CHICAGO MERCANTILE EXCHANGE

1985 Statistical Yearbook
Volume One

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CHICAGO MERCANTILE EXCHANGE CONTRACT FACTS

	CATTLE FUTURES	CATTLE OPTIONS	FEEDER CATTLE	HOG FUTURES	HOG OPTIONS	PORK BELLIES	LUMBER
First Trading Day	Nov. 30, 1964	Oct. 30, 1984	Nov. 30, 1971	Feb. 28, 1966	Feb. 1, 1985	Sep. 18, 1961	Oct. 1, 1969
Contract Size	40,000 Lbs.	One Cattle Futures	44,000 Lbs.	30,000 Lbs.	One Hog Futures	38,000 Lbs. 40,000 Lbs Feb 87 onwards	130,000 Bd.Ft.
Contract Months	Feb. & Alt. Months	Feb. & Alt. Months	Jan, Mar, Apr, May, Aug, Sep, Oct, Nov.	Feb, Apr, Jne, July, Aug, Oct, Dec.	Feb, Apr, Jne, July, Aug, Oct, Dec.	Feb, Mar, May, July, Aug	Jan. & Alt. Months
Ticker Symbol	LC	Calls-CK Puts-PK	FC	LH	Calls-CH Puts-PH	PB	LB
Trading Hours	9:05-1:00	9:05-1:00	9:05-1:00	9:10-1:00	9:10-1:00	9:10-1:00	9:00-1:05
Trading Hours Change	-----	-----	-----	-----	-----	-----	9:00-2:05(1/13/86)
Daily Price Limit	150 Pts.	None	150 Pts.	150 Pts.	None	200 Pts.	None
Last Day Trading	20th Calendar Day	Friday which is at least 3 bus. days to 1st bus. day of contract month.	20th Calendar Day	20th Calendar Day	Friday which is at least 3 bus. days to 1st bus. day of contract month.	Business day prior to last 5 business days.	Business day prior to 16th calendar day.

	BRITISH POUND FUTURES	BRITISH POUND OPTIONS	CANADIAN DOLLAR	DEUTSCHEMARK FUTURES	DEUTSCHEMARK OPTIONS	FRENCH FRANC	JAPANESE YEN
First Day Trading	May 16, 1972	Feb. 25, 1985	May 16, 1972	May 16, 1972	Jan. 24, 1984	Sept. 23, 1974	May 16, 1972
Contract Size	25,000 Sterling	One British Pound Futures	100,000 Canadian Dollars	125,000 Marks	One Deutschemark Futures	250,000 Francs	12,500,000 Yen
Contract Months	Jan, Mar, Apr, Jne, Jul, Sep, Oct, Dec. & Spot Month	Mar, Jne, Sep, Dec.	Jan, Mar, Apr, Jne, Jul, Sep, Oct, Dec. & Spot Month	Jan, Mar, Apr, Jne, Jul, Sep, Oct, Dec. & Spot Month	Mar, Jne, Sep, Dec.	Jan, Mar, Apr, Jne, Jul, Sep, Oct, Dec. & Spot Month	Jan, Mar, Apr, Jne, Jul, Sep, Oct, Dec. & Spot Month
Ticker Symbol	BP	Calls-CP Puts-PP	CD	DM	Calls-CM Puts-PM	FR	JY
Trading Hours	7:30-1:24	7:30-1:24	7:30-1:26	7:30-1:20	7:30-1:20	7:30-1:28	7:30-1:22
Trading Hours Change	7:20-1:24 (10/15/85)	7:20-1:24 (10/15/85)	7:20-1:26 (10/15/85)	7:20-1:20 (10/15/85)	7:20-1:20 (10/15/85)	7:20-1:28 (10/15/85)	7:20-1:22 (10/15/85)
Daily Price Limit	500 Pts.	None	75 Pts.	100 Pts.	None	500 Pts.	100 Pts.
Daily Price Limit Change	None (2/22/85)	-----	None (2/22/85)	None (2/22/85)	-----	None (2/22/85)	None (2/22/85)
Last Day Trading	2nd Business Day before 3rd Wed.	2nd Friday Prior to 3rd Wed. of contract month.	2nd Business Day before 3rd Wed.	2nd Business Day before 3rd Wed.	2nd Friday prior to 3rd Wed. of contract month.	2nd Business Day before 3rd. Wed.	2nd Business Day before 3rd Wed.

	MEXICAN PESO	SWISS FRANC FUTURES	SWISS FRANC OPTIONS
First Day Trading	May 16, 1972	May 16, 1972	Feb. 25, 1985
Contract Size	1,000,000 Pesos	125,000 Francs	One Swiss Franc Futures
Contract Months	Jan, Mar, Apr, Jne, Jul, Sep, Oct, Dec. & Spot Month	Jan, Mar, Apr, Jne, Jul, Sep, Oct, Dec. & Spot Month	Mar, Jne, Sep, Dec.
Ticker Symbols	MP	SF	Calls-CF Puts-PF
Trading Hours (Central Time Zone)	7:30-1:18	7:30-1:16	7:30-1:16
Trading Hours Change	7:20-1:18 (10/15/85)	7:20-1:16 (10/15/85)	7:20-1:16 (10/15/85)
Daily Price Limit	150 Pts.	150 Pts.	None
Daily Price Limit Change	None (2/22/85)	None (2/22/85)	-----
Last Day Trading	2nd Business Day before 3rd Wed. Trading Suspended Liquidation of Positions 11/20/85	2nd Business Day before 3rd Wed.	2nd Friday prior to 3rd. Wed. of contract month.

1985 CHICAGO MERCANTILE EXCHANGE VOLUME

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec	Annual
Exchange	4,178,435	4,404,949	5,167,495	4,544,957	4,940,092	4,544,313	5,052,072	4,578,275	5,077,565	4,851,162	4,653,572	4,555,589	56,548,476
Futures	3,983,101	4,118,763	4,823,214	4,191,814	4,486,123	4,232,723	4,642,345	4,174,968	4,640,325	4,439,209	4,225,526	4,157,136	52,115,247
Options	195,334	286,186	344,281	353,143	453,969	311,590	409,727	403,307	437,240	411,953	428,046	398,453	4,443,229
CME Meat Complex	703,033	599,474	658,094	627,683	750,763	618,684	754,740	626,279	679,415	742,228	659,116	650,946	8,070,455
IMM	1,795,114	2,151,408	2,709,567	2,417,399	2,474,077	2,382,366	2,729,275	2,451,077	2,708,214	2,279,757	2,196,640	2,015,814	28,310,708
IOM	1,680,288	1,654,067	1,799,834	1,499,875	1,715,252	1,543,263	1,568,057	1,500,919	1,689,936	1,829,177	1,797,816	1,888,829	20,167,313
Cattle	340,690	290,282	327,902	304,289	411,953	317,214	440,503	370,214	400,225	445,323	404,955	383,776	4,437,327
Cattle Options	14,827	19,801	18,020	19,706	23,584	14,803	17,667	24,630	34,577	47,252	47,769	44,088	326,724
Cattle Calls	8,032	13,663	8,975	9,106	12,981	9,015	10,429	16,523	21,875	27,199	28,362	20,831	186,990
Cattle Puts	6,795	6,138	9,045	10,600	10,603	5,788	7,238	8,107	12,703	20,053	19,407	23,257	139,734
Feeder Cattle	33,888	43,574	36,464	33,197	32,757	24,263	43,462	46,131	65,787	40,773	23,544	32,041	455,881
Hogs	154,967	128,283	160,219	141,708	156,244	141,888	134,749	120,150	136,077	156,841	145,240	143,495	2,169,030
Hog Options	....	3,711	5,375	5,175	4,661	7,724	6,538	2,564	5,108	6,017	5,497	4,672	57,042
Hog Calls	....	2,674	3,562	2,938	1,778	3,833	4,467	1,304	3,061	3,544	3,629	2,840	33,630
Hog Puts	....	1,037	1,813	2,237	2,883	3,891	2,071	1,260	2,047	2,473	1,868	1,832	23,412
Lumber	71,719	55,737	56,718	65,762	62,766	57,422	43,525	39,151	36,517	34,703	29,556	27,972	581,548
Pork Bellies	173,488	137,334	133,509	148,489	149,809	135,319	136,026	89,784	77,326	99,291	85,377	91,634	1,457,386
British Pound	191,955	170,181	237,325	225,614	269,830	271,754	302,225	279,401	267,804	170,914	196,414	215,607	2,799,024
British Pound Options	....	2,471	24,316	17,551	35,850	44,351	42,605	43,193	35,003	26,881	27,953	28,897	329,071
British Pound Calls	....	1,508	10,718	10,811	20,527	20,081	17,709	25,070	20,018	12,978	13,410	15,559	168,389
British Pound Puts	....	963	13,598	6,740	15,323	24,270	24,896	18,123	14,985	13,903	14,543	13,338	160,682
Canadian Dollar	28,966	61,283	62,082	32,180	58,561	21,611	22,070	27,133	40,211	21,328	34,089	59,482	468,996
Deutschemark	417,091	458,991	600,569	609,181	609,435	460,418	685,325	609,130	648,309	505,476	452,116	393,343	6,449,384
Duetschemark Options	99,353	178,736	152,410	152,642	150,511	76,976	147,498	123,190	139,530	125,112	114,356	102,125	1,562,438
Deutschemark Calls	68,887	114,574	102,933	88,016	96,562	50,617	97,880	77,950	86,730	81,786	73,067	66,922	1,005,924
Deutschemark Puts	30,466	64,162	49,477	64,626	53,949	26,359	49,618	45,240	52,800	43,326	41,289	35,202	556,514
French Franc	1,499	1,883	1,669	734	1,674	748	74	117	267	246	175	249	9,335
Japanese Yen	99,805	169,022	193,015	141,760	125,508	174,850	232,529	190,022	263,467	300,962	312,747	208,407	2,415,094
Mexican Peso	524	360	1,662	431	919	967	1,851	1,873	1,598	1,064	1,448	----	12,737
Swiss Franc	285,071	308,281	404,204	416,819	436,689	348,090	503,020	475,551	507,765	424,331	360,329	288,009	4,758,159
Swiss Franc Options	....	2,827	18,564	23,966	38,269	20,973	44,188	41,744	45,666	36,103	31,660	20,846	324,806
Swiss Franc Calls	....	2,245	13,269	15,420	25,665	15,024	25,421	24,515	26,528	19,415	18,539	12,134	198,175
Swiss Franc Puts	....	582	5,295	8,546	12,604	5,949	18,767	17,229	19,138	16,688	13,121	8,712	126,631
Domestic Cert. of Dep	14,149	12,390	17,302	8,156	8,533	6,802	3,662	4,478	2,889	1,122	1,782	2,841	84,106
Eurodollar	524,713	723,562	877,221	764,667	753,718	891,496	797,964	697,545	769,129	694,349	695,425	710,739	8,900,528
Eurodollar Options	....	....	20,293	50,408	72,359	70,223	69,970	80,833	102,391	83,560	89,910	103,133	743,080
Eurodollar Calls	....	....	9,815	22,098	39,339	33,069	27,772	35,249	39,750	46,891	48,761	62,866	365,610
Eurodollar Puts	....	....	10,478	28,310	33,020	37,154	42,198	45,584	62,641	36,669	41,149	40,267	377,470
90-Day Treasury Bill	231,341	245,432	314,518	217,855	206,208	205,630	180,555	165,827	206,775	159,945	142,115	137,137	2,413,338
S & P 500	1,412,453	1,311,550	1,398,647	1,080,894	1,198,507	1,174,241	1,114,805	1,058,461	1,216,177	1,352,252	1,293,906	1,444,062	15,055,955
S & P 500 Options	81,154	78,640	105,303	83,695	128,735	76,540	81,261	87,153	74,965	87,028	110,901	94,693	1,090,068
S & P 500 Calls	48,568	37,900	53,980	33,576	73,034	45,072	48,407	46,937	36,445	47,711	58,946	60,695	591,271
S & P 500 Puts	32,586	40,740	51,323	50,119	55,701	31,468	32,854	40,216	38,520	39,317	51,955	33,948	498,747
S & P 100	782	594	188	76	10	10	----	----	2	----	----	----	1,662
S & P 250 OTC	....	....	....	....	....	....	....	....	....	30,269	46,308	18,342	94,919
Gold Bullion	----	3	----	2	2	----	----	----	----	----	----	----	7
PRODUCT TOTALS—													
Futures & Options Combined:													
Agricultural	789,579	678,723	738,207	718,326	841,774	698,633	822,470	692,624	755,617	830,200	741,938	727,678	9,035,769
Currencies	1,124,264	1,354,055	1,695,816	1,620,878	1,730,246	1,420,738	1,981,385	1,791,354	1,949,620	1,612,437	1,513,287	1,316,964	19,129,044
Equity	1,494,389	1,390,784	1,504,138	1,164,665	1,327,252	1,250,791	1,196,066	1,145,614	1,291,144	1,469,549	1,451,115	1,557,097	16,242,604
Interest Rates	770,203	981,381	1,229,334	1,041,086	1,040,818	1,174,151	1,052,151	948,683	1,081,165	938,976	929,232	953,850	12,141,052
Precious Metals	----	3	----	2	2	----	----	----	----	----	----	----	7
Futures:													
Agricultural	774,752	655,211	714,812	693,445	813,529	676,106	798,265	665,430	715,932	776,931	688,672	678,918	8,652,003
Currencies	1,024,911	1,170,021	1,500,526	1,426,719	1,505,616	1,278,438	1,747,094	1,583,227	1,729,421	1,424,341	1,357,318	1,165,097	16,912,729
Equity	1,413,235	1,312,144	1,398,835	1,080,970	1,198,517	1,174,251	1,114,805	1,058,461	1,216,179	1,382,521	1,340,214	1,462,404	12,529,794
Interest Rates	770,203	981,381	1,209,041	990,678	968,459	1,103,928	982,181	867,850	978,793	855,416	839,322	850,717	11,397,792
Precious Metals	----	3	----	2	2	----	----	----	----	----	----	----	7
Options On Futures:													
Agricultural	14,827	23,412	23,395	24,881	28,245	22,527	24,205	27,194	39,685	53,269	53,266	48,760	383,766
Currencies	99,353	184,034	195,290	194,159	224,630	142,300	234,291	208,127	220,199	188,096	173,969	151,867	2,216,315
Equity	81,154	78,640	105,303	83,695	128,735	76,540	81,261	87,153	74,965	87,028	110,901	94,693	1,090,068
Interest Rates	....	....	20,293	50,408	72,359	70,223	69,970	80,833	102,391	83,560	89,910	103,133	743,080
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	44,690	36,031	51,716	53,857	48,641	40,410	52,553	35,116	50,599	41,419	51,369	32,949	539,350
Deutschemark	11,341	5,997	12,454	23,017	22,114	8,240	14,557	13,259	23,483	14,522	13,700	8,155	170,839
Japanese Yen	3,664	2,340	2,356	1,299	324	531	1,310	1,139	2,918	4,722	8,401	2,513	31,518
Eurodollar	17,820	20,880	30,707	26,119	23,465	29,729	34,152	19,216	22,670	20,661	27,947	21,606	294,958
Gold Bullion	11,865	6,825	6,201	3,422	2,738	1,910	2,534	1,502	1,528	1,514	1,321	675	42,035

1985 CHICAGO MERCANTILE EXCHANGE DAILY AVERAGE VOLUME

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec	Annual
Exchange	189,929	231,839	246,071	216,427	224,550	227,216	229,640	208,103	253,878	210,920	232,679	216,933	224,399
Futures	181,050	216,777	229,677	199,610	203,915	211,636	211,016	189,771	232,016	193,009	211,276	197,959	206,807
Options	8,879	15,062	16,394	16,816	20,635	15,580	18,624	18,332	21,862	17,911	21,403	18,974	17,632
CME Meat Complex	31,956	31,551	31,338	29,890	34,126	30,934	34,306	28,467	33,971	32,271	32,956	30,997	32,026
IMM	81,596	113,232	129,027	115,114	112,458	119,118	124,058	111,413	135,411	99,120	109,832	95,991	112,344
IOM	76,377	87,056	85,706	71,423	77,966	77,163	71,275	68,224	84,497	79,529	89,891	89,944	80,029
Cattle	15,486	15,278	15,614	14,490	18,725	15,861	20,023	16,828	20,011	19,362	20,248	18,275	17,608
Cattle Options	674	1,042	858	938	1,072	740	803	1,120	1,729	2,054	2,388	2,099	1,297
Cattle Calls	365	719	427	434	590	451	474	751	1,094	1,183	1,418	992	742
Cattle Puts	309	323	431	504	482	289	329	369	635	872	970	1,107	555
Feeder Cattle	1,540	2,293	1,736	1,581	1,489	1,213	1,976	2,097	3,289	1,773	1,177	1,526	1,809
Hogs	7,044	6,752	7,629	6,748	7,102	7,094	6,125	5,461	6,804	6,819	7,262	6,833	8,607
Hog Options	----	195	256	246	212	386	297	117	255	262	275	222	226
Hog Calls	----	140	170	140	81	192	203	59	153	154	181	135	133
Hog Puts	----	55	86	106	131	195	94	57	102	108	93	87	93
Lumber	3,260	2,934	2,701	3,132	2,853	2,871	1,978	1,780	1,826	1,509	1,478	1,332	2,308
Pork Bellies	7,886	7,228	6,358	7,071	6,810	6,755	6,183	4,081	3,866	4,317	4,269	4,364	5,783
British Pound	8,725	8,957	11,301	10,744	12,265	13,588	13,738	12,700	13,390	7,431	9,821	10,267	11,107
British Pound Options	----	618	1,158	836	1,630	2,218	1,937	1,963	1,750	1,169	1,398	1,376	1,306
British Pound Calls	----	377	510	515	933	1,044	805	1,140	1,001	564	671	741	668
British Pound Puts	----	241	648	321	697	1,214	1,132	824	749	604	727	635	638
Canadian Dollar	1,317	3,225	2,956	1,532	2,662	1,081	1,003	1,233	2,011	927	1,704	2,832	1,861
Deutschemark	18,959	24,157	28,599	29,009	27,702	23,021	31,151	27,688	32,415	21,977	22,606	18,731	25,593
Duetschemark Options	4,516	9,407	7,258	7,269	6,841	3,849	6,704	5,600	6,977	5,440	5,718	4,863	6,200
Deutschemark Calls	3,131	6,030	4,902	4,192	4,389	2,531	4,449	3,543	4,337	3,556	3,653	3,187	3,992
Deutschemark Puts	1,385	3,377	2,356	3,077	2,452	1,318	2,255	2,056	2,640	1,884	2,064	1,676	2,208
French Franc	68	105	79	35	76	37	3	5	13	11	9	12	37
Japanese Yen	4,537	8,896	9,191	6,750	5,841	8,743	10,570	8,637	13,173	13,085	15,637	9,924	9,584
Mexican Peso	24	20	79	21	42	48	84	85	80	47	72	----	51
Swiss Franc	12,958	16,225	19,248	19,849	19,850	17,405	22,865	21,616	25,388	18,449	18,016	13,715	18,882
Swiss Franc Options	----	707	884	1,141	1,740	1,049	2,009	1,897	2,283	1,570	1,583	993	1,289
Swiss Franc Calls	----	561	632	734	1,167	751	1,156	1,114	1,326	844	927	578	786
Swiss Franc Puts	----	146	252	407	573	297	853	783	957	726	656	415	503
Domestic Cert. of Dep	643	652	824	388	388	340	166	204	144	49	89	135	334
Eurodollar	23,851	38,082	41,772	36,413	34,260	44,575	36,271	31,707	38,456	30,189	34,771	33,845	35,320
Eurodollar Options	----	----	2,537	2,400	3,289	3,511	3,180	3,674	5,120	3,633	4,496	4,911	2,949
Eurodollar Calls	----	----	1,227	1,052	1,788	1,653	1,262	1,602	1,988	2,039	2,438	2,994	1,451
Eurodollar Puts	----	----	1,310	1,348	1,501	1,858	1,918	2,072	3,132	1,594	2,057	1,917	1,498
90-Day Treasury Bill	10,516	12,917	14,977	10,374	9,373	10,282	8,207	7,538	10,339	6,954	7,106	6,530	9,577
S & P 500	64,202	69,029	66,602	51,471	54,478	58,712	50,673	48,112	60,809	58,794	64,655	68,765	59,746
S & P 500 Options	3,689	4,139	5,014	3,985	5,852	3,827	3,694	3,962	3,748	3,784	5,545	4,509	4,326
S & P 500 Calls	2,208	1,995	2,570	1,598	3,320	2,254	2,200	2,134	1,822	2,074	2,947	2,8[illegible]	2,348
S & P 500 Puts	1,481	2,144	2,444	2,387	2,532	1,573	1,493	1,828	1,926	1,709	2,598	1,617	1,979
S & P 100	36	31	9	4	----	----	----	----	----	----	----	----	7
S & P 250 OTC	----	----	----	----	----	----	----	----	----	6,054	2,315	873	377
Gold Bullion	----	----	----	----	----	----	----	----	----	----	----	----	----
PRODUCT TOTALS—													
Futures & Options Combined:													
Agricultural	35,889	35,722	35,152	34,206	38,262	34,932	37,385	31,483	37,781	36,096	37,097	34,651	35,856
Currencies	51,102	71,266	80,753	77,185	78,648	71,037	90,063	81,425	97,481	70,106	75,664	62,713	75,909
Equity	67,926	73,199	71,625	55,460	60,330	62,540	54,367	52,073	64,557	63,893	72,556	74,147	64,455
Interest Rates	35,009	51,651	58,539	49,576	47,310	58,708	47,825	43,122	54,059	40,825	46,462	45,421	48,179
Precious Metals	----	----	----	----	----	----	----	----	----	----	----	----	----
Futures:													
Agricultural	35,216	34,484	34,038	33,021	36,979	33,805	36,285	30,247	35,797	33,780	34,434	32,329	34,333
Currencies	46,586	61,580	71,474	67,940	68,437	63,922	79,413	71,965	86,471	61,928	67,866	55,481	67,114
Equity	64,237	69,060	66,611	51,475	54,478	58,713	50,673	48,112	60,809	60,110	67,011	69,638	49,721
Interest Rates	35,009	51,652	57,573	47,175	44,021	55,196	44,645	39,448	48,940	37,192	41,966	40,510	45,229
Precious Metals	----	----	----	----	----	----	----	----	----	----	----	----	----
Options On Futures:													
Agricultural	673	1,237	1,114	1,185	1,284	1,126	1,100	1,236	1,984	2,316	2,663	2,322	1,523
Currencies	4,516	9,686	9,300	9,246	10,210	7,115	10,650	9,460	11,010	8,178	8,698	7,232	8,795
Equity	3,688	4,139	5,014	3,985	5,852	3,827	3,694	3,962	3,748	3,784	5,545	4,509	4,326
Interest Rates	23,851	38,082	41,772	36,413	34,260	44,575	36,271	31,707	38,456	30,189	34,771	33,845	35,320
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	2,031	2,002	2,463	2,565	2,211	2,245	2,285	1,756	2,530	1,801	2,704	1,569	2,140
Deutschemark	516	333	593	1,096	1,005	458	633	663	1,174	631	721	388	678
Japanese Yen	167	130	112	62	15	30	57	57	146	205	442	120	125
Eurodollar	810	379	1,462	1,244	1,067	1,652	1,485	961	1,134	898	1,471	1,029	1,170
Gold Bullion	539	1,160	295	163	124	106	110	75	76	66	70	32	167

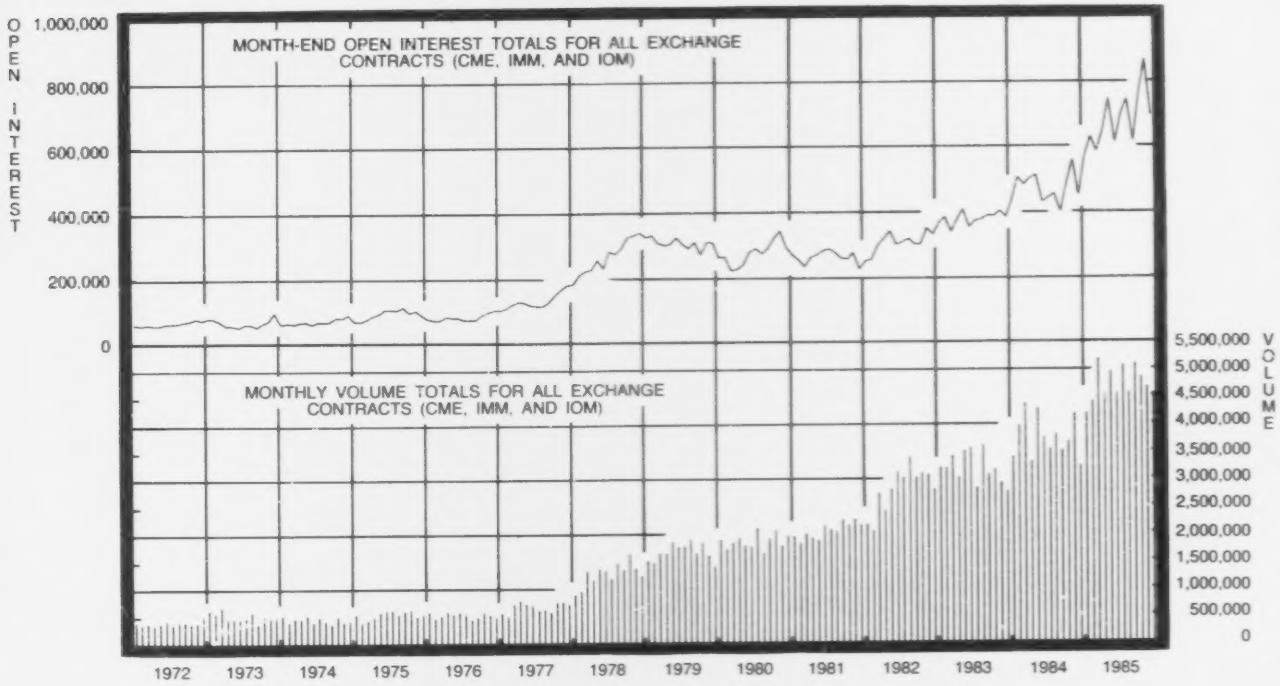
1985 CHICAGO MERCANTILE EXCHANGE MONTH-END OPEN INTEREST

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
Exchange	570,447	630,986	585,382	648,074	746,995	611,895	702,510	745,747	616,876	768,012	864,817	695,759
Futures	472,258	477,828	457,699	462,660	516,892	464,552	507,757	503,175	435,336	517,226	582,755	474,003
Options	98,189	153,158	127,683	185,414	230,103	147,343	194,753	242,572	181,540	250,786	282,062	221,756
CME Meat Complex	114,143	111,198	112,050	101,532	93,666	94,052	82,015	83,158	84,987	108,140	116,003	100,350
IMM	289,437	295,425	279,492	293,915	340,784	302,375	356,422	350,953	289,323	335,232	383,036	303,801
IOM	166,867	224,363	193,840	252,627	312,545	215,468	264,073	311,636	242,566	324,640	365,778	291,608
Cattle	58,769	57,744	63,236	57,324	51,216	49,594	45,674	48,583	50,888	65,037	68,592	59,361
Cattle Options	7,432	13,416	10,654	16,238	8,419	12,242	8,823	19,064	18,681	33,370	27,380	38,331
Cattle Calls	4,329	8,222	6,114	9,572	5,396	8,552	6,021	12,713	11,200	17,892	14,908	19,990
Cattle Puts	3,103	5,194	4,540	6,666	3,023	3,690	2,802	6,351	7,481	15,478	12,472	18,341
Feeder Cattle	11,238	10,843	10,515	7,955	8,176	6,920	9,600	8,001	8,795	9,752	10,365	11,206
Hogs	29,917	27,827	25,738	23,673	22,919	24,807	18,289	19,984	18,390	25,447	27,912	21,680
Hog Options	....	2,131	4,258	6,299	4,574	4,855	3,729	5,372	4,158	6,434	2,726	4,617
Hog Calls	....	1,475	2,980	4,441	2,864	3,263	2,862	3,800	3,062	4,091	1,690	2,668
Hog Puts	....	656	1,278	1,858	1,710	1,592	867	1,572	1,096	2,343	1,036	1,949
Lumber	10,104	8,984	8,447	9,045	9,764	9,224	8,708	8,346	7,409	6,965	6,687	6,383
Pork Bellies	14,452	14,784	12,561	12,580	11,355	10,731	8,452	6,590	6,914	7,904	9,134	8,103
British Pound	22,230	23,911	29,487	31,486	50,437	38,496	46,123	41,685	24,982	28,699	35,362	25,082
British Pound Options	....	1,993	11,638	19,556	29,287	21,051	25,036	27,773	19,882	23,703	26,464	24,514
British Pound Calls	....	1,237	5,952	11,255	14,158	10,487	10,727	12,533	12,443	13,716	11,716	11,630
British Pound Puts	....	756	5,686	8,301	15,129	10,564	14,309	15,240	7,439	9,987	14,748	12,884
Canadian Dollar	9,248	12,208	11,132	10,503	12,479	8,145	8,817	9,461	4,771	4,801	8,516	13,929
Deutschemark	49,483	45,759	48,190	47,318	52,909	50,400	56,977	54,966	42,696	50,796	57,347	53,525
Deutschemark Options	37,389	88,048	54,548	75,069	85,798	41,827	62,239	67,254	43,324	65,261	80,600	56,606
Deutschemark Calls	37,683	65,669	36,409	41,636	47,959	25,567	36,239	37,305	24,765	38,530	42,049	32,132
Deutschemark Puts	19,706	22,379	18,139	33,433	37,839	16,260	26,000	29,949	18,559	26,731	38,551	24,474
French Franc	1,430	2,723	1,070	1,414	846	397	394	396	132	136	170	134
Japanese Yen	13,755	16,206	21,333	17,893	18,251	22,258	37,861	35,896	32,582	37,658	39,605	28,058
Mexican Peso	1,432	1,577	1,309	1,432	1,598	1,311	1,831	2,094	1,319	1,697	....	....
Swiss Franc	24,406	28,898	22,446	27,144	3,175	27,891	34,160	35,850	25,988	28,190	35,047	27,351
Swiss Franc Options	....	1,821	9,333	14,810	22,023	14,126	20,573	22,241	19,155	25,371	28,462	17,435
Swiss Franc Calls	....	1,375	5,798	8,777	11,957	8,819	11,369	11,042	10,327	11,789	12,957	9,024
Swiss Franc Puts	....	446	3,535	6,033	10,066	5,307	9,204	11,199	8,828	25,371	15,505	8,411
Domestic Cert. of Dep	13,632	12,320	6,717	5,757	4,986	3,492	3,393	2,353	1,931	2,037	1,762	922
Eurodollar	105,524	105,487	96,417	110,046	130,730	116,274	128,862	131,447	122,028	141,184	165,256	121,537
Eurodollar Options	....	....	9,433	19,764	37,951	26,645	36,941	51,121	40,057	51,980	64,912	43,077
Eurodollar Calls	....	....	4,392	7,314	14,635	12,531	14,632	21,458	14,627	19,592	26,401	17,027
Eurodollar Puts	....	....	5,041	12,450	23,316	14,114	22,309	29,663	25,430	32,388	38,511	26,050
90-Day Treasury Bill	48,294	46,336	39,391	40,920	36,373	33,711	38,004	36,805	32,894	40,034	39,771	33,263
S & P 500	58,332	62,142	57,664	58,131	72,642	58,890	60,612	60,718	53,060	65,568	74,909	62,879
S & P 500 Options	33,548	45,748	27,819	33,678	42,051	26,597	37,412	49,747	30,522	44,667	51,518	37,176
S & P 500 Calls	20,235	20,232	13,137	16,733	23,194	15,234	22,170	31,199	13,343	22,929	21,668	18,045
S & P 500 Puts	13,313	25,516	14,682	16,945	18,857	11,363	15,242	18,548	17,179	21,738	29,850	19,131
S & P 100	62	79	46	37	36	8	----	----	----	----	----	----
S & P 250 OTC	....	....	....	....	....	---	....	....	....	1,321	2,120	590
Gold Bullion	3	----	----	2	----	----	----	----	----	----	----	----

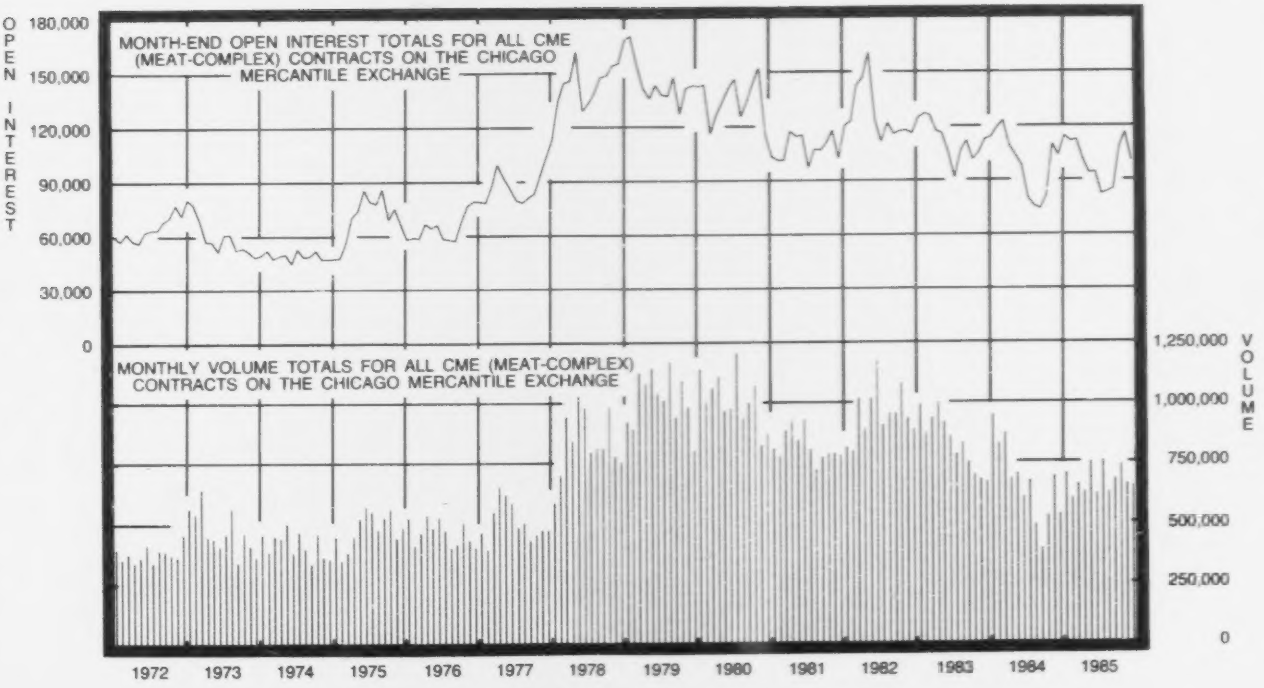
PRODUCT TOTALS—	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
Futures & Options Combined:												
Agricultural	131,679	135,729	135,409	133,114	116,423	120,373	103,275	115,940	115,315	154,909	152,796	149,681
Currencies	179,373	223,145	210,486	246,625	305,803	225,902	294,011	297,616	215,607	266,312	311,773	246,634
Equity	91,942	107,969	85,529	91,846	114,729	85,495	98,024	110,465	88,575	111,556	128,547	100,645
Interest Rates	167,450	164,143	153,958	176,487	210,040	180,122	207,200	221,726	197,379	235,235	271,701	198,799
Precious Metals	3	—	—	2	—	—	—	—	—	—	—	—
Futures:												
Agricultural	124,247	120,182	120,497	110,577	103,430	103,276	90,723	91,504	92,384	115,105	122,690	106,733
Currencies	121,984	131,282	134,967	137,190	168,695	148,898	186,163	180,348	132,470	151,977	176,247	148,079
Equity	58,344	62,221	57,710	58,168	72,678	58,898	60,612	60,718	53,629	66,889	77,029	63,469
Interest Rates	167,450	164,143	144,525	156,723	172,089	153,477	170,259	170,605	156,853	183,255	206,789	155,722
Precious Metals	3	—	—	2	—	—	—	—	—	—	—	—
Options On Futures:												
Agricultural	7,432	15,547	14,912	22,537	12,993	17,097	12,552	24,436	22,931	39,804	30,106	42,948
Currencies	57,389	91,863	75,519	109,435	137,108	77,004	107,848	117,268	83,137	114,335	135,526	98,555
Equity	33,548	45,748	27,819	33,678	42,051	26,597	37,412	49,747	34,946	44,667	51,518	37,176
Interest Rates	—	—	9,433	19,764	37,951	26,645	36,941	51,121	40,526	51,980	64,912	43,077

SINGAPORE INTERNATIONAL MONETARY EXCHANGE	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
SIMEX Total	2,165	2,270	2,644	2,410	2,604	2,534	3,135	4,096	3,682	5,485	7,132	3,160
Deutschemark	512	454	598	610	576	424	625	1,009	591	1,893	2,795	305
Japanese Yen	79	273	492	347	168	65	405	511	720	916	832	235
Eurodollar	1,236	1,774	1,283	1,220	1,800	1,979	2,086	2,430	2,282	2,593	3,488	2,554
Gold Bullion	338	859	271	233	60	56	19	146	89	83	17	66

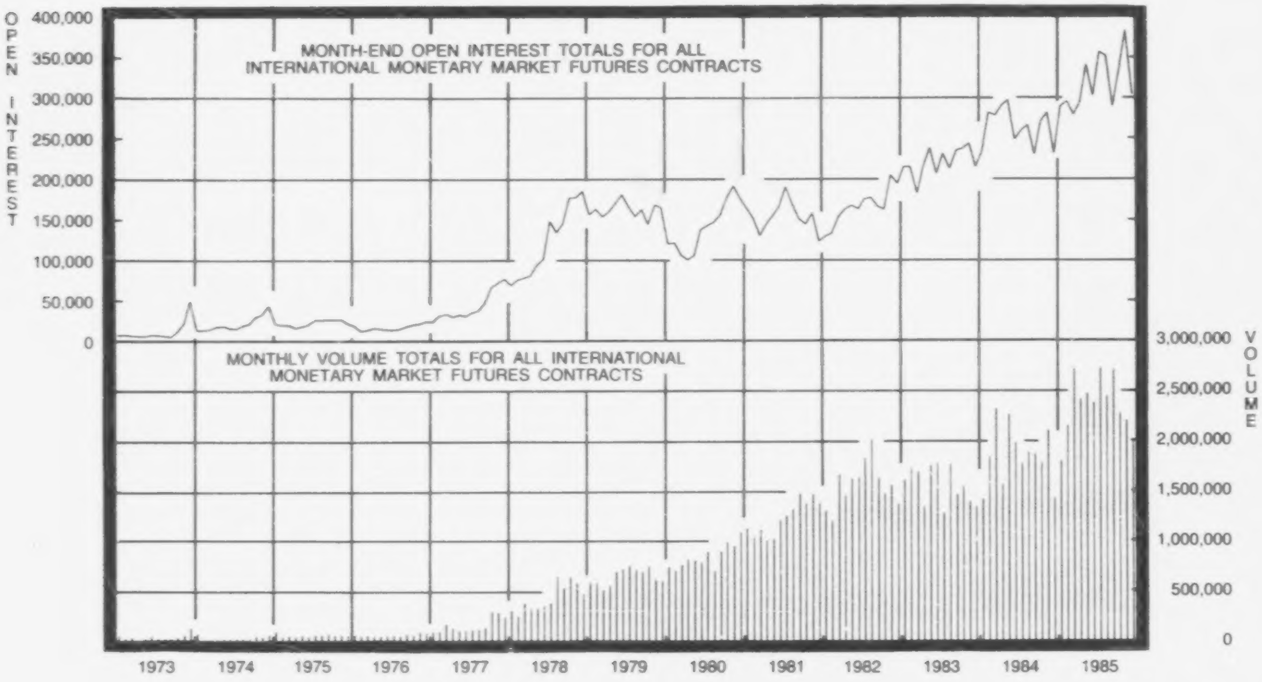
TOTAL


OPEN INTEREST
1,000,000
800,000
600,000
400,000
200,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
MONTHLY VOLUME TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
VOLUME
5,500,000
5,000,000
4,500,000
4,000,000
3,500,000
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
500,000
0
1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985

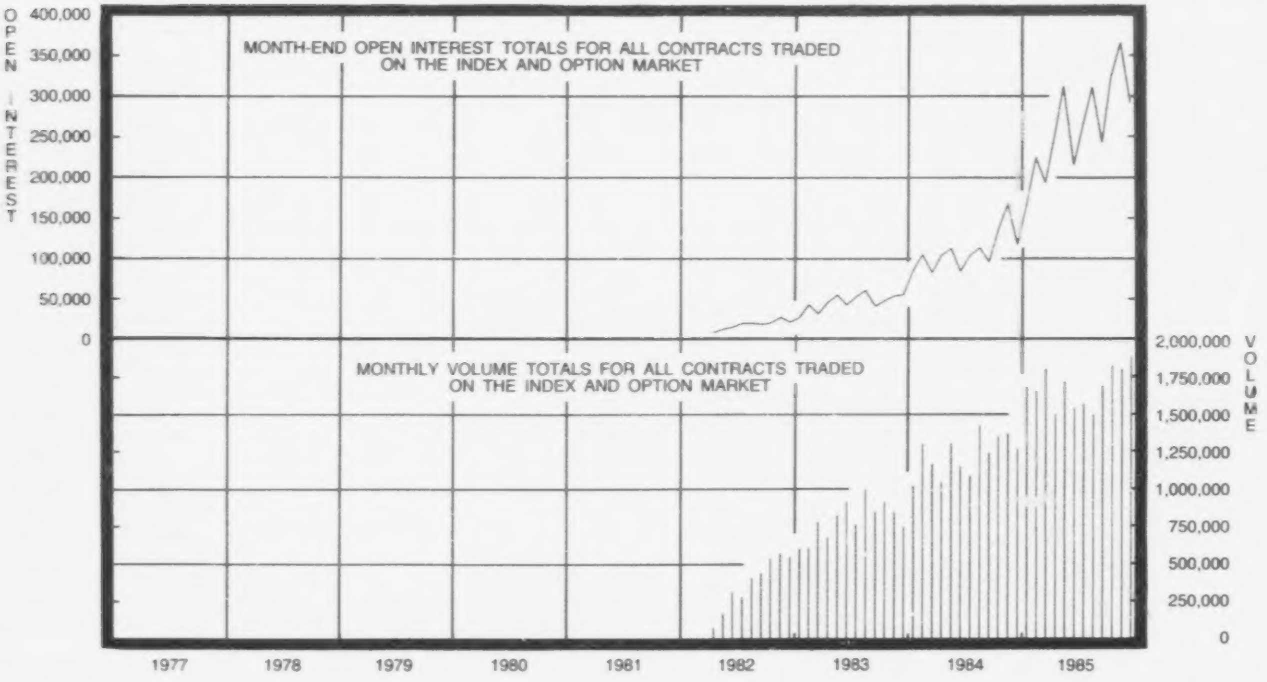
CME


OPEN INTEREST
180,000
150,000
120,000
90,000
60,000
30,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL CME (MEAT-COMPLEX) CONTRACTS ON THE CHICAGO MERCANTILE EXCHANGE
MONTHLY VOLUME TOTALS FOR ALL CME (MEAT-COMPLEX) CONTRACTS ON THE CHICAGO MERCANTILE EXCHANGE
VOLUME
1,250,000
1,000,000
750,000
500,000
250,000
0
1972 1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985

IMM


MONTH-END OPEN INTEREST TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
MONTHLY VOLUME TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
OPEN INTEREST
400,000
350,000
300,000
250,000
200,000
150,000
100,000
50,000
0
VOLUME
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
500,000
0
1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985

IOM


MONTH-END OPEN INTEREST TOTALS FOR ALL CONTRACTS TRADED ON THE INDEX AND OPTION MARKET
MONTHLY VOLUME TOTALS FOR ALL CONTRACTS TRADED ON THE INDEX AND OPTION MARKET
OPEN INTEREST
400,000
350,000
300,000
250,000
200,000
150,000
100,000
50,000
0
VOLUME
2,000,000
1,750,000
1,500,000
1,250,000
1,000,000
750,000
500,000
250,000
0
1977 1978 1979 1980 1981 1982 1983 1984 1985

FX

OPEN INTEREST
200,000
175,000
150,000
125,000
100,000
75,000
50,000
25,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
MONTHLY VOLUME TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
VOLUME
2,000,000
1,750,000
1,500,000
1,250,000
1,000,000
750,000
500,000
250,000
0
1972
1973
1974
1975
1976
1977
1978
1979
1980
1981
1982
1983
1984
1985

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE FUTURES PRICES

FEBRUARY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	66.85	67.50	64.15	65.92	65.35	—	—	13,640	3,583	147,064	27,259	10,197	10,197
Feb	66.00	66.55	63.95A	—	64.99	—	—	8,114	293	31,494	9,439	—	—
Year	66.85	67.50	63.95A	—	65.17	—	—	13,640	293	178,558	27,259	—	—

APRIL 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	68.10	68.60	65.95	68.05	67.30	—	—	9,765	2,763	120,027	27,602	18,341	27,602
Feb	68.10	69.00	64.97	65.02	67.15	—	—	15,602	3,842	147,917	29,818	26,367	26,367
Mar	64.95	65.65	61.55	65.07	63.61	—	—	9,688	4,278	142,481	26,402	14,279	14,279
Apr	64.87	65.27	59.70	—	62.58	—	—	4,950	906	40,565	13,422	—	—
Year	68.10	69.00	59.70	—	65.16	—	—	15,602	906	450,990	29,818	—	—

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	67.85	69.00	66.35	68.35	67.58	—	—	4,489	1,292	52,030	12,616	7,805	12,509
Feb	68.40	69.50	66.55	67.37	68.24	—	—	7,914	1,656	66,620	17,023	13,022	17,023
Mar	67.15	67.75	64.90	67.20	66.39	—	—	8,227	2,154	114,802	26,834	17,137	26,834
Apr	66.85	66.92	62.32	62.65	64.22	—	—	12,880	4,271	174,883	32,619	26,946	29,802
May	62.30	64.27	59.05	60.10	62.31	—	2	15,043	4,216	217,980	28,961	9,973	9,973
Jne	59.70	61.47	56.80	—	59.64	—	3	8,496	114	38,213	9,156	—	—
Year	67.85	69.50	56.80	—	64.73	—	5	15,043	114	664,528	32,619	—	—

AUGUST 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	66.25	66.82	64.80	66.32	65.67	—	—	1,675	412	16,885	6,029	3,501	6,012
Feb	66.45	67.67	65.50	66.12	66.58	—	—	3,959	872	31,837	8,972	6,226	8,972
Mar	66.05	66.90	64.30	66.17	65.78	—	—	3,795	1,269	48,144	11,688	8,686	11,688
Apr	66.00	66.20	63.60	63.87	64.77	—	—	4,268	1,165	57,036	14,821	11,881	14,821
May	63.55	65.80	60.45	62.87	63.88	—	2	11,109	2,066	122,774	23,382	14,912	23,382
Jne	62.75	63.80	57.17	58.35	60.91	—	2	13,769	6,389	183,327	26,996	23,896	26,053
Jly	58.55	60.17	50.72	53.07	56.61	1	1	12,744	5,734	218,832	26,301	9,746	9,746
Aug	52.95	55.72	52.47	—	54.40	1	—	8,006	519	42,898	8,122	—	—
Year	66.25	67.67	50.72	—	62.21	2	5	13,769	412	721,733	26,996	—	—

OCTOBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	64.15	64.90	63.10	64.45	63.83	—	—	462	52	3,927	2,082	1,319	1,983
Feb	64.57	65.90	64.05	64.52	64.88	—	—	1,287	221	9,557	3,801	2,067	3,801
Mar	64.50	64.65	62.80	64.12	63.87	—	—	1,372	385	14,363	6,264	3,880	6,264
Apr	64.00	64.05	62.30	62.65	63.22	—	—	2,489	422	22,922	8,208	6,291	8,208
May	62.50	63.95	60.10	62.57	62.69	—	1	4,261	1,047	54,984	10,486	8,541	10,486
Jne	62.50	63.60	58.22	59.22	61.53	—	1	5,294	1,455	65,451	12,464	10,752	12,464
Jly	59.20	60.72	53.65	56.92	57.47	1	—	10,301	2,958	133,266	19,946	12,472	18,982
Aug	55.75	58.80	55.05	56.10	56.55	1	1	13,087	5,897	196,596	22,430	19,228	22,439
Sep	56.15	58.70	52.32	58.57	55.74	1	2	11,995	4,404	166,187	21,378	9,215	9,215
Oct	58.00	63.22	57.10	—	60.90	2	1	7,636	338	33,451	6,739	—	—
Year	64.15	65.90	52.32	—	61.07	5	6	13,087	52	700,704	22,439	—	—

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	65.35	65.92B	64.52	65.75	65.16	—	—	207	4	749	463	170	451
Feb	65.70	67.85	66.56	66.10	66.33	—	—	324	25	2,751	1,515	474	1,515
Mar	65.85	66.15B	63.92	66.20	65.11	—	—	886	86	7,522	3,822	1,569	3,822
Apr	64.95	65.07	63.40	63.97	64.37	—	—	881	108	8,168	4,102	3,587	4,102
May	63.90	64.85	61.50	63.70	63.86	—	1	1,327	181	12,839	5,571	4,000	5,571
Jne	63.60	64.45	60.15	60.22	63.24	—	—	3,035	370	23,551	7,507	5,566	7,086
Jly	61.00	62.65	55.15	57.55	58.58	1	1	6,015	1,670	72,345	11,830	7,404	11,487
Aug	57.60	58.95	57.15	58.22	58.45	1	1	8,414	2,500	95,680	16,806	11,333	16,806
Sep	58.45	61.97	56.00	61.82	58.58	1	2	11,637	4,755	152,004	23,306	17,369	23,306
Oct	61.55	66.67	61.07	66.25	64.06	2	—	16,094	7,089	255,574	31,583	23,773	30,831
Nov	66.40	69.95	64.32	69.87	66.72	—	—	15,004	5,429	200,467	31,280	18,134	18,134
Dec	69.15	69.35	63.95	—	66.01	—	4	8,762	1,251	64,590	17,827	—	—
Year	65.35	69.35	55.00	—	63.45	5	9	16,094	4	896,240	31,583	—	—

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	65.50	66.10	65.50	66.05	65.83			7		8	5	1	5
Feb	66.10	67.45	66.10	66.60	66.69			16		107	66	5	66
Mar	66.55	66.70	64.25	65.55	65.43			88	1	581	340	87	340
Apr	65.55	65.60	64.00	64.62	64.88			83	2	655	526	351	526
May	64.50	65.45	62.10	64.55	64.63		1	455	21	2,786	1,555	549	1,555
Jne	64.30	65.00	60.95	61.75	63.58		2	669	42	5,141	2,606	1,455	2,606
Jly	61.72	63.30	56.00	58.40	60.47	1		1,049	125	12,067	3,960	2,515	3,834
Aug	58.25	60.60	57.05	57.60	58.82		1	2,613	509	27,299	6,381	3,873	6,381
Sep	57.80	60.72	54.35	60.57	57.48	1	1	5,805	1,619	64,158	12,120	6,584	12,120
Oct	60.30	63.30	59.95	62.67	61.66	1		8,669	2,738	110,943	21,146	12,633	21,146
Nov	62.70	65.10	60.55	65.07	62.91			11,603	3,688	133,242	29,043	21,875	29,043
Dec	65.37	65.37	59.80	61.15	62.11	1	4	16,250	4,006	213,475	35,441	29,696	30,401
Year	65.50	67.45	54.35	61.15	62.87	4	9	16,250		570,462	35,441	1	30,401

APRIL 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	66.10	67.07B	66.00	66.75	66.60			3		9	9	....	9
Apr	66.50	66.60B	65.35A	66.20	66.16			14		60	65	10	65
May	65.50	66.45	63.50	65.45	66.51			97	1	537	255	70	217
Jne	65.50	65.90	62.25	62.77	64.63			205	11	1,409	496	229	496
Jly	62.70	64.00	57.30	59.30	61.45	1		457	29	3,165	1,394	499	1,338
Aug	59.50	61.80	58.10	58.60	59.77	1		483	101	6,020	2,191	1,362	2,191
Sep	58.75	61.50	[illegible]30	6[illegible].45	58.35	1	1	1,161	253	13,262	4,356	2,211	4,272
Oct	61.40	62.70	60.25	61.[illegible]	61.54	1		3,614	706	33,907	8,349	4,259	8,349
Nov	61.80	63.05	59.60	62.92	61.41			5,144	1,207	51,400	14,051	8,550	14,051
Dec	63.30	63.37	59.95	61.35	61.46	1	2	5,915	1,497	73,034	17,126	14,345	17,081
Year	66.10	67.07B	55.30	61.35	62.69	5	3	5,915		182,823	17,126	....	17,081

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	66.25	66.60B	65.60A	65.90	66.00			33		53	32	2	32
Jne	65.25	66.05B	63.00	63.35	64.99			49		122	109	29	109
Jly	63.40	64.55B	58.10	60.20	62.05	1		163	1	807	396	110	396
Aug	60.60	62.75	59.10A	59.60	60.79		1	327	15	1,670	727	482	727
Sep	59.60	62.25	56.25	62.22	59.33	1	1	319	57	3,518	1,377	818	1,377
Oct	62.10	63.40	60.00	61.47	61.93	1		987	68	7,606	2,925	1,405	2,925
Nov	61.70	62.45	59.90	62.42	61.29			1,356	419	14,905	5,026	3,314	5,026
Dec	62.65	63.05	60.15	61.40	61.59	1		2,350	589	24,642	8,280	5,173	8,280
Year	66.25	66.60B	56.25	61.40	62.25	4	2	2,350		53,323	8,280	2	8,280

AUGUST 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	58.70	59.85B	58.70	59.85	59.27			1		1	1	....	1
Aug	61.50	61.50	57.90A	57.95	59.67			20		51	39	1	39
Sep	58.00	60.80	55.20	60.42	57.95	1	1	129	7	981	529	59	523
Oct	60.05	61.75	58.40	60.05	59.97	1		517	14	3,261	1,359	529	1,359
Nov	60.30	61.25	58.50	61.20	59.70			600	30	3,996	1,701	1,320	1,613
Dec	61.40	61.57	59.12	60.30	60.34	1		576	52	5,945	2,378	1,561	2,378
Year	58.70	61.75	55.20	60.30	59.48	3	1	600		14,235	2,378	....	2,378

OCTOBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	58.87	59.90B	58.10	59.75	58.84			43	13	115	75	26	75
Oct	59.75	60.60	57.50	58.50	59.05			87		543	396	75	396
Nov	59.00	60.00	57.70	50.95	58.52			90	12	831	625	402	625
Dec	60.00	60.15	58.32	58.77	59.04	1		227	29	1,928	1,109	630	1,060
Year	58.87	60.60	57.50	58.77	58.86	1		227		3,417	1,109	26	1,060

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	60.10	60.80	59.30A	60.40	60.00	1		15		38	31	....	31
Nov	60.50	61.00B	59.10A	61.00	59.88			33		114	100	33	100
Dec	61.20	61.75B	59.80A	60.55	60.40	1		32		162	161	113	161
Year	60.10	61.75B	59.10A	60.55	60.09	2		33		314	161	....	161

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1985 58 CALLS													
Jan	....	9.20B	6.70A	6.97	7.25	....	....	....	....	....	1	....	....
Year	....	9.20B	6.70A	6.97	7.25	....	....	1	....	....	1	....	....
FEBRUARY 1985 60 CALLS													
Jan	....	7.10B	5.85A	4.60	5.51	....	....	....	....	....	1	....	....
Year	....	7.10B	5.85A	4.60	5.51	....	....	1	....	....	1	....	....
FEBRUARY 1985 62 CALLS													
Jan	....	5.20B	2.70A	2.97	3.28	....	....	....	....	....	11	....	....
Year	....	5.20B	2.70A	2.97	3.28	....	....	11	....	....	11	....	....
FEBRUARY 1985 64 CALLS													
Jan	3.35	3.40	.70	....	1.47	....	....	52	....	215	127	....	....
Year	3.35	3.40	.70	....	1.47	....	....	52	....	215	127	....	....
FEBRUARY 1985 66 CALLS													
Jan	1.25	1.70	.02	....	.38	....	....	314	28	1,404	982	....	....
Year	1.25	1.70	.02	....	.38	....	....	314	28	1,404	982	....	....
FEBRUARY 1985 68 CALLS													
Jan	.42	.62	CAB	CAB	.09	....	....	271	1	902	1,437	....	....
Year	.42	.62	CAB	CAB	.09	....	....	271	1	902	1,437	....	....
FEBRUARY 1985 70 CALLS													
Jan	.17	.17	CAB	CAB	.03	....	....	276	....	563	989	....	....
Year	.17	.17	CAB	CAB	.03	....	....	276	....	563	989	....	....
APRIL 1985 62 CALLS													
Mar	1.25	1.35B	.40	....	.77	....	....	86	5	223	108	....	....
Year	1.25	1.35B	.40	....	.77	....	....	86	5	223	108	....	....
APRIL 1985 64 CALLS													
Jan	....	4.60B	3.00A	4.20	3.67	....	....	....	....	....	12	12	12
Feb	4.90	4.90	1.85A	1.50	3.36	....	....	11	....	30	23	12	22
Mar	1.47	1.55	.02	.05	.56	....	....	287	9	1,153	557	....	....
Year	4.90	4.90	.02	.05	2.53	....	....	287	....	1,183	557	....	....
APRIL 1985 66 CALLS													
Jan	2.75	3.00B	1.40	2.45	2.13	....	....	55	....	181	212	73	306
Feb	3.07	3.20B	.50	.50	1.82	....	....	340	....	988	473	166	473
Mar	.47	.55	CAB	CAB	.15	....	....	258	7	853	573	....	....
Year	2.75	3.20B	CAB	CAB	1.37	....	....	340	....	2,022	573	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—CALLS

APRIL 1985 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.77	1.77	.62	1.25	1.12	...	...	128	5	1,004	656	416	656
Feb	1.25	1.65B	.10	.10	80	...	...	400	20	2,277	1,210	606	1,104
Mar	15	17	CAB	CAB	02	...	...	235	...	559	1,442	1,179	1,183
Year	1.77	1.77	CAB	CAB	65	...	...	400	...	3,840	1,442	416	1,183

APRIL 1985 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	87	1.10	37	.45	54	...	...	165	5	1,039	960	608	960
Feb	52	75	06	.05	32	...	...	983	20	3,384	2,054	1,002	1,846
Mar	05	05	CAB	CAB	00	...	...	170	...	206	1,851	1,833	1,833
Year	87	1.10	CAB	CAB	29	...	...	983	...	4,629	2,054	608	1,833

APRIL 1985 72 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	50	50	.15	20	23	...	...	102	...	486	528	297	528
Feb	22	30	02	02	12	...	...	311	...	1,008	1,024	558	975
Mar	02	02	CAB	CAB	00	...	...	30	...	35	955	949	949
Year	50	50	CAB	CAB	12	...	...	311	...	1,529	1,024	297	949

APRIL 1985 74 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	15	15	12A	07	12	...	...	1	...	1	13	12	12
Feb	10	10	02	02	05	...	...	111	...	336	168	12	167
Mar	CAB	02	CAB	CAB	00	...	...	5	...	5	167	167	167
Year	15	15	CAB	CAB	05	...	...	111	...	342	168	12	167

JUNE 1985 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.15	5.65B	2.15	5.85	4.99	...	...	1	...	1	1	...	...
Year	2.15	5.65B	2.15	5.85	4.99	...	...	1	...	1	1	...	...

JUNE 1985 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	3.30	3.65B	3.25	2.80	3.32	...	...	10	...	11	11	10	11
May	2.35	4.10	50	...	2.82	...	...	43	...	194	75	...	...
Year	3.30	4.10	50	...	3.07	...	...	43	...	205	75	...	...

JUNE 1985 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.35	2.35	1.50	1.30	1.80	...	...	17	...	78	51	1	50
May	1.05	2.50	25	...	1.33	...	...	252	3	1,442	454	...	...
Year	2.35	2.50	25	...	1.57	...	...	252	...	1,520	454	...	...

JUNE 1985 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.20	3.60B	1.80A	3.55	2.93	...	...	33	...	83	53	...	51
Apr	2.25	2.40B	50	47	1.45	...	...	206	...	1,338	724	51	724
May	40	87	02	...	32	...	...	448	36	3,151	1,031	...	...
Year	3.20	3.60B	02	...	1.57	...	...	448	...	4,572	1,031	...	...

JUNE 1985 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.95	3.32B	2.10A	3.05	2.70	...	...	49	...	111	124	86	116
Feb	3.20	3.50B	2.10	2.35	2.96	...	...	27	...	61	139	116	139
Mar	1.67	2.35	1.00	2.17	1.76	...	...	94	...	501	319	139	317
Apr	1.97	1.97	10A	10	69	...	...	290	7	1,603	898	312	898
May	10	30	02	...	08	...	...	351	...	1,174	1,023	848	848
Year	2.95	3.50B	02	...	1.64	...	...	351	...	3,450	1,023	86	848

JUNE 1985 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.00	2.30	1.35	1.82	1.71	...	...	215	...	609	502	177	502
Feb	1.90	2.40	1.15	1.25	1.78	...	...	141	4	708	636	497	605
Mar	1.25	1.32B	50	1.15	94	...	...	223	10	1,217	1,000	620	1,000
Apr	1.02	1.02	05	02	28	...	...	308	1	1,417	1,541	989	1,272
May	05	05	CAB	CAB	01	...	...	33	...	79	1,271	...	...
Year	2.00	2.40	CAB	CAB	94	...	...	308	...	4,030	1,541	...	...

JUNE 1985 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.25	1.35B	80	1.02	99	...	...	249	...	581	423	49	410
Feb	1.00	1.27B	55	57	93	...	...	391	2	1,442	832	497	622
Mar	.57	67	22	50	44	...	...	184	7	1,371	1,469	735	1,469
Apr	45	47	02	...	13	...	...	153	1	890	1,716	1,509	1,621
May	02	05	CAB	CAB	00	...	...	21	3	68	1,818	1,595	1,611
Year	1.25	1.35B	CAB	CAB	50	...	...	391	...	4,352	1,818	49	1,611

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—CALLS

JUNE 1985 72 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	72	72	40	.55	56	...	...	393	...	594	584	32	584
Feb	82	85	27	.30	.45	...	...	486	1	1,766	1,160	585	898
Mar	30	30	12	.22	20	...	...	236	...	712	1,136	705	1,136
Apr	22	22	CAB	CAB	06	...	...	124	...	362	1,206	1,130	1,130
May	CAB	02	CAB	CAB	00	...	...	4	...	10	1,131	1,128	1,130
Year	72	72	CAB	CAB	25	...	...	486	...	3,444	1,206	32	1,130

JUNE 1985 74 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	47	47	30	30	32	...	...	30	...	77	81	39	81
Feb	30	35	10	12	21	...	...	130	...	532	510	81	500
Mar	15	15	05	.10	.09	...	...	20	...	78	547	508	545
Apr	10	10	CAB	CAB	02	...	...	44	...	52	547	545	545
May	CAB	02	CAB	CAB	00	...	...	7	...	12	549	545	545
Year	47	47	CAB	CAB	13	...	...	130	...	751	549	39	545

AUGUST 1985 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	5.60	5.60	2.80A	2.80	3.45	...	...	1	...	2	1	...	...
Year	5.60	5.60	2.80A	2.80	3.45	...	...	1	...	2	1	...	...

AUGUST 1985 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	4.10	4.10	05A	02	2.48	...	...	32	...	37	16	...	...
Year	4.10	4.10	05A	02	2.48	...	...	32	...	37	16	...	...

AUGUST 1985 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.00	2.00	02	...	75	...	...	68	...	144	105	...	...
Year	2.00	2.00	02		75	...	...	68	...	144	105	...	...

AUGUST 1985 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.15	2.85B	2.15	2.85	2.72	...	...	1	...	1	1	1	1
Jly	2.50	3.60B	CAB	CAB	1.59	...	...	214	...	574	313	...	...
Year	2.15	3.60B	CAB	CAB	2.15	...	...	214	...	575	313	...	...

AUGUST 1985 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.40	2.50	1.10	1.57	1.68	...	...	78	1	191	126	1	126
Jly	1.55	2.50	CAB	CAB	80	...	...	122	12	927	389	130	385
Year	2.40	2.50	CAB	CAB	1.24	...	...	122	1	1,118	389	1	385

AUGUST 1985 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.90	5.50	2.35A	3.42	4.38	...	...	245	...	310	250	2	241
Jne	2.85	3.80B	50	85	2.16	...	...	148	...	620	587	240	587
Jly	75	1.30	CAB	CAB	.36	...	...	354	3	1,035	753	...	...
Year	2.90	5.50	CAB	CAB	2.30	...	...	354	...	1,965	753	...	...

AUGUST 1985 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.70	3.10	2.70	2.77	3.11	...	...	2	...	4	3	2	3
May	2.65	3.85	1.30	2.10	2.93	...	...	72	...	309	85	4	85
Jne	1.96	2.40	25	42	1.20	...	...	292	3	1,380	857	97	857
Jly	40	60	CAB	CAB	13	...	...	160	...	517	862	660	660
Year	2.70	3.85	CAB	CAB	1.84	...	...	292	...	2,210	862	2	660

AUGUST 1985 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	...	...	...	1.75	1.75	...	...	...	...	...	...	...	...
Mar	2.10	3.25	2.10	3.12	2.85	...	...	4	...	13	13	3	13
Apr	2.40	2.60	1.50	1.65	2.15	...	...	142	...	477	280	13	280
May	1.56	2.75	70	1.15	1.75	...	...	331	8	2,408	772	291	649
Jne	1.10	1.30	15	20	60	...	...	248	28	2,064	1,254	723	1,246
Jly	15	17	CAB	CAB	05	...	...	73	...	163	1,246	1,179	1,180
Year	2.10	3.25	CAB	CAB	1.52	...	...	331	...	5,125	1,254	...	1,180

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—CALLS

AUGUST 1985 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.95	1.95	1.65	1.62	1.81	....	....	504	....	553	515	1	515
Mar	1.62	2.25B	1.05	1.97	1.63	....	....	306	....	553	588	516	585
Apr	1.80	1.80	.65	.75	1.20	....	....	146	9	811	899	560	899
May	.75	1.47	30	.55	.97	....	....	242	15	1,300	1,224	1,039	1,192
Jne	.55	.65	.07	.07	.25	..	..	351	6	1.465	1,221	1,050	1,171
Jly	.05	.05	CAB	CAB	.01	....	....	14	....	40	1,179	1,148	1,175
Year	1.95	2.25B	CAB	CAB	.98	....	....	504	....	4,722	1,224	1	1,175

AUGUST 1985 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.35	1.47	1.17	1.30	1.36	....	....	201	....	221	216	....	216
Feb	1.35	1.50	.85A	.95	1.23	....	....	123	....	419	457	322	359
Mar	.90	1.55	50	1.15	.91	....	....	170	5	686	543	351	418
Apr	1.00	1.05	40	42	.64	....	....	121	2	646	661	418	661
May	.42	.85	17	.27	.50	....	....	266	....	839	1,042	664	1,042
Jne	.20	.32	05	.02	.13	....	....	122	....	798	1,097	948	948
Jly	.02	.05	CAB	CAB	.00	....	....	10	....	18	947	....	....
Year	1.35	1.55	CAB	CAB	.68	....	....	266	....	3,627	1,097	....	....

AUGUST 1985 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.85	.85	80	.80	.82	..	....	44	....	44	44	....	44
Feb	.75	.90	45	.45	.66	....	....	28	....	158	199	57	194
Mar	.47	70	30	.62	.44	....	....	64	1	445	345	199	345
Apr	60	60	.20	.20	.31	....	....	57	....	200	401	345	373
May	.20	45	07	12	.24	..	....	44	..	192	425	373	392
Jne	.12	15	CAB	CAB	.06	....	....	17	....	87	414	404	405
Jly	CAB	CAB	CAB	CAB	.00	....	....	..	..	..	405	404	405
Year	.85	90	CAB	CAB	.36	..	....	64	....	1,126	425	....	405

AUGUST 1985 72 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.30	.30	.30	.27	.29	....	....	1	....	1	1	1	1
Mar	.27	47	15	35	.22	..	....	124	....	266	219	1	219
Apr	30	30	10	10	.15	....	....	39	....	105	313	223	313
May	.07	.30	07	.07	12	..	....	7	....	30	317	312	313
Jne	.02	.02	CAB	CAB	03	....	....	1	....	1	316	313	316
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	...	316	313	313
Year	.30	.47	CAB	CAB	.13	....	....	124	....	403	317	1	313

OCTOBER 1985 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	6.10	7.25B	5.65A	5.40	6.35	....	....	2	....	2	2	....	....
Sep	3.05	6.15B	2.90	7.07	4.86	....	....	10	....	22	11	....	....
Year	6.10	7.25B	2.90	7.07	5.61	....	....	10	....	24	11	....	....

OCTOBER 1985 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	5.80	5.80	3.75A	4.20	4.66	....	....	4	....	6	2	1	2
Sep	1.70	5.15B	1.20	....	3.13	....	....	7	....	26	18	....	....
Year	5.80	5.80	1.20	....	3.89	....	....	7	....	32	18	....	....

OCTOBER 1985 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.85	3.30	1.80	3.15	2.56	....	....	47	....	104	86	....	86
Aug	3.00	4.50	1.80	2.52	3.18	....	....	210	....	406	292	96	278
Sep	1.90	3.50	40	....	1.60	....	....	174	1	877	460	....	....
Year	2.85	4.50	40	....	2.44	....	....	210	....	1,387	460	....	....

OCTOBER 1985 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.85	2.20	1.10	2.15	1.63	....	....	142	32	419	312	39	312
Aug	2.10	3.15B	.82	1.27	1.83	....	..	679	9	2,853	1,782	314	1,782
Sep	1.25	1.50	.15	....	.55	..	..	530	48	3,153	1,932	....	....
Year	1.85	3.15B	15	..	1.33	....	....	679	9	6,425	1,932	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
OCTOBER 1985 58 CALLS													
Jne	2.65	2.87	2.50	2.70	2.61	....	....	2	....	5	4	1	4
Jly	2.50	3.05B	.60	1.25	1.91	....	....	139	....	864	475	5	475
Aug	1.30	1.95	.32	.50	1.02	....	....	536	6	2,212	1,293	495	1,214
Sep	.30	.30	CAB	CAB	.09	....	....	786	2	1,662	1,223	....	....
Year	2.65	3.05B	CAB	CAB	1.41	....	....	786	....	4,743	1,293	....	....
OCTOBER 1985 60 CALLS													
May	2.60	3.85	2.60	3.55	3.83	....	....	10	....	22	22	10	22
Jne	3.40	4.25B	1.50	1.70	2.98	....	....	55	....	155	127	22	127
Jly	1.60	2.20B	.30	.70	1.19	....	....	539	....	1,443	839	127	839
Aug	.60	1.05	.12	.17	.48	....	....	408	10	2,488	1,383	1,058	1,188
Sep	.15	.15	CAB	CAB	.02	....	....	26	....	125	1,115	....	....
Year	2.60	4.25B	CAB	CAB	1.70	....	....	539	....	4,233	1,383	....	....
OCTOBER 1985 62 CALLS													
Apr	2.20	2.55B	2.10A	2.10	2.33	....	....	11	....	25	24	10	24
May	2.05	3.05	1.45	2.40	2.48	....	....	164	....	506	383	24	382
Jne	2.32	2.90	.85	1.05	1.95	....	....	134	....	549	675	382	675
Jly	1.06	1.47	.22A	.45	.71	....	....	294	6	1,078	992	674	991
Aug	.45	.67	.05	.06	.26	....	....	155	1	716	1,062	945	945
Sep	.07	.07	CAB	CAB	.00	....	....	16	....	18	945	936	936
Year	2.20	3.05	CAB	CAB	1.29	....	....	294	....	2,892	1,062	10	936
OCTOBER 1985 64 CALLS													
Mar	1.90	2.05	1.90	1.87	1.92	....	....	4	....	11	11	....	11
Apr	1.80	1.80	1.15	1.20	1.49	....	....	119	....	280	224	11	224
May	1.20	2.05B	.70	1.60	1.55	....	....	126	....	452	464	226	464
Jne	1.50	1.95	.50	.65	1.23	....	....	73	1	500	681	472	666
Jly	.57	.75B	.10	.27	.41	....	....	123	1	516	700	638	641
Aug	.30	.37B	.05	.02	.15	....	....	40	....	160	685	578	580
Sep	.02	.05	CAB	CAB	.00	....	....	2	....	3	581	579	579
Year	1.90	2.05	CAB	CAB	.96	....	....	126	....	1,942	700	....	579
OCTOBER 1985 66 CALLS													
Mar	1.10	1.10	1.10	1.07	1.06	....	....	1	1	2	2	1	2
Apr	1.00	1.05	.70	.65	.82	....	....	194	....	540	361	12	361
May	.70	1.17B	.45	.85	.92	....	....	55	....	263	418	352	352
Jne	.90	1.05	.30A	.35	.68	....	....	111	....	356	541	349	541
Jly	.30	.35	.10A	.15	.20	....	....	117	....	335	622	516	622
Aug	.15	.20	.02	.02	.07	....	....	33	....	56	626	611	611
Sep	CAB	CAB	CAB	CAB	.00	....	....	29	....	29	611	579	579
Year	1.10	1.17B	CAB	CAB	.53	....	....	194	....	1,580	626	1	579
OCTOBER 1985 68 CALLS													
Mar	.75	.75	.70A	.57	.57	....	....	3	....	3	3	3	3
Apr	.67	.67	.35	.35	.42	....	....	171	....	193	175	5	175
May	.35	.70	.22	.55	.52	....	....	39	....	148	199	170	199
Jne	.52	.65	.20	.17	.38	....	....	7	....	48	219	200	217
Jly	.25	.25	.02	.07	.10	....	....	120	....	205	244	108	108
Aug	.07	.07	.02	.02	.03	....	....	10	....	25	113	106	106
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	106	106	106
Year	.75	.75	CAB	CAB	.29	....	....	171	....	622	244	3	106
OCTOBER 1985 70 CALLS													
Apr	.25	.30	.17	.15	.19	....	....	3	....	8	8	1	8
May	.17	.45	.10	.30	.29	....	....	10	....	42	34	12	34
Jne	.25	.30	.07	.10	.22	....	....	7	....	22	53	34	53
Jly	.15	.15	CAB	CAB	.05	....	....	5	....	7	60	55	60
Aug	CAB	.02	CAB	.02	.02	....	....	6	....	6	60	60	60
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	60	60	60
Year	.25	.45	CAB	CAB	.13	....	....	10	....	85	60	1	60
DECEMBER 1985 50 CALLS													
Sep	5.70	5.70	5.70	8.37	7.00	....	....	2	....	2	2	....	....
Oct	....	....	....	14.22	14.22	....	....	....	....	....	....	....	....
Year	5.70	5.70	5.70	14.22	10.61	....	....	2	....	2	2	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—CALLS

DECEMBER 1985 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	3.20	7.60B	3.20	7.92	5.87	....	....	10	....	25	22	5	12
Oct	8.85	12.20B	7.80A	12.25	10.12	....	....	200	....	205	212	5	5
Nov	....	13.45B	10.60A	11.45	12.37	....	....	....	....	....	4	....	....
Year	3.20	13.45B	3.20	11.45	9.45	....	....	200	....	230	212	....	....

DECEMBER 1985 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.40	3.00	2.00	3.20	2.54	....	....	49	16	91	77	26	77
Aug	3.60	4.50	2.50	3.10	3.45	....	....	160	....	304	231	77	219
Sep	2.70	5.85B	1.45	6.07	3.58	....	....	212	1	877	518	220	410
Oct	5.85	10.10B	5.60A	10.25	8.17	....	....	48	....	174	441	150	150
Nov	11.00	11.45B	8.60A	....	10.42	....	....	1	....	3	140	....	....
Year	2.40	11.45B	1.45	....	5.63	....	....	212	....	1,449	518	....	....

DECEMBER 1985 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.50	3.50	1.30	2.25	2.48	....	....	47	....	226	184	19	184
Aug	2.30	3.10	1.50	2.00	2.27	....	....	751	7	2,192	1,591	234	1,578
Sep	2.00	4.50	85	4.42	2.40	....	....	830	....	3,229	2,935	1,587	2,876
Oct	4.25	8.30	4.00A	8.27	6.29	....	....	274	....	1,518	2,872	1,850	1,850
Nov	8.45	9.60	7.40A	....	8.43	....	....	102	....	130	1,711	....	....
Year	3.50	9.60	85	....	4.37	....	....	830	....	7,295	2,935	....	....

DECEMBER 1985 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.30	3.30	87	1.70	2.18	....	....	126	....	457	309	5	309
Aug	1.80	2.00	90	1.22	1.44	....	....	306	2	1,682	1,099	318	1,099
Sep	1.05	3.00	50	2.95	1.46	....	....	399	13	2,378	1,308	968	1,297
Oct	2.65	6.55	2.57	6.30	4.49	....	....	273	5	1,462	1,492	1,058	1,094
Nov	6.50	7.60B	4.60A	....	6.44	....	....	45	....	216	1,020	....	....
Year	3.30	7.60B	50	....	3.20	....	....	399	....	6,195	1,492	....	....

DECEMBER 1985 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	1.95	2.10	1.55	1.85	1.68	....	....	38	11	61	47	11	47
Jly	2.00	2.25	60	97	1.46	....	....	163	....	550	425	50	425
Aug	1.20	1.40B	50	62	85	....	....	279	2	897	753	527	753
Sep	.70	1.95	25	1.87	82	....	....	618	....	2,397	1,077	695	1,021
Oct	1.62	4.50	1.50	4.45	2.96	....	....	539	7	2,792	1,681	1,018	1,494
Nov	4.80	5.70	2.50A	....	4.49	....	....	223	....	576	1,521	....	....
Year	1.95	5.70	25	....	2.04	....	....	618	....	7,273	1,681	....	....

DECEMBER 1985 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	1.70	2.45	92	1.15	1.56	....	....	103	....	432	324	31	324
Jly	1.25	1.60	35	.60	90	....	....	114	....	383	546	333	545
Aug	70	90	.27	.37	49	....	....	783	....	1,749	1,579	380	1,579
Sep	35	1.15	15	1.00	.41	....	....	1,003	....	1,552	1,602	858	1,026
Oct	90	3.05	85	2.72	1.69	....	....	633	38	5,176	2,279	1,060	2,068
Nov	2.90	3.90	85	....	2.63	....	....	270	1	1,381	2,034	....	....
Year	1.70	3.90	15	....	1.28	....	....	1,003	....	10,673	2,279	....	....

DECEMBER 1985 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.10	1.35	1.00A	1.22	1.23	....	....	10	....	20	20	10	20
Jne	1.25	1.40B	65	90	1.01	....	....	44	....	115	88	20	88
Jly	90	1.05	22	35	56	....	....	30	....	185	140	95	118
Aug	.35	55	20	15	27	....	....	27	....	110	159	107	142
Sep	10	40	10	50	21	....	....	7	....	16	147	141	144
Oct	40	1.60	37	1.32	84	....	....	692	4	5,873	2,808	147	2,757
Nov	1.35	2.30	15	....	1.10	....	....	788	30	3,810	2,523	....	....
Year	1.10	2.30	10	....	75	....	....	788	....	9,929	2,808	....	....

DECEMBER 1985 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	80	80	80	65	70	....	....	9	....	9	9	9	9
Jne	75	85B	40	52	58	....	....	9	....	32	20	9	20
Jly	55	57B	20	20	32	....	....	10	....	53	58	20	58
Aug	22	.25	15	10	14	....	....	2	....	5	79	59	61
Sep	15	15	15	25	10	....	....	5	....	6	61	60	60
Oct	.25	65	15	52	36	....	....	139	....	753	543	60	543
Nov	.55	90	CAB	CAB	33	....	....	935	15	3,258	1,435	....	....
Year	80	90	CAB	CAB	36	....	....	935	....	4,116	1,435	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—CALLS

DECEMBER 1985 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.55	.55	.20A	.22	.33	....	....	2	....	5	5	1	5
Jly	15	.25B	.15	.10	.17	....	....	1	....	1	6	5	6
Aug	....	....	....	.07	.08	....	....	....	....	....	8	6	6
Sep	....	....	....	.15	.05	....	....	....	....	....	6	6	6
Oct	.30	.30	.05	.20	.15	....	....	12	....	24	22	6	22
Nov	.30	.30	CAB	CAB	.11	....	....	110	....	258	146	44	143
Year	.55	.55	CAB	CAB	.15	....	....	110	....	288	146	1	143

FEBRUARY 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.90	4.25	2.90	7.02	5.22	....	....	3	....	7	4	1	1
Oct	6.75	8.70B	6.75	8.70	7.84	....	....	1	....	1	2	1	1
Nov	....	....	....	11.00	8.94	....	....	....	....	....	1	1	1
Dec	....	....	....	7.10	8.14	....	....	....	....	....	1	1	1
Year	2.90	8.70B	2.90	7.10	7.54	....	....	3	....	8	4	1	1

FEBRUARY 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.95	4.10	2.95	3.90	3.23	....	....	6	....	11	11	6	11
Aug	4.90	4.90	3.25A	3.35	4.26	....	....	24	....	26	35	10	35
Sep	3.15	4.50	2.00	5.40	3.44	....	....	38	....	158	121	35	119
Oct	5.85	6.75B	5.30	6.82	6.10	....	....	9	....	14	119	115	115
Nov	7.00	7.00	6.25	9.15	7.08	....	....	3	....	4	115	71	71
Dec	6.80	6.80	6.80	5.17	6.30	....	....	140	....	140	155	71	155
Year	2.95	7.00	2.00	5.17	5.07	....	....	140	....	353	155	6	155

FEBRUARY 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.20	2.90B	1.90	2.95	2.28	....	....	12	....	17	17	12	15
Aug	3.40	3.80	2.20	2.35	3.06	....	....	30	....	102	68	26	68
Sep	2.20	3.95	1.22	4.00	2.43	....	....	448	....	872	642	67	613
Oct	3.95	5.20	3.70	5.20	4.54	....	....	28	....	147	612	561	561
Nov	5.20	7.00	4.00	7.07	5.33	....	....	436	....	618	555	315	319
Dec	5.20	7.35B	2.70A	3.42	4.45	....	....	16	....	51	309	299	309
Year	2.20	7.35B	1.22	3.42	3.68	....	....	448	....	1,807	642	12	309

FEBRUARY 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.40	2.10B	1.30	2.15	1.55	....	....	2		3	3	1	3
Aug	2.25	3.20	1.45	1.60	2.13	....	....	21		143	105	22	105
Sep	1.50	2.90	.80	2.85	1.65	....	....	313	2	1,351	836	125	793
Oct	2.85	3.85	2.40A	3.62	3.22	....	....	452	2	937	815	722	722
Nov	3.95	5.25	2.47	5.42	3.80	....	....	56	....	233	763	707	730
Dec	5.50	5.50	1.50	2.05	2.96	....	....	199	....	655	823	596	596
Year	1.40	5.50	.80	2.05	2.55	....	....	452	....	3,322	836	1	596

FEBRUARY 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.90	1.90	.90	1.45	1.37	....	....	7	....	11	9	1	8
Aug	1.80	1.90B	.90	1.00	1.45	....	....	20	....	106	47	9	46
Sep	.95	1.97	.45	1.97	1.09	....	....	413	....	831	669	40	669
Oct	1.80	2.70	1.45	2.47	2.16	....	....	555	16	2,301	1,216	668	1,026
Nov	2.85	3.65	1.45	3.82	2.54	....	....	632	....	2,771	1,824	986	1,748
Dec	3.95	3.95	.85	1.05	1.77	....	....	476	5	3,832	2,820	1,714	2,820
Year	1.90	3.95	.45	1.05	1.73	....	....	632	....	9,852	2,820	1	2,820

FEBRUARY 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.60	.60	.60	.90	.77	....	....	1	....	1	1	1	1
Aug	.95	1.60B	.57	.65	.96	....	....	30	....	70	41	3	41
Sep	.55	1.25	.40A	1.30	.69	....	....	108	....	345	299	41	299
Oct	1.17	1.75	.80	1.45	1.39	....	....	482	16	3,165	1,663	331	1,663
Nov	1.80	2.40	.85	2.47	1.60	....	....	766	46	3,458	1,843	1,363	1,530
Dec	2.55	2.60	.40	.47	.98	....	....	476	74	4,870	2,528	1,478	2,528
Year	.60	2.60	.40A	.47	1.06	....	....	766	....	11,909	2,528	1	2,528

FEBRUARY 1986 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	1.65	1.65	1.55	.95	1.17	....	....	60	....	110	110	50	110
Jly	1.20	1.40B	.40	.80	.92	....	....	4	....	12	116	110	110
Aug	1.65	.90	.40A	.37	.62	....	....	100	....	103	118	118	118
Sep	.37	.95	.30	.82	.43	....	....	71	....	206	201	126	201
Oct	.80	1.10	.50	.82	.83	....	....	311	....	1,100	1,152	199	1,152
Nov	1.00	1.45	.45	1.47	.93	....	....	544	7	2,549	1,811	1,007	1,811
Dec	1.50	1.50	.17	.17	.49	....	....	558	54	3,531	1,918	1,811	1,843
Year	1.65	1.65	.17	.17	.77	....	....	558	....	7,611	1,918	50	1,843

FEBRUARY 1986 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.85	.85	.20	.45	.49	....	....	103	....	223	179	....	164
Nov	.60	.75	.25	.75	.50	....	....	1,058	....	3,023	2,378	167	2,378
Dec	.80	.80	.07	.07	.22	....	....	147	....	750	2,412	2,090	2,092
Year	.85	.85	.07	.07	.40	....	....	1,058	....	3,996	2,412	....	2,092

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—CALLS

FEBRUARY 1986 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.30	.30	.22	.22	.22	....	....	10	....	28	28	5	28
Nov	.30	.45	.15	.40	.27	....	....	150	....	258	265	34	265
Dec	.40	40	.07	.02	.09	....	....	151	....	503	635	386	635
Year	.30	.45	07	02	.19	....	....	151	....	789	635	5	635

APRIL 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.70	3.70B	2.70	6.35	4.75	....	....	1	....	1	1	1	1
Oct	6.60	6.60	5.35A	6.20	6.29	....	....	1	....	1	1	1	1
Nov	5.47	7.02B	5.47	7.27	5.99	....	....	5	....	8	9	1	9
Dec	5.50	5.95	5.50	5.75	5.97	....	....	3	....	6	9	9	9
Year	2.70	7.02B	2.70	5.75	5.75	....	....	5	....	16	9	1	9

APRIL 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	3.70	3.70	3.20	3.20	3.39	....	....	2	....	3	3	1	3
Sep	2.35	4.80	1.75	4.95	3.18	....	....	202	....	330	259	3	258
Oct	4.95	5.35	4.80	4.70	4.85	....	....	39	....	64	257	228	229
Nov	5.00	5.05	5.00	5.65	4.51	....	....	40	....	40	264	229	264
Dec	3.85	4.45	3.85	4.20	4.41	....	....	2	....	3	264	264	264
Year	3.70	5.35	1.75	4.20	4.07	....	....	202	....	440	264	1	264

APRIL 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.70	2.80B	2.05	2.32	2.39	....	....	11	....	25	23	10	23
Sep	1.90	3.50	1.25	3.80	2.34	....	....	535	....	1,261	1,223	24	1,223
Oct	3.80	4.40	2.80	3.42	3.64	....	....	54	....	181	1,305	1,214	1,305
Nov	3.90	4.00	2.20	4.17	3.25	....	....	327	....	823	1,443	1,132	1,133
Dec	3.95	3.95	2.45	2.92	3.11	....	....	114	....	429	1,389	1,111	1,155
Year	2.70	4.40	1.25	2.92	2.94	....	....	535	....	2,719	1,443	10	1,155

APRIL 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.90	2.95	1.60	1.62	2.11	....	....	5	....	16	10	2	10
Sep	1.00	2.80B	1.00	2.82	1.65	....	....	10	....	25	35	10	35
Oct	2.80	3.30	1.80	2.40	2.64	....	....	177	....	372	321	52	318
Nov	2.60	2.85	1.75A	2.85	2.24	....	....	300	....	1,192	1,126	318	1,126
Dec	3.00	3.00	1.37	1.90	2.08	....	....	243	5	1,645	1,748	1,160	1,703
Year	2.90	3.30	1.00	1.90	2.14	....	....	300	....	3,250	1,748	2	1,703

APRIL 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	3.00	3.00	3.00	1.75	2.34	....	....	9	....	9	9	9	9
Jly	....	1.30B	....	1.50	1.66	....	....	....	....	....	9	9	9
Aug	1.75	1.75	1.10	1.10	1.53	....	....	38	....	41	50	9	50
Sep	60	2.00	60	2.02	1.15	....	....	15	....	29	71	50	70
Oct	2.25	2.25B	1.20	1.65	1.86	....	....	47	....	180	165	70	161
Nov	1.80	2.00	1.00	1.90	1.51	....	....	262	....	841	754	177	745
Dec	2.05	2.05	.90	1.17	1.32	....	....	252	3	1,432	1,363	870	1,363
Year	3.00	3.00	60	1.17	1.62	....	....	262	....	2,532	1,363	9	1,363

APRIL 1986 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.10	2.10	2.10	1.27	1.58	....	....	9	....	9	9	9	9
Jly	....	....	....	1.15	1.11	....	....	....	....	....	9	9	9
Aug	....	....	....	.72	1.09	....	....	....	....	....	9	9	9
Sep	.70	.70	.70	1.45	.77	....	....	3	....	3	12	9	12
Oct	1.45	1.70	.75	1.02	1.28	....	....	41	....	254	200	12	186
Nov	1.05	1.40	.70	1.20	.98	....	....	70	....	287	317	190	317
Dec	1.35	1.35	52	70	.80	....	....	335	....	1,011	879	336	879
Year	2.10	2.10	52	70	1.09	....	....	335	....	1,564	879	9	879

APRIL 1986 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.80	.80	70	.65	.69	....	....	25	....	28	28	2	28
Nov	.80	.90	40	90	.61	....	....	601	....	1,143	1,127	28	1,122
Dec	75	.80	.30	40	.47	....	....	207	....	305	1,375	1,124	1,372
Year	.80	.90	.30	40	.59	....	....	601	....	1,478	1,375	2	1,372

APRIL 1986 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.47	.50B	.47	.52	.48	....	....	1	....	1	1	1	1
► Dec	.50	.52	.30	.22	.27	....	....	11	....	16	17	12	17
Year	.47	.52	.30	.22	.38	....	....	11	....	17	17	1	17

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1986 58 CALLS													
Oct	5.20	5.20	5.20	4.95	4.89	....	....	1	....	1	1	....	1
Nov	4.95	5.00	4.95	5.35	4.74	....	....	1	....	2	3	1	3
Dec	5.30	5.40B	4.25A	4.62	4.76	....	....	1	....	2	5	4	5
Year	5.20	5.40B	4.25A	4.62	4.80	....	....	1	....	5	5	....	5
JUNE 1986 60 CALLS													
Sep	2.00	3.10	1.80	4.60	3.31	....	....	20	....	24	24	20	20
Oct	5.00	5.00	3.25	3.75	4.25	....	....	15	....	36	45	20	45
Nov	3.70	4.00	3.20	4.00	3.56	....	....	50	....	99	111	48	111
Dec	4.20	4.20	3.10	3.42	3.53	....	....	12	....	27	111	101	104
Year	2.00	5.00	1.80	3.42	3.67	....	....	50	....	186	111	20	104
JUNE 1986 62 CALLS													
Sep	2.00	2.80	2.00	3.60	2.96	....	....	15	....	34	34	....	34
Oct	3.30	3.75	2.40	2.80	3.25	....	....	13	....	45	65	35	63
Nov	2.85	3.00B	2.25	2.95	2.62	....	....	69	....	156	161	64	161
Dec	3.00	3.10	1.95	2.42	2.52	....	....	105	....	205	233	143	233
Year	2.00	3.75	1.95	2.42	2.81	....	....	105	....	440	233	....	233
JUNE 1986 64 CALLS													
Oct	2.20	2.35	1.60	2.00	2.18	....	....	12	....	35	22	5	22
Nov	2.00	2.05	1.60	2.10	1.67	....	....	25	....	86	99	22	99
Dec	1.97	2.25	1.45	1.67	1.70	....	....	23	....	87	127	94	127
Year	2.20	2.35	1.45	1.67	1.92	....	....	25	....	208	127	5	127
JUNE 1986 66 CALLS													
Oct	2.20	2.20	1.30	1.45	1.78	....	....	69	....	102	97	10	91
Nov	1.40	1.50	.80	1.45	1.30	....	....	66	....	250	321	81	321
Dec	1.30	1.50	.90	1.10	1.17	....	....	81	....	255	541	323	513
Year	2.20	2.20	.80	1.10	1.42	....	....	81	....	607	541	10	513
JUNE 1986 68 CALLS													
Nov	.80	.80	.80	.95	.81	....	....	50	....	50	50	50	50
Dec	.95	1.05	.55	.70	.75	....	....	200	....	376	432	250	432
Year	.80	1.05	.55	.70	.78	....	....	200	....	426	432	50	432
AUGUST 1986 60 CALLS													
Oct	3.20	3.20	3.20	3.35	3.05	....	....	7	....	7	7	7	7
Nov	3.25	3.40B	2.65	3.70	3.06	....	....	52	....	96	81	7	59
Dec	3.10	3.35	2.60	2.97	3.05	....	....	100	....	146	162	59	162
Year	3.20	3.40B	2.60	2.97	3.05	....	....	100	....	249	162	7	162
AUGUST 1986 62 CALLS													
Nov	2.37	2.37	1.80	2.80	2.22	....	....	180	....	719	311	100	311
Dec	2.05	2.75	2.05	2.12	2.23	....	....	52	....	94	315	311	315
Year	2.37	2.75	1.80	2.12	2.22	....	....	180	....	813	315	100	315
AUGUST 1986 66 CALLS													
Nov	1.25	1.25	1.00	1.50	1.12	....	....	50	....	81	81	4	81
Dec	1.15	1.30B	.90	1.00	1.11	....	....	50	....	73	154	81	154
Year	1.25	1.30B	.90	1.00	1.11	....	....	50	....	154	154	4	154
OCTOBER 1986 60 CALLS													
Dec	2.90	2.90	2.40	2.47	2.63	....	....	21	....	22	22	21	22
Year	2.90	2.90	2.40	2.47	2.63	....	....	21	....	22	22	21	22
OCTOBER 1986 62 CALLS													
Nov	1.50	1.60	1.50	2.40	1.98	....	....	74	....	142	142	....	142
Dec	2.20	2.20	1.75	1.77	1.93	....	....	150	....	365	292	142	182
Year	1.50	2.20	1.50	1.77	1.96	....	....	150	....	507	292	....	182

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1985 58 PUTS													
Jan	....	....	....	.02	.02	...	—	...	—	...	4	—	—
Year	....	...	....	.02	.02	...	—	4	—	—	4	—	—
FEBRUARY 1985 60 PUTS													
Jan	....	...	....	.02	.02	—	—	—	—	—	7	—	—
Year	....	...	....	.02	.02	—	—	7	—	—	7	—	—
FEBRUARY 1985 62 PUTS													
Jan	.07	.07	CAB	CAB	.04	...	—	20	—	38	172	157	165
Year	.07	.07	CAB	CAB	.04	—	—	20	—	38	172	157	165
FEBRUARY 1985 64 PUTS													
Jan	.10	.72	.02	.02	.20	...	...	583	1	1,519	944	—	—
Year	.10	.72	.02	.02	.20	...	—	583	1	1,519	944	—	—
FEBRUARY 1985 66 PUTS													
Jan	.40	1.95B	.25	...	1.12	...	—	224	33	1,510	1,033	—	—
Year	.40	1.95B	.25	...	1.12	...	...	224	33	1,510	1,033	—	—
FEBRUARY 1985 68 PUTS													
Jan	1.07	3.80B	1.07	3.02	2.81	...	—	12	—	32	73	—	—
Year	1.07	3.80B	1.07	3.02	2.81	...	...	12	—	32	73	—	—
FEBRUARY 1985 70 PUTS													
Jan	3.05	5.55B	2.85	5.02	4.77	...	...	40	—	127	75	—	—
Year	3.05	5.55B	2.85	5.02	4.77	—	...	40	—	127	75	—	—
APRIL 1985 60 PUTS													
Feb	.05	.05B	.02	.02	.03	...	—	180	—	320	180	180	180
Mar	.02	.17	.02	.02	.04	—	—	180	—	282	180	—	—
Year	.05	.17	.02	.02	.03	...	—	180	—	602	180	—	—
APRIL 1985 62 PUTS													
Jan	.15	.20	.07	.07	.18	...	—	50	—	67	77	40	65
Feb	.07	.10B	.02	.10	.06	—	—	35	...	111	104	85	100
Mar	.10	.75	.10	.27	.24	—	...	483	—	1,121	428	—	—
Year	.15	.75	.02	.27	.16	—	—	483	—	1,299	428	—	—
APRIL 1985 64 PUTS													
Jan	.40	.60	.20	.20	.38	—	—	93	—	448	481	274	430
Feb	.15	.40	.07	.42	.21	—	—	267	...	667	689	362	689
Mar	.50	2.50	.27	...	1.08	—	—	172	4	1,145	679	—	—
Year	.40	2.50	.07	...	.56	—	—	267	...	2,280	689	—	—
APRIL 1985 66 PUTS													
Jan	.75	1.35	.35	.45	.84	—	—	208	5	904	757	447	757
Feb	.45	1.37	.27	1.40	.66	—	—	269	9	1,723	1,236	771	1,199
Mar	1.45	4.45	1.25	...	2.64	—	—	263	33	1,442	1,182	—	—
Year	.75	4.45	.27	...	1.38	—	—	269	5	3,969	1,236	—	—
APRIL 1985 68 PUTS													
Jan	1.50	2.72	1.00	1.20	1.81	...	—	173	—	803	647	283	647
Feb	1.17	3.15	.80	3.07	1.64	...	—	149	8	867	767	616	616
Mar	2.95	6.30B	2.85A	...	4.52	—	—	317	2	678	591	—	—
Year	1.50	6.30B	.80	...	2.66	—	—	317	...	2,348	767	—	—
APRIL 1985 70 PUTS													
Jan	3.77	3.77	2.20A	2.37	3.19	...	...	20	—	44	50	19	50
Feb	2.15	5.10	1.80	4.95	3.15	—	—	26	—	71	76	50	53
Mar	5.57	8.30B	4.35A	6.95	6.51	—	—	4	—	15	56	—	...
Year	3.77	8.30B	1.80	6.95	4.28	—	—	26	...	130	76	...	—
APRIL 1985 72 PUTS													
Jan	...	5.00B	3.90A	4.10	4.89	—	...	—	—	—	68	68	68
Feb	4.77	6.60B	3.65A	6.95	4.94	—	...	23	—	44	88	54	54
Mar	7.02	10.30B	6.82	8.95	8.63	...	—	120	—	128	28	—	...
Year	4.77	10.30B	3.65A	8.95	6.15	—	—	120	...	172	68	—	...

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
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JUNE 1985 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.50	.65	CAB	CAB	.12	...	...	110	...	329	233	3	232
Year	.50	.65	CAB	CAB	.12	...	...	110	...	329	233	3	232

JUNE 1985 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.02	.07B	.02	.10	.06	...	...	10	...	30	25	10	25
Mar	.10	.20	.10	.07	.11	...	...	53	...	87	102	25	102
Apr	.07	.35	.05A	.20	.15	...	...	145	...	802	657	112	657
May	.27	1.35	.02	.02	.30	...	...	230	...	1,247	1,082	685	1,045
Year	.02	1.35	.02	.02	.16	...	...	230	...	2,166	1,082	10	1,045

JUNE 1985 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.32	.45B	.20A	.20	.35	...	...	16	...	18	43	40	43
Feb	.15	.25B	.10	.20	.15	...	...	52	...	94	97	41	97
Mar	.20	.52	.12A	.15	.26	...	...	89	...	457	456	102	454
Apr	.20	1.05	.17	.65	.50	...	...	309	3	2,245	1,349	466	1,289
May	.70	3.30	CAB	CAB	.82	...	...	359	25	1,952	1,275	...	...
Year	.32	3.30	CAB	CAB	.42	...	...	359	...	4,766	1,349	...	...

JUNE 1985 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.67	.82	.32	.40	.63	...	...	132	...	426	363	23	363
Feb	.35	.60	.20	.45	.32	...	...	84	...	231	455	363	455
Mar	.45	1.05	.37	.50	.64	...	...	171	3	1,286	1,244	456	1,244
Apr	.55	2.00	.50	1.80	1.23	...	...	560	26	3,293	1,602	1,257	1,387
May	2.12	5.20	.45	...	1.79	...	...	206	30	1,869	1,395	...	...
Year	.67	5.20	.20	...	.92	...	...	560	...	7,105	1,602	...	...

JUNE 1986 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.15	1.67	.65	.75	1.15	...	...	79	2	338	228	95	226
Feb	.70	1.25	.40	1.02	.73	...	...	144	1	614	504	230	460
Mar	1.00	2.15	.85A	1.00	1.37	...	...	172	8	1,072	1,029	466	1,029
Apr	1.20	3.90	1.07	3.45	2.45	...	...	262	13	1,447	1,168	963	969
May	3.70	6.75	2.20	...	3.51	...	...	251	7	803	985	...	...
Year	1.15	6.75	.40	...	1.84	...	...	262	1	4,274	1,168	...	...

JUNE 1986 68 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.00	2.50	1.35	1.47	2.07	...	...	64	...	475	318	18	318
Feb	1.50	2.20	1.10	1.97	1.52	...	...	72	2	480	462	329	458
Mar	1.87	3.60	1.75	2.05	2.51	...	...	134	...	501	537	417	537
Apr	2.25	5.50B	2.25	5.37	4.03	...	...	162	1	662	539	275	275
May	5.80	8.50B	4.05	...	5.46	...	...	48	...	109	275	...	...
Year	2.00	8.50B	1.10	...	3.12	...	...	162	...	2,227	539	...	...

JUNE 1985 70 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.70	2.70	2.50	2.62	2.53	...	...	3	...	4	3	3	3
Feb	2.20	3.35B	2.00	3.22	2.68	...	...	15	...	66	48	3	46
Mar	3.55	5.10B	3.07	3.35	3.99	...	...	12	...	28	48	41	41
Apr	4.05	7.10B	4.05	7.35	5.85	...	...	2	...	6	43	39	39
May	9.00	10.50B	6.20	...	7.45	...	...	3	...	9	33	...	...
Year	2.70	10.50B	2.00	...	4.50	...	...	15	...	113	48	...	...

JUNE 1985 72 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	4.85	4.85	4.00A	4.10	4.83	...	...	42	...	42	43	1	43
Feb	3.85	5.17	3.47A	4.85	4.18	...	...	43	...	50	47	43	46
Mar	4.85	7.00B	4.85	5.00	5.75	...	...	10	...	12	54	54	54
Apr	...	9.05B	6.05A	9.35	7.78	...	...	...	...	...	54	7	7
May	...	12.50B	8.50A	8.32	10.36	...	...	...	...	...	2	...	...
Year	4.85	12.50B	3.47A	8.32	6.58	...	...	43	...	104	54	...	...

AUGUST 1985 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.22	.37	.05	...	.11	...	...	30	...	95	52	...	...
Year	.22	.37	.05	...	.11	...	...	30	...	95	52	...	...

AUGUST 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.40	2.40	.20	...	.82	...	...	114	...	298	120	...	...
Year	.40	2.40	.20	...	.82	...	...	114	...	298	120	...	...

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AUGUST 1985 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.15	.15	.15	.15	.15	....	....	1	1	1	1	1	1
Jne	.30	.90	.30	.50	.26	....	....	50	....	166	110	1	110
Jly	.50	4.35	.15	....	1.31	....	....	111	....	643	269	....	....
Year	.15	4.35	.15	....	.57	....	....	111	....	812	269	....	....

AUGUST 1985 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	40	.80	.12	.30	.24	....	....	49	....	117	64	43	64
Jne	.25	1.75	.12A	1.25	.61	....	....	223	....	708	345	68	345
Jly	1.25	6.25B	60A	....	2.52	....	....	117	16	1,013	475	....	....
Year	40	6.25B	.12	....	1.12	....	....	223	....	1,838	475	....	....

AUGUST 1985 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.20	.20	.20	.20	.20	....	....	1	1	1	1	1	1
Mar	.20	.27	.12	.20	.18	....	....	11	....	20	20	1	20
Apr	.22	.45	.20	.40	.30	....	....	10	....	38	40	20	40
May	.47	1.45	.25	.52	.50	....	....	108	1	553	286	40	286
Jne	.56	3.15	.32A	2.47	1.25	....	....	207	6	1,073	451	297	297
Jly	2.75	8.25B	1.15	....	4.09	....	....	31	....	218	297	....	....
Year	.20	8.25B	.12	....	1.09	....	....	207	....	1,904	451	....	....

AUGUST 1985 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.35	45	35	.37	.38	....	....	7	....	21	21	1	21
Mar	47	.75	.27	45	45	....	....	31	....	143	130	21	130
Apr	52	1.00	45	90	69	....	....	88	....	525	466	143	466
May	1.00	2.70	40	1.17	1.05	....	....	211	2	1,159	551	387	551
Jne	1.20	4.75	75	4.05	2.28	....	....	153	8	1,193	748	598	728
Jly	4.00	10.25B	2.75	....	5.92	....	....	103	1	508	697	....	....
Year	35	10.25B	27	....	1.79	....	....	211	....	3,549	748	....	....

AUGUST 1985 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	70	1.10	65	82	79	....	....	42	....	378	329	25	329
Mar	85	1.40	75	.97	97	....	....	54	....	417	437	326	437
Apr	95	1.85B	90	1.75	1.38	....	....	100	2	618	615	455	615
May	1.85	3.90	1.00	2.20	1.89	....	....	201	20	1,624	962	622	943
Jne	2.25	6.70B	1.65	5.82	3.64	....	....	178	5	1,197	907	758	758
Jly	5.90	12.25B	4.00	....	7.83	....	....	105	....	362	690	....	....
Year	70	12.25B	65	....	2.75	....	....	201	....	4,596	962	....	....

AUGUST 1985 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.82	1.82	1.62	1.62	1.72	....	....	47	5	100	90	5	90
Feb	1.52	1.85B	1.22	1.60	1.53	....	....	52	....	280	315	100	297
Mar	1.60	2.47	1.40	1.77	1.84	....	....	19	....	133	354	294	354
Apr	1.90	3.10	1.72	2.87	2.42	....	....	55	2	229	386	346	354
May	3.06	5.10B	1.80A	3.62	3.10	....	....	36	....	212	375	365	385
Jne	4.00	8.70	2.85	7.70	5.30	....	....	47	....	210	368	311	311
Jly	8.20	14.25B	6.40	....	9.79	....	....	32	....	98	321	....	....
Year	1.82	14.25B	1.22	....	3.67	....	....	56	....	1,262	386	....	....

AUGUST 1985 68 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	2.25	2.75B	2.25	2.70	2.68	....	....	10	....	21	19	10	19
Mar	2.70	3.70	2.45	2.92	3.06	....	....	6	....	26	38	22	37
Apr	3.10	4.57	2.90	4.47	3.82	....	....	10	....	32	40	29	36
May	7.40	7.40	2.90A	5.30	4.60	....	....	42	....	98	68	54	60
Jne	5.75	10.70	4.95A	9.65	7.16	....	....	13	....	24	55	37	37
Jly	12.20	14.75B	8.50A	15.45	11.32	....	....	1	....	1	37	....	....
Year	2.25	14.75B	2.25	15.45	5.44	....	....	42	....	203	68	....	....

AUGUST 1985 72 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	6.05	6.10	6.05	6.10	6.10	....	....	49	49	49	49	49	49
Mar	....	7.40B	5.60A	6.02	6.35	....	....	....	....	....	49	49	49
Apr	....	8.10B	6.40A	8.10	7.28	....	....	....	....	....	49	49	49
May	7.90	9.80B	7.30A	9.10	8.18	....	....	10	....	10	49	39	39
Jne	....	14.70B	8.90A	1.36	10.49	....	....	....	....	....	39	39	39
Jly	....	20.25B	12.60A	....	15.68	....	....	....	....	....	39	....	4
Year	6.05	20.25B	5.60A	....	9.01	....	....	49	....	59	49	....	....

OCTOBER 1985 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.50	50	50	35	37	....	....	4	....	4	4	4	4
Aug	....	....	....	02	08	....	....	....	....	....	4	4	4
Sep	CAB	CAB	CAB	CAB	.02	....	....	....	....	....	4	4	4
Year	50	50	CAB	CAB	16	....	....	4	....	4	4	4	4

OCTOBER 1985 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	65	65	45	45	.50	....	....	7	1	8	8	1	8
Aug	....	....	10A	07	.15	....	....	12	....	12	14	14	14
Sep	.25	30B	CAB	CAB	.08	....	....	8	....	11	20	14	20
Year	65	65	CAB	CAB	24	....	....	12	....	31	20	1	20

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LIVE CATTLE OPTION ON FUTURES PRICES—PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
OCTOBER 1985 52 PUTS													
Jly	.75	1.15	.60	.60	.60	...	...	53	3	109	70	3	70
Aug	.60	.60	.12	.17	.29	...	...	170	...	305	298	78	298
Sep	.25	.90	CAB	CAB	.32	...	...	146	6	531	380	310	338
Year	.75	1.15	CAB	CAB	.47	...	...	170	...	945	380	3	338
OCTOBER 1985 54 PUTS													
Jly	.60	2.05	.60	1.00	1.24	...	...	314	1	516	371	2	371
Aug	1.00	1.30	.27	.47	.63	...	...	180	15	1,635	1,049	488	1,049
Sep	.45	2.00	CAB	CAB	.73	...	...	209	2	1,423	1,115	...	...
Year	.60	2.05	CAB	CAB	.87	...	...	314	1	3,574	1,115	...	...
OCTOBER 1985 56 PUTS													
Jne	.75	.90	.75	.80	.83	...	...	16	5	26	21	5	21
Jly	.90	3.20	.70	2.00	1.49	...	...	110	...	653	288	26	288
Aug	1.95	2.10	.40	1.17	1.29	...	...	525	16	2,253	1,128	295	983
Sep	1.05	3.70	CAB	CAB	1.69	...	...	240	23	941	978	...	...
Year	.75	3.70	CAB	CAB	1.33	...	...	525	...	3,873	1,128	...	...
OCTOBER 1985 58 PUTS													
May	.50	.50	.45	.50	.42	...	...	7	...	9	9	2	9
Jne	.50	1.75	.35A	1.55	.81	...	...	41	...	116	56	14	56
Jly	1.75	4.75	1.00	3.20	2.44	...	...	91	4	605	333	61	318
Aug	2.85	3.35	1.42	2.42	2.49	...	...	91	1	369	332	281	281
Sep	2.90	5.50	.75A	...	3.23	...	...	112	...	363	286	...	...
Year	.50	5.50	.35A	...	1.86	...	...	112	...	1,462	333	...	...
OCTOBER 1985 60 PUTS													
Apr	.55	.80	.55	.72	.65	...	...	140	...	281	202	50	202
May	.70	1.60B	.65	1.00	1.00	...	...	46	...	91	213	185	194
Jne	1.05	3.10	.80	2.42	1.45	...	...	154	1	477	243	177	243
Jly	3.40	6.40	1.90	4.75	3.69	...	...	58	...	381	265	212	265
Aug	4.30	4.95	2.55	4.05	3.96	...	...	45	...	152	270	223	223
Sep	5.35	7.30	2.65	...	5.16	...	...	46	...	99	223	...	...
Year	.55	7.30	.55	...	2.86	...	...	154	...	1,481	270	...	...
OCTOBER 1985 62 PUTS													
Mar	1.05	1.12B	1.00	.97	1.03	...	...	31	...	32	32	1	32
Apr	1.00	1.50	1.00	1.47	1.25	...	...	35	...	175	147	36	147
May	1.50	2.65B	1.20	1.80	1.78	...	...	29	...	222	268	153	268
Jne	1.80	4.20B	1.50	3.77	2.40	...	...	30	...	221	365	282	350
Jly	4.12	8.15	3.25A	6.50	5.20	...	...	51	...	166	345	276	276
Aug	5.75	6.70	4.00A	5.92	5.73	...	...	13	...	66	276	219	219
Sep	7.57	9.15B	4.85A	...	7.15	...	...	9	...	29	222	...	...
Year	1.05	9.15B	1.00	...	3.50	...	...	51	...	911	365	...	...
OCTOBER 1985 64 PUTS													
Mar	1.80	1.80	1.75	1.80	1.79	...	...	10	...	20	20	5	20
Apr	1.90	2.40	1.90	2.52	2.20	...	...	58	...	127	92	20	92
May	2.40	4.20	2.00	2.85	2.82	...	...	30	...	164	182	92	182
Jne	2.95	5.90B	2.40	5.35	3.65	...	...	36	...	126	212	172	172
Jly	5.40	10.10B	4.70A	8.32	6.89	...	...	5	...	28	179	167	167
Aug	6.77	8.60B	6.30A	7.90	7.61	...	...	10	...	11	165	155	155
Sep	9.40	11.15B	6.55A	...	9.14	...	...	4	...	12	143	...	...
Year	1.80	11.15B	1.75	...	4.87	...	...	58	...	488	212	...	...
OCTOBER 1985 66 PUTS													
Apr	3.20	3.85B	2.85A	3.90	3.58	...	...	20	...	33	31	20	31
May	...	4.00B	3.55A	4.20	4.18	...	...	...	...	...	31	31	31
Jne	...	6.20B	3.95A	7.05	5.11	...	...	...	...	...	31	31	31
Jly	...	12.00B	6.40A	10.22	8.69	...	...	...	...	...	31	11	11
Aug	...	10.60B	8.20A	9.90	9.53	...	...	...	...	...	5	5	5
Sep	...	13.15B	8.85A	8.42	11.14	...	...	...	...	...	5	...	...
Year	3.20	13.15B	2.85A	8.42	7.04	...	...	20	...	33	31	...	...
DECEMBER 1985 50 PUTS													
Jly	.65	.65	.60	.30	.45	...	...	2	2	4	4	2	4
Aug	...	.15B	...	.15	.16	...	...	...	...	...	4	4	4
Sep	.15	.45B	.10	.02	.13	...	...	15	...	25	29	6	29
Nov	CAB	CAB	CAB	CAB	.00	...	...	...	...	...	29	29	29
Year	.65	.65	CAB	CAB	.16	...	...	15	...	29	29	2	29

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—PUTS

DECEMBER 1985 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	80	80	75	55	55	....	....	4	4	4	4	4	4
Aug	40	40	25A	25	30	....	....	16	....	30	34	4	34
Sep	40	.80	10	.05	30	....	....	12	....	91	79	34	79
Oct	10	10	.02	....	.03	....	....	2	....	4	84	79	80
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	80	80	80
Year	.80	80	CAB	CAB	.23	....	....	16	....	129	84	4	80

DECEMBER 1985 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	85	1 70	85	92	1.12	....	....	24	1	78	56	6	56
Aug	90	1 00	35	50	56	....	....	80	....	312	277	60	277
Sep	95	1 40	17A	10	53	....	....	230	2	1,245	718	279	683
Oct	20	20	02	....	05	....	....	222	....	630	684	560	560
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	560	559	560
Year	.85	1 70	CAB	CAB	.46	....	....	230	....	2,265	718	6	560

DECEMBER 1985 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.70	2.80	35	1.65	1.03	....	....	100	....	300	268	5	268
Aug	1.56	1.80	75	.86	1.04	....	....	121	13	1,081	1,082	364	1,082
Sep	1 10	2.45	.32	.27	1.03	....	....	386	21	2,625	2,184	1,092	2,133
Oct	.30	35	.02	....	.09	....	....	132	....	810	2,163	1,890	1,903
Nov	CAB	CAB	CAB	CAB	00	....	....	1	1	3	1,903	1,883	1,883
Year	70	2 80	CAB	CAB	64	....	....	386	....	4,836	2,184	5	1,883

DECEMBER 1985 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1 35	3 70	75A	2 60	1.70	....	....	66	....	363	199	4	171
Aug	2 40	2 40	1 25	1 77	1 83	....	....	87	2	869	668	168	668
Sep	2 00	3 65	55A	60	1 82	....	....	374	8	1,884	1,669	671	1,669
Oct	70	80	02	.02	20	....	....	402	....	2,231	1,779	1,243	1,536
Nov	05	05	CAB	CAB	00	....	....	31	....	34	1,534	1,500	1,500
Year	1 35	3 70	CAB	CAB	1 11	....	....	402	....	5,381	1,779	4	1,500

DECEMBER 1985 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	80	2 10	80	1 82	1 09	....	....	63	....	139	72	4	72
Jly	1 75	5 25	1 40	3 82	2 64	....	....	50	....	436	267	78	254
Aug	3 60	3 60	2 25	2.97	2 96	....	....	87	....	297	302	245	288
Sep	3.30	5 30B	1.12	1.12	2.89	....	....	229	....	1,111	930	289	930
Oct	1 40	1.50	.06	.06	.40	....	....	336	11	2,373	1,626	936	1,498
Nov	.05	.07	CAB	CAB	01	....	....	86	....	169	1,445	....	....
Year	80	5 30B	CAB	CAB	1.67	....	....	336	....	4,525	1,626	....	....

DECEMBER 1985 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.10	1 10	1.00	1.00	95	....	....	11	....	11	11	11	11
May	1 75	1 75	1 00	1.17	1 21	....	....	16	....	22	28	11	28
Jne	1 17	3 10	1.17	2 85	1 73	....	....	14	....	41	69	31	69
Jly	3 30	7 05	2 30	5 27	3 85	....	....	25	....	103	76	45	45
Aug	4 80	5 10B	3.95A	4.40	4.37	....	....	7	....	12	41	36	36
Sep	6 80	6 80	2 05	2.05	4.23	....	....	17	....	23	48	36	48
Oct	2 20	2 40	17	20	87	....	....	709	18	3,989	1,928	58	1,785
Nov	15	.17	CAB	CAB	07	....	....	298	....	750	1,743	....	....
Year	1.10	7 05	CAB	CAB	2.16	....	....	709	....	4,931	1,928	....	....

DECEMBER 1985 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2 10	2 10	2 10	2 12	2 12	....	....	2	....	2	2	2	2
Jne	2 50	4 15B	2 00	4 17	2 76	....	....	12	....	39	24	2	23
Jly	3 65	9 10	3 65	6 90	5 27	....	....	5	....	13	23	22	22
Aug	5.85	6 70	5 50	6 07	5 97	....	....	3	....	5	22	20	20
Sep	8 85	8 85	3 50A	3 17	5 81	....	....	120	....	124	137	20	137
Oct	3.25	3 50B	35	47	1 58	....	....	605	....	2,707	1,481	137	1,481
Nov	45	47	CAB	CAB	21	....	....	234	24	1,713	1,712	....	....
Year	2 10	9.10	CAB	CAB	3.30	....	....	605	....	4,603	1,712	....	....

DECEMBER 1985 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	3 00	3 20	85	1 07	2 14	....	....	102	....	410	271	4	271
Nov	1.00	1 80B	CAB	CAB	67	....	....	798	67	3,576	1,970	....	....
Year	3 00	3 20	CAB	CAB	1 41	....	....	798	....	3,986	1,970	....	....

DECEMBER 1985 68 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2 90	4 40	2 30	2.27	3 12	....	....	200	....	218	213	200	213
Nov	1.60	3.42	90	....	1.90	....	....	104	....	335	291	....	....
Year	2 90	4 40	90	....	2.51	....	....	200	....	553	291	....	....

FEBRUARY 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.90	.90	60	12	33	....	....	1	....	2	2	1	2
Oct	....	....	....	02	06	....	....	....	....	....	2	2	2
Nov	....	....	....	02	02	....	....	....	....	....	2	2	2
Dec	....	....	....	02	02	....	....	....	....	....	2	2	2
Year	90	.90	60	02	.11	....	....	1	....	2	2	1	2

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—PUTS

FEBRUARY 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	90	90	55	.25	.47	....	....	10	....	21	19	4	19
Oct	.25	25	17	.05	.13	....	....	2	....	3	22	19	22
Nov	...	...	...	02	.06	....	....	....	....	....	22	22	22
Dec	.02	05	02	02	.02	....	....	20	....	22	43	22	43
Year	90	90	02	02	.17	....	....	20	....	46	43	4	43

FEBRUARY 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.80	1.80	1.20	1.05	1.22	....	....	20	10	30	30	20	30
Aug	1.00	1.20	65	1.10	.80	....	....	10	....	35	51	31	51
Sep	1.20	2.20	60	50	1.23	....	....	53	3	430	277	54	270
Oct	.60	62	10	10	.27	....	....	16	....	94	319	274	318
Nov	10	17	07	02	.10	....	....	13	....	32	325	312	312
Dec	05	10	.05	05	.05	....	....	8	....	20	321	305	305
Year	1.80	2.20	05	.05	.62	....	....	53	....	641	325	20	305

FEBRUARY 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.40	2.10B	1.40	1.65	1.74	....	....	7	....	12	12	....	12
Aug	1.35	1.90	1.10	1.80	1.47	....	....	18	....	86	80	12	80
Sep	1.92	3.35	.95	.87	1.98	....	....	131	3	862	543	148	543
Oct	1.00	1.10	.25	.20	.51	....	....	36	....	280	634	564	607
Nov	20	50	10	.07	.23	....	....	122	....	342	607	535	535
Dec	15	35	05	10	.14	....	....	145	....	309	579	445	579
Year	1.40	3.35	05	10	1.01	....	....	145	....	1,781	634	....	579

FEBRUARY 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	1.30	1.30	1.30	1.20	1.20	....	....	10	10	10	10	10	10
Jly	1.60	3.30	1.20	2.40	1.67	....	....	20	....	62	44	10	44
Aug	2.25	2.95	1.80	2.72	2.27	....	....	58	....	308	287	72	287
Sep	2.75	4.40B	1.50	1.50	2.92	....	....	150	....	651	487	221	487
Oct	1.75	1.80	50	57	.93	....	....	222	11	1,351	1,405	543	1,405
Nov	50	1.05	15	15	.48	....	....	382	9	1,594	1,835	1,665	1,714
Dec	15	1.00	15	.32	.37	....	....	320	....	1,714	1,859	1,580	1,580
Year	1.30	4.40B	15	32	1.41	....	....	382	....	5,690	1,859	10	1,580

FEBRUARY 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.22	2.22	2.17	1.97	1.98	....	....	20	....	20	20	20	20
Jly	2.30	4.40B	1.50A	3.55	2.51	....	....	8	....	38	45	20	38
Aug	3.15	4.02	2.75	3.92	3.30	....	....	40	....	103	72	61	65
Sep	4.40	5.55	2.50	2.27	4.13	....	....	20	....	93	90	56	93
Oct	2.45	2.65	95	1.00	1.59	....	....	485	3	2,215	1,556	83	1,556
Nov	1.00	1.77	35	35	93	....	....	479	16	3,106	3,015	1,646	3,015
Dec	30	1.90	30	90	.85	....	....	416	60	4,603	3,529	2,991	3,501
Year	2.22	5.55	30	90	2.18	....	....	485	....	10,178	3,529	20	3,501

FEBRUARY 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.25	4.25B	3.10	5.00	3.71	....	....	3	....	6	3	....	....
Aug	5.00	5.00	4.90	5.32	5.10	....	....	33	....	33	33	....	33
Sep	5.35	5.35	4.00	3.37	5.55	....	....	6	....	22	53	33	53
Oct	3.52	3.52	1.55	1.80	2.51	....	....	279	....	1,562	1,062	55	1,062
Nov	1.80	2.80	75	75	1.64	....	....	382	33	2,706	2,311	1,161	2,311
Dec	.72	3.15	67	1.90	1.66	....	....	658	35	5,380	3,032	2,437	2,987
Year	3.25	5.35	67	1.90	3.38	....	....	658	....	9,721	3,032	....	2,987

FEBRUARY 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	3.50	4.00B	2.50	2.75	3.32	....	....	31	....	65	58	13	58
Nov	2.50	4.10	1.45	1.40	2.68	....	....	290	5	1,493	845	83	845
Dec	1.35	4.50	1.25	3.37	2.86	....	....	284	4	1,954	1,152	872	1,058
Year	3.50	4.50	1.25	3.37	2.95	....	....	290	....	3,512	1,152	13	1,058

FEBRUARY 1986 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	3.60	5.00B	2.50	2.40	4.03	....	....	16	....	38	35	....	35
Dec	2.25	5.70	2.20	5.02	4.36	....	....	113	....	181	155	143	152
Year	3.60	5.70	2.20	5.02	4.19	....	....	113	....	219	155	....	152

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—PUTS

APRIL 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.50	1.95	1.50	1.77	1.84	...	...	20	...	24	20	20	20
Sep	2.40	3.00	1.30A	1.07	1.93	...	...	51	...	101	100	20	100
Oct	1.10	1.25	60	50	.88	...	...	6	...	27	119	100	119
Nov	50	1.10B	45	42	.67	...	...	40	...	167	140	124	137
Dec	40	65	40	45	.52	...	...	19	...	38	171	137	171
Year	1.50	3.00	40	45	1.12	...	...	51	...	357	171	20	171

APRIL 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.10	3.15B	3.10	2.45	2.83	...	...	46	...	46	46	[illegible]	46
Aug	2.50	2.75	2.00A	2.62	2.14	...	...	19	...	21	67	[illegible]	67
Sep	4.05	4.05	2.00	1.65	2.83	...	...	46	...	70	67	[illegible]	[illegible]
Oct	1.80	1.80	1.05	1.07	1.41	...	...	42	...	160	185	[illegible]	185
Nov	1.05	1.65	75	75	1.16	...	...	238	...	679	742	[illegible]	782
Dec	70	1.40	55	87	.96	...	...	206	4	1,207	1,105	782	1,067
Year	3.10	4.05	55	87	1.89	...	...	238	...	2,183	1,105	44	1,067

APRIL 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	3.75	3.75	2.75A	2.50	2.98	...	...	4	...	4	4	4	4
Oct	2.75	2.75	1.55	1.75	2.15	...	...	66	...	556	394	9	394
Nov	1.75	2.80	1.25	1.25	1.87	...	...	130	...	904	940	402	940
Dec	1.20	2.35	1.06	1.60	1.64	...	...	415	11	3,526	2,356	997	2,356
Year	3.75	3.75	1.06	1.60	2.16	...	...	415	...	4,990	2,356	4	2,356

APRIL 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	3.90	3.90B	3.90	4.95	4.21	...	...	1	...	1	1	...	1
Sep		4.75B	3.75A	3.42	5.24	...	...	...	...	...	1	1	1
Oct	3.60	3.60	2.50	2.70	3.09	...	...	45	...	177	153	1	153
Nov	2.80	3.85	1.96	1.95	2.82	...	...	48	...	363	394	157	394
Dec	1.95	3.25	1.85	2.57	2.60	...	...	101	3	741	739	400	698
Year	3.90	4.75B	1.85	2.57	3.59	...	...	101	...	1,282	739	...	698

APRIL 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	3.60	5.00	2.95	2.97	4.07	...	...	200	...	420	400	6	400
Dec	3.10	4.35B	2.85A	3.80	3.83	...	...	335	...	702	834	575	825
Year	3.60	5.00	2.85A	3.80	3.95	...	...	335	...	1,122	834	6	825

APRIL 1986 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	4.75	4.77	4.15	4.27	4.60	...	...	43	...	43	43	43	43
Dec	5.35	5.40	4.70A	5.30	5.28	...	...	100	...	105	145	143	145
Year	4.75	5.40	4.15	5.30	4.94	...	...	100	...	148	145	43	145

JUNE 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	55	55	55	35	42	...	...	2	...	2	2	2	2
Dec	55	55	50	40	43	...	...	17	...	17	18	2	18
Year	55	55	50	40	42	...	...	17	...	19	18	2	18

JUNE 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.75	2.75	1.30	1.20	1.80	...	...	25	...	60	60	25	60
Oct	1.25	1.25	90	1.00	1.08	...	...	50	...	51	61	25	60
Nov	1.20	1.20	65	67	.99	...	...	45	...	125	166	60	166
Dec	60	85	60	77	.77	...	...	20	...	62	181	161	161
Year	2.75	2.75	60	77	1.16	...	...	50	...	298	181	25	161

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE CATTLE OPTION ON FUTURES PRICES—PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1986 58 PUTS													
Jly	3.25	3.25	3.25	2.45	2.72	....	...	30	....	30	30	30	30
Aug	2.65	2.80	2.65	2.72	2.19	....	...	50	....	76	106	30	106
Sep	2.00	3.75	2.00	1.75	2.77	....	....	25	....	50	106	81	81
Oct	1.70	1.70	1.40	1.55	1.65	....	...	35	....	41	113	78	113
Nov	1.57	2.10	1.25	1.10	1.57	....	...	22	....	100	201	113	201
Dec	1.15	1.75	1.00	1.30	1.27	...	...	103	...	332	467	201	467
Year	3.25	3.75	1.00	1.30	2.03	....	....	103	...	629	467	30	467
JUNE 1986 60 PUTS													
Oct	2.50	2.80	2.10	2.30	2.37	....	...	60	....	112	71	2	71
Nov	2.35	3.00	1.80	1.70	2.34	....	...	33	...	168	177	71	177
Dec	1.80	2.47	1.50	2.05	1.99	....	...	129	1	816	653	178	653
Year	2.50	3.00	1.50	2.05	2.23	....	..	129	...	1,096	653	2	653
JUNE 1986 62 PUTS													
Aug	3.90	3.90	3.90	4.82	4.24	....	..	1	...	1	1	1	1
Sep	...	...	...	3.40	4.92	....	....	....	...	....	1	1	1
Oct	3.70	3.75	3.20	3.25	3.30	...	...	3	...	7	7	1	7
Nov	3.20	3.40B	3.10	2.52	3.30	...	..	5	....	11	17	7	17
Dec	2.60	3.50	2.40	3.02	2.92	...	....	42	...	363	337	22	337
Year	3.90	3.90	2.40	3.02	3.74	...	....	42	...	382	337	1	337
JUNE 1986 64 PUTS													
Nov	4.65	4.70	4.00	3.57	4.13	....	...	17	....	21	23	17	23
Dec	4.20	4.70	3.55	4.22	4.10	....	...	196	...	422	338	23	338
Year	4.65	4.70	3.55	4.22	4.11	....	....	196	..	443	338	17	338
JUNE 1986 66 PUTS													
Dec	5.35	5.95	4.85	5.62	5.51	....	....	8	...	29	29	...	29
Year	5.35	5.95	4.85	5.62	5.51	..	....	8	...	29	29	..	29
AUGUST 1986 56 PUTS													
Nov	1.00	1.00	1.00	1.10	1.10	..	...	20	20	20	20	20	20
Dec	1.00	1.30B	1.00	1.20	1.23	....	...	20	...	40	60	40	60
Year	1.00	1.30B	1.00	1.20	1.16	....	....	20	...	60	60	20	60
AUGUST 1986 58 PUTS													
Nov	2.50	2.50	2.05	1.70	2.40	....	...	155	....	277	253	7	253
Dec	1.65	2.00	1.65	1.85	1.88	....	....	80	..	103	354	253	354
Year	2.50	2.50	1.65	1.85	2.14	....	....	155	...	380	354	7	354
AUGUST 1986 60 PUTS													
Nov	3.10	3.65	3.00	2.45	3.33	..	..	77	....	206	160	5	160
Dec	3.00	3.10	2.40A	2.70	2.74	..	....	60	....	174	225	160	209
Year	3.10	3.65	2.40A	2.70	3.03	....	....	77	...	380	225	5	209
AUGUST 1986 62 PUTS													
Dec	3.45	3.45	3.45	3.77	3.56	..	....	1	....	1	1	1	1
Year	3.45	3.45	3.45	3.77	3.56	.	....	1	...	1	1	1	1
AUGUST 1986 64 PUTS													
Nov	5.90	5.90	5.80	4.60	5.62	...	...	5	...	6	6	5	6
Dec			5.05A	5.07	5.03	..	....	....	..	....	6	6	5
Year	5.90	5.90	5.05A	5.07	5.32	....	....	5	....	6	6	5	6
OCTOBER 1986 58 PUTS													
Dec	2.15	2.70	2.15	2.65	2.56	....	...	100	....	296	200	100	199
Year	2.15	2.70	2.15	2.65	2.56	..	....	100	...	296	200	100	199

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
FEEDER CATTLE FUTURES PRICES

JANUARY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	71.10	73.05	70.30	....	71.41	....	....	227	22	1,172	579	....	....
Year	71.10	73.05	70.30	....	71.41	....	....	227	22	1,172	579	....	....

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	73.45	74.75	71.75	73.85	73.16	....	....	1,603	286	16,710	4,810	4,330	4,699
Feb	73.80	74.50	68.80	69.15	72.05	....	....	1,229	413	13,803	4,699	1,164	1,164
Mar	68.95	69.20	66.35	....	67.82	....	1	730	18	2,943	1,110	....	....
Year	73.45	74.75	66.35	....	71.01	....	1	1,603	18	33,456	4,810	....	....

APRIL 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	72.20	74.05	70.95	73.32	72.29	...	....	1,185	110	6,923	2,252	1,430	2,252
Feb	73.22	74.20	70.25	70.37	72.34	....	....	1,358	274	12,125	2,645	2,306	2,346
Mar	70.30	70.75	66.70	69.05	68.77	....	....	804	207	9,893	2,362	983	983
Apr	69.00	69.00	64.45A	....	66.55	....	1	288	22	1,923	856	....	....
Year	72.20	74.20	64.45A	....	69.99	...	1	1,358	22	30,864	2,645	....	....

MAY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	70.00	71.62	69.05	70.97	70.35	....	...	460	90	4,982	2,226	1,131	2,226
Feb	71.05	72.75	69.82	69.92	71.27	....	....	1,252	263	9,579	3,404	2,285	3,404
Mar	69.85	70.85	67.60	69.50	69.32	....	....	1,193	288	12,955	4,671	3,526	4,671
Apr	69.45	69.50	64.20	64.35	66.51	....	....	1,486	453	17,115	4,713	1,773	1,773
May	64.20	66.40	61.50	...	64.78	....	....	531	95	4,511	1,634	....	....
Year	70.00	72.75	61.50	....	68.45	....	....	1,486	90	49,142	4,713	....	....

AUGUST 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	69.30	71.97	68.80	71.65	70.58	...	...	234	40	2,291	1,026	449	1,026
Feb	71.65	73.70	71.45	71.75	72.38	....	....	726	98	4,277	1,847	1,057	1,847
Mar	71.55	71.92B	69.07	71.05	70.87	....	....	499	85	5,502	2,223	1,854	2,223
Apr	71.00	71.00	67.00	67.05	68.83	....	....	965	180	8,320	3,069	2,091	3,069
May	67.15	69.92	64.47	68.07	67.95	....	1	1,785	270	18,951	3,663	3,042	3,663
Jne	67.95	68.85	64.30	65.52	67.08	....	....	1,190	379	13,301	3,726	3,348	3,348
Jly	65.25	66.35	58.30	61.30	62.93	1	2	1,128	348	14,851	3,290	1,748	1,748
Aug	62.80	66.40	62.25	....	64.97	2	....	683	76	3,566	1,517	....	....
Year	69.30	73.70	58.30	....	68.20	3	3	1,785	40	71,059	3,726	....	....

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	68.25	71.50	67.90	71.15	69.99	....	...	196	4	1,071	485	121	485
Feb	71.15	73.00	70.90	71.05	71.81	....	....	116	18	876	705	488	705
Mar	70.95	71.80	68.55	70.60	70.45	....	....	181	24	1,521	828	702	789
Apr	70.60	70.60	67.20	67.22	68.56	....	....	146	25	1,634	808	733	778
May	67.30	69.40	64.50A	67.80	67.66	...	1	179	7	2,060	1,059	780	1,059
Jne	67.50	68.45	64.20	65.32	66.88	...	....	194	36	1,878	1,095	977	1,002
Jly	65.20	66.40B	57.45	60.40	62.95	1	....	322	46	3,425	1,209	997	1,170
Aug	60.85	65.45	60.85	61.92	63.48	2	....	451	137	5,118	1,164	590	590
Sep	62.27	63.30	56.50	....	59.79	1	1	269	8	1,282	499	....	....
Year	68.25	73.00	56.50	....	66.84	4	2	451	4	18,865	1,209	....	....

OCTOBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	68.20	70.50	67.80A	70.35	69.34	....	....	123	....	713	312	25	312
Feb	70.50	72.32	70.45	70.85	71.38	....	...	286	27	2,444	1,137	363	1,137
Mar	70.70	71.20	68.25	70.20	70.07	....	....	327	50	2,697	1,360	1,138	1,360
Apr	70.10	70.15	67.00	67.07	68.34	....	....	291	54	3,271	1,715	1,313	1,715
May	67.10	68.90	64.25	67.60	67.47	....	1	610	73	5,525	2,416	1,812	2,416
Jne	67.45	68.35	64.30	65.35	66.81	....	....	694	152	6,749	3,086	2,468	3,083
Jly	65.20	66.50	57.15	60.05	63.22	1	2	2,167	232	16,766	4,081	2,950	3,817
Aug	60.50	64.72	60.27	60.95	62.49	2	1	1,659	615	24,622	3,863	3,420	3,863
Sep	61.10	63.50	56.45	62.92	60.51	2	2	1,629	372	20,723	3,862	1,092	1,092
Oct	62.80	65.90	62.55	....	64.63	1	1	657	38	3,033	987	....	....
Year	68.20	72.32	56.45	....	66.42	6	7	2,167	....	86,543	4,081	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
FEEDER CATTLE FUTURES PRICES

NOVEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	70.40	71.50B	70.40	71.45	71.06	....	....	13	....	26	15	2	15
Feb.	71.45	73.20	71.45	71.80	72.28	....	....	110	5	470	240	18	240
Mar.	71.70	72.00	69.05	70.95	70.80	....	....	192	6	953	489	249	489
Apr.	70.70	70.75B	67.90	68.15	69.15	....	....	77	10	898	603	490	603
May.	68.05	69.55	65.25	68.55	68.33	....	....	136	....	1,435	881	643	878
Jne.	68.45	69.15	65.30	66.30	67.74	....	....	169	22	1,769	1,173	896	1,074
Jly	66.30	67.45	58.20	60.85	64.34	1	3	757	59	5,587	1,774	1,078	1,771
Aug.	61.30	66.30	61.25	62.60	63.94	2	1	745	171	8,843	2,108	1,473	2,073
Sep.	62.75	66.40	58.10	66.32	62.84	2	1	1,392	521	18,138	2,828	2,090	2,206
Oct.	66.10	68.00	63.95	65.10	66.01	....	....	1,028	357	14,216	2,243	926	926
Nov.	65.50	65.90	62.00	....	64.17	....	....	662	7	2,776	905	....	....
Year	70.40	73.20	58.10	....	67.33	5	5	1,392	.	55,111	2,828	....	....

JANUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	70.80	70.80B	69.00A	69.50	70.02	....	....	11	....	36	17	1	17
May.	69.05	70.80	66.60	69.95	69.47	1	....	25	....	221	123	17	123
Jne.	69.85	70.35	67.45A	68.00	69.28	....	...	48	....	297	199	123	194
Jly	68.00	68.85	60.60	63.00	66.18	1	1	175	3	1,223	454	205	454
Aug.	63.90	67.25	63.55A	64.17	65.38	2	....	259	15	1,559	497	422	488
Sep.	64.00	70.85	60.50	69.25	65.64	4	4	761	50	7,321	1,944	472	1,639
Oct.	68.80	70.00	66.40	68.70	68.72	1	2	478	102	5,636	1,881	1,601	1,819
Nov.	66.85	69.25	65.70	67.60	67.47	...	....	735	139	5,533	2,231	1,847	2,209
Dec.	67.60	68.00	64.65	65.45	65.91	1	1	561	152	6,691	2,178	1,978	1,978
Year	70.80	70.85	60.50	65.45	67.56	10	8	761	...	28,517	2,231	1	1,978

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.	69.00	70.50B	69.00	69.85	69.72	...	...	21	...	53	36	2	36
Jne.	69.45	70.55	67.70A	68.27	69.44	...	....	26	1	142	128	36	125
Jly	68.15	69.00B	61.10	63.42	66.54	1	1	190	4	1,180	430	123	420
Aug.	63.50	67.20	63.50	64.25	65.55	2	...	162	29	1,771	661	433	655
Sep.	64.35	71.70	60.62	69.80	65.96	5	4	2,289	81	12,073	2,858	719	2,361
Oct.	69.50	70.45	67.10	69.55	69.01	1	1	1,463	315	14,611	4,691	2,533	4,691
Nov.	69.70	69.85	66.25	68.95	67.89	....	....	937	347	12,056	5,282	4,646	5,282
Dec.	69.25	69.40	65.00	66.35	66.52	2	2	1,782	377	18,298	5,442	5,097	5,262
Year	69.00	71.70	60.62	66.35	67.58	11	8	2,289	....	60,184	5,442	2	5,262

APRIL 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.	70.00	70.00	69.75A	69.75	69.75	....	....	1	...	1	1	1	1
Jne	70.00	70.65	67.80	68.30	69.47	....	...	32	....	127	94	1	94
Jly	68.30	69.05	61.15	63.25	66.52	1	....	49	...	358	165	51	159
Aug.	63.60	67.25	63.60	64.25	65.56	2	....	62	5	584	259	154	259
Sep.	64.10	71.05B	60.60	69.40	65.71	5	3	934	10	4,849	1,540	264	1,015
Oct.	69.00	69.75	66.80	68.62	68.54	1	...	260	21	2,405	1,529	1,030	1,529
Nov.	68.70	68.95	65.85	68.10	67.29	....	....	146	30	1,863	1,718	1,534	1,718
Dec.	68.20	68.35	65.00	66.05	66.09	2	1	372	71	4,013	2,184	1,743	2,152
Year	70.00	71.05B	60.60	66.05	67.37	11	4	934	...	14,200	2,184	1	2,152

MAY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	66.60	66.60	61.00A	62.70	64.95	1	1	32	....	72	61	2	61
Aug.	64.00	66.25B	62.95A	63.25	64.66	2	..	9	...	68	73	59	73
Sep.	63.40	70.00	60.10	68.40	64.95	4	3	381	3	1,364	538	77	456
Oct.	68.15	68.70	65.80	67.25	67.19	1	....	80	4	763	683	464	683
Nov.	67.45	67.50	64.55	66.05	65.86	....	...	101	22	1,067	965	684	965
Dec.	66.25	66.35	64.10	65.00	64.85	1	....	204	32	2,183	1,274	1,001	1,274
Year	66.60	70.00	60.10	65.00	65.41	9	4	381	..	5,517	1,274	2	1,274

AUGUST 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	68.50	68.50	65.75A	68.50	67.42	....	...	21	....	37	26	5	26
Oct.	68.30	68.70B	66.20A	67.50	67.59	1	...	33	...	109	104	27	104
Nov.	67.40	67.40B	65.10	67.00	66.44	...	..	31	..	249	191	108	191
Dec.	67.00	67.10	65.25	65.67	66.11	....	...	116	7	856	551	211	540
Year	68.50	68.70B	65.10	65.67	66.89	1	...	116	....	1,251	551	5	540

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG FUTURES PRICES

FEBRUARY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	53.45	53.85	50.80	51.12	52.11	....	....	5,536	1,232	60,124	11,958	6,763	6,763
Feb	51.25	52.20	50.52	....	51.24	....	....	2,033	664	15,765	6,293	....	....
Year	53.45	53.85	50.52	....	51.67	....	....	5,536	664	75,889	11,959	....	....

APRIL 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	50.15	50.60	47.70	48.75	49.20	....	....	4,172	717	50,239	9,418	4,920	9,418
Feb	48.75	49.20	45.80	46.62	47.38	....	....	6,463	1,318	54,820	11,830	9,727	10,244
Mar	46.45	47.50	44.25	44.85	46.07	....	....	3,992	995	44,652	10,171	3,371	3,371
Apr	44.65	44.90	42.50	....	43.64	....	....	1,829	155	9,534	2,959	....	....
Year	50.15	50.60	42.50	....	48.57	....	....	6,463	155	159,245	11,830	....	....

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	54.60	54.95	53.05	53.85	54.11	....	....	1,884	492	27,566	6,797	2,597	6,797
Feb	53.75	54.22	50.65	51.65	52.63	....	1	4,604	740	37,406	8,482	6,760	8,368
Mar	51.40	52.90	49.05	49.57	51.11	....	....	5,448	1,287	66,022	10,125	7,730	9,770
Apr	49.45	49.97	46.15	46.30	48.11	....	....	5,539	1,542	73,351	10,353	8,814	9,016
May	46.00	49.20	44.40	47.95	46.96	....	...	4,155	1,795	61,208	8,798	3,665	3,665
Jne	47.90	50.10	46.70	....	48.15	....	1	1,865	266	9,544	3,465	....	....
Year	54.60	54.95	44.40	....	50.18	....	2	5,539	266	275,097	10,353	....	....

JULY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	54.80	55.37	53.60	54.40	54.51	....	....	685	159	8,818	3,118	2,230	3,118
Feb	54.35	54.67	51.72	52.77	53.48	....	...	1,043	177	9,884	3,967	3,033	3,958
Mar	52.50	54.20	50.50	51.37	52.51	....	....	2,554	578	27,344	5,324	4,019	5,077
Apr	51.15	51.75	49.00	49.22	50.21	....	....	2,129	695	29,311	6,028	5,030	6,028
May	49.00	51.60	47.05	51.10	49.52	....	....	3,111	1,369	47,234	6,836	5,822	6,722
Jne	50.90	51.95	48.40	49.85	50.41	....	1	4,742	1,413	58,736	7,963	5,969	5,969
Jly	49.90	50.70	47.32A	....	49.53	....	1	1,632	289	11,856	5,250	....	....
Year	54.80	55.37	47.05	....	51.45	....	2	4,742	159	193,183	7,963	....	....

AUGUST 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	53.95	54.37	52.80	53.27	53.47	....	...	590	109	6,359	2,883	1,879	2,699
Feb	53.25	53.65	50.72	51.75	52.43	....	....	1,109	174	7,656	3,722	2,656	3,722
Mar	51.60	53.37	50.25	51.47	52.11	....	....	1,286	318	14,264	4,417	3,825	4,417
Apr	51.35	51.62	49.35	49.90	50.28	....	....	1,796	420	21,880	5,328	4,169	5,192
May	49.75	51.20	47.37	50.80	49.54	....	1	2,968	993	33,769	7,309	5,297	7,265
Jne	50.75	51.55	46.57	48.35	49.64	....	2	5,493	895	50,370	10,046	7,650	9,928
Jly	48.30	49.45	41.97	43.67	46.28	....	....	4,566	1,754	63,791	10,163	3,686	3,686
Aug	43.50	45.65	41.92	...	43.92	1	3	1,562	299	11,365	3,508	....	....
Year	53.95	54.37	41.92	....	49.71	1	6	5,493	109	209,474	10,163	....	....

OCTOBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	49.25	49.75	48.50	48.90	49.12	....	....	120	8	1,053	615	409	607
Feb	48.95	49.20	46.50	47.15	48.24	....	....	191	29	1,627	848	625	848
Mar	47.00	49.50	46.70A	48.30	48.07	....	...	511	65	4,676	1,566	670	1,566
Apr	48.10	48.10	46.30	47.17	47.18	....	....	704	69	4,300	1,698	1,367	1,698
May	47.00	47.60	45.35	47.27	46.61	....	....	802	102	7,079	2,405	1,740	2,400
Jne	47.35	47.65	43.95	44.55	46.39	....	1	1,204	161	10,270	3,675	2,357	3,675
Jly	44.50	44.70	38.05	40.00	41.90	....	1	3,947	624	37,218	7,420	3,793	7,420
Aug	40.00	41.30	35.62	36.30	37.73	1	2	4,284	1,330	62,423	9,277	7,481	9,035
Sep	36.25	41.50	34.45	41.37	37.98	....	....	4,109	1,376	49.504	8,948	2,353	2,353
Oct	41.35	47.45	41.35	....	44.93	....	....	1,405	163	7,652	2,072	....	....
Year	49.25	49.75	34.45	....	44.81	1	4	4,284	8	185,802	9,277	....	....

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	49.50	49.75	48.80	49.25	49.32	....	...	97	13	733	445	214	444
Feb	49.00	49.40	46.85A	47.60	48.47	....	....	157	6	1,007	616	448	581
Mar	47.50	49.85	47.40	48.90	48.56	....	....	309	26	2,601	1,152	585	1,152
Apr	48.30	48.92	47.65	48.42	48.32	....	....	321	58	2,412	1,163	1,011	1,120
May	48.30	48.70	46.60	48.35	47.81	...	...	562	83	5,369	1,894	1,156	1,892
Jne	48.30	49.10	46.05	46.35	47.95	....	1	1,303	107	8,933	3,181	1,899	3,107
Jly	46.30	46.57	39.60	41.70	43.63	1	1	1,823	225	15,329	4,280	3,004	4,264
Aug	41.87	43.75	37.90	39.02	40.12	1	2	2,337	512	32,229	6,195	4,344	6,107
Sep	38.90	43.40	36.35	43.20	40.01	....	1	4,728	1,403	57,692	8,360	5,931	8,254
Oct	43.15	47.40	43.05	46.72	45.67	1	....	5,605	2,568	91,845	12,151	8,504	12,113
Nov	46.80	49.00	45.20	48.95	46.99	....	....	4,394	1,501	63.405	12,704	8,668	8,668
Dec	49.00	50.40	48.00	....	49.46	....	1	2,714	784	24,761	8,394	....	....
Year	49.50	50.40	36.35	....	46.36	3	6	5,605	6	306,316	12,704	....	....

FEBRUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	49.50	49.50	48.10A	48.95	48.94	....	....	18	....	64	57	31	57
Feb	49.00	49.00	47.25	48.00	48.41	....	....	12	1	103	89	59	89
Mar	48.00	50.00	47.50A	49.50	48.58	....	....	112	2	551	314	92	314
Apr	49.50	49.92	48.30	49.00	48.97	....	....	51	9	526	380	314	380
May	49.10	49.75	47.00	48.77	48.67	....	....	122	19	1,043	539	390	538
Jne	48.65	50.47	47.65	48.15	49.20	....	....	273	34	3,068	1,364	537	1,335
Jly	48.10	48.35	40.70	42.90	44.86	1	1	570	68	4,910	1,846	1,351	1,846
Aug	43.15	44.75	39.60	40.62	41.54	....	2	717	240	9,883	2,787	1,869	2,766
Sep	40.40	43.50	38.10	43.42	40.87	1	2	1,760	533	19,961	4,661	2,861	4,661
Oct	43.40	46.17	42.77	45.17	44.70	....	....	3,177	1,023	42,850	8,171	4,310	8,171
Nov	45.35	47.87	44.20	47.65	45.95	....	....	4,385	1,126	58,336	10,969	8,142	10,756
Dec	47.80	48.70	44.90	46.62	46.93	1	1	8,185	1,667	83,837	12,609	10,431	10,431
Year	49.50	50.47	38.10	46.62	46.47	3	6	8,185	....	225,152	12,609	31	10,431

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG FUTURES PRICES

APRIL 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	46.97	47.00	46.15A	46.95	46.43	....	....	4	....	11	14	7	14
Feb	46.50	46.67B	45.50A	46.00	46.34	....	....	3	....	15	19	14	17
Mar	46.00	47.30	45.65A	46.60	46.08	....	....	12	....	64	46	17	46
Apr	46.50	47.20B	45.00	46.37	46.05	....	....	41	....	159	103	43	103
May	46.35	46.35	44.50	46.02	45.64	....	....	41	....	281	193	103	193
Jne	45.80	46.90	44.95	45.30	45.79	....	....	66	3	455	344	210	344
Jly	45.25	45.25	38.80	40.90	42.86	1	1	124	5	833	446	331	432
Aug	41.00	41.95	36.80	37.67	38.79	...	1	221	25	2,265	977	446	977
Sep	37.65	40.25	36.12	39.57	38.00	....	1	582	127	5,668	1,663	1,008	1,647
Oct	39.60	41.82	39.30	40.25	40.53	....	....	977	133	8,612	2,524	1,609	2,524
Nov	40.27	43.07	39.75	42.85	41.27	....	....	1,185	336	15,224	4,034	2,588	4,034
Dec	43.15	44.00	40.50	42.97	42.41	1	....	2,429	298	21,886	5,225	4,070	5,225
Year	46.97	47.30	36.12	42.97	43.35	2	3	2,429	...	55,475	5,225	7	5,225

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	47.00	49.05	47.00	48.85	47.99	....	....	11	....	45	25	1	25
Apr	48.60	48.95	47.55A	48.70	48.33	....	....	57	....	234	135	26	135
May	48.40	48.65	46.80A	48.25	47.99	....	....	27	....	215	219	158	219
Jne	48.25	49.00	46.90A	47.75	48.27	....	....	52	1	320	336	220	336
Jly	47.60	47.60	41.75A	43.57	45.24	1	....	70	....	535	472	344	467
Aug	43.75	44.40	40.05	40.82	41.71	....	....	107	11	983	590	473	589
Sep	40.40	43.75	39.80	43.00	41.74	....	1	221	9	1,857	736	601	736
Oct	43.00	43.97	42.25	42.65	43.12	....	....	280	31	3,881	1,420	725	1,420
Nov	42.60	44.70	42.20	44.65	43.40	....	....	586	137	5,372	2,484	1,480	2,472
Dec	44.85	46.45	43.25	45.85	44.71	1	....	816	170	7,463	3,075	2,538	3,017
Year	47.00	49.05	39.80	45.85	45.25	2	1	816	....	20.905	3,075	1	3,017

JULY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	47.75	49.00B	47.75	49.00	48.43	....	....	1	....	1	1	1	1
May	49.00	49.75	48.40	48.90	48.90	....	....	11	....	46	25	1	25
Jne	48.95	49.85	47.80A	48.50	49.09	...	....	23	....	171	112	25	112
Jly	48.10	48.10	42.00	43.60	45.63	1	....	36	....	265	181	110	167
Aug	44.00	44.75	40.60	41.65	42.34	....	....	70	7	801	413	179	413
Sep	41.10	44.35	40.45A	43.90	42.32	....	....	132	23	990	531	404	519
Oct	44.00	44.85	42.75	43.02	43.94	....	....	224	23	1,587	894	513	894
Nov	42.85	44.95	42.65	44.82	43.65	....	....	249	22	2,024	1,341	925	1,341
Dec	45.00	46.80	43.95	45.77	44.94	1	....	262	60	3,099	1,763	1,345	1,763
Year	47.75	49.85	40.45A	45.77	45.47	2	....	262	...	8,984	1,763	1	1,763

AUGUST 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	48.00	48.00	47.85A	47.90	47.91	....	....	1	....	1	1	1	1
Jly	46.30	46.45	41.55A	43.05	45.13	1	1	3	....	11	6	1	6
Aug	43.45	43.90B	40.35	40.90	41.47	....	1	26	....	119	64	11	64
Sep	40.85	43.40	40.35	42.40	41.74	....	....	31	....	241	121	70	121
Oct	43.00	43.50	42.30A	42.30	42.86	....	....	37	1	265	171	121	171
Nov	42.05	43.90	41.50	43.47	42.57	....	....	152	2	508	334	172	334
Dec	43.95	45.42	42.85	44.80	43.87	1	....	197	38	1,760	787	350	785
Year	48.00	48.00	40.35	44.80	43.65	2	2	197	....	2,905	787	1	785

OCTOBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	41.00	41.00	40.00A	40.87	40.43	....	....	1	....	1	1	1	1
Aug	40.95	41.80B	38.65A	38.85	39.64	....	....	7	....	59	32	1	32
Sep	38.90	40.40B	38.07	40.30	39.04	....	....	27	....	109	63	48	60
Oct	40.05	40.50	39.25	39.90	39.98	....	....	14	....	112	106	62	106
Nov	39.97	40.80	39.10A	40.45	39.68	....	....	52	1	305	245	111	245
Dec	40.75	42.60	40.00	41.97	40.61	1	....	62	1	478	333	275	316
Year	41.00	42.60	38.07	41.97	39.90	1	....	62	...	1,064	333	1	316

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	40.65	41.50B	39.90A	40.00	40.48	....	....	2	....	3	1	....	1
Sep	39.90	41.90B	38.37A	41.55	39.60	....	....	17	....	55	39	2	39
Oct	41.40	41.95B	40.10	40.95	41.38	....	....	8	....	36	47	37	47
Nov	40.75	41.40	40.10	41.40	40.90	....	....	10	....	52	57	42	57
Dec	41.45	43.30	41.05A	42.50	41.70	1	....	45	...	172	127	60	126
Year	40.65	43.30	38.37A	42.50	40.81	1	....	45	....	318	127	....	126

FEBRUARY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	40.50	41.00B	40.45A	40.90	40.72	....	....	1	....	1	1	1	1
Nov	40.75	41.65B	40.40A	41.65	40.89	....	....	4	....	14	6	1	5
Dec	41.75	43.60	41.10A	43.30	41.92	1	....	12	....	30	14	5	14
Year	40.50	43.60	40.40A	43.30	41.17	1	....	12	....	45	14	1	14

APRIL 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	40.50	41.75B	40.20A	41.25	41.06	....	....	3	....	7	3	....	3
Year	40.50	41.75B	40.20A	41.25	41.06	....	....	3	...	7	3	....	3

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—CALLS

JUNE 1985 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.40	1.50B	1.20	1.05	1.28	....	....	18	....	24	24	....	24
May	1.10	2.75B	.62	....	1.36	....	....	22	....	63	60	....	....
Year	1.40	2.75B	.62	....	1.32	....	....	22	....	87	60	....	....

JUNE 1985 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	5.85	5.87	5.85	6.00	6.01	....	....	2	....	2	2	....	....
Mar	2.30	2.40	2.30	2.25	2.25	....	....	10	10	10	10	10	10
Apr	2.00	2.60B	.45	.40	1.40	....	....	35	....	211	128	15	128
May	.25	.90B	.15	....	.34	....	....	36	....	130	130	....	....
Year	5.85	5.87	.15	..	2.50	..	....	36	..	353	130	....	....

JUNE 1985 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	3.95	4.00B	2.00A	2.35	3.07	....	....	4	....	10	6	2	6
Mar	2.67	2.67	1.40	1.40	2.25	....	....	42	....	114	39	3	35
Apr	1.15	1.40	.12A	.12	.85	....	....	42	....	264	175	37	175
May	.12	.20	CAB	.02	.05	....	...	292	....	491	374	....	....
Year	3.95	4.00B	CAB	.02	1.50	....	....	292	....	879	374	....	....

JUNE 1985 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.75	2.10B	.90	1.40	1.63	....	....	90	....	401	219	22	202
Mar	1.35	2.00	.70	.70	1.30	....	....	64	....	475	283	180	274
Apr	.70	.80	.02	.02	.27	....	...	129	....	440	400	365	398
May	.02	.10	CAB	CAB	.02	....	....	121	..	210	439	396	437
Year	1.75	2.10B	CAB	CAB	.80	....	....	129	....	1,526	439	22	437

JUNE 1985 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.30	1.40B	.45	.65	.86	....	....	328	1	1,158	438	98	434
Mar	.65	1.10B	.30	.30	.67	....	...	236	4	1,135	726	342	726
Apr	.30	.35	.02A	.02	.10	....	....	29	....	80	769	745	761
May	CAB	CAB	CAB	CAB	.02	....	....	....	....	..	784	760	782
Year	1.30	1.40B	CAB	CAB	.41	....	....	328	....	2,373	769	98	782

JUNE 1985 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.70	.70	.20	.40	.40	....	....	64	....	291	166	14	130
Mar	.32	.60	.15	.20	.33	....	....	38	....	131	188	139	187
Apr	.15	.20	.02A	.02	.07	....	....	43	....	50	232	228	232
May	.02	.02	.02	.02	.02	....	....	1	...	1	233	....	....
Year	.70	.70	.02A	.02	.20	....	....	64	....	473	233	....	....

JUNE 1985 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.35	.40	.15	.12	.20	..	....	21	...	35	24	8	23
Mar	.30	.35B	.15A	.12	.15	....	....	2	....	2	25	23	25
Apr	.05	.06	.02A	.02	.04	....	....	1	....	1	25	25	25
May	....	....	....	.02	.02	....	....	....	....	....	25	....	....
Year	.35	.40	.02A	.02	.10	....	....	21	....	38	25	....	....

JUNE 1985 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.02	.15	.02	.07	.10	....	....	35	....	43	35	6	6
Mar	....	.15B	...	.10	.08	...	...	...	..	....	6	6	6
Apr	.02	.03	CAB	CAB	.01	....	....	3	...	5	6	4	4
May	CAB	CAB	CAB	CAB	.00	....	....	....	...	...	4	2	2
Year	.02	.15	CAB	CAB	.04	....	....	35	....	48	35	2	2

JULY 1985 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	3.30	3.30	3.30	3.30	3.30	...	....	10	10	10	10	10	10
Mar	2.70	3.50B	2.20A	2.50	3.39	....	....	2	....	5	14	10	14
Apr	1.90	2.50B	1.50	1.45	1.93	....	....	11	....	29	40	14	40
May	1.50	2.10B	.80A	1.95	1.35	....	....	35	...	144	92	42	92
Jne	1.70	2.25B	.35	.35	1.27	...	...	213	....	315	102	....	....
Year	3.30	3.50B	.35	.35	2.25	....	....	213	....	503	102	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—CALLS

JULY 1985 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	3.10	3.10	1.70	2.10	2.44	....	....	10	....	18	18	1	18
Mar	2.30	3.05B	1.40	1.75	2.21	....	....	29	....	94	90	20	90
Apr	1.60	1.90	.80	.80	1.16	....	....	10	....	63	86	72	86
May	.75	1.10	.40A	.90	.96	....	....	34	....	130	130	86	130
Jne	.75	1.05B	.07	.07	.43	....	....	130	1	534	321	—	—
Year	3.10	3.10	.07	.07	1.38	....	....	130	....	839	321	—	—

JULY 1985 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.75	1.75	.90	1.10	1.40	....	....	23	....	81	79	....	79
Mar	1.30	1.90B	.90	.90	1.35	....	....	156	....	488	197	85	197
Apr	1.00	1.20	.35	.45	.62	....	....	21	....	59	224	213	213
May	.50	.50	.17A	.20	.32	....	....	13	....	42	216	187	198
Jne	.20	.35B	.02A	.02	.12	....	....	11	....	16	205	—	—
Year	1.75	1.90B	.02A	.02	.78	....	....	156	....	686	224	—	—

JULY 1985 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.00	1.00	.52	.65	.73	....	....	26	....	54	53	....	53
Mar	.75	1.15	.60	.60	.77	....	....	10	....	38	92	55	89
Apr	.55	.65	.15	.15	.35	....	....	32	....	58	141	110	124
May	.15	.15	.07A	.07	.10	....	....	1	....	1	126	124	126
Jne	.05	.05	.02A	.02	.04	....	....	8	....	10	126	—	—
Year	1.00	1.15	.02A	.02	.39	....	....	32	....	159	141	—	—

JULY 1985 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.40	.40B	.35	.30	.38	....	....	4	....	7	7	4	7
Mar	.45	.50	.30	.45	.40	....	....	24	....	44	34	7	34
Apr	.25	.25	.25	.12	.23	....	....	40	....	44	74	34	74
May	....	....	.05A	.05	.07	....	....	....	....	....	74	74	74
Jne	....	....	.02A	.02	.02	....	....	....	....	....	74	—	—
Year	.40	.50	.02A	.02	.22	....	....	40	....	95	74	—	—

JULY 1985 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.30	.35	.15A	.20	.22	....	....	5	....	7	7	5	7
Mar	.30	.32B	.20	.20	.22	....	....	5	....	6	13	7	13
Apr	.25	.25	.25	.07	.14	....	....	1	....	1	14	13	14
May	....	....	.02A	.02	.05	....	....	....	....	....	14	14	14
Jne	....	....	....	.02	.02	....	....	....	....	....	14	—	—
Year	.30	.35	.02A	.02	.13	....	....	5	....	14	14	—	—

AUGUST 1985 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.90	1.10B	.02A	.02	.55	....	....	19	....	40	29	—	—
Year	.90	1.10B	.02A	.02	.55	....	....	19	....	40	29	—	—

AUGUST 1985 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.10	3.60B	2.00A	3.60	2.85	....	....	10	....	13	12	10	11
Jne	2.90	3.90B	1.10	1.40	2.51	....	....	36	....	87	63	11	63
Jly	1.40	1.80B	.02	....	.55	....	....	46	....	224	210	—	—
Year	2.10	3.90B	.02	....	1.97	....	....	46	....	324	210	—	—

AUGUST 1985 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	3.20	3.20	2.25	2.80	2.88	....	....	2	....	3	3	1	3
Mar	2.60	3.40	2.50	2.90	3.25	....	....	3	....	11	13	3	13
Apr	2.65	2.90B	1.80	2.10	2.32	....	....	50	....	113	95	13	95
May	2.10	2.50	1.07	2.40	1.88	....	....	14	....	70	135	94	130
Jne	2.45	2.65B	.45	.70	1.57	....	....	158	....	484	341	129	341
Jly	.40	.85	CAB	CAB	.21	....	....	153	....	305	370	329	329
Year	3.20	3.40	CAB	CAB	1.99	....	....	158	....	986	370	1	329

AUGUST 1985 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	2.15	2.15B	1.40	1.90	1.99	....	....	52	....	132	132	4	132
Mar	2.10	2.65	1.60A	1.85	2.23	....	....	150	....	271	298	137	295
Apr	1.75	2.20	1.20	1.25	1.51	....	....	37	....	130	329	285	327
May	1.25	1.70	.55	1.35	1.12	....	....	103	....	225	386	341	365
Jne	1.35	1.55	.20	.25	.85	....	....	175	....	844	654	364	512
Jly	.30	.30	CAB	CAB	.05	....	....	243	....	421	517	440	440
Year	2.15	2.65	CAB	CAB	1.29	....	....	243	....	2,023	654	4	440

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—CALLS

AUGUST 1985 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.25	1.60	.80	1.10	1.17	....	....	51	....	148	133	1	133
Mar.	1.25	1.80	1.05	1.30	1.46	....	....	41	1	200	297	140	297
Apr.	1.20	1.40	.65	.85	.93	....	....	107	....	404	512	309	489
May.	.70	.90	.40	.70	.66	....	....	28	....	88	513	480	488
Jne.	.60	.80	.10	.10	.43	....	....	51	....	244	545	483	529
Jly.	07	.07	CAB	CAB	.02	....	....	52	....	156	538	409	409
Year	1.25	1.80	CAB	CAB	.78	....	....	107	....	1,240	545	1	409

AUGUST 1985 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.70	.92	40A	.55	.70	....	....	63	....	170	154	11	154
Mar.	.70	1.10	70	.80	.90	....	....	158	....	313	430	180	430
Apr.	60	90	50	50	.59	....	....	202	....	339	727	450	692
May.	.50	.50	.20	.40	.33	....	....	50	....	123	695	647	661
Jne.	50	.50	05A	.05	.21	....	....	45	....	109	734	662	729
Jly.	.02	.02	.02A	.03	.02	....	....	25	....	27	729	....	....
Year	.70	1.10	02A	.03	.46	....	....	202	....	1,081	734	....	....

AUGUST 1985 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.45	.45	.25	.30	.40	....	....	25	....	66	45	20	45
Mar.	.20	.65B	.20	60	.49	....	....	164	....	207	234	46	217
Apr.	.25	.50	.20	.25	.31	....	....	302	....	455	504	217	492
May.	.20	.25	.20	.25	.18	....	....	2	....	4	498	492	496
Jne.	.25	.25	.02	.02	.12	....	....	168	....	363	500	396	396
Jly.	....	....	....	.02	.02	....	....	....	....	....	396	....	....
Year	.45	65B	.02	.02	.25	....	....	302	....	1,095	504	....	....

AUGUST 1985 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.25	.25	.20	.20	.23	....	....	25	....	38	25	....	25
Mar.	.20	45	.20	.45	.26	....	....	5	....	18	39	28	38
Apr.	....	....	.30A	15	.20	....	....	....	....	....	38	38	38
May.	.25	.25	.10A	.20	.13	....	....	2	....	2	38	35	36
Jne.	.15	.17	02	.02	.08	....	....	12	....	44	36	31	32
Jly.	.02	.02	CAB	CAB	.01	....	....	2	....	2	32	31	31
Year	.25	45	CAB	CAB	.15	....	....	25	....	104	39	....	31

OCTOBER 1985 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.70	4.30B	1.50A	5.30	2.95	....	....	2	....	2	2	....	....
Year	1.70	4.30B	1.50A	5.30	2.95	....	....	2	....	2	2	....	....

OCTOBER 1985 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.70	2.50B	1.00	1.10	1.67	....	....	11	....	32	22	2	17
Sep.	.90	4.00	40A	....	1.53	....	....	31	....	109	63	....	....
Year	1.70	4.00	40A	....	1.60	....	....	31	....	141	63	....	....

OCTOBER 1985 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.80	2.00B	1.80	2.00	1.85	....	....	1	....	1	1	....	1
Aug.	3.00	3.10	52	.60	1.29	....	....	28	....	161	105	1	104
Sep.	.60	2.15B	.10	....	.58	....	....	64	....	267	143	....	....
Year	1.80	3.10	.10	....	1.24	....	....	64	....	429	143	....	....

OCTOBER 1985 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.20	1.40	.85A	1.40	1.08	....	....	15	4	27	24	4	24
Aug.	1.45	2.00	.10A	.17	.63	....	....	42	....	256	223	26	223
Sep.	.10	.40	.02	02	.08	....	....	113	....	218	226	....	....
Year	1.20	2.00	.02	.02	.60	....	....	113	....	501	226	....	....

OCTOBER 1985 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.10	1.25	.50	.75	.78	....	....	30	2	104	63	4	63
Aug.	.95	1.20	.07	.05	.31	....	....	26	....	185	171	63	171
Sep.	.05	.05	CAB	CAB	.02	....	....	80	....	140	242	171	236
Year	1.10	1.25	CAB	CAB	37	....	....	80	....	429	242	4	236

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—CALLS

OCTOBER 1985 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.50	1.70	.25	.50	.73	....	....	103	....	302	249	1	249
Aug	.50	.85	.05	.02	.15	....	....	40	....	131	364	258	364
Sep	.05	.05	CAB	CAB	.02	....	....	10	....	11	365	....	....
Year	1.50	1.70	CAB	CAB	.30	....	....	103	....	444	365	....	....

OCTOBER 1985 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.00	2.00	1.30A	1.30	1.58	....	....	4	....	6	6	1	6
Jly	1.30	1.30	.20	.30	.48	....	....	95	....	249	226	7	217
Aug	.25	.27	.05A	.02	.07	....	....	21	....	57	236	217	235
Sep	CAB	CAB	CAB	CAB	.02	....	....	10	....	10	235	....	....
Year	2.00	2.00	CAB	CAB	.54	....	....	95	....	322	236	....	....

OCTOBER 1985 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.10	2.65B	2.00	2.00	2.20	....	....	14	....	15	15	....	15
Jne	2.10	2.10	.70A	.80	1.60	....	....	17	....	102	93	15	93
Jly	.55	.55	.07A	.10	.24	....	....	150	....	337	387	93	387
Aug	.05	.10B	.02A	.02	.04	....	....	11	....	20	391	385	391
Sep	CAB	CAB	CAB	CAB	.01	....	....	1	....	[illegible]	391	378	378
Year	2.10	2.65B	CAB	CAB	.82	....	....	150	....	475	391	....	378

OCTOBER 1985 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.50	1.60	1.25A	1.27	1.40	....	....	15	....	26	26	3	26
Jne	1.20	1.20	.40	.60	.96	....	....	102	....	210	181	26	181
Jly	.37	.37	.05	.05	.11	....	....	351	....	718	834	182	828
Aug	.15	.15	CAB	.02	.03	....	....	10	....	37	643	628	643
Sep	....	....	....	.02	.02	....	....	....	....	....	642	....	....
Year	1.50	1.60	CAB	.02	.50	....	....	351	....	991	643	....	....

OCTOBER 1985 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.80	.80	.30	.30	.48	....	....	200	....	387	330	1	305
Jly	.15	.15	CAB	.02	.07	....	....	300	....	309	305	154	154
Aug	....	....	....	.02	.02	....	....	....	....	....	154	154	154
Sep	....	....	....	.02	.02	....	....	....	....	....	154	....	....
Year	.80	.80	CAB	.02	.15	....	....	300	....	696	330	....	....

DECEMBER 1985 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.20	3.20	1.80	2.52	2.33	....	....	2	....	5	4	1	4
Sep	1.55	5.20	1.30	5.50	3.31	....	....	8	....	35	15	4	11
Oct	5.50	9.15B	5.50	8.75	7.63	....	....	4	....	11	12	4	4
Nov	....	9.50B	7.70A	7.75	8.61	....	....	....	....	....	4	....	....
Year	2.20	9.50B	1.30	7.75	5.47	....	....	8	....	51	15	....	....

DECEMBER 1985 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.00	2.05	1.40	1.50	1.68	....	....	13	....	40	33	....	33
Sep	1.40	3.80	1.00	3.95	2.19	....	....	118	3	364	280	39	280
Oct	3.80	7.20B	3.80	6.75	5.84	....	....	115	....	208	280	258	258
Nov	7.45	7.60B	5.85	....	6.74	....	....	5	....	14	237	....	....
Year	2.00	7.60B	1.00	....	4.11	....	....	118	....	626	280	....	....

DECEMBER 1985 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.10	2.80	1.70	2.00	2.07	....	....	10	1	32	18	2	18
Aug	3.00	3.00	.90	1.00	1.51	....	....	20	....	88	89	15	89
Sep	.90	2.50	.47	2.60	1.35	....	....	132	....	330	204	90	204
Oct	2.45	5.25	2.45	4.80	4.07	....	....	83	....	213	201	160	160
Nov	4.50	5.60B	3.60	....	4.75	....	....	12	....	28	154	....	....
Year	2.10	5.60B	.47	....	2.75	....	....	132	....	691	204	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—CALLS

DECEMBER 1985 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.95	1.00	.95	1.40	1.17	....	....	13	1	14	14	1	14
Aug	1.90	2.20	.75	.40	.90	....	....	5	....	13	26	14	26
Sep	.40	1.70	.40	1.85	.79	....	....	27	....	138	90	26	90
Oct	1.95	3.35B	1.65	3.00	2.60	....	....	46	....	196	131	108	117
Nov	3.20	3.60	1.45	....	2.83	....	....	9	....	39	114	....	....
Year	.95	3.60	.40	....	1.96	....	....	48	....	400	131	....	....

DECEMBER 1985 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.15	2.15	.55A	1.10	1.15	....	....	26	....	77	62	2	62
Aug	1.25	1.40	.40A	.30	.60	....	....	10	....	29	75	64	71
Sep	.20	.95	.20	.95	.45	....	....	22	....	78	93	71	92
Oct	1.10	2.05	.80	1.60	1.48	....	....	296	....	826	563	93	563
Nov	1.60	1.80B	.30	....	1.23	....	....	149	5	429	608	....	....
Year	2.15	2.15	.20	....	.98	....	....	296	....	1,439	608	....	....

DECEMBER 1985 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.70	2.70	2.70	2.70	2.70	....	....	3	....	3	3	3	3
May	....	3.30B	2.40A	3.00	2.71	....	....	....	....	....	3	3	3
Jne	2.50	3.00B	1.50	1.60	2.63	....	....	4	....	16	14	3	14
Jly	1.30	1.30	.50A	.85	.78	....	....	101	....	144	134	113	133
Aug	.50	.50	.20	.20	.41	....	....	3	....	6	137	132	137
Sep	.20	.55	.15	.50	.24	....	....	7	....	15	146	138	146
Oct	.55	1.15	.30	.65	.76	....	....	94	....	534	444	142	439
Nov	.67	.90	.02	....	.34	....	....	233	3	1,013	552	....	....
Year	2.70	3.30B	.02	....	1.32	....	....	233	....	1,731	552	....	....

DECEMBER 1985 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.00	2.15B	1.10A	1.10	1.84	....	....	47	....	62	62	2	62
Jly	.50	.50	.20A	.40	.41	....	....	216	....	430	474	62	364
Aug	.40	.40	.15A	.10	.20	....	....	4	....	10	374	364	374
Sep	.10	.30	.10	.27	.11	....	....	40	....	46	379	374	379
Oct	.35	.55	.12	.25	.35	....	....	85	....	540	405	367	399
Nov	.25	.25	.02	....	.09	....	....	247	....	549	482	....	....
Year	2.00	2.15B	.02	....	.50	....	....	247	....	1,637	474	....	....

DECEMBER 1985 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.30	.40B	.10A	.40	.22	....	....	400	....	540	540	400	540
Aug	.25	.35	.15A	.02	.12	....	....	146	....	186	686	686	686
Sep	....	.05B	....	.02	.02	....	....	....	....	....	686	686	686
Oct	.10	.30	.05	.05	.15	....	....	61	....	286	761	686	696
Nov	.05	.05	CAB	CAB	.01	....	....	564	....	733	721	66	66
Dec	.30	.40B	CAB	CAB	.10	....	....	564	....	1,725	761	66	66
Year	....	....	....	....	....	....	....	65	....	....	....	....	....

FEBRUARY 1986 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	3.70	5.15	3.70	5.95	5.06	....	....	3	....	5	5	2	5
Oct	....	7.00B	7.40A	7.20	6.92	....	....	....	....	....	3	1	1
Nov	....	9.55B	7.40A	9.65	7.97	....	....	....	....	....	1	1	1
Dec	....	10.40B	9.00A	9.55	9.61	....	....	....	....	....	1	....	....
Year	3.70	10.40B	3.70	9.55	7.39	....	....	3	....	5	5	....	....

FEBRUARY 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	3.00	3.00	2.75	2.95	2.86	....	....	5	....	9	7	1	7
Sep	2.25	4.70	2.00	4.80	3.17	....	....	27	....	61	52	7	51
Oct	4.70	6.20	4.70	5.47	5.32	....	....	59	....	90	102	46	101
Nov	6.25	7.60B	5.80A	7.65	6.09	....	....	12	....	14	101	86	86
Dec	8.10	8.40B	5.85	6.67	6.98	....	....	4	....	8	88	84	84
Year	3.00	8.40B	2.00	6.67	4.84	....	....	59	....	182	102	1	84

FEBRUARY 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	3.85	3.85	1.37	1.75	2.14	....	....	5	....	22	19	1	19
Sep	1.40	3.30	1.35	3.60	2.29	....	....	150	....	256	249	17	244
Oct	4.00	4.80	3.00A	3.95	3.96	....	....	26	....	88	244	215	218
Nov	4.00	5.85	3.30	5.80	4.42	....	....	20	....	65	223	213	213
Dec	5.50	5.50	3.90A	4.62	5.09	....	....	19	....	39	239	213	238
Year	3.85	6.50	1.35	4.62	3.58	....	....	150	....	470	249	1	238

FEBRUARY 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	3.00	3.00	1.25	1.10	1.70	....	....	6	....	26	23	1	23
Sep	1.00	2.50	.80	2.40	1.56	....	....	150	....	286	251	20	251
Oct	2.66	3.45	2.10A	2.75	2.86	....	....	19	....	101	274	258	271
Nov	2.75	4.30B	1.87	4.30	3.06	....	....	51	....	172	294	245	294
Dec	4.55	4.85	2.10A	2.97	3.41	....	....	9	....	96	293	269	269
Year	3.00	4.85	.80	2.97	2.52	....	....	150	....	851	294	1	269

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—CALLS

FEBRUARY 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.60	1.60	1.50A	.70	.85	...	...	1	...	1	1	1	1
Sep	1.00	1.60	1.00	1.70	1.00	...	...	287	...	339	336	1	336
Oct	2.00	2.35	1.45A	1.80	1.97	...	...	28	...	142	380	336	377
Nov	2.30	2.80	1.05	2.65	1.85	...	...	52	...	154	451	373	435
Dec	2.77	3.15B	90	1.52	2.07	...	...	234	...	554	426	311	366
Year	1.60	3.15B	90	1.52	1.53	...	...	287	...	1,190	451	1	366

FEBRUARY 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	85	90B	85	62	78	...	...	9	...	9	9	9	9
Sep	60	1.00B	50	1.10	88	...	...	2	...	8	15	9	15
Oct	1.10	1.70	95	1.00	1.31	...	...	10	...	44	48	16	47
Nov	1.20	1.60B	65A	1.80	1.11	...	...	32	...	107	105	47	105
Dec	1.60	1.85B	50	65	1.12	...	...	292	1	866	497	126	497
Year	85	1.85B	50	65	1.00	...	...	292	...	1,034	497	9	497

FEBRUARY 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.05	1.05	60	1.00	86	...	...	5	...	6	8	1	8
Aug	1.00	1.00	95A	25	58	...	...	1	...	1	9	9	9
Sep	90	90	90	60	42	...	...	...	...	...	9	9	9
Oct	70	1.10	50	75	86	...	...	25	...	92	57	34	55
Nov	90	90	40A	85	62	...	...	65	...	150	108	55	108
Dec	75	1.10	20	20	53	...	...	301	...	768	510	105	507
Year	1.05	1.10	20	20	64	...	...	301	...	1,019	510	1	507

FEBRUARY 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	50	75	40	40	49	...	...	23	...	48	39	10	39
Nov	40	50	25A	32	30	...	...	6	...	17	46	42	42
Dec	22	40B	10	10	25	...	...	10	...	26	52	42	52
Year	50	75	10	10	34	...	...	23	...	91	52	10	52

APRIL 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.50	3.00	1.50	2.50	2.31	...	...	140	...	342	311	2	281
Oct	2.70	3.40	2.65	2.56	2.87	...	...	20	...	46	282	261	281
Nov	2.20	3.15B	2.00	3.77	2.83	...	...	2	...	4	263	261	263
Dec	4.10	4.30B	2.50	3.75	3.49	...	...	33	...	70	267	247	247
Year	1.50	4.30B	1.50	3.75	2.87	...	...	140	...	462	311	2	247

APRIL 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.30	2.40	1.75A	1.75	2.10	...	...	20	...	37	30	2	28
Nov	1.40	2.40	1.40	2.80	1.99	...	...	4	...	20	36	31	33
Dec	2.50	3.00	1.75	2.47	2.31	...	...	4	...	24	42	33	40
Year	2.30	3.00	1.40	2.47	2.13	...	...	20	...	81	42	2	40

APRIL 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.40	1.80	1.05A	1.40	1.46	...	...	11	...	40	38	11	37
Nov	1.20	1.75	80	1.70	1.27	...	...	11	...	60	49	37	49
Dec	1.70	2.00	1.00	1.40	1.43	...	...	24	...	91	70	40	70
Year	1.40	2.00	80	1.40	1.40	...	...	24	...	191	70	11	70

APRIL 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	85	90	50	90	75	...	...	5	...	9	8	1	8
Dec	1.00	1.25	50	87	83	...	...	100	...	207	157	13	157
Year	85	1.25	50	87	79	...	...	100	...	216	157	1	157

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—CALLS

APRIL 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.50	.70	.50	.70	.70	....	....	51	1	52	51	51	51
Dec	.75	.85	.35	.45	.48	....	....	14	....	42	74	51	74
Year	.50	.85	.35	.45	.59	....	....	51	....	94	74	51	74

JUNE 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.50	2.80B	2.50	2.60	2.60	....	....	1	....	2	2	1	2
Nov	....	....	2.95A	3.15	2.71	....	....	....	....	....	2	2	2
Dec	....	3.60B	3.20A	3.67	3.12	....	....	....	....	....	2	2	2
Year	2.50	3.60B	2.50	3.67	2.81	....	....	1	....	2	2	1	2

JUNE 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.00	3.20B	1.90	2.67	2.24	....	....	4	....	8	6	4	4
Year	2.00	3.20B	1.90	2.67	2.24	....	....	4	....	8	6	4	4

JUNE 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.00	2.00	1.50	1.90	1.81	....	....	2	1	6	6	1	6
Year	2.00	2.00	1.50	1.90	1.81	....	....	2	1	6	6	1	6

JUNE 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	....	.80	.80	.80	.80	....	....	....	....	....	....	....	....
Dec	.80	1.30B	.80	1.30	1.10	....	....	5	....	11	11	1	11
Year	.80	1.30B	.80	1.30	.95	....	....	5	....	11	11	....	11

JULY 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	6.30	6.70B	6.05A	6.35	5.89	....	....	16	....	24	24	16	24
Year	6.30	6.70B	6.05A	6.35	5.89	....	....	16	....	24	24	16	24

JULY 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	4.90	5.20B	4.90	4.95	4.74	....	....	30	....	30	30	30	30
Year	4.90	5.20B	4.90	4.95	4.74	....	....	30	....	30	30	30	30

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—PUTS

JUNE 1985 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.30	.55	.02A	.02	.18	....	....	178	....	598	369	....	....
Year	.30	.55	.02A	.02	.18	....	....	178	....	598	369	....	....

JUNE 1985 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.40	.55	.25	.25	.31	....	....	21	....	25	24	21	24
Apr	.65	.90	.35A	.75	.51	....	....	38	....	124	103	24	103
May	1.00	1.60B	.02A	.02	.65	....	....	103	....	359	248	....	....
Year	.40	1.60B	.02A	.02	.49	....	....	103	....	508	248	....	....

JUNE 1985 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.15	.40	.15	.40	.38	....	....	1	....	3	2	1	2
Mar	.40	1.25	.40	.70	.61	....	....	28	....	131	71	3	63
Apr	1.00	2.30	.75	2.10	1.29	....	....	109	1	589	323	81	314
May	2.20	3.40B	.02	.02	1.60	....	....	187	....	319	312	....	....
Year	.15	3.40B	.02	.02	.97	....	....	187	....	1,042	323	....	....

JUNE 1985 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.25	1.10	.25	.80	.50	....	....	146	....	252	164	3	164
Mar	1.00	2.00	.60	1.80	1.15	....	....	102	1	775	334	151	302
Apr	2.00	3.70B	1.50	3.82	2.53	....	....	91	....	306	301	225	225
May	4.10	5.40B	.75	....	3.30	....	....	14	....	97	224	....	....
Year	.25	5.40B	.25	....	1.87	....	....	146	....	1,430	334	....	....

JUNE 1985 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.70	2.15	.60	1.70	1.16	....	....	71	....	222	111	3	111
Mar	1.75	3.30B	1.25	3.05	2.15	....	....	45	....	250	155	107	153
Apr	3.15	5.70B	2.80	5.72	4.13	....	....	43	....	201	162	121	141
May	5.95	7.50	3.40A	....	5.29	....	....	8	....	30	136	....	....
Year	.70	7.50	.60	....	3.18	....	....	71	....	703	162	....	....

JUNE 1985 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.35	3.40	1.20	3.00	2.21	....	....	54	....	168	68	43	56
Mar	3.00	4.80B	2.50	4.65	3.90	....	....	6	....	29	65	56	56
Apr	5.06	7.50B	4.45	7.72	5.92	....	....	3	....	9	58	28	28
May	8.10	8.75B	5.20	....	7.29	....	....	4	....	13	29	....	....
Year	1.35	8.75B	1.20	....	4.73	....	....	54	....	219	85	....	....

JUNE 1985 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	2.75	5.10B	2.75	4.70	3.72	....	....	1	....	2	2	1	2
Mar	5.85	6.10B	4.30A	5.50	5.06	....	....	2	....	2	4	2	4
Apr	7.75	9.50B	6.60A	9.72	7.90	....	....	1	....	1	4	1	1
May	10.50	10.75B	10.00A	9.17	10.12	....	....	1	....	1	1	....	....
Year	2.75	10.75B	2.75	9.17	6.70	....	....	2	....	6	4	....	....

JULY 1985 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.55	.65	.56	.60	.60	....	....	17	....	20	20	....	20
May	.56	1.10	.15A	.15	.45	....	....	22	....	90	97	18	66
Jne	.10	.10	.02A	.02	.07	....	....	2	....	2	67	....	....
Year	.55	1.10	.02A	.02	.37	....	....	22	....	112	97	....	....

JULY 1985 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.65	1.05	.50	.50	.70	....	....	6	....	22	19	3	19
Apr	.65	1.30	.65	1.10	1.00	....	....	70	....	153	158	19	156
May	1.30	2.35	.30A	.35	1.00	....	....	100	....	291	370	131	361
Jne	.30	.55	.02	....	.19	....	....	367	....	571	386	....	....
Year	.65	2.35	.02	....	.72	....	....	367	....	1,037	386	....	....

JULY 1985 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.40	1.00	.40	.75	.75	....	....	8	1	22	16	6	16
Mar	.85	1.85	.60A	1.20	.99	....	....	28	....	168	123	38	122
Apr	1.40	2.30	1.20	2.10	1.72	....	....	12	....	90	145	114	145
May	2.40	3.30B	.80A	.85	1.80	....	....	68	....	191	220	128	220
Jne	.95	1.22	.25	....	.71	....	....	327	3	935	508	....	....
Year	.40	3.30B	.25	....	1.19	....	....	327	....	1,406	508	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—PUTS

JULY 1985 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.90	1.75	.75A	1.40	1.15	...	...	15	...	72	61	1	61
Mar	1.60	2.75B	1.05	2.35	1.77	...	...	16	...	158	139	59	138
Apr	2.45	3.40	2.10	3.50	2.92	...	...	21	...	86	151	130	131
May	3.55	5.50	1.65	1.70	3.08	...	...	46	...	122	170	111	170
Jne	1.70	2.40	1.00	...	1.84	...	...	53	2	160	167	...	...
Year	.90	5.50	.75A	...	2.15	...	...	63	...	598	170	...	...

JULY 1985 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.30	2.70B	1.30	2.40	1.94	...	...	59	...	101	57	2	57
Mar	2.40	3.75	1.95	3.50	2.83	...	...	16	...	57	78	58	75
Apr	4.50	5.00B	3.60A	5.10	4.32	...	...	14	...	19	75	68	69
May	5.20	6.35B	3.20	3.10	4.68	...	...	40	...	179	139	56	129
Jne	4.00	4.30	2.80A	...	3.55	...	...	9	...	24	129	...	...
Year	1.30	6.35B	1.30	...	3.46	...	...	59	...	380	139	...	...

JULY 1985 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.20	4.70B	3.20	5.20	4.38	...	...	1	...	1	1	1	1
Apr	...	6.60B	6.00A	6.77	6.02	...	...	...	...	...	1	1	1
May	...	8.15B	7.60A	4.95	6.48	...	...	...	...	...	1	1	1
Jne	5.85	5.85	5.00A	6.60	5.44	...	...	1	...	1	2	...	...
Year	3.20	8.15B	3.20	6.60	5.58	...	...	1	...	2	2	...	...

JULY 1985 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	7.40	8.45B	7.40	8.60	8.15	...	...	1	...	1	1	1	1
Apr	...	10.20B	9.40A	9.50	9.47	...	...	...	...	...	1	...	...
Year	7.40	10.20B	7.40	9.50	8.81	...	...	1	...	1	1	...	...

AUGUST 1985 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.80	.80	.25A	.25	.48	...	...	4	...	5	5	1	5
Jne	.20	.60	.05	.15	.19	...	...	1	...	2	8	6	6
Jly	.40	.40	.02	...	.11	...	...	12	...	43	19	...	...
Year	.80	.80	.02	...	.26	...	...	12	...	50	19	...	...

AUGUST 1985 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.75	.75	.70A	.70	.70	...	...	2	...	4	4	2	4
May	1.20	1.20	.50	.50	.82	...	...	2	...	12	13	4	12
Jne	.65	1.00	.30	.37	.45	...	...	217	...	565	330	12	195
Jly	.40	2.20	.10	...	.61	...	...	53	...	202	220	...	...
Year	.75	2.20	.10	...	.64	...	...	217	...	783	330	...	...

AUGUST 1985 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.10	1.20	1.00A	1.00	1.00	...	...	2	...	4	3	2	3
Apr	1.00	1.50	.90	1.10	1.16	...	...	144	...	226	199	9	199
May	1.50	2.30	.90	.90	1.38	...	...	101	...	255	395	205	395
Jne	.90	2.15	.60	1.05	.93	...	...	72	...	425	565	405	546
Jly	1.00	4.40	.50	...	1.73	...	...	202	4	787	562	...	...
Year	1.10	4.40	.50	...	1.24	...	...	202	...	1,697	585	...	...

AUGUST 1985 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.65	1.50	.65	1.15	1.00	...	...	2	...	3	3	1	3
Mar	1.15	2.00	.75	1.50	1.30	...	...	9	...	61	45	3	45
Apr	1.50	2.50	1.50	2.20	2.03	...	...	10	...	52	70	41	70
May	2.55	3.35	1.65A	1.60	2.33	...	...	20	...	97	109	73	109
Jne	1.60	3.50B	1.30	2.35	1.91	...	...	34	1	246	207	115	162
Jly	2.05	6.00B	1.55	...	3.37	...	...	49	...	240	161	...	...
Year	.65	6.00B	.65	...	1.99	...	...	49	...	699	207	...	...

AUGUST 1985 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.40	2.20	1.15A	2.10	1.67	...	...	4	...	16	10	1	8
Mar	1.95	3.00	1.40	2.35	2.15	...	...	10	...	78	56	10	56
Apr	2.50	3.70B	2.50	3.25	3.16	...	...	41	...	99	100	56	65
May	4.65	4.75B	2.55	2.55	3.51	...	...	23	...	55	79	64	72
Jne	2.50	5.20B	2.40	3.90	3.19	...	...	9	...	38	78	70	70
Jly	3.75	8.00B	2.80	...	5.23	...	...	21	...	72	65	...	...
Year	1.40	8.00B	1.15A	...	3.15	...	...	41	...	358	100	...	...

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—PUTS

AUGUST 1985 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	2.45	3.50	2.25	3.25	2.82	....	....	100	....	176	174	48	174
Mar	2.70	4.20B	2.40A	3.80	3.29	....	....	20	....	44	207	175	207
Apr	4.45	5.00	3.85	4.80	4.56	....	....	128	....	248	206	120	180
May	6.30	6.60B	3.90A	3.85	5.00	....	....	50	....	136	213	132	132
Jne	4.20	7.25B	3.75A	5.70	4.72	....	....	5	....	11	132	79	79
Jly	5.80	10.00B	4.95A	....	7.18	....	....	3	....	8	79	....	....
Year	2.45	10.00B	2.25	....	4.60	....	....	128	....	623	213	....	....

AUGUST 1985 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	4.56	5.65B	3.45	5.20	4.64	....	....	3	....	7	7	3	7
Apr	5.75	6.60B	5.75	6.45	6.17	....	....	2	....	3	7	5	6
May	7.00	8.30B	6.50A	5.50	6.66	....	....	1	....	2	8	6	8
Jne	....	8.30B	5.55A	7.65	6.47	....	....	....	....	....	8	8	8
Jly	....	9.65B	6.65A	10.45	8.46	....	....	....	....	....	8	....	....
Year	4.56	9.65B	3.45	10.45	6.48	....	....	3	....	12	8	....	....

OCTOBER 1985 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.20	.80	.20	.30	.26	....	....	10	....	20	17	3	17
Sep	.40	1.00	.10A	.02	.21	....	....	64	....	159	130	....	....
Year	.20	1.00	.10A	.02	.24	....	....	64	....	179	130	....	....

OCTOBER 1985 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.75	1.30	.50	1.00	.82	....	....	36	1	224	146	5	146
Sep	1.60	1.85	.02A	.02	.67	....	....	103	....	200	208	....	....
Year	.75	1.85	.02A	.02	.74	....	....	103	....	424	208	....	....

OCTOBER 1985 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.25	1.30	1.00	1.00	1.10	....	....	10	5	24	19	10	19
Aug	1.00	2.25	.60	2.30	1.59	....	....	21	....	127	85	23	85
Sep	2.72	3.35	CAB	CAB	1.77	....	....	121	....	198	132	81	132
Year	1.25	3.35	CAB	CAB	1.48	....	....	121	....	349	132	10	132

OCTOBER 1985 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.35	2.35	.35	1.40	1.05	....	....	255	....	295	278	4	278
Aug	1.40	4.35B	1.10A	3.70	2.90	....	....	201	....	365	545	280	545
Sep	4.75	5.20	.20	....	3.10	....	....	31	....	102	545	....	....
Year	.35	5.20	.20	....	2.35	....	....	255	....	762	545	....	....

OCTOBER 1985 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.70	.90	.70	.90	.75	....	....	5	....	6	6	5	6
Jly	1.00	3.65B	.75A	2.75	1.72	....	....	55	....	90	75	6	74
Aug	2.75	6.35	2.10	5.70	4.56	....	....	31	....	77	82	72	80
Sep	5.96	7.10B	2.05	....	5.06	....	....	3	....	6	80	....	....
Year	.70	7.10B	.70	....	3.02	....	....	55	....	179	82	....	....

OCTOBER 1985 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.25	1.25	1.25	1.25	1.25	....	....	2	2	2	2	2	2
Jne	1.15	1.70B	.90	1.30	1.12	....	....	303	....	842	590	2	442
Jly	2.10	5.45	1.40A	4.50	2.97	....	....	106	....	181	455	349	352
Aug	3.10	8.35B	3.10	7.70	6.41	....	....	44	....	124	370	342	344
Sep	8.75	9.60	4.15A	....	7.06	....	....	61	....	162	346	....	....
Year	1.25	9.60	.90	....	3.76	....	....	303	....	1,311	590	....	....

OCTOBER 1985 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.50	2.22B	1.50	1.75	1.52	....	....	8	....	19	19	4	19
Jne	2.00	2.85	1.60A	2.75	2.18	....	....	11	....	31	43	19	43
Jly	2.75	7.40	2.45A	6.30	4.56	....	....	11	....	39	55	43	53
Aug	8.50	10.35B	5.25A	9.70	8.34	....	....	3	....	7	56	49	49
Sep	11.40	11.40	6.15A	....	9.06	....	....	8	....	21	50	....	....
Year	1.50	11.40	1.50	....	5.13	....	....	11	....	117	56	....	....

OCTOBER 1985 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	3.30	3.40B	2.10A	2.40	2.70	....	....	9	....	10	10	9	10
Jne	3.10	3.95	2.60	4.00	3.17	....	....	8	....	32	35	10	35
Jly	6.72	9.50	4.30A	8.10	6.26	....	....	6	....	14	35	35	35
Aug	7.96	12.35B	7.25A	11.70	10.30	....	....	7	....	11	35	17	17
Sep	12.00	13.10B	8.10	....	11.06	....	....	1	....	3	17	....	....
Year	3.30	13.10B	2.10A	....	6.70	....	....	9	....	70	35	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—PUTS

DECEMBER 1985 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.70	.85B	.10	.05	.25	....	....	16	....	35	21	....	21
Oct	.05	.05	.02	.02	.02	....	....	5	....	6	26	21	21
Year	.70	.85B	.02	.02	.14	....	....	16	....	41	26	....	21

DECEMBER 1985 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.00	1.00	1.00	1.00	1.00	....	....	2	2	2	2	2	2
Sep	1.50	1.95	.20	.12	.71	....	....	13	....	82	74	9	74
Oct	.10	.15B	.02	.02	.02	....	....	23	....	25	98	97	97
Year	1.00	1.95	.02	.02	.56	....	....	23	....	109	98	2	97

DECEMBER 1985 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.70	1.70	1.70	1.70	1.70	....	....	2	1	3	3	1	3
Aug	.70	2.22	.70	1.50	1.38	....	....	24	....	125	104	3	104
Sep	2.32	2.65B	.30	.30	1.31	....	....	81	1	400	344	104	344
Oct	.30	.30	.02	.02	.07	....	....	135	....	213	361	345	361
Nov	.02	.02	CAB	CAB	.01	....	....	1	....	2	357	356	356
Year	1.70	2.65B	CAB	CAB	.89	....	....	135	....	743	361	1	356

DECEMBER 1985 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.50	2.50	2.00	2.00	2.10	....	....	2	....	2	2	....	2
Aug	1.10	3.32	1.10A	2.60	2.23	....	....	8	..	45	39	10	39
Sep	3.25	4.05B	.70	.75	2.16	....	....	57	....	266	245	41	245
Oct	.80	.80	.02	.02	.19	....	....	115	....	379	374	254	374
Nov	.02	.02	CAB	CAB	.01	....	....	44	....	80	464	394	459
Year	2.50	4.05B	CAB	CAB	1.34	....	....	115	....	772	464	....	459

DECEMBER 1985 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.10	3.60	1.00	2.30	2.04	....	....	6	....	22	19	2	19
Aug	2.50	5.00	1.75	4.00	[illegible]	....	....	15	....	48	48	21	44
Sep	5.10	5.65B	1.40	1.40	3.32	....	....	34	....	138	144	44	144
Oct	1.40	1.40	.02	.07	.43	....	....	92	....	389	340	169	340
Nov	.05	.10	CAB	CAB	.02	....	....	23	....	34	344	340	340
Year	1.10	5.65B	CAB	CAB	1.85	....	....	92	....	631	344	2	340

DECEMBER 1985 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.50	4.30B	1.50	3.70	2.59	....	....	4	....	16	11	1	11
Aug	3.00	5.90	3.00	5.40	4.76	....	....	3	....	8	13	11	13
Sep	3.60	7.00B	2.50A	2.45	4.76	....	....	5	....	14	26	12	26
Oct	2.30	2.30	.22	.27	.95	....	....	64	2	407	226	40	226
Nov	.25	.30	CAB	CAB	.11	....	....	40	....	223	278	229	263
Year	1.50	7.00B	CAB	CAB	2.64	....	....	64	....	668	278	1	263

DECEMBER 1985 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.75	5.55	2.30A	5.40	3.48	....	....	9	....	33	23	2	23
Aug	5.20	7.15	4.25A	7.40	6.39	....	....	4	....	12	27	22	22
Sep	7.00	9.00B	4.15A	3.75	6.42	....	....	2	....	2	23	22	23
Oct	3.60	3.60	.70	.87	1.79	....	....	84	....	338	220	47	220
Nov	.90	1.15	CAB	CAB	.53	....	....	116	2	416	281	169	175
Year	2.75	9.00B	CAB	CAB	3.72	....	....	116	....	801	281	2	175

DECEMBER 1985 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	4.25	4.25	1.75	1.92	2.58	....	....	55	....	134	103	30	103
Nov	1.85	2.50B	.40	....	1.59	....	....	80	....	194	110	....	....
Dec	4.25	4.25	.40	....	2.06	....	....	80	....	328	110	....	....
Year	....	....	....	....	....	....	....	110	....	....	....	....	....

FEBRUARY 1986 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.65	.65	.30	.30	.40	....	....	6	....	11	11	6	11
Oct	.20	.20	.15A	.10	.16	....	....	4	....	4	11	11	11
Nov	....	....	.02A	.02	.03	....	....	....	....	....	11	11	11
Dec	....	....	....	.02	.02	....	....	....	....	....	11	11	11
Year	.65	.65	.02A	.02	.15	....	....	6	....	15	11	6	11

FEBRUARY 1986 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.20	1.50	.55	.55	.89	....	....	2	....	7	7	1	7
Oct	....	....	.20A	.15	.29	....	....	....	....	....	7	7	7
Nov	.05	.05	.05	.02	.06	....	....	2	....	2	7	7	7
Dec	....	....	....	.02	.02	....	....	....	....	....	7	7	7
Year	1.20	1.50	.05	.02	.31	....	....	2	....	9	7	1	7

FEBRUARY 1986 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.70	2.30	1.65	1.70	1.66	....	....	7	....	26	26	4	26
Sep	2.10	2.60	.80A	.80	1.60	....	....	11	....	72	86	25	86
Oct	.70	.70	.20	.20	.43	....	....	7	....	19	88	83	88
Nov	.15	.25	.05	.05	.11	....	....	24	....	45	98	87	98
Dec	.02	.02	.02	.02	.02	....	....	1	....	1	98	98	98
Year	1.70	2.60	.02	.02	.78	....	....	24	....	163	98	4	98

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1986 40 PUTS													
Aug.	2.00	2.70	2.00	2.35	2.36	....	....	6	....	13	13	5	13
Sep.	2.75	3.50	1.50	1.40	2.34	....	....	22	....	92	84	14	84
Oct.	1.35	1.35	.40	.40	.77	....	....	55	....	125	131	77	131
Nov.	.35	.50	.10	.10	.24	....	....	21	....	47	159	131	155
Dec.	....	....	.05A	.05	.08	....	....	....	....	....	155	155	155
Year	2.00	3.50	.05A	.05	1.16	....	....	55	....	277	159	5	155
FEBRUARY 1986 42 PUTS													
Aug.	1.50	3.70	1.45	3.70	2.92	....	....	3	....	14	13	1	13
Sep.	3.70	4.50B	2.30A	2.05	3.36	....	....	31	....	64	74	13	74
Oct.	2.10	2.10	.80	.85	1.34	....	....	14	1	124	138	85	138
Nov.	.80	1.00	.20	.20	.54	....	....	72	....	353	241	138	226
Dec.	.25	.60	.02	.10	.18	....	....	15	....	43	241	221	237
Year	1.50	4.50B	.02	.10	1.67	....	....	72	....	598	241	1	237
FEBRUARY 1986 44 PUTS													
Aug.	3.25	5.00	3.00	4.50	4.34	....	....	9	....	12	13	9	13
Sep.	4.10	6.00B	3.20	3.00	4.66	....	....	5	....	13	21	12	21
Oct.	2.90	3.00	1.30A	1.60	2.16	....	....	33	....	209	155	22	155
Nov.	1.70	1.70	.40	.45	1.11	....	....	18	1	153	237	165	237
Dec.	.50	1.20	.20	.35	.49	....	....	348	....	621	649	241	610
Year	3.25	6.00B	.20	.35	2.55	....	....	348	....	1,008	649	9	610
FEBRUARY 1986 46 PUTS													
Oct.	4.00	4.10B	2.30	2.60	3.23	....	....	13	....	81	31	2	31
Nov.	2.00	2.70	.90	.90	1.99	....	....	114	....	298	199	31	199
Dec.	1.00	2.20	.67	.90	1.11	....	....	212	4	683	404	206	386
Year	4.00	4.10B	.67	.90	2.11	....	....	212	....	[illegible]	404	2	386
FEBRUARY 1986 48 PUTS													
Nov.	3.00	3.40B	1.75	1.75	3.08	....	....	5	....	19	18	2	18
Dec.	2.10	3.40B	1.40	1.92	2.17	....	....	92	....	165	145	19	135
Year	3.00	3.40B	1.40	1.92	2.53	....	....	92	....	184	145	2	135
FEBRUARY 1986 50 PUTS													
Nov.	4.65	5.00	4.65	3.30	4.56	....	....	1	....	2	2	1	2
Dec.	2.80	3.75B	2.80A	3.57	3.56	....	....	2	....	6	5	2	2
Year	4.65	5.00	2.80A	3.57	4.06	....	....	2	....	8	5	1	2
APRIL 1986 38 PUTS													
Oct.	2.00	2.00	1.50	1.40	1.50	....	....	1	....	2	2	1	2
Nov.	1.25	1.25	.80	.50	.96	....	....	2	....	6	8	2	8
Dec.	.67	.90	.50	.37	.55	....	....	5	....	13	18	8	18
Year	2.00	2.00	.50	.37	1.00	....	....	5	....	21	18	1	18

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
LIVE HOG OPTION ON FUTURES PRICES—PUTS

APRIL 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.50	2.50	1.90	2.30	2.09	....	....	20	....	46	36	20	36
Nov.	1.65	2.00	.85A	.80	1.59	....	....	11	....	22	51	36	51
Dec.	1.20	1.80	.60	.75	1.04	....	....	23	....	68	87	51	87
Year	2.50	2.50	.60	.75	1.57	....	....	23	....	136	87	20	87

APRIL 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	3.10	3.10	3.10	3.50	3.37	....	....	2	....	2	2	2	2
Nov.	2.60	2.60	1.90A	1.90	2.70	....	....	3	....	6	7	2	7
Dec.	2.00	2.70	1.25	1.47	1.86	....	....	29	....	89	74	7	74
Year	3.10	3.10	1.25	1.47	2.64	....	....	29	...	97	74	2	74

APRIL 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	2.70	4.10B	2.10	2.40	3.01	....	....	12	....	28	21	3	19
Year	2.70	4.10B	2.10	2.40	3.01	....	....	12	....	28	21	3	19

JUNE 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.90	.90	.90	.90	.90	....	....	1	1	1	1	1	1
Dec.	....	1.00B	1.25A	.70	1.01	....	....	....	....	....	1	1	1
Year	.90	1.00B	.90	.70	.95	....	....	1	....	1	1	1	1

JUNE 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	2.45	3.00	1.95	1.95	2.43	....	....	22	....	43	31	1	31
Year	2.45	3.00	1.95	1.95	2.43	....	....	22	....	43	31	1	31

JUNE 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	3.00	3.00	3.00	2.85	2.89	....	....	2	....	3	3	1	3
Year	3.00	3.00	3.00	2.85	2.89	....	....	2	....	3	3	1	3

JULY 1986 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.70	.70	.70	.75	.67	....	....	1	....	1	1	1	1
Year	.70	.70	.70	.75	.67	....	....	1	....	1	1	1	1

JULY 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	2.50	2.70	2.00	1.80	2.30	....	....	15	...	17	16	15	16
Dec.	1.80	1.90B	1.32A	1.30	1.68	....	....	1	....	1	17	16	17
Year	2.50	2.70	1.32A	1.30	1.99	....	....	15	....	18	17	15	17

JULY 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	3.60	4.40	3.00A	3.00	3.46	....	....	30	....	55	55	24	55
Year	3.60	4.40	3.00A	3.00	3.46	....	....	30	....	55	55	24	55

AUGUST 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	4.10	4.10	3.20	2.67	3.09	....	....	1	....	2	2	1	2
Year	4.10	4.10	3.20	2.67	3.09	....	....	1	....	2	2	1	2

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
FROZEN PORK BELLY FUTURES PRICES

FEBRUARY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	77.15	78.20	68.50	71.25	72.96	....	6	8,062	2,867	104,042	7,726	3,288	3,288
Feb	70.50	74.20	68.20	....	70.99	3	3	2,331	104	8,413	2,560	....	....
Year	77.15	78.20	68.20	....	71.98	3	9	8,062	104	112,455	7,726	....	....

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	77.00	78.20	69.05	71.47	73.35	....	5	4,579	841	47,345	5,600	2,939	5,600
Feb	71.50	74.20	67.45	70.75	70.07	1	1	6,553	2,334	76,390	6,008	2,775	2,775
Mar	70.30	75.20	70.25	....	73.37	....	....	1,965	47	6,561	2,204	....	....
Year	77.00	78.20	67.45	...	72.26	1	6	6,553	47	130,296	6,008	....	....

MAY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	78.40	79.15	70.75	72.75	74.82	....	6	1,317	252	13,980	3,266	1,555	3,286
Feb	72.80	74.90	67.47	70.72	70.78	....	1	4,148	946	39,028	7,622	3,482	7,622
Mar	70.35	75.40	70.20	71.82	73.26	....	....	7,163	1,715	94,924	8,755	5,637	8,063
Apr	71.30	71.52	63.10	65.65	68.09	1	2	7,263	1,362	76,839	5,907	2,445	2,445
May	64.90	66.30B	59.80A	....	62.86	1	2	1,735	17	5,865	1,605	....	....
Year	78.40	79.15	59.80A	....	69.56	2	11	7,263	17	230,636	8,755	....	....

JULY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	78.80	79.35	71.80	73.22	75.41	....	4	614	99	5,858	1,695	1,213	1,489
Feb	73.00	75.10	67.60	70.60	70.80	....	2	1,099	225	9,451	2,647	1,449	2,647
Mar	70.35	75.15	70.25	72.57	73.27	....	1	2,025	553	24,021	3,764	2,800	3,764
Apr	72.10	72.35	64.20	66.85	67.20	1	2	4,629	1,476	57,875	6,625	3,633	6,625
May	66.20	67.80	61.12	67.75	64.69	1	3	7,551	2,710	108,705	7,531	6,026	6,081
Jne	67.20	70.12	59.50	60.67	66.30	....	3	5,067	659	75,029	6,454	1,769	1,769
Jly	60.90	61.40	50.65	....	56.34	....	4	1,596	16	4,280	1,311	....	....
Year	78.80	79.35	50.65	....	67.72	2	19	7,551	16	285,219	7,531	....	....

AUGUST 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	76.20	76.70B	70.25	71.12	73.30	....	1	243	11	1,846	517	322	509
Feb	71.10	73.00	65.87A	68.65	68.76	1	2	302	50	2,910	1,256	519	1,256
Mar	68.45	73.42	68.20A	70.90	71.22	....	....	635	77	5,386	1,825	1,331	1,825
Apr	70.80	70.90	63.10	65.95	65.63	1	2	964	235	10,733	2,572	1,824	2,572
May	65.40	67.15	60.65	67.07	64.16	...	2	2,554	590	27,628	3,776	2,761	3,710
Jne	66.75	69.10	60.10	61.62	65.66	....	2	5,618	545	46,684	6,397	3,495	6,397
Jly	61.50	61.75	49.85	52.70	55.45	1	6	5,863	1,357	91,259	6,918	3,289	3,289
Aug	52.80	57.15B	42.65	....	49.36	3	8	2,261	94	11,282	2,881	....	....
Year	76.20	76.70B	42.65	....	64.24	6	23	5,863	11	197,728	6,918	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
FROZEN PORK BELLY FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	71.05	71.10	64.10	64.50	66.78	1	2	34	5	411	276	96	276
Feb	64.25	71.40	64.00	70.30	68.09	3	1	173	14	1,128	472	275	469
Mar	69.90	76.20	69.55	75.47	72.56	1	1	405	32	2,549	869	461	869
Apr	75.00	75.40	69.55	73.10	72.15	....	1	322	52	2,963	893	707	890
May	72.90	74.20	68.50	73.40	71.88	1	....	523	177	7,399	1,438	883	1,438
Jne	73.25	75.10	68.90	69.52	72.73	1	1	1,473	396	13,193	2,331	1,478	2,339
Jly	69.52	69.90	58.85	62.35	64.75	1	5	4,517	666	39,317	4,739	2,412	4,739
Aug	62.30	63.60	55.75	58.40	58.98	2	2	4,696	1,704	74,614	6,019	4,881	5,754
Sep	58.40	63.45	55.80	63.45	60.05	2	2	5,969	2,341	71,447	5,926	5,158	5,510
Oct	63.45	66.62	61.40	62.25	64.24	1	....	5,414	2,400	89,158	5,867	5,492	5,797
Nov	62.30	65.50	58.35	65.10	61.75	2	1	5,295	2,339	76,867	6,440	5,778	6,254
Dec	65.50	68.00	61.45	63.82	64.94	4	2	8,360	513	76,538	6,468	4,421	4,421
Year	71.05	76.20	55.75	63.82	66.57	19	18	8,360	5	455,584	6,468	96	4,421

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	66.50	70.60B	64.50A	64.50	66.85	....	1	2	....	6	4	2	4
Feb	65.50	70.00	63.55A	69.50	66.98	4	....	4	...	14	15	5	15
Mar	70.00	75.50B	69.00A	75.30	71.73	2	....	18	....	49	27	15	26
Apr	74.60	75.40B	69.50	72.70	71.88	....	1	13	....	66	34	28	34
May	71.90	73.90	68.37A	73.35	71.73	1	1	14	....	131	49	31	49
Jne	73.15	74.72	68.50A	69.30	72.60	1	1	40	1	220	70	47	66
Jly	69.35	69.60B	58.40A	61.30	64.28	1	3	80	1	721	226	65	226
Aug	62.00	63.17	55.65	58.20	58.71	3	2	269	26	3,015	482	230	460
Sep	58.05	63.80	55.85	63.80	60.21	2	2	479	107	4,712	900	465	854
Oct	63.50	66.70	61.35	62.47	64.44	....	....	579	173	7,994	1,232	954	1,154
Nov	62.60	65.65B	58.70	65.30	61.96	1	1	475	117	6,012	1,269	1,115	1,269
Dec	65.90	67.25	62.20	64.10	64.89	3	1	895	97	9,673	1,534	1,233	1,523
Year	66.50	75.50B	55.65	64.10	66.36	18	13	895	....	32,613	1,534	2	1,523

MAY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	70.40	75.60	69.00A	75.35	72.01	3	1	4	....	8	5	....	5
Apr	74.80	75.25B	70.55A	73.70	72.41	....	....	3	....	6	6	5	6
May	71.75	74.57B	69.80A	74.12	72.88	1	1	13	....	43	43	6	43
Jne	73.50	75.27B	69.70A	70.30	73.44	1	3	18	....	84	65	42	59
Jly	69.50	70.00	59.50A	62.95	65.26	1	3	37	4	307	103	53	103
Aug	62.60	64.35B	57.05	59.65	60.18	2	2	89	...	646	237	96	219
Sep	59.10	64.85	57.25	64.85	61.37	1	3	56	12	644	313	211	313
Oct	65.00	67.52B	62.35	63.65	65.57	....	....	106	10	1,104	491	325	483
Nov	63.80	66.65	60.00	66.45	63.17	1	1	166	9	1,065	652	441	652
Dec	66.85	67.80	63.00	64.90	65.66	4	2	243	15	2,328	818	658	736
Year	70.40	75.60	57.05	64.90	67.19	14	16	243	....	6,235	818	....	736

JULY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	70.90	76.10B	69.50A	75.10	72.40	3	1	5	....	11	9	1	9
Apr	72.60	74.60B	70.55A	74.25	72.79	....	....	3	....	7	9	5	8
May	70.30	74.97B	69.70A	74.00	73.13	1	....	10	....	38	34	7	34
Jne	72.65	75.20B	69.95	70.90	73.66	....		18	....	108	87	34	80
Jly	70.00	70.00	60.10A	62.80	65.50	1	2	19	....	123	82	66	82
Aug	62.40	64.40	57.30A	59.60	60.13	2	1	20	....	173	108	78	107
Sep	58.62	66.72	57.65A	65.70	61.69	3	1	52	3	382	165	109	165
Oct	65.95	67.60	62.70	63.90	65.85	....	....	80	4	795	336	169	336
Nov	63.60	66.60B	60.30	66.42	63.42	....	1	137	10	1,028	662	346	662
Dec	66.55	67.50	63.40	65.00	65.70	1	....	337	15	2,273	1,079	652	994
Year	70.90	76.10B	57.30A	65.00	67.43	11	7	337	....	4,936	1,079	1	994

AUGUST 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	71.00	71.25B	69.50A	69.70	70.39	....	....	1	....	1	1	....	1
Jly	68.00	68.00	59.30A	61.30	64.08	....	3	6	....	19	13	1	13
Aug	63.12	63.12	56.05A	57.70	58.41	3	1	11	....	54	50	13	50
Sep	56.15	63.70	55.50	63.70	59.60	2	2	27	....	141	72	56	72
Oct	63.95	65.50	60.25A	61.17	63.66	....	....	30	1	240	134	71	134
Nov	61.45	64.10	58.10A	63.85	60.77	....	1	74	2	405	297	135	297
Dec	63.90	65.30B	60.55	62.70	63.18	1	1	81	3	822	432	297	429
Year	71.00	71.25B	55.50	62.70	62.87	6	8	81	....	1,682	432	....	429

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
RANDOM LENGTH LUMBER FUTURES PRICES

JANUARY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	154.50	164.10	149.00	....	158.84	....	....	748	210	4,728	1,791	....	....
Year	154.50	164.10	149.00	....	158.84	....	....	748	210	4,728	1,791	....	....

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	164.50	170.50	152.80	153.70	161.03	2	2	3,451	1,108	41,456	5,104	3,829	4,544
Feb	152.00	154.30	137.20	137.40	146.88	....	1	1,853	793	23,913	4,545	2,463	2,463
Mar	137.80	138.90	123.10	....	129.44	....	....	910	178	4,979	2,187	7	7
Year	164.50	170.50	123.10	....	145.78	2	3	3,451	178	70,348	5,104	7	7

MAY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	172.80	176.70	163.00	164.00	169.02	2	2	1,261	159	14,446	2,377	1,551	2,360
Feb	160.00	163.00	146.80	147.00	156.50	....	1	2,014	559	20,913	3,221	2,331	3,198
Mar	147.20	148.30	121.10	124.20	132.10	....	3	2,592	915	33,160	4,185	3,218	4,077
Apr	123.20	147.40	122.50	137.40	136.20	3	2	2,503	430	26,384	4,158	1,658	1,658
May	137.40	149.90	136.10	....	144.05	....	....	515	123	2,443	1,407	....	....
Year	172.80	176.70	121.10	....	147.57	5	8	2,592	123	97,346	4,185	....	....

JULY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	175.60	179.80B	169.50	170.10	173.95	2	1	578	83	5,869	1,365	1,004	1,259
Feb	165.50	169.70	154.60	155.80	163.58	....	2	527	143	6,277	1,271	1,024	1,249
Mar	155.00	156.90	129.30	133.80	140.88	....	3	968	243	12,297	2,267	1,362	2,267
Apr	132.60	158.00	131.80	142.30	145.23	2	2	2,278	417	28,246	4,214	2,276	4,019
May	142.70	165.70	140.20	155.70	154.52	3	2	3,251	938	40,502	4,479	3,911	3,979
Jne	158.50	163.90	141.20	....	151.31	1	3	1,967	368	24,889	4,016	2,089	2,089
Jly	147.50	157.00	143.30	....	150.41	....	....	377	150	2,765	1,968	....	....
Year	175.60	179.80B	129.30	....	154.26	8	13	3,251	83	120,845	4,479	....	....

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	176.10	180.90	173.00	175.90	178.96	....	1	356	32	2,349	976	708	772
Feb	171.00	173.70	159.60	160.80	167.68	....	1	234	44	2,434	978	775	922
Mar	161.30	161.50	135.50	139.60	146.69	....	5	260	68	3,260	957	875	907
Apr	138.80	160.30	137.80	148.10	149.87	2	1	544	112	6,354	1,403	892	1,376
May	146.20	165.60	144.70	157.50	155.76	3	2	1,031	153	11,486	2,447	1,379	2,418
Jne	161.00	165.30	145.00	....	153.74	....	1	1,884	499	22,737	3,830	2,550	3,830
Jly	151.00	153.00	133.50	137.50	145.41	....	1	2,129	635	26,739	4,312	3,868	4,068
Aug	138.50	139.80	127.80	135.70	133.77	....	....	1,146	391	17,202	4,170	2,048	2,048
Sep	135.00	152.00	134.00	....	141.16	....	....	353	181	2,589	1,915	....	....
Year	176.10	180.90	127.80	....	152.33	5	12	2,129	32	95,759	4,312	....	....

NOVEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	177.30	180.90	174.50A	178.00	178.31	....	1	280	7	2,071	936	501	936
Feb	174.70	175.00	161.00	162.00	168.85	....	2	293	33	1,970	931	870	883
Mar	162.00	162.50	137.80	141.50	148.01	....	3	280	43	2,437	942	880	880
Apr	141.40	160.50	140.30A	147.40	150.70	2	1	280	41	3,281	1,387	865	1,367
May	147.70	164.60	146.80	157.80	155.69	2	2	590	72	6,041	2,379	1,295	2,333
Jne	161.90	164.20	148.10	....	155.25	....		664	126	7,387	2,503	2,096	2,096
Jly	153.00	153.80	134.50	138.20	146.62	....	1	848	185	9,392	2,513	2,064	2,504
Aug	139.40	140.80	126.50	132.00	132.98	....	....	1,192	266	16,604	3,648	2,518	3,646
Sep	131.50	144.50	129.10	139.50	137.19	1	....	1,988	414	22,794	4,281	3,555	3,720
Oct	139.40	146.50	133.60	144.30	138.96	1	....	1,622	218	14,968	3,770	1,571	1,571
Nov	143.30	148.40	140.00	....	143.61	....	....	380	100	2,379	1,491	....	....
Year	177.30	180.90	126.50	....	150.56	6	10	1,988	7	89,324	4,281	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
RANDOM LENGTH LUMBER FUTURES PRICES

JANUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	180.50	185.10	178.20A	182.00	182.50	2	....	27	....	171	197	136	196
Feb	181.10	181.10	166.60A	166.60	173.33	1	2	41	....	176	212	132	202
Mar	167.00	167.20B	144.60	147.00	153.65	....	1	75	3	418	233	174	229
Apr	148.00	165.30	146.00A	154.30	156.79	2	1	132	7	1,066	420	224	411
May	155.00	168.90	153.50A	163.00	160.95	1	2	225	6	1,567	610	368	610
Jne	164.50	168.20	154.90A	....	160.85	....	1	202	14	1,515	705	607	673
Jly	159.00	160.00	142.00	144.90	153.44	....	1	252	38	2,632	974	662	943
Aug	144.90	147.00	133.60	136.80	139.06	....	....	386	47	3,600	1,368	939	1,368
Sep	138.40	146.80	135.70	143.40	140.33	1	....	803	172	7,688	2,225	1,443	2,110
Oct	143.40	149.90	136.50	147.00	142.33	2	....	1,759	174	15,412	3,361	2,123	3,361
Nov	146.40	151.50	142.00	146.30	145.80	....	....	2,399	545	21,109	4,173	3,475	3,784
Dec	145.40	154.00	143.80	147.20	148.89	....	1	1,669	72	13,906	3,778	1,875	1,875
Year	180.50	185.10	133.60	147.20	154.87	9	9	2,399	....	69,262	4,173	136	1,875

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	185.00	186.20B	182.50A	184.80	185.50	3	....	8	....	29	40	33	37
Feb	184.30	184.30	171.00A	171.80	177.35	1	2	14	....	54	57	37	57
Mar	171.00	172.00B	149.00A	151.50	157.95	1	2	23	....	135	62	52	60
Apr	155.00	169.50B	150.50A	159.00	161.67	....	1	56	1	314	145	61	134
May	160.00	172.50	158.30A	167.00	165.39	1	2	68	2	529	281	126	281
Jne	168.20	172.20	161.00	....	166.00	....	....	67	6	585	343	305	317
Jly	164.50	166.00	149.30	152.00	159.46	....	1	290	3	1,314	774	318	772
Aug	152.60	153.80	139.70	144.80	146.14	....	....	118	8	1,028	819	774	819
Sep	144.40	151.20	141.40	148.30	145.48	1	....	330	36	2,391	997	791	993
Oct	147.70	154.90	142.60	152.40	148.19	1	....	393	39	3,002	1,273	1,006	1,165
Nov	151.90	156.40	147.40	152.70	151.47	....	....	700	56	4,567	1,729	1,161	1,729
Dec	151.10	158.80	149.70	153.20	154.00	....	....	1,413	131	11,049	2,991	1,748	2,991
Year	185.00	186.20B	139.70	153.20	159.88	8	8	1,413	....	24,997	2,991	33	2,991

MAY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	164.50	164.50	153.00A	155.00	155.65	....	....	9	....	32	27	4	27
Apr	155.50	173.00	154.00A	163.00	164.87	2	....	17	....	117	82	27	80
May	164.00	176.40	162.00A	171.10	169.04	2	2	27	....	191	135	82	135
Jne	172.30	176.00	165.50A	....	170.24	....	....	33	....	240	177	135	175
Jly	170.00	170.50B	154.50	156.90	164.42	....	1	132	....	583	367	177	349
Aug	157.60	158.70B	145.20	150.30	151.55	....	....	49	4	451	341	302	317
Sep	149.00	154.90	145.60	152.70	149.68	1	....	89	5	717	394	321	394
Oct	152.00	158.20	147.70A	157.40	152.38	1	....	84	5	977	571	405	571
Nov	156.40	160.50	153.00	157.90	156.48	....	....	148	7	978	726	562	726
Dec	156.70	161.90	155.00A	158.10	158.36	....	....	214	14	1,883	949	715	949
Year	164.50	176.40	145.20	158.10	159.28	5	3	214	....	6,169	949	4	949

JULY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	175.00	183.40B	173.40A	178.90	180.04	....	4	5	....	8	8	5	8
Jne	178.70	181.90B	171.00A	....	177.60	....	2	18	....	60	44	8	44
Jly	171.00	177.00B	160.00	161.50	171.37	....	3	24	....	93	67	44	67
Aug	161.00	163.00B	149.50A	154.30	155.36	....	....	26	....	146	89	65	87
Sep	153.50	157.50	149.50A	155.40	153.01	1	....	24	....	186	100	87	100
Oct	154.80	162.00	152.50	160.70	156.10	1	....	24	....	147	135	102	132
Nov	160.10	163.70	157.70	162.20	160.43	....	....	56	2	340	213	133	206
Dec	160.50	164.90	159.80A	162.40	162.11	....	....	103	8	728	245	173	239
Year	175.00	183.40B	149.50A	162.40	164.50	2	9	103	....	1,717	245	5	239

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	174.00	180.00B	164.90A	164.90	173.33	....	3	3	....	7	5	3	5
Aug	166.00	166.40	153.50A	158.10	159.27	....	1	18	....	120	61	20	61
Sep	156.10	160.00B	152.90A	157.60	156.26	1	....	20	....	130	73	58	68
Oct	158.50	164.90	156.00A	163.80	159.20	....	....	30	....	135	114	65	114
Nov	164.00	166.90	161.30A	165.20	163.89	....	....	17	....	130	170	121	170
Dec	163.80	167.10	162.00A	164.40	164.53	....	....	54	2	272	202	162	193
Year	174.00	180.00B	152.90A	164.40	162.74	1	4	54	....	794	232	3	193

NOVEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	157.00	160.00B	153.00A	158.50	157.28	1	....	6	....	12	12	....	12
Oct	158.50	165.00	156.50A	164.50	159.64	....	....	16	....	62	56	12	51
Nov	162.60	166.90B	161.30A	164.90	163.99	....	....	10	....	45	84	51	84
Dec	164.20	166.80	162.50A	164.90	165.05	....	....	22	....	92	122	83	118
Year	157.00	166.90B	153.00A	164.90	161.49	1	....	22	....	211	122	....	118

JANUARY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	166.60	169.70B	164.50A	168.50	167.73	....	....	4	....	8	6	3	6
Dec	168.00	173.50B	166.00A	167.50	168.60	1	....	16	....	40	20	6	18
Year	166.60	173.50B	164.50A	167.50	166.16	1	....	16	....	48	20	3	18

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND FUTURES PRICES

JANUARY 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.1300	1.1300	1.1300	....	1.1387	....	....	100	....	100	130	30	130
Year	1.1300	1.1300	1.1300	....	1.1387	....	....	100	....	100	130	30	130

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.1405	1.1550	1.0985	1.1195	1.1219	....	....	13,338	3,153	185,830	19,459	15,034	19,094
Feb	1.1220	1.1250	1.0345	1.0730	1.0894	....	....	13,290	4,379	154,966	20,002	17,978	17,978
Mar	1.0680	1.1005	1.0500	....	1.0761	....	....	7,097	844	42,038	17,758	....	....
Year	1.1405	1.1550	1.0345	....	1.0958	....	....	13,338	844	382,834	20,002	....	....

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.1395	1.1525B	1.0890	1.1120	1.1162	....	....	785	52	5,159	2,846	1,137	2,846
Feb	1.1150	1.1180B	1.0235	1.0630	1.0799	....	....	2,636	91	13,674	4,998	2,845	4,998
Mar	1.0565	1.2360	1.0405	1.2320	1.1160	....	....	22,524	1,516	190,982	27,391	5,267	27,391
Apr	1.2095	1.2925	1.1800	1.2245	1.2332	....	....	15,899	5,505	215,345	27,268	24,685	24,685
May	1.2190	1.2930	1.1690	1.2900	1.2443	....	....	17,900	6,047	245,934	36,241	24,641	36,241
Jne	1.2935	1.3000	1.2515	....	1.2699	....	....	15,734	1,866	80,939	33,933	....	....
Year	1.1395	1.3000	1.0235	....	1.1765	....	....	22,524	52	752,043	36,241	....	....

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.1360	1.1525B	1.0785	1.1075	1.1126	....	....	54	....	390	259	104	259
Feb	1.1125	1.1125	1.0190A	1.0595	1.0760	....	....	101	6	1,022	496	200	496
Mar	1.0550	1.2325	1.0370	1.2270	1.1130	....	....	413	15	2,739	1,025	488	982
Apr	1.2040	1.2860	1.1720	1.2155	1.2257	....	....	1,350	70	6,252	3,298	1,003	3,298
May	1.2065	1.2790	1.1580A	1.2760	1.2323	....	....	2,365	146	21,948	10,449	4,062	10,449
Jne	1.2800	1.3020	1.2375	1.2960	1.2667	....	....	18,109	4,760	186,217	33,626	13,377	33,626
Jly	1.3000	1.4275	1.2875	1.4075	1.3729	....	....	17,178	7,029	286,106	41,198	34,500	35,454
Aug	1.3900	1.4090	1.3285	1.3875	1.3804	....	....	23,523	4,200	253,855	34,601	25,786	25,786
Sep	1.3715	1.3785	1.2945	....	2.3318	....	....	11,790	730	55,751	23,472	....	....
Year	1.1360	1.4275	1.0190A	....	1.3457	....	....	23,523	....	814,280	41,198	....	....

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.1405	1.1525B	1.0750	1.1050	1.1109	....	....	187	....	476	301	64	231
Feb	1.1090	1.1115B	1.0185A	1.0575	1.0738	....	....	84	2	519	445	230	439
Mar	1.0550	1.2290	1.0360A	1.2265	1.1125	....	....	543	1	1,519	1,088	448	1,088
Apr	1.2090	1.2800	1.1690	1.2110	1.2229	....	....	880	16	3,847	3,344	1,062	3,344
May	1.2040	1.2700B	1.1520	1.2660	1.2243	....	....	413	7	1,920	3,625	3,327	3,592
Jne	1.2735	1.2900	1.2270A	1.2840	1.2559	....	....	531	68	4,060	4,591	3,615	4,438
Jly	1.2900	1.4190	1.2765	1.3995	1.3622	....	....	1,487	144	13,839	10,050	4,457	9,765
Aug	1.3830	1.3990	1.3180	1.3765	1.3707	....	....	2,719	560	24,511	14,724	9,836	14,724
Sep	1.3585	1.4395	1.2835	1.3850	1.3522	....	....	19,437	2,985	209,942	24,145	15,348	23,166
Oct	1.3940	1.4425	1.3900	1.4365	1.4143	....	....	13,786	2,073	165,333	25,318	22,645	23,807
Nov	1.4290	1.4910	1.4035	1.4885	1.4357	....	....	18,701	2,803	179,652	27,611	23,920	26,080
Dec	1.4970	1.4975	1.4050	....	1.4564	....	....	15,415	643	71,584	24,958	....	....
Year	1.1405	1.4975	1.0185A	....	1.2826	....	....	19,437	....	677,202	27,611	....	....

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.0680	1.2330	1.0650A	1.2265	1.1368	....	....	10	....	37	28	....	28
Apr	1.1940	1.2800	1.1690A	1.2085	1.2208	....	....	103	....	160	149	26	149
May	1.1875	1.2625	1.1500A	1.2555	1.2199	....	....	7	....	28	149	141	145
Jne	1.2250	1.2800	1.2200A	1.2745	1.2472	....	....	306	....	537	511	145	421
Jly	1.2810	1.4160	1.2670A	1.3950	1.3652	....	....	755	3	2,185	965	427	868
Aug	1.3770	1.3890	1.3150A	1.3695	1.3645	....	....	202	2	1,015	1,146	865	1,146
Sep	1.3550	1.4310	1.2750	1.3770	1.3446	....	....	279	11	2,015	1,711	1,183	1,711
Oct	1.3880	1.4310B	1.3835A	1.4250	1.4048	....	....	956	34	5,490	4,767	2,061	4,767
Nov	1.4190	1.4800	1.3890A	1.4775	1.4243	....	....	2,116	109	16,251	9,208	4,605	9,208
Dec	1.4860	1.4865	1.3920	1.4390	1.4333	....	....	18,914	1,254	142,538	24,285	10,075	24,285
Year	1.0680	1.4865	1.0650A	1.4390	1.3151	....	....	18,914	....	170,256	24,285	....	24,285

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.2250	1.2250	[illegible]00A	1.2215	1.2091	....	....	10	....	10	10	10	10
May	....	1.2600B	[illegible]30A	1.2430	1.2154	....	....	....	....	....	10	10	10
Jne	1.2500	1.2675B	[illegible]00A	1.2665	1.2404	....	....	1	....	1	11	10	11
Jly	1.2750	1.4100B	[illegible]630A	1.3910	1.3485	....	....	37	....	95	38	11	38
Aug	1.3450	1.3800	1.3100A	1.3645	1.3607	....	....	12	....	20	61	38	49
Sep	1.3500	1.4250B	1.2800	1.3705	1.3397	....	....	24	....	96	105	52	105
Oct	1.3880	1.4230B	1.3820A	1.4165	1.3978	....	....	26	....	91	125	[illegible]	125
Nov	1.4090	1.4700B	1.3750A	1.4675	1.4143	....	....	122	2	507	279	133	272
Dec	1.4740	1.4765B	1.3830A	1.4260	1.4213	....	....	281	1	1,360	739	300	739
Year	1.2250	1.4765B	1.1530A	1.4260	1.3274	....	....	281	....	2,180	739	10	739

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	1.4300	1.4300	1.3785	1.4150	1.3986	....	....	33	....	48	39	....	39
Year	1.4300	1.4300	1.3785	1.4150	1.3986	....	....	33	....	48	39	....	39

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	1.4460	1.4465	1.4255	1.4590	1.4395	....	....	4	....	4	3	2	2
Dec	1.4550	1.4550	1.3700	1.4060	1.4041	....	....	25	....	77	39	....	19
Year	1.4460	1.4550	1.3700	1.4060	1.4218	....	....	25	....	81	39	....	19

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

MARCH 1985 1050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.25	4.60B	.65	2.80	2.63	....	....	3	....	6	5	2	3
Mar.	2.30	2.40B	.95A	1.50	1.65	....	....	28	....	46	31	....	....
Year	1.25	4.60B	.65	1.50	2.24	....	....	28	....	52	31	....	....

MARCH 1985 1075 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.40	2.55	.20A	1.15	1.18	....	....	166	5	200	196	19	196
Mar.	.80	1.00	.05	.05	.43	....	....	202	5	366	228	....	....
Year	.40	2.55	.05	.05	.80	....	....	202	5	566	228	....	....

MARCH 1985 1100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.10	1.20	.10	.35	.46	....	....	66	....	69	67	....	67
Mar.	.30	.40	.05A	.05	.11	....	....	256	....	256	302	....	....
Year	.10	1.20	.05A	.05	.28	....	....	256	....	325	302	....	....

MARCH 1985 1125 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.30	.30	.15A	.15	.22	....	....	10	1	11	11	10	11
Mar.	....	....	.10A	.05	.06	....	....	....	....	....	11	....	....
Apr.	.30	.30	.10A	.05	.14	....	....	10	....	11	11	....	....
Year	....	....	....	....	....	....	....	11	....	....	....	....	....

JUNE 1985 1025 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	4.05	7.00B	3.30	5.80	5.43	....	....	100	....	112	107	....	107
Mar.	4.65	20.10B	4.40	20.75	10.29	....	....	3	....	7	107	105	105
Apr.	17.50	24.75B	16.00A	19.80	20.84	....	....	....	....	....	105	105	105
May.	17.10	26.25B	14.90A	26.50	21.94	....	....	3	....	3	105	100	100
Year	4.05	26.25B	3.30	26.50	14.62	....	....	100	....	122	107	....	100

JUNE 1985 1050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.90	5.30B	2.30	4.25	4.00	....	....	110	8	182	131	106	107
Mar.	4.10	18.40B	3.20A	18.40	8.43	....	....	143	....	455	281	102	188
Apr.	14.60	23.25B	13.60A	17.30	18.40	....	....	30	....	60	153	111	111
May.	....	16.00B	12.40A	20.90	17.64	....	....	....	....	....	111	....	....
Year	2.90	23.25B	2.30	20.90	12.11	....	....	143	....	697	281	....	....

JUNE 1985 1075 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.80	3.80B	1.50A	3.05	2.82	....	....	195	....	305	200	....	200
Mar.	3.05	15.75B	2.15	16.00	6.78	....	....	626	1	1,896	1,183	97	1,081
Apr.	14.00	21.10B	11.50	14.80	15.99	....	....	22	....	34	1,062	1,035	1,035
May.	....	21.30B	10.80A	21.50	16.95	....	....	....	....	....	1,035	11	11
Year	1.80	21.30B	1.50A	21.50	10.63	....	....	626	....	2,235	1,183	....	11

JUNE 1985 1100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.35	3.40	1.00	2.15	2.01	....	....	359	....	468	389	....	389
Mar.	1.80	14.20	1.45	13.90	5.43	....	....	1,399	3	3,016	1,973	392	1,850
Apr.	12.15	18.50	9.50A	12.50	13.69	....	....	67	....	143	1,846	1,462	1,472
May.	10.95	18.75B	7.85A	19.00	14.51	....	....	20	....	50	1,492	263	263
Jne.	....	....	....	16.95	17.09	....	....	....	....	....	110	....	....
Year	1.35	18.75B	1.00	16.95	10.54	....	....	1,399	....	3,675	1,973	....	....

JUNE 1985 1125 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.75	1.75	1.40	1.45	1.45	....	....	30	30	30	30	30	30
Mar.	1.20	12.50B	1.10A	11.70	4.24	....	....	816	....	1,990	987	108	942
Apr.	9.70	16.30B	7.35A	10.20	11.48	....	....	13	....	39	943	908	908
May.	8.00	16.35B	6.40A	16.50	12.12	....	....	2	....	2	903	70	70
Year	1.75	16.35B	1.10A	16.50	7.32	....	....	816	....	2,061	987	30	70

JUNE 1985 1150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	2.55	10.00B	2.50	9.70	6.18	....	....	221	1	698	577	161	566
Apr.	7.15	13.80	6.10A	8.15	9.44	....	....	150	....	255	692	552	553
May.	6.40	13.80B	4.30	14.00	9.79	....	....	31	....	79	569	376	376
Year	2.55	13.80	2.50	14.00	8.47	....	....	221	....	1,032	692	161	376

JUNE 1985 1175 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	4.00	7.90	3.60A	7.90	5.43	....	....	143	1	374	143	21	21
Apr.	6.20	11.70	4.35	6.20	7.57	....	....	206	....	455	406	16	262
May.	3.30	11.35B	2.90	11.50	7.62	....	....	12	....	36	80	62	78
Year	4.00	11.70	2.90	11.50	6.87	....	....	206	....	865	406	16	78

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

JUNE 1985 1200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	2.20	6.80	1.80	6.40	3.96	—	—	117	12	422	277	15	277
Apr	5.05	9.80B	3.05	4.55	5.91	—	—	159	—	502	471	266	469
May	4.15	8.80B	1.90	9.00	5.65	—	—	390	—	1,163	749	469	610
Jne	9.50	9.50	6.55A	—	7.09	—	—	20	—	24	598	—	—
Year	2.20	9.80B	1.80	—	5.65	—	—	390	—	2,111	749	—	—

JUNE 1985 1225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.90	5.30	1.85	5.10	3.40	—	—	206	2	315	236	5	236
Apr	4.00	7.75	2.20	3.20	4.52	—	—	190	—	881	241	106	232
May	2.95	6.30	1.05	6.50	3.91	—	—	613	—	1,436	759	218	520
Jne	7.05	7.05	3.05	—	4.61	—	—	26	—	33	520	—	—
Year	1.90	7.75	1.05	—	4.11	—	—	613	—	2,665	759	—	—

JUNE 1985 1250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.00	4.00	3.00	3.90	3.60	—	—	19	19	36	29	13	29
Apr	2.85	6.35	1.35A	2.15	3.36	—	—	170	1	870	389	80	389
May	2.00	4.30	.55	4.20	2.52	—	—	707	4	3,002	1,589	303	1,500
Jne	4.75	4.75	1.00	—	2.29	—	—	576	5	628	1,562	—	—
Year	3.00	6.35	.55	—	2.94	—	—	707	1	4,556	1,589	—	—

JUNE 1985 1275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	2.25	3.00	2.15	2.90	2.65	—	—	22	2	24	21	21	21
Apr	2.15	4.90B	1.00A	1.40	2.44	—	—	137	—	511	296	40	296
May	.95	3.15	.30	2.30	1.50	—	—	360	—	2,873	771	311	488
Jne	2.70	2.70	CAB	CAB	.59	—	—	456	15	1,044	631	—	—
Year	2.25	4.90B	CAB	CAB	1.79	—	—	456	—	4,452	771	—	—

JUNE 1985 1300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	3.20	3.80	.40	.65	1.86	—	—	363	24	1,132	720	111	720
May	.80	1.85	.20	.90	.81	—	—	583	—	3,130	1,704	618	950
Jne	.80	1.10	CAB	CAB	.15	—	—	433	214	1,141	1,192	—	—
Year	3.20	3.80	CAB	CAB	.94	—	—	583	—	5,403	1,704	—	—

JUNE 1985 1325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.30	2.60	.40	.50	1.18	—	—	54	—	178	109	24	108
May	.20	1.15	.20	.30	.42	—	—	36	—	119	127	105	105
Jne	.40	.40	CAB	CAB	.03	—	—	20	20	21	108	107	108
Year	2.30	2.60	CAB	CAB	.54	—	—	54	—	318	127	24	108

JUNE 1985 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.55	1.55	.25	.30	.58	—	—	8	—	26	8	5	6
May	.10	.50B	.10	.05	.22	—	—	50	—	50	52	2	52
Jne	CAB	—	CAB	CAB	.02	—	—	—	—	—	52	52	52
Year	1.55	1.55	CAB	CAB	.27	—	—	50	—	76	52	2	52
May	27.25	27.30	27.25	28.45	28.16	—	—	850	—	850	850	—	—

SEPTEMBER 1985 975 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	32.00	32.00	29.70	30.65	29.93	—	—	2,000	—	2,600	2,000	—	—
Year	27.25	32.00	27.25	30.65	29.04	—	—	2,000	—	3,450	2,000	—	—

SEPTEMBER 1985 1050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	3.65	6.15B	3.20A	5.20	4.78	—	—	80	—	105	105	80	105
Mar	5.15	17.60B	4.30	18.60	9.18	—	—	33	—	93	130	91	111
Apr	18.00	21.20	14.30A	17.30	18.30	—	—	30	—	62	165	111	165
May	20.30	20.30	12.45A	23.05	18.94	—	—	20	—	20	165	163	163
Jne	21.90	21.90	20.95	24.60	21.78	—	—	20	—	21	163	160	160
Jly	—	—	—	35.75	32.29	—	—	—	—	—	160	141	141
Aug	—	—	—	33.75	33.04	—	—	—	—	—	141	141	141
Sep	27.50	27.50	27.50	27.80	30.38	—	—	1	—	1	141	—	—
Year	3.65	27.50	3.20A	27.80	21.08	—	—	80	—	302	165	—	—

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 1075 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	2.60	5.00	2.40A	4.05	3.73	—	—	20	—	22	22	—	22
Mar	4.00	15.80B	3.65A	16.50	7.70	—	—	8	—	25	31	27	31
Apr	—	19.10B	10.90A	15.10	16.20	—	—	—	—	—	26	26	26
May	16.40	18.50B	10.65A	20.55	16.55	—	—	20	—	20	26	5	5
Jne	—	17.70B	—	22.15	19.33	—	—	—	—	—	5	5	5
Jly	—	—	—	30.70	26.56	—	—	—	—	—	5	—	—
Year	2.80	19.10B	2.40A	30.70	15.01	—	—	20	—	67	31	—	—

SEPTEMBER 1985 1100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	2.85	13.80B	2.60	14.55	6.78	—	—	41	—	87	62	2	43
Apr	—	16.70B	10.55A	13.00	14.21	—	—	—	—	—	43	43	43
May	15.50	17.40B	9.20A	18.30	14.43	—	—	2	—	4	47	43	43
Jne	17.50	19.10B	15.40A	19.70	17.04	—	—	1	—	1	44	43	43
Jly	—	—	—	30.75	27.30	—	—	—	—	—	43	1	1
Aug	—	—	—	28.75	28.04	—	—	—	—	—	1	1	1
Sep	27.00	27.00	25.65A	—	25.38	—	—	3	—	3	3	—	—
Year	2.85	27.00	2.60	—	19.02	—	—	41	—	95	62	—	—

SEPTEMBER 1985 1125 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.15	12.30B	3.10A	12.70	6.79	—	—	54	—	96	56	—	53
Apr	9.90	16.50B	9.10A	11.10	12.29	—	—	25	—	66	71	52	71
May	7.45	15.40B	7.45	15.80	12.49	—	—	10	—	11	72	62	62
Jne		16.15B	13.20A	17.30	14.68	—					62	62	62
Jly	17.00	22.35B	16.50A	28.25	24.81	—	—	1	—	1	62	1	1
Aug	23.60	23.60	23.60	24.10	24.00	—	—	1	—	1	1	—	—
Year	3.15	23.60	3.10A	24.10	15.84	—		54		175	72	—	—

SEPTEMBER 1985 1150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	4.40	10.60B	4.40	11.00	7.21	—	—	160	—	200	127	—	127
Apr	8.10	13.60	7.60A	9.40	10.60	—	—	2	—	10	49	45	45
May	9.80	13.45B	6.70A	13.70	10.69	—	—	1,000	—	1,004	1,048	45	1,048
Jne	—	14.95B	11.40A	14.80	12.61	—	—	—	—	—	1,048	1,046	1,046
Jly	18.60	24.50B	17.20A	25.75	22.31	—	—	3	—	7	1,047	3	3
Aug	21.85	21.90B	21.10A	18.10	20.17	—	—	2	—	2	3	—	—
Year	4.40	24.50B	4.40	18.10	13.93	—	—	1,000	—	1,223	1,048	—	—

SEPTEMBER 1985 1175 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	4.05	9.50	4.05	9.45	6.33	—	—	155	—	167	157	3	157
Apr	7.30	12.40B	6.40A	7.80	9.04	—	—	122	—	140	277	157	273
May	4.85	11.60B	4.85	11.75	9.03	—	—	340	—	342	493	273	373
Jne	—	12.10B	9.60A	12.60	10.65	—	—	—	—	—	373	373	373
Jly	12.55	20.85	12.55	23.25	18.29	—	—	140	—	141	373	—	—
Year	4.05	20.85	4.05	23.25	10.66	—	—	340	—	790	493	—	—

SEPTEMBER 1985 1200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.30	8.40	3.30	8.00	5.38	—	—	87	—	106	94	1	94
Apr	6.80	10.90B	5.10	6.40	7.63	—	—	75	—	113	174	93	173
May	5.55	9.70B	4.00	9.90	7.54	—	—	109	—	161	191	177	191
Jne	9.20	10.85B	7.20	10.45	8.83	—	—	152	—	205	197	182	186
Jly	11.50	20.10	11.50	20.75	17.46	—	—	8	—	21	187	65	65
Aug	16.95	19.50	16.10A	18.75	18.05	—	—	2	—	3	65	63	65
Sep	17.00	17.40	15.65A	—	15.38	—	—	5	—	6	65	—	—
Year	3.30	20.10	3.30	—	11.46	—	—	152	—	615	197	—	—

SEPTEMBER 1985 1225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.60	7.60B	3.60	6.80	5.22	—	—	25	—	33	32	3	32
Apr	5.40	9.40B	4.15	5.20	6.40	—	—	19	—	64	66	28	62
May	4.95	8.40B	3.35	8.25	6.22	—	—	124	—	261	199	62	181
Jne	8.50	9.50B	5.90	8.55	7.21	—	—	3	—	8	179	177	177
Jly	8.60	18.70B	8.20	18.25	15.10	—	—	21	—	70	177	118	122
Aug	17.05	17.60B	16.40	16.25	15.56	—	—	2	—	4	130	115	115
Sep	14.85	14.85	10.20	—	12.88	—	—	1	—	2	116	—	—
Year	3.60	18.70B	3.35	—	9.79	—	—	124	—	442	199	—	—

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 1250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	5.95	5.95	5.95	5.70	5.70	...	...	1	1	1	1	1	1
Apr	4.90	7.70	3.00	4.15	5.30	...	...	51	...	205	117	3	117
May	4.10	6.95B	2.60	6.75	5.07	...	...	305	1	1,004	740	116	740
Jne	6.00	7.50	4.50	6.80	5.78	...	...	128	...	806	857	686	686
Jly	7.10	17.00	6.10	15.75	12.82	...	...	84	...	316	894	624	633
Aug	11.70	15.55	9.00A	13.75	13.09	...	...	3	...	8	532	287	287
Sep	11.75	11.75	11.65A		10.38	...	...	2	...	2	289	...	....
Year	5.95	17.00	2.60		8.30	...	...	305	...	2,342	857	...	....

SEPTEMBER 1985 1275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	5.05	6.55	3.40A	3.30	4.65	...	...	51	...	73	73	2	73
May	4.40	5.80	2.20A	5.45	4.08	...	...	61	...	203	223	73	223
Jne	5.60	6.00	3.60	5.30	4.54	...	...	170	...	771	453	222	439
Jly	4.70	14.70B	4.70	13.35	10.69	...	...	50	...	288	439	334	361
Aug	9.40	12.60B	7.00	11.25	10.87	...	...	25	...	59	383	252	252
Sep	9.55	9.55	9.35A		7.88	...	...	2	...	2	221	...	....
Year	5.05	14.70B	2.20A		7.08	...	...	170	...	1,396	453	...	....

SEPTEMBER 1985 1300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	5.10	5.30	2.05	2.80	3.72	...	...	35	1	141	133	35	133
May	2.65	4.90	1.30	4.30	3.23	...	...	504		2,522	1,482	134	1,482
Jne	4.30	4.90	2.70	4.00	3.50	...	...	900	4	5,507	1,852	1,269	1,626
Jly	4.20	12.40	3.45	10.90	8.72	...	...	684	1	2,195	1,883	1,352	1,352
Aug	7.60	10.50B	4.50	8.75	8.32	...	...	150		380	1,351	354	354
Sep	7.10	7.10B	2.65		5.38	...	...	15		20	351	...	....
Year	5.10	12.40	1.30		5.47	...	...	900		10,775	1,883	...	....

SEPTEMBER 1985 1325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	4.75	4.75	1.85	2.00	2.68	...	...	576	...	765	570	525	537
May	2.00	4.10	1.60A	3.40	2.51	...	...	400	...	815	784	527	714
Jne	3.50	3.80	2.00	2.95	2.65	...	...	444	7	3,197	1,142	669	843
Jly	3.00	10.20B	2.50	8.65	6.94	...	...	90	...	741	865	681	682
Aug	4.95	8.15B	2.95A	6.25	6.13	...	...	120	...	504	705	597	598
Sep	4.20	4.85B	.25		2.92	...	...	114	...	126	592	...	....
Year	4.75	10.20B	.25		3.97	...	...	576	...	6,148	1,142	...	....

SEPTEMBER 1985 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	3.00	3.00	1.70	2.15	1.93	...	...	102		211	163	102	163
Jly	1.95	8.10	1.60	6.60	5.36	...	...	354		1,308	740	104	621
Aug	4.55	5.75	1.65	3.85	4.16	...	...	333	...	1,360	1,094	601	729
Sep	2.60	2.95	.05		1.53	...	...	77	35	194	746	...	....
Year	3.00	8.10	.05		3.24	...	...	354		3,063	1,094	...	....

SEPTEMBER 1985 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.90	6.10B	1.90	4.80	4.60	...	...	590		2,173	953	3	953
Aug	2.70	3.60B	1.00	1.80	2.54	...	...	512	12	3,649	1,794	922	922
Sep	.65	.75	.05A		.31	...	...	282	62	667	866	...	....
Year	1.90	6.10B	.05A		2.48	...	...	590	...	6,489	1,794	...	....

SEPTEMBER 1985 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.20	4.60B	2.20	3.40	3.43	...	...	463	12	2,589	826	101	825
Aug	2.50	2.50	.50	.50	1.38	...	...	1,271	10	8,042	1,970	1,290	1,311
Sep	.15	.15	CAB	CAB	.06	...	...	250	54	359	1,262	...	....
Year	2.20	4.60B	CAB	CAB	1.61	...	...	1,271	10	10,990	1,970	...	....

SEPTEMBER 1985 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.25	3.50	1.80	2.25	2.49	...	...	445	1	2,820	703	1	703
Aug	1.40	1.40	.10	.10	.66	...	...	769	1	4,984	1,519	602	1,423
Sep	CAB	.05	CAB	CAB	.01	...	...	134		143	1,373	...	....
Year	2.25	3.50	CAB	CAB	1.05	...	...	769	...	7,947	1,519	...	....

SEPTEMBER 1985 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.20	2.20	1.20	1.40	1.68	...	...	624		2,262	788	402	788
Aug	.80	.80	.05	.05	.30	...	...	407	...	1,519	818	412	412
Sep	CAB	CAB	CAB	CAB	.00	...	...	2	2	4	410	...	....
Year	2.20	2.20	CAB	CAB	.66	...	...	624	...	3,785	818	...	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.20	1.40	.85	.85	.98	....	....	308	102	573	507	300	507
Aug	.40	.45	.20A	....	.14	....	....	204	....	412	507	103	103
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	103	103	103
Year	1.20	1.40	CAB	CAB	.37	....	....	308	....	985	507	103	103

DECEMBER 1985 1000 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	39.50	39.50	39.50	40.45	39.87	....	....	700	....	700	700	....	....
Year	39.50	39.50	39.50	40.45	39.87	....	....	700	....	700	700	....	....

DECEMBER 1985 1050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	33.50	33.50	33.50	32.55	32.55	....	....	320	320	320	320	320	320
Sep	....	....	....	30.10	30.10	....	....	....	....	....	....	....	....
Year	33.50	33.50	33.50	30.10	31.32	....	....	320	....	320	320	....	....

DECEMBER 1985 1100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	10.00	14.60B	10.00	15.00	12.86	....	....	1	....	1	1	1	1
Apr	17.40	18.40B	11.40A	13.10	14.56	....	....	3,100	....	3,100	2,101	1	2,101
May	12.00	16.80B	12.00	17.45	14.45	....	....	10	....	10	2,111	2,101	2,111
Jne	14.70	17.80B	14.55	18.70	16.44	....	....	1,000	....	1,270	2,111	2,011	2,021
Jly	....	....	....	29.95	26.28	....	....	....	....	....	2,021	1	1
Aug	....	....	....	27.55	27.07	....	....	....	....	....	1	1	1
Sep	....	....	....	28.50	25.22	....	....	....	....	....	1	1	1
Oct	....	....	....	32.50	30.95	....	....	....	....	....	1	....	....
Year	10.00	18.40B	10.00	32.50	20.95	....	....	3,100	....	4,381	2,111	....	....

DECEMBER 1985 1150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	10.50	10.50	10.50	10.00	10.00	....	....	1	1	1	1	1	1
May	....	....	9.10A	13.85	11.27	....	....	....	....	....	1	1	1
Jne	....	....	....	14.55	12.82	....	....	....	....	....	1	1	1
Jly	....	....	....	24.95	21.46	....	....	....	....	....	1	1	1
Aug	....	....	....	22.55	22.07	....	....	....	....	....	1	1	1
Sep	....	....	....	23.50	20.24	....	....	....	....	....	1	1	1
Oct	25.25	25.25	25.25	25.95	25.92	....	....	1	....	1	1	....	....
Year	10.50	25.25	9.10A	25.95	17.68	....	....	1	....	2	1	....	....

DECEMBER 1985 1175 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	6.50	9.80B	6.50	10.50	8.45	....	....	5	....	6	6	5	6
Apr	12.00	12.30B	7.00	8.60	9.86	....	....	3	....	5	9	4	4
May	....	....	7.80A	12.20	9.80	....	....	....	....	....	4	4	4
Jne	....	....	11.50A	12.70	11.19	....	....	....	....	....	4	4	4
Jly	....	....	....	22.60	19.18	....	....	....	....	....	4	4	4
Aug	....	....	....	20.05	19.62	....	....	....	....	....	4	4	4
Sep	....	....	....	21.00	17.83	....	....	....	....	....	4	1	1
Oct	22.65	22.65	22.65	26.15	23.93	....	....	1	....	1	1	1	1
Nov	....	....	....	23.20	25.29	....	....	....	....	....	1	....	....
Year	6.50	22.65	6.50	23.20	16.2	....	....	5	....	12	9	....	....

DECEMBER 1985 1200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	8.30	11.10B	5.60A	7.45	8.66	....	....	701	....	928	715	1	715
May	6.80	10.50B	6.10	10.65	8.58	....	....	400	....	412	823	715	823
Jne	8.50	11.10	8.40	11.00	9.68	....	....	430	....	432	840	823	840
Jly	18.15	18.15	18.00A	19.95	17.05	....	....	350	....	350	841	490	490
Aug	19.50	19.50	18.70A	17.55	17.27	....	....	1	....	1	490	490	490
Sep	13.50	22.00	9.85A	18.50	15.53	....	....	4	....	5	490	383	383
Oct	....	....	....	23.65	21.43	....	....	....	....	....	383	8	8
Nov	22.90	24.30B	21.50A	28.85	23.57	....	....	1	....	1	8	1	1
Dec	27.70	29.50B	27.45A	28.00	28.13	....	....	1	....	1	1	....	....
Year	8.30	29.50B	5.60A	28.00	16.65	....	....	701	....	2,130	841	....	....

DECEMBER 1985 1250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	4.95	8.00	4.95	8.00	6.88	....	....	201	....	461	342	....	342
Jne	8.00	8.00	6.20A	8.10	7.09	....	....	101	....	411	616	343	615
Jly	8.40	12.70	7.70A	15.50	13.19	....	....	2	....	3	616	613	614
Aug	....	14.90B	13.80A	13.15	13.10	....	....	....	....	....	614	614	614
Sep	11.20	18.15	8.45A	13.90	11.32	....	....	92	....	105	640	613	640
Oct	16.55	16.55	15.60	18.65	16.45	....	....	4	....	8	640	630	630
Nov	16.75	19.30B	16.50A	23.85	18.57	....	....	20	....	22	630	120	121
Dec	....	24.50B	22.45A	....	23.13	....	....	....	....	....	101	....	....
Year	4.95	24.50B	4.95	....	13.71	....	....	201	....	1,010	640	....	....

DECEMBER 1985 1275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	6.50	7.10	5.25A	6.85	6.00	....	....	5	....	11	11	5	11
Jne	5.80	6.80	5.60A	6.85	5.99	....	....	200	....	222	233	11	233
Jly	9.40	13.90B	6.80A	13.60	11.48	....	....	17	....	35	243	219	219
Aug	10.20	10.20	10.20	11.15	11.23	....	....	1	....	1	219	219	219
Sep	6.10	14.65	5.00A	11.80	9.47	....	....	11	....	12	223	218	219
Oct	13.20	15.40	13.20	16.15	14.27	....	....	5	....	13	220	208	208
Nov	14.25	16.80B	14.00A	21.35	16.07	....	....	20	....	20	208	200	200
Dec	....	22.00B	19.95A	....	20.63	....	....	....	....	....	200	....	....
Year	6.50	22.00B	5.00A	....	11.89	....	....	200	....	314	243	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

DECEMBER 1985 1300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	3.70	3.70	3.70	3.85	3.76	....	....	50	....	50	50	50	50
May	3.40	6.30B	3.40	5.85	4.59	....	....	450	....	461	506	50	506
Jne	6.30	6.40	4.25	5.70	5.04	....	....	675	....	1,328	752	122	752
Jly	6.20	13.10	5.20	11.75	9.93	....	....	20	....	89	793	763	782
Aug	8.55	10.60B	6.90	9.35	9.49	....	....	1	....	2	782	780	782
Sep	5.30	14.70	3.60	9.80	7.81	....	....	139	....	554	976	782	853
Oct	12.50	14.10	10.40A	13.65	11.75	....	....	15	....	24	818	643	643
Nov	13.00	17.40B	11.15A	18.85	13.57	....	....	25	....	53	649	26	26
Dec	17.45	19.50B	17.45A	....	18.13	....	....	1	....	1	20	....	....
Year	3.70	19.50B	3.40	....	9.34	....	....	675	....	2,562	976	....	....

DECEMBER 1985 1325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	4.50	4.50	3.50	4.95	4.27	....	....	6	....	12	12	1	12
Jne	5.20	5.50	3.55	4.60	4.18	....	....	62	....	202	203	16	203
Jly	4.80	11.30	4.40	10.00	6.45	....	....	30	....	119	230	184	186
Aug	6.00	9.25	5.80	7.70	7.91	....	....	5	....	14	165	157	157
Sep	6.35	11.80	2.55	8.05	6.31	....	....	339	....	1,314	717	156	664
Oct	8.70	11.60	8.60A	11.15	9.51	....	....	270	....	440	693	621	630
Nov	10.65	15.40B	8.40A	16.35	11.07	....	....	4	....	15	630	120	120
Dec	15.15	17.00B	14.75	....	15.63	....	....	80	....	110	120	....	....
Year	4.50	17.00B	2.55	....	8.41	....	....	339	....	2,226	717	....	....

DECEMBER 1985 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	4.25	9.00	4.25	8.45	7.70	....	....	6	....	20	13	3	10
Aug	6.70	8.00B	4.45	6.20	6.50	....	....	102	....	128	117	10	117
Sep	5.20	10.00B	2.05A	6.45	5.01	....	....	436	....	2,169	910	125	757
Oct	7.80	9.00B	6.50	8.75	7.51	....	....	180	....	413	707	530	530
Nov	7.80	12.90B	6.10A	13.85	8.60	....	....	19	....	35	530	208	208
Dec	....	14.50B	12.45A	....	13.13	....	....	....	....	....	208	....	....
Year	4.25	14.50B	2.05A	....	8.07	....	....	436	....	2,765	910	....	....

DECEMBER 1985 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.10	8.30	3.10	7.05	6.61	....	....	415	....	562	460	1	456
Aug	5.60	6.70	3.50	4.95	5.28	....	....	121	....	286	559	456	559
Sep	4.00	8.40B	1.50	5.05	3.91	....	....	1,119	1	2,162	1,648	586	1,480
Oct	6.10	7.10B	4.80	6.50	5.67	....	....	114	....	155	1,585	1,480	1,570
Nov	6.00	10.40B	3.90A	11.35	6.22	....	....	357	....	508	1,570	1,230	1,230
Dec	9.60	12.00B	9.60	....	10.63	....	....	4	....	8	1,229	....	....
Year	3.10	12.00B	1.50	....	6.38	....	....	1,119	....	3,719	1,648	....	....

DECEMBER 1985 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	5.40	7.00	4.70A	5.80	5.72	....	....	20	1	115	78	19	78
Aug	4.30	5.50	2.80	3.90	4.23	....	....	302	....	1,027	732	112	725
Sep	3.10	6.85	.90A	3.90	2.99	....	....	1,108	3	3,395	2,495	866	2,154
Oct	4.40	5.45B	2.95	4.50	4.10	....	....	594	1	2,713	2,176	1,888	2,151
Nov	4.00	8.90	2.00	8.85	4.09	....	....	168	4	803	2,251	2,028	2,028
Dec	9.80	9.80	7.55A	....	8.13	....	....	10	....	30	1,988	....	....
Year	5.40	9.80	.90A	....	4.87	....	....	1,108	....	8,083	2,495	....	....

DECEMBER 1985 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	4.50	5.70	4.40	4.70	4.89	....	....	116	....	162	125	....	125
Aug	3.60	4.20	2.15	2.95	3.33	....	....	248	....	935	469	144	452
Sep	2.25	5.40	.60	2.95	2.26	....	....	236	....	1,064	654	426	585
Oct	3.25	4.15B	1.80	2.85	2.85	....	....	259	5	1,757	1,233	570	1,131
Nov	2.45	6.50	.90	6.40	2.36	....	....	278	2	1,803	1,241	802	802
Dec	7.30	7.30	4.60	....	5.63	....	....	55	2	90	800	....	....
Year	4.50	7.30	.60	....	3.55	....	....	278	....	5,811	1,241	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

DECEMBER 1985 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	4.20	4.70	3.65	3.80	4.01	....	....	20	....	38	35	....	35
Aug	2.40	3.50	1.50	2.25	2.59	....	....	1,006	....	1,103	1,092	34	1,092
Sep	1.65	4.35	.60	2.20	1.68	....	....	1,540	....	5,567	3,401	1,087	2,365
Oct	2.35	3.15B	.95	1.65	1.88	....	....	550	14	2,711	2,892	2,219	2,892
Nov	1.35	4.00	.30	3.95	1.14	....	....	607	8	4,070	3,016	2,443	2,443
Dec	4.55	4.55	2.35	....	3.15	....	....	699	....	862	2,726	....	....
Year	4.20	4.70	.30	....	2.40	....	....	1,540	....	14,351	3,401	....	....

DECEMBER 1985 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.40	2.70	1.30	1.65	1.99	....	....	22	....	69	57	5	57
Sep	1.40	3.40	.50A	1.65	1.25	....	....	620	....	1,329	856	57	856
Oct	2.00	2.35	.50	.85	1.23	....	....	393	....	2,453	1,275	949	1,193
Nov	.75	2.00	.10	1.65	.42	....	....	869	....	1,828	1,766	1,088	1,720
Dec	2.20	2.35	.20	....	.93	....	....	287	38	779	1,723	....	....
Year	2.40	3.40	.10	....	1.16	....	....	869	....	6,458	1,766	....	....

DECEMBER 1985 1500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.10	2.20	1.50	1.20	1.50	....	....	11	4	24	20	4	20
Oct	1.30	1.70B	.25	.40	.80	....	....	352	....	671	407	22	261
Nov	.30	.65	CAB	.50	.14	....	....	316	....	581	409	252	252
Dec	.80	.80	.05	....	.18	....	....	103	50	266	358	....	....
Year	2.10	2.20	CAB	CAB	.65	....	....	352	....	1,542	409	....	....

MARCH 1986 1275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	9.00	9.00	8.30A	12.75	11.97	....	....	500	....	500	500	500	500
Oct	....	....	....	15.15	14.03	....	....	....	....	....	500	500	500
Nov	....	13.25B	....	18.40	14.66	....	....	....	....	....	500	....	....
Dec	....	19.40B	....	20.15	20.15	....	....	....	....	....	....	....	....
Year	9.00	19.40B	8.30A	20.15	15.20	....	....	500	....	500	500	....	....

MARCH 1986 1300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	5.30	14.40B	5.30	11.10	9.26	....	....	51	....	122	107	16	94
Oct	....	13.20B	11.60A	13.05	12.08	....	....	....	....	....	94	94	94
Nov	....	17.80B	11.00A	17.75	12.88	....	....	....	....	....	94	94	94
Dec	....	13.35B	10.60A	13.90	13.44	....	....	....	....	....	94	92	92
Year	5.30	17.80B	5.30	13.90	11.91	....	....	51	....	122	107	16	92

MARCH 1986 1325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	8.80	8.80	8.80	11.10	10.63	....	....	1	....	1	1	1	1
Aug	....	8.90B	9.50A	9.05	9.12	....	....	....	....	....	1	1	1
Sep	6.25	12.70B	5.00A	9.60	7.74	....	....	4	....	9	10	1	10
Oct	10.30	11.45B	9.80	11.10	10.30	....	....	3	....	5	13	12	12
Nov	8.70	15.60B	8.50A	15.25	10.81	....	....	1	....	3	13	12	12
Dec	14.90	15.50B	8.60A	11.45	11.14	....	....	3	....	6	12	12	12
Year	8.80	15.60B	5.00A	11.45	9.95	....	....	4	....	24	13	1	12

MARCH 1986 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	8.90	9.60	8.50	9.80	9.65	....	....	6	....	7	5	1	5
Aug	6.00	9.00	5.85	7.70	7.87	....	....	100	....	201	181	5	181
Sep	4.80	11.20B	3.80	8.20	6.56	....	....	8	....	18	192	181	192
Oct	9.50	9.85B	8.40A	9.25	8.68	....	....	3	....	6	197	192	197
Nov	7.40	12.70	6.70	12.90	8.83	....	....	6	....	17	199	194	194
Dec	13.10	13.40B	6.90A	9.20	9.03	....	....	2	....	6	196	194	195
Year	8.90	13.40B	3.80	9.20	8.43	....	....	100	....	255	199	1	195

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

MARCH 1986 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	4.40	9.40B	4.25A	6.95	6.48	....	....	2	....	7	4	1	4
Oct	7.50	7.90B	6.75	7.60	7.23	....	....	2	....	4	7	6	7
Nov	7.50	11.65B	5.20A	10.80	7.10	....	....	3	....	9	10	7	7
Dec	11.30	11.30	4.80A	7.15	7.13	....	....	25	....	32	24	7	23
Year	4.40	11.65B	4.25A	7.15	6.98	....	....	25	....	52	24	1	23375

MARCH 1986 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	6.70	7.90	6.70	7.35	7.40	....	....	1	....	2	2	1	2
Aug	5.60	6.80	4.20	5.50	5.72	....	....	20	....	33	35	3	35
Sep	4.40	8.10	4.40	5.85	4.59	....	....	5	....	21	44	35	44
Oct	6.45	7.00	5.00A	6.10	5.94	....	....	160	....	794	460	45	439
Nov	5.65	8.75	4.00	8.80	5.59	....	....	90	....	334	461	385	385
Dec	9.00	9.00	3.25	5.30	5.46	....	....	205	....	352	521	384	520
Year	6.70	9.00	3.25	5.30	5.78	....	....	205	....	1,536	521	1	520

MARCH 1986 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	6.40	6.85B	5.05	4.90	5.94	....	....	20	....	22	22	20	22
Oct	5.30	5.95	4.05	4.65	4.82	....	....	62	....	333	214	23	209
Nov	4.60	7.00	3.00	7.05	4.28	....	....	150	....	560	453	211	395
Dec	7.00	7.25B	2.30	3.80	4.05	....	....	174	....	570	571	385	569
Year	6.40	7.25B	2.30	3.80	4.77	....	....	174	....	1,475	571	20	569

MARCH 1986 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	6.00	6.00	6.00	5.40	5.60	....	....	1	....	1	1	1	1
Aug	3.80	5.00	3.50	3.80	4.04	....	....	4	....	8	8	1	8
Sep	1.70	6.00	1.70	4.05	3.13	....	....	63	....	77	82	8	82
Oct	4.55	4.55	3.00	3.80	3.87	....	....	31	....	156	179	81	179
Nov	3.50	5.70	2.25	5.55	3.21	....	....	261	....	1,730	1,005	270	735
Dec	5.00	5.80B	1.55	2.50	2.90	....	....	231	2	1,281	1,130	744	1,043
Year	6.00	6.00	1.55	2.50	3.79	....	....	261	....	3,253	1,130	1	1,043

MARCH 1986 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	3.10	3.10	3.10	3.10	3.10	....	....	5	5	5	5	5	5
Sep	4.55	5.05B	2.90A	3.25	2.54	....	....	8	....	13	8	3	8
Oct	3.90	4.00B	2.20	2.90	3.07	....	....	50	....	166	148	5	148
Nov	2.45	4.10	1.70	4.20	2.35	....	....	64	....	269	231	139	231
Dec	4.70	4.70	1.05A	1.60	2.02	....	....	214	....	713	347	216	342
Year	3.10	5.05B	1.05A	1.60	2.61	....	....	214	....	1,166	347	3	342

MARCH 1986 1500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	2.20	3.15	1.80	3.20	2.46	....	....	72	4	119	94	12	94
Dec	3.30	3.40	.65	.85	1.37	....	....	2,058	....	3,450	2,926	130	2,869
Year	2.20	3.40	.65	.85	1.91	....	....	2,058	....	3,569	2,926	12	2,869

MARCH 1986 1525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.20	2.20	.40	.50	.92	....	....	441	....	745	516	20	514
Year	2.20	2.20	.40	.50	.92	....	....	441	....	745	516	20	514

JUNE 1986 1275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	15.20	15.20	14.15A	15.30	14.53	....	....	5	....	5	5	5	5
Nov	14.50	19.90	12.60	19.40	14.73	....	....	10	....	40	40	10	40
Dec	20.00	20.00	12.20	15.00	15.09	....	....	10	....	43	30	12	12
Year	15.20	20.00	12.20	15.00	14.78	....	....	10	....	88	40	5	12

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

JUNE 1986 1300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	12.30	13.20B	12.30	13.35	12.69	....	....	5	....	5	5	5	5
Nov.	12.55	17.00	11.00	17.15	12.74	....	....	10	....	40	40	10	38
Dec.	17.40	17.50B	10.75A	12.85	13.05	....	....	10	....	34	28	5	5
Year	12.30	17.50B	10.75A	12.85	12.82	....	....	10	....	79	40	5	5

JUNE 1986 1325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	10.70	11.55B	10.70	11.55	11.02	....	....	5	....	5	5	....	5
Nov.	10.80	15.10	9.25	15.00	10.92	....	....	10	....	40	40	10	38
Dec.	14.70	15.25	9.00	10.80	11.14	....	....	10	....	34	28	10	10
Year	10.70	15.25	9.00	10.80	11.02	....	....	10	....	79	40	....	

JUNE 1986 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	9.25	9.70B	9.25	9.95	9.47	....	....	5	....	5	5	5	5
Nov.	9.35	13.20	7.40	12.95	9.26	....	....	10	....	40	40	10	35
Dec.	13.50	14.25	7.10A	8.85	9.34	....	....	10	....	32	25	18	18
Year	9.25	14.25	7.10A	8.85	9.35	....	....	10	....	77	40	5	18

JUNE 1986 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	8.00	8.40B	7.50	8.45	8.10	....	....	5	....	10	8	3	3
Nov.	7.90	11.20	6.40	11.05	7.76	....	....	10	....	45	40	10	37
Dec.	11.00	11.25B	5.60	7.20	7.73	....	....	10	....	25	27	16	18
Year	8.00	11.25B	5.60	7.20	7.86	....	....	10	....	80	40	3	16

JUNE 1986 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	7.20	7.20	6.90A	7.10	6.88	....	....	5	....	10	5	5	5
Nov.	6.65	9.50	5.30	9.30	6.42	....	....	150	....	240	110	7	40
Dec.	9.00	9.50	4.50	5.75	6.30	....	....	205	....	449	411	24	411
Year	7.20	9.50	4.50	5.75	6.53	....	....	205	....	699	411	5	411

JUNE 1986 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	6.15	6.30	5.20A	5.90	5.73	....	....	12	....	17	17	5	17
Nov.	5.20	8.00	4.00	7.75	5.23	....	....	20	....	73	62	20	60
Dec.	8.20	8.20	3.70A	4.40	5.06	....	....	101	....	164	150	50	129
Year	6.15	8.20	3.70A	4.40	5.34	....	....	101	....	254	150	5	129

JUNE 1986 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	4.70	5.25	4.50A	4.90	4.76	....	....	15	....	31	27	2	22
Nov.	4.40	6.50	3.40A	6.35	4.22	....	....	12	....	46	53	22	47
Dec.	6.40	6.50	2.75	3.40	4.02	....	....	202	....	391	379	37	379
Year	4.70	6.50	2.75	3.40	4.33	....	....	202	....	466	379	2	379

JUNE 1986 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	4.10	4.45	3.30	4.00	3.91	....	....	10	....	16	16	10	16
Nov.	2.50	5.35	2.50	5.15	3.36	....	....	15	....	50	60	16	57
Dec.	5.50	5.50	2.00	2.50	3.14	....	....	16	....	95	61	29	29
Year	4.10	5.50	2.00	2.50	3.47	....	....	16	....	161	61	10	29

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—CALLS

JUNE 1986 1500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	3.20	4.10	3.20	4.20	3.63	....	....	25	...	26	26	25	26
Dec.	3.90	4.00	1.40	1.85	2.41	....	....	2,334	....	4,919	4,400	26	4,369
Year	3.20	4.10	1.40	1.85	3.02	....	....	2,334	....	4,945	4,400	25	4,369

JUNE 1986 1525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	2.85	2.85	1.30A	1.35	1.60	....	....	10	....	10	10	10	10
Year	2.85	2.85	1.30A	1.35	1.60	....	....	10	....	10	10	10	10

SEPTEMBER 1986 1325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	10.50	11.00B	10.10A	11.00	10.10	....	....	3	...	5	5	3	5
Year	10.50	11.00B	10.10A	11.00	10.10	....	....	3		5	5	3	5

SEPTEMBER 1986 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	9.00	9.50B	7.90A	9.50	8.66	....	....	8	...	10	10	1	10
Year	9.00	9.50B	7.90A	9.50	8.66	....	....	8	...	10	10	1	10

SEPTEMBER 1986 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	7.40	8.00	6.25	8.00	7.30	....	...	2	....	10	10	2	10
Year	7.40	8.00	6.25	8.00	7.30	....	....	2	...	10	10	2	10

SEPTEMBER 1986 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	6.55	6.70B	5.15	6.70	6.09	....	....	5	...	14	14	4	14
Year	6.55	6.70B	5.15	6.70	6.09	....	....	5	...	14	14	4	14

SEPTEMBER 1986 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	5.20	5.50B	4.50A	5.55	5.04	....	....	6	....	14	14	2	14
Year	5.20	5.50B	4.50A	5.55	5.04	...	....	6	...	14	14	2	14

SEPTEMBER 1986 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	4.25	4.70B	3.90A	4.45	4.12	...	....	3	....	5	5	1	5
Year	4.25	4.70B	3.90A	4.45	4.12	....	....	3	...	5	5	1	5

SEPTEMBER 1986 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	3.50	3.90B	3.10	3.65	3.34	.	....	3	....	5	5	1	5
Year	3.50	3.90B	3.10	3.65	3.34	....	....	3	....	5	5	1	5

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—PUTS

MARCH 1985 1025 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.35	.60B	.30A	.25	.30	....	....	15	....	24	24	15	24
Mar.	....	....	.10A	.05	.08	....	....	....	....	....	24	....	....
Year	.35	.60B	.10A	.05	.19	....	....	15	....	24	24	....	....

MARCH 1985 1050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.00	2.00B	.15	.50	.70	....	....	289	3	303	96	6	96
Mar.	.55	.90B	.10A	.05	.29	....	....	96	....	122	121	....	....
Year	1.00	2.00B	.10A	.05	.49	....	....	289	....	425	121	....	....

MARCH 1985 1075 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.90	1.40B	.80	1.45	1.12	....	....	151	1	152	151	150	151
Mar.	1.40	2.25B	1.10A	1.00	1.35	....	....	4	....	5	153	....	....
Year	.90	2.25B	.80	1.00	1.23	....	....	151	....	157	153	....	....

MARCH 1985 1100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.20	2.20	2.20	3.05	3.05	....	....	5	5	5	5	5	5
Mar.	3.05	4.20B	3.05	3.50	3.55	....	....	3	....	5	5	....	....
Year	2.20	4.20B	2.20	3.50	3.30	....	....	5	....	10	5	....	....

JUNE 1985 975 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.90	1.00	.15	.10	.44	....	....	165	....	359	275	165	200
Apr.	.15	.15	CAB	CAB	.05	....	....	1	....	1	200	199	199
May.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	199	197	197
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	197	197	197
Year	.90	1.00	CAB	CAB	.12	....	....	165	....	360	275	165	197

JUNE 1985 1000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.05	2.05	1.00A	1.30	1.26	....	....	3	....	3	3	....	3
Mar.	1.40	1.75	.20	.15	.78	....	....	51	....	330	128	7	96
Apr.	CAB	CAB	CAB	CAB	.08	....	....	....	....	....	96	96	96
May.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	96	96	96
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	96	96	96
Year	2.05	2.05	CAB	CAB	.42	....	....	51	....	333	128	....	

JUNE 1985 1025 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	3.25	3.25	1.50A	2.00	1.85	....	....	202	....	203	202	1	202
Mar.	2.20	2.80	.20A	.20	1.23	....	....	1,301	....	3,603	2,207	202	814
Apr.	.10	.10	CAB	CAB	.10	....	....	4	....	5	819	814	815
May.	CAB	.05	CAB	CAB	.00	....	....	200	....	200	815	615	615
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	615	615	615
Year	3.25	3.25	CAB	CAB	.63	....	....	1,301	....	4,011	2,207	1	615

JUNE 1985 1050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	3.75	4.60B	2.35A	2.95	3.12	....	....	260	....	267	267	....	267
Mar.	3.00	3.80	.30	.30	1.88	....	....	2,224	....	4,441	2,245	267	1,877
Apr.	.40	.45	CAB	CAB	.17	....	....	350	....	591	1,979	1,785	1,785
May.	CAB	.15	CAB	CAB	.01	....	....	200	....	360	1,950	1,785	1,950
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,950	1,950	1,950
Year	3.75	4.60B	CAB	CAB	1.03	....	....	2,224	....	5,659	2,245	....	1,950

JUNE 1985 1075 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	3.80	4.20B	3.40A	4.25	3.82	....	....	3	....	3	3	....	3
Mar.	4.50	5.20B	.40	.40	2.70	....	....	668	....	1,716	805	8	804
Apr.	.40	.65B	.20	.10	.30	....	....	10	....	13	803	675	686
May.	.05	.15B	CAB	CAB	.05	....	....	....	....	....	686	686	686
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	686	686	686
Year	3.80	5.20B	CAB	CAB	1.37	....	....	668	....	1,732	805	....	686

JUNE 1985 1100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	8.30	8.30	5.20A	5.85	5.68	....	....	1	....	1	1	1	1
Mar.	6.80	6.90	.70	.65	3.82	....	....	602	....	868	604	1	584
Apr.	.80	1.40	.20	.25	.47	....	....	353	....	776	936	583	936
May.	.30	.60	CAB	CAB	.12	....	....	400	....	491	992	932	942
Jne.	CAB	CAB	CAB	CAB	.00	....	....	1	....	2	942	....	....
Year	8.30	8.30	CAB	CAB	2.01	....	....	602	....	2,138	992	....	....

JUNE 1985 1125 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	3.80	3.90B	1.10A	1.00	2.14	....	....	52	....	222	104	50	62
Apr.	1.40	1.95	.40	.45	.77	....	....	10	....	23	67	62	67
May.	.50	1.00	CAB	CAB	.23	....	....	105	....	204	184	65	164
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	164	164	164
Year	3.80	3.90B	CAB	CAB	.78	....	....	105	....	449	184	50	164

JUNE 1985 1150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	4.80	5.20B	1.50	1.50	2.96	....	....	256	....	595	494	17	457
Apr.	1.80	3.00	.25	.70	1.18	....	....	218	....	858	772	461	663
May.	.95	2.00	CAB	CAB	.44	....	....	605	....	1,666	1,292	644	1,058
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,058	1,058	1,058
Year	4.80	5.20B	CAB	CAB	1.14	....	....	605	....	3,119	1,292	17	1,058

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—PUTS

JUNE 1985 1175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	4.30	5.15	2.30	2.25	3.86	....	....	112	..	174	144	12	144
Apr	2.85	3.90	.40	1.25	1.81	....	....	165	....	442	309	140	309
May	1.65	3.25	.05	....	.82	....	....	318	....	812	678	309	659
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	659	659	659
Year	4.30	5.15	CAB	CAB	1.57	....	....	318	....	1,428	678	12	659

JUNE 1985 1200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	4.25	4.30	3.15	3.25	3.53	....	....	110	27	180	169	105	169
Apr	3.80	5.10B	.75	2.10	2.63	....	....	116	....	679	277	173	189
May	2.15	4.80	CAB	CAB	1.29	....	....	361	....	1,900	800	187	789
Jne	CAB	.05	CAB	CAB	.00	....	....	2	....	3	789	....	....
Year	4.25	5.10B	CAB	CAB	1.86	....	....	361	....	2,762	800	....	....

JUNE 1985 1225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	4.60	5.70B	4.50A	4.40	4.66	....	....	5	....	6	6	5	6
Apr	5.75	6.60B	1.60	3.25	3.89	....	....	32	....	137	84	6	81
May	3.55	6.30B	.05	.05	2.00	....	....	244	....	817	326	79	321
Jne	.05	.05	.05	....	.05	....	....	2	....	2	321	321	321
Year	4.60	6.60B	.05	....	2.90	....	....	244	....	962	326	5	321

JUNE 1985 1250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	6.70	6.70	2.25	4.70	4.16	....	....	253	....	686	359	10	359
May	5.20	8.20B	20	.20	3.08	....	....	703	....	2,912	1,934	341	1,934
Jne	.25	.80	CAB	CAB	.28	....	....	408	1	492	1,933	....	....
Year	6.70	8.20B	CAB	CAB	2.50	....	....	703	....	4,092	1,934	....	....

JUNE 1985 1275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	5.95	8.40	3.40	6.45	5.43	....	....	240	....	482	351	7	346
May	8.45	10.30B	45	.75	4.56	....	....	516	....	628	894	343	894
Jne	.40	2.40	.30	....	1.01	....	....	429	41	1,325	893	....	....
Year	5.95	10.30B	.30	....	3.98	....	....	516	....	2,435	894	....	....

JUNE 1985 1300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	4.60	10.80B	4.40	8.40	7.71	....	....	79	....	128	87	79	87
May	9.70	12.00B	1.60	1.96	6.39	....	....	101	....	212	165	45	165
Jne	1.35	4.80	1.00	....	3.03	....	....	133	....	348	268	....	....
Year	4.60	12.00B	1.00	....	5.71	....	....	133	....	688	268	....	....

SEPTEMBER 1985 1000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	2.10	2.10	1.50A	.50	1.27	....	....	1	....	1	1	1	1
Apr	.20	.55	.20	.25	.45	....	....	25	....	55	51	1	51
May	.80	80	35	.20	.31	....	....	12	....	14	70	48	60
Jne	.20	.20	.20	.05	.11	....	....	2	....	2	62	60	62
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	62	62	62
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	62	62	62
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	62	62	62
Year	2.10	2.10	CAB	CAB	.30	....	....	25	....	72	70	1	62

SEPTEMBER 1985 1025 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.90	3.90	.80	.80	2.14	....	....	52	....	115	58	2	7
Apr	....	....	.80A	.35	.52	....	....	....	....	....	7	6	6
May	....	90B	.40A	.30	.48	....	....	....	....	....	6	6	6
Jne	....	....	.25A	.05	.16	....	....	....	....	....	6	6	6
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	6	6	6
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	6	6	6
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	6	6	6
Year	3.90	3.90	CAB	CAB	.48	....	....	52	....	115	58	2	6

SEPTEMBER 1985 1050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	3.70	3.90B	3.70	4.25	3.97	....	....	1	1	2	2	1	2
Mar	4.50	5.30B	1.45	.95	2.92	....	....	201	....	452	230	3	210
Apr	1.00	1.50B	.80	.70	.82	....	....	3	....	4	214	210	214
May	.70	1.30B	.70	.35	.68	....	....	1	....	1	214	213	213
Jne	.30	.30	.05	.05	.23	....	....	4	....	6	218	214	218
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	224	218	218
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	218	218	218
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	218	213	218
Year	3.70	5.30B	CAB	CAB	1.07	....	....	201	....	465	230	1	218

SEPTEMBER 1985 1075 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	6.20	6.20	1.50	1.35	3.45	....	....	50	....	143	90	20	37
Apr	1.30	2.00B	1.30	1.60	1.17	....	....	10	....	10	37	27	27
May	2.00	2.00	1.30A	.40	.88	....	....	1	....	1	27	26	26
Jne	.35	.35	.30	.10	.29	....	....	65	....	65	67	26	67
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	67	67	67
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	68	67	67
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	67	67	67
Year	6.20	6.20	CAB	CAB	.82	....	....	65	....	219	90	20	67

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—PUTS

SEPTEMBER 1985 1100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	5.60	5.60	2.10	1.85	2.92	....	....	11	..	30	27	7	26
Apr	2.40	2.80B	.90	1.40	1.70	....	....	8	....	11	33	24	32
May	2.80	2.80	1.00A	.70	1.31	....	....	300	....	307	332	29	332
Jne	.70	.90B	.15	.15	.49	....	....	200	....	226	332	129	153
Jly	CAB	CAB	CAB	CAB	.02	....	....	....	....	....	154	153	154
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	156	153	153
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	153	153	153
Year	5.60	5.60	CAB	CAB	.92	....	....	300	....	576	332	7	153

SEPTEMBER 1985 1125 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	3.30	3.30	1.65A	1.75	2.16	....	....	25	....	55	25	....	....
May	2.50	2.65B	1.35A	.85	1.82	....	....	20	....	31	31	2	31
Jne	1.10	1.10	.50	.25	.69	....	....	40	....	63	72	31	72
Jly	.10	.10	CAB	CAB	.05	....	....	15	....	15	72	72	72
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	72	72	72
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	72	72	72
Year	3.30	3.30	CAB	CAB	.78	....	....	40	....	184	72	....	72

SEPTEMBER 1985 1150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	7.00	7.00	3.30	3.30	4.50	....	....	200	....	211	200	10	200
Apr	4.30	5.20	2.10A	2.85	3.11	....	....	203	....	228	202	115	115
May	3.80	4.80	1.80	1.20	2.50	....	....	1,000	...	1,516	1,119	115	1,119
Jne	2.10	2.10	.45A	.35	1.05	....	....	502	....	587	1,170	1,114	1,114
Jly	.30	.30	CAB	CAB	.08	....	....	45	....	55	1,114	1,068	1,089
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	...	1,089	1,087	1,087
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,087	1,087	1,087
Year	7.00	7.00	CAB	CAB	1.60	....	....	1,000	....	2,597	1,170	10	1,087

SEPTEMBER 1985 1175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	6.75	6.80B	4.40A	4.25	5.41	....	....	30	....	22	20	....	12
Apr	6.05	6.05	2.80A	3.75	4.02	....	....	21	....	24	22	2	22
May	3.90	6.30	1.80	1.70	3.34	....	...	12	....	21	34	23	34
Jne	2.20	2.90B	.70A	.55	1.55	....	...	2,150	....	5,143	3,385	33	1,012
Jly	.50	.65B	CAB	CAB	.15	....	....	20	....	43	1,012	1,010	1,010
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,010	1,010	1,010
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,010	1,010	1,010
Year	6.75	6.80B	CAB	CAB	2.06	....	..	2,150	....	5,253	3,385	....	1,010

SEPTEMBER 1985 1200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	6.70	7.35B	3.00	4.85	5.04	....	....	18	....	47	33	1	25
May	5.85	6.25B	2.20	2.30	4.32	....	....	130	....	569	313	25	313
Jne	2.80	3.40B	.90	.90	2.22	....	....	2,372	....	6,450	3,754	313	1,418
Jly	.95	1.00	CAB	CAB	.25	....	...	200	....	536	1,417	1,164	1,180
Aug	.05	.05	CAB	CAB	.00	....	....	100	....	133	1,170	1,045	1,045
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,045	1,045	1,045
Year	6.70	7.35B	CAB	CAB	1.97	....	....	2,372	....	7,736	3,754	1	1,045

SEPTEMBER 1985 1225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	6.60	7.00	4.30A	6.10	5.46	....	....	10	....	14	11	1	10
May	7.00	7.15B	3.20	3.15	5.48	....	....	120	....	387	252	10	252
Jne	3.15	4.90	1.40	1.40	3.06	....	....	313	....	1,058	648	237	648
Jly	1.30	1.40	.10	....	.41	....	....	407	...	976	765	544	545
Aug	.05	.05	CAB	CAB	.01	....	....	2	....	3	545	541	541
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	541	541	541
Year	6.60	7.15B	CAB	CAB	2.40	....	....	407	....	2,439	765	1	541

SEPTEMBER 1985 1250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	6.00	8.80B	4.75	7.55	6.75	....	....	300	....	458	401	6	401
May	10.20	10.30B	4.10	4.15	6.81	....	....	514	....	877	540	401	540
Jne	3.90	5.80	2.05	2.20	4.11	....	....	1,555	....	5,270	3,591	540	3,288
Jly	2.05	2.40	.10	.10	.54	...	..	1,901	....	5,144	3,195	977	977
Aug	.15	.30	CAB	CAB	.06	....	....	235	..	324	976	889	889
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	889	889	889
Year	6.00	10.30B	CAB	CAB	3.06	....	....	1,901	....	12,073	3,591	6	889

SEPTEMBER 1985 1275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	6.30	10.10	6.30	9.15	9.31	....	....	54	....	58	54	50	50
May	6.40	12.15B	5.10	5.30	8.29	....	....	20	....	22	70	50	70
Jne	5.10	6.80B	3.15	3.20	5.38	....	....	138	....	672	568	84	568
Jly	3.50	3.50	.10	.15	.99	....	....	100	....	317	625	473	473
Aug	.35	.60	CAB	CAB	.15	....	....	119	....	178	514	479	508
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	508	508	508
Year	6.30	12.15B	CAB	CAB	4.02	....	....	138	....	1,247	625	50	508

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
SEPTEMBER 1985 1300 PUTS													
Jne	6.30	8.40B	4.25	4.40	6.84	....	....	56	....	287	154	15	154
Jly	3.80	4.50	.30	.25	1.51	....	....	627	7	3.472	1,145	304	773
Aug	.66	1.30	CAB	CAB	.38	....	....	69	....	483	821	734	821
Sep	CAB	.05	CAB	CAB	.00	....	....	19	....	22	821	....	....
Year	6.30	8.40B	CAB	CAB	2.18	....	.. .	627	....	4,264	1,145	....	....
SEPTEMBER 1985 1325 PUTS													
Jly	4.20	4.20	.50	.50	1.49	....	....	800	....	3,186	1,167	39	613
Aug	1.00	2.40	CAB	CAB	.66	....	....	163	....	831	792	606	607
Sep	.05	.50	.05	....	.06	....	....	171	4	215	615	....	....
Year	4.20	4.20	CAB	CAB	.73	....	....	800	....	4,232	1,167	....	....
SEPTEMBER 1985 1350 PUTS													
Jly	4.30	4.35	.85	.90	2.07	....	....	1,726	14	3,811	2,216	58	2,153
Aug	1.45	3.70	.05	.10	1.13	....	....	780	1	7,247	2,434	1,365	1,377
Sep	.20	2.75	.10	....	.76	....	....	488	146	1,322	1,523	....	....
Year	4.30	4.35	.05	....	1.32	....	....	1,726	1	12,380	2,434	....	....
SEPTEMBER 1985 1375 PUTS													
Jly	4.20	5.10B	1.15	1.65	2.91	....	....	684	1	2,261	1,172	112	745
Aug	2.40	5.25B	.25	.50	1.99	....	....	659	1	3,727	1,245	619	1,180
Sep	.90	5.20	.60	....	2.33	....	....	494	83	1,004	1,127	....	....
Year	4.20	5.25B	.25	....	2.41	....	....	684	1	6,992	1,245	....	....
SEPTEMBER 1985 1400 PUTS													
Jly	5.55	5.65	1.85	2.65	3.86	....	....	1,223	2	3,248	1,405	2	1,348
Aug	3.60	7.20D	1.10	1.75	3.32	....	....	404	....	2,283	1,702	1,095	1,702
Sep	2.90	7.60	2.60	....	4.66	....	....	134	9	338	1,629	....	....
Year	5.55	7.60	1.10	....	3.94	....	....	1,223	....	5,869	1,702	....	....
SEPTEMBER 1985 1425 PUTS													
Jly	3.85	3.85	3.10	4.00	3.86	....	....	58	....	155	141	....	141
Aug	6.00	9.10	3.00	3.85	5.12	....	....	88	....	102	110	101	109
Sep	5.60	9.95	5.30A	....	7.10	....	....	10	....	13	109	....	....
Year	3.85	9.95	3.00	....	5.36	....	....	88	....	270	141	....	....
SEPTEMBER 1985 1450 PUTS													
Aug	6.00	6.60B	4.65A	6.30	5.69	....	....	8	....	8	8	8	8
Sep	8.20	12.40B	7.85A	12.20	9.66	....	....	8	....	8	4	....	....
Year	6.00	12.40B	4.65A	12.20	7.67	....	....	8	....	16	8	....	....
DECEMBER 1985 1100 PUTS													
May	2.70	2.70	2.70	1.55	2.17	....	....	4	....	4	4	4	4
Jne	1.40	1.40	1.25A	.85	1.53	....	....	4	....	4	4	4	4
Jly	.50	.50	.15	.05	.32	....	....	124	....	252	228	4	228
Aug	.20	.20	CAB	CAB	.08	....	....	70	....	100	228	228	228
Sep	CAB	.15B	CAB	CAB	.06	....	....	....	....	....	228	228	228
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	228	228	228
Nov	CAB	CAB	CAB	CAB	.00	....	....	50	....	50	278	178	178
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	178	178	178
Year	2.70	2.70	CAB	CAB	.52	....	....	124	....	410	278	4	178
DECEMBER 1985 1125 PUTS													
Jly	.30	.35	.20	.15	.20	....	....	150	....	250	200	100	200
Aug	.20	.30B	.20	.05	.15	....	....	50	....	50	250	200	250
Sep	CAB	.25B	CAB	.05	.13	....	....	....	....	....	250	250	250
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	250	250	250
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	250	250	250
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	250	250	250
Year	.30	.35	CAB	CAB	.08	....	....	150	....	300	250	100	250
DECEMBER 1985 1150 PUTS													
Apr	4.80	4.80	4.70A	4.35	4.46	....	....	50	....	50	50	50	50
May	5.10	5.50B	5.10	2.65	4.13	....	....	450	....	450	500	50	500
Jne	2.50	3.15B	2.50	1.75	2.68	....	....	550	....	550	500	50	50
Jly	.80	.80	.40	.20	.66	....	....	50	....	51	51	50	51
Aug	.35	.35	.30	.10	.26	....	....	25	....	35	86	51	86
Sep	.50	.50	CAB	.15	.23	....	....	2	....	2	88	86	88
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	88	88	88
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	88	88	88
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	. . .	....	88	88	88
Year	4.80	5.50B	CAB	CAB	1.38	....	....	550	....	1,138	500	50	88
DECEMBER 1985 1175 PUTS													
Sep	.70	.70	.10	.20	.37	....	....	50	....	118	83	....	53
Oct	CAB	CAB	CAB	CAB	.02	....	....	....	....	....	53	53	53
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	53	53	53
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	53	53	53
Year	.70	.70	CAB	CAB	.09	....	....	50	....	118	83	....	53

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES PRICES—PUTS

DECEMBER 1985 1200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	7.60	7.65	6.80A	6.60	6.58	....	....	900	....	900	900	700	700
May	7.50	9.00B	4.50	4.25	6.18	....	....	400	....	460	830	700	830
Jne	5.45	5.45	2.80A	3.05	4.35	....	....	410	....	1,159	958	783	958
Jly	1.50	1.50	.65A	.50	1.31	....	....	350	....	381	1,034	789	789
Aug	1.20	1.20	.35A	.40	.63	....	....	200	....	241	738	674	675
Sep	1.25	1.30B	.20	.30	.57	....	....	700	....	2,249	1,302	675	902
Oct	.15	.15	CAB	CAB	.05	....	....	90	....	133	894	890	890
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	890	890	890
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	890	890	890
Year	7.60	9.00B	CAB	CAB	2.18	....	....	900	....	5,503	1,302	674	890

DECEMBER 1985 1225 PUTS

Jne	5.50	6.40	4.10A	3.90	5.37	....	....	25	....	42	42	10	42
Jly	2.00	2.00B	2.00	.70	1.75	....	....	7	....	7	58	42	49
Aug	1.60	1.80B	1.60	.55	.92	....	....	2	....	2	49	49	49
Sep	1.75	2.00B	.40A	.45	.89	....	....	105	....	177	167	49	167
Oct	.15	.15	CAB	CAB	.10	....	....	10	....	15	167	163	163
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	163	163	163
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	163	163	163
Year	5.50	6.40	CAB	CAB	1.29	....	....	105	....	243	167	10	163

DECEMBER 1985 1250 PUTS

May	9.10	9.20	7.75	6.35	7.85	....	....	202	....	481	351	12	351
Jne	7.40	7.65	5.50	4.80	6.53	....	....	250	....	309	531	351	528
Jly	4.80	4.80	1.60	1.05	2.33	....	....	48	....	80	590	528	585
Aug	1.35	2.20B	.80	.90	1.35	....	....	100	....	166	587	536	536
Sep	1.30	2.80	.30	.65	1.32	....	....	34	....	188	633	536	621
Oct	.40	.40	CAB	CAB	.18	....	....	10'	....	11'	621	613	613
Nov	CAB	.05	CAB	CAB	.00	....	....	3	....	9	613	613	613
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	613	613	613
Year	9.10	9.20	CAB	CAB	2.44	....	....	250	....	1,324	633	12	613

DECEMBER 1985 1275 PUTS

Jne	6.65	6.65	5.80	5.90	6.41	....	....	200	....	202	202	200	202
Jly	3.00	3.00	2.00A	1.50	3.02	....	....	204	....	213	348	207	347
Aug	2.55	3.10	1.30A	1.40	1.90	....	....	102	....	114	448	346	346
Sep	1.40	4.00	.50	1.05	1.91	....	....	119	....	453	458	346	454
Oct	.55	.55	CAB	CAB	.29	....	....	200	....	537	469	370	399
Nov	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	399	397	397
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	397	397	397
Year	6.65	6.65	CAB	CAB	1.93	....	....	204	....	1,521	469	200	397

DECEMBER 1985 1300 PUTS

Jly	6.30	6.30	2.00	2.05	3.34	....	....	8	....	37	31	8	31
Aug	3.20	4.30	1.75	2.00	2.60	....	....	103	....	195	194	129	192
Sep	2.00	5.10	.80	1.50	2.68	....	....	476	9	3,256	1,073	194	1,073
Oct	1.15	1.15	.05	....	.47	....	....	598	....	2,134	1,481	984	984
Nov	CAB	.10	CAB	CAB	.00	....	....	35	1	50	956	929	929
Dec	CAB	.05	CAB	CAB	.00	....	....	3	....	3	930	927	927
Year	6.30	6.30	CAB	CAB	1.51	....	....	598	....	5,675	1,481	8	927

DECEMBER 1985 1325 PUTS

Jly	4.75	4.80B	2.90	2.80	3.68	....	....	10	....	15	12	1	12
Aug	4.45	5.80	2.40	2.80	3.45	....	....	40	....	144	82	11	82
Sep	3.40	6.80	1.10	2.20	3.62	....	....	134	....	882	342	88	342
Oct	1.75	1.75	.05	.05	.71	....	....	350	....	1,624	703	437	530
Nov	.05	.15	CAB	CAB	.03	....	....	86	....	148	568	499	499
Dec	CAB	CAB	CAB	CAB	.30	....	....	15	15	25	414	474	474
Year	4.75	6.80	CAB	CAB	1.91	....	....	350	....	2,838	703	1	474

DECEMBER 1985 1350 PUTS

Jly	8.80	8.80	3.00	3.70	5.32	....	....	50	....	95	82	3	82
Aug	4.20	7.00	3.20	3.75	4.50	....	....	126	....	454	450	68	450
Sep	4.50	8.30	1.50	3.00	4.77	....	....	474	6	2,392	913	381	779
Oct	2.60	2.65	.15	.15	1.15	....	....	469	8	2,784	1,039	675	937
Nov	.20	.35	CAB	CAB	.10	....	....	1,222	....	2,780	2,549	909	2,077
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,047	2,047	2,047
Year	8.80	8.80	CAB	CAB	2.64	....	....	1,222	....	8,505	2,549	3	2,047

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—PUTS

DECEMBER 1985 1375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	7.50	7.70B	4.40	4.70	6.00	—	—	100	—	188	186	100	186
Aug	5.60	8.35B	4.35	4.95	5.70	—	—	201	—	654	395	176	275
Sep	5.80	10.20B	2.25	4.10	6.14	—	—	144	—	275	392	286	392
Oct	3.65	3.75	.30	.40	1.79	—	—	329	—	1,820	906	388	888
Nov	.50	.80	CAB	CAB	.25	—	—	262	—	1,487	1,089	866	1,088
Dec	CAB	CAB	CAB	CAB	.00	—	—	—	—	—	1,088	1,088	1,088
Year	7.50	10.20B	CAB	CAB	3.31	—	—	329	—	4,424	1,089	100	1,088

DECEMBER 1985 1400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	6.80	6.80	5.30	5.90	5.92	—	—	43	1	58	53	2	53
Aug	7.60	9.90	5.40	6.30	7.08	—	—	76		173	149	51	148
Sep	7.10	12.15B	3.10	5.40	7.69	—	—	249	—	553	437	144	437
Oct	4.85	4.85	.75	.85	2.68	—	—	399		2,468	1,009	420	980
Nov	1.00	1.70	CAB	CAB	.59	—	—	538	14	2,640	1,358	914	1,355
Dec	CAB	CAB	CAB	CAB	.00	—	—	—		—	1,355	1,355	1,355
Year	6.80	12.15B	CAB	CAB	3.99	—	—	538	—	5,892	1,358	2	1,355

DECEMBER 1985 1425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	6.60	6.60	6.60	7.25	7.25	—	—	20	20	20	20	20	20
Aug	8.40	8.70B	7.20A	7.85	8.62	—	—	2	—	2	22	20	22
Sep	13.55	14.30B	4.10	6.95	9.42	—	—	159	—	395	301	21	284
Oct	4.65	5.30	1.55	1.70	3.90	—	—	100	—	411	565	284	565
Nov	1.95	2.80	.10	.05	1.30	—	—	315	—	1,793	805	505	823
Dec	CAB	CAB	CAB	CAB	.00	—	—	15	—	30	638	—	—
Year	6.60	14.30B	CAB	CAB	5.08	—	—	315	—	2,649	805	—	—

DECEMBER 1985 1450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	6.40	8.20	5.60A	8.60	6.97	—	—	10	—	22	22	10	22
Oct	6.40	6.75B	2.95A	3.00	5.42	—	—	53	—	181	108	20	108
Nov	3.35	4.70B	.05	.10	2.52	—	—	363	—	886	704	104	704
Dec	.10	.10	.05	.05	.06	—	—	101	—	127	721	708	721
Year	6.40	8.20	.05	.05	3.74	—	—	363	—	1,216	721	10	721

DECEMBER 1985 1475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	2.20	2.40B	.30	.35	1.41	—	—	133	12	214	176	12	176
Dec	.20	.75	CAB	CAB	.30	—	—	163	18	480	346	—	—
Year	2.20	2.40B	CAB	CAB	.85	—	—	163	12	694	346	—	—

DECEMBER 1985 1500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	2.95	3.50B	1.65A	1.65	2.68	—	—	20	—	30	20	20	20
Dec	1.60	2.60B	1.20A	—	2.02	—	—	13	—	18	35	—	—
Year	2.95	3.50B	1.20A	—	2.35	—	—	20	—	48	35	—	—

MARCH 1986 1225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	5.60	5.60	3.80A	1.75	3.06	—	—	20	—	30	30	10	30
Aug	3.15	3.40B	2.00A	1.70	2.11	—	—	30	—	30	40	20	20
Sep	2.50	2.65B	2.50	1.65	2.25	—	—	150	—	150	165	20	165
Oct	.35	1.10B	.35	.25	.69	—	—	15	—	15	175	165	165
Nov	.05	.05	CAB	CAB	.16	—	—	5	—	5	165	165	165
Dec	CAB	—	CAB	CAB	.04	—	—	—	—	—	165	165	165
Year	5.60	5.60	CAB	CAB	1.38	—	—	150	—	230	175	10	165

MARCH 1986 1250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	4.40	4.40	4.40	2.30	3.20	—	—	10	—	10	10	10	10
Aug	4.00	4.00	4.00	2.30	2.74	—	—	5	—	5	15	10	15
Sep	3.10	4.70B	2.55	2.20	2.97	—	—	10	—	23	31	15	31
Oct	1.00	1.15B	1.00	.40	.99	—	—	2	—	2	33	31	33
Nov	.10	.10	CAB	CAB	.30	—	—	26	—	26	43	33	33
Dec	CAB	—	CAB	.05	.09	—	—	—	—	—	33	33	33
Year	4.40	4.70B	CAB	.05	1.71	—	—	26	—	66	43	10	33

MARCH 1986 1275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	4.25	4.25	4.15	2.90	3.22	—	—	500	—	650	500	500	500
Oct	2.05	2.05	.65	.50	1.39	—	—	12	—	22	510	500	500
Nov	—	.55B	.10A	.05	.42	—	—	—	—	—	500	500	500
Dec	—	—	—	.10	.16	—	—	—	—	—	500	500	500
Year	4.25	4.25	.10A	.10	1.29	—	—	500	—	672	510	500	500

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—PUTS

MARCH 1986 1300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.50	3.50	3.50	3.05	3.71	—	—	10	—	10	10	10	10
Aug	4.30	4.60	3.55A	3.80	4.36	—	—	20	—	34	40	30	40
Sep	4.00	7.30B	2.40A	3.70	4.74	—	—	80	—	144	104	45	99
Oct	2.80	3.90B	1.00	65	1.86	—	—	15	—	30	103	99	103
Nov	95	1.00B	25A	15	66	—	—	2	—	7	109	103	103
Dec	75	80B	30A	15	30	—	—	110	—	117	188	103	188
Year	3.50	7.30B	25A	15	2.80	—	—	110	—	342	188	10	188

MARCH 1986 1325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	5.45	6.50	2.95	4.60	5.84	—	—	120	—	128	128	120	128
Oct		2.85B	2.50A	1.25	2.55	—	—	—	—	—	128	128	128
Nov	1.20	1.50	40	30	1.04	—	—	84	—	205	243	128	179
Dec	30	1.00B	30	25	51	—	—	20	—	58	211	179	211
Year	5.45	6.50	30	25	2.48	—	—	120	—	391	243	120	211

MARCH 1986 1350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	8.70	8.70	5.80	5.80	6.37	—	—	102	—	385	345	100	344
Sep	6.20	10.10B	3.70	5.66	7.06	—	—	21	—	95	346	304	346
Oct	5.00	5.00	1.80	1.86	3.36	—	—	200	—	365	566	346	566
Nov	2.10	2.80	85A	90	1.55	—	—	1,075	—	1,431	1,706	583	1,551
Dec	1.25	1.90	45A	45	88	—	—	234	—	708	1,791	1,541	1,750
Year	8.70	10.10B	45A	45	3.84	—	—	1,075	—	2,984	1,791	100	1,750

MARCH 1986 1375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	5.95	5.95	2.75	2.65	4.25	—	—	50	—	117	94	3	94
Nov	2.80	3.45	95A	80	2.27	—	—	245	—	795	638	94	548
Dec	80	3.00	80	80	1.41	—	—	177	—	650	710	506	705
Year	5.95	5.95	80	80	2.64	—	—	245	—	1,562	710	3	705

MARCH 1986 1400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	9.20	9.25B	9.20	8.40	8.30	—	—	20	—	20	20	20	20
Sep	6.10	7.40B	5.80A	8.20	9.95	—	—	50	—	80	69	20	69
Oct	6.00	6.60	3.50	3.60	5.46	—	—	156	—	804	499	69	459
Nov	3.95	4.70	1.25	1.30	3.20	—	—	140	1	865	603	457	581
Dec	1.30	4.55B	1.15	1.30	2.19	—	—	1,920	—	3,069	2,558	575	2,525
Year	9.20	9.25B	1.15	1.30	5.83	—	—	1,920	—	4,808	2,558	20	2,525

MARCH 1986 1425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	7.70	7.70	4.80A	4.75	6.63	—	—	40	—	173	135	40	135
Nov	4.90	6.00	2.00	2.00	4.34	—	—	152	—	627	431	135	401
Dec	1.70	5.35	1.70	2.30	3.25	—	—	281	—	685	722	398	722
Year	7.70	7.70	1.70	2.30	4.74	—	—	281	—	1,485	722	40	722

MARCH 1986 1450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	9.10	9.10	6.00	6.10	7.75	—	—	2	—	3	3	1	3
Nov	6.30	7.50B	2.50	2.86	5.71	—	—	43	—	187	111	3	101
Dec	2.85	7.10B	2.85	3.50	4.57	—	—	133	—	575	308	104	228
Year	9.10	9.10	2.50	3.50	6.01	—	—	133	—	765	308	1	228

MARCH 1986 1475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	8.55	9.20B	3.80	4.00	7.18	—	—	38	—	73	34	1	24
Dec	3.80	8.00B	3.70A	5.10	6.15	—	—	12	—	36	38	29	29
Year	8.55	9.20B	3.70A	5.10	6.66	—	—	38	—	109	39	1	29

MARCH 1986 1500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	5.00	11.05B	5.00	6.95	7.96	—	—	28	—	55	40	28	48
Year	5.00	11.05B	5.00	6.95	7.96	—	—	28	—	55	40	28	48

MARCH 1986 1525 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	6.80	12.45B	6.80	9.00	9.96	—	—	20	—	40	35	15	15
Year	6.80	12.45B	6.80	9.00	9.96	—	—	20	—	40	35	15	15

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
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JUNE 1986 1225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	5.00	5.00	4.30A	3.05	3.37	—	—	3	—	3	3	3	3
Oct	—	—	—	.75	1.54	—	—	—	—	—	3	3	3
Nov	—	—	—	.15	.53	—	—	—	—	—	3	3	3
Dec	—	—	—	.15	.35	—	—	—	—	—	3	3	3
Year	5.00	5.00	4.30A	.15	1.44	—	—	3	—	3	3	3	3

JUNE 1986 1275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	3.00	3.00	1.45	1.55	2.21	—	—	5	—	15	10	5	10
Nov	1.60	1.60	.40	.40	1.19	—	—	10	—	40	40	15	40
Dec	.40	1.50	.40	.50	.85	—	—	10	—	39	35	14	14
Year	3.00	3.00	.40	.50	1.41	—	—	10	—	94	40	5	14

JUNE 1986 1300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	7.50	7.50	4.00	5.45	5.77	—	—	20	—	40	40	10	40
Oct	3.70	3.70	1.95	2.05	3.30	—	—	20	—	29	49	40	49
Nov	2.05	2.10B	.80A	.65	1.69	—	—	10	—	40	84	54	79
Dec	.80	2.00	.60A	.80	1.20	—	—	10	—	54	69	44	44
Year	7.50	7.50	.60A	.80	3.00	—	—	20	—	163	84	10	44

JUNE 1986 1325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	4.75	5.90B	4.75	6.50	6.01	—	—	20	—	20	20	20	20
Oct	4.55	4.55	2.50	2.75	4.19	—	—	10	—	25	25	20	25
Nov	2.85	3.10	1.20	.95	2.31	—	—	8	—	41	60	30	58
Dec	1.50	2.50	1.10A	1.20	1.70	—	—	10	—	44	48	28	28
Year	4.75	5.90B	1.10A	1.20	3.55	—	—	20	—	130	60	20	28

JUNE 1986 1350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	5.50	5.55B	3.40	3.55	4.56	—	—	15	—	26	16	5	16
Nov	3.60	3.80	1.75	1.45	3.05	—	—	12	—	49	53	21	53
Dec	1.40	3.45	1.40	1.80	2.35	—	—	2,362	—	4,520	4,098	36	4,084
Year	5.50	5.55B	1.40	1.80	3.32	—	—	2,362	—	4,595	4,098	5	4,084

JUNE 1986 1375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	6.60	6.60	4.50A	4.50	5.60	—	—	5	—	14	9	4	4
Nov	4.65	4.70B	2.20	1.95	3.95	—	—	10	—	50	46	14	43
Dec	1.80	5.50B	1.80	2.55	3.17	—	—	13	—	44	46	36	38
Year	6.60	6.60	1.80	2.55	4.24	—	—	13	—	108	46	4	38

JUNE 1986 1400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	8.00	8.00	6.00	6.20	6.97	—	—	5	—	10	5	—	—
Nov	5.65	6.45	2.70	2.70	5.02	—	—	10	—	55	43	5	43
Dec	3.20	6.00B	3.00	3.45	4.16	—	—	350	—	1,054	1,014	28	1,014
Year	8.00	8.00	2.70	3.45	5.38	—	—	350	—	1,119	1,014	—	1,014

JUNE 1986 1425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	6.45	6.65	6.45	6.80	6.92	—	—	15	—	15	10	10	10
Nov	7.20	7.60	3.50	3.65	6.27	—	—	20	—	72	64	15	58
Dec	3.55	7.30B	3.50A	4.60	5.37	—	—	303	—	685	400	48	407
Year	6.45	7.60	3.50	4.60	6.18	—	—	303	—	772	408	10	407

JUNE 1986 1450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	9.00	9.00	7.50A	8.20	8.52	—	—	5	—	10	10	5	10
Nov	7.85	8.70	4.80A	4.60	7.67	—	—	10	—	45	45	10	39
Dec	4.90	8.85B	4.50A	5.95	6.76	—	—	19	—	87	35	28	35
Year	9.00	9.00	4.50A	5.95	7.65	—	—	19	—	142	45	5	35

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
BRITISH POUND OPTION ON FUTURES PRICES—PUTS

JUNE 1986 1475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	10.60	10.60	9.55	9.75	10.08	....	....	5	....	10	10	5	10
Nov	9.50	10.90B	5.90	5.80	9.24	....	....	10	....	41	45	10	45
Dec	5.90	10.75B	5.70A	7.50	8.31	....	....	15	....	50	38	24	24
Year	10.60	10.90B	5.70A	7.50	9.21	....	....	15	....	101	45	5	24

JUNE 1986 1500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	7.30	12.45B	7.30	9.35	10.27	....	....	5	....	15	10	5	8
Year	7.30	12.45B	7.30	9.35	10.27	....	....	5	....	15	10	5	8

SEPTEMBER 1986 1325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	3.20	3.20B	2.85A	2.45	3.16	....	....	5	....	5	5	5	5
Year	3.20	3.20B	2.85A	2.45	3.16	....	....	5	....	5	5	5	5

SEPTEMBER 1986 1350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	4.20	4.25	3.65A	3.25	4.10	....	....	8	....	11	11	1	11
Year	4.20	4.25	3.65A	3.25	4.10	....	....	8	....	11	11	1	11

SEPTEMBER 1986 1375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	5.00	5.60	4.45A	4.15	5.13	....	....	3	....	12	12	2	12
Year	5.00	5.60	4.45A	4.15	5.13	....	....	3	....	12	12	2	12

SEPTEMBER 1986 1400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	6.00	6.40	5.65A	5.15	6.30	....	....	5	....	18	18	4	18
Year	6.00	6.40	5.65A	5.15	6.30	....	....	5	....	18	18	4	18

SEPTEMBER 1986 1425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	7.20	8.20B	6.60	6.35	7.68	....	....	6	....	14	14	2	14
Year	7.20	8.20B	6.60	6.35	7.68	....	....	6	....	14	14	2	14

SEPTEMBER 1986 1450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	9.00	9.90B	8.30A	7.75	9.16	....	....	3	....	5	5	2	5
Year	9.00	9.90B	8.30A	7.75	9.16	....	....	3	....	5	5	2	5

SEPTEMBER 1986 1475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	10.20	11.60B	9.90A	9.20	10.85	....	....	3	....	5	5	1	5
Year	10.20	11.60B	9.90A	9.20	10.85	....	....	3	....	5	5	1	5

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
CANADIAN DOLLAR FUTURES PRICES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.7535	.7569	.7504	.7522	.7535	....	....	3,418	299	27,886	7,102	4,154	6,443
Feb.	.7527	.7528	.7100	.7220	.7379	....	....	7,651	1,031	50,822	9,069	6,650	7,999
Mar	.7204	.7242	.7097A	....	.7186	....	....	3,027	6	15,487	8,126	....	....
Year	.7535	.7569	.7097A	....	.7366	....	....	7,651	6	94,195	9,069	....	....

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.7522	.7553	.7490	.7506	.7520	....	....	207	3	868	1,820	1,394	1,820
Feb	.7505	.7510	.7058	.7182	.7352	....	1	1,426	55	8,997	2,957	1,830	2,957
Mar	.7168	.7312	.7064	.7303	.7196	....	....	4,195	514	44,742	9,740	3,141	9,513
Apr	.7276	.7401	.7232	.7304	.7312	....	....	2,413	804	30,725	9,553	8,399	8,496
May	.7292	.7340	.7197	.7320	.7259	....	....	3,811	969	46,918	9,947	5,347	5,347
Jne	.7294	.7322	.7272	....	.7298	....	....	1,644	141	5,831	4,921	....	....
Year	.7522	.7553	.7054	....	.7322	....	1	4,196	3	138,081	9,947	....	....

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.7525	.7545B	.7488A	.7496	.7515	....	....	60	....	140	775	739	775
Feb	.7494	.7494	.7025	.7151	.7331	....	1	202	1	892	877	757	848
Mar	.7105	.7293	.7032	.7286	.7169	....	....	200	6	1,318	1,034	758	1,029
Apr	.7269	.7384	.7220	.7283	.7294	....	....	155	2	796	1,193	982	1,172
May	.7268	.7320	.7174	.7290	.7232	....	....	2,931	33	11,256	6,303	1,220	6,303
Jne	.7264	.7338	.7238	.7334	.7281	....	....	1,771	289	15,198	7,293	6,617	7,293
Jly	.7341	.7430	.7332	.7378	.7377	....	....	1,640	304	20,792	7,700	6,921	7,700
Aug	.7379	.7396	.7313	.7321	.7363	....	....	4,473	363	23,930	7,442	6,545	7,442
Sep	.7283	.7317	.7270	....	.7290	....	....	1,223	441	9,831	7,377	....	....
Year	.7525	.7545B	.7025	....	.7316	....	1	4,473	....	84,153	7,700	....	....

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.7515	.7535B	.7405A	.7489	.7511	....	....	11	....	47	185	169	185
Feb	.7490	.7490	.7006	.7129	.7318	....	1	167	....	462	367	185	367
Mar	.7105	.7285	.7025A	.7279	.7153	....	....	143	1	412	516	413	491
Apr	.7270	.7378	.7215A	.7264	.7281	....	....	97	1	490	605	483	605
May	.7255	.7288	.7155A	.7268	.7211	....	....	54	....	308	612	561	580
Jne	.7250	.7317	.7219	.7309	.7253	....	....	104	3	504	595	474	547
Jly	.7320	.7406	.7315	.7360	.7356	....	....	103	1	893	745	543	744
Aug	.7361	.7375B	.7295	.7301	.7344	....	....	629	5	2,964	1,583	720	1,583
Sep	.7263	.7357	.7222	.7277	.7281	....	....	3,764	722	29,799	5,328	1,824	3,979
Oct	.7289	.7336	.7268	.7303	.7309	....	....	1,446	324	20,862	4,480	3,718	3,808
Nov	.7298	.7316	.7215	.7218	.7260	....	....	3,562	602	30,778	7,253	3,967	6,226
Dec	.7216	.7217	.7139	....	.7179	....	....	3,686	283	18,987	6,513	....	....
Year	.7515	.7535B	.7006	....	.7288	....	1	3,764	....	106,486	7,253	....	....

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.7500	.7504	.7500	.7487	.7499	....	....	20	....	25	25	5	25
Feb	.7487	.7487	.6981	.7119	.7310	....	1	56	....	110	55	25	37
Mar	.7130	.7220B	.7010	.7274	.7136	....	....	38	....	121	97	37	97
Apr	.7329	.7352	.7240	.7251	.7271	....	....	80	....	153	212	97	212
May	.7245	.7250	.7149	.7248	.7196	....	....	10	....	69	224	212	223
Jne	.7215	.7299	.7200	.7290	.7234	....	....	10	....	24	225	222	225
Jly	.7305	.7383	.7287	.7346	.7338	....	....	69	....	307	276	225	276
Aug	.7337	.7368B	.7280A	.7277	.7328	....	....	22	....	101	290	266	275
Sep	.7250	.7340	.7205A	.7257	.7261	....	....	142	1	439	525	266	512
Oct	.7257	.7325	.7255	.7293	.7298	....	....	84	1	407	583	500	583
Nov	.7292	.7302	.7196	.7198	.7246	....	....	599	16	2,540	1,565	574	1,565
Dec	.7193	.7200	.7099	.7114	.7142	....	....	4,047	883	39,634	12,792	2,060	12,792
Year	.7500	.7504	.6981	.7114	.7271	....	1	4,047	....	43,930	12,792	5	12,792

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.7070	.7260	.7070	.7268	.7226	....	....	1	....	2	2	....	2
Apr	.7360	.7360	.7247	.7241	.7266	....	....	15	....	16	18	2	18
May	.7186	.7250	.7140	.7230	.7183	....	....	5	....	10	26	18	26
Jne	.7230	.7268B	.7195	.7272	.7216	....	....	46	....	54	80	27	80
Jly	.7285	.7360	.7285	.7333	.7320	....	....	63	....	78	97	81	97
Aug	.7333	.7350B	.7270A	.7259	.7313	....	....	62	....	138	161	97	161
Sep	.7235	.7325	.7190	.7237	.7243	....	....	34	....	109	249	165	249
Oct	.7280	.7313B	.7250	.7281	.7282	....	....	10	....	46	268	247	268
Nov	.7278	.7290B	.7180	.7180	.7231	....	....	233	....	623	544	259	544
Dec	.7180	.7180	.7081A	.7099	.7124	....	....	79	6	643	844	577	844
Year	.7070	.7360	.7070	.7099	.7240	....	....	233	....	1,719	844	....	844

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.7229	.7300	.7176	.7219	.7226	....	....	15	....	33	31	....	31
Oct	.7260	.7303	.7245A	.7270	.7269	....	....	5	....	13	44	31	44
Nov	.7270	.7280B	.7180	.7165	.7218	....	....	32	....	104	141	44	141
Dec	.7140	.7155	.7065	.7085	.7106	....	....	60	....	149	198	148	198
Year	.7229	.7303	.7065	.7085	.7204	....	....	60	....	299	198	....	198

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.7195	.7200B	.7170	.7150	.7179	....	....	27	....	44	40	27	40
Dec	.7110	.7150	.7045A	.7070	.7080	....	....	42	....	77	82	40	81
Year	.7195	.7200B	.7045A	.7070	.7134	....	....	42	....	121	82	27	81

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	.7120	.7120	.7025A	.7055	.7061	....	....	10	....	12	24	....	14
Year	.7120	.7120	.7025A	.7055	.7061	....	....	10	....	12	24	....	14

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK FUTURES PRICES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.3167	.3210	.3137	.3170	.3169	....	....	27,338	8,056	410,308	48,410	32,544	48,223
Feb	.3160	.3169	.2881	.2986	.3037	....	....	37,861	17,437	422,145	42,510	33,382	33,382
Mar	.2982	.3002	.2906	....	.2961	....	....	18,617	1,127	87,362	33,813	....	....
Year	.3167	.3210	.2881	....	.3055	....	....	37,861	1,127	919,815	48,410	....	....

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.3198	.3237	.3180	.3191	.3193	....	....	667	77	5,952	2,741	1,135	2,741
Feb	.3182	.3191	.2905	.3013	.3061	....	....	3,945	606	34,415	11,091	2,938	11,091
Mar	.3009	.3295	.2931	.3287	.3062	....	....	45,815	3,061	507,912	50,341	11,586	45,532
Apr	.3227	.3385	.3151	.3209	.3257	....	....	50,125	18,682	598,454	47,391	42,411	43,253
May	.3189	.3317	.3073	.3285	.3224	....	....	37,549	13,963	573,100	45,462	36,172	37,848
Jne	.3290	.3305	.3218	....	.3254	....	....	23,331	1,627	82,586	36,324	....	....
Year	.3198	.3385	.2905	....	.3175	....	....	50,125	77	1802,418	50,341	....	....

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.3230	.3260B	.3194A	.3215	.3222	....	....	102	....	586	438	184	438
Feb	.3200	.3200	.2925A	.3045	.3088	....	....	620	7	2,215	1,119	418	1,119
Mar	.3035	.3325	.2962	.3317	.3092	....	....	921	22	4,227	2,350	1,135	2,283
Apr	.3259	.3407	.3178	.3234	.3282	....	....	1,446	99	9,932	3,535	2,249	3,490
May	.3213	.3340	.3095	.3305	.3246	....	....	4,784	427	35,287	14,546	3,679	14,546
Jne	.3312	.3346	.3236	.3315	.3282	....	....	33,998	9,070	373,442	48,191	17,938	48,191
Jly	.3312	.3607	.3285	.3601	.3458	....	....	43,787	12,435	668,366	60,414	46,730	50,812
Aug	.3591	.3667	.3511	.3556	.3594	....	....	44,335	16,928	574,297	50,923	41,484	41,484
Sep	.3517	.3532	.3363	....	.3435	....	....	31,902	1,313	140,635	36,187	....	....
Year	.3230	.3667	.2925A	....	.3299	....	....	44,335	....	1808,997	60,414	....	....

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.3258	.3290B	.3228A	.3247	.3255	....	....	117	....	235	111	39	81
Feb	.3250	.3250	.2971	.3084	.3120	....	....	34	....	213	154	67	154
Mar	.3068	.3355	.2995	.3355	.3127	....	....	181	1	1,085	422	151	391
Apr	.3287	.3433	.3232	.3286	.3313	....	....	132	3	790	569	407	569
May	.3243	.3381	.3123	.3326	.3272	....	....	118	7	989	667	557	667
Jne	.3333	.3366	.3256	.3337	.3303	....	....	595	55	3,954	1,870	725	1,799
Jly	.3336	.3639	.3308	.3633	.3485	....	....	1,728	103	15,075	5,314	1,792	5,314
Aug	.3624	.3698	.3540	.3588	.3626	....	....	4,084	617	33,779	12,205	5,585	12,205
Sep	.3546	.3900	.3397	.3753	.3561	....	....	45,258	7,817	503,408	43,050	13,486	40,748
Oct	.3762	.3867	.3734	.3839	.3805	....	....	38,804	5,040	497,640	47,598	40,411	46,504
Nov	.3842	.3995	.3794	.3986	.3866	....	....	38,462	8,368	425,880	50,098	41,088	44,740
Dec	.4006	.4009	.3908	....	.3960	....	....	29,925	2,444	134,745	42,209	....	....
Year	.3258	.4009	.2971	....	.3474	....	....	45,258	....	1617,753	50,098	....	....

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.3251	.3251	.3040	.3124	.3155	....	....	....	....	3	3	....	3
Mar	.3086	.3328B	.3086	.3393	.3171	....	....	[illegible]	....	3	4	3	4
Apr	.3358	.3415	.3277A	.3305	.3352	....	....	2	....	5	6	4	6
May	.3195	.3387	.3177A	.3352	.3303	....	....	47	....	79	48	6	48
Jne	.3295	.3368	.3295	.3363	.3327	....	....	258	....	437	410	48	410
Jly	.3333	.3662	.3333	.3666	.3513	....	....	808	....	1,867	999	408	846
Aug	.3659	.3731	.3569	.3623	.3659	....	....	167	....	1,043	1,271	865	1,271
Sep	.3584	.3836	.3436	.3786	.3595	....	....	567	67	4,256	1,980	1,261	1,937
Oct	.3793	.3898	.3768	.3867	.3837	....	....	827	43	7,521	4,078	1,953	4,078
Nov	.3873	.4030	.3825	.4021	.3898	....	....	3,967	335	25,225	12,024	4,062	12,024
Dec	.4045	.4135	.3941	.4120	.4017	....	....	24,571	3,733	254,319	51,484	13,114	51,484
Year	.3251	.4135	.3040	.4120	.3529	....	....	24,571	....	294,758	51,484	....	51,484

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.3335	.3365B	.3335	.3393	.3369	....	....	....	....	....	....	....	....
Jly	.3633	.3700	.3594A	.3711	.3549	....	....	11	....	17	7	....	6
Aug	.3694	.3759	.3680	.3686	.3699	....	....	2	....	10	7	4	5
Sep	.3610	.3635B	.3610	.3624	.3636	....	....	4	....	10	12	5	12
Oct	.3888	.3922B	.3805A	.3894	.3871	....	....	88	....	311	214	13	210
Nov	.3895	.4065	.3872A	.4056	.3930	....	....	121	6	974	565	216	555
Dec	.4077	.4169	.3972	.4155	.4049	....	....	670	39	4,113	1,947	615	1,947
Year	.3335	.4169	.3335	.4155	.3729	....	....	670	....	5,436	1,947	....	1,947

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.3762	.3762	.3762	.3712	.3751	....	....	1	....	1	1	1	1
Sep	....	....	....	.3862	.3679	....	....	....	....	....	1	1	1
Oct	.3911	.3945	.3911	.3926	.3909	....	....	1	....	4	4	1	4
Nov	.3950	.4060	.3905	.4086	.3967	....	....	12	....	35	26	5	26
Dec	.4122	.4180	.4030	.4187	.4085	....	....	45	....	158	92	28	92
Year	.3762	.4180	.3762	.4187	.3878	....	....	45	....	196	92	1	92

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.4156	.4156	.4156	.4150	.4150	....	....	2	2	2	2	2	2
Dec	.4142	.4142	.4090	.4227	.4135	....	....	3	....	8	2	....	2
Year	.4156	.4156	.4090	.4227	.4142	....	....	3	....	10	2	....	2

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—CALLS

MARCH 1985 28 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.06	2.25B	.95A	1.87	1.67	....	....	15	....	20	15	3	15
Mar	1.78	1.96	1.13	....	1.51	....	....	13	4	48	47	....	....
Year	1.06	2.25B	.95A	....	1.59	....	....	15	....	68	47	....	....

MARCH 1985 29 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.42	1.69	.31	.94	1.06	....	....	497	....	1,236	541	18	443
Mar	.87	.98	.27	....	.56	....	....	212	55	826	459	....	....
Year	1.42	1.69	.27	....	.81	....	....	497	....	2,062	541	....	....

MARCH 1985 30 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.70	1.80B	1.65A	1.70	1.69	....	....	15	....	15	15	15	15
Feb	1.15	1.15	.07	.26	.66	....	....	2,434	....	12,144	2,971	15	2,853
Mar	.26	.28	CAB	CAB	.08	....	....	831	227	2,941	3,075	....	....
Year	1.70	1.80B	CAB	CAB	.81	....	....	2,434	....	15,100	3,075	....	....

MARCH 1985 31 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.07	1.28	.78	.85	.97	....	....	278	10	2,269	1,434	308	1,434
Feb	.79	.83	.02	.08	.22	....	....	4,911	92	28,318	10,189	1,478	10,189
Mar	.08	.08	CAB	CAB	.01	....	....	482	207	1,279	10,352	10,133	10,133
Year	1.07	1.28	CAB	CAB	.40	....	....	4,911	10	31,866	10,352	308	10,133

MARCH 1985 32 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.55	.70	.28	.29	.44	....	....	2,564	308	19,376	6,028	2,934	6,028
Feb	.26	.27	.01	.02	.05	....	....	4,151	121	23,393	8,914	6,112	7,584
Mar	.02	.03	CAB	CAB	.00	....	....	880	152	1,095	7,822	....	....
Year	.56	.70	CAB	CAB	.16	....	....	4,151	121	43,864	8,914	....	....

MARCH 1985 33 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.28	.36	.08	.09	.20	....	....	1,796	339	21,858	8,362	4,243	8,362
Feb	.08	.08	CAB	CAB	.01	....	....	2,022	14	7,325	8,895	7,495	7,496
Mar	CAB	.01	CAB	CAB	.00	....	....	330	1	561	7,494	....	....
Year	.28	.36	CAB	CAB	.07	....	....	2,022	1	29,744	8,895	....	....

MARCH 1985 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.14	.18	.02	.02	.08	....	....	865	105	8,529	5,436	4,460	5,347
Feb	.01	.03	CAB	CAB	.00	....	....	830	2	1,260	5,441	5,392	5,394
Mar	CAB	.01	CAB	CAB	.00	....	....	6	....	14	5,393	....	....
Year	.14	.18	CAB	CAB	.02	....	....	865	....	9,803	5,441	....	....

MARCH 1985 35 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.06	.08	.01	.01	.03	....	....	1,300	7	5,278	6,115	5,879	5,894
Feb	.01	.02	CAB	CAB	.00	....	....	30	7	158	5,932	5,787	5,788
Mar	CAB	CAB	CAB	CAB	.00	....	....	107	6	138	5,783	5,651	5,651
Year	.06	.08	CAB	CAB	.01	....	....	1,300	6	5,575	6,115	5,651	5,651

MARCH 1985 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.03	.04	.01	.01	.01	....	....	410	....	1,839	3,242	2,967	3,172
Feb	.01	.01	CAB	CAB	.00	....	....	62	4	81	3,172	3,096	3,096
Mar	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,096	3,096	3,096
Year	.03	.04	CAB	CAB	.00	....	....	410	....	1,920	3,242	2,967	3,096

MARCH 1985 37 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.02	.02	.01	....	.01	....	....	342	....	795	2,037	1,898	1,987
Feb	.01	.01	CAB	CAB	.00	....	....	28	2	39	1,980	1,965	1,966
Mar	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,965	1,965	1,965
Year	.02	.02	CAB	CAB	.00	....	....	342	....	834	2,037	1,898	1,965

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—CALLS

JUNE 1985 28 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.76	2.55	1.51	2.35	[illegible]	....	....	49	....	90	58	1	58
Mar	1.87	4.75B	1.82A	4.88	[illegible]	....	....	188	....	283	184	59	184
Apr	3.83	5.35B	3.60A	4.09	[illegible]	....	....	115	....	125	183	135	135
May	3.56	5.07B	2.98A	4.85	4.24	....	....	2	....	2	132	25	25
Jne	...	4.90B	4.50A	....	4.66	....	....	....	....	....	25	....	....
Year	1.76	5.35B	1.51	....	3.68	....	....	188	....	500	184	....	....

JUNE 1985 29 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.59	1.90	1.00A	1.62	1.49	....	....	247	8	602	343	8	343
Mar	1.58	3.80	1.13	3.93	[illegible]	....	....	475	....	2,205	1,065	352	879
Apr	3.25	4.77	2.70A	3.09	[illegible]	....	....	192	....	344	858	108	108
May	3.11	4.07B	1.98A	3.85	[illegible]	....	....	97	....	158	132	10	10
Jne	3.76	3.90B	3.50A	....	3.86	....	....	1	....	1	9	....	....
Year	1.59	4.77	1.00A	....	2.80	....	....	[illegible]	....	3,310	1,065	....	....

JUNE 1985 30 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.40	2.40	1.98A	2.08	2.10	....	....	2		4	3	2	2
Feb	1.83	1.83	.62	1.06	1.25	....	....	1,226	....	4,277	2,132	2	2,126
Mar	1.02	2.97	.66A	3.02	1.38	....	....	1,407	87	13,105	4,948	2,258	3,210
Apr	2.50	3.83	1.65	2.14	2.68	....	....	446	1	2,991	3,232	2,222	2,507
May	1.91	3.07	1.08	2.85	2.30	....	....	280	....	709	2,507	1,431	1,431
Jne	2.97	2.97	2.41	....	2.66	....	....	25	2	61	1,053	....	....
Year	2.40	3.83	.62	....	2.06	....	....	1,407		21,147	4,948	....	....

JUNE 1985 31 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.60	1.75	1.33	1.38	1.50	....	....	202	....	509	298	1	298
Feb	1.33	1.34	.36	.65	.76	....	....	3,138	25	12,537	4,961	406	4,961
Mar	.63	2.32	.39	2.19	.90	....	....	3,151	215	24,515	8,682	5,096	6,875
Apr	1.74	2.85	1.20	1.30	1.87	....	....	1,032	23	6,970	7,112	6,288	6,738
May	1.20	2.17	.52	1.85	1.42	....	....	2,490	8	7,928	6,827	5,752	5,752
Jne	1.93	1.98	1.42	....	1.66	....	....	71	34	285	5,745	....	....
Year	1.60	2.85	.36	....	1.35	....	....	3,151	....	52,744	8,682	....	....

JUNE 1985 32 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.12	1.30	.82	.85	.99	....	....	812	4	4,862	2,912	109	2,912
Feb	.80	.83	.20	.38	.44	....	....	966	78	9,532	5,376	2,884	5,376
Mar	.35	1.55	.21	1.53	.56	....	....	2,873	239	21,416	7,134	5,280	6,663
Apr	1.16	2.01	.62	.70	1.20	....	....	1,927	249	17,002	7,302	6,231	6,616
May	.64	1.32	.24	.89	.71	....	....	1,834	157	18,571	7,842	6,335	6,335
Jne	.91	1.02	.41	....	.67	....	....	1,901	136	2,733	6,298	....	....
Year	1.12	2.01	.20	....	.76	....	....	2,873	4	74,116	7,842	....	....

JUNE 1985 33 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.70	.88	.47	.47	.62	....	....	384	2	1,261	795	114	795
Feb	.45	.47	.12	.21	.23	....	....	1,206	19	6,353	3,191	1,136	3,191
Mar	.21	1.00	.12	.97	.33	....	....	3,762	75	18,177	7,276	3,196	7,276
Apr	.70	1.28	.30	.32	.70	....	....	2,417	431	24,502	6,789	6,085	6,085
May	.30	.64	.05	.23	.28	....	....	2,607	470	30,103	9,394	6,391	8,124
Jne	.24	.26	CAB	CAB	.09	....	....	1,316	786	5,239	8,096	....	....
Year	.70	1.28	CAB	CAB	.37	....	....	3,762	2	85,635	9,394	....	....

JUNE 1985 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.45	.55	.25	.25	.38	....	....	340	1	968	667	182	667
Feb	.25	.25	.06	.11	.11	....	....	553	11	3,161	1,847	780	1,847
Mar	.12	.66	.06	.62	.19	....	....	927	30	5,642	3,792	1,868	3,792
Apr	.43	.76	.12	.13	.39	....	....	1,603	174	15,480	4,823	3,564	4,369
May	.12	.27	.01	.04	.10	....	....	1,805	33	15,092	5,768	4,487	5,307
Jne	.05	.05	CAB	CAB	.01	....	....	435	134	1,310	5,370	....	....
Year	.45	.76	CAB	CAB	.19	....	....	1,805	1	41,653	5,768	....	....

JUNE 1985 35 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.30	.37	.13	.14	.24	....	....	307	....	1,148	556	60	556
Feb	.12	.13	.04	.07	.05	....	....	166	1	1,466	1,040	624	1,040
Mar	.07	.38	.05	.37	.11	....	....	779	....	3,402	2,899	1,068	2,899
Apr	.24	.43	.06	.06	.21	....	....	1,269	77	9,722	4,845	2,914	4,607
May	.05	.12	CAB	.01	.04	....	....	702	7	3,435	4,880	4,344	4,344
Jne	CAB	.01	CAB	CAB	.00	....	....	121	5	325	4,287	....	....
Year	.30	.43	CAB	CAB	.10	....	....	1,269	....	19,498	4,880	....	....

JUNE 1985 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.18	.18	.03	.03	.07	....	....	44	....	148	125	19	125
May	.03	.05	CAB	.01	.02	....	....	13	....	71	142	117	118
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	118	118	118
Year	.18	.18	CAB	CAB	.03	....	....	44	....	219	142	19	118

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 29 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.68	1.90	1.58A	2.10	2.01	....	....	16	....	28	12	6	6
Mar	1.75	3.92B	1.70A	4.28	2.50	....	....	300	....	780	389	6	389
Apr	....	4.80B	3.27A	3.44	3.92	....	....	....	....	....	389	388	388
May	3.25	4.25B	2.70	4.06	3.55	....	....	40	....	43	393	386	386
Jne	3.54	4.44B	3.47A	4.15	3.84	....	....	20	....	42	397	386	397
Jly	4.95	6.82B	3.94A	7.01	5.58	....	....	16	....	20	397	104	104
Aug	6.66	7.59B	6.15A	6.56	6.94	....	....	80	....	91	146	100	148
Sep	6.06	6.16	5.15	....	5.76	....	....	54	20	163	175	....	....
Year	1.68	7.59B	1.58A	....	4.26	....	....	300	....	1,167	397	....	....

SEPTEMBER 1985 30 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.66	1.90	1.10	1.50	1.52	....	....	153	....	289	238	50	238
Mar	1.46	3.35	1.19	3.45	1.89	....	....	504	8	2,241	1,275	254	1,155
Apr	2.95	4.06	2.50A	2.63	3.12	....	....	391	....	864	1,190	759	909
May	1.80	3.46B	1.80	3.15	2.79	....	....	202	....	555	1,237	907	1,237
Jne	2.68	3.44B	2.59A	3.16	2.93	....	....	212	....	352	1,288	1,137	1,248
Jly	3.12	5.82B	2.95A	6.01	4.59	....	....	691	....	852	1,556	394	396
Aug	5.86	6.59B	5.15A	5.56	5.94	....	....	25	....	33	393	233	233
Sep	5.20	5.20	4.12	....	4.76	....	....	13	....	18	231	....	....
Year	1.66	6.59B	1.10	....	3.44	....	....	691	....	5,204	1,556	....	....

SEPTEMBER 1985 31 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.87	1.93B	1.80A	1.84	1.90	....	....	1	....	1	1	1	1
Feb	1.65	1.65	.76A	1.10	1.18	....	....	103	....	430	280	6	280
Mar	1.10	2.65B	.86	2.77	1.42	....	....	440	6	1,606	742	286	729
Apr	2.28	3.20	1.85	1.90	2.41	....	....	458	....	1,040	1,316	709	1,316
May	1.63	2.80	1.23	2.35	2.09	....	....	584	....	2,160	1,934	1,303	1,826
Jne	2.40	2.58B	1.89	2.29	2.13	....	....	655	....	1,697	1,998	1,493	1,585
Jly	2.17	4.86	2.10A	5.01	3.62	....	....	102	....	393	1,590	787	787
Aug	4.42	5.59B	4.15A	4.56	4.94	....	....	27	....	136	700	98	98
Sep	4.29	4.29	3.20	....	3.76	....	....	5	....	12	98	....	....
Year	1.87	5.59B	.76A	....	2.60	....	....	655	....	7,477	1,998	....	....

SEPTEMBER 1985 32 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.60	1.60	1.25A	1.30	1.38	....	....	70	....	79	79	70	79
Feb	1.22	1.22	.52A	.78	.80	....	....	320	1	1,455	1,052	82	1,052
Mar	.70	2.15B	.58	2.14	1.04	....	....	253	1	664	1,329	1,021	1,324
Apr	1.70	2.57	1.30	1.40	1.82	....	....	300	10	2,004	2,158	1,298	2,158
May	1.33	2.06	.83	1.69	1.52	....	....	825	9	3,826	2,869	2,140	2,513
Jne	1.72	1.84	1.24	1.55	1.46	....	....	227	18	1,730	3,062	2,524	2,616
Jly	1.54	4.02	1.34	4.01	2.69	....	....	507	1	2,363	2,963	2,488	2,488
Aug	3.74	4.59B	3.15A	3.56	3.94	....	....	56	....	204	2,238	1,268	1,272
Sep	3.19	3.29	2.19	....	2.76	....	....	303	7	352	1,270	....	....
Year	1.60	4.59B	.52A	....	1.93	....	....	825	....	12,677	3,062	....	....

SEPTEMBER 1985 33 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.15	1.22	.86A	.89	1.03	....	....	52	....	68	59	53	59
Feb	.75	.77B	.37	.62	.54	....	....	57	....	323	198	71	198
Mar	.49	1.60	.40A	1.64	.75	....	....	87	....	705	468	198	468
Apr	1.24	1.90	.93	.99	1.32	....	....	308	12	1,613	1,303	494	1,303
May	.89	1.57	.54	1.14	1.05	....	....	957	12	5,809	3,550	1,305	3,550
Jne	1.17	1.23	.75A	.96	.94	....	....	1,413	88	12,050	5,225	3,585	4,958
Jly	.95	3.04	.80	3.02	1.88	....	....	2,215	45	8,780	6,757	5,118	5,118
Aug	2.92	3.61	2.14	2.56	2.95	....	....	721	1	2,298	5,088	2,194	2,194
Sep	2.16	2.29	1.01	....	1.76	....	....	107	41	299	2,123	....	....
Year	1.15	3.61	.37	....	1.35	....	....	2,215	....	31,945	6,757	....	....

SEPTEMBER 1985 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.79	.80B	.59A	.61	.72	....	....	7	....	14	62	53	62
Feb	.50	.50	.27	.40	.35	....	....	3	....	18	75	63	75
Mar	.40	1.25	.27	1.18	.53	....	....	65	....	321	244	74	244
Apr	.93	1.42	.62	.65	.94	....	....	1,093	14	2,795	2,244	249	2,244
May	.62	1.10	.36	.75	.71	....	....	[illegible]33	16	4,345	3,104	2,247	3,104
Jne	.77	.82	.40	.55	.57	....	....	1,897	91	12,647	6,115	3,298	6,115
Jly	.55	2.08	.43	2.09	1.19	....	....	[illegible],079	116	16,894	6,447	4,356	4,356
Aug	1.93	2.64	1.23	1.56	1.98	....	....	682	4	2,845	4,322	2,579	2,579
Sep	1.18	1.35B	.10A	....	.76	....	....	530	20	714	2,554	....	....
Year	.79	2.64	.10A	....	.86	....	....	2,079	....	40,593	6,447	....	....

SEPTEMBER 1985 35 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.63	.63	.40	.38	.50	....	....	4	....	13	13	4	13
Feb	.35	.40	.15	.26	.23	....	....	21	....	39	46	14	46
Mar	.25	.86	.20A	.85	.37	....	....	22	....	79	86	46	86
Apr	.75	1.00	.40	.44	.66	....	....	123	....	603	412	91	412
May	.42	.80	.25	.46	.47	....	....	279	4	1,845	1,087	447	984
Jne	.49	.52	.22	.30	.33	....	....	539	43	4,450	2,803	1,008	2,798
Jly	.30	1.27	.22	1.25	.67	....	....	2,654	78	25,460	6,154	2,853	5,498
Aug	1.20	1.69	.59	.61	1.10	....	....	1,310	43	7,547	6,068	4,471	4,471
Sep	.25	.36	CAB	CAB	.10	....	....	1,667	665	3,362	4,670	....	....
Year	.63	1.69	CAB	CAB	.49	....	....	2,654	....	43,398	6,154	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.50	.70	.25	.27	.44	....	....	27	2	127	80	3	80
May	.23	.53	.15	.28	.31	....	....	727	2	1,412	1,091	86	1,091
Jne	.28	.32	.10	.15	.18	....	....	2,196	4	3,953	3,138	1,091	3,138
Jly	.14	.66	.10	.66	.34	....	....	2,735	60	25,676	7,473	3,191	7,245
Aug	.60	.81	.06	.06	.45	....	....	2,144	407	23,365	8,126	5,164	5,318
Sep	.03	.03	CAB	CAB	.00	....	....	1,252	476	1,862	5,363	5,314	5,363
Year	.50	.81	CAB	CAB	.28	....	....	2,735	2	56,395	8,126	3	5,363

SEPTEMBER 1985 37 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.25	.34	.12	.29	.20	....	....	910	74	6,292	2,666	136	2,562
Aug	.27	.30	.01	.01	.14	....	....	2,465	260	19,320	5,453	2,820	5,182
Sep	CAB	.01	CAB	CAB	.00	....	....	75	75	114	5,070	....	....
Year	.25	.34	CAB	CAB	.11	....	....	2,465	74	25,726	5,453	....	....

SEPTEMBER 1985 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.12	.12	.05A	.11	.08	....	....	222	....	595	399	125	399
Aug	.11	.11	CAB	CAB	.03	....	....	1,131	....	3,933	1,866	491	1,690
Sep	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	1,730	1,690	1,730
Year	.12	.12	CAB	CAB	.03	....	....	1,131	....	4,530	1,866	125	1,730
Jne	5.05	5.60B	4.80A	5.37	5.15	....	....	100	....	100	100	100	100
Jly	7.44	8.25B	5.07A	8.33	6.83	....	....	....	....	....	100	100	100
Aug	8.85	8.85	7.70A	7.88	8.26	....	....	30	....	35	130	100	100
Sep	9.24	9.80B	6.05A	9.53	7.61	....	....	10	....	10	110	100	100
Oct	....	10.55B	9.40A	10.39	10.05	....	....	....	....	....	100	100	100
Nov	10.23	11.40B	10.08A	11.86	10.66	....	....	20	....	20	120	100	100
Dec	....	12.05B	11.46A	11.59	11.67	....	....	....	....	....	100	....	....
Year	5.05	12.05B	4.80A	11.59	8.60	....	....	100	....	165	130	....	....

DECEMBER 1985 28 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	4.07	4.65B	3.90A	4.35	4.20	....	....	100	....	100	100	100	100
Jly	....	7.25B	4.20A	7.33	5.84	....	....	....	....	....	100	100	100
Aug	7.86	7.85	6.70A	6.88	7.26	....	....	30	....	30	130	100	100
Sep	....	8.80B	5.05A	8.53	6.61	....	....	....	....	....	100	100	100
Oct	....	9.55B	8.40A	9.39	9.05	....	....		....		100	100	100
Nov	9.23	10.40B	9.08A	10.86	9.66	....	....	20	....	20	120	100	100
Dec	....	11.05B	10.46A	10.59	10.67	....	....	....	....	....	100	....	....
Year	4.07	11.05B	3.90A	10.59	7.61	....	....	100	....	150	130	....	....

DECEMBER 1985 30 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	3.65	4.30B	2.98A	3.11	3.71	....	....	35	....	63	63	15	63
May	2.93	3.95	2.30A	3.53	3.19	....	....	100	....	127	170	63	167
Jne	3.43	3.75B	3.03	3.55	3.30	....	....	10	....	15	179	177	179
Jly	3.40	6.25B	3.30A	6.33	4.89	....	....	20	....	40	192	179	182
Aug	5.97	6.85B	5.70A	5.88	6.26	....	....	64	....	64	130	115	115
Sep	4.50	7.80B	4.05A	7.53	5.61	....	....	4	....	5	119	103	103
Oct	8.00	8.55B	7.40A	8.39	8.05	....	....	25	....	25	28	1	1
Nov	....	8.64B	8.37A	8.70	8.70	....	....	....	....	....	....	....	....
Year	3.65	8.64B	2.30A	8.70	5.46	....	....	100	....	359	192	....	....

DECEMBER 1985 31 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.40	2.90B	1.28	3.49	2.15	....	....	420	....	879	360	110	229
Apr	2.75	3.60	2.37A	2.45	2.90	....	....	40	....	92	279	229	273
May	2.19	3.16B	1.80	2.80	2.55	....	....	20	....	58	278	258	278
Jne	2.75	3.04	2.36	2.71	2.59	....	....	101	....	154	281	271	277
Jly	2.68	5.25B	2.55A	5.37	3.97	....	....	510	....	1,026	867	277	867
Aug	4.94	5.85B	4.70A	4.88	5.26	....	....	66	....	96	851	226	226
Sep	3.38	6.80B	3.10	6.53	4.63	....	....	112	....	343	456	82	82
Oct	6.91	7.55B	6.40A	7.39	7.05	....	....	15	....	20	81	3	3
Nov	7.20	8.40B	7.08A	8.86	7.66	....	....	1	....	2	3	2	3
Dec	....	9.05B	8.46A	8.59	8.67	....	....		....	....	1	....	....
Year	1.40	9.05B	1.28	8.59	4.74	....	....	510	....	2,670	867	....	....

DECEMBER 1985 32 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.75	2.40B	1.70A	2.65	1.95	....	....	1	....	4	3	....	2
Apr	2.15	2.80B	1.84A	1.85	2.29	....	....	30	....	48	48	1	48
May	1.43	2.55B	1.43	2.15	1.99	....	....	20	....	61	102	48	93
Jne	2.25	2.31	1.79	2.10	1.97	....	....	29	....	110	146	94	146
Jly	1.94	4.30B	1.90	4.40	3.16	....	....	80	....	160	207	142	195
Aug	3.89	4.85B	3.50A	3.91	4.29	....	....	150	....	355	252	152	252
Sep	3.56	5.90	2.28	5.53	3.72	....	....	180	....	392	470	272	449
Oct	6.00	6.64	5.40A	6.39	6.05	....	....	34		92	444	54	54
Nov	....	7.40B	6.08A	7.86	6.66	....	....		....	....	49	44	44
Dec	7.81	8.05B	7.46A	....	7.67	....	....	20		40	44	....	....
Year	1.75	8.05B	1.43	....	3.97	....	....	180		1,262	470	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—CALLS

DECEMBER 1985 33 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.90	2.10	90	2.11	1.52	....	....	3	....	8	4	....	4
Apr	1.80	2.25	1.37	1.31	1.81	....	....	45	....	130	52	6	52
May	1.50	2.10	1.18A	1.65	1.53	....	....	21	....	66	112	52	112
Jne	1.75	1.78	1.33	1.56	1.46	....	....	151	....	568	429	214	428
Jly	1.55	3.45B	1.41A	3.46	2.45	....	....	267	....	605	668	451	625
Aug	3.22	3.95B	2.72	3.00	3.42	....	....	211	....	551	787	598	781
Sep	2.69	4.93	1.59	4.59	2.87	....	....	358	....	844	981	771	942
Oct	5.17	5.56B	4.40A	5.39	5.05	....	....	9	....	28	942	121	121
Nov	5.57	6.40B	5.08A	6.86	5.66	....	....	3	....	7	121	52	52
Dec	6.72	7.05B	6.46A	....	6.67	....	....	14	....	27	52	....	....
Year	.90	7.05B	90	....	3.24	....	....	356	....	2,832	981	....	....

DECEMBER 1985 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.20	1.20	1.10A	1.70	1.36	....	....	1	....	1	1	1	1
Apr	1.40	1.90	1.00	1.06	1.36	....	....	1,000	....	1,061	1,047	3	1,046
May	1.04	1.67	90	1.20	1.14	....	....	36	....	122	1,101	1,082	1,101
Jne	1.20	1.33	95	1.10	1.06	....	....	1,013	....	1,402	1,210	279	385
Jly	1.06	2.65	97	2.70	1.83	....	....	284	....	934	744	407	744
Aug	2.55	3.16	2.00	2.22	2.61	....	....	259	....	550	806	731	887
Sep	1.88	3.97B	1.03	3.63	2.13	....	....	782	3	4,109	2,439	906	2,141
Oct	3.71	4.58B	3.40A	4.39	4.06	....	....	246	....	658	2,235	476	476
Nov	4.73	5.84B	4.08A	5.86	4.86	....	....	50	....	89	474	333	333
Dec	5.95	6.05B	5.46A	....	5.67	....	....	42	....	65	328	....	....
Year	1.20	6.05B	90	....	2.58	....	....	1,013	....	8,991	2,439	....	....

DECEMBER 1985 35 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.15	1.40	78A	80	1.08	....	....	14	....	44	33	14	33
May	.55	1.30	55	84	.86	....	....	13	....	50	62	31	62
Jne	80	97	65	80	75	....	....	163	12	1,082	732	80	732
Jly	78	2.02B	65A	2.05	1.33	....	....	453	10	3,136	1,601	686	1,443
Aug	1.91	2.36	1.43	1.55	1.92	....	....	107	4	1,017	1,439	1,329	1,379
Sep	1.32	3.16	62	2.77	1.52	....	....	1,565	33	10,580	4,166	1,421	2,982
Oct	2.92	3.65B	2.50	3.39	3.10	....	....	192	1	902	2,879	1,777	1,777
Nov	3.35	4.86B	3.08A	4.86	3.86	....	....	50	....	180	1,741	1,329	1,329
Dec	4.66	5.05B	4.46A	....	4.67	....	....	25	1	40	1,326	....	....
Year	1.15	5.05B	55	....	2.09	....	....	1,565	....	16,993	4,166	....	....

DECEMBER 1985 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	60	76	60	60	50	....	....	2	....	3	3	1	3
May	52	90B	48	62	63	....	....	6	....	14	11	3	1[illegible]
Jne	70	70	43	53	53	....	....	22	....	84	62	13	62
Jly	43	1.53	43	1.46	95	....	....	652	....	2,153	1,051	64	1,051
Aug	1.43	1.72	99	1.03	1.34	....	....	309	18	2,847	1,767	947	1,767
Sep	85	2.36	36	2.01	1.04	....	....	2,306	65	17,433	4,363	2,034	2,053
Oct	2.04	2.82	1.69	2.40	2.21	....	....	1,217	3	3,923	3,503	1,832	3,503
Nov	2.41	3.90	2.06	3.86	2.67	....	....	72	....	395	3,467	631	652
Dec	3.91	4.05B	3.46	....	3.67	....	....	28	....	69	531	....	....
Year	60	4.05B	36	....	1.51	....	....	2,306	....	26,921	4,363	....	....

DECEMBER 1985 37 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	75	1.10	60	1.04	79	....	....	363	2	1,616	1,293	2	1,293
Aug	96	1.20	63	64	91	....	....	998	19	5,027	3,077	1,425	3,077
Sep	53	1.75	21	1.38	68	....	....	2,518	78	13,327	4,468	3,046	3,721
Oct	1.43	2.05B	1.03	1.50	1.45	....	....	983	6	6,428	3,636	2,913	3,531
Nov	1.50	2.91	1.20	2.86	1.71	....	....	286	6	1,642	4,339	3,564	4,148
Dec	2.95	3.05B	2.42	....	2.67	....	....	69	12	140	2,969	....	....
Year	75	3.05B	21	....	1.36	....	....	2,518	2	28,180	4,468	....	....

DECEMBER 1985 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	53	76	39A	69	53	....	....	139	2	310	189	2	189
Aug	69	82	36	37	60	....	....	383	6	2,199	1,274	226	1,274
Sep	33	1.20	10	92	43	....	....	2,469	64	14,203	4,771	1,345	2,628
Oct	93	1.40	52A	80	86	....	....	2,169	206	19,962	5,320	2,527	5,320
Nov	80	1.93	44	1.86	86	....	....	1,583	72	10,588	5,231	4,086	4,086
Dec	2.04	2.06	1.44A	....	1.67	....	....	250	49	595	4,130	....	....
Year	53	2.06	10	....	82	....	....	2,469	2	47,835	5,320	....	....

DECEMBER 1985 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	43	.54	.22	.22	.40	....	....	2,798	3	4,319	3,047	3	3,044
Sep	.18	.81	08	.58	.27	....	....	2,267	2	10,135	3,398	1,133	3,398
Oct	.59	94	.21	.36	.47	....	....	1,744	147	14,806	6,175	3,388	6,175
Nov	34	93	08	88	.30	....	....	1,822	255	19,430	6,889	5,158	5,158
Dec	1.06	1.08	45	....	.69	....	....	1,708	243	3,217	5,085	....	....
Year	43	1.08	08	....	.42	....	....	2,798	2	51,707	6,889	....	....

DECEMBER 1985 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.50	.52	34	.36	.39	....	....	1,872	198	2,518	1,986	185	1,986
Oct	.38	.58	.05	12	.23	....	....	2,317	83	17,310	5,702	2,352	5,702
Nov	.13	.22	.02	19	.07	....	....	1,991	147	14,340	6,572	4,975	4,975
Dec	.25	.27	CAB	CAB	.06	....	....	1,660	504	3,871	5,399	....	....
Year	.50	.58	CAB	CAB	.18	....	....	2,317	83	38,039	6,572	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
DECEMBER 1985 41 CALLS													
Oct	.33	.33	.02	.05	.10	....	....	2,635	1	8,842	3,013	1,449	2,924
Nov	.04	.07	CAB	.02	.02	....	....	518	....	1,441	3,026	2,412	2,412
Dec	.02	.03	CAB	CAB	.00	....	....	492	434	957	2,133	1,673	1,673
Year	.33	.33	CAB	CAB	.04	....	....	2,635	....	11,240	3,026	1,449	1,673
MARCH 1986 31 CALLS													
Jly	3.00	5.13B	3.00	5.20	4.25	....	....	30	....	35	35	5	35
Aug	....	6.25B	5.07A	5.29	5.61	....	....	....	....	....	35	35	35
Sep	4.95	7.20B	3.85A	6.86	5.03	....	....	9	....	35	65	8	8
Oct	7.12	7.80B	7.12	7.74	7.46	....	....	5	....	5	5	....	....
Nov	....	....	7.80A	7.78	7.86	....	....	....	....	....	50	....	....
Year	3.00	7.80B	3.00	7.78	6.04	....	....	30	....	75	65	....	....
MARCH 1986 32 CALLS													
Jne	2.30	2.58	2.30	2.55	2.36	....	....	20	1	43	42	12	42
Jly	2.35	4.28B	2.34A	4.71	3.53	....	....	5	....	13	55	47	55
Aug	4.80	5.25B	4.04A	4.29	4.65	....	....	10	....	20	70	55	70
Sep	4.00	6.20	2.87	5.86	4.16	....	....	38	....	79	78	69	71
Oct	6.40	6.80B	5.86A	6.67	6.37	....	....	....	....	....	64	55	55
Nov	....	7.63B	6.40A	8.21	6.98	....	....	....	....	....	55	23	23
Dec	8.14	9.29B	7.52A	9.20	8.17	....	....	20	....	30	51	23	23
Year	2.30	9.29B	2.30	9.20	5.17	....	....	38	....	185	78	12	23
MARCH 1986 33 CALLS													
Jne	1.79	2.14B	1.78A	1.90	1.86	....	....	1	....	4	3	1	3
Jly	2.39	3.50B	2.39	3.95	2.87	....	....	50	....	109	76	2	76
Aug	3.65	4.37B	3.30A	3.52	3.84	....	....	7	....	7	81	76	81
Sep	3.05	5.26	2.22A	4.95	3.39	....	....	24	....	73	100	76	100
Oct	5.38	5.95	4.87A	5.67	5.38	....	....	11	....	16	81	18	18
Nov	....	6.63B	5.40A	7.21	5.98	....	....	....	....	....	18	17	17
Dec	7.02	8.29B	6.52A	8.20	7.17	....	....	300	....	429	312	12	12
Year	1.79	8.29B	1.78A	8.20	4.35	....	....	300	....	638	312	1	12
MARCH 1986 34 CALLS													
Jne	1.39	1.67B	1.34	1.49	1.45	....	....	20	....	42	27	2	27
Jly	1.65	3.15	1.65	3.24	2.29	....	....	64	....	181	132	27	132
Aug	2.75	3.60B	2.55A	2.82	3.12	....	....	30	....	50	155	124	139
Sep	2.46	4.54	1.65	4.15	2.72	....	....	40	....	200	140	60	60
Oct	4.53	4.85E	3.87A	4.68	4.46	....	....	3	....	4	56	53	53
Nov	5.00	6.61	4.43A	6.21	4.98	....	....	1	....	2	53	34	34
Dec	6.14	7.29B	5.52A	7.20	6.17	....	....	10	....	10	34	17	17
Year	1.39	7.29B	1.34	7.20	3.59	....	....	64	....	489	155	2	17
MARCH 1986 35 CALLS													
Jne	1.07	1.34B	.96	1.19	1.12	....	....	30	....	58	31	1	31
Jly	1.40	2.25	1.05A	2.61	1.80	....	....	38	....	106	103	26	103
Aug	1.98	2.91	1.95	2.22	2.48	....	....	35	....	95	161	103	161
Sep	1.84	3.78	1.20	3.40	2.13	....	....	579	....	865	739	181	715
Oct	4.10	4.10	3.28A	3.76	3.62	....	....	51	....	156	705	670	671
Nov	3.75	5.10B	3.50A	5.21	4.02	....	....	10	....	13	681	671	679
Dec	5.10	6.29B	4.52A	6.20	5.17	....	....	300	....	602	685	366	366
Year	1.07	6.29B	.96	6.20	2.90	....	....	579		1,895	739	1	366
MARCH 1986 36 CALLS													
Jly	1.02	1.98B	1.02	2.06	1.53	....	....	28	....	70	54	1	54
Aug	1.75	2.30	1.52A	1.65	1.93	....	....	64	....	120	124	53	124
Sep	1.50	3.05	.88A	2.74	1.63	....	....	63	....	378	221	130	199
Oct	2.78	3.30B	2.50	2.95	2.86	....	....	47	....	195	201	154	186
Nov	2.95	4.11B	2.62A	4.23	3.14	....	....	24	....	60	186	163	167
Dec	4.20	5.29B	3.53A	5.20	4.17	....	....	2	....	7	166	135	135
Year	1.02	5.29B	.88A	5.20	2.54	....	....	64	....	830	221	1	135
MARCH 1986 37 CALLS													
Jly	1.15	1.55	1.10A	1.60	1.22	....	....	20	....	39	27	1	27
Aug	1.45	1.78	1.08	1.17	1.47	....	....	115	....	503	315	27	315
Sep	1.03	2.45	.60	2.17	1.23	....	....	228	4	894	502	322	501
Oct	2.48	2.75	1.88	2.22	2.20	....	....	41	....	201	531	506	528
Nov	2.25	3.34	1.96A	3.34	2.35	....	....	25	....	101	557	530	536
Dec	3.41	4.29B	2.64A	4.20	3.23	....	....	901	....	1,553	1,743	522	1,588
Year	1.15	4.29B	.60	4.20	1.95	....	....	901	....	3,291	1,743	1	1,588
MARCH 1986 38 CALLS													
Jly	.89	1.15	.79A	1.21	.97	....	....	10	....	20	15	6	15
Aug	1.15	1.35	.85A	.86	1.10	....	....	36	....	141	111	15	111
Sep	.80	1.93	.42	1.68	.92	....	....	257	....	679	432	102	432
Oct	1.69	2.15	1.34	1.61	1.63	....	....	578	1	1,739	1,668	436	1,668
Nov	1.63	2.52B	1.30	2.51	1.68	....	....	467	6	2,250	1,951	1,625	1,717
Dec	2.56	3.30	1.83A	3.22	2.35	....	....	613	1	2,171	2,533	1,693	2,477
Year	.89	3.30	.42	3.22	1.44	....	....	613	....	7,000	2,533	6	2,477

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—CALLS

MARCH 1986 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.80	1.00	.65A	.62	.85	....	....	34	....	150	94	4	94
Sep.	.53	1.53	.30	1.27	.68	....	....	635	....	1,526	1,058	73	1,058
Oct.	1.34	1.63	.92	1.12	1.19	....	....	193	6	1,539	1,889	1,052	1,889
Nov.	1.10	1.84	.80	1.79	1.13	....	....	1,107	73	6,464	3,727	2,044	3,274
Dec.	1.91	2.42	1.17	2.33	1.60	....	....	359	21	3,126	3,169	2,508	2,508
Year	.80	2.42	.30	2.33	1.09	....	....	1,107	....	12,805	3,727	4	2,508

MARCH 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.20	1.20	.94	.96	1.02	....	....	111	7	167	153	7	153
Oct.	.95	1.25	.60	77	.84	....	....	392	11	2,101	1,294	185	1,294
Nov.	.77	1.26	48	1.22	74	....	....	807	59	5,825	3,411	1,433	3,411
Dec.	1.31	1.62	.71	1.56	1.01	....	....	1,215	35	11,476	6,909	3,371	6,099
Year	1.20	1.62	.48	1.56	.90	....	....	1,215	7	19,569	6,909	7	6,099

MARCH 1986 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.93	.93	.38	.53	.56	....	....	305	1	1,269	692	24	692
Nov.	.50	.85	.28	82	.48	....	....	3,316	5	7,064	5,320	739	5,320
Dec.	.90	1.00	38	91	.61	....	....	4,468	108	24,677	8,894	5,335	8,894
Year	.93	1.00	.28	91	55	....	....	4,468	1	33,030	8,894	24	8,894

MARCH 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.32	.55	32	.52	.43	....	....	487	6	493	426	6	426
Dec.	.55	55	18	48	.33	....	....	904	13	6,480	2,691	528	2,635
Year	.32	55	18	48	38	....	....	904	6	6,973	2,691	6	2,635

MARCH 1986 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.23	.29	20	29	.25	....	....	371	76	447	380	75	380
Year	.23	.29	20	29	25	....	....	371	76	447	380	75	380

JUNE 1986 33 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	3.40	5.60B	3.40	5.38	4.45	....	....	5	....	25	30	5	30
Oct.	5.50	6.20	5.20	5.94	5.72	....	....	90	....	145	107	82	107
Nov.	6.25	7.60	5.72	7.60	6.31	....	....	10	....	34	114	100	100
Dec.	7.73	8.60B	6.78	8.55	7.49	....	....	43	....	108	140	100	100
Year	3.40	8.60B	3.40	8.55	5.99	....	....	90	....	312	140	5	100

JUNE 1986 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.75	4.90	2.75	4.62	3.74	....	....	30	....	125	125	....	125
Oct.	5.00	5.20	4.40	4.98	4.84	....	....	20	....	45	140	119	124
Nov.	5.22	6.61	4.85	6.61	5.32	....	....	11	....	87	124	97	97
Dec.	6.70	7.60B	5.86A	7.55	6.49	....	....	28		60	97	74	74
Year	2.75	7.60B	2.75	7.55	5.09	....	....	30		317	140		74

JUNE 1986 35 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.10	4.10	2.00	3.92	3.02	....	....	30	....	165	160	5	160
Oct.	4.10	4.50	3.70	4.15	4.06	....	....	25	....	102	205	160	160
Nov.	4.35	5.80B	4.00A	5.65	4.40	....	....	15	....	112	160	150	150
Dec.	5.60	6.60B	4.86A	6.55	5.49	....	....	10	....	38	152	150	150
Year	2.10	6.60B	2.00	6.55	4.24	....	....	30	....	417	205	5	150

JUNE 1986 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.41	3.45	1.41	3.29	2.20	....	....	65	....	195	154	10	154
Oct.	3.50	3.80	3.00	3.39	3.36	....	....	105	....	162	173	152	152
Nov.	3.45	4.72	3.15	4.86	3.59	....	....	11	....	103	160	145	145
Dec.	4.80	5.60B	3.95	5.55	4.52	....	....	8	....	39	147	140	140
Year	1.41	5.60B	1.41	5.55	3.41	....	....	105	....	499	173	10	140

JUNE 1986 37 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.35	2.85	1.29	2.73	2.01	....	....	35	....	120	116	5	116
Oct.	2.90	3.10	2.45	2.72	2.72	....	....	50	....	136	190	120	135
Nov.	2.87	3.92	2.55A	3.81	2.87	....	....	12	....	74	148	135	139
Dec.	3.86	4.60B	3.17A	4.57	3.65	....	....	10	....	47	134	127	127
Year	1.35	4.60B	1.29	4.57	2.81	....	....	50	....	377	190	5	127

JUNE 1986 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.00	2.35	1.00	2.24	1.74	....	....	102	....	218	215	20	215
Oct.	2.40	2.55	1.90	2.13	2.18	....	....	25	....	111	191	178	189
Nov.	2.16	3.10	1.85	3.06	2.24	....	....	24	....	111	209	181	205
Dec.	3.05	3.68B	2.45	3.68	2.86	....	....	7	....	44	200	184	184
Year	1.00	3.68B	1.00	3.68	2.26	....	....	102	....	484	215	20	184

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—CALLS

JUNE 1986 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.60	1.90	1.57	1.62	1.78	....	....	104	....	164	158	5	158
Oct	1.95	2.05	1.45	1.66	1.72	....	...	257	....	567	591	138	591
Nov.	1.65	2.45	1.39	2.40	1.71	....	....	212	2	987	1,331	598	1,327
Dec	2.45	2.87B	1.78A	2.90	2.20	....	....	50	....	116	1,342	1,327	1,338
Year	1.60	2.87B	1.39	2.90	1.85	....	....	257	....	1,834	1,342	5	1,338

JUNE 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.45	1.45	1.45	1.43	1.45	....	....	25	....	25	25	25	25
Oct	1.50	1.65	1.01A	1.23	1.31	....	....	20	....	125	49	21	40
Nov.	1.25	1.95	.98	1.84	1.26	....	....	174	....	679	352	42	327
Dec.	1.72	2.25	1.30A	2.18	1.63	....	....	331	1	1,463	699	338	698
Year	1.45	2.25	.98	2.18	1.41	....	....	331	....	2,292	699	21	698

JUNE 1986 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.10	1.22	.75	.91	.98	....	....	100	....	272	191	12	191
Nov.	.84	1.46	.73	1.37	.93	....	....	45	....	210	299	191	299
Dec.	1.40	1.67	.94	1.60	1.17	....	....	564	....	2,726	2,105	324	2,105
Year	1.10	1.67	.73	1.60	1.02	....	....	564	....	3,206	2,105	12	2,105

JUNE 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.80	1.08	.80	1.00	.90	....	....	264	2	266	266	2	266
Dec.	1.00	1.20B	61A	1.14	.82	....	....	342	1	1,263	1,195	274	1,195
Year	.80	1.20B	61A	1.14	.86	....	....	342	1	1,529	1,195	2	1,195

JUNE 1986 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	64	.81	40A	78	.55	....	....	261	....	638	575	4	575
Year	64	81	40A	78	55	....	....	261	....	638	575	4	575

SEPTEMBER 1986 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	3.30	3.87B	3.30	4.04	3.71	....	....	1	....	1	1	1	1
Year	3.30	3.87B	3.30	4.04	3.71	....	....	1	....	1	1	1	1

SEPTEMBER 1986 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	2.40	3.15B	2.40	3.31	2.70	....	....	10	....	14	14	10	14
Year	2.40	3.15B	2.40	3.31	2.70	....	....	10	....	14	14	10	14

SEPTEMBER 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	2.00	2.55B	1.80	2.86	2.07	....	....	21	....	48	34	1	31
Year	2.00	2.55B	1.80	2.86	2.07	....	....	21	....	48	34	1	31

SEPTEMBER 1986 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.40	2.08	1.35	2.10	1.59	....	....	150	....	207	199	3	199
Year	1.40	2.08	1.35	2.10	1.59	....	....	150	....	207	199	3	199

SEPTEMBER 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.20	1.53B	1.03A	1.60	1.20	....	....	35	....	81	67	35	67
Year	1.20	1.53B	1.03A	1.60	1.20	....	....	35	....	81	67	35	67

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1985 28 PUTS													
Feb	01	12	01	02	02	—	—	697	—	1,365	1,021	30	984
Mar	02	02	CAB	CAB	01	—	—	200	6	245	994	933	943
Year	01	12	CAB	CAB	01	—	—	697	—	1,610	1,021	30	943
MARCH 1985 29 PUTS													
Jan	04	04	01	01	02	—	—	22	—	25	24	1	24
Feb	02	49	01	09	07	—	—	1,048	—	4,976	1,864	24	1,864
Mar	09	20	CAB	CAB	06	—	—	880	175	2,592	1,781	—	—
Year	04	49	CAB	CAB	05	—	—	1,048		7,593	1,864	—	—
MARCH 1985 30 PUTS													
Jan	15	16	01	01	07	—	—	767	14	2,963	1,561	442	1,561
Feb	02	1.25	01	40	28	—	—	1,462	113	12,660	3,358	1,765	1,977
Mar	43	92	33A	—	58	—	—	526	126	1,995	2,268	—	—
Year	15	1.25	01	—	31	—	—	1,462	14	17,618	3,358	—	—
MARCH 1985 31 PUTS													
Jan	40	42	14	17	28	—	—	1,382	206	11,758	6,113	3,032	6,113
Feb	20	2.25	17A	1.21	84	—	—	2,339	32	18,750	6,446	3,364	3,364
Mar	1.28	1.90B	1.16A	—	1.51	—	—	155	20	313	3,352	—	—
Year	40	2.25	14	—	87	—	—	2,339	20	30,821	6,446	—	—
MARCH 1985 32 PUTS													
Jan	87	96	57	60	74	—	—	2,298	27	9,451	7,651	5,883	6,177
Feb	66	3.17B	62	2.15	1.66	—	—	1,631	28	5,927	6,174	2,248	2,248
Mar	2.24	2.84	2.12A	2.61	2.50	—	—	34	4	100	2,230	—	—
Year	87	3.17B	57	2.61	1.63	—	—	2,298	4	15,478	7,651	—	—
MARCH 1985 33 PUTS													
Jan	1.59	1.76	1.30	1.37	1.48	—	—	460	—	1,633	2,624	1,957	2,608
Feb	1.42	4.17B	1.40A	3.14	2.62	—	—	168	—	352	2,608	351	351
Mar	3.33	3.80B	3.12A		3.49	—	—	10	—	13	326	—	—
Year	1.59	4.17B	1.30		2.53	—	—	460	—	1,998	2,624	—	—
MARCH 1985 34 PUTS													
Jan	2.40	2.61	2.10A	2.30	2.35	—	—	53	—	156	392	271	271
Feb	2.69	5.17B	2.69	4.14	3.62	—	—	3	—	10	271	239	239
Mar	4.32	4.80B	4.32	4.61	4.49	—	—	9	—	14	238	—	—
Year	2.40	5.17B	2.10A	4.61	3.48	—	—	53	—	180	392	—	—
MARCH 1985 35 PUTS													
Jan	3.38	3.60B	3.05A	3.30	3.30			2		6	64	8	8
Feb	5.66	6.17B	4.35A	5.14	4.82			10		20	16	8	13
Mar		5.40B			5.23						3	—	—
Year	3.38	6.17B	3.05A		4.38			10		26	64		—
MARCH 1985 36 PUTS													
Jan	4.34	4.60B	4.05A	4.30	4.30			4		4	26	1	1
Feb		6.45B	5.35A		5.42						1		
Year	4.34	6.45B	4.05A		4.86			4		4	26		
JUNE 1985 27 PUTS													
Feb	15	25	17A	18	19			1		2	2	1	2
Mar	17	21	03	02	09			157		1,060	609	10	609
Apr	04	06	CAB	CAB	01			22		58	625	613	613
May	CAB	CAB	CAB	CAB	00			2		3	613	610	610
Jne	CAB	CAB	CAB	CAB	00						610	610	610
Year	25	25	CAB	CAB	05			157		1,123	625	1	610
JUNE 1985 28 PUTS													
Feb	29	54	20	28	30			476	31	1,103	764	20	764
Mar	[illegible]	44	05	06	21			777	27	5,615	2,166	765	2,166
Apr	10	10	01	01	03			213		823	2,185	1,972	1,990
May	[illegible]	05	CAB	CAB	00			100		276	1,994	1,885	1,686
Jne	CAB	CAB	CAB	CAB	00			23		23	1,886	1,682	1,862
Year	29	54	CAB	CAB	10			777		7,840	2,185	20	1,862

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—PUTS

JUNE 1985 29 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	12	99	12	54	36			2,620	17	5,644	3,500	20	3,500
Mar	57	81	11	12	43			2,676	161	14,223	4,999	3,278	3,378
Apr	14	19	01	02	05			435	12	3,497	3,496	2,857	2,893
May	03	10	CAB	CAB	02			201		818	2,931	2,869	2,859
Jne	CAB	CAB	CAB	CAB	00			77		77	2,862	2,782	2,782
Year	12	99	CAB	CAB	17			2,676		24,259	4,999	20	2,782

JUNE 1985 30 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	35	43	19	20	29			333		613	509	1	509
Feb	21	1.55	21	95	65			643	84	5,967	2,028	614	1,996
Mar	1.01	1.32	18	19	77			1,432	121	8,554	3,439	1,814	3,439
Apr	25	40	03	09	14			1,761	109	9,653	4,299	3,463	4,226
May	11	32	CAB	CAB	07			1,405	27	8,209	4,470	3,708	4,282
Jne	01	01	CAB	CAB	00			21	20	53	4,286		
Year	35	1.55	CAB	CAB	32			1,761		31,039	4,470		

JUNE 1985 31 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	63	74	47	49	61			346		1,314	946	28	946
Feb	53	2.35	52	1.52	1.15			852	42	5,716	3,219	1,026	2,789
Mar	1.60	2.00B	34	35	1.27			1,174		5,917	3,117	2,429	3,089
Apr	50	74	07	24	31			2,857	187	17,417	5,859	3,410	5,859
May	29	78	CAB	CAB	18			2,854	69	15,800	5,709	4,884	5,328
Jne	CAB	01	CAB	01	00			288	5	374	5,393		
Year	63	2.35	CAB	01	58			2,857		46,568	5,859		

JUNE 1985 32 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.05	1.20	92A	94	1.05			687		2,276	1,258	29	1,258
Feb	97	3.03	97	2.19	1.79			301		836	1,454	1,280	1,453
Mar	2.29	2.78	65	67	1.91			1,008	1	3,779	2,291	1,186	2,291
Apr	90	1.24	20	61	63			2,431	179	14,521	4,908	2,707	4,823
May	68	1.45	03	04	46			1,006	80	12,936	5,936	4,254	5,582
Jne	03	03	CAB	01	01			547	189	1,982	5,665		
Year	1.05	3.03	CAB	01	97			2,431		36,340	5,936		

JUNE 1985 33 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.62	1.81B	1.50A	1.55	1.64			18		22	33	15	33
Feb	1.80	3.92B	1.80	2.99	2.57			34		69	91	33	91
Mar	3.15	3.67B	1.08	1.10	2.66			298		387	257	53	257
Apr	1.40	1.85	46	1.21	1.12			1,704	10	6,345	2,887	350	2,581
May	1.26	2.26	34	38	1.03			1,486	24	6,345	3,675	2,201	3,675
Jne	29	59	22		41			551	187	1,736	3,592		
Year	1.62	3.92B	22		1.57			1,704		14,904	3,675		

JUNE 1985 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.40	2.40	2.30A	2.39	2.31			1		1	1	1	1
Feb	3.00	4.90B	2.90A	3.48	3.44			42		43	44	1	44
Mar	4.13	4.60B	1.70A	1.73	3.49			2		9	46	44	46
Apr	2.06	2.65	90	1.98	1.80			400		1,472	1,246	46	1,246
May	2.05	3.08B	1.10	1.18	1.85			310		472	1,496	1,410	1,496
Jne	1.06	1.57	1.00		1.32			11	1	21	1,491		
Year	2.40	4.90B	90		2.36			400		2,016	1,496		

JUNE 1985 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3.16	3.25B	3.16	3.16	3.20			150		244	194	100	194
Feb		5.89B	4.15A	4.87	4.39						194	194	194
Mar	5.25	5.44B	2.50A	2.47	4.43			34		39	198	194	198
Apr	3.50	3.50	1.62A	2.91	2.59			400		545	514	151	514
May	4.07	4.07	2.00A	2.15	2.78			2		2	514	237	237
Jne		2.35B	2.30A		2.33						237		
Year	3.16	5.89B	1.62A		3.28			400		830	514		

JUNE 1985 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May				4.87	4.87								
Year			01	4.87	4.87			514					

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
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SEPTEMBER 1985 27 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	35	35	15A	14	14			1		1	2	2	2
Apr	15	15	06A	08	10			20		20	21	1	21
May	09	13	04	04	07			52		143	105	21	81
Jne	04	04	01	01	02			38		97	129	81	113
Jly				01	01						113	113	113
Aug	CAB	CAB	CAB	CAB	00						113	113	113
Sep	CAB	CAB	CAB	CAB	00						113	113	113
Year	35	35	CAB	CAB	04			52		261	129	1	113

SEPTEMBER 1985 28 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	70	70	45	45	46			67	5	77	62	5	62
Mar	45	67	18	18	40			366		1,343	481	62	484
Apr	18	23	10A	13	14			71		99	523	484	522
May	12	32	07A	07	12			300		457	566	515	529
Jne	05	06	01	01	04			110		170	534	522	526
Jly	02	02	01	01	01			100		108	526	518	518
Aug	CAB	CAB	CAB	CAB	00			43		43	518	475	475
Sep	CAB	CAB	CAB	CAB	00						475	475	475
Year	70	70	CAB	CAB	14			366		2,297	566	5	475

SEPTEMBER 1985 29 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.10	1.16	80A	71	86			15	1	28	26	1	26
Mar	78	1.04	25A	27	65			82		216	134	30	134
Apr	34	38B	13	22	23			71		205	283	158	283
May	25	54	10	10	22			182		553	484	283	484
Jne	08	13B	02	02	07			73	1	399	524	462	518
Jly	04	04	01	01	01			18		52	525	502	521
Aug	CAB	CAB	CAB	CAB	00			1		1	521	519	519
Sep	CAB	CAB	CAB	CAB	00						531	519	531
Year	1.10	1.16	CAB	CAB	25			182		1,454	531	1	531

SEPTEMBER 1985 30 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	49	1.66B	49	1.12	89			100		217	116	100	116
Mar	1.16	1.45	35	40	1.01			305		1,591	965	117	955
Apr	56	72	21	38	40			1,638		2,423	2,405	951	2,405
May	42	83	20A	20	41			994		2,213	2,434	1,899	2,432
Jne	20	28	07	07	17			1,081	14	2,374	2,898	2,391	2,670
Jly	07	08	CAB	01	02			492		1,506	2,821	2,502	2,701
Aug	CAB	CAB	CAB	CAB	00			304		309	2,702	2,390	2,390
Sep	CAB	CAB	CAB	CAB	00			4	4	4	2,386	2,382	2,382
Year	49	1.66B	CAB	CAB	36			1,638		10,637	2,821	100	2,382

SEPTEMBER 1985 31 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	75	2.28B	75	1.60	1.29			110		310	229	1	208
Mar	1.85	2.00B	68A	68	1.48			304		745	340	202	336
Apr	94	1.04	30	64	65			221	1	849	704	340	699
May	75	1.25B	37	37	67			397	10	2,473	1,727	768	1,727
Jne	35	54	18	18	34			473	11	3,542	2,233	1,730	2,233
Jly	17	21	01	01	05			581		2,666	2,734	2,107	2,107
Aug	01	01	CAB	CAB	00			161		204	2,102	1,927	1,927
Sep	CAB	CAB	CAB	CAB	00						1,928	1,927	1,928
Year	75	2.28B	CAB	CAB	56			581		10,789	2,734	1	1,928

SEPTEMBER 1985 32 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan		1.35B	1.11A	1.16	1.24						1	1	1
Feb	1.38	2.60B	1.25A	2.24	1.87			100		100	101	1	101
Mar	2.39	2.69B	90	1.01	2.07			299		604	631	101	631
Apr	1.24	1.55	53	1.07	1.02			360		1,928	1,379	809	1,379
May	1.19	1.79	66	66	1.07			458	17	3,364	2,283	1,180	2,283
Jne	62	90	40	42	65			921	81	7,730	3,785	2,304	3,721
Jly	41	49	01	01	13			1,432		7,219	3,730	3,045	3,045
Aug	01	02	CAB	CAB	00			147		331	3,046	2,871	2,871
Sep	CAB	01	CAB	CAB	00			41	19	80	2,900		
Year	1.38	2.69B	CAB	CAB	89			1,432		21,356	3,785		

SEPTEMBER 1985 33 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan		1.93B	1.59A	1.70	1.76						1	1	1
Feb		3.80B	2.30A	2.95	2.56						1	1	1
Mar	1.60	3.48B	1.60	1.47	2.76			10		10	11	1	11
Apr	1.70	2.05B	78	1.61	1.49			1,546		2,627	1,517	36	1,485
May	1.84	2.48	1.10	1.10	1.57			233		788	1,775	1,482	1,775
Jne	1.07	1.42B	77	82	1.11			797	8	4,301	3,121	2,138	2,976
Jly	77	92	02	02	30			1,365	144	10,437	[illegible]	2,714	3,005
Aug	02	05	CAB	CAB	01			310		1,226	[illegible]	2,820	2,820
Sep	CAB	01	CAB	CAB	00			60	1	85	2,818		
Year	1.60	3.80B	CAB	CAB	1.28			1,546		19,474	3,498		

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—PUTS

SEPTEMBER 1985 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.03	2.40B	1.34	2.21	1.88	....	....	133	....	206	156	....	156
May	2.50	3.25B	1.86	1.08	2.20	....	....	139	....	199	156	127	127
Jne	1.86	2.00	1.35	1.37	1.71	....	....	611	....	757	674	130	674
Jly	1.34	1.50B	.07	.09	.80	....	....	1,406	....	12,974	4,443	674	4,190
Aug	.10	.18	CAB	CAB	.05	....	....	1,348	1	4,676	3,819	2,850	2,850
Sep	.01	.10	CAB	CAB	.00	....	....	2,338	301	3,613	2,209	....	....
Year	2.03	3.25B	CAB	CAB	1.07	....	....	2,338	....	22,425	4,443	....	....

SEPTEMBER 1985 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.06	3.09B	2.80	2.75	2.95	....	....	31	10	61	61	31	61
Apr	3.25	3.48B	2.10A	2.96	2.76	....	....	....	....	....	61	61	61
May	3.86	3.86	2.34	2.34	2.92	....	....	400	....	807	853	56	853
Jne	2.80	2.75B	2.03A	2.10	2.45	....	....	200	....	821	1,108	853	1,108
Jly	2.10	2.28B	.24	.26	1.07	....	....	1,058	....	7,674	3,893	1,108	3,893
Aug	.29	.48	.01	.05	.15	....	....	1,410	165	13,520	4,588	3,720	3,916
Sep	.12	.93	.04		.34	....	....	1,967	817	5,448	3,139	....	....
Year	3.06	3.86	.01		1.80	....	....	1,967	....	27,931	4,588	....	....

SEPTEMBER 1985 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.90	4.06B	2.57A	3.74	3.38	....	....	25	....	34	34	9	34
May	3.83	4.42B	3.14A	3.12	3.73	....	....	2	....	6	37	34	37
Jne	3.27	3.62B	2.80A	2.90	3.27	....	....	25	....	27	38	37	37
Jly	2.62	3.10B	.62	.65	1.73	....	....	713	....	1,904	1,534	36	1,534
Aug	.66	1.08	.16	.50	.49	....	....	1,561	50	12,381	3,325	1,582	2,282
Sep	.88	1.96	.71		1.24	....	....	549	44	946	2,138	....	....
Year	2.90	4.42B	.16		2.30	....	....	1,561	....	15,298	3,325	....	....

SEPTEMBER 1985 37 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.90	2.30B	1.30A	1.27	1.96	....	....	200	....	447	447	47	447
Aug	1.80	1.91B	.67	1.45	1.18	....	....	573	....	2,558	2,215	482	2,211
Sep	1.86	2.70B	1.81A		2.24	....	....	114	....	136	2,114	....	....
Year	1.90	2.70B	.67		1.79	....	....	573	....	3,141	2,215	....	....

SEPTEMBER 1985 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.48	2.48	1.46A	2.44	1.87	....	....	200	....	422	401	100	401
Sep	3.00	3.70B	2.81A		3.24	....	....	33	....	43	424	....	....
Year	2.48	3.70B	1.46A		2.55	....	....	200	....	465	424	....	....

DECEMBER 1985 28 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.25	.25B	.16A	.13	.22	....	....	1	....	1	1	1	1
Jne	.20	.20	.10	.08	.13	....	....	100	....	121	121	1	121
Jly				.02	.04	....	....	....	....	....	121	121	121
Aug				.01	.01	....	....	....	....	....	121	121	121
Sep	.01	.01	.01	.01	.01	....	....	5	....	5	121	121	121
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	121	121	121
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	121	121	121
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	121	121	121
Year	.25	.25B	CAB	CAB	.05	....	....	100	....	127	121	1	121

DECEMBER 1985 29 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.28	.28	.15	.15	.21	....	....	100	....	117	117	....	117
Jly	.15	.15	.03	.03	.06	....	....	12	....	36	130	119	123
Aug				.02	.02	....	....	....	....	....	123	123	123
Sep	.03	.03	.03	.01	.01	....	....	5	....	5	123	123	123
Oct	CAB	CAB	CAB	CAB	.00	....	....	10	....	10	113	113	113
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	113	113	113
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	113	113	113
Year	.28	.28	CAB	CAB	.04	....	....	100	....	170	130	....	113

DECEMBER 1985 30 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.78	.78	.78	.64	.64	....	....	1	....	1	1	....	1
Apr	.81	.81	.35A	.60	.56	....	....	1,000	....	1,417	1,310	1	1,310
May	.56	1.00	.40	.40	.61	....	....	100	....	225	1,410	1,330	1,410
Jne	.48	.50B	.30	.30	.40	....	....	1,013	....	1,071	1,437	604	604
Jly	.25	.27	.04	.04	.12	....	....	23	....	52	625	606	623
Aug	.04	.04	.03	.03	.03	....	....	5	....	12	623	622	622
Sep	.05	.07B	.01	.01	.04	....	....	220	....	529	662	461	461
Oct	.01	.01	CAB	CAB	.00	....	....	24	....	26	437	435	435
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	435	435	435
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	435	435	435
Year	.78	1.00	CAB	CAB	.24	....	....	1,013	....	3,333	1,437	....	435

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
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DECEMBER 1985 31 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.35	1.37B	1.10A	95	1.15	...	...	50	...	50	50	50	50
Apr	.55	1.19B	50A	86	85	...	...	1	...	2	51	50	50
May	1.06	1.45	69	64	92	...	...	15	...	38	74	50	74
Jne	.64	83	45	46	65	...	...	118	...	186	144	74	144
Jly	43	50	08	06	23	...	...	56	...	214	268	169	244
Aug	08	09	03A	06	05	...	...	101	...	244	383	219	379
Sep	.07	15	02	02	07	...	...	150	...	633	652	380	611
Oct	.02	02	CAB	CAB	00	...	...	101	...	166	611	547	547
Nov	CAB	01	CAB	CAB	00	...	...	7	...	7	547	547	547
Dec	CAB	CAB	CAB	CAB	00	...	...	...	...	...	547	547	547
Year	1.35	1.45	CAB	CAB	39	...	...	150	...	1,540	652	50	547

DECEMBER 1985 32 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.40	1.62B	80A	1.25	1.23	...	...	105	...	260	249	48	248
May	1.65	1.70B	1.02A	98	1.30	...	...	5	...	10	258	248	258
Jne	1.18	1.25B	75	77	99	...	...	22	...	86	303	258	303
Jly	73	82	13	14	40	...	...	73	...	406	460	304	449
Aug	.21	21	07	10	11	...	...	110	...	342	589	450	589
Sep	.15	32	02	03	.15	...	...	588	1	2,830	1,410	610	1,087
Oct	03	03	CAB	CAB	00	...	...	41	...	148	1,080	1,027	1,027
Nov	CAB	CAB	CAB	CAB	00	...	...	6	...	19	1,027	1,012	1,014
Dec	CAB	CAB	CAB	CAB	00	...	...	...	...	...	1,014	1,014	1,014
Year	1.40	1.70B	CAB	CAB	46	...	...	588	...	4,090	1,410	48	1,014

DECEMBER 1985 33 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.60	1.78B	1.50	1.40	1.59	...	...	2	...	3	3	1	3
Jne	1.63	1.67	1.21	1.21	1.44	...	...	220	...	329	281	3	256
Jly	1.12	1.17	24	28	66	...	...	123	...	504	386	255	386
Aug	35	38B	14	20	22	...	...	106	...	358	544	388	544
Sep	27	62	07	07	30	...	...	839	4	5,338	2,623	570	2,623
Oct	06	06	CAB	CAB	01	...	...	511	...	1,596	2,606	1,449	1,449
Nov	01	01	CAB	CAB	00	...	...	10	2	34	1,449	1,426	1,426
Dec	CAB	01	CAB	CAB	00	...	...	2	...	2	1,426	1,425	1,425
Year	1.60	1.78B	CAB	CAB	52	...	...	839	...	8,166	2,623	1	1,425

DECEMBER 1985 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.20	2.28B	1.90	1.90	2.13	...	...	1	...	3	2	1	2
Jne	2.02	2.20B	1.73A	1.70	1.99	...	...	6	...	8	9	2	7
Jly	1.50	1.55B	46	44	1.02	...	...	604	...	1,090	791	7	791
Aug	47	64	26	39	40	...	...	290	7	1,604	1,046	763	999
Sep	50	1.05	12	14	55	...	...	1,152	47	10,521	3,099	1,180	3,019
Oct	12	13	CAB	CAB	03	...	...	485	2	2,116	2,997	2,177	2,177
Nov	CAB	01	CAB	CAB	00	...	...	90	12	149	2,185	2,115	2,119
Dec	CAB	CAB	CAB	CAB	00	...	...	2	...	2	2,115	2,112	2,112
Year	2.20	2.28B	CAB	CAB	76	...	...	1,152	...	15,493	3,099	1	2,112

DECEMBER 1985 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.85	3.20	2.85	2.94	2.94	...	...	20	...	25	25	5	25
May		3.85B	2.65A	2.55	2.96	...	...	...	...	...	25	25	25
Jne	2.63	2.90B	2.30	2.33	2.65	...	...	26	...	29	54	25	29
Jly	1.36	2.11B	73	73	1.49	...	...	584	...	1,717	862	28	772
Aug	76	1.01	48	71	88	...	...	725	4	3,194	1,421	840	1,421
Sep	84	1.63	25	27	91	...	...	1,563	110	7,988	2,784	1,413	2,524
Oct	25	26	01	.01	08	...	...	474	10	3,693	2,710	1,985	1,985
Nov	01	01	CAB	CAB	00	...	...	51	51	96	1,984	1,955	1,959
Dec	CAB	CAB	CAB	CAB	00	...	...	8	...	9	1,947	1,937	1,937
Year	2.85	3.85B	CAB	CAB	1.30	...	...	1,563	...	16,731	2,784	5	1,937

DECEMBER 1985 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	3.56	3.70B	3.45A	3.25	3.49	...	...	5	...	5	5	5	5
Jne	3.18	3.69B	3.05A	3.06	3.38	...	...	1	...	2	7	5	7
Jly	3.10	3.10	1.18	1.16	2.05	...	...	170	...	516	449	7	449
Aug	1.32	1.50	79	1.15	1.08	...	...	553	...	2,342	1,143	471	1,071
Sep	1.36	2.33	47	.50	1.42	...	...	1,925	...	4,616	3,548	1,109	3,548
Oct	49	49	02	02	18	...	...	799	160	8,646	4,912	3,742	4,736
Nov	02	05	CAB	CAB	00	...	...	332	7	1,494	4,914	4,733	4,735
Dec	CAB	CAB	CAB	CAB	00	...	...	1	...	1	4,730	...	...
Year	3.56	3.70B	CAB	CAB	1.45	...	...	1,925	...	17,622	4,914	...	...

DECEMBER 1985 37 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.86	2.03B	1.24	1.72	1.61	...	...	151	...	372	240	5	240
Sep	1.96	3.16	78	86	2.04	...	...	891	...	3,098	1,253	287	1,110
Oct	82	82	10	12	41	...	...	1,083	107	10,478	3,613	1,253	3,613
Nov	11	15	CAB	CAB	05	...	...	757	8	6,227	4,841	3,744	4,618
Dec	CAB	CAB	CAB	CAB	00	...	...	147	1	151	4,618	...	...
Year	1.86	3.16	CAB	CAB	82	...	...	1,083	...	20,326	4,841	...	...

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DECEMBER 1985 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.80	2.80	1.85A	2.43	2.23	—	—	300	—	393	373	11	373
Sep	2.84	4.00B	1.24	1.38	2.78	—	—	200	—	895	899	368	899
Oct	1.28	1.28	.35A	.41	.80	—	—	859	67	9,102	3,191	975	3,034
Nov	.40	.50	.01	—	.21	—	—	1,181	143	11,063	4,083	3,099	4,031
Dec	.01	.01	CAB	CAB	.00	—	—	55	2	90	4,030	—	—
Year	2.80	4.00B	CAB	CAB	1.20	—	—	1,181	—	21,543	4,083	—	—

DECEMBER 1985 39 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.72	3.19	2.72	3.27	2.97	—	—	130	—	250	250	130	250
Sep	3.66	4.95B	1.89A	2.02	3.60	—	—	12	—	25	270	262	270
Oct	1.97	1.97	.83	.96	1.40	—	—	920	—	1,898	1,752	270	1,752
Nov	.94	1.15B	.01	.02	.63	—	—	666	3	3,381	2,749	1,862	2,749
Dec	.01	.07	.01	—	.02	—	—	1,357	134	2,006	3,519	2,908	3,015
Year	2.72	4.95B	.01	—	1.72	—	—	1,357		7,560	3,519	130	3,015

DECEMBER 1985 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.08	2.20	1.62A	1.72	1.89	—	—	300	—	408	403	15	403
Nov	1.76	1.98B	.30	.33	1.40	—	—	500	—	1,743	1,199	549	1,137
Dec	.25	.62	.17	—	.38	—	—	632	33	1,448	1,270	—	—
Year	2.08	2.20	.17	—	1.22	—	—	632	—	3,599	1,270	—	—

DECEMBER 1985 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	2.75	2.87B	1.25A	1.16	2.23	—	—	1	—	1	1	1	1
Dec	.93	1.58B	.93	—	1.32	—	—	350	—	700	515	—	—
Year	2.75	2.87B	.93		1.77	—	—	350	—	701	515		—

MARCH 1986 31 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.88	.90B	.75A	.73	.83			25	—	35	30	25	30
Jly	.65	.65	.32	.18	.39			50	—	56	80	30	80
Aug	.20	.20	.12	.12	.16		—	50	—	115	165	80	160
Sep	.16	.33	.11A	.12	.20			135	—	500	348	160	242
Oct	.10	.10	.01	.01	.03			143	—	272	367	342	362
Nov	.01	.02B	CAB	CAB	.00			100		224	442	342	442
Dec	CAB	.01	CAB	CAB	.00			2	—	2	442	442	442
Year	.88	.90B	CAB	CAB	.23			143		1,204	442	25	442

MARCH 1986 32 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	1.30	1.42	1.10A	1.10	1.21			12	—	31	22	6	22
Jly		1.00B	.47A	.30	.60						22	22	22
Aug	.22	.27	.22	.27	.27			20		37	45	22	36
Sep	.30	.54	.17	.18	.34			165	—	471	297	38	252
Oct	.14	.14	.06	.02	.05		—	100	—	208	279	239	279
Nov	.02	.02B	CAB	CAB	.01			14		16	279	273	273
Dec	CAB	.02	CAB	CAB	.00			78		124	273	215	215
Year	1.30	1.42	CAB	CAB	.35	—	—	165		887	297	6	215

MARCH 1986 33 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.52	.55B	.45	.46	.55			15		20	20		20
Aug	.41	.45	.34	.40	.42			12	—	23	30	20	30
Sep	.48	.85	.27A	.29	.55			264		1,011	640	39	376
Oct	.23	.23	.02	.03	.11			150		463	378	290	342
Nov	.03	.03	.01	.01	.01			229		237	345	342	342
Dec	.01	.03	CAB	CAB	.00			64		163	342	342	342
Year	.52	.85	CAB	CAB	.27			264		1,917	640		342

MARCH 1986 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.40	1.40B	.74	.70	1.08			2		4	3	—	2
Aug	.89	.89	.52	.65	.67			50		57	58	2	56
Sep	.75	1.27	.37	.44	.88		—	260	—	915	537	164	299
Oct	.28	.29	.10	.09	.20			226		377	331	215	264
Nov	.10	.10	.01A	.02	.05			55		148	303	260	300
Dec	.02	.02	CAB	CAB	.01			70		75	301	300	300
Year	1.40	1.40B	CAB	CAB	.46			260		1,576	537	—	300

MARCH 1986 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.70	2.80B	2.70	2.48	2.55			25		25	25	25	25
Jly	1.70	2.40B	1.26A	1.04	1.70			1		1	26	25	26
Aug	1.20	1.20	.80	1.02	.98			11		31	38	25	28
Sep	1.17	1.70	.60	.66	1.20			493		1,369	684	30	671
Oct	.48	.48	.16	.18	.34			451		573	997	658	997
Nov	.16	.18B	.04	.04	.11			30		86	997	965	965
Dec	.03	.03	CAB	CAB	.02			590		860	962	625	625
Year	2.70	2.80B	CAB	CAB	.98			590		2,945	997	25	625

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MARCH 1986 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	3.45	3.45B	3.45	3.05	3.11	—	—	25	—	25	25	25	25
Jly	2.15	3.15B	1.69A	1.43	2.23	—	—	11	—	12	37	25	37
Aug	1.37	1.63B	1.10	1.44	1.38	—	—	6	—	28	46	36	38
Sep	1.57	2.34B	90	98	1.68	—	—	115	—	408	196	38	118
Oct	95	95	32	34	56	—	—	149	—	414	406	118	406
Nov	32	35	04A	08	21	—	—	114	—	1,049	802	408	802
Dec	08	09	CAB	CAB	03	—	—	94	—	627	912	749	912
Year	3.45	3.45B	CAB	CAB	1.31	—	—	149	—	2,563	912	25	912

MARCH 1986 37 PUTS

Jly	2.07	2.07	2.07	1.92	1.92	—	—	1	1	1	1	1	1
Aug	1.83	1.83B	1.60	2.00	1.78	—	—	80	—	152	100	—	100
Sep	2.10	3.00	1.24A	1.34	2.23	—	—	141	—	480	331	106	331
Oct	1.30	1.30	55	60	87	—	—	160	—	583	565	306	565
Nov	58	61B	17A	17	41	—	—	377	1	2,679	1,500	572	1,229
Dec	17	21	02	02	09	—	—	830	—	2,678	2,112	1,216	2,014
Year	2.07	3.00	02	02	1.21	—	—	830	—	6,553	2,112	...	2,014

MARCH 1986 38 PUTS

Aug	2.15	2.35B	2.15	2.61	2.35	—	—	10	—	15	15	10	15
Sep	2.70	3.80	1.70	1.81	2.88	—	—	140	—	314	120	30	97
Oct	1.57	1.57B	90	98	1.28	—	—	567	—	1,309	1,198	90	1,198
Nov	92	1.02	32	33	71	—	—	545	9	3,863	2,110	1,200	2,110
Dec	31	42	04	04	21	—	—	662	3	4,853	3,265	2,043	3,248
Year	2.15	3.80	04	04	1.48	—	—	662	—	10,354	3,265	10	3,248

MARCH 1986 39 PUTS

Sep	2.50	2.50	2.22A	2.37	2.40	—	—	40	—	41	21	1	21
Oct	1.95	2.15	1.38	1.42	1.79	—	—	47	—	119	127	21	127
Nov	1.30	1.46	59	60	1.15	—	—	1,586	—	3,008	2,341	128	2,341
Dec	52	77	14	15	45	—	—	908	27	7,717	4,222	2,336	3,971
Year	2.50	2.50	14	15	1.44	—	—	1,586	—	10,885	4,222	1	3,971

MARCH 1986 40 PUTS

Oct	2.10	2.10	2.10	2.05	2.10	—	—	32	—	32	32	—	32
Nov	1.88	2.05B	1.00	1.02	1.73	—	—	218	—	387	337	11	337
Dec	90	1.30	30	36	84	—	—	464	22	3,384	1,405	388	1,405
Year	2.10	2.10	30	36	1.55	—	—	464	—	3,803	1,405	—	1,405

MARCH 1986 41 PUTS

Nov	2.12	2.12B	1.50	1.58	1.87	—	—	18	—	19	19	1	19
Dec	1.41	1.87B	66	71	1.41	—	—	371	—	567	447	26	447
Year	2.12	2.12B	66	71	1.64	—	—	371	—	586	447	1	447

MARCH 1986 42 PUTS

Dec	2.47	2.66B	1.18	1.28	2.12	—	—	500	—	1,597	1,573	400	1,573
Year	2.47	2.66B	1.18	1.28	2.12	—	—	500	—	1,597	1,573	400	1,573

JUNE 1986 33 PUTS

Sep	40	40	40	42	42	—	—	5	5	5	5	5	5
Oct	35	35	10	10	22	—	—	10	—	20	20	5	20
Nov	11	11	05	05	07	—	—	10	—	52	56	30	51
Dec	04	05	01	01	01	—	—	26	—	102	113	47	113
Year	40	40	01	01	18	—	—	26	—	179	113	5	113

JUNE 1986 34 PUTS

Sep	1.30	1.30	60A	61	86	—	—	55	—	86	73	1	69
Oct	58	58	20	20	34	—	—	21	—	28	96	70	96
Nov	20	23	08	00	15	—	—	60	—	192	199	105	185
Dec	05	10	03	02	04	—	—	20	—	69	189	169	187
Year	1.30	1.30	03	02	34	—	—	60	—	375	199	1	187

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JUNE 1986 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.78	1.88B	.90	.85	1.34	....	....	60	....	72	47	1	47
Oct	50	70	34A	.34	.52	....	....	20	....	49	93	47	93
Nov	33	35	.15	.17	.26	....	....	35	....	229	189	123	138
Dec	.15	.15	.03	.03	.08	....	....	25	....	64	164	138	152
Year	1.78	1.88B	03	.03	.55	....	....	60	....	414	189	1	152

JUNE 1986 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.30	2.40	1.27	1.17	1.68	....	....	120	....	300	120	10	50
Oct	95	95	55	.55	.77	....	....	50	....	138	168	100	168
Nov	.52	56	.27	.27	.43	....	....	91	....	370	386	218	345
Dec	.25	.26	.08	.08	.16	....	....	250	....	351	585	343	571
Year	2.30	2.40	08	.08	76	....	....	250	....	1,159	585	10	571

JUNE 1986 37 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	3.00	3.00	1.70A	1.56	2.16	....	....	5	....	10	5	5	5
Oct	1.22	1.30	80	.83	1.09	....	....	50	....	82	70	5	70
Nov	80	93	.35A	.39	68	....	....	532	....	1,623	1,179	93	1,132
Dec	.34	.42	.14	.13	.28	....	....	278	....	1,499	1,720	1,174	1,685
Year	3.00	3.00	.14	.13	1.05	....	....	532	....	3,214	1,720	5	1,685

JUNE 1986 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.60	1.70	1.16	1.20	1.48	....	....	60	....	141	90	5	90
Nov	1.07	1.23	61	62	1.00	....	....	155	....	576	392	90	383
Dec	60	70	.24A	.23	48	....	....	417	....	1,607	1,328	378	1,323
Year	1.6[illegible]	1.70	.24A	.23	98	....	....	417	....	2,324	1,328	5	1,323

JUNE 1986 39 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.05	2.20	1.65	1.67	1.95	....	....	105	....	211	211	1	211
Nov	1.50	1.70	87A	94	1.42	....	....	213	....	753	786	211	783
Dec	90	1.00B	42	44	.77	....	....	1,303	1	2,237	2,323	783	2,323
Year	2.05	2.20	42	44	1.38	....	....	1,303	....	3,201	2,323	1	2,323

JUNE 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.80	2.80	2.25A	2.20	2.43	....	....	5	....	5	5	5	5
Nov	2.10	2.30B	1.35	1.32	1.93	....	....	150	....	346	285	5	285
Dec	1.27	1.53	.70A	.71	1.16	....	....	238	....	1,185	829	285	783
Year	2.80	2.80	70A	.71	1.84	....	....	238	....	1,536	829	5	783

JUNE 1986 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	3.50	3.50	2.80	2.80	3.07	....	....	30	....	35	25	5	15
Nov	2.65	3.05	1.86	1.81	2.57	....	....	750	....	1,227	1,086	15	1,084
Dec	1.85	2.03B	1.05	1.11	1.66	....	....	161	....	470	1,347	1,085	1,326
Year	3.50	3.50	1.05	1.11	2.43	....	....	750	....	1,732	1,347	5	1,326

JUNE 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.35	2.70B	1.57A	1.60	2.27	....	....	100	....	151	136	1	136
Year	2.35	2.70B	1.57A	1.60	2.27	....	....	100	....	151	136	1	136

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
DEUTSCHEMARK OPTION ON FUTURES PRICES—PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1986 43 PUTS													
Dec.	3.05	3.45B	2.17A	2.18	2.95	...	...	6	...	26	17	6	15
Year	3.05	3.45B	2.17A	2.18	2.95	...	...	6	...	26	17	6	15
SEPTEMBER 1986 38 PUTS													
Dec.	.72	.74	.42	.41	.56	...	...	52	...	64	64	5	63
Year	.72	.74	.42	.41	.56	...	...	52	...	64	64	5	63
SEPTEMBER 1986 39 PUTS													
Dec.	1.00	1.03	.65	.61	.80	...	...	15	...	20	19	15	19
Year	1.00	1.03	.65	.61	.80	...	...	15	...	20	19	15	19
SEPTEMBER 1986 40 PUTS													
Dec.	1.55	1.60B	1.00	.90	1.25	...	...	9	...	25	20	2	20
Year	1.55	1.60B	1.00	.90	1.25	...	...	9	...	25	20	2	20
SEPTEMBER 1986 41 PUTS													
Dec.	2.00	2.15	1.45	1.27	1.69	...	...	225	...	257	246	2	246
Year	2.00	2.15	1.45	1.27	1.69	...	...	225	...	257	246	2	246
SEPTEMBER 1986 42 PUTS													
Dec.	2.45	2.45	1.70	1.71	2.14	...	...	10	...	19	18	10	18
Year	2.45	2.45	1.70	1.71	2.14	...	...	10	...	19	18	10	18

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
FRENCH FRANC FUTURES PRICES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	10255	10350B	10180	10285	10272	...	...	417	...	991	1,045	168	1,045
Feb	10180	10190	09405	09750	09908	...	...	681	...	1,353	2,181	1,045	2,052
Mar	09750	09800	09540	...	09689	...	...	332	...	438	2,147	...	...
Year	10255	10350B	09405	...	09956	...	...	681	...	2,782	2,181	...	...

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	10220	10310B	10100	10280	10237	...	...	300	...	393	350	48	360
Feb	10000	10000	09370A	09700	09867	...	...	266	...	455	573	342	573
Mar	09750	10660	09510	10660	09905	...	...	257	...	1,101	1,013	435	1,013
Apr	10400	10970B	10290A	10550	10586	...	...	165	...	685	1,354	1,009	1,354
May	10250	10740	10130A	10740	10533	...	...	505	...	1,254	1,456	414	414
Jne	10770	10770	10575	...	10667	...	...	153	...	400	380	...	...
Year	10220	10970B	09370A	...	10299	...	...	505	...	4,288	1,456	...	...

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	10200	10280B	10125A	10160	10180	...	...	50	...	115	85	35	35
Feb	10130	10130	09580A	09650	09817	...	...	20	...	75	[illegible]	45	98
Mar	09900	10350	09900	10610	09867	...	...	80	...	126	[illegible]	56	55
Apr	10250	10940	10250	10525	10580	...	...	40	...	47	[illegible]	55	56
May	10200	10595	10155	10690	10498	...	...	400	...	408	[illegible]	[illegible]	416
Jne	10700	10845	10535A	10800	10645	...	...	100	...	290	[illegible]	[illegible]	349
Jly	11180	11600	11155A	11700	11274	...	...	19	...	56	[illegible]	[illegible]	344
Aug	11600	11835	11400A	11620	11686	...	...	51	...	101	346	[illegible]	334
Sep	11450	11470	11075	...	11258	...	...	22	...	86	345	...	...
Year	10200	11835	09580A	...	10645	...	...	400	...	1,306	456	...	...

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	09670	09670	09670	10560	09977	...	...	2	...	2	2	2	2
Apr	10440	10440	10440	10500	10590	...	...	2	...	2	4	2	4
May	10615	10615	10510	10640	10469	...	...	9	...	12	16	4	16
Jne	10500	10710	10445	10750	10584	...	...	39	...	58	48	16	48
Jly	10990	11410B	10990	11640	11222	...	...	10	...	18	51	[illegible]	50
Aug	11450	11695B	11420	11520	11618	...	...	3	...	4	53	[illegible]	50
Sep	11150	12210B	11075	12200	11506	...	...	61	...	171	117	50	112
Oct	12165	12525B	12160	12500	12372	...	...	61	...	232	168	114	114
Nov	12600	13030B	12465A	13025	12631	...	...	54	...	149	155	109	123
Dec	13070	13070	12825A	...	12967	...	...	24	...	115	121	...	...
Year	09670	13070	09670	...	11393	...	...	61	...	783	168	...	...

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	11425	11700	11425	11485	11560	...	...	5	...	12	12	...	12
Sep	11090	12100	10985	12100	11432	...	...	5	...	10	21	12	20
Oct	12230	12430	12200	12430	12291	...	...	3	...	8	20	18	19
Nov	12410	12985	12410	12985	12568	...	...	8	...	22	40	19	40
Dec	12980	13130	12740	13200	12904	...	...	56	...	101	118	38	118
Year	11425	13130	10985	13200	12151	...	...	56	...	153	118	...	118

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	12180	12200B	12130	12380	12220	...	...	3	...	6	3	3	3
Nov	12450	12665	12450	12925	12498	...	...	3	...	4	7	3	7
Dec	12930	13000	12615	13050	12795	...	...	8	...	30	15	7	13
Year	12180	13000	12130	13050	12504	...	...	8	...	40	15	3	13

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	12865	12865	12865	12900	12885	...	...	3	...	3	3	...	3
Year	12865	12865	12865	12900	12885	...	...	3	...	3	3	...	3

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
JAPANESE YEN FUTURES PRICES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3988	4001	3921	3928	3949			7,897	2,312	97,907	13,728	12,187	12,825
Feb	3911	3916	3794	3853	3847			14,635	4,097	155,330	17,909	13,062	13,062
Mar	3834	3864	3813		3840			5,974	325	30,214	12,788	....	....
Year	3988	4001	3794		3878			14,635	325	283,451	17,909	....	....

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	4021	4032B	3950	3952	3977			277	4	1,515	814	385	806
Feb	3935	3947	3826	3886	3876			1,756	143	13,156	2,939	1,224	2,939
Mar	3866	4020	3839	4014	3907			22,297	1,505	160,555	21,206	3,314	20,286
Apr	3966	4065	3916	3972	3991			12,200	4,285	137,708	23,683	16,343	16,343
May	3967	4025	3925	3994	3979			10,195	1,706	115,472	17,290	11,029	12,280
Jne	4007	4040	3980		4011			14,160	555	37,913	12,676	....	....
Year	4021	4065	3826		3956			22,297	4	466,319	23,683	....	....

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	4014	4065B	3984	3984	4009			35		215	75	24	75
Feb	3971	3973	3870A	3826	3911			49		392	128	56	128
Mar	3908	4050	3876	4048	3947			257	18	2,038	923	143	923
Apr	4005	408[illegible]	3952A	3997	4017			375	66	3,413	1,371	987	1,371
May	3991	4049	3946	4010	3999			1,853	41	12,354	5,789	1,389	5,789
Jne	4022	4075	4002	4039	4033			14,005	2,614	135,204	29,709	14,412	21,530
Jly	4045	4268	4033	4246	4159			21,065	1,605	226,230	35,854	21,613	35,854
Aug	4243	4256	4159	4184	4219			19,793	3,145	173,884	34,978	26,810	28,216
Sep	4182	4190	4090		4133			18,757	1,022	46,054	20,967	....	....
Year	4014	4268	3870A		4047			21,065		599,784	35,854	....	....

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	4080	4080	4020	4020	4050			88		168	78	32	49
Feb	4002	4005	3905A	3978	3949			38		144	77	51	77
Mar	3951	4085	3935	4085	3992			26		208	127	80	124
Apr	4060	4125	3988	4029	4052			115	1	633	215	125	175
May	4025	4080	3977	4028	4026			63	1	679	199	131	199
Jne	4045	4090	4017	4057	4052			242	11	1,709	715	237	715
Jly	4064	4284	4052	4270	4179			798	62	5,860	1,948	704	1,948
Aug	4268	4276	4185	4203	4239			2,744	141	15,982	7,548	1,976	7,548
Sep	4206	4646	4110	4640	4261			25,587	3,538	214,359	31,983	8,707	31,983
Oct	4625	4753	4608	4738	4671			20,665	3,786	289,438	41,067	32,484	32,780
Nov	4763	4988	4756	4942	4905			28,448	5,143	284,622	34,792	27,743	27,743
Dec	4932	4953	4872		4919			19,875	3,010	77,830	24,917	....	....
Year	4080	4988	3905A		4274			28,448		891,632	41,067	....	....

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	4090	4160	4055A	4079	4095			2		6	4	2	4
May	4070	4075B	4035	4053	4062			2		3	6	3	3
Jne	4100	4110	4070	4075	4078			5		24	16	4	13
Jly	4098	4307	4098	4296	4201			134		439	86	13	59
Aug	4296	4296	4228	4228	4262			30		156	132	65	132
Sep	4226	4670	4135	4662	4284			478	11	3,022	598	124	583
Oct	4646	4761	4630	4746	4690			1,601	24	11,252	4,726	626	4,726
Nov	4774	4996	4763	4952	4911			2,951	493	26,439	10,851	4,731	10,851
Dec	4937	5018	4880	5004	4940			14,887	1,353	127,278	26,464	11,433	26,464
Year	4090	5018	4035	5004	4391			14,887		168,619	26,464	2	26,464

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	4238	4687	4220	4687	4321			10		32	15	1	15
Oct	4676	4770	4680	4763	4713			64		176	62	13	62
Nov	4791	5010	4791	4970	4924			889	4	1,669	936	68	915
Dec	4960	5038	4899	5025	4956			966	17	3,016	1,442	911	1,442
Year	4238	5038	4220	5025	4728			966		4,893	1,442	1	1,442

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	4800	4800	4690A	4782	4740			3		6	4	1	2
Nov	5005	5005	4920A	4983	4939			3		3	5	2	5
Dec	4959	5055B	4948	5047	4973			32		89	77	6	77
Year	4800	5055B	4690A	5047	4884			32		98	77	1	77

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep			....	4740	4740						1	1	1
Oct	4845	4845	4720A	4806	4778			30		90	88	1	88
Nov	4865	4985	4865	5002	4958			6		14	96	90	91
Dec	4979	4990B	4974A	5070	4989			170		194	260	75	75
Year	4845	4990B	4720A	5070	4866			170		298	260	1	75

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
MEXICAN PESO FUTURES PRICES

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1985 FUTURES CONTRACT													
Jan	.00408	.00424	.00408	.00420	.00416	....	....	187	....	230	624	609	609
Feb	.00415	.00424	.00397	.00406	.00416	....	....	50	....	134	612	578	598
Mar	.00410	.00418	.00399	....	.00406	....	....	119	1	441	610	....	....
Year	.00408	.00424	.00397	....	.00412	....	....	187	....	805	624	....	....
JUNE 1985 FUTURES CONTRACT													
Jan	.00373	.00382B	.00369	.00380	.00378	....	....	106	....	129	317	197	317
Feb	.00365	.00370	.00361	.00368	.00376	....	....	60	....	86	362	317	338
Mar	.00365	.00370	.00346A	.00367	.00359	....	....	175	....	601	564	339	486
Apr	.00362	.00379	.00359A	.00378	.00371	....	....	31	....	136	520	487	500
May	.00379	.00389	.00347	.00347	.00376	....	....	130	....	588	666	500	530
Jne	.00330	.00368	.00330	....	.00352	....	....	100	2	389	540	....	....
Year	.00373	.00389	.00330	....	.00368	....	....	175	....	1,929	666	....	....
SEPTEMBER 1985 FUTURES CONTRACT													
Jan	.00345	.00350	.00343A	.00350	.00347	....	....	15	....	20	136	116	136
Feb	.00328	.00337	.00328	.00334	.00346	....	....	105	....	105	216	136	216
Mar	.00320	.00336B	.00313A	.00323	.00324	....	....	116	....	395	386	216	378
Apr	.00334	.00338B	.00334	.00338	.00328	....	....	50	....	50	426	376	426
May	.00340	.00345	.00304A	.00306	.00333	....	....	67	....	219	543	426	538
Jne	.00315	.00323B	.00261A	.00261	.00295	....	....	108	....	257	656	537	656
Jly	.00275	.00285	.00238	.00266	.00261	....	....	289	....	1,259	1,022	706	899
Aug	.00266	.00289	.00264	.00289	.00280	....	....	214	....	840	980	632	790
Sep	.00279	.00288	.00265	....	.00274	....	....	270	1	1,230	812	....	....
Year	.00345	.00350	.00238	....	.00309	....	....	289	....	4,375	1,022	....	....
DECEMBER 1985 FUTURES CONTRACT													
Jan	.00310	.00321B	.00305	.00320	.00316	....	....	55	....	127	344	219	344
Feb	.00309	.00311	.00305	.00305	.00308	....	....	30	....	55	399	374	399
Mar	.00308	.00308	.00288	.00303	.00297	....	....	50	....	102	398	313	313
Apr	.00294	.00308B	.00289	.00308	.00296	....	....	100	....	166	363	305	313
May	.00310	.00315	.00294A	.00294	.00306	....	....	30	....	41	313	295	296
Jne	.00261	.00294B	.00230	.00230	.00265	....	....	83	....	305	415	298	415
Jly	.00235	.00255	.00200	.00222	.00222	....	....	63	....	364	580	415	580
Aug	.00221	.00254B	.00221	.00251	.00236	....	....	287	....	602	691	565	677
Sep	.00245	.00250	.00218	.00233	.00230	....	....	40	....	167	695	653	695
Oct	.00240	.00243	.00180	.00192	.00224	....	....	152	....	415	771	695	771
Nov	.00186	.00200	.00182A	.00187	.00189	....	....	315	....	486	813	....	....
Year	.00310	.00321B	.00180	.00187	.00262	....	....	315	....	2,830	813	....	....
MARCH 1986 FUTURES CONTRACT													
Jan	.00290	.00295	.00290	.00295	.00292	....	....	8	....	13	21	8	21
Feb	....	....	.00284A	.00284	.00291	....	....		....		21	21	21
Mar	.00265	.00268	.00262	.00265	.00274	....	....	24	....	57	68	21	68
Apr	.00259	.00268B	.00259	.00268	.00261	....	....	43	....	48	115	68	115
May	.00279	.00279B	.00269	.00274	.00276	....	....	30	....	40	155	115	155
Jne	.00274	.00274	.00210A	.00210	.00253	....	....	10	....	11	156	155	156
Jly	.00210	.00230	.00170	.00200	.00199	....	....	24	....	78	181	161	170
Aug	.00209	.00220	.00200	.00220	.00210	....	....	150	....	355	416	170	416
Sep	.00207	.00210B	.00175	.00187	.00195	....	....	80	....	160	416	401	402
Oct	.00195	.00195	.00145	.00155	.00180	....	....	95	....	275	492	402	463
Nov	.00143	.00160	.00130	.00150	.00150	....	....	310	....	779	1,040	....	....
Year	.00290	.00295	.00130	.00150	.00234	....	....	310	....	1,816	1,040	....	....
JUNE 1986 FUTURES CONTRACT													
Jan	....	....	....	.00275	.00275	....	....	5	....	5	5	....	5
Feb	....	....	.00271A	.00271	.00274	....	....		....		5	5	5
Mar	.00250	.00250	.00239	.00245	.00257	....	....	30	....	66	66	5	66
Apr	.00241	.00244B	.00233A	.00244	.00238	....	....	20	....	31	78	66	78
May	.00238	.00253	.00238	.00248	.00249	....	....	30	....	31	79	78	79
Jne	.00197	.00197	.00190A	.00190	.00234	....	....	5	....	5	84	79	84
Jly	.00196	.00196	.00160	.00170	.00175	....	....	51	....	150	182	76	182
Aug	.00170	.00190	.00170	.00183	.00179	....	....	60	....	76	211	182	211
Sep	.00180	.00180	.00150A	.00151	.00166	....	....	36	....	41	222	211	222
Oct	.00151	.00163B	.00115	.00125	.00153	....	....	76	....	165	328	202	303
Nov	.00125	.00135	.00110A	.00120	.00119	....	....	16	....	83	325	....	....
Year	.00250	.00253	.00110A	.00120	.00210	....	....	76	....	653	328	....	....
SEPTEMBER 1986 FUTURES CONTRACT													
Oct	.00142	.00147B	.00105	.00107	.00132	....	....	60	....	229	165	60	160
Nov	.00107	.00107	.00090A	.00098	.00101	....	....	40	....	100	210	....	....
Year	.00142	.00147B	.00090A	.00098	.00116	....	....	60	....	329	210	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC FUTURES PRICES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3840	3863	3734	3743	3781	...	...	18,342	6,930	281,177	23,609	17,223	22,812
Feb	3728	3740	3408	3493	3578	...	...	19,730	10,648	283,446	24,352	21,758	21,966
Mar	3492	3542B	3416	...	3476	...	...	14,481	446	60,823	21,256	...	...
Year	3840	3863	3408	...	3611	...	...	19,730	446	625,451	24,352	...	...

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3890	3907	3768	3775	3817	...	...	397	36	3,664	1,485	981	1,485
Feb	3758	3770	3439	3527	3610	...	...	3,421	238	24,179	6,585	1,712	6,585
Mar	3523	3902	3448	3887	3807	...	...	31,050	3,001	341,181	22,743	6,727	21,398
Apr	3833	4077	3735	3838	3888	...	...	33,140	11,426	409,076	26,473	20,856	24,374
May	3807	3942	3859	3912	3835	...	...	26,032	11,721	407,897	24,403	21,407	23,822
Jne	3913	3928	3823	...	3871	...	...	17,948	753	58,398	22,044	...	1
Year	3890	4077	3439	...	3771	...	...	33,140	36	1244,195	26,473	...	1

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3935	3955	3803A	3807	3854	...	...	29		158	73	48	67
Feb	3800	3800	3480	3564	3646	...	...	126	2	515	240	76	235
Mar	3562	3945	3490	3928	3648	...	...	356	10	1,980	797	233	797
Apr	3870	4116	3773A	3872	3923	...	...	826	81	7,260	2,378	970	2,378
May	3844	3972	3689	3939	3865	...	...	4,203	417	28,215	7,936	2,380	7,936
Jne	3941	3995	3842	3967	3916	...	...	22,720	7,902	287,776	26,928	10,611	26,928
Jly	3956	4410	3933	4401	4185	...	...	33,987	8,481	492,168	33,084	26,070	30,891
Aug	4378	4477	4238	4329	4375	...	...	28,671	13,355	446,679	32,741	26,498	27,922
Sep	4273	4294	4079	...	4168	...	...	21,526	1,618	99,012	24,983	...	...
Year	3935	4477	3480	...	3953	...	...	33,987	...	1363,763	33,084	...	...

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3987	3967	3847A	3847	3897	...	...	13	...	72	42	5	42
Feb	3831	3855	3525A	3606	3686	...	...	21	...	141	112	56	112
Mar	3638	3985	3541A	3970	3689	...	...	38	...	209	248	113	248
Apr	3921	4160	3830A	3911	3967	...	...	61	...	480	388	245	388
May	3880	4004	3730	3965	3897	...	...	94	5	771	425	339	413
Jne	3980	4018	3875	3995	3942	...	...	281	16	1,907	955	433	955
Jly	3988	4449	3981	4443	4218	...	...	1,097	53	10,646	3,184	989	3,184
Aug	4420	4512	4276	4368	4413	...	...	3,992	282	28,278	7,565	3,183	7,565
Sep	4308	4637	4118	4580	4328	...	...	34,765	7,338	404,413	27,348	8,652	24,567
Oct	4603	4728	4550	4680	4645	...	...	33,337	5,155	418,499	28,860	24,303	26,279
Nov	4682	4830	4628	4819	4715	...	...	25,895	5,316	336,696	29,669	25,429	26,834
Dec	4829	4831	4678	...	4744	...	...	24,969	1,644	98,850	25,179	...	...
Year	3987	4831	3525A	...	4178	...	...	34,765	...	1302,962	29,669	...	...

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3835	4025B	3790A	4020	3878	...	...	2	...	6	3	2	3
Apr	3955	4180B	3875A	3954	4006	...	...	2	...	3	4	2	4
May	3925	4030B	3795A	4015	3945	...	...	4	...	6	7	4	4
Jne	4000	4045B	3922	4022	3977	...	...	5	...	9	8	4	8
Jly	4055	4485B	3994A	4485	4252	...	...	43	...	206	85	8	85
Aug	4425	4555	4320A	4415	4455	...	...	138	...	593	362	122	362
Sep	4370	4675	4161	4618	4370	...	...	589	44	4,205	1,332	408	1,332
Oct	4640	4769B	4587	4718	4685	...	...	626	20	5,588	1,780	1,234	1,780
Nov	4725	4880	4671	4870	4758	...	...	2,626	90	20,873	7,608	1,847	7,608
Dec	4882	4928	4725	4908	4802	...	...	17,881	2,331	187,368	26,264	8,939	26,264
Year	3835	4928	3790A	4908	4312	...	...	17,881	...	216,857	26,264	2	26,264

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	4510	4525B	4465A	4460	4485	...	...	1	...	1	1	...	1
Sep	4406	4710B	4190	4655	4413	...	...	87	...	135	89	1	89
Oct	4706	4800	4630A	4759	4728	...	...	72	...	244	131	82	131
Nov	4790	4925	4725	4919	4806	...	...	136	...	755	602	128	602
Dec	4921	4979B	4774	4963	4848	...	...	385	5	1,749	1,058	615	1,058
Year	4510	4979B	4190	4963	4656	...	...	385		2,884	1,058	...	1,058

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	4830	4830	4810A	4810	4810	...	...	...	...	...	...	...	...
Nov	4830	4960B	4790A	4960	4852	...	...	2	...	5	3	1	3
Dec	4899	5010B	4830	5010	4893	...	...	12	...	37	28	3	28
Year	4830	5010B	4790A	5010	4851	...	...	12	...	42	28		28

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	4878	4990B	4878	5060	4936	...	...	3	...	5	5	1	1
Year	4878	4990B	4878	5060	4936	...	...	3	...	5	5	1	1

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1985 34 CALLS													
Feb	.54	1.60B	.45A	1.07	.99	—	—	54	13	132	45	21	45
Mar	.37	.80B	.37	.55	.64	—	—	12	—	36	45	—	—
Year	.54	1.60B	.37	.55	.81	—	—	54	—	168	45	—	—
MARCH 1985 35 CALLS													
Feb	.07	.72	.07	.38	.36	—	—	136	27	321	122	48	69
Mar	.25	.43	.01	.01	.10	—	—	109	15	385	195	—	—
Year	.07	.72	.01	.01	.23	—	—	136	15	706	195	—	—
MARCH 1985 36 CALLS													
Feb	.03	.25	.03	.14	.11	—	—	120	6	288	162	50	115
Mar	.07	.11	.01A	.01	.02	—	—	67	—	117	209	—	—
Year	.03	.25	.01A	.01	.06	—	—	120	—	405	209	—	—
MARCH 1985 37 CALLS													
Feb	.08	.08	.07A	.07	.07	—	—	1	—	1	1	1	1
Mar	—	—	.04A	.01	.01	—	—	—	—	—	1	—	—
Year	.08	.08	.04A	.01	.04	—	—	1	—	1	1	—	—
JUNE 1985 32 CALLS													
May	7.06	7.06	7.06	7.12	7.12	—	—	10	10	10	10	10	10
Jne	7.14	7.14	6.84A	6.50	6.89	—	—	10	—	10	14	—	—
Year	7.06	7.14	6.84A	6.50	7.00	—	—	10	—	20	14	—	—
JUNE 1985 33 CALLS													
Mar	3.74	4.80B	3.74	4.85	4.04	—	—	1	—	2	2	—	—
Apr	7.3[illegible]	7.32	4.42A	5.38	5.57	—	—	2	—	2	1	—	—
May	6.05	6.05	3.77A	6.12	4.79	—	—	10	—	10	10	—	10
Jne	6[illegible]	6.15	5.84A	5.50	5.89	—	—	10	—	10	14	—	—
Year	3.[illegible]	7.32	3.74	5.50	5.07	—	—	10	—	24	14	—	—
JUNE 1985 34 CALLS													
Feb	1.35	2.22B	1.33	1.87	1.91	—	—	45	—	45	35	35	35
Mar	1.63	4.90B	1.31	4.91	2.46	—	—	100	—	448	325	35	320
Apr	3.81	6.78B	3.48A	4.38	4.91	—	—	4	—	6	260	240	240
May	—	5.33B	2.80A	5.12	4.37	—	—	—	—	—	240	239	239
Jne	—	5.15B	4.84A	—	4.89	—	—	—	—	—	239	—	—
Year	1.35	6.78B	1.31	—	3.70	—	—	100	—	499	325	—	—
JUNE 1985 35 CALLS													
Feb	.80	1.68B	.80	1.27	1.19	—	—	139	31	272	198	31	198
Mar	1.22	3.93B	.82A	3.96	1.78	—	—	882	—	2,948	1,361	221	819
Apr	3.20	5.78B	2.67A	3.40	3.96	—	—	30	—	96	835	453	469
May	2.23	4.30B	1.87A	4.12	3.37	—	—	5	—	6	469	444	444
Jne	4.15	4.15	3.84A	—	3.89	—	—	1	—	1	445	—	—
Year	.80	5.78B	.80	—	2.83	—	—	882	—	3,325	1,361	—	—
JUNE 1985 36 CALLS													
Feb	.57	1.20	.48A	.84	.80	—	—	102	10	274	232	78	232
Mar	.75	3.20	.52	3.12	1.24	—	—	261	4	1,722	1,042	280	830
Apr	2.60	4.62	1.92A	2.49	3.05	—	—	90	—	429	827	632	632
May	1.95	3.32B	1.12	3.12	2.45	—	—	26	—	72	656	628	628
Jne	3.10	3.16	2.84A	—	2.89	—	—	21	—	23	518	—	—
Year	.57	4.62	.48A	—	2.08	—	—	261	—	2,520	1,042	—	—
JUNE 1985 37 CALLS													
Feb	.24	.86	.24	.52	.49	—	—	81	15	217	182	81	182
Mar	.47	2.38	.31	2.35	.85	—	—	605	2	3,654	1,363	220	1,303
Apr	1.68	3.70B	1.32	1.65	2.24	—	—	191	2	721	1,310	1,061	1,082
May	1.42	2.31B	.61	2.12	1.60	—	—	459	—	1,780	1,199	630	826
Jne	—	2.14B	1.84A	—	1.89	—	—	—	—	—	818	—	—
Year	.24	3.70B	.24	—	1.41	—	—	605	—	6,372	1,363	—	—

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—CALLS

JUNE 1985 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.45	.45	.33A	.33	.33	....	....	81	81	81	81	81	81
Mar	.32	1.75	.19	1.69	.55	....	....	520	....	2,208	1,158	81	1,149
Apr	1.27	2.85	.86	.99	1.56	....	....	801	7	3,760	1,729	801	825
May	.86	1.54	.29	1.14	.89	....	....	766	2	3,233	1,306	830	1,109
Jne	1.16	1.26	.50		.89	....	....	54	3	126	1,078	....	....
Year	.45	2.85	.19		.84	....	....	801		9,408	1,729	....	....

JUNE 1985 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.49	1.22	.34	1.15	.63	....	....	203	7	788	357	35	357
Apr	.83	2.10	.54	.55	1.02	....	....	238	13	2,034	904	366	904
May	.42	.92	.10	.40	.43	....	....	1,023	7	6,380	1,563	877	1,298
Jne	.33	.44	CAB	CAB	.22	....	....	1,067	220	2,227	1,673	....	....
Year	.49	2.10	CAB	CAB	.57	....	....	1,067	7	11,429	1,673	....	....

JUNE 1985 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.50	.84	.44	.75	.62	....	....	66	61	127	118	66	118
Apr	.56	1.40	.22	.27	.64	....	....	983	9	3,409	1,337	264	1,284
May	.24	.46	.02	.06	.19	....	....	1,222	10	7,632	2,447	1,272	2,313
Jne	.06	.09	CAB	CAB	.01	....	....	433	211	995	2,296	....	....
Year	.50	1.40	CAB	CAB	.36	....	....	1,222	9	12,163	2,447	....	....

JUNE 1985 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.35	.87B	.12	.14	.38	....	....	358	....	1,521	470	2	470
May	.12	.24	.01	.01	.08	....	....	192	....	899	565	458	563
Jne	.01	.01	CAB	CAB	.00	....	....	47	10	78	399	352	352
Year	.35	.87B	CAB	CAB	.15	....	....	358		2,498	565	2	352

JUNE 1985 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.37	.55	.06A	.07	.21	....	....	44	....	251	78	11	65
May	.08	.09	.04	.01	.04	....	....	12	....	33	55	49	49
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	49	49	49
Year	.37	.55	CAB	CAB	.08	....	....	44	....	284	78	11	49

JUNE 1985 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.26	.26	.04	.05	.10	....	....	10	....	33	27	1	22
May	.03	.07	.02	.01	.02	....	....	12	....	22	21	18	18
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	18	18	18
Year	.26	.26	CAB	CAB	.04	....	....	12		55	27	1	18

SEPTEMBER 1985 33 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	10.39	10.95B	10.39	11.01	10.64	....	....	10	....	20	10	....	....
Year	10.39	10.95B	10.39	11.01	10.64	....		10		20	10	....	....

SEPTEMBER 1985 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	2.05	2.72B	1.90A	2.51	2.35	....	....	50	....	50	50	50	50
Mar	2.05	4.92B	2.05	5.35	3.04	....	....	10		15	65	50	65
Apr	....	6.98B	4.05A	4.72	5.27	....	....	....	....	....	65	65	65
May	....	5.58B	3.40A	5.40	4.73	....	....	....	....	....	65	65	65
Jne	....	5.50B	4.55A	5.67	5.17	....	....	....	....	....	65	2	2
Jly	....	7.85B	5.50A	8.03	6.59	....	....	....	....	....	2	....	....
Year	2.05	7.85B	1.90A	8.03	4.52	....	....	50	....	65	65	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 35 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.42	2.18B	1.36A	1.94	1.79	....	....	207	5	262	167	40	85
Mar	1.67	4.80	1.46A	4.50	2.40	....	....	108	....	193	194	85	185
Apr	4.10	5.98B	3.35A	3.88	4.41	....	....	22	....	24	187	185	185
May	....	4.65B	3.17A	4.42	3.86	....	....	....	....	....	185	185	185
Jne	4.74	4.74	3.80A	4.67	4.21	....	....	5	....	5	190	185	190
Jly	4.47	6.85B	4.43A	7.07	5.84	....	....	8	....	13	185	....	....
Sep	7.61	7.68B	7.54A	6.51	7.22	....	....	....	....	....	....	....	....
Year	1.42	7.68B	1.36A	6.51	4.25	....	....	207	....	497	194	....	....

SEPTEMBER 1985 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.00	1.68B	.97A	1.46	1.33	....	....	50	....	51	51	50	51
Mar	1.20	3.30	1.03A	3.72	1.88	....	....	100	....	158	108	53	108
Apr	3.30	4.98B	2.68A	3.12	3.62			1	....	2	108	106	106
May	3.37	3.84B	2.03A	3.57	3.12	....	....	1	....	1	106	106	106
Jne	3.20	3.67B	3.00A	3.70	3.33	....	....	1	....	1	106	103	103
Jly	5.88	7.95B	3.45A	8.01	5.86	....	....	3	....	5	103	69	69
Aug	7.75	8.72	6.83A	7.20	7.75	....	....	4	....	5	69	12	12
Sep	5.49	6.68B	5.49	....	6.22	....	....	5	....	5	12	....	....
Year	1.00	8.72	.97A	....	4.13	....	....	100	....	228	108	....	....

SEPTEMBER 1985 37 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.75	1.24B	.67A	1.12	.99	....	....	200	....	201	201	200	201
Mar	.90	2.67	.75	3.00	1.41	....	....	14	....	37	220	201	220
Apr	2.33	4.14	2.10A	2.43	2.90	....	....	150	....	361	569	221	560
May	2.10	3.08B	1.47	2.80	2.44	....	....	114	....	151	580	560	572
Jne	2.32	3.11	2.14A	2.88	2.55	....	....	21	....	34	593	572	580
Jly	2.71	6.95B	2.59A	7.01	4.89	....	....	85	....	127	613	353	353
Aug	6.50	7.73	5.83A	6.29	6.75	....	....	3	....	5	353	3	3
Sep	5.73	5.73	5.54A	....	5.22	....	....	5	....	5	6	....	....
Year	.75	7.73	.67A	....	3.39	....	....	200	....	921	613	....	....

SEPTEMBER 1985 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.49	1.06	.49	.83	.78	....	....	30	....	50	30	....	30
Mar	.78	2.27B	.60A	2.40	1.07	....	....	74	....	207	129	30	129
Apr	1.87	3.30	1.60A	1.85	2.28	....	....	280	....	692	398	130	398
May	1.83	2.41B	1.10A	2.12	1.86	....	....	131	....	851	503	379	379
Jne	2.07	2.33	1.55	2.09	1.87	....	....	508	....	983	1,031	381	1,031
Jly	1.81	5.95B	1.81	6.01	3.95	....	....	104	....	303	994	213	213
Aug	5.54	6.70B	4.51A	5.29	5.75	....	....	20	....	24	211	73	73
Sep	3.56	4.68B	3.56	....	4.22	....	....	1	....	1	73	....	....
Year	.49	6.70B	.49	....	2.72	....	....	508	....	3,121	1,031	....	....

SEPTEMBER 1985 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.40	1.89	1.40	1.85	1.63	....	....	143	3	146	126	3	126
Apr	1.62	2.65	1.22A	1.35	1.75	....	....	158	....	528	406	165	406
May	1.20	1.93	.76A	1.54	1.38	....	....	264	....	1,564	824	400	723
Jne	1.51	1.74	1.03A	1.44	1.31	....	....	337	4	2,280	1,178	717	1,117
Jly	1.23	5.04	1.18	5.01	3.07	....	....	112	....	619	1,121	826	910
Aug	4.60	5.70B	3.73	4.29	4.75	....	....	106	....	151	745	386	386
Sep	3.67	3.70B	2.52	....	3.22	....	....	12	....	32	284	....	....
Year	1.40	5.70B	.76A	....	2.44	....	....	337	....	5,320	1,178	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.10	1.52	1.08	1.42	1.18	....	....	7	1	13	13	5	13
Apr	1.20	2.14	.84A	96	1.31	....	....	60	....	247	236	15	236
May	1.03	1.50	.54A	1.11	1.00	....	....	512	....	1,179	950	232	950
Jne	1.15	1.21B	69	.96	.89	....	....	748	7	4,217	2,100	955	2,100
Jly	89	3.95B	75	4.01	2.28	....	....	430	4	2,518	2,620	1,889	1,889
Aug	3.61	4.70B	2.50A	3.29	3.75	....	....	67	....	149	1,882	10	10
Sep	1.51	2.68B	1.51	....	2.22	....	....	1	....	1	10	....	....
Year	1.10	4.70B	.54A	....	1.80	....	....	748	....	8,324	2,620	....	....

SEPTEMBER 1985 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.15	1.15	1.15	1.15	1.15	....	....	1	1	1	1	1	1
Apr	1.20	1.70	63	.70	.97	....	....	272	....	692	397	1	397
May	50	1.10	.41	75	72	....	....	287	....	697	684	390	393
Jne	77	.85	42	61	58	....	....	159	7	1,318	960	401	960
Jly	53	3.03	42	3.06	1.80	....	....	451	2	3,104	1,448	981	1,041
Aug	2.80	3.70B	1.69A	2.29	2.78	....	....	16	....	81	1,046	663	663
Sep	1.74	1.74	55A	....	1.22	....	....	33	1	40	661	....	....
Year	1.15	3.70B	41	....	1.28	....	....	451	....	5,933	1,448	....	....

SEPTEMBER 1985 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.04	1.31	.42	50	.75	....	....	21	....	76	62	1	60
May	40	.65	.15	53	.51	....	....	104	....	282	161	60	151
Jne	53	.55	.26	.38	37	....	....	405	....	935	780	153	780
Jly	33	2.16	.23	2.17	1.05	....	....	678	10	3,672	1,157	731	811
Aug	1.68	2.70B	.90	1.32	1.87	....	....	94	....	472	842	760	760
Sep	75	.92B	.01	....	.53	....	....	229	17	374	800	....	....
Year	1.04	2.70B	01	....	.84	....	....	678	....	5,811	1,157	....	....

SEPTEMBER 1985 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.63	.65B	.50	35	39	....	....	3	....	4	4	1	4
May	30	.61	15	34	.36	....	....	109	....	190	126	6	126
Jne	36	.36	13	.23	.23	....	....	157	....	496	320	222	320
Jly	20	1.42	.17	1.40	65	....	....	752	....	4,073	1,104	378	787
Aug	1.09	1.80B	.42	45	1.07	....	....	759	9	3,127	1,321	889	827
Sep	10	.18	.01	....	.05	....	....	362	123	665	1,171	....	....
Year	63	1.80B	.01	....	.45	....	....	759	....	8,555	1,321	....	....

SEPTEMBER 1985 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	32	.85	.28	85	.52	....	....	1,007	7	5,503	1,582	334	1,546
Aug	74	97B	04	06	.50	....	....	817	42	5,742	2,179	1,340	1,491
Sep	01	.01	CAB	CAB	.01	....	....	273	14	289	1,240	1,188	1,188
Year	32	97B	CAB	CAB	.34	....	....	1,007	7	11,534	2,179	334	1,188

SEPTEMBER 1985 45 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.35	.47	.17	47	.29	....	....	820	....	2,028	772	50	745
Aug	.32	44	.01	01	19	....	....	1,025	9	8,220	1,980	521	1,899
Sep	.01	.01	CAB	CAB	.00	....	....	46	46	50	1,858	....	....
Year	.35	.47	CAB	CAB	16	....	....	1,025	....	10,298	1,980	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	19	23	15A	24	19			181	28	252	230	175	230
Aug	15	19	01	01	07			135		432	231	98	217
Sep	CAB	CAB	CAB	CAB	00			5	5	5	222	222	222
Year	19	23	CAB	CAB	08			181		689	231	98	222

DECEMBER 1985 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	2.85	5.02	2.86	5.05	4.00			1		2	1		
Apr		6.35B	4.63A		5.22								
Jly	9.11	9.30	8.92A	9.15	9.08			6		6	6		
Oct	12.33	12.34B	12.33	12.05	12.09			2,000		2,000	2,000		
Year	2.85	12.34B	2.86	12.05	7.59			2,000		2,008	2,000		

DECEMBER 1985 35 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	5.10	5.10	4.30A	4.79	4.50			2		4	6	2	2
Jne		4.85B	4.20A	5.05	4.59						2	2	2
Jly	6.40	9.33B	4.69A	9.43	7.19			6		6	5	2	2
Aug		10.00B	8.00A	8.68	9.14						2	2	2
Sep		11.00B	6.30A	11.04	8.15						2		
Oct				11.05	11.05								
Year	5.10	11.00B	4.20A	11.05	7.43			6		10	6		

DECEMBER 1985 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.90	3.87B	1.83	4.20	2.85			11		17	15		15
Apr		5.20B	3.27A	3.66	4.10						11	11	11
May		4.10B	3.20A	4.03	3.66						11	11	11
Jne		4.07B	3.35A	4.20	3.80						11	11	11
Jly		8.33B	3.89A	8.43	6.22						11	11	11
Aug	7.60	9.00B	7.00A	7.68	8.14			8		8	9	1	1
Sep		10.00B	5.30A	9.80	7.28						1	1	1
Oct		11.18B	9.75A	10.80	10.45						1	1	1
Nov		12.15B	10.65A	12.19	11.15						1	1	1
Dec	11.58	12.25B	11.43A		11.65			1		1	1		
Year	1.90	12.25B	1.83		6.93			11		26	15		

DECEMBER 1985 37 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.79	3.38B	2.70A	3.42	3.09			50		90	90	15	90
Jly		7.33B	3.14A	7.43	5.31						105	90	105
Aug		8.00B	6.00A	6.68	7.14						91	26	26
Sep	4.54	9.00B	4.35A	9.04	6.17			14		14	26		
Oct				9.05	9.05								
Year	2.79	9.00B	2.70A	9.05	6.15			50		104	105		

DECEMBER 1985 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.24	2.84B	1.24	2.98	2.02			42		45	41	1	40
Apr	2.40	3.97	2.18A	2.45	2.81			40		58	65	24	24
May	2.15	2.95B	1.90	2.70	2.52			25		29	27	24	27
Jne	2.23	2.73B	2.15A	2.74	2.48			1		1	27	26	27
Jly	2.80	6.33B	2.49A	6.43	4.46			1		3	28	27	27
Aug	5.40	7.00B	5.00A	5.68	6.14			1		3	27	25	25
Sep	3.74	8.00B	3.50A	7.80	5.35			1		3	25	10	10
Oct		9.18B	7.75A	8.80	8.45						10	10	10
Nov		10.15B	8.65A	10.19	9.15						10	10	10
Dec		10.25B	9.43A	9.45	9.65						10		
Year	1.24	10.25B	1.24	9.45	5.30			42		142	65		

DECEMBER 1985 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.26	3.25	1.92	1.95	2.46			25		61	25	5	9
May	2.13	2.50	1.75A	2.16	2.00			10		32	20	6	15
Jne	2.12	2.20	1.65A	2.12	1.94			12		28	39	15	38
Jly	2.24	5.33B	1.92A	5.51	3.68			4		14	40	31	31
Aug	4.93	6.00B	4.04	4.75	5.18			4		13	27	23	23
Sep		7.00B	2.65A	6.80	4.45						23	23	23
Oct		8.18B	6.75A	7.80	7.45						23	6	6
Nov	8.90	9.15B	7.65A	9.19	8.15			1		1	7		
Dec		9.25B	8.43A	8.45	8.65								
Year	2.26	9.25B	1.65A	8.45	4.88			25		149	40		

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—CALLS

DECEMBER 1985 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.48	2.50B	1.40A	1.54	1.84	....	....	17	....	38	30	17	30
May	1.45	2.10	1.05	1.71	1.59	....	....	7	....	22	48	30	48
Jne	1.74	1.90	1.25	1.64	1.50	....	....	108	....	311	318	70	318
Jly	1.52	4.45B	1.41A	4.60	2.98	....	....	75	....	218	366	315	320
Aug	3.86	5.02B	3.30	3.80	4.28	....	....	100	....	124	320	247	255
Sep	2.45	6.19	1.96A	5.82	3.61	....	....	100	....	196	349	255	335
Oct	6.70	7.18B	5.75A	6.80	6.45	....	....	8	....	20	335	44	44
Nov	7.10	8.15B	6.65A	8.19	7.15	....	....	8	....	9	44	2	2
Dec	7.81	8.25B	7.43A	....	7.65	....	....	1	....	2	2	....	....
Year	1.48	8.25B	1.05	....	4.11	....	....	108	....	940	366	....	....

DECEMBER 1985 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.00	2.00B	.95	1.20	1.50	....	....	36	....	77	62	30	32
May	1.15	1.76	1.07A	1.32	1.27	....	....	250	....	282	285	32	285
Jne	1.33	1.40	.97	1.25	1.14	....	....	500	....	570	572	282	572
Jly	1.11	3.69B	1.05	3.77	2.36	....	....	85	....	328	679	570	639
Aug	3.25	4.12B	2.58	3.03	3.48	....	....	13	....	42	636	614	617
Sep	2.50	5.26	1.37A	4.89	2.85	....	....	258	....	744	929	616	783
Oct	5.74	6.18B	4.75A	5.80	5.45	....	....	16	....	23	748	48	48
Nov	6.65	7.15B	5.65A	7.19	6.15	....	....	17	....	19	48	26	26
Dec	6.78	7.25B	6.43A	....	6.65	....	....	4	....	4	26	....	....
Year	1.00	7.25B	.95	....	3.42	....	....	500	....	2,069	929	....	....

DECEMBER 1985 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.50	1.60B	.90A	.94	1.22	....	....	79	....	263	257	1	257
May	.90	1.39	.58	1.02	1.00	....	....	18	....	123	315	269	302
Jne	.98	1.07	.73A	.93	.85	....	....	24	....	72	289	281	285
Jly	.77	2.98	.72	3.01	1.84	....	....	120	1	687	487	247	320
Aug	2.55	3.40	1.94	2.30	2.75	....	....	58	....	215	329	232	232
Sep	1.90	4.40	.93	4.01	2.19	....	....	241	....	1,998	1,035	298	671
Oct	4.28	5.22B	3.70A	4.80	4.48	....	....	83	....	220	665	546	546
Nov	4.99	6.15B	4.48	6.19	5.15	....	....	181	....	315	546	127	140
Dec	5.82	6.25B	5.43A	....	5.65	....	....	2	....	2	125	....	....
Year	1.50	6.25B	.58	....	2.79	....	....	241	....	3,895	1,035	....	....

DECEMBER 1985 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.10	1.10	.80A	.72	.76	....	....	13	....	24	24	6	24
May	.70	1.15	.35	.75	.78	....	....	12	....	83	97	25	97
Jne	.85	.85	.51	.68	.63	....	....	40	....	77	169	97	169
Jly	.56	2.43	.56	2.35	1.40	....	....	214	....	630	458	168	458
Aug	2.05	2.62	1.46	1.67	2.11	....	....	140	1	595	608	458	539
Sep	1.35	3.61B	.62	3.18	1.64	....	....	582	15	3,635	1,910	617	1,157
Oct	3.32	4.30B	2.75A	3.81	3.56	....	....	120	....	499	1,143	778	778
Nov	3.96	5.20B	3.36	5.19	4.15	....	....	50	....	170	778	463	463
Dec	4.80	5.25B	4.43A	....	4.65	....	....	216	....	224	463	....	....
Year	1.10	5.25B	.35	....	2.18	....	....	582	....	5,937	1,910	....	....

DECEMBER 1985 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.44	.95	.32	.58	.61	....	....	41	....	98	43	13	13
Jne	.55	.55	.40	.50	.46	....	....	11	....	20	22	12	20
Jly	.45	1.84	.45	1.81	1.05	....	....	108	....	525	188	20	188
Aug	1.72	2.05	1.00	1.18	1.57	....	....	213	5	1,040	717	299	715
Sep	.87	2.83	.40	2.45	1.19	....	....	1,012	30	4,842	1,883	756	840
Oct	2.57	3.45	1.96	2.87	2.70	....	....	60	....	335	814	642	662
Nov	2.80	4.20	2.48	4.19	3.16	....	....	52	....	244	702	165	165
Dec	4.29	4.29	3.44	....	3.65	....	....	3	....	7	164	....	....
Year	.44	4.29	.32	....	1.79	....	....	1,012	....	7,111	1,883	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—CALLS

DECEMBER 1985 45 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.15	1.45	86	1.37	1.04	...	...	87	2	263	146	13	146
Aug	1.25	1.53	75	80	1.14	...	...	422	3	1,983	944	162	863
Sep	60	2.25	.25	1.80	85	...	...	1,048	32	3,975	1,736	1,098	1,709
Oct	1.95	2.68	1.37A	1.99	1.93	...	...	216	1	1,052	1,692	1,235	1,235
Nov	2.02	3.20B	1.45	3.19	2.20	...	...	113	3	369	1,234	996	996
Dec	3.28	3.28	2.40A	...	2.65	...	...	29	...	57	718	...	...
Year	1.15	3.28	.25	...	1.63	...	...	1,048	...	7,699	1,736	...	...

DECEMBER 1985 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	97	1.00	.95	1.01	90	...	...	83	1	87	86	1	86
Aug	90	1.20	.54	54	81	...	...	312	1	1,217	625	123	614
Sep	40	1.63	.15	1.29	59	...	...	730	...	2,832	1,513	623	1,279
Oct	1.38	2.01	.83	1.23	1.29	...	...	734	11	2,981	1,478	1,026	1,177
Nov	1.30	2.23	.79	2.19	1.32	...	...	187	6	1,265	1,148	818	818
Dec	2.18	2.25B	1.38	...	1.65	...	...	45	1	80	811	...	...
Year	97	2.25B	15	...	1.09	...	...	734	...	8,482	1,513	...	...

DECEMBER 1985 47 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	77	.85	.37	35	61	...	...	107	1	280	222	32	222
Sep	27	1.23	10	91	.41	...	...	678	...	2,861	963	244	963
Oct	98	1.49	.47	.68	.82	...	...	431	18	3,002	1,204	766	1,204
Nov	65	1.30	.28	1.20	63	...	...	502	27	4,476	1,666	1,246	1,394
Dec	1.27	1.28B	44	...	68	...	...	346	37	709	1,305	...	...
Year	77	1.49	.10	...	.63	...	...	678	...	11,328	1,666	...	...

DECEMBER 1985 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	55	.88	55	62	58	...	...	323	1	592	474	1	474
Oct	68	1.02	23	34	50	...	...	848	22	3,911	1,295	512	1,295
Nov	34	48	.07	36	23	...	...	643	42	4,182	1,676	1,148	1,360
Dec	41	41	CAB	CAB	.10	...	...	356	283	1,382	1,309	...	...
Year	55	1.02	CAB	CAB	37	...	...	848	1	10,067	1,676	...	...

DECEMBER 1985 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	59	72	.11	16	28	...	...	584	6	1,768	951	10	951
Nov	16	22	.02	06	07	...	...	216	1	1,088	1,043	907	997
Dec	05	05	CAB	CAB	.01	...	...	211	...	231	994	782	782
Year	59	72	CAB	CAB	.12	...	...	584	...	3,087	1,043	10	782

MARCH 1986 37 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.79	7.81B	3.72	7.85	5.92	...	...	50	...	52	51	50	51
Aug	...	7.15B	7.60A	6.42	6.96	...	...	...	...	...	1	...	...
Year	3.79	7.81B	3.72	6.42	6.44	...	...	50	...	52	51	...	...

MARCH 1986 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	...	3.42B	2.65A	3.24	2.96	...	...	1	...	1	1	...	1
Jly	3.11	6.81B	3.11	6.85	4.89	...	...	38	...	38	39	1	39
Aug	...	7.35B	5.70A	6.15	6.57	...	...	...	...	...	39	39	39
Sep	5.74	8.38B	4.10	8.18	5.87	...	...	10	...	43	50	35	50
Oct	...	9.10B	...	8.90	9.20	...	...	...	...	...	26	...	...
Year	3.11	9.10B	2.65A	8.90	5.89	...	...	38	...	82	50	...	...

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—CALLS

MARCH 1986 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.18	2.85B	2.15A	2.64	2.42	....	....	101	....	104	102	....	102
Jly	2.70	5.81B	2.60A	5.95	4.16	....	....	28	....	57	130	101	101
Aug	6.15	6.40B	4.90A	5.30	5.64	....	....	1	....	1	101	100	100
Sep	....	6.60B	3.36A	7.20	5.08	....	....	....	....	....	100	100	100
Oct	....	8.10B	....	8.32	7.82	....	....	....	....	....	100	....	....
Year	2.18	8.10B	2.15A	8.32	5.02	....	....	101	....	162	130	....	....

MARCH 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	....	2.35B	1.75A	2.15	1.96	....	....	1	....	1	1	....	1
Jly	3.68	5.03B	2.08A	5.16	3.50	....	....	5	....	10	10	1	10
Aug	....	5.45B	4.15A	4.48	4.83	....	....	....	....	....	10	10	10
Sep	4.03	6.70B	2.70	6.28	4.25	....	....	10	....	20	20	6	20
Oct	....	7.55B	6.20A	7.18	6.87	....	....	....	....	....	14	14	14
Nov	....	8.42B	7.05A	8.70	7.58	....	....	....	....	....	14	4	4
Dec	8.34	8.34	7.55A	9.08	8.02	....	....	10	....	10	12	4	4
Year	3.68	8.42B	1.75A	9.08	5.28	....	....	10	....	41	20	....	4

MARCH 1986 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.80	4.29B	2.80	4.38	3.47	....	....	20	....	60	60	20	60
Aug	....	4.65B	3.53A	3.73	4.09	....	....	....	....	....	60	60	60
Sep	2.49	5.75B	2.15	5.44	3.55	....	....	25	....	62	70	55	55
Oct	....	6.25B	5.30A	6.20	5.95	....	....	....	....	....	45	45	45
Nov	....	7.42B	6.05A	7.70	6.58	....	....	....	....	....	45	2	2
Dec	7.33	7.33	6.55A	8.08	7.02	....	....	2	....	2	4	2	2
Year	2.80	7.42B	2.15	8.08	5.11	....	....	25	....	124	70	2	2

MARCH 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.73	3.61B	1.73	3.65	2.70	....	....	26	....	72	63	3	63
Aug	3.84	3.90B	2.88A	3.06	3.41	....	....	1	....	1	64	63	64
Sep	2.27	5.03	1.65	4.66	2.91	....	....	47	....	162	85	63	68
Oct	5.15	5.46	4.45A	5.28	5.07	....	....	4	....	11	67	60	60
Nov	5.46	6.42B	5.27A	6.70	5.62	....	....	3	....	4	60	55	55
Dec	5.55	6.10	5.55	7.08	6.02	....	....	20	....	21	62	55	62
Year	1.73	6.42B	1.65	7.08	4.28	....	....	47	....	271	85	3	62

MARCH 1986 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.83	2.98B	1.83	3.01	2.35	....	....	25	....	57	55	25	54
Aug	2.75	3.25B	2.14A	2.45	2.80	....	....	10	....	20	57	55	55
Sep	2.08	4.35	1.26A	3.92	2.36	....	....	24	....	132	80	55	61
Oct	4.01	4.90B	3.54	4.41	4.26	....	....	4	....	24	60	53	57
Nov	4.28	5.47	4.20A	5.70	4.70	....	....	4	....	7	57	55	55
Dec	5.12	5.64	4.31	6.08	5.04	....	....	5	....	12	59	55	59
Year	1.83	5.64	1.26A	6.08	3.58	....	....	25	....	252	80	25	59

MARCH 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.52	2.43B	1.52	2.45	1.95	....	....	15	....	34	31	15	31
Aug	2.15	2.65	1.79	1.94	2.26	....	....	100	....	179	162	31	162
Sep	1.57	3.55B	.96	3.25	1.88	....	....	106	2	315	207	132	132
Oct	3.40	4.14B	3.01	3.61	3.50	....	....	11	....	50	124	97	98
Nov	3.61	4.54	3.36A	4.78	3.85	....	....	14	....	35	101	93	93
Dec	4.35	4.64	3.42	5.08	4.10	....	....	2	....	6	93	91	91
Year	1.52	4.64	.96	5.08	2.92	....	....	106	....	619	207	15	91

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—CALLS

MARCH 1986 45 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.45	1.96B	1.45	1.99	1.76			21		24	22		22
Aug	1.70	2.24	1.40A	1.51	1.80			33		159	117	22	117
Sep	1.17	3.00	68	2.66	1.49			161	3	598	323	124	187
Oct	2.76	3.40B	2.30	2.88	2.82			87		116	263	205	205
Nov	3.20	3.80	2.40	3.89	3.05			7		38	204	195	195
Dec	3.53	4.00B	2.69	4.11	3.21			4		12	192	186	186
Year	1.45	4.00B	68	4.11	2.35			161		947	323		186

MARCH 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.17	1.58	1.17	1.59	1.45			10		13	11	2	11
Aug	1.45	1.84	1.15A	1.17	1.42			37		152	107	12	107
Sep	90	2.52	52A	2.15	1.17			150		530	276	102	259
Oct	2.46	2.86	1.80	2.23	2.23			70		183	321	260	321
Nov	2.44	3.05	1.93	3.05	2.35			20		81	342	321	328
Dec	3.02	3.33	2.00	3.19	2.40			103		260	416	328	385
Year	1.17	3.33	52A	3.19	1.83			150		1,219	416	2	385

MARCH 1986 47 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.35	1.43	86	89	1.16			50		75	73	1	73
Sep	87	2.02	41A	1.72	.91			78		210	233	67	233
Oct	1.87	2.32	1.37A	1.89	1.74			377		729	806	272	806
Nov	1.7[illegible]	2.38	1.32	2.32	1.75			386	9	1,575	1,934	1,001	1,913
Dec	2.08	2.49	1.29	2.36	1.70			219		1,147	2,051	1,804	1,804
Year	1.35	2.49	41A	2.36	1.45			386		3,736	2,051	1	1,804

MARCH 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.27	1.65	1.20	1.37	1.42			19	3	52	50	18	50
Oct	1.44	1.85	1.01	1.25	1.33			251		585	474	60	474
Nov	1.25	1.79B	1.00	1.71	1.27			245	6	1,312	882	479	882
Dec	1.69	1.80	79	1.63	1.15			285	7	1,740	1,257	868	1,180
Year	1.27	1.85	79	1.63	1.29			285		3,689	1,257	18	1,180

MARCH 1986 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.40	1.48	78	91	1.01			322		892	649	4	649
Nov	.95	1.27	65	1.23	89			356	1	1,434	1,257	655	1,068
Dec	1.22	1.25B	48	1.06	75			447	8	2,565	1,494	1,074	1,481
Year	1.40	1.48	48	1.06	88			447		4,891	1,494	4	1,481

MARCH 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.66	90	55	65	69			29		56	42		42
Nov	83	87B	45	86	62			89		275	200	43	200
Dec	83	90	27	64	46			161		1,438	871	208	871
Year	66	90	27	64	50			161		1,769	871		871

MARCH 1986 51 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	40	45	16	37	27			76		323	215	1	215
Year	40	45	16	37	27			76		323	215	1	215

JUNE 1986 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	3.50	6.40	3.30	5.96	4.86			120		230	150	5	150
Oct	6.50	6.95	5.85A	6.65	6.44			20		60	167	157	157
Nov	6.95	8.32	6.50	8.19	7.08			10		65	157	148	148
Dec	8.00	8.00	6.77	8.63	7.48			12		56	144	141	141
Year	3.50	8.32	3.30	8.63	6.46			120		411	167	5	141

JUNE 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.33	5.70	2.20A	5.20	3.63			50		186	186	1	186
Oct	5.90	6.10	4.90	5.80	5.61			50		110	206	181	181
Nov	6.00	7.30	5.65	7.19	6.15			10		80	181	146	146
Dec	7.15	7.15	6.10	7.63	6.49			11		56	144	106	106
Year	2.33	7.30	2.20A	7.63	5.47			50		432	206	1	106

JUNE 1986 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.90	4.95	1.80A	4.51	3.06			75		199	179	2	179
Oct	5.10	5.40B	4.25	4.89	4.84			25		85	209	162	167
Nov	5.06	6.30	4.82A	6.25	5.29			20		101	172	141	141
Dec	5.90	6.00	5.12	6.63	5.56			10		39	141	132	132
Year	1.90	6.30	1.80A	6.63	4.68			75		424	209	2	132

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—CALLS

JUNE 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.53	4.25	1.40	3.86	2.57	—	—	105	—	239	163	1	163
Oct	4.30	4.65	3.60	4.22	4.14	—	—	25	—	120	208	168	173
Nov	4.40	5.40	4.00	5.38	4.49	—	—	10	—	87	173	143	143
Dec	5.00	5.15	4.20	5.69	4.70	—	—	10	—	45	143	135	135
Year	1.53	5.40	1.40	5.69	3.97	—	—	105	—	491	208	1	135

JUNE 1986 45 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.60	3.60	1.59A	3.28	2.54	—	—	35	—	114	110	5	110
Oct	3.65	4.05	3.00	3.52	3.49	—	—	25	—	110	155	95	100
Nov	3.47	4.50	3.28	4.46	3.75	—	—	10	—	74	100	60	60
Dec	4.50	4.50	3.41	4.79	3.88	—	—	11	—	41	50	45	45
Year	1.60	4.50	1.59A	4.79	3.41	—	—	35	—	339	155	5	45

JUNE 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.20	3.10	1.15	2.77	2.20	—	—	76	—	183	170	1	170
Oct	3.15	3.68B	2.45	2.89	2.91	—	—	30	—	109	202	140	150
Nov	3.10	3.70	2.75	3.79	3.08	—	—	10	—	57	150	115	115
Dec	3.62	3.83B	2.69	3.95	3.15	—	—	16	—	51	114	105	105
Year	1.20	3.83B	1.15	3.95	2.83	—	—	76	—	400	202	1	105

JUNE 1986 47 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.16	2.60	2.15	2.33	2.41	—	—	30	—	58	56	5	56
Oct	2.46	2.90	2.00	2.35	2.40	—	—	25	—	124	91	32	43
Nov	2.43	3.00	2.15	3.10	2.49	—	—	201	—	296	290	44	285
Dec	3.00	3.03	2.14	3.19	2.50	—	—	200	—	287	460	280	458
Year	2.16	3.03	2.00	3.19	2.45	—	—	201	—	765	460	5	458

JUNE 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.00	2.10	2.00	1.95	2.05	—	—	36	—	36	36	36	3[illegible]
Oct	2.15	2.45	1.65	1.89	1.97	—	—	26	—	154	75	28	54
Nov	2.02	2.44	1.70	2.49	1.99	—	—	301	—	537	479	56	479
Dec	2.60	2.60	1.60	2.51	1.94	—	—	211	—	576	909	472	907
Year	2.00	2.60	1.60	2.51	1.98	—	—	301	—	1,303	909	28	907

JUNE 1986 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.02	2.06	1.35	1.51	1.60	—	—	20	—	62	23	2	17
Nov	1.53	1.95	1.24	1.98	1.57	—	—	106	—	249	211	17	211
Dec	1.90	1.90	1.23	1.93	1.49	—	—	51	—	271	301	207	301
Year	2.02	2.06	1.23	1.93	1.55	—	—	106	—	582	301	2	301

JUNE 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.40	1.40	1.12	1.19	1.23	—	—	11	—	24	19	1	19
Nov	1.31	1.46B	1.05	1.56	1.22	—	—	20	—	94	68	19	62
Dec	1.60	1.60	.91A	1.45	1.12	—	—	83	—	304	231	87	231
Year	1.40	1.60	.91A	1.45	1.19	—	—	83	—	422	231	1	231

JUNE 1986 51 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	1.25	1.25	.65	1.07	.83	—	—	14	—	85	47	9	47
Year	1.25	1.25	.65	1.07	.83	—	—	14	—	85	47	9	47

SEPTEMBER 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	3.40	4.32B	3.40	4.52	4.07	—	—	4	—	5	5	1	5
Year	3.40	4.32B	3.40	4.52	4.07	—	—	4	—	5	5	1	5

SEPTEMBER 1986 47 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	1.79	3.64B	1.79	3.77	3.05	—	—	10	—	15	15	—	15
Year	1.79	3.64B	1.79	3.77	3.05	—	—	10	—	15	15	—	15

SEPTEMBER 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.45	2.96B	2.25	3.12	2.46	—	—	7	—	31	20	7	20
Year	2.45	2.96B	2.25	3.12	2.46	—	—	7	—	31	20	7	20

SEPTEMBER 1986 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	1.90	2.40B	1.80	2.53	1.99	—	—	6	—	21	20	2	20
Year	1.90	2.40B	1.80	2.53	1.99	—	—	6	—	21	20	2	20

SEPTEMBER 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	1.50	2.15	1.50	2.03	1.59	—	—	10	—	18	16	10	16
Year	1.50	2.15	1.50	2.03	1.50	—	—	10	—	18	16	10	16

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

MARCH 1985 33 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	.05	.09	04	04	03	...	...	71	1	82	60	50	60
Mar	03	.03	01	.01	01	...	...	50	...	50	110	...	...
Year	05	09	.01	.01	02	...	...	71	...	132	110	...	...

MARCH 1985 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	32	35	.06	14	12	...	...	73	2	79	60	58	60
Mar	10	20	.01	01	05	...	...	69	1	84	121	...	...
Year	32	35	01	01	08	...	...	73	1	163	121	...	...

MARCH 1985 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	81	1 00	.25	43	52	...	...	60	3	118	55	2	55
Mar	50	81	34A	...	51	...	...	82	...	137	95	...	...
Year	81	1 00	25	...	51	...	...	82	...	255	95	...	...

JUNE 1985 32 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	14	14	14	16	15	...	...	4	...	4	4	4	4
Mar	23	29	03	04	12	...	...	41	...	207	105	4	103
Apr	04	04	01	01	02	...	...	20	...	53	101	91	91
May	01	01	01	01	01	...	...	1	...	1	91	91	91
Jne	CAB	CAB	CAB	CAB	00	...	...	...	...	...	91	91	91
Year	14	29	CAB	CAB	06	...	...	41	...	265	105	4	91

JUNE 1985 33 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	45	54B	28	34	36	...	...	15	...	26	19	...	19
Mar	36	48	05	05	24	...	...	646	...	1,017	874	19	855
Apr	08	09	01	.01	03	...	...	114	...	198	884	781	781
May	01	01	01	.01	01	...	...	200	...	201	781	580	580
Jne	CAB	CAB	CAB	CAB	00	...	...	...	...	...	580	580	580
Year	45	54B	CAB	CAB	12	...	...	646	...	1,442	884	...	580

JUNE 1985 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	75	86B	55A	.62	65	...	...	27	...	47	36	...	36
Mar	64	.80	06	08	43	...	...	196	...	897	411	42	393
Apr	11	15B	01	.02	06	...	...	30	...	56	423	380	387
May	10	10	01A	.01	02	...	...	40	...	40	387	334	334
Jne	CAB	CAB	CAB	CAB	00	...	...	...	...	...	334	334	334
Year	75	86B	CAB	CAB	23	...	...	196	...	1,040	423	...	334

JUNE 1985 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1 25	1 37	85A	1 02	1 04	...	...	116	...	205	191	...	191
Mar	1.02	1 31	15	14	73	...	...	139	...	587	430	216	369
Apr	18	28	01	.05	.10	...	...	50	...	174	416	358	416
May	.05	22	CAB	.01	04	...	...	25	...	83	428	402	425
Jne	CAB	CAB	CAB	CAB	00	...	...	2	...	2	425	423	423
Year	1 25	1 37	CAB	CAB	38	...	...	139	...	1,051	430	...	423

JUNE 1985 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1 38	1 46B	1 38	1 54	1 54	...	...	21	21	21	21	21	21
Mar	1 45	1 91	25	.27	1.16	...	...	236	...	986	592	24	592
Apr	35	55B	03	13	.21	...	...	288	2	1,313	771	521	709
May	.20	49	CAB	01	11	...	...	1,019	...	1,859	1,131	701	895
Jne	CAB	CAB	CAB	CAB	.00	...	...	4	1	7	895	...	...
Year	1 38	1 91	CAB	CAB	.60	...	...	1,019	...	4,186	1,131	...	...

JUNE 1985 37 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1 20	1 27B	47	.52	.96	...	...	250	...	405	350	55	350
Apr	56	92	05	.28	.38	...	...	461	1	1,850	1,209	350	1,087
May	35	.96	01	.01	.25	...	...	449	3	2,057	1,747	1,068	1,729
Jne	CAB	CAB	CAB	CAB	.00	...	...	1	...	1	1,729	1,728	1,728
Year	1 20	1 27B	CAB	CAB	.39	...	...	461	...	4,313	1,747	55	1,728

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

JUNE 1985 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.30	1.30	80	85	1.05	...	...	270	6	301	253	6	253
Apr	1.02	1.43	15	63	68	...	...	353	1	2,174	1,055	406	730
May	.70	1.64B	.02	.03	53	...	...	815	18	3,056	1,437	737	1,437
Jne	.02	.02	CAB	CAB	.01	...	...	323	3	457	1,578	—	—
Year	1.30	1.64B	CAB	CAB	56	...	...	815	1	5,988	1,578	—	—

JUNE 1985 39 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.52	1.55B	1.30A	1.27	1.27	...	...	105	105	105	105	105	105
Apr	1.52	2.07B	35A	1.16	1.14	...	...	155	—	631	271	141	271
May	1.29	2.36B	24	28	1.06	...	...	381	—	1,298	911	233	911
Jne	23	50	14	—	29	...	...	253	41	682	985	—	—
Year	1.52	2.36B	14	—	94	...	...	381	—	2,716	985	—	—

JUNE 1985 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.70	2.70	65	1.67	1.58	...	...	241	—	608	262	1	257
May	2.36	3.08	90	95	1.82	...	...	11	—	62	258	238	238
Jne	.96	1.50	90A	...	1.12	...	...	2	—	6	240	—	—
Year	2.70	3.08	65	...	1.50	...	...	241	—	676	262	—	—

JUNE 1985 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.78	2.90B	1.10	2.72	2.05	...	...	2	—	9	5	1	5
May	2.93	4.22B	1.83	1.88	2.71	...	...	1	—	3	6	1	1
Jne	2.20	2.20	2.03A	...	2.11	...	...	1	—	1	1	—	—
Year	1.78	4.22B	1.10	—	2.29	...	...	2	—	13	6	—	—

SEPTEMBER 1985 33 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	61	65B	25A	13	41	...	...	100	—	102	100	1	100
Apr	11	35B	10A	10	11	...	...	—	—	—	100	100	100
May	.22	22	15	.03	12	...	...	1	—	2	101	100	100
Jne	05	05	.03	.01	.03	...	...	3	—	7	103	100	103
Jly	...	...	...	.01	.01	...	...	—	—	—	103	103	103
Aug	CAB	CAB	CAB	CAB	.00	...	...	3	—	3	104	102	102
Sep	CAB	CAB	CAB	CAB	00	...	...	—	—	—	102	102	102
Year	.61	65B	CAB	CAB	.09	...	...	100	—	114	104	1	102

SEPTEMBER 1985 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.20	41B	13A	.09	.20	...	...	13	—	40	23	10	16
Jne	—	—	07A	02	06	...	...	—	—	—	16	16	16
Jly	03	03	01	.01	.01	...	...	2	—	4	16	14	14
Aug	CAB	CAB	CAB	CAB	00	...	...	1	—	1	14	13	13
Sep	CAB	CAB	CAB	CAB	.00	...	...	—	—	—	13	13	13
Year	20	41B	CAB	CAB	.05	...	...	13	—	54	23	10	13

SEPTEMBER 1985 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.32	1.47B	48A	.35	.98	...	...	1	—	3	3	1	3
Apr	.20	51B	11A	.28	31	...	...	1	—	2	3	2	3
May	.30	73B	17A	15	.35	...	...	287	—	426	347	287	343
Jne	.17	.23	.07	05	.12	...	...	40	—	98	358	310	310
Jly	.03	03	02	.01	.01	...	...	274	—	374	407	310	407
Aug	CAB	01	CAB	CAB	.00	...	...	205	—	364	407	252	252
Sep	CAB	CAB	CAB	CAB	.00	...	...	—	—	—	252	252	252
Year	1.32	1.47B	CAB	CAB	.25	...	...	287	—	1,267	407	1	252

SEPTEMBER 1985 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.75	1.85B	64A	55	1.37	...	...	200	—	214	212	200	212
Apr	.57	80B	19	.49	50	...	...	272	—	300	287	212	284
May	.52	1.06	.34A	.27	.55	...	...	277	—	335	578	547	578
Jne	.36	.38	11	10	.24	...	...	122	—	254	674	578	660
Jly	.08	.12	.01	.01	.02	...	...	550	—	658	913	631	636
Aug	CAB	CAB	CAB	CAB	00	...	...	62	—	119	636	548	548
Sep	CAB	CAB	CAB	CAB	.00	...	...	—	—	—	548	548	548
Year	1.75	1.85B	CAB	CAB	38	...	...	550	—	1,890	913	200	548

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

SEPTEMBER 1985 37 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	80	82B	73	81	81			100	100	100	100	100	100
Apr	1.02	1.23B	35A	78	75			251		641	491	100	491
May	84	1.50	48	47	84			451		1,002	987	487	987
Jne	43	50	20	22	43			74		389	1,163	1,007	1,163
Jly	20	23	CAB	01	05			219		570	1,178	1,064	1,069
Aug	01	01	CAB	CAB	00			20		20	1,065	1,040	1,040
Sep	CAB	CAB	CAB	CAB	00						1,040	1,040	1,040
Year	80	1.50	CAB	CAB	41			451		2,722	1,178	100	1,040

SEPTEMBER 1985 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.55	1.55	55A	1.15	98			2		5	5	2	5
May	1.26	1.98B	82A	78	1.22			290		924	312	185	312
Jne	74	1.03	40	43	73			404		1,744	837	275	837
Jly	41	48	CAB	01	12			504		1,993	1,237	374	376
Aug	01	01	CAB	CAB	00			38		45	372	316	316
Sep	CAB	CAB	CAB	CAB	00						316	316	316
Year	1.55	1.98B	CAB	CAB	50			504		4,711	1,237	2	316

SEPTEMBER 1985 39 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	2.75	2.75	1.71A	1.58	2.18			100		100	100	100	100
Apr	2.03	2.23B	78	1.61	1.52			105		173	251	100	251
May	1.68	2.65B	1.15	1.17	1.71			102		276	191	141	191
Jne	1.19	1.54	75A	77	1.15			656		1,586	771	196	771
Jly	76	83	02	01	24			472		1,897	946	716	782
Aug	02	02	CAB	CAB	00			60		150	790	666	666
Sep	CAB	CAB	CAB	CAB	00						666	666	666
Year	2.75	2.75	CAB	CAB	97			656		4,182	946	100	666

SEPTEMBER 1985 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.62	2.26B	1.14	2.19	1.74			31		68	35	25	34
May	2.30	3.37B	1.86A	1.68	2.31			40		70	72	34	72
Jne	1.75	2.10B	1.25	1.27	1.71			50		150	176	82	176
Jly	1.26	1.34B	03	03	44			528		2,176	736	188	500
Aug	04	07	CAB	CAB	01			169		421	513	346	346
Sep	CAB	CAB	CAB	CAB	00						343	343	343
Year	1.62	3.37B	CAB	CAB	1.03			528		2,885	736	25	343

SEPTEMBER 1985 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.18	3.05B	1.65A	2.87	2.34			7		12	9	1	9
May	3.38	4.17B	2.48A	2.32	2.99			7		10	11	8	8
Jne	1.88	2.83B	1.88	1.89	2.37			200		202	160	8	160
Jly	1.51	2.04B	07	07	76			531		2,555	1,095	160	877
Aug	07	20	CAB	01	05			84		454	998	756	756
Sep	01	01	CAB	CAB	00			19		45	764	—	—
Year	2.18	4.17B	CAB	CAB	1.41			531		3,278	1,095	—	—

SEPTEMBER 1985 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.11	1.15	18	18	63			491	2	1,999	1,132	91	991
Aug	18	50	01	02	13			633		2,260	960	783	960
Sep	04	65	02	—	17			468	7	871	965	—	—
Year	1.11	1.15	01	—	31			633		5,130	1,132	—	—

SEPTEMBER 1985 43 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	98	1.52B	40	41	96			947	1	2,481	1,026	82	1,026
Aug	50	1.03	03A	15	32			808	23	6,018	1,753	968	1,547
Sep	40	1.60	25	—	82			367	28	732	1,527	—	—
Year	98	1.60	03A	—	70			947	1	9,231	1,753		—

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

SEPTEMBER 1985 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.11	1.12	80	85	1.06	—	—	252	3	266	239	3	239
Aug	1.17	1.71	21	76	74	—	—	475	—	2,971	905	300	582
Sep	1.30	2.51	1.07		1.78	—	—	76	9	120	606	—	—
Year	1.11	2.51	21	—	1.19	—	—	475		3,357	905	—	—

SEPTEMBER 1985 45 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.71	2.71	1.48A	1.46	1.96			1	—	1	1	1	1
Aug	1.30	2.28B	67	1.72	1.43			6	—	30	21	1	18
Sep		3.30B	2.30A		2.78						18	—	—
Year	2.71	3.30B	67		2.05			6		31	21	—	—

SEPTEMBER 1985 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.00	2.50B	1.40	2.71	1.89			3		9	6	3	6
Sep	3.25	4.30B	3.25		3.78			3		3	7	—	—
Year	2.00	4.30B	1.40		2.83			3		12	7	—	—

DECEMBER 1985 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	38	75	32	24	41			35		94	49	12	12
Jne	29	29	15A	12	21			12		14	24	12	23
Jly	11	11	04A	01	04			1		3	23	21	21
Aug		02B		01	01			1		1	21	18	18
Sep	CAB	CAB	CAB	CAB	00						18	18	18
Oct	CAB	CAB	CAB	CAB	00						18	18	18
Nov	CAB	CAB	CAB	CAB	00						18	18	18
Dec	CAB	CAB	CAB	CAB	00						18	18	18
Year	38	75	CAB	CAB	08			35		112	49	12	18

DECEMBER 1985 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	63	70	25A	52	43			40		75	75	40	75
May	60	88B	50	37	60			261		352	427	75	427
Jne	39	46	27A	21	34			5		14	441	427	441
Jly	09	09	04	01	08			272		353	441	224	224
Aug	01	02B	01	01	02			2		2	224	224	224
Sep	CAB	CAB	CAB	CAB	01						224	224	224
Oct	CAB	CAB	CAB	CAB	00						224	224	224
Nov	CAB	CAB	CAB	CAB	00						224	224	224
Dec	CAB	CAB	CAB	CAB	00						224	224	224
Year	63	88B	CAB	CAB	16			272		796	441	40	224

DECEMBER 1985 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	27	60B	27	73	67			75		75	75	75	75
May	1.18	1.25B	80	56	84			120		181	136	75	135
Jne	40	48B	40	36	53			10		10	145	135	145
Jly	10	36B	10	03	14			10		10	145	135	135
Aug	05	05	03A	01	03			75		75	135	135	135
Sep	CAB	CAB	CAB	CAB	03						135	135	135
Oct	CAB	CAB	CAB	CAB	00						135	135	135
Nov	CAB	CAB	CAB	CAB	00						135	135	135
Dec	CAB	CAB	CAB	CAB	00						135	135	135
Year	27	1.25B	CAB	CAB	24			120		351	145	75	135

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
DECEMBER 1985 37 PUTS													
May	1.57	1.57	1.13A	.82	1.09	...	...	122	...	122	122	122	122
Jne	98	98	62A	56	.78	...	...	38	...	58	146	122	146
Jly	45	48	15	.05	.24	...	...	200	...	330	195	146	184
Aug	.09	09	.05	.03	.05	...	...	20	...	27	199	168	168
Sep	13	13	.03	.01	.06	...	...	200	...	373	453	155	453
Oct	CAB	CAB	CAB	CAB	.00	...	...	54	...	54	453	391	391
Nov	CAB	CAB	CAB	CAB	.00	...	...	11	...	15	391	387	387
Dec	CAB	CAB	CAB	CAB	00	...	...		...	...	387	387	387
Year	1.57	1.57	CAB	CAB	.27	...	...	200	...	979	453	122	387
DECEMBER 1985 38 PUTS													
Apr	64	1.25B	64	1.41	1.14	...	...	10		10	10	10	10
May	1.93	1.95B	1.45	1.15	1.55	...	...	100	...	101	110	10	110
Jne	1.20	1.20	80	84	1.12	...	...	56	...	81	191	110	191
Jly	82	88	10	.10	.38	...	...	161	...	370	379	194	300
Aug	17	17	07	.06	.08	...	...	8	...	12	300	298	298
Sep	18	.26	01	.02	.11	...	...	301	...	1,133	828	298	582
Oct	CAB	CAB	CAB	CAB	.00	...	...	...	...	...	582	577	577
Nov	CAB	CAB	CAB	CAB	.00	...	...	...	...	...	577	577	577
Dec	CAB	CAB	CAB	CAB	.00	...	...	...	...	...	587	577	577
Year	64	1.95B	CAB	CAB	.46	...	...	301	...	1,707	828	10	577
DECEMBER 1985 39 PUTS													
Jne	1.58	1.89	1.25	1.20	1.53	...	...	16	...	30	24	2	24
Jly	1.22	1.28	27	21	.59	...	...	255	...	581	346	22	304
Aug	25	28	09	12	.15	...	...	202	...	235	317	113	113
Sep	16	47	04	03	.21	...	...	472	...	1,051	654	108	644
Oct	CAB	CAB	CAB	CAB	.00	...	...	...	...	...	644	644	644
Nov	CAB	CAB	CAB	CAB	00	...	...	...	...	...	644	643	643
Dec	CAB	CAB	CAB	CAB	00	...	...	2		2	643	641	641
Year	1.58	1.89	CAB	CAB	35	...	...	472		1,999	654	2	641
DECEMBER 1985 40 PUTS													
Apr	1.80	2.13B	1.40A	2.39	1.88	...	...	1	...	2	1	1	1
May		2.97B	2.15A	2.04	2.56	...	...	...	...	...	1	1	1
Jne	2.26	2.37B	1.70	1.66	2.05	...	...	100	...	107	107	1	107
Jly	1.82	1.82	31A	26	.86	...	...	154	...	859	450	110	313
Aug	36	46	17	22	25	...	...	66	...	94	375	318	375
Sep	26	74	07	07	37	...	...	417	1	2,128	1,321	411	1,225
Oct	06	06	CAB	CAB	.01	...	...	47	...	89	1,213	1,146	1,146
Nov	CAB	01	CAB	CAB	00	...	...	52	...	74	1,148	1,067	1,067
Dec	CAB	CAB	CAB	CAB	00	...	...	...	...	...	1,067	1,063	1,063
Year	1.80	2.97B	CAB	CAB	.88	...	...	417	...	3,353	1,321	1	1,063
DECEMBER 1985 41 PUTS													
Jly	1.54	1.54B	48	.42	90	...	...	180	...	466	180	20	167
Aug	56	77	.28	38	42	...	...	352	...	614	585	168	585
Sep	48	1.17	14	.14	80	...	...	390	4	2,091	873	450	807
Oct	11	11	CAB	CAB	03	...	...	68	...	213	799	637	637
Nov	CAB	01	CAB	CAB	00	...	...	22	1	37	636	607	607
Dec	CAB	CAB	CAB	CAB	00	...	...	...	...	...	607	607	607
Year	1.54	1.54B	CAB	CAB	.32	...	...	390	...	3,421	873	20	607

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1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

DECEMBER 1985 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.28	2.72B	1.90A	3.67	3.17	....	....	2	....	3	2	1	1
May	....	4.31B	3.64A	3.24	3.86	....	....	....	....	....	1	1	1
Jne	....	3.70B	3.00A	2.90	3.31	....	....	....	....	....	1	1	1
Jly	2.28	2.67B	.69A	.65	1.66	....	....	41	....	73	69	1	69
Aug	.80	1.14	.42A	63	67	....	....	233	....	1,071	479	69	479
Sep	79	1.71	.23	.24	.92	....	....	319	6	1,836	652	432	571
Oct	.20	.20	.02	.01	07	....	....	436	....	778	521	441	475
Nov	.01	.01	CAB	CAB	.00	....	....	51	....	82	475	414	414
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	414	413	413
Year	2.28	4.31B	CAB	CAB	1.51	....	....	436	....	3,845	652	1	413

DECEMBER 1985 43 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.60	1.80	1.04A	.96	1.50	....	....	100	....	107	107	100	107
Aug	1.25	1.61	63	97	1.00	....	....	246	....	1,026	545	108	545
Sep	1.22	2.33B	.39	42	1.35	....	....	439	....	2,121	1,257	656	1,063
Oct	.35	.35	.03	.03	.14	....	....	240	....	1,472	1,170	940	1,118
Nov	.03	.03	CAB	CAB	00	....	....	40	....	75	1,118	1,067	1,067
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,067	1,067	1,067
Year	1.60	2.33B	CAB	CAB	.86	....	....	439	....	4,801	1,257	100	1,067

DECEMBER 1985 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.72	1.75B	1.46	1.39	1.59	....	....	31	....	51	50	20	50
Aug	1.72	2.14B	96	1.44	1.44	....	....	112	....	534	332	51	312
Sep	1.79	3.11	.81	.87	1.89	....	....	175	....	784	584	287	583
Oct	.52	.52	05	.06	27	....	....	582	6	3,042	1,586	596	1,566
Nov	07	07	CAB	CAB	02	....	....	137	8	404	1,578	1,435	1,435
Dec	CAB	CAB	CAB	CAB	00	....	....	25	25	25	1,410	1,410	1,410
Year	1.72	3.11	CAB	CAB	86	....	....	582	....	4,930	1,578	20	1,410

DECEMBER 1985 45 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.64	2.11	1.46	2.04	1.70	....	....	115	....	244	233	115	233
Sep	2.42	3.95B	90	1.01	2.53	....	....	270	....	1,085	728	210	728
Oct	91	.91	.14	20	50	....	....	334	10	2,739	1,444	779	1,444
Nov	17	19	CAB	CAB	.06	....	....	265	17	1,648	1,471	1,311	1,311
Dec	.01	.01	CAB	CAB	00	....	....	7	4	12	1,311	1,304	1,304
Year	1.64	3.95B	CAB	CAB	95	....	....	334	....	5,728	1,471	115	1,304

DECEMBER 1985 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.12	2.60	2.07A	2.73	2.33	....	....	3	....	4	4	....	4
Sep	4.24	4.60B	1.36	1.49	3.27	....	....	66	....	164	137	3	137
Oct	1.36	1.36	.34	44	84	....	....	461	2	2,847	1,228	350	1,169
Nov	42	.47	CAB	CAB	18	....	....	411	12	2,895	1,442	1,124	1,256
Dec	.01	.01	CAB	CAB	.00	....	....	60	5	115	1,246	....	....
Year	2.12	4.60B	CAB	CAB	1.32	....	....	461	....	6,025	1,442	....	....

DECEMBER 1985 47 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.06	2.06	1.90	2.09	2.07	....	....	5	....	10	10	5	10
Oct	1.67	1.94B	73A	86	1.36	....	....	560	....	2,824	864	16	835
Nov	.84	1.03	02	.01	48	....	....	521	36	2,773	1,075	560	731
Dec	01	.06	CAB	CAB	03	....	....	311	25	804	884	....	....
Year	2.06	2.06	CAB	CAB	96	....	....	560	....	6,411	1,075	....	....

DECEMBER 1985 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.94	2.05	1.32A	1.53	1.68	....	....	65	....	131	101	25	101
Nov	1.30	1.60	.17	.17	1.07	....	....	164	....	380	284	36	284
Dec	15	65	12	....	43	....	....	124	22	433	280	....	....
Year	1.94	2.05	12	....	1.06	....	....	164	....	924	284	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

DECEMBER 1985 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.80	2.90	2.17	2.35	2.52	....	....	50	....	100	80	10	80
Nov	2.20	2.41B	80A	.87	1.91	....	....	50	....	55	81	30	81
Dec	99	1.61B	80A	....	1.36	....	....	151	....	156	233	....	....
Year	2.80	2.90	80A	....	1.92	....	....	151	....	311	233	....	....

MARCH 1986 37 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	1.21	1.21	77A	.64	.97	....	....	1	....	1	1	....	1
Jly	....	51B	44A	.13	39	....	....	....	....	....	1	1	1
Aug	....	20B	....	13	14	....	....	....	....	....	1	1	1
Sep	20	33	12	08	19	....	....	45	....	100	51	1	21
Oct	06	06	05	01	02	....	....	6	....	6	21	21	21
Nov	CAB	CAB	CAB	CAB	00	....	....	....	....	....	21	21	21
Dec	CAB	CAB	CAB	CAB	00	....	....	....	....	....	21	21	21
Year	1.21	1.21	CAB	CAB	24	....	....	45	....	107	51	....	21

MARCH 1986 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	1.30	1.30	1.05A	1.14	1.21	....	....	20	....	38	32	10	32
Jly	60	73B	24A	21	57	....	....	51	....	103	80	30	31
Aug	17	30B	17	21	21	....	....	1	....	1	32	31	32
Sep	22	51	.14	12	29	....	....	75	....	326	161	36	36
Oct	06	06	05	02	04	....	....	1	....	2	36	36	36
Nov	CAB	CAB	CAB	CAB	01	....	....	....	....	....	36	36	36
Dec	CAB	CAB	CAB	CAB	00	....	....	....	....	....	36	36	36
Year	1.30	1.30	CAB	CAB	33	....	....	75	....	470	161	10	36

MARCH 1986 39 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	65	70B	34A	32	50	....	....	50	....	128	78	28	28
Aug	32	45B	24	32	32	....	....	10	....	23	30	15	20
Sep	34	72	25	19	44	....	....	145	....	295	157	20	84
Oct	....	....	....	04	08	....	....	2	....	2	77	75	75
Nov	CAB	CAB	CAB	CAB	02	....	....	....	....	....	75	75	75
Dec	CAB	CAB	CAB	CAB	00	....	....	....	....	....	75	75	75
Year	65	72	CAB	CAB	22	....	....	145	....	448	157	15	75

MARCH 1985 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.72	1.72	52A	46	96	....	....	60	....	133	123	38	123
Aug	73	73	36	49	48	....	....	10	....	48	124	86	90
Sep	56	1.05B	30A	28	65	....	....	91	....	464	342	111	251
Oct	26	26	09	07	13	....	....	65	....	135	241	118	118
Nov	07	07	01A	01	03	....	....	20	....	39	118	93	93
Dec	CAB	CAB	CAB	CAB	00	....	....	....	....	....	93	93	93
Year	1.72	1.72	CAB	CAB	37	....	....	91	....	819	342	38	93

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

MARCH 1986 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.23	2.23	.73A	66	1.29	....	....	35	....	65	65	....	65
Aug	1.00	1.00	.59A	.71	69	....	....	210	....	232	270	65	236
Sep	.85	1.45	.40	.43	92	....	....	225	....	593	457	241	457
Oct	.38	.38B	.11A	.11	.21	....	....	7	....	15	259	250	250
Nov	.04	.08B	.04	.02	.06	....	....	2	....	2	250	250	250
Dec	.02	.02	CAB	CAB	.01	....	....	2	....	3	246	245	245
Year	2.23	2.23	CAB	CAB	.53	....	....	225	....	910	457	....	245

MARCH 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.10	1.10	1.00A	.91	1.02	....	....	10	....	10	10	10	10
Aug	1.26	1.26	.80	.99	.97	....	....	15	....	46	55	10	55
Sep	1.11	1.95B	.58	.62	1.26	....	....	155	....	595	302	62	302
Oct	.55	.55	.19A	.18	.33	....	....	26	....	77	310	290	300
Nov	.14	.15	.06	.04	.11	....	....	20	....	38	300	284	284
Dec	.04	.04	CAB	CAB	.02	....	....	18	....	30	286	284	284
Year	1.10	1.95B	CAB	CAB	.61	....	....	155	....	796	310	10	284

MARCH 1986 43 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.71	1.71	.96	1.35	1.23	....	....	40	....	55	50	10	48
Sep	1.65	2.50B	.75	.85	1.67	....	....	125	....	323	138	53	128
Oct	.56	.63B	.26	.31	.50	....	....	300	....	658	721	128	721
Nov	.27	.29	.08	.07	.19	....	....	47	....	70	777	721	768
Dec	.09	.09	.01	.01	.05	....	....	43	....	83	768	697	697
Year	1.71	2.50B	.01	.01	.72	....	....	300	....	1,189	777	10	697

MARCH 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.99	1.99	1.73A	1.63	1.82	....	....	50	....	51	51	50	51
Aug		2.15B	1.56A	1.79	1.74	....	....	....	....	....	52	51	51
Sep	2.00	3.15B	1.10	1.15	2.16	....	....	120	....	294	159	51	159
Oct	.70	.93B	.46	.49	.73	....	....	200	....	233	264	159	264
Nov	.46	.47	.14A	.13	.32	....	....	321	....	378	286	195	195
Dec	.13	.17B	.01	.02	.10	....	....	113	....	356	330	194	221
Year	1.99	3.15B	.01	.02	1.14	....	....	321	....	1,314	330	50	221

MARCH 1986 45 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.85	2.05	1.85	2.31	2.03	....	....	10	....	20	15	5	15
Sep	2.61	3.90	1.40	1.53	2.73	....	....	120	....	340	217	25	217
Oct	1.14	1.26	.67	.75	1.03	....	....	270	....	445	464	177	464
Nov	.71	.82	.22	.23	.51	....	....	202	....	449	565	485	563
Dec	.25	.35	.05	.06	.21	....	....	104	....	409	670	557	622
Year	1.85	3.90	.05	.06	1.30	....	....	270	....	1,663	670	5	622

MARCH 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	3.30	4.65B	1.85	1.98	3.38	....	....	100	....	207	150	5	135
Oct	1.87	1.87	1.00	1.08	1.41	....	....	18	....	48	158	146	158
Nov	1.05	1.15	.38	.40	.79	....	....	193	....	1,051	902	259	867
Dec	.37	.62	.13	.14	.39	....	....	136	1	895	1,153	868	1,130
Year	3.30	4.65B	.13	.14	1.49	....	....	193	....	2,201	1,153	5	1,130

MARCH 1986 47 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.04	2.25B	1.42	1.51	1.88	....	....	10	....	25	18	1	18
Nov	1.40	1.63	.62	.67	1.17	....	....	256	....	924	718	18	718
Dec	.61	1.03	.25	.29	.89	....	....	227	6	1,582	1,473	730	1,458
Year	2.04	2.25B	.25	.29	1.24	....	....	256	....	2,531	1,473	1	1,458

MARCH 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.40	2.40B	1.96A	2.06	2.24	....	....	10	....	10	10	10	10
Nov	1.80	2.13B	1.00	1.02	1.67	....	....	125	....	270	253	10	253
Dec	.96	1.58	.51	.56	1.12	....	....	288	1	1,635	1,258	343	1,258
Year	2.40	2.40B	.51	.56	1.67	....	....	288	....	1,915	1,258	10	1,258

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

MARCH 1986 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	2.50	2.65B	1.52	1.52	2.26	....	....	16	....	30	29	1	29
Dec.	1.56	2.12B	.89	98	1.71	....	....	259	....	524	319	48	319
Year	2.50	2.65B	.89	.98	1.98	....	....	259	....	554	319	1	319

MARCH 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	3.72	3.80B	3.40A	3.40	3.65	....	....	100	....	100	100	100	100
Nov.	2.35	3.40B	2.15A	2.14	2.98	....	....	2	....	2	102	100	102
Dec.	2.92	2.92	1.44	1.55	2.41	....	....	39	....	47	134	102	134
Year	3.72	3.80B	1.44	1.55	3.01	....	....	100	....	149	134	100	134

JUNE 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.20	1.25	.70	.48	.77	....	....	10	....	20	10	5	5
Oct.	....	.35B	.15A	.16	.27	....	....	....	....	....	5	5	5
Nov.	.14	.14	.10	.05	.10	....	....	1	....	1	5	5	5
Dec.	.04	.05	.04	.01	.03	....	....	100	....	100	105	5	105
Year	1.20	1.25	.04	.01	.29	....	....	100	....	121	105	5	105

JUNE 1986 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.55	1.60	.60	.66	1.02	....	....	10	....	21	20	10	11
Oct.	.50	.50	.20	.24	.38	....	....	40	....	65	78	11	78
Nov.	.23	.25	.08	.08	.16	....	....	35	....	111	121	75	75
Dec.	.07	.13	.02	.02	.06	....	....	110	....	256	257	157	257
Year	1.55	1.60	.02	.02	.40	....	....	110	....	453	257	10	257

JUNE 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.00	2.05	.90A	.68	1.32	....	....	155	....	340	165	10	56
Oct.	.55	.70	.33	.37	.54	....	....	45	...	76	95	55	95
Nov.	30	35	.14A	.13	.25	....	...	45	....	130	125	95	95
Dec	.22	.22	10	.04	.12	....	....	12	....	56	86	79	79
Year	2.00	2.05	.10	.04	.55	....	....	155	....	602	165	10	79

JUNE 1986 43 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.90	1.90	1.17A	1.15	1.26	....	....	125	..	250	125	105	105
Oct.	.90	.95	48	.53	.75	....	....	40	....	80	165	105	165
Nov.	.43	.51	.20	.21	.38	...	....	70	....	166	190	130	130
Dec.	.24	.30	.16	.08	.20	....	....	10	....	39	125	120	120
Year	1.90	1.90	.16	08	.64	....	....	125	....	535	190	105	120

JUNE 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.60	2.70	1.40A	1.45	1.97	....	....	140	....	411	155	120	121
Oct.	1.05	1.30	.66	.75	1.01	....	....	45	....	98	147	117	147
Nov.	.64	70	35	.34	.56	...	...	40	..	180	158	133	154
Dec.	25	.47	25	.14	.32	...	....	10	...	48	149	136	136
Year	2.60	2.70	.25	.14	.96	....	....	140	....	737	158	117	136

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
SWISS FRANC OPTION ON FUTURES PRICES—PUTS

JUNE 1986 45 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.98	2.98	1.75A	1.83	2.04	....	....	10	....	10	10	....	....
Oct	1.40	1.61B	.95	1.03	1.31	....	....	75	....	173	94	2	94
Nov	.89	1.00	.50	.48	.80	....	....	40	....	147	137	94	115
Dec	.55	.64	.25	.24	.49	....	....	12	....	64	119	107	114
Year	2.98	2.98	.25	.24	1.16	....	....	75	....	394	137	....	114

JUNE 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.80	2.01	1.27A	1.37	1.68	....	....	25	....	85	65	5	65
Nov	1.22	1.31	.70	.70	1.09	....	....	30	....	136	120	65	98
Dec	.78	1.00	.36A	.40	.74	....	....	21	...	66	103	88	96
Year	1.80	2.01	.36A	.40	1.17	....	....	30	....	287	120	5	96

JUNE 1986 47 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.20	2.60	1.72	1.79	2.12	....	....	9	....	46	23	5	20
Nov	1.74	1.80B	1.06A	.99	1.47	....	....	20	....	57	63	21	53
Dec	1.05	1.39B	.58	.61	1.06	....	....	224	....	312	261	42	261
Year	2.20	2.60	.58	.61	1.55	....	....	224	....	415	261	5	261

JUNE 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.81	3.00	2.17	2.28	2.64	....	....	5	....	15	15	5	15
Nov	1.90	2.28	1.40	1.35	1.92	....	....	50	....	183	132	15	87
Dec	1.26	1.88	.88	.91	1.47	....	....	105	....	371	308	102	308
Year	2.81	3.00	.88	.91	2.01	....	....	105	...	569	308	5	308

JUNE 1986 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	3.50	3.70B	2.75A	2.86	3.25	....	....	5	....	5	5	5	5
Nov	2.63	2.90	1.88A	1.80	2.46	....	....	105	....	177	151	5	151
Dec	1.90	2.32B	1.39	1.31	1.99	....	....	51	....	80	187	136	185
Year	3.50	3.70B	1.39	1.31	2.56	....	....	105	....	262	187	5	185

JUNE 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	3.25	3.46	2.43A	2.34	3.08	....	....	20	....	72	56	5	51
Dec	2.45	2.97B	1.75	1.80	2.58	....	....	20	....	49	43	28	43
Year	3.25	3.46	1.75	1.80	2.83	....	...	20	....	121	56	5	43

JUNE 1986 51 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.95	3.85	2.51	2.38	3.26	....	....	7	....	52	28	6	28
Year	2.95	3.85	2.51	2.38	3.26	....	....	7	....	52	28	6	28

SEPTEMBER 1985 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	.85	.85	68A	58	.72	....	....	4	....	5	5	1	5
Year	85	85	68A	58	.72	....	....	4	....	5	5	1	5

SEPTEMBER 1986 47 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	1.40	1.40	79	.82	1.19	....	....	10	....	18	18	10	18
Year	1.40	1.40	.79	.82	1.19	....	....	10	....	18	18	10	18

SEPTEMBER 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	1.80	1.90B	1.25A	1.11	1.61	....	...	27	....	52	33	7	32
Year	1.80	1.90B	1.25A	1.11	1.61	....	....	27	...	52	33	7	32

SEPTEMBER 1986 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.25	2.44B	1.65A	1.49	2.09	....	....	6	....	20	20	2	20
Year	2.25	2.44B	1.65A	1.49	2.09	....	....	6	...	20	20	2	20

SEPTEMBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.85	2.85	2.12A	1.94	2.58	....	...	10	...	11	11	....	11
Year	2.85	2.85	2.12A	1.94	2.58	....	....	10	....	11	11	....	11

ECONOMIC INDICATORS

COUNTRY	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1985 BALANCE OF TRADE												
United States(bln dlrs)	−10.290	−11.450	−11.050	−11.850	−12.670	−13.420	−13.510	− 9.900	−15.550	−11.450	−13.680	−17.370
United Kingdom (bln sterling)	− .760	− .270	− .900	− .277	+ .224	− .216	− .560	− .195	n/a	n/a	− .141	+ .125
Canada (bln dlrs)	+ 1.370	+ 1.700	+ 2.230	+ 2.150	+ 1.800	+ 1.000	+ .247	+ 1.060	+ 1.820	+ 2.200	+ .500	+ 1.250
West Germany (bln marks)	+ 2.000	+ 4.700	+ 6.400	+ 5.500	+ 7.500	+ 5.500	+ 6.800	+ 3.300	+ 7.429	+ 8.666	....	....
France (bln francs)	− 3.800	− 6.500	− .567	− 4.220	− 1.240	+ 2.000	− 3.836	+ .400	− 2.620	+ .982	− .486	− 3.400
Japan (bln dlrs)	+ 1.460	+ 3.320	+ 4.180	+ 4.140	+ 4.290	+ 5.720	+ 5.410	+ 4.380	+ 5.270	+ 5.400	+ 5.350	+ 7.050
Switzerland (bln francs)	− .744	− .666	− .992	n/a	− .660	− .636	− .896	− .870	− .729	− .583	+ .114	− .570
1985 BALANCE OF PAYMENTS—(Qtrly, *Annual)												
United States (bln dlrs)	—	—	−29.430	—	—	−32.11	—	—	...	—	—	...
United Kingdom (mln dlrs)	—	—	− .759	—	—	+ 1.063	—	—	...	—	—	...
Canada (mln dlrs)	—	—	− .499	—	—	+ .045	—	—	...	—	—	...
West Germany (bln dlrs)	—	—	+ 1.670	—	—	+ 3.120	—	—	...	—	—	...
France (mln dlrs)	—	—	− 1.712	—	—	− 1.139	—	—	...	—	—	...
Japan (bln dlrs)	—	—	+ 1.900	—	—	+12.270	—	—	...	—	—	...
Switzerland (*mln dlrs)	—	—	—	—	—	—	—	—	—	—	—	...
1985 PRODUCER—WHOLESALE PRICE INDEX												
United States (1967 base)	292.7	292.2	292.4	293.1	294.2	294.0	294.8	293.5	292.4	294.8	296.7	297.2
United Kingdom (1980 base)	135.6	136.2	137.3	139.0	139.5	139.6	139.9	140.1	140.5	140.8	141.4	141.7
Canada (1971 base)	127.7	128.0	128.5	128.7	129.0	129.0	129.1	129.0	129.2	...	...	...
West Germany (1980 base)	121.1	121.5	121.8	122.0	122.1	121.9	122.1	121.9	122.1	121.9	121.9	121.5
France (1962 base)	446.9	452.3	452.9	454.0	456.3	455.7	452.6	449.3	445.8	442.6	438.1	...
Japan (1980 base)	101.1	101.4	101.1	100.7	100.5	100.2	99.8	99.4	99.1	97.7	96.9	96.6
Switzerland (1963 base)	179.7	180.8	181.0	181.1	180.6	180.2	179.5	178.4	178.7	178.8	178.8	178.3
1985 CONSUMER PRICE—COST OF LIVING INDEX												
United States (1967 base)	316.1	317.4	318.8	321.0	321.3	322.3	322.8	323.5	324.5	325.5	327.4	327.4
United Kingdom (1974 base)	359.8	362.7	366.1	373.9	n/a	376.4	375.7	376.7	376.5	377.1	378.4	378.9
Canada (1981 base)	124.6	125.4	125.7	126.2	126.6	127.2	127.6	127.8	128.0	128.4	128.9	129.5
West Germany (1980 base)	117.2	118.8	120.0	121.1	121.2	121.3	121.1	116.2	116.6	115.5	115.7	115.1
France (1980 base)	153.9	154.7	155.8	156.9	157.7	158.8	158.9	159.0	159.1	159.5	159.8	...
Japan (1980 base)	113.8	112.9	113.4	114.0	114.5	114.6	114.7	113.6	114.7	116.3	115.1	115.2
Switzerland (1982 base)	106.1	107.0	107.6	107.5	107.4	107.3	107.1	107.1	107.4	107.7	108.4	108.5
1985 UNEMPLOYMENT—(Pct; *No. in mlns)												
United States	7.4	7.3	7.3	7.3	7.3	7.3	7.3	7.0	7.1	7.1	7.0	6.9
United Kingdom	12.9	13.0	13.0	13.1	13.1	13.1	13.1	13.2	13.1	13.1	13.1	13.2
Canada	11.2	11.0	11.2	10.9	10.5	10.5	10.4	10.3	10.1	10.3	10.2	10.0
West Germany	10.6	10.5	10.0	9.3	8.8	8.7	9.0	8.9	8.7	8.6	8.9	9.4
France*	1.4	1.4	2.4	2.4	2.4	2.4	2.4	2.4	2.4	2.4	2.4	2.3
Japan*	1.5	1.6	1.7	1.6	1.5	1.5	1.5	1.5	1.6	1.6	1.6	1.5
Switzerland	1.3	1.2	1.1	1.1	1.0	0.9	0.9	0.8	0.8	0.8	0.9	1.0
1985 RESERVES												
United States (bln dlrs)	6.27	6.30	7.04	7.05	7.16	7.41	7.96	7.89	8.67	11.80	12.55	...
United Kingdom (bln dlrs)	15.52	15.35	13.53	14.03	13.98	14.32	14.26	14.26	14.18	16.31	15.98	15.54
Canada (bln dlrs)	2.98	2.77	3.77	3.41	3.11	3.04	3.53	3.25	3.21	3.12	3.40	3.28
West Germany (bln marks)	34.20	33.14	32.10	32.83	33.78	34.41	35.94	36.87	37.56	35.74	39.00	...
France (bln francs)	458.23	462.21	463.12	469.00	476.39	466.91	465.29	455.88	460.34	461.27	465.17	412.89
Japan (bln dlrs)	26.54	26.24	26.54	26.84	27.33	27.57	28.10	28.45	27.52	26.37	26.30	26.51
Switzerland (bln francs)	12.37	12.02	12.59	12.19	12.40	13.26	12.63	13.50	14.01	13.52	14.65	...
1985 INDUSTRIAL PRODUCTION INDEX												
United States (1966,*1967 base)	166.6	164.7	165.6	165.4	n/a	124.6*	124.5	124.8	124.7	124.7	125.1	126.0
United Kingdom (1980 base)	105.2	105.0	106.8	107.4	107.8	107.6	106.4	106.8	109.1	108.8	110.7	...
Canada (1980 base)	106.2	105.8	105.4	106.2	106.2	...	...	...	...	...	...	...
West Germany (1980 base)	100.0	99.8	99.8	100.5	101.6	103.3	105.8	102.4	103.0	106.2	106.0	103.2
France (1970 base)	127.0	132.0	134.0	131.0	133.0	131.0	135.0	135.0	133.0	134.0	137.0	132.0
Japan (1980 base)	120.0	120.9	118.6	121.9	124.8	123.9	124.4	122.8	121.4	122.6	121.3	122.0
Switzerland (1980 base; qtrly)	...	...	...	...	...	...	...	...	...	...	...	...

1985 WEEKLY AVERAGE MONEY MARKET RATES (% per annum)

(According to the Federal Reserve Bank)

	U.S. Treasury Bills — Market Yields			U.S. Treasury Bills — Rates on New Issues		Cert. of Dep. Secondary Mkt.		Euro Dollar Deposits	Federal Funds Rate	Prime Comm. Paper		Prime Bankers' Acceptances, 90-Days	Money Supply (bln dlrs)			Broker Loan
WK END	3-Mo.	6-Mo.	1 Yr.	3-Mo.	6-Mo.	3-Mo.	6-Mo.	3-Mo.		3-Mo.	6-Mo.		M-1	M-2	M-3	
Jan 4...	7.83	8.17	8.48	7.86	8.19	8.30	8.61	8.61	8.75	8.20	8.31	8.19	559.6	2376.1	2988.2	9¾-10
11...	7.75	7.98	8.34	7.78	8.02	8.13	8.43	8.33	8.27	8.01	8.14	7.99	556.9	2376.3	2987.3	9-10¾
18...	7.73	7.98	8.33	7.74	8.05	8.11	8.47	8.34	8.23	8.00	8.16	7.96	561.5	2376.3	2989.3	9-10½
25...	7.65	7.91	8.22	7.68	7.93	8.07	8.34	8.25	8.19	7.91	8.05	7.90	563.6	2400.4	3028.3	9-10½
Feb 1...	7.92	8.09	8.35	7.76	7.97	8.23	8.49	8.49	8.45	8.14	8.22	8.11	565.2	2400.1	3027.9	9½
8...	8.17	8.28	8.47	8.16	8.30	8.56	8.78	8.91	8.59	8.41	8.48	8.39	567.6	2399.4	3027.1	9½
15...	8.21	8.29	8.47	8.20	8.28	8.64	8.95	8.99	8.44	8.51	8.63	8.48	569.1	2399.5	3022.4	9½
22...	8.31	8.42	8.58	8.15	8.25	8.77	9.16	9.09	8.57	8.59	8.74	8.66	572.8	2420.6	3042.7	9½
Mar 1...	8.47	8.70	8.84	8.36	8.53	8.91	9.47	9.35	8.40	8.75	9.06	8.80	572.7	2419.3	3040.3	9½
8...	8.69	8.97	9.09	8.73	8.98	9.22	9.86	9.61	8.63	9.06	9.42	9.10	570.6	2419.8	3040.7	9½
15...	8.55	8.95	9.09	8.48	8.79	9.04	9.62	9.30	8.52	8.93	9.26	8.90	570.8	2420.0	3040.6	9¾
22...	8.51	8.96	9.15	8.64	9.04	9.01	9.58	9.20	8.75	8.86	9.21	8.83	572.8	2427.4	3053.0	9½
29...	8.29	8.71	8.90	8.41	8.86	8.82	9.31	9.14	8.38	8.75	9.02	8.68	574.8	2429.0	3054.5	9½
Apr 5...	8.17	8.58	8.79	8.18	8.55	8.80	9.15	9.01	8.68	8.69	8.82	8.66	573.9	2429.2	3054.8	9½
12...	8.08	8.41	8.60	8.14	8.56	8.69	9.00	8.89	8.45	8.58	8.67	8.52	573.5	2429.3	3055.4	9½
19...	7.86	8.06	8.27	8.04	8.27	8.39	8.54	8.61	8.46	8.26	8.31	8.22	576.1	2429.1	3056.0	9
26...	7.77	8.00	8.22	7.62	7.87	8.20	8.46	8.55	7.69	8.08	8.20	8.07	575.5	2527.0	3057.5	9
May 3...	7.78	8.03	8.25	7.87	8.11	8.29	8.57	8.58	8.35	8.19	8.31	8.14	577.7	2427.0	3057.5	9½
10...	7.76	7.92	8.09	7.76	7.93	8.14	8.29	8.44	8.19	8.04	8.11	8.02	572.1	2427.6	3057.4	9-9½
17...	7.50	7.68	7.90	7.69	7.90	8.04	8.15	8.20	8.14	7.95	7.96	7.84	572.1	2427.7	3057.5	9
24...	7.25	7.41	7.63	7.28	7.43	7.64	7.81	8.01	7.91	7.54	7.60	7.51	585.8	2445.0	3077.7	8¾-8½
31...	7.19	7.32	7.53	7.22	7.39	7.55	7.74	7.86	7.60	7.48	7.54	7.43	585.8	2445.0	3077.7	8¾-8½
Jne 7...	7.01	7.10	7.25	7.03	7.16	7.39	7.46	7.63	7.75	7.33	7.31	7.30	590.8	2444.5	3075.2	8¾-8½
14...	7.03	7.15	7.31	7.21	7.35	7.49	7.59	7.58	7.62	7.40	7.40	7.36	589.3	2444.5	3074.1	8½
21...	6.81	6.97	7.14	6.73	6.90	7.29	7.44	7.50	7.13	7.16	7.21	7.19	592.0	2472.8	3101.5	8
28...	6.97	7.16	7.37	7.06	7.24	7.60	7.83	7.70	7.46	7.49	7.60	7.42	596.0	2472.8	3103.3	8½
Jly 5...	6.90	6.98	7.13	7.00	7.08	7.52	7.58	7.71	8.06	7.43	7.41	7.35	596.4	2473.1	3103.7	8½
12...	6.99	7.09	7.19	6.92	7.00	7.51	7.64	7.74	8.07	7.42	7.40	7.40	591.7	2473.1	3103.5	8½
19...	7.07	7.18	7.29	7.06	7.20	7.62	7.77	7.81	7.77	7.53	7.53	7.52	581.6	2473.1	3103.5	8¾-½
26...	7.22	7.35	7.47	7.23	7.35	7.76	7.98	8.01	7.88	7.72	7.76	7.71	596.6	2490.3	3114.1	8½
Aug 2...	7.28	7.44	7.57	7.23	7.40	7.83	8.07	8.15	7.64	7.77	7.86	7.72	602.2	2490.4	3114.2	9-8¾
9...	7.21	7.44	7.58	7.30	7.52	7.83	8.07	8.13	7.92	7.76	7.82	7.70	603.2	2490.4	3113.8	8¾
16...	7.13	7.34	7.49	7.14	7.36	7.82	7.97	8.01	7.88	7.72	7.72	7.68	606.0	2490.4	3113.9	9½
23...	7.07	7.22	7.39	7.14	7.28	7.78	7.89	7.95	8.06	7.67	7.68	7.64	608.4	2513.3	3136.3	8¾-½
30...	7.07	7.22	7.42	7.07	7.21	7.79	7.92	7.99	7.78	7.68	7.68	7.66	609.7	2513.4	3136.0	9-8¾
Sep 6...	7.14	7.31	7.49	7.12	7.30	7.87	8.02	8.11	7.88	7.74	7.76	7.78	613.7	2513.8	3136.0	8¾
13...	7.23	7.42	7.62	7.22	7.39	8.00	8.24	8.29	7.80	7.92	7.98	7.90	610.2	2513.7	3136.4	8¾
20...	7.12	7.33	7.55	7.17	7.32	7.99	8.19	8.16	7.85	7.91	7.96	7.88	609.7	2528.4	3163.3	8¾-9
27...	6.89	7.00	7.34	6.81	7.05	7.82	7.89	8.00	7.96	7.72	7.73	7.66	614.8	2528.4	3163.4	8¾
Oct 4...	7.02	7.20	7.41	7.07	7.24	7.85	7.95	8.01	8.12	7.74	7.73	7.71	611.9	2528.2	3163.4	8¾
11...	7.17	7.36	7.49	7.14	7.32	7.89	8.00	8.10	7.84	7.81	7.81	7.80	605.1	2528.4	3163.3	8¾-9
18...	7.20	7.33	7.44	7.20	7.36	7.92	8.02	8.13	8.03	7.84	7.85	7.79	613.6	2528.5	3164.1	8¾-9
25...	7.22	7.38	7.47	7.18	7.32	7.93	8.02	8.08	8.14	7.84	7.82	7.78	611.4	2532.7	3173.6	9
Nov 1...	7.20	7.32	7.41	7.24	7.37	7.85	8.09	8.09	7.89	7.74	7.73	7.69	612.1	2533.4	3174.5	9-8¾
8...	7.25	7.32	7.36	7.21	7.30	7.79	8.00	8.00	8.30	7.78	7.71	7.68	613.8	2533.3	3174.8	9¼-9
15...	7.29	7.32	7.34	7.21	7.23	7.83	7.99	7.99	7.95	7.79	7.69	7.70	616.6	2533.3	3177.2	9¾-½
22...	7.23	7.29	7.30	7.24	7.26	7.81	8.03	8.03	8.13	7.74	7.67	7.70	612.1	2533.4	3174.5	9
29...	7.18	7.27	7.32	7.15	7.26	7.88	8.03	8.03	7.71	7.77	7.69	7.71	613.8	2533.3	3174.8	9-8¾
Dec 6...	....	....	....	....	....	....	....	....	....	....	....	....	620.8	2547.3	3190.6	9
13...	....	....	....	....	....	....	....	....	....	....	....	....	620.8	2547.3	3190.6	9
20...	....	....	....	....	....	....	....	....	....	....	....	....	626.2	2547.4	3192.7	9
27...	....	....	....	....	....	....	....	....	....	....	....	....	523.2	2547.1	3194.4	9

LIVE CATTLE FUTURES PRICES
FEBRUARY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	66.85@.90	67.50	66.82	67.45@.42	67.42	6472	26918
3....	67.25@.20	67.32	66.17	66.25@.17	66.22	9542	27259
4....	66.05@.10	66.32	65.85	65.95@.90	65.92	6830	26732
7....	65.72@.77	65.80	65.40	65.75@.80	65.77	7771	26779
8....	65.85@.90	66.12	64.30	64.30@.40	64.35	13640	24313
9....	64.65@.70	64.90	64.25	64.25@.35	64.30	11686	22235
10....	64.60@.65	64.90	64.52	64.55@.60	64.57	5186	21521
11....	64.70@.80	64.95	64.67	64.82@.80	64.80	4372	21253
14....	64.90@.85	65.15	64.15	65.10@.05	65.07	10309	20784
15....	65.15@.20	65.35	64.80	65.30@.35	65.32	6075	19901
16....	65.20@.30	65.75	65.10	65.35@.30	65.32	7661	19626
17....	65.35@.37	65.55	65.05	65.05@.10	65.07	4159	19064
18....	65.20@.25	65.45	64.85	65.45@.40	65.42	3743	18384
21....	65.50@.52	65.65	65.20	65.25@.30	65.27	3593	18333
22....	65.05@.10	65.10	64.55	64.60@.55	64.57	6282	16952
23....	64.62@.70	65.02	64.57	65.00@.02	65.00	4127	16457
24....	65.20@.15	65.30	65.05	65.15@.12	65.12	4836	15291
25....	65.15@.17	65.20	64.85	64.92@65.00	64.97	3915	13690
28....	65.05	65.55	65.05	65.50@.45	65.47	7009	12056
29....	65.35@.45	66.05	65.35	66.00@65.90	65.95	8068	11102
30....	65.70@.75	66.10	65.70	66.02@.00	66.00	6064	11103
31....	66.10@.12	66.17	65.60	65.92@.90	65.92	5724	10197

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.00	66.55	65.90	66.37@.32	66.35	4729	9439
4....	66.25@.15	66.37	65.62	65.85@.75	65.80	6114	7765
5....	66.00@65.90	66.07	65.60	65.60@.65	65.62	4648	6296
6....	65.50@.30	65.50	64.55	64.65@.55	64.60	5928	4342
7....	64.82@.90	65.10	64.62	64.70@.80	64.75	1943	3707
8....	64.70@.75	64.77	64.40	64.50@.60	64.55	1780	2787
11....	64.55	64.72	64.35	64.47@.45	64.47	1206	2456
12....	64.75@.72	65.25	64.40	65.20@.15	65.17	1303	2247
13....	65.17@.15	65.27	65.02	65.17@.12	65.15	1087	1665
14....	65.15@.22	65.22	64.85	65.15@.05	65.10	1206	1175
15....	65.00@64.90	65.22	64.82	65.15@.02	65.10	352	1046
18....	Exchange Closed; President's Day						
19....	64.95@.92	64.95	64.10	64.20	64.20	902	272
20....	64.40	64.40	63.95A	64.00	64.00	293	2
21....	....	....	....	....	....	3	2
22....	....	....	....	....	....	....	2
25....	....	....	....	....	....	....	1
26....	....	....	....	....	....	....	....

APRIL 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	68.10@.12	68.57	68.10	68.55@.52	68.52	2893	18341
3....	68.40@.35	68.40	67.40	67.40@.47	67.45	5074	19529
4....	67.50@.47	67.62	67.12	67.20@.12	67.17	4905	19878
7....	66.90@.95	67.32	66.70	67.30@.32	67.30	5270	20226
8....	67.30@.32	67.52	65.95	66.05@.10	66.07	9286	20447
9....	66.30@.35	66.55	65.95	66.05@.00	66.02	9765	20356
10....	66.30@.35	66.77	66.30	66.50@.45	66.47	4161	20768
11....	66.65@.67	66.82	66.45	66.55@.60	66.57	3434	21111
14....	66.70@.65	67.15	66.15	66.92@67.00	66.95	4868	21515
15....	67.05@.07	67.35	66.65	67.35@.30	67.32	4836	21872
16....	67.25@.30	67.60	66.95	67.20@.15	67.17	5926	22242
17....	67.20@.22	67.40	67.05	67.05@.10	67.07	3374	22743
18....	67.10@.15	67.50	67.02	67.47@.42	67.45	2783	22931
21....	67.55@.65	67.65	67.25	67.35@.45	67.40	4067	23223
22....	67.15@.10	67.15	66.65	66.72@.77	66.75	6332	23914
23....	66.70@.75	67.20	66.70	67.15@.20	67.17	3954	23826
24....	67.35@.37	67.52	67.22	67.40@.35	67.37	4985	24731
25....	67.35@.30	67.40	67.15	67.35@.40	67.37	3169	24717
28....	67.40@.45	68.30	67.40	68.30@.25	68.27	9105	25834
29....	68.25@.15	68.60	68.02	68.55@.35	68.45	9387	26257
30....	68.25@.35	68.55	68.12	68.22@.25	68.25	6033	27004
31....	68.35@.40	68.47	67.80	68.02@.07	68.05	6420	27602

LIVE CATTLE FUTURES PRICES
APRIL 1985 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.10@.15	68.90	67.92	68.70@.80	68.75	9544	29085
4....	68.75@.80	69.00	68.52	68.82@.80	68.80	8569	29561
5....	68.70@.72	68.85	68.35	68.70@.75	68.72	7224	29437
6....	68.50@.40	68.50	67.70	68.22@.15	68.20	11319	29818
7....	68.20@.10	68.25	67.75	67.87@.97	67.92	7248	29694
8....	67.90@.85	68.12	67.82	68.10@.12	68.10	5401	29508
11....	68.10@.05	68.10	67.60	67.77@.87	67.82	6801	29573
12....	68.20@.22	68.37	67.10	68.07@.00	68.02	15602	29182
13....	67.90@.85	68.00	67.55	67.60@.55	67.57	6325	29182
14....	67.45@.42	67.65	67.25	67.35@.30	67.32	5901	29334
15....	67.25@.32	67.65	67.17	67.57@.65	67.60	3842	29027
18....	Exchange Closed; President's Day						
19....	67.25@.10	67.25	66.42	66.55@.47	66.52	9748	27862
20....	66.60@.55	66.72	66.30	66.30@.35	66.32	8770	27533
21....	66.45@.35	66.55	66.15	66.15@.25	66.20	7069	27662
22....	66.10@.15	66.30	65.95	66.20@.10	66.15	5433	27772
25....	66.05@.15	66.47	65.30	65.42@.50	65.47	10811	27265
26....	65.50@.60	65.75	65.35	65.75@.70	65.72	5973	26852
27....	65.65@.70	65.95	65.52	65.65@.70	65.67	5809	26861
28....	65.50@.45	65.55	64.97	65.05@.00	65.02	6528	26367

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.95@65.00	65.30	64.95	65.10@.05	65.07	4278	26402
4....	64.60@.70	64.70	63.87	63.92@64.00	63.97	7312	26356
5....	64.05@.02	64.40	63.97	64.20@.15	64.17	5439	25078
6....	64.35@.40	64.62	64.20	64.40@.45	64.42	4437	25350
7....	64.40@.35	64.40	63.52	63.65@.75	63.70	6671	25229
8....	63.60@.55	65.15	63.35	64.90@.85	64.87	9888	25019
11....	64.80@.82	65.05	64.52	64.75@.85	64.80	6881	24842
12....	64.55@.65	64.75	64.27	64.40@.35	64.37	6029	24563
13....	64.20@.15	64.25	63.40	63.65@.67	63.67	8723	24004
14....	63.20@.30	63.40	62.52	62.80@.70	62.75	8866	23195
15....	62.40@.45	62.55	61.57	62.10@61.90	62.00	8346	22125
18....	61.75@.70	62.42	61.55	61.85@.75	61.80	7810	21553
19....	61.65@.75	62.72	61.65	62.47@.40	62.42	8193	20565
20....	62.05@.10	62.35	61.72	62.05@61.95	62.00	7235	19307
21....	62.10@.05	62.65	62.00	62.55@.60	62.57	6394	19121
22....	62.60@.57	63.10	62.37	63.10@.02	63.05	5205	18770
25....	62.90@.92	63.25	62.85	63.10@.15	63.12	4475	18226
26....	63.10@.07	63.95	63.07	63.65@.62	63.62	6709	17117
27....	63.75@.82	64.20	63.75	63.85@.92	63.87	6589	15659
28....	63.90@.87	64.60	63.87	64.45@.50	64.47	4940	15167
29....	64.55@.57	65.65	64.55	65.15@.02	65.07	8061	14279

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.87@.85	65.27	64.65	64.82@.90	64.87	4695	13422
2....	64.80@.87	65.22	64.35	64.57@.35	64.47	4215	12769
3....	64.10@.17	64.17	63.52	63.70@.75	63.72	4950	11659
4....	63.50@.55	64.25	63.50	63.80@.90	63.85	3540	11096
5....	Exchange Closed; Good Friday						
8....	63.52@.47	63.70	63.25	63.42@.37	63.40	3105	10004
9....	63.40@.45	64.70	63.37	64.15@.25	64.20	4630	8599
10....	64.20@.10	64.20	63.30	63.30@.35	63.32	3305	7296
11....	63.00@62.90	63.20	62.62	62.90@.82	62.87	4304	6398
12....	62.87@.90	63.17	62.27	62.30@.45	62.37	1834	4517
15....	62.32@.45	62.50	61.90	61.92@.97	61.95	1403	3657
16....	61.95@62.00	62.00	60.85	60.87@.85	60.87	1206	2971
17....	60.82	60.82	59.70	59.70@.77	59.75	1514	1645
18....	60.00@59.90	60.20	59.82	59.95@60.00	59.97	941	956
19....	60.00	60.85	60.00	60.55@.60	60.57	906	233
22....	....	....	....	....	....	17	128
23....	....	....	....	....	....	....	85
24....	....	....	....	....	....	....	50
25....	....	....	....	....	....	...	26
26....	....	....	....	....	....	....	....

LIVE CATTLE FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	67.85@.87	68.37	67.85	68.37@.32	68.35	1784	7805
3....	68.20@.15	68.20	67.60	67.60@.70	67.65	1777	7906
4....	67.55@.60	67.77	67.50	67.55@.52	67.55	1395	8149
7....	67.35@.25	67.50	67.10	67.45	67.45	1456	8308
8....	67.50@.55	67.72	66.35	66.45@.60	66.52	3164	8751
9....	66.70@.80	66.97	66.42	66.42@.50	66.47	4125	3414
10....	66.65@.70	67.17	66.65	66.77@.85	66.80	2163	8550
11....	67.00@.05	67.07	66.60	66.75@.60	66.67	1357	8849
14....	66.95@67.00	67.35	66.50	67.30@.20	67.25	3093	9578
15....	67.35@.30	67.47	66.85	67.47@.45	67.45	2592	9874
16....	67.30@.35	67.70	67.10	67.30@.35	67.32	2941	9956
17....	67.27@.30	67.45	67.22	67.30@.25	67.27	1380	10105
18....	67.35@.40	67.60	67.27	67.50@.55	67.52	1292	10086
21....	67.65@.67	67.85	67.37	67.67@.62	67.65	1806	10204
22....	67.40@.25	67.50	67.15	67.25@.15	67.20	2361	10470
23....	67.30@.27	67.60	67.22	67.55@.60	67.57	1681	10518
24....	67.60@.65	67.77	67.55	67.67@.70	67.67	1899	10858
25....	67.72@.70	68.00	67.62	67.95@.92	67.92	2344	11051
28....	68.20@.15	68.85	68.15	68.85@.70	68.77	4036	11630
29....	68.75@.60	69.00	68.57	68.95@.90	68.92	4489	12250
30....	68.75@.67	68.80	68.42	68.45@.55	68.50	2581	12616
31....	68.50@.60	68.65	68.22	68.32@.37	68.35	2314	12509

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.40@.45	69.02	68.25	68.95@.85	68.90	4103	13022
4....	68.95@.85	69.05	68.67	69.02@68.95	68.97	2660	13704
5....	68.85@.95	69.15	68.77	68.97@.90	68.95	3434	13668
6....	68.80@.77	68.80	68.15	68.50@.60	68.55	4231	13980
7....	68.60@.55	68.80	68.42	68.62@.70	68.65	2499	14166
8....	68.60@.55	68.75	68.52	68.70@.75	68.72	1897	14186
11....	68.70@.75	68.80	68.50	68.75@.80	68.77	1656	14161
12....	69.15@.25	69.50	68.17	69.30@.15	69.22	6623	14718
13....	69.15@.05	69.15	68.70	68.80@.70	68.75	2533	14949
14....	68.65@.55	68.70	68.27	68.40@.35	68.37	3094	15420
15....	68.40@.35	68.70	68.25	68.65@.57	68.60	1994	15606
18....	Exchange Closed; President's Day						
19....	68.35@.25	68.35	67.80	67.95@.85	67.90	5127	15495
20....	68.00@.05	68.15	67.75	67.97@.90	67.92	3065	15681
21....	67.95@.92	68.17	67.75	67.77@.75	67.77	2157	15864
22....	67.50	67.72	67.35	67.40@.35	67.37	3214	16303
25....	67.40@.35	67.70	66.55	66.95@.85	66.90	7914	16743
26....	66.85@.90	67.30	66.85	67.27@.25	67.25	3891	16632
27....	67.30@.32	67.70	67.20	67.70@.60	67.65	3326	16959
28....	67.50@.40	67.50	67.10	67.35@.40	67.37	3202	17023

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	67.15@.07	67.32	67.05	67.10@.15	67.12	2154	17137
4....	67.00@66.95	67.00	66.20	66.35@.25	66.30	5845	18188
5....	66.30@.35	66.60	66.25	66.45@.40	66.42	3676	17800
6....	66.60	66.97	66.47	66.87@.80	66.82	3509	18644
7....	66.75	66.77	66.20	66.40@.35	66.37	4330	18888
8....	66.20@.25	67.75	66.05	67.40@.30	67.35	7205	19327
11....	67.35@.37	67.60	66.95	67.15@.12	67.15	4990	19474
12....	67.00@66.97	67.45	66.85	67.10@.15	67.12	4607	20082
13....	66.95@67.00	67.02	66.35	66.47@.50	66.50	6342	21217
14....	66.25@.15	66.47	65.60	65.75@.70	65.72	7569	21314
15....	65.55@.60	65.75	64.60	65.20@.30	65.25	8227	22052
18....	64.95@.90	65.50	64.77	64.90@.82	64.87	6347	22744
19....	64.80@.75	65.87	64.75	65.67@.55	65.60	6491	22839
20....	65.40@.35	65.65	65.05	65.35@.25	65.30	4224	22942
21....	65.42@.45	65.97	65.40	65.85@.95	65.90	3862	23475
22....	65.90@.87	66.15	65.67	66.15@.05	66.10	3435	23775
25....	65.95@.90	66.37	65.75	66.25@.20	66.22	5162	24763
26....	66.15@.12	67.25	66.12	66.85@67.00	66.92	8164	25904
27....	66.97@67.00	67.47	66.85	67.02@.10	67.05	7456	26201
28....	67.05@.00	67.27	66.80	66.82@.90	66.87	4635	26385
29....	66.95@67.00	67.45	66.70	67.15@.25	67.20	6572	26834

LIVE CATTLE FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.85@.80	66.92	66.35	66.40@.35	66.37	6314	26946
2....	66.25@.35	66.70	66.17	66.25@.20	66.22	6251	27039
3....	65.90@.75	65.95	65.47	65.55@.47	65.52	8489	28253
4....	65.30@.25	66.00	65.25	65.60@.70	65.65	6722	29112
5....	Exchange Closed; Good Friday						
8....	65.30@.40	65.62	65.10	65.40@.42	65.42	7295	29664
9....	65.32@.37	66.50	65.32	66.05@.15	66.10	9547	29900
10....	66.00@65.97	66.10	65.40	65.55@.50	65.52	6545	30581
11....	65.50@.40	65.90	65.27	65.35@.30	65.32	9191	31594
12....	65.32@.35	65.50	64.30	64.30@.42	64.37	9634	31952
15....	64.25@.35	64.45	63.57	63.70@.75	63.72	10607	31789
16....	63.72@.65	63.85	62.90	63.22@.17	63.20	11256	31634
17....	63.12@.17	63.45	62.77	63.25@.15	63.20	12095	32619
18....	63.35@.40	63.65	63.17	63.25@.30	63.27	9071	30921
19....	63.40@.47	63.85	63.40	63.55@.65	63.60	6976	30295
22....	63.70@.67	63.82	63.42	63.45@.50	63.47	5305	29671
23....	63.20@.10	63.22	62.32	62.72@.60	62.67	12890	30553
24....	62.57@.62	63.15	62.55	62.85@.90	62.87	7886	30050
25....	62.95@.85	63.27	62.60	62.70@.75	62.72	7175	29046
26....	62.90@63.00	63.15	62.85	63.02@.10	63.05	4271	29176
29....	63.05@.12	64.00	63.05	63.80@.90	63.85	7251	28969
30....	63.80@.77	63.87	62.45	62.70@.60	62.65	10112	29602

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	62.30@.25	62.50	61.92	62.40@.50	62.45	9175	28961
2....	62.30@.37	62.67	61.65	61.65@.80	61.72	9761	28656
3....	61.35@.32	61.47	60.22	60.22A	60.22	10608	27827
6....	59.75@.90	60.25	59.05	60.05@59.95	60.00	13700	25763
7....	59.90@.82	60.10	59.30	59.95@.80	59.87	12676	25225
8....	60.45@.55	61.25	60.35	61.25@.10	61.17	11400	23726
9....	61.35@.32	62.42	61.30	62.42@.37	62.40	13713	22821
10....	62.20@.25	63.40	62.20	63.27@.40	63.32	15043	21691
13....	63.25@.20	63.32	62.55	62.65@.57	62.62	10384	21755
14....	62.90@63.00	63.95	62.90	63.92@.85	63.87	12313	21007
15....	64.07@.02	64.27	63.47	64.15@.22	64.17	13056	20970
16....	64.22@.17	64.22	63.72	63.87@64.00	63.95	8446	20583
17....	63.82@.75	63.82	63.47	63.67	63.67	4216	20299
20....	63.50@.47	63.85	63.27	63.80@.85	63.82	6848	19611
21....	63.65@.60	63.87	63.02	63.20@.15	63.17	7595	19222
22....	63.17@.20	63.45	62.82	63.12@.17	63.15	7640	18030
23....	63.15	63.30	62.77	62.92@.97	62.95	7834	16999
24....	63.10@.15	63.60	63.10	63.60@.55	63.57	5773	15935
27....	Exchange Closed; Memorial Day						
28....	63.32@.40	63.40	62.20	62.20@.32	62.27	10002	14294
29....	61.90@.82	62.00	61.65	61.95@.80	61.87	9936	12507
30....	61.50@.30	61.50	60.37	60.40@.45	60.42	9492	11095
31....	60.40@.37	60.57	59.82	60.05@.15	60.10	8369	9973

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	59.70@.60	60.50	59.50	60.10@.17	60.12	6184	9156
4....	59.70@.60	59.70	58.62	59.05@.12	59.10	8496	7718
5....	59.35@.45	59.77	59.25	59.65@.50	59.57	5056	6020
6....	59.85@.80	60.65	59.65	60.15@.22	60.17	4135	4966
7....	60.50@.60	61.42	60.50	61.25@.30	61.27	2971	4164
10....	61.35@.47	61.47	60.62	60.70@.62	60.67	1970	3781
11....	61.00	61.00	60.50	60.95@.97	60.95	2185	3078
12....	61.10	61.10	60.25	60.35@.25	60.30	1870	2494
13....	60.40	60.50	60.10	60.12@.20	60.17	898	2095
14....	60.35@.40	60.40	59.42	60.20@.05	60.12	1541	1484
17....	60.20@.25	60.30	59.20	59.50@.45	59.47	1460	900
18....	58.90@59.00	59.00	57.97	57.97A	57.97	1084	311
19....	57.90	58.65	57.87A	58.30	58.30	245	118
20....	58.50	58.50	56.80	56.80A	56.80	114	....
21....	....	....	....	....	....	4	8
24....	....	....	....	....	....	....	6
25....	....	....	....	....	....	....	4
26....	....	....	....	....	....	....	....

LIVE CATTLE FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	66.25	66.45	66.20	66.35@.45	66.40	412	3501
3....	66.35@.20	66.35	65.70	66.00@65.70	65.85	521	3689
4....	65.95	66.00	65.80	65.80@.85	65.82	712	3870
7....	65.60	65.77	65.50	65.65@.75	65.70	860	4342
8....	65.77	65.90	64.80	64.85@65.20	65.02	868	4431
9....	65.15@.20	65.35	64.87	64.95@65.05	65.00	1592	4201
10....	65.20@.25	65.65B	65.15	65.15@.25	65.20	697	4277
11....	65.35@.40	65.40	64.95	65.15@64.95	65.05	420	4329
14....	65.25	65.57	64.85	65.50@.57	65.52	582	4423
15....	65.55@.57	65.60	65.15	65.50@.60	65.55	524	4367
16....	65.50	65.72	65.25	65.35@.40	65.37	462	4452
17....	65.40	65.50	65.22	65.30@.22	65.27	775	4512
18....	65.32	65.55	65.25	65.40@.45	65.42	672	4673
21....	65.45	65.70	65.25	65.50@.55	65.52	611	4867
22....	65.40	65.40	65.02	65.02@.10	65.07	794	5052
23....	65.05@.00	65.45	65.00	65.30@.45	65.37	618	5068
24....	65.40	65.65	65.40	65.52@.60	65.55	517	5172
25....	65.55	65.92	65.55	65.90	65.90	1185	5484
28....	66.15@.20	66.70	66.10	66.65@.70	66.67	1675	5819
29....	66.60@.55	66.82	66.50	66.70@.75	66.72	1156	5994
30....	66.50@.60	66.62	66.37	66.42@.47	66.45	526	6029
31....	66.70@.60	66.70	66.22	66.35@.30	66.32	706	6012

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.45	66.77	66.27	66.70@.60	66.65	1177	6226
4....	66.70	66.90	66.52	66.75@.70	66.72	1313	6638
5....	66.70@.75	67.00	66.70	67.00@66.95	66.97	1281	7047
6....	66.75@.80	66.80	66.20	66.65@.70	66.67	1595	7399
7....	66.70	66.90	66.55	66.70@.80	66.75	1085	7443
8....	66.75@.80	66.95	66.70	66.80@.95	66.87	1362	7302
11....	66.85@.80	67.00	66.67	66.95@67.00	66.97	1534	7406
12....	67.50@.47	67.67	66.55	67.45@.20	67.32	3959	7762
13....	67.20@.10	67.20	66.85	66.85@67.00	66.92	1391	7954
14....	66.90	66.90	66.55	66.65@.70	66.67	1126	8388
15....	66.60	67.05	66.57	66.95@67.05	67.00	872	8443
18....	Exchange Closed; President's Day						
19....	66.85	66.85	66.25	66.47@.30	66.40	1481	8317
20....	66.40@.42	66.57	66.25	66.30@.37	66.35	1505	8345
21....	66.50@.45	66.50	66.07	66.12@.07	66.10	1655	8517
22....	66.10@.05	66.10	65.87	65.90@66.00	65.95	1775	8854
25....	66.05@.10	66.30	65.50	66.30@.00	66.15	3289	8726
26....	65.90@.85	66.20	65.85	66.15@.20	66.17	1992	8756
27....	66.20@.15	66.47	66.12	66.35@.40	66.37	1580	8834
28....	66.30@.25	66.32	65.97	66.05@.20	66.12	1865	8972

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.05@.00	66.27	65.90	66.17@.12	66.15	1424	9062
4....	66.00@65.90	66.00	65.40	65.55@.55	65.60	2416	8927
5....	65.50@.55	65.75	65.35	65.65@.70	65.67	1866	8730
6....	65.60@.55	65.90	65.52	65.77@.85	65.80	1269	8696
7....	65.75	65.80	65.35	65.50@.57	65.55	1359	8805
8....	65.30@.35	66.37	65.15	66.25@.20	66.22	2924	9351
11....	66.15@.10	66.32	65.80	65.82@.87	65.85	1954	9620
.2....	65.75@.70	66.27	65.65	66.15@.20	66.17	2176	9675
13....	66.05@.00	66.07	65.75	65.90@.85	65.87	2137	9883
14....	65.70	65.82	65.20	65.20@.25	65.22	2645	9578
15....	65.20@.10	65.30	64.30	64.85@.95	64.90	3442	9854
18....	64.70@.60	65.35	64.60	64.70@.80	64.75	2469	9882
19....	64.80@.75	65.47	64.75	65.25@.35	65.30	1982	9765
20....	65.25@.00	65.40	64.90	65.20@.35	65.27	1843	9799
21....	65.30	65.75	65.30	65.57@.62	65.60	1788	9860
22....	65.65@.62	65.92	65.50	65.80@.92	65.85	1728	9966
25....	65.70@.75	66.20	65.65	66.00@.12	66.05	1989	10088
26....	66.07@.00	66.90	66.00	66.60@.70	66.65	3795	10602
27....	66.80@.75	66.82	66.40	66.45@.55	66.50	3673	11133
28....	66.50@.52	66.67	66.20	66.20@.30	66.25	2085	11206
29....	66.30@.25	66.70	66.00	66.10@.25	66.17	3180	11688

LIVE CATTLE FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.00@65.95	66.05	65.55	65.55@.60	65.57	2781	12042
2....	65.50@.55	65.80	65.45	65.65@.67	65.65	2061	11891
3....	65.60@.45	65.60	65.20	65.20@.40	65.30	2439	12359
4....	65.15@.20	65.65	65.15	65.37@.42	65.40	1976	12710
5....	Exchange Closed; Good Friday						
8....	65.05@.20	65.45	65.05	65.15@.20	65.17	1793	12580
9....	65.17@.20	66.20	65.17	65.70@.75	65.72	2257	12729
10....	65.62	65.82	65.37	65.55@.45	65.50	2062	12958
11....	65.50	65.87	65.30	65.30@.37	65.35	2446	12980
12....	65.35@.40	65.57	64.50	64.55@.70	64.62	2999	13434
15....	64.60@.80	64.87	64.25	64.55@.45	64.50	3300	13489
16....	64.30@.25	64.50	63.75	64.00@63.95	63.97	4268	13654
17....	63.85@.95	64.32	63.60	64.10@.00	64.05	4012	13791
18....	64.25@.22	64.72	64.17	64.55@.60	64.57	3724	13772
19....	64.70@.75	64.95	64.60	64.87@.77	64.82	2390	13864
22....	64.90@.85	64.95	64.45	64.55@.65	64.60	2423	14310
23....	64.40@.45	64.50	63.60	64.00@.10	64.05	3752	14670
24....	63.95@64.00	64.45	63.95	64.30@.27	64.27	3340	14517
25....	64.12	64.50	64.00	64.07@.12	64.10	2168	14639
26....	64.20@.25	64.42	64.05	64.32@.25	64.27	1185	14299
29....	64.37@.35	64.85	64.35	64.75@.80	64.77	2367	14707
30....	64.72	64.77	63.65	63.85@.90	63.87	3293	14821

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.55@.50	64.00	63.40	63.90@64.00	63.95	3544	14998
2....	63.90@.85	64.00	62.77	62.77@.85	62.82	5029	14912
3....	62.50	62.57	61.32	61.32A	61.32	5229	15706
6....	61.02@.05	61.97	60.45	61.80@.70	61.75	7162	15016
7....	61.55@.47	62.20	61.07	61.92@.90	61.90	6021	15568
8....	62.25@.32	63.10	62.22	62.90@.75	62.82	5985	16235
9....	63.05@.10	63.85	63.05	63.70@.75	63.72	6417	17152
10....	63.55@.52	64.30	63.52	64.10@.20	64.15	5284	17058
13....	64.25	64.25	63.60	63.67@.75	63.72	4179	16936
14....	63.95@64.00	64.85	63.90	64.75@.80	64.77	6138	16941
15....	64.75@.80	65.22	64.37	65.10@.07	65.07	6571	17076
16....	65.05@.00	65.10	64.72	65.00@64.92	64.97	4066	17370
17....	64.75@.70	64.85	64.60	64.70@.72	64.72	2066	17496
20....	64.60@.50	64.90	64.42	64.90@.85	64.87	3290	17433
21....	64.62@.67	64.95	64.22	64.30@.35	64.32	4148	18092
22....	64.35@.37	64.57	64.15	64.52@.50	64.50	3241	18356
23....	64.50@.55	64.82	64.45	64.60@.70	64.65	4452	19251
24....	64.70@.75	65.60	64.70	65.50@.60	65.55	4961	20472
27....	Exchange Closed; Memorial Day						
28....	65.55@.50	65.80	64.80	64.97@.92	64.95	8138	20907
29....	64.65@.60	64.80	64.45	64.80@.75	64.77	5615	21928
30....	64.15@.00	64.15	63.27	63.27@.27A	63.27	10129	22751
31....	63.05@.15	63.65	62.82	62.90@.82	62.87	11109	23382

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	62.75@.67	63.15	62.32	62.92@.95	62.92	9137	23896
4....	62.50@.40	62.50	61.55	61.85@.95	61.90	11248	25055
5....	62.12@.20	62.60	61.95	62.45@.50	62.47	9990	25866
6....	62.50@.60	63.25	62.50	63.10@.02	63.05	8516	25352
7....	63.25@.30	63.80	63.25	63.60@.50	63.55	7741	25264
10....	63.75@.70	63.75	62.55	62.55@.60	62.57	8518	25267
11....	62.75@.87	63.20	62.45	63.15@.20	63.17	8188	25537
12....	63.25@.20	63.25	62.50	62.55@.50	62.52	8307	26141
13....	62.50@.55	62.62	62.07	62.10@.17	62.15	6389	26049
14....	62.25@.27	62.55	61.97	62.25@.30	62.27	7006	26022
17....	62.50@.45	62.57	61.70	61.70@.75	61.72	8479	26303
18....	61.40@.30	61.40	60.35	60.62@.70	60.67	13769	26051
19....	60.55@.60	61.07	60.45	60.85@.90	60.87	8550	25694
20....	60.70@.55	60.70	59.37	59.37@.37A	59.37	11911	26030
21....	59.55@.57	59.75	59.10	59.45@.37	59.40	7679	24909
24....	58.45@.40	58.45	57.90	57.90@.90A	57.90	7007	24617
25....	57.70@.80	58.30	57.50	57.75@.65	57.70	10573	25034
26....	58.00@.15	58.60	57.52	57.82@.75	57.77	10958	26044
27....	57.60@.55	58.25	57.17	57.95@.90	57.92	11193	26996
28....	58.45@.50	58.80	58.32	58.32@.37	58.35	8168	26853

LIVE CATTLE FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	58.55@.50	58.55	56.85	56.85@.85A	56.85	9895	26085
2....	56.90@.95	58.25	56.85	58.25@.17	58.20	11935	26225
3....	58.60@.55	59.40	58.55	59.10@.22	59.15	11888	26301
4....	Exchange Closed; Independence Day						
5....	59.55@.60	60.17	59.35	60.15@.05	60.10	9379	24260
8....	59.80@.65	59.80	58.65	59.15@.10	59.12	11056	24432
9....	59.00@58.90	59.35	58.25	58.25@.30	58.27	11689	23991
10....	58.00@.10	58.45	57.52	57.65@.75	57.70	12434	23722
11....	57.80@.90	58.17	56.92	57.80@.90	57.85	12284	23573
12....	57.60@.65	57.80	57.00	57.00@.05	57.02	7375	23498
15....	56.20@55.90	56.35	55.57	55.57@.60	55.60	9331	22354
16....	55.50@.55	56.90	55.22	56.90@.80	56.85	12744	20868
17....	55.85@.55	56.47	55.40	56.07@.00	56.05	11039	20832
18....	56.00@55.90	56.27	55.45	55.45@.60	55.52	9465	21016
19....	55.65@.60	56.10	54.65	54.90@.65	54.77	7825	20413
22....	54.85@.95	55.17	53.90	54.15@.20	54.17	8663	18285
23....	55.05@.12	55.20	53.45	53.60@.50	53.55	11571	17212
24....	53.85@.70	53.85	52.25	52.70@.40	52.55	11133	15680
25....	52.55@.60	53.25	52.30	52.95@.80	52.87	8713	14620
26....	52.70@.60	52.82	51.50	51.70@.65	51.67	9178	12839
29....	51.65@.57	51.70	50.72	51.05@50.90	50.97	8356	11833
30....	51.25@.40	51.75	51.05	51.55@.60	51.57	5734	11251
31....	51.20@.10	53.07	50.95	53.07@.07B	53.07	7145	9746

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	52.95@.82	53.50	52.47	53.00@.15	53.07	8006	8122
2....	52.80@.75	53.10	52.55	53.00@52.95	52.97	3908	7376
5....	53.40	54.47	53.35	54.47@.47B	54.47	4944	6141
6....	54.80@.75A	55.20	54.20	54.35@.45	54.40	6897	4925
7....	54.80@.85	54.85	53.77	54.00@.02	54.02	6576	4449
8....	54.35@.25	54.57	53.82	54.00@.10	54.05	3969	3596
9....	54.30@.45	55.45	54.30	55.45@.25	55.35	2364	2896
12....	55.15@.20	55.45	54.90	55.25@.10	55.17	1760	2329
13....	55.00	55.30	54.57	55.05@54.90	54.97	1266	2214
14....	54.75@.70	55.22	54.70	55.20@.00	55.10	803	1902
15....	55.40@.70	55.72	55.15	55.30@.32	55.30	544	1571
16....	55.40@.47	55.65	54.82	54.90	54.90	735	1091
19....	54.85@.97	55.00	54.65	54.75@.70	54.72	519	659
20....	54.72	54.80	54.25	54.30@.45	54.37	595	235
21....	....	....	....	....	....	12	189
22....	....	....	....	....	....	....	150
23....	....	....	....	....	....	....	104
26....	....	....	....	....	....	....	58
27....	....	....	....	....	....	....	10
28....	....	....	....	....	....	....	....

OCTOBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	64.15@.17	64.40	64.05	64.40@.25	64.32	52	1319
3....	64.20	64.20	63.72	63.72@.90	63.82	188	1406
4....	63.80	63.95	63.80	63.80	63.80	127	1464
7....	63.80	63.82	63.55	63.60	63.60	145	1498
8....	63.75	63.85	63.10	63.10@.30	63.20	172	1541
9....	63.30	63.70	63.10	63.17	63.17	269	1661
10....	63.37	64.00	63.37	63.45@.40	63.42	97	1707
11....	63.65	63.65	63.25	63.30@.25	63.27	100	1729
14....	63.27	63.90	63.17	63.70@.90	63.80	216	1759
15....	63.80	64.00	63.35A	64.00@63.60	63.80	155	1830
16....	63.60	64.00	63.55	63.60@.55	63.57	108	1815
17....	63.60	63.75	63.42	63.45@.42	63.45	105	1816
18....	63.45@.50B	63.87	63.45	63.60@.70	63.65	54	1830
21....	63.87	63.90	63.60A	63.80@.77	63.77	87	1868
22....	63.80	63.80	63.50	63.50@.55	63.52	224	1964
23....	63.67	63.85	63.62	63.77@.70	63.72	163	2051
24....	63.75@.80	63.97	63.75	63.85	63.85	134	2062
25....	63.95@.85	64.27	63.82A	64.15@.05	64.10	186	2023
28....	64.27@.40	64.90	64.27	64.80@.60	64.70	413	2035
29....	64.55	64.85	64.55	64.70@.75B	64.72	462	1899
30....	64.85	64.85	64.50	64.52@.50	64.52	203	1946
31....	64.75	64.75	64.30	64.40@.50	64.45	267	1993

LIVE CATTLE FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.57	64.85	64.35	64.80@.70	64.75	321	2057
4....	64.75	65.00	64.65	64.90	64.90	295	2078
5....	64.85@.75	65.20	64.75	65.10@.00	65.05	249	2144
6....	65.05@.00	65.05	64.50	64.75@.62	64.70	221	2201
7....	64.80	65.07	64.75	64.75	64.75	389	2169
8....	64.75	65.10	64.75	64.95	64.95	320	2285
11....	64.87	65.27	64.80	65.05@.15	65.10	460	2348
12....	65.80@.85	65.90	65.02	65.52@.40	65.45	1145	2791
13....	65.50@.40	65.50	65.05	65.10@.05	65.07	552	2891
14....	65.15	65.25	64.90	64.90@65.00	64.95	329	2908
15....	65.00	65.60	65.00	65.55@.50	65.52	683	2962
18....	Exchange Closed; President's Day						
19....	65.37@.25	65.55	64.90	65.20@.00	65.10	1287	3199
20....	65.20@.30	65.30	64.85	65.05@64.95	65.00	455	3275
21....	65.00	65.05	64.70	64.75@.70	64.72	360	3328
22....	64.75@.70	64.75	64.50	64.57@.65	64.62	391	3434
25....	64.85@.75	64.85	64.05	64.25@.50	64.37	802	3660
26....	64.40	64.62	64.37	64.50@.60	64.55	404	3644
27....	64.60	64.80	64.60	64.65	64.65	375	3743
28....	64.55@.50	64.75	64.35	64.50@.55	64.52	519	3801

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.50	64.65	64.40	64.50@.60	64.55	420	3860
4....	64.35	64.45	63.85	64.00@.10	64.05	584	3919
5....	63.95@.90	64.15	63.85	63.90@64.10	64.00	510	4009
6....	64.07@.05	64.10	63.85	64.00@.05	64.02	497	4098
7....	64.05@.02	64.05	63.70	63.72@.85	63.80	455	4112
8....	63.80	64.45	63.65	64.25@.30	64.27	563	4114
11....	64.20	64.37	63.95	64.00@.02	64.02	409	4147
12....	63.95	64.52	63.90	64.40@.30	64.35	474	4157
13....	64.25	64.27	64.02	64.05@.10	64.07	586	4244
14....	63.90@.95	64.02	63.52	63.52@.65	63.60	717	4353
15....	63.55	63.57	62.85	63.00@.15	63.07	1118	4522
18....	62.87@.85	63.22	62.80	62.82@.95	62.90	1288	4935
19....	62.95@.90	63.45	62.85	63.40@.25	63.32	635	5089
20....	63.10@.05	63.30	63.00	63.25@.30	63.27	385	5160
21....	63.25	63.70	63.25	63.65@.50	63.57	468	5254
22....	63.60@.57	63.85	63.40	63.80@.85	63.82	469	5411
25....	63.85	64.20	63.77A	63.85@.82	63.82	653	5556
26....	63.95	64.50	63.90	64.35@.50	64.42	1372	6119
27....	64.42@.37	64.45	64.02	64.10@.20	64.15	1301	6171
28....	64.05	64.30	64.05	64.05@.10	64.07	672	6231
29....	64.15	64.32B	64.00	64.20@.07	64.12	787	6264

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.00@63.95	64.05	63.70	63.72@.80	63.77	674	6291
2....	63.75@.70	63.95	63.60	63.80@.85	63.82	577	6307
3....	63.70@.65	63.70	63.30	63.40@.30	63.35	745	6421
4....	63.25@.20	63.60	63.15	63.32@.40	63.35	422	6500
5....	Exchange Closed; Good Friday						
8....	63.35	63.45	63.12	63.20@.30	63.25	727	6570
9....	63.25	64.05	63.25	63.60@.80	63.70	686	6570
10....	63.55	63.75	63.35	63.50@.40	63.45	710	6655
11....	63.30	63.90	63.27	63.40@.50	63.45	782	6707
12....	63.40	63.77	63.00	63.00@.10	63.05	1158	6630
15....	63.00@.10	63.30	62.55	62.90@63.00	62.95	1674	6472
16....	62.90	62.90	62.45	62.60@.65	62.62	1105	6486
17....	62.65@.55	62.90	62.30	62.85@.65	62.75	970	6629
18....	62.80@.95	63.42	62.80	63.40@.30	63.35	1209	6808
19....	63.40@.50	63.60	63.32	63.50@.40	63.45	1305	7039
22....	63.57@.55	63.57	63.05	63.30@.40	63.35	1394	7219
23....	63.15@.25	63.35	62.65	63.02@62.97	63.00	2489	7672
24....	63.02@.00	63.35	63.00	63.12@.15	63.12	1178	7736
25....	63.20@.10	63.37	62.92	62.95@.97	62.97	1066	7791
26....	62.90@.87	63.15	62.87	63.00@.05	63.02	873	7792
29....	63.00@.05	63.37	62.92	63.30@.35	63.32	1294	7955
30....	63.30@.20	63.30	62.60	62.60@.67	62.65	1884	8208

LIVE CATTLE FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	62.50@.35	62.87	62.35	62.82@.87	62.85	2035	8541
2....	62.80	62.85	62.05	62.15@.05	62.10	1873	8632
3....	61.90@.95	61.95	60.60	60.60@.60A	60.60	3596	8816
6....	60.50@.45	61.55	60.10	61.40@.25	61.32	3853	8645
7....	61.15@.10	61.70	60.70	61.35@.45	61.40	2930	8733
8....	61.70@.75	62.35	61.67	62.00@61.85	61.92	2461	8785
9....	62.20@.15	62.67	62.07	62.45@.55	62.50	2496	8763
10....	62.50@.45	62.92	62.40	62.55@.70	62.62	2272	8946
13....	62.65@.70	62.80	62.42	62.55@.50	62.52	1624	9073
14....	62.75	63.27	62.65	63.15@.05	63.10	2648	8989
15....	63.15@.10	63.50	62.87	63.20@.10	63.15	2806	9172
16....	63.15	63.20	62.85	63.15@.10	63.12	2027	9364
17....	63.00@.05	63.17	62.95	63.17@.12	63.15	1047	9439
20....	63.07@.05	63.60	63.00	63.37@.30	63.32	2512	9358
21....	63.27@.20	63.30	62.82	62.92@.95	62.95	1781	9458
22....	62.95@63.00	63.30	62.82	63.30@.20	63.25	2412	9565
23....	63.15@.25	63.40	63.10	63.35@.25	63.30	1662	9580
24....	63.35@.45	63.80	63.27	63.70@.80	63.75	1900	9683
27....	Exchange Closed; Memorial Day						
28....	63.80@.75	63.95	63.50	63.60@.50	63.55	2497	10056
29....	63.40@.15	63.65	63.15	63.60@.55	63.57	2252	9909
30....	63.30@.25	63.30	62.30	62.62@.50	62.57	4261	9914
31....	62.50@.40	63.25	62.40	62.60@.55	62.57	4033	10486

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	62.50@.47	63.00	62.42	62.90@.85	62.87	3202	10752
4....	62.60@.50	62.60	61.70	62.30@.15	62.22	4451	11056
5....	62.40@.35	62.65	62.02	62.62@.55	62.57	2848	11140
6....	62.75@.70	63.20	62.60	63.15@.05	63.10	2450	11388
7....	63.25@.30	63.60	63.12	63.25@.35	63.30	2972	11811
10....	63.55@.50	63.55	62.70	62.80@.70	62.75	2524	11558
11....	62.85@.80	63.17	62.75	63.10@.05	63.07	2192	11567
12....	63.10@.05	63.17	62.42	62.50@.42	62.47	2124	11553
13....	62.40@.50	62.65	62.22	62.35@.30	62.32	1455	11673
14....	62.35@.40	62.80	62.25	62.75@.70	62.72	1733	11664
17....	62.45@.40	62.87	62.22	62.30@.35	62.32	2682	11977
18....	62.10@.00	62.10	61.32	61.70@.60	61.65	5116	12193
19....	61.75@.80	62.15	61.70	62.05@.00	62.02	2401	12065
20....	61.85@.70	61.85	60.55	60.65@.55	60.60	5294	11811
21....	60.90@.95	61.22	60.62	61.00@.05	61.02	2572	11496
24....	60.25@.15	60.35	59.52	59.52@.52A	59.52	4438	11623
25....	59.55@.60	59.92	59.07	59.15@.10	59.12	4942	11827
26....	59.50	59.80	58.75	58.85@.90	58.87	4624	12278
27....	58.80@.70	59.10	58.22	58.87@.85	58.87	4470	12452
28....	59.45@.50	59.55	59.20	59.20@.22	59.22	2961	12464

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	59.20@.22	59.22	57.75	57.75@.77	57.77	4199	12472
2....	57.80@.85	58.90	57.70	58.90@.82	58.85	5143	12682
3....	59.10@.15	60.30	59.10	59.87@.82	59.85	4988	12989
4....	Exchange Closed; Independence Day						
5....	60.15	60.72	59.95	60.60@.52	60.55	2958	12663
8....	59.95@.85	60.20	59.40	59.60@.70	59.65	5251	13368
9....	59.55@.52	60.02	59.25	59.30@.35	59.32	4246	14028
10....	59.25@.35	59.65	59.05	59.30@.25	59.27	4818	14284
11....	59.20@.25	59.57	58.40	59.40@.30	59.35	5387	14616
12....	59.20@.15	59.45	58.65	58.67@.75	58.72	4480	14386
15....	58.00@57.85	58.20	57.30	57.30@.35	57.32	5138	14707
16....	57.42@.45	58.25	56.80	58.25@.10	58.17	7290	14763
17....	57.60@.50	58.35	57.12	57.95@.82	57.90	6566	15050
18....	57.85	58.17	57.55	57.67@.62	57.65	4304	15414
19....	57.60@.65	58.12	56.82	56.92@57.05	57.00	3567	15520
22....	57.10@.05	57.27	56.05	56.30@.15	56.22	6037	15993
23....	57.20@.45	57.65	56.35	56.45@.35	56.40	7719	16674
24....	56.25@.15	56.50	55.02	55.70@.85	55.77	10301	17423
25....	55.75@.67	56.20	55.35	55.65@.77	55.72	7174	18264
26....	55.70@.75	55.80	54.57	54.60@.70	54.65	7421	18806
29....	54.10@.15	54.70	53.75	53.85@.90	53.87	8644	19602
30....	54.20@.30	54.55	53.75	54.45@.40	54.42	7909	19946
31....	54.10@.20	55.92	53.65	55.92B	55.92	9726	18862

LIVE CATTLE FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	55.75@.65	56.87	55.65	56.35@.25	56.30	9925	19228
2....	56.00@.05	56.30	55.85	56.00@55.90	55.95	3174	19687
5....	56.30@.40	57.45	56.30	57.45@.45B	57.45	7486	19568
6....	57.50@.60	57.87	57.15	57.40@.50	57.45	8038	20064
7....	57.85@.95	58.05	56.80	57.10@.15	57.12	11319	21137
8....	57.30@.35	57.95	57.07	57.55@.45	57.50	9464	20833
9....	57.50@.60	58.50	57.50	58.50@.40	58.45	13087	20271
12....	58.30@.25	58.60	57.85	58.05@57.95	58.00	8925	21320
13....	57.45@.55	57.65	56.50	56.55@.60	56.57	11679	21853
14....	56.35@.30	56.92	56.15	56.90@.85	56.87	9765	21992
15....	57.35@.40	57.87	57.10	57.12@.17	57.15	9186	22130
16....	57.25@.35	57.37	56.60	56.65@.75	56.70	7307	22298
19....	56.40@.50	56.55	55.70	56.15@.30	56.22	9736	22277
20....	55.95@.90	56.25	55.50	55.50@.55	55.52	8526	21960
21....	55.37@.40	55.97	55.10	55.60@.65	55.62	8197	21824
22....	55.40@.50	55.90	55.20	55.20@.30	55.25	6523	21698
23....	55.50@.55	56.37	55.40	56.32@.25	56.27	5897	21539
26....	57.25@.10	57.25	56.00	56.15@.00	56.07	9475	22104
27....	55.65@.70	56.65	55.55	56.60@.50	56.55	9064	21881
28....	56.20@.25	56.45	55.65	55.75@.65	55.70	8401	21911
29....	55.50@.40	55.85	55.05	55.30@.35	55.32	11142	22155
30....	55.45@.40	56.25	55.20	56.07@.15	56.10	7280	22439

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	56.15@.25	56.25	54.60	54.60@.60A	54.60	11257	21378
4....	54.57@.70	54.85	53.70	54.55@.40	54.47	11995	20975
5....	54.55@.47	54.90	54.05	54.05@.15	54.10	8103	21225
6....	54.30@.20	54.40	53.80	54.12@.05	54.10	7594	21291
9....	53.27@.35	53.55	52.60	52.60@.60A	52.60	7588	20726
10....	52.75@.60	53.22	52.32	53.05@.10	53.07	9474	18940
11....	52.90@.85	53.47	52.60	53.12@.05	53.07	7787	19405
12....	53.12@.17	54.57	53.12	53.80@.90	53.85	8946	19340
13....	53.90@54.00	55.27	53.72	55.10@.00	55.05	10278	18920
16....	55.05@.10	55.75	54.77	55.62@.70	55.65	6496	17813
17....	55.55@.65	56.15	55.32	55.80@.90	55.85	9186	18009
18....	56.20@.25	56.95	55.90	56.95@.90	56.92	11038	16225
19....	56.90@.85	57.25	56.62	57.05@.10	57.07	8530	16030
20....	57.05@.10	57.60	57.05	57.60@.55	57.57	7322	14681
23....	57.57@.62	57.75	56.82	57.42@.60	57.52	6498	12761
24....	57.15@.20	58.15	57.02	57.85@.75	57.80	8493	12329
25....	57.75@.70	58.00	57.30	57.55@.50	57.52	6193	11796
26....	57.25@.20	57.85	57.07	57.50@.42	57.47	7497	10250
27....	57.15@.20	58.10	57.05	57.90@58.10	58.00	4404	10048
30....	57.60@.55	58.70	57.45	58.65@.50	58.57	7508	9215

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	58.00@57.90	58.20	57.40	57.50@.42	57.47	7636	6739
2....	57.70@.85	58.30	57.52	58.25@.15	58.20	5625	5905
3....	58.60@.65	59.70	58.55	59.70B	59.70	3296	4811
4....	60.25@.15	60.50	59.70	60.25@.30	60.27	3090	3945
7....	60.60@.50	60.60	59.92	60.25@.30	60.27	1968	3478
8....	61.10@.20	61.77	61.10	61.77B	61.77	1527	3436
9....	61.77@.75	62.20	61.25	61.35@.27	61.32	2298	2928
10....	61.30@.25	61.75	60.75	61.45@.35	61.40	2019	2314
11....	61.45@.40	62.40	61.32	62.25@.40	62.32	1583	2016
14....	62.55@.60	63.22	62.25	62.97@.92	62.95	1539	1402
15....	62.55	62.55	61.45	61.45	61.45	1461	934
16....	61.25@.20	61.90	61.15	61.80@.90	61.85	572	634
17....	61.75	62.00	61.45	61.80	61.80	487	366
18....	61.80	62.25	61.40	61.60@62.25	61.92	336	122
21....	....	....	....	....	....	9	79
22....	....	....	....	....	....	2	66
23....	....	....	....	....	....	....	51
24....	....	....	....	....	....	1	41
25....	....	....	....	....	..	....	20
28....	....	....	....	....	....	....	5
29....	....	....	....	....	....	....	....

LIVE CATTLE FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	65.35	65.60	65.35	65.60	65.60	6	170
3....	65.30	65.35	65.10	65.30	65.30	33	196
4....	65.25	65.25	65.20A	65.20A	65.20	4	198
7....	65.05	65.05	64.85A	65.00	65.00	15	205
8....	65.00	65.07	64.75	64.75	64.75	45	232
9....	64.85	65.10B	64.52	64.57	64.57	14	244
10....	64.90	65.22	64.80A	64.80A	64.80	14	251
11....	64.95	64.95	64.60A	64.75A@.65	64.70	21	259
14....	64.65	65.10B	64.65	65.10B	65.10	6	261
15....	65.10	65.20B	64.60	65.10	65.10	17	264
16....	65.00	65.15	64.85	64.85	64.85	57	279
17....	64.85	64.90	64.82A	64.82A	64.82	7	286
18....	64.80	65.05B	64.80	65.02B	65.02	8	293
21....	65.00	65.10	64.82A	65.07	65.07	34	315
22....	64.97	65.00	64.80	64.97B	64.97	27	338
23....	64.97	65.07B	64.90	65.07B	65.07	58	366
24....	65.10	65.15B	64.95	65.05@.10	65.07	39	386
25....	65.00	65.35	65.00	65.32@.42B	65.37	72	415
28....	65.50@.60	65.90	65.50	65.90	65.90	36	431
29....	65.80	65.92B	65.80	65.90	65.90	207	449
30....	65.77	65.77	65.75	65.75	65.75	10	453
31....	65.85	65.85	65.55A	65.75A	65.75	19	451

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.70	65.90	65.65	65.90	65.90	50	474
4....	65.90	66.00	65.90	66.00	66.00	25	486
5....	66.02	66.30	66.00	66.25	66.25	66	526
6....	66.05	66.10	65.70	65.95@66.00	65.97	124	583
7....	66.50@.60	66.60	66.10	66.15	66.15	53	598
8....	66.17	66.27	66.17	66.25	66.25	54	612
11....	66.25	66.60	66.20A	66.45@.57	66.50	154	673
12....	67.85	67.85	66.50	67.20	67.20	221	769
13....	67.15@66.95	67.15	66.60	66.70	66.70	173	804
14....	66.70	66.70	66.55	66.65B	66.65	91	847
15....	66.65	66.95	66.65	66.95	66.95	220	947
18....	Exchange Closed; President's Day						
19....	66.60@.50	66.80B	66.40	66.60	66.60	164	1001
20....	66.60@.80	66.80	66.40	66.55@.45A	66.50	195	1085
21....	66.50@.55	66.55	66.25	66.25@.30	66.27	198	1185
22....	66.20@.30	66.32	66.00	66.05@.00	66.02	324	1309
25....	66.20@.10	66.20	65.55	66.00@.10	66.05	224	1383
26....	66.00	66.10	65.90	66.10	66.10	120	1404
27....	66.00	66.20	66.00	66.20	66.20	150	1480
28....	66.15	66.20	65.90	66.05@.15B	66.10	145	1515

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.85	66.15B	65.85	66.05@.00	66.02	86	1569
4....	65.80	65.85	65.15	65.50	65.50	798	1894
5....	65.50	65.50	65.10	65.35	65.35	215	1910
6....	65.35	65.37	65.15	65.30	65.30	230	1952
7....	65.27	65.35	64.82	65.05@.00A	65.02	392	2128
8....	64.95@.85	65.75	64.75	65.70@.75	65.72	338	2207
11....	65.50	65.60	65.37A	65.40@.45	65.42	228	2207
12....	65.40	65.80	65.30	65.70	65.70	134	2249
13....	65.60	65.70	65.30	65.32@.45	65.40	224	2243
14....	65.37	65.37	64.60	64.65@.90	64.77	363	2349
15....	64.60	64.70	63.92	64.30@.40	64.35	482	2526
18....	64.25	64.40	63.92	63.95B@64.10	64.02	457	2841
19....	64.10	64.50	64.10	64.40	64.40	433	2984
20....	64.30@.07	64.50	64.02	64.47@.50	64.47	172	3034
21....	64.40	64.75	64.40	64.60@.75	64.67	176	3064
22....	64.55	65.10	64.30	64.97@65.10	65.02	240	3066
25....	64.90	65.20	64.80	65.00@.10	65.05	481	3216
26....	65.10@.00	65.50	64.75	65.42@.50	65.45	886	3481
27....	65.45@.35	65.45	65.02	65.20@.30	65.25	498	3546
28....	65.25	65.35	65.02	65.12@.30	65.22	376	3682
29....	65.10	65.42	64.80	65.20@.17A	65.20	312	3822

LIVE CATTLE FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.95@.90	65.07	64.60	64.60@.70	64.65	597	3673
2....	64.57@.52	64.80	64.42	64.60@.70	64.65	325	3618
3....	64.42	64.55	64.25	64.40@.50	64.45	263	3655
4....	64.25	64.55	64.25	64.35@.32	64.35	162	3701
5....	Exchange Closed; Good Friday						
8....	64.35	64.45	64.15	64.40	64.40	282	3608
9....	64.30	64.97	64.30	64.80@.85	64.82	313	3662
10....	64.70	64.80	64.40	64.50@.45	64.47	108	3587
11....	64.37	64.95	64.30	64.55@.50	64.52	234	3591
12....	64.35	64.80	64.05	64.25@.30	64.27	523	3745
15....	64.15@.12	64.30	63.60	63.97@64.00	64.00	753	3839
16....	63.85	63.90	63.45	63.55@.75B	63.65	556	3902
17....	63.70	63.90	63.40	63.87@.80	63.82	531	3866
18....	63.95	64.50	63.85	64.40@.50	64.45	336	3952
19....	64.55@.60	64.72B	64.50	64.65@.55A	64.60	362	3867
22....	64.80@.70	64.80	64.32	64.50	64.50	332	3895
23....	64.45	64.55	64.12	64.40@.50	64.45	881	4074
24....	64.55@.50	64.70	64.50	64.65@.60	64.62	324	4050
25....	64.70	64.75	64.30	64.35@.40	64.37	386	4015
26....	64.40@.42	64.45	64.15	64.30@.20	64.25	341	4055
29....	64.30	64.60	64.17	64.60	64.60	215	4034
30....	64.42	64.50	63.85	63.95@64.00	63.97	344	4102

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.90	64.12	63.65	64.10@.12	64.10	748	4000
2....	64.10@.02	64.10	63.45	63.45@.50	63.47	480	4037
3....	63.40	63.40	61.97	61.97@62.10	62.05	1210	4206
6....	61.77	62.90	61.50	62.90@.70	62.80	912	4034
7....	62.50@.40	63.10	62.20	62.95@.80	62.87	947	4104
8....	63.05	63.60	62.95	63.30@.25	63.27	555	4125
9....	63.30	63.92	63.30	63.75@.85	63.80	575	4096
10....	63.80	64.05	63.70	64.00	64.00	409	4220
13....	63.97@.80	64.00	63.70	63.80@.77	63.80	210	4184
14....	63.95	64.30	63.82	64.25@.20	64.22	634	4313
15....	64.30@.20	64.55	64.00	64.40@.30	64.35	454	4404
16....	64.35	64.35	64.00	64.10@.20	64.15	268	4467
17....	64.10	64.25	63.97	64.25@.15	64.20	161	4444
20....	64.20@.07	64.52	64.07	64.40@.30	64.35	352	4446
21....	64.30	64.30	63.87	63.90@.95	63.92	309	4524
22....	64.00@.02	64.12	63.85	64.07@.12	64.10	222	4588
23....	64.10@.15	64.50	64.10	64.35@.25	64.30	616	4763
24....	64.25@.40	64.75	64.25	64.70	64.70	450	4933
27....	Exchange Closed; Memorial Day						
28....	64.55@.65	64.85	64.55	64.70@.57	64.65	552	5081
29....	64.55@.30	64.65	64.30	64.65@.45	64.55	526	5120
30....	64.30	64.30	63.27	63.60@.70	63.65	1327	5272
31....	63.45	64.15	63.35	63.80@.60	63.70	922	5571

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	63.60@.55	64.00	63.55	63.90	63.90	370	5566
4....	63.75@.60	63.75	62.95	63.55@.35	63.45	1617	5716
5....	63.50@.45	63.72	63.12	63.65@.72	63.67	1046	5804
6....	63.67	64.20	63.67	64.20@.00	64.10	822	5904
7....	64.20@.27	64.45	64.10	64.20@.25	64.22	600	6183
10....	64.37	64.37	63.65	63.65@.70	63.67	409	6203
11....	63.62	64.20	63.62	64.15@.00	64.07	573	6329
12....	64.07	64.10	63.55	63.65@.55	63.60	500	6301
13....	63.57	63.75	63.45	63.45@.55	63.50	537	6338
14....	63.55	63.95	63.50	63.75@.92	63.82	373	6309
17....	63.60	63.90	63.45	63.45	63.45	544	6433
18....	63.35	63.42	62.65	62.87@63.00	62.95	1322	6521
19....	62.95	63.50	62.95	63.35@.25	63.30	685	6790
20....	63.20@.10	63.20	61.95	62.07@.05	62.07	1605	6916
21....	62.25@.30	62.55	62.00	62.25@.30	62.27	1398	6874
24....	61.70@.75	61.80	60.85	61.25@.35	61.30	3035	7382
25....	61.35@.40	61.65	60.90	61.00@60.90	60.95	2348	7507
26....	61.25@.35	61.60	60.70	60.75@.82	60.80	1788	7438
27....	60.75@.65	60.90	60.15	60.55@.45	60.50	2565	6990
28....	60.80@61.00	61.10	60.75	60.90@.95	69.22	1414	7066

LIVE CATTLE FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	61.00@60.92	61.05	60.05	60.30@.20	60.25	2372	7404
2....	60.00@.02	61.20	60.00	61.20@.10	61.15	2330	7547
3....	61.40@.37	62.27	61.35	61.95@.90	61.92	2409	7630
4....	Exchange Closed; Independence Day						
5....	62.00@.07	62.65	61.97	62.65@.50	62.57	1670	7773
8....	62.40@.35	62.40	61.65	62.05@.10	[illegible].07	2307	8226
9....	61.95@.90	62.30	61.70	61.80@.70	61.75	2318	8283
10....	61.60	61.90	61.35	61.60@.67	61.65	2427	8167
11....	61.70@.75	61.90	60.80	61.60@.50	61.55	2338	8458
12....	61.40@.35	61.50	60.75	60.80@.85	60.82	2195	8257
15....	60.45@.35	60.45	59.42	59.50@.45	59.47	2789	8425
16....	59.50@.45	60.30	58.90	60.30@.20	60.25	4535	9089
17....	59.85@.70	60.15	59.25	59.85@.80	59.82	3462	9544
18....	59.75@.70	60.07	59.52	59.65@.75	59.70	2388	9662
19....	59.60@.70	60.00	59.30	59.40@.45	59.42	2015	9672
22....	59.40@.42	59.57	58.42	58.80@.65	58.72	3641	10204
23....	59.60@.50	60.17	58.95	59.05@.00	59.02	4562	10403
24....	58.95@.90	59.00	57.52	57.70@.90	57.80	6015	10874
25....	57.80@.90	58.05	57.10	57.35@.25	57.30	4380	11187
26....	57.25@.20	57.40	55.95	56.20@.00	56.10	4688	11426
29....	55.70@.75	56.10	55.15	55.45@.55	55.50	4983	11701
30....	55.90@.95	56.10	55.20	56.10@.00	56.05	4697	11830
31....	55.75@.65	57.55	55.30	57.55@.55B	57.55	3824	11497

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	57.60@.65	58.65	57.50	58.20@57.95	58.07	5163	11333
2....	57.95@.90	58.37	57.75	58.02@57.90	57.97	2980	11392
5....	58.50@.65	59.47	58.50	59.47@.47B	59.47	3779	11485
6....	59.45@.35	59.50	58.90	59.25@.10	59.17	4113	11904
7....	59.40@.45	59.80	58.65	58.80@.92	58.87	5244	12033
8....	59.20@.30	59.57	58.87	59.15@.00	59.07	3188	11722
9....	59.00@.05	59.80	58.70	59.80@.70	59.75	5025	12009
12....	59.60@.55	59.95	59.15	59.45@.25	59.35	3372	11889
13....	58.95@.90	59.05	57.85	58.05@.00	58.02	5032	12396
14....	58.00@57.90	58.55	57.57	58.35@.45	58.40	5157	12633
15....	58.70@.75	59.15	58.50	58.55@.50	58.52	3383	12438
16....	58.57@.60	58.80	58.20	58.20@.25	58.22	2500	12613
19....	58.05@.15	58.20	57.47	57.80@.95	57.87	4838	12857
20....	57.75@.65	58.15	57.45	57.55@.45	57.50	3225	12924
21....	57.60@.50	58.05	57.15	57.75@.80	57.77	4180	13095
22....	57.65	57.90	57.15	57.25@.35	57.30	3042	13301
23....	57.55	58.55	57.40	58.55@.50	58.52	3161	13765
26....	59.50@.45	59.72	58.50	58.50@.60	58.55	6184	14629
27....	58.20@.10	59.20	57.85	59.20@.10	59.15	6204	15086
28....	58.85	58.92	58.30	58.30@.35	58.32	4537	15468
29....	58.15@.10	58.45	57.60	57.70@.85	57.77	6414	16260
30....	57.90@.92	58.45	57.50	58.20@.25	58.22	4959	16806

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	58.45@.35	58.45	56.72	56.77@.72	56.75	7004	17368
4....	56.90@57.00	57.20	55.90	56.92@.85	56.87	8553	17695
5....	57.15@.00	57.40	56.50	56.60@.65	56.62	5895	17993
6....	56.60@.57	56.87	56.25	56.70@.77	56.72	4755	18017
9....	56.25@.15	56.25	55.22	55.22@.22A	55.22	6383	18204
10....	55.20@.35	55.85	55.00	55.82@.75	55.77	7730	17914
11....	55.55@.52	56.22	55.37	56.07@55.95	56.00	6501	18150
12....	55.85@.80	57.50	55.80	57.05@.20	57.12	7267	17815
13....	57.20@.22	58.45	57.00	58.20@.[illegible]	58.22	8787	17641
16....	58.20@.30	58.75	57.85	58.70@.60	58.65	5891	17992
17....	58.50	59.07	58.35	58.75@.85	58.80	6585	18460
18....	59.05@.00	60.00	58.70	60.00@59.80	59.90	9412	18223
19....	59.90@.92	60.25	59.50	60.12@.05	60.07	8811	18843
20....	60.10@.07	60.77	60.05	60.70@.77	60.72	7899	19602
23....	60.72@.85	61.10	60.00	60.80@.60	60.70	8590	20591
24....	60.00@.10	61.00	59.80	60.55@.50	60.52	9188	20919
25....	60.60@.55	60.75	60.05	60.25@.15	60.20	5196	21994
26....	59.90@.85	60.52	59.85	60.32@.25	60.27	8356	23124
27....	60.00@59.90	60.85	59.70	60.60@.77	60.67	7564	22758
30....	60.50@.40	61.97	60.25	61.85@.80	61.82	11637	23306

LIVE CATTLE FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	61.55@.35	61.95	61.22	61.40@.35	61.37	9946	23773
2....	61.55@.60	62.07	61.07	61.90@.80	61.85	9904	24386
3....	62.30@.35	63.30	62.15	62.85@.90	62.87	12001	24573
4....	63.05@62.95	63.30	62.65	63.15@.20	63.17	8651	24632
7....	63.25@.20	63.25	62.55	62.95@.90	62.92	7259	24353
8....	63.45@.55	64.10	63.45	63.95@.90	63.92	11358	25056
9....	63.70@.65	63.95	62.80	62.80@.85	62.82	13090	25846
10....	62.70@.75	63.50	62.37	63.47@.40	63.42	11414	26177
11....	63.30@.40	64.25	63.20	64.25@.20	64.22	11111	27257
14....	64.30@.22	64.95	63.82	64.25@.15	64.20	12349	28058
15....	63.90@.75	63.95	63.35	63.42@.40	63.42	10480	27521
16....	63.15@.10	63.85	63.07	63.85@.75	63.80	9084	28088
17....	63.75@.80	64.35	63.57	63.85@.75	63.80	10833	28903
18....	63.80@.95	64.90	63.60	64.90@.80	64.85	11538	30189
21....	64.85@.90	65.42	64.75	65.05@.15	65.10	13381	30576
22....	65.25@.32	65.90	65.22	65.90@.85	65.87	12237	31268
23....	65.75@.65	65.75	65.15	65.60@.65	65.62	9707	31583
24....	65.60@.57	65.65	65.27	65.45@.40	65.42	7089	31136
25....	65.40@.42	65.50	65.05	65.35@.25	65.30	8746	29849
28....	65.65@.55	65.97	64.35	64.35@.55	64.45	14527	31112
29....	63.90@.80	64.10	63.45	63.62@.70	63.67	14386	31472
30....	63.90@64.00	65.17	63.85	65.17@.17B	65.17	10389	30474
31....	65.85@.80	66.67	65.70	66.20@.30	66.25	16094	30831

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.40@.45	67.35	66.40	67.30@.20	67.25	12374	30811
4....	67.25@.07	67.45	66.77	67.10@.05	67.07	10771	31280
5....	67.55@.47	67.70	66.60	67.15@.20	67.17	12082	31071
6....	67.05@66.95	67.05	66.20	66.75@.85	66.80	15004	29968
7....	67.05@.00	67.40	66.32	67.10@.00	67.05	13745	30062
8....	67.05@.07	67.62	66.45	66.70@.90	66.80	12614	30781
11....	66.70@.80	67.02	66.30	66.85@.90	66.87	8538	30837
12....	67.10@.15	67.20	66.35	66.55@.45	66.50	9751	31067
13....	66.25@.30	66.57	65.40	65.50@.40	65.45	13773	29680
14....	65.52@.60	65.80	65.20	65.50@.45	65.47	11245	28495
15....	65.30@.25	65.60	64.60	64.65@.60	64.62	9196	27038
18....	64.50@.47	65.57	64.32	65.40@.50	65.45	8108	25855
19....	65.60@.50	66.42	65.47	65.95@.85	65.90	9977	256[illegible]2
20....	66.12@.10	66.45	66.00	66.40@.35	66.37	6975	25453
21....	67.00@66.90	67.22	66.80	67.12@.20	67.15	8570	24078
22....	67.25@.17	67.25	66.82	66.95@.85	66.90	5429	22911
25....	67.30@.20	67.40	66.75	66.95@67.02	66.97	10089	21945
26....	67.20@.15	67.55	67.07	67.55@.50	67.52	9130	19176
27....	68.00@67.90	68.35	67.80	68.15@.25	68.20	7366	18265
28....	Exchange Closed; Thanksgiving Day						
29....	68.35@.40	68.95	68.22	68.90@.85	68.87	5730	18134

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	69.15@.10	69.35	68.65	69.02@.00	69.00	6728	17827
3....	68.80@.75	68.80	67.50	67.65@.70	67.67	8762	15507
4....	67.70@.75	67.90	66.80	66.90@.80	66.85	7377	14210
5....	66.95@67.10	67.50	66.55	67.50@.35	67.42	7405	12882
6....	66.95@.85	66.95	65.92	65.92A	65.92	4106	11381
9....	65.92@66.00	67.05	65.85	66.75@.55	66.65	4563	10141
10....	66.75@.70	66.75	65.15	65.72@.62	65.67	5257	8946
11....	65.90@.85	66.20	65.25	65.40@.30	65.35	3077	8208
12....	65.20@64.97	65.90	64.65	65.75@.90	65.82	3262	7583
13....	66.00@.05	66.87	65.95	66.75@.65	66.70	2631	7097
16....	66.50@.35	66.50	65.20	65.20@.20A	65.20	2963	5546
17....	64.75@.95	65.50	64.22	64.52@.75	64.65	3426	3597
18....	64.50	65.00	63.95	64.15@.00	64.07	2165	2168
19....	64.80@.95	64.95	64.35	64.65@.95	64.70	1482	1464
20....	64.95	65.00	64.30	64.35B@.60	64.47	1251	91
23....	....	....	....	....	....	128	65
24....	....	....	....	....	....	7	60
25....	Exchange Closed; Christmas Day						
26....	....	....	....	....	....	....	....

LIVE CATTLE FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
24....	65.50	65.55B	65.50	65.50	65.50	1	1
25....	....	65.65B	....	65.50N	65.50	....	1
28....	....	65.95B	....	65.95B	65.95	....	1
29....	....	66.00B	....	66.00B	66.00	....	1
30....	....	....	....	66.00N	66.00	....	1
31....	66.10	66.10	66.05	66.05	66.05	7	5

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.10	66.20B	66.10	66.20B	66.20	1	5
4....	....	....	....	66.20N	66.20	....	5
5....	....	66.40B	....	66.20N	66.20	....	5
6....	66.30	66.30	66.20A	66.25	66.25	2	7
7....	66.25	66.35	66.25	66.35	66.35	2	8
8....	66.70	66.70	66.70	66.70	66.70	1	8
11....	66.50	66.75B	66.50	66.75B	66.75	2	10
12....	67.45	67.45	67.25	67.45	67.45	9	17
13....	67.35	67.35	67.05	67.05	67.05	9	25
14....	67.02	67.05	66.92	67.05	67.05	10	31
15....	67.27	67.30	67.27	67.30	67.30	7	31
18....	Exchange Closed; President's Day						
19....	67.05	67.05	67.00A	67.00A	67.00	7	37
20....	66.80	67.05B	66.80	67.00	67.00	16	40
21....	....	....	66.90A	66.90A	66.90	....	40
22....	66.75	66.75	66.55A	66.52	66.52	1	40
25....	66.35	66.70	66.35	66.50B	66.50	10	46
26....	....	66.55B	....	66.55B	66.55	5	43
27....	66.67	66.70B	66.67	66.67	66.67	10	52
28....	66.55	66.60	66.55	66.60	66.60	15	66

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.55	66.70	66.50A	66.55	66.55	21	87
4....	66.55	66.55	65.75	65.80B	65.80	88	143
5....	65.55	65.70B	65.45	65.50B	65.50	28	156
6....	65.60	65.60	65.45A	65.60	65.60	49	166
7....	65.50	65.60B	65.35	65.35	65.35	11	173
8....	65.30	65.75	65.20	65.75	65.75	50	185
11....	65.90	65.90	65.70	65.70	65.70	11	189
12....	66.00	66.15	65.95A	65.95A	65.95	26	208
13....	65.80	65.80	65.70A	65.80	65.80	1	209
14....	65.55	65.60	65.20	65.20	65.20	69	260
15....	65.20	65.20	64.50	64.60@.70	64.65	51	258
18....	64.50@.40	64.60	64.25	64.40	64.40	43	284
19....	64.52	64.75	64.50	64.75	64.75	10	282
20....	64.75	64.80	64.55	64.80	64.80	15	297
21....	65.00	65.00	65.00	65.00	65.00	1	296
22....	65.25	65.40	65.25	65.40	65.40	3	297
25....	65.40	65.70	65.30	65.40A	65.40	21	306
26....	65.55	65.75	65.50	65.75	65.75	36	334
27....	65.75	65.75	65.45A	65.65B	65.65	18	335
28....	65.75	65.80B	65.65	65.65	65.65	4	336
29....	65.65	65.75B	65.45	65.55	65.55	25	340

LIVE CATTLE FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.55	65.55	65.30	65.30	65.30	18	351
2....	65.30@.35	65.60	65.10	65.20	65.20	20	365
3....	65.20	65.20	64.95	64.90	64.90	30	373
4....	65.00	65.00	64.85	64.85	64.85	8	380
5....	Exchange Closed; Good Friday						
8....	64.85	65.00	64.85	64.95A	64.95	5	382
9....	64.95	65.40	64.95	65.35A	65.35	22	386
10....	65.15	65.15	64.90	64.90	64.90	4	387
11....	65.25	65.40B	64.90A	65.00	65.00	2	387
12....	65.07	65.25B	64.75	64.75	64.75	39	406
15....	64.70	64.80	64.25	64.55B	64.55	66	399
16....	64.30	64.45	64.10	64.10	64.10	15	398
17....	64.15	64.40	64.00	64.40@.25	64.32	41	411
18....	64.40@.30	65.05	64.30	65.05	65.05	59	422
19....	65.25	65.35	65.00	65.00	65.00	37	433
22....	65.00	65.15	64.75A	65.10@.05	65.07	15	437
23....	65.15	65.15	64.85	64.90	64.90	55	451
24....	65.20	65.40	64.90	65.00	65.00	46	468
25....	65.30	65.30	64.87A	64.87A	64.87	36	477
26....	64.90	65.00	64.80	64.80	64.80	20	484
29....	64.95	65.05B	64.80	65.05B	65.05	34	494
30....	65.00	65.05	64.55	64.55@.70	64.62	83	526

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.50	64.70	64.30	64.70	64.70	96	549
2....	64.60	64.60	64.10	64.25	64.25	143	648
3....	64.05	64.05	62.75	63.00	63.00	212	755
6....	62.60	63.65	62.10	63.60@.65	63.62	168	846
7....	63.10	63.85B	62.85	63.80	63.80	132	839
8....	64.00	64.35	63.75	64.12@.15	64.12	97	848
9....	64.25	64.60	64.10	64.50	64.50	95	891
10....	64.25	64.70	64.25	64.70	64.70	113	938
13....	64.70	64.70	64.25	64.50	64.50	455	1241
14....	64.50	64.90	64.40	64.90	64.90	153	1252
15....	64.70@.65	65.15	64.65	65.05@.15	65.10	64	1264
16....	64.90	64.97B	64.80	64.95	64.95	25	1254
17....	64.80	65.05	64.60	65.05	65.05	21	1266
20....	64.65	65.05	64.65	65.05	65.05	71	1268
21....	64.70	64.95	64.50	64.55@.67	64.62	63	1322
22....	64.70	64.90	64.50	64.90@.85A	64.87	175	1395
23....	64.90	65.15	64.87	65.15	65.15	56	1387
24....	65.10	65.45	65.10	65.45	65.45	45	1419
27....	Exchange Closed; Memorial Day						
28....	65.40@.35	65.40	65.00	65.30	65.30	107	1427
29....	65.15	65.20	65.00	65.20	65.20	100	1458
30....	64.90@.87	64.90	63.95	64.50	64.50	162	1486
31....	64.45	64.60	64.07	64.60@.50	64.55	233	1555

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	64.30	64.80	64.15	64.75@.80	64.77	236	1619
4....	64.40	64.50	63.95	64.40	64.40	669	1530
5....	64.50	64.55	64.00	64.50@.55	64.52	138	1455
6....	64.60	64.87	64.50	64.85@.80	64.82	85	1498
7....	64.95@.97	65.00	64.45	64.45@.70	64.57	414	1765
10....	64.70	64.75	64.00	64.20@.10	64.15	135	1785
11....	64.35	64.60	64.15	64.50@.60	64.55	89	1805
12....	64.50	64.50	64.25	64.30@.40	64.35	86	1827
13....	64.40	64.50	64.10	64.20	64.20	42	1823
14....	64.25	64.45	64.05	64.45	64.45	129	1910
17....	64.10	64.35	64.05	64.05@.15	64.10	89	1920
18....	63.87@.85	63.97	63.35	63.65@.70	63.67	376	2059
19....	63.65	64.20	63.60	64.20	64.20	289	2133
20....	63.95	63.95	62.70	62.85@.95	62.90	235	2190
21....	62.70	63.20	62.50	63.05@.20	63.12	441	2438
24....	62.30@.50	62.50	61.62	62.00	62.00	319	2483
25....	62.20	62.40	61.75	61.95@62.15	62.05	357	2598
26....	62.15	62.35	61.60	61.70	61.70	208	2520
27....	61.40@.35	61.60	60.95	61.40	61.40	526	2552
28....	61.80	61.90	61.57A	61.70@.80	61.75	278	2606

LIVE CATTLE FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	61.72@.65	61.85	61.00	61.15@.25	61.20	327	2670
2....	61.15@.10	61.92	61.00	61.92	61.92	518	2515
3....	62.20	62.90	62.05	62.75	62.75	149	2538
4....	Exchange Closed; Independence Day						
5....	63.00	63.30	62.65	63.20@.30	63.25	125	2578
8....	62.95	62.95	62.30	62.77	62.77	496	2786
9....	62.65	62.90	62.45	62.70	62.70	267	2808
10....	62.60@.55	62.70	62.25	62.45@.50	62.47	242	2795
11....	62.45	62.67	61.50	62.50@.20	62.35	664	2801
12....	62.20	62.20	61.60	61.80@.90	61.85	163	2761
15....	61.47@.25	61.47	60.40	60.40@.55	60.47	469	2729
16....	60.45@.47	61.20	59.75	60.95@61.20	61.07	809	3009
17....	60.85	60.85	60.10	60.75@.65	60.70	426	3042
18....	60.70	60.85	60.30	60.50@.65	60.57	254	3120
19....	60.47	60.90	60.15	60.50@.30	60.40	344	3086
22....	60.15	60.50	59.42	59.65@.70	59.67	642	3213
23....	60.80@.90	61.10	60.00	60.05@.10	60.07	704	3478
24....	60.10	60.10	58.60	59.00@58.70	58.85	825	3569
25....	58.65	58.80	57.85	58.00@.25	58.12	775	3674
26....	58.00	58.10	56.65	57.20@.35	57.27	1049	3960
29....	57.00@56.60	57.00	56.30	56.50@.60	56.55	930	3782
30....	56.70@.80	57.00	56.00	57.00@56.80	56.90	1011	3890
31....	56.60	58.40	56.40	58.40B	58.40	878	3834

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	58.25@.35	59.57	58.25	59.20	59.20	1434	3873
2....	59.20	59.45	58.75	59.35@.20	59.27	884	3943
5....	59.55	60.60	59.55	60.60@.50	60.55	1307	4296
6....	60.55	60.60	59.62	59.80@.95	59.87	1267	4454
7....	60.50	60.30	59.30	59.50@.60	59.55	846	4528
8....	59.70	60.00	59.57	59.70@.80	59.75	730	4448
9....	59.70@.60	60.25	59.40	60.20@.25	60.22	944	4322
12....	60.10@.15	60.40	59.80	60.10@.20	60.15	579	4384
13....	59.80	59.80	58.65	59.00@58.75	58.87	1174	4458
14....	58.67	59.20	58.35	59.17@.10	59.12	1070	4287
15....	59.50	59.80	59.15	59.25@.15	59.20	649	4384
16....	59.25	59.40	58.72	58.75@.90	58.82	551	4333
19....	58.55	58.70	57.90	58.35@.20	58.27	817	4558
20....	58.20	58.40	58.00	58.15@.10	58.12	509	4631
21....	57.90@.85	58.45	57.70	58.15@.30	58.22	1090	4761
22....	58.05	58.25	57.45	57.45@.50	57.47	1113	4934
23....	57.70@.65	58.50	57.60	58.50@.30	58.40	1643	5407
26....	59.15@.35	59.35	58.10	58.20@.10	58.15	2613	5648
27....	57.90@.80	58.70	57.50	58.40@.60	58.50	2236	5704
28....	58.35@.27	58.35	57.55	57.55@.65	57.60	1846	5965
29....	57.45@.40	57.85	57.05	57.25@.15	57.20	2399	6234
30....	57.40@.35	57.90	57.07	57.55@.65	57.60	1598	6381

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	57.80@.85	57.85	56.40	56.40@.42	56.42	2172	6584
4....	56.42@.50	56.85	55.45	56.50@.35	56.42	2939	6816
5....	56.50@.60	57.00	56.10	56.10@.30	56.20	1619	6794
6....	56.20@.35	56.45	55.75	56.15@.05	56.10	1922	6885
9....	55.75@.65	55.75	54.60	54.60@.60A	54.60	2479	7292
10....	54.60@.55	55.15	54.55	54.90@55.00	54.95	2672	7762
11....	54.80@.75	55.32	54.35	55.10@.05	55.07	2169	7804
12....	55.00	56.57	55.00	55.85@.95	55.90	3536	7824
13....	56.15	57.17	55.95	56.90@.80	56.85	3730	7881
16....	57.10@.00	57.47	56.65	57.20@.35	57.27	1914	7859
17....	57.30@.25	57.65	56.97	57.35@.20	57.27	3079	8416
18....	57.50@.60	58.50	57.35	58.40@.50	58.45	4127	8843
19....	58.40@.25	59.00	58.20	58.80@.85	58.82	4292	9584
20....	58.95@.92	59.40	58.85	59.30@.35	59.32	3256	9932
23....	59.35@.45	59.80	58.70	59.60@.50	59.55	4538	10574
24....	59.00@58.90	59.55	58.27	58.85@.72	58.80	4823	10834
25....	58.95@.90	59.10	58.60	58.65@.72	58.70	3027	11389
26....	58.25@.40	59.25	58.25	59.10@58.95	59.02	3373	11662
27....	58.85@.75	59.60	58.75	59.50@.25	59.37	2686	11622
30....	59.20@.15	60.72	59.07	60.50@.65	60.57	5805	12120

LIVE CATTLE FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	60.30@.20	60.70	59.95	60.25@.35	60.30	5186	12633
2....	60.40@.45	61.00	60.10	60.95@.80	60.87	4837	12838
3....	61.15@.25	62.10	61.00	61.45@.55	61.50	6235	14222
4....	61.50@.45	61.65	61.17	61.30@.45	61.37	3952	14510
7....	61.30@.35	61.40	60.75	60.95@61.02	61.00	3946	14441
8....	61.30@.32	61.80	61.30	61.40@.50	61.45	5130	15029
9....	61.25@.35	61.40	60.50	60.60@.50	60.55	5339	15225
10....	60.45@.40	61.30	60.35	61.17@.30	61.22	3415	15486
11....	61.20@.15	62.10	61.05	62.10@.00	62.05	4370	15740
14....	62.15@.00	62.37	61.60	61.80@.90	61.85	4318	16043
15....	61.60@.50	61.77	61.20	61.32@.40	61.37	4316	16335
16....	61.15@.17	61.75	61.05	61.75@.65	61.70	3426	16588
17....	61.50@.60	62.05	61.45	61.85@.75	61.80	3707	17007
18....	61.80@.70	62.35	61.50	62.35@.25	62.30	3644	17572
21....	62.40@.27	62.57	62.02	62.10@.20	62.15	4260	17985
22....	62.30@.35	62.75	62.30	62.75@.70	62.72	4583	18431
23....	62.60@.55	62.60	62.05	62.37@.50	62.45	3665	18659
24....	62.40@.37	62.50	62.17	62.32@.25	62.30	2738	19195
25....	62.25	62.45	62.07	62.40@.27	62.32	4879	18710
28....	62.80@.70	62.90	61.10	61.15@.35	61.25	8315	20397
29....	60.75@.70	61.20	60.50	60.75@.72	60.75	7290	19992
30....	60.95@61.05	62.25	60.95	62.25B	62.25	4723	19715
31....	62.75@.80	63.30	62.55	62.70@.65	62.67	8669	21146

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	62.70	63.62	62.70	63.62@.52	63.57	7449	21875
4....	63.60@.50	63.85	63.25	63.40@.35	63.37	6663	22861
5....	63.75@.80	63.92	63.00	63.37@.45	63.40	6244	23092
6....	63.25@.20	63.40	62.60	63.35@.30	63.32	7855	23144
7....	63.45@.50	63.85	62.97	63.57@.50	63.52	6344	23310
8....	63.55@.45	63.80	63.00	63.00@.05	63.02	5211	23738
11....	63.15@.05	63.40	62.77	63.37@.32	63.35	3688	24298
12....	63.55@.65	63.65	62.65	62.77@.65	62.72	4736	24469
13....	62.70@.62	62.85	61.60	61.60@.70	61.65	7892	24629
14....	61.80@.77	61.90	61.30	61.35@.30	61.32	7107	24425
15....	61.30@.25	61.60	60.60	60.60@.65	60.62	6677	24780
18....	60.60@.57	61.45	60.55	61.25@.35	61.30	5203	24996
19....	61.40@.55	62.50	61.40	62.10@.02	62.05	7344	25068
20....	62.25@.15	62.60	61.95	62.35@.30	62.32	5494	25069
21....	62.70@.80	62.85	62.50	62.85@.80	62.82	5228	24894
22....	62.90@.85	62.90	62.50	62.55@.50	62.52	4676	24717
25....	62.75@.80	63.70	62.67	63.55@.50	63.52	9357	24829
26....	63.75@.70	64.37	63.65	64.37@.30	64.32	11603	26821
27....	64.50@.45	64.70	64.37	64.50@.55	64.52	7928	28242
28....	Exchange Closed; Thanksgiving Day						
29....	64.70@.75	65.10	64.50	65.10@.05	65.07	6543	29043

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	65.37@.30	65.37	64.37	64.60@.52	64.57	9360	29696
3....	64.50@.45	64.50	63.07	63.57@.60	63.60	12685	31039
4....	63.40@.45	63.75	63.10	63.12@.10	63.12	8707	30937
5....	63.30@.25	64.10	63.12	63.87@.95	63.90	9426	32121
6....	63.70@.65	63.70	62.40	62.40@.40A	62.40	13522	33013
9....	62.25@.30	63.82	62.20	63.62@.55	63.57	11278	32371
10....	63.55@.50	63.55	62.07	62.40@.50	62.45	14897	33317
11....	62.90@.80	62.90	61.90	62.05@.25	62.15	12178	33986
12....	61.95@.90	62.50	61.37	62.15@.20	62.17	12273	34500
13....	62.45@.40	62.80	62.27	62.75@.67	62.70	7422	34284
16....	62.65@.62	62.67	61.20	61.20@.20A	61.20	10802	35402
17....	60.80@.90	61.65	60.55	60.65@.72	60.70	15432	35441
18....	60.25@.35	61.10	59.80	59.80@.95	59.87	16250	33851
19....	60.35@.45	60.75	60.20	60.70@.60	60.65	9912	32995
20....	60.90@.95	61.25	60.70	60.95@.85	60.90	7800	32567
23....	61.00@.05	61.17	60.77	60.90@.95	60.92	4006	31823
24....	62.00@.25	62.42	61.95	62.42B	62.42	6313	31334
25....	Exchange Closed; Christmas Day						
26....	62.50@.37	63.00	62.37	62.85@.95	62.90	7907	30479
27....	62.85@.90	63.05	61.85	62.20@61.65	62.02	6738	30725
30....	61.95@.85	61.95	60.95	61.20@.00	61.10	9463	30644
31....	61.20@.15	61.55	60.65	61.20@.10	61.15	7104	30401

LIVE CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
5....	66.10	66.15B	66.10	66.15B	66.15	....	....
6....	....	67.00B	....	66.90B	66.90	1	1
7....	....	....	....	66.90N	66.90	....	1
8....	....	66.95B	....	66.95B	66.95	....	1
11....	....	....	....	66.95N	66.95	....	1
12....	....	67.00B	....	66.95N	66.95	....	1
13....	....	....	....	66.95N	66.95	....	1
14....	....	....	....	66.95N	66.95	....	1
15....	66.00	66.10	66.00	66.10	66.10	....	1
18....	....	....	....	66.10N	66.10	2	3
19....	....	....	....	66.10N	66.10	....	3
20....	....	....	66.00A	66.10N	66.10	....	3
21....	....	....	66.00A	66.00A	66.00	....	3
22....	66.00	66.10B	66.00	66.10B	66.10	3	6
25....	....	66.40B	....	66.40B	66.40	2	8
26....	....	66.95B	....	66.95B	66.95	1	9
27....	....	67.05B	....	67.05B	67.05	....	9
28....	....	67.07B	67.02A	67.07B	67.07	....	9
29....	....	....	66.75A	66.75A	66.75	....	9
				IN APRIL			
1....	66.50	66.50	66.50	66.50	66.50	1	10
2....	....	66.60B	....	66.60B	66.60	1	11
3....	....	....	66.45A	66.60N	66.60	....	11
4....	....	....	66.50A	66.50A	66.50	....	11
5....	Exchange Closed; Good Friday						
8....	66.25	66.35B	66.25	66.35B	66.35	2	13
9....	66.35	66.35	66.35	66.35	66.35	....	13
10....	66.10	66.15	66.10	66.15	66.15	3	16
11....	....	66.40B	....	66.40B	66.40	1	16
12....	66.25	66.45B	66.00	66.00	66.00	3	19
15....	66.00	66.00	65.55A	66.00	66.00	1	19
16....	....	....	65.45A	65.45A	65.45	1	20
17....	65.40	65.40	65.35A	65.40	65.40	....	20
18....	65.45	66.00	65.45	66.00	66.00	5	25
19....	66.25	66.35B	66.00	66.20B	66.20	10	33
22....	65.90	66.20	65.90	66.20	66.20	3	36
23....	66.00	66.05B	65.50	66.05B	66.05	14	50
24....	66.20	66.30B	66.20	66.20	66.20	10	60
25....	....	....	....	66.20N	66.20	2	62
26....	....	....	66.00A	66.00A	66.00	....	62
29....	65.95	66.20B	65.95	66.20B	66.20	3	65
30....	....	....	65.80A	66.20N	66.20	....	65
				IN MAY			
1....	65.50	65.85B	65.50	65.85B	65.85	4	70
2....	65.20	65.30B	65.00	65.00	65.00	10	80
3....	65.00	65.00	63.80	63.80	63.80	25	82
6....	63.50	64.40B	63.50	64.40B	64.40	41	90
7....	64.10	64.75B	63.75	64.70	64.70	40	110
8....	64.90@65.00	65.25	64.90	65.20A	65.20	18	102
9....	65.20	65.50	65.20	65.50	65.50	8	95
10....	65.40	65.70B	65.30	65.70B	65.70	14	100
13....	65.50	65.50	65.10	65.50	65.50	32	121
14....	65.50	65.65	65.50	65.65	65.65	29	125
15....	65.55	66.00	65.55	65.80@66.00	65.90	36	141
16....	65.70	65.90	65.67A	65.90	65.90	3	141
17....	65.90	65.95	65.75	65.95	65.95	18	145
20....	65.90	65.90	65.80A	65.90	65.90	1	145
21....	65.75	65.75	65.50	65.70B	65.70	6	150
22....	65.70	65.80	65.70	65.80	65.80	12	149
23....	65.90	66.00	65.90	66.00	66.00	6	151
24....	66.05	66.40	66.05	66.40	66.40	7	145
27....	Exchange Closed; Memorial Day						
28....	66.45	66.45	65.60	65.60	65.60	97	230
29....	65.60	66.00	65.60	66.00B	66.00	19	239
30....	65.87	65.87	64.90	65.40B	65.40	75	255
31....	65.35	65.50	65.02	65.45	65.45	36	217

LIVE CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	65.50	65.80	65.10	65.80	65.80	74	249
4....	65.20	65.45	64.95	65.35	65.35	105	231
5....	65.35	65.55	64.90	65.50@.55	65.52	82	260
6....	65.55	65.90	65.50	65.85@.90	65.87	22	229
7....	65.90	65.90	65.40	65.55	65.55	103	280
10....	65.55	65.75	65.00	65.35	65.35	98	298
11....	65.30	65.50	65.10	65.50	65.50	80	311
12....	65.25	65.55B	65.25	65.35@.30	65.32	11	265
13....	65.30	65.35	65.17	65.20	65.20	22	280
14....	65.05	65.45	65.05	65.45	65.45	18	289
17....	65.25	65.40	65.10	65.20	65.20	16	298
18....	65.00	65.00	64.30	64.70	64.70	34	292
19....	64.62	65.10	64.62	65.10	65.10	60	305
20....	64.90	64.90	63.80	64.20	64.20	56	331
21....	63.80	64.20	63.80	64.00@.10	64.05	36	335
24....	63.60	63.60	62.65	63.25@.15A	63.20	120	368
25....	63.20	63.45	62.85	63.05	63.05	92	401
26....	63.35	63.42	62.70	62.90	62.90	66	417
27....	62.70	62.85	62.25	62.50	62.50	205	443
28....	62.85	62.90	62.70	62.77	62.77	109	496
				IN JULY			
1....	62.70@.65	62.95	62.25	62.25@.27	62.27	144	545
2....	62.30@.20	62.77	62.15	62.70	62.70	96	531
3....	62.95	63.70	62.95	63.40@.50	63.45	30	521
4....	Exchange Closed; Independence Day						
5....	63.75	64.00	63.50	63.95	63.95	40	522
8....	63.65	63.85	63.25	63.40B	63.40	115	499
9....	63.40	63.80B	63.37A	63.50	63.50	34	510
10....	63.50	63.50	63.02	63.30B	63.30	31	536
11....	63.35	63.40	62.65	63.00B	63.00	92	576
12....	63.00	63.10	62.55A	62.75B	62.75	48	596
15....	62.50	62.50	61.45	61.50	61.50	184	650
16....	61.30	62.00	61.02	62.00	62.00	139	725
17....	61.50	61.82	61.05	61.50	61.50	49	733
18....	61.55	61.75	61.30	61.35A	61.35	29	749
19....	61.40@.42	61.75	61.30	61.35B	61.35	69	780
22....	61.40@.37	61.60	60.80	60.92@.80	60.87	252	961
23....	61.70@62.20	62.30	61.50	61.50	61.50	160	1007
24....	61.12	61.25	60.50	60.50@.55	60.52	324	1147
25....	60.07	60.30	59.50	59.55	59.55	237	1239
26....	59.55	59.55	58.35	58.55@.60	58.57	246	1314
29....	58.15@.10	58.40	57.77	57.87@.85	57.87	457	1387
30....	58.20@.50	58.50	57.30	57.85@.75	57.80	268	1394
31....	57.85	59.30	57.45	59.30B	59.30	141	1338
				IN AUGUST			
1....	59.50	60.80	59.50	60.30	60.30	306	1362
2....	60.30	60.80	60.05	60.40@.50	60.45	382	1396
5....	60.75	61.80	60.75	61.55	61.55	347	1379
6....	61.45	61.60	60.80	60.80@.90B	60.85	385	1390
7....	61.40	61.40	60.50	60.50	60.50	255	1475
8....	60.65	61.10	60.65	60.70@.75	60.72	204	1499
9....	60.75	61.25	60.40	61.15@.20B	61.17	175	1539
12....	61.15	61.37	61.00	61.05	61.05	270	1568
13....	60.80	60.85	59.60	59.75	59.75	322	1599
14....	59.70@.75	60.20	59.40	60.00	60.00	307	1609
15....	60.50	60.70	60.00	60.00	60.00	162	1637
16....	60.25	60.40	59.80	59.80	59.80	101	1650
19....	59.60	59.80	59.10	59.25	59.25	352	1804
20....	59.10	59.60	59.00	59.15@.00	59.07	191	1641
21....	59.10	59.50	58.85	59.20	59.20	163	1692
22....	59.20	59.32	58.40	58.45	58.45	190	1752
23....	58.75@.80	59.70	58.65	59.25@.15	59.20	287	1851
26....	59.85@.90	60.30	59.00	59.00@.10	59.05	483	1933
27....	58.80@.75	59.50	58.50	59.25@.50	59.37	291	1919
28....	59.15	59.20	58.55	58.70@.55	58.62	348	2002
29....	58.50@.45	58.95	58.10	58.15@.20	58.17	348	2158
30....	58.30	58.90	58.10	58.70@.50	58.60	151	2191

LIVE CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	58.75	58.75	57.50	57.50@.62	57.57	279	2211
4....	57.65@.60	57.75	56.65	57.45@.20	57.32	811	2374
5....	57.55	57.85	57.00	57.07@.00	57.05	385	2416
6....	57.00	57.30	56.70	56.85@.75	56.80	362	2444
9....	56.65@.60	56.65	55.30	55.30@.35	55.32	863	2602
10....	55.55	55.95	55.40	55.65@.80	55.72	633	2701
11....	55.80@.75	56.15	55.35	55.75@.80	55.77	635	2800
12....	55.75	57.27	55.70A	56.80@.90	56.85	775	2790
13....	56.85@.95	58.30	56.85	57.80@.95	57.87	661	2819
16....	57.87	58.50	57.60	58.15@.20	58.17	253	2876
17....	58.00	58.65	57.95	58.35@.20	58.27	371	2932
18....	58.50@.65	59.60	58.40	59.35@.45	59.40	641	3173
19....	59.50	60.10	59.25	59.80@.70	59.75	757	3334
20....	59.90@.95	60.50	59.90	60.45@.40	60.42	951	3556
23....	60.60@.65	60.95	59.75	60.70@.50	60.60	845	3877
24....	59.90	60.40	59.25	59.60	59.60	1129	3995
25....	59.60@.55	59.75	58.90	59.25@.15	59.20	827	4236
26....	59.15	59.85	58.75	59.55@.70	59.62	546	4328
27....	59.32@.30	60.25	59.25	60.25@.15	60.20	377	4356
30....	60.00@59.85	61.50	59.85	61.40@.50	61.45	1161	4272

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	61.40	61.65	60.90	61.30A@.20	61.25	1171	4390
2....	61.25@.40	62.10	61.10	61.90@.80	61.85	903	4259
3....	62.15	62.70	61.90	62.10@.15	62.12	1268	4458
4....	62.30	62.30	61.77	61.90	61.90	862	4602
7....	62.00	62.00	61.25	61.45@.35	61.40	713	4714
8....	61.75	61.92	61.35	61.45@.35	61.40	1522	5051
9....	61.40@.35	61.40	60.70	60.70@.80	60.75	1549	5537
10....	60.65@.55	61.45	60.55	61.35@.30	61.32	719	5493
11....	61.45@.32	62.20	61.10	62.10@61.90	62.00	915	5477
14....	62.10@.00	62.25	61.50	61.85@.95	61.90	1218	5546
15....	61.40@.30	61.75	61.15	61.30@.35	61.32	740	5487
16....	61.15	61.75	61.15	61.75@.55	61.65	706	5577
17....	61.50	61.72	61.25	61.60@.40	61.50	890	5898
18....	61.55	62.00	61.25	61.90@.97	61.92	980	6160
21....	61.77@.72	62.12	61.60	61.60@.70	61.65	1428	6284
22....	62.00@61.90	62.15	61.72	61.87@62.00	61.92	2150	6765
23....	61.75	61.80	61.37	61.65@.72	61.70	1306	6846
24....	61.65@.62	61.85	61.55	61.70@.62	61.67	1296	7064
25....	61.67@.65	62.05	61.45	61.82@.70	61.75	1610	7086
28....	62.00@61.95	62.00	60.60	60.70@.60	60.65	3502	7768
29....	60.50@.45	60.80	60.25	60.30@.35	60.32	2549	7981
30....	60.50@.55	61.82	60.42	61.82@.82B	61.82	2296	8080
31....	62.07@61.95	62.50	61.55	61.60@.75	61.67	3614	8349

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	61.80@.85	62.27	61.65	62.22@.27	62.25	2175	8550
4....	62.25@.20	62.57	62.05	62.27@.15	62.22	2859	8845
5....	62.47@.50	62.57	62.00	62.20@.27	62.22	2202	8960
6....	62.15@.10	62.27	61.85	62.20@.05	62.12	2348	9199
7....	61.95@62.00	62.42	61.80	62.15@.05	62.10	1838	9451
8....	62.05	62.37	61.50	61.60@.65	61.62	2113	9725
11....	61.80@.75	61.97	61.45	61.97@.92	61.95	1207	9740
12....	62.15@.12	62.25	61.60	61.60@.65	61.62	2065	9558
13....	61.60@.55	61.72	60.65	60.65@.70	60.67	2528	9763
14....	60.85@.75	60.95	60.32	60.40@.35	60.37	2786	9847
15....	60.40@.30	60.62	59.70	59.75@.70	59.72	1937	9935
18....	59.60@.65	60.50	59.60	60.15@.25	60.20	2149	10075
19....	60.30@.25	61.10	60.25	60.55@.60	60.57	2494	10279
20....	60.65@.70	60.90	60.45	60.50@.55	60.52	1672	10369
21....	60.80@.85	61.00	60.60	60.80@.87	60.82	2019	10798
22....	61.00	61.00	60.25	60.25@.50	60.37	2125	11431
25....	60.80@.85	61.70	60.65	61.37@.45	61.40	5144	12667
26....	61.40@.50	62.30	61.40	62.15@.22	62.17	4261	13299
27....	62.55@.50	62.62	62.22	62.50@.40	62.45	4159	13845
28....	Exchange Closed; Thanksgiving Day						
29....	62.70@.85	63.05	62.45	62.97@.90	62.92	3319	14051

LIVE CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	63.30@.15	63.37	62.55	62.85@.80	62.82	3384	14450
3....	62.65@.70	62.70	61.32	62.00@61.95	61.97	4449	14575
4....	61.97@.92	62.15	61.65	61.65@.70	61.67	2932	14345
5....	61.80@.85	62.50	61.80	62.45@.25	62.35	2706	14365
6....	62.30@.25	62.30	61.05	61.40@.30	61.35	4516	14742
9....	60.90@61.00	62.70	60.90	62.20@.05	62.12	4559	14972
10....	62.15@.05	62.20	60.62	61.35@.25	61.30	5915	15144
11....	61.50@.60	61.82	61.12	61.35@.25	61.30	3703	15031
12....	61.30@.20	61.75	60.65	61.30@60.90	61.10	3876	15118
13....	61.45@.50	61.77	61.32	61.65@.75	61.70	1798	15027
16....	61.65@.50	61.65	60.32	60.47@.40	60.45	3663	15649
17....	60.10@.30	61.35	59.95	60.45@.60	60.52	4353	15658
18....	60.40@.55	61.15	60.00	60.15@.05	60.10	4308	15846
19....	60.75@.65	60.80	60.35	60.55@.35	60.45	3899	16210
20....	60.70	61.15	60.50	60.82@.90	60.85	2556	16330
23....	61.00@.05	61.35	60.65	60.90@.80	60.85	1497	16189
24....	62.05@.15	62.35	62.05	62.35B	62.35	2229	16320
25....	Exchange Closed; Christmas						
26....	62.70@.60	63.07	62.47	62.90@.80	62.85	3731	16646
27....	62.87@.82	62.95	62.05	62.35@.05	62.20	2834	16730
30....	62.10@.07	62.10	61.05	61.15@.20	61.17	3951	17126
31....	61.35@.30	61.67	61.02	61.30@.40	61.35	2175	17081

JUNE 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
23....	66.25	66.35B	66.20A	66.25	66.25	2	2
24....	....	66.50B	....	66.40B	66.40	....	2
28....	66.00	66.60B	66.00	66.00	66.00	6	8
28....	Exchange Closed; Memorial Day						
29....	65.80	65.85	65.75	65.85	65.85	5	13
30....	65.95	65.95	65.60A	65.60A	65.60	33	31
31....	....	65.90B	....	65.90B	65.90	7	32

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	....	....	65.70A	65.80A	65.80	....	29
4....	65.25	65.45B	65.20A	65.45B	65.45	4	33
5....	....	65.60B	....	65.60B	65.60	....	33
6....	....	65.95B	....	65.95B	65.95	....	33
7....	65.70	66.00B	65.70	65.80	65.80	1	32
10....	....	66.05B	65.50A	65.60A	65.60	10	39
11....	65.60	65.85B	65.60	65.85B	65.85	1	39
12....	....	....	....	65.85N	65.85	....	39
13....	65.50	65.60B	65.50	65.60B	65.60	1	38
14....	....	65.85B	....	65.85B	65.85	....	38
17....	....	....	65.55A	65.55A	65.55	....	38
18....	....	....	64.80A	65.10A	65.10	....	38
19....	65.25	65.50B	65.20	65.50B	65.50	19	51
20....	65.00	65.00	64.25A	64.30A	64.30	14	57
21....	64.50	64.50	64.05A	64.50	64.50	8	60
24....	64.00@63.90	64.00	63.40A	63.65	63.65	11	65
25....	....	63.80B	....	63.65N	63.65	1	65
26....	....	63.80B	63.50A	63.65N	63.65	....	65
27....	63.50	63.50	63.00	63.35A	63.35	3	66
28....	....	63.60B	....	63.35N	63.35	49	109

LIVE CATTLE FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.40	63.55B	63.10	63.10	63.10	7	110
2....	63.30	63.45B	63.05	63.15	63.15	4	113
3....	63.50	63.85	63.50	63.85	63.85	19	114
4....	Exchange Closed; Independence Day						
5....	64.00	64.55B	64.00	64.40A	64.40	5	115
8....	64.25	64.35	64.10A	64.10A	64.10	6	120
9....	64.00	64.25B	64.00	64.00	64.00	1	120
10....	63.52	63.65B	63.52	63.60B	63.60	1	119
11....	63.50	63.80	63.25	63.40	63.40	25	126
12....	63.40	63.55B	63.10A	63.10A	63.10	9	131
15....	63.00	63.00	62.00	62.00	62.00	16	137
16....	62.00	62.15	61.60A	62.40B	62.40	82	169
17....	62.25	62.25	61.95	62.05A	62.05	43	173
18....	62.15	62.15	61.92A	61.92A	61.92	9	182
19....	62.50	62.62	62.10A	62.15	62.15	4	186
22....	61.90	62.10	61.70	61.70	61.70	23	197
23....	62.60	62.70	62.27	62.27	62.27	50	229
24....	62.27	62.27	61.20	61.30A	61.30	68	254
25....	61.00	61.30	60.00	60.30B	60.30	42	272
26....	60.00	60.00	59.00	59.10	59.10	53	293
29....	58.90	59.00B	58.25	58.50	58.50	136	343
30....	59.00@.30	59.30	58.25A	58.70A	58.70	163	393
31....	58.10	60.20	58.10	60.20B	60.20	41	396

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	60.60	61.50	60.60	61.20	61.20	327	507
2....	61.20	61.60	61.15A	61.40@.50	61.45	42	510
5....	61.95@.90	62.75	61.80	62.75	62.75	87	523
6....	62.75	62.75	61.80	61.90@.85	61.87	86	482
7....	61.90	62.00	61.45	61.50	61.50	100	509
8....	61.50	61.85	61.50	61.75B	61.75	15	518
9....	61.82	62.25	61.50	62.25	62.25	28	519
12....	62.00	62.35	61.95	62.15	62.15	25	527
13....	61.85	61.85	60.65	60.75B	60.75	118	562
14....	60.60@.50	61.00	60.25	61.00	61.00	41	546
15....	61.00	61.45	61.00	61.05	61.05	18	540
16....	61.00	61.15B	60.50	60.75	60.75	34	543
19....	60.60	60.75	60.00	60.40	60.40	81	603
20....	60.10@.00	60.30	59.90	60.00	60.00	68	588
21....	59.60	60.20	59.60	60.20	60.20	35	603
22....	60.20	60.20	59.25	59.40B	59.40	83	592
23....	59.70	60.30	59.65	60.25	60.25	69	594
26....	61.00	61.20	60.00	60.10	60.10	121	633
27....	59.70	60.40	59.55	60.40	60.40	47	635
28....	60.00	60.10	59.40	59.60	59.60	132	649
29....	59.35@.25	59.80B	59.12A	59.15	59.15	68	695
30....	59.15	59.70B	59.10A	59.60	59.60	45	727

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	59.60	59.60	58.50	58.55@.50	58.52	119	818
4....	58.60	58.60	57.30	58.30	58.30	319	955
5....	58.50	58.65	58.00	58.20	58.20	57	948
6....	58.05@.00	58.25	57.50	57.90	57.90	120	953
9....	57.50	57.60	56.40	56.40@.40A	56.40	210	1004
10....	56.70	56.85	56.25	56.85@.75	56.80	157	1016
11....	56.75	57.10	56.30	56.95	56.95	189	1041
12....	56.95@.90A	58.45	56.70	57.70	57.70	206	963
13....	58.15	59.05	58.15	58.75@59.05	58.90	280	1005
16....	58.90	59.45	58.65	59.35	59.35	78	990
17....	59.25	59.60	59.00A	59.20@.22B	59.22	161	1005
18....	59.60	60.50	59.40	60.40	60.40	224	1049
19....	60.47@.50	60.90	60.35	60.80	60.80	164	1107
20....	60.95	61.45	60.80	61.45@.30	61.37	264	1103
23....	61.47@.55	61.97	60.80A	61.50@.45	61.47	215	1183
24....	60.80	61.15	60.00	60.50@.47A	60.50	198	1255
25....	60.50@.40A	60.60	59.55	60.05@.25	60.15	125	1259
26....	60.00	60.65	59.90	60.40	60.40	118	1263
27....	60.20	61.15	60.20	61.00@.15	61.07	82	1270
30....	60.90	62.25	60.75	62.20@.25	62.22	232	1377

LIVE CATTLE FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	62.10@.00	62.40	61.75	62.20@.15	62.17	155	1405
2....	62.10@.00	62.85	62.00	62.75@.85	62.80	200	1465
3....	62.85	63.40	62.52	63.20@.25	63.22	272	1575
4....	62.90	63.15	62.60	62.75@.95	62.85	145	1604
7....	62.60	62.70	61.85	62.40	62.40	171	1646
8....	62.65	62.70	61.95	61.97	61.97	222	1594
9....	62.10@.07	62.25	61.55	61.55@.60	61.57	398	1561
10....	61.50@.40	62.30	61.40	62.25@.17A	62.20	205	1576
11....	62.05	62.65	62.00	62.65@.50	62.57	148	1628
14....	62.57	62.80	62.10	62.32@.30	62.32	119	1616
15....	61.80@.70	62.15	61.60	61.70@.90	61.80	111	1644
16....	61.65@.55	62.00	61.40	62.00	62.00	159	1662
17....	61.90	62.00	61.50	61.60@.70	61.65	68	1669
18....	61.70	62.40	61.50	62.20@.40	62.30	172	1668
21....	62.25	62.25	61.65	61.65@.75	61.70	362	1766
22....	61.85	62.20	61.75	61.80@.95	61.87	498	1892
23....	61.75	61.75	61.32	61.70@.65	61.67	440	2002
24....	61.72	61.95	61.55	61.70@.65	61.67	238	2087
25....	61.55@.65	62.00	61.50	61.80@.50	61.65	418	2268
28....	61.80@.75	61.80	60.55	60.55	60.55	912	2677
29....	60.20	60.75	60.00	60.20@.35	60.27	764	2916
30....	60.30	61.77	60.30	61.77@.77B	61.77	442	2866
31....	61.85	62.25	61.40	61.40@.55	61.47	987	2925

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	61.70	61.80	61.25	61.80@.70	61.75	1338	3314
4....	61.80	61.95	61.55	61.80@.65	61.72	458	3459
5....	61.90	61.95	61.45	61.65@.75	61.70	639	3621
6....	61.60	61.70	61.40	61.70@.50	61.60	530	3688
7....	61.60	61.95	61.50	61.70@.80	61.75	721	3461
8....	61.75	62.00	61.40	61.55@.50	61.52	635	3543
11....	61.40@.35	61.75	61.25	61.60@.75	61.67	419	3667
12....	61.70@.75	61.90	61.25	61.45@.25	61.35	534	3795
13....	61.35	61.55	60.55	60.75@.55	60.65	762	3834
14....	60.72	61.17	60.55	60.55@.65	60.60	641	3804
15....	60.60	60.80	59.97	60.25	60.25	785	3822
18....	59.95@.90	60.65	59.90	60.60	60.60	660	3869
19....	60.60	61.10	60.60	60.70@.60	60.65	802	3958
20....	60.95	60.95	60.50	60.60@.70	60.65	493	3919
21....	60.80@.90	61.00	60.70	60.97@.87	60.92	668	3872
22....	61.05@.20	61.20	60.70	60.70@.80	60.75	626	3845
25....	61.00	61.60	60.85	61.40@.45	61.42	1111	4166
26....	61.42	62.15	61.42	61.85@.95	61.90	1356	4586
27....	62.05@.10	62.10	61.72	62.07	62.07	1083	4879
28....	Exchange Closed; Thanksgiving Day						
29....	62.20@.25	62.45	62.00	62.40@.45	62.42	644	5026

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	62.65@.75	62.75	62.00	62.35@.25	62.30	886	5176
3....	62.10@.07	62.15	61.00	61.85@.70	61.77	1202	5180
4....	61.72	62.00	61.55	61.60@.70	61.65	968	5173
5....	61.70@.85	62.30	61.70	62.10@.30	62.20	809	5226
6....	62.10	62.10	61.05	61.37@.30	61.35	1048	5192
9....	61.40@.35	62.50	61.20	62.35@.20	62.27	1039	5185
10....	62.30	62.30	60.85	61.65@.75	61.70	1516	5280
11....	61.72@.80	62.05	61.40	61.60@.67	61.65	1075	5403
12....	61.67	61.95	61.25	61.70@.55	61.62	1141	5428
13....	61.70	62.00	61.60	62.00@61.85	61.92	589	5501
16....	61.80	61.80	60.50	60.65@.80	60.72	1083	5818
17....	60.50@.47	61.30	60.15	60.60@.80	60.70	1818	6197
18....	60.50@.40	61.30	60.40	60.60@.40	60.50	1195	6281
19....	60.60	61.05	60.60	60.70@.85	60.77	1080	6418
20....	60.95	61.30	60.70	61.00@.10	61.05	665	6390
23....	61.20	61.25	60.82	61.00@.10	61.05	717	6395
24....	62.25@.40	62.55	62.20	62.55B	62.55	1174	6620
25....	Exchange Closed; Christmas						
26....	62.75	63.05	62.50	62.85@.80	62.82	1485	6949
27....	62.85@.75	62.85	62.05	62.30@.05	62.17	1119	7126
30....	62.12@.10	62.12	61.15	61.45@.30	61.37	2350	7876
31....	61.50@.55	61.82	61.05	61.32@.50	61.40	1683	8280

LIVE CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
30....	58.70	58.70	58.70	58.70	58.70	....	....
31....	....	59.85B	....	59.85B	59.85	1	1

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	....	59.85N	59.85	....	1
2....	....	61.00B	....	61.00B	61.00	....	1
5....	....	61.50B	....	61.50B	61.50	....	1
6....	61.50	61.50	60.90A	61.00A	61.00	1	2
7....	60.50	60.70B	60.50	60.50	60.50	1	3
8....	....	....	....	60.50N	60.50	....	3
9....	61.15	61.15	60.45A	61.00A	61.00	1	4
12....	....	....	....	61.00N	61.00	1	5
13....	60.50	60.50	59.55A	59.55A	59.55	3	7
14....	59.85	59.85	59.30A	59.80A	59.80	3	9
15....	60.10	60.25B	60.02	60.02	60.02	4	12
16....	....	....	59.45A	59.65A	59.65	....	12
19....	....	....	58.95A	59.65N	59.65	....	12
20....	59.10	59.10	58.75	58.75	58.75	2	14
21....	....	....	58.60A	58.75N	58.75	....	14
22....	58.60	58.60	58.40A	58.40A	58.40	3	17
23....	58.85	59.00B	58.75A	59.00B	59.00	....	17
26....	59.20	60.00B	59.20	59.20	59.20	2	18
27....	....	....	58.60A	59.20N	59.20	....	18
28....	58.90	59.00	58.50	58.50	58.50	10	26
29....	58.40	58.50B	58.00	58.10	58.10	20	39
30....	57.95	57.95	57.90A	57.95	57.95	....	39

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	58.00	58.15B	57.55A	57.55A	57.55	35	59
4....	57.55	57.55	56.50A	57.20B	57.20	129	159
5....	57.50	57.70	57.00A	57.00A	57.00	9	160
6....	56.90	57.10	56.50A	56.70	56.70	7	161
9....	56.40	56.40	55.20	55.20	55.20	88	238
10....	55.55	55.75	55.30	55.35B	55.35	42	274
11....	55.40	55.90B	55.40	55.60A	55.60	15	276
12....	55.85	57.10	55.75	56.50A	56.50	15	277
13....	57.20	57.70B	57.20	57.50	57.50	26	295
16....	57.60	58.25	57.40A	58.10@57.90A	58.00	13	292
17....	58.05	58.50	58.00A	58.00A	58.00	76	310
18....	58.47	59.20	58.25	58.90A	58.90	24	329
19....	59.30	59.60	59.10	59.35	59.35	28	346
20....	59.40	60.35	59.40	60.00	60.00	85	401
23....	60.60@.80	60.80	59.60A	60.10	60.10	78	439
24....	59.50	59.85	59.00A	59.05	59.05	63	452
25....	59.50	59.50	58.50	58.50@.60B	58.55	86	507
26....	58.50@.40	59.10	58.35	58.80A	58.80	50	529
27....	58.50	59.60	58.40	59.22A	59.22	44	528
30....	59.25	60.60	59.05A	60.42B	60.42	68	523

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	60.05	60.80	60.05	60.45A@.40	60.42	46	530
2....	60.70	61.15	60.35A	61.00	61.00	72	529
3....	61.47	61.75	60.85	61.20	61.20	44	537
4....	61.20	61.25	60.90	60.90	60.90	29	546
7....	60.70	60.70	60.30	60.30	60.30	52	585
8....	60.75	60.80	60.10	60.10	60.10	110	655
9....	60.30	60.30	59.60	59.60	59.60	147	706
10....	59.60	60.35	59.60	60.00@59.95	59.97	69	725
11....	60.40	61.00B	60.00	60.50	60.50	131	749
14....	60.50	60.77	60.10	60.40@.30	60.35	116	733
15....	59.75	60.25	59.60	59.60	59.60	109	767
16....	59.55@.45	60.10	59.45	59.72	59.72	14	771
17....	59.80	60.15	59.52	59.52	59.52	83	785
18....	59.60	60.20B	59.50A	60.15@.00	60.07	87	791
21....	60.20	60.30	59.62	59.62	59.62	139	839
22....	59.90	60.25	59.80	59.90@.80	59.85	176	890
23....	59.85	59.90	59.60	59.90@.70	59.80	62	914
24....	59.85	60.25	59.75	60.00@59.90	59.95	149	990
25....	59.90@.95	60.30	59.60	59.80@.60	59.70	160	1014
28....	60.00	60.10	58.55	58.55@.65	58.60	397	1127
29....	58.40	59.00	58.40	58.50@.60	58.55	307	1217
30....	58.90	60.05	58.70	60.05B	60.05	245	1338
31....	60.20	60.75	60.00	60.02@.05	60.05	517	1359

LIVE CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	60.30	60.35	59.90	60.10	60.10	153	1340
4....	60.40	60.55	60.00	60.00	60.00	112	1320
5....	60.25	60.35	60.10	60.20	60.20	173	1345
6....	60.35	60.35	60.00	60.10	60.10	30	1351
7....	60.02@.10	60.37	60.02	60.02	60.02	105	1362
8....	60.00	60.40	59.60	59.60	59.60	105	1397
11....	59.70	59.95	59.60	59.90	59.90	66	1407
12....	60.00,	60.30	59.70	59.70	59.70	142	1401
13....	59.85	59.90	58.90	59.00@58.90	58.95	211	1418
14....	59.25	59.75	59.05	59.07@.05	59.05	600	1510
15....	59.25	59.55	58.50	58.50@.70	58.60	354	1553
18....	58.70	59.45	58.65	59.15	59.15	242	1549
19....	59.25	59.70	59.10	59.15@.10	59.12	201	1560
20....	59.20@.15	59.55	59.05	59.10	59.10	157	1588
21....	59.60	59.60	59.05	59.30@.27	59.27	117	1633
22....	59.40	59.60	59.05	59.10@.05	59.07	288	1701
25....	59.47	60.05	59.45A	59.80@.75	59.77	243	1674
26....	59.90	60.50	59.90	60.30@.45	60.37	188	1631
27....	60.50	60.85	60.25	60.85@.80	60.82	294	1617
28....	Exchange Closed; Thanksgiving Day						
29....	61.00	61.25	60.75	61.20	61.20	215	1613

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	61.40@.55	61.55	61.00	61.00	61.00	192	1651
3....	60.75	60.95	60.00	60.25	60.25	336	1581
4....	60.17	60.65	60.17	60.22	60.22	247	1561
5....	60.30	60.75	60.25	60.70	60.70	153	1575
6....	60.50	60.50	59.80	59.97	59.97	280	1604
9....	59.95	60.95	59.95	60.80@.70	60.75	261	1682
10....	60.50	60.60	59.62	60.10@.15	60.12	292	1774
11....	60.12	60.50B	60.12	60.20@.30	60.25	251	1850
12....	60.27	60.50	59.80	60.20	60.20	301	1814
13....	60.30	60.55	60.25	60.50@.55	60.52	52	1829
16....	60.50	60.50	59.30	59.55@.65	59.60	192	1854
17....	59.40	60.27	59.12	59.60@.90	59.75	403	1948
18....	59.65	60.20	59.60	59.90	59.90	258	1939
19....	59.90	60.15	59.80	60.15@59.60A	59.87	425	1986
20....	60.05	60.30	60.00	60.00@.20	60.10	130	2027
23....	60.00	60.22	60.00	60.02@.10	60.07	122	2038
24....	61.00	61.57	60.80	61.45@.35	61.40	496	2203
25....	Exchange Closed; Christmas						
26....	61.40@.30	61.45	61.12	61.30@.37	61.35	521	2254
27....	61.20	61.25	60.75	60.85@.75	60.80	235	2334
30....	60.80	60.80	60.00	60.05@.25	60.15	576	2322
31....	60.35	60.55	60.00	60.20@.40	60.30	222	2378

OCTOBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
25....	58.87	59.20B	58.40A	58.40A	58.40	31	26
26....	58.25	58.70	58.10	58.70@.55A	58.62	28	40
27....	58.60	58.60	58.20A	58.60	58.60	43	75
30....	58.65	59.90B	58.45A	59.75	59.75	13	75

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	59.75	60.10B	59.50	59.80B	59.80	5	75
2....	60.00	60.30	59.77A	59.90	59.90	53	91
3....	60.30@.35	60.60	60.10	60.50B	60.50	77	155
4....	60.45	60.60	60.05	60.05	60.05	18	162
7....	59.70	59.75B	59.60A	59.60A	59.60	3	159
8....	59.70	59.87	59.55	59.60	59.60	26	163
9....	59.50	59.50	58.85A	58.85A	58.85	16	174
10....	59.20	59.25	59.10	59.25	59.25	2	192
11....	59.30	59.70B	59.10A	59.70B	59.70	19	227
14....	....	59.75B	59.35A	59.35A	59.35	....	227
15....	59.15	59.15	58.80A	58.80A	58.80	4	207
16....	58.70	59.00B	58.60A	58.75B	58.75	4	207
17....	58.75	59.00B	58.75	58.75	58.75	1	206
18....	58.75	59.05B	58.55A	59.05B	59.05	10	204
21....	58.90	59.20	58.80	58.80	58.80	18	210
22....	59.05	59.20	58.80	58.80	58.80	15	224
23....	58.75	58.90	58.50	58.65	58.65	13	236
24....	58.85	58.92B	58.70	58.70	58.70	7	243
25....	58.80	59.05	58.80	59.05@58.85	58.95	16	256
28....	59.00	59.00	58.00	58.00A	58.00	79	328
29....	57.95	58.00	57.50	57.50	57.50	47	371
30....	57.95	58.95	57.80	58.50	58.50	23	378
31....	58.95	59.10	58.40	58.40@.60	58.50	87	396

LIVE CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	59.00	59.00	58.65	58.82	58.82	55	402
4....	59.00	59.05	58.85	58.85	58.85	20	406
5....	59.00	59.30	59.00	59.10	59.10	35	414
6....	59.20	59.25	58.90	59.15@.05	59.10	42	424
7....	59.00	59.40	59.00	59.10@.05	59.07	19	435
8....	59.07	59.25	58.52	58.52	58.52	44	475
11....	58.55	58.80	58.50	58.70B	58.70	15	481
12....	58.80	58.90B	58.55	58.55	58.55	19	491
13....	58.75	58.75	58.02	58.02	58.02	44	501
14....	58.25	58.50	57.70	57.70	57.70	43	513
15....	58.10	58.25	57.70	57.70	57.70	79	565
18....	57.85	58.15	57.70	57.80	57.80	88	580
19....	58.25	58.35	58.00	58.05@.00	58.02	25	590
20....	58.32	58.32	57.82	57.82	57.82	27	593
21....	58.30	58.40	57.90	58.15	58.15	12	593
22....	58.37	58.45	57.70	57.70	57.70	13	599
25....	57.97	58.70	57.97	58.40A	58.40	40	608
26....	58.50	59.30	58.40	59.00@58.90	58.95	68	609
27....	59.35	59.50	58.80	59.50	59.50	53	612
28....	Exchange Closed; Thanksgiving Day						
29....	59.80	60.00	59.50	59.95	59.95	90	625

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	60.00	60.10	59.75	59.85	59.85	88	643
3....	59.60	59.70	58.80	59.20	59.20	136	630
4....	59.40	59.65	59.30	59.30	59.30	29	650
5....	59.30	59.75	59.25	59.45	59.45	43	659
6....	59.45	59.70	58.75	58.75@.80	58.77	148	724
9....	58.75	59.80	58.70	59.50	59.50	65	734
10....	59.20	59.50	58.50	59.02	59.02	71	725
11....	59.20	59.35	59.00	59.00	59.00	114	783
12....	59.00	59.50	58.80	58.90@59.00	58.95	87	795
13....	59.15	59.42	59.10	59.25@.10	59.17	45	809
16....	59.12	59.20	58.55	58.55	58.55	44	850
17....	58.60	59.25	58.50	58.50	58.50	227	1011
18....	58.85	59.25	58.32	58.55@.32	58.45	124	1109
19....	58.75	59.35B	58.60	58.60	58.60	94	1033
20....	58.90	59.20	58.70	58.90	58.90	35	1012
23....	58.92	59.00	58.52	58.60@.52	58.57	63	998
24....	60.00@.07B	60.07	59.70A	59.95	59.95	190	971
25....	Exchange Closed; Christmas						
26....	59.90	60.15	59.75	59.85	59.85	103	990
27....	59.92@.75	59.92	59.10	59.10	59.10	40	997
30....	59.10	59.25	58.55	58.55	58.55	93	1026
31....	58.90	59.15	58.70	58.75@.80B	58.77	89	1060

DECEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
22....	60.10	60.10	60.00A	60.10	60.10	....	....
23....	60.20	60.20	60.05A	60.05A	60.05	2	2
24....	....	60.10B	....	60.10B	60.10	....	2
25....	....	....	....	60.10N	60.10	....	2
28....	60.10	60.20B	59.60A	59.60A	59.60	7	7
29....	59.80	59.80	59.30A	59.30A	59.30	14	21
30....	59.50	60.80	59.50	60.40A	60.40	15	31
31....	....	....	....	60.40N	60.40	....	31

LIVE CATTLE FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	60.50	60.50	60.20A	60.20A	60.20	2	33
4....	....	....	....	60.20N	60.20	....	33
5....	60.50	60.50	60.10A	60.10A	60.10	2	34
6....	....	....	....	60.10N	60.10	....	44
7....	60.10	60.10	60.10	60.10	60.10	1	38
8....	60.10	60.10	60.10	60.10	60.10	2	39
11....	....	....	....	60.10N	60.10	....	39
12....	....	....	....	60.10N	60.10	....	35
13....	60.10	60.10	60.05	60.05	60.05	2	37
14....	60.05	60.50	59.40A	59.40A	59.40	7	40
15....	59.60	59.60	59.10A	59.10A	59.10	20	60
18....	59.25	59.25	59.10A	59.10A	59.10	3	62
19....	59.60	59.60	59.20A	59.20A	59.20	2	62
20....	59.50	59.50	59.25A	59.25A	59.25	....	62
21....	59.25	59.80	59.25	59.50	59.50	33	90
22....	59.80	59.80	59.25	59.25@.50	59.37	3	93
25....	59.85	59.95B	59.70A	59.70A	59.70	2	93
26....	60.60	60.70	60.30	60.30	60.30	10	92
27....	60.70	60.90	60.65	60.65	60.65	17	97
28....	Exchange Closed; Thanksgiving Day						
29....	60.65	61.00B	60.65	61.00B	61.00	8	100

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	61.20	61.20	61.00	61.05A	61.05	23	113
3....	60.10	60.50	60.10	60.35	60.35	13	113
4....	60.75	60.75	60.30A	60.30A	60.30	7	117
5....	60.70	61.00	60.60A	60.60A	60.60	10	120
6....	60.50	60.70B	60.10	60.10	60.10	4	122
9....	....	60.80B	....	60.70B	60.70	2	122
10....	60.45	60.45	60.30A	60.35	60.35	10	120
11....	....	....	....	60.35N	60.35	1	120
12....	60.20@.05	60.40B	60.00	60.00	60.00	13	127
13....	....	60.40B	....	60.00N	60.00	....	127
16....	60.10	60.20B	59.80A	59.85A	59.85	1	128
17....	60.50	60.50	60.05A	60.05A	60.05	32	136
18....	60.10	60.40B	59.90A	59.90A	59.90	5	141
19....	....	60.40B	....	59.90N	59.90	9	141
20....	....	60.20B	....	59.90N	59.90	....	141
23....	60.25	60.25	60.15A	60.25	60.25	2	143
24....	60.72	61.75B	60.72	61.45A	61.45	12	150
25....	Exchange Closed; Christmas						
26....	61.45	61.45	61.37A	61.37A	61.37	5	152
27....	61.25	61.25	60.80	61.00B	61.00	1	152
30....	60.90	61.00	60.50	60.50	60.50	4	153
31....	60.72	60.75	60.40A	60.55	60.55	8	161

LIVE CATTLE FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	19,925	8,383	15,080	15,602	....	16,944	25,161	....	24,145	23,546	....
2	11,619	....	....	13,450	17,296	....	20,026	14,370	Closed	21,594	....	20,661
3	17,135	....	....	16,916	20,880	19,203	19,483	....	20,866	23,193	....	27,583
4	13,973	18,976	17,043	12,830	....	26,590	Closed	....	24,746	16,747	20,883	20,267
5	....	16,902	11,734	Closed	....	19,160	14,177	17,950	16,068	....	21,377	20,552
6	....	23,420	9,992	....	25,836	16,030	....	20,787	14,760	....	25,809	23,624
7	15,517	13,219	13,218	....	22,752	14,802	....	24,341	....	14,112	22,773	....
8	27,175	10,815	20,969	13,209	20,516	....	19,231	17,570	....	19,895	20,724	....
9	27,451	....	....	17,455	23,304	....	18,555	21,624	17,611	22,837	....	21,767
10	12,318	....	....	12,737	23,135	13,664	19,953	....	20,708	17,843	....	27,958
11	9,704	11,813	14,473	16,960	....	13,308	20,790	....	17,296	18,277	13,933	20,399
12	....	28,862	13,446	16,190	....	12,898	14,270	14,932	20,745	....	17,247	20,953
13	....	12,070	18,013	....	16,884	9,344	....	19,594	23,762	....	25,212	12,537
14	19,074	11,757	20,229	....	21,915	10,800	....	17,146	....	19,659	22,429	....
15	14,199	7,970	21,666	17,804	22,987	....	17,927	13,946	....	17,221	19,048	....
16	17,155	....	....	18,407	14,835	....	25,599	11,228	14,645	13,965	....	18,748
17	9,800	....	....	19,163	7,529	13,270	21,585	....	19,458	16,069	....	25,691
18	8,552	Closed	18,416	15,345	....	21,701	16,449	....	25,466	16,769	16,453	24,305
19	....	18,716	17,744	11,986	....	12,249	13,824	16,343	22,582	....	20,845	16,901
20	....	14,299	13,874	....	13,074	19,229	....	13,116	19,777	....	14,818	12,437
21	10,198	11,442	12,689	....	13,902	12,138	....	13,677	....	19,597	16,647	....
22	16,020	11,138	11,083	9,489	13,702	....	19,258	10,954	....	19,661	13,160	....
23	10,601	....	....	20,081	14,628	....	24,766	11,057	20,764	15,195	....	6,535
24	12,411	....	....	12,784	13,136	14,930	28,666	....	23,894	11,518	....	10,421
25	10,871	23,050	12,783	10,833	....	18,313	21,321	....	15,485	15,829	25,986	Closed
26	....	12,385	20,963	6,690	....	17,644	22,635	18,878	19,968	....	26,616	13,752
27	....	11,250	19,535	....	Closed	18,962	....	17,842	15,200	....	20,900	10,967
28	22,274	12,274	12,712	....	21,399	12,979	....	15,274	....	27,739	Closed	....
29	23,769	....	18,937	11,164	18,453	....	23,506	20,391	....	25,357	16,549	....
30	15,417	....	....	15,716	25,479	....	19,782	14,033	26,424	18,133	....	16,437
31	15,457	....	....	....	24,709	....	21,756	....	....	29,968	....	11,281
Total	340,690	290,283	327,902	304,289	411,953	317,214	440,503	370,214	400,225	445,323	404,955	383,776
Average	15,486	15,278	15,614	14,490	18,725	15,861	20,023	16,828	20,011	19,362	20,248	18,275

LIVE CATTLE FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	60,308	58,117	62,735	57,119	....	49,286	44,426	....	49,545	66,325	....
2	58,054	....	....	62,000	56,965	....	49,643	44,305	Closed	49,473	....	69,558
3	59,985	....	....	62,731	57,392	51,267	50,093	....	48,418	50,331	....	68,625
4	60,291	60,237	59,427	63,510	....	51,339	Closed	....	48,974	50,001	68,204	66,993
5	....	59,123	57,683	Closed	....	50,578	47,911	43,393	49,536	....	68,537	66,948
6	....	58,330	58,907	....	54,394	49,370	....	43,241	49,751	....	67,818	66,778
7	61,358	57,785	59,336	....	54,579	49,499	....	44,134	....	49,376	68,119	....
8	59,715	56,688	60,204	62,821	53,821	....	49,431	42,619	....	50,984	69,698	....
9	57,111	....	....	61,859	53,818	....	49,740	41,562	50,066	51,977	....	65,207
10	57,074	....	....	61,480	52,953	48,931	49,623	....	48,607	51,963	....	65,306
11	57,530	56,627	60,480	61,673	....	48,666	50,150	....	49,476	53,094	70,469	65,381
12	....	57,486	60,935	60,703	....	48,620	49,629	42,022	49,009	....	70,816	65,365
13	....	57,470	61,801	....	53,310	48,296	....	43,089	48,561	....	69,862	64,674
14	58,320	58,103	61,050	....	52,627	47,716	....	42,978	....	53,625	68,634	....
15	58,108	58,062	61,338	59,664	53,027	....	49,002	42,682	....	52,895	67,753	....
16	58,370	....	....	59,065	53,179	....	48,623	42,540	47,822	53,527	....	65,247
17	58,526	....	....	58,981	53,089	47,869	49,374	....	49,132	54,834	....	63,988
18	58,197	Closed	62,242	56,856	....	47,465	50,143	....	47,842	56,707	66,986	61,335
19	....	56,183	61,527	55,764	....	47,156	49,657	42,770	49,244	....	67,119	60,247
20	....	55,961	60,542	....	52,281	47,335	....	41,993	49,275	....	67,053	58,558
21	58,810	56,598	61,073	....	52,768	46,120	....	42,178	....	57,739	65,958	....
22	58,690	57,714	61,291	55,696	52,083	....	48,853	42,444	....	59,536	65,297	....
23	58,286	....	....	57,555	52,133	....	49,003	43,277	49,425	60,293	....	57,651
24	58,501	....	....	56,931	52,589	46,544	48,947	....	49,784	60,758	....	57,658
25	57,381	57,824	62,163	56,056	....	47,436	49,256	....	51,207	59,205	65,982	Closed
26	....	57,331	63,566	55,868	....	48,762	48,638	45,023	51,196	....	66,214	57,470
27	....	57,929	63,054	....	Closed	49,499	....	45,253	50,657	....	67,557	58,064
28	57,806	57,744	63,016	....	52,003	49,594	....	46,021	....	63,421	Closed	....
29	57,952	....	63,236	56,224	51,174	....	48,648	47,541	....	63,970	68,592	....
30	59,152	....	....	57,324	50,804	....	48,704	48,583	50,888	62,882	....	59,147
31	58,769	....	....	....	51,216	....	45,674	....	....	65,037	....	59,361
Average	58,545	57,763	60,999	59,309	53,333	48,603	49,092	43,731	49,444	55,703	67,850	63,027

LIVE CATTLE FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	95	....	210	....	....	....	53	....	262	....	....
2	....	....	....	4	....	....	....	111	Closed	304	....	8
3	....	....	....	269	....	246	....	....	....	101	....	28
4	....	156	....	191	....	120	Closed	....	....	85	....	15
5	....	125	....	Closed	....	24	....	177	....	....	....	22
6	....	101	....	....	....	89	....	185	....	....	....	7
7	....	....	....	....	....	67	....	99	....	82	....	....
8	....	21	....	125	....	....	....	152	....	35	....	....
9	....	....	....	56	....	....	....	114	....	40	....	12
10	....	....	....	144	....	78	....	....	....	131	....	30
11	....	17	....	223	....	64	....	....	....	60	....	8
12	....	....	....	249	....	43	....	60	....	....	....	15
13	....	3	....	....	....	50	....	94	....	....	....	5
14	....	124	....	....	....	52	....	64	....	10	....	....
15	....	122	....	77	....	....	....	73	....	55	....	....
16	....	....	....	69	....	....	....	46	....	49	....	17
17	....	....	....	54	....	35	....	....	....	30	....	19
18	....	Closed	....	36	....	54	....	....	....	22	....	10
19	....	4	....	30	....	46	....	82	....	....	....	51
20	....	....	....	....	....	23	....	....	....	....	....	....
21	....	....	....	....	....	4	....	....	....	43	....	....
22	....	....	....	84	....	....	....	....	....	15	....	....
23	....	....	....	43	....	....	....	46	....	15	....	22
24	....	....	....	35	....	1	....	....	....	10	....	5
25	....	1	....	24	....	2	....	....	....	21	....	Closed
26	....	1	....	26	....	4	....	44	....	....	....	60
27	....	....	....	....	Closed	....	....	49	75	....	28	....
28	....	....	194	....	....	....	....	10	....	15	Closed	....
29	....	....	134	....	....	....	....	....	....	5	10	....
30	59	....	....	....	154	....	110	....	137	....	....	....
31	93	....	....	....	....	....	144	....	....	....	....	....
Total	152	770	328	1,949	154	1,002	254	1,459	212	1,390	38	334

1985 DAILY CATTLE RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Cattle

JANUARY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	Closed										
2	54	54	1953	361	....	1409	1737	5514	8369	65.75	1172
3	....	....	486	937	322	16	1923	3684	6073	....	....
4	....	....	125	76	4	....	964	1169	1234	....	....
5	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....
7	2048	9	5642	1760	597	3044	1926	12978	20545	65.00	1192
8	35	304	2367	710	....	1095	2763	7239	10328	65.00	1195
9	344	599	932	604	....	841	1423	4399	7157	64.50	1150
10	13	....	109	723	342	39	1376	2589	4260	....	....
11	4	....	231	37	....	13	176	457	809	....	....
12	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....
14	1272	....	3773	1299	291	2396	1483	9242	14692	64.63	1205
15	10	69	2364	470	....	790	1535	5228	8124	64.75	1183
16	197	443	1447	490	....	925	1089	4394	7249	64.75	1211
17	7	6	365	1067	625	36	1084	3183	4809	....	....
18	12	....	143	32	....	11	680	866	1043	....	....
19	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....
21	497	9	2273	477	259	982	772	4763	8429	65.25	1222
22	....	89	2946	600	....	987	1567	6189	9430	64.88	1212
23	211	373	1254	397	....	532	1439	3996	7101	64.63	1218
24	8	....	475	1362	673	87	1258	3855	4981	....	....
25	....	....	103	145	....	5	332	585	646	....	....
26	....	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	....
28	1588	....	5034	1625	626	2475	1401	11161	16490	64.63	1188
29	1	102	2556	479	....	618	1813	5568	8268	64.25	1184
30	307	306	1292	277	....	630	1239	3744	6202	64.13	1156
31	10	....	221	534	92	2	628	1477	1767	....	....

FEBRUARY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1											
2	3	....	50	6	20	83	237	396	503	....	....
3	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	....	....	....	....	....
5	965	....	3175	1037	296	1411	1051	6970	11437	64.25	1179
6	10	38	1765	433	....	982	1632	4850	7863	64.50	1222
7	206	199	1338	352	....	536	1168	3613	6425	64.50	1175
8	1	....	348	1355	555	89	1484	3831	4896	....	....
9	....	....	150	17	2	350	408	927	1056	....	....
10	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....
12	840	....	2822	1064	374	1870	1352	7482	11888	64.25	1190
13	4	50	2464	236	....	893	1991	5634	8663	63.75	1175
14	88	346	839	448	....	278	970	2879	4837	63.75	1207
15	37	10	328	1126	365	101	1111	3041	4178	....	....
16	....	....	148	48	....	51	277	523	592	....	....
17	....	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....
19	1225	....	3675	1604	502	1267	1257	8305	13285	63.25	1192
20	24	53	2419	708	....	782	1796	5708	8847	63.25	1226
21	193	402	1244	605	....	526	1133	3610	6081	63.00	1228
22	5	....	251	1612	411	38	1010	3322	4202	....	....
23	15	....	205	31	19	314	418	987	1050	....	....
24	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....
26	1132	....	3509	1066	340	1600	1183	7898	11428	62.75	1201
27	5	27	2059	315	....	792	1804	4898	6802	62.25	1206
28	279	235	978	209	....	526	1085	3033	5600	61.50	1203
29	6	....	185	821	196	54	1322	2578	3029	....	....
30	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....

MARCH

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	....	....	156	31	....	6	236	429	586	....	....
2	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....
4	1121	26	3060	1283	286	1122	141	5918	8916	61.13	1291
5	13	78	2027	394	....	438	500	3437	4064	61.00	1200
6	222	300	1253	342	....	282	1343	3620	6199	60.75	1207
7	....	2	382	1290	446	12	1294	3426	4601	....	....
8	33	2	33	10	....	25	458	528	715	....	....
9	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....
11	863	....	3142	1154	295	1169	1035	6795	11251	61.38	1180
12	....	60	2049	383	....	996	1596	5083	7411	61.25	1224
13	148	345	957	354	....	230	1005	2891	5507	60.75	1247
14	4	....	298	1153	341	....	1184	2976	4534	....	....
15	6	....	85	28	9	45	618	785	809	....	....
16	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....
18	1019	....	3683	1091	288	1269	1241	7572	12272	59.25	1216
19	41	95	1516	401	....	899	1451	4162	6454	58.75	1204
20	186	478	569	394	....	185	933	2559	4188	58.50	1212
21	4	....	166	1823	426	2	883	3300	3879	....	....
22	1	....	52	85	....	1	390	528	560	....	....
23	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....
25	796	....	2448	854	340	1043	1238	5923	8953	59.00	1227
26	8	69	1940	279	....	467	1230	3985	6045	59.50	1234
27	148	419	1265	295	....	390	802	3171	5050	60.50	1230
28	....	9	355	1146	383	3	1078	2974	3589	....	....
29	3	....	43	46	25	105	329	548	728	....	....
30	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....

APRIL

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	943	....	2754	1071	377	3926	868	8996	13094	60.62	1223
2	17	55	2498	500	....	2941	1843	7837	10207	60.50	1186
3	200	475	1283	294	....	3024	796	5872	8042	62.02	1185
4	2	56	139	1330	329	37	866	2557	4529	....	....
5	....	....	....	13	....	....	23	36	36	....	....
6	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....
8	1331	....	3953	1259	550	5059	1106	11928	16185	59.38	1227
9	3	79	2739	487	....	4210	1843	9357	11868	58.88	1213
10	217	410	1479	380	....	2043	1072	5392	8890	60.25	1209
11	30	....	316	1936	234	2124	1275	5885	6820	....	....
12	110	....	34	18	....	1019	586	1657	1720	....	....
13	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....
15	1698	....	5301	1604	569	3962	1267	12923	17753	59.00	1228
16	8	47	2404	622	....	3660	1778	8511	11036	58.50	1195
17	198	439	1440	382	....	2326	898	5485	7590	57.25	1206
18	1	....	220	1762	194	555	632	3563	4366	....	....
19	6	....	45	126	65	756	96	1090	1179	....	....
20	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....
22	1053	....	3058	1631	474	1338	811	7312	10425	58.00	1211
23	....	83	2704	341	....	1184	1706	6028	8388	58.00	1209
24	233	309	1702	312	....	1432	1226	4981	7505	58.00	1236
25	34	....	156	1174	245	225	981	2781	4001	....	....
26	3	....	51	14	....	44	418	527	530	....	....
27	....	....	....	....	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	....
29	1528	....	4792	2179	430	2754	1522	11677	17652	57.75	1203
30	7	70	4026	542	....	2107	2082	8827	11603	57.25	1203
31	....	....	....	....	....	....	....	....	....	....	....

1985 DAILY CATTLE RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Cattle

MAY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	166	268	708	193	....	781	1568	3538	6398	57.50	1257
2	1	....	231	854	262	11	1378	2736	3496	....	....
3	1	....	83	15	....	87	746	931	1005	....	....
4	....	....	....	....	....	....	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....
6	1811	....	5542	2082	585	2187	1589	11965	16059	55.75	1213
7	....	46	2873	369	....	1098	1765	6151	8075	55.50	1184
8	242	293	765	286	....	462	1163	2969	4301	56.00	1166
9	15	....	101	719	237	12	1202	2271	2871	....	....
10	....	....	46	28	3	....	2580	2657	2711	....	....
11	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....
13	1206	....	2687	1479	514	1182	1064	6926	10463	58.50	1271
14	....	25	2725	726	....	922	2233	6631	9332	58.50	1209
15	151	261	1838	380	....	644	1909	5032	7812	59.00	1229
16	5	....	182	736	258	32	2001	3209	4151	....	....
17	....	....	76	28	3	5	1021	1133	1179	....	....
18	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....
20	1650	....	5497	1905	457	2444	1439	11742	17485	59.50	1223
21	....	42	3567	428	....	1643	2391	8071	11293	59.00	1204
22	336	289	1463	155	....	927	1964	4798	7754	59.00	1242
23	3	....	136	610	267	13	1621	2647	3351	....	....
24	....	....	101	27	1	22	786	937	993	....	....
25	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	....	....	....	....	....	....	....
27	1490	....	....	....	....	....	....	1490	1490	....	....
28	28	42	5841	1623	520	2741	2291	13058	34167	59.00	1209
29	182	280	2629	266	....	1036	2410	8621	10121	59.01	1239
30	....	....	145	696	321	19	2062	3243	4861	....	....
31	9	....	154	15	277	151	925	1522	1584	....	....

JUNE

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....
3	1889	....	5590	2251	772	3149	1288	13050	19121	57.50	1198
4	6	47	1797	491	....	1663	1655	5653	8253	57.50	1178
5	245	208	990	296	719	1015	1011	4239	6719	57.50	1203
6	1	....	237	657	221	181	988	2284	2974	....	....
7	6	....	37	5	6	129	2163	2340	2459	....	....
8	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....
10	1554	....	4655	1840	548	1759	1011	9813	14852	58.00	1195
11	1	97	3458	624	12	1788	2344	8323	12270	57.50	1222
12	192	256	1732	233	622	1248	1759	5594	8192	57.75	1195
13	1	....	182	602	211	495	1886	3376	4408	....	....
14	....	....	34	32	....	596	776	1438	1561	....	....
15	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....
17	1854	....	4677	2057	811	2606	1243	11394	17136	57.75	1213
18	5	42	3680	534	....	2265	2211	8752	11655	56.75	1208
19	200	242	1336	232	1183	1015	1780	5768	8271	56.75	1187
20	....	1	206	533	175	157	1498	2570	3130	....	....
21	1	....	49	13	....	8	754	824	885	....	....
22	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....
24	1829	....	3390	1386	525	1547	1400	8248	13614	56.50	1207
25	3	15	3271	467	41	840	2239	6873	8806	55.50	1208
26	166	205	674	144	396	460	1453	3332	5088	55.50	1209
27	....	4	57	570	178	....	1000	1909	2255	....	....
28	22	....	77	13	....	....	729	819	870	....	....
29	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....

JULY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	1740	....	3417	1143	396	1086	1311	9093	14103	55.50	1224
2	15	37	1575	256	....	1027	1525	4420	6225	55.50	1185
3	14	87	271	124	25	113	638	1258	2010	....	....
4	Closed					....	....	....	....	....	....
5	....	....	149	29	6	10	169	363	443	....	....
6	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....
8	1583	....	4541	1541	367	1572	1655	9676	14828	56.25	1232
9	6	51	3057	428	....	1691	1971	7198	9967	56.00	1235
10	142	246	1727	166	....	856	1667	4662	6802	55.75	1202
11	3	....	86	579	293	2	1428	2388	3491	....	....
12	5	....	87	24	....	40	1998	2149	2186	....	....
13	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....
15	2015	....	5504	1515	582	1605	1564	10770	17344	55.00	1227
16	7	30	2015	364	....	964	2216	5589	8361	54.00	1243
17	107	185	1127	167	....	442	1254	3175	4591	53.38	1224
18	7	....	139	494	267	....	1304	2204	2920	....	....
19	....	....	83	49	3	10	735	880	923	....	....
20	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....
22	1663	....	2700	1208	371	1134	951	6364	10944	53.25	1231
23	4	81	1640	430	....	723	1780	4654	6364	52.75	1180
24	112	167	647	165	....	416	1414	2809	4137	52.25	1243
25	....	....	101	509	193	75	1398	2276	2641	....	....
26	....	....	86	22	50	20	886	1064	1096	....	....
27	....	....	....	....	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	....
29	1704	....	4076	1231	360	1697	1368	8732	13853	51.00	1170
30	3	63	1970	286	....	954	2072	5325	7332	46.00	1200
31	66	116	626	155	....	290	1569	2756	4417	50.00	1195

AUGUST

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1	3	....	198	409	208	385	1172	2372	2945	....	....
2	....	....	40	11	....	213	479	743	806	....	....
3	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....					
5	1392	....	2068	941	317	1213	1120	5659	8833	51.25	1200
6	28	27	1320	404	....	996	1408	4155	5543	52.00	1227
7	99	105	1153	181	....	1021	1104	3564	5841	52.75	1204
8	81	....	61	455	180	601	1153	2450	3452	....	....
9	2	....	83	14	....	147	683	927	1189	....	....
10	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....
12	1791	....	3055	1297	428	1330	1036	7145	12251	53.37	1201
13	7	12	2478	401	....	1470	1672	6033	8494	53.38	1281
14	241	126	945	214	....	878	1704	3867	6982	53.00	1207
15	....	....	70	512	99	118	1802	2601	3401	....	....
16	....	....	146	13	32	271	1508	1970	2089	....	....
17	....	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....
19	2038	....	4760	1639	425	1992	1593	10409	15744	52.50	1221
20	7	51	1879	363	....	1407	2352	6052	8978	52.50	1199
21	177	375	71	183	....	1473	1733	4535	6845	52.25	1198
22	2	1	40	485	203	365	1530	2624	3259	52.25	1170
23	2	....	101	66	....	78	780	1025	1070	....	....
24	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....
26	1907	....	3367	1369	450	1958	1351	8505	14526	52.12	1185
27	2	51	2322	405	....	2456	2212	7446	9623	51.75	1233
28	162	257	686	160	....	1269	1803	4177	6194	51.25	1181
29	43	15	70	602	258	5	1668	2618	3015	....	....
30	....	....	93	40	....	....	643	778	818	....	....
31	....	....	....	....	....	....	....	....	....	....	....

1985 DAILY CATTLE RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Cattle

SEPTEMBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1...	....	....	....	....	....	....	....	....	....	....	....
2...	1687	....	....	....	....	....	....	....	1687	....	....
3...	17	3	3719	1118	121	1462	1911	8334	11738	51.25	1173
4...	117	161	1041	210	....	788	1973	4173	7017	51.25	1181
5...	2	....	219	594	164	6	1940	2923	3862	....	....
6...	1	....	85	20	61	11	933	1110	1217	....	....
7...	....	....	....	....	....	....	....	....	....	....	....
8...	....	....	....	....	....	....	....	....	....	....	....
9...	1704	....	4947	1716	569	1706	1323	10288	16038	50.00	1154
10...	3	28	1669	253	....	835	2507	5292	7493	49.75	1147
11...	210	159	561	148	....	420	1710	2998	4968	49.75	1253
12...	....	....	564	665	200	7	1984	3420	4074	....	....
13...	11	....	51	15	324	1	2562	2953	2992	....	....
14...	....	....	....	....	....	....	....	....	....	....	....
15...	....	....	....	....	....	....	....	....	....	....	....
16...	1410	....	2065	1103	378	1071	1236	5853	10786	5- 75	1156
17...	9	181	1672	354	....	724	2057	4988	7458	51.38	1212
18...	165	252	680	178	....	869	1735	3514	5462	52.00	1199
19...	....	16	128	833	241	32	1782	3032	3712	....	....
20...	1	....	127	5	....	....	891	1023	1114	....	....
21...	....	....	....	....	....	....	....	....	....	....	....
22...	....	....	....	....	....	....	....	....	....	....	....
23...	1070	....	2683	1177	379	1106	1609	6954	11625	54.12	1175
24...	10	39	1641	444	....	905	2082	5111	7684	54.13	1161
25...	102	278	1031	236	....	694	2069	4298	6655	54.75	1207
26...	....	....	136	934	373	200	2039	3682	4683	....	....
27...	9	....	75	60	71	129	1137	1472	1505	....	....
28...	....	....	....	....	....	....	....	....	....	....	....
29...	....	....	....	....	....	....	....	....	....	....	....
30...	1236	....	2923	1250	239	2053	1609	8074	13309	54.50	1291
31...	....	....	....	....	....	....	....	....	....	....	....

OCTOBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1...	41	24	1589	331	....	2177	2595	6716	9589	54.25	1218
2...	153	298	991	189	....	1128	2016	4622	7313	54.25	1189
3...	....	....	111	927	315	384	1895	3632	4448	....	....
4...	....	....	60	83	1	176	2779	3099	3147	....	....
5...	....	....	....	....	....	....	....	....	....	....	....
6...	....	....	....	....	....	....	....	....	....	....	....
7...	1088	....	4084	1037	364	2962	1716	10163	15621	56.50	1187
8...	10	138	1850	283	....	2276	2629	7178	9907	57.00	1157
9...	92	354	688	205	....	1397	2477	5121	7255	58.00	1188
10...	110	....	238	1115	216	469	2584	4620	5969	....	....
11...	6	....	49	57	2	410	1458	1978	2174	....	....
12...	....	....	....	....	....	....	....	....	....	....	....
13...	....	....	....	....	....	....	....	....	....	....	....
14...	1817	....	3622	1238	382	1649	2138	9029	15455	59.00	1165
15...	5	45	2276	519	....	1583	3331	8054	11693	58.63	1208
16...	229	396	803	391	....	1713	2566	5869	8604	59.00	1203
17...	1	11	203	1069	307	345	2155	4090	5484	....	....
18...	....	....	55	34	....	298	1419	1806	1865	....	....
19...	....	....	....	....	....	....	....	....	....	....	....
20...	....	....	....	....	....	....	....	....	....	....	....
21...	1305	....	2109	1233	403	1819	1941	7505	12977	59.75	1189
22...	5	60	2047	536	....	1242	2271	6156	8511	60.75	1194
23...	199	509	864	245	....	1974	2230	5822	9055	61.25	1203
24...	....	4	131	975	388	484	2055	4037	4767	....	....
25...	3	....	125	29	10	263	3610	4037	4098	....	....
26...	....	....	....	....	....	....	....	....	....	....	....
27...	....	....	....	....	....	....	....	....	....	....	....
28...	1406	....	3045	1312	546	1263	1704	7870	12859	61.00	1168
29...	3	59	1449	269	....	1124	2811	5712	8426	60.75	1184
30...	249	616	197	248	....	1273	1804	4138	5979	60.75	1206
31...	....	7	52	1247	241	135	1835	3517	4226	....	....

NOVEMBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1...	6	....	93	19	5	23	1095	1235	1284	....	....
2...	....	....	....	....	....	....	....	....	....	....	....
3...	....	....	....	....	....	....	....	....	....	....	....
4...	1765	....	3581	1879	898	1373	1851	9582	16441	62.75	1158
5...	10	100	1289	238	....	784	2632	5043	7708	63.75	1218
6...	186	488	789	569	....	849	2170	4865	7480	63.75	1225
7...	....	2	128	1609	341	....	2272	4352	4849	....	....
8...	1	....	69	59	37	68	1272	1505	1515	....	....
9...	....	....	....	....	....	....	....	....	....	....	....
10...	....	....	....	....	....	....	....	....	....	....	....
11...	1702	....	2212	1169	326	864	2184	6745	12440	63.88	1201
12...	22	65	2441	540	....	1096	3703	7845	11346	64.00	1184
13...	319	414	1017	364	....	1016	2996	5807	8515	64.25	1228
14...	11	....	208	1737	513	....	2992	5450	6472	....	....
15...	64	....	65	4	....	202	3075	3366	3534	....	....
16...	....	....	....	....	....	....	....	....	....	....	....
17...	....	....	....	....	....	....	....	....	....	....	....
18...	1709	....	3213	1286	491	1577	1923	8490	15012	64.25	1213
19...	9	68	1413	328	....	189	2730	4728	6194	63.00	1154
20...	100	418	561	383	....	738	2158	4258	6549	64.00	1183
21...	....	....	361	1553	669	102	2533	5218	7344	....	....
22...	2	....	63	55	....	78	1826	2023	2501	....	....
23...	....	....	....	....	....	....	....	....	....	....	....
24...	....	....	....	....	....	....	....	....	....	....	....
25...	1714	....	4093	1048	309	1449	2377	9276	17310	64.63	1184
26...	19	1104	1025	324	....	303	3186	5942	7697	64.63	1188
27...	115	108	230	183	....	313	1663	2497	3646	....	....
28...	Closed										
29...	34	....	61	17	22	4	442	546	....	....	....
30...	....	....	....	....	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....	....	....	....	....

DECEMBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1...	....	....	....	....	....	....	....	....	....	....	....
2...	149,	....	833	1378	81	871	422	3585	7776	....	....
3...	16	25	3034	803	....	1776	2311	7949	11672	65.75	1212
4...	421	497	1973	428	....	2510	2861	8269	12734	64.88	1216
5...	1	....	31	2030	1125	348	3106	6640	6984	....	....
6...	1	....	178	83	11	51	3610	3933	3980	....	....
7...	....	....	....	....	....	....	....	....	....	....	....
8...	....	....	....	....	....	....	....	....	....	....	....
9...	1960	....	4735	1784	688	1647	2091	10945	19301	63.25	1161
10...	11	39	1330	610	....	1222	3406	6607	10206	63.75	1149
11...	241	180	1017	438	....	2167	2694	6496	9766	63.75	1142
12...	10	....	....	1120	315	699	2152	4286	5382	....	....
13...	8	....	100	93	....	16	1143	1352	1469	....	....
14...	....	....	....	....	....	....	....	....	....	....	....
15...	....	....	....	....	....	....	....	....	....	....	....
16...	1906	....	3594	1253	399	1646	1408	8300	14094	62.75	1221
17...	103	150	2513	705	....	1245	2749	7362	10441	62.50	1191
18...	225	677	1240	457	....	1788	1957	6119	10082	62.00	1188
19...	5	....	95	1491	939	393	2251	5169	6103	....	....
20...	12	....	212	7	....	84	1489	1792	1872	....	....
21...	....	....	....	....	....	....	....	....	....	....	....
22...	....	....	....	....	....	....	....	....	....	....	....
23...	1029	....	2333	1195	154	1413	1270	6365	11018	62.50	1167
24...	42	99	260	146	....	95	282	882	1331	....	....
25...	Closed										
26...	1	22	96	43	234	367	947	1709	2613	....	....
27...	....	....	70	161	....	298	912	1439	1478	....	....
28...	....	....	....	....	....	....	....	....	....	....	....
29...	....	....	....	....	....	....	....	....	....	....	....
30...	1126	....	4513	1198	450	2706	2047	10914	17811	62.25	1195
31...	18	213	347	167	35	816	999	2577	3744	....	....

1985 WEEKLY CATTLE SLAUGHTER AND BEEF PRODUCTION

Total Weekly Cattle Slaughter, Average Live & Dressed Weights and Beef Production Under Federal Inspection

Week Ending	Number Slaughtered (thous head)		Average Live Weight (In Lbs.)		Average Dressed Weight (In Lbs.)		Beef Production (In Mln Lbs.)		(In thousand head)				
	1985	1984	1985	1984	1985	1984	1985	1984	Steers 1985	Heifers 1985	Cows 1985	Bulls Stags 1985	Calves 1985
Jan 5...	736	605	1089	1071	637	625	351.0	372.9	246.8	176.3	128.9	9.8	53.1
12...	741	699	1086	1073	633	618	464.4	433.9	323.4	214.5	183.1	15.1	65.3
19...	741	707	1087	1071	641	622	473.3	440.5	355.3	220.2	152.0	12.7	59.7
26...	680	693	1085	1073	638	625	432.1	430.8	327.2	200.2	140.3	11.8	56.6
Feb 2...	665	657	1090	1071	640	624	424.5	410.7	313.3	193.1	146.4	12.6	58.7
9...	672	689	1094	1080	646	628	432.7	435.8	312.6	214.5	133.4	11.6	57.9
16...	657	683	1091	1080	642	635	420.1	430.0	303.0	197.7	146.2	12.2	57.2
23...	670	666	1093	1080	645	632	431.1	419.6	311.2	204.4	142.1	12.8	60.3
Mar 2...	680	684	1096	1078	649	633	439.7	431.2	322.9	212.8	131.2	12.7	62.4
9...	678	675	1098	1074	654	633	441.6	426.3	332.0	206.4	126.6	12.9	59.9
16...	675	689	1093	1079	649	634	436.7	435.8	310.7	214.0	136.4	14.3	63.5
23...	622	644	1101	1080	653	635	405.1	406.3	289.0	191.3	127.9	14.3	61.7
30...	620	650	1102	1080	656	633	405.4	407.2	281.6	202.1	123.7	13.0	62.0
Apr 6...	612	631	1105	1077	655	630	399.5	394.7	264.5	218.2	117.7	11.8	59.1
13...	640	662	1102	1072	658	627	419.3	415.1	286.3	221.5	126.3	12.8	57.4
20...	659	650	1106	1075	661	629	433.7	405.8	322.2	196.1	126.3	14.1	58.1
27...	680	655	1103	1011	662	628	448.8	408.9	319.8	223.9	123.1	13.7	54.9
May 4...	685	666	1111	1068	666	627	454.5	416.4	344.1	211.3	115.0	14.1	55.7
11...	686	712	1107	1069	664	631	451.5	448.0	335.9	218.6	116.6	14.8	56.9
18...	711	729	1110	1068	668	632	472.8	459.3	355.7	220.4	119.9	14.8	55.1
25...	689	743	1107	1067	662	630	454.6	466.7	335.1	206.4	130.1	17.2	51.5
Jne 1...	600	641	1107	1068	662	631	398.9	403.3	288.3	182.8	112.7	16.2	49.3
8...	662	720	1109	1066	664	664	438.5	452.2	326.3	194.4	124.8	14.9	54.0
15...	673	723	1108	1066	665	630	452.7	452.7	344.0	204.0	110.2	14.7	54.8
22...	684	706	1109	1057	663	622	452.2	438.1	338.4	209.8	121.0	14.8	55.9
29...	685	707	1102	1062	660	626	450.0	441.0	328.2	210.6	130.4	15.4	54.9
Jly 6...	559	605	1111	1060	671	630	374.0	380.0	294.0	170.1	84.3	10.7	48.4
13...	707	742	1104	1057	662	623	465.7	460.0	334.5	224.9	131.0	16.1	65.5
20...	697	705	1102	1057	658	622	456.8	437.0	324.5	216.8	139.5	15.8	61.8
27...	678	680	1102	1061	660	625	446.1	423.3	331.0	213.8	118.6	14.5	61.3
Aug 3...	659	696	1106	1064	665	628	437.2	435.5	318.8	213.2	114.1	13.4	61.2
10...	684	710	1106	1066	667	629	444.5	324.7	238.8	106.7	106.7	13.2	59.3
17...	705	701	1103	1066	664	630	466.0	440.0	327.2	127.6	127.6	14.2	62.8
24...	720	717	1113	1065	668	626	479.6	447.5	339.0	230.5	135.9	15.0	60.8
31...	706	745	1112	1067	667	628	469.7	466.3	n/a	n/a	132.6	n/a	63.0
Sep 7...	631	653	1118	1072	671	635	410.1	n/a	295.1	194.9	110.6	12.7	60.0
14...	727	748	1113	1074	668	634	483.6	472.6	332.3	242.5	136.2	15.2	69.1
21...	714	745	1116	1076	671	636	477.1	472.1	346.6	225.8	127.5	14.1	63.6
28...	698	710	1113	1079	667	637	463.5	451.1	313.0	231.4	138.5	14.9	66.7
Oct 5...	671	733	1109	1077	659	636	440.5	464.8	288.7	219.3	148.3	14.9	67.0
12...	692	729	1109	1077	659	634	454.7	462.6	299.7	230.0	147.0	15.4	65.1
19...	674	731	1111	1080	657	635	441.3	462.4	292.9	210.8	154.9	15.7	64.8
26...	675	701	1112	1080	658	633	445.0	442.6	298.9	205.2	159.0	15.3	62.6
Nov 2...	633	700	1109	1081	655	631	413.1	440.2	273.6	190.1	154.4	14.6	63.6
9...	666	683	1109	1078	654	631	434.0	429.4	292.5	190.2	167.4	15.8	64.5
16...	669	694	1114	1082	652	633	434.8	438.1	284.6	193.8	174.3	16.3	67.3
23...	655	577	1108	1081	649	635	423.5	364.7	288.4	185.5	165.9	15.1	66.3
Dec 7...	654	701	1100	1076	641	625	417.2	436.2	281.6	187.7	170.6	13.5	73.2
14...	680	733	1089	1075	631	628	427.4	458.6	289.7	181.6	192.5	15.6	74.7
21...	670	702	1094	1080	638	629	426.2	440.4	297.3	190.8	168.2	14.1	67.6
28...	521	522	1103	1088	648	639	332.5	242.9	242.9	155.5	114.5	7.7	52.3

1985 DAILY CATTLE SLAUGHTER

Actual Daily Cattle Slaughter under federal inspection

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	1	123	131	106	126	64	125	126	—	132	121	—
2...	139	22	32	126	128	—	129	124	3	129	8	108
3...	139	—	—	126	128	123	126	26	132	132	—	125
4...	139	119	117	124	48	128	2	—	133	133	122	129
5...	39	130	127	116	—	127	119	122	130	20	130	134
6...	—	130	131	14	121	127	58	125	130	—	132	131
7...	127	133	132	—	129	120	—	124	85	126	132	27
8...	143	135	132	102	128	36	122	128	—	130	130	—
9...	138	24	39	126	127	—	129	129	129	132	19	117
10...	141	—	—	124	130	122	133	56	133	133	—	133
11...	142	128	129	127	50	127	132	—	135	134	95	133
12...	44	132	132	127	—	127	133	126	133	37	134	135
13...	—	128	132	34	124	128	58	132	131	—	136	131
14...	135	125	130	—	128	127	—	129	66	125	135	31
15...	137	129	126	117	129	42	130	128	—	134	132	—
16...	139	15	27	129	132	—	131	134	126	134	37	119
17...	138	—	—	126	131	124	133	56	128	132	—	129
18...	135	99	121	126	66	125	132	—	132	128	120	130
19...	57	137	130	123	—	128	128	130	131	20	129	125
20...	—	136	123	38	128	128	42	133	131	—	129	121
21...	123	133	124	—	129	128	—	133	66	123	133	46
22...	125	129	119	119	131	50	126	134	—	130	129	—
23...	126	37	6	128	129	—	128	132	126	132	16	131
24...	130	—	—	128	129	119	127	58	132	133	—	72
25...	132	124	115	130	44	129	130	—	131	133	130	—
26...	43	128	127	129	—	131	128	129	132	26	130	120
27...	—	131	126	47	8	129	39	132	131	—	131	122
28...	130	133	124	—	131	131	—	129	45	122	1	75
29...	136	—	122	124	133	45	124	131	—	129	120	—
30...	128	—	8	130	132	—	130	129	125	126	39	—
31...	129	—	—	—	131	—	129	56	—	—	—	—

1985 USDA TEXAS/OKLAHOMA PANHANDLE CHOICE STEER PRICE RANGE

(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	65.00-66.00	63.00-63.50	63.00-63.50	61.00-61.50	....	56.00-56.50	unq	....	unq	unq	....
2...	68.00-68.50	....	....	63.00-63.50	60.50	....	56.00-57.00	unq	Closed	unq	....	68.00-69.00
3...	67.50-67.75	....	....	63.00-63.50	59.75-60.50	59.00-59.50	56.50-57.50	....	53.25-53.50	unq	....	68.50-69.00
4...	67.50-67.75	65.50-65.75	63.00-63.50	62.00-62.50	....	58.00-59.50	unq	....	53.00-53.50	unq	65.00	68.00-68.50
5...	....	65.50-66.00	62.00-62.75	62.00-62.50	....	58.00-59.00	unq	unq	52.50-53.00	....	65.50-66.00	67.50-68.50
6...	....	65.50-66.25	61.50-62.00	....	58.00-59.00	58.50-60.00	....	unq	52.50-53.50	....	66.00	67.50-68.50
7...	66.50-67.50	65.50-66.25	61.50-62.00	....	58.00-58.50	59.50-60.00	....	unq	....	59.50	66.25	....
8...	65.50-66.50	65.50-66.25	61.50-62.00	61.50-62.25	58.50-59.50	....	57.50-58.00	unq	....	59.50-61.00	66.25	....
9...	65.50-66.00	....	....	62.00-62.50	59.50-60.00	....	57.50-58.00	unq	53.25	60.50-61.00	....	66.50-67.00
10...	65.50-66.00	....	....	62.00-62.50	unq	unq	57.00-58.00	....	52.00-53.00	60.50-61.00	....	66.00-67.25
11...	65.50-66.00	65.00-65.50	61.50-62.00	61.75-62.00	....	unq	57.00	....	51.00-51.75	60.50-61.00	66.00	66.00-67.00
12...	....	65.00-65.50	61.50-62.00	61.75-62.00	....	unq	56.75-57.00	54.50-55.00	51.50-52.25	....	66.00-67.00	65.50-66.50
13...	....	65.00-65.50	61.50-62.00	....	60.00-61.00	unq	....	unq	52.00-52.50	....	65.50-67.00	65.50-66.50
14...	65.00-66.00	65.00-65.50	61.50-62.00	....	60.50-61.50	unq	....	unq	....	61.50-62.00	65.00-66.00	....
15...	65.00-66.00	65.00-65.50	61.00-61.50	61.00-62.00	61.50-62.00	....	56.50-57.00	unq	....	61.00-61.50	unq	....
16...	65.50-66.25	....	....	61.00	62.00-63.00	....	54.50-56.50	unq	unq	61.00-61.50	....	65.50-66.00
17...	65.50-66.25	....	....	59.00-61.00	62.00-63.00	59.50-60.00	54.00-55.00	....	53.50-54.00	61.00-62.00	....	64.50-65.50
18...	65.50-66.25	unq	59.50-60.50	59.00-60.00	....	59.00-60.00	53.75-55.00	....	54.00-54.50	61.00-62.00	66.50-67.00	64.00-64.50
19...	....	unq	59.50-60.00	59.00-60.00	....	58.00-60.00	53.00-54.00	54.50-55.00	53.50-55.00	....	65.50-66.25	64.00
20...	....	unq	59.50-60.00	....	62.25-62.50	58.00-59.00	....	unq	55.00-55.50	....	65.50-66.50	63.50-64.00
21...	65.50-66.00	unq	59.50-60.00	....	62.00-62.50	57.50-59.00	....	unq	....	61.50-62.00	66.00-66.50	....
22...	65.00-66.00	unq	59.50-60.00	60.00-61.00	62.00-62.50	....	53.00-54.00	unq	....	62.00-63.00	66.50-67.50	....
23...	65.00-65.50	....	....	60.50-61.00	61.50	....	53.00-53.50	unq	unq	62.50-64.00	....	63.50-64.00
24...	65.00-65.50	....	....	60.00-61.00	61.50-62.00	57.50-58.00	53.00-53.50	....	55.50-56.00	63.00-64.00	....	63.50-64.00
25...	65.00-65.50	63.50-64.00	60.50-61.50	60.00-61.00	....	56.00-57.50	52.00-52.50	....	56.00-56.50	63.00-64.00	66.50-67.25	Closed
26...	....	63.50-64.00	61.00-61.50	60.00-61.00	....	56.00-57.00	52.00-52.50	53.50-54.00	unq	....	67.00-68.00	64.00-64.50
27...	....	63.00-63.50	61.50-62.50	....	unq	56.00-57.00	....	55.00	unq	....	67.50-68.00	64.50-65.50
28...	65.00-65.75	63.00-63.50	62.00-62.50	....	unq	55.00-56.50	....	54.00-54.50	....	63.00-64.00	Closed	....
29...	65.00-66.00	....	62.00-63.00	60.00-61.00	unq	....	unq	53.50-54.00	....	unq	67.50-68.00	....
30...	65.00-66.00	....	....	60.75-61.50	unq	....	unq	53.50	unq	63.00	....	65.00-65.50
31...	65.00-66.00	....	....	....	unq	....	unq	....	....	63.50-64.00	....	64.50-65.00
High	68.50	66.25	63.50	63.50	63.00	60.00	58.00	55.00	56.50	64.00	68.00	69.00
Low	65.00	63.00	59.50	59.00	58.50	55.00	52.00	53.50	51.00	59.50	65.00	63.50
Avg	66.75	64.63	61.50	61.25	60.75	57.50	55.00	54.25	53.75	61.75	66.50	66.25

1985 USDA JOLIET CHOICE STEER PRICE RANGE

(1000/3000#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	unq	unq	59.00-62.00	54.00-57.00	....	53.50-54.50	unq	....	unq	unq	....
2...	66.50-68.00	....	....	unq	unq	....	unq	unq	Closed	55.00-56.00	....	64.00-68.25
3...	unq	....	....	59.00-60.50	unq	55.00-56.75	unq	....	51.50-53.50	unq	....	unq
4...	unq	66.00-67.50	60.00-63.60	unq	....	unq	Closed	....	51.00	unq	63.00-65.75	66.50-68.25
5...	....	unq	unq	unq	....	55.00-57.00	unq	49.00-51.00	unq	....	unq	unq
6...	....	67.00	61.00-63.00	....	54.00-56.00	unq	....	unq	unq	....	63.00-64.75	unq
7...	65.00-67.00	unq	unq	....	unq	unq	....	51.00-53.00	....	57.00-57.50	unq	....
8...	unq	unq	unq	58.50-60.50	54.00-54.75	....	54.00-55.50	unq	....	unq	unq	....
9...	65.00-65.75	....	....	unq	unq	....	unq	unq	51.00-52.50	59.50-61.00	....	62.00-66.50
10...	unq	....	....	unq	unq	57.00-59.00	54.00-55.25	....	unq	unq	....	unq
11...	unq	64.00-65.50	60.00-63.25	unq	....	unq	unq	....	50.50-51.75	unq	65.00-67.00	64.00-67.00
12...	....	unq	unq	unq	....	57.00-59.00	unq	52.50-53.50	unq	....	unq	unq
13...	....	unq	60.50-63.25	....	55.50-57.00	unq	....	unq	unq	....	64.50-65.50	unq
14...	64.00-67.00	unq	unq	....	unq	unq	....	51.50-53.50	....	61.00-63.50	unq	....
15...	unq	unq	unq	57.50-60.25	57.50-58.50	....	53.00-54.00	unq	....	unq	unq	....
16...	unq	....	....	unq	unq	....	unq	unq	51.00-52.75	61.25-62.00	....	63.00-65.50
17...	unq	....	....	57.00-59.00	unq	56.50-58.00	52.00	....	unq	unq	....	unq
18...	unq	62.00-65.50	57.00-62.00	unq	....	unq	unq	....	51.50	unq	61.00-65.00	63.00-65.50
19...	....	unq	unq	unq	....	55.50-57.00	unq	52.00-54.00	unq	....	unq	unq
20...	....	61.00-64.00	58.50-60.00	....	56.75-58.50	unq	....	unq	unq	....	62.00-64.00	unq
21...	68.25	unq	unq	....	unq	unq	....	50.00-52.50	....	60.00-62.50	unq	....
22...	unq	unq	unq	56.00-58.25	unq	....	50.50-52.00	unq	....	unq	unq	....
23...	67.25-68.50	....	....	unq	unq	....	unq	unq	53.00-55.25	61.00-61.50	....	63.00-65.00
24...	unq	....	....	57.00-58.25	unq	54.00-56.00	unq	....	unq	unq	....	unq
25...	unq	60.00-65.00	57.00-59.2	unq	....	unq	unq	....	54.00-55.50	unq	64.00-66.50	Closed
26...	....	unq	unq	unq	....	54.50-54.75	unq	52.00-54.00	unq	....	unq	unq
27...	....	60.00-65.00	58.00-50.00	....	Closed	unq	....	unq	unq	....	65.00-66.00	unq
28...	63.00-67.00	unq	unq	....	57.00-58.50	unq	....	50.50-52.00	....	61.50-63.75	unq	....
29...	unq	....	unq	55.00-58.50	unq	....	50.00-51.50	unq	....	unq	unq	....
30...	unq	....	....	unq	unq	....	unq	unq	54.50-56.00	60.00-63.25	....	62.50-64.75
31...	unq	....	....	....	unq	....	47.25	....	....	unq	....	unq
High	68.50	67.50	63.50	62.00	58.50	59.00	55.50	54.00	56.00	63.75	67.00	68.25
Low	63.00	60.00	57.00	55.00	54.00	54.00	47.25	49.00	50.50	55.00	61.00	62.00
Avg	65.75	63.75	60.25	58.50	56.25	56.50	61.38	51.50	53.25	59.38	64.00	65.12

1985 USDA PEORIA CHOICE STEER PRICE RANGE

(1000/3000#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	unq	unq	unq	59.00-62.00	54.00-57.00	....	52.50-56.00	unq	....	unq	unq	....
2...	unq	....	unq	unq	unq	....	unq	unq	Closed	unq	....	64.50-67.50
3...	unq	....	unq	unq	unq	54.00-56.50	unq	....	unq	unq	....	unq
4...	unq	63.00-66.25	59.00-61.50	unq	....	unq	Closed	....	50.00-53.00	unq	61.50-65.00	64.00-67.00
5...	....	unq	unq	unq	....	unq	unq	48.50-51.50	unq	....	unq	unq
6...	....	unq	unq	....	53.50-56.50	unq	....	unq	unq	....	unq	unq
7...	63.00-66.50	unq	unq	....	unq	unq	....	48.50-53.00	....	55.00-59.00	unq	....
8...	unq	unq	unq	58.00-61.50	54.00-55.00	....	52.50-56.00	unq	....	unq	unq	....
9...	63.00-65.50	....	....	unq	unq	....	unq	unq	48.00-51.50	unq	....	61.50-65.00
10...	unq	....	....	59.25-60.50	unq	55.00-59.00	53.50-54.50	....	unq	unq	....	unq
11...	unq	63.50-66.00	59.00-62.00	unq	....	unq	unq	....	49.50-51.00	unq	63.00-65.50	unq
12...	....	unq	unq	unq	....	unq	unq	51.00-54.00	unq	....	unq	unq
13...	....	61.00-64.00	unq	....	54.50-56.50	unq	....	unq	unq	....	62.00-66.00	unq
14...	63.00-66.50	unq	unq	....	unq	unq	....	50.50-53.00	....	58.00-61.00	unq	....
15...	unq	unq	unq	57.50-60.00	56.00-60.00	....	51.00-55.00	unq	....	unq	unq	....
16...	unq	...	....	unq	unq	....	unq	unq	49.00-52.00	57.00-60.00	....	60.50-65.00
17...	unq	....	....	unq	unq	54.00-57.50	unq	....	unq	unq	....	unq
18...	unq	62.50-64.50	58.00-60.00	unq	....	unq	unq	....	unq	unq	60.50-64.00	60.00-63.50
19...	....	unq	unq	unq	....	unq	unq	51.00-53.25	unq	....	unq	unq
20...	....	61.50-63.50	unq	....	55.50-59.00	unq	....	unq	unq	....	unq	unq
21...	63.00-67.50	unq	unq	....	unq	unq	....	50.00-52.00	....	58.00-61.50	unq	....
22...	unq	unq	unq	55.00-58.50	55.00-58.00	....	49.50-52.00	unq	....	unq	unq	....
23...	unq	....	....	unq	unq	....	unq	unq	51.50-55.50	unq	....	60.50-64.00
24...	unq	....	....	unq	unq	52.50-560.0	unq	....	unq	unq	....	unq
25...	unq	61.00-63.50	57.00-59.25	unq	....	unq	unq	....	unq	unq	62.50-66.50	unq
26...	....	unq	unq	unq	....	52.50-53.50	unq	49.00-53.00	unq	unq	unq	unq
27...	....	60.00-62.50	58.00-60.00	....	Closed	unq	....	unq	unq	....	unq	unq
28...	62.00-65.25	unq	unq	....	unq	unq	....	unq	....	....	unq	....
29...	unq	....	unq	55.00-58.00	58.00-58.50	....	48.50-50.50	unq	....	59.50-62.50	unq	....
30...	unq	....	....	unq	unq	....	unq	unq	52.50-56.50	unq	....	62.00-64.00
31...	unq	....	....	....	unq	....	47.00-49.50	....	....	59.00-60.50	....	unq
High	67.50	66.25	62.00	62.00	60.00	59.00	56.00	54.00	56.50	62.50	66.50	67.50
Low	62.00	60.00	57.00	55.00	53.50	52.50	47.00	48.50	48.00	55.00	60.50	60.00
Avg	64.75	63.13	59.50	58.50	56.75	55.75	51.50	51.25	52.25	58.75	63.50	63.75

1985 USDA OMAHA CHOICE STEER PRICE RANGE

(1000/3000#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	unq	unq	59.50-61.75	unq	....	54.50-56.50	unq	....	54.00-56.00	unq	....
2...	unq	....	....	60.00-61.50	unq	....	unq	unq	Closed	unq	....	66.00-67.50
3...	unq	....	....	unq	unq	56.00-59.00	unq	....	50.00-52.50	unq	....	66.00-67.50
4...	unq	62.50-66.00	60.00-62.25	unq	....	unq	Closed	....	unq	unq	61.00-64.50	65.50-66.75
5...	....	63.00-66.00	60.00-62.00	Closed	....	unq	unq	50.00-52.50	unq	....	62.00-65.50	unq
6...	....	unq	59.50-62.00	....	54.50-57.00	unq	....	50.50-53.50	unq	....	unq	unq
7...	63.50-66.50	unq	unq	....	54.00-56.00	unq	....	51.50-54.00	....	54.50-58.50	unq	....
8...	unq	unq	unq	58.50-60.25	54.50-57.50	....	55.00-57.50	unq	....	55.00-59.00	unq	....
9...	63.00-66.00	....	....	59.00-60.75	unq	55.00-57.00	unq	49.00-51.00	56.00-60.00	....	63.50-65.00	
10...	unq	....	....	59.00-61.50	unq	56.50-59.50	55.00-56.50	....	48.50-51.00	unq	....	64.00-65.00
11...	unq	63.00-65.50	60.00-62.76	unq	....	57.00-59.00	unq	....	unq	unq	64.00-65.75	64.00-65.00
12...	....	62.50-65.00	60.50-62.50	unq	....	unq	unq	52.00-54.75	unq	....	64.00-66.00	unq
13...	....	unq	59.50-62.00	....	57.00-60.00	unq	....	52.00-54.75	unq	....	64.50-66.00	unq
14...	63.00-66.25	unq	unq	....	unq	unq	....	51.50-54.50	....	57.00-61.00	unq	....
15...	64.00-66.50	unq	unq	58.00-60.00	57.50-60.50	....	53.50-55.75	unq	....	59.50-61.25	unq	....
16...	64.50-66.50	....	....	57.50-59.50	unq	....	53.00-55.00	unq	49.50-52.00	59.00-61.00	....	63.50-64.50
17...	unq	....	....	56.00-58.50	unq	56.50-59.00	52.00-54.75	....	49.50-53.00	unq	...	62.50-64.00
18...	unq	62.00-64.50	58.00-60.50	unq	....	56.00-58.50	unq	....	50.00-54.00	unq	62.50-64.75	62.00-63.25
19...	....	unq	57.50-60.00	unq	....	55.50-58.00	unq	51.00-54.00	unq	....	63.00-65.00	unq
20...	....	62.00-64.00	57.50-59.50	....	58.00-61.00	unq	....	51.00-53.50	unq	....	64.75-66.00	unq
21...	63.50-67.00	unq	unq	....	57.50-60.50	unq	....	unq	....	60.00-61.25	unq	....
22...	63.00-66.75	unq	unq	57.00-59.00	unq	....	52.00-54.50	unq	....	60.50-62.00	unq	....
23...	63.00-66.25	....	....	unq	unq	....	51.50-54.00	unq	52.00-56.25	63.50	....	62.50-64.00
24...	unq	....	....	unq	unq	55.50-57.50	51.00-53.50	....	unq	unq	....	unq
25...	unq	61.50-64.00	58.00-60.00	unq	....	54.50-56.50	unq	....	52.50-57.00	unq	63.00-66.25	Closed
26...	....	61.00-63.50	58.50-60.50	unq	....	unq	unq	51.00-53.25	unq	....	unq	unq
27...	....	60.50-62.50	59.50-61.50	....	Closed	unq	....	50.50-53.00	unq	....	unq	unq
28...	63.00-66.25	unq	unq	....	57.50-60.50	unq	....	50.00-52.50	....	61.00-62.50	Closed	....
29...	62.50-66.00	....	unq	56.50-59.00	unq	....	50.00-52.00	unq	....	61.00-62.50	unq	....
30...	63.50-65.75	....	....	56.00-59.00	unq	....	48.50-51.50	unq	52.50-56.50	61.00-61.50	....	60.50-64.00
31...	unq	....	....	....	unq	....	unq	....	....	unq	....	unq
High	67.00	66.00	62.75	61.75	61.00	59.50	57.50	54.75	57.00	63.50	66.25	67.50
Low	62.50	60.50	57.50	56.00	54.00	54.50	50.00	50.00	48.50	54.00	61.00	60.50
Avg	64.75	63.25	60.13	58.88	57.50	57.00	53.75	52.38	52.75	56.75	63.62	64.00

1985 USDA SIOUX CITY CHOICE STEER PRICE RANGE

(1000/3000#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	unq	unq	60.00-62.50	54.00-58.50	....	54.50-56.00	unq	....	54.50-56.00	unq	....
2...	63.50-67.00	....	....	59.50-62.00	unq	....	54.50-56.50	unq	Closed	54.50-56.50	....	64.50-66.50
3...	unq	....	....	unq	unq	56.50-59.00	unq	....	50.00-52.50	unq	....	65.00-67.00
4...	unq	63.00-65.00	60.50-63.00	unq	....	unq	Closed	....	unq	unq	62.00-64.00	64.00-66.50
5...	....	unq	59.00-62.50	Closed	....	56.00-58.00	unq	49.50-52.50	unq	....	63.00-65.00	unq
6...	....	unq	unq	....	55.00-57.50	unq	....	50.50-53.50	unq	....	62.50-64.00	unq
7...	62.50-66.50	unq	unq	....	unq	unq	....	51.50-54.50	....	57.50-58.75	unq	....
8...	62.50-66.00	unq	unq	58.50-61.00	54.50-57.00	....	55.00-58.00	unq	....	unq	unq	....
9...	62.00-65.50	....	....	58.50-60.50	unq	....	54.00-57.00	unq	49.00-51.50	59.00-62.00	....	63.00-65.00
10...	unq	....	....	58.50-64.50	unq	57.00-59.00	unq	....	49.00-51.00	unq	....	63.25-65.25
11...	unq	62.50-64.50	60.00-62.50	unq	....	unq	unq	....	49.50-51.00	unq	63.00-65.50	63.00-65.50
12...	....	62.50-64.00	unq	unq	....	57.00-59.50	unq	52.50-55.50	unq	....	unq	unq
13...	....	unq	59.00-61.50	....	56.00-59.00	unq	....	52.00-54.50	unq	....	unq	unq
14...	62.50-66.00	unq	unq	....	57.00-60.25	unq	....	unq	....	59.00-62.00	unq	....
15...	63.00-66.50	unq	unq	57.50-61.50	58.00-61.00	....	54.00-56.00	unq	....	59.00-62.25	unq	....
16...	63.00-66.00	....	....	57.00-60.50	unq	....	53.50-55.50	unq	50.00-51.50	58.50-61.00	....	62.25-64.25
17...	unq	....	....	55.00-59.00	unq	56.50-59.00	52.00-54.00	....	50.50-52.25	58.50-60.75	....	62.00-63.50
18...	unq	62.50-63.50	57.50-60.50	unq	....	56.00-58.00	unq	....	51.00-53.50	unq	62.00-64.00	60.50-63.00
19...	....	62.50-64.00	57.00-60.00	unq	....	55.50-58.00	unq	51.50-54.00	unq	....	unq	unq
20...	....	61.50-64.00	57.00-59.50	....	59.00-61.50	unq	....	51.00-53.50	unq	....	63.00-65.25	unq
21...	63.50-66.00	unq	unq	....	58.00-61.00	unq	....	unq	....	59.00-61.00	unq	....
22...	63.00-65.50	unq	unq	56.50-59.50	unq	....	51.50-53.50	unq	....	60.00-61.50	unq	....
23...	61.50-65.00	....	....	57.00-60.50	unq	....	51.00-53.00	unq	53.50-56.00	60.50-63.00	....	60.00-63.00
24...	unq	....	....	57.50.59.50	unq	55.00-57.00	50.50-52.50	....	unq	unq	....	unq
25...	unq	61.50-63.50	57.50-59.50	unq	....	54.50-56.50	unq	....	54.50-56.50	unq	63.00-65.25	Closed
26...	....	unq	57.50-60.00	unq	....	54.50-56.00	unq	51.00-53.50	unq	....	63.50-65.00	62.00-65.00
27...	....	61.00-63.00	59.00-61.50	....	Closed	unq	....	50.50-53.00	unq	....	63.50-65.50	unq
28...	62.00-65.50	unq	unq	....	58.00-61.00	unq	....	50.00-52.50	....	60.00-62.50	Closed	....
29...	unq	....	unq	57.00-60.00	57.50-60.50	....	49.00-51.00	unq	....	59.50-61.50	unq	....
30...	62.00-65.00	....	....	56.00-58.50	unq	....	48.00-50.00	unq	54.50-56.25	60.00-62.25	....	61.00-65.00
31...	unq	....	....	....	unq	....	48.50-51.50	....	....	unq	....	unq
High	67.00	65.00	63.00	64.50	61.50	59.50	58.00	55.50	56.50	63.00	65.50	67.00
Low	61.50	61.00	57.00	55.00	54.00	54.50	48.00	49.50	49.00	54.50	62.00	60.00
Avg	64.25	63.00	60.00	59.75	57.75	57.00	53.00	52.50	52.75	58.75	63.75	63.50

1985 CARCASS BEEF PRICE RANGE

F.O.B. Midwest River Area; Top Half Choice Steer Carcass
Daily Close As Quoted By the National Provisioner (cents per pound; Yield Grade 3)

	JANUARY			FEBRUARY			MARCH			APRIL			MAY			JUNE		
Date	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.
1...	Closed			98	98	98	95	95	95	unq	unq	unq	88-89	88	88	....	....	....
2...	unq	unq	unq	....	....	....	....	....	....	91	91	91	88	88	88	....	....	....
3...	unq	unq	unq	....	....	....	....	....	....	unq	unq	unq	86-88	86	unq	unq	unq	unq
4...	101	101	101	unq	unq	unq	95	95	95	89	89	89	....	....	....	unq	unq	unq
5...	....	....	....	99	99	99	94	94	94	unq	unq	unq	....	....	....	unq	unq	unq
6...	....	....	....	99	99	99	94	94	94	....	....	....	86	unq	unq	unq	unq	unq
7...	unq	unq	unq	unq	unq	unq	unq	unq	unq	....	....	....	85-86	85	85	unq	unq	unq
8...	unq	unq	unq	unq	unq	unq	unq	unq	unq	91	91	91	86	85	85	....	....	....
9...	99	99	99	....	....	....	....	....	....	unq	unq	unq	87	86	86	....	....	....
10...	100	100	100	....	....	....	....	....	....	90	90	90	unq	88	88	89	89	89
11...	unq	unq	unq	unq	unq	unq	94	94	94	90	90	90	....	....	....	90	90	90
12...	....	....	....	97	97	97	unq	unq	unq	90	90	90	....	....	....	90	90	90
13...	....	....	....	97	97	97	unq	unq	unq	....	....	....	90	89	89	90	90	90
14...	unq	100	100	unq	unq	unq	unq	unq	unq	....	....	....	89-91	89-91	89-91	90	90	90
15...	100	100	100	unq	unq	unq	unq	unq	unq	89	89	89	91-92	91-92	91-92	....	....	....
16...	unq	unq	unq	....	....	....	....	....	....	88-89	88-89	88-89	93	93	93	....	....	....
17...	unq	unq	unq	....	....	....	....	....	....	87	87	87	93	93	93	90	90	90
18...	unq	unq	unq	Closed			90	90	90	unq	unq	unq	....	....	....	90	90	90
19...	....	....	....	unq	unq	unq	89	89	89	87	87	87	....	....	....	unq	unq	unq
20...	....	....	....	unq	unq	unq	unq	unq	unq	....	....	....	92	91	91	unq	unq	unq
21...	unq	unq	unq	97	97	97	unq	unq	unq	....	....	....	91	91	91	88	88	88
22...	98	98	98	unq	unq	unq	unq	unq	unq	88	88	88	91	91	91	....	....	....
23...	98	98	98	....	....	....	....	....	....	89	89	89	90	90	90	....	....	....
24...	unq	unq	unq	....	....	....	....	....	....	89	89	89	90-91	90-91	90-91	unq	unq	unq
25...	98	98	98	97	97	97	unq	unq	unq	unq	unq	unq	....	....	....	unq	unq	unq
26...	....	....	....	97	97	97	90	90	90	89	89	89	....	....	....	86-87	86-87	86-87
27...	....	....	....	97	97	97	90-91	90-91	90-91	....	....	....	Closed			86	86	86
28...	98	98	98	unq	unq	unq	unq	unq	unq	....	....	....	91	91	91	86	86	86
29...	98	98	98	....	....	....	91	91	91	89	89	89	91	91	91	....	....	....
30...	unq	unq	98	....	....	....	....	....	....	89	89	89	89	89	89	....	....	....
31...	97	97	97	....	....	....	....	....	....	....	....	....	89	89	89	....	....	....

	JULY			AUGUST			SEPTEMBER			OCTOBER			NOVEMBER			DECEMBER		
Date	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.	6/700 lbs.	7/800 lbs.	8/900 lbs.
1...	86	86	86	unq	unq	unq	....	....	....	84	84	84	97	97	97	....	....	....
2...	86	86	86	unq	unq	unq	Closed			84-85	84-85	84-85	....	....	....	102	102	102
3...	86	86	86	....	....	....	80	80	80	86	86	86	....	....	....	103	103	103
4...	Closed			....	....	....	79-80	79-80	79-80	88	88	88	98-99	98-99	98-99	103	103	103
5...	86-87	86-87	87-87	78	78	78	unq	unq	unq	....	....	....	99	99	99	unq	unq	unq
6...	....	....	....	79-80	79-80	79-80	unq	unq	unq	....	....	....	99	99	99	100	100	100
7...	....	....	....	80	80	80	....	....	....	89	89	89	99-100	99-100	99-100	....	....	....
8...	unq	unq	unq	80	80	80	....	....	....	89-90	89-90	89-90	100	100	100	....	....	....
9...	86	86	86	80-81	80-81	80-81	80	80	80	91	91	91	....	....	....	unq	unq	unq
10...	86	86	86	....	....	....	80	80	79	91-92	91-92	91-92	....	....	....	100	100	100
11...	85-86	85-86	85-86	....	....	....	80	80	79	92-93	92-93	92-93	100	100	100	100	100	100
12...	86	86	86	81	81	81	79-80	79-80	79	....	....	....	100	100	100	unq	unq	unq
13...	....	....	....	81	81	81	unq	79	79	....	....	....	101	101	101	97	97	97
14...	....	....	....	81	81	81	....	....	....	unq	unq	unq	unq	unq	unq	....	....	....
15...	unq	unq	unq	81	81	81	....	....	....	unq	unq	unq	98-99	98-99	98-99	....	....	....
16...	unq	unq	unq	81-82	81-82	81-82	79	79	79	unq	unq	unq	....	....	....	97	97	97
17...	80	80	80	....	....	....	80	79	79	88-89	88-89	88-89	....	....	....	97	97	97
18...	80	80	80	....	....	....	81	unq	unq	90-91	90-91	90-91	unq	unq	unq	97	97	97
19...	unq	unq	unq	81	81	81	82	81-82	81-82	....	....	....	99	99	99	97	97	97
20...	....	....	....	81	81	81	83	83	82	....	....	....	unq	unq	unq	97	97	97
21...	....	....	....	80	80	80	....	....	....	92-93	92-93	92-93	99-100	99-100	99-100	....	....	....
22...	80	80	80	79	79	79	....	....	....	94	94	94	unq	unq	unq	97-98	97-98	97-98
23...	80	80	80	unq	unq	unq	82-83	82-83	82-83	94-95	94-95	94-95	....	....	....	97-98	97-98	97-98
24...	80	80	80	....	....	....	84	84	84	95	95	96	....	....	....	97-98	97-98	97-98
25...	80	80	80	....	....	....	84	84	84	95	95	95	100	100	100	Closed		
26...	80	80	80	79	79	79	84	84	84	....	....	....	100	100	100	unq	unq	unq
27...	....	....	....	79	79	79	84	84	84	....	....	....	100	100	100	98	98	98
28...	....	....	....	79	79	79	....	....	....	unq	unq	unq	Closed			....	....	....
29...	unq	unq	unq	78	78	78	....	....	....	93	93	93	101	101	101	....	....	....
30...	unq	unq	unq	79-80	79-80	79-80	78	78	78	93	93	93	....	....	....	98	98	98
31...	unq	unq	unq	....	....	....	....	....	....	94	94	94	....	....	....	....	....	....

CATTLE ON FEED

Number on Feed, Placements, Marketings and Other Disappearange
January 1, 1984-86...April 1, July 1 and October I, 1983-85
In 13 States, according to USDA Crop Reporting Board

JANUARY 1—	1983	1984	1985
On Feed, October 1	8,465,000	9,000,000	7,937,000
During Oct 1-Dec 31			
Placed on feed	7,272,000	7,597,000	7,275,000
Fed cattle marketed	5,436,000	5,522,000	5,194,000
Other disappearance	393,000	417,000	324,000
	1984	1985	1986
On feed, January 1	9,908,000	10,653,000	9,694,000
Kinds on feed, January 1			
Steers & Steers Calves	6,517,000	6,773,000	6,057,000
Heifers & Heifers Calves	3,350,000	3,831,000	3,584,000
Cows & other	41,000	49,000	53,000
Number on Feed, By weight groups—			
Steers & Steer Calves			
Less than 500 lbs	311,000	289,000	202,000
500-699 lbs	1,201,000	1,165,000	951,000
700-899lbs	2,027,000	2,121,000	1,844,000
900-1099 lbs	2,295,000	2,418,000	2,209,000
1100 lbs. & over	683,000	780,000	851,000
Heifers & Heifer Calves			
Less than 500 lbs	203,000	167,000	144,000
500-699 lbs	879,000	1,068,000	770,000
700-899 lbs	1,398,000	1,534,000	1,450,000
900 lbs. & over	870,000	1,062,000	1,220,000

APRIL 1—	1983	1984	1986
On feed, January 1	10,271,000	9,908,000	10,653,000
During Jan 1 - Mar 31*			
Placed on feed	5,027,000	5,511,000	5,315,000
Fed cattle marketed	5,694,000	5,714,000	5,907,000
Other disappearance	451,000	365,000	373,000
On feed, April 1	9,153,000	9,340,000	9,688,000
Kinds on feed, April 1			
Steers & Steer Calves	5,816,000	5,961,000	5,961,000
Heifers & Heifer Calves	3,299,000	3,342,000	3,684,000
Cows & other	36,000	37,000	43,000
Number on feed, by weight groups			
Steers & Steer Calves			
Less than 500 lbs	206,000	183,000	169,000
500-699 lbs	1,109,000	1,020,000	851,000
700-899 lbs	1,941,000	2,038,000	2,043,000
900-1099 lbs	1,922,000	2,070,000	2,051,000
1100 lbs. & over	638,000	650,000	847,000
Heifers & Heifer Calves			
Less than 500 lbs	170,000	139,000	104,000
500-699 lbs	1,009,000	1,121,000	1,200,000
700-899 lbs	1,404,000	1,357,000	1,524,000
900 lbs. & over	716,000	725,000	856,000

JULY 1—	1983	1984	1985
On Feed, April 1	9,153,000	9,340,000	9,688,000
During Apr 1-June 30			
Placed on Feed	5,894,000	5,562,000	5,206,000
Fed cattle marketed	5,527,000	5,620,000	5,787,000
Other disappearance			437,000
On feed, July 1	9,070,000	8,700,000	8,670,000
Kinds on feed, July 1			
Steers & Steer Calves	5,661,000	5,495,000	5,254,000
Heifers & Heifers Calves	3,380,000	3,173,000	3,384,000
Cows & other	29,000	32,000	32,000
Number on Feed, By weight groups—			
Steers & Steer Calves			
Less than 500 lbs	171,000	218,000	112,000
500-699 lbs	643,000	518,000	478,000
700-899 lbs	2,083,000	1,852,000	1,679,000
900-1099 lbs	2,299,000	2,350,000	2,230,000
1100 lbs. & over	465,000	557,000	755,000
Heifers & Heifer Calves			
Less than 500 lbs	73,000	81,000	70,000
500-699 lbs	667,000	635,000	618,000
700-899 lbs	1,695,000	1,559,000	1,666,000
900 lbs. & over	945,000	898,000	1,030,000

OCTOBER 1—			
On feed, July 1	9,070,000	8,700,000	8,670,000
During July 1 - Sep 30*			
Placed on feed	5,583,000	6,252,000	5,480,000
Fed cattle marketed	5,891,000	5,684,000	5,969,000
Other disappearance	297,000	268,000	244,000
On feed, October 1	8,465,000	9,000,000	7,937,000
Kinds on feed, October 1			
Steers & Steer Calves	5,450,000	5,607,000	4,905,000
Heifers & Heifer Calves	2,989,000	3,361,000	3,007,000
Cows & other	26,000	32,000	25,000
Number on feed, by weight group			
Steers & Steer Calves			
Less than 500 lbs	232,000	271,000	166,000
500-699 lbs	740,000	665,000	559,000
700-899 lbs	1,932,000	1,896,000	1,596,000
900-1099 lbs	1,922,000	1,994,000	1,754,000
1100 lbs. & over	624,000	781,000	830,000
Heifers & Heifer Calves			
Less than 500 lbs	81,000	152,000	81,000
500-699 lbs	642,000	750,000	543,000
700-899 lbs	1,414,000	1,502,000	1,423,000
900 lbs. & over	852,000	957,000	960,000

*Includes cattle placed on feed after beginning of quarter and marketed before end of quarter.
#Includes death losses, movement from feedlots to pastures and shipments to other feedlots for further feeding.

CATTLE & CALVES

Number on feed, placements, marketed & other disappearance, in 7 states, January 1, December 1, 1984-85

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
YEAR	**ON FEED—**											
1985...	8,635,000	8,184,000	7,891,000	7,826,000	7,506,000	7,450,000	7,057,000	6,404,000	6,155,000	6,461,000	7,582,000	7,892,000
1984...	8,006,000	7,917,000	7,515,000	7,568,000	7,376,000	7,318,000	7,125,000	6,811,000	6,747,000	7,442,000	8,221,000	8,544,000
YEAR	**PLACEMENTS—**											
1985...	1,449,000	1,341,000	1,592,000	1,416,000	1,676,000	1,271,000	1,078,000	1,510,000	1,988,000	2,779,000	1,766,000	1,480,000
1984...	1,566,000	1,301,000	1,764,000	1,515,000	1,798,000	1,445,000	1,323,000	1,680,000	2,265,000	2,546,000	1,945,000	1,657,000
YEAR	**MARKETED—**											
1985...	1,782,000	1,540,000	1,559,000	1,603,000	1,604,000	1,577,000	1,670,000	1,697,000	1,603,000	1,573,000	1,380,000	1,401,000
1984...	1,569,000	1,621,000	1,594,000	1,523,000	1,637,000	1,544,000	1,553,000	1,683,000	1,489,000	1,657,000	1,501,000	1,429,000
YEAR	**OTHER DISAPPEARANCE—**											
1985...	118,000	94,000	98,000	113,000	128,000	87,000	61,000	62,000	79,000	85,000	76,000	111,000
1984...	86,000	82,000	117,000	184,000	219,000	94,000	84,000	61,000	81,000	110,000	121,000	137,000

LIVE CATTLE OPTION ON FUTURES—CALLS

FEBRUARY 1985 56 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2		9.20B		9.20B	9.42	999		1
3			8.90A	8.90A	8.22	999		1
4			8.10A	8.10A	7.92	999		1
7			7.85A	7.85A	7.77	999		1
8				7.77N	6.35	999		1
9		6.60B		6.35N	6.30	999		1
10		6.50B		6.50B	6.60	999		1
11		6.65B		6.60N	6.82	999		1
14		6.90B	6.70A	6.90B	7.07	999		1
15			7.00A	7.00A	7.32	999		1
16		7.60B		7.60B	7.32	999		1
17				7.32N	7.10	1.000		1
18				7.10N	7.45	1.000		1
21			7.40A	7.45N	7.27	1.000		1
22			7.00A	7.00A	6.57	1.000		1
23		6.95B		6.95B	7.00	1.000		1
24		7.10B		7.10B	7.12	1.000		1
25				7.12N	6.97	1.000		

FEBRUARY 1985 60 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2		7.10B		7.10B	7.42	999		1
3			6.90A	6.90A	6.22	999		1
4				6.22N	5.92	999		1
7			5.85A	5.85A	5.77	999		1
8		5.85B		5.85B	4.35	996		1
9		4.60B		4.35N	4.30	997		1
10		4.50B		4.50B	4.60	998		

FEBRUARY 1985 62 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2		5.20B		5.20B	5.42	997		11
3			4.90A	4.90A	4.25	987		11
4			4.20A	4.20A	3.97	984		11
7			3.90A	3.90A	3.80	987		11
8		3.85B		3.85B	2.40	926		11
9		2.60B		2.40N	2.37	928		11
10		2.75B		2.75B	2.65	954		11
11		2.85B		2.85B	2.90	970		11
14			2.70A	2.90N	3.12	990		11
15		3.15B	3.05A	3.05A	3.35	995		11
16		3.60B		3.60B	3.35	997		11
17				3.35N	3.10	996		11
18				3.10N	3.45	999		11
21			3.40A	3.45N	3.27	999		11
22			2.90A	2.90A	2.57	999		11
23		2.95B		2.95B	3.00	999		11
24		3.10B		3.10B	3.12	1.000		10
25				3.12N	2.97	1.000		

FEBRUARY 1985 64 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	3.35	3.40	3.35	3.40	3.50	959	2	112
3	3.00	3.00	2.35	2.35	2.35	879	1	110
4	2.30	2.30	2.25A	2.25A	2.07	851	3	107
7	1.90	1.90	1.75A	1.85	1.97	850	15	107
8	1.20	2.15B	1.00A	1.00A	.95	588	2	107
9	1.10	1.37B	1.00A	1.00A	1.00	578	14	107
10	1.12	1.12	1.10A	1.12	.97	647	2	108
11	1.10	1.35	1.10	1.25A	1.17	705	31	127
14	.80	1.20B	.70	1.20B	1.37	791	25	125
15			1.35A	1.35A	1.52	851		125
16		1.70B	1.45A	1.55	1.55	863	2	127
17			1.40A	1.40A	1.22	828		125
18		1.25B	1.17A	1.17A	1.50	908		125
21	1.45	1.60B	1.45	1.45	1.32	942	5	125
22	1.10	1.10	.75	.75	.75	796	15	121
23	.70	1.10	.70	1.10	1.10	959	23	109
24	1.25	1.25	1.05	1.15	1.15	997	23	101
25	1.20	1.20	.85	.90B	.97	992	52	3
28						994		

LIVE CATTLE OPTION ON FUTURES—CALLS

FEBRUARY 1985 66 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.25	1.70	1.25	1.70	1.67	.765	82	982
3	1.60	1.60	.90	.90	.90	.551	85	954
4	.85	.90	.70	.70@.75	.70	.489	71	926
7	.65	.65	.50	.60	.60	.454	66	886
8	.62	.75	.20	.20	.25	.167	91	842
9	.32	.37B	.25	.25	.25	.152	71	837
10	.35	.42	.30	.30	.30	.188	40	842
11	.37	.37	.27	.30	.32	.220	74	832
14	.25	.40	.12	.35	.35	.252	95	829
15	.35	.35	.20	.35	.35	.305	28	839
16	.30	.45	.30	.30	.30	.295	76	828
17	.35	.40	.20	.25	.25	.216	33	848
18	.25	.27	.15	.27B	.27	.302	43	863
21	.15	.27B	.15	.20A@.17	.17	.191	32	886
22	.12	.12	.05	.05	.05	.022	63	866
23	.07	.07	.05	.07	.07	.043	75	888
24	.07	.10	.05	.07	.07	.016	65	865
25	.05@.07	.07	.02	.02	.02	.006	314	2
28						.185		

FEBRUARY 1985 68 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.42@.45	.62	.42	.62	.62	.394	116	1437
3	.55	.55	.25	.25	.25	.188	124	1398
4	.25@.22	.25	.20	.20	.20	.144	27	1264
7	.15	.15	.12	.12	.12	.108	33	1255
8	.17	.20	.05	.05	.05	.017	271	1227
9	.12	.12	.07	.07	.07	.013	118	1289
10	.10	.10	.05	.07	.07	.017	25	1287
11	.07	.07	.05	.05	.05	.020	18	1290
14	.05	.05	.05	.05	.05	.017	28	1247
15	.05	.05	.05	.05	.05	.022	4	1231
16	.05	.05	.02	.02	.02	.016	58	1208
17	.02	.02	.02	.02	.02	.006	1	1209
18	.05	.05	.02	.02	.02	.010	12	1174
21	.02	.02	.02	.02	.02	.000	53	1162
22	CAB	CAB	CAB	CAB	CAB	.000		1161
23	CAB	.02	CAB	.02	.02	.000	1	1160
24	.02	.02	CAB	CAB	CAB	.000	11	1148
25						.000	2	

FEBRUARY 1985 70 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2		.17B		.17B	.17	.109		931
3	.17	.17	.10	.10	.10	.030	251	989
4	.05	.05	.05	.05	.05	.019	3	673
7				.05N	.05	.010	25	698
8	.05	.05	.02A	.02A	.02	.000	3	686
9	.02	.07	.02	.05	.05	.000	276	762
10			.02A	.02A	.02	.000		542
11				.02N	.02	.000		542
14				.02N	.02	.000		542
15				.02N	.02	.000		537
16				.02N	.02	.000		537
17				.02N	.02	.000		537
18				.02N	.02	.000		537
21				.02N	.02	.000		537
22	CAB	CAB	CAB	CAB	CAB	.000		536
23	CAB	CAB	CAB	CAB	CAB	.000	3	534
24						.000		534
25	CAB	CAB	CAB	CAB	CAB	.000	2	

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1985 62 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	1.25	1.25	1.00A	1.00A	1.02	.753	5	5
15....	.65	.75	.40	.60	.57	.503	86	86
18....	.45	.70B	.40A	.50A	.45	.406	13	99
19....	.45	.75	.45	.75	.72	.720	20	100
20....	.40	.40	.40	.40	.40	.501	12	100
21....	.50	.90	.50	.90	.90	.913	69	108
22....	.60	1.35B	.60	1.35B	1.35	.993	18	7
25....	....	....	....	....	....	.969	....	....

APRIL 1985 64 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	4.60B	....	4.60B	4.82	.894	....	12
3....	....	....	4.42A	4.42A	3.85	.835	....	12
4....	....	....	....	3.85N	3.57	.817	....	12
7....	....	....	....	3.57N	3.70	.830	....	12
8....	....	3.75B	3.60A	3.60A	2.77	.732	....	12
9....	....	2.80B	....	2.80B	2.62	.729	....	12
10....	....	2.90B	....	2.90B	3.00	.771	....	12
11....	....	....	....	3.00N	3.10	.781	....	12
14....	....	3.25B	3.00A	3.25B	3.35	.816	....	12
15....	....	....	3.25A	3.25A	3.70	.845	....	12
16....	....	....	3.60A	3.60A	3.55	.836	....	12
17....	....	....	....	3.55N	3.47	.831	....	12
18....	....	3.50B	....	3.50B	3.75	.859	....	12
21....	....	....	....	3.75N	3.75	.861	....	12
22....	....	....	3.57A	3.57A	3.15	.814	....	12
23....	....	....	....	3.15N	3.42	.849	....	12
24....	....	3.55B	....	3.55B	3.72	.865	....	12
25....	....	....	3.65A	3.65A	3.75	.867	....	12
28....	....	....	....	3.75N	4.47	.924	....	12
29....	....	....	4.40A	4.40A	4.60	.934	....	12
30....	....	....	4.55A	4.55A	4.42	.927	....	12
31....	....	....	....	4.42N	4.20	.919	....	12

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	4.20N	4.87	.950	....	12
4....	4.90	4.90	4.90	4.90	4.97	.957	1	13
5....	....	....	....	4.97N	4.90	.956	....	13
6....	4.45	4.45	4.45	4.45	4.45	.938	....	13
7....	....	....	4.35A	4.35A	4.10	.928	1	13
8....	....	....	....	4.10N	4.22	.938	....	13
11....	....	....	....	4.22N	3.95	.933	....	13
12....	....	4.12B	....	4.12B	4.15	.944	....	13
13....	....	....	3.90A	3.90A	3.65	.925	....	13
14....	3.50	3.50	3.50	3.50	3.50	.913	11	13
15....	....	....	....	3.50N	3.70	.932	....	13
18....	Exchange Closed; President's Day							
19....	....	....	....	3.30A	2.70	.869	....	13
20....	....	....	2.65A	2.65A	2.50	.854	....	13
21....	2.60	2.60	2.60	2.60	2.45	.845	1	14
22....	2.37	2.45	2.37	2.40	2.35	.843	9	21
25....	....	....	2.15A	2.15A	1.90	.770	....	20
26....	2.00	2.00	2.00	2.00	2.00	.810	2	22
27....	2.00	2.05	2.00	2.00	1.97	.808	5	23
28....	....	....	1.65A	1.85A	1.50	.710	....	22

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1985 64 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.47	1.55	1.47	1.55	1.52	.723	38	42
4....	1.15	1.15	.70	.75B	.80	.499	287	315
5....	.75	.90	.75	.80A	.87	.547	9	325
6....	.97	1.02	.97	1.02	1.00	.608	32	352
7....	1.00	1.00	.55	.60	.57	.428	19	366
8....	.55	1.35	.45	1.30A	1.27	.722	117	460
11....	1.15	1.22	1.05A	1.12A	1.15	.727	37	457
12....	1.00	1.00	.70	.75	.80	.619	18	468
13....	.75	.75	.37	.45	.45	.397	54	490
14....	.25	.30B	.20	.20	.17	.135	26	476
15....	.10	.12	.07	.07	.07	.039	41	463
18....	.07	.07	.02	.02	.02	.006	32	482
19....	.05	.10	.05	.07A	.07	.017	56	442
20....	.02	.07	.02	.07	.07	.000	107	451
21....	.10	.17	.10	.17	.15	.000	144	557
22....	.12@.05	.12	.02	.05	.05	.014	136	....

APRIL 1985 66 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	3.00B	....	3.00B	3.15	.758	....	86
3....	2.75	2.75	2.70	2.70	2.40	.662	4	84
4....	....	....	2.10A	2.10A	2.05	.635	....	73
7....	....	....	....	2.05N	2.20	.650	....	73
8....	2.25	2.25	1.40	1.40	1.40	.519	9	80
9....	1.60	1.62B	1.47A	1.47A	1.37	.513	7	86
10....	1.60	1.60	1.60	1.70B	1.65	.564	7	90
11....	1.70	1.80	1.70	1.70	1.75	.575	14	102
14....	....	1.90B	1.80A	1.85B	1.90	.619	2	102
15....	1.90	2.05B	1.75A	2.05B	2.17	.660	55	157
16....	1.90	2.20B	1.90	1.90	2.07	.645	5	162
17....	2.10	2.10	2.00	2.00	1.97	.635	4	166
18....	2.00	2.15B	2.00	2.15B	2.25	.677	2	168
21....	....	....	2.20A	2.25N	2.15	.675	....	165
22....	1.85	1.85	1.70	1.70	1.70	.601	53	205
23....	....	1.80B	....	1.80B	2.00	.652	1	205
24....	....	2.10B	....	2.10B	2.10	.676	....	205
25....	....	....	2.05A	2.10N	2.12	.678	....	205
28....	2.40	2.50	2.40	2.45	2.72	.777	11	211
29....	2.80	2.85	2.70A	2.85	2.80	.795	4	212
30....	2.60	2.75B	2.60	2.60	2.67	.779	2	203
31....	2.25	2.70B	2.25	2.35B	2.45	.761	1	208

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.07	3.07	3.07	3.07	3.12	.829	10	196
4....	....	3.20B	3.05A	3.20B	3.10	.840	....	193
5....	2.87	2.95B	2.87	2.95B	3.05	.836	55	168
6....	2.67	2.67	2.67	2.67	2.65	.790	1	168
7....	2.45	2.45	2.45	2.45	2.40	.763	1	167
8....	....	....	....	2.40N	2.50	.785	....	167
11....	....	....	2.40A	2.40A	2.27	.762	....	166
12....	2.12	2.37B	2.00	2.20B	2.37	.788	45	181
13....	....	....	2.20A	2.20A	2.02	.737	6	187
14....	1.85	2.00	1.85	1.87A	1.80	.707	136	196
15....	1.72	1.95B	1.72	1.92	2.02	.746	1	196
18....	Exchange Closed; President's Day							
19....	1.35	1.35	1.35	1.35	1.27	.596	12	206
20....	1.45	1.45	1.15	1.25B	1.15	.563	30	220
21....	1.15	1.20	1.07	1.07	1.07	.542	9	222
22....	1.10	1.10	.97	.97	1.05	.533	28	248
25....	1.00	1.17	.70	.70	.75	.405	191	417
26....	.70	.75	.67	.70	.80	.452	17	415
27....	.80	.80	.65	.65	.67	.440	106	400
28....	.60	.65	.50	.50A	.50	.311	340	473

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1985 66 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.47	.55	.47	.50	.50	.317	50	464
4....	.40	.40	.17	.17	.20	.123	63	493
5....	22	.25	.20	20	.22	.142	42	499
6....	.25	.25	.22	.22	.22	.171	7	504
7....	.15	.15	.07	10	.10	.074	208	531
8....	.07	.30	.07	30	.27	.235	50	546
11....	22@ 25	.27	.22	.22	.22	.192	258	518
12....	.17	.17	.12A	12A	.12	.106	116	573
13....	.05@ 02	.05	.02	.05	.05	.029	33	489
14....	.02	.02	.02	.02	.02	.002	13	495
15....	.05	.05	.02A	.02A	....	.000	11	503
18....	CAB	CAB	CAB	CAB	CAB	.000	....	503
19....	.02	.02	.02	02	....	.000	1	504
20....	.02	.02	.02	.05A	...	.000	...	504
21....	CAB	CAB	CAB	CAB	CAB	.000	....	504
22....	CAB	CAB	CAB	CAB	CAB	.000	1	...

APRIL 1985 68 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	1.77	1.77	1.77	1.77	1.77	565	5	420
3....	1.56	1.55	1.40A	1.40A	1.35	452	10	419
4....	1.27	1.40	1.20A	1.30	1.25	423	6	416
7....	1.20	1.25	1.10	1.15	1.20	434	43	430
8....	1.15	1.25	.62	80	85	305	41	439
9....	.85	90	.80	80	.77	299	40	476
10....	.90	1.00	.90	90	90	343	45	489
11....	95	1.00	.90	.95	92	353	35	505
14....	90	1.00	.75	1.00	97	.390	84	521
15....	1.00	1.05	.85	1.05B	1.10	432	40	535
16....	1.00	1.10	1.00	1.05	1.05	414	16	527
17....	1.05	1.10	1.00	1.00	1.00	402	44	562
18....	1.00	1.15	1.00	1.15	1.12	445	18	574
21....	1.10	1.20	1.10	1.10	1.10	437	9	576
22....	1.00	1.00	.80	.85	.80	359	110	565
23....	80	1.00	.80	95	.97	408	21	575
24....	1.00	1.05	1.00	1.00	1.05	432	65	612
25....	1.00	1.05	.97	1.00	1.00	431	42	577
28....	1.25	1.35	1.15	1.35B	1.35	544	106	597
29....	1.40	1.50	1.25	1.50	1.50	566	63	594
30....	1.35	1.55	1.35	1.35	1.35	541	33	586
31....	1.40	1.40	.95	1.25	1.25	515	128	656

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.25	1.65	1.25	1.55	1.57	606	148	714
4....	1.55	1.65B	1.42	1.65B	1.60	616	26	707
5....	1.60	1.60	1.35	1.55	1.57	607	65	605
6....	1.35	1.35	.95	1.20	1.20	536	130	679
7....	1.20	1.20	1.00	1.05B	1.07	497	72	734
8....	1.02	1.17	1.02	1.17	1.17	522	40	731
11....	97	1.15	.97	1.02B	1.05	481	30	749
12....	1.00	1.25B	.77	1.15	1.17	511	40	756
13....	1.00	1.12	.95	95	95	442	20	761
14....	.90	.92	75	77	80	402	225	876
15....	80	.82	.75	82	82	444	41	898
18....	Exchange Closed; President's Day							
19....	55	65	.45	45	45	.271	111	830
20....	.50	.55	.42	45	42	239	118	818
21....	45	.47	.35	37	.37	218	92	845
22....	.40	.40	.30	.35	.35	208	64	891
25....	35	42	.20	.25	.22	.117	400	972
26....	25	.32	.22A	.25	.25	137	236	1200
27....	.30	30	.20	.20	.20	.127	35	1210
28....	15	.20	.10	.10	10	066	384	1104

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1985 68 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.15	17	.10	.10	.10	.065	195	1225
4....	07	.07	.02	.02	.02	.011	64	1235
5....	.05	.07	.05	.05	.05	.013	13	1235
6....	.05	.05	.05	.05	.02	.016	11	1243
7....	.02	.02	.02	.02	.02	.003	11	1243
8....	...	....	....	.02N	.02	.023	....	1237
11....	.02	.02	.02	.02	.02	.010	25	1208
12....	.02@.05	.05	.02	.02	.02	.002	235	1442
13....	...	....	....	.02N	..	.000	....	1179
14....	CAB	CAB	CAB	CAB	CAB	.000	....	1179
15....	CAB	.02	CAB	.02	....	.000	1	1180
18....	CAB	CAB	CAB	CAB	CAB	.000	2	1180
19....	.02	.02	.02	.02	...	.000	....	1185
20....	CAB	CAB	CAB	CAB	CAB	.000	2	1183
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1183

APRIL 1985 70 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	.87	1.10	.87	1.10	1.10	.361	10	608
3....	95	95	.75	.75	.75	.260	33	612
4....	.70	.70	.65	.65	.65	.235	8	624
7....	.65	.65	.55	60	.60	.241	14	628
8....	60	60	.42	.42	.42	.147	67	667
9....	45	.45	.37	.45	.45	.142	87	712
10....	45	.50	.42	.45A	.45	.171	70	718
11....	.50	.50	.45	.45	.45	.176	15	723
14....	40	45	.37	.45	.45	.200	165	851
15....	.45	50	.40	.50	.50	.230	74	858
16....	.50	.55	.50	.50	.50	.215	16	855
17....	50	.52B	.47A	.50	.47	.204	61	850
18....	45	.50	.45	.50	.52	.235	5	861
21....	.50	50	.50	.50	.50	.225	15	863
22....	.50	.50	.37	40	.37	.168	15	869
23....	42	.47	.40	.47	.47	.201	26	871
24....	.50	.50	.45	.47	.47	.217	144	900
25....	50	.50	.45	.50	.50	.214	23	915
28....	.55	.65	.55	.65	.65	.300	26	921
29....	.70	.70	.65	.70	.70	.318	49	922
30....	.57	.70	.57	.60	.60	.293	79	936
31....	.62	65	.45	.45	.45	.269	37	960

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	52	70	.52	.70	.70	.349	97	1014
4....	.70	.75	.62	.75	72	350	23	1012
5....	.65	.65	.60	.65	.65	.338	49	1002
6....	.50	55	.40	.45	.45	.272	44	1035
7....	.45	.45	.40	.42	.40	.238	80	1043
8....	.40	.50	.40	.50	47	.256	47	1067
11....	.45	.50	.40	.42	42	.216	173	1148
12....	.50	.50	.30	.45	.45	.235	142	1196
13....	40	.45	.35	40	35	.183	20	1206
14....	.37	.37	.25	.27	.30	.155	213	1340
15....	.27	.32	.27	.32	.30	.178	61	1302
18....	Exchange Closed; President's Day							
19....	.25	.25	.15	15	.17	.075	201	1445
20....	.20	.20	.15	.17	.17	.060	163	1524
21....	.20	.20	.15	.15	.15	.051	963	1840
22....	15	.15	.10	.12	.12	.045	262	2054
25....	.15	.15	.07	.07	07	.017	644	1898
26....	.07	.15	07	.10	.10	.021	102	1954
27....	.10	.10	.07	.07	.07	.017	32	1875
28....	.07	.07	.05	.07@.05	.05	.006	48	1848

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1985 70 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.005	....	1848
4....	.05	.05	.02	.02	.02	.000	170	1849
5....	....	....	....	.02N	.02	.000	....	1849
6....	.02	.02	.02	.02	.02	.000	26	1851
7....	....	....	....	.02N	....	.000	....	1845
8....	CAB	CAB	CAB	CAB	CAB	.000	....	1843
11....	CAB	CAB	CAB	CAB	CAB	.000	....	1835
12....	CAB	CAB	CAB	CAB	CAB	.000	....	1835
13....	CAB	CAB	CAB	CAB	CAB	.000	....	1835
14....	.02	.02	.02	.02	....	.000	4	1835
15....	CAB	CAB	CAB	CAB	CAB	.000	6	1840
18....	CAB	CAB	CAB	CAB	CAB	.000	....	1840
19....	CAB	CAB	CAB	CAB	CAB	.000	....	1835
20....	CAB	CAB	CAB	CAB	CAB	.000	....	1835
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1833

APRIL 1985 72 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	....	....	.47N	.47	.195	....	297
3....	.50	.50	.35	.35	.35	.125	31	318
4....	.35	.35	.30	.30	.30	.109	16	334
7....	.30	.30	.30	.30	.30	.110	13	346
8....	.30	.30	.20	.20	.20	.057	12	348
9....	.20@.15	.20	.15	.15	.15	.054	102	401
10....	.20	.22	.17	.20	.20	.069	22	412
11....	....	....	....	.20N	.20	.071	4	416
14....	.20	.20	.20	.20	.20	.082	9	419
15....	.20	.20	.20	.20	.20	.098	3	423
16....	.20	.25B	.20	.20A	.20	.089	7	425
17....	.17	.20B	.17	.20B	.20	.083	1	425
18....	....	....	....	.20N	.22	.099	....	426
21....	....	....	....	.22N	.22	.091	....	426
22....	.20	.20	.17A	.20	.20	.061	....	426
23....	.22	.22	.22	.22	.22	.076	22	435
24....	.22	.22	.22	.22	.22	.084	4	437
25....	.22	.22	.20	.20	.20	.082	15	438
28....	.20	.25	.20	.25	.25	.127	57	461
29....	.22	.27	.22	.25@.27	.27	.137	72	499
30....	.27	.27	.22	.22	.22	.120	64	505
31....	.25	.25	.17A	.20	.20	.105	32	528

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.22	.30	.22	.30	.27	.151	60	558
4....	.25	.25	.25	.25	.25	.147	230	683
5....	.25	.25	.25	.25	.22	.139	22	705
6....	.22	.25	.17A	.17A	.17	.100	161	866
7....	.20	.20	.20	.20	.17	.081	6	866
8....	.20	.20	.20	.20	.20	.088	10	876
11....	.20	.20	.20	.20	.17	.066	3	877
12....	.15	.15	.10	.15B	.15	.073	9	884
13....	.12	.12	.12	.12	.12	.050	34	885
14....	.07	.10	.07	.10	.10	.038	26	886
15....	.15	.15	.15	.15	.12	.046	1	886
18....	Exchange Closed, President's Day							
19....	....	....	.07A	.07A	.07	.012	1	886
20....	.05	.07	.05	.07	.07	.008	8	886
21....	.05	.05	.05	.05	.05	.006	12	895
22....	.02	.05	.02	.05	.05	.005	311	1020
25....	....	....	.02	.05	.05	.001	104	1024
26....	....	....	....	.05N	.05	.001	....	1024
27....	....	.07B	....	.05N	.05	.001	....	1024
28....	.02	.02	.02	.02	.02	.000	11	975

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1985 72 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.02	.02	.02	.02	.02	.000	30	955
4....	....	....	....	.02N	.02	.000	....	955
5....	....	....	....	.02N	....	.000	....	955
6....	CAB	CAB	CAB	CAB	CAB	.000	....	955
7....	CAB	CAB	CAB	CAB	CAB	.000	....	955
8....	CAB	CAB	CAB	CAB	CAB	.000	....	955
11....	CAB	CAB	CAB	CAB	CAB	.000	....	955
12....	CAB	CAB	CAB	CAB	CAB	.000	....	955
13....	CAB	CAB	CAB	CAB	CAB	.000	....	955
14....	CAB	CAB	CAB	CAB	CAB	.000	....	955
15....	CAB	CAB	CAB	CAB	CAB	.000	....	955
18....	CAB	CAB	CAB	CAB	CAB	.000	....	955
19....	CAB	CAB	CAB	CAB	CAB	.000	....	955
20....	CAB	CAB	CAB	CAB	CAB	.000	....	955
21....	CAB	CAB	CAB	CAB	CAB	.000	5	949

APRIL 1985 74 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	....	....	.25N	.25	.088	....	13
3....	....	....	.22A	.22A	.22	.050	....	13
4....	....	....	.17A	.17A	.17	.041	....	13
7....	....	....	....	.17N	.17	.041	....	13
8....	....	....	....	.17N	.17	.018	....	13
9....	....	....	.15A	.15A	.10	.017	....	13
10....	....	....	....	.10N	.10	.022	....	13
11....	....	....	....	.10N	.10	.023	....	13
14....	....	....	....	.10N	.10	.027	....	13
15....	....	....	....	.10N	.10	.033	....	13
16....	....	....	....	.10N	.10	.029	....	13
17....	....	....	....	.10N	.10	.026	....	13
18....	....	....	....	.10N	.10	.033	....	13
21....	....	....	....	.10N	.10	.028	....	13
22....	....	....	....	.10N	.10	.017	....	13
23....	....	....	....	.10N	.10	.022	....	13
24....	....	....	....	.10N	.10	.025	....	13
25....	.15	.15	.15	.15	.15	.024	1	12
28....	....	....	.12A	.12A	.12	.041	....	12
29....	....	....	....	.12N	.12	.044	....	12
30....	....	....	....	.12N	.10	.037	....	12
31....	....	....	....	.10N	.07	.031	....	12

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.07N	.07	.049	....	12
4....	.10	.10	.05	.10	.07	.045	111	123
5....	....	....	....	.07N	.07	.041	56	167
6....	.07	.07	.07	.07	.07	.026	1	168
7....	....	....	....	.07N	.07	.019	....	168
8....	....	....	....	.07N	.07	.021	....	168
11....	....	....	....	.07N	.07	.013	....	168
12....	.07	.07	.07	.07	.07	.015	12	168
13....	....	....	....	.07N	.05	.009	....	168
14....	....	....	....	.05N	.05	.006	....	168
15....	....	....	....	.05N	.05	.007	....	168
18....	Exchange Closed, President's Day							
19....	....	....	....	.05N	.02	.001	....	168
20....	.02	.02	.02	.02	.02	.000	5	168
21....	....	....	....	.02N	.02	.000	....	168
22....	....	....	....	.02N	.02	.000	....	168
25....	.02	.02	.02	.02	.02	.000	100	168
26....	....	....	....	.02N	.02	.000	....	168
27....	.02	.02	.02	.02	.02	.000	51	168
28....	....	....	....	.02N	.02	.000	....	167

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1985 74 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.02N	.02	.000	...	167
4	...	...	...	.02N	.02	.000	...	167
5	...	...	...	.02N	...	.000	...	167
6	CAB	CAB	CAB	CAB	CAB	.000	...	167
7	CAB	CAB	CAB	CAB	CAB	.000	...	167
8	CAB	CAB	CAB	CAB	CAB	.000	...	167
11	CAB	CAB	CAB	CAB	CAB	.000	...	167
12	CAB	CAB	CAB	CAB	CAB	.000	...	167
13	CAB	CAB	CAB	CAB	CAB	.000	...	167
14	CAB	CAB	CAB	CAB	CAB	.000	...	167
15	CAB	CAB	CAB	CAB	CAB	.000	...	167
18	CAB	CAB	CAB	CAB	CAB	.000	...	167
19	.02	.02	.02	.02	...	.000	5	167
20	CAB	CAB	CAB	CAB	CAB	.000	...	167
21	CAB	CAB	CAB	CAB	CAB	.000	...	167

JUNE 1985 58 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	2.15	2.15	2.15	2.15	2.37	.826	1	1
8	...	2.60B	...	2.60B	3.50	.948	...	1
9	...	...	...	3.50N	4.50	.978	...	1
10	...	4.75B	4.40A	4.75B	5.20	.993	...	1
13	...	...	...	5.20N	4.70	.993	...	1
14	...	5.65B	...	5.65B	5.90	.999	...	1
15	...	...	...	5.90N	6.22	.999	...	1
16	...	...	...	6.22N	5.95	.999	...	1
17	...	...	5.85A	5.85A	5.70	.999	...	1
20	...	...	5.60A	5.60A	5.85	.999	...	...

JUNE 1985 60 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	3.30	3.30	3.30	3.30	3.40	.882	10	10
18	...	3.55B	...	3.55B	3.45	.890	...	10
19	...	3.65B	...	3.65B	3.75	.913	...	10
22	...	...	3.70A	3.70A	3.62	.916	...	10
23	3.25	3.25	3.25	3.25	2.92	.862	1	11
24	...	...	...	2.92N	3.12	.882	...	11
25	...	...	...	3.12N	2.97	.873	...	11
26	...	3.00B	...	3.00B	3.25	.902	...	11
29	...	...	...	3.25N	3.90	.956	...	11
30	...	...	...	3.90N	2.80	.889	...	11

LIVE CATTLE OPTION ON FUTURES—CALLS

JUNE 1985 60 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.35@.30	2.40B	2.30	2.40B	2.65	.876	...	11
2	2.45	2.45	2.45	2.45	2.00	.800	3	14
3	1.30	1.45B	1.00	1.00	1.05	.551	8	22
6	.50	1.05	.50	1.00	1.00	.506	32	45
7	.90	1.05	.85	1.00	.87	.482	30	58
8	1.35	1.72B	1.35	1.65	1.75	.724	43	75
9	1.90	2.65	1.80	2.65	2.67	.862	29	98
10	2.80	3.25B	2.60A	3.25B	3.35	.939	9	70
13	3.05	3.05	2.87	2.87	2.85	.917	5	66
14	3.80	4.00	3.80	3.87	3.95	.982	9	60
15	4.00	4.10	3.85	4.10	4.25	.991	12	57
16	4.05	4.05	3.95A	3.95A	4.00	.991	1	56
17	3.82	3.82	3.75	3.75	3.72	.991	2	54
20	3.60	3.67B	3.40A	3.50B	3.87	.999	3	54
21	3.52	3.52	3.27	3.27	3.20	.999	4	52
22	...	...	...	3.20N	3.17	.999	...	50
23	...	...	3.05A	3.05A	2.97	.999	...	48
24	3.20	3.30	3.20	3.30	3.50	.999	4	47
27	Exchange Closed; Memorial Day							
28	...	...	...	...	...	.988	...	...

JUNE 1985 62 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	2.35	2.35	1.90A	1.90A	1.92	.683	1	1
17	1.80@.82	1.95	1.65A	1.80	1.92	.674	16	17
18	...	2.10B	...	1.92N	1.97	.686	...	16
19	...	2.10B	...	2.10B	2.15	.728	...	16
22	...	...	2.07A	2.07A	2.05	.721	...	16
23	1.75	1.75	1.70	1.70	1.55	.612	2	18
24	1.55	1.55	1.55	1.55	1.65	.644	6	24
25	1.65	1.72	1.65	1.72	1.47	.623	10	34
26	1.55	1.60	1.55	1.60	1.70	.674	17	51
29	1.85	1.85	1.80	1.80	2.20	.794	16	50
30	1.55@.50	1.55	1.50	1.50	1.30	.621	10	50

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.05	1.20	.95A	1.15	1.17	.588	65	92
2	1.15	1.22	.80	.80	.80	.455	107	150
3	.65@.70	.70	.30	.40	.30	.198	138	240
6	.25	.55	.25	.50	.45	.149	213	410
7	.40	.45	.25	.45	.40	.160	25	415
8	.50	.70	.50	.67	.65	.350	92	436
9	.75	1.30	.75	1.27	1.25	.577	208	449
10	1.25	1.95B	1.22	1.95B	1.95	.731	252	454
13	1.65	1.65	1.20	1.20	1.30	.631	31	434
14	1.50	2.20B	1.50	2.20B	2.22	.844	92	429
15	2.20	2.50	1.95A	2.50	2.45	.891	48	371
16	2.07	2.12B	2.05A	2.12B	2.15	.880	3	373
17	1.72	1.80	1.72	1.80	1.82	.860	31	343
20	1.70	1.90	1.50A	1.80B	1.95	.939	15	340
21	1.55	1.55	1.20A	1.25	1.32	.876	6	331
22	1.35	1.40B	1.10	1.10	1.27	.917	39	316
23	1.05	1.05	.90	.90	1.02	.947	7	321
24	1.15	1.65	1.15	1.65	1.57	.996	72	260
27	Exchange Closed; Memorial Day							
28	...	...	...	...	...	.610	...	...

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1985 64 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	3.20	3.27	3.20	3.27	3.30	.788	....	....
7	....	....	2.90A	3.30N	2.95	.753	4	4
8	....	3.10B	2.92A	3.10B	3.72	.829	....	2
11	....	....	3.60A	3.60A	3.57	.820	....	....
12	....	....	....	3.57N	....	.819	....	....
14	2.40	2.42B	2.40	2.42B	2.50	.701	10	10
15	2.40	2.40	1.80A	2.40	2.20	.643	4	14
18	2.05	2.40	2.00A	2.35A	1.87	.607	6	15
19	2.00	2.35	2.00	2.35	2.42	.682	33	33
20	2.15	2.27	2.10A	2.27	2.20	.653	10	43
21	2.30	2.50	2.30	2.50	2.65	.713	8	50
22	....	....	2.60A	2.65N	2.90	.733	....	52
25	2.90	2.90	2.75A	2.90	2.95	.750	3	53
26	....	3.30B	....	3.30B	3.40	.810	....	53
27	....	3.60B	3.35A	3.40N	3.45	.822	....	53
28	3.50	3.50	3.50	3.50	3.30	.810	5	51
29	....	3.50B	....	3.50B	3.55	.837	....	51

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.35A	3.35A	2.95	.776	....	51
2	....	....	....	2.95N	2.80	.764	....	51
3	....	....	2.50A	2.50A	2.30	.694	....	51
4	....	2.40B	2.20A	2.40B	2.37	.709	....	51
5	Exchange Closed: Good Friday							
8	2.25	2.30	2.15A	2.30	2.20	.691	6	55
9	....	2.30B	....	2.30B	2.62	.767	....	55
10	2.30	2.30	2.30	2.30	2.25	.706	8	57
11	2.25	2.32	2.15	2.15	2.05	.684	45	97
12	2.12@2.10	2.12	1.55	1.55	1.42	.561	76	102
15	1.40	1.45B	1.05	1.10A	1.15	.468	38	120
16	1.00	1.15	.80	.85B	.87	.390	106	175
17	.90	.90	.82	.90B	.90	.397	103	229
18	.97	1.10	.95A	1.00	.97	.406	104	249
19	1.10	1.12	1.00	1.05	1.00	.451	111	309
22	1.02	1.02	.90	.90	.92	.429	54	337
23	.80	.80	.55	.57	.60	.311	69	365
24	.70@.67	.70	.55	.62	.62	.336	112	429
25	.70	.72	.50	.50	.52	.311	206	582
26	.60	.62	.55	.57	.60	.357	175	682
29	.70	.90B	.70	.85	.92	.481	74	717
30	.85	.87	.50	.50	.47	.282	53	724

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40	.40	.32	.40	.37	.248	58	767
2	.37	.42	.20	.20@.22	.22	.150	74	772
3	.12	.15	.05	.07	.05	.036	448	906
6	.05	.07	.05	.07@.05	.05	.019	130	908
7	.07	.07	.05	.05	.02	.027	36	906
8	.07	.20	.07	.17	.15	.091	60	930
9	.20	.40	.20	.40	.40	.249	252	1031
10	.40	.85	.40	.75A@.70	.70	.388	268	926
13	.60@.55	.65	.42	.45	.42	.248	194	912
14	.55	.80	.50	.80@.75	.75	.479	128	841
15	.65	.87	.60A	.80	.80	.544	151	843
16	.75	.80	.55	.65B	.65	.493	222	784
17	.50	.50	.35	.40	.40	.423	106	807
20	.32@.30	.45	.25	.45	.45	.445	168	749
21	.30	.42	.15	.20	.20	.215	125	758
22	.22	.22	.12	.15	.12	.159	162	712
23	.12	.12	.05	.05	.05	.039	173	751
24	.07	.07	.02	.05@.02	.02	.241	396	5
27	Exchange Closed: Memorial Day							
28	....	....	....	....	....	.047	....	....

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1985 66 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	3.12B	....	3.12B	3.15	.693	....	104
3	2.95	2.95	2.95	2.95	2.85	.643	....	104
4	....	....	2.72A	2.72A	2.70	.636	1	103
7	....	....	2.60A	2.60A	2.65	.630	....	103
8	....	....	....	2.65N	2.30	.557	14	89
9	2.25	2.25	2.10A	2.10A	2.10	.553	10	89
10	2.40	2.40	2.40	2.40	2.40	.580	3	86
11	2.35	2.35	2.35	2.35	2.30	.570	....	86
14	....	....	2.22A	2.30N	2.40	.617	1	86
15	2.45	2.52	2.45	2.52	2.52	.633	3	87
16	2.60	2.70	2.50A	2.70	2.50	.623	2	87
17	....	....	....	2.50N	2.50	.620	....	87
18	2.60	2.70	2.60	2.70	2.62	.640	5	92
21	2.75	2.75	2.67	2.67	2.75	.651	6	94
22	2.55	2.60	2.50	2.50	2.40	.615	49	124
23	2.40	2.52B	2.40	2.52B	2.60	.646	3	124
24	2.72	2.72	2.72	2.72	2.72	.654	6	119
25	....	....	....	2.72N	2.85	.675	....	119
28	....	3.32B	....	3.32B	3.47	.739	....	119
29	....	....	....	3.47N	3.50	.750	....	119
30	3.22	3.25B	3.22	3.22	3.22	.721	7	117
31	3.22	3.22	2.90A	3.22	3.05	.711	1	116

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.20	3.30	3.20	3.30	3.45	.751	6	121
4	3.40	3.40	3.40	3.40	3.50	.759	1	120
5	....	....	....	3.50N	3.50	.758	....	120
6	....	....	3.22A	3.50N	3.17	.731	....	120
7	....	....	3.10A	3.10A	3.25	.739	....	120
8	....	....	3.20A	3.25N	3.30	.745	....	120
11	....	....	3.20A	3.20A	3.30	.752	....	120
12	3.17	3.50B	3.00A	3.50B	3.67	.784	2	120
13	....	....	3.40A	3.40A	3.30	.752	....	120
14	3.00	3.00	3.00	3.00	3.05	.724	27	120
15	....	....	....	3.05N	3.22	.742	....	120
18	Exchange Closed: President's Day							
19	2.75	2.75	2.75	2.75	2.72	.690	2	119
20	....	....	....	2.72N	2.70	.683	....	119
21	2.67	2.67	2.60A	2.60A	2.60	.681	1	118
22	2.30	2.30	2.30	2.30	2.35	.645	10	128
25	2.10	2.15	2.10	2.15	2.10	.602	11	139
26	....	2.20B	....	2.20B	2.30	.636	....	139
27	....	2.40B	....	2.40B	2.57	.674	....	139
28	2.30	2.40B	2.25A	2.25A	2.35	.649	1	139

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.20A	2.20A	2.17	.626	....	139
4	1.87	1.87	1.65	1.65	1.67	.543	2	140
5	1.65	1.85	1.65	1.82	1.75	.556	32	166
6	1.70	1.95	1.67	1.95	1.95	.598	12	170
7	1.85	1.85	1.60	1.70B	1.72	.551	11	173
8	1.60	2.25B	1.60	2.25B	2.32	.653	19	175
11	....	....	2.20A	2.20A	2.20	.635	....	169
12	2.10	2.10	2.05A	2.07	2.15	.633	2	169
13	1.80	1.80	1.77	1.77	1.80	.588	2	167
14	1.70	1.70	1.42A	1.42A	1.42	.479	23	181
15	1.40	1.40	1.00	1.20B	1.20	.431	37	205
18	1.10@1.07	1.30	1.07	1.17	1.10	.389	94	247
19	1.30	1.35	1.15	1.20	1.27	.467	46	287
20	1.17	1.35	1.10A	1.25	1.25	.433	56	296
21	1.50	1.60	1.47	1.55	1.55	.499	14	305
22	1.40	1.65	1.40	1.65	1.65	.521	20	310
25	1.50	1.70	1.50	1.60	1.65	.538	18	316
26	1.85	2.05B	1.65	1.95	2.02	.615	64	319
27	2.05	2.35	2.05	2.05	2.15	.629	26	311
28	2.00	2.10B	2.00	2.00	1.95	.611	....	311
29	2.10	2.20	1.90	2.00	2.17	.647	23	317

LIVE CATTLE OPTION ON FUTURES—CALLS

JUNE 1985 66 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.97	1.97	1.75	1.75	1.70	.555	7	312
2	1.70	1.70	1.55	1.55	1.62	.537	37	331
3	1.50	1.50	1.25	1.25	1.27	.450	43	358
4	1.15	1.45	1.15	1.30	1.30	.465	86	387
5	Exchange Closed; Good Friday							
8	1.20	1.20	.97	1.12A	1.12	.433	101	389
9	1.17@.20	1.60	1.17	1.50A	1.45	.522	129	451
10	1.35	1.35	1.10	1.15	1.15	.445	16	463
11	1.10	1.25	1.00	1.07	1.00	.417	75	498
12	1.02	1.02	.55	.55@.65	.60	.293	57	544
15	.65	.65	.45	.55	.52	.210	290	599
16	.45	.55	.35	.35	.35	.155	142	701
17	.37	.40	.30	.32A	.32	.170	79	733
18	.37	.40	.35	.37	.35	.174	19	739
19	.40	.45	.40	.45	.45	.202	46	728
22	.37	.42	.37	.40	.35	.178	23	739
23	.27	.30	.17	.20	.17	.106	172	795
24	.20	.22	.20	.20	.20	.117	62	791
25	.25	.25	.20	.20	.17	.102	70	841
26	.17	.17	.17	.17	.17	.123	20	850
29	.22	.30B	.20	.25	.25	.187	71	870
30	.25	.25	.10A	.10A	.10	.075	58	898

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.10	.10	.05	.05	.07	.059	24	913
2	.05	.05	.02	.02	.02	.026	31	922
3	.05	.05	.02	.02		.003	124	1012
6	.05	.05	.02	.05		.001	34	1022
7	.02	.02	.02	.02		.002	130	1023
8	.05	.05	.05	.05	.02	.012	15	1023
9	.05	.12	.02	.12	.07	.064	38	1014
10	.15	.15	.15	.15	.15	.123	14	999
13	.17@.20	.20	.15	.15	.12	.048	36	1002
14	.12	.20	.12	.20	.20	.139	257	920
15	.20	.30	.15	.22	.22	.164	351	880
16	.15	.15	.10	.12B	.12	.120	7	879
17	.07	.07	.05	.05	.05	.076	32	910
20	.02	.02	.02	.02	.02	.038	36	893
21	.02	.02	.02	.02	.02	.003	40	853
22	....	.03	.03	....	.02	.000	...	853
23	...	...	...	.02N	...	.000	5	848

JUNE 1985 68 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	2.00	2.12B	2.00	2.12B	2.25	.542	1	177
3	2.00	2.00	1.90	1.90	1.80	.487	7	182
4	1.60	1.60	1.60	1.60	2.05	.479	10	189
7	1.55	1.60	1.55	1.60	1.60	.470	6	195
8	1.65	1.65	1.55A	1.55A	1.50	.396	20	197
9	1.45	1.45	1.35	1.35	1.35	.391	32	192
10	1.45	1.50B	1.40A	1.40A	1.40	.417	1	193
11	...	...	...	1.40N	1.35	.406	...	193
14	1.40	1.60	1.40	1.50	1.50	.452	28	195
15	1.50	1.50	1.50	1.50	1.65	.468	1	196
16	1.50	1.62B	1.50	1.62B	1.52	.458	6	201
17	1.55	1.55	1.55	1.55	1.52	.453	17	205
18	1.60	1.60	1.55	1.60B	1.62	.474	37	233
21	1.60	1.67	1.60	1.67	1.67	.484	37	258
22	1.62	1.62	1.50	1.50	1.50	.445	30	262
23	1.57	1.65	1.57	1.65	1.65	.477	22	274
24	1.65	1.70	1.65	1.70	1.70	.485	35	306
25	1.70@.65	1.75	1.65	1.75	1.75	.507	25	317
28	1.95	2.25	1.90	2.25	2.25	.579	7	323
29	2.15	2.30	2.15	2.20A	2.30	.592	26	325
30	2.00	2.05	2.00	2.05	2.00	.556	46	325
31	1.90	1.90	1.67	1.85	1.82	.543	215	502

LIVE CATTLE OPTION ON FUTURES—CALLS

JUNE 1985 68 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.90	2.10B	1.90	2.10B	2.20	.591	42	517
4	2.12	2.20	1.90	2.20	2.20	.598	141	497
5	2.00	2.17	2.00	2.17	2.17	.596	5	499
6	1.85	1.85	1.77	1.83	1.92	.562	8	503
7	1.90	2.05B	1.87A	1.97	1.97	.571	4	512
8	1.97	2.00	1.90	2.00B	2.02	.578	15	527
11	1.97	2.05	1.92A	2.00	2.05	.583	24	546
12	2.20	2.40	1.80	2.20	2.30	.623	59	586
13	2.15	2.17	2.15	2.15	2.05	.581	5	573
14	1.90	2.00	1.75	1.75	1.85	.547	51	581
15	1.85	1.90B	1.80	1.85B	1.97	.568	10	581
18	Exchange Closed; President's Day							
19	1.75	1.75	1.40	1.40	1.55	.502	24	600
20	1.57	1.57	1.42	1.50B	1.57	.504	24	611
21	1.50	1.55	1.47	1.50	1.50	.490	40	625
22	1.42	1.45	1.25	1.42	1.35	.450	32	636
25	1.30	1.55	1.25	1.25	1.17	.402	114	546
26	1.25	1.30	1.20	1.27	1.30	.436	59	583
27	1.35	1.37	1.30	1.30	1.40	.476	11	583
28	1.22	1.25	1.15	1.15	1.25	.448	40	605

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.25	1.30	1.12	1.22	1.17	.422	31	620
4	1.00	1.00	.85	.90	.90	.337	72	683
5	.90	1.00	.87	.95A	.95	.348	47	710
6	1.00	1.07	1.00	1.05	1.05	.388	21	722
7	1.00	1.00	.85	.85	.87	.341	13	732
8	.95	1.30	.90	1.30	1.30	.441	223	783
11	1.22	1.30	1.20	1.20	1.20	.418	29	791
12	1.20	1.32B	1.20	1.22	1.20	.415	10	795
13	1.05	1.05	.90	.95	.95	.347	45	807
14	.80	.92	.70	.70	.72	.268	60	823
15	.70	.75	.50	.60	.57	.243	71	857
18	.55@.50	.70	.50	.60	.55	.207	93	875
19	.62	.75	.57	.75	.67	.266	106	884
20	.60	.70	.60	.70	.70	.238	37	882
21	.75@.77	.90	.72	.85	.80	.291	58	891
22	.85	1.02	.80	.90	.95	.309	40	901
25	.75	.95	.75	.82B	.82	.317	51	920
26	.80	1.25	.80	1.25	1.17	.390	63	936
27	1.10	1.25	1.05	1.10	1.10	.403	38	948
28	1.05	1.10	.92	.92	1.00	.382	13	959
29	1.05	1.17	1.00	1.10	1.15	.418	96	1000

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.02	1.02	.85	.90	.85	.321	31	1007
2	.85	.90	.77	.77	.77	.303	62	1032
3	.70	.70	.55	.55	.55	.230	94	999
4	.55	.67	.55	.57	.57	.239	121	1039
5	Exchange Closed; Good Friday							
8	.55	.55	.42	.55	.50	.207	143	1157
9	.50	.70	.50	.65	.65	.274	105	1186
10	.60	.62	.47	.47	.47	.212	41	1203
11	.45	.55	.42	.42	.42	.190	22	1198
12	.45	.45	.20	.20	.20	.111	150	1311
15	.25	.25	.15	.15	.15	.065	308	1541
16	.15	.20	.12	.12	.12	.042	59	1319
17	.10	.12	.10	.10	.10	.052	72	1328
18	.10	.15	.10	.12A	.12	.053	21	1315
19	.12	.17	.12	.15	.12	.064	24	1297
22	.10	.15	.10	.12B@.15	.12	.050	7	1290
23	.10	.10	.05	.05	.05	.023	27	1313
24	.10	.10	.07A	.07A	.05	.026	8	1312
25	.05	.05	.05	.05	.05	.021	1	1296
26	.05	.07	.05	.07	.05	.026	5	1295
29	.05	.07	.05	.05	.05	.044	52	1282
30	.07	.07	.05	.05	.02	.011	64	1272

LIVE CATTLE OPTION ON FUTURES—CALLS

JUNE 1985 68 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.05@.02	.05	.02	.05	.02	.008	17	1254
2....	....	....	....	.02N	....	.002	1	1267
3....	CAB	.03	.03	CAB	CAB	.000	....	1271
6....	.02	.02	.02	.02	....	.000	3	1261
7....	.02	.02	.02	.02	....	.000	3	1261
8....	.02	.02	.02	.02	....	.000	33	1269
9....	....	....	....	.02B	....	.009	....	1269
10....	.02	.05	.02	.05	.02	.022	7	1261
13....	.02@.05	.05	.02	.02	.02	.004	4	1249
14....	....	....	....	.02N	.02	.018	....	1249
15....	.02	.02	.02	.02	.02	.020	6	1241
16....	.02	.02	.02	.02	....	.010	2	1232
17....	CAB	CAB	CAB	CAB	CAB	.004	....	1233
20....	CAB	CAB	CAB	CAB	CAB	.000	....	1232
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1232
22....	CAB	CAB	CAB	CAB	CAB	.000	....	1232
23....	CAB	CAB	CAB	CAB	CAB	.000	1	1231
24....	CAB	CAB	CAB	CAB	CAB	.000	2	....

JUNE 1985 70 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	1.35B	....	1.35B	1.36	.389	....	49
3....	1.25	1.25	1.25	1.25	1.20	.337	....	49
4....	....	....	....	1.20N	1.20	.329	1	50
7....	1.00	1.00	1.00	1.00	1.00	.319	10	50
8....	1.00	1.00	1.00	1.00	.90	.255	11	61
9....	.90	.90	.80	.90	.80	.250	6	61
10....	.90	.90	.85	.85	.85	.271	6	58
11....	....	.87B	....	.87B	.87	.262	....	58
14....	.82	.90B	.82	.90B	.90	.300	2	59
15....	.90	.90	.82	.82	.85	.314	7	61
16....	.85	.92	.85	.87	.87	.304	31	87
17....	.90	.90	.85	.85	.85	.299	2	88
18....	.90	.90	.90	.90	.90	.317	5	93
21....	.90	.95	.90	.92A	.92	.324	16	110
22....	.85	.85	.85	.85	.85	.289	5	114
23....	.92	.92	.85	.85	.90	.317	21	131
24....	.95	.95	.92	.92	.92	.324	20	136
25....	.92	1.00	.92	1.00	1.00	.342	20	150
28....	1.15	1.30B	1.12	1.25	1.25	.410	102	205
29....	1.20	1.30	1.12	1.25B	1.25	.422	249	422
30....	1.20	1.20	1.12	1.15	1.15	.386	35	423
31....	1.15	1.15	.95	.95	1.02	.373	30	410

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.22	.95	1.20	1.20	.418	163	497
4....	1.15	1.20	1.00	1.10	1.15	.423	127	598
5....	1.20	1.20	1.05	1.15A	1.15	.421	3	599
6....	1.05	1.07	.85	1.00	1.02	.386	109	690
7....	1.02	1.05	.97	1.05	1.07	.394	36	713
8....	1.05	1.07	1.05	1.07	1.10	.399	11	721
11....	1.00	1.10	1.00	1.10B	1.12	.402	29	730
12....	1.17	1.27B	.90A	1.22B	1.30	.442	59	765
13....	1.17	1.22	1.15	1.20A	1.12	.399	13	771
14....	1.07	1.15	.92	.97B	1.00	.365	111	774
15....	.95	1.00	.95	1.00	1.02	.384	2	771
18....	Exchange Closed; President's Day							
19....	.90	.90	.80	.80	.80	.319	11	772
20....	.80	.82B	.75	.82B	.82	.320	25	779
21....	.77	.90	.77	.77A	.77	.306	159	809
22....	.65	.72	.65	.67	.65	.271	48	832
25....	.65	.80	.55	.60	.60	.229	391	599
26....	.65@.72	.72	.62	.62	.65	.256	80	665
27....	.70	.70	.67	.70	.70	.288	30	678
28....	.65	.65	.55	.60	.57	.263	35	622

LIVE CATTLE OPTION ON FUTURES—CALLS

JUNE 1985 70 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.57	.60	.57	.60	.57	.242	116	735
4....	.52	.52	.37	.37	.37	.175	184	842
5....	.40	.50	.40	.45	.45	.182	123	897
6....	.50	.55	.47	.50	.50	.210	64	948
7....	.47	.47	.40	.40	.37	.175	10	951
8....	.50	.67	.50	.65	.65	.250	79	1005
11....	.60	.60	.55	.55	.57	.228	32	1012
12....	.55	.62	.50	.60	.57	.225	13	1021
13....	.55	.55	.50	.50	.47	.174	66	1028
14....	.42	.45	.35	.35	.32	.122	30	1054
15....	.35	.35	.22	.27	.27	.113	83	1102
18....	.25	.30	.22	.25B	.25	.090	171	1255
19....	.30	.35	.30	.32	.30	.125	7	1261
20....	.30	.35	.27	.35	.30	.107	16	1279
21....	.37	.40	.37	.40	.37	.139	9	1280
22....	.37	.55	.37	.50	.47	.150	30	1292
25....	.35	.45	.30	.40	.40	.152	42	1304
26....	.35@.40	.62	.35	.47	.52	.202	124	1391
27....	.55	.60	.45	.45	.50	.210	99	1441
28....	.52	.52	.47	.47	.47	.193	44	1450
29....	.45	.55	.45	.50	.50	.218	29	1469

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.45	.47	.40	.40	.40	.147	58	1509
2....	.45	.45	.35	.35	.35	.134	25	1509
3....	.30	.30	.25	.25	.25	.090	26	1530
4....	.25	.27	.20	.20	.22	.095	59	1534
5....	Exchange Closed; Good Friday							
8....	.20	.25	.20	.20	.20	.074	50	1563
9....	.27	.30	.25	.25	.27	.108	79	1569
10....	.22	.25	.17	.17	.20	.074	30	1571
11....	.20	.22	.17A	.17A	.17	.063	11	1582
12....	.20	.20	.05	.05	.07	.030	46	1592
15....	.10	.10	.07	.07	.05	.014	13	1595
16....	.05	.10	.05	.07	.05	.007	152	1705
17....	.05	.07	.05	.07	.05	.011	35	1712
18....	.07	.07	.05	.05	.05	.011	19	1716
19....	.05	.07	.05	.07	.05	.014	34	1714
22....	.07	.07	.07	.07	.07	.009	2	1709
23....	.05	.05	.02	.02	.02	.003	153	1627
24....	.05	.05	.05	.05	.02	.003	21	1625
25....	....	....	....	.02N	.02	.002	6	1624
26....	.02	.05	.02	.05	.02	.003	7	1623
29....	.02	.02	.02	.02	.02	.006	1	1622
30....	.02	.02	.02	.02	....	.001	63	1621

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.02	.02	.02	.02	....	.000	8	1617
2....	.02	.02	.02	.02	....	.000	7	1818
3....	CAB	CAB	CAB	CAB	CAB	.000	....	1598
6....	CAB	.02	CAB	.02	....	.000	21	1614
7....	.02	.02	.02	.02	....	.000	5	1599
8....	CAB	CAB	CAB	CAB	CAB	.000	....	1597
9....	.02	.02	.02	.02	....	.000	1	1597
10....	.02	.02	.02	.02	.02	.002	3	1598
13....	....	....	....	.02N	....	.000	....	1595
14....	.02@.05	.05	.02	.05	.02	.001	5	1595
15....	.02	.02	.02	.02	....	.001	12	1617
16....	.02	.02	.02	.02	....	.000	1	1618
17....	CAB	CAB	CAB	CAB	CAB	.000	....	1618
20....	CAB	CAB	CAB	CAB	CAB	.000	5	1611
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1611
22....	CAB	CAB	CAB	CAB	CAB	.000	....	1611
23....	CAB	CAB	CAB	CAB	CAB	.000	....	1611

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1985 72 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2		72B		72B	72	255		32
3	72	72	72	72	65	212	2	34
4				65N	65	205		34
7	62	62	62	62	62	197	10	34
8			60A	60A	60	148		34
9	50	50	50	50	50	145	1	35
10				50N	50	159		35
11				50N	47	152		35
14				47N	47	179		35
15	50	50	50	50	50	189	9	38
16	50	52	50	52	52	181	33	71
17	55	55	45	45	50	177	13	83
18		52B		52B	52	190		83
21	50	50	50	50	50	194	2	85
22	40	50	40	50	50	168	53	125
23				50N	52	188	2	127
24	52	52	52	52	52	193	10	137
25	55	60	55	57	57	207	7	139
28	60	70	60	70	70	259	53	192
29	67	70	65	67	67	269	393	581
30	65	65	65	65	65	238	1	580
31	65	65	55	55	55	227	5	584

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	62	62	62	62	62	264	1	585
4	50	55	45	55	55	267	351	784
5	55	60B	55	55	55	264	83	707
6	50	50	50	50	50	234	150	810
7	50	52B	50	52B	52	240	55	810
8	60	60	52	52	55	244	19	811
11	60	60	50	50	55	244	4	815
12	60	60	55A	57	62	277	[illegible]	825
13	65	65	60A	60A	55	240	1	826
14	47	55	47	52	47	213	270	961
15	47	47	47	47	47	227	1	949
18	Exchange Closed; President's Day							
19	45	45	40	40	37	175	2	950
20	30	40	30	40	37	175	9	957
21	40	40	37A	37A	35	165	248	1132
22	32	32	27	30	30	140	34	1160
25	35	35	30	30	32	111	486	704
26				32N	32	128	13	714
27	30	35	30	35	35	148	6	719
28	35	35	30	30	30	131	13	698

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	30	30	25	25	27	117	8	705
4	22	22	17	17	17	076	55	737
5	20	22	20	22	20	079	236	841
6	22	22	20	22	22	095	11	852
7	20	20	15	17	17	075	11	860
8	22	25B	20	25B	27	118	7	862
11	30	30	30	30	27	103	35	885
12	22	30	22	25	25	100	28	909
13	22	22	22	22	20	071	43	909
14	17	17	15	17@15	17	044	49	931
15	17	20B	12	15A	12	044	22	953
18				12N	12	032	8	957
19	20	20	20	20	17	048	10	966
20				17N	15	039		966
21	15	20B	15	15	17	054	1	970
22	15	30	15	30@25	27	059	19	982
25	20	22	17	22	20	059	21	995
26	25	25	22	25	25	084	66	1059
27	25	25	25	25	25	088	81	1135
28			22A	22A	22	079		1135
29	22	22	22	22	22	091	1	1136

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1985 72 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	22	22	17A	17A	17	052	25	1136
2	20	20	17	17	17	046	7	1134
3	15	15	12	12	12	027	22	1153
4				12N	12	029		1154
5	Exchange Closed; Good Friday							
8	12	12	10	10	10	020	124	1166
9	10	12	10	10	10	032	24	1206
10	07	07	07	07	07	019	4	1192
11	07	07	07	07	07	015	2	1194
12	05	05	05	05	05	005	1	1174
15	02	02	02	02	02	002	113	1176
16	02	02	02	02	02	001	8	1158
17				02N	02	001		1158
18				02N	02	001		1158
19	CAB	CAB	CAB	CAB	02	002		1158
22				02N	02	001		1158
23				02N		000		1158
24	02	02	CAB	CAB	CAB	000	26	1132
25	CAB	CAB	CAB	CAB	CAB	000		1132
26		03	03			000	1	1131
29	02	02	02	02		000	3	1130
30	CAB	CAB	CAB	CAB	CAB	000	2	1130

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		1130
2	CAB	CAB	CAB	CAB	CAB	000		1130
3	CAB	CAB	CAB	CAB	CAB	000		1130
6	02	02	02	02		000	2	1131
7	CAB	CAB	CAB	CAB	CAB	000	4	1129
8	CAB	CAB	CAB	CAB	CAB	000		1129
9	CAB	CAB	CAB	CAB	CAB	000		1128
10	02	02	02	02		000	2	1130
13	CAB	CAB	CAB	CAB	CAB	000	2	1131
14	CAB	CAB	CAB	CAB	CAB	000		1131
15	CAB	CAB	CAB	CAB	CAB	000		1130
16	CAB	CAB	CAB	CAB	CAB	000		1130
17	CAB	CAB	CAB	CAB	CAB	000		1130
20	CAB	CAB	CAB	CAB	CAB	000		1130
21	CAB	CAB	CAB	CAB	CAB	000		1130
22	CAB	CAB	CAB	CAB	CAB	000		1130
23	CAB	CAB	CAB	CAB	CAB	000		1130

JUNE 1985 74 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	47	47	47	47	47	152	3	39
3	40	45	35	35	35	121	21	60
4				35N	35	117		60
7				35N	35	110		60
8				35N	35	078		60
9			32A	32A	32	075		60
10				32N	32	085		60
11				32N	30	[illegible]		60
14				30N	30	096		60
15				30N	30	103		60
16				30N	30	097		60
17				30N	30	094		60
18				30N	30	103		60
21				30N	30	105		60
22				30N	30	087		60
23				30N	30	100		60
24				30N	30	103		60
25	35	35	32	32	32	112	3	59
28				32N	32	147		59
29		35B		35B	35	153		59
30	35	42B	35	35	35	131	30	89
31	30	30	30	30	30	123	20	81

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1985 74 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	30	30	30	30	35	146	2	81
4	35	35	30A	30A	30	149	15	91
5			27A	27A	27	146	6	97
6	25	25	20	22	20	126	130	176
7	22	27	22	27	27	129	71	247
8	30	30	30	30	30	132	69	288
11	30	30	30	30	30	130	7	295
12				30N	32	152		295
13	25	25	25	25	25	127	4	295
14	22	25	22	25	22	108	102	395
15	17	17	17	17	20	117	1	395
18	Exchange Closed: President's Day							
19				20N	17	083		395
20	15	15	15	15	15	083	4	395
21	20	20	20	20	15	076	101	496
22	17	17	17	17	15	062	1	497
25				15N	10	046		497
26	17	17	10	10	10	054	13	510
27	20	20	12	20	15	065	4	510
28	17	17	17	17	12	055	2	500

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	15	15	15	15	12	047	6	506
4	10	10	07	07	07	027	4	506
5	12	15	10A	12	12	029	20	526
6				12N	12	036	10	531
7	10	10	10	10	10	026	11	542
8	12	12	12	12	12	046	2	542
11				12N	10	038		542
12				10N	10	036		542
13				10N	07	023		542
14				07N	05	013		542
15	10	10	10	10	05	014	5	547
18				05N	05	009		542
19	05	07B	05	07B	07	015	4	543
20				07N	07	012		543
21	15	15	12A	12A	10	017	1	542
22	15	15	15	15	12	019	5	542
25				12N	12	018		542
26				12N	12	026		542
27	15	15	15	15	12	030	6	543
28	10	10	10	10	10	025	1	544
29	10	10	10	10	10	030	3	545

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10	10	07A	07A	07	014	1	546
2				07N	07	012		545
3	05	05	05	05	05	006	44	546
4				05N	05	006		547
5	Exchange Closed: Good Friday							
8				05N	05	004		545
9				05N	05	007		545
10				05N	05	003		545
11				05N	05	002		545
12	02	02	02	02	02	000	2	547
15				02N	02	000		545
16				02N		000		545
17	CAB	CAB	CAB	CAB	CAB	000		545
18	CAB	CAB	CAB	CAB	CAB	000		545
19	CAB	CAB	CAB	CAB	CAB	000		545
22	CAB	CAB	CAB	CAB	CAB	000		545
23	CAB	CAB	CAB	CAB	CAB	000	5	545
24	CAB	CAB	CAB	CAB	CAB	000		545
25						000		545
26						000		545
29	CAB	CAB	CAB	CAB	CAB	000		545
30	CAB	CAB	CAB	CAB	CAB	000		545

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1985 74 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		545
2	02	02	02	02		000	7	549
3	CAB	CAB	CAB	CAB	CAB	000		548
6	CAB	CAB	CAB	CAB	CAB	000	1	548
7	CAB	CAB	CAB	CAB	CAB	000	2	548
8	CAB	CAB	CAB	CAB	CAB	000		548
9	CAB	CAB	CAB	CAB	CAB	000		545
10	CAB	CAB	CAB	CAB	CAB	000		545
13	CAB	CAB	CAB	CAB	CAB	000		545
14	CAB	CAB	CAB	CAB	CAB	000		545
15	CAB	CAB	CAB	CAB	CAB	000		545
16	02	02	02	02		000	2	547
17	CAB	CAB	CAB	CAB	CAB	000		547
20	CAB	CAB	CAB	CAB	CAB	000		545
21	CAB	CAB	CAB	CAB	CAB	000		545
22	CAB	CAB	CAB	CAB	CAB	000		545
23	CAB	CAB	CAB	CAB	CAB	000		546

AUGUST 1985 50 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	5 60	5 60	5 60	5 60	4 77	999		
22			4 70A	4 70A	4 17	999	1	1
23	4 80	5 10B	4 80	4 80	3 56	999	1	1
24		3 80B		3 80B	2 55	999		1
25				2 55N	2 87	999		1
26			2 80A	2 80A	2 80	998		

AUGUST 1985 52 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	4 10	4 10	4 10	4 10	3 76	968	1	1
16				3 75N	4 86	996		1
17			4 15A	4 15A	4 07	989		1
18			4 00A	4 00A	3 57	983		1
19		3 60B		3 60B	2 82	964		1
22				2 82N	2 27	969		1
23		3 00B		3 00B	1 65	939		1
24	95	1 30	80	80	72	753	4	5
25	90	1 15B	90	1 05	95	936	32	16
26			05A	05A	02	286		

AUGUST 1985 54 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	2 00	2 00	2 00	2 00	1 82	818	1	1
19		1 90B		1 90B	1 27	693		1
22	1 10	1 10	75	85@ 90	96	562	8	9
23	90	1 25B	40	40	35	333	9	15
24	40	40	07	10	07	040	66	79
25	10	15	05	05	07	028	54	105
26	02	02	02	02		000	4	
27	2 15	2 15	2 15	2 15	2 60	710	1	1
28		2 85B		2 85B	2 85	750		1

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 56 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.50	2.90B	2.00A	2.00A	1.77	.610	...	1
2	1.75	2.20B	1.75	2.20B	2.72	.752	1	2
3	2.85	3.40B	2.85	3.20	3.47	.835	6	8
4	Exchange Closed; Independence Day							
5	...	3.60B	...	3.60B	4.27	.904	...	8
8	...	...	3.85A	3.85A	3.35	.861	...	8
9	...	...	3.20A	3.20B	2.57	.795	...	8
10	...	...	2.55A	2.55A	2.10	.740	...	8
11	...	2.20B	1.75A	1.75A	2.20	.764	...	8
12	1.57	1.57	1.57	1.57	1.55	.664	10	18
15	.80	.95	.70	.70	.72	.429	31	48
16	.75@.70	1.25B	.60	1.25B	1.40	.673	36	70
17	.85	1.00	.80	1.00	.95	.517	66	112
18	.85	.85	.65	.70	.70	.398	15	114
19	.72	.80	.50	.52	.50	.227	91	144
22	.50	.50	.15	.20	.20	.067	214	284
23	.30	.40	.07A	.07A	.10	.009	40	301
24	.05	.05	.02	.02	.02	.000	32	304
25	.02	.02	.02	.02	...	.000	30	313
26	CAB	CAB	CAB	CAB	CAB	.000	2	...

AUGUST 1985 58 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	2.40	2.40	2.40	2.40	2.32	.688	1	1
21	2.35	2.50	2.30A	2.50	2.35	.693	1	2
24	1.65	1.65	1.40	1.42A	1.42	.494	27	29
25	1.45	1.50	1.35	1.50	1.35	.482	43	61
26	1.65	1.70B	1.35	1.45	1.40	.489	25	75
27	1.20	1.40	1.10	1.40	1.40	.504	78	119
28	1.75	1.75	1.65	1.65	1.57	.550	16	126

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.55	1.55	.95	1.00	.90	.381	12	130
2	1.00	1.35	.90	1.35	1.45	.535	56	153
3	1.60	2.10	1.60	2.00	2.05	.643	51	165
4	Exchange Closed; Independence Day							
5	2.15	2.50	2.15	2.50	2.55	.749	41	149
8	1.80	1.85	1.65	1.72	1.80	.656	12	151
9	1.65	1.80	1.20A	1.25	1.25	.547	38	139
10	1.35	1.35	.80	.87	.87	.466	60	173
11	1.00	1.05	.55	.90	.95	.487	99	240
12	.75	.75	.60	.60	.57	.361	33	254
15	.35	.35	.20	.25	.22	.126	122	246
16	.25	.40	.17	.40	.45	.288	49	266
17	.20	.25	.17	.25	.25	.153	20	260
18	.22	.30	.22	.22A	.17	.082	119	331
19	.20	.25	.20	.20	.15	.025	104	373
22	.17	.17	.02	.05	.05	.000	89	389
23	.05	.05	.02	.02A	...	.000	20	386
24	CAB	CAB	CAB	CAB	CAB	.000	2	385
25	CAB	CAB	CAB	CAB	CAB	.000	...	385

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 60 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.90	2.90	2.65A	2.65A	2.40	.640	2	2
6	2.40	2.75B	2.35A	2.75B	2.75	.680	8	8
7	2.70	3.20	2.70	3.20	2.85	.674	245	250
8	3.00	3.80	3.00	3.80	3.60	.743	25	248
9	3.82	3.95B	3.82	3.82	4.25	.778	6	248
10	4.05	4.20	4.05	4.20	4.60	.802	9	248
13	...		4.50A	4.50A	4.25	.783	...	248
14	...	4.45B	...	4.45B	5.15	.839	...	245
15	...	...	...	5.15N	5.40	.854	...	245
16	...	...	5.25A	5.25A	5.17	.851	...	245
17	4.90	4.90	4.90	4.90	4.97	.841	2	243
20		5.10B	4.80A	5.10B	5.12	.853	...	243
21	...	...	4.85A	4.85A	4.55	.828	...	243
22			...	4.55N	4.77	.838	...	243
23		4.85B		4.77N	4.85	.848	...	243
24		4.90B	...	4.90B	5.57	.888	...	243
27	Exchange Closed; Memorial Day							
28	5.50	5.50	5.25	5.25	5.15	.871	13	241
29	...	...	5.00A	5.00A	5.05	.865	...	241
30		...	4.00A	4.00A	3.75	.783	...	241
31			3.50A	3.65A	3.42	.757	...	241

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			3.00A	3.42N	3.42	.766	...	241
4		...	2.50A	3.42N	2.62	.688	...	241
5	2.85	2.95	2.80A	2.95	3.05	.737	2	242
6		3.20B		3.20B	3.47	.807	...	242
7		3.80B		3.80B	3.77	.843		242
10		3.80B	3.65A	3.65A	2.97	.778	...	242
11	3.45	3.45	3.05A	3.45	3.50	.827	1	243
12	3.25	3.25	3.25	3.25	2.95	.779	3	240
13			2.80A	2.80A	2.65	.748	...	240
14	...	2.82B	...	2.65N	2.72	.762	...	240
17	2.60	2.77B	2.60	2.60	2.32	.715	...	240
18	1.90	1.92	1.70A	1.80	1.70	.595	4	241
19	1.70	1.85B	1.70	1.85B	1.85	.621	50	291
20	1.60	1.60	1.15	1.20	1.20	.427	75	330
21	1.30	1.37	1.17	1.37	1.30	.429	75	386
24	.95@1.00	1.00	.65	.70	.75	.233	96	438
25	.75	.80	.62	.72A	.70	.291	148	530
26	.90	.90	.60	.65	.67	.294	64	551
27	.50	.72	.50	.70	.70	.304	63	576
28	.95	.95	.85	.90	.85	.342	39	587

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.75	.75	.50	.50A	.47	.193	63	617
2	.45	.70	.42	.70	.70	.313	124	673
3	.80	1.05B	.80	1.00	1.00	.413	155	753
4	Exchange Closed; Independence Day							
5	1.10	1.30	.90	1.20	1.32	.523	354	594
8	.90	.90	.60	.70@.75	.75	.396	83	601
9	.60	.75	.40	.40	.45	.286	31	599
10	.45	.50	.30	.30	.35	.215	76	602
11	.35	.37	.20	.37	.32	.223	29	604
12	.20	.20	.15	.15	.17	.134	32	610
15	.12	.15	.07	.07	.07	.019	9	618
16	.07	.10	.05	.05	.07	.062	30	604
17	.05	.07	.05	.05	.05	.020	4	600
18	.05	.05	.05	.05	.05	.006	33	608
19	.05	.05	.05	.05	.02	.000	5	593
22	.02	.02	CAB	CAB	.02	.000	3	596
23				.02N		.000		596
24	.02	.02	.02	.02		.000	2	595
25	CAB	CAB	CAB	CAB	CAB	.000	1	591
26	.02	.02	.02	.02		.000	1	...

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 62 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	2 70	2 70	2 70	2 70	2 96	884	2	2
18				2 95N	3 30	723		2
19				3 30N	3 45	742		2
22			3 40A	3 40A	3 27	729		2
23			3 15A	3 15A	2 87	689		2
24				2 87N	3 06	707		2
25				3 05N	2 92	694		2
26				2 92N	3 10	708		2
29				3 10N	3 45	748		2
30	3 10	3 10	2 75	2 75	2 77	680	2	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2 65	2 65	2 65	2 65	2 82	687	1	4
2			2 80A	2 80A	2 15	590		4
3	1 85	1 85	1 30	1 30	1 35	448	8	11
6	1 35	2 10	1 30	2 10	2 10	488	34	37
7	1 95	2 15B	1 80	2 15B	2 10	506	29	52
8	2 25	2 50	2 25	2 50	2 45	585	33	80
9	2 60	3 00	2 50	3 00	2 87	644	12	78
10	2 90/ 92	3 25	2 72	3 20	3 20	674	72	81
13	3 20	3 20	3 00	3 00	2 87	647	20	75
14	3 00	3 70	3 00	3 65	3 60	720	24	59
15	3 65	3 65	3 60A	3 60A	3 82	740	2	57
16			3 75A	3 75A	3 62	735		57
17	3 60	3 65	3 45	3 45	3 42	720	7	59
20		3 50B	3 30A	3 50B	3 47	734		58
21	3 20	3 25	3 20	3 20A	3 12	698	13	57
22	3 10	3 15B	3 00A	3 05	3 20	711	4	57
23	3 20	3 25	3 15	3 15	3 22	723	6	53
24		3 30B		3 30B	3 85	782		52
28	3 85	3 86	3 50	3 50	3 47	751	8	56
27	Exchange Closed: Memorial Day							
29			3 25A	3 47N	3 30	740	1	56
30	2 80	2 80	2 20A	2 20A	2 36	626	3	56
31	2 20	2 40	2 10	2 20A	2 10	592	32	85

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1 95	2 10	1 80	2 10	2 05	598	18	97
4	1 80	1 80	1 30	1 50	1 50	504	54	125
5	1 70	1 80	1 60A	1 80	1 75	558	7	127
6	1 80	2 15	1 80	2 10A	2 06	622	30	126
7	2 35	2 40	2 27	2 40	2 30	673	16	128
10	2 20	2 35B	1 95A	1 95A	1 66	575	6	124
11	1 72	1 85B	1 72	1 80B	2 06	641	7	128
12	2 15	2 15	1 80A	1 80A	1 66	571	3	129
13	1 67	1 70	1 50	1 50	1 45	528	7	129
14	1 40	1 60	1 40	1 55	1 56	543	19	141
17	1 56	1 65	1 20	1 20	1 25	476	28	135
18	1 00	1 00	82	85	82	347	168	266
19	90/ 92	1 00	82	92	95	369	119	349
20	85	85	57	62	62	201	154	368
21	62	75	62	75	65	200	292	613
24	40	40	32	37/ 35	37	077	123	654
25	40	45	30	30	32	149	164	773
26	40	42	32A	37	35	149	72	820
27	30/ 27	37	25	37	37	154	56	842
28	45	50	40	40	42	178	38	85

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 62 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	40	40	20	20	22	079	38	862
2	20	37	17	35A	35	148	42	835
3	40	42	37	42	45	215	51	825
4	Exchange Closed: Independence Day							
5	50	60	35	60	60	295	42	811
8	40	40	27A	27A	30	182	38	821
9	25	25	17	20	17	110	31	794
10	15/ 20	20	10	10	12	070	71	817
11	15	15	05	07	07	071	14	813
12	05/ 07	07	06	07	06	033	100	689
15			02A	02A	02	001	12	680
16				02N	02	006	1	676
17	02	02	02	02	02	001	1	675
18	02	02	02	02	02	000	12	675
19	CAB	CAB	CAB	CAB	02	000	1	664
22				02N	02	000		661
23	CAB	CAB	CAB	CAB	CAB	000	1	661
24	CAB	CAB	CAB	CAB	CAB	000		660
25	CAB	CAB	CAB	CAB	CAB	000		660
27					1 75	696		

AUGUST 1985 64 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	2 10	2 40	2 10	2 40	2 15	574	3	3
19	2 20	2 35	2 20	2 35	2 36	617	4	7
20	2 50	2 50	2 50	2 50	2 52	615	1	8
21	2 60	2 67	2 60	2 67	2 67	640	4	12
22				2 67N	2 90	659		12
25				2 90N	2 96	675		12
26				2 95N	3 40	718		12
27				3 40N	3 30	708		12
28	3 25	3 25	3 25	3 25	3 20	691	1	13
29			3 17A	3 17A	3 12	686		13

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			2 95A	2 95A	2 67	643		13
2				2 67N	2 70	649		13
3			2 45A	2 45A	2 47	622		13
4				2 47N	2 47	631		13
5	Exchange Closed: Good Friday							
8	2 40	2 40	2 40	2 40	2 35	614	1	13
9	2 50	2 60	2 50	2 60	2 67	659	3	14
10			2 60A	2 60A	2 50	642	1	14
11				2 50N	2 37	630		14
12	2 40	2 40	2 15A	2 15A	2 10	569	1	15
15	2 10	2 10	1 80	1 80	2 00	558	6	20
16	1 75	1 90	1 60A	1 66	1 72	511	9	28
17	1 60	1 80B	1 50	1 70B	1 77	518	40	58
18	1 95	2 00B	1 96	1 97	2 07	563	13	70
19	2 35	2 36	2 00	2 20	2 17	584	6	71
22	2 07	2 10	1 87	1 87	2 02	566	54	102
23	1 80	1 80	1 70	1 70	1 75	518	142	199
24	1 75	1 96	1 75	1 95	1 87	538	110	263
25	1 87	1 87	1 75A	1 75A	1 77	522	37	264
26	1 77/ 80	1 85	1 77	1 86	1 90	538	36	269
29	2 00	2 05	2 00	2 05	2 15	582	5	269
30	2 05	2 05	1 60	1 60	1 66	502	13	260

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 64 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1 55// 52	1 70	1 50	1 70	1 67	508	21	291
2	1 67	1 67	1 20	1 20	1 20	404	85	372
3	1 00// 10	1 10	70	70	70	273	331	612
6	75	1 00	70	90	80	305	221	741
7	80// 75	1 06B	75	1 06B	1 00	341	40	748
8	1 40	1 66	1 40	1 66	1 50	416	177	764
9	1 70	1 90	1 57	1 90	1 80	495	259	754
10	1 80	2 06	1 80	2 05	2 05	527	61	772
13	2 05	2 20	1 90A	1 92	1 80	494	177	771
14	2 00	2 42	2 00	2 36	2 37	575	72	738
15	2 30	2 50	2 25A	2 40	2 45	598	111	745
16	2 30	2 40	2 25A	2 35	2 35	591	20	737
17	2 10	2 25	2 10	2 15	2 15	572	20	723
20	1 90	2 05B	1 90	2 05B	2 10	584	233	593
21	2 00	2 06	1 75	1 75	1 86	541	194	505
22	1 90	1 92	1 75	1 92	1 92	555	35	501
23	1 97	2 05	1 90A	1 95	1 97	588	41	501
24	2 07	2 35B	2 07	2 35B	2 45	639	8	498
27	Exchange Closed: Memorial Day							
28	2 45	2 75	2 15A	2 15A	2 12	594	69	543
29	2 00	2 06	1 87	2 00	2 00	580	31	548
30	1 70// 65	1 70	1 10	1 15	1 20	450	114	592
31	1 10	1 35	1 10	1 15	1 15	414	88	649

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1 10	1 20	1 00	1 10	1 05	415	132	723
4	96	95	60	80	77	323	111	740
5	85	1 00	85	92	92	372	58	752
6	97	1 17	92	1 06	1 05	411	102	751
7	1 20	1 30	1 15	1 25	1 22	463	54	756
10	1 25	1 25	70	75A// 70	75	356	101	824
11	80	1 15	80	1 05B// 15	1 05	419	59	829
12	1 05	1 07B	80	80	80	347	64	812
13	86	86	70	72	70	306	248	937
14	75	82	67	75	72	316	99	1002
17	72	80	55	55	56	252	121	1066
18	50	50	30	37	35	156	137	1130
19	40	50	37	50	47	169	89	1177
20	42// 40	42	27	35	32	071	234	1168
21	30	40	30	32	32	069	204	1254
24	20	25	17	20	20	018	67	1239
25	20	22	17	17	20	065	60	1253
26	20	25	15	15	20	064	28	1233
27	15	20	15	20	20	066	31	1244
28	20	20	15	17	20	077	65	1246

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	15	15	10	10	10	026	9	1243
2	07	17	07	15	15	056	23	1246
3	10	15	10	15	15	080	23	1234
4	Exchange Closed: Independence Day							
5	15	15	12	12	15	133	2	1235
8			10A	10A	10	063	1	1236
9	07	07	07	07	07	031	5	1229
10	06	06	02	02	06	016	9	1220
11	02	02	02	02	02	016	2	1218
12	02	02	03	CAB	02	005	73	1189
15	02	02	02	02	02	000	16	1197
16				02N	02	000		1183
17				02N	02	000		1183
18				02N	02	000		1180
19				02N		000		1181
22	CAB	CAB	CAB	CAB	CAB	000		1179
23	CAB	CAB	CAB	CAB	CAB	000		1180
24	CAB	CAB	CAB	CAB	CAB	000		1180
25	CAB	CAB	CAB	CAB	CAB	000		1180

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 66 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	Exchange Closed: President's Day							
19	1 95	1 95	1 95	1 95	2 00	546	1	1
20			1 95A	1 95A	1 95	542		1
21	1 92	1 92	1 92	1 92	1 90	523	1	2
22	1 72	1 90	1 70	1 70	1 80	511	9	11
25	1 75	1 75	1 72A	1 75	1 82	527	8	7
26	1 82	1 82	1 65	1 65	1 75	529	22	26
27	1 80	1 85B	1 65	1 70	1 70	544	504	514
28	1 70	1 70	1 65	1 65	1 62	525	8	515

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1 62	1 65B	1 62	1 62	1 62	527	1	516
4	1 50	1 50	1 45	1 50B	1 50	482	7	522
5	1 40	1 55B	1 35	1 40B	1 55	488	3	521
6	1 60	1 62B	1 47	1 62B	1 62	498	8	517
7	1 60	1 60	1 45	1 50	1 50	478	306	532
8				1 50N	1 82	533	5	537
11	1 67	1 67	1 62A	1 62A	1 60	502	9	539
12	1 45	1 60	1 45	1 60	1 70	529	8	539
13	1 60	1 60	1 50	1 50	1 50	504	9	534
14	1 42// 45	1 52	1 35A	1 35A	1 27	449	21	549
15	1 25	1 30	1 05	1 10	1 15	430	53	548
18	1 07	1 45	1 07	1 35	1 10	417	21	553
19	1 30	1 50	1 30	1 45A	1 42	460	18	562
20	1 40	1 50	1 40	1 50	1 45	456	28	576
21	1 55	1 70	1 55	1 65	1 55	483	31	583
22	1 50	1 80	1 50	1 80	1 80	503	6	584
25	1 80	1 90	1 70A	1 90	1 85	519	9	587
26	1 95	2 20B	1 95	2 20B	2 20	566	3	587
27		2 25B	2 15A	2 15A	2 10	554		587
28			2 05A	2 05A	2 00	535	1	588
29	1 95	2 15B	1 90	2 00	1 97	529	6	585

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1 80	1 80	1 65	1 65	1 65	479	20	582
2	1 50	1 65	1 50	1 60	1 62	485	89	560
3	1 55	1 55	1 45	1 45	1 45	456	35	575
4	1 50	1 60	1 50	1 50	1 45	464	15	566
5	Exchange Closed: Good Friday							
8	1 40	1 40	1 35	1 40	1 35	443	11	566
9	1 50	1 70	1 50	1 60A	1 55	490	9	564
10	1 55	1 65	1 45A	1 50	1 45	470	40	591
11	1 52	1 60B	1 45	1 45	1 40	457	9	588
12	1 52	1 52	1 12	1 12	1 10	394	12	590
15	1 20	1 20	1 02	1 07	1 10	382	23	598
16	1 05	1 10	90	90	90	336	58	591
17	95	1 00B	85	95B	97	354	17	588
18	1 00	1 20	1 00	1 20B	1 17	396	29	607
19	1 25	1 32	1 17	1 22	1 22	416	18	626
22	1 10	1 25	1 02	1 20	1 15	395	72	691
23	95	95	80	87	92	349	25	699
24	95	1 05	95	1 05	1 02	367	24	721
25	1 05	1 05	1 00	1 00	97	351	10	731
26	1 00	1 07	95	97B	1 00	365	92	807
29	1 10	1 15	1 02	1 15	1 15	405	146	873
30	1 12	1 12	65	65	75	328	57	899

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 66 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.75	.85B	.70	.85B	.90	.333	242	1043
2....	.65	.65	.50	.65	.57	.243	15	1039
3....	.45	.50	.30	.30	.32	.144	70	1085
6....	.35	.57	.35	.55	.45	.164	55	1084
7....	.40	.65	.40	.65	.60	.206	97	1071
8....	.67	1.00	.65	1.00	.92	.265	32	1089
9....	1.00@.95	1.05	.85	1.05	1.05	.351	32	1104
10....	1.05	1.10	.90	1.05	1.20	.381	44	1141
13....	1.15	1.15	1.00	1.05@1.00	1.02	.347	31	1167
14....	1.15@1.12	1.45	1.12	1.35	1.40	.423	56	1177
15....	1.30@1.35	1.47	1.25	1.35	1.47	.445	56	1211
16....	1.37	1.40	1.25	1.40	1.40	.437	30	1209
17....	1.30	1.30	1.20	1.20	1.25	.417	60	1054
20....	1.15	1.22	1.07	1.15	1.22	.426	44	1066
21....	1.15	1.15	.95	.95	1.00	.383	39	1045
22....	.95	1.00B	.90	1.00B	1.05	.395	27	1044
23....	1.00	1.05	.95	1.05	1.05	.406	39	1076
24....	1.10	1.25	1.10	1.25	1.37	.478	43	1095
27....	Exchange Closed; Memorial Day							
28....	1.35	1.35	.85	1.00	1.05	.426	48	1118
29....	.85	1.00	.85	1.00	1.00	.410	47	1138
30....	.80	.80	.60	.60	.62	.288	132	1224
31....	.60@.62	.70	.52	.55	.55	.256	61	1192

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.55	.57	.47	.52	.52	.254	56	1221
4....	.45	.47	.30	.35	.35	.181	351	1062
5....	.40	.50	.40	.40	.40	.217	44	1079
6....	.45	.55	.45	.50	.47	.228	91	1050
7....	.55	.65	.55	.60@.57	.57	.268	36	1066
10....	.52	.52	.30	.30	.32	.181	250	1084
11....	.37	.42	.37	.42B	.42	.226	15	1090
12....	.45	.47	.30	.32B	.30	.172	31	1098
13....	.32	.40	.27	.27	.27	.142	80	1103
14....	.30	.40	.27	.30@.27	.27	.146	56	1124
17....	.35	.40	.22	.22	.22	.104	82	1166
18....	.22	.25	.15	.15	.15	.054	90	1188
19....	.17@.15	.22	.15	.20	.17	.059	29	1196
20....	.15	.17	.15	.15	.15	.018	71	1171
21....	.17	.20	.17	.20	.15	.017	75	1152
24....	.10	.12	.10	.10	.10	.003	6	1156
25....	.12	.12	.12	.12	.07	.024	17	1158
26....	.12	.12	.07	.07	.07	.023	6	1154
27....	.07	.12	.07	.12	.07	.023	40	1179
28....	.12	.12	.07	.07	.07	.028	59	1171

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.05@.02	.05	.02	.05@.02	.02	.007	3	1175
2....	.05	.05	.05	.05	.05	.017	14	1171
3....	.05	.05	.05	.05	.05	.030	8	1168
4....	Exchange Closed; Independence Day							
5....	.05	.05	.05	.05	.05	.047	3	1168
8....	.05	.05	.02	.02	.02	.016	8	1167
9....	....	....	....	.02N	.02	.006	2	1169
10....	....	....	....	.02N	.02	.002	....	1169
11....	....	....	....	.02N		.002		1169
12....	CAB	CAB	CAB	CAB	CAB	.000	....	1169
15....	CAB	CAB	CAB	CAB	CAB	.000	1	1149
16....	CAB	CAB	CAB	CAB	CAB	.000	....	1148
17....	CAB	CAB	CAB	CAB	CAB	.000	....	1167
18....	CAB	CAB	CAB	CAB	CAB	.000	....	1173
19....	CAB	CAB	CAB	CAB	CAB	.000	....	1179
22....	CAB	CAB	CAB	CAB	CAB	.000	....	1176
23....	CAB	CAB	CAB	CAB	CAB	.000	....	1176
24....	CAB	CAB	CAB	CAB	CAB	.000	1	1176
25....	CAB	CAB	CAB	CAB	CAB	.000		1175

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 68 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	1.35	1.35	1.35	1.35	1.35	.423	....	....
29....	1.40	1.47	1.37	1.45	1.45	.427	12	12
30....	1.37	1.37	1.37	1.37	1.37	.407	8	19
31....	1.40	1.40	1.17	1.30	1.30	.398	201	216

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.35	1.35	1.25	1.25	1.27	.420	107	322
4....	1.25	1.32B	1.25	1.32B	1.37	.425	100	422
5....	1.40	1.40	1.35	1.40	1.42	.442	9	431
6....	1.25	1.30	1.25	1.30	1.32	.421	7	437
7....	....	....	....	1.32N	1.35	.426	1	437
8....	1.30	1.35B	1.30	1.35B	1.40	.434	3	440
11....	1.40	1.40	1.40	1.40	1.40	.441	10	440
12....	1.40	1.50	1.35A	1.50	1.57	.466	3	443
13....	....	....	1.37A	1.57N	1.40	.436	....	443
14....	1.35	1.35	1.35	1.35	1.32	.418	1	443
15....	....	1.35B	....	1.35B	1.40	.441	....	443
18....	Exchange Closed; President's Day							
19....	1.05	1.07B	1.05	1.07B	1.15	.396	10	453
20....	1.15	1.15	1.10	1.10	1.12	.392	3	455
21....	1.07	1.07	1.07	1.07	1.05	.373	5	456
22....	1.00	1.00	1.00	1.00	.97	.361	17	457
25....	1.05	1.15	.85A	.85A	1.02	.374	123	351
26....	1.00	1.00	1.00	1.00	1.00	.376	2	349
27....	1.00	1.02	1.00	1.00	1.02	.390	14	359
28....	1.00	1.00	.95	.95	.95	.371	4	359

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.90	.92	.90	.90	.92	.372	5	359
4....	.80	.80	.75A	.75A	.72	.330	7	359
5....	.70	.70	.65	.70	.75	.335	7	351
6....	.75	.80	.72	.80	.80	.343	39	375
7....	.80	.80	.75	.75	.75	.324	22	386
8....	.72	.92	.72	.92	.97	.374	39	404
11....	.95	.97	.90	.90	.87	.344	32	422
12....	.80	.97	.80	.90B	.95	.368	30	451
13....	.87	.87	.80	.80	.82	.345	11	455
14....	.80	.80	.75	.75	.72	.295	18	459
15....	.65	.70	.50	.60	.60	.269	32	474
18....	.60	.75	.60	.67	.60	.276	13	480
19....	.65	.85	.65	.85	.82	.313	170	543
20....	.82	.90	.82	.90	.82	.311	8	389
21....	.95	1.00	.95	1.00	.90	.333	16	394
22....	.90	1.25	.85	1.25	1.15	.351	39	408
25....	1.05	1.07	1.00A	1.05A	1.00	.383	5	406
26....	1.10	1.55	1.10	1.35	1.35	.409	135	409
27....	1.35	1.47	1.25	1.25A	1.27	.397	28	426
28....	1.27	1.27	1.20	1.25	1.17	.377	6	431
29....	1.25	1.30B	1.10	1.15B	1.15	.370	24	418

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.00	.92	.95A	.92	.323	41	418
2....	1.05	1.05	.05	.90	.92	.327	45	438
3....	.87@.85	.87	.75	.75	.75	.301	33	448
4....	.80	.80	.80	.80	.80	.307	2	448
5....	Exchange Closed; Good Friday							
8....	.72	.77	.67	.72A	.70	.287	14	457
9....	.82	.92	.80	.90	.87	.327	56	457
10....	.87	.87	.80	.80	.77	.309	2	459
11....	.80	.85	.75	.75	.75	.297	5	463
12....	.77	.80	.60	.60	.55	.243	43	494
15....	.65	.65	.55	.55	.55	.231	12	503
16....	.52	.57	.40	.40	.42	.195	40	519
17....	.45	.52	.40A	.52	.50	.217	23	526
18....	.55	.65	.55	.60	.60	.250	37	542
19....	.72	.75	.65A	.65A	.65	.266	42	567
22....	.72	.72	.60	.65	.62	.247	13	576
23....	.57	.57	.45	.45	.45	.209	121	636
24....	.50@.47	.52	.47	.52	.50	.223	10	636
25....	.55	.55	.50	.50	.50	.210	26	659
26....	.52	.55	.52	.55	.55	.220	9	659
29....	.55	.60	.55	.60	.62	.250	64	659
30....	.60	.60	.42	.42	.42	.189	8	661

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 68 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	42	42	40	40	42	192	15	664
2	45	47	30	30	27	127	15	668
3	25	25	17	20	17	066	44	680
6	20	40	20	40	35	076	16	687
7	35	40	35	40	32	111	14	695
8	55	55	50	50	47	152	10	697
9	52	60	52	55	55	230	5	694
10	55	60	55	60	65	253	12	696
13	65	65	55A	55A	55	223	8	696
14	65	80	65	80	80	286	53	696
15	70	75	65	75B	80	305	6	698
16	85	85	70	75	77	296	22	693
17	70	70	60	62	65	278	63	715
20	60	60	60	60	72	283	14	712
21	55	55	50	50A	50	245	4	711
22	....	....	....	50N	50	255	....	711
23	45	45	42	45	50	263	104	765
24	52	60	52	55	70	325	45	790
27	Exchange Closed, Memorial Day							
28	62	62	32A	32A	45	274	266	1001
29	35	40	35	40	45	260	66	1035
30	30	30	27	27	27	164	42	1042
31	27	37	27	35	27	140	15	1042

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	27N	27	136	11	1039
4	20	20	20	20	17	088	24	1026
5	20	22	20	22	22	110	17	1031
6	25	25	20A	25	22	106	2	1023
7	30	32	30	30	30	130	21	1019
10	32	32	20	20	20	075	103	1097
11	25	25	25	25	25	099	122	983
12	25	25	15	15	17	069	22	1003
13	20	20	15	15	15	053	63	989
14	12	12	12	12	12	055	5	991
17	15	20	10A	10A	10	033	64	1008
18	10	10	07	07	07	014	122	983
19	07	10	07	10	10	015	80	970
20	10	10	07	07	07	003	85	971
21	10	10	07	07	07	003	44	957
24	05	05	05	05	05	000	13	953
25	....	....	....	05N	02	007	....	953
26	....	....	....	02N	02	007	....	953
27	....	....	....	02N	02	007	....	948
28	....	....	....	02N	02	008	....	948

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	02N	....	001	....	885
2	02	02	02	02	02	004	2	947
3	CAB	CAB	CAB	CAB	02	006	10	947
4	Exchange Closed; Independence Day							
5	....	....	....	02N	02	013	....	936
8	....	....	....	02N	....	003	2	935
9	CAB	CAB	CAB	CAB	CAB	001	....	935
10	CAB	CAB	CAB	CAB	CAB	000	....	935
11	CAB	CAB	CAB	CAB	CAB	000	....	935
12	CAB	CAB	CAB	CAB	CAB	000	....	935
15	CAB	CAB	CAB	CAB	CAB	000	....	918
16	CAB	CAB	CAB	CAB	CAB	000	....	918
17	CAB	CAB	CAB	CAB	CAB	000	....	924
18	CAB	CAB	CAB	CAB	CAB	000	....	924
19	CAB	CAB	CAB	CAB	CAB	000	....	924
22	CAB	CAB	CAB	CAB	CAB	000	2	922
23	CAB	CAB	CAB	CAB	CAB	000	2	922
24	CAB	CAB	CAB	CAB	CAB	000	....	920
25	CAB	CAB	CAB	CAB	CAB	000	....	920
26	05	05	05	05	....	000	....	....

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 70 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	85	85	85	85	85	298	....	....
30	....	....	....	85N	82	280	....	....
31	80	80	80	80	80	272	44	44

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	75	80	75	80	80	291	9	73
4	70	70	70	70	75	294	7	77
5	....	....	....	75N	77	309	....	77
6	....	....	....	77N	72	290	....	77
7	....	....	....	72N	75	294	....	77
8	....	....	....	75N	77	301	....	57
11	70	80	70	80	80	306	9	62
12	85	90	75A	87A	85	328	5	67
13	75	77B	75	77B	77	301	15	75
14	....	....	75A	75A	72	284	....	75
15	77	77	70	75	70	305	16	90
18	Exchange Closed, President's Day							
19	65	70	60	60	57	263	19	102
20	60	65	60	65	62	259	28	140
21	....	....	60A	62N	55	243	....	140
22	62	62	50	50	52	234	5	143
25	55	55	50	50A	47	243	24	163
26	....	....	....	47N	50	244	....	163
27	50	52	50	50	52	256	16	199
28	47	50	45	45	45	239	5	194

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	47	47	47	47	45	240	10	202
4	40	40	37A	37A	37	205	4	203
5	40	42B	40	40	40	208	25	207
6	42	45	42	45	42	214	12	217
7	35	35	35	35	37	199	1	218
8	40	50	40	45	47	239	2	218
11	40	47	40	45A	42	213	4	220
12	37	40	37	40	45	232	24	199
13	40	40	37	40	40	213	57	249
14	40	40	40	40	30	174	5	254
15	35	35	30	30	27	177	10	264
18	30	30	30	30	27	167	5	269
19	45	45	30	45	37	194	64	291
20	45	45	40	40	40	192	15	295
21	45	50	45	50	45	209	22	286
22	45	60	45	50	52	223	30	294
25	45	47	45	47B	50	232	7	297
26	50	70	50	65	67	269	6	300
27	65	65	60	60	62	258	62	336
28	62	65	60	62	60	241	34	340
29	57	67	57	60	62	235	46	345

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	60	60	55	60	55	196	9	345
2	55	60	50	50	50	199	14	346
3	47	47	40	40	40	178	14	355
4	45	45	45	45	42	183	4	359
5	Exchange Closed; Good Friday							
8	40	40	37A	37A	35	166	13	363
9	50	50	45	45	42	196	3	365
10	45	45	35	35	35	181	7	368
11	35	45	35	40	35	172	8	376
12	35	37	27	27	25	133	17	390
15	....	27B	....	25N	25	123	1	390
16	30	30	25	25	20	099	18	401
17	25	27	25	25	25	119	57	365
18	27	30	27	30	30	142	8	370
19	....	....	....	30N	30	153	1	370
22	....	....	....	30N	27	138	....	370
23	27	27	25	25	20	112	4	370
24	20	20	20	20	22	120	3	371
25	22	30	22	22	22	111	10	376
26	....	....	....	22N	25	117	5	372
29	....	....	....	25N	27	136	....	372
30	25	25	2	22	20	095	4	373

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 70 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM-Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.20	.25	.20	.25	.22	097	5	373
2....	.20	20	17	.17	.15	.058	44	413
3....	.12	.15	10	15	.05	.026	8	413
6....	10	12	.07	.12	.10	.030	13	425
7....	...	...	...	.10N	15	.054	...	419
8....	....	.30B	....	.15N	.20	.078	....	412
9....	.35	.35	35	.35	.30	.138	1	412
10....	....	...	...	.30N	.32	.155	...	412
13....	.35	40	.35	35	30	131	4	414
14....	.40	45	40	45	42	.177	22	396
15....	.40	.40	30A	40	45	.191	18	395
16....	40	40	35	.35	.37	184	9	390
17....	....	30	30	30	30	.169	1	389
20....	37	40	37	40	35	171	9	385
21....	...	...	...	.35N	25	143	...	385
22....	...	...	...	25N	.25	149	...	385
23....	.25	.25	22A	22A	25	154	7	392
24....	...	...	...	25N	30	200	...	392
27....	Exchange Closed; Memorial Day							
28....	.27	.27	.20	.20	20	159	15	396
29....	.20	.20	20	20	20	147	2	396
30....	.17	.17	15	15	.12	083	21	387
31....	.15	.17	12A	12A	12	068	13	392

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM-Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.12	.12	.12	.12	.12	064	15	406
4....	.10	.10	.10	.10	07	037	12	414
5....	.10	.12	10	.12	10	048	8	408
6....	...	.12B	...	.12B	10	041	...	408
7....	.15	.15	.15	15	12	052	1	408
10....	.10	.10	.10	.10	10	025	2	407
11....	.12	12	.12	12	10	038	4	407
12....	10	10	10	.10	10	022	7	407
13....	10	10	07	07	07	016	17	406
14....	07	.07	.07	07	.07	016	5	406
17....	...	...	...	07N	05	.008	...	406
18....	05	05	05	05	02	.003	8	404
19....	...	...	...	02N	.02	003	...	405
20....	...	...	...	02N	02	000	...	404
21....	05	05	.05	05	02	000	10	404
24....	...	....	...	02N	.02	.000	...	405
25....	....	....	....	02N	...	.002	...	406
26....	CAB	CAB	CAB	CAB	CAB	.002	...	405
27....	CAB	CAB	CAB	CAB	CAB	001	...	405
28....	CAB	CAB	CAB	CAB	CAB	002	...	405

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM-Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	...	405
2....	CAB	CAB	CAB	CAB	CAB	000	...	405
3....	CAB	CAB	CAB	CAB	CAB	001	...	405
4....	Exchange Closed; Independence Day							
5....	CAB	CAB	CAB	CAB	CAB	003	...	404
8....	CAB	CAB	CAB	CAB	CAB	000	...	404
9....	CAB	CAB	CAB	CAB	CAB -	000	...	405
10....	CAB	CAB	CAB	CAB	CAB	000	...	405
11....	CAB	CAB	CAB	CAB	CA3	000	...	405
12....	CAB	CAB	CAB	CAB	CAB	000	...	405
15....	CAB	CAB	CAB	CAB	CAB	000	...	405
16....	CAB	CAB	CAB	CAB	CAB	000	...	405
17....	CAB	CAB	CAB	CAB	CAB	000	...	404
18....	CAB	CAB	CAB	CAB	CAB	000	...	404
19....	CAB	CAB	CAB	CAB	CAB	000	...	404
22....	CAB	CAB	CAB	CAB	CAB	000	...	404
23....	CAB	CAB	CAB	CAB	CAB	000	...	404
24....	CAB	CAB	CAB	CAB	CAB	000	...	404
25....	CAB	CAB	CAB	CAB	CAB	000	...	405

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 72 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	.30	.30	.30	.30	.30	.144	1	1
26....	....	...	....	.30N	.30	.144	..	1
27....	...	...	...	30N	.30	.153	...	1
28....	...	...	...	.30N	.27	.141	...	1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	...	.25A	.25A	25	.141	...	1
4....	27	.27	.22	.22	20	.115	2	3
5....	20	20	20	.20	20	.117	10	13
6....	...	...	...	20N	20	.121	1	14
7....	20	20	.20	.20	20	.111	2	16
8....	...	...	...	20N	20	138	1	17
11....	.25	.25	.25	.25	20	119	29	46
12....	.22	30	.22	25A	22	132	124	171
13....	.20	.20	.20	20	20	118	8	177
14....	....	....	...	.20N	.17	.092	....	177
15....	.15	.15	15	.15	12	.099	20	197
18....	20	20	20	20	12	091	1	198
19....	...	...	...	12N	15	.110	...	198
20....	20	20	20	20	.15	108	2	197
21....	..	.17B	.	.17B	.17	.119	...	196
22....	.25	32	25	32	.30	.129	4	200
25....	25	25	25	25	22	134	16	200
26....	27	35	27	35	.35	.161	16	206
27....	47	47	32	32	.35	152	5	207
28....	35	35	30A	30A	.30	140	5	207
29....	32	40	32	40	.35	.135	22	219

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	30	.30	.30	30	.30	107	4	223
2....	.30	.30	.20	25	.25	109	17	234
3....	...	...	...	25N	.20	.095	2	236
4....	22	22	22	22	.20	098	15	251
5....	Exchange Closed; Good Friday							
8....	...	...	...	20N	17	085	...	251
9....	25	25	.25	25	.25	104	10	261
10....	25	25	25	25	.20	095	6	267
11....	...	...	...	20N	.20	068	...	267
12....	...	...	...	20N	.15	064	...	267
15....	15	.15	.15	15	.15	.058	39	304
16....	...	...	.12A	.12A	.10	.045	5	309
17....	...	...	...	10N	.10	.059	...	309
18....	...	...	...	10N	.12	072	...	309
19....	20	20	20	.20	15	079	3	310
22....	...	...	...	15N	.10	.069	..	310
23....	12	12	12	.12	.10	.053	1	310
24....	.	...	...	.10N	10	.058	...	310
25....	10	10	10	10	10	.052	1	311
26....	...	...	...	10N	10	.056		311
29....	..	...	...	10N	12	.066	...	311
30....	12	12	10A	10A	.10	042	[illegible]	313

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	...	...	10N	10	043	....	313
2....	....	..	...	10N	05	.023	....	313
3....	07	07	07	07	02	.009	1	313
6....	10	10	10	10	07	.010	1	314
7....	...	10B	...	10B	.10	023	..	314
8....	30	30	.12	12	.12	036	3	315
9....	...	...	...	.12N	.15	.076	...	315
10....	.25	.25	.20A	20A	.20	.087	1	316
13....	.20	20	.17A	17A	15	.071	1	317
14....	30	30	.25A	25A	.22	101	7	312
15....	...	...	...	22N	25	.110	....	312
16....	.25	.25	.25	[illegible]	.20	.105	6	312
17....	...	...	.17A	.17A	15	.094	....	312
20....	20	20	20	20	17	094	6	312
21....	...	...	...	.17N	.12	075	...	312
22....	..	...	...	12N	.12	079	...	312
23....	10	10	10	10	12	082	1	313
24....	.	...	...	.12N	15	.111	....	313
27....	Exchange Closed; Memorial Day							
28....	...	...	10A	10A	10	.082	...	313
29....	10	10	10	10	10	075	1	313
30....	...	...	...	10N	.07	037	...	313
31....	.07	.07	07	.07	.07	029	2	313

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1985 72 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	.07N	.07	.026	...	313
4	...	...	...	.07N	.05	.014	...	313
5	...	...	...	.05N	.05	.018	...	313
6	...	...	...	.05N	.05	.013	...	313
7	...	...	...	.05N	.05	.017	...	313
10	...	...	...	.05N	.05	.007	...	313
11	...	...	...	.05N	.05	.010	...	313
12	...	...	...	.05N	.05	.005	...	313
13	...	...	...	.05N	.05	.004	...	313
14	...	...	...	.05N	.05	.004	...	313
17	...	...	...	.05N	.02	.001	...	313
18	.02	.02	.02	.02	...	.000	1	313
19	...	...	...	...	...	.000	...	313
20	...	...	...	...	...	.000	...	313
21	...	...	...	...	...	.000	...	313
24	CAB	CAB	CAB	CAB	CAB	.000	...	313
25	CAB	CAB	CAB	CAB	CAB	.000	...	313
26	CAB	CAB	CAB	CAB	CAB	.000	...	316
27	CAB	CAB	CAB	CAB	CAB	.000	...	316
28	CAB	CAB	CAB	CAB	CAB	.000	...	316

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	...	316
2	CAB	CAB	CAB	CAB	CAB	.000	...	316
3	CAB	CAB	CAB	CAB	CAB	.000	...	316
4	Exchange Closed; Independence Day							
5	CAB	CAB	CAB	CAB	CAB	.000	...	316
8	CAB	CAB	CAB	CAB	CAB	.000	...	316
9	CAB	CAB	CAB	CAB	CAB	.000	...	316
10	CAB	CAB	CAB	CAB	CAB	.000	...	316
11	CAB	CAB	CAB	CAB	CAB	.000	...	316
12	CAB	CAB	CAB	CAB	CAB	.000	...	316
15	CAB	CAB	CAB	CAB	CAB	.000	...	316
16	CAB	CAB	CAB	CAB	CAB	.000	...	316
17	CAB	CAB	CAB	CAB	CAB	.000	...	316
18	CAB	CAB	CAB	CAB	CAB	.000	...	313
19	CAB	CAB	CAB	CAB	CAB	.000	...	313
22	CAB	CAB	CAB	CAB	CAB	.000	...	313
23	CAB	CAB	CAB	CAB	CAB	.000	...	313
24	CAB	CAB	CAB	CAB	CAB	.000	...	313
25	CAB	CAB	CAB	CAB	CAB	.000	...	313

OCTOBER 1985 50 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	6.10	6.25	6.10	6.25	6.10	.907	2	2
5	...	7.00B	...	7.00B	7.70	.952	...	1
6	...	...	...	7.70N	7.70	.954	...	...
16	...	7.25B	...	7.25B	6.70	.980	...	...
20	...	...	6.20A	6.20A	5.70	.986	...	...
21	...	...	5.65A	5.65A	5.75	.970	...	...
22	...	...	5.70A	5.70A	5.45	.964	...	...
23	...	5.60B	...	5.60B	6.40	.984	...	...
27	...	...	5.90A	5.90A	6.62	.992	...	...
29	...	...	5.70A	5.70A	5.40	.981	...	...

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	3.05	3.05	3.05	3.05	2.75	.920	...	...
10	...	2.80B	...	2.80B	3.27	.958	1	1
11	2.90	3.40B	2.90	3.40B	3.22	.966	10	11
12	3.65	4.30B	3.65	4.30B	3.95	.991	1	10
13	...	...	...	3.95N	5.10	.999	...	10
16	5.70	5.70	5.70	5.70	5.67	.999	10	10
17	...	...	...	5.67N	5.85	.999	...	10
18	...	6.15B	...	6.15B	6.92	1.000	...	10
19	...	...	...	6.92N	7.07	1.000	...	...

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 52 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	5.80	5.80	5.80	5.80	5.70	.896	2	1
9	...	...	...	5.70N	6.30	.930	...	1
12	...	...	6.20A	6.20A	6.20	.923	...	1
13	5.65	5.65	5.55	5.55	4.90	.870	4	2
14	...	...	...	4.90N	5.10	.887	...	2
15	...	5.50B	...	5.50B	5.37	.901	...	2
16	...	5.40B	...	5.40B	4.85	.923	...	2
19	...	...	...	4.85N	4.40	.911	...	2
20	...	...	...	4.40N	3.87	.875	...	2
21	...	...	3.75A	3.75A	3.92	.885	...	2
22	...	...	3.90A	3.90A	3.60	.865	...	2
23	...	3.70B	...	3.70B	4.50	.927	...	2
26	...	5.10B	...	4.50N	4.22	.928	...	2
27	...	...	4.00A	4.00A	4.72	.951	...	2
28	...	...	4.50A	4.50A	3.87	.918	...	2
29	...	...	3.80A	3.80A	3.55	.900	...	2
30	...	3.70B	...	3.70B	4.20	.945	...	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	4.20N	2.90	.875	...	2
4	...	...	...	2.90N	2.82	.871	...	2
5	...	...	...	2.82N	2.45	.840	...	2
6	...	...	...	2.45N	2.45	.848	...	2
9	1.70	1.70	1.20	1.20	1.50	.630	5	6
10	1.40	1.60B	1.25A	1.60B	1.67	.727	7	14
11	1.45	1.80B	1.45	1.70	1.57	.737	3	13
12	2.40	2.40	2.35	2.35	2.10	.872	2	13
13	2.42	2.42	2.42	2.42	3.22	.975	5	18
16	...	...	3.15A	3.15A	3.70	.999	...	18
17	4.10	4.10	4.10	4.10	3.87	.999	...	18
18	4.40	4.45	4.40	4.45	4.92	.999	2	18
19	4.95	5.15B	4.90A	4.90A	5.07	1.000	2	18
20	...	...	...	5.07N	5.57	1.000	...	18
23	...	...	...	...	...	1.000	...	...

OCTOBER 1985 54 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	2.85	2.85	2.85	2.85	2.85	.665	...	...
25	...	2.90B	...	2.90B	2.95	.662	5	5
26	2.95	2.95	2.85A	2.95	2.40	.574	1	5
29	2.05	2.20B	2.00	2.00	1.87	.504	11	15
30	2.20	2.20	1.90	2.10	2.15	.555	40	50
31	2.00	3.30	1.80	3.30	3.15	.686	47	86

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.00	3.40B	3.00	3.40B	3.30	.696	49	110
2	3.30	3.30	3.15A	3.15A	3.10	.672	15	115
5	3.55	3.65	3.55	3.65	4.15	.779	4	115
6	4.20	4.35	4.20	4.30A	4.15	.781	13	106
7	4.25	4.30B	3.95	3.95	3.87	.763	2	99
8	...	4.25	4.25	4.25	4.20	.789	1	99
9	4.50	4.50	4.25	4.50B	4.60	.844	24	101
12	...	...	4.50A	4.50A	4.42	.828	...	101
13	...	...	3.90A	3.90A	3.32	.739	...	101
14	...	...	3.20A	3.20A	3.50	.763	...	99
15	...	3.65B	...	3.65B	3.65	.785	...	99
16	3.10	3.10	3.10	3.10	3.20	.793	5	96
19	...	...	2.55A	3.20N	2.82	.761	...	96
20	2.65	2.65	2.00	2.10	2.20	.693	27	100
21	1.80	2.40	1.80	2.40	2.27	.707	20	112
22	2.10	2.20	1.80	1.80	2.00	.667	210	291
23	...	...	...	2.00N	2.82	.780	...	291
26	3.25	3.25	3.00	3.00	2.62	.772	7	291
27	2.20	2.60B	2.20	2.60B	2.95	.822	1	292
28	...	...	2.50A	2.50A	2.27	.738	2	292
29	2.00	2.20	2.00	2.07	2.00	.697	21	274
30	2.00	2.05B	2.00	2.05B	2.52	.793	5	278

LIVE CATTLE OPTION ON FUTURES—CALLS

OCTOBER 1985 54 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.90	1.90	1.60A	1.60A	1.60	.609	1	278
4....	1.35	1.35	1.05	1.35	1.35	.590	33	307
5....	1.40	1.45	1.10	1.10	1.10	.526	17	313
6....	1.05	1.25B	.95	1.05	1.10	.526	31	333
9....	.85	.87	.40	.40	.40	.241	111	421
10....	.45	.65	.40	.60	.65	.315	91	449
11....	.60	.65	.45	.55	.55	.305	105	460
12....	.50	1.50	.50	.90@.95	.90	.470	174	412
13....	.90	1.45	.90	1.30@.35	1.40	.750	118	405
16....	1.30@.32	1.75	1.30	1.75	1.80	.916	30	391
17....	1.80	2.10	1.70A	1.75A	1.92	.962	15	381
18....	2.10	3.05	2.10	3.05	2.95	.999	33	362
19....	2.85@.90	3.25	2.85	3.00A	3.10	.999	82	327
20....	3.25	3.50	3.25	3.50	3.57	.999	36	323
23....	....	...	...	...	...	.999	....	...

OCTOBER 1985 56 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	1.85	1.90	1.70	1.85	1.85	.497	46	39
25....	1.95	2.15	1.80	1.85	1.90	.492	32	61
26....	1.80	1.90	1.45	1.50B	1.50	.399	92	127
29....	1.20	1.40	1.12	1.17	1.12	.328	142	259
30....	1.40	1.40	1.10	1.25	1.27	.374	42	286
31....	1.15@.12	2.20	1.12	2.10	2.15	.508	65	312

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.10	2.30	1.90	2.25	2.20	.541	14	314
2....	2.15	2.15	1.90	2.00	2.00	.513	35	341
5....	2.22	2.70	2.22	2.70	2.85	.634	53	328
6....	2.55	2.80	2.55	2.70A	2.70	.635	9	323
7....	2.80	2.85	2.25	2.30B	2.50	.610	24	330
8....	2.55	2.80	2.50	2.62	2.70	.641	18	332
9....	2.67	3.15	2.67	3.10A	3.20	.714	26	317
12....	2.80	3.15B	2.80	2.95	2.90	.686	16	325
13....	2.50	2.50	1.95A	1.95A	2.10	.567	58	358
14....	2.00	2.00	1.55	1.85	1.85	.595	331	659
15....	2.10	2.20	1.90A	2.20	2.00	.620	679	1247
16....	1.90	1.90	1.65	1.70A	1.82	.591	37	1273
19....	1.50	1.50	1.15	1.35	1.40	.538	196	1293
20....	1.22	1.22	1.05	1.05	1.02	.453	14	1295
21....	1.00	1.15	.85	1.10	1.07	.464	186	1329
22....	1.10	1.10	.90	.95	.87	.416	101	1371
23....	.95@1.00	1.42B	.95	1.40	1.40	.548	131	1438
26....	1.75@.85	1.90	1.17	1.17	1.15	.520	171	1486
27....	1.05	1.35	1.00	1.35	1.40	.585	184	1489
28....	1.30	1.35	1.00	1.00A	1.00	.467	113	1515
29....	.90@.95	1.05	.82	.90	.87	.411	349	1745
30....	.85	1.30	.85	1.30	1.27	.524	108	1782

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.25	1.25	.55	.65	.60	.286	190	1824
4....	.50	.67	.40	.52	.50	.261	530	1804
5....	.57	.65	.45	.45	.45	.202	130	1922
6....	.45	.50	.35	.35	.35	.194	157	1932
9....	.25	.27	.15	.20	.17	.044	399	1819
10....	.17	.25	.15	.20A	.22	.063	107	1846
11....	.20	.20	.15	.15	.15	.053	48	1828
12....	.20	.40	.17	.25	.25	.106	181	1848
13....	.25	.50	.25	.42	.42	.283	151	1765
16....	.35	.47	.20	.45	.47	.391	247	1581
17....	.35	.45	.25	.35@.40	.40	.447	149	1478
18....	.45	1.00	.35	.90	1.00	.855	212	1230
19....	.85	1.25	.75	1.20	1.15	.958	244	1042
20....	1.15	1.50	1.10	1.50	1.57	.994	406	887
23....	...	...	...	...	...	.958	2	...
24....	...	...	...	...	...	.952	...	...

LIVE CATTLE OPTION ON FUTURES—CALLS

OCTOBER 1985 58 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	2.65	2.65	2.65	2.65	2.90	.644	1	1
25....	....	...	...	2.90N	2.47	.589	....	1
26....	2.87	2.87	2.87	2.87	2.50	.575	2	2
27....	2.50	2.50	2.50	2.50	2.50	.575	1	3
28....	2.75	2.75	2.75	2.75	2.70	.596	1	4

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.50	2.50	2.00A	2.00A	1.77	.507	1	5
2....	2.10	2.25B	2.05	2.25B	2.35	.574	8	12
3....	...	3.05B	...	3.05B	3.05	.635	...	12
4....	Exchange Closed; Independence Day							
5....	...	...	...	3.05N	3.47	.677	...	12
8....	...	...	3.00A	3.00A	2.90	.626	...	12
9....	2.90	2.90	2.90	2.90	2.70	.606	1	13
10....	...	2.75B	...	2.70A	2.70	.604	...	13
11....	2.60	2.70B	2.30A	2.30A	2.77	.609	1	14
12....	...	...	2.65A	2.65A	2.35	.568	...	14
15....	2.00	2.00	1.75	1.75	1.75	.466	9	22
16....	2.00	2.00	1.50	2.00	2.15	.531	16	33
17....	1.75@.85	2.00	1.70	2.00	2.02	.509	78	88
18....	2.05	2.10	1.90	1.95A	1.90	.490	22	102
19....	1.95	2.00	1.70	1.70	1.65	.438	33	123
22....	1.65	1.65	1.20	1.30	1.35	.373	42	143
23....	1.75	1.75	1.45	1.45A	1.45	.386	74	196
24....	1.40	1.40	.90	1.05	1.15	.335	68	228
25....	1.25	1.30B	1.05	1.20B	1.15	.329	110	301
26....	1.15	1.15	.85	.85	.85	.247	126	364
29....	.75	.80	.60	.60	.60	.188	52	410
30....	.75	.77	.60	.65	.70	.222	139	429
31....	.65	1.30	.65	1.30	1.25	.335	84	475

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.30	1.40B	1.10	1.10	1.25	.385	106	495
2....	1.10	1.25	1.10	1.10	1.07	.357	55	499
5....	1.40	1.75	1.35	1.70	1.80	.472	86	512
6....	1.70	1.80	1.62	1.65	1.70	.471	90	587
7....	1.70	1.80	1.42	1.47B	1.55	.444	246	714
8....	1.60	1.75	1.55	1.60	1.70	.474	48	732
9....	1.80	1.80	1.50	1.80	1.80	.553	536	1220
12....	[illegible]	1.96	1.50	1.70B	1.75	.515	205	1264
13....	1.60	1.60	.85	1.07	1.15	.388	125	1275
14....	1.05	1.05	.90	1.00	1.00	.413	58	1293
15....	1.15	1.25	1.02	1.05	1.15	.437	117	1257
16....	.90	.95	.87	.90	.97	.368	13	1255
19....	.85	.85	.62	.70B	.80	.310	61	1248
20....	.70	.70	.60	.65	.65	.236	49	1225
21....	.55	.75B	.50	.65	.65	.241	102	1140
22....	.60	.60	.45	.45	.50	.202	56	1152
23....	.50	.70	.50	.55	.65	.302	104	1194
26....	.80	.82	.55	.55	.55	.268	49	1199
27....	.40	.55B	.35	.55B	.55	.319	35	1199
28....	.45	.50	.40	.40	.40	.217	6	1192
29....	.40	.40	.32	.35	.35	.174	29	1198
30....	.35	.47B	.35	.47B	.50	.251	36	1214

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.30	.30	.15	.17	.20	.084	10	1213
4....	.20	.20	.12	.20	.17	.069	38	1210
5....	.17	.25	.12	.12	.15	.044	101	1223
6....	.12	.15	.10	.10	.12	.039	18	1223
9....	.07	.10	.05	.07	.07	.003	766	1056
10....	.07	.07	.07	.07	.07	.005	25	1048
11....	.05	.05	.02	.02	.05	.003	5	1024
12....	.15	.15	.07A	.07A	.07	.008	19	1026
13....	...	...	...	.07N	.10	.037	2	1021
16....	.05	.07B	.02	.02	.05	.030	68	1002
17....	.07	.07	.02	.02	.02	.024	28	966
18....	.05	.20	.02	.15	.15	.115	108	933
19....	.12@.15	.20	.07A	.07A	.07	.072	219	739
20....	.05	.15	CAB	CAB	CAB	.253	255	...

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 60 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7....	2.60	2.60	2.60	2.60	2.80	.612	10	10
8....	....	....	...	2.80N	3.10	.645	...	10
9....	....	....	...	3.10N	3.57	.665	....	10
10....	3.70	3.70	3.70	3.70	3.70	.673	4	14
13....	....	....	....	3.70N	3.62	.669	....	14
14....	3.85	3.85	3.85	3.85	3.92	.699	8	22
15....	....	....	....	3.92N	4.05	.703	....	22
16....	....	..	....	4.05N	4.02	.702	....	22
17....	....	....	....	4.02N	3.97	.704	....	22
20....	...	....	....	3.97N	4.05	715	....	22
21....	....	....	...	4.05N	3.82	.696	....	22
22....	...	....	....	3.82N	4.12	.712	....	22
23....	....	....	....	4.12N	4.15	.715	....	22
24....	...	....	4.07A	4.07A	4.37	.739	....	22
27....	Exchange Closed, Memorial Day							
28....	....	....	....	4.37N	4.25	.732	....	22
29....	....	....	4.10A	4.10A	4.30	.734	....	22
30....	..	....	3.90A	3.90A	3.55	.680	....	22
31....	....	....	....	3.55N	3.55	.681	....	22

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	3.60	3.60	3.60	3.70	.700	....	22
4....	3.40	3.40	2.97	3.20B	3.30	.663	6	28
5....	....	3.50B	...	3.50B	3.65	.684	....	28
6....	....	3.85B	....	3.85B	4.02	.734	10	32
7....	....	4.25B	...	4.25B	4.20	.747	...	32
10....	....	....	4.00A	4.00A	3.75	.716	...	32
11....	....	....	....	3.75N	3.95	.737	...	32
12....	....	....	3.80A	3.80A	3.47	.700	....	32
13....	....	....	3.45A	3.45A	3.37	.690	....	32
14....	....	3.55B	....	3.55B	3.65	.718	...	32
17....	....	....	3.50A	3.50A	3.35	.693	....	32
18....	...	...	....	3.35N	2.92	.646	...	32
19....	....	3.00B	....	3.00B	3.12	.674	...	32
20....	....	....	2.50A	2.50A	2.37	.565	....	32
21....	2.55	2.65	2.52	2.65	2.62	.599	28	57
24....	2.10	2.10	1.90	2.00	1.85	.475	13	63
25....	2.00	2.00	1.70A	1.70A	1.62	.470	5	68
26....	1.95	1.95	1.65	1.65	1.60	.454	21	80
27....	1.55	1.60	1.50	1.55	1.55	.454	55	120
28....	1.80	1.85	1.60	1.60	1.70	.475	17	127

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.60	1.60	1.30	1.30	1.30	.384	2	127
2....	1.20	1.65	1.20	1.65	1.55	.449	25	149
3....	1.80	2.00	1.80	2.00	1.95	.512	42	176
4....	Exchange Closed, Independence Day							
5....	....	2.20B	....	2.20B	2.30	.555	....	168
8....	1.85	1.90	1.85	1.90	1.87	.498	3	169
9....	1.75	2.10	1.75	1.75	1.70	.476	22	182
10....	1.70	1.75B	1.50A	1.62	1.70	.472	4	185
11....	1.50	1.85	1.35	1.40B	1.75	.477	7	187
12....	1.60	1.65B	1.45A	1.45A	1.45	.435	3	188
15....	1.15	1.25	1.00	1.00	1.00	.322	157	304
16....	1.00	1.20	.95	1.20	1.32	.381	105	383
17....	1.15	1.35	1.05	1.35	1.25	.360	22	391
18....	1.15	1.25	1.15	1.25	1.15	.340	40	418
19....	1.20	1.20	.97	.97@1.00	.95	.293	69	483
22....	1.15	1.22	.75	.80	.80	.235	102	540
23....	1.05	1.20	.75	.75	.85	.244	82	580
24....	.77	.80	.55A	.75	.70	.203	63	614
25....	.75	.77	.70	.75	.65	.197	17	612
26....	....	.65	.50	.50	.57	.136	74	617
29....	.45	.45	.40	.40	.35	.095	55	655
30....	.55	.55	.30	.37B	.37	.116	10	668
31....	.30	.80	.30	.70	.70	.195	539	839

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 60 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.60	.85	.60	.70	.72	.250	230	1063
2....	.75	.75	.65	.65	.65	.226	72	1063
5....	.90	1.02	.87	1.02	1.05	.320	10	1058
6....	1.00	1.00	.85	.85	.90	.318	77	1100
7....	.97	1.05	.70	.80	.85	.291	145	1141
8....	.85	.95	.75	.80B	.85	.317	80	1182
9....	.95	1.00	.90	1.00	1.00	.389	172	1322
12....	1.00	1.05	.80	.80	.85	.347	127	1370
13....	.67	.67	.47	.52B	.52	.235	64	1383
14....	.50	.60	.45	.57	.55	.254	86	1341
15....	.70	.70	.47	.47	.47	.271	55	1336
16....	.45	.45	.27	.27	.35	.188	51	1329
19....	.35	.35	.22	.25	.25	.142	44	1372
20....	.25	.25	.20	.20	.20	.096	79	1329
21....	.20	.27	.17	.20	.20	.098	408	1309
22....	.25	.25	.17	.20A	.17	.075	357	1091
23....	.22	.27	.22	.25	.22	.129	62	1077
26....	.30	.30	.20	.20	.17	.102	59	1109
27....	.17	.20	.15	.20	.20	.129	171	1112
28....	.20	.20	.12	.12	.15	.072	18	1090
29....	.17	.17	.12	.17	.15	.051	23	1088
30....	.15	.17B	.15	.17B	.17	.084	100	1188

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed, Labor Day							
3....	.15	.15	.07	.10	.05	.015	26	1113
4....	.07	.07	.05	.07	.05	.011	22	1114
5....	.10	.10	.05A	.05A	.05	.005	10	1115
6....	.02	.05	.02	.05	.05	.004	6	1104
9....	.02	.02	.02	.02	.02	.000	10	1104
10....	.02	.02	.02	.02	.02	.000	7	1106
11....	....	....	....	.02N	.02	.000	....	1104
12....	...	...	...	.02N	.02	.000	..	1097
13....	.02	.02	CAB	CAB	.02	.001	21	1096
16....	.02	.02	CAB	CAB	CAB	.000	2	1098
17....	CAB	CAB	CAB	CAB	CAB	.000	..	1076
18....	CAB	CAB	CAB	CAB	CAB	.000	18	1059
19....	CAB	CAB	CAB	CAB	CAB	.000	2	1057
20....	CAB	CAB	CAB	CAB	CAB	.000	1	....

OCTOBER 1985 62 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	2.20	2.20	2.20	2.20	2.15	.563	10	10
17....	.	.	2.10A	2.10A	2.17	.570	....	10
18....	....	....	.	2.17N	2.50	.610	...	10
19....	....	2.55B	....	2.55B	2.55	.617	....	10
22....	....	....	....	2.55N	2.50	.611	....	10
23....	2.45	2.45	2.40A	2.45	2.30	.588	2	12
24....	....	....	....	2.30N	2.35	.597	....	12
25....	2.30	2.30	2.30	2.30	2.30	.586	2	14
26....	....	....	....	2.30N	2.30	.590	....	14
29....	.	...	..	2.30N	2.47	.611	...	14
30....	2.35	2.35	2.25	2.25	2.10	.564	11	24

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 62 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2 10N	2 20	579		24
2	2 05	2 05	2 05	2 05	1 80	524	1	25
3	1 55	1 70B	1 55	1 55	1 30	412	1	25
6	1 45	2 30	1 45	2 30	1 92	466	28	44
7	1 75	2 20	1 75	1 80B	1 90	479	8	52
8	2 25	2 25	2 25	2 25	2 25	514	103	154
9		2 35B		2 35B	2 50	550		154
10	2 45	2 65	2 45	2 65	2 55	558		154
13				2 55N	2 47	552	2	156
14	2 50	2 52B	2 45	2 52B	2 75	586	164	231
15	3 05	3 05	2 85	2 85	2 80	589	47	277
16	2 75	2 75	2 75	2 75	2 75	588	2	277
17			2 60A	2 60A	2 70	589		277
20	2 75	2 75	2 60	2 70B	2 82	600	137	381
21	2 75	2 75	2 50	2 50	2 60	578	7	381
22			2 55A	2 55A	2 82	596	1	382
23				2 82N	2 85	599	2	382
24			2 75A	2 85N	3 05	626		382
27	Exchange Closed: Memorial Day							
28	2 90	2 90	2 90	2 90	2 90	615	1	383
29				2 90N	2 90	617		383
30			2 40A	2 40A	2 37	556		382
31	2 30	2 30	2 20A	2 30	2 40	556	2	382

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2 32	2 40B	2 32	2 40B	2 60	575	1	382
4	2 17	2 17	2 00A	2 15A	2 30	534	1	383
5	2 25	2 30B	2 25	2 30B	2 50	557	4	385
6	2 50	2 65B	2 50	2 65B	2 77	597		385
7	2 90	2 90	2 65	2 65	2 86	612	8	392
10			2 75A	2 75A	2 50	573		392
11			2 45A	2 45A	2 65	597		392
12			2 50A	2 50A	2 30	552		392
13			2 20A	2 20A	2 22	541		392
14	2 45	2 45	2 35	2 40	2 42	572	16	408
17			2 30A	2 30A	2 17	541	1	408
18	2 00	2 00	1 77A	1 90	1 87	488	13	413
19	1 90	2 00	1 90	2 00	2 02	518	72	472
20	1 90	1 90	1 45	1 50	1 45	403	134	513
21	1 55	1 70	1 55	1 55	1 65	437	42	528
24	1 35	1 35	1 10A	1 10A	1 00	315	43	543
25	1 07	1 20	1 05A	1 05A	1 00	356	26	551
26	1 00 ... 15	1 20	90	90	90	341	102	535
27	95	1 00	85	95	90	340	30	648
28	1 00	1 05	1 00	1 05	1 05	359	56	675

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1 05	1 07	90	95	95	275	294	674
2	85	95	82	95	90	333	175	720
3	1 00	1 47	1 00	1 30	1 22	391	68	743
4	Exchange Closed: Independence Day							
5	1 30	1 40	1 15	1 40	1 45	432	18	751
8	1 25	1 25	95	1 10A	1 10	373	33	767
9	1 15	1 20	1 00	1 00	1 00	352	23	774
10	1 00	1 00	90	90	97	348	75	818
11	95 ... 90	1 00	80	90B	1 00	352	51	835
12	95	95	85	85	82	312	17	851
15	70	75	60	60	57	204	27	863
16	65	75	60	70 ... 75	77	251	26	876
17	65	80	65	80	75	233	8	877
18	75	75	70	75A	67	216	20	889
19	70	75	65	65	60	178	8	885
22	70	70	45	65	50	134	123	961
23	65	70	55A	55A	50	140	29	991
24	42	45	40	40A	40	110	10	992
25	42	45	35	37	40	106	20	987
26	40	42B	30	30	30	067	18	986
29	25	25	25	25	22	043	6	991
30	35	35	25	25	25	054	12	992
31		55	22A	55	45	101	17	991

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 62 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	45	50	40A	50	45	148	4	995
2	45	45	35	35	35	130	7	996
5	50	60	50	60	65	197	13	995
6	67	67	50	55	60	194	15	990
7	50	60	45	45	50	173	124	1026
8	45	45	40	45B	50	191	4	1022
9	50	50	45	45	55	247	114	1059
12	45	52	30	40	45	208	82	1050
13	30	40	25	25	25	126	50	1061
14				25N	25	137	1	1061
15	25	25	22	22	25	148	13	1059
16	25	25	17	17	20	078	16	1062
19	17	17	12	12	15	052	12	1061
20	12	12	12	12	12	031	52	1049
21	12	12	10	10	10	031	155	969
22	10	10	07	07	07	021	10	965
23				07N	12	042	5	970
26	07	07	07	07	07	029	3	970
27				07N	07	038	1	970
28	05	05	05	05	05	017	10	952
29	05	05	05	05	05	010	4	948
30	05 ... 07	07	05	05	05	019	21	945

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	07	07	05	05	02	001	16	945
4				02N	02	001		944
5				02N	02	000		945
6				02N	02	000		945
9	02	02	02	02		000	2	945
10	CAB	CAB	CAB	CAB	CAB	000		945
11	CAB	CAB	CAB	CAB	CAB	000		945
12	CAB	CAB	CAB	CAB	CAB	000		936
13	CAB	CAB	CAB	CAB	CAB	000		[illegible]
16	CAB	CAB	CAB	CAB	CAB	000		936
17	CAB	CAB	CAB	CAB	CAB	000		936
18	CAB	CAB	CAB	CAB	CAB	000		936
19	CAB	CAB	CAB	CAB	CAB	000		936

OCTOBER 1985 64 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1 90	1 90	1 90	1 90	1 90	506		
26	2 00	2 00	1 95	1 95	2 15	547	4	4
27	2 05	2 05	1 95	1 95A	1 85	528	2	6
28	2 05	2 05	1 95	2 00	1 85	523	4	10
29	1 90	1 90	1 90	1 90	1 87	526	1	11

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 64 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.87N	1.75	502	...	11
2	1.80	1.80	1.80	1.80	1.80	505	1	12
3	...	....	1.75A	1.75A	1.65	471	3	15
4	1.60	1.60	1.60	1.60	1.62	471	2	17
5	Exchange Closed; Good Friday							
8	....	....	....	1.62N	1.57	463	....	17
9	1.60	1.67	1.55A	1.67	1.67	495	4	21
10	1.65	1.70B	1.60A	1.60A	1.60	477	119	140
11	....	..	....	1.60N	1.60	477	....	140
12	1.60	1.60	1.55A	1.55A	1.50	448	1	140
15	1.42	1.42	1.40	1.40	1.40	440	2	142
16	1.42	1.42	1.35A	1.35A	1.25	416	1	143
17	1.25	1.25	1.25	1.25	1.27	432	2	145
18	1.27	1.50	1.27	1.50B	1.50	473	10	147
19	1.65	1.65	1.60	1.65	1.57	480	33	175
22	1.45	1.55	1.45	1.55	1.50	472	14	189
23	1.45	1.45	1.35	1.35	1.35	448	5	194
24	1.40	1.45B	1.35	1.35	1.37	456	2	205
25	1.40	1.40	1.40	1.40	1.35	4/5	2	207
26	1.25	1.30	1.25	1.30	1.35	448	40	213
29	1.40	1.45B	1.40	1.45B	1.50	469	10	223
30	1.50	1.50	1.15	1.15	1.20	420	19	224

IN MAY

1	1.20	1.20	1.20	1.20	1.27	434	3	227
2	1.10	1.15	1.10	1.10A	1.00	381	21	226
3	.97	1.00	.95	.95	.70	278	15	241
6	.75	1.05	.70	1.05	1.00	324	2	243
7	1.05	1.10B	1.05	1.10B	1.05	353	7	250
8	....	1.40B	...	1.40B	1.32	385	9	259
9	1.45	1.50	1.45	1.50	1.52	435	126	291
10	1.60	1.65	1.50	1.65	1.65	442	37	321
13	1.65	1.65	1.65	1.65	1.60	435	4	317
14	1.75	1.80	1.75	1.75	1.75	468	75	390
15	1.75	1.82B	1.70	1.80	1.80	471	29	416
16	1.80	1.80	1.70	1.70to .75B	1.80	469	3	414
17	1.70	1.70	1.65	1.70	1.70	470	11	425
20	1.65	1.80	1.65	1.80B	1.80	480	13	435
21	1.75	1.75	1.65	1.65	1.65	457	26	445
22	1.55	1.75B	1.40	1.75B	1.80	475	3	444
23	....	....	1.75A	1.75A	1.82	478	....	444
24	1.75	1.90	1.75	1.90	2.00	505	31	454
27	Exchange Closed; Memorial Day							
28	2.00	2.05B	1.65	1.65	1.90	492	11	461
29	....	....	1.75A	1.75A	1.90	493	1	460
30	1.60	1.60	1.30	1.40B	1.50	430	7	462
31	1.45	1.75	1.45	1.60	1.60	430	18	464

IN JUNE

3	1.50	1.70	1.50	1.65A	1.70	447	9	472
4	1.40	1.40	.95	1.30	1.40	405	33	489
5	1.40	1.55B	1.40	1.55B	1.60	427	28	499
6	1.60	1.70	1.60	1.70	1.85	451	4	501
7	1.65	1.95	1.75	1.75	1.90	466	39	517
10	1.67	1.97	1.60	1.60	1.60	424	6	517
11	1.60	1.65B	1.50A	1.65B	1.67	447	1	518
12	1.50	1.50	1.50	1.50	1.42	402	4	517
13	1.40	1.50	1.30A	1.30A	1.35	391	15	521
14	1.47	1.52	1.45	1.45	1.52	420	32	540
17	1.50	1.50	1.30A	1.30A	1.32	338	28	556
18	1.20	1.20	1.15	1.15	1.10	337	12	557
19	1.15	1.25	1.05	1.15	1.20	364	32	582
20	1.10	1.10	.85	.85	.85	261	49	607
21	.90	1.02	.90	.95	1.00	289	38	618
24	.90	.90	.65	.70	.65	188	33	644
25	.77	.80	.65	.75	.65	258	12	647
26	.70	.80	.50	.60B	.57	244	41	678
27	.57	.60B	.50	.60B	.57	243	11	681
28	.65	.75	.65	.75	.65	258	73	666

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 64 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.57	.57	.57	.57	.55	186	6	668
2	.55	.57B	.50	.57B	.57	234	14	677
3	.65	.70	.65	.70	.70	283	55	688
4	Exchange Closed; Independence Day							
5	.70	.75B	.70	.75B	.80	.318	4	689
8	.60	.65	.60	.60	.62	265	24	681
9	.62	.65	.60	.60A	.55	248	11	689
10	.60	.60	.50	.50	.55	242	9	692
11	.47	.52B	.45	.52B	.57	244	1	690
12	....	.	.50A	.50A	.50	.210	1	689
15	.40	.47	.40	.40	.40	119	15	688
16	.40	.45	.40	.45	.42	152	6	688
17	.35	.40	.35	.40	.40	138	3	688
18	.30	.45	.30	.45	.37	128	24	700
19	.40	.42	.35	.35	.32	099	123	679
22	.40	.40	.30	.30	.30	069	78	655
23	.35	.40	.35	.35	.30	072	26	661
24	.25	.27	.22	.22	.25	054	57	648
25	.32	.32	.25	.27B	.25	051	11	647
26	.25	.25	.17	.17	.20	030	16	642
29	.17	.17	.15	.15	.15	017	11	642
30	.15	.1?B	.10	.15	.15	022	11	638
31	.15	.25B	.15	.25B	.27	046	10	641

IN AUGUST

1	.30	.30	.20	.30	.27	060	15	685
2	.30	.30	.25A	.30	.22	068	15	683
5	....	.37B	....	.37B	.37	110	....	627
6	.30	.30	.30	.30	.32	107	13	624
7	.35	.35	.25	.25	.27	093	26	641
8	.30	.30	.30	.30	.27	104	1	620
9	.27	.27	.22A	.25	.27	141	40	509
12	.30	.30	.20	.20	.22	112	7	601
13	.20	.20	.20	.20	.15	060	1	600
14	....	....	....	.15N	.17	065	....	600
15	.15	.17	.15	.17	.17	071	40	578
16	.10	.10	.10	.10	.10	027	14	587
19	....	....	....	.10N	.10	015	....	582
20	....	....	....	.10N	.07	008	....	582
21	.05	.05	.05	.05	.05	007	4	582
22	.05	.05	.05	.05	.05	004	1	581
23	....	....	..	.05N	.07	010	....	581
26	.07	.07	.07	.07	.05	006	2	581
27	....	....	....	.05N	.05	008	....	581
28	.05	.0?	.05	.05	.02	003	1	580
29	....	....	.	.02N	.02	.001	....	380
30	....	....	....	.02N	.02	003	....	580

IN SEPTEMBER

2	Exchange Closed; Labor Day							
3	.02	.02	.02	.02	.	000	....	580
4	CAB	CAB	CAB	CAB	CAB	000	1	581
5	.05	.05	.05	.05	....	,300	2	580
6	CAB	CAB	CAB	CAB	CAB	000	....	580
9	CAB	CAB	CAB	CAB	CAB	000	...	580
10	CAB	CAB	CAB	CAB	CAB	000	....	580
11	CAB	CAB	CAB	CAB	CAB	000	....	579
12	CAB	CAB	CAB	CAB	CAB	000	....	579
13	CAB	CAB	CAB	CAB	CAB	000	....	579
16	CAB	CAB	CAB	CAB	CAB	000	....	579
17	CAB	CAB	CAB	CAB	CAB	000	.	579
18	CAB	CAB	CAB	CAB	CAB	000	..	579
19	CAB	CAB	CAB	CAB	CAB	000	....	579

OCTOBER 1985 66 CALLS

IN MARCH 1985

28	1.10	1.10	1.10	1.10	1.05	388	1	1
29	1.10	1.10	1.10	1.10	1.07	391	1	2

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 66 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.02B	1.00	1.02B	97	367	11	13
2	1.05	1.05	1.05	1.05	1.02	369	1	13
3	...	...	...	1.02N	95	338		12
4	...	...	...	95N	95	337	...	12
5	Exchange Closed; Good Friday							
8	85	.85	85	85	90	328	6	18
9	85	95	85	95	95	358	5	18
10	90	.90	90	90	90	340	14	22
11	90	90	.90	90	90	340	21	43
12	...	...	...	90N	80	313	...	43
15	75	75	75	75	75	304	4	44
16	...	...	...	75N	65	283	...	44
17	75	75	75	75	70	306	10	52
18	75	75	75	75	82	343	12	64
19	...	...	...	82N	85	349	1	65
22	85	90	85	90	82	340	20	85
23	80	82B	80	80A	72	317	100	185
24	75	85	75	80	75	325	194	271
25	...	80B	...	75N	75	315	10	271
26	80	80	80	80	70	317	30	289
29	85	85	85	85	82	334	1	289
30	82	.82	70	70	65	290	100	361

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	70	75	70	70	70	302	20	371
2	70	70	60	60	55	255	55	396
3	55	60	45	45	40	173	35	405
6	...	50B	...	50B	55	207	...	405
7	55	60B	55	60B	60	244	1	407
8	95	95	95	95	90	272	1	418
9	1.00	1.00	1.00	1.00	1.00	328	1	418
10	1.05	1.05	1.05	1.05	1.02	334	1	418
13	1.02	1.15	95	95	95	326	16	414
14	1.15	1.15	1.05	1.10	1.10	357	36	396
15	1.15	1.15	1.10A	1.15	1.15	359	4	400
16	1.15	1.15	1.05A	1.05A	1.12	357	3	365
17	...	1.07	1.05A	1.05A	1.02	357	3	368
20	1.05	1.05	1.05	1.05	1.07	365	5	373
21	1.05	1.05	1.00	1.00	97	343	4	376
22	90	95B	90	95B	1.05	359	1	375
23	95	1.00	95	1.00	1.05	362	3	372
24	1.00	1.05	1.00	1.05	1.17	387	18	359
27	Exchange Closed; Memorial Day							
28	1.15	1.17B	1.15	1.15	1.15	373	16	355
29	...	...	1.10A	1.10A	1.15	373	...	354
30	1.00	1.00	75	75	75	314	14	354
31	80	90	75	85A	85	313	26	352

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	90	95B	90	95B	1.00	328	4	352
4	80	80	80	80	82	290	3	349
5	80	80	75	80B	95	309	9	357
6	95	1.00	95	1.00	1.00	316	7	355
7	1.05	1.05	1.00	1.00	1.10	328	10	353
10	1.00	1.05	92	92	90	289	111	460
11	90	95	90	95	95	309	21	461
12	92	92	80	80	80	269	17	463
13	77	77	77	77	77	259	8	463
14	...	80B		80B	87	283	...	463
17	90	90	65	65	75	254	10	470
18	75	75	52	52	57	212	43	481
19	55	65	55	65	62	233	38	513
20	55	60	50	50	45	153	32	514
21	55	60	55	60	55	173	14	524
24	40	40	40	40	32	101	6	526
25	45	50	37A	37A	35	177	8	531
26	40	40	30A	30A	30	136	10	535
27	...	...	...	30N	30	165	5	541
28	...	35B	...	35B	35	177	...	541

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 66 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	30	30	30	.30	.25	.120	1	516
2	...	....	...	25N	30	156	....	541
3	...	.35B	...	35B	40	194	....	541
4	Exchange Closed; Independence Day							
5	...	...	...	40N	.42	222	....	541
8	35	.35	32A	32A	.32	.177	1	542
9	30	30	30	30	.25	162	2	544
10	30	30	30	.30	25	158	1	544
11	25	25	25	.25	25	159	38	582
12	25	.25	.25	.25	22	133	2	584
15	22	22	17A	17A	17	064	19	591
16	17	17	15	17B	20	085	4	588
17	...	...	...	20N	20	075	...	588
18	.20	.20	.20	.20	17	067	10	589
19	22	22	.15A	.15A	12	.050	52	589
22	20	20	15A	15A	12	032	117	591
23	17	17	15A	.15A	12	034	1	591
24	12	12	10A	.10A	10	024	....	591
25	17	17	15	15	10	022	20	601
26	12	12	10	10	10	012	43	621
29	10	10	10	.10	10	006	10	620
30	10	10	10	.10	10	008	3	621
31	10	20	10	20	15	019	11	622

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	15	15	15	15	17	040	5	626
2	...	...	...	17N	15	033	....	626
[illegible]	...	...	...	15N	17	056	...	622
6	15	15	15	15	15	.054	...	622
7	15	20	15	17A	12	045	9	615
8	...	...	...	12N	12	051	....	615
9	...	...	...	12N	12	.073	...	615
12	10	10	10	10	10	.053	6	616
13	...	...	...	10N	07	025	....	616
14	07	07	07	07	07	028	...	616
15	...	...	...	07N	07	.030	2	616
16	...	...	...	07N	05	007	...	616
19	...	...	...	05N	05	003	...	616
20	...	...	...	05N	05	001	....	616
21	...	...	...	05N	02	001	....	616
22	02	02	02	02	02	000	33	611
23	...	...	...	02N	02	002	...	611
26	...	...	...	02N	02	001	...	611
27	...	...	...	02N	02	.001	...	611
28	...	....	...	02N	02	000	....	611
29	...	...	...	.02N	02	000	...	611
30	...	...	...	02N	02	000	....	611

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	.02N	...	.000	....	611
4	CAB	CAB	CAB	CAB	CAB	000	....	611
5	CAB	CAB	CAB	CAB	CAB	000	29	582
6	CAB	CAB	CAB	CAB	CAB	000	....	582
9	CAB	CAB	CAB	CAB	CAB	000	....	582
10	CAB	CAB	CAB	CAB	CAB	000	....	582
11	CAB	CAB	CAB	CAB	CAB	000	..	582
12	CAB	CAB	CAB	CAB	CAB	000	....	579
13	CAB	CAB	CAB	CAB	CAB	000	....	579
16	CAB	CAB	CAB	CAB	CAB	000	....	579
17	CAB	CAB	CAB	CAB	CAB	.000	....	579
18	CAB	CAB	CAB	CAB	CAB	000	...	579
19	CAB	CAB	CAB	CAB	CAB	.000	....	579

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 68 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	75	75	70A	70A	60	274	3	3
28				60N	55	269		3
29				55N	57	271		3
IN APRIL								
1	67	67	57	57	50	250	2	5
2		55B		50N	5?	252		5
3				52N	50	225		5
4	40	40	40	40	45	224	171	170
5	Exchange Closed, Good Friday							
8				45N	45	216		175
9		52B		52B	50	240		175
10	50	50	50	50	47	225	1	175
11				47N	47	224		175
12	42	42	42	42	40	202	3	175
15	45	45	45	45	40	195	3	175
16				40N	35	177		175
17	35	42	35	42	40	202	3	175
18				40N	40	232		175
19	47	47	47	47	42	236	2	175
22	47	47	47	47	45	229	2	175
23			40A	40A	35	210		175
24		40B		40B	35	215		175
25	45	45	35	35	35	207	1	175
26				35N	35	208	1	175
29	40	40	40	40	40	221	1	175
30	37	37	37	37	35	186	3	175
IN MAY								
1	35	35	35	35	35	195	2	175
2	35@32	35	32	32	25	158	8	175
3	25	25	25	25	22	099	18	176
6	22	27B	22	27B	30	122	5	181
7	35	35	35	35	32	159	15	185
8		42B		42B	42	180	2	175
9	50	60	50	60	57	236	4	175
10	57@60	60	55A	60	60	240	8	175
13				60N	55	233	10	180
14		65B		65B	65	259		170
15	65	70	65	70	67	260	4	170
16				67N	67	258	1	170
17				67N	62	258	1	170
20	62	62	62	62	65	264	1	170
21				65N	57	245		170
22	50@45	52B	45	52B	57	258	12	179
23	50	50	50	50	57	260	1	178
24	62	62	55A	60	65	282	5	183
27	Exchange Closed, Memorial Day							
28	67	70	67	70	65	267	12	175
29				65N	65	268		175
30	60	60	50A	50A	50	217		175
31	50	60	45	55	55	216	39	199
IN JUNE								
3				55N	55	227	3	200
4			40A	55N	50	195		200
5	52@50	52	45	50	52	210	7	203
6		55B		55B	65	204		203
7	65	65	60A	65	65	214	6	208
10	55	55	50	50	55	182	4	208
11	55	55	50	50	55	197	3	211
12				55N	45	166		211
13				45N	42	157		211
14	40	52	40	45A	47	175	7	218
17				47N	42	152		218
18	37	37	37	37	30	121	1	219
19		35B		35B	35	136		219
20	25	25	20	20	20	081	5	218
21		25B		25B	27	094	6	218
24	22	22	20	20	17	048	4	216
25		22B		20B	20	117	1	216
26	25	25	25	25	17	108	1	217
27				17N	17	106		217
28		20B		20B	17	115		217

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 68 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				17N	.5	073		217
2				15N	17	098		217
3				17N	20	127		217
4	Exchange Closed, Independence Day							
5	25	25	25	25	20	147	2	215
8	17	17	17	17	17	112	2	217
9				17N	15	101		217
10				15N	15	097		217
11				15N	15	098		217
12				15N	12	079		217
15			10A	10A	10	031		212
16				10N	10	044		212
17				10N	07	038		217
18		10B		10B	07	033		217
19				07N	05	023		244
22	10	10	10	10	07	014		217
23				07N	05	014	2	219
24	05	05	05	05	05	010		219
25	05	07B	05	07B	05	009	2	217
26	05	05	05	05	05	004	27	190
29	02@05	05	02	05	05	002	120	138
30	05	07	05	07	05	002	50	129
31				05N	07	007		108
IN AUGUST								
1				07N	07	018		111
2	07	07	07	07	05	014	10	111
5				05N	07	026	10	113
6				07N	07	025		108
7			05A	05A	05	020		108
8				05N	05	025		108
9				05N	05	034		108
12				05N	02	023		108
13	02	02	02	02	02	009	5	108
14				02N	02	010		108
15				02N	02	011		108
16				02N	02	001		108
19				02N	02	000		108
20				02N	02	000		108
21				02N	02	000		108
22				02N	02	000		108
23				02N	02	000		108
26				02N	02	000		108
27				02N	02	000		108
28				02N		000		108
29					02	000		108
30				02N	02	000		108
IN SEPTEMBER								
2	Exchange Closed, Labor Day							
3				02N		000		108
4	CAB	CAB	CAB	CAB	CAB	000		108
5	CAB	CAB	CAB	CAB	CAB	000		108
6	CAB	CAB	CAB	CAB	CAB	000		108
9	CAB	CAB	CAB	CAB	CAB	000		108
10	CAB	CAB	CAB	CAB	CAB	000		108
11	CAB	CAB	CAB	CAB	CAB	000		108
12	CAB	CAB	CAB	CAB	CAB	000		108
13	CAB	CAB	CAB	CAB	CAB	000		108
16	CAB	CAB	CAB	CAB	CAB	000		108
17	CAB	CAB	CAB	CAB	CAB	000		108
18	CAB	CAB	CAB	CAB	CAB	000		108
19	CAB	CAB	CAB	CAB	CAB	000		108

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 70 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interes
4	25	25	25	25	25	139	1	1
5	Exchange Closed: Good Friday							
8				25N	25	132		1
9				25N	25	149		1
10	25	25	25	25	25	138	2	3
11				25N	25	137		3
12	30	30	30	30	20	121	1	4
15				20N	20	115		4
16	20	20	20	20	15	103	3	7
17				15N	15	125		7
18				15N	20	147		7
19				20N	20	150		7
22				20N	20	143		7
23				20N	15	129		7
24				15N	15	133		7
25		17B		17B	17	126		7
26				17N	17	127		7
29	20	20	20	20	20	136	1	8
30	17	17	17	17	15	110		8

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interes
1	17	17	17	17	15	116	4	12
2				15N	12	091		12
3	15	15	15	15	12	052	5	17
6	10	15B	10	15B	17	066	10	27
7	20m 25	25	20	25	20	097	9	29
8		30B		30B	25	112	3	29
9				25N	30	162		29
10		35B		30N	32	165		29
13				32N	30	159		29
14		40B		40B	40	179		29
15				40N	40	180		29
16	45	45	30	30	37	178	2	31
17				37N	35	178		31
20				35N	37	182		31
21	30	30	30	30	30	166	9	34
22				30N	30	177		34
23				30N	30	177		34
24				30N	35	195		34
27	Exchange Closed: Memorial Day							
28				35N	36	182		34
29				35N	36	182		34
30				35N	30	142		34
31				30N	30	141		34

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interes
3				30N	30	148		34
4	25	25	25	25	30	124	7	41
5				30N	30	135		41
6				30N	40	122		41
7				40N	40	129		41
10				40N	30	105		41
11				30N	30	115		41
12	30	30	30	30	25	094	1	41
13				25N	22	088		41
14				22N	25	099		41
17				25N	22	083		41
18	22	22	20A	20A	20	063	1	42
19	20	20	20	20	22	072	1	41
20				22N	12	039		41
21				12N	17	046		41
24	15	15	15	15	10	021	5	46
25				10N	10	073		46
26				10N	10	067		46
27	07	10B	07	10B	10	066	5	51
28	15	15	15	15	10	072	2	53

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interes
1	15	15	12A	12A	07	042	2	55
2				07N	07	059		55
3		10B		10B	12	079		55
4	Exchange Closed: Independence Day							
5	12	12	12	12	12	093	5	60
8			10A	10A	10	067		60
9				10N	05	059		60
10				05N	07	057		60
11				07N	07	057		60
12				07N	07	045		60
15			05A	05A	05	014		60
16				05N	05	021		60
17				05N	05	017		60
18				05N	02	015		60
19		05B		02N	02	010		60
22		05B		05B	02	006		60
23				02N	02	005		60
24				02N	02	003		60
25				02N	02	003		60
26				02N	02	001		60
29				02N		000		60
30	CAB	CAB	CAB	CAB	CAB	000		60
31	CAB	CAB	CAB	CAB	CAB	002		60

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1985 70 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	008		60
2				02B	02	006		60
5				02N	02	011		60
6				02N	02	010		60
7				02N	02	008		60
8				02N	02	009		60
9	02	02	02	02	02	014	6	60
12				02N	02	009		60
13				02N	02	003		60
14				02N	02	003		60
15				02N	02	003		60
16				02N	02	000		60
19				02N	02	000		60
20				02N	02	000		60
21				02N	02	000		60
22				02N	02	000		60
23				02N	02	000		60
26				02N	02	000		60
27				02N	02	000		60
28				02N		000		60
29					02	000		60
30				02N	02	000		60

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3				02N		000		60
4	CAB	CAB	CAB	CAB	CAB	000		60
5	CAB	CAB	CAB	CAB	CAB	000		60
6	CAB	CAB	CAB	CAB	CAB	000		60
9	CAB	CAB	CAB	CAB	CAB	000		60
10	CAB	CAB	CAB	CAB	CAB	000		60
11	CAB	CAB	CAB	CAB	CAB	000		60
12	CAB	CAB	CAB	CAB	CAB	000		60
13	CAB	CAB	CAB	CAB	CAB	000		60
16	CAB	CAB	CAB	CAB	CAB	000		60
17	CAB	CAB	CAB	CAB	CAB	000		60
18	CAB	CAB	CAB	CAB	CAB	000		60
19	CAB	CAB	CAB	CAB	CAB	000		60

DECEMBER 1985 50 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	5.70	5.70	5.70	5.70	6.12	887	2	2
11				6.12N	6.30	896		1
12				6.30N	7.20	931		1
13				7.20N	8.37	955		
14				14.25N	14.22	999		

DECEMBER 1985 54 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	3.20	3.20	3.20	3.20	2.96	698	5	5
12		3.90B		3.90B	3.75	743		5
13		4.20B		4.20B	4.70	806		5
16			4.55A	4.55A	5.00	832		5
17				5.00N	5.15	840		5
18				5.15N	6.20	887		5
19				6.20N	6.40	895		5
20				6.40N	6.97	917		5
23	6.75	6.80B	6.75	6.80B	6.97	921	10	15
24			6.40A	6.40A	6.55	918		15
25		6.75B	6.50A	6.50A	6.37	909		15
26	6.35	6.35	6.30A	6.30A	6.40	914	10	22
27			6.20A	6.40N	6.87	927		12
30		7.60B		7.60B	7.92	958		12

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 54 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			7.80A	7.80A	7.45	951		12
2		7.70B		7.70B	7.90	961		12
3		9.00B	8.40	9.00B	8.97	977		12
4	8.85	8.85	8.85	8.85	9.25	981	200	212
7			9.10A	9.10A	9.00	981		212
8		9.40B		9.40B	9.87	989		212
9	9.30	9.30	9.30	9.30	8.90	982		212
10			8.85A	8.85A	9.50	988		212
11			9.45A	9.45A	10.25	993		212
14				10.25N	10.25	994		212
15			10.10A	10.10A	9.47	991		212
16			9.25A	9.25A	9.85	994		212
17				9.85N	9.85	994		212
18		9.90B		9.90B	10.87	997		212
21				10.87N	11.12	998		212
22		11.60B		11.60B	11.90	999		212
23			11.80A	11.80A	11.65	999		206
24				11.65N	11.45	999		206
25				11.45N	11.32	999		206
28		11.40B		11.40B	10.47	999		206
29	9.85	9.85	9.80A	9.80A	9.70	999		106
30		11.85B		11.85B	11.67	999	5	105
31		12.20B		12.20B	12.25	999		5

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		13.05B		13.05B	13.25	999		2
4			13.10A	13.25N	13.07	990		2
5		13.30B	12.90A	12.90A	13.17	999		2
6			12.40A	12.40A	12.80	999		4
7		13.15B	12.50A	13.15B	13.05	999		4
8		13.45B		13.05N	12.80	999		4
11		12.85B	12.65A	12.85B	12.87	1.000		4
12				12.87N	12.50	1.000		2
13				12.50N	11.45	999		2
14		11.50B		11.50B	11.47	1.000		2
15				11.47N	10.62	1.000		2
18		11.40B	10.60A	11.40B	11.45	1.000		

DECEMBER 1985 56 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	2.40	2.40	2.15	2.20A	2.12	493	26	26
30	2.20(ii) 12	2.20	2.00	2.20B	2.30	526	49	66
31	2.20	3.00	2.20	3.00B	3.20	614	18	77

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.80	3.70	3.60	3.70	3.45	632	3	84
2	3.50	3.50	3.25A	3.25A	3.40	628	6	90
5		3.95B		3.95B	4.35	700	3	85
6			4.25A	4.25A	4.15	687		85
7	4.30	4.30	3.80	3.85	3.97	673	12	87
8		4.25	4.25	4.25	4.05	683	1	87
9	4.25	4.25	4.20	4.20	4.40	714	11	77
12	4.50	4.50	4.40A	4.40A	4.17	698	1	77
13	3.70	3.70	3.45	3.45	3.25	634	4	79
14	3.05	3.05	3.05	3.05	3.50	654	1	80
15		3.80B		3.80B	3.50	661		78
16			3.45A	3.45A	3.25	665		78
19	2.60	2.75	2.60	2.60	2.70	645	180	194
20	2.70	2.80B	2.70	2.70	2.70	622	21	195
21	2.65	2.70B	2.65	2.70B	2.85	640	6	195
22	2.70	2.70	2.50	2.55	2.55	609	21	206
23	2.80	3.10	2.80	3.10	3.37	666	5	210
26	3.90(ii) 95	3.95	3.60	3.60	3.40	692	23	224
27		3.45B	3.20A	3.45B	3.87	728	2	225
28			3.30A	3.30A	3.20	679	7	231
29	3.05	3.05	3.00	3.00	2.87	641	6	224
30	3.15	3.25	3.15	3.25	3.10	675	11	219

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 56 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	2.70	2.70	2.50A	2.50A	2.25	574	1	220
4	2.20	2.35	1.80	2.35	2.35	584	52	247
5	2.45	2.60	2.20	2.25(ii) 20	2.15	566	36	269
6	2.25	2.30	2.00	2.30	2.20	573	51	315
9	1.75	1.75	1.50	1.50	1.45	460	39	354
10	1.65(ii) 55	1.65B	1.45	1.65	1.67	501	212	395
11	1.85	2.00	1.70	1.85	1.85	518	128	497
12	2.05	3.00	2.00	2.50	2.42	602	75	518
13	2.47	3.20	2.47	3.15	3.15	680	96	499
16	2.95	3.40B	2.90	3.40B	3.40	711	5	482
17	3.50	3.75	3.25	3.55A	3.60	722	46	497
18	3.00	4.10B	3.00	4.10B	4.52	789	24	452
19	4.50	4.85	4.50	4.85	4.75	800	11	445
20	4.80	5.25	4.80	5.25	5.17	834	20	440
23	5.20	5.20	4.80A	5.20	5.20	836	41	430
24	4.80	5.20B	4.80	4.80	4.90	832	3	426
25	4.85	4.85	4.70A	4.70A	4.70	817	12	424
26	4.50	4.80	4.50	4.70A	4.67	823	2	426
27	4.45	5.00B	4.45	5.00B	5.10	846	19	411
30	5.30	5.85B	4.95A	5.85B	6.07	899	4	410

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.65	6.00	5.60A	5.75A	5.87	884	16	417
2	5.90	6.00B	5.80A	5.90	6.10	904		417
3	7.00	7.00	7.00	7.00	7.07	936	25	441
4	6.95	7.20	6.95	7.20	7.32	945	1	439
7				7.32N	7.10	945	2	415
8	7.75	7.75	7.65	7.65	8.00	966	1	414
9	8.00	8.00	7.20A	7.20A	6.92	948	10	382
10			6.85A	6.85A	7.52	961	10	374
11	7.70	7.70	7.40	7.70	8.30	974	20	301
14	8.55	9.00	8.55	8.80A	8.27	978	35	309
15	7.90	7.90	7.80A	7.80A	7.52	960	3	277
16			7.35A	7.52N	7.87	978		277
17	8.00	8.20	7.85A	8.05	7.87	977	48	259
18	7.90	8.00B	7.90	7.90	8.90	988	3	252
21				8.90N	9.15	992		255
22		9.85B		9.85B	9.90	998		252
23			9.40A	9.40A	9.67	998		180
24				9.67N	9.45	998		180
25				9.45N	9.32	998		180
28		9.55B		9.55B	8.47	997		180
29			7.85A	7.85A	7.70	996		150
30		9.85B		9.85B	9.67	999		150
31		10.10B		10.10B	10.25	999		150

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		11.05B		11.05B	11.25	999		140
4	11.00	11.20B	10.85A	11.25N	11.07	999		138
5		11.30B	10.90A	10.90A	11.17	999	1	138
6			10.40A	10.40A	10.80	999		135
7		11.15B	10.50A	11.15B	11.05	999		135
8		11.45B		11.05N	10.80	999		130
11		10.85B	10.65A	10.85B	10.87	999		42
12				10.87N	10.50	999		42
13				10.50N	9.45	999		42
14	9.50	9.50	9.50	9.50	9.47	999	1	42
15				9.47N	8.62	999		42
18		9.40B	8.60A	9.40B	9.45	1.000		39
19		9.90B		9.90B	9.90	1.000		9
20		10.30B		10.00B	10.37	1.000		9
21	10.80	10.95B	10.80	10.95B	11.15	1.000	1	4
22			11.10A	11.10A	10.90	1.000		2
25						1.000		
28	Exchange Closed: Thanksgiving Day							

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 58 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	3.50	3.50	3.25	3.25	2.95	600	19	19
16	2.75	2.75	2.75	2.75	3.45	643	2	21
17	3.05	3.40	3.05	3.40	3.20	622	2	23
18	—	—	—	3.20N	3.15	616	—	23
19	3.10	3.25B	3.10	3.10	3.00	601	4	27
22	3.00	3.00	2.75	2.75	2.62	564	12	39
23	—	—	—	2.62N	2.80	581	—	39
24	2.50	2.50	2.30	2.30	2.25	512	10	49
25	2.00	2.25	2.00	2.20	2.10	483	46	76
26	2.00	2.05B	1.60	1.80B	1.65	413	37	113
29	1.55	1.60	1.40	1.45	1.35	377	32	131
30	1.50	1.50	1.30	1.45	1.47	408	15	146
31	1.45	2.40	1.45	2.35	2.25	496	47	184

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.30	2.45	2.25	2.45	2.30	530	50	234
2	2.40	2.40	2.25	2.25	2.25	525	46	258
5	2.95	3.00	2.90	[illegible]	[illegible]	601	32	257
6	2.87	3.10B	2.80	2.80	2.90	586	7	258
7	3.00	3.10	2.50	2.65	2.77	571	25	256
8	2.72	2.90	2.72	2.80	2.85	581	13	261
9	3.05	3.05	2.80	3.05	3.10	616	31	273
12	3.10	3.10	2.90	2.90A	2.90	596	7	272
13	2.60	2.60	1.90	2.05B	2.12	526	25	275
14	2.00	2.15B	1.80	2.00B	2.00	546	240	459
15	2.30	2.60	2.30	2.40A	2.32	553	25	450
16	2.20	2.25	2.00	2.00	2.10	536	227	486
19	1.80	1.80	1.50	1.75	1.80	511	751	1195
20	1.75	1.90	1.65A	1.65A	1.62	486	30	1200
21	1.62	1.90B	1.60	1.80–85	1.75	504	24	1209
22	1.65	1.75	1.50	1.50	1.57	471	183	1323
23	1.80	2.05	1.75A	2.05	2.10	555	212	1519
26	2.75	2.80	2.17	2.17	2.12	567	83	1561
27	1.75	2.35B	1.75	2.35B	2.50	596	65	1527
28	2.25	2.25	2.07	2.07	2.05	542	22	1536
29	1.80–85	2.05B	1.70	1.90	1.80	503	69	1591
30	1.87	2.25	1.80A	2.25	2.00	536	27	1578

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	2.00	2.00	1.40	1.40	1.35	426	69	1587
4	1.30–25	1.30	1.05	1.20	1.30	434	830	2351
5	1.35	1.50	1.25	1.30	1.25	415	284	2390
6	1.25	1.40	1.05	1.25	1.25	422	296	2633
9	1.05	1.05	85	85	82	318	174	2670
10	87	1.05B	85	1.05B	1.00	355	364	2622
11	1.00	1.10	95	1.07	1.05	370	273	2780
12	1.10	1.90	1.05	1.50A	1.45	453	148	2865
13	1.50	2.10	1.50	2.05	1.95	535	94	2918
16	1.80	2.15	1.80	2.00B	2.15	567	24	2918
17	2.10	2.50	2.05	2.30–37	2.27	578	107	2935
18	2.40	2.90	2.30	2.90	3.05	658	119	2905
19	3.02	3.30B	3.00	3.00	3.35	671	81	2909
20	3.50	3.70	3.40A	3.65	3.85	715	38	2865
23	4.00	4.00	3.45	3.90	3.80	718	65	2860
24	3.30	3.80	3.30	3.75A	3.50	707	27	2869
25	—	3.55B	3.40A	3.40A	3.35	686	—	2867
26	3.20	3.35B	3.10	3.25	3.25	683	134	2864
27	3.00	3.50B	3.00	3.50B	3.57	722	16	2861
30	3.90	4.50	3.50A	4.50	4.42	796	77	2876

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 58 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Clecred)	Open Interest
1	4.25	4.30	4.00A	4.15	4.05	774	42	2853
2	4.15	4.50	4.15	4.20	4.45	804	51	2863
3	4.75	5.45B	4.65	5.15	5.27	860	133	2848
4	5.00	5.35B	5.00	5.20	5.50	874	45	2872
7	5.20	5.35	4.97	5.10B	5.30	870	119	2842
8	5.70	6.05	5.70	6.05	6.12	912	18	2840
9	5.95	5.95	5.45A	5.45A	5.12	871	28	2838
10	5.20	5.45	5.05A	5.45	5.70	899	2	2796
11	5.70	6.30B	5.50	6.30B	6.42	929	18	2795
14	6.50	6.70B	6.50	6.70B	6.37	934	12	2772
15	5.60	5.80	5.65	5.65	5.62	912	51	2771
16	—	5.70B	5.50A	5.70B	6.02	927	—	2744
17	5.80	6.30	5.80	6.05	5.95	930	213	2754
18	6.10	6.70	5.90A	6.70	6.97	969	53	2832
21	6.90	7.25	6.90	7.20A	7.17	970	274	2583
22	7.50	7.80	7.50	7.80	7.92	990	38	2536
23	7.40	7.50	7.15	7.50	7.70	989	33	2442
24	7.47	7.47	7.35	7.40	7.47	988	65	2387
25	—	—	—	7.47N	7.35	986	17	2379
28	7.80	7.80	7.55A	7.80	6.52	964	101	2365
29	5.92	5.97	5.85A	5.97	5.75	973	50	2040
30	5.95	7.85B	5.95	6.30	7.67	993	101	1989
31	7.90	8.30	7.90	8.30	8.27	997	53	1850

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Clecred)	Open Interest
1	8.45	9.00	8.45	9.00	9.27	999	4	1711
4	9.20	9.20	8.90A	9.20	9.10	999	102	628
5	9.60	9.60	8.90A	8.90A	9.20	999	10	420
6	8.95	8.95	8.40A	8.40A	8.82	999	8	256
7		9.15B	3.50A	9.15B	9.05	999	—	252
8	9.40	9.45B	9.10A	9.10A	8.80	999	1	252
11	—	8.85B	8.80A	8.85B	8.87	999	—	247
12		9.00B	—	8.87N	8.50	999		245
13			8.40A	8.40A	7.45	999	—	185
14	7.60	7.60	7.60	7.60	7.47	999	1	186
15			7.40A	7.40A	6.62	999		185
18	—	7.40B	—	7.40B	7.45	999	—	180
19	8.00	8.00	8.00	8.00	7.90	1.000	4	132
20		8.30B	—	8.00B	8.37	1.000	—	128
21		8.95B	—	8.95B	9.15	1.000	—	120
22			9.10A	9.10A	8.90	1.000		44
25		—	—	—	—	1.000		—

DECEMBER 1985 60 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Clecred)	Open Interest
3	3.30	3.30	3.30	3.30	3.37	614	5	5
4	Exchange Closed, Independence Day							
5	—	—	—	3.37N	3.80	642	—	5
8				3.80N	3.42	622		5
9		—		3.42N	3.17	608		5
10	—	—	—	3.17N	3.10	604	—	5
11	—	—	—	3.10N	3.00	590		5
12	2.90	2.90	2.67	2.67	2.60	566	9	14
15	—	2.40	2.25	2.40	1.90	497	82	84
16	2.05	2.05	2.00A	2.05	2.30	538	43	137
17	2.05	2.05	2.05	2.05	2.10	515	2	141
18	2.40	2.40	2.25	2.25	2.10	508	6	147
19	2.20	2.35	1.95	1.95	1.95	493	10	156
22	1.95	1.95	1.70A	1.70A	1.65	454	20	169
23	2.35–40	2.40	2.00	2.00	1.87	470	24	181
24	1.70–65	1.70	1.50	1.50	1.45	401	15	197
25	1.50	1.50	1.30	1.50	1.35	373	128	246
26	1.20	1.30	1.00	1.00	1.00	308	38	283
29	95	95	90	90	85	274	23	278
30	90	95	87	92	97	301	35	296
31	1.00	2.00	1.00	1.90	1.70	383	21	309

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 60 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.46	1.65	1.65	429	6	318
2	1.57	1.65	1.57	1.60A	1.60	423	8	323
5	2.00	2.00	1.90	2.00B	2.05	499	285	521
6	1.85	2.00	1.85	2.00	1.95	483	140	554
7	1.95	2.00	1.60	1.70A	1.82	467	113	521
8	1.90	1.90	1.75	1.75	1.85	477	43	518
9	1.80	1.95	1.85	1.95	1.95	512	56	541
12	1.90	1.95	1.85	1.90	1.87	491	59	582
13	1.65	1.65	1.20	1.25	1.32	419	29	590
14	1.30	1.30	1.25	1.30B	1.45	439	23	595
15	1.40	1.60	1.40	1.60	1.45	445	15	604
16	1.37	1.37	1.25	1.25	1.30	405	2	605
19	1.20	1.20	95	1.10	1.10	381	52	650
20	1.10	1.10	95A	95A	90	356	39	613
21	.90	1.10	90	1.10	1.00	373	63	658
22	1.00	1.05	90	90	90	341	61	676
23	1.00	1.20	1.00	1.20	1.37	421	20	682
26	1.75	1.85	1.20	1.20	1.25	420	306	901
27	1.20	1.50	1.10A	1.50	1.50	461	54	872
28	1.25	1.30	1.20	1.25	1.22	403	21	880
29	1.15	1.20	90	95	1.06	365	211	1064
30	1.15	1.25	1.05	1.25	1.22	395	76	1099

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	1.05	1.10	75	75	80	291	13	1100
4	75	85	65	75B	77	298	94	1137
5	95	95	80	90	75	280	39	1102
6	80	80	65	65	70	286	111	1014
9	60	60	50	50	50	203	399	1193
10	50	70	50	65	60	232	70	1226
11	60	65	55	60	57	244	161	968
12	65	1.10	65	90	75	314	81	1020
13	95	1.30	95	1.30	1.10	389	99	1080
16	1.10	1.35	1.00	1.30A	1.25	417	118	1067
17	1.30	1.47	1.20	1.30A	1.30	427	45	1091
18	1.35	1.90	1.33	1.90	1.90	510	154	1124
19	1.85/.90	2.25	1.80A	2.10/.25	2.05	523	264	1247
20	2.10	2.50	2.10	2.40B	2.42	571	165	1276
23	2.56/.70	2.70	2.05A	2.42	2.40	570	153	1262
24	2.10	2.85	1.85	2.20A	2.17	557	138	1302
25	2.45	2.45	2.05	2.05	2.02	532	26	1273
26	2.00	2.22	1.90	2.15A	2.00	538	45	1291
27	1.90/.85	2.40B	1.85	2.30	2.30	570	58	1308
30	2.20	3.00	2.00	2.95	2.95	660	122	1297

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.65	2.90B	2.57	2.57	2.65	627	98	1335
2	2.90	3.00	2.70A	2.90	2.95	664	73	1335
3	3.40	4.00	3.15	3.60	3.67	739	170	1318
4	3.65	3.85	3.50	3.80	3.80	780	273	1492
7	3.75	3.77	3.50	3.55	3.60	750	30	1488
8	4.02	4.30	4.02	4.30	4.30	814	49	1471
9	4.20	4.25	3.85	3.85	3.47	747	36	1428
10	....	3.50B	3.35A	3.50B	3.90	789	5	1396
11	3.75	4.25	3.75	4.25	4.60	830	27	1379
14	4.75	5.15	4.55	4.55	4.55	846	23	1358
15	4.20	4.20	4.05	4.05	3.85	803	24	1356
16	3.60	3.75B	3.60	3.60	4.15	829	15	1353
17	4.20	4.50	4.10A	4.10A	4.15	832	95	1351
18	4.30	5.00	4.10A	5.00	5.05	890	39	1403
21	5.05	5.40	5.00	5.37	5.25	910	49	1385
22	5.35	5.90	5.35	5.90	6.00	956	229	1151
23	5.60	5.80	5.35	5.40A	5.77	952	47	1143
24	5.55	5.55	5.50	5.50	5.57	949	7	1133
25	5.20	5.50	5.20	5.50	5.45	948	12	1104
28	5.75	5.75	4.70	4.70	4.65	926	119	1058
29	4.00	4.00	3.85	3.95B	3.90	893	17	1110
30	4.30	5.85B	4.25	4.25	5.70	980	5	1098
31	5.90	6.55	5.90	6.30	6.30	984	20	1094

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 60 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.50	7.10B	6.50	7.10B	7.30	994	10	1019
4	7.00	7.35	6.90	6.90	7.12	996	12	1020
5	7.50	7.60	6.80	7.10B	7.20	997	22	1013
6	6.55	6.85B	6.40A	6.85B	6.82	996	10	935
7	6.72	7.15B	6.50A	7.15B	7.07	998	45	927
8	7.35	7.60B	6.85A	6.85A	6.82	998	7	772
11	6.60	6.85B	6.60	6.85B	6.90	999	12	772
12	....	7.00B	6.80A	6.80A	6.50	999	....	770
13	6.35	6.35	5.70A	5.70A	5.47	998	....	704
14	5.50	5.50	5.50	5.50	5.47	999	19	605
15	5.45	5.45	5.35A	5.45	4.62	997	4	600
18	....	5.40B	4.60A	5.40B	5.45	999	....	591
19	5.45	6.32	5.45	6.10A	5.90	999	11	342
20	6.10	6.30B	6.10	6.00B	6.37	1.000	2	306
21	6.80	7.10	6.70	7.10	7.15	1.000	29	107
22	7.10	7.10	6.95A	7.05	6.90	1.000	33	59
25	....	....	....	....	....	1.000	....	....

DECEMBER 1985 62 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	1.95	1.95	1.90	1.90	1.60	476	11	11
27	1.70	1.80	1.55	1.60	1.60	462	12	23
28	3.75/2.10	2.10	2.00A	2.00A	1.85	481	36	47

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.00	2.10	1.70	1.70	1.70	449	8	50
2	1.75	1.75	1.60A	1.75	2.00	490	6	56
3		2.10B		2.10B	2.32	525	3	56
4	Exchange Closed; Independence Day							
5				2.32N	2.60	554	....	56
8	2.25	2.25	2.20	2.20	2.30	531	4	59
9	2.00	2.00	2.00	2.00	2.12	516	2	59
10	2.10	2.10	2.10	2.10	2.07	511	2	61
11	....		2.05A	2.05A	2.00	506	....	61
12	1.95	1.95	1.75A	1.75A	1.70	472	6	67
15	1.50	1.55	1.27A	1.55	1.20	393	4	69
16	1.25	1.50	1.20	1.50	1.45	433	32	91
17	1.40	1.60	1.40	1.55A	1.45	410	10	98
18	1.45	1.45	1.45	1.45	1.40	403	12	110
19	1.60	1.60	1.30	1.30	1.25	386	10	120
22	1.10	1.10	1.10	1.10	1.00	350	6	126
23	1.55	1.55	1.40	1.40	1.20	365	43	159
24	1.00	1.05	1.00	1.00	95	301	22	181
25	1.00	1.00	90	90	85	276	39	213
26	80	85B	60	60	62	219	163	347
29	60	60	60	60	52	190	23	367
30		60B		60B	60	212	10	367
31	85	1.05	85	95	97	282	145	425

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.20/.25	1.25	92	1.07B	1.10	336	279	554
2	1.25	1.26	95	1.06	1.06	330	22	552
5	1.20	1.40B	1.20	1.40B	1.30	400	23	538
6	1.35	1.35	1.25	1.25	1.25	385	22	529
7	1.30	1.35B	1.15A	1.15A	1.15	369	2	527
8	1.20	1.25	1.20	1.25	1.22	378	12	534
9	1.32	1.32	1.30A	1.30A	1.30	411	2	530
12	1.25	1.35	1.20	1.20	1.15	389	24	534
13	1.05	1.05	85A	85A	77	322	14	536
14	70	80	70	75	82	339	143	644
15	90	1.00	90	90	85	344	43	664
16	85	85	75A	75A	75	289	10	667
19	70	70	55	60B	60	266	38	680
20	60	65	55	55	45	244	23	686
21	50	55B	50	55B	55	258	6	682
22	55	60	50	50	47	231	39	683
23	60	75	50	75	70	298	19	694
26	1.00	1.00	65A	70	70	296	34	698
27	60	85	60	85	85	332	26	716
28	72	72	65	65	67	280	22	728
29	70	70	65	65	55	247	84	751
30	50	60	50	60	62	272	10	753

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 62 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	70	70	45	50	45	184	54	767
4	50	50	40	45	42	189	618	695
5	45	50	45	45	40	174	219	914
6	40	40	40	40	37	178	17	911
9	30	30	27	30	27	119	11	915
10	25	35	25	30A	27	140	19	915
11	...	...	...	27N	25	148	...	915
12	45	52B	45	47A	35	201	28	909
13	60	65	60	65	55	262	7	907
16	...	60B	...	60B	62	283	8	907
17	80	80	65	65	65	291	10	908
18	75	1.10	72	1.10	1.00	365	90	949
19	1.00	1.40	1.00	1.35B	1.20	376	135	959
20	1.22@.25	1.50	1.20	1.50@.40	1.45	422	247	1014
23	1.56	1.55	1.20	1.45	1.45	418	222	1051
24	1.10	1.70	90	1.40	1.35	404	168	1077
25	1.40	1.50	1.30	1.30	1.15	378	131	986
26	1.15	1.30	1.05	1.20	1.12	382	195	963
27	1.06	1.35	1.06	1.35	1.36	412	47	952
30	1.25	1.95	1.20	1.85	1.87	501	173	1021

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.62	1.85	1.60	1.70	1.65	464	94	1018
2	1.85	2.00	1.50	1.90B	1.87	503	135	1098
3	2.10	2.60	2.10	2.40	2.42	586	539	1354
4	2.50	2.50	2.20A	2.47B	2.45	611	71	1330
7	2.40	2.45	2.05	2.30B	2.27	593	126	1303
8	2.70@.60	2.85	2.60	2.80	2.77	674	437	1645
9	2.65	2.65	2.10	2.10	2.17	586	72	1681
10	2.10	2.40	1.90	2.40	2.50	637	68	1601
11	2.40	2.95	2.40	2.95	3.00	702	98	1600
14	3.20	3.37	2.70	2.75B	3.00	706	31	1557
15	2.50	2.60	2.50	2.50	2.37	644	25	1548
16	2.15	2.57B	2.10	2.57B	2.60	677	38	1538
17	2.40	2.80	2.40	2.80	2.60	679	109	1554
18	2.50	3.30B	2.50	3.30B	3.40	765	196	1534
21	3.25	3.75B	3.25	3.50	3.52	792	79	1508
22	3.50	4.15	3.50	4.15	4.22	869	91	1489
23	4.00@.10	4.10	3.70A	3.70A	4.00	857	16	1480
24	3.90	3.95	3.65	3.82B	3.85	848	24	1472
25	3.65	3.75	3.60A	3.70	3.72	844	7	1479
28	3.95	4.00B	3.30	3.30	3.00	789	146	1521
29	2.50	2.55	2.35A	2.40A	2.32	716	72	1496
30	2.40	3.90B	2.40	3.90B	3.90	857	112	1533
31	4.15	4.50	4.10	4.50	4.45	925	206	1494

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.80	5.30	4.80	5.20	5.40	984	60	1521
4	5.06	5.40	5.06	5.06A	5.20	970	16	1506
5	5.70	5.70	5.10	5.10	5.30	975	223	1464
6	4.80	5.10	4.60	5.10	4.92	970	7	1460
7	4.80	5.35	4.70A	5.35	5.15	979	2	1461
8	5.30	5.57	4.75A	4.87	4.90	978	56	1411
11	4.80	4.90B	4.60A	4.90B	4.95	989	35	1403
12	...	5.00B	4.85A	4.85A	4.57	987	5	1397
13	4.20	4.42B	4.20	4.40	3.52	966	17	1395
14	3.70	3.80	3.40A	3.45	3.52	974	27	1374
15	3.25	3.25	2.85	2.85	2.67	943	7	1371
18	...	2.75B	2.50A	2.75B	3.47	996		1371
19	3.56	4.05	3.55	4.05	3.90	999	33	1346
20	4.30	4.30	4.20A	4.20A	4.37	999	25	1346
21	4.85	4.97	4.80	4.97	5.15	1,000	43	593
22	5.00	5.00	5.00	5.00	4.90	1,000	20	441
25	...	...	...	...	...	999	...	...

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 64 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	1.70@.60	1.70	1.60	1.60	1.70	496	31	31
5	1.80	2.00	1.80	2.00	1.87	507	7	38
6	2.25@.30	2.45	2.25	2.35	2.12	527	99	137
7	2.40	2.40	2.30A	2.30A	2.17	534	13	150
10	...	...	...	2.17N	1.92	502	...	150
11	2.10	2.10	2.07	2.07	2.15	525	4	150
12	2.05	2.05	2.00A	2.05@.00A	1.90	497	2	152
13	...	...	...	1.90N	1.85	491	2	154
14	...	...	...	1.85N	1.97	510	...	154
17	...	...	1.90A	1.90A	1.75	488	...	154
18	1.60	1.80	1.60	1.60	1.55	458	25	179
19	1.80	1.90	1.80	1.80A	1.70	478	2	181
20	1.40	1.40	1.20A	1.20A	1.20	404	1	183
21	1.40	1.40	1.40	1.40	1.30	416	2	185
24	1.20	1.20	1.00	1.10	1.00	356	16	192
25	1.05	1.20	1.05	1.10	1.00	398	43	235
26	1.10	1.20	1.00	1.00	95	391	63	298
27	95	1.15	92	95A	92	377	103	305
28	1.30	1.37B	1.20A	1.20A	1.15	395	19	324

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.25	1.30	1.00	1.00	95	364	12	336
2	1.10	1.20	1.10	1.10	1.30	403	8	335
3	1.50	1.50	1.50	1.50	1.50	437	4	333
4	Exchange Closed; Independence Day							
5	...	...	...	1.50N	1.75	465	...	333
8	1.60	1.60	1.45A	1.45A	1.55	441	3	335
9	1.45	1.55	1.30	1.30	1.35	426	33	345
10	1.50	1.50	1.30	1.35A	1.30	421	7	347
11	1.30@.25	1.30	1.15	1.15	1.25	416	20	364
12	1.25	1.25	1.10	1.10	1.00	383	14	376
15	90	90	75A	75A	70	300	22	398
16	80	90	70	90	87	336	15	409
17	...	...	85A	87N	77	315	...	409
18	85	90	80A	85	77	308	28	432
19	75	80B	75	75	70	294	4	436
22	75	75	60	60	55	259	12	448
23	90	90	75	75	70	272	70	454
24	70	75	55	60@.55	55	217	114	536
25	...	60B	...	60B	50	195	...	535
26	35	45B	35	45B	37	149	7	540
29	42	45	37	37	37	126	5	545
30	40	40	40	40	40	143	6	548
31	70	70	70	70	60	198	1	545

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	70	75	57	70	70	254	24	552
2	70	75	60	60	65	249	63	496
5	65@.70	75	65	75	80	310	11	383
6	85	85	70	75	75	296	43	381
7	90	90	75A	75A	70	281	138	380
8	70	70	70	70	72	289	4	382
9	77	77	70	75B	75	319	3	506
12	55	55	55	55	67	297	2	504
13	50	50	45	45	42	237	39	539
14	50	50	50	50	47	252	4	543
15	60	60	60	60	47	256	2	545
16	45	45	45	45	40	194	11	556
19	40	40	30	30	30	174	20	572
20	30	30	27	27	25	157	11	578
21	...			25N	27	167	...	578
22	27	27	27	27	25	146	4	581
23	30	30	30	30	35	198	3	581
26	52	60	45	45	35	195	17	586
27	40	45B	40	45B	45	224	226	591
28	42	45B	37	42	40	181	205	765
29	40	40	37	37	37	155	783	1521
30	35	40	35	40	37	174	118	1579

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 64 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	35	35	25	25	25	108	34	1564
4	27	27	25	25	25	.110	30	1569
5	25	25	25	25	22	.100	31	1570
6	22	22	20A	22	20	102	2	1572
9	15	15	15	15	15	.065	30	1602
10	17	17	17	17	15	.078	1	1602
11				15N	15	.083		1602
12				15N	15	.118		1602
13		27B		27B	25	162		1602
16	32	35B	32	32	30	.177	1	1601
17	30	40	30	40	32	.182	1003	1043
18		35B		35B	45	.241		858
19	60	75	55	75	55	.249	17	865
20	55	70	55	70/65	67	.288	19	863
23	80	80	60	75	70	281	44	874
24	60	95	55	72	65	267	88	940
25	65	70	65	65	60	245	17	947
26	60	75	60	70	60	247	136	955
27	60	60	60	60	67	271	2	955
30	60	1.15	60	1.10	1.00	347	97	1026

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	90	1.02	85	90B	92	312	75	1060
2	1.00	1.05	90	1.05	1.05	346	38	1078
3	1.25	1.60	1.10	1.50	1.45	424	189	1176
4	1.45	1.47	1.20	1.42/47	1.45	448	620	1412
7	1.40	1.40	1.10	1.30	1.30	424	311	1551
8	1.67/65	1.70	1.50	1.70	1.65	508	559	1820
9	1.50	1.65	1.15	1.15	1.15	413	193	1893
10	1.10	1.35	1.00	1.35	1.40	464	103	1913
11	1.35	1.75	1.30	1.75	1.82	533	200	1989
14	1.70	2.15	1.60	1.60	1.67	531	192	2095
15	1.35	1.40	1.15	1.15	1.12	460	194	2218
16	1.10	1.35	1.00	1.35	1.40	494	148	2269
17	1.30/20	1.52B	1.20	1.35B	1.40	494	162	2224
18	1.30	1.80B	1.25A	1.80B	1.90	583	633	2239
21	1.90	2.20	1.82	2.15	2.05	619	207	2279
22	2.06	2.60	2.05	2.60	2.57	708	234	2111
23	2.30	2.50	2.00A	2.50	2.37	667	65	2122
24	2.25	2.32	2.10	2.25	2.27	689	92	2121
25	2.20	2.30	2.00	2.30	2.17	658	218	2030
28	2.40	2.45	1.55	1.55	1.55	565	227	2089
29	1.25	1.25	1.00	1.10	1.10	468	93	2050
30	1.10	2.45	1.10	2.40/45	2.40	657	206	2066
31	2.45	3.05	2.45	2.55	2.72	777	217	2088

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.90	3.70	2.90	3.70	3.55	866	96	2034
4	3.20	3.65	3.20	3.30B	3.37	871	114	1986
5	3.55	3.90	3.25	3.45B	3.47	885	49	1983
6	3.00	3.00	2.70A	3.00	3.10	863	81	1945
7	3.30	3.45	2.75A	3.45	3.30	890	217	1886
8	3.55	3.65B	2.95A	2.95A	3.05	87[illegible]	3	1889
11	2.75	3.05	2.65A	3.05	3.05	91[illegible]	10	1881
12	3.15	3.20B	2.70A	3.15N	2.70	[illegible]	1	1866
13	2.50	2.55B	1.95	1.95	1.75	778	143	1944
14	1.75	1.85B	1.50	1.70B	1.72	795	148	1746
15	1.75	1.85	1.00	1.20	1.10	648	270	1618
18	1.00	1.40B	85	1.40B	1.57	872	63	1595
19	1.90	2.15	1.90	2.00A	1.95	956	33	1596
20	2.22	2.30	2.05	2.05	2.40	995	47	1577
21	2.85	3.15	2.80	3.15/00	3.15	990	45	1574
22	3.00	3.10	2.90	3.05A	2.90	999	61	718
25						999		

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 66 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	1.10	1.10	1.10	1.10	1.15	.448	10	10
16			1.00A	1.15N	1.10	.438		10
17				1.10N	1.12	.440		10
20		1.25B		1.25B	1.25	.447		10
21				1.25N	1.12	.426		10
22				1.12N	1.20	.434		10
23				1.20N	1.30	.443		10
24	1.35	1.35	1.35	1.35	1.45	.462	5	15
27	Exchange Closed: Memorial Day							
28				1.45N	1.42	.459		15
29				1.42N	1.42	.454		15
30			1.30A	1.30A	1.00	.409		15
31	1.10/.00	1.10	1.00	1.00	1.22	.412	5	20

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				1.22N	1.30	420		20
4				1.30N	1.05	398		20
5		1.20B		1.20B	1.12	408		20
6		1.20B		1.20B	1.27	415		20
7		1.40B		1.40B	1.36	421		20
10	1.25	1.25	1.25	1.25	1.20	389	8	28
11				1.20N	1.35	412		28
12				1.35N	1.20	384		28
13				1.20N	1.15	378		28
14		1.20B		1.20B	1.22	396		28
17				1.22N	1.20	373		28
18	1.20	1.20	90	92	90	345	44	70
19	90	1.00B	90	1.00B	1.00	384	1	71
20			80A	80A	75	298		69
21	75	75	75	75	80	306	1	70
24			75A	75A	60	252	9	79
25	80	85	80	85	60	320	7	74
26	70	75	70	70	62	313	25	79
27	70	70	65	65	65	301	9	81
28	85	92	85	92	90	317	11	88

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	90	90	90	90	65	288	12	95
2	70	70	70	70	82	323	1	96
3				82N	95	354	1	97
4	Exchange Closed: Independence Day							
5	1.00	1.00	1.00	1.00	1.12	380	2	99
8	85	1.05	85	1.05	95	357	4	102
9	95	95	95	95	82	343	15	113
10	75	75	75	75	80	338	10	123
11				80N	77	333		123
12	75	80	60	62	60	301	7	129
15	45	45	40	40	40	221	11	140
16	45	50	45	50	50	252	21	139
17	50	60B	50	60B	55	233	2	140
18	60	65	60	62	52	227	9	130
19			45A	45A	42	215	1	131
22	45	45	40A	40A	30	184	10	130
23	45	75	45	65A	55	196	2	130
24	50	50	40	45B	37	149	27	138
25	37	40B	37	40B	37	132		137
26	37/35	40	30	30	22	097	7	134
29				22N	17	080	1	131
30	22	30	22	30	25	092	30	113
31	35	35	35	35	35	133	12	116

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 66 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	35	55	35	55	50	186	15	159
2	...	...	...	50N	45	181	6	147
5	50	50	40	50	47	233	6	107
6	47	47	45	47	45	220	27	126
7	55	55	45	45	40	207	26	133
8	40	40	40	40	42	214	2	133
9	...	...	...	42N	45	239	...	133
12	40	47	40	45	35	219	5	136
13	...	...	...	35N	22	169	...	136
14	20	27	20	25	25	161	7	143
15	30	30	30	30	25	184	1	144
16	...	...	...	25N	20	123	7	151
19	20	20	20	20	17	108	5	144
20	...	...	...	17N	12	095	3	142
21	...	...	...	12N	15	102	...	142
22	...	...	...	15N	10	087	...	142
23	...	...	...	10N	20	124	...	142
26	...	...	...	20N	17	120	...	142
27	...	...	...	17N	22	141	...	142
28	...	...	...	22N	20	110	...	142
29	...	...	...	20N	15	091	...	142
30	...	...	...	15N	15	104	...	142

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	15N	10	058	...	142
4	...	...	...	10N	10	060	...	142
5	...	...	...	10N	10	053	...	142
6	...	...	...	10N	10	054	...	142
9	...	...	...	10N	07	033	...	142
10	10	10	10	10	07	040	1	142
11	...	...	...	07N	07	043	...	142
12	...	...	...	07N	07	065	...	142
13	...	12B	...	12B	10	093	...	142
16	...	...	...	10N	12	102	...	142
17	...	...	...	12N	17	105	...	142
18	...	...	...	17N	22	146	...	142
19	...	30B	...	30B	30	152	...	142
20	37	37	37	37	37	181	1	142
23	37	37	37	37	37	173	...	147
24	...	40B	...	40B	40	162	1	147
25	...	...	...	40N	36	145	...	142
26	35	35	35	35	35	146	2	144
27	25	30	25	30	32	163	4	141
30	25	40	25	40	50	218	7	144

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	40	40	40	40	47	190	4	147
2	45	70	45	60	55	215	32	169
3	70	90	65	80	80	279	36	174
4	75@77	85	75	80	80	298	100	239
7	72@80	80	62	65	70	273	56	280
8	90	90	75	82	82	345	60	293
9	75	75	60	65	62	261	172	377
10	70	70	55	67	70	302	18	379
11	70	95	65	90	92	364	548	899
14	95	1.00	75A	80	85	356	692	1475
15	75	75	50	50	50	289	311	1718
16	50	65	47	65	65	317	370	2049
17	60	75	60	65	65	315	113	2152
18	70@67	82	55	82	92	406	462	2548
21	95	1.10	85	1.00	1.02	424	173	2641
22	1.02	1.35	1.02	1.35	1.35	497	399	2565
23	1.20	1.25	1.00A	1.26	1.25	469	177	2613
24	1.20	1.20	1.07	1.12	1.12	445	102	2594
25	1.10	1.10	95	1.06N	1.07	430	258	2661
28	1.15	1.20	60	65@60	67	325	189	2704
29	50	50	37	40	40	238	375	2808
30	40	1.25	40	1.25	1.25	406	549	2771
31	1.30	1.60	1.10	1.30A	1.32	541	677	2757

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 66 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.55	1.90	1.40	1.80	1.95	668	768	2437
4	1.80	1.90	1.65	1.70B	1.77	656	213	2336
5	1.90	2.30	1.55	1.75B	1.85	673	357	2454
6	1.60	1.60	1.15	1.60	1.60	626	136	2446
7	1.75	1.92	1.30	1.80	1.72	686	162	2413
8	1.70	2.00	1.40A	1.42	1.47	633	176	2386
11	1.30@15	1.40	1.10	1.30B	1.42	661	30	2380
12	1.60	1.60	1.10	1.10	1.15	600	40	2393
13	95	1.00	50	50	40	385	72	2389
14	50	60	45	52	52	393	307	2432
15	40	55	20	20	22	215	227	2523
18	22	40	15	40	37	340	364	2382
19	35	75	35	50	47	468	211	2349
20	50	72	50	60	62	659	223	2334
21	1.06@00	1.32	85	1.32	1.20	959	136	2273
22	1.05	1.10	85	85	90	914	166	2109
25	...	...	...	...	...	853	...	...
26	...	...	...	...	...	909	...	...

DECEMBER 1985 68 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	Exchange Closed; Memorial Day							
28	80	80	80	80	80	367	9	9
29	...	...	...	80N	80	362	...	9
30	...	...	...	80N	57	320	...	9
31	...	65B	...	65B	65	322	...	9

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	65N	70	329	...	9
4	...	...	...	70N	65	306	...	9
5	...	...	...	65N	66	317	...	9
6	...	...	...	65N	72	312	...	9
7	...	85B	...	85B	82	316	...	9
10	75	75	75	75	67	288	8	17
11	...	70B	...	70B	80	306	...	17
12	...	...	...	80N	70	283	...	17
13	...	...	...	70N	65	277	...	17
14	...	...	...	65N	70	293	...	17
17	...	...	...	70N	70	272	...	17
18	...	...	...	70N	50	247	...	17
19	...	...	...	50N	55	263	...	17
20	...	...	...	55N	37	206	...	17
21	55	55	55	55	45	213	1	17
24	...	...	...	45N	35	169	2	18
25	45	45	45	45	35	251	9	18
26	45	50B	40	40	37	245	5	18
27	40	45B	40	45B	45	234	4	17
28	60	62	60	62	52	248	3	20

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	52N	45	222	...	20
2	...	50B	...	50B	50	252	...	20
3	...	57B	...	57B	55	280	...	20
4	Exchange Closed; Independence Day							
5	...	57B	...	57B	67	304	...	20
8	...	...	60A	60A	57	282	...	20
9	55	55	55	55	50	288	1	21
10	...	...	...	50N	45	264	...	21
11	45	45	45	45	42	259	1	22
12	40	40	40	40	38	231	3	22
15	35	35	25	25	20	157	10	32
16	...	25B	...	25B	30	182	...	32
17	40	40	40	40	32	166	5	37
18	30	30	30	30	30	161	1	38
19	30	30	30	30	25	151	4	42
22	25	25	25	25	17	126	7	49
23	...	25B	...	25B	25	134	...	49
24	...	...	...	25N	17	099	...	49
25	25@30	30	25	25A	17	086	8	49
26	20	20	20	20	15	061	3	49
29	...	...	...	15N	10	048	...	49
30	...	...	...	10N	15	056	...	49
31	25	25	25	25	20	086	10	59

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 68 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	22	25	20	25	25	132	1	79
2	...	...	...	25N	22	128	2	79
5	...	...	...	22N	25	169	...	61
6	...	...	...	25N	22	158	...	59
7	20	20	20	20	20	148	1	60
8	...	...	...	20N	22	153	...	60
9	...	...	...	22N	22	173	...	60
12	...	...	...	22N	20	156	...	60
13	...	...	...	20N	12	116	...	60
14	...	...	...	12N	15	125	...	60
15	...	...	...	15N	12	127	...	60
16	...	...	...	12N	10	074	...	60
19	...	...	...	10N	10	063	...	60
20		...	...	10N	07	054	...	60
21	...	...	...	07N	07	058	...	60
22	...	...	...	07N	07	048	...	60
23	...	...	...	07N	10	073	...	60
26	15	15	15	15	10	070	1	61
27	...	...	...	10N	12	083	...	61
28	...	...	...	12N	12	062	...	61
29	...	...	...	12N	10	050	...	61
30	...	...	...	10N	10	058	...	61

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	...	...	...	10N	05	029	...	61
4	...	...	...	05N	05	030	...	61
5	...	...	...	05N	05	026	...	61
6	...	...	...	05N	05	026	...	61
9	...	...	...	05N	05	015	...	61
10	...	...	...	05N	05	019	...	61
11	...	...	...	05N	05	020	...	61
12	...	...	...	05N	05	033	...	61
13	...	...	...	05N	05	050	...	61
16	...	...	...	05N	07	054	...	61
17	...	...	...	07N	10	056	...	61
18	...	...	...	10N	10	062	...	61
19	...	...	...	10N	15	086	...	61
20	...	...	...	15N	20	105	...	61
23	15	15	15	15	20	098	1	60
24	...	...	...	20N	17	090	...	60
25	...	...	...	17N	15	078	...	60
26	...	...	...	15N	15	079	...	60
27	15	15	15	15	17	089		60
30	...	...	...	17N	25	125	5	60

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	25	25	25	25	22	104	1	60
2	20	30	20	30	27	121	16	60
3	30	35	30	35	40	166	3	60
4	...	...	...	40N	40	179	1	60
7	35	35	30	30	35	157	22	61
8	...	40B	...	40B	42	211	...	61
9	35@37	37	35	35A	32	147	2	63
10	35@40	40	35	40	35	176	25	85
11	40	40	40	40	47	221	15	99
14	50	50	35A	35A	35	210	20	116
15	35	35	30A	30A	25	160	8	122
16	30	30	25A	25A	27	178	6	128
17	27	35	27	30A	27	175	111	238
18	35	35	35	35	35	242	2	240
21	35	40	35	40	37	251	4	237
22	50	50	50	50	57	292	119	325
23	55	55	50	50@55	50	265	3	327
24	55	55	45	45	47	243	75	371
25	40	40	35	40	45	228	139	478
28	40	50	30A	30A	25	146	67	510
29	15	20	15	15	12	092	72	538
30	25	30	25	30	40	193	.4	541
31	50	65	45	50	52	296	28	543

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 68 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	55@60	85	55	85	85	412	672	1107
4	70	82	65	65	70	380	134	1199
5	77	90	70	70A	75	300	145	1154
6	70	70	37	57	57	334	153	1169
7	60	75	45	65	65	364	131	1242
8	60	60	50A	50A	50	322	25	1240
11	40	50	35A	40	45	312	239	1312
12	45	45	30	35	32	243	200	1435
13	32	32	15	15	15	102	111	1420
14	12	15	10	10	12	091	40	1408
15	12	12	05A	05A	05	027	69	1394
18	10	10	02	02	05	027	15	1391
19	05	07	05	05	05	034	161	1294
20	05	07	05	05	02	043	30	1289
21	10@15	17	07	17	15	103	935	778
22	05	10	CAB	CAB	CAB	051	198	...

DECEMBER 1985 70 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	55	55	55	55	42	230	1	1
5	...	...	...	42N	40	239	...	1
6	...	...	...	40N	45	225	...	1
7	...	...	...	45N	45	229	...	1
10	...	...	...	45N	40	204	...	1
11	...	...	...	40N	45	220	...	1
12	...	...	...	45N	40	199	...	1
13	...	...	...	40N	35	194	...	1
14	...	45B	...	45B	40	207	...	1
17	...	...	...	40N	40	189	...	1
18	...	...	...	40N	30	168	...	1
19	...	...	...	30N	30	181	...	1
20	...	...	...	30N	25	135	...	1
21	40	40	40	40	25	141	2	3
24	...	27B	20A	27B	27	107	...	3
25	...	...	...	27N	20	193	...	3
26	25	25	25	25	20	187	2	5
27	...	...	...	20N	20	178	...	5
28	...	22B	...	22B	22	189	...	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	22N	15	167	...	5
2	...	25B	...	25B	30	192	...	5
3	...	...	...	30N	35	216	...	5
4	Exchange Closed, Independence Day							
5	...	...	...	35N	40	237	...	5
8	...	...	...	40N	32	217	...	5
9	...	...	...	32N	25	205	...	5
10	...	...	...	25N	25	200	...	5
11	...	...	...	25N	22	196	...	5
12	...	...	...	22N	17	172	...	5
15	...	...	...	17N	12	107	...	5
16	...	...	...	12N	15	127	...	5
17	...	...	...	15N	15	114	...	5
18	...	...	...	15N	15	110	...	5
19	...	...	...	15N	12	102	...	5
22	...	...	...	12N	10	083	...	5
23	...	15B	...	15B	15	089	...	5
24	15	15	15	15	10	063	1	6
25	...	...	...	10N	10	054	...	6
26	...	...	...	10N	07	037	...	6
29	...	...	...	07N	07	028	...	6
30	...	...	...	07N	07	033	...	6
31	...	...	...	07N	10	053	...	6

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 70 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.15	.091	....	6
2	....	....	....	.15N	.15	.088	....	6
5	....	....	....	.15N	.15	.119	....	8
6	....	....	....	.15N	.15	.110	....	6
7	....	....	....	.15N	.12	.102	....	6
8	....	....	....	.12N	.12	.106	....	6
9	....	....	....	.12N	.12	.121	....	6
12	....	....	....	.12N	.10	.107	....	6
13	....	....	....	.10N	.07	.077	....	6
14	....	....	....	.07N	.07	.083	....	6
15	....	....	....	.07N	.07	.085	....	6
16	....	....	....	.07N	.05	.042	....	6
19	....	....	....	.05N	.05	.034	....	6
20	....	....	....	.05N	.05	.029	....	6
21	....	....	....	.05N	.05	.032	....	6
22	....	....	....	.05N	.05	.025	....	6
23	....	....	....	.05N	.05	.040	....	6
26	....	....	....	.05N	.05	.038	....	6
27	....	....	....	.05N	.07	.046	....	6
28	....	....	....	.07N	.07	.033	....	6
29	....	....	....	.07N	.07	.026	....	6
30	....	....	....	.07N	.07	.030	....	6

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	....	.07N	.02	.014	....	6
4	....	....	....	.02N	.02	.014	....	6
5	....	....	....	.02N	.02	.012	....	6
6	....	....	....	.02N	.02	.012	....	6
9	....	....	....	.02N	.02	.006	....	6
10	....	....	....	.02N	.02	.008	....	6
11	....	....	....	.02N	.02	.009	....	6
12	....	....	....	.02N	.02	.015	....	6
13	....	....	....	.02N	.02	.025	....	6
16	....	....	....	.02N	.02	.027	....	6
17	....	....	....	.02N	.05	.028	....	6
18	....	....	....	.05N	.05	.043	....	6
19	....	....	....	.05N	.07	.045	....	6
20	....	....	....	.07N	.10	.056	....	6
23	....	....	....	.10N	.10	.051	....	6
24	....	....	....	.10N	.10	.046	....	6
25	....	....	....	.10N	.10	.039	....	6
26	....	....	....	.10N	.10	.039	....	6
27	....	....	....	.10N	.10	.044	....	6
30	....	....	....	.10N	.15	.065	....	6

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.15N	.10	.052	....	6
2	....	....	....	.10N	.12	.062	....	6
3	....	....	....	.12N	.20	.089	....	6
4	....	....	....	.20N	.20	.097	....	6
7	....	....	....	.20N	.17	.081	....	6
8	....	....	....	.17N	.17	.116	....	6
9	....	....	....	.17N	.12	.073	....	6
10	....	....	....	.12N	.15	.091	....	6
11	....	.25B	....	.25B	.25	.120	....	6
14	.30	.30	.30	.30	.20	.110	5	11
15	....	....	....	.20N	.15	.077	....	11
16	....	....	....	.15N	.15	.087	....	11
17	....	....	....	.15N	.15	.084	....	11
18	.05	.07B	.05	.07B	.15	.126	....	11
21	.25	.25	.22A	.22A	.20	.127	12	18
22	....	....	....	.20N	.25	.142	....	18
23	.25	.25	.17	.17	.17	.123	4	22
24	....	....	....	.17N	.17	.108	....	22
25	.12	.12	.12	.12	.12	.097	2	22
28	....	....	....	.12N	.10	.050	1	22
29	....	....	....	.10N	.05	.027	....	22
30	....	....	....	.05N	.10	.070	....	22
31	.30	.30	.17A	.25	.20	.123	....	22

LIVE CATTLE OPTION ON FUTURES—CALLS
DECEMBER 1985 70 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.25B	....	.25B	.30	.195	24	46
4	.30	.30	.25A	.25A	.22	.160	6	44
5	.25	.30	.25	.30	.25	.162	11	49
6	.20	.20	.15	.20	.17	.123	110	136
7	.25	.25	.17A	.25	.17	.135	1	146
8	....	....	.15A	.15A	.12	.107	....	146
11	.10	.10	.10	.10	.10	.085	100	143
12	....	....	.07A	.07A	.05	.053	....	143
13	....	....	....	.05N	.05	.012	....	143
14	....	....	....	.05N	.02	.009	....	143
15	.02	.02	.02	.02	....	.001	2	143
18	CAB	CAB	CAB	CAB	CAB	.000	....	143
19	.02	.02	.02	.02	....	.000	4	143
20	CAB	CAB	CAB	CAB	CAB	.000	....	143
21	CAB	CAB	CAB	CAB	CAB	.000	....	143

FEBRUARY 1986 54 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2.90	2.90	2.90	2.90	3.00	.586	3	3
12	....	3.60B	....	3.60B	3.55	.631	....	3
13	....	3.90B	....	3.90B	4.25	.680	....	3
16	4.25	4.25	4.25	4.25	4.45	.702	1	4
17	....	....	....	4.45N	4.45	.703	....	4
18	....	....	....	4.45N	5.45	.757	....	4
19	....	....	....	5.45N	5.77	.774	....	4
20	....	....	....	5.77N	6.00	.795	....	4
23	....	....	....	6.00N	6.25	.806	....	4
24	....	....	....	6.25N	5.62	.777	3	1
25	....	....	....	5.62N	5.55	.773	....	1
26	....	....	....	5.55N	5.77	.787	....	1
27	....	....	....	5.77N	6.00	.802	....	1
30	....	....	....	6.00N	7.02	.848	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	7.02N	6.80	.840	....	1
2	....	....	....	6.80N	7.27	.859	....	1
3	....	....	....	7.27N	7.80	.879	....	1
4	....	....	....	7.80N	7.62	.876	....	1
7	....	....	....	7.62N	7.32	.868	....	1
8	....	....	....	7.32N	7.75	.882	....	1
9	....	....	....	7.75N	6.85	.856	....	1
10	6.75	6.75	6.75	6.75	7.55	.878	1	2
11	....	....	....	7.55N	8.25	.901	....	1
14	....	....	....	8.25N	7.97	.899	....	1
15	....	....	....	7.97N	7.65	.887	....	1
16	....	....	....	7.65N	7.82	.897	....	1
17	....	....	....	7.82N	7.90	.901	....	1
18	....	....	....	7.90N	8.50	.914	....	1
21	....	....	....	8.50N	8.20	.913	....	1
22	....	....	....	8.20N	8.72	.945	....	1
23	....	....	....	8.72N	8.50	.941	....	1
24	....	....	....	8.50N	8.40	.939	....	1
25	....	....	8.30A	8.30A	8.35	.940	....	1
28	....	8.70B	....	8.70B	7.32	.918	....	1
29	....	....	....	7.32N	6.90	.905	....	1
30	....	....	....	6.90N	8.27	.943	....	1
31	....	....	....	8.27N	8.70	.952	....	1

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 54 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				8.70N	9.60	966		1
4				9.60N	9.45	966		1
5				9.45N	9.45	967		1
6				9.45N	9.35	967		1
7				9.35N	9.55	970		1
8				9.55N	9.07	965		1
11				9.07N	9.35	971		1
12				9.35N	8.75	964		1
13				8.75N	7.70	946		1
14				7.70N	7.42	940		1
15				7.42N	6.77	923		1
18				6.77N	7.37	945		1
19				7.37N	8.07	960		1
20				8.07N	8.35	966		1
21				8.35N	8.85	973		1
22				8.85N	8.62	971		1
25				8.62N	9.30	984		1
26				9.30N	10.37	990		1
27				10.37N	10.52	991		1
28	Exchange Closed, Thanksgiving Day							
29				10.52N	11.00	994		1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				11.00N	10.60	993		1
3				10.60N	9.65	989		1
4				9.65N	9.15	987		1
5				9.15N	9.90	992		1
6				9.90N	3.40	982		1
9				8.40N	9.57	992		1
10				9.57N	8.50	986		1
11				8.50N	8.20	984		1
12				8.20N	8.20	985		1
13				8.20N	8.77	990		1
16				8.77N	7.30	979		1
17				7.30N	6.77	973		1
18				6.77N	6.05	958		1
19				6.05N	6.80	975		1
20				6.80N	6.95	980		1
23				6.95N	6.92	985		1
24				6.92N	8.40	995		1
25	Exchange Closed, Christmas							
26				8.40N	8.80	997		1
27				8.80N	8.00	996		1
30				8.00N	6.97	993		1
31				6.97N	7.10	995		1

FEBRUARY 1986 56 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	2.95	2.95	2.95	2.95	2.80	555	6	6
30				2.80N	3.00	572		6
31	4.10	4.10	3.75	3.80B	3.90	640	5	11

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		4.50B		4.50B	4.55	661		14
2				4.55N	4.55	664		14
5				4.55N	5.40	711		11
6	4.90	4.90	4.90	4.90	5.00	687	1	10
7				5.00N	4.85	676		10
8				4.85N	4.95	683		10
9				4.95N	5.20	701		10
12				5.20N	5.17	699		10
13			4.75A	4.75A	4.40	652		10
14				4.40N	4.60	662		10
15				4.60N	4.62	665		10
16				4.62N	4.40	668		10
19				4.40N	3.95	643		10
20				3.95N	3.72	636		10
21				3.72N	3.82	641		10
22				3.82N	3.32	604		10
23	3.30	3.50	3.30	3.50	3.80	650	24	34
26				3.80N	3.67	639	1	35
27			3.55A	3.55A	3.92	657		35
28			3.70A	3.70A	3.37	611		35
29			3.25A	3.25A	3.12	591		35
30		3.20B		3.20B	3.35	612		35

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 56 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	3.15	3.15	3.15	3.15	2.70	548	3	35
4	2.85	2.85	2.55	2.55	2.67	548	27	47
5				2.67N	2.60	536		47
6	2.60	2.65	2.60	2.65	2.55	530	2	49
9				2.55N	1.80	447		49
10	2.05	2.10	2.05	2.10	2.00	466	23	72
11	2.15	2.15	2.00	2.00	2.05	473	4	76
12		2.60B		2.60B	2.47	519		76
13	2.75	3.10	2.75	3.10	3.05	572	14	90
16	2.90	3.10B	2.90	3.10B	3.25	595	23	113
17	3.35@.40	3.40	3.35	3.40	3.25	595	2	113
18	3.50	3.55	3.50	3.50	4.05	657	11	120
19	3.90	4.35	3.90	4.35	4.35	676	5	120
20	4.40	4.45	4.40	4.45	4.72	701	38	121
23				4.72N	4.85	714		121
24				4.85N	4.25	678		121
25	4.20	4.50	4.20	4.30A	4.10	673	4	119
26				4.10N	4.30	690		119
27	4.05	4.05	4.05	4.05	4.52	708	2	119
30			4.50A	4.50A	5.40	765		119

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				5.40N	5.22	753		119
2				5.22N	5.60	779		119
3	5.85	5.85	5.85	5.85	6.15	805	9	119
4				6.15N	6.00	801		119
7			5.90A	5.90A	5.70	786		119
8				5.70N	6.07	807		118
9	5.55	5.55	5.30	5.30	5.22	771	3	116
10				5.22N	5.85	800		116
11				5.85N	6.55	833		116
14				6.55N	6.25	829		116
15				6.25N	5.87	811		116
16				5.87N	6.15	825		116
17				6.15N	6.12	830		116
18	5.90	5.90	5.90	5.90	6.65	849	2	116
21				6.65N	6.37	847		116
22				6.37N	6.87	869		116
23				6.87N	6.62	861		116
24				6.62N	6.55	878		116
25				6.55N	6.55	880		116
28		6.75B		6.75B	5.55	843		116
29				5.55N	5.15	822		116
30				5.15N	6.40	883		116
31				6.40N	6.82	898		115

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.00	7.00	6.95	6.95	7.75	924	3	115
4				7.75N	7.50	923		115
5				7.50N	7.50	925		115
6				7.50N	7.40	924		115
7				7.40N	7.65	930		115
8				7.65N	7.12	918		115
11				7.12N	7.45	931		93
12				7.45N	6.85	915		93
13				6.85N	5.90	881		93
14				5.90N	5.65	869		93
15				5.65N	5.02	840		93
18				5.02N	5.57	875		93
19	6.25	6.25	6.25	6.25	6.27	904	1	93
20				6.27N	6.50	915		93
21				6.50N	7.00	931		93
22				7.00N	6.75	924		93
25				6.75N	7.57	953		93
26				7.57N	8.47	968		93
27				8.47N	8.55	971		93
28	Exchange Closed, Thanksgiving Day							
29				8.55N	9.15	980		71

LIVE CATTLE OPTION ON FUTURES—CALLS

FEBRUARY 1986 56 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	9.15N	8.60	977	....	71
3	....	....	....	8.60N	7.75	964	....	71
4	....	....	....	7.75N	7.15	957	....	71
5	....	....	....	7.15N	7.90	972	....	71
6	....	....	....	7.90N	6.52	943	....	71
9	....	....	....	6.52N	7.62	972	....	71
10	....	....	....	7.62N	6.50	952	....	71
11	....	....	....	6.50N	6.27	946	....	71
12	....	....	....	6.27N	6.27	949	....	71
13	....	....	....	6.27N	6.77	962	....	71
16	....	....	....	6.77N	5.30	927	....	71
17	....	....	....	5.30N	4.92	910	....	71
18	....	....	....	4.92N	4.25	872	....	71
19	....	4.65B	....	6.05N	6.80	914	....	71
20	....	....	....	4.95N	5.20	927	....	71
23	....	....	....	5.20N	5.02	936	....	71
24	....	....	....	5.02N	6.45	976	....	71
25	Exchange Closed, Christmas							
26	....	6.50B	....	6.50B	6.85	985	....	71
27	6.80	6.80	6.80	6.80	6.05	975	140	155
30	....	....	....	6.05N	5.07	962	....	155
31	....	....	....	5.07N	5.17	966	....	155

FEBRUARY 1986 58 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	2.20	2.20	2.15A	2.20	1.90	460	12	12
30	1.95	2.05	1.90	2.05	2.00	477	5	17
31	....	2.90B	....	2.90B	2.95	547		15

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.40	3.40	3.40	3.40	3.35	581	13	33
2	....	3.40B	3.30A	3.30A	3.30	584		33
5	....	3.55B	....	3.55B	4.05	634	....	28
6	3.80	3.80	3.60	3.80	3.65	608	1	27
7	3.60	3.60	3.60	3.60	3.50	595	1	28
8	....			3.50N	3.57	603		28
9	3.45	3.60	3.40	3.60	3.80	622	6	31
12	3.60	3.60	3.60	3.60	3.80	620	2	25
13	....	....	3.10A	3.10A	3.10	568	....	26
14	....	....	....	3.10N	3.25	579	....	26
15	3.60	3.70B	3.60	3.60	3.30	582	2	26
16	3.25	3.25	3.25	3.25	3.15	568	2	28
19	2.95	2.95	2.75	2.85	2.85	540	16	44
20	....	....	....	2.85N	2.70	532	....	44
21	2.70	2.70	2.60	2.60	2.70	537	7	46
22	2.70	2.70	2.20	2.20	2.32	498	5	49
23	2.30	2.50	2.30	2.50	2.75	546	30	64
26	3.30	3.30	2.95A	2.95A	2.62	533	4	64
27	2.40	2.50B	2.40	2.50B	2.82	552	11	66
28	....	....	2.50A	3.50A	2.36	503	....	66
29	2.60	2.60	2.25A	2.25A	2.15	481	....	66
30	....	....	....	2.15N	2.35	503	2	68

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	2.20	2.20	1.85A	1.85A	1.80	437	6	70
4	1.70	1.70	1.70	1.70	1.82	437	....	67
5	1.97 @ 2.00	2.00	1.85	1.90 @ 85	1.80	424	36	103
6	1.85	1.85	1.60	1.65	1.70	418	16	108
9	1.50	1.50	1.22	1.22	1.15	342	2	110
10	1.30	1.50	1.30	1.35A	1.30	360	6	116
11	1.40	1.50	1.40	1.50	1.40	366	14	132
12	1.50	1.60	1.40	1.65	1.67	410	22	138
13	2.00	2.20	1.85	2.20	2.10	462	118	223
16	1.90	2.05	1.90	2.05	2.25	484	2	223
17	2.25	2.35	2.25	2.30	2.25	484	20	234
18	2.60	2.60	2.50	2.55	2.95	549	35	254
19	2.85	3.20	2.85	3.20	3.17	569	448	613
20	3.20	3.32	3.20	3.25	3.32	596	73	636
23	3.20	3.50	3.05	3.50	3.50	609	11	624
24	3.00	3.60B	3.00	3.60B	3.10	568	9	631
25	3.10	3.35	3.00	3.10	3.00	563	13	631
26	3.00	3.30	2.90A	3.15B	3.12	581	12	642
27	....	3.15B	3.00A	3.15B	3.30	600	....	642
30	3.95	3.95	3.20A	3.95	4.00	664	29	613

LIVE CATTLE OPTION ON FUTURES—CALLS

FEBRUARY 1986 58 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.95	3.95	3.70	3.70	3.85	.651	3	612
2	4.00	4.20	4.00	4.20	4.27	.681	27	587
3	4.45	4.87	4.40	4.87	4.62	.712	18	603
4	4.40	4.45	4.40	4.45	4.50	.706	28	575
7	....	....	....	4.50N	4.27	.690	....	575
8	4.55	4.65	4.55	4.65	4.60	.713	4	572
9	4.35	4.40	3.90	3.90	3.85	.668	8	564
10	....	....	....	3.85N	4.32	.703	3	567
11	4.30	4.30	4.30	4.30	4.95	.743	23	568
14	4.90	4.90	4.90	4.90	4.70	.737	2	568
15	....	....	4.60A	4.60A	4.37	.714	....	572
16	4.35	4.35	4.35	4.35	4.55	.731	1	569
17	4.40	4.45	4.40	4.45	4.55	.737	1	570
18	4.40	4.40	4.40	4.40	5.00	.761	17	576
21	....	....	....	5.00N	4.75	.757	....	569
22	5.00	5.05	5.00	5.05	5.20	.805	1	567
23	5.20	5.20	4.95A	4.95A	4.95	.793	....	567
24	....	....	....	4.95N	4.87	.787	....	565
25	....	....	....	4.87N	4.85	.789	....	565
28	....	5.10B	....	5.10B	4.00	.735	....	564
29	3.90	3.90	3.85	3.85	3.65	.707	3	564
30	....	....	....	3.65N	4.70	.791	3	561
31	5.20	5.20	5.20	5.20	5.20	.813	5	561

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.20	5.70B	5.20	5.70B	6.00	.853	13	565
4	6.05	6.05	6.05	6.05	5.70	.849	1	555
5	5.70	5.70	5.70	5.70	5.72	.852	3	553
6	5.47	5.50	5.15A	5.50	5.62	.850	436	327
7	....	6.15B	....	6.15B	5.90	.859	....	327
8	....	....	5.80A	5.80A	5.37	.840	....	327
11	....	....	....	5.37N	5.70	.858	30	320
12	....	5.85B	5.30A	5.30A	5.10	.832	....	320
13	4.77	4.77	4.77	4.77	4.22	.777	2	320
14	....	....	....	4.22N	3.97	.760	....	320
15	....	....	....	3.97N	3.52	.716	....	320
18	4.00	4.00	4.00	4.00	4.00	.764	1	315
19	....	4.60B	....	4.60B	4.60	.809	....	315
20	....	4.80B	....	4.80B	4.85	.825	....	315
21	....	5.15B	....	5.15B	5.20	.851	....	315
22	....	....	....	5.20N	5.00	.839	....	315
25	....	....	4.75A	5.00N	5.82	.866	....	315
26	6.15	6.30	6.15	6.20	6.57	.918	4	316
27	6.75	6.80	6.75	6.80	6.65	.925	127	321
28	Exchange Closed, Thanksgiving Day							
29	7.00	7.00	7.00	7.00	7.07	.943	1	319

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	7.35B	....	7.35B	6.70	.935	....	305
3	....	....	5.95A	5.95A	5.85	.906	....	305
4	....	....	5.65A	5.70B	5.32	.890	....	305
5	....	5.40B	....	5.40B	6.02	.921	....	306
6	....	....	5.95A	5.95A	4.72	.861	....	306
9	5.20	5.20	5.20	5.20	5.80	.918	8	306
10	....	....	4.45A	5.80N	4.72	.873	....	306
11	4.60	5.00B	4.60	4.60	4.50	.860	1	305
12	....	....	4.45A	4.45A	4.52	.864	2	305
13	....	4.70B	....	4.70B	4.95	.892	....	303
16	....	....	4.65A	4.65A	3.62	.814	....	303
17	3.40	3.45	3.35A	3.45	3.27	.780	13	302
18	3.20	3.40	2.70A	2.70A	2.75	.710	16	299
19	....	3.25B	....	3.25B	3.35	.781	....	299
20	....	3.60B	....	3.60B	3.47	.804	....	299
23	....	3.57B	....	3.75B	3.35	.816	....	299
24	4.60	4.72	4.60	4.72	4.65	.912	11	309
25	Exchange Closed, Christmas							
26	....	5.00B	....	4.65N	4.90	.938	....	309
27	....	5.00B	....	5.00B	4.22	.903	....	309
30	....	....	....	4.22N	3.35	.858	....	309
31	....	3.65B	....	3.65B	3.42	.866	....	309

FEBRUARY 1986 60 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	1.40	1.40	1.40	1.40	1.30	405	1	1
29	....	....	....	1.30N	1.30	371	....	1
30	1.30	1.32B	1.30	1.30	1.45	386	2	3
31	....	2.10B	....	2.10B	2.15	455	....	3

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 60 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.25	2.55	2.20	2.55	2.35	.501	17	22
2	...	...	....	2.35N	2.35	.503	...	22
5	3.20	3.20	3.20	3.20	3.05	.554	10	30
6	....	....	2.75A	2.75A	2.62	527	..	30
7	2.95	2.95	2.60	2.60	2.50	.514	4	34
8	2.65	2.65	2.60	2.60	2.57	522	11	40
9	2.75	2.75	2.75	2.75	2.75	541	2	40
12	2.75	2.75	2.75	2.75	2.72	538	3	43
13	2.55	2.57	2.05A	2.05A	2.15	485	8	46
14	1.90	2.15	1.90	2.15	2.30	495	2	48
15	2.70	2.70	2.70	2.70	2.35	498	...	48
16	2.00	2.00	2.00	2.00	2.10	.467	3	50
19	2.00	2.00	1.70	1.70	1.95	438	21	69
20	....		1.80A	1.95N	1.85	429		69
21	1.65	1.70B	1.65	1.70B	1.87	434	4	71
22	1.80	1.95	1.55	1.55	1.55	395	9	78
23	1.75	1.80	1.75	1.80	1.85	443	8	78
26	2.30	2.30	2.15	2.27	1.77	428	7	83
27	1.70	1.70	1.60	1.70B	1.95	446	5	86
28	1.70	1.80	1.52	1.52	1.40	399	19	95
29	1.50	1.50	1.45	1.45	1.42	377	7	102
30	1.56	1.60B	1.45A	1.60B	1.60	398	3	105

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	1.50	1.50	1.00	1.25	1.20	334	29	125
4	1.25	1.25	1.05	1.05	1.17	333	7	132
5	1.40	1.45	1.25	1.25	1.15	.321	5	135
6	1.17	1.30	1.10	1.17	1.10	315	12	147
9	1.00	1.00	.80	.80	.72	.251	13	158
10	.90	1.00	.65	.65	.80	267	11	169
11	1.00	1.00	1.00	1.00	.90	.272	40	209
12	.90	1.30B	.90	1.15	1.07	.311	20	217
13	1.40	1.50	1.30	1.30	1.42	358	132	271
16	1.35	1.40	1.30	1.40	1.50	378	65	327
17	1.35	1.55	1.35	1.55	1.50	.378	94	403
18	1.95	1.95	1.60A	1.95	1.95	441	58	424
19	2.20	2.20	2.00	2.00	2.15	461	123	406
20	2.15	2.30	2.10	2.12	2.35	488	28	434
23	2.60	2.60	2.00	2.55	2.55	499	200	563
24	1.95	2.40	1.82	2.20	2.20	.457	313	836
25	2.30	2.40	2.20	2.20	2.15	451	105	775
26	2.15	2.25	2.15	2.20	2.17	469	35	771
27	2.07@.05	2.25B	2.05	2.25B	2.25	489	2	772
30	2.20	2.90	2.20	2.80	2.85	555	59	793

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.85	2.90	2.60	2.75	2.75	540	12	791
2	2.90	3.05	2.75	3.05	3.10	572	38	803
3	3.10	3.50B	3.10	3.40	3.40	606	5	803
4	3.35@.40	3.40	3.25	3.30A	3.25	599	37	811
7	3.15	3.25	2.95	3.00B	3.07	579	13	810
8	3.50	3.50	3.30	3.30	3.35	604	35	801
9	3.00	3.20	3.00	3.00A	2.70	554	68	793
10	2.60@.55	3.10	2.55	3.10	3.10	592	19	777
11	3.15	3.60	3.15	3.60	3.60	.638	27	800
14	3.50	3.80	3.50	3.80	3.37	628	59	780
15	3.10	3.10	3.00	3.00	3.10	602	2	780
16	3.10	3.15	3.10	3.15	3.17	621	9	785
17	3.30	3.32B	3.30	3.30	3.22	627	6	785
18	3.05	3.40	3.05	3.40	3.55	655	21	815
21	3.30	3.50	3.30	3.50	3.35	648	2	794
22	3.40	3.70	3.40	3.70	3.70	694	25	790
23	3.50	3.50	3.45	3.45	3.50	679	22	784
24	3.40	3.55	3.35	3.45A	3.45	670	18	769
25	....	3.40B	3.30	3.40B	3.40	672	3	769
28	3.50	3.60B	2.80	2.80	2.67	605	3	764
29	2.50	2.60	2.40A	2.60	2.40	571	452	741
30	2.80	3.60	2.80	3.60	3.25	671	32	738
31	3.65	3.85	3.65	3.70A	3.62	699	29	722

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 60 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.95	4.10B	3.95	4.10B	4.32	.751	5	727
4	4.40	4.45B	4.30A	4.35A	4.12	.744	56	712
5	4.10	4.45B	4.10	4.15	4.15	.746	6	707
6	....	4.10B	3.75	4.10B	4.07	.743	*3	711
7	....	4.50B	....	4.50A	4.22	.756	....	711
8	4.35	4.35	4.20A	4.35	3.85	.728	1	710
11	....	4.10B	....	4.10B	4.07	.751	....	723
12	3.90	4.25B	3.65A	3.65A	3.62	.714	2	724
13	3.70	3.70	3.35A	3.35A	2.90	641	2	726
14	....	3.10B	....	2.90N	2.67	.618	....	726
15	2.70	2.85B	2.50	2.50	2.32	565	16	722
18	2.47	2.80	2.47	2.80	2.67	619	4	734
19	..	3.45B	3.27	3.27	3.20	675	1	734
20	3.60	3.60	3.30A	3.40B	3.42	696	22	746
21	3.75	3.80B	3.65	3.75	3.67	731	14	763
22	3.60	3.65	3.55	3.60A	3.47	.712	8	760
25	4.00	4.25	3.30A	4.20A	4.15	.782	6	755
26	4.47@.50	4.60	4.47	4.60	4.87	828	49	754
27	5.00	5.00	5.00	5.00	4.92	840	1	753
29	5.05	5.25	5.05	5.25	5.42	870	27	730

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.50@.45	5.50	4.80A	4.95	4.90	853	15	722
3	4.00	4.15B	4.00	4.15B	4.15	801	3	724
4	4.15	4.20B	3.82	3.82	3.70	773	7	727
5	4.00	4.25B	3.95	4.25B	4.30	823	7	720
6	3.00	3.25	3.00	3.25	3.20	.725	11	714
9	4.00	4.00	3.15A	4.00	4.07	813	5	714
10	2.60	3.45	2.60	3.45	3.25	736	6	714
11	....	3.40B	3.05A	3.05A	3.02	714	..	714
12	2.35	2.80B	2.35	2.80B	3.00	.718	2	712
13	....	3.20B	....	3.20B	3.35	762	1	711
16	2.17	2.20	2.17	2.20	2.25	636	3	710
17	2.00	2.30B	2.00	2.15	1.97	587	19	720
18	1.97	2.20	1.50	1.50	1.60	498	37	723
19	1.85	2.10	1.80	2.07	2.05	.583	164	758
20	2.25	2.25	2.15	2.20B	2.15	.611	25	765
23	2.10	2.17	2.05	2.17	2.10	617	18	758
24	2.85	3.20	2.85	3.20	3.07	771	199	823
25	Exchange Closed; Christmas							
26	....	3.20B	..	3.20B	3.32	818	7	823
27	....	....	3.10A	3.10A	2.65	.744	....	700
30	2.30	2.40	2.00	2.00	2.00	651	20	697
31	2.30	2.32B	1.90	1.90	2.05	660	106	596

FEBRUARY 1986 62 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	1.90	1.90	1.90	1.90	1.90	469	1	1
19	..	....	....	1.90N	1.82	461	...	1
22	1.80	1.80	1.70A	1.80	1.55	.428	1	2
23	....	....	..	1.55N	1.70	445	....	2
24	....	....	....	1.70N	1.25	391	....	2
25	....	1.60B	....	1.60B	1.25	359	....	2
26	.95	.95	.95	.95	.95	322	1	2
29	....	....	....	.95N	.90	290	.	2
30	1.00	1.00	.90	.95B	1.00	304	7	9
31	1.40	1.40	1.40	1.40	1.45	368	1	8

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 62 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.45	1.50	1.60	.423	4	13
2	...	....	...	1.60N	1.60	.425	...	13
5	....	1.85B	...	1.85B	2.10	.475	...	9
6	1.80	1.80	1.80	1.80	1.85	.448	18	22
7	...	...	...	1.85N	1.70	.434	...	22
8	...	1.75B	...	1.75B	1.77	.442	...	22
9	1.85	1.90B	1.80	1.80	1.90	.461	5	27
12	...	...	1.85A	1.85A	1.85	.457	3	27
13	1.50	1.50	1.50	1.50	1.47	.404	2	29
14	1.35	1.35	1.35	1.35	1.57	.414	2	31
15	...	1.75B	...	1.57N	1.60	.417	...	29
16	...	...	...	1.60N	1.47	.370	...	29
19	1.25	1.25	1.25	1.25	1.30	.342	1	30
20	1.40	1.40	1.30	1.30	1.25	.334	20	26
21	1.10	1.10	1.00	1.05B	1.25	.339	10	27
22	1.35	1.35	1.25	1.25	1.00	.302	7	32
23	.90	1.00B	.90	1.00B	1.22	.346	1	33
26	1.40	1.40	1.40	1.40	1.20	.332	2	34
27	1.05	1.20	1.00	1.10B	1.27	.348	6	35
28	1.10	1.10	1.10	1.10	1.02	.304	12	42
29	1.05	1.10	1.00	1.00	.92	.284	12	47
30	1.15	1.15	1.15	1.15	1.00	.302	1	46

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.95	1.00	.80	.80A	.75	.245	10	40
4	.75	.85	.70	.70	.72	.244	25	60
5	.75	.80B	.75	.75	.70	.233	...	60
6	...	.90	.75	.75	.75	.228	413	472
9	.50	.50	.45	.45	.42	.177	27	495
10	.52	.55B	.52	.52	.50	.190	71	561
11	.45	.65	.45	.65	.60	.193	6	565
12	.80	.80	.70	.70	.67	.226	5	570
13	...	.75B	...	.75B	.92	.267		570
16	1.00	1.00	.90A	1.00	1.00	.284	6	570
17	1.10	1.10	1.05	1.05	1.00	.283	5	573
18	.95	1.35	.95	1.35	1.20	.340	16	568
19	1.45	1.50	1.35	1.40	1.40	.358	18	575
20	1.55	1.65	1.50	1.60	1.60	.383	25	584
23	1.70	1.80	1.35	1.75	1.75	.393	32	585
24	1.15	1.65B	1.15	1.40	1.50	.353	32	586
25	1.67	1.67	1.50	1.50	1.45	.347	22	604
26	1.30	1.50	1.30	1.40B	1.40	.363	35	626
27	1.40	1.50	1.35	1.50	1.50	.381	50	668
30	1.45	1.97	1.40	1.90B	1.97	.445	33	669

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	2.00	1.80	1.85	1.87	.429	23	678
2	1.90	2.10	1.85	2.10	2.10	.461	37	685
3	2.40	2.70	2.20	2.35	2.37	.495	47	668
4	2.35	2.40	2.25	2.35B	2.30	.488	359	936
7	2.10	2.25	2.00	2.20	2.17	.466	60	955
8	2.25	2.40	2.20	2.25	2.30	.491	197	994
9	2.20	2.25	1.95	2.00	1.82	.439	54	990
10	1.80	2.15B	1.80	2.05	2.12	.478	25	1003
11	2.15	2.45B	2.10	2.45B	2.50	.525	17	1003
14	2.50	2.50	2.25	2.47	2.32	.513	151	1067
15	2.25	2.25	2.00	2.00A	2.00	.485	26	1057
16	1.85	2.10B	1.85	2.10B	2.15	.504	22	1067
17	2.15	2.25	2.00	2.10	2.15	.510	46	1064
18	2.00	2.25	2.00	2.25	2.25	.539	213	890
21	2.25	2.35	2.15	2.35	2.22	.530	555	1216
22	2.35	2.50	2.35	2.50	2.50	.567	35	935
23	2.40	2.40	2.30	2.35	2.32	.549	37	963
24	2.30	2.37B	2.17	2.17	2.30	.539	30	974
25	2.30	2.35	2.15	2.30	2.25	.540	57	988
28	2.50	2.60	2.05	2.05	1.67	.466	141	1112
29	1.50	1.65	1.45	1.60	1.50	.431	92	1021
30	1.80	2.40	1.80	2.35A	2.10	.535	16	1021
31	2.65@.70	2.70	2.50A	2.50A	2.47	.565	61	1026

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 62 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.65	2.80	2.50	2.80	3.00	.625	59	986
4	2.90	3.15	2.90	2.90	2.82	.614	76	1027
5	3.05	3.20	2.90	2.90A	2.82	.616	73	1035
6	2.50	2.75B	2.45	2.70	2.77	.611	30	1038
7	2.92	3.07B	2.65A	3.00	2.82	.625	16	1053
8	....	...	2.70A	2.70A	2.57	.591	....	1052
11	2.55	2.75	2.50A	2.65B	2.77	.615	60	1045
12	2.95	2.95	2.45	2.45	2.40	.571	39	1039
13	2.35	2.40	1.90	1.90	1.85	.460	580	1544
14	1.85@.90	2.00	1.80	1.95	1.75	.464	49	1550
15	1.70	1.80	1.45	1.50	1.42	.409	632	1827
18	1.50	1.80B	1.50	1.75	1.67	.460	16	1836
19	1.95	2.35	1.75	2.27	2.02	.520	47	1883
20	2.40	2.40	2.10	2.30	2.20	.541	232	1899
21	2.40	2.50	2.40	2.50	2.45	.581	181	1924
22	2.40	2.40	2.30	2.35@.30	2.27	.558	24	1907
25	2.50	2.80	2.50	2.80	2.80	.638	78	1919
26	2.90@3.00	3.20	2.90	3.15	3.32	.698	412	1779
27	3.45	3.55	3.40	3.45	3.37	.713	99	1762
28	Exchange Closed: Thanksgiving Day							
29	3.45	3.65	3.35	3.65	3.82	.754	68	1748

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.95	3.95	3.35A	3.50A	3.35	.725	43	1746
3	3.05	3.05	2.50	2.65A	2.75	.652	16	1734
4	2.65	2.70	2.30A	2.30A	2.35	.613	36	1714
5	2.45	2.80	2.40A	2.80	2.82	.678	5	1719
6	2.10	2.20	1.90	1.97	1.97	.550	152	1849
9	2.20	2.65B	2.20	2.60@.55	2.62	.657	67	1869
10	2.60	2.60	1.70	2.00A	1.97	.556	272	1956
11	2.05	2.15	1.80	1.90A	1.80	.527	127	2064
12	1.65	2.00	1.52	1.85	1.80	.530	125	2063
13	2.00	2.05	1.87	2.00@.05	2.05	.581	80	2060
16	1.90	1.90	.85	1.15@.10	1.22	.429	170	2126
17	1.10	1.45	1.02	1.15	1.05	.376	476	2285
18	1.10	1.30	.90	.90	.85	.292	250	2414
19	.95	1.22	.95	1.15B	1.15	.367	232	2481
20	1.25	1.32	1.15	1.25	1.20	.391	222	2562
23	1.30	1.30	1.05	1.10@.07	1.10	.388	148	2575
24	1.85	1.85	1.60	1.80	1.85	.560	178	2476
25	Exchange Closed: Christmas							
26	1.85	2.05	1.75	1.85	1.92	.616	91	2496
27	1.95	1.95	1.60	1.60	1.45	.513	394	2591
30	1.30	1.30	1.00	1.05	1.02	.393	327	2745
31	1.00	1.25	.87	1.00@.05	1.05	.397	421	2820

FEBRUARY 1986 64 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.60	.60	.60	.60	.65	.233	1	1
31	...	...	...	.65N	.90	.290	...	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.95	.95	.95	.95	1.10	.350	1	3
2	...	...	...	1.10N	1.10	.352	...	3
5	1.55	1.55	1.55	1.55	1.50	.399	10	12
6	1.50	1.60B	1.50	1.55	1.30	.373	6	12
7	...	...	...	1.30N	1.12	.360	...	12
8	...	...	...	1.12N	1.17	.367	...	12
9	...	...	...	1.17N	1.30	.385	...	12
12	...	...	1.25A	1.25A	1.25	.380	...	12
13	1.15	1.15	1.00	1.00	.97	.330	4	15
14	...	...	...	.97N	1.02	.339	...	15
15	1.10	1.10	1.10	1.10	1.05	.341	...	15
16	...	...	...	1.05N	1.00	.284	30	41
19	1.00	1.00	1.00	1.00	1.00	.259	1	41
20	.90	.90	.90	.90	.80	.251	5	41
21	.85	.85	.85	.85	.80	.255	1	41
22	.85	.85	.85	.85	.62	.223	1	41
23	...	.70B	...	.70B	.77	.261	...	41
26	...	.90B	...	.90B	.75	.247	...	41
27	.85	.85	.85	.85	.82	.262	4	41
28	.75	.75	.75	.75	.65	.223	4	41
29	.57	.57	.57	.57	.55	.206	2	41
30	.70	.70	.70	.70	.65	.221	1	41

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 64 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3				.65N	.45	172	....	41
4	.55	.55	.55	.55	.47	.171	1	41
5				.47N	.45	162	....	41
6				.45N	.42	158	....	41
9			.40A	.40A	.22	120	....	41
10				.22N	.27	130	....	41
11				.27N	.32	133	....	41
12				.32N	.40	158	....	41
13		.50B		.50B	.57	191	....	41
16				.57N	.60	205	....	41
17	.60	.70	.60	.62A	.60	204	11	51
18	.65	.85B	.65	.85B	.85	252	1	52
19	.80	1.15	.80	.85	.85	268	6	57
20	1.00	1.02	1.00	1.00	1.05	290	3	60
23	1.00	1.10	.80	1.10	1.10	297	38	84
24	1.20	1.20	1.00	1.00	1.00	261	108	129
25	1.05	1.05	.90	.97A	.95	256	4	127
26	.80	.95	.80	.95	.95	270	4	127
27	.85	.97	.85	.97	1.00	285	106	233
30	1.10	1.25	.95A	1.20	1.30	342	63	299

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.17	1.30	1.10	1.20	1.25	327	45	331
2	1.25	1.47	1.20	1.47	1.40	356	56	354
3	1.50	1.75	1.45	1.65	1.65	388	269	532
4	1.50	1.55	1.40	1.50	1.52	381	275	754
7	1.45	1.50	1.25	1.30B	1.45	359	163	686
8	1.55	1.70	1.40	1.55B	1.57	382	67	716
9	1.45	1.50	1.20	1.20	1.17	333	100	714
10	1.15	1.35	1.15	1.30	1.40	368	27	713
11	1.40	1.65	1.40	1.65	1.70	413	27	718
14	1.70	1.75	1.45	1.45	1.52	400	20	723
15	1.40	1.40	1.30	1.30	1.30	373	21	730
16	1.25	1.25	1.10	1.25	1.35	390	322	1014
17	1.30	1.45	1.25	1.25	1.37	395	482	1098
18	1.25	1.35	1.25	1.35	1.35	423	405	1382
21	1.55	1.55	1.25	1.30	1.37	412	43	1308
22	1.47	1.55	1.40	1.50	1.57	436	134	1332
23	1.55	1.55	1.40	1.50	1.47	417	54	1371
24	1.40	1.40	1.35	1.40	1.45	407	16	1381
25	1.40	1.40	1.25	1.40	1.37	408	145	1482
28	1.50	1.50	1.00	1.05	1.00	335	39	1500
29	1.00	1.[illegible]	.80	.90	.85	303	197	1577
30	1.00	1.55B	1.00	1.50	1.50	399	55	1595
31	1.50	1.70	1.40	1.50	1.45	427	203	1663

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.60	1.90	1.55	1.90	1.90	489	95	1704
4	1.80	1.95	1.80	1.80	1.80	474	68	1729
5	1.95	2.05	1.75	1.75	1.80	475	112	1805
6	1.70	1.80B	1.45	1.75	1.75	469	82	1759
7	1.95	2.10	1.65	2.00A	1.82	483	81	1771
8	1.80	1.95	1.70	1.70	1.62	447	157	1788
11	1.65	1.82	1.50	1.82	1.77	469	65	1795
12	1.92	1.92	1.50	1.50	1.50	422	114	1836
13	1.40	1.47	1.12	1.15@.12	1.10	344	115	1843
14	1.10	1.25	1.05	1.10	1.05	320	308	1711
15	1.10	1.15	.85	.85	.85	271	766	1363
18	.90	1.15	.85	1.05B	1.00	312	98	1378
19	1.12@.17	1.50	1.12	1.30	1.27	365	245	1522
20	1.35	1.45	1.30	1.45B	1.35	385	46	1538
21	1.50	1.55	1.45	1.50	1.52	423	187	1687
22	1.50	1.50	1.35	1.40@.35	1.35	399	85	1703
25	1.35	1.85	1.35	1.80	1.72	476	211	1735
26	1.85	2.10	1.82	2.10	2.12	541	293	1610
27	2.30	2.30	2.10	2.25	2.20	557	273	1545
28	Exchange Closed: Thanksgiving Day							
29	2.25	2.40	2.25	2.40	2.47	602	57	1530

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 64 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.55	2.60	2.05	2.20A	2.10	563	207	1478
3	1.95	1.95	1.45	1.60	1.67	479	476	1554
4	1.65	1.65	1.25	1.30@.25	1.35	437	204	1628
5	1.42	1.65B	1.35	1.65B	1.70	505	267	1732
6	1.50	1.50	.97	1.05	1.10	371	269	1827
9	1.02@.10	1.60	1.02	1.55	1.52	474	306	1982
10	1.40	1.40	.80	1.15	1.10	369	187	1972
11	1.15	1.25B	.95	1.05@1.00A	1.00	340	328	2023
12	.90	1.10	.80	.95	.97	340	202	2101
13	1.12	1.15	1.02	1.10	1.12	367	74	2113
16	1.10	1.10	.52A	.55@.52A	.60	245	204	2126
17	.55@.57	.62	.52	.60	.55	202	345	2242
18	.60	.65	.40	.45@.40	.42	142	337	2381
19	.50	.65	.50	.55	.57	191	196	2364
20	.70	.70	.60	.60A	.60	207	108	2353
23	.57	.65	.55	.55	.55	198	109	2403
24	.70	1.10	.70	1.05	.97	338	134	2416
26	1.00	1.05	.87	1.05	1.05	383	385	2426
27	.95	1.02	.65	.65	.70	284	166	2407
30	.60	.60	.42	.45	.45	182	156	2425
31	.60	.60	.40	.45	.47	181	230	2528

FEBRUARY 1986 66 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	1.65@.60	1.65	1.55	1.55	1.60	449	50	50
17				1.60N	1.45	431	60	110
18				1.45N	1.30	410	....	110
19				1.30N	1.50	435	....	110
20				1.50N	1.15	371	....	110
21				1.15N	1.25	382	....	110
24				1.25N	.95	326	....	110
25				.95N	.97	396	....	110
26				.97N	.90	383	....	110
27				.90N	.85	372	....	110
28				.85N	.95	384	....	110
1				.95N	.82	363	....	110

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				.82N	1.02	388	....	110
3				1.02N	1.25	418	....	110
4	Exchange Closed: Independence Day							
5		1.40B		1.40B	1.45	435	....	110
8				1.45N	1.37	417	....	110
9				1.37N	1.35	414	....	110
10				1.35N	1.30	405	....	110
11				1.30N	1.27	400	....	110
12	1.20	1.20	1.20	1.20	1.30	381	2	112
15			.85A	.85A	.85	309	....	112
16				.85N	1.05	332	....	112
17	.90	.90	.90	.90	.90	317	2	114
18	.90	.90	.90	.90	.87	311	2	116
19				.87N	.82	304	....	116
22	.80	.80	.80	.80	.65	275	1	115
23				.65N	.75	289	....	115
24				.75N	.52	243	....	115
25				.52N	.57	217	....	115
26				.57N	.57	188	....	115
29				.57N	.45	164	....	1.5
30	.40	.40	.40	.40	.40	174	1	114
31	.95	.95	.95	.95	.80	222	4	110

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 66 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.66	90	65	65	65	284	100	118
2				85N	85	286		118
5				85N	1.00	329		118
6				1.00N	90	304		118
7				90N	75	292		118
8				75N	77	298		118
9				77N	77	315		118
12				77N	80	310		118
13				80N	60	264		118
14				60N	65	272		118
15		80B		80B	67	274		118
16				67N	65	211		118
19				65N	60	188		118
20				60N	47	183		118
21		50B		50B	47	185		118
22	45	50B	45	45	37	158	1	118
23	50	50	47A	50	47	190	1	118
26		50B		50B	45	178		118
27				45N	50	190		118
28				50N	45	158		118
29			40A	45N	32	144		118
30	45	45	45	45	37	156	1	118

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	37	37	35	35	32	117	11	128
4	30	30	30	30	30	116	71	126
5				30N	30	109		126
6				30N	25	105		126
9				25N	12	079		126
10				12N	15	086		126
11				15N	17	088		126
12				17N	25	107		126
13				25N	35	132		126
16				35N	35	142		126
17				35N	35	141		126
18	50	50	50	50	50	180	10	136
19	50	70	50	65	60	192	2	127
20				60N	67	211		127
23	55	55	50	50	70	216	2	128
24	60	60	50	50	65	185	52	168
25				65N	60	181		168
26				60N	60	192		168
27	52	55B	52	55B	60	205	50	198
30	85	95	70A	95	82	252	8	201

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	80	80	75A	80	80	239	1	199
2				80N	90	264		199
3	90	1.00	90	1.00	1.02	292	30	219
4	1.02	1.02	90	90	95	285	11	225
7	90	90	85	87A	90	264	8	228
8	1.00	1.10	1.00	1.00	1.00	284	32	253
9	85	85	80	85	72	241	17	264
10	80	85B	80	85B	87	271	3	267
11	1.00	1.10	1.00	1.10	1.10	311	2	268
14	1.00	1.10	1.00	1.06	95	298	14	270
15	86	85	80	80	82	273	24	293
16	75	75	75	75	82	288	5	293
17	90	90	85	85	82	292	2	295
18	75	85	65	85	85	317	236	520
21	80	88B	80	83	80	305	311	829
22	90	90	80	87	90	315	24	852
23	75	85	75	75	80	298	3	852
24	75	80	75	80	82	288	37	878
25	65	65	60	60	70	288	47	926
28	90	90	75A	75A	55	225	31	953
29	50	52B	50	52B	45	198	71	974
30	65	80B	65	80B	70	278		974
31	95	1.00	80	85A	82	302	193	1152

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 66 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.17	95	1.15	1.17	367	64	1179
4	1.07	1.20	1.00	1.00	1.07	341	86	1240
5	1.17	1.25	1.05A	1.10	1.07	341	62	1279
6	1.00	1.00	87	1.00	1.05	335	57	1319
7	1.30	1.35	1.10	1.12	1.10	347	40	1343
8	1.15	1.15	1.00A	1.00A	95	313	23	1368
11	85	95	82	95	1.05	331	7	1370
12	1.05 — 10	1.10	85	85	87	268	88	1430
13	85	85	60	60	62	221	63	1426
14	60	70	60	60	60	201	89	1385
15	52	55	45	45	42	163	106	1300
18	50	55	50	55B	55	193	96	1321
19	57	85	57	85	75	234	544	1007
20	80	80	75	80	75	250	35	1022
21	85	90	80	90	87	280	52	1047
22	85	90	80	85	75	259	17	1062
25	72	1.05	72	1.00	1.02	323	175	1125
26	1.07	1.25	1.00	1.20 — 25	1.25	382	423	1488
28	Exchange Closed: Thanksgiving Day							
27	1.25	1.30	1.20	1.25	1.27	387	444	1795
29	1.30	1.45	1.30	1.45	1.47	439	86	1811

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.50	1.50	1.17	1.25	1.20	395	100	1832
3	1.05	1.05	75	90	87	315	83	1819
4	85	90	70	70	70	277	68	1811
5	80	90	70	90	92	336	125	1860
6	80	80	50	52	52	220	385	1884
9	57	85	57	80	80	301	104	1882
10	70 — 67	70	45	60	55	213	96	1851
11	60	60	45	47B	50	189	186	1805
12	50 — 45	55	40	50A	50	186	207	1862
13	60	60	50	57B	57	222	70	1861
16	52	52	25	25	25	118	232	1894
17	22	35	22	30	27	090	138	1918
18	25	30	20	20	20	067	134	1917
19	30	30	27	27	27	082	54	1904
20	35	35	27	30	30	090	113	1912
23	30	32	25	25	27	081	120	1887
24	45	57	45	55	52	164	75	1912
25	Exchange Closed: Christmas							
26	52	57	45	47	47	191	568	1886
27	50	50	35	35	27	124	463	1904
30	27 — 25	27	22	22	20	063	58	1875
31	20	25	17	20	17	061	100	1843

FEBRUARY 1986 68 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	85	85	85	85	62	211		
4	60	65B	60	60	60	206	103	103
7				60N	60	186	8	111
8	60	60	60	60	65	203	9	117
9	52	52	50A	50A	42	167	2	119
10	60	60	60	60	52	191		119
11	65	70B	65	70B	70	224	2	121
14	85	85	85	85	55	212	1	121
15	75	75	55	55	50	191	3	123
16	50	50	47	50	50	203	3	124
17	55	55	50A	55	45	206	2	126
18				45N	50	226		126
21	45	45	45	45	42	215	1	126
22	45	60	40	60	52	214	8	131
23	50	50	45	45	47	200	7	138
24	50	50	45	47N	47	192	1	139
25	40	40	40	40	45	191	12	150
28	50	50	35	40B	27	141	31	168
29	20	25B	20	25B	22	121	14	167
30	65	65	65	65	40	180	12	179
31	42	45	42	45	45	198	4	184

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 68 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	60	65	60	65	67	244	7	167
4	70	70	60	60	60	228	51	202
5	65	70	55	55A	60	228	611	707
6	60	60	45	45	57	223	50	732
7	65	65	55	55	55	232	372	1101
8	60	62	50	50	52	204	173	1250
11	42	50B	42	50B	57	216	54	1261
12	50	52	45	45	47	181	14	1271
13	40tt 35	40	30	30	35	131	1058	2267
14	37	37	30A	30A	32	116	6	2262
15	25	25	25	25	25	090	40	2280
18		30B		30	32	108		2280
19	40	40	40	40	40	137	165	2137
20	45	45	40	40	42	147	31	2147
21	45	50	45	50	50	169	5	2128
22	37	37	35	35	42	152	48	2130
25	45	52	45	52	55	199	44	2134
26	65	70	60	60	65	245	184	2286
27	70	72	70	70	65	256	64	2350
28	Exchange Closed Thanksgiving Day							
29	70tt 72	75	67	75	75	289	46	2378

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	80	80	65A	65A	62	249	20	2390
3	50	50	35	40	40	184	39	2401
4	35	37B	30	30	32	155	58	2402
5	35	40	32	40	45	197	61	2412
6	25	32	22	27	25	115	144	2341
9	27	35B	27	35B	40	167	14	2339
10	25	40B	20	30	25	106	13	2332
11	20	30	20	20	20	091	71	2272
12	20	20	20	20	20	090	2	2270
13	27	27	27	27	25	109	4	2272
16	20	20	15	15	12	047	6	2266
17	07	15	07	15	12	034	147	2181
18				12N	10	019	69	2120
19	12	15	12	15	12	029	8	2118
20	15	15	15	15	10	032	3	2092
23	15	17	15	17	12	027	55	2090
24	22	22	22	22	20	064	2	2092
25	Exchange Closed Christmas							
26	22	22	20	22	20	076	20	2096
27				20N	10	042		2096
30	10	10	07	07	07	016	13	2101
31	07	07	07	07	07	015	1	2092

FEBRUARY 1986 70 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	30	30	30	30	27	154	5	5
21	30	30	30	30	25	145	7	12
22				25N	27	137		12
23				27N	25	126		12
24				25N	25	120		12
25	22	22	22	22	22	119	4	16
28	30	30	30	30	15	083	10	26
29				15N	12	060	2	28
30				12N	20	110		28
31				20N	22	123		28

LIVE CATTLE OPTION ON FUTURES—CALLS
FEBRUARY 1986 70 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	30	35B	30	35B	35	156	6	34
4	45	45	45	45	35	143	2	36
5	30	40	30	35A	32	142	6	40
6			27A	27A	30	137		40
7				30N	30	144		40
8	35	37B	30	30	30	123	150	190
11	30	30	27	27	30	130	2	192
12				30N	22	105		192
13	25	25	20A	20A	20	071	1	193
14				20N	15	062		193
15	20	20	15	15	15	045	3	196
18				15N	15	065		196
19				15N	20	073		196
20				20N	22	079		196
21				22N	25	093		196
22	25	25	25	25	22	082	6	198
25	30	35	30	30	30	110	10	208
26		35B		35B	35	142	5	212
27	35	35	35	35	35	149	40	240
28	Exchange Closed Thanksgiving Day							
29				35N	40	172	25	265

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	40	40	35	35	32	140	151	386
3	35	35	25	25	20	096	22	408
4	25	25	15	17tt 15	17	077	120	512
5	20	22B	20	22B	20	103	18	519
6				20N	12	053		519
9	15	15	15	15	15	061	1	519
10	15	15	10	10	10	046	63	535
11	10	10	10	10	10	038	2	536
12	10	12	10	12	10	037	111	635
13				10N	10	048		635
16	07	07	07	07	05	016		635
17				05N	05	010	15	635
18				05N	02	005		635
19				02N	05	008		635
20				05N	05	009		635
21				05N	05	007		635
24		07B		07B	07	020		635
25	Exchange Closed Christmas							
26				07N	05	024		635
27				05N	02	011		635
30				02N	02	003		635
31				02N	02	002		635

APRIL 1986 56 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2 70	2 70	2 70	2 70	2 67	519	1	1
12		3 10B		3 10B	3 30	569		1
13		3 70B		3 70B	3 90	615		1
16				3 90N	4 17	628		1
17				4 17N	4 25	633		1
18				4 25N	4 95	680		1
19				4 95N	5 20	686		1
20				5 20N	5 62	721		1
23				5 62N	5 80	729		1
24				5 80N	6 10	690		1
25				5 10N	4 75	674		1
26				4 75N	5 05	692		1
27				5 05N	5 45	715		1
30				5 45N	6 35	763		1

LIVE CATTLE OPTION ON FUTURES—CALLS
APRIL 1986 56 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				6.36N	6.22	756		1
2				6.22N	6.70	777		1
3				6.70N	6.95	787		1
4				6.95N	6.85	790		1
7				6.85N	6.40	785		1
8				6.40N	6.40	785		1
9				6.40N	5.85	742		1
10				5.85N	6.25	763		1
11				6.25N	6.77	788		1
14	6.60	6.60	6.60	6.60	6.62	786	1	1
15				6.62N	6.15	766		1
16				6.15N	6.32	778		1
17				6.32N	6.17	774		1
18				6.17N	6.45	789		1
21				6.45N	6.22	782		1
22				6.22N	6.45	812		1
23			6.35A	6.35A	6.25	804		1
24			6.20A	6.20A	6.30	804		1
25				6.30N	6.30	808		1
28				6.30N	5.40	766		1
29			5.35A	5.35A	5.12	753		1
30		5.30B		5.30B	6.30	814		1
31				6.30N	6.20	809		1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				6.20N	6.70	830		1
4				6.70N	6.65	832		1
5				6.65N	6.65	833		1
6				6.65N	6.57	830		1
7			6.55A	6.55A	6.55	830		1
8				6.55N	6.15	813		1
11				6.15N	6.40	828		1
12			6.35A	6.35A	6.15	816		1
13				6.15N	5.40	779		1
14				5.40N	5.15	766		1
15				5.15N	4.65	736		1
18				4.65N	5.00	761		1
19		5.15B		5.15B	5.30	779		1
20	5.47	5.47	5.47	5.47	5.25	777	5	6
21				5.25N	5.50	791		6
22				5.50N	5.15	772		6
25		5.36B		5.36B	5.95	819		6
26				5.95N	6.55	849		6
27				6.56N	6.80	869		6
28	Exchange Closed Thanksgiving Day							
29	6.82	7.02B	6.82	7.02B	7.27	877	3	9

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				7.27N	7.10	876		9
3				7.10N	6.47	840		9
4				6.47N	6.10	836		9
5				6.10N	6.75	864		9
6				6.75N	5.75	828		9
9				5.75N	6.85	840		9
10			5.80A	5.80A	5.80	830		9
11		5.95B		5.95B	5.75	831		9
12	5.50	5.50	5.50	5.50	5.60	823	1	9
13	5.96	5.95	5.95	5.96	6.25	849	3	9
16				6.25N	5.05	798		9
17				5.05N	5.20	803		9
18				5.20N	4.85	783		9
19				4.85N	5.15	802		9
20				5.15N	5.40	821		9
23				5.40N	5.45	825		9
24				5.45N	7.10	895		9
25	Exchange Closed Christmas							
26				7.10N	7.05	903		9
27			7.00A	7.00A	6.55	884		9
30				6.55N	5.60	849		9
31				5.60N	5.75	857		9

LIVE CATTLE OPTION ON FUTURES—CALLS
APRIL 1986 58 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	3.70	3.70	3.70	3.70	3.45	577	1	1
21				3.45N	3.50	583		1
22				3.50N	3.60	560		1
23				3.60N	3.50	583		1
26				3.50N	3.40	577		1
27			3.35A	3.35A	3.62	591		1
28				3.62N	3.30	566		1
29	3.20	3.20	3.20	3.20	3.00	537	2	3
30				3.00N	3.20	557		3

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed Labor Day							
3				3.20N	2.60	509		3
4	2.35	2.35	2.35	2.35	2.45	497	1	4
5				2.45N	2.35	484		4
6				2.35N	2.25	472		4
9	1.75	1.75	1.75	1.75	1.67	407	32	30
10	1.85	2.00	1.80	1.85	1.88	426	71	41
11	1.90	1.90	1.90	1.90	1.90	427	1	42
12	2.15	2.75B	2.15	2.50	2.36	477	202	244
13	3.10	3.10	3.10	3.10	2.90	524	2	246
16				2.90N	3.12	537		246
17	3.50	3.50	3.40A	3.40A	3.17	542	3	249
18	3.50	3.80	3.80	3.80	3.80	592	3	250
19				3.80N	3.97	608		250
20	4.20	4.20	4.20	4.20	4.35	636	2	248
23	4.25	4.50B	4.25	4.50B	4.55	644	12	259
24			4.35A	4.35A	3.90	602		259
25				3.90N	3.57	584		259
26		3.75B		3.75B	3.86	603		259
27			3.50A	3.50A	4.15	628		259
30	4.60	4.60	4.60	4.60	4.95	661	1	258

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.95	4.95	4.95	4.95	4.85	674	1	257
2	4.90	5.15	4.80	5.15	5.30	698	39	239
3				5.30N	5.45	709	1	238
4	5.35	5.35	5.30	5.30	5.37	701	5	238
7				5.37N	5.06	682	5	237
8				5.06N	5.05	682		237
9				5.05N	4.56	655		237
10				4.56N	4.85	680		237
11	5.30	5.30	5.30	5.30	5.32	708	9	228
14				5.32N	5.17	705		228
15	5.10	5.10	5.06	5.06	4.75	682	4	229
16				4.75N	4.90	695		229
17				4.90N	4.82	690		229
18				4.82N	4.97	708		229
21				4.97N	4.77	698		229
22		4.90B		4.90B	4.92	725		229
23			4.85A	4.85A	4.77	715		229
24				4.77N	4.77	715		229
25				4.77N	4.77	719		229
28				4.77N	4.00	667		229
29				4.00N	3.75	651		229
30		3.95B		3.95B	4.80	725		229
31				4.80N	4.70	718		229

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1986 58 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.70N	5.20	[illegible]		229
4				5.20N	5.12	746		229
5				5.12N	5.12	746		229
6				5.12N	5.05	742		229
7				5.05N	5.05	742		229
8	5.00	5.05	5.00	5.05	4.70	721	40	264
11				4.70N	4.85	738		264
12				4.85N	4.60	723		264
13				4.60N	3.95	676		264
14				3.95N	3.80	660		264
15				3.80N	3.32	624		264
18				3.32N	3.60	652		264
19		3.85B		3.85B	3.90	673		264
20				3.90N	3.85	671		264
21				3.85N	4.05	686		264
22		4.10B		4.10B	3.75	664		264
25		4.05B		4.05B	4.45	720		264
26				4.45N	5.00	759		264
27				5.00N	5.20	773		264
29				5.20N	5.65	796		264

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				5.65N	5.40	794		264
3			5.25A	5.25A	4.92	755		264
4				4.92N	4.50	741		264
5				4.50N	5.15	775		264
6				5.15N	4.25	726		264
9				4.25N	4.95	768		264
10				4.95N	4.27	726		264
11				4.27N	4.30	727		264
12				4.30N	4.12	717		264
13				4.12N	4.57	750		264
16				4.57N	3.57	682		264
17		3.70B		3.70B	3.75	687		264
18	3.85@.90	3.90	3.85	3.90	3.45	662	2	264
19		3.70B		3.45N	3.75	684		264
20				3.75N	3.95	709		264
23				3.95N	3.97	712		264
24				3.97N	5.10	795		264
25	Exchange Closed: Christmas							
26				5.10N	5.40	821		264
27				5.40N	4.97	791		264
30	4.45	4.45	4.45	4.45	4.07	738	1	264
31				4.07N	4.20	750		264

APRIL 1986 60 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.70	2.70	2.70	2.70	2.55	494	10	10
26		2.80B		2.80B	2.40	487		10
27	2.50	2.55	2.50	2.55	2.65	502	11	21
28				2.65N	2.30	466		21
29				2.30N	2.15	447		21
30	2.20	2.35	2.05	2.35	2.32	466	4	23

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1986 60 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	1.90	1.90	1.90	1.90	1.80	418	1	24
4				1.80N	1.70	406		24
5				1.70N	1.62	393		24
6	1.55	1.55	1.55	1.55	1.56	381	1	24
9	1.65	1.65	1.50A	1.50A	1.12	324	1	24
10				1.12N	1.25	341	1	25
11	1.25	1.40B	1.25	1.40B	1.27	342	50	75
12	1.45	2.00B	1.45	1.75	1.75	389	235	299
13		2.00B		2.00B	2.07	435		277
16	2.15	2.15	2.15	2.15	2.27	447	1	278
17	2.25	2.70B	2.25	2.50	2.32	452	535	808
18	2.60	2.95	2.50	2.95	3.00	502	165	959
19				3.00N	3.00	518	1	960
20				3.00N	3.30	548		960
23	3.35	3.50	3.30	3.50	3.45	556	240	1197
24	3.20	3.40	3.20	3.20A	2.92	511	5	1198
25	3.25	3.00	2.90A	2.90A	2.62	492	25	1223
26				2.62N	2.87	511		1223
27			2.60A	2.87N	3.10	536		1223
30		3.45B		3.45B	3.80	593		1223

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.80	3.80	3.80	3.80	3.70	585	1	1224
2	4.00	4.00	4.00	4.00	4.10	611	19	1224
3	4.25	4.40	4.25	4.40	4.25	623	26	1215
4				4.25N	4.15	614		1217
7	4.00	4.00	4.00	4.00	3.87	592		1214
8				3.87N	3.87	592		1214
9			3.50A	3.50A	3.40	563	1	1215
10	3.40	3.45B	3.40	3.45B	3.67	589		1215
11	4.10	4.10	4.10	4.10	4.10	619	[illegible]	1221
14	4.10	4.25	4.00A	4.15A	3.95	615	19	1231
15	3.85	3.85	3.80	3.80	3.57	589	54	1277
16	3.75	3.75	3.45	3.45	3.67	604	2	1279
17				3.67N	3.52	598	2	1278
18				3.52N	3.70	617		1285
21			3.60A	3.60A	3.52	605		1277
22				3.52N	3.65	625		1277
23	3.50	3.50	3.50	3.50	3.52	614	1	1278
24				3.52N	3.50	613		1278
25				3.50N	3.52	617		1278
28	3.55	3.55	3.55	3.55	2.87	559	23	1298
29				2.87N	2.65	541		1298
30	2.80	3.50B	2.80	3.50B	3.50	622	24	1305
31				3.50N	3.42	614		1305

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				3.42N	3.82	644		1305
4	3.90	3.90	3.80A	3.85	3.80	644	180	1428
5	3.60	3.70B	3.60	3.70B	3.80	645	11	1436
6	3.55	3.70	3.55	3.70	3.72	640	80	1416
7				3.72N	3.72	639		1416
8	3.80	3.80	3.80	3.80	3.42	614	20	1416
11				3.42N	3.55	632		1416
12	3.60	3.60	3.60	3.60	3.32	615	100	1416
13			3.15A	3.20B	2.77	561		1416
14	2.75	2.80B	2.70	2.70	2.65	544	10	1426
15	2.65	2.75	2.50	2.50	2.27	505	9	1430
18	2.20@.25	2.80	2.20	2.80	2.55	533	17	1431
19	3.05	3.05	3.05	3.05	2.75	556	20	1430
20	2.80	2.95	2.75	2.75A	2.70	553	13	1437
21		2.75B		2.70N	2.85	571		1433
22	2.80	2.90B	2.75A	2.75A	2.80	544	2	1433
25	3.00	3.50	2.95A	3.30A	3.15	605	6	1434
26	3.40	3.70	3.40	3.65	3.60	650	17	1443
27	3.80	3.85	3.80	3.80	3.80	666	327	1132
28	Exchange Closed: Thanksgiving Day							
29	3.90	4.00	3.90	4.00	4.17	693	11	1133

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1986 60 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				4.17N	3.95	689	1	1133
3	3.95	3.95	3.55A	3.55A	3.50	642	20	1114
4				3.50N	3.20	625	5	1111
5		3.40B		3.40B	3.67	665		1111
6		3.00	3.00	3.00	3.00	606		1111
9	3.25	3.85	3.25	3.85	3.52	654	18	1123
10	3.00	3.30	3.00	3.30	2.95	604	3	1123
11	3.00	3.25	3.00	3.05	2.95	604	15	1116
12		3.00B	2.90A	3.00B	2.90	592		1116
13	3.10	3.10	3.10	3.10	3.25	630	3	1116
16	3.05	3.05	2.45	2.45	2.40	549	114	1181
17	2.45	2.70B	2.45	2.65B	2.52	555	36	1260
18	2.60	2.70B	2.50	2.50	2.32	526	4	1261
19		2.60B		2.60B	2.57	550	103	1362
20	2.70	2.85	2.70	2.85	2.77	577	6	1369
23			2.75A	2.75A	2.77	578		1369
24	3.60	3.60	2.70A	3.60	3.75	677	58	1312
25	Exchange Closed Christmas							
26				3.75N	3.97	709	30	1282
27	3.65	3.65	3.65	3.65	3.55	670	4	1155
30			2.90A	2.90A	2.90	603		1155
31	3.20	3.20	2.80	2.80	2.92	615	9	1155

APRIL 1986 62 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	2.90	2.90	2.90	2.90	2.95	522	2	2
6	2.95	2.95	2.70	2.70	2.50	498	4	4
7				2.50N	2.45	485		4
8		2.50B		2.50B	2.52	493		4
9	2.50	2.50	2.50	2.50	2.70	509	1	4
12				2.70N	2.70	504		4
13	2.70	2.80B	2.60	2.80B	2.20	458	2	6
14	2.20	2.20	2.20	2.20	2.35	466	2	7
15				2.35N	2.35	466		7
16			2.00A	2.00A	2.00	437		7
19				2.00N	1.90	413		7
20				1.90N	1.80	405		7
21				1.80N	1.82	410		7
22				1.82N	1.90	377		7
23			1.80A	1.80A	1.85	409		7
26	2.00	2.00	2.00	2.00	1.65	401		7
27	1.75	1.75	1.75	1.75	1.87	415	5	10
28				1.87N	1.62	382		10
29				1.62N	1.50	362		10
30	1.60	1.60	1.60	1.60	1.62	380		10

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed Labor Day							
3				1.62N	1.20	334		10
4				1.20N	1.15	323		10
5				1.15N	1.10	311		10
6				1.10N	1.02	299		10
9				1.02N	.75	251		10
10				.75N	.80	266		10
11	1.00	1.00	1.00	1.00	.80	267	2	12
12		1.40B		1.40B	1.20	309		12
13				1.20N	1.45	351		12
16				1.45N	1.62	363		12
17		1.80B		1.80B	1.67	367		12
18				1.67N	2.00	415		12
19	2.40	2.40	2.40	2.40	2.20	430	1	13
20	2.50	2.50	2.50	2.50	2.45	460	10	23
23		2.55B		2.55B	2.52	467		23
24	2.40	2.55	2.40	2.55	2.12	422	7	30
25				2.12N	1.87	404		30
26	2.30	2.30	2.30	2.30	2.07	422	5	35
27			1.85A	1.85A	2.30	448		35
30		2.80B		2.80B	2.82	504		35

LIVE CATTLE OPTION ON FUTURES—CALLS

APRIL 1986 62 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.80	2.80	2.80	2.80	2.77	494	17	52
2	3.00	3.00	3.00	3.00	3.07	521	2	54
3	3.15	3.25	3.15	3.25	3.15	534	8	54
4	3.15	3.15	3.15	3.15	3.10	523	2	56
7				3.10N	2.90	500		56
8	3.05	3.05	3.05	3.05	2.90	500	3	56
9	2.55	2.60	2.55	2.55	2.35	470	34	80
10	2.40	2.60	2.40	2.60	2.70	496	23	90
11	2.60	3.00	2.60	3.00	3.05	527	8	97
14	3.30	3.30	2.95	3.00	2.95	522	2	99
15	2.80	2.80	2.80	2.80	2.57	[illegible]	4	102
16				2.57N	2.67	[illegible]	3	104
17	2.70 .60	2.70	2.60	2.60	2.55	503	1	102
18	2.55	2.55	2.55	2.55	2.67	523	177	280
21	2.45	2.45	2.40	2.45	2.52	510	16	284
22	2.65	2.65	2.55	2.55	2.60	520	7	283
23	2.50	2.50	2.30	2.30	2.50	508	9	283
24	2.55	2.55	2.50	2.50	2.50	506	3	284
25	2.60	2.60	2.50	2.50	2.50	510	5	284
28				2.50N	1.97	450	2	286
29	1.85 .80	1.85	1.80	1.80	1.80	432	24	310
30	1.80	2.60B	1.80	2.60B	2.50	514	17	321
31	2.60	2.65	2.50A	2.50A	2.40	505	5	318

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		2.45B		2.45B	2.75	537		318
4	2.60	2.60	2.60	2.60	2.72	535	2	320
5	2.80	2.80	2.75	2.75	2.72	535	30	340
6			2.50A	2.50A	2.67	529		340
7	2.67	2.67	2.67	2.67	2.67	528	2	340
8	2.70	2.70	2.70	2.70	2.42	501	1	341
11		2.60B		2.60B	2.47	519	7	348
12	2.50	2.50	2.47	2.47	2.30	501	2	349
13	2.35	2.37	2.35	2.37	1.85	446	300	649
14	2.00	2.00	1.85	1.85	1.80	428	130	779
15	1.85	1.90	1.75A	1.75A	1.45	390	107	824
18		1.70B		1.70B	1.70	416		826
19	1.90	2.25	1.90	2.20	1.85	437	52	874
20	2.10 .02	2.10	1.80	1.80	1.80	434	197	1042
21	1.92	2.00	1.92	2.00	1.92	451	73	1084
22	2.00	2.00	1.75	1.75	1.70	424	32	1111
25	2.10	2.25	1.95	2.15B	2.15	485	60	1115
26	2.32	2.65	2.25	2.50	2.50	531	184	1096
27	2.67	2.70	2.67	2.70	2.65	548	3	1096
28	Exchange Closed Thanksgiving Day							
29	2.85	2.85	2.85	2.85	2.85	576	10	1126
2	3.00	3.00	2.70	2.80B	2.75	571	107	1223

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.75	2.75	2.20A	2.30A	2.37	519	96	1160
4	2.25	2.45	2.25	2.30A	2.15	500	154	1270
5	2.40	2.40	2.35	2.35	2.55	542	32	1268
6	2.15	2.15	2.10	2.10	2.00	479	112	1371
9	2.30	2.70B	2.30	2.45	2.37	528	33	1391
10	2.15	2.35	1.85	1.95B	1.92	474	243	1537
11	2.05 .15	2.15	2.00	2.00	1.95	474	120	1569
12	1.82 .80	2.10	1.80	2.10	2.00	460	65	1607
13	2.20	2.20	2.12	2.20B	2.20	499	5	1583
16	2.00	2.05	1.40	1.45	1.47	415	180	1659
17	1.37	1.85	1.37	1.75	1.62	420	32	1669
18	1.75	1.75	1.60	1.60	1.50	391	39	1673
19	1.60	1.75	1.60	1.70	1.65	413	53	1706
20	1.70	1.95	1.62	1.80	1.80	440	65	1735
23	1.80	1.85	1.70	1.80A	1.82	438	16	1737
24	2.80	2.80	2.50A	2.70	2.65	542	31	1739
25	Exchange Closed Christmas							
26	2.75	2.75	2.70A	2.70A	2.75	577	56	1696
27	2.72	2.75	2.35	2.35	2.40	532	10	1699
30	2.20	2.32	1.90	1.90	1.85	458	84	1748
31	2.00	2.00	1.80	1.90B	1.90	470	112	1703

LIVE CATTLE OPTION ON FUTURES—CALLS
APRIL 1986 64 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	3.00	3.00	3.00	3.00	2.95	590	9	9
17				2.95N	2.87	580		9
18				2.87N	2.70	558		9
19				2.70N	2.92	576		9
20				2.92N	2.45	536		9
21				2.45N	2.37	529		9
24				2.37N	2.00	490		9
25				2.00N	2.00	509		9
26				2.00N	1.95	504		9
27				1.95N	1.80	491		9
28				1.80N	1.75	499		9
				IN JULY				
1				1.95N	1.75	483		9
2				1.75N	1.90	496		9
3				1.90N	2.25	521		9
4	Exchange Closed: Independence Day							
5				2.25N	2.50	536		9
8				2.50N	2.25	518		9
9				2.25N	2.30	522		9
10				2.30N	2.20	515		9
11				2.20N	2.07	505		9
12				2.07N	1.97	496		9
15				1.97N	1.47	443		9
16				1.47N	1.62	461		9
17				1.62N	1.45	442		9
18				1.45N	1.42	436		9
19				1.42N	1.42	436		9
22				1.42N	1.27	417		9
23				1.27N	1.47	441		9
24				1.47N	1.25	404		9
25		1.30B		1.30B	1.30	367		9
26				1.30N	1.00	330		9
29				1.00N	1.10	304		9
30				1.10N	1.10	300		9
31				1.10N	1.50	355		9
				IN AUGUST				
1				1.50N	1.75	414		9
2				1.75N	1.75	419		9
5				1.75N	2.20	455		9
6				2.20N	1.90	431		9
7				1.90N	1.75	419		9
8	1.75	1.75	1.75	1.75	1.82	426	1	10
9				1.82N	2.00	441		10
12				2.00N	1.95	436		10
13	1.60	1.60	1.60	1.60	1.50	391	1	11
14				1.50N	1.60	399		11
15				1.60N	1.60	399		11
16				1.60N	1.55	358		11
19				1.55N	1.45	334		11
20	1.25	1.25	1.25	1.25	1.25	327	38	49
21				1.25N	1.25	331		49
22				1.25N	1.30	301		49
23				1.30N	1.25	330		49
26				1.25N	1.17	32[illegible]		49
27				1.17N	1.30	335		49
28				1.30N	1.20	304		49
29				1.20N	1.02	286		49
30	1.10	1.10	1.10	1.10	1.10	302	1	50

LIVE CATTLE OPTION ON FUTURES—CALLS
APRIL 1986 64 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3				1.10N	85	260		50
4				85N	75	250		50
5				75N	72	239		50
6				72N	65	229		50
9				65N	50	190		50
10	60	60	60	60	55	202	1	51
11				55N	55	203		51
12		1.00B		1.00B	75	240		51
13				75N	1.00	277		51
16				1.00N	1.12	287		51
17				1.12N	1.15	290		51
18				1.15N	1.35	335		51
19				1.35N	1.55	349		51
20	1.85	1.95	1.85	1.95	1.77	378	15	61
23	1.90	1.90	1.90	1.90	1.80	382	5	66
24				1.80N	1.52	340		66
25				1.52N	1.32	322		66
26				1.32N	1.47	339		66
27			1.30A	1.30A	1.62	363	5	71
30	2.00	2.00	2.00	2.00	2.02	416	3	70
				IN OCTOBER				
1				2.02N	2.00	407		70
2	2.25	2.25	2.25	2.25	2.25	433	10	80
3	2.25	2.25	2.25	2.25	2.32	445	10	80
4				2.32N	2.22	435	5	85
7				2.22N	2.12	411		85
8	2.00	2.00	2.00	2.00	2.12	411	5	85
9	1.80	1.80	1.80	1.80	1.82	381	2	85
10	1.80	1.80	1.75	1.75	1.92	407	7	85
11	1.80	1.80	1.80	1.80	2.22	437	2	85
14	2.10	2.25B	2.10	2.20	2.10	431	2	86
15	2.00	2.00	1.90A	1.90A	1.86	404	1	87
16				1.85N	1.87	419		87
17	1.90	1.90	1.85	1.85	1.77	411	2	89
18		1.85B		1.85B	1.65	431		89
21	1.80	1.80	1.60	1.75B	1.72	417	7	92
22	1.80	1.80	1.70	1.75	1.80	416	10	102
23				1.80N	1.70	404		102
24				1.70N	1.70	403	2	103
25	1.55	1.70B	1.50	1.70B	1.70	406	29	130
28	1.65	1.75B	1.65	1.65	1.30	347	1	129
29	1.20	1.30	1.20	1.30	1.20	330	20	131
30	1.20	1.55B	1.20	1.55B	1.70	408	47	165
31	1.80@.90	1.97	1.75	1.90A	1.65	399	18	161
				IN NOVEMBER				
1	1.80	2.00	1.80	2.00	1.90	429	36	179
4	1.85	1.90B	1.77A	1.85	1.85	427	8	179
5	1.90	1.90	1.85A	1.85A	1.75	426	1	179
6	1.60	1.75	1.60	1.75	1.82	420	3	177
7	1.65	1.85B	1.65	1.75B	1.82	419	2	177
8	1.82	1.86	1.65	1.70	1.62	392	8	184
11	1.70	1.70	1.55	1.60B	1.65	408	34	208
12	1.65	1.65	1.65	1.65	1.55	390	2	210
13	1.55	1.55	1.30A	1.35A	1.25	338	21	212
14	1.35	1.35	1.22A	1.25	1.20	321	14	216
15	1.25	1.30	1.20	1.20	1.10	286	23	227
18				1.10N	1.10	308		228
19	1.35	1.40	1.20	1.40	1.25	327	262	444
20	1.35	1.35	1.30	1.30	1.25	324	8	450
21	1.20	1.35	1.20	1.30	1.25	339	74	508
22	1.20	1.20	1.00	1.06	1.07	314	63	573
25	1.35	1.50	1.35	1.35	1.45	369	54	600
26	1.50	1.75	1.50	1.55	1.67	413	88	648
27	1.85	1.85	1.75	1.80A	1.77	429	107	754
28	Exchange Closed: Thanksgiving Day							
29	1.85	1.95	1.80	1.90	1.90	456	33	745

LIVE CATTLE OPTION ON FUTURES—CALLS
APRIL 1986 64 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.05	2.05	1.90A	1.95	1.85	449	133	871
3	1.60	1.60	1.45	1.55	1.57	397	27	870
4	1.40	1.50	1.35	1.40	1.40	378	60	929
5	1.50	1.55	1.40	1.50B	1.57	419	252	1140
6	1.35	1.35	1.15	1.30	1.25	357	54	1131
9	1.30	1.80	1.30	1.65	1.52	402	98	1080
10	1.45	1.45	1.15	1.25B	1.25	351	56	1104
11	1.32@1.30	1.40B	1.30	1.30	1.25	350	13	1114
12	1.15	1.35B	1.10	1.35B	1.25	337	70	1073
13	1.35	1.42	1.35	1.42	1.40	373	23	1070
16	1.30	1.30	.95	1.00B	.90	294	50	1076
17	.90	1.25	.90	1.20A	.97	297	59	1057
18	1.05@1.00	1.20B	.90	.90	.90	271	13	1065
19	.95	1.10	.95	1.10	1.02	290	17	1067
20	1.15	1.15	1.05	1.10	1.07	313	147	1169
23	1.00	1.15	1.00	1.10	1.12	310	30	1180
24	1.70	1.70	1.62	1.70	1.75	407	80	1209
25	Exchange Closed: Christmas							
26	1.75	1.80	1.60	1.80	1.82	439	26	1230
27	1.65	1.65	1.65	1.65	1.57	394	3	1221
30	1.35	1.35	1.10	1.10	1.15	322	95	1268
31	1.20	1.40	1.10	1.10	1.17	333	124	1363

APRIL 1986 66 CALLS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	2.10	2.10	2.10	2.10	2.10	504	9	9
17				2.10N	2.02	492		9
18				2.02N	1.85	470		9
19				1.85N	2.00	488		9
20				2.00N	1.62	446		9
21				1.62N	1.55	441		9
24				1.55N	1.30	402		9
25				1.30N	1.30	447		9
26				1.30N	1.27	442		9
27				1.27N	1.17	429		9
28				1.17N	1.27	437		9

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.27N	1.12	420		9
2				1.12N	1.22	434		9
3				1.22N	1.45	458		9
4	Exchange Closed: Independence Day							
5				1.45N	1.70	473		9
8				1.70N	1.50	455		9
9				1.50N	1.55	456		9
10				1.55N	1.50	451		9
11				1.50N	1.37	441		9
12				1.37N	1.30	433		9
15				1.30N	.95	374		9
16				.95N	1.00	391		9
17				1.00N	.92	373		9
18				.92N	.90	367		9
19				.90N	.90	367		9
22				.90N	.80	349		9
23				.80N	.90	371		9
24				.90N	.77	336		9
25				.77N	.90	301		9
26				.90N	.90	267		9
29				.90N	.80	243		9
30				.80N	.80	240		9
31				.80N	1.15	289		9

LIVE CATTLE OPTION ON FUTURES—CALLS
APRIL 1986 66 CALLS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.15N	1.30	353		9
2				1.30N	1.30	357		9
5				1.30N	1.55	392		9
6				1.55N	1.35	368		9
7				1.35N	1.25	357		9
8				1.25N	1.35	363		9
9				1.35N	1.45	378		9
12				1.45N	1.42	372		9
13				1.42N	1.10	329		9
14				1.10N	1.15	337		9
15				1.15N	1.15	336		9
16				1.15N	1.10	286		9
19				1.10N	1.10	265		9
20				1.10N	.87	256		9
21				.87N	.87	262		9
22				.87N	.92	234		9
23				.92N	.90	280		9
26				.90N	.87	253		9
27				.87N	.87	264		9
28				.87N	.77	237		9
29				.77N	.70	220		9
30				.70N	.72	234		9

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3				.72N	.55	197		9
4				.55N	.47	188		9
5				.47N	.47	179		9
6				.47N	.42	170		9
9				.42N	.30	140		9
10				.30N	.32	150		9
11				.32N	.32	151		9
12				.32N	.45	181		9
13				.45N	.65	213		9
16				.65N	.75	221		9
17				.75N	.75	224		9
18				.75N	.90	263		9
19				.90N	1.07	276		9
20				1.07N	1.25	301		9
23				1.25N	1.27	306		9
24				1.27N	1.05	266		9
25	.70	.70	.70	.70	.90	251	3	12
26				.90N	1.00	266		12
27			.90A	.90A	1.12	287		12
30				1.12N	1.43	336		12

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.45N	1.42	327		12
2	1.45	1.50	1.45	1.50	1.60	351	10	22
3	1.70	1.70	1.70	1.70	1.65	362	22	44
4	1.55	1.65	1.55	1.65	1.60	352	40	79
7	1.50	1.50	1.50	1.50	1.52	329	2	79
8	1.50	1.50	1.50	1.50	1.50	328	41	120
9	1.50	1.50	1.25	1.25	1.25	301	12	130
10	1.25	1.40	1.25	1.40	1.40	324	19	143
11	1.40	1.40	1.40	1.40	1.57	352	10	153
14	1.45	1.45	1.40A	1.45	1.50	346	9	162
15			1.30A	1.30A	1.27	321		162
16	1.25	1.25	1.20	1.25	1.30	334	14	170
17			1.25A	1.25A	1.17	327		170
18	1.35	1.35	1.25	1.25	1.25	344	3	173
21	1.05	1.20	1.00	1.00	1.15	330	10	176
22	1.15	1.15	1.15	1.15	1.17	321	2	177
23	1.00	1.17	1.00	1.17	1.12	310	6	182
24	1.17	1.20	1.15	1.20	1.10	308	12	171
25	1.05	1.10	1.05	1.05	1.12	311	19	188
28				1.12N	.82	258	11	199
29	.75	.75	.75	.75	.75	243	1	200
30		.77B		.77B	1.15	311	9	186
31	1.15	1.15	1.15	1.15	1.02	303	2	186

LIVE CATTLE OPTION ON FUTURES—CALLS
APRIL 1986 66 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.05	1.05	1.05	1.05	1.25	.330	4	190
4	1.10	1.20	1.05	1.15	1.25	.327	13	193
5	1.40	1.40	1.25	1.25	1.25	.326	3	194
6	1.00	1.10	1.00	1.10	1.20	.320	70	262
7	1.20	1.20	1.20	1.20	1.20	.318	3	264
8	1.30	1.30	1.20	1.20	1.07	.294	17	278
11	1.15	1.15	1.00	1.00	1.07	.307	8	280
12	1.00	1.02B	1.00	1.02B	1.02	.290	1	275
13	1.02	1.02	75	75	75	.244	9	282
14	.90	90	75	75	75	.230	47	263
15	75	82	70	70	60	.200	13	231
18		75B		75B	75	.218		231
19		85B		85B	85	.233		231
20	80	85	80	85	80	.230	3	232
21	80	85B	80	80	80	.243	4	236
22	85	85	80	80	67	.221	3	238
25		80B		80B	90	.267		238
26	1.10	1.10	1.00	1.10	1.10	.306	63	301
27	1.12	1.20	1.12	1.20	1.15	.320	8	303
28	Exchange Closed, Thanksgiving Day							
29	1.10	1.25	1.10	1.25	1.20	.344	18	317

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.35	1.35	1.15	1.15	1.20	.336	31	336
3	1.05	1.05	1.00	1.00	1.00	.288	7	340
4	1.00	1.00	85	85	80	.271	43	358
5	95	1.00	90	90	1.00	.306	27	345
6	75	87	75	87	75	.252	75	374
9		95B		95B	1.05	.290		374
10	90	95	75	75	75	.245	10	376
11	75	80	75	80	70	.244	3	380
12	60	85	60	75A ... 70	75	.232	76	412
13	85	85	85	85	80	.262	48	424
16	75	75	52	57	55	.195	335	746
17	55	80	55	60	55	.197	31	769
18		65B	55	55	52	.176	1	770
19	65	65	65	65	62	.191	50	772
20		65B		65B	67	.209	5	777
23	65	70	65	67	70	.204	12	783
24	1.00	1.10	95	1.10	1.10	.285	9	792
25	Exchange Closed, Christmas							
26	1.10	1.10	1.00	1.00	1.10	.312	132	833
27	95	97	90	90	95	.272	15	847
30	.90	90	70	70	67	.210	87	867
31	70	80	70	80	70	.218	14	879

APRIL 1986 68 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	80	80	80	80	77	.252	2	2
18				80N	80	.268		2
21				80N	72	.255		2
22		80B		80B	80	.239		2
23	80	80	80	80	70	.229	1	3
24				70N	70	.227		3
25	70	70	70	70	72	.229	25	28
28				72N	52	.184		28
29				52N	47	.171		28
30				47N	75	.228		28
31				75N	65	.221		28

LIVE CATTLE OPTION ON FUTURES—CALLS
APRIL 1986 68 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		72B		72B	80	.244		28
4	80	80	75A	75A	80	.240		28
5	90	90	90	90	.80	.239	2	30
6				80N	77	.234		30
7				77N	77	.232		30
8				77N	70	.211		30
11				70N	70	.222		30
12				70N	60	.207		30
13	55	55	55	55	47	.169	601	630
14	45	55	45	55	45	.157	252	877
15	45	45	40	40	40	.134	215	1084
18				40N	40	.146	5	1089
19		45B		45B	45	.159		1089
20	50	50	50	50	42	.156		1089
21				42N	47	.166		1089
22	45	45	45	45	40	.148	38	1127
25	65	65	65	65	57	.184	1	1116
26	55	72	55	65	65	.215	12	1121
27	80	80	80	80	75	.227	1	1121
28	Exchange Closed, Thanksgiving Day							
29	75	85B	75	85B	90	.246	16	1122

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	75	80	75	80	70	.238	3	1124
3	65	65	35	50	55	.198	4	1127
4	60	60	47	47	50	.184	207	1327
5	57	62B	52	57B	60	.213	13	1337
6	55	55	45	45	45	.168	21	1343
9	70	70	70	70	57	.197	1	1343
10	50	50	40A	50	45	.161	1	1343
11				45N	40	.160		1343
12	40	45	40	45	42	.151	9	1352
13	50	50	50	50	45	.174	4	1352
16	40	40	40	40	30	.121	3	1349
17	30	35	30	35	32	.123	5	1352
18				32N	30	.107		1352
19				30N	35	.117		1352
20				35N	40	.130		1352
23	40	40	40	40	40	.126	21	1363
24	70	70	70	70	70	.187	1	1363
25	Exchange Closed, Christmas							
26	65	65	65	65	70	.208	1	1364
27	60	60	55	55	55	.175	11	1375
30				55N	40	.127		1372
31				40N	40	.132		1372

APRIL 1986 70 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	47	47	47	47	45	.153	1	1
28	Exchange Closed, Thanksgiving Day							
29		50B		50B	52	.168		

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	50	52	50	50A	45	.161	11	12
3	40	40	40	40	35	.129	2	14
4				35N	27	.119		14
5	35	35	35	35	35	.140	1	15
6				35N	27	.106		15
9				27N	30	.127		15
10				30N	27	.100		15
11				27N	25	.099		15
12				25N	22	.092		15
13		25B		25B	25	.108		15
16				25N	20	.071		15
17				20N	17	.072		15
18				17N	15	.061		15
19				15N	22	.068		15
20				22N	25	.076		15
23				25N	25	.072		15
24				25N	40	.114		15
25	Exchange Closed, Christmas							
26				40N	40	.129		15
27	30	30	30	30	30	.105	2	17
30				30N	20	.072		17
31				20N	22	.075		17
23	5.20	5.20	5.20	5.20	5.22	.690		

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1986 58 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24				5.22N	5.22	690	1	1
25				5.22N	5.20	689		1
28				5.20N	4.40	645		1
29				4.40N	4.15	633		1
30		4.20B		4.20B	5.10	696		1
31				5.10N	4.95	684		1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.95N	5.15	696		1
4				5.15N	5.15	695		1
5				5.15N	5.15	695		1
6	4.95	4.95	4.95	4.95	5.02	691	1	2
7			5.00A	5.00A	5.15	697		2
8				5.15N	5.00	689		2
11				5.00N	5.12	696		2
12			5.05A	5.05A	4.77	683		2
13				4.77N	4.30	653		2
14				4.30N	4.25	651		2
15				4.25N	4.00	635		2
18				4.00N	4.25	652		2
19				4.25N	4.25	654		2
20				4.25N	4.25	654		2
21				4.25N	4.40	667		2
22				4.40N	4.30	659		2
25				4.30N	4.75	690		2
26	5.00	5.00	5.00	5.00	5.05	711	1	3
27				5.05N	5.20	718		3
28	Exchange Closed: Thanksgiving Day							
29				5.20N	5.35	733		3

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.30	5.40B	5.30	5.30	5.30	730	1	4
3	5.20	5.20	5.20	5.20	5.00	708	1	5
4		5.20B		5.20B	4.80	703		5
5				4.80N	5.15	727		5
6			4.90A	4.90A	4.55	691		5
9	4.90	4.90	4.90	4.90	5.20	732		5
10				5.20N	4.70	708		5
11				4.70N	4.65	706		5
12				4.65N	4.65	706		5
13				4.65N	4.97	719		5
16			4.80A	4.80A	4.15	666		5
17				4.15N	4.32	665		5
18			4.25A	4.25A	4.00	656		5
19		4.15B		4.15B	4.20	667		5
20				4.20N	4.40	683		5
23				4.40N	4.40	684		5
24				4.40N	5.47	752		5
25	Exchange Closed: Christmas							
26				5.47N	5.70	764		5
27				5.70N	5.20	737		5
30				5.20N	4.67	703		5
31				4.67N	4.62	704		5

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1986 60 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	2.00 1.80	2.00	1.80	1.80	1.85	.411	20	20
11				1.85N	1.90	.416		20
12				1.90N	2.20	.445		20
13				2.20N	2.60	.492		20
16				2.60N	3.00	.509		20
17				3.00N	2.95	.504		20
18	2.95	2.95	2.95	2.95	3.50	.549	2	22
19				3.50N	3.75	.564		22
20				3.75N	4.10	.586		22
23	3.10	3.10	3.10	3.10	4.15	.589		22
24				4.15N	3.85	553		22
25				3.85N	3.57	539	2	24
26				3.57N	3.65	.549		22
27				3.65N	4.00	575		20
30				4.00N	4.60	.618		20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.60N	4.60	616		20
2				4.60N	4.95	.638		20
3				4.95N	5.30	654		20
4				5.30N	5.00	641		20
7				5.00N	4.70	.625		20
8	5.00	5.00	5.00	5.00	4.35	609	1	21
9				4.35N	4.10	594		21
10				4.10N	4.45	618		21
11				4.45N	4.72	632		21
14				4.72N	4.50	623		21
15				4.50N	4.10	603		21
16				4.10N	4.25	611		21
17				4.25N	4.10	598		21
18				4.10N	4.40	622		21
21				4.40N	4.05	600		21
22				4.05N	4.12	612		21
23	3.95	3.95	3.95	3.95	4.02	603	1	22
24	3.80	3.80	3.80	3.80	4.02	603	15	36
25				4.02N	4.00	602		36
28	3.40	3.60	3.40	3.60	3.30	553	8	42
29	3.35	3.35	3.25	3.25	3.10	541	5	45
30	3.35	3.35	3.35	3.35	3.95	608	1	45
31	3.80	4.00	3.80	4.00	3.75	595	5	45

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.70	3.85	3.70	3.85	3.90	607	4	48
4	3.90	3.95B	3.90	3.90	4.00	607	3	51
5	3.85	3.85	3.85	3.85	4.00	606	1	51
6	3.80	3.80	3.75	3.77	3.85	601	3	54
7	3.80	3.85B	3.80	3.85B	3.95	608	1	55
8	4.00	4.00	4.00	4.00	3.80	598	4	59
11				3.80N	3.90	605		59
12			3.80A	3.80A	3.60	591		59
13				3.60N	3.17	558		59
14	3.50	3.50	3.30A	3.30A	3.20	556	50	109
15	3.20	3.20	3.20	3.20	2.95	539	10	109
18		3.10B		3.10B	3.15	556		109
19	3.20	3.20	3.20	3.20	3.15	558	1	110
20	3.30	3.35B	3.30	3.30	3.15	558		110
21	3.40	3.40	3.40	3.40	3.30	571		110
22				3.30N	3.30	563	2	111
25				3.30N	3.55	595		111
26				3.55N	3.80	618		111
27				3.80N	3.90	626		111
28	Exchange Closed: Thanksgiving Day							
29	3.90	4.00	3.85	4.00	4.00	643	20	111

LIVE CATTLE OPTION ON FUTURES—CALLS

JUNE 1986 60 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	4.10B	...	4.10B	4.05	638	...	111
3	...	...	3.95A	3.95A	3.77	613	...	111
4	...	...	...	3.77N	3.60	607	...	111
5	...	...	...	3.60N	3.80	634	...	110
6	...	...	3.70A	3.70A	3.35	593	...	110
9	4.20	4.20	4.20	4.20	3.90	638	11	101
10	...	...	...	3.90N	3.45	611	...	101
11	...	...	...	3.45N	3.40	609	...	101
12	...	3.60B	...	3.60B	3.40	608	...	101
13	...	...	...	3.40N	3.70	622	...	101
16	...	...	3.60A	3.60A	2.95	563	...	101
17	...	...	...	2.95N	3.07	561	...	101
18	3.10	3.20	3.10	3.20	2.97	551	1	101
19	...	3.00B	...	3.00B	3.10	563	3	104
20	...	...	...	3.10N	3.22	580	...	104
23	...	...	...	3.22N	3.22	580	...	104
24	4.00	4.00	4.00	4.00	4.15	656	12	104
25	Exchange Closed, Christmas							
26	...	...	...	4.15N	4.35	670	...	104
27	...	...	4.05A	4.05A	3.90	638	...	104
30	...	...	...	3.90N	3.42	598	...	104
31	...	...	...	3.42N	3.42	600	...	104

JUNE 1986 62 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	2.00	2.00	2.00	2.00	2.25	434	...	
17	...	...	...	2.25N	2.20	429	15	15
18	...	...	...	2.20N	2.70	474	...	15
19	...	...	...	2.70N	2.90	489	...	15
20	2.80	2.80	2.80	2.80	3.10	510	2	17
23	...	...	...	3.10N	3.15	514	...	17
24	...	...	...	3.15N	3.00	476	...	17
25	2.80	2.80	2.65	2.65	2.70	463	5	22
26	2.75	2.75	2.75	2.75	2.80	472	10	32
27	2.50	2.60B	2.50	2.60B	3.15	498	2	34
30	...	...	...	3.15N	3.60	542	...	34

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.30	3.30	3.30	3.30	3.50	540	1	35
2	3.50	3.50	3.45A	3.50	3.82	563	1	36
3	...	...	...	3.82N	4.10	579	...	36
4	3.75	3.75	3.75	3.75	3.92	565	1	37
7	...	...	...	3.92N	3.65	548	...	37
8	3.50	3.50	3.50	3.50	3.40	532	2	39
9	...	...	...	3.40N	3.10	516	...	39
10	...	...	...	3.10N	3.42	540	...	39
11	...	...	...	3.42N	3.65	555	...	39
14	3.30	3.30	3.30	3.30	3.50	545	1	40
15	...	...	...	3.50N	3.12	524	...	40
16	3.00	3.00	3.00	3.00	3.30	532	2	42
17	...	...	...	3.30N	3.12	518	...	42
18	...	...	...	3.12N	3.40	544	...	42
21	...	3.00	2.95	2.95	3.05	520	11	53
22	3.00	3.15B	2.95	3.00	3.10	523	6	59
23	3.05	3.05	3.05	3.05	3.05	514	1	58
24	...	...	2.95A	3.30N	3.05	514	...	58
25	3.00	3.15	3.00	3.15	3.05	513	13	62
28	2.75	2.75	2.75	2.75	2.42	462	2	62
29	2.40	2.40	2.40	2.40	2.30	449	3	65
30	...	...	...	2.30N	2.95	518	...	62
31	3.25	3.25	3.25	3.25	2.80	504	1	63

LIVE CATTLE OPTION ON FUTURES—CALLS

JUNE 1986 62 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.85	2.85	2.75A	2.85	2.95	516	2	65
4	...	...	...	2.95N	3.00	515	...	65
5	...	...	2.85A	2.85A	2.90	514	...	65
6	...	...	...	2.90N	2.85	509	...	64
7	...	...	...	2.85N	2.95	516	...	64
8	2.95	2.95	2.95	2.95	2.82	505	1	65
11	...	...	2.80A	2.80A	2.90	512	...	65
12	...	...	2.80A	2.80A	2.70	496	...	65
13	2.65	2.65	2.60	2.60	2.27	463	1	66
14	2.50	2.50	2.50	2.50	2.25	460	3	69
15	2.25	2.25	2.25	2.25	2.12	443	4	69
18	2.25	2.25	2.25	2.25	2.25	459	6	74
19	2.45	2.65	2.45	2.65	2.25	462	3	75
20	2.37	2.37	2.37	2.37	2.30	461	1	76
21	2.30	2.40	2.30	2.40	2.40	474	44	118
22	2.50	2.50	2.25	2.25	2.30	466	19	119
25	2.50	2.50	2.50	2.50	2.60	498	69	160
26	...	...	...	2.60N	2.80	521	...	160
27	...	...	...	2.80N	2.90	530	...	160
28	Exchange Closed, Thanksgiving Day							
29	2.90	3.00B	2.90	3.00B	2.95	546	3	161

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.00	3.00	3.00	3.00	2.95	540	5	161
3	2.70	2.70	2.70	2.70	2.67	514	5	161
4	...	2.70B	...	2.70B	2.60	508	...	161
5	...	2.70B	...	2.70B	2.80	535	...	161
6	2.45	2.45	2.45	2.45	2.40	493	1	161
9	...	2.55B	...	2.55B	2.77	539	...	161
10	...	...	2.50A	2.50N	2.45	510	...	161
11	2.65	2.65	2.65	2.65	2.40	507	...	161
12	2.40	2.60B	2.40	2.60B	2.40	506	40	143
13	...	2.45B	...	2.45B	2.65	521	40	143
16	2.20	2.20	2.20	2.20	2.10	458	1	144
17	1.95	2.20	1.95	2.20	2.12	457	105	231
18	2.10	2.15B	2.10	2.10	2.05	446	...	231
19	2.35	2.35	2.35	2.35	2.20	457	3	232
20	2.20	2.25B	2.20	2.25B	2.30	474	...	231
23	...	...	...	2.30N	2.30	473	...	231
24	...	2.85B	...	2.85B	3.05	553	...	231
25	Exchange Closed, Christmas							
26	3.10	3.10	3.10	3.10	3.10	567	1	232
27	...	...	3.00A	3.00A	2.82	533	...	232
30	2.60	2.60	2.60	2.60	2.40	489	3	232
31	2.60	2.60	2.60	2.60	2.42	491	1	233

JUNE 1936 64 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	2.20	2.20	2.20	2.20	2.30	447	5	5
16	...	...	...	2.30N	2.50	454	...	5
17	...	...	...	2.50N	2.35	440	...	5
18	...	...	...	2.35N	2.55	466	...	5
21	...	...	...	2.55N	2.25	441	...	5
22	2.35	2.35	2.25	2.25	2.27	436	12	17
23	...	...	...	2.27N	2.22	427	...	17
24	2.20	2.20	2.15A	2.20	2.22	427	1	17
25	2.25	2.25	2.20A	2.20A	2.22	425	6	17
28	...	...	...	2.22N	1.72	376	6	17
29	2.00	2.00	1.60	1.60	1.60	363	5	22
30	...	...	...	1.60N	2.12	429	...	22
31	...	...	...	2.12N	2.00	415	...	22

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1986 64 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.00	2.00	2.00	2.00	2.12	427		22
4				2.12N	2.15	425	4	26
5				2.15N	2.15	424		26
6				2.15N	2.12	419		26
7				2.12N	2.17	425		26
8				2.17N	2.07	415		26
11	1.90	1.90	1.90	1.90	2.12	421	2	28
12	1.95	1.95	1.90	1.90	1.90	405	4	32
13	1.85	1.85	1.85	1.85	1.62	373	4	36
14				1.62N	1.60	370		36
15	1.80	1.80	1.60	1.60	1.47	354	9	36
18				1.47N	1.60	368		36
19		1.65	1.65	1.65	1.60	370		36
20	1.60	1.60	1.60	1.60	1.60	370	2	38
21	1.60	1.60	1.60	1.60	1.70	382	4	42
22	1.65	1.75	1.65	1.75	1.80	373	2	44
25	1.60	1.65B	1.60	1.60	1.80	404	25	69
26	1.85	1.90	1.85	1.85	2.00	426	7	76
27			1.95A	1.95A	2.05	434	20	94
28	Exchange Closed: Thanksgiving Day							
29	2.05	2.05	2.05	2.05	2.10	450	3	99

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				2.10N	2.10	443		99
3			2.00A	2.00A	1.92	417		99
4				1.92N	1.80	411		99
5				1.80N	1.95	438		99
6			1.87A	1.87A	1.65	396		99
9	1.97	1.97	1.97	1.97	1.95	440	5	94
10	1.80	1.90	1.60	1.90	1.05	411	14	98
11	1.65	1.75	1.65	1.75	1.65	408	7	97
12				1.65N	1.65	406	4	101
13	1.75	1.80	1.75	1.80	1.85	421	4	102
16	1.55	1.55	1.55	1.55	1.42	360	1	103
17	1.60	1.60	1.60	1.60	1.42	358	5	100
18	1.45	1.45	1.45	1.45	1.35	348		100
19	1.45	1.45	1.45	1.45	1.50	358	8	108
20	1.60	1.60	1.60	1.60B	1.57	374	1	109
23	1.50	1.60	1.45	1.52	1.57	372	6	114
24		2.00B		2.00B	2.15	449	1	114
25	Exchange Closed: Christmas							
26	2.25	2.25	2.20	2.20	2.30	463	6	114
27	2.00	2.00	2.00	2.00	1.67	428	1	114
30	1.85	1.85	1.65A	1.65A	1.60	385	1	114
31	1.70	1.82B	1.65	1.75	1.67	386	23	127

JUNE 1986 66 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.20	2.20	2.20	2.20	2.22	415	10	10
3				2.22N	2.40	431		10
4	2.10	2.10	2.10	2.10	2.30	417	1	11
7			2.25A	2.25A	2.15	399		11
8				2.15N	1.95	383		11
9				1.95N	1.70	367		11
10				1.70N	1.90	390		11
11				1.90N	2.05	404		11
14	2.00	2.00	2.00	2.00	1.97	394	8	19
15				1.97N	1.75	373		19
16				1.75N	1.80	380		19
17				1.80N	1.70	367		19
18				1.70N	1.90	391		19
21				1.90N	1.62	367		19
22				1.62N	1.67	354		19
23				1.67N	1.60	346		19
24			1.55A	1.55A	1.60	345		19
25	1.55	1.55	1.55	1.55	1.60	344	4	23
28	1.30	1.30	1.30	1.30	1.22	297	10	22
29				1.22N	1.12	286		22
30				1.12N	1.50	347		22
31	1.55	1.55	1.50	1.50	1.45	333	69	91

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1986 66 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.40	1.40	1.40	1.40	1.50	344		81
4				1.50N	1.55	342	4	85
5				1.55N	1.56	340		85
6				1.55N	1.55	336		85
7			1.52A	1.52A	1.55	341		85
8				1.55N	1.45	331		85
11				1.45N	1.40	336		85
12	1.35	1.35	1.35	1.35	1.32	322	5	90
13				1.32N	1.10	292		90
14	1.20	1.20	1.10A	1.10A	1.07	289	50	140
15	1.20	1.20	80	80	1.00	274	23	163
18				1.00N	1.10	287		163
19		1.15B		1.15B	1.12	288		163
20				1.12N	1.12	288		163
21				1.12N	1.20	298		163
22	1.10	1.10	1.10	1.10	1.10	290	45	198
25	1.10	1.15	1.10	1.10	1.25	317	30	228
26	1.35	1.35	1.30	1.30	1.32	338	66	294
27	1.25	1.25	1.25	1.25	1.40	345	20	314
28	Exchange Closed: Thanksgiving Day							
29	1.35	1.50	1.35	1.50	1.45	360	7	321

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.30	1.47	1.30	1.47	1.50	353	3	323
3			1.37A	1.37A	1.30	328		324
4				1.30N	1.25	322		325
5	1.15	1.35B	1.15	1.30B	1.32	346	21	346
6	1.25	1.25	1.15A	1.15A	1.10	307	81	427
9	1.15	1.25	1.15	1.25	1.30	347	13	439
10				1.30N	1.10	320	1	441
11				1.10N	1.10	317		441
12	1.10	1.10	1.10	1.10	1.10	316	30	471
13	1.15	1.15	1.15	1.15	1.22	329	30	501
16			1.15A	1.15A	95	272		501
17	90	90	90	90	87	271	1	502
18				87N	85	261		502
19	90	90	90	90	1.00	270	1	503
20				1.00N	1.05	284		503
23			1.02A	1.02A	1.05	282		503
24	1.30/40	1.50	1.30	1.50	1.50	352	34	536
25	Exchange Closed: Christmas							
26	1.50	1.50	1.50	1.50	1.57	364	8	541
27				1.57N	1.32	331		541
30	1.10	1.10	1.07	1.07	1.10	291	30	511
31	1.15	1.15	1.15	1.15	1.10	291	2	513

JUNE 1986 68 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	80	80	80	80	75	220	50	50
15				75N	67	207		50
18				67N	75	217		50
19				75N	77	218		50
20				77N	77	217		50
21				77N	80	226		50
22				80N	75	219		50
25				75N	85	242		50
26				85N	95	260		50
27				95N	95	266		50
28	Exchange Closed: Thanksgiving Day							
29				95N	95	279		50

LIVE CATTLE OPTION ON FUTURES—CALLS
JUNE 1986 68 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	95	95	95	95	97	272	200	250
3				97N	85	250		250
4	1.05	1.05	95A	95A	82	244		250
5	85	85	85	85	90	266	2	252
6				90N	70	231		252
9	90	90	90	90	85	266	1	252
10			80A	80A	72	242		252
11	70	80	70	80	65	239	19	271
12				65N	65	237		271
13	65	65	65	65	80	248	7	275
16	75	75	70	70	80	199	3	276
17	55	55	55	55	60	197	38	314
18				60N	57	189		314
19				57N	65	197		314
20				65N	67	208		314
23				67N	67	205		314
24	95	97	95	97	97	265	1	315
25	Exchange Closed, Christmas							
26	1.00	1.05	1.00	1.00	1.05	276	21	336
27	97	97	97	97	85	247	22	358
30	87	87	65	65	60	212	62	414
31				60N	70	212		432

AUGUST 1986 60 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	3.20	3.20	3.20	3.20	3.20	520	7	7
28				3.20N	2.70	474		7
29				2.70N	2.67	472		7
30				2.67N	3.35	534		7
31				3.35N	3.35	534		7

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				3.35N	3.37	536		7
4				3.37N	3.32	532		7
5				3.32N	3.40	540		7
6				3.40N	3.35	536		7
7				3.35N	3.25	532		7
8	3.25	3.40B	3.25	3.25	3.05	515		7
11				3.05N	3.20	527	1	8
12				3.20N	3.10	519		8
13	3.00	3.00	3.00	3.00	2.70	487	1	9
14	2.65	2.65	2.65	2.65	2.72	491		9
15				2.72N	2.50	471	10	19
18				2.50N	2.75	495		19
19	2.75	2.75	2.75	2.75N	2.75	493		19
20	3.00	3.00	3.00	3.00	2.72	492	52	71
21				2.72N	2.80	500	10	81
22				2.80N	2.70	491		81
25				2.70N	3.05	521		81
26				3.05N	3.30	546		81
27				3.30N	3.45	565		81
28	Exchange Closed, Thanksgiving Day							
29				3.45N	3.70	581	22	59

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1986 60 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				3.70N	3.55	573		59
3	3.10	3.10	3.10	3.10	3.10	.541	6	64
4	3.35	3.35	3.35	3.35	3.10	540	100	159
5	3.20	3.20	3.20	3.20	3.35	560	5	159
6	2.95	2.95	2.95	2.95	2.90	529	2	159
9	3.15	3.25	3.15	3.25	3.30	562	9	159
10				3.30N	3.00	535		159
11				3.00N	3.00	540		159
12				3.00N	3.00	538		159
13	3.00	3.00	3.00	3.00	3.10	552	1	159
16				3.10N	2.65	511		159
17	2.60	2.77B	2.60	2.77B	2.60	518	23	162
18				2.60N	2.67	524		162
19				2.67N	2.70	528		162
20				2.70N	2.90	533		162
23				2.90N	2.87	532		162
24				2.87N	3.72	591		162
25	Exchange Closed, Christmas							
26				3.72N	3.52	589		162
27				3.52N	3.30	565		162
30				3.30N	2.92	535		162
31				2.92N	2.97	542		162

AUGUST 1986 62 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	2.37	2.37	2.30	2.30	2.37	451	100	100
8	2.15	2.15	2.15	2.15	2.22	433	100	200
11				2.22N	2.40	445		200
12				2.40N	2.32	436		200
13				2.32N	2.00	405		200
14	2.20	2.20	2.20	2.20	2.05	409	25	200
15	1.80	1.80	1.80	1.80	1.85	390	180	140
18		1.95B		1.95B	2.05	412	50	190
19				2.05N	2.00	411		190
20				2.00N	2.00	409		190
21	1.95	1.95	1.85	1.85	2.10	416	62	252
22	2.30	2.30	1.95	1.95	2.00	408	14	266
25				2.00N	2.30	436	135	291
26	2.25	2.25	2.25	2.25	2.45	462	50	311
27	2.20	2.20	2.20	2.20	2.60	481		311
28	Exchange Closed, Thanksgiving Day							
29				2.60N	2.80	496	3	311

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				2.80N	2.70	487		311
3	2.05	2.05	2.05	2.05	2.22	455	40	314
4		2.35B		2.35B	2.30	454		314
5				2.30N	2.47	474		314
6				2.47N	2.10	442		314
9				2.10N	2.42	475		314
10				2.42N	2.17	448		314
11				2.17N	2.20	453		314
12				2.20N	2.20	451		314
13				2.20N	2.25	465		314
16				2.25N	1.90	423		314
17				1.90N	1.95	429		314
18				1.95N	2.00	436		314
19				2.00N	2.00	439		314
20				2.00N	2.10	444		314
23				2.10N	2.05	442		314
24	2.45	2.50	2.45	2.50	2.75	502	1	315
25	Exchange Closed, Christmas							
26	2.75	2.75	2.75	2.75	2.55	499	1	315
27				2.55N	2.37	474		315
30				2.37N	2.07	444	52	315
31				2.07N	2.12	450		315

LIVE CATTLE OPTION ON FUTURES—CALLS
AUGUST 1986 66 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	1.25	1.25	1.25	1.25	1.05	263	4	4
14				1.05N	1.05	266		4
15				1.05N	95	250		4
18				95N	1.05	267		4
19				1.05N	1.05	266		4
20				1.05N	1.05	264		4
21				1.05N	1.10	270		4
22	1.00	1.00	1.00	1.00	1.00	262	2	6
25	1.05	1.05	1.00A	1.00A	1.00	286	50	56
26	1.15	1.15	1.15	1.15	1.30	308	25	81
27				1.30N	1.35	325		81
28	Exchange Closed; Thanksgiving Day							
29				1.35N	1.50	338		81

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2			1.35A	1.35A	1.35	329		81
3				1.35N	1.25	300		81
4	1.15	1.30B	1.15	1.15	1.20	298	3	84
5				1.20N	1.30	316		84
6	90	90	90	90	95	288	50	134
9				95N	1.22	316		134
10	1.00	1.00	1.00	1.00	1.05	292	20	154
11				1.05N	1.05	296		154
12				1.05N	1.05	293		154
13				1.05N	1.07	305		154
16				1.07N	92	268		154
17				92N	92	274		154
18				92N	92	279		154
19				92N	92	281		154
20				92N	1.00	285		154
23				1.00N	95	283		154
24		1.25B		1.25B	1.35	335		154
25	Exchange Closed; Christmas							
26				1.35N	1.25	332		154
27				1.25N	1.67	309		154
30			1.15A	1.67N	97	281		154
31				97N	1.00	287		154

OCTOBER 1986 60 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	2.90	2.90	2.90	2.90	2.90	506	21	21
5				2.90N	3.05	511		21
6				3.05N	2.60	484		21
9				2.60N	2.90	513		21
10				2.90N	2.65	494		21
11	2.40	2.40	2.40	2.40	2.60	493		21
12				2.60N	2.60	491		21
13				2.60N	2.85	500		21
16				2.85N	2.37	474	1	22
17				2.37N	2.35	471		22
18				2.35N	2.27	469		22
19				2.27N	2.35	475		22
20				2.35N	2.50	487		22
23				2.50N	2.35	473		22
24				2.35N	3.00	530		22
25	Exchange Closed; Christmas							
26				3.00N	3.00	526		22
27				3.00N	2.75	495		22
30				2.75N	2.40	471		22
31				2.40N	2.47	480		22

LIVE CATTLE OPTION ON FUTURES—CALLS
OCTOBER 1986 62 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.50	1.50	1.50	1.50	1.50	396		
26	1.60	1.60	1.60	1.60	1.85	417	74	74
27				1.85N	2.20	438	30	104
28	Exchange Closed; Thanksgiving Day							
29				2.20N	2.40	455	38	142

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.20	2.20	2.20	2.20	2.35	450		142
3	1.75	1.75	1.75	1.75	2.15	425	150	292
4				2.15N	2.20	429		292
5				2.20N	2.25	434		292
6				2.25N	1.90	407		292
9				1.90N	2.15	435		292
10				2.15N	1.95	416		292
11	2.02	2.02	2.02	2.02	1.90	415		292
12	1.95	1.95	1.95	1.95	1.95	413	90	277
13	1.75	1.75	1.75	1.75	2.10	421	30	277
16				2.10N	1.70	396		277
17	2.00	2.00	2.00	2.00	1.65	393		277
18				1.65N	1.60	391	64	213
19	2.10	2.10	2.10	2.10	1.67	397		213
20				1.67N	1.82	409	31	182
23				1.82N	1.65	395		182
24				1.65N	2.10	450		182
25	Exchange Closed; Christmas							
26				2.10N	2.10	445		182
27				2.10N	2.00	415		182
30				2.00N	1.70	391		182
31				1.70N	1.77	400		182

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1985 58 PUTS
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2				02N	02	000		4
3				02N	02	000		4
4				02N	02	000		4
7				02N	02	000		4
8				02N	02	000		4
9				02N	02	000		4
10				02N	02	000		4
11				02N	02	000		4
14				02N	02	000		4
15				02N	02	000		4
16				02N	02	000		4
17				02N	02	000		4
18				02N	02	000		4
21				02N	02	000		4
22				02N	02	000		4
23				02N	02	000		4
24				02N	02	000		4
25				02N	02	000		

FEBRUARY 1985 60 PUTS
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2				02N	02	000		7
3				02N	02	000		7
4				02N	02	000		7
7				02N	02	000		7
8				02N	02	003		7
9				02N	02	002		7
10				02N	02	001		7
11				02N	02	000		7
14				02N	02	000		7
15				02N	02	000		7
16				02N	02	000		7
17				02N	02	000		7
18				02N	02	000		7
21				02N	02	000		7
22				02N	02	000		7
23				02N	02	000		7
24				02N	02	000		7
25				02N	02	000		
2				05N	05	002		164
3				05N	05	012		164
4				05N	05	015		157
7				05N	05	012		157
8				05N	05	073		157
9	07	07	07	07	07	071	1	158
10				07N	07	045		158
11	07	07	07	07	10	029	4	160
14	05	05	05	05	05	009	7	168
15	05	05	05	05	05	004	3	170
16				05N	05	002	1	172
17			02A	02A	02	003		172
18				02N	02	000		172
21	02	02	02	02	02	000	20	167
22	CAB	CAB	CAB	CAB	CAB	000		167
23						000	2	165
24						000		165

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1985 64 PUTS
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	10	10	07A	07A	07	040	2	944
3	07	10	07	10	12	120	61	917
4	15	15	15	15	15	148	1	877
7	20	25	20	20	20	149	13	870
8	15	50	15	50	50	411	62	841
9	40	72	35	65	65	421	563	645
10	45	45	35	40	40	352	43	621
11	35	35	32A	35	32	294	10	622
14	32	55	30	30	30	208	68	598
15	25	27	20	20	20	148	19	591
16	20	20	10	20	17	136	19	587
17	15	15	12	12	15	171	12	592
18	15	17	10	10	12	091	19	585
21	07	07	05	05	05	057	40	588
22	10	15	07	15	15	203	118	476
23	15	15	10	10	10	040	207	558
24	07	07	02	02	02	002	98	538
25	05	05	02	02	02	007	164	

FEBRUARY 1985 66 PUTS
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	40	40	25	25	25	234	82	971
3	45	70	40	70	70	448	91	984
4	75	77B	62	77B	77	510	78	1023
7	85	1.00B	85	85A	85	545	39	1033
8	77	1.95	65	1.70	1.90	832	60	1033
9	1.45	1.95B	1.45	1.95B	1.92	847	99	997
10	1.70	1.70	1.60	1.70	1.70	811	68	966
11	1.50	1.60	1.40	1.40	1.45	779	65	926
14	1.47	1.85	1.25	1.25	1.27	747	84	873
15	1.25	1.30	1.10A	1.10A	1.05	694	85	750
16	1.15	1.15	70	90	97	704	44	732
17	90	1.15B	85	1.15B	1.15	783	59	694
18	1.07	1.20	87	87	92	697	50	649
21	85	87B	75	80B/87B	90	808	33	637
22	1.05	1.45	1.05	1.45B	1.47	977	119	540
23	1.40	1.40	1.05	1.05	1.07	956	103	452
24	1.00	1.00	85	90	92	983	127	318
25	90	1.20	90	1.15	1.02	993	224	23
28						814		

FEBRUARY 1985 68 PUTS
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.07	1.07	1.07	1.07	1.15	605	1	56
3	1.50	1.90	1.50	1.90	2.00	811	9	64
4	2.15	2.15	2.10A	2.15	2.20	855	1	63
7		2.60B		2.60B	2.35	891		63
8	2.00	3.80B	2.00	3.80B	3.65	982	1	64
9			3.30A	3.30A	3.75	986	1	64
10			3.40A	3.40A	3.45	982		64
11	3.20	3.20	3.15	3.20	3.25	979	12	73
14	3.50	3.50	3.20A	3.20A	2.95	982	1	73
15		3.10B		3.10B	2.67	977		72
16		2.80B	2.60A	2.60A	2.67	983		72
17		2.80B		2.80B	2.95	993		72
18	2.95	2.95	2.90A	2.95	2.60	989	1	72
21		2.70B		2.70B	2.72	999		72
22		3.25B		3.25B	3.42	999		72
23	3.30	3.40	3.15A	3.15A	3.00	999	2	68
24	2.82	2.82	2.82	2.82	2.87	1.000	2	38
25	2.85	2.85	2.85	2.85	3.02	1.000	1	

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1985 70 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed. New Year's Day							
2	3 05	3 05	2 85	2 85	2 75	890	25	57
3	3 22	3 70B	3 22	3 70B	3 87	969	10	72
4	3 90	3 90	3 90	3 90	4 10	980	20	67
7	4 20	4 20	4 20	4 20	4 22	989	20	75
8	5 05	5 55B	4 20A	5 55B	5 65	999	10	75
9			5 30A	5 30A	5 70	999		55
10			5 30A	5 30A	5 42	999		55
11			5 30A	5 30A	5 30	999		55
14		5 35B		5 35B	4 92	999		55
15		5 05B		5 05B	4 67	999		55
16		4 75B	4 60A	4 60A	4 67	999		55
17	4 85	4 85	4 85	4 85	4 95	999	40	73
18			4 90A	4 95N	4 60	999		43
21		4 70B		4 70B	4 72	999		43
22	5 25	5 30B	5 25	5 25	5 42	1 000	1	41
23				5 42N	5 00	1 000		41
24			4 90A	4 90A	4 87	1 000		11
25	5 00	5 00	5 00	5 00	5 02	1 000	1	

APRIL 1985 60 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	05	05	05	05	05	000	180	180
4				05N	05	000		180
5				05N	05	000		180
6	02	02	02	02	02	000	40	180
7				02N	02	001		180
8	02	02	02	02	02	000	100	180
11				02N	02	000		180
12				02N	02	000		180
13				02N	02	000		180
14				02N	02	001		180
15				02N	02	000		180
18	Exchange Closed. President's Day							
19		05B		02N	02	001		180
20				02N	02	001		180
21				02N	02	001		180
22				02N	02	001		180
25				02N	05	002		180
26				05N	02	001		180
27				02N	02	001		180
28				02N	02	003		180

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		05B		05B	05	002		180
4	02	02	02	02	05	007	180	110
5				05N	05	004		110
6				05N	02	002		110
7				02N	02	006		110
8	02	02	02	02	02	000	10	120
11				02N	02	000		120
12				02N	02	000		120
13	02	02	02	02	02	000	10	110
14				02N	02	005		110
15	05	05	05	05	05	033	22	115
18	10	17	07	07	10	014	17	128
19	10	10	05	05	05	000	3	130
20	05	15	05	10A	10	000	35	121
21	10	10	10	10	07	000	5	120
22			02A	02A	02	000		

LIVE CATTLE OPTION ON FUTURES—PUTS
APRIL 1985 62 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed. New Year's Day							
2				25N	25	034		40
3			22A	22A	22	060		40
4				22N	22	069		40
7				22N	22	061		40
8				22N	22	112		40
9				22N	22	113		40
10				22N	22	089		40
11				22N	22	083		40
14				22N	22	064		40
15				22N	22	050		40
16				22N	22	053		40
17	15	15	15	15	22	055	1	40
18				22N	20	043		40
21			17A	17A	15	040		40
22	17	17	17	17	17	060	50	77
23				17N	17	044		77
24				17N	17	037		77
25	20	20	20	20	20	036	2	77
28			15A	15A	15	016		77
29				15N	07	013		77
30	07	07	07	07	07	015	14	65
31				07N	07	017		65

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	07	07	07	07	07	008	20	85
4				07N	07	006		85
5	07	07	07	07	07	006	5	87
6				07N	07	010	3	87
7			05A	07N	07	012		87
8	07	07	07	07	07	010	35	104
11	05	07	05	07	07	010	2	101
12	05	05	05	05	05	007	1	101
13				05N	05	011	1	101
14				05N	05	013		101
15				05N	05	009		101
18	Exchange Closed. President's Day							
19				05N	05	021		101
20	05	05	05	05	05	024	5	101
21				05N	05	025		101
22	02	02	02	02	05	024	16	103
25	05	05	05	05	07	039	3	103
26	07	07	07	07	07	027	20	100
27				07N	07	027		100
28		10B		10B	10	051		100

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10	10	10	10	10	044	20	110
4	10	15	10	15	17	117	2	109
5	15	17	15	15	15	089	13	100
6				15N	12	061		100
7	17	17	17	17	20	130	2	102
8	22	22	10	10	10	026	15	115
11				10N	07	016		115
12				07N	07	028		115
13	20	20	12	12	12	077	6	113
14	20	32B	20	32B	30	246	11	124
15	45	70	30	60	57	496	49	166
18	70	75	50	55	65	591	47	170
19	60	60	20	20	25	279	111	182
20	40	50	35	35	40	498	83	195
21	40	40	27	35	35	086	279	428
22	35	35	20	30/25	27	006	483	

LIVE CATTLE OPTION ON FUTURES—PUTS
APRIL 1985 64 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	40	40	37	37	37	105	3	274
3				37N	40	164		274
4	40	40	40	40	40	182	2	274
7				40N	40	169		274
8	40	60	40	60	60	267	44	297
9	60	60	50A	60	60	270	16	297
10	55	55	45A	55	55	228	93	330
11	55	55	50	50	55	218	18	346
14	55	55	40	40	40	183	68	408
15	37	45B	37	40	40	154	4	409
16	42 or 45	45	32	35	35	163	16	413
17	35	40	35	40	40	168	5	417
18	40	45	40	40	35	140	12	419
21	35	35	32A	35	35	138	7	419
22	35	40	35	40	40	185	11	426
23	40	40	35	35	35	150	26	436
24	35	35	35	35	35	134	23	443
25	35	40	35	40	40	132	14	443
28	25	25	22	25	25	075	19	461
29	20	20	20	20	20	065	28	438
30	22	22	20	20	17	072	17	435
31	20	20	20	20	20	080	22	430

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	15	15	15	15	15	049	15	430
4	15	15	12	15	15	042	54	392
5	15	15	15	15	15	043	5	394
6	20	20	20	20	20	061		393
7			17A	17A	17	071	4	394
8				17N	15	061		394
11				15N	17	066		394
12	15	15	07	07	12	055	64	416
13	15	15	12	15	15	074	267	559
14	20	20	17A	17A	15	086	14	558
15				15N	15	067		558
18	Exchange Closed, President's Day							
19	15	17	15	17	20	130	22	559
20	15	22	15	20	20	145	48	559
21	25	25	17	20B	22	154	7	559
22	25	27	22	27	25	156	29	568
25	22	37	22	37	37	229	75	624
26	37	37	30	35	35	189	33	651
27	35	35	27	27	30	191	13	660
28	35	40	35	40	42	289	37	689

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	50	50	40	42B	45	276	48	679
4	50	90	50	90	85	500	51	667
5	77	85	62	75	72	452	80	653
6	57	62B	45	50	55	391	120	601
7	60	1 00	60	95A	92	571	55	612
8	92	95	40	42	40	277	82	627
11	40	40	30	37	37	272	36	637
12	27	50	27	50	45	380	22	638
13	50	90	50	80A	77	602	72	617
14	95	1 57	95	1 35	1 40	864	129	515
15	1 77	2 50	1 50	2 20A	2 05	960	172	461
18	2 25	2 25	1 70	2 15	2 22	994	134	416
19	2 20	2 20	1 50	1 55B	1 62	982	53	400
20	1 90	2 20	1 90	2 05	2 07	999	38	350
21	1 50	1 50	1 50	1 50	1 57	999	4	328
22	1 60	1 60	1 05	1 30	95	985	49	33
25						923		

LIVE CATTLE OPTION ON FUTURES—PUTS
APRIL 1985 66 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	75	75	65	70	70	241	27	447
3	65	85	65	85	85	337	21	450
4	85	85	85	85	87	364	5	452
7	92	1 00	92	1 00	97	349	37	448
8	1 00	1 30	90	1 30	1 30	480	56	477
9	1 30	1 35	1 30	1 35	1 35	486	45	481
10	1 15	1 20	1 07	1 15	1 17	435	32	466
11	1 15	1 15	1 05	1 07	1 15	424	20	479
14	1 25	1 35	92	92	92	380	27	485
15	95	1 10	90A	92	90	339	16	491
16	87	1 00	80	85B	92	354	16	479
17	80	1 00	80	1 00	97	364	28	483
18	85	97	80	80 or 85	77	322	16	493
21	72 or 70	80	70	75	75	324	40	487
22	80	92	80	92	95	398	7	490
23	95	95	85	85	85	347	22	504
24	80	80	75	75	75	323	30	509
25	75	85	75	77	77	321	21	511
28	55	60	50	50A	50	222	80	562
29	55	55	35	35	35	204	208	744
30	50	50	40	40	42	220	32	750
31	42	50	42	47 or 45	45	238	18	757

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	45	45	35	35	32	170	31	771
4	30	35	27	30	30	159	57	306
5	35	35	30	35	32	183	18	811
6	35	50	35	42	42	209	66	828
7	45	47	45	47	47	236	25	830
8	45	45	40	42	42	214	69	866
11	47	50	40	45A	45	237	91	938
12	32	50	30	37B	37	211	193	1045
13	40	45	37	45	45	262	143	1113
14	50	55	47	47	50	292	95	1118
15	52	52	45	47B	47	253	9	1120
18	Exchange Closed, President's Day							
19	52	75	52	75	75	403	62	1140
20	70	82	67	72	77	436	89	1169
21	82	85	77	85B	87	457	49	1145
22	90	1 02	85	1 00A	95	466	25	1152
25	87	1 37	85	1 37	1 35	594	137	1158
26	1 15	1 30	1 05A	1 05A	1 05	547	89	1209
27	1 00	1 05	92	1 00A	1 00	559	269	1236
28	1 07	1 30	1 07	1 30	1 40	688	206	1199

LIVE CATTLE OPTION ON FUTURES—PUTS

APRIL 1985 66 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.45	1.47	1.30	1.35	1.40	682	77	1182
4	1.55	2.27	1.55	2.25	2.25	876	57	1156
5	2.25	2.25	1.95	2.15	2.07	857	65	1127
6	1.97	1.97	1.70	1.70	1.75	828	53	1035
7	1.90	2.52	1.90	2.35	2.37	925	221	974
8	2.55	2.60	1.30A	1.30A	1.30	764	68	923
11	1.50	1.50	1.25	1.40B	1.40	807	57	888
12	1.65	1.75	1.52A	1.70A	1.70	893	33	858
13	2.00	2.50	2.00	2.35A	2.35	970	140	814
14	2.65	3.52	2.65	3.40	3.40	997	130	751
15	3.57	4.45	3.50	4.10	4.00	999	74	696
18	4.20	4.35B	3.67	4.20	4.20	999	263	624
19	4.00	4.00	3.40	3.60	3.57	999	40	612
20	3.90	4.30	3.80	4.00B	4.00	1.000	54	536
21	3.75	3.75	3.30	3.30	3.42	1.000	51	484
22	3.42	3.45	3.05	3.05	3.10	1.000	59	19
25						999		

APRIL 1985 68 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	1.50	1.50	1.27	1.27	1.27	434	1	283
3	1.50	1.65	1.50	1.65	1.90	547	16	295
4			1.87A	1.87A	2.05	576		295
7	2.05	2.05	2.00	2.00	1.90	565	16	303
8	2.00	2.72	2.00	2.72	2.72	694	10	303
9	2.55	2.55	2.50A	2.50A	2.75	700	6	308
10			2.25A	2.75N	2.40	656	10	318
11	2.30	2.40	2.25A	2.40	2.32	646	173	486
14	2.30	2.40	2.00A	2.00A	1.92	609	61	511
15	2.00	2.10	1.90A	2.00	1.90	567	34	502
16	1.87	1.87	1.62	1.60B	1.82	585	5	503
17	1.80	1.85	1.80	1.85	1.90	597	42	514
18	1.85	1.97	1.75A	1.75A	1.75	554	26	521
21	1.72@.70	1.72	1.60	1.62	1.67	562	72	529
22	1.80	2.00B	1.80	2.00B	2.05	640	20	522
23	1.95	1.95	1.85	1.85	1.80	591	9	530
24	1.65	1.70	1.65	1.65	1.70	567	19	534
25	1.70	1.70	1.65	1.65	1.65	568	13	535
28	1.30	1.45	1.15A	1.15A	1.15	455	80	579
29	1.17	1.20	1.00	1.00	1.05	433	74	628
30	1.10	1.15	1.05	1.10	1.10	458	89	635
31	1.05	1.25	1.05	1.17	1.20	484	27	647

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.17@.20	1.20	.85	.87A	.85	393	62	679
4	.90	.90	.80	.80	.80	383	38	697
5	.80	.92	.80	.82B	.85	392	30	673
6	.95	1.22	.95	1.05	1.02	463	77	667
7	1.05	1.20	1.05	1.15A	1.15	502	106	675
8	1.12	1.15	1.05	1.05	1.06	477	30	675
11	1.15	1.30	1.10	1.30	1.25	518	149	759
12	1.06	1.55B	1.05	1.10B	1.15	488	42	767
13	1.12	1.25	1.12	1.25	1.32	557	34	704
14	1.47	1.50	1.30	1.40	1.47	597	77	689
15	1.40	1.40	1.22	1.22	1.22	555	20	694
18	Exchange Closed: President's Day							
19	1.55	1.97	1.55	1.87	1.92	728	42	698
20	1.77	2.05	1.77	2.05	2.05	760	37	676
21	2.05	2.15	1.90	2.15	2.15	781	29	663
22	2.25	2.25	2.25	2.25	2.20	791	8	659
25	2.20	2.55	1.92	2.55	2.70	882	48	644
26	2.65	2.75	2.50	2.50	2.50	862	18	622
27	2.55	2.55	2.45A	2.55	2.47	872	9	619
28	2.60	3.15	2.60	3.15	3.07	933	11	616

LIVE CATTLE OPTION ON FUTURES—PUTS

APRIL 1985 68 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.95	3.07	2.85A	3.00	3.00	934	57	591
4	3.50	4.10B	3.50	4.05	4.02	986	43	567
5	4.05	4.05	3.80	3.80	3.85	986	58	581
6	3.80	3.80	3.55	3.60B	3.60	983	22	548
7	3.75	4.40	3.75	4.35	4.30	996	32	561
8	4.50	4.50	3.02	3.02	3.10	976	23	542
11	3.22	3.30B	3.06	3.15	3.20	989	7	524
12	3.55	3.70	3.45A	3.70	3.65	997	9	517
13	4.20	4.35	4.20	4.35	4.30	999	14	506
14	4.85	5.50	4.67	5.50	5.25	999	37	456
15	5.70	6.27B	5.60	5.95	6.00	999	317	277
18	6.25	6.30B	5.75A	6.25	6.20	1.000	10	199
19	6.05	6.05	5.47A	5.50	5.57	1.000	16	196
20	6.00	6.10B	5.90A	5.90A	6.00	1.000	11	147
21	5.80	5.80	5.45	5.45	5.42	1.000	2	130
22	5.50	5.50	5.25	5.25	4.95	1.000	20	9
25						1.000		

APRIL 1985 70 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2			2.65A	2.65A	2.57	638		19
3		2.65B		2.65B	3.30	739		19
4			3.20A	3.20A	3.40	764		19
7				3.40N	3.25	758		19
8				3.25N	4.30	852		19
9			4.10A	4.10A	4.10	857		19
10	3.77	3.77	3.77	3.77	3.92	828	3	22
11			3.75A	3.75A	3.80	823		22
14				3.80N	3.50	799		22
15			3.45A	3.45A	3.12	769		22
16		3.17B		3.17B	3.30	784		22
17				3.30N	3.40	795		22
18			3.37A	3.37A	3.07	764		22
21	3.00	3.00	3.00	3.00	3.05	774	3	25
22		3.22B		3.22B	3.60	831		25
23				3.60N	3.30	798		25
24			3.20A	3.20A	3.00	782		25
25				3.00N	3.05	785		25
28			2.65A	2.65A	2.32	699		25
29	2.25	2.25	2.20A	2.20A	2.22	681	20	43
30	2.25	2.37	2.25	2.35A	2.35	706	17	49
31	2.25	2.55	2.25	2.55	2.37	730	1	50

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2.37N	1.95	650		50
4	2.15	2.15	1.95A	1.95A	1.92	649	2	51
5	1.87	1.90	1.80	1.90	1.90	661	6	54
6	2.35	2.35	2.35	2.35	2.30	727	2	54
7	2.37	2.40	2.37	2.40	2.47	761	2	56
8	2.40	2.40	2.40	2.40	2.40	743	1	56
11	2.55	2.80	2.55	2.80	2.75	783	23	76
12	2.45	2.60B	2.40A	2.60B	2.50	764	2	76
13				2.50N	2.77	816		56
14	2.95	2.95	2.95	2.95	2.95	844	26	56
15			2.85A	2.85A	2.67	821		56
18	Exchange Closed: President's Day							
19		3.55B		3.55B	3.62	924		56
20			3.52A	3.62N	3.82	939		56
21				3.82N	3.90	948		55
22				3.90N	3.95	954		55
25	4.42	4.42	3.90A	4.42	4.50	982	2	53
26		4.55B		4.55B	4.35	978		53
27			4.30A	4.30A	4.30	982		53
28	4.85	5.10	4.65	5.10	4.95	993	5	53

LIVE CATTLE OPTION ON FUTURES—PUTS

APRIL 1985 70 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		4.97B	4.92A	4.92A	4.92	994		53
4	5.57	5.57	4.35A	5.57	6.00	999	1	53
5				6.00N	5.80	999		53
6	5.47	5.47	5.47	5.47	5.57	999	1	54
7	6.10	6.20B	6.10	6.20B	6.30	999	2	56
8			5.00A	5.00A	5.10	999		56
11	5.22	5.35B	5.22	5.22	5.20	999	2	54
12		5.60B		5.60B	5.62	999		54
13		6.30B		6.30B	6.32	999		32
14	6.80	6.80	6.80	6.80	7.25	999	3	30
15		7.45B		7.45B	8.00	1.000		30
18		8.30B	7.90A	8.15B	8.20	1.000		30
19			7.50A	7.70A	7.57	1.000		30
20	7.85	8.10B	7.85	7.85	8.00	1.000		30
21			7.65A	7.65A	7.42	1.000	2	30
22	7.20	7.20	7.00	7.00	6.95	1.000	4	

APRIL 1985 72 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2				4.50N	3.92	804		68
3		4.20B		4.20B	4.80	874		68
4		4.82B		4.80N	4.92	890		68
7				4.92N	4.90	889		68
8		5.00B		5.00B	6.00	942		68
9				6.00N	6.20	945		68
10			5.65A	5.65A	5.92	930		68
11			5.55A	5.55A	5.60	928		68
14				5.60N	5.25	917		68
15				5.25N	4.87	901		68
16				4.87N	4.97	910		68
17				4.97N	5.10	916		68
18			5.02A	5.02A	4.72	900		68
21				4.72N	4.75	908		68
22		4.95B		4.95B	5.35	938		68
23			5.32A	5.32A	5.00	923		68
24			4.92A	4.92A	4.80	915		68
25				4.80N	4.80	917		68
28			4.50A	4.50A	3.92	872		68
29		3.95B	3.90A	3.90A	3.80	862		68
30		3.82B		3.82B	3.97	879		68
31			3.92A	3.92A	4.10	894		68

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			3.65A	3.65A	3.55	848		68
4				3.55N	3.50	852		68
5				3.50N	3.50	860		68
6		3.70B		3.70B	4.00	899		68
7				4.00N	4.25	918		68
8				4.25N	4.15	911		68
11				4.15N	4.30	933		68
12			4.02A	4.02A	4.12	926		68
13		4.20B		4.20B	4.55	949		68
14	4.77	4.77	4.77	4.77	4.75	961	23	68
15				4.75N	4.45	953		68
18	Exchange Closed, President's Day							
19	5.10	5.15	5.10	5.15	5.52	987	11	63
20				5.52N	5.70	991		63
21				5.70N	5.80	993	9	63
22	5.80	5.80	5.80	5.80	5.77	994	1	64
25		5.95B		5.95B	6.45	998		63
26				6.47B	6.30	998		63
27				6.30N	6.30	998		54
28		6.60B		6.60B	6.95	999		54

LIVE CATTLE OPTION ON FUTURES—PUTS

APRIL 1985 72 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.02	7.02	6.82	6.82	6.87	999	120	28
4		7.32B		7.32B	8.00	999		28
5				8.00N	7.80	999		28
6				7.80N	7.55	999		28
7		7.65B		7.65B	8.30	999		28
8		8.55B		8.55B	9.10	999		28
11	7.05	7.05	7.05	7.05	7.20	999	8	28
12		7.60B		7.60B	7.62	999		28
13		8.15B		8.15B	8.32	1.000		6
14		8.65B		8.65B	9.25	1.000		6
15		9.45B		9.45B	10.00	1.000		6
18		10.30B	9.90A	10.15B	10.20	1.000		6
19			9.50A	9.70A	9.57	1.000		6
20		9.95B		9.57N	10.00	1.000		6
21			9.65A	9.65A	9.42	1.000		6
22			9.37A	9.37A	8.95	1.000		

JUNE 1985 58 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	50	65	50	50	50	134	3	3
7	55	55	55	55	50	173	31	33
8	47 50	50	30	30	30	053	110	123
9	35 30	35	10	10	10	021	34	137
10			07A	07A	07	006	4	141
13	07 05	07	05	07B	07	006	30	135
14	05	05	05	05	02	000	90	212
15	02	02	02	02	02	000	26	232
16	05	05	05	05	02	000	1	233
17				02N	02	000		233
20				02N	02	000		232
21				02N		000		232
22	CAB	CAB	CAB	CAB	CAB	000		232
23	CAB	CAB	CAB	CAB	CAB	000		232

JUNE 1985 60 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	02	02	02	02	02	018	10	10
21				02N	02	020		10
22				02N	05	024		10
25				05N	07	030		10
26				07N	07	024		10
27	05	07B	05	07B	07	018	10	20
28				07N	10	021	10	25

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1985 60 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				10N	10	023		25
4	10	17	10	17	15	036	53	73
5				15N	12	032		68
6	12	12	12	12	12	025	10	78
7	10	10	10	10	12	032	15	93
8			10A	10A	07	016		93
11				07N	07	017		93
12				07N	07	017		93
13				07N	07	025		93
14				07N	10	040		93
15				10N	12	066		93
18		17B		17B	17	076		93
19				17N	12	050		93
20		15B		15B	17	058		93
21	20	20	20	20	17	040	5	98
22				17N	15	034		98
25	20	20	20	20	15	028	2	100
26	15	15	15	15	12	017		100
27				12N	10	015	1	101
28				10N	10	016		101
29	10	10	10	10	07	012	1	102

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	07	07	07	07	07	019	10	112
2	07	07	07	07	07	020	10	122
3	10	10	10	10	10	033	48	135
4				10N	10	029		135
5	Exchange Closed: Good Friday							
8				10N	10	028		135
9	10	10	05A	05A	05	016	42	175
10	07	07	07	07	07	024	10	185
11	10	10	10	10	07	026	30	204
12				07N	10	052		204
15	20	22	20	20	17	075	41	204
16	20	25	17	22	22	103	19	221
17	25	30	25	25	22	117	145	335
18	25	25	22	25	22	109	63	390
19	22	22	17	17	20	086	43	415
22	17	22	17	20	20	083	21	436
23	27	35	22	30	27	137	85	497
24	30@27	30	20	25	22	117	79	552
25	22	27	22	25	25	126	31	582
26	22	22	20	20	20	097	13	596
29	22	22	12	12	10	043	96	642
30	17	22	17	20	20	110	16	657

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	27	30	25	25	22	123	43	685
2	25	37	25	37	30	199	13	695
3	42@45	1.20	42	1.00	1.00	448	181	753
6	1.10@15	1.30	1.00	1.10	1.10	493	195	833
7	1.15@10	1.35	95	95	95	517	59	863
8	95@90	95	67	67	62	275	226	924
9	60	60	30	30	27	137	230	1062
10	30@25	30	20	20	17	060	134	1081
13	20	25	20	20	22	082	102	1082
14	20@17	20	07	07	07	017	27	1069
15				07N	05	008	13	1066
16	07	07	05	05	05	008	10	1061
17				05N	05	008	1	1066
20				05N	05	000		1052
21	05	05	02	02	02	000	12	1042
22	02	02	02	02	02	000	1	1045
23				02N	02	000		1045

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1985 62 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2			40A	40A	40	090		40
3				40N	40	113		40
4				40N	40	116		40
7				40N	40	118		40
8				40N	40	159		40
9				40N	40	160		40
10				40N	40	144		40
11				40N	42	149		40
14		45B		45B	45	120		40
15			40A	40A	40	111		40
16				40N	40	116		40
17				40N	40	117		40
18			37A	37A	37	106		40
21				37N	35	099		40
22			32A	32A	32	115		40
23				32N	32	100		40
24				32N	32	095		40
25	32	32	32	32	32	085	1	42
28	25	25	25	25	25	058	1	43
29				25N	25	054		43
30	22	22	20A	20A	20	064	16	43
31				20N	20	067		43

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	15	15	15	15	15	052	31	47
4				15N	15	048		47
5				15N	15	048		43
6				15N	17	057		43
7				17N	15	053		43
8				15N	12	051		41
11				12N	12	047		41
12				12N	10	037		41
13				10N	10	046		41
14	10	10	10	10	12	055	7	41
15	15	15	15	15	15	048	1	42
18	Exchange Closed: President's Day							
19				15N	15	063		42
20				15N	15	062		42
21				15N	15	065		42
22	20	20	20	20	20	078	2	44
25				20N	20	093		44
26	20	20	20	20	20	078	1	45
27	17	20	17	20	17	063	52	97
28		25B		25B	20	071		97

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	20	20	20	20	20	079	5	102
4	25	35	25	30A	27	112	89	191
5	25	27	25	25	25	104	70	256
6	25	25	22A	22A	22	085	1	282
7				22N	22	104		282
8	27	27	12A	12A	12	063	6	288
11		15B		15B	15	066		288
12				15N	15	065		288
13	22	22	22	22	22	089	24	312
14	27	30	27	30	32	129	4	316
15	42	45B	35	37	40	177	19	335
18	45	50	45	45A	45	199	1	336
19	45	45	35A	35A	32	147	31	367
20	50	50	40	50	40	165	58	392
21	40	40	37	37	35	125	5	397
22	50	52	42	42@45	42	112	26	413
25	45	45	30	30	32	100	50	423
26	32	32	20	20	22	068	14	452
27	12	15	12	15	17	062	11	456
28	17	17	17	17	17	066	10	456
29	17	17	12	17	15	054	33	454

LIVE CATTLE OPTION ON FUTURES—PUTS

JUNE 1985 62 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	20	25	20	22	22	080	15	468
2	17	20B	17	20B	22	085	3	470
3	25	30	25	30	32	122	24	466
4	32	35B	30	30	32	112	35	480
5	Exchange Closed: Good Friday							
8	35	37	30	32B	32	117	16	492
9	30	30	20	22	22	076	121	522
10	25	27	25	27	25	106	51	558
11	30	30	25	27	27	116	179	724
12	30@ 27	45	27	42	42	190	255	835
15	42	67	40	60	60	252	309	945
16	62	75	55	72	75	316	185	966
17	77	85	70	75	75	325	96	1023
18	75	75	60	70	70	313	41	1042
19	62	67	55	55	57	271	107	1036
22	57	60	57	60	60	278	113	1097
23	72	1.05	70	90	87	387	156	1130
24	87	90	77	77A	77	355	70	1179
25	80	90	62	70	75	376	65	1206
26	75	75	60	60	62	325	124	1292
29	60@ 57	60	40	40	40	205	81	1349
30	40	65	40	65	65	378	197	1289

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	70@ 75	95	70	77	75	411	133	1275
2	80	1.05B	70	1.05B	1.07	544	98	1207
3	1.17@ 27	2.50	1.17	2.45@ 50	2.40	801	87	1244
6	2.45	3.30	2.40	2.45	2.45	850	359	1133
7	2.50	2.75	2.35A	2.40	2.40	839	155	1093
8	2.12	2.12	1.62	1.62	1.45	649	78	1046
9	1.35	1.35	80	80	85	422	218	1039
10	85@ 80	85	50	57	55	268	271	1070
13	50	72	50	72@ 67	70	368	62	1081
14	52	52	30	35	35	155	70	1091
15	25	35B	20	25	25	108	39	1074
16	30	30	25	27	20	119	42	1092
17	20	25	15	15	15	139	25	1084
20	15	20	12	15	12	080	104	1131
21	12	17	10	17	15	123	86	1119
22	15	15	12A	15	12	082	34	1078
23	05	10	05	07	07	052	59	1105
24	05	05	CAB	02		003	32	

JUNE 1985 64 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2				70N	65	179		23
3		67B		67B	70	217		23
4				70N	67	222		23
7	67	67	67	67	67	226	3	25
8		70B		70B	75	286		25
9				75N	75	288		25
10	80	80	75	75	75	265	10	34
11	75	80	75	80	77	273	9	43
14	80	82	70	75	75	233	27	69
15	77	77	75A	75A	75	220	1	70
16	70	70	70	70	70	227	1	71
17	70	70	70	70	70	229		71
18	65	65	65	65	62	213	8	79
21	60	60	60	60	60	202	6	84
22	65	65	60	62	62	230	59	131
23	62	62	57	60B	60	205	49	174
24	57	57	57	57	57	198	8	176
25	60	60	57	60	60	183	18	186
28	55	55	47A	47A	45	136	10	194
29	40	40	40	40	40	128	17	213
30	40	40	37	37	37	147	68	270
31	35	40	32	40	40	154	132	363

LIVE CATTLE OPTION ON FUTURES—PUTS

JUNE 1985 64 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	35	35	30	30	30	126	17	363
4	30	30	30	30	27	120	1	363
5				27N	27	120		363
6	30	30	30	30	30	137	3	365
7	27	27	22A	22A	22	132	1	366
8	30	30	25	25	25	127	18	371
11	25	25	25	25	25	121	1	366
12				25N	22	101		366
13	20	27	20	22	25	120	84	376
14	30	30	30	30	30	138	2	376
15	30	30	25	25	27	125	2	378
18	Exchange Closed: President's Day							
19		32B		32B	32	158		378
20	32	35B	32	32	32	155	1	379
21	30	35	30	35	32	163	25	395
22	32	35	32	35	40	187	18	410
25	37	60	37	60	55	217	11	412
26	50	50	50	50	50	190	7	422
27	40	45	40	40	42	163	7	428
28	45	45	45	45	45	179	32	455

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	45	50	45	50	47	195	11	456
4	55	62	50	62	62	256	94	501
5	65	65	47	50	57	245	89	575
6	50	55	47	50	52	211	27	590
7	47	60	47	57	57	246	30	613
8	57	57	45	45	40	170	8	603
11	50	50	37	40	45	179	26	616
12	42	42	42	42	45	180	3	616
13	50	55B	50	52	55	227	33	643
14	60	70	60	70	80	298	93	720
15	70	1.02	70	80	95	356	171	868
18	1.00	1.05	80	1.00	1.00	392	118	952
19	97	97	70	70	82	317	70	986
20	90	1.05	90	90	95	346	70	1042
21	90	90	75	75	80	286	154	1133
22	95	97	80	90	87	266	48	1152
25	80	82	72	75	77	249	45	1184
26	75	75	45	47	47	189	32	1201
27	45	45	40	42	42	177	46	1224
28	45	50	45	50	47	169	33	1232
29	50	55	42	50	50	162	85	1244

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	55	65	52	65	65	223	37	1257
2	55	60	50	57@ 60	60	235	70	1287
3	70	80	70	80	82	305	132	1268
4	80	80	70	80	80	290	560	1517
5	Exchange Closed: Good Friday							
8	85	97	72	80B	80	308	73	1528
9	65	67	50	60@ 55	55	232	102	1476
10	60	75	57	65	70	293	87	1537
11	75	75	60	75@ 72	75	315	76	1559
12	70	1.10	70	1.10@ 02	1.05	438	83	1590
15	1.10	1.50	1.10	1.40	1.42	531	237	1597
16	1.50	1.80	1.40	1.72A	1.70	609	262	1473
17	1.60	1.87	1.60	1.70	1.70	602	285	1522
18	1.70	1.70	1.50	1.65	1.70	593	208	1526
19	1.55	1.55	1.37	1.40	1.40	548	273	1559
22	1.35	1.45	1.35	1.45	1.42	570	108	1602
23	1.70	2.00	1.62	1.80	1.90	686	188	1579
24	1.90	1.95	1.72	1.77A	1.75	663	26	1571
25	1.65	1.75	1.52	1.75	1.77	688	96	1564
26	1.72	1.72	1.50	1.57B	1.57	642	100	1516
29	1.47	1.47	1.05	1.05	1.07	518	46	1519
30	1.10	1.90	1.05	1.80	1.80	717	244	1387

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1985 64 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.12	2.30	2.00	2.00	1.92	751	41	1381
2	2.05	2.50	2.05	2.50	2.50	849	46	1395
3	2.70	4.17B	2.70	4.17B	4.15	963	202	1306
6	4.30@.40	5.20	4.10	4.10	4.05	980	183	1265
7	4.25@.30	4.75	3.92	4.00	4.15	972	66	1202
8	3.70	3.70	2.90	3.00	3.00	908	49	1171
9	2.80	2.80	2.00	2.00	2.00	750	70	1153
10	2.00	2.00	1.25	1.50	1.40	611	74	1119
13	1.40	1.80	1.40	1.70	1.75	751	30	1129
14	1.45	1.45	.80	.85A	.87	520	84	1075
15	.80	.90	.67	.70	.70	455	153	984
16	.75	.85B	.75	.75	.72	506	139	935
17	.90	.90	.80	.80	.77	576	30	929
20	.85	.90	.75	.75	.65	554	54	898
21	.65	1.15	.55	1.05	1.05	784	157	842
22	.90	1.25	.90	1.00	1.00	840	115	772
23	1.00	1.20	.95	1.05	1.10	960	170	716
24	.80	.80	.45	.50	.45	758	206	622
27	Exchange Closed; Memorial Day							
28		—	—	—		952		

JUNE 1985 66 PUTS
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.15	1.15	1.05A	1.0[illegible]	1.05	306	3	95
3	1.17	1.20	1.17	1.20	1.20	356	10	95
4	....	1.22B	..	1.22B	1.22	363	3	95
7	1.35	1.35	1.35	1.35	1.35	369	6	96
8	1.25	1.30B	1.25	1.30B	1.50	442	5	98
9	1.50	1.67	1.50	1.50	1.52	446	6	96
10	1.35	1.35	1.30	1.30	1.32	419	4	96
11	1.30	1.40	1.30	1.40	1.47	429	8	102
14	1.25	1.25	1.25	1.25	1.25	382	2	104
15	1.25	1.50	1.25	1.25	1.25	366	2	105
16	1.30	1.30	1.25A	1.25A	1.25	376	12	116
17	1.30	1.30	1.27A	1.27A	1.25	379	5	121
18	1.20	1.20	1.15	1.15	1.15	359	12	130
21	1.10@1.07	1.20	1.07	1.10A	1.10	348	8	132
22	1.10	1.25	1.10	1.25	1.25	384	79	192
23	1.25	1.25	1.15	1.20	1.15	353	6	192
24	1.17	1.17	1.02	1.05	1.05	345	9	195
25	1.10	1.10	1.05	1.05	1.05	324	5	201
28	.82	.90	.70	.70	.70	260	64	218
29	.70	.75	.65	.67	.67	249	14	228
30	.70	.77	.70	.77	.77	278	41	215
31	.70	.75	.70	.75	.75	288	34	226

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.70	.60	.60	.60	248	8	230
4	.52	.60	.52	.60	.57	240	18	234
5	.55	.55	.55	.55	.55	241	11	245
6	.70	.70	.55	.55	.62	268	11	253
7	.60	.60	.60	.60	.60	260	1	256
8	.60	.60	.60	.60	.60	254	10	256
11	.60	.60	.57	.60	.57	247	5	263
12	.40	.60	.40	.52	.50	215	25	277
13	.52	.55	.50	.55	.55	247	11	277
14	.65	.67	.52	.65	.65	275	43	288
15	.65	.70	.55	.55	.60	257	17	301
18	Exchange Closed; President's Day							
19	.80	.80	.67	.75	.77	309	9	306
20	.80	.80	.72	.77	.77	306	12	316
21	.77	.85B	.75	.85B	.85	318	58	341
22	.82	.97	.82	.92	.97	354	36	353
25	.92	1.25	.87	1.20	1.20	397	58	388
26	1.17	1.17	1.00	1.05A	1.05	363	144	495
27	.92	.95	.82	.90A	.92	325	19	504
28	.95	1.02	.95	1.02	1.02	350	120	460

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1985 66 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	.95	1.00	1.02	373	12	486
4	1.05	1.25	1.06	1.25	1.32	456	93	498
5	1.30	1.30	1.15	1.17	1.22	443	39	508
6	1.15	1.20	1.05	1.12	1.12	401	28	520
7	1.10	1.37	1.10	1.25A	1.30	448	52	532
8	1.10	1.10	.85A	.87	.92	346	39	538
11	1.00	1.02	.85	1.00	1.02	364	10	548
12	1.02	1.02	.95A	.97	1.02	386	57	600
13	1.02	1.27	1.00	1.27	1.30	433	39	623
14	1.37	1.70	1.20	1.70	1.70	520	117	713
15	1.70	1.95	1.60	1.95	1.95	588	37	738
18	1.97	2.15	1.67	2.15	2.25	610	172	892
19	1.95	1.95	1.40	1.65	1.67	532	142	964
20	1.90	2.00	1.85A	2.00	1.92	566	35	971
21	1.70	1.80	1.60	1.65	1.65	500	30	974
22	1.75	1.80	1.67	1.67	1.65	478	28	996
25	1.65	1.65	1.55	1.60A	1.55	463	8	986
26	1.55	1.55	1.10A	1.15	1.05	384	19	987
27	1.00	1.10	.95	1.10	1.10	370	56	998
28	1.15	1.15	1.00	1.07	1.07	388	28	1008
29	1.00	1.15	.90	1.00	1.00	352	31	1029

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.20	1.25	1.07	1.25	1.30	444	41	1044
2	1.20	1.45	1.20	1.45	1.42	482	39	1054
3	1.50	1.75B	1.50	1.75B	1.75	549	53	1060
4	1.77	1.77	1.55	1.55	1.62	534	41	1063
5	Exchange Closed; Good Friday							
8	1.65	1.80	1.65	1.75	1.72	566	65	1066
9	1.60	1.60	1.15	1.30	1.35	477	202	1165
10	1.35	1.60	1.30	1.60	1.62	554	57	1168
11	1.62	1.65	1.45	1.65	1.67	582	21	1168
12	1.60	2.22	1.60	2.20	2.22	706	51	1148
15	2.30	2.85	2.30	2.80A	2.75	789	110	1100
16	2.95	3.35	2.75	3.20A	3.15	844	106	1087
17	3.15	3.47	3.10	3.15	3.10	829	78	1033
18	2.95	3.10	2.85	2.90	3.05	825	78	1018
19	2.70	2.80	2.70	2.80	2.82	797	19	983
22	2.67	2.75	2.60	2.75	2.75	821	47	989
23	3.15	3.90	3.10	3.50	3.47	893	262	1027
24	3.45	3.47	3.20	3.30A	3.32	882	72	1007
25	3.25	3.40B	3.05	3.25	3.42	897	34	1018
26	3.25	3.25	3.10	3.15B	3.12	876	32	987
29	3.00	3.00	2.45A	2.45A	2.37	812	10	973
30	2.55	3.65	2.55	3.40A	3.45	924	29	969

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.70	4.00	3.65	3.70	3.80	940	40	965
2	3.60	4.20B	3.50	4.20B	4.30	973	30	949
3	4.90	6.20	4.90	6.20	6.15	996	45	941
6	6.15	6.75	5.90	5.90	6.00	998	251	849
7	6.40	6.55	5.85	5.85	6.12	997	94	792
8	5.50	5.80	4.90	5.00	4.80	987	81	745
9	4.45	4.60	3.75	3.75	3.67	935	21	733
10	3.65	3.65	2.70	3.00	2.80	876	13	723
13	2.85	3.40	2.85	3.40	3.52	951	17	718
14	3.00	3.15	2.30	2.30	2.32	860	17	703
15	2.30	2.40	2.20	2.20A	2.05	835	14	696
16	2.25	2.25	2.25	2.25	2.15	879	8	691
17	2.30	2.50	2.30	2.50	2.35	923	26	683
20	2.37	2.65	2.25	2.25	2.20	961	7	659
21	2.30	2.65B	2.25	2.60	2.82	996	22	642
22	2.70	3.10	2.70	3.10	2.87	999	23	631
23	2.90	3.10	2.65	3.00	3.05	999	44	625
24	2.80@.77	2.80	2.50	2.50	2.42	999	50	528
27	Exchange Closed; Memorial Day							
28	...	....	...	...	...	999	....	....

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1985 68 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	2.00	2.00	1.90	1.90	1.90	457	1	18
3	2.05	2.05	2.05	2.05	2.15	512	3	20
4	2.22	2.22	2.00	2.00	2.05	520	2	22
7	2.25	2.45	2.25	2.35	2.20	529	7	23
8	...	...	...	2.20N	2.80	603	...	23
9	...	...	2.57A	2.57A	2.87	608	...	23
10	2.35	2.45	2.25	2.45	2.45	582	55	75
11	...	...	2.40A	2.40A	2.56	593	21	95
14	2.50	2.50	2.25	2.25	2.25	547	24	117
15	2.17	2.30	2.17	2.25	2.20	531	64	168
16	2.20	2.20	2.10A	2.20	2.20	541	21	189
17	2.15	2.20B	2.15	2.15	2.22	548	20	198
18	2.10	2.15	2.10	2.15	2.07	525	28	219
21	1.92	2.10B	1.85	1.85	1.95	515	16	229
22	2.10	2.15B	2.10	2.10	2.22	554	26	241
23	2.17	2.17	2.05	2.05	2.05	522	31	255
24	1.90	2.00	1.90	2.00	2.00	514	19	271
25	1.95	1.97	1.80A	1.82	1.82	492	7	267
28	1.67	1.67	1.35	1.35	1.35	420	40	283
29	1.45	1.45	1.35	1.40	1.40	407	14	298
30	1.50	1.50	1.45	1.50	1.50	443	62	310
31	1.50	1.50	1.35	1.45B	1.47	456	16	318

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.50	1.50	1.25	1.25	1.27	408	39	329
4	1.20	1.25	1.15	1.15	1.17	401	25	352
5	1.20	1.20	1.15	1.20	1.17	403	11	336
6	1.37	1.50	1.25	1.42	1.40	437	42	330
7	1.37	1.37	1.30A	1.30A	1.30	428	2	332
8	1.35	1.35	1.32	1.32	1.30	421	8	332
11	1.35	1.37	1.30	1.35	1.30	416	22	343
12	1.15	1.40B	1.10	1.17	1.10	376	67	361
13	1.15	1.20	1.15	1.20	1.27	418	41	391
14	1.40	1.50	1.35	1.45	1.47	452	60	422
15	1.42	1.45	1.30	1.30	1.32	431	9	428
18	Exchange Closed: President's Day							
19	1.60	1.62B	1.50A	1.60	1.65	497	6	427
20	1.55	1.65	1.55	1.65	1.65	495	14	415
21	1.55	1.60	1.50	1.60	1.65	509	5	418
22	1.75	1.85	1.75	1.85B	1.90	549	43	437
25	1.82	2.00	1.82	2.00	2.20	597	72	459
26	2.20	2.20	1.95	1.95	2.05	563	5	462
27	1.85	1.85	1.82	1.82	1.80	523	7	461
28	2.00	2.00	2.00	2.00	1.97	551	2	458

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.87	1.97	1.87	1.87	2.05	577	...	457
4	2.12	2.50	2.12	2.50	2.55	662	16	450
5	2.32	2.32	2.32	2.32	2.37	651	1	451
6	2.10	2.10	2.10	2.10	2.20	611	12	450
7	2.40	2.40	2.30A	2.30A	2.47	658	1	450
8	2.10	2.50B	1.75	1.75	1.90	558	105	457
11	1.90	2.02	1.90	1.95A	1.95	581	21	472
12	2.00	2.00	1.95	2.00	2.05	584	11	476
13	2.00	2.30B	2.00	2.27B	2.42	652	7	472
14	2.45	2.70	2.45	2.70	2.95	731	11	471
15	2.90	3.55B	2.85A	3.25	3.27	756	43	461
18	3.50@.60	3.60	3.30A	3.50	3.60	792	33	440
19	3.02	3.02	2.95	2.95	3.00	733	16	435
20	3.25	3.30	3.25	3.25	3.32	761	2	431
21	2.80	2.80	2.80	2.80	2.85	708	7	419
22	...	2.90B	...	2.90B	2.82	690	...	419
25	2.85	2.85	2.85	2.85	2.55	682	3	417
26	2.05	2.10B	2.00	2.10B	2.12	609	8	419
27	2.10	2.15B	2.00A	2.07	2.05	596	37	433
28	2.05	2.05	2.00	2.00	2.10	617	33	431
29	2.00	2.05	1.90A	2.05	2.05	581	134	537

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1985 68 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.25	2.30B	2.25	2.30B	2.42	678	22	535
2	2.45	2.55	2.30	2.50	2.50	696	63	539
3	2.75	2.80	2.75	2.80	3.02	769	21	520
4	3.15	3.15	2.85	2.85	2.90	760	162	429
5	Exchange Closed: Good Friday							
8	2.95	3.20B	2.82	3.00	3.05	792	41	415
9	2.80	2.80	2.40	2.52B	2.52	725	33	404
10	2.80	2.90B	2.70	2.90B	2.97	787	5	406
11	2.85	2.90B	2.75A	2.90B	3.07	809	1	406
12	3.00	3.70B	3.00	3.70B	3.80	888	10	409
15	4.30	4.30	4.20	4.20	4.37	934	15	404
16	4.40	4.80	4.40	4.80	4.87	957	102	376
17	4.95	5.20B	4.80A	4.80A	4.87	947	12	370
18	4.60	4.72	4.60	4.72	4.80	946	28	372
19	4.22	4.50	4.22	4.47	4.52	935	9	356
22	4.40	4.45B	4.40	4.45B	4.65	949	6	352
23	5.20	5.50B	5.00	5.20A	5.32	976	15	338
24	5.25	5.30	5.00	5.07	5.15	973	43	320
25	4.90	5.25B	4.85	5.17B	5.32	978	38	290
26	5.15	5.15	5.05A	5.05A	5.05	973	5	295
29	4.40	4.40	4.30A	4.30A	4.20	955	3	295
30	4.25	5.20B	4.25	5.20B	5.37	988	28	275

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.80	5.90B	5.65A	5.65A	5.57	991	3	275
2	5.55	6.25	5.50A	6.25	6.27	997	11	264
3	7.00	7.80B	7.00	7.80B	8.15	999	46	234
6	8.20	8.50B	8.20	8.20	8.00	999	1	154
7	8.30	8.50B	8.00A	8.00A	8.12	999	4	149
8	7.60	7.60	6.95	6.95	6.82	999	4	146
9	5.90	5.90	5.60A	5.80A	5.60	990	3	145
10	5.45	5.65B	5.30	5.30	4.70	977	4	143
13	5.20@.25	5.30B	5.20	5.30B	5.40	995	3	144
14	5.00	5.00	4.10	4.15	4.15	981	14	137
15	4.05	4.05	4.05	4.05	3.82	979	1	131
16	...	4.10B	...	4.10B	4.05	989	...	130
17	...	4.30B	...	4.30B	4.32	995	...	130
20	...	4.50B	...	4.50B	4.17	999	...	132
21	4.20	4.20	4.20	4.20	4.82	999	...	132
22	4.80	5.00	4.75A	5.00	4.85	999	5	83
23	4.95	5.00B	4.80	5.00B	5.05	1.000	4	64
24	4.80	4.80	4.65	4.65	4.42	1.000	4	33
27	Exchange Closed: Memorial Day							
28	...	...	...	...	...	999	...	...

IN JUNE 1985 70 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	2.70	2.70	2.50	2.50	2.50	589	3	3
29	...	...	...	2.50N	2.40	577	...	3
30	...	2.42B	...	2.42B	2.60	613	...	3
31	2.65	2.65	2.60A	2.60A	2.62	626	1	3

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	2.62N	2.30	581	...	3
4	2.20	2.25B	2.20	2.25B	2.20	576	...	3
5	2.20	2.30	2.20	2.30	2.25	578	9	11
6	...	2.45B	...	2.45B	2.47	613	...	11
7	...	...	2.45A	2.45A	2.42	605	...	11
8	2.45	2.45	2.40A	2.45	2.40	600	2	13
11	2.35	2.50	2.35	2.50	2.37	597	4	15
12	2.30	2.30	2.00	2.00	2.02	557	15	28
13	2.15	2.15	2.15	2.15	2.35	600	10	36
14	...	...	...	2.35N	2.55	634	...	36
15	2.45	2.45	2.40A	2.45	2.45	615	2	38
18	Exchange Closed: President's Day							
19	2.62	2.80B	2.62	2.80B	2.85	580	10	38
20	2.65	2.80B	2.65	2.80B	2.90	679	2	38
21	...	...	2.72A	2.90N	2.95	693	...	38
22	...	...	...	2.95N	3.22	728	...	38
25	2.97	3.35B	2.97	3.35B	3.65	770	10	48
26	...	...	3.35A	3.35A	3.37	743	...	48
27	3.15	3.15	3.15	3.15	3.10	711	2	46
28	...	...	...	3.10N	3.22	736	...	46

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1985 70 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3.30B		3.30B	3.42	757		46
4	3.55	4.02	3.55	4.02	4.05	824	5	46
5			3.85A	3.85A	3.90	817		46
6			3.60A	3.60A	3.60	789		46
7				3.60N	3.95	824		46
8	3.70	3.70	3.07	3.07	3.17	749	2	46
11	3.15	3.20B	3.15	3.15	3.42	771	1	47
12			3.25A	3.42N	3.45	774		47
13	3.72	3.75	3.72	3.75	3.92	825	2	48
14	4.10	4.45	4.10	4.45	4.52	877	12	48
15				4.52N	5.00	886		48
18		5.10B		5.10B	5.30	909		47
19			4.70A	4.70A	4.62	874		47
20	4.80	4.80	4.77A	4.77A	4.77	892	5	42
21	4.60	4.60	4.60	4.60	4.42	860	1	41
22		4.50B		4.50B	4.32	840		41
25				4.32N	4.17	847		41
26			3.80A	3.80A	3.52	797		41
27			3.50A	3.50A	3.50	789		41
28			3.40A	3.40A	3.55	806		41
29			3.30A	3.30A	3.35	781		41

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3.60B		3.60B	3.95	852		41
2	4.05	4.05	4.05	4.05	4.05	865		41
3		4.30B		4.30B	4.70	909	2	43
4			4.60A	4.60A	4.57	904		41
5	Exchange Closed: Good Friday							
8		4.80B		4.80B	4.72	925		41
9			4.30A	4.30A	4.15	891		41
10		4.50B		4.50B	4.62	925		41
11				4.62N	4.80	936		41
12		5.45B	4.70A	5.45B	5.65	969		41
15		5.95B		5.95B	6.25	985		41
16	6.40	6.42B	6.40	6.40	6.80	992		41
17		7.10B	6.65A	6.65A	6.80	988	2	39
18			6.60A	6.60A	6.70	988		39
19			6.40A	6.70N	6.40	985		39
22				6.40N	6.55	990		39
23		6.80B		6.80B	7.30	996		39
24				7.30N	7.10	996		39
25				7.10N	7.27	997		39
26	6.85	6.90B	6.85	6.90B	6.95	996	1	40
29			6.25A	6.25A	6.17	993		39
30	6.50	6.80B	6.50	6.80B	7.35	998	1	39
1		7.90B		7.35N	7.55	999		31

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		8.10B	7.50A	8.00B	8.27	999		31
3	9.00	10.00B	9.00	9.00	10.15	999	3	33
6	10.15	10.50B	10.05	10.05	10.00	999	2	10
7		10.50B		10.00N	10.12	999	1	11
8	9.60	9.60	9.05	9.10A	8.82	999	1	9
9			7.80A	7.80A	7.60	999	1	9
10		7.65B	7.50A	7.50A	6.67	997		9
13		6.70B		6.70B	7.37	999		9
14			6.45A	6.45A	6.15	998		9
15		6.20B		6.20B	5.80	998		9
16		5.85B		5.85B	6.05	999		9
17	6.20	6.25B	6.20	6.20	6.32	999	1	9
20		6.40B		6.40B	6.17	999		9
21				6.17N	6.82	999		8
22			6.80A	6.80A	6.85	1.000		6
23				6.85N	7.05	1.000		4
24			6.80A	6.80A	6.42	1.000		1
27	Exchange Closed, Memorial Day							
28						1.000		

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1985 72 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2			4.45A	4.45A	4.37	744		1
3		4.65B		4.65B	4.90	787		1
4				4.90N	4.80	794		1
7				4.80N	4.80	802		1
8				4.80N	5.50	851		1
9				5.50N	5.75	854		1
10			5.40A	5.40A	5.70	840		1
11			5.50A	5.50A	5.70	847		1
14			5.40A	5.40A	5.15	820		1
15			5.10A	5.10A	5.05	810		1
16				5.05N	5.05	818		1
17				5.05N	5.07	822		1
18			5.05A	5.05A	4.97	809		1
21			4.80A	4.80A	4.75	805		1
22	4.85	4.85	4.85	4.85	5.20	831	42	43
23			5.10A	5.10A	4.80	811		43
24				4.80N	4.70	806		43
25				4.70N	4.55	792		43
28			4.22A	4.22A	3.82	740		43
29				3.82N	3.65	730		43
30		3.75B		3.75B	4.05	761		43
31			4.00A	4.00A	4.10	772		43

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.10N	3.70	735		43
4				3.70N	3.60	732		43
5				3.60N	3.60	735		43
6	3.85	4.00B	3.85	4.00B	4.00	765	2	45
7			3.95A	3.95A	3.90	759		45
8				3.90N	3.82	755		45
11				3.82N	3.80	755		45
12			3.47A	3.60A	3.40	722		45
13	3.50	3.50	3.50	3.50	3.77	759	1	45
14	3.80	4.20	3.80	4.20	4.02	786	43	46
15				4.02N	3.92	772		46
18	Exchange Closed: President's Day							
19				3.92N	4.42	824		46
20			4.40A	4.40A	4.42	824		46
21				4.42N	4.50	834		46
22	4.65	4.67	4.65	4.67	4.80	859	2	47
25	5.17	5.17	5.17	5.17	5.25	888	1	46
26			5.20A	5.20A	5.00	871		46
27			4.60A	4.60A	4.65	851	1	46
28		4.72B		4.72B	4.85	868		46

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.85	4.92B	4.85	4.92B	5.05	882	10	54
4		5.55B		5.55B	5.80	923		54
5			5.60A	5.60A	5.57	920		54
6	5.30	5.30	5.30	5.30	5.35	904		54
7				5.35N	5.75	924		54
8	5.00	5.00	5.00	5.00	4.95	881	1	54
11				4.95N	5.10	896		54
12		5.12B		5.12B	5.10	899		54
13		5.17B		5.17B	5.62	928		54
14	6.00	6.00	6.00	6.00	6.32	955	1	54
15		6.37B		6.37B	6.82	955		54
18		7.00B		7.00B	7.17	967		54
19			6.75A	6.75A	6.50	951		54
20		6.70B		6.70B	6.77	960		54
21			6.40A	6.40A	6.20	945		54
22		6.25B		6.25B	6.10	940		54
25				6.10N	5.95	940		54
26			5.70A	5.70A	5.20	915		54
27			5.10A	5.10A	5.20	911		54
28			5.10A	5.10A	5.27	920		54
29			4.90A	4.90A	5.00	908		54

LIVE CATTLE OPTION ON FUTURES—PUTS

JUNE 1985 72 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		5.60B		5.60B	5.70	947		54
2				5.70N	5.90	953		54
3		6.10B		6.10B	6.55	972		54
4			6.30A	6.30A	6.42	970		54
5	Exchange Closed, Good Friday							
8		6.70B		6.70B	6.60	979		54
9			6.05A	6.05A	5.90	967		54
10		6.45B		6.45B	6.50	960		54
11		6.52B		6.52B	6.70	984		54
12		6.95B	6.60A	6.95B	7.60	994		54
15		7.95B		7.95B	8.22	997		54
16		8.40B		8.40B	8.80	998		54
17		9.05B		8.80N	8.80	998		49
18				8.80N	8.70	998		7
19			8.60A	8.60A	8.40	997		7
22			8.30A	8.30A	8.55	998		7
23		8.80B		8.80B	9.30	999		7
24				9.30N	9.10	999		7
25				9.10N	9.27	999		7
26			9.20A	9.20A	8.95	999		7
29			8.45A	8.45A	8.15	999		7
30		8.80B		8.80B	9.35	999		7

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		9.90B		9.35N	9.55	999		2
2		10.10B	9.50A	9.85B	10.27	999		2
3		11.60B		11.60B	12.15	999		
6		12.50B		12.15N	12.00	999		
7		12.50B		12.00N	12.12	999		
14			8.50A	8.50A	8.12	999		
17		8.25B		8.25B	8.32	999		

AUGUST 1985 52 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.22	.22	.22	.22	.17	.026	17	17
3				.17N	.12	.011		17
4	Exchange Closed, Independence Day							
5			.10A	.10A	.07	.004		17
8				.07N	.07	.005		17
9				.07N	.07	.010		17
10				.07N	.07	.014		17
11				.07N	.07	.010		17
12				.07N	.07	.019		17
15				.07N	.15	.031		17
16				.15N	.10	.004		17
17	.05	.05	.05	.05	.05	.010		17
18				.05N	.05	.018		17
19				.05N	.05	.035		17
22	.05	.10	.05	.10	.10	.030	18	25
23	.05	.05	.05	.05	.10	.060	8	26
24	.10	.20	.10	.15A	.17	.248	8	32
25	.20	.20	.07	.07A	.07	.063	30	52
26	.20	.37	.15	.20	.42	.713	14	40
29						.898		

LIVE CATTLE OPTION ON FUTURES—PUTS

AUGUST 1985 54 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.40	.40	.30	.30	.40	.206	6	6
16				.40N	.25	.067		5
17				.25N	.30	.125		5
18	.27	.27	.25	.25	.30	.181	14	18
19	.27	.35B	.27	.35B	.50	.306	2	20
22	.45	.80	.45	.80	.77	.437	66	83
23	.40	.80	.20	.80	.80	.666	114	115
24	.85	1.75	.75	1.60	1.50	.959	34	120
25	1.25	1.55B	1.00	1.40	1.20	.971	50	113
26	1.40	2.40	1.20	2.10	2.20	.999	12	87
29						.999		

AUGUST 1985 56 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	.15	.15	.15	.15	.15	.046	1	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				.15N	.15	.041		1
4				.15N	.15	.065		1
5				.15N	.07	.048		1
6				.07N	.07	.021		1
7				.07N	.05	.014		1
10				.05N	.05	.023		1
11				.05N	.05	.014		1
12				.05N	.05	.022		1
13				.05N	.05	.027		1
14				.05N	.05	.023		1
17				.05N	.05	.029		1
18				.05N	.12	.057		1
19				.12N	.12	.048		1
20	.30	.35B	.30	.35B	.35	.117	1	2
21	.40	.52	.40	.45	.45	.112	40	42
24	.90	.90	.75	.80	.80	.233	13	45
25	.80	.80	.65	.70	.72	.315	50	92
26	.55	.65	.55	.65	.70	.306	11	98
27	.80	.87	.60	.60	.70	.289	26	103
28	.55	.55	.40	.45	.50	.249	27	110

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.50	.90	.50	.90	.95	.389	62	172
2	.85	.85	.60	.60	.55	.247	11	169
3	.40	.40	.35	.35	.35	.164	4	172
4	Exchange Closed, Independence Day							
5	.20	.20	.20	.20	.20	.095	24	148
8		.25B		.25B	.25	.138		148
9	.15	.25B	.15	.25B	.32	.204	41	106
10	.30	.40	.30	.37	.42	.259	19	119
11	.32	.55	.30A	.47	.42	.235	6	121
12	.40	.50	.40	.50	.52	.335	23	130
15	.95	1.10	.72	1.10	1.12	.570	111	174
16	1.10	1.35	.65	.65	.57	.326	58	181
17	1.00	1.12	.80	.80	.92	.482	16	196
18	1.10	1.20	.85	1.15@1.20	1.17	.601	23	207
19	.85	1.70B	.85	1.70B	1.72	.772	24	230
22	1.30	2.10	1.30	2.10	2.02	.932	103	269
23	1.25	2.60	1.25	2.60	2.55	.990	27	200
24	2.55	3.50	2.55	3.50	3.47	.999	37	188
25	3.30	3.50B	2.70	3.30	3.12	.999	24	127
26	3.20	4.35	3.20	4.35	4.32	1.000	32	63
29						.999		

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 58 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	40	.47	40	47	50	193	49	49
6....	.66	.75B	50	50	45	182	8	52
7....	.80	.80	80	80	60	182	3	52
8....	....	....	.55A	.55A	45	133		52
9....	35	35	35	35	27	120	1	53
10....	....	.32B	....	32B	27	103		53
13....	....	....	....	.27N	25	114		53
14....	.32	.32	.30	30	15	078	6	48
15....	.20	20	.20	20	15	069	1	47
16....	.20	20	.20	20	15	070	6	48
17....	....	....	....	15N	15	076		43
20....	12	.20	12	.20	15	067	22	53
21....	....	....	....	15N	17	082		53
22....	....	....	....	17N	17	075		53
23....	.12	12	.12	.12	12	069	1	54
24....	....	....	....	12N	07	047		54
27....	Exchange Closed; Memorial Day							
28....	....	.10B	....	.10B	.10	054	....	54
29....	15	.15	15	15	15	057	5	59
30....	.30	40	.30	30A	25	103	8	57
31....	.30	30	27	30B	30	119	7	64

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.25	30	25	30	30	110	4	68
4....	....	....	....	30N	32	160	7	69
5....	....	....	....	32N	22	127		69
6....	....	....	....	22N	17	075		69
7....	....	....	15A	15A	12	056		69
10....	....	17B	....	17B	17	086		69
11....	20	20	12A	12A	12	060	20	75
12....	....	....	....	12N	15	083	1	74
13....	....	....	....	15N	17	099	..	74
14....	15	.15	.15	.15	.17	090	15	84
17....	....	.20B	....	20B	.22	111		84
18....	30	42B	30	42B	40	184	17	94
19....	52	.52	45	45	40	164	2	79
20....	.65	1.00	.65	1.00	1.00	311	126	136
21....	.77	1.00	.77	.90	1.00	306	223	303
24....	1.35	1.60	1.30	1.47	1.50	505	64	330
25....	1.40	1.70	1.35	1.47	1.50	517	115	315
26....	1.35@1.30	1.60	1.15	1.60	1.57	510	54	313
27....	1.70	1.75	1.50	1.50	1.50	495	21	326
28....	1.30	1.30	1.15	1.20	1.25	449	30	345

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.25	1.95B	1.15	1.60	2.00	618	72	394
2....	1.70	1.70	1.50A	1.50A	1.30	464	16	377
3....	1.20	1.20	.80	.90	.92	356	56	387
4....	Exchange Closed; Independence Day							
5....	.80	.80	.60A	.60A	.57	250	23	389
8....	.80	.85	.70	.85	.70	343	47	408
9....	.75	1.00	.67	1.00	1.00	452	117	450
10....	1.00	1.25B	.95	1.20	1.20	533	109	475
11....	1.12	1.55B	.90	1.05B	1.10	512	98	414
12....	1.30	1.50	1.30	1.45@1.50	1.50	638	66	417
15....	2.00	2.50B	2.00	2.50B	2.62	873	83	412
16....	2.50	2.80	1.90	1.90	1.60	711	28	335
17....	2.55	2.55	2.20A	2.20A	2.22	846	20	343
18....	2.60	2.70	2.20	2.70	2.65	917	46	336
19....	2.30	3.10B	2.30	3.10B	3.40	974	26	319
22....	3.50	4.00	3.15A	4.00	3.87	999	46	341
23....	3.05	4.60	3.00	4.60	4.45	999	64	294
24....	4.60	5.52	4.45	5.30A	5.45	999	22	259
25....	5.20	5.55	4.80	5.30B	5.12	1.000	37	156
26....	5.17@5.20	6.25B	5.17	6.25B	6.32	1.000	37	102
29....	....	....	....	....	....	1.000	....	....
28....	.20	.20	.20	.20	.20	095	1	1

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 60 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	20N	20	083	....	1
4....	....	....	....	20N	20	110	....	1
5....	....	....	....	20N	17	107	....	1
6....	....	....	....	17N	17	101	....	1
7....	....	....	....	17N	20	110	....	1
8....	....	....	....	20N	15	086	....	1
11....	....	....	....	15N	15	086	....	1
12....	....	....	....	15N	12	084	....	1
13....	....	....	....	12N	12	084	....	1
14....	....	....	....	12N	20	118	....	1
15....	....	....	....	20N	20	148	....	1
18....	....	....	....	20N	20	153	....	1
19....	20	22B	20	20	20	128	6	6
20....	....	25B	....	25B	25	128	....	6
21....	....	....	....	25N	20	114	....	6
22....	27	27	25	25	20	104	11	17
25....	....	....	....	20N	20	084	....	17
26....	15@12	15	12	12	15	075	3	20
27....	....	....	....	15N	17	079	....	20
28....	....	....	....	17N	17	085	....	20
29....	....	....	....	17N	20	087	....	20

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	25B	....	25B	25	105	....	20
2....	....	....	....	25N	25	102	....	20
3....	....	....	....	25N	25	114	....	20
4....	....	....	....	25N	22	109		20
5....	Exchange Closed; Good Friday							
8....	....	....	....	22N	22	115	....	20
9....	22	22	22	22	20	082	2	20
10....	....	....		20N	20	100	....	20
11....	20	22	20	22	20	104	1	21
12....	....	....	....	20N	25	135	5	26
15....	....	....	....	25N	30	138	....	23
16....	45	45	45	45	45	165	10	28
17....	45	45	42	42	42	175	8	30
18....	....	....	40A	40A	32	146	....	30
19....	....	....	30A	30A	27	136	....	30
22....	....	....	....	27N	30	142	....	30
23....	....	35B	....	35B	40	169	....	31
24....	40	40	40	40	35	156	2	33
25....		....		35N	37	164		33
26....	....	....	....	37N	37	153		33
29....	35	37	30A	30A	27	125	10	40
30....	....	40	40	40	40	171	1	40

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 60 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	47	50	45	45	40	165	3	40
2		45B	-	45B	62	237	34	74
3	75	1.20	75	1.20	1.10	359	104	160
6	1.25	1.45	90	90@1.00	1.00	319	108	162
7	1.15@1.10	1.35	1.00	1.00	1.00	325	41	190
8	85	95	80	85	82	256	59	226
9	80	80	70	70	80	221	60	237
10	65	65	55	60	55	197	1	239
13	60	70	60	70	60	216	18	251
14	60	60	40	40	40	150	36	251
15	40	40	40	40	35	145	4	250
16	35	40	35	40	35	148	7	250
17	50	50	40	40	32	158	11	249
20	35	40	35	35	27	146	2	248
21	-	35B	-	35B	35	171	8	249
22	35	35	35	35	35	161	2	251
23	35	40	32A	35A	30	151	5	256
24	30	30	30	30	15	111	1	256
27	Exchange Closed: Memorial Day							
28	25	32	25	32	27	128	21	277
29	35	35	30A	30A	30	134	2	278
30	45	65	40A	50A	47	216	17	282
31	60	60	47	47	52	242	4	286

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	55	60	50	50	55	233	34	305
4	65	82	65	80A	75	311	44	323
5	70	70	65	65	60	262	27	338
6	52	55	50	50	47	192	41	345
7	40	42	40	40	36	156	23	351
10	45	50	32A	50	45	221	39	390
11	47	30	37	37	37	172	11	389
12	37	50	37	47@50	47	220	6	389
13	50	65	50	65@60	55	251	50	405
14	55	55	50	50	50	237	12	399
17	40	65	40	60@65	65	284	37	398
18	75	1.30	75	1.10	1.05	404	126	445
19	1.10	1.15	90	90	95	378	64	451
20	1.20	1.90	1.15	1.50	1.77	572	115	449
21	1.70	2.00	1.62	1.90	1.85	570	207	418
24	2.50@2.60	3.00	2.50	2.75B	2.80	766	72	375
25	2.75	3.10	2.50	2.70	2.95	708	56	357
26	2.50	3.00	2.25	2.97A	2.85	705	75	325
27	3.10	3.15	2.80	2.80	2.75	685	24	303
28	2.40	2.40	2.30	2.30	2.47	657	10	297

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.75	3.40	2.40A	3.40	3.60	806	2	296
2	3.00	3.10	2.90A	2.90A	2.47	686	6	283
3	2.15	2.15	1.75	1.90	1.82	586	24	287
4	Exchange Closed: Independence Day							
5	1.50	1.50	1.15	1.15	1.25	476	25	270
8	1.50	2.00	1.50	1.90A	1.65	603	31	266
9	1.75	2.00	1.70	2.00	2.15	713	12	255
10	2.20	2.55B	2.20	2.55B	2.62	784	17	252
11	2.40	2.85	2.40	2.45	2.45	776	19	251
12	2.50	2.65B	2.50	2.65B	3.15	865	3	251
15	4.10	4.40	4.10	4.40	4.47	980	2	250
16	4.40	4.70	4.00A	4.00A	3.22	937	7	242
17	4.40	4.50	3.95	4.00	4.02	979	12	230
18	4.30	4.40B	4.20A	4.40B	4.52	983	3	227
19	-	4.70B	4.30A	4.70B	5.25	999	-	221
22	5.05	5.80B	5.05	5.30	5.65	989	8	220
23	5.05	6.00	5.05	6.00	6.45	999	10	217
24	6.45	7.00B	6.25A	7.00B	7.45	1.000	21	206
25	7.20	7.50B	6.90A	7.30B	7.12	1.000	9	198
26	7.30	8.25B	7.30	8.25B	8.32	1.000	7	88
29	-	-	-	-		1.000	-	

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 62 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	35	35	35	35	36	159	1	1
12	-	-	-	35N	35	143	-	1
13	-	-	-	35N	35	160	-	1
14	35	35	35	35	37	171	7	8
15	-	-	-	37N	35	155	-	8
18	Exchange Closed: President's Day							
19	-	40B	-	40B	40	181	-	8
20	-	-	-	40N	40	183	2	10
21	40	40	40	40	42	195	3	13
22	40	45B	40	45B	47	202	2	15
25			45A	45A	42	189	-	15
26	40	40	40	40	40	187	5	20
27	45	45	40A	40A	35	176	1	21
28	-	-	-	35N	37	189	-	21

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				37N	37	187	-	21
4		40B	-	40B	42	215	-	21
5	47	47	45A	45A	45	210	2	23
6	42	42	42	42	42	202	1	23
7	50	50	50	50	50	216	2	25
8	35	35	35	35	37	177	5	30
11	27	30	27	30	40	195	2	31
12	30	30	30	30	32	177	5	36
13	30	30	30	30	35	192	1	37
14	35	40	35	40	47	231	2	39
15	52	52	52	52	56	267	1	40
18	42	50B	42	50B	55	274	2	42
19	45	55	45	55	52	238	16	58
20	56	75	55	70	60	230	22	78
21	60	60	55A	55A	52	219	21	82
22	70	70	50	55	52	204	31	107
25	40	45	40	45	45	190	3	106
26		35	30A	32	35	158	11	116
27	35	35	32	35	42	165	7	123
28	-		-	42N	45	177	6	127
29	42	42	35	37B	45	180	3	130

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	52	52	52	52	55	211	15	143
2	55	56	55	55	56	205	10	153
3	60	60	60	60	60	226	5	158
4	56	55	55	55	56	219	3	160
5	Exchange Closed: Good Friday							
8	-			55N	55	230	-	160
9	50	50	45	45	45	194	4	164
10	-	-	-	45N	47	207	-	164
11	-	-	-	47N	50	215	-	164
12	55	65B	55	65B	65	264	-	164
15	70	80	65	80	77	271	26	187
16	75	85	75	85	90	311	88	252
17	95	1.00	90A	92	92	315	21	258
18	75	75	75	75	75	276	5	257
19	65	75	65	70	67	257	53	294
22	75	75	75	75	72	270	9	300
23	80	1.00	80	90A	90	310	44	318
24	95	95	85A	90	80	282	54	330
25	77	90	72	85	87	305	62	383
26	65	85	77	82B	80	291	5	384
29	80	80	70	70	67	251	42	401
30	67	90	67	90	90	319	79	486

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 62 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.02	87	87	90	312	31	443
2	85	1.30	85	1.30	1.30	409	32	432
3	1.55	2.40	1.50	2.40	2.10	551	67	389
6	2.35	2.70	2.10	2.10	1.85	511	105	393
7	2.40	2.40	1.85	1.85	2.10	493	95	387
8	1.60	1.70	1.52	1.52	1.52	414	47	388
9	1.35	1.37	1.20	1.25B	1.20	355	34	400
10	1.20	1.25	1.00	1.05@00	1.10	325	38	403
13	1.05	1.25	1.05	1.25B	1.25	352	60	414
14	1.10	1.15	90	90	90	279	37	433
15	1.00	1.00	80	85	75	259	29	449
16	80	90	80	80	75	264	25	458
17	85	85	75	75	75	279	17	457
20	80	80	70A	70A	65	265	71	402
21	75	80	75	80	82	301	2	401
22	80	90	75	85	75	288	15	407
23	75	75	65	72	70	275	8	410
24	70	70	50	55A@50	42	217	20	427
27	Exchange Closed: Memorial Day							
28	40	85	40	80	55	248	62	458
29	72	75B	65A	65A	62	259	26	464
30	1.00	1.25	85	1.10	1.05	373	211	541
31	1.10	1.25	1.00	1.05	1.17	407	126	551

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.20	1.45	1.20	1.20A	1.15	401	153	598
4	1.40	1.70	1.40	1.50B	1.60	495	85	637
5	1.55	1.55	1.30	1.40	1.30	441	36	628
6	1.25	1.25	1.00	1.10B	1.02	377	33	632
7	97	97	75	75	80	326	21	631
10	1.00	1.00	95A	1.00	1.05	424	8	636
11	1.10	1.20	1.00	1.00	87	358	70	686
12	95	1.05	95	1.05B	1.15	428	32	679
13	1.10	1.45	1.10	1.45	1.35	471	37	705
14	1.20	1.45	1.12	1.45	1.27	456	43	727
17	1.12	1.55	1.10	1.50	1.50	523	51	730
18	1.70	2.45	1.70	2.05	2.10	652	117	713
19	2.20	2.30	1.95	1.95	2.00	630	111	748
20	2.15	3.25	2.15	3.25	3.20	798	48	691
21	3.00	3.25	3.00	3.15	3.22	799	99	695
24	3.90@97	4.40	3.90	4.30	4.42	922	93	687
25	4.40	4.60B	4.00	4.40	4.57	850	72	702
26	4.30	4.50B	3.90A	4.50B	4.52	850	20	663
27	4.75	4.75	4.32	4.32	4.42	845	12	659
28	4.00	4.00	3.65	3.90	4.05	821	52	726

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.00	5.55	3.97	5.25	5.35	920	69	697
2	5.20	5.20	4.00	4.00	4.12	851	14	693
3	3.75	3.75	3.15	3.20	3.27	784	38	691
4	Exchange Closed: Independence Day							
5	2.90	2.90	2.75	2.75	2.60	704	14	671
8	3.00	3.35	3.00	3.30A	3.15	817	11	668
9	3.30	3.65	3.25	3.65	3.87	889	20	605
10	3.80	4.70	3.80	4.70	4.40	929	27	601
11	4.20	5.10	4.20	5.10	4.20	928	14	600
12	4.47	4.75B	4.47	4.75B	5.02	966	11	590
15	5.90	6.25	5.90	6.25	6.42	996	18	598
16	—	6.60B	5.90A	5.90A	5.17	993	1	584
17	6.25	6.40B	6.00	6.00	6.00	998	24	593
18	6.25	6.50	6.25	6.50	6.50	999	23	427
19	6.05	6.70B	6.05	6.70B	7.25	999	50	350
22	7.00	7.97	6.87	7.65	7.85	999	103	233
23	7.30	8.40B	7.10A	8.40B	8.45	1.000	26	139
24	8.50	9.45	8.30	9.35	9.45	1.000	18	116
25	9.20	9.70	8.90A	9.30B	9.12	1.000	14	46
26	9.32	10.25B	9.32	10.25B	10.32	1.000	13	22
29	—	—	—	—	—	1.000	—	—

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 64 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	70	70	65	70B	70	276	25	25
6	72	77	72	77	75	294	40	65
7	75	75	72	72	72	289	14	78
9	—	—	—	72N	72	280	—	78
11	70	70	70	70	72	273	7	83
12	70	70	65	65	65	251	42	115
13	67	70	67	70	72	275	11	126
14	75	77B	75	75	80	290	5	131
15	70	70	70	70	70	269	17	148
18	Exchange Closed: President's Day							
19	80	82	75	80	82	306	32	176
20	82	82	65	75	75	308	29	205
21	82	87B	77	87B	92	325	33	232
22	90	97B	90	97B	97	335	41	266
25	90	1.10	90	1.10	1.00	320	35	294
26	92	92	92	92	92	318	15	312
27	82	82	70	72B	77	303	12	319
28	85	85	80	80	82	320	20	329

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	85	85	80	80	80	318	9	326
4	80	95B	80	95B	95	357	14	333
5	97	1.00	92	92	92	351	11	343
6	85	90	85	90	92	341	8	346
7	97	97	95	95	97	360	10	338
8	95	95	75	77B	82	309	21	353
11	80	85B	75	85B	90	335	9	356
12	90	90	80A	80A	80	311	10	355
13	90	90	87	90	87	332	4	353
14	90	90	77	85	1.07	383	3	354
15	1.15	1.30B	1.15	1.17B	1.20	414	54	363
18	1.07	1.20	1.07	1.20	1.20	425	18	387
19	1.20	1.20	1.05	1.05	1.10	382	45	388
20	1.30	1.40	1.25	1.25	1.25	384	41	421
21	1.20	1.25	1.15	1.15	1.12	359	49	397
22	1.15	1.15	1.10A	1.15	1.10	340	26	390
25	1.05	1.05	95	95	95	324	9	393
26	95	95	80	80	80	281	12	401
27	75	75	75	75	80	291	—	402
28	80	87	80	87	95	308	40	435
29	90	90	85A	87B	97	313	24	437

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	95	1.10	95	1.10	1.15	356	24	459
2	1.17	1.17	1.10	1.10	1.10	350	3	458
3	1.25	1.25	1.15	1.25	1.20	377	10	455
4	1.05	1.05	1.05	1.05	1.10	368	2	456
5	Exchange Closed: Good Friday							
8	1.15	1.20	1.10	1.10@15	1.15	385	16	471
9	95	95	90	90	97	340	18	484
10	1.00	1.02B	1.00	1.02B	1.02	357	2	482
11	1.00	1.10	1.00	1.05A	1.07	369	5	487
12	1.15	1.27	1.10	1.27	1.35	430	30	498
15	1.32	1.50	1.30	1.50	1.50	441	13	518
16	1.55	1.75	1.45	1.75	1.75	488	81	513
17	1.80	1.80	1.60	1.75	1.75	481	65	556
18	1.65	1.65	1.50A	1.57	1.50	436	100	562
19	1.30	1.40B	1.30	1.30	1.37	415	3	559
22	1.47	1.55	1.40	1.40	1.45	433	49	566
23	1.65	1.85B	1.65	1.80	1.72	481	11	571
24	1.75	1.75	1.65	1.75	1.60	461	13	578
25	1.60	1.70	1.55	1.70	1.67	477	50	610
26	1.65	1.67	1.60	1.67	1.80	481	21	615
29	1.45	1.57	1.42	1.42	1.37	417	46	591
30	1.35	1.75B	1.35	1.75B	1.75	497	56	615

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 64 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.85	1.90	1.70	1.70	1.72	.491	32	622
2	1.80	2.42	1.80	2.42	2.35	.595	68	640
3	2.56	3.60B	2.55	3.60B	3.40	.726	123	683
6	3.80	3.90	3.00	3.00	3.07	.694	65	676
7	3.30	3.35	3.10	3.10	3.05	.656	72	672
8	2.80	2.80	2.65	2.65	2.60	.583	44	668
9	2.40	2.40	2.10	2.10	2.10	.504	44	682
10	2.10	2.20	1.80	2.00@.05	1.95	.472	87	680
13	1.95	2.20	1.95	2.15	2.10	.505	20	664
14	1.80	1.80	1.60	1.70	1.57	.424	40	646
15	1.75	1.75	1.25	1.30@.25	1.45	.401	61	659
16	1.30	1.57	1.30	1.50	1.45	.408	45	652
17	1.50	1.60	1.50	1.50@.60	1.50	.427	32	662
20	1.55@.50	1.56	1.30	1.35	1.25	.415	100	720
21	1.25	1.45	1.22	1.40	1.47	.458	135	763
22	1.50	1.55	1.47	1.52	1.42	.444	52	777
23	1.40	1.45	1.30	1.32B	1.35	.431	72	805
24	1.30	1.30	1.10	1.15	1.00	.380	68	823
27	Exchange Closed; Memorial Day							
28	1.05@.10	1.45	1.00	1.40	1.35	.405	201	896
29	1.45	1.45	1.25	1.25	1.25	.419	49	913
30	1.70	2.35	1.50	[illegible]15	2.07	.549	179	962
31	2.10	2.25	1.75	[illegible]	2.20	.585	35	943

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.25@.30	2.56	1.95	2.05	2.10	.584	38	907
4	2.40	3.10	2.40	2.85	2.85	.676	54	860
5	2.65	2.70B	2.50	2.50	2.42	.627	15	848
6	2.42@.45	2.45	1.86	2.10	1.95	.588	81	851
7	1.90	1.90	1.65	1.77	1.62	.536	35	864
10	1.72	2.05B	1.72	2.05B	2.12	.643	5	862
11	2.10	2.20B	1.95A	1.95A	1.82	.580	37	809
12	1.95	2.25	1.95	2.25	2.22	.652	13	814
13	2.25	2.50	2.17	2.50	2.50	.693	176	884
14	2.50	2.57	2.25	2.45	2.42	.683	80	890
17	2.27@.25	2.80	2.25	2.80	2.77	.747	28	890
18	3.25	3.82	3.25	3.65B	3.62	.843	65	896
19	3.65	3.75	3.50	3.50	3.55	.830	108	892
20	3.95@4.00	4.90	3.95	4.60	4.90	.928	167	806
21	4.65	4.85	4.55	4.85	4.87	.930	53	813
24	6.00	6.15	6.00	6.15B	6.25	.981	14	795
25	6.25	6.60	6.10	6.10	6.45	.934	63	793
26	5.70	6.30B	5.70	6.30B	6.35	.935	17	785
27	6.60	6.70B	6.25A	6.25A	6.25	.933	80	765
28	5.45	5.70	5.45	5.70	5.82	.922	68	758

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.90	7.25	5.90	7.25	7.22	.973	25	690
2	6.95@7.00	7.10	6.40	6.40	5.92	.943	14	662
3	5.10	5.20	4.90	5.15	4.97	.909	39	649
4	Exchange Closed; Independence Day							
5	4.60	4.60	4.00	4.00	4.02	.866	21	601
8	4.40	5.00	4.40	5.00	4.95	.936	8	595
9	....	5.15B	....	5.15B	5.77	.968	....	584
10	6.25	6.35B	6.25	6.35B	6.32	.963	10	582
11	6.75	6.85	6.35A	6.85	6.15	.983	2	578
12	6.35	6.50	6.35	6.50	7.00	.994	10	576
15	8.00@7.80	8.20	7.80	8.20	8.42	.999	28	544
16	8.15	8.55B	7.80A	7.80A	7.17	.999	13	505
17	7.95	8.40B	7.85A	7.90	8.00	.999	9	499
18	8.10	8.45	8.10	8.42	8.50	.999	23	460
19	....	8.70B	8.10A	8.70B	9.22	.999	....	456
22	8.90	9.95	8.90	9.80	9.82	1.000	105	405
23	9.10	10.00	9.10	10.00	10.45	1.000	12	280
24	10.47@.45	11.50B	10.42	11.10	11.45	1.000	20	258
25	11.45	11.50B	10.90A	11.30B	11.12	1.000	3	230
26	11.25	12.25B	11.15	12.25B	12.32	1.000	20	217
29	....	....	....	....	....	1.000		
28	1.82	1.82	1.82	1.82	1.82	.435	5	5
29	1.70	1.75B	1.70	1.70A	1.70	.431	27	32
30	1.70	1.80	1.67	1.67	1.75	.451	21	53
31	1.70	1.70	1.62	1.62	1.62	.459	47	90

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 66 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.52	1.65B	1.52	1.55	1.60	.436	10	100
4	1.42	1.42	1.30	1.30	1.32	.431	19	117
5	1.35	1.35	1.25	1.32B	1.32	.413	14	128
6	1.55	1.55	1.52	1.55	1.55	.434	23	142
7	....	....	....	1.55N	1.52	.428	....	142
8	1.35	1.40	1.35	1.40	1.45	.419	5	145
11	1.30	1.32	1.30	1.32	1.40	.412	8	149
12	1.30	1.30	1.22	1.25B	1.25	.386	16	165
13	1.32	1.40B	1.30	1.35@.40B	1.42	.415	27	187
14	1.40	1.50	1.35	1.50	1.55	.433	52	237
15	1.35	1.35	1.32	1.32	1.42	.409	11	248
18	Exchange Closed; President's Day							
19	1.60	1.60	1.50	1.50	1.55	.453	20	267
20	1.60	1.60	1.50	1.50	1.57	.457	14	272
21	1.55	1.67B	1.55	1.67B	1.72	.476	14	286
22	1.70	1.75B	1.67	1.75B	1.80	.488	6	292
25	1.55	1.85B	1.55	1.85B	1.80	.472	4	295
26	....	....	....	1.80N	1.75	.470	....	315
27	....	....	1.55A	1.55A	1.55	.455	....	315
28	1.55	1.65B	1.55	1.65B	1.60	.474	39	297

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.60	1.60	1.60	1.60	1.57	.472	4	300
4	1.67	1.80B	1.67	1.80B	1.90	.517	1	300
5	....	....	1.85A	1.85A	1.85	.511	....	300
6	1.75	1.77B	1.75	1.77B	1.80	.501	2	294
7	2.00	2.00	1.90A	1.90A	1.90	.521	6	297
8	1.90	1.90	1.65	1.65	1.62	.466	3	300
11	1.50	1.67B	1.50	1.67B	1.72	.497	4	304
12	....	....	1.62A	1.62A	1.60	.470	....	304
13	1.65	1.65	1.60A	1.60A	1.70	.495	5	308
14	1.75	1.90	1.75	1.90	2.02	.550	6	313
15	2.15	2.30	2.12	2.30	2.22	.588	13	319
18	2.20	2.22	1.95A	2.12	2.20	.582	18	325
19	2.05	2.05	2.00	2.00	2.10	.539	9	330
20	2.45	2.47	2.45	2.47	2.15	.541	1	325
21	1.90	1.90	1.90	1.90	1.95	.516	10	327
22	1.95	2.05	1.90	2.05	1.95	.496	15	336
25	1.92	1.92	1.92	1.92	1.80	.480	3	338
26	1.75	1.75	1.40	1.40	1.50	.433	2	335
27	1.42	1.42	1.40A	1.42	1.60	.445	1	334
28	1.57	1.57	1.57	1.57	1.75	.464	11	344
29	1.62	1.70	1.60	1.65	1.77	.470	19	354

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.90	1.90	1.90	1.90	2.02	.520	6	359
2	1.95	2.10	1.95	1.95A	1.97	.514	24	380
3	2.02	2.20	2.02	2.20	2.15	.543	14	374
4	2.00	2.00	1.95	2.00	2.05	.535	18	380
5	Exchange Closed; Good Friday							
8	....	2.10B	1.97A	1.97A	1.97	.556	8	378
9	1.80	1.80	1.72	1.72	1.82	.509	3	378
10	2.00	2.00	1.87A	2.00	1.95	.529	11	386
11	1.95	1.95	1.92	1.95	2.02	.542	13	374
12	2.30	2.30	2.00A	2.30	2.45	.605	5	372
15	2.65	2.65	2.60	2.65	2.65	.617	2	374
16	2.77	2.80B	2.70	2.80B	2.90	.663	4	377
17	3.05@.10	3.10	2.90	2.90	2.95	.645	55	361
18	2.60	2.82B	2.57	2.57	2.55	.603	19	346
19	2.40	2.45B	2.35A	2.40	2.42	.583	7	348
22	2.35	2.55	2.35	2.40	2.52	.604	5	348
23	2.70	2.80B	2.70	2.80B	2.90	.650	6	354
24	2.90	2.90	2.90	2.90	2.70	.632	13	360
25	2.80	2.80	2.75	2.75	2.85	.648	7	346
26	2.85	2.85	2.80A	2.80A	2.70	.634	5	347
29	2.65	2.65	2.45A	2.45A	2.37	.594	2	352
30	2.70	2.80	2.70	2.80	2.87	.671	2	354

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 66 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.05	3.10B	2.85	2.90	2.92	686	24	360
2	2.90	3.55	2.90	3.50	3.75	756	25	375
3	4.25	4.70	4.20A	4.70	5.00	855	13	373
6	4.50	5.10B	4.50	4.50	4.70	835	10	364
7	4.90	5.00	4.80A	4.80A	4.70	793	12	355
8	4.15	4.15	3.90	4.10B	4.10	734	36	370
9	3.10	3.30B	3.10	3.30B	3.32	646	16	364
10	3.15	3.15	3.15	3.15	3.12	618	...	364
13	3.20	3.35B	3.10A	3.35B	3.35	652	10	364
14	3.10	3.10	2.80	2.80	2.62	576	2	365
15	2.75	2.75	2.40	2.55	2.42	554	12	363
16	2.35	2.50	2.35	2.50	2.47	562	6	360
17	2.60	2.60	2.55	2.55	2.50	582	3	363
20	2.60	2.60	2.35	2.55B	2.32	573	6	363
21	2.30	2.50B	2.30	2.50B	2.62	616		363
22				2.62N	2.55	604		361
23	2.30	2.40	2.30	2.40	2.42	593	5	356
24	2.20	2.20	2.10	2.10	1.90	521	4	356
27	Exchange Closed, Memorial Day							
28	1.90	2.10B	1.80A	2.10B	2.20	573	24	369
29		2.35B		2.35B	2.30	589	1	370
30		3.40B		3.40B	3.35	711		368
31	3.37	3.37	3.37	3.37	3.62	743	3	365

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.00	4.05	3.55	3.70	3.57	745	24	366
4	4.47	4.47	4.35	4.40	4.42	818	15	368
5			4.10A	4.10A	3.87	782		362
6	3.50	3.50	3.50	3.50	3.37	771	5	361
7	3.10	3.10	2.85	2.85	2.97	731	9	359
10	3.50	3.60B	3.50	3.60B	3.70	818	10	359
11		3.80B	3.65A	3.65A	3.22	773		359
12		3.75B		3.22N	3.75	827		359
13	3.90	4.00B	3.80	4.00B	4.07	857	5	356
14	3.90	4.15B	3.90	3.90	3.95	851	1	355
17	4.37	4.37	4.37	4.37	4.45	895	1	355
18	5.10	5.55B	5.10	5.50B	5.42	945	47	320
19	5.15	5.50B	5.15	5.15	5.25	940	1	319
20	5.92	6.70	5.92	6.70	6.72	981	31	319
21	6.60	6.77	6.60	6.75	6.70	982	20	337
24	7.90	7.90	7.90	7.90	8.15	996	1	331
25	8.00	8.10B	8.00	8.10B	8.32	975	2	331
26	7.75	7.85B	7.75	7.85B	8.25	976	1	331
27	8.70	8.70	8.35	8.35	8.12	976	3	324
28	7.50	7.60	7.47	7.50B	7.70	971	25	311

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.20-.25	9.20	8.20	9.20	9.15	992	32	321
2	9.00	9.00	8.50	8.50	7.82	982	14	161
3	7.20	7.20	7.10A	7.10A	6.87	969	14	163
4	Exchange Closed, Independence Day							
5	6.55	6.60B	6.55	6.57	5.92	952	6	144
8	6.40	6.85	6.40	6.85	6.87	983	1	144
9	6.90	7.10B	6.90	6.90	7.72	993	4	137
10	8.00	8.30B	8.00	8.30B	8.30	997		137
11		8.45B		8.45B	8.12	997	1	132
12	8.70	8.70	8.70	8.70	8.97	999	1	131
15	10.05	10.10B	10.00	10.00	10.40	999	4	128
16			9.50A	9.50A	9.15	999		126
17	10.00	10.35B	10.00	10.00	9.97	999	4	49
18		10.40B		10.40B	10.47	999		50
19	10.42	10.70B	10.10A	10.70B	11.22	999	1	48
22	11.40	11.97	11.10A	11.75A	11.82	1.000	2	42
23			11.20A	11.82N	12.45	1.000	5	26
24		12.75B	12.25A	12.25A	13.45	1.000		19
25	13.25	13.50B	12.90A	13.30B	13.12	1.000	7	13
26	13.40	14.25B	11.80	14.25B	14.32	1.000	2	10
29						1.000		

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 68 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	2.25	2.25	2.25	2.25	2.25	533	10	10
13	2.37	2.37	2.37	2.37	2.47	563	...	10
14		2.52B		2.47N	2.60	581	2	12
15	2.37	2.45	2.37	2.40A	2.42	558	6	18
18	Exchange Closed, President's Day							
19		2.50B		2.50B	2.70	603	...	18
20			2.65A	2.65A	2.70	607		18
21				2.70N	2.87	626		18
22				2.87N	3.00	638		18
25			2.92A	3.00N	3.00	625		18
26				2.95A	2.92	623		18
27			2.60A	2.60A	2.62	609		18
28	2.72	2.75B	2.72	2.72	2.70	628	3	19

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.70	2.70	2.62	2.62	2.65	627	6	22
4		2.87B		2.87B	3.06	669	...	25
5		3.07B		3.07B	3.07	664		31
6	2.95	2.95	2.95	2.95	3.00	656	1	31
7				3.00N	3.20	675		31
8	2.85	2.90B	2.65A	2.65A	2.75	625	1	31
11	2.65	2.65	2.65	2.65	2.95	655	1	31
12			2.75A	2.75A	2.77	631		31
13	2.77	2.77	2.77	2.77	2.90	654	1	32
14	2.90	2.95B	2.85	2.95B	3.37	704	2	34
15	3.40	3.70	3.20	3.20	3.62	710	3	37
18			3.55A	3.55A	3.55	723		37
19	3.30	3.30	3.30	3.30	3.45	686	2	38
20		3.52B		3.52B	3.50	686		38
21	3.25	3.25	3.25	3.25	3.25	686	1	32
22				3.25N	3.20	648		32
25	2.85	2.85	2.85	2.85	2.95	636	1	33
26	2.87	2.87	2.50	2.50	2.60	590	3	33
27	2.50	2.50	2.45	2.45	2.70	602	4	37
28			2.65A	2.65A	2.90	622		37
29			2.75A	2.75A	2.92	629		37

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.10	3.10	3.10	3.10	3.27	676	2	39
2	3.10	3.10	3.10	3.10	3.25	672	1	40
3		3.30B		3.30B	3.45	698		39
4			3.25A	3.25A	3.37	692		39
5	Exchange Closed, Good Friday							
8				3.37N	3.42	712		39
9	2.90	3.05	2.90	3.05	3.12	672	2	38
10				3.12N	3.20	690		38
11		3.32B		3.32B	3.35	702		38
12	3.42	3.42	3.30A	3.42	3.90	756	1	33
15			3.85A	3.90N	4.00	768		33
16		4.05B		4.05B	4.40	804		33
17	4.57	4.57	4.57	4.57	4.45	782	5	29
18			4.05A	4.05A	3.97	749		29
19			3.80A	3.80A	3.77	733		29
22			3.70A	3.70A	3.95	752		29
23		4.15B		4.15B	4.40	790	10	29
24			4.35A	4.35A	4.17	776		29
25	4.10	4.30B	4.10	4.30B	4.35	769	1	30
26			4.30A	4.30A	4.15	779		30
29			4.05A	4.05A	3.80	749		30
30	3.90	4.20	3.90	4.20	4.47	810	10	36

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 68 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	4.50B	....	4.50B	4.45	.807	33	68
2....	....	....	....	4.45N	5.40	.872	....	67
3....	....	5.90B	....	5.90B	6.80	.933	....	67
6....	7.40@ .30	7.40	6.55	6.56	6.50	.923	42	56
7....	6.55	6.55	6.50	6.50	6.37	.888	3	54
8....	5.90	5.90	5.50A	5.90	5.62	.847	4	55
9....	....	....	5.00A	5.00A	4.80	.769	2	57
10....	....	....	....	4.80N	4.55	.746	....	57
13....	4.95	4.95	4.50A	4.90A	4.80	.776	1	58
14....	4.60	4.60	4.60	4.60	3.97	.713	....	58
15....	3.80	3.80	3.80	3.80	3.75	.694	2	59
16....	3.85	3.86	3.85	3.85	3.82	.703	2	58
17....	4.00	4.00	4.00	4.00	3.92	.721	1	59
20....	....	4.00B	....	4.00B	3.85	.716	....	59
21....	3.75	3.75	3.75	3.75	4.10	.754	1	58
22....	....	....	....	4.10N	4.00	.744	....	58
23....	3.85	3.85	3.70	3.70	3.82	.736	5	61
24....	....	3.50	3.40	3.40	3.20	.674	2	59
27....	Exchange Closed; Memorial Day							
28....	3.00	3.00	2.90A	3.00	3.60	.725	1	60
29....	....	3.70B	....	3.70B	3.65	.739	....	60
30....	....	5.10B	4.80	5.10B	5.05	.835	....	60
31....	....	....	....	5.06N	5.30	.859	....	60

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	5.75	5.75	5.70A	5.70A	5.30	.863	5	55
4....	6.20	6.20	6.20	6.20	6.25	.911	....	55
5....	5.95	5.96	5.70	5.70	5.70	.889	13	53
6....	5.50	5.50	5.10A	5.15	5.12	.893	3	51
7....		....	4.95A	4.95A	4.67	.869	....	51
10....	....	4.95B	....	4.95B	5.57	.924	....	51
11....	....	....	5.45A	5.45A	5.02	.900	....	51
12....	5.50	5.50	5.50	5.50	5.60	.930	....	51
13....	5.80	5.80	5.65A	5.80	5.96	.946	1	51
14....	....		5.87A	5.87A	5.80	.944	....	51
17....	....	6.00B	5.75A	6.00B	6.32	.966	....	51
18....	....	6.65B	....	6.65B	7.30	.985	1	52
19....	....	7.40B	....	7.30N	7.17	.984	....	52
20....	....	8.06B	....	8.06B	8.65	.996	....	51
21....	....	....	....	8.65N	8.62	.996	....	37
24....	10.00	10.00	10.00	10.00	10.10	.999	....	37
25....	....	....	....	10.10N	10.27	.992	....	37
26....	....	....	....	10.27N	10.20	.992	....	37
27....	10.70	10.70	10.70	10.70	10.07	.992	1	38
28....	....	....	9.60A	9.60A	9.65	.991	....	37

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	9.65N	11.12	.998	....	37
2....	....	....	9.90A	9.90A	9.80	.995	....	37
3....	....	....	9.05A	9.05A	8.65	.991	....	37
4....	Exchange Closed, Independence Day							
5....	....	....	8.50A	8.50A	7.90	.986	....	37
8....	....	9.10B	....	9.10B	8.85	.996	....	37
9....	....	9.10B	....	9.10B	9.70	.998	....	37
10....	....	10.35B	....	10.35B	10.27	.999	....	37
11....	....	10.40B	....	10.40B	10.12	.999	....	37
12....	....	10.65B	....	10.65B	10.97	.999	....	36
15....	....	12.20B	....	12.20B	12.40	.999	....	34
16....	12.20	12.20	11.80A	11.80A	11.15	.999	1	34
17....	....	12.35B	....	11.15N	11.97	.999	....	15
18....	....	12.45B	....	12.40B	12.47	1.000	....	14
19....	....	12.70B	12.00A	12.70B	13.22	1.000	....	14
22....	....	13.80B	13.10A	13.80B	13.82	1.000	....	14
23....	....	....	13.20A	13.82N	14.45	1.000	....	4
24....	....	14.75B	14.25A	14.25A	15.45	1.000		....
26....	6.05	6.10	6.05	6.10	6.10	.858	49	49

LIVE CATTLE OPTION ON FUTURES—PUTS
AUGUST 1985 72 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	6.10N	6.00	.858	....	49
4....	....	6.20B	....	6.20B	6.45	.884	....	49
5....	....	6.50B	....	6.50B	6.40	.882	....	49
6....	....	....	....	6.40N	6.30	.878	....	49
7....	....	....	....	6.30N	6.50	.888	....	49
8....	....	....	....	6.50N	5.92	.861	....	49
11....	....	....	....	5.92N	6.27	.880	....	49
12....	....	....	6.00A	6.00A	5.97	.867	....	49
13....	....	....	....	5.97N	6.22	.881	....	49
14....	....	....	....	6.22N	6.80	.907	....	49
15....	....	....	6.50A	6.50A	7.15	.900	....	49
18....	....	7.40B	7.10A	7.40B	7.20	.908	....	49
19....	....	....	....	7.20N	7.20	.889	....	49
20....	....	....	7.00A	7.00A	6.75	.891	....	49
21....	....	....	6.70A	6.70A	6.50	.880	....	49
22....	....	....	....	6.50N	6.37	.870	....	49
25....	....	....	6.20A	6.20A	6.15	.865	....	49
26....	....	....	5.90A	5.90A	5.62	.838	....	49
27....	....	....	5.60A	5.60A	5.66	.847	....	49
28....	....	....	5.62A	5.62A	5.96	.859	....	49
29....	....	....	5.90A	5.90A	6.02	.864	....	49

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	6.02N	6.60	.892	....	49
2....	....	....	6.40A	6.40A	6.50	.890	....	49
3....	....	....	....	6.50N	6.80	.904	....	49
4....	....	....	....	6.80N	6.67	.901	....	49
5....	Exchange Closed, Good Friday							
8....	....	6.70B	....	6.70B	6.87	.914	....	49
9....	....	....	6.60A	6.60A	6.42	.895	....	49
10....	....	....	....	6.42N	6.82	.904	....	49
11....	....	....	....	6.62N	6.75	.911	....	49
12....	....	....	....	6.75N	7.40	.935	....	49
15....	....	....	....	7.40N	7.50	.941	....	49
16....	....	7.60B	....	7.60B	8.02	.954	....	49
17....	....	8.10B	....	8.10B	8.00	.940	....	49
18....	....	....	7.80A	7.80A	7.45	.927	....	49
19....	....	....	7.30A	7.30A	7.25	.920	....	49
22....	....	....	7.20A	7.20A	7.46	.930	....	49
23....	....	7.60B	....	7.60B	8.02	.946	....	49
24....	....	....	....	8.02N	7.72	.941	....	49
25....	....	....	7.70A	7.70A	7.92	.947	....	49
26....	....	....	7.90A	7.90A	7.60	.943	....	49
29....	....	....	7.50A	7.50A	7.27	.933	....	49
30....	....	7.30B	....	7.30B	8.10	.957	....	49

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	8.50B	....	8.50B	8.07	.956	....	49
2....	....	....	....	8.07N	9.20	.976	....	49
3....	....	9.80B	....	9.80B	10.80	.990	....	49
6....	....	....	....	10.80N	10.30	.989	....	49
7....	....	....	....	10.30N	10.10	.976	....	49
8....	....	....	9.60A	9.60A	9.25	.963	....	49
9....	....	....	8.80A	8.80A	8.37	.923	....	49
10....	....	....	....	8.37N	8.00	.912	....	49
13....	....	....	....	8.00N	8.37	.926	....	49
14....	....	....	8.00A	8.00A	7.35	.898	....	49
15....	....	....	....	7.36N	7.07	.889	....	49
16....	....	....	....	7.07N	7.22	.894	....	49
17....	....	7.35B	....	7.35B	7.37	.905	....	49
20....	....	7.40B	....	7.40B	7.20	.905	....	49
21....	....	....	....	7.20N	7.72	.924	....	49
22....	....	....	7.70A	7.70A	7.56	.920	....	49
23....	....	....	....	7.55N	7.40	.917	....	49
24....	....	....	7.30A	7.30A	6.60	.888	....	49
27....	Exchange Closed; Memorial Day							
28....	....	6.70B	....	6.70B	7.10	.917	....	49
29....	....	7.20B	....	7.20B	7.22	.924	....	49
30....	7.90	7.90	7.90	7.90	8.70	.962	10	39
31....	....	....	....	8.70N	9.10	.970	....	39

LIVE CATTLE OPTION ON FUTURES—PUTS

AUGUST 1985 72 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	9.10N	9.07	.973	...	39
4	...	10.05B	...	10.05B	11.12	.985	...	39
5	...	...	10.00A	10.00A	9.52	.981	...	39
6	...	...	...	9.52N	8.95	.986	...	39
7	...	...	8.90A	8.90A	8.42	.982	...	39
10	...	...	...	8.42N	9.40	.992	...	39
11	...	...	...	9.40N	8.82	.989	...	39
12	...	...	...	8.82N	9.47	.994	...	39
13	...	9.55B	...	9.55B	9.85	.995	...	39
14	...	...	9.80A	9.80A	9.70	.995	...	39
17	...	...	9.60A	9.60A	10.25	.998	...	39
18	...	10.65B	...	10.65B	11.27	.999	...	39
19	...	...	...	11.27N	11.07	.999	...	39
20	...	11.45B	...	11.45B	12.57	.999	...	39
21	...	...	...	12.57N	12.55	.999	...	39
24	...	14.00B	...	14.00B	14.05	.999	...	39
25	...	...	...	14.05N	14.25	.999	...	39
26	...	...	...	14.25N	14.17	.999	...	39
27	...	14.70B	...	14.70B	14.05	.999	...	39
28	...	...	...	1.40N	1.36	.999	...	39

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	13.62N	15.15	.999	...	39
2	...	...	14.00A	14.00A	13.77	.999	...	39
3	...	...	13.00A	13.00A	12.82	.999	...	39
4	Exchange Closed; Independence Day							
5	...	...	12.60A	12.60A	11.87	.999	...	39
8	...	13.10B	...	13.10B	12.85	.999	...	39
9	...	13.00B	...	13.00B	13.70	.999	...	39
10	...	14.35B	...	14.35B	14.27	.999	...	39
11	...	14.40B	...	14.40B	14.12	.999	...	39
12	...	14.65B	...	14.65B	14.97	.999	...	30
15	...	15.70B	...	15.70B	16.40	1.000	...	30
16	...	...	15.80A	15.80A	15.15	1.000	...	30
17	...	16.35B	...	15.15N	15.97	1.000	...	30
18	...	16.40B	...	16.40B	16.47	1.000	...	30
19	...	16.70B	16.10A	16.70B	17.22	1.000	...	30
22	...	17.80B	17.10A	17.80B	17.82	1.000	...	30
23	...	...	17.20A	17.82N	18.45	1.000	...	30
24	...	18.75B	18.40A	18.40A	19.45	1.000	...	30
25	...	19.50B	18.90A	19.45N	19.12	1.000	...	30
26	...	20.25B	...	20.25B	20.32	1.000	...	30
29	...	...	...	...	...	1.000	...	...

OCTOBER 1985 48 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.50	.50	.50	.50	.40	.052	4	4
31	...	...	...	.40N	.35	.023	...	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.35N	.25	.032	...	4
2	...	...	...	.25N	.25	.036	...	4
5	...	...	...	.25N	.15	.015	...	4
6	...	...	...	.15N	.10	.014	...	4
7	...	...	...	.10N	.10	.016	...	4
8	...	...	...	.10N	.07	.012	...	4
9	...	...	...	.07N	.07	.006	...	4
12	...	...	...	.07N	.07	.007	...	4
13	...	...	...	.07N	.10	.015	...	4
14	...	...	...	.10N	.05	.011	...	4
15	...	...	...	.05N	.02	.009	...	4
16	...	...	...	.02N	.05	.003	...	4
19	...	...	...	.05N	.05	.003	...	4
20	...	...	...	.05N	.10	.005	...	4
21	...	...	...	.10N	.07	.004	...	4
22	...	...	...	.07N	.10	.005	...	4
23	...	...	...	.10N	.07	.001	...	4
26	...	...	...	.07N	.07	.001	...	4
27	...	...	...	.07N	.05	.000	...	4
28	...	...	...	.05N	.02	.001	...	4
29	...	...	...	.02N	.02	.001	...	4
30	...	...	...	.02N	.02	.000	...	4

LIVE CATTLE OPTION ON FUTURES—PUTS

OCTOBER 1985 48 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	.02N	.02	.001	...	4
4	...	...	...	.02N	.02	.001	...	4
5	...	...	...	.02N	.02	.001	...	4
6	...	...	...	.02N	.02	.001	...	4
9	...	...	...	.02N	.05	.005	...	4
10	...	...	...	.05N	.05	.001	...	4
11	...	...	...	.05N	.05	.001	...	4
12	...	...	...	.05N	.02	.000	...	4
13	...	...	...	.02N	.02	.000	...	4
16	...	...	...	.02N	...	.000	...	4
17	CAB	CAB	CAB	CAB	CAB	.000	...	4
18	CAB	CAB	CAB	CAB	CAB	.000	...	4
19	CAB	CAB	CAB	CAB	CAB	.000	...	4

OCTOBER 1985 50 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.65	.65	.65	.65	.55	.133	1	1
31	.60	.60	.45	.45	.45	.071	7	8

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	.40A	.40A	.35	.083	12	14
2	...	...	...	.35N	.35	.092	...	14
5	...	...	...	.35N	.25	.047	...	14
6	...	...	...	.25N	.20	.045	...	14
7	...	...	...	.20N	.20	.050	...	14
8	...	...	...	.20N	.15	.041	...	14
9	...	...	...	.15N	.15	.025	...	14
12	...	...	.10A	.10A	.10	.026	...	14
13	...	...	...	.10N	.15	.051	...	14
14	...	...	...	.15N	.10	.042	...	14
15	...	...	...	.10N	.07	.035	...	14
16	...	...	...	.07N	.10	.019	...	14
19	...	...	...	.10N	.10	.022	...	14
20	...	...	...	.10N	.20	.033	...	14
21	...	...	...	.20N	.17	.029	...	14
22	...	...	...	.17N	.20	.035	...	14
23	...	...	...	.20N	.15	.015	...	14
26	...	...	.10A	.10A	.10	.013	...	14
27	...	...	...	.10N	.07	.007	...	14
28	...	...	...	.07N	.07	.014	...	14
29	...	...	...	.07N	.07	.018	...	14
30	...	...	...	.07N	.07	.007	...	14

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	.07N	.10	.019	...	14
4	...	...	...	.10N	.10	.019	...	14
5	...	...	...	.10N	.10	.024	...	14
6	...	...	...	.10N	.10	.021	...	14
9	...	...	...	.10N	.15	.079	...	14
10	.25	.30B	.25	.25	.20	.041	3	14
11	.25	.25	.15	.15	.15	.033	8	20
12	...	...	.10A	.10A	.10	.008	...	20
13	...	...	...	.10N	.05	.000	...	20
16	...	...	...	.05N	.02	.000	...	20
17	...	...	...	.02N	...	.000	...	20
18	CAB	CAB	CAB	CAB	CAB	.000	...	20
19	CAB	CAB	CAB	CAB	CAB	.000	...	20

LIVE CATTLE OPTION ON FUTURES—PUTS

OCTOBER 1985 52 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	75	.82	.70	.82	.77	.189	3	3
25....	75	.75	.60	.60	.65	.190	13	15
26....	65	.90	.65	.90	.90	.259	7	19
29....	1.00	1.15	.97	1.05	1.00	.314	53	47
30....	1.05	1.05	1.00	1.00	.90	.269	7	53
31....	90	1.10	.65	.65	.60	.166	26	70

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	60	.60	.50	55	.55	.173	14	78
2....	55	.60	.55	60	.60	.190	22	91
5....	60	.60	.35	.40	.35	.112	15	102
6....	35	.35	.35	.35	.35	.110	1	102
7....	45	.45	.45	.45	.40	.121	3	101
8....	45	.45	.35	.35	.35	.103	4	105
9....	30	.35	.30	.35	.20	.069	10	104
12....	.20	.20	.20	.20	.25	.076	2	107
13....	32	.50	.32	.50	.35	.129	6	112
14....	....	....	....	.35N	.22	.112	....	110
15....	17	.17	.17	.17	.22	.098	6	110
16....	.27	.30B	.27	.27	.17	.076	4	110
19....	....	.27B	....	.27B	.25	.088	10	109
20....	.30	.35	.30	.35	.35	.124	1	110
21....	....	....	....	.35N	.30	.114	....	110
22....	....	.32B	....	.32B	.35	.134	6	110
23....	.20	.20	.20	.20	.22	.072	1	112
26....	15	.15	.12	.12	.15	.071	170	279
27....	.25	.25	.15	.20	.17	.048	16	293
28....	15	.15	.15	.15	.17	.081	1	294
29....	20	.25	.20	.20	.22	.099	8	298
30....	....	....	....	.22N	.17	.054	5	298

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.25	.35	.22A	.35	.30	.124	15	310
4....	40	.45	.25	.35A	.35	.128	22	318
5....	30	.35	.25	.32B	.35	.159	81	334
6....	30	.35	.25	.35	.35	.151	15	336
9....	.42	.90	.42	.90	.90	.369	42	331
10....	.80	.80	.60	.65	.60	.272	98	377
11....	65	.70	.45	.50	.50	.262	74	380
12....	60	.60	.15	.25	.25	.127	146	358
13....	.17	.20	.15	.15	.17	.024	8	360
16....	07	.07	.05	.05	.05	.000	16	344
17....	10	.10	.02	.05	.02	.000	14	339
18....	....	....	....	.02N	....	.000	....	339
19....	CAB	CAB	CAB	CAB	CAB	.000	....	338

OCTOBER 1985 54 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	60	.60	.60	.60	.65	.215	2	2
19....	.70	.70	.65	.70	.80	.253	16	16
22....	90	.90	.90	.90	1.12	.302	1	14
23....	90	1.05	.65	1.05	1.00	.288	5	17
24....	1.15	1.55B	1.15	1.30	1.12	.334	53	57
25....	1.10	1.25	1.10	1.25	1.25	.337	16	69
26....	1.25	1.80	1.15	1.70A	1.75	.425	22	79
29....	1.80	2.00	1.60	2.00	2.00	.495	48	112
30....	1.85	2.05	1.80	1.90	1.75	.444	39	136
31....	1.90	1.90	1.00	1.00	1.00	.313	314	371

LIVE CATTLE OPTION ON FUTURES—PUTS

OCTOBER 1985 54 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.30	.90	1.00	1.00	.303	139	488
2....	1.20	1.20	1.00	1.00	1.05	.327	77	544
5....	1.00	1.00	.65	65	.70	.220	44	582
6....	.77	.80	.70	.70	.70	.218	36	589
7....	60	.80	.60	.80	.75	.236	71	601
8....	75	.75	.60	.75	.70	.210	61	647
9....	70@.65	.70	.40	.45	.47	.155	112	721
12....	45	.55	.40	.45	.45	.171	125	777
13....	55	.82B	.55	.72	.75	.260	28	785
14....	90	.90	.65A	.65A	.62	.236	27	798
15....	.40	.40	.27	.30	.40	.214	147	865
16....	35	.42	.35	.42	.50	.206	43	865
19....	55	.70	.55	.65A	.60	.238	27	869
20....	60	.70	.60	.70	.70	.306	27	862
21....	70	.70	.60A	.60A	.65	.292	15	865
22....	.55	.65	.50	.65	.75	.332	60	851
23....	.62	.65	.50	.50	.55	.219	65	890
26....	40	.50B	.27	.50B	.55	.227	114	965
27....	55@.50	.60	.40	.40	.40	.177	73	987
28....	35	.55	.30	.55	.57	.260	180	961
29....	65	.72B	.55	.70	.67	.302	104	1008
30....	65	.70	.45	.45	.47	.206	82	1049

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	45	1.00B	.45	1.00B	1.00	.390	185	1067
4....	1.00	1.25	.70	.95	.87	.409	174	1115
5....	75	1.00	.75	1.00	1.00	.473	209	951
6....	1.00	1.20	.90	1.00	1.00	.473	55	927
9....	1.20	2.00	1.20	2.00	1.80	.758	91	920
10....	1.80	1.85	1.40	1.40	1.57	.684	129	882
11....	1.55	1.75	1.30A	1.40	1.47	.694	89	818
12....	1.20	1.20	.45	1.00	1.00	.529	207	824
13....	82	.85	.35	.40	.35	.249	180	867
16....	.32	.37	.15	.15	.15	.083	65	743
17....	10	.10	.10	.10	.07	.037	11	740
18....	.02	.02	.02	.02	.02	.000	2	724
19....	....	....	....	.02N	.02	.000	24	704
20....	CAB	CAB	CAB	CAB	CAB	.000	2	....

OCTOBER 1985 56 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	75	.75	.75	.75	.85	.307	5	5
27....	.90	.90	.90	.90	.85	.306	16	16
28....	.80	.85	.80	.85	.80	.286	5	21

LIVE CATTLE OPTION ON FUTURES—PUTS
OCTOBER 1985 56 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.90	1.00	.80	1.00	1.20	.366	6	26
2....	1.25	1.25	1.00A	1.00A	.95	303	19	44
3....	.90	.90	.75	.80	.70	.249	7	44
4....	Exchange Closed: Independence Day							
5....	.70	.70	.70	.70	.55	.214	...	44
8....	.80	.80	.80	80	.70	.254	2	44
9....	....	...	....	.70N	75	.270	1	45
10....	....	....	....	.75N	75	.271	...	45
11....	.75	.90	.75	.90	75	.266	3	47
12....	.85	.90	.85	90	.90	.300	5	52
15....	1.10	1.35B	1.10	1.35B	1.47	.380	10	57
16....	1.40	1.60B	1.10	1.10	1.17	318	110	141
17....	1.40	1.50	1.20	1.20	1.22	336	33	153
18....	1.35	1.35	1.15	1.20	1.30	354	27	161
19....	1.10	1.40	1.10	1.40	1.47	.402	57	196
22....	1.32	2.00	1.32	1.95B	2.00	464	53	199
23....	1.47@.45	1.75	1.35	1.75	1.90	449	37	220
24....	2.00	2.40	1.80	2.05	2.02	.502	85	268
25....	2.00	2.25	1.95	2.25	2.17	.507	31	237
26....	2.20	2.75	2.20	2.75	2.85	600	18	245
29....	2.90	3.20B	2.70	3.00	3.25	.671	56	253
30....	2.85	3.20	2.80	2.90A	2.87	625	27	258
31....	3.15	3.15	1.80	1.80	2.00	491	66	288

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.95	2.00	1.80	1.87	1.90	458	39	295
2....	2.10	2.10	1.95	2.00	2.05	486	34	313
5....	1.75	1.75	1.10	1.10	1.40	365	126	376
6....	1.40	1.50	1.15	1.35	1.30	364	43	381
7....	1.02@.00	1.50	1.00	1.35	1.37	389	114	430
8....	1.25	1.30	1.05	1.25	1.25	358	28	442
9....	1.15	1.20	95	1.00	90	285	143	448
12....	.85	1.00	.75	.80	90	313	90	495
13....	1.00@.05	1.65	1.00	1.60@.65	1.60	.432	142	615
14....	1.60	1.60	1.05	1.10	1.05	404	109	690
15....	75	.95	.40	85@.95	90	379	525	1059
16....	.85	1.20	80	1.20@.10	1.15	408	118	1128
19....	1.15	1.50	1.00	1.05	1.17	461	110	1081
20....	1.17	1.40	1.15	1.40	1.47	.546	51	1072
21....	1.55	1.65	1.25	1.25	1.45	.535	64	1066
22....	1.45	1.57	1.25	1.57	1.60	.583	104	1027
23....	1.45	1.45	1.10A	1.15A	1.12	.453	68	1020
26....	.75	1.05B	75	.95@1.05B	1.07	.479	82	1017
27....	1.25	1.45	80	80	.85	414	76	1038
28....	1.00	1.30	1.00	1.30	1.30	532	91	1008
29....	1.60	1.70	1.30A	1.50	1.55	.588	16	1002
30....	1.50	1.55	1.10	1.20	1.17	.475	60	983

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	1.05	2.00	1.05	2.00	2.00	.713	32	978
4....	2.00	2.60	1.80	1.95	2.02	738	63	973
5....	1.95	2.35	1.70	2.20@.35	2.35	.797	55	956
6....	2.10	2.50	2.05	2.20	2.20	.805	36	942
9....	2.90	3.62	2.90	3.60	3.57	.955	53	904
10....	3.70	3.70	3.15	3.25	3.15	936	23	888
11....	3.00	3.35	2.70A	3.05	3.07	946	46	871
12....	2.75	2.85	1.45	2.25B	2.40	893	45	872
13....	1.85	1.85	1.35	1.40B	1.37	.716	56	872
16....	1.30	1.30	1.07	1.10	.82	608	240	830
17....	.85	.85	.50	.65	.55	.552	73	831
18....	.30	35	.15	.15	.10	144	124	861
19....	.15	.15	.05	05	.07	041	69	862
20....	.05	05	CAB	CAB	CAB	005	26	....

LIVE CATTLE OPTION ON FUTURES—PUTS
OCTOBER 1985 58 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	50	.50	.50	50	.42	.185	2	2
21....	....	....	....	.42N	.47	.200	....	2
22....	....	....	....	.47N	.40	.187	....	2
23....	....	....	....	.40N	.40	.184	....	2
24....	....	....	....	.40N	.37	.165	....	2
27....	Exchange Closed: Memorial Day							
28....	....	..	...	.37N	.37	.169	....	2
29....	...	...	..	.37N	.37	.167	....	2
30....	.45	.45	45	.45	.50	.209	7	9
31....	....	....	....	.50N	.50	.208	....	9

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.50	.50	.50	.50	.50	.192	13	22
4....	...	....	...	.50N	.60	.221	....	22
5....	...	....	....	.60N	.57	.203	....	22
6....	...	....	.50A	.50A	.50	.153	....	22
7....	.40	.40	.35A	40	.45	.144	11	33
10....	....	....	....	.45N	.57	.165	....	33
11....	....	....	.45A	.45A	.45	.149	....	33
12....	....	....	....	.45N	.50	.178	....	33
13....	....	....	....	.50N	.55	.182	...	33
14....	.55	55	.55	.55	.47	.162	....	33
17....	....	....	....	.47N	.55	.178	2	35
18....	.60	.60	.60	.60	.65	.214	14	21
19....	.60	.60	.60	.60	.57	.191	7	14
20....	.75	.80B	.75	.80B	.90	.278	4	14
21....	....	....	....	.90N	.90	.249	2	14
24....	1.15	1.25B	1.15	1.25B	1.35	.355	1	14
25....	1.40	1.45	1.40	1.45	1.40	.410	6	20
26....	1.35	1.50	1.25	1.50	1.60	424	5	24
27....	1.70	1.75	1.57	1.60	1.60	424	41	53
28....	1.50	1.50	1.40	1.40	1.55	.403	10	56

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.75	1.75	1.75	1.75	2.07	492	6	61
2....	2.07	2.10	1.85A	1.85A	1.57	.425	23	72
3....	1.00	1.10B	1.00	1.10B	1.25	.384	4	72
4....	Exchange Closed: Independence Day							
5....	1.15	1.15	1.05A	1.05A	1.00	.322	5	71
8....	1.35	1.35	1.30	1.30	1.25	.373	13	76
9....	1.25	1.30B	1.20	1.20	1.40	.393	8	81
10....	1.35	1.50	1.30	1.40	1.42	.395	14	91
11....	1.50	1.70B	1.30	1.65	1.37	.390	31	102
12....	1.65	1.67	1.60	1.60A	1.67	.431	6	106
15....	2.10	2.50	2.10	2.50	2.45	533	20	109
16....	2.45@.50	2.55B	2.22A	2.22A	2.00	468	47	142
17....	2.30	2.50	2.10	2.20	2.12	.490	19	140
18....	2.35	2.35	1.95	2.17	2.25	.509	20	153
19....	2.15	2.60	2.00	2.60	2.57	.561	91	230
22....	2.50	3.10	2.45	2.90	3.12	.626	81	279
23....	2.25	2.60	2.25	2.60	3.05	.613	65	300
24....	3.30	3.50B	3.15	3.25	3.30	.664	43	320
25....	3.20	3.60B	3.20	3.55	3.42	.670	28	333
26....	3.45	4.35	3.40	4.10	4.17	.752	5	323
29....	4.25	4.70	4.25	4.70	4.70	.811	40	311
30....	4.50	4.65	4.35A	4.30	4.30	777	4	310
31....	4.75	4.75	3.15A	3.15A	3.20	664	32	318

LIVE CATTLE OPTION ON FUTURES—PUTS
OCTOBER 1985 58 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.85	2.85	2.75	2.75	2.95	.614	18	322
2....	3.15	3.15	3.15	3.15	3.25	.642	4	317
5....	2.50	2.50	2.40A	2.40A	2.35	.527	1	316
6....	2.40	2.40	2.20	2.35	2.30	.528	35	316
7....	2.25	2.30B	1.85	2.30B	2.45	.555	2	320
8....	2.10	2.20	2.10	2.20	2.25	.525	15	313
9....	2.00	2.00	1.75A	1.75A	1.60	.446	12	316
12....	1.60	1.65	1.42	1.60	1.75	.484	91	328
13....	1.90@.87	2.60	1.87	2.60	2.60	.611	21	326
14....	2.75	2.75	2.45	2.45	2.20	.586	16	332
15....	1.70	1.80	1.50	1.80	2.00	.562	22	328
16....	1.90	2.00B	1.90	2.00B	2.27	.631	4	330
19....	2.95	2.95	2.90A	2.90A	2.57	.689	4	327
20....	2.45	3.00	2.45	3.00	3.10	.763	34	320
21....	3.20	3.20	2.70	2.70	3.07	.758	8	314
22....	3.00	3.05	2.75	3.05	3.20	.797	31	301
23....	3.00	3.00	2.40	2.60	2.40	.697	7	301
26....	2.00	2.20	2.00	2.20	2.47	.731	7	301
27....	....	2.50B	2.00	2.00	2.00	.680	10	300
28....	2.20	2.50B	2.15A	2.50B	2.70	.782	18	291
29....	2.85	3.35	2.85	2.95A	3.02	.825	4	281
30....	3.00	3.00	2.50	2.50	2.42	.748	5	281

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.90	3.65	2.40A	3.65	3.60	.915	6	281
4....	3.80	4.25	3.70A	3.70A	3.70	.930	12	282
5....	3.50	3.65B	3.50	3.65B	4.05	.955	6	281
6....	4.05	4.05	3.80A	3.90	4.00	.960	18	286
9....	4.55@.60	5.45	4.55	5.45	5.50	.996	22	286
10....	5.32@.40	5.50	5.10A	5.10A	5.00	.994	46	264
11....	5.10	5.25	4.70A	4.70A	4.97	.996	18	263
12....	4.75	4.75	3.20	3.75B	4.22	.991	27	255
13....	....	3.40	3.00	3.00	3.05	.962	30	250
16....	....	....	2.50A	2.50A	2.40	.969	....	239
17....	2.40	2.55B	2.20A	2.40	2.17	.975	112	195
18....	1.75@.70	1.75	1.10	1.10	1.22	.884	8	174
19....	1.25@.20	1.25	1.05	1.05	1.00	.927	6	164
20....	.80	.90	.75A	.80A	.42	.746	52	150
23....	....	....	....	....	....	.698	....	....

OCTOBER 1985 60 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	.55	.55	.55	.55	.55	.245	50	50
12....	....	....	....	.55N	.62	.268	....	50
15....	....	....	....	.62N	.70	.272	....	50
16....	....	....	....	.70N	.77	.292	....	50
17....	....	....	....	.77N	.77	.296	....	50
18....	....	....	.75A	.75A	.80	.260	....	50
19....	.60	.60	.60	.60	.60	.254	2	50
22....	....	....	....	.60N	.60	.258	....	50
23....	....	....	....	.60N	.65	.278	....	50
24....	.75	.80	.72	.80	.85	.270	140	147
25....	....	....	....	.65N	.65	.278	60	202
26....	....	....	....	.65N	.65	.274	....	202
29....	....	....	.62A	.62A	.57	.255	....	202
30....	.55	.55	.55	.55	.72	.295	29	202

LIVE CATTLE OPTION ON FUTURES—PUTS
OCTOBER 1985 60 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	.75B	.70	.70	.70	.282	5	207
2....	.65	.85B	.65	.85B	.90	.330	14	207
3....	....	1.40B	....	1.40B	1.55	.437	....	207
6....	1.50	1.55	1.30	1.40B	1.40	.383	46	209
7....	....	1.60B	....	1.60B	1.40	.387	12	211
8....	1.40	1.40	1.40	1.40	1.25	.354	1	212
9....	....	....	....	1.25N	1.17	.334	....	212
10....	....	....	....	1.17N	1.17	.326	....	212
13....	....	....	....	1.17N	1.17	.330	....	212
14....	1.05	1.05	.90	.90	.97	.300	3	212
15....	....	....	....	.97N	.97	.296	1	213
16....	....	....	.95A	.95A	.95	.297	....	185
17....	.95	.95	.87A	.87A	.87	.295	....	185
20....	....	....	.75A	.75A	.75	.284	1	186
21....	....	....	....	.75N	.85	.303	....	186
22....	....	....	....	.85N	.80	.287	....	186
23....	....	....	....	.80N	.80	.284	....	186
24....	....	....	....	.80N	.75	.260	....	186
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.75N	.80	.267	....	186
29....	....	....	....	.80N	.80	.265	....	186
30....	....	....	....	.80N	1.00	.319	....	186
31....	1.00	1.00	.90A	.95	1.00	.318	8	194

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.05	1.05	.80	.80	.80	.299	60	194
4....	1.00	1.15B	.90	.95A	1.00	.336	154	177
5....	1.00	1.05	1.00	1.05	1.10	.315	30	179
6....	....	.90	.80	.90	.95	.265	5	184
7....	.85	.85	.80	.80	.90	.252	25	189
10....	.90	.95B	.90	.95B	1.10	.283	3	189
11....	.95	.95	.92	.92	.85	.262	2	194
12....	....	.95B	....	.95B	1.02	.299	5	194
13....	.97	1.00	.97	1.00	1.10	.309	14	199
14....	.95	.95	.95	.95	.97	.281	2	199
17....	.90	1.00B	.90	1.00B	1.07	.306	2	199
18....	1.05	1.30	1.05	1.30	1.25	.353	18	195
19....	1.25	1.25	1.00	1.00	1.12	.325	43	203
20....	1.15	1.60	1.15	1.35	1.72	.434	13	208
21....	1.50	1.60	1.50	1.50A	1.65	.400	4	208
24....	2.05	2.40	2.00	2.40	2.27	.524	56	238
25....	2.30	2.30	2.20	2.30	2.52	.529	15	237
26....	2.25	2.65B	2.05	2.65B	2.65	.545	19	241
27....	2.95	3.10	2.45	2.45	2.65	.545	6	241
28....	....	....	2.45A	2.45A	2.42	.524	1	243

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.40	3.50	3.40	3.50	3.45	.615	20	242
2....	3.10	3.10	2.95A	2.95A	2.62	.550	18	235
3....	2.30	2.30	2.00A	2.20	2.05	.487	23	243
4....	Exchange Closed; Independence Day							
5....	2.00	2.00	1.90	2.00	1.82	.444	16	236
8....	1.90	2.10B	1.90	2.10B	2.15	.501	2	237
9....	....	....	2.00A	2.15N	2.37	.523	....	237
10....	2.45	2.45	2.30	2.37B	2.40	.527	8	241
11....	2.45	2.70B	2.35	2.35	2.35	.522	3	242
12....	2.52	2.75	2.52	2.75	2.70	.564	7	249
15....	3.30	3.70	3.20	3.70	3.72	.677	12	239
16....	3.60	3.80B	3.30A	3.30A	3.15	.618	12	248
17....	3.65	3.65	3.40	3.40	3.30	.639	9	251
18....	3.50	3.50	3.20	3.30	3.45	.659	57	235
19....	3.30	3.40B	3.25	3.40B	3.90	.706	25	228
22....	3.70	4.40	3.70	4.40	4.55	.764	20	215
23....	3.65	3.97B	3.60A	3.97B	4.40	.755	4	212
24....	4.70	5.00B	4.60	5.00B	4.87	.796	17	220
25....	4.80	5.00	4.75	4.90	4.92	.802	24	225
26....	5.00	5.22B	5.00	5.22B	5.85	.863	58	263
29....	6.25	6.35B	6.05	6.30B	6.45	.904	14	264
30....	6.25	6.40	5.90	6.10B	5.95	.883	12	264
31....	6.25	6.25	4.85A	4.85A	4.75	.804	22	265

LIVE CATTLE OPTION ON FUTURES—PUTS

OCTOBER 1985 60 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.30	4.30	4.30	4.30	4.42	.749	3	267
2....	....	4.60B	....	4.60B	4.70	.773	6	270
5....	3.50	3.50	3.50	3.50	3.60	.679	3	261
6....	3.40	3.40	3.30	3.30	3.45	.681	10	251
7....	3.20	3.40B	3.10	3.40B	3.75	.708	25	247
8....	3.35	3.35	3.25	3.25	3.40	.682	4	241
9....	3.10	3.10	3.10	3.10	2.70	.610	5	247
12....	2.60	2.75	2.55	2.75	2.85	.652	16	247
13....	....	4.00	4.00	4.00	3.95	.764	1	248
14....	4.10	4.10	4.10	4.10	3.70	.745	1	247
15....	....	....	2.90A	2.90A	3.30	.728	....	247
16....	3.45	3.50	3.40	3.50	3.65	.811	4	246
19....	4.30	4.35	4.30	4.35	4.02	.857	5	245
20....	4.15	4.15	4.15	4.15	4.67	.903	2	244
21....	4.95	4.95	4.40	4.40	4.67	.901	45	234
22....	4.55	4.70B	4.50A	4.70B	5.42	.924	20	234
23....	....	....	4.65A	4.65A	3.95	.870	....	234
26....	....	....	3.50A	3.50A	4.10	.897	....	224
27....	4.25	4.40B	4.00A	4.00A	3.65	.870	2	223
28....	....	4.20B	....	4.20B	4.45	.927	....	223
29....	....	4.70B	....	4.70B	4.82	.948	....	223
30....	....	....	4.20A	4.20A	4.05	.915	....	223

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	5.35	5.35	4.00A	5.35	5.45	.984	1	223
4....	....	6.40B	....	6.40B	5.57	.988	....	223
5....	....	....	5.45A	5.45A	5.95	.994	....	223
6....	....	6.05B	5.70A	6.05B	5.95	.995	24	222
9....	....	7.15B	....	7.15B	7.42	.999	....	222
10....	7.30	7.30	7.00A	7.25	6.95	.999	46	177
11....	7.15	7.15	6.45	6.45	6.95	.999	4	174
12....	6.42	6.45B	5.40A	5.75B	6.17	.999	4	96
13....	....	....	....	6.17N	4.97	.998	2	92
16....	5.05	5.05	4.80	4.80	4.35	.999	9	87
17....	4.32	4.50B	4.05A	4.25A	4.15	.999	5	82
18....	3.65	3.65	3.65	3.65	3.07	.999	....	62
19....	....	3.10B	3.00A	3.07N	2.92	.999	3	59
20....	2.65	2.65	2.65	2.65	2.42	.999	1	30
23....	....	....	....	....	....	.996	....	....

OCTOBER 1985 62 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	1.05	1.05	1.05	1.05	1.02	.319	1	1
27....	....	1.12B	....	1.12B	1.12	.336	....	1
28....	1.00	1.00	1.00	1.00	1.00	.340	31	32
29....	....	....	....	1.00N	.97	.337	....	32

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.02B	1.00	1.02B	1.05	.359	25	36
2....	1.10	1.10	1.02A	1.02A	1.02	.355	....	36
3....	1.10	1.10	1.10	1.10	1.20	.386	25	56
4....	....	....	....	1.20N	1.20	.386	....	56
5....	Exchange Closed; Good Friday							
8....	....	....	....	1.20N	1.30	.392	....	56
9....	....	....	1.15A	1.30N	1.15	.361	....	56
10....	1.15	1.15	1.15	1.15	1.17	.378	10	60
11....	1.20	1.20	1.15A	1.15A	1.17	.378	10	68
12....	1.15	1.15	1.00	1.15B	1.27	.406	3	68
15....	1.30	1.30	1.30	1.30	1.35	.412	2	62
16....	1.30	1.40B	1.30	1.40B	1.52	.436	19	81
17....	1.50	1.50	1.50	1.50	1.47	.429	17	93
18....	1.40	1.40	1.40	1.40	1.22	.389	1	91
19....	1.25	1.25	1.20A	1.20A	1.20	.382	3	92
22....	....	....	....	1.20N	1.20	.388	....	91
23....	....	....	....	1.20N	1.32	.411	....	91
24....	1.25	1.25	1.25	1.25	1.27	.402	1	92
25....	1.20	1.25	1.20	1.25	1.27	.413	22	114
26....	1.35	1.35	1.35	1.35	1.27	.409	2	114
29....	1.20	1.20	1.20	1.20	1.20	.388	....	114
30....	1.20	1.35B	1.15	1.35B	1.47	.435	35	147

LIVE CATTLE OPTION ON FUTURES—PUTS

OCTOBER 1985 62 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.50	1.50	1.50	1.50	1.40	.420	8	153
2....	1.40	1.60	1.40	1.60	1.70	.475	24	173
3....	1.90	2.25B	1.90	2.25B	2.60	.587	2	175
6....	2.50	2.55	2.40	2.55B	2.55	.533	3	178
7....	2.35	2.65B	2.35	2.35	2.50	.520	25	178
8....	....	....	2.40A	2.40A	2.30	.485	....	169
9....	2.00	2.00	1.95	1.95	1.97	.449	1	169
10....	1.95	1.95	1.90	1.90	1.95	.441	29	194
13....	1.90	1.90	1.90	1.90	1.97	.447	20	213
14....	1.75	1.75	1.65A	1.65A	1.65	.413	9	222
15....	1.75	1.75	1.50	1.60B	1.70	.410	4	224
16....	1.80	1.80	1.75A	1.75A	1.70	.411	6	224
17....	1.70	1.70	1.70	1.70	1.62	.410	1	225
20....	....	....	1.50A	1.50A	1.50	.399	....	225
21....	1.50	1.55B	1.50	1.50@.55B	1.60	.421	10	235
22....	1.55	1.60	1.55	1.60	1.47	.403	8	234
23....	1.47	1.47	1.45A	1.45A	1.47	.400	3	234
24....	1.45	1.45	1.30	1.30	1.30	.373	25	240
27....	Exchange Closed; Memorial Day							
28....	1.25@.20	1.30	1.20	1.30	1.37	.384	8	248
29....	....	....	1.35A	1.35A	1.35	.382	1	247
30....	1.50	1.95	1.50	1.95	1.80	.443	24	265
31....	1.80	1.80	1.50A	1.60	1.80	.443	11	268

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.80	1.85	1.80	1.85	1.70	.424	22	282
4....	1.95	1.95	1.95	1.95	2.00	.465	9	284
5....	....	....	1.90A	1.90A	1.87	.442	10	284
6....	1.70	1.70	1.50	1.50	1.70	.402	2	285
7....	1.55	1.55	1.50	1.50	1.55	.387	7	289
10....	1.65	1.65	1.60	1.65	1.80	.426	11	300
11....	....	....	1.70A	1.70A	1.57	.402	5	302
12....	1.65	1.65	1.65	1.65	1.70	.447	15	317
13....	1.70	1.90B	1.70	1.90B	1.95	.458	15	325
14....	....	....	1.70A	1.70A	1.72	.427	....	325
17....	1.70	1.80	1.70	1.80	1.87	.459	2	327
18....	2.07	2.25	2.00	2.25	2.15	.511	24	339
19....	2.15	2.15	1.90	1.90	2.00	.481	14	344
20....	2.25	2.65	2.25	2.65	2.80	.596	30	362
21....	2.55	2.70B	2.50A	2.60	2.65	.562	10	365
24....	3.25	3.30	3.15A	3.25B	3.40	.684	16	360
25....	3.25	3.82	3.25	3.80@.82	3.82	.643	4	359
26....	3.30@.40	4.00	3.30	4.00	4.00	.658	15	360
27....	....	4.20B	....	4.00N	3.97	.659	5	355
28....	3.75	3.75	3.75	3.75	3.77	.640	5	350

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.12	4.12	4.12	4.12	5.10	.724	12	345
2....	4.40	4.45	4.30A	4.35	3.97	.666	20	330
3....	3.30	3.30	3.30	3.30	3.27	.606	1	329
4....	Exchange Closed; Independence Day							
5....	....	....	3.25A	3.25A	2.82	.567	....	329
8....	....	3.05B	....	3.05B	3.40	.626	....	328
9....	....	....	....	3.40N	3.65	.647	....	328
10....	....	....	3.55A	3.55A	3.70	.651	....	328
11....	3.80	4.00B	3.80	4.00B	3.60	.647	1	329
12....	....	....	....	3.60N	4.05	.687	....	329
15....	....	4.60B	....	4.60B	5.25	.795	....	329
16....	4.95	4.95	4.95	4.95	4.55	.748	1	329
17....	5.00	5.00	4.90	4.90	4.80	.766	2	328
18....	4.90	5.00	4.80	5.00	4.97	.783	51	287
19....	4.80	4.80	4.70	4.80	5.55	.821	21	282
22....	5.50	5.80	5.50	5.80	6.25	.865	4	280
23....	5.40	5.40	5.15A	5.40	6.10	.859	1	279
24....	6.40	7.00	6.30A	6.55A	6.57	.889	6	277
25....	6.60	6.85	6.35	6.85	6.67	.893	13	279
26....	6.80	7.30B	6.75	7.30B	7.60	.932	14	279
29....	7.80	8.00B	7.80	8.00B	8.35	.956	6	279
30....	8.15	8.15	7.90	7.90	7.80	.945	4	278
31....	6.75	8.10B	6.50A	6.50A	6.50	.898	9	278

LIVE CATTLE OPTION ON FUTURES—PUTS
OCTOBER 1985 62 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.75	5.80	5.75	5.80	6.15	.851	9	276
2	6.15	6.25B	6.15	6.15	6.40	.869	8	271
5	5.10	5.10	5.10	5.10	5.20	.802	10	256
6	5.00	5.20B	5.00	5.00	5.15	.805	13	235
7	...	...	5.00A	5.00A	5.37	.826	...	234
8	...	...	5.00A	5.00A	5.02	.808	...	234
9	4.70	4.70	4.70	4.70	4.10	.752	2	234
12	4.05	4.20B	4.00A	4.05	4.45	.791	2	234
13	...	5.75B	...	5.75B	5.70	.873	...	234
14	5.60	5.60	5.60	5.60	5.40	.862	5	232
15	...	...	5.00A	5.00A	5.10	.851	...	232
16	...	...	...	5.10N	5.50	.921	...	232
19	6.20	6.20	6.20	6.20	5.92	.947	1	231
20	...	6.05B	...	6.05B	6.60	.968	...	231
21	...	6.65B	...	6.65B	6.50	.968	...	231
22	6.70	6.70	6.70	6.70	7.32	.978	...	231
23	6.05	6.05	6.05	6.05	5.85	.957	2	230
26	5.25	5.25	5.25	5.25	6.00	.970	7	230
27	...	6.25B	5.90A	5.90A	5.52	.961	...	229
28	...	5.75B	...	5.75B	6.35	.982	...	229
29	6.70	6.70	6.60	6.60	6.72	.989	7	219
30	...	...	6.20A	6.70A	5.92	.980	...	219

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	...	...	5.90A	5.90A	7.42	.998		219
4	7.57	8.15B	7.57	7.85	7.55	.998	7	222
5	...	...	7.50A	7.50A	7.92	.999	...	219
6	...	...	7.80A	7.80A	7.92	.999	...	214
9	9.00	9.15B	9.00	9.15B	9.40	.999	1	213
10	...	...	9.00A	9.00A	8.92	.999	...	203
11	8.95	9.00B	8.70A	8.70A	8.92	.999	2	166
12	8.40	8.40	7.40A	7.40A	8.15	.999	4	165
13	...	...	...	8.15N	6.95	.999		155
16	6.80	7.00	6.50	6.50	6.35	.999	5	150
17	...	6.50B	6.20A	6.35N	6.15	.999		151
18	5.70	5.80B	5.70	5.75	5.07	.999	9	146
19	5.00	5.10B	5.00	5.00	4.92	1.000	1	52
20	...	...	4.85A	4.85A	4.42	1.000	...	43
23	...	...	...	...	...	.990	...	...

OCTOBER 1985 64 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.80/1.75	1.80	1.75	1.75	1.80	.493	5	5
26	...	...	...	1.80N	1.80	.452		5
27	1.75	1.75	1.75	1.75	1.80	.471	10	15
28	...	...	...	1.80N	1.75	.476	...	15
29	1.77	1.77	1.77	1.77	1.80	.473	5	20

LIVE CATTLE OPTION ON FUTURES—PUTS
OCTOBER 1985 64 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	1.85B	...	1.85B	1.90	.497	...	20
2	1.90	1.90	1.90	1.90	1.92	.494	1	20
3	...	1.95B	...	1.95B	2.05	.528	...	20
4	2.00	2.12B	2.00	2.00	2.05	.528	10	30
5	Exchange Closed; Good Friday Day							
8	...	2.10B	...	2.10B	2.25	.536	...	30
9	2.00	2.00	1.95A	1.95A	1.95	.504	1	30
10	2.00	2.00	2.00	2.00	2.05	.522	8	38
11	...	2.10B	...	2.10B	2.10	.522	...	38
12	2.15	2.15	2.00A	2.15	2.27	.551	5	43
15	2.40	2.40	2.35A	2.40	2.40	.559	30	44
16	...	...	...	2.40N	2.60	.583	10	53
17	...	...	...	2.60N	2.52	.567	...	53
18	2.10	2.10	2.10	2.10	2.17	.526	2	55
19	...	...	2.15A	2.15A	2.15	.519	...	55
22	...	...	2.10A	2.10A	2.12	.527	...	55
23	2.25	2.25	2.25	2.25	2.32	.551	2	55
24	...	...	2.30A	2.30A	2.27	.543	...	55
25	...	...	2.15A	2.15A	2.27	.554	...	55
26	...	...	...	2.27N	2.27	.551	...	55
29	...	...	...	2.27N	2.15	.530	...	55
30	2.15	2.30B	2.15	2.30B	2.52	.579	58	92

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	2.52N	2.42	.565	...	92
2	2.40	2.60	2.40	2.60	2.87	.618	28	120
3	3.10	3.60B	3.10	3.60B	3.97	.721	21	121
6	4.20	4.20	3.70	3.85B	3.60	.675	5	121
7	...	...	...	3.60N	3.60	.646	10	131
8	3.35	3.35	3.35	3.35	3.35	.614	11	119
9	...	...	...	3.35N	3.02	.584	...	119
10	...	...	...	3.02N	3.00	.557	...	119
13	...	...	...	3.00N	3.07	.564	...	119
14	...	...	2.85A	2.85A	2.70	.531	...	119
15	...	...	...	2.70N	2.70	.528	...	119
16	...	...	...	2.70N	2.70	.530	...	119
17	2.50	2.50	2.50	2.50	2.60	.529	1	119
20	...	...	2.20A	2.20A	2.25	.519	...	119
21	2.25	2.40B	2.25	2.40B	2.62	.542	4	122
22	...	...	...	2.62N	2.50	.524	...	122
23	2.40	2.45	2.40	2.40A	2.40	.521	15	135
24	2.12	2.20	2.12	2.20	2.25	.494	6	140
27	Exchange Closed; Memorial Day							
28	2.00	2.00	2.00	2.00	2.20	.507	3	143
29	2.30	2.40	2.30	2.35A	2.50	.506	14	147
30	2.85	2.90	2.85	2.90	2.90	.569	15	158
31	2.90	2.90	2.70A	2.70A	2.85	.569	30	182

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	2.85N	2.75	.552	...	180
4	2.95	2.95	2.95	2.95	3.05	.594	5	180
5	2.80	2.95B	2.75A	2.80	2.95	.572	10	180
6	2.82	2.82	2.70A	2.70A	2.70	.548	6	185
7	2.65	2.65	2.40	2.40	2.60	.533	7	189
10	2.80	2.80	2.60	2.60	2.90	.575	3	191
11	2.85	2.85	2.85	2.85	2.60	.552	1	192
12	...	2.70B	...	2.70B	2.90	.597	3	195
13	2.90	2.90	2.90	2.90	3.05	.608	1	196
14	...	2.90	2.60A	2.80A	2.77	.579	5	201
17	2.80	2.80	2.75A	2.80	3.00	.611	8	204
18	3.30	3.30	3.30	3.30	3.37	.682	2	206
19	3.25	3.25	3.20A	3.20A	3.17	.635	5	209
20	3.25	3.85B	3.25	3.25	4.15	.738	3	212
21	3.85	3.95	3.85	3.90	3.95	.710	35	209
24	5.15	5.15	5.15	5.15	5.07	.811	25	174
25	5.10	5.10	5.00A	5.10B	5.40	.741	3	174
26	...	...	5.10A	5.10A	5.65	.755	...	174
27	5.75	5.90B	5.65A	5.65A	5.60	.756	3	174
28	5.60	5.60	5.25A	5.60	5.35	.741	1	172

LIVE CATTLE OPTION ON FUTURES—PUTS
OCTOBER 1985 64 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.40	5.40	5.40	5.40	6.70	.813	5	167
2	....	....	6.50A	6.50A	5.65	.765	....	171
3	....	....	5.30A	5.30A	4.75	.716	....	171
4	Exchange Closed; Independence Day							
5	....	....	4.70A	4.70A	4.17	.681	....	171
8	....	4.65B	....	4.65B	4.92	.734	....	171
9	5.02	5.02	5.02	5.02	5.15	.753	1	171
10	....	....	5.00A	5.15N	5.20	.757	....	171
11	5.20	5.55B	5.20	5.55B	5.15	.755	1	172
12	....	5.50B	....	5.50B	5.72	.789	....	172
15	....	6.10B	....	6.10B	6.95	.880	....	171
16	....	7.20B	6.75A	7.20B	6.17	.847	....	171
17	6.55	6.55	6.55	6.55	6.45	.861	3	175
18	6.45	6.45	6.45	6.45	6.67	.873	4	179
19	....	....	6.50A	6.67N	7.27	.900	....	179
22	7.00	7.25B	7.00	7.25B	8.05	.930	3	176
23	7.00	7.20B	7.00	7.20B	7.85	.927	4	172
24	....	8.10B	....	8.10B	8.42	.945	....	172
25	8.30	8.30	8.30	8.30	8.52	.948	1	171
26	8.85	8.85	8.85	8.85	9.50	.969	4	167
29	9.70	9.70	9.70	9.70	10.25	.982	2	169
30	....	....	10.00A	10.00A	9.72	.977	....	169
31	....	10.10B	8.70A	8.70A	8.32	.953	....	167

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	8.32N	7.97	.919	....	165
2	....	8.00B	....	8.00B	8.15	.931	....	165
5	....	....	7.10A	7.10A	6.90	.889	....	165
6	6.77	6.77	6.55	6.55	6.87	.892	10	155
7	....	....	6.30A	6.30A	7.15	.906	....	155
8	....	....	6.80A	6.80A	6.72	.895	....	155
9	....	....	6.40A	6.40A	5.82	.858	....	155
12	....	....	....	5.82N	6.22	.887	....	155
13	....	7.65B	....	7.65B	7.55	.939	....	[illegible]
14	....	....	....	7.55N	7.35	.934	....	155
15	....	....	7.00A	7.00A	7.02	.928	....	155
16	....	....	7.00A	7.00A	7.40	.972	....	155
19	....	7.50B	....	7.50B	7.87	.984	....	155
20	....	8.05B	....	8.05B	8.55	.991	....	155
21	....	8.60B	....	8.60B	8.45	.992	....	155
22	....	8.55B	....	8.55B	9.30	.995	....	155
23	8.30	8.30	8.00A	8.00A	7.80	.989	1	155
26	....	....	7.25A	7.25A	7.97	.993	....	155
27	....	8.25B	7.80A	7.80A	7.50	.991	....	155
28	....	7.75B	....	7.75B	8.32	.996	....	155
29	....	8.45B	....	8.45B	8.70	.998	....	155
30	....	....	8.20A	8.20A	7.90	.996	....	155

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	9.40	9.40	9.40	9.40	9.40	.999	1	143
4	....	10.15B	....	10.15B	9.52	.999	....	143
5	....	....	9.50A	9.50A	9.90	.999	....	143
6	....	....	9.80A	9.80A	9.90	.999	....	143
9	....	11.15B	....	11.15B	11.40	.999	....	143
10	....	....	11.00A	11.00A	10.92	.999	....	143
11	10.95	11.00B	10.70A	10.70A	10.92	.999	2	142
12	....	....	9.40A	10.92N	10.15	.999	....	142
13	....	....	....	10.15N	8.95	.999	....	142
16	....	9.00B	8.90A	8.90A	8.35	.999	....	142
17	....	8.50B	8.20A	8.35N	8.15	1.000	....	141
18	7.85	7.85	7.52	7.52	7.07	1.000	2	139
19	....	7.10B	7.00A	7.07N	6.92	1.000	3	135
20	....	6.65	6.55A	6.55	6.42	1.000	4	109
23	....	....	....	....	....	1.000	....	....

LIVE CATTLE OPTION ON FUTURES—PUTS
OCTOBER 1985 66 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	3.20	3.20	3.20	3.20	3.20	.641	20	20
10	....	....	....	3.20N	3.32	.659	5	25
11	....	....	3.30A	3.30A	3.32	.659	....	25
12	....	....	....	3.32N	3.65	.686	....	25
15	....	....	3.55A	3.55A	3.65	.695	....	25
16	....	....	2.85A	3.65N	4.00	.718	....	25
17	....	....	....	4.00N	3.90	.693	....	25
18	....	....	3.75A	3.75A	3.47	.656	....	25
19	....	....	3.35A	3.35A	3.40	.650	....	25
22	....	....	3.35A	3.35A	3.40	.659	....	25
23	....	....	....	3.40N	3.65	.682	....	25
24	3.60	3.60	3.60	3.60	3.57	.674	8	31
25	....	....	3.40A	3.40A	3.57	.684	....	31
26	....	3.60B	....	3.60B	3.87	.682	....	31
29	....	....	3.70A	3.70A	3.45	.665	....	31
30	....	3.85B	....	3.85B	3.90	.709	....	31

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.90N	3.75	.697	....	31
2	....	....	....	3.75N	4.35	.744	....	31
3	....	....	....	4.35N	5.60	.826	....	31
6	....	....	....	5.60N	5.20	.792	....	31
7	....	....	....	5.20N	5.10	.755	....	31
8	....	....	....	5.10N	4.95	.727	....	31
9	....	....	....	4.95N	4.42	.671	....	31
10	....	....	....	4.42N	4.35	.665	....	31
13	....	....	....	4.35N	4.42	.673	....	31
14	....	....	....	4.42N	4.00	.642	....	31
15	....	....	....	4.00N	4.00	.640	....	31
16	....	....	....	4.00N	4.00	.642	....	31
17	....	....	....	4.00N	3.92	.642	....	31
20	....	....	....	3.92N	3.75	.634	....	31
21	....	....	....	3.75N	4.00	.656	....	31
22	....	....	....	4.00N	3.67	.640	....	31
23	....	....	....	3.67N	3.65	.637	....	31
24	....	....	....	3.65N	3.45	.612	....	31
27	Exchange Closed; Memorial Day							
28	....	....	....	3.45N	3.60	.626	....	31
29	....	....	3.55A	3.55A	3.52	.626	....	31
30	....	4.00B	....	4.00B	4.20	.685	....	31
31	....	....	....	4.20N	4.20	.686	....	31

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	4.20N	4.00	.671	....	31
4	....	4.20B	....	4.20B	4.50	.709	....	31
5	....	....	....	4.50N	4.30	.690	....	31
6	....	....	....	4.30N	4.00	.683	....	31
7	....	....	3.95A	3.95A	3.85	.671	....	31
10	....	....	....	3.85N	4.20	.710	....	31
11	....	....	....	4.20N	3.85	.690	....	31
12	....	....	....	3.85N	4.27	.730	....	31
13	....	....	....	4.27N	4.45	.740	....	31
14	....	....	4.30A	4.30A	4.12	.716	....	31
17	....	4.15B	....	4.12N	4.42	.745	....	31
18	....	....	....	4.42N	4.85	.787	....	31
19	....	....	....	4.85N	4.60	.766	....	31
20	....	4.65B	....	4.65B	5.77	.846	....	31
21	....	....	....	5.77N	5.50	.826	....	31
24	....	6.20B	....	6.20B	6.72	.898	....	31
25	....	....	6.65A	6.65A	7.17	.822	....	31
26	....	....	6.80A	6.80A	7.35	.833	....	31
27	....	....	....	7.35N	7.30	.834	....	31
28	....	....	6.90A	6.90A	7.05	.822	....	31

LIVE CATTLE OPTION ON FUTURES—PUTS

OCTOBER 1985 66 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	7.05N	8.40	.879	....	31
2....	....	....	....	8.40N	7.37	.843	....	31
3....	....	....	7.00A	7.00A	6.50	.805	....	31
4....	Exchange Closed; Independence Day							
5....	....	....	6.40A	6.40A	5.80	.777	....	31
8....	....	6.20B	....	6.20B	6.62	.822	....	31
9....	....	....	....	6.62N	6.90	.837	....	31
10....	....	....	6.75A	6.75A	6.95	.841	....	31
11....	....	....	....	6.95N	6.87	.840	....	31
12....	....	....	....	6.87N	7.45	.866	....	31
15....	....	7.90B	....	7.90B	8.80	.935	....	31
16....	....	....	....	8.80N	8.00	.914	....	31
17....	....	8.25B	....	8.25B	8.22	.924	....	31
18....	....	8.25B	....	8.25B	8.47	.932	....	31
19....	....	....	8.35A	8.35A	9.07	.949	....	31
22....	....	....	....	9.07N	9.87	.967	....	31
23....	....	....	9.05A	9.05A	9.70	.965	....	31
24....	....	10.10B	....	10.10B	10.27	.975	....	31
25....	....	....	....	10.27N	10.37	.977	....	31
26....	....	10.40B	....	10.40B	11.50	.987	....	31
29....	....	11.60B	....	11.60B	12.20	.993	....	31
30....	....	....	11.95A	11.95A	11.65	.991	....	11
31....	....	12.00B	10.70A	10.70A	10.22	.980	....	11

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	10.22N	9.87	.959	....	5
2....	....	10.00B	....	10.00B	10.05	.966	....	5
5....	....	....	....	10.05N	8.70	.943	....	5
6....	....	....	....	8.70N	8.70	.945	....	5
7....	....	....	8.40A	8.40A	9.00	.954	....	5
8....	....	....	8.55A	8.55A	8.55	.948	....	5
9....	....	....	8.20A	8.20A	7.67	.926	....	5
12....	....	7.70B	....	7.70B	8.10	.946	....	5
13....	....	9.40B	....	9.40B	9.40	.974	....	5
14....	....	9.45B	....	9.45B	9.25	.971	....	5
15....	....	....	8.80A	8.80A	8.92	.969	....	5
16....	....	....	....	8.92N	9.32	.992	....	5
19....	....	9.50B	....	9.50B	9.82	.996	....	5
20....	....	10.00B	....	10.00B	10.52	.998	....	5
21....	....	10.55B	....	10.55B	10.42	.998	....	5
22....	....	10.60B	....	10.60B	11.27	.999	....	5
23....	....	....	10.65A	10.65A	9.75	.997	....	5
26....	....	....	9.25A	9.25A	9.95	.998	....	5
27....	....	10.30B	9.80A	9.80A	9.47	.998	....	5
28....	....	9.75B	....	9.75B	10.32	.999	....	5
29....	....	10.45B	....	10.45B	10.70	.999	....	5
30....	....	....	10.20A	10.20A	9.90	.999	....	5

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	9.90N	11.40	.999	....	5
4....	....	11.60B	....	11.60A	11.52	.999	....	5
5....	....	....	11.50A	11.50A	11.90	.999	....	5
6....	....	....	11.80A	11.80A	11.90	.999	....	5
9....	....	13.15B	....	13.15B	13.40	.999	....	5
10....	....	....	13.00A	13.00A	12.92	.999	....	5
11....	....	13.00B	12.70A	12.70A	12.92	1.000	....	5
12....	....	....	11.40A	12.92N	12.15	1.000	....	5
13....	....	....	....	12.15N	10.95	.999	....	5
16....	....	11.00B	....	11.00B	10.35	1.000	....	5
17....	....	10.50B	10.20A	10.35N	10.15	1.000	....	5
18....	....	....	9.85A	9.85A	9.07	1.000	....	5
19....	....	9.10B	9.00A	9.07N	8.92	1.000	....	....
20....	....	....	8.85A	8.85A	8.42	1.000	....	....

DECEMBER 1985 50 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30....	.65	.65	.65	.65	.60	.151	2	2
31....	.60	.60	.60	.60	.30	.104	2	4

LIVE CATTLE OPTION ON FUTURES—PUTS

DECEMBER 1985 50 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.30N	.20	.117	....	4
2....	....	....	....	.20N	.20	.119	....	4
5....	....	....	....	.20N	.15	.082	....	4
6....	....	....	....	.15N	.17	.087	....	4
7....	....	....	....	.17N	.20	.093	....	4
8....	....	....	....	.20N	.20	.087	....	4
9....	....	....	....	.20N	.12	.073	....	4
12....	....	....	....	.12N	.15	.078	....	4
13....	....	....	....	.15N	.20	.107	....	4
14....	....	....	....	.20N	.15	.096	....	4
15....	....	....	....	.15N	.17	.093	....	4
16....	....	....	....	.17N	.15	.064	....	4
19....	....	....	....	.15N	.20	.068	....	4
20....	....	....	....	.20N	.20	.076	....	4
21....	....	....	....	.20N	.15	.069	....	4
22....	....	....	....	.15N	.20	.079	....	4
23....	....	....	....	.20N	.15	.051	....	4
26....	....	....	....	.15N	.15	.048	....	4
27....	....	....	....	.15N	.10	.038	....	4
28....	....	.15B	....	.15B	.15	.051	....	4
29....	....	....	....	.15N	.15	.061	....	4
30....	....	....	....	.15N	.15	.050	....	4

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.15	.15	.15	.15	.17	.080	2	6
4....	....	....	....	.17N	.17	.076	....	6
5....	....	....	....	.17N	.17	.081	....	6
6....	....	....	....	.17N	.17	.077	....	6
9....	....	.45B	....	.45B	.40	.136	....	6
10....	....	....	....	.40N	.35	.112	....	6
11....	....	....	....	.35N	.30	.103	....	6
12....	....	....	....	.30N	.10	.068	....	6
13....	.25	.25	.20	.20	.15	.044	15	21
16....	....	....	....	.15N	.10	.034	5	26
17....	....	....	....	.10N	.10	.031	....	26
18....	.10	.10	.10	.10	.07	.018	3	29
19....	....	....	....	.07N	.07	.016	....	29
20....	....	....	....	.07N	.05	.011	....	29
23....	....	....	....	.05N	.05	.010	....	29
24....	....	....	....	.05N	.05	.010	....	29
25....	....	....	....	.05N	.07	.011	....	29
26....	....	....	....	.07N	.07	.010	....	29
27....	....	....	....	.07N	.05	.008	....	29
30....	....	....	....	.05N	.02	.003	....	29

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.02N	.02	.004	....	29
2....	....	....	....	.02N	.02	.002	....	29
3....	....	....	....	.02N	.02	.001	....	29
4....	....	....	....	.02N	.02	.001	....	29
7....	....	....	....	.02N	.02	.000	....	29
8....	....	....	....	.02N	.02	.000	....	29
9....	....	....	....	.02N	.02	.000	....	29
10....	....	....	....	.02N	.02	.000	....	29
11....	....	....	....	.02N	.02	.000	....	29
14....	....	....	....	.02N	.02	.000	....	29
15....	....	....	....	.02N	.02	.000	....	29
16....	....	....	....	.02N	.02	.000	....	29
17....	....	....	....	.02N	.02	.000	....	29
18....	....	....	....	.02N	.02	.000	....	29
21....	....	....	....	.02N	.02	.000	....	29
22....	....	....	....	.02N	.02	.000	....	29
23....	....	....	....	.02N	.02	.000	....	29
24....	....	....	....	.02N	.02	.000	....	29
25....	....	....	....	.02N	.02	.000	....	29
28....	....	....	....	.02N	.02	.000	....	29
29....	....	....	....	.02N	.02	.000	....	29
30....	....	....	....	.02N	.02	.000	....	29
31....	....	....	....	.02N		.000	....	29

LIVE CATTLE OPTION ON FUTURES—PUTS

DECEMBER 1985 50 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	29
4	CAB	CAB	CAB	CAB	CAB	.000	....	29
5	CAB	CAB	CAB	CAB	CAB	.000	....	29
6	CAB	CAB	CAB	CAB	CAB	.000	....	29
7	CAB	CAB	CAB	CAB	CAB	.000	....	29
8	CAB	CAB	CAB	CAB	CAB	.000	....	29
11	CAB	CAB	CAB	CAB	CAB	.000	....	29
12	CAB	CAB	CAB	CAB	CAB	.000	....	29
13	CAB	CAB	CAB	CAB	CAB	.000	....	29
14	CAB	CAB	CAB	CAB	CAB	.000	....	29
15	CAB	CAB	CAB	CAB	CAB	.000	....	29
18	CAB	CAB	CAB	CAB	CAB	.000	....	29
19	CAB	CAB	CAB	CAB	CAB	.000	....	29
20	CAB	CAB	CAB	CAB	CAB	.000	....	29
21	CAB	CAB	CAB	CAB	CAB	.000	....	29

DECEMBER 1985 52 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	.80	.80	.75	.75	.55	.178	4	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.55N	.45	.185	....	4
2	....	....	....	.45N	.45	.188	....	4
5	.40	.40	.40	.40	.27	.137	10	14
6	....	....	....	.27N	.30	.145	....	14
7	....	....	....	.30N	.32	.153	....	14
8	....	....	....	.32N	.30	.146	....	14
9	....	....	....	.30N	.20	.126	....	14
12	....	....	....	.20N	.25	.134	....	14
13	....	.40B	....	.40B	.35	.175	....	14
14	....	....	....	.35N	.30	.161	....	14
15	....	....	....	.30N	.27	.156	....	14
16	....	....	....	.27N	.27	.126	....	14
19	....	.30B	....	.30B	.30	.135	....	14
20	.40	.40	.40	.40	.35	.148	1	15
21	.40	.40	.40	.40	.27	.137	16	31
22	....	....	....	.27N	.35	.154	....	31
23	....	....	....	.35N	.30	.108	....	31
26	.30	.30	.30	.30	.30	.104	3	34
27	....	....	.25A	.25A	.17	.085	....	34
28	....	....	....	.17N	.25	.109	....	34
29	....	....	....	.25N	.30	.127	....	34
30	....	....	....	.30N	.25	.110	....	34

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	.30B	....	.30B	.35	.163	....	34
4	....	.42B	....	.42B	.40	.156	....	34
5	.40	.40	.35	.40B	.40	.166	10	44
6	.37	.42	.37	.42	.40	.180	6	46
9	.57	.70B	.55	.70B	.75	.247	8	45
10	.70	.80	.60	.70	.70	.213	6	48
11	.70	.70	.70	.70	.65	.200	4	48
12	.40	.40	.40	.40	.35	.144	6	54
13	....	....	....	.35N	.30	.101	....	54
16	.30	.30	.27A	.27A	.20	.083	1	55
17	.25	.25	.20	.20	.20	.077	9	53
18	.15	.15	.10	.10	.15	.050	12	55
19	.20	.20	.20	.20	.17	.045	9	63
20	....	....	....	.17N	.17	.034	....	63
23	.17	.17	.17	.17	.17	.031	8	71
24	.20	.22	.20	.22	.17	.032	12	79
25	....	....	....	.17N	.15	.036	....	79
26	....	....	....	.15N	.15	.034	....	79
27	....	....	....	.15N	.10	.027	....	79
30	....	....	....	.10N	.05	.013	....	79

LIVE CATTLE OPTION ON FUTURES—PUTS

DECEMBER 1985 52 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.07B	....	.07B	.05	.016	....	79
2	.10	.10	.10	.10	.05	.012	1	80
3	.07	.07	.07	.07	.05	.006	2	80
4	....	....	....	.05N	.05	.005	....	80
7	....	....	....	.05N	.05	.004	....	80
8	....	....	....	.05N	.05	.002	....	80
9	....	....	....	.05N	.05	.004	....	80
10	....	....	....	.05N	.05	.002	....	80
11	.02	.02	.02	.02	.02	.001	1	80
14	....	....	....	.02N	.02	.000	....	80
15	....	....	....	.02N	.02	.001	....	80
16	....	....	....	.02N	.02	.000	....	80
17	....	....	....	.02N	.02	.000	....	80
18	....	....	....	.02N	.02	.000	....	84
21	....	....	....	.02N	.02	.000	....	80
22	....	....	....	.02N	.02	.000	....	80
23	....	....	....	.02N	.02	.000	....	80
24	....	....	....	.02N	.02	.000	....	80
25	....	....	....	.02N	.02	.000	....	80
28	....	....	....	.02N	.02	.000	....	80
29	....	....	....	.02N	.02	.000	....	80
30	....	....	....	.02N	.02	.000	....	80
31	....	....	....	.02N	....	.000	....	80

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	80
4	CAB	CAB	CAB	CAB	CAB	.000	....	80
5	CAB	CAB	CAB	CAB	CAB	.000	....	80
6	CAB	CAB	CAB	CAB	CAB	.000	....	80
7	CAB	CAB	CAB	CAB	CAB	.000	....	80
8	CAB	CAB	CAB	CAB	CAB	.000	....	80
11	CAB	CAB	CAB	CAB	CAB	.000	....	80
12	CAB	CAB	CAB	CAB	CAB	.000	....	80
13	CAB	CAB	CAB	CAB	CAB	.000	....	80
14	CAB	CAB	CAB	CAB	CAB	.000	....	80
15	CAB	CAB	CAB	CAB	CAB	.000	....	80
18	CAB	CAB	CAB	CAB	CAB	.000	....	80
19	CAB	CAB	CAB	CAB	CAB	.000	....	80
20	CAB	CAB	CAB	CAB	CAB	.000	....	80
21	CAB	CAB	CAB	CAB	CAB	.000	....	80

DECEMBER 1985 54 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.85	.85	.85	.85	.87	.266	6	6
25	....	1.00	.95	1.00	.92	.290	17	23
26	1.10	1.35B	1.10	1.35B	1.20	.352	1	23
29	1.20	1.55	1.20	1.55	1.55	.385	12	25
30	1.70	1.70	1.50	1.50	1.30	.353	18	33
31	1.30	1.40B	1.00	1.00A	.92	.273	24	56

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.90	.90	.90	.90	.80	.270	10	60
2	.80	.85	.80	.85	.82	.274	4	63
5	.70	.70	.60	.60	.47	.211	11	66
6	.50	.55	.50	.55	.55	.221	3	68
7	.55	.65	.55	.65	.60	.232	6	73
8	.60	.70	.50	.57	.55	.223	12	74
9	.55	.60B	.50	.50	.42	.197	10	84
12	.50	.50	.47	.47	.47	.209	53	136
13	.65	1.00	.65	.85@.82	.75	.263	25	151
14	.85	.85	.75	.75	.60	.246	26	157
15	.50	.50	.50	.50	.52	.240	2	157
16	.60	.60	.60	.60	.60	.218	2	159
19	.70	.75B	.70	.75B	.50	.232	2	161
20	.50	.60	.50	.60	.65	.251	26	182
21	....	....	....	.65N	.52	.235	....	182
22	.65	.65	.65	.65	.62	.260	1	182
23	.65	.65	.50	.50	.45	.196	2	183
26	.35	.47B	.35	.47B	.47	.191	5	185
27	.65	.65	.35	.35	.32	.163	27	206
28	.45@.47	.55	.45	.55	.55	.199	60	256
29	.65	.65	.60	.60	.60	.227	7	260
30	.70	.70	.60	.60	.50	.202	18	277

LIVE CATTLE OPTION ON FUTURES—PUTS
DECEMBER 1985 54 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.95	.95	95	95	.85	.281	2	279
4....	.95	95	85	.85	80	.272	69	335
5....	.77	.80	.70	.70	75	.267	230	432
6....	.80	.90B	72	80	75	.280	119	466
9....	.87	1.40	.87	1.40	1.25	.388	64	507
10....	1.35	1.40	1.15	1.15	1.10	.347	201	599
11....	1.20	1.20	95	1.00@.95	1.00	.331	64	623
12....	1.00	1.00	80	.70	.65	.256	125	715
13....	.70	.70	.50	.50	.50	.193	44	715
16....	.50	60	.45	45	40	.167	38	718
17....	.45	.50	40	47	40	159	37	713
18....	.40	50	.30	.30	.30	.112	100	698
19....	.35	.35	35	35	35	104	3	698
20....	.30	35	.30	35	.27	082	108	691
23....	35	35	35	35	32	078	19	677
24....	.45	.45	.30	35	25	081	9	682
25....	.30	30	.30	.30	.27	090	7	681
26....	.25	.25	.25	.25	.25	.085	2	682
27....	30	30	30	30	20	072	2	685
30....	20	.20	17A	17A	10	041	2	683

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.20	20	20	.20	10	048	6	684
2....	12	15B	12	12	10	038	1	684
3....	20	20	10	12	10	022	169	656
4....	10	10	07	07	07	018	222	663
7....	07	07	07	07	07	018	5	660
8....	....	...	...	07N	05	010	...	649
9....	.05	05	05	05	07	017	1	648
10....	.10	10	10	10	07	011	4	647
11....	.05	05	05	05	02	006	24	638
14....	02	02	02	02	05	005	44	585
15....	05	05	-05	05	05	008	1	585
16....	05	05	05	05	05	005	1	585
17....	02	02	02	02	05	005	30	580
18....	.02	02	02	.02	02	002	15	581
21....	02	02	02	.02	.02	.001	22	586
22....	.02	02	02	02	.02	000	65	560
23....	...	...	...	02N	02	000	...	560
24....	...	...	...	02N	02	000	...	560
25....	...	...	...	02N	02	000	...	560
28....	.02	02	02	.02	.02	000	...	560
29....	....	...	...	02N	02	000	...	560
30....	..	...	...	02N	02	.000	...	560
31....	...	...	...	.02N	...	000	...	560

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	000	...	560
4....	CAB	CAB	CAB	CAB	CAB	000	...	560
5....	CAB	CAB	CAB	CAB	CAB	000	...	559
6....	CAB	CAB	CAB	CAB	CAB	000	...	559
7....	CAB	CAB	CAB	CAB	CAB	.000	...	559
8....	CAB	CAB	CAB	CAB	CAB	.000	...	560
11....	CAB	CAB	CAB	CAB	CAB	000	...	560
12....	CAB	CAB	CAB	CAB	CAB	.000	...	560
13....	CAB	CAB	CAB	CAB	CAB	000	...	560
14....	CAB	CAB	CAB	CAB	CAB	.000	...	560
15....	CAB	CAB	CAB	CAB	CAB	000	...	560
18....	CAB	CAB	CAB	CAB	CAB	000	...	560
19....	CAB	CAB	CAB	CAB	CAB	.000	...	560
20....	CAB	CAB	CAB	CAB	CAB	000	...	560
21....	CAB	CAB	CAB	CAB	CAB	.000	...	560

LIVE CATTLE OPTION ON FUTURES—PUTS
DECEMBER 1985 56 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	70	70	70	70	.281	5	5
2....	.70	.70	70	70	.70	.247	6	11
3....	....	...	....	.70N	.50	219	...	11
4....	Exchange Closed; Independence Day							
5....	....	...	...	50N	40	.197	...	11
8....	.55	55	55	55	40	.211	1	12
9....	.35	.35	.35	35	42	221	7	13
10....	..	...	...	42N	45	224	...	13
11....	...	...	...	45N	45	227	...	13
12....	.60	60	60	60	.55	.253	3	13
15....	70	70	.70	70	80	293	2	15
16....	.80	80	80	80	70	258	5	16
17....	....	...	.	70N	77	278	.	16
18....	...	.85B	...	85B	85	281	....	16
19....	85	90	85	90	90	293	14	27
22....	90	1.00B	90	1.00B	1.07	328	5	30
23....	...	...	90A	1.07N	1.07	.310	...	28
24....	....	1.50B	....	1.50B	1.55	.373	....	28
25....	1.55	1.56	1.55	1.55	1.65	400	7	22
26....	1.80	2.40	1.70	2.40	2.32	470	44	59
29....	2.60	2.70	2.50A	2.60	2.62	506	68	147
30....	2.50	2.80	2.40A	2.65	2.25	473	22	167
31....	1.85	1.85	1.70	1.80	1.65	385	100	268

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.55	1.60	1.35	1.50	1.35	.367	121	364
2....	1.40	1.50	1.35A	1.50	1.40	371	35	390
5....	1.15	1.20	1.00	1.05	92	299	66	450
6....	85	1.20	85	1.00	1.00	312	68	483
7....	.90	1.15	.90	1.15	1.12	328	13	496
8....	1.10	1.10	95	95	1.02	316	24	515
9....	95	1.02	90	.90	.85	.285	34	549
12....	.87	90	77	85A	.85	.301	70	614
13....	1.07	1.40	1.00	1.40	1.27	365	53	650
14....	1.27	1.45	1.25	1.25	1.10	345	73	720
15....	90	1.00	85	1.00	1.02	338	55	752
16....	1.00	1.10	1.00	1.10	1.10	334	19	762
19....	1.15	1.25	1.05	1.05	.90	354	32	778
20....	90	1.15	.90	1.15	1.20	377	52	800
21....	1.17	1.30	1.10	1.10	1.07	.359	31	818
22....	1.10@1.05	1.30	1.05	1.30	1.27	390	30	831
23....	1.20	1.25	90	90	90	311	73	898
26....	80	85	80	82	85	307	35	932
27....	1.20	1.20	75	75	72	271	73	987
28....	90	95	82	95	92	320	33	1027
29....	1.00	1.15	95	1.05B	1.10	355	53	1061
30....	1.02	1.20	95	95	95	324	48	1082

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.10	1.50	1.05	1.50	1.50	425	35	1092
4....	1.80	2.00	1.50	1.50	1.50	415	71	1138
5....	1.22	1.50	1.22	1.50	1.55	433	57	1143
6....	1.60	1.87	1.50	1.55	1.50	426	68	1170
9....	1.75	2.35	1.75	2.35	2.20	539	266	1361
10....	2.15	2.45	2.00	2.00	1.92	498	51	1390
11....	2.05	2.05	1.75	1.85	1.80	481	122	1448
12....	1.90	1.90	1.02	1.55	1.35	397	114	1507
13....	1.45	1.45	1.00	1.05	1.00	319	140	1572
16....	1.25	1.25	1.00	1.00	82	288	273	1819
17....	1.00	1.10	90	97A	85	277	315	2105
18....	.85@.80	1.00	.70	70	67	210	241	2109
19....	.80	85	.70	70	70	.199	76	2153
20....	80	80	.50	55@.50	.50	.165	133	2132
23....	55	75	55	65@.60	55	161	110	2184
24....	65	65	40	50	45	167	386	2080
25....	50	60	50	55	52	182	77	2057
26....	55	60	.52	55	50	176	46	2113
27....	.55	60	45	45	42	154	21	2130
30....	40	45B	32	32	27	100	23	2133

LIVE CATTLE OPTION ON FUTURES—PUTS
DECEMBER 1985 56 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.30	.35B	.30	.35B	.32	.115	24	2124
2	.30@.35	.35	.30	.30	.25	.095	28	2126
3	.25	.25	.20	.20	.20	.063	37	2131
4	.22	.22	.17	.17	.15	.054	58	2155
7	.17	.20	.15	.15	.17	.054	50	2149
8	.12	.15	.10	.10	.10	.033	95	2163
9	.10	.15	.10	.15	.10	.053	25	2137
10	.10	.15	.10	.15	.10	.038	17	2125
11	.10	.10	.07	.10	.07	.025	35	2106
14	.10	.10	.07	.07	.07	.021	32	2100
15	.10	.10	.10	.10	.10	.030	67	2097
16	....	....	....	.10N	.07	.023	....	2097
17	.10	.12	.07	.07	.07	.022	71	2097
18	.05	.05	.05	.05	.05	.011	15	2096
21	.05	.05	.05	.05	.05	.007	20	2072
22	.05	.05	.05	.05	.02	.001	17	2085
23	.05	.05	.05	.05	.05	.001	1	2085
24	.02	.02	.02	.02	.02	.001	21	2062
25	.02	.02	.02	.02	.02	.001	132	1999
28	....	....	....	.02N	.02	.002	....	1935
29	.05	.05	.05	.05	.02	.003	55	1890
30	....	....	....	.02N	.02	.000	....	1890
31	.05	.05	.02	.02	....	.000	10	1903

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	1	1903
4	CAB	CAB	CAB	CAB	CAB	.000	1	1903
5	CAB	CAB	CAB	CAB	CAB	.000	....	1902
6	CAB	CAB	CAB	CAB	CAB	.000	....	1902
7	CAB	CAB	CAB	CAB	CAB	.000	....	1902
8	CAB	CAB	CAB	CAB	CAB	.000	....	1902
11	CAB	CAB	CAB	CAB	CAB	.000	....	1902
12	CAB	CAB	CAB	CAB	CAB	.000	....	1891
13	CAB	CAB	CAB	CAB	CAB	.000	....	1891
14	CAB	CAB	CAB	CAB	CAB	.000	1	1863
15	CAB	CAB	CAB	CAB	CAB	.000	....	1893
18	CAB	CAB	CAB	CAB	CAB	.000	....	1893
19	CAB	CAB	CAB	CAB	CAB	.000	....	1893
20	CAB	CAB	CAB	CAB	CAB	.000	....	1893
21	CAB	CAB	CAB	CAB	CAB	.000	....	1893

DECEMBER 1985 58 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.35	1.35	1.35	1.35	1.12	.330	4	4
3	....	....	1.00A	1.00A	.90	.298	....	4
4	Exchange Closed, Independence Day							
5	....	....	.75A	.75A	.75	.272	....	4
8	....	....	....	.75N	.80	.290	....	4
9	.85	.85	.85	.85	.85	.302	12	16
10	1.00	1.00	1.00	1.00	.87	.306	9	25
11	....	.90B	....	.90B	.87	.309	....	21
12	.90	.90	.90	.90	1.05	.340	2	23
15	1.20	1.20	1.20	1.20	1.45	.386	10	23
16	1.25	1.60	1.25	1.35	1.25	.356	41	60
17	1.50	1.55	1.50	1.50	1.45	.377	13	70
18	1.60	1.60	1.40	1.50	1.47	.363	8	77
19	1.45	1.55	1.45	1.55	1.60	.398	5	80
22	1.60	2.10	1.50	2.00	1.95	.435	66	137
23	1.50	1.70	1.50	1.70	1.62	.418	24	157
24	1.95	2.40	1.95	2.40	2.40	.487	21	176
25	2.50	2.65	2.50	2.65	2.80	.516	28	191
26	2.75	3.25	2.75	3.25	2.47	.586	8	199
29	3.60	3.60	3.55	3.55	3.80	.622	66	158
30	3.70	3.70	3.70	3.70	3.40	.591	11	169
31	3.20@3.10	3.20	2.50	2.50	2.60	.503	35	171

LIVE CATTLE OPTION ON FUTURES—PUTS
DECEMBER 1985 58 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.40	2.40	2.30	2.40	2.20	.469	2	168
2	2.25	2.30	2.20	2.30	2.25	.474	22	198
5	1.70	1.90	1.60A	1.60A	1.62	.398	78	246
6	1.70	1.95	1.60	1.80	1.75	.413	35	266
7	1.70	1.80	1.55	1.70	1.87	.428	87	327
8	1.80	1.80	1.65	1.70	1.77	.418	17	335
9	1.70	1.80	1.50	1.50	1.45	.383	50	342
12	1.45	1.65	1.45	1.50	1.52	.403	20	360
13	1.90	2.20	1.85	2.20	2.15	.473	30	386
14	2.15	2.15	1.70	1.70	1.60	.453	64	399
15	1.60	1.85	1.50	1.85	1.80	.446	59	429
16	1.70	1.95	1.65	1.95	1.92	.464	37	460
19	1.95	2.15	1.95	2.10	1.92	.488	18	452
20	1.90	2.00	1.87A	2.00	2.10	.513	13	464
21	2.10	2.30	2.00	2.00	1.95	.405	29	486
22	2.00	2.25	2.00	2.25	2.27	.528	19	485
23	2.15	2.25	1.70	1.70	1.65	.444	29	522
26	1.25	1.70	1.25	1.70	1.60	.442	47	566
27	1.95	1.95	1.50	1.50	1.37	.401	46	584
28	1.62	1.77	1.60	1.77	1.75	.457	46	607
29	1.90	2.05	1.85	2.00	2.00	.498	81	660
30	2.00	2.00	1.75	1.90	1.77	.464	41	668

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	2.00	2.65B	1.90	2.65B	2.57	.573	33	697
4	2.80	3.15	2.52	2.55	2.50	.565	55	704
5	2.10	2.60	2.10	2.60	2.60	.584	62	739
6	2.50	2.80	2.50	2.55	2.50	.577	8	728
9	2.75	3.55	2.75	3.55	3.55	.661	120	679
10	3.40@3.35	3.65	3.20A	3.20A	3.17	.644	30	679
11	3.40	3.40	2.70	2.70	3.00	.629	10	672
12	2.75	2.75	2.00	2.50B	2.35	.548	24	677
13	2.25	2.25	1.90	2.00	1.8[illegible]	.464	42	671
16	1.95	2.05	1.75	1.75	1.55	.432	35	696
17	1.60	1.75	1.55	1.65	1.50	.421	57	728
18	1.60	1.75	1.15	1.25@1.15	1.15	.341	145	792
19	1.30@1.25	1.55	1.15	1.40@1.30	1.30	.328	123	895
20	1.30@1.32	1.35	1.15	1.15	1.15	.284	142	1024
23	1.00	1.30	1.00	1.20	1.15	.281	141	1133
24	1.40	1.40	.90	1.05	1.00	.292	374	1475
25	1.10	1.20	.95	1.20	1.15	.313	52	1479
26	1.25	1.30	1.05	1.05A	1.05	.308	169	1545
27	1.15@1.12	1.15	.95	.95	.90	.277	58	1580
30	1.00	1.05B	.55A	.55A	.60	.200	204	1669

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.80	.65	.80	.70	.225	55	1698
2	.70	.80	.57	.65	.60	.195	152	1779
3	.50	.55	.35	.40	.40	.140	225	1697
4	.40@.35	.45	.35	.37	.35	.125	59	1722
7	.35	.42	.32	.40	.37	.129	87	1727
8	.30	.30	.20	.22	.20	.087	402	1399
9	.25	.35	.25	.35@.30	.30	.128	74	1385
10	.30	.30	.27	.30	.27	.100	47	1396
11	.30	.30	.20	.20	.20	.071	19	1375
14	.20	.20	.12	.15	.17	.065	34	1350
15	.17	.25	.17	.22	.20	.087	12	1338
16	.22	.30	.22	.27A	.22	.072	215	1517
17	.12	.12	.12	.12	.15	.069	100	1616
18	.12	.12	.10	.10	.12	.040	53	1582
21	.10	.10	.10	.10	.07	.029	30	1603
22	.05	.05	.05	.05	.05	.009	281	1403
23	.07	.07	.07	.07	.07	.010	54	1403
24	....	....	....	.07N	.05	.011	....	140[illegible]
25	.07	.07	.05	.07	.05	.011	9	1388
28	.05	.07	.05	.07	.07	.015	109	1243
29	.07	.10	.07	.07	.07	.026	57	1393
30	.05	.05	.05	.05	.02	.008	105	1486
31	.05	.05	.02	.02	.02	.002	53	1536

LIVE CATTLE OPTION ON FUTURES—PUTS

DECEMBER 1985 58 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	05	05	05	05	02	000	2	1534
4	02	02	CAB	CAB	02	000	31	1503
5	...	...	...	02N	02	000	...	1505
6	...	...	...	02N	02	000	...	1501
7	...	...	...	02N	...	000	...	1501
8	CAB	CAB	CAB	CAB	CAB	000	...	1501
11	CAB	CAB	CAB	CAB	CAB	000	...	1501
12	CAB	CAB	CAB	CAB	CAB	000	...	1507
13	CAB	CAB	CAB	CAB	CAB	000	1	1507
14	CAB	CAB	CAB	CAB	CAB	000		1501
15	CAB	CAB	CAB	CAB	CAB	000	...	1501
18	CAB	CAB	CAB	CAB	CAB	000	...	1501
19	CAB	CAB	CAB	CAB	CAB	000	...	1501
20	CAB	CAB	CAB	CAB	CAB	000	...	1501
21	CAB	CAB	CAB	CAB	CAB	000	...	1500

DECEMBER 1985 60 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	80	80	80	80	67	247	4	4
10	...	...	...	67N	75	272	...	4
11	80	80	80	80	70	252	2	6
12	...	...	...	70N	77	274	...	6
13	...	...	...	77N	77	279	...	6
14			...	77N	70	262		6
17	...	...		70N	77	279		6
18	...	...	...	77N	82	305	...	6
19	85	85	85	85	80	286	8	14
20	1.40	1.40	1.40	1.40	1.10	352	...	14
21		...	...	1.10N	1.05	340	2	16
24	1.07	1.85	1.07	1.60	1.50	397	63	45
25	1.55	1.60	1.50	1.55	1.55	428	28	61
26	1.45	1.85	1.45	1.80A	1.75	435	10	67
27	1.95	2.10	1.95	2.00	1.95	448	17	71
28	1.75	1.75	1.70	1.70	1.82	429	5	72

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.75	2.35	1.75	2.35	2.12	459	8	78
2	2.35	2.35	1.90	1.90	1.80	419	31	108
3	1.90	1.90	1.40	1.40	1.52	385	10	111
4	Exchange Closed, Independence Day							
5	1.50	1.50	1.40	1.40	1.30	357	3	114
8	1.60	1.60	1.45A	1.45A	1.40	377	12	124
9	1.50	1.55	1.50	1.55	1.47	391	17	141
10	1.50	1.50	1.47	1.47	1.50	395	59	174
11	1.45	1.60	1.45	1.60	1.50	400	35	208
12	1.75	1.75	1.70	1.70	1.77	433	29	230
15	2.15	2.20B	2.15	2.20B	2.40	502	15	241
16	2.30	2.70	2.30	2.30	2.10	461	6	239
17	2.60	2.60	2.42	2.50	2.20	484	25	241
18	2.50	2.50	2.30	2.30	2.40	491	20	261
19	2.25	2.40B	2.20	2.40B	2.50	506	12	266
22	3.00	3.10	3.00	3.00	2.87	545	54	260
23	2.60	2.65B	2.55A	2.65B	2.85	529	9	263
24	3.60	3.60	3.60	3.60	3.60	598	17	262
25	3.50	3.80B	3.50	3.80B	4.05	626	12	267
26	3.90	4.50B	3.90	4.50B	4.85	691	16	264
29	5.25	5.25	5.20A	5.20A	5.27	725	17	258
30	5.15	5.15	5.05A	5.15	4.85	698	...	256
31	4.40	4.40	3.70	3.70	3.82	616	29	254

LIVE CATTLE OPTION ON FUTURES—PUTS

DECEMBER 1985 60 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	3.82N	3.30	.570	1	252
2	3.60	3.60	3.40	3.40	3.40	.576	1	249
5	2.80	2.80	2.50	2.50	2.60	500	14	250
6	2.80	2.80	2.65	2.75B	2.75	516	11	245
7	2.60	3.00	2.55	3.00	2.92	532	23	260
8	2.75	2.75	2.70	2.75	2.77	522	33	262
9	2.50	2.70	2.40A	2.40A	2.40	487	15	272
12	2.45	2.65	2.25	2.45A	2.47	509	26	284
13	2.85	3.30	2.85	3.30	3.32	580	14	293
14	3.20	3.35B	3.20	3.20	3.06	560	15	300
15	2.57	2.57	2.55	2.55	2.90	554	3	301
16	3.00	3.00	3.00	3.00	3.07	594	....	301
19	3.05	3.30B	3.05	3.25A	3.22	618	2	302
20	3.10	3.15B	3.10	3.15B	3.37	643	4	301
21	3.45	3.50	3.20A	3.20A	3.20	626	67	271
22	3.30	3.50	3.20A	3.50	3.52	656	5	266
23	3.47	3.47	3.20A	3.20A	2.85	578	6	268
26	2.30	2.50	2.25	2.50	2.67	579	22	281
27	2.90	2.90	2.75A	2.75A	2.37	538	6	284
28	2.60	2.70B	2.60	2.67	2.85	596	7	288
29	3.10	3.20B	3.10	3.20B	3.20	634	...	288
30	3.10	3.30B	2.90A	2.90A	2.97	604	2	286

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	3.30	3.70B	3.30	3.70B	4.02	708	1	289
4	3.90	4.60B	3.90	4.50A	3.87	701	28	297
5	3.95	4.10	3.60A	4.10	4.10	719	16	308
6	4.00	4.20B	3.80	3.80	4.00	713	34	310
9	...	5.30B	...	5.30B	5.30	796	....	310
10	4.90	5.20	4.90	5.20	4.80	767	3	310
11	4.97	4.97	4.97	4.97	4.55	755	1	310
12	4.50	4.50	3.40	3.85B	3.60	685	...	309
13	3.35	3.35	3.05	3.05	2.90	610	9	313
16	3.10	3.10	2.80	2.80	2.60	582	19	310
17	2.85	2.85	2.60	2.65	2.50	572	40	343
18	2.65	2.65	2.25	2.25	2.00	480	38	373
19	2.20	2.20	2.05	2.20	2.02	476	81	426
20	2.00	2.00	1.85	1.90A@ 85	1.75	428	229	6.1
23	1.75	2.15	1.75	1.90	1.77	429	139	697
24	2.00	2.00	1.70	1.75	1.70	442	117	788
25	1.90	1.95	1.75	1.95	1.90	467	71	838
26	2.00	2.05	1.85A	1.90	1.80	481	96	881
27	2.00	2.00	1.75	1.75	1.62	429	29	889
30	1.70	1.70	1.12	1.20	1.12	339	159	930

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.40	1.50	1.25A	1.42	1.30	372	53	936
2	1.25	1.35	1.05	1.20	1.10	335	306	1009
3	1.00	1.00	75	.85	80	280	282	1131
4	85	90	.70	.70	65	239	336	1266
7	65@ 7?	85	65	80A	70	249	62	1266
8	65@ 70	70	45	45	40	185	104	1327
9	40	70	40	.70	65	252	120	1382
10	67@ 70	80	50A	.50A	47	210	58	1380
11	60	60	40	40	40	160	24	1388
14	40	45	.25	45	35	153	50	1406
15	40	47	40	47	42	196	40	1434
16	50	50	40	40	35	170	170	1582
17	45	45	35	37	35	167	14	1596
18	40	40	22	22	20	109	31	1616
21	.20	.20	15	15	15	089	20	1626
22	12	15	12	15	12	043	216	1537
23	12	20	12	12	15	047	119	1530
24	.15	15	15	15	15	050	11	1523
25	12	20	.12	17A	15	051	67	1473
28	10	20B	10	20B	20	071	189	1529
29	25	25	20	20	22	106	41	1517
30	20	20	10A	10A	05	039	43	1477
31	07	15	05	10	05	015	37	1498

LIVE CATTLE OPTION ON FUTURES—PUTS
DECEMBER 1985 60 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.05	.05	.05	.05	.005	66	1445
4	.07	.07	.05	.05	.05	.003	66	1431
5	....	....	....	.05N	.02	.002	....	1423
6	....	....	....	.02N	.02	.003	....	1424
7	.02	.05	.02	.05	.02	.001	7	1424
8	....	....	....	.02N	.02	.001	....	1422
11	....	....	....	.02N	.02	.000	....	1422
12	.02	.02	.02	.02	.02	.000	9	1420
13	....	....	....	.02N	.02	.001	....	1420
14	....	....	....	.02N	....	.000	....	1405
15	CAB	CAB	CAB	CAB	CAB	.002	....	1402
18	CAB	CAB	CAB	CAB	CAB	.000	....	1402
19	CAB	CAB	CAB	CAB	CAB	.000	....	1402
20	CAB	CAB	CAB	CAB	CAB	.000	....	1400
21	CAB	CAB	CAB	CAB	CAB	.000	....	1400
22	CAB	CAB	CAB	CAB	CAB	.000	1	....

DECEMBER 1985 62 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	1.10	1.10	1.00	1.00	1.00	.348	11	11
29	....	....	....	1.00N	.85	.329	....	11
30	....	....	....	.85N	1.00	.362	....	11

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.10B	....	1.10B	1.10	.355	....	11
2	....	....	....	1.10N	1.45	.390	....	11
3	....	....	....	1.45N	2.07	.476	....	11
6	....	....	....	2.07N	1.70	.430	....	11
7	1.75	1.75	1.75	1.75	1.67	.429	16	27
8	....	....	....	1.67N	1.37	.408	....	27
9	....	....	....	1.37N	1.27	.388	....	27
10	....	....	....	1.27N	1.20	.379	....	27
13	....	....	....	1.20N	1.27	.386	....	27
14	....	....	....	1.27N	1.05	.368	....	27
15	....	....	....	1.05N	1.00	.362	....	27
16	....	....	....	1.00N	1.07	.371	....	27
17	1.25	1.25	1.20A	1.20A	1.05	.369	5	27
20	....	1.20B	....	1.20B	1.00	.361	....	27
21	....	....	....	1.00N	1.12	.381	....	27
22	....	....	....	1.12N	1.05	.372	....	27
23	....	....	....	1.05N	.95	.363	....	27
24	....	....	....	.95N	.85	.344	....	27
27	Exchange Closed, Memorial Day							
28	1.00	1.02B	1.00	1.02B	1.02	.346	1	28
29	....	1.10B	....	1.10B	1.05	.350	....	28
30	....	....	....	1.05N	1.22	.392	....	28
31	....	....	1.17A	1.17A	1.17	.389	....	28

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.17	1.17	1.17	1.17	1.12	.379	3	31
4	1.50	1.50	1.35A	1.35A	1.30	.401	14	45
5	....	....	....	1.30N	1.22	.390	....	45
6	....	....	....	1.22N	1.10	.359	....	45
7	....	....	....	1.10N	1.20	.352	....	45
10	....	1.25B	....	1.25B	1.32	.381	....	45
11	1.40	1.40	1.30A	1.30A	1.25	.359	3	48
12	....	....	....	1.25N	1.42	.385	....	48
13	....	....	....	1.42N	1.45	.390	....	48
14	....	1.47B	....	1.47B	1.47	.372	....	48
17	1.45	1.55	1.45	1.55	1.50	.392	....	59
18	....	....	....	1.50N	1.55	.421	....	59
19	1.50	1.50	1.50	1.50	1.42	.401	4	63
20	....	....	....	1.42N	1.92	.474	....	63
21	....	....	....	1.92N	1.86	.462	....	63
24	2.85	2.85	2.80A	2.80A	2.40	.523	2	65
25	....	....	....	2.40N	2.60	.516	....	65
26	2.50	2.50	2.50	2.50	2.75	.523	2	67
27	3.10	3.10	3.10	3.10	3.00	.537	2	69
28	....	....	2.00A	2.90A	2.85	.518	....	69

LIVE CATTLE OPTION ON FUTURES—PUTS
DECEMBER 1985 62 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.85N	3.40	.550	....	60
2	3.30	3.30	3.20A	3.20A	2.77	.509	25	51
3	....	....	2.45A	2.45A	2.42	.474	....	51
4	Exchange Closed; Independence Day							
5	2.45	2.45	2.35	2.35	2.10	.445	3	54
8	2.50	2.50	2.50	2.50	2.25	.468	12	66
9	2.30	2.30	2.30	2.30	2.37	.483	2	66
10	2.55	2.55	2.35	2.35	2.37	.488	14	76
11	2.80	2.80	2.35A	2.80	2.45	.493	2	76
12	....	2.70B	....	2.70B	2.82	.527	....	76
15	....	3.10B	....	3.10B	3.62	.606	....	76
16	3.75	3.75	3.35	3.35	3.15	.566	10	68
17	3.50	3.60B	3.40A	3.50	3.55	.589	6	62
18	....	....	....	3.55N	3.65	.596	....	62
19	....	....	3.60A	3.60B	3.77	.611	....	62
22	4.30	4.30	4.20	4.20	4.22	.649	23	45
23	3.75	3.95	3.75	3.95	4.15	.634	1	46
24	....	....	....	4.15N	5.10	.698	2	48
25	....	....	....	5.10N	5.55	.723	....	48
26	....	....	....	5.55N	6.45	.780	....	48
29	6.95	7.05	6.95	7.05	6.92	.809	2	45
30	....	....	6.85A	6.85A	6.47	.787	....	45
31	5.20	5.20	5.20	5.20	5.27	.717	1	45

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.80	4.80	4.75A	4.75A	5.00	.663	7	39
2	....	5.10B	....	5.10B	5.00	.669	....	39
5	4.05	4.05	4.05	4.05	3.82	.599	2	39
6	....	....	....	3.82N	4.00	.614	....	38
7	....	....	....	4.00N	4.20	.630	....	38
8	....	....	4.10A	4.10A	4.05	.621	....	39
9	....	....	3.95A	3.95A	3.80	.588	....	39
12	....	....	....	3.80N	3.72	.610	....	39
13	....	4.70B	....	4.70B	4.75	.677	....	39
14	....	....	....	4.75N	4.42	.660	....	39
15	4.10	4.50	4.10	4.50	4.27	.655	3	41
16	....	4.30B	....	4.30B	4.47	.710	....	41
19	....	4.70B	....	4.70B	4.72	.733	....	41
20	....	....	....	4.72N	4.90	.755	....	41
21	....	....	....	4.90N	4.70	.741	....	41
22	....	4.80B	....	4.80B	5.10	.768	....	41
23	....	....	5.00A	5.00A	4.25	.701	....	41
26	....	....	....	4.25N	4.05	.703	....	41
27	....	....	....	4.05N	3.70	.667	....	41
28	....	3.85B	....	3.85B	4.30	.719	....	36
29	....	4.45B	....	4.30N	4.70	.752	....	36
30	....	....	4.50A	4.50A	4.40	.727	....	36

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	....	4.40N	5.67	.815	....	36
4	....	....	....	5.62N	5.55	.810	....	36
5	....	....	5.00A	5.00A	5.77	.825	....	36
6	....	....	....	5.77N	5.65	.821	....	36
9	....	6.40B	....	6.40B	7.05	.850	....	36
10	6.80	6.80	6.80	6.80	6.47	.859	1	36
11	....	....	....	6.47N	6.25	.851	....	36
12	....	....	....	6.25N	5.20	.798	....	36
13	....	....	....	5.20N	4.30	.737	....	36
16	....	4.60B	....	4.60B	3.97	.716	....	36
17	....	....	....	3.97N	3.85	.708	....	36
18	....	....	....	3.85N	3.07	.634	....	36
19	3.40	3.45B	3.40	3.40	3.10	.623	1	36
20	2.75	2.75	2.75	2.75	2.67	.577	1	36
23	....	....	....	2.67N	2.70	.581	....	36
24	....	2.90B	....	2.70N	2.90	.595	....	36
25	....	....	....	2.90N	2.95	.621	....	36
26	....	3.00B	....	2.95N	2.90	.617	1	37
27	2.90	3.10B	2.85	2.85	2.67	.587	2	39
30	2.90	2.90	2.05	2.05	2.05	.498	17	48

LIVE CATTLE OPTION ON FUTURES—PUTS
DECEMBER 1985 62 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.20	2.35B	2.10	2.35B	2.27	.535	18	58
2	2.20	2.40	1.95	2.10B	2.02	.496	91	135
3	1.80	1.80	1.40	1.60	1.56	.413	113	209
4	1.55	1.60	1.50	1.50	1.27	.388	28	235
7	1.30	1.56	1.25	1.40	1.36	.406	51	264
8	1.15	1.17	85	90	.85	.325	554	729
9	90	1.35	90	1.30	1.35	.413	418	998
10	1.35	1.35	1.05	1.10	1.07	.362	252	1014
11	1.02	1.05	80	80	80	.297	182	1075
14	80	80	62	80B	80	.293	50	1099
15	85	1.00	80	1.00	96	.355	250	1188
16	1.00	1.00	85	85	80	.322	102	1186
17	.85	85	65	80	80	.320	57	1210
18	75	82	55	55	56	.234	29	1225
21	50	.52	.40	.45A	42	.207	310	1406
22	40	40	35	35	35	.130	709	1852
23	35	45	35	45	.37	.142	32	1861
24	40	42	40	40	.42	.151	33	1885
25	45	45	.37	45	42	.155	24	1897
28	35	55	25	55	.56	.210	138	1928
29	70	70	60	65	65	.283	102	1915
30	65	65	.30	30	.25	.142	390	1771
31	22	.22	.17	.20	.20	.074	36	1785

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	15	15	10	15B	15	.035	292	[illegible]
4	15	17	15	15A	12	.029	10	[illegible]
5	10	12	10	12B	12	.024	296	1658
6	15	15	12	12	12	.029	14	1656
7	.07	12	07	12	10	.020	18	1647
8	10	10	10	10	10	.021	79	1642
11	....	....	....	10N	07	.010	2	1640
12	....	....	....	07N	07	.012	....	1628
13	....	....	....	07N	07	.033	....	1628
14	05	07	05	05	05	.025	10	1611
15	05	05	05	06	05	.056	27	1610
18	....	....	....	05N	02	.003	....	1609
19	....	....	....	02N	....	.000	....	1609
20	CAB	CAB	CAB	CAB	CAB	.000	....	1609
21	CAB	CAB	CAB	CAB	CAB	.000	....	1608
22	02	02	02	.02	....	.000	....	....

OCTOBER 1985 64 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	2.10	2.10	2.10	2.10	2.12	.492	2	2
31	....	....	....	2.12N	2.12	.490	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	2.20B	....	2.20B	2.07	.480	....	2
4	2.50	2.50	2.50	2.50	2.25	.503	1	3
5	2.35	2.35	2.35	2.35	2.15	.492	1	4
6	....	2.20B	....	2.20B	2.00	.472	....	4
7	....	....	....	2.00N	1.97	.465	....	4
10	2.00	2.10B	2.00	2.10B	2.25	.497	2	6
11	2.25	2.25	2.25	2.25	2.12	.474	1	6
12	....	....	....	2.12N	2.35	.502	....	6
13	....	....	....	2.35N	2.37	.508	....	6
14	....	....	2.30A	2.30A	2.15	.489	....	6
17	....	....	....	2.15N	2.32	.511	....	6
18	....	2.55B	....	2.55B	2.57	.541	....	6
19	2.50	2.55	2.50	2.55	2.40	.521	4	9
20	2.55	3.25	2.55	3.25	3.12	.595	3	12
21	3.35	3.35	3.00	3.00	3.00	.583	12	16
24	3.70	3.70	3.60A	3.60A	3.60	.643	8	24
25	3.60	3.80	3.60	3.80	3.90	.601	3	21
26	3.80	3.90B	3.80	3.90B	4.05	.608	3	22
27	....	4.15B	....	4.15B	4.35	.622	....	22
28	4.10	4.10	4.10	4.10	4.17	.604	1	23

LIVE CATTLE OPTION ON FUTURES—PUTS
DECEMBER 1985 64 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.17N	4.62	.635	....	23
2	....	....	....	4.62N	4.10	.596	....	23
3	....	....	....	4.10N	3.57	.562	....	23
4	Exchange Closed; Independence Day							
5	....	....	....	3.57N	3.17	.534	....	23
8	....	3.25B	....	3.25B	3.40	.558	....	23
9	....	....	....	3.40N	3.55	.573	....	23
10	3.65	3.65	3.65	3.65	3.60	.578	5	23
11	....	....	....	3.60N	3.65	.583	....	23
12	....	....	....	3.65N	4.12	.616	....	23
15	4.45	4.50	4.45	4.50	5.15	.699	4	22
16	4.40	4.40	4.40	4.40	4.60	.663	2	23
17	....	....	....	4.60N	4.90	.684	....	22
18	....	....	....	4.90N	5.07	.691	....	22
19	....	....	....	5.07N	5.22	.705	....	22
22	....	....	....	5.22N	5.77	.740	....	22
23	5.30	5.50B	5.30	5.50B	5.62	.727	1	22
24	....	....	....	5.62N	6.70	.782	....	22
25	....	....	....	6.70N	7.20	.804	....	22
26	....	....	....	7.20N	8.15	.850	....	22
29	....	8.40B	....	8.40B	8.70	.873	....	22
30	9.10	9.10	9.10	9.10	8.15	.856	1	22
31	....	....	7.10A	7.10A	6.90	.801	....	22

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	6.90N	6.60	.745	....	22
2	....	....	....	6.60N	6.60	.750	....	22
5	....	....	5.70A	5.70A	5.30	.689	....	21
6	....	5.40B	....	5.40B	5.50	.703	....	21
7	....	....	....	5.50N	5.72	.718	....	21
8	5.65	5.65	5.50	5.50	5.47	.710	3	21
9	....	....	....	5.47N	5.00	.680	....	21
12	....	....	....	5.00N	5.20	.702	....	21
13	....	....	....	5.20N	6.40	.762	....	21
14	....	....	....	6.40N	6.02	.747	....	21
15	....	....	....	6.02N	5.87	.743	....	21
16	....	....	....	5.87N	6.12	.805	....	21
19	6.70	6.70	6.70	6.70	6.45	.825	1	20
20	....	6.55B	....	6.55B	6.65	.842	....	20
21	....	....	....	6.65N	6.40	.832	....	20
22	....	6.65B	....	6.65B	6.85	.853	....	20
23	....	....	....	6.85N	5.90	.801	....	20
26	....	....	....	5.90N	5.70	.804	....	20
27	....	....	....	5.70N	5.27	.775	....	20
28	....	5.45B	....	5.45B	5.97	.818	....	20
29	....	6.10B	....	6.10B	6.40	.844	....	20
30	6.40	6.40	6.20A	6.20A	6.07	.825	1	20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	....	6.07N	7.47	.891	....	20
4	....	7.50B	....	7.50B	7.37	.889	....	20
5	....	....	7.00A	7.00A	7.57	.899	....	20
6	....	....	....	7.57N	7.47	.897	....	20
9	8.85	8.85	8.85	8.85	8.92	.934	....	20
10	....	....	....	8.92N	8.35	.921	2	20
11	....	....	8.30A	8.30A	8.10	.916	....	20
12	....	....	....	8.10N	7.00	.881	....	20
13	....	....	....	7.00N	6.00	.837	....	20
16	....	6.30B	....	6.30B	5.60	.822	....	20
17	....	....	....	5.60N	5.52	.817	....	20
18	....	....	....	5.52N	4.52	.758	....	20
19	....	....	....	4.52N	4.45	.750	....	20
20	....	....	4.20A	4.20A	3.90	.711	....	20
23	....	....	....	3.90N	3.95	.718	....	20
24	....	4.30B	....	4.30B	4.20	.732	....	20
25	....	....	....	4.20N	4.35	.754	....	20
26	4.40	4.40	4.40	[illegible]	4.30	.752	120	137
27	4.15	4.50B	4.15	4.15	4.00	.728	2	137
30	....	4.15B	3.50A	3.50A	3.17	.682	....	137

LIVE CATTLE OPTION ON FUTURES—PUTS

DECEMBER 1985 64 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.25	3.50B	3.25	3.50B	3.55	.687	...	137
2....	3.40	3.50B	3.30A	3.30A	3.20	.653	1	138
3....	2.50	2.75	2.50	2.75	2.57	.575	6	141
4....	2.50	2.50	2.50	2.50	2.27	.551	1	142
7....	2.40	2.45	2.40	2.40	2.37	.575	20	159
8....	2.00	2.00	1.75	1.75	1.72	.491	99	243
9....	1.75	2.30	1.75	2.30	2.32	.586	23	253
10....	2.40	2.40	2.05	2.05	1.97	.535	4	256
11....	1.85	2.05	1.50	1.60@.65	1.60	.466	243	452
14....	1.50	1.60	1.15	1.60	1.47	.468	82	485
15....	1.50	1.70	1.50	1.70	1.70	.539	38	495
16....	1.90	1.90	1.70	1.75@.70	1.60	.505	37	510
17....	1.60	1.60	1.25	1.55	1.60	.505	32	517
18....	1.55	1.55	1.00	1.00	1.06	.406	70	554
21....	1.10	1.10	.90	.95B	.95	.380	56	595
22....	.95	.95	.75	.75	.70	.291	605	978
23....	.75	.95	.75	.75	.75	.312	170	1074
24....	.80	.90	.80	.86	.85	.330	187	1202
25....	.90	.95	.86	.85	.87	.341	124	1228
28....	.80	1.10	.60	1.10	1.10	.434	331	1377
29....	1.30	1.50	1.20	1.50B	1.42	.531	88	1382
30....	1.30	1.30	.55A	.60	.55	.342	268	1460
31....	.55	.60	.35	.50	.47	.222	222	1481

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.45	.45	.27	.27@.30	.30	.133	136	1536
4....	.27	.32	.27	.30	.30	.126	148	1594
5....	.25	.35	.20	.30	.30	.114	84	1582
6....	.32	.40	.32	.32	.30	.136	25	1590
7....	.25	.35	.20	.20	.25	.109	234	1601
8....	.25	.25	.17	.25	.25	.121	93	1567
11....	.20	.20	.15	.17	.17	.086	71	1582
12....	.15	.20	.15	.17B	.20	.106	24	1589
13....	.20	.25	.15	.25	.25	.221	139	1603
14....	.30	.32	.20	.30A	.25	.204	132	1666
15....	.25	.47	.25	.47	.47	.351	127	1712
18....	.40	.45	.12	.12	.12	.127	201	1677
19....	.07	.10	.05	.05	.05	.043	174	1616
20....	.02	.07	.02	.02	.02	.004	24	1587
21....	.02	.02	.02	.02		.000	63	1561
22....	CAB	CAB	CAB	CAB	CAB	.000	38	...

DECEMBER 1985 66 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	3.00	3.00	3.00	3.00	2.70	.635	4	4
14....	...	...	2.35A	2.70N	2.65	.643	...	4
15....	...	2.80B	...	2.80B	3.07	.710	...	4
16....	3.10	3.20	3.10	3.20	2.85	.682	2	5
17....	2.50	2.75	2.50	2.70	2.85	.684	102	105
18....	2.56	2.55	2.00	2.00	2.07	.593	14	119
21....	1.95	2.00	1.95	1.95	1.95	.575	22	125
22....	1.80	1.80	1.50	1.50	1.47	.502	50	173
23....	1.65	1.70	1.55	1.55	1.60	.530	21	180
24....	1.75	1.75	1.52A	1.65	1.70	.554	14	190
25....	1.75	1.80B	1.70	1.70	1.77	.569	4	195
28....	1.50	2.05	1.30	2.05	2.22	.674	43	217
29....	2.40	2.75	2.40	2.75	2.72	.761	30	225
30....	2.25	2.25	1.75	1.75	1.40	.594	6	227
31....	1.05	1.25	.85	1.10A	1.07	.458	98	271

LIVE CATTLE OPTION ON FUTURES—PUTS

DECEMBER 1985 66 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.00	.70	.70	.70	.331	340	553
4....	.75	.80	.65	.75	.70	.343	203	682
5....	.65@.60	.85	.57	.70	.70	.326	798	1326
6....	.80	1.10	.75	.75	.80	.373	74	1354
7....	.70	.87	.65	.70	.67	.333	489	1748
8....	.72	.80	.50	.80	.70	.366	258	1825
11....	.65	.75	.55	.55	.55	.338	91	1851
12....	.50@.45	.60	.45	.60	.65	.399	193	1950
13....	.65	.95	.60	.95	.95	.604	118	1970
14....	1.05@1.00	1.20	.90	1.15A	1.05	.606	151	1918
15....	1.10	1.50	.90	1.50	1.60	.784	147	1923
18....	1.55	1.80B	.95A	.95A	.92	.659	297	1801
19....	.75	.75	.40	.50B	.57	.531	210	1831
20....	.50	.50	.25	.25	.25	.340	67	1819
21....	.15	.20	.07	.07	.05	.040	95	1815
22....	.02	.02	CAB	CAB	CAB	.085	45	.....

DECEMBER 1985 68 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	2.90	2.90	2.90	2.90	2.70	.707	200	200
23....	2.85	3.10B	2.85	3.10B	2.90	.734	1	200
24....	...	3.00B	...	2.90N	3.05	.756	...	200
25....	3.10	3.10	3.10	3.10	3.15	.771	1	200
28....	2.75	3.30B	2.75	3.30B	3.80	.853	2	201
29....	4.40	4.40	4.40	4.40	4.45	.907	1	201
30....	...	...	...	4.45N	2.65	.806	2	202
31....	2.35	2.35	2.30	2.30	2.27	.703	11	213

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.60	1.60	1.60	1.60	1.60	.587	1	212
4....	1.75	1.80	1.55	1.55	1.62	.619	36	246
5....	1.40	1.75	1.35	1.60	1.57	.609	22	243
6....	1.75	2.05	1.75	1.75	1.77	.665	104	284
7....	1.65	1.95B	1.40	1.50	1.60	.635	89	281
8....	1.35	1.75B	1.15	1.75B	1.70	.677	15	288
11....	1.85	2.00	1.65A	1.65A	1.57	.687	7	291
12....	1.70	1.80B	1.40A	1.80B	1.82	.756	6	288
13....	2.00	2.35	1.90A	2.30B	2.70	.897	15	278
14....	2.85	2.85	2.55	2.55	2.65	.908	2	278
15....	2.75	3.42	2.65	3.42	3.42	.972	13	259
18....	3.35	3.35	3.00	3.00	2.60	.972	8	254
19....	...	...	2.10A	2.10A	2.15	.965	2	247
20....	...	...	1.70A	1.65A	1.66	.956	...	247
21....	1.10	1.10	1.02	1.05B	1.00	.896	7	235
22....	.97	1.15	.90	.90	1.10	.948	8	228
25....	...	...	...	...	...	.858	...	...

FEBRUARY 1986 50 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	.90	.90	.90	.90	.65	.211	1	1
11....	...	.70B	...	.70B	.70	.205	...	1
12....	.60	.60	.60	.60	.55	.173	1	2
13....	...	...	...	.55N	.45	.140	...	2
16....	...	...	...	.45N	.35	.125	...	2
17....	...	...	...	.35N	.35	.124	...	2
18....	...	...	...	.35N	.30	.093	...	2
19....	...	...	...	.30N	.25	.084	...	2
20....	...	...	...	.25N	.20	.073	...	2
23....	...	...	...	.20N	.20	.067	...	2
24....	...	...	...	.20N	.25	.081	...	2
25....	...	...	...	.25N	.25	.082	...	2
26....	...	...	...	.25N	.20	.075	...	2
27....	...	...	...	.20N	.17	.067	...	2
30....	...	...	...	.17N	.12	.046	...	2

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 50 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	12N	12	.049	....	2
2	....	....	....	12N	.12	.041	....	2
3	....	....	....	12N	10	033	....	2
4	....	....	....	10N	10	034	....	2
7	....	....	....	10N	12	036	....	2
8	....	....	....	12N	10	.031	....	2
9	....	....	....	10N	.12	040	....	2
10	....	....	....	12N	07	032	....	2
11	....	....	....	07N	05	024	....	2
14	....	....	....	05N	.05	.024	....	2
15	....	....	....	05N	05	028	....	2
16	....	....	....	05N	.05	024	....	2
17	....	....	....	05N	05	023	....	2
18	....	....	....	05N	05	018	....	2
21	....	....	....	05N	.06	018	....	2
22	....	....	....	05N	06	008	....	2
23	....	....	....	05N	05	008	....	2
24	....	....	....	05N	.05	009	....	2
25	....	....	....	05N	.05	008	....	2
28	....	....	....	05N	05	013	....	2
29	....	....	....	05N	05	015	....	2
30	....	....	....	05N	02	007	....	2
31	....	....	....	02N	02	006	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	02N	02	003	....	2
4	....	....	....	02N	02	003	....	2
5	....	....	....	02N	02	003	....	2
6	....	....	....	02N	02	003	....	2
7	....	....	....	02N	02	002	....	2
8	....	....	....	02N	02	003	....	2
11	....	....	....	02N	02	002	....	2
12	....	....	....	02N	02	003	....	2
13	....	....	....	02N	02	005	....	2
14	....	....	....	02N	02	008	....	2
15	....	....	....	02N	05	009	....	2
18	....	....	....	05N	05	005	....	2
19	....	....	....	05N	02	003	....	2
20	....	....	....	02N	02	002	....	2
21	....	....	....	02N	02	001	....	2
22	....	....	....	02N	02	002	....	2
25	....	....	....	02N	02	000	....	2
26	....	....	....	02N	02	000	....	2
27	....	....	....	02N	02	000	....	2
28	Exchange Closed: Thanksgiving Day							
29	....	....	....	02N	02	000	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	02N	02	000	....	2
3	....	....	....	02N	02	000	....	2
4	....	....	....	02N	02	000	....	2
5	....	....	....	02N	02	000	....	2
6	....	....	....	02N	02	000	....	2
9	....	....	....	02N	02	000	....	2
10	....	....	....	02N	02	000	....	2
11	....	....	....	02N	02	000	....	2
12	....	....	....	02N	02	000	....	2
13	....	....	....	02N	02	000	....	2
16	....	....	....	02N	02	000	....	2
17	....	....	....	02N	02	000	....	2
18	....	....	....	02N	02	001	....	2
19	....	....	....	02N	02	000	....	2
20	....	....	....	02N	02	000	....	2
23	....	....	....	02N	02	000	....	2
24	....	....	....	02N	02	000	....	2
25	Exchange Closed: Christmas							
26	....	....	....	02N	02	000	....	2
27	....	....	....	02N	02	000	....	2
30	....	....	....	02N	02	000	....	2
31	....	....	....	02N	02	000	....	2

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 52 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.90	.90	.75	.75	.70	.202	4	4
17	.70	.70	.70	.70	.70	.201	7	9
18	....	....	....	.70N	.50	.158	....	9
19	....	.55B	....	.55B	.50	.145	....	9
20	.55	.55	.55	.55	.40	.129	10	19
23	....	.45B	....	45B	.45	120	....	19
24	....	....	....	45N	.50	141	....	19
25	....	....	....	50N	.50	143	....	19
26	....	....	....	50N	.40	132	....	19
27	....	....	....	40N	.32	121	....	19
30	....	.35B	....	.35B	.25	.086	....	19

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.25N	.25	094	....	19
2	....	....	....	.25N	.25	.080	....	19
3	....	....	....	25N	.25	067	....	19
4	....	....	....	25N	.25	069	....	19
7	....	....	....	.25N	.25	.073	....	19
8	.25	25	.25	25	15	064	2	21
9	....	....	....	15N	22	081	....	21
10	....	....	....	.22N	.15	.066	....	21
11	.17	.17	.17	17	12	052	1	22
14	....	....	....	12N	12	052	....	22
15	....	....	....	12N	15	059	....	22
16	....	....	....	.15N	10	053	....	22
17	....	....	....	10N	10	051	....	22
18	....	....	....	10N	10	043	....	22
21	....	....	....	10N	10	042	....	22
22	....	....	....	10N	.07	.023	....	22
23	....	....	....	07N	07	.025	....	22
24	....	....	....	07N	.07	.026	....	22
25	....	....	....	07N	07	025	....	22
28	....	....	....	07N	07	035	....	22
29	....	....	....	07N	10	042	....	22
30	....	....	....	.10N	02	022	....	22
31	....	....	....	02N	05	.018	....	22

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	05	012	....	22
4	....	....	....	.05N	.05	.012	....	22
5	....	....	....	.05N	05	011	....	22
6	....	....	....	05N	05	011	....	22
7	....	....	....	05N	05	010	....	22
8	....	....	....	05N	.05	012	....	22
11	....	....	....	06N	06	009	....	22
12	....	....	....	05N	05	012	....	22
13	....	....	....	05N	07	019	....	22
14	....	....	....	07N	07	022	....	22
15	....	....	....	07N	10	029	....	22
18	....	....	....	10N	10	019	....	22
19	....	....	....	10N	07	012	....	22
20	....	....	....	07N	07	010	....	22
21	....	....	....	07N	05	007	....	22
22	....	....	....	05N	05	008	....	22
25	....	....	....	05N	05	004	....	22
26	....	....	....	05N	05	002	....	22
27	....	....	....	05N	02	001	....	22
28	Exchange Closed: Thanksgiving Day							
29	....	....	....	02N	02	001	....	22

LIVE CATTLE OPTION ON FUTURES—PUTS

FEBRUARY 1986 52 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.02N	.02	.001	....	22
3	....	....	....	.02N	02	002	....	22
4	....	....	....	02N	.02	.002	....	22
5	....	....	....	02N	.02	001	....	22
6	....	....	....	.02N	.02	003	....	22
9	02	.02	.02	02	.02	.001	20	41
10	....	....	....	02N	.02	.002	....	41
11	.05	05	.05	05	.02	003	....	41
12	....	....	....	02N	.02	002	2	43
13	....	....	....	.02N	.02	.001	....	43
16	....	....	....	02N	.02	003	....	43
17	....	....	....	02N	02	005	....	43
18	....	....	....	02N	.05	.009	....	43
19	....	....	....	05N	.02	004	....	43
20	....	....	....	02N	.02	003	....	43
23	....	....	....	.02N	02	.002	....	43
24	....	....	....	02N	02	000	....	43
25	Exchange Closed: Christmas							
26	....	....	....	02N	.02	000	....	43
27	....	....	....	02N	.02	000	....	43
30	....	....	....	02N	02	.000	....	43
31	....	....	....	02N	.02	.000	....	43

FEBRUARY 1986 540 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	1.80	1.80	1.80	1.80	1.40	333	20	20
31	1.20	1.20	1.20	1.20	1.05	.271	10	30

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	1.00	1.00	90	262	1	31
2	80	.80	80	80	80	259	2	33
5	70	70	70	70	60	218	2	35
6	.65	65	65	65	70	238	1	36
7	....	....	....	70N	70	248	....	36
8	....	....	....	70N	65	.241	....	36
9	65	.65	65	65	62	226	3	39
12	....	....	....	62N	70	226	....	39
13	....	75B	....	75B	90	268	....	39
14	95	95	.95	95	87	259	1	39
15	80	80	80	80	80	256	4	43
16	....	....	....	80N	85	238	....	43
19	....	....	....	85N	1.05	259	....	43
20	....	....	....	1.05N	1.05	.265	....	43
21	....	....	....	1.05N	97	260	....	43
22	....	....	....	97N	1.12	293	....	43
23	....	....	1.10A	1.10A	95	252	....	43
26	90	.90	85	85	95	.261	4	47
27	1.20	1.20	1.20	1.20	87	.245	....	47
28	1.00	1.00	1.00	1.00	1.10	.284	3	50
29	1.00	1.10B	1.00	1.10B	1.20	303	10	50
30	1.20	1.20	1.00	1.00	1.10	.283	4	51

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	1.20	1.50	1.20	1.50	1.45	.339	4	54
4	1.50	1.60	1.50	1.60	1.45	339	6	56
5	1.40	1.40	1.40	1.40	1.50	350	40	93
6	1.45	1.60	1.45	1.60	1.57	355	14	106
9	2.05	2.20B	2.05	2.20B	2.15	440	18	124
10	2.20	2.20	2.00	2.00	2.00	420	38	134
11	2.00	2.05	2.00	2.00	1.95	413	53	166
12	1.45	1.75	1.45	1.75	1.65	368	18	181
13	1.65	1.65	1.35	1.35	1.40	319	22	203
16	1.50	1.50	1.25	1.25	1.20	297	21	214
17	1.20	1.20	1.20	1.20	1.20	296	22	203
18	1.15	1.15	1.00	1.00	1.00	242	11	214
19	1.00	1.00	1.00	1.00	95	.225	31	224
20	1.00	1.00	1.00	1.00	75	.204	7	221
23	....	....		75N	.75	193	3	224
24	90	95	75	90	90	222	22	226
25	90	90	90	90	90	226	18	244
26	95	95	80	87B	80	212	13	249
27	80@ 90	90	75	75	67	197	30	277
30	75	75	60	65	50	151	39	270

LIVE CATTLE OPTION ON FUTURES—PUTS

FEBRUARY 1986 54 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.60	.62	.60	.62	.60	.159	6	274
2	.55	.60	.55	55	.50	.140	16	288
3	.50	.50	.40	.40	.35	120	15	299
4	.50	.50	.50	.50	.37	.123	2	297
7	.50	.50	.40	.40	40	.131	9	305
8	.35	.35	.35	.35	.32	.117	3	304
9	.40	40	.40	.40	.45	.143	5	299
10	.55	.55	.40	.50	.45	.121	8	306
11	.40	.40	.40	40	.25	.098	6	306
14	....	....	....	.25N	.25	.100	....	305
15	.32	.32	.32	.32	.30	.112	4	309
16	.35	35	.35	.35	.25	.102	1	310
17	....	....	....	.25N	20	.098	....	310
18	.25	.25	.25	.25	.25	.085	2	310
21	....	....	....	25N	.20	.086	....	310
22	....	....	....	.20N	.10	.054	....	310
23	.10	.10	.10	.10	.15	.058	....	310
24	....	....	....	.15N	.15	.060	1	310
25	22	.22	.20	.20	.12	.059	10	314
28	....	....	....	.12N	.15	.081	....	314
29	25	30	.25	.30	.22	.094	5	318
30	.15	15	.15	.15	.07	.056	1	319
31	....	.10B	....	.10B	.10	.047	....	318

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.10	.033	....	318
4	10	.10	.10	.10	10	.033	3	315
5	....	....	....	10N	.10	.032	....	315
6	....	....	....	.10N	.10	.032	....	315
7	....	....	....	.10N	.10	.029	....	315
8	....	....	....	10N	10	.034	....	315
11	....	....	....	10N	10	.028	....	315
12	....	....	....	.10N	10	.035	....	315
13	....	....	....	.10N	.15	.053	....	315
14	....	....	....	15N	15	.059	....	315
15	....	....	....	15N	.20	.076	....	315
18	....	....	....	.20N	.15	.054	....	315
19	.15	.15	.15	15	10	.039	2	315
20	.15	15	15	15	10	.033	13	325
21	....	....	....	10N	.10	.026	....	325
22	....	....	....	10N	10	.028	....	312
25	.17	.17	17	.17	10	.015	10	312
26	.10	10	.10	.10	10	.009	4	316
27	.07	07	07	07	02	.008	....	312
28	Exchange Closed: Thanksgiving Day							
29	....	....	....	.02N	02	.005	....	312

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.02N	02	006	5	312
3	....	....	....	02N	05	.010	....	320
4	....	....	....	.05N	05	012	....	320
5	....	....	....	05N	02	007	....	320
6	....	....	....	02N	02	017	....	320
9	....	....	....	02N	05	007	....	320
10	....	....	....	05N	05	013	....	320
11	....	....	....	05N	05	015	....	320
12	05	.05	05	05	05	014	8	320
13	....	....	....	05N	05	.009	....	320
16	....	....	....	05N	07	020	....	320
17	10	10	10	10	10	026	....	320
18	....	....	....	10N	10	041	1	321
19	....	....	....	10N	10	024	....	321
20	....	....	....	10N	07	019	....	308
23	07	07	07	07	05	014	1	307
24	....	....	....	05N	05	.004	....	307
25	Exchange Closed: Christmas							
26	....	....	....	05N	02	.002	....	307
27	....	....	....	02N	02	003	....	310
30	05	05	05	05	05	.006	5	305
31	....			05N	05	.004	....	305

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 56 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	1.40	1.40	1.40	1.40	1.40	.308	....	....
23....	....	....	....	1.40N	1.30	.293	5	5
24....	....	....	....	1.30N	1.50	.341	....	5
25....	....	1.60B	....	1.60B	1.80	.372	....	5
26....	....	....	....	1.80N	1.80	.410	....	5
29....	....	2.10B	1.50A	2.10B	2.27	.444	....	5
30....	....	....	....	2.27N	2.20	.427	....	5
31....	1.75	1.75	1.75	1.75	1.65	.359	7	12

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.65N	1.35	.338	....	12
2....	....	1.40B	....	1.40B	1.40	.335	....	12
5....	1.35	1.35	1.35	1.35	1.05	.288	2	14
6....	1.25	1.25	1.25	1.25	1.15	.312	18	32
7....	....	....	....	1.15N	1.20	.323	....	32
8....	1.15@.20	1.20	1.15	1.20	1.15	.316	....	32
9....	1.15	1.15	1.15	1.15	1.05	.298	11	43
12....	1.10	1.10	1.10	1.10	1.15	.300	3	46
13....	1.30	1.40	1.30	1.40	1.50	.347	9	55
14....	....	....	....	1.50N	1.45	.337	....	56
15....	....	....	1.35A	1.35A	1.45	.334	....	55
16....	....	....	....	1.45N	1.45	.331	....	55
19....	....	1.60B	....	1.60B	1.70	.356	....	55
20....	....	....	....	1.70N	1.70	.363	....	55
21....	1.80	1.80	1.50	1.50	1.60	.358	8	61
22....	1.70	1.70	1.70	1.70	1.85	.395	1	61
23....	1.75	1.75	1.75	1.75	1.55	.349	6	67
26....	1.40	1.40	1.35	1.35	1.60	.360	8	75
27....	1.90	1.90	1.50A	1.50A	1.50	.342	4	75
28....	....	1.60B	....	1.60B	1.80	.388	....	75
29....	1.70	1.70	1.60	1.70B	1.95	.408	2	76
30....	1.80	1.80	1.75	1.75	1.80	.387	14	80

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.92	2.45	1.90	2.40	2.27	.451	80	146
4....	2.35	2.70	2.30	2.30	2.30	.451	55	199
5....	2.10	2.25B	2.10	2.25B	2.40	.463	9	208
6....	2.50	2.60	2.45	2.60	2.45	.469	15	213
9....	2.90	3.35	2.90	3.35	3.20	.552	93	303
10....	3.10	3.10	3.10	3.10	3.02	.533	4	301
11....	....	....	3.00A	3.00A	2.95	.526	7	308
12....	2.50	2.50	2.20A	2.45	2.57	.480	8	311
13....	2.80	2.80	2.10	2.10	2.15	.427	27	327
16....	2.20	2.20	2.15	2.15	2.00	.404	11	333
17....	2.00	2.10	2.00	2.10	2.00	.404	31	363
18....	2.00	2.00	1.80	1.80	1.60	.342	16	379
19....	1.40	1.60	1.40	1.60	1.52	.323	75	449
20....	1.60	1.65	1.60	1.60A	1.50	.298	13	460
23....	1.55	1.70	1.40	1.45A	1.35	.285	25	482
24....	1.75	1.75	1.50A	1.50A	1.50	.321	3	485
25....	1.35	1.50	1.35	1.40	1.40	.326	131	524
26....	1.40	1.50	1.25	1.40A	1.32	.309	30	534
27....	1.40	1.40	1.10	1.10	1.20	.291	18	540
30....	1.00	1.00	.95	.95	.87	.234	11	543

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 56 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.00	1.00	1.00	1.00	.246	26	564
2....	.90	1.10	.80	.90	.82	.220	30	566
3....	.82	.82	.75	.75	.70	.194	36	599
4....	.75	.77	.70	.70	.70	.198	21	598
7....	.75	.85	.75	.80	.77	.211	17	610
8....	.70	.70	.70	.70	.65	.192	9	610
9....	.80	.85	.70	.70	.80	.228	11	616
10....	.90	.95B	.75	.75	.70	.199	16	618
11....	.70	.70	.60	.60	.52	.166	7	623
14....	.45	.50	.45	.45	.45	.170	16	616
15....	.60	.60	.55	.55	.55	.188	4	618
16....	.70	.70	.60	.60	.50	.174	3	621
17....	.50	.50	.50	.50	.40	.169	13	634
18....	.42	.42	.42	.42	.40	.150	34	611
21....	....	....	....	.40N	.32	.152	1	612
22....	.25	.35	.25	.35	.25	.110	14	590
23....	.30	.30	.30	.30	.30	.118	2	592
24....	....	....	....	.30N	.30	.121	....	592
25....	....	.35B	....	.35B	.30	.119	....	592
28....	.35	.35	.35	.35	.35	.156	....	592
29....	.45	.45	.45	.45	.50	.177	10	599
30....	.45	.45	.37A	.37A	.25	.116	8	607
31....	.25	.25	.25	.25	.20	.101	2	607

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.20N	.20	.075	....	607
4....	.20	.20	.20	.20	.20	.076	60	606
5....	....	.25B	....	.25B	.25	.074	....	566
6....	.20	.25	.20	.25	.22	.075	31	579
7....	.20	.20	.20	.20	.20	.069	122	579
8....	....	....	....	.20N	.20	.081	....	579
11....	....	....	....	.20N	.20	.068	....	579
12....	....	....	....	.20N	.20	.064	....	574
13....	.30	.30	.30	.30	.35	.118	6	569
14....	.35	.35	.35	.35	.37	.130	5	569
15....	....	.40B	....	.40B	.45	.158	....	569
18....	.40	.50	.40	.45A	.35	.124	13	575
19....	....	....	.30A	.30A	.25	.096	2	577
20....	.25	.30B	.25	.25	.25	.084	14	593
21....	....	....	....	.25N	.25	.068	....	593
22....	.30	.30	.25	.25	.25	.075	6	573
25....	.25	.25	.17	.17	.20	.046	38	558
26....	.15	.15	.10	.15	.15	.031	35	540
27....	.12	.12	.12	.12	.10	.028	10	535
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.10N	.07	.019	....	535

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.07N	.07	.022	....	535
3....	....	.10B	....	.10B	.15	.035	....	536
4....	....	....	....	.15N	.15	.042	15	528
5....	.15	.15	.10	.10	.05	.027	10	531
6....	....	.10B	....	.10B	.10	.056	....	531
9....	....	....	....	.10N	.07	.027	....	531
10....	....	....	....	.07N	.10	.047	....	531
11....	.12	.17	.12	.17	.15	.053	20	523
12....	.20	.20	.20	.20	.17	.050	25	548
13....	.12	.12	.12	.12	.10	.037	5	553
16....	....	....	....	.10N	.17	.072	2	551
17....	.20	.25	.20	.22	.22	.089	104	453
18....	.25	.25	.25	.25	.30	.127	14	445
19....	.30@.35	.35	.30	.32	.30	.085	33	457
20....	.25	.30	.25	.30	.25	.072	3	459
23....	.25	.25	.25	.25	.20	.063	1	460
24....	.12	.12	.12	.12	.12	.023	2	462
25....	Exchange Closed; Christmas							
26....	....	....	....	.12N	.05	.014	....	460
27....	.07	.10	.05	.05	.07	.024	145	576
30....	.15	.15	.15	.15	.10	.037	20	579
31....	.15	.15	.12	.12	.10	.033	....	579

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 58 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	1.30	1.30	1.30	1.30	1.20	.327	10	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.20N	1.35	.345	....	10
2....	....	1.25B	1.20	1.20	1.02	.320	20	20
3....	....	....	....	1.02N	.85	.293	....	20
4....	Exchange Closed; Independence Day							
5....	....	....	....	.85N	.75	.277	....	20
8....	....	....	....	.75N	.82	.291	....	20
9....	....	....	....	.82N	.82	.293	....	20
10....	....	....	....	.82N	.87	.300	....	20
11....	....	1.05B	....	1.05B	1.05	.304	....	20
12....	....	....	....	1.05N	1.20	.320	....	20
15....	1.60	1.60	1.60	1.60	1.60	.363	3	20
16....	....	....	....	1.60N	1.40	.338	....	20
17....	....	....	....	1.40N	1.52	.353	....	20
18....	....	....	....	1.52N	1.55	.358	....	20
19....	....	....	....	1.55N	1.60	.365	....	20
22....	1.80	1.85B	1.80	1.85B	1.85	.395	10	30
23....	1.75	1.75	1.55A	1.70	1.65	.378	4	27
24....	....	1.90B	....	1.90B	2.10	.431	....	27
25....	2.35	2.70	2.35	2.70	2.65	.464	6	27
26....	2.20	2.95B	2.90	2.90	3.30	.504	12	39
29....	3.30	3.30	3.30	3.30	3.30	.539	5	44
30....	....	....	....	3.30N	3.20	.522	....	44
31....	2.50	2.50	2.45A	2.45A	2.40	.452	2	44

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.25	2.25	2.20	2.20	2.10	.418	28	72
2....	2.20	2.30	2.15	2.15	2.15	.415	17	84
5....	2.05	2.05	1.90	1.90	1.65	.365	16	94
6....	1.95	1.95	1.95	1.95	1.65	.391	7	101
7....	2.00	2.00	1.95	1.95	1.95	.404	9	105
8....	....	....	1.90A	1.90A	1.92	.396	....	99
9....	....	....	1.90A	1.90A	1.70	.377	....	99
12....	1.80	1.80	1.80	1.80	1.70	.379	2	101
13....	1.80	2.10	1.80	2.10	2.27	.431	10	109
14....	....	2.35B	....	2.35B	2.17	.420	4	111
15....	2.20	2.20	2.15	2.15	2.20	.417	23	129
16....	2.20	2.35	2.20	2.35	2.35	.431	16	144
19....	2.40	2.80	2.30	2.50A	2.50	.459	20	148
20....	2.60	2.65	2.55A	2.55A	2.60	.467	19	167
21....	2.70	2.70	2.35	2.35	2.50	.462	11	174
22....	2.70	2.70	2.60	2.60	2.80	.501	22	196
23....	....	....	2.60A	2.60A	2.40	.453	5	197
26....	2.15	2.30	2.15	2.20	2.50	.466	27	224
27....	2.50	2.50	2.45A	2.45A	2.32	.447	8	232
28....	2.35	2.40	2.35	2.40	2.75	.496	58	282
29....	2.95	2.95	2.95	2.95	2.95	.518	....	282
30....	....	....	2.80A	2.80A	2.72	.496	6	287

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.75	3.20	2.75	3.20	3.35	.562	7	292
4....	3.50	3.50	3.50	3.50	3.37	.562	5	292
5....	3.35	3.35	3.20	3.20	3.35	.575	10	292
6....	3.25	3.70	3.25	3.70	3.55	.581	10	292
9....	3.80	4.25	3.80	4.25	4.50	.657	120	267
10....	4.20	4.30	4.05	4.05	4.30	.639	61	242
11....	4.20	4.40B	4.20	4.20	4.20	.633	1	230
12....	3.55	3.55	3.55	3.55	3.72	.589	12	237
13....	3.35	3.35	3.35	3.35	3.15	.537	1	238
16....	2.90	2.90	2.90	2.90	2.95	.515	....	238
17....	3.00	3.00	3.00	3.00	2.95	.515	17	245
18....	2.80	3.00	2.80	2.80A	2.50	.450	8	221
19....	2.40	2.75	2.20	2.75	2.35	.430	15	236
20....	2.35	2.35	2.25	2.25	2.05	.403	48	248
23....	2.20	2.30	2.05	2.15	2.00	.390	39	274
24....	2.60	2.60	2.25	2.30	2.35	.431	27	297
25....	2.20	2.30	2.05	2.20	2.30	.436	73	310
26....	2.20	2.30	2.15	2.20	2.10	.418	26	330
27....	2.15	2.15	2.00	2.00	1.97	.399	21	351
30....	2.10	2.10	1.50	1.50	1.50	.335	150	487

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 58 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.75	1.80	1.65	1.70	1.60	.346	78	543
2....	1.50	1.75	1.45	1.50	1.45	.318	82	586
3....	1.35	1.40	1.25	1.35	1.15	.287	89	675
4....	1.30	1.40	1.15	1.20B	1.15	.293	79	693
7....	1.35	1.40	1.35	1.37	1.32	.309	20	694
8....	1.25	1.25	1.10	1.20	1.15	.286	222	904
9....	1.25	1.45	1.25	1.40	1.37	.331	74	978
10....	1.40	1.40	1.20	1.20	1.20	.296	[illegible]	998
11....	1.20	1.20	1.05	1.05	1.00	.256	66	1064
14....	1.00	1.05	.90	1.05	.90	.262	55	1111
15....	....	1.20	1.20	1.20	1.02	.285	47	1131
16....	1.20	1.25	1.00	1.00	.90	.268	55	1176
17....	1.00	1.00	.90	.90	.80	.262	23	1193
18....	.95	.95	.70	.70	.75	.238	66	1284
21....	.75	.75	.65	.70	.67	.242	68	1290
22....	.55	.70	.55	.60	.55	.194	71	1324
23....	.70	.75	.65	.65	.55	.206	22	1341
24....	.57	.70	.57	.65	.62	.212	21	1352
25....	.70	.75	.65	.65	.60	.210	19	1369
28....	.60	.65	.60	.65	.75	.264	11	1381
29....	.95	1.00	.90	.95A	.95	.292	26	1389
30....	.85@.90	.90	.70	.70	.55	.208	23	1401
31....	.60	.60	.50	.60B	.57	.186	41	1405

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.50	.55	.50	.50	.50	.146	382	1771
4....	.50	.60	.50	.60	.40	.150	9	1777
5....	.40	.55	.40	.55	.40	.147	44	1767
6....	.50	.55B	.45	.55B	.40	.149	127	1762
7....	.50	.55	.45	.45	.45	.140	130	1764
8....	.50	.50	.40	.45B	.45	.159	22	1759
11....	.50	.50	.45	.45	.45	.141	120	1665
12....	.45	.45	.42	.45	.47	.167	26	1689
13....	.55	.80	.55	.70	.65	.222	24	1681
14....	.80	.90	.65	.80B	.75	.239	75	1668
15....	.85	1.00	.80	1.00	.95	.283	30	1665
18....	1.05	1.05	.80	.80	.75	.235	35	1698
19....	.85	.85	.62	.65B	.57	.190	63	1737
20....	.55	.70	.55	.60	.60	.174	46	1773
21....	.55	.60	.50	.50	.50	.148	43	1802
22....	.50	.50	.50	.50	.50	.160	39	1835
25....	.50	.50	.35	.35	.35	.111	106	1814
26....	.35	.35	.25	.25	.25	.081	162	1747
27....	.20	.25	.20	.20	.22	.074	39	1714
28....	Exchange Closed; Thanksgiving Day							
29....	.20	.20	.15	.17	.15	.056	72	1714

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 58 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.15	20	.15	.17	.17	.064	61	1710
3....	....	30	.25	.25	.25	.093	28	1715
4....	....	....	....	.25N	.25	.109	5	1726
5....	.25	25	.22A	.22A	.15	.078	1	1719
6....	....	35	.27	35	.30	.138	14	1712
9....	.30	35B	20	.25	.22	.081	60	1715
10....	.35	40	35	.35	.32	.126	27	1715
11....	.30	40	30	.40	.37	.139	64	1700
12....	.40	45	40	40	.37	.135	23	1713
13....	.35	35	27	.27	.27	.107	10	1712
16....	....	50B	....	.50B	.52	.185	....	1713
17....	62	70	55	65	57	219	319	1706
18....	.70@.72	1.00	.60	1.00	90	289	110	1729
19....	.72	80	72	.72	.70	.218	85	1775
20....	70	.70	55	60	57	195	320	1859
23....	60	60	.55	.57	55	183	89	1852
24....	.30	37	.25	.25	.25	.087	61	1856
25....	Exchange Closed; Christmas							
26....	.25	.25	15	.22	.15	.061	180	1802
27....	20	22	17	.20	.25	.096	52	1774
30....	.25	40	.25	.40	.35	.141	91	1736
31....	.32	42	.32	.35	32	133	114	1680

FEBRUARY 1986 60 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	2.22	2.22	2.17	2.17	2.00	.413	20	20
28....	....	....	....	2.00N	1.97	.400	....	20

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.87N	2.10	.420	....	20
2....	....	....	....	2.10N	1.87	.393	....	20
3....	....	....	....	1.87N	1.60	.364	....	20
4....	Exchange Closed; Independence Day							
5....	....	....	1.50A	1.50A	1.40	.347	....	20
8....	....	....	....	1.40N	1.47	.362	....	20
9....	....	....	....	1.47N	1.50	.365	....	20
10....	....	....	....	1.50N	1.55	.373	....	20
11....	....	1.70B	....	1.70B	1.65	.377	....	20
12....	....	....	....	1.65N	1.90	.395	....	20
15....	2.30	2.40	2.30	2.40	2.40	.449	2	22
16....	....	....	....	2.40N	2.15	.423	5	27
17....	....	2.30B	....	2.30B	2.27	.439	....	27
18....	2.55	2.55	2.55	2.55	2.25	.444	4	31
19....	....	2.40B	....	2.40B	2.47	.452	....	31
22....	2.65	2.90B	2.65	2.90B	2.85	.484	1	32
23....	2.30	2.55B	2.30	2.50	2.52	.466	6	38
24....	....	....	....	2.52N	3.12	.522	....	38
25....	3.40	3.45B	3.40	3.45B	3.55	.555	8	42
26....	....	....	....	3.55N	3.85	.594	....	42
29....	....	4.40B	....	4.40B	4.70	.628	3	45
30....	....	....	....	4.70N	4.50	.613	....	45
31....	3.45	3.45	3.45	3.45	3.55	.544	7	38

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.15	3.15	3.10A	3.10A	3.10	.498	40	61
2....	....	....	....	3.10N	3.05	.496	10	61
5....	....	....	....	3.05N	2.45	.445	....	61
6....	2.85	2.85	2.85	2.85	2.75	.472	16	69
7....	....	....	....	2.75N	2.90	.485	....	69
8....	3.00	3.00	3.00	3.00	2.85	.477	1	69
9....	....	....	2.80A	2.80A	2.55	.458	....	69
12....	2.75	2.75	2.75	2.75	2.60	.461	1	70
13....	3.30	3.30	3.30	3.30	3.32	.514	4	72
14....	....	3.60B	....	3.60B	3.17	.504	....	72
15....	....	....	....	3.17N	3.25	.501	....	72
16....	....	....	....	3.25N	3.40	.532	....	72
19....	....	....	....	3.40N	3.67	.561	....	72
20....	....	....	....	3.67N	3.70	.570	....	72
21....	3.70	3.70	3.70	3.70	3.60	.565	6	67
22....	....	3.70B	....	3.70B	4.00	.604	10	67
23....	3.20	3.20	3.20	3.20	3.45	.556	2	67
26....	3.20	3.20	3.20	3.20	3.65	.571	7	68
27....	....	....	....	3.65N	3.40	.553	....	65
28....	....	3.72B	....	3.40N	3.72	.600	....	65
29....	....	....	....	3.72N	4.17	.622	....	65
30....	4.02	4.02	4.02	4.02	3.92	.601	6	65

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 60 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	4.40	4.40	4.40	4.40	4.70	.665	20	65
4....	4.60	4.60	4.60	4.60	4.72	.666	1	66
5....	....	....	....	4.72N	4.90	.678	2	61
6....	....	....	....	4.90N	4.95	.684	4	57
9....	5.55	5.55	5.55	5.55	6.05	.748	1	57
10....	....	....	6.00A	6.00A	5.80	.732	....	57
11....	....	....	....	5.80N	5.70	.727	....	56
12....	....	....	....	5.70N	5.10	.688	....	56
13....	....	....	4.80A	4.80A	4.55	.641	....	56
16....	....	....	....	4.55N	4.15	.621	....	56
17....	4.10	4.10	4.10	4.10	4.15	.621	1	56
18....	....	....	....	4.15N	3.50	.558	....	56
19....	....	....	....	3.50N	3.32	.538	....	56
20....	3.20	3.20	3.20	3.20	3.02	.511	1	57
23....	3.15	3.25	3.15	3.20A	2.95	.500	1	58
24....	3.25	3.50	3.00	3.00	3.37	.542	14	72
25....	....	....	....	3.37N	3.40	.548	20	82
26....	3.35@3.30	3.35	3.30	3.30	3.12	.530	2	83
27....	3.20	3.20	3.10	3.10	2.92	.510	17	99
30....	3.00	3.00	2.50	2.50	2.27	.444	9	93

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.45	2.50B	2.40	2.50B	2.50	.459	3	83
2....	2.55	2.65	2.30	2.40	2.25	.427	109	179
3....	2.10	2.10	1.75	1.87B	1.87	.393	32	188
4....	2.05	2.05	1.90	1.95	1.85	.400	59	227
7....	2.05	2.25	2.05	2.25	2.10	.420	21	244
8....	1.95	1.95	1.85	1.90	1.87	.395	33	263
9....	2.00	2.20	2.00	2.20	2.22	.445	50	300
10....	2.30	2.35	2.00	2.00	1.95	.407	19	315
11....	1.85	1.85	1.75	1.75	1.62	.361	45	349
14....	1.65	1.75	1.50	1.60@1.70	1.60	.371	40	375
15....	1.65	1.80	1.62	1.75	1.72	.397	33	391
16....	1.80	1.85	1.60	1.60	1.52	.378	43	420
17....	1.50	1.50	1.45	1.45	1.45	.372	47	466
18....	1.55	1.55	1.25	1.25	1.30	.344	171	625
21....	1.40	1.45	1.20	1.40	1.25	.351	104	685
22....	1.20	1.22	1.10	1.10	1.05	.305	57	728
23....	1.20	1.25	1.10	1.10	1.10	.320	70	762
24....	1.15	1.20	1.15	1.17	1.20	.329	168	854
25....	1.20	1.30	1.20	1.20A	1.12	.327	96	927
28....	1.10	1.40	1.05	1.40	1.45	.394	92	977
29....	1.55	1.87	1.55	1.75	1.65	.428	36	1002
30....	1.60	1.65	1.00	1.05@1.07	1.07	.328	485	1303
31....	1.00	1.10	.95	1.05B	1.00	.300	402	1556

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.02	.82	.82	.80	.248	159	1646
4....	.90	.90	.75	.85B	.80	.255	54	1665
5....	.85@.80	1.00	.80	.85	.82	.253	169	1746
6....	1.00	1.10	.90	.90	.80	.256	207	1852
7....	.90	.95	.80	.80	.75	.243	79	1904
8....	.75	.95B	.75	.95B	.87	.271	58	1914
11....	1.00	1.00	.90	.90	.80	.248	82	1979
12....	.85	.95	.82	.95B	.95	.285	16	1978
13....	1.05	1.30	1.00	1.30	1.30	.358	28	1997
14....	1.35@1.40	1.60	1.30	1.55@1.50	1.40	.381	131	2066
15....	1.52	1.70	1.50	1.70B	1.72	.434	123	2124
18....	1.65@1.67	1.77	1.55	1.55	1.40	.380	127	2137
19....	1.40	1.42	1.15	1.20	1.15	.324	479	2392
20....	1.07	1.30	1.07	1.15A	1.15	.303	281	2638
21....	1.10	1.20	.95	.95	.92	.268	178	2696
22....	1.00	1.05	.95	1.05	1.00	.287	267	2852
25....	.90	.90	.70	.75	.70	.217	151	2963
26....	.75	.75	.55	.55	.55	.171	345	2932
27....	.50	.55	.42	.47	.45	.159	123	2093
28....	Exchange Closed; Thanksgiving Day							
29....	.40	.40	.35	.35	.35	.129	51	3015

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 60 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.30	.40	.30	40	.32	.146	199	3018
3....	.40	.60	.40	.52	.55	.198	107	2996
4....	.55	.60	.47	.60	.62	.226	60	2991
5....	.57@.60	.65	.50	.50	.45	.176	105	3015
6....	.60	.85	.60	.85	.80	.274	164	3028
9....	.80	.80	.50	.50	.50	.186	126	3101
10....	.57	1.00	.57	.80	.80	.263	210	3011
11....	.70	1.00	.70	.90A	.90	.285	356	3029
12....	1.00	1.17	.85	.87	.82	.281	356	3260
13....	.82	.82	.62	.65B	.65	.237	280	3355
16....	.70	1.25	.65	1.20	1.12	.363	271	3390
17....	1.20	1.30	1.00	1.30	1.27	.412	349	3428
18....	1.40	1.90	1.20	1.90	1.72	.501	287	3484
19....	1.52	1.60	1.45A	1.45A	1.40	.416	173	3493
20....	1.40	1.40	1.10	1.30	1.27	.388	218	3496
23....	1.22	1.22	1.07	1.22	1.17	.382	115	3500
24....	.70	.75	.55	.60	.55	.228	239	3529
25....	Exchange Closed; Christmas							
26....	.60	.60	.45	.50	.45	.181	416	3407
27....	.50	.62B	.45	.62B	.65	.255	61	3395
30....	.65	1.00	.65	1.00	.95	.348	128	3397
31....	1.00	1.10	.80	.95	.90	.339	383	3501

FEBRUARY 1986 62 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15....	3.25	3.25	3.25	3.25	3.45	.534	3	3
16....	....	....	....	3.45N	3.15	.508	....	3
17....	....	3.25B	....	3.25B	3.35	.525	....	3
18....	....	....	....	3.35N	3.40	.530	....	3
19....	3.10	3.10	3.10	3.10	3.35	.538	1	2
22....	....	3.55B	....	3.55B	3.75	.571	....	2
23....	....	....	....	3.75N	3.65	.554	....	2
24....	4.20	4.25B	4.20	4.25B	4.30	.608	2	....
31....	....	....	....	6.00N	5.00	.631	....	....

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	....	....	....	4.45N	4.60	.629	....	....
20....	....	....	....	5.00N	5.05	.665	....	....
21....	....	....	....	5.05N	4.95	.660	....	....
22....	....	....	....	4.95N	5.42	.697	....	....
23....	....	....	....	5.42N	4.85	.653	....	....
27....	5.00	5.00	4.90	4.90	4.72	.651	33	33
28....	....	....	....	4.72N	5.35	.695	....	33
29....	....	....	....	5.35N	5.62	.715	....	33
30....	....	....	....	5.62N	5.32	.697	....	33

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 62 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	5.32N	6.25	.754	....	33
4....	....	....	....	6.25N	6.25	.755	....	33
5....	....	....	6.20A	6.20A	6.45	.766	....	33
6....	....	....	....	6.45N	6.57	.771	....	33
9....	....	....	....	6.57N	7.75	.822	....	33
10....	....	....	7.65A	7.65A	7.50	.809	....	33
11....	....	....	....	7.50N	7.40	.806	....	33
12....	....	....	....	7.40N	6.67	.773	....	33
13....	....	....	6.20A	6.20A	6.05	.732	....	33
16....	....	....	....	6.05N	5.65	.715	....	33
17....	....	....	....	5.95N	5.65	.716	....	33
18....	5.35	5.35	5.35	5.35	4.75	.659	3	36
19....	....	....	....	4.75N	4.50	.641	3	39
20....	4.50	4.50	4.40	4.40	4.25	.616	6	45
23....	4.40	4.40	4.40	4.40	4.15	.606	2	45
24....	....	....	....	4.15N	4.62	.646	....	45
25....	....	....	....	4.62N	4.67	.652	5	50
26....	....	....	....	4.67N	4.35	.636	....	50
27....	....	4.40B	....	4.35N	4.12	.618	....	50
30....	4.00	4.15B	4.00	4.00	3.37	.554	3	53

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.52	3.52	3.45A	3.50B	3.55	.570	2	55
2....	....	....	....	3.55N	3.22	.538	....	55
3....	2.95	3.00	2.80A	2.80A	2.82	.504	8	63
4....	....	2.95B	....	2.95B	2.95	.511	3	66
7....	3.05	3.25	3.05	3.15B	3.15	.533	3	68
8....	3.00	3.00	2.65	2.60	2.82	.508	16	79
9....	3.10	3.10	3.10	3.10	3.30	.560	3	82
10....	3.15	3.35B	3.15	3.20	2.95	.521	19	101
11....	....	....	2.60A	2.60A	2.45	.474	....	101
14....	2.50	2.50	2.25	2.50B	2.45	.486	125	180
15....	2.55@.50	2.60B	2.47	2.50	2.65	.514	250	389
16....	2.70	2.80	2.50	2.50	2.42	.495	26	403
17....	2.45	2.50	2.15	2.50	2.35	.489	279	664
18....	2.30	2.40B	2.00	2.00	2.00	.460	131	749
21....	2.15	2.20	1.80	1.97	2.15	.469	135	812
22....	2.15	2.15	1.80	1.80	1.80	.432	137	880
23....	1.95	2.25	1.95	2.20A	1.90	.450	40	898
24....	2.05	2.15	1.97	2.05	2.05	.460	46	916
25....	2.10@.15	2.20	2.05	2.05	2.00	.459	91	956
28....	1.87	2.50	1.87	2.50	2.42	.533	44	976
29....	2.80	2.80	2.50	2.80	2.70	.568	49	994
30....	2.70	2.70	2.00	2.05	1.90	.464	57	1003
31....	1.55	1.90	1.55	1.90	1.80	.434	98	1052

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.80	1.80	1.45	1.45	1.45	.374	133	1161
4....	1.60	1.60	1.40	1.60	1.45	.385	247	1273
5....	1.40	1.70	1.40	1.50	1.50	.383	84	1284
6....	1.70	1.75	1.50	1.50	1.50	.388	65	1316
7....	1.50	1.55	1.40	1.45	1.40	.374	79	1367
8....	1.40	1.55B	1.32	1.55B	1.60	.408	47	1403
11....	1.65	1.75	1.45	1.45	1.47	.384	87	1407
12....	1.50	1.65	1.40	1.65	1.72	.428	99	1457
13....	1.85	2.10	1.65	2.10	2.15	.509	119	1520
14....	2.25	2.47B	2.17	2.40	2.32	.535	76	1536
15....	2.62	2.70B	2.40	2.70B	2.80	.590	33	1541
18....	2.80	2.80	2.50	2.50	2.37	.539	45	1533
19....	2.15	2.27	1.90	2.10	1.97	.479	141	1590
20....	1.90	2.10	1.90	2.10	1.90	.458	86	1628
21....	1.90@.87	1.90	1.67	1.67	1.65	.418	110	1658
22....	1.77	1.60	1.65	1.80	1.77	.441	99	1701
25....	1.60	1.60	1.20	1.25	1.27	.361	317	1854
26....	1.20	1.25	1.00	1.00	1.00	.301	392	2106
27....	1.02@1.00	1.05	.90	.90	.90	.286	302	2240
28....	Exchange Closed; Thanksgiving Day							
29....	.85	.85	.75	.75	.75	.245	147	2311

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 62 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.72	.80	.67	.75	.77	.274	158	2437
3....	.85	1.25	.85	1.15	1.15	.347	151	2499
4....	1.07	1.20	1.05	1.15	1.22	[illegible]	216	[illegible]
5....	1.10	1.25	.90	.95	.95	.321	[illegible]	2619
6....	1.00	1.65	1.00	1.60	1.57	.449	199	2732
9....	1.50@.50	1.60	1.00	1.00	1.05	.342	658	2762
10....	1.10	1.85	1.10	1.50	1.52	.443	595	2831
11....	1.45	1.80	1.40	1.72	1.67	.472	287	2866
12....	1.85	2.05B	1.60	1.70	1.62	.469	236	2862
13....	1.55@.50	1.55	1.25	1.30@.25	1.35	.418	272	2966
16....	1.30	2.20	1.30	2.15	2.15	.570	324	3032
17....	2.25	2.45	1.95	2.30B	2.35	.623	239	2947
18....	2.50	3.15	2.20	3.15	2.95	.707	216	2911
19....	2.82	2.82	2.50	2.50	2.47	.632	35	2917
20....	2.32@.40	2.45	2.05	2.25	2.30	.608	225	2800
23....	2.30	2.30	2.12	2.20	2.17	.611	87	2824
24....	1.45	1.50	1.20	1.20	1.30	.439	292	2885
25....	Exchange Closed; Christmas							
26....	1.30	1.30	1.05	1.15A	1.07	.383	249	2916
27....	1.10@.07	1.35	1.05	1.25@.35	1.45	.466	222	2922
30....	1.55@.65	2.10	1.55	2.10	1.95	.606	266	2923
31....	2.00	2.20	1.75	2.15A	1.90	.602	306	2967

FEBRUARY 1986 64 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	3.50	3.50	3.50	3.50	3.65	.599	13	13
15....	3.80	3.80	3.80	3.80	3.90	.626	2	15
16....	....	....	....	3.90N	3.62	.609	....	15
17....	....	....	....	3.62N	3.52	.604	....	15
18....	....	....	....	3.52N	3.05	.578	....	15
21....	....	....	....	3.05N	3.20	.587	....	15
22....	3.05	3.05	3.05	3.05	2.85	.563	2	15
23....	....	3.10B	....	3.10B	3.10	.582	....	15
24....	....	....	....	3.10N	3.12	.592	....	15
25....	3.10	3.20B	3.00	3.10	3.07	.591	6	21
28....	2.75	3.45	2.75	3.45	3.72	.664	31	50
29....	....	4.00B	....	4.00B	4.00	.696	....	50
30....	2.95	2.95	2.95	2.95	3.00	.600	2	50
31....	2.75	2.75	2.50	2.70B	2.75	.572	9	58

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.50	2.50	2.45	2.45	2.30	.510	31	83
4....	2.30	2.40	2.20	2.35	2.40	.525	81	155
5....	2.22	2.47	2.20	2.35	2.40	.524	56	201
6....	2.60	2.70	2.50	2.50	2.45	.530	19	220
7....	2.20	2.50B	2.15	2.25B	2.30	.516	10	230
8....	2.15	2.60	2.15	2.60	2.62	.552	127	271
11....	2.55	2.65B	2.40	2.45	2.45	.530	126	299
12....	2.45	2.55B	2.35	2.55B	2.77	.577	5	301
13....	3.00	3.12B	3.00	3.12B	3.40	.655	16	301
14....	3.40	3.50	3.40	3.50	3.85	.679	50	308
15....	3.77	4.00	3.77	4.00	4.20	.728	19	316
18....	4.10	4.10	3.80A	3.80A	3.65	.687	9	313
19....	3.50	3.50	3.00	3.05	3.15	.634	33	306
20....	3.00	3.15B	3.00	3.10	2.95	.614	11	311
21....	2.90	2.95	2.80	2.85	2.70	.576	67	378
22....	2.70	2.90	2.70	2.90@.92	2.82	.600	101	347
25....	2.70	2.70	2.15	2.25A	2.20	.523	201	512
26....	2.05	2.05	1.80	1.90@.80	1.80	.458	290	710
27....	1.80	1.80	1.62	1.67	1.67	.442	130	760
28....	Exchange Closed; Thanksgiving Day							
29....	1.60	1.65	1.45	1.47	1.40	.397	112	845

LIVE CATTLE OPTION ON FUTURES—PUTS
FEBRUARY 1986 64 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.35	1.60	1.25	1.50@.55	1.52	.436	245	872
3....	1.65	2.15B	1.65	2.05	2.07	.520	174	940
4....	2.00	2.20B	1.95A	2.20B	2.25	.562	284	953
5....	2.05	2.10	1.75A	1.75A	1.80	.494	248	1020
6....	2.20	2.60B	2.15	2.50	2.70	.628	79	1060
9....	2.30	2.30	1.90	2.00	1.96	.525	70	1084
10....	2.10	3.30	2.10	2.80	2.65	.630	115	1098
11....	2.50	2.95	2.45	2.75	2.87	.659	178	1152
12....	3.10	3.30	2.70A	2.70A	2.80	.659	79	1111
13....	2.45	2.57	2.45	2.47A	2.42	.612	30	1105
16....	2.50	3.50B	2.50	3.40	3.50	.754	33	1104
17....	3.85	3.85	3.17	3.50	3.87	.797	33	1090
18....	3.75	4.50	3.70A	4.40@.50	4.55	.857	140	1144
19....	4.10	4.20B	3.90	4.00	3.90	.808	63	1132
20....	3.80	3.80	3.52	3.52	3.57	.782	8	1136
23....	3.60	3.60	3.50	3.50	3.60	.801	4	1134
24....	2.60	2.60	2.40	2.40	2.45	.663	17	1127
25....	Exchange Closed; Christmas							
26....	2.10	2.15B	2.10	2.15B	2.10	.616	46	1089
27....	2.60	2.60	2.60	2.60	2.67	.715	51	1085
30....	2.70	3.40	2.70	3.40	3.37	.817	44	1064
31....	3.10	3.80	3.10	3.50	3.37	.818	13	1058

FEBRUARY 1986 66 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	3.60	3.60	3.60	3.60	3.65	.658	....	....
6....	....	....	....	3.65N	3.72	.664	1	1
7....	....	....	3.60A	3.60A	3.50	.652	....	1
8....	3.52	3.60B	3.52	3.52	3.92	.686	3	4
11....	....	....	....	3.92N	3.72	.668	....	4
12....	....	....	....	3.72N	4.15	.711	....	4
13....	....	....	4.10A	4.10A	4.90	.778	....	4
14....	4.90	5.00B	4.90	4.95B	5.25	.798	1	5
15....	....	....	....	5.25N	5.80	.808	....	5
18....	....	....	5.35A	5.35A	5.17	.806	....	5
19....	4.80	4.80	4.60	4.60	4.65	.765	3	5
20....	....	....	....	4.65N	4.45	.749	....	5
21....	....	....	....	4.45N	4.05	.719	....	5
22....	....	....	....	4.05N	4.22	.740	....	5
25....	....	....	3.90A	3.90A	3.50	.678	....	5
26....	3.00	3.12	3.00	3.00	2.92	.617	13	18
27....	2.80	2.80	2.70A	2.70A	2.70	.602	1	19
28....	Exchange Closed; Thanksgiving Day							
29....	2.50	2.50	2.50	2.50	2.40	.560	16	35

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.25	2.60	2.20	2.60	2.62	.604	113	143
3....	....	3.20B	....	3.20B	3.25	.684	6	144
4....	3.20	3.40B	3.10	3.40B	3.57	.722	16	152
5....	....	....	3.20A	3.20A	3.00	.664	2	151
6....	4.00	4.00	4.00	4.00	4.10	.779	3	153
9....	3.65	3.65	3.65	3.65	3.15	.696	4	155
10....	....	4.30B	....	4.25A	4.10	.786	....	155
11....	....	....	3.85A	3.85A	4.37	.810	....	155
12....	4.60	4.60	4.40A	4.40A	4.27	.811	1	155
13....	4.00@.05	4.10B	4.00	4.05	3.85	.777	18	154
16....	....	3.90B	....	3.90B	5.05	.881	....	154
17....	....	5.40B	....	5.40B	5.52	.909	....	154
18....	5.55	5.55	5.55	5.55	6.55	.942	1	154
19....	5.70	5.70	5.70	5.70	5.60	.917	3	151
20....	5.05	5.05	5.05	5.05	5.35	.909	1	151
23....	....	....	....	5.35N	5.25	.918	....	151
24....	....	....	4.10A	4.10A	3.90	.835	....	151
25....	Exchange Closed; Christmas							
26....	3.67	3.67	3.67	3.67	3.50	.808	1	152
27....	3.50	3.80	3.50	3.80	4.27	.875	5	152
30....	4.50	4.60	4.50	4.60	5.12	.936	7	152
31....	....	....	4.90A	4.90A	5.02	.936	....	152

LIVE CATTLE OPTION ON FUTURES—PUTS
APRIL 1986 56 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	1.50	1.50	1.50	1.50	1.80	.334	20	20
21	....	....	....	1.60N	1.55	.329	....	20
22	....	....	....	1.55N	1.50	.360	....	20
23	....	....	....	1.50N	1.50	.329	....	20
26	....	....	....	1.50N	1.60	.334	....	20
27	1.70	1.75B	1.70	1.70	1.50	.321	....	20
28	....	1.65B	....	1.65B	1.80	.351	2	20
29	1.95	1.95	1.95	1.95	1.95	.370	2	20
30	....	....	1.90A	1.90A	1.77	.352	....	20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	....	1.77N	1.90	.396	....	20
4	....	....	....	1.90N	2.15	.408	....	20
5	....	....	....	2.15N	2.22	.420	....	20
6	2.40	2.40	2.30	2.30	2.35	.432	3	20
9	2.80	2.95	2.80	2.95	3.00	.501	51	62
10	2.95	3.00	2.85	3.00	2.90	.482	16	78
11	....	....	....	2.90N	2.87	.480	....	75
12	....	....	....	2.87N	2.45	.430	....	74
13	....	....	....	2.45N	2.00	.384	....	74
16	2.15	2.15	2.15	2.15	2.02	.371	3	77
17	2.00	2.10B	2.00	2.00	1.97	.366	7	82
18	2.00	2.20	1.85A	2.20	1.55	.319	9	91
19	1.55	1.55	1.55	1.55	1.55	.304	1	92
20	....	....	....	1.55N	1.35	.278	....	92
23	....	....	....	1.35N	1.30	.270	....	92
24	....	....	....	1.30N	1.60	.309	....	92
25	....	....	....	1.60N	1.60	.325	....	92
26	1.60	1.60	1.60	1.60	1.55	.307	11	100
27	....	1.60B	....	1.60B	1.35	.284	....	100
30	....	....	1.30A	1.30A	1.07	.236	....	100

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.07N	1.10	.243	....	100
2	1.10	1.10	1.10	1.10	.95	.222	5	105
3	.95	.97B	.95	.97B	.97	.212	2	107
4	....	....	....	.97N	1.00	.219	....	107
7	....	....	....	1.00N	1.12	.234	....	107
8	....	....	....	1.12N	1.12	.234	1	107
9	1.05	1.25	1.05	1.25	1.20	.257	4	108
10	1.25	1.25	1.15A	1.15A	1.07	.236	1	109
11	1.00	1.00	1.00	1.00	.90	.211	6	115
14	....	....	....	.90N	.85	.213	....	115
15	....	....	....	.85N	.95	.233	....	115
16	....	....	....	.95N	.80	.221	....	115
17	.70	.70	.70	.70	.80	.225	2	115
18	.70	.70	.70	.70	.70	.210	2	115
21	....	....	....	.70N	.70	.217	....	115
22	....	....	....	.70N	.65	.187	....	115
23	....	.70B	....	.70B	.65	.195	....	115
24	....	.70B	....	.70B	.70	.196	....	115
25	.70	.70	.70	.70	.70	.191	4	119
28	....	....	....	.70N	.82	.233	....	119
29	....	....	....	.82N	.90	.246	....	119
30	....	....	.75A	.75A	.70	.185	....	119
31	.60	.60	.60	.60	.60	.190	....	119

LIVE CATTLE OPTION ON FUTURES—PUTS
APRIL 1986 56 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.60N	.60	.169	25	124
4	....	....	....	.60N	.55	.167	....	124
5	....	....	....	.55N	.55	.166	....	124
6	....	.60B	....	.60B	.60	.169	....	124
7	....	....	....	.60N	.60	.169	....	124
8	.50	.65	.50	.65	.65	.186	6	124
11	....	....	....	.65N	.60	.171	....	124
12	.62	.70	.62	.70	.65	.183	6	125
13	....	....	....	.65N	.75	.220	....	125
14	....	....	....	.75N	.85	.233	....	125
15	.85	1.10B	.85	1.10B	1.00	.263	1	125
18	1.00	1.00	1.00	1.00	.85	.238	13	125
19	.75	.77	.75	.77	.85	.220	15	134
20	....	....	....	.85N	.85	.222	....	134
21	.95	.95	.80	.80	.77	.208	5	139
22	.75	.80B	.75	.80B	.80	.227	40	127
25	.77	.77	.60	.60	.60	.190	25	134
26	.50	.50	.50	.50	.47	.150	25	140
27	.45	.50	.45	.50	.50	.140	6	137
28	Exchange Closed; Thanksgiving Day							
29	....	....	....	.50N	.42	.122	....	137

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.42N	.40	.123	....	137
3	....	....	....	.40N	.50	.150	....	137
4	....	....	....	.50N	.45	.161	....	147
5	.40	.45	.40	.45	.45	.135	14	148
6	....	....	....	.45N	.55	.171	....	148
9	....	....	....	.55N	.47	.139	....	148
10	....	....	....	.47N	.55	.169	....	148
11	....	....	....	.55N	.55	.168	....	148
12	....	....	....	.55N	.57	.176	....	148
13	....	....	....	.57N	.50	.150	....	148
16	....	....	....	.50N	.65	.201	....	148
17	....	....	....	.65N	.67	.196	....	148
18	.65	.65	.65	.65	.75	.216	2	150
19	.65	.65	.65	.65	.70	.197	3	153
20	.60	.60	.60	.60	.62	.178	19	171
23	....	....	....	.62N	.60	.174	....	171
24	....	....	....	.60N	.32	.114	....	171
25	Exchange Closed; Christmas							
26	....	....	....	.32N	.32	.096	....	171
27	....	....	....	.32N	.40	.115	....	171
30	....	....	....	.40N	.47	.150	....	171
31	....	....	....	.47N	.45	.142	....	171

APRIL 1986 58 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	3.10	3.15	3.10	3.15	3.00	.471	46	46
30	....	3.15B	....	3.15B	3.05	.474	....	46
31	....	....	....	3.05N	2.45	.414	....	46

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.45N	2.10	.382	....	46
2	....	....	2.00A	2.00A	2.00	.377	....	46
5	....	....	....	2.00N	1.65	.341	....	46
6	....	....	....	1.65N	1.90	.363	....	46
7	....	....	....	1.90N	1.95	.375	....	46
8	....	....	....	1.95N	1.87	.367	....	46
9	....	....	....	1.87N	1.70	.352	....	46
12	....	....	....	1.70N	1.72	.356	....	46
13	....	....	....	1.72N	2.10	.400	....	46
14	....	....	....	2.10N	2.0[illegible]	.391	....	46
15	....	....	....	2.00N	2.00	.391	....	46
16	....	....	....	2.00N	2.10	.391	....	46
19	....	....	....	2.10N	2.25	.414	....	46
20	2.50	2.50	2.50	2.50	2.40	.422	19	65
21	....	....	....	2.40N	2.35	.416	....	65
22	....	....	....	2.35N	2.25	.449	....	65
23	....	....	....	2.25N	2.30	.416	....	65
26	....	....	....	2.30N	2.40	.422	....	65
27	....	....	....	2.40N	2.25	.408	....	65
28	....	2.50B	....	2.50B	2.60	.441	....	65
29	2.75	2.75	2.75	2.75	2.75	.462	2	67
30	....	....	....	2.75N	2.82	.442	....	67

LIVE CATTLE OPTION ON FUTURES—PUTS

APRIL 1986 58 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	2.62N	2.97	.490	....	67
4....	....	....	....	2.97N	3.12	.502	....	67
5....	....	....	....	3.12N	3.22	.515	....	67
6....	....	....	....	3.22N	3.40	.527	....	67
9....	4.05	4.05	4.05	4.05	4.25	.582	45	44
10....	....	....	....	4.25N	4.05	.573	....	44
11....	....	....	....	4.05N	4.00	.572	....	44
12....	....	....	....	4.00N	3.50	.522	....	44
13....	....	....	3.30A	3.30A	3.00	.475	....	44
16....	....	....	....	3.00N	2.92	.462	....	44
17....	3.00	3.00	2.85A	2.85A	2.87	.457	2	44
18....	....	....	....	2.87N	2.40	.407	....	44
19....	....	....	....	2.40N	2.25	.391	....	44
20....	....	....	....	2.25N	2.05	.363	....	44
23....	2.05	2.05B	2.00	2.05B	2.00	.355	5	49
24....	2.50	2.50	2.15	2.15	2.36	.397	11	58
25....	....	....	....	2.35N	2.40	.415	....	58
26....	2.40	2.40	2.25	2.25	2.30	.396	1	58
27....	....	2.50B	....	2.50B	2.05	.371	2	58
30....	2.05	2.05	2.00A	2.00A	1.65	.318	3	59

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.65N	1.70	.325	....	56
2....	1.80	1.80	1.65A	1.65A	1.52	.301	2	58
3....	1.52	1.52	1.52	1.52	1.45	.290	2	58
4....	....	....	....	1.45N	1.55	.298	....	58
7....	....	....	....	1.55N	1.72	.317	....	58
8....	1.65	1.65	1.65	1.65	1.72	.317	1	59
9....	....	....	....	1.72N	1.82	.344	....	59
10....	1.75	1.75	1.75	1.75	1.70	.319	2	59
11....	1.50	1.50	1.50	1.50	1.42	.281	3	62
14....	1.45	1.45	1.40A	1.45	1.37	.294	11	64
15....	1.70	1.70	1.70	1.70	1.55	.317	1	64
16....	1.55	1.55	1.50	1.50	1.35	.303	10	72
17....	1.40	1.40	1.40	1.40	1.40	.309	4	72
18....	1.40	1.40	1.25	1.25	1.20	.291	19	87
21....	....	....	....	1.20N	1.22	.301	....	87
22....	1.20	1.20	1.20	1.20	1.10	.274	13	100
23....	1.25	1.25	1.20	1.20	1.20	.284	4	104
24....	1.30	1.30	1.25A	1.25A	1.17	.284	2	106
25....	1.20	1.25	1.05	1.25	1.12	.280	5	106
28....	....	....	....	1.12N	1.42	.332	2	108
29....	1.55	1.55	1.55	1.55	1.50	.348	14	122
30....	1.40	1.40	1.30	1.30	1.25	.274	42	164
31....	1.10	1.15	1.05	1.15	1.07	.281	23	185

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.05	1.05	1.00	1.00	1.02	.254	8	183
4....	....	....	....	1.02N	1.00	.253	....	183
5....	1.00	1.00	1.00	1.00	1.00	.253	1	184
6....	1.15	1.15	1.15	1.15	1.02	.257	3	197
7....	1.05	1.05	1.05	1.05	1.02	.257	3	197
8....	1.10	1.10	1.10	1.10	1.15	.278	6	202
11....	1.25	1.25	1.05A	1.05A	1.05	.261	....	202
12....	1.05	1.10	1.00	1.10	1.05	.276	37	213
13....	1.10	1.20B	1.10	1.20B	1.27	.323	24	214
14....	1.35	1.47	1.30	1.45	1.45	.339	22	225
15....	1.45	1.65B	1.45	1.65B	1.70	.375	21	239
18....	1.52	1.65	1.50	1.55	1.47	.347	17	249
19....	1.30	1.45	1.30	1.40	1.40	.326	238	487
20....	1.40	1.60B	1.40	1.60B	1.40	.328	9	490
21....	1.45	1.45	1.35	1.35	1.30	.311	47	536
22....	1.40	1.50	1.40	1.50	1.40	.335	77	613
25....	1.35	1.35	1.15	1.15	1.10	.279	50	640
26....	1.10	1.10	1.00	1.00	.95	.240	78	705
27....	.95	.95	.90	.90	.85	.226	14	719
28....	Exchange Closed; Thanksgiving Day							
29....	.85	.85	.75	.75	.75	.204	24	742

LIVE CATTLE OPTION ON FUTURES—PUTS

APRIL 1986 58 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.70	.80	.70	.75	.70	.205	78	782
3....	.85	.90	.85	.90	.95	.244	8	798
4....	.95	.95	.85	.85	.87	.258	33	791
5....	.90	.90	.85	.85	.75	.224	9	799
6....	.90	1.05	.90	1.05	1.00	.273	34	817
9....	.95@ .97	.97	.70	.70	.82	.231	101	877
10....	.90	1.10	.90	.95B	1.00	.273	29	880
11....	1.00	1.10	.95A	1.10	1.00	.272	5	881
12....	1.10	1.20	.95	.95	1.07	.282	28	881
13....	1.00	1.00	.90	.90	.87	.249	11	891
16....	1.00	1.10B	1.00	1.10B	1.15	.317	4	856
17....	1.40	1.40	1.00	1.00	1.22	.312	20	876
18....	1.10	1.15	1.05	1.15	1.35	.337	73	906
19....	1.25@1.30	1.30	1.20A	1.30	1.30	.315	185	1045
20....	1.25	1.25	1.00	1.15	1.15	.290	56	1059
23....	1.12	1.12	1.00	1.05B	1.12	.287	33	1087
24....	.95@1.00	1.00	.62	.62	.65	.204	75	1105
25....	Exchange Closed; Christmas							
26....	.70	.70	.60	.60	.60	.178	206	1044
27....	.55	.65	.55	.65	.77	.208	42	1034
30....	.80	1.00	.80	1.00	.95	.261	59	1020
31....	.95	1.05	.85	1.05	.87	.249	118	1057

APRIL 1986 60 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	3.75	3.75	3.75	3.75	3.50	.488	4	4
27....	....	....	....	3.50N	2.95	.461	....	4
30....	....	....	2.75A	2.75A	2.50	.406	....	4

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.75	2.75	2.75	2.75	2.50	.414	5	9
2....	2.40	2.50	2.40	2.50	2.25	.388	3	12
3....	2.25	2.40	2.10	2.20B	2.20	.376	16	28
4....	2.20	2.30	2.20	2.30	2.25	.385	29	46
7....	2.75	2.75	2.75	2.75	2.52	.407	....	44
8....	[illegible]	2.50	2.25	2.50	2.52	.407	53	73
9....	2.50	2.70	2.50	2.70	2.70	.436	6	77
10....	2.50	2.50	2.50	2.50	2.47	.410	14	91
11....	2.30	2.55	2.25	2.25	2.15	.380	25	96
14....	2.00	2.30	2.00	2.30	2.10	.384	48	144
15....	2.35	2.35	2.20A	2.35	2.30	.410	5	147
16....	2.30	2.40	2.30	2.40	2.07	.395	16	159
17....	2.15	2.15	2.15	2.15	2.07	.401	25	184
18....	2.15	2.20	1.85	1.85	1.87	.382	31	213
21....	2.00	2.00	2.00	2.00	1.92	.394	3	216
22....	1.90	1.90	1.75	1.85	1.80	.374	36	252
23....	2.00	2.05	1.90	2.00	1.85	.385	16	268
24....	1.95	2.00	1.90	1.90	1.85	.386	10	277
25....	1.90	1.90	1.80	1.90	1.85	.382	57	334
28....	1.85	2.12	1.85	2.00	2.22	.440	18	348
29....	2.30	2.30	2.25	2.30	2.40	.458	13	360
30....	2.20	2.30	2.00	2.00	1.80	.377	59	370
31....	1.75	1.80	1.55	1.75	1.75	.385	66	394

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.75	1.75	1.55	1.55	1.65	.355	28	402
4....	1.60	1.60	1.50	1.50	1.65	.355	5	405
5....	1.55	1.60	1.55	1.60	1.65	.354	5	410
6....	1.67	1.67	1.60	1.60	1.67	.359	52	462
7....	1.70	1.70	1.70	1.70	1.67	.360	10	472
8....	1.70	1.75	1.67	1.72	1.85	.385	80	552
11....	1.85	1.85	1.75	1.75	1.70	.367	6	554
12....	....	....	....	1.70N	1.75	.384	....	554
13....	1.80	2.00	1.80	2.00	2.10	.438	20	572
14....	2.20	2.40	2.15A	2.30B	2.25	.455	66	556
15....	2.30	2.80	2.30	2.75	2.55	.494	39	573
18....	2.65	2.65	2.40	2.40	2.35	.466	78	582
19....	2.15	2.35	2.15	2.25	2.15	.443	37	607
20....	2.25	2.25	2.25	2.25	2.20	.446	22	629
21....	2.25	2.27	2.15	2.15	2.10	.428	45	658
22....	2.15	2.30	2.15	2.30	2.20	.455	42	695
25....	2.20	2.20	1.90	1.90	1.80	.394	110	780
26....	1.80	1.80	1.50	1.50	1.45	.349	130	839
27....	1.50	1.50	1.35	1.40	1.40	.333	80	903
28....	Exchange Closed; Thanksgiving Day							
29....	1.35	1.40	1.25	1.25	1.25	.306	49	940

LIVE CATTLE OPTION ON FUTURES—PUTS
APRIL 1986 60 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.20	1.25	1.10	1.25	1.20	.310	113	987
3	1.42	1.55	1.32	1.55	1.52	357	84	1030
4	1.57	1.57	1.50	1.50	1.50	374	47	1021
5	1.50	1.50	1.40	1.45	1.32	.334	307	1285
6	1.50	1.85	1.50	1.65	1.65	.393	84	1327
9	1.50	1.60	1.35	1.35	1.40	.345	154	1365
10	1.50	1.90	1.45	1.70	1.85	.386	415	1437
11	1.60	1.75	1.50	1.75	1.65	.385	87	1454
12	1.90	1.90	1.60	1.75	1.75	.407	153	1483
13	1.65	1.65	1.50	1.50	1.55	389	66	1513
16	1.55	2.00	1.55	2.00	1.95	450	229	1564
17	2.35	2.35	1.75	1.75	2.00	444	232	1667
18	2.10	2.10	1.70	2.05B	2.22	473	226	1784
19	2.07	2.10	1.95	2.00	2.12	449	262	1817
20	2.00	2.00	1.82	1.95	1.92	.422	66	1837
23	1.92	1.92	1.80	1.85	1.92	.421	32	1861
24	1.35@1.40	1.42	1.15	1.15	1.20	.322	387	1974
25	Exchange Closed: Christmas							
26	1.20	1.20	1.05	1.10	1.17	.290	352	2192
27	1.10	1.22	1.10	1.22	1.37	.329	60	2248
30	1.40	1.65	1.37	1.60	1.75	396	159	2348
31	1.55	1.60B	1.50	1.60B	1.60	384	11	2356

APRIL 1986 62 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.90	3.90	3.90	3.90	3.90	514	...	...
5	...	...	...	3.90N	3.35	477	1	1
6	...	...	...	3.35N	3.35	501	...	1
7	...	...	...	3.35N	3.80	514	...	1
8	...	...	...	3.80N	3.75	506	...	1
9	...	...	...	3.75N	3.50	490	...	1
12	...	...	...	3.50N	3.55	495	...	1
13	...	3.90B	...	3.90B	4.25	541	...	1
14	...	...	...	4.25N	4.10	533	...	1
15	...	...	...	4.10N	4.10	533	...	1
16	...	...	...	4.10N	4.25	562	...	1
19	...	...	...	4.25N	4.50	586	...	1
20	...	...	...	4.50N	4.70	594	...	1
21	...	...	...	4.70N	4.62	589	...	1
22	...	...	...	4.62N	4.40	622	...	1
23	...	...	...	4.40N	4.50	590	...	1
26	...	...	4.10A	4.10A	4.35	598	...	1
27	...	...	...	4.35N	4.42	584	...	1
28	...	...	...	4.42N	4.95	617	...	1
29	...	...	...	4.95N	5.22	637	...	1
30	...	...	...	5.22N	4.95	619	...	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	4.95N	5.57	665	...	1
4	...	...	...	5.57N	5.77	676	...	1
5	...	...	...	5.77N	5.90	686	...	1
6	...	...	...	5.90N	6.10	700	...	1
9	...	...	...	6.10N	7.35	748	...	1
10	...	...	7.20A	7.20A	7.00	733	...	1
11	...	...	...	7.00N	6.95	732	...	1
12	...	...	...	6.95N	6.35	690	...	1
13	...	...	...	6.35N	5.50	648	...	1
16	...	...	...	5.50N	5.32	636	...	1
17	...	...	...	5.32N	5.25	632	...	1
18	...	...	...	5.25N	4.60	584	...	1
19	...	...	...	4.60N	4.40	569	...	1
20	...	...	...	4.40N	4.00	539	...	1
23	...	...	...	4.00N	3.90	532	...	1
24	...	...	...	3.90N	4.45	577	...	1
25	...	...	...	4.45N	4.60	585	...	1
26	...	...	...	4.60N	4.42	577	...	1
27	...	4.75B	...	4.75B	4.05	551	...	1
30	...	...	3.75A	3.75A	3.42	495	...	1

LIVE CATTLE OPTION ON FUTURES—PUTS
APRIL 1986 62 PUTS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	3.42N	3.45	505	...	1
2	3.60	3.60	3.40	3.40	3.15	478	5	6
3	...	...	...	3.15N	3.10	465	...	6
4	...	...	...	3.10N	3.20	476	...	6
7	...	...	...	3.20N	3.50	499	...	6
8	3.40	3.40	3.40	3.40	3.30	499	8	14
9	3.50	3.60	3.50	3.57A	3.60	529	4	18
10	...	...	...	3.60N	3.40	503	1	16
11	3.50	3.50	3.25A	3.25A	3.05	472	1	17
14	3.05	3.10	3.00	3.10	3.02	477	45	56
15	3.20	3.25B	3.20	3.20	3.27	504	1	58
16	3.25	3.25	3.25	3.25	3.00	489	15	75
17	...	...	...	3.00N	3.05	496	...	75
18	...	...	3.00A	3.00A	2.77	476	...	75
21	...	...	...	2.77N	2.85	489	...	75
22	2.70	2.90	2.70	2.90	2.70	479	17	96
23	3.05	3.05	3.05	3.05	2.80	491	3	96
24	2.90	2.90	2.85	2.85	2.77	493	11	100
25	2.90	2.90	2.75	2.75	2.77	489	30	130
28	3.05	3.05	3.05	3.05	3.30	549	17	137
29	3.30	3.35	3.30	3.35	3.45	567	8	142
30	...	...	3.37A	3.37A	2.75	485	...	142
31	2.70	2.70	2.50	2.60	2.70	494	11	153

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.60	2.60	2.60	2.60	2.55	462	4	157
4	2.50	2.50	2.40	2.45B	2.52	484	32	178
5	2.55	2.60	2.50A	2.60	2.52	464	16	130
6	2.65	2.70	2.65	2.67	2.57	470	28	217
7	2.55	2.65B	2.55	2.65B	2.65	471	12	229
8	2.60	2.60	2.50	2.55B	2.80	498	7	236
11	2.80	2.80	2.80	2.80	2.55	480	...	236
12	2.60	2.75	2.60	2.65B	2.70	498	22	256
13	2.75	3.00	2.75	3.00	3.17	553	25	236
14	3.25	3.45	3.15	3.40	3.35	571	13	244
15	...	...	...	3.35N	3.60	609	...	248
18	3.65	3.65	3.55	3.65	3.45	583	13	250
19	3.35	3.35	3.25	3.25	3.25	562	5	251
20	3.40	3.40	3.40	3.40	3.25	565	...	251
21	3.30	3.30	3.25	3.25	3.10	548	34	285
22	3.10	3.20	3.10	3.20	3.30	575	15	300
25	3.20	3.20	2.75	2.75	2.75	514	34	328
26	2.45	2.55	2.35	2.50	2.30	488	28	340
27	2.32@2.30	2.35	2.20	2.25	2.22	451	27	365
28	Exchange Closed: Thanksgiving Day							
29	2.20	2.25	1.95	1.95	1.95	423	48	394

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.95	2.20	1.95	2.00	1.97	428	31	400
3	2.25	2.50	2.25	2.30B	2.40	480	10	413
4	2.50	2.50	2.30	2.30	2.45	489	9	413
5	2.40	2.40	2.25	2.27	2.20	457	32	429
6	2.60	2.65	2.60	2.65	2.65	520	6	435
9	2.55	2.55	2.15	2.15	2.25	471	28	463
10	2.35	2.70B	2.35	2.50	2.62	525	25	488
11	2.50	2.75	2.50	2.70	2.62	525	17	496
12	2.80	2.90	2.50	2.70A	2.87	539	76	507
13	2.60	2.60	2.50	2.50	2.50	500	43	523
16	2.55	3.25	2.50	3.20A	3.05	584	22	547
17	3.00	3.15	2.75	3.15	3.10	579	46	547
18	2.92	3.15	2.92	3.15	3.40	608	56	583
19	3.20	3.20	3.00	3.15	3.22	586	17	591
20			2.75A	2.75A	2.95	559	7	577
23	2.90	2.90	2.90	2.90	2.97	561	3	580
24	2.30	2.30	1.95	2.10	2.15	457	101	672
25	Exchange Closed: Christmas							
26	2.00	2.00	1.85	1.85	1.90	422	64	699
27	1.95	2.00	1.85	1.95B	2.27	467	70	739
30	2.25	2.65	2.25	2.65	2.65	541	32	718
31	2.50	2.70	2.45	2.70	2.57	529	46	698

LIVE CATTLE OPTION ON FUTURES—PUTS

APRIL 1986 64 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	3.60	3.60	3.60	3.60	3.66	.572	6	6
5				3.65N	3.65	.573	1	7
6				3.65N	3.70	.579		7
7	3.60	3.60	3.60	3.60	3.70	.580	3	10
8	3.80	3.80	3.65	3.65	4.00	.607	44	54
11				4.00N	3.70	.591		54
12	3.60	3.60	3.60	3.60	3.87	.609	10	64
13		4.10B		4.10B	4.50	.661		64
14		4.75B		4.75B	4.70	.678		64
15				4.70N	5.36	.713		64
18	5.00	5.00	4.90	4.90	4.86	.691	10	74
19	4.75	4.75	4.60	4.60	4.56	.672	12	86
20	4.55	4.55	4.50A	4.55	4.60	.675	22	88
21	4.50	4.50	4.50	4.50	4.36	.660	3	91
22	4.40	4.50B	4.35	4.50B	4.66	.685	9	100
25	3.95	3.95	3.95	3.95	3.95	.630	7	107
26	3.45	3.45	3.45	3.45	3.45	.586	40	147
27	3.50	3.50	3.27	3.27	3.27	.570	53	200
28	Exchange Closed; Thanksgiving Day							
29	3.00	3.00	2.95	2.95	2.97	.543	200	400

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.10	3.10	2.90A	2.95	2.95	.550	335	575
3	3.65	3.65	3.35A	3.65	3.55	.602	63	653
4	3.45	3.45	3.40	3.40	3.60	.621	1	653
5	3.55	3.55	3.35	3.35	3.25	.580	12	665
6	4.15	4.15	4.10	4.10	3.90	.642	21	664
9	3.70	3.75B	3.45A	3.45A	3.40	.597	27	666
10	3.45	3.75B	3.45	3.75B	3.90	.646	4	666
11	3.60	3.65B	3.60	3.65B	3.92	.649	2	664
12	3.90	3.90	3.90	3.90	4.12	.662	9	663
13	4.00	4.00	4.00	4.00	3.70	.626		663
16		4.35B		4.35B	4.40	.705		663
17	4.20	4.20	4.20	4.20	4.45	.702	3	663
18				4.45N	4.77	.728		663
19			4.60A	4.60A	4.57	.709		663
20	4.05	4.07B	4.05	4.05	4.22	.686	100	738
23				4.22N	4.27	.689		738
24	3.00	3.30B	3.00	3.30B	3.40	.592		738
25	Exchange Closed; Christmas							
26	2.95	2.95	2.85A	2.85A	2.95	.560	82	820
27	2.95	3.40	2.95	3.40	3.40	.605	31	826
30	3.50	3.55	3.50	3.55	3.90	.677	11	834
31				3.90N	3.80	.666	1	825

APRIL 1986 66 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	4.75	4.77	4.75	4.77	4.85	.693	43	43
27				4.85N	4.67	.679		43
28	Exchange Closed; Thanksgiving Day							
29	4.15	4.15	4.15	4.15	4.27	.655		43

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				4.27N	4.35	.663	100	143
3				4.35N	4.95	.711		143
4				4.95N	5.05	.728		143
5				5.05N	4.62	.693		143
6				4.62N	5.30	.747		143
9				5.30N	4.85	.709		143
10				4.85N	5.40	.754		143
11				5.40N	5.30	.755		143
12				5.30N	5.57	.767		143
13	5.35	5.35	5.30A	5.35	5.10	.737	3	146
16				5.10N	6.05	.804		146
17				6.05N	6.02	.802		146
18				6.02N	6.37	.823		143
19				6.37N	6.12	.808		143
20				6.12N	5.75	.790		143
23				5.75N	5.80	.795		143
24			4.70A	4.70A	4.70	.714		143
25	Exchange Closed; Christmas							
26				4.70N	4.20	.687		143
27		4.25B		4.25B	4.75	.727		143
30				4.75N	5.40	.789		143
31	5.40	5.40	5.35A	5.40	5.30	.781	2	145

JUNE 1986 54 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	.55	.55	.55	.55	.50	.131	2	2
28	Exchange Closed; Thanksgiving Day							
29				.50N	.35	.121		2

LIVE CATTLE OPTION ON FUTURES—PUTS

JUNE 1986 54 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		.40B		.40B	.45	.122		2
3				.45N	.45	.135		2
4				.45N	.45	.138		2
5				.45N	.40	.123		2
6				.40N	.47	.145		2
9				.47N	.35	.119		2
10				.35N	.35	.133		2
11				.35N	.40	.134		2
12				.40N	.40	.134		2
13				.40N	.40	.125		2
16		.45B		.45B	.55	.158		2
17	.55	.55	.50	.50	.50	.158	17	18
18				.50N	.55	.164		18
19				.55N	.55	.156		18
20				.55N	.50	.145		18
23				.50N	.50	.143		18
24				.50N	.30	.102		18
25	Exchange Closed; Christmas							
26		.35B		.35B	.35	.094		18
27				.35N	.32	.109		18
30				.32N	.42	.128		18
31				.42N	.40	.127		18

JUNE 1986 56 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
10	2.75	2.75	2.75	2.75	2.75	.433	25	25
11	2.75	2.75	2.75	2.75	2.70	.427	6	31
12				2.70N	2.30	.386	4	35
13				2.30N	1.90	.353		35
16				1.90N	1.90	.336		35
17				1.90N	1.92	.340		35
18				1.92N	1.60	.300		35
19				1.60N	1.45	.286		35
20				1.45N	1.37	.268		35
23				1.37N	1.35	.264		35
24	1.30	1.30	1.30	1.30	1.75	.295	25	60
25				1.75N	1.80	.306		60
26				1.80N	1.65	.298		60
27				1.65N	1.40	.275		60
30				1.40N	1.20	.238		60

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.20N	1.20	.240		60
2				1.20N	1.05	.221		60
3				1.05N	1.00	.209		60
4				1.00N	1.05	.219		60
7				1.05N	1.20	.231		60
8				1.20N	1.20	.243		60
9				1.20N	1.25	.255		60
10	1.25	1.25	1.25	1.25	1.05	.235	1	61
11				1.05N	1.00	.224		61
14				1.00N	1.00	.230		61
15				1.00N	1.05	.246		61
16				1.05N	1.10	.239		61
17				1.10N	1.17	.250		61
18				1.17N	1.00	.229		61
21				1.00N	1.05	.247		61
22				1.05N	1.00	.223		61
23				1.00N	1.02	.229		61
24	1.00 // .90	1.00	.90	.90	1.02	.229	50	25
25				1.02N	1.02	.229		60
28				1.02N	1.22	.268		60
29				1.22N	1.25	.278		60
30				1.25N	.95	.223		60
31				.95N	1.00	.233		60

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.00N	1.00	.223		60
4				1.00N	1.00	.222		60
5				1.00N	1.00	.223		60
6				1.00N	1.02	.226		60
7				1.02N	1.00	.220		60
8				1.00N	1.00	.226		60
11				1.00N	.95	.221		60
12				.95N	1.00	.232		60
13				1.00N	1.07	.258		60
14	1.20	1.20	1.20	1.20	1.10	.269	10	70
15				1.10N	1.20	.273		70
18				1.20N	1.10	.257		70
19	1.10	1.10	1.10	1.10	1.10	.255	10	71
20	1.10	1.10	1.10	1.10	1.10	.255	10	81
21				1.10N	1.00	.243		81
22	1.00	1.05	1.00	1.05	1.05	.290	45	126
25	.92	.92	.85	.85	.85	.223	20	146
26	.65	.70	.65	.70	.80	.205	30	156
27	.70	.70	.70	.70	.80	.189	10	166
28	Exchange Closed; Thanksgiving Day							
29				.80N	.67	.186		166

LIVE CATTLE OPTION ON FUTURES—PUTS

JUNE 1986 56 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.60	.60	.60	.60	.70	.188	7	173
3....	....	....	....	.70N	.75	.206	....	173
4....	....	....	....	.75N	.80	.210	....	173
5....	....	....	....	.80N	.70	.190	....	173
6....	....	....	....	.70N	.85	.219	....	173
9....	.85	.85	.85	.85	.57	.185	2	173
10....	.60	.60	.60	.60	.70	.204	2	175
11....	.70	.70	.70	.70	.70	.205	10	180
12....	.80	.80	.80	.80	.75	.206	1	181
13....	.75	.75	.75	.75	.65	.194	20	181
16....	....	....	....	.65N	1.00	.238	....	181
17....	....	....	....	1.00N	1.00	.239	....	181
18....	....	....	....	1.00N	1.00	.246	....	181
19....	....	....	....	1.00N	.87	.236	....	181
20....	....	....	.95A	.95A	.87	.223	....	181
23....	....	....	....	.87N	.87	.221	....	181
24....	....	....	....	.87N	.57	.186	....	181
25....	Exchange Closed, Christmas							
26....	....	....	....	.57N	.55	.186	....	181
27....	.65	.65	.65	.65	.65	.176	20	161
30....	....	....	....	.65N	.77	.203	....	161
31....	....	....	....	.77N	.77	.202	....	161

JUNE 1986 58 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30....	3.25	3.25	3.25	3.25	3.00	.437	30	30
31....	....	....	....	3.00N	2.45	.365	....	30

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.45N	2.15	.360	....	30
2....	....	....	....	2.15N	2.15	.353	....	30
5....	....	....	....	2.15N	1.65	.317	....	30
6....	....	....	....	1.65N	1.90	.341	....	30
7....	....	....	....	1.90N	2.00	.351	....	30
8....	....	....	....	2.00N	1.90	.344	....	30
9....	....	....	....	1.90N	1.75	.330	....	30
12....	....	....	....	1.75N	1.77	.332	....	30
13....	....	....	....	1.77N	2.20	.372	....	30
14....	....	....	....	2.20N	2.05	.365	....	30
15....	....	....	....	2.05N	2.05	.363	....	30
16....	....	....	....	2.05N	2.20	.362	....	30
19....	....	....	....	2.20N	2.37	.374	....	30
20....	....	....	....	2.37N	2.40	.389	....	30
21....	2.65	2.65	2.65	2.65	2.55	.381	6	36
22....	2.65	2.65	2.65	2.65	2.65	.411	20	56
23....	....	....	....	2.65N	2.30	.379	....	56
26....	....	....	....	2.30N	2.30	.384	....	56
27....	....	....	....	2.30N	2.10	.373	....	56
28....	2.75@2.80	2.80	2.75	2.80	2.50	.403	50	106
29....	....	....	....	2.50N	2.70	.420	....	106
30....	....	....	....	2.70N	2.72	.403	....	106

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	....	....	....	2.72N	3.20	.445	....	106
4....	....	....	....	3.20N	3.20	.454	....	106
5....	....	....	....	3.20N	3.20	.458	....	106
6....	....	....	....	3.20N	3.30	.470	....	106
9....	....	....	....	3.30N	4.20	.528	....	106
10....	....	3.75	3.75	3.75	3.75	.512	25	81
11....	....	....	....	3.75N	3.67	.506	....	81
12....	....	....	....	3.67N	3.20	.476	....	81
13....	....	....	....	3.20N	2.70	.430	....	81
16....	....	....	....	2.70N	2.70	.413	....	81
17....	....	....	....	2.70N	2.75	.417	....	81
18....	....	....	....	2.75N	2.30	.374	....	81
19....	....	....	....	2.30N	2.10	.359	....	81
20....	....	....	....	2.10N	2.00	.339	....	81
23....	....	....	....	2.00N	1.95	.335	....	81
24....	2.00	2.00	2.00	2.00	2.50	.369	25	81
25....	....	....	....	2.50N	2.56	.382	....	81
26....	....	....	....	2.55N	2.37	.373	....	81
27....	....	....	....	2.37N	2.12	.348	....	81
30....	....	....	....	2.12N	1.75	.307	....	81

LIVE CATTLE OPTION ON FUTURES—PUTS

JUNE 1986 58 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.70	1.70	1.70	1.70	1.75	.300	....	81
2....	....	....	....	1.75N	1.55	.288	....	81
3....	....	....	....	1.55N	1.50	.274	....	81
4....	1.40	1.40	1.40	1.40	1.57	.286	6	78
7....	....	....	....	1.57N	1.70	.300	....	78
8....	....	....	....	1.70N	1.75	.314	....	78
9....	....	....	....	1.75N	1.80	.328	....	78
10....	....	....	....	1.80N	1.60	.306	....	78
11....	....	....	....	1.60N	1.52	.293	....	78
14....	....	....	....	1.52N	1.60	.300	....	78
15....	....	....	....	1.60N	1.67	.318	....	78
16....	....	....	....	1.67N	1.65	.311	....	78
17....	....	....	....	1.65N	1.77	.323	....	78
18....	....	....	....	1.77N	1.50	.300	....	78
21....	....	....	....	1.50N	1.65	.320	....	78
22....	....	....	....	1.65N	1.60	.302	....	78
23....	....	....	....	1.60N	1.62	.309	....	78
24....	1.60	1.60	1.60	1.60	1.62	.309	35	113
25....	....	....	....	1.62N	1.62	.310	....	113
28....	....	....	....	1.62N	1.92	.354	....	113
29....	....	....	1.85A	1.85A	1.95	.386	....	113
30....	....	....	1.80A	1.80A	1.50	.303	....	113
31....	....	....	....	1.50N	1.55	.315	....	113

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.65B	....	1.65B	1.50	.303	....	113
4....	....	....	....	1.50N	1.60	.304	....	113
5....	....	....	....	1.60N	1.60	.304	....	113
6....	....	....	....	1.60N	1.60	.308	....	113
7....	1.57	1.57	1.57	1.57	1.55	.302	6	119
8....	....	....	....	1.55N	1.55	.310	....	119
11....	....	....	....	1.55N	1.47	.303	....	119
12....	1.60	1.60	1.60	1.60	1.60	.318	1	120
13....	....	....	....	1.60N	1.72	.340	....	120
14....	....	....	....	1.72N	1.72	.348	....	120
15....	2.10	2.10	2.10	2.10	1.90	.364	20	140
18....	2.00	2.00	2.00	2.00N	1.75	.347	10	150
19....	1.70	1.70	1.70	1.70	1.75	.345	7	157
20....	1.80	1.90	1.80	1.90	1.75	.345	7	164
21....	1.80	1.80	1.75	1.75	1.60	.332	22	186
22....	1.70	1.70	1.70	1.70	1.67	.340	15	196
25....	1.50	1.50	1.50	1.50	1.50	.309	10	200
26....	....	....	1.30A	1.50N	1.20	.286	....	200
27....	1.30	1.30	1.25	1.25	1.25	.281	2	201
28....	Exchange Closed: Thanksgiving Day							
29....	....	....	....	1.25N	1.10	.266	....	201

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	1.10N	1.12	.269	....	201
3....	1.15	1.25	1.15	1.25	1.25	.291	8	206
4....	1.25	1.25	1.25	1.25	1.27	.296	6	211
5....	1.25	1.25	1.20	1.20	1.05	.272	8	217
6....	1.20	1.25	1.20	1.25	1.35	.306	10	222
9....	....	....	1.30A	1.30A	1.00	.267	....	222
10....	....	1.10B	....	1.10B	1.15	.291	....	222
11....	....	1.20B	....	1.15B	1.20	.293	....	222
12....	1.25	1.25	1.25	1.25	1.22	.293	2	223
13....	1.25	1.25	1.15	1.15	1.15	.280	65	287
16....	1.30	1.45	1.30	1.45	1.56	.333	17	296
17....	1.50	1.50	1.30	1.50	1.52	.334	103	398
18....	1.55	1.75	1.55	1.75	1.65	.343	17	401
19....	1.55	1.55	1.55	1.55	1.60	.332	14	414
20....	1.50	1.50	1.40	1.45	1.45	.316	13	427
23....	....	....	....	1.45N	1.45	.315	....	425
24....	1.20	1.20	1.05	1.05	1.02	.247	40	458
25....	Exchange Closed: Christmas							
26....	1.02	1.02	1.00	1.00A	.97	.235	13	480
27....	....	1.05B	....	1.05B	1.07	.262	....	480
30....	1.25	1.25	1.25	1.25	1.30	.296	4	464
31....	1.10	1.25	1.10	1.25	1.30	.295	12	467

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1986 60 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.50	2.50	2.50	2.50	2.20	.361	2	2
3	...	...	...	2.20N	2.15	.345	...	2
4	...	...	...	2.15N	2.27	.358	...	2
7	...	...	...	2.27N	2.40	.374	...	2
8	...	...	...	2.40N	2.47	.390	...	2
9	...	...	...	2.47N	2.65	.405	...	2
10	...	...	...	2.65N	2.36	.381	...	2
11	...	...	...	2.35N	2.20	.367	...	2
14	2.40	2.45	2.40	2.45	2.30	.376	18	18
15	...	...	...	2.30N	2.40	.396	...	16
16	...	...	...	2.40N	2.30	.388	...	16
17	...	2.40B	...	2.40B	2.57	.401	...	16
18	2.70	2.70	2.57	2.57	2.25	.377	5	21
21	...	...	...	2.25N	2.40	.399	...	21
22	...	...	...	2.40N	2.30	.387	...	21
23	...	...	...	2.30N	2.35	.396	...	21
24	...	...	...	2.35N	2.36	.398	...	21
25	...	2.40	2.30	2.30	2.36	.397	9	30
28	2.40	2.40	2.40	2.40	2.77	.446	3	33
29	2.80	2.80	2.80	2.80	2.80	.458	6	39
30	...	...	...	2.80N	2.20	.391	...	39
31	2.25	2.25	2.10	2.10	2.30	.404	60	71

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	2.45B	...	2.45B	2.25	392	...	71
4	...	...	...	2.25N	2.35	392	...	71
5	...	...	2.30A	2.30A	2.35	393	...	71
6	...	...	...	2.35N	2.37	398	...	71
7	2.35	2.35	2.30A	2.30A	2.27	391	11	76
8	...	...	...	2.27N	2.35	401	...	76
11	2.35	2.35	2.30A	2.30A	2.30	394	3	76
12	2.32	2.32	2.10	2.30	2.30	408	13	86
13	2.40	2.45	2.40	2.45	2.56	441	8	93
14	...	2.65B	...	2.65B	2.55	443	...	93
15	2.55	2.90	2.55	2.90	2.75	460	22	109
18	3.00	3.00	3.00	3.00N	2.55	443	2	111
19	2.50	2.65	2.50	2.65	2.55	441	17	118
20	2.60	2.60	2.60	2.60	2.56	441	1	118
21	2.60	2.60	2.50	2.50	2.40	428	7	125
22	2.32	2.40	2.30	2.40	2.56	436	8	133
25	2.45	2.45	2.25A	2.25A	2.20	404	33	166
26	2.05	2.10	2.00	2.00	2.00	381	14	170
27	...	...	1.90A	1.90A	1.90	373	...	170
28	Exchange Closed; Thanksgiving Day							
29	1.85	1.90	1.80	1.80	1.70	356	29	177

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.80	1.80	1.80	1.80	1.80	361	1	178
3	1.80	2.05	1.80	2.00	2.00	386	8	186
4	2.00	2.05	2.00	2.00	2.00	392	9	194
5	2.05	2.05	1.80	1.85	1.60	365	37	214
6	1.95	2.00B	1.75	2.00B	2.05	406	84	290
9	1.86	1.86	1.65	1.70B	1.70	361	8	290
10	1.75	1.75	1.75	1.75	1.82	386	2	292
11	1.95	1.95	1.80	1.80	1.90	390	129	372
12	2.00	2.00	1.92	1.92	1.92	391	46	402
13	1.95	1.95	1.90	1.90	1.85	377	5	404
16	2.00	2.25B	2.00	2.25B	2.35	436	51	434
17	2.47	2.47	2.25	2.25	2.37	438	9	440
18	2.30	2.30	2.30	2.30	2.47	448	2	434
19	2.35	2.40	2.35	2.35	2.42	436	20	443
20	2.20	2.35	2.20	2.35	2.25	419	24	451
23	2.30	2.30	2.30	2.30	2.25	419	10	459
24	1.72	1.75	1.50	1.60	1.66	343	72	470
25	Exchange Closed; Christmas							
26	1.65/1.60	1.70B	1.55	1.55	1.57	329	92	536
27	1.65	1.75	1.65	1.75	1.75	361	91	593
30	1.90	2.00B	1.90	2.00B	2.05	401	51	633
31	2.10	2.10	1.95	1.95	2.05	399	65	653

LIVE CATTLE OPTION ON FUTURES—PUTS
JUNE 1986 62 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	3.90	3.90	3.90	3.90	3.56	.465	1	1
9	...	...	...	3.55N	3.35	.450	...	1
12	...	...	...	3.35N	3.40	.453	...	1
13	...	...	...	3.40N	4.25	.496	...	1
14	...	...	...	4.25N	4.05	.488	...	1
15	...	...	...	4.05N	4.06	.487	...	1
16	...	...	...	4.06N	4.27	.511	...	1
19	...	...	...	4.27N	4.56	.525	...	1
20	...	...	...	4.56N	4.42	.540	...	1
21	...	...	...	4.42N	4.27	.533	...	1
22	...	...	...	4.27N	4.75	.563	...	1
23	...	...	...	4.75N	4.30	.531	...	1
26	...	...	...	4.30N	4.40	.537	...	1
27	...	...	...	4.40N	4.10	.526	...	1
28	...	...	...	4.10N	4.65	.557	...	1
29	...	...	...	4.65N	4.96	.575	...	1
30	...	...	...	4.96N	4.82	.557	...	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	4.82N	5.47	.600	...	1
4	...	...	...	5.47N	5.47	.609	...	1
5	...	...	...	5.47N	5.47	.614	...	1
6	...	...	...	5.47N	5.62	.626	...	1
9	...	...	...	5.60N	6.70	.673	...	1
10	...	...	...	6.70N	6.40	.659	...	1
11	...	...	...	6.40N	6.30	.654	...	1
12	...	...	...	6.30N	5.85	.626	...	1
13	...	...	...	5.85N	4.96	.581	...	1
16	...	...	...	4.96N	4.87	.565	...	1
17	...	...	...	4.87N	4.95	.570	...	1
18	...	...	...	4.96N	4.25	.525	...	1
19	...	...	...	4.25N	4.00	.510	...	1
20	...	...	...	4.00N	3.75	.489	...	1
23	...	...	...	3.75N	3.66	.485	...	1
24	...	...	...	3.65N	4.47	.523	...	1
25	...	...	...	4.47N	4.57	.536	...	1
26	...	...	...	4.57N	4.35	.527	...	1
27	...	...	...	4.36N	4.00	.501	...	1
30	...	...	...	4.00N	3.40	.457	...	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	3.40N	3.35	459	...	1
2	...	...	...	3.35N	3.10	436	...	1
3	...	...	...	3.10N	2.95	420	...	1
4	...	...	...	2.95N	3.12	434	...	1
7	...	...	...	3.12N	3.25	451	...	1
8	...	...	...	3.25N	3.40	467	...	1
9	...	...	...	3.40N	3.56	483	...	1
10	3.70	3.70	3.70	3.70	3.25	459	1	2
11	...	...	...	3.25N	3.07	444	...	2
14	...	3.20	3.20	3.20	3.20	454	1	3
15	...	...	...	3.20N	3.22	475	...	3
16	...	...	...	3.22N	3.25	467	...	3
17	...	...	...	3.25N	3.52	481	...	3
18	3.50	3.50	3.50	3.50	3.10	455	2	5
21	...	...	...	3.10N	3.35	479	...	5
22	...	...	...	3.35N	3.20	476	...	5
23	...	...	...	3.20N	3.30	485	...	5
24	...	...	...	3.30N	3.30	485	...	5
25	...	...	...	3.30N	3.32	486	...	5
28	...	...	...	3.32N	3.82	537	...	5
29	...	...	...	3.82N	3.90	560	...	5
30	3.75	3.75	3.60	3.60	3.15	481	3	7
31	...	...	...	3.15N	3.25	495	...	7

LIVE CATTLE OPTION ON FUTURES—PUTS

JUNE 1986 62 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	3.40B	....	3.40B	3.15	483	....	7
4....	....	....	....	3.15N	3.27	484	....	7
5....	....	....	....	3.27N	3.27	485	....	7
6....	....	....	....	3.27N	3.32	490	4	11
7....	3.20	3.20	3.20	3.20	3.20	483	5	16
8....	3.10	3.10	3.10	3.10	3.25	494	1	16
11....	....	....	....	3.25N	3.15	487	....	16
12....	....	....	....	3.15N	3.32	503	....	16
13....	....	....	....	3.32N	3.60	536	....	16
14....	....	....	....	3.60N	3.60	539	....	16
15....	....	....	....	3.60N	3.85	556	....	16
18....	....	....	....	3.85N	3.60	540	....	16
19....	....	....	....	3.60N	3.60	537	....	16
20....	....	....	....	3.60N	3.60	538	....	16
21....	....	....	....	3.60N	3.42	525	....	16
22....	....	....	....	3.42N	3.47	533	....	16
25....	3.30	3.30	3.30	3.30	3.20	501	1	17
26....	....	....	....	3.20N	2.90	478	....	17
27....	....	....	....	2.90N	2.80	469	....	17
28....	Exchange Closed: Thanksgiving Day							
29....	....	....	....	2.80N	2.52	453	....	17

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.60	2.60	2.50A	2.50A	2.65	459	7	22
3....	2.95	3.10	2.96	3.06	2.90	485	24	45
4....	3.00	3.00	2.86	2.85	2.90	491	42	82
5....	2.75	2.75	2.75	2.75	2.60	464	16	90
6....	3.07	3.07	3.07	3.07	3.05	.506	2	92
9....	2.90	2.90	2.65	2.65	2.45	460	26	118
10....	....	2.50B	....	2.50B	2.75	469	....	118
11....	....	2.95B	....	2.95B	2.80	492	....	118
12....	3.00	3.15	2.90	2.90	2.82	493	29	143
13....	3.00	3.00	2.90	2.90	2.75	478	6	149
16....	2.85	3.35B	2.85	3.35B	3.35	541	2	149
17....	3.50	3.50	3.40	3.40	3.42	542	12	151
18....	3.30	3.30	3.30	3.30	3.55	553	5	156
19....	3.35	3.40	3.36	3.40	3.47	542	3	150
20....	3.20	3.25	3.20	3.25	3.25	525	31	190
23....	3.25@3.30	3.30	3.25	3.30	3.25	526	2	192
24....	2.55	2.55	2.55	2.55	2.50	446	34	224
25....	Exchange Closed: Christmas							
26....	2.50	2.55	2.40	2.50	2.35	432	35	250
27....	2.50	2.60	2.45A	2.60	2.62	466	37	296
30....	2.70	3.00	2.70	3.00	3.02	510	8	295
31....	3.00	3.12	2.75	3.12	3.02	508	42	337

JUNE 1986 64 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	4.65	4.70	4.65	4.70	4.80	626	17	17
25....	....	....	....	4.80N	4.35	595	....	17
26....	....	....	....	4.35N	4.00	573	....	17
27....	4.47	4.47	4.00	4.00	3.92	565	4	23
28....	Exchange Closed: Thanksgiving Day							
29....	....	....	....	3.92N	3.57	549	....	23

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	3.57N	3.75	.556	....	23
3....	....	4.20B	....	4.20B	4.15	.582	....	23
4....	....	....	4.10A	4.10A	4.05	.588	....	23
5....	....	....	....	4.05N	3.75	.561	....	23
6....	4.20	4.20	4.20	4.20	4.25	.603	3	26
9....	....	....	4.05A	4.05A	3.50	.559	....	26
10....	....	....	....	3.50N	3.90	.588	....	26
11....	4.00@3.90	4.00	3.90	3.90	3.95	.591	34	43
12....	....	....	....	3.95N	3.97	.593	....	43
13....	4.00	4.00	4.00	4.00	3.90	.578	7	50
16....	....	....	....	3.90N	/.65	.639	....	50
17....	4.70	4.70	4.65	4.65	4.70	.641	38	87
18....	....	....	....	4.70N	4.85	.651	37	123
19....	....	....	4.60A	4.60A	4.75	.641	....	123
20....	4.40	4.40	4.40	4.40	4.45	.625	2	125
23....	....	....	....	4.45N	4.45	.627	....	125
24....	3.60	3.60	3.60	3.60	3.57	.550	6	131
25....	Exchange Closed: Christmas							
26....	3.56	3.55	3.56	3.56	3.40	.536	8	139
27....	3.55	3.56	3.56	3.56	3.75	.571	12	151
30....	4.10	4.30	4.00	4.30	4.22	.614	79	204
31....	4.06	4.50	4.06	4.40	4.22	.613	196	338

LIVE CATTLE OPTION ON FUTURES—PUTS

JUNE 1986 66 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	5.35	5.35	5.35	5.35	5.45	677	....	....
5....	5.40	5.40	5.30	5.30	5.12	653	7	7
6....	....	....	....	5.12N	5.60	692	....	7
9....	....	....	....	5.60N	4.80	652	....	7
10....	....	....	....	4.80N	5.30	679	....	7
11....	5.30	5.40	5.30	5.40	5.36	682	6	13
12....	....	....	....	5.35N	5.37	683	....	13
13....	5.27	5.27	5.27	5.27	5.25	670	2	15
16....	....	5.30B	....	5.30B	6.10	727	....	15
17....	....	....	....	6.10N	6.15	728	....	15
18....	....	....	....	6.15N	6.32	738	....	15
19....	....	....	6.00A	6.32N	6.20	729	....	15
20....	5.95	5.95	5.95	5.95	5.95	715	2	17
23....	....	....	....	5.95N	5.96	717	2	19
24....	4.90	4.90	4.85	4.85	4.87	647	8	27
25....	Exchange Closed: Christmas							
26....	....	....	....	4.87N	4.67	635	....	27
27....	....	4.70B	....	4.70B	5.07	668	....	27
30....	5.40	5.40	5.40	5.40	5.65	708	2	29
31....	....	....	....	5.65N	5.62	708	....	29

AUGUST 1986 56 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	Exchange Closed: Thanksgiving Day							
29....	1.00	1.00	1.00	1.00	1.10	.256	20	20

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.00	1.00	1.00	1.00	1.15	.261	20	40
3....	....	....	....	1.15N	1.20	.268	....	40
4....	1.15	1.15	1.15	1.15	1.35	.289	20	60
5....	....	....	1.10A	1.10A	1.22	.271	....	60
6....	....	....	....	1.22N	1.45	.298	....	60
9....	....	....	....	1.45N	1.20	.268	....	60
10....	....	....	....	1.20N	1.35	.291	....	60
11....	....	....	....	1.35N	1.30	.286	....	60
12....	....	....	....	1.30N	1.32	.287	....	60
13....	....	....	....	1.32N	1.22	.275	....	60
16....	....	....	....	1.22N	1.47	.310	....	60
17....	....	....	....	1.47N	1.35	.303	....	60
18....	....	....	....	1.35N	1.30	.297	....	60
19....	....	....	....	1.30N	1.12	.294	....	60
20....	....	1.30B	....	1.30B	1.27	.289	....	60
23....	....	....	....	1.27N	1.22	.289	....	60
24....	....	....	....	1.22N	1.00	.239	....	60
25....	Exchange Closed: Christmas							
26....	....	....	....	1.00N	.95	.240	....	60
27....	....	....	....	.95N	1.07	.260	....	60
30....	....	....	....	1.07N	1.22	.283	....	60
31....	....	1.25B	....	1.25B	1.20	.277	....	60

AUGUST 1986 58 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	2.50	2.50	2.50	2.50	2.70	.427	7	7
14....	2.20	2.50B	2.20	2.50B	2.60	.423	155	162
15....	....	....	....	2.60N	2.80	142	....	162
18....	....	....	2.60A	2.60A	2.55	.419	....	162
19....	2.50	2.50	2.50	2.50	2.60	.420	2	163
20....	....	....	....	2.60N	2.60	.421	....	163
21....	....	....	....	2.60N	2.50	.413	....	163
22....	2.30	2.30	2.30	2.30	2.57	.422	80	2+3
25....	....	....	....	2.57N	2.30	.392	10	253
26....	....	....	....	2.30N	2.05	.366	....	253
27....	2.05	2.05	2.05	2.05	1.90	.349	23	253
28....	Exchange Closed: Thanksgiving Day							
29....	....	....	....	1.90N	1.70	.334	....	253

LIVE CATTLE OPTION ON FUTURES—PUTS

AUGUST 1986 58 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				1.70N	1.75	341		253
3				1.75N	1.95	372		253
4	1.65	1.65	1.65	1.65	2.05	373	80	333
5				2.05N	1.85	353		333
6		1.95B		1.95B	1.95	383		333
9				1.95N	1.75	350		333
10	1.85	1.85	1.85	1.85	1.95	376	20	352
11				1.95N	1.95	370		352
12				1.95N	1.97	372		352
13				1.97N	1.87	359		352
16	1.95	1.95	1.95	1.95	2.05	398		352
17				2.05N	1.97	391		352
18	2.00	2.00	2.00	2.00	2.00	384	1	352
19				2.00N	2.00	381		352
20				2.00N	1.95	375	2	354
23				1.95N	1.95	376		354
24				1.95N	1.57	320		354
25	Exchange Closed; Christmas							
26				1.57N	1.50	322		354
27				1.50N	1.70	344		354
30				1.70N	1.90	372		354
31				1.90N	1.85	365		354

AUGUST 1986 60 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	3.10	3.10	3.10	3.10	3.10	484	5	5
11				3.10N	3.25	472		5
12				3.25N	3.35	480		5
13			3.30A	3.30A	3.70	512		5
14	3.65	3.65	3.65	3.65	3.60	508		5
15				3.60N	3.85	528	10	15
18			3.60A	3.60A	3.55	504		15
19	3.55	3.55	3.55	3.55	3.60	506		15
20	3.45	3.50	3.45	3.50	3.60	507	54	69
21				3.60N	3.50	499	10	79
22				3.50N	3.55	508		77
25	3.20	3.20	3.20	3.20	3.20	478	50	127
26	3.00	3.00	3.00	3.00	2.95	453	77	160
27				2.95N	2.70	434		160
28	Exchange Closed; Thanksgiving Day							
29				2.70N	2.45	418		160

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		2.55B		2.55B	2.57	426		160
3	3.00	3.00	3.00	3.00	2.90	458	26	182
4	2.80	2.80	2.80	2.80	2.95	459		182
5				2.95N	2.65	439	1	183
6	3.00	3.00	3.00	3.00	2.90	470	60	225
9			2.65A	2.90N	2.60	437		225
10		3.00B		2.60N	2.85	464		225
11				2.85N	2.80	459		225
12				2.80N	2.82	461		225
13			2.80A	2.80A	2.70	447		225
16	2.85	2.85	2.85	2.85	3.05	488		225
17	3.10	3.10	2.90A	2.90A	2.90	481	37	205
18				2.90N	2.92	475		205
19				2.92N	2.70	471		206
20				2.70N	2.80	466		205
23				2.80N	2.80	467		205
24	2.45	2.45	2.40A	2.45	2.37	408	50	209
25	Exchange Closed; Christmas							
26				2.37N	2.22	410		209
27				2.22N	2.52	434		209
30		2.60B		2.60B	2.80	464		209
31			2.65A	2.65A	2.70	457		209

AUGUST 1986 62 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	3.45	3.45	3.45	3.45	3.35	497	1	1
25	Exchange Closed; Christmas							
26				3.35N	3.20	500		1
27				3.20N	3.56	525		1
30				3.55N	3.92	555		1
31				3.92N	3.77	549		1

LIVE CATTLE OPTION ON FUTURES—PUTS

AUGUST 1986 64 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	5.90	5.90	5.90	5.90	6.10	665	5	5
20				6.10N	6.12	666		5
21				6.12N	6.15	660		5
22				6.15N	6.15	668		5
25	5.80	5.80	5.80	5.80	5.60	642	1	6
26				5.60N	5.25	618		6
27				5.25N	5.00	599		6
28	Exchange Closed; Thanksgiving Day							
29				5.00N	4.60	585		6

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				4.60N	3.55	594		6
3				3.55N	5.22	625		6
4			5.05A	5.05A	5.25	627		6
5				5.25N	4.95	607		6
6				4.95N	5.30	638		6
9			5.10A	5.10A	4.80	607		6
10				4.80N	5.20	633		6
11				5.20N	5.10	628		6
12				5.10N	5.12	631		6
13				5.12N	5.05	618		6
16				5.05N	5.60	656		6
17				5.60N	5.50	652		6
18				5.50N	5.37	646		6
19				5.37N	5.30	643		6
20				5.30N	5.20	639		6
23				5.20N	5.20	641		6
24				5.20N	4.50	584		6
25	Exchange Closed; Christmas							
26				4.50N	4.35	587		6
27				4.35N	4.80	611		6
30				4.80N	5.22	641		6
31				5.22N	5.07	635		6

OCTOBER 1986 58 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.15	2.15	2.15	2.15	2.70	418	100	100
4				2.70N	2.55	414		100
5				2.55N	2.50	406		100
6				2.50N	2.70	435		100
9				2.70N	2.40	406		100
10				2.40N	2.62	425		100
11	2.35	2.35	2.35	2.35	2.60	426		100
12	2.45	2.45	2.45	2.45	2.47	428	100	200
13				2.47N	2.47	419		200
16				2.47N	2.70	444		200
17	2.70	2.70	2.70	2.70	2.75	446	32	200
18	2.70	2.70	2.70	2.70	2.70	448		200
19				2.70N	2.60	442	31	169
20				2.60N	2.52	430	1	169
23				2.52N	2.62	443	1	168
24				2.62N	2.15	388	30	168
25	Exchange Closed; Christmas							
26				2.15N	2.22	391		168
27				2.22N	2.62	421		168
30	2.70	2.70	2.70	2.70	2.75	444	1	169
31				2.75N	2.65	435		169

LIVE CATTLE OPTION ON FUTURES—CALLS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	645	490	209	485	....	464	936	....	434	1,952	....
2	219	....	....	298	474	....	499	383	Closed	594	....	1,031
3	569	....	....	316	1,254	249	482	....	473	1,540	....	1,007
4	146	1,133	921	476	....	634	Closed	....	2,380	2,178	1,151	1,086
5	....	353	567	Closed	....	191	473	558	909	....	1,741	836
6	....	741	254	....	829	345	....	486	1,133	....	1,332	1,357
7	235	327	629	....	711	204	....	898	....	923	1,175	....
8	541	214	544	469	641	....	219	241	....	1,520	963	....
9	764	....	....	427	974	....	217	1,035	2,021	814	....	744
10	221	....	....	291	804	599	324	....	1,131	358	....	985
11	191	289	490	198	....	237	263	....	859	1,062	696	894
12	....	396	608	410	....	154	372	549	1,191	....	627	1,038
13	....	118	326	....	545	420	....	435	859	....	3,105	427
14	439	1,172	264	....	1,008	307	....	900	....	1,299	1,626	....
15	224	134	482	850	867	....	567	994	....	760	2,745	....
16	252	....	....	612	336	....	386	428	611	960	....	1,303
17	176	....	....	469	339	394	225	....	2,088	1,397	....	1,488
18	127	Closed	462	272	....	667	353	....	1,061	2,467	735	967
19	....	394	544	321	....	513	519	1,378	1,661	....	1,796	892
20	....	417	294	....	689	841	....	412	1,404	....	974	726
21	177	1,652	382	....	471	835	....	996	....	1,761	1,899	....
22	393	830	348	261	284	....	848	1,099	....	1,374	888	....
23	220	....	....	829	390	....	426	635	1,098	487	....	535
24	383	....	....	588	629	464	542	....	954	502	....	827
25	506	2,597	172	392	....	543	553	....	372	1,029	954	Closed
26	....	546	481	438	....	478	659	769	625	....	1,957	1,325
27	....	814	350	....	Closed	503	....	807	363	....	1,565	1,231
28	362	891	115	....	468	437	....	460	....	1,168	Closed	....
29	868	....	252	445	149	....	535	1,601	....	1,568	479	....
30	305	....	....	469	333	....	468	523	681	1,208	....	989
31	714	....	....	....	301	....	1,035	....	....	1,796	....	1,143
Total	8,032	13,663	8,975	9,040	12,981	9,015	10,429	16,523	21,874	27,199	28,362	20,831
Average	365	719	427	430	590	451	474	751	1,094	1,183	1,418	992

LIVE CATTLE OPTION ON FUTURES—CALLS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	4,704	8,485	6,173	9,826	....	8,530	6,666	....	11,310	17,959	....
2	5,312	....	....	6,223	10,265	....	8,759	6,668	Closed	11,470	....	15,446
3	5,351	....	....	6,296	10,707	5,531	8,897	....	12,716	12,032	....	15,616
4	4,891	5,320	9,009	6,549	....	5,472	Closed	....	13,519	13,330	17,087	16,274
5	....	5,190	9,262	Closed	....	5,533	8,703	6,619	13,913	....	17,563	16,672
6	....	5,742	9,418	....	11,135	5,597	....	6,759	14,563	....	17,223	17,104
7	4,903	5,907	9,521	....	11,422	5,655	....	6,950	....	13,383	17,724	....
8	4,887	5,986	9,753	6,718	11,658	....	8,741	7,005	....	14,118	17,990	....
9	5,145	....	....	6,888	11,784	....	8,749	7,789	14,735	14,258	....	17,254
10	4,957	....	....	7,070	11,761	5,937	8,864	....	14,951	14,167	....	17,507
11	5,006	6,129	9,766	7,183	....	5,844	9,001	....	15,033	14,731	17,978	17,717
12	....	6,299	10,236	7,386	....	5,856	8,931	7,926	15,625	....	18,200	17,885
13	....	6,323	9,983	....	11,733	5,977	....	8,055	15,737	....	20,537	17,902
14	5,108	6,828	10,092	....	11,632	6,187	....	8,644	....	15,438	20,603	....
15	5,182	6,812	10,355	7,756	11,672	....	9,214	9,186	....	15,848	20,633	....
16	5,212	....	....	7,831	11,554	....	9,391	9,299	15,570	16,506	....	18,489
17	5,282	....	....	7,969	11,441	6,387	9,536	....	15,568	16,768	....	18,932
18	5,316	Closed	10,620	8,051	....	6,664	9,719	....	15,253	17,848	20,543	19,088
19	....	6,940	10,743	8,155	....	6,958	9,911	10,278	15,317	....	20,081	19,309
20	....	7,086	10,669	....	11,345	7,049	....	10,220	11,237	....	20,313	19,480
21	5,364	7,762	10,810	....	11,208	7,470	....	10,136	....	18,248	19,188	....
22	5,471	8,266	5,584	8,321	11,148	....	10,223	10,303	....	17,582	17,161	....
23	5,530	....	....	8,621	11,270	....	10,406	10,670	10,435	17,535	....	19,544
24	5,596	....	....	8,842	5,144	7,646	10,703	....	10,936	17,533	....	19,578
25	2,948	7,506	5,632	9,081	....	7,965	10,952	....	10,802	17,835	14,106	Closed
26	....	7,953	5,818	9,316	....	8,237	5,200	11,047	10,855	....	14,639	19,603
27	....	8,402	6,008	....	Closed	8,450	....	11,035	11,014	....	14,846	19,574
28	3,112	8,222	6,043	....	5,121	8,552	....	11,238	....	18,170	Closed	....
29	3,769	....	6,114	9,422	5,178	....	5,477	12,475	....	17,867	14,908	....
30	3,789	....	....	9,572	5,307	....	5,629	12,713	11,200	17,881	....	19,858
31	4,329	....	....	....	5,396	....	6,021	....	....	17,892	....	19,990
Average	4,839	6,704	8,758	7,782	9,896	6,648	8,707	9,167	13,449	15,728	17,964	18,230

LIVE CATTLE OPTION ON FUTURES—PUTS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	413	379	197	396	....	324	444	....	276	1,608	....
2	145	....	....	224	423	....	256	242	Closed	834	....	1,473
3	221	....	....	334	945	356	220	....	424	1,014	....	797
4	112	212	699	831	....	388	Closed	....	568	903	1,012	843
5	....	134	428	Closed	....	142	140	401	787	....	1,577	964
6	....	309	286	....	1,387	176	....	307	429	....	754	783
7	141	155	428	....	699	142	....	353	....	345	1,307	....
8	248	278	389	219	751	....	140	203	....	1,602	851	....
9	737	....	....	550	735	....	242	407	996	818	....	1,284
10	318	....	....	246	660	81	291	....	809	537	....	1,444
11	340	311	184	386	....	152	216	....	511	691	595	1,195
12	....	477	150	448	....	75	166	501	745	....	467	1,174
13	....	630	358	....	373	299	....	341	576	....	550	843
14	369	456	561	....	435	158	....	341	....	664	900	....
15	228	94	975	785	360	....	333	849	....	755	632	....
16	135	....	....	886	298	....	345	247	745	696	....	955
17	212	....	....	789	154	142	195	....	760	799	....	1,593
18	170	Closed	833	545	....	431	325	....	732	690	878	1,188
19	....	214	560	519	....	371	345	232	524	....	1,457	927
20	....	263	455	....	369	541	....	269	783	....	667	1,098
21	245	233	626	....	437	716	....	326	....	811	736	....
22	532	229	800	358	255	....	772	329	....	2,512	952	....
23	457	....	....	781	391	....	432	287	492	555	....	380
24	335	....	....	521	418	428	415	....	1,025	610	....	1,415
25	471	456	129	466	....	417	378	....	454	688	1,174	Closed
26	....	337	105	319	....	237	346	538	521	....	1,696	1,744
27	....	402	173	....	Closed	277	....	373	202	....	826	899
28	302	535	192	....	321	259	....	549	....	1,030	Closed	....
29	402	....	335	336	98	....	458	296	....	541	768	....
30	377	....	....	785	473	....	202	272	620	1,494	....	969
31	298	....	....	....	225	....	697	....	....	1,188	....	1,309
Total	6,795	6,138	9,045	10,525	10,603	5,788	7,238	8,107	12,703	20,053	19,407	23,257
Average	309	323	431	501	482	289	329	369	635	872	970	1,107

LIVE CATTLE OPTION ON FUTURES—PUTS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	3,378	5,148	4,636	6,690	....	3,723	3,077	....	7,593	16,319	....
2	3,511	....	....	4,723	6,782	....	3,558	3,219	Closed	8,000	....	13,143
3	3,537	....	....	4,717	6,826	3,081	3,582	....	6,482	8,262	....	13,560
4	3,527	3,438	5,234	4,909	....	3,094	Closed	....	6,710	8,552	16,733	13,770
5	....	3,461	5,357	Closed	....	3,083	3,444	3,434	6,740	....	17,376	14,266
6	....	3,531	5,240	....	6,549	3,105	....	3,486	6,771	....	17,710	14,620
7	3,548	3,561	5,242	....	6,480	3,149	....	3,663	....	8,632	18,259	....
8	3,572	3,624	5,254	4,934	6,532	....	3,478	3,738	....	9,196	18,529	....
9	3,328	....	....	5,076	6,678	....	3,422	3,901	7,004	9,613	....	14,945
10	3,365	....	....	5,211	6,694	3,206	3,517	....	7,043	9,706	....	15,041
11	3,569	3,822	5,256	5,470	....	3,221	3,493	....	7,033	10,047	18,576	15,257
12	....	4,062	5,280	5,609	....	3,236	3,522	4,172	7,121	....	18,783	15,689
13	....	4,271	5,223	....	6,753	3,359	....	4,409	7,264	....	18,889	16,025
14	3,643	4,367	5,197	....	6,757	3,395	....	4,595	....	10,301	19,122	....
15	3,565	4,432	5,157	5,710	6,682	....	3,551	5,115	....	10,669	19,289	....
16	3,571	....	....	5,679	6,612	....	3,587	5,243	7,363	11,139	....	16,205
17	3,589	....	....	5,875	6,603	3,415	3,516	....	7,687	11,740	....	16,323
18	3,564	Closed	5,208	5,888	....	3,423	3,326	....	7,756	12,169	19,220	16,613
19	....	4,503	5,371	5,906	....	3,468	3,377	5,208	7,927	....	19,824	16,848
20	....	4,555	5,327	....	6,597	3,409	....	5,298	6,234	....	20,230	16,982
21	3,572	4,605	5,535	....	6,556	3,606	....	5,319	....	12,528	20,528	....
22	3,562	4,711	4,165	6,045	6,405	....	3,414	5,314	....	13,494	10,525	....
23	3,639	....	....	6,190	6,397	....	3,150	5,449	6,210	13,692	....	17,065
24	3,462	....	....	6,379	3,634	3,590	3,186	....	6,628	13,959	....	17,482
25	2,421	4,854	4,126	6,539	....	3,634	2,970	....	6,743	14,149	10,963	Closed
26	....	5,071	4,194	6,584	....	3,580	2,764	5,814	7,075	....	11,586	17,665
27	....	5,177	4,288	....	Closed	3,609	....	6,003	7,191	....	11,962	17,924
28	2,569	5,194	4,382	....	2,799	3,690	....	6,154	....	14,336	Closed	....
29	2,858	....	4,540	6,700	2,834	....	2,259	6,273	....	14,528	12,472	....
30	2,939	....	....	6,666	2,988	....	2,366	6,351	7,481	14,903	....	18,038
31	3,103	....	....	....	3,023	....	2,802	....	....	15,478	....	18,341
Average	3,364	4,243	4,987	5,688	5,821	3,368	3,273	4,783	7,023	11,421	16,845	15,991

LIVE CATTLE OPTION ON FUTURES—CALLS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	170	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	1	1,192	....
5	....	....	....	Closed	....	....	....	....	....	....	220	....
6	....	....	....	....	....	....	....	....	....	....	237	....
7	....	....	....	....	....	....	....	....	....	....	7	....
8	....	....	....	....	....	....	....	....	....	....	150	....
9	....	....	....	....	....	....	....	....	....	28	....	....
10	1	....	....	....	....	....	....	....	....	3	....	....
11	....	....	....	....	....	....	....	....	....	56	117	....
12	....	....	....	....	....	....	....	....	....	....	2	....
13	....	....	....	....	....	....	....	....	....	....	130	....
14	....	....	....	....	....	....	....	....	....	37	103	....
15	....	....	....	....	....	....	....	....	....	35	....	....
16	....	....	....	....	4	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	....
18	....	Closed	....	....	....	....	....	....	2	7	35	....
19	....	....	....	....	....	....	....	....	14	....	307	....
20	....	....	....	....	1	....	....	....	11	....	37	....
21	....	....	....	....	....	....	....	....	....	74	952	....
22	....	....	110	....	1	....	....	....	....	12	1,200	....
23	....	....	....	....	2	....	....	....	1,230	189	....	....
24	1	....	....	....	1	....	....	....	2	48	....	....
25	69	....	7	....	....	....	....	....	....	31	3,372	Closed
26	....	....	....	....	....	....	1	....	....	....	2	....
27	....	....	....	....	Closed	....	....	1	....	....	....	....
28	5	....	....	....	312	....	....	....	....	15	Closed	....
29	....	....	....	....	....	....	....	....	....	471	22	....
30	....	....	....	....	....	....	....	....	....	17	....	....
31	....	....	....	....	....	....	....	....	....	282	....	....
Total	76	....	117	....	321	....	1	1	1,259	1,306	8,255	....

LIVE CATTLE OPTION ON FUTURES—PUTS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	14	....	....	8	....	....	....	....
2	....	....	....	....	....	....	162	....	Closed	....	....	....
3	....	....	....	....	3	....	2	....	12	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	16	....	3	....	....	....
6	....	....	....	....	106	....	....	....	....	....	....	....
7	....	....	....	....	4	....	....	....	....	....	....	....
8	....	....	20	....	19	....	....	....	....	....	....	....
9	2	....	....	....	7	....	4	....	....	....	....	....
10	....	....	....	....	1	....	....	....	41	....	....	....
11	....	....	1	....	....	....	8	....	42	....	....	....
12	....	....	....	....	....	....	10	....	74	....	....	....
13	....	....	42	....	1	....	....	....	14	....	....	....
14	....	....	7	....	....	....	....	....	....	....	....	....
15	57	....	46	....	....	....	21	....	....	....	....	....
16	....	....	....	....	....	....	54	....	5	....	....	....
17	....	....	....	15	....	....	106	....	4	....	....	....
18	2	Closed	102	42	....	....	191	....	38	....	....	....
19	....	....	19	....	....	5	68	....	106	....	5	....
20	....	....	81	....	....	....	....	....	64	....	....	....
21	....	....	43	....	1	14	....	....	....	....	12	....
22	2	....	734	....	53	....	153	....	....	....	....	....
23	4	....	....	....	39	....	181	....	332	....	....	....
24	96	....	....	2	108	....	101	....	....	....	....	....
25	23	1	61	....	....	10	231	....	....	....	228	Closed
26	....	....	....	....	....	1	247	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	10
28	23	....	....	....	1,180	1	....	....	....	....	Closed	....
29	....	....	....	....	....	....	659	3	....	....	....	....
30	....	....	....	1	....	....	20	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	209	1	1,156	60	1,536	31	2,234	11	735	....	245	10

FEEDER CATTLE FUTURES PRICES
JANUARY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	71.10	71.50	71.05	71.45@.47	71.45	227	579
3....	71.47@.45	71.47	71.05	71.20	71.20	100	554
4....	71.10@.05	71.30	71.05	71.30	71.30	71	554
7....	71.20	71.20	70.80	71.10	71.10	121	506
8....	71.10	71.30	70.30	70.40	70.40	179	421
9....	70.40@.50	70.95	70.35	70.60@.65	70.62	88	375
10....	70.80	71.35B	70.80	70.95@.90A	70.92	29	326
11....	71.00	71.00	70.90	70.90	70.90	35	304
14....	70.90	71.20	70.75	71.10	71.10	64	277
15....	71.40	71.60	71.20	71.60	71.60	22	243
16....	71.80@.85	73.05	71.80	72.50@.00	72.25	125	216
17....	72.60	72.75	72.27	72.60B@.75	72.67	40	170
18....	73.00	73.00	72.70	72.90@.75	72.82	69	134
21....	....	....	....	....	....	1	123
22....	....	....	....	....	....	1	100
23....	....	....	....	....	....	....	90
24....	....	....	....	....	....	....	76
25....	....	....	....	....	....	....	76
28....	....	....	....	....	....	....	62
29....	....	....	....	....	....	....	31
30....	....	....	....	....	....	....	15
31....	....	....	....	....	....	....	....

MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	73.45	73.85	73.40	73.75@.85	73.80	718	4788
3....	73.65	73.67	73.00	73.05@.07	73.07	836	4751
4....	72.80@.85	72.97	72.75	72.90	72.90	618	4730
7....	72.65@.60	72.75	72.37	72.65@.70	72.67	774	4803
8....	72.67@.70	73.10	72.00	72.05@.00	72.02	975	4689
9....	72.15@.20	72.30	71.75	71.80	71.80	1188	4415
10....	71.95@.90	72.60	71.90	72.35@.30	72.32	430	4384
11....	72.35	72.45	72.05	72.05@.10	72.07	286	4330
14....	72.30	72.45	71.82	72.42@.35A	72.37	710	4345
15....	72.55@.60	72.90	72.07	72.85@.90	72.87	825	4350
16....	72.80	73.47B	72.70	72.87@.85	72.87	837	4378
17....	72.90@.95	73.10	72.70	72.90@.80	72.85	374	4340
18....	72.95@73.10	73.25	72.95	73.20@.25	73.22	375	4381
21....	73.20	73.80	73.05	73.65@.55	73.60	895	4589
22....	73.40@.35	73.40	72.85	73.15@.25	73.20	808	4596
23....	73.10	73.60	72.90	73.60@.55	73.57	922	4661
24....	73.57@.60	73.65	73.35	73.50	73.50	461	4701
25....	73.60	73.62	73.40	73.60@.62	73.60	481	4744
28....	73.90	74.75	73.90	74.70@.75	74.72	1329	4310
29....	74.65@.62	74.70	74.15	74.40@.45	74.42	1603	4665
30....	74.25@.22	74.55	74.00	74.22@.20	74.22	650	4686
31....	74.25@.40	74.40	73.77	73.90@.80	73.85	615	4689

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	73.80@.85	74.45	73.80	74.20@.15	74.17	536	4699
4....	74.17	74.30	73.80	74.20@.25	74.22	532	4612
5....	74.20@.25	74.40	73.70	73.90@.85	73.87	714	4428
6....	73.90@.85	73.90	73.05	73.35@.25	73.30	906	4229
7....	73.30@.25	73.50	73.12	73.15@.12	73.15	491	4065
8....	73.20	73.40	73.12	73.40	73.40	413	3918
11....	73.25	73.62	73.20	73.57@.62	73.60	543	3805
12....	74.50@.25	74.50	72.75	73.95@.85	73.90	1229	3651
13....	74.05	74.05	73.02	73.10@.02	73.07	646	3453
14....	72.97@73.00	73.05	72.10	72.30@.25	72.27	1202	3046
15....	72.25@.37	72.55	72.02	72.05@.02	72.05	736	2772
18....	Exchange Closed; President's Day						
19....	71.70@.50	71.70	70.60	71.25@.15	71.20	1219	2531
20....	71.40	71.55	70.82	70.87@.90	70.90	687	2468
21....	71.00@.10	71.60	70.82	71.00@70.85	70.92	561	2375
22....	70.95@71.00	71.00	70.10	70.30	70.30	771	2074
25....	70.70	71.10	69.80	69.90@.85	69.87	877	1759
26....	69.60@.70	70.10	69.45	69.85@.80	69.82	669	1424
27....	69.82@.85	70.20	69.65	69.85@.65	69.75	574	1289
28....	69.80	69.80	68.80	69.10@.20	69.15	495	1164

FEEDER CATTLE FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.95	69.15	68.65	69.15@.10	69.12	455	1110
4....	68.95@.80	68.95	67.62	68.00@.25	68.12	730	705
5....	68.00@.10	68.10	67.40	67.75@.90	67.82	398	570
6....	67.50	67.70	67.37	67.67	67.67	624	440
7....	67.85@.90	67.90	67.10	67.35@.10	67.22	157	347
8....	67.45	68.25	67.05	67.80@.70	67.75	181	301
11....	68.50	68.75	68.20	68.25@.20	68.22	76	280
12....	68.35	69.05	68.25	68.90@69.00	68.95	72	246
13....	69.00@.20	69.20	68.25	68.30@.25	68.27	89	204
14....	68.60	68.60	67.50	67.50	67.50	33	189
15....	67.50	67.90	67.25	67.30@.25	67.27	52	170
18....	67.15	67.55	67.15	67.45A	67.45	18	128
19....	67.45@.40	67.80	67.40	67.80	67.80	35	94
20....	67.70	67.70	66.35	66.40@.35	66.37	23	78
21....	....	....	....	....	....	....	56
22....	....	....	....	....	....	....	50
25....	....	....	....	....	....	....	21
26....	....	....	....	....	....	....	9
27....	....	....	....	....	....	....	8
28....	....	....	....	....	....	....	....

APRIL 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	72.20	72.60	72.20	72.50@.60	72.55	241	1430
3....	72.50	72.52B	71.80	71.85@.90	71.87	168	1452
4....	71.70@.60	71.92	71.60	71.80	71.80	110	1478
7....	71.60	71.75	71.40	71.75@.65	71.70	129	1490
8....	71.70	72.10	71.20	71.25@.20	71.22	243	1520
9....	71.30@.15	71.47	70.95	71.05@.02	71.05	344	1523
10....	71.35@.45	71.95	71.35	71.75@.65	71.70	155	1536
11....	71.70	71.75	71.55	71.55@.60	71.57	116	1559
14....	71.80	71.95	71.25	71.90@.95	71.92	156	1575
15....	71.92	72.25	71.45	72.00	72.00	284	1572
16....	71.85@.75	72.40	71.75	71.75	71.75	293	1573
17....	71.90	72.02	71.60	71.75	71.75	242	1727
18....	71.95@72.00	72.30	71.95	72.25@.10	72.17	141	1769
21....	72.25	72.90	71.97	72.55@.45	72.50	251	1730
22....	72.40	72.40	71.85	72.05@.10	72.07	281	1704
23....	72.05@.00	72.60	71.85	72.55@.60	72.57	451	1739
24....	72.55@.60	72.95	72.55	72.85@.75	72.80	361	1844
25....	72.80@.85	73.00	72.65	72.95@73.00	72.97	380	1959
28....	73.10	74.05	73.10	74.00@.05	74.02	644	2138
29....	74.00@73.95	74.00	73.22	73.60@.70	73.65	1185	2154
30....	73.50	73.80	73.15	73.55	73.55	425	2163
31....	73.45	73.70	73.15	73.30@.35	73.32	323	2252

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	73.22@.17	73.85	73.17	73.75@.77	73.75	392	2328
4....	73.90@.85	73.90	73.35	73.85@.75	73.80	373	2358
5....	73.72@.70	73.95	73.45	73.77@.75	73.77	542	2379
6....	73.65	73.65	72.60	72.90@73.00	72.95	1160	2335
7....	72.90	73.30	72.90	72.92@73.00	72.95	387	2377
8....	72.90@.85	73.20	72.85	73.20@.15	73.17	274	2374
11....	73.10	73.50	73.00	73.25@.35	73.30	517	2521
12....	74.05@.20	74.20	72.55	73.55	73.55	1358	2523
13....	73.65@.60	73.65	73.00	73.00	73.00	425	2496
14....	72.90@.85	72.90	72.10	72.30@.45	72.37	782	2628
15....	72.30@.25	72.55	72.25	72.55@.45	72.50	360	2645
18....	Exchange Closed; President's Day						
19....	72.20@.10	72.20	71.20	71.75@.65	71.70	1044	2569
20....	71.65@.75	71.90	71.60	71.70	71.70	517	2564
21....	71.90	72.27	71.65	71.70@.75	71.72	480	2587
22....	71.80@.85	71.85	71.15	71.35@.40	71.37	623	2581
25....	71.60	72.20	70.80	70.90@.80	70.85	970	2555
26....	70.85	71.10	70.30	70.75@.80	70.77	986	2306
27....	70.82	71.30	70.75	71.00@.02	71.00	459	2363
28....	71.00	71.00	70.25	70.40@.35	70.37	476	2346

FEEDER CATTLE FUTURES PRICES
APRIL 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.30@.35	70.75	70.30	70.45@.35	70.40	347	2332
4....	70.15@.25	70.25	69.25	69.30@.35	69.32	727	2362
5....	69.32	69.70	68.95	69.45@.35	69.40	692	2269
6....	69.55	69.95	69.55	69.60	69.60	367	2248
7....	69.70@.65	69.70	69.05	69.10@.05	69.07	538	2265
8....	69.05	70.45	68.75	70.10@69.90	70.00	799	2227
11....	70.20@.25	70.35	69.90	70.22@.05	70.12	269	2199
12....	70.00@69.95	70.27	69.80	70.05@69.90	69.97	392	2224
13....	69.80@.85	69.85	69.25	69.35@.40	69.37	366	2241
14....	69.00@68.90	69.20	68.10	68.20@.10	68.15	804	2193
15....	68.10@.00	68.20	67.05	67.45A@.35	67.40	566	2127
18....	67.35@.30	67.65	66.75	66.75	66.75	617	1934
19....	66.70@.75	67.92	66.70	67.80@.92	67.85	398	1824
20....	67.70@.55	67.75	67.20	67.40@.45	67.42	303	1803
21....	67.50	68.05	67.50	67.80@.90	67.85	282	1750
22....	67.95@.90	68.20	67.60	67.95@68.10	68.02	353	1707
25....	67.80@.85	68.15	67.75	67.85@.90	67.87	207	1574
26....	68.00	68.95	67.95	68.75@.65	68.70	412	1403
27....	68.85	69.35	68.75	68.85@.80	68.82	604	1191
28....	69.00	69.25	68.85	69.05	69.05	407	1087
29....	69.07	69.60	68.87	69.10@.00	69.05	443	983

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	69.00@68.95	69.00	68.30	68.40@.30	68.35	268	856
2....	68.30	68.55	67.97	68.35	68.35	288	678
3....	68.05@.02	68.05	67.52	67.80@68.00	67.90	176	564
4....	67.85@.80	67.97	67.65	67.80@.70	67.75	133	523
5....	Exchange Closed; Good Friday						
8....	67.60@.55	67.95	67.25	67.27@.25	67.27	121	483
9....	67.70	68.10	67.50	67.75	67.75	184	451
10....	67.75	67.75	66.85	66.90@.85	66.87	212	347
11....	66.90@.80	67.20	66.60	66.85	66.85	107	302
12....	66.80	66.90	65.35	65.55	65.55	130	233
15....	65.45	66.10	65.05	65.30	65.30	86	158
16....	65.15	65.70	64.45A	64.60B	64.60	80	131
17....	64.90	65.00	64.55	64.55	64.55	22	104
18....	65.25@.50	65.50	64.85	65.35@.45	65.40	75	70
19....	65.75	65.95	65.25	65.25	65.25	41	52
22....	....	....	....	....	....	....	38
23....	....	....	....	....	....	....	37
24....	....	....	....	....	....	....	26
25....	....	....	....	....	....	....	20
26....	....	....	....	....	....	....	20
29....	....	....	....	....	....	....	11
30....	....	....	....	....	....	....	....

MAY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	70.00	70.20	70.00	70.20@.15	70.17	121	1131
3....	70.05@.00	70.05	69.77	69.90	69.90	123	1155
4....	69.85	69.90	69.75	69.80	69.80	90	1204
7....	69.70@.50	69.70	69.50	69.50@.55	69.52	127	1212
8....	69.65	69.85	69.20	69.25	69.25	110	1217
9....	69.30	69.75	69.05	69.30@.35	69.32	150	1236
10....	69.50	70.10	69.50	70.00	70.00	236	1356
11....	70.00	70.15	69.85	69.90	69.90	139	1415
14....	70.00	70.12	69.70	70.12	70.12	142	1458
15....	70.25	70.65	70.02	70.60@.65	70.62	367	1577
16....	70.55	70.90	70.40	70.50@.65B	70.57	242	1632
17....	70.50	70.65	70.20	70.20	70.20	284	1636
18....	70.35	70.52	70.12	70.45	70.45	109	1676
21....	70.55	70.80	70.15	70.70@.72	70.70	178	1686
22....	70.60	70.60	70.20	70.50	70.50	312	1693
23....	70.45	70.60	70.25	70.50@.60	70.55	374	1865
24....	70.60	70.65	70.40	70.40	70.40	201	1912
25....	70.55	70.67	70.20	70.60@.67	70.62	239	1985
28....	70.90@.95	71.62	70.87	71.50@.55B	71.52	446	2016
29....	71.45@.50	71.50	71.20	71.45@.50	71.47	460	2196
30....	71.35@.30	71.45	71.12	71.35@.25	71.30	335	2153
31....	71.30	71.35	70.90	71.05@70.90	70.97	197	2226

FEEDER CATTLE FUTURES PRICES
MAY 1985 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.05	71.60	71.00	71.50@.32	71.40	409	2285
4....	71.55@.50	71.80	71.40	71.65@.75	71.70	263	2350
5....	71.60	71.90	71.52	71.70@.65	71.67	294	2429
6....	71.60	71.65	71.15	71.35	71.35	480	2514
7....	71.35	71.70	71.35	71.50@.45	71.47	294	2565
8....	71.42@.40	71.65	71.40	71.65	71.65	351	2646
11....	71.65@.70	71.90	71.60	71.80@.85	71.82	347	2732
12....	72.20	72.75	71.60	72.40@.65	72.52	1252	2850
13....	72.55@.60	72.60	71.90	71.90	71.90	532	2863
14....	71.90	72.00	71.60	71.70@.75	71.72	434	3006
15....	71.70@.75	71.95	71.70	71.85	71.85	435	2945
18....	Exchange Closed; President's Day						
19....	71.60	71.60	70.85	71.20@.30	71.25	667	3016
20....	71.25@.30	71.60	71.20	71.25@.35	71.30	371	3155
21....	71.10	71.65	71.10	71.12@.20	71.17	494	3305
22....	71.20@.17	71.20	70.60	70.85@.75	70.80	612	3332
25....	71.40@.25	71.47	70.25	70.25@.32	70.30	782	3300
26....	70.35@.40	70.45	69.90	70.05@.10	70.07	615	3270
27....	70.20	70.50	70.15	70.30@.35	70.32	494	3315
28....	70.35@.30	70.35	69.82	69.97A@.85	69.92	453	3404

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	69.85	70.30	69.70	69.80@.70	69.75	432	3572
4....	69.70	69.70	68.85	69.00	69.00	906	3526
5....	69.00	69.60	68.90	69.25@.35	69.30	814	3540
6....	69.60	69.95	69.40	69.70	69.70	431	3647
7....	69.75@.80	69.80	69.20	69.40	69.40	432	3746
8....	69.20@.15	70.75	69.02	70.60@.70	70.65	960	3886
11....	70.60	70.85	70.35	70.70@.50	70.60	371	3916
12....	70.50@.40	70.62	70.20	70.40@.60	70.50	288	3918
13....	70.35	70.35	69.80	69.95@70.07	70.02	473	3984
14....	69.60@.45	69.75	68.60	68.70@.60	68.65	742	4114
15....	68.50@.47	68.75	67.60	68.20@.15	68.17	1193	4399
18....	68.10	68.35	67.70	67.80@.75	67.77	661	4301
19....	67.60	68.47	67.60	68.40@.45	68.42	488	4266
20....	68.45@.50	68.50	67.85	68.10@.20	68.15	498	4315
21....	68.00@.10	68.85	68.00	68.80@.70	68.75	662	4445
22....	68.65@.60	69.15	68.50	69.10@.00	69.05	504	4551
25....	68.65	69.20	68.65	68.85@.80	68.82	415	4602
26....	68.85@.80	69.87	68.80	69.70@.80	69.75	667	4563
27....	70.00	70.42	69.75	70.00@69.90	69.95	825	4600
28....	70.20	70.35	69.80	69.80@.90	69.85	431	4636
29....	69.95@70.05	70.30	69.40	69.60@.40	69.50	762	4671

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	69.45@.50	69.50	68.80	68.82@.80	68.82	942	4677
2....	68.85@.80	69.12	68.60	68.65@.70	68.67	571	4636
3....	68.50@.55	68.55	68.25	68.35@.30	68.32	704	4591
4....	68.20@.10	68.55	68.10	68.20@.25	68.22	521	4713
5....	Exchange Closed; Good Friday						
8....	68.00@67.95	68.25	67.85	67.85@.90	67.87	596	4694
9....	67.90	69.00	67.90	68.45@.30	68.37	855	4582
10....	68.32@.35	68.37	67.75	67.75@.85	67.80	801	4381
11....	67.80	68.17	67.55	67.75	67.75	478	4384
12....	67.65@.75	68.05	66.60	66.60@.65	66.62	1102	4226
15....	66.50	66.80	65.55	65.90@66.00	65.95	1296	4030
16....	65.85@.95	66.10	65.02	65.20@.30	65.25	1486	3590
17....	65.25@.35	65.40	64.80	65.10@.00	65.05	1119	3454
18....	65.35@.40	65.67	65.10	65.55@.60	65.57	676	3228
19....	65.65@.80	66.12	65.65	66.05	66.05	704	3057
22....	66.25	66.25	65.75	65.85@.90	65.87	453	2956
23....	65.55@.60	65.70	64.70	65.25@.20	65.22	779	2798
24....	65.10	65.42	65.05	65.40@.42	65.40	613	2757
25....	65.40	65.80	65.00	65.00@.05	65.02	739	2678
26....	65.25@.30	65.42	65.05	65.25@.17	65.20	716	2540
29....	65.20@.25	65.60	65.20	65.35@.40	65.37	993	2183
30....	65.25	65.40	64.20	64.35	64.35	971	1773

FEEDER CATTLE FUTURES PRICES
MAY 1985 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.20	64.60	64.10	64.50@.60	64.55	522	1634
2....	64.55@.62	64.70	63.85	63.90@.85	63.87	531	1517
3....	63.90	63.90	62.40	62.55	62.55	368	1377
6....	62.20@.25	63.25	61.50	63.15@.25	63.20	471	1250
7....	63.05@.00	63.50	62.45	63.40	63.40	431	1023
8....	63.45@.65	64.50	63.45	64.15@.10	64.12	315	961
9....	64.60	65.40	64.40	65.35@.40	65.37	376	924
10....	65.35	66.00	65.20	65.87B	65.87	294	689
13....	65.75@.45	65.75	65.05	65.15@.25	65.20	376	536
14....	65.20	65.80	65.20	65.70	65.70	262	375
15....	65.80	65.80	65.30	65.60	65.60	214	251
16....	65.70@.75	65.75	65.30	65.60	65.60	109	174
17....	65.85	65.90	65.50	65.90	65.90	146	86
20....	66.40	66.40	65.60	66.35@65.60	65.97	95	19
21....	....	....	....	....	....	1	18
22....	....	....	....	....	....	....	17
23....	....	....	....	....	....	....	17
24....	....	....	....	....	....	....	17
28....	....	....	....	....	....	....	13
29....	....	....	....	....	....	....	5
30....	....	....	....	....	....	....	...

AUGUST 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	69.30@.37	69.45	69.30	69.35@.45	69.40	49	449
3....	69.30	69.30	69.05	69.10@.15	69.12	40	466
4....	68.90	69.30	68.90	69.25	69.25	96	501
7....	69.12@.15	69.25	69.10	69.20@.25	69.22	67	520
8....	69.25	69.50	68.80	69.20	69.20	94	546
9....	69.20@.30	69.65	69.00	69.25	69.25	151	570
10....	69.50	70.10	69.50	69.85	69.85	193	655
11....	69.70	70.12	69.70	70.00	70.00	89	680
14....	70.00@.10	70.55	69.82	70.45	70.45	163	721
15....	70.50@.55	71.20	70.50	71.20	71.20	234	758
16....	71.15	71.50	70.95	70.95	70.95	146	812
17....	71.00	71.05B	70.75	70.80	70.80	68	818
18....	70.90	71.10	70.80	71.10	71.10	74	817
21....	71.10@.15	71.40	71.00	71.25	71.25	53	838
22....	71.02	71.05	70.70	70.85	70.85	79	869
23....	70.65	71.15B	70.65	71.15B	71.15	110	891
24....	71.25	71.30	71.05	71.15	71.15	68	907
25....	71.25@.20	71.25	71.00	71.25	71.25	88	887
28....	71.35	71.90	71.35	71.90B	71.90	184	974
29....	71.90	71.97	71.60	71.90	71.90	126	994
30....	71.75	71.95	71.65	71.90	71.90	61	1006
31....	71.90@.95	71.95	71.60	71.65	71.65	58	1026

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.65	72.20	71.65	72.10	72.10	146	1057
4....	72.15	72.80	72.15	72.72@.70	72.70	153	1131
5....	72.60	72.70	72.42	72.65@.60	72.62	98	1140
6....	72.55	72.55	72.15	72.35	72.35	152	1165
7....	72.35	72.72	72.30	72.45	72.45	144	1182
8....	72.50	72.57	72.40	72.50	72.50	98	1196
11....	72.55@.60	72.75	72.45	72.60@.65	72.62	236	1280
12....	73.30@.35	73.70	72.50	73.60	73.60	726	1448
13....	73.60	73.60	72.97	72.97	72.97	220	1406
14....	72.97	73.00	72.20	72.45	72.45	272	1510
15....	72.40	72.65	72.35	72.40	72.40	149	1512
18....	Exchange Closed; President's Day						
19....	72.25	72.25	71.70	71.95	71.95	254	1492
20....	72.00	72.50	72.00	72.35@.30	72.32	244	1569
21....	72.15	72.47	72.15	72.25@.30	72.27	123	1591
22....	72.30	72.30	71.95	72.25@.15	72.20	266	1646
25....	72.60	72.65	71.65	71.85@.90	71.87	260	1667
26....	71.85	72.15	71.80	72.05@.15	72.10	335	1818
27....	72.20	72.50	72.07	72.15	72.15	192	1840
28....	72.10@.05	72.10	71.45	71.70@.80	71.75	209	1847

FEEDER CATTLE FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.55@.50	71.85	71.42	71.75@.85	71.80	162	1883
4....	71.45@.47	71.47	70.60	70.90@71.10	71.00	427	1854
5....	70.95	[illegible]	70.60	71.05	71.05	237	1918
6....	71.25	[illegible]	71.15	71.57@.60	71.57	223	1970
7....	71.57@.60	71.67	71.10	71.20	71.20	213	2028
8....	71.02@.00	71.90	70.90	71.80@.85	71.82	298	2026
11....	71.82	71.92B	71.70	71.80@.75	71.77	85	2005
12....	71.60@.55	71.80	71.50	71.60@.80	71.70	88	2021
13....	71.60	71.60	71.15	71.45	71.45	146	2058
14....	71.10	71.10	70.10	70.20@.15	70.17	499	1958
15....	70.00	70.00	69.07	70.00	70.00	475	1991
18....	69.95	70.05	69.25	69.30@.25	69.27	347	2025
19....	69.20@.15	70.00	69.10	69.85@70.00	69.92	265	1984
20....	69.82@.75	69.85	69.45	69.75	69.75	196	2012
21....	69.85@.90	70.02	69.85	70.02@69.95	69.97	188	2029
22....	70.00	70.70	69.90	70.65	70.65	212	2064
25....	70.65	70.65	70.20	70.55@.60	70.57	201	2100
26....	70.50	71.22	70.50	71.22	71.22	390	2122
27....	71.22	71.65	71.00	71.15@.30	71.22	333	2126
28....	71.15	71.32	71.07	71.25@.30	71.27	226	2207
29....	71.25	71.45	70.82	71.05B	71.05	291	2223

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.00	71.00	70.25	70.30	70.30	343	2247
2....	70.15	70.40	69.80	70.15@.25	70.20	348	2198
3....	69.97	69.97	69.57	69.90	69.90	211	2102
4....	69.80@.75	69.97	69.62	69.75	69.75	195	2091
5....	Exchange Closed; Good Friday						
8....	69.60	69.90	69.50	69.70@.75	69.72	180	2112
9....	69.70@.65	70.35	69.65	70.00@69.95	69.97	431	2153
10....	69.95@.97	69.97	69.40	69.45	69.45	258	2106
11....	69.35	69.65	69.25	69.65@.55	69.60	255	2145
12....	69.55	69.85	68.60	68.70@.60	68.65	473	2287
15....	68.55@.60	68.90	68.00	68.15@.20B	68.17	586	2350
16....	68.30@.27	68.45	67.52	67.75@.70	67.72	509	2304
17....	67.90@.95	68.00	67.55	67.82@.85	67.82	489	2379
18....	67.95@.92	68.55	67.92	68.45	68.45	378	2425
19....	68.47@.45	68.82	68.45	68.80@.70	68.75	246	2474
22....	68.85@.90	68.90	68.55	68.80@.82	68.80	354	2492
23....	68.50@.55	68.57	67.75	68.00@.07	68.05	397	2586
24....	67.90	68.50	67.90	68.30@.35	68.32	340	2666
25....	68.30@.35	68.75	68.30	68.30@.32	68.32	558	2793
26....	68.37@.35	68.47	68.00	68.05@.00	68.02	447	2906
29....	68.20	68.60	68.20	68.45@.40	68.42	357	2903
30....	68.45@.47	68.65	67.00	67.10@.00	67.05	965	3069

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	67.15	67.20	66.80	67.10@.05	67.07	710	3089
2....	67.15	67.17	66.22	66.25@.22	66.25	931	3136
3....	66.20@.15	66.22	65.00	65.05@.10	65.07	1341	3096
6....	64.80	66.10	64.47	66.10	66.10	1042	3167
7....	65.80@.70	66.50	65.55	66.30@.25	66.27	1263	3125
8....	66.30@.42	67.35	66.30	67.15@.05	67.10	954	3042
9....	67.35@.40	68.20	67.30	68.10@67.95	68.02	995	3156
10....	68.05@.02	68.45	67.82	68.30@.35	68.32	829	3191
13....	68.20@.25	68.32	67.67	67.75@.90	67.82	675	3259
14....	68.15@.10	68.95	67.95	68.70@.80	68.75	899	3245
15....	68.75@.80	69.15	68.50	68.90@.85	68.87	894	3234
16....	68.87@.90	68.90	68.52	68.65@.60	68.62	466	3275
17....	68.55	68.77	68.45	68.70@.65	68.67	287	3234
20....	68.80@.75	69.20	68.60	69.05@.20	69.12	652	3291
21....	69.00	69.10	68.15	68.35@.30	68.32	876	3312
22....	68.35@.40	68.52	68.05	68.35@.30	68.32	454	3356
23....	68.40	68.70	68.32	68.50@.60	68.55	270	3344
24....	68.70	69.70	68.65	69.55@.65	69.60	937	3304
27....	Exchange Closed; Memorial Day						
28....	69.70	69.92	69.30	69.30@.40	69.35	924	3430
29....	69.25@.22	69.25	68.55	68.77@.70	68.75	852	3497
30....	68.50@.35	68.50	67.25	67.95@.85	67.90	1785	3654
31....	67.80@.75	68.60	67.62	68.05@.10	68.07	915	3663

FEEDER CATTLE FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	67.95@68.00	68.35	67.50	68.10@.15	68.12	985	3537
4....	67.80@.77	67.80	67.10	67.65@.60	67.62	1190	3724
5....	67.65	68.20	67.65	68.10@.00	68.05	592	3687
6....	68.15	68.50	68.15	68.35@.32	68.32	526	3650
7....	68.50@.65	68.85	68.40	68.55@.60	68.57	454	3671
10....	68.80	68.80	68.05	68.05@.10	68.07	472	3654
11....	68.15	68.65	67.90	68.65@.50	68.57	391	3726
12....	68.65@.70	68.72	68.22	68.22@.25	68.25	422	3725
13....	68.25	68.45	67.70	67.80	67.80	430	3664
14....	67.85@.80	68.25	67.52	67.90@68.10	68.00	408	3711
17....	68.10@.15	68.40	67.72	67.75@.77	67.77	379	3698
18....	67.55@.45	67.55	67.10	67.25@.20	67.22	758	3602
19....	67.15	67.75	67.15	67.50@.40	67.45	476	3530
20....	67.50@.55	67.55	66.05	66.05@.10	66.07	1092	3508
21....	66.35@.32	66.50	65.67	66.50@.30	66.40	866	3489
24....	65.70@.80	65.80	64.92	65.05@.02	65.05	1037	3456
25....	65.00	65.35	64.80	64.85@.90	64.87	825	3440
26....	64.90	65.60	64.90	64.95@65.10	65.02	656	3427
27....	64.90@.95	65.15	64.30	64.80@.90	64.85	808	3414
28....	65.35@.40	65.65	65.25	65.45@.40	65.52	534	3348

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.25	65.35	64.00	64.15@.00	64.07	723	3290
2....	64.07@.15	65.25	63.65	65.00@.10	65.05	1128	3107
3....	65.25@.35	66.35	65.25	66.00@65.95	65.97	885	3146
4....	Exchange Closed; Independence Day						
5....	66.00	66.35	65.70	66.00@65.95	65.97	484	2963
8....	65.55	65.65	65.00	65.25@.10	65.17	810	2978
9....	65.05	65.65	64.95	65.00@64.95	64.97	668	2821
10....	65.00@64.90	65.40	64.75	65.15@.05	65.10	590	2779
11....	65.20@.30	65.47	64.45	65.30	65.30	602	2785
12....	65.20@.25	65.30	64.30	64.50@.30	64.40	448	2763
15....	63.80@.65	63.90	62.90	62.95@.90	62.92	641	2642
16....	62.85@.90	63.50	62.35	63.40	63.40	713	2577
17....	62.70	63.60	62.40	63.25@.15	63.20	792	2604
18....	63.20@.17	63.25	62.67	63.00@62.85	62.92	472	2554
19....	62.80@.95	63.37	62.60	62.65@.70	62.67	348	2545
22....	62.57@.55	62.75	61.60	61.75@.70	61.72	524	2520
23....	63.00@.10	63.10	62.00	62.15@.05	62.10	588	2376
24....	61.65	61.65	60.60	60.72@.80	60.77	860	2321
25....	60.85	61.12	60.05	60.20@.15	60.17	776	2261
26....	60.05@.10	60.40	58.90	58.95@59.05	59.00	716	2122
29....	58.50@.55	58.97	58.30	58.40@.50	58.45	737	1891
30....	58.85	59.85	58.60	59.85@.75	59.80	935	1835
31....	59.42@.40	61.30	59.25	61.30B	61.30	411	1748

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	62.80	62.80	62.25	62.80B	62.80	424	1517
2....	62.90@63.20	64.15	62.90	63.80@64.00	63.90	580	1350
5....	64.30@.35	65.40	64.30	65.20	65.20	683	1014
6....	55.55	65.60	64.45	64.50	64.50	186	947
7....	65.00@.05	65.25	64.25A	64.50	64.50	203	914
8....	64.67	64.90	64.60	64.80@.90	64.85	277	782
9....	65.25	65.50	64.55	65.40@.50	65.45	294	621
12....	65.45@.40	65.80	65.25	65.70	65.70	76	589
13....	65.05	65.70	65.05	65.70	65.70	96	547
14....	65.80	66.35	65.70	66.07	66.07	182	494
15....	66.07	66.40	65.95	66.00	66.00	94	423
16....	66.25@.30	66.30	65.30	65.50@.40	65.45	146	388
19....	65.50	65.50	64.60	65.00	65.00	174	319
20....	65.00	65.00	64.00	64.40@.75	64.57	139	228
21....	....	....	....	....	....	12	191
22....	....	....	....	....	....	....	149
23....	....	....	....	....	....	....	149
26....	....	....	....	....	....	....	109
27....	....	....	....	....	....	....	77
28....	....	....	....	....	....	....	43
29....	....	....	....	....	....	....	....

FEEDER CATTLE FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	68.25	68.50	68.25	68.40@.50	68.45	17	121
3....	68.30	68.30	68.05	68.05	68.05	10	129
4....	68.05	68.25	68.00	68.15	68.15	23	147
7....	68.00	68.10B	67.95	67.95	67.95	4	149
8....	68.30	68.37	67.90	68.35	68.35	39	174
9....	68.35	68.80B	68.25	68.55A	68.55	42	192
10....	68.75	69.55	68.75	69.25A	69.25	97	236
11....	69.10	69.60	69.10	69.35@.30	69.32	68	215
14....	69.40@.50	70.00	69.25	70.00	70.00	66	207
15....	70.20	71.00	70.20	70.85	70.85	196	327
16....	70.85	71.10	70.55A	70.60A	70.60	108	359
17....	70.65	70.75	70.45	70.45@.50	70.47	25	363
18....	70.65@.70	70.80	70.50A	70.75	70.75	39	367
21....	70.85@.80	71.00	70.70A	70.90A	70.90	20	369
22....	70.70	70.70	70.40	70.50	70.50	30	379
23....	70.40	70.85	70.40	70.80	70.80	77	428
24....	70.75	70.97	70.70	70.70	70.70	42	457
25....	70.65	70.90	70.60	70.85@.90	70.87	23	464
28....	70.90	71.50	70.90	71.45	71.45	36	472
29....	71.30	71.45	71.20A	71.45	71.45	66	470
30....	71.35	71.45	71.25	71.40	71.40	29	484
31....	71.37	71.37	71.15	71.15	71.15	14	485

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.15	71.55	71.15	71.55	71.55	18	488
4....	71.70	72.35	71.70	72.27A	72.27	48	497
5....	72.15	72.25	72.00	72.10	72.10	24	496
6....	72.00	72.00	71.80	71.80	71.80	49	490
7....	71.90	72.15	71.85A	71.95@.90	71.92	25	494
8....	72.05@.10	72.10	72.00	72.10	72.10	60	499
11....	72.05	72.15	71.90	71.90	71.90	47	505
12....	72.50@.60	73.00	72.10	72.70@.65	72.67	116	520
13....	72.75	72.75	72.35	72.35	72.35	31	521
14....	72.35@.40	72.40	71.80	72.00	72.00	80	567
15....	72.00	72.25	72.00	72.20	72.20	46	589
18....	Exchange Closed; President's Day						
19....	71.60	71.80	71.50	71.55A	71.55	42	601
20....	71.55	71.90	71.55	71.90	71.90	23	605
21....	71.70	71.95	71.60	71.60A	71.60	23	614
22....	71.50	71.60	71.45	71.60	71.60	18	617
25....	71.70	72.00	70.90	71.00	71.00	51	630
26....	71.15	71.45	71.15	71.45	71.45	45	650
27....	71.40	71.67	71.40	71.55	71.55	72	681
28....	71.35@.40	71.45	71.00	71.05B	71.05	58	705

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.95	71.45	70.95	71.45	71.45	24	702
4....	70.90@.85	70.95	70.30	70.45@.50	70.47	101	735
5....	70.35	70.85	70.22	70.80	70.80	120	792
6....	71.00	71.80	70.85	71.45	71.45	97	803
7....	71.40	71.40	71.00	71.00A	71.00	58	828
8....	70.80	71.70	70.80	71.50	71.50	75	810
11....	71.60	71.70	71.35	71.35	71.35	44	804
12....	71.15	71.30B	71.15	71.25B	71.25	24	810
13....	71.15	71.15	70.75	70.95B	70.95	26	804
14....	70.70	70.70	69.70	69.70	69.70	181	809
15....	69.65	69.75	68.55	69.50@.55B	69.52	166	795
18....	69.52	69.60	69.00	69.15	69.15	53	808
19....	68.80	69.55	68.80	69.40	69.40	115	773
20....	69.20	69.22B	69.05	69.15	69.15	39	757
21....	69.30	69.50	69.25	69.40	69.40	44	748
22....	69.45	70.10	69.40	70.05@.10	70.07	33	753
25....	70.05@.10	70.10	69.90	70.07B	70.07	48	755
26....	70.00@.02	70.70	70.00	70.70	70.70	129	793
27....	70.75	71.05B	70.57A	70.70A	70.70	60	784
28....	70.80	70.80	70.60	70.80	70.80	32	770
29....	70.85	70.90B	70.40	70.60	70.60	52	789

FEEDER CATTLE FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.60	70.60	69.75	69.80	69.80	66	776
2....	69.80	69.85	69.30	69.80B	69.80	55	762
3....	69.30	69.50	69.17	69.42A	69.42	66	738
4....	69.25@.20	69.40	69.20	69.40	69.40	84	733
5....	Exchange Closed; Good Friday						
8....	69.25	69.50	69.00	69.10A@.00	69.05	33	744
9....	69.20	69.65	69.20	69.50B	69.50	68	755
10....	69.42	69.50B	68.95	68.95	68.95	47	756
11....	68.90	69.30	68.90	69.30	69.30	30	764
12....	69.25	69.37B	68.35	68.40@.45	68.42	94	762
15....	68.50	68.65	67.85	67.95	67.95	146	797
16....	68.00@.10	68.10	67.45	67.55B	67.55	113	753
17....	67.60@.45	67.70	67.42	67.55	67.55	103	782
18....	67.60	68.20	67.60	68.17B	68.17	61	793
19....	68.25	68.55	68.25	68.45	68.45	44	794
22....	68.55	68.70	68.30	68.70	68.70	60	808
23....	68.50	68.50	67.50	67.95	67.95	115	778
24....	68.00	68.45	67.95	68.20A	68.20	108	772
25....	68.45@.50	68.50	68.20A	68.30@.25A	68.27	25	776
26....	68.35	68.40	67.87	67.87	67.87	105	794
29....	68.05	68.50	68.05	68.30	68.30	81	774
30....	68.40	68.50	67.20	67.25@.20	67.22	130	778

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	67.30@.35	67.35	66.90	67.20@.15	67.17	51	780
2....	67.15	67.30	66.35	66.45	66.45	103	807
3....	66.35	66.35	64.95A	65.00	65.00	92	832
6....	64.75@.80	66.05	64.50A	66.05@65.95	66.00	140	819
7....	65.95	66.25	65.40	66.05A	66.05	148	924
8....	66.40@.45	67.15	66.40	66.85	66.85	111	933
9....	67.30	67.90	67.15	67.60	67.60	129	923
10....	67.70	68.00	67.60	67.90A	67.90	58	897
13....	67.65	67.95	67.40	67.45B	67.45	79	899
14....	67.80	68.27	67.50	68.27	68.27	146	865
15....	68.22	68.40	67.92	68.25	68.25	93	867
16....	68.45	68.45	68.20	68.40	68.40	75	878
17....	68.35	68.35	68.15	68.30A	68.30	7	871
20....	68.45	68.65	68.25A	68.60B	68.60	32	873
21....	68.55	68.65	67.90	68.05	68.05	95	893
22....	68.10	68.25	67.82	68.05@67.95	68.00	46	910
23....	68.22	68.27	68.12A	68.25	68.25	20	914
24....	68.25	69.25	68.25	69.25	69.25	100	912
27....	Exchange Closed; Memorial Day						
28....	69.40	69.40	69.00	69.00A	69.00	118	916
29....	68.65@.60	68.65	68.20	68.40B	68.40	64	892
30....	68.00	68.25	67.10	67.50B	67.50	174	980
31....	67.30	68.25	67.30	67.80	67.80	179	1059

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	67.50	68.05B	67.40A	67.85	67.85	64	987
4....	67.65	67.65	67.05	67.50A@.45	67.47	107	982
5....	67.75	67.92	67.50	67.85	67.85	56	977
6....	67.95	68.25	67.95	68.10@.05	68.07	54	987
7....	68.25	68.45	68.10	68.35B@.20	68.27	36	999
10....	68.20	68.30B	67.80	67.85@.80	67.82	73	1029
11....	67.80	68.20	67.70	68.20	68.20	56	1058
12....	68.25@.20	68.30	67.90A	67.90A	67.90	53	1074
13....	67.95@.90	68.20	67.60	67.65	67.65	56	1071
14....	67.65@.60	68.02B	67.45	67.90B	67.90	80	1094
17....	67.90	68.10	67.50	67.55@.50	67.52	47	1092
18....	67.30@.25	67.30	66.75	67.00A	67.00	105	1085
19....	66.90@.80	67.35	66.80	67.15	67.15	101	1083
20....	67.15	67.15	65.90	65.95	65.95	125	1088
21....	66.05@.15	66.40	65.57	66.35@.40	66.37	194	1095
24....	65.85@.80	65.85	64.90	64.95B	64.95	186	1041
25....	65.00@.10	65.35	64.80	64.90	64.90	153	1043
26....	65.30@.35	65.47	64.75	64.90	64.90	120	1013
27....	64.75	64.90	64.20	64.70@.75	64.72	111	1011
28....	65.05	65.45	65.05	65.32	65.32	101	1002

FEEDER CATTLE FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.20	65.25	64.10	64.20B	64.20	145	1084
2....	64.20	65.30	63.75	65.30	65.30	137	1040
3....	65.45	66.35	65.45	66.15	66.15	173	999
4....	Exchange Closed; Independence Day						
5....	66.30	66.40B	65.80	66.25	66.25	77	1010
8....	65.70	65.90	65.25	65.45B	65.45	50	997
9....	65.35	65.70	65.10	65.22	65.22	72	1003
10....	65.10	65.35B	64.85	65.20	65.20	85	1016
11....	65.40	65.40	64.50	65.35B	65.35	85	1036
12....	65.30	65.30	64.50	64.50	64.50	131	1070
15....	64.20@.05	64.20	63.07	63.07	63.07	147	1020
16....	62.90	63.60	62.60	63.60@.50	63.55	218	1002
17....	63.10@62.70	63.50	62.65A	63.30@.20A	63.25	106	1031
18....	63.10	63.40	62.75	62.90@.80	62.85	46	1040
19....	62.95@63.00B	63.32B	62.65	62.75	62.75	102	1049
22....	62.62	62.80	61.60	61.75	61.75	144	1049
23....	62.90	63.05	62.25	62.25@.35	62.30	202	1052
24....	62.10	62.10	60.82	61.00	61.00	238	1059
25....	61.25	61.47	60.25	60.50@.35	60.42	227	1115
26....	60.50	60.50	58.95	59.15	59.15	279	1129
29....	59.00	59.00	57.85	58.05@57.95	58.00	264	1209
30....	58.15	59.00	57.45	58.80@59.00	58.90	322	1203
31....	58.70	60.40	58.45	60.40B	60.40	175	1170

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	60.85@61.00	61.90	60.85	61.90@.90B	61.90	273	1164
2....	61.70	63.10	61.70	62.65@.50	62.57	234	1127
5....	62.70@.75	64.07	62.70	64.00	64.00	349	1139
6....	64.05@.00	64.05	63.05	63.25	63.25	183	1104
7....	63.70@.50	63.85	63.00	63.35@.50	63.42	188	1091
8....	63.70	63.97	63.30A	63.70@.80	63.75	157	1052
9....	64.00	64.90	63.75	64.80@.90	64.85	266	1063
12....	64.75	65.25	64.55	65.25	65.25	202	1004
13....	64.65	64.80B	63.95A	64.25	64.25	236	986
14....	64.00	64.90	64.00	64.85	64.85	193	990
15....	65.00	65.45	64.60	64.60	64.60	152	998
16....	64.60	64.70	63.70	63.90B@64.10	64.00	269	1064
19....	63.85	63.85	62.85	63.05A	63.05	137	1070
20....	63.00	63.60	62.90	62.95A	62.95	152	1061
21....	62.90	64.10	62.90	63.70@.60	63.65	338	1031
22....	63.45	63.80	63.02	63.20@.35	63.27	204	983
23....	63.10	63.75	63.05	63.55@.45	63.50	176	906
26....	64.25@.30	64.30	63.20	63.40	63.40	451	866
27....	62.95@63.10	63.90	62.60	63.65	63.65	257	818
28....	63.45	63.50	62.75	62.80@.75	62.77	226	716
29....	62.50	62.50	61.30	61.60@.80B	61.70	307	670
30....	61.70	62.00	61.35	62.00@61.85	61.92	168	590

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	62.27@.25	62.27	60.50	60.50	60.50	206	499
4....	60.25@.30	60.60	59.30	60.00	60.00	269	413
5....	60.20	60.37	59.32	59.45	59.45	157	334
6....	59.50	59.50	58.65	59.00	59.00	146	320
9....	58.25	58.25	57.50	57.50A	57.50	65	263
10....	57.30@.40	57.50	56.50	57.25	57.25	149	204
11....	57.22	58.00	57.05	58.00	58.00	59	203
12....	58.45	59.50	58.30	58.90A	58.90	92	182
13....	59.35	60.10	59.25	59.75	59.75	51	153
16....	59.55	60.00	59.55	60.00	60.00	25	118
17....	60.00	61.45	60.00	60.90	60.90	29	84
18....	61.05	61.50	61.05	61.40	61.40	14	53
19....	61.40	61.85B	61.40	61.82@.85B	61.82	8	48
20....	61.82	63.30	61.82	62.70A	62.70	12	44
23....	....	....	....	....	....	....	37
24....	....	....	....	....	....	....	27
25....	....	....	....	....	....	....	18
26....	....	....	....	....	....	....	13
27....	....	....	....	....	....	....	13
30....	....	....	....	....	....	....	....

FEEDER CATTLE FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	68.20	68.25	68.20	68.25	68.25	4	25
3....	68.10	68.10	67.90	67.90	67.90	13	34
4....	68.00	68.05	67.85A	67.95A	67.95	12	33
7....	....	....	67.80A	67.80A	67.80	....	33
8....	....	68.05B	....	67.90B	67.90	....	32
9....	67.90	68.35	67.80A	68.25A	68.25	15	39
10....	68.40	69.00	68.40	68.55	68.55	35	62
11....	68.50	68.95	68.50	68.85A	68.85	8	64
14....	68.95	69.50	68.75	69.45A	69.45	43	100
15....	69.65	70.10	69.52	70.10	70.10	93	163
16....	69.90	70.15	69.90	69.95	69.95	38	172
17....	69.95	69.95	69.70	69.70	69.70	10	172
18....	69.70	69.85B	69.65	69.80	69.80	31	195
21....	69.90	70.10	69.85A	70.00	70.00	51	210
22....	69.80	69.85	69.70	69.75A	69.75	37	229
23....	69.75	69.90	69.60	69.90	69.90	123	247
24....	69.90	69.95	69.80	69.85	69.85	11	242
25....	69.85	69.97	69.70	69.97	69.97	29	261
28....	70.00	70.50	70.00	70.50	70.50	80	298
29....	70.30	70.50	70.15	70.35@.50	70.42	23	294
30....	70.30	70.50	70.30	70.47	70.47	48	308
31....	70.45@.50	70.50	70.25	70.35B	70.35	29	312

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.50	70.80	70.45	70.80	70.80	129	363
4....	70.75@.80	71.80	70.70	71.80	71.80	229	504
5....	71.60	71.67	71.35	71.60	71.60	53	511
6....	71.60	71.60	71.10	71.15	71.15	129	562
7....	71.20@.15	71.50	71.10	71.30	71.30	78	604
8....	71.30	71.45	71.30	71.45@.40	71.42	27	617
11....	71.50	71.55	71.25	71.40@.30	71.35	116	672
12....	72.30	72.32	71.40	72.25@.30	72.27	286	824
13....	72.15	72.25	71.80	71.90@.80	71.85	95	844
14....	71.85	71.87	71.35	71.40	71.40	130	914
15....	71.50	71.75	71.50	71.65	71.65	55	935
18....	Exchange Closed; President's Day						
19....	71.50@.40	71.50	71.10	71.25@.15	71.20	214	962
20....	71.30	71.70	71.30	71.55	71.55	124	1015
21....	71.40	71.65	71.35	71.40	71.40	104	1063
22....	71.35	71.45	71.20	71.30	71.30	70	1082
25....	71.35@.32	71.85	70.90	70.90@71.10	71.00	205	1057
26....	71.10	71.25	70.95	71.25	71.25	135	1072
27....	71.25	71.50	71.15	71.15	71.15	107	1090
28....	71.00	71.05	70.65	70.85	70.85	158	1137

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.70@.75	70.97	70.70	70.95	70.95	67	1177
4....	70.75@.60	70.75	69.85	70.05	70.05	140	1222
5....	69.95@.97	70.35	69.85	70.30A	70.30	113	1258
6....	70.35@.40	71.20	70.35	70.97	70.97	157	1280
7....	70.90	70.90	70.55	70.60	70.60	71	1302
8....	70.50	71.17	70.40	71.15	71.15	144	1309
11....	71.17@.15	71.20	70.80	70.90	70.90	70	1335
12....	70.85	70.95	70.80	70.87B	70.87	50	1337
13....	70.80	70.80	70.40	70.50	70.50	54	1355
14....	70.35@.30	70.35	69.25	69.35	69.35	301	1236
15....	69.20@.10	69.25	68.25	69.05	69.05	327	1211
18....	69.00@68.95	69.25	68.60	68.67@.65	68.67	99	1224
19....	68.60	69.25	68.40	69.00@.10B	69.05	218	1173
20....	69.05	69.05	68.75	68.87	68.87	86	1157
21....	68.97	69.30	68.97	69.12A	69.12	90	1138
22....	69.15@.20	69.85	69.15	69.85	69.85	144	1201
25....	69.85	69.90	69.55A	69.80	69.80	96	1253
26....	69.80	70.40	69.80	70.40	70.40	151	1316
27....	70.35	70.75	70.30	70.40	70.40	105	1326
28....	70.35	70.45	70.22A	70.40B	70.40	110	1346
29....	70.30	70.60	70.12	70.20	70.20	104	1360

FEEDER CATTLE FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.10	70.15	69.50	69.50	69.50	117	1352
2....	69.50	69.65	69.10	69.35	69.35	117	1334
3....	69.25	69.25	68.80	69.20	69.20	196	1327
4....	69.15@.20	69.20	69.00	69.05@.15	69.10	132	1383
5....	Exchange Closed; Good Friday						
8....	69.05	69.17	68.80	68.95	68.95	77	1319
9....	69.10	69.50	69.05	69.20	69.20	90	1322
10....	69.20	69.20	68.75	68.75	68.75	54	1313
11....	68.75	69.05	68.65	68.95A	68.95	97	1361
12....	68.85	69.20	68.15	68.20	68.20	175	1414
15....	68.10@.05	68.40	67.60	67.75@.80B	67.77	291	1414
16....	67.82	67.90	67.20	67.30	67.30	287	1422
17....	67.35	67.40	67.10	67.35	67.35	133	1443
18....	67.45	67.95	67.40	67.95	67.95	129	1449
19....	68.10@.05	68.32	68.05	68.25A	68.25	116	1446
22....	68.42	68.50	68.15	68.45	68.45	268	1566
23....	68.10	68.17	67.50	67.90	67.90	279	1533
24....	67.65@.90	68.27	67.65	68.15@.10	68.12	135	1579
25....	68.10@.05	68.35	68.05	68.10	68.10	114	1618
26....	68.10	68.20	67.75	67.80@.75	67.77	121	1677
29....	67.85	68.35	67.85	68.10@.07	68.07	107	1702
30....	68.12	68.22	67.00	67.15@.00	67.07	236	1715

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	67.10	67.20	66.80	67.10@.00	67.05	201	1812
2....	67.10	67.10	66.40	66.42@.40	66.42	306	1835
3....	66.30@.25	66.30	64.92	64.92@65.00	64.97	283	1899
6....	64.50@.70	65.80	64.25	65.75@.80	65.77	413	1887
7....	65.75	66.10	65.25	65.95@66.00	65.97	210	1910
8....	66.20@.25	67.00	66.20	66.75@.80	66.77	238	1890
9....	66.92@.95	67.70B	66.92	67.50@.30	67.40	364	1938
10....	67.40	67.90	67.40	67.85@.70	67.77	212	1972
13....	67.60@.55	67.75	67.20	67.30	67.30	220	1892
14....	67.50@.65	68.10	67.30	68.05	68.05	162	1881
15....	68.00	68.25	67.75	68.10A@.05	68.07	198	1927
16....	68.27@.30	68.30	68.00	68.25@.10	68.17	199	2004
17....	68.10	68.20	68.00	68.15	68.15	80	1997
20....	68.25	68.40	68.05A	68.30	68.30	154	2049
21....	68.20	68.40	67.75	67.80	67.80	254	2062
22....	67.80	68.00	67.65	67.75	67.75	146	2087
23....	67.80	67.95	67.75	67.95	67.95	73	2085
24....	68.05	68.85	68.02	68.85	68.85	197	2146
27....	Exchange Closed; Memorial Day						
28....	68.90	68.90	68.55	68.75	68.75	306	2079
29....	68.55	68.55	67.95A	68.20	68.20	327	2115
30....	67.95@.90	67.95	66.80	67.20@.30	67.25	610	2356
31....	67.15@.20	68.00	67.10	67.60	67.60	372	2416

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	67.45@.50	67.90	67.25	67.75B@.80	67.77	257	2468
4....	67.55	67.55	66.92	67.35	67.35	694	2695
5....	67.40	67.80	67.40	67.70@.75	67.72	230	2755
6....	67.80@.90	68.07	67.75	68.00	68.00	194	2673
7....	68.15@.22	68.35	68.00	68.10@.05	68.07	243	2734
10....	68.25@.30	68.30	67.67A	67.67A	67.67	197	2767
11....	67.80	68.10	67.60	68.10	68.10	152	2751
12....	68.20	68.20	67.75	67.75	67.75	166	2779
13....	67.80	68.00	67.50	67.50	67.50	223	2780
14....	67.55	67.95	67.25	67.85	67.85	225	2809
17....	67.80@.85	67.95	67.40	67.45@.40	67.42	214	2832
18....	67.15@.10	67.20	66.67	66.90	66.90	393	2947
19....	66.70@.65	67.25	66.65	67.10@.05	67.07	376	2945
20....	67.10	67.10	65.70	65.75@.70	65.72	514	2923
21....	66.15	66.35	65.50	66.15@.30	66.22	361	2909
24....	65.60	65.60	64.80	64.95@65.00	64.97	398	2931
25....	64.95	65.40	64.90	64.95@65.00	64.97	407	2982
26....	65.30@.40	65.50	64.80	64.90@65.00	64.95	573	3086
27....	64.85@.80	64.92	64.30	64.85@.80	64.82	581	3079
28....	65.10	65.47	65.10	65.40@.32	65.35	351	3083

FEEDER CATTLE FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.20	65.25	64.10	64.20	64.20	449	3044
2....	64.50	65.25	64.05	65.20@.25	65.22	639	3051
3....	65.40	66.?7	65.40	66.20	66.20	372	3010
4....	Exchange Closed; Independence Day						
5....	66.45	66.50	66.05	66.40@.35	66.37	232	2994
8....	66.20	66.20	65.42	65.60@.65	65.62	343	2950
9....	65.50	65.85	65.25	65.35@.25	65.30	267	2997
10....	65.15	65.50	65.00	65.47@.40	65.42	365	3103
11....	65.45@.50	65.60	64.60	65.60	65.60	445	3125
12....	65.55	65.55	64.80	64.87@.80	64.85	289	3173
15....	64.50	64.50	63.40	63.50@.40	63.45	760	3265
16....	63.15	64.20	62.85	64.05@.10	64.07	763	3325
17....	63.50@.25	63.95	63.10	63.90@.85	63.87	688	3417
18....	63.80@.77	63.95	63.50	63.55@.60B	63.57	377	3387
19....	63.50	63.90	63.30	63.50@.40	63.45	357	3494
22....	63.45@.40	63.47	62.25	62.45@.60	62.52	768	3483
23....	63.60@.62	63.70	62.85	62.85@63.00	62.92	1044	3588
24....	62.52@.40	62.55	61.42	61.47@.60B	61.55	1268	3874
25....	61.60@.55	61.90	60.50	60.60@.90	60.75	1050	3733
26....	60.60@.65	60.75	59.25	59.27@.30	59.30	1367	3768
29....	58.90@.85	58.97	57.85	58.00@57.95	57.97	1365	3889
30....	58.25@.35	58.60	57.15	58.50@.60	58.55	2167	4081
31....	58.35@.30	60.05	57.95	60.05@.05B	60.05	1391	3817

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	60.50@.40	61.55	60.30	61.55@.55B	61.55	1659	3776
2....	61.45	62.20	61.30	61.85@.80	61.82	1320	3724
5....	62.15@.25	63.32	62.15	63.15@.20	63.17	1271	3531
6....	63.15@.10	63.25	62.40	62.65@.55	62.60	1078	3572
7....	62.80	63.45	62.55	62.95@.80	62.87	1100	3586
8....	63.00@.20	63.42	62.67	63.10@.35	63.22	1009	3747
9....	63.30	64.50	63.30	64.35@.40	64.37	1202	3665
12....	64.20@.05	64.72	64.00	64.72@.65A	64.67	1183	3672
13....	64.20	64.35	63.17	63.35@.45	63.40	1428	3618
14....	63.15@.10	63.50	62.65	63.50@.25	63.37	1312	3653
15....	63.50	64.00	63.45	63.55@.50	63.52	701	3536
16....	63.50@.60	63.65	62.70	62.85@.80	62.82	743	3533
19....	62.40@.35	62.50	61.65	61.85@62.05	61.95	987	3420
20....	61.85@.75	62.15	61.35	61.65@.55	61.60	1010	3530
21....	61.60	62.45	61.50	62.00@61.95	61.97	963	3531
22....	61.97@62.05	62.40	61.25	61.30@.40	61.35	838	3597
23....	61.45@.37	62.25	61.37	62.15@.20	62.17	615	3572
26....	63.17	63.25	62.55	62.65@.55	62.60	1537	3658
27....	62.25@.20	62.87	61.80	62.70@.60	62.65	1325	3752
28....	62.55@.50	62.55	61.55	61.60@.55	61.57	669	3772
29....	61.40	61.40	60.27	60.65@.55	60.60	1572	3778
30....	60.65@.70	61.35	60.35	60.95	60.95	1100	3863

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	61.10	61.20	59.45	59.47@.45	59.47	1043	3862
4....	59.25@.20	60.00	58.30	59.60@.45	59.52	1629	3825
5....	59.50@.45	59.90	58.70	58.75@.70	58.72	925	3855
6....	58.82	59.20	58.32	58.55@.60	58.57	1074	3720
9....	58.00@57.70	58.20	57.07	57.07@.07A	57.07	866	3748
10....	57.07@.00	57.40	56.45	57.25@.15	57.20	1331	3737
11....	57.10@.05	58.10	56.80	57.85@.90	57.87	1516	3809
12....	58.10	59.37	57.85	58.60@.50	58.55	1494	3807
13....	59.00	59.95	58.65	59.80@.87	59.82	1482	3504
16....	59.95@.82	60.90	59.25	60.55@.70	60.62	835	3255
17....	60.45@.40	61.15	60.20	61.00@.15	61.07	1044	3245
18....	61.20@.15	62.57	60.90	62.57@.57B	62.57	1409	2767
19....	62.40@.37	62.85	61.90	62.65@.80	62.72	1226	2597
20....	62.50@.20	63.50	62.20	63.45@.50	63.47	903	2161
23....	63.35	63.35	62.05	62.70@.55	62.62	651	2086
24....	61.70	62.65	61.60	62.00@61.90	61.95	774	1771
25....	61.85@.95	62.35	61.55	61.60@.55	61.57	625	1594
26....	61.50@.55	62.47	61.17	62.00	62.00	668	1382
27....	61.75	62.50	61.70	62.00@61.90	61.95	372	1338
30....	62.00	63.00	61.55	63.00@62.85	62.92	856	1092

FEEDER CATTLE FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	62.80	63.47	62.55	62.95@.85	62.90	657	987
2....	62.90	64.35	62.75	64.10	64.10	420	903
3....	64.40@.50	65.60	64.40	65.30@.40	65.35	424	804
4....	65.60	65.90	64.80	65.75@.90	65.82	216	793
7....	65.30@.25	65.55	64.32	64.32A	64.32	348	737
8....	64.40	64.85	63.92	63.95@64.00	63.97	402	370
9....	64.40	64.50	63.70	63.75	63.75	120	299
10....	64.15	64.35	63.90	64.35	64.35	53	254
11....	64.47	65.30	64.47	65.30	65.30	50	253
14....	65.15	65.90	65.15	65.50@.60	65.55	76	215
15....	65.25	65.30B	64.75	64.82	64.82	61	206
16....	64.45	65.20B	64.45	65.20B	65.20	38	175
17....	65.00	65.70	65.00	65.00	65.00	74	144
18....	64.85@.95	65.00	64.15	64.50A	64.50	94	127
21....	....	....	....	....	....	....	77
22....	....	....	....	....	....	....	61
23....	....	....	....	....	....	....	46
24....	....	....	....	....	....	....	27
25....	....	....	....	....	....	....	27
28....	....	....	....	....	....	....	16
29....	....	....	....	....	....	....	11
30....	....	....	....	....	....	....	7
31....	....	....	....	....	....	....	....

NOVEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
22....	70.40	70.75	70.40	70.70A	70.70	2	2
23....	....	....	70.67A	70.70N	70.70	....	2
24....	70.75	70.75	70.75	70.75	70.75	2	4
25....	....	....	....	70.75N	70.75	....	4
28....	70.75	71.40B	70.75	71.40B	71.40	13	12
29....	71.30	71.30	71.30	71.30	71.30	1	11
30....	....	71.50B	....	71.50B	71.50	2	11
31....	71.35	71.47	71.35	71.45A	71.45	6	15

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.45	71.60	71.45	71.60	71.60	5	18
4....	71.75	72.55B	71.75	72.55B	72.55	13	28
5....	72.50	72.55	72.30	72.55	72.55	15	41
6....	72.35	72.35	72.05	72.10	72.10	29	69
7....	72.00	72.25	72.00	72.25	72.25	21	78
8....	72.10	72.25	72.10	72.25	72.25	10	85
11....	72.25	72.25	72.10	72.20B	72.20	16	93
12....	72.90@.95	73.20	72.50	73.10	73.10	110	155
13....	73.00	73.00	72.80	72.80	72.80	44	164
14....	72.70@.65	72.70	72.50A	72.50A	72.50	36	172
15....	72.50	72.77	72.50	72.77	72.77	14	173
18....	Exchange Closed; President's Day						
19....	72.60@.50	72.60	72.15	72.15	72.15	51	188
20....	72.05	72.45	72.05	72.45	72.45	8	195
21....	72.25	72.45	72.20A	72.30B	72.30	8	196
22....	72.20	72.30	72.12A	72.12A	72.12	14	202
25....	72.30	72.65B	71.90A	71.90A	71.90	17	209
26....	71.90	72.00	71.80	71.97B	71.97	8	213
27....	71.97	72.20	71.95A	71.95A	71.95	36	234
28....	71.80	71.85	71.60	71.80	71.80	15	240

FEEDER CATTLE FUTURES PRICES
NOVEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.70	71.80	71.65	71.70	71.70	12	249
4....	71.37	71.37	70.60	70.75B	70.75	192	361
5....	70.70	71.15	70.55	71.10	71.10	74	382
6....	71.25@.35	72.00	71.10	71.60	71.60	58	346
7....	71.60	71.65B	71.35A	71.50	71.50	9	344
8....	71.25	71.95	71.25	71.95	71.95	28	304
11....	71.75	71.90	71.70	71.70	71.70	8	303
12....	71.55	71.70B	71.55	71.60	71.60	16	307
13....	71.45	71.45	71.25	71.35	71.35	5	308
14....	71.20@.15	71.20	70.10	70.15	70.15	66	336
15....	70.00	70.00	69.05	69.87B	69.87	89	340
18....	69.55	69.87B	69.50	69.50	69.50	26	346
19....	69.25	69.90	69.25	69.87A	69.87	42	343
20....	69.55	69.67	69.55	69.67B	69.67	24	344
21....	69.75	69.95	69.75	69.87	69.87	54	366
22....	69.85	70.45	69.80	70.40	70.40	87	417
25....	70.50	70.50	70.25	70.40@.35	70.37	24	435
26....	70.40	70.95	70.40	70.95	70.95	49	460
27....	71.00	71.30B	70.90	71.05	71.05	40	471
28....	71.00	71.05	70.90	71.00	71.00	23	478
29....	71.05	71.20	70.75	70.95B	70.95	26	489

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.70	70.75B	70.20	70.25B	70.25	43	490
2....	70.10	70.25	69.80	70.10B	70.10	63	497
3....	69.70	69.90	69.55	69.90	69.90	24	496
4....	69.95	69.95	69.75	69.80	69.80	12	494
5....	Exchange Closed; Good Friday						
8....	69.85@.90	69.90	69.50	69.60@.65B	69.62	26	499
9....	69.75	70.07B	69.70	70.07B	70.07	47	512
10....	69.95	69.95	69.50	69.55B	69.55	10	506
11....	69.40	69.80B	69.40	69.80B	69.80	16	514
12....	69.85	69.85	69.00	69.00	69.00	54	503
15....	68.95@.90	69.10	68.50	68.55	68.55	74	517
16....	68.50	68.70	68.05	68.20	68.20	51	514
17....	68.20	68.20	67.90	68.05B	68.05	77	522
18....	68.05	68.65	68.05	68.65	68.65	50	535
19....	68.75	68.95	68.65	68.95	68.95	65	542
22....	68.95@69.05	69.10	68.85	69.10	69.10	76	569
23....	68.80	69.00	68.45A	68.75B	68.75	59	577
24....	68.72	69.05	68.70A	69.05B	69.05	41	595
25....	69.05	69.15B	68.85	68.97	68.97	21	593
26....	68.87	68.90B	68.65A	68.70	68.70	12	593
29....	68.90	69.00	68.87	69.00	69.00	13	603
30....	69.02	69.02	68.10A	68.20@.10A	68.15	64	603

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.05	68.10B	67.82	68.05	68.05	77	648
2....	67.97	68.00	67.35	67.35	67.35	43	643
3....	67.20	67.20	65.87	65.95	65.95	136	675
6....	65.50	66.70	65.25	66.70	66.70	106	696
7....	66.55	66.95B	66.40	66.85@.95B	66.90	50	698
8....	67.10@.20	67.85	67.10	67.75	67.75	78	679
9....	67.90	68.50	67.90	68.30	68.30	100	709
10....	68.25	68.65	68.25	68.60	68.60	67	714
13....	68.60	68.70	68.05	68.20	68.20	28	701
14....	68.45	68.85	68.30A	68.85	68.85	46	707
15....	68.80	69.00	68.70	69.00	69.00	47	726
16....	69.00	69.00	68.85	68.95	68.95	45	731
17....	68.90	69.00	68.85	69.00	69.00	16	732
20....	68.85	69.20	68.85	69.20	69.20	52	770
21....	69.15	69.25	68.70	68.70A	68.70	55	777
22....	68.75	68.82B	68.50	68.65B	68.65	13	775
23....	....	68.75B	....	68.75B	68.75	....	775
24....	68.80	69.50	68.70	69.40	69.40	81	817
27....	Exchange Closed; Memorial Day						
28....	69.45@.50	69.55	69.20	69.40@.50	69.45	123	856
29....	69.25	69.25	68.75A	68.90	58.90	57	869
30....	68.50	68.52B	67.75	68.20	68.20	104	861
31....	68.10	68.85	68.00	68.55B	68.55	111	878

FEEDER CATTLE FUTURES PRICES
NOVEMBER 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	68.45@.40	68.75	68.25	68.65@.75	68.70	89	896
4....	68.60	68.60	67.90	68.30	68.30	132	922
5....	68.50	68.65	68.35A	68.60	68.60	43	914
6....	68.80	68.87B	68.75	68.80	68.80	22	900
7....	68.90@69.00	69.07	68.75	68.85B	68.85	96	941
10....	69.15	69.15	68.60A	68.60A	68.60	43	963
11....	68.60	68.95B	68.45A	68.90@.95B	68.92	55	968
12....	68.92	68.95	68.67	68.80	68.80	68	1016
13....	68.75@.70	68.80	68.35A	68.45@.40	68.42	56	1025
14....	68.40	68.72B	68.05	68.72B	68.72	70	1030
17....	68.70	68.72	68.30	68.35	68.35	31	1030
18....	68.05@.00	68.12	67.57	67.80	67.80	96	1053
19....	67.75	68.05	67.65	67.95	67.95	142	1039
20....	67.90	67.90	66.65	66.65@.70B	66.67	141	1067
21....	66.75@.85	67.30	66.40	67.15@.30	67.22	169	1034
24....	66.50	66.55	65.77	66.00	66.00	96	1048
25....	65.97	66.30	65.80	65.90@.95B	65.92	112	1036
26....	66.35	66.40	65.80	66.00B	66.00	107	1048
27....	65.70	65.85B	65.30	65.85B	65.85	124	1173
28....	66.00	66.40	66.00	66.30A	66.30	77	1074

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.30	66.30	65.30	65.30	65.30	157	1121
2....	65.35@.40	66.40	65.25	66.30@.40	66.35	209	1078
3....	66.70	67.35	66.65	67.17B	67.17	167	1108
4....	Exchange Closed; Independence Day						
5....	67.35@.45	67.45	67.12	67.35	67.35	59	1102
8....	67.15@.10	67.15	66.50	66.75	66.75	72	1122
9....	66.80	67.00	66.50	66.50	66.50	73	1125
10....	66.35@.32	66.70	66.20	66.55	66.55	126	1117
11....	66.65@.75	66.80	65.87	66.80	66.80	157	1155
12....	66.75	66.75	66.15	66.15A	66.15	71	1174
15....	65.95	65.95	64.77	64.77	64.77	173	1180
16....	64.55	65.47	64.25	65.45@.47	65.45	186	1231
17....	64.90@.40	65.05	64.40	65.00	65.00	146	1265
18....	64.90	65.25	64.70	64.95A	64.95	89	1291
19....	65.00	65.15B	64.50	64.70	64.70	126	1279
22....	64.70	64.70	63.40	63.70	63.70	329	1385
23....	64.75@.70	64.80	64.00	64.00	64.00	372	1337
24....	63.80@.75	63.80	62.50	62.65	62.65	394	1413
25....	62.65	63.00	61.55	61.80	61.80	378	1461
26....	61.70	61.80	60.30	60.40	60.40	582	1620
29....	60.15	60.15	58.90	58.95	58.95	513	1657
30....	59.10	59.60	58.20	59.32@.40	59.35	757	1774
31....	59.35	60.85	58.90	60.85B	60.85	451	1771

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	61.30	62.35	61.25	62.35@.35B	62.35	567	1726
2....	62.05	63.27	62.05	62.90	62.90	359	1746
5....	63.25@.45	64.40	63.25	64.40	64.40	403	1565
6....	64.40@.45	64.50	63.70	63.80@.85	63.82	394	1580
7....	64.05	64.70	63.80	64.20	64.20	257	1582
8....	64.15	64.67	63.90	64.45@.65	64.55	249	1590
9....	64.70	65.75	64.70	65.65@.50	65.57	424	1516
12....	65.37	66.30	65.30	66.25@.10	66.17	524	1473
13....	65.70@.65	65.80	64.67	64.70@.77B	64.75	479	1484
14....	64.25	64.80	63.92	64.75@.80	64.77	442	1517
15....	65.10	65.65	65.00	65.02@.00	65.00	326	1500
16....	64.90@65.00	65.15	64.27	64.27	64.27	219	1535
19....	64.00	64.10	63.15	63.35	63.35	351	1562
20....	63.15	63.50	62.95	63.20	63.20	171	1614
21....	63.15@.20	64.25	63.15	63.65@.55	63.60	239	1653
22....	63.60@.70	64.25	63.15	63.25@.15	63.20	334	1691
23....	63.15@.20	64.05	63.15	63.90	63.90	258	1693
26....	64.90@65.00	65.20	64.25	64.30@.25	64.27	634	1789
27....	63.95	64.35	63.35	64.30@.05	64.17	650	1943
28....	63.85@.80	64.00	63.35	63.35	63.35	427	1956
29....	63.00@62.95	63.15B	62.10	62.25@.40	62.32	745	2108
30....	62.35	62.92	62.00	62.60	62.60	391	2073

FEEDER CATTLE FUTURES PRICES
NOVEMBER 1985 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	62.75	62.75	61.20	61.25@.20	61.22	521	2090
4....	60.85@.90	61.50	59.85	61.25@.35	61.30	1036	2241
5....	61.25@.20	61.60	60.50	60.70@.60	60.65	672	2315
6....	60.50	60.85	59.95	60.45@.40	60.42	640	2423
9....	59.55	59.70	58.92	58.92A	58.92	587	2480
10....	58.75@.70	59.05	58.10	58.95@59.00	58.97	998	2828
11....	58.85	59.97	58.50	59.90@.75	59.82	1137	2795
12....	60.10@.15	61.32	59.95	60.95@.90	60.92	1151	2754
13....	61.00@.02	62.20	60.90	62.10@.00	62.05	984	2634
16....	62.15@.05	63.15	61.30	63.00@62.85	62.92	784	2545
17....	62.60@.65	63.65	62.60	63.35@.40	63.37	1035	2430
18....	63.40@.37	64.87	63.15	64.87@.87B	64.87	1122	2290
19....	64.80	65.87	64.55	65.87@.75	65.80	1297	2474
20....	65.60	66.30	65.40	66.30@.00	66.15	1096	2280
23....	66.10@65.90	66.15	64.80	65.35@.50	65.42	888	2301
24....	64.10	65.20	64.10	64.25@.15	64.20	1392	2135
25....	64.10@.05	64.40	63.60	63.70@.60	63.65	536	2180
26....	63.50@.45	64.90	63.45	64.60@.75	64.67	873	2135
27....	64.20	65.40	64.10	65.30@.00	65.15	625	2224
30....	65.10@.00	66.40	64.65	66.27@.40	66.32	764	2206

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.10	66.40	65.65	66.00@65.80	65.90	860	2115
2....	65.60@.55	67.00	65.55	66.57@.70	66.62	1028	2243
3....	66.95@67.00	68.00	66.95	67.70@.75	67.72	731	2112
4....	67.70@.90	67.90	67.05	67.35@.30	67.32	523	2087
7....	67.30	67.30	66.20	66.45@.40	66.42	550	2036
8....	66.70	67.25	66.65	66.80@.65	66.72	660	2037
9....	66.95	66.95	65.32	65.37@.32	65.35	836	1904
10....	65.50	66.45	65.25	66.35@.45	66.40	636	1960
11....	66.35	67.30	66.07	67.15@.20	67.17	786	1877
14....	67.20	67.35	66.10	66.45@.50	66.47	803	1870
15....	66.25@.20	66.37	65.80	66.05@.00	66.02	542	1874
16....	65.85	66.40	65.55	66.40@.15	66.27	561	1807
17....	66.25	66.85	66.10	66.15@.10	66.12	523	1810
18....	65.90@66.00	66.45	65.75	66.45@.40	66.42	400	1911
21....	66.70	67.10	66.30	66.45	66.45	514	1983
22....	66.60	66.70	66.10	66.20	66.20	439	1940
23....	66.15@.20	66.25	64.97	65.30@.40	65.35	905	1651
24....	65.35@.25	65.72	64.90	65.05@.20	65.12	545	1582
25....	65.07@.05	65.55	65.00	65.35	65.35	425	1434
28....	65.75@.65	65.80	64.35	64.35@.42	64.40	428	1385
29....	64.20@.15	64.75	64.15	64.25@.20	64.22	357	1221
30....	64.00	65.50	63.95	65.25@.30	65.27	677	972
31....	65.60@.65	65.80	64.85	65.10	65.10	487	926

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.50	65.50	65.00	65.25@.30	65.27	480	905
4....	64.90	64.90	64.25	64.50@.60	64.55	662	731
5....	64.87@.90	65.20	64.85	65.15@.07	65.10	252	594
6....	64.95	64.95	64.35	64.60@.65	64.62	314	456
7....	64.65@.62	64.75	64.25	64.55	64.55	135	385
8....	64.50	65.15	64.20	64.50	64.50	207	365
11....	64.50	65.45	64.20	65.45	65.45	109	360
12....	65.80@.90	65.90	65.40	65.47	65.47	89	319
13....	65.50	65.50	64.20	64.50	64.50	100	267
14....	64.90	64.90	63.70	64.00	64.00	120	178
15....	64.30	64.30	62.80	63.00	63.00	186	103
18....	63.00	63.10	62.35	62.50@.35	62.42	74	47
19....	63.00	63.05	62.00	62.55	62.55	33	18
20....	63.25	63.25	62.50	62.50	62.50	7	11
21....	....	....	....	....	....	8	8
22....	....	....	....	....	....	....	8
25....	....	....	....	....	....	....	5
26....	....	....	....	....	....	....	....
28....	Exchange Closed; Thanksgiving Day						

FEEDER CATTLE FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	70.80	70.80	70.70A	70.80	70.80	1	1
4....	....	....	70.70A	70.70A	70.70	....	1
5....	Exchange Closed; Good Friday						
8....	....	....	70.50A	70.50A	70.50	....	1
9....	70.45	70.80B	70.45	70.80B	70.80	2	2
10....	....	....	70.50A	70.50A	70.50	....	2
11....	....	70.60B	70.40A	70.60B	70.60	....	2
12....	....	70.70B	70.10A	70.10A	70.10	....	2
15....	69.80	70.00	69.70A	69.70A	69.70	11	8
16....	....	....	69.20A	69.20A	69.20	1	7
17....	....	....	69.00A	69.00A	69.00	....	7
18....	69.25	69.40B	69.25	69.40B	69.40	2	8
19....	69.50	69.95	69.50	69.90A	69.90	6	12
22....	70.00	70.00	70.00	70.00	70.00	1	13
23....	69.90	70.05B	69.60A	70.00	70.00	4	13
24....	....	70.10B	....	70.00N	70.00	....	13
25....	70.00	70.05	69.95	69.95	69.95	4	15
26....	....	....	....	69.95N	69.95	....	15
29....	69.85	69.90B	69.85	69.90B	69.90	2	17
30....	69.95	69.95	69.50A	69.50A	69.50	2	17

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	69.05	69.10B	69.05	69.10B	69.10	....	17
2....	....	....	68.80A	68.80A	68.80	1	18
3....	68.50	68.50	67.60A	67.60A	67.60	11	19
6....	66.65	67.60B	66.60	67.60B	67.60	17	24
7....	67.50	67.50	67.50	67.50	67.50	2	26
8....	68.20	69.00	68.20	68.80A	68.80	8	29
9....	69.30	69.40B	69.10A	69.25A	69.25	7	29
10....	69.50	69.57B	69.30A	69.55	69.55	18	45
13....	69.55	69.65B	69.20	69.25B	69.25	11	55
14....	69.50	69.80	69.45A	69.80	69.80	4	58
15....	69.80	70.00	69.80	70.00	70.00	21	69
16....	70.00	70.15B	70.00	70.00	70.00	6	70
17....	70.00	70.02B	69.95A	70.02B	70.02	3	70
20....	70.05	70.30	70.00A	70.20B	70.20	22	85
21....	70.30	70.30	70.00	70.00	70.00	6	86
22....	70.00	70.05	69.92	70.05B	70.05	11	85
23....	70.12	70.20B	70.12	70.20B	70.20	2	86
24....	70.10	70.70	70.10	70.70	70.70	4	88
27....	Exchange Closed; Memorial Day						
28....	70.75	70.80	70.60	70.60	70.60	11	94
29....	70.15	70.15	70.05	70.15B	70.15	15	103
30....	70.00	70.00	69.30A	69.40B	69.40	25	118
31....	69.42@.45	70.00	69.42	69.95A	69.95	16	123

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	69.85	69.85	69.60A	69.85	69.85	3	123
4....	69.75	69.75	69.40	69.50@.65B	69.57	15	133
5....	69.65	69.65	69.50	69.60	69.60	4	136
6....	69.75	69.80	69.75	69.80	69.80	7	139
7....	70.00	70.05B	69.95A	70.00	70.00	7	140
10....	....	70.05B	69.85A	69.85A	69.85	6	141
11....	....	70.05B	69.75A	70.05B	70.05	....	146
12....	70.20	70.30B	70.20	70.25	70.25	8	146
13....	70.35@.30	70.35	70.20A	70.20A	70.20	5	149
14....	70.00	70.20B	69.95A	70.15	70.15	1	149
17....	69.85	69.87B	69.75A	69.75A	69.75	7	146
18....	69.65@.67	69.80B	69.60	69.80B	69.80	19	148
19....	69.70	69.85	69.65A	69.75A	69.75	4	147
20....	69.55	69.60	68.50	68.50	68.50	22	146
21....	68.50	68.85B	68.40A	68.85B	68.85	28	150
24....	68.25	68.25	67.75A	67.85A	67.85	37	174
25....	68.05	68.25	68.05	68.05A	68.05	29	183
26....	68.25	68.45	68.05A	68.05A	68.05	48	198
27....	67.70@.65	67.75	67.45A	67.75	67.75	31	199
28....	67.90	68.00	67.90	68.00	68.00	16	194

FEEDER CATTLE FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.00	68.00	67.55A	67.55A	67.55	18	205
2....	67.50	68.00	67.40	68.00	68.00	26	207
3....	68.10	68.65	68.10	68.60A	68.60	25	212
4....	Exchange Closed; Independence Day						
5....	68.35	68.85	68.65	68.70	68.70	8	214
8....	68.27	68.35B	68.10A	68.15	68.15	12	219
9....	67.90	68.30B	67.90	68.05A	68.05	15	212
10....	67.75	68.00B	67.75	67.90B	67.90	6	216
11....	68.02	68.15B	67.50	68.15B	68.15	23	224
12....	68.15	68.15	67.60	67.65B	67.65	3	223
15....	67.10	67.10	66.55	66.55	66.55	53	219
16....	66.50	67.20	66.30	67.20	67.20	47	223
17....	66.35	66.75	66.35	66.75B	66.75	17	223
18....	66.75@67.20	67.20	66.70A	66.85	66.85	33	247
19....	66.90	66.90	66.60	66.60	66.60	23	257
22....	66.55	66.55	65.90	65.90	65.90	68	276
23....	66.80	66.85	66.35	66.35	66.35	34	271
24....	66.00@65.80	66.00	64.90	64.95	64.95	127	327
25....	64.55@.50	64.75	63.65	63.65@.95	63.80	59	336
26....	63.80	63.90	62.30	62.60	62.60	142	329
29....	62.40	62.40	61.25	61.35	61.35	152	379
30....	61.90	61.90	60.60	61.50B	61.50	175	443
31....	61.20	63.00	61.20	63.00B	63.00	157	454

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.90@.95	64.50	63.65	64.50	64.50	259	497
2....	64.25	65.40	64.15A	64.75B	64.75	119	484
5....	65.40	66.25	65.40	66.10B	66.10	132	438
6....	66.10	66.25	65.45	65.55	65.55	66	432
7....	66.10	66.25	65.70	65.80	65.80	24	422
8....	65.85	66.25	65.75	66.00	66.00	15	427
9....	66.25	66.85	66.05	66.75@.85	66.80	53	437
12....	66.90	67.25	66.60	67.15A	67.15	48	437
13....	67.05	67.05	65.70	65.90B	65.90	109	431
14....	65.50@.35	65.85B	65.17	65.85B	65.85	84	449
15....	66.15	66.60B	66.15	66.20A	66.20	62	441
16....	66.15	66.20	65.60	65.65	65.65	39	441
19....	65.60	65.60	64.55	64.90	64.90	52	455
20....	64.70	64.80	64.60	64.80	64.80	23	450
21....	64.90	65.45	64.65	65.30	65.30	28	448
22....	65.30	65.80	64.70	64.70	64.70	75	454
23....	64.75	65.30	64.75	65.30	65.30	34	446
26....	66.35	66.40	65.40	65.50	65.50	52	448
27....	65.10	65.30	64.70	65.30	65.30	62	461
28....	65.20	65.20	64.52	64.52	64.52	37	458
29....	64.30	64.30	63.75	63.75	63.75	60	470
30....	63.80	64.35	63.55A	64.20@.15	64.17	126	488

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	64.00@63.95	64.00	63.15	63.15	63.15	66	482
4....	62.95@63.25	63.25	62.20	62.95B@63.05	63.00	109	480
5....	63.00@.10	63.40	62.50	62.50	62.50	50	472
6....	62.40@.50	62.90	62.15	62.45B	62.45	95	492
9....	61.90	61.90	60.95	60.95A	60.95	128	510
10....	61.00	61.15	60.50	61.00A	61.00	148	547
11....	61.00	62.35	60.90	62.25@.35	62.30	167	612
12....	62.40	63.80	62.35	63.75@.80	63.77	333	691
13....	64.00@.20	65.27	63.90	65.25	65.25	302	766
16....	65.25	66.45	64.60	66.40@.30	66.35	207	832
17....	65.90	67.10	65.90	67.00@66.90	66.95	619	1011
18....	66.70	68.40	66.50	68.40@.25	68.32	584	1110
19....	68.00	69.60	67.80	69.10@.60	69.35	731	1516
20....	68.80@.90	70.85	68.80	70.50@.85B	70.67	617	1717
23....	70.10	70.30	69.17	69.17A	69.17	367	1817
24....	67.90@.67	68.50	67.67	67.67A	67.67	631	1944
25....	67.50	67.70	66.17	66.30@.17A	66.25	761	1730
26....	66.05@.00	67.15	65.85	66.55	66.55	597	1633
27....	66.15	68.05	66.15	68.00	68.00	381	1643
30....	68.00@.05	69.35	67.70	69.25	69.25	428	1639

FEEDER CATTLE FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.80@.75	69.15	68.35	68.95@69.15	69.05	478	1744
2....	68.90@.85	69.55	68.70	69.20	69.20	380	1748
3....	69.35@.50	70.00	68.70	69.45@.60	69.52	378	1784
4....	69.50	69.80	69.12	69.25	69.25	278	1654
7....	69.25	69.25	68.40	68.80@.90	68.85	198	1601
8....	69.05@.10	69.90	69.05	69.40@.75	69.57	312	1695
9....	69.75	69.75	68.07	68.07A	68.07	268	1676
10....	68.20	68.70	67.75	68.65	68.65	146	1686
11....	68.90	69.72	68.55	69.70@.72	69.70	199	1700
14....	69.85@.90	69.95	68.70	69.05	69.05	203	1706
15....	69.00	69.00	68.40	68.50@.40	68.45	107	1711
16....	68.20	68.70	68.20	68.70	68.70	145	1765
17....	68.70@.65	69.05	68.55	68.75	68.75	110	1783
18....	68.65	69.30	68.40A	69.20@.30	69.25	139	1813
21....	69.50	69.50	68.95	69.00@.10	69.05	209	1844
22....	69.15	69.25B	68.75	69.00	69.00	102	1851
23....	69.00@68.95	69.05	67.95	68.45@.70	68.57	299	1865
24....	68.40	69.10	68.30	68.80@.90	68.85	289	1876
25....	68.65	68.65	68.20	68.35@.45	68.40	201	1818
28....	68.95@.85	68.95	66.90	67.25A@66.90	67.07	334	1820
29....	66.90@.80	67.45	66.40	66.85@.65	66.75	344	1797
30....	66.75@.80	68.25	66.75	68.25B	68.25	227	1881
31....	68.70	69.20	68.40	68.70	68.70	290	1819

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.85@69.05	69.10	68.70	69.10@.05	69.07	171	1847
4....	69.10	69.10	68.50	68.60@.65	68.62	253	1908
5....	68.75@.90	69.25	68.50	68.70@.90	68.80	320	2000
6....	68.67@.65	68.67	68.17	68.60@.65	68.62	246	2006
7....	68.60	68.85	68.30	68.55@.65	68.60	139	2021
8....	68.70	68.95	68.00	68.05	68.05	243	2049
11....	68.15	68.35	67.80	68.15	68.15	141	2071
12....	68.50	68.55	67.95	68.05	68.05	257	2135
13....	68.20@.25	68.25	67.05	67.20@.15	67.17	393	2108
14....	67.35@.45	67.50	66.30	66.65	66.65	735	2140
15....	66.65	66.95	66.05	66.10@.05	66.07	262	2156
18....	65.90@.85	66.15	65.70	66.00@.05	66.02	348	2154
19....	66.30	67.00	66.20	66.65@.50	66.57	273	2126
20....	66.70	67.20	66.57	66.70	66.70	194	2147
21....	67.00@.05	67.20	66.75	67.00@.20	67.10	197	2198
22....	67.20	67.20	66.65	66.70@.65	66.67	157	2202
25....	66.70	67.00	66.60	66.85	66.85	300	2207
26....	66.75	67.22	66.45	66.90	66.90	363	2231
27....	67.10@.15	67.30	66.85	67.25@.10	67.17	289	2217
28....	Exchange Closed; Thanksgiving Day						
29....	67.40	67.75	67.25	67.50@.70	67.60	252	2209

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	67.60@.65	68.00	67.60	67.95@.80	67.87	475	2160
3....	67.60	67.70	66.45	66.70@.85	66.77	352	2168
4....	66.50@.45	66.70	65.90	66.00@65.90	65.95	399	2169
5....	66.30	66.55	66.10	66.40	66.40	255	2143
6....	66.45	66.45	65.25	65.30@.25	65.27	243	2124
9....	65.25@.27	66.77	65.25	66.77B	66.77	257	2074
10....	66.80	66.80	65.27	66.05	66.05	382	2071
11....	66.10	66.10	65.25	65.35@.40	65.37	320	2139
12....	65.15@64.90	65.80	64.65	65.55@.30	65.42	359	2178
13....	65.52	66.25	65.52	66.25@.20	66.22	416	2114
16....	66.25	66.35	65.15	65.20@.22	65.22	333	2056
17....	64.80@.77	66.10	64.75	65.35	65.35	561	2043
18....	65.30	65.75	64.90	65.00	65.00	207	2063
19....	65.20@.25	65.45	64.85	65.05@.10	65.07	410	2046
20....	65.25	65.85	65.20	65.80@.77	65.77	358	2107
23....	65.85@.90	66.00	65.55	65.55	65.55	164	2090
24....	66.30@.35	67.00	66.30	66.65@.50	66.57	203	2143
25....	Exchange Closed; Christmas						
26....	66.70@.65	66.95	66.30	66.45@.50	66.47	286	2099
27....	66.35	66.45	66.00	66.10@.00	66.05	152	2018
30....	65.92	65.92	65.50	65.65@.50	65.57	291	2007
31....	65.45@.40	65.80	65.30	65.40@.50	65.45	268	1978

FEEDER CATTLE FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
9....	69.00	69.00	69.00	69.00	69.00	2	2
10....	....	....	....	69.00N	69.00	....	2
13....	....	....	....	69.00N	69.00	....	2
14....	....	....	....	69.00N	69.00	....	2
15....	....	69.25B	....	69.25B	69.25	....	2
16....	....	69.75B	....	69.75B	69.75	....	2
17....	....	69.80B	....	69.80B	69.80	....	2
20....	....	70.00B	....	70.00B	70.00	....	2
21....	....	70.30B	....	70.30B	70.30	....	2
22....	70.10	70.20B	70.10	70.10	70.10	12	11
23....	....	70.15B	....	70.12B	70.12	....	11
24....	70.30	70.40B	70.30	70.40B	70.40	4	15
27....	Exchange Closed; Memorial Day						
28....	....	70.50B	....	70.50B	70.50	....	16
29....	70.05	70.10	70.00	70.00	70.00	21	31
30....	69.77	69.77	69.50	69.50	69.50	6	34
31....	69.50	69.85	69.50	69.85	69.85	8	36

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	....	....	69.60A	69.85N	69.85	1	36
4....	69.45	69.50	69.40	69.50	69.50	5	38
5....	69.40	69.70	69.40	69.60A	69.60	4	42
6....	69.90	69.90	69.82	69.82	69.82	4	45
7....	69.95	70.10	69.95	70.05A	70.05	2	47
10....	70.25	70.25	69.35A	69.85A	69.85	5	52
11....	70.00	70.00	69.75A	70.00	70.00	5	55
12....	70.15	70.50	70.15	70.35A	70.35	2	56
13....	70.35	70.55	70.25	70.25	70.25	4	57
14....	70.20	70.25	70.00A	70.25	70.25	3	60
17....	....	....	69.85A	69.85A	69.85	1	60
18....	70.00@.05	70.20	69.90	70.20	70.20	26	86
19....	70.00	70.10	70.00	70.00	70.00	12	86
20....	69.40	69.40	69.00	69.00	69.00	4	87
21....	69.00	69.35B	68.90	69.30B	69.30	14	91
24....	68.00@67.90	68.35B	67.90	68.20B	68.20	5	92
25....	68.30	68.60	68.25A	68.30A	68.30	16	113
26....	68.60	68.60	68.25A	68.25A	68.25	17	123
27....	68.00	68.00	67.70A	67.95	67.95	8	128
28....	68.00	68.40	68.00	68.27A	68.27	4	125

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.15@.10	68.30B	67.85A	67.85A	67.85	23	134
2....	67.60	68.25B	67.60	68.25B	68.25	52	123
3....	68.25	68.90	68.25	68.80A	68.80	15	125
4....	Exchange Closed; Independence Day						
5....	68.85	69.00B	68.85	69.00B	69.00	6	124
8....	68.80	68.80	68.40	68.50	68.50	8	128
9....	68.40	68.60	68.30	68.30	68.30	12	130
10....	68.30	68.35	68.00A	68.35	68.35	11	134
11....	68.35	68.50	67.80	68.40B	68.40	13	139
12....	68.10	68.10	68.00	68.00	68.00	4	140
15....	67.75	67.80	66.80	66.80	66.80	35	150
16....	66.80	67.55	66.65	67.40A	67.40	60	147
17....	67.00	67.55B	66.80	67.15	67.15	51	176
18....	66.97	67.25	66.97	67.15	67.15	15	183
19....	67.20	67.30	66.85	67.05@66.85	66.95	20	186
22....	66.85	66.95	66.15	66.25A	66.25	69	213
23....	67.00	67.20	66.65	66.75	66.75	82	228
24....	66.15	66.55	65.35	65.50	65.50	71	239
25....	65.40@.05	65.40	64.30	64.35B	64.35	98	260
26....	64.25	64.30	62.90	63.15A	63.15	147	322
29....	62.90	62.90	61.65	61.80	61.80	190	403
30....	61.90	62.35	61.10	61.90@.95	61.92	110	430
31....	61.85	63.42	61.80	63.42B	63.42	88	420

FEEDER CATTLE FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.50	64.92	63.50	64.80	64.80	104	440
2....	64.60	65.50	64.60	65.15B	65.15	96	456
5....	65.40	66.65	65.40	66.50	66.50	117	452
6....	66.55	66.55	65.90	66.00	66.00	48	433
7....	66.05	66.75	66.05	66.10	66.10	78	451
8....	66.15	66.55B	66.00	66.50	66.50	66	473
9....	67.00	67.15	66.60	67.05	67.05	84	482
12....	67.10@.15	67.20	66.90	67.20	67.20	87	493
13....	67.10	67.10	65.85	66.00	66.00	116	504
14....	65.25	65.90	65.25	65.90	65.90	120	526
15....	66.15	66.65	66.15	66.25	66.25	29	516
16....	66.00@.05	66.05	65.60	65.75	65.75	30	522
19....	65.60@.50	65.60	64.65	65.00	65.00	82	517
20....	65.00	65.00	64.70	64.80	64.80	37	513
21....	64.75	65.50	64.75	65.40A	65.40	71	508
22....	65.50	65.95	64.90	64.95B	64.95	72	519
23....	64.95@65.05	65.50	64.95	65.45	65.45	40	532
26....	66.50	66.50	65.52	65.60	65.60	109	561
27....	65.20	65.40B	64.65	65.40B	65.40	101	591
28....	65.25	65.25	64.50	64.50	64.50	61	613
29....	64.00@63.80	64.40	63.75	63.75	63.75	162	661
30....	63.75	64.35	63.70	64.25A	64.25	61	655

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	64.35	64.35	62.95	63.00	63.00	107	719
4....	63.00	63.00	62.00	62.85@.90B	62.87	162	776
5....	63.00	63.30	62.65	62.70	62.70	91	785
6....	62.60	62.90	62.20	62.60	62.60	81	829
9....	62.05@61.95	62.05	61.10	61.10A	61.10	116	828
10....	61.00	61.05	60.62	60.90@61.00	60.95	168	869
11....	61.00@.05	62.25	61.00	62.15@.25	62.20	431	1069
12....	62.40	63.70	62.40	63.70B	63.70	225	1121
13....	64.00@.05	65.20	63.90	65.05@.20	65.12	361	1111
16....	65.00	66.62	64.40	66.40@.20	66.30	267	1136
17....	66.25@.15	67.50	66.15	67.35@.50	67.42	727	1276
18....	67.35	68.92	66.80	68.92@.92B	68.92	790	1447
19....	68.85@.70	70.40	68.55	70.00@.40	70.20	1193	1832
20....	69.80	71.70	69.70	71.05@.70	71.37	2289	2858
23....	70.95@.85	70.95	69.87	69.87A	69.87	613	2844
24....	68.37@.37A	69.00	68.37	68.37A	68.37	667	2834
25....	67.77	68.30	66.87	67.00@66.87A	66.95	1418	2577
26....	66.77@.75	67.85	66.20	67.40@.30	67.35	1198	2470
27....	66.75	68.72	66.75	68.45	68.45	571	2492
30....	68.50	69.87	68.30	69.85@.75	69.80	598	2361

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	69.50@.40	69.90	68.90	69.90@.70	69.80	816	2533
2....	69.45	70.20	69.32	70.00@69.80	69.90	970	2712
3....	69.90@70.00	70.45	69.55A	69.90@70.00	69.95	1091	3092
4....	69.80@.75	69.90	69.45	69.45@.60	69.52	370	3132
7....	69.50	69.50	68.55	69.20@.00	69.10	411	3222
8....	69.40	70.00	69.40	69.75@.80	69.77	535	3244
9....	69.90	69.90	68.27	68.30@.27	68.30	567	3302
10....	68.35	68.75	67.80	68.60@.70	68.65	462	3265
11....	68.75@.80	69.75	68.50	69.55@.70	69.62	453	3384
14....	69.90@.95	69.97	68.80	69.15@.05	69.10	582	3470
15....	68.90	68.95	68.47	68.55@.47	68.52	315	3497
16....	68.30@.20	68.85	68.20	68.75@.65	68.70	329	3580
17....	68.80	69.20	68.57	68.85@.75	68.80	399	3623
18....	68.80	69.50	68.47	69.40@.50	69.45	387	3692
21....	69.50	69.75	69.00	69.05@.00	69.02	461	3713
22....	69.40	69.45	68.80	69.20@.10	69.15	546	3833
23....	69.20	69.20	68.05	68.50@.70	68.60	822	3966
24....	68.55	69.40	68.35	68.95@69.00	68.97	809	4110
25....	68.85	68.95	68.55	68.80@.75	68.77	389	4220
28....	69.30	69.30	67.50	67.55@.50	67.52	938	4255
29....	67.40	68.00	67.10	67.65@.50	67.57	735	4302
30....	67.50	69.07	67.50	69.07@.07B	69.07	761	4365
31....	69.60@.55	69.95	69.30	69.50@.60	69.55	1463	4691

FEEDER CATTLE FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	69.70	69.85	69.30	69.75@.60	69.67	569	4646
4....	69.67	69.67	69.05	69.45@.35	69.40	725	4696
5....	69.60@.70	69.80	68.80	69.30	69.30	684	4782
6....	69.15@.10	69.15	68.45	69.10@.00	69.05	603	4745
7....	69.00@.10	69.20	68.50	68.95@.75	68.85	496	4766
8....	69.00	69.10	67.95	68.10@.05	68.07	588	4849
11....	68.20	68.42	67.82	68.15@.10	68.12	422	4823
12....	68.30	68.40	67.65	67.95@.65	67.80	460	4846
13....	67.85@.90	67.95	66.60	66.60@.70	66.65	763	4872
14....	66.75	67.10	66.55	67.00@66.70	66.85	937	4936
15....	66.95@67.00	67.15	66.35	66.40@.37	66.40	706	4969
18....	66.40	66.80	66.25	66.50@.35	66.42	541	4971
19....	66.65@.62	67.35	66.55	66.90@67.00	66.95	615	5005
20....	67.10@.20	67.47	66.80	67.15@.00	67.07	491	4966
21....	67.30@.45	67.55	67.20	67.25@.40	67.32	471	4934
22....	67.50	67.50	67.02	67.15@.02	67.10	347	4909
25....	67.15	67.75	67.15	67.45@.50	67.47	591	5049
26....	67.50@.45	68.00	67.42	67.90	67.90	544	5145
27....	68.00	68.45	67.85	68.40@.45	68.42	648	5145
28....	Exchange Closed; Thanksgiving Day						
29....	68.50	69.10	68.45	68.90@69.00	68.95	835	5282

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	69.25	69.40	68.35	68.65@.60	68.62	704	5377
3....	68.30@.35	68.35	67.12	67.15@.12	67.15	1277	5320
4....	67.00	67.05	66.05	66.10@.20	66.15	1567	5347
5....	66.40@.50	66.85	66.25	66.85@.70	66.77	996	5378
6....	66.77	66.77	65.45	65.70@.75	65.72	1782	5291
9....	65.60@.65	67.22	65.60	67.22	67.22	1224	5235
10....	67.15@.22	67.22	65.72	66.40@.60	66.50	1150	5097
11....	66.65	66.75	65.80	65.95@66.05	66.00	1030	5334
12....	65.70	66.70	65.25	66.55@.60	66.57	1249	5240
13....	66.80@.95	66.95	66.45	66.80@.90	66.85	377	5209
16....	66.75	66.75	65.45	65.65@.60	65.62	679	5303
17....	65.25@.20	66.47	65.00	65.40@.55	65.47	990	5442
18....	65.30@.40	66.15	65.10	65.20@.30	65.25	760	5428
19....	65.55@.85	65.90	65.40	65.85	65.85	539	5396
20....	66.10@.20	66.40	65.90	66.30	66.30	400	5427
23....	66.20	66.30	65.80	65.80@66.00	65.90	399	5392
24....	67.40	67.40	67.00	67.40B	67.40	605	5296
25....	Exchange Closed; Christmas						
26....	67.60	67.95	67.40	67.85@.75	67.80	998	5357
27....	67.67	67.80	67.20	67.25@.30	67.27	417	5243
30....	67.15	67.15	66.20	66.25@.20	66.22	730	5317
31....	66.20@.10	66.70	66.07	66.40@.30	66.35	425	5262

APRIL 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
30....	70.00	70.00	69.75A	69.75A	69.75	1	1
31....	....	....	....	69.75N	69.75	....	1

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	....	69.80B	69.60A	69.80B	69.80	....	1
4....	...	....	69.70A	69.70A	69.70	....	1
5....	....	....	....	69.70N	69.70	....	1
6....	....	69.75B	....	69.75B	69.75	....	1
7....	70.00	70.00	70.00	70.00	70.00	1	2
10....	....	....	....	70.00N	70.00	....	2
11....	70.00	70.00	69.75A	70.00	70.00	20	15
12....	70.20	70.50	70.20	70.40	70.40	32	47
13....	70.65	70.65	70.35A	70.35A	70.35	6	53
14....	70.15	70.35B	70.15	70.30B	70.30	1	53
17....	....	....	69.85A	69.85A	69.85	....	53
18....	69.85	70.15B	69.85	70.15B	70.15	4	55
19....	70.15	70.15	70.10A	70.10A	70.10	3	58
20....	70.00@.10	70.10	69.00A	69.00A	69.00	13	68
21....	69.00	69.25B	68.90A	69.25B	69.25	3	68
24....	68.50	68.50	68.00	68.20A	68.20	26	83
25....	68.50	68.50	68.30A	68.30A	68.30	1	83
26....	68.40	68.55B	68.25A	68.25A	68.25	5	85
27....	67.80	68.05B	67.80	68.05B	68.05	3	85
28....	68.40	68.40	68.30A	68.30A	68.30	9	94

FEEDER CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.30	68.30	67.90	67.90	67.90	3	91
2....	67.60	68.40B	67.60	68.40B	68.40	47	51
3....	68.85	69.05	68.80	68.85A	68.85	8	56
4....	Exchange Closed; Independence Day						
5....	....	68.95B	....	68.95B	68.95	...	51
8....	68.45	68.45	68.30	68.45	68.45	4	55
9....	....	68.50B	68.35A	68.35A	68.35	....	55
10....	68.05	68.25B	68.00A	68.25B	68.25	5	57
11....	68.30	68.40B	67.80A	68.40B	68.40	3	55
12....	68.25	68.25	68.00A	68.00A	68.00	8	63
15....	67.25	67.30B	66.80	66.80	66.80	14	68
16....	66.95	67.20B	66.65A	67.20B	67.20	1	68
17....	67.00	67.45B	66.90	67.00	67.00	11	74
18....	67.25	67.45B	67.15A	67.15A	67.15	1	75
19....	67.20	67.25B	66.90A	66.90A	66.90	6	76
22....	66.90	66.90	66.15	66.25	66.25	22	91
23....	66.80	67.00	66.70	66.75A	66.75	11	89
24....	66.40	66.70	65.50	65.50	65.50	44	110
25....	65.00@64.90	65.00	64.50	64.50	64.50	34	114
26....	64.45	64.45	63.15	63.15	63.15	49	143
29....	62.87	62.87	61.80	61.80	61.80	38	160
30....	62.30@.40	62.40	61.15	61.75	61.75	29	165
31....	61.75	63.25	61.75	63.25B	63.25	20	159

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.60	64.75	63.60	64.75B	64.75	49	164
2....	64.70	65.35	64.70	65.15B	65.15	27	164
5....	66.20	66.65B	66.20	66.40B	66.40	16	166
6....	66.70@.75	66.75	66.00	66.00	66.00	29	167
7....	66.70	66.70	66.20A	66.20A	66.20	13	167
8....	66.25	66.55B	66.10A	66.50B	66.50	5	167
9....	66.65	67.15	66.60A	67.10A	67.10	14	167
12....	67.15	67.25	66.90	67.25	67.25	9	172
13....	66.65	66.65	65.90	66.05B	66.05	37	189
14....	65.70	65.80	65.40	65.80	65.80	48	190
15....	66.30	66.55B	66.20A	66.20A	66.20	6	193
16....	66.05	66.05	65.70	65.80	65.80	28	199
19....	65.70	65.70	64.65	65.05	65.05	24	213
20....	64.95	65.05	64.70	64.90B	64.90	37	215
21....	64.90	65.55	64.75	65.40A	65.40	20	219
22....	65.80	65.80	64.95	64.95	64.95	23	225
23....	65.10@.25	65.45B	65.00	65.45B	65.45	24	226
26....	66.50	66.50	65.55	65.55	65.55	62	245
27....	65.15	65.40B	64.70	65.40B	65.40	49	244
28....	65.05	65.05	64.45	64.45	64.45	24	243
29....	63.85	64.35B	63.75	63.85A	63.85	24	254
30....	64.00	64.25B	63.70	64.25B	64.25	16	259

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	64.10@.05	64.10	63.05A	63.10	63.10	10	264
4....	63.00	63.00	62.15A	62.95	62.95	62	267
5....	63.00	63.40	62.70	62.70	62.70	23	276
6....	62.60	62.85B	62.35	62.55B	62.55	25	283
9....	62.15@61.85	62.15	61.05	61.05A	61.05	60	302
10....	61.00	61.10	60.60	61.00	61.00	44	309
11....	61.00	62.25	61.00	62.00	62.00	123	374
12....	62.15@.20	63.50	62.15	63.50B	63.50	55	378
13....	63.75@.80	65.00	63.75	64.60	64.60	154	424
16....	64.57	66.10	64.50A	65.80A	65.80	67	415
17....	65.92	67.30	65.92	67.30B	67.30	426	631
18....	67.20	68.80	67.10	68.80B	68.80	289	706
19....	69.10@.05	70.00	68.60	70.00@69.90	69.95	348	869
20....	69.55	71.05B	69.45	70.95@.75	70.85	934	1490
23....	70.40@.25	70.40	69.35	69.35A	69.35	614	1540
24....	68.00@67.85	68.45	67.85	67.85A	67.85	334	1477
25....	68.00	68.00	66.40	66.45@.40	66.42	543	1230
26....	66.35@.42	67.60	66.07	67.00@66.90A	66.95	393	1134
27....	66.70@.65	68.30	66.65	68.25	68.25	239	1027
30....	68.10	69.45	67.90	69.40A	69.40	106	1015

FEEDER CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	69.00	69.40	68.50	69.40@.35	69.37	98	1030
2....	69.15	69.60	68.90A	69.50	69.50	100	1046
3....	69.50	69.75	69.10	69.50	69.50	115	1115
4....	69.25@.20	69.35	68.65	68.95@69.10	69.02	92	1170
7....	68.65	69.00	68.10	69.00	69.00	47	1222
8....	68.90	69.45	68.90	69.45@.25	69.35	93	1216
9....	68.40	68.40	68.00	68.00	68.00	21	1159
10....	68.00	68.47	67.70	68.47@.40	68.42	85	1118
11....	68.40	69.35	68.20	69.35	69.35	156	1139
14....	69.25@.22	69.30	68.70	68.90B	68.90	49	1145
15....	68.50	68.65B	67.95	67.95@68.00	67.97	69	1175
16....	67.90	68.25	67.65	68.25	68.25	144	1267
17....	68.20	68.40	67.85	68.40	68.40	76	1285
18....	68.15	68.75	67.90	68.65@.75	68.70	63	1298
21....	68.55	68.75	68.30	68.55	68.55	47	1305
22....	68.45	68.55	68.30	68.50	68.50	28	1310
23....	68.50	68.50	67.60	68.00	68.00	150	1346
24....	67.80	68.75	67.80	68.30	68.30	176	1400
25....	68.20	68.20	67.85	68.15	68.15	106	1456
28....	68.40@.35	68.40	67.20A	67.20A	67.20	121	1478
29....	67.00@66.80	67.45	66.80	67.05@66.95	67.00	130	1450
30....	67.30	68.50	67.05	68.50B	68.50	179	1512
31....	68.90	69.00	68.30	68.55@.70	68.62	260	1529

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.70	68.85	68.35	68.75@.85	68.80	128	1534
4....	68.95	68.95	68.40A	68.60@.65	68.62	121	1555
5....	68.80	68.95	68.05	68.60	68.60	107	1600
6....	68.35@.30	68.40	68.10	68.25@.35	68.30	80	1659
7....	68.42	68.42	67.85	68.10	68.10	34	1651
8....	68.10	68.25	67.30	67.50	67.50	87	1649
11....	67.55	67.70	67.30A	67.60@.65B	67.62	30	1651
12....	67.70	67.80	67.20	67.25	67.25	68	1643
13....	67.25	67.30	66.35	66.35@.40	66.37	129	1642
14....	66.65	66.65	66.20	66.50@.40A	66.45	146	1654
15....	66.50	66.75	66.05	66.05	66.05	86	1650
18....	66.05	66.30	65.85	66.15@.17	66.15	121	1636
19....	66.50	67.00	66.35	66.35	66.35	83	1642
20....	66.70	66.85B	66.35A	66.55	66.55	43	1639
21....	67.00	67.00	66.70	66.70@.80	66.75	47	1653
22....	66.90	66.90	66.55	66.60@.55	66.57	87	1665
25....	66.70	67.05	66.65A	66.95@67.00	66.97	143	1674
26....	66.97@.90	67.35	66.75	67.15@.10A	67.12	93	1675
27....	67.40	67.75	67.20	67.70	67.70	136	1698
28....	Exchange Closed; Thanksgiving Day						
29....	67.75	68.10B	67.70	68.10B	68.10	94	1718

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	68.20	68.35	67.40	67.75@.80	67.77	134	1743
3....	67.60	67.60	66.27	66.50@.40	66.45	283	1790
4....	66.25	66.70	65.65	65.85@.65	65.75	228	1834
5....	66.00	66.50	65.95	66.25	66.25	107	1847
6....	66.35@.25	66.35	65.15	65.35@.25	65.30	175	1869
9....	65.40@.45	66.80	65.40	66.80B	66.80	194	1842
10....	66.82	66.82	65.40	66.15@.10	66.12	157	1845
11....	66.25	66.40	65.60	65.60@.70	65.65	239	1908
12....	65.60@.55	66.35	65.15	66.05	66.05	146	1937
13....	66.35	66.55	66.20	66.27@.20	66.22	129	1960
16....	66.20	66.20	65.20	65.25	65.25	199	1972
17....	65.15	66.25	65.00	65.27@.15	65.22	278	2019
18....	65.15	65.95	65.02	65.02	65.02	168	2034
19....	65.15	65.50	65.15	65.30@.20	65.25	372	2155
20....	65.50	65.90	65.50	65.70@.75B	65.72	85	2152
23....	65.72	65.90	65.45	65.60@.70	65.65	108	2173
24....	66.65@.95	67.15	66.65	67.15B	67.15	240	2175
25....	Exchange Closed; Christmas						
26....	67.15	67.80	67.05	67.50@.40	67.45	334	2184
27....	67.30	67.35	66.75	66.75	66.75	157	2166
30....	66.50	66.60	65.90	66.05@65.95	66.00	209	2161
31....	65.95	66.40	65.95	66.05	66.05	71	2152

FEEDER CATTLE FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
15....	66.60	66.60	66.50	66.50	66.50	2	2
16....	66.50	66.50	66.50	66.50	66.50	1	3
17....	....	....	....	66.50N	66.50	....	3
18....	....	....	....	66.50N	66.50	....	3
19....	....	....	....	66.50N	66.50	....	3
22....	....	....	66.25A	66.25A	66.25	....	3
23....	....	....	66.10A	66.10A	66.10	....	3
24....	....	....	65.40A	65.40A	65.40	....	3
25....	65.00@64.90	65.00	64.80A	64.80A	64.80	4	5
26....	64.00	64.00	63.45	63.45	63.45	21	24
29....	62.45@.20	62.45	61.95A	61.95A	61.95	32	54
30....	61.85	61.85	61.00A	61.20	61.20	12	61
31....	....	62.70B	....	62.70B	62.70	...	61

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.00	64.20B	63.90	64.20B	64.20	8	66
2....	64.00	64.50	64.00	64.35A	64.35	5	64
5....	64.50	65.85	64.50	65.60A	65.60	9	59
6....	....	....	65.20A	65.20A	65.20	....	59
7....	....	65.60B	....	65.20N	65.20	....	59
8....	....	65.75B	....	65.50B	65.50	....	59
9....	66.00	66.25	66.00	66.10	66.10	5	61
12....	66.10	66.25B	66.00A	66.10	66.10	3	59
13....	65.25	65.25	65.05A	65.05A	65.05	2	59
14....	65.00	65.00	64.80A	65.00	65.00	5	59
15....	....	65.30B	....	65.30B	65.30	....	59
16....	65.25	65.25	64.85A	64.85A	64.85	6	61
19....	64.60	64.60	64.20	64.20	64.20	3	61
20....	....	....	64.10A	64.10A	64.10	....	61
21....	64.10	64.40B	63.95	64.30	64.30	6	63
22....	64.40	64.85B	64.00A	64.00A	64.00	4	64
23....	63.90	64.60	63.90	64.60	64.60	4	66
26....	....	65.40B	....	64.70B	64.70	...	66
27....	64.60	64.60	64.00A	64.45A	64.45	5	70
28....	63.75	63.75	63.55A	63.75@.55A	63.65	1	71
29....	63.20	63.20	62.95A	62.95A	62.95	2	73
30....	....	63.25B	....	63.25B	63.25	....	73

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	63.40	63.40	62.15A	62.15A	62.15	9	77
4....	62.00	62.10	61.52	62.10	62.10	14	86
5....	62.00	62.30B	61.90	61.90	61.90	3	87
6....	62.05	62.05	61.80A	61.80A	61.80	4	91
9....	61.50	61.50	60.30	60.35B	60.35	25	104
10....	60.30	60.35	60.10	60.20B	60.20	29	114
11....	60.30	61.30	60.30	61.25A	61.25	23	116
12....	61.65	62.75	61.60	62.75B	62.75	21	123
13....	63.05	64.25	63.00	64.25	64.25	64	109
16....	63.90	65.25	63.90	65.25	65.25	18	116
17....	65.50	66.75	65.45	66.75B	66.75	70	128
18....	66.65	68.25	66.65	68.25B	68.25	185	234
19....	68.25	68.75	67.75	68.50@.75	68.62	231	380
20....	68.50	70.00	68.25	70.00	70.00	381	538
23....	69.15	69.15	68.50	68.50A	68.50	38	516
24....	67.00@.00A	67.25B	67.00	67.00A	67.00	48	494
25....	66.50	66.50	65.95	65.95	65.95	62	458
26....	66.00	66.30	65.60	66.20@.15	66.17	58	445
27....	66.30	67.45	66.20	67.40	67.40	41	451
30....	67.20	68.45	67.20	68.40	68.40	40	456

FEEDER CATTLE FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.15	68.35	67.90A	68.20	68.20	39	464
2....	68.17	68.50	68.00A	68.50	68.50	13	471
3....	68.50	68.70	68.35	68.45	68.45	44	475
4....	68.30	68.30	67.60	68.00	68.00	27	476
7....	68.00	68.00	67.15A	67.65B	67.65	4	472
8....	67.90	68.25	67.90	68.05@.00	68.02	51	496
9....	67.55	67.55	66.75	66.80A	66.80	22	494
10....	66.90@.95	67.00B	66.75	67.00B	67.00	15	501
11....	67.00	67.75	66.85	67.65B	67.65	36	512
14....	67.75	67.95B	67.05	67.05	67.05	52	521
15....	66.90	67.00	66.65	66.65	66.65	24	519
16....	66.55	66.75B	66.50	66.65	66.65	16	525
17....	66.65	66.95	66.65	66.65A	66.65	25	539
18....	66.85@67.00	67.15B	66.55A	67.15B	67.15	20	548
21....	67.25@.35B	67.40	67.05	67.20	67.20	25	555
22....	67.15	67.15	67.10	67.10	67.10	22	559
23....	67.10	67.15B	66.50	66.60A	66.60	32	558
24....	66.60	67.35B	66.60	67.10@66.90	67.00	46	593
25....	66.85	66.95	66.55A	66.95@.80	66.87	27	596
28....	67.00	67.25	65.95	66.00@65.95	65.97	65	610
29....	65.90@.80	66.30B	65.80	65.85@.80	65.82	38	623
30....	66.00	67.32	66.00	67.32@.32B	67.32	40	640
31....	67.32	67.70	67.00A	67.25@.22A	67.25	80	683

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	67.45@.50	67.50	66.95A	67.30	67.30	22	684
4....	67.10	67.25	67.05	67.05	67.05	47	697
5....	67.45	67.50	66.85A	66.92A	66.92	35	703
6....	66.85	66.85	66.65	66.70	66.70	54	691
7....	66.95	67.05	66.75	66.92@67.00	66.95	45	723
8....	66.80	67.05	66.25	66.35B	66.35	67	742
11....	66.25	66.40B	66.15	66.25@.15	66.20	42	762
12....	66.30	66.32B	65.90	65.90	65.90	46	779
13....	66.00	66.05B	65.10	65.15@.10	65.12	92	793
14....	65.50	65.50	64.90	65.05	65.05	93	830
15....	65.35@.40	65.40	64.65	64.65	64.65	39	844
18....	64.60	65.05	64.55	64.95@.80A	64.87	45	860
19....	64.90@.95	65.50	64.80	65.00@64.80	64.90	63	862
20....	65.40	65.40	65.00	65.25	65.25	29	870
21....	65.75	65.75	65.50	65.50	65.50	23	880
22....	65.75	65.80	65.45A	65.50	65.50	39	893
25....	65.70	65.90	65.40	65.55	65.55	58	904
26....	65.70	65.90B	65.50	65.65@.60	65.62	47	904
27....	65.80@.85	65.90	65.45	65.85@.80	65.82	101	951
28....	Exchange Closed; Thanksgiving Day						
29....	65.90	66.05	65.70	66.05	66.05	80	965

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	66.25	66.35	65.35	65.90	65.90	122	1001
3....	65.65	65.65	64.50	64.80	64.80	183	1044
4....	64.95	65.15	64.62	64.65@.62	64.65	146	1049
5....	64.65	65.15	64.65	65.00	65.00	176	1121
6....	65.00@64.80	65.00	64.15	64.25	64.25	193	1134
9....	64.40@.50	65.65	64.40	65.60@.65	65.62	97	1115
10....	65.45	65.45	64.25	64.80@.70	64.75	101	1125
11....	64.75	64.90B	64.40	64.50	64.50	55	1143
12....	64.40	65.17	64.15	64.70	64.70	158	1122
13....	65.00	65.15	64.60	64.90B	64.90	54	1121
16....	64.75	64.85	64.25	64.30B@.27	64.30	147	1182
17....	64.20	65.05	64.10	64.65	64.65	88	1174
18....	64.40	64.80B	64.10	64.10@.20B	64.15	47	1168
19....	64.30	64.42	64.20	64.42@.35A	64.37	32	1148
20....	64.50	64.90	64.50	64.65	64.65	44	1159
23....	64.60	64.80	64.35	64.35	64.35	55	1160
24....	65.75@.85	65.85	65.40	65.70	65.70	204	1271
25....	Exchange Closed; Christmas						
26....	65.50	65.90	65.30	65.75	65.75	104	1249
27....	65.75	65.75	65.40	65.50@.40	65.45	71	1263
30....	65.30	65.30	64.60	64.60	64.60	56	1271
31....	64.90	65.15	64.70	65.00	65.00	50	1274

AUGUST 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
20....	68.50	68.50	68.50	68.50	68.50	5	5
23....	68.25	68.25	67.25	67.25	67.25	2	5
24....	....	....	....	67.25N	67.25	....	5
25....	....	....	66.50A	66.50A	66.50	....	5
26....	66.60	66.60	65.75A	66.50A	66.50	....	5
27....	66.75	67.50	66.75	67.50	67.50	9	12
30....	68.00	68.50	68.00	68.50B	68.50	21	26

FEEDER CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.30@.10	68.30	67.90A	68.20B	68.20	7	27
2....	....	68.50B	....	68.50B	68.50	....	27
3....	....	68.70B	68.40A	68.40A	68.40	....	27
4....	....	....	68.00A	68.00A	68.00	....	27
7....	....	....	67.90A	67.90A	67.90	....	27
8....	68.00	68.10	68.00	68.10	68.10	3	30
9....	....	....	67.50A	67.50A	67.50	....	30
10....	67.00	67.20B	67.00	67.20B	67.20	2	32
11....	66.75	67.95B	66.75	67.95B	67.95	33	62
14....	67.50	67.70B	67.30A	67.70B	67.70	17	77
15....	....	....	67.50A	67.50A	67.50	3	76
16....	67.50	67.65B	67.00A	67.65B	67.65	2	78
17....	67.40	67.65B	67.40	67.65B	67.65	4	78
18....	67.40	67.75B	67.40	67.75B	67.75	1	82
21....	67.40	67.40	67.40	67.40	67.40	2	83
22....	67.40	67.40	67.40	67.40	67.40	....	79
23....	....	....	67.00A	67.00A	67.00	2	79
24....	67.22	67.30B	67.22	67.30B	67.30	1	80
25....	66.95	67.00	66.95	67.00	67.00	3	81
28....	67.00	67.15B	66.87A	66.87A	66.87	2	83
29....	66.50	66.50	66.20A	66.30	66.30	4	85
30....	66.75	67.80B	66.75	67.80B	67.80	19	102
31....	67.80	67.80	67.50	67.50	67.50	4	104

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	67.40	67.40	67.00	67.40	67.40	15	108
4....	67.30	67.30	67.20A	67.30	67.30	1	108
5....	67.32	67.40B	67.02	67.25	67.25	8	112
6....	67.00	67.05	66.95A	67.00	67.00	31	125
7....	67.10	67.25B	67.10	67.25B	67.25	4	126
8....	67.20	67.30	67.10A	67.10A	67.10	22	114
11....	66.75	66.85	66.50A	66.85	66.85	2	115
12....	....	....	66.30A	66.30A	66.30	....	115
13....	66.50	66.50	66.00	66.25	66.25	18	125
14....	65.60	65.70	65.40	65.40	65.40	25	135
15....	65.50	65.60B	65.10	65.10@.20	65.15	9	138
18....	65.35	65.50B	65.20	65.50B	65.50	17	149
19....	65.57	65.80B	65.57	65.80B	65.80	3	147
20....	65.70	65.80B	65.70	65.80B	65.80	1	147
21....	65.80	66.15B	65.80	66.15B	66.15	24	169
22....	66.15	66.15	65.95	65.95	65.95	3	168
25....	66.20	66.35	66.10	66.15B	66.15	13	175
26....	66.20	66.60	66.20	66.50	66.50	26	178
27....	66.65	66.75	66.65	66.70	66.70	6	180
28....	Exchange Closed; Thanksgiving Day						
29....	66.60@.80	67.00	66.60	67.00	67.00	21	191

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	67.00	67.10	66.55	66.95A	66.95	29	211
3....	66.70	66.70	65.85	66.00	66.00	47	238
4....	66.05	66.10B	65.70	65.90	65.90	32	232
5....	66.00	66.35B	66.00	66.35B	66.35	22	248
6....	66.10	66.10	65.25	65.70B	65.70	56	289
9....	65.80@.90	67.00	65.80	66.80@67.00	66.90	53	322
10....	66.30	66.30	65.50	66.20B	66.20	22	339
11....	66.10	66.10	65.65A	66.00B	66.00	116	345
12....	65.45@.35	66.00	65.25	66.00	66.00	112	429
13....	66.00@65.95	66.20B	65.70	66.20B	66.20	48	438
16....	65.65	65.85B	65.50	65.70	65.70	7	440
17....	65.25	66.10B	65.25	65.70@.85B	65.77	44	470
18....	65.60	65.70	65.27	65.50	65.50	25	483
19....	65.50	65.65	65.30	65.60@.65	65.62	27	489
20....	65.85	65.95B	65.75	65.95B	65.95	7	493
23....	65.75	65.80	65.55	65.75	65.75	9	488
24....	66.25	66.90	66.25	66.80@.90	66.85	107	548
25....	Exchange Closed; Christmas						
26....	66.45	66.85	66.45	66.75@.85B	66.80	36	551
27....	66.60	66.60	66.50	66.60	66.60	10	539
30....	66.30	66.30	65.80	65.90B	65.90	17	533
31....	66.05	66.15	65.60	65.75@.60	65.67	30	540

FEEDER CATTLE FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	1,635	1,499	1,779	1,561	....	1,518	3,343	....	2,955	1,385	....
2	1,377	....	....	1,442	1,915	....	2,238	2,740	Closed	2,911	....	1,464
3	1,290	....	....	1,378	2,231	1,399	1,645	....	1,962	2,783	....	2,142
4	1,020	1,611	3,223	1,077	....	2,143	Closed	....	3,281	1,506	1,809	2,372
5	....	1,740	2,448	Closed	....	929	866	2,980	1,921	....	1,406	1,556
6	....	2,905	1,957	....	2,189	807	....	1,984	2,065	....	1,328	2,449
7	1,222	1,440	1,478	....	2,104	839	....	1,863	....	1,558	853	....
8	1,640	1,233	2,485	1,033	1,704	....	1,299	1,778	....	2,056	1,214	....
9	1,978	....	....	1,677	1,973	....	1,107	2,342	1,847	1,834	....	1,825
10	1,175	....	....	1,382	1,478	796	1,188	....	2,867	1,399	....	1,812
11	741	1,822	923	983	....	679	1,328	....	3,456	1,713	746	1,760
12	....	5,077	930	2,028	....	751	954	2,132	3,371	....	920	2,024
13	....	1,993	1,160	....	1,389	780	....	2,503	3,398	....	1,495	1,024
14	1,344	2,936	2,626	....	1,519	788	....	2,386	....	1,782	2,056	....
15	2,021	1,797	2,868	2,490	1,467	....	1,825	1,370	....	1,121	1,288	....
16	1,789	....	....	2,527	900	....	1,989	1,480	2,203	1,235	....	1,365
17	1,043	....	....	1,943	539	679	1,811	....	3,950	1,211	....	1,961
18	838	Closed	1,821	1,371	....	1,401	1,033	....	4,393	1,104	1,146	1,207
19	....	3,491	1,561	1,222	....	1,114	982	1,810	5,034	....	1,070	1,380
20	....	1,974	1,169	....	1,007	1,911	....	1,569	6,237	....	765	894
21	1,429	1,793	1,320	....	1,287	1,635	....	1,677	....	1,258	770	....
22	1,550	2,374	1,333	1,212	682	....	1,924	1,550	....	1,137	633	....
23	2,057	....	....	1,633	365	....	2,333	1,151	3,173	2,210	....	735
24	1,146	....	....	1,237	1,323	1,785	3,002	....	3,846	1,866	....	1,359
25	1,240	3,162	991	1,461	....	1,543	2,626	....	3,945	1,151	1,105	Closed
26	....	2,793	1,798	1,401	....	1,526	3,303	2,845	3,787	....	1,073	1,758
27	....	1,934	1,967	....	Closed	1,666	....	2,449	2,238	....	1,180	807
28	2,732	1,864	1,229	....	1,482	1,092	....	1,445	....	1,888	Closed	....
29	3,464	....	1,678	1,553	1,336	....	3,291	2,872	....	1,608	1,302	....
30	1,550	....	....	2,368	2,705	....	4,507	1,862	2,813	1,903	....	1,303
31	1,242	....	....	....	1,601	....	2,693	....	....	2,584	....	844
Total	33,888	43,574	36,464	33,197	32,757	24,263	43,462	46,131	65,787	40,773	23,544	32,041
Average	1,540	2,293	1,736	1,581	1,489	1,213	1,976	2,097	3,289	1,773	1,177	1,526

FEEDER CATTLE FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	11,238	11,025	10,398	7,980	....	8,969	9,350	....	8,900	9,724	....
2	8,523	....	....	10,105	7,956	....	8,657	9,115	Closed	9,150	....	10,492
3	8,541	....	....	9,819	7,898	8,048	8,656	....	7,993	9,409	....	10,560
4	8,647	11,480	10,765	9,938	....	8,495	Closed	....	8,088	9,339	9,695	10,631
5	....	11,424	10,729	Closed	....	8,512	8,458	8,364	8,124	....	9,791	10,737
6	....	11,364	10,734	....	7,843	8,395	....	8,294	8,158	....	9,682	10,707
7	8,713	11,365	10,860	....	7,706	8,534	....	8,272	....	9,317	9,672	....
8	8,599	11,335	10,863	9,852	7,534	....	8,449	8,297	....	9,088	9,768	....
9	8,350	....	....	9,777	7,681	....	8,343	8,012	8,235	8,864	....	10,588
10	8,555	....	....	9,411	7,510	8,611	8,422	....	8,608	8,816	....	10,477
11	8,567	11,608	10,842	9,472	....	8,719	8,519	....	8,978	8,927	9,782	10,869
12	....	11,971	10,863	9,427	....	8,843	8,606	7,899	9,056	....	9,837	10,906
13	....	11,747	10,954	....	7,344	8,799	....	7,818	8,701	....	9,807	10,842
14	8,683	11,843	10,835	....	7,133	8,906	....	7,878	....	9,004	9,873	....
15	8,990	11,571	11,033	9,274	7,076	....	8,546	7,666	....	9,058	9,860	....
16	9,142	....	....	8,721	7,134	....	8,576	7,743	8,417	9,197	....	10,953
17	9,226	....	....	8,691	6,932	8,911	8,793	....	8,805	9,262	....	11,148
18	9,339	Closed	10,766	8,508	....	8,976	8,780	....	8,607	9,471	9,817	11,176
19	....	11,359	10,457	8,377	....	8,888	8,889	7,617	9,716	..	9,800	11,234
20	....	11,571	10,466	....	7,089	8,889	....	7,672	11,093	....	9,780	11,338
21	9,545	11,731	10,532	....	7,150	8,836	....	7,644	....	9,560	9,842	....
22	9,572	11,534	10,743	8,442	7,241	....	9,020	7,682	....	9,633	9,845	....
23	9,923	....	....	8,322	7,232	....	8,944	7,590	11,146	9,511	....	11,303
24	10,143	....	....	8,408	7,299	8,825	9,146	....	10,687	9,668	....	11,433
25	10,380	11,177	10,740	8,493	....	8,880	9,285	....	9,792	9,632	10,014	Closed
26	....	10,753	10,666	8,545	....	8,980	9,457	7,742	9,217	....	10,133	11,440
27	....	10,812	10,506	....	Closed	9,089	....	7,956	9,200	....	10,191	11,229
28	10,782	10,843	10,524	....	7,404	8,920	....	7,872	....	9,627	Closed	....
29	10,815	....	10,515	8,193	7,512	....	9,642	8,014	....	9,489	10,365	....
30	10,826	....	....	7,955	8,024	....	9,992	8,001	8,795	9,479	....	11,289
31	11,005	....	....	....	8,176	....	9,600	....	....	9,752	....	11,206
Average	9,403	11,407	10,734	9,054	7,496	8,753	8,898	8,023	9,071	9,311	9,864	10,979

FEEDER CATTLE FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	28	5	....	....	5	....	8	....	....
2	....	....	....	36	5	....	....	....	Closed	16	....	....
3	16	....	....	21	....	....	....	....	4	8	....	....
4	....	....	78	....	....	....	Closed	....	7	....	76	....
5	....	....	67	Closed	....	....	....	4	8	....	72	....
6	....	....	81	....	5	....	....	13	....	....	14	....
7	34	....	44	....	12	....	....	11	....	31	22	....
8	20	....	....	15	24	....	....	12	....	45	....	....
9	12	....	....	7	18	....	....	....	1	39	....	....
10	30	....	....	20	....	....	....	....	4	17	....	....
11	....	....	4	13	....	....	....	....	10	....	23	....
12	....	....	6	....	....	....	....	5	4	....	21	....
13	....	....	13	....	5	....	....	....	....	....	13	....
14	17	....	5	....	6	....	....	14	....	17	22	....
15	18	....	....	26	4	....	....	12	....	7	....	....
16	15	....	....	7	9	....	....	....	15	26	....	....
17	20	....	....	17	....	....	....	....	6	31	....	....
18	....	Closed	40	9	....	....	....	....	11	....	15	....
19	....	....	22	....	....	....	....	19	4	....	15	....
20	....	....	18	....	3	....	....	....	....	....	9	....
21	11	....	22	....	1	....	....	....	....	50	3	....
22	23	....	....	13	1	....	....	....	....	16	....	....
23	10	....	....	1	....	....	....	....	8	15	....	....
24	14	....	....	11	....	....	....	....	10	19	....	....
25	....	....	29	6	....	....	....	....	8	....	3	Closed
26	....	....	12	....	....	....	....	40	5	....	5	....
27	....	....	1	....	Closed	....	....	32	....	....	....	....
28	14	....	8	....	4	....	....	34	....	11	Closed	....
29	31	....	....	9	8	....	....	43	....	5	....	....
30	16	....	....	11	5	....	....	....	13	4	....	....
31	15	....	....	....	....	....	....	....	....	7	....	....
Total	316	....	450	250	115	....	....	244	118	372	313	....

LIVE HOG FUTURES PRICES
FEBRUARY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	53.45@.47	53.85	53.40	53.70@.80	53.75	2194	11959
3....	53.50@.45	53.50	52.85	52.95@.97	52.97	3736	11659
4....	52.85@.87	53.20	52.65	53.15@.00	53.07	2489	11635
7....	52.65@.60	53.05	52.40	53.05@52.90	52.97	2762	11186
8....	53.05@.00	53.27	51.90	52.05@51.95	52.00	5536	10657
9....	52.35@.30	52.75	52.20	52.35@.40	52.37	3863	10815
10....	52.50	52.70	52.40	52.60@.50	52.55	1846	10697
11....	52.55@.60	52.80	52.50	52.60@.50	52.55	1233	10636
14....	52.65@.60	53.25	52.12	53.10@.20	53.15	4297	10106
15....	53.15	53.20	52.00	52.45@.35	52.40	3864	9778
16....	52.00@51.95	52.20	51.50	51.50@.60	51.55	4334	9078
17....	51.50@.45	51.90	51.37	51.75@.65	51.70	2748	8611
18....	52.10@.15	52.15	51.90	52.00@51.90	51.95	1232	8461
21....	52.05@.00	52.05	51.02	51.05@.15	51.10	2737	8201
22....	50.80@.90	51.45	50.80	51.35@.25	51.30	3093	7618
23....	51.40@.45	51.87	51.30	51.80@.75	51.77	1660	7669
24....	51.80@.75	51.95	51.50	51.85@.75	51.80	2379	7740
25....	51.80@.85	52.00	51.60	51.60@.70	51.65	1233	7587
28....	51.85@.75	51.92	51.10	51.60@.40	51.50	2365	7529
29....	51.55@.65	51.87	51.45	51.60@.70	51.65	2175	7439
30....	51.55@.45	51.75	51.20	51.65@.55	51.60	2014	7206
31....	51.70@.75	51.80	50.92	51.05@.20	51.12	2334	6763

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	51.25@.20	51.50	51.10	51.30@.20	51.25	1466	6293
4....	51.30@.32	51.82	51.15	51.30@.20	51.25	1783	5796
5....	51.40@.45	52.20	51.35	52.10@.20	52.15	2033	5351
6....	52.00@51.92	52.00	50.95	51.40@.35	51.37	1832	4623
7....	51.37@.30	51.37	50.97	51.10@.00	51.05	905	4074
8....	51.25@.35	51.35	50.85	51.10@.05	51.07	762	3753
11....	51.30	51.50	51.00	51.10@.05	51.07	780	3525
12....	51.20	51.35	50.75	51.00@.02	51.02	878	3368
13....	50.80	51.15	50.60	51.05@.00	51.02	910	3131
14....	51.05@.00	51.75	50.90	51.65@.50	51.57	664	2954
15....	51.65	51.72	51.25	51.35@.47	51.42	702	2532
18....	Exchange Closed; President's Day						
19....	50.80@.65	50.95	50.52	50.70@.65	50.67	1451	1596
20....	50.75	51.30	50.65	51.25	51.25	1536	63
21....	....	....	....	....	....	63	49
22....	....	....	....	....	....	....	49
25....	....	....	....	....	....	....	45
26....	....	....	....	....	....	....	22
27....	....	....	....	....	....	....	5
28....	....	....	....	....	....	....	....

APRIL 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	50.15	50.60	50.15	50.35@.40	50.37	717	4920
3....	50.15@.10	50.15	49.65	49.80@.65	49.72	2042	5345
4....	49.45@.55	49.87	49.35	49.75@.87	49.80	859	5252
7....	49.60	49.87	49.05	49.80@.75	49.77	1420	5499
8....	49.87@.85	50.55	48.95	49.15@.05	49.10	3908	5576
9....	49.30	49.65	49.00	49.27@.25	49.25	2333	5242
10....	49.40@.50	49.95	49.40	49.85@.95	49.90	1214	5367
11....	49.80@.90	50.00	49.70	49.70@.80	49.75	865	5526
14....	49.80@.75	50.25	49.17	50.20@.25	50.22	2491	5789
15....	50.25@.20	50.25	49.05	49.55@.40	49.47	3229	6438
16....	49.10@.05	49.20	48.60	48.75@.60	48.67	4172	6898
17....	48.72@.75	48.90	48.50	48.85@.75	48.80	2668	7029
18....	49.15@.05	49.15	48.90	48.95@49.05	49.00	1268	7189
21....	48.90@.85	48.90	47.90	48.15@47.90	48.02	2438	7563
22....	47.75@.70	48.47	47.70	48.35@.25	48.30	3464	7962
23....	48.35@.40	48.85	48.35	48.70@.75	48.72	2204	7816
24....	48.70@.65	49.10	48.52	48.80@.90	48.85	3579	8137
25....	48.85@.75	49.05	48.55	48.70@.80	48.75	1410	8058
28....	48.85@.90	49.22	48.57	49.15@.10	49.12	2852	8440
29....	49.12@.20	49.35	48.90	49.05@48.90	48.97	2133	8756
30....	48.90@.85	49.27	48.65	49.20@.25	49.22	2454	9125
31....	49.20@.22	49.40	48.67	48.80@.70	48.75	2519	9418

LIVE HOG FUTURES PRICES
APRIL 1985 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.75@.80	49.10	48.70	48.97@.90	48.92	2069	9727
4....	48.80@.77	49.20	48.35	48.45@.50	48.47	3625	10111
5....	48.55@.50	49.07	48.40	49.05@48.90	48.97	4451	10891
6....	48.85@.90	48.90	47.50	47.65@.50	47.57	6463	11055
7....	47.65@.50	47.90	47.20	47.35@.40	47.37	3875	10958
8....	47.55@.50	47.80	47.35	47.60@.45	47.52	1978	11093
11....	47.65@.60	47.80	47.30	47.30@.45	47.37	1910	11340
12....	47.40@.47	48.07	47.22	47.95@.90	47.92	4274	11378
13....	47.60@.65	47.85	47.37	47.55@.45	47.50	2499	11315
14....	47.50@.45	47.80	47.42	47.70@.65	47.67	1577	11319
15....	47.80@.85	47.85	47.30	47.55@.60	47.57	2064	11803
18....	Exchange Closed; President's Day						
19....	46.95@.85	47.00	46.75	46.95@.80	46.87	3244	11762
20....	46.87@.90	47.37	46.65	47.25@.15	47.20	2454	11830
21....	47.00@.10	47.32	46.95	47.10@.05	47.07	1318	11803
22....	47.00@46.90	47.00	46.52	46.60@.65	46.62	2002	11423
25....	46.50@.55	46.57	45.80	45.90@46.05	45.97	3226	10850
26....	46.20@.15	46.50	46.00	46.15@.20	46.17	2867	10372
27....	46.55@.60	47.00	46.55	46.85@.90	46.87	2694	10315
28....	46.60@.65	46.82	46.30	46.50@.75	46.62	2230	10244

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	46.45	46.85	46.35	46.85@.70	46.77	1624	10171
4....	46.65@.50	46.92	46.40	46.65@.70	46.67	2168	9840
5....	46.65@.57	46.65	46.20	46.45@.55	46.50	1898	9860
6....	46.40@.50	47.50	46.40	47.35@.50	47.42	3992	9451
7....	47.35@.30	47.42	47.00	47.05@.25	47.15	2067	8985
8....	46.90	47.45	46.75	47.35@.45	47.40	2692	8509
11....	47.10@.00	47.40	46.90	47.10@46.92	47.02	1431	8635
12....	46.85@.82	47.35	46.75	46.90@47.00	46.95	1960	8597
13....	46.82@.80	46.85	46.00	46.10@.00	46.05	3101	8154
14....	45.90@.85	46.20	45.60	45.90@.75	45.82	2371	7837
15....	45.60	45.97	44.35	45.15@44.85	45.00	3839	7120
18....	45.10@.12	45.47	45.00	45.00@.10	45.05	1736	6723
19....	45.25@.20	45.95	45.20	45.95@.82	45.87	1977	6329
20....	45.65@.60	45.70	45.12	45.60@.50	45.55	1430	6165
21....	45.30	45.70	45.27	45.45@.35	45.40	995	5879
22....	45.50@.60	45.97	45.35	45.82@.97	45.90	1464	5821
25....	45.70	45.75	45.05	45.22@.20	45.22	1122	5268
26....	45.30@.25	46.25	45.05	46.10@.00	46.05	2002	4594
27....	45.90@.80	46.25	45.60	45.75@.90	45.82	2004	4422
28....	45.65@.55	45.70	45.05	45.20@.10	45.15	2223	4241
29....	45.25@.35	45.35	44.25	44.80@.90	44.85	2556	3371

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	44.65@.55	44.70	43.90	43.90@44.00	43.95	1819	2959
2....	43.70@.75	43.75	42.70	42.92@.80	42.67	1829	2322
3....	42.90@.85	43.50	42.60	43.40@.50	43.45	1043	2211
4....	43.60@.65	44.05	43.60	43.72@.82	43.77	852	2077
5....	Exchange Closed; Good Friday						
8....	43.62	43.95	43.20	43.62@.40	43.52	517	1931
9....	43.55	44.40	43.50	44.05@.35	44.20	606	1710
10....	44.25@.20	44.90	44.10	44.50@.62	44.55	679	1449
11....	44.60@.55	44.75	43.85	43.95@.85	43.90	391	1267
12....	43.50	43.75	43.12	43.15@.12	43.15	591	950
15....	43.10	43.90	43.10	43.65@.55	43.60	217	778
16....	43.85@44.00	44.50	43.75	44.20@.35	44.27	414	455
17....	44.20@.05	44.45	43.70	43.75@.70	43.72	221	312
18....	43.80@.85	43.90	43.30	43.50@.40	43.45	188	181
19....	43.65@.60	43.70	42.50	42.50@.75	42.62	155	20
22....	....	....	....	....	....	12	8
23....	....	....	....	....	....	....	3
24....	....	....	....	....	....	....	2
25....	....	....	....	....	....	....	2
26....	....	....	....	....	...	....	2
29....	....	....	....	....	....	....	....

LIVE HOG FUTURES PRICES
JUNE 1985 FUTURES CONTRACT
IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	54.60@.65	54.95	54.55	54.92@.95	54.92	567	2597
3....	54.70@.65	54.70	54.25	54.40@.65	54.52	714	2682
4....	54.30@.25	54.50	54.25	54.30@.50	54.40	913	2791
7....	54.05@.10	54.10	53.70	54.10@.00	54.05	1031	2964
8....	54.05@.00	54.57	53.70	53.80@.95	53.87	1572	3425
9....	54.00@.05	54.10	53.30	53.80@.70	53.75	1713	3634
10....	53.75@.80	54.50	53.75	54.35@.50	54.42	1054	3618
11....	54.35	54.67	54.30	54.55@.40	54.47	796	3822
14....	54.35@.30	54.90	53.87	54.77@.90	54.82	1623	4043
15....	54.80@.85	54.85	54.00	54.35@.50	54.42	1256	4146
16....	54.02@53.95	54.20	53.67	53.80@.67	53.75	1655	4384
17....	53.80@.90	53.97	53.55	53.80@.90	53.85	1145	4488
18....	53.95	54.10	53.80	54.10@.00	54.05	492	4570
21....	54.00@53.95	54.00	53.30	53.40@.30	53.35	727	4675
22....	53.10@.05	53.75	53.05	53.62@.75	53.67	1431	4934
23....	53.67	54.00	53.65	53.95@54.00	53.97	1414	4946
24....	53.75@.80	53.97	53.50	53.75@.90	53.82	1687	5344
25....	53.60@.55	53.90	53.45	53.65@.57	53.62	894	5516
28....	53.85@.75	54.25	53.55	54.20@.25	54.22	1814	5866
29....	54.20@.15	54.47	54.10	54.45@.30	54.37	1549	5979
30....	54.25@.20	54.40	53.77	54.20@.30	54.25	1884	6439
31....	54.30@.35	54.45	53.60	53.90@.80	53.85	1635	6797

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	53.75	54.12	53.75	54.10@.00	54.05	1142	6859
4....	53.95@.90	54.22	53.60	53.80@.90	53.85	1447	6760
5....	53.85	54.17	53.80	54.15@.00	54.07	1604	7190
6....	53.90@.85	53.90	52.57	52.65@.70	52.67	2602	7249
7....	52.65@.50	52.95	52.45	52.65@.72	52.67	1937	7246
8....	52.60@.70	53.00	52.55	53.00@52.95	52.97	1235	7176
11....	52.97@53.00	53.05	52.62	52.80@.90	52.85	740	7207
12....	52.95@53.00	53.47	52.57	53.45@.35	53.40	1717	7406
13....	53.20@.10	53.25	52.77	53.00@.15	53.07	1597	7812
14....	52.85@.80	53.27	52.80	53.15@.20	53.17	1166	7986
15....	53.17	53.17	52.65	52.92@.85	52.90	946	8045
18....	Exchange Closed; President's Day						
19....	52.00@51.90	52.25	51.90	52.10@.20	52.15	2208	7972
20....	52.17@.15	52.75	51.85	52.70@.75	52.72	2375	8002
21....	52.50@.45	52.80	52.17	52.45@.47	52.47	1558	8318
22....	52.25@.20	52.25	51.80	51.90@52.00	51.95	2147	8482
25....	51.60@.50	51.90	50.65	50.85@51.00	50.92	4604	8317
26....	51.00@50.95	51.20	50.75	50.85@.95	50.90	3206	8445
27....	51.30@.25	51.80	51.25	51.65@.55	51.60	2678	8290
28....	51.35@.27	51.82	51.20	51.70@.60	51.65	2497	8368

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	51.40@.42	51.95	51.35	51.95@.80	51.87	2132	8316
4....	51.70@.65	51.70	51.10	51.45@.25	51.35	2313	8361
5....	51.30@.25	51.85	51.15	51.75@.85	51.80	2386	8142
6....	51.70@.77	52.60	51.52	52.50@.60	52.55	3881	8451
7....	52.35@.30	52.57	52.10	52.40@.42	52.42	2345	8541
8....	52.15@.30	52.90	51.85	52.90@.80	52.85	2932	8680
11....	52.50@.40	52.60	52.07	52.25@.20	52.22	1862	8966
12....	52.10@.05	52.60	51.90	52.10@.00	52.05	3396	9066
13....	52.00@51.95	52.00	51.35	51.35@.45	51.40	3732	8715
14....	51.25@.15	51.32	50.20	50.40@.55	50.47	4437	8483
15....	50.45@.35	50.75	49.05	49.85@50.10	49.97	5362	8363
18....	49.97@.90	50.50	49.75	50.05@.25	50.15	2823	8340
19....	50.20@.25	50.95	50.20	50.90@.70	50.80	2987	8050
20....	50.65@.55	50.85	50.35	50.65@.55	50.60	1955	7771
21....	50.55@.50	50.70	50.35	50.50@.55	50.52	1287	7730
22....	50.50	50.65	50.20	50.45@.27	50.37	2065	8060
25....	50.30@.20	50.30	49.65	49.70@.80	49.75	2983	8710
26....	49.90@.95	51.17	49.80	51.15@50.90	51.02	4817	9330
27....	51.25@.40	51.42	50.70	51.15@.05	51.10	5448	10125
28....	50.95@.90	51.10	50.47	50.50@.60	50.55	2702	9768
29....	50.70@.75	50.85	49.40	49.55@.60	49.57	4177	9770

LIVE HOG FUTURES PRICES
JUNE 1985 FUTURES CONTRACT
IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	49.45@.50	49.70	48.65	48.90@49.12	49.02	5192	10226
2....	48.65@.60	48.85	47.92	48.20@.30	48.25	5539	10353
3....	48.05@47.95	48.85	47.85	48.75@.70	48.72	3691	10349
4....	48.90@.95	49.60	48.90	49.20@.25	49.22	4329	9679
5....	Exchange Closed; Good Friday						
8....	49.12@.05	49.55	48.42	49.20@.05	49.12	3908	9741
9....	49.05@.15	49.80	49.05	49.50@.45	49.47	3206	9750
10....	49.45@.42	49.90	49.25	49.85@.80	49.82	3627	9982
11....	49.75@.70	49.97	49.07	49.20@.10	49.15	3682	9922
12....	48.80@.75	48.92	48.10	48.10@.25	48.17	4219	9660
15....	48.15@.10	48.57	47.75	48.20@.30	48.25	3763	9729
16....	48.45@.50	48.95	48.00	48.65@.50	48.57	4360	9716
17....	48.60@.70	48.75	48.22	48.45@.35	48.40	2834	9707
18....	48.50@.55	48.80	48.20	48.50@.40	48.45	2222	9889
19....	48.65@.55	48.85	48.05	48.10@.05	48.07	2450	9876
22....	47.75@.85	47.95	47.07	47.35@.25	47.30	4524	9602
23....	47.30@.25	47.45	46.75	47.30@.15	47.22	3191	9422
24....	47.10@.05	47.10	46.45	46.67@.60	46.65	3504	9134
25....	46.50@.45	46.90	46.32	46.85@.75	46.80	2708	9062
26....	46.95@47.00	47.07	46.55	46.60@.70	46.65	1542	8883
29....	46.60@.70	47.05	46.60	46.80@.90	46.85	1862	8814
30....	47.05@.00	47.12	46.15	46.20@.40	46.30	2998	9016

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	46.00@45.95	46.30	45.72	45.92@46.05	46.00	2871	8798
2....	46.20@.10	46.37	45.70	45.85@.70	45.77	2327	8785
3....	45.80@.75	46.35	44.75	44.85@45.00	44.92	4155	8608
6....	44.72@.80	45.60	44.40	45.60@.50	45.55	3133	8380
7....	45.35@.30	45.50	45.10	45.30@.40	45.35	1795	8302
8....	45.75@.85	46.20	45.35	45.35@.45	45.40	2900	8072
9....	46.00@.05	46.35	45.72	45.90@46.00	45.95	2619	8281
10....	46.00@.05	47.00	45.85	46.65@47.00	46.82	3961	8344
13....	46.70@.65	46.95	46.30	46.45@.55	46.50	2882	7593
14....	46.55@.60	46.87	46.15	46.60@.80	46.70	2542	7514
15....	46.50@.40	47.50	46.40	47.50@.40	47.45	3633	7082
16....	47.20@.10	47.27	46.60	46.85@.75	46.80	2778	7121
17....	46.75@.65	46.97	46.55	46.80@.95	46.87	2048	7266
20....	46.80@.85	47.57	46.80	47.50@.40	47.45	2864	6917
21....	47.65@.60	47.85	47.30	47.60@.70	47.65	3128	6585
22....	47.70@.75	48.40	47.62	48.35@.25	48.30	3013	6002
23....	48.20@.15	48.92	48.15	48.65@.70	48.67	3106	5724
24....	48.70@.60	49.20	48.52	49.00@48.80	48.90	1856	5802
27....	Exchange Closed; Memorial Day						
28....	48.70@.75	48.90	48.25	48.80@.90	48.85	1358	5464
29....	48.40@.25	48.40	47.70	47.75@.95	47.85	2763	4718
30....	47.65@.55	47.95	47.25	47.60@.50	47.55	2645	4205
31....	47.60@.50	48.10	47.12	48.00@47.90	47.95	2231	3665

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	47.90@.80	48.50	47.75	48.45@.50	48.47	1132	3465
4....	47.90@.70	47.90	46.97	47.00@.15	47.07	1865	2980
5....	46.90@.97	47.15	46.70	46.80@.90	46.85	865	2591
6....	47.10@.20	47.92	47.00	47.45@.42	47.42	923	2187
7....	47.70@.75	48.00	47.60	47.65@.60	47.62	603	1958
10....	47.80@.85	48.40	47.80	48.10	48.10	499	1960
11....	47.95	48.30	47.55	48.05@.30	48.17	672	1747
12....	47.90@.87	47.90	47.40	47.75@.70	47.72	631	1486
13....	47.50	48.10	47.50	47.70@.77	47.72	266	1398
14....	47.90	48.35	47.55	48.20@.30	48.25	332	1289
17....	48.50	49.10	48.50	48.90@.95	48.92	324	1151
18....	48.85	49.10	48.70	49.10@.05	49.07	570	1004
19....	49.07	49.40	48.70	49.30@.40	49.35	356	500
20....	49.70	50.10	48.75	49.35	49.35	498	23
21....	....	....	....	....	....	5	18
24....	....	....	....	....	....	2	17
25....	....	....	....	....	....	....	11
26....	....	....	....	....	....	....	6
27....	....	....	....	....	....	....	....
28....	....	....	....	....	....	1	....

LIVE HOG FUTURES PRICES
JULY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	54.80	55.37	54.80	55.27@.37	55.32	347	2230
3....	55.20	55.20	54.70	55.00	55.00	366	2246
4....	54.75	55.00	54.75	54.85	54.85	162	2254
7....	54.60@.55	54.60	54.20	54.55@.45	54.50	504	2273
8....	54.50	55.05	54.25	54.35@.50	54.42	588	2313
9....	54.65@.70	54.70	53.60	54.20@.10	54.15	685	2232
10....	54.30	54.75	54.30	54.75@.55	54.65	397	2253
11....	54.75	54.95	54.60	54.80@.90	54.85	258	2300
14....	54.55	55.20	54.10	55.07@.20	55.12	574	2390
15....	55.10	55.10	54.20	54.60@.75	54.67	576	2478
16....	54.35	54.45	54.05	54.05@.20	54.12	542	2560
17....	54.00@.05	54.30	53.95	54.10	54.10	344	2561
18....	54.25	54.40	54.17	54.35@.40	54.37	200	2638
21....	54.40	54.40	53.90	54.05@53.90	53.97	241	2648
22....	53.75@.70	54.35	53.70	54.22@.35	54.27	489	2715
23....	54.20	54.50	54.15	54.45@.50	54.47	271	2739
24....	54.32	54.47	54.10	54.35@.20	54.27	394	2808
25....	54.25@.20	54.35B	54.00	54.05@.12	54.10	159	2844
28....	54.35	54.60	54.10	54.45@.52	54.47	418	2929
29....	54.45	54.75	54.30	54.75@.70	54.72	553	2988
30....	54.55	54.65	54.17	54.50@.65	54.57	338	3040
31....	54.65	54.72	54.15	54.40	54.40	412	3118

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	54.35@.30	54.60	54.30	54.50@.57	54.52	300	3033
4....	54.40@.45	54.60	54.10	54.50@.55	54.52	389	3167
5....	54.35@.40	54.67	54.30A	54.67	54.67	302	3265
6....	54.45@.40	54.45	53.20	53.20@.32	53.27	1001	3346
7....	53.20@.15	53.60	53.15	53.40@.50	53.45	544	3302
8....	53.45@.50	53.85	53.35	53.75@.85	53.80	439	3348
11....	53.65@.60	53.82B	53.42	53.70@.60	53.65	177	3359
12....	53.85@.90	54.20	53.40	54.15@.10	54.12	711	3566
13....	53.85	53.97	53.62A	53.90	53.90	466	3573
14....	53.75	54.00	53.65	53.95@54.00	53.97	293	3626
15....	53.95@.90	53.95	53.57	53.72@.85	53.80	195	3661
18....	Exchange Closed; President's Day						
19....	53.25	53.25	53.00	53.15@.25	53.20	568	3766
20....	53.20	53.60	52.80	53.60@.50	53.55	716	3712
21....	53.40	53.57	53.20	53.45@.50	53.47	224	3741
22....	53.20	53.20	52.82	53.15@.10	53.12	500	3805
25....	52.85	52.85	51.72	51.75@.80	51.77	1043	3967
26....	51.85@52.00	52.20	51.80	51.90@52.00	51.95	721	3932
27....	52.25@.20	52.75	52.20	52.65@.75	52.70	631	3853
28....	52.35@.32	52.90	52.32	52.77@.80	52.77	664	3958

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	52.50@.45	53.20	52.45	53.20@.10	53.15	582	4019
4....	53.12@.10	53.12	52.50	52.75@.80	52.77	1055	4108
5....	52.75@.70	53.12	52.52	53.05@.12	53.07	1054	4256
6....	52.95	53.95	52.95	53.85@.95	53.90	2030	4850
7....	53.70@.65	53.90	53.45	53.85@.80	53.82	1246	5004
8....	53.25@.15	54.20	53.15	54.10@.20	54.15	1374	5061
11....	53.85@.82	54.00	53.60	53.80@.65	53.72	747	5177
12....	53.50@.55	53.95	53.30	53.50@.40	53.45	1101	5324
13....	53.35@.30	53.37B	52.55	52.55@.60	52.57	1514	5322
14....	52.50@.47	52.52	51.45	51.70@.55	51.62	1930	5137
15....	51.62	52.00	50.50	51.40@.15	51.27	2554	5203
18....	51.50	51.80	51.20	51.50@.60	51.55	987	5010
19....	51.55@.65	52.25	51.55	52.10@.05	52.07	1379	5102
20....	51.90@.75	52.00	51.55	52.00@51.95	51.97	940	4951
21....	52.00@51.95	52.00	51.70	51.75@.70	51.72	578	4933
22....	51.80	52.05	51.62	51.70@.90	51.80	1215	5136
25....	51.75@.80	51.80	51.20	51.40@.30	51.35	1277	5065
26....	51.60@.70	52.80	51.52	52.45@.60	52.52	1552	5204
27....	52.52@.60	52.95	52.30	52.70@.60	52.65	1613	4982
28....	52.60@.55	52.70	52.10	52.35@.20	52.27	711	5023
29....	52.35@.32	52.47	51.15	51.50@.25	51.37	1905	5077

LIVE HOG FUTURES PRICES
JULY 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	51.15@.10	51.45	50.55	50.70@.80	50.75	1485	5030
2....	50.60@.50	50.75	49.85	50.10@.02	50.07	2023	5135
3....	49.87@.85	50.55	49.80	50.35@.40	50.37	1411	5216
4....	50.45@.55	51.30	50.45	51.00@50.95	50.97	1144	5276
5....	Exchange Closed; Good Friday						
8....	50.97@.95	51.25	50.20	50.80@.75	50.77	1385	5520
9....	50.80@.85	51.62	50.80	51.15@.05	51.10	1108	5670
10....	51.10@.15	51.60	51.05	51.50@.45	51.47	1169	5746
11....	51.40@.30	51.75	50.75	50.85@.75	50.80	1697	5790
12....	50.55@.45	50.75	50.00	50.05@.00	50.02	1367	5885
15....	50.05@.00	50.45	49.72	50.25@.12	50.17	1552	5645
16....	50.50@.45	50.75	49.87	50.45@.35	50.40	1750	5684
17....	50.50	50.65	50.05	50.30@.35	50.32	1287	5540
18....	50.35@.40	50.70	50.17	50.40@.50	50.45	1017	5617
19....	50.65@.67	50.80	50.20	50.25@.30	50.27	732	5684
22....	50.10@.05	50.25	49.55	49.75@.70	49.72	1787	5663
23....	49.50@.55	49.92	49.25	49.85@.70	49.77	1628	5806
24....	49.60@.55	49.70	49.15	49.25@.30	49.27	2129	6008
25....	49.15@.12	49.65	49.00	49.45@.35	49.40	1244	5954
26....	49.65@.60	49.80	49.40	49.45@.40	49.42	695	6011
29....	49.30@.40	49.95	49.30	49.75@.80	49.77	1448	5990
30....	49.85	49.87	49.20	49.20@.25	49.22	1253	6028

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	49.00@48.97	49.30	48.55	48.90@49.00	48.95	1950	6248
2....	49.00@48.90	49.22	48.60	48.70@.60	48.65	1610	6201
3....	48.60@.65	48.90	47.25	47.30@.50	47.40	2408	5931
6....	47.30@.40	48.05	47.05	48.05@47.90	47.97	1794	5822
7....	47.95@.90	47.97	47.50	47.70@.80	47.75	1369	5869
8....	47.95@48.10	48.50	47.82	47.90@.82	47.85	1740	6017
9....	48.30@.45	48.72	48.25	48.35@.25	48.30	1720	6372
10....	48.30@.40	49.05	48.20	48.90@49.00	48.95	1548	6206
13....	48.90@.85	49.05	48.42	48.60@.55	48.57	1706	6388
14....	48.85@.95	49.35	48.35	49.35@.20	49.27	2209	6373
15....	49.00	49.90	48.85	49.70@.85	49.77	2769	6772
16....	49.50@.40	49.70	49.05	49.20@.10	49.15	2169	6397
17....	49.10@.20	49.70	49.10	49.40@.50	49.45	1833	6644
20....	49.40	50.37	49.35	50.37@.25	50.30	2720	6783
21....	50.30@.35	50.47	49.95	50.17@.25	50.22	2740	6770
22....	50.25@.20	50.97	50.17	50.90@.97	50.92	2705	6692
23....	50.75@.80	51.32	50.75	50.90@51.00	50.95	3111	6614
24....	50.95@51.00	51.50	50.87	51.50@.40	51.45	1808	6644
27....	Exchange Closed; Memorial Day						
28....	51.25	51.60	50.95	51.50@.57	51.52	2267	6836
29....	51.15@50.95	51.15	50.50	50.60@.70	50.65	2240	6656
30....	50.50@.40	50.72	50.15	50.50@.45	50.47	2398	6696
31....	50.40@.45	51.25	50.25	51.05@.15	51.10	2420	6722

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	50.90@.85	51.95	50.75	51.90@.75	51.82	3006	6925
4....	51.45@.35	51.45	50.32	50.32@.32A	50.32	4742	6815
5....	50.20@.25	50.35	49.70	49.95@.85	49.90	3959	6946
6....	50.10@.15	50.92	50.02	50.55@.65	50.60	3543	7001
7....	50.90@.95	51.20	50.65	50.75@.65	50.70	2667	7170
10....	50.90@51.00	51.12	50.52	50.80@.70	50.75	2635	7187
11....	50.55@.60	51.00	50.32	50.90@.80	50.85	2404	7252
12....	50.60@.50	50.67	50.32	50.45@.50	50.47	2392	7331
13....	50.35@.45	50.85	49.75	49.90@.75	49.82	2786	7450
14....	50.02@.07	50.80	49.85	50.50@.70	50.60	3615	7472
17....	50.90@.95	51.35	50.82	50.95@51.10	51.02	2246	7459
18....	51.00@50.90	51.10	50.62	50.95@.90	50.92	2935	7621
19....	51.05@50.95	51.05	50.37	50.95@51.00	50.97	2261	7837
20....	51.10@.05	51.22	49.60	50.20@.10	50.15	4302	7963
21....	50.30@.25	50.30	49.30	49.50@.30	49.40	3436	7065
24....	49.00@48.95	49.67	48.40	49.60@.65	49.62	3332	7116
25....	49.60@.70	50.55	49.47	50.30@.50	50.40	2324	6961
26....	50.80@.85	50.85	49.85	50.30@.20	50.25	2049	6574
27....	50.05@.10	50.40	49.60	49.80@.90	49.85	2689	6192
28....	50.00@.05	50.15	49.75	49.80@.90	49.85	1413	5969

LIVE HOG FUTURES PRICES
JULY 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	49.90@.95	49.97	48.80	49.35@.60	49.47	1632	5250
2....	49.10@.00	49.75	48.82	49.65@.70	49.67	1403	4521
3....	49.67	50.10	49.65	49.72@.80	49.75	928	4302
4....	Exchange Closed; Independence Day						
5....	50.25@.30	50.70	50.05	50.65@.70	50.67	836	4038
8....	50.50@.40	50.50	49.35	49.95@50.00	49.97	1486	3275
9....	49.70@.65	49.75	49.37A	49.60@.75	49.67	951	3106
10....	49.70@.75	50.60	49.70	50.25@.50	50.37	764	2855
11....	50.50@.55	50.55	49.45	50.00@.30	50.15	695	2370
12....	50.15@.20	50.20	49.50	49.52@.65	49.60	483	2138
15....	49.45@.40	49.55	49.00	49.15@.05	49.10	681	1659
16....	49.00	49.40	48.60	49.00@.40	49.20	573	1243
17....	48.70@.60	49.27	48.50	49.10@.25	49.17	464	1068
18....	49.12@.00	49.30	48.72	48.80@.85	48.82	665	326
19....	49.00@48.95	49.00	47.32A	48.25@47.32A	47.80	289	16
22....	....	....	....	....	....	6	15
23....	....	....	....	....	....	....	12
24....	....	....	....	....	....	....	12
25....	....	....	....	....	....	....	10
26....	....	....	....	....	....	....	10
29....	....	....	....	....	....	....	8
30....	....	....	....	....	....	....	3
31....	....	....	....	....	....	....	....

AUGUST 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	53.95	54.37	53.80A	54.15@.30	54.22	360	1931
3....	54.10@.05	54.10	53.65	53.80@.85	53.82	242	1879
4....	53.82	54.00	53.70	53.95@.85	53.90	410	1988
7....	53.60	53.75	53.37	53.50@.40	53.45	322	2069
8....	53.60@.65	54.00	53.42	53.50@.75	53.62	503	2291
9....	53.75	53.80	53.20	53.55@.45	53.50	521	2505
10....	53.65	53.95	53.60	53.80@.65	53.72	157	2541
11....	53.75@.65	53.95	53.60	53.80A@.60	53.70	115	2559
14....	53.75	54.00	53.00	53.80@.70	53.75	401	2598
15....	54.00	54.00	53.12	53.60@.40	53.50	288	2639
16....	53.40	53.40	52.85	52.85@.95	52.90	299	2688
17....	53.00	53.25	52.90A	53.05@.20	53.12	109	2686
18....	53.20	53.45	53.15	53.35@.15	53.25	189	2716
21....	53.20	53.25	52.90	52.90	52.90	180	2753
22....	52.80	53.20B	52.80	53.05@.10	53.07	198	2721
23....	53.10	53.45	53.10	53.25@.40	53.32	259	2782
24....	53.15	53.47	53.12	53.25@.35	53.30	110	2762
25....	53.20@.30	53.40	53.10	53.15@.10	53.12	192	2827
28....	53.40	53.60	53.15	53.50@.60	53.55	291	2855
29....	53.50	53.95	53.50	53.90@.77	53.82	337	2883
30....	53.80@.67	53.80	53.10	53.65@.47	53.57	590	2755
31....	53.62	53.67	53.12	53.25@.30	53.27	286	2699

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	53.25	53.50	53.22	53.22	53.22	215	2656
4....	53.20@.10	53.50	52.95A	53.22A@.15	53.20	467	2943
5....	53.22@.25	53.65	53.20	53.55@.40	53.47	310	2887
6....	53.40	53.40	52.15	52.17	52.17	534	2837
7....	52.20@.30	52.55	52.20	52.27@.32	52.30	233	2904
8....	52.47@.55	52.80	52.35	52.75@.60	52.67	267	3015
11....	52.60	52.97	52.52	52.57@.52	52.55	174	3082
12....	53.05@.10	53.20	52.65	53.00@.20	53.10	337	3131
13....	53.00@52.95	53.25	52.85	53.02@.05	53.05	631	3402
14....	53.00	53.30	52.85A	53.10@.20	53.15	205	3452
15....	53.25@.22	53.25	52.90	52.90@53.10	53.00	210	3453
18....	Exchange Closed; President's Day						
19....	52.50@.40	52.55	52.25	52.40@.50	52.45	451	3363
20....	52.55	52.65	52.15	52.50@.45	52.47	502	3438
21....	52.25@.20	52.60	52.15	52.50@.30	52.40	306	3543
22....	52.20@.10	52.30	51.95	52.20@.07	52.15	402	3581
25....	51.75@.65	51.75	50.72	50.72@.90	50.82	1109	3540
26....	50.95@51.05	51.17	50.77	50.85@.77	50.82	352	3579
27....	51.10@.30	51.75	51.10	51.55@.45	51.50	558	3593
28....	51.40@.32	51.90	51.32	51.85@.65	51.75	393	3722

LIVE HOG FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	51.60@.57	52.42	51.57	52.35@.42	52.37	524	3866
4....	52.20	52.25	51.77A	51.95	51.95	652	3825
5....	51.90	52.47	51.75	52.40@.47	52.42	509	3866
6....	52.30	53.35	52.30	53.30@.25	53.27	985	4177
7....	53.05@52.95	53.15	52.87	53.00@.05	53.02	528	4254
8....	52.50@.45	53.37	52.35	53.10@.37	53.22	395	4375
11....	53.00@52.90	53.10	52.82	52.90	52.90	318	4375
12....	52.80	53.15	52.65	52.82@.80	52.82	474	4343
13....	52.70@.65	52.70	51.90	51.90@52.00	51.95	668	4409
14....	51.85@.80	51.97	51.02	51.05@.15	51.10	842	4272
15....	51.15@.22	51.55B	50.25	51.05	51.05	1286	4220
18....	51.20@.25	51.55	50.95	51.25@.40	51.32	506	4066
19....	51.35@.40	51.92	51.35	51.80@.85	51.82	629	4171
20....	51.65@.55	51.70	51.27	51.65@.70	51.67	508	4064
21....	51.55	51.75	51.25	51.35@.25	51.30	469	4061
22....	51.30	51.70	51.10	51.70@.50	51.60	820	4240
25....	51.95	51.95	51.32	51.65@.80	51.72	1093	4023
26....	51.80	52.75	51.60	52.55@.30	52.42	758	4075
27....	52.55	52.90	52.25	52.55@.65	52.60	1000	4014
28....	52.50@.47	52.65	52.22	52.32@.37	52.35	323	4005
29....	52.25@.30	52.50	51.40	51.40@.55	51.47	977	4417

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	51.35	51.45	50.70	51.00@50.95	50.97	1796	4308
2....	50.90	50.92	49.85	50.30@.35	50.32	1659	4169
3....	50.10	50.70	50.02	50.20@.40	50.30	952	4295
4....	50.50@.60	51.62	50.50	51.00@.02	51.00	1434	4701
5....	Exchange Closed; Good Friday						
8....	51.00	51.10	50.22	50.60@.70	50.65	1348	4554
9....	50.70@.75	51.47	50.70	51.02@.15	51.07	843	4647
10....	51.10@.12	51.50	50.85	51.25@.35	51.30	694	4971
11....	51.30@.25	51.55	50.65	50.75@.85	50.80	1248	5232
12....	50.70@.50	50.70	49.77	49.77@50.00	49.90	1068	5298
15....	50.00@.05	50.25	49.65	49.90@.85	49.87	875	5220
16....	50.10	50.45	49.65	50.20@.00	50.10	1027	5328
17....	50.15@.10	50.40	49.85	50.10@.15	50.12	738	5278
18....	50.12	50.40	49.85	50.20@.10	50.15	669	5221
19....	50.25	50.55	50.05	50.15@.10	50.12	420	5235
22....	50.05@.00	50.30	49.62	49.85@.80	49.82	1044	5208
23....	49.82@.75	50.15	49.40	49.95@.85	49.90	1044	5184
24....	49.80@.70	49.97	49.45	49.50@.65	49.57	1209	5165
25....	49.60@.50	49.87	49.35	49.60@.70	49.65	909	5166
26....	49.75@.80	50.17	49.75	49.90@50.00	49.95	738	5091
29....	49.92@.95	50.60	49.92	50.55@.60	50.57	1088	5048
30....	50.55@.60	50.60	49.80	49.80@50.00	49.90	1077	5192

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	49.75@.70	49.95	49.50	49.80	49.80	1139	5297
2....	49.77@.75	50.00	49.25	49.25@.35	49.30	1142	5412
3....	49.10@.05	49.30	47.80	47.85@.90	47.87	2968	6043
6....	47.70@.65	48.30	47.37	48.20@.22	48.20	2048	5566
7....	48.15	48.15	47.75	47.80@.85	47.82	1469	5620
8....	48.20@.30	48.87	47.95	48.00@47.95	47.97	1775	5586
9....	48.45@.50	48.95	48.30	48.35@.40	48.37	1165	5669
10....	48.60@.70	48.87	48.30	48.75@.65	48.70	1217	5627
13....	48.80@.75	48.90	48.27	48.50@.45	48.47	1151	5515
14....	48.50	49.40	48.22	49.40@.30	49.35	1536	5557
15....	49.20@.15	49.90	49.10	49.75@.85	49.80	1603	5518
16....	49.55@.60	49.75	49.22	49.30	49.30	1036	5699
17....	49.30@.35	49.90	49.30	49.80@.70	49.75	993	5763
20....	49.75@.70	50.45	49.70	50.35@.45	50.40	1920	6019
21....	50.40@.45	50.50	50.07	50.17@.12	50.15	1290	6146
22....	50.20@.15	50.70	50.15	50.70@.60	50.65	2018	6412
23....	50.60@.52	50.87	50.35	50.35@.40	50.37	1855	6837
24....	50.50@.55	51.20	50.45	50.90@51.10	51.00	1650	7033
27....	Exchange Closed; Memorial Day						
28....	50.90@.85	51.20	50.65	51.12@.00	51.05	1260	7309
29....	50.65@.60	50.85	50.35	50.62@.57	50.60	1327	7122
30....	50.37@.40	50.70	50.02	50.25@.30	50.27	1841	7063
31....	50.27@.35	51.10	50.15	50.85@.75	50.80	1366	7265

LIVE HOG FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	50.75@.80	51.55	50.60	51.40@.25	51.32	2163	7694
4....	51.05@.00	51.05	49.82	49.85@.90	49.87	3148	7723
5....	49.92@50.00	50.15	49.65	49.90@.80	49.85	1963	7650
6....	50.00@.05	51.15	50.00	50.50@.65	50.57	2172	7704
7....	51.05@.10	51.15	50.35	50.35@.55	50.45	1867	7731
10....	50.80@.90	50.90	50.17	50.50@.42	50.45	1503	7715
11....	50.35@.32	50.67	50.20	50.65@.55	50.60	895	7827
12....	50.35@.30	50.50	50.20	50.45@.35	50.40	1302	7811
13....	50.30	50.67	49.90	50.00@49.90	49.95	1507	7908
14....	50.05@.00	50.65	49.80	50.30@.40	50.35	1937	7922
17....	50.75@.60	50.90	50.50	50.60@.67	50.62	1632	7821
18....	50.55@.50	50.55	50.10	50.40@.30	50.35	1981	7938
19....	50.25@.20	50.35	49.92	50.35@.25	50.30	1827	8055
20....	50.30@.45	50.50	48.80	49.05@48.95	49.00	4889	8478
21....	49.15@.25	49.25	47.90	48.15@47.90	48.02	2403	9080
24....	47.70@.80	47.85	46.57	47.55@.65	47.60	5493	9406
25....	47.60@.75	48.55	47.45	48.35@.30	48.32	3862	9716
26....	48.70@.65	48.80	48.05	48.30@.20	48.25	3823	10015
27....	48.15@.25	48.60	48.00	48.25@.35	48.30	3438	10046
28....	48.70@.75	48.75	48.30	48.40@.30	48.35	1565	9928

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.30@.35	48.57	47.40	47.90@.80	47.85	3256	9932
2....	47.50@.35	48.22	47.25	48.00@47.90	47.95	2620	9843
3....	48.20@.25	48.45	48.02	48.02@.05	48.02	1754	9821
4....	Exchange Closed; Independence Day						
5....	48.50@.60	49.45	48.40	48.95@.85	48.90	2827	9957
8....	48.65@.55	48.65	47.75	48.30@.32	48.32	3401	10163
9....	48.00@.05	48.30	47.80	47.95@48.00	47.97	2808	9861
10....	48.10@.20	48.65	48.10	48.27@.35	48.30	2653	9764
11....	48.35@.30	48.35	47.00	47.70@.50	47.60	4566	9552
12....	47.70@.85	47.85	47.07	47.17@.25	47.22	2867	9503
15....	46.80@.90	47.20	46.65	46.72@.85	46.80	3181	9088
16....	46.80@.85	47.02	46.10	46.90@47.00	46.95	3983	9127
17....	46.30@.20	47.30	46.20	47.25@.10	47.17	3584	8637
18....	46.95@47.00	47.32	46.75	46.80@.85	46.82	2260	8469
19....	46.90	46.95	45.50	45.50@.60	45.55	2640	8416
22....	45.55@.60	45.80	44.80	45.15@44.90	45.02	2876	7664
23....	45.50@.45	45.70	44.90	45.00@44.90	44.95	2450	7297
24....	44.80@.90	45.45	44.55	45.00@.10	45.05	2948	7056
25....	45.15@.17B	45.60	44.95	45.10@.05	45.07	2061	6278
26....	45.00@44.90	45.00	43.67	43.77@.90	43.85	3229	5587
29....	43.75@.70	44.05	42.60	42.65@.60	42.62	2904	4663
30....	42.90@.85	43.00	41.97	42.45@.70	42.57	2710	4035
31....	42.30	43.30	42.25	43.75@.60	43.67	2113	3686

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	43.50@.55	43.85	43.35	43.55@.65	43.60	1068	3508
2....	43.75@.62	44.30	43.62	44.05@.15	44.10	869	3321
5....	44.90@45.00	45.60	44.90	45.60@.50	45.55	1562	2829
6....	45.55@.47	45.65	45.20	45.35@.50	45.42	985	2832
7....	45.40	45.45	44.00	44.40@.60	44.50	1127	2622
8....	44.85@.95	45.15	43.85	44.40@.60	44.50	1105	2513
9....	44.30@.25	44.30	43.00	43.15@.40	43.27	1052	1837
12....	43.65@.70	43.85	43.25	43.45@.40	43.42	565	1546
13....	42.70	42.80	41.92	42.30@.42	42.37	746	1212
14....	42.70@.80	43.50	42.50	43.45@.50	43.47	299	1107
15....	43.85@.90	44.05	43.75	43.80	43.80	319	956
16....	44.10	44.80	44.00	44.60@.80	44.70	717	776
19....	44.45@.25	44.45	43.35	43.75@44.00	43.87	529	416
20....	43.50	43.65	42.37	42.37A	42.37	432	12
21....	....	....	....	....	....	8	9
22....	....	....	....	....	....	2	8
23....	....	....	....	....	....	....	6
26....	....	....	....	....	....	....	6
27....	....	....	....	....	....	....	5
28....	....	....	....	....	....	....	2
29....	....	....	....	....	....	....	....

LIVE HOG FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	49.25	49.70	49.20A	49.55B@.65	49.60	85	409
3....	49.70@.65	49.70	49.10	49.20	49.20	88	441
4....	49.20	49.27	49.12	49.12@.15B	49.15	33	462
7....	49.05	49.20	48.90	48.90@49.20	49.05	57	475
8....	49.25	49.35	48.75	49.00@.10	49.05	120	465
9....	49.30	49.30	48.90	49.20	49.20	33	479
10....	49.30@.40	49.40	49.02	49.05B@.20	49.12	33	497
11....	49.20	49.40	49.02	49.20@.30	49.25	33	511
14....	49.05	49.75	48.90	49.75@.50A	49.62	37	516
15....	49.70	49.70	48.80A	49.05	49.05	21	525
16....	49.00	49.00	48.75A	48.85	48.85	8	519
17....	48.80	48.97	48.75	48.75	48.75	13	517
18....	48.80	49.40	48.80	49.40@.05A	49.22	43	534
21....	48.95	48.95	48.75	48.75	48.75	9	533
22....	49.00	49.15	48.85	49.10B	49.10	47	554
23....	49.90	49.30	48.90	49.10@.30	49.20	60	552
24....	49.10	49.15	49.00	49.10	49.10	12	554
25....	49.02	49.02	48.82	48.95	48.95	29	561
28....	48.50@.60	49.30	48.50	49.30@.20A	49.25	76	574
29....	49.35	49.40	49.10	49.40@.20	49.30	105	577
30....	49.45	49.45	48.95A	49.10	49.10	67	615
31....	49.05	49.20	48.85	48.90	48.90	44	607

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.95	49.15	48.80	49.05@48.90A	48.97	46	631
4....	48.55@.40	49.05	48.40	49.00	49.00	191	625
5....	48.95	49.20	48.95	49.20	49.20	35	635
6....	48.90	48.95	48.20	48.45	48.45	102	637
7....	48.40	48.60	48.20	48.30@.40	48.35	55	647
8....	48.40	48.75	48.30	48.70@.75	48.72	29	654
11....	48.50	48.65	48.20	48.60B@.65	48.62	51	657
12....	48.65@.67	48.90	48.45	48.90	48.90	86	683
13....	48.40@.30	48.87B	48.30	48.70@.80	48.75	64	722
14....	48.65	48.75	48.45	48.75	48.75	50	740
15....	48.60	46.60	48.20	48.47	48.47	109	709
18....	Exchange Closed; President's Day						
19....	47.75	48.15B	47.70A	48.15B	48.15	55	730
20....	48.15	48.20B	47.80	48.00	48.00	63	730
21....	48.00	48.10	47.75	48.00	48.00	39	733
22....	47.75	47.80	47.50	47.70	47.70	69	763
25....	47.00	47.50	46.50	46.90	46.90	151	814
26....	46.70	47.30	46.70	47.30	47.30	109	814
27....	46.90	47.40	46.90	47.30	47.30	153	814
28....	47.00@46.95	47.32B	46.95	47.15	47.15	170	848

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	47.00	47.80	46.95	47.80	47.80	166	870
4....	47.70@.75	47.75	47.30	47.30@.50B	47.40	251	879
5....	47.25	47.75	47.25	47.55	47.55	134	903
6....	47.55@.57	48.35	47.55	48.30@.20	48.25	159	972
7....	48.32@.40	48.65	48.25	48.60	48.60	187	1050
8....	48.50	48.85	48.40	48.67A	48.67	288	1219
11....	48.50	48.62	48.15A	48.55A	48.55	135	1254
12....	48.75@.70	48.75	48.40	48.55	48.55	112	1248
13....	48.50	48.50	47.95	47.95@48.10	48.02	208	1294
14....	47.55@.60	48.20	47.32	47.32	47.32	237	1180
15....	47.55	47.90	46.70A	47.20A@.00	47.10	281	1099
18....	47.15	47.55B	47.15	47.20	47.20	80	1099
19....	47.20@.30	47.75	47.20	47.65	47.65	159	1099
20....	47.65	47.70	47.40	47.65	47.65	65	1090
21....	47.70	47.70	47.30	47.37A@.30	47.35	182	1116
22....	47.35@.45	48.00	47.20	47.80B@48.00	47.90	330	1230
25....	48.50@.75	48.80	48.30	48.75@.60	48.67	474	1381
26....	48.70@.80	49.50	48.60	49.40@.50	49.45	511	1490
27....	49.45	49.45	48.90	49.00@48.90	48.95	284	1486
28....	49.10	49.10	48.55	48.75@.55	48.65	206	1548
29....	48.80@.90	48.90	48.05	48.30	48.30	227	1566

LIVE HOG FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.10@47.90	48.10	47.30	47.30@.50	47.40	453	1675
2....	47.20@46.70	47.25	46.30	46.80@.90	46.85	704	1471
3....	46.82@.75	47.35	46.70	47.10	47.10	311	1407
4....	47.15@.20	47.85	47.15	47.50@.60	47.55	163	1377
5....	Exchange Closed; Good Friday						
8....	47.75@.60	47.85	47.20A	47.50@.60	47.55	130	1380
9....	47.60	47.95	47.60	47.60@.75B	47.67	152	1367
10....	47.75	47.90	47.50A	47.85	47.85	128	1407
11....	47.85	47.95	47.30	47.45@.55B	47.50	94	1414
12....	47.10@.02	47.47	46.75	47.00@46.75	46.87	174	1424
15....	46.85	47.15B	46.67A	46.90B	46.90	69	1435
16....	47.00@.25	47.25	46.70	47.00	47.00	163	1470
17....	47.00@.10	47.25	46.90	47.25@.20	47.22	129	1478
18....	47.25	47.40	46.90	47.20	47.20	120	1493
19....	47.20	47.50	47.05	47.25@.45	47.35	111	1475
22....	47.35@.30	47.35	46.40	46.75@.80B	46.77	301	1583
23....	46.65@.70	47.05	46.55	46.90@47.05	46.97	173	1616
24....	46.80	46.90	46.50	46.60	46.60	145	1640
25....	46.50@.47	46.90	46.45	46.75@.85	46.80	195	1656
26....	47.00	47.20	46.95	47.10@.20	47.15	106	1654
29....	47.20@.22	47.62	47.20	47.40@.45	47.42	219	1646
30....	47.50	47.60	47.05	47.30@.05	47.17	260	1698

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	47.00	47.15	46.75	47.15@46.95	47.05	223	1740
2....	47.00	47.20	46.70	46.70@.85	46.77	102	1761
3....	46.70@.55	46.90	45.80	45.85@.80	45.82	802	1908
6....	45.75@.80	46.15	45.37	45.90@46.00	45.95	358	1897
7....	45.95@.90	46.05B	45.50	45.60@.50	45.55	213	1897
8....	45.75	46.25	45.35	45.40@.35	45.37	428	2006
9....	45.75	46.15	45.65	45.80@.65	45.72	285	1971
10....	45.90	46.35	45.67	46.20@.15	46.17	244	2009
13....	46.30	46.40	45.75	45.85@.75	45.80	235	1974
14....	45.95	46.40	45.55	46.25@.30	46.27	270	1996
15....	46.27@.30	46.95	46.20	46.85@.95	46.90	255	2038
16....	46.80@.70	47.02	46.50	46.85@.70	46.77	294	2077
17....	46.85@.82	47.12	46.80	46.85@.82	46.82	354	2191
20....	46.82	47.35	46.82	47.20@.00	47.10	276	2165
21....	47.30	47.30	46.92	47.05@.00	47.02	353	2224
22....	46.90	47.40	46.90	47.20@.15	47.17	203	2189
23....	47.15@.10	47.55	47.10	47.22@.12	47.17	519	2243
24....	47.20@.27	47.60	47.10	47.40@.25	47.32	257	2270
27....	Exchange Closed; Memorial Day						
28....	47.35	47.50	47.02	47.40@.50	47.45	280	2319
29....	47.10	47.25	46.90	47.00	47.00	420	2376
30....	47.00	47.25	46.65	46.85@47.05	46.95	350	2405
31....	47.00@.05	47.57	46.95	47.17@.40B	47.27	358	2400

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	47.35	47.45	47.10	47.40@.35	47.37	346	2357
4....	47.10@.05	47.10	46.50	46.60@.65B	46.62	408	2392
5....	46.65@.75	46.90	46.60	46.85@.70	46.77	322	2442
6....	46.85	47.47	46.77	47.20@.15	47.17	304	2473
7....	47.50@.60	47.65	47.15	47.25	47.25	432	2592
10....	47.35@.40	47.57	47.15	47.40@.25A	47.32	161	2605
11....	47.35@.40	47.50	47.15	47.45@.40	47.42	263	2638
12....	47.30	47.42	47.15	47.15@.30	47.22	416	2658
13....	47.10@.07	47.37	46.90	46.95@.90	46.92	247	2651
14....	47.10	47.25	46.70	47.25@46.97	47.10	522	2752
17....	47.20@.25	47.50	47.20	47.30@.40	47.35	401	2734
18....	47.35@.40	47.40	47.15	47.35	47.35	469	2755
19....	47.30	47.35	46.87	47.05@.15	47.10	548	2749
20....	47.15	47.27	45.67	46.00@.10	46.05	1204	3007
21....	46.45@.37	46.45	45.67	45.85@.67	45.77	634	3230
24....	45.40@.35	45.40	44.27	44.80@.70	44.75	1027	3331
25....	44.85	45.35	44.40	44.90@.80	44.85	779	3295
26....	45.25	45.42B	44.25	44.50@.40	44.45	562	3380
27....	44.60	44.80	43.95	44.40@.50	44.45	866	3625
28....	44.55	44.77	44.50	44.60@.50	44.55	359	3675

LIVE HOG FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	44.50@.45	44.70	43.40	43.50@.65	43.57	669	3793
2....	43.35@.25	44.07	43.00	43.90@.80	43.85	1280	3797
3....	44.00	44.37	44.00	44.05	44.05	754	3856
4....	Exchange Closed; Independence Day						
5....	44.27@.35	44.67	44.25	44.42@.55	44.47	627	3936
8....	44.40@.30	44.40	43.27	43.70@.90	43.80	1248	4401
9....	43.70@.65	43.80	43.37	43.50@.60	43.55	624	4454
10....	43.77@.82	44.10	43.60	43.60@.65	43.62	738	4436
11....	43.70@.65	43.80	42.15	42.75@.95	42.85	1670	4441
12....	42.95@.92	43.15	42.20	42.35@.45	42.40	1370	4782
15....	42.25@.35	42.70	42.10	42.20@.35	42.27	1220	4725
16....	42.27	42.70	41.75	42.65@.40	42.52	2085	5073
17....	42.05@.15	43.00	42.05	42.70@.75	42.72	1914	4974
18....	42.72	43.10	42.55	42.60@.55	42.57	1414	5070
19....	42.60@.62	42.80	41.25	41.25@.35	41.30	1940	5427
22....	41.35@.30	41.65	40.40	40.70@.60	40.65	2545	5633
23....	41.15@.06	41.20	40.30	40.55@.40	40.47	2460	5819
24....	40.30@.20	41.02	40.07	40.50@.65	40.57	1940	6013
25....	40.75@.70	40.95	40.40	40.75@.55	40.65	1062	6064
26....	40.55@.52	40.55	39.15	39.15@.20	39.17	2891	6225
29....	38.95@.90	39.40	38.15	38.15@.25	38.20	2226	6658
30....	38.40@.55	38.75	38.05	38.60@.50	38.55	1974	6936
31....	38.40@.35	40.02	38.35	40.00@.02	40.00	3947	7420

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	40.00@39.90	40.15	39.60	39.80@.70	39.75	2565	7481
2....	39.85@.87	40.12	39.75	39.80@.82	39.80	1330	7509
5....	40.30@.35	41.30	40.30	41.25@.15	41.20	3123	7574
6....	41.15	41.15	40.50	40.55@.75	40.65	2445	7835
7....	40.60@.50	40.70	39.15	39.15@.15A	39.15	3623	7755
8....	39.55@.60	39.60	38.42	38.60@.65	38.62	3309	7897
9....	38.60@.75	38.75	37.42	37.60@.70	37.65	4264	8567
12....	37.85@.95	38.50	37.80	38.10@.15	38.12	2267	8753
13....	37.65@.60	37.65	36.65	36.70@.65	36.67	3324	8530
14....	36.85@.95	37.82	36.70	37.60@.75	37.67	3550	8644
15....	37.90@.95	38.50	37.90	38.25@.15	38.20	3346	8937
16....	38.35@.40	38.62	37.90	37.90@38.00	37.96	2761	9114
19....	37.65@.60	37.65	36.45	36.50@.45	36.47	4050	9023
20....	36.20@.30	36.85	36.10	36.70@.60	36.65	2854	8922
21....	36.80@.85	37.10	36.60	37.05@36.97	37.00	2957	9030
22....	37.10@.02	37.30	36.25	36.25@.30	36.27	3058	8589
23....	36.45@.32	36.60	36.25	36.25@.36	36.30	1991	8676
26....	36.45@.40	36.45	35.75	35.85@.90	35.87	2354	8681
27....	35.75@.70	37.25	35.62	37.25@.17	37.20	3473	9129
28....	36.90@.95	37.12	36.25	36.30@.40	36.35	2565	9277
29....	36.35@.25	36.77	35.97	36.25@.35	36.30	1826	9255
30....	36.30@.35	36.65	36.05	36.27@.35	36.30	1368	9035

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	36.25@.30	36.30	34.92	34.92@35.05	35.00	2555	8711
4....	35.15@.25	35.80	34.95	35.75@.65	35.70	2686	8636
5....	35.90@.80	35.97	35.50	35.55@.65	35.60	2164	8604
6....	35.62@.65	35.90	35.20	35.45@.50	35.47	1673	8948
9....	35.10@.02	35.10	34.45	34.75@.85	34.80	2395	8621
10....	35.20@.15	35.67	35.00	35.60@.50	35.55	2392	8564
11....	35.50@.55	36.25	35.27	36.15@.10	36.12	2415	8470
12....	36.20	37.45	35.97	36.80@.70	36.75	4109	7610
13....	36.95@.85	37.42	36.50	37.10@.20	37.15	2564	7471
16....	37.00@36.90	37.95	36.75	37.90@.85	37.87	2529	7196
17....	37.80@.90	38.77	37.55	38.25@.30	38.27	3671	6359
18....	38.55@.47	39.20	38.25	39.20@.10	39.15	2412	6235
19....	39.15@.06	40.10	39.05	40.10@39.90	40.00	3484	5539
20....	39.90@.80	40.20	39.55	39.75@.70	39.72	2057	5501
23....	39.90@.95	40.07	39.35	39.95@.72	39.82	1811	5116
24....	39.40@.32	40.45	39.15	40.00@39.90	39.95	2855	4704
25....	39.90@.80	40.50	39.62	39.95@.90	39.92	2077	3721
26....	40.20@.15	41.05	40.15	40.80@.70	40.75	2453	3199
27....	40.30@.27	40.75	39.95	40.60@.75	40.67	1376	2641
30....	40.40@.45	41.50	40.20	41.25@.50	41.37	1926	2353

LIVE HOG FUTURES PRICES
OCTOBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	41.35	42.20	41.35	42.05@41.90	41.97	1405	2072
2....	42.35	42.90	41.92	42.55@.70	42.62	958	1885
3....	43.00@42.95	44.00	42.70	43.70@.60	43.65	990	1761
4....	43.65	43.85	43.37	43.60@.70	43.65	567	1651
7....	43.75@.70	44.35	43.55	44.25@.20	44.22	617	1472
8....	44.75	45.50	44.65	45.00@44.90	44.95	470	1289
9....	44.90@.85	44.95	44.27	44.35@.27	44.32	347	1192
10....	44.00@43.97	45.20	43.97	45.00@.20	45.10	458	1072
11....	45.05	46.20	45.00	46.05@.00	46.02	287	1017
14....	45.82	46.50	45.40	45.90	45.90	353	837
15....	46.00@.15	46.70	45.45	46.30@.70	46.50	350	680
16....	46.75	47.45	46.40	47.30	47.30	163	593
17....	47.30	47.30	46.75	46.85@.80	46.82	341	332
18....	46.70	46.70	45.70	46.00	46.00	329	16
21....	....	....	....	....	....	17	0
22....	....	....	....	....	....	....	4
23....	....	....	....	....	....	....	3
24....	....	....	....	....	....	....	3
25....	....	....	....	....	....	....	3
28....	....	....	....	....	....	....	3
29....	....	....	....	....	....	....	3
30....	....	....	....	....	....	....	2
31....	....	....	....	....	....	....	....

DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	49.50	49.75	49.35A	49.70@.75	49.72	97	214
3....	49.50@.40	49.50	48.80	49.37B	49.37	38	226
4....	49.30	49.30	49.10	49.10@.27B	49.20	16	238
7....	49.10	49.40	49.00	49.40	49.40	43	252
8....	49.40	49.50	49.10	49.25	49.25	40	265
9....	49.10	49.40	48.90	49.25	49.25	26	270
10....	49.20	49.50	49.05A	49.40	49.40	37	293
11....	49.30	49.50	49.25A	49.35	49.35	14	297
14....	49.25	49.62B	49.10	49.60@.62B	49.60	48	329
15....	49.70	49.70	49.15	49.37B	49.37	53	328
16....	49.35	49.35	49.02A	49.17A	49.17	13	327
17....	49.15	49.22	49.10	49.15A	49.15	13	328
18....	49.15	49.50B	49.15	49.47B	49.47	20	335
21....	49.20	49.25B	49.00	49.12B	49.12	22	344
22....	49.10	49.30	48.95	49.30	49.30	49	371
23....	49.25	49.30	49.10A	49.20B@.30	49.25	19	379
24....	49.20	49.25	49.05	49.20B	49.20	20	382
25....	49.20	49.25	49.05	49.20	49.20	17	390
28....	49.40	49.40	48.80A	49.40	49.40	27	413
29....	49.25@.30	49.40	49.15A	49.30A	49.30	88	443
30....	49.00	49.45	49.00	49.30A	49.30	16	445
31....	49.15	49.25B	49.05A	49.25B	49.25	17	444

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	49.00	49.27B	49.00	49.25	49.25	55	453
4....	49.27	49.40	49.00	49.30	49.30	23	458
5....	49.30	49.35	49.30	49.35	49.35	14	458
6....	49.25	49.25	48.50	48.80	48.80	34	456
7....	48.75	48.75	48.50	48.60A	48.60	37	448
8....	48.70	48.75	48.55	48.72B	48.72	16	452
11....	48.70	48.75	48.40	48.70	48.70	12	458
12....	48.65@.80	48.95	48.45A	48.92A	48.92	45	474
13....	48.80	48.96	4f 75A	48.95	48.95	6	472
14....	48.60	48.95	48.60	48.90	48.90	43	506
15....	48.85	48.90B	48.70	48.70@.80	48.75	13	508
18....	Exchange Closed; President's Day						
19....	48.57@.32	48.90	48.32	48.40	48.40	104	499
20....	48.35	48.57	48.15A	48.30	48.30	94	483
21....	48.30	48.55B	48.30	48.40	48.40	19	466
22....	48.10@.05	48.20	47.95	48.10A	48.10	69	502
25....	48.10	48.10	46.85A	47.00	47.00	157	566
26....	46.95	47.50	46.95	47.50@.40A	47.45	96	616
27....	47.40	47.72	47.30	47.57A@.50	47.52	151	576
28....	47.50	47.65	47.45A	47.65@.55A	47.60	20	581

LIVE HOG FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	47.50	47.75	47.50	47.75	47.75	28	585
4....	47.75	47.97	47.75	47.77A	47.77	81	602
5....	47.65	48.07	47.65	47.87A	47.87	98	647
6....	47.95	48.85	47.95	48.85	48.85	71	671
7....	48.87	49.00	48.80A	48.95@.90A	48.92	102	691
8....	48.75@.55	49.15	48.40A	48.90	48.90	131	757
11....	49.10@.17	49.17	48.50	48.90B	48.90	54	774
12....	48.75	49.00	48.70	48.90A	48.90	116	789
13....	48.80	48.80	48.35A	48.65	48.65	55	797
14....	47.90	48.50	47.90	47.95@48.00	47.97	97	798
15....	47.96	48.35B	47.40	47.75B@.85	47.80	138	782
18....	47.90	48.15	47.80	48.05B@.10	48.07	90	795
19....	48.05	48.60B	48.06	48.35B	48.35	122	821
20....	48.25	48.30B	48.00	48.15@.05	48.10	68	828
21....	48.05	48.30	47.80	47.90@.80	47.86	143	848
22....	48.00	48.50	47.90	48.40@.50	48.45	192	903
25....	48.80@.90	49.20	48.70	49.10@.20	49.15	309	1024
26....	49.15@.20	49.80	49.12A	49.70B@.80	49.75	239	1093
27....	49.75	49.85	49.40	49.55	49.55	234	1118
28....	49.55	49.70	49.35A	49.35B@.55	49.45	114	1117
29....	49.40@.45	49.65	48.80	49.00@48.80	48.90	121	1152

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.30	48.85	48.30	48.57@.55A	48.57	106	1163
2....	48.25	48.32B	47.65	48.20@.10	48.15	321	1091
3....	48.00	48.45B	47.90	48.20@.32B	48.25	77	1094
4....	48.25	48.80	48.25	48.55@.65	48.60	155	1084
5....	Exchange Closed; Good Friday						
8....	48.60	48.80B	48.50	48.50	48.50	154	1038
9....	48.50	48.92	48.45A	48.55@.75	48.65	81	1060
10....	48.75	48.90	48.55	48.70	48.70	56	1055
11....	48.90	48.90	48.50	48.60@.80	48.70	83	1036
12....	48.40@.30	48.55	48.02	48.20@.02	48.12	117	1028
15....	48.25	48.25	47.75	47.90	47.90	88	1025
16....	48.20	48.20	47.80	48.00@47.90	47.95	79	1021
17....	48.00@.15	48.40	48.00	48.35	48.35	72	1021
18....	48.35	48.55	47.95A	48.40@.30	48.35	58	1032
19....	48.25	48.60	48.25	48.45@.25	48.35	122	1025
22....	48.50	48.52B	47.75	48.10@.07	48.10	131	1011
23....	48.20@.10	48.35	47.90A	48.10A	48.10	81	1034
24....	47.95	48.20	47.82	47.90@.85	47.87	179	1030
25....	47.77@.75	48.22	47.75	48.12B	48.12	81	1064
26....	48.30	48.45	48.20A	48.35	48.35	84	1072
29....	48.50@.60	48.75	48.45	48.65@.75	48.70	134	1087
30....	48.70	48.90	48.40	48.42@.40	48.42	91	1120

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.30	48.40	48.05	48.40	48.40	238	1176
2....	48.40	48.50	48.02	48.40	48.40	83	1156
3....	48.15	48.37	47.00	47.25@.40	47.32	562	1320
6....	47.20@.00	47.40	46.60	47.40@.35	47.37	360	1406
7....	47.32@.30	47.32	46.70	46.95@.85	46.90	340	1517
8....	47.00@.05	47.45	46.72	46.80@.85	46.82	352	1564
9....	47.25@.20	47.35B	46.75	47.00@.05	47.02	392	1583
10....	46.92@.80	47.30	46.70	47.30	47.30	207	1608
13....	47.25@.20	47.25	46.70	46.95	46.95	97	1613
14....	47.10	47.40	46.70	47.30@.35	47.32	274	1661
15....	47.20@.10	47.70	47.00	47.65@.70	47.67	239	1674
16....	47.50@.35	47.80B	47.25	47.60@.75	47.67	238	1675
17....	47.56	47.90	47.50	47.85	47.85	114	1690
20....	47.65	48.30	47.65	48.25@.20	48.22	215	1789
21....	48.10@.15	48.20	48.00	48.15	48.15	131	1772
22....	48.15@.00	48.50	47.92	48.50@.30	48.40	212	1812
23....	48.20	48.55	48.10	48.35@.25	48.30	208	1832
24....	48.15	48.70	48.15	48.70	48.70	187	1867
27....	Exchange Closed; Memorial Day						
28....	48.70@.55	48.70	48.40	48.42@.60	48.52	204	1894
29....	48.30	48.40	47.95	48.30@.20	48.25	301	1829
30....	47.95	48.32	47.85	47.90	47.90	223	1831
31....	47.72@.86	48.42	47.72	48.30@.40	48.35	192	1892

LIVE HOG FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	48.30	48.40	48.00	48.40@.15	48.27	273	1899
4....	48.07	48.07	47.50	47.70@.90	47.80	258	1911
5....	47.90@.95	48.20	47.62	48.20	48.20	247	1961
6....	48.17	48.60	48.10	48.50@.30	48.40	268	2037
7....	48.60@.70	48.80	48.40	48.40	48.40	176	2022
10....	48.85@.70	48.85	48.25	48.45B@.55	48.50	212	1984
11....	48.57@.60	48.80	48.35	48.65@.80	48.72	225	2015
12....	48.55	48.80	48.50	48.57A	48.57	165	2009
13....	48.40	48.72	48.22	48.22	48.22	107	2033
14....	48.35	48.67	48.30	48.50	48.50	163	2074
17....	48.70@.80	48.95	48.70	48.90@.95	48.92	291	2062
18....	48.90@.97	49.05	48.60	49.00@48.95	48.97	534	2131
19....	48.90@49.10	49.10	48.65	48.85@.70	48.77	554	2279
20....	48.75@.90	48.95	47.32	47.60@.90	47.75	1245	2854
21....	47.85	47.97	47.40	47.50@.70	47.60	834	3068
24....	47.40@.35	47.50	46.10	47.05@.00	47.02	1303	3181
25....	46.80	47.20	46.45	46.85@47.15	47.00	764	3143
26....	47.30	47.30	46.45	46.60@.70	46.65	574	3049
27....	46.60	46.65	46.05	46.45	46.45	605	3085
28....	46.55@.70	46.80	46.35	46.35	46.35	135	3107

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	46.30	46.57	45.20	45.30@.50	45.40	509	3063
2....	45.20@.10	45.50	44.80	45.35@.40	45.37	965	3004
3....	45.45@.50	45.70	45.42	45.45@.50	45.47	369	3071
4....	Exchange Closed; Independence Day						
5....	45.70	46.25	45.70	46.25@.00	46.12	244	3063
8....	46.00	46.00	45.10	45.45@.50	45.47	293	3075
9....	45.30	45.35	45.05	45.35	45.35	225	3075
10....	45.40	45.66	45.40	45.45@.65	45.55	244	3129
11....	45.65@.70	45.70	44.10	44.40@.60	44.50	547	3223
12....	44.50@.45	44.75	44.20	44.35@.30	44.32	434	3262
15....	44.20@.07	44.60	44.00	44.15@.10	44.12	495	3251
16....	44.15@.10	44.60	43.50	44.40@.25	44.32	649	3414
17....	44.15@43.85	44.70	43.80	44.60@.50	44.55	601	3373
18....	44.45@.40	44.75	44.37	44.47	44.47	333	3369
19....	44.30@.40	44.52B	43.10	43.40@.10	43.25	422	3362
22....	43.27@.50	43.50	42.20	42.60@.77	42.70	962	3447
23....	43.15@.10	43.15	42.20	42.20@.40	42.30	1062	3747
24....	42.15@.10	42.57	41.75	42.20@.15	42.17	756	3841
25....	42.25	42.50	41.92	42.12@.10	42.12	570	3815
26....	42.12	42.12	40.62	40.62@.62A	40.62	1377	4082
29....	40.45@.35	40.90	39.70	39.70@.80	39.75	1233	4247
30....	40.15@.20	40.25	39.60	40.15@.25	40.20	1216	4280
31....	40.05@.10	41.70	40.05	41.70B	41.70	1823	4264

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	41.87@.95	42.35	41.72	42.05@.10	42.07	1128	4357
2....	42.05@.02	42.30	42.02	42.20@.30	42.25	512	4344
5....	42.50@.70	43.75	42.50	43.45@.35	43.40	1338	4537
6....	43.30@.15	43.30	42.57	42.70@.85	42.77	1237	4606
7....	42.77@.75	42.85	41.32	41.60@.50	41.55	1466	4767
8....	41.90@.95	42.00	41.20	41.25@.40	41.32	1084	4738
9....	41.32	41.40	39.97	40.25@.40	40.32	1595	4657
12....	40.32@.40	40.95	40.32	40.70@.80	40.75	1003	4716
13....	40.00@39.90	40.00	39.25	39.25@.25A	39.25	1399	4892
14....	39.30@.35	40.35	39.15	40.35@.30	40.32	1438	5082
15....	40.55@.60	41.12	40.40	40.70@.90	40.80	1895	5392
16....	40.90@.80	40.90	40.20	40.35@.25	40.30	1494	5411
19....	39.90@.95	39.95	38.80	38.85@39.00	38.92	2020	5542
20....	38.52@.50	39.20	38.35	38.45@.55	38.50	1572	5526
21....	38.60@.70	39.15	38.50	38.80@.85	38.82	1306	5556
22....	39.00@.05	39.40	38.10	38.10@.15	38.12	2206	5442
23....	38.35@.30	38.80	38.20	38.30@.20	38.25	1144	5448
26....	38.55@.50	38.60	37.92	38.25@.30	38.27	1321	5746
27....	38.10@.00	39.65	37.90	39.60@.65	39.62	2337	5978
28....	39.45@.30	39.65	38.80	38.90@39.00	38.95	2099	6157
29....	38.80@.90	39.45	38.62	39.10@38.95	39.02	1635	6195
30....	39.00	39.10	38.70	38.95@39.10	39.02	940	6107

LIVE HOG FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	38.90@.85	38.90	37.52	37.52A	37.52	1988	5931
4....	37.50@.55	38.20	37.27	38.20@.10	38.15	2248	6202
5....	38.20@.25	38.40	37.65	37.85@.75	37.80	1808	6605
6....	37.80@.70	38.00	37.25	37.50@.40	37.45	1403	6666
9....	37.10@.00	37.10	36.35	36.65@.75	36.70	1903	6621
10....	36.90@.80	37.65	36.80	37.55@.35	37.45	2022	6687
11....	37.45@.40	38.15	37.20	38.00@.05	38.02	2391	6812
12....	38.10@.15	39.45	37.95	38.80@.65	38.72	3729	6649
13....	38.80@.85	39.40	38.55	39.05@.25	39.15	2471	6722
16....	39.15@.05	40.10	38.85	40.10@39.90	40.00	2973	6957
17....	40.05@.10	40.85	39.85	40.35@.45	40.40	4728	6981
18....	40.60@.65	41.50	40.15	41.40@.50	41.45	3883	6946
19....	41.45@.40	42.17	41.35	41.95@42.00	41.97	4188	7316
20....	41.80@.75	42.10	41.40	41.70@.75	41.72	2758	7560
23....	41.85@.90	42.50	41.30	42.50@.25	42.37	2809	7715
24....	41.25@.10	42.27	41.10	41.90@.80	41.85	3433	8332
25....	41.82@.75	41.85	41.25	41.60@.70	41.65	2806	8380
26....	41.80@.70	42.70	41.70	42.55@.45	42.50	4327	8272
27....	42.10@.00	42.35	41.80	42.25@.00	42.12	1917	8366
30....	42.15@.10	43.40	41.90	43.25@.15	43.20	3907	8254

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	43.15@.05	44.10	43.05	43.90@.80	43.85	3841	8504
2....	43.95@.90	44.40	43.40	44.30@.15	44.22	4215	8817
3....	44.45@.50	44.92	43.95	44.55@.70	44.62	4728	9087
4....	44.50@.40	44.50	43.80	44.25@.40	44.32	2829	9476
7....	44.20@.15	44.72	44.00	44.45@.50	44.47	2568	9645
8....	44.97@45.05	45.55	44.80	45.00@.20	45.10	4967	9831
9....	44.75@.85	44.85	43.95	43.95@44.05	44.00	4048	9849
10....	43.70@.85	44.95	43.70	44.85@.95	44.90	4480	9813
11....	44.80@.70	46.00	44.70	45.90@46.00	45.95	5318	10136
14....	45.75@.65	46.40	45.45	45.65@.80	45.72	4154	10460
15....	45.77@.80	46.25	45.45	45.70@.80	45.75	3843	10344
16....	45.80	46.50	45.80	46.40@.45	46.42	4618	10726
17....	46.30@.20	46.40	45.55	45.55@.70	45.62	3921	11149
18....	45.60@.65	46.75	45.35	46.65@.75	46.70	4121	11544
21....	46.45@.50	47.07	46.35	46.85@.75	46.80	3731	12097
22....	46.75@.80	47.20	46.55	47.00@46.90	46.95	3201	12042
23....	46.85@.80	46.90	46.32.	46.80@.70	46.75	2964	11990
24....	46.95@47.05	47.10	46.70	46.90@.80	46.85	2706	12129
25....	46.45	46.60	45.77	46.22@.30	46.27	4206	12123
28....	46.25@.35	46.35	45.50	45.50@.55	45.52	3217	12151
29....	45.30@.25	45.90	45.10	45.80@.70	45.75	4139	11950
30....	45.67@.75	47.25	45.67	47.10@.20	47.15	5605	11709
31....	47.30@.40	47.40	46.60	46.75@.70	46.72	4425	12113

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	46.80@.65	47.12	46.55	47.10@46.95	47.02	2828	12371
4....	46.75@.60	47.40	46.30	47.20@.10	47.15	3905	12704
5....	47.45@.35	47.75	46.70	47.20@.10	47.15	4182	12329
6....	46.90@.75	46.90	46.02	46.70@.55	46.62	4394	12032
7....	46.85@47.05	47.15	46.25	47.00@46.85	46.92	3053	12093
8....	46.77@.70	47.20	46.40	46.75@.90	46.82	2473	12020
11....	46.82@.80	47.10	46.65	47.00@.10	47.05	1501	12017
12....	47.00@.05	47.05	46.10	46.10@.20	46.15	2827	12001
13....	45.90@.85	46.05	45.20	45.35@.20	45.27	3839	11601
14....	45.30@.40	45.90	45.27	45.80@.70	45.75	3182	11337
15....	45.70@.65	46.35	45.50	45.55@.75	45.65	3310	11113
18....	45.55@.60	46.45	45.35	46.45@.35	46.40	2677	10896
19....	46.50@.60	47.30	46.50	47.05@.20	47.12	4116	10866
20....	47.20@.25	47.42	46.72	47.10@.25	47.17	2961	10626
21....	47.47@.40	47.95	47.10	47.90@.95	47.92	3896	10630
22....	47.85@.75	47.87	47.27	47.35@.60	47.47	2854	10346
25....	47.40@.30	47.80	47.10	47.15@.25	47.20	2695	9967
26....	47.25@.20	47.90	47.20	47.75@.90	47.82	2562	9910
27....	47.85@.90	48.35	47.75	48.25@.15	48.20	3599	8861
28....	Exchange Closed; Thanksgiving Day						
29....	48.40@.30	49.00	48.07	49.00@48.90	48.95	2549	8668

LIVE HOG FUTURES PRICES

DECEMBER 1985 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	49.00	49.25	48.70	49.15@.05	49.10	1891	8394
3....	48.85@.75	49.00	48.00	48.85@49.00	48.92	2714	7683
4....	48.80@.75	49.65	48.75	49.50@.35	49.42	2413	7600
5....	49.55	50.30	49.05	50.30@.20	50.25	2492	6858
6....	49.80@.60	49.80	48.82	49.35@.55	49.45	2191	6759
9....	49.30@.40	50.37	49.30	50.20@.00	50.10	1861	6134
10....	49.90@.80	50.10	48.60	49.80@.70	49.75	2322	4922
11....	49.50@.55	49.65	49.15	49.35@.45	49.40	1019	4789
12....	48.75@.50	49.10	48.22	48.95@49.00	48.97	1423	4327
13....	49.05@.00	49.25	48.60	49.15@.20	49.17	859	3965
16....	49.20@.15	49.27	48.75	49.27@.15	49.20	1024	3514
17....	49.15@.00	49.15	48.30	48.60@.95	48.77	1130	2782
18....	48.75@.60	49.20	48.60	49.05@48.90	48.97	784	2425
19....	49.40	50.25	49.25	50.25@.15	50.20	1534	1436
20....	50.40@.30	50.40	49.50	50.40@.00A	50.20	1074	73
23....	....	....	....	....	....	24	72
24....	....	....	....	....	....	....	64
25....	Exchange Closed, Christmas						
26....	....	....	....	....	....	....	32
27....	....	....	....	....	....	....	32
30....	....	....	....	....	....	....	....

FEBRUARY 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	49.50	49.50	48.45A	49.00A	49.00	1	31
3....	49.50	49.50	48.60A	48.65A	48.65	1	45
4....	....	49.00B	48.55A	49.00B	49.00	....	45
7....	48.35	49.20B	48.30A	49.20B	49.20	18	43
8....	49.35	49.40B	48.10A	48.10A	48.10	7	44
9....	....	49.10B	....	49.10B	49.10	....	44
10....	49.20	49.30B	49.00	49.00	49.00	4	46
11....	....	....	48.90A	49.00N	49.00	....	46
14....	49.00	49.05B	48.80A	49.05B	49.05	1	46
15....	49.30	49.30	48.75A	48.85A	48.85	3	49
16....	49.00	49.15B	49.00	49.00A	49.00	9	50
17....	49.20@.00	49.20	49.00	49.00	49.00	5	51
18....	49.00	49.00	49.00	49.00	49.00	2	51
21....	....	....	....	49.00N	49.00	....	50
22....	48.90	48.90	48.60A	48.80A	48.80	1	51
23....	....	49.05B	....	49.05B	49.05	....	51
24....	....	....	....	49.05N	49.05	....	51
25....	48.50	49.00B	48.50	49.00B	49.00	3	54
28....	....	49.15B	....	49.15B	49.15	....	54
29....	49.15	49.20B	49.15	49.15	49.15	3	55
30....	49.00	49.00	48.75A	48.75A	48.75	1	56
31....	49.00	49.00	48.75	48.95B	48.95	5	57

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	49.00	49.00	48.60A	48.60A	48.60	3	75
4....	48.60	48.70B	48.60	48.70B	48.70	1	59
5....	48.75	49.00	48.75	49.00	49.00	4	61
6....	48.65	48.65	48.20A	48.20A	48.20	1	61
7....	48.80	48.80	48.60A	48.60A	48.60	3	64
8....	48.30	48.40B	48.30	48.40B	48.40	2	64
11....	48.50@.60	48.70	48.50	48.70	48.70	11	67
12....	48.70@.80	48.90B	48.70	48.90B	48.90	3	68
13....	48.85	48.85	48.85	48.85	48.85	2	69
14....	48.90	48.90	48.90	48.90	48.90	2	68
15....	48.90	48.90	48.50A	48.50A	48.50	5	72
18....	Exchange Closed; President's Day						
19....	47.75	48.40	47.60A	48.25B	48.25	10	75
20....	48.40	48.50	48.25	48.25A	48.25	10	77
21....	48.30	48.45B	48.00A	48.37B	48.37	1	78
22....	48.42	48.42	48.00	48.05	48.05	12	79
25....	47.65	47.80	47.25	47.55B	47.55	9	86
26....	47.70@.75	48.00B	47.50	48.00B	48.00	8	88
27....	48.05	48.15	48.00A	48.05	48.05	10	85
28....	48.00	48.15B	47.75A	48.00	48.00	6	89

LIVE HOG FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.00	48.15	47.95A	48.15	48.15	4	92
4....	47.85	48.00	47.60A	47.65A	47.65	9	97
5....	47.90	47.90	47.50A	47.70A	47.70	11	105
6....	48.00	48.50	47.95	48.45A	48.45	7	108
7....	48.50	48.50	48.50	48.50	48.50	3	109
8....	48.45	49.00	47.85A	48.75A	48.75	14	120
11....	48.80	48.80	48.60A	48.60A	48.60	3	122
12....	48.65	48.85	48.50A	48.80	48.80	15	126
13....	48.50	48.60	48.45	48.60	48.60	6	130
14....	48.57	48.60	48.10	48.10	48.10	28	141
15....	48.30	48.40B	47.90	48.07B	48.07	18	141
18....	47.95	48.25	47.95	48.17B	48.17	16	147
19....	48.25	48.45	48.10	48.10	48.10	9	146
20....	48.40	48.40	48.00A	48.30A	48.30	2	145
21....	48.25@.30	48.40	48.25	48.40@.27	48.32	37	164
22....	48.25	48.50	48.20	48.40@.50	48.45	64	209
25....	48.80@.90	49.25	48.75A	49.20	49.20	112	268
26....	49.45	50.00	49.40A	49.55A	49.55	87	294
27....	49.85	50.00	49.70	49.70	49.70	36	290
28....	49.90	49.95	49.70	49.70	49.70	45	309
29....	49.60	49.85	49.40	49.50	49.50	25	314

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	49.50	49.50	49.00	49.45B	49.45	35	314
2....	49.05	49.30	48.75	49.10	49.10	23	317
3....	49.40	49.40	49.00	49.30	49.30	29	318
4....	49.30	49.92	49.30	49.55	49.55	28	320
5....	Exchange Closed; Good Friday						
8....	49.65	49.65	49.20	49.55	49.55	22	327
9....	49.50@.60	49.75B	49.25A	49.50@.25A	49.37	22	329
10....	49.37	49.50	49.10	49.25@.35	49.30	51	345
11....	49.35	49.50	49.10A	49.25B	49.25	20	344
12....	49.25	49.25	48.55A	48.55A	48.55	29	350
15....	48.90	48.90	48.40	48.45B	48.45	35	350
16....	48.70	48.80	48.30	48.80B	48.80	38	344
17....	48.90	48.90	48.70	48.70	48.70	9	345
18....	48.50	48.95B	48.50	48.85A	48.85	12	346
19....	48.82	49.05B	48.75A	48.75A	48.75	22	356
22....	48.70	48.85	48.50	48.50	48.50	27	365
23....	48.70@.60	48.90	48.45A	48.65A	48.65	9	367
24....	48.70	48.90	48.50	48.55@.50	48.52	48	371
25....	48.50@.52	48.80B	48.50	48.60A	48.60	12	364
26....	48.85	48.97	48.70	48.95@.97	48.95	19	366
29....	48.95	49.45B	48.90A	49.37B	49.37	12	368
30....	49.37	49.50	48.95	49.05@48.95	49.00	24	380

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	49.10@.20	49.20	48.80	49.10@.20	49.15	37	390
2....	49.00	49.25	48.65A	48.65A	48.65	22	391
3....	48.70	48.70	48.10	48.10	48.10	122	410
6....	47.60@.65	48.45	47.60	48.37	48.37	31	411
7....	48.20@.10	48.40B	47.80A	47.82A	47.82	34	417
8....	48.00	48.50	48.00	48.00	48.00	21	409
9....	48.20	48.40	48.15	48.22@.17A	48.20	30	431
10....	48.27	48.55	48.10	48.30A	48.30	23	425
13....	48.40@.55	48.55	47.87	48.15@.00	48.07	64	409
14....	48.00	48.40B	47.90A	48.35	48.35	19	402
15....	48.15	48.75	48.15	48.60	48.60	23	409
16....	48.70	48.70	48.50	48.55	48.55	23	392
17....	48.55	48.80B	48.55	48.75	48.75	22	400
20....	48.70	49.50	48.70	48.90@.95	48.92	91	465
21....	49.07@.05	49.40	49.05	49.20A@.10	49.15	52	459
22....	49.15	49.50	48.80A	49.40A@.30	49.35	46	480
23....	49.75	49.75	49.17	49.25@.40	49.32	88	487
24....	49.30	49.50	49.30	49.40	49.40	46	512
27....	Exchange Closed; Memorial Day						
28....	49.25	49.50	49.07	49.25	49.25	85	531
29....	49.00@48.95	49.10	48.82	48.85@49.05B	48.95	42	536
30....	48.90	49.15B	48.67	48.75A	48.75	61	539
31....	48.90	49.00	48.70	48.75@.80	48.77	61	538

LIVE HOG FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	48.65	49.00	48.62	48.75A	48.75	58	537
4....	48.60	48.75	48.42	48.70	48.70	72	563
5....	48.60@.80	48.97B	48.60	48.97B	48.97	34	551
6....	48.60	49.40	48.60	49.30A@.20	49.25	91	547
7....	49.47@.50	49.75	49.40	49.40	49.40	94	592
10....	49.42	49.80	49.30A	49.40@.30A	49.35	94	634
11....	49.35	50.10	49.15A	50.00B	50.00	208	770
12....	49.90	50.10	49.72	49.80	49.80	129	818
13....	49.60	50.32	49.60	50.00	50.00	162	886
14....	50.00	50.30	49.90	50.10@.15	50.12	209	964
17....	50.20@.25	50.47	50.15	50.35@.40	50.37	170	993
18....	50.25	50.40	50.00	50.10A@.00	50.05	208	1094
19....	50.02	50.15B	49.75	49.90A@.85	49.87	134	1122
20....	49.75	49.95	48.77	48.80	48.80	235	1206
21....	49.10	49.15	48.75	48.85@.75	48.80	208	1244
24....	48.60@.77	48.85	47.65	48.35@.25	48.30	273	1231
25....	48.30	48.80	48.05	48.55@.35	48.45	235	1325
26....	48.70	48.80	48.35	48.60@.70	48.65	222	1331
27....	48.70	48.70	48.05	48.20	48.20	208	1364
28....	48.25@.40	48.45	48.00	48.30@.00	48.15	44	1335

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.10	48.35	47.00	47.00@.40	47.20	108	1351
2....	47.27@.15	47.27	46.70	47.05@.00	47.02	157	1379
3....	47.02	47.25	46.90	46.90@47.20	47.05	135	1419
4....	Exchange Closed; Independence Day						
5....	47.15@.30	47.50	46.90	47.30@.02	47.15	150	1452
8....	47.25	47.25	46.25	46.47	46.47	233	1505
9....	46.25@.20	46.65	46.10	46.37A	46.37	179	1518
10....	46.50@.75	47.00	46.50	46.70@.67	46.67	85	1515
11....	46.25@.45	46.85	45.20	46.00@45.70A	45.85	570	1368
12....	45.90@.85	46.10	45.35	45.35	45.35	129	1379
15....	45.30@.25	45.75	45.05	45.10	45.10	153	1354
16....	45.05	45.70	44.80A	45.40	45.40	266	1438
17....	45.35	45.90B	45.15	45.60	45.60	181	1502
18....	45.70@.75	46.00	45.45	45.50@.45	45.47	68	1504
19....	45.40@.32	45.65	44.85	44.85	44.85	132	1503
22....	44.75	44.90	43.75	43.75@44.00	43.87	352	1575
23....	44.30@.35	44.47	43.60	43.80@44.05	43.92	410	1595
24....	43.80	44.15B	43.12	43.75@.50	43.62	214	1636
25....	43.50@.42	43.60	43.20	43.20@.30	43.25	179	1609
26....	43.25	43.25	41.75	41.75@.80	41.77	328	1679
29....	41.60@.50	41.95	40.77	40.77@.80	40.80	355	1773
30....	41.05@.10	41.45	40.70	41.35@.45	41.40	257	1769
31....	41.60	42.90	41.45A	42.90B	42.90	269	1846

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	43.15	43.77	43.05	43.35@.45	43.40	292	1869
2....	43.45@.50	43.85	43.42	43.52@.70	43.60	304	1921
5....	43.95	44.75	43.95	44.50@.40	44.45	480	2042
6....	44.45	44.45	43.85	43.85@.90	43.87	360	2093
7....	43.95@.85	44.05	42.65	42.75@.85	42.80	435	2124
8....	42.95@43.00	43.20	42.25	42.30@.40	42.35	342	2121
9....	42.45	42.45	41.40	41.60@.45	41.52	472	2217
12....	41.70	42.05	41.55	41.80@.90	41.85	240	2257
13....	41.20@.15	41.20	40.35	40.50@.65	40.57	553	2376
14....	40.55	41.80	40.35	41.70@.80	41.75	559	2427
15....	42.00	42.70	42.00	42.25@.30	42.27	502	2366
16....	42.30@.35	42.40	41.72	42.00@41.80	41.90	336	2367
19....	41.60	41.60	40.40	40.40@.45	40.42	368	2378
20....	40.20@.07	40.65	39.95	40.10@.30	40.20	402	2448
21....	40.50	41.00	40.40	40.62@.75	40.67	466	2441
22....	40.85@.90	41.17	39.75	39.80@.75	39.77	613	2491
23....	39.77	40.30	39.60	40.00@39.95	39.97	373	2544
26....	40.15	40.37	39.75	40.10@.05	40.07	650	2662
27....	39.82	41.25	39.60	41.25@.15	41.20	717	2705
28....	41.10@40.90	41.10	40.10	40.10@.27	40.20	563	2787
29....	40.20@.25	40.82	40.10	40.45@.55	40.50	601	2721
30....	40.40@.35	40.65	40.25	40.65@.60	40.62	255	2766

LIVE HOG FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	40.40@.32	40.40	39.12	39.12@.17	39.15	669	2861
4....	39.20@.17	39.90	39.05	39.80@.90	39.85	872	2918
5....	39.85@.95	40.25	39.40	39.50@.65	39.57	549	2881
6....	39.45	39.80	39.12	39.45@.30	39.37	533	2974
9....	39.00@38.97	39.00	38.10	38.45@.55	38.50	632	2960
10....	38.50@.60	39.15	38.50	38.85@.90	38.87	791	3126
11....	38.95	39.30	38.50	39.00@38.90	38.95	625	3194
12....	39.00@.05	40.45	38.95	39.55@.60	39.57	1122	3332
13....	39.65@.70	40.20	39.30	39.85@.95	39.90	729	3278
16....	39.90	40.95	39.67	40.80@.60	40.70	947	3376
17....	40.70@.80	41.70	40.60	41.30@.15	41.22	1241	3388
18....	41.45@.50	42.00	41.10	42.00@41.90	41.95	979	3495
19....	41.95	42.72	41.90	42.60@.70	42.65	1428	3649
20....	42.60@.55	42.67	41.95	42.35@.52	42.45	1269	3985
23....	42.55@.60	43.10	41.85	43.00@42.85	42.92	1375	4289
24....	41.42@.42A	42.40	41.42	41.90@.87	41.90	1760	4370
25....	41.90	41.90	41.15	41.60@.65	41.62	1026	4564
26....	41.55@.60	42.70	41.55	42.40	42.40	1416	4416
27....	42.10@41.92	42.50	41.90	42.35@.50	42.42	789	4462
30....	42.35@.40	43.50	42.07	43.35@.50	43.42	1189	4661

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	43.40@.45	44.25	43.40	43.85@.90	43.87	1605	4310
2....	44.00	44.42	43.40	44.05@.00	44.02	1547	4577
3....	44.37@.40	44.55	43.82	44.30@.20	44.25	1399	4784
4....	44.15@.12	44.17	43.70	43.85@.70	43.77	1023	4846
7....	43.70	44.32	43.60	44.02@43.60	43.90	1037	5006
8....	44.25	44.70	43.65	43.80@.65	43.72	2044	5116
9....	43.65@.60	43.72	42.77	42.90@43.00	42.95	1700	5381
10....	42.90	43.55	42.80	43.55@.50	43.52	1318	5663
11....	43.40@.45	44.50	43.40	44.25@.40	44.32	1927	5754
14....	44.05@.00	44.95	44.00	44.45@.40	44.42	2367	5726
15....	44.42@.45	45.10	44.20	44.80@.65	44.72	2102	5678
16....	44.75@.80	45.55	44.75	45.50@.45	45.47	2476	6509
17....	45.30@.25	45.57	44.82	44.85@.95	44.90	1893	6727
18....	44.95@.90	45.75	44.72	45.75@.65	45.70	1526	6833
21....	45.45	46.17	45.35	45.95@.85	45.90	2180	7169
22....	45.70	46.15	45.55	45.70@.80	45.75	2026	7318
23....	45.70@.65	45.80	45.20	45.55@.65	45.60	1517	7117
24....	45.65	46.10	45.60	45.90@.85	45.87	1471	7252
25....	45.75@.60	45.75	44.75	45.50@.45	45.47	1848	7292
28....	45.30@.40	45.40	44.35	44.35@.45	44.40	2065	7455
29....	44.25@.20	44.92	44.07	44.55@.60	44.57	1803	7395
30....	44.60@.65	45.90	44.60	45.75@.80	45.77	3177	7812
31....	46.00@.05	46.05	45.10	45.20@.15	45.17	2799	8171

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	45.35@.22	45.75	44.90	45.52@.70	45.60	2555	8142
4....	45.20@.30	46.37	45.10	46.15@.10	46.12	3128	8509
5....	46.35@.45	46.75	45.90	46.40@.25	46.32	3216	8694
6....	46.10@.15	46.25	45.55	46.05@45.85	45.95	2996	8934
7....	46.20@.25	46.50	45.65	46.40@.10	46.25	2861	9216
8....	46.15	46.77	45.90	46.10@.30	46.20	2628	9544
11....	46.20@.15	46.60	46.10	46.50@.60	46.55	1126	9515
12....	46.45@.50	46.55	45.52	45.55@.60	45.57	2397	9282
13....	45.45@.40	45.45	44.25	44.25@.40	44.32	3620	9258
14....	44.32@.35	44.90	44.20	44.55@.65	44.60	2921	9492
15....	44.50@.60	45.07	44.25	44.30@.45	44.37	2131	9736
18....	44.40@.45	44.87	44.30	44.70@.80	44.75	1918	9696
19....	45.15@.25	45.85	45.15	45.65@.50	45.57	2883	9751
20....	45.65@.70	45.90	45.30	45.50@.60	45.55	2754	9742
21....	45.90@46.00	46.42	45.55	46.35@.25	46.30	4385	10088
22....	46.20@.15	46.42	45.90	46.25@.15	46.20	2926	10108
25....	46.30@.35	46.80	46.12	46.45@.40	46.42	3306	10465
26....	46.50@.55	47.25	46.50	47.20@.25	47.22	3977	10989
27....	47.45@.35	47.70	47.25	47.50@.40	47.45	4094	10888
28....	Exchange Closed; Thanksgiving Day						
29....	47.55@.45	47.87	47.20	47.70@.60	47.65	2714	10756

LIVE HOG FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT
IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	47.80@.85	47.95	47.20	47.50@.35	47.42	2593	10757
3....	47.15	47.20	46.42	46.95@47.00	46.97	4629	10831
4....	46.97@47.10	47.87	46.97	47.60@.52	47.55	3639	11449
5....	47.50@.60	48.40	47.40	48.40@.25	48.32	4648	12072
6....	47.80@.70	47.80	46.85	47.60@.50	47.55	4820	11644
9....	47.60@.65	48.70-	47.60	48.40@.35	48.37	4434	11552
10....	48.00@47.95	48.40	46.87	47.70@.50	47.60	6905	12009
11....	47.70@.80	47.87	47.35	47.60@.45	47.52	3774	12174
12....	47.10@.00	47.65	46.52	47.35@.25	47.30	4608	12112
13....	47.40@.45	47.75	47.20	47.50@.60	47.55	3196	12264
16....	47.40@.30	47.75	46.95	47.30@.20	47.25	3943	12609
17....	47.20@.15	47.20	45.90	45.90@46.10	46.00	6402	12212
18....	45.80@46.05	46.25	44.80	44.90@.80	44.85	8185	12370
19....	45.50@.30	45.80	45.25	45.70@.80	45.65	4557	12184
20....	45.60@.50	45.65	44.95	45.60@.45	45.52	3744	11775
23....	45.50@.47	45.95	45.20	45.80@.65	45.72	1890	11358
24....	47.22	47.22	46.80	47.22B	47.22	2751	11234
25....	Exchange Closed; Christmas						
26....	47.65@.50	47.72	47.12	47.30@.35	47.32	3364	11425
27....	47.40@.30	47.40	46.90	46.95@.90	46.92	1825	10993
30....	46.50@.35	46.50	46.15	46.35@.25	46.30	2263	10714
31....	46.20@.40	46.80	46.20	46.55@.70	46.62	1667	10431

APRIL 1986 FUTURES CONTRACT
IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2...	Exchange Closed; New Year's Day						
2....	....	46.05B	....	46.05B	46.05	....	7
3....	....	46.10B	....	46.10B	46.10	....	7
4....	....	46.20B	....	46.20B	46.20	....	7
7....	....	....	46.15A	46.20N	46.20	....	7
8....	....	....	....	46.20N	46.20	....	7
9....	....	....	....	46.20N	46.20	....	7
10....	....	....	....	46.20N	46.20	....	7
11....	....	....	....	46.20N	46.20	....	7
14....	....	46.25B	....	46.25B	46.25	....	7
15....	....	....	....	46.25N	46.25	....	7
16....	....	46.40B	....	46.40B	46.40	....	7
17....	....	....	....	46.40N	46.40	....	7
18....	....	46.42B	....	46.42B	46.42	....	7
21....	....	46.45B	....	46.45B	46.45	....	7
22....	....	....	....	46.45N	46.45	....	7
23....	....	....	....	46.45N	46.45	....	7
24....	....	46.50B	....	46.50B	46.50	....	7
25....	46.97	47.00B	46.75	47.00B	47.00	4	10
28....	46.50	46.95B	46.50	46.95B	46.95	4	13
29....	....	....	....	46.95N	46.95	....	13
30....	47.00	47.00	46.70A	46.75A	46.75	1	13
31....	46.95	46.95	46.95	46.95	46.95	2	14

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	46.90A	46.90A	46.90	....	14
4....	....	....	46.70A	46.70A	46.70	....	14
5....	....	....	....	46.70N	46.70	....	14
6....	46.50@.40	46.50	45.50A	45.55A	45.55	3	14
7....	46.00	46.00	46.00	46.00	46.00	3	17
8....	45.50	46.40B	45.50	46.40B	46.40	2	19
11....	....	....	....	46.40N	46.40	....	19
12....	....	46.65B	....	46.65B	46.65	....	18
13....	....	....	....	46.65N	46.65	....	18
14....	....	....	....	46.65N	46.65	....	18
15....	....	46.67B	....	46.67B	46.67	....	18
19....	....	....	46.50A	46.50A	46.50	....	18
20....	....	....	....	46.50N	46.50	....	17
21....	46.30	46.40B	46.30	46.30	46.30	1	18
22....	46.35	46.35	46.27A	46.27A	46.27	1	17
25....	46.25	46.25	45.70A	45.70A	45.70	3	17
26....	46.00	46.00	46.00	46.00	46.00	2	17
27....	....	....	....	46.00N	46.00	....	17
28....	....	....	....	46.00N	46.00	....	17

LIVE HOG FUTURES PRICES
APRIL 1986 FUTURES CONTRACT
IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	....	46.00N	46.00	....	17
4....	46.00	46.00	45.70A	45.70A	45.70	2	18
5....	....	....	45.65A	45.70N	45.70	....	18
6....	....	45.80B	....	45.80B	45.80	....	18
7....	45.95	45.95	45.95	45.95	45.95	1	18
8....	46.40@.50	46.50	45.80A	45.80A	45.80	3	21
11....	46.00	46.00	46.00	46.00	46.00	2	21
12....	46.10	46.25	46.10	46.10	46.10	4	23
13....	46.00	46.00	45.90A	45.97A	45.97	3	24
14....	46.00	46.00	46.00	46.00	46.00	3	35
15....	46.00	46.35B	46.00	46.00	46.00	11	43
18....	....	....	45.75A	45.75A	45.75	....	43
19....	46.35	46.35	46.00A	46.00A	46.00	3	34
20....	46.37	46.37	45.80A	45.85A	45.85	1	34
21....	....	....	45.75A	45.80A	45.80	1	34
22....	46.00	46.20B	46.00	46.02B	46.02	1	34
25....	....	46.15B	....	46.15B	46.15	....	34
26....	46.40	47.00	46.40	46.60A	46.60	6	37
27....	47.00	47.15	46.45A	46.75A	46.75	8	42
28....	47.05	47.30	46.45A	47.30	47.30	12	45
29....	47.00	47.00	46.60A	46.60A	46.60	3	46

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	46.50	47.00B	46.30A	47.00B	47.00	10	43
2....	46.90	46.90	46.25	46.80	46.80	1	44
3....	46.70	47.20B	46.50	46.80B	46.80	3	44
4....	47.00	47.10B	46.70A	46.97A	46.97	2	44
5....	Exchange Closed; Good Friday						
8....	....	....	46.30A	46.65A	46.65	....	44
9....	46.95	47.00B	46.80A	46.85A	46.85	2	46
10....	46.50	46.55	46.05A	46.05A	46.05	8	45
11....	46.02	46.32B	46.02	46.10A	46.10	2	45
12....	46.00	46.00	45.55A	45.55A	45.55	20	62
15....	45.50	45.65B	45.45	45.45	45.45	12	62
16....	45.60	45.65	45.00	45.55B	45.55	6	63
17....	45.60	45.75B	45.60	45.65B	45.65	7	68
18....	45.95	45.97	45.45A	45.45A	45.45	13	75
19....	45.35	45.50B	45.35	45.50B	45.50	1	74
22....	45.70	45.95B	45.15A	45.15A	45.15	9	80
23....	45.12	45.50B	45.12	45.50B	45.50	41	99
24....	45.50@.30	45.60B	45.10	45.52B	45.52	8	101
25....	....	46.00B	45.50A	45.82B	45.82	....	101
26....	45.82	45.85	45.80A	45.85	45.85	6	97
29....	45.85	46.45B	45.85	46.45B	46.45	6	103
30....	46.45	46.45	46.00A	46.37A	46.37	2	103

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	46.35	46.35	46.00	46.25B	46.25	3	103
2....	46.25	46.25	46.15A	46.15A	46.15	2	103
3....	45.75	45.75	44.75	45.30B@.50	45.40	31	103
6....	45.50	45.50	44.80	45.30B	45.30	11	103
7....	45.20	45.50B	44.50	45.00B	45.00	12	113
8....	....	45.40B	....	45.20B	45.20	....	113
9....	45.25	45.30	45.20A	45.30	45.30	15	116
10....	45.40	45.70B	45.30	45.60B	45.60	16	113
13....	45.65	45.67	44.70	45.35A@44.70	45.02	13	119
14....	45.00	45.75B	45.00	45.57B	45.57	2	119
15....	45.60	45.60	45.60	45.60	45.60	2	119
16....	45.70	45.70	45.60A	45.60A	45.60	1	118
17....	45.85	45.85	45.72A	45.75A	45.75	1	119
20....	45.85	46.00	45.50	45.90A	45.90	41	139
21....	45.95	46.00	45.60A	45.70@.75B	45.72	32	168
22....	45.50	46.10	45.50	45.97A	45.97	22	175
23....	46.05	46.25	45.60A	45.60A	45.60	9	180
24....	46.10	46.10	45.50	45.70A@.50	45.60	4	184
27....	Exchange Closed; Memorial Day						
28....	45.65	46.30	45.60	45.75	45.75	22	184
29....	45.75	45.87B	45.55	45.87B	45.87	31	187
30....	45.90	46.10	45.90	46.05A	46.05	6	190
31....	46.10	46.25	45.95A	46.02B	46.02	5	193

LIVE HOG FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	45.80	46.10	45.50A	45.60A	45.60	37	210
4....	45.90	45.90	45.25	45.25	45.25	7	213
5....	45.27	45.70	45.25	45.30B	45.30	3	214
6....	45.30	45.90	45.27	45.60@.45A	45.52	7	217
7....	46.00	46.40	45.40A	45.40A	45.40	20	225
10....	45.72	46.15	45.72	45.90	45.90	24	228
11....	46.30	46.70	45.80A	46.65	46.65	56	262
12....	46.27@.20	46.60	46.12	46.12	46.12	19	266
13....	46.50	46.65	46.35	46.50	46.50	12	269
14....	46.60	46.70	46.50	46.65	46.65	30	258
17....	46.70@.75	46.90	46.40A	46.40A	46.40	12	261
18....	46.50	46.55B	46.35	46.55B	46.55	20	278
19....	46.40	46.60	46.35	46.55B	46.55	27	287
20....	46.57	46.57	45.60	45.77B	45.77	18	292
21....	45.77@.95	46.00	45.25	45.25	45.25	66	314
24....	45.02	45.45	44.95	45.20	45.20	41	321
25....	45.15@.50	45.70B	45.15	45.20	45.20	8	326
26....	45.25	45.45	45.00	45.45	45.45	16	343
27....	45.27	45.50B	45.10	45.30	45.30	27	342
28....	45.30	45.30	45.30	45.30	45.30	3	344

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	45.25	45.25	44.50	44.97	44.97	31	349
2....	45.00	45.00	44.55	44.60A	44.60	28	346
3....	44.50	45.00	44.50	44.77B	44.77	22	349
4....	Exchange Closed; Independence Day						
5....	44.95	44.97	44.87A	44.95	44.95	6	347
8....	44.80	44.80	44.30	44.80	44.80	35	331
9....	44.65	44.67	44.20	44.55@.22	44.40	18	335
10....	44.75	44.85	44.50	44.50	44.50	6	333
11....	44.22	44.50	43.10	43.85	43.85	77	374
12....	43.55	43.90	43.30	43.70B	43.70	24	363
15....	43.30	43.50B	43.10	43.30A@.10	43.20	13	365
16....	43.05	43.50	42.80	43.30B	43.30	53	376
17....	43.35	43.45B	43.00	43.37B	43.37	5	376
18....	43.30	43.50B	43.07	43.40	43.40	29	386
19....	43.25	43.25	42.50	42.90	42.90	25	397
22....	42.90	42.95B	41.60	41.97@.60	41.80	41	414
23....	42.10	42.55	41.60A	42.00@41.80	41.90	41	412
24....	42.00	42.00	41.10	41.70	41.70	24	423
25....	41.25	41.50	41.00	41.40@.35	41.37	27	431
26....	41.37	41.37	39.87	39.87A	39.87	124	419
29....	39.85	39.95	38.85	39.20B@.45	39.32	80	439
30....	39.40	39.62	38.80	39.40	39.40	87	446
31....	39.75	40.90	39.50	40.90	40.90	37	432

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	41.00	41.25	40.90	41.17B	41.17	59	449
2....	41.20	41.30	41.00	41.10@.00	41.05	25	446
5....	41.25	41.95	41.20	41.30	41.30	74	466
6....	41.20	41.30B	40.80	41.12@40.80	40.97	47	455
7....	40.95@.70	41.05	39.85	40.00	40.00	63	460
8....	40.05	40.20	39.67A	39.67A	39.67	77	489
9....	39.80	40.00	39.20A	39.40	39.40	112	526
12....	39.40@.50	39.85	39.30A	39.80@.70A	39.75	93	559
13....	39.05	39.05	38.25	38.25A	38.25	122	585
14....	38.10@.20	38.95	37.80	38.75@.95	38.85	124	618
15....	39.25	39.47B	39.05	39.30	39.30	62	628
16....	39.00	39.25	38.50	38.77	38.77	160	696
19....	38.65@.45	38.65	37.30	37.75@.60	37.67	186	776
20....	37.67@.60	37.75B	37.10	37.35@.30	37.32	101	794
21....	37.50	38.20	37.45	37.85@38.00	37.92	115	837
22....	38.00	38.25	37.10	37.35@.10	37.22	213	873
23....	37.35@.40	37.50	37.07	37.45@.07	37.25	101	889
26....	37.47@.50	37.50	36.80	37.10	37.10	86	901
27....	37.00	38.20	36.80	38.15@.10	38.12	221	943
28....	37.90	38.00	37.30	37.40@.35	37.37	110	976
29....	37.30@.35	37.70	37.25	37.35A@.25	37.30	73	969
30....	37.50	37.75B	37.30	37.65@.70B	37.67	41	977

LIVE HOG FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	37.65@.60	37.65	36.57	36.60@.57	36.60	174	1016
4....	36.55@.60	37.20	36.52A	37.20	37.20	158	1008
5....	37.25	37.35B	36.80	36.90@.95	36.92	142	1043
6....	36.85@.90	37.20	36.65	37.05@36.90	36.97	250	1137
9....	36.75	36.75	36.12	36.40@.12	36.27	285	1209
10....	36.25	36.67	36.20A	36.50	36.50	139	1244
11....	36.40	36.77	36.22A	36.70@.60	36.65	130	1246
12....	36.55	38.10	36.55	37.07@.10	37.07	248	1195
13....	37.35	37.85	37.12	37.40@.30A	37.35	127	1213
16....	37.50@.40	38.15	37.35	38.00@37.85	37.92	202	1210
17....	37.95@38.00	38.80	37.95	38.60@.65	38.62	224	1178
18....	38.90@.95	39.32	38.65	39.10@.15	39.12	317	1217
19....	39.12	39.85	39.12	39.85@.75	39.80	486	1214
20....	39.80	40.00	39.40	39.42@.45	39.45	160	1219
23....	39.45@.50	40.25	39.45	40.20A@39.90	40.05	401	1357
24....	38.90@.55	39.30	38.55	38.65@.70	38.67	582	1479
25....	38.70@.72	38.72	37.95	38.20@37.95	38.07	461	1592
26....	38.10@.15	39.10	38.10	38.85@.80	38.82	520	1654
27....	38.72	38.85	38.35	38.55@.45	38.50	281	1663
30....	38.65@.60	39.85B	38.55	39.55@.60	39.57	381	1647

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	39.60@.55	40.50	39.55	40.15@.05	40.10	479	1609
2....	40.30@.45	40.70	40.00	40.55@.30	40.42	228	1647
3....	40.65@.70	41.00	40.50	40.60@.50	40.55	323	1701
4....	40.40	40.50	39.95	40.25@.12	40.20	148	1683
7....	40.25	40.62	40.15	40.40@.25	40.32	155	1686
8....	40.35@.40	41.00	40.00	40.10@.00	40.05	479	1710
9....	40.05@.00	40.20	39.30	39.60@.30	39.45	330	1728
10....	39.30	39.90	39.30	39.85	39.85	133	1725
11....	39.75@.70	40.45	39.70	40.15@.05	40.10	307	1785
14....	40.20	40.75	40.05A	40.30@.20	40.25	351	1827
15....	40.25@.35	40.72	40.25	40.65@.50	40.57	247	1848
16....	40.57	41.05	40.57	40.95	40.95	395	1902
17....	40.90	41.17	40.40	40.60@.40	40.50	334	2080
18....	40.55@.60	41.35	40.35	41.30@.10	41.20	223	2065
21....	41.00@40.95	41.72	40.90	41.50	41.50	365	2124
22....	41.55@.60	41.82	41.35	41.40@.45	41.42	248	2077
23....	41.35	41.60	41.05	41.22@.30	41.27	468	2173
24....	41.20	41.65	41.20	41.40@.30	41.35	243	2100
25....	41.20	41.35	40.60	40.80@41.00	40.90	515	2268
28....	40.95	40.95	40.25	40.25@.35	40.30	388	2278
29....	40.05@.00	40.40	39.95	40.10@.05	40.07	669	2267
30....	39.97	40.90	39.97	40.65@.55	40.60	977	2521
31....	40.60	40.70	40.20	40.20@.30	40.25	607	2524

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	40.27	40.97	40.20	40.95@.75	40.85	619	2588
4....	40.60@.55	41.75	40.55	41.50@.35	41.42	1043	2846
5....	41.60@.70	42.10	41.35	41.80@.70	41.75	1038	2830
6....	41.60	41.72	41.25	41.45@.55	41.50	694	2764
7....	41.55	42.15	41.27A	41.85@.70	41.77	753	3045
8....	41.70	42.20	41.60	41.90@.60	41.75	772	3218
11....	41.60	41.95	41.45	41.80@.90	41.85	559	3385
12....	41.85	41.85	40.75	40.95@.75	40.85	748	3559
13....	40.80@.77	40.80	39.90	40.00@39.90	39.95	986	3484
14....	39.85@.80	40.57	39.75	40.25@.40	40.32	630	3489
15....	40.25	40.70	39.80	39.80@40.00	39.90	532	3426
18....	39.75@.80	40.30	39.75	40.15	40.15	336	3516
19....	40.50	41.35	40.50	40.95@41.05	41.00	1061	3683
20....	41.20@.15	41.25	40.60	40.75@.87	40.82	657	3700
21....	41.15	41.35	40.75	41.20@.05	41.12	712	3655
22....	41.30	41.35	40.95	41.20@.00	41.10	541	3681
25....	41.15	41.70	41.15	41.55@.65	41.60	743	3660
26....	41.55@.60	42.40	41.55	42.25@.37	42.30	1185	3949
27....	42.45@.50	42.80	42.25	42.80@.60	42.70	943	3982
28....	Exchange Closed; Thanksgiving Day						
29....	42.70	43.07	42.50	42.90@.80	42.85	672	4034

LIVE HOG FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	43.15@.25	43.25	42.50	42.60@.75	42.67	759	4070
3....	42.52	42.55	41.85	42.30@.40	42.35	995	4070
4....	42.30@.35	43.00	42.30	42.82@.85	42.82	862	4282
5....	42.90@.95	43.45	42.82	43.40@.30	43.35	1162	4333
6....	43.00@42.90	43.00	41.95	42.50@.60	42.55	1399	4224
9....	42.50	43.60	42.50	43.35@.30	43.32	1077	4299
10....	43.17@.10	43.25	42.02	42.60@.70	42.65	1484	4201
11....	42.65	42.82B	42.40	42.50@.60	42.55	790	4377
12....	42.40@.30	42.70	41.65	42.45@.35	42.40	1376	4538
13....	42.75@.70	42.77	42.40	42.60@.50	42.55	743	4584
16....	42.40	42.72	42.00	42.32@.30	42.32	888	4621
17....	42.25	42.40	41.70	41.90@.70	41.80	830	4663
18....	41.70	42.07	40.50	40.55@.65	40.60	1531	4747
19....	41.15@.20	41.55	41.05	41.25@.35	41.30	1203	4557
20....	41.20@.15	41.40	40.95	41.05@.15	41.10	937	4753
23....	41.10@.00	41.55	40.75	41.45@.20	41.32	905	4693
24....	42.82@.82B	42.82	42.62	42.82B	42.82	298	4726
25....	Exchange Closed; Christmas						
26....	44.00@43.90	44.00	43.10	43.35@.40	43.37	2429	5041
27....	43.50@.45	43.50	43.05	43.05@.20	43.12	734	5100
30....	42.85@.75	42.85	42.40	42.77@.82	42.80	817	5161
31....	42.65@.70	43.10	42.65	42.90@43.05	42.97	669	5225

JUNE 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
4....	47.00	47.00	47.00	47.00	47.00	1	1
5....	....	47.15B	....	47.15B	47.15	....	1
6....	....	47.50B	....	47.50B	47.50	....	1
7....	....	....	....	47.50N	47.50	....	1
8....	....	47.55B	....	47.55B	47.55	....	1
11....	....	47.57B	....	47.57B	47.57	....	1
12....	....	47.75B	....	47.75B	47.75	....	1
13....	....	47.80B	47.70A	47.80B	47.80	....	1
14....	47.80	47.80	47.80	47.80	47.80	1	2
15....	47.80	48.00	47.77A	47.95B	47.95	11	10
18....	47.85	47.85	47.75	47.77B	47.77	2	11
19....	47.80	47.97	47.80	47.95B	47.95	3	11
20....	47.95	47.95	47.95	47.95	47.95	1	11
21....	47.95	47.95	47.90A	47.95	47.95	1	12
22....	48.00	48.02B	48.00	48.02B	48.02	6	16
25....	48.25	48.90B	48.25	48.90B	48.90	1	17
26....	49.00	49.00	49.00	49.00	49.00	2	17
27....	49.05	49.05	48.90	49.05	49.05	8	22
28....	48.80	48.85B	48.77	48.85B	48.85	8	25
29....	....	....	48.60A	48.85N	48.85	....	25

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.60	48.90B	47.90A	48.90B	48.90	4	26
2....	48.40	48.75B	48.20	48.40B	48.40	22	47
3....	48.20	48.95	48.20	48.30	48.30	9	51
4....	48.05	48.85B	48.05	48.85B	48.85	13	63
5....	Exchange Closed; Good Friday						
8....	48.60	48.90B	48.60	48.90B	48.90	5	64
9....	48.85	48.92B	48.60A	48.65	48.65	11	75
10....	48.55	48.55	48.10	48.25B	48.25	17	68
11....	47.95	48.35B	47.95	48.35B	48.35	22	86
12....	48.00	48.10B	47.90	48.05B	48.05	4	88
15....	47.75	48.05B	47.75	48.05B	48.05	14	93
16....	....	....	47.55A	48.05N	48.05	....	93
17....	48.05	48.10	48.05	48.10	48.10	3	94
18....	48.10	48.20	48.05	48.15B	48.15	21	110
19....	48.35	48.35	48.10	48.15A	48.15	8	111
22....	47.65	48.35B	47.65	48.30	48.30	4	115
23....	47.80	48.12	47.80	47.92A	47.92	3	115
24....	47.85	48.10	47.80A	48.05B	48.05	57	135
25....	48.05@.10	48.35B	48.00A	48.15B	48.15	5	134
26....	48.20	48.37B	48.15	48.37B	48.37	6	133
29....	48.40	48.47B	48.40	48.40	48.40	3	135
30....	48.40	48.70B	48.40	48.70B	48.70	3	135

LIVE HOG FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.40	48.47B	48.15	48.47B	48.47	27	158
2....	....	....	48.30A	48.30A	48.30	....	158
3....	48.10	48.10	47.50	47.95B	47.95	13	164
6....	47.50@.00	47.50	46.90	47.40@.50B	47.45	21	171
7....	47.30@.10	47.30	46.80A	47.00	47.00	25	169
8....	47.05@.20	47.70B	47.05	47.45B	47.45	20	176
9....	47.60	47.90B	47.40	47.40	47.40	2	174
10....	47.90	47.90	47.05	47.80B	47.80	11	182
13....	47.70	47.70	47.40	47.40@.55B	47.47	8	183
14....	47.70	47.80B	47.57A	47.80B	47.80	4	185
15....	48.10	48.22B	48.10	48.22B	48.22	....	182
16....	48.00	48.00	47.90	47.90	47.90	2	182
17....	....	47.95B	....	47.95B	47.95	1	183
20....	47.60	48.10B	47.60	48.10B	48.10	25	195
21....	48.20	48.35	48.10	48.30B	48.30	14	194
22....	48.15	48.45B	48.15	48.45B	48.45	8	202
23....	48.00	48.60	48.00	48.30A	48.30	13	209
24....	48.30	48.65	48.30	48.65	48.65	2	212
27....	Exchange Closed; Memorial Day						
28....	48.65	48.65	48.40A	48.40B@.50	48.45	5	213
29....	....	....	48.00A	48.10A	48.10	....	211
30....	48.10	48.25	48.00	48.20B	48.20	10	216
31....	48.20	48.25B	48.15A	48.25B	48.25	4	219

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	48.25	48.25	48.20A	48.25	48.25	1	220
4....	48.00	48.25B	47.90	48.22B	48.22	7	224
5....	48.00	48.00	47.95A	48.00	48.00	1	222
6....	48.00	48.50	48.00	48.50	48.50	15	231
7....	48.40	48.50	48.25	48.40B	48.40	5	231
10....	48.50	48.50	48.30A	48.30A	48.30	18	231
11....	48.25	48.65B	48.25	48.62B	48.62	27	247
12....	48.70	48.75	48.62	48.65A	48.65	21	256
13....	48.62	48.75	48.55	48.75	48.75	9	259
14....	48.70	48.90	48.70	48.90	48.90	31	276
17....	48.90	48.95	48.55A	48.75@.60A	48.67	24	291
18....	48.67	48.85	48.65	48.85	48.85	14	299
19....	48.65	48.85	48.65	48.85	48.85	15	298
20....	48.85@.95	49.00	48.05	48.20	48.20	52	304
21....	48.05@.00	48.05	47.75	47.75	47.75	22	318
24....	47.50	47.50	46.90A	47.40B	47.40	18	325
25....	47.45	47.95B	47.30	47.95B	47.95	9	324
26....	47.50	47.70B	47.25	47.70B	47.70	5	333
27....	47.40	47.85B	47.40	47.85B	47.85	17	334
28....	47.90	47.90	47.42	47.75B	47.75	9	336

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	47.60	47.60	47.05	47.30B	47.30	12	344
2....	47.40@.30	47.40	46.95	46.95	46.95	18	348
3....	46.70	47.17B	46.70	47.17B	47.17	10	353
4....	Exchange Closed; Independence Day						
5....	47.20	47.35B	47.00	47.32B	47.32	6	353
8....	....	....	46.85A	47.00A	47.00	....	353
9....	46.75	46.95B	46.55	46.95B	46.95	6	359
10....	46.97	47.00	46.70	46.80	46.80	22	373
11....	46.70	46.70	45.50	45.95B	45.95	20	382
12....	45.95	45.95	45.65A	45.65A	45.65	21	396
15....	45.50	45.80	45.50	45.70B	45.70	12	401
16....	45.50	45.65B	45.20	45.65B	45.65	15	408
17....	45.70	45.70	45.40	45.60	45.60	17	412
18....	45.95	45.95	45.50	45.50	45.50	14	415
19....	45.35	45.50B	44.75	45.10B	45.10	31	423
22....	44.80	45.10B	43.85	44.15B	44.15	26	422
23....	44.90	44.90	43.80	44.20B	44.20	46	426
24....	43.97	43.97	43.25	43.55A	43.55	50	451
25....	43.60	43.80	43.50	43.80B	43.80	40	450
26....	43.95	43.95	42.65	42.90	42.90	27	448
29....	42.90@.75	42.90	41.90	42.40B	42.40	21	452
30....	42.15@.05	42.20	41.75A	42.00@.15B	42.07	51	472
31....	42.80@.90	43.57B	42.70	43.57B	43.57	70	467

LIVE HOG FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	43.75	44.00	43.60	43.90	43.90	52	473
2....	43.60	44.25	43.60	43.80A	43.80	23	474
5....	44.25	44.40	43.70	43.90	43.90	107	510
6....	43.95	43.95	43.50	43.62@.50	43.57	12	510
7....	43.45	43.65B	42.65	42.90B	42.90	34	524
8....	43.10	43.10	42.45	42.45	42.45	30	526
9....	42.45	42.50B	41.60A	42.25B	42.25	27	520
12....	42.40	42.72	42.20	42.37B	42.37	72	526
13....	41.55@.40	41.55	41.00	41.40B	41.40	53	539
14....	41.30	41.90	40.80	41.90B	41.90	52	546
15....	42.45	42.45	42.00	42.05A	42.05	11	546
16....	42.00	42.00	41.60	41.72A	41.72	28	555
19....	41.60	41.60	40.40	40.75@.70A	40.72	65	546
20....	40.72	40.80	40.15	40.40B	40.40	47	558
21....	40.90	40.90	40.60	40.75A	40.75	33	544
22....	40.85	41.40	40.05	40.05	40.05	60	563
23....	40.10	40.70B	40.05	40.30B	40.30	15	563
26....	40.50	40.85	40.05	40.30	40.30	57	569
27....	40.05	41.40B	40.05	41.00A@40.90	40.95	95	575
28....	41.25@.22	41.25	40.60	40.65@.60	40.62	49	590
29....	40.57	41.00	40.55	40.65	40.65	21	580
30....	40.65	41.20	40.40A	40.85A@.80	40.82	40	589

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	40.40@.45	40.60	39.95	40.40@.50	40.45	83	602
4....	40.35@.05	41.20	39.80	41.07@.00	41.02	128	633
5....	41.00	41.20B	40.55	40.65A	40.65	9	613
6....	40.60	40.90	40.35A	40.85@.90	40.87	27	601
9....	40.40	40.40	39.92	40.30	40.30	46	615
10....	40.30	40.50	40.05	40.50@.30A	40.40	28	616
11....	40.40	40.80	40.10	40.70@.80	40.75	31	622
12....	40.75	41.55	40.50	41.00@.15	41.07	96	622
13....	41.10@.20	41.60	41.10	41.25	41.25	48	617
16....	41.35@.25	41.92	41.20	41.92@.85	41.87	34	625
17....	41.90	42.60	41.85	42.22A	42.22	98	635
18....	42.25@.50	42.85	42.25	42.40@.25	42.32	85	624
19....	42.35	43.00	42.35	42.67	42.67	82	623
20....	42.90	43.10B	42.55	42.60@.77	42.67	97	615
23....	42.90	43.75	42.55	43.60B@.75	43.67	211	633
24....	42.17	42.75	42.17	42.60B@.70	42.65	134	677
25....	42.25	42.40	41.65	41.65@42.00	41.82	144	686
26....	42.00	42.85	42.00	42.60	42.60	221	697
27....	42.60	42.60	42.10A	42.55	42.55	86	722
30....	42.42	43.45	42.35	43.20A@42.80	43.00	169	736

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	43.00	43.70	43.00	43.50	43.50	232	738
2....	43.60	43.80	43.20A	43.30@.60	43.45	70	735
3....	43.70@.75	43.95	43.50	43.65@.52	43.57	92	725
4....	43.70	43.70	43.00	43.10@.25	43.17	120	764
7....	43.20	43.40	43.00	43.35@.25A	43.30	31	765
8....	43.30	43.90	43.12A	43.12A@.25	43.20	129	770
9....	43.10	43.20B	42.50	42.50@.70	42.60	127	786
10....	42.55@.50	42.95	42.40	42.85	42.85	129	771
11....	42.80	43.05	42.50	43.00B@.05	43.02	202	783
14....	42.80	43.25	42.60A	43.15	43.15	253	826
15....	43.25@.35	43.45	42.90	43.05@42.90	42.97	122	865
16....	43.27	43.45	43.00	43.20@.10	43.15	184	921
17....	43.25	43.50	42.75	42.90@.75	42.82	248	1119
18....	43.00	43.45B	42.80	43.10@.30	43.20	178	1115
21....	43.30	43.87	43.15A	43.65@.70	43.67	208	1164
22....	43.65	43.97	43.50	43.55@.50	43.52	231	1208
23....	43.50	43.75	43.25	43.60@.40	43.50	173	1253
24....	43.50	43.70B	43.40	43.62@.45	43.52	101	1253
25....	43.30	43.55B	43.00	43.10@.00	43.05	145	1293
28....	43.10	43.10	42.55	42.70@.60	42.65	229	1298
29....	42.55	42.85	42.25	42.40A@.25	42.32	158	1340
30....	42.40	43.25	42.40	42.95@.90	42.92	239	1358
31....	43.00	43.30	42.55	42.55@.75	42.65	280	1420

LIVE HOG FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	42.60	43.45	42.60	43.45@.30	43.37	229	1480
4....	43.00	44.00	42.95A	43.80@44.00	43.90	227	1526
5....	43.90@44.00	44.35B	43.70A	43.95	43.95	270	1614
6....	43.80	44.05B	43.52	43.80@.65	43.72	448	1726
7....	43.70	44.15	43.40	44.00@43.65	43.82	586	1944
8....	43.70	44.20	43.55	43.85@.55	43.70	305	2056
11....	43.60	43.80	43.57A	43.65	43.65	222	2123
12....	43.60	43.75B	43.12	43.15	43.15	237	2140
13....	43.20	43.20	42.50	42.65@.60	42.62	202	2159
14....	42.62@.60	43.10	42.50	42.60@.50	42.55	329	2138
15....	42.65	43.05B	42.20	42.30@.20	42.25	158	2160
18....	42.22	42.75	42.22	42.50@.55	42.52	137	2139
19....	42.80	43.32B	42.77A	42.95@43.00	42.97	236	2203
20....	43.10	43.40B	42.82	43.05@42.85	42.95	164	2184
21....	43.17	43.37	42.90	43.35A@.15	43.25	292	2207
22....	43.40	43.40	43.02	43.25@.35	43.30	171	2221
25....	43.45	43.70	43.15A	43.60@.70	43.65	299	2324
26....	43.65	44.20B	43.65	43.90@44.00	43.95	367	2454
27....	44.05@.10	44.45	44.05	44.25@.10	44.17	316	2484
28....	Exchange Closed; Thanksgiving Day						
29....	44.35	44.70	44.25	44.65	44.65	177	2472

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	44.85@.90	44.95	44.50	44.80@.60	44.70	408	2536
3....	44.65	44.65	44.05	44.20@.45	44.32	170	2545
4....	44.50	44.90	44.40	44.70@.60	44.65	241	2643
5....	44.80	45.22	44.65	45.22@.20	45.20	415	2703
6....	44.95	44.95	44.05	44.50@.45	44.47	358	2605
9....	44.55@.65	45.35	44.55	45.05	45.05	381	2720
10....	45.20@.25	45.25	44.15	44.50@.25	44.37	331	2708
11....	44.40	44.72B	44.35	44.45@.55	44.50	173	2688
12....	44.40	44.95	44.00	44.55@.70	44.62	576	2701
13....	44.75	45.15	44.75	44.95@.80	44.87	261	2635
16....	44.75@.80	45.00	44.50	44.70@.75B	44.72	207	2591
17....	44.80	44.90	44.32	44.50@.32	44.42	302	2578
18....	44.40@.42	44.70	43.25	43.60@.25	43.42	285	2609
19....	43.90@44.00	44.25	43.85	44.02A@.00	44.00	279	2640
20....	44.10@.00	44.15	43.65	44.00@43.95	43.97	175	2550
23....	43.90@.85	44.10	43.50	43.70@.50	43.60	396	2637
24....	45.10@.10B	45.10	45.10	45.10B	45.10	333	2724
25....	Exchange Closed; Christmas						
26....	46.00@45.90	46.45	45.70	45.80@46.00	45.90	816	3033
27....	46.00	46.00	45.52	45.55@.80	45.67	460	3075
30....	45.55@.50	45.55	45.15	45.40@.55	45.47	543	2966
31....	45.50@.57	45.95	45.50	45.90@.80	45.85	353	3017

JULY 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
23....	47.75	47.80B	47.75	47.80B	47.80	1	1
24....	....	48.00B	....	48.00B	48.00	....	1
25....	....	48.40B	....	48.40B	48.40	....	1
26....	....	....	....	48.40N	48.40	....	1
29....	....	49.00B	....	49.00B	49.00	....	1
30....	....	....	....	49.00N	49.00	....	1

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	48.90A	48.90A	48.90	....	1
2....	....	....	48.80A	48.80A	48.80	....	1
3....	49.00	49.00	48.60A	48.75A	48.75	1	2
6....	48.60	48.70B	48.60	48.70B	48.70	3	3
7....	....	....	48.65A	48.65A	48.65	....	3
8....	....	48.95B	....	48.80B	48.80	....	3
9....	48.95	48.95	48.95	48.95	48.95	1	3
10....	....	49.35B	....	48.95N	48.95	....	3
13....	....	....	....	48.95N	48.95	....	3
14....	48.55@.40	48.70B	48.40	48.70B	48.70	2	3
15....	49.20	49.75	48.50	48.70A@.50	48.60	1	4
16....	....	49.10B	....	49.10B	49.10	2	4
17....	49.10	49.10	48.80	49.00A@48.80	48.90	1	5
20....	49.10	49.50B	49.10	49.47B	49.47	4	10
21....	49.50	49.50	48.70A	48.70A	48.70	5	12
22....	48.50	48.80	48.50	48.80	48.80	4	15
23....	49.10	49.10	49.10	49.10	49.10	1	16
24....	49.10	49.50	49.10	49.15A	49.15	7	19
27....	Exchange Closed; Memorial Day						
28....	49.10	49.10	49.05	49.10	49.10	3	19
29....	....	....	48.90A	49.00A	49.00	....	19
30....	....	....	48.90A	48.97A	48.97	....	19
31....	49.00	49.37	48.90	48.90A	48.90	11	25

LIVE HOG FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	....	49.00B	....	49.00B	49.00	....	25
4....	....	....	48.85A	48.90A	48.90	....	25
5....	....	....	48.85A	48.90N	48.90	....	25
6....	48.95	49.40	48.90	49.40	49.40	19	36
7....	49.50	49.50	49.00	49.30A@.00	49.15	2	37
10....	49.20	49.30B	49.20	49.30B	49.30	1	37
11....	49.30	49.55B	49.10A	49.45B	49.45	6	38
12....	49.50	49.50	49.50	49.50	49.50	1	39
13....	49.50	49.60	49.40	49.50	49.50	8	45
14....	49.50	49.65B	49.40	49.60B	49.60	13	54
17....	49.52	49.85	49.52	49.60	49.60	15	60
18....	49.47	49.50	49.35A	49.35A	49.35	11	66
19....	49.40	49.50	49.20	49.45	49.45	23	78
20....	48.90	48.90	48.90	48.90	48.90	2	79
21....	48.90@.70	48.90	48.15A	48.80	48.80	19	92
24....	48.50	48.50	47.80A	48.30	48.30	20	97
25....	48.50	48.90B	48.45A	48.90B	48.90	4	98
26....	48.55	48.80B	48.50A	48.80B	48.80	2	98
27....	48.20	48.85B	47.80	48.55B	48.55	23	111
28....	48.95	48.95	48.50A	48.50A	48.50	2	112

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	48.10	48.10	47.90A	47.90A	47.90	2	110
2....	47.75	47.75	47.00	47.70B	47.70	11	115
3....	47.30	47.60	47.15A	47.60	47.60	5	117
4....	Exchange Closed; Independence Day						
5....	47.60	47.60	47.60	47.60	47.60	2	117
8....	47.35	47.35	46.85	47.00	47.00	5	119
9....	46.75	46.95B	46.75	46.95B	46.95	4	120
10....	46.97	47.00	46.70	46.87B	46.87	15	126
11....	46.70	46.75B	46.00	46.75B	46.75	6	129
12....	46.00	46.30B	45.90	46.30B	46.30	15	138
15....	46.40@.50	46.50	46.20A	46.20A	46.20	6	137
16....	46.10	46.10	45.75	45.97B	45.97	7	140
17....	45.70	46.15B	45.70	46.15B	46.15	10	150
18....	45.90	46.00	45.90	46.00	46.00	4	149
19....	45.85	45.85	45.00A	45.00A	45.00	22	150
22....	45.25	45.40B	44.40	44.40	44.40	33	160
23....	44.50	44.90	44.50	44.90B	44.90	29	177
24....	44.72	44.72	44.00	44.47B	44.47	12	173
25....	44.25	44.37B	44.25	44.37B	44.37	....	173
26....	44.10	44.10	43.25	43.27B	43.27	9	172
29....	43.10	43.20	42.40	42.40	42.40	7	170
30....	42.00	42.50	42.00	42.45	42.45	25	181
31....	42.50	43.95	42.50	43.60A	43.60	36	167

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	44.00	44.35B	43.55A	44.35B	44.35	32	179
2....	43.85	44.45	43.85	44.45	44.45	7	179
5....	44.45@.50	44.75	43.90	44.30B	44.30	40	189
6....	44.30	44.30	43.80	43.90B	43.90	15	195
7....	43.90	44.05B	43.00	43.35	43.35	28	201
8....	43.35	43.35	42.90	43.30B	43.30	12	205
9....	43.00	43.00	42.72A	42.72A	42.72	18	208
12....	43.20	43.20	42.42	42.50A	42.50	24	219
13....	41.90@.80	42.05	41.20	41.60B	41.60	70	257
14....	41.35	42.45B	41.25	42.45B	42.45	46	272
15....	42.50	42.85	42.50	42.85@.60A	42.72	51	275
16....	42.00	42.30	42.00	42.12B	42.12	65	301
19....	41.75	41.90	40.80	41.40@.20A	41.30	63	318
20....	41.35	41.35	40.60	41.20	41.20	22	322
21....	41.25	41.67	41.20	41.67	41.67	33	329
22....	41.55	41.70	40.60	40.80@41.22	41.02	50	348
23....	41.40	41.40	40.90	41.40	41.40	13	355
26....	41.75@.40	41.75	40.90	41.30	41.30	30	361
27....	41.00	41.70	41.00	41.70@.20	41.45	64	383
28....	41.50	41.67	41.05A	41.30B@.45	41.37	36	392
29....	41.20	41.50	41.02	41.45B	41.45	50	407
30....	41.45	41.65	41.25	41.65	41.65	32	413

LIVE HOG FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	41.10	41.10	40.75	40.75	40.75	27	404
4....	40.70	41.35B	40.50	41.27B	41.27	30	424
5....	41.30	41.60B	41.00	41.00@.20B	41.10	31	415
6....	41.00	41.15	40.85A	41.10B	41.10	26	418
9....	40.70	40.85	40.45A	40.75B	40.75	25	418
10....	40.75	41.30B	40.75	41.10B	41.10	36	437
11....	41.05	41.25	40.85	41.25	41.25	23	445
12....	41.25	41.97	41.00A	41.70B	41.70	56	457
13....	41.70	41.95B	41.57A	41.70B	41.70	29	451
16....	41.90	42.17	41.65	42.17	42.17	56	470
17....	42.25	42.85	42.05A	42.57A	42.57	73	480
18....	42.75@.85	43.40B	42.55	43.37B	43.37	88	486
19....	42.95@.75	43.55	42.75	43.20	43.20	114	492
20....	43.00	43.50	43.00	43.50@.30A	43.40	28	501
23....	43.40@.25	44.35	43.25	44.05@.35	44.20	132	516
24....	43.00@.05	43.40	43.00	43.30	43.30	51	517
25....	43.17	43.17	42.70	42.90	42.90	43	529
26....	42.85	43.70	42.82	43.50	43.50	51	531
27....	43.35	43.45	43.00	43.25	43.25	23	516
30....	43.20	44.15B	43.17	43.90	43.90	48	519

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	44.00	44.50	43.80	44.02A	44.02	55	540
2....	44.25	44.60	44.05	44.50	44.50	40	524
3....	44.40	44.85	44.35A	44.55A	44.55	50	521
4....	44.50	44.50	44.07A	44.40A	44.40	24	513
7....	44.40	44.40	44.15	44.27B	44.27	31	522
8....	44.50	44.55	44.05	44.15	44.15	65	526
9....	44.15	44.20B	43.60	43.60	43.60	25	527
10....	43.65	43.90B	43.50	43.72B	43.72	24	525
11....	43.70	44.00	43.55	44.00@43.90A	43.95	57	533
14....	43.95@.75	44.35	43.65	44.00@43.85	43.92	139	548
15....	43.80	44.20	43.80	44.20	44.20	23	548
16....	44.00	44.35	44.00	44.35@.20	44.27	24	555
17....	44.25	44.30	43.85	44.00	44.00	44	569
18....	43.90	44.22	43.75	44.17B	44.17	69	559
21....	44.27	44.45	44.00A	44.45@.35A	44.40	56	582
22....	44.30	44.52	44.25A	44.40	44.40	39	588
23....	44.15	44.37	44.05A	44.32@.37	44.35	35	607
24....	44.10	44.37	44.10	44.15@.10	44.12	66	642
25....	44.05	44.17	43.60	43.60@.65	43.62	115	691
28....	43.65	43.70	43.10	43.12	43.12	116	702
29....	43.10	43.40B	42.75	42.90@.75	42.82	224	818
30....	43.15@.17	43.60	43.00	43.20	43.20	121	836
31....	43.30@.65	43.65	42.80	43.00@.05	43.02	143	894

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	42.85	43.77	42.80A	43.50@.55	43.52	80	925
4....	43.35	44.25	43.35	43.75@44.00	43.87	151	986
5....	44.05	44.45	43.95A	44.40@.35	44.37	116	992
6....	44.30	44.32	43.75	44.10	44.10	59	1010
7....	44.10	44.45B	43.75A	43.90@44.00	43.95	133	1015
8....	43.80	44.40	43.80	43.95A@.90	43.92	60	1033
11....	43.80	44.20	43.80	43.90@44.20	44.05	22	1039
12....	43.95	44.10	43.60	43.60@.70	43.65	86	1065
13....	43.55	43.70	42.80	42.90@.80	42.85	142	1123
14....	43.25	43.40	42.87	43.05@42.95	43.00	126	1136
15....	43.35	43.35	42.65	42.80A@.70	42.75	41	1143
18....	43.00	43.10	42.85	42.90	42.90	26	1144
19....	43.00	43.70	43.00	43.25@.20	43.22	54	1148
20....	43.50	43.67	43.10	43.20A@.10	43.15	69	1146
21....	43.27	43.60	43.00	43.30@.35B	43.32	249	1235
22....	43.50	43.50	43.30	43.40@.50	43.45	71	1230
25....	43.40	43.80	43.35	43.70A@.50	43.60	83	1240
26....	43.70	44.35	43.70	44.35@.15	44.25	207	1263
27....	44.20	44.50	44.10	44.50@.20	44.35	163	1317
28....	Exchange Closed; Thanksgiving Day						
29....	44.25	44.95	44.25	44.95@.70	44.82	86	1341

LIVE HOG FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	45.00@.40	45.40	44.70A	44.87A@.75	44.82	113	1345
3....	44.80	44.85	44.10	44.60@.40	44.50	132	1346
4....	44.75	44.95	44.50	44.70@.75	44.72	90	1372
5....	44.75	45.25	44.70A	45.10@.25	45.17	262	1402
6....	45.15@.20	45.20	44.20	44.50A@.40	44.45	108	1435
9....	44.50	45.50	44.50	45.45@.20	45.32	252	1462
10....	45.20@.05	45.25	44.55	44.70@.65	44.67	136	1437
11....	45.00	45.00	44.65A	44.80@.70A	44.75	72	1431
12....	44.50	45.10	44.20	44.70@.55	44.62	126	1439
13....	44.97	45.22	44.90	45.15	45.15	212	1516
16....	45.10	45.20	44.80	44.80@45.05	44.92	60	1521
17....	44.82@.75	45.00	44.60	44.70@.60	44.65	95	1541
18....	44.55@.50	45.00	44.05	44.20@.05	44.12	108	1557
19....	44.55@.70	44.80	44.35	44.37@.35	44.35	205	1541
20....	44.40	44.65B	44.10	44.27	44.27	154	1595
23....	44.25@.30	44.35	43.95	44.10@.20	44.15	206	1617
24....	45.65	45.65	45.65	45.65B	45.65	102	1701
25....	Exchange Closed; Christmas						
26....	46.65@.55	46.80	46.15	46.32B@.40	46.35	226	1716
27....	46.35@.25	46.35	45.85	45.95@.85	45.90	172	1715
30....	45.90	45.90	45.45	45.55@.45	45.50	97	1732
31....	45.60	46.05B	45.60	45.85@.70	45.77	171	1763

AUGUST 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
26....	48.00	48.00	47.90A	47.90A	47.90	1	1
27....	....	47.95B	47.85A	47.95B	47.95	....	1
28....	....	....	47.90A	47.90A	47.90	....	1

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	47.85A	47.85A	47.85	....	1
2....	....	....	47.60A	47.60A	47.60	....	1
3....	46.30	46.40B	46.20	46.40B	46.40	1	1
4....	Exchange Closed; Independence Day						
5....	46.00	46.00	45.25A	45.55A	45.55	1	2
8....	45.55	46.45	45.50A	46.45	46.45	3	3
9....	....	....	46.32A	46.32A	46.32	....	3
10....	....	....	....	46.32N	46.32	....	3
11....	....	....	46.30A	46.30A	46.30	....	3
12....	....	....	46.10A	46.20A	46.20	....	2
15....	....	....	46.15A	46.15A	46.15	....	2
16....	....	....	45.90A	45.90A	45.90	....	2
17....	....	....	45.80A	45.80A	45.80	....	2
18....	....	....	....	45.80N	45.80	....	2
19....	45.00	45.00	45.00	45.00	45.00	1	3
22....	....	....	44.30A	44.40A	44.40	....	3
23....	....	....	....	44.40N	44.40	....	3
24....	....	....	43.95A	43.95A	43.95	....	3
25....	....	....	43.80A	43.80A	43.80	....	3
26....	42.45	42.45	42.30A	42.30A	42.30	1	4
29....	42.30@.10	42.30	41.80A	41.80A	41.80	3	5
30....	....	....	41.55A	41.55A	41.55	....	5
31....	42.10	43.05B	42.10	43.05B	43.05	1	6

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	43.45	43.90B	43.40A	43.90B	43.90	7	11
2....	43.85	43.85	43.85	43.85	43.85	7	18
5....	43.50	43.90B	43.25A	43.25A	43.25	2	19
6....	....	....	42.10A	42.10A	42.10	....	19
7....	42.10	42.80	42.05A	42.15	42.15	5	19
8....	....	....	....	42.25B	42.25	....	19
9....	42.10	42.15B	42.00	42.00	42.00	2	19
12....	42.00	42.05B	42.00	42.00	42.00	1	19
13....	41.25	42.00	40.50A	40.55A	40.55	15	32
14....	40.35	40.75B	40.35	40.60B	40.60	3	32
15....	....	41.12B	....	41.12B	41.12	....	32
16....	....	41.20B	....	41.20B	41.20	....	32
19....	41.00	41.00	40.55A	40.57A	40.57	....	32
20....	40.80	41.20B	40.75A	40.75A	40.75	2	34
21....	41.00	41.40B	40.90	41.20	41.20	3	35
22....	41.45	41.45	40.55A	40.87B	40.87	8	41
23....	41.10	41.10	40.50A	40.50A	40.50	2	40
26....	41.30	41.30	40.40	40.40	40.40	7	40
27....	41.00	41.20B	40.65A	40.65A	40.65	5	40
28....	40.65	41.20	40.65	40.75A	40.75	26	59
29....	40.60	41.15	40.60	40.80A	40.80	11	54
30....	40.80	40.95	40.60	40.90A	40.90	13	64

LIVE HOG FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	40.85	40.85	40.35	40.35	40.35	15	70
4....	40.35	40.90B	40.35	40.87B	40.87	11	71
5....	41.00	41.40B	40.82A	40.82A	40.82	2	72
6....	41.00	41.00	40.70A	40.70A	40.70	11	82
9....	40.40	40.75B	40.40	40.72B	40.72	3	80
10....	40.60	40.95	40.60	40.95	40.95	9	84
11....	40.95	41.05	40.65A	40.65A	40.65	13	90
12....	40.60@.95	41.80B	40.60	41.30B	41.30	19	82
13....	41.25	41.80B	41.15	41.67B	41.67	26	84
16....	41.75	41.82B	41.25	41.82B	41.82	8	86
17....	41.85	42.50	41.80	42.15	42.15	12	92
18....	42.50@.60	42.85	42.10A	42.35B	42.35	11	94
19....	42.50	42.50	42.50	42.50	42.50	1	94
20....	42.40	42.80	42.40	42.50	42.50	17	103
23....	42.50	43.40	42.35	42.70A@.60	42.65	31	111
24....	42.50	42.65B	42.10A	42.65B	42.65	20	114
25....	43.00	43.00	42.50A	42.60	42.60	12	118
26....	42.70	42.90	42.47A	42.75A	42.75	4	118
27....	42.45	42.60B	42.10A	42.40A	42.40	....	120
30....	42.85	43.25	42.20A	42.40A	42.40	16	121

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	43.00	43.50B	42.50	42.80@.50	42.65	37	125
2....	43.00	43.25	42.60A	42.70A	42.70	10	121
3....	43.22	43.50	43.10A	43.15A	43.15	5	125
4....	43.15	43.15	42.70A	43.00A	43.00	1	126
7....	43.00	43.20B	42.80A	42.85A	42.85	3	122
8....	43.25	43.30B	43.10	43.10	43.10	8	126
9....	43.10	43.15	42.55A	42.55A	42.55	14	133
10....	42.60	43.00B	42.60	42.80B	42.80	2	135
11....	42.85	43.00	42.75	42.85	42.85	17	138
14....	42.90	43.15	42.75A	43.00B	43.00	14	142
15....	43.20	43.45B	43.20	43.20A	43.20	2	142
16....	43.20	43.45B	43.20	43.37B	43.37	3	144
17....	43.45	43.47	43.15A	43.15A	43.15	2	145
18....	43.00	43.00	42.50	42.50	42.50	6	147
21....	42.65	43.25	42.65	42.90A	42.90	7	150
22....	43.50	43.50	43.00	43.40@.10A	43.25	13	163
23....	43.30	43.30	42.80A	43.00B	43.00	8	165
24....	42.95	43.10	42.92	42.95A	42.95	13	165
25....	43.00	43.00	42.80A	42.80A	42.80	13	157
28....	42.75	42.90	42.55	42.70A	42.70	24	152
29....	42.70	42.80B	42.40	42.55@.70	42.62	29	164
30....	42.65	42.92	42.50	42.55A	42.55	28	170
31....	42.75@.70	42.75	42.30A	42.30A	42.30	6	171

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	42.05	42.80	42.05	42.37A	42.37	6	172
4....	42.05@41.90	42.85	41.90	42.60A@.40	42.50	28	175
5....	42.85	42.85	42.55	42.70	42.70	10	173
6....	42.57	42.80B	42.55A	42.75	42.75	7	175
7....	42.65	42.85B	42.65	42.85B	42.85	4	175
8....	42.75	43.12	42.72	42.90A	42.90	24	183
11....	42.85	42.85	42.82	42.82	42.82	2	183
12....	42.85	42.95	42.60	42.82A	42.82	23	191
13....	42.80	42.80	42.10	42.15	42.15	24	204
14....	42.50	42.52	42.20	42.22A	42.22	46	210
15....	42.30	42.35	41.50	41.52B	41.52	30	209
18....	41.50	41.90B	41.50	41.80B	41.80	4	208
19....	42.00	42.35	42.00	42.10A	42.10	9	205
20....	42.30	42.50	42.00A	42.20A	42.20	3	206
21....	42.55	42.80B	42.30	42.80B	42.80	14	216
22....	42.40	42.72	42.25	42.35B	42.35	59	253
25....	42.60	42.90	42.50A	42.70A	42.70	9	261
26....	42.80	43.65B	42.80	43.20	43.20	152	326
27....	43.40	43.72	43.20	43.25A	43.25	12	328
28....	Exchange Closed; Thanksgiving Day						
29....	43.62	43.90	43.45A	43.50@.45A	43.47	42	334

LIVE HOG FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	43.95	43.95	43.60	43.60	43.60	44	350
3....	43.50@.45	43.70	43.30A	43.32A	43.32	40	372
4....	43.50@.62	43.90	43.50	43.50@.70B	43.60	39	391
5....	43.90@44.00	44.00	43.65	43.65	43.65	175	429
6....	43.70@.80	43.80	43.30	43.30@.50B	43.40	44	448
9....	42.85	44.65	42.85	44.00@43.90	43.95	84	478
10....	44.10@.30	44.30	43.60	43.90A	43.90	56	483
11....	44.00@.10	44.10	43.55A	43.65A	43.65	38	501
12....	43.80	44.10B	43.40	43.70A@.60	43.65	68	555
13....	43.75	44.10	43.75	44.10@43.85	43.97	42	566
16....	44.25	44.30B	43.80	44.05@43.80	43.92	89	602
17....	43.95	44.00	43.60	43.85@.60	43.72	72	650
18....	43.50	44.10	43.20	43.25@.20	43.22	96	677
19....	43.57	43.75	43.40	43.40@.55	43.47	197	651
20....	43.60	43.60	43.02A	43.40@.47	43.45	130	693
23....	43.30	43.35	43.00	43.10@.30	43.20	80	685
24....	44.70@.70B	44.70	44.70	44.70B	44.70	68	732
25....	Exchange Closed; Christmas						
26....	45.00@.20	45.42	44.80	44.85A	44.85	134	763
27....	45.00	45.00	44.55A	44.75B@.80	44.77	56	761
30....	44.75	44.75	44.50	44.60@.50	44.55	98	787
31....	44.52	45.07	44.52	44.85@.75A	44.80	110	785
30....	41.00	41.00	40.00A	40.00A	40.00	1	1
31....	....	40.90B	....	40.87B	40.87	....	1

OCTOBER 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	40.95B	....	40.90B	40.90	....	1
2....	40.95@41.00	41.20B	40.85A	41.15B	41.15	6	5
5....	....	41.80B	41.10A	41.10A	41.10	....	5
6....	41.10	41.10	40.80A	41.02A	41.02	1	5
7....	....	40.95B	40.75	40.95B	40.95	1	5
8....	....	....	40.65A	40.65A	40.65	....	5
9....	40.00	40.00	40.00	40.00	40.00	1	6
12....	40.00	40.05B	39.50A	39.60A	39.60	2	7
13....	39.00	39.30B	38.90	39.30B	39.30	5	10
14....	38.90	39.25B	38.90	39.25B	39.25	1	11
15....	39.30@.35	39.40B	39.10A	39.10A	39.10	6	13
16....	39.10	39.60B	39.05	39.35B	39.35	4	15
19....	39.00	39.50B	39.00	39.50B	39.50	7	20
20....	....	....	39.15A	39.15A	39.15	2	22
21....	38.90	39.20B	38.85A	39.15B	39.15	2	24
22....	38.95	38.97	38.75	38.95B	38.95	5	27
23....	....	39.10B	38.70A	38.80A	38.80	....	26
26....	....	....	38.65A	38.80N	38.80	....	26
27....	38.80	38.90	38.80	38.90	38.90	6	31
28....	38.90	38.95	38.85A	38.85A	38.85	3	31
29....	38.82	38.85B	38.80	38.85B	38.85	4	32
30....	38.85	38.85	38.80	38.85	38.85	3	32

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	38.90	38.90	38.25	38.25	38.25	27	46
4....	38.12	38.25B	38.07	38.25B	38.25	4	46
5....	38.25	38.25	38.25	38.25	38.25	1	47
6....	38.25	38.30	38.25	38.27A	38.27	1	47
9....	38.25	38.50	38.25	38.37A	38.37	7	48
10....	38.30	39.10B	38.30	38.70A	38.70	7	51
11....	....	....	38.55A	38.57A	38.57	....	51
12....	38.30	39.25	38.30	38.95A	38.95	13	62
13....	38.95	39.10B	38.80A	38.95	38.95	1	63
16....	38.85@.80	38.85	38.65A	38.80	38.80	12	52
17....	39.60	39.60	38.65A	38.95A	38.95	1	53
18....	39.40	39.40	39.40	39.40	39.40	1	52
19....	39.50	39.55B	39.50	39.55B	39.55	4	56
20....	39.60	39.70B	39.60	39.70B	39.70	7	59
23....	39.75	39.95B	39.20	39.30A	39.30	13	60
24....	39.20	39.75B	39.10A	39.65B	39.65	3	60
25....	39.65	39.65	39.15A	39.15A	39.15	2	61
26....	39.30	39.95B	39.30	39.70B	39.70	3	58
27....	39.90	39.90	39.80A	39.90	39.90	1	59
30....	40.00	40.40B	39.70A	40.30B	40.30	1	60

LIVE HOG FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	40.05	40.45B	40.00	40.30B	40.30	6	63
2....	40.30	40.30	39.80A	39.95A	39.95	6	62
3....	40.50	40.50	40.45A	40.45A	40.45	1	63
4....	40.40	40.40	40.20A	40.20A	40.20	1	63
7....	40.35	40.35	40.32A	40.32A	40.32	2	65
8....	40.40	40.45B	39.70A	39.70A	39.70	4	67
9....	39.90	40.20B	39.55A	39.55A	39.55	1	68
10....	....	39.65B	39.52A	39.65B	39.65	....	67
11....	40.00	40.00	39.75	39.80B	39.80	4	68
14....	39.80	39.90B	39.77A	39.77A	39.77	11	71
15....	39.70	39.95	39.70	39.95	39.95	9	79
16....	40.00	40.45B	40.00	40.17B	40.17	3	79
17....	40.30	40.32	40.00A	40.15A	40.15	2	80
18....	40.25	40.25	39.95A	40.15A	40.15	1	80
21....	40.40	40.40	39.80	40.25B	40.25	8	84
22....	40.15	40.30B	40.15	40.15	40.15	3	85
23....	40.25	40.25	40.10A	40.10A	40.10	1	85
24....	40.20	40.20	39.75	39.80@.75	39.77	12	96
25....	39.75	40.10	39.60	39.97	39.97	12	96
28....	39.65	39.85	39.25	39.57B	39.57	4	98
29....	39.60	39.60	39.30	39.50B	39.50	4	101
30....	39.50	40.40B	39.50	40.30A	40.30	14	105
31....	40.15	40.15	39.40	39.90B	39.90	3	106

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	39.97	39.97	39.55	39.77A	39.77	11	111
4....	39.40	39.90	39.20A	39.80A	39.80	4	111
5....	40.05	40.05	39.75	39.80B	39.80	52	136
6....	39.85	40.00B	39.65	39.90A	39.90	9	142
7....	39.70	40.00B	39.45A	39.85B	39.85	1	143
8....	39.97	40.05	39.50A	39.50A	39.50	15	157
11....	39.90	39.90	39.45A	39.55A	39.55	2	159
12....	39.95	39.95	39.55A	39.75B	39.75	36	165
13....	39.80	39.90B	39.25	39.47	39.47	19	177
14....	39.50	39.65B	39.10A	39.10A	39.10	5	182
15....	39.20	39.45	39.15A	39.15A	39.15	9	186
18....	39.40	39.40	39.20A	39.30B	39.30	2	187
19....	39.50@.60	39.80	39.40	39.60	39.60	16	192
20....	39.75	39.75	39.40A	39.40A	39.40	15	202
21....	39.75	39.75	39.35	39.50B	39.50	13	203
22....	39.60	39.80	39.60	39.70A	39.70	9	204
25....	39.65	40.00	39.60	39.65A	39.65	25	217
26....	40.00	40.42	39.95	40.20A	40.20	23	224
27....	40.10	40.80	39.90	40.25A	40.25	27	241
28....	Exchange Closed; Thanksgiving Day						
29....	40.60	40.65	40.40	40.45	40.45	12	245

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	40.75	40.75	40.25	40.35@.30	40.32	62	278
3....	40.30	40.30	40.10	40.15B	40.15	5	282
4....	40.25	40.50	40.20	40.40B	40.40	14	285
5....	40.50	40.75	40.30A	40.55A	40.55	46	276
6....	40.60	40.60	40.12	40.20A	40.20	5	280
9....	40.20	40.95	40.05A	40.70A	40.70	28	276
10....	40.70@.80	40.80	40.12	40.40@.20A	40.30	11	280
11....	40.30	40.40B	40.10A	40.10A	40.10	6	279
12....	40.20	40.35	40.02A	40.15A	40.15	4	276
13....	40.40	40.45	40.40	40.45	40.45	15	275
16....	40.50	40.50	40.20A	40.20A	40.20	1	276
17....	40.35@.37	40.37	40.05A	40.15A	40.15	21	297
18....	40.05	40.35	40.00	40.05A@.00	40.02	50	313
19....	40.00	40.55	40.00	40.25A	40.25	34	333
20....	40.20	40.25	40.05A	40.10	40.10	10	300
23....	40.30	40.40B	40.10	40.12A	40.12	34	312
24....	41.25@.62	41.62	41.25	41.62B	41.62	44	308
25....	Exchange Closed; Christmas						
26....	42.50	42.60	41.90	41.95	41.95	51	308
27....	41.75	42.05	41.40	41.65A	41.65	19	311
30....	41.65	41.67B	41.55	41.60	41.60	14	314
31....	41.60	41.97	41.55	41.97	41.97	4	316

LIVE HOG FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
22....	....	....	....	40.00N	40.00	....	....
23....	....	41.00B	39.90A	41.00B	41.00	....	....
26....	....	41.50B	40.75A	40.75A	40.75	1	1
27....	....	....	40.70A	40.70A	40.70	....	1
28....	40.65	40.67	40.65	40.67	40.67	2	1
29....	....	....	40.25A	40.25A	40.25	....	1
30....	....	....	40.00A	40.00A	40.00	....	1

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	39.90	40.00	38.75A	38.75A	38.75	3	2
4....	38.75	38.75	38.37A	38.45A	38.45	1	2
5....	38.50	38.50	38.50	38.50	38.50	1	2
6....	38.50	38.65B	38.50	38.65B	38.65	....	2
9....	....	38.75B	....	38.75B	38.75	1	3
10....	39.60	39.75B	39.00A	39.00A	39.00	....	3
11....	....	....	38.95A	38.97A	38.97	1	3
12....	39.35	39.35	39.35	39.35	39.35	1	3
13....	....	39.50B	....	39.50B	39.50	....	3
16....	....	....	39.30A	39.30A	39.30	....	3
17....	39.30	39.70B	39.30	39.32B	39.32	....	3
18....	....	39.70B	...	39.70B	39.70	....	3
19....	40.00	40.00	39.70	39.70	39.70	17	19
20....	39.80	40.40B	39.80	40.30B	40.30	7	26
23....	40.65	40.65	40.00	40.50	40.50	14	32
24....	....	40.55B	40.40A	40.55B	40.55	....	32
25....	....	....	....	40.55N	40.55	....	32
26....	39.90@40.50B	40.60B	39.90	39.90@40.50B	40.20	....	32
27....	....	40.50B	....	40.50B	40.50	2	34
30....	40.50	41.90B	40.50	41.55B	41.55	7	39

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	41.95B	....	41.75B	41.75	....	37
2....	....	....	....	41.75N	41.75	....	37
3....	....	41.90B	....	41.90B	41.90	....	37
4....	....	....	41.80A	41.90N	41.90	....	37
7....	41.40	41.90B	41.40	41.90B	41.90	3	38
8....	....	....	41.75A	41.75A	41.75	...	38
9....	41.45	41.45	41.00	41.20A	41.20	5	40
10....	41.15@.20	41.35B	41.15	41.35B	41.35	3	40
11....	....	.	41.30A	41.30A	41.30	....	40
14....	....	....	41.20A	41.20A	41.20	....	40
15....	....	....	....	41.20N	41.20	....	40
16....	....	41.25B	....	41.25B	41.25	....	40
17....	41.25	41.25	41.25	41.25	41.25	1	41
18....	....	...	41.15A	41.22A	41.22	....	41
21....	41.30	41.45B	41.00	41.45B	41.45	2	41
22....	....	....	....	41.45N	41.45	....	41
23....	....	....	....	41.45N	41.45	....	41
24....	41.25	41.40B	41.25	41.40B	41.40	1	41
25....	41.00	41.45B	41.00	41.45B	41.45	5	41
28....	....	....	41.25A	41.25A	41.25	....	41
29....	40.50	40.95B	40.10	40.90A@.10	40.50	8	47
30....	41.00	41.00	41.00	41.00	41.00	6	47
31....	41.00	41.00	40.90A	40.95	40.95	2	47

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	40.75	40.85B	40.75	40.85B	40.85	1	46
4....	40.75	40.95	40.75	40.95	40.95	2	47
5....	41.00	41.00	40.75A	40.97A	40.97	1	47
6....	....	....	40.90A	40.97N	40.97	.	42
7....	....	....	....	40.97N	40.97	....	42
8....	....	....	....	40.97N	40.97	....	42
11....	....	....	40.65A	40.97N	40.97	....	42
12....	....	....	40.50A	40.95A	40.95	....	42
13....	....	....	....	40.95N	40.95	....	42
14....	41.00	41.00	40.60A	40.97A	40.97	1	42
15....	40.55	40.70B	40.10	40.70B	40.70	6	47
18....	....	40.75B	40.50A	40.72B	40.72	1	49
19....	....	40.85B	....	40.72N	40.72	...	49
20....	40.72	40.72	40.72	40.72	40.72	1	49
21....	40.40	40.45B	40.20	40.45B	40.45	5	49
22....	40.75	40.75	40.75	40.75	40.75	5	49
25....	40.75	40.90	40.60A	40.60A	40.60	5	50
26....	40.90	41.35B	40.90	41.35B	41.35	10	55
27....	41.10	41.25	40.75	41.02A	41.02	9	57
28....	Exchange Closed; Thanksgiving Day						
29....	41.25@.30	41.40	41.15A	41.40	41.40	5	57

LIVE HOG FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	41.45@.80	41.80	41.25A	41.25A	41.25	11	60
3....	41.20	41.20	41.10A	41.10A	41.10	4	61
4....	41.40	41.40	41.40	41.40	41.40	2	64
5....	41.40	41.70B	41.40	41.70B	41.70	4	64
6....	41.70	41.70	41.65	41.65	41.65	8	69
9....	41.70	41.85B	41.30A	41.85B	41.85	9	69
10....	41.75	41.85	41.60A	41.75A	41.75	8	74
11....	41.75	41.75	41.05A	41.05A	41.05	3	77
12....	41.15	41.25B	41.15	41.15	41.15	6	77
13....	41.15	41.35B	41.15	41.35B	41.35	5	82
16....	41.25	41.40B	41.17A	41.17A	41.17	3	83
17....	41.17	41.25B	41.10A	41.25B	41.25	1	83
18....	41.05	41.10B	41.05	41.10B	41.10	1	84
19....	41.30@.50	41.50	41.30	41.30A	41.30	4	85
20....	41.25	41.50B	41.20A	41.50B	41.50	4	83
23....	....	....	41.40A	41.40A	41.40	....	83
24....	41.90@42.00	42.90	41.90	42.90B	42.90	45	105
25....	Exchange Closed; Christmas						
26....	43.00@.10	43.30	43.00	43.15A	43.15	26	121
27....	42.90	42.95	42.80	42.85	42.85	18	124
30....	43.00@.10	43.10	42.30A	42.45	42.45	7	127
31....	42.45	42.50	42.40	42.50	42.50	3	126

FEBRUARY 1987 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
23....	40.50	40.50	40.50	40.50	40.50	1	1
24....	....	40.55B	40.45A	40.55B	40.55	....	1
25....	....	....	....	40.55N	40.55	....	1
28....	....	....	40.45A	40.55N	40.55	....	1
29....	....	41.00B	....	41.00B	41.00	....	1
30....	....	....	....	41.00N	41.00	....	1
31....	....	....	40.90A	40.90A	40.90	....	1

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	40.75	40.77	40.75	40.77	40.77	2	1
4....	....	....	....	40.77N	40.77	....	6
5....	....	41.00B	....	41.00B	41.00	....	[illegible]
6....	....	....	....	41.00N	41.00	....	1
7....	....	....	....	41.00N	41.00	....	1
8....	....	....	....	41.00N	41.00	....	1
11....	....	....	....	41.00N	41.00	....	1
12....	....	....	....	41.00N	41.00	....	1
13....	....	....	....	41.00N	41.00	....	1
14....	....	....	....	41.00N	41.00	....	1
15....	41.00	41.00	40.40A	40.47A	40.47	4	2
18....	....	40.65B	....	40.65B	40.65	....	2
19....	....	40.80B	....	40.80B	40.80	....	2
20....	40.80	40.80	40.80	40.80	40.80	1	3
21....	40.50	40.50	40.47	40.47	40.47	2	2
22....	....	40.60B	....	40.60B	40.60	....	2
25....	40.60	40.70B	40.60	40.70B	40.70	1	3
26....	40.75	41.00	40.75	41.00	41.00	3	4
27....	....	41.20B	....	41.20B	41.20	....	4
28....	Exchange Closed, Thanksgiving Day						
29....	41.20	41.65B	41.20	41.65B	41.65	1	5

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	41.75	41.75	41.40A	41.40A	41.40	1	5
3....	....	....	41.10A	41.40N	41.40	....	5
4....	....	41.45B	....	41.45B	41.45	....	5
5....	41.45	41.65B	41.45	41.65B	41.65	2	6
6....	....	....	41.47A	41.65N	41.65	....	5
9....	41.70	41.80B	41.30A	41.80B	41.80	2	7
10....	....	....	41.50A	41.50A	41.50	....	7
11....	....	....	41.35A	41.45A	41.45	....	7
12....	41.45	41.45	41.42	41.42	41.42	2	8
13....	....	41.50B	....	41.50B	41.50	....	7
16....	41.50	41.50	41.47A	41.47A	41.47	1	8
17....	41.47	41.47	41.47	41.47	41.47	1	9
18....	41.47	41.47	41.47	41.47	41.47	....	9
19....	41.50	41.57B	41.50	41.57B	41.57	....	9
20....	....	....	....	41.57N	41.57	1	10
23....	41.52	41.52	41.35A	41.35A	41.35	12	11
24....	41.75@42.00	42.85B	41.75	42.85B	42.85	4	14
25....	Exchange Closed; Christmas						
26....	43.60	43.60	43.40A	43.40A	43.40	2	14
27....	....	....	43.30A	43.37A	43.37	....	13
30....	....	....	43.30A	43.30A	43.30	....	13
31....	43.35	43.35	43.30	43.30	43.30	2	14

LIVE HOG FUTURES PRICES
APRIL 1987 FUTURES CONTRACT
IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
23....	40.50	40.50	40.20A	40.20A	40.20	....	....
24....	....	41.50B	....	41.47B	41.47	1	1
26....	41.60	41.75B	41.00A	41.00A	41.00	3	1
25....	Exchange Closed; Christmas						
27....	....	41.40B	....	41.25B	41.25	....	1
30....	....	....	41.20A	41.20A	41.20	....	1
31....	41.25	41.25	41.17A	41.25	41.25	3	3

LIVE HOG FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	5,296	5,058	10,960	6,488	....	6,239	5,203	....	7,660	6,331	....
2	4,368	....	....	12,121	5,288	....	6,462	3,083	Closed	7,074	....	5,862
3	7,227	....	....	7,526	11,062	7,016	3,978	....	5,561	7,588	....	8,649
4	4,882	7,926	6,532	8,120	....	10,507	Closed	....	6,138	4,713	6,488	7,300
5	....	8,753	6,090	Closed	....	7,394	4,699	6,726	4,707	....	8,885	9,206
6	....	12,572	11,125	....	7,759	7,342	....	5,102	3,924	....	8,607	8,933
7	6,157	7,592	6,479	....	5,257	5,866	....	6,782	....	4,447	7,191	....
8	12,274	4,730	7,829	7,469	7,236	....	6,704	5,959	....	8,166	6,277	....
9	9,174	....	....	6,031	6,229	....	4,615	7,583	5,297	6,597	....	8,128
10	4,742	....	....	6,431	7,227	5,147	4,527	....	5,424	6,547	....	11,253
11	3,314	3,855	4,552	7,239	....	4,758	8,151	....	5,629	8,119	3,434	5,875
12	....	8,051	7,178	7,589	....	5,076	5,343	4,267	9,393	....	6,354	8,189
13	....	6,175	9,287	....	6,156	5,104	....	6,287	5,995	....	8,832	5,333
14	9,472	4,000	9,946	....	6,858	6,852	....	6,072	....	7,642	7,240	....
15	9,290	4,244	13,500	6,625	8,525	....	5,761	6,192	....	6,698	6,221	....
16	11,032	....	....	7,837	6,543	....	7,631	5,565	6,761	7,868	....	6,216
17	7,045	....	....	5,300	5,367	5,115	6,876	....	9,948	6,786	....	8,860
18	3,446	Closed	6,240	4,320	....	6,742	4,787	....	7,778	6,453	5,101	11,040
19	....	8,091	7,268	4,021	....	5,745	5,502	7,288	9,804	....	8,375	8,013
20	....	7,750	4,970	....	8,156	12,445	....	5,434	6,400	....	6,625	6,229
21	6,354	3,529	3,693	....	7,745	8,627	....	4,923	....	6,576	9,570	....
22	8,772	5,202	6,157	7,839	8,231	....	6,841	6,215	....	5,761	5,636	....
23	5,887	....	....	6,171	8,910	....	6,496	3,639	6,797	5,167	....	3,547
24	8,181	....	....	7,279	5,817	11,509	5,944	....	8,838	4,613	....	3,646
25	3,941	10,302	7,371	5,154	....	7,985	4,539	....	6,571	6,850	7,166	Closed
26	....	7,360	9,874	3,196	....	7,254	7,988	4,566	8,995	....	8,486	7,051
27	....	6,875	10,635	....	Closed	7,873	....	6,918	4,475	....	9,163	3,284
28	7,847	5,980	6,344	....	6,084	3,531	....	5,453	....	6,043	Closed	....
29	6,943	....	9,991	4,772	7,124	....	6,829	4,221	....	7,034	6,258	....
30	7,365	....	....	5,708	7,534	....	6,321	2,692	7,644	10,167	....	3,839
31	7,254	....	....	....	6,648	....	8,296	....	....	8,265	....	2,982
Total	154,967	128,283	160,219	141,708	156,244	141,888	134,749	120,150	136,077	156,841	145,240	143,495
Average	7,044	6,752	7,629	6,748	7,102	7,094	6,125	5,461	6,804	6,819	7,262	6,833

LIVE HOG FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	29,741	27,936	25,744	23,911	....	24,193	18,328	....	17,998	25,836	....
2	24,298	....	....	24,949	23,968	....	23,354	18,217	Closed	18,405	....	27,795
3	24,530	....	....	24,985	24,489	23,332	23,289	....	19,643	18,804	....	27,196
4	24,872	29,933	27,731	24,621	....	22,846	Closed	....	19,940	19,159	26,910	28,091
5	....	30,752	27,798	Closed	....	22,602	23,265	18,171	20,482	....	26,816	28,143
6	....	30,278	28,699	....	23,759	22,433	....	18,550	20,875	....	26,826	27,469
7	24,768	29,660	28,653	....	23,907	22,558	....	18,477	....	19,321	27,674	....
8	25,043	29,574	28,743	24,599	23,946	....	23,225	18,513	....	19,473	28,254	....
9	25,228	....	....	24,654	24,620	....	22,831	18,557	20,575	19,704	....	26,997
10	25,319	....	....	25,068	24,517	22,581	22,534	....	20,812	19,811	....	26,121
11	25,704	29,714	29,325	25,136	....	22,796	21,842	....	20,933	20,254	26,464	26,323
12	....	30,092	29,517	24,745	....	22,674	21,963	18,602	20,012	....	28,446	26,033
13	....	30,514	28,846	....	23,797	22,899	....	18,433	19,902	....	28,029	25,894
14	25,824	30,669	27,885	....	23,800	23,061	....	18,739	....	20,477	28,007	....
15	26,388	30,801	26,981	24,337	23,798	....	20,982	19,145	....	20,224	28,022	....
16	26,511	....	....	24,174	23,665	....	21,221	19,267	19,975	21,469	....	25,825
17	26,278	....	....	23,843	24,261	22,832	20,494	....	19,169	22,242	....	24,815
18	26,501	Closed	26,234	23,964	....	23,186	19,690	....	19,152	22,400	27,837	24,791
19	....	29,781	25,763	23,856	....	23,205	19,697	19,051	19,002	....	28,099	23,436
20	....	28,332	25,060	....	24,482	24,206	....	18,638	19,569	....	27,858	21,832
21	26,774	28,749	24,777	....	24,330	24,429	....	18,805	....	23,420	28,285	....
22	26,933	28,701	25,449	23,633	23,979	....	19,333	18,382	....	23,526	28,094	....
23	26,941	....	....	23,647	24,142	....	19,488	18,547	19,829	23,435	....	21,468
24	27,785	....	....	23,587	24,543	25,025	19,608	....	20,285	23,682	....	21,609
25	27,847	28,202	25,790	23,494	....	25,199	18,853	....	19,683	23,965	28,187	Closed
26	....	27,885	26,134	23,310	....	25,130	18,626	18,993	18,977	....	29,174	22,454
27	....	27,548	26,501	....	Closed	25,100	....	19,790	18,783	....	28,142	22,125
28	28,673	27,827	26,081	....	24,769	24,807	....	20,272	....	24,179	Closed	....
29	29,133	....	25,738	23,192	23,654	....	18,415	20,214	....	24,086	27,912	....
30	29,694	....	....	23,673	23,164	....	18,128	19,984	18,390	24,561	....	21,815
31	29,917	....	....	....	22,919	....	18,289	....	....	25,447	....	21,680
Average	26,589	29,408	27,126	24,248	24,019	23,545	20,878	18,894	19,799	21,567	27,844	24,863

LIVE HOG FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			2			4	2				
2				11			7		Closed	1		5
3				22		29				1		5
4		6				62	Closed					7
5		16		Closed		68		1				13
6		10				98		2				
7								3				
8				6			3	4				
9				12			4					3
10				15		9	6					9
11		4		22		20	7					7
12		10		22		16		1				10
13		10				15						
14		2										
15				3			1	1		1		
16				2			2			2		3
17				5		6	2			6		9
18		Closed		9		12	2					2
19		2				13						5
20		10				5						
21		7								1		
22				3						4		
23				2			3			1		8
24				1		1						
25		4				6	2					Closed
26		23				5						32
27		17			Closed	6		1				
28		6						1		8	Closed	
29				2			2	2				
30							5			1		32
31							3			2		
Total		127		139		371	53	18		28		150

1985 DAILY HOG RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Pigs

JANUARY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	Closed								
2...	1958	379	2368	3604	1234	3275	2822	13682	20786
3...	2836	704	4453	3865	1622	5384	3695	20223	30745
4...	2701	323	2979	3147	2062	3796	3498	15805	22819
5...	....	....	....	....	....	....	....	....	....
6...	....	....	....	....	....	....	....	....	....
7...	3277	1416	4048	5625	3544	4839	3127	22599	32438
8...	3221	845	2265	3851	2799	3272	3615	16647	25809
9...	2472	965	2995	5119	2830	4281	3533	19723	29324
10...	3097	518	2797	4520	1261	4516	3709	17321	26888
11...	1939	164	1476	2753	1733	2954	2656	11736	17456
12...	....	....	....	....	....	....	....	....	....
13...	....	....	....	....	....	....	....	....	....
14...	2602	1013	2972	4201	2606	4249	3132	18173	27127
15...	2259	905	2541	4008	1937	3829	3638	16858	25457
16...	3182	763	2993	4207	1851	3816	3193	16823	25121
17...	2253	580	2472	3351	1571	2939	3645	14558	21948
18...	2189	567	2059	2861	1796	3200	3025	13508	19506
19...	....	....	....	....	....	....	....	....	....
20...	....	....	....	....	....	....	....	....	....
21...	433	533	1906	1524	1791	3187	2092	11033	16644
22...	2536	882	1987	3521	1798	3296	2388	13872	20815
23...	3104	690	1875	3222	2042	3862	2907	14598	22472
24...	2924	1066	2268	3508	2064	4603	3445	16954	26816
25...	1679	287	3266	3496	1583	4224	2762	15618	20902
26...	....	....	....	....	....	....	....	....	....
27...	....	....	....	....	....	....	....	....	....
28...	3110	1392	3003	3889	2294	4616	2805	17999	27558
29...	3661	779	2560	3758	1558	3452	3712	15821	25047
30...	2616	715	3449	3507	1663	5395	3026	17755	26822
31...	1986	189	1917	2715	657	2643	2596	10717	16139

FEBRUARY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	1222	283	1729	2369	923	2630	2461	10395	14733
2...	....	....	....	....	....	....	....	....	....
3...	....	....	....	....	....	....	....	....	....
4...	2867	1057	2698	2863	2497	4312	2852	16279	23794
5...	3012	387	960	3085	1660	3280	3099	12471	20358
6...	2152	808	2255	3809	1761	3670	2913	15216	23671
7...	2557	804	2711	4586	2158	2923	3931	17113	24618
8...	1673	492	2345	3436	1278	3060	2343	12954	17670
9...	....	....	....	....	....	....	....	....	....
10...	....	....	....	....	....	....	....	....	....
11...	1947	529	2227	2496	1042	3924	2777	12995	20893
12...	1923	365	2801	2191	1803	3971	3373	14504	22064
13...	1251	899	3386	3525	1922	3492	2403	15627	22603
14...	2606	842	2900	4256	2460	3446	2968	16872	23839
15...	1711	491	2173	4112	2100	3405	2570	14851	21110
16...	....	....	....	....	....	....	....	....	....
17...	....	....	....	....	....	....	....	....	....
18...	3505	979	3152	4551	2113	3740	2246	16781	25915
19...	3329	1178	2474	4367	2588	3092	3279	16978	24962
20...	2726	829	1747	3417	1659	2975	2971	13598	21603
21...	3155	882	2421	3996	1819	3752	3290	16160	24581
22...	2392	322	2823	2593	1454	3982	2708	13882	20661
23...	....	....	....	....	....	....	....	....	....
24...	....	....	....	....	....	....	....	....	....
25...	3627	694	2878	3408	2284	4845	2664	16773	26607
26...	3431	581	2170	3714	1888	4137	3746	16236	23827
27...	2464	441	1978	3548	2247	2521	2584	13319	20022
28...	2412	1276	2925	4632	1765	5033	3746	19377	28994
29...	....	....	....	....	....	....	....	....	....
30...	....	....	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....	....	....

MARCH

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	2304	379	2087	3922	1707	3637	2622	14354	19999
2...	....	....	....	....	....	....	....	....	....
3...	....	....	....	....	....	....	....	....	....
4...	2485	977	2028	3969	1923	2674	98	11689	16961
5...	2259	981	2656	3626	2416	5144	2107	16930	23841
6...	2869	806	3379	4351	2160	3568	2745	17009	25429
7...	3247	855	2671	4305	1791	3139	3792	16553	25515
8...	1648	215	2419	3055	1911	3652	2467	13719	19612
9...	....	....	....	....	....	....	....	....	....
10...	....	....	....	....	....	....	....	....	....
11...	3276	1334	3989	4650	2990	3482	2505	18950	27762
12...	2570	567	2315	3960	1516	3221	3517	15096	22768
13...	2906	914	2973	4374	1489	4521	2667	16938	25946
14...	2342	636	2324	4827	2218	3820	3806	17631	26559
15...	2203	391	1926	2728	1642	2526	2564	11777	18408
16...	....	....	....	....	....	....	....	....	....
17...	....	....	....	....	....	....	....	....	....
18...	2605	1194	3050	4574	2218	4508	3106	18650	27687
19...	2859	539	2664	3735	1041	3672	3230	14881	23641
20...	2026	790	3104	3900	1427	3352	3138	15711	25021
21...	2973	831	2953	4842	1477	4005	3316	17424	26668
22...	1611	259	1761	2389	1308	3052	2586	11355	16395
23...	....	....	....	....	....	....	....	....	....
24...	....	....	....	....	....	....	....	....	....
25...	2476	1230	3876	4732	3045	4828	2860	20571	29330
26...	1952	968	2634	3347	1761	4732	2975	16417	23454
27...	2583	810	2469	3607	2569	4911	3447	17813	27717
28...	2392	876	3368	5465	2157	4246	3054	19186	25984
29...	1941	341	2753	2886	1644	3284	2949	13857	19638
30...	....	....	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....	....	....

APRIL

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	2413	943	3127	5150	2288	5088	2194	18790	26472
2...	3942	549	1943	5196	2285	2684	3507	16164	25174
3...	3023	519	3483	4022	2541	3268	3179	17012	25781
4...	1506	391	3079	3209	2512	4567	2843	16601	23749
5...	1022	Closed	Closed	1477	Closed	Closed	1477	2954	4114
6...	....	....	....	....	....	....	....	....	....
7...	....	....	....	....	....	....	....	....	....
8...	2589	727	3176	4361	2932	3936	2668	17800	26232
9...	4462	895	3606	3737	2290	5768	3169	19465	29878
10...	2332	807	4027	4940	2396	4488	4258	20916	30597
11...	2963	1298	3326	4846	2878	5073	3785	21206	31137
12...	2149	579	2745	3342	1764	4087	3136	15673	21773
13...	....	....	....	....	....	....	....	....	....
14...	....	....	....	....	....	....	....	....	....
15...	2547	1103	3876	4346	3553	4307	2841	20026	28524
16...	3037	734	2587	4015	2468	4981	3454	18239	27739
17...	3341	1146	2847	5065	2142	6166	3824	21190	31515
18...	2359	1024	2478	5281	1927	3829	3443	17982	25056
19...	1576	308	1877	2905	1496	4627	2841	14054	20643
20...	....	....	....	....	....	....	....	....	....
21...	....	....	....	....	....	....	....	....	....
22...	2491	1029	3760	4271	2915	3848	2529	18352	26250
23...	3437	452	3666	3502	2291	3231	3131	16273	24917
24...	2030	821	2887	4042	2847	4105	3657	18359	27608
25...	2385	851	3325	4568	2301	5797	4028	20871	23256
26...	1520	283	2050	2652	1672	3727	3212	13596	21950
27...	....	....	....	....	....	....	....	....	....
28...	....	....	....	....	....	....	....	....	....
29...	2776	1304	3782	4172	3050	5123	2639	20070	28734
30...	2681	623	2831	4033	2567	4191	3696	17941	26726
31...	....	....	....	....	....	....	....	....	....

1985 DAILY HOG RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Pigs

MAY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	2315	1931	2629	3725	2177	4873	2518	16953	25428
2...	2324	1229	2986	5403	2843	4783	2932	20176	28123
3...	3023	713	3700	4657	2907	5444	3170	20591	27850
4...	....	....	....	....	....	....	....	....	....
5...	....	....	....	....	....	....	....	....	....
6...	2672	942	3009	4390	2112	3925	2599	16977	24979
7...	3508	565	3402	4121	2723	3697	3778	18286	26798
8...	2658	969	2661	3693	2121	3767	2470	15681	23900
9...	2113	1111	2935	4431	1804	5096	3739	19116	27100
10...	2028	237	2494	2915	1515	4115	2550	13826	19740
11...	....	....	....	....	....	....	....	....	....
12...	....	....	....	....	....	....	....	....	....
13...	1903	626	2602	3936	2175	3021	3510	15870	22370
14...	3169	750	2295	4878	1736	3890	2957	16506	25079
15...	3495	1032	2620	4042	2289	3633	3312	16928	26568
16...	2904	1314	3953	4598	3367	4737	3574	21543	31479
17...	2239	185	2912	3048	1441	4004	3055	14645	21408
18...	....	....	....	....	....	....	....	....	....
19...	....	....	....	....	....	....	....	....	....
20...	2134	718	2732	3421	1780	2999	2333	13983	21122
21...	2864	558	3803	3916	1955	4749	2999	17980	26548
22...	3074	1261	2832	3571	1842	3979	3131	16616	25860
23...	2514	770	2376	4165	2031	4123	3304	16769	24840
24...	....	223	1702	2709	1339	3321	2652	11946	15803
25...	....	....	....	....	....	....	....	....	....
26...	....	....	....	....	....	....	....	....	....
27...	2386	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
28...	3222	957	3183	3832	3371	8474	3159	22976	32899
29...	3058	903	3122	4188	2669	4004	3175	18061	27773
30...	2598	1081	3426	4310	2353	5544	4398	21112	30608
31...	2056	392	2934	3369	1680	3886	3273	15534	22015

JUNE

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	....	....	....	....	....	....	....	....	....
2...	....	....	....	....	....	....	....	....	....
3...	2519	1407	3128	4992	2107	5908	3713	21255	31031
4...	3215	771	3084	5328	1620	6464	4565	21832	32994
5...	2410	1191	2699	3902	6120	6634	3305	23851	32326
6...	2688	727	3031	4345	1905	3467	3862	17337	25470
7...	1924	274	2532	3697	2247	5498	2602	16800	23297
8...	....	....	....	....	....	....	....	....	....
9...	....	....	....	....	....	....	....	....	....
10...	2186	1226	2313	4016	2824	4292	3117	17788	25852
11...	3112	617	1975	4036	1594	4005	3502	15729	25304
12...	2885	875	2772	3828	5316	3918	3174	19883	28005
13...	3139	682	3168	4991	1363	41[illegible]	3104	17483	25383
14...	1688	268	2029	3270	1284	3055	2453	12359	18549
15...	....	....	....	....	....	....	....	....	....
16...	....	....	....	....	....	....	....	....	....
17...	2448	938	2922	3077	2081	3664	2699	15381	23356
18...	3553	705	3175	4325	2280	5080	3834	19399	28670
19...	1727	668	2592	4040	4629	3934	2674	18537	24832
20...	2450	628	2231	3184	1951	4182	3837	16013	23888
21...	2111	115	2593	2538	1696	3979	2805	13726	20236
22...	....	....	....	....	....	....	....	....	....
23...	....	....	....	....	....	....	....	....	....
24...	2398	1027	2198	2972	1975	3668	2100	13940	22415
25...	4046	581	2268	2833	1429	3090	2607	12808	20899
26...	2378	462	2531	3127	5450	4062	3520	19152	27423
27...	2995	467	2488	3015	1430	3728	3900	15028	23087
28...	2347	537	3039	3259	1849	4638	2751	16073	22101
29...	....	....	....	....	....	....	....	....	....
30...	....	....	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....	....	....

JULY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	2694	728	2084	3837	1554	3890	3842	15935	27726
2...	2894	700	2550	3570	1434	7537	3789	19580	29409
3...	1297	274	1591	2832	1304	2111	2313	10425	14276
4...	Closed								
5...	1401	124	1912	1857	799	3112	2171	9975	15550
6...	....	....	....	....	....	....	....	....	....
7...	....	....	....	....	....	....	....	....	....
8...	2874	1138	3654	3808	2690	5729	3103	20122	29385
9...	2724	668	2548	3723	2120	7072	2835	18966	26794
10...	1781	551	1908	3435	1380	2924	2917	13115	19880
11...	2592	917	2937	3855	1856	4554	3659	17778	26723
12...	2497	285	2100	3459	1623	3318	2789	13574	20422
13...	....	....	....	....	....	....	....	....	....
14...	....	....	....	....	....	....	....	....	....
15...	2465	743	2449	4004	1807	3552	2702	15257	22968
16...	3584	582	2878	3363	2468	6300	2929	18500	27250
17...	2164	649	2116	2823	1174	2170	2297	11229	17581
18...	1943	747	2089	3277	1144	4214	2654	14125	21202
19...	1656	176	2499	2771	1627	3233	2484	12790	18480
20...	....	....	....	....	....	....	....	....	....
21...	....	....	....	....	....	....	....	....	....
22...	2414	731	2878	3383	1612	3642	2728	14974	21886
23...	3267	733	2078	3223	1549	5374	2572	15529	22196
24...	1833	605	2096	2755	1517	2452	1906	11331	16705
25...	2044	562	2292	3219	1480	3886	2820	14239	21850
26...	1341	428	1873	3167	1257	3433	2367	12525	16969
27...	....	....	....	....	....	....	....	....	....
28...	....	....	....	....	....	....	....	....	....
29...	2670	764	2415	3485	1810	3917	1643	14034	21657
30...	3004	534	2796	3299	1448	6982	3205	18264	25429
31...	2555	603	2987	3284	2692	3437	2374	14377	27199

AUGUST

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	2268	470	2214	2894	1454	3359	2982	13343	20388
2...	1836	171	2089	2647	1948	2079	2498	11432	16954
3...	....	....	....	....	....	....	....	....	....
4...	....	....	....	....	....	....	....	....	....
5...	2521	783	2777	2573	1433	2477	2458	12501	19580
6...	3837	821	2734	3214	2337	6087	3415	18608	27587
7...	2348	651	2320	3445	2066	3800	3279	15561	22892
8...	2229	530	2202	3237	1507	3128	2735	13339	19430
9...	1588	193	2835	3091	1451	3041	2403	13014	18311
10...	....	....	....	....	....	....	....	....	....
11...	....	....	....	....	....	....	....	....	....
12...	2405	950	3306	2978	2151	3594	2148	15127	22735
13...	3058	353	3042	3378	1566	5428	2611	16378	24184
14...	2100	713	2337	3048	1577	3232	2696	13603	21215
15...	1617	511	2159	3060	1475	3487	3009	13701	19695
16...	1768	237	2309	2860	1736	3661	3322	14125	20582
17...	....	....	....	....	....	....	....	....	....
18...	....	....	....	....	....	....	....	....	....
19...	2863	976	3090	3549	2316	4736	2625	17292	26736
20...	3390	587	1930	3659	1486	5745	2478	15885	22802
21...	2513	726	2435	2917	1147	1888	2002	11115	17479
22...	2378	952	2732	3885	1835	4293	2889	16586	24660
23...	2502	344	2561	3124	2453	4079	2725	15286	22508
24...	....	....	....	....	....	....	....	....	....
25...	....	....	....	....	....	....	....	....	....
26...	2890	1005	3102	4010	2817	3394	2183	16511	24344
27...	2865	866	2447	4420	1838	6195	3375	19141	26716
28...	3029	975	3196	2908	1895	4688	2716	16378	25112
29...	2146	639	2804	3580	1926	3911	4684	17544	25532
30...	....	143	1481	1816	991	2178	1795	8404	10951
31...	....	....	....	....	....	....	....	....	....

1985 DAILY HOG RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Pigs

SEPTEMBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	....	....	....	....	....	....	....	....	....
2...	3255	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
3...	3083	697	3237	3350	2520	7144	2475	19423	28432
4...	2440	498	1583	3769	1578	2667	2579	12674	19296
5...	2514	435	3319	4619	2208	3719	3841	18141	27753
6...	2458	367	2979	3062	1892	5494	3695	17489	27130
7...	....	....	....	....	....	....	....	....	....
8...	....	....	....	....	....	....	....	....	....
9...	2282	873	2580	3508	2237	4290	2762	16250	23720
10...	3118	557	2385	3130	2138	5178	2050	15438	23449
11...	2315	1072	2248	3364	2326	3704	1990	14704	23537
12...	2629	964	3627	4540	2515	5266	3775	20687	30267
13...	1873	290	2167	3613	1723	3451	4427	15671	22800
14...	....	....	....	....	....	....	....	....	....
15...	....	....	....	....	....	....	....	....	....
16...	2407	957	2580	3614	2821	4203	2021	16196	25012
17...	2462	632	1699	2970	1741	4996	2571	14609	22019
18...	2361	529	3296	4297	2030	4502	3588	18242	27861
19...	2027	693	2194	4293	1173	3387	4017	15757	25477
20...	1647	319	2624	2671	1700	5004	4459	16777	24363
21...	....	....	....	....	....	....	....	....	....
22...	....	....	....	....	....	....	....	....	....
23...	2179	749	2104	3898	1663	2753	2011	13178	20477
24...	3015	670	2508	2672	2235	6474	2474	17033	26084
25...	2671	660	3253	3862	2645	3441	3092	16953	24688
26...	2404	829	3088	4127	1561	4634	4451	18690	27120
27...	2284	322	4358	3585	2361	5191	4559	20376	28364
28...	....	....	....	....	....	....	....	....	....
29...	....	....	....	....	....	....	....	....	....
30...	2591	351	2083	3521	1324	2680	1669	11628	19521
31...	....	..	....	...	....	....	....	....	....

OCTOBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	2725	654	3076	4025	2065	6108	2816	18744	29403
2...	2234	1104	2409	3439	2337	3755	2797	15841	23793
3...	1857	782	3059	3474	2355	4129	4201	18000	27173
4...	1877	397	2503	2555	2285	3643	3001	14384	20309
5...	....	....	....	....	....	....	....	....	....
6...	....	....	....	....	....	....	....	....	....
7...	2781	761	3389	2934	2492	3687	2007	15270	23501
8...	2438	753	2194	3046	1675	5993	3296	16957	26573
9...	3010	632	2402	2620	1860	3998	2794	14306	23977
10...	3435	1096	2397	3965	2094	4166	3709	17427	26775
11...	2539	191	3122	4519	2000	3786	3121	16739	24183
12...	....	....	....	....	....	....	....	....	....
13...	....	....	....	....	....	....	....	....	....
14...	2716	824	3529	4704	2850	4782	2770	19459	28345
15...	2546	614	2127	4819	2996	6553	3608	20717	29538
16...	2026	1311	1577	3638	2339	3503	3149	15517	23988
17...	2653	1245	2289	3158	2123	4601	3244	16660	27416
18...	1400	437	2236	3350	1916	3467	2427	13833	19319
19...	....	....	....	....	....	....	....	....	....
20...	....	....	....	....	....	....	....	....	....
21...	3297	844	3891	4740	2856	3435	1753	17519	25547
22...	2462	1078	2947	4293	2421	5484	2842	19065	26978
23...	2765	960	3209	4037	2614	3120	2876	16816	25865
24...	1790	679	2484	4910	3518	4318	3566	19475	26352
25...	1903	454	2554	3273	2109	3984	2104	14478	19693
26...	....	....	....	....	....	....	....	....	....
27...	....	....	....	....	....	....	....	....	....
28...	2335	736	2853	3332	2464	3841	2177	15403	23200
29...	2443	259	1586	4619	1117	4808	2514	14903	22467
30...	2474	1329	2259	4346	1703	3421	3288	16346	24902
31...	2494	787	2276	4747	1442	4116	3082	16450	26643

NOVEMBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	1877	341	2022	2510	2079	3207	3159	13318	19295
2...	....	....	....	....	....	....	....	....	....
3...	....	....	....	....	....	....	....	....	....
4...	3212	840	4355	4676	2310	4551	2060	18792	27842
5...	2910	500	1773	3193	1186	5152	2689	14493	21821
6...	2588	549	2560	3273	1443	3464	3288	14577	23312
7...	2380	954	2958	4592	2114	3841	3556	10815	25820
8...	1944	368	1789	2965	1651	3755	2530	13058	19100
9...	....	....	....	....	....	....	....	....	....
10...	....	....	....	....	....	....	....	....	....
11...	2100	760	3017	2542	3263	3660	1823	15065	22486
12...	3631	775	3791	4518	3061	7243	3032	22402	32331
13...	3444	884	3838	4487	2118	3501	2393	17221	26823
14...	3156	784	2844	4116	1749	3063	3559	16115	24444
15...	1657	388	2579	4572	1647	3481	2981	15648	22090
16...	....	....	....	....	....	....	....	....	....
17...	....	....	....	....	....	....	....	....	....
18...	3025	1387	3460	4827	3803	5534	3569	22580	32305
19...	3311	1131	2222	3790	2655	4431	3683	17912	25598
20...	3178	721	2473	4952	1760	3535	3260	16701	26293
21...	3239	1070	2988	5523	1875	3626	3588	18670	27722
22...	1805	446	2709	3869	2135	3982	3746	16887	24339
23...	....	....	....	....	....	....	....	....	....
24...	....	....	....	....	....	....	....	....	....
25...	2387	845	3712	4496	2599	4743	2858	19253	27489
26...	2350	663	1947	3779	2269	5519	3769	17946	25409
27...	1849	609	1976	3093	939	2296	2416	11329	15861
28...	Closed								
29...	2055	69	2401	3628	1133	4163	2659	14053	21212
30...	....	....	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....	....	....

DECEMBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1...	....	....	....	....	....	....	....	....	....
2...	2286	441	1301	4963	1042	1826	456	10031	15210
3...	2956	858	4703	4717	2946	5469	3228	21921	31591
4...	2063	614	951	3993	3217	4171	3505	16451	24813
5...	2252	904	3796	4022	2228	4768	5662	21380	30887
6...	1845	387	3709	3194	2251	5010	3843	18394	25607
7...	....	....	....	....	....	....	....	....	....
8...	....	....	....	....	....	....	....	....	....
9...	3677	1359	4065	4595	2968	4570	4382	21939	31845
10...	2933	148	2795	3223	1865	4580	3876	16487	26042
11...	3465	284	1438	3949	2122	3752	3964	15509	24082
12...	2418	682	3095	4484	1819	4986	4337	19403	27661
13...	1908	374	2401	3073	1417	2684	2342	12291	17078
14...	....	....	....	....	....	....	....	....	....
15...	....	....	....	....	....	....	....	....	....
16...	2467	1095	3728	4733	2831	4908	2542	19837	28325
17...	3997	1624	3262	4435	2538	3876	3805	19540	25208
18...	2433	891	852	3751	2124	3130	2683	13431	22240
19...	2116	819	2961	4221	1712	4056	4146	17915	26407
20...	1856	220	2483	2770	2181	3630	3210	14494	21193
21...	....	....	....	....	....	....	....	....	....
22...	....	....	....	....	....	....	....	....	....
23...	2878	931	3742	4301	2351	4338	3775	19438	26905
24...	1128	281	1380	1201	683	1701	1197	6443	9548
25...	Closed								
26...	1849	250	1148	3592	1278	3324	3682	13274	19859
27...	3102	338	3614	3488	2092	4664	3084	17280	24243
28...	....	....	....	....	....	....	....	....	....
29...	....	....	....	....	....	....	....	....	....
30...	4110	1525	4624	5104	3262	5970	5555	26040	37555
31...	1182	361	1712	1925	1722	2201	1505	10526	14178

1985 U. S. WEEKLY HOG SLAUGHTER AND PORK PRODUCTION

Weekly Total Slaughter, Average Live & Dressed Weights, Pork Production by Class Under Federal Inspection

Week Endings	Numbered Slaughtered (thous head)		Average Live Weight (In Lbs.)		Average Dressed Weight (In Lbs.)		Pork Production (In Mln Lbs.)		1985 (In thous head)		
	1985	1984	1985	1984	1985	1984	1985	1984	Barrows& Gilts	Sows	Stags& Boars
Jan 5...	1,679	1,418	245	240	175	171	226.2	245.6	1,222.3	62.1	11.5
12...	1,615	1,708	246	244	176	174	295.1	294.5	1,573.1	88.7	17.7
19...	1,615	1,625	245	243	175	173	281.9	279.5	1,522.9	76.4	15.8
26...	1,528	1,577	243	242	175	173	266.1	270.4	1,446.9	68.3	13.1
Feb 2...	1,565	1,543	243	242	174	172	271.0	264.7	1,477.4	70.9	16.7
9...	1,582	1,571	242	242	173	172	273.6	268.9	1,497.4	70.2	14.5
16...	1,508	1,578	241	241	173	172	260.4	270.0	1,427.6	67.0	13.6
23...	1,539	1,579	242	241	174	172	266.3	270.2	1,448.4	72.4	18.4
Mar 2...	1,608	1,656	241	241	172	172	276.4	284.8	1,517.2	71.2	19.8
9...	1,635	1,791	242	241	173	172	272.3	307.3	1,552.9	66.3	16.1
16...	1,638	1,698	243	237	173	172	283.8	290.4	1,551.2	68.5	18.7
23...	1,647	1,681	243	241	174	172	285.9	288.1	1,562.4	66.4	18.1
30...	1,642	1,716	243	241	174	172	285.2	291.8	1,559.0	65.4	18.1
Apr 6...	1,569	1,695	245	242	175	173	273.3	291.8	1,489.3	63.6	16.4
13...	1,623	1,728	245	242	176	173	284.3	297.6	1,544.6	62.2	16.7
20...	1,676	1,642	246	242	176	173	293.8	284.0	1,592.2	65.9	18.0
27...	1,662	1,588	247	243	176	174	291.8	275.1	1,578.2	67.2	16.5
May 4...	1,699	1,635	246	244	176	174	298.4	284.1	1,620.9	65.4	16.1
11...	1,699	1,664	247	245	177	175	298.9	289.9	1,613.4	69.4	15.8
18...	1,705	1,579	248	246	177	175	300.4	275.8	1,613.3	74.1	17.2
25...	1,580	1,578	248	245	177	175	278.6	275.2	1,488.3	73.8	17.7
Jne 1...	1,361	1,367	243	249	176	178	239.1	242.0	1,254.0	62.2	14.3
8...	1,591	1,591	248	247	177	176	281.2	278.8	1,494.9	79.3	17.4
15...	1,561	1,541	248	248	177	176	276.1	270.6	1,463.3	78.7	18.5
22...	1,535	1,431	249	246	177	175	270.7	250.2	1,436.5	81.4	17.4
29...	1,476	1,438	247	246	176	175	258.5	250.8	1.381.6	77.4	16.5
Jly 6...	1,171	1,105	245	245	175	174	203.7	192.0	1,098.0	59.0	13.9
13...	1,523	1,445	244	246	174	175	264.3	252.0	1,428.1	72.9	17.5
20...	1,427	1,378	246	245	175	174	249.2	239.2	1,320.8	89.5	17.2
27...	1,400	1,305	244	243	174	173	225.4	225.4	1,304.1	79.6	16.7
Aug 3...	1,474	1,382	243	244	174	173	225.4	238.8	1,370.9	85.4	18.1
10...	1,556	1,406	242	242	173	175	268.4	241.0	1,461.1	78.6	16.0
17...	1,524	1,409	243	242	173	172	262.9	241.9	1,425.4	81.4	17.4
24...	1,531	1,479	244	243	173	173	264.9	254.4	1,431.2	80.4	19.7
31...	1,601	1,502	242	242	173	172	275.4	257.2	n/a	n/a	n/a
Sep 7...	1,429	1,396	242	242	172	172	245.5	n/a	1,340.7	74.6	13.6
14...	1,690	1,657	242	243	173	173	291.6	285.3	1,592.7	80.7	16.3
21...	1,667	1,679	243	243	173	173	288.1	289.0	1,572.5	78.3	16.1
28...	1,679	1,679	240	244	174	173	286.7	290.2	1,560.8	78.5	15.8
Oct 5...	1,645	1,699	245	244	173	174	286.6	294.0	1,544.8	84.1	15.3
12...	1,686	1,701	245	245	174	174	293.1	294.9	1,591.7	78.2	15.6
19...	1,620	1,754	246	245	176	175	283.7	305.2	1,524.4	80.2	15.6
26...	1,654	1,736	247	245	174	175	290.1	302.3	1,560.8	78.2	15.4
Nov 2...	1,668	1,754	247	246	176	175	293.0	306.0	1,582.8	71.2	14.5
9...	1,654	1,742	248	246	177	175	292.3	304.6	1,560.5	77.8	15.5
16...	1,671	1,681	249	247	178	176	296.9	295.0	1,567.7	85.9	17.5
23...	1,697	1,446	249	246	178	175	301.7	252.5	1,595.0	84.8	17.1
30...	1,328	1,812	247	249	177	177	234.5	320.3	1,252.3	63.6	11.9
Dec 7...	1,656	1,792	247	247	177	176	292.7	315.0	1,555.6	83.7	16.5
14...	1,566	1,692	249	246	179	175	278.9	296.0	1,451.7	96.4	18.3
21...	1,643	1,687	245	244	177	174	219.1	292.4	1,550.3	86.4	17.9
28...	1,153	1,238	243	243	175	174	201.0	214.1	1,089.7	52.2	10.8

1985 DAILY HOG SLAUGHTER

Actual Daily Hog Slaughter under federal inspection

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	9	288	320	315	338	46	276	298	—	320	323	—
2...	319	33	36	322	330	—	286	274	8	305	120	229
3...	335	—	—	324	327	313	293	25	319	325	—	332
4...	321	—	—	313	61	316	5	—	313	312	299	339
5...	64	304	323	257	—	312	267	285	330	88	293	339
6...	—	316	333	37	319	307	44	305	319	—	318	332
7...	301	332	339	—	331	311	—	317	140	297	329	91
8...	341	312	320	203	317	32	284	316	—	312	323	—
9...	329	40	31	340	343	—	296	293	316	320	92	321
10...	346	—	—	328	335	308	296	40	315	328	—	308
11...	326	289	314	355	52	327	302	—	309	321	267	310
12...	37	304	323	341	—	311	299	299	321	107	334	304
13...	—	271	316	56	321	311	45	310	314	—	322	283
14...	314	290	333	—	343	279	—	296	115	287	334	41
15...	322	305	323	322	333	25	291	298	—	309	314	—
16...	330	49	30	324	332	—	298	293	306	299	100	306
17...	312	—	—	332	322	297	280	28	309	321	—	336
18...	304	229	314	336	54	318	271	—	310	312	290	310
19...	33	333	330	328	—	314	272	307	326	92	318	320
20...	—	319	327	35	295	302	15	311	305	—	317	316
21...	252	322	328	—	309	275	—	292	111	310	328	66
22...	302	316	304	324	311	29	282	298	—	317	317	—
23...	311	31	43	342	324	—	287	299	304	314	128	296
24...	325	—	—	324	310	279	273	25	311	323	—	181
25...	311	294	307	333	30	286	271	—	309	308	305	—
26...	27	320	328	305	—	282	265	297	324	82	318	274
27...	—	310	315	34	11	310	21	320	306	—	316	319
28...	308	328	330	—	332	302	—	302	107	285	—	83
29...	325	—	312	315	319	15	274	320	—	305	297	—
30...	316	—	51	332	336	—	303	304	295	307	92	—
31...	294	—	—	—	318	—	300	58	—	328	—	—

1985 PACKER & SHIPPER HOG RECEIPTS

Actual Packer & Shipper Purchases of Hogs for Slaughter in 7 Selected Markets, Weekly, According to USDA

Week Ending	BARROWS & GILTS Number Purchased	BARROWS & GILTS Avg Price	BARROWS & GILTS Avg Weight	SOWS Number Purchased	SOWS Avg Price	SOWS Avg Weight
Jan 5...	52,068	49.27	240	8,285	42.82	462
12...	74,805	48.62	240	11,780	41.63	459
19...	65,177	48.81	239	10,231	42.01	461
26...	58,998	49.34	238	8,969	44.19	467
Feb 2...	58,802	49.65	239	9,553	44.98	462
9...	59,705	50.00	237	8,293	46.64	460
16...	58,933	50.07	237	10,088	49.04	463
23...	62,641	48.77	237	10,436	46.82	457
Mar 2...	66,764	46.72	237	8,387	43.77	454
9...	63,029	45.42	238	8,557	43.28	466
16...	69,013	44.11	239	8,609	43.28	458
23...	64,529	43.13	239	8,666	42.08	455
Apr 6...	61,351	41.70	242	7,512	40.66	467
13...	80,394	41.66	244	8,723	41.80	471
20...	78,198	41.71	245	8,729	42.88	465
27...	73,831	40.77	247	7,803	41.44	463
May 4...	82,727	40.94	246	8,720	39.41	458
11...	74,316	41.30	248	7,874	37.82	467
18...	74,127	41.29	246	8,850	37.37	470
25...	67,592	43.50	247	7,634	38.01	465
Jne 1...	62,989	43.92	247	8,513	37.56	468
8...	76,382	43.65	249	8,967	37.56	473
15...	64,052	44.49	247	9,236	37.03	481
22...	63,942	47.04	244	9,108	38.07	480
29...	58,899	48.20	243	8.721	39.14	480
Jly 6...	44,932	48.97	241	6,028	38.44	480
13...	66,249	48.92	240	9,782	38.41	476
20...	55,357	47.62	239	9,444	37.60	471
27...	52,560	45.09	237	8,820	36.73	472
Aug 3...	54,891	42.66	237	9,214	35.65	469
10...	58,402	45.04	235	8,998	37.94	470
17...	57,799	44.43	237	9,243	37.11	469
24...	60,935	43.51	235	9,412	36.60	461
31...	86,258	42.35	234	14,009	35.97	466
Sep 7...	55,575	39.79	235	8,649	34.59	456
14...	67,815	39.46	236	10,496	34.94	459
21...	65,745	40.68	238	9,806	35.00	460
28...	67,955	41.31	237	11,427	35.85	457
30...	71,813	42.85	241	8,401	42.27	447
Oct 5...	63,863	42.29	239	9,918	36.30	465
12...	64,415	44.30	239	10,104	37.66	462
19...	70,789	44.41	241	10,175	37.40	465
26...	71,959	44.38	243	9,847	37.39	469
Nov 2...	63,096	44.60	243	8,306	39.11	474
9...	64,942	43.84	245	9,373	39.16	476
16...	70,721	43.44	244	11,286	38.38	473
23...	78,055	44.32	245	10,419	31.44	465
30...	47,328	45.22	245	9,548	40.13	425
Dec 7...	73,140	46.74	244	12,179	39.44	470
14...	69,807	46.69	242	11.468	37.34	461
21...	70,192	47.18	242	11.214	37.28	468
28...	46,120	47.28	239	6,046	37.12	462

Actual count in cwt.

1985 USDA KANSAS CITY HOG PRICE RANGE

(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	50.25-50.50	46.00-46.25	42.75-43.00	41.00-41.25	....	49.25-49.50	42.75-43.00	....	41.50-41.75	44.50-45.00	....
2...	50.75-51.00	....	....	41.75-42.00	41.25-41.50	....	49.00-49.25	43.75-44.00	Closed	42.25-42.50	....	48.75-49.00
3...	49.75-50.00	....	....	41.25-41.50	40.75-41.00	44.75-45.00	49.25-49.50	....	unq	42.75-43.00	....	46.75-47.00
4...	48.75-49.00	49.75-50.00	46.75-47.00	41.75-42.00	....	44.50-44.75	Closed	....	unq	42.75-43.00	43.25-43.50	46.50-47.00
5...	....	50.74-41.00	45.75-46.00	Closed	....	43.50-44.00	50.25-50.50	44.75-45.00	unq	....	43.75-44.00	47.75-48.00
6...	....	50.75-51.00	45.25-45.50	....	40.75-41.00	44.25-44.50	....	45.75-46.00	unq	....	44.25-44.50	47.50-47.75
7...	48.25-48.50	50.00-50.25	45.75-46.00	....	41.25-41.50	44.75-45.00	....	45.25-45.50	....	43.25-43.50	44.00-44.25	....
8...	48.75-49.25	50.75-51.00	44.75-45.25	unq	41.75-42.00	....	49.75-50.00	45.75-46.00	....	44.25-44.50	43.25-43.50	....
9...	49.75-50.00	....	....	unq	4.75-42.00	....	49.25-49.50	45.75-46.00	39.25-39.50	44.25-44.50	....	46.75-47.00
10...	48.75-49.00	....	....	unq	42.25-4250	45.25-45.50	49.25-49.50	....	39.00-39.25	44.25-44.50	....	47.75-48.00
11...	49.25-49.50	50.75-51.00	44.75-45.00	unq	....	44.75-45.00	49.25-49.50	....	39.75-40.00	unq	44.25-44.50	47.25-47.50
12...	....	50.25-50.50	44.75-45.00	unq	....	44.50-45.00	48.75-49.00	45.00-45.25	39.25-39.50	....	43.25-43.50	47.25-47.50
13...	....	49.25-49.50	44.25-44.50	....	41.75-42.00	44.50-44.75	....	44.25-44.50	40.25-40.50	....	42.25-42.50	47.75-48.00
14...	49.25-49.50	49.75-50.00	44.25-44.50	....	41.75-42.00	45.25-45.50	....	43.25-43.50	....	44.00-44.25	43.00-43.25	....
15...	49.25-49.50	50.75-51.00	43.75-44.00	41.75-42.00	41.50-41.75	....	48.75-49.00	44.25-44.50	....	43.75-44.00	44.75-45.00	....
16...	48.25-48.50	....	....	42.25-42.50	40.75-41.00	....	48.25-48.50	45.75-46.00	39.25-39.50	44.50-44.75	....	47.25-47.50
17...	48.75-49.00	....	....	41.75-42.00	40.75-41.00	46.75-47.00	48.00-48.25	....	40.75-41.00	44.75-45.00	....	47.25-47.50
18...	49.75-50.00	49.75-50.00	43.00-43.25	41.75-42.00	....	46.75-47.00	47.75-48.00	....	40.75-41.00	44.25-44.50	44.25-44.50	46.75-47.00
19...	....	48.75-49.00	43.25-43.50	41.75-42.00	....	47.25-47.50	47.25-47.50	44.25-44.50	41.25-41.50	....	44.75.45.00	48.25-48.50
20...	....	48.75-49.00	44.25-44.50	....	42.25-42.50	47.75-48.00	....	43.25-43.50	42.00-42.25	....	44.25-44.50	47.25-47.50
21...	49.75-50.00	48.75-49.00	43.25-43.50	....	43.25-43.50	49.25-49.50	....	unq	....	43.75-44.00	44.25-44.50	....
			43.75-44.00									
22...	49.25-49.50	48.25-48.50		41.25-41.50	43.75-44.00	....	unq	43.75-44.00	....	43.75-44.00	45.75-46.00	....
23...	49.25-49.50	....	....	41.25-41.50	44.75-45.00	....	unq	42.75-43.00	41.75-42.00	44.25-44.50	....	46.25-46.50
24...	50.25-50.50	....	....	41.25-41.50	45.25-45.50	48.00-48.25	unq	....	41.75-42.00	43.75-44.00	....	46.00-46.25
25...	49.25-49.50	47.25-47.50	43.25-43.50	40.75-41.00	....	48.75-49.00	unq	....	40.75-41.00	44.25-44.50	45.75-46.00	Closed
26...	....	46.75-47.00	43.25-43.50	41.75-42.00	....	49.25-49.50	unq	42.50-42.75	41.25-41.50	....	44.75-45.00	48.50-48.75
27...	....	46.75-47.00	43.25-43.50	....	Closed	49.25-49.50	....	42.25-42.50	40.75-41.00	....	45.25-45.50	48.25-48.50
28...	49.25-49.00	46.75-47.00	42.75-43.00	....	44.75-45.00	48.00-48.25	....	42.00-42.25	....	44.25-44.75	Closed	....
29...	50.25-50.50	46.75-47.00	42.75-43.00	41.00-41.25	44.50-44.75	....	43.75-44.00	40.75-41.00	....	45.00-45.50	unq	....
30...	50.25-50.50	....	....	41.25-41.50	44.25-44.50	....	42.75-43.00	40.75-41.00	41.25-41.50	44.50-45.00	....	47.25-47.50
31...	50.25-50.50	....	....	....	44.00-44.25	...	42.25-42.50	....	....	44.75-45.25	....	46.75-47.00
High	51.00	51.00	47.00	42.75	44.55	49.50	50.50	46.00	42.25	45.50	46.00	49.00
Low	48.25	46.75	42.75	41.00	40.75	43.50	42.25	40.75	39.00	41.50	42.25	46.00
Avg	49.63	48.88	44.88	41.88	43.13	46.50	46.38	43.38	40.63	43.50	44.12	47.50

1985 USDA ST. JOSEPH HOG PRICE RANGE

(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	50.00-50.50	45.75-46.25	42.50-43.00	41.00-41.50	....	49.25-49.50	42.75-43.00	....	41.25-41.50	44.50-45.00	....
2...	50.25-50.50 49.75-50.00	....	unq	41.50-42.00	41.25-41.50	....	48.75-49.00	43.75-44.00	Closed	42.25-42.50	....	47.75-49.00
3...	....	unq	41.00-41.50	40.50-41.00	44.75-45.00	49.25-49.50	....	38.75-39.00	42.75-43.00	....	46.75-47.00	
4...	48.75-49.00	49.50-50.00	46.50-47.00	41.50-42.00	....	44.50-44.75	Closed	....	39.25-39.50	42.75-43.00	43.25-43.50	46.25-46.50
5...	....	50.50-51.00	45.50-46.00	Closed	....	43.25-43.50	50.00-50.50	44.50-45.00	40.25-40.50	....	43.75-44.00	47.75-48.00
6...	....	50.50-51.00	45.00-45.50	....	40.75-41.00	44.25-44.50	....	45.50-46.00	40.75-41.00	....	44.25-44.50	47.00-47.25
7...	48.75-49.00	49.50-50.00	45.50-46.00	....	41.25-41.75	44.75-45.00	....	45.00-45.50	....	43.25-43.50	43.75-44.00	....
8...	49.25-49.50	50.50-51.00	44.75-45.25	41.75-42.00	41.75-42.00	...	49.75-50.00	45.50-46.00	....	44.25-44.50	43.00-43.50	....
9...	49.75-50.00	....	....	41.25-41.50	41.75-42.00	....	49.25-49.50	45.50-45.75	39.75-40.00	44.25-44.50	....	46.75-47.00
10...	48.75-49.00	....	....	42.25-42.50	42.25-42.50	45.25-45.50	49.25-49.50	....	38.75-39.00	44.00-44.50	....	47.75-48.00
11...	49.25-49.50	50.50-51.00	44.50-45.00	41.75-42.00	....	45.00-45.25	49.25-49.50	....	39.25-39.50	44.25-44.50	44.00-44.50	47.25-47.50
12...	....	50.00-50.50	44.50-45.00	41.75-42.00	....	44.50-45.00	48.75-49.00	45.00-45.25	39.25-39.50	....	43.00-43.50	47.25-47.50
13...	....	49.00-49.50	44.00-44.50	....	41.75-42.00	44.50-44.75	....	44.50	40.25-40.50	....	42.25-42.75	47.75-48.25
14...	unq	49.50-50.00	44.00-44.50	....	41.75-42.00	45.25-45.50	....	43.00-43.50	....	44.00-44.25	42.75-43.25	....
15...	unq	50.50-51.00	43.50-43.75	41.75-42.00	41.50-41.75	....	48.75-49.00	44.25-44.50	....	43.75-44.00	44.50-45.00	....
16...	unq	....	....	42.25-42.50	40.75-41.00	....	48.25-48.50	46.00-46.25	39.25-39.50	44.75-45.00	....	47.25-47.50
17...	48.25-48.65	....	....	41.75-42.00	41.25-41.50	47.00-47.25	47.75-48.00	....	40.50-41.00	44.75-45.00	....	47.25-47.50
18...	49.75-50.00	49.50-50.00	43.00-43.50	41.75-42.00	....	46.75-47.00	47.75-48.00	....	40.50-40.75	44.00-44.50	44.25-44.50	46.75-47.00
19...	....	48.50-49.00	43.00-43.50	41.75-42.00	....	47.25-47.50	47.25-47.50	44.00-44.50	41.75-42.00	....	44.25-44.50	48.25-48.50
20...	....	48.75-49.25	44.00-44.50	....	42.25-42.50	47.75-48.00	....	43.50	41.75-42.00	....	44.25-44.50	47.25-47.50
21...	49.75-50.00	48.50-49.00	43.00-43.50	....	43.25-43.50	49.25-49.50	....	43.00-43.50	....	43.75-44.00	44.50-45.00	....
22...	49.25-49.50	48.00-48.50	43.50-44.00	41.25-41.50	43.75-44.00	....	46.75-47.00	43.50-44.00	....	43.75-44.00	46.00-46.25	....
23...	49.50	....	....	41.25-41.50	44.25-45.00	....	46.25-46.50	42.50-43.00	41.75-42.00	44.25-44.50	....	46.00-47.00
24...	50.25-50.50	....	....	41.00-41.50	45.25-45.50	48.00-48.25	45.25-45.50	....	41.75-42.00	44.25-44.50	....	46.00-46.25
25...	49.25-49.50	47.00-47.50	43.25-43.50	40.75-41.00	....	unq	44.75-45.00	....	40.75-41.00	44.00-44.50	47.75-46.00	Closed
26...	....	46.50-47.00	unq	41.75-42.00	....	unq	44.25-44.50	42.50-43.00	41.25-41.50	....	44.75-45.00	48.50-48.75
27...	....	46.50-47.00	unq	..,..	unq	unq	....	42.00-42.50	40.75-41.00	....	45.25-45.50	48.25-48.50
28...	49.00-49.50	46.50-47.00	unq	....	44.75-45.00	unq	....	42.00-42.50	....	44.25-44.50	unq	....
29...	50.00-50.50	....	unq	40.75-41.00	44.50-44.75	....	43.75-44.00	40.50-41.00	....	45.25-45.50	46.25-46.50	....
30...	50.00-50.50	....	....	41.25-41.50	44.25-44.50	....	42.75-43.00	40.50-41.00	41.25-41.50	44.75-45.00	....	47.25-47.50
31...	50.00-50.50	....	....	....	44.25-44.50	....	42.25-42.50	....	....	45.25-45.50	....	46.75-47.00
High	50.50	51.00	59.50	43.00	45.50	56.50	50.50	46.25	42.00	45.50	46.50	49.00
Low	48.25	46.50	43.00	41.00	40.50	43.25	42.25	40.50	38.75	41.25	42.75	46.00
Avg	49.38	48.75	51.25	42.00	43.00	49.88	46.38	43.38	40.38	43.38	44.63	47.50

1985 USDA ST. PAUL HOG PRICE RANGE

(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	49.00-50.00	45.00-46.00	41.50-42.50	40.50-41.00	....	48.50-49.00	41.50-42.00	....	41.00-42.00	42.50-44.00	....
2...	49.00-49.50	....	unq	41.00-41.50	40.50-41.50	....	47.50-48.50	43.00-43.50	Closed	41.50-42.50	....	unq
3...	48.50-49.00	....	unq	40.50-41.00	40.50-41.00	43.50-45.00	48.50-49.00	....	37.00-38.50	42.00-43.00	....	46.50-47.00
4...	48.50-49.00	49.00	Closed	41.00-41.50	....	43.50-45.00	Closed	....	37.00-38.50	42.00-43.00	42.50-43.00	46.50-47.00
5...	....	49.50-50.00	44.50-45.00	42.00	....	42.50-43.00	50.00-50.50	44.00-44.50	39.50-40.50	....	43.50-44.00	46.50-47.00
6...	....	49.50-50.50	44.50-45.00	....	40.50	43.00-43.50	....	45.00-45.50	40.00-41.00	....	43.50-44.00	46.00-46.50
7...	48.00-48.50	49.00-49.50	45.00-45.50	....	40.50-41.00	44.50-45.00	....	44.00-45.50	....	43.00-44.00	43.50-44.00	....
8...	48.00-48.50	49.50-50.00	44.00-44.50	57.50-59.00	41.00-41.50	....	49.00-50.00	44.50-45.00	....	44.50-45.00	42.50-43.00	....
9...	48.50-49.00	....	....	unq	41.00	....	48.50-49.00	44.50-45.00	37.50-38.50	44.50-45.00	....	46.00-46.50
10...	48.00-48.50	....	....	unq	41.00-41.50	44.00-45.00	48.00-48.50	....	37.50-38.50	43.50-44.50	....	46.00-47.00
11...	48.50	50.00-50.50	43.50-44.00	unq	....	44.00-44.50	48.50-49.00	....	39.00-40.00	43.50-44.00	43.50-44.00	46.00-46.50
12...	....	49.50-50.50	43.50-44.50	unq	....	43.50-44.50	48.00-48.50	44.00-44.50	38.50-39.50	....	43.00-43.50	46.00-47.00
13...	....	49.00-50.00	43.50-44.00	....	41.00-41.50	43.00-44.00	....	43.00-44.00	39.50-40.50	....	42.00-42.50	46.50-47.00
14...	48.50-49.00	49.00-50.50	43.00-44.00	....	41.00-41.50	44.50	....	42.50-43.00	....	43.00-44.00	42.00-42.50	....
15...	48.00-49.00	50.00-51.00	43.00-44.00	40.50-41.50	40.50-41.00	....	48.00-48.50	43.50-44.50	....	42.50-43.50	43.50-44.00	....
16...	47.50-48.00	....	....	42.00-42.50	40.00-41.00	....	47.50-48.00	45.00-46.00	38.00-38.50	43.00-44.50	....	47.00-48.00
17...	47.00-48.00	....	....	41.50-42.00	41.00-41.50	45.50-46.00	47.00-47.50	....	39.50-40.50	42.50-44.00	....	47.50-48.00
18...	49.00	48.50-49.50	42.00-42.50	41.00-41.50	....	45.50-46.00	47.00-48.00	....	40.00-40.50	42.00-44.00	43.50-44.50	47.00-47.50
19...	....	48.00-48.50	42.00-43.00	41.00-42.00	....	45.50-46.00	46.00-47.50	43.00-43.50	40.50-41.00	....	44.00-45.50	47.50-48.50
20...	....	49.00-49.50	43.50	....	41.50-42.00	47.00-47.50	....	42.00-42.50	41.00-41.50	....	44.50-45.50	47.00-48.00
21...	49.00-49.50	48.50-49.50	42.00-42.50	....	43.00-44.50	48.00-48.50	....	42.50-43.00	....	44.00-44.50	44.50-45.00	....
22...	48.00-49.00	47.50-48.50	43.00-43.50	40.00-41.00	43.50	....	45.50-46.00	43.00-43.50	....	44.00-44.50	45.50-46.50	....
23...	48.00-48.75	....	....	40.50-41.00	43.50-45.00	....	44.50-45.50	41.50-42.50	40.50-41.00	44.50-45.00	....	45.50-46.50
24...	49.00-49.50	....	....	40.00-40.50	44.00-44.50	47.00-48.00	44.00-45.00	....	40.50-41.50	44.00-45.00	....	46.50-47.50
25...	48.50-49.50	46.50-47.50	42.50-43.00	39.50-40.00	....	47.00-48.00	43.50-44.50	....	40.50-41.00	44.00-44.50	45.00-46.00	Closed
26...	....	46.00-46.50	42.00-43.00	40.50-41.50	....	48.50	43.00-44.00	40.50-41.50	40.50-41.50	....	45.00-46.00	48.00-49.50
27...	....	46.00-46.50	42.00-43.00	....	Closed	47.50-48.00	....	40.00-41.00	40.00-41.00	....	45.50-46.00	48.00-48.50
28...	49.00-49.50	45.50-47.00	41.50-42.00	....	44.00-44.50	47.00-48.00	....	40.50-41.50	....	44.00-44.50	Closed	....
29...	48.50-49.50	....	41.50-42.50	40.50-41.00	43.50-44.00	....	42.50-43.00	39.00-40.50	....	45.50-45.00	46.50-47.00	....
30...	49.50-50.00	....	....	41.00-41.50	43.00-43.50	....	41.00-41.50	39.00-40.00	41.00-41.50	43.50-44.00	....	45.50-48.00
31...	50.00-50.50	....	....	....	43.50	....	41.00-41.50	....	....	44.00-45.00	....	46.00
High	50.50	51.00	46.00	42.50	45.00	48.50	50.50	46.00	41.50	45.00	47.00	49.50
Low	47.00	45.50	41.50	39.50	40.50	42.50	41.00	39.00	37.00	41.00	42.00	45.50
Avg	48.75	48.25	43.75	41.00	42.75	45.50	45.75	42.50	39.25	43.00	44.50	47.50

1985 USDA OMAHA HOG PRICE RANGE

(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	50.50-51.50	45.00-46.50	42.50-43.25	41.50-42.25	....	49.50-50.00	42.00-43.00	....	41.00-42.00	44.50-45.50	....
2...	51.50-52.00	....	....	42.00-42.75	41.50-42.25	....	49.00-50.00	40.00-44.50	Closed	41.50-42.50	....	49.00-50.00
3...	50.00	....	....	41.50-42.75	41.50-42.25	45.00-46.25	49.00-50.00	....	38.50-40.00	42.50-43.00	....	47.00-47.75
4...	50.00	50.50-50.75	46.50-47.50	42.50-43.00	....	44.50-45.25	Closed	....	39.00-39.75	43.00-44.25	43.50-44.25	47.00-47.50
5...	....	51.00-51.50	45.00-46.50	Closed	....	43.50-44.00	51.00-52.00	44.50-45.25	40.00-41.00	....	43.50-45.00	48.50-49.00
6...	....	51.00-51.50	45.00-46.00	....	41.50-42.25	44.50-45.00	....	45.50-46.25	40.00-41.00	....	44.50-45.00	47.25-48.00
7...	49.00	50.00-50.50	46.50-47.50	....	42.00-42.50	45.50-46.00	....	45.00-45.50	....	43.00-44.75	44.00-44.75	....
8...	49.00-50.00	50.00-51.50	45.00-45.50	41.00-42.75	42.00-43.00	....	50.00-50.50	45.50-46.00	....	44.75-45.00	44.25-44.75	....
9...	50.50-51.00	....	....	41.00-42.00	43.25-43.50	....	49.00-49.75	44.50-46.00	39.00-40.00	44.75-45.00	....	47.50-48.00
10...	49.50-50.00	....	....	42.00-43.00	42.50-43.50	45.50-46.25	49.50-50.00	....	38.50-39.50	45.00-45.25	....	47.50-48.00
11...	49.50-50.00	51.00-51.75	44.50-45.50	42.00-43.00	....	45.00-45.50	49.50-50.00	....	39.50-40.35	45.25-45.50	44.50-45.50	47.50-48.00
12...	....	50.50-51.00	44.50-46.00	42.00-43.25	....	44.50-45.25	49.00-50.00	44.50-45.75	39.00-40.00	....	43.50-44.00	47.50-48.00
13...	....	49.50-50.00	44.50-45.00	....	42.05-43.00	44.50-45.00	....	44.25-44.75	41.00-41.35	....	43.00-43.50	47.75-48.25
14...	49.50-50.00	50.00-50.25	44.50-45.00	....	42.00-42.50	46.00-47.00	....	43.00-44.00	....	44.50-45.50	43.00-44.00	....
15...	49.50	51.00-52.00	44.00-44.75	42.00-43.00	41.75-42.25	....	49.25-50.25	44.25-45.00	....	44.50-45.25	45.00-46.00	....
16...	48.50-49.00	....	....	43.00-43.50	41.00-41.50	....	48.50-49.00	46.00-46.50	39.50-40.25	45.00-45.75	....	48.00-48.25
17...	48.50-49.00	....	....	42.00-42.50	42.00-42.50	46.50-47.50	48.50-48.75	....	40.50-41.50	45.50-46.25	....	47.50-47.75
18...	50.50-51.00	49.00-50.00	42.75-43.50	42.00-43.50	....	47.00-47.60	48.50-49.00	....	40.50-41.50	44.50-45.25	44.50-45.00	47.50
19...	....	48.50-49.25	42.50-43.50	42.00-43.00	....	47.25-48.00	47.50-48.00	43.75-45.00	41.50-42.00	....	45.50-46.00	48.50-49.00
20...	....	49.50-50.00	44.00-44.75	....	43.00-43.75	48.50-49.00	....	42.75-43.50	41.00-42.50	....	45.50-45.75	48.00-48.50
21...	50.50-51.00	49.00-50.00	43.00-43.75	....	44.00-44.50	49.25-49.75	....	43.00-44.25	....	44.50-45.25	45.50-46.00	....
22...	48.50-49.50	48.25-49.25	44.50-45.00	41.00-41.50	44.25-44.50	....	46.00-47.00	42.50-45.00	....	44.50-45.00	46.00-46.50	....
23...	49.00-49.65	....	....	41.00-41.75	45.00-46.00	....	46.00-47.00	43.00-44.00	42.00-43.50	45.00-45.50	....	46.50-47.00
24...	50.50-51.00	....	....	41.00-41.75	46.00-47.00	48.50-49.00	46.00-46.50	....	41.50-42.75	45.00-46.00	....	48.00-49.00
25...	49.75-50.00	47.00-48.00	44.00-44.75	40.50-41.00	....	49.00-49.50	45.00-45.50	....	41.00-41.50	44.50-46.00	46.00-46.75	Closed
26...	....	47.00-48.00	43.00-44.00	42.50-43.00	....	50.00-50.50	44.50-45.00	42.00-43.00	41.50-42.25	....	45.25-45.75	49.00-49.50
27...	....	47.00-47.60	43.00-44.00	....	Closed	49.00-49.50	....	42.00-43.00	40.50-41.75	....	46.50-47.00	48.00-48.50
28...	49.25-49.50	47.00-47.75	42.50-43.50	....	45.50-45.75	48.00-48.50	....	42.00-42.75	....	45.25-45.75	Closed	....
29...	50.00-50.75	....	42.50-43.75	41.00-42.00	45.00-45.50	...	44.00-44.50	41.00-41.75	....	45.50-46.25	47.00-48.00	....
30...	50.75-51.25	....	....	42.00-42.75	44.25-45.00	....	42.50-44.00	40.00-42.00	41.75-42.50	45.25-45.50	....	47.00-48.50
31...	50.75-51.25	....	....	....	44.25-45.25	....	42.00-42.50	....	....	45.50-46.25	....	47.00-48.00
High	52.00	52.00	47.50	43.50	47.00	50.50	52.00	46.50	43.50	46.25	48.00	50.00
Low	48.50	47.00	42.50	40.50	41.00	43.50	42.00	40.00	38.50	41.00	43.00	46.50
Avg	50.25	49.50	45.00	42.00	44.50	47.00	47.00	43.25	41.00	43.63	45.50	48.25

1985 USDA SIOUX CITY HOG PRICE RANGE

(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	50.50-51.00	46.50-46.75	42.50-43.00	41.75-42.25	....	49.50-50.00	42.00-43.00	....	41.00-41.50	44.00-44.50	....
2...	51.25-52.00	....	....	42.25-52.75	41.75-42.25	....	48.75-49.25	44.00-44.75	Closed	42.00-42.50	....	49.75-50.00
3...	50.00-50.50	....	....	41.75-42.25	41.00-42.00	44.50-45.25	49.00-49.50	....	39.00-40.00	43.00-43.25	....	47.25-47.75
4...	49.25-50.00	49.75-50.25	47.75-48.00	42.25-42.75	....	44.50-45.00	Closed	....	37.00-40.25	43.25-43.50	43.50-43.75	47.25-47.50
5...	....	51.25-51.75	45.75-46.25	Closed	....	43.25-43.50	51.00-51.50	45.00-46.00	38.50-41.00	....	44.50-45.00	48.25-48.50
6...	....	50.75-51.25	45.25-45.75	....	41.50-41.75	44.50-45.00	....	46.00-46.50	39.00-40.50	....	44.50-45.00	47.25-47.75
7...	48.75-49.25	50.25-50.75	46.75-47.25	....	41.75-42.00	45.00-45.25	....	45.00-45.50	....	42.50-44.00	44.25-44.75	....
8...	49.75-50.25	51.00-51.50	45.00-45.25	41.50-42.00	42.50-42.75	....	50.00-50.50	45.25-45.75	....	44.00-45.00	43.75-44.00	....
9...	50.00-50.50	....	....	41.50-42.00	42.75-43.00	....	49.50-49.75	45.00-46.00	38.50-39.50	44.00-44.75	....	47.00-47.25
10...	49.25-49.75	....	....	42.75-43.25	42.75-43.25	45.25-45.50	49.75-50.00	....	38.00-39.00	43.50-44.50	....	47.50-47.75
11...	49.50-50.00	51.00-51.50	44.75-45.25	42.75-43.25	....	45.00-45.25	49.75-50.00	....	39.00-40.00	44.00-45.25	44.50-44.75	47.50-47.75
12...	....	50.25-50.50	45.00-45.50	42.00-42.75	....	44.50-44.75	49.25-49.75	45.25-45.50	38.50-39.75	....	43.25-43.50	47.50-47.75
13...	....	49.50-49.75	44.75-45.25	....	42.75-43.00	44.50-44.75	....	44.25-44.50	40.75-41.00	....	42.75-43.00	47.50-48.00
14...	49.75-50.25	50.00-50.25	44.50-45.00	....	42.25-42.50	46.00-46.25	....	43.50-44.00	....	44.00-45.00	43.50-44.00	....
15...	49.25-50.00	50.75-51.25	43.75-44.25	42.00-42.50	42.00-42.25	....	49.50-50.00	44.50-45.00	....	43.50-44.50	45.50-46.00	....
16...	48.25-48.75	....	....	43.00-43.50	41.05-41.50	....	48.50-48.75	46.00-46.50	39.25-39.75	44.50-45.50	....	48.00-48.50
17...	48.50-49.00	....	....	41.50-42.50	42.50-42.75	47.00-47.25	48.00-48.25	....	40.75-41.50	44.50-45.50	....	47.75-48.00
18...	50.00-50.50	49.75-50.00	43.25-43.75	42.00-42.50	....	46.75-47.00	48.50-49.00	....	40.25-41.00	44.00-44.75	44.00-44.50	47.50-47.75
19...	....	49.00-49.25	43.50-44.00	42.00-42.50	....	47.25-47.50	47.50-48.00	44.00-44.75	41.25-41.75	....	45.25-45.50	48.75-49.00
20...	....	49.75-50.00	44.25-44.75	....	43.00-43.50	48.25-48.50	....	42.75-43.50	41.50-42.50	....	45.50-45.75	48.25-48.50
21...	50.00-50.50	49.50-49.75	43.25-43.50	....	44.00-44.25	49.25-49.50	....	44.00-44.50	....	44.00-44.75	45.50-45.75	....
22...	49.00-49.50	48.50-49.00	44.25-44.50	41.25-41.75	44.25-44.50	....	46.75-47.00	44.50-45.00	....	44.00-44.75	46.50-46.75	....
23...	49.25-49.75	....	....	41.50-42.00	45.25-45.50	....	46.50-46.75	43.00-43.50	42.25-42.75	45.00-45.75	....	47.00-47.50
24...	50.25-50.75	....	....	40.75-41.25	46.00-46.25	48.25-48.50	45.75-46.00	....	41.50-42.00	45.00-45.75	....	47.75-48.00
25...	49.75-50.25	47.75-48.00	43.00-44.00	40.50-41.00	....	49.25-49.50	45.25-45.50	....	40.00-41.25	45.00-45.50	46.00-46.25	Closed
26...	....	47.50-47.75	43.25-43.75	42.50-43.00	....	49.75-50.00	44.25-44.50	42.75-43.25	40.50-42.00	....	45.50-45.75	49.00-49.50
27...	....	47.50-47.75	43.25-43.75	....	unq	49.00-49.25	....	42.50-43.00	39.50-41.25	....	46.75-47.00	48.00-48.50
28...	49.25-49.75	47.50-47.75	43.00-43.25	....	45.25-45.50	48.00-48.25	....	42.50-43.00	....	44.50-45.25	Closed	....
29...	50.50-51.00	....	42.75-43.50	41.00-41.50	45.00-45.25	....	43.75-44.00	41.50-41.75	....	45.00-45.75	46.50-46.75	....
30...	50.00-50.50	....	....	41.75-42.25	44.25-44.50	....	42.00-43.00	41.00-41.75	41.50-42.00	44.75-45.00	....	47.50-48.50
31...	51.00-51.50	....	....	....	44.00-44.50	....	41.50-42.50	....	....	45.00-45.75	....	47.50-48.00
High	52.00	51.75	48.00	43.50	46.25	50.00	51.50	46.50	42.75	45.75	47.00	50.00
Low	48.25	47.50	42.75	41.00	41.00	43.25	41.50	41.00	37.00	41.00	42.75	47.00
Avg	50.13	49.63	45.38	42.25	43.63	46.63	46.50	43.75	39.87	43.37	44.88	48.50

1985 USDA PEORIA HOG PRICE RANGE

(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	50.50-51.00	46.00-46.50	42.50-43.00	41.00-42.00	....	49.50-50.00	41.00-43.50	....	41.00-43.50	44.00-44.50	....
2...	49.00-49.50	....	unq	41.50-42.00	41.00-41.50	....	48.50-49.50	42.00-43.50	Closed	41.50-44.00	....	47.00-47.50
3...	49.00-49.50	....	unq	40.50-41.00	40.50-41.25	45.00-45.50	48.50-49.00	....	38.00-40.50	43.00-45.00	....	46.50-47.00
4...	48.50-49.00	50.00-50.50	46.00-46.50	41.00-41.50	....	44.50-45.50	Closed	....	37.00-40.00	43.00-45.00	43.00-43.50	46.50-47.00
5...	....	50.00-51.50	46.00-46.50	42.00-42.50	....	44.00-44.50	50.00-50.25	43.00-44.50	39.00-41.50	....	44.50-45.00	47.00-48.00
6...	....	50.50-51.50	45.00-45.50	....	41.00-41.50	44.00-44.50	....	41.00-45.50	39.00-41.00	....	45.00-45.50	47.00-48.00
7...	48.50-49.00	49.50-50.50	45.50-46.00	....	41.00-41.50	45.00-45.50	....	41.00-45.50	....	43.00-45.00	44.50-45.00	....
8...	48.50-49.50	50.00-50.50	44.50-45.00	42.00-42.50	42.00-42.25	....	50.00-50.50	42.00-45.00	....	44.00-45.50	43.00-44.00	....
9...	49.50-50.50	....	....	41.50-42.00	42.50-43.00	....	49.50-50.00	42.00-45.00	38.00-40.50	44.00-46.00	....	46.00-47.50
10...	48.50-49.50	....	....	42.50-43.00	42.50-43.00	45.50-46.00	49.00-49.50	....	37.00-40.00	43.50-45.00	....	47.00-48.00
11...	48.50-49.50	41.00-51.50	44.00-44.50	42.50-43.00	....	46.00-46.50	49.00-50.00	....	38.00-40.00	43.50-45.00	44.50-45.00	46.50-47.00
12...	....	51.00-52.00	44.00-45.00	42.00-42.50	....	45.00-45.50	49.00-49.50	42.00-46.00	38.00-40.00	....	44.00-44.50	46.50-47.00
13...	....	50.50-51.50	44.00-44.50	....	42.50-43.50	45.00-45.50	....	41.00-45.00	38.00-40.50	....	43.00-43.50	46.00-47.00
14...	49.00-50.00	49.50-50.50	44.00-44.50	....	41.50-42.50	46.00-46.50	....	40.00-44.00	....	43.00-44.50	42.50-43.00	....
15...	49.50-50.50	50.00-50.50	43.50-44.00	42.00-42.50	41.50-42.00	....	49.00-49.50	40.50-44.50	....	43.50-45.00	43.50-44.00	....
16...	49.50-50.00	....	....	42.50-43.00	41.50-42.00	....	48.50-49.00	42.00-45.50	38.50-40.50	44.00-45.50	....	47.00-48.00
17...	49.00-50.00	....	....	42.50-43.00	41.50-42.00	46.00-46.50	47.50-48.00	....	39.50-41.00	44.50-46.00	....	47.00-48.00
18...	50.00-51.00	48.00-49.50	43.50-44.00	42.00-42.50	....	46.50-47.00	48.00-48.50	....	40.00-41.50	44.00-45.00	43.50-44.00	47.00-47.50
19...	....	48.00-48.50	43.00-43.50	42.50-43.00	....	47.50-48.00	47.50-48.00	42.00-45.50	40.50-42.00	....	44.50-45.00	48.00-48.50
20...	....	48.00-48.50	44.00-44.50	....	42.00-42.50	48.50-49.00	....	41.00-44.50	41.50-43.00	....	44.00-44.50	47.50-48.50
21...	48.00	48.50-49.00	43.00-43.50	....	43.00-44.00	49.00-49.50	....	41.00-44.00	....	43.00-44.50	44.00-44.50	....
22...	49.50-50.50	48.00-48.50	43.50-44.00	42.00-42.50	43.50-44.50	....	45.50-47.00	42.50-45.00	....	43.00-45.00	44.50-45.00	....
23...	49.50-50.00	....	....	41.50-42.00	43.50-44.00	....	46.00-46.50	42.00-44.50	39.00-42.50	43.50-45.00	....	46.50-47.50
24...	50.00-50.50	....	....	41.00-42.00	unq	49.00-49.50	43.50-46.00	....	40.00-43.00	43.00-44.50	....	47.00-48.00
25...	50.50-51.50	47.50-48.00	43.00-43.50	40.50-41.00	....	48.50-49.00	44.00-45.50	....	40.00-42.50	42.50-44.00	44.50-45.00	Closed
26...	....	47.00-47.50	42.50-43.00	41.50-42.00	....	50.00-50.50	44.00-45.50	41.00-43.50	41.00-43.00	....	44.50-45.50	48.50-49.00
27...	....	46.50-47.00	42.50-43.00	....	Closed	50.00-50.50	....	41.00-42.00	40.00-42.50	....	45.00-46.00	48.50-49.00
28...	50.00-50.50	47.00-47.50	42.00-42.50	....	44.00-44.50	49.00-50.00	....	41.00-42.00	....	44.00-44.50	Closed	....
29...	49.00-49.75	....	42.00-42.50	41.50-42.00	44.50-45.00	....	42.50-44.50	40.50-41.50	....	44.50-45.00	45.00-46.00	....
30...	49.50-50.00	....	....	42.00-42.50	44.50-45.00	....	41.50-43.50	Closed	40.00-42.50	44.00-44.50	....	47.50-48.25
31...	50.50-51.00	....	....	....	44.50-45.00	....	42.00-42.50	....	....	44.50-45.00	....	....
High	51.50	52.00	46.50	43.00	45.00	50.50	50.50	46.00	43.00	46.00	46.00	49.00
Low	48.00	46.50	42.00	40.50	40.50	44.00	41.50	40.00	37.00	41.00	42.50	46.00
Avg	49.75	49.25	44.25	41.75	42.75	47.25	46.00	43.00	40.00	43.50	44.25	47.50

1985 USDA E. ST. LOUIS HOG PRICE RANGE

(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	49.50-50.00	45.50-46.00	42.50-43.00	40.50-41.00	....	49.00-50.00	unq	....	41.50-42.00	44.50-44.75	....
2...	48.50-50.00	....	....	41.50-42.00	40.00-40.50	....	48.50-49.50	unq	Closed	42.50-43.25	....	47.50
3...	48.50-49.50	....	....	40.50-41.00	40.00-40.75	44.50-45.00	49.00-49.50	....	39.50-40.00	43.00-43.75	....	47.50
4...	49.00-49.50	49.50-50.00	45.00-46.00	41.50-42.00	....	44.00-44.25	Closed	....	38.50-39.50	43.00-44.00	43.50-43.75	47.00
5...	....	49.00-50.00	45.00-46.00	41.75-42.25	....	43.00-43.50	50.00-50.50	43.75-44.25	40.00-40.50	....	44.00-44.25	47.25-48.00
6...	....	49.50-50.00	44.00-45.00	....	39.50-40.50	43.50-44.00	....	45.25-45.75	40.00-41.00	....	44.50-45.75	48.00-48.25
7...	48.00-48.75	49.00-50.00	44.50-45.50	....	40.00-41.00	44.50-45.00	....	45.25	....	43.50-44.00	44.00-45.00	....
8...	48.75-49.25	49.00-50.50	44.25-44.75	56.00-60.00	40.50-41.50	....	49.50-50.00	45.25-45.75	....	44.50-45.00	44.00-44.50	....
9...	50.00-50.25	....	....	unq	41.00-42.00	....	49.00-49.50	45.25-45.75	39.50-40.50	44.50-45.50	....	47.50-47.75
10...	49.00-49.25	....	....	56.50-60.50	41.50-42.75	44.75-45.25	49.00-49.50	....	39.00-40.00	44.00-45.00	....	47.50-48.00
11...	49.25-49.75	50.00-51.00	44.00-44.50	unq	....	45.00-45.50	49.00-49.50	....	39.00-40.00	44.00-44.75	44.00-44.50	47.50-47.75
12...	....	50.00-51.00	44.00-44.50	unq	....	44.50-45.25	48.50-49.00	45.00-45.50	39.00-40.00	....	44.00-44.50	47.50
13...	....	49.00-50.00	44.00-44.25	....	41.50-42.75	44.50-45.00	....	44.00-44.25	38.50-39.50	....	43.50-43.75	47.25
14...	49.75-50.00	49.00-50.00	44.00-44.25	....	41.25-42.50	45.00-45.50	....	43.25-43.75	....	44.00-44.25	43.50-43.75	....
15...	49.75-50.00	50.00-51.00	43.50-43.75	40.50-41.50	41.00-42.25	....	48.50-49.00	44.25-44.75	....	43.25-43.75	44.00-44.25	....
16...	49.50-49.75	....	....	42.00-42.50	41.25-42.50	....	48.00-48.50	45.00-45.50	38.00-39.50	44.00-44.50	....	47.50-47.75
17...	48.00-49.00	....	....	41.50-42.00	41.25-42.50	46.00-46.75	47.00-47.50	....	39.50-40.50	44.00-44.75	....	48.25-48.50
18...	49.00-50.00	49.00-50.00	43.00-43.50	41.50-42.00	....	46.50-47.00	47.00-47.50	....	40.00-41.00	44.25-44.75	43.25-43.75	47.50-48.00
19...	....	48.50-49.00	43.00-43.25	41.50-42.00	....	46.50-47.25	47.00-47.50	44.50-45.00	40.50-41.50	....	44.25-44.75	48.25-48.75
20...	....	48.50-49.00	43.50-44.00	....	42.00-42.50	47.00-48.00	....	43.00-43.50	42.00-42.50	....	44.50-44.75	48.00-49.00
21...	49.50-50.50	48.50-49.00	43.00-43.25	....	43.00-43.50	48.00-49.00	....	42.50-43.50	....	44.00-44.25	44.00-44.25	....
22...	49.50-50.00	47.50-47.75	43.00-43.25	41.50-42.00	43.00-44.00	....	46.50-47.00	43.25-43.75	....	43.75-44.25	45.00-45.50	....
23...	49.00-49.75	....	....	41.00-41.50	43.00-43.75	....	45.50-46.00	42.50-43.50	41.00-41.75	44.50-45.00	....	47.00-47.50
24...	49.50-50.00	....	....	40.00-41.00	44.00-44.50	48.00-49.00	44.50-45.00	....	41.50-42.00	44.50-44.75	....	47.00-47.50
25...	49.50-50.00	47.00-47.50	43.00-43.50	39.50-40.50	....	48.00-48.75	44.00-45.00	....	41.00-41.50	43.75-44.50	44.50-45.00	Closed
26...	....	46.50-47.00	42.50-43.00	41.00-41.50	....	49.25-50.00	43.50-44.50	42.00-42.50	42.00-42.50	....	44.75-45.25	48.75-49.00
27...	....	46.00-46.50	42.50-43.00	....	Closed	49.50-50.00	....	41.00-41.50	39.50-41.50	....	45.25-45.50	49.25-49.50
28...	49.50-50.00	46.50-47.25	42.50-43.00	....	44.00-45.00	49.00-49.50	....	41.25-41.75	....	44.00-44.75	Closed	....
29...	48.50-49.50	....	42.50-43.00	40.00-40.75	44.00-44.50	....	49.00-51.00	40.25-41.00	....	44.25-45.00	46.00	....
30...	49.00-50.00	....	....	41.00-42.00	43.75-44.25	....	48.50-50.00	39.25-40.25	41.50-42.00	44.50-45.00	....	48.00-48.25
31...	49.50-50.25	....	....	....	43.75-44.25	....	unq	....	....	44.00-45.00	....	47.00-47.50
High	50.25	51.00	46.00	56.50	45.00	50.00	50.50	45.75	42.50	45.50	46.00	49.50
Low	48.00	46.00	42.50	40.00	39.50	43.00	43.50	39.25	38.50	41.50	43.25	47.00
Avg	49.13	48.50	44.25	48.25	42.25	46.50	47.00	42.50	40.50	43.50	44.63	48.25

1985 AVERAGE HOG PRICES

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (In dollars per cst)

	JANUARY							FEBRUARY						
Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	Closed							50.19	50.09	49.73	49.71	49.18	50.57	50.04
2...	49.82	49.85	50.33	49.22	48.75	51.02	48.44	....	....	....	....	....	....	....
3...	49.39	48.48	48.98	48.81	48.32	49.17	48.54	....	....	....	....	....	....	....
4...	48.47	48.64	49.18	48.69	48.32	49.34	48.31	49.49	48.76	49.68	49.87	48.80	49.92	49.66
5...	....	....	....	....	....	....	....	50.75	50.47	49.68	49.65	49.48	50.92	49.69
6...	....	....	....	....	....	....	....	50.35	50.37	50.16	50.62	50.10	51.02	50.21
7...	47.92	46.71	47.86	47.82	47.80	48.49	47.96	49.27	49.93	49.49	50.07	49.31	50.17	49.29
8...	48.65	48.93	48.22	48.45	47.70	49.65	48.17	50.06	50.58	49.75	50.03	49.53	51.13	49.75
9...	49.16	49.01	49.37	49.62	48.61	49.79	49.37	....	....	....	....	....	....	....
10...	48.30	48.50	48.65	48.66	47.69	49.20	48.16	....	....	....	....	....	....	....
11...	49.16	49.30	48.57	48.81	47.91	49.48	48.42	50.59	50.04	50.36	50.74	50.21	51.13	50.59
12...	....	....	....	....	....	....	....	49.94	49.76	49.89	50.88	49.88	50.22	50.81
13...	....	....	....	....	....	....	....	49.18	49.15	48.86	50.17	49.17	49.06	50.40
14...	49.12	48.03	48.90	49.41	48.52	49.73	486.4	49.54	49.35	48.94	49.98	49.69	50.07	49.38
15...	48.13	48.72	48.06	49.32	48.24	49.40	49.05	50.60	50.10	50.83	50.49	50.19	51.62	49.77
16...	47.96	48.24	48.67	48.90	47.60	48.29	48.39	....	....	....	....	....	....	....
17...	47.84	47.52	48.05	48.40	47.22	48.80	49.46	....	....	....	....	....	....	....
18...	49.40	49.02	49.70	49.66	48.76	49.95	49.43	49.52	49.39	49.10	49.49	48.80	49.82	48.02
19...	....	....	....	....	....	....	....	48.54	48.45	48.39	48.60	48.15	49.13	47.76
20...	....	....	....	....	....	....	....	48.37	48.50	48.88	48.57	48.81	49.84	47.82
21...	49.52	49.28	49.90	49.85	49.00	50.01	50.10	48.40	48.64	48.62	48.49	48.81	49.65	48.23
22...	49.19	49.18	48.28	49.72	48.01	49.10	49.27	48.33	48.45	47.94	48.06	47.84	48.75	47.56
23...	49.06	48.80	48.30	49.57	48.24	49.03	48.87	....	....	....	....	....	....	....
24...	49.79	50.01	49.55	49.87	48.95	50.11	49.46	....	....	....	....	....	....	....
25...	49.00	49.05	49.16	49.73	48.84	49.46	50.18	47.03	47.31	46.87	47.37	46.48	47.65	47.08
26...	....	....	....	....	....	....	....	46.87	46.64	46.85	46.66	46.03	47.45	46.49
27...	....	....	....	....	....	....	....	46.47	46.18	46.33	45.03	46.21	47.58	46.26
28...	49.03	48.36	48.32	49.80	48.77	49.18	49.33	46.69	46.53	46.61	46.88	46.17	47.56	46.58
29...	49.64	49.16	49.17	49.57	48.71	50.57	48.49	....	....	....	....	....	....	....
30...	49.46	49.51	49.93	49.66	49.54	50.34	49.09	....	....	....	....	....	....	....
31...	50.17	49.34	49.78	49.94	50.20	50.62	50.03	....	....	....	....	....	....	....

	MARCH							APRIL						
Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	45.90	46.28	45.71	45.84	45.31	46.39	45.57	42.83	42.64	42.29	42.51	41.69	42.58	42.13
2...	....	....	....	....	....	....	....	42.83	41.68	41.72	41.38	40.95	42.33	41.14
3...	....	....	....	....	....	....	....	40.98	41.32	41.70	40.52	40.65	41.08	40.30
4...	46.70	46.47	46.63	45.73	n/a	47.85	45.56	41.86	41.44	42.19	41.20	41.03	42.40	40.79
5...	45.62	45.62	45.35	45.60	44.76	45.96	45.48	Closed	Closed	Closed	41.95	41.81	Closed	41.40
6...	44.87	44.46	44.59	44.84	44.52	45.30	44.45	....	....	....	....	....	....	....
7...	45.64	45.69	45.48	45.38	45.13	46.75	45.13	....	....	....	....	....	....	....
8...	44.83	45.09	45.08	44.97	44.14	45.11	44.35	41.72	41.73	41.50	41.87	40.47	41.71	41.46
9...	....	....	....	....	....	....	....	41.15	40.71	41.16	41.03	40.63	41.40	40.66
10...	....	....	....	....	....	....	....	41.96	41.79	41.86	41.30	41.76	42.68	41.75
11...	44.35	44.50	44.08	44.07	43.69	44.73	43.74	41.58	41.63	41.86	41.94	41.52	42.57	41.58
12...	44.55	44.45	44.07	44.12	43.86	45.36	44.01	41.50	40.90	42.13	41.56	40.56	42.26	40.94
13...	44.00	43.82	44.29	43.56	43.58	44.92	43.56	....	....	....	....	....	....	....
14...	44.02	44.33	44.26	44.13	43.14	44.77	43.48	....	....	....	....	....	....	....
15...	43.56	43.78	44.14	43.60	43.15	44.19	42.89	41.56	41.49	41.71	41.00	40.64	42.00	40.74
16...	....	....	....	....	....	....	....	42.20	41.84	42.51	41.99	41.90	42.76	41.69
17...	....	....	....	....	....	....	....	41.60	41.49	41.58	41.67	40.94	41.96	41.42
18...	42.98	42.94	43.02	43.14	42.17	43.42	42.72	41.37	41.52	41.80	41.33	40.57	42.00	40.87
19...	43.23	43.04	42.48	43.08	42.28	43.70	42.36	41.63	41.46	41.69	41.91	40.94	42.11	41.40
20...	44.06	44.08	43.27	43.67	42.81	44.41	43.23	....	....	....	....	....	....	....
21...	43.24	43.16	41.58	42.92	42.09	43.43	42.45	....	....	....	....	....	....	....
22...	43.41	43.91	44.18	42.83	42.99	44.28	42.94	40.95	40.87	40.72	41.60	40.04	41.17	41.02
23...	....	....	....	....	....	....	....	41.16	41.12	41.02	41.23	40.10	41.42	40.78
24...	....	....	....	....	....	....	....	40.67	40.76	40.57	40.86	39.84	40.78	40.51
25...	42.98	43.16	43.21	43.42	42.46	43.81	42.56	40.57	40.50	40.00	40.05	39.05	40.53	39.82
26...	43.16	43.15	43.06	42.67	42.37	43.33	42.15	41.49	41.43	42.26	41.27	40.05	42.26	40.92
27...	43.17	43.16	43.26	43.02	43.37	43.54	42.19	....	....	....	....	....	....	....
28...	42.73	42.83	42.48	42.46	41.48	42.95	41.77	....	....	....	....	....	....	....
29...	42.58	42.56	43.09	42.38	41.83	43.02	41.81	40.62	40.73	40.71	40.77	40.30	41.13	40.96
30...	....	....	....	....	....	....	....	41.16	41.04	41.27	41.72	40.56	41.69	41.31
31...	....	....	....	....	....	....	....	....	....	....	....	....	....	....

1985 AVERAGE HOG PRICES

Daily Average Price of Barrows & Gilts at Selected Markets
According to USDA (in dollars per cwt)

MAY

Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	40.62	40.64	41.14	40.97	40.30	41.64	40.81
2...	40.96	43.07	41.26	40.27	40.66	41.65	40.83
3...	40.29	40.81	40.82	40.72	40.10	41.09	40.81
4...	....	....	....	....	....	....	....
5...	....	....	....	....	....	....	....
6...	40.44	40.01	40.87	40.44	40.00	41.16	40.62
7...	41.05	40.44	41.47	40.59	40.51	41.48	40.59
8...	41.41	41.01	41.37	41.31	40.68	42.22	41.54
9...	41.05	41.48	41.51	41.82	40.80	42.16	42.38
10...	42.11	42.11	41.70	42.74	41.26	42.13	42.15
11...	....	....	....	....	....	....	....
12...	....	....	....	....	....	....	....
13...	41.45	41.21	41.48	42.33	40.68	42.07	42.43
14...	41.17	41.26	41.51	41.84	40.74	41.93	41.42
15...	41.17	40.76	41.11	41.54	40.08	41.80	41.12
16...	40.68	40.49	40.60	41.71	39.66	41.03	41.03
17...	41.00	40.48	41.52	42.06	40.96	41.80	41.10
18...	....	....	....	....	....	....	....
19...	....	....	....	....	....	....	....
20...	41.95	41.57	41.80	42.21	41.82	42.64	41.43
21...	42.83	42.72	43.06	43.05	43.40	43.66	43.04
22...	43.18	43.46	43.46	43.48	43.27	43.72	43.42
23...	44.12	43.67	44.13	43.65	44.07	44.93	43.54
24...	44.84	44.91	45.59	44.29	44.05	45.45	Closed
25...	....	....	....	....	....	....	....
26...	....	....	....	....	....	....	....
27...	Closed	Closed	Closed	Closed	Closed	Closed	44.27
28...	44.23	44.41	44.77	44.18	43.58	47.50	44.12
29...	43.89	44.04	44.32	44.08	43.38	44.54	44.31
30...	43.69	40.93	43.28	44.04	42.74	43.78	44.29
31...	44.01	42.76	43.57	44.07	43.31	43.81	44.33

JUNE

Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	....	....	....	....	....	....	....
2...	....	....	....	....	....	....	....
3...	44.32	43.86	43.87	44.50	43.15	44.41	44.41
4...	43.77	43.88	43.49	43.74	43.16	42.39	44.20
5...	42.85	42.77	42.84	43.29	42.01	42.77	43.13
6...	43.89	43.53	43.18	43.81	42.89	43.92	43.09
7...	44.42	44.59	44.34	44.63	44.20	44.34	44.15
8...	....	....	....	....	....	....	....
9...	....	....	....	....	....	....	....
10...	44.68	43.94	44.47	44.95	44.29	44.76	45.10
11...	44.83	43.60	44.26	45.32	43.89	44.37	45.56
12...	43.87	44.07	43.33	44.81	43.18	43.97	44.70
13...	43.81	43.96	43.81	44.85	43.20	44.12	44.49
14...	44.60	44.60	45.76	45.28	44.39	45.57	45.25
15...	....	....	....	....	....	....	....
16...	....	....	....	....	....	....	....
17...	46.15	46.30	45.63	46.26	45.45	46.36	45.98
18...	46.56	46.44	46.80	47.08	45.52	46.49	46.39
19...	47.11	46.23	46.64	47.04	45.90	46.67	47.13
20...	47.22	47.15	47.79	47.86	46.76	47.64	47.62
21...	49.24	49.39	48.44	48.72	47.78	48.81	48.30
22...	....	....	....	....	....	....	....
23...	....	....	....	....	....	....	....
24...	47.23	47.05	47.73	48.12	47.09	47.48	48.15
25...	48.16	48.45	48.02	48.54	47.15	48.54	48.17
26...	48.30	48.49	49.04	49.66	48.26	49.07	49.55
27...	48.81	48.76	48.07	49.66	47.44	48.39	49.60
28...	47.72	47.46	47.52	49.27	47.22	47.11	48.68
29...	....	....	....	....	....	....	....
30...	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....

JULY

Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	48.97	48.75	47.80	49.65	48.65	48.79	48.79
2...	48.17	48.87	47.45	49.20	47.74	48.30	48.10
3...	48.88	49.11	48.55	49.27	48.66	48.50	48.30
4...	Closed	Closed	Closed	Closed	Closed	Closed	Closed
5...	50.16	50.43	50.68	50.32	49.82	50.87	49.74
6...	....	....	....	....	....	....	....
7...	....	....	....	....	....	....	....
8...	49.38	49.25	48.90	50.27	49.02	49.26	49.93
9...	49.15	48.80	48.00	49.32	49.15	48.48	49.22
10...	49.06	48.82	48.52	48.86	48.05	49.06	48.82
11...	48.74	49.13	49.00	49.52	48.34	49.01	48.98
12...	48.85	48.62	48.82	48.84	47.74	48.81	48.73
13...	....	....	....	....	....	....	....
14...	....	....	....	....	....	....	....
15...	48.38	48.12	48.28	49.21	47.86	48.73	48.54
16...	48.06	47.36	47.83	48.48	47.42	47.04	48.15
17...	46.76	47.50	46.68	47.21	47.02	46.24	47.19
18...	47.49	47.11	47.72	47.43	47.36	48.28	47.75
19...	47.19	47.46	46.91	47.43	46.45	47.08	47.18
20...	....	....	....	....	....	....	....
21...	....	....	....	....	....	....	....
22...	46.46	45.91	45.90	46.77	45.50	46.37	46.14
23...	46.04	45.91	45.94	46.00	44.87	45.76	46.07
24...	45.05	45.30	44.73	45.03	44.59	45.48	45.34
25...	44.76	44.92	44.59	44.59	44.59	44.64	44.68
26...	44.13	44.50	43.86	43.71	43.09	44.15	44.57
27...	....	....	....	....	....	....	....
28...	....	....	....	....	....	....	....
29...	43.09	42.71	43.19	43.61	42.30	43.37	43.40
30...	42.42	42.56	42.51	43.01	40.91	42.35	42.44
31...	42.32	40.60	41.62	42.21	40.95	41.67	41.41

AUGUST

Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	42.83	42.63	42.30	42.37	41.45	42.82	42.26
2...	43.85	43.18	43.93	43.03	43.00	44.60	43.52
3...	....	....	....	....	....	....	....
4...	....	....	....	....	....	....	....
5...	44.38	44.34	44.27	44.60	44.09	45.08	43.85
6...	45.46	45.52	45.28	45.50	44.83	46.20	44.48
7...	45.09	45.27	44.52	44.96	44.11	45.07	44.34
8...	45.28	45.16	45.03	45.52	44.60	45.11	45.53
9...	45.23	45.95	44.69	45.38	44.40	45.43	46.08
10...	....	....	....	....	....	....	....
11...	....	....	....	....	....	....	....
12...	44.90	44.41	44.57	45.13	44.16	44.83	45.08
13...	44.25	44.60	43.79	44.82	43.40	43.65	44.09
14...	42.97	42.58	42.72	43.79	42.46	43.17	44.10
15...	44.27	43.82	44.30	44.79	43.80	44.48	44.55
16...	45.71	45.91	45.53	45.39	45.57	46.04	45.80
17...	....	....	....	....	....	....	....
18...	....	....	....	....	....	....	....
19...	44.10	44.20	43.88	45.38	43.25	43.95	45.17
20...	42.83	42.70	43.28	43.14	42.90	42.92	43.40
21...	42.83	42.70	43.28	43.14	42.90	42.92	43.40
22...	43.60	43.66	43.77	43.80	42.97	44.56	44.23
23...	[illegible]	42.84	43.34	43.76	42.27	43.38	44.09
24...	....	....	....	....	....	....	....
25...	....	....	....	....	....	....	....
26...	42.78	41.92	41.95	42.71	40.95	42.72	42.46
27...	42.11	41.70	41.69	41.62	40.85	42.58	42.22
28...	42.32	41.94	41.76	41.66	40.94	42.19	41.84
29...	40.93	40.80	40.63	41.21	39.68	41.45	41.80
30...	40.91	40.92	40.62	41.18	39.87	41.59	40.23
31...	....	....	....	....	....	....	....

1985 AVERAGE HOG PRICES

Daily Average Price of Barrows & Gilts at Selected Markets
According to USDA (in dollars per cwt)

SEPTEMBER

Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	....	....	....	....	....	....	....
2...	Closed	Closed	Closed	Closed	Closed	Closed	Closed
3...	38.68	38.00	38.85	40.20	37.64	38.72	39.74
4...	38.99	38.33	38.83	39.64	38.12	38.96	39.03
5...	40.20	40.60	39.86	40.75	40.03	40.56	40.51
6...	40.67	40.60	40.42	41.01	40.66	40.28	40.44
7...	....	....	....	....	....	....	....
8...	....	....	....	....	....	....	....
9...	39.83	38.78	38.89	40.09	37.99	39.39	39.64
10...	38.68	38.91	38.55	39.78	38.02	38.90	38.94
11...	39.34	39.79	38.92	39.70	39.49	39.72	39.94
12...	39.36	39.21	38.88	40.08	38.90	39.32	39.87
13...	40.23	40.01	40.50	39.60	39.76	40.67	40.01
14...	....	....	....	....	....	....	....
15...	....	....	....	....	....	....	....
16...	39.13	39.03	38.94	39.58	39.37	39.31	39.68
17...	40.30	40.60	39.93	40.55	39.47	40.98	40.61
18...	40.29	40.64	40.40	41.25	39.86	40.35	40.88
19...	41.66	41.84	41.46	42.58	41.22	42.00	42.47
20...	41.86	41.84	41.46	42.58	41.22	42.00	42.47
21...	....	....	....	....	....	....	....
22...	....	....	....	....	....	....	....
23...	41.62	43.51	41.92	41.78	40.55	42.46	41.63
24...	41.75	40.33	40.53	42.02	40.49	40.83	42.21
25...	40.63	40.33	40.53	42.02	40.49	40.83	42.21
26...	41.23	35.83	41.37	42.43	40.96	41.59	42.72
27...	40.68	40.96	40.89	41.57	40.33	40.96	41.96
28...	....	....	....	....	....	....	....
29...	....	....	....	....	....	....	....
30...	41.20	40.82	41.56	41.96	41.00	41.60	41.66
31...	....	....	....	....	....	....	....

OCTOBER

Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	41.11	41.47	41.28	42.02	41.24	41.03	42.61
2...	42.36	42.16	42.35	43.00	41.93	41.39	43.23
3...	42.72	42.40	42.09	44.01	42.39	42.73	44.08
4...	42.63	42.52	43.39	44.00	42.45	43.00	43.86
5...	....	....	....	....	....	....	....
6...	....	....	....	....	....	....	....
7...	43.05	42.38	43.50	44.29	43.34	43.41	43.88
8...	44.29	44.36	44.19	45.24	44.77	44.59	45.01
9...	44.34	43.74	43.95	45.59	44.58	44.43	45.22
10...	43.98	44.14	44.13	44.78	43.65	44.10	44.46
11...	44.35	44.24	44.47	44.60	43.78	44.74	44.55
12...	....	....	....	....	....	....	....
13...	....	....	....	....	....	....	....
14...	44.08	43.56	44.41	44.13	43.90	44.36	44.00
15...	43.58	43.64	44.11	43.94	43.80	43.39	44.30
16...	44.78	44.23	45.00	44.42	44.65	44.84	45.01
17...	44.72	44.54	45.22	45.28	44.31	45.17	45.39
18...	44.16	44.10	44.61	44.70	43.92	44.24	44.83
19...	....	....	....	....	....	....	....
20...	....	....	....	....	....	....	....
21...	43.52	43.47	43.79	43.92	43.95	44.11	44.00
22...	43.72	43.58	43.44	43.96	43.97	44.31	44.23
23...	44.20	43.84	44.65	44.75	44.46	45.66	44.60
24...	44.04	43.86	44.82	44.27	44.06	45.18	43.89
25...	44.04	43.86	44.82	44.27	44.06	45.18	43.89
26...	....	....	....	....	....	....	....
27...	....	....	....	....	....	....	....
28...	44.33	44.16	44.60	44.56	44.14	44.86	44.39
29...	45.10	45.08	45.13	45.04	44.78	45.06	44.92
30...	44.68	44.62	44.62	44.36	43.78	44.55	44.19
31...	45.26	44.44	45.04	44.94	44.25	44.94	44.53

NOVEMBER

Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	44.67	44.72	44.47	44.41	43.27	43.79	44.11
2...	....	....	....	....	....	....	....
3...	....	....	....	....	....	....	....
4...	43.07	42.96	42.96	43.42	42.64	43.22	43.16
5...	43.64	43.34	43.85	43.82	43.61	44.63	44.45
6...	44.22	44.16	44.09	45.26	43.80	44.77	44.98
7...	43.71	43.69	43.49	44.89	43.53	43.96	44.67
8...	43.30	43.42	43.85	43.74	42.72	44.16	43.46
9...	....	....	....	....	....	....	....
10...	....	....	....	....	....	....	....
11...	44.18	44.00	43.66	44.59	43.51	44.34	44.51
12...	43.13	42.83	42.71	44.25	43.05	42.94	44.07
13...	42.21	42.18	42.25	43.36	n/a	42.66	43.28
14...	42.80	42.83	42.62	43.10	42.30	43.16	42.60
15...	44.75	44.71	44.55	43.90	43.88	45.30	43.41
16...	....	....	....	....	....	....	....
17...	....	....	....	....	....	....	....
18...	43.99	43.65	43.43	43.29	n/a	43.69	43.48
19...	43.90	43.81	44.78	48.18	44.64	44.80	44.43
20...	44.10	43.55	44.78	44.07	44.42	44.85	43.98
21...	44.33	43.56	44.35	43.56	44.44	45.31	43.81
22...	45.63	45.34	44.90	44.65	45.73	46.18	44.58
23...	....	....	....	....	....	....	....
24...	....	....	....	....	....	....	....
25...	45.76	45.22	45.02	44.38	45.22	45.08	44.50
26...	44.50	43.84	44.32	44.69	45.48	45.00	44.84
27...	45.02	44.53	44.81	44.69	45.52	46.37	45.27
28...	Closed	Closed	Closed	Closed	Closed	Closed	Closed
29...	46.11	n/a	46.39	45.72	46.58	46.03	45.25
30...	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....

DECEMBER

Date	St. Joseph	Kansas City	Omaha	E.St. Louis	St. Paul	Sioux City	Peoria
1...	....	....	....	....	....	....	....
2...	47.73	47.94	47.94	46.83	47.00	48.84	47.10
3...	46.49	46.87	46.13	46.96	46.78	46.63	46.91
4...	45.56	45.90	45.92	46.04	46.63	46.22	46.76
5...	47.21	47.33	46.88	47.24	46.43	47.59	47.58
6...	46.67	46.37	46.41	47.28	46.36	46.62	47.39
7...	....	....	....	....	....	....	....
8...	....	....	....	....	....	....	....
9...	46.62	45.97	46.43	46.89	46.39	46.55	46.74
10...	47.05	46.47	47.15	47.05	46.31	47.30	47.63
11...	46.91	46.23	46.51	46.98	46.00	46.48	46.91
12...	47.34	46.63	47.08	46.90	45.84	46.52	46.85
13...	47.69	46.92	47.08	45.85	46.52	47.34	47.01
14...	....	....	....	....	....	....	....
15...	....	....	....	....	....	....	....
16...	46.86	47.34	46.88	46.70	47.32	47.22	47.59
17...	46.86	46.64	46.42	47.68	46.97	46.75	47.66
18...	46.30	46.66	46.91	47.07	46.95	46.70	47.47
19...	47.71	47.95	47.28	47.92	47.15	47.90	48.35
20...	47.04	47.44	47.80	47.60	47.72	47.53	48.26
21...	....	....	....	....	....	....	....
22...	....	....	....	....	....	....	....
23...	45.82	45.26	45.52	46.23	45.62	45.83	47.21
24...	45.36	n/a	47.23	46.51	46.39	47.31	47.70
25...	Closed	Closed	Closed	Closed	Closed	Closed	Closed
26...	47.82	48.32	48.63	47.90	48.61	48.84	49.01
27...	48.23	48.37	47.21	48.92	47.86	48.10	48.81
28...	....	....	....	....	....	....	....
29...	....	....	....	....	....	....	....
30...	46.71	46.18	46.08	47.38	46.08	47.40	46.90
31...	46.33	46.55	46.10	46.58	45.78	46.70	46.71

1985 USDA SEVEN MARKET AVERAGE HOG PRICES

Daily Average price for gilts at 7 Selected Markets
(Dollars Per CWT)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	....	49.92	....	42.46	41.04	....	48.84	42.42	....	41.46	44.10	....
2...	....	....	....	41.73	....	....	48.26	43.61	....	42.19	....	47.40
3...	....	....	....	40.98	40.94	44.19	48.79	....	38.89	42.90	....	46.60
4...	....	49.59	46.50	....	....	53.25	....	....	38.95	43.12	....	46.10
5...	....	50.07	45.06	41.86	....	42.86	50.47	44.62	40.36	....	43.96	47.21
6...	....	50.52	44.82	....	40.52	43.60	....	45.49	40.60	....	45.88	46.66
7...	....	49.70	45.54	....	....	44.43	....	44.81	....	43.53	44.00	....
8...	....	50.27	44.82	41.58	41.43	....	49.39	45.13	....	44.74	43.67	....
9...	....	....	....	41.10	41.61	....	48.71	45.10	39.28	44.58	....	....
10...	48.60	....	....	42.03	42.05	44.66	48.70	....	38.89	44.20	....	47.03
11...	48.96	50.64	44.19	41.89	....	44.57	48.94	....	39.54	44.46	44.15	46.48
12...	....	50.22	44.35	41.62	....	43.98	48.64	44.75	39.36	....	43.56	46.63
13...	....	49.31	44.11	....	41.65	44.16	....	44.09	40.13	....	....	46.83
14...	49.14	49.72	44.08	....	41.54	45.15	....	43.08	....	44.17	42.78	....
15...	48.77	....	43.83	41.41	....	....	....	44.36	....	43.79	44.47	....
16...	48.40	....	....	42.18	40.80	....	....	....	39.24	44.68	....	46.99
17...	48.12	....	....	41.63	....	46.02	46.83	....	40.38	44.95	....	46.99
18...	49.50	49.32	42.98	41.42	....	46.54	....	....	40.48	44.36	....	46.79
19...	....	....	43.01	41.75	....	46.68	....	44.33	41.29	....	44.36	47.66
20...	....	48.88	43.68	....	42.12	47.52	....	42.97	....	....	....	47.56
21...	49.69	48.81	42.69	....	43.23	48.60	....	43.02	....	43.85	....	....
22...	49.03	48.24	43.52	41.02	43.40	....	....	43.89	....	44.03	45.39	....
23...	48.90	....	....	41.09	44.03	....	....	43.19	41.86	44.59	....	45.71
24...	....	....	....	40.59	....	47.62	....	....	41.72	44.68	....	46.33
25...	49.30	47.14	43.25	40.08	....	48.23	44.49	....	40.93	44.54	45.00	....
26...	....	46.68	42.87	41.41	....	48.96	43.85	42.35	41.38	....	....	48.38
27...	....	....	43.27	....	....	48.51	....	41.69	41.31	....	45.24	48.12
28...	49.12	46.82	42.43	....	....	47.75	....	41.77	....	44.53	....	....
29...	49.48	....	42.54	40.97	44.06	....	....	....	....	45.04	46.14	....
30...	49.87	....	....	41.31	43.44	....	45.77	....	41.56	44.43	....	46.78
31...	50.16	....	....	....	....	....	41.75	....	....	44.86	....	46.32

1985 USDA SEVEN MARKET AVERAGE HOG WEIGHTS

Daily Average weight for gilts at 7 Selected Markets
(in pounds)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	....	237	....	241	245	....	241	235	....	238	241	....
2...	....	....	....	242	....	....	242	235	....	239	....	239
3...	....	....	....	240	245	249	239	....	235	240	....	243
4...	....	236	236	249	....	249	....	....	234	237	....	244
5...	....	235	239	....	....	249	239	233	236	....	245	246
6...	....	238	239	....	247	249	....	236	236	....	238	244
7...	....	239	237	....	....	248	....	236	....	241	246	....
8...	....	237	241	244	247	....	241	236	....	237	241	....
9...	....	....	....	245	248	....	241	236	234	242	....	....
10...	242	....	....	245	246	248	240	....	251	237	....	243
11...	238	238	239	243	....	245	241	....	237	235	244	244
12...	....	237	238	246	....	248	239	236	238	....	246	241
13...	....	235	240	....	246	245	....	239	236	....	....	241
14...	239	238	239	....	245	247	....	239	....	238	243	....
15...	240	....	240	244	....	....	....	234	....	242	242	....
16...	238	....	....	245	247	....	....	....	238	242	....	243
17...	239	....	....	246	....	245	243	....	238	244	....	245
18...	240	238	240	246	....	242	....	....	241	241	....	241
19...	....	....	236	246	....	243	....	236	238	....	251	242
20...	....	234	240	....	247	246	....	234	....	....	....	238
21...	239	236	239	....	246	243	....	235	....	243	....	....
22...	237	235	240	247	248	....	....	235	....	243	245	....
23...	239	....	....	245	248	....	....	236	236	244	....	240
24...	....	....	....	247	....	247	....	....	236	243	....	237
25...	237	236	240	248	....	244	238	....	238	242	244	....
26...	....	237	241	245	....	243	234	234	237	....	....	240
27...	....	....	242	....	....	241	....	236	237	....	242	237
28...	240	238	242	....	....	242	....	237	....	244	....	....
29...	238	....	241	245	247	....	....	....	....	246	244	....
30...	239	....	....	245	248	....	239	....	237	240	....	240
31...	238	....	....	....	....	....	237	....	....	244	....	239

U. S. COLD STORAGE HOLDINGS

First of month holdings of selected commodities, according to USDA

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
YEAR	TOTAL POULTRY—											
1985...	266,796,000	281,365,000	290,662,000	300,084,000	333,948,000	349,122,000	420,573,000	494,099,000	568,914,000	625,703,000	665,508,000	377,117,000
1984...	260,605,000	275,846,000	250,746,000	254,684,000	265,004,000	301,777,000	352,220,000	416,888,000	467,096,000	526,672,000	554,895,000	329,505,000
YEAR	FROZEN BEEF—											
1985...	357,743,000	375,138,000	351,023,000	333,953,000	328,049,000	312,801,000	303,150,000	301,663,000	290,045,000	308,362,000	294,095,000	302,256,000
1984...	325,033,000	338,014,000	332,460,000	325,704,000	324,578,000	312,801,000	303,150,000	301,663,000	290,045,000	319,581,000	328,218,000	346,061,000
YEAR	FROZEN HAMS—											
1985...	14,228,000	36,546,000	39,514,000	32,774,000	58,882,000	81,764,000	82,742,000	75,701,000	73,490,000	72,823,000	64,680,000	37,770,000
1984...	10,752,000	26,660,000	40,759,000	38,341,000	38,876,000	66,906,000	73,571,000	72,808,000	64,475,000	70,129,000	68,811,000	32,278,000
YEAR	PORK BELLIES—											
1985...	57,361,000	53,623,000	51,633,000	68,315,000	83,836,000	96,040,000	88,367,000	61,981,000	37,278,000	21,999,000	30,440,000	47,427,000
1984...	78,648,000	71,568,000	78,169,000	95,009,000	112,205,000	127,527,000	115,034,000	85,630,000	43,626,000	22,321,000	24,048,000	38,333,000
YEAR	TOTAL FROZEN PORK—											
1985...	274,103,000	291,925,000	285,323,000	314,114,000	368,166,000	410,289,000	385,017,000	343,715,000	296,227,000	278,791,000	278,131,000	265,009,000
1984...	300,570,000	295,114,000	311,705,000	350,727,000	390,403,000	437,718,000	405,213,000	345,008,000	269,483,000	256,625,000	275,589,000	269,444,000
YEAR	TOTAL RED MEATS—											
1985...	695,967,000	735,010,000	710,882,000	721,245,000	772,737,000	784,917,000	755,640,000	738,801,000	678,575,000	655,992,000	648,822,000	633,027,000
1984...	679,337,000	692,952,000	707,665,000	738,138,000	777,537,000	818,851,000	776,349,000	713,833,000	627,626,000	646,193,000	677,187,000	687,385,000

1985 HOG/STEER CORN PRICES

Weekly hog/cattle & corn prices, hog/cattle-corn ratio at Omaha
According to USDA

Week Ending	Hog-Corn Ratio	Average Price Hogs	Average Price #2 Corn	Cattle-Corn Ratio	Average Price Cattle
Jan 5...	19.3	49.48	2.57	25.4	65.25
12...	18.8	48.51	2.58	25.0	64.35
19...	18.7	48.68	2.61	24.6	64.25
26...	18.7	49.06	2.62	24.5	64.30
Feb 2...	18.8	49.39	2.62	24.3	63.60
9...	18.9	49.79	2.64	24.2	63.70
16...	19.0	49.66	2.61	24.3	63.35
23...	18.7	48.57	2.60	23.6	61.55
Mar 2...	17.8	46.50	2.61	23.6	61.55
9...	17.1	45.39	2.65	22.7	60.25
16...	16.5	44.17	2.67	22.6	60.35
23...	15.9	42.86	2.70	21.6	58.20
30...	15.9	42.99	2.71	22.0	59.50
Apr 6...	15.4	42.01	2.73	22.0	60.00
13...	15.3	41.69	2.73	21.8	59.55
20...	15.3	41.85	2.74	21.1	57.60
27...	14.9	40.78	2.73	21.2	57.75
May 4...	15.0	40.94	2.73	21.2	57.25
11...	15.4	41.38	2.70	20.6	55.40
18...	15.3	41.18	2.68	21.7	58.30
25...	16.3	43.38	2.66	22.0	58.60
Jun 1...	16.5	43.95	2.66	22.0	58.50
8...	16.4	43.56	2.66	22.0	58.50
15...	16.4	44.29	2.70	21.3	57.50
22...	17.4	47.04	2.70	21.3	57.50
29...	18.0	48.05	2.68	20.7	55.40

Week Ending	Hog Corn Ratio	Average Price Hogs	Average Price #2 Corn	Cattle-Corn Ratio	Average Price Cattle
Jul 6...	18.4	48.59	2.64	20.7	55.25
13...	18.3	48.70	2.67	20.9	55.65
20...	17.9	47.52	2.66	20.1	53.40
27...	17.5	45.06	2.57	20.4	52.30
Aug 3...	17.7	42.61	2.41	20.7	49.70
10...	19.3	44.77	2.32	22.3	51.85
17...	18.7	44.21	2.36	22.3	52.60
24...	17.7	43.39	2.45	21.2	52.50
31...	16.9	41.42	2.45	21.2	52.05
Sep 7...	16.4	39.57	2.42	21.1	51.00
14...	16.9	39.12	2.32	21.4	49.55
21...	17.0	40.44	2.38	21.5	52.25
28...	17.6	41.13	2.32	23.0	53.70
Oct 5...	18.1	42.01	2.32	23.2	53.75
12...	19.0	44.03	2.32	23.2	53.75
19...	20.7	44.63	2.16	27.1	58.50
26...	20.0	44.40	2.22	27.7	61.40
Nov 2...	19.5	44.75	2.29	26.4	60.50
9...	19.2	43.56	2.27	27.8	63.10
16...	18.9	43.08	2.28	27.9	63.55
23...	19.4	44.36	2.29	27.3	62.55
30...	19.3	45.21	2.34	27.4	64.00
Dec 7...	19.8	46.45	2.35	27.6	64.80
14...	19.8	46.80	2.36	26.8	63.15
21...	19.8	47.02	2.37	25.9	61.50
28...	19.5	46.88	2.40	25.8	62.00

Barrows & Gilts in dollars per cwt. Choice Steers 900-1100 lbs. weighted average.
No. 2 Corn, center per bu, simple average.

LIVE HOG OPTION ON FUTURES—CALLS
JUNE 1985 46 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	1.40	1.40	1.40	1.40	1.40	.610	....	....
29....	1.40	1.45B	1.40	1.40	1.40	.646	6	6
30....	1.35	1.50B	1.20	1.20	1.05	.560	18	24

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.10	1.10	.80	1.10N	1.00	.510	3	25
2....	1.05	1.15	.90	1.15	.90	.469	7	28
3....	.80	.90	.75	.80A	.55	.319	14	40
6....	....	.60B	....	.60B	.60	.421	1	39
7....	.62	.62	.62	.62	.62	.391	3	39
8....	.75	.80B	.75	.75	.65	.396	1	40
9....	....	....	....	.65N	.90	.499	....	40
10....	.95	1.35B	.95	1.35B	1.55	.667	2	42
13....	....	....	1.30A	1.55N	1.25	.618	....	42
14....	....	....	....	1.25N	1.30	.667	....	42
15....	....	1.50B	1.20A	1.50B	1.75	.820	....	41
16....	....	....	1.40A	1.40A	1.20	.707	....	41
17....	1.02	1.05B	1.00	1.00	1.17	.736	1	41
20....	....	1.45B	....	1.40B	1.60	.912	....	41
21....	1.80	1.90	1.55	1.55	1.75	.962	22	60
22....	1.85	2.25B	1.85	2.25B	2.35	.998	4	60
23....	2.70	2.75B	2.30A	2.70	2.70	.999	5	41
24....	....	....	2.65A	2.65A	2.65	.999	....	7
27....	Exchange Closed; Memorial Day							
28....	....	....	....	....	....	.996	....	....

JUNE 1985 48 CALLS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.85	5.87	5.85	5.87	6.05	.941	2	2
4....	....	....	6.00A	6.00A	6.00	.936	....	1
5....	....	....	....	6.00N	6.00	.945	....	....

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29....	2.30	2.40	2.30	2.40	2.25	.693	10	10

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.00	2.30B	2.00	2.00	2.00	.636	5	15
2....	1.80	1.80	1.30	1.40	1.45	.544	30	45
3....	1.20	1.70B	1.20	1.70B	1.80	.603	19	56
4....	2.15	2.15	2.05	2.10B	2.07	.663	14	70
5....	Exchange Closed; Good Friday							
8....	....	....	....	2.07N	2.02	.656	....	70
9....	2.50	2.50	2.50	2.50	2.32	.699	1	70
10....	....	2.60B	....	2.60B	2.55	.740	....	70
11....	....	....	2.25A	2.25A	1.90	.664	....	70
12....	1.60	1.60	1.60	1.60	1.45	.536	1	64
15....	1.25	1.50	1.25	1.50	1.45	.547	21	70
16....	....	1.75B	1.40A	1.40A	1.65	.594	....	70
17....	....	....	1.50A	1.50A	1.50	.564	....	70
18....	1.50	1.50	1.40	1.40	1.50	.571	3	73
19....	1.60	1.60	1.45A	1.45A	1.37	.522	10	81
22....	.75	1.00	.75	.80	.80	.413	6	84
23....	.85	.85	.55	.85B	.85	.401	35	116
24....	.70	.80	.60	.80	.72	.319	31	118
25....	.70	.70	.60	.65	.62	.336	9	118
26....	.65	.70	.60	.60	.60	.313	20	125
29....	.65	.65	.50	.50	.50	.331	2	125
30....	.45	.60	.45	.50A	.40	.249	4	128

LIVE HOG OPTION ON FUTURES—CALLS
JUNE 1985 48 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.25	.25	.25	.25	.205	1	129
2....	.40	.45	.30A	.30A	.27	.173	2	128
3....	.25	.30	.25	.25	.20	.087	18	130
6....	....	....	....	.20N	.20	.123	....	125
7....	.17	.17	.15	.15	.15	.120	2	123
8....	....	.20B	....	.15N	.15	.117	1	124
9....	.20	.20	.20	.20	.20	.169	2	124
10....	.15	.25	.15	.25	.25	.289	5	128
13....	.25	.30B	.25	.25	.25	.208	6	128
14....	.30	.30	.30	.30	.30	.230	1	127
15....	.45	.45	.45	.45	.45	.375	2	114
16....	.30	.30	.30	.30	.30	.223	5	109
17....	....	....	.25A	.25A	.25	.222	....	109
20....	.25	.30	.25	.30	.30	.312	1	110
21....	.30	.40	.27	.27	.27	.360	16	126
22....	.35	.50B	.35	.50B	.65	.652	36	125
23....	.55	.90B	.55	.80	.80	.888	11	112
24....	.55	.90B	.40	.90B	.90	.947	21	102
27....	Exchange Closed; Memorial Day							
28....	....	....	....	....	....	.813	....	....

JUNE 1985 50 CALLS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.95	4.00B	3.95	4.00B	4.15	.851	2	2
4....	....	....	4.05A	4.05A	4.05	.843	....	2
5....	....	....	....	4.05N	4.05	.856	....	2
6....	....	....	3.20A	3.20A	3.02	.765	....	2
7....	....	....	3.00A	3.02N	3.06	.766	....	2
8....	3.20	3.20	3.20	3.20	3.30	.790	2	2
11....	....	....	....	3.30N	3.30	.784	....	2
12....	....	3.45B	....	3.45B	3.60	.823	....	2
13....	....	....	3.40A	3.40A	3.40	.802	....	2
14....	....	....	3.25A	3.30A	3.40	.810	....	2
15....	....	....	3.25A	3.25A	3.25	.792	....	2
18....	Exchange Closed; President's Day							
19....	2.70	2.70	2.70	2.70	2.70	.735	4	6
20....	....	2.90B	....	2.90B	3.00	.784	....	6
21....	....	....	2.90A	2.90A	2.90	.766	....	6
22....	....	....	2.60A	2.60A	2.50	.719	....	6
25....	2.40	2.40	2.00A	2.00A	1.97	.618	1	6
26....	....	2.05B	....	1.97N	1.90	.616	1	6
27....	....	2.37B	....	2.37B	2.37	.690	....	6
28....	....	....	2.30A	2.30A	2.35	.696	....	6

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.35N	2.55	.719	....	6
4....	....	....	2.50A	2.50A	2.30	.668	....	6
5....	....	....	....	2.30N	2.56	.716	....	6
6....	....	....	....	2.55N	3.10	.787	....	6
7....	....	....	2.80A	2.80A	3.05	.777	....	6
8....	....	....	2.90A	3.05N	3.35	.814	....	6
11....	....	....	3.05A	3.05A	3.00	.764	....	6
12....	....	....	....	3.00N	2.80	.749	....	6
13....	2.67	2.67	2.40	2.40	2.25	.682	6	3
14....	2.20	2.20	2.00	2.00	1.70	.572	2	4
15....	1.65	1.65	1.40	1.50	1.60	.512	4	7
18....	1.60	2.00	1.60	2.00	1.80	.530	3	9
19....	....	2.00B	....	2.00B	2.30	.598	....	9
20....	1.95	2.20	1.95	2.20	2.10	.578	4	13
21....	2.20	2.20	2.10	2.10	2.00	.571	3	13
22....	2.00	2.10	2.00	2.00	2.00	.555	16	29
25....	1.70	1.70	1.50	1.50	1.50	.465	42	39
26....	1.60	2.20B	1.55	2.20B	2.20	.626	6	34
27....	2.00	2.30B	2.00	2.00	2.00	.635	20	33
28....	....	....	1.80A	1.80A	1.70	.576	1	34
29....	1.40	1.40	1.40	1.40	1.40	.464	7	35

LIVE HOG OPTION ON FUTURES—CALLS

JUNE 1985 50 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.15	1.15	1.10A	1.15	1.07	.396	2	37
2	1.10	1.10	.85	.97A	.95	.306	10	47
3	.90	.95	.80	.90	.90	.358	13	54
4	1.20	1.35	1.20	1.20A	1.22	.417	4	54
5	Exchange Closed: Good Friday							
8	1.10	1.10	.90A	1.05B	1.05	.400	6	55
9	1.10	1.40	1.10	1.30	1.25	.443	3	57
10	1.30	1.30	1.20	1.20	1.27	.489	15	67
11	1.30	1.30	.85	.85	.85	.399	4	58
12	.95	.95	.70	.70	.70	.275	8	75
15	.50	.70	.40	.65	.65	.276	28	88
16	.70	.80	.60	.65B	.65	.314	5	90
17	.65	.70B	.65	.65	.65	.316	14	95
18	—	—	—	.65N	.65	.319	—	95
19	.90	.90	.55	.60	.60	.273	27	112
22	.50@.45	.50	.40	.40	.30	.181	14	122
23	.25	.30B	.20	.25	.25	.170	12	117
24	.20	.25	.17	.22A	.22	.118	19	133
25	.25	.25	.15	.15	.15	.126	4	137
26	.20	.25	.17A	.17A	.15	.110	42	143
29	.15	.15	.15	.15	.15	.111	2	143
30	.15	.15	.12A	.12A	.12	.070	32	175

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.12	.12	.10A	.12	.10	.050	2	175
2	.20	.20	.12A	.12A	.12	.038	—	175
3	.10	.10	.07	.07	.07	.013	3	175
6	.05	.07	.05	.07	.07	.018	15	186
7	.05	.05	.05	.05	.05	.021	2	187
8	.10	.10	.02	.02	.02	.019	—	187
9	—	—	—	.02N	.02	.030	2	189
10	.02	.05B	.02	.05B	.05	.066	1	187
13	.05	.05	.05	.05	.05	.029	1	186
14	.05	.07B	.05	.07B	.07	.031	—	186
15	.07	.07	.07	.07	.07	.067	8	180
16	.07	.07	.05	.06	.05	.021	292	374
17	—	—	—	.05N	.05	.017	—	313
20	CAB	CAB	CAB	CAB	CAB	.011	—	296
21	CAB	CAB	CAB	CAB	CAB	.008	—	296
22	—	—	—	.02B	.02	.017	—	296
23	.02	.05	.02	.02	.02	.009	12	293
24	—	—	—	.02N	.02	.027	153	—
27	Exchange Closed: Memorial Day							

JUNE 1985 52 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	1.75	1.75	1.75	1.75	1.80	.582	22	22
8	—	—	—	1.80N	1.90	.612	20	32
11	1.90	1.90	1.85A	1.90	1.90	.601	1	32
12	—	2.10B	1.80A	2.10B	2.15	.654	—	32
13	—	—	2.00A	2.00A	2.00	.623	—	23
14	—	—	1.85A	2.00N	2.05	.634	—	23
15	—	—	1.85A	1.85A	1.85	.607	—	23
18	Exchange Closed: President's Day							
19	1.50	1.50	1.50	1.50	1.50	.530	1	24
20	1.40	1.60B	1.40	1.60B	1.70	.591	66	85
21	1.55	1.70	1.50	1.50	1.50	.565	75	141
22	1.30	1.35B	1.30	1.30	1.30	.508	4	144
25	1.12	1.25	.90	.90	.95	.393	67	171
26	.95	1.15	.95	1.10	1.05	.390	90	219
27	1.40	1.55	1.40	1.40	1.40	.468	37	202
28	1.30	1.45B	1.25	1.45B	1.40	.473	18	202

LIVE HOG OPTION ON FUTURES—CALLS

JUNE 1985 52 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.35	1.50	1.30	1.50	1.50	.499	11	198
4	1.40	1.50	1.30	1.30	1.30	.437	2	197
5	1.20	1.30B	1.20	1.30B	1.40	.489	9	196
6	1.50	1.85B	1.50	1.85B	1.85	.576	14	182
7	1.75	1.75	1.75	1.75	1.75	.562	—	182
8	—	1.80B	1.70A	1.80B	2.06	.611	1	183
11	2.00	2.00	1.72	1.72	1.72	.539	6	180
12	—	1.75B	1.60A	1.72N	1.60	.518	—	180
13	1.60	1.60	1.45A	1.45A	1.42	.438	28	189
14	1.40	1.40	.90	.90	.90	.325	26	188
15	1.10	1.15	.75	1.00A	.87	.315	47	209
18	.90	1.00	.80	.90	.90	.327	32	230
19	1.05	1.30	1.05	1.30	1.35	.391	20	244
20	1.30	1.40B	1.15	1.30	1.30	.369	12	248
21	1.25	1.40	1.25	1.40	1.37	.360	19	245
22	1.35	1.35	1.25	1.32	1.32	.344	64	272
25	.85	1.00	.80	.95	.95	.278	59	283
26	.90	1.20	.90	1.20	1.20	.407	54	250
27	1.20	1.25B	1.00	1.20	1.10	.414	38	275
28	1.00	1.00	.80	[illegible]	.80	.354	4	273
29	1.00	1.00	.70	.70	.70	.253	29	274

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.80	.35	.50	.50	.197	129	365
2	.50	.65	.40	.45	.45	.135	80	385
3	.40	.50	.40	.45A	.45	.168	6	389
4	.50	.50	.50	.50	.50	.207	28	390
5	Exchange Closed: Good Friday							
8	.50	.50	.35	.50	.50	.188	36	390
9	.60	.65	.52A	.52A	.52	.217	46	381
10	.50	.50	.50	.50	.50	.250	10	383
11	.50	.50	.40	.40	.40	.181	7	388
12	.40	.40	.30	.30	.30	.104	10	392
15	.40	.40	.25A	.30	.30	.100	3	393
16	.40	.40	.25A	.25A	.25	.119	9	400
17	.25	.40	.22A	.22A	.22	.136	13	399
18	.20	.20	.20	.20	.20	.136	5	394
19	—	—	—	.20N	.20	.108	—	384
22	.20	.20	.15A	.15A	.15	.058	—	384
23	.07	.07	.07	.07	.07	.052	1	384
24	.15	.15	.07A	.15	.15	.031	5	388
25	.07	.07	.07	.07	.07	.032	35	388
26	.07	.10	.05	.05	.05	.026	6	386
29	.02	.02	.02	.02	.02	.024	1	386
30	.02	.02	.02	.02	.02	.012	10	396

LIVE HOG OPTION ON FUTURES—CALLS
JUNE 1985 52 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.02	02	02	02	.02	.007	10	396
2...	.05	10	05	10@.05	05	.005	58	437
3...	.05	05	.02A	02A	.02	.001	9	437
6...	...	...	...	02N	.02	.001	...	437
7...	...	...	...	02N	02	.002	...	437
8...	...	...	...	02N	02	.001	...	437
9...	...	...	...	02N	02	002	...	437
10...	...	...	...	02N	.02	.007	...	437
13...	.02	02	02	.02	.02	.001	10	437
14...	...	...	...	.02N	.02	001	...	437
15...	...	...	...	02N	02	004	...	437
16...	.02	02	02	02	02	.000	121	437
17...	...	...	...	02N	.02	.000	...	439
20...	...	...	...	02N	.02	000	...	437
21...	...	...	...	.02N	.02	000	...	437
22...	CAB	CAB	CAB	CAB	CAB	000	3	437
23...	CAB	CAB	CAB	CAB	CAB	000	...	437
27...	Exchange Closed; Memorial Day							

JUNE 1985 54 CALLS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	1.30	1.35	1.20	1.25@.30B	1.30	.520	106	98
4...	1.25	1.40B	1.00	1.10	1.25	500	273	357
5...	1.15@.12	1.30	1.12	1.30	1.30	522	22	340
6...	1.20	1.20	.75	.80B	80	385	27	333
7...	.80	90	.80	.80	.80	385	103	370
8...	.90	.95	.80	.95	.95	413	48	388
11...	.90	.95	.85	.85	.85	.399	15	371
12...	.90	1.07	.80	1.07	1.07	454	72	404
13...	.90	92B	90	.90	92	421	1	404
14...	.90	1.05	90	1.00A	1.00	430	5	390
15...	1.00	1.00	.82	.85	.87	.402	7	392
18...	Exchange Closed; President's Day							
19...	.70	.80	70	.80	.80	324	4	392
20...	.75	1.00	.70	1.00@.90A	90	381	78	436
21...	.85	.85	.75A	.75A	75	354	7	435
22...	75	.75	.65	65A	65	301	12	438
25...	.60	70	.45	.45	45	.206	328	431
26...	.60	.60	.52	.55	.52	203	26	433
27...	.75	75	.67A	.75	.67	.262	4	435
28...	65	80	60	60	65	266	20	434

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.65	.70	65	.70	70	.266	8	354
4...	.65	65	65	.65	.62	232	4	357
5...	.65	.70	60	.70	70	273	16	350
6...	.80	1.00	.75	1.00	95	.349	33	342
7...	.95@1.00	1.00	.90A	.95	90	335	154	485
8...	.90	1.10B	.85	1.10B	1.10	.381	12	503
11...	1.05	1.05	95	95	95	308	22	517
12...	1.00	1.05	90	90	90	289	1R	534
13...	.90	.90	.75	.75	.75	222	67	542
14...	.75	.75	50	50	50	144	64	554
15...	.50@.40	50	35	50	40	165	85	589
18...	.45	50	45	50	50	171	27	586
19...	.70	70	67A	67A	.67	.216	6	590
20...	.65	.80	60	60	60	.199	236	576
21...	.70	75	65	.75	75	.191	44	588
22...	.80	.80	65	75A	.75	.178	75	647
25...	.60	60	35	50	.50	.131	106	640
26...	.60	65	45	55	.55	.220	24	641
27...	.60	70	55	65	65	.224	19	640
28...	.55	55	40	40	42	178	71	694
29...	.42	.42	30	.30	.30	112	44	726

LIVE HOG OPTION ON FUTURES—CALLS
JUNE 1985 54 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.30	30	15	15	.17	.078	29	745
2...	22	22	22	22	20	047	5	748
3...	.20	20	20	20	.20	.061	2	750
4...	.35	.35	.20	20	.20	.061	2	758
5...	Exchange Closed; Good Friday							
8...	.20	.20	15	15	15	.067	10	757
9...	...	.25B	...	22A	.20	081	...	754
10...	20	20	20	20	.20	.097	2	752
11...	...	...	17A	.17A	.17	.062	...	752
12...	.17	17	10	10	.10	.029	6	756
15...	20	.20	12A	20@.12A	.12	.026	2	758
16...	15	15	10	10	.10	032	11	769
17...	...	...	...	.10N	.10	.045	'	765
18...	.07	.07	.07	.07	.07	.045	1	768
19...	07	.07	.06A	.06A	.05	.032	1	784
22...	...	...	...	05N	.05	013	...	783
23...	.05	05	02A	.02A	.02	.011	1	781
24...	...	...	...	02N	.02	006	...	781
25...	...	...	...	02N	.02	006	...	781
26...	...	...	...	.02N	.02	.004	...	761
29...	02	.02	.02	.02	.02	.003	7	761
30...	...	...	...	.02N	.02	.001	...	761

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	...	...	...	02N	.02	.000	...	761
2...	...	...	...	02N	.02	000	...	761
3...	...	...	...	.02N	.02	000	...	761
6...	...	...	...	.02N	.02	.000	...	762
7...	...	...	...	.02N	.02	.000	...	762
8...	...	...	...	02N	.02	000	...	762
9...	...	...	...	02N	02	000	...	762
10...	...	...	...	.02N	.02	000	...	762
13...	...	...	...	.02N	.02	.000	...	762
14...	...	...	...	.02N	02	.000	...	760
15...	...	...	...	.02N	.02	.000	...	762
16...	...	...	...	.02N	.02	.000	...	762
17...	...	...	...	02N	.02	000	...	762
20...	...	...	...	02N	02	000	...	763
21...	...	...	...	.02N	.02	000	...	764
22...	CAB	CAB	.03A	CAB	CAB	.000	...	762
23...	CAB	CAB	CAB	CAB	CAB	000	...	762
27	Exchange Closed; Memorial Day							

JUNE 1985 56 CALLS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.70	.70	.55	.60	.60	.337	14	14
4...	.55	.60	.50	.50	.50	.317	6	18
5...	.55	.62	.55	.62	.62	.336	26	36
6...	.50	.50	.35	.40	.40	.220	5	38
7...	.40	.40	.35	.35	.35	.219	12	45
8...	.37	.45	.37	.45	.45	.241	15	57
11...	.42	.42	.40	.40	.40	.228	32	75
12...	.42	.52	.40	.52	.52	.271	32	103
13...	.45	.45	.45	.45	.45	.243	2	106
14...	.40@.35	.45B	.35	.40B	.40	.250	14	110
15...	...	...	...	.40N	.40	.227	2	111
18...	Exchange Closed; President's Day							
19...	.30	.30	.30	.30	.30	.166	1	110
20...	.35	.40	.35	.40	.40	.206	2	112
21...	.40	.40	.35	.35	.35	.186	64	165
22...	.30	.30	.27	.27	.27	.149	21	166
25...	.30	.30	.20	.20	.20	.088	42	137
26...	...	.25B	...	.25B	.22	.086	...	137
27...	.40	.40	.37A	.37A	.37	.120	...	137
28...	.40	.40	.35A	.40	.40	.122	1	138

LIVE HOG OPTION ON FUTURES—CALLS
JUNE 1985 56 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	50B	...	40N	40	.134	1	139
4....	...	...	.35A	35A	32	.100	...	139
5....	...	...	...	32N	32	123	...	139
6....	.32	45B	32	45B	42	.172	...	139
7....	...	...	...	42N	42	161	1	140
8....	.25	45	.25	45	45	.192	17	149
11....	60	60	50A	50A	50	.141	1	149
12....	.50	55	45	45	45	127	10	151
13....	.45	45	35	40	40	088	38	151
14....	.35	40	30	30	30	049	23	171
15....	.25	30	22	.25B	22	073	15	184
18....	.30	.30	.25	25	.25	.075	7	188
19....	...	.30B	...	.30B	30	101	7	187
20....	.40	40	.25	.25	.25	.090	2	188
21....	...	...	...	.25N	.25	.085	...	183
22....	.40	.50	.40	45	45	.077	5	187
25....	.15	.30	.15	.25A	.25	051	2	186
26....	.30	.30	30	30	.30	099	...	186
27....	...	...	...	.30N	.30	100	1	186
28....	.30	.30	25A	30	25	.074	1	187
29....	.30	.30	.30	.30	.20	040	...	187

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	15	.15	15	15	12	024	43	228
2....	....	....	....	12N	12	.013	...	228
3....	.20	.20	.20	.20	.15	.018	2	228
4....	...	....	...	15N	15	025	...	228
5....	Exchange Closed; Good Friday							
8....	....	...	....	15N	12	018	....	228
9....	....	...	...	12N	.12	.023	...	228
10....	....	...	....	12N	12	029	...	228
11....	.10	10	10	10	10	016	1	228
12....	.10	10	07A	.07A	07	006	1	231
15....	.10	10	.10	10	07	.005	2	232
16....	....	....	.05A	05A	.05	.006	....	232
17....	....	....	....	05N	.05	.011	...	232
18....	....	....	...	05N	05	.011	...	232
19....	.10	.10	.05A	05A	05	007	1	232
22....	...	...	.02A	02A	02	002	...	232
23....	....	...	...	02N	02	001	...	232
24....	....	....	...	02N	02	.000	...	232
25....	...	...	...	02N	.02	000	....	232
26....	...	...	...	02N	02	000	...	232
29....	...	...	...	02N	.02	000	...	232
30....	....	....	...	02N	.02	000	....	232

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	...	02N	02	000	...	232
2....	...	...	....	02N	02	000	...	232
3....	.02	02	.02	02	.02	000	....	232
6....	....	....	...	02N	02	000	....	232
7....	....	...	...	02N	02	000	1	233
8....	...	....	...	02N	.02	000	...	233
9....	...	....	....	02N	02	000	....	233
10....	....	....	....	02N	02	000	....	232
13....	....	....	....	.02N	.02	000	....	232
14....	...	....	..	02N	02	000	...	232
15....	....	....	....	02N	.02	000	....	232
16....	....	....	....	02N	.02	000	....	232
17....	....	....	....	02N	.02	000	....	232
20....	....	...	...	02N	02	000	....	232
21....	....	....	...	02N	02	000	....	232
22....	....	....	...	02N	.02	000	....	232
23....	....	...	....	02N	.02	000	....	232
24....	....	....	....	02N	02	000	....	....
27....	Exchange Closed; Memorial Day							

LIVE HOG OPTION ON FUTURES—CALLS
JUNE 1985 58 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	35*in* 40	40	30	35	35	191	8	8
4....	...	...	30A	30A	30	175	1	9
5....	.25	27	20	22	22	188	21	23
6....	...	...	...	22N	22	108	1	23
7....	15	15	15	15	15	107	1	24
8....	...	...	...	15N	15	121	...	24
11....	...	...	...	15N	15	111	...	24
12....	.30	.30	30	30	30	138	2	24
13....	...	...	...	30N	30	120	...	24
14....	...	...	25A	25A	25	124	...	24
15....	...	...	22A	22A	22	108	...	24
18....	Exchange Closed: President's Day							
19....	...	...	20A	20A	20	072	...	24
20....	...	.	...	20N	20	084	...	23
21....	.20	20	20	20	20	082	1	23
22....	...	...	.15A	15A	.15	061	...	23
25....	.	...	...	15N	12	031	...	23
26....	...	.	...	12N	12	030	...	23
27....	...	...	...	12N	12	045	...	23
28....	...	...	...	12N	12	046	...	23

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	...	...	12N	12	051	...	23
4....	...	...	...	12N	12	034	...	23
5....	....	.	...	12N	12	045	...	23
6....	...	...	...	12N	12	069	...	23
7....	...	20B	...	15B	15	063	...	23
8....	...	...	...	15N	15	078	...	23
11....	...	....	...	15N	15	051	...	23
12....	...	...	....	15N	15	044	...	23
13....	...	...	...	15N	15	027	...	23
14....	...	...	...	15N	15	013	...	23
15....	...	...	...	15N	15	028	...	23
18....	...	...	...	15N	15	028	...	23
19....	...	...	...	15N	15	040	...	23
20....	...	...	....	15N	15	035	...	23
21....	...	...	...	15N	15	032	...	23
22....	30	35B	30	35B	35	028	2	25
25....	...	...	30A	30A	20	016	...	25
26....	...	...	...	20N	20	037	...	25
27....	...	...	...	20N	20	037	...	25
28....	...	...	15A	15A	12	025	...	25
29....	...	...	...	12N	12	012	...	25

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	...	...	12N	10	006	...	25
2....	...	...	...	10N	10	002	...	25
3....	...	....	...	10N	10	004	...	25
4....	...	....	....	10N	10	006	...	25
5....	Exchange Closed; Good Friday							
8....	.05	05	05	05	.05	004	1	25
9....	...	...	...	05N	05	005	...	25
10....	...	...	...	05N	05	006	...	25
11....	...	...	...	05N	05	003	...	25
12....	...	....	02A	02A	02	000	....	25
15....	...	...	...	02N	02	000	...	25
16....	...	...	...	02N	02	000	...	25
17....	...	...	...	02N	02	002	...	25
18....	...	...	...	02N	02	.002	...	25
19....	...	...	....	02N	02	.001	...	25
22....	...	....	....	02N	.02	000	...	25
23....	...	...	...	02N	02	000	...	25
24....	...	...	...	02N	02	000	...	25
25....	...	...	...	02N	02	000	...	25
26....	...	...	...	02N	02	000	...	25
29....	...	....	...	02N	.02	000	...	25
30....	...	....	....	02N	02	000	....	25

LIVE HOG OPTION ON FUTURES—CALLS

JUNE 1985 58 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				02N	02	000		25
2				02N	02	000		25
3				02N	02	000		25
6				02N	02	000		25
7				02N	02	000		25
8				02N	02	000		25
9				02N	02	000		25
10				02N	02	000		25
13				02N	02	000		25
14				02N	02	000		25
15				02N	02	000		25
16				02N	02	000		25
17				02N	02	000		25
20				02N	02	000		25
21				02N	02	000		25
22				02N	02	000		25
23				02N	02	000		25
24				02N	02	000		
27	Exchange Closed, Memorial Day							

JUNE 1985 60 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	02	10	02	10	10	046	35	35
7	15	15	15	15	15	045	5	24
8	15	15	15	15	15	052	1	21
11				15N	10	046	2	21
12				10N	10	061		21
13				10N	10	050		20
14				10N	10	052		20
15				10N	10	044		20
18	Exchange Closed, President's Day							
19				10N	10	026		20
20				10N	10	036		6
21				10N	10	030		6
22				10N	10	021		6
25				10N	07	009		6
26				07N	07	006		6
27				07N	07	014		6
28				07N	07	014		6

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				07N	07	016		6
4				07N	07	005		6
5				07N	07	013		6
6				07N	07	022		6
7				07N	07	020		6
8				07N	07	026		6
11				07N	07	015		6
12				07N	07	012		6
13				07N	07	007		6
14				07N	07	002		6
15		10B		10B	10	009		6
18				10N	10	008		6
19				10N	10	013		6
20				10N	10	011		6
21				10N	10	010		6
22				10N	10	008		6
25		15B		10N	10	004		6
26				10N	10	011		6
27				10N	10	011		6
28				10N	10	007		6
29				10N	10	002		6

LIVE HOG OPTION ON FUTURES—CALLS

JUNE 1985 60 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	02	02	02	02	02	001	1	6
2				02N	02	000		6
3				02N	02	000		6
4				02N	02	001		6
5	Exchange Closed, Good Friday							
8				02N	02	000		6
9				02N	02	000		6
10				02N	02	001		6
11				02N	02	000		6
12	CAB	CAB	CAB	CAB	CAB	000		6
15	CAB	CAB	CAB	CAB	CAB	000		6
16	CAB	CAB	CAB	CAB	CAB	000	1	6
17						000		5
18	CAB	CAB	CAB	CAB	CAB	000		5
19	CAB	CAB	CAB	CAB	CAB	000		5
22	CAB	CAB	CAB	CAB	CAB	000		5
23	CAB	CAB	CAB	CAB	CAB	000		5
24	CAB	CAB	CAB	CAB	CAB	000		5
25	CAB	CAB	CAB	CAB	CAB	000		5
26		03	03			000	3	4
29						000		4
30	CAB	CAB	CAB	CAB	CAB	000		4

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		4
2	CAB	CAB	CAB	CAB	CAB	000		4
3	CAB	CAB	CAB	CAB	CAB	000		2
6	CAB	CAB	CAB	CAB	CAB	000		2
7	CAB	CAB	CAB	CAB	CAB	000		2
8	CAB	CAB	CAB	CAB	CAB	000		2
9	CAB	CAB	CAB	CAB	CAB	000		2
10	CAB	CAB	CAB	CAB	CAB	000		2
13	CAB	CAB	CAB	CAB	CAB	000		2
14	CAB	CAB	CAB	CAB	CAB	000		2
15	CAB	CAB	CAB	CAB	CAB	000		2
16	CAB	CAB	CAB	CAB	CAB	000		2
17	CAB	CAB	CAB	CAB	CAB	000		2
20	CAB	CAB	CAB	CAB	CAB	000		2
21	CAB	CAB	CAB	CAB	CAB	000		2
22	CAB	CAB	CAB	CAB	CAB	000		2
23	CAB	CAB	CAB	CAB	CAB	000		2
27	Exchange Closed, Memorial Day							

JULY 1985 50 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	3.30	3.30	3.30	3.30	3.30	.768	10	10

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			3.25A	3.25A	3.65	.795		10
4				3.65N	3.50	.771		10
5		3.50B	3.30A	3.50B	3.60	.794		10
6				3.60N	4.30	.848		10
7				4.30N	4.20	.844		10
8			3.95A	4.20N	4.35	[illegible]		10
11				4.35N	4.30	.843		10
12				4.30N	4.10	.827		10
13			4.00A	4.00A	3.30	.764		10
14				3.30N	2.70	.682		10
15	2.70	2.80B	2.70	2.70	2.70	.626	1	11
18				2.70N	2.70	.650		11
19		3.00B		3.00B	3.05	.692		11
20	3.05	3.10	3.05	3.10	3.10	.685	2	13
21	3.25	3.25	3.20A	3.20A	3.30	.686	1	14
22				3.00N	3.30	.673		14
25			2.90A	2.90A	2.90	.637		14
26			2.20A	2.20A	3.30	.732		14
27	3.40	3.40	3.40	3.40	3.50	.742	1	14
28			3.40A	3.40A	3.15	.715		14
29		3.20B		3.15N	2.50	.642		14

LIVE HOG OPTION ON FUTURES—CALLS
JULY 1985 50 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	2.50N	2.30	587	...	14
2	...	...	...	2.30N	1.96	523	...	14
3	1.90	2.30	1.90	2.10	2.10	562	4	18
4	...	2.25B	...	2.25B	2.40	609	...	18
5	Exchange Closed: Good Friday							
8	...	...	...	2.40N	2.20	592	...	18
9	...	2.50B	...	2.50B	2.30	624	...	18
10	...	2.50B	...	2.50B	2.70	660	...	18
11	...	...	...	2.70N	2.10	586	...	18
12	...	...	...	2.10N	1.80	517	...	18
15	...	...	...	1.80N	1.86	533	...	18
16	1.95	1.95	1.85	1.85	2.00	557	2	19
17	...	2.20B	...	2.00N	2.00	547	...	19
18	2.00	2.00	2.00	2.00	2.05	559	3	20
19	...	...	...	2.06N	2.06	542	...	20
22	1.80	1.80	1.80	1.80	1.70	489	2	22
23	1.50	1.50	1.50	1.50	1.50	483	2	24
24	...	...	...	1.50N	1.45	443	...	25
25	1.56	1.56	1.56	1.56	1.56	454	11	35
26	1.66	1.65	1.50A	1.56A	1.56	456	1	36
29	1.86	1.86	1.70A	1.70A	1.66	491	1	37
30	1.65	1.66	1.50A	1.50A	1.45	432	3	40

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.50	1.50	1.35A	1.35A	1.30	402	2	45
2	1.50	1.50	1.20A	1.25	1.10	369	3	42
3	1.25	1.25	92	92	82	244	3	42
6	...	...	80A	80A	80	292	2	44
7	90	95	80	80	80	288	6	48
8	1.10	1.10	90	90	85	295	4	50
9	1.20	1.20	95	95	95	337	3	51
10	...	1.00B	...	1.00B	1.00	402	...	51
13	...	...	90A	90A	90	357	...	51
14	95	1.10	95	1.05A	1.05	432	29	52
15	1.10	1.45	1.10	1.42	1.42	488	3	53
16	1.35	1.35	1.25A	1.25A	1.10	415	35	63
17	1.25	1.25	1.25	1.25	1.15	448	6	68
20	1.15	1.56B	1.15	1.56B	1.55	549	5	56
21	1.66	1.66	1.66	1.66	1.42	540	20	75
22	1.90	1.90	1.90	1.90	1.95	626	2	73
23	1.86	2.10B	1.85	1.86	1.95	631	1	73
24	1.96	2.10B	1.95	2.00B	2.25	691	2	74
27	Exchange Closed: Memorial Day							
28	...	...	2.20A	2.20A	2.32	712	...	74
29	...	...	1.70A	1.70A	1.65	603	...	74
30	1.30	1.55B	1.30	1.40B	1.55	580	1	75
31	1.40	1.90B	1.40	1.80B	1.95	669	17	92

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.70	2.25B	1.70	2.25B	2.45	775	3	90
4	1.56	1.56	1.40A	1.40A	1.32	563	...	90
5	1.15	1.15	1.00A	1.10	1.02	481	6	91
6	...	1.60B	...	1.30B	1.40	614	...	89
7	1.50	1.80B	1.50	1.65	1.45	634	7	90
10	1.50	1.70	1.50	1.50A	1.45	658	7	89
11	1.50	1.50	1.30	1.45	1.50	684	6	91
12	1.05	1.30	1.00	1.00	1.02	614	13	97
13	90	1.20B	90	90A	.82	463	2	95
14	95	1.25	95	1.20A	1.25	657	9	100
17	1.50	1.50	1.40	1.40	1.47	813	3	101
18	1.40	1.40	1.30A	1.40	1.37	793	1	101
19	1.10	1.10	80	1.00B	1.42	853	7	102
20	1.45	1.45	80	.80	.75	583	38	98
21	85	85	35	35	.35	000	213	...

LIVE HOG OPTION ON FUTURES—CALLS
JULY 1985 52 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.10	3.10	3.10	3.10	3.10	722	1	1
4	...	...	3.00A	3.10N	2.90	724	...	1
5	3.10	3.10	3.10	3.10	3.10	736	1	2
6	...	...	2.35A	2.35A	2.35	628	...	2
7	2.60	2.60	2.55A	2.55A	2.55	643	5	7
8	...	...	...	2.55N	2.56	671	...	7
11	...	...	...	2.55N	2.55	681	...	7
12	...	...	...	2.55N	2.75	699	...	7
13	...	...	...	2.75N	2.65	682	...	7
14	...	...	...	2.65N	2.65	688	...	7
15	...	...	...	2.65N	2.66	675	...	7
18	Exchange Closed: President's Day							
19	...	...	2.25A	2.25A	2.25	626	...	7
20	...	...	...	2.25N	2.36	657	...	7
21	...	...	...	2.36N	2.36	651	...	7
22	...	...	2.20A	2.20A	2.20	620	...	7
25	1.75	1.75	1.75	1.75	1.80	493	1	8
26	1.70	1.80	1.70	1.80	1.70	510	10	18
27	...	2.05B	...	2.05B	2.05	583	...	18
28	...	...	2.05A	2.05N	2.10	590	...	18

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.30	2.30	2.10	2.10	2.30	625	2	20
4	2.40	2.40	2.30A	2.30	2.20	581	...	20
5	...	2.25B	...	2.25B	2.25	620	1	21
6	...	2.70B	...	2.70B	2.90	696	...	21
7	...	3.05B	...	2.90N	2.75	689	...	21
8	2.50	2.50	2.50	2.50	2.96	718	3	20
11	...	...	...	2.95N	2.95	683	...	20
12	...	...	2.90A	2.90A	2.85	659	...	20
13	...	...	...	2.65N	2.20	574	...	20
14	1.90	1.90	1.75	1.75	1.70	474	2	22
15	1.85	1.86	1.40	1.40	1.40	456	7	28
18	...	...	1.75B	1.75B	1.70	478	1	29
19	...	2.15B	...	1.90B	2.05	524	5	34
20	2.15	2.15	1.80	1.80	1.90	515	11	38
21	1.85	2.00	1.80	2.00	2.00	480	18	54
22	2.00	2.50	2.00	2.50	2.50	499	28	75
25	2.00	2.00	1.70	1.85B	1.85	458	9	80
26	...	2.00B	...	2.00B	2.25	563	...	80
27	...	2.30B	...	2.30B	2.30	574	...	79
28	2.10	2.10	2.05	2.05	2.05	541	6	79
29	2.00	2.00	1.85A	1.85A	1.75	459	1	80

LIVE HOG OPTION ON FUTURES—CALLS
JULY 1985 52 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.60	1.50	1.35	1.36	1.35	399	10	74
2	1.30	1.55	1.30	1.55	1.42	337	9	73
3	1.40	1.40	1.35	1.35	1.35	363	3	74
4	1.60	1.90	1.30	1.75A	1.60	418	4	75
5	Exchange Closed; Good Friday							
8	1.55	1.55	1.35	1.35	1.35	396	6	80
9	....	1.60B	....	1.60B	1.30	427	....	75
10	....	1.50B	....	1.50B	1.50	463	....	75
11	1.50	1.50	1.50	1.50	1.30	.395	1	75
12	1.35	1.36	1.20	1.20	1.20	320	3	72
15	....	....	....	1.20N	1.20	.330	....	72
16	1.40	1.40	1.40	1.40	1.40	350	1	72
17	....	....	....	1.40N	1.30	364	....	72
18	1.40	1.45	1.25A	1.25A	1.25	374	7	78
19	1.10	1.10	1.10	1.10	1.05	357	3	79
22	1.20	1.20	1.00A	1.00A	95	304	....	79
23	.85	.85	.80	.80	.90	.307	4	81
24	1.00	1.00	.85	.85	.85	.262	4	84
25	.80	.85	.80	.80	.80	.271	7	84
26	....	....	....	.80N	.80	.271	....	84
29	....	....	....	.80N	.80	.296	....	84
30	.97	.97	.80A	.80A	.80	.245	1	85

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.75@.70	.75	.70	.75	.70	.220	3	101
2	.80	.80	.60A	.60A	.60	.194	....	88
3	.60	.60	.50A	.50A	.40	.100	3	88
6	....	....	....	.40N	.40	.135	....	88
7	....	....	....	.40N	.40	.143	....	90
8	.60	.60	.40A	.40A	.40	.146	15	105
9	.70	.70	.60A	.70@.60A	.65	.173	2	91
10	.60	.60	.55A	.60	.60	.219	1	92
13	.50	.50	.50	.50	.50	.181	1	92
14	.50	.70	.50	.65A	.60	.234	1	92
15	.50	.75	.50	.75	.75	.277	34	119
16	.75@.65	.75	.55	.55	.55	.217	12	124
17	.55	.55	.55	.55	.55	.240	2	126
20	....	.65B	....	.65B	.65	.316	1	122
21	.65	.70B	.55	.56	.55	.305	2	121
22	....	.92B	....	.92B	.92	.382	....	121
23	1.05	1.10	.95	.95	.95	.382	8	125
24	1.00	1.10	1.00	1.00	1.10	.442	14	123
27	Exchange Closed; Memorial Day							
28	....	....	....	1.10N	1.10	.446	1	123
29	1.00	1.00	.85A	.85A	.85	.326	10	126
30	.85	.85	.70	.70	.70	.300	5	127
31	.75	.85	.70A	.80A	.80	.360	15	130

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.75	1.05B	.70A	1.05B	1.10	.482	9	129
4	.55	.60B	.55	.60B	.57	.252	1	130
5	.50	.50	.45A	.45A	.45	.191	14	130
6	.35	.60	.35	.60	.55	.277	10	137
7	.65@.67	.90	.60	.60	.60	.285	12	139
10	.70	.70	.65	.65	.60	.266	8	139
11	.55	.55	.50	.50	.52	.275	22	129
12	.45	.45	.40	.40	.40	.199	15	135
13	.40	.40	.25	.25	.25	.097	11	144
14	.20	.35	.20	.30	.30	.189	76	209
17	.40	.50	.35	.40	.40	.208	33	227
18	.30	.40	.25	.30	.30	.181	68	272
19	.30	.35	.22	.27	.27	.143	53	288
20	.25@.30	.50	.10	.15@.10	.10	.002	72	321
21	.35@.30	.35	.07	.07A	.07	.000	130	....

LIVE HOG OPTION ON FUTURES—CALLS
JULY 1985 54 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.75	1.75	1.75	1.75	1.75	.561	....	....
4	....	....	1.70A	1.75N	1.70	.561	4	4
5	....	....	....	1.70N	1.85	.574	....	4
6	1.30	1.30	1.30	1.30	1.30	.453	....	4
7	1.40	1.45	1.40	1.40	1.40	.488	23	27
8	....	1.50B	....	1.50B	1.50	.499	....	27
11	1.40	1.40	1.40	1.40	1.50	.485	....	27
12	....	1.55B	....	1.55B	1.66	.527	4	31
13	....	....	1.60A	1.60A	1.55	.507	....	31
14	....	....	....	1.55N	1.65	.514	....	31
15	....	....	....	1.65N	1.65	.498	....	31
18	Exchange Closed; President's Day							
19	1.25	1.35	1.25	1.30A	1.30	.442	2	33
20	1.20	1.30B	1.10	1.30B	1.35	.474	7	39
21	....	....	....	1.35N	1.35	.467	....	39
22	1.25	1.30	1.20	1.20	1.20	.434	9	48
25	1.10	1.10	.90	.90	.90	.310	5	53
26	1.00	1.05	.90	.90	.92	.325	21	74
27	....	1.15B	....	1.10B	1.12	.392	3	77
28	1.20	1.20	1.10	1.10	1.10	.399	3	79

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.30	1.30	1.25	1.25	1.30	.434	6	85
4	1.30	1.30	1.20	1.20	1.20	.396	153	156
5	....	1.30B	....	1.30B	1.30	.425	....	156
6	1.50	1.70	1.50	1.70	1.75	.505	2	155
7	1.80	1.80	1.65	1.65	1.60	.497	156	140
8	1.80	1.90B	1.75	1.90B	2.05	.529	5	143
11	....	....	2.00A	2.00A	1.80	.487	....	143
12	....	....	....	1.80N	1.70	.459	....	143
13	1.75	1.75	1.40A	1.40A	1.32	.371	5	146
14	1.30	1.30	1.10	1.10	1.10	.280	2	146
15	1.00	1.06	.90	1.05	1.05	.299	5	148
18	1.25	1.25	1.00	1.00	1.00	.317	2	149
19	1.20	1.25	1.20	1.25	1.25	.357	32	155
20	1.25	1.25	1.05	1.20	1.15	.348	11	141
21	1.30	1.40	1.30	1.40	1.35	.327	54	170
22	1.40	1.40	1.20	1.35@1.40	1.40	.332	28	195
25	1.00	1.00	1.00	1.00	1.00	.293	3	195
26	1.25	1.35	1.25	1.35	1.35	.389	10	196
27	1.40	1.40	1.40	1.40	1.40	.399	11	196
28	....	....	1.35A	1.35A	1.20	.366	....	196
29	1.10	1.10	.90	.90	.90	.290	3	197

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	.90	.90	.90	.238	21	217
2	....	....	.80A	.80A	.75	.189	....	217
3	.75	.75	.75	.75	.75	.208	1	217
4	....	.95B	....	.85B	.87	.250	....	217
5	Exchange Closed; Good Friday							
8	.90	.90	.85	.85	.80	.229	5	222
9	....	.90B	....	.90B	.85	.252	....	222
10	....	....	....	.85N	.85	.281	....	222
11	1.20	1.20	.85A	.85A	.85	.225	1	223
12	.80	.80	.75A	.75A	.65	.168	1	224
15	.60	.60	.60	.60	.60	.173	2	222
16	....	....	....	.60N	.60	.186	....	222
17	.70	.70	.50	.50	.50	.213	3	219
18	....	.55B	....	.55B	.55	.220	1	220
19	....	.60B	....	.55N	.50	.206	....	219
22	.50	.50	.47A	.50	.45	.164	1	218
23	.35	.35	.35	.35	.35	.165	18	218
24	.35	.35	.35	.35	.35	.133	4	214
25	.45	.45	.45	.45	.45	.138	1	213
26	....	....	....	.45N	.45	.137	....	213
29	....	.50B	....	.50B	.50	.151	....	213
30	....	....	.45A	.45A	.45	.117	....	213

LIVE HOG OPTION ON FUTURES—CALLS
JULY 1985 54 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.50	.50	.45A	.45A	.45	.100	....	213
2....	....	....	.40A	.40A	.40	.084	2	215
3....	....	....	.35A	.35A	.30	.040	....	215
6....	....	....	....	.30N	.30	.051	....	216
7....	....	....	....	.30N	.30	.080	....	216
8....	....	....	....	.30N	.25	.061	....	216
9....	.25	.25	.25	.25	.25	.074	4	216
10....	....	....	....	.25N	.25	.100	....	216
13....	....	....	....	.25N	.25	.075	....	216
14....	.22	.22	.22	.22	.22	.104	1	215
15....	....	.25B	....	.25B	.25	.129	....	215
16....	.30	.30	.30	.30	.30	.092	....	215
17....	....	....	....	.30N	.30	.104	2	213
20....	.30	.30	.27A	.30	.30	.145	8	205
21....	.40	.40	.40	.40	.35	.136	3	208
22....	.50	.50	.35	.40	.40	.184	13	199
23....	.40	.40	.40	.40	.40	.182	2	199
24....	.40	.40	.40	.40	.40	.222	4	199
27....	Exchange Closed; Memorial Day							
28....	.47	.47	.42A	.42A	.42	.210	2	197
29....	.40	.40	.40	.40	.40	.128	1	198
30....	....	....	....	.40N	.42	.110	....	198
31....	.20	.20	.17A	.20	.20	.153	....	198

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.20	.35B	.20	.35B	.35	.206	1	198
4....	....	....	.25A	.25	.25	.072	....	198
5....	....	....	....	.25N	.20	.045	....	197
6....	.10	.12B	.10	.12B	.15	.075	1	197
7....	....	....	....	.15N	.15	.074	....	196
10....	....	....	....	.15N	.15	.054	....	196
11....	.17	.17	.15A	.15A	.15	.051	1	195
12....	.10	.10	.10	.10	.10	.026	2	196
13....	....	....	....	.10N	.10	.007	....	196
14....	....	....	.05A	.05A	.05	.017	....	196
17....	.10	.10	.05	.05	.05	.007	11	204
18....	....	....	....	.05N	.05	.005	....	204
19....	....	....	.02A	.02A	.02	.000	....	204
20....	....	....	....	.02N	.02	.000	....	205
21....	....	....	....	.02N	.02	.000	....	....

JULY 1985 56 CALLS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	1.00	1.00	1.00	1.00	1.00	.406	....	....
6....	.90	.90	.65A	.65A	.65	.293	10	10
7....	....	.75B	....	.75B	.75	.306	....	10
8....	....	.80B	....	.80B	.80	.332	....	10
11....	.75	.75	.75	.75	.80	.318	8	18
12....	.90	.90	.90	.90	.90	.356	26	44
13....	....	....	.80A	.80A	.85	.337	....	44
14....	....	....	....	.85N	.85	.342	....	44
15....	.75	.75	.75	.75	.75	.327	1	44
18....	Exchange Closed; President's Day							
19....	....	....	.70A	.70A	.70	.276	....	44
20....	.65	.75	.65	.75	.75	.303	3	47
21....	....	....	....	.75N	.75	.296	....	47
22....	.62	.62	.62	.62	.62	.267	1	48
25....	.65	.65	.52	.52	.50	.180	3	51
26....	....	....	....	.50N	.52	.179	....	51
27....	....	.65B	....	.65B	.60	.230	....	51
28....	.65	.65	.65	.65	.65	.234	2	53

LIVE HOG OPTION ON FUTURES—CALLS
JULY 1985 56 CALLS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.75	.75	.75	.75	.75	.262	2	55
4....	....	....	....	.75N	.75	.230	....	55
5....	....	....	....	.75N	.75	.252	....	55
6....	.85	.85	.80	.85B	.85	.320	2	56
7....	....	....	....	.85N	.85	.313	....	56
8....	....	.90B	....	.90B	.90	.340	....	56
11....	....	.95B	....	.95B	.95	.300	....	57
12....	1.15	1.15	1.15	1.15	1.00	.275	1	58
13....	.95	.95	.85	.85	.85	.204	3	61
14....	.75	.75	.75	.75	.80	.140	7	68
15....	.80	.80	.80	.80	.80	.177	10	82
18....	....	....	....	.80N	.80	.188	1	87
19....	....	.65B	....	.65B	.65	.219	....	87
20....	....	.70B	....	.70B	.70	.211	....	87
21....	.85	.85	.85	.85	.80	.194	2	87
22....	.90	.95B	.90	.90	.90	.198	6	92
25....	....	....	.70A	.70A	.70	.187	....	92
26....	....	.80B	....	.80B	.80	.239	....	89
27....	....	....	....	.80N	.80	.247	....	89
28....	....	....	....	.80N	.80	.218	4	89
29....	....	....	.60A	.60A	.60	.182	....	89

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.55	.65	.55	.65	.60	.124	32	110
2....	....	....	....	.60N	.56	.082	....	110
3....	.50	.50	.50	.50	.50	.103	11	121
4....	....	....	....	.50N	.47	.130	....	141
5....	Exchange Closed; Good Friday							
8....	....	....	....	.47N	.47	.114	....	141
9....	....	....	....	.47N	.47	.129	....	141
10....	.45	.45	.45	.45	.45	.147	....	141
11....	.50	.50	.47A	.47A	.40	.110	7	138
12....	....	....	....	.40N	.40	.075	....	126
15....	.40	.40	.40	.40	.40	.076	1	127
16....	....	....	....	.40N	.40	.084	....	127
17....	....	....	....	.40N	.35	.110	....	127
18....	....	....	....	.35N	.35	.114	....	127
19....	....	....	....	.35N	.35	.104	....	127
22....	....	....	.22A	.22A	.22	.077	....	127
23....	.20	.22	.20	.22	.22	.077	2	127
24....	.15	.15	.15	.15	.15	.058	3	124
25....	....	....	....	.15N	.15	.060	....	124
26....	....	....	....	.15N	.15	.059	....	124
29....	....	....	....	.15N	.15	.065	....	124
30....	....	....	....	.15N	.15	.047	....	124

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.15N	.15	.030	....	124
2....	....	....	....	.15N	.15	.031	....	124
3....	.15	.15	.10A	.15	.10	.012	1	124
6....	....	....	....	.10N	.10	.016	....	124
7....	....	....	....	.10N	.10	.021	....	124
8....	....	....	....	.10N	.10	.021	....	124
9....	....	....	....	.10N	.10	.027	....	124
10....	....	....	....	.10N	.10	.038	....	125
13....	....	....	....	.10N	.10	.026	....	126
14....	....	....	....	.10N	.10	.038	....	126
15....	....	....	....	.10N	.10	.049	....	125
16....	....	....	....	.10N	.10	.031	....	125
17....	....	....	....	.10N	.10	.036	....	126
20....	....	....	....	.10N	.10	.053	....	126
21....	....	....	....	.10N	.10	.047	....	126
22....	....	....	....	.10N	.10	.070	....	126
23....	....	....	....	.10N	.10	.067	....	126
24....	....	....	....	.10N	.10	.086	....	126
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.10N	.10	.073	....	126
29....	....	....	....	.10N	.10	.036	....	126
30....	....	....	.07A	.07A	.07	.028	....	126
31....	....	....	....	.07N	.07	.043	....	126

LIVE HOG OPTION ON FUTURES—CALLS

JULY 1985 56 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—	—	—	07N	07	059	—	126
4	—	—	—	07N	07	012	—	126
5	05	05	05	05	05	006	2	123
6	—	—	—	05N	05	012	—	123
7	—	—	—	05N	05	011	—	123
10	05	05	05	05	05	005	8	124
11	—	—	—	05N	05	004	—	124
12	—	—	—	05N	05	001	—	124
13	—	—	—	05N	05	000	—	124
14	—	—	02A	02A	02	000	—	124
17	—	—	—	02N	02	000	—	124
18	—	—	—	02N	02	000	—	123
19	—	—	—	02N	02	000	—	123
20	—	—	—	02N	02	000	—	123
21	—	—	—	02N	02	000		

JULY 1985 58 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	40	40	40	40	40	178	4	4
8	—	—	—	40N	40	198	—	4
11	—	—	—	40N	42	186	—	4
12	—	—	—	42N	45	215	—	4
13	—	—	—	45N	45	199	—	4
14	—	—	—	45N	45	203	—	4
15	—	—	—	45N	45	191	—	4
18	Exchange Closed: President's Day							
19	—	—	—	45N	45	152	—	4
20	—	—	40A	40A	40	171	—	4
21	—	—	—	40N	40	165	—	4
22	35	35	35	35	35	144	1	5
25	40	40	35	35	30	080	2	7
26	—	—	—	30N	30	086	—	7
27	—	—	—	30N	30	117	—	7
28		40B		30N	30	120		7

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	30N	30	138	—	7
4	—	—	—	30N	30	115	—	7
5	—	40B	—	40B	40	129	—	7
6	45	45	45	45	45	178	—	7
7	—	—	—	45N	45	170	1	8
8	—	—	—	45N	45	190	—	8
11	—	—	—	45N	45	159	—	8
12	—	50B	—	50B	52	141	—	8
13	50	50	50	50	45	096	16	24
14	40	40	40	40	35	059	2	26
15	30	30	30	30	30	094	24	34
18	—	—	—	30N	30	101	1	34
19	—	—	—	30N	30	121	—	34
20	—	—	—	30N	32	115	—	34
21	—	45B	—	45B	45	103	—	34
22	—	—	—	45N	45	105	—	34
25	—	—	—	45N	45	084	—	34
26	—	—	—	45N	45	131	—	34
27	—	—	—	45N	45	136	—	34
28	—	—	—	45N	45	117	—	34
29	—	—	—	45N	45	080	—	34

LIVE HOG OPTION ON FUTURES—CALLS

JULY 1985 58 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	40A	40A	40	057	—	34
2	—	—	—	40N	40	038	—	34
3	25	25	25	25	25	045	40	74
4	—	—	—	25N	25	059	—	74
5	Exchange Closed: Good Friday							
8	—	—	—	25N	25	049	—	74
9	—	—	—	25N	25	057	—	74
10	25	25	25	25	30	067	4	74
11	—	—	—	30N	30	046	—	74
12	—	—	—	30N	30	029	—	74
15	—	—	25A	25A	25	329	—	74
16	—	—	—	25N	25	032	—	74
17	—	—	—	25N	25	050	—	74
18	—	—	—	25N	25	052	—	74
19	—	—	—	25N	25	046	—	74
22	—	—	—	25N	15	031	—	74
23	—	—	—	15N	15	031	—	74
24	—	—	—	15N	12	022	—	74
25	—	—	—	12N	12	023	—	74
26	—	—	—	12N	12	022	—	74
29	—	—	—	12N	12	024	—	74
30	—	—	—	12N	12	016	—	74

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	12N	12	012	—	74
2	—	—	—	12N	12	009	—	74
3	—	—	07A	12N	07	003	—	74
6	—	—	—	07N	07	004	—	74
7	—	—	—	07N	07	006	—	74
8	—	—	—	07N	07	006	—	74
9	—	—	—	07N	07	008	—	74
10	—	—	—	07N	07	012	—	74
13	—	—	—	07N	07	007	—	74
14	—	—	—	07N	07	011	—	74
15	—	—	—	07N	07	015	—	74
16	—	—	—	07N	07	009	—	74
17	—	—	—	07N	07	010	—	74
20	—	—	—	07N	07	015	—	74
21	—	—	—	07N	07	013	—	74
22	—	—	—	07N	07	021	—	74
23	—	—	—	07N	07	019	—	74
24	—	—	—	07N	07	026	—	74
27	Exchange Closed: Memorial Day							
28	—	—	—	07N	07	019	—	74
29	—	—	—	07N	07	007	—	74
30	—	—	05A	05A	05	005	—	74
31	—	—	—	05N	05	008	—	74

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—	—	—	05N	05	011	—	74
4	—	—	—	05N	05	001	—	74
5	—	—	02A	02A	02	000	—	74
6	—	—	—	02N	02	001	—	74
7	—	—	—	02N	02	000	—	74
10	—	—	—	02N	02	000	—	74
11	—	—	—	02N	02	000	—	74
12	—	—	—	02N	02	000	—	74
13	—	—	—	02N	02	000	—	74
14	—	—	—	02N	02	000	—	74
17	—	—	—	02N	02	000	—	74
18	—	—	—	02N	02	000	—	74
19	—	—	—	02N	02	000	—	74
20	—	—	—	02N	02	000	—	74
21	—	—	—	02N	02	000	—	—

LIVE HOG OPTION ON FUTURES—CALLS
JULY 1985 60 CALLS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4...	.30	.30	.30	.30	.30	.141	5	5
5...	...	...	...	.30N	.30	.148	...	5
6...	...	...	.20A	.20A	.20	.087	...	5
7...	...	...	...	.20N	.20	.093	...	5
8...	...	...	...	.20N	.20	.105	...	5
11...	...	...	.15A	.20N	.22	.097	...	5
12...	...	...	...	.22N	.25	.115	...	5
13...	...	...	...	.25N	.25	.105	...	5
14...	...	...	...	.25N	.25	.107	...	5
15...	...	...	...	.25N	.25	.099	...	5
18...	Exchange Closed; President's Day							
19...	...	...	...	.25N	.25	.074	...	5
20...	...	...	.20A	.20A	.20	.085	...	5
21...	...	...	...	.20N	.20	.081	...	5
22...	...	...	...	.20N	.20	.069	...	5
25...	...	...	...	.20N	.20	.033	...	5
26...	...	...	...	.20N	.20	.036	...	5
27...	...	...	...	.20N	.20	.052	...	5
28...	.36	.35	.20A	.20A	.20	.053	2	7

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	...	...	...	.20N	.20	.063	...	7
4...	...	...	...	.20N	.20	.050	...	7
5...	...	...	...	.20N	.20	.057	...	7
6...	...	...	...	.20N	.20	.084	...	7
7...	...	.25B	...	.25B	.25	.080	...	7
8...	.30	.30	.30	.30	.30	.091	5	12
11...	...	.32B	...	.32B	.32	.072	...	12
12...	...	...	...	.32N	.32	.062	...	12
13...	...	...	...	.30A	.30	.038	...	12
14...	...	...	...	.30N	.25	.021	...	12
15...	.20	.20	.20	.20	.20	.045	1	13
18...	...	...	...	.20N	.20	.048	...	13
19...	...	...	...	.20N	.20	.060	...	13
20...	...	...	...	.20N	.20	.056	...	13
21...	...	...	...	.20N	.20	.049	...	13
22...	...	...	...	.20N	.20	.050	...	13
25...	...	.22B	...	.20N	.20	.038	...	13
26...	...	...	...	.20N	.20	.064	...	13
27...	...	...	...	.20N	.20	.067	...	13
28...	...	...	...	.20N	.20	.055	...	13
29...	...	...	...	.20N	.20	.035	...	13

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	...	...	...	.20N	.20	.023	...	13
2...	...	...	...	.20N	.20	.015	...	13
3...	...	...	...	.20N	.20	.017	...	13
4...	...	...	...	.20N	.20	.024	...	13
8...	...	...	...	.20N	.20	.018	...	13
5...	Exchange Closed; Good Friday							
9...	...	...	...	.20N	.20	.022	...	13
10...	.25	.25	.25	.25	.20	.026	1	14
11...	...	...	...	.20N	.20	.017	...	14
12...	...	...	...	.20N	.20	.009	...	14
15...	...	...	...	.20N	.15	.009	...	14
16...	...	...	...	.15N	.15	.010	...	14
17...	...	...	...	.15N	.15	.020	...	14
18...	...	...	...	.15N	.15	.021	...	14
19...	...	...	...	.15N	.15	.018	...	14
22...	...	...	...	.15N	.10	.011	...	14
23...	...	...	...	.10N	.10	.011	...	14
24...	...	...	...	.10N	.07	.007	...	14
25...	...	...	...	.07N	.07	.007	...	14
26...	...	...	...	.07N	.07	.007	...	14
29...	...	...	...	.07N	.07	.007	...	14
30...	...	...	...	.07N	.07	.004	...	14

LIVE HOG OPTION ON FUTURES—CALLS
JULY 1985 60 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	...	...	...	.07N	.07	.003	...	14
2...	...	...	...	.07N	.07	.002	...	14
3...	...	...	.05A	.05A	.05	.000	...	14
6...	...	...	...	.05N	.05	.000	...	14
7...	...	...	...	.05N	.05	.001	...	14
8...	...	...	...	.05N	.05	.001	...	14
9...	...	...	...	.05N	.05	.002	...	14
10...	...	...	...	.05N	.05	.003	...	14
13...	...	...	...	.05N	.05	.001	...	14
14...	...	...	...	.05N	.05	.003	...	14
15...	...	...	...	.05N	.05	.004	...	14
16...	...	...	...	.05N	.05	.002	...	14
17...	...	...	...	.05N	.06	.002	...	14
20...	...	...	...	.05N	.05	.003	...	14
21...	...	...	...	.05N	.05	.003	...	14
22...	...	...	...	.05N	.05	.005	...	14
23...	...	...	...	.05N	.05	.004	...	14
24...	...	...	...	.05N	.05	.006	...	14
27...	Exchange Closed; Memorial Day							
28...	...	...	...	.05N	.05	.003	...	14
29...	...	...	...	.05N	.05	.001	...	14
30...	...	...	.02A	.02A	.02	.000	...	14
31...	...	...	...	.02N	.02	.001	...	14

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3...	...	...	...	.02N	.02	.001	...	14
4...	...	...	...	.02N	.02	.000	...	14
5...	...	...	...	.02N	.02	.000	...	14
6...	...	...	...	.02N	.02	.000	...	14
7...	...	...	...	.02N	.02	.000	...	14
10...	...	...	...	.02N	.02	.000	...	14
11...	...	...	...	.02N	.02	.000	...	14
12...	...	...	...	.02N	.02	.000	...	14
13...	...	...	...	.02N	.02	.000	...	14
14...	...	...	...	.02N	.02	.000	...	14
17...	...	...	...	.02N	.02	.000	...	14
18...	...	...	...	.02N	.02	.000	...	14
19...	...	...	...	.02N	.02	.000	...	14
20...	...	...	...	.02N	.02	.000	...	14
21...	...	...	...	.02N	.02	.000	...	...

AUGUST 1985 46 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4...	Exchange Closed; Independence Day							
16...	.90	.90	.90	.90	1.40	.727	5	5
17...	.90	1.10B	.90	1.10B	1.37	.782	3	8
18...	...	...	1.25A	1.25A	1.07	.721	...	8
19...	...	...	.75A	.75A	.30	.373	...	8
22...	.40	.40	.20	.25	.25	.167	19	26
23...	...	...	...	.25N	.25	.114	...	23
24...	.20@.15	.20	.15	.15	.15	.090	13	29
25...	...	.20B	...	.15N	.15	.032	...	29
26...	...	...	.02A	.02A	.02	.000	...	...

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 48 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.10	2.10	2.00A	2.00A	1.70	.506	10	10
6....	....	....	....	1.70N	2.00	.536	....	10
7....	....	2.10B	....	2.00N	1.92	.506	....	10
8....	....	2.30B	2.25	2.25	1.87	.518	....	10
9....	....	2.55B	....	2.30B	2.15	.550	....	10
10....	2.25	2.40B	2.25	2.40B	2.45	.576	....	10
13....	....	....	....	2.45N	2.22	.550	1	11
14....	2.25	2.65B	2.25	2.65B	2.75	.629	....	11
15....	....	2.65B	....	2.85B	2.90	.664	....	11
16....	....	....	....	2.90N	2.80	.627	1	12
17....	....	2.90B	....	2.90B	2.90	.662	....	12
20....	3.25	3.25	3.25	3.25	3.40	.713	1	11
21....	....	....	....	3.40N	3.20	.686	....	11
22....	....	....	....	3.20N	3.50	.734	....	11
23....	....	3.60B	....	3.60B	3.37	.715	....	11
24....	....	3.50B	....	3.50B	3.75	.760	....	11
27....	Exchange Closed, Memorial Day							
28....	....	....	....	3.75N	3.75	.770	....	11
29....	....	....	3.50A	3.50A	3.50	.740	....	11
30....	....	....	3.30A	....	3.40	.717	....	11
31....	....	....	....	3.40N	3.60	.758	....	11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	3.90B	....	3.90B	3.90	.799	....	11
4....	....	....	3.35A	3.35A	2.85	.692	....	11
5....	....	....	....	2.85N	2.75	.691	....	11
6....	....	3.50B	....	3.50B	3.30	.752	....	11
7....	....	3.50B	....	3.50B	3.10	.744	....	11
10....	....	3.20B	....	3.20B	3.15	.750	....	11
11....	....	....	....	3.15N	3.12	.764	....	11
12....	....	....	....	3.12N	3.10	.750	....	11
13....	....	3.25B	....	3.10N	2.70	.714	....	11
14....	2.90	2.90	2.90	2.90	2.95	.751	10	21
17....	....	3.10B	....	3.10B	3.10	.781	....	21
18....	....	....	....	3.10N	3.00	.736	....	21
19....	....	....	....	3.00N	3.05	.734	....	21
20....	2.65	2.65	2.40A	2.40A	2.05	.618	10	16
21....	2.40	2.40	2.25	2.30	1.67	.518	36	37
24....	1.75	1.75	1.15	1.15	1.15	.469	17	50
25....	1.10	1.50	1.10	1.40A	1.32	.551	1	50
26....	....	1.80B	....	1.32N	1.35	.543	4	54
27....	1.35	1.40B	1.35	1.40B	1.35	.549	7	61
28....	1.50	1.55B	1.40	1.40	1.40	.557	2	63

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.45B	.90	1.20	1.15	.491	14	64
2....	1.05	1.15B	1.00A	1.15B	1.05	.504	1	63
3....	1.30	1.30	1.20A	1.20A	1.02	.515	3	66
4....	Exchange Closed; Independence Day							
5....	1.60	1.60B	1.50	1.60B	1.50	.642	14	59
8....	1.20	1.20	1.00A	1.10	1.22	.562	46	102
9....	1.10	1.10	1.00	1.00	.95	.506	20	122
10....	....	1.10B	....	1.10B	1.05	.560	....	122
11....	....	....	.80A	.80A	.70	.437	....	123
12....	.70	.80	.55	.55	.55	.367	16	135
15....	.45@.40	.60	.30	.30	.30	.249	31	164
16....	.25	.25	.20	.20	.25	.267	12	164
17....	.25	.30	.20A	.30	.32	.306	9	165
18....	.20	.20	.20	.20	.20	.217	37	191
19....	.15	.15	.10	.10	.07	.036	15	206
22....	.02	.02	.02	.02	.02	.001	6	210
23....	....	....	....	.02N	.02	.000	....	210
24....	....	....	....	.02N	.02	.000	....	210
25....	....	....	....	.02N	.02	.000	....	210
26....	CAB	CAB	.03A	CAB	CAB	.000	....	....

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 50 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	3.20	3.20	3.20	3.20	3.20	.712	1	1
22....	....	....	3.00A	3.00A	2.95	.694	....	1
25....	2.50	2.50	2.25	2.25	2.15	.589	2	3
26....	....	....	2.25B	2.25B	2.25	.589	....	3
27....	....	2.75B	....	2.75B	2.75	.646	....	3
28....	....	....	2.50A	2.75N	2.80	.666	....	3

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.90B	2.75A	2.90B	2.90	.714	....	3
4....	....	3.00B	....	2.90N	2.90	.684	....	3
5....	....	3.10B	....	3.10B	3.25	.720	....	3
6....	....	....	....	3.25N	3.90	.779	....	3
7....	....	....	....	3.90N	3.70	.763	....	3
8....	....	....	3.60A	3.70N	3.80	.777	....	3
11....	....	....	....	3.80N	3.60	.758	....	3
12....	....	....	3.00A	3.00A	3.60	.753	....	3
13....	....	....	....	3.60N	3.15	.666	....	3
14....	....	....	2.97A	2.97A	2.50	.617	....	3
15....	2.60	2.70B	2.50	2.50	2.50	.598	3	6
18....	....	....	....	2.50N	2.85	.618	....	6
19....	....	3.00B	....	3.00B	3.20	.654	....	6
20....	3.00	3.00	3.00	3.00	3.10	.644	2	8
21....	....	....	....	3.10N	3.10	.618	....	8
22....	3.20	3.20	3.20	3.20	3.20	.639	2	9
25....	....	3.25B	....	3.20N	3.20	.649	2	11
26....	3.40	3.40	3.40	3.40	3.70	.698	2	13
27....	....	....	....	3.70N	3.75	.710	....	13
28....	....	....	3.70A	3.70A	3.60	.694	....	13
29....	....	....	3.35A	3.35A	2.90	.633	....	13

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.60A	2.60A	2.45	.598	....	13
2....	2.65	2.65	2.05	2.50	2.50	.546	10	22
3....	2.50	2.50	2.25	2.40B	2.35	.543	50	72
4....	....	2.80B	....	2.80B	2.75	.599	....	72
5....	Exchange Closed; Good Friday							
8....	....	....	2.70A	2.70A	2.60	.572	....	72
9....	....	2.75B	....	2.75B	2.80	.606	....	72
10....	2.80	2.90B	2.80	2.90B	3.05	.624	1	72
11....	2.85	2.85	2.85	2.85	2.85	.585	1	72
12....	2.60@.50	2.60	2.20	2.20	2.20	.510	8	76
15....	2.10	2.40	2.10	2.40	2.27	.507	5	79
16....	2.10	2.10	1.90	2.10	2.10	.527	8	80
17....	....	2.20B	....	2.20B	2.10	.530	....	83
18....	2.25	2.50B	2.25	2.25	2.17	.532	2	85
19....	2.35	2.35	2.30A	2.35	2.30	.530	3	88
22....	2.10	2.20B	2.10	2.10	2.10	.506	4	91
23....	2.00	2.10B	2.00	2.10B	2.10	.512	3	93
24....	2.10	2.13	1.97	2.05A	1.90	.486	10	93
25....	1.87	1.87	1.80	1.80	1.80	.492	5	93
26....	2.05	2.10B	2.05	2.10B	2.10	.515	....	93
29....	....	2.15B	....	2.15B	2.30	.565	....	93
30....	2.25	2.27	2.25	2.25A	2.10	.511	3	95

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.00A	2.07A	2.05	.502	....	95
2....	2.10@.00	2.15	1.90	1.90	1.80	.461	7	99
3....	1.75	1.75	1.30A	1.30A	1.20	.342	4	97
6....	1.07	1.15B	1.07	1.15B	1.15	.366	7	94
7....	1.25	1.25	1.25	1.25	1.10	.351	1	106
8....	....	1.45B	....	1.15B	1.15	.362	....	106
9....	....	1.50B	....	1.50B	1.50	.392	....	106
10....	1.50	1.60B	1.50	1.50	1.50	.416	2	106
13....	1.60	1.60	1.50A	1.50N	1.50	.396	1	106
14....	1.60	1.86	1.60	1.86	1.85	.466	14	118
15....	1.90	1.95B	1.87A	1.90	1.90	.503	1	119
16....	1.90	1.90	1.85A	1.85A	1.80	.461	1	119
17....	1.95	1.95	1.75	1.90	1.85	.496	5	123
20....	2.05	2.10B	1.90A	2.10B	2.15	.552	6	126
21....	2.25	2.25	2.05A	2.10	2.05	.531	2	128
22....	2.10	2.20	2.10	2.20	2.40	.573	10	135
23....	2.45	2.50	2.45	2.45A	2.30	.550	3	131
24....	....	....	....	2.30N	2.75	.603	1	130
27....	Exchange Closed, Memorial Day							
28....	2.50	2.50	2.50	2.50	2.65	.609	1	129
29....	2.30	2.30	2.30	2.30	2.40	.571	1	129
30....	2.25	2.25	1.90A	1.90A	1.97	.542	1	129
31....	2.00	2.40B	2.00	2.40B	2.40	.589	2	130

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 50 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.45	2.65B	2.45	2.65B	2.65	.638	1	129
4....	2.20	2.20	1.80A	1.90	1.87	.504	2	130
5....	2.00	2.00	1.80	1.80	1.75	.501	28	149
6....	2.00	2.20B	2.00	2.20B	2.07	.571	1	142
7....	....	2.25B	....	2.25B	2.10	.560	....	142
10....	2.00	2.00	2.00	2.00	1.90	.561	2	141
11....	1.90	2.00	1.75	2.00	2.05	.576	37	162
12....	1.80	2.10	1.80	2.00A	1.92	.556	2	164
13....	2.00	2.10	1.70	1.70	1.70	.509	13	177
14....	1.70	2.00	1.70	1.90	1.90	.552	15	186
17....	2.20	2.20	1.90	1.90	2.07	.582	4	170
18....	2.00	2.00	1.70	1.70	1.85	.550	12	182
19....	2.05	2.05	1.70	1.70	1.77	.545	31	178
20....	1.80	1.80	1.10	1.25	1.25	.413	8	186
21....	1.35@.30	1.50	1.25	1.25A	1.20	.314	47	212
24....	.75	.90	.45	.70	.70	.265	48	222
25....	.70	.80	.60	.75	.72	.333	40	227
26....	.75	1.05	.60	.65A	.65	.322	158	335
27....	.65	.90	.60	.60	.60	.324	8	336
28....	.70	.75	.70	.70	.70	.310	27	341

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.40	.50	.40	.50	.50	.241	6	338
2....	.40	.60	.40	.60	.60	.248	5	342
3....	.45	.50	.35	.35	.35	.251	9	346
4....	Exchange Closed; Independence Day							
5....	.40	.85	.40	.85	.85	.353	30	366
8....	.45@.40	.45	.35	.37	.37	.260	19	370
9....	.25	.35	.25	.25A	.25	.209	24	359
10....	.37	.50	.37	.50	.50	.243	2	359
11....	.20	.20	.10	.15B	.15	.151	10	367
12....	.20	.20	.05	.10	.10	.106	13	364
15....	.05	.05	.05	.05	.05	.036	153	361
16....	.05	.05	.02A	.05	.05	.036	12	346
17....	.05	.05	.05	.05	.05	.040	10	336
18....	....	....	....	.05N	.05	.018	....	334
19....	.02	.02	.02	.02	.02	.000	2	333
22....	.02	.02	.02	.02	.02	.000	9	331
23....	CAB	CAB	CAB	CAB	CAB	.000	....	330
24....	CAB	CAB	CAB	CAB	CAB	.000	1	330
25....	CAB	CAB	CAB	CAB	CAB	.000	....	329

AUGUST 1985 52 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	2.15	2.15	2.15	2.15	2.15	.572	4	4
11....	....	....	2.10A	2.10A	2.10	.563	....	4
12....	....	2.15B	....	2.15B	2.30	.606	....	4
13....	2.10@.05	2.15B	2.05	2.15B	2.20	.602	22	26
14....	....	....	....	2.20N	2.20	.610	....	26
15....	....	....	....	2.20N	2.20	.539	....	26
18....	Exchange Closed; President's Day							
19....	....	....	....	2.20N	2.20	.555	....	26
20....	....	....	2.05A	2.20N	2.20	.557	....	26
21....	2.02	2.02	2.00	2.00	2.00	.551	52	78
22....	1.85	1.90	1.85	1.90	1.90	.530	7	85
25....	1.80	1.80	1.40	1.40	1.30	.417	15	102
26....	1.50	1.55	1.50	1.50	1.35	.416	29	129
27....	1.65	1.90B	1.65	1.90B	1.90	.474	3	132
28....	....	....	1.70A	1.90N	1.90	.496	....	132

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 52 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.10	2.10	1.75A	2.10	2.20	.549	5	137
4....	2.30	2.30	2.25A	2.30	2.10	.513	150	287
5....	....	....	2.00A	2.10N	2.10	.554	....	287
6....	....	2.65B	....	2.65B	2.65	.625	....	287
7....	2.65	2.65	2.60	2.60	2.50	.605	1	268
8....	2.20	2.35B	2.20	2.35B	2.55	.622	2	268
11....	....	....	....	2.55N	2.55	.595	....	268
12....	....	....	....	2.55N	2.50	.589	....	268
13....	....	....	....	2.50N	1.97	.512	....	268
14....	1.75	1.90	1.75	1.85A	1.80	.435	1	269
15....	1.85	2.00	1.60A	1.60	1.70	.451	9	277
18....	1.80	1.80	1.80	1.80	1.80	.470	5	272
19....	2.50	2.50	2.40	2.40	2.40	.507	21	293
20....	2.20	2.30	2.20	2.30	2.30	.496	2	294
21....	2.30	2.35	2.30	2.35	2.35	.468	6	298
22....	2.35	2.35	2.25	2.25	2.25	.490	51	294
25....	2.10	2.10	2.10	2.10	2.05	.409	1	294
26....	2.20	2.30B	2.20	2.30B	2.40	.552	....	298
27....	2.40	2.60	2.40	2.50	2.50	.565	12	294
28....	2.60	2.60	2.50A	2.50A	2.50	.546	3	296
29....	2.35	2.35	2.20A	2.20A	1.85	.479	2	295

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.75	1.75	1.60	1.60	1.60	.439	5	293
2....	1.50	1.60	1.40	1.50	1.50	.388	37	288
3....	....	1.60B	....	1.60B	1.60	.385	1	289
4....	2.10	2.20	2.00A	2.00A	1.90	.440	3	292
5....	Exchange Closed; Good Friday							
8....	1.75	2.00	1.75	1.90A	1.70	.410	9	285
9....	2.15	2.15	2.10A	2.10A	1.90	.443	1	285
10....	2.00	2.00	2.00	2.00	2.00	.461	1	286
11....	2.00	2.00	1.90A	1.90A	1.90	.420	1	287
12....	1.75	1.75	1.50	1.50	1.50	.347	3	289
15....	1.50	1.65	1.50	1.60A	1.50	.342	12	300
16....	1.50	1.50	1.40	1.45	1.45	.360	12	310
17....	1.32	1.50	1.32	1.50	1.50	.382	8	319
18....	1.60	1.60	1.50A	1.60	1.45	.383	1	320
19....	1.45@.40	1.50	1.40	1.50	1.40	.381	5	313
22....	....	....	....	1.40N	1.30	.356	....	313
23....	1.40	1.40	1.25	1.25	1.25	.361	7	320
24....	1.20	1.25B	1.20	1.25B	1.25	.336	2	322
25....	1.25	1.25	1.22	1.25	1.25	.340	10	329
26....	1.25	1.27B	1.25	1.25	1.25	.362	9	329
29....	....	1.30B	....	1.30B	1.30	.407	....	329
30....	1.30@.25	1.40B	1.25	1.25	1.25	.354	3	327

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.25	1.30	1.20	1.25	1.25	.345	14	341
2....	1.25	1.25	1.17	1.17	1.15	.307	17	357
3....	1.15	1.15	.55	.55	.55	.207	15	368
6....	.70	.75B	.70	.75B	.75	.224	1	366
7....	.95@.85	.95	.75	.90	.80	.223	4	369
8....	.85	.86	.75	.77B	.77	.230	4	371
9....	1.00	1.00	.90A	.90A	.90	.254	2	371
10....	....	....	....	.90N	.90	.274	....	371
13....	....	.92B	....	.92B	.92	.254	....	371
14....	1.00	1.00	.92	1.00	1.00	.314	18	384
15....	1.35	1.35	1.27A	1.27A	1.20	.346	4	388
16....	.80	1.05B	.80	.95A	.95	.306	103	356
17....	1.10	1.10	1.10	1.10	1.10	.340	11	366
20....	....	1.20B	....	1.20B	1.30	.366	....	366
21....	....	....	....	1.30N	1.30	.366	....	366
22....	1.25	1.40	1.25	1.40	1.40	.406	2	365
23....	1.40	1.50B	1.40	1.50B	1.42	.382	2	365
24....	1.45	1.55B	1.40	1.55B	1.55	.433	1	366
27....	Exchange Closed; Memorial Day							
28....	1.45	1.70	1.40	1.50B	1.50	.434	17	361
29....	1.50	1.50	1.45A	1.45A	1.45	.384	1	362
30....	1.35	1.35	1.25	1.30	1.30	.365	8	367
31....	1.15	1.36B	1.10	1.35B	1.36	.409	3	365

LIVE HOG OPTION ON FUTURES—CALLS

AUGUST 1985 52 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.35	1.55	1.35	1.55	1.55	.454	11	364
4....	1.30	1.30	1.25A	1.25A	1.20	.322	2	364
5....	1.15	1.15	1.00	1.00	1.00	.318	6	369
6....	1.30	1.50	1.20	1.30A	1.30	.381	21	373
7....	1.50	1.50	1.00	1.00	1.00	.368	28	391
10....	....	1.10B	....	1.10B	1.05	.363	....	391
11....	1.30	1.30	1.20A	1.30	1.20	.376	3	373
12....	1.10	1.15	1.10	1.15	1.15	.355	3	376
13....	1.15	1.25	1.00	1.00	1.00	.310	14	389
14....	1.10	1.10	.97	1.00	1.00	.346	19	406
17....	1.15	1.20	1.00	1.10	1.10	.368	8	414
18....	1.00	1.00	.80	.90	.90	.359	175	511
19....	.95	.95	.65	.90	.90	.352	92	571
20....	.85@.80	.90	.52	.65	.60	.236	122	639
21....	.75	.75	.60	.65	.60	.161	36	654
24....	.50@.30	.50	.20	.40	.40	.123	165	568
25....	.35	.40	.20	.40	.35	.166	15	520
26....	.30	.30	.25	.30	.30	.156	117	514
27....	.35	.35	.30	.30	.30	.155	6	511
28....	....	....	.25A	.25A	.25	.133	1	512

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.30	.30	.05	.05	.05	.088	16	517
2....	.06	.20	.05	.15	.15	.089	94	499
3....	.15	.15	.15	.15	.12	.088	4	503
4....	Exchange Closed; Independence Day							
5....	.25	.25	.25	.25	.25	.138	2	495
8....	.15	.15	.15	.15	.15	.079	2	497
9....	....	....	....	.15N	.10	.054	....	494
10....	.10	.10	.05	.05	.05	.065	1	494
11....	.10	.10	.05	.05	.02	.030	15	492
12....	....	....	....	.02N	.02	.017	....	492
15....	CAB	CAB	CAB	CAB	CAB	.002	35	491
16....	.02	.02	.02	.02	.02	.001	243	458
17....	....	....	....	.02N	.02	.001	....	451
18....	....	....	....	.02N	.02	.000	....	451
19....	....	....	....	.02N	.02	.000	....	451
22....	....	....	....	.02N	.02	.000	....	449
23....	CAB	CAB	CAB	CAB	CAB	.000	9	440
24....	CAB	CAB	CAB	CAB	CAB	.000	....	440
25....	CAB	CAB	CAB	CAB	CAB	.000	....	440

AUGUST 1985 54 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	1.25	1.25	1.25	1.25	1.40	.447	1	1
13....	....	....	....	1.40N	1.30	.443	....	1
14....	....	....	....	1.30N	1.30	.450	....	1
15....	1.60	1.60	1.45A	1.45A	1.45	.438	3	4
18....	Exchange Closed; President's Day							
19....	1.35	1.36	1.20	1.20	1.22	.393	16	18
20....	1.20	1.25	1.20	1.25	1.25	.394	5	23
21....	1.12	1.25B	1.12	1.15	1.15	.388	15	37
22....	1.15	1.20	1.15	1.20	1.15	.367	9	42
25....	1.20	1.20	.80	.80	.80	.265	24	59
26....	.95	1.00	.90	.90	.90	.264	20	78
27....	1.10	1.20	1.10	1.20	1.10	.313	51	129
28....	1.10	1.10	1.10	1.10	1.10	.332	4	133

LIVE HOG OPTION ON FUTURES—CALLS

AUGUST 1985 54 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.25	1.30	1.25	1.30	1.30	.382	7	140
4....	1.40	1.40	1.20	1.40	1.40	.345	6	145
5....	1.25	1.27	1.25	1.27N	1.40	.384	14	158
6....	1.42	1.65	1.42	1.65	1.67	.455	4	160
7....	1.80	1.80	1.66	1.70	1.62	.434	4	164
8....	1.55	1.55	1.55	1.55	1.60	.450	5	165
11....	1.70	1.70	1.70	1.70	1.70	.421	2	168
12....	1.70	1.70	1.66	1.70	1.60	.414	1	169
13....	1.55@1.50	1.60	1.40	1.40	1.30	.340	7	172
14....	1.40	1.40	1.20	1.20	1.20	.271	14	187
15....	1.40	1.40	1.05	1.15	1.15	.315	41	220
18....	1.20	1.40	1.20	1.40	1.40	.332	36	256
19....	1.65	1.70	1.55A	1.55A	1.55	.365	2	258
20....	1.56	1.60	1.45	1.45	1.45	.354	7	265
21....	1.50	1.60	1.50	1.60	1.60	.328	3	276
22....	1.60	1.60	1.40A	1.50	1.50	.347	27	295
25....	1.40	1.40	1.40	1.40	1.40	.354	3	296
26....	1.50	1.60B	1.50	1.60B	1.60	.404	10	293
27....	1.62	1.62	1.62	1.62	1.62	.416	1	291
28....	1.45	1.45	1.45	1.45	1.45	.397	3	290
29....	1.45	1.46	1.36	1.40	1.30	.333	3	297

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.20	1.20	1.15	1.20	1.15	.296	12	309
2....	1.20	1.25	1.00A	1.25	1.15	.251	27	326
3....	1.10	1.10	.90	1.05B	1.05	.249	59	378
4....	....	1.10B	....	1.10B	1.10	.295	....	378
5....	Exchange Closed; Good Friday							
8....	1.20	1.20	1.15A	1.15A	1.05	.267	2	380
9....	1.15	1.35B	1.15	1.35B	1.35	.295	5	386
10....	1.40	1.40	1.10	1.20B	1.20	.310	14	386
11....	1.30	1.35B	1.05	1.05	1.05	.274	18	392
12....	.95	1.00	.80	.90	.90	.213	24	396
15....	.80@.77	.80	.77	.77	.77	.208	5	399
16....	.80	.85	.80	.85	.85	.221	107	469
17....	....	....	....	.85N	.85	.254	....	469
18....	.85	.90B	.75	.87	.87	.255	5	473
19....	1.00	1.00	.80	.80	.80	.252	19	486
22....	.80	.90	.80	.90	.80	.230	17	469
23....	.80	.80	.75	.75	.75	.233	61	511
24....	.80	.80	.70	.70	.70	.212	21	512
25....	.65	.70	.65	.70	.70	.215	5	496
26....	.85	.85	.82	.82	.82	.232	2	497
29....	....	....	....	.82N	.82	.268	....	497
30....	1.06	1.06	.95A	.95A	.85	.223	1	499

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.80A	.80A	.80	.216	....	499
2....	....	....	....	.80N	.75	.186	....	499
3....	.70	.70	.60	.60	.52	.113	9	498
6....	.50	.55B	.50	.55B	.55	.123	5	495
7....	....	....	....	.55N	.55	.129	....	496
8....	.70	.70	.65A	.65A	.60	.134	1	496
9....	.50	.50	.40	.40	.40	.151	11	501
10....	....	....	....	.40N	.40	.165	....	496
13....	....	.45B	....	.45B	.45	.149	....	496
14....	....	.55B	....	.55B	.55	.193	....	496
15....	....	....	....	.55N	.55	.217	....	485
16....	.85	.85	.70	.70	.70	.186	5	480
17....	.75	.75	.75	.75	.75	.211	1	480
20....	.60	.80	.60	.80	.80	.246	8	484
21....	.75	.75	.75	.75	.75	.228	1	481
22....	.80	.80	.75	.80	.80	.259	7	485
23....	.85	.85	.85	.85	.85	.239	....	486
24....	.87	.90	.87	.90	.90	.281	6	488
27....	Exchange Closed; Memorial Day							
28....	.70	.85B	.70	.85B	.85	.277	26	513
29....	....	....	....	.85N	.85	.242	....	513
30....	.60	.75	.60	.65	.65	.218	6	489
31....	.60	.70	.60	.70	.70	.252	2	488

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 54 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.80	.80	.80	.80	.80	.286	13	491
4....	.70	.70	.60	.70	.70	.179	4	483
5....	.50	.60	.50	.60	.60	.175	23	502
6....	....	.70B	....	.70B	.65	.222	3	502
7....	....	.70B	....	.70B	.70	.210	....	502
10....	.55	.55	.55	.55	.55	.202	1	503
11....	.55@.50	.55	.50	.50	.50	.210	6	500
12....	.50	.55B	.50	.55B	.55	.193	2	502
13....	.60	.60	.60	.60	.55	.158	2	498
14....	.60	.60	.50	.55	.55	.183	10	498
17....	.50	.60	.50	.50	.50	.194	7	502
18....	.50	.50	.35	.35	.35	.204	51	543
19....	.35@.25	.45	.25	.45	.45	.197	27	545
20....	.40	.45	.25	.30	.30	.115	28	543
21....	.35	.35	.30	.30	.30	.089	35	539
24....	.15	.20	.15	.20	.20	.047	12	531
25....	.20	.20	.15	.15	.15	.068	3	527
26....	.12	.15	.12	.15	.15	.062	2	528
27....	.12	.12	.10	.10	.10	.060	4	529
28....	.10	.10	.10	.10	.10	.044	11	529

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.07@.05	.07	.05	.05	.05	.023	17	529
2....	.05	.05	.02A	.05	.05	.023	....	529
3....	.05	.05	.05	.05	.05	.022	11	538
4....	Exchange Closed; Independence Day							
5....	.05	.05	.05	.05	.05	.038	3	534
8....	.05	.05	.02A	.02A	.02	.015	....	534
9....	....	....	....	.02N	.02	.009	1	534
10....	.02	.02	.02	.02	.02	.010	1	533
11....	CAB	.03	.03	CAB	.02	.003	....	533
12....	....	....	....	.02N	.02	.001	1	533
15....	CAB	CAB	.03A	CAB	CAB	.000	....	532
16....	.02	.02	.02	.02	.02	.000	41	492
17....	....	....	....	.02N	.02	.000	....	492
18....	....	....	....	.02N	.02	.000	....	491
19....	CAB	CAB	CAB	CAB	CAB	.000	....	491
22....	CAB	CAB	CAB	CAB	CAB	.000	....	490
23....	CAB	CAB	CAB	CAB	CAB	.000	52	438
24....	CAB	CAB	CAB	CAB	CAB	.000	29	438
25....	CAB	CAB	CAB	CAB	CAB	.000	....	409

AUGUST 1985 56 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	.85	.70	.85	.85	.317	11	11
4....	.80	.85	.80	.85	.85	.313	18	28
5....	....	.90B	....	.85N	.85	.332	....	28
6....	.65	.65	.50	.60	.60	.244	46	74
7....	....	....	....	.60N	.60	.251	....	79
8....	....	.65B	....	.65B	.65	.275	....	59
11....	....	....	....	.65N	.70	.264	....	59
12....	.92	.92	.92	.92	.92	.301	15	74
13....	....	....	.87A	.87A	.85	.297	....	74
14....	....	....	....	.85N	.85	.303	....	74
15....	.80	.80	.80	.80	.80	.292	....	74
18....	Exchange Closed; President's Day							
19....	....	....	....	.80N	.80	.252	2	76
20....	....	....	.75A	.75A	.75	.253	....	76
21....	.75	.75	.65	.65	.65	.247	11	87
22....	....	....	....	.65N	.65	.230	....	87
25....	.55	.55	.45	.45	.45	.151	4	91
26....	....	....	.40A	.40A	.40	.150	....	91
27....	....	.55B	....	.55B	.55	.186	....	91
28....	.55	.70	.55	.55	.55	.200	63	154

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 56 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	.90	.70	.90	.90	.239	8	160
4....	.75	.75	.75	.75	.75	.209	5	160
5....	.77	.77	.75	.75	.75	.239	6	166
6....	1.00	1.10	1.00	1.10	1.00	.298	3	167
7....	.95	.95	.95	.95	.95	.279	5	172
8....	....	....	....	.95N	.95	.293	....	172
11....	1.10	1.10	1.10	1.10	1.10	.267	1	172
12....	....	1.10	1.05A	1.10	1.10	.260	2	172
13....	.95	.95	.85	.85	.85	.200	5	172
14....	.80	.80	.80	.80	.80	.149	5	176
15....	.77	.80	.70	.75	.75	.205	158	334
18....	.90	.90	.90	.90	.90	.216	1	335
19....	1.05	1.05	.90	.90	.90	.244	47	382
20....	.90	.90	.90	.90	.90	.234	8	373
21....	....	....	....	.90N	.90	.212	....	373
22....	.95@.90	.95	.90	.90	.90	.228	56	429
25....	....	....	....	.90N	.90	.232	1	430
26....	1.05	1.05	1.05	1.05	1.05	.273	1	430
27....	....	....	1.00A	1.00A	1.00	.283	....	430
28....	.85	.85	.85	.85	.85	.267	1	430
29....	....	....	....	.85N	.80	.213	....	430

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.60	.72B	.60	.72B	.72	.183	20	450
2....	.85	.85	.80A	.80A	.80	.149	6	450
3....	.77	.85	.77	.80A	.80	.147	2	452
4....	.60	.85	.60	.85	.85	.180	3	455
5....	Exchange Closed; Good Friday							
8....	.70	.70	.70	.70	.70	.158	25	480
9....	.82	.82	.70	.70	.70	.178	5	473
10....	....	....	....	.70N	.70	.190	....	473
11....	.85	.90	.75A	.75A	.75	.162	4	475
12....	.60	.60	.60	.60	.60	.118	25	500
15....	.50	.50	.50	.50	.50	.113	25	525
16....	.50	.50	.50	.50	.50	.122	202	727
17....	....	....	....	.50N	.50	.157	....	712
18....	....	....	....	.50N	.50	.156	....	712
19....	....	....	....	.50N	.50	.154	....	712
22....	.65	.65	.65	.65	.50	.136	1	713
23....	....	....	....	.50N	.50	.138	....	709
24....	....	....	....	.50N	.45	.123	....	709
25....	....	....	....	.45N	.45	.125	....	709
26....	....	....	....	.45N	.45	.136	....	709
29....	.50	.50	.50	.50	.50	.161	21	688
30....	....	....	....	.50N	.50	.128	....	692

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.50	.50	.50	.50	.50	.123	3	695
2....	....	....	....	.50N	.45	.101	....	695
3....	.35	.35	.25A	.25A	.20	.066	1	690
6....	.25	.25	.20	.20	.20	.061	44	647
7....	....	....	....	.20N	.20	.069	1	647
8....	....	....	....	.20N	.20	.072	....	647
9....	.25	.25	.25	.25	.25	.082	5	652
10....	....	....	....	.25N	.25	.091	....	652
13....	....	....	....	.25N	.25	.079	....	652
14....	....	....	....	.25N	.25	.108	....	652
15....	....	.35B	....	.35B	.35	.124	....	652
16....	.35	.35	.35	.35	.35	.102	50	652
17....	.32	.32	.32	.32	.32	.118	10	654
20....	.30	.30	.30	.30	.30	.142	2	654
21....	.35	.35	.35	.35	.35	.128	1	655
22....	....	.40B	....	.40B	.40	.150	....	665
23....	....	....	....	.40N	.40	.135	....	665
24....	....	....	....	.40N	.40	.164	....	665
27....	Exchange Closed; Memorial Day							
28....	.50	.50	.40A	.50	.50	.158	1	656
29....	.35	.35	.35	.35	.35	.132	3	659
30....	....	.40B	....	.40B	.40	.115	....	659
31....	.40	.40	.40	.40	.40	.138	2	661

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 56 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.50	.50	.40	.40	.40	.159	2	662
4....	.35	.35	.35	.35	.35	.087	5	667
5....	....	....	....	.35N	.35	.084	....	667
6....	.40	.40	.35	.40B	.40	.113	17	676
7....	....	....	....	.40N	.40	.104	....	676
10....	....	....	.30A	.30A	.30	.097	....	676
11....	.30	.30	.30	.30	.30	.101	1	677
12....	.25	.25	.25	.25	.25	.089	1	678
13....	.30	.30	.25	.25	.25	.069	3	681
14....	.30	.30	.17A	.17A	.17	.082	4	685
17....	.25	.25	.17	.17	.17	.085	16	688
18....	.17@.15	.17	.15	.15	.15	.100	45	724
19....	....	....	....	.15N	.15	.095	....	724
20....	....	....	....	.15N	.15	.048	....	725
21....	.20	.20	.17	.20B	.17	.025	4	729
24....	.10	.10	.07A	.07A	.07	.015	7	734
25....	.07	.10B	.07	.10A	.10	.023	4	729
26....	....	....	.07A	.07A	.07	.020	....	729
27....	....	....	.05A	.05A	.05	.019	....	726
28....	....	....	....	.05N	.05	.011	....	729

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.02A	.02A	.02	.004	....	729
2....	.02	.02	.02	.02	.02	.004	25	729
3....	....	....	....	.02N	.02	.004	....	729
4....	Exchange Closed; Independence Day							
5....	....	....	....	.02N	.02	.007	....	724
8....	....	....	....	.02N	.02	.002	....	724
9....	....	....	....	.02N	.02	.000	....	724
10....	....	....	....	.02N	.02	.001	....	724
11....	....	....	....	.02N	.02	.000	....	724
12....	.02	.02	.02	.02	.02	.000	2	722
15....	....	....	....	.02N	.02	.000	....	722
16....	....	....	....	.02N	.02	.000	....	722
17....	....	....	....	.02N	.02	.000	....	722
18....	....	....	....	.02N	.02	.000	....	722
19....	....	....	....	.02N	.02	.000	....	722
22....	....	....	....	.02N	.02	.000	....	722
23....	....	....	....	.02N	.02	.000	....	722
24....	....	....	....	.02N	.02	.000	....	722
25....	....	....	....	.02N	.02	.000	....	722
26....	....	....	....	.03	.03	.000	....	....

AUGUST 1985 58 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	.45	.45	.45	.45	.45	.197	20	20
5....	....	....	....	.45N	.45	.211	....	20
6....	....	....	....	.45N	.40	.144	....	20
7....	....	....	....	.40N	.40	.149	....	20
8....	....	....	....	.40N	.42	.166	....	20
11....	....	....	....	.42N	.40	.158	....	20
12....	....	....	....	.40N	.45	.185	....	20
13....	....	....	....	.45N	.45	.182	....	20
14....	....	....	....	.45N	.45	.186	....	20
15....	....	....	....	.45N	.45	.177	....	20
18....	Exchange Closed; President's Day							
19....	....	....	....	.45N	.45	.146	....	20
20....	....	....	....	.45N	.45	.147	....	20
21....	....	....	....	.45N	.45	.142	....	20
22....	....	....	....	.45N	.45	.130	....	20
25....	.45	.45	.45	.45	.30	.077	1	21
26....	.25	.25	.25	.25	.25	.076	20	21
27....	....	....	....	.25N	.25	.099	....	21
28....	.30	.30	.30	.30	.30	.106	25	45

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 58 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.20	.40	.20	.40	.40	.134	5	46
4....	....	....	....	.40N	.40	.113	....	46
5....	....	....	....	.40N	.40	.133	....	46
6....	.50	.50	.50	.50	.50	.176	1	47
7....	....	....	....	.50N	.50	.181	....	47
8....	....	.52B	....	.52B	.52	.171	....	47
11....	.45	.50B	.45	.50B	.50	.151	2	49
12....	....	....	....	.50N	.50	.146	....	49
13....	.50	.50	.50	.50	.50	.106	1	50
14....	....	....	....	.50N	.45	.073	....	50
15....	.45	.45	.35	.40	.40	.123	164	203
18....	.30	.35B	.30	.35	.35	.131	1	204
19....	.45	.45	.45	.45	.45	.151	30	234
20....	....	....	....	.45N	.45	.144	....	234
21....	....	....	....	.45N	.45	.127	....	216
22....	.65	.65	.65	.55	.55	.138	2	216
25....	....	....	....	.55N	.55	.140	1	217
26....	....	....	....	.55N	.55	.171	....	217
27....	....	.65B	....	.65B	.65	.178	....	217
28....	....	....	....	.65N	.65	.166	....	217
29....	....	....	....	.65N	.60	.126	....	217

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.60N	.60	.103	....	217
2....	....	....	.50A	.50A	.50	.081	....	217
3....	.25	.25	.25	.25	.40	.079	50	267
4....	.25	.35B	.25	.35B	.35	.101	2	269
5....	Exchange Closed; Good Friday							
8....	.30	.30	.30	.30	.30	.086	25	294
9....	....	.40B	....	.40B	.40	.098	....	294
10....	....	....	....	.40N	.40	.105	....	292
11....	.50	.50	.50	.50	.40	.067	1	293
12....	.25	.25	.25	.25	.25	.050	29	318
15....	.20	.20	.20	.20	.20	.056	25	343
16....	.20	.45	.20	.25	.25	.061	302	594
17....	....	....	....	.25N	.25	.089	....	529
18....	....	....	....	.25N	.25	.089	....	529
19....	....	....	....	.25N	.25	.087	....	529
22....	....	....	....	.25N	.25	.075	....	496
23....	....	....	....	.25N	.25	.076	....	496
24....	....	....	....	.25N	.25	.066	....	496
25....	....	....	....	.25N	.25	.067	....	496
26....	....	....	....	.25N	.25	.074	....	496
29....	.25	.25	.25	.25	.25	.089	21	492
30....	....	....	....	.25N	.25	.067	....	492

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.25N	.25	.064	....	494
2....	....	....	....	.25N	.25	.050	....	492
3....	.20	.20	.20	.20	.15	.025	2	494
6....	....	....	....	.15N	.15	.027	....	494
7....	....	....	....	.15N	.15	.034	....	494
8....	....	....	....	.15N	.15	.035	....	494
9....	....	....	....	.15N	.15	.041	....	494
10....	....	....	....	.15N	.15	.046	....	494
13....	....	....	....	.15N	.15	.039	....	494
14....	....	....	....	.15N	.15	.055	....	494
15....	....	....	....	.15N	.15	.065	....	494
16....	....	....	....	.15N	.15	.051	....	494
17....	....	....	....	.15N	.15	.061	....	494
20....	....	....	....	.15N	.15	.074	....	494
21....	....	....	....	.15N	.15	.065	....	494
22....	....	....	....	.15N	.15	.078	....	494
23....	....	....	....	.15N	.22	.068	....	494
24....	....	....	....	.22N	.25	.086	....	494
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.25N	.25	.080	....	494
29....	....	....	....	.25N	.25	.065	....	494
30....	....	....	....	.25N	.25	.054	....	494
31....	.25	.25	.25	.25	.25	.067	2	496

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 58 CALLS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.25	.25	.20A	.25	.25	.078	4	496
4....	.20	.20	.20	.20	.20	.037	4	500
5....	....	....	....	.20N	.20	.035	....	500
6....	....	....	....	.20N	.20	.050	....	500
7....	....	....	....	.20N	.20	.045	....	500
10....	.20	.20	.20	.20	.20	.040	2	500
11....	....	....	....	.20N	.20	.041	....	500
12....	....	....	....	.20N	.20	.035	....	500
13....	....	....	.15A	.15A	.15	.026	....	500
14....	....	....	....	.15N	.15	.031	....	500
17....	....	....	.10A	.10A	.10	.031	....	500
18....	.10	.10	.05	.05	.05	.043	168	498
19....	.10	.10	.10	.10	.10	.040	20	498
20....	.10	.10	.07	.07	.07	.017	20	433
21....	.10	.10	.10	.10	.10	.008	118	423
24....	....	....	.05A	.05A	.05	.004	....	423
25....	.02	.02	.02	.02	.02	.006	2	423
26....	.02	.02	.02	.02	.02	.005	27	423
27....	....	....	....	.02N	.02	.005	....	423
28....	....	....	....	.02N	.02	.002	....	396

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.02N	.02	.000	....	396
2....	....	....	....	.02N	.02	.000	....	396
3....	....	....	....	.02N	.02	.000	....	396
4....	Exchange Closed; Independence Day							
5....	....	....	....	.02N	.02	.001	....	396
8....	....	....	....	.02N	.02	.000	....	396
9....	....	....	....	.02N	.02	.000	....	396
10....	....	....	....	.02N	.02	.000	....	396
11....	....	....	....	.02N	.02	.000	....	396
12....	....	....	....	.02N	.02	.000	....	396
15....	....	....	....	.02N	.02	.000	....	396
16....	....	....	....	.02N	.02	.000	....	396
17....	....	....	....	.02N	.02	.000	....	396
18....	....	....	....	.02N	.02	.000	....	396
19....	....	....	....	.02N	.02	.000	....	396
22....	....	....	....	.02N	.02	.000	....	396
23....	....	....	....	.02N	.02	.000	....	396
24....	....	....	....	.02N	.02	.000	....	396
25....	....	....	....	.02N	.02	.000	....	396
26....	....	....	....	.02N	.02	.000	....	....

AUGUST 1985 60 CALLS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	.25	.25	.25	.25	.25	.114	....	....
5....	....	....	....	.25N	.25	.124	1	1
6....	.20	.20	.20	.20	.20	.078	5	6
7....	....	....	....	.20N	.20	.081	....	6
8....	....	.22B	....	.22B	.25	.092	....	6
11....	.25	.25	.25	.25	.25	.086	1	7
12....	....	....	....	.25N	.25	.104	....	7
13....	....	....	....	.25N	.25	.102	....	7
14....	....	....	....	.25N	.25	.105	....	7
15....	....	....	....	.25N	.25	.098	....	7
18....	Exchange Closed; President's Day							
19....	....	....	....	.25N	.25	.077	....	7
20....	....	....	....	.25N	.25	.078	....	7
21....	....	....	....	.25N	.25	.075	....	7
22....	....	....	....	.25N	.22	.067	....	7
25....	....	....	.20A	.20A	.20	.036	....	7
26....	.20	.20	.20	.20	.20	.035	6	13
27....	....	....	....	.20N	.20	.048	....	13
28....	.20	.20	.20	.20	.20	.053	25	25

LIVE HOG OPTION ON FUTURES—CALLS
AUGUST 1985 60 CALLS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.20	.20	.20	.20	.20	.068	1	26
4....	....	.22B	....	.20N	.20	.055	....	26
5....	.22	.22	.20	.20	.20	.067	5	31
6....	.20	.20	.20	.20	.20	.093	1	32
7....	....	.25B	...	.25B	.25	.084	....	32
8....	....	....	....	.25N	.25	.090	....	32
11....	....	....	....	.25N	.25	.077	....	32
12....	....	....	....	.25N	.25	.073	....	32
13....	.20	.20	.20	.20	.20	.049	....	32
14....	....	....	....	.20N	.20	.032	2	34
15....	....	....	....	.20N	.20	.069	....	34
18....	....	....	....	.20N	.20	.074	....	34
19....	....	.30B	....	.30B	.30	.087	....	34
20....	....	....	....	.30N	.30	.082	....	34
21....	....	....	....	.30N	.30	.071	....	34
22....	....	....	....	.30N	.30	.078	....	34
25....	.25	.25	.25	.25	.25	.079	5	39
26....	....	....	....	.25N	.25	.099	....	39
27....	....	.35B	....	.35B	.35	.104	....	34
28....	.45	.45	.45	.45	.45	.095	4	38
29....	....	....	....	.45N	.45	.068	....	38

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.45N	.45	.054	....	38
2....	...	....	....	.45N	.40	.040	....	38
3....	....	....	.30A	.30A	.30	.039	....	38
4....	....	....	....	.30N	.30	.052	....	38
5....	Exchange Closed; Good Friday							
8....	....	....	....	.30N	.25	.042	....	38
9....	....	....	....	.25N	.25	.050	....	38
10....	....	....	....	.25N	.25	.054	....	38
11....	....	....	....	.25N	.25	.042	....	38
12....	....	....	....	.25N	.15	.027	....	38
15....	....	....	....	.15N	.15	.025	....	38
16....	....	....	....	.15N	.15	.027	....	38
17....	....	....	....	.15N	.15	.047	....	38
18....	....	....	....	.15N	.15	.047	....	38
19....	....	....	....	.15N	.15	.046	....	38
22....	....	....	....	.15N	.15	.038	....	38
23....	....	....	....	.15N	.15	.038	....	38
24....	....	....	....	.15N	.15	.032	....	38
25....	....	....	....	.15N	.15	.033	....	38
26....	....	....	....	.15N	.15	.037	....	38
29....	....	....	....	.15N	.15	.045	....	38
30....	....	....	....	.15N	.15	.032	....	38

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.15N	.15	.030	....	38
2....	....	....	....	.15N	.15	.023	....	38
3....	....	....	.10A	.10A	.10	.010	....	38
6....	....	....	....	.10N	.10	.011	....	38
7....	....	....	....	.10N	.10	.015	....	38
8....	....	....	....	.10N	.10	.016	....	38
9....	....	....	....	.10N	.10	.019	....	38
10....	....	....	....	.10N	.10	.021	....	38
13....	....	....	....	.10N	.10	.017	....	38
14....	....	....	....	.10N	.10	.026	....	38
15....	....	....	....	.10N	.10	.031	....	38
16....	....	....	....	.10N	.10	.024	....	38
17....	....	....	....	.10N	.10	.028	....	38
20....	....	....	....	.10N	.10	.035	....	38
21....	....	....	....	.10N	.10	.030	....	38
22....	....	....	....	.10N	.10	.037	....	38
23....	.25	.25	.25	.25	.25	.032	2	36
24....	....	....	....	.25N	.25	.041	....	36
27....	Exchange Closed; Memorial Day							
28....	....	....	.20A	.20A	.20	.037	....	36
29....	....	....	....	.20N	.20	.028	....	35
30....	....	....	....	.20N	.20	.023	....	35
31....	....	....	....	.20N	.20	.029	....	35

LIVE HOG OPTION ON FUTURES—CALLS

AUGUST 1985 60 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	...	...	.15A	.15A	.15	.034	....	35
4....	.15	.15	.15	.15	.15	.014	1	36
5....	.15	.15	.15	.15	.15	.013	2	36
6....	.15	.17	.12	.17	.17	.019	10	31
7....	.17	.17	.17	.17	.17	.017	11	31
10....	.15	.15	.15	.15	.15	.014	7	31
11....	....	....	....	.15N	.15	.015	....	31
12....	....	....	....	.15N	.15	.012	....	31
13....	....	....	.10A	.10A	.10	.008	....	31
14....	....	....	.05A	.05A	.05	.010	....	31
17....	....	....	....	.05N	.05	.009	....	31
18....	.02	.02	.02	.02	.02	.016	12	31
19....	....	....	....	.02N	.02	.014	....	31
20....	....	....	....	.02N	.02	.005	...	31
21....	....	....	....	.02N	.02	.002	...	31
24....	....	....	....	.02N	.02	.000	...	31
25....	.02	.02	.02	.02	.02	.001	1	31
26....	....	....	....	.02N	.02	.001	....	31
27....	....	....	....	.02N	.02	.001	....	32
28....	....	....	....	.02N	.02	.000	...	32

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	....	....	.02N	.02	.000	...	32
2....	....	...	....	.02N	.02	.000	...	32
3....	....	...	..	.02N	.02	.000	.	32
4....	Exchange Closed; Independence Day							
5....	....	....	...	.02N	.02	.000	...	31
8....	....	....	....	.02N	.02	.000	...	31
9....	....	....	....	.02N	.02	.000	...	31
10....	....	....	....	.02N	.02	.000	...	31
11....	....	....	....	.02N	.02	.000	...	31
12....	.02	.02	.02	.02	.02	.000	2	31
15....	....	....	....	.02N	.02	.000	...	31
16....	....	....	....	.02N	.02	.000	...	31
17....	....	....	....	.02N	.02	.000	...	31
18....	....	....	....	.02N	.02	.000	...	31
19....	....	....	....	.02N	.02	.000	...	31
22....	CAB	CAB	CAB	CAB	CAB	.000	...	31
23....	CAB	CAB	CAB	CAB	CAB	.000	...	31
24....	CAB	CAB	CAB	CAB	CAB	.000	...	31
25....	CAB	CAB	CAB	CAB	CAB	.000	...	31

OCTOBER 1985 34 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	1.70	1.70	1.70	1.70	2.10	.805	....	...
5....	....	....	....	2.10N	2.00	.799	2	2
6....	....	....	....	2.00N	1.82	.788	...	2
9....	....	...	1.50A	1.50A	1.40	.681	....	2
10....	....	...	...	1.40N	1.80	.821	...	2
11....	....	....	...	1.80N	2.15	.904	...	2
12....	...	...	....	2.15N	2.40	.961	...	2
13....	...	2.80B	....	2.80B	3.15	.984	....	2
16....	....	...	....	3.15N	3.85	.999	...	2
17....	....	4.25B	....	4.25B	4.27	.999	....	2
18....	....	4.30B	....	4.30B	5.15	.999	...	2
19....	....	....	...	5.15N	5.30	1.000	...	...

OCTOBER 1985 36 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	1.70	1.70	1.70	1.70	2.22	.729	2	2
15....	....	2.50B	....	2.50B	2.75	.786	....	2
16....	...	....	2.50A	2.50A	2.50	.764	....	2
19....	....	....	1.75A	1.75A	1.40	.584	....	2
20....	1.35	1.65	1.35	1.40	1.40	.611	11	13
21....	....	....	....	1.40N	1.70	.662	...	13
22....	1.80	1.80	1.60	1.60	1.60	.556	9	22
23....	....	....	1.50A	1.60N	1.50	.561	....	22
26....	....	....	1.25A	1.25A	1.10	.491	....	22
27....	1.00	1.25B	1.00	1.25B	1.90	.706	5	17
28....	....	....	1.50A	1.50A	1.30	.573	...	17
29....	....	....	....	1.30N	1.30	.561	....	17
30....	1.20	1.20	1.00A	1.10	1.10	.562	5	17

LIVE HOG OPTION ON FUTURES—CALLS

OCTOBER 1985 36 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.80	.80	.50A	.70	.60	.331	15	32
4....	.70	.85	.70	.85	.85	.454	31	48
5....	.80	.80	.80	.80	.80	.433	1	43
6....	.80	.80	.70	.70	.70	.404	3	48
9....	....	....	.40A	.40A	.40	.266	....	48
10....	....	....	....	.40N	.50	.409	....	46
11....	.55@.50	.60	.50	.60	.70	.538	21	61
12....	.90	1.40	.90	1.30A	1.07	.686	5	59
13....	1.30	1.35	1.20	1.35	1.45	.781	5	60
16....	1.50	1.75	1.50	1.75	2.00	.948	3	59
17....	2.50	2.50	2.40A	2.40A	2.30	.988	2	61
18....	2.80	2.80	2.60	2.80	3.15	.999	4	63
19....	....	....	....	3.15N	3.30	1.000	9	51
20....	4.00	4.00	3.80A	3.80A	3.72	.999	10	28
23....	....	....	....	....	....	.999	....	....

OCTOBER 1985 38 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30....	1.80	1.80	1.80	1.80	1.70	.587	....	....
31....	....	2.00B	....	2.00B	2.00	.755	1	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.30B	....	2.30B	2.00	.702	....	1
2....	....	2.15B	....	2.15B	2.35	.709	....	1
5....	3.00	3.10	3.00	3.10	3.80	.830	2	1
6....	....	...	3.75A	3.75A	3.75	.791	...	1
7....	...	....	1.85A	1.85A	1.85	.650	....	1
8....	...	....	....	1.85N	1.60	.592	....	1
9....	1.42	1.42	1.00A	1.00A	1.00	.473	4	4
12....	...	1.30B	....	1.30B	1.30	.532	1	5
13....	1.07	1.07	.75A	.75A	.70	.344	13	16
14....	.90	1.10	.90	1.10	1.10	.472	10	25
15....	1.50	1.80	1.25A	1.25A	1.37	.542	28	40
16....	1.50	1.50	1.10A	1.10A	1.10	.508	11	41
19....	.82	.82	.60	.60	.60	.302	9	48
20....	.60	.85	.60	.67A	.85	.322	15	60
21....	1.00	1.00	.90	.90	.70	.368	3	62
22....	.85	1.00	.72A	.90A@.72A	.70	.266	4	66
23....	.75	.75	.75	.75	.75	.265	13	78
26....	.85	.85	.52	.52A	.50	.198	23	94
27....	.80	.90B	.60	.77A	.77	.382	9	98
28....	.75	.85B	.60	.60	.60	.249	8	105
29....	.60	.65	.60	.62	.60	.263	8	104
30....	....	...	....	.60N	.60	.258	....	104

LIVE HOG OPTION ON FUTURES—CALLS
OCTOBER 1985 38 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.60	.60	.30A	.30A	.17	.091	2	106
4....	.35	.40	.25	.40	.30	.150	23	125
5....	.35	.35	.25	.25	.25	.131	8	131
6....	.30	.30	.30	.30	.30	.110	1	128
9....	.30	.30	.15A	.15A	.15	.048	3	131
10....	....	....	....	.15N	.15	.093	....	131
11....	.20	.20	.10	.10	.10	.146	13	133
12....	.20	.55	.20	.35A	.22	.232	24	143
13....	.25	.50	.25	.35	.35	.300	19	138
16....	.30	.52	.30	.50	.50	.464	16	138
17....	.35@.30	.85B	.30	.60A	.72	.509	33	141
18....	.55	1.10	.45	1.10	1.20	.912	40	136
19....	.80	2.10	.90	2.10B	2.00	.999	64	100
20....	2.00	2.15B	1.50	1.65B	1.72	.997	21	62
23....	....	....	....	....	....	.983	....	....

OCTOBER 1985 40 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29....	1.20	1.20	1.00	1.00	1.00	.296	4	4
30....	1.00	1.00	.85A	.85A	.85	.334	8	11
31....	.95	1.40	.95	1.40B	1.40	.515	15	24

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.40N	1.30	.491	3	27
2....	....	1.40B	....	1.40B	1.32	.496	....	26
5....	1.45	2.00	1.45	2.00	2.00	.647	8	32
6....	....	....	....	2.00N	1.85	.589	1	30
7....	....	....	.95A	.95A	.95	.419	....	30
8....	1.50	1.50	1.00	1.00	.80	.357	21	51
9....	.80	.90	.70	.70	.70	.250	17	64
12....	.75	.75	.62A	.62A	.60	.292	15	78
13....	.60	.60	.40	.40	.40	.150	40	117
14....	.45	.60	.40	.50	.50	.238	10	125
15....	.52	.60	.52	.57@.52A	.52	.292	5	126
16....	.70	.70	.60	.60	.57	.260	7	129
19....	.50	.50	.25A	.30	.30	.113	15	132
20....	.30	.32	.15A	.22A	.20	.122	8	139
21....	.35	.35	.35	.35	.30	.148	2	141
22....	.37	.37	.35	.37	.30	.088	10	148
23....	.40	.42	.32	.42	.32	.065	42	178
26....	.32@.27	.32	.10A	.10A	.10	.051	32	205
27....	.25	.40	.25	.32A	.32	.136	4	209
28....	.32	.35B	.20A	.25A	.20	.067	4	213
29....	.30	.32	.20A	.20A	.20	.084	12	223
30....	....	....	....	.20N	.17	.079	....	223

LIVE HOG OPTION ON FUTURES—CALLS
OCTOBER 1985 40 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.10	.10	.05A	.05A	.02	.014	12	216
4....	....	....	....	.02N	.02	.028	....	216
5....	.07	.07	.07	.07	.07	.021	20	226
6....	....	....	....	.07N	.07	.015	5	226
9....	.07	.07	.05A	.05A	.05	.004	1	226
10....	.07	.07	.05A	.07	.07	.009	1	217
11....	.07	.07	.07	.07	.07	.016	1	217
12....	....	.10B	....	.10B	.05	.029	....	209
13....	....	....	....	.05N	.05	.039	....	209
16....	....	....	....	.05N	.05	.042	....	209
17....	.07	.10	.07	.10	.07	.054	2	207
18....	.05@.10	.17	.05	.17	.17	.169	13	204
19....	.17@.20	.40	.12	.30	.35	.503	113	166
20....	.10	.30	.02	.02	.02	.333	50	....

OCTOBER 1985 42 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	1.10	1.25	.90A	.90A	.80	.366	4	4
23....	1.25	1.25	1.00	1.05	.85	.346	9	13
24....	1.05	1.05	.85	.95B	.95	.355	2	12
25....	.95	1.10	.90	.90	1.00	.362	17	27
26....	.97@.82	.97	.67	.67	.67	.210	17	44
29....	.75	.75	.60	.60	.60	.126	30	53
30....	.52	.65	.50	.65	.65	.148	23	61
31....	.75	.75	.75	.75	.75	.280	2	63

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.95	.95	.65	.65	.55	.291	2	64
2....	1.00	1.00	.70	.70	.70	.294	4	65
5....	1.10	1.15	1.00	1.15	1.15	.431	18	70
6....	1.20	1.20	1.00	1.00	.96	.371	2	63
7....	1.00	1.00	.55A	.65@.55A	.55	.221	6	64
8....	.75	.75	.55	.55	.52	.175	24	83
9....	.52	.52	.40	.40	.35	.106	8	88
12....	.45	.45	.37	.37	.37	.126	4	92
13....	.35	.35	.20A	.20A	.15	.050	9	98
14....	.20	.25B	.15	.25B	.25	.092	26	123
15....	.47	.50	.25	.37	.25	.121	10	130
16....	.30	.35	.27	.27	.25	.101	10	133
19....	.25	.25	.15	.15	.15	.030	9	142
20....	.15	.15	.10	.10	.07	.033	7	144
21....	.30	.30	.30	.30	.20	.041	2	146
22....	.40	.40	.12	.15B	.05	.020	1	147
23....	.10	.10	.10	.10	.05	.019	8	154
26....	.10	.10	.07	.07	.05	.008	20	160
27....	.10	.15	.10	.10	.07	.031	4	161
28....	.10	.10	.07	.07	.05	.011	11	171
29....	....	....	....	.05N	.05	.018	....	171
30....	....	....	....	.15N	.05	.016	....	171

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.05	.05	.05	.05	.02	.001	....	171
4....	.02	.02	.02	.02	.02	.003	59	181
5....	.02	.02	.02	.02	.02	.001	60	242
6....	....	....	....	.02N	.02	.001	....	242
9....	....	....	....	.02N	.02	.000	....	242
10....	....	....	....	.02N	.02	.000	....	242
11....	....	....	....	.02N	.02	.000	....	242
12....	....	....	....	.02N	.02	.001	....	237
13....	....	....	....	.02N	.02	.001	....	237
16....	....	....	....	.02N	.02	.000	....	237
17....	....	....	....	.02N	.02	.000	....	237
18....	CAB	CAB	CAB	CAB	CAB	.000	1	237
19....	CAB	CAB	CAB	CAB	CAB	.000	....	236

LIVE HOG OPTION ON FUTURES—CALLS
OCTOBER 1985 44 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	1.50	1.50	1.50	1.50	1.50	.480	1	1
10....	1.70	1.70	1.55A	1.55A	1.55	486	2	3
11....	1.40	1.40	1.00	1.05	1.05	.416	15	15
12....	.85	.95	.85	.95	.85	.375	11	25
15....	.75	.90B	.60	.70A	.70	.344	4	28
16....	.90	.90	.85	.90	.90	.367	4	32
17....	1.95@.00	1.10	.95	1.10	1.10	.386	6	38
18....	1.20	1.20	1.12	1.12	.87	.370	12	44
19....	1.00	1.00	.55A	.55A	.50	.247	14	58
22....	.60	.70	.50	.50	.50	.187	34	90
23....	.65	.65	.50	.50	.50	.171	4	94
24....	.45	.45	.40A	.45	.45	.177	6	97
25....	....	.50B	....	.50B	.50	.180	....	97
26....	.50	.50	.35	.45	.35	.085	103	188
29....	.35	.35	.30	.30	.30	.042	57	239
30....	.40	.40	.25	.30	.30	.051	17	243
31....	.40	.60	.40	.60	.50	.120	12	249

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.50	.50	.40	.40	.40	.146	14	258
2....	.47@.50	.50	.47	.50	.50	.146	3	261
5....	.65	.65	.50	.50	.57	.243	2	262
6....	.60	.60	.50	.50	.50	.195	40	302
7....	.50	.50	.25A	.25A	.25	.096	28	330
8....	.35	.35	.30	.30	.25	.070	6	336
9....	.25	.25	.15A	.20	.15	.036	20	356
12....	.17	.17	.17	.17	.17	.043	8	364
13....	.10	.10	.05	.05	.02	.013	10	364
14....	....	....	....	.02N	.05	.028	....	364
15....	....	.10B	....	.10B	.10	.039	....	364
16....	....	....	....	.10N	.10	.030	....	364
19....	....	....	....	.10N	.05	.006	....	364
20....	....	....	....	.05N	.02	.006	....	364
21....	....	....	....	.02N	.02	.008	....	364
22....	....	....	....	.02N	.02	.003	....	364
23....	....	.05B	....	.05B	.02	.003	....	364
26....	....	....	....	.02N	.02	.001	....	364
27....	....	....	....	.02N	.02	.004	....	364
28....	....	....	....	.02N	.02	.001	....	354
29....	....	....	....	.02N	.02	.002	....	364
30....	....	....	....	.02N	.02	.002	....	364

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.02N	.02	.000	....	364
4....	....	....	....	.02N	.02	.000	....	364
5....	....	....	....	.02N	.02	.000	....	364
6....	.05	.05	.02A	.02A	.02	.000	1	364
9....	....	....	....	.02N	.02	.000	....	364
10....	....	....	....	.02N	.02	.000	....	365
11....	....	....	....	.02N	.02	.000	....	365
12....	....	....	....	.02N	.02	.000	....	365
13....	....	....	....	.02N	.02	.000	....	365
16....	....	....	....	.02N	.02	.000	....	365
17....	....	....	....	.02N	.02	.000	....	365
18....	....	....	....	.02N	.02	.000	....	365
19....	....	....	....	.02N	.02	.000	....	365
20....	CAB	CAB	CAB	CAB	CAB	.000	10	....
21....	2.00	2.00	2.00	2.00	2.00	.509	1	1

LIVE HOG OPTION ON FUTURES—CALLS
OCTOBER 1985 46 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	1.50	1.50	1.50	1.50	1.50	.435	4	5
25....	2.00	2.00	2.00	2.00	1.70	.441	1	6
26....	....	....	....	1.70N	1.70	.412	....	6
27....	....	....	1.30A	1.30A	1.30	.411	....	6
28....	....	....	....	1.30N	1.30	.407	....	6

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.30	1.30	1.20A	1.20A	.85	.327	1	7
2....	....	....	.75A	.75A	.85	.348	....	7
3....	.95	.95	.85A	.85A	.85	.362	1	8
4....	Exchange Closed; Independence Day							
5....	.90	.90	.90	.90	.90	.394	2	10
8....	.85	.85	.67	.67	.67	.336	2	11
9....	.40	.60B	.40	.60B	.60	.315	3	13
10....	....	.65B	....	.65B	.70	.319	....	13
11....	.90	.90	.60A	.65	.60	.258	2	14
12....	.70	.70	.50A	.50A	.50	.224	1	15
15....	.50	.50	.40	.40	.40	.185	....	15
16....	.40	.40	.30	.40	.40	.201	13	22
17....	.40	.40	.40	.40	.40	.215	1	23
18....	.40	.75	.40	.55@.50	.45	.201	14	35
19....	.50	.50	.30	.30	.25	.116	6	39
22....	.35	.35	.20	.25	.25	.079	16	55
23....	.30	.50	.25	.50	.50	.070	61	115
24....	.50	.50	.50	.50	.50	.072	95	211
25....	.40	.40	.35	.35	.35	.073	20	220
26....	.30	.30	.30	.30	.15	.027	6	226
29....	.20	.20	.20	.20	.15	.011	3	222
30....	....	....	....	.15N	.15	.014	2	217
31....	....	.30B	....	.30B	.30	.040	....	217

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.25	.25	.25	.25	.062	2	217
2....	....	....	....	.25N	.15	.062	....	217
5....	.25	.25	.25	.25	.25	.115	1	217
6....	.27	.27	.25	.25	.20	.086	5	222
7....	.20	.25	.17A	.17A	.17	.034	16	232
8....	.20@.15	.20	.15	.17B	.15	.023	6	233
9....	.15	.15	.05A	.10	.07	.010	23	235
12....	.07	.10	.07	.10	.07	.012	4	236
13....	....	....	.05A	.05A	.02	.002	....	236
14....	....	....	....	.02N	.02	.006	....	235
15....	....	....	....	.02N	.02	.009	....	235
16....	....	....	....	.02N	.02	.007	....	235
19....	....	....	....	.02N	.02	.000	....	235
20....	....	....	....	.02N	.02	.001	....	235
21....	....	....	....	.02N	.02	.001	....	235
22....	....	....	....	.02N	.02	.000	....	235
23....	....	....	....	.02N	.02	.000	....	235
26....	....	....	....	.02N	.02	.000	....	235
27....	....	....	....	.02N	.02	.000	....	235
28....	....	....	....	.02N	.02	.000	....	235
29....	....	....	....	.02N	.02	.000	....	235
30....	....	....	....	.02N	.02	.000	....	235

LIVE HOG OPTION ON FUTURES—CALLS
OCTOBER 1985 46 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	02N	.02	.000	....	235
4....	....	....	....	02N	.02	.000	....	235
5....	....	....	....	02N	.02	.000	....	235
6....	....	....	....	.02N	.02	.000	....	235
9....	....	....	....	.02N	.02	.000	....	235
10....	....	....	....	.02N	.02	.000	....	235
11....	....	....	....	02N	.02	000	....	235
12....	....	....	....	.02N	.02	.000	....	235
13....	....	....	....	.02N	.02	000	....	235
16....	....	....	....	02N	02	000	....	235
17....	....	....	....	02N	.02	000	....	235
18....	....	....	....	02N	.02	.000	....	235
19....	....	....	....	02N	.02	000	....	235
20....	CAB	CAB	CAB	CAB	CAB	000	10	....

OCTOBER 1985 48 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	2.10	2.10	2.10	2.10	2.10	.449	....	....
20....	....	....	....	2.10N	2.10	.466	14	14
21....	....	2.30B	....	2.30B	2.30	.461	....	14
22....	....	....	....	2.30N	2.30	470	....	14
23....	....	2.65B	....	2.65B	2.65	470	....	14
24....	....	....	2.60A	2.60A	2.60	.480	....	14
27....	Exchange Closed; Memorial Day							
28....	....	....	2.50A	2.50A	2.00	.487	....	14
29....	....	....	....	2.00N	2.00	.456		14
30....	2.00	2.00	2.00	2.00	2.00	.452	....	14
31....	....	....	....	2.00N	2.00	.474	1	15

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	2.00N	2.00	.480	....	15
4....	2.10	2.10	1.90A	1.90A	1.90	.427	15	30
5....	1.80@1.70	2.00	1.70	2.00	2.00	.437	17	45
6....	1.85@1.80	1.85	1.80	1.80	1.80	.465	4	49
7....	2.00	2.00	2.00	2.00	2.00	.470	1	50
10....	1.90	1.90	1.80	1.80	1.80	.474	3	53
11....	1.80	1.80	1.80	1.80	1.85	.481	1	54
12....	1.87	1.87	1.80	1.80	1.80	.466	3	57
13....	....	....	....	1.80N	1.80	.444	....	57
14....	1.90	1.90	1.90	1.90	1.90	.456	1	58
17....	1.90	1.90	1.90	1.90	1.90	.473	9	67
18....	1.90	2.00	1.90	1.95	1.90	.482	8	75
19....	1.90	1.90	1.50	1.70B	1.80	.465	3	78
20....	1.90	1.90	1.50	1.60	1.60	.394	15	91
21....	1.50	1.50	1.25	1.35	1.35	.375	13	93
24....	1.25	1.25	1.00A	1.00A	1.00	.305	3	93
25....	1.00	1.00	.90A	1.00	1.00	.310	1	93
26....	....	....	....	1.00N	1.00	.283	....	93
27....	....	....	.70A	1.00N	.85	.282	....	93
28....	.80	.80	.75A	.80	.80	.267	5	93

LIVE HOG OPTION ON FUTURES—CALLS
OCTOBER 1985 48 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.60A	.60A	.45	.200	....	93
2....	....	....	.35A	.35A	.45	.215	....	94
3....	....	....	....	.45N	.45	.226	....	94
4....	Exchange Closed; Independence Day							
5....	.55	.55	.55	.55	.52	.251	6	94
8....	.30	.37	.30	.37	.37	.202	3	96
9....	....	....	....	.37N	.35	.186	....	96
10....	....	....	....	.35N	.35	.188	....	96
11....	....	....	....	.35N	.20	.142	....	96
12....	.27	.27	.20	.20	.20	.118	4	97
15....	....	....	....	.20N	.20	.085	....	97
16....	.30	.30	.25A	.25A	.25	.094	15	112
17....	.25	.30	.25	.30	.30	.102	53	158
18....	.35	.35	.35	.35	.35	.093	150	299
19....	....	....	.25A	.25A	.07	.046	....	298
22....	....	.10B	....	.07N	.07	.028	....	298
23....	....	.10B	....	.10B	.10	.023	....	298
24....	.20	.20	.20	.20	.20	.024	90	376
25....	.20	.20	.20	.20	.10	.024	15	386
26....	....	.12B	....	.12B	.10	.007	....	386
29....	.12	.12	.07A	.12	.10	.002	1	387
30....	....	....	....	.10N	.10	.003	....	387
31....	....	....	....	.10N	.10	.011	....	387

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.05	.10B	.05	.10B	.10	.023	1	386
2....	....	....	....	.10N	.10	.022	....	386
5....	....	....	....	.10N	.10	.046	....	386
6....	....	....	....	.10N	.10	.032	....	386
7....	....	....	....	.10N	.10	.010	....	386
8....	....	....	....	.10N	.07	.006	....	385
9....	.07	.07	.02A	.07	.05	.002	11	385
12....	....	....	....	.05N	.02	.002	....	385
13....	....	....	....	.02N	.02	.000	....	385
14....	.02	.02	.03	.02	.02	.001	2	387
15....	....	....	....	.02N	.02	.002	....	387
16....	....	....	....	.02N	.02	.001	6	391
19....	....	....	....	.02N	.02	.000	....	391
20....	....	....	....	.02N	.02	.000	....	391
21....	....	....	....	.02N	.02	.000	....	391
22....	....	....	....	.02N	.02	.000	....	391
23....	....	....	....	.02N	.02	.000	....	391
26....	....	....	....	.02N	.02	.000	....	391
27....	....	....	....	.02N	.02	.000	....	391
28....	....	....	....	.02N	.02	.000	....	391
29....	....	....	....	.02N	.02	.000	....	391
30....	....	....	....	.02N	.02	.000	....	391

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.02N	.02	.000	....	391
4....	....	....	....	.02N	.02	.000	....	391
5....	....	....	....	.02N	.02	.000	....	391
6....	....	....	....	.02N	.02	.000	....	391
9....	....	....	....	.02N	.02	.000	....	391
10....	....	....	....	.02N	.02	.000	....	391
11....	....	....	....	.02N	.02	.000	....	391
12....	....	....	....	.02N	.02	.000	....	381
13....	....	....	....	.02N	.02	.000	....	381
16....	CAB	CAB	CAB	CAB	CAB	.000	1	376
17....	CAB	CAB	CAB	CAB	CAB	.000	....	376
18....	CAB	CAB	CAB	CAB	CAB	.000	....	376
19....	CAB	CAB	CAB	CAB	CAB	.000	....	376
21....	1.50	1.50	1.50	1.50	1.50	.337	3	3

LIVE HOG OPTION ON FUTURES—CALLS
OCTOBER 1985 50 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	1.50	1.50	1.50	1.50	1.50	.346	15	18
23....	1.50@.60	1.60	1.50	1.50A	1.50	.345	3	21
24....	1.40	1.40	1.40	1.40	1.40	.353	5	26
27....	Exchange Closed; Memorial Day							
28....	....	1.42B	....	1.42B	1.42	.358	....	26
29....	....	....	1.35A	1.40A	1.37	.329	....	26
30....	....	....	1.25A	1.25A	1.22	.325	....	26
31....	....	1.27B	....	1.27B	1.27	.344	....	26

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	1.27N	1.27	.348	....	26
4....	....	....	1.20A	1.20A	1.20	.300	....	26
5....	....	....	1.10A	1.20N	1.20	.306	....	26
6....	1.20	1.20	1.00	1.00	1.00	.333	2	27
7....	1.20	1.20	1.20	1.20	1.20	.337	102	129
10....	....	....	1.10A	1.10A	1.10	.339	....	129
11....	1.10	1.10	1.00	1.00	1.00	.344	30	150
12....	....	....	....	1.00N	1.00	.330	....	150
13....	....	....	....	1.00N	.95	.309	....	137
14....	1.00	1.20	1.00	1.15A	1.15	.320	4	141
17....	1.20	1.20	1.20	1.20	1.20	.333	4	145
18....	1.10	1.20	1.10	1.20	1.20	.357	2	147
19....	1.10	1.20	1.10	1.10	1.10	.340	7	154
20....	1.10	1.10	.80	.80	.80	.276	10	159
21....	.80	1.00	.80	.90	.90	.259	18	168
24....	1.00	1.00	.50	.60	.60	.199	12	168
25....	.40	.60	.40	.60B	.60	.203	15	178
26....	....	....	....	.60N	.60	.181	....	177
27....	.60	.60	.60	.60	.60	.180	4	181
28....	....	....	....	.60N	.60	.160	....	181

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.37	.37	.22A	.22A	.22	.112	2	181
2....	.25@.20	.25	.20	.20	.20	.121	2	172
3....	.20@.25	.30B	.20	.30B	.30	.129	3	170
4....	Exchange Closed; Independence Day							
5....	....	....	....	.30N	.30	.145	....	170
8....	.20	.20	.20	.20	.20	.109	2	167
9....	....	....	.17A	.17A	.17	.098	....	167
10....	....	....	....	.17N	.17	.099	....	167
11....	.15	.15	.07	.07A	.07	.070	17	162
12....	.15	.15	.10	.10	.10	.056	4	163
15....	.10	.10	.10	.10	.10	.034	103	164
16....	.10	.10	.10	.10	.10	.038	351	415
17....	.17	.17	.15	.15	.15	.041	213	628
18....	.10	.10	.10	.10	.10	.037	1	628
19....	.07	.12	.07	.07A	.05	.015	5	631
22....	.05	.05	.05	.05	.02	.008	....	626
23....	....	....	....	.02N	.02	.006	8	634
24....	....	....	....	.02N	.02	.007	....	634
25....	....	.05B	....	.05B	.05	.007	....	634
26....	.05	.05	.05	.05	.02	.001	1	633
29....	.05	.05	.05	.05	.05	.000	6	633
30....	....	....	....	.05N	.05	.000	....	628
31....	....	....	....	.05N	.05	.002	....	628

LIVE HOG OPTION ON FUTURES—CALLS
OCTOBER 1985 50 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.007	....	628
2....	....	....	....	.05N	.05	.007	....	628
5....	.15	.15	.05A	.05A	.05	.016	4	628
6....	....	....	....	.05N	.05	.010	....	628
7....	....	....	....	.05N	.05	.002	....	628
8....	.10	.10	.05A	.05A	.02	.001	5	633
9....	.02	.02	.02	.02	.02	.000	1	633
12....	....	....	....	.02N	.02	.000	....	633
13....	....	....	....	.02N	.02	.000	....	633
14....	.02	.02	.02	.02	.02	.000	10	633
15....	....	....	....	.02N	.02	.000	10	643
16....	....	....	....	.02N	.02	.000	....	643
19....	.05	.05	.02A	.02A	.02	.000	8	643
20....	....	....	....	.02N	.02	.000	....	643
21....	....	....	....	.02N	.02	.000	....	643
22....	....	....	....	.02N	.02	.000	....	643
23....	....	....	....	.02N	.02	.000	....	643
26....	....	....	....	.02N	.02	.000	....	643
27....	....	....	....	.02N	.02	.000	....	643
28....	....	....	....	.02N	.02	.000	....	643
29....	....	....	....	.02N	.02	.000	....	643
30....	CAB	CAB	CAB	CAB	.02	.000	1	643

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.02N	.02	.000	....	642
4....	....	....	....	.02N	.02	.000	....	642
5....	....	....	....	.02N	.02	.000	....	642
6....	....	....	....	.02N	.02	.000	....	642
9....	....	....	....	.02N	.02	.000	....	642
10....	....	....	....	.02N	.02	.000	....	642
11....	....	....	....	.02N	.02	.000	....	642
12....	....	....	....	.02N	.02	.000	....	624
13....	....	....	....	.02N	.02	.000	....	624
16....	....	....	....	.02N	.02	.000	....	624
17....	....	....	....	.02N	.02	.000	....	624
18....	....	....	....	.02N	.02	.000	....	624
19....	....	....	....	.02N	.02	.000	....	624
20....	....	....	....	.02N	.02	.000	....	....

OCTOBER 1985 52 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	.80	.80	.80	.80	.80	.208	1	1
17....	....	....	.70A	.70A	.70	.218	....	1
18....	.55	.60B	.55	.60B	.70	.249	200	201
19....	.55	.55	.55	.55	.55	.235	3	204
20....	.65	.65	.50	.50	.50	.182	61	265
21....	.55	.55	.32	.47	.47	.168	107	330
24....	.35	.35	.30	.30	.30	.122	12	302
25....	.35	.35	.35	.35	.35	.124	2	304
26....	....	....	....	.35N	.35	.108	....	304
27....	....	....	....	.35N	.35	.107	....	304
28....	.30	.30	.30	.30	.30	.089	1	305

LIVE HOG OPTION ON FUTURES—CALLS
OCTOBER 1985 52 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.20A	.20A	.20	.057	....	305
2....	....	....	.15A	.15A	.15	.063	....	305
3....	.15	.15	.15	.15	.15	.067	5	305
4....	Exchange Closed: Independence Day							
5....	....	....	....	.15N	.15	.076	....	305
8....	....	....	....	.15N	.15	.054	....	305
9....	....	....	....	.15N	.15	.047	....	305
10....	....	....	....	.15N	.15	.047	....	305
11....	....	....	....	.15N	.05	.031	....	305
12....	....	....	....	.05N	.05	.024	....	305
15....	.05	.05	.05	.05	.05	.012	300	202
16....	....	....	....	.05N	.05	.013	....	202
17....	....	....	....	.05N	.05	.014	....	156
18....	....	....	....	.05N	.05	.012	....	156
19....	....	.03	.03	....	....	.004	3	156
22....	CAB	CAB	CAB	CAB	CAB	.002	....	158
23....	....	....	....	....	....	.001	1	157
24....	CAB	CAB	CAB	CAB	CAB	.001	....	154
25....	....	....	....	.02B	.02	.001	....	154
26....	....	....	....	.02N	.02	.000	....	154
29....	....	....	....	.02N	.02	.000	....	154
30....	....	....	....	.02N	.02	.000	....	154
31....	....	....	....	.02N	.02	.000	....	154

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.02N	.02	.002	....	154
2....	....	....	....	.02N	.02	.002	....	154
5....	....	....	....	.02N	.02	.004	....	154
6....	....	....	....	.02N	.02	.002	....	154
7....	....	....	....	.02N	.02	.000	....	154
8....	....	....	....	.02N	.02	.000	....	154
9....	....	....	....	.02N	.02	.000	....	154
12....	....	....	....	.02N	.02	.000	....	154
13....	....	....	....	.02N	.02	.000	....	154
14....	....	....	....	.02N	.02	.000	....	154
15....	....	....	....	.02N	.02	.000	....	154
16....	....	....	....	.02N	.02	.000	....	154
19....	....	....	....	.02N	.02	.000	....	154
20....	....	....	....	.02N	.02	.000	....	154
21....	....	....	....	.02N	.02	.000	....	154
22....	....	....	....	.02N	.02	.000	....	154
23....	....	....	....	.02N	.02	.000	....	154
26....	....	....	....	.02N	.02	.000	....	154
27....	....	....	....	.02N	.02	.000	....	154
28....	....	....	....	.02N	.02	.000	....	154
29....	....	....	....	.02N	.02	.000	....	154
30....	....	....	....	.02N	.02	.000	....	154

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	....	....	....	.02N	.02	.000	....	154
4....	....	....	....	.02N	.02	.000	....	154
5....	....	....	....	.02N	.02	.000	....	154
6....	....	....	....	.02N	.02	.000	....	154
9....	....	....	....	.02N	.02	.000	....	154
10....	....	....	....	.02N	.02	.000	....	154
11....	....	....	....	.02N	.02	.000	....	154
12....	....	....	....	.02N	.02	.000	....	153
13....	....	....	....	.02N	.02	.000	....	153
16....	....	....	....	.02N	.02	.000	....	152
17....	....	....	....	.02N	.02	.000	....	152
18....	....	....	....	.02N	.02	.000	....	152
19....	....	....	....	.02N	.02	.000	....	152
20....	....	....	....	.02N	.02	.000	....	....

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 38 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	....	1.80	1.80	1.80	2.12	.566	1	1
21....	....	....	....	2.12N	2.32	.592	....	1
22....	....	....	....	2.32N	1.92	.535	....	1
23....	....	....	....	1.92N	2.02	.545	....	1
26....	2.20	2.20	2.20	2.20	2.17	.547	1	2
27....	....	....	....	2.17N	3.12	.656	....	2
28....	3.20	3.20	2.90	2.90	2.30	.604	2	3
29....	....	....	....	2.30N	2.52	.604	1	4
30....	....	....	....	2.52N	2.52	.604	....	4

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	....	....	2.10A	2.10A	1.67	.487	....	4
4....	....	....	....	1.67N	2.20	.537	....	4
5....	....	....	2.00A	2.00A	1.90	.509	....	4
6....	....	2.00B	1.85A	1.90N	1.70	.480	....	4
9....	1.55@.47	1.55	1.40	1.40A	1.30	.424	4	7
10....	1.40	2.00	1.30	1.70B	1.70	.483	8	13
11....	....	2.00B	....	2.00B	2.10	.528	....	11
12....	2.10	2.50B	2.00A	2.20B	2.20	.582	1	12
13....	2.50	2.55B	2.40	2.40	2.85	.615	7	15
16....	3.00	3.00	2.60A	3.00	3.25	.678	1	15
17....	....	3.30B	....	3.30B	3.50	.706	....	15
18....	3.70	3.70	3.70	3.70	4.22	.773	2	15
19....	4.00	4.30B	4.00	4.20	4.67	.803	4	14
20....	4.20	4.20	4.20	4.20	4.47	.791	2	14
23....	4.10	4.50	4.10	4.50	5.07	.830	3	14
24....	4.40	4.40	4.00A	4.40	4.35	.805	2	13
25....	....	....	....	4.35N	4.27	.795	....	12
26....	....	4.60B	....	4.27N	5.00	.842	....	12
27....	....	....	4.55A	4.55A	4.60	.825	....	12
30....	5.20	5.20	5.20	5.20	5.50	.860	1	11

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.50	6.00	5.50	6.00	6.05	.906	3	12
2....	5.85	5.85	5.85	5.85	6.42	.920	4	12
3....	....	....	....	6.42N	6.42	.933	....	12
4....	....	....	....	6.42N	6.52	.927	....	12
7....	....	....	6.30A	6.52N	6.60	.937	....	12
8....	....	6.80B	....	6.80B	7.15	.953	....	11
9....	....	....	7.00A	7.00A	6.12	.927	....	11
10....	....	....	....	6.12N	6.95	.952	....	10
11....	....	....	....	6.95N	7.97	.972	....	10
14....	....	8.20B	7.80A	8.20B	7.75	.973	....	10
15....	....	8.20B	....	6.20B	7.82	.975	....	10
16....	....	8.10B	....	8.10B	8.47	.983	....	10
17....	8.20	8.20	7.80A	7.80A	7.65	.976	2	10
18....	7.75	8.30B	7.75	8.30B	8.72	.988	1	7
21....	....	....	8.55A	8.72N	8.82	.991	....	7
22....	8.80	8.80	8.80	8.80	8.97	.995	1	7
23....	....	....	....	8.97N	8.77	.995	....	7
24....	....	....	....	8.77N	8.87	.996	....	5
25....	....	....	8.35A	8.35A	8.30	.995	....	5
28....	....	....	....	8.30N	7.55	.993	....	5
29....	....	....	7.50A	7.55N	7.77	.995	....	5
30....	....	7.85B	....	7.85B	7.17	.999	....	5
31....	....	9.15B	....	9.15B	8.75	.998	....	4

LIVE HOG OPTION ON FUTURES—CALLS

DECEMBER 1985 38 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	8.75N	9.05	.999	....	4
4	....	9.10B	9.00A	9.10B	9.17	.999	....	4
5	....	9.50B	8.85A	8.85A	9.17	.999	....	4
6	....	....	8.30A	8.85A	8.65	.999	....	4
7	....	8.90B	8.40A	8.90B	8.95	.999	....	4
8	....	9.05B	8.65A	8.65A	8.85	.999	....	4
11	....	....	....	8.85N	9.07	.999	....	4
12	....	9.20B	8.45A	8.45A	8.17	.999	....	4
13	....	....	7.70A	7.70A	7.27	.999	....	4
14	....	7.55B	....	7.55B	7.75	.999	....	....
14	2.00	2.00	2.00	2.00	2.35	.550	....	....

DECEMBER 1985 40 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	....	2.35N	2.55	.585	1	1
16	....	....	....	2.55N	2.27	.548	....	1
19	2.05@.00	2.05	1.60	1.60	1.80	.440	8	7
20	1.60	1.60	1.60	1.60	1.47	.406	2	9
21	1.80	1.85B	1.80	1.80	1.47	.431	....	9
22	1.47	1.60	1.47	1.60	1.12	.374	13	22
23	1.50	1.50	1.50	1.50	1.50	.383	1	23
26	....	....	....	1.50N	1.50	.382	....	23
27	1.50@.55	1.60	1.40	1.60	1.60	.483	4	27
28	1.60@.55	1.60	1.50	1.50	1.32	.437	6	28
29	1.50	1.60B	1.50	1.60B	1.40	.454	2	30
30	1.75	1.75	1.75	1.75	1.50	.453	3	33

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	1.40	1.40	1.00	1.00	.97	.336	6	39
4	1.20	1.20	1.05	1.07B	1.20	.382	5	44
5	1.20	1.20	1.10	1.10	1.10	.354	5	49
6	1.30	1.30	1.10	1.10	1.00	.327	8	50
9	1.00	1.00	1.00	1.00	.75	.284	4	54
10	1.10	1.10	1.00	1.00	.92	.335	5	57
11	1.10	1.40	1.10	1.25	1.22	.376	9	59
12	1.22	1.60	1.22	1.60	1.50	.429	14	67
13	1.50	1.70	1.50	1.70	1.65	.461	7	73
16	1.60	2.25	1.60	2.25	2.00	.525	12	79
17	1.95	2.30B	1.95	2.30B	2.30	.556	5	81
18	2.20	2.50	2.15A	2.50	3.05	.634	14	81
19	2.75	3.05	2.70	2.75	3.37	.672	92	153
20	3.10	3.25	2.80	2.80	3.15	.655	4	154
23	3.05	3.25	2.80	3.00	3.40	.703	118	250
24	2.70	3.00	2.70	3.00	2.95	.668	3	250
25	2.75	2.75	2.70	2.70	2.87	.654	5	254
26	2.90	3.35	2.90	3.10	3.47	.715	4	254
27	....	....	3.15A	3.15A	3.12	.691	27	279
30	3.15	3.80	3.15	3.75	3.95	.767	17	280

LIVE HOG OPTION ON FUTURES—CALLS

DECEMBER 1985 40 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.80	4.35	3.80	4.35	4.45	.807	5	280
2	4.25	4.45	4.10	4.45	4.72	.829	115	279
3	4.75	4.90B	4.60A	4.75	4.62	.851	1	278
4	4.60	4.65B	4.50A	4.55	4.72	.838	3	277
7	4.40	4.75B	4.40	4.50	4.82	.852	6	272
8	5.40	5.50B	5.40	5.40	5.30	.883	23	272
9	4.70	4.70	4.30A	4.30A	4.40	.833	4	275
10	4.90	4.90	4.90	4.90	5.15	.879	1	272
11	....	5.70B	5.10A	5.70B	6.12	.921	....	272
14	6.00	6.10B	5.90A	5.90A	5.90	.921	7	265
15	6.00	6.20B	6.00	6.05	5.87	.924	3	268
16	6.30	6.35B	6.25A	6.35B	6.52	.946	2	264
17	....	....	5.85A	5.85A	5.72	.925	....	264
18	5.80	5.95B	5.80	5.95B	6.75	.956	1	264
21	6.50@.52	6.60B	6.50	6.80B	6.85	.985	5	261
22	6.90	7.00B	6.90	6.90	7.00	.977	2	257
23	....	....	....	7.00N	6.85	.976	....	257
24	....	6.90B	....	6.90B	6.90	.979	....	257
25	....	6.05	6.05	6.05	6.35	.972	1	257
28	....	....	5.75A	5.75A	5.57	.964	....	257
29	....	....	5.40A	5.57N	5.80	.971	....	256
30	6.35@.40	6.85B	6.30A	6.85B	7.17	.991	1	256
31	7.00	7.20B	6.80A	6.80A	6.75	.989	28	238

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.90B	....	6.90B	7.05	.992	....	237
4	7.45	7.45	7.00A	7.45	7.17	.996	1	237
5	7.40	7.50B	6.85A	6.85A	7.17	.998	5	143
6	....	....	6.30A	6.85A	6.65	.998	....	101
7	....	6.90B	6.40A	6.90B	6.95	.999	....	101
8	....	7.05B	6.65A	6.65A	6.85	.999	....	101
11	....	....	....	6.85N	7.07	.999	....	101
12	....	7.20B	6.45A	6.45A	6.17	.999	....	101
13	5.65	5.65	5.65	5.65	5.27	.999	2	101
14	....	5.55B	....	5.55B	5.75	.999	....	51
15	....	6.00B	....	5.75N	5.65	.999	....	51
18	....	6.15B	....	6.15B	6.40	.999	....	51
19	6.85	6.95B	6.85	6.95B	7.15	1.000	3	28
20	....	....	6.95A	6.95A	7.17	1.000	....	28
21	7.30	7.60B	7.30	7.60B	7.92	1.000	1	9
22	....	....	7.50A	7.50A	7.47	1.000	2	6
25	....	....	....	....	....	1.000	....	....

DECEMBER 1985 42 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	2.10	2.10	2.10	2.10	2.10	.577	2	2
23	2.30@.25	2.30	2.25	2.25	2.20	.547	2	4
24	2.50	2.60	2.50	2.60	2.60	.537	3	7
25	....	2.30	2.30	2.30	2.30	.533	1	8
26	2.30	2.30	1.90	1.90	1.90	.413	10	12
29	2.00	2.00	1.75	1.80B	1.80	.342	3	14
30	1.70	1.70	1.70	1.70	1.70	.377	3	15
31	1.80@.90	2.00	1.80	2.00	2.00	.499	8	18

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 42 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.20B	....	2.20B	2.20	.532	....	15
2....	....	2.45B	....	2.45B	2.45	.544	...	15
5....	3.00	3.00	3.00	3.00	3.15	.621	...	19
6....	2.50	2.50	2.50	2.50	2.50	.580	2	20
7....	2.25	2.30	2.00	2.00	2.00	.495	8	26
8....	2.60	2.60	2.00	2.00	2.00	.478	20	47
9....	2.00	2.00	1.60A	1.60A	1.55	.406	2	48
12....	2.00	2.00	2.00	2.00	1.75	.435	2	50
13....	1.50	1.50	1.20	1.20	1.00	.326	3	52
14....	1.50@.55	1.55	1.50	1.50A	1.45	.403	2	51
15....	1.70	1.72	1.50	1.62	1.57	.437	9	60
16....	....	....	...	1.57N	1.47	.399	...	60
19....	1.20	1.20	1.20	1.20	1.12	.297	2	62
20....	1.10	1.10	1.00	1.00	1.00	.266	3	63
21....	....	1.15B	....	1.15B	1.10	.287	...	63
22....	1.50	1.50	1.20	1.20	1.00	.239	4	67
23....	1.40	1.40	1.20	1.20	1.00	.246	7	74
26....	1.20	1.30	1.12	1.12	1.00	.243	5	77
27....	1.00	1.00	1.00	1.00	1.00	.338	5	80
28....	1.25	1.25	1.05	1.05	1.00	.287	2	81
29....	1.00	1.00	1.00	1.00	1.00	.316	2	83
30....	1.00	1.50	.90	1.50	1.00	.315	10	89

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.90	.90	.80	.80	.52	.213	2	90
4....	.60	.60	.80	.60	.67	.250	1	90
5....	.70	.70	.70	.70	.70	.226	2	92
6....	.70	.75B	.60	.60	.60	.204	9	99
9....	.60	.60	.47	.47	.40	.175	13	107
10....	.70	.70	.70	.70	.50	.215	1	108
11....	....	.60B	....	.60B	.70	.248	....	108
12....	.70	1.00	.70	1.00	.90	.292	5	110
13....	1.00	1.00	1.00	1.00	.97	.319	11	115
16....	1.00	1.30B	.95A	1.30B	1.30	.376	1	116
17....	1.20	1.30	1.15	1.20B	1.30	.404	18	116
18....	1.35	1.60	1.20	1.60	1.60	.463	9	118
19....	1.85@.90	2.25	1.80	2.10	2.05	.523	132	192
20....	2.20	2.20	1.85	2.00	1.95	.503	5	192
23....	2.00	2.20	1.80	2.20	2.37	.553	43	198
24....	1.40	2.05	1.40	2.00	1.95	.512	30	193
25....	1.60	1.60	1.55	1.55	1.85	.495	12	197
26....	2.00	2.25	2.00	2.05	2.25	.563	14	198
27....	2.00	2.00	1.70	1.90	1.97	.533	4	196
30....	1.85	2.50	1.85	2.40A	2.60	.619	21	204

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.45	2.80B	2.45	2.75	2.90	.669	19	201
2....	2.80	3.25	2.70A	3.00	3.20	.697	83	200
3....	3.10	3.60	3.00	3.45A	3.17	.726	11	201
4....	3.10	3.15B	3.05	3.05	3.17	.707	3	197
7....	3.10	3.25	3.10	3.20A	3.30	.722	1	196
8....	3.30	4.00	3.30	3.75	3.62	.766	16	197
9....	3.35	3.35	3.00	3.00	2.65	.691	6	197
10....	2.85	3.10B	2.85	3.00B	3.50	.758	3	190
11....	3.30	4.20	3.30	4.20	4.32	.824	2	190
14....	4.15	4.40	3.95	4.00B	4.20	.820	4	189
15....	4.20	4.30B	4.20	4.20	4.10	.824	5	188
16....	....	4.40B	....	4.40B	4.72	.863	....	165
17....	4.50	4.50	4.20A	4.20A	3.95	.822	9	183
18....	3.90	4.75	3.75A	4.75	4.90	.882	5	186
21....	5.10	5.10	4.60A	5.10	4.95	.896	2	187
22....	4.95	5.25	4.85	5.10B	5.07	.920	11	189
23....	....	....	4.55A	4.90A	4.90	.915	....	189
24....	4.90	4.90	4.90	4.90	4.97	.922	1	189
25....	4.75	4.75	4.15	4.25	4.42	.901	23	188
28....	....	....	3.90A	4.42N	3.72	.872	....	167
29....	3.55	3.82	3.50	3.80A	3.80	.880	6	166
30....	....	4.95B	....	4.95B	5.22	.953	....	162
31....	5.00	5.00	5.00	5.00	4.80	.943	3	160

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 42 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	4.95B	....	4.95B	5.07	.956	....	154
4....	....	....	5.00A	5.07N	5.17	.970	....	154
5....	....	5.50B	4.85A	4.85A	5.17	.985	....	151
6....	4.50	4.65B	4.30A	4.65B	4.67	.978	5	143
7....	4.50	4.90B	4.15	4.90B	4.95	.988	4	143
8....	....	5.05B	4.85A	4.85A	4.85	.987	....	142
11....	....	....	....	4.85N	5.07	.995	....	141
12....	4.40	5.20B	4.40	4.40	4.20	.989	5	138
13....	3.82	3.82	3.80	3.80	3.30	.973	12	146
14....	....	3.55B	....	3.55B	3.77	.990	....	146
15....	....	4.00B	....	3.77N	3.67	.992	....	145
18....	....	4.15B	....	4.15B	4.40	.999	....	144
19....	4.70	5.30	4.70	5.20A	5.15	.999	2	132
20....	....	....	4.95A	4.95A	5.17	.999	....	78
21....	....	5.60B	....	5.60B	5.92	1.000	....	5
22....	....	....	5.50A	5.50A	5.47	1.000	....	5
25....	....	....	....	....	....	.999	....	....

DECEMBER 1985 44 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30....	.95	.95	.95	.95	.95	.239	1	1
31....	1.00	1.00	.95A	1.00B	1.40	.345	13	14

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.40N	1.40	.400	....	14
2....	....	....	....	1.40N	1.40	.411	....	14
5....	1.90	2.00	1.40	1.40	2.00	.487	3	17
6....	2.20	2.20	2.00	2.00	1.60	.444	5	21
7....	....	....	1.70A	1.70A	1.30	.361	1	22
8....	1.35	1.35	1.35	1.35	1.35	.345	3	25
9....	....	....	....	1.35N	1.05	.279	....	25
12....	....	....	....	1.05N	1.00	.303	....	25
13....	....	....	....	1.00N	.75	.211	....	25
14....	....	1.00B	....	1.00B	.90	.273	....	25
15....	....	....	....	.90N	.95	.303	....	25
16....	....	....	....	.95N	.85	.269	....	25
19....	....	....	....	.85N	.67	.184	....	25
20....	.75	.75	.75	.75	.60	.181	1	26
21....	....	....	....	.60N	.60	.176	....	26
22....	....	....	....	.60N	.40	.140	....	26
23....	....	.45B	....	.45B	.45	.144	....	26
26....	....	....	....	.45N	.45	.141	....	26
27....	....	....	....	.45N	.65	.212	....	26
28....	....	....	....	.65N	.50	.172	....	26
29....	....	....	....	.50N	.40	.205	....	26
30....	....	....	....	.40N	.40	.204	....	26

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.40N	.27	.125	....	26
4....	....	.40B	....	.40B	.40	.151	....	26
5....	....	....	....	.40N	.40	.133	....	26
6....	....	....	....	.40N	.30	.117	....	26
9....	....	....	....	.30N	.20	.101	....	26
10....	....	.30B	....	.30B	.30	.128	....	26
11....	....	....	....	.30N	.37	.151	....	26
12....	.40	.40	.40	.40	.45	.164	10	36
13....	.65	.65	.65	.65	.55	.206	2	38
16....	.50	.60B	.50	.60B	.65	.249	3	41
17....	.70	.90	.70	.90	.80	.272	4	40
18....	....	.85B	....	.85B	1.12	.341	....	40
19....	1.20	1.50	1.20	1.25	1.25	.377	10	44
20....	1.20	1.30	1.00	1.15	1.20	.358	20	44
23....	1.50	1.50	1.20	1.30	1.30	.401	15	58
24....	.80	1.25	.80	1.20A	1.20	.361	20	70
25....	1.05	1.10	.95	1.00	1.05	.344	27	75
26....	1.20	1.40	1.20	1.30	1.35	.407	14	84
27....	1.20	1.20	1.20	1.20	1.15	.377	....	83
30....	1.50	1.70	1.50	1.65	1.65	.458	13	90

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 44 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.95	1.95	1.65	1.80B	1.80	.510	48	120
2	1.65	2.00	1.65	1.90A	2.12	.540	8	127
3	2.15	2.25	2.00	2.20A	2.00	.572	9	129
4	1.65	1.85	1.65	1.85	2.00	.548	2	129
7	2.00	2.05B	1.95A	2.00	2.05	.561	3	131
8	2.30	2.60	2.30	2.50	2.32	.612	3	130
9	1.65	1.90B	1.60	1.65	1.75	.520	9	128
10	1.72	2.15	1.70	2.15	2.20	.597	24	125
11	2.00	3.00	2.00	3.00	2.82	.683	15	122
14	2.65	3.15	2.65	2.90	2.65	.670	11	118
15	...	2.75B	2.60A	2.75B	2.56	.674	...	118
16	...	3.00B	...	2.55N	3.05	.728	...	117
17	...	...	2.75A	2.75A	2.47	.667	...	117
18	2.30	3.20	2.30	3.20	3.30	.754	9	121
21	3.10@.00	3.35	3.00	3.35	3.25	.770	2	119
22	3.25	3.36B	3.25	3.30	3.37	.798	21	109
23	2.90	2.90	2.90	2.90	3.25	.786	1	109
24	...	...	...	3.25N	3.27	.798	...	108
25	2.45	2.65B	2.45	2.65B	2.75	.754	1	108
28	2.60	2.60	2.25A	2.40A	2.17	.692	21	118
29	2.20	2.35B	2.00	2.35A	2.35	.718	4	115
30	2.55	3.25B	2.55	3.25B	3.45	.845	1	115
31	3.30	3.30	3.00A	3.10A	3.00	.818	4	117

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.20	3.30	3.20	3.20@.30	3.27	.846	7	114
4	2.90	3.35B	2.90	3.35B	3.30	.873	2	112
5	3.45	3.55	3.20A	3.20A	3.30	.904	6	109
6	2.85	3.00B	2.50A	2.85	2.82	.871	2	110
7	2.70	2.90B	2.70	2.90B	3.06	.902	1	110
8	...	3.10B	3.00A	3.10B	2.96	.902	...	110
11	2.80	3.05B	2.80	3.05B	3.12	.941	3	107
12	3.00	3.20B	2.40	2.40	2.27	.879	9	113
13	1.85	1.85	1.60A	1.60A	1.47	.772	1	113
14	1.45	1.75B	1.45	1.75B	1.90	.858	1	114
15	2.10	2.10	2.10	2.10	1.72	.860	1	114
18	1.72	1.72	1.72	1.72	2.45	.979	...	112
19	2.97	3.00B	2.97	3.00B	3.17	.998	1	112
20	...	...	2.95A	2.95A	3.17	.999	...	112
21	...	3.60B	...	3.60B	3.92	1.000	...	35
22	3.60	3.60	3.50A	3.50A	3.47	.999	5	31
25	...	...	...	...	...	.999	...	...

DECEMBER 1985 46 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed; Independence Day							
5	2.15	2.15	2.15	2.15	2.15	535	2	2
8	...	...	1.70A	1.70A	1.70	495	...	2
9	...		1.80A	1.80A	1.80	487	...	2
10	...	...	...	1.60N	1.75	469	...	2
11	1.40	1.40	1.40	1.40	1.40	433	1	2
12			1.30A	1.30A	1.30	421	...	2
15	...	...	...	1.30N	1.25	393		2
16	90	1.05	90	1.00	1.00	407	5	4
17	1.00	1.40	1.00	1.40	1.40	422	2	5
18	...		...	1.40N	1.25	416	2	7
19	1.50	1.50	1.25	1.25	1.25	330	26	33
22	80	80	55A	70A	60	291	7	38
23	1.15	1.15	80	80	65	264	14	49
24	...	1.00B		65N	65	255	...	49
25	80	1.25	80	1.00	1.00	251	8	56
26	70	75	60	60	60	164	6	59
29		75B		60N	60	120	1	60
30	...	...	...	60N	60	139		60
31	1.05	1.10B	1.05	1.10B	1.10	218	3	62

LIVE HOG OPTION ON FUTURES—CALLS
DECMBER 1985 46 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.25	1.25	1.20A	1.20A	1.20	.283	2	64
2	...	...	...	1.20N	1.20	.292	...	64
5	1.20	1.40	1.00	1.30B	1.40	.360	10	72
6	1.30	1.30	1.00	1.00	1.00	.320	3	75
7	...	...	...	1.00N	1.00	.246	1	75
8	.70	.70	.70	.70	.70	.233	1	74
9	...	...	...	.70N	.70	.180	...	74
12	...	...	...	.70N	.70	.197	...	72
13	.70	.70	.50A	.50A	.30	.126	5	72
14	...	...	...	.30N	.60	.173	...	72
15	...	...	...	.60N	.52	.195	...	72
16	...	...	...	.52N	.52	.169	...	72
19	...	...	...	.52N	.40	.106	...	72
20	...	...	...	.40N	.25	.090	...	72
21	...	...	...	.25N	.25	.100	...	72
22	...	...	...	.25N	.25	.075	...	72
23	...	...	...	.25N	.25	.078	...	72
26	.50	.50	.40A	.40A	.22	.075	3	70
27	...	.65B	...	.65B	.65	.122	...	70
28	...	...	.60A	.60A	.30	.095	...	70
29	.65	.65	.60A	.60A	.50	.125	2	70
30	.50	.50	.50	.50	.30	.123	2	71

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	.30N	.12	.066	...	71
4	...	.25B	...	.25B	.25	.085	...	71
5	...	...	...	.25N	.20	.073	...	71
6	...	...	...	.20N	.20	.062	...	71
9	...	...	...	.20N	.10	.054	...	71
10	.20	.20	.20	.20	.15	.071	2	71
11	...	...	...	.15N	.20	.086	2	71
12	.25	.30B	.25	.30B	.30	.108	7	78
13	...	...	...	.30N	.30	.122	...	78
16	...	...	...	.30N	.40	.153	...	78
17	.50	.50	.50	.50	.45	.170	...	78
18	.60	.60	.60	.60	.60	.223	1	79
19	...	.70B	...	.70B	.75	.252	6	83
20	.95	.95	.90A	.90A	.72	.235	...	77
23	.65	.75	.65	.75	.75	.269	20	91
24	.40	.67	.40	.67	.67	.234	18	93
25	...	...	.65A	.65A	.62	.220	...	91
26	...	.65B	...	.65B	.77	.271	...	90
27	...	...	...	.77N	.62	.245	...	90
30	.77	.95	.77	.95	.95	.311	22	92

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.10@.05	1.10	1.05	1.05	1.00	.357	2	93
2	...	1.05B	...	1.05B	1.05	.384	...	93
3	1.20	1.23	1.20	1.25	1.25	.413	28	106
4	1.25	1.25	.95	1.15	1.15	.388	296	391
7	1.15	1.15	1.05	1.15	1.15	.396	38	409
8	1.35	1.50	1.30	1.45	1.37	.446	166	518
9	1.25	1.25	1.00	1.00	1.00	.353	32	523
10	.90	1.15	.90	1.00@.95	1.15	.427	12	525
11	1.25	1.60	1.25	1.60	1.60	.516	8	523
14	1.50	1.95	1.50	1.55A	1.56	.495	20	525
15	1.60	1.75	1.60	1.70	1.65	.496	5	527
16	1.75	1.85	1.65	1.80	1.82	.557	18	530
17	1.65	1.86	1.50	1.50	1.50	.484	12	532
18	1.45	2.05	1.40	2.00A	1.95	.582	28	548
21	1.85	2.00	1.85	2.00	1.90	.594	68	532
22	1.90	2.06	1.90	2.05	2.06	.614	21	519
23	...	...	1.65A	1.80A	1.90	.595	...	519
24	1.90	1.90	1.80	1.80	1.80	.606	17	527
25	1.60	1.60	1.25	1.50	1.42	.546	27	536
28	1.15	1.20B	1.15	1.15	1.12	.458	2	544
29	.92	1.05	.80	1.05	1.15	.484	19	556
30	1.65	1.90	1.65	1.90	1.90	.650	8	561
31	1.70	1.75B	1.65	1.65	1.60	.603	3	563

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 46 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.60	1.60	1.55A	1.60	1.75	.641	10	557
4....	1.60	1.80	1.30A	1.80	1.80	.665	149	563
5....	1.40	1.70B	1.40	1.70B	1.80	.686	5	567
6....	1.40	1.40	1.20	1.35	1.37	.611	7	569
7....	1.25	1.50	1.25	1.35@ 40	1.42	.662	17	576
8....	1.55	1.55	1.20A	1.20A	1.37	.650	32	588
11....	1.20	1.35B	1.20	1.35B	1.45	.705	10	589
12....	1.10	1.10	.80	.80	.77	.539	20	589
13....	.70	.70	.50	.50	.40	.350	13	603
14....	.30	.60	.30	.60	.56	.448	23	605
15....	.60	.70	.50A	.50A	.45	.419	11	608
18....	.40	.65B	.40	.65B	.75	.634	8	603
19....	.80	1.25B	.80	1.20	1.22	.859	12	596
20....	1.25	1.40	.85	1.20	1.22	.915	71	562
21....	1.20	1.80B	1.20	1.80B	1.92	.999	31	546
22....	1.20	1.20	1.20	1.20	1.47	.992	10	123
25....	....	....	....	....	....	.919	....	....
28....	Exchange Closed; Thanksgiving Day							
29....	2.70	2.70	2.70	2.70	2.70	.568	3	3

DECEMBER 1985 48 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30....	....	....	....	2.70N	2.70	.553	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.70N	2.70	.551	....	3
2....	....	....	....	2.70N	2.70	.551	....	3
3....	....	....	....	2.70N	2.70	.491	....	3
6....	....	....	....	2.70N	2.70	.494	....	3
7....	....	....	2.50A	2.50A	2.50	.475	....	3
8....	....	....	2.40A	2.40A	2.40	.471	....	3
9....	....	2.50B	....	2.50B	2.50	.481	....	3
10....	....	....	....	2.50N	2.50	.495	....	3
13....	....	....	....	2.50N	2.50	.476	....	3
14....	....	....	....	2.50N	2.50	.496	....	3
15....	....	....	....	2.50N	2.50	.514	....	3
16....	....	....	....	2.50N	2.50	.514	....	3
17....	....	....	....	2.50N	2.50	.523	....	3
20....	....	....	....	2.50N	2.50	.543	....	3
21....	....	....	....	2.50N	2.50	.539	....	3
22....	....	3.30B	....	3.10B	3.10	.552	....	3
23....	....	....	....	3.10N	3.10	.546	....	3
24....	....	....	....	3.10N	3.10	.567	....	3
27....	Exchange Closed; Memorial Day							
28....	....	....	....	3.10N	3.10	.558	....	3
29....	....	....	....	3.10N	3.10	.543	....	3
30....	....	....	....	3.10N	3.10	.525	....	3
31....	....	....	3.00A	3.00A	3.00	.549	....	3

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	3.00N	3.00	.545	....	3
4....	....	....	....	3.00N	3.00	.518	....	3
5....	....	....	2.75A	2.75A	2.75	.540	....	3
6....	....	....	....	2.75N	2.75	.551	....	3
7....	....	....	....	2.75N	2.75	.561	....	3
10....	....	....	....	2.75N	2.75	.557	....	3
11....	....	3.00B	....	3.00B	3.00	.569	....	3
12....	....	....	....	3.00N	3.00	.561	....	3
13....	....	....	....	3.00N	3.00	.541	....	3
14....	....	....	....	3.00N	3.00	.557	....	3
17....	....	....	....	3.00N	3.00	.580	....	3
18....	....	....	....	3.00N	3.00	.581	....	3
19....	....	....	....	3.00N	2.90	.571	....	3
20....	....	....	....	2.90N	2.90	.519	....	3
21....	2.50	2.50	2.25	2.40B	2.40	.511	4	7
24....	....	....	....	2.40N	2.40	.481	1	8
25....	2.00	2.00	2.00	2.00	2.00	.479	4	12
26....	2.00	2.00	1.90	1.90	1.90	.460	4	14
27....	1.50	1.55B	1.50	1.55B	1.55	.449	....	14
28....	1.60	1.60	1.60	1.60	1.60	.433	3	14

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 48 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.30	1.30	1.20	1.20	1.20	.377	101	114
2....	1.00	1.00	1.00	1.00	1.00	.374	3	113
3....	....	1.10B	....	1.10B	1.10	.380	....	113
4....	Exchange Closed; Independence Day							
5....	1.20	1.20	1.20	1.20	1.20	.417	4	113
8....	1.00	1.00	1.00	1.00	1.00	.377	1	114
9....	.70	.90B	.70	.90B	.96	.389	3	117
10....	....	....	....	.95N	.95	.390	....	117
11....	.60	.60	.60	.60	.60	.317	2	121
12....	.65	.82	.65	.70A	.70	.307	1	121
15....	.55	.75	.55	.70	.70	.271	13	132
16....	....	....	....	.70N	.70	.282	....	132
17....	....	.75B	.60A	.75B	.75	.296	....	132
18....	.86	.85	.85	.85	.85	.289	2	132
19....	.80	.80	.75A	.75A	.75	.216	1	133
22....	.60	.60	.55A	.55A	.45	.184	1	134
23....	.75	.75	.50A	.75	.66	.163	1	134
24....	....	....	....	.65N	.65	.158	....	123
25....	.70	.75	.70	.75	.75	.152	11	133
26....	....	....	.50A	.50A	.50	.091	....	133
29....	....	....	....	.50N	.50	.062	....	133
30....	....	....	....	.50N	.50	.074	....	133
31....	....	.85B	....	.85B	.85	.127	....	133

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.85N	.85	.190	....	133
2....	....	....	....	.85N	.85	.197	....	133
5....	....	....	....	.85N	.85	.251	....	133
6....	....	....	....	.85N	.85	.217	....	133
7....	....	....	....	.85N	.85	.159	....	133
8....	....	....	....	.85N	.55	.148	....	133
9....	....	....	....	.55N	.50	.108	....	133
12....	.50	.50	.50	.50	.50	.120	1	132
13....	.50	.50	.40A	.40A	.35	.071	2	134
14....	....	....	....	.35N	.35	.102	....	134
15....	....	....	....	.35N	.27	.118	....	134
16....	....	....	....	.27N	.27	.099	....	134
19....	....	....	....	.27N	.22	.057	....	134
20....	....	....	....	.22N	.20	.046	....	134
21....	....	....	....	.20N	.20	.052	....	134
22....	....	....	....	.20N	.20	.036	....	134
23....	.20	.20	.20	.20	.20	.039	3	137
26....	....	....	....	.20N	.20	.037	....	137
27....	....	....	....	.20N	.20	.065	....	137
28....	....	.25B	....	.25B	.20	.048	....	137
29....	....	.25B	....	.25B	.25	.071	....	137
30....	....	....	....	.25N	.20	.070	....	137

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.20	.20	.15	.15	.05	.034	3	136
4....	....	.15B	....	.15B	.15	.044	....	136
5....	....	....	....	.15N	.15	.037	....	136
6....	....	....	....	.15N	.10	.031	1	139
9....	....	....	....	.10N	.05	.027	....	139
10....	....	....	....	.05N	.05	.037	....	139
11....	.20	.20	.20	.20	.10	.046	2	141
12....	....	....	....	.10N	.10	.059	....	139
13....	....	....	....	.10N	.15	.068	....	139
16....	....	....	....	.15N	.20	.087	....	139
17....	....	....	....	.20N	.22	.098	....	139
18....	....	....	....	.22N	.40	.136	....	139
19....	....	....	....	.40N	.42	.157	....	139
20....	.50	.50	.50	.50	.40	.144	1	140
23....	.55	.55	.50	.50	.45	.167	7	146
24....	....	....	....	.45N	.35	.140	....	146
25....	....	....	....	.35N	.32	.129	....	146
26....	....	....	....	.32N	.40	.166	....	146
27....	....	....	....	.40N	.32	.146	....	146
30....	.50	.50	.50	.50	.50	.193	1	146

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 48 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.55	.65	.50	.65	.55	.229	14	150
2....	.55@.60	.60	.55	.60	.60	.250	6	142
3....	....	.65B	....	.60N	.82	.273	....	142
4....	....	....	.70A	.70A	.60	.251	....	142
7....	....	....	....	.60N	.67	.253	....	142
8....	.75	.85B	.70	.75	.75	.294	10	150
9....	.60	.60	.55	.55	.55	.216	11	156
10....	.55	.65	.55	.65	.60	.275	25	175
11....	.80	.80	.60	.80	.92	.352	2	175
14....	.97	1.10	.80	.80	.80	.327	94	262
15....	.90	.95	.75	.95	.80	.327	16	270
16....	.85	1.00	.85	.95A	.90	.381	14	284
17....	.95	.95	.75	.85A	.75	.311	15	296
18....	.70	1.10B	.70	1.10B	1.10	.401	19	304
21....	1.00	1.10	.95	1.10	1.00	.404	69	357
22....	1.07	1.15	.95	1.15	1.10	.406	18	365
23....	1.00	1.00	.90	.90	.95	.386	12	359
24....	.90	1.10	.85	.92	.95	.394	61	401
25....	.80	.80	.55	.65	.70	.332	38	413
28....	.40	.50	.40	.50	.47	.246	9	413
29....	.40	.47	.30	.47	.50	.263	34	411
30....	.50	.90	.50	.90	.82	.413	45	444
31....	.90	.90	.70	.70	.65	.360	22	439

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.67	.75	.65	.70	.75	.382	22	456
4....	.70	.80B	.45	.70	.75	.386	143	379
5....	.70	.90	.60	.70	.70	.360	20	381
6....	.80	.80	.40	.40	.50	.296	69	413
7....	.50	.55	.45A	.55	.55	.336	29	416
8....	.40	.65	.40	.45A	.45	.315	3	417
11....	.42@.40	.42	.40	.40	.42	.330	18	414
12....	.22	.25B	.22	.22	.20	.176	5	420
13....	.17	.17	.10	.10A	.05	.070	24	403
14....	.10	.10	.05	.07B	.07	.100	17	402
15....	.10	.10	.05	.05	.05	.075	8	397
18....	.05	.05	.05	.05	.05	.099	3	394
19....	.10	.20	.10	.20	.15	.211	233	349
20....	.25	.25	.12A	.15	.15	.176	215	544
21....	.20	.35	.20	.30	.30	.455	101	562
22....	.20	.25	.02	.02A	....	.202	103	....

DECEMBER 1985 50 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6....	2.00	2.00	2.00	2.00	2.00	.443	2	2
7....	....	....	....	2.00N	2.00	.443	....	2
10....	....	....	....	2.00N	2.00	.447	....	2
11....	1.90	2.10B	1.90	2.10B	2.10	.459	10	10
12....	....	....	2.00A	2.00A	2.00	.450	....	10
13....	....	....	....	2.00N	2.00	.431	....	10
14....	2.00	2.00	2.00	2.00	2.00	.446	....	10
17....	....	....	....	2.00N	2.00	.468	....	10
18....	1.90	2.15B	1.90	2.15B	2.15	.482	47	57
19....	1.90	1.90	1.90	1.90	1.80	.472	2	59
20....	....	....	....	1.80N	1.80	.420	1	60
21....	....	....	....	1.80N	1.80	.412	....	60
24....	....	....	....	1.80N	1.80	.381	....	62
25....	....	....	1.50A	1.70A	1.70	.379	....	62
26....	....	....	....	1.70N	1.70	.361	....	62
27....	....	....	1.17A	1.47A	1.47	.350	....	62
28....	....	....	1.10A	1.10A	1.10	.327	....	62

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 50 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.80A	.80A	.80	.275	....	62
2....	....	....	.50A	.50A	.50	.273	....	62
3....	....	....	....	.50N	.50	.277	....	62
4....	Exchange Closed; Independence Day							
5....	....	....	....	.50N	.50	.310	....	62
8....	....	....	....	.50N	.50	.273	....	62
9....	....	....	....	.50N	.50	.265	....	62
10....	....	....	....	.50N	.50	.275	....	62
11....	....	....	....	.50N	.50	.221	....	62
12....	.50	.50	.30A	.30A	.30	.212	....	62
15....	....	....	....	.30N	.25	.174	1	62
16....	....	....	.20A	.20A	.20	.183	....	62
17....	....	....	....	.20N	.20	.193	....	62
18....	.50	.50	.40	.50	.50	.188	198	258
19....	.50	.50	.45	.45	.45	.132	216	474
22....	.30	.32	.25A	.25A	.20	.108	10	421
23....	....	....	....	.20N	.20	.093	....	376
24....	....	.40B	....	.40B	.25	.088	....	364
25....	.50	.50	.50	.50	.50	.086	5	369
26....	....	....	....	.50N	.50	.047	....	369
29....	....	....	.40A	.40A	.40	.030	....	369
30....	....	....	....	.40N	.40	.036	....	364
31....	....	....	....	.40N	.40	.068	....	364

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
[illegible]	....	....	....	.40N	.40	.120	....	364
[illegible]	....	....	.35A	.35A	.35	.125	....	364
5....	....	.40B	....	.40B	.40	.166	....	364
6....	....	....	....	.40N	.40	.140	....	364
7....	.40	.40	.40	.40	.40	.096	....	364
8....	....	....	....	.40N	.35	.088	4	368
9....	.35@.30	.35	.30	.30	.30	.062	4	372
12....	....	....	....	.30N	.25	.069	....	372
13....	.25	.25	.15A	.15A	.10	.037	1	373
14....	....	....	....	.10N	.10	.057	....	373
15....	....	....	....	.10N	.15	.067	....	373
16....	....	....	....	.15N	.12	.054	....	373
19....	....	....	....	.12N	.12	.028	....	373
20....	....	....	....	.12N	.10	.022	....	373
21....	....	....	....	.10N	.10	.026	....	373
22....	....	....	....	.10N	.10	.017	....	373
23....	.15	.15	.15	.15	.15	.018	1	374
26....	....	....	....	.15N	.10	.017	....	374
27....	....	....	....	.10N	.10	.032	....	374
28....	....	....	....	.10N	.10	.022	....	374
29....	....	....	....	.10N	.10	.038	....	374
30....	....	....	....	.10N	.10	.037	....	374

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.10	.10	.10	.10	.02	.016	40	374
4....	....	....	....	.02N	.02	.022	....	374
5....	....	.05B	....	.05B	.05	.018	....	374
6....	....	....	....	.05N	.02	.014	....	374
9....	....	....	....	.02N	.02	.013	....	374
10....	....	....	....	.02N	.02	.018	....	374
11....	....	....	....	.02N	.05	.023	....	374
12....	....	....	....	.06N	.05	.031	....	374
13....	....	....	....	.05N	.07	.036	....	374
16....	....	....	....	.07N	.10	.047	....	374
17....	....	....	....	.10N	.10	.053	....	374
18....	....	.15B	....	.15B	.17	.078	....	374
19....	....	.20B	....	.20B	.22	.091	....	374
20....	....	....	....	.22N	.22	.082	....	374
23....	.25	.30	.25	.25	.22	.096	4	377
24....	....	....	....	.22N	.20	.078	1	378
25....	....	....	....	.20N	.15	.071	....	378
26....	....	....	....	.15N	.20	.094	....	378
27....	.25	.25	.25	.25	.15	.080	1	379
30....	....	....	....	.15N	.27	.110	....	379

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 50 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.35	.35	.35	.35	.25	.135	....	379
2....	....	.30B	....	.30B	.30	.149	1	380
3....	.40	.40	.35	.35	.40	.166	11	375
4....	....	....	.35A	.35A	.30	.148	....	375
7....	.35	.35	.35	.35	.35	.147	85	370
8....	.50	.50	.45A	.45A	.35	.177	2	370
9....	....	.40B	....	.35N	.27	.119	....	369
10....	....	....	....	.27N	.27	.160	....	369
11....	.40	.45B	.40	.45B	.45	.217	1	370
14....	.50	.55	.45	.45	.45	.194	77	370
15....	.35	.50	.35	.45A	.40	.192	19	370
16....	.50	.55	.50	.50	.50	.233	7	367
17....	.55	.55	.40	.40	.35	.177	21	368
18....	.35	.50B	.35	.50B	.50	.245	1	367
21....	.50	.55	.45	.55	.50	.241	27	378
22....	.45	.55	.45	.55	.50	.232	54	380
23....	.50	.50	.45	.45	.42	.212	64	394
24....	.45	.45	.40	.40	.40	.216	57	405
25....	.35	.35	.25	.30B	.30	.168	61	369
28....	.20	.20	.20	.20	.15	.106	5	374
29....	.15	.20	.12	.20	.17	.114	6	370
30....	....	.20B	....	.20B	.25	.211	10	373
31....	.25	.30	.25	.30	.25	.170	31	399

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.25	.25	.25	.25	.189	2	401
4....	.20	.25	.20	.25	.25	.180	3	401
5....	....	....	....	.25N	.25	.144	....	401
6....	.20	.20	.15	.15	.15	.095	26	398
7....	....	....	....	.15N	.15	.109	....	400
8....	....	....	....	.15N	.12	.094	....	400
11....	.10	.10	.07	.07	.07	.063	87	462
12....	....	....	....	.07N	.02	.027	....	462
13....	.02	.02	.02	.02	.02	.006	247	376
14....	.02	.02	.02	.02	.02	.008	171	375
15....	....	....	....	.02N	.02	.004	....	205
18....	.02	.02	.02	.02	.02	.002	8	205
19....	....	....	....	.02N	.02	.004	5	203
20....	....	....	....	.02N	.02	.000	....	200
21....	....	....	....	.02N	.02	.000	....	192
22....	....	....	....	.02N	....	.000	....	....
25....	.30	.30	.30	.30	.25	.045	400	400

DECEMBER 1985 52 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	....	....	....	.25N	.25	.022	....	400
29....	.20	.20	.10A	.10A	.10	.013	....	400
30....	....	....	....	.10N	.10	.016	10	410
31....	.35	.40B	.35	.40B	.40	.034	130	540

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 52 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25@.35	.35	.25	.35	.35	.073	146	686
2....	....	....	.30A	.30A	.30	.076	10	696
5....	....	....	....	.30N	.30	.104	....	696
6....	....	....	....	.30N	.30	.085	....	696
7....	....	....	....	.30N	.30	.055	....	696
8....	....	....	....	.30N	.25	.050	....	696
9....	.25	.25	.15A	.15A	.10	.033	10	696
12....	....	....	....	.10N	.10	.037	....	696
13....	....	....	....	.10N	.10	.019	....	696
14....	....	....	....	.10N	.10	.030	....	696
15....	....	....	....	.10N	.07	.036	....	696
16....	....	....	....	.07N	.07	.028	....	696
19....	....	....	....	.07N	.05	.013	....	696
20....	....	....	....	.05N	.05	.010	....	696
21....	....	....	....	.05N	.05	.012	....	696
22....	....	....	....	.05N	.05	.007	....	696
23....	....	....	....	.05N	.02	.008	....	696
26....	....	....	....	.02N	.02	.007	....	696
27....	....	....	....	.02N	.02	.015	....	696
28....	....	....	....	.02N	.02	.010	....	696
29....	....	....	....	.02N	.02	.019	....	696
30....	....	....	....	.02N	.02	.019	....	696

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.02N	.02	.007	....	696
4....	....	....	....	.02N	.02	.010	....	696
5....	....	....	....	.02N	.02	.008	....	696
6....	....	....	....	.02N	.02	.006	....	696
9....	....	....	....	.02N	.02	.005	....	696
10....	....	....	....	.02N	.02	.008	....	696
11....	....	....	....	.02N	.02	.011	....	696
12....	....	....	....	.02N	.02	.015	....	696
13....	....	....	....	.02N	.02	.018	....	696
16....	....	....	....	.02N	.02	.024	....	696
17....	....	....	....	.02N	.02	.027	....	696
18....	....	....	....	.02N	.02	.042	....	696
19....	....	.05B	....	.05B	.05	.050	....	696
20....	....	....	....	.05N	.05	.044	....	696
23....	....	....	....	.05N	.05	.052	....	696
24....	....	....	....	.05N	.02	.040	....	696
25....	....	....	....	.02N	.02	.036	....	696
26....	....	....	....	.02N	.02	.050	....	696
27....	....	....	....	.02N	.02	.041	....	696
30....	....	....	....	.02N	.02	.058	....	696

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.10B	....	.10B	.12	.073	....	696
2....	.10	.10	.10	.10	.12	.082	5	701
3....	.25@.30	.30	.25	.30	.25	.093	15	696
4....	.17	.17	.17	.17	.12	.081	10	696
7....	....	....	....	.12N	.12	.078	....	696
8....	....	.15B	....	.15B	.15	.097	....	696
9....	.15	.15	.15	.15	.15	.080	3	696
10....	....	....	....	.15N	.12	.084	....	696
11....	....	.20B	....	.20B	.20	.122	....	696
14....	....	.25B	....	.25B	.25	.103	....	696
15....	.20	.20	.20	.20	.20	.101	1	696
16....	....	....	....	.20N	.20	.127	....	696
17....	....	....	....	.20N	.20	.089	....	696
18....	.25	.25	.25	.25	.25	.133	5	696
21....	....	....	....	.25N	.20	.126	....	696
22....	.25	.25	.25	.25	.20	.112	50	696
23....	.22	.22	.17	.17	.17	.099	61	696
24....	.20	.20	.20	.20	.15	.090	28	696
25....	.15	.15	.10	.10	.07	.071	39	735
28....	....	....	....	.07N	.05	.037	....	711
29....	.05	.05	.05	.05	.05	.040	55	761
30....	....	....	....	.05N	.05	.067	....	711
31....	.10	.10	.10	.10	.05	.064	14	696

LIVE HOG OPTION ON FUTURES—CALLS
DECEMBER 1985 52 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.071	....	696
4....	.05	.05	.05	.05	.05	.061	25	721
5....	....	....	....	.05N	.05	.036	....	696
6....	.05	.05	.02	.02	.02	.019	22	696
7....	....	....	....	.02N	.02	.022	....	696
8....	....	....	....	.02N	.02	.017	....	696
11....	....	....	....	.02N	.02	.011	....	696
12....	....	....	....	.02N	.02	.002	....	696
13....	CAB	CAB	CAB	CAB	CAB	.000	564	711
14....	CAB	CAB	CAB	CAB	CAB	.000	122	696
15....	CAB	CAB	CAB	CAB	CAB	.000	....	65
18....	CAB	CAB	CAB	CAB	CAB	.000	....	65
19....	CAB	CAB	CAB	CAB	CAB	.000	....	65
20....	CAB	CAB	CAB	CAB	CAB	.000	....	65
21....	CAB	CAB	CAB	CAB	CAB	.000	....	65

FEBRUARY 1986 36 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	3.70	3.70	3.70	3.70	3.70	.640	2	2
16....	....	....	....	3.70N	4.40	.681	....	2
17....	....	....	....	4.40N	4.52	.707	....	2
18....	....	....	....	4.52N	5.20	.740	....	2
19....	....	....	....	5.20N	5.65	.770	....	2
20....	....	....	....	5.65N	5.40	.763	....	2
23....	....	....	....	5.40N	5.70	.784	....	2
24....	....	....	4.90A	4.90A	4.90	.742	....	2
25....	....	....	....	4.90N	4.80	.730	....	2
26....	5.15	5.15	5.05	5.05	5.30	.765	3	5
27....	....	....	5.20A	5.20A	5.25	.766	....	5
30....	....	....	....	5.25N	5.95	.808	....	5

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	5.95N	6.20	.825	....	3
2....	....	6.45B	....	6.45B	6.40	.831	....	3
3....	....	6.50B	....	6.50B	6.65	.840	....	3
4....	....	....	....	6.65N	6.20	.824	....	3
7....	....	....	....	6.20N	6.25	.832	....	3
8....	....	6.35B	....	6.35B	6.10	.826	....	3
9....	....	....	....	6.10N	5.35	.798	....	3
10....	....	5.50B	....	5.50B	5.90	.821	....	3
11....	....	6.00B	....	6.00B	6.65	.850	....	3
14....	....	....	....	6.65N	6.75	.856	....	3
15....	....	....	....	6.75N	6.95	.866	....	3
16....	....	7.00B	....	7.00B	7.65	.889	....	3
17....	....	....	7.60A	7.60A	7.05	.874	....	3
18....	....	....	....	7.05N	7.80	.897	....	3
21....	....	....	....	7.80N	8.10	.905	....	3
22....	....	....	8.00A	8.00A	7.85	.915	....	3
23....	....	....	....	7.85N	7.80	.913	....	1
24....	....	....	....	7.80N	8.00	.920	....	1
25....	....	....	7.80A	7.80A	7.50	.912	....	1

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 38 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	....	....	7.40A	7.40A	6.50	.885	....	1
29....	....	....	....	6.50N	6.60	.891	....	1
30....	....	6.70B	....	6.70B	7.80	.924	....	1
31....	....	....	....	7.80N	7.20	.911	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	7.20N	7.60	.922	....	1
4....	....	....	7.50A	7.50A	8.20	.937	....	1
5....	....	8.30B	....	8.30B	8.40	.960	....	1
6....	....	....	8.20A	8.20A	8.00	.954	....	1
7....	....	....	....	8.00N	8.20	.960	....	1
8....	....	8.45B	....	8.45B	8.20	.960	....	1
11....	....	....	....	8.20N	8.55	.968	....	1
12....	....	....	....	8.55N	7.60	.953	....	1
13....	....	....	7.40A	7.40A	6.40	.925	....	1
14....	....	6.70B	....	6.70B	6.60	.934	....	1
15....	....	....	....	6.60N	6.40	.929	....	1
18....	....	....	....	6.40N	6.75	.942	....	1
19....	....	7.50B	....	7.50B	7.60	.961	....	1
20....	....	....	....	7.60N	7.65	.961	....	1
21....	....	7.70B	....	7.70B	8.30	.973	....	1
22....	....	....	....	8.30N	8.20	.973	....	1
25....	....	....	....	8.20N	8.42	.978	....	1
26....	....	....	....	8.42N	9.22	.986	....	1
27....	....	....	....	9.22N	9.45	.988	....	1
28....	Exchange Closed; Thanksgiving Day							
29....	....	9.55B	....	9.55B	9.65	.990	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	9.65N	9.42	.991	....	1
3....	....	....	9.15A	9.15A	8.97	.989	....	1
4....	....	....	....	8.97N	9.55	.992	....	1
5....	....	10.00B	....	10.00B	10.30	.995	....	1
6....	....	....	9.70A	9.70A	9.55	.993	....	1
9....	....	10.40B	....	10.40B	10.35	.997	....	1
10....	....	....	9.65A	9.65A	9.60	.995	....	1
11....	....	9.65B	....	9.65B	9.52	.995	....	1
12....	....	....	9.00A	9.52N	9.30	.995	....	....
19....	....	....	....	9.55N	9.55	.000	....	....

FEBRUARY 1986 40 CALLS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	3.00	3.00	3.00	3.00	3.00	.544	1	1
21....	....	....	....	3.00N	3.00	.573	....	1
22....	....	....	....	3.00N	2.27	.518	....	1
23....	....	2.40B	....	2.40B	2.40	.530	....	1
26....	2.75	2.75	2.75	2.75	2.47	.536	....	1
27....	2.75	2.75	2.75	2.75	2.75	.604	2	3
28....	....	....	....	2.75N	2.20	.544	1	4
29....	2.75@.80	2.80	2.75	2.75	2.90	.563	5	7
30....	....	....	....	2.90N	2.95	.589	....	7

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 40 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	2.50A	2.50A	2.12	.486	....	7
4....	2.25	2.30	2.20	2.30	2.37	.526	3	9
5....	....	2.50B	....	2.37N	2.35	.510	....	9
6....	2.60	2.60	2.60	2.60	2.60	.498	....	9
9....	2.50	2.50	2.00	2.00	2.00	.453	6	12
10....	2.10	2.10	2.10	2.10	2.10	.474	2	15
11....	...	2.20B	....	2.20B	2.20	.478	....	15
12....	2.40	2.50B	2.30	2.50B	2.35	.512	7	25
13....	2.70	2.70	2.35	2.35	2.40	.530	27	52
16....	2.80	2.80	2.80	2.80	2.97	.573	1	49
17....	2.90	3.50	2.90	3.50	3.37	.601	5	51
18....	3.50	3.50	3.50	3.50	3.95	.639	4	51
19....	3.70	3.70	3.70	3.70	4.55	.673	1	50
20....	3.80	3.80	3.80	3.80	4.10	.664	1	50
23....	4.00	4.70	4.00	4.70	4.50	.688	3	51
24....	....	....	3.70A	4.10A	3.70	.638	....	50
25....	....	....	3.60A	3.60A	3.55	.624	....	50
26....	....	3.80B	....	3.70B	3.90	.664	....	50
27....	3.80	3.80	3.80	3.80	3.80	.666	1	51
30....	....	....	....	3.80N	4.60	.715	....	51

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	4.90B	....	4.70B	4.80	.736	....	51
2....	4.70	4.90B	4.70	4.70	4.90	.743	18	50
3....	5.00	5.15	5.00	5.15	5.15	754	1	49
4....	....	....	4.95A	4.95A	4.65	.734	....	49
7....	....	5.00B	....	5.00B	4.65	.741	1	50
8....	....	5.00B	....	5.00B	4.50	734	....	49
9....	...	...	....	4.50N	4.15	.696	....	49
10....	...	4.30B	....	4.30B	4.45	.726	....	49
11....	...	....	....	4.45N	5.15	763	..	49
14....	...	5.45B	....	5.15N	5.25	770	....	49
15....	5.25	5.25	5.25	5.25	5.40	784	1	50
16....	....	...	...	5.40N	6.00	.814	...	50
17....	5.60	5.60	5.70	5.75	5.45	.793	59	97
18....	....	....	....	5.45N	6.15	.825	....	97
21....	6.15	6.20B	6.00A	6.20B	6.20	.835	3	97
22....	6.20	6.20	6.20	6.20	6.15	.845	2	99
23....	....	....	....	6.15N	6.00	.840	...	99
24....	....	....	...	6.00N	6.25	.852	....	99
25....	5.80	5.90B	5.50	5.50	5.87	.838	3	102
28....	....	...	5.35A	5.35A	4.80	796	....	102
29....	....	....	....	4.80N	5.00	805	....	102
30....	....	....	....	5.00N	6.07	.855	....	102
31....	5.90	6.15	5.90	6.15	5.47	.833	2	101

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	5.70B	...	5.70B	5.85	.851	....	101
4....	....	6.20B	5.70A	6.20B	6.32	.874	....	101
5....	....	6.40B	....	6.40B	6.55	.905	....	99
6....	....	....	6.20A	6.20A	6.20	.894	....	99
7....	....	6.50B	....	6.50B	6.40	.905	....	99
8....	....	6.70B	6.35A	6.70B	6.35	.905	....	99
11....	6.25	6.25	6.25	6.25	6.70	.919	1	98
12....	....	....	....	6.70N	5.62	.889	....	98
13....	....	...	5.60A	5.60A	4.50	.836	...	98
14....	....	4.80B	...	4.80B	4.80	.851	....	98
15....	....	...	....	4.80N	4.57	.842	....	98
18....	....	....	....	4.57N	5.15	.864	...	98
19....	....	5.70B	....	5.70B	5.72	.899	....	98
20....	....	5.80B	....	5.80B	5.72	.900	....	98
21....	...	6.20B	....	6.20B	6.40	.926	....	98
22....	....	....	....	6.40N	6.30	.924	....	98
25....	6.40	6.45B	6.40	6.40	6.52	.935	1	98
26....	7.00	7.00	7.00	7.00	7.12	.955	12	86
27....	....	7.20B	....	7.20B	7.45	.961	....	86
28....	Exchange Closed; Thanksgiving Day							
29....	....	7.60B	....	7.60B	7.65	.966	....	86

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 40 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	7.65N	7.47	.966	....	86
3....	....	....	6.90A	6.90A	7.02	.959	....	86
4....	....	7.70B	....	7.70B	7.60	.971	....	86
5....	8.10	8.10	8.10	8.10	8.37	.981	1	86
6....	....	....	7.40A	7.70A	7.57	.973	....	85
9....	....	8.40B	....	8.40B	8.40	.985	....	85
10....	....	....	7.65A	7.65A	7.66	.978	....	85
11....	7.60	7.65B	7.60	7.65B	7.57	.978	1	84
12....	....	....	7.00A	7.57N	7.35	.977	....	84
13....	....	7.50B	....	7.50B	7.57	.981	....	84
16....	....	....	7.50A	7.50A	7.27	.981	....	84
17....	....	...	6.65A	6.65A	6.15	.961	....	84
18....	....	....	....	6.15N	4.95	.930	....	84
19....	....	5.60B	....	5.60B	5.72	.957	....	84
20....	....	....	....	5.72N	5.60	.956	....	84
23....	5.65	5.65	5.65	5.65	5.80	.967	....	84
24....	....	7.20B	....	7.20B	7.25	.989	1	84
25....	Exchange Closed; Christmas							
26....	7.50	7.50	7.50	7.50	7.35	.992	4	88
27....	7.10	7.10	7.10	7.10	6.95	.990	1	88
30....	....	....	6.50A	6.50A	6.35	.988	....	88
31....	....	6.40B	....	6.40B	6.67	.992	....	84

FEBRUARY 1986 42 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	3.85	3.85	3.85	3.85	3.95	.525	1	1
13....	....	....	3.00A	3.00A	2.50	.451	....	1
14....	....	....	....	2.50N	2.50	.519	....	1
15....	....	....	2.25A	2.25A	2.25	.548	....	1
16....	....	....	....	2.25N	2.25	.527	....	1
19....	1.80	1.80	1.50A	1.50A	1.50	.440	1	2
20....	1.50	1.60B	1.50	1.60B	1.75	.426	1	3
21....	2.50	2.50	2.50	2.50	2.25	.454	1	2
22....	....	....	2.20A	2.25N	2.20	.400	1	3
23....	2.20	2.20	2.20	2.20	2.10	.411	....	3
26....	....	....	....	2.10N	1.65	.416	1	4
27....	1.60	1.60	1.50	1.50	2.15	.484	5	9
28....	1.95	1.95	1.50	1.70B	1.70	.422	5	13
29....	1.50@.47	1.55B	1.37	1.55B	1.70	.454	5	18
30....	1.75	1.75	1.75	1.75	1.75	.460	1	19

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.40	1.40	1.40	1.40	1.42	.377	1	19
4....	....	....	....	1.42N	1.60	.415	....	19
5....	....	....	....	1.60N	1.60	.399	....	17
6....	....	....	....	1.60N	1.52	.387	....	17
9....	1.40	1.40	1.35	1.35	1.35	.351	2	19
10....	....	....	....	1.35N	1.50	.370	....	19
11....	....	....	....	1.50N	1.50	.373	....	19
12....	2.20	2.20	2.20	2.20	1.90	.406	3	21
13....	....	....	....	1.90N	1.90	.423	....	21
16....	1.70	2.00B	1.70	2.00B	2.07	.465	150	171
17....	2.10	2.30B	2.10	2.30B	2.32	.493	2	172
18....	....	2.50B	....	2.50B	2.75	.532	....	172
19....	3.20	3.20	2.90A	3.00	3.30	.569	78	244
20....	3.00	3.00	3.00	3.00	3.10	.559	7	249
23....	....	....	2.85A	3.10N	3.40	.584	....	249
24....	2.70@.50	2.70	2.50	2.70B	2.60	.529	3	249
25....	....	....	2.50A	2.50A	2.50	.513	1	249
26....	3.00	3.00	2.90A	3.00	3.00	.556	1	249
27....	2.82	2.82	2.80A	2.80A	2.90	.557	2	249
30....	2.95	3.30	2.95	3.30	3.60	.610	6	244

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 42 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.00	4.00	3.75	3.75	3.75	.634	26	224
2....	3.70	3.80	3.55A	3.80	3.90	.642	2	225
3....	3.90	3.90	3.80A	3.80A	3.80	.653	1	225
4....	3.50	3.50	3.50	3.50	3.50	.630	2	225
7....	....	3.70B	....	3.70B	3.56	.637	....	224
8....	....	3.90B	....	3.90B	3.40	.628	....	223
9....	....	....	3.00A	3.00A	2.95	.586	....	224
10....	....	3.15B	....	3.15B	3.30	.618	....	224
11....	3.80	3.80	3.80	3.80	3.80	.661	20	244
14....	3.80	4.20B	3.60	3.60	3.80	.667	1	244
15....	3.90	4.20B	3.90	4.20B	4.00	.683	10	234
16....	4.35	4.40	4.35	4.40	4.40	.720	3	233
17....	4.20	4.20	4.15A	4.15A	4.00	.693	3	229
18....	4.00	4.20B	4.00	4.20B	4.65	.732	12	220
21....	4.50	4.70	4.50	4.70	4.75	.744	1	220
22....	4.80	4.80	4.80	4.80	4.70	.749	1	219
23....	4.50	4.50	4.40	4.40	4.40	.712	2	218
24....	....	....	....	4.40N	4.60	.757	....	217
25....	....	....	4.55A	4.55A	4.40	.738	....	217
28....	4.10	4.10	3.95A	3.95A	3.35	.681	1	216
29....	....	3.50B	....	3.50B	3.65	.692	....	216
30....	4.00	4.20	4.00	4.20	4.50	.758	2	215
31....	4.15	4.15	4.15	4.15	3.95	.728	1	216

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.00	4.00	4.00	4.00	4.35	.751	1	216
4....	....	4.55B	4.20A	4.55B	4.60	.781	....	216
5....	....	....	....	4.80N	4.80	.814	...	216
6....	4.70	4.70	4.50A	4.70	4.50	.797	1	216
7....	....	4.80B	....	4.80B	4.80	.813	....	216
8....	....	4.90B	4.70A	4.90B	4.65	.812	....	214
11....	....	....	....	4.65N	5.00	.833	..	214
12....	....	....	....	5.00N	4.10	.784	....	214
13....	3.60	3.60	3.60	3.60	3.10	.705	1	214
14....	3.30	3.30	3.30	3.30	3.35	.725	1	214
15....	....	3.60B	....	3.60B	3.12	.711	....	213
18....	....	....	....	3.12N	3.35	.740	....	213
19....	3.95	4.00B	3.90	4.00B	3.92	.794	20	223
20....	3.95	4.00B	3.95	3.95	3.97	.794	1	213
21....	....	4.20B	....	4.20B	4.60	.837	....	213
22....	4.50@.45	4.50	4.45	4.45	4.52	.833	20	213
25....	....	4.60B	....	4.60B	4.67	.850	....	213
26....	....	5.15B	....	5.15B	5.45	.888	....	213
27....	5.40	5.40	5.40	5.40	5.62	.898	14	213
28....	Exchange Closed; Thanksgiving Day							
29....	5.85	5.85	5.85	5.85	5.80	.909	6	213

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	5.50	5.50	5.40A	5.50	5.57	.907	15	213
3....	....	....	5.00A	5.00A	5.15	.891	....	213
4....	5.40	5.70B	5.40	5.70B	5.72	.915	19	238
5....	....	6.15B	....	6.15B	6.42	.940	....	238
6....	....	....	5.35A	6.00A	5.65	.919	....	238
9....	6.50	6.50	6.50	6.50	6.47	.949	1	239
10....	...	....	5.65A	5.65A	5.77	.929	....	238
11....	...	....	5.75A	5.75A	5.70	.928	....	238
12....	5.10	5.30B	5.00A	5.30B	5.47	.923	1	237
13....	....	5.60B	....	5.60B	5.65	.933	....	237
16....	5.25	5.25	5.25	5.25	5.36	.930	1	237
17....	4.65	4.65	4.65	4.65	4.12	.878	1	237
18....	....	....	....	4.12N	3.10	.806	...	237
19....	....	3.75B	....	3.75B	3.97	.864	...	237
20....	....	....	3.90A	3.90A	4.00	.859	....	237
23....	....	....	....	4.00N	4.05	.881	....	237
24....	....	5.20B	....	5.20B	5.30	.950	....	237
25....	Exchange Closed; Christmas							
6....	....	5.40B	....	5.40B	5.40	.958	....	237
27....	....	....	5.35A	5.35A	5.00	.949	....	237
30....	....	4.32	4.32	4.32	4.40	.936	1	238
31....	....	4.50B	....	4.50B	4.62	.951	....	238

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 44 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6....	3.00	3.00	3.00	3.00	3.00	.527	1	1
7....	2.35	2.35	2.35	2.35	2.35	.469	1	2
8....	2.35	2.35	2.35	2.35	2.35	.444	2	4
9....	....	....	....	2.35N	2.35	.396	....	4
12....	2.35	2.35	2.00	2.00	2.00	.415	3	7
13....	....	....	....	2.00N	1.75	.344	....	7
14....	1.75	1.75	1.75	1.75	1.75	.408	3	10
15....	1.75	1.75	1.75	1.75	1.75	.437	2	12
16....	....	....	....	1.75N	1.75	.416	....	12
19....	....	....	....	1.75N	1.25	.332	....	12
20....	1.25	1.25	1.25	1.25	1.20	.319	2	14
21....	1.75	1.75	1.75	1.75	1.57	.344	1	15
22....	....	1.60B	...	1.60B	1.60	.295	1	16
23....	1.60	1.60	1.60	1.60	1.60	.305	6	19
26....	....	....	1.40A	1.60N	1.40	.308	2	21
27....	1.50	1.50	1.50	1.50	1.50	.370	2	23
28....	....	....	....	1.50N	1.05	.313	....	23
29....	....	....	....	1.05N	1.07	.353	....	23
30....	....	....	....	1.07N	1.10	.359	....	23

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.00	1.00	1.00	1.00	.92	.281	1	23
4....	....	....	....	.92N	1.02	.315	....	20
5....	....	....	....	1.02N	1.05	.300	....	20
6....	....	...	....	1.05N	1.00	.289	....	20
9....	.80	.80	.80	.80	.80	.262	5	25
10....	....	.85B	....	.85B	1.00	.279	2	27
11....	....	....	....	1.00N	1.00	.281	....	27
12....	1.60	1.60	1.60	1.60	1.20	.311	2	28
13....	1.20	1.30B	1.20	1.20	1.20	.326	3	27
16....	....	....	....	1.20N	1.42	.364	....	27
17....	1.60	1.90	1.50	1.75	1.60	.391	19	36
18....	1.60	1.95	1.60	1.95	1.95	.428	21	51
19....	2.00	2.05	2.00	2.05	2.25	.465	47	96
20....	2.20	2.20	2.20	2.20	2.20	.454	1	97
23....	2.10	2.50	1.85	2.50	2.50	.478	150	227
24....	....	....	2.00A	2.00A	2.00	.422	....	227
25....	....	....	1.80A	1.80A	1.72	.407	1	228
26....	2.00	2.00	2.00	2.00	2.00	.448	5	232
27....	2.00	2.00	1.80	2.00	2.00	.449	20	243
30....	2.00	2.20B	2.00	2.20B	2.40	.502	9	251

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.65	2.70B	2.50	2.60	2.60	.526	19	269
2....	2.60	2.70B	2.60	2.70B	2.77	.534	4	259
3....	2.90	2.90	2.70	2.90	2.80	.546	6	260
4....	2.90	2.90	2.60	2.60	2.60	.520	3	262
7....	....	2.70B	....	2.70B	2.60	.527	....	262
8....	2.95	2.95	2.55A	2.55A	2.45	.517	13	268
9....	2.35	2.35	2.10A	2.10A	2.15	.473	13	269
10....	2.15	2.15	2.15	2.15	2.20	.505	2	269
11....	2.45	2.85	2.45	2.85	2.85	.550	12	269
14....	2.90	3.00B	2.80	2.80	2.72	.555	6	270
15....	2.80	3.00B	2.80	3.00B	2.95	.572	4	272
16....	3.10	3.25B	3.10	3.15	3.35	.613	4	274
17....	3.25	3.25	3.10A	3.10A	3.10	.582	2	274
18....	2.70	3.10B	2.70	3.10B	3.40	.626	1	273
21....	....	....	3.25A	3.40N	3.45	.637	....	273
22....	3.20	3.45	3.20	3.45	3.45	.635	2	273
23....	3.05	3.05	3.05	3.05	3.05	.626	3	270
24....	3.35	3.35	3.35	3.35	3.35	.643	2	270
25....	....	....	3.15A	3.15A	3.15	.620	....	270
28....	....	....	2.80A	3.00A	2.40	.553	....	270
29....	2.60	2.60	2.15A	2.60	2.55	.564	1	268
30....	2.95	2.95	2.95	2.95	3.10	.640	1	268
31....	2.85	2.85	2.75	2.80	2.75	.603	3	271

LIVE HOG OPTION ON FUTURES—CALLS

FEBRUARY 1986 44 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.75	2.80B	2.75	2.80B	3.00	.630	1	270
4....	2.80	3.30B	2.80	3.30B	3.40	.664	1	270
5....	3.40	3.40	3.40	3.40	3.52	.690	10	280
6....	....	....	3.05A	3.05A	3.10	.666	....	270
7....	....	3.30B	3.05A	3.30B	3.35	.687	....	270
8....	....	3.40B	3.30A	3.40B	3.20	.685	....	269
11....	....	....	....	3.20N	3.50	.711	....	269
12....	2.90	2.90	2.90	2.90	2.82	.644	4	270
13....	2.10	2.10	2.10	2.10	1.92	.548	1	271
14....	1.87	2.05	1.87	2.05	2.15	.570	3	273
15....	1.90	2.30B	1.90	2.05	2.05	.552	34	272
18....	2.00	2.05	2.00	2.05	2.15	.583	3	273
19....	2.60	2.65B	2.60	2.60	2.75	.649	25	262
20....	....	....	2.60A	2.60A	2.62	.648	1	262
21....	3.05	3.05	3.05	3.05	3.15	.705	30	252
22....	3.15	3.15	3.05A	3.15	3.15	.699	6	256
25....	....	....	....	3.15N	3.15	.719	....	251
26....	3.50	3.60B	3.50	3.60B	3.82	.774	1	245
27....	4.15	4.15	4.15	4.15	4.15	.790	51	294
28....	Exchange Closed; Thanksgiving Day							
29....	3.80	4.30B	3.80	4.30B	4.30	.805	1	294

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	4.55@.45	4.55	3.80A	3.95A	3.85	.797	4	293
3....	3.50	3.50	3.20A	3.50	3.55	.770	4	292
4....	4.00	4.00	4.30	4.00	3.95	.809	3	281
5....	4.50	4.65	4.50	4.65	4.65	.855	3	281
6....	....	....	3.60A	3.60A	3.97	.814	....	280
9....	3.70	4.60	3.70	4.60	4.65	.867	9	277
10....	....	....	3.90A	3.90A	4.00	.826	....	277
11....	4.05	4.05	3.90A	3.90A	3.92	.824	8	269
12....	3.40	3.45B	3.20	3.45B	3.75	.812	4	270
13....	....	3.80B	3.70A	3.80B	3.87	.830	1	270
16....	3.85	3.85	3.85	3.85	3.80	.819	5	271
17....	3.35	3.35	3.20A	3.20A	2.60	.722	1	271
18....	2.50	2.50	2.10A	2.10A	1.85	.610	4	271
19....	2.20	2.25B	2.20	2.20	2.40	.694	1	271
20....	2.40	2.45	2.20	2.30	2.52	.683	8	270
23....	2.10	2.10	2.10	2.10	2.52	.711	4	271
24....	3.60	3.70	3.60	3.70	3.52	.843	2	269
25....	Exchange Closed; Christmas							
26....	....	3.75B	....	3.75B	3.57	.857	....	269
27....	3.30	3.30	3.30	3.30	3.22	.832	2	269
30....	....	2.60	2.55	2.55	2.80	.791	2	269
31....	2.75	2.75	2.75	2.75	2.97	.825	1	269

FEBRUARY 1986 46 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	1.60	1.60	1.50A	1.50A	.60	.222	1	1
29....	....	....	....	.60N	.67	.265	....	1
30....	....	....	....	.67N	.70	.270	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.70N	.60	.202	....	1
4....	....	....	....	.60N	.65	.231	....	1
5....	....	....	....	.65N	.67	.218	....	1
6....	....	....	....	.67N	.62	.208	....	1
9....	....	....	....	.62N	.62	.190	....	1
10....	....	....	....	.62N	.65	.203	....	1
11....	....	....	....	.65N	.65	.205	....	1
12....	....	....	....	.65N	.65	.230	....	1
13....	....	.70B	....	.70B	.70	.243	....	1
16....	....	....	....	.70N	.90	.276	....	1
17....	....	....	....	.90N	1.07	.299	....	1
18....	1.00	1.00	1.00	1.00	1.32	.333	1	1
19....	1.40	1.40	1.40	1.40	1.40	.367	3	4
20....	1.40	1.50	1.40	1.40	1.40	.356	4	8
23....	1.50	1.50	1.40	1.40	1.50	.378	287	294
24....	1.25	1.25	1.20	1.20	1.20	.325	4	298
25....	....	....	....	1.20N	1.17	.311	....	298
26....	....	1.40B	....	1.30B	1.30	.349	....	298
27....	....	....	....	1.30N	1.30	.349	....	298
30....	1.30	1.60	1.30	1.60	1.70	.398	40	336

LIVE HOG OPTION ON FUTURES—CALLS

FEBRUARY 1986 46 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.00	2.00	2.00	2.00	2.00	.422	1	336
2....	....	....	....	2.00N	2.00	.429	....	336
3....	1.80	1.90B	1.80	1.80	1.80	.440	1	337
4....	....	....	....	1.80N	1.80	.414	....	337
7....	....	....	....	1.80N	1.80	.419	....	337
8....	....	....	....	1.80N	1.80	.409	....	337
9....	....	....	1.45A	1.45A	1.45	.386	....	337
10....	1.45	1.45	1.45	1.45	1.50	.396	2	338
11....	1.60	1.80B	1.60	1.80B	1.80	.440	21	359
14....	1.97	2.05B	1.90	1.90	1.90	.444	9	365
15....	1.80	2.00	1.80	2.00	2.00	.460	14	368
16....	....	2.20B	....	2.20B	2.40	.502	....	368
17....	1.85	2.20B	1.85	1.85	1.85	.489	3	371
18....	1.75	2.00	1.75	2.00	2.50	.514	19	378
21....	2.35	2.35	2.30A	2.35	2.40	.524	28	378
22....	....	....	....	2.40N	2.40	.513	....	378
23....	2.10	2.10	2.10	2.10	2.20	.503	1	377
24....	....	....	....	2.20N	2.40	.520	....	377
25....	2.05	2.10	2.05	2.10	2.10	.496	3	377
28....	1.90	1.90	1.80	1.80	1.60	.425	2	379
29....	1.60	1.70	1.45	1.70	1.70	.435	15	377
30....	1.80	1.70	1.60	1.70	2.27	.512	17	380
31....	2.10	2.10	2.00	2.00	1.80	.473	6	377

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.80N	2.00	.500	....	377
4....	....	2.15B	....	2.15B	2.25	.534	....	377
5....	2.30	2.30	2.25A	2.25A	2.30	.547	2	378
6....	....	....	2.00A	2.30N	2.05	.519	....	373
7....	2.20	2.20	2.00	2.20	2.25	.541	7	379
8....	2.00	2.30	2.00	2.30	2.20	.537	1	375
11....	....	....	....	2.20N	2.40	.564	2	377
12....	1.90	1.90	1.90	1.90	1.90	.489	1	375
13....	1.80	1.80	1.30A	1.30A	1.30	.390	4	375
14....	1.25	1.25	1.25	1.25	1.30	.410	1	375
15....	1.30	1.50	1.20A	1.20A	1.20	.392	16	386
18....	1.17	1.20B	1.05	1.20B	1.40	.419	5	390
19....	1.55	1.55	1.50	1.55B	1.55	.486	3	393
20....	1.50	1.50	1.30	1.45	1.55	.483	10	402
21....	1.60	1.80	1.55	1.80	1.80	.545	52	451
22....	1.70	1.75B	1.70	1.75B	2.00	.537	1	436
25....	1.70	1.95	1.70	1.90	1.90	.556	16	446
26....	2.15	2.40	2.15	2.35B	2.50	.622	5	450
27....	2.50	2.75	2.50	2.60A	2.55	.641	20	436
28....	Exchange Closed; Thanksgiving Day							
29....	2.60	2.80	2.60	2.80	2.65	.658	8	435

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.77	2.80	2.50	2.50	2.50	.643	21	423
3....	2.25	2.25	1.92	2.00B	2.15	.606	12	416
4....	2.40	2.65	2.20	2.60A	2.55	.655	29	397
5....	3.00	3.00	2.75A	3.00	3.05	.718	1	397
6....	2.40	2.40	2.15A	2.35B	2.55	.658	4	399
9....	....	3.15B	....	3.15B	3.07	.729	....	399
10....	2.00	2.35B	2.00	2.35B	2.55	.667	3	401
11....	2.50	2.50	2.30	2.50	2.37	.662	9	401
12....	....	....	1.90A	2.25A	2.35	.643	....	401
13....	2.20	2.40	2.20	2.40	2.42	.667	2	402
16....	2.40	2.40	2.10A	2.40	2.22	.643	1	401
17....	1.85	1.90B	1.85	1.85	1.65	.516	3	403
18....	1.65	1.65	.90	1.10	1.10	.390	30	426
19....	1.30	1.40	1.25	1.30	1.30	.476	59	397
20....	1.25	1.35	1.15	1.35	1.35	.482	28	389
23....	1.20	1.50	1.15	1.40@.50	1.40	.482	234	311
24....	2.60@.90	2.90	1.90	2.50	2.15	.654	41	327
25....	Exchange Closed; Christmas							
26....	2.20	2.25	2.00	2.10B	2.10	.669	27	325
27....	2.00	2.00	1.90	1.90	1.80	.626	23	337
30....	1.70	1.70	1.25	1.45A	1.30	.552	27	356
31....	....	1.40B	....	1.40B	1.52	.595	....	356

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 48 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	85	.85	85	.85	.85	.310	9	9
2....	....	....	....	.85N	.85	.319	....	9
5....	....	....	....	.85N	.85	.358	....	9
6....	....	.90B	...	.90B	.90	.330	....	9
7....	....	....	....	.90N	.90	.278	...	9
8....	....	....	....	.90N	1.20	.257	....	9
9....	....	....	....	1.20N	1.00	.220	....	9
12....	....	....	....	1.00N	1.25	.232	....	9
13....	....	....	....	1.25N	1.15	179	....	9
14....	....	....	1.00A	1.00A	1.00	.226	...	9
15....	....	....	....	1.00N	1.07	.248	...	9
16....	....	....	...	1.07N	.80	.230	....	9
19....	....	....	...	.80N	.50	.168	....	9
20....	....	....	....	.50N	.50	.158	....	9
21....	...	....	....	.50N	72	.175	....	9
22....	....	....	...	.72N	.50	.141	....	9
23....	....	....	....	.50N	.35	.147	...	9
26....	....	.60B	....	.60B	.60	148	....	9
27....	....	....	....	.60N	.57	.191	....	9
28....	....	....	...	.57N	.50	.151	....	9
29....	....	.60B	..	.60B	60	193	....	9
30....	...	....	...	.60N	62	.197	....	9

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed, Labor Day							
3....	....	....	....	62N	.50	.141	...	9
4....	....	.55B	....	.55B	.55	164	...	9
5....	.60	.60	60	60	50	153	2	11
6....	...	....	...	.50N	50	.145	....	11
9....	.50	.50	50	.50	.45	133	1	12
10....	....	...	....	.45N	.42	144	....	12
11....	....	....	...	.42N	.42	145	....	12
12....	...	...	....	42N	42	165	...	12
13....	....	.50B	....	.50B	50	.176	...	12
16....	....	....	...	50N	.60	.202	..	12
17....	...	....	...	.60N	.70	.222	....	12
18....	...	....	...	70N	.87	.251	....	12
19....	....	90B	....	.87N	.90	.281	..	12
20....	.90	1.00B	.90	.90	90	.271	1	13
23....	90	.90	90	.90	1.00	.289	2	14
24....	....	....	....	1.00N	.90	.242	....	14
25....	.75	.75	75	.75	.77	.230	2	15
26....	....	80B	....	.80B	.80	.262	...	15
27....	....	....	....	.80N	.80	.262	....	15
30....	....	1.00B	...	1.00B	1.10	.305	....	15

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.10	1.10	1.10	1.10	1.10	.326	1	16
2....	1.20	1.20	1.20	1.20	1.20	.332	1	17
3....	1.30	1.30	1.30	1.30	1.30	.343	8	25
4....	1.10	1.10	1.10	1.10	1.10	.318	1	26
7....	1.15	1.15	1.15	1.15	1.15	.321	2	28
8....	....	1.20B	...	1.20B	1.20	.312	....	28
9....	1.15	1.15	1.15	1.15	1.10	.273	1	28
10....	.95	.95	.95	.95	1.00	.299	2	30
11....	1.05	1.25	1.05	1.25	1.25	.339	6	36
14....	....	1.40B	....	1.40B	1.40	.341	....	36
15....	....	...	....	1.40N	1.40	.356	....	36
16....	1.50	1.50	1.45	1.45	1.55	.395	3	39
17....	1.60	1.60	1.40A	1.60	1.50	.363	1	39
18....	....	....	1.40A	1.40A	1.60	.405	....	39
21....	1.60	1.60	1.60	1.60	1.60	.414	2	39
22....	1.70	1.70	1.60	1.60	1.60	.394	2	40
23....	....	....	...	1.60N	1.60	.365	...	40
24....	....	....	...	1.60N	1.60	.400	....	40
25....	....	....	1.50A	1.50A	1.50	.375	....	40
28....	1.25	1.25	1.15A	1.15A	1.15	.309	10	48
29....	....	1.05	1.00A	1.05	1.05	.318	....	46
30....	....	....	....	1.05N	1.20	.389	3	49
31....	.95	1.00B	.95	1.00B	1.00	.351	1	47

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 48 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.10B	....	1.10B	1.10	.376	....	47
4....	....	1.20B	....	1.20B	1.30	.406	....	47
5....	1.20	1.40	1.20	1.40	1.40	.403	2	48
6....	1.15	1.40	1.15	1.40	1.40	.375	2	49
7....	1.30	1.30	1.30	1.30	1.30	.396	3	52
8....	1.45	1.45	1.45	1.45	1.40	.391	....	51
11....	....	....	1.35A	1.35A	1.35	.414	1	52
12....	1.35	1.35	1.00	1.00	1.00	.341	1	54
13....	1.00	1.00	.70	.70	.70	.254	8	56
14....	.80	.80	.80	.80	.80	.270	2	56
15....	.70	.85	.65A	.65A	.65	.253	4	56
18....	....	....	....	.65N	.70	.273	....	56
19....	....	....	....	.70N	.80	.331	....	56
20....	.80	.80	.80	.80	.87	.328	3	59
21....	.90	1.10	.90	1.10	1.10	.385	32	79
22....	1.00	1.00	1.00	1.00	1.00	.375	11	89
25....	1.00	1.10	1.00	1.02	1.02	.390	10	96
26....	1.10	1.35	1.10	1.35	1.35	.455	16	101
27....	1.45	1.50	1.35	1.50	1.50	.473	8	104
28....	Exchange Closed, Thanksgiving Day							
29....	1.50	1.60B	1.50	1.60B	1.60	.489	4	105

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.60	1.60	1.30	1.30	1.40	.468	31	126
3....	1.25	1.25	1.00	1.20	1.20	.427	20	145
4....	1.60	1.60	1.30	1.50A	1.50	.478	9	148
5....	1.50	1.75	1.50	1.75	1.87	.547	99	187
6....	1.50	1.50	1.05	1.45	1.45	.477	5	168
9....	1.86	1.85B	1.80	1.85B	1.82	.552	2	170
10....	1.70@.67	1.80	1.15	1.40	1.40	.479	80	217
11....	1.35	1.35	1.20	1.35	1.35	.471	19	234
12....	1.00	1.20	1.00	1.20	1.30	.448	13	234
13....	1.35	1.35	1.35	1.35	1.35	.472	1	235
16....	1.35	1.35	1.00	1.05B	1.15	.439	3	236
17....	1.00	1.10	85	1.00A	.95	.313	15	237
18....	.95	.95	60	.60	.50	.208	31	242
19....	.70	.75	60	.65@.60	.60	.274	104	218
20....	.60	60	.60	.70A	.70	.259	23	234
23....	.80	.90	50	.85	.70	.267	292	448
24....	1.20	1.30	1.15	1.30	1.25	.425	39	487
25....	Exchange Closed, Christmas							
26....	1.20	1.30	1.00	1.00	1.00	.434	26	471
27....	.90	.90	80	.90@.80	.85	.384	27	476
30....	.55	65	.50	.57	.57	.302	20	495
31....	.60	65	.55	.65	.65	.336	7	497

FEBRUARY 1986 50 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	1.05	1.05	1.05	1.05	1.05	.259	1	1
22....	....	...	1.00A	1.00A	1.00	.212	....	1
23....	....	...	....	1.00N	1.00	.214	....	1
24....	.80	75	.60	.75	75	.200	5	6
25....	....	...	....	.75N	.75	.183	...	6
26....	...	..	...	.75N	.75	127	....	6
29....	....	....	....	.75N	.75	.095	....	6
30....	....	...	...	75N	.75	.112	....	6
31....	1.00	1.00	1.00	1.00	1.00	.164	2	6

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 50 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.00	1.00	1.00	1.00	.233	1	9
2....	....	....	....	1.00N	1.00	.240	....	9
5....	....	....	....	1.00N	1.00	.274	....	9
6....	....	....	....	1.00N	1.00	.248	....	9
7....	....	....	....	1.00N	1.00	.204	....	9
8....	....	....	95A	95A	.80	.186	....	9
9....	....	....	....	.80N	.70	.156	....	9
12....	....	....	....	.70N	.85	.164	....	9
13....	....	....	....	.85N	.80	.122	....	9
14....	....	....	....	.80N	.82	.159	....	9
15....	....	....	....	.82N	.72	.177	....	9
16....	....	....	....	.72N	.52	.163	....	9
19....	....	....	....	.52N	.20	.113	....	9
20....	....	....	....	.20N	.30	.105	....	9
21....	....	....	....	.30N	.50	.118	....	9
22....	....	....	....	.50N	.20	.092	....	9
23....	....	....	....	.20N	.20	.097	....	9
26....	....	....	....	.20N	.22	.097	....	9
27....	....	....	....	.22N	.35	.129	....	9
28....	....	....	....	.35N	.22	.099	....	9
29....	....	....	....	.22N	.22	.137	....	9
30....	....	....	....	.22N	.25	.140	....	9

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.25N	.22	.095	....	9
4....	....	....	....	.22N	.22	.112	....	9
5....	....	....	....	.22N	.25	.104	....	9
6....	....	....	....	.25N	.22	.098	....	9
9....	....	....	....	.22N	.20	.091	....	9
10....	....	....	....	.20N	.25	.099	....	9
11....	....	....	....	.25N	.25	.100	....	9
12....	....	30B	....	30B	.30	.115	....	9
13....	....	....	....	.30N	.30	.123	....	9
16....	....	....	....	.30N	.37	.144	....	9
17....	....	....	....	.37N	.45	.160	....	9
18....	....	....	....	.45N	.57	.184	....	9
19....	....	....	....	.57N	.72	.208	....	9
20....	....	....	....	.72N	.72	.200	....	9
23....	.90	.90	.90	.90	.70	.215	....	9
24....	....	....	....	.70N	.60	.175	....	9
25....	....	....	....	.60N	.47	.164	....	9
26....	....	.50B	....	.50B	.50	.191	....	9
27....	....	....	....	.50N	.50	.191	....	9
30....	....	....	....	.50N	.60	.226	....	9

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	.80	.70	.80	.80	.244	25	34
2....	.90	.90	.90	.90	.90	.249	19	53
3....	....	....	....	.90N	.90	.256	....	53
4....	....	....	....	.90N	.90	.236	....	53
7....	....	....	....	.90N	.90	.238	....	53
8....	1.10	1.10	1.00A	1.00A	.90	.229	5	53
9....	.70	.70	.70	.70	.70	.196	1	53
10....	....	....	....	.70N	.70	.218	....	48
11....	....	.75B	....	.75B	.80	.251	....	48
14....	....	.90B	....	.90B	.90	.252	....	48
15....	....	....	....	.90N	.90	.265	....	48
16....	.90	.95B	.90	.95B	1.00	.296	5	53
17....	....	....	....	1.00N	1.00	.270	....	53
18....	....	....	....	1.00N	1.00	.306	....	53
21....	1.00	1.00	1.00	1.00	1.00	.314	2	55
22....	....	....	....	1.00N	1.00	.289	1	56
23....	....	....	....	1.00N	1.00	.280	....	56
24....	....	....	....	1.00N	1.00	.293	....	56
25....	....	....	.85A	.85A	.85	.271	....	56
28....	.70	.70	.65	.65	.65	.213	21	57
29....	.60	.60	.50	.50	.50	.220	13	55
30....	....	.75B	....	.75B	.75	.280	....	56
31....	....	....	....	.75N	.75	.247	....	56

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 50 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.70A	.75N	.75	.268	....	55
4....	.90	.90	.80A	.80A	.80	.292	3	58
5....	.90	.90	.65	.90	.90	.276	44	56
6....	.60	.60	.60	.60	.60	.252	1	59
7....	.70	.75B	.70	.75B	.75	.268	4	63
8....	.80@.75	.80	.70	.70	.70	.264	5	66
11....	.75	.80	.75	.80	.80	.281	6	70
12....	.70	.80	.45A	.65A	.65	.219	8	73
13....	....	....	.40A	.40A	.40	.151	....	73
14....	....	....	....	.40N	.40	.163	....	73
15....	.45	.45	.40A	.40A	.40	.150	2	75
18....	....	....	....	.40N	.40	.163	....	75
19....	.40	.50	.40	.50	.50	.206	65	95
20....	....	....	....	.50N	.45	.203	....	95
21....	.50	.55B	.50	.55B	.55	.247	1	96
22....	....	....	....	.55N	.55	.239	....	96
25....	.50	.70B	.50	.70B	.50	.247	5	101
26....	.65	.65	.65	.65	.65	.302	4	108
27....	.90	.90	.87A	.87A	.85	.317	2	108
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.85N	.85	.329	....	108

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.75	.75	.75	.75	.75	.305	1	108
3....	....	....	.65A	.65A	.65	.269	....	106
4....	.75	.75	.65	.65	.65	.311	104	204
5....	.90	.90	.80	.90B	.95	.373	301	420
6....	.80	.85	.55	.65	.65	.307	64	372
9....	.90	1.10	.85	1.10	1.10	.371	111	425
10....	.80	.92	.60	.65B	.65	.302	29	433
11....	.60	.60	.60	.60	.60	.294	23	432
12....	.60@.50	.60	.50	.60	.60	.272	11	442
13....	.60	.60	.50	.55B	.60	.291	6	443
16....	.60	.60	.50	.50	.50	.257	8	447
17....	.50	.50	.50	.50	.40	.160	4	449
18....	.40	.40	.30	.30	.30	.092	5	452
19....	.30	.30	.30	.30	.30	.131	6	457
20....	.30	.30	.30	.30	.30	.120	2	459
23....	.35	.37	.25	.37	.35	.120	64	498
24....	.55	.70	.55	.60	.60	.227	15	510
25....	Exchange Closed; Christmas							
26....	.60	.60	.45	.45	.45	.228	4	509
27....	....	....	....	.45N	.40	.198	6	509
30....	.25	.25	.20	.20	.20	.126	4	507
31....	....	....	....	.20N	.20	.145	....	507

FEBRUARY 1986 52 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.50	.50	.50	.50	.50	.177	10	10
2....	....	....	....	.50N	.50	.181	....	10
3....	....	....	....	.50N	.50	.188	....	10
4....	....	....	....	.50N	.50	.170	....	10
7....	....	....	....	.50N	.50	.170	....	10
8....	....	....	....	.50N	.50	.163	....	10
9....	....	....	....	.50N	.40	.136	....	10
10....	....	....	....	.40N	.35	.153	....	10
11....	....	.40B	....	.40B	.40	.180	....	10
14....	....	.45B	....	.45B	.45	.180	....	10
15....	....	....	....	.45N	.45	.190	....	10
16....	.45	.50B	.45	.50B	.50	.219	1	11
17....	....	....	....	.50N	.50	.194	....	11
18....	.57	.57	.57	.57	.57	.225	1	12
21....	.60	.60	.60	.60	.60	.230	5	17
22....	.75	.75	.70	.70	.70	.203	23	39
23....	....	....	.65A	.65A	.65	.195	....	39
24....	....	....	....	.65N	.65	.205	....	39
25....	....	....	....	.65N	.60	.186	....	39
28....	....	....	.50A	.50A	.40	.139	....	39
29....	....	....	....	.40N	.35	.144	....	39
30....	.40	.40	.40	.40	.40	.192	8	39
31....	....	....	....	.40N	.40	.165	....	39

LIVE HOG OPTION ON FUTURES—CALLS
FEBRUARY 1986 52 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.40	.40	.40	.40	.40	.181	6	45
4....	.40	.40	.40	.40	.40	.199	5	45
5....	.50	.50	.50	.50	.50	.176	6	46
6....	....	....	....	.50N	.40	.157	....	45
7....	....	....	....	.40N	.40	.169	....	45
8....	....	....	....	.40N	.40	.165	....	45
11....	....	....	....	.40N	.40	.176	....	45
12....	....	....	....	.40N	.40	.130	....	45
13....	....	....	.30A	.30A	.30	.083	....	45
14....	....	....	.25A	.25A	.25	.090	....	42
15....	....	....	....	.25N	.20	.081	....	42
18....	....	....	....	.20N	.20	.088	....	42
19....	....	....	....	.20N	.20	.117	....	42
20....	....	....	....	.20N	.20	.114	....	42
21....	....	....	....	.20N	.20	.145	....	42
22....	....	....	....	.20N	.20	.138	....	42
25....	....	....	....	.20N	.20	.142	....	42
26....	....	....	....	.20N	.20	.181	....	42
27....	....	.25B	....	.25B	.25	.182	....	42
28....	Exchange Closed; Thanksgiving Day							
29....	....	.32B	....	.32B	.32	.199	....	42

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.32N	.32	.179	....	42
3....	....	....	....	.32N	.32	.151	....	42
4....	.22	.40	.22	.40	.40	.181	1	42
5....	.40	.40	.40	.40	.40	.227	3	43
6....	....	....	.30A	.30A	.30	.175	....	43
9....	.50	.40B	....	.40B	.40	.220	....	43
10....	....	....	....	.40N	.40	.167	....	43
11....	....	....	....	.40N	.40	.160	....	43
12....	....	....	.25A	.25A	.25	.144	....	43
13....	.25	.25	.25	.25	.25	.155	1	44
16....	.25	.25	.20A	.25	.25	.128	2	46
17....	....	....	....	.25N	.22	.069	....	46
18....	....	....	.20A	.20A	.20	.034	....	46
19....	....	....	....	.20N	.20	.052	....	46
20....	.20	.20	.20	.20	.20	.046	10	52
23....	.10	.10	.10	.10	.10	.044	6	52
24....	.20	.20	.20	.20	.20	.099	1	52
26....	....	....	.15A	.15A	.15	.096	....	52
27....	....	....	....	.15N	.15	.073	....	52
30....	.10	.10	.10	.10	.10	.040	2	52
31....	....	....	....	.10N	.10	.047	....	52

APRIL 1986 40 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	1.50	1.50	1.50	1.50	1.50	.416	2	2
16....	....	....	....	1.50N	1.75	.443	....	2
17....	1.90	1.90	1.90	1.90	1.90	.477	1	3
18....	2.50	2.50	2.50	2.50	2.50	.501	3	2
19....	2.60	3.00	2.60	3.00	2.67	.532	140	141
20....	2.50	2.50	2.50	2.50	2.50	.516	1	141
23....	2.50	3.00	2.50	3.00	3.00	.544	121	261
24....	2.60	2.60	2.60	2.60	2.40	.477	1	261
25....	....	....	....	2.40N	2.15	.447	....	261
26....	2.50	2.60	2.50	2.60	2.60	.484	52	311
27....	....	....	2.50A	2.50A	2.35	.468	20	311
30....	2.50	2.50	2.50	2.50	2.50	.520	1	281

LIVE HOG OPTION ON FUTURES—CALLS
APRIL 1986 40 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.80B	....	2.80B	2.80	.545	1	282
2....	2.70	3.05B	2.70	2.90B	2.90	.561	3	282
3....	....	3.20B	....	3.20B	3.05	.567	....	282
4....	....	....	....	3.05N	2.90	.550	....	282
7....	....	....	....	2.90N	2.90	.556	....	282
8....	....	3.15B	....	3.15B	3.00	.542	....	282
9....	....	....	....	3.00N	2.60	.512	....	282
10....	....	....	....	2.60N	2.70	.532	....	282
11....	....	2.90B	....	2.90B	2.90	.544	....	282
14....	....	3.00B	....	2.90N	2.75	.551	....	282
15....	....	2.80B	....	2.80B	2.90	.567	....	282
16....	2.90	2.90	2.90	2.90	3.00	.586	1	282
17....	....	....	....	3.00N	2.75	.564	....	282
18....	....	3.20B	....	3.20B	3.20	.598	....	282
21....	....	....	....	3.20N	3.40	.613	....	282
22....	3.40	3.40	3.40	3.40	3.40	.612	20	282
23....	....	....	....	3.40N	3.25	.604	....	261
24....	....	....	....	3.25N	3.25	.606	....	261
25....	2.85	2.85	2.85	2.85	2.85	.584	1	261
28....	....	....	2.70A	2.70A	2.30	.551	....	261
29....	....	....	....	2.30N	2.17	.539	....	261
30....	....	2.25B	....	2.25B	2.50	.568	....	261
31....	2.65	2.70	2.65	2.70	2.55	.548	20	281

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.55N	2.70	.582	....	261
4....	....	2.90B	....	2.90B	2.90	.614	....	261
5....	....	3.15B	....	3.15B	3.15	.639	....	261
6....	....	....	3.00A	3.00A	3.00	.624	....	261
7....	....	....	....	3.00N	3.20	.641	....	261
8....	....	....	....	3.20N	3.20	.640	....	261
11....	....	....	....	3.20N	3.20	.647	....	261
12....	....	....	....	3.20N	2.60	.585	....	261
13....	2.20	2.20	2.20	2.20	1.95	.526	2	261
14....	....	....	....	1.95N	2.10	.551	....	261
15....	2.50	2.50	2.35A	2.35A	2.05	.522	1	262
18....	2.00	2.00	2.00	2.00	2.00	.539	1	263
19....	....	2.50B	....	2.50B	2.50	.586	....	263
20....	....	....	....	2.50N	2.60	.584	....	263
21....	....	....	....	2.60N	2.72	.604	....	263
22....	....	....	....	2.72N	2.72	.603	....	263
25....	....	2.90B	....	2.90B	3.00	.636	....	263
26....	....	3.05B	....	3.05B	3.47	.680	....	263
27....	....	....	....	3.47N	3.77	.704	....	263
28....	Exchange Closed: Thanksgiving Day							
29....	....	....	....	3.77N	3.77	.714	....	263

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	4.10	4.10	3.75	3.75	3.57	.706	30	286
3....	....	....	3.25A	3.25A	3.47	.687	....	263
4....	....	....	....	3.47N	3.75	.716	....	263
5....	....	....	....	3.75N	4.25	.746	....	263
6....	....	....	3.55A	3.55A	3.57	.701	....	263
9....	....	....	....	3.57N	4.17	.746	....	263
10....	....	....	3.50A	3.50A	3.65	.710	....	263
11....	....	3.80B	....	3.80B	3.52	.704	....	263
12....	....	....	3.35A	3.35A	3.45	.685	....	263
13....	3.70	3.70	3.70	3.70	3.50	.706	1	264
16....	....	....	3.40A	3.40A	3.32	.683	....	264
17....	....	....	3.20A	3.20A	3.00	.659	....	264
18....	3.20	3.20	3.20	3.20	2.80	.571	2	266
19....	....	....	2.75A	2.75A	2.70	.624	....	266
20....	2.80	2.80	2.80	2.80	2.75	.610	1	267
23....	2.80	2.80	2.50	2.50	2.82	.628	33	250
24....	....	3.70B	....	3.70B	3.70	.732	....	250
25....	Exchange Closed: Christmas							
26....	....	4.30B	3.90	3.90	4.07	.767	3	247
27....	....	....	....	4.07N	3.87	.754	....	247
30....	....	....	3.60A	3.60A	3.60	.736	....	247
31....	....	....	....	3.60N	3.75	.740	....	247

LIVE HOG OPTION ON FUTURES—CALLS
APRIL 1986 42 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.30	2.30	2.30	2.30	2.30	.472	2	2
4....	2.10	2.15	2.10	2.15	2.15	.454	3	4
7....	....	....	....	2.15N	2.20	.450	....	4
8....	2.30	2.30	2.30	2.30	2.30	.445	2	6
9....	....	....	....	2.30N	1.90	.415	....	6
10....	....	....	....	1.90N	2.00	.435	....	6
11....	....	....	....	2.00N	2.00	.447	....	6
14....	2.05	2.05	2.05	2.05	2.05	.453	20	24
15....	....	....	....	2.05N	2.10	.469	....	24
16....	....	....	....	2.10N	2.25	.487	....	24
17....	2.25	2.25	2.00	2.00	2.00	.464	5	28
18....	2.00	2.00	2.00	2.00	2.20	.499	2	30
21....	....	....	....	2.20N	2.35	.513	....	30
22....	....	....	....	2.35N	2.35	.505	....	30
23....	....	....	....	2.35N	2.35	.496	....	28
24....	2.40	2.40	2.40	2.40	2.40	.500	1	28
25....	....	....	2.35A	2.35A	2.35	.475	....	28
28....	1.95	1.95	1.95	1.95	1.70	.441	1	28
29....	....	....	....	1.70N	1.80	.428	....	28
30....	1.80	1.80	1.80	1.80	1.80	.457	1	28
31....	....	....	1.75A	1.75A	1.75	.437	....	28

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.80	1.40	1.80	1.60	.470	3	31
4....	....	1.90B	....	1.90B	2.00	.502	....	31
5....	....	2.10B	....	2.10B	2.35	.514	....	31
6....	2.25@.30	2.30	2.20A	2.20A	2.20	.498	1	32
7....	....	....	....	2.00N	2.20	.516	....	32
8....	2.40	2.40	2.40	2.40	2.40	.514	2	34
11....	2.30	2.30	2.30	2.30	2.30	.520	4	35
12....	....	....	....	2.30N	2.00	.455	....	35
13....	1.80	1.80	1.50	1.50	1.50	.395	3	36
14....	1.50	1.50	1.50	1.50	1.50	.419	1	35
15....	1.50	1.50	1.50	1.50	1.50	.391	3	34
18....	....	....	1.45A	1.45A	1.45	.406	....	34
19....	1.80	1.85	1.80	1.85	1.85	.462	1	33
20....	....	....	1.80A	1.80A	1.60	.450	....	33
21....	1.85	1.85	1.85	1.85	1.85	.470	1	34
22....	....	....	....	1.85N	1.85	.467	....	34
25....	....	2.00B	1.80A	2.00B	2.00	.501	....	34
26....	2.10	2.20B	2.10	2.20B	2.32	.548	1	33
27....	....	....	....	2.32N	2.70	.574	....	33
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	2.60A	2.60A	2.60	.584	....	33

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	2.60N	2.55	.573	....	33
3....	2.50	2.50	2.35A	2.35A	2.35	.551	1	34
4....	2.60	2.70	2.60	2.70	2.55	.583	4	37
5....	....	....	....	2.55N	2.90	.618	....	37
6....	....	....	2.20A	2.20A	2.40	.585	....	37
9....	2.90	2.90	2.90	2.90	2.87	.618	2	37
10....	....	....	2.40A	2.40A	2.45	.572	....	37
11....	....	....	2.40A	2.40A	2.35	.565	....	37
12....	....	....	2.20A	2.35N	2.25	.554	....	37
13....	....	2.30B	....	2.30B	2.30	.565	....	37
16....	2.40	2.40	2.40	2.40	2.12	.549	1	37
17....	2.10	2.10	2.05A	2.05A	1.90	.510	1	37
18....	1.75	1.75	1.75	1.75	1.30	.418	2	39
19....	....	1.60B	....	1.60B	1.70	.471	....	37
20....	1.95	1.95	1.85A	1.85A	1.70	.455	1	38
23....	2.00	2.00	2.00	2.00	1.75	.471	3	39
24....	3.00	3.00	3.00	3.00	3.00	.567	2	39
25....	Exchange Closed; Christmas							
26....	2.75	2.75	2.60	2.60	2.67	.628	4	42
27....	2.50	2.50	2.50	2.50	2.60	.610	1	40
30....	2.10	2.15B	2.10	2.15B	2.35	.586	1	40
31....	2.35	2.35	2.35	2.35	2.47	.600	1	40

LIVE HOG OPTION ON FUTURES—CALLS
APRIL 1986 44 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.50	1.40	1.50	1.50	.363	11	11
2....	1.60	1.60	1.60	1.60	1.60	.377	11	22
3....	....	....	....	1.60N	1.60	.382	11	33
4....	1.50	1.50	1.50	1.50	1.50	.366	1	34
7....	....	....	....	1.50N	1.50	.370	....	34
8....	1.60	1.60	1.60	1.60	1.60	.356	1	35
9....	1.60	1.60	1.60	1.60	1.30	.328	1	35
10....	....	....	....	1.30N	1.40	.348	....	35
11....	1.40	1.40	1.40	1.40	1.40	.357	1	36
14....	....	1.55B	....	1.55B	1.55	.362	....	36
15....	....	....	....	1.55N	1.55	.376	....	36
16....	....	....	....	1.55N	1.55	.394	....	36
17....	....	....	....	1.55N	1.55	.372	....	36
18....	....	....	....	1.55N	1.55	.405	....	36
21....	....	....	....	1.55N	1.60	.418	....	36
22....	....	....	....	1.60N	1.60	.402	....	36
23....	1.50	1.50	1.50	1.50	1.50	.394	2	38
24....	....	....	....	1.50N	1.50	.387	....	38
25....	....	....	....	1.50N	1.50	.373	....	38
28....	....	....	1.45A	1.45A	1.30	.340	....	38
29....	....	....	1.15A	1.15A	1.15	.327	....	36
30....	1.50	1.50	1.50	1.50	1.50	.354	1	37
31....	....	....	1.05A	1.50N	1.40	.335	....	37

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.15A	1.40N	1.40	.366	....	37
4....	1.20	1.20	1.20	1.20	1.40	.395	1	38
5....	1.50	1.50	1.50	1.50	1.50	.394	2	39
6....	1.60	1.65	1.60	1.65	1.65	.378	10	42
7....	1.65	1.65	1.50	1.50	1.50	.394	5	42
8....	....	....	....	1.50N	1.50	.392	....	42
11....	1.50@.55	1.55	1.50	1.50	1.50	.396	8	43
12....	....	....	1.40A	1.40A	1.40	.335	3	46
13....	1.00	1.00	1.00	1.00	1.00	.281	2	47
14....	.80	.80	.80	.80	.80	.302	11	45
15....	.80	.90B	.80	.80	.80	.276	8	43
18....	....	....	....	.80N	.80	.288	....	43
19....	....	.90B	....	.90B	.90	.338	....	43
20....	....	.95B	....	.95B	1.10	.328	....	43
21....	....	....	....	1.10N	1.10	.344	....	43
22....	....	....	....	1.10N	1.10	.342	....	43
25....	1.30	1.40	1.30	1.40	1.25	.371	3	46
26....	....	1.45B	....	1.45B	1.50	.416	....	46
27....	1.47	1.75	1.40	1.55B	1.60	.442	5	48
28....	Exchange Closed; Thanksgiving Day							
29....	1.60	1.70	1.60	1.70	1.70	.451	1	49

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.70	1.70	1.65A	1.70	1.70	.438	24	40
3....	1.70	1.70	1.50	1.50	1.50	.415	8	40
4....	1.65@.70	1.70	1.65	1.70	1.70	.447	2	41
5....	1.80	1.80	1.80	1.80	1.80	.482	1	42
6....	1.50	1.50	1.40A	1.40A	1.50	.427	2	43
9....	1.80	1.80	1.80	1.80	1.82	.479	2	45
10....	1.50	1.50	1.50	1.50	1.50	.432	2	46
11....	....	....	....	1.50N	1.50	.424	....	46
12....	1.30	1.30	1.30	1.30	1.40	.413	2	48
13....	....	....	....	1.40N	1.45	.423	....	46
16....	1.45	1.45	1.45	1.45	1.30	.404	4	52
17....	1.35	1.35	1.05	1.20B	1.15	.366	2	54
18....	....	....	....	1.15N	.85	.282	....	54
19....	....	1.00B	....	1.00B	1.00	.329	....	54
20....	1.05	1.05	1.05	1.05	1.00	.314	7	61
23....	1.20	1.40	1.00	1.40	1.25	.32[illegible]	16	67
24....	2.00	2.00	1.95A	1.95A	1.70	.436	1	68
25....	Exchange Closed; Christmas							
26....	1.60	1.95	1.60	1.65	1.75	.476	12	67
27....	....	....	1.70A	1.70A	1.55	.457	....	67
30....	....	....	1.50A	1.50A	1.40	.430	....	69
31....	1.45@.50	1.55	1.40A	1.40A	1.40	.443	6	70

LIVE HOG OPTION ON FUTURES—CALLS

APRIL 1986 46 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6....	.85	.85	.85	.85	.85	.273	1	1
7....	....	.90B	....	.90B	.90	.287	....	1
8....	....	....	....	.90N	.90	.285	....	1
11....	....	....	....	.90N	.90	.288	....	1
12....	....	....	.85A	.85A	.85	.234	....	1
13....	.60	.60	.60	.60	.60	.189	1	1
14....	....	....	....	.60N	.60	.206	....	1
15....	.90	.90	.90	.90	.60	.185	1	2
18....	....	....	....	.60N	.60	.193	....	2
19....	....	....	....	.60N	.60	.234	....	2
20....	....	....	....	.60N	.60	.224	....	2
21....	....	....	....	.60N	.60	.238	....	2
22....	....	....	....	.60N	.60	.236	....	2
25....	....	.70B	....	.70B	.72	.260	....	2
26....	....	.80B	....	.80B	.92	.298	....	2
27....	.90	.90	.90	.90	1.05	.321	5	7
28....	Exchange Closed; Thanksgiving Day							
29....	.90	.90	.90	.90	.90	.328	1	8
IN DECEMBER								
2....	1.00	1.00	.85	.90	.90	.315	5	13
3....	....	....	....	.90N	.90	.294	....	13
4....	1.05	1.05	.90	.90	.90	.322	100	113
5....	.90	1.05	.90	1.05	1.20	.354	17	129
6....	....	....	.85A	.85A	.85	.303	....	128
9....	1.20	1.20	1.20	1.20	1.20	.349	1	129
10....	....	....	.95A	.95A	.95	.305	....	128
11....	.75	.80B	.70	.80B	.87	.297	35	128
12....	.90	.90	.90	.90	.85	.287	1	129
13....	.90	1.00B	.90	1.00B	1.00	.295	4	129
16....	1.00	1.00	.75A	.75A	.75	.277	4	131
17....	.70	.70	.70	.70	.65	.244	....	131
18....	.70	.70	.55	.55	.40	.177	8	137
19....	.50	.50	.50	.50	.60	.213	4	142
20....	.70	.70	.70	.70	.60	.200	....	139
23....	.65	.65	.65	.65	.55	.208	3	141
24....	1.20	1.20	1.20	1.20	.80	.299	4	144
25....	Exchange Closed; Christmas							
26....	1.10	1.25	1.10	1.15A	1.05	.334	13	157
27....	1.00	1.00	1.00	1.00	.90	.316	5	157
30....	.65	.65	.65	.65	.80	.290	3	157
31....	....	....	....	.80N	.87	.300	....	157

APRIL 1986 48 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	.50	.50	.50	.50	.70	.221	51	51
28....	Exchange Closed; Thanksgiving Day							
29....	.70	.70	.70	.70	.70	.226	1	51
IN DECEMBER								
2....	.75	.75	.60A	.60A	.60	.214	1	51
3....	....	....	....	.60N	.60	.196	....	51
4....	....	....	....	.60N	.60	.219	....	51
5....	....	....	....	.60N	.70	.245	....	51
6....	....	....	.55A	.55A	.52	.202	....	51
9....	....	.55B	....	.55B	.67	.239	....	51
10....	.60	.60	.50	.50	.52	.202	1	52
11....	.40	.60	.40	.60	.50	.196	14	53
12....	.45	.45	.45	.45	.45	.187	1	54
13....	.40	.40	.40	.40	.47	.193	3	57
16....	....	....	....	.47N	.40	.178	....	57
17....	.40	.45	.40	.45	.35	.152	4	61
18....	.35	.35	.35	.35	.20	.103	....	61
19....	....	....	....	.20N	.30	.128	1	62
20....	....	....	....	.30N	.30	.118	....	62
23....	.35	.65	.35	.50A	.40	.123	11	73
24....	....	.70B	....	.70B	.70	.191	....	73
25....	Exchange Closed; Christmas							
26....	.70	.85	.70	.70A	.60	.217	3	73
27....	....	....	....	.60N	.50	.202	1	74
30....	.40	.40	.40	.40	.40	.180	2	74
31....	....	....	....	.40N	.45	.187	....	74

LIVE HOG OPTION ON FUTURES—CALLS

APRIL 1986 44 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	2.50	2.50	2.50	2.50	2.50	.483	1	1
29....	....	....	....	2.50N	2.50	.458	....	1
30....	....	2.80B	....	2.80B	2.80	.494	....	1
31....	2.60	2.60	2.60	2.60	2.60	.482	1	2
IN NOVEMBER								
1....	....	....	....	2.60N	2.60	.514	....	2
4....	....	....	....	2.60N	2.60	.536	....	2
5....	....	....	....	2.60N	2.60	.534	....	2
6....	....	....	....	2.60N	2.60	.523	....	2
7....	....	....	....	2.60N	2.60	.527	....	2
8....	....	....	....	2.60N	2.60	.521	....	2
11....	....	....	....	2.60N	2.60	.516	....	2
12....	....	....	....	2.60N	2.60	.493	....	2
13....	....	....	....	2.60N	2.50	.486	....	2
14....	....	....	....	2.50N	2.50	.461	....	2
15....	....	....	....	2.50N	2.50	.446	....	2
18....	....	....	....	2.50N	2.50	.459	....	2
19....	....	....	....	2.50N	2.50	.482	....	2
20....	....	....	....	2.50N	2.50	.481	....	2
21....	....	....	....	2.50N	2.50	.496	....	2
22....	....	....	....	2.50N	2.50	.498	....	2
25....	....	....	....	2.50N	3.65	.516	....	2
26....	....	....	....	3.65N	3.65	.532	....	2
27....	....	....	2.95A	2.95A	2.95	.543	....	2
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	2.95N	3.15	.567	....	2
IN DECEMBER								
2....	....	....	....	3.15N	3.15	.570	....	2
3....	....	....	....	3.15N	3.00	.551	....	2
4....	....	....	....	3.00N	3.10	.567	....	2
5....	....	3.30B	....	3.30B	3.60	.596	....	2
6....	....	....	....	3.60N	3.10	.558	....	2
9....	....	3.20B	....	3.20B	3.40	.588	....	2
10....	....	....	3.20A	3.20A	3.00	.553	....	2
11....	....	....	....	3.00N	3.10	.560	....	2
12....	....	....	....	3.10N	3.12	.586	....	2
13....	....	....	....	3.12N	3.25	.579	....	2
16....	....	....	....	3.25N	3.10	.572	....	2
17....	....	....	....	3.10N	2.95	.555	....	2
18....	....	....	....	2.95N	2.65	.500	....	2
19....	....	....	....	2.65N	2.65	.532	....	2
20....	....	....	....	2.65N	2.65	.530	....	2
23....	....	....	....	2.65N	2.40	.509	....	2
24....	....	....	....	2.40N	3.25	.592	....	2
25....	Exchange Closed; Christmas							
26....	....	3.60B	....	3.25N	3.60	.635	....	2
27....	....	....	....	3.60N	3.50	.623	....	2
30....	....	....	....	3.50N	3.40	.613	....	2
31....	....	3.50B	....	3.50B	3.67	.633	....	2

LIVE HOG OPTION ON FUTURES—CALLS

JUNE 1986 46 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	2.00	2.00	2.00	2.00	1.95	.393	4	4
19....	1.90	1.90	1.90	1.90	1.90	.424	....	4
20....	....	....	....	1.90N	1.90	.422	2	6
23....	....	....	....	1.90N	1.80	.400	....	6
24....	....	....	..	1.80N	2.35	.482	....	6
25....	Exchange Closed; Christmas							
26....	2.90	3.20B	2.90	2.90	2.75	.526	2	4
27....	....	....	....	2.75N	2.50	.513	....	4
30....	....	....	....	2.50N	2.40	.502	....	4
31....	....	2.50B	....	2.50B	2.67	.522	....	4

JUNE 1986 48 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	Exchange Closed; Christmas							
26....	2.00	2.00	2.00	2.00	2.00	.420	1	1
27....	1.90	1.90	1.90	1.90	1.75	.407	2	3
30....	1.50	1.50	1.50	1.50	1.60	.395	1	4
31....	1.70	1.70	1.70	1.70	1.90	.415	2	6

JUNE 1986 50 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	Exchange Closed; Thanksgiving Day							
29....	....	.80	.80	.80	.80	.285	....	....

LIVE HOG OPTION ON FUTURES—CALLS

JUNE 1986 50 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.80N	.80	.285	1	1
3....	....	....	....	.80N	.80	.268	....	1
4....	....	....	....	.80N	.80	.281	....	1
5....	....	1.15B	....	1.15B	1.50	.305	....	1
6....	....	....	1.15A	1.15A	1.35	.272	....	1
9....	....	....	....	1.35N	1.50	.295	....	1
10....	....	....	....	1.50N	1.30	.264	....	1
11....	....	....	....	1.30N	1.15	.269	....	1
12....	....	....	....	1.15N	1.10	.274	....	1
13....	....	....	....	1.10N	1.15	.284	....	1
16....	....	....	....	1.15N	1.10	.275	....	1
17....	....	....	....	1.10N	1.20	.261	....	1
18....	....	....	....	1.20N	.95	.217	....	1
19....	....	....	....	.95N	.82	.240	....	1
20....	.80	.80	.80	.80	.80	.238	5	6
23....	.80	.80	.80	.80	.80	.220	5	11
24....	....	1.15B	....	1.15B	1.15	.286	....	11
25....	Exchange Closed; Christmas							
26....	....	1.30B	....	1.30B	1.35	.323	....	11
27....	....	....	....	1.35N	1.20	.311	....	11
30....	....	....	....	1.20N	1.10	.299	....	11
31....	....	....	....	1.10N	1.30	.317	....	11

JULY 1986 40 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	6.30	6.30	6.30	6.30	6.30	.777	16	16
16....	....	....	6.05A	6.05A	5.75	.770	8	24
17....	....	....	....	5.75N	5.50	.760	....	24
18....	....	....	....	5.50N	5.30	.739	....	24
19....	....	5.40B	....	5.40B	5.40	.749	....	24
20....	....	....	....	5.40N	5.40	.748	....	24
23....	....	....	....	5.40N	5.20	.742	....	24
24....	....	....	....	5.20N	6.20	.800	....	24
25....	Exchange Closed; Christmas							
26....	....	6.70B	....	6.70B	6.80	.825	....	24
27....	....	....	....	6.80N	6.50	.810	....	24
30....	....	....	....	6.50N	6.05	.798	....	24
31....	....	....	....	6.05N	6.35	.808	....	24

JULY 1986 42 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	4.90	4.90	4.90	4.90	4.90	.653	30	30
20....	....	....	....	4.90N	4.10	.650	....	30
23....	....	....	....	4.10N	3.95	.645	....	30
24....	....	....	....	3.95N	4.85	.713	....	30
25....	Exchange Closed; Christmas							
26....	....	5.20B	....	5.20B	5.40	.743	....	30
27....	....	....	....	5.40N	5.10	.725	....	30
30....	....	....	....	5.10N	4.70	.708	....	30
31....	....	....	....	4.70N	4.95	.721	....	30

LIVE HOG OPTION ON FUTURES—PUTS
JUNE 1985 44 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	30	30	30	30	30	181	—	—
2	—	—	—	30N	30	203	26	26
3	30	50	30	45B	45	323	29	55
6	55	55	45	45	45	211	118	165
7	42	50	40	42A@.40	40	254	178	323
8	40	40	25	40	40	241	10	333
9	40	40	20A	25	25	159	47	369
10	40@.45	45	20	20	20	071	11	349
13	22@.20	22	10	10	10	071	23	351
14	—	12B	—	12B	12	049	1	346
15	10	20	10	10A	10	013	32	352
16	—	—	—	10N	10	028	3	352
17	.07@.05	.07	.05	.07@.05	05	.018	100	352
20	05	.05	.05	05	05	000	20	352
21	—	—	—	05N	05	000	—	352
22	—	—	.02A	02A	02	000	—	352
23	—	—	—	02N	02	000	—	352
24	—	—	—	02N	02	000	—	—

JUNE 1985 46 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	40	55	40	40	42	099	21	21
25	.30	42	25	.42	42	127	4	24
26	—	—	40A	40A	30	065	—	24
27	—	—	—	30N	25	061	—	24
28	—	—	—	25N	25	080	—	24
29	—	—	—	25N	25	130	—	24

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	35B	—	35B	35	161	—	24
2	—	45B	—	40B	40	224	—	24
3	.65	65	50A	50A	50	180	2	26
4	45	45	45	45	45	140	1	26
5	Exchange Closed: Good Friday							
8	—	—	—	45N	45	138	—	26
9	—	—	35A	35A	35	112	—	26
10	—	—	—	35N	35	080	—	26
11	—	40B	—	40B	40	128	—	26
12	—	45B	—	45B	45	209	—	26
15	55	55	50	50	50	193	1	27
16	45	55	40	50	50	160	38	57
17	50	50	40A	50	50	203	4	58
18	50	50	45A	50B	50	195	2	58
19	50	50	50	50	50	228	—	58
22	60	60	55	55	55	308	32	88
23	55	67	55	67	.67	315	2	90
24	.70	75	70	.75	75	392	8	98
25	.75	75	65	65	65	369	19	100
26	65	67B	65	67B	67	369	1	101
29	65	.75	65	70	60	353	9	101
30	60	75B	60	75B	.75	439	5	103

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.10	95	1.02	1.00	489	17	106
2	95	1.05	95	1.00	1.12	530	18	112
3	1.20	1.40	.87	1.40	1.62	660	103	207
6	1.50	1.60B	1.30	1.30	1.10	578	48	178
7	1.20	1.30B	1.20	1.30B	1.27	608	3	172
8	1.00	1.05B	80	1.05B	1.25	603	5	173
9	1.00	1.00	90	95A	95	500	22	193
10	90	1.00	72	72	72	332	103	248
13	80	80	75A	75A	75	381	1	248
14	—	—	65A	65A	60	332	—	239
15	50	50	20A	30	30	179	19	217
16	40	40	40	40	40	292	1	218
17	40	40	30	30	30	263	3	220
20	17	17	15	15	15	087	11	224
21	10	10	.10	10	10	037	3	223
22	05	05	.05	05	05	001	2	223
23	—	—	.02A	02A	02	000	—	221
24	—	—	—	.02N	02	000	—	—
27	Exchange Closed; Memorial Day							

LIVE HOG OPTION ON FUTURES—PUTS
JUNE 1985 48 PUTS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	15	.35B	15	35B	.35	.185	1	1
26	40	40	40	40	.40	.186	1	1
27	—	—	—	40N	.40	.136	—	1
28	40	40	40	40	.40	.131	1	2

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	40	40	40	40	.40	.117	1	3
4	40	40	40	40	.40	.145	5	7
5	—	—	—	40N	40	.116	—	7
6	—	—	—	35A	35	.077	—	7
7	—	—	—	35N	35	.081	—	7
8	45	45	40A	40A	.40	.063	3	7
11	—	—	—	40N	40	.085	—	7
12	—	—	—	40N	40	.092	—	7
13	—	—	—	40N	40	.128	—	7
14	.45	.50	.45	.50	.50	.199	6	11
15	80	90	55	.90	1.80	.286	5	16
18	80	90	80	.90	.70	.267	15	27
19	65	65	65	65	65	212	1	28
20	65	.70	65	65	.65	.226	11	35
21	90	1.00	90	1.00	1.00	.230	14	49
22	1.00	1.25	95	1.25	1.25	.241	28	66
25	80@.85	90	80	.90	.90	.294	20	71
26	.70	70	65A	.65A	.65	.183	5	71
27	40	55	40	40	.40	.175	14	63
28	—	—	—	40N	40	216	—	63
29	55	.70B	45A	70B	.70	306	3	63

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	.80A	1.00	1.00	.363	36	81
2	1.25	1.35	1.25	1.30A	1.25	455	26	93
3	1.30	1.50	1.00	1.20	1.15	.396	28	111
4	.80	.85	80	85	.85	.336	15	113
5	Exchange Closed: Good Friday							
8	1.10	1.10	85	90B	90	.343	10	116
9	90	.90	.80	85	85	.300	27	130
10	.80	.80	75	.75A	.75	.259	20	150
11	.75	80	.75	.80	80	.335	3	152
12	.97	1.30	95A	1.30	1.30	.463	22	154
15	1.30	1.30	1.00	1.20	1.25	.452	41	173
16	1.05	1.15	1.00	1.10	1.10	.405	39	174
17	1.00	1.10	1.00	1.10	1.10	.435	11	185
18	1.00	1.05	1.00	1.05	1.05	.428	31	190
19	.90	1.30	90	1.30	1.30	477	15	194
22	1.30	1.70B	1.30	1.50	1.50	596	27	193
23	1.75	1.75	1.55	1.55	1.62	.598	103	242
24	1.65	2.00	1.70A	1.95	1.97	.660	109	322
25	2.00	2.30	1.70	1.70	1.82	.663	17	320
26	1.60	1.70B	1.60	1.70B	1.95	.666	5	323
29	1.72@1.70	1.75B	1.70	1.75B	1.65	.668	3	315
30	1.90	2.00B	1.90	2.00B	2.10	.750	1	314

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.20	2.50	2.15	2.35	2.25	.794	6	306
2	—	—	—	2.25N	2.35	.826	—	306
3	2.35	3.20B	2.00	3.20B	3.27	.912	23	312
6	3.15	3.40B	2.75	2.75	2.65	.876	6	306
7	2.70	2.75	2.65	2.75	2.80	.879	10	300
8	2.10@2.00	2.45	2.00	2.45	2.75	.862	5	296
9	2.15	2.15	2.10	2.10	2.25	.830	3	288
10	1.90	2.05	1.30	1.45@1.30	1.42	.710	13	280
13	1.30	1.65B	1.30	1.65B	1.75	.791	6	272
14	1.50	1.80B	1.50	1.55	1.60	.769	2	269
15	1.40	1.55	1.00	1.00	1.00	.624	5	258
16	1.25	1.45	1.25	1.40A	1.45	.776	5	254
17	1.50	1.50	1.50	1.50	1.42	.777	9	251
20	1.25	1.25	1.00	1.00	.85	.687	13	254
21	.80	.80	50	.70	62	.639	8	249
22	40	.75	.40	.40A	.35	347	7	244
23	27	.27	.10	.12B	12	.111	11	236
24	.10	.10	02	.02	02	.052	187	—
27	Exchange Closed; Memorial Day							

LIVE HOG OPTION ON FUTURES—PUTS
JUNE 1985 50 PUTS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.30	.25	.30	.30	.148	3	3
4....	....	....	....	.30N	.30	.156	....	3
5....	.25	.25	.25	.25	.25	.143	....	3
6....	.35	.45B	.35	.35	.35	.234	16	15
7....	.40	.42	.40	.42	.42	.233	146	121
8....	.35	.35	.35	.35	.35	.209	7	120
11....	....	.40B	....	.40B	.40	.215	....	128
12....	.40	.40	.35A	.35A	.35	.176	2	128
13....	.35	.35	.35	.35	.35	.197	1	129
14....	.40	.40	.35	.35	.35	.189	17	141
15....	.40	.40	.40	.40	.40	.207	3	144
18....	Exchange Closed; President's Day							
19....	.60	.60	.60	.60	.60	.264	2	144
20....	.55	.55	.45	.45	.45	.215	1	145
21....	.45	.45	.45	.45	.45	.234	3	145
22....	.60	.65	.60	.60A	.60	.280	1	145
25....	1.00	1.05	.85	1.05	1.05	.381	19	160
26....	1.00	1.10	1.00	1.00	1.00	.383	5	162
27....	1.00	1.00	.82A	.82A	.80	.309	12	162
28....	.85@.90	1.00	.80	.80	.90	.303	14	164

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.00	.75	.75	.75	.280	17	164
4....	....	.85B	....	.85B	.85	.331	2	156
5....	.85	.85	.80A	.85	.82	.283	2	156
6....	.82	.82	.65	.65	.65	.212	19	151
7....	.60	.65	.60	.65	.65	.222	55	206
8....	.90	.90	.65	.65	.65	.186	23	201
11....	.65	.75	.60	.75	.75	.236	28	222
12....	.70	.80	.70	.80	.75	.250	93	296
13....	.85	.87	.82	.87	.87	.317	52	300
14....	1.07	1.20	1.07	1.15	1.20	.427	102	252
15....	1.40	2.00	1.20	1.90A	1.70	.487	46	272
18....	1.60	1.70B	1.50A	1.60	1.60	.469	1	267
19....	1.60	1.60	1.40	1.40	1.40	.401	15	289
20....	1.25	1.40	1.25	1.30	1.50	.421	27	286
21....	1.40	1.50	1.40	1.50	1.50	.428	18	246
22....	1.55	1.85	1.55	1.85	1.75	.444	95	315
25....	1.60	1.75	1.50	1.70	1.70	.514	68	316
26....	1.70	1.70	1.40	1.40	1.20	.373	44	308
27....	1.00	1.10	.95A	.95A	.95	.364	30	334
28....	1.10@1.15	1.15	1.10	1.15	1.15	.423	3	331
29....	1.15	1.80	1.15	1.80	1.80	.535	37	302

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.00	2.20	2.00	2.00	2.07	.603	6	301
2....	2.30	2.40	2.30	2.40	2.65	.693	91	287
3....	2.55	2.55	2.30	2.30	2.20	.641	14	266
4....	2.00	2.00	2.00	2.00	2.00	.582	7	271
5....	Exchange Closed; Good Friday							
8....	2.00	2.10	1.90A	1.90A	1.90	.599	5	272
9....	1.90	1.90	1.50	1.80B	1.75	.556	4	270
10....	1.85	1.85	1.60	1.60	1.50	.510	2	270
11....	1.50	1.80	1.50	1.75	1.75	.600	8	270
12....	2.10	2.65	2.10	2.65	2.50	.724	12	260
15....	2.50	2.60	2.50	2.60	2.40	.723	10	265
16....	2.60	2.60	2.20A	2.35A	2.07	.685	....	258
17....	....	2.25B	....	2.25B	2.25	.683	80	259
18....	2.10	2.30	2.10	2.20A	2.20	.680	23	261
19....	2.20	2.30B	2.20	2.30B	2.52	.726	3	237
22....	2.50	3.00B	2.50	2.90B	3.00	.816	10	236
23....	3.00	3.25B	3.00	3.10	3.02	.829	9	230
24....	3.10	3.65	3.10	3.55A	3.57	.881	7	230
25....	3.40	3.40	3.40	3.40	3.35	.873	2	229
26....	3.00	3.20B	3.00	3.10	3.35	.889	8	229
29....	3.35	3.35	3.25	3.25	3.30	.880	1	229
30....	3.15	3.70B	3.15	3.70B	3.82	.929	4	225

LIVE HOG OPTION ON FUTURES—PUTS
JUNE 1985 50 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.10	4.25	4.00A	4.20	4.10	.949	12	215
2....	....	....	3.90A	4.00A	4.35	.961	....	214
3....	4.95	4.95	4.00A	4.95	5.00	.986	1	214
6....	5.00	5.40B	4.80	4.90B	4.52	.981	14	224
7....	....	4.80B	....	4.80B	4.70	.979	1	212
8....	4.00	4.30B	4.00	4.30B	4.80	.980	1	211
9....	3.80	4.10	3.60	4.00A	4.07	.969	3	212
10....	3.85	4.00	3.00	3.00	3.22	.933	5	211
13....	3.30	3.60B	3.20	3.60B	3.55	.970	4	206
14....	3.65	3.70B	3.10	3.20	3.37	.968	6	205
15....	3.50	3.50	2.85A	2.85A	2.62	.932	13	212
16....	3.00	3.25	3.00	3.25	3.25	.978	7	206
17....	3.20	3.30B	3.20	3.20	3.17	.992	2	204
20....	2.70	3.00B	2.70	2.75	2.55	.968	2	204
21....	2.10	2.50B	2.10	2.50B	2.35	.991	7	196
22....	2.00	2.10	1.80	1.80	1.70	.982	5	195
23....	1.40	1.40	1.20	1.30	1.35	.980	3	187
24....	1.25	1.40	.75	1.00	1.00	.972	9	183
27....	Exchange Closed; Memorial Day							
28....	....	....	....	....	....	.876	....	....

JUNE 1985 52 PUTS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	.70	.60	.60	.60	.295	3	3
4....	.60	.70	.60	.70	.70	.310	15	17
5....	.70	.70	.65	.65	.65	.290	2	19
6....	.70	1.05B	.70	1.02	1.02	.417	71	57
7....	.95@1.00	1.25	.95	1.20A	1.15	.417	10	36
8....	1.15	1.15	.95	.95	.95	.387	14	46
11....	....	1.00B	....	1.00B	1.00	.399	....	46
12....	1.00	1.05	.80	.80	.80	.345	8	54
13....	.95	.95	.85	.90	.90	.376	9	56
14....	1.00	1.00	.90	.90	.90	.365	14	70
15....	.95	1.10	.95	1.05	1.02	.392	9	78
18....	Exchange Closed; President's Day							
19....	1.50	1.50	1.30A	1.30A	1.30	.469	14	92
20....	1.35@1.30	1.40B	1.10	1.10	1.10	.406	9	98
21....	1.10	1.10	1.10	1.10	1.15	.434	9	107
22....	1.35	1.40	1.30	1.30	1.35	.491	6	111
25....	1.50	2.05B	1.45	2.05B	2.05	.606	3	111
26....	2.15	2.15	2.00	2.10	2.10	.609	11	110
27....	2.00	2.00	1.70	1.70	1.75	.531	2	111
28....	1.85	1.85	1.70	1.70	1.70	.526	13	111

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.75	1.75	1.50	1.55B	1.60	.500	9	107
4....	1.70	2.00	1.70	2.00	1.95	.582	14	110
5....	1.70	1.80	1.70	1.70	1.60	.510	5	114
6....	1.50	1.60	1.40	1.40A	1.35	.423	11	110
7....	1.35	1.65	1.35	1.40	1.35	.437	8	115
8....	1.45	1.70	1.25	1.25	1.25	.386	19	125
11....	1.25	1.50	1.25	1.50	1.50	.460	17	130
12....	1.60	1.60	1.50	1.60	1.55	.481	10	139
13....	1.65	2.00	1.60	2.00@1.90	1.95	.561	17	139
14....	2.10	2.40	2.00	2.40	2.40	.674	45	183
15....	2.45	3.30B	2.45	2.65A	2.85	.684	13	153
18....	2.60	2.65B	2.60	2.65B	2.70	.672	1	150
19....	2.62	2.62	2.40	2.40	2.40	.608	17	155
20....	2.40	2.50	2.40	2.50	2.60	.630	14	146
21....	2.65	2.80	2.50	2.70	2.77	.630	9	136
22....	2.60	2.85	2.60	2.65	2.80	.655	21	148
25....	....	....	....	2.90N	3.10	.721	....	148
26....	2.60	2.60	2.15A	2.15A	2.15	.592	5	147
27....	2.00	2.15B	2.00	2.00	1.97	.585	3	145
28....	2.20	2.20	2.20	2.20	2.20	.645	1	143
29....	2.50	2.90	2.50	2.90	3.05	.748	11	153

LIVE HOG OPTION ON FUTURES—PUTS
JUNE 1985 52 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.15	3.65B	3.00A	3.40	3.40	.802	5	162
2	3.60	4.20	3.60	4.00	4.15	.864	16	151
3	4.25	4.25	3.60	3.75A@ .60	3.70	.831	9	150
4	3.50	3.50	3.20A	3.20A	3.25	.792	4	146
5	Exchange Closed; Good Friday							
8	3.30	3.75B	3.30	3.30A	3.40	.811	15	137
9	3.05	3.05	2.80	2.90B	3.00	.782	2	139
10	....	3.05B	2.95A	2.95A	2.70	.749	....	133
11	3.00	3.20B	3.00	3.20B	3.20	.818	6	133
12	3.60	3.90	3.60	3.90	4.10	.895	5	121
15	....	....	....	4.10N	4.00	.899	1	121
16	3.80	4.00B	3.70A	4.00B	3.60	.880	1	122
17	....	3.90B	....	3.75B	3.75	.863	....	121
18	3.80	3.90	3.80	3.90	3.70	.863	43	143
19	3.50	3.95B	3.50	3.95B	4.07	.891	2	143
22	4.10	4.75B	4.10	4.55B	4.85	.941	1	142
23	4.80	4.85B	4.80	4.85B	4.85	.947	1	143
24	5.00	5.35	5.00	5.35	5.50	.968	42	141
25	5.40	5.45	5.25	5.25	5.27	.967	41	139
26	5.05	5.20	5.05	5.20	5.40	.973	2	141
29	5.25	5.25	5.25	5.25	5.17	.975	2	140
30	5.10	5.70B	5.10	5.70B	5.72	.987	1	141

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.95	6.00B	5.90A	5.95	6.00	.992	8	136
2	....	....	5.80A	5.80A	6.27	.994	....	135
3	6.10	6.75	6.10	6.75	7.07	.998	3	133
6	7.00	7.50	6.85	6.85	6.45	.998	2	88
7	....	6.75B	....	6.75B	6.67	.997	1	87
8	....	....	6.10A	6.67N	6.60	.998	....	81
9	6.00	6.10B	5.80A	6.10B	6.05	.997	1	81
10	5.75	6.00B	5.00	5.00	5.17	.992	4	82
13	5.30	5.60B	5.30	5.60B	5.52	.998	4	83
14	5.80	5.80	5.30A	5.40A	5.30	.998	....	82
15	4.85	5.40B	4.85	5.00A	4.57	.995	1	80
16	....	5.10B	....	5.10B	5.20	.990	1	76
17	5.30	5.30	5.30	5.30	5.17	.999	1	75
20	....	....	4.70A	4.75A	4.55	.999	....	68
21	4.10	4.20B	4.10	4.20B	4.35	.999	2	69
22	4.10	4.10	3.90A	3.90A	3.70	.990	2	63
23	....	....	3.40A	3.40A	3.32	.999	....	19
24	....	....	....	3.32N	3.32	.999	....	8
27	Exchange Closed; Memorial Day							
28	....	....	....	....	....	.999	....	....

JUNE 1985 54 PUTS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.35@ .40	1.50	1.20	1.25	1.30	.479	54	43
4	1.32	1.45	1.25	1.40B@ .45	1.40	.490	30	55
5	1.30	1.40	1.25	1.30A	1.25	.477	18	63
6	1.65	2.15	1.60A	2.15	2.15	.614	21	68
7	2.00	2.15B	2.00	2.15B	2.12	.614	13	64
8	1.95	2.00B	1.95	1.95	1.95	.586	2	61
11	1.95	2.15	1.95	2.15	2.10	.600	3	62
12	1.85	1.87B	1.75A	1.75A	1.67	.545	5	61
13	1.80	2.00	1.80	1.85A	1.85	.578	3	62
14	1.90	1.90	1.85A	1.90	1.85	.569	1	63
15	2.00	2.05B	2.00	2.00	1.97	.597	4	65
18	Exchange Closed; President's Day							
19	....	2.60B	....	2.60B	2.55	.675	....	65
20	2.60	2.60	2.20A	2.20A	2.20	.618	2	67
21	....	2.30B	....	2.30B	2.25	.645	....	62
22	....	2.60B	....	2.60B	2.60	.698	....	62
25	2.70	3.40B	2.70	3.40B	3.40	.793	....	62
26	3.40	3.40	3.40	3.40	3.50	.796	2	57
27	....	....	3.10A	3.10A	3.05	.737	....	57
28	3.15	3.15	3.15	3.15	3.00	.733	1	58

LIVE HOG OPTION ON FUTURES—PUTS
JUNE 1985 54 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.00	3.10B	2.95A	2.95A	2.90	.713	1	58
4	....	3.37	3.37	3.37	3.30	.767	1	58
5	3.02	3.02	3.00	3.00	2.90	.726	2	58
6	2.50	2.50	2.50	2.50	2.40	.650	5	63
7	....	2.50B	....	2.50B	2.30	.664	....	63
8	2.77	2.77	2.75A	2.75A	2.15	.618	1	63
11	2.70	2.70	2.70	2.70	2.70	.691	3	76
12	....	2.60B	2.60A	2.70N	2.70	.710	....	84
13	3.10	3.10	3.10	3.10	3.30	.777	1	84
14	3.60	3.60	3.60	3.60	4.00	.855	1	85
15	....	4.80B	....	4.80B	4.30	.834	....	85
18	4.45	4.45	4.20A	4.20A	4.25	.828	1	83
19	3.80	3.80	3.80	3.80	3.75	.783	3	83
20	....	3.90B	....	3.90B	4.10	.800	....	83
21	4.00	4.00	4.00	4.00	4.10	.808	3	70
22	4.30	4.30	4.30	4.30	4.30	.821	....	69
25	4.30	4.40	4.30	4.40	4.65	.868	6	69
26	....	....	3.80A	3.80A	3.50	.779	....	65
27	....	....	....	3.50N	3.50	.775	....	59
28	3.60	3.60	3.60	3.60	3.75	.821	1	56
29	....	....	....	3.75N	4.65	.887	....	56

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.65N	5.05	.921	....	56
2	5.05	5.50B	5.05	5.50B	5.80	.952	1	58
3	....	5.90B	5.50A	5.50A	5.40	.938	....	56
4	....	....	4.70A	4.70A	4.87	.918	....	56
5	Exchange Closed; Good Friday							
8	....	5.00B	....	5.00B	5.00	.932	....	56
9	4.45	4.45	4.45	4.45	4.60	.918	1	51
10	....	....	4.50A	4.50A	4.27	.902	....	50
11	....	4.85B	....	4.85B	4.95	.937	....	50
12	....	5.25B	....	5.25B	5.85	.970	....	49
15	5.90	6.00	5.80	5.80A	5.75	.973	3	48
16	....	....	5.40A	5.75N	5.42	.967	....	35
17	5.35	5.45	5.35	5.45	5.60	.954	2	31
18	....	....	....	5.60N	5.55	.954	....	30
19	....	5.70B	....	5.70B	5.97	.967	....	30
22	....	6.60B	....	6.60B	6.70	.986	....	30
23	....	6.75B	....	6.75B	6.77	.988	....	30
24	....	7.35B	....	7.35B	7.37	.994	....	30
25	7.50	7.50	7.25	7.25	7.25	.993	2	30
26	....	....	7.10A	7.10A	7.35	.995	....	30
29	....	....	7.20A	7.20A	7.17	.996	....	28
30	....	7.50B	7.10A	7.50B	7.72	.998	....	28

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.10	8.10	7.90A	8.10	8.00	.999	1	29
2	....	....	7.80A	7.80A	8.22	.999	....	29
3	7.80	7.80	7.80	7.80	9.07	.999	1	27
6	....	....	8.65A	8.65A	8.45	.999	....	18
7	8.60	8.75B	8.60	8.75B	8.67	.999	1	18
8	....	....	7.90A	7.90A	8.60	.999	....	18
9	....	....	7.80A	8.00A	8.05	.999	....	15
10	....	....	7.40A	7.40A	7.17	.999	....	15
13	....	7.60B	....	7.60B	7.52	.999	....	15
14	7.10	7.55B	7.10	7.10	7.30	.999	1	15
15	7.20	7.40B	7.00A	7.00A	6.55	.999	2	13
16	7.00	7.10B	7.00	7.10B	7.20	.999	1	12
17	....	7.25B	....	7.25B	7.17	.999	....	12
20	6.60	6.90B	6.60	6.60	6.55	.999	....	12
21	6.40	6.40	6.30A	6.40	6.35	.999	4	14
22	....	....	5.90A	5.90A	5.70	1.000	....	11
23	5.20	5.25B	5.20	5.25B	5.32	1.000	1	9
24	....	....	....	5.32N	5.32	1.000	1	3
27	Exchange Closed; Memorial Day							
28	....	....	....	....	....	.999	....	....

LIVE HOG OPTION ON FUTURES—PUTS
JUNE 1985 56 PUTS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.75	2.75	2.75	2.75	2.55	.662	1	1
4....	2.75	2.75	2.75	2.75	2.65	.662	1	2
5....	....	....	....	2.65N	2.55	.663	....	2
6....	....	3.20B	....	3.20B	3.70	.779	....	2
7....	....	....	....	3.70N	3.65	.780	....	2
8....	....	....	3.60A	3.60A	3.42	.758	....	2
11....	....	....	....	3.42N	3.50	.771	....	2
12....	....	3.60B	3.35A	3.35A	3.10	.728	....	2
13....	....	3.50B	....	3.50B	3.45	.756	....	2
14....	....	....	3.40A	3.40A	3.20	.749	....	2
15....	....	3.40B	....	3.40B	3.40	.772	....	2
18....	Exchange Closed; President's Day							
19....	....	4.10B	....	4.10B	4.10	.833	....	2
20....	....	....	3.80A	3.80A	3.70	.793	....	2
21....	....	....	3.85B	3.85B	3.85	.813	....	2
22....	....	....	....	4.15B	4.15	.850	....	2
25....	....	5.10B	....	5.10B	5.15	.911	....	2
26....	....	....	....	5.15N	5.20	.913	....	2
27....	....	....	5.15A	5.15A	4.70	.879	....	2
28....	....	4.85B	....	4.70N	4.70	.877	....	2

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	4.50A	4.50A	4.40	.865	....	2
4....	....	4.70B	....	4.70B	4.90	.899	....	2
5....	....	....	....	4.90N	4.45	.876	....	2
6....	....	....	4.30A	4.30A	3.90	.827	....	2
7....	....	4.00B	....	4.00B	4.00	.838	....	2
8....	....	4.30B	....	4.00N	3.55	.807	....	2
11....	....	3.90B	....	3.90B	4.05	.858	....	2
12....	....	4.25B	....	4.25B	4.30	.872	....	2
13....	....	....	....	4.30N	4.80	.911	....	2
14....	....	5.00B	....	5.00B	5.60	.950	....	2
15....	....	....	....	5.60N	6.15	.926	....	2
18....	....	....	5.90A	5.90A	6.00	.924	....	2
19....	....	....	5.80A	5.80A	5.40	.898	....	2
20....	....	5.60B	....	5.60B	5.60	.909	....	2
21....	....	....	....	5.60N	5.60	.914	....	2
22....	5.85	5.85	5.85	5.85	5.85	.922	2	4
25....	....	6.10B	....	6.10B	6.35	.948	....	4
26....	....	....	5.30A	5.30A	5.20	.900	....	4
27....	....	5.25B	....	5.25B	5.25	.899	....	4
28....	....	....	....	5.25N	5.55	.926	....	4
29....	....	5.70B	5.50A	5.70B	5.50	.959	....	4

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	5.57B	....	5.57B	7.00	.975	....	4
2....	....	7.50B	....	7.50B	7.80	.986	....	2
3....	....	7.85B	7.60A	7.60A	7.30	.981	....	2
4....	....	....	6.70A	6.70A	6.82	.974	....	2
5....	Exchange Closed; Good Friday							
8....	....	7.00B	....	7.00B	6.95	.981	....	2
9....	....	....	6.60A	6.60A	6.60	.976	....	2
10....	....	....	....	6.60N	6.20	.970	....	2
11....	....	....	....	6.20N	6.85	.983	....	2
12....	....	7.40B	....	7.40B	7.82	.993	....	2
15....	7.75	7.75	7.75	7.75	7.75	.994	1	1
16....	....	....	7.70A	7.70A	7.42	.993	....	1
17....	....	....	....	7.42N	7.60	.988	....	1
18....	....	....	....	7.60N	7.55	.988	....	1
19....	....	....	7.50A	7.50A	7.97	.992	....	1
22....	....	8.10B	....	8.10B	8.70	.997	....	1
23....	....	....	....	8.70N	8.77	.998	....	1
24....	....	9.35B	....	9.35B	9.37	.998	....	1
25....	....	9.15B	....	9.45B	9.20	.999	....	1
26....	....	....	....	9.20N	9.35	.999	....	1
29....	....	....	....	9.35N	9.17	.999	....	1
30....	....	9.50B	9.10A	9.50B	9.72	.999	....	1

LIVE HOG OPTION ON FUTURES—PUTS
JUNE 1985 56 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	10.10B	....	9.72N	10.00	.999	....	1
2....	....	....	....	10.00N	10.22	.999	....	1
3....	....	....	10.00A	10.00A	11.07	.999	....	1
6....	....	....	....	11.07N	10.45	.999	....	1
7....	10.50	10.75B	10.50	10.75B	10.67	.999	1	....
14....	....	....	....	9.52N	9.30	.999	....	....
17....	....	9.25B	....	9.25B	9.17	.999	....	....

JULY 1985 460 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	.55	.55	.55	.55	.55	.169	....	....
29....	.65	.65	.65	.65	.65	.141	17	17
30....	.65@.60	.65	.60	.60	.60	.174	3	20

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.55@.50	.55	.50	.50	.50	.192	2	20
2....	....	....	....	.50N	.50	.213	....	18
3....	....	.75B	....	.75B	.75	.327	....	18
6....	1.00	1.00	.85A	.85A	.85	.265	1	18
7....	1.10	1.10	.90A	1.00	.90	.300	22	40
8....	.85	.85	.75	.80B	.80	.289	10	49
9....	.75	.80	.75	.80	.80	.247	2	64
10....	.65	.65	.65	.65	.65	.192	14	91
13....	.75	.75	.65	.65	.65	.213	6	97
14....	....	.55	.50	.50	.50	.157	3	97
15....	.50	.50	.25	.25	.25	.122	17	97
16....	....	.30B	....	.30B	.30	.160	....	97
17....	.35	.35	.35	.35	.35	.136	2	82
20....	.37	.37	.20A	.35	.35	.060	9	63
21....	....	....	.30A	.35N	.35	.060	....	63
22....	....	....	.25A	.25A	.25	.050	....	63
23....	....	....	....	.25N	.25	.048	....	63
24....	.32	.32	.32	.32	.32	.030	2	65
27....	Exchange Closed; Memorial Day							
28....	....	....	.20A	.20A	.20	.020	....	65
29....	....	....	....	.20N	.20	.038	....	65
30....	....	....	....	.20N	.20	.040	....	65
31....	....	....	.15A	.15A	.15	.021	....	65

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	.12A	.12A	.12	.006	....	65
4....	....	....	....	.12N	.12	.027	....	65
5....	....	....	....	.12N	.12	.036	....	65
6....	....	....	....	.12N	.12	.015	....	65
7....	....	....	.10A	.10A	.10	.011	....	65
10....	....	....	.07A	.07A	.07	.004	....	65
11....	....	....	....	.07N	.07	.002	....	65
12....	.10	.10	.10	.10	.10	.003	2	67
13....	....	....	....	.10N	.10	.006	....	67
14....	....	....	.02A	.02A	.02	.000	....	67
17....	....	....	....	.02N	.02	.000	....	67
18....	....	....	....	.02N	.02	.000	....	67
19....	....	....	....	.02N	.02	.000	....	67
20....	....	....	....	.02N	.02	.000	....	67
21....	....	....	....	.02N	.02	.000	....	....

LIVE HOG OPTION ON FUTURES—PUTS
JULY 1985 48 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15....	.65	.85B	.60A	.85B	.85	.219	3	3
18....	.90	.90	.70	.70	.70	.199	4	6
19....	.70	.70	.65	.65	.65	.168	3	9
20....	....	....	....	.65N	.65	.172	....	9
21....	1.00	1.00	1.00	1.00	1.00	.185	....	9
22....	.95	1.05	.95	1.05	1.05	.179	6	14
25....	.85	.85	.80A	.85	.85	.203	....	15
26....	.50	.60	.50	.60@.50	.50	.136	6	19
27....	....	....	....	.50N	.50	.129	....	19
28....	....	....	....	.50N	.50	.146	....	19
29....	....	....	....	.50N	.50	.197	....	19

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.65	.75B	.65	.65	.65	.236	2	19
2....	.95@1.10	1.20	.95	1.10A	1.10	.288	9	24
3....	1.00	1.00	1.00	1.00	1.00	.263	4	28
4....	1.10	1.10	1.00	1.00	.95	.216	5	33
5....	Exchange Closed; Good Friday							
8....	1.10@.05	1.15	1.00A	1.00A	1.00	.225	11	42
9....	1.00	1.00	.90A	.90A	.90	.200	3	45
10....	.65	1.00B	.65	.70B	.70	.174	1	45
11....	....	....	....	.70N	.70	.219	....	45
12....	1.00	1.10	1.00	1.10	1.10	.281	3	45
15....	1.10	1.10	1.00	1.05B	1.05	.264	3	47
16....	1.00	1.15	.95	1.10A	.95	.244	8	57
17....	1.00	1.00	.95A	.95A	.95	.273	1	58
18....	....	....	....	.95N	.95	.262	....	58
19....	1.00	1.00	.90	.90	.90	.274	3	61
22....	1.10	1.10	1.05A	1.10	1.05	.317	1	62
23....	1.25	1.25	1.15	1.15	1.15	.311	22	84
24....	1.25	1.30	1.25	1.30	1.30	.356	70	154
25....	1.25	1.25	1.25	1.25	1.25	.343	5	154
26....	1.25	1.25	1.25	1.25	1.25	.339	1	155
29....	1.20	1.20	1.10A	1.10A	1.10	.303	1	156
30....	....	....	....	1.10N	1.10	.355	....	156

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.30@.35	1.60	1.30	1.45A	1.40	.382	6	161
2....	1.60	1.65	1.40A	1.60A	1.40	.413	5	166
3....	1.56	2.35	1.55	2.35@.00A	2.00	.553	8	173
6....	1.90	2.00B	1.65A	1.65A	1.65	.488	4	171
7....	1.75	1.75	1.70	1.70	1.70	.511	6	171
8....	....	....	1.55A	1.70N	1.65	.501	....	171
9....	1.35	1.50	1.35	1.45A	1.45	.452	2	166
10....	1.20	1.20	1.20	1.20	1.20	.382	100	266
13....	1.30	1.30	1.30	1.30	1.30	.420	1	266
14....	1.30	1.30	1.05A	1.05A	1.05	.342	11	273
15....	1.05	1.05	1.00	1.00	.95	.289	15	283
16....	.95	1.00	.85	1.00	1.00	.353	8	286
17....	....	....	....	1.00N	1.00	.318	....	286
20....	.90	.90	.70A	.70A	.70	.226	8	293
21....	.70	.70	.70	.70	.70	.230	....	293
22....	.70	.70	.60A	.60A	.60	.166	5	292
23....	.35	.55	.35	.50	.50	.160	14	301
24....	.50	.52	.40	.40	.40	.121	19	304
27....	Exchange Closed; Memorial Day							
28....	.50	.50	.30A	.30A	.30	.099	67	370
29....	....	....	....	.30N	.30	.158	....	360
30....	.55	.55	.45A	.45A	.40	.169	10	360
31....	.40	.40	.35A	.35A	.35	.112	2	361

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.30	.55	.25	.25	.25	.055	7	363
4....	.25	.35	.25	.35	.35	.153	2	362
5....	.40	.50	.40	.40	.40	.193	10	362
6....	.40	.40	.30	.30	.30	.114	11	372
7....	....	....	.25A	.25A	.25	.098	....	367
10....	....	....	....	.25N	.25	.069	....	367
11....	.25	.25	.20	.20	.20	.054	131	372
12....	....	....	....	.20N	.20	.070	....	372
13....	....	....	....	.20N	.20	.122	....	372
14....	.05	.10	.05	.10	.10	.040	8	380
17....	.10	.10	.10	.10	.10	.003	5	381
18....	.10	.10	.07	.07	.07	.004	6	378
19....	.10@.05	.15	.05	.05	.05	.000	10	384
20....	.10	.10	.10	.10	.10	.000	10	386
21....	.10	.15	.02	.10	.07	.000	367	14
24....	....	....	....	....	....	.035	....	....
25....	....	....	....	....	....	.015	4	....

LIVE HOG OPTION ON FUTURES—PUTS
JULY 1985 50 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	.40	.40	.40	.40	.40	.212	6	6
25....	.85	.85	.85	.85	.85	.315	1	6
26....	.90	.90	.90	.90	.90	.299	2	6
27....	.90	1.00	.90	1.00	.85	.238	8	13
28....	....	.95B	.80A	.85	.75	.231	5	16

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.85	.85	.75	.80	.70	.204	16	32
4....	.75	.75	.75	.75	.75	.228	2	28
5....	.75	.85	.75	.80	.72	.205	5	32
6....	.65	.65	.65	.65	.60	.151	2	34
7....	....	.62B	....	.62B	.65	.155	....	34
8....	.70	.70	.65A	.65A	.50	.135	2	36
11....	.75	.80	.65A	.75	.75	.156	13	49
12....	.70	.75	.60A	.75	.70	.172	4	53
13....	.85	.85	.80	.80	.80	.235	5	52
14....	1.00	1.15B	1.00	1.15B	1.15	.317	3	53
15....	1.15	1.80	1.05A	1.60A	1.25	.373	26	71
18....	1.40	1.40	1.40	1.40	1.30	.349	5	74
19....	1.35	1.35	1.20	1.20	1.10	.307	9	83
20....	1.25	1.25	1.20	1.20	1.20	.314	15	91
21....	1.40	1.45	1.40	1.45	1.45	.333	13	103
22....	1.45@.50	1.75	1.45	1.60	1.60	.326	13	113
25....	1.85	1.85	1.35A	1.45	1.45	.362	13	117
26....	1.30	1.30	1.00	1.00	.90	.267	14	117
27....	1.00	1.05	1.00	1.05	1.00	.257	5	122
28....	1.05	1.05	1.05	1.05	1.05	.284	2	123
29....	1.00	1.20B	1.00	1.20B	1.20	.357	1	122

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.70	1.40	1.60B@1.70	1.65	.412	5	123
2....	1.80	2.20	1.80	1.90	1.90	.476	5	127
3....	1.90	1.90	1.75	1.75	1.75	.447	11	119
4....	1.70	1.70	1.60A	1.60A	1.55	.390	2	120
5....	Exchange Closed; Good Friday							
8....	1.75	1.75	1.50	1.50	1.50	.407	4	119
9....	1.25	1.25	1.20	1.20	1.20	.375	4	118
10....	1.30	1.30	1.30	1.30	1.25	.339	1	114
11....	....	1.35B	....	1.35B	1.35	.403	....	114
12....	1.50	1.80	1.50	1.80	1.80	.482	2	114
15....	1.95	1.95	1.80	1.80	1.70	.466	4	115
16....	1.60	1.80	1.60	1.80	1.60	.442	6	120
17....	1.80	2.00	1.70A	1.70A	1.70	.452	12	129
18....	1.70	1.70	1.70	1.70	1.65	.440	1	129
19....	1.60	1.80	1.60	1.75	1.75	.457	7	133
22....	2.00	2.00	2.00	2.00	1.95	.510	6	138
23....	1.95	2.15	1.75A	1.75A	1.75	.506	3	138
24....	2.00	2.30	2.00	2.20A	2.15	.556	10	143
25....	2.25	2.25	2.10A	2.10A	2.10	.545	1	142
26....	2.05	2.05	2.00	2.00	2.00	.543	2	143
29....	1.95	1.95	1.85	1.85	1.85	.508	2	145
30....	1.85	2.10	1.85	2.10	2.10	.567	2	145

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.40	2.40	2.40	2.40	2.35	.597	2	145
2....	2.35	2.65	2.30A	2.65	2.55	.630	4	147
3....	2.60	2.80	2.55A	2.55A	3.15	.755	1	149
6....	....	3.30B	....	3.30B	2.80	.707	1	145
7....	2.90	2.90	2.90	2.90	3.00	.711	3	145
8....	2.70	2.70	2.70	2.70	2.85	.704	1	140
9....	2.50	2.50	2.50	2.50	2.55	.662	2	138
10....	2.50	2.50	2.50	2.50	2.05	.597	....	138
13....	2.50@.55	2.55	2.25A	2.30B	2.30	.642	19	138
14....	2.00	2.00	1.80	1.80	1.80	.567	2	138
15....	2.00	2.20B	1.70	1.80	1.65	.511	4	138
16....	....	1.80B	....	1.80B	1.90	.584	....	138
17....	2.20	2.20	1.65	1.65	1.65	.551	9	139
20....	1.50	1.50	1.50	1.50	1.25	.450	1	130
21....	1.20	1.35	1.20	1.30B	1.20	.459	8	130
22....	1.35	1.35	1.20	1.20	1.10	.373	4	129
23....	1.20	1.20	1.00	1.00	1.00	.368	4	132
24....	1.00	1.05	.90A	.90A	.80	.308	22	142
27....	Exchange Closed; Memorial Day							
28....	1.02	1.05	.80A	.80A	.80	.287	68	208
29....	.92@.80	1.00	.80	1.00	1.00	.396	13	210
30....	1.00	1.10	1.00	1.07A	1.07	.419	[illegible]	212
31....	1.20	1.22	.85A	.90@.85A	.85	.330	14	220

LIVE HOG OPTION ON FUTURES—PUTS

JULY 1985 50 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.95	1.00	.65A	.65A	.65	.224	29	237
4....	.75	1.00	.75	1.00B	1.00	.436	13	244
5....	1.22	1.22	1.00	1.10	1.10	.508	49	222
6....	.90	.90	.80	.80	.80	.385	9	229
7....	.75	.75	.65	.75	.75	.365	8	231
10....	.75	.90	.70	.70	.70	.341	6	233
11....	.70	.70	.65	.65	.65	.315	9	235
12....	.65	.65	.55	.55	.55	.385	3	228
13....	.60	.90	.60	.90	1.00	.536	82	278
14....	.80	.90	.55	.65	.65	.342	58	309
17....	.57@.55	.57	.25	.50	.45	.186	53	338
18....	.45	.55	.45	.45	.45	.206	35	356
19....	.35@.40	.55	.35	.55	.47	.146	50	365
20....	.45@.40	1.00	.35	.80	.60	.406	195	460
21....	.60	.95	.50	.85	.85	.000	327	508
24....	....	....	....	....	....	.654	....	....

JULY 1985 52 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	.90	.90	.90	.90	.90	.328	1	1
11....	1.00	1.00	1.00	1.00	1.00	.338	1	2
12....	1.00	1.00	.75A	.75A	.75	.300	7	7
13....	....	.85B	....	.85B	.85	.317	....	7
14....	.90@.95	.95	.90	.90A	.90	.311	4	8
15....	1.00	1.05	1.00	1.00	1.00	.324	4	12
18....	Exchange Closed; President's Day							
19....	1.10	1.15	1.10	1.15	1.15	.373	15	26
20....	1.20	1.20	.95	.95	.95	.342	2	28
21....	.95	1.10	.95	1.10	1.10	.348	7	35
22....	1.10	1.20	1.10	1.10	1.10	.379	15	49
25....	1.70	1.70	1.70	1.70	1.80	.506	2	52
26....	1.70	1.75	1.60	1.75	1.70	.489	7	59
27....	1.60	1.60	1.60	1.60	1.60	.416	1	57
28....	1.50	1.50	1.40	1.40	1.40	.409	6	61

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.60	1.75	1.35A	1.35A	1.20	.374	7	59
4....	1.40	1.90	1.40	1.90	1.70	.408	9	63
5....	1.50	1.52	1.50	1.50	1.35	.379	4	67
6....	1.30	1.30	1.15	1.15	1.10	.304	12	78
7....	1.25	1.25	1.20A	1.25	1.05	.310	3	81
8....	1.25	1.25	1.05	1.05	1.05	.281	10	91
11....	1.15	1.25	1.15	1.25	1.25	.316	12	100
12....	1.15	1.25	1.15	1.25B	1.25	.340	14	110
13....	....	1.60B	....	1.60B	1.60	.425	....	110
14....	1.75	2.05	1.75	2.05	2.05	.525	8	114
15....	2.05	2.50B	2.00A	2.30A	2.30	.543	16	123
18....	2.15	2.15	2.15	2.15	2.15	.521	1	123
19....	1.90	2.00	1.90	2.00B	2.00	.475	13	126
20....	2.15	2.30	2.05	2.10	2.10	.484	9	130
21....	2.30	2.30	2.00	2.30	2.30	.506	11	129
22....	2.30	2.75B	2.30	2.70	2.70	.500	13	137
25....	2.35	2.35	2.35	2.35	2.50	.541	2	133
26....	2.30	2.30	1.80A	1.80A	1.80	.436	5	136
27....	1.75	1.75	1.70A	1.70	1.65	.425	4	139
28....	1.60	1.90	1.60	1.90	1.90	.458	3	139
29....	1.60	2.35B	1.60	2.35B	2.35	.540	2	138

LIVE HOG OPTION ON FUTURES—PUTS

JULY 1985 52 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.45	2.50B	2.35	2.40B	2.60	.600	3	138
2....	2.75	2.80	2.70A	2.75B	3.30	.662	11	132
3....	3.00	3.00	3.00	3.00	3.00	.636	4	134
4....	....	....	2.75A	2.75A	2.60	.581	....	134
5....	Exchange Closed; Good Friday							
8....	2.75	3.20	2.50A	2.50A	2.60	.603	4	136
9....	2.10	2.10	2.10	2.10	2.20	.572	1	130
10....	2.35	2.35	2.35	2.35	2.00	.536	1	131
11....	2.20	2.50	2.20	2.50	2.50	.604	9	131
12....	....	2.70B	....	2.70B	3.15	.679	....	131
15....	3.30	3.30	3.30	3.30	3.05	.669	1	131
16....	....	....	2.80A	2.80A	2.90	.649	1	131
17....	....	....	....	2.90N	2.95	.635	....	131
18....	2.70	2.90	2.70	2.70	2.75	.625	21	151
19....	....	2.80B	....	2.80B	2.80	.642	1	150
22....	3.20	3.20	3.05	3.05	3.20	.695	2	151
23....	....	3.25B	....	3.25B	3.20	.692	....	151
24....	3.25	3.25	3.25	3.25	3.50	.737	20	131
25....	3.40	3.40	3.30	3.30	3.30	.728	3	130
26....	3.10	3.10	3.10	3.10	3.30	.728	....	131
29....	....	....	3.20A	3.20A	2.95	.703	2	131
30....	3.20	3.20	3.20	3.20	3.50	.754	2	131

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	3.50N	3.65	.779	....	131
2....	3.55	3.70B	3.55	3.70B	3.85	.805	1	128
3....	4.00	5.20	4.00	5.00A@4.85	4.85	.890	5	132
6....	5.20@.50	5.50	4.70A	4.70A	4.30	.864	3	131
7....	....	4.50B	....	4.50B	4.50	.856	1	129
8....	4.30	4.45	4.30	4.45	4.45	.853	4	130
9....	4.20	4.20	4.00	4.00	4.15	.826	3	127
10....	3.80	3.80	3.80	3.80	3.60	.780	2	127
13....	4.05	4.05	3.90A	3.90A	3.90	.818	15	114
14....	4.00	4.00	3.20	3.20	3.25	.765	4	116
15....	....	3.40B	....	3.40B	2.92	.722	6	117
16....	....	3.20B	....	3.20B	3.35	.762	....	111
17....	....	....	....	3.35N	3.00	.759	....	111
20....	....	....	....	3.00N	2.35	.683	....	111
21....	2.35	2.35	2.35	2.35	2.35	.694	1	111
22....	2.20	2.40B	2.20	2.20	2.00	.617	1	112
23....	1.80	2.00B	1.80	2.00B	2.00	.617	1	113
24....	2.00	2.00	1.90	1.90	1.56	.567	46	151
27....	Exchange Closed; Memorial Day							
28....	1.75	1.75	1.75	1.75	1.67	.553	5	151
29....	2.00	2.10B	2.00	2.10B	2.20	.673	2	151
30....	2.20	2.20	2.20	2.20	2.22	.699	21	170
31....	1.65	2.25B	1.65	1.65	1.70	.619	1	170

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.70	1.75	1.30	1.30	1.27	.517	5	167
4....	1.50	2.05B	1.50	2.05B	2.25	.747	4	162
5....	2.20	2.40	2.20	2.40	2.55	.808	3	159
6....	2.05	2.05	1.70	1.95	1.95	.722	14	157
7....	1.70	1.80	1.55	1.65B	1.90	.714	4	154
10....	1.75	1.75	1.70	1.70	1.85	.731	2	154
11....	....	....	....	1.85N	1.67	.724	3	154
12....	1.80	1.80	1.75	1.80	1.87	.800	10	146
13....	1.85@.80	1.90B	1.80	1.90B	2.42	.902	3	144
14....	1.90	2.10	1.65A	1.65A	1.70	.810	2	141
17....	1.10	1.30	1.10	1.30	1.37	.791	16	137
18....	1.35	1.45	1.00	1.00	1.37	.818	63	128
19....	1.45	1.55B	1.45	1.45	1.30	.856	3	127
20....	1.30	2.20	1.30	2.20	1.95	.997	15	119
21....	2.00	2.25	2.00	2.20	2.20	.000	13	112
24....	....	....	....	....	....	.994	....	....

LIVE HOG OPTION ON FUTURES—PUTS
JULY 1985 54 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.30	1.30	1.30	1.30	1.30	.438	2	2
4....	1.30	1.50	1.30	1.45	1.45	.438	9	8
5....	1.40	1.40	1.40	1.40	1.40	.425	4	10
6....	1.47	1.80	1.47	1.80	1.80	.546	3	13
7....	1.60	1.90	1.75	1.90	1.90	.531	59	54
8....	1.90	1.90	1.80A	1.80A	1.70	.500	3	54
11....	....	....	....	1.70N	1.80	.514	....	54
12....	1.80	1.85B	1.65A	1.70A	1.60	.472	3	54
13....	....	1.65B	....	1.65B	1.65	.492	....	54
14....	....	1.75B	....	1.75B	1.75	.485	....	54
15....	....	....	....	1.75N	1.75	.501	....	54
18....	Exchange Closed; President's Day							
19....	2.20	2.20	2.20	2.20	2.20	.557	1	54
20....	1.95	1.95	1.95	1.95	1.95	.525	4	54
21....	1.90	1.90	1.90	1.90	1.90	.532	1	54
22....	2.25	2.25	2.20	2.20	2.05	.565	4	53
25....	2.35	2.70B	2.35	2.70B	3.00	.689	8	57
26....	....	....	2.80A	2.80A	2.80	.674	....	57
27....	....	....	2.60A	2.60A	2.60	.607	....	57
28....	....	....	....	2.60N	2.40	.600	....	57

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.40	2.40	2.25	2.25	2.25	.565	2	58
4....	2.80	2.80	2.70A	2.70A	2.60	.603	4	59
5....	....	....	....	2.60N	2.25	.574	....	60
6....	2.35	2.35	2.00	2.00	1.95	.494	16	60
7....	2.15	2.25	2.15	2.15	2.15	.502	1	61
8....	2.30	2.35	2.00	2.00	2.00	.470	12	72
11....	1.95	2.05B	1.95	2.05B	2.05	.512	2	74
12....	2.00	2.25B	2.00	2.25B	2.25	.540	5	77
13....	2.50	2.50	2.50	2.50	2.70	.628	1	72
14....	3.00	3.00	3.00	3.00	3.25	.719	1	73
15....	3.25	3.75	3.25	3.75	3.75	.700	4	73
18....	....	....	3.65A	3.65A	3.35	.682	....	74
19....	....	....	3.20A	3.20A	3.15	.642	....	74
20....	3.30	3.30	3.30	3.30	3.20	.651	4	78
21....	3.20	3.20	3.20	3.20	3.45	.672	2	78
22....	3.40	3.40	3.40	3.40	3.50	.667	1	78
25....	3.60	3.60	3.60	3.60	3.60	.706	1	77
26....	....	....	....	3.60N	2.85	.610	....	74
27....	....	....	....	2.85N	2.80	.600	....	74
28....	....	2.85B	....	2.85B	2.90	.633	....	74
29....	3.50	3.50	3.50	3.50	3.50	.709	1	75

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	3.50N	4.10	.761	....	72
2....	....	....	....	4.10N	4.70	.810	....	72
3....	4.50	4.50	4.50	4.50	4.30	.791	1	72
4....	....	....	3.90A	3.90A	3.80	.749	.	72
5....	Exchange Closed; Good Friday							
8....	4.25	4.50	3.90A	3.90A	4.00	.770	3	75
9....	....	....	3.60A	3.60A	3.70	.747	....	71
10....	....	....	....	3.70N	3.30	.718	....	71
11....	....	3.90B	....	3.90B	4.00	.774	....	71
12....	....	4.20B	....	4.20B	4.60	.831	....	71
15....	....	....	4.50A	4.50A	4.35	.826	....	71
16....	....	....	4.15A	4.15A	4.10	.813	....	71
17....	4.05	4.05	4.05	4.05	4.10	.786	1	71
18....	....	....	....	4.10N	4.05	.779	....	70
19....	....	4.25B	....	4.25B	4.15	.793	....	68
22....	...	4.40B	....	4.40B	4.60	.835	....	68
23....	4.50	4.80B	4.50	4.80B	4.50	.834	14	69
24....	....	4.80B	....	4.80B	4.97	.866	...	69
25....	....	5.00B	....	5.00B	4.95	.861	....	69
26....	....	....	4.90A	4.90A	4.90	.862	...	69
29....	....	....	....	4.90N	4.62	.848	...	69
30....	....	....	....	4.62N	5.10	.882	....	69

LIVE HOG OPTION ON FUTURES—PUTS
JULY 1985 54 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	5.15B	....	5.10N	5.40	.899	....	69
2....	5.20	5.36B	5.20	5.25B	5.55	.915	1	69
3....	5.40	5.60B	5.40	5.60B	6.70	.959	2	70
6....	6.30	6.30	6.30	6.30	6.20	.948	1	70
7....	6.25	6.35B	6.25	6.35B	6.35	.939	2	70
8....	6.00	6.05B	6.00	6.05B	6.25	.938	20	82
9....	6.00	6.00	5.85A	6.00	5.85	.925	30	91
10....	....	....	5.75A	5.75A	5.10	.899	....	62
13....	5.65	5.65	5.65	5.65	5.50	.924	5	62
14....	5.05	5.35	5.05	5.35	4.85	.895	12	63
15....	5.20	5.20	4.75A	4.75A	4.40	.870	2	60
16....	....	4.85B	....	4.85B	5.00	.907	....	60
17....	....	....	....	5.00N	4.75	.895	....	58
20....	4.00	4.00	4.00	4.00	3.95	.854	1	57
21....	4.00	4.00	4.00	4.00	4.02	.863	1	57
22....	....	....	3.75A	3.75A	3.40	.815	....	56
23....	....	3.50B	....	3.50B	3.35	.817	....	56
24....	3.30	3.30	3.30	3.30	3.00	.777	40	79
27....	Exchange Closed; Memorial Day							
28....	3.20	3.20	3.20	3.20	2.85	.789	21	100
29....	3.30	3.50B	3.30	3.50B	3.65	.871	20	120
30....	3.70	3.85B	3.70	3.85B	3.85	.889	21	139
31....	....	....	3.50A	3.50A	3.10	.846	....	129

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	3.35B	2.80A	2.80A	2.52	.793	....	129
4....	....	3.75B	....	3.75B	3.90	.927	....	129
5....	4.00	4.15B	4.00	4.15B	4.25	.954	1	127
6....	3.50	3.50	3.50	3.50	3.56	.924	4	127
7....	....	....	3.20A	3.30A	3.45	.925	....	126
10....	3.20	3.35B	3.20	3.35B	3.40	.945	1	122
11....	....	3.45B	....	3.45B	3.30	.948	...	121
12....	3.45	3.60B	3.45	3.55B	3.62	.973	3	120
13....	3.95	3.95	3.95	3.95	4.27	.992	1	119
14....	4.00	4.00	3.50A	3.50A	3.45	.982	1	118
17....	3.00	3.00	3.00	3.00	3.02	.992	1	119
18....	3.10	3.30B	2.90	2.90	3.12	.994	2	118
19....	...	3.40B	...	3.40B	3.02	.999	...	118
20....	3.25	4.00B	3.00A	4.00B	3.85	.999	1	38
21....	4.30	4.30	4.30	4.30	4.60	.000	9	34
24....	....	....	....	....	....	.999	....	....

JULY 1985 56 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	3.20	3.20	3.20	3.20	3.20	.659	1	1
11....	....	....	....	3.20N	3.20	.699	....	1
12....	....	....	....	3.25B	3.45	.724	...	1
13....	...	3.50B	....	3.50B	4.20	.795	....	1
14....	....	4.30B	....	4.20N	4.80	.859	....	1
15....	....	....	....	4.80N	5.30	.822	....	1
18....	....	....	....	5.30N	4.90	.811	....	1
19....	....	....	....	4.90N	4.50	.780	....	1
20....	....	4.70B	....	4.70B	4.60	.788	....	1
21....	....	4.70B	....	4.70B	5.00	.805	....	1
22....	....	....	....	5.00N	4.90	.801	....	1
25....	....	....	....	4.90N	5.20	.832	....	1
26....	....	....	5.15A	5.15A	3.20	.760	....	1
27....	....	4.10B	....	4.10B	4.10	.752	....	1
28....	....	4.30B	...	4.30B	4.45	.780	....	1
29....	....	....	....	4.45N	5.20	.837	....	1

LIVE HOG OPTION ON FUTURES—PUTS
JULY 1985 56 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	5.20N	5.85	.875	....	1
2....	....	....	....	5.85N	6.50	.907	....	1
3....	....	....	....	6.50N	6.00	.896	....	1
4....	....	....	....	6.00N	5.40	.869	....	1
5....	Exchange Closed; Good Friday							
8....	....	....	....	5.40N	5.60	.885	....	1
9....	....	....	....	5.60N	5.30	.870	....	1
10....	....	....	....	5.30N	4.90	.852	....	1
11....	....	5.15B	....	5.15B	5.55	.889	....	1
12....	....	5.70B	....	5.70B	6.20	.924	....	1
15....	....	6.40B	....	6.40B	6.20	.923	....	1
16....	....	....	6.00A	6.00A	5.85	.915	....	1
17....	....	....	....	5.85N	5.90	.889	....	1
18....	....	....	....	5.90N	5.70	.885	....	1
19....	....	....	....	5.70N	5.90	.895	....	1
22....	....	6.15B	....	6.15B	6.40	.922	....	1
23....	....	....	....	6.40N	6.30	.922	....	1
24....	....	6.60B	....	6.60B	6.75	.941	....	1
25....	....	....	....	6.75N	6.65	.939	....	1
26....	....	....	....	6.65N	6.65	.940	....	1
29....	....	....	6.40A	6.40A	6.22	.934	....	1
30....	....	6.30B	....	6.30B	6.77	.952	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	7.00B	....	7.00B	7.05	.961	....	1
2....	....	....	....	7.05N	7.35	.968	....	1
3....	....	7.40B	....	7.40B	8.60	.987	....	1
6....	....	....	....	8.60N	8.00	.983	....	1
7....	....	8.15B	....	8.15B	8.25	.978	....	1
8....	....	....	8.10A	8.10A	8.15	.978	....	1
9....	....	....	7.75A	7.75A	7.70	.972	....	1
10....	....	....	7.60A	7.60A	7.05	.961	....	1
13....	....	....	....	7.05N	7.45	.973	....	1
14....	....	....	....	7.45N	6.75	.961	....	1
15....	....	7.00B	....	7.00B	6.25	.950	....	1
16....	....	6.75B	....	6.75B	6.85	.968	....	1
17....	....	....	....	6.85N	6.55	.963	....	1
20....	....	....	....	6.55N	5.70	.946	....	1
21....	....	5.90B	....	5.90B	5.80	.952	....	1
22....	....	....	....	5.80N	5.10	.929	....	1
23....	....	5.15B	....	5.15B	5.10	.932	....	1
24....	....	....	....	5.10N	4.60	.913	....	1
27....	Exchange Closed; Memorial Day							
28....	....	4.90B	....	4.90B	4.50	.926	....	1
29....	....	5.35B	....	5.35B	5.40	.963	....	1
30....	....	5.55B	....	5.55B	5.55	.971	....	1
31....	....	....	....	5.55N	4.95	.956	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	5.20B	....	5.20B	4.20	.940	....	1
4....	....	5.10B	....	5.10B	5.70	.987	....	1
5....	....	....	....	5.70N	6.10	.993	....	1
6....	5.85	5.85	5.85	5.85	5.40	.987	....	1
7....	....	....	5.30A	5.30A	5.30	.988	....	1
10....	....	....	....	5.30N	5.25	.994	1	2
11....	....	5.35B	....	5.35B	5.15	.995	....	1
12....	....	5.40B	....	5.40B	5.52	.998	....	1
13....	....	....	5.50A	5.50A	6.17	.999	....	1
14....	....	....	6.00A	6.00A	5.40	.999	....	1
17....	....	....	5.30A	5.30A	4.97	.999	....	1
18....	....	5.00B	....	5.00B	5.07	.999	....	1
19....	....	....	....	5.07N	5.02	.999	....	....
20....	....	....	5.00A	5.00A	5.85	1.000	....	....
21....	....	....	....	5.85N	6.60	1.000	....	....

LIVE HOG OPTION ON FUTURES—PUTS
JULY 1985 60 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	7.40	7.40	7.40	7.40	7.70	.944	1	1
29....	....	8.45B	....	8.45B	8.60	.964	....	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	8.75B	....	8.75B	9.25	.976	....	1
2....	....	....	....	9.25N	9.92	.984	....	1
3....	....	....	....	9.92N	9.60	.982	....	....
4....	....	....	9.40A	9.40A	9.00	.975	....	....
8....	....	9.10B	....	9.10B	9.10	.981	....	....
9....	....	....	....	9.10N	8.90	.977	....	....
12....	....	9.25B	....	9.25B	10.00	.990	....	....
15....	....	10.20B	....	10.20B	9.80	.990	....	....
16....	....	....	....	9.80N	9.60	.989	....	....
18....	....	....	....	9.67N	9.55	.978	....	....
19....	....	....	9.50A	9.50A	9.50	.981	....	....
10....	.80	.80	.80	.80	.80	.145	1	1

AUGUST 1985 44 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	....	....	.60A	.60A	.60	.152	....	1
14....	....	....	....	.60N	.60	.112	....	1
15....	....	....	....	.60N	.60	.094	....	1
16....	....	....	....	.60N	.60	.111	....	1
17....	....	....	....	.60N	.60	.092	....	1
20....	.65	.65	.50A	.50A	.50	.068	4	5
21....	....	....	....	.50N	.50	.074	....	5
22....	....	....	.40A	.40A	.40	.059	....	5
23....	....	....	....	.40N	.40	.064	....	5
24....	....	....	.35A	.35A	.35	.048	....	5
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.35N	.36	.042	....	5
29....	....	....	....	.35N	.35	.050	....	5
30....	....	....	....	.35N	.35	.057	....	5
31....	....	....	.25A	.25A	.25	.043	....	5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.20	.20	.20	.20	.20	.030	1	6
4....	....	....	....	.20N	.20	.060	....	7
5....	....	....	....	.20N	.20	.059	....	7
6....	....	....	....	.20N	.20	.039	....	7
7....	....	....	....	.20N	.20	.041	....	7
10....	....	....	....	.20N	.20	.036	....	7
11....	....	....	....	.20N	.20	.032	....	7
12....	....	....	....	.20N	.20	.034	....	7
13....	....	....	....	.20N	.20	.042	....	7
14....	....	....	....	.20N	.20	.032	....	7
17....	....	....	....	.20N	.20	.023	....	7
18....	....	....	....	.20N	.20	.043	....	7
19....	....	....	....	.20N	.20	.042	....	7
20....	....	....	....	.20N	.20	.079	....	7
21....	....	....	....	.20N	.20	.121	....	7
24....	.60	.60	.10A	.60	.20	.135	1	8
25....	....	....	....	.20N	.20	.092	....	6
26....	....	....	....	.20N	.15	.093	....	6
27....	.05	.07B	.05	.07B	.15	.087	....	6
28....	....	....	....	.15N	.15	.065	....	6

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 44 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.15N	.15	.077	...	6
2....	.40	.40	.15	.15	.15	.068	1	7
3....	....	....	....	.15N	.15	.061	1	7
4....	Exchange Closed; Independence Day							
5....	....	....	.10A	.10A	.10	.026	...	7
8....	....	....	....	.10N	.10	.031	....	7
9....	.10	.10	.10	.10	.10	.038	1	8
10....	....	....	....	.10N	.10	.024	...	8
11....	....	....	....	.10N	.10	.043	...	8
12....	.10	.10	.10	.10	.10	.055	10	18
15....	....	....	....	.10N	.10	.043	....	18
16....	....	....	...	.10N	.10	.029	...	18
17....	.02	.02	.02	.02	.02	.016	1	16
18....	....	....	....	.02N	.02	.021	...	16
19....	.05	.05	.05	.05	.05	.114	12	16
22....	.40	.40	.40	.40	.40	.144	3	19
23....	...	....	.20A	.20A	.20	.128	....	19
24....	.02	.05B	.02	.05B	.05	.063	4	15
25....	....	....	....	.05N	.05	.013	...	15
26....	.20	.20	.20	.20	.20	.619	10	12
29....	....	....	...	....	....	.979	...	...

AUGUST 1985 46 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23....	.75	.75	.70A	.70A	.70	.196	2	2
24....	...	....	....	.70N	.70	.214	...	2
25....	...	...	...	.70N	.70	.208	...	2
26....	....	....	...	.70N	.70	.190	...	2
29....	.70	.70	.70	.70	.70	.155	2	4
30....	...	...	...	.70N	.70	.188	...	4

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	....	...	.70N	.70	.193	...	4
2....	....	....	...	.70N	.70	.221	...	4
3....	....	.75B	....	.75B	.80	.321	...	4
6....	1.20	1.20	1.20	1.20	1.17	.293	1	5
7....	....	...	...	1.17N	1.17	.333	...	5
8....	1.20	1.20	1.20	1.20	1.20	.322	2	7
9....	1.20	1.20	1.20	1.20	1.10	.292	2	9
10....	1.00	1.00	1.00	1.00	1.00	.269	2	11
13....	...	....	....	1.00N	1.00	.261	...	11
14....	1.10	1.10	1.00	1.00	1.00	.222	1	12
15....	....	...	...	1.00N	1.00	.194	1	12
16....	...	....	....	1.00N	1.00	.222	...	12
17....	....	...	...	1.00N	1.00	.194	...	10
20....	.75	.75	.75	.75	.75	.154	....	10
21....	....	....	...	.75N	.75	.166	1	11
22....	....	...	.70A	.70A	.70	.139	...	11
23....	.50	.50	.50	.50	.50	.150	2	13
24....	....	....	....	.50N	.50	.120	...	13
27....	Exchange Closed; Memorial Day							
28....	....	....	...	.50N	.50	.110	....	13
29....	....	....	...	.50N	.50	.129	...	13
30....	....	....	...	.50N	.50	.143	....	13
31....	....	....	....	.50N	.50	.116	...	12

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	...	.50N	.40	.088	...	12
4....	....	....	...	.40N	.40	.154	...	12
5....	....	.50B	...	.50B	.50	.154	....	12
6....	.65	.65	.40	.50	.50	.114	29	38
7....	.60	.60	.50	.50	.50	.117	5	43
10....	.60	.60	.50	.50	.50	.110	4	47
11....	.40	.40	.40	.40	.40	.101	1	47
12....	.40	.40	.40	.40	.40	.108	2	46
13....	....	....	....	.40N	.40	.129	...	46
14....	....	....	....	.40N	.40	.105	.	46
17....	....	....	.35A	.35A	.35	.085	....	46
18....	.40	.40	.40	.40	.40	.122	50	96
19....	.45	.45	.40	.40	.40	.122	13	109
20....	.40	.60	.40	.60	.60	.199	206	311
21....	.75	.75	.55	.70	.70	.275	21	327
24....	.80@.85	1.00	.75	.75A	.75	.308	11	330
25....	.60	.60	.40	.40	.40	.237	217	196
26....	.30	.40	.30	.35	.35	.241	4	196
27....	....	.40B	...	.40B	.40	.233	....	196
28....	.40	.40	.37	.37	.37	.207	2	195

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 46 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.40	.50	.40	.50	.50	.246	8	196
2....	.50	.60	.40	.40	.40	.231	10	197
3....	.30	.30	.30	.30	.35	.219	1	198
4....	Exchange Closed; Independence Day							
5....	.40	.40	.25A	.25A	.25	.128	5	199
8....	.35	.35	.30	.30	.30	.160	3	198
9....	.25	.25	.25	.25	.25	.191	3	200
10....	....	....	...	.25N	.25	.149	....	200
11....	.20	.35	.20	.35	.35	.224	9	209
12....	.30	.30	.30	.30	.30	.272	8	205
15....	.35	.40	.20	.25B	.25	.311	53	199
16....	.45	.50	.35A	.50	.45	.272	6	203
17....	.42	.45B	.20	.20	.20	.217	3	203
18....	.10	.25B	.10	.25B	.25	.278	24	220
19....	.10	.75	.10	.75	.75	.626	7	203
22....	.60	1.10	.60	1.00	1.22	.832	14	202
23....	1.00	1.00	.85	1.00	1.32	.885	9	200
24....	1.40	1.40	.90	1.00B	1.10	.909	11	201
25....	.90	.90	.77	.80	.92	.967	6	198
26....	.85	2.20	.85	2.20	2.20	.999	22	194
29....	....	...	....	....	...	.999	....	....

AUGUST 1985 48 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	1.10	1.10	1.10	1.10	1.10	.222	2	2
21....	...	....	....	1.10N	1.10	.243	....	2
22....	...	...	...	1.10N	1.20	.225	....	2
25....	....	....	....	1.20N	1.10	.215	....	2
26....	....	....	1.05A	1.05A	.75	.178	....	2
27....	....	...	...	.75N	.75	.168	....	2
28....	1.20	1.20	1.00A	1.00A	1.00	.180	2	3
29....	....	....	....	1.00N	1.00	.226	....	3
1....	1.00	1.00	1.00	1.00	1.00	.254	11	9
2....	...	1.20B	.	1.00N	1.00	.297	....	9

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.10	1.35B	.90	1.00B	1.00	.298	6	14
4....	1.00	1.00	1.00	1.00	1.00	.251	2	15
5....	Exchange Closed; Good Friday							
8....	1.20	1.20	1.20	1.20	1.20	.271	1	15
9....	1.20	1.20	1.05	1.05	1.05	.241	4	18
10....	1.05	1.05	1.00	1.00	1.00	.226	5	23
11....	....	....	....	1.00N	1.02	.258	....	23
12....	1.10	1.10	1.10	1.10	1.10	.322	3	24
15....	1.30	1.30	1.20	1.25B	1.25	.322	3	24
16....	...	....	...	1.25N	1.25	.304	....	24
17....	1.30	1.30	1.30	1.30	1.30	.320	1	25
18....	....	...	....	1.30N	1.30	.318	....	25
19....	....	...	1.20A	1.20A	1.20	.319	....	25
22....	1.15	1.20B	1.15	1.20B	1.20	.338	2	27
23....	1.40	1.40	1.30	1.40	1.40	.332	32	50
24....	1.35	1.45	1.35	1.35	1.35	.356	144	192
25....	1.47@1.50	1.50	1.40A	1.45	1.35	.349	3	195
26....	1.25@1.20	1.25	1.20	1.25B	1.25	.326	2	193
29....	1.35	1.35	1.10A	1.10A	1.10	.280	7	199
30....	....	...	....	1.10N	1.10	.327	....	199

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.50	1.50	1.35A	1.35A	1.30	.334	6	205
2....	1.50	1.50	1.40A	1.40A	1.40	.372	1	206
3....	1.55	1.80	1.55	1.80	1.80	.491	3	205
6....	1.75	2.00	1.75	2.00	1.80	.463	4	206
7....	2.00	2.30	2.00	2.20A	2.10	.493	21	207
8....	1.55	1.95	1.55	1.65B	1.90	.481	9	207
9....	1.90	1.95	1.70A	1.70A	1.75	.449	10	215
10....	1.75	1.75	1.75	1.75	1.75	.423	101	316
13....	....	...	....	1.75N	1.75	.440	1	317
14....	1.70	1.70	1.50	1.55A@1.50	1.50	.370	4	319
15....	1.50	1.50	1.40A	1.40A	1.35	.335	1	319
16....	1.50	1.60	1.50	1.60	1.55	.372	4	323
17....	1.50	1.50	1.30	1.30	1.25	.337	3	325
20....	1.20	1.25	1.10	1.15	1.12	.286	11	331
21....	...	....	....	1.12N	1.12	.303	....	331
22....	1.12@1.10	1.12	1.05A	1.05A	1.02	.265	6	338
23....	1.10	1.10	1.10	1.10	1.10	.284	1	339
24....	1.00	1.00	.92A	.95	.95	.239	24	358
27....	Exchange Closed; Thanksgiving Day							
28....	.90	.90	.90	.90	.90	.229	2	360
29....	.97	.97	.97	.97	.97	.259	1	360
30....	1.10@1.20	1.20	1.00	1.20	1.20	.282	36	389
31....	1.20	1.20	.90A	.90A	.90	.241	6	395

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 48 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.90	.90	.75	.75	.70	.200	10	405
4....	1.00	1.20	1.00	1.05A	1.05	.307	4	408
5....	1.15	1.35	1.00A	1.00A	1.00	.308	10	411
6....	1.00	1.00	.80	.80	.80	.247	12	420
7....	.75	.75	.75	.75	.75	.255	4	422
10....	.85	.85	.80	.80	.80	.249	....	422
11....	.85	.85	.85	.85	.80	.235	3	424
12....	.70	.80	.70	.80	.75	.249	2	424
13....	.95	.95	.80	.80	.80	.285	4	428
14....	.70	.80	.70	.70	.70	.248	7	431
17....	.75	.75	.65	.65	.65	.218	4	432
18....	.75@.70	.75	.60	.70	.70	.263	13	444
19....	.95	1.00	.80	.80	.80	.265	24	466
20....	.80@.85	1.30	.80	1.30	1.05	.381	70	514
21....	1.20	1.55	1.10	1.55	1.65	.481	61	556
24....	1.85	2.15	1.50	1.65A	1.55	.530	58	561
25....	1.55	1.60	.95	1.00B	1.00	.448	72	565
26....	1.00	1.20	.90	1.10	1.10	.456	24	557
27....	1.05	1.15B	1.05	1.05	1.05	.450	27	550
28....	.90	1.00	.90	1.00	1.05	.442	16	546

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00	1.50	1.00	1.30A	1.30	.508	19	541
2....	1.50	1.50	1.05	1.10	1.10	.495	28	531
3....	1.00	1.00	.90	1.00	1.00	.484	23	540
4....	Exchange Closed; Independence Day							
5....	.70	.70	.50	.50	.60	.357	41	545
8....	.70	1.05B	.70	.90A	.90	.437	46	562
9....	.90	.95	.85	.90	.90	.494	25	525
10....	.70	.75B	.70	.75B	.75	.439	4	526
11....	.75	1.35B	.75	1.20A	1.10	.562	26	527
12....	.90	1.30	.90	1.20B	1.32	.632	9	509
15....	1.35	1.60	1.30	1.50	1.50	.750	202	466
16....	1.65	1.80B	1.30	1.30	1.30	.732	10	387
17....	1.60	1.70	1.10	1.10	1.10	.694	118	325
18....	1.07@.00	1.35B	1.00	1.30	1.37	.782	27	328
19....	1.20	2.45	1.20	2.45	2.45	.963	28	299
22....	2.15	3.30	2.15	3.00	2.97	.998	49	280
23....	2.50	3.00	2.42	3.00	3.05	.999	40	244
24....	3.00	3.50	2.55	2.95	2.95	.999	42	241
25....	2.75	2.85	2.35	2.80	2.92	.999	29	143
26....	2.90@.95	4.40	2.90	4.35B@.40	4.40	1.000	21	115
29....	....	....	....	....	....	1.000	....	....

AUGUST 1985 50 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	.65	.65	.65	.65	.65	.241	1	1
15....	....	....	....	.65N	.65	.250	....	1
18....	Exchange Closed; President's Day							
19....	....	....	....	.80B	.80	.285	....	1
20....	....	....	....	.80N	.80	.283	....	1
21....	....	....	....	.80N	.85	.287	....	1
22....	....	....	....	.85N	.95	.305	....	1
25....	....	....	....	.95N	1.25	.410	....	1
26....	1.50	1.50	1.50	1.50	1.50	.410	2	3
27....	....	....	1.40A	1.40A	1.40	.353	....	3
28....	....	....	....	1.15A	1.15	.333	....	3

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 50 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.15N	1.00	.295	....	3
4....	....	1.20B	....	1.20B	1.20	.315	....	3
5....	1.15	1.15	.95	1.00B	1.00	.279	4	6
6....	1.00	1.00	1.00	1.00	.80	.220	2	9
7....	....	....	....	.80N	.80	.236	....	9
8....	.80	.90B	.80	.80	.80	.222	5	17
11....	.80	.80	.75	.75	.75	.241	3	20
12....	.85	.85	.85	.85	.85	.246	5	25
13....	1.25	1.30	1.25	1.30	1.30	.311	2	25
14....	1.35	1.40	1.35	1.40	1.40	.382	7	26
15....	1.55	1.80B	1.50A	1.80B	1.80	.401	6	32
18....	1.75	1.75	1.60A	1.75	1.70	.381	2	33
19....	1.75	1.75	1.75	1.75	1.60	.345	3	32
20....	1.70	1.70	1.60	1.60	1.60	.355	2	33
21....	1.70	1.90	1.70	1.90	1.90	.381	3	34
22....	1.87	2.00	1.80A	2.00	1.80	.380	9	38
25....	1.66	1.65	1.50	1.65	1.65	.350	5	43
26....	....	....	1.60A	1.60A	1.30	.301	....	43
27....	....	....	1.25A	1.25A	1.25	.289	....	43
28....	1.20	1.35	1.20	1.35	1.35	.305	3	45
29....	....	1.50B	....	1.50B	1.50	.366	....	45

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.50	1.50	1.50	1.50	1.50	.403	1	42
2....	1.75	2.00B	1.75	2.00B	2.20	.454	1	41
3....	2.30	2.30	2.10A	2.10A	2.05	.456	5	43
4....	1.80	1.80	1.80	1.80	1.80	.400	1	44
5....	Exchange Closed; Good Friday							
8....	2.00	2.10	2.00	2.00	2.00	.427	8	50
9....	....	....	....	2.00N	1.80	.393	....	50
10....	1.75	1.75	1.75	1.25	1.25	.375	1	51
11....	2.10	2.10	2.10	2.10	2.10	.414	4	55
12....	2.00	2.35	2.00	2.35	2.35	.489	2	56
15....	2.50	2.50	2.40A	2.40A	2.40	.492	5	56
16....	....	....	2.30A	2.30A	2.00	.472	....	56
17....	....	....	....	2.00N	2.00	.489	....	56
18....	....	....	....	2.00N	2.00	.467	....	56
19....	2.30	2.30	2.30	2.30	2.20	.469	1	57
22....	2.30	2.35	2.20A	[illegible]	2.30	.493	4	61
23....	2.30@.40	2.40	2.20A	[illegible]	2.20	.487	4	61
24....	....	....	....	2.20N	2.30	.513	....	61
25....	2.20	2.20	2.20	2.20	2.15	.507	1	60
26....	2.00	2.10B	2.00	2.10B	2.10	.484	2	60
29....	2.10	2.10	2.00	2.00	1.85	.434	10	69
30....	2.10	2.10	2.00	2.00	2.20	.486	2	70

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.55	2.55	2.30	2.30	2.25	.497	6	73
2....	2.30	2.50	2.25A	2.50	2.50	.538	3	75
3....	2.50	2.90B	2.50	2.90B	3.25	.657	20	83
6....	....	....	3.10A	3.10A	2.80	.633	....	73
7....	3.35	3.35	3.10A	3.20A	3.20	.648	1	74
8....	3.00	3.00	2.90A	3.00	3.05	.637	1	73
9....	2.90	2.90	2.90	2.90	3.00	.607	1	74
10....	3.00	3.00	2.90	2.90	2.75	.583	3	75
13....	....	3.00B	....	3.00B	3.00	.603	....	75
14....	2.80	2.80	2.55A	2.55A	2.55	.533	6	80
15....	2.20	2.20	2.20	2.20	2.15	.496	1	80
16....	2.40	2.40	2.35	2.35	2.55	.538	2	81
17....	2.45	2.45	2.10	2.10	2.10	.501	3	82
20....	2.10	2.15B	1.90A	1.90A	1.85	.447	....	82
21....	2.10@.20	2.20	2.00	2.00	1.90	.468	4	85
22....	1.80	1.85	1.80	1.85	1.82	.426	5	86
23....	1.95@2.00	2.00	1.75	1.95	1.95	.449	7	92
24....	1.90	1.90	1.90	1.90	1.85	.396	7	92
27....	Exchange Closed; Memorial Day							
28....	1.85	1.90	1.65A	1.65A	1.65	.390	12	104
29....	1.85	1.85	1.85	1.85	1.85	.428	3	106
30....	1.90	1.95B	1.75	1.80	1.70	.457	7	105
31....	2.00	2.00	1.70A	1.70A	1.60	.410	5	109

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 50 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.60	1.60	1.40A	1.45A	1.40	.361	9	115
4	1.60	2.00	1.60	2.00	1.97	.495	15	120
5	2.02	2.02	1.80	1.90B	1.90	.498	5	119
6	1.90	1.90	1.50	1.50	1.50	.428	8	124
7	1.50	1.60	1.40	1.50	1.55	.439	12	133
10	1.40	1.75	1.40	1.75	1.56	.438	6	137
11	1.55@1.50	1.55	1.50	1.50	1.45	.423	2	139
12	1.45	1.52B	1.45	1.52B	1.52	.443	1	139
13	1.60	1.75	1.50	1.75	1.75	.490	6	141
14	1.75	1.75	1.45A	1.60	1.56	.447	17	147
17	1.40	1.45	1.30	1.45	1.45	.417	10	152
18	1.70	1.70	1.60	1.60	1.50	.449	9	160
19	1.70	1.70	1.50	1.50	1.50	.454	32	192
20	1.50	2.50	1.50	2.50	2.25	.586	25	205
21	2.10	2.65	2.10	2.65	3.00	.665	14	199
24	3.00	3.50B	2.85A	2.90	3.10	.734	14	207
25	3.00	3.00	2.20	2.20	2.37	.686	9	201
26	2.10	2.60	2.10	2.60	2.30	.677	34	168
27	2.30	2.40	2.20	2.20	2.30	.675	10	167
28	2.20	2.30	2.20	2.30	2.35	.689	5	162

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.06	2.85	2.02	2.85	2.65	.758	49	156
2	2.80	2.80	2.40A	2.50A	2.60	.751	2	155
3	2.06	2.25B	2.05	2.25B	2.37	.748	2	153
4	Exchange Closed; Independence Day							
5	2.00	2.00	1.56	1.70A	1.75	.646	18	159
8	1.75	2.30B	1.75	2.10B	2.05	.739	8	161
9	2.20	2.20	2.20	2.20	2.27	.790	9	158
10	....	....	2.00A	2.00A	2.20	.756	1	158
11	1.90	3.00	1.90	2.75A	2.56	.848	5	158
12	2.50	2.65B	2.50	2.70B	2.62	.893	....	158
15	3.00@3.05	3.20B	3.00	3.00	3.25	.963	43	156
16	3.70	3.70	3.60	3.65	3.10	.963	4	159
17	3.50	3.60	2.85A	2.85A	2.87	.959	4	152
18	2.85	3.10B	2.85	3.10B	3.20	.981	6	145
19	3.45	3.95	3.45	3.95	4.45	.999	1	141
22	4.45	5.10	4.15	5.00	4.97	.999	14	139
23	4.50	5.00B	4.20	5.00B	5.05	.999	19	133
24	5.45	5.45	4.60	4.60B	4.95	1.000	20	87
25	4.80	4.80	4.30	4.80B	4.92	1.000	10	77
26	4.95	6.00B	4.95	6.00B	6.15	1.000	25	49
29	....	....	....	....	....	1.000	....	....

AUGUST 1985 52 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	1.40	1.40	1.40	1.40	1.25	.393	1	1
13	1.25	1.30	1.15A	1.30	1.25	.397	4	3
14	....	....	....	1.25N	1.25	.389	....	3
15	....	....	....	1.25N	1.25	.400	....	3
18	Exchange Closed; President's Day							
19	1.50	1.55B	1.50	1.50	1.50	.444	2	3
20	1.60	1.60	1.50	1.50	1.50	.442	4	5
21	1.55	1.55	1.55	1.55	1.55	.448	1	6
22	....	1.65B	....	1.65B	1.60	.469	....	6
25	....	1.90B	....	1.90B	2.25	.582	....	6
26	2.20	2.20	2.20	2.20	2.30	.583	....	6
27	2.10	2.10	2.10	2.10A	2.15	.525	4	10
28	....	....	....	2.10A	2.10	.503	....	8

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 52 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.95	1.95	1.90	1.90	1.90	.450	6	10
4	....	....	....	1.90N	2.10	.486	1	10
5	....	....	2.00A	2.00A	1.85	.445	....	10
6	1.75	1.75	1.55A	1.55A	1.50	.374	4	13
7	1.55	1.70	1.55	1.70	1.55	.384	2	15
8	1.70	1.70	1.40	1.40	1.40	.377	7	17
11	1.75	1.75	1.75	1.75	1.75	.404	2	19
12	1.90	1.90	1.75A	1.75A	1.75	.410	1	20
13	....	2.00B	....	2.00B	2.00	.487	....	20
14	2.10	2.15	2.05A	2.15	2.70	.564	2	18
15	2.50	2.70B	2.50	2.70B	2.70	.548	3	22
18	2.75	2.75	2.60	2.75	2.50	.529	4	25
19	2.75	2.75	2.50	2.75	2.60	.492	3	28
20	2.70	2.80	2.70	2.80	2.60	.503	3	31
21	2.80	2.85B	2.80	2.85B	3.00	.531	7	38
22	3.00	3.00	2.50	2.50	2.50	.509	10	48
25	2.30	2.30	2.30	2.30	2.30	.500	8	50
26	2.30	2.30	2.10	2.10	2.00	.447	4	50
27	2.00	2.00	2.00	2.00	1.95	.434	....	50
28	2.20	2.30	2.20	2.30	2.20	.453	6	53
29	2.00	2.35	2.00	2.35	2.35	.520	5	56

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.50	2.50	2.50	2.50	2.60	.560	1	56
2	....	2.90B	....	2.90B	3.10	.611	1	57
3	....	....	....	3.10N	3.20	.614	....	57
4	2.95	2.95	2.90A	2.90A	2.90	.559	1	58
8	2.80	3.00B	2.80	3.00B	3.00	.589	1	58
9	2.80	2.80	2.75	2.75	2.75	.556	2	60
10	....	....	....	2.75N	2.70	.538	....	60
11	....	....	....	2.70N	3.05	.579	....	60
12	....	3.25B	....	3.25B	3.50	.652	....	60
15	3.20	3.20	3.20	3.20	3.50	.657	2	60
16	....	....	3.20A	3.50N	3.30	.639	....	60
17	3.30	3.30	3.25A	3.25A	3.25	.617	1	61
18	3.20	3.45	3.20	3.30A	3.30	.616	41	100
19	....	....	....	3.30N	3.30	.618	....	100
22	3.30	3.30	3.30	3.30	3.40	.643	2	100
23	3.60	3.70B	3.60	3.70B	3.30	.638	2	100
24	3.15	3.40B	3.15	3.40B	3.60	.663	40	60
25	....	....	....	3.60N	3.50	.659	....	60
26	....	....	3.35A	3.35A	3.25	.637	....	60
29	3.10	3.10	3.00A	3.00A	2.72	.592	5	65
30	....	3.05B	....	3.05B	3.25	.645	....	65

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.35B	....	3.25N	3.25	.654	....	65
2	....	....	....	3.25N	3.75	.692	....	65
3	4.65	4.65	4.65	4.65	4.65	.792	1	64
6	....	4.75B	4.60A	4.60A	4.40	.775	....	64
7	4.60	4.60	4.45	4.50	4.70	.776	23	79
8	....	....	4.35A	4.35A	4.67	.769	....	77
9	4.25	4.25	4.25	4.25	4.40	.745	1	78
10	....	....	....	4.40N	4.15	.725	....	78
13	4.15	4.15	4.15	4.15	4.15	.745	1	77
14	4.25	4.25	3.90A	4.00	3.55	.685	22	79
15	....	....	....	3.55N	3.35	.653	....	79
16	....	3.45B	....	3.45B	3.55	.691	....	77
17	....	....	3.50A	3.50A	3.30	.659	....	77
20	3.30	3.30	3.20A	3.20A	3.10	.611	....	77
21	3.07	3.07	3.07	3.07	3.07	.633	2	76
22	3.00	3.00	2.80	2.80	2.80	.593	2	74
23	2.90	2.90	2.90	2.90	3.00	.617	1	74
24	....	....	2.90A	2.90A	2.55	.586	....	74
28	2.55	2.60B	2.55	2.55	2.55	.565	2	74
29	....	2.85B	....	2.85B	2.85	.605	....	72
30	....	....	....	2.85N	2.95	.634	....	72
31	....	....	2.75A	2.75A	2.55	.590	....	72

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 52 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.50	2.50	2.40	2.40	2.22	.545	2	73
4	...	2.95B	...	2.80B	3.30	.677	...	73
5	...	...	3.25A	3.25A	3.15	.681	...	73
6	...	...	2.60A	2.60A	2.70	.618	...	73
7	2.60	2.60	2.50A	2.55B	2.55	.631	1	73
10	...	2.65B	...	2.65B	2.60	.636	...	73
11	...	...	...	2.60N	2.60	.623	...	73
12	...	2.65B	...	2.65B	2.75	.644	...	73
13	2.60	2.80B	2.60	2.80B	3.05	.689	1	72
14	...	2.40	2.40	2.40	2.65	.653	1	72
17	2.40	2.40	2.40	2.40	2.47	.631	6	74
18	2.40	2.70	2.40	2.70	2.55	.640	7	75
19	2.75	2.85B	2.75	2.85B	2.60	.647	3	75
20	3.30@.70	3.70	2.50A	3.50A	3.55	.763	2	75
21	3.40	3.65B	3.40	3.65B	4.50	.838	1	76
24	4.50	5.20B	4.50	4.70B	4.75	.876	1	76
25	4.10	4.10	4.00A	4.00A	3.97	.833	3	78
26	...	...	3.80A	3.80A	4.05	.843	...	76
27	3.90	4.00	3.90	4.00	4.00	.844	9	77
28	3.55	3.70B	3.55	3.70B	3.90	.866	1	70

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.75	4.50B	3.60	4.35B	4.20	.911	21	65
2	4.40	4.65B	3.85	3.85	4.20	.910	2	64
3	3.95	3.95	3.90A	3.95	4.07	.911	...	63
4	Exchange Closed; Independence Day							
5	2.80	2.80	2.80	2.80	3.35	.861	3	63
8	...	4.10B	3.80	3.95A	3.82	.920	4	60
9	3.80	4.10B	3.80	4.00	4.12	.945	3	58
10	3.50	3.50	3.50	3.50	3.75	.934	2	56
11	4.50	4.85B	4.50	4.50	4.40	.969	3	53
12	4.25	4.80B	4.25	4.80B	4.77	.982	...	52
15	5.00	5.20B	5.00	5.00	5.20	.997	9	49
16	5.00	5.65B	5.00	5.40B	5.05	.998	2	46
17	5.50	5.50	4.85A	4.85A	4.82	.998	1	41
18	5.10	5.10	5.10	5.10	5.17	.999	2	44
19	5.30	6.00	5.30	6.00	6.45	.999	6	45
22	6.45	7.05B	6.45	7.05B	6.97	1.000	2	45
23	...	...	6.50A	6.97N	7.05	1.000	...	25
24	7.00	7.20B	6.75	6.75	6.95	1.000	9	19
25	6.75	7.00	6.60A	7.00	6.92	1.000	3	9
26	...	8.00B	...	8.00B	8.15	1.000	...	1
29	...	...	...	...	...	1.000	...	...

AUGUST 1985 54 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	2.45	2.45	2.30	2.30	2.30	.584	48	48
11	...	2.40B	...	2.40B	2.50	.595	...	48
12	...	...	2.40A	2.40A	2.25	.552	...	48
13	...	...	...	2.25N	2.25	.556	...	48
14	2.25	2.25	2.25	2.25	2.25	.549	1	48
15	...	...	...	2.25N	2.25	.561	...	48
18	Exchange Closed; President's Day							
19	2.65	2.70	2.65	2.70	2.70	.606	11	59
20	...	...	...	2.70N	2.70	.605	...	59
21	2.75	2.75	2.75	2.75	2.75	.611	16	74
22	...	2.90B	...	2.90B	2.95	.632	...	74
25	...	3.50B	...	3.50B	3.90	.734	...	74
26	...	...	...	3.65A	3.95	.735	...	74
27	...	...	3.70A	3.70A	3.60	.686	...	74
28	3.50@.40	3.50	3.25A	3.25A	3.25	.667	100	174

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 54 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.70	2.70	2.70	2.70	2.80	.617	1	175
4	3.00	3.00	2.95A	3.00	3.10	.654	20	195
5	...	...	2.90A	3.10N	3.00	.615	...	195
6	2.95	2.95	2.40A	2.40A	2.40	.544	1	195
7	...	2.60B	...	2.60B	2.60	.565	...	195
8	...	2.80B	2.70	2.70	2.40	.549	1	195
11	2.75	2.75	2.70	2.70	2.70	.578	8	196
12	...	...	...	2.70N	2.80	.585	...	195
13	3.15	3.20B	3.10	3.10	3.10	.659	4	199
14	...	3.60B	...	3.80B	4.00	.728	1	199
15	...	4.20B	3.90A	4.20B	4.20	.684	...	199
18	...	...	3.90A	3.90A	4.00	.667	...	199
19	3.90	3.90	3.80A	3.80A	3.70	.634	1	199
20	3.80	3.80	3.75	3.75	3.75	.645	3	201
21	...	3.95B	...	3.95B	4.25	.671	...	203
22	...	...	...	4.25N	3.90	.652	...	203
25	...	...	3.85A	3.90N	3.85	.645	...	203
26	3.00	3.00	3.00	3.20A@.00	3.00	.595	4	207
27	...	...	...	3.00N	3.00	.583	...	207
28	...	3.05B	...	3.05B	3.10	.602	...	207
29	...	3.40B	...	3.40B	3.80	.666	...	207

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	[illegible]	4.30	.703	...	206
2	4.45	5.00	4.45	4.85	4.70	.748	128	124
3	4.50	4.60	4.50	4.60	4.70	.750	2	125
4	...	...	4.10A	4.10A	4.10	.704	...	123
5	Exchange Closed; Good Friday							
8	...	...	...	4.10N	4.35	.732	...	123
9	...	...	4.20A	4.20A	4.20	.704	...	123
10	...	...	...	4.20N	3.90	.689	...	123
11	3.85	4.10B	3.85	4.10B	4.20	.725	20	143
12	...	4.30B	...	4.30B	4.85	.766	...	144
15	...	...	...	4.85N	4.75	.791	...	144
16	4.60	4.75B	4.60	4.75B	4.60	.778	15	157
17	...	...	...	4.60N	4.60	.745	...	157
18	...	...	4.55A	4.55A	4.60	.744	...	157
19	4.50	4.70B	4.50	4.70B	4.60	.747	15	172
22	...	4.75B	...	4.75B	4.85	.769	...	173
23	4.80	4.90B	4.80	4.90B	4.75	.766	50	173
24	...	...	...	4.75N	4.95	.787	...	173
25	...	...	...	4.95N	4.90	.784	...	173
26	4.60	4.90	4.60	4.90	4.75	.767	17	180
29	...	...	4.40A	4.40A	4.35	.731	...	180
30	4.45	4.55B	4.45	4.55B	4.80	.776	1	180

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	4.90B	...	4.90B	4.90	.783	...	180
2	...	5.15B	...	5.15B	5.40	.814	...	180
3	...	6.00B	...	6.00B	6.50	.886	...	180
6	6.30	6.60B	6.30	6.30	6.10	.878	1	179
7	...	6.35B	...	6.35B	6.60	.870	...	179
8	...	...	5.95A	6.35A	6.47	.865	...	179
9	6.10	6.10	6.00A	6.10	5.87	.848	50	213
10	...	...	...	5.87N	5.55	.834	...	163
13	...	...	...	5.55N	5.80	.850	...	163
14	5.60	5.90B	5.50A	5.60	5.10	.806	17	146
15	...	...	...	5.10N	4.85	.782	...	146
16	5.00	5.05B	5.00	5.05B	5.25	.813	1	147
17	...	...	5.10A	5.10A	4.90	.768	...	146
20	...	...	4.65A	4.65A	4.10	.753	...	146
21	...	4.35B	...	4.35B	4.50	.771	...	146
22	...	...	...	4.50N	4.05	.740	...	147
23	4.10	4.30B	4.00	4.30B	4.37	.760	26	132
24	...	4.20	4.20	4.20	3.90	.718	...	132
27	Exchange Closed; Memorial Day							
28	...	4.00B	...	3.90N	3.75	.722	41	132
29	...	4.05B	...	4.05B	4.15	.757	...	132
30	...	4.35B	...	4.35B	4.30	.781	...	132
31	...	...	3.90A	3.90A	3.85	.747	...	132

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 54 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	3.90B	3.75A	3.75A	3.30	.713	....	132
4....	4.20	4.50	4.20	4.50	4.70	.820	2	83
5....	....	....	4.60A	4.60A	4.60	.824	....	83
6....	....	....	4.00A	4.00A	4.00	.777	....	83
7....	....	....	....	4.00N	4.15	.789	....	83
10....	....	4.30B	4.05A	4.30B	4.00	.797	5	88
11....	....	4.05B	....	4.00N	3.90	.789	....	88
12....	4.05	4.10B	4.05	4.05	4.10	.806	1	88
13....	....	4.20B	....	4.20B	4.50	.840	....	88
14....	....	....	4.20A	4.20A	4.15	.816	....	88
17....	....	....	3.90A	3.90A	3.85	.805	....	88
18....	....	4.00B	....	4.00B	4.00	.795	....	87
19....	....	4.25B	....	4.25B	4.10	.802	....	87
20....	....	4.90B	....	4.90B	5.20	.884	....	87
21....	....	5.40B	....	5.40B	6.25	.930	....	87
24....	....	7.25B	....	6.30B	6.55	.952	....	87
25....	6.40	6.40	5.80A	5.80A	5.82	.931	1	81
26....	....	....	5.60A	5.60A	5.85	.937	....	81
27....	5.90	5.90	5.80A	5.80A	5.80	.939	2	80
28....	....	....	5.50A	5.80N	5.70	.956	....	79

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	6.50B	....	6.05B	6.15	.976	....	79
2....	....	6.50B	6.10A	6.10A	6.05	.976	....	79
3....	....	....	5.80A	5.80A	5.97	.977	....	79
4....	Exchange Closed; Independence Day							
5....	....	....	4.95A	4.95A	5.10	.961	....	79
8....	....	6.05B	....	6.05B	5.67	.984	....	79
9....	....	6.00B	....	6.00B	6.02	.990	....	78
10....	5.60	5.65B	5.60	5.60	5.70	.989	1	78
11....	....	6.85B	....	6.40B	6.40	.996	....	78
12....	....	6.70B	....	6.70B	6.77	.998	....	78
15....	6.90	7.20B	6.90	7.20B	7.20	.999	1	77
16....	....	7.65B	....	7.40B	7.05	.999	....	77
17....	....	7.50B	6.85A	6.85A	6.82	.999	....	27
18....	7.10	7.10	7.10	7.10	7.17	.999	2	27
19....	7.25	7.65B	7.25	7.65B	8.45	.999	3	25
22....	....	9.00B	....	8.95B	8.97	1.000	....	9
23....	....	....	8.60A	8.97N	9.05	1.000	....	6
24....	8.60	9.00B	8.60	8.80B	8.95	1.000	1	7
25....	....	....	8.60A	8.95N	8.92	1.000	....	7
26....	....	10.00B	....	10.00B	10.15	1.000	....	5
29....	....	....	....	....	....	1.000	....	....

AUGUST 1985 56 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.55	4.56	4.55	4.55	4.30	.760	3	3
4....	....	4.50B	....	4.50B	4.60	.790	....	3
5....	....	....	....	4.60N	4.35	.760	....	3
6....	3.45	3.45	3.45	3.45	3.45	.701	1	4
7....	....	3.70B	....	3.70B	3.75	.720	....	4
8....	....	4.10B	....	3.75N	3.75	.706	....	4
11....	3.85	3.85	3.85	3.85	3.85	.732	1	5
12....	....	3.90B	....	3.90B	4.00	.739	....	5
13....	....	4.30B	....	4.30B	4.75	.799	....	5
14....	5.00	5.00	5.00	5.00	5.60	.850	2	7
15....	....	5.65B	5.40A	5.65B	5.65	.794	....	7
18....	....	....	....	5.65N	5.50	.783	....	7
19....	....	....	5.30A	5.30A	4.95	.755	....	7
20....	....	5.00B	....	5.00B	5.10	.765	....	7
21....	....	....	....	5.10N	5.45	.787	....	7
22....	....	....	....	5.45N	5.20	.771	....	7
25....	....	....	....	5.20N	5.00	.767	....	7
26....	....	....	....	5.00N	4.50	.728	....	7
27....	....	....	....	4.50N	4.35	.716	....	7
28....	....	4.50B	....	4.50B	4.30	.732	....	7
29....	....	....	....	4.30N	5.20	.786	....	7

LIVE HOG OPTION ON FUTURES—PUTS
AUGUST 1985 56 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	5.20N	5.55	.816	....	7
2....	....	....	....	5.55N	6.40	.850	....	7
3....	....	....	....	6.40N	6.40	.852	....	7
4....	....	....	6.00A	6.00A	5.75	.819	....	7
5....	Exchange Closed; Good Friday							
8....	....	....	....	5.75N	5.90	.841	....	7
9....	5.75	5.75	5.75	5.75	5.55	.821	2	5
10....	....	....	....	5.55N	5.30	.809	....	5
11....	....	5.40B	....	5.30N	5.80	.837	....	5
12....	....	....	....	5.80N	6.50	.881	....	5
15....	....	....	....	6.50N	6.45	.886	....	5
16....	....	....	....	6.45N	6.30	.877	....	5
17....	....	....	....	6.30N	6.30	.842	....	5
18....	....	....	....	6.30N	6.30	.843	....	5
19....	....	....	....	6.30N	6.30	.845	....	5
22....	....	....	....	6.30N	6.55	.863	....	5
23....	....	6.60B	....	6.60B	6.50	.861	....	5
24....	....	....	....	6.50N	6.75	.876	....	5
25....	....	....	....	6.75N	6.65	.874	....	5
26....	6.40	6.40	6.40	6.40	6.30	.863	1	6
29....	6.00	6.00	6.00	6.00	5.77	.838	....	6
30....	....	5.80B	....	5.80B	6.45	.871	....	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	6.70B	....	6.70B	6.70	.876	....	6
2....	....	....	6.60A	6.70N	6.90	.898	....	6
3....	7.00	7.70B	7.00	7.70B	8.12	.943	....	6
6....	8.25	8.30B	8.25	8.25	7.90	.938	1	7
7....	....	8.00B	....	8.00B	8.20	.930	....	7
8....	....	....	8.10A	8.10A	8.05	.927	1	8
9....	....	....	7.70A	7.70A	7.70	.917	....	8
10....	....	....	....	7.70N	7.45	.908	....	8
13....	....	....	....	7.45N	7.65	.920	....	8
14....	....	....	....	7.65N	6.75	.891	....	8
15....	....	....	....	6.75N	6.45	.875	....	8
16....	....	6.70B	....	6.70B	6.90	.897	....	8
17....	....	7.10B	....	7.10B	6.85	.881	....	8
20....	....	....	6.50A	6.50A	5.75	.857	....	8
21....	....	5.95B	....	5.95B	6.00	.871	....	8
22....	....	....	....	6.00N	5.60	[illegible]	....	8
23....	....	5.70B	....	5.70B	5.87	.864	....	8
24....	....	....	....	5.87N	5.30	.835	....	8
27....	Exchange Closed; Memorial Day							
28....	....	5.40B	....	5.40B	5.30	.841	....	8
29....	....	5.50B	....	5.50B	5.60	.867	....	8
30....	....	6.00B	....	6.00B	6.00	.884	....	8
31....	....	....	....	6.00N	5.50	.861	....	8

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	5.50N	5.00	.840	....	8
4....	....	6.15B	....	6.15B	6.35	.912	....	8
5....	....	6.40B	....	6.40B	6.30	.915	....	8
6....	....	....	5.55A	5.55A	5.70	.886	....	8
7....	....	....	5.55A	5.70N	5.85	.895	....	8
10....	....	....	5.75A	5.85N	5.75	.902	....	8
11....	....	....	....	5.75N	5.60	.898	....	8
12....	....	5.75B	....	5.75B	5.75	.910	....	8
13....	....	....	5.70A	5.70A	6.15	.930	....	8
14....	....	....	5.90A	5.90A	5.70	.917	....	8
17....	....	....	5.65A	5.65A	5.40	.914	....	8
18....	....	5.80B	....	5.80B	5.75	.899	....	8
19....	....	6.00B	....	6.00B	5.90	.904	....	8
20....	....	6.80B	....	6.80B	7.05	.951	....	8
21....	....	....	....	7.05N	8.10	.974	....	8
24....	....	8.30B	....	8.30B	8.40	.984	....	8
25....	....	....	8.30A	8.30A	7.67	.976	....	8
26....	....	....	7.60A	7.60A	7.75	.979	....	8
27....	....	....	....	7.75N	7.70	.980	....	8
28....	....	....	7.50A	7.50A	7.65	.986	....	8

LIVE HOG OPTION ON FUTURES—PUTS

AUGUST 1985 56 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	7.65N	8.15	.995	....	8
2....	....	8.35B	8.00A	8.00A	8.05	.995	....	8
3....	....	....	7.90A	7.90A	7.97	.995	....	8
4....	Exchange Closed; Independence Day							
5....	....	....	6.65A	6.65A	7.10	.992	....	8
8....	....	8.05B	....	8.05B	7.67	.997	....	8
9....	....	8.00B	....	8.00B	8.02	.999	....	8
10....	....	....	7.60A	7.60A	7.70	.998	....	7
11....	....	8.85B	....	8.40B	8.40	.999	....	7
12....	....	8.70B	....	8.70B	8.77	.999	....	7
15....	....	8.90B	....	8.90B	9.20	.999	....	7
16....	....	9.65B	....	9.40B	9.05	.999	....	7
17....	....	9.50B	8.85A	8.85A	8.82	.999	....	7
18....	....	9.10B	....	9.10B	9.17	.999	....	7
19....	....	9.65B	....	9.65B	10.45	1.000	....	....

DECEMBER 1985 34 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	.20	.20	.20	.20	.20	.072	3	3
19....	....	....	....	.20N	.20	.162	....	3
20....	....	....	....	.20N	.20	.143	....	3
21....	....	....	....	.20N	.20	.112	....	3
22....	....	....	....	.20N	.27	.169	....	3
23....	....	.30B	....	.30B	.30	.163	....	3
26....	....	.40B	....	.40B	.47	.196	....	3
27....	.50@.60	.60	.35A	.35A	.20	.075	10	13
28....	.25	.30B	.25	.30B	.30	.136	1	14
29....	.30	.30	.30	.30	.30	.161	5	17
30....	.40	.40	.40	.40	.30	.156	1	17

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.40	.45B	.40	.45B	.57	.305	40	42
4....	1.00	1.00	.40	.40	.40	.194	64	91
5....	.40	.40	.40	.40	.40	.200	5	96
6....	.35	.45	.35	.40A	.40	.211	3	113
9....	.45	.70	.45	.60A	.60	.318	45	130
10....	.35	.45	.25A	.25A	.25	.178	2	128
11....	....	....	....	.25N	.20	.095	....	128
12....	....	....	.10A	.10A	.02	.038	....	129
13....	....	....	....	.02N	.02	.015	....	129
16....	....	....	....	.02N	.02	.000	....	129
17....	....	....	....	.02N	.02	.000	....	129
18....	....	....	....	.02N	.02	.000	....	129
19....	....	....	....	.02N	.02	.000	....	129
20....	....	....	....	.02N	.02	.000	....	....

LIVE HOG OPTION ON FUTURES—PUTS

OCTOBER 1985 36 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	.75	.75	.75	.75	.75	.228	5	5
13....	.50	.50	.50	.50	.50	.393	1	5
14....	1.30	1.30	.65	.65	.55	.270	22	27
15....	.55	.70B	.55	.55	.55	.213	30	27
16....	.65	.65	.50A	.65	.65	.235	3	30
19....	1.02	1.02	1.02	1.02	1.02	.415	1	30
20....	1.05@.00	1.05	.65	1.00	.87	.388	36	69
21....	1.05	1.05	.90	1.00	.70	.337	19	79
22....	.80	1.00	.80	.92	.95	.443	13	89
23....	1.00	1.05	1.00	1.00	.95	.438	10	98
26....	1.30	1.30	1.25	1.25	1.22	.508	19	115
27....	1.10	1.10	.80	.80	.70	.293	15	130
28....	1.10	1.10	1.00	1.10	.95	.426	32	140
29....	1.10	1.10	.95A	1.05	1.00	.438	3	143
30....	1.00	1.00	.90	1.00	1.00	.437	15	146

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; …bor Day							
3....	...	1.75	1.30	1.50	1.60	.668	103	183
4....	1.60@.52	1.60	1.25A	1.25A	1.15	.545	2	184
5....	1.15	1.15	.95	1.00	1.17	.566	20	201
6....	1.10	1.25B	1.05A	1.12	1.22	.595	4	200
9....	1.40	1.85	1.40	1.75A	1.75	.733	20	208
10....	1.15	1.20B	1.05A	1.05A	.95	.590	4	208
11....	1.20	1.20	.60A	.90A	.60	.461	7	206
12....	.70	.70	.15	.32B	.37	.313	25	194
13....	.30	.35B	.25	.30	.30	.218	8	197
16....	.30	.30	.30	.3ɔ	.12	.051	3	197
17....	.05	.05	.05	.05	.02	.011	4	193
18....	....	....	....	.02N	.02	.000	....	194
19....	....	....	....	.02N	.07	.000	....	192
20....	....	....	.02A	.02A	.02	.000	....	....

OCTOBER 1985 38 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29....	1.25	1.25	1.10	1.20	1.20	.457	10	10
30....	1.00	1.30	1.00	1.10	1.10	.412	9	17
31....	1.20	1.20	1.00	1.00	1.00	.244	5	19

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.00@1.10	1.10	1.00	1.00	1.00	.297	6	23
2....	....	....	.80A	.80A	.75	.290	1	23
5....	.80	.80	.60	.60	.60	.169	9	27
6....	.60	.60	.60	.6J	.60	.208	1	28
7....	.95	1.00	.95	1.00	1.00	.349	17	45
8....	....	....	.95A	1.00N	1.05	.407	....	40
9....	1.15	1.95	1.00	1.80A	1.35	.526	17	55
12....	1.20	1.50	1.15	1.15	1.15	.467	21	64
13....	2.25	2.25	1.50	2.20	2.02	.655	6	66
14....	2.25	2.25	1.60	1.65	1.42	.527	9	73
15....	1.30	1.30	1.00	1.25B	1.25	.457	6	76
16....	1.30	1.80	1.10	1.60@.50	1.20	.491	7	76
19....	1.55	1.70B	1.55	1.70B	2.12	.697	....	76
20....	2.10	2.10	2.00	2.00	2.00	.677	1	77
21....	1.80	1.80	1.80	1.80	1.70	.631	2	78
22....	1.70	2.05	1.70	2.05	2.42	.733	17	81
23....	....	....	2.25A	2.25A	2.42	.734	....	80
26....	....	....	....	2.42N	2.62	.801	....	80
27....	2.00@1.90	2.00	1.25	1.25	1.57	.617	7	85
28....	....	....	....	1.57N	2.25	.750	....	85
29....	....	....	....	2.25N	2.30	.736	....	85
30....	....	....	....	2.30N	2.30	.741	....	85

LIVE HOG OPTION ON FUTURES—PUTS

OCTOBER 1985 38 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	2.72@.80	3.25	1.75A	3.25	3.15	.908	8	84
4	2.75	3.00B	2.40	2.40	2.70	.840	20	81
5	2.30	2.60	2.30	2.45	2.60	.808	4	81
6	....	2.65B	2.55A	2.65B	2.80	.889	....	81
9	3.30	3.35	3.30	3.35	3.35	.951	3	83
10	....	....	2.70A	2.70A	2.60	.906	....	82
11	2.50	2.50	2.20	2.35	1.97	.853	15	86
12	....	....	1.10A	1.40A	1.40	.767	3	88
13	1.40	1.40	1.20A	1.40	1.30	.699	4	89
16	1.35	1.35	.85	.85	.62	.535	3	90
17	.50	.50	.35	.45B	.45	.390	121	132
18	.40	.40	.10	.10	.10	.087	11	132
19	.07	.07	CAB	CAB	CAB	.000	6	132

OCTOBER 1985 40 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.35	.35	.35	.35	.35	.183	4	4
11	.70	.70	.50A	.50A	.50	.232	1	5
12	....	....	....	.50N	.50	.264	....	5
15	....	.60B	....	.60B	.60	.254	....	5
16	.60	.70	.60	.70	.50	.232	2	7
17	.50	.50	.50	.50	.05	.215	1	8
18	....	.15B	....	.15B	.37	.225	....	8
19	....	....	....	.37N	.60	.340	....	8
22	.80	1.35	.80	1.35	1.35	.408	255	261
23	1.00	1.35	.85	1.10	1.35	.427	10	265
24	1.10	1.20	1.00A	1.10A	1.10	.415	4	268
25	1.20	1.20	1.20	1.20	1.20	.406	4	272
26	1.35	2.00	1.35	2.00	2.00	.584	5	274
29	1.75	2.30	1.75	2.30	2.75	.703	5	278
30	....	....	2.20A	2.75N	2.30	.665	....	278
31	2.20	2.35	1.50A	1.40B	1.40	.484	4	278

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.40	2.00	1.40	1.70A	1.80	.508	4	280
2	1.60	1.60	1.60	1.60	1.57	.503	3	283
5	1.50	1.50	1.10A	1.20	1.10	.352	27	308
6	1.50	1.50	1.25A	1.30A	1.20	.410	11	319
7	1.40	1.50	1.40	1.50	1.75	.580	4	322
8	1.70	2.20	1.70	2.20	2.17	.642	6	323
9	2.72	2.80	2.72	2.80	3.05	.749	2	322
12	2.65	2.65	2.45A	2.50A	2.47	.707	1	322
13	3.30	3.30	3.30	3.30	3.72	.849	1	322
14	2.25	2.25	2.25	2.25	2.82	.761	1	321
15	....	....	2.50A	2.50A	2.32	.707	....	319
16	....	2.50B	....	2.50B	2.62	.739	....	319
19	3.00	3.25B	3.00	3.25B	3.82	.886	1	320
20	3.65	3.65	3.65	3.65	3.55	.877	1	319
21	3.20	3.20	3.07	3.07	3.30	.853	24	317
22	3.02	3.65	2.80	3.65	4.02	.911	27	318
23	3.80	3.80	3.80	3.80	4.02	.914	50	347
26	....	4.22B	....	4.22B	4.22	.948	....	347
27	....	4.35B	3.30A	3.30A	3.12	.864	....	347
28	3.25	3.25	3.25	3.25	3.85	.932	1	346
29	....	....	....	3.85N	3.85	.915	....	346
30	3.85	3.85	3.75A	3.75A	3.70	.920	201	545

LIVE HOG OPTION ON FUTURES—PUTS

OCTOBER 1985 40 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factur	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	4.80B	....	4.80B	5.02	.985	....	545
4	4.75	5.00B	4.60	5.00B	4.32	.971	11	545
5	....	....	....	4.32N	4.40	.978	4	226
6	4.35	4.50B	4.35	4.50B	4.52	.984	4	223
9	5.20	5.20	5.20	5.20	5.20	.995	1	223
10	4.90	4.90	4.80	4.80	4.45	.990	2	188
11	....	....	3.95A	3.95A	3.87	.983	....	188
12	4.10	4.10	2.65	3.00B	3.26	.970	14	183
13	2.90	3.25	2.90	3.25	2.90	.960	2	180
16	3.00	3.05B	2.15A	2.25A	2.17	.957	2	181
17	1.50	1.60B	1.45	1.55B	1.80	.945	8	183
18	1.50	1.60B	1.00A	1.00A	1.00	.830	3	177
19	.85	.65	.30	.30	.35	.498	31	188
20	.20	.40	.20	.20A	.20	.666	20	189
23	....	....	....	....	....	.573	....	....

OCTOBER 1985 42 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.70	.70	.70	.70	.70	.212	5	5
21	....	....	....	.70N	.70	.226	....	5
24	....	.75B	....	.75B	.75	.281	....	5
25	....	....	....	.75N	.75	.274	....	5
26	....	....	....	.75N	.75	.298	....	5
27	....	....	....	.75N	.75	.297	....	5
28	.90	.90	.90	.90	.90	.277	1	6

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.00B	....	1.00B	1.00	.346	....	6
2	1.00	1.00	1.00	1.00	1.00	.324	....	6
3	....	....	.75A	.75A	.75	.308	....	6
4	Exchange Closed; Independence Day							
5	....	....	....	.75N	.65	.275	....	6
8	....	....	....	.65N	.65	.323	1	7
9	....	....	....	.65N	.65	.343	....	7
10	....	....	....	.65N	.65	.336	....	7
11	.75	1.20	.75	1.20	1.20	.401	2	9
12	....	....	....	1.20N	1.20	.442	....	9
15	....	....	....	1.20N	1.20	.453	....	9
16	....	1.30B	....	1.30B	1.15	.427	....	9
17	1.25	1.35	1.10A	1.10A	1.10	.406	12	18
18	1.20	1.20	1.00	1.00	1.15	.421	4	20
19	1.35	1.60	1.35	1.60	1.60	.569	6	23
22	1.50	2.30	1.50	2.30	2.35	.633	56	67
23	2.10	2.35	2.10	2.35	2.35	.653	3	70
24	2.40	2.40	2.30A	2.30A	2.30	.644	3	73
25	....	....	....	2.30N	2.30	.637	2	75
26	2.50	3.15B	2.50	3.15B	3.50	.789	2	75
29	....	3.65B	....	3.65B	4.35	.873	....	75
30	....	....	4.05A	4.05A	4.05	.861	....	75
31	....	....	3.10A	3.10A	2.75	.719	....	74

LIVE HOG OPTION ON FUTURES—PUTS
OCTOBER 1985 42 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.75N	2.90	.708	....	73
2....	....	....	....	2.90N	2.86	.705	....	73
5....	2.75	2.75	2.10	2.10	1.95	.568	3	75
6....	....	2.00B	....	2.00B	2.35	.628	....	75
7....	2.90	3.00B	2.90	3.00B	3.40	.778	1	76
8....	....	....	3.25A	3.40N	3.90	.824	....	76
9....	....	4.00B	....	4.00B	4.70	.803	....	76
12....	....	....	4.10A	4.10A	4.10	.873	....	76
13....	....	4.65B	....	4.65B	5.47	.949	....	76
14....	....	....	4.70A	4.70A	4.57	.907	....	76
15....	....	....	4.50A	4.50A	4.05	.878	....	75
16....	3.50	3.50	3.50	3.50	4.30	.898	1	75
19....	....	5.00B	....	5.00B	5.67	.969	....	75
20....	5.50	5.50	5.50	5.50	5.42	.966	1	76
21....	5.05	5.05	5.05	5.05	5.06	.956	29	75
22....	....	5.65B	....	5.65B	5.77	.979	....	74
23....	5.50	5.65	5.50	5.65	5.75	.980	31	72
26....	....	6.22B	....	6.22B	6.17	.991	....	73
27....	6.35	6.35	5.45A	5.45A	4.87	.968	1	73
28....	5.20	5.25	5.00	5.25	5.70	.988	10	82
29....	....	....	....	5.70N	5.75	.981	....	80
30....	....	5.85B	....	5.85B	5.70	.983	....	80

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	5.95	6.80B	5.95	6.80B	7.02	.998	1	80
4....	....	....	7.00A	7.02N	6.32	.996	....	80
5....	....	....	6.30A	6.32N	6.40	.996	....	80
6....	....	6.50B	....	6.50B	6.52	.998	....	72
9....	....	7.10B	....	7.10B	7.20	.999	....	72
10....	....	....	6.70A	6.70A	6.45	.999	....	71
11....	6.25	6.25	5.95A	5.95A	5.67	.999	1	71
12....	5.90	5.90	4.80A	5.25	5.27	.998	1	70
13....	....	....	4.95A	5.27N	4.65	.998	....	46
16....	....	5.05B	4.15A	4.15A	4.15	.999	....	45
17....	....	....	3.60A	3.60A	3.75	.999	....	45
18....	....	....	3.00A	3.00A	2.85	.999	....	44
19....	....	....	2.15A	2.15A	2.00	.999	....	43
20....	2.05	2.30	2.05	2.30	2.27	.999	3	38
23....	....	....	....	....	....	.991	....	....

OCTOBER 1985 44 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31....	1.25	1.25	1.25	1.25	1.26	.257	2	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	1.15A	1.15A	1.15	.249	....	2
4....	....	....	....	1.15N	1.15	.293	....	2
5....	1.15	1.15	1.15	1.15	1.15	.283	1	3
6....	1.00	1.00	1.00	1.00	1.00	.258	11	14
7....	.90	.90	.90	.90	.90	.253	100	114
10....	....	1.00B	....	1.00B	1.00	.246	....	114
11....	....	....	....	1.00N	1.00	.240	....	114
12....	1.00	1.00	1.00	1.00	1.00	.260	1	115
13....	1.00	1.00	1.00	1.00	1.00	.267	2	117
14....	....	....	....	1.00N	.85	.256	....	117
17....	1.00	1.00	1.00	1.00	1.00	.238	100	217
18....	1.00	1.10	1.00	1.00	1.00	.260	303	420
19....	.95	.95	.95	.95	.95	.273	3	423
20....	.95	1.30	.95	1.30	1.30	.335	69	490
21....	1.30	1.30	1.27	1.27	1.27	.362	102	590
24....	1.50	1.50	1.50	1.50	1.50	.421	49	590
25....	1.30	1.30	1.30	1.30	1.30	.413	100	441
26....	....	....	....	1.30N	1.30	.442	....	441
27....	....	1.70B	....	1.30N	1.30	.442	....	441
28....	1.30	1.30	1.30	1.30	1.30	.433	1	442

LIVE HOG OPTION ON FUTURES—PUTS
OCTOBER 1985 44 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.30N	1.30	.514	....	442
2....	2.10	2.10	1.70A	1.70A	1.70	.491	1	443
3....	....	....	....	1.70N	1.60	.474	1	443
4....	Exchange Closed; Independence Day							
5....	1.60	1.60	1.40A	1.40A	1.40	.438	6	449
8....	....	1.50B	....	1.50B	1.50	.496	....	449
9....	1.80	1.90	1.70A	1.70A	1.80	.519	6	453
10....	1.80	1.60	1.55A	1.60	1.80	.513	2	452
11....	1.55	2.20	1.55	2.20	2.20	.583	9	453
12....	....	....	....	2.20N	2.45	.624	....	453
15....	....	....	....	2.45N	2.50	.655	....	454
16....	2.55	2.55	2.25A	2.55	2.50	.632	3	455
17....	2.50	2.50	1.80	1.80	2.37	.613	106	349
18....	2.00	2.00	2.00	2.00	2.30	.629	3	351
19....	2.45	2.45	2.25A	2.45	3.15	.752	1	350
22....	3.25	3.90B	3.25	3.90B	3.90	.812	....	349
23....	....	....	3.80A	3.80A	4.00	.826	1	350
24....	3.70	3.90	3.70	3.90	3.87	.822	....	350
25....	3.90	3.90	3.80A	3.90	3.86	.819	10	356
26....	4.00	4.60B	4.00	4.60B	5.20	.914	1	356
29....	5.30	5.30	5.30	5.30	6.05	.967	1	356
30....	....	....	5.80A	5.80A	5.75	.948	5	359
31....	5.45	5.45	5.25A	5.25A	4.50	.879	25	352

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	4.50N	4.86	.853	....	352
2....	....	....	....	4.65N	4.70	.853	....	351
5....	3.10	3.10	3.10	3.10	3.37	.796	6	351
6....	3.50	3.50	3.50	3.50	3.80	.804	1	345
7....	4.30	4.50	4.30	4.50	5.15	.903	2	345
8....	5.00	5.50	4.75	5.50	5.62	.929	27	370
9....	6.30	6.90B	6.30	6.90B	6.42	.963	44	342
12....	....	....	6.10A	6.10A	6.05	.956	....	342
13....	6.90	7.10	6.80	7.10	7.36	.986	14	344
14....	7.55	7.55	6.30A	6.30A	6.37	.971	5	342
15....	5.80	5.80	5.80	5.80	5.90	.960	2	342
16....	5.90	6.00	5.80A	6.00	6.15	.969	....	342
19....	....	7.40B	....	7.40B	7.57	.993	7	349
20....	7.45@.50	7.50	7.45	7.50	7.37	.993	4	344
21....	7.10	7.10	7.10	7.10	7.02	.991	7	344
22....	....	7.10B	....	7.10B	7.75	.996	....	344
23....	....	....	....	7.75N	7.72	.996	....	344
26....	....	7.90B	....	7.90B	8.15	.998	....	344
27....	....	8.35B	7.50A	7.50A	6.82	.995	....	344
28....	7.80	7.80	7.60	7.60	7.67	.998	2	344
29....	....	7.70B	....	7.70B	7.72	.997	....	344
30....	7.20	7.85B	7.20	7.20	7.70	.997	1	344

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	8.80B	....	8.80B	9.02	.999	....	343
4....	8.75	8.75	8.75	8.75	8.32	.999	4	342
5....	....	....	8.30A	8.30A	8.40	.999	....	342
6....	8.45	8.50B	8.45	8.50B	8.52	.999	50	339
9....	9.00	9.60	9.00	9.60	9.20	.999	3	336
10....	8.95	8.95	8.50	8.50	8.45	.999	40	346
11....	8.45	8.45	7.95A	7.95A	7.87	.999	61	343
12....	....	....	6.80A	7.30A	7.27	.999	....	333
13....	....	....	6.95A	7.27N	6.85	.999	....	22
16....	....	7.05B	6.15A	6.15A	6.15	.999	....	12
17....	5.55	5.55	5.55	5.55	5.75	.999	1	11
18....	5.40	5.60B	5.00A	5.00A	4.86	.999	3	7
19....	....	....	4.15A	4.15A	4.00	.999	....	4
20....	....	....	....	4.00N	4.27	1.000	....	1
23....	....	....	....	....	....	.999	....	....

LIVE HOG OPTION ON FUTURES—PUTS
OCTOBER 1985 46 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15....	1.50	1.50	1.50	1.50	1.50	.415	4	4
16....	....	1.97B	....	1.50N	1.50	.423	....	4
17....	....	1.92B	....	1.50N	1.50	.419	....	4
20....	....	2.22B	....	1.50N	1.50	.401	....	4
21....	....	2.02B	....	1.50N	1.50	.406	....	4
22....	....	2.17B	....	1.50N	1.50	.396	....	4
23....	....	2.20B	....	1.50N	1.50	.396	....	4
24....	....	1.90B	....	1.50N	1.50	.386	....	4
27....	Exchange Closed; Memorial Day							
28....	1.50	1.50	1.50	1.50	1.50	.377	5	9
29....	....	....	....	1.50N	1.50	.406	8	17
30....	....	1.70B	....	1.50N	1.52	.409	....	17
31....	1.85	1.85	1.75A	1.75A	1.75	.387	2	19

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	1.60A	1.60A	1.60	.380	....	19
4....	....	....	....	1.60N	1.60	.431	....	19
5....	2.00	2.00	1.90A	2.00	2.00	.420	11	30
6....	....	....	1.90A	1.90A	1.90	.392	....	30
7....	1.90	1.90	1.80A	1.80A	1.80	.387	1	31
10....	1.95@2.00	2.00	1.95	2.00	2.00	.381	1	32
11....	....	....	....	2.00N	2.00	.373	1	33
12....	....	....	....	2.00N	2.00	.387	....	33
13....	....	....	....	2.00N	2.00	.406	....	33
14....	....	....	....	2.00N	2.00	.395	....	33
17....	....	....	....	2.00N	2.00	.378	....	33
18....	....	....	1.90A	1.90A	2.00	.385	....	33
19....	2.00	2.00	1.80	2.00	2.00	.401	7	38
20....	2.00	2.20B	2.00	2.20B	2.20	.471	4	38
21....	2.00	2.50	2.00	2.50	2.50	.490	4	41
24....	....	....	....	2.50N	2.75	.564	....	41
25....	....	....	....	2.75N	2.85	.556	....	41
26....	2.85	2.85	2.85	2.85	2.85	.587	2	43
27....	....	....	2.80A	2.80A	2.85	.588	....	43
28....	....	....	....	2.85N	2.75	.592	....	43

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.75	2.75	2.75	2.75	3.27	.672	2	43
2....	....	....	....	3.27N	3.00	.651	....	43
3....	....	....	2.60A	2.60A	2.60	.637	....	43
4....	Exchange Closed; Independence Day							
5....	....	....	....	2.60N	2.56	.606	....	43
8....	....	3.00B	2.45A	3.00B	2.87	.663	....	43
9....	2.87@.85	3.00B	2.85	3.00B	3.00	.684	1	44
10....	3.00	3.00	3.00	3.00	2.90	.680	1	45
11....	2.65	3.75	2.65	3.75	3.75	.741	2	47
12....	3.20	3.75	3.20	3.75	4.05	.775	4	47
15....	....	....	....	4.05N	4.10	.814	....	48
16....	....	....	....	4.10N	3.90	.798	....	48
17....	....	....	....	3.90N	3.70	.784	....	48
18....	....	....	....	3.70N	3.75	.798	....	48
19....	3.75	3.75	3.75	3.75	4.90	.883	4	49
22....	5.50	5.50	4.75A	5.50	5.60	.920	10	50
23....	....	....	5.40A	5.40A	6.00	.929	....	46
24....	5.50	5.50	5.10	5.10	5.97	.927	3	46
25....	5.50	5.50	5.40A	5.50	5.70	.926	11	56
26....	....	6.50B	....	6.50B	6.97	.972	....	56
29....	7.40	7.40	7.40	7.40	7.90	.988	1	55
30....	....	....	7.75A	7.75A	7.60	.985	....	55
31....	7.25	7.25	7.25	7.25	6.30	.959	....	53

LIVE HOG OPTION ON FUTURES—PUTS
OCTOBER 1985 46 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	6.30N	6.50	.937	....	53
2....	....	....	....	6.50N	6.45	.937	....	53
5....	....	....	5.25A	5.25A	5.05	.864	1	52
6....	....	5.15B	....	5.15B	5.55	.913	....	52
7....	....	6.30B	....	6.30B	7.02	.965	....	52
8....	....	....	6.60A	7.02N	7.52	.976	....	52
9....	....	7.90B	....	7.90B	8.42	.989	....	52
12....	....	....	8.10A	8.10A	7.85	.987	....	52
13....	....	9.00B	....	9.00B	9.35	.997	....	52
14....	8.50	8.50	8.50	8.50	8.35	.993	2	54
15....	8.00	8.00	7.85	7.85	7.82	.990	3	56
16....	....	....	7.80A	7.80A	8.07	.992	....	56
19....	9.25	9.25	9.25	9.25	9.55	.999	1	56
20....	....	....	....	9.55N	9.37	.998	....	56
21....	....	....	9.25A	9.25A	9.02	.998	....	56
22....	....	9.10B	....	9.10B	9.75	.999	....	56
23....	....	....	....	9.75N	9.72	.999	....	56
26....	....	9.90B	....	9.90B	10.15	.999	....	56
27....	....	10.35B	9.50A	9.50A	8.82	.999	....	49
28....	....	9.20B	....	9.20B	9.67	.999	....	49
29....	....	9.70B	....	9.70B	9.72	.999	....	49
30....	....	9.85B	....	9.85B	9.70	.999	....	49

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	10.80B	....	10.80B	11.02	.999	....	49
4....	....	....	11.00A	11.00A	10.32	.999	....	49
5....	....	....	10.30A	10.30A	10.40	.999	....	49
6....	....	10.50B	....	10.50B	10.52	.999	....	48
9....	11.40	11.40	11.40	11.40	11.20	.999	....	48
10....	10.60	10.60	10.60	10.60	10.45	.999	2	50
11....	....	....	9.95A	9.95A	9.67	.999	8	48
12....	9.02@.00	9.02	8.80A	9.00	9.27	.999	3	45
13....	8.86	9.25B	8.75A	9.00B	8.85	.999	4	41
16....	....	9.05B	8.15A	8.15A	8.15	.999	....	30
17....	7.90	7.90	7.60A	7.60A	7.75	1.000	1	14
18....	7.50	7.50	7.00A	7.00A	6.85	1.000	3	12
19....	....	....	6.15A	6.15A	6.00	1.000	....	10
20....	....	....	....	6.00N	6.27	1.000	....	9
23....	....	....	....	....	....	1.000	....	....

OCTOBER 1985 48 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6....	3.30	3.40B	3.30	3.40B	3.40	.615	9	9
7....	....	....	....	3.40N	3.40	.626	....	9
8....	....	....	....	3.40N	3.40	.636	....	9
9....	....	....	....	3.40N	3.40	.616	....	9
10....	....	....	3.10A	3.10A	3.10	.589	....	9
13....	....	....	2.60A	2.60A	2.60	.614	....	9
14....	....	....	....	2.60N	2.60	.584	....	9
15....	....	....	2.20A	2.60N	2.60	.544	....	9
16....	....	2.95B	2.50A	2.50A	2.50	.553	....	9
17....	....	2.92B	2.40A	2.40A	2.40	.560	....	9
20....	....	3.32B	....	2.40N	2.40	.533	....	9
21....	....	3.05B	....	2.40N	2.40	.536	....	9
22....	....	3.02B	2.30A	2.30A	2.30	.529	....	9
23....	....	3.15B	2.25A	2.25A	2.25	.529	....	9
24....	....	2.90B	....	2.25N	2.25	.519	....	9
27....	Exchange Closed; Memorial Day							
28....	....	2.60B	....	2.25N	2.40	.512	....	9
29....	2.80	2.80	2.80	2.80	2.80	.543	....	9
30....	....	....	2.10A	2.80N	2.80	.547	1	10
31....	....	....	2.40A	2.40A	2.40	.525	....	10

LIVE HOG OPTION ON FUTURES—PUTS
OCTOBER 1985 48 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	2.40N	2.40	.519	....	10
4....	....	2.70B	....	2.70B	2.70	.572	....	10
5....	....	3.00B	....	2.72B	2.72	.562	....	10
6....	3.10	3.10	2.90A	2.95A	2.95	.534	8	18
7....	3.00	3.00	2.90A	2.90A	2.90	.529	3	21
10....	....	....	....	2.90N	2.90	.525	3	24
11....	....	....	....	2.90N	2.85	.518	....	24
12....	....	....	....	2.85N	2.85	.533	....	24
13....	....	....	....	2.85N	2.85	.555	....	24
14....	....	....	....	2.85N	2.85	.543	....	24
17....	....	....	2.70A	2.70A	2.85	.526	....	24
18....	2.90	2.90	2.60	2.60	2.85	.517	1	25
19....	2.85	2.85	2.85	2.85	2.85	.534	3	28
20....	....	3.40B	2.85	3.40B	3.40	.605	8	33
21....	3.70	3.70	3.70	3.70	3.70	.624	....	33
24....	....	....	....	3.70N	4.25	.694	4	33
25....	....	....	4.00A	4.00A	3.70	.689	1	34
26....	3.95	3.95	3.80A	3.80A	3.80	.716	1	35
27....	....	....	....	3.80N	4.20	.717	....	35
28....	....	....	4.00A	4.00A	4.00	.732	....	35

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	4.00N	4.80	.790	....	35
2....	....	....	....	4.80N	4.60	.784	....	35
3....	....	....	4.30A	4.30A	4.30	.773	....	35
4....	Exchange Closed; Independence Day							
5....	....	....	....	4.30N	3.90	.748	....	35
8....	....	4.00B	....	4.00B	4.57	.797	....	35
9....	....	....	....	4.57N	4.60	.814	....	35
10....	....	....	....	4.60N	4.60	.811	....	35
11....	....	....	....	4.60N	5.36	.867	....	35
12....	....	5.60B	5.30A	5.60B	5.80	.881	....	35
15....	....	....	....	5.80N	5.80	.914	....	35
16....	....	....	....	5.80N	5.75	.905	....	35
17....	....	....	....	5.75N	5.60	.897	....	35
18....	....	....	5.50A	5.50A	5.70	.906	....	35
19....	....	....	....	5.70N	6.72	.953	....	35
22....	6.72	6.72	6.72	6.72	7.42	.971	1	35
23....	....	....	....	7.42N	7.50	.976	....	35
24....	....	....	7.45A	7.45A	7.45	.975	....	35
25....	....	....	....	7.45N	7.45	.975	....	35
26....	8.30	8.30	8.30	8.30	8.42	.992	5	35
29....	9.50	9.50	9.50	9.50	9.90	.997	6	35
30....	....	....	9.75A	9.75A	9.55	.996	....	35
31....	8.50	8.50	8.50	8.50	8.10	.988	2	35

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	7.95	7.95	7.95	7.95	8.36	.976	4	35
2....	....	....	8.25A	8.25A	8.30	.977	....	33
5....	....	....	7.25A	7.25A	6.90	.953	....	33
6....	....	....	....	6.90N	7.45	.967	....	33
7....	....	....	....	7.45N	8.95	.989	....	33
8....	....	....	8.60A	8.95N	9.45	.993	....	33
9....	....	9.90B	....	9.90B	10.40	.997	....	33
12....	....	....	10.10A	10.10A	9.90	.997	....	33
13....	10.70	11.00B	10.70	11.00B	11.35	.999	....	33
14....	....	....	11.00A	11.00A	10.35	.998	7	33
15....	....	....	10.25A	10.25A	9.82	.997	....	33
16....	....	....	9.80A	9.80A	10.07	.998	....	33
19....	....	10.20B	....	10.07N	11.55	.999	....	33
20....	....	....	....	11.55N	11.37	.999	....	32
21....	....	....	11.25A	11.25A	11.02	.999	....	32
22....	....	11.10B	....	11.10B	11.75	.999	....	32
23....	....	....	....	11.75N	11.72	.999	....	24
26....	....	11.90B	....	11.90B	12.15	.999	....	24
27....	....	12.35B	11.50A	11.50A	10.82	.999	....	17
28....	....	11.20B	....	11.20B	11.67	.999	....	17
29....	....	11.70B	....	11.70B	11.72	.999	....	17
30....	....	11.85B	....	11.85B	11.70	.999	....	17

LIVE HOG OPTION ON FUTURES—PUTS
OCTOBER 1985 48 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	12.80B	....	12.80B	13.02	.999	....	17
4....	....	....	13.00A	13.00A	12.32	.999	....	17
5....	12.00	12.00	12.00	12.00	12.40	.999	1	16
6....	....	12.50B	....	12.50B	12.52	.999	....	14
9....	....	13.10B	....	13.10B	13.20	.999	....	14
10....	....	....	....	13.20N	12.45	.999	....	12
11....	....	....	11.95A	11.95A	11.87	.999	....	12
12....	....	....	10.80A	11.30A	11.27	.999	....	12
13....	....	....	10.95A	11.25N	10.85	.999	....	10
16....	11.00	11.00	10.15A	10.15A	10.12	1.000	....	10
17....	....	....	9.60A	9.60A	9.75	1.000	1	10
18....	....	....	9.00A	9.00A	8.85	1.000	....	8
19....	....	....	8.15A	8.15A	8.00	1.000	....	8
20....	8.10	8.10	8.10	8.10	8.27	1.000	1	8
23....	....	....	....	....	....	1.000	....	....

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IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	.70	.85B	.70	.85B	.85	.263	....	....
10....	.80	.80	.50	.55B	.57	.215	11	10
11....	.50	.50	.50	.50	.55	.182	4	14
12....	....	....	....	.55N	.50	.146	....	14
13....	....	....	....	.50N	.35	.127	....	14
16....	.25	.25	.25	.25	.22	.091	1	15
17....	.30	40	.30	.40	.20	.078	3	14
18....	....	....	....	.20N	.12	.051	....	14
19....	....	....	....	.12N	.10	.040	....	14
20....	....	....	....	.10N	.12	.044	....	14
23....	.20@.15	.20	.10	.10	.10	.030	16	21
24....	....	.15B	....	.15B	.15	.037	....	21
25....	cm	....	.15N	.10	.039	....	21	
26....	....	....	....	.10N	.07	.026	....	21
27....	....	....	....	.07N	.05	.029	....	21
30....	....	....	....	.05N	.05	.015	....	21

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.06N	.05	.010	....	21
2....	....	....	....	.05N	.05	.008	....	21
3....	.05	.05	.05	.05	.05	.006	1	21
4....	....	....	....	.05N	.02	.006	....	21
7....	....	....	....	.02N	.02	.005	....	21
8....	....	....	....	.02N	.02	.003	....	21
9....	....	....	....	.02N	.02	.005	....	21
10....	....	....	....	.02N	.02	.002	....	21
11....	.02	.02	.02	.02	.02	.001	5	26
14....	....	....	....	.02N	.02	.001	....	26
15....	....	....	....	.02N	.02	.000	....	26
16....	....	....	....	.02N	.02	.000	....	26
17....	....	....	....	.02N	.02	.000	....	26
18....	....	....	....	.02N	.02	.000	....	26
21....	....	....	....	.02N	.02	.000	....	26
22....	....	....	....	.02N	.02	.000	....	21
23....	....	....	....	.02N	.02	.000	....	21
24....	....	....	....	.02N	.02	.000	....	21
25....	....	....	....	.02N	.02	.000	....	21
28....	....	....	....	.02N	.02	.000	....	21
29....	....	....	....	.02N	.02	.000	....	21
30....	....	....	....	.02N	.02	.000	....	21
31....	....	....	....	.02N	.02	.000	....	21

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.02N	.02	.000	....	21
4....	....	....	....	.02N	.02	.000	....	21
5....	....	....	....	.02N	.02	.000	....	21
6....	....	....	....	.02N	.02	.000	....	21
7....	....	....	....	.02N	.02	.000	....	21
8....	....	....	....	.02N	.02	.000	....	21
11....	....	....	....	.02N	.02	.000	....	21
12....	....	....	....	.02N	.02	.000	....	21
13....	....	....	....	.02N	.02	.000	....	21
14....	....	....	....	.02N	.02	.000	....	21
15....	....	....	....	.02N	.02	.000	....	21
18....	....	....	....	.02N	.02	.000	....	21
19....	....	....	....	.02N	.02	.000	....	21
20....	....	....	....	.02N	.02	.000	....	21
21....	....	....	....	.02N	.02	.000	....	21
22....	....	....	....	.02N	....	.000	....	....
30....	1.00	1.00	1.00	1.00	1.00	.252	2	2

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 36 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.50	1.50	1.50	1.50	1.25	.351	7	9
4....	1.50	1.50	1.25	1.25	1.25	.304	8	17
5....	1.25	1.25	1.20A	1.25	1.20	.329	1	18
6....	....	1.25B	....	1.25B	1.32	.355	....	18
9....	1.65	1.95	1.30	1.90A	1.60	.416	8	25
10....	1.60	1.60	1.40	1.40	1.40	.358	6	30
11....	1.40	1.40	1.10	1.10	1.12	.316	2	31
12....	.90	.95	.90	.95	.95	.268	2	33
13....	.90	.90	.90	.90	.80	.240	2	35
16....	.80	.90	.80	.90	.70	.188	1	36
17....	.50	.60	.50	.60	.40	.166	8	43
18....	.60	.70	.50	.50	.45	.119	2	45
19....	.40	.50	.30	.30	.30	.099	13	56
20....	.45	.45	.45	.45	.32	.106	2	57
23....	.40	.40	.25	.25	.25	.080	8	64
24....	....	.40B	....	.25N	.20	.085	....	64
25....	....	....	....	.20N	.25	.100	1	65
26....	.20	.20	.20	.20	.20	.072	1	64
27....	....	....	....	.20N	.17	.081	....	64
30....	.20	.20	.20	.20	.12	.049	10	74

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.10	.15B	.10	.10	.05	.036	23	97
2....	....	....	....	.05N	.05	.029	....	98
3....	.02	.05	.02	.05	.05	.023	2	98
4....	....	....	....	.05N	.02	.025	....	98
7....	....	....	....	.02N	.02	.020	....	97
8....	....	....	....	.02N	.02	.014	....	97
9....	....	....	....	.02N	.02	.023	....	97
10....	....	....	....	.02N	.02	.014	....	97
11....	....	....	....	.02N	.02	.007	....	97
14....	....	....	....	.02N	.02	.006	....	97
15....	....	....	....	.02N	.02	.005	....	97
16....	....	....	....	.02N	.02	.003	....	97
17....	....	....	....	.02N	.02	.005	....	97
18....	....	....	....	.02N	.02	.002	....	97
21....	....	....	....	.02N	.02	.001	....	97
22....	....	....	....	.02N	.02	.000	....	97
23....	....	....	....	.02N	.02	.000	....	97
24....	....	....	....	.02N	.02	.000	....	97
25....	....	....	....	.02N	.02	.000	....	97
28....	....	....	....	.02N	.02	.000	....	97
29....	....	....	....	.02N	.02	.000	....	97
30....	....	....	....	.02N	.02	.000	....	97
31....	....	....	....	.02N	.02	.000	....	97

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.02N	.02	.000	....	97
4....	....	....	....	.02N	.02	.000	....	97
5....	....	....	....	.02N	.02	.000	....	97
6....	....	....	....	.02N	.02	.000	....	97
7....	....	....	....	.02N	.02	.000	....	97
8....	....	....	....	.02N	.02	.000	....	98
11....	....	....	....	.02N	.02	.000	....	98
12....	....	....	....	.02N	.02	.000	....	97
13....	....	....	....	.02N	.02	.000	....	97
14....	....	....	....	.02N	.02	.000	....	97
15....	....	....	....	.02N	.02	.000	....	97
18....	....	....	....	.02N	.02	.000	....	97
19....	....	....	....	.02N	.02	.000	....	97
20....	....	....	....	.02N	.02	.000	....	97
21....	....	....	....	.02N	.02	.000	....	97
22....	....	....	....	.02N	....	.000	....	....

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 38 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30....	1.70	1.70	1.70	1.70	1.70	.295	1	1
31....	1.70	1.70	1.70	1.70	1.70	.197	2	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.70N	1.70	.211	....	3
2....	....	....	....	1.70N	1.50	.201	....	3
5....	....	....	.80A	.80A	.80	.148	....	3
6....	.70	.70	.70	.70	.70	.174	....	3
7....	....	....	....	.70N	.70	.233	1	4
8....	1.35	1.40	1.20	1.30A	.90	.245	17	21
9....	1.30	1.35	1.30	1.35	1.35	.305	7	28
12....	1.50	1.70	1.50	1.50A	1.35	.276	12	40
13....	1.30@1.40	1.50B	1.30	1.50B	1.50	.377	2	40
14....	1.75	1.75	1.50	1.50	1.40	.301	5	45
15....	1.40	1.40	1.40	1.40	1.20	.270	3	48
16....	....	1.30B	....	1.30B	1.30	.302	....	48
19....	1.40	1.55	1.40	1.55	1.56	.400	10	52
20....	1.82	1.85	1.82	1.85	1.62	.433	3	55
21....	2.00	2.02B	2.00	2.00	1.50	.407	3	58
22....	1.50	2.00	1.50	2.00	1.82	.464	6	63
23....	1.90@1.85	2.00	1.75	2.00	1.77	.454	10	69
26....	2.22	2.22	2.00	2.00	1.90	.452	2	71
27....	1.90	2.00	1.50	1.50	1.50	.343	24	89
28....	1.50	1.90	1.50	1.90	1.35	.395	6	94
29....	1.75	1.90	1.50	1.50	1.50	.395	7	99
30....	2.12	2.12	1.50	1.55	1.50	.396	7	104

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.32	2.32	2.32	2.32	2.15	.512	1	104
4....	2.15	2.50	2.00	2.30	2.05	.462	6	107
5....	1.75	2.05B	1.75	2.02	2.10	.490	9	115
6....	2.20	2.40	2.10	2.10	2.25	.519	14	125
9....	2.50	2.65B	2.50	2.65B	2.60	.575	9	131
10....	2.30	2.35	2.30	2.35	2.25	.516	7	130
11....	2.40	2.40	1.90	2.10	2.10	.471	25	144
12....	1.60	1.80	1.50	1.50	1.50	.417	26	153
13....	1.70	1.70	1.50	1.50	1.50	.384	4	147
16....	1.60	1.60	1.35A	1.50	1.25	.321	4	148
17....	1.25	1.50	1.00	1.50	1.10	.293	11	151
18....	1.15	1.30	1.00	1.00	.77	.226	29	169
19....	1.00	1.00	.75	.80	.70	.196	81	212
20....	.85	.90	.70	.90	.75	.208	54	259
23....	.80	.90	.70	.70	.70	.169	35	292
24....	.70	.70	.50	.50	.50	.194	16	294
25....	.50@.45	.67	.45	.67	.65	.204	9	301
26....	.65@.60	.65	.30	.55A	.50	.157	24	317
27....	.60@.55	.60	.55	.55	.47	.174	7	324
30....	.45	.50	.30	.30	.30	.119	29	344

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 38 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.30	.30	.25	.25	.20	.093	41	345
2	.25	.30	.20	.20	.20	.079	12	350
3	.20	.20	.20	.20	.20	.066	3	353
4	.30	.30	.25A	.25A	.20	.072	1	353
7	....	....	....	.20N	.12	.062	....	353
8	.15	.15	.15	.15	.07	.046	6	359
9	.05	.10B	.05	.10B	.12	.072	1	358
10	....	....	....	.12N	.06	.047	....	357
11	....	....	....	.05N	.02	.027	....	357
14	....	.05B	....	.05B	.05	.026	....	357
15	.07	.07	.07	.07	.07	.024	....	357
16	....	....	....	.07N	.06	.016	135	357
17	.05	.05	.05	.05	.02	.023	1	358
18	.05@.10	.10	.05	.05A	.02	.011	4	358
21	.02	.02	.02	.02	.02	.008	2	357
22	....	....	....	.02N	.02	.004	....	357
23	....	....	....	.02N	.02	.004	....	357
24	.02	.02	.02	.02	.02	.003	1	357
25	....	....	....	.02N	.02	.004	....	357
28	.10	.10	.07A	.07A	.02	.006	1	358
29	....	....	....	.02N	.02	.004	....	357
30	....	....	....	.02N	.02	.000	....	357
31	.02	.02	.02	.02	.02	.001	5	361

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.000	....	356
4	....	....	....	.02N	.02	.000	....	356
5	....	....	....	.02N	.02	.000	....	356
6	.02	.02	.02	.02	.02	.000	1	357
7	....	....	....	.02N	.02	.000	....	357
8	....	....	....	.02N	.02	.000	....	356
11	....	....	....	.02N	.02	.000	....	356
12	CAB	CAB	CAB	CAB	CAB	.000	....	356
13	CAB	CAB	CAB	CAB	CAB	.000	1	357
14	CAB	CAB	CAB	CAB	CAB	.000	....	356
15	CAB	CAB	CAB	CAB	CAB	.000	....	356
18	CAB	CAB	CAB	CAB	CAB	.000	....	356
19	CAB	CAB	CAB	CAB	CAB	.000	....	356
20	CAB	CAB	CAB	CAB	CAB	.000	....	356
21	CAB	CAB	CAB	CAB	CAB	.000	....	356

DECEMBER 1985 40 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	2.50	2.50	2.40A	2.40A	2.20	.459	....	....
31	2.00	2.30	2.00	2.25A	2.00	.339	2	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.00N	2.00	.332	8	10
2	....	....	1.60A	1.60A	1.60	.321	....	10
5	....	....	1.10A	1.10A	1.10	.252	....	10
6	....	....	....	1.10N	1.10	.287	....	10
7	1.10	1.50	1.10	1.50	1.50	.363	2	12
8	1.75	1.75	1.50	1.50	1.75	.378	5	17
9	2.00	2.00	1.60A	2.00	2.10	.449	1	18
12	2.00	2.00	2.00	2.00	1.75	.418	2	20
13	2.50	2.50	2.50	2.50	2.20	.531	3	21
14	....	2.50B	....	2.20N	1.75	.449	....	21
15	2.25	2.25	1.75	1.75	1.75	.414	6	25
16	2.00	2.30	1.90A	1.90A	2.40	.451	2	27
19	2.56	2.75	2.50	2.50	2.87	.559	2	29
20	3.32	3.32	2.75A	2.75A	2.97	.593	2	30
21	3.00	3.10	3.00	3.10	3.57	.566	7	37
22	2.75	2.75	2.50	2.50	3.00	.625	1	38
23	2.75	2.75	2.70A	2.70A	3.25	.616	1	37
26	....	....	....	3.25N	3.22	.617	....	37
27	3.00	3.10	2.75	2.75	1.97	.506	2	39
28	....	2.00B	....	2.00B	2.37	.562	1	39
29	....	....	....	2.37N	2.37	.545	....	39
30	2.75	2.75	2.75	2.75	2.60	.546	....	39

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 40 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	3.25	3.25	3.25	3.25	3.45	.663	3	41
4	3.60	3.60	3.40	3.40	3.05	.617	6	47
5	....	3.10B	2.90A	3.10B	3.30	.645	....	46
6	3.40	3.70	3.40	3.70	3.15	.672	11	49
9	....	4.05B	....	4.05B	4.05	.715	....	49
10	3.50	3.60B	3.50	3.60B	3.47	.664	2	51
11	3.25	3.25	3.25	3.25	3.20	.623	2	51
12	2.50	2.75	2.50	2.75	2.75	.570	4	53
13	2.50	2.50	2.50	2.50	2.50	.538	1	53
16	2.20	2.20	2.20	2.20	2.00	.474	2	55
17	2.00	2.05B	1.75	1.85	1.86	.443	7	60
18	1.90@.85	2.10	1.75	1.75	1.60	.365	18	74
19	1.75	1.75	1.40	1.45	1.40	.327	43	116
20	1.40@.35	1.50	1.30	1.50	1.45	.344	44	157
23	1.35	1.50	1.20	1.30	1.02	.296	57	207
24	1.40	1.40	1.00	1.10B	1.10	.331	6	206
25	....	1.25B	....	1.25B	1.25	.345	....	206
26	1.25	1.25	.90	1.00A	.97	.284	16	216
27	1.05	1.10	1.00	1.00	1.00	.306	20	224
30	1.00	1.00	.70	.70	.75	.232	24	245

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.80	.80	.45	.60	.60	.192	52	255
2	.40	.60	.40	.50	.50	.170	115	254
3	.50	.50	.35	.35	.40	.148	8	257
4	.40	.40	.40	.40	.40	.161	3	258
7	.50	.50	.40	.40	.37	.147	9	266
8	.40	.40	.22	.25	.22	.116	46	293
9	.40	.45	.40	.40	.40	.106	22	308
10	.35	.40	.25	.25	.25	.120	13	311
11	.30	.30	.20	.20	.20	.078	27	336
14	.22	.22	.22	.22	.22	.078	1	336
15	.15	.20	.15	.20	.12	.075	6	341
16	.10	.10	.10	.10	.10	.053	4	336
17	....	....	....	.10N	.10	.074	....	335
18	.12	.12	.07A	.07A	.05	.043	14	345
21	.05	.10	.05	.10	.05	.034	3	343
22	.05	.05	.05	.05	.05	.022	....	343
23	....	.10B	....	.10B	.10	.023	5	348
24	....	....	....	.10N	.05	.020	....	343
25	.07	.07	.07	.07	.07	.027	10	353
28	.10	.10	.10	.10	.05	.035	1	354
29	....	....	....	.05N	.05	.028	....	354
30	....	....	....	.05N	.02	.008	....	354
31	.02	.02	.02	.02	.02	.010	40	374

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.007	....	394
4	....	....	....	.02N	.02	.003	....	394
5	.02	.02	.02	.02	.02	.001	44	438
6	.02	.02	.02	.02	.02	.001	20	454
7	....	....	....	.02N	.02	.000	....	454
8	.02	.02	.02	.02	.02	.000	10	464
11	....	....	....	.02N	.02	.000	....	464
12	CAB	CAB	CAB	CAB	CAB	.000	1	464
13	CAB	CAB	CAB	CAB	CAB	.000	....	464
14	CAB	CAB	CAB	CAB	CAB	.000	4	460
15	CAB	CAB	CAB	CAB	CAB	.000	1	459
18	CAB	CAB	CAB	CAB	CAB	.000	....	459
19	CAB	CAB	CAB	CAB	CAB	.000	....	459
20	CAB	CAB	CAB	CAB	CAB	.000	....	459
21	CAB	CAB	CAB	CAB	CAB	.000	....	459

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 42 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	1.10	1.10	1.10	1.10	1.10	.310	2	2
17....	1.00	1.00	1.00	1.00	1.00	.295	1	3
18....	1.00	1.00	1.00	1.00	1.00	.300	2	5
19....	....	1.10B	....	1.10B	1.40	.382	....	5
22....	1.25	1.25	1.25	1.25	1.50	.422	1	5
23....	1.50	1.50	1.50	1.50	1.60	.452	....	5
24....	1.50	1.50	1.50	1.50	1.50	.462	3	7
25....	1.60	2.00	1.60	2.00	2.00	.466	6	12
26....	2.75	2.90	2.75	2.90	3.27	.586	2	14
29....	3.60	3.60	3.60	3.60	4.05	.657	5	19
30....	....	....	3.80A	3.80A	3.80	.622	....	19
31....	....	2.80	2.75A	2.75A	2.30	.500	....	19

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.50	2.50	2.50	2.50	2.40	.467	5	21
2....	2.50	2.50	2.40	2.40	2.35	.455	5	24
5....	2.35	2.35	1.75	1.75	1.75	.378	15	37
6....	....	2.00B	....	2.00B	2.00	.419	2	34
7....	2.25	2.25	2.25	2.25	2.25	.504	2	36
8....	2.60	3.00	2.60	3.00	2.67	.521	4	36
9....	3.00	3.75	3.00	3.60	3.20	.593	8	43
12....	3.50	3.50	3.30A	3.30A	3.00	.564	1	46
13....	....	3.25B	....	3.25B	3.75	.673	....	46
14....	....	....	....	3.75N	3.12	.596	....	46
15....	....	....	....	3.12N	2.77	.562	....	46
16....	....	....	....	2.77N	3.17	.600	....	46
19....	....	....	....	3.17N	4.20	.702	....	46
20....	....	....	....	4.20N	4.50	.733	....	46
21....	4.00	4.00	3.50	3.50	5.27	.712	3	43
22....	5.00	5.00	4.50A	4.80A	4.87	.760	1	42
23....	....	....	4.70A	4.75A	4.75	.753	1	43
26....	....	....	....	4.75N	4.72	.756	....	43
27....	....	....	4.30A	4.30A	3.37	.661	....	43
28....	4.30	4.30	4.30	4.30	4.05	.712	1	44
29....	....	....	....	4.05N	3.97	.683	....	44
30....	....	....	....	3.97N	4.00	.684	....	44

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	4.50B	....	4.50B	5.00	.786	....	44
4....	....	....	....	5.00N	4.52	.749	....	44
5....	....	....	....	4.52N	4.90	.773	....	44
6....	5.10	5.10	4.80	4.80	4.85	.796	2	44
9....	....	5.65B	....	5.65B	5.70	.824	....	44
10....	....	....	....	5.70N	5.05	.784	....	44
11....	....	....	....	5.05N	4.67	.751	....	44
12....	....	....	4.30A	4.30A	4.00	.707	....	44
13....	....	....	....	4.00N	3.82	.680	....	44
16....	....	....	3.80A	3.80A	3.30	.623	....	44
17....	....	....	....	3.30N	2.90	.595	....	44
18....	2.90	3.00B	2.70	2.70A	2.15	.516	10	53
19....	2.50@.75	2.75	2.15	2.15	2.10	.476	26	78
20....	2.15	2.50	2.15	2.45	2.22	.496	15	92
23....	2.35	2.40	2.00	2.00	2.00	.446	34	121
24....	2.00	2.25B	2.00	2.10	2.10	.487	18	125
25....	2.10	2.10	2.10	2.10	2.22	.504	2	123
26....	2.10	2.10	1.75	1.90A	1.75	.436	13	135
27....	1.85	2.00	1.85	1.90	1.85	.466	4	136
30....	1.52	1.60	1.40	1.40	1.40	.380	14	144

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 42 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.40	1.00	1.05	1.05	.330	40	169
2....	1.10	1.10	.92	.95	.97	.302	92	185
3....	.95	.95	.85	.85	.95	.273	9	192
4....	.90	.90	.85	.85	.85	.292	9	197
7....	.80	.85	.80	.85	.85	.277	4	199
8....	.80	.50	.50	.55B	.55	.233	69	254
9....	.75	.85	.75	.85	.85	.308	19	266
10....	1.00	1.00	.75	.75	.60	.241	22	287
11....	.70	.70	.45	.45A	.40	.175	25	311
14....	.50	.50	.35	.50	.50	.179	6	315
15....	.50	.50	.25	.25	.35	.175	10	315
16....	.45	.45	.30	.35A	.30	.136	26	332
17....	.25	.32B	.25	.32B	.32	.177	4	315
18....	.30	.30	.25	.25	.20	.117	4	317
21....	....	....	....	.20N	.15	.103	....	317
22....	....	....	....	.15N	.12	.079	....	317
23....	.20	.20	.20	.20	.15	.084	10	326
24....	.15	.15	.15	.15	.12	.077	11	337
25....	.25	.25	.25	.25	.15	.098	7	339
28....	.15	.20	.15	.20	.20	.127	8	338
29....	....	....	....	.20N	.17	.109	....	336
30....	.15	.15	.05	.05	.07	.046	5	335
31....	.02	.07	.02	.07	.07	.056	11	340

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.07N	.05	.043	2	340
4....	.05	.10	.05	.05A	.02	.029	3	340
5....	....	....	....	.02N	.02	.014	....	340
6....	.07	.07	.07	.07	.05	.021	2	342
7....	.02	.02	.02	.02	.02	.013	1	341
8....	....	....	....	.02N	.02	.012	....	343
11....	.05@.02	.05	.02	.02	.02	.004	23	343
12....	....	....	....	.02N	.02	.010	....	343
13....	....	....	....	.02N	.02	.026	....	343
14....	.02	.02	.02	.02	.02	.009	1	344
15....	....	....	....	.02N	.02	.007	....	341
18....	CAB	CAB	CAB	CAB	CAB	.000	1	340
19....	CAB	CAB	CAB	CAB	CAB	.000	....	340
20....	CAB	CAB	CAB	CAB	CAB	.000	1	340
21....	CAB	CAB	CAB	CAB	CAB	.000	....	340

DECEMBER 1985 44 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	1.50	1.50	1.50	1.50	1.50	.440	1	1
12....	1.60	1.75	1.60	1.75	1.75	.451	2	3
15....	....	....	....	1.75N	1.75	.486	....	3
16....	....	....	....	1.75N	1.65	.451	....	3
17....	1.95	1.95	1.95	1.95	1.95	.436	2	5
18....	....	....	1.65A	1.65A	1.57	.440	1	6
19....	2.00	2.00	2.00	2.00	2.00	.530	[illegible]	8
22....	2.00	2.55B	2.00	2.55B	2.56	.573	1	9
23....	....	....	2.30A	2.55N	2.60	.604	....	9
24....	2.45	2.85	2.45	2.85	2.85	.614	2	9
25....	....	....	....	2.85N	2.86	.618	1	6
26....	3.25	3.25	3.25	3.25	3.75	.727	2	11
29....	....	....	....	3.75N	4.25	.787	....	11
30....	....	4.30B	....	4.30B	4.25	.780	....	11
31....	....	....	....	4.25N	3.70	.654	....	11

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 44 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	3.70N	3.70	.599	....	11
2....	....	....	....	3.70N	3.70	.588	....	11
5....	3.00	3.00	3.00	3.00	2.60	.512	2	13
6....	....	....	....	2.60N	3.02	.555	....	13
7....	....	3.10B	....	3.10B	3.50	.638	....	13
8....	....	....	....	3.50N	4.02	.654	....	13
9....	....	....	....	4.02N	4.70	.720	....	13
12....	....	....	....	4.70N	4.25	.696	....	13
13....	....	....	....	4.25N	5.50	.788	....	13
14....	5.00	5.00	5.00	5.00	4.57	.726	2	13
15....	....	....	....	4.57N	4.05	.696	....	13
16....	....	4.20B	....	4.20B	4.55	.730	....	13
19....	....	4.90B	....	4.90B	5.75	.815	....	13
20....	5.90	5.90	5.90	5.90	6.10	.838	3	13
21....	....	....	6.00A	6.00A	6.77	.823	....	13
22....	....	....	5.70A	5.70A	6.27	.859	....	13
23....	5.70	5.70	5.70	5.70	6.20	.855	1	13
26....	....	....	....	6.20N	6.22	.858	....	13
27....	....	....	....	6.22N	5.02	.787	....	13
28....	....	....	....	5.02N	3.55	.827	....	13
29....	....	5.00B	....	5.00B	5.37	.794	....	13
30....	....	5.40B	....	5.40B	5.40	.795	....	13

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	6.10B	....	6.10B	6.70	.874	....	13
4....	....	....	....	6.70N	6.25	.848	....	13
5....	....	....	....	6.25N	6.60	.866	....	13
6....	....	....	....	6.60N	6.75	.882	....	13
9....	....	7.00B	....	7.00B	7.50	.898	....	13
10....	....	....	....	7.50N	6.85	.871	....	13
11....	....	....	....	6.85N	6.35	.848	....	12
12....	....	....	....	6.35N	5.50	.815	....	12
13....	....	....	....	5.50N	5.40	.794	....	12
16....	....	....	....	5.40N	4.65	.750	....	12
17....	....	....	....	4.65N	4.40	.727	....	12
18....	....	....	4.30A	4.30A	3.67	.658	....	12
19....	3.60	3.60	3.55A	3.55A	3.27	.622	4	16
20....	3.50	3.55	3.50	3.55	3.47	.641	5	21
23....	....	....	....	3.47N	2.92	.598	....	21
24....	....	3.50B	....	2.92N	3.35	.638	....	21
25....	....	....	....	3.35N	3.42	.655	....	21
26....	....	....	3.00A	3.00A	2.85	.592	....	21
27....	3.00	3.05B	3.00	3.00	3.00	.622	3	24
30....	2.60	2.60	2.50A	2.50A	2.45	.541	2	26

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.30	2.30	2.00	2.00	2.00	.489	14	40
2....	2.00	2.00	1.80	1.90A	1.90	.459	9	45
3....	1.75	1.80	1.55	1.60	1.75	.427	11	52
4....	1.70@.75	1.90	1.70	1.70	1.67	.451	7	55
7....	1.80	1.80	1.50	1.65	1.60	.438	9	61
8....	1.65	1.55	1.15	1.45	1.25	.387	17	72
9....	1.60	1.60	1.50	1.60B	1.75	.479	15	83
10....	1.90@.80	1.90	1.50	1.55	1.30	.402	64	121
11....	1.35	1.35	.95	.95	.90	.316	24	142
14....	.90	1.00	.70	.95B	.95	.329	29	154
15....	1.00	1.00	.80	.80	.87	.325	7	158
16....	.87@.85	.87	.70	.75A	.62	.271	18	171
17....	.80	.85B	.70	.85B	.85	.332	6	173
18....	.80	.85	.70A	.70A	.60	.245	8	173
21....	.60	.65	.50	.50	.45	.229	27	192
22....	.50	.55	.50	.50	.42	.201	20	195
23....	.50	.55	.45	.55	.50	.213	19	196
24....	.45	.50	.40	.40	.42	.201	45	201
25....	.55	.60	.50A	.50A	.47	.245	18	211
28....	.55	.62	.55	.62	.65	.307	2	210
29....	.65@.70	.70	.50	.55	.55	.281	10	212
30....	.60	.60	.30	.30	.30	.154	26	225
31....	.30	.30	.22	.30	.27	.181	2	226

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 44 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.30	.25	.30	.25	.153	7	231
4....	.25	.25	.15	.15	.15	.126	13	237
5....	.12	.12	.12	.12	.15	.095	10	237
6....	.25	.25	.20A	.25	.20	.128	19	247
7....	.27	.27	.10	.12	.12	.097	34	235
8....	....	....	....	.12N	.12	.097	5	234
11....	....	....	....	.12N	.07	.058	....	234
12....	.10	.10	.10	.10	.10	.120	5	234
13....	.15	.20	.15	.20	.20	.227	8	229
14....	.25	.25	.15	.20	.15	.141	37	260
15....	.10	.10	.05	.05	.07	.139	14	256
18....	.12	.12	.05	.05	.05	.020	31	278
19....	....	....	.02A	.02A	.02	.001	40	276
20....	....	....	....	.02N	.02	.000	....	276
21....	CAB	CAB	CAB	CAB	CAB	.000	....	263

DECEMBER 1985 46 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.75	2.75	2.60A	2.75	2.75	.509	2	2
3....	....	....	2.40A	2.40A	2.40	.503	....	2
4....	Exchange Closed; Independence Day							
5....	....	....	2.30A	2.30A	2.00	.464	....	2
8....	....	2.30B	....	2.30B	2.30	.504	....	2
9....	2.90@3.00	3.00	2.70	2.70	2.40	.512	7	9
10....	2.60	2.60	2.42	2.42	2.27	.500	9	16
11....	2.60	2.60	2.60	2.60	2.60	.566	4	18
12....	....	....	....	2.60N	2.60	.578	....	18
15....	3.00	3.00	3.00	3.00	2.75	.608	1	19
16....	....	....	....	2.75N	2.50	.592	....	19
17....	2.70	2.70	2.70	2.70	2.85	.577	2	21
18....	....	....	....	2.85N	2.77	.583	....	21
19....	....	....	....	2.77N	2.77	.669	....	21
22....	....	3.00B	....	3.00B	3.00	.708	....	21
23....	....	3.55B	....	3.55B	4.30	.735	....	21
24....	5.25	5.25	4.50	4.50	4.50	.744	3	20
25....	4.55	4.70B	4.55	4.55	4.55	.748	3	23
26....	....	....	....	4.55N	5.97	.835	....	23
29....	5.55	5.55	5.55	5.56	6.25	.879	2	23
30....	....	....	....	6.25N	6.25	.860	....	23
31....	....	....	6.00A	6.00A	5.40	.781	....	23

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.20	5.20	5.20	5.20	5.12	.716	2	23
2....	4.95	4.95	4.95	4.95	4.95	.707	4	23
5....	....	....	4.25A	4.25A	4.00	.639	....	23
6....	4.50	4.50	4.50	4.50	4.22	.679	....	23
7....	4.50	4.50	4.50	4.50	4.50	.753	2	26
8....	....	4.60B	....	4.60B	5.37	.786	1	27
9....	....	....	....	5.37N	6.35	.819	....	27
12....	....	....	....	6.35N	5.95	.802	....	27
13....	....	6.20B	....	6.20B	7.06	.873	....	27
14....	....	....	7.00A	7.00A	6.27	.826	....	26
15....	....	....	....	6.27N	5.72	.904	....	26
16....	....	....	....	5.72N	6.20	.830	....	26
19....	7.00	7.00	7.00	7.00	7.47	.893	2	26
20....	....	....	....	7.47N	7.75	.909	....	26
21....	7.15	7.15	7.15	7.15	8.42	.899	....	26
22....	....	....	7.30A	7.30A	8.12	.924	1	27
23....	....	....	7.90A	7.90A	8.00	.921	....	26
26....	....	....	....	8.00N	7.95	.924	....	22
27....	....	....	....	7.95N	7.02	.877	....	22
28....	....	....	7.00A	7.00A	5.30	.904	....	22
29....	....	6.85B	....	6.85B	7.57	.874	....	22
30....	....	....	....	7.57N	7.40	.876	....	22

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 46 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	8.10B	....	8.10B	8.57	931	....	22
4....	....	....	....	8.57N	8.10	914	....	22
5....	....	....	....	8.10N	8.40	926	....	22
6....	....	....	....	8.40N	8.66	937	....	22
9....	....	9.00B	....	9.00B	9.40	.945	....	22
10....	....	....	....	9.40N	8.70	928	....	22
11....	....	....	....	8.70N	8.17	913	....	22
12....	7.00	7.00	7.00	7.00	7.30	891	2	22
13....	....	....	....	7.30N	7.15	877	....	22
16....	....	7.20B	....	7.20B	6.40	.846	....	22
17....	....	....	....	6.40N	6.05	.829	....	22
18....	....	....	5.90A	5.90A	5.15	776	....	22
19....	....	....	4.95A	4.95A	4.77	747	....	22
20....	....	4.80B	....	4.80B	5.00	764	....	22
23....	....	....	....	5.00N	4.37	730	....	23
24....	....	4.90B	....	4.90B	4.90	765	....	23
25....	....	....	....	4.90N	5.00	.779	....	23
26....	....	....	4.90A	4.90A	4.27	.728	....	23
27....	....	4.45B	....	4.45B	4.45	754	....	23
30....	....	....	4.15A	4.15A	3.75	688	....	23

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.60	3.60	3.40	3.40	3.20	.642	27	47
2....	3.00	3.00	2.90	3.00	2.82	615	43	85
3....	....	....	2.70A	2.70A	2.60	586	....	85
4....	2.70	3.00	2.70	2.90	2.82	.611	6	80
7....	....	....	2.75A	2.75A	2.65	.603	....	80
8....	2.50	2.50	2.15A	2.50	2.27	.553	....	80
9....	....	2.60B	....	2.55B	3.00	.646	1	81
10....	2.70	2.70	2.60A	2.60A	2.25	572	10	88
11....	2.10	2.10	1.90	1.90	1.62	483	8	89
14....	2.00	2.00	1.80	1.90	1.82	.504	12	96
15....	1.80	1.85B	1.60	1.60	1.90	503	9	97
16....	1.65	1.65	1.50	1.50A	1.40	.442	13	104
17....	1.55	1.70B	1.55	1.70B	1.60	.515	5	106
18....	1.80	1.80	1.40	1.40	1.25	.417	16	110
21....	1.35	1.40	1.20	1.20	1.10	405	7	113
22....	1.05	1.15	1.00	1.15	1.02	.385	5	115
23....	1.20	1.35	1.15	1.15	1.15	404	19	132
24....	1.05	1.05	.92	1.00	1.00	393	22	132
25....	1.50	1.50	1.15	1.15	1.15	453	84	216
28....	1.15	1.40B	1.15	1.30	1.60	541	2	217
29....	1.60	1.60	1.45A	1.45A	1.40	.515	2	195
30....	.90	.90	.75A	.80A	.75	.349	4	199
31....	.70	.85	.70	.80A	.87	.396	43	220

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.90	.90	.75A	.75A	.75	.358	8	227
4....	.75	.85	.65	.65	.65	.334	9	231
5....	.55	.60	.45	.60B	.65	.313	38	249
6....	.82	.82	.75A	.75A	.75	.388	2	250
7....	.45	.70	.45	.50	.50	.337	7	250
8....	.45	.55B	.45	.55B	.55	.349	4	252
11....	.45	.50	.40A	.40A	.40	.294	116	281
12....	.55	.60	.50A	.60	.60	.460	11	279
13....	.90	1.05	.60	1.05	1.12	.649	62	276
14....	1.15	1.15	.72	.72	.80	.551	50	227
15....	.77	.77	.45	.65@.75B	.70	.580	18	177
18....	.65	.65	.35	.35	.35	.365	28	169
19....	.15	.20	.10	.10	.07	.140	55	175
20....	.07	.10B	.05	.05	.05	.084	8	176
21....	CAB	CAB	CAB	CAB	CAB	.000	....	175

LIVE HOG OPTION ON FUTURES—PUTS
DECEMBER 1985 48 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	4.25	4.25	4.00A	4.00A	3.70	.724	30	30
11....	....	....	3.50A	3.50A	2.96	.647	....	30
14....	2.95	2.95	2.90A	2.95	3.00	.672	10	40
15....	2.85	2.85	2.85	2.85	3.06	.672	4	44
16....	2.80	2.80	2.70A	2.70A	2.47	.618	....	44
17....	....	2.70B	....	2.70B	2.85	.688	5	49
18....	....	2.90B	....	2.90B	2.80	.598	....	49
21....	....	....	2.35A	2.35A	2.20	.595	....	49
22....	2.00	2.00	2.00	2.00	2.15	.591	1	50
23....	2.25	2.25	2.25	2.25	2.20	.613	1	50
24....	....	....	....	2.20N	2.10	.605	....	50
25....	2.75	2.75	2.75	2.75	2.02	.667	55	77
28....	....	2.65B	....	2.65B	2.96	.753	27	103
29....	....	....	....	2.95N	3.25	.738	....	103
30....	....	....	2.70A	2.70A	1.77	.586	....	103
31....	1.75	1.75	1.75	1.75	1.92	.630	1	103

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.80A	1.80A	1.72	.607	....	103
4....	1.85	1.90B	1.65A	1.75	1.60	.601	4	104
5....	1.35	1.50	1.35	1.50	1.75	.619	18	105
6....	....	2.00B	....	2.00B	1.87	.701	....	105
7....	....	....	1.85A	1.85A	1.62	.663	....	105
8....	1.75	1.75	1.50	1.60B	1.62	.684	4	109
11....	....	....	1.60A	1.60A	1.32	.669	....	109
12....	1.35	1.70B	1.35	1.70B	2.02	.823	1	110
13....	2.05	2.40B	2.00	2.40B	2.77	.929	60	78
14....	....	....	2.60A	2.60A	2.32	.899	....	78
15....	1.80	2.25B	1.80	2.25B	2.30	.924	....	78
18....	2.15	2.50B	2.15	2.15	1.65	.900	2	79
19....	1.00	1.00	1.00	1.00	1.02	.788	55	91
20....	.95	1.30B	.80A	.80A	.97	.823	14	86
21....	.80	.80	.45	.50	.30	.544	10	86
22....	.40	.80	.40	.55	.55	.797	6	73
25....	....	....	....	....	....	.815	....	....

FEBRUARY 1986 34 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	.65	.65	.65	.65	.65	.177	6	6
13....	....	....	....	.65N	.65	.164	....	6
16....	....	....	....	.65N	.60	.136	....	6
17....	.60	.60	.60	.60	.50	.121	2	8
18....	.50	.50	.50	.50	.50	.101	2	10
19....	....	....	....	.50N	.25	.085	....	10
20....	....	....	....	.25N	.25	.088	....	10
23....	....	.30B	....	.30B	.30	.077	....	10
24....	.30	.30	.30	.30	.30	.098	1	11
25....	....	....	....	.30N	.32	.104	....	11
26....	....	....	....	.32N	.32	.085	....	11
27....	....	....	....	.32N	.32	.084	....	11
30....	....	....	....	.32N	.30	.062	....	11

LIVE HOG OPTION ON FUTURES—PUTS
FEBRUARY 1986 34 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.20	.20	.20	.20	.20	.054	4	11
2....	....	....	....	.20N	.20	.052	....	11
3....	....	....	....	.20N	.20	.048	....	11
4....	....	....	....	.20N	.20	.054	....	11
7....	....	....	....	.20N	.20	.050	....	11
8....	....	....	....	.20N	.20	.052	....	11
9....	....	....	....	.20N	.20	.064	....	11
10....	....	....	....	.20N	.20	.053	....	11
11....	....	....	....	.20N	.20	.041	....	11
14....	....	....	....	.20N	.20	.038	....	11
15....	....	....	....	.20N	.20	.034	....	11
16....	....	....	....	.20N	.20	.026	....	11
17....	....	....	....	.20N	.20	.031	....	11
18....	....	....	.15A	.15A	.15	.023	....	11
21....	....	....	....	.15N	.15	.020	....	11
22....	....	....	....	.15N	.15	.015	....	11
23....	....	....	....	.15N	.15	.015	....	11
24....	....	....	....	.15N	.10	.013	....	11
25....	....	....	....	.10N	.10	.015	....	11
28....	....	....	....	.10N	.10	.022	....	11
29....	....	....	....	.10N	.10	.020	....	11
30....	....	....	....	.10N	.10	.012	....	11
31....	....	....	....	.10N	.10	.014	....	11

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.10N	.05	.012	....	11
4....	....	....	....	.05N	.05	.008	....	11
5....	....	....	....	.05N	.05	.003	....	11
6....	....	....	....	.05N	.05	.004	....	11
7....	....	....	....	.05N	.05	.003	....	11
8....	....	....	....	.05N	.05	.003	....	11
11....	....	....	.02A	.02A	.02	.002	....	11
12....	....	....	....	.02N	.02	.003	....	11
13....	....	....	....	.02N	.02	.007	....	11
14....	....	....	....	.02N	.02	.005	....	11
15....	....	....	....	.02N	.02	.006	....	11
18....	....	....	....	.02N	.02	.004	....	11
19....	....	....	....	.02N	.02	.002	....	11
20....	....	....	....	.02N	.02	.002	....	11
21....	....	....	....	.02N	.02	.001	....	11
22....	....	....	....	.02N	.02	.001	....	11
25....	....	....	....	.02N	.02	.000	....	11
26....	....	....	....	.02N	.02	.000	....	11
27....	....	....	....	.02N	.02	.000	....	11
28....	Exchange Closed, Thanksgiving Day							
29....	....	....	....	.02N	.02	.000	....	11

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.02N	.02	.000	....	11
3....	....	....	....	.02N	.02	.000	....	11
4....	....	....	....	.02N	.02	.000	....	11
5....	....	....	....	.02N	.02	.000	....	11
6....	....	....	....	.02N	.02	.000	....	11
9....	....	....	....	.02N	.02	.000	....	11
10....	....	....	....	.02N	.02	.000	....	11
11....	....	....	....	.02N	.02	.000	....	11
12....	....	....	....	.02N	.02	.000	....	11
13....	....	....	....	.02N	.02	.000	....	11
16....	....	....	....	.02N	.02	.000	....	11
17....	....	....	....	.02N	.02	.000	....	11
18....	....	....	....	.02N	.02	.000	....	11
19....	....	....	....	.02N	.02	.000	....	11
20....	....	....	....	.02N	.02	.000	....	11
23....	....	....	....	.02N	.02	.000	....	11
24....	....	....	....	.02N	.02	.000	....	11
25....	Exchange Closed, Christmas							
26....	....	....	....	.02N	.02	.000	....	11
27....	....	....	....	.02N	.02	.000	....	11
30....	....	....	....	.02N	.02	.000	....	11
31....	....	....	....	.02N	.02	.000	....	11

LIVE HOG OPTION ON FUTURES—PUTS
FEBRUARY 1986 36 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	1.20	1.20	1.20	1.20	1.20	.264	1	1
6....	....	....	....	1.20N	1.10	.273	....	1
9....	....	1.50B	....	1.50B	1.50	.323	....	1
10....	....	....	....	1.50N	1.40	.304	....	1
11....	....	....	....	1.40N	1.40	.300	....	1
12....	1.50	1.50	1.40A	1.40A	1.30	.270	2	3
13....	....	....	....	1.30N	1.30	.255	....	3
16....	....	....	....	1.30N	1.00	.219	....	3
17....	.95	.95	.95	.95	.75	.197	2	5
18....	....	....	....	.75N	.62	.171	....	5
19....	.55	.55	.55	.55	.55	.147	2	7
20....	....	....	....	.55N	.55	.153	....	7
23....	....	....	....	.55N	.55	.136	....	7
24....	....	....	....	.55N	.55	.168	....	7
25....	....	....	....	.55N	.65	.176	....	7
26....	....	....	....	.65N	.60	.149	....	7
27....	....	....	....	.60N	.60	.148	....	7
30....	....	....	....	.60N	.55	.116	....	7

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.55N	.40	.104	....	7
2....	....	....	....	.40N	.40	.099	....	7
3....	....	....	....	.40N	.40	.093	....	7
4....	....	....	....	.40N	.40	.103	....	7
7....	....	....	....	.40N	.40	.098	....	7
8....	....	....	....	.40N	.40	.101	....	7
9....	....	....	....	.40N	.40	.121	....	7
10....	....	....	....	.40N	.40	.104	....	7
11....	....	....	....	.40N	.40	.084	....	7
14....	....	....	.35A	.35A	.35	.079	....	7
15....	....	....	....	.35N	.35	.072	....	7
16....	....	....	....	.35N	.30	.058	....	7
17....	....	....	....	.30N	.30	.067	....	7
18....	....	....	....	.30N	.30	.053	....	7
21....	....	....	.20A	.20A	.20	.048	....	7
22....	....	....	....	.20N	.20	.039	....	7
23....	....	....	....	.20N	.20	.040	....	7
24....	....	....	....	.20N	.15	.036	....	7
25....	....	....	....	.15N	.15	.040	....	7
28....	....	....	....	.15N	.15	.055	....	7
29....	....	....	....	.15N	.15	.051	....	7
30....	....	....	....	.15N	.15	.033	....	7
31....	....	....	....	.15N	.15	.040	....	7

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.15N	.10	.033	....	7
4....	....	....	....	.10N	.10	.025	....	7
5....	....	....	....	.10N	.10	.013	....	7
6....	....	....	....	.10N	.10	.015	....	7
7....	....	....	....	.10N	.10	.013	....	7
8....	....	....	....	.10N	.10	.012	....	7
11....	.05	.05	.05	.05	.05	.009	2	7
12....	....	....	....	.05N	.05	.015	....	7
13....	....	....	....	.05N	.05	.026	....	7
14....	....	....	....	.05N	.05	.022	....	7
15....	....	....	....	.05N	.05	.024	....	7
18....	....	....	....	.05N	.05	.018	....	7
19....	....	....	....	.05N	.05	.011	....	7
20....	....	....	....	.05N	.05	.011	....	7
21....	....	....	....	.05N	.05	.007	....	7
22....	....	....	....	.05N	.05	.007	....	7
25....	....	....	....	.05N	.05	.005	....	7
26....	....	....	....	.05N	.02	.002	....	7
27....	....	....	....	.02N	.02	.002	....	7
28....	Exchange Closed, Thanksgiving Day							
29....	....	....	....	.02N	.02	.001	....	7

LIVE HOG OPTION ON FUTURES—PUTS

FEBRUARY 1986 36 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.02N	.02	.001	....	7
3....	....	....	....	.02N	.02	.002	....	7
4....	....	....	....	02N	.02	.001	....	7
5....	....	....	....	02N	02	.000	....	7
6....	....	....	....	02N	.02	.001	....	7
9....	....	....	....	02N	.02	.000	....	7
10....	....	....	....	.02N	.02	.000	....	7
11....	....	....	....	.02N	.02	000	....	7
12....	....	....	....	02N	.02	.000	....	7
13....	....	....	....	02N	.02	000	....	7
16....	....	....	....	02N	.02	000	....	7
17....	....	....	....	02N	.02	.001	....	7
18....	....	....	....	.02N	02	002	....	7
19....	....	....	....	02N	02	.001	....	7
20....	....	....	....	02N	.02	.001	....	7
23....	....	....	....	.02N	.02	.000	....	7
24....	....	....	....	02N	.02	.000	....	7
25....	Exchange Closed; Christmas							
26....	....	....	....	02N	.02	.000	....	7
27....	....	....	....	02N	.02	.000	....	7
30....	....	....	....	.02N	.02	.000	....	7
31....	....	....	....	02N	02	.000	....	7

FEBRUARY 1986 38 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	1.70	1.70	1.70	1.70	1.70	323	4	4
20....	....	....	....	1.70N	1.60	.335	....	4
21....	....	1.65B	....	1.65B	1.65	.309	....	4
22....	1.65	1.65	1.65	1.65	1.55	358	7	11
23....	....	....	....	1.55N	1.47	347	....	11
26....	2.30	2.30	2.00A	2.00A	1.50	340	1	12
27....	....	2.00B	....	2.00B	2.00	279	....	12
28....	2.00	2.00	1.70	1.75	1.70	.332	6	18
29....	1.70@.65	1.75B	1.65	1.75B	1.75	.327	7	25
30....	1.75	1.75	1.75	1.75	1.70	.321	1	26

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.10	2.10	2.10	2.10	2.00	.398	1	25
4....	2.60	2.60	2.60	2.60	3.42	.359	2	26
5....	....	....	2.00A	2.00A	1.77	374	....	26
6....	2.00	2.30	2.00	2.30	1.90	385	3	28
9....	....	2.40B	....	2.40B	2.40	.435	....	28
10....	2.50@.40	2.50	2.40	2.40	2.22	.414	10	32
11....	2.40	2.40	2.20	2.20	2.20	410	2	34
12....	2.00	2.00	1.75	1.75	1.80	376	6	44
13....	2.05	2.05	1.75	1.80	1.80	.359	3	47
16....	....	....	....	1.80N	1.70	.318	....	47
17....	1.70	1.70	1.50	1.50	1.30	.292	4	50
18....	1.45	1.50	1.45	1.50	1.25	.259	8	58
19....	1.25	1.25	1.20A	1.20A	1.00	.229	1	59
20....	1.25	1.25	1.25	1.25	1.10	.236	9	67
23....	1.30	1.30	1.00	1.00	1.00	.215	11	77
24....	....	1.15B	....	1.15B	1.15	.257	3	80
25....	1.15	1.15	1.15	1.15	1.17	.269	2	81
26....	1.15	1.15	1.00	1.10	1.10	.234	5	86
27....	1.00	1.00	1.00	1.00	1.00	.233	2	86
30....	....	....	.80A	.80A	.80	.191	....	86

LIVE HOG OPTION ON FUTURES—PUTS

FEBRUARY 1986 38 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70@.65	.70	.60A	.65	.60	.174	4	86
2....	....	....	....	.60N	.60	.168	....	86
3....	.50	.60	.50	.55	.55	.159	7	86
4....	....	.60B	....	.60B	.60	.175	....	83
7....	.60	.60	.60	.60	.60	.167	1	83
8....	....	....	....	.60N	.60	.173	....	83
9....	....	....	....	.60N	.60	.201	....	83
10....	....	....	....	.60N	.60	.178	....	83
11....	....	....	....	.60N	.55	.149	....	83
14....	.55	.55	.50	.50	.50	.143	4	87
15....	....	....	....	.50N	.45	.133	....	87
16....	....	....	.40A	.40A	.40	.110	....	87
17....	....	....	....	.40N	.40	.125	....	87
18....	....	....	....	.40N	.40	.102	....	87
21....	....	....	....	.40N	.40	.094	....	87
22....	....	....	.35A	.35A	.35	.084	....	87
23....	....	....	....	.35N	.35	.086	....	87
24....	.25	.25	.25	.25	.25	.079	1	87
25....	.25	.25	.25	.25	.25	.087	1	88
28....	....	....	....	.25N	.25	.114	....	88
29....	....	....	....	.25N	.25	.106	....	88
30....	....	....	....	.25N	.25	.075	....	88
31....	.20	.20	.20	.20	.20	.088	1	88

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.15	.15	.15	.15	.15	.077	1	87
4....	....	....	....	.15N	.15	.062	....	87
5....	.15	.15	.15	.15	.15	.039	8	87
6....	.25	.25	.25	.25	.25	.045	1	88
7....	....	....	....	.25N	.20	.039	....	88
8....	....	....	.15A	.15A	.15	.039	....	87
11....	.10	.10	.10	.10	.10	.031	24	87
12....	....	....	....	.10N	.10	.046	....	87
13....	....	....	....	.10N	.10	.074	....	87
14....	....	....	....	.10N	.10	.065	....	87
15....	....	....	....	.10N	.10	.070	....	87
18....	....	....	....	.10N	.10	.057	....	87
19....	....	....	....	.10N	.10	.038	....	87
20....	....	....	....	.10N	.10	.038	....	87
21....	.10	.10	.10	.10	.10	.026	10	97
22....	....	....	....	.10N	.10	.026	....	97
25....	....	....	....	.10N	.10	.021	....	97
26....	....	....	....	.10N	.05	.013	....	97
27....	....	....	....	.05N	.05	.011	....	97
28....	Exchange Closed; Thanksgiving Day							
29....	.05	.05	.05	.05	.05	.009	1	98

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.05N	.05	.008	....	98
3....	....	....	....	.05N	.05	.010	....	98
4....	....	....	....	.05N	.05	.007	....	98
5....	.02	.02	.02	.02	.02	.004	1	98
6....	....	....	....	.2N	.02	.006	....	98
9....	....	....	....	.02N	.02	.002	....	98
10....	....	....	....	.02N	.02	.004	....	98
11....	....	....	....	.02N	.02	.004	....	98
12....	....	....	....	.02N	.02	.004	....	98
13....	....	....	....	.02N	.02	.003	....	98
16....	....	....	....	.02N	.02	.003	....	98
17....	....	....	....	.02N	.02	.006	....	98
18....	....	....	....	.02N	.02	.016	....	98
19....	....	....	....	.02N	.02	.008	....	98
20....	....	....	....	.02N	.02	.008	....	98
23....	....	....	....	.02N	.02	.005	....	98
24....	....	....	....	.02N	.02	.001	....	98
25....	Exchange Closed; Christmas							
26....	....	....	....	.02N	.02	.000	....	98
27....	....	....	....	.02N	.02	.001	....	98
30....	....	....	....	.02N	.02	.001	....	98
31....	....	....	....	.02N	.02	.000	....	98

LIVE HOG OPTION ON FUTURES—PUTS
FEBRUARY 1986 40 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	2.00	2.10B	2.00	2.10B	2.42	.481	5	5
23....	2.25	2.25	2.25	2.25	2.35	.489	1	5
26....	....	2.40B	....	2.40B	2.40	.463	....	6
27....	2.60	2.60	2.50	2.50	2.25	.395	6	12
28....	....	....	....	2.25N	2.40	.455	....	12
29....	2.70	2.70	2.70	2.70	2.40	.436	1	13
30....	....	....	....	2.40N	2.35	.430	....	13

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	2.75B	....	2.35N	2.75	.513	1	14
4....	....	....	....	2.75N	2.75	.473	....	14
5....	2.75	2.75	2.60A	2.75	2.75	.489	2	16
6....	3.40	3.40	3.40	3.40	3.22	.501	1	17
9....	3.50@.40	3.50	3.25	3.50B	3.50	.546	4	21
10....	....	....	....	3.50N	3.22	.525	....	21
11....	....	....	....	3.22N	3.25	.521	....	21
12....	2.80	2.80	2.50	2.75	2.75	.487	4	23
13....	2.90	2.90	2.75A	2.75A	2.50	.469	1	24
16....	....	....	....	2.50N	2.27	.426	....	24
17....	2.27	2.27	2.20	2.20	2.15	.398	6	27
18....	2.45	2.45	2.20A	2.20A	2.00	.380	4	28
19....	2.00	2.00	1.90	2.00	1.90	.326	9	37
20....	1.90	2.00	1.80	2.00	1.80	.335	21	47
23....	1.90	1.90	1.75	1.75	1.75	.311	22	69
24....	1.90	1.95	1.85A	1.90	1.90	.361	8	77
25....	1.95	1.95	1.95	1.95	1.92	.375	2	78
26....	1.75	1.75	1.65A	1.65A	1.60	.335	3	80
27....	1.75	1.75	1.70A	1.70A	1.55	.333	1	81
30....	1.50	1.50	1.50	1.50	1.40	.284	3	84

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.35	1.35	1.20	1.20	1.05	.263	3	87
2....	1.10	1.10	1.05	1.05	1.05	.256	17	88
3....	1.00	1.10	1.00	1.05	1.05	.245	8	92
4....	1.05	1.05	1.05	1.05	1.05	.265	15	77
7....	1.10	1.10	.95	1.10	1.10	.258	5	79
8....	.80	.90B	.80	.90B	.90	.265	4	80
9....	1.30	1.30	1.30	1.30	1.30	.301	1	81
10....	....	....	1.10A	1.10A	1.10	.273	1	81
11....	1.00	1.00	1.00	1.00	1.00	.236	3	84
14....	....	....	....	1.00N	1.00	.229	....	84
15....	.90	.90	.90	.90	.90	.215	1	85
16....	.80	.80	.75A	.75A	.70	.165	5	90
17....	.65	.65	.65	.65	.65	.206	55	129
18....	....	....	....	.65N	.60	.174	....	129
21....	.50	.50	.50	.50	.50	.164	3	129
22....	....	....	....	.50N	.50	.154	....	127
23....	....	....	....	.50N	.50	.159	....	131
24....	....	....	....	.50N	.50	.147	....	131
25....	.50	.50	.50	.50	.50	.161	1	131
28....	....	....	....	.50N	.50	.203	....	129
29....	....	.55B	....	.55B	.55	.194	....	129
30....	.60	.60	.40	.40	.40	.144	2	130
31....	....	....	....	.40N	.40	.166	1	131

LIVE HOG OPTION ON FUTURES—PUTS
FEBRUARY 1986 40 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.35	.35	.35	.35	.35	.148	1	131
4....	....	....	....	.35N	.35	.125	....	131
5....	....	....	....	.35N	.35	.094	....	131
6....	....	....	....	.35N	.35	.105	....	131
7....	.30	.30	.25	.25	.25	.094	21	152
8....	.25	.25	.25	.25	.25	.094	1	152
11....	....	....	....	.25N	.25	.080	....	152
12....	....	....	....	.25N	.25	.110	....	152
13....	....	....	....	.25N	.25	.163	....	152
14....	....	.30B	....	.30B	.30	.148	....	152
15....	....	....	....	.30N	.30	.157	....	152
18....	.50	.50	.40A	.40A	.40	.135	10	159
19....	....	....	.30A	.30A	.25	.100	....	159
20....	....	....	....	.25N	.17	.099	....	159
21....	....	....	....	.17N	.17	.073	....	159
22....	....	....	....	.17N	.17	.075	....	159
25....	.15	.15	.15	.15	.15	.064	1	159
26....	.15	.15	.10	.10	.10	.044	11	157
27....	....	....	....	.10N	.10	.038	....	153
28....	Exchange Closed; Thanksgiving Day							
29....	.10	.10	.10	.10	.10	.033	2	155

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.10N	.10	.033	....	155
3....	....	....	....	.10N	.10	.040	....	155
4....	....	....	....	.10N	.10	.029	....	155
5....	....	....	....	.10N	.10	.018	....	155
6....	....	....	....	.10N	.10	.026	....	155
9....	....	....	....	.10N	.10	.014	....	155
10....	....	....	....	.10N	.10	.021	....	155
11....	....	....	....	.10N	.10	.021	....	155
12....	....	....	....	.10N	.10	.022	....	155
13....	....	....	....	.10N	.10	.018	....	155
16....	....	....	....	.10N	.10	.018	....	155
17....	....	....	....	.10N	.10	.038	....	155
18....	....	....	....	.10N	.10	.089	....	155
19....	....	....	....	.10N	.10	.042	....	155
20....	....	....	....	.10N	.10	.043	....	155
23....	....	....	....	.10N	.10	.032	....	155
24....	....	....	.05A	.05A	.05	.010	....	155
25....	Exchange Closed; Christmas							
26....	....	....	....	.05N	.05	.007	.	155
27....	....	....	....	.05N	.05	.009	....	155
30....	....	....	....	.05N	.05	.011	....	155
31....	....	....	....	.05N	.05	.007	....	155

FEBRUARY 1986 42 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.50	1.50	1.45	1.45	1.45	.381	1	1
5....	....	1.65B	....	1.65B	1.65	.336	1	2
6....	....	1.70B	....	1.70B	1.70	.386	....	2
7....	....	2.00B	....	2.00B	2.00	.422	....	2
8....	1.90	2.45B	1.90	2.45B	2.45	.446	1	3
9....	....	....	....	2.45N	2.45	.492	....	3
12....	....	....	....	2.45N	2.80	.474	....	3
13....	....	....	....	2.80N	3.92	.548	....	3
14....	....	....	....	3.92N	3.92	.480	....	3
15....	....	....	3.00A	3.00A	2.50	.451	....	3
16....	....	....	....	2.50N	2.50	.472	....	3
19....	3.00	3.05	3.00	3.05	3.10	.559	2	5
20....	3.10	3.10	3.10	3.10	3.15	.573	1	6
21....	3.15@.20	3.30	3.15	3.20@.30	3.52	.545	3	9
22....	3.35	3.35	3.35	3.35	3.60	.599	3	12
23....	3.50	3.50	3.50	3.50	3.57	.588	1	12
26....	....	....	....	3.57N	3.57	.583	....	12
27....	....	....	....	3.57N	2.95	.515	....	12
28....	....	....	....	2.95N	3.50	.577	....	12
29....	....	....	....	3.50N	3.20	.545	....	12
30....	3.70	3.70	3.70	3.70	3.70	.539	1	13

LIVE HOG OPTION ON FUTURES—PUTS
FEBRUARY 1986 42 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	3.70N	3.80	.622	....	13
4....	....	....	....	3.80N	3.75	.584	....	13
5....	....	....	....	3.75N	3.95	.600	....	13
6....	....	....	....	3.95N	4.15	.612	....	13
9....	....	4.50B	....	4.50B	4.60	.648	....	13
10....	....	....	....	4.60N	4.62	.629	....	13
11....	....	....	....	4.62N	4.60	.626	....	13
12....	3.70	4.00B	3.70	4.00B	4.10	.593	....	13
13....	....	....	....	4.10N	3.90	.576	1	14
16....	....	....	....	3.90N	3.37	.534	....	14
17....	3.40	3.40	3.35	3.40	3.10	.506	2	15
18....	3.50	3.50	3.25	3.25	2.80	.467	3	18
19....	2.90@.87	2.90	2.80	2.82	2.85	.430	7	25
20....	2.87	2.92	2.80	2.92@.85	2.82	.440	31	56
23....	3.10	3.10	2.70A	2.70A	2.50	.415	6	62
24....	2.70	2.70	2.70	2.70	2.70	.470	2	64
25....	....	2.77B	....	2.77B	2.87	.486	....	64
26....	2.75	2.75	2.60	2.60	2.50	.443	7	71
27....	2.60	2.65	2.55	2.55	2.50	.442	5	74
30....	....	....	2.30A	2.30A	2.05	.389	....	74

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.10	2.10	1.95	2.00	1.95	.385	11	85
2....	1.85	1.85	1.80	1.80	1.80	.357	1	86
3....	1.65	1.70	1.65	1.70	1.70	.348	3	88
4....	1.85	1.85	1.70	1.70	1.70	.369	3	92
7....	1.95	1.95	1.70	1.70	1.70	.362	4	95
8....	1.50	1.75	1.50	1.75	1.75	.371	6	90
9....	1.95	2.00	1.95	2.00	2.00	.413	10	101
10....	2.00	2.00	1.90	1.90	1.90	.381	14	106
11....	1.65	1.75	1.60	1.60	1.60	.338	3	109
14....	1.60	1.60	1.50	1.50	1.50	.332	6	113
15....	1.55	1.55	1.35	1.35	1.35	.316	3	115
16....	1.20	1.30	1.15	1.15	1.15	.279	9	117
17....	1.25	1.25	1.15	1.20	1.20	.306	12	109
18....	1.20	1.20	1.10	1.10	1.05	.267	11	113
21....	1.15	1.15	.95	.95	.95	.256	8	119
22....	1.00	1.00	.95	.95	.95	.250	3	122
23....	.95	1.00	.95	1.00	.90	.257	3	125
24....	.90	.90	.90	.90	.90	.242	2	127
25....	1.10	1.10	1.10	1.10	1.00	.261	1	129
28....	1.05	1.05	1.00	1.00	1.00	.318	1	130
29....	1.10	1.15B	1.10	1.10	1.10	.307	2	132
30....	.80	1.00	.80	.90A	.85	.241	3	133
31....	.80	.90	.80	.85A	.85	.271	5	138

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.80	.80	.80	.80	.80	.248	....	138
4....	.80	.80	.75	.75	.75	.218	4	141
5....	.60	.60	.55	.57	.57	.185	53	141
6....	.60	.60	.60	.60	.60	.202	1	142
7....	.65	.70	.60A	.60A	.60	.196	7	149
8....	.60	.60	.50	.55	.55	.187	11	159
11....	.55	.55	.55	.55	.55	.186	1	162
12....	.60	.60	.60	.60	.60	.215	57	161
13....	.65@.80	.80	.60	.80	.80	.294	72	219
14....	.95@1.00	1.00	.75	.80	.80	.274	19	235
15....	.90	.90	.80	.80	.80	.288	6	241
18....	.65	.80	.65	.70	.70	.259	22	233
19....	.70	.70	.40	.40	.40	.205	55	218
20....	.45	.45	.45	.45	.42	.205	4	218
21....	.55	.55	.40	.40	.40	.162	10	225
22....	....	....	....	.40N	.40	.166	1	226
25....	.35	.35	.35	.35	.35	.149	23	228
26....	.30	.30	.30	.30	.30	.111	6	227
27....	....	....	.25A	.25A	.25	.101	....	226
28....	Exchange Closed; Thanksgiving Day							
29....	.20	.20	.20	.20	.20	.090	1	226

LIVE HOG OPTION ON FUTURES—PUTS
FEBRUARY 1986 42 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.25	.25	.20	.25	.20	.092	5	230
3....	....	....	....	.20N	.20	.108	....	227
4....	.20	.20	.20	.20	.20	.064	....	228
5....	.15	.15	.15	.15	.15	.059	1	228
6....	....	....	....	.15N	.15	.080	....	227
9....	....	....	....	.15N	.15	.050	....	227
10....	.20	.20	.20	.20	.20	.070	2	227
11....	....	....	....	.20N	.20	.071	....	227
12....	....	....	....	.20N	.20	.076	....	227
13....	....	....	.15A	.15A	.15	.066	....	227
16....	....	....	....	.15N	.15	.069	....	227
17....	....	....	....	.15N	.15	.121	....	227
18....	....	.20B	....	.20B	.25	.193	....	227
19....	.25	.25	.25	.25	.25	.135	6	221
20....	.50	.60	.50	.60	.50	.140	15	236
23....	.55	.55	.35	.35A	.35	.118	7	241
24....	.10@.02	.10	.02	.10	.10	.049	6	237
25....	Exchange Closed; Christmas							
26....	.15	.15	.10	.10	.10	.041	....	236
27....	....	....	....	.10N	.10	.050	1	237
30....	....	....	....	.10N	.10	.063	....	237
31....	....	....	....	.10N	.10	.048	....	237

FEBRUARY 1986 44 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.25	3.25	3.25	3.25	3.25	.496	9	9
2....	....	....	....	3.25N	3.25	.486	....	9
5....	....	....	....	3.25N	3.25	.442	....	9
6....	3.00	3.00	3.00	3.00	3.00	.472	1	10
7....	3.00	3.00	3.00	3.00	3.00	.530	1	11
8....	....	....	....	3.00N	4.00	.555	....	11
9....	....	....	....	4.00N	4.45	.601	....	11
12....	....	....	....	4.45N	4.45	.584	....	11
13....	....	....	....	4.45N	5.17	.655	....	11
14....	....	....	5.00A	5.00A	4.42	.591	....	11
15....	....	....	....	4.42N	3.87	.562	....	11
16....	....	....	....	3.87N	3.87	.583	....	11
19....	....	....	....	3.87N	4.85	.667	....	11
20....	....	....	....	4.85N	4.85	.680	....	11
21....	....	....	....	4.85N	4.80	.656	....	11
22....	....	....	....	4.80N	5.82	.704	....	11
23....	....	....	5.00A	5.00A	5.00	.694	....	11
26....	5.00	5.00	5.00	5.00	5.32	.691	1	12
27....	....	....	....	5.32N	5.00	.629	....	12
28....	....	....	....	5.00N	4.85	.686	....	13
29....	....	....	....	4.85N	4.57	.646	....	13
30....	....	....	....	4.57N	4.50	.640	....	13

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	4.50N	5.75	.718	....	12
4....	....	....	....	5.75N	5.17	.684	....	12
5....	....	....	....	5.17N	5.37	.699	....	12
6....	....	....	....	5.37N	5.62	.710	....	12
9....	....	6.00B	....	6.00B	6.10	.737	....	12
10....	....	....	....	6.10N	6.12	.720	....	12
11....	....	....	....	6.12N	6.10	.718	....	12
12....	....	....	5.45A	5.45A	5.45	.688	....	12
13....	....	....	....	5.45N	5.05	.673	....	12
16....	....	5.10B	....	5.10B	5.10	.635	....	12
17....	....	....	4.50A	4.50A	4.37	.608	....	12
18....	4.10	4.40B	4.10	4.40B	4.00	.571	1	13
19....	3.90	3.90	3.90	3.90	3.60	.534	3	16
20....	....	....	....	3.60N	3.80	.545	....	16
23....	....	3.75	3.75	3.75	3.40	.521	2	17
24....	....	3.90B	....	3.90B	4.00	.577	....	17
25....	....	....	....	4.00N	4.10	.592	....	16
26....	4.00	4.00	3.80	3.80	3.60	.551	5	19
27....	3.75	3.75	3.75	3.75	3.60	.550	2	21
30....	3.20	3.20	3.20	3.20	3.00	.497	....	21

LIVE HOG OPTION ON FUTURES—PUTS
FEBRUARY 1986 44 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.90A	2.90A	2.72	.473	1	22
2....	2.90	2.90	2.60	2.75	2.75	.465	9	31
3....	...	....	2.55A	2.55A	2.55	.453	...	31
4....	2.60	2.65B	2.60	2.65B	2.80	.479	?	31
7....	2.65	2.65	2.60A	2.65	2.70	.472	1	32
8....	2.30	2.50	2.25	2.50	2.70	.482	24	40
9....	3.00	3.00	3.00	3.00	3.00	.526	4	40
10....	2.90	2.90	2.70	2.70	2.70	.494	2	40
11....	2.80	2.80	2.50	2.60	2.55	.449	27	67
14....	2.30	2.30	2.30	2.30	2.30	.444	2	67
15....	2.50	2.50	2.10	2.10	2.25	.427	12	62
16....	2.20	2.20	1.80	1.90	1.90	.386	14	74
17....	2.00	2.00	1.90	2.00	2.20	.417	23	92
18....	2.20	2.20	1.75	1.75	1.75	.373	13	104
21....	1.85	1.85	1.60	1.60	1.60	.362	7	110
22....	1.50	1.50	1.50	1.50	1.70	.364	3	107
23....	....	...	....	1.70N	1.65	.373	....	107
24....	1.55	1.65	1.50	1.50	1.50	.356	11	117
25....	1.70	1.80B	1.70	1.70	1.70	.379	2	119
28....	1.80	1.85B	1.80	1.85B	2.00	.446	2	119
29....	1.90	2.00	1.85	1.90	1.90	.435	33	152
30....	1.35	1.35	1.30A	1.35	1.35	.359	12	155
31....	1.30	1.50	1.30	1.50	1.60	.396	5	155

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.70	1.70	1.50A	1.50A	1.50	.369	11	165
4....	1.50	1.50	1.10	1.30	1.30	.335	11	174
5....	1.20	1.25	1.20	1.25	1.25	.309	12	179
6....	1.00	1.20	1.00	1.20	1.20	.333	4	182
7....	1.25	1.25	1.05	1.05	1.10	.312	16	188
8....	1.05	1.05	1.00	1.00	1.00	.314	13	198
11....	1.15	1.15	1.00	1.00	1.00	.288	12	210
12....	1.00	1.20	1.00	1.20B	1.25	.355	5	215
13....	1.25	1.50	1.25	1.50	1.60	.451	16	208
14....	1.60	1.60	1.55A	1.55A	1.60	.429	3	209
15....	1.35	1.55B	1.35	1.55B	1.65	.447	13	209
18....	1.65	1.65	1.40A	1.40A	1.40	.416	1	210
19....	1.10	1.20	1.10	1.20	1.20	.350	5	213
20....	1.20	1.20	1.10A	1.15A	1.07	.351	1	214
21....	1.15	1.15	.90	.90	.90	.294	4	218
22....	.90	.90	.90	.90	.90	.300	1	219
25....	.75	.75	.70	.70	.75	.280	4	223
26....	.70	.75	.65A	.65A	.65	.225	3	227
27....	.55	.55	.50	.50	.52	.209	5	230
28....	Exchange Closed, Thanksgiving Day							
29....	.50	.50	.40	.50	.45	.194	11	237

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.50	.50	.45	.45	.45	.202	6	241
3....	.55	.70	.55	.60	.60	.229	13	273
4....	.52	.52	.40	.40	.40	.190	12	275
5....	.40	.40	.35	.35	.35	.144	5	278
6....	...	.50B	...	.35N	.45	.185	...	277
9....	.45	.45	.30	.30	.30	.132	4	281
10....	.30	.42	.30	.40A	.40	.173	3	282
11....	.40	.47	.30	.40	.40	.175	34	300
12....	.52	.55	.45	.45	.45	.187	14	294
13....	.40	.40	.35	.35	.35	.169	4	298
16....	.35	.45B	.35	.35	.35	.180	11	307
17....	.40@.45	.65	.40	.50	.60	.277	22	298
18....	.70	.90	.65	.90	1.00	.389	14	307
19....	.90	.90	.70	.75	.75	.305	28	315
20....	.85@.95	1.20	.80	1.00	1.00	.316	348	616
23....	.95	1.00	.80	.95	.80	.298	37	635
24....	.50@.45	.50	.30	.30	.30	.156	40	649
25....	Exchange Closed: Christmas							
26....	.20@.25	.30	.20	.25A	.25	.142	9	643
27....	.30	.30	.30	.30	.30	.167	2	610
30....	.60	.60	.55A	.55A	.50	.208	10	610
31....	.35	.35	.35	.35	.35	.174	5	610

LIVE HOG OPTION ON FUTURES—PUTS
FEBRUARY 1986 46 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.00	4.00	4.00	4.00	4.00	.577	2	2
2....	4.00	4.00	3.90A	3.90A	3.90	.570	1	3
3....	....	...	3.75A	3.75A	3.55	.559	...	3
4....	3.85	3.85	3.85	3.85	3.85	.585	1	4
7....	3.85	3.85	3.75A	3.75A	3.70	.580	1	4
8....	3.50	3.50	3.30	3.30	4.00	.590	3	6
9....	....	4.10B	....	4.10B	4.40	.633	....	6
10....	....	....	4.30A	4.30A	4.00	.603	....	6
11....	....	....	3.90A	3.90A	3.65	.559	....	6
14....	3.25	3.25	3.25	3.25	3.45	.555	3	7
15....	....	...	3.25A	3.25A	3.25	.539	....	7
16....	2.95	3.00	2.90	3.00	2.95	.497	8	15
17....	2.95	2.95	2.90A	2.95	2.95	.530	13	24
18....	2.87	2.87	2.75	2.80	2.80	.485	3	26
21....	2.75	2.75	2.50	2.50	2.50	.475	5	29
22....	2.60	2.60	2.60	2.60	2.65	.486	1	29
23....	2.70	2.70	2.70	2.70	2.60	.496	1	29
24....	2.60	2.60	2.50A	2.55	2.50	.479	2	29
25....	....	...	...	2.50N	2.55	.504	....	29
28....	2.75	2.80	2.75	2.80	3.10	.574	4	30
29....	....	....	3.05A	3.05A	3.06	.564	..	30
30....	2.92	2.92	2.50A	2.50A	2.50	.487	1	31
31....	2.30	2.50B	2.30	2.50B	2.60	.526	2	31

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	...	2.40A	2.40A	2.40	.499	....	31
4....	2.00	2.10B	2.00	2.00	2.10	.465	2	33
5....	2.00	2.05	1.85	2.05	2.00	.452	20	53
6....	2.25	2.25	2.00	2.00	2.10	.480	2	56
7....	2.00	2.10	1.85	1.95	2.00	.458	7	62
8....	1.90@.85	1.95	1.70	1.95	2.00	.482	9	70
11....	1.95	1.95	1.95	1.95	1.85	.435	1	71
12....	2.00	2.05	2.00	2.05B	2.30	.510	12	74
13....	2.40	2.40	2.30	2.40B	2.90	.609	2	74
14....	2.70	2.70	2.70	2.70	2.70	.589	1	74
15....	2.40@.20	2.60B	2.20	2.60B	2.75	.607	4	75
18....	2.50	2.65	2.50	2.65	2.65	.580	12	87
19....	2.30	2.30	2.00	2.00	2.00	.513	6	93
20....	2.20	2.20	2.20	2.20	2.00	.516	2	95
21....	1.90	2.00	1.45	1.45	1.50	.454	9	102
22....	1.50	1.80	1.45	1.80	1.80	.462	114	171
25....	1.50	1.50	1.40	1.40	1.50	.443	9	178
26....	1.50	1.50	1.20	1.30	1.30	.377	10	189
27....	1.27	1.27	1.00	1.00	1.10	.358	8	192
28....	Exchange Closed, Thanksgiving Day							
29....	1.05	1.05	.90	.90	.90	.341	16	199

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.00	1.10	.90	1.10	1.10	.356	17	208
3....	1.20	1.40	1.17	1.17	1.17	.393	32	219
4....	1.15	1.15	.90	1.00	1.00	.344	19	230
5....	1.00	1.00	.75	.75	.75	.281	10	236
6....	1.00	1.25	1.00	1.00	1.00	.341	36	234
9....	.85	.85	.67	.70A	.70	.270	11	241
10....	.70	1.00	.70	.95A	.95	.332	17	252
11....	.95	1.15	.85	.85	.85	.337	36	272
12....	1.10	1.15	.90	1.05	1.05	.356	34	294
13....	1.10	1.10	.75	.87	.87	.332	45	313
16....	.80	1.00	.80	.97	.97	.356	14	300
17....	1.05	1.25	1.00	1.25	1.45	.483	24	306
18....	1.60	1.90	1.40	1.80	1.97	.609	37	312
19....	1.70	1.85	1.50	1.50	1.65	.523	58	319
20....	1.70@.85	2.20	1.70	1.95	1.82	.537	212	404
23....	1.80@.85	1.90	1.50	1.50	1.67	.517	51	402
24....	.90@.85	1.00	.70	.70	.77	.345	19	382
25....	Exchange Closed; Christmas							
26....	.70	.77B	.70	.77B	.77	.330	4	383
27....	.80	.90	.80	.85	.87	.373	5	386
30....	1.00	1.35	1.00	1.00	1.00	.447	8	389
31....	1.00	1.00	.90	.90	.90	.404	4	386

LIVE HOG OPTION ON FUTURES—PUTS

FEBRUARY 1986 48 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	3.00	3.00	3.00	3.00	3.16	.608	2	2
11....	....	....	3.10A	3.10A	2.80	.565	....	2
12....	....	3.20B	....	3.20B	3.30	.658	....	2
13....	....	3.40B	....	3.40B	4.30	.745	....	2
14....	....	....	....	4.30N	4.10	.729	....	2
15....	....	....	....	4.10N	4.20	.748	....	2
18....	....	....	4.00A	4.00A	3.90	.728	....	2
19....	....	....	3.30A	3.30A	3.15	.668	....	2
20....	....	....	....	3.15N	3.32	.671	....	2
21....	....	....	3.25A	3.25A	2.80	.614	....	2
22....	2.90	2.90	2.80	2.80	2.80	.624	4	6
25....	2.70	2.70	2.70	2.70	2.60	.609	3	8
26....	2.15	2.15	2.15	2.15	2.10	.544	1	9
27....	2.00	2.00	2.00	2.00	2.05	.526	4	13
28....	Exchange Closed, Thanksgiving Day							
29....	2.00	2.00	1.75	1.75	1.75	.510	5	18

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.10	2.10	2.06A	2.06A	2.02	531	1	19
3....	2.30	2.40	2.30	2.30A	2.22	572	2	20
4....	1.90	1.90	1.80	1.90	1.90	521	1	21
5....	1.80	1.80	1.56A	1.56A	1.56	452	14	33
6....	1.95	2.00B	1.95	1.95	1.90	522	1	34
9....	1.55/1.50	1.55	1.45	1.45	1.45	447	8	42
10....	1.50	2.00	1.50	1.66	1.80	520	92	129
11....	1.85	1.85	1.70	1.75B	1.82	528	4	132
12....	2.10	2.10	1.80	2.05	2.00	551	6	138
13....	2.10	2.10	1.80	1.80	1.90	527	3	139
16....	1.90	2.05	1.90	2.00A	1.90	580	5	143
17....	2.25	2.30B	2.20A	2.30B	2.60	686	2	145
18....	2.85	3.00B	2.70A	3.00B	3.65	701	6	144
19....	3.00	3.00	3.00	3.00	2.95	725	7	141
20....	3.10	3.40B	3.10	3.40B	3.17	740	3	140
23....	....	....	....	3.17N	2.97	732	....	138
24....	2.00	2.00	1.80	1.80	1.90	574	5	137
25....	Exchange Closed, Christmas							
26....	1.40	1.65	1.40	1.65	1.67	565	2	136
27....	1.70	1.80B	1.70	1.80B	1.92	615	1	135
30....	....	2.15B	....	2.15B	2.25	607	....	135
31....	2.00	2.00	1.95A	2.00	1.92	663	....	135

FEBRUARY 1986 50 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	4.65	4.65	4.65	4.65	4.50	723	1	1
6....	....	....	....	4.50N	4.55	747	....	1
7....	....	....	....	4.55N	4.40	731	....	1
8....	....	4.50B	....	4.50B	4.40	735	....	1
11....	....	....	....	4.40N	4.15	718	....	1
12....	....	....	....	4.15N	5.07	780	....	1
13....	5.00	5.00	5.00	5.00	5.95	848	1	2
14....	....	....	5.90A	5.90A	5.65	836	....	1
15....	....	....	5.50A	5.50A	5.85	849	....	1
18....	....	....	....	5.85N	5.55	836	....	1
19....	....	....	5.00A	5.00A	4.80	793	....	1
20....	....	....	....	4.80N	4.90	798	....	2
21....	....	....	4.70A	4.70A	4.20	752	....	2
22....	....	....	....	4.20N	4.20	760	....	2
25....	....	....	....	4.20N	4.05	752	....	2
26....	....	....	....	4.05N	3.35	697	....	2
27....	....	....	....	3.35N	3.30	692	....	2
28....	Exchange Closed, Thanksgiving Day							
29....	....	....	....	3.30N	3.30	670		2

LIVE HOG OPTION ON FUTURES—PUTS

FEBRUARY 1986 50 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	3.10A	3.30N	3.25	.694	....	2
3....	....	3.70B	....	3.70B	3.60	.730	....	2
4....	....	....	3.35A	3.35A	3.05	.668	....	2
5....	....	....	2.80A	2.80A	2.80	.626	....	2
6....	2.80	3.30B	2.80	3.20B	3.05	.692	2	4
9....	....	....	....	3.05N	2.70	.626	....	4
10....	3.10	3.10	3.10	3.10	3.00	.667	1	5
11....	....	....	....	3.00N	3.02	.705	....	5
12....	?.80	3.80	3.20A	3.20A	3.45	.727	2	5
13....	3.25	3.25	3.25	3.25	3.06	.708	1	3
16....	....	3.20B	....	3.20B	3.20	.742	....	3
17....	....	3.75B	....	3.75B	4.25	.839	....	3
18....	....	....	....	4.25N	5.40	.907	....	3
19....	....	....	4.90A	4.90A	4.60	.868	....	3
20....	....	....	....	4.60N	4.75	.879	....	2
23....	....	....	....	4.75N	4.60	.879	....	2
24....	....	....	3.60A	3.60A	3.36	.772	....	2
25....	Exchange Closed, Christmas							
26....	....	....	....	3.35N	3.10	.771	....	2
27....	....	3.20B	....	3.20B	3.45	.811	....	2
30....	....	3.70B	....	3.70B	3.86	.873	....	2
31....	....	....	....	3.86N	3.57	.864	....	2

APRIL 1986 38 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	2.00	2.00	2.00	2.00	2.00	.348	1	1
15....	....	....	1.70A	1.70A	1.70	.333	....	1
16....	....	....	....	1.70N	1.60	.315	....	1
17....	....	....	....	1.60N	1.60	.335	....	1
18....	1.50	1.50	1.50	1.50	1.50	.304	1	2
21....	....	....	....	1.50N	1.40	.290	....	2
22....	....	....	....	1.40N	1.40	.284	....	2
23....	....	....	....	1.40N	1.40	.290	....	2
24....	....	....	....	1.40N	1.40	.286	....	2
25....	....	....	....	1.40N	1.40	.307	....	2
28....	....	....	....	1.40N	1.40	.336	....	2
29....	....	....	....	1.40N	1.40	.347	....	2
30....	....	....	....	1.40N	1.40	.320	....	2
31....	....	....	....	1.40N	1.40	.338	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.40N	1.40	.307	....	2
4....	....	....	1.20A	1.20A	1.20	.277	....	2
5....	....	....	1.00A	1.00A	1.00	.244	....	2
6....	....	....	....	1.00N	1.00	.298	....	2
7....	....	....	....	1.00N	.90	.241	....	2
8....	....	....	....	.90N	.90	.242	....	2
11....	....	....	....	.90N	.90	.235	....	2
12....	....	....	....	.90N	.90	.287	....	2
13....	....	1.00B	....	1.00B	1.00	.340	....	2
14....	1.25	1.25	1.25	1.25	1.25	.316	2	4
15....	....	....	1.22A	1.22A	1.22	.342	....	4
18....	1.25	1.25	1.22A	1.22A	1.22	.325	2	6
19....	1.15	1.15	1.00A	1.00A	1.00	.274	1	7
20....	....	....	....	1.00N	1.00	.284	....	7
21....	....	....	....	1.00N	1.00	.268	....	7
22....	....	....	.95A	.95A	.95	.267	....	7
25....	....	....	....	.95N	.75	.238	....	7
26....	.80	.80	.80	.80	.65	.202	1	8
27....	....	....	....	.65N	.55	.182	....	8
28....	Exchange Closed, Thanksgiving Day							
29....	....	....	....	.55N	.50	.174	....	8

LIVE HOG OPTION ON FUTURES—PUTS

APRIL 1986 38 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	...	.50N	.50	.179	...	8
3	.67	.70	.67	.67A	.65	.193	3	11
4	...	...	...	.65N	.60	.170	...	9
5	...	...	...	.60N	.40	.147	...	9
6	...	...	...	.40N	.50	.181	...	9
9	...	...	...	.50N	.50	.144	...	9
10	...	...	...	.50N	.50	.172	...	9
11	.65	.65	.65	.65	.55	.178	5	14
12	...	...	...	.55N	.70	.182	...	14
13	...	...	...	.70N	.67	.174	...	14
16	.50	.50	.50	.50	.57	.181	3	16
17	...	.60B	...	.60B	.65	.207	...	16
18	...	...	...	.65N	.90	.278	...	16
19	...	...	...	.90N	.70	.233	...	16
20	...	.80B	...	.80B	.80	.244	...	16
23	.90	.90	.90	.90	.80	.228	1	17
24	.60	.60	.50A	.50A	.36	.140	1	18
25	Exchange Closed; Christmas							
26	...	...	...	.35N	.35	.123	...	18
27	...	...	...	.36N	.25	.132	...	18
30	...	.36B	...	.36B	.35	.142	...	18
31	...	...	...	.36N	.37	.133	...	18

APRIL 1986 40 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	2.50	2.50	2.50	2.50	2.50	.448	20	20
15	...	...	...	2.50N	2.36	.432	...	20
16	...	...	...	2.36N	2.10	.413	...	20
17	2.25	2.25	2.25	2.25	2.25	.436	5	25
18	...	...	...	2.25N	2.00	.401	...	25
21	...	...	...	2.00N	1.90	.386	...	25
22	...	...	...	1.90N	2.00	.387	...	25
23	...	...	...	2.00N	2.00	.395	...	25
24	...	...	1.95A	1.95A	1.95	.391	...	25
25	1.90	1.90	1.90	1.90	1.90	.415	10	35
28	2.00	2.00	2.00	2.00	2.00	.446	10	35
29	2.10	2.10	2.10	2.10	2.10	.480	1	36
30	...	...	...	2.10N	2.00	.431	...	36
31	...	...	...	2.00N	2.30	.461	...	36

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	2.20A	2.20A	1.90	.417	...	36
4	...	...	...	1.90N	1.55	.385	...	36
5	...	...	...	1.55N	1.55	.380	...	36
6	1.65	1.65	1.65	1.65	1.65	.375	1	37
7	1.50	1.50	1.50	1.50	1.50	.368	1	37
8	...	...	...	1.50N	1.50	.359	...	37
11	1.60	1.60	1.60	1.60	1.60	.352	1	37
12	1.60	1.60	1.60	1.60	1.80	.414	...	37
13	1.95	2.00	1.95	2.00	2.00	.473	11	47
14	...	...	...	2.00N	1.80	.446	...	47
15	...	...	...	1.80N	2.15	.477	...	47
18	...	...	...	2.15N	1.85	.460	...	46
19	...	...	1.75A	1.75A	1.55	.403	...	46
20	...	...	...	1.55N	1.75	.415	...	46
21	...	...	1.65A	1.65A	1.65	.395	...	46
22	...	...	...	1.65N	1.65	.396	...	46
25	1.52	1.52	1.50	1.50	1.40	.363	2	47
26	1.35	1.35	1.27	1.27	1.17	.319	3	49
27	1.20	1.20	1.07	1.07	1.07	.295	2	50
28	Exchange Closed; Thanksgiving Day							
29	1.07	1.07	.85A	.85A	.80	.265	1	51

LIVE HOG OPTION ON FUTURES—PUTS

APRIL 1986 40 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	.90B	...	.90B	.90	.293	...	61
3	1.20	1.20	1.20	1.20	1.20	.312	2	73
4	...	...	1.05A	1.05A	1.00	.293	...	73
5	.90	.90	.90	.90	.90	.253	1	72
6	1.00	1.00	1.00	1.00	1.02	.298	5	72
9	.80	.85	.80	.85	.85	.251	4	76
10	.95	.95	.95	.95	1.00	.289	1	77
11	...	...	...	1.00N	.97	.295	...	77
12	1.00	1.05B	1.00	1.00	1.05	.304	2	79
13	...	...	...	1.05N	.95	.293	...	79
16	1.20	1.20	1.20	1.20	1.00	.306	1	79
17	1.22	1.22	1.05	1.05	1.20	.340	2	81
18	1.25	1.40	1.25	1.40	1.60	.428	5	86
19	...	...	1.50A	1.50A	1.40	.375	...	86
20	1.45m.50	1.70	1.45	1.70	1.65	.389	3	87
23	1.75	1.80	1.60	1.60	1.50	.371	6	86
24	.90	.90	.75	.75	.75	.207	5	74
25	Exchange Closed; Christmas							
26	.75	.85	.60	.70B	.70	.232	20	87
27	.70	.85	.70	.85	.75	.245	2	87
30	...	.90B	...	.90B	.85	.263	...	87
31	.85	.85	.80	.80	.75	.250	6	87

APRIL 1986 42 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	3.10	3.10	3.10	3.10	3.40	.568	2	2
29	...	...	...	3.40N	3.40	.571	...	2
30	...	...	...	3.40N	3.20	.542	...	2
31	...	...	...	3.20N	3.50	.562	...	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	3.40A	3.40A	3.00	.529	...	2
4	...	...	...	3.00N	2.50	.497	...	2
5	2.60	2.60	2.60	2.60	2.60	.485	1	2
6	...	...	...	2.60N	2.70	.501	...	2
7	...	...	...	2.70N	2.50	.483	...	2
8	...	...	...	2.50N	2.65	.485	...	2
11	...	...	...	2.65N	2.45	.479	...	2
12	...	...	...	2.45N	3.10	.544	...	2
13	...	...	...	3.10N	3.35	.604	...	2
14	...	...	...	3.35N	3.20	.580	...	2
15	...	...	...	3.20N	3.50	.608	...	2
18	...	...	3.40A	3.40A	3.20	.583	...	2
19	...	...	3.05A	3.05A	2.80	.537	...	2
20	...	...	...	2.80N	2.80	.540	...	2
21	...	...	...	2.80N	2.70	.529	...	2
22	...	...	...	2.70N	2.70	.532	...	2
25	...	...	...	2.70N	2.40	.498	...	2
26	2.50	2.50	2.50	2.50	2.02	.451	...	2
27	2.00	2.00	2.00	2.00	2.00	.425	3	5
28	Exchange Closed; Thanksgiving Day							
29	1.95	1.95	1.90A	1.90A	1.90	.415	2	7

LIVE HOG OPTION ON FUTURES—PUTS

APRIL 1986 42 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	1.70A	1.70A	2.00	438	...	7
3	2.00	2.00	2.00	2.00	2.00	448	1	8
4	1.75	1.75	1.75	1.75	1.75	418	5	12
5	...	...	...	1.75N	1.56	381	1	11
6	...	1.75B	...	1.75B	1.85	434	...	11
9	1.70	1.70	1.50	1.50	1.56	381	3	14
10	1.75	1.75	1.75	1.75	1.80	427	5	18
11	1.90	1.90	1.90	1.90	1.80	434	5	23
12	2.00	2.00	1.80	2.00	1.85	446	10	33
13	2.05	2.05	2.00	2.00	1.75	434	5	38
16	1.80	1.96B	1.80	1.90	1.80	450	6	43
17	2.20	2.35	2.10	2.10	2.10	489	3	46
18	2.20	2.50B	2.20	2.50B	2.70	581	2	48
19	...	...	2.00A	2.00A	2.40	529	...	48
20	2.50	2.70	2.50	2.70	2.70	544	3	50
23	2.70	2.70	2.70	2.70	2.50	528	2	52
24	1.50	1.50	1.25	1.25	1.30	412	4	54
25	Exchange Closed; Christmas							
26	1.50	1.70	1.25	1.60A	1.30	371	20	71
27	1.60	1.60	1.60	1.60	1.47	389	1	72
30	1.80	1.80	1.75A	1.75A	1.55	413	2	74
31	1.65	1.65	1.65	1.65	1.47	389	2	74

APRIL 1986 44 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	2.70	2.70	2.60	2.60	2.46	517	3	3
6	...	2.85B	...	2.85B	2.95	572	...	3
9	2.50	2.50	2.50	2.50	2.42	520	4	7
10	...	2.70B	...	2.70B	2.85	567	...	7
11	...	...	...	2.85N	2.95	575	...	7
12	...	3.00B	2.90A	2.95N	3.00	586	...	7
13	...	...	...	3.00N	2.90	576	...	7
16	...	...	...	2.90N	2.97	586	...	7
17	3.00	3.65	3.00	3.65	3.36	633	12	19
18	3.35	3.90	3.35	3.90	4.25	717	3	21
19	...	...	3.85A	3.85A	3.70	670	...	21
20	...	...	...	3.70N	3.90	695	...	21
23	...	4.10B	...	3.90N	3.87	673	...	21
24	...	...	2.85A	2.85A	2.86	563	...	21
25	Exchange Closed; Christmas							
26	2.50	2.50	2.10	2.35B	2.37	523	5	19
27	...	...	...	2.37N	2.46	542	1	19
30	...	2.70B	...	2.70B	2.60	569	...	19
31	...	...	...	2.60N	2.40	556	...	19

JUNE 1986 40 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	Exchange Closed; Thanksgiving Day							
29	90	90	90	90	90	236	1	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	...	90N	90	231	...	1
3	...	...	...	90N	95	246	...	1
4	...	...	...	95N	95	232	...	1
5	...	1.00B	...	1.00B	1.25	210	...	1
6	...	...	...	1.25N	1.30	238	...	1
9	...	...	1.25A	1.25A	1.20	214	...	1
10	...	...	...	1.20N	1.25	240	...	1
11	...	...	...	1.25N	1.05	235	...	1
12	...	...	...	1.05N	1.05	229	...	1
13	...	...	...	1.05N	1.00	218	...	1
16	...	...	...	1.00N	1.00	223	...	1
17	...	...	...	1.00N	1.17	236	...	1
18	...	...	...	1.17N	1.50	270	...	1
19	...	...	1.40A	1.40A	1.05	252	...	1
20	...	...	...	1.05N	1.05	253	...	1
23	...	...	...	1.05N	1.12	266	...	1
24	...	...	...	1.12N	77	203	...	1
25	Exchange Closed; Christmas							
26	...	...	...	77N	72	172	...	1
27	...	...	...	72N	65	179	...	1
30	...	...	...	65N	70	185	...	1
31	...	...	...	70N	70	170	...	1

LIVE HOG OPTION ON FUTURES—PUTS

JUNE 1986 44 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.45	2.45	2.45	2.45	2.45	429	1	1
3	...	...	...	2.45N	2.56	448	...	1
4	2.65	2.65	2.65	2.65	2.65	432	...	1
5	3.00	3.00	2.50	2.55	2.45	403	22	15
6	3.00	3.00	2.70	2.70	2.57	441	3	18
9	2.15	2.15	2.15	2.15	2.45	411	11	27
10	...	...	...	2.45N	2.85	448	...	27
11	...	...	2.60A	2.60A	2.80	438	...	27
12	2.80	2.80	2.80	2.80	2.56	433	1	27
13	...	...	...	2.56N	2.50	430	...	27
16	...	...	...	2.50N	2.45	427	...	27
17	2.70	2.70	2.70	2.70	2.50	444	2	28
18	...	...	...	2.50N	3.15	488	...	28
19	...	...	3.00A	3.00A	2.85	467	...	28
20	...	2.70B	...	2.70B	2.70	468	...	28
23	...	...	...	2.70N	2.40	480	...	28
24	...	...	2.10A	2.10A	2.10	407	...	28
25	Exchange Closed; Christmas							
26	...	...	2.00A	2.00A	2.00	384	...	28
27	...	...	...	2.00N	1.80	378	...	28
30	2.15	2.15	2.15	2.15	2.05	386	2	30
31	1.95	1.95	1.95	1.95	1.95	388	1	31

JUNE 1986 46 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	3.00	3.00	3.00	3.00	3.10	517	1	1
25	Exchange Closed; Christmas							
26	3.00	3.00	3.00	3.00	2.90	473	2	3
27	...	...	...	2.90N	2.70	486	...	3
30	...	...	...	2.70N	2.90	497	...	3
31	...	...	...	2.90N	2.85	477	...	3

JULY 1986 38 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	70	70	70	70	65	172	1	1
24	...	...	...	65N	40	127	...	1
25	Exchange Closed; Christmas							
26	...	...	...	40N	70	109	...	1
27	...	...	...	70N	75	119	...	1
30	...	...	...	75N	80	128	...	1
31	...	...	...	80N	75	120	...	1

JULY 1986 42 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	2.50	2.70	2.50	2.70	2.70	406	15	15
21	...	...	2.65A	2.65A	2.65	386	...	15
22	...	...	...	2.65N	2.65	382	...	15
25	...	...	...	2.65N	2.15	364	...	15
26	...	...	...	2.15N	2.15	365	...	15
27	2.00	2.00	2.00	2.00	2.00	350	2	16
28	Exchange Closed; Thanksgiving Day							
29	...	...	...	2.00N	1.80	329	...	16

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	...	1.80N	1.80	328	...	16
3	...	...	...	1.80N	1.90	342	...	16
4	...	...	...	1.90N	1.90	332	...	16
5	...	...	...	1.90N	1.80	312	...	16
6	...	...	...	1.80N	1.95	344	...	16
9	...	...	1.70A	1.70A	1.70	306	...	16
10	...	...	...	1.70N	1.70	333	...	16
11	...	...	...	1.70N	1.70	329	...	16
12	...	...	...	1.70N	1.70	334	...	16
13	...	...	...	1.70N	1.65	311	...	16
16	...	...	...	1.65N	1.80	320	...	16
17	...	...	...	1.80N	1.80	332	...	16
18	1.80	1.80	1.80	1.80	1.97	356	1	17
19	...	...	...	1.97N	1.80	346	...	17
20	...	...	...	1.80N	1.80	349	...	17
23	...	1.90B	...	1.90B	1.90	354	...	17
24	...	...	1.32A	1.32A	1.32	286	...	17
25	Exchange Closed; Christmas							
26	...	...	...	1.32N	1.20	256	...	17
27	...	...	...	1.20N	1.30	274	...	17
30	...	...	...	1.30N	1.45	290	...	17
31	...	...	...	1.45N	1.30	278	...	17

LIVE HOG OPTION ON FUTURES—PUTS

JULY 1986 46 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	3.60	3.60	3.60	3.60	3.60	.505	24	24
16....	....	....	....	3.60N	3.62	.517	....	24
17....	....	....	....	3.62N	3.62	.531	....	24
18....	....	....	....	3.62N	4.00	.557	....	24
19....	4.00	4.00	4.00	4.00	3.80	.546	30	54
20....	4.40	4.40	4.40	4.40	4.40	.551	1	55
23....	....	....	....	4.40N	3.85	.558	....	55
24....	....	....	3.00A	3.00A	3.00	.482	....	55
25....	Exchange Closed; Christmas							
26....	....	....	....	3.00N	2.75	.448	....	55
27....	....	2.80B	....	2.80B	2.90	.470	....	55
30....	....	....	....	2.90N	3.05	.491	....	55
31....	....	....	....	3.05N	3.00	.477	....	55

AUGUST 1986 44 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23....	4.10	4.10	4.10	4.10	4.10	500	1	1
24....	....	....	3.80A	3.80A	2.80	.429	....	1
25....	Exchange Closed; Christmas							
26....	3.20	3.20	3.20	3.20	3.20	.422	1	2
27....	....	....	....	3.20N	3.10	.425	....	2
30....	....	....	....	3.10N	2.70	436	....	2
31....	....	....	....	2.70N	2.67	.424	....	2

LIVE HOG OPTION ON FUTURES—CALLS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	144	56	309	38	....	157	180	....	185	52	....
2	....	....	....	214	96	....	130	17	Closed	280	....	133
3	....	....	....	263	91	44	36	....	82	103	....	45
4	....	327	320	60	....	34	Closed	....	122	324	333	271
5	....	71	51	Closed	....	98	63	48	120	....	102	426
6	....	129	60	....	75	71	....	59	28	....	147	75
7	....	175	322	....	20	161	....	61	....	136	70	....
8	....	90	50	125	26	....	75	92	....	241	43	....
9	....	....	....	61	31	....	52	100	39	81	....	128
10	....	....	....	48	11	38	6	....	21	71	....	115
11	....	59	34	46	....	117	62	....	48	88	140	109
12	....	152	32	119	....	41	55	39	78	....	56	33
13	....	25	176	....	20	45	....	83	85	....	885	35
14	....	19	150	....	64	149	....	65	....	249	353	....
15	....	13	574	131	52	....	640	65	....	78	90	....
16	....	....	....	660	625	....	701	34	188	58	....	37
17	....	....	....	39	38	95	297	....	91	132	....	31
18	....	Closed	117	28	....	789	416	....	113	102	28	86
19	....	30	170	69	....	245	289	50	699	....	370	205
20	....	161	297	....	46	385	....	52	148	....	301	87
21	....	226	150	....	70	760	....	9	....	214	249	....
22	....	64	362	45	92	....	108	43	....	229	158	....
23	....	....	....	146	49	....	161	81	770	146	....	671
24	....	....	....	99	207	261	244	....	82	167	....	106
25	....	495	234	87	....	89	477	....	48	197	35	Closed
26	....	223	107	83	....	312	143	87	93	....	39	99
27	....	98	103	....	Closed	29	....	40	75	....	156	68
28	....	173	98	....	48	50	....	40	....	73	Closed	....
29	....	....	99	64	16	....	105	37	....	153	22	....
30	....	....	....	75	19	....	64	22	131	98	....	63
31	....	....	....	....	44	....	186	....	....	139	....	17
Total	....	2,674	3,562	2,771	1,778	3,833	4,467	1,304	3,061	3,544	3,629	2,840
Average	....	141	170	132	81	192	203	59	153	154	181	135

LIVE HOG OPTION ON FUTURES—CALLS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	136	1,422	3,203	4,483	....	3,367	3,029	....	3,167	4,064	....
2	....	....	....	3,286	4,528	....	3,343	3,042	Closed	3,191	....	1,698
3	....	....	....	3,521	4,555	2,863	3,362	....	3,817	3,218	....	1,704
4	....	443	1,650	3,573	....	2,882	Closed	....	3,866	3,504	4,018	1,905
5	....	460	1,665	Closed	....	2,937	3,361	3,069	3,947	....	3,911	2,157
6	....	550	1,630	....	4,515	2,950	....	3,114	3,956	....	3,884	2,111
7	....	645	1,780	....	4,537	3,073	....	3,161	....	3,515	3,911	....
8	....	666	1,806	3,628	4,558	....	3,411	3,241	....	3,638	3,918	....
9	....	....	....	3,612	4,557	....	3,423	3,289	3,985	3,651	....	2,167
10	....	....	....	3,624	4,558	3,076	3,424	....	3,992	3,656	....	2,224
11	....	676	1,824	3,636	....	3,098	3,443	....	4,011	3,700	3,982	2,232
12	....	783	1,844	3,693	....	3,122	3,463	3,320	4,016	....	4,006	2,245
13	....	798	1,884	....	4,558	3,141	....	3,381	4,058	....	3,937	2,269
14	....	788	1,949	....	4,580	3,257	....	3,428	....	3,802	3,865	....
15	....	794	2,388	3,783	4,582	....	3,399	3,475	....	3,810	3,071	....
16	....	....	....	4,338	4,752	....	3,595	3,483	4,208	3,826	....	2,290
17	....	....	....	4,266	4,714	3,296	3,803	....	4,225	3,889	....	2,301
18	....	Closed	2,472	4,280	....	3,781	4,183	....	4,236	3,916	3,066	2,346
19	....	816	2,600	4,302	....	3,871	4,461	3,513	4,558	....	2,998	2,332
20	....	922	2,588	....	4,692	3,987	....	3,553	2,350	....	3,102	2,360
21	....	1,108	2,635	....	4,753	3,284	....	3,559	....	3,965	2,990	....
22	....	1,138	2,866	4,269	4,764	....	4,480	3,599	....	3,955	1,740	....
23	....	....	....	4,345	4,731	....	4,465	3,663	2,935	3,957	....	2,544
24	....	....	....	4,367	2,942	3,197	4,629	....	2,949	4,014	....	2,593
25	....	1,181	2,894	4,373	....	3,171	5,055	....	2,961	4,040	1,595	Closed
26	....	1,314	2,856	4,383	....	3,270	2,610	3,717	3,027	....	1,592	2,609
27	....	1,356	2,869	....	Closed	3,278	....	3,737	3,062	....	1,688	2,627
28	....	1,475	2,928	....	2,851	3,263	....	3,767	....	4,029	Closed	....
29	....	....	2,980	4,368	2,858	....	2,674	3,789	....	4,073	1,690	....
30	....	....	....	4,441	2,841	....	2,690	3,800	3,090	4,064	....	2,667
31	....	....	....	....	2,864	....	2,862	....	....	4,091	....	2,668
Average	....	845	2,263	3,966	4,217	3,240	3,614	3,442	3,662	3,768	3,151	2,288

LIVE HOG OPTION ON FUTURES—PUTS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	63	63	70	66	....	99	38	....	222	30	....
2	....	....	....	289	59	....	46	14	Closed	299	....	30
3	....	....	....	86	200	63	28	....	165	52	....	53
4	....	64	58	38	....	40	Closed	....	123	47	46	37
5	....	24	22	Closed	....	90	73	66	47	....	205	58
6	....	111	73	....	214	106	....	16	92	....	53	47
7	....	228	69	....	274	138	....	32	....	34	96	....
8	....	75	84	62	69	....	62	61	....	175	59	....
9	....	....	....	50	179	....	55	79	93	73	....	45
10	....	....	....	31	359	29	24	....	86	156	....	121
11	....	4	89	52	....	150	62	....	127	122	180	84
12	....	26	132	49	....	25	33	42	98	....	92	71
13	....	17	82	....	86	101	....	27	30	....	253	82
14	....	38	178	....	94	94	....	53	....	94	117	....
15	....	20	122	75	123	....	309	50	....	52	56	....
16	....	....	....	108	33	....	29	16	16	232	....	40
17	....	....	....	113	132	195	251	....	181	129	....	67
18	....	Closed	34	162	....	489	71	....	97	74	109	68
19	....	45	68	47	....	157	72	30	226	....	217	129
20	....	22	90	....	80	611	....	52	205	....	45	585
21	....	37	78	....	41	919	....	97	....	62	43	....
22	....	32	219	87	39	....	405	81	....	33	126	....
23	....	....	....	244	71	....	82	106	191	58	....	106
24	....	....	....	450	357	138	105	....	54	95	....	81
25	....	34	127	94	....	407	85	....	16	189	42	Closed
26	....	30	87	41	....	65	95	23	74	....	35	75
27	....	27	56	....	Closed	48	....	65	44	....	24	13
28	....	140	22	....	223	26	....	60	....	58	Closed	....
29	....	....	60	61	47	....	30	23	....	48	40	....
30	....	....	....	21	105	....	15	229	82	53	....	22
31	....	....	....	....	32	....	40	....	....	116	....	18
Total	....	1,037	1,813	2,230	2,883	3,891	2,071	1,260	2,047	2,473	1,868	1,832
Average	....	55	86	106	131	195	94	57	102	108	93	87

LIVE HOG OPTION ON FUTURES—PUTS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	52	674	1,304	1,853	....	1,577	893	....	1,2[illegible]4	2,379	....
2	....	....	....	1,210	1,868	....	1,570	897	Closed	1,350	....	1,055
3	....	....	....	1,213	2,034	1,744	1,577	....	1,640	1,376	....	1,122
4	....	85	694	1,223	....	1,705	Closed	....	1,704	1,367	2,404	1,139
5	....	97	710	Closed	....	1,692	1,595	943	1,416	....	2,493	1,175
6	....	155	726	....	2,059	1,766	....	947	1,431	....	2,531	1,175
7	....	279	791	....	2,228	1,879	....	977	....	1,388	2,559	....
8	....	340	831	1,237	2,245	....	1,611	1,022	....	1,502	2,605	....
9	....	....	....	1,239	2,349	....	1,583	1,023	1,473	1,543	....	1,216
10	....	....	....	1,255	2,529	1,895	1,592	....	1,464	1,646	....	1,321
11	....	342	901	1,281	....	1,905	1,608	....	1,481	1,755	2,650	1,372
12	....	355	1,014	1,263	....	1,891	1,597	1,054	1,486	....	2,655	1,404
13	....	363	1,025	....	2,514	1,945	....	1,059	1,146	....	2,678	1,457
14	....	390	995	....	2,498	1,989	....	1,091	....	1,818	2,674	....
15	....	407	1,059	1,289	2,486	....	1,547	1,100	....	1,830	2,623	....
16	....	....	....	1,329	2,472	....	1,475	1,108	1,132	1,889	....	1,464
17	....	....	....	1,349	2,453	2,122	1,256	....	1,180	1,944	....	1,480
18	....	Closed	1,071	1,435	....	2,403	1,281	....	1,224	1,979	2,650	1,505
19	....	446	1,096	1,435	....	2,494	1,228	1,128	1,374	....	2,661	1,541
20	....	459	1,115	....	2,441	2,843	....	1,167	1,050	....	2,676	1,924
21	....	486	1,107	....	2,435	2,597	....	1,185	....	2,013	2,692	....
22	....	509	1,262	1,476	2,423	....	1,491	1,217	....	2,012	1,041	....
23	....	....	....	1,570	2,366	....	1,428	1,250	991	2,051	....	1,951
24	....	....	....	1,813	1,631	1,946	1,378	....	1,012	2,074	....	1,949
25	....	532	1,280	1,810	....	1,656	1,288	....	1,019	2,222	984	Closed
26	....	537	1,275	1,825	....	1,616	1,219	1,270	1,071	....	1,000	1,972
27	....	547	1,293	....	Closed	1,608	....	1,312	1,096	....	1,010	1,944
28	....	656	1,295	....	1,609	1,592	....	1,344	....	2,249	Closed	....
29	....	....	1,278	1,856	1,628	....	862	1,361	....	2,264	1,036	....
30	....	....	....	1,858	1,698	....	873	1,572	1,160	2,286	....	1,951
31	....	....	....	....	1,710	....	867	....	....	2,343	....	1,949
Average	....	370	1,023	1,441	2,161	1,964	1,387	1,133	1,278	1,834	2,200	1,527

LIVE HOG OPTION ON FUTURES—CALLS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed											
2									Closed			
3												
4							Closed					
5				Closed							89	
6											49	
7												
8											1	
9												
10												
11												
12												1
13												
14											54	
15												
16												
17												
18		Closed								2	1	
19									13		23	
20									48		56	
21											168	
22										2	428	
23									90	2		
24					34					2		
25											165	Closed
26												
27					Closed							
28					109						Closed	
29												
30												
31												
Total					143				151	8	1,034	1

LIVE HOG OPTION ON FUTURES--PUTS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed				1							
2				2				2	Closed			
3				2	1							
4							Closed		1			
5				Closed		3						
6					56				13			
7					2							
8					5							
9					3		2					
10				1	2		1		36			
11						1	1		4			
12						1			2			
13					1	2			337			
14						2						
15					2		3					
16				13	2				21			
17					2		50		16			
18		Closed		1		1	7		6			
19							14		6			
20					7	82		1	8			
21					3	7		1				
22					11		22				4	
23					51		30	8	225			
24					16	668	50					
25						1	113				73	Closed
26							39	4				
27					Closed			14				
28					194	1		1			Closed	
29				1			376	2				
30								2				
31												
Total				20	359	769	708	35	675		77	

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	77.15@.20	78.20	76.70	77.95@.60	77.77	3836	7116
3....	77.40@.35	77.40	75.77	75.77@.77A	75.77	4070	7201
4....	75.20@.10	75.70	74.75	75.25@.35	75.30	3899	7652
7....	75.05@.00	75.55	74.40	75.40@.50	75.45	3559	7726
8....	75.65@.70	76.10	73.45	73.45@.45A	73.45	6861	7222
9....	73.55@.60	73.75	72.80	73.10@.30	73.20	5920	6598
10....	73.70@.75	74.35	73.60	74.00@73.85	73.92	4239	6478
11....	73.75@.90	74.75	73.75	74.15@.30	74.22	3658	6387
14....	74.00@.05	76.15	72.22	75.90@.70	75.80	8062	6105
15....	76.00@.10	76.20	73.80	73.80@.80A	73.80	5938	6126
16....	72.25@.40	73.40	71.80	71.80@.80A	71.80	7513	6396
17....	71.50@.65	72.20	70.95	71.25@.70	71.47	5120	6304
18....	72.20@.30	72.35	71.75	72.30@.05	72.17	2944	6302
21....	72.20@.30	72.30	70.17	70.17@.17A	70.17	3951	5959
22....	69.70@.90	70.30	68.50	69.30@.00	69.15	7295	5664
23....	69.75@.90	70.80	69.45	70.55@.70	70.62	4643	5189
24....	70.45@.30	72.20	70.02	71.60@.30	71.45	5016	4611
25....	71.25@.20	71.82	70.95	71.20@.50	71.35	3189	4538
28....	72.75@.90	73.30	71.15	72.25@.40	72.32	4417	4090
29....	72.15@.00	72.90	71.95	72.10@.45	72.27	2867	3940
30....	72.00@71.90	72.60	71.35	72.60@.40	72.50	3329	3610
31....	72.75@.85	73.00	71.05	71.40@.10	71.25	3716	3288

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.50@.70	73.25	70.50	73.25@.25B	73.25	2331	2560
4....	73.20@.30	74.20	71.25	71.60@.95	71.77	1769	2138
5....	71.40	73.77	71.40	73.77@.60	73.67	1056	1867
6....	72.60@.70	72.75	71.67	71.67A	71.67	571	1624
7....	70.00@69.80	70.35	69.67	69.67A	69.67	704	1278
8....	70.10	70.35	69.50	70.20@.00	70.10	347	1149
11....	70.12	70.60B	68.60	68.70@.60	68.65	257	918
12....	69.20	70.65	68.20	70.65	70.65	336	727
13....	70.60	71.00	70.00	70.35@.40	70.37	190	653
14....	70.60@.55	70.85	70.00	70.65@.55A	70.60	185	481
15....	71.15	71.40	70.60	71.07@.40	71.22	104	427
18....	Exchange Closed; President's Day						
19....	69.70	70.30	69.70	70.25@.15	70.20	256	241
20....	70.25@.30	71.20	69.77	71.20@.15	71.17	165	140
21....	71.15	71.47	70.60A	71.22@70.60A	70.92	129	26
22....	....	....	....	....	....	13	1
25....	....	....	....	....	....	....	1
26....	....	....	....	....	....	....	....

MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	77.00@.10	78.20	76.75	78.10@77.65	77.87	841	2939
3....	77.50@.30	77.50	75.87	75.87@.87A	75.87	1009	3016
4....	75.20@.30	75.65B	74.80	75.40@.30	75.35	1026	3123
7....	75.05@.10	75.70	74.40	75.55@.70	75.62	1076	3129
8....	75.75@.65	76.15	73.62	73.62@.62A	73.62	2076	3296
9....	73.85@.95	73.97	73.07	73.50@.62B	73.57	1504	3289
10....	73.90@74.00	74.70	73.85	74.25@.40	74.32	1067	3267
11....	74.32@.25	75.20	74.25	74.75@.80	74.77	1098	3080
14....	74.65@.60	76.57	72.80	76.40@.25	76.32	1933	3182
15....	76.70@.60	76.70	74.32	74.32@.32A	74.32	2506	3607
16....	73.00@.10	73.77	72.32	72.32@.32A	72.32	2504	3699
17....	71.90@72.10	72.70	71.60	71.90@72.30	72.10	2265	3920
18....	72.90@.70	72.90	72.40	72.60@.50	72.55	988	3827
21....	72.55@.65	72.65	70.55	70.55@.55A	70.55	2149	4079
22....	70.15@.20	70.80	69.05	69.50@.70	69.60	4506	4367
23....	70.25@.45	71.20	70.00	70.95@71.10	71.02	2974	4195
24....	70.92@.90	72.60	70.55	71.90@.75	71.82	3004	4148
25....	71.80@.90	72.25	71.45	72.00@71.80	71.90	2182	4175
28....	73.20@.30	73.65	72.05	72.75@.60	72.67	2910	4431
29....	72.50@.55	73.25	72.50	72.90@.70	72.80	2291	4659
30....	72.50@.40	73.35	72.07	73.35@.05	73.20	2857	4887
31....	73.45@.55	73.65	71.30	71.35@.60	71.47	4579	5600

FROZEN PORK BELLY FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.50@.25	73.47	70.97	73.47@.47B	73.47	4080	5434
4....	73.50@.60	74.20	71.65	71.70@.85	71.77	5325	5654
5....	71.65@.70	73.10	71.60	73.10@72.70	72.90	4222	5448
6....	72.00@71.87	72.00	70.90	70.90A	70.90	3557	5983
7....	69.90@70.05	70.35	69.07	69.40@.25	69.32	5050	6008
8....	69.70@.60	70.22	69.25	69.95@.70	69.82	3482	5930
11....	69.95@.90	70.60	68.10	68.10@.25	68.17	5133	5842
12....	68.55@.65	69.95	67.75	69.82@.65	69.72	6553	5910
13....	69.65@.60	70.42	69.45	69.80@.95	69.87	5163	5711
14....	69.90@70.00	70.47	69.50	70.05@.25	70.15	3705	5912
15....	70.25@.40	70.70	70.00	70.65@.40	70.52	3436	5519
18....	Exchange Closed; President's Day						
19....	68.70@.80	69.40	68.70	69.10@.25	69.17	3213	5684
20....	69.30@.40	70.50	68.90	70.12@.50	70.30	3215	5563
21....	70.25@.10	70.70	69.05	69.25@.50	69.37	3465	5445
22....	69.00@68.90	69.65	68.35	69.10@.00	69.05	3195	5048
25....	68.95@.80	69.25	67.45	67.70@68.00	67.85	4604	4558
26....	68.20@.10	69.10	68.00	68.40@.55	68.47	2823	3771
27....	69.00@.20	70.35	68.80	69.70@.80	69.75	2935	3432
28....	69.55@.45	70.80	69.40	70.80@.70	70.75	2334	2775

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.30@.25	72.72	70.25	72.70@.50	72.60	1965	2204
4....	72.25	72.85	71.75	72.85@.65	72.75	1140	1758
5....	72.45	73.20	72.10	72.80@73.00	72.90	561	1512
6....	72.90	74.10	72.35	73.70@.50	73.60	536	1375
7....	73.60	74.10	73.30	74.00@.10	74.05	351	1172
8....	73.00@72.75	75.10	72.75	75.10@.00	75.05	235	1052
11....	74.35@.30	75.20	73.80	74.15@.25	74.20	387	880
12....	73.85	74.40	73.50	73.65@.50	73.57	208	787
13....	73.30	73.80B	73.10	73.20@.10A	73.15	179	675
14....	72.70	73.25	71.70A	72.10@.00A	72.05	257	510
15....	72.15	73.00	70.40	72.30@.45B	72.37	337	341
18....	73.00	73.15	72.35	72.60B	72.60	47	302
19....	72.85	73.90	72.85	73.90@.65	73.77	100	228
20....	73.85	74.12	73.25A	73.65	73.65	56	205
21....	73.90	74.25	73.45	73.75	73.75	123	127
22....	73.75	74.00	73.45	74.00@73.95	73.97	76	48
25....	....	....	....	....	....	3	36
26....	....	....	....	....	....	....	30
27....	....	....	....	....	....	....	13
28....	....	....	....	....	....	....	1
29....	....	....	....	....	....	....	....

MAY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	78.40	79.15	77.85	79.05@.00	79.02	395	1562
3....	78.75	78.75	77.02	77.02@.02A	77.02	353	1624
4....	76.15	77.02	76.15	76.80@.90	76.85	516	1563
7....	76.65	77.15	75.90	77.10@.15	77.12	432	1555
8....	77.25	77.67	75.12	75.12	75.12	556	1744
9....	75.15	75.50	74.70A	75.35	75.35	603	1745
10....	75.50@.55	76.27	75.50	75.85A@.95B	75.90	360	1798
11....	75.90	76.72	75.90	76.35	76.35	252	1814
14....	76.05	78.05	74.35	77.80B@.95	77.87	645	1793
15....	78.20@.05	78.20	75.87	75.87	75.87	625	1783
16....	74.70@.80	75.35	73.87	73.87@.87A	73.87	693	1861
17....	73.05@.40	74.20	73.05	73.35@.65	73.50	601	1946
18....	74.00@.10	74.35	73.75	74.00@73.85	73.92	282	1958
21....	74.35	74.35	71.92	71.92@.92A	71.92	630	2039
22....	71.75	72.45	70.75	71.05@.30	71.17	1270	2319
23....	71.75@.80	72.80	71.55	72.65@.55	72.60	638	2482
24....	72.50	74.05	72.10	73.55A@.20	73.37	683	2563
25....	73.37	73.70	72.75	72.95@73.25	73.10	820	2566
28....	74.50	75.00	73.35	74.40@.30	74.35	1053	2808
29....	74.25	74.80	74.05	74.25@.35	74.30	579	2876
30....	74.10	74.80	73.52	74.80@.55	74.67	677	2940
31....	75.00	75.15	72.70	72.80@.70	72.75	1317	3286

FROZEN PORK BELLY FUTURES PRICES
MAY 1985 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	72.60@.55	74.60	72.40	74.40@.60	74.50	1626	3482
4....	74.55@.60	74.90	72.55	72.60@.90	72.75	1287	3712
5....	72.90@.75	73.90	72.60	73.75@.90	73.82	989	3839
6....	72.97@.70	72.97	71.82	71.82A	71.82	963	3843
7....	70.90@71.20	71.50	70.20	70.55@.40	70.47	1457	4127
8....	70.80@.90	71.22	70.47	70.90@.70	70.80	1332	4354
11....	70.80@.90	71.50	68.85	69.00@.10	69.05	1752	4458
12....	69.30@.35	70.65	68.65	70.60@.35	70.47	2276	4674
13....	70.25@.37	71.15	69.95	70.80@71.00	70.90	1974	5136
14....	70.95@71.00	71.37	70.30	70.90@71.00	70.95	1281	5425
15....	71.15@.20	71.32	70.75	71.10@.25	71.17	946	5431
18....	Exchange Closed; President's Day						
19....	69.60@.50	70.10	69.25	69.75@70.00	69.87	1456	5512
20....	70.05@.20	70.90	69.75	70.90@.75A	70.82	1428	5761
21....	70.55@.60	71.35	69.65	70.20@.12	70.17	2247	6045
22....	69.80@.90	70.15	69.00	69.45@.30	69.37	2393	6238
25....	69.15@.05	69.67	67.47	68.10@67.90	68.00	3930	6626
26....	68.40@.45	69.15	68.20	68.60@.75	68.67	3424	6762
27....	69.10@.20	70.55	68.95	70.35@.55	70.45	4148	7064
28....	70.30@.15	70.92	70.00	70.60@.85	70.72	4119	7622

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.35@.45	72.62	70.25	72.50@.62	72.55	5478	8005
4....	72.25@.15	72.95	71.87	72.80@.55	72.67	4496	7837
5....	72.50@.60	73.20	72.05	72.90@.70	72.80	4878	7802
6....	73.00@.15	74.20	72.55	74.20@73.90	74.05	7058	8755
7....	73.85@.75	74.15	73.25	74.00@73.90	73.95	4852	8434
8....	72.95@73.10	75.10	72.90	75.00@74.80	74.90	5267	8114
11....	74.50@.45	75.40	73.95	74.15@.40	74.27	5676	8130
12....	73.75@.90	74.45	73.50	73.50@.65	73.57	4644	7992
13....	73.40@.50	73.95	73.00	73.15@.05	73.10	4099	7871
14....	72.60@.52	73.35	71.65	72.00@.20	72.10	6940	6985
15....	71.90@72.10	73.00	70.20	72.80@73.00	72.90	7163	6449
18....	72.70@.60	73.25	72.27	72.65@.75	72.70	3491	6539
19....	73.00@.15	74.00	73.00	74.00@73.80	73.90	4329	6518
20....	73.80@.75	74.00	73.30	73.75@.55	73.65	2462	6444
21....	73.55@.50	74.20	73.30	73.70@.55	73.62	1988	6194
22....	73.72@.75	74.10	73.47	74.00@73.65	73.82	1715	5980
25....	73.65@.60	73.65	71.90	71.90@72.00	71.95	3590	5639
26....	72.05@.12	73.40	71.05	72.65@.90	72.77	4550	5637
27....	73.25@.27	74.50	72.65	74.10@73.90	74.00	5213	5823
28....	74.05@.00	74.20	73.27	73.60@.40	73.50	2820	5820
29....	73.60@.50	73.85	71.75	71.75@.90	71.82	4215	6063

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.30@.22	71.52	69.85	69.95@.85	69.90	5307	5907
2....	69.20@.35	69.60	67.90	68.00@67.90	67.95	7263	5508
3....	67.40@.30	67.70	66.40	67.20@66.95	67.07	5579	5769
4....	67.50@.60	68.80	67.50	68.15@.30	68.22	3804	5376
5....	Exchange Closed; Good Friday						
8....	68.10@.02	68.30	66.40	66.90@67.00	66.95	4177	5304
9....	66.75@.60	68.47	66.60	67.75@.80	67.77	4106	5517
10....	68.00@.10	68.30	67.50	68.05@67.90	67.97	3370	5412
11....	68.15@.00	69.20	66.30	66.55@.45	66.50	5957	5521
12....	66.25@.15	66.45	64.50	64.50@.50A	64.50	4959	5400
15....	64.30@.45	65.25	63.60	64.50@.65	64.57	3134	5376
16....	64.80@65.05	65.45	63.10	65.10@64.90	65.00	3630	5276
17....	65.25@.30	65.60	64.70	65.35@.00	65.17	3219	5501
18....	65.40@.35	65.55	64.50	65.25@.05	65.15	2519	5273
19....	65.80@.95	65.95	64.90	65.20@.35	65.27	2159	5231
22....	65.35@.40	66.10	63.80	65.35@.20	65.27	3690	4893
23....	65.00@64.95	65.95	64.55	65.80@.95	65.87	2675	4623
24....	65.30@.35	65.35	64.05	64.05@.25	64.15	2681	4107
25....	63.75@.60	64.70	63.60	64.60@.35	64.47	2466	3522
26....	64.75@.85	65.10	64.15	64.25@.40	64.32	1362	3365
29....	64.65@.75	66.32	64.60	66.30@.32B	66.30	2678	2703
30....	66.50@.55	66.60	65.60	65.70@.60	65.65	2104	2445

FROZEN PORK BELLY FUTURES PRICES
MAY 1985 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.90@.75	65.35	64.50	65.00@64.90	64.95	1735	1605
2....	65.00@64.80	65.40	63.25	63.45@.30	63.37	1279	1448
3....	63.35	63.35	61.37	61.37A	61.37	1124	786
6....	61.12	61.85	60.30	61.75@.65	61.70	592	591
7....	61.35@.30	61.50	60.80	61.10@.05	61.07	160	518
8....	61.75	62.55	61.20	61.32	61.32	119	455
9....	62.75	62.90	61.70	61.90	61.90	166	448
10....	61.95@.90	62.50B	61.62	62.30A@.20	62.25	186	252
13....	62.30	62.30	60.25	60.25A	60.25	138	256
14....	60.30@.35	61.25B	59.80A	61.00@60.95	60.97	83	178
15....	60.65	62.97B	60.60	62.97B	62.97	71	181
16....	62.40	63.10B	61.85	62.25B	62.25	17	159
17....	62.50	64.05B	62.40A	63.90B	63.90	36	163
20....	64.40	64.87B	63.90A	64.87B	64.87	24	148
21....	65.00	65.05B	64.07	64.45B	64.45	30	142
22....	64.80	65.60B	64.80	65.50	65.50	17	124
23....	65.15	66.30B	65.15	65.60A@.50	65.55	86	90
24....	....	....	....	....	....	2	49
27....	Exchange Closed; Memorial Day						
28....	....	....	....	....	....	....	15
29....	....	....	....	....	....	....	23
30....	....	....	....	....	....	....	3
31....	....	....	....	....	....	....	....

JULY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	78.80@.95	79.35	78.40	79.20@.15	79.17	191	1695
3....	78.75@.50	78.80	77.17	77.17@.20	77.20	305	1600
4....	76.50@.55	77.17B	76.35	76.90@77.05	76.97	135	1615
7....	76.60	77.45	76.30	77.45	77.45	213	1616
8....	77.60	78.30	75.55	75.80B@.70	75.75	614	1530
9....	75.80@.90	76.30	75.25	76.15@.00A	76.07	470	1343
10....	76.15@.25	77.25	76.15	77.00A@76.80	76.90	219	1288
11....	76.75	77.65	76.75	77.25B	77.25	99	1252
14....	76.92	78.70	75.25	78.65@.70	78.67	445	1213
15....	78.70@.75	78.80	76.67	76.75A@.67A	76.72	284	1271
16....	76.30@.00	76.50	74.72	74.85@.72	74.80	379	1263
17....	74.50@.45	75.10	74.05	74.45@.25	74.35	302	1333
18....	74.90@75.00	75.20	74.80	74.85@.80	74.82	169	1342
21....	75.10	75.15B	72.85	72.90@.85	72.87	194	1348
22....	72.75@.60	73.07	71.80	72.00@71.92	71.97	299	1409
23....	72.60	73.45	72.45	73.30@.10	73.20	135	1411
24....	73.25	74.75	72.65A	74.30@.40	74.35	128	1414
25....	74.15	74.40	73.50	73.77@.50	73.65	345	1334
28....	74.85@75.05	75.30	73.55	74.65@.50	74.57	323	1402
29....	74.60@.42	75.17	74.30	74.40@.30	74.35	137	1444
30....	74.60@.55	74.95	73.85A	74.90@.80	74.85	159	1480
31....	75.00@.20	75.45	73.05	73.40@.05	73.22	313	1489

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	73.00@72.90	74.70	72.85	74.70@.40	74.55	328	1449
4....	74.50@.55	75.10	72.80	72.90@73.10	73.00	388	1562
5....	73.00@72.95	73.80	72.85A	73.70@.55A	73.62	438	1639
6....	73.12@72.75	73.12	71.62	71.62A	71.62	509	1750
7....	71.45@70.97	71.50	70.35	70.35@.80	70.57	543	1806
8....	70.65@.85	71.45	70.65	71.05@70.90	70.97	311	1808
11....	71.10@.05	71.65	69.20	69.40@.20	69.30	550	1838
12....	69.90@.80	70.95	68.90	70.75A@.50	70.62	558	1863
13....	70.30@.40	71.25	70.15	70.90@.65	70.77	389	1906
14....	70.85@.95	71.45	70.50	71.00@.10	71.05	225	1948
15....	71.25@.30	71.45	70.85	71.20@.10	71.15	284	2008
18....	Exchange Closed; President's Day						
19....	69.90@.50	70.25	69.40	70.10@.25	70.17	343	2040
20....	70.15@.20	71.00	69.95	71.00@70.70	70.85	253	2069
21....	70.95@.90	71.30	70.05	70.50@.10	70.30	439	2174
22....	70.00@69.95	70.30	69.35	69.50@.70	69.60	318	2213
25....	69.55	69.75	67.60	67.70@.90	67.80	1099	2332
26....	68.20	69.00	68.05	68.60@.50	68.55	1059	2388
27....	69.00	70.45	68.90	70.05@.20	70.12	665	2490
28....	70.10@.05	70.75	69.85	70.50@.70	70.60	752	2647

FROZEN PORK BELLY FUTURES PRICES
JULY 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.35	72.35	70.25	72.30@.00	72.15	973	2800
4....	72.10	72.85	71.90	72.55@.25	72.40	904	2834
5....	72.45@.35	73.10	72.00	72.60@.75	72.67	800	2895
6....	72.90@73.00	74.30	72.52	73.90@74.30	74.10	1044	3073
7....	74.00@73.85	74.25	73.45	74.00@73.80	73.90	1248	3065
8....	73.25@.20	75.00	72.92	74.75@.85	74.80	1381	3261
11....	74.45@.40	75.15	73.85	73.90@74.00	73.95	1132	3291
12....	73.70@.75	74.27B	73.32	73.32@.50	73.42	761	3281
13....	73.30@.37	73.80	72.92	73.10@.30	73.20	621	3288
14....	72.60	73.35	72.15	72.60@.30	72.45	1039	3225
15....	72.15@.12	72.85	70.45	72.60@.70	72.65	1892	3160
18....	72.60@.40	73.17	72.25	72.60@.55	72.57	795	3262
19....	72.80@73.00	73.50	72.80	73.45@.30	73.37	959	3314
20....	73.20	73.55	72.85	73.45@.20	73.32	588	3304
21....	73.30	73.80	73.10	73.50@.35	73.42	553	3302
22....	73.42	73.80	73.17	73.80	73.80	732	3392
25....	73.60@.50	73.65	72.25	72.25@.40	72.32	1984	3291
26....	72.30@.40	73.85	71.70	73.15@.25	73.20	1851	3456
27....	73.50@.55	74.87	73.02	74.40@.25	74.32	2025	3658
28....	74.30@.25	74.47	73.90	74.15@.30	74.22	1102	3699
29....	74.22@.15	74.40	72.42	72.42@.70	72.57	1637	3764

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	72.10@.00	72.35	70.65	70.65@.75	70.70	1937	3633
2....	70.00@.05	70.47	68.70	68.70@.70A	68.70	2640	3696
3....	68.20@.00	68.50	67.25	67.80@.60	67.70	2342	3982
4....	68.10@.15	69.57	68.10	69.10@.25	69.17	1832	3799
5....	Exchange Closed; Good Friday						
8....	69.15@.20	69.20	67.35	67.75@.90	67.82	2125	3842
9....	67.60@.70	69.15	67.60	68.50@.30	68.40	1780	3865
10....	68.65@.80	69.05	68.35	68.90@.80	68.85	1476	3898
11....	69.00@.05	70.07	67.35	67.60@.50	67.55	2724	4140
12....	67.55@.40	67.55	65.55	65.55@.55A	65.55	2864	4360
15....	65.50@.60	66.30	64.85	65.75@.65	65.70	2629	4241
16....	66.00@.10	66.70	64.20	66.30@.00	66.15	2873	4226
17....	66.70@.50	66.80	65.90	66.15@65.90	66.02	2324	4149
18....	66.35@.30	66.90	65.70	66.50@.65	66.57	1979	4445
19....	66.80@.85	67.25	66.25	66.75@.50	66.62	2114	4572
22....	66.65@.55	67.10	65.15	66.40@.25	66.32	3262	4835
23....	66.05@.15	67.20	65.75	67.05@.20	67.12	2913	5202
24....	66.50@.40	66.50	65.40	65.65@.85	65.75	4224	5635
25....	65.05@.15	66.25	65.05	66.10@65.82	65.95	4059	5728
26....	66.25@.35	66.55	65.75	66.00@65 75	65.87	2685	5858
29....	65.85@.75	67.87	65.75	67.87@.87B	67.87	4629	6318
30....	68.10@.15	68.15	66.70	66.80@.90	66.85	4464	6625

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	66.20@.00	66.80	65.85	66.65@.50	66.57	5540	7465
2....	66.60@.55	66.80	64.57	64.57@.57A	64.57	6684	7531
3....	64.60@.70	64.70	62.57	62.57@.57A	62.57	7551	7166
6....	62.45@.25	63.45	61.85	63.30@.15	63.22	5631	6930
7....	62.95@.80	63.10	62.30	62.60@.50	62.55	3902	7181
8....	63.15@.25	63.95	62.65	62.65@.75	62.70	4602	6948
9....	63.50@.80	64.50	63.05	63.15@.25	63.20	5154	7024
10....	63.20@.05	64.15	62.95	63.70@.90	63.80	4124	6924
13....	63.70@.60	63.90	61.80	61.80@.80A	61.80	5309	7090
14....	61.67@.80	62.85	61.12	62.40@.30	62.35	5908	6875
15....	62.10@.25	64.35	62.10	64.30@.35	64.32	6988	7006
16....	63.95@64.10	64.50	63.20	63.75@.60	63.67	5177	6644
17....	63.67@.70	65.45	63.67	65.35@.20	65.27	5205	6787
20....	65.27@.15	66.35	65.10	66.35@.20	66.27	4530	6745
21....	66.35@.25	66.35	65.40	65.70@.85	65.77	3731	6827
22....	66.15@.25	67.00	65.95	66.70@.80	66.75	4683	6782
23....	66.75@.65	67.35	66.32	66.60@.65	66.62	4078	6569
24....	66.65@.70	66.90	65.85	66.85@.65	66.75	2710	6026
27....	Exchange Closed; Memorial Day						
28....	67.05@66.80	67.05	65.00	65.50@.65	65.57	3814	6227
29....	65.20@.12	65.47	64.85	65.10@.20	65.15	2886	6285
30....	65.10@.20	66.07	64.80	66.05@65.90	65.97	4961	6153
31....	65.85@66.05	67.80	65.85	67.80@.70	67.75	5537	6081

FROZEN PORK BELLY FUTURES PRICES
JULY 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	67.20@.35	68.60	66.85	68.35@.50	68.42	4337	6389
4....	67.70@.60	67.70	66.42	66.42@.42A	66.42	5067	6349
5....	66.45@.55	67.10	65.55	66.55@.40	66.47	4504	6238
6....	66.75@.90	68.45	66.65	68.40@.30	68.35	4963	6454
7....	68.85@.95	70.12	68.80	69.35@.20	69.27	5015	5988
10....	69.65@.50	70.07	67.95	68.60@.80	68.70	4199	5828
11....	68.85@.75	68.90	68.00	68.45@.55	68.50	3779	5903
12....	67.85@.80	68.00	67.30	67.60@.30	67.45	3742	5885
13....	67.60@.65	68.35	66.70	66.70@.80	66.75	4282	6037
14....	67.50@.60	68.50	66.70	68.00@.20	68.10	4878	5531
17....	68.30@.25	69.00	68.20	68.50@.40	68.45	2800	5271
18....	68.45@.30	68.45	67.70	68.30@.40	68.35	2842	5233
19....	68.60@.55	68.77	67.70	68.30@.10	68.20	2904	5098
20....	68.60@.55	68.75	66.30	66.75@.55	66.65	4510	4797
21....	66.75@.85	67.10	66.10	66.60@.30	66.45	2486	4158
24....	64.45@.45A	64.45	64.45	64.45A	64.45	659	4031
25....	63.60@.40	64.30	62.52	62.70@.85	62.77	4076	3582
26....	63.40@.50	63.50	60.77	60.90@61.20	61.05	4268	3124
27....	60.90@61.00	61.40	59.50	60.60@.50	60.55	3675	2189
28....	61.20@.05	61.55	60.55	60.55@.80	60.67	2043	1789

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	60.90@.95	61.40	58.67	59.00@58.85	58.92	1596	1311
2....	58.30@.40	59.27	57.92	58.25@.00	58.12	1166	855
3....	59.25@.40	59.85	59.00	59.55@.25	59.40	384	715
4....	Exchange Closed; Independence Day						
5....	59.30@.20	60.85B	59.20	60.70@.50	60.60	186	605
8....	59.60	59.70B	58.60	58.60A	58.60	103	558
9....	57.40	58.10	56.90	57.80	57.80	128	495
10....	58.60@.50	59.60B	58.50	58.60@59.00B	58.80	70	442
11....	59.00	59.15	56.80	58.35@.10A	58.22	129	340
12....	58.90	58.90	57.30A	58.00A@57.80A	57.90	86	320
15....	57.10	58.00	56.22	56.50@.22	56.37	102	246
16....	55.80	55.80	54.42	55.30B	55.30	125	164
17....	54.50@.60	55.55B	54.35A	55.50B	55.50	39	123
18....	55.77	55.90B	54.77	54.77	54.77	17	93
19....	55.05	55.05	52.77A	52.77A	52.77	35	55
22....	53.30	53.40	51.20A	51.30@.35B	51.32	16	54
23....	52.45	52.45	50.90	51.32A	51.32	38	41
24....	50.80@.75	52.25B	50.65	52.10B	52.10	57	39
25....	....	....	....	....	....	....	36
26....	....	....	....	....	....	3	34
29....	....	....	....	....	....	....	32
30....	....	....	....	....	....	....	....

AUGUST 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	76.20@.25	76.65	75.45	76.30@.25	76.27	93	396
3....	75.90@.80	75.90	74.30	74.30	74.30	131	385
4....	73.70	74.85B	73.70	74.52A	74.52	49	402
7....	74.50	74.80	74.00	74.37A	74.37	54	388
8....	75.80	75.80	73.10	73.10	73.10	98	423
9....	74.00	74.75	73.50	73.75A	73.75	243	357
10....	74.75	75.30B	74.57	74.75@.57	74.65	38	330
11....	75.10	75.40	75.00	75.00	75.00	28	322
14....	74.75	76.70	73.05	76.50A	76.50	112	331
15....	76.50	76.70B	74.50	74.50@.50A	74.50	106	348
16....	74.00	74.65	73.05A	73.05B@.25	73.15	175	427
17....	73.15@.25	73.60	72.62	72.70	72.70	148	474
18....	73.05@.10	73.50	73.05	73.10@.30B	73.20	86	493
21....	73.00	73.00	71.25	71.37A@.25	71.32	47	499
22....	71.22	71.70B	70.25	70.60A	70.60	71	493
23....	71.25	71.80	70.92A	71.57A@.30	71.42	56	511
24....	71.25	73.15B	71.00A	72.80B	72.80	51	515
25....	72.45@.50	72.70	71.60A	71.75	71.75	93	504
28....	73.25	73.40B	71.90A	72.90@.50	72.70	110	516
29....	72.40	72.80	72.30A	72.35A	72.35	11	517
30....	72.75	72.90	71.75A	72.60A	72.60	24	509
31....	73.50	73.60B	71.10	71.12A	71.12	23	509

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.10	72.80	70.70A	72.20	72.20	59	534
4....	72.80	73.00	70.85	70.85	70.85	54	519
5....	71.00@.05	71.75	70.90A	71.30	71.30	173	590
6....	71.00	71.40B	69.30	69.30A	69.30	175	639
7....	68.80	69.60	68.22	68.22@.60	68.42	129	650
8....	68.85@.90	69.50	68.85	69.00@68.85	68.92	94	691
11....	69.00	69.65B	67.25	67.32@.25	67.30	105	699
12....	68.00@.05	69.25	67.35	68.50@.60B	68.55	294	794
13....	68.75	69.30	68.30	68.70A@69.00	68.85	170	849
14....	68.90	69.75	68.65A	69.25@.10A	69.17	173	950
15....	69.25	69.70	69.10A	69.15	69.15	96	944
18....	Exchange Closed; President's Day						
19....	68.90	68.90	67.85A	67.95@68.15B	68.05	153	1001
20....	68.50	69.20	68.30	69.05@.20	69.12	104	1047
21....	69.20	69.90	68.22	68.40@.22	68.32	183	1143
22....	68.00	68.30B	67.70A	67.87	67.87	50	1150
25....	67.25@.30	67.65	65.87A	65.95@.97	65.97	302	1121
26....	66.50	67.00	66.25	66.35@.40B	66.37	255	1148
27....	67.20@.25	68.37	66.90	68.25@.10A	68.17	98	1134
28....	68.00@67.95	68.85	67.85A	68.85@.45A	68.65	243	1256

IN MARCH

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	68.45	70.25	68.20A	70.00@.20	70.10	201	1331
4....	70.25@.30	70.70	69.80	70.40@.30A	70.35	266	1365
5....	70.45@.50	71.00	70.05	70.45@.80	70.62	183	1402
6....	71.00	72.10	70.40A	71.70A@72.05	71.87	179	1435
7....	71.87	72.25	71.35	71.60	71.60	172	1449
8....	71.35@.30	73.25	70.95A	72.52B@.80	72.65	214	1511
11....	72.45@.40	73.15	71.60	71.60@.70	71.65	270	1539
12....	71.70@.60	72.20B	71.30	71.30@.45	71.37	164	1560
13....	71.50	71.75	70.95	71.05@70.95	71.00	136	1575
14....	70.75	71.25	70.05	70.20@.25	70.22	178	1554
15....	70.20@.10	71.00	68.50	70.50A@71.00	70.75	233	1582
18....	70.90	71.10	70.10	70.30A@.10	70.20	171	1516
19....	70.40@.50	71.30	70.40	71.05B@.30	71.17	324	1535
20....	71.35	71.35	70.75	70.90	70.90	77	1546
21....	70.85@.80	71.55	70.80	71.10@.00	71.05	149	1551
22....	71.35	71.75	71.05	71.75@.25	71.50	194	1637
25....	71.25	71.55	70.65	70.80@71.00	70.90	542	1717
26....	70.90	72.30	70.40	71.60@.40	71.50	469	1792
27....	72.10	73.42	71.50	72.85@73.05	72.95	635	1793
28....	72.75@.65	73.00	72.47	72.55	72.55	308	1819
29....	72.80	72.95	70.75	71.05@70.75	70.90	321	1825

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.80	70.90	69.50	69.50@.60	69.55	529	1981
2....	69.00	69.40	67.55	67.60@.55	67.57	567	1899
3....	67.00@66.50	67.10	65.95	66.25@.20	66.22	570	1873
4....	66.80@.85	68.10	66.80	67.70@.85	67.77	235	1863
5....	Exchange Closed; Good Friday						
8....	67.95	67.95	66.10	66.45@.40	66.42	425	1876
9....	66.40@.45	67.70B	66.35A	66.90@.85	66.87	277	1882
10....	67.35	67.70	67.00	67.50@.40	67.45	279	1824
11....	67.60	68.35	66.07	66.10@.15	66.12	546	1831
12....	66.30	66.30	64.12	64.12@.15	64.15	786	1973
15....	64.05@.15	64.75	63.50	64.05@.30	64.17	668	1857
16....	64.50@.65	65.25	63.10	64.80@.50	64.65	507	1922
17....	64.90@65.15	65.35	64.60	64.80@.60	64.70	485	1978
18....	64.70	65.50	64.40	65.00@.30	65.15	312	2015
19....	65.50	65.85	64.90	65.10@.35	65.22	314	2037
22....	65.10@.15	65.80	64.00	64.75@65.00	64.87	453	2085
23....	64.87@.80	65.75	64.50	65.40@.60B	65.50	614	2163
24....	64.45@.40	65.00	64.10	64.10@.45	64.27	518	2229
25....	64.00@63.77	64.90	63.77	64.50@.70B	64.60	392	2218
26....	64.70	65.30	64.50	64.80@.50	64.65	529	2334
29....	64.60	66.65	64.60	66.65	66.65	964	2471
30....	67.00@.05	67.10	65.85	66.05@65.85	65.95	763	2572

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.40@.30	66.00	64.90	65.50@.75	65.62	732	2761
2....	65.90@.95	66.20	63.70	63.70@.90	63.80	1204	2834
3....	63.45@.55	63.65	61.80	61.85@.90	61.87	2554	2883
6....	61.80@.85	63.05	61.37	62.75@.95	62.85	1148	2794
7....	62.60@.65	62.95	62.15	62.15@.30	62.22	1116	2832
8....	62.50@.65	63.35	62.15	62.15@.25	62.20	1132	2950
9....	62.95@63.00	63.80	62.40	62.40@.50	62.45	903	2846
10....	62.45	63.40	62.30A	63.00@.15	63.07	590	2945
13....	63.00	63.30	61.07	61.07@.07A	61.07	1643	2920
14....	61.00@.20	62.55	60.65	61.80@.90	61.85	1616	3098
15....	61.75	63.82	61.75	63.60@.82	63.70	1249	3199
16....	63.35@.45	63.80	62.65	62.90@63.15	63.02	1284	3110
17....	63.02	64.80	62.90	64.50@.75	64.62	1126	3210
20....	64.60@.50	65.80	64.50	65.80@.60	65.70	1079	3115
21....	65.75@.85	65.92	65.05	65.15@.30	65.22	1128	3199
22....	65.80	66.65	65.50	66.30@.45	66.37	1213	3369
23....	66.20@.35	66.95	66.10	66.40B@.55	66.47	1132	3663
24....	66.40@.50	66.75	65.75	66.40@.55	66.47	929	3697
27....	Exchange Closed; Memorial Day						
28....	66.80@.75	66.80	64.65	65.45@.55	65.50	1496	3776
29....	65.05@.00	65.30	64.65	64.95@65.10	65.02	892	3647
30....	65.00@64.95	65.70	64.45	65.40@.50	65.45	1778	3719
31....	65.55@.45	67.15	65.45	67.15@.00	67.07	1684	3710

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	66.75@.65	68.00	66.40	67.90@.95	67.92	1738	3696
4....	67.20@.10	67.20	65.92	65.92A	65.92	1596	3578
5....	65.80@.70	66.35	64.90	65.50@.65	65.57	2226	3754
6....	65.85@66.00	67.55	65.85	67.45@.30	67.37	1855	3637
7....	67.95@.85	69.10	67.75	68.55@.35	68.45	2478	3604
10....	68.65@.70	69.10	67.35	67.85@68.00	67.92	1900	3495
11....	68.10@.20	68.20	67.50	68.00@.15	68.07	1464	3592
12....	67.60@.30	67.60	66.90	67.00@.15	67.07	1624	3774
13....	67.20@.30	67.90	66.35	66.35@.50	66.42	1650	3762
14....	67.15@.20	67.90	66.15	67.25@.45	67.35	2199	3688
17....	67.70@.60	68.25	67.60	67.70@.85	67.77	1374	3867
18....	67.85@.75	67.85	67.07	67.45@.60	67.52	1134	3940
19....	67.75@.80	68.10	67.05	67.80@.55	67.67	1146	3956
20....	67.90@.97	68.15	65.70	66.15@.05	66.10	2321	3958
21....	66.50	66.50	65.55	66.00@65.60	65.80	1911	4150
24....	63.80@.80A	63.80	63.80	63.80@.80A	63.80	545	4312
25....	63.00@62.85	64.15	62.15	62.40@.65	62.52	5360	4851
26....	63.00@.20	63.35	60.75	61.10@.40	61.25	5221	5506
27....	61.25@.15	61.85	60.10	61.20@.00	61.10	5618	5995
28....	61.70@.60	62.10	61.20	61.75@.50	61.62	3324	6397

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	61.50@.40	61.75	59.62	59.62@.62A	59.62	4050	6918
2....	59.00@.10	59.80	58.35	58.95@.80	58.87	5128	6658
3....	59.50@.60	60.05	59.30	59.50@.60	59.55	3232	6469
4....	Exchange Closed; Independence Day						
5....	59.35@.40	60.95	59.35	60.70@.45	60.57	2752	6524
8....	60.05@59.80	60.05	58.57	58.57@.57A	58.57	1357	6614
9....	57.30@.50	58.55	57.15	57.95@58.20	58.07	5192	6495
10....	58.75@.65	59.50	58.65	59.00@.20	59.10	3943	6461
11....	59.40@.25	59.45	57.10	58.35@.05	58.20	5677	6282
12....	58.85@.80	58.85	57.15	58.00@57.85	57.92	3859	6195
15....	57.00@56.90	57.90	55.92	55.92@.92A	55.92	4972	6366
16....	55.70@.60	55.80	54.07	55.25@.00	55.12	5863	6355
17....	54.40@.25	55.55	53.80	55.40@.20	55.30	4612	6301
18....	55.60@.70	55.95	54.37	54.50@.37	54.45	3886	6368
19....	54.70@.75	54.90	52.45	52.45@.45A	52.45	4054	6155
22....	52.45@.55	53.20	50.75	51.35@.60	51.47	4151	5643
23....	52.40@.25	52.40	50.70	50.90@51.05	50.97	4641	5478
24....	50.35@.50	52.40	50.30	52.10@51.90	52.00	5525	5149
25....	52.50@.70	53.50	52.45	53.40@.20	53.30	3892	4677
26....	53.25@.20	53.50	51.35	52.20@.60	52.40	4086	4889
29....	52.50@.70	54.15	52.50	52.70@.50	52.60	3243	4699
30....	52.90@53.10	53.25	50.60	50.75@.65	50.70	3740	4070
31....	50.00@49.85	52.70	49.85	52.70@.70B	52.70	3404	3289

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1985 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	52.80@.90	53.70	51.95	53.05@52.95	53.00	2261	2881
2....	53.55@.60	54.80	53.17	54.80@.40	54.60	1509	2561
5....	55.40@.87	56.60	55.40	56.60@.60B	56.60	483	2381
6....	57.00@56.90	57.15B	55.10	55.32@.40	55.37	1176	2096
7....	55.30@.20	55.55	53.37	53.37@.37A	53.37	985	1961
8....	53.37@.40	54.15	51.37	51.37A	51.37	1264	1579
9....	50.75	51.00	49.37	49.37@.37A	49.37	573	1306
12....	49.15@.37	50.87	48.00	48.10@.00	48.05	526	1239
13....	47.85@.70	47.85	46.05	46.05A	46.05	533	1010
14....	46.10	47.90	46.10	47.50@.70	47.60	444	795
15....	48.40	49.60	48.40	49.60@.60B	49.60	239	706
16....	50.30	51.10	47.60	48.80@.50	48.65	428	460
19....	49.20	49.20	46.65	46.65A	46.65	196	348
20....	45.50	46.00	44.65	44.65A	44.65	178	314
21....	43.50@42.90	43.80B	42.65	43.25@.35B	43.30	217	148
22....	43.90	45.25	43.50	44.40@.50	44.45	175	112
23....	44.47	46.45	44.15	46.45B	46.45	94	66
26....	....	....	....	....	....	....	8
27....	....	....	....	....	....	1	8
28....	....	....	....	....	....	....	8
29....	....	....	....	....	....	....	8
30....	....	....	....	....	....	....	....

FEBRUARY 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	71.05	71.10	70.10A	70.20A	70.20	5	96
3....	70.40	70.40	66.20	68.20@.20A	68.20	22	104
4....	69.05	69.90	67.60	67.60	67.60	17	110
7....	67.80	69.20	67.52A	67.52A	67.52	22	115
8....	69.25	69.52	66.75	66.75@67.30	67.02	28	125
9....	68.20	68.90	67.22A	67.22A	67.22	33	135
10....	68.25	68.95	68.02A	68.42@.02A	68.22	20	134
11....	68.60@.70	68.70	68.02A	68.02A	68.02	8	137
14....	67.50	69.90	67.50	68.70A	68.70	14	144
15....	69.30	69.40	67.10A	67.10A	67.10	22	160
16....	66.45	67.50B	66.45	66.50	66.50	5	163
17....	66.80	66.80	66.15A	66.15A	66.15	31	181
18....	67.20	67.40B	66.55A	66.55A	66.55	6	186
21....	67.00	67.00	65.02A	65.02A	65.02	34	209
22....	66.00	66.00	64.77A	64.77A	64.77	12	218
23....	65.95	66.60	65.95	65.97A	65.97	9	215
24....	66.50	67.75	66.17A	66.17A	66.17	32	233
25....	66.60	66.70B	65.72A	65.72A	65.72	14	246
28....	66.75	66.85	66.05	66.05	66.05	10	246
29....	66.50	66.60B	65.80	65.80@66.00	65.90	24	247
30....	66.20	66.50	66.10	66.10	66.10	10	250
31....	66.80	66.80	64.10	64.10@.90	64.50	33	276

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	64.25	66.05	64.25	65.60@.52A	65.55	16	278
4....	65.50	66.65	64.52A	64.52A	64.52	28	285
5....	65.00	65.90	65.00	65.00	65.00	14	289
6....	64.50@.35	64.50	64.02	64.20	64.20	52	319
7....	65.10@.20	65.25B	64.00	64.20	64.20	36	334
8....	64.75	65.50	64.75	65.00@64.90	64.95	56	361
11....	65.10	66.00	65.00	65.30@.20	65.25	55	381
12....	65.60@66.00	67.25	65.60	67.25B	67.25	77	382
13....	67.25@.30	69.25	67.25	69.25B	69.25	161	340
14....	69.85	71.25	69.75A	70.75B	70.75	173	464
15....	71.25	71.25	70.65	71.20	71.20	71	472
18....	Exchange Closed; President's Day						
19....	70.25	71.20	70.20	71.12	71.12	84	394
20....	71.00@.10	71.30	70.80A	71.30	71.30	30	398
21....	71.30	71.40	70.40	71.00B	71.00	31	412
22....	70.50	70.90B	70.10	70.50@.10	70.30	18	418
25....	68.60@.50	69.50	68.30	68.47B	68.47	101	434
26....	68.50	69.00B	68.50	69.00B	69.00	60	446
27....	68.60@69.00	70.50	68.60	70.30A@.20	70.25	41	461
28....	70.10	70.45	70.10	70.30	70.30	24	469

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	69.90	71.25	69.70A	71.05B@.15	71.10	50	481
4....	71.00	71.00	70.20A	70.40	70.40	43	461
5....	70.50@.60	70.80	70.00A	70.60B	70.60	70	461
6....	70.30	71.90	70.20	71.05B@.90	71.47	86	500
7....	71.35	71.50	70.20	71.10@.40	71.25	119	518
8....	70.25	72.50	70.00	72.45@.50	72.47	112	567
11....	72.47	72.72	71.50	72.30	72.30	119	614
12....	72.00	72.65	72.00	72.55	72.55	43	646
13....	72.20	72.20	71.85	72.02B@.10B	72.07	32	659
14....	71.50@.35	71.60	71.00	71.55	71.55	58	666
15....	71.00	71.80B	69.55	71.80B	71.80	110	658
18....	71.45@.35	71.45	70.60	71.00@70.85A	70.92	118	622
19....	71.00@.20	71.70	71.00	71.65A@.20	71.42	68	634
20....	71.50	72.00	71.00	71.90@72.00	71.95	43	628
21....	71.90	72.25	71.85A	72.20@.10	72.15	70	646
22....	72.10@.15	72.45	71.75	72.40@.45	72.42	118	698
25....	73.20@.65	74.42	73.00	74.42@.42B	74.42	405	753
26....	74.55@.60	75.90	74.55	75.90	75.90	344	792
27....	75.60@.50	76.20	75.05	75.80@.60	75.70	274	801
28....	75.50	75.75	74.80	75.75	75.75	136	834
29....	75.40	76.00	75.10	75.50@.45A	75.47	131	869

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	75.00	75.40	74.50	75.25@.32	75.30	199	893
2....	74.80	74.80	73.30	73.30A	73.30	195	833
3....	72.60@.45	72.65	71.50	72.00@.45B	72.22	230	794
4....	71.90@.70	73.30B	71.70	72.85@.40	72.62	165	758
5....	Exchange Closed; Good Friday						
8....	72.40	72.55B	71.70	72.45@.40	72.42	97	763
9....	71.75	72.65	71.75	72.60@.50	72.55	68	759
10....	72.30	72.70B	72.15	72.50@.67B	72.57	52	763
11....	72.60	73.10	71.75	71.95@72.10	72.02	101	761
12....	71.75@.70	71.75	70.35	70.45@.50	70.47	163	756
15....	70.25@.15	70.65	69.75	70.65@.35A	70.50	253	709
16....	70.70	70.90	69.55	70.90@.50	70.70	182	707
17....	70.90	71.25	70.60A	70.80A@71.20	71.00	65	735
18....	71.20@.25	71.70	71.00	71.40B@.70	71.55	92	761
19....	71.60@.70	71.90	71.55A	71.90@.75	71.82	60	756
22....	71.80	72.00	71.05	71.95@72.00	71.97	159	797
23....	71.50	72.20	71.47	72.20	72.20	82	821
24....	71.65	71.85	71.15	71.45@.15	71.30	94	820
25....	71.07@70.92	71.70	70.80	71.70@.67A	71.67	78	828
26....	71.50	72.15	71.45	71.97@72.15	72.05	91	869
29....	71.80	73.80	71.80	73.80	73.80	217	884
30....	73.75@.77	73.77	72.70	73.05@.15	73.10	322	890

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	72.90	72.90	71.90	72.77@.80	72.80	351	883
2....	72.80@.85	73.20B	71.25	71.30@.65B	71.47	186	895
3....	71.50@.45	71.50	70.30	70.60@.65	70.62	623	951
6....	70.50@.15	71.25	70.00	70.80@.90	70.85	365	959
7....	70.45@.25	70.50	70.00	70.05	70.05	196	946
8....	70.30	70.82	70.07	70.35@.15	70.25	246	961
9....	70.75@.77	71.50	70.10	70.10@.20	70.15	293	988
10....	69.95@.70	70.80	69.70	70.40@.70	70.55	267	1029
13....	70.65@.50	70.75	68.60	68.62@.60	68.62	546	1013
14....	68.62@.50	69.87	68.50	69.10@.35	69.22	447	1050
15....	69.20@.15	71.22	69.10A	71.22@.22B	71.22	404	1010
16....	71.15@.20	72.07	70.95	71.80@72.00	71.90	439	1049
17....	71.65@.55	72.90	71.55	72.80@.90	72.85	400	1066
20....	72.80	73.60	72.65	73.60@.40	73.50	425	1154
21....	73.75	73.75	73.00	73.45	73.45	257	1204
22....	73.45@.65	74.00	73.20	73.90@.95	73.92	275	1288
23....	73.80@.75	74.20	73.60	73.90@.75	73.82	264	1309
24....	73.70	73.95	73.25	73.80@.95	73.87	177	1308
27....	Exchange Closed; Memorial Day						
28....	74.00@73.95	74.00	72.45	72.90@.97	72.95	254	1363
29....	72.45@.40	73.00	72.40	72.85@73.00	72.92	192	1383
30....	72.80	73.60	72.45	73.20@.00	73.10	277	1435
31....	72.90	73.72	72.50	73.20@.60	73.40	515	1438

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	73.25@.10	73.25	72.10	72.95@.70	72.82	630	1478
4....	72.10	72.45	70.95A	71.30@.45	71.37	643	1576
5....	71.40	72.20	71.30	71.62@.75	71.67	410	1614
6....	71.85	73.67	71.85	73.67B	73.67	483	1669
7....	74.00@.15	74.95	73.95	74.10@.15	74.12	687	1747
10....	74.30	74.65B	72.95A	73.25@.20	73.22	396	1727
11....	73.40@.30	73.85	73.12A	73.70@.75	73.72	443	1789
12....	73.55@.50	74.10	73.40	73.72B@.85	73.77	509	1801
13....	73.80	74.25	73.40	73.45@.65	73.55	419	1901
14....	73.90@74.25	74.80	73.20A	74.50@.40	74.45	521	1879
17....	74.30	74.97	74.30	74.95@.85	74.90	494	2000
18....	74.90@75.00	75.00	74.45	74.80@.90	74.85	420	2037
19....	74.95	75.10	74.05	74.70@.65	74.67	431	2070
20....	74.70@.80	74.95	72.90	73.45B@.65	73.55	643	2131
21....	73.40	73.70	72.90	73.00@72.90	72.95	481	2127
24....	72.30	72.30	70.95	70.95	70.95	1048	2233
25....	71.05@.15	72.00	70.50	71.25B@.40	71.32	1473	2381
26....	71.40@.50	71.85	69.85	70.47@.25	70.37	1270	2375
27....	70.07@.10	70.30	68.90	69.35@.25	69.30	1233	2325
28....	69.75	69.85	69.35	69.65@.40	69.52	559	2339

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	69.52@.60	69.90	67.52	67.52A	67.52	896	2412
2....	67.15@.25	68.30	66.95	67.50@.75	67.62	1123	2413
3....	68.00@.10	68.62	67.62	67.85@68.05	67.95	666	2484
4....	Exchange Closed; Independence Day						
5....	67.85@68.10	69.70	67.85	69.50@.65	69.57	693	2537
8....	69.05@68.82	69.05	67.57	67.57@.57A	67.57	889	2653
9....	67.15	67.85	66.20	66.35@.55	66.45	1596	2642
10....	67.20@.35	67.80	66.60	67.25@.45	67.35	1232	2702
11....	67.50@.40	67.80	65.35	66.15@.25	66.20	1972	3152
12....	66.85@.80	66.95	65.85	66.30@.35	66.32	902	3199
15....	65.80@.50	66.90	65.45	65.60@.80	65.70	1364	3298
16....	65.70	65.90	64.75	65.15@.05	65.10	1980	3352
17....	64.80@.90	65.60	64.40	65.50@.30	65.40	1512	3414
18....	65.65@.70	66.40	65.60	66.00@65.85	65.92	1489	3482
19....	66.40@.60	66.60	64.20	64.90@.65	64.77	1796	3465
22....	64.90@.80	65.35	62.77	63.45@.30	63.37	1905	3483
23....	63.90	63.90	61.75	62.00@.15	62.07	2675	3923
24....	61.85@.70	62.45	60.35	61.00@.40	61.20	2472	4064
25....	61.60@.65	62.10	61.30	61.85@62.00	61.92	2152	4178
26....	61.55@.50	61.70	59.92	60.25@.35	60.30	2340	4169
29....	60.00	60.95	59.35	59.35@.45	59.40	2237	4172
30....	59.75@.90	60.60	58.85	60.30@.50	60.40	2909	4533
31....	60.05@.15	62.40	60.05	62.30@.40	62.35	4517	4739

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	62.30@.10	62.30	61.15	61.85@.70	61.77	2665	4881
2....	61.85@.70	62.00	61.25	61.70@.47	61.60	1704	4955
5....	62.00@61.90	63.60	61.90	63.45@.30	63.37	2377	5210
6....	63.40@.30	63.40	61.40	61.65@.80	61.72	2960	5167
7....	61.72@.60	62.20	60.22	60.50@.40	60.45	3252	5195
8....	60.70@.60	61.35	59.45	60.00@.15	60.07	3291	5035
9....	60.20@.10	60.20	58.60	58.80@.60	58.70	3355	5114
12....	58.90@59.00	60.45	58.45	59.15@.40	59.27	3371	5125
13....	58.40@.20	58.40	57.27	57.27@.27A	57.27	3148	5270
14....	57.70@.85	59.10	57.37	59.10@58.75	58.92	3645	5231
15....	59.70@.55	60.70	59.40	59.90@60.00	59.95	3483	5165
16....	60.10@.20	60.30	58.42	58.80@.65	58.72	3843	5232
19....	58.80@.85	58.85	56.72	56.80@.75	56.77	4696	5057
20....	56.60@.40	57.35	55.90	56.75@.65	56.70	3921	5202
21....	56.40@.55	58.15	56.40	58.00@57.75	57.87	3408	5391
22....	58.00@57.85	58.37	56.10	56.10@.30	56.20	3808	5303
23....	56.60@.70	57.70	56.45	57.10@.40	57.25	2592	5377
26....	57.80@.95	57.95	55.75	56.80@.95	56.87	3877	5477
27....	57.00@.05	58.87	56.45	58.87@.87B	58.87	4637	5904
28....	58.90@.80	59.40	57.90	58.40@.50	58.45	4364	6019
29....	58.40@.35	59.00	57.95	58.40@.55	58.47	4122	5810
30....	58.35@.25	58.65	58.05	58.35@.45	58.40	2095	5754

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	58.40@.30	58.40	56.40	56.40@.40A	56.40	3019	5419
4....	56.30@.15	57.95	55.80	57.90@.75	57.82	4529	5434
5....	57.82@.90	58.37	57.42	57.80@58.05	57.92	3547	5674
6....	58.15@.05	58.40	57.20	58.15@57.95	58.05	3112	5758
9....	57.20@.05	57.20	56.12	56.50@.60	56.55	3295	5926
10....	56.90@.80	57.35	56.42	56.90@57.05	56.97	2933	5751
11....	57.05@.10	57.90	56.60	57.70@.80	57.75	3154	5768
12....	58.00@.10	59.75	57.87	59.20@.00	59.10	5989	5913
13....	59.40@.30	59.90	58.80	59.20@.50	59.35	4357	5767
16....	58.90@.85	60.50	58.65	60.20@.00	60.10	2659	5690
17....	60.30@.20	61.90	59.90	61.90@.80	61.85	4689	5572
18....	62.10@.20	62.90	61.35	62.80@.90	62.85	4591	5641
19....	62.80@.55	63.10	62.10	62.40@.30	62.35	3736	5619
20....	62.32@61.90	62.32	61.40	61.70@.85	61.77	2621	5401
23....	62.70@.85	63.40	60.80	63.10@.40	63.25	3525	5164
24....	61.25@.25A	62.05	61.25	61.35@.25	61.30	2884	5287
25....	61.25@.10	61.35	60.20	60.70@.80	60.75	2668	5350
26....	61.25@.15	62.60	61.15	62.10@.15	62.12	3654	5158
27....	61.50@.40	61.70	61.10	61.40@.50	61.45	2341	5330
30....	61.20@.05	63.45	60.90	63.45@.45B	63.45	4144	5510

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.45@.60	65.25	63.45	65.10@64.75	64.92	4258	5798
2....	64.60@.40	65.40	64.20	64.80@.65	64.72	3979	5671
3....	65.30@.45	65.97	65.02	65.35@.25	65.30	3753	5680
4....	64.95@.85	65.00	64.50	64.60@.75	64.67	2766	5533
7....	64.60@.47	65.40	64.27	64.95@65.05	65.00	3064	5660
8....	65.10@.15	65.90	63.50	63.90@.50	63.70	4066	5671
9....	63.90@.80	63.90	62.45	62.70@.85	62.77	4468	5525
10....	62.90@.70	63.35	62.30	63.10@.30	63.20	3716	5705
11....	63.20@.05	65.20	62.75	65.10@.20	65.15	4681	5659
14....	65.25@.30	66.60	64.60	65.10@.35	65.22	5224	5826
15....	65.10@.00	65.85	64.85	65.20@.35	65.27	3100	5724
16....	65.22@.35	66.20	65.10	66.20@.00	66.10	3099	5784
17....	66.30@.40	66.62	64.30	64.70@.80	64.75	4311	5653
18....	64.60@.70	66.35	64.42	65.90@.70	65.80	3195	5523
21....	65.55@.45	66.25	65.10	65.25@.45	65.35	2915	5586
22....	65.40@.47	65.80	65.05	65.25@.45	65.35	2600	5682
23....	65.00@64.75	65.00	63.60	64.00@.20	64.10	4532	5555
24....	64.35@.20	64.70	64.10	64.30@.40	64.35	2400	5673
25....	64.20@.00	64.20	62.85	63.20@62.90	63.05	4027	5492
28....	63.20@.05	63.20	61.40	61.55@.60	61.57	5414	5887
29....	61.60@.67	62.40	61.45	61.75@.60	61.67	4113	5820
30....	61.80@.72	63.40	61.55	63.37@.25	63.30	4613	5826
31....	63.35@.45	63.60	61.80	62.10@.40	62.25	4864	5797

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	62.30@.17	63.00	61.85	62.40@.30	62.35	3257	5844
4....	61.50@.40	62.85	61.40	62.30@.50	62.40	4280	5974
5....	62.70@.85	63.80	62.20	63.10@.00	63.05	5265	5778
6....	62.70@.60	62.85	61.85	62.25@.45	62.35	4286	5932
7....	62.52@.45	62.95	61.60	62.40@.25	62.32	3664	6080
8....	62.25@.20	63.35	61.90	62.50@.70	62.60	4050	5791
11....	62.30@.20	62.72	62.10	62.45@.55	62.50	2425	5911
12....	62.30@.25	62.60	60.50	60.50@.50A	60.50	4949	6440
13....	60.25@.05	60.25	58.60	58.60@.70	58.65	5187	6324
14....	58.85@.80	59.60	58.80	59.10@.00	59.05	3631	6402
15....	59.10@.00	59.50	58.35	58.70@.80	58.75	3251	6182
18....	58.90@.95	59.50	58.50	59.30@.40	59.35	2339	6200
19....	59.70@.90	60.80	59.70	60.25@.30	60.27	3319	6209
20....	60.35@.40	60.95	60.05	60.60@.72	60.65	2964	6401
21....	61.10@.30	62.65	60.80	62.65@.65B	62.65	4583	6113
22....	62.50@.60	62.90	62.10	62.25@.35	62.30	2892	5935
25....	62.40@.25	62.70	61.62	61.75@.90	61.82	3484	6159
26....	61.90@.95	63.82	61.90	63.82@.82B	63.82	5295	6026
27....	64.25@.15	64.90	64.00	64.50@.70	64.60	4424	6334
28....	Exchange Closed; Thanksgiving Day						
29....	64.80@.35	65.50	64.12	65.20@.00	65.10	3322	6254

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	65.50@.40	65.55	64.05	64.60@.45	64.52	2970	6311
3....	64.35@.20	64.35	62.65	63.40@.30	63.35	4119	6117
4....	63.55@.45	64.20	63.35	63.60@.50	63.55	3061	6117
5....	63.80@.75	65.55	63.20	65.55@.55B	65.55	4858	6228
6....	65.00@.20	65.20	63.67	64.20@.30	64.25	4634	6177
9....	64.30@.35	66.25	64.30	66.25@.25B	66.25	3659	6468
10....	66.25@.15	67.10	64.45	66.75@.60	66.67	8360	6204
11....	66.55@.65	66.80	65.80	66.35@.50	66.42	4103	6053
12....	65.90@.80	67.40	65.20	67.15@.00	67.07	5281	6250
13....	67.50@.35	67.90	67.12	67.75@.60	67.67	3919	6324
16....	67.67@.70	68.00	66.42	67.25@.40	67.32	3959	6313
17....	67.20@.00	67.65	66.20	66.20@.40	66.30	4211	6142
18....	66.12@.00	66.50	64.30	64.30@.30A	64.30	5273	5676
19....	64.55@.30	64.70	63.50	63.50@.80	63.65	4614	5316
20....	63.60@.65	63.90	63.10	63.35@.55	63.45	2758	5174
23....	63.35@.25	63.35	61.45	62.40A@61.45	61.92	2682	4856
24....	63.92@.92B	63.92	63.92	63.92B	63.92	513	4905
25....	Exchange Closed; Christmas						
26....	65.92@.92B	65.92	64.80	65.45@.30	65.37	2483	4678
27....	65.45@.50	65.55	64.90	65.00@64.95	64.97	1467	4589
30....	64.30@.25	64.50	63.00	63.60@.45	63.52	2288	4444
31....	63.60@.65	64.30	63.60	63.75@.90	63.82	1326	4421

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	70.60B	....	69.80B	69.80	....	2
3....	....	....	67.80A	67.80A	67.80	...	2
4....	....	68.90B	....	67.80N	67.80	....	2
7....	....	68.00B	....	68.00B	68.00	....	2
8....	....	69.00B	....	68.00N	68.00	....	2
9....	....	69.00B	....	68.00N	68.00	....	2
10....	....	69.00B	....	68.20B	68.20	....	2
11....	....	68.67B	....	68.20N	68.20	....	2
14....	....	....	68.10A	68.20N	68.20	....	2
15....	....	....	66.70A	66.70A	66.70	....	2
16....	66.50	66.50	66.10A	66.10A	66.10	2	4
17....	....	....	65.55A	65.55A	65.55	....	4
18....	....	66.9[illegible]	....	66.10B	66.10	....	4
21....	....	66.40B	64.60A	64.60A	64.60	....	4
22....	....	65.40B	....	65.02B	65.02	....	4
23....	....	66.25B	....	66.25B	66.25	....	4
24....	66.75	67.75B	66.75	66.75	66.75	2	[illegible]
25....	....	....	66.30A	66.30A	66.30	....	[illegible]
28....	....	66.60B	....	66.45B	66.45	....	2
29....	....	....	66.30A	66.32A	66.32	....	2
30....	....	....	66.20A	66.20A	66.20	....	2
31....	66.50	66.50	64.50A	64.50A	64.50	2	4

IN FEBRUARY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.50	65.50	65.27A	65.27A	65.27	1	5
4....	65.05	65.05	64.00A	64.00A	64.00	1	5
5....	....	65.20B	....	64.00N	64.00	....	5
6....	....	....	63.55A	63.55A	63.55	....	5
7....	....	....	....	63.55N	63.55	....	5
8....	....	63.75B	....	63.75B	63.75	....	5
11....	....	65.10B	....	63.75N	63.75	....	5
12....	....	65.75B	....	65.75B	65.75	....	5
13....	67.75	67.75	67.75	67.75B	67.75	1	5
14....	69.75	69.75	69.55A	69.55A	69.55	1	6
15....	....	70.00B	....	69.70B	69.70	...	6
18....	Exchange Closed; President's Day						
19....	....	70.00B	....	69.70N	69.70	....	6
20....	....	69.90B	....	69.70N	69.70	....	6
21....	70.00	70.00	69.75A	69.75A	69.75	4	10
22....	69.50	69.50	69.05A	69.05A	69.05	....	10
25....	68.00	68.00	67.35A	67.42A	67.42	2	12
26....	....	67.55B	....	67.55B	67.55	....	12
27....	69.00@.20	69.55	69.00	69.50A	69.50	4	15
28....	....	69.80B	....	69.50N	69.50	....	15

FROZEN PORK BELLY FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.00	70.60	69.75A	70.27A	70.27	2	15
4....	70.50	70.50	69.50A	69.50A	69.50	2	16
5....	69.60	70.00B	69.25A	69.85B	69.85	1	17
6....	69.80	70.20B	69.70A	70.20B	70.20	1	16
7....	....	70.50B	69.50A	70.40B	70.40	....	16
8....	71.25	71.75	69.50A	71.75	71.75	1	17
11....	....	72.00B	71.50A	71.75N	71.75	....	17
12....	....	....	....	71.75N	71.75	....	17
13....	71.75	71.75	71.25	71.25	71.25	2	18
14....	....	....	70.50A	70.60A	70.60	....	17
15....	....	71.05B	69.00A	71.05B	71.05	....	17
18....	....	...	70.10A	70.10A	70.10	....	17
19....	....	70.80B	....	70.50B	70.50	....	17
20....	....	70.95B	....	70.95B	70.95	....	17
21....	....	71.30B	....	71.20B	71.20	....	17
22....	....	....	....	71.20N	71.20	....	17
25....	72.65	73.20	72.65	73.20B	73.20	11	17
26....	74.20@.30	75.20B	74.00	75.20B	75.20	7	19
27....	75.05	75.40	74.85A	75.15	75.15	18	27
28....	74.30	75.50B	74.30	75.30B	75.30	2	27
29....	75.25	75.50B	75.00A	75.30B	75.30	2	26

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	74.60	75.40B	74.60	75.30B	75.30	4	29
2....	74.50	74.50	73.30	73.30@.30A	73.30	4	28
3....	72.00	72.25B	72.00	72.05B	72.05	1	29
4....	72.37	72.70B	71.65A	72.70B	72.70	3	28
5....	Exchange Closed; Good Friday						
8....	....	....	71.75A	72.45A	72.45	....	28
9....	72.00	72.65B	72.00	72.60B	72.60	1	28
10....	....	72.80B	....	72.70B	72.70	....	27
11....	....	72.85B	71.80A	72.10A	72.10	....	27
12....	71.70@.75	71.75	70.30	70.50B	70.50	4	29
15....	70.60@.25	70.75B	69.60	70.50B	70.50	13	28
16....	70.00	70.80B	69.50	70.80B	70.80	3	27
17....	70.85	71.20B	70.85	71.20B	71.20	4	26
18....	71.20	71.20	70.70A	70.90A	70.90	9	30
19....	....	71.20B	....	71.05B	71.05	....	30
22....	71.10	71.35B	70.50A	71.35B	71.35	2	31
23....	71.27	71.50B	70.85	71.50B	71.50	2	32
24....	71.10	71.10	70.40A	70.40A	70.40	2	26
25....	70.10	70.70B	70.10	70.70B	70.70	3	26
26....	71.10	71.45B	71.10	71.40B	71.40	1	27
29....	71.50	73.32B	71.50	73.32B	73.32	10	34
30....	....	....	72.70A	72.70A	72.70	....	34

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	71.90	72.80B	71.90	72.80B	72.80	11	41
2....	71.20	71.65B	71.20	71.65B	71.65	3	37
3....	70.70	71.20	70.00	70.65B	70.65	11	34
6....	70.15	71.20B	70.00	70.90B	70.90	10	36
7....	70.45	70.45	69.85	70.05B	70.05	6	34
8....	70.70	70.70	69.95A	70.25A	70.25	1	35
9....	70.50	70.90B	70.00A	70.20B	70.20	4	31
10....	70.00	70.37B	69.70	70.37B	70.37	3	33
13....	70.10	70.10	68.37A	68.37A	68.37	13	32
14....	68.55	69.70B	68.55	69.35A	69.35	6	32
15....	70.80	71.35B	70.80	71.35B	71.35	10	42
16....	71.60	71.60	71.00A	71.60B	71.60	6	42
17....	71.90	72.25B	71.55A	72.25B	72.25	3	43
20....	72.37	73.40B	72.37	73.25B	73.25	8	40
21....	73.00	73.50	72.90A	73.00B@.30	73.15	8	44
22....	73.50	73.75	73.50	73.65A	73.65	3	44
23....	73.65	73.90	73.25A	73.25A	73.25	7	40
24....	73.30	73.32B	73.10A	73.20	73.20	2	39
27....	Exchange Closed; Memorial Day						
28....	....	....	72.55A	72.75A	72.75	....	39
29....	72.50	72.70	72.50	72.70	72.70	2	40
30....	72.75	73.20B	72.50A	73.15B	73.15	....	40
31....	73.00	73.35	72.50A	73.35	73.35	14	49

FROZEN PORK BELLY FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3	73.15	73.15	72.25	72.70B	72.70	10	47
4	70.90	71.40B	70.75A	71.40B	71.40	3	47
5	71.00	71.85B	71.00	71.50	71.50	11	53
6	72.50	73.50	72.50	73.50B	73.50	11	55
7	74.00@.05	74.60	74.00	74.00A	74.00	12	61
10	74.25	74.50B	72.90A	72.90A	72.90	15	64
11	73.25	73.50B	72.95A	73.35A	73.35	9	62
12	73.50	73.80B	73.50	73.75B	73.75	1	62
13	74.00	74.00	73.40A	73.40A	73.40	6	63
14	73.65	74.50	73.00	74.30A	74.30	6	63
17	74.45	74.60B	74.40A	74.50@.60B	74.55	6	65
18	74.60	74.60	74.30A	74.60	74.60	7	65
19	74.55	74.70	74.00A	74.65A	74.65	7	65
20	74.72	74.72	72.70A	73.50	73.50	15	68
21	73.40	73.40	72.70	72.85@.70	72.77	11	70
24	70.77	70.90B	70.77	70.87	70.87	40	70
25	71.80	71.80	70.60A	71.05@.45B	71.25	4	69
26	71.50	71.65	69.80	70.40B	70.40	25	66
27	70.10	70.10	68.50A	69.30B	69.30	11	69
28	69.70	69.70	69.25A	69.30	69.30	10	66

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1	69.35	69.60B	67.30	67.30A	67.30	17	70
2	66.80	68.10	66.80	67.60A	67.60	22	67
3	67.90	68.40	67.50A	67.50A	67.50	6	67
4	Exchange Closed; Independence Day						
5	68.50	69.40	68.50	69.10A	69.10	10	65
8	67.40	68.00B	67.10	67.20B	67.20	38	76
9	66.85@.80	67.50	66.00A	66.05	66.05	40	71
10	67.30	67.30	66.40A	66.75A	66.75	7	74
11	66.25	67.20B	64.75	65.65A	65.65	32	88
12	—	66.60B	65.60A	65.95B	65.95	1	88
15	65.70	66.40B	65.30A	65.30B@.60	65.45	4	87
16	65.60	65.60	64.60A	64.80A	64.80	47	116
17	65.35	65.35	64.30A	64.85	64.85	17	125
18	65.55@.60	66.00	65.00A	65.50A	65.50	22	127
19	66.05	66.05	63.75A	64.10B	64.10	33	129
22	64.20	64.70B	62.30	62.75	62.75	32	135
23	63.80	63.80	61.55A	61.55A	61.55	58	151
24	61.35	62.00	60.20A	60.40@.70B	60.55	37	152
25	61.40	61.95B	61.00A	61.20@.30B	61.25	21	162
26	61.00	61.25	59.50A	59.75B	59.75	74	176
29	59.80	60.40B	58.92A	58.92A	58.92	55	206
30	59.50	60.00	58.40A	59.80@60.00B	59.90	59	210
31	59.95	61.90	59.80A	61.90B	61.90	89	226

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1	62.00	62.00	61.00	61.20A	61.20	26	234
2	61.50	61.55B	60.95A	61.30@.05	61.17	41	230
5	61.75	63.1[illegible]	61.70A	62.95B@63.10	63.02	71	235
6	62.70	62.70	61.02	61.35@.40B	61.37	49	252
7	61.50	61.65B	59.90	60.10@.05	60.07	60	265
8	60.25	61.00	59.27	59.50@.60	59.55	78	279
9	59.70	59.70	58.40	58.50@.40A	58.45	176	288
12	58.50	60.00	58.30	58.95@.90	58.92	105	300
13	57.80	57.90B	56.92	56.92@.92A	56.92	217	326
14	57.00	58.92	57.00	58.85@.92	58.87	167	330
15	59.00	60.50	59.00	59.75@.70	59.72	147	345
16	60.20	60.20	58.20	58.30@.60B	58.45	140	369
19	58.55@.50	58.55	56.50	56.55@.70B	56.62	193	386
20	56.30@.25	57.17	55.65	56.30@.50B	56.40	167	395
21	56.35	57.95	56.35	57.60@.85	57.72	144	429
22	58.00	58.25	56.00	56.10@.00	56.05	176	420
23	56.30	57.60	56.30	56.95@57.00	56.97	147	400
26	57.60@.55	57.70	55.90	56.65@.85	56.75	207	410
27	56.90	58.75	56.30	58.75B	58.75	213	439
28	58.75	59.25	57.75	58.35@.25	58.30	269	461
29	58.25	58.80	57.85	58.15@.25B	58.20	156	462
30	58.10	58.50	57.95	58.20	58.20	46	460

FROZEN PORK BELLY FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day						
3	58.05	58.10B	56.20	56.20A	56.20	224	485
4	55.95	57.85	55.85	57.75B	57.75	287	505
5	57.85@.92	58.35B	57.50	57.90B	57.90	228	489
6	58.05	58.50	57.40A	58.30@.10	58.20	125	501
9	57.30	57.30	56.35	56.80@.90	56.85	200	522
10	57.20	57.45	56.70	57.05@.10B	57.07	206	544
11	57.05	58.00	56.75A	57.80B@58.00	57.90	200	562
12	58.15	59.90	58.15	59.40@.30	59.35	479	751
13	59.40	60.00	59.10	59.45@.60	59.52	255	803
16	59.15	60.55	58.92	60.50@.20	60.35	114	778
17	60.45	62.05	60.05	62.00	62.00	273	777
18	62.30	63.00	61.50	62.95@63.00	62.97	256	793
19	62.95	63.20	62.35	62.80@.50	62.65	316	881
20	62.60	62.60	61.75	62.15@.02A	62.10	107	900
23	63.00	63.55	61.20	63.00@.40	63.20	340	766
24	61.20@.20A	62.10	61.20	61.50@.55	61.52	187	781
25	61.25@.10	61.52	60.45	60.70@.85	60.77	149	780
26	61.50	62.70	61.40	62.40@.27	62.32	262	722
27	61.85@.80	61.96	61.30	61.80	61.80	127	734
30	61.35	63.80	61.20	63.80@.80B	63.80	367	854

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1	63.50@.40	65.50	63.40	65.10@64.90	65.00	549	1034
2	64.70@.65	65.70	64.45A	65.00@64.90A	64.95	419	954
3	65.40	66.10	65.20	65.70@.50	65.60	303	994
4	65.25	65.25	64.55A	64.95@.80A	64.87	175	999
7	64.65	65.62	64.55	65.45@.25	65.35	228	992
8	65.55	66.15	64.00	64.40@.00	64.20	441	1021
9	64.30@.35	64.35	63.00	63.30	63.30	465	1087
10	63.50	63.75	62.80	63.55A@.70	63.62	239	1061
11	63.45@.40	65.60	63.10	65.50@.60	65.55	368	1045
14	65.50@.55	66.70	64.75	65.00@64.95	64.97	408	1090
15	65.05	65.70	64.75	65.20B@.35	65.27	245	1058
16	65.25@.35	66.50	65.25	66.15@.50	66.32	353	1046
17	66.40	66.60	64.40	64.80@.90	64.85	374	1070
18	64.65	66.40	64.55	66.25@65.90	66.07	370	1063
21	65.75@.60	66.35	65.20	65.40@.70	65.55	307	1092
22	65.65	65.90	65.20	65.60	65.60	194	1088
23	65.25@.10	65.25	63.85	64.40@.15	64.27	531	1217
24	64.45	64.85	64.30	64.70@.57	64.62	173	1232
25	64.30	64.30	62.90	63.25@.00	63.12	579	1159
28	63.30	63.30	61.35	61.50@.40	61.45	423	1164
29	61.72	62.40	61.40	61.70@.85	61.77	337	1180
30	61.80@.77	63.45	61.65	63.35@.45	63.40	263	1179
31	63.40@.36	63.65	62.00	62.40@.55	62.47	250	1154

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1	62.60	63.20	62.05	62.60	62.60	230	1123
4	61.60@.55	63.07	61.55	62.45@.70	62.57	364	1140
5	62.90@.95	63.90	62.55	63.20@.30	63.25	386	1186
6	63.15@.10	63.15	62.10	62.70@.50	62.60	300	1170
7	62.80	63.05	61.85	62.65@.50	62.57	276	1198
8	62.57@.50	63.47	62.02	62.85@.60	62.72	274	1153
11	62.60@.65	62.95	62.30	62.70@.65	62.67	117	1132
12	62.50	62.75	60.67	60.67@.67A	60.67	440	1142
13	60.55@.50	60.55	59.05	59.10@.05	59.07	475	1115
14	59.45	59.85	59.15	59.20@.40	59.30	347	1116
15	59.40	59.72B	58.70	59.10@.00	59.05	197	1153
18	59.15	59.80	58.80	59.80@.70	59.75	210	1162
19	59.90	61.00	59.90	60.60@.50	60.55	297	1157
20	60.70	61.10	60.35	61.00@60.90	60.95	230	1180
21	61.30@.45	62.80	61.15	62.75@.80	62.77	408	1170
22	62.75	62.95B	62.15	62.35@.55	62.45	180	1158
25	62.30	62.90	61.75	61.80A@.90	61.85	267	1164
26	62.05@.10	63.85	62.05	63.85B	63.85	385	1256
27	64.40@.45	65.05	64.05	64.85@.70	64.77	315	1262
28	Exchange Closed; Thanksgiving Day						
29	64.95@65.10	65.65B	64.27	65.25@.35	65.30	314	1269

FROZEN PORK BELLY FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2	65.90	65.90	64.20	64.65@.70	64.67	346	1250
3	64.50@.55	64.55	62.95	63.60@.45	63.52	411	1233
4	63.75@.65	64.35	63.50	63.75@.80	63.77	324	1241
5	64.00@.05	65.77	63.45	65.77@.77B	65.77	417	1286
6	65.45	65.45	63.90	64.35@.40	64.37	508	1314
9	64.50@.55	66.37	64.50	66.37B	66.37	502	1304
10	66.20@.15	67.05B	64.50	66.50@.45	66.47	861	1233
11	66.40@.45	66.60	65.65	66.00@.10	66.05	412	1264
12	65.70@.55	66.95	64.90	66.50@.70	66.60	543	1267
13	66.75@.70	67.25	66.50	66.65@.75	66.70	662	1327
16	67.00	67.05	65.50	66.45@.65	66.55	837	1372
17	66.50	66.80	65.45	65.60@.70	65.65	384	1383
18	65.40	66.05	63.65	63.65@.65A	63.65	895	1411
19	64.30@.40	64.50	63.25	63.45@.50	64.37	562	1438
20	63.40@.20	63.75	63.10	63.40@.50	63.45	272	1359
23	63.30	63.30	62.20	62.60@.20	62.40	461	1394
24	64.40@.40B	64.40	64.40	64.40B	64.40	97	1401
25	Exchange Closed: Christmas						
26	66.30	66.30	65.10	65.45@.30	65.37	476	1449
27	65.62	65.62	65.00	65.05@.00	65.02	213	1455
30	64.45@.40	64.50	63.40	63.45B@.65	63.55	418	1534
31	63.80@.85	64.50	63.80	64.00@.20	64.10	192	1523

MAY 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
4	70.40	70.40	70.20A	70.20A	70.20	1	1
5	....	70.40B	70.00A	70.10A	70.10	....	1
6	....	....	69.80A	70.10N	70.10	....	1
7	....	....	69.00A	69.00A	69.00	....	1
8	....	71.00B	....	71.00B	71.00	....	1
11	....	72.00B	70.50A	72.00B	72.00	....	1
12	....	....	....	72.00N	72.00	....	1
13	....	....	71.60A	72.00N	72.00	....	1
14	....	....	71.40A	71.40A	71.40	....	1
15	....	....	69.40A	71.40N	71.40	....	1
18	....	....	70.70A	70.70A	70.70	....	1
19	....	71.00B	....	70.70N	70.70	....	1
20	....	71.30B	70.60A	71.30B	71.30	....	1
21	....	72.30B	....	71.60B	71.60	....	1
22	....	....	....	71.60N	71.60	....	1
25	....	73.60B	....	73.60B	73.60	....	1
26	74.80	75.60B	74.80	75.60B	75.60	1	
27	75.60	75.60	75.00A	75.20A	75.20	4	4
28	....	75.55B	74.40A	75.35B	75.35	....	4
29	....	75.55B	74.80A	75.35N	75.35	2	5

IN APRIL

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1	74.80	75.25B	74.65A	75.25B	75.25	3	6
2	73.60	73.60	73.50A	73.60	73.60	1	6
3	....	....	72.25A	72.25A	72.25	....	5
4		72.95B	....	72.95B	72.95	....	5
5	Exchange Closed: Good Friday						
8	....	....	72.10A	72.50A	72.50	....	5
9	....	72.70B	....	72.70B	72.70	....	5
10	....	72.75B	....	72.75B	72.75	....	5
11		72.90B	71.90A	72.15A	72.15	....	5
12		....	70.55A	70.55A	70.55	....	5
15	....	70.65B	....	70.65B	70.65	....	5
16		71.20B	....	71.20B	71.20	....	5
17	72.10	72.10	71.80A	71.80A	71.80	1	6
18	....	72.00B	71.75A	72.00B	72.00	....	6
19	....	72.05B	....	72.05B	72.05	....	5
22	....	72.25B	....	72.25B	72.25	....	5
23	....	....	72.00A	72.25N	72.25	....	5
24	....	....	71.70A	71.70A	71.70	....	5
25	71.60	72.00B	71.60	72.00B	72.00	1	6
26	....	72.65B	....	72.65B	72.65	....	6
29	....	73.70B	....	73.70B	73.70	....	6
30		73.75B	....	73.70N	73.70		6

FROZEN PORK BELLY FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1	....	74.00B	73.30A	74.00B	74.00	....	6
2	....	....	72.60A	72.85A	72.85	....	6
3	....	....	71.20A	71.65A	71.65	....	6
6	....	....	71.30A	71.30A	71.30	....	15
7	....	....	....	71.30N	71.30	....	6
8	....	71.55B	....	71.55B	71.55	....	6
9	71.75	71.85B	71.10A	71.50A	71.50	4	10
10	71.30	72.00B	71.00A	72.00B	72.00	3	13
13	72.00	72.00	70.00A	70.00A	70.00	2	13
14	70.50	70.80B	69.80A	70.70B	70.70	5	15
15	....	72.70B	....	72.70B	72.70	....	14
16	72.45	73.00B	72.45	73.00B	73.00	3	16
17	....	73.47B	....	73.47B	73.47	1	18
20	73.50@.60	73.95B	73.25	73.95B	73.95	13	30
21	....	74.00B	73.90A	74.00B	74.00	....	30
22	74.20	74.55B	73.55	74.55B	74.55	10	41
23	....	....	....	74.55N	74.55	....	41
24	....	74.57B	74.30A	74.57B	74.57	....	41
27	Exchange Closed: Memorial Day						
28	....	....	73.35A	73.75A	73.75	....	41
29	....	....	73.30A	73.72A	73.72	....	41
30	....	74.20B	73.35A	74.20B	74.20	....	41
31	73.90	74.30B	73.70A	74.25A@.00	74.12	2	43

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3	73.50	73.70B	73.10	73.70B	73.70	3	42
4	72.00	72.40B	71.70A	72.40B	72.40	2	42
5	71.75	73.10B	71.75	71.75	71.75	2	44
6	73.45	73.75B	73.45	73.75B	73.75	1	44
7	74.00	74.90	74.00	74.90	74.90	7	50
10	73.90	74.20B	73.85A	74.00B	74.00	1	49
11	73.85	74.35	73.85	74.35	74.35	7	55
12	74.10	74.70B	74.00	74.70B	74.70	5	56
13	74.50	74.50	73.65	74.30A@73.65	73.97	4	54
14	75.00	75.25B	73.75A	75.00@.25B	75.12	6	56
17	74.85	75.27B	74.80	75.27B	75.27	16	59
18	....	....	75.00A	75.27N	75.27	2	59
19	74.80	75.20B	74.80	75.20B	75.20	4	58
20	....	....	73.40A	73.95A	73.95	....	58
21	....	....	73.10A	73.95N	73.95	....	58
24	71.95	71.95	71.95	71.95A	71.95	1	58
25	71.00	72.40B	71.00	72.40B	72.40	5	62
26	71.85	72.00B	70.95	71.70B	71.70	7	65
27	71.00	71.00	69.70A	70.30B	70.30	10	60
28	....	71.00B	70.25A	70.30N	70.30	1	59

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1	69.50@.25	69.50	68.30	68.30A	68.30	15	59
2	68.55	69.00B	67.75A	68.65B	68.65	4	58
3	68.77	69.20B	68.50A	68.60	68.60	5	55
4	Exchange Closed: Independence Day						
5	68.65	70.00	68.65	70.00	70.00	5	54
8	68.10@.05	68.40B	68.00	68.40B	68.40	5	55
9	68.25	68.25	66.85A	67.20B	67.20	17	60
10	68.30	68.30	67.52A	67.90@.52A	67.70	8	53
11	67.90	68.10B	65.70A	66.65B	66.65	13	61
12	67.20	67.30	66.80A	67.15A@.00	67.07	25	58
15	66.20	67.50	66.20	66.25	66.25	5	54
16	66.05@65.80	66.30B	65.50	65.70B	65.70	11	54
17	65.20	66.30	65.20	65.70B	65.70	8	59
18	66.00	66.90	66.00	66.30B	66.30	9	62
19	66.30	67.10	64.65A	64.75@65.00B	64.87	7	61
22	64.75	65.50	62.95	63.40B	63.40	37	58
23	63.25	63.80	62.30A	62.30A	62.30	16	62
24	62.00	62.55	60.50	61.85A	61.85	23	70
25	62.30	63.00	62.00A	62.40A	62.40	13	73
26	62.00	62.00	60.50	60.60A	60.60	9	77
29	60.40	61.10B	60.00A	60.00A	60.00	32	91
30	60.60	60.95B	59.50A	60.95B	60.95	21	97
31	60.50	62.95	60.50	62.95B	62.95	19	103

FROZEN PORK BELLY FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	62.20A	62.20A	62.20	...	96
2....	62.60	62.60	62.15A	62.35	62.35	5	97
5....	64.25	64.35B	63.85	64.30	64.30	10	98
6....	63.55	63.55	62.70A	62.90	62.90	33	112
7....	62.75	62.75	61.50A	61.70A	61.70	13	118
8....	62.00	62.45	60.75	61.00B	61.00	11	123
9....	60.75	60.90B	60.00	60.10B	60.10	52	144
12....	60.10	61.65	60.00	60.80B	60.80	53	158
13....	60.00	60.00	58.80	58.80A	58.80	22	172
14....	58.50	60.35B	58.50	60.35B	60.35	24	178
15....	60.95	62.05	60.95	61.45A	61.45	29	178
16....	61.80	61.80	60.02	60.30B	60.30	28	183
19....	59.85	59.85	58.30	58.30A	58.30	49	176
20....	58.10@.00	58.40B	57.20	58.07@.17B	58.12	50	210
21....	57.80	59.20B	57.65	59.20B	59.20	89	232
22....	58.70	59.30B	57.25	57.40B	57.40	37	237
23....	58.00	58.70B	57.70A	58.32A@.00	58.15	21	219
26....	58.80@.70	58.95B	57.05	57.75@58.05B	57.90	33	219
27....	57.60	59.90	57.60	59.90B	59.90	40	217
28....	60.00	60.55B	59.10A	59.65B	59.65	22	211
29....	59.65	60.02	59.20A	59.65B	59.65	18	218
30....	59.25	59.65B	59.15	59.65B	59.65	7	219

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	59.10	59.10	57.65	57.65A	57.65	31	211
4....	57.50	59.25B	57.25	59.00@.25B	59.12	56	243
5....	59.40	59.60B	58.70	59.10@.30B	59.20	21	247
6....	59.35	59.50B	58.45A	59.40@.50B	59.45	35	253
9....	58.20@.10	58.35B	57.45	57.70@.80B	57.75	50	246
10....	58.30	58.45	57.80A	58.32A@.00	58.15	33	263
11....	57.80	59.10B	57.80	59.10B	59.10	15	247
12....	59.05	61.10B	59.00	60.40@.55B	60.47	38	259
13....	60.60	61.05B	60.20	60.30@.75B	60.52	39	265
16....	60.05	61.65	60.00A	61.40A	61.40	20	262
17....	61.40	63.10	61.25A	63.10	63.10	38	258
18....	63.30@.20	64.07B	62.65	63.85@64.07B	63.95	24	268
19....	63.65	64.10B	63.45	63.90	63.90	24	263
20....	63.32	63.50	62.90A	63.32A@62.95	63.15	30	262
23....	62.80	64.70B	62.40A	64.40B@.70B	64.55	42	281
24....	62.55@.55A	63.15B	62.55	62.75@.90B	62.82	50	391
25....	62.35	62.55B	61.55	61.90@62.15B	62.02	17	291
26....	62.35	63.90B	62.35	63.35@.60B	63.47	22	299
27....	62.80	62.95	62.45	62.80B@.95	62.87	12	294
30....	62.45@.35	64.85	62.30A	64.85	64.85	47	313

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.00	66.40B	65.00	66.30@.00	66.15	57	333
2....	66.00	66.50	65.60A	65.95B@66.15A	66.05	40	327
3....	66.55	66.90	66.20	66.75A@.40	66.57	15	325
4....	66.10	66.15B	65.55A	65.97A@.85	65.92	15	326
7....	65.85	66.55B	65.70A	66.35B	66.35	10	329
8....	66.43	66.90B	65.00	65.30A@.00	65.15	87	329
9....	64.90	65.15	64.25A	64.55B	64.55	57	339
10....	64.00	64.90	64.00	64.90	64.90	16	344
11....	64.70	66.70B	64.45A	66.60@.70B	66.65	77	366
14....	66.40	67.40	65.65	66.30@.50B	66.40	106	395
15....	66.10	66.55B	65.85A	66.40@.50B	66.45	85	421
16....	66.70	67.35B	66.20A	67.25@.35B	67.30	37	407
17....	67.30	67.52B	65.60A	66.10B	66.10	34	406
18....	65.65	67.30	65.65	67.30@.10A	67.20	32	422
21....	66.70	67.25	66.35A	66.70B	66.70	44	442
22....	66.55	66.75B	66.25A	66.60B	66.60	44	472
23....	65.80	65.80	64.95A	65.40	65.40	59	446
24....	65.50	65.80	65.35	65.80	65.80	32	460
25....	65.50@.45A	65.50	64.00A	64.45@.30A	64.37	56	468
28....	64.45	64.45	62.60A	62.70	62.70	50	482
29....	62.75	63.35B	62.35	62.80@.92B	62.86	79	484
30....	63.27	64.45B	63.10A	64.40	64.40	25	491
31....	64.60	64.60	63.25A	63.60@.70B	63.65	47	483

FROZEN PORK BELLY FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.80@.85	64.30B	63.40A	63.80	63.80	48	459
4....	63.07	64.25B	62.90	63.65@.85B	63.75	79	473
5....	64.15	64.95	63.70A	64.45@.40A	64.42	32	460
6....	64.10	64.20B	63.40	63.95@.80	63.87	51	451
7....	63.40	64.30B	63.10	63.85A@.80	63.82	12	452
8....	63.35	64.60B	63.35	64.10B	64.10	23	449
11....	63.65	64.07B	63.55A	63.90B	63.90	9	452
12....	63.65	63.65	61.90	61.90	61.90	66	441
13....	61.25	61.60	60.35	60.35@.45	60.40	65	445
14....	60.65@.60	60.95	60.40	60.50A@.40	60.45	47	445
15....	60.55	60.95	60.00	60.35B@.45	60.40	43	444
18....	60.50	60.90	60.15	60.85B@.90	60.87	35	462
19....	61.00	62.05B	61.00	61.80@.85B	61.82	73	494
20....	61.95	62.30B	61.60A	62.22B	62.22	14	491
21....	62.55	63.90	62.30	63.80@.90	63.85	86	501
22....	63.80	64.00B	63.35A	63.40	63.40	26	496
25....	63.45	63.75	62.80	63.00@.05	63.02	19	497
26....	63.25	65.02	63.25	65.02@.02B	65.02	166	602
27....	65.20	66.05	65.00	66.00@65.90	65.95	120	638
28....	Exchange Closed; Thanksgiving Day						
29....	66.00@.05	66.65	65.50	66.45	66.45	49	652

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	66.85	66.85	65.45	65.90@66.05	65.97	41	661
3....	65.50	65.50	64.30A	64.80	64.80	73	658
4....	64.95	65.50B	64.70	64.75@.90B	64.82	21	659
5....	65.15	66.82	64.75A	66.82A@.60	66.70	53	675
6....	66.35	66.35	65.00	65.55@.65B	65.60	47	682
9....	65.40	67.60	65.40	67.60@.60B	67.60	183	704
10....	67.20@.25	67.80	66.80	67.30A@.45	67.37	148	708
11....	67.37	67.40B	66.60	67.05A@.15	67.10	65	715
12....	66.60	67.60	66.00	67.10	67.10	120	746
13....	67.50	67.80	67.15	67.15	67.15	124	744
16....	67.15	67.27B	65.75A	66.85	66.85	234	703
17....	66.50	66.70B	65.75	65.75	65.75	109	677
18....	65.50	66.10	63.75	63.75@.75A	63.75	122	719
19....	64.75@.80	64.80	63.85	64.00@63.90	63.95	138	750
20....	63.90	64.30B	63.60	64.02	64.02	146	726
23....	63.80	63.80	63.00	63.45A@.00	63.22	243	816
24....	65.22@.22B	65.22	65.22	65.22B	65.22	15	818
25....	Exchange Closed; Christmas						
26....	67.22	67.22	66.10	66.60	66.60	189	787
27....	66.60	66.70B	65.90	66.05A@65.95	66.00	62	774
30....	65.65@.60	65.65	64.35	64.35@.65B	64.50	120	735
31....	64.35	65.30	64.35	64.80@65.00	64.90	77	736

JULY 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
4....	70.90	70.90	70.70A	70.70A	70.70	1	1
5....	....	70.90B	70.50A	70.60A	70.60	....	1
6....	....	....	70.30A	70.60N	70.60	....	1
7....	....	....	69.50A	69.50A	69.50	....	1
8....	....	71.50B	....	71.50B	71.50	....	1
11....	....	72.50B	71.00A	72.50B	72.50	....	1
12....	....	....	....	72.50N	72.50	....	1
13....	....	....	72.10A	72.50N	72.50	....	1
14....	....	....	71.90A	71.90A	71.90	....	1
15....	....	....	69.90A	71.90N	71.90	....	1
18....	....	....	71.20A	71.20A	71.20	....	1
19....	....	71.50B	....	71.20N	71.20	....	1
20....	....	71.80B	71.10A	71.80B	71.80	....	1
21....	....	72.80B	....	72.10B	72.10	....	1
22....	....	....	....	72.10N	72.10	....	1
25....	73.60	74.10B	73.60	74.10B	74.10	1	2
26....	75.30	76.10B	75.25	76.10B	76.10	5	5
27....	76.00	76.00	75.10A	75.10A	75.10	....	5
28....	....	75.25B	74.50A	75.10N	75.10	4	9
29....	....	75.15B	74.80A	75.10N	75.10	....	9

FROZEN PORK BELLY FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	74.50A	75.10N	75.10	....	9
2....	....	....	73.50A	73.50A	73.50	....	8
3....	....	....	....	73.50N	73.50	....	8
4....	....	....	....	73.50N	73.50	....	8
5....	Exchange Closed; Good Friday						
8....	....	....	72.02A	72.50A	72.50	....	8
9....	....	72.65B	....	72.65B	72.65	....	8
10....	....	72.75B	72.60A	72.65N	72.65	....	8
11....	72.60	72.65B	71.80A	72.15A	72.15	....	8
12....	....	....	70.55A	70.55A	70.55	....	8
15....	....	....	....	70.55N	70.55	....	8
16....	71.00	71.40B	71.00	71.40B	71.40	3	5
17....	71.35	72.00B	71.35	72.00B	72.00	....	5
18....	....	72.70B	....	72.70B	72.70	2	7
19....	....	72.90B	....	72.90B	72.90	....	7
22....	....	73.25B	....	73.25B	73.25	....	7
23....	....	....	72.90A	72.97A	72.97	....	7
24....	....	....	72.20A	72.20A	72.20	....	7
25....	....	72.75B	72.00A	72.75B	72.75	....	7
26....	....	72.95B	....	72.95B	72.95	....	6
29....	73.00	74.60B	73.00	74.60B	74.60	2	8
30....	....	....	74.25A	74.25A	74.25	....	8

IN MAY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	73.00A	73.90A	73.90	....	8
2....	....	....	72.20A	72.45A	72.45	....	8
3....	....	....	71.40A	71.65A	71.65	....	8
6....	....	71.90B	....	71.90B	71.90	....	8
7....	....	....	71.25A	71.25A	71.25	....	8
8....	....	71.50B	....	71.50B	71.50	....	8
9....	....	....	71.25A	71.50N	71.50	....	8
10....	....	72.00B	71.45A	72.00B	72.00	....	8
13....	70.30	70.30	70.30	70.30	70.30	1	8
14....	69.75	71.20B	69.70A	71.20B	71.20	3	7
15....	72.00	73.20B	72.00	73.20B	73.20	7	11
16....	72.80	73.90B	72.80	73.90B	73.90	....	11
17....	73.75	73.95B	73.75	73.95B	73.95	2	13
20....	74.00	74.90B	74.00	74.90B	74.90	10	23
21....	74.50	74.70B	74.45	74.70B	74.70	5	28
22....	74.30	74.90B	74.30	74.87B	74.87	2	30
23....	....	....	74.70A	74.70A	74.70	1	31
24....	....	74.97B	74.50A	74.97B	74.97	....	31
27....	Exchange Closed; Memorial Day						
28....	....	....	73.75A	74.05A	74.05	....	31
29....	....	....	73.70A	73.95A	73.95	....	31
30....	74.00	74.45B	73.10	74.22B	74.22	3	34
31....	74.00	74.00	73.80	74.00	74.00	4	34

IN JUNE

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
3....	....	....	73.65A	73.85A	73.85	....	34
4....	....	....	72.70A	73.00A	73.00	....	34
5....	72.65	73.25B	72.65	73.25B	73.25	3	36
6....	72.90	74.00	72.60	74.00	74.00	18	46
7....	74.05@.10	75.15B	74.05	75.00	75.00	18	64
10....	....	....	74.40A	74.40A	74.40	2	66
11....	74.50	74.50	74.00	74.45B	74.45	3	67
12....	74.40	74.70B	74.25	74.70B	74.70	3	69
13....	74.25	74.50B	74.25	74.50B	74.50	6	70
14....	74.40	75.00	74.40	75.00	75.00	5	71
17....	75.00	75.20B	74.95	75.20B	75.20	11	78
18....	....	....	75.00A	75.20N	75.20	....	79
19....	75.00	75.10B	74.75	74.95	74.95	14	85
20....	....	....	73.40A	73.72A	73.72	....	85
21....	73.50	73.95B	73.02	73.95B	73.95	9	86
24....	71.95	71.95	71.95	71.95A	71.95	1	85
25....	71.00	72.40B	71.00	72.40B	72.40	4	86
26....	71.20	71.90	71.00A	71.90	71.90	3	87
27....	70.10	71.00B	69.95	71.00B	71.00	7	81
28....	70.50	71.25B	70.50	70.90B	70.90	1	80

FROZEN PORK BELLY FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	70.00	70.00	68.90	68.90A	68.90	12	79
2....	67.90@.80	69.25B	67.80	69.20B	69.20	7	82
3....	68.50	69.10B	68.50	68.90	68.90	4	78
4....	Exchange Closed; Independence Day						
5....	70.00	70.00	69.80A	69.80A	69.80	1	78
8....	69.70	69.70	68.07	68.10B@.30	68.20	7	79
9....	68.00	68.50B	67.00A	67.00A	67.00	9	81
10....	....	68.00B	....	67.70B	67.70	....	81
11....	67.40	68.10B	65.70A	66.60A	66.60	1	81
12....	66.90	67.40B	66.60A	67.40B	67.40	....	81
15....	67.20	67.50B	66.60A	66.60A	66.60	4	81
16....	66.40	66.60B	65.90A	66.00A	66.00	10	76
17....	65.80	66.25B	65.50A	66.25B	66.25	2	77
18....	66.75	67.20B	66.75	66.85B	66.85	3	77
19....	67.02	67.30B	65.30A	65.40A	65.40	9	77
22....	65.60	66.00B	63.80A	64.00	64.00	8	68
23....	63.60	63.70B	63.00A	63.00A	63.00	4	66
24....	62.75	62.75	62.00	62.00	62.00	2	68
25....	62.50	62.85B	62.20A	62.40A	62.40	7	71
26....	62.50	62.50	60.80A	60.80A	60.80	10	72
29....	60.80	61.30B	60.20A	60.20A	60.20	19	81
30....	60.50	61.20B	60.10A	61.20B	61.20	3	81
31....	61.50	63.20	61.40A	62.80A	62.80	1	82

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	62.20A	62.20A	62.20	2	82
2....	62.40	62.55B	62.40	62.40	62.40	1	82
5....	64.40	64.40	64.00A	64.40	64.40	8	78
6....	63.00@62.77	63.55B	62.77	62.80A	62.80	18	86
7....	62.95	62.95	61.55A	61.60A	61.60	17	103
8....	61.65	62.20	60.60A	61.00A	61.00	9	103
9....	....	....	60.10A	60.10B	60.10	....	103
12....	60.60	61.65B	60.40A	60.65B	60.65	5	100
13....	60.10@.05	60.10	58.65A	58.65A	58.65	20	97
14....	59.10	60.40B	59.10	60.30A	60.30	20	107
15....	61.75	62.10	61.40A	61.40B@.70	61.55	5	98
16....	61.30	61.85B	60.10A	60.10A	60.10	5	100
19....	59.10	60.25B	58.25A	58.25A	58.25	10	95
20....	58.70	58.70	57.55A	57.90B	57.90	10	101
21....	58.20	59.20B	58.10A	59.10B	59.10	3	102
22....	59.35	59.50	57.55A	57.55A	57.55	7	103
23....	58.35	58.60B	58.00A	58.00A	58.00	7	102
26....	58.85	58.85	57.30A	57.80B	57.80	5	103
27....	58.65	59.80	58.40A	59.80B	59.80	6	105
28....	60.30	60.40B	59.20A	59.65B	59.65	8	108
29....	60.00	60.00	59.30A	59.65A	59.65	2	108
30....	59.80	59.80	59.57	59.60A	59.60	5	107

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	5858.62	58.62	57.75	57.75	57.75	18	112
4....	58.05	59.75	57.65A	59.10A	59.10	10	109
5....	60.00	60.00	58.80A	59.10	59.10	16	114
6....	59.10	59.75	58.85A	59.65B@.75	59.70	5	113
9....	58.10	58.35B	57.80A	58.10B	58.10	6	114
10....	58.55	58.82B	58.05A	58.55B	58.55	3	111
11....	58.60	59.15B	58.05A	59.05B	59.05	22	109
12....	59.70	61.05	59.55A	60.70B	60.70	18	116
13....	61.25	61.50	60.30	60.90A	60.90	5	127
16....	60.95	62.40	60.80A	62.15A@.00A	62.07	7	116
17....	62.30	63.90B	61.75A	63.90B@.45A	63.67	21	115
18....	64.30	64.30	63.10	64.25	64.25	35	132
19....	64.40	64.45	63.70A	63.90	63.90	13	138
20....	63.55	63.70	63.20A	63.40	63.40	11	142
23....	64.25@.40	64.50	62.70A	64.30@.25	64.27	27	145
24....	62.27	63.70	62.27	63.20	63.20	42	144
25....	63.05	63.25	62.50	62.50	62.50	28	149
26....	63.60	64.50	63.60	64.30	64.30	33	156
27....	63.80	63.80	63.40A	63.75B	63.75	10	159
30....	63.65	65.72	63.60A	65.70B	65.70	52	165

FROZEN PORK BELLY FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	65.95	66.95B	65.90	66.95B	66.95	36	182
2....	66.95	66.97B	66.40A	66.45A	66.45	26	169
3....	66.60@.80	67.60	66.60	67.05B	67.05	57	184
4....	66.50	66.70B	66.10	66.70B	66.70	22	182
7....	66.20	66.85	66.20	66.85	66.85	4	181
8....	67.20	67.25B	65.30	65.30@66.00B	65.65	10	179
9....	65.40	65.90B	65.10	65.30@.35B	65.32	42	177
10....	65.00	65.77B	64.90	65.77B	65.77	14	175
11....	65.55	67.00	65.10A	66.95@67.00	66.97	39	198
14....	66.90	67.40	66.50	66.97B	66.97	57	224
15....	67.00	67.00	66.10A	66.77B	66.77	10	225
16....	67.00	67.17B	66.70	67.00@.17B	67.07	21	243
17....	66.80	67.20	65.90	66.40B	66.40	32	236
18....	65.90	67.42B	65.85A	67.42B	67.42	28	245
21....	66.90	67.12	66.50	66.92@.80A	66.87	19	257
22....	66.25	66.50	66.22	66.47B	66.47	15	265
23....	65.90	65.90	64.60	65.20@.45B	65.32	47	275
24....	65.30	65.65B	65.20	65.60	65.60	43	277
25....	65.00	65.10	63.87A	64.05A@63.87A	63.97	80	298
28....	63.95	63.95	62.80	62.80@63.05B	62.92	42	292
29....	62.80	63.15B	62.70	62.85A	62.85	58	307
30....	63.15	64.40	62.95A	64.40	64.40	50	330
31....	64.40	64.50	63.40A	63.90B	63.90	43	336

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.60	64.45B	63.50A	63.95	63.95	33	346
4....	63.20	64.30B	62.90A	64.05A	64.05	44	361
5....	64.90	65.25	63.80A	64.70B	64.70	25	364
6....	64.25	64.55B	63.70A	64.30A	64.30	30	367
7....	63.75	64.60B	63.35	64.20	64.20	37	387
8....	63.60	64.80B	63.60	64.20A	64.20	67	422
11....	64.25	64.45B	63.95	64.30B	64.30	10	420
12....	63.80	63.80	62.30	62.42@.30A	62.37	82	439
13....	61.70	62.10	60.80	60.95@.97B	60.97	89	467
14....	61.00@.05	61.45	60.95	61.30A	61.30	27	473
15....	60.95	61.45B	60.52	61.02B	61.02	27	480
18....	60.75	61.22	60.30	61.22	61.22	27	497
19....	61.55	62.15	61.55	62.15	62.15	34	492
20....	62.00	62.40B	61.60	62.30	62.30	29	490
21....	62.50@.60	63.72	62.25	63.72	63.72	137	540
22....	63.90	64.00	63.20	63.45B	63.45	52	534
25....	63.30	63.80	63.00	63.05@.15B	63.10	36	539
26....	63.50	64.95	63.50	64.90@.95	64.92	62	579
27....	64.90	65.95	64.85A	65.75	65.75	116	622
28....	Exchange Closed; Thanksgiving Day						
29....	65.75@.90	66.60B	65.55A	66.55A@.30	66.42	64	662

IN DECEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	66.55	66.60	65.60	66.22B	66.22	21	669
3....	65.95	65.95	64.42	65.20B	65.20	66	652
4....	65.15	65.50B	64.85	65.30B	65.30	15	658
5....	65.00	66.95	65.00	66.90A@.20	66.55	121	708
6....	66.00	66.30B	64.90	65.40@.60B	65.50	100	726
9....	65.70	67.40	65.70	67.35@.37B	67.35	117	778
10....	67.00@66.85	67.45	65.55	67.15@.20	67.17	63	796
11....	67.20	67.40B	66.60A	67.05A@.12	67.10	109	803
12....	66.40	67.40	66.00	67.25@.10	67.17	122	856
13....	67.50	67.50	66.60	67.25@66.60	66.92	89	897
16....	66.75	66.80B	65.45	65.95@66.20	66.07	337	961
17....	65.80	66.10B	65.20	65.45A@.20	65.32	111	1019
18....	65.20	65.30	63.40	63.60	63.60	118	1034
19....	65.15@.25	65.25	63.80	64.40@.10	64.25	275	1079
20....	64.00	64.60B	64.00	64.50@.60B	64.55	167	1052
23....	64.00	64.00	63.50	63.60A	63.60	116	1001
24....	65.60@.60B	65.60	65.60	65.60B	65.60	39	1016
25....	Exchange Closed; Christmas						
26....	67.40@.50	67.50	66.12	66.60B	66.60	112	1012
27....	66.40	66.60	65.85	66.10@.15	66.12	63	1010
30....	65.60@.50	65.60	64.40	64.55@.75B	64.65	59	999
31....	64.80	65.10B	64.70A	65.00	65.00	53	994

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
24....	71.00	71.00	70.85A	70.85A	70.85	....	....
25....	....	71.25B	....	71.25B	71.25	1	1
26....	....	....	70.60A	70.60A	70.60	....	1
27....	....	....	69.50A	69.55A	69.55	....	1
28....	....	69.70B	....	69.70B	69.70	....	1

IN JULY

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	....	67.70A	67.70A	67.70	....	1
2....	....	....	....	67.70N	67.70	....	1
3....	....	....	....	67.70N	67.70	....	1
4....	Exchange Closed; Independence Day						
5....	68.00	68.00	68.00	68.00	68.00	1	2
8....	....	....	66.00A	66.05A	66.05	....	2
9....	66.00	67.00B	66.00	66.00	66.00	1	2
10....	....	....	65.80A	65.80A	65.80	....	2
11....	....	....	63.80A	64.50A	64.50	....	2
12....	....	66.00B	....	66.00B	66.00	....	2
15....	....	66.05B	65.40A	65.30A	65.30	....	2
16....	....	65.50B	64.60A	64.60A	64.60	....	2
17....	64.50	64.50	64.40A	64.40A	64.40	1	2
18....	....	66.00B	....	65.50B	65.50	....	2
19....	....	65.80B	64.00A	64.00A	64.00	....	2
22....	....	64.80B	62.60A	62.60A	62.60	....	2
23....	62.00	62.25B	61.65A	61.65A	61.65	1	1
24....	....	....	60.85A	60.85A	60.85	....	1
25....	61.50	61.50	60.90A	61.05A	61.05	2	2
26....	60.80	60.80	59.80A	59.80A	59.80	2	3
29....	60.00	60.00	59.30A	59.70	59.70	6	8
30....	59.60	59.90B	59.30A	59.60	59.60	5	13
31....	....	61.50B	....	61.30B	61.30	....	13

IN AUGUST

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	....	61.50B	61.12A	61.12A	61.12	....	13
2....	....	....	....	61.12N	61.12	....	13
5....	63.12	63.12	62.75A	62.75A	62.75	1	14
6....	61.20	61.80B	61.10A	61.22A	61.22	4	15
7....	61.30	61.30	60.05A	60.05A	60.05	11	26
8....	60.60	60.60	59.10A	59.10A	59.10	4	28
9....	59.00	59.00	58.02A	58.02A	58.02	3	31
12....	59.50	59.90B	58.75A	58.90A	58.90	1	32
13....	58.00	58.20B	57.02A	57.02A	57.02	5	35
14....	....	58.50B	....	58.50B	58.50	....	35
15....	59.75	60.50B	59.65A	59.65A	59.65	1	36
16....	60.20	60.20	58.30A	58.30A	58.30	1	37
19....	57.50	58.50B	56.30A	56.30A	56.30	2	39
20....	56.30	56.40B	56.15A	56.15A	56.15	2	41
21....	....	57.40B	....	57.35B	57.35	....	41
22....	56.60	57.60B	56.05A	56.05A	56.05	1	42
23....	....	56.85B	....	56.05N	56.05	....	42
26....	57.00	57.10B	56.05A	56.20A	56.20	....	42
27....	57.80	58.20B	57.70A	58.20B	58.20	5	44
28....	58.47	58.65B	57.55A	57.60A	57.60	8	50
29....	58.00	58.30B	57.50A	57.65A	57.65	3	50
30....	58.00	58.20B	57.70A	57.70A	57.70	2	50

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	56.15@.10	56.15	55.70A	55.70A	55.70	9	57
4....	55.50	57.40B	55.50	57.15B	57.15	6	59
5....	57.80	58.15	57.20A	57.20A	57.20	6	59
6....	57.60	57.65B	57.20A	57.30A	57.30	1	59
9....	56.40	56.40	55.95A	56.40@55.95A	56.17	1	59
10....	....	56.80B	....	56.17N	56.17	....	59
11....	57.10	57.25B	57.05A	57.05A	57.06	2	57
12....	58.97	59.05	58.60	58.60	58.60	11	58
13....	59.30	59.40	58.45	58.80A	58.80	6	56
16....	59.15	60.30B	58.75A	60.00A	60.00	5	59
17....	60.25	61.90	59.75A	61.90@.45A	61.67	5	60
18....	61.45	62.50	61.25A	62.32A	62.32	2	60
19....	62.32	62.45B	61.70A	61.85B	61.85	7	61
20....	61.45	61.45	61.25A	61.25A	61.25	3	64
23....	61.30	62.55B	60.90A	62.15A	62.15	9	68
24....	60.15	61.45B	60.15	60.70A	60.70	27	65
25....	61.10	61.20B	60.50	60.55B	60.55	10	72
26....	61.40	62.55	61.30	62.02A	62.02	17	71
27....	....	....	61.75A	61.75A	61.75	2	71
30....	62.00	63.70	61.60A	63.70	63.70	12	72

IN OCTOBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	63.95@64.05	64.90B	63.90A	64.75B	64.75	3	72
2....	64.90	64.90	64.35A	64.35A	64.35	3	71
3....	65.00@.20	65.45B	64.70A	64.90A	64.90	7	71
4....	64.60	65.00	64.30A	64.60B	64.60	12	72
7....	64.87	64.87	64.30A	64.75A	64.75	5	72
8....	65.05	65.50	63.20A	64.10@63.20A	63.65	14	82
9....	63.70	63.90B	63.10A	63.25A	63.25	10	83
10....	63.10	63.65B	62.90A	63.65B	63.65	1	83
11....	63.30	64.95	63.10A	64.95	64.95	8	81
14....	64.50	65.25B	64.40	64.80B	64.80	16	88
15....	64.30	64.85B	64.10A	64.60B	64.60	3	90
16....	64.80	65.00B	64.80	64.87B	64.87	2	92
17....	65.40	65.40	63.90A	64.40	64.40	5	91
18....	63.80	65.42B	63.80	65.42B	65.42	18	98
21....	65.15	65.25	64.80A	64.97A@.82	64.90	7	97
22....	64.37@.05	64.80B	63.92	64.80A@.00	64.40	13	105
23....	63.90	63.90	62.60	63.05B	63.05	12	113
24....	63.00	63.30B	62.90A	63.22	63.22	4	117
25....	62.70	62.75	61.60A	61.60A	61.60	30	130
28....	61.05	61.50B	60.45	60.50B	60.50	26	130
29....	60.50	60.85B	60.25A	60.55A	60.55	6	127
30....	60.80	61.97B	60.55A	61.80@.97B	61.87	24	134
31....	62.00	62.00	61.00	61.00@.35B	61.17	11	134

IN NOVEMBER

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
1....	61.45	61.90B	61.00A	61.35A	61.35	4	135
4....	60.40	61.80B	60.35	61.45A	61.45	33	157
5....	61.75	63.00B	61.10	62.10	62.10	19	157
6....	61.25	62.10B	61.00A	62.10A@61.10	61.60	10	163
7....	61.50	62.10B	60.90	61.70A	61.70	10	169
8....	61.20	62.25B	61.20	61.40A	61.40	74	215
11....	61.45	61.50B	61.20A	61.50B	61.50	4	215
12....	61.60	61.60	59.50	59.50	59.50	73	237
13....	59.05	59.50	58.12A	58.12A	58.12	28	248
14....	58.50	58.70	58.50	58.55A	58.55	10	246
15....	58.50	58.80B	58.10A	58.15A@.50	58.32	10	254
18....	58.45	58.70	58.45	58.47B@.70	58.57	2	253
19....	59.40	59.60	59.40	59.50@.60B	59.55	6	254
20....	59.90@.95	59.95	59.10A	59.80A	59.80	2	253
21....	60.10	61.15B	59.90	61.05B@.15B	61.10	40	278
22....	61.12	61.12	60.75	60.85B	60.85	4	276
25....	61.05	61.05	60.40A	60.55B	60.55	2	274
26....	61.25	62.45B	61.10A	62.45B	62.45	30	284
27....	62.45	63.40B	62.45	63.10@.25B	63.17	19	293
28....	Exchange Closed; Thanksgiving Day						
29....	63.4[illegible]	64.10	63.10A	63.85	63.85	25	297

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Settlement Price	Volume (Trades Cleared)	Open Interest
2....	63.90	63.95B	63.30	63.60	63.60	14	297
3....	63.50@.45	63.50	62.25	62.80B	62.80	28	306
4....	62.80	63.40B	62.45	63.20B	63.20	15	318
5....	62.70	64.90B	62.70	64.90A@.00	64.45	61	369
6....	64.30@.25	64.30	63.00	63.15@.40	63.27	45	377
9....	63.60	65.10	63.60	65.07	65.07	47	402
10....	64.40	65.30B	63.07	64.80A	64.80	61	385
11....	64.50	64.90B	64.45A	64.60	64.60	16	396
12....	63.75	65.05	63.60	64.90	64.90	25	404
13....	65.10	65.20B	64.05	64.90A@.05	64.47	30	412
16....	64.47	64.47	62.95	63.70A@.20	63.45	57	417
17....	63.20	63.30B	62.05	62.40A@.05	62.22	65	408
18....	62.05	62.50	60.55	60.55	60.55	43	425
19....	60.95	62.00	60.95	61.55A	61.55	54	432
20....	61.60	62.00	61.50A	61.50B@.95	61.72	81	405
23....	61.50	61.70	61.05	61.15@.05	61.10	55	408
24....	63.10@.10B	63.10	63.10	63.10B	63.10	3	401
25....	Exchange Closed; Christmas						
26....	65.00	65.50	63.80	63.80	63.80	78	428
27....	63.80	63.82B	63.30A	63.45	63.45	6	428
30....	63.35@.30	63.35	62.05	62.05	62.05	20	431
31....	62.50	62.70	62.30	62.70	62.70	18	429

FROZEN PORK BELLY FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	9,341	8,669	7,979	8,369	....	6,586	4,954	....	4,903	3,572	....
2	5,361	....	....	10,670	9,356	....	7,450	3,260	Closed	4,467	....	3,392
3	5,890	....	....	8,722	11,863	6,718	4,297	....	3,301	4,135	....	4,697
4	5,642	8,852	6,853	6,039	....	7,311	Closed	....	4,888	2,990	4,800	3,436
5	....	6,892	6,493	Closed	....	7,156	3,648	2,950	3,818	....	5,727	5,510
6	....	5,827	8,904	....	7,746	7,331	....	4,240	3,278	....	4,677	5,414
7	5,356	7,919	6,742	....	5,380	8,217	....	4,338	....	3,311	3,999	....
8	10,233	5,622	7,210	6,824	6,100	....	2,399	4,657	....	4,618	4,488	....
9	8,773	....	....	6,232	6,524	....	6,983	4,159	3,552	5,042	....	4,508
10	5,943	....	....	5,177	5,173	6,513	5,260	....	3,175	3,986	....	9,293
11	5,143	7,852	7,584	9,328	....	5,705	7,824	....	3,393	5,173	2,565	4,705
12	....	10,094	5,820	8,776	....	5,884	4,873	4,061	6,535	....	5,610	6,091
13	....	8,048	5,069	....	7,652	6,367	....	3,945	4,662	....	5,844	4,824
14	11,211	5,743	8,472	....	8,068	7,615	....	4,320	....	5,811	4,062	....
15	9,480	4,937	9,735	6,697	8,729	....	6,451	3,904	....	3,443	3,528	....
16	11,271	....	....	7,198	6,926	....	8,036	4,445	2,805	3,512	....	5,424
17	8,467	....	....	6,098	6,773	4,701	6,191	....	5,026	4,756	....	4,880
18	4,475	Closed	4,622	4,913	....	4,405	5,426	....	4,908	3,643	2,613	6,451
19	....	5,505	5,780	4,647	....	4,506	5,934	5,146	4,096	....	3,729	5,641
20	....	5,195	3,226	....	6,089	7,489	....	4,328	2,772	....	3,239	3,424
21	7,005	6,498	2,883	....	5,159	4,898	....	3,861	....	3,292	5,254	....
22	13,453	5,987	2,835	7,566	6,203	....	6,149	4,204	....	2,866	3,154	....
23	8,455	....	....	6,286	5,568	....	7,433	2,861	3,943	5,181	....	3,557
24	8,916	....	....	7,519	3,820	2,294	8,116	....	3,190	2,652	....	667
25	6,643	10,038	6,536	6,997	....	10,923	6,087	....	2,872	4,772	3,808	Closed
26	....	7,621	7,227	4,668	....	10,794	6,524	4,122	3,978	....	5,940	3,338
27	....	7,891	8,169	....	Closed	10,554	....	4,902	2,492	....	4,994	1,811
28	8,823	7,472	4,372	....	5,564	5,938	....	4,671	....	5,955	Closed	....
29	5,909	....	6,308	8,500	3,972	....	5,592	4,301	....	4,593	3,774	....
30	7,056	....	....	7,653	7,019	....	6,737	2,155	4,642	4,975	....	2,905
31	9,983	....	....	....	7,756	....	8,030	....	....	5,215	....	1,666
Total	173,488	137,334	133,509	148,489	149,809	135,319	136,026	89,784	77,326	99,291	85,377	91,634
Average	7,886	7,228	6,358	7,071	6,810	6,766	6,183	4,081	3,866	4,317	4,269	4,364

FROZEN PORK BELLY FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	13,742	14,836	12,458	12,769	....	10,850	8,187	....	7,419	7,907	....
2	13,806	....	....	11,978	12,759	....	10,132	7,938	Closed	7,192	....	9,188
3	13,932	....	....	12,460	11,834	11,686	9,869	....	6,284	7,254	....	8,966
4	14,467	13,875	14,273	11,837	....	11,626	Closed	....	6,350	7,112	8,105	8,993
5	....	13,677	14,091	Closed	....	11,739	9,865	8,014	6,583	....	7,945	9,266
6	....	14,163	15,156	....	11,333	11,905	....	7,728	6,684	....	8,083	9,275
7	14,531	14,206	14,656	....	11,525	11,514	....	7,668	....	7,234	8,286	....
8	14,342	14,298	14,524	11,826	11,363	....	10,037	7,147	....	7,282	8,030	....
9	13,469	....	....	12,064	11,355	....	9,846	6,986	6,867	7,211	....	9,656
10	13,297	....	....	11,937	11,204	11,229	9,815	....	6,728	7,358	....	9,326
11	12,994	14,141	14,473	12,293	....	11,468	10,006	....	6,743	7,349	8,130	9,231
12	....	14,355	14,285	12,531	....	11,647	9,941	6,954	7,097	....	8,699	9,525
13	....	14,600	14,088	....	11,334	11,887	....	6,910	7,018	....	8,599	9,704
14	12,770	15,186	12,959	....	11,255	11,288	....	6,676	....	7,623	8,682	....
15	13,297	14,807	12,209	12,224	11,463	....	10,134	6,528	....	7,518	8,513	....
16	13,833	....	....	12,168	11,031	....	10,119	6,381	6,905	7,572	....	9,766
17	14,162	....	....	12 400	11,300	11,340	10,101	....	6,782	7,456	....	9,629
18	14,112	Closed	12,260	12,537	....	11,413	10,211	....	6,894	7,371	8,574	9,265
19	....	14,878	12,248	12,638	....	11,332	9,944	6,101	6,962	....	8,606	9,015
20	....	14,984	12,146	....	11,255	11,097	....	6,263	6,769	....	8,815	8,716
21	14,137	15,255	11,839	....	11,474	10,649	....	6,343	....	7,474	8,602	....
22	14,474	15,078	11,774	12,653	11,678	....	9,443	6,217	....	7,612	8,399	....
23	14,007	....	....	12,853	11,743	....	9,722	6,206	6,426	7,606	....	8,475
24	13,486	....	....	12,829	11,191	10,789	9,543	....	6,578	7,759	....	8,541
25	13,365	15,084	11,456	12,335	....	11,032	9,199	....	6,622	7,547	8,633	Closed
26	....	14,527	11,731	12,465	....	11,224	9,420	6,259	6,406	....	8,747	8,354
27	....	14,596	12,124	....	Closed	10,720	....	6,717	6,588	....	8,149	8,256
28	13,495	14,784	12,213	....	11,492	10,731	....	6,857	....	7,935	Closed	....
29	13,685	....	12,561	12,424	11,450	....	9,289	6,656	....	7,918	9,134	....
30	13,678	....	....	12,580	11,425	....	9,004	6,590	6,914	7,960	....	8,143
31	14,452	....	....	....	11,355	....	8,452	....	....	7,904	....	8,103
Average	13,809	14,539	13,138	12,357	11,527	11,316	9,770	6,878	6,710	7,507	8,482	9,019

FROZEN PORK BELLY FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	447	3	....	557	....	143	20	....	....	....	....
2	....	....	....	....	373	....	156	18	Closed	....	....	....
3	....	....	....	....	390	....	99	....	....	....	....	....
4	....	211	11	....	....	....	Closed	....	....	....	....	....
5	....	105	16	Closed	....	....	29	7	....	....	....	....
6	....	31	23	....	264	....	....	2	....	....	....	....
7	....	....	18	....	79	....	....	4	....	....	....	....
8	....	27	....	....	31	....	5	....	....	....	....	....
9	....	....	....	....	14	....	26	15	....	....	....	....
10	....	....	....	....	106	....	22	....	....	....	....	....
11	....	17	3	....	....	....	2	....	....	....	....	....
12	....	27	....	....	....	....	....	....	....	....	....	....
13	....	1	8	....	26	....	....	4	....	....	....	....
14	....	18	4	....	81	....	....	15	....	....	....	....
15	....	....	6	....	2	....	....	....	....	....	....	....
16	....	....	....	....	21	....	6	37	....	....	....	....
17	....	....	....	....	9	....	15	....	....	....	....	....
18	....	Closed	2	....	....	....	4	....	....	....	....	....
19	....	5	....	....	....	....	....	14	....	....	....	....
20	....	7	....	....	20	....	....	....	....	....	....	....
21	....	11	15	....	6	....	....	....	....	....	....	....
22	....	20	12	....	17	....	....	....	....	....	....	....
23	....	....	....	....	15	....	13	69	....	....	....	....
24	....	....	....	....	41	....	5	....	....	....	....	....
25	....	....	12	....	....	....	3	....	....	....	....	Closed
26	....	1	6	....	....	....	2	....	....	....	....	....
27	....	....	17	....	Closed	....	....	56	....	....	....	....
28	....	....	11	....	26	....	....	....	....	....	Closed	....
29	....	....	1	....	....	....	2	....	....	....	....	....
30	....	....	....	....	20	....	32	8	....	....	....	....
31	....	....	....	....	3	....	....	....	....	....	....	....
Total	....	[illegible]28	168	....	2,101	....	564	269	....	....	....	....

1985 CHICAGO CASH PORK BELLY MARKET

F.O.B. Midwest River area (Square Cut Seedless) F.F.A. or Fresh
Daily Close As Quoted By The National Provisioner (cents per pound)

	JANUARY			FEBRUARY			MARCH		
Date	12/14 lbs.	14/16 lbs.	16/18 lbs.	12/14 lbs.	14/16 lbs.	16/18 lbs.	12/14 lbs.	14/16 lbs.	16/18 lbs.
1...	Closed			70	70	unq	unq	unq	unq
2...	68½-68¾	68½-68¾	67	....	....	....	....	....	....
3...	unq	67½	unq	....	....	....	....	....	....
4...	67	66½	65½	71	71	unq	63-64	63-64	62
5...	....	....	....	unq	unq	64	unq	63	62
6...	....	....	....	unq	66	unq	63½	65	62
7...	65	65	unq	64	64-65	63	65	65	62-63
8...	unq	unq	unq	62½-63	62½-64	61-63	63-64¾	63-64¾	62-63½
9...	64	64	unq	....	....	....	....	....	....
10...	68	unq	unq	....	....	....	....	....	....
11...	unq	unq	64-64¾	unq	unq	unq	63¾	unq	unq
12...	....	....	....	unq	unq	unq	unq	63	63¾
13...	....	....	....	63½-64	63½-64	unq	unq	63-63½	unq
14...	68¾	68¾	unq	67	67	unq	unq	unq	62
15...	unq	unq	66	69	69	unq	unq	unq	unq
16...	64-68	64-66	unq	....	....	....	....	....	....
17...	68	unq	61-62	....	....	....	....	....	....
18...	unq	70-71½	61-62	Closed			64½	64½	62-63
19...	....	....	....	63	63	unq	64-65	64-65	62½-63
20...	....	....	....	62	62	62	unq	unq	unq
21...	unq	unq	61½	unq	unq	63	64¾-65	64¾-65	62½-64
22...	69	unq	59½-60	unq	unq	unq	63½-64½	64½	unq
23...	unq	66	59½-60½	....	....	....	....	....	....
24...	unq	67-68	64	....	....	....	....	....	....
25...	unq	unq	59½	62	62	61	63	63	63
26...	....	....	....	62	62	unq	64½	unq	63-63½
27...	....	....	....	62	62	unq	63-65	63-65	63-65
28...	unq	unq	unq	62-62½	62-62½	unq	unq	unq	63
29...	65	65	64	....	....	....	63½	63½	63½
30...	66	66	64	....	....	....	....	....	....
31...	unq	unq	66	....	....	....	....	....	....

	APRIL			MAY			JUNE		
Date	12/14 lbs.	14/16 lbs.	16/18 lbs.	12/14 lbs.	14/16 lbs.	16/18 lbs.	12/14 lbs.	14/16 lbs.	16/18 lbs.
1...	unq	61	60-61	unq	unq	unq	....	....	....
2...	unq	59½	58	unq	unq	54-55	....	....	....
3...	58-59	58-59	unq	56-57	56	unq	unq	68	unq
4...	59½	60½	58-58½	....	....	....	unq	unq	unq
5...	60½	60½	unq	....	....	....	67	unq	61-61½
6...	....	....	....	56	52-53	unq	69	unq	60½
7...	....	....	....	unq	55½	53¾	72	72	66-67
8...	unq	58½-60	57¾-58	55½	unq	53-55½	....	....	....
9...	58-59½	59½	57¾-58½	unq	55	55	....	....	....
10...	60	60-60½	58½	54	54	52	unq	une	unq
11...	59-60½	59-60½	58-59½	....	....	....	unq	unq	65
12...	unq	unq	unq	....	....	....	74	74	62-65
13...	....	....	....	unq	unq	53½	71	71	65½
14...	....	....	....	unq	53	51	70	70	unq
15...	56	57	55	53	53-55½	51-53	....	....	....
16...	unq	56½-57½	55-56	55½-56	55½	53-54	....	....	....
17...	58	58	56	56	55½-56	55	71	71	unq
18...	58½-59	unq	unq	....	....	....	71½-72	71½-72	unq
19...	60½	60½	unq	....	....	....	unq	unq	63-64
20...	....	....	....	56	56	54½	unq	unq	65
21...	....	....	....	57-58	58-59	55	unq	unq	unq
22...	62½	62½	unq	unq	59	55½-56	....	....	....
23...	58	unq	57	59½	59½	unq	....	....	....
24...	unq	58	58	unq	59½	55½-57	unq	unq	unq
25...	55½	55	54	....	....	....	unq	68	unq
26...	57	unq	55	....	....	....	unq	unq	unq
27...	....	....	....	Closed			68	68	unq
28...	....	....	....	unq	unq	57	unq	unq	61
29...	unq	57¾	56½	unq	unq	57	....	....	....
30...	unq	unq	57½-58½	unq	unq	57	....	....	....
31...	....	....	....	68	68-69	61-62	....	....	....

	JULY			AUGUST			SEPTEMBER		
Date	12/14 lbs.	14/16 lbs.	16/18 lbs.	12/14 lbs.	14/16 lbs.	16/18 lbs.	12/14 lbs.	14/16 lbs.	16/18 lbs.
1...	68-69	unq	unq	58	58	unq	....	....	....
2...	67	67	unq	60-62	61-62	54	Closed		
3...	67	67	unq	....	....	....	unq	unq	unq
4...	Closed			....	....	....	47	47	unq
5...	unq	unq	unq	unq	unq	unq	47½-50	48-50	unq
6...	....	....	....	unq	unq	unq	51-53	52-53	unq
7...	....	....	....	59	59	59	....	....	....
8...	unq	unq	60	56-59	57-59	unq	....	....	....
9...	62	62	60	61	61	56	unq	unq	unq
10...	unq	63	unq	....	....	....	48	48	unq
11...	65	65	unq	....	....	....	50	50	unq
12...	unq	unq	unq	unq	unq	unq	53-55	53-55	unq
13...	....	....	....	54-55	54-55	unq	unq	unq	unq
14...	....	....	....	unq	unq	unq	....	....	....
15...	63	63	unq	57	57	unq	....	....	....
16...	60	60	unq	unq	unq	unq	55	55	unq
17...	unq	unq	unq	....	....	....	56	56	unq
18...	64	64	unq	....	....	....	57	57	unq
19...	unq	unq	unq	53-55	53-55	53-55	58	58	55-56
20...	....	....	....	51	52	49	55	55	unq
21...	....	....	....	51	51	46	....	....	....
22...	unq	unq	unq	51	unq	unq	....	....	....
23...	58	58	unq	51-54	51-54	unq	unq	unq	unq
24...	58	58	unq	....	....	....	unq	unq	unq
25...	61	61	unq	....	....	....	unq	unq	50
26...	unq	unq	unq	55	55	unq	49	49	unq
27...	....	....	....	unq	55½	unq	48-50	48-50	unq
28...	....	....	....	unq	50	unq	....	....	....
29...	unq	unq	unq	46-48	47½-48	47	....	....	....
30...	unq	unq	unq	46-48	46-48	unq	46¾-51	46¾-51	unq
31...	62	60-62	unq	....	....	....	....	....	....

	OCTOBER			NOVEMBER			DECEMBER		
Date	12/14 lbs.	14/16 lbs.	16/18 lbs.	12/14 lbs.	14/16 lbs.	16/18 lbs.	12/14 lbs.	14/16 lbs.	16/18 lbs.
1...	51-52¼	51-52	49½-50½	51-52¾	51-52¾	50-50¾	....	....	....
2...	52	52	50½	....	....	....	57½	58	54¾-56
3...	52-53	52-53	unq	....	....	....	58	58	53¾
4...	51-52	51-52	unq	unq	50½-51¼	49	56-56½	56-56½	53½
5...	....	....	....	52-53	52-53	unq	56	56	52½-54
6...	....	....	....	unq	51½-53½	unq	57-57½	57-57½	54
7...	52-52½	52-52½	50-51	unq	51-51¾	unq	....	....	....
8...	unq	unq	52	52-52¾	52-53	51¾-52	....	....	....
9...	51-52	51-52	50	....	....	....	unq	58	54
10...	50-51	50-51	unq	....	....	....	58	58	56
11...	51-52½	51-52½	49	unq	52½	unq	58-58½	58-58½	56
12...	....	....	....	unq	52-53	51	56-57	56-59	55-56
13...	....	....	....	unq	unq	48-49¾	62	62	unq
14...	unq	unq	unq	49	49-50	47-48½	....	....	....
15...	53	53	51½	unq	49	unq	....	....	....
16...	53-54	53-54	51	....	....	....	unq	63	58
17...	55-56	55-56	53	....	....	....	64	64	59
18...	54	54	51-52	50	49½	47¾	62	62	56½
19...	....	....	....	50-51¼	50-51½	50	64	64	58¾
20...	....	....	....	unq	unq	unq	unq	unq	53-54
21...	54	54	51	52½	52½	49½-50	....	....	....
22...	53-53¼	53-53¼	51	unq	unq	unq	....	....	....
23...	52	52	50-51	....	....	....	53-54¾	53-56½	51½-54
24...	52-52½	52-52½	49-51	....	....	....	56-58	56-58	46½
25...	50-51½	50-52	48½-50	51-52	51-52	50	Closed		
26...	....	....	....	52-52½	52-54	52	57-58	57-58	56-57
27...	....	....	....	54-55	54-55	53	57	57	56
28...	49¾	50	48	Closed			....	....	....
29...	49½	49½-50	unq	56	56	53	....	....	....
30...	49¾-53½	49¾-53½	48¼-51½	....	....	....	57	55½	53
31...	51-53	51-53	51	....	....	....	....	....	....

1985 CHICAGO PORK BELLY STORAGE MOVEMENT & STOCKS

In 8 CME approved warehouses during 1985 (in thousand pounds)

Date	IN JANUARY In	Out	On Hand	IN FEBRUARY In	Out	On Hand	IN MARCH In	Out	On Hand
1...	Closed			—	150	8,503	—	50	7,767
2...	—	—	9,090	...	...	...	...	...	...
3...	40	3	9,127	...	...	...	...	...	...
4...	112	43	9,196	—	38	8,465	38	—	7,805
5...	...	...	...	—	—	8,465	—	7	7,798
6...	...	...	...	—	39	8,426	116	40	7,874
7...	113	36	9,273	—	122	8,304	192	—	8,066
8...	42	38	9,277	—	124	8,180	52	53	8,065
9...	—	—	9,277	...	...	8,180	...	...	...
10...	—	37	9,240	...	...	...	...	...	...
11...	78	78	9,240	194	84	8,290	77	—	8,142
12...	...	...	...	39	45	8,284	77	—	8,219
13...	...	...	...	—	—	8,284	39	—	8,258
14...	8	98	9,150	—	38	8,246	192	—	8,450
15...	—	2	9,148	—	79	8,167	116	16	8,550
16...	38	43	9,143	...	...	...	...	...	...
17...	—	41	9,102	...	...	...	...	...	...
18...	39	48	9,093	—	114	8,053	188	—	8,738
19...	...	...	...	—	103	7,950	115	—	8,853
20...	...	...	...	—	—	7,950	235	—	9,088
21...	—	37	9,056	—	7	7,943	113	—	9,201
22...	—	38	9,143	—	44	7,899	66	34	9,233
23...	—	5	9,013	...	...	...	...	...	...
24...	—	39	8,974	...	...	...	...	...	...
25...	—	40	8,934	—	82	7,817	126	—	9,359
26...	...	...	...	—	—	7,817	158	—	9,517
27...	...	...	...	—	—	7,817	40	—	9,557
28...	—	97	8,837	—	—	7,817	117	—	9,674
29...	—	—	8,837	...	...	...	76	4	9,746
30...	—	107	8,730	...	...	...	...	...	...
31...	—	77	8,653	...	...	...	...	...	...

Date	IN APRIL In	Out	On Hand	IN MAY In	Out	On Hand	IN JUNE In	Out	On Hand
1...	115	—	9,861	50	—	11,275	...	...	...
2...	40	—	9,901	—	—	11,275	...	...	...
3...	92	—	9,993	87	25	11,337	49	100	11,953
4...	348	—	10,341	...	...	...	40	84	11,909
5...	—	—	10,341	...	...	...	18	39	11,888
6...	...	...	...	118	—	11,455	—	38	11,850
7...	...	...	...	42	—	11,497	—	59	11,791
8...	—	—	10,341	19	—	11,516	...	...	...
9...	4	—	10,345	40	—	11,556	...	...	...
10...	8	10	10,343	36	—	11,592	—	57	11,734
11...	116	—	10,459	...	...	...	—	127	11,607
12...	40	14	10,485	...	...	...	25	180	11,452
13...	...	...	...	105	—	11,697	80	93	11,439
14...	...	...	...	—	—	11,697	40	339	11,140
15...	77	11	10,551	165	—	11,862	...	...	...
16...	40	—	10,591	135	—	11,997	...	...	...
17...	—	—	10,591	59	—	12,056	18	39	11,119
18...	—	—	10,591	...	...	...	—	62	11,057
19...	—	47	10,544	...	...	...	—	52	11,005
20...	...	...	...	37	...	12,093	7	78	10,934
21...	...	...	...	39	—	12,132	—	252	10,682
22...	32	—	10,576	39	23	12,148	...	...	...
23...	36	—	10,612	14	—	12,162	...	...	...
24...	—	—	10,612	42	—	12,204	—	197	10,485
25...	161	—	10,773	...	...	...	8	124	10,369
26...	72	—	10,845	...	...	...	11	39	10,341
27...	...	...	...	Closed			—	43	10,298
28...	...	...	...	115	—	12,319	—	242	10,056
29...	312	9	11,148	—	—	12,319	...	...	...
30...	77	—	11,225	—	25	12,294	...	...	...
31...	...	...	...	—	290	12,004	...	...	...

Date	IN JULY In	Out	On Hand	IN AUGUST In	Out	On Hand	IN SEPTEMBER In	Out	On Hand
1...	—	156	9,900	10	154	6,843	...	...	...
2...	—	157	9,743	15	168	6,690	Closed		
3...	—	78	9,665	...	...	...	—	161	3,368
4...	Closed			...	...	...	—	173	3,195
5...	5	270	9,400	—	203	6,487	—	170	3,025
6...	...	...	...	—	118	6,369	—	40	2,985
7...	...	...	...	—	197	6,172	...	...	...
8...	—	116	9,284	—	111	6,061	...	...	...
9...	7	232	9,059	—	397	5,664	—	155	2,830
10...	9	188	8,880	...	...	...	—	161	2,669
11...	—	40	8,840	...	...	...	—	174	2,495
12...	17	117	8,740	—	315	5,349	—	45	2,450
13...	...	...	...	—	10	5,339	—	75	2,375
14...	...	...	...	—	165	5,174	...	...	...
15...	—	83	8,657	—	159	5,015	...	...	...
16...	—	76	8,581	—	251	4,764	—	131	2,244
17...	—	45	8,536	...	...	...	—	98	2,146
18...	9	76	8,469	...	...	...	—	159	1,987
19...	—	233	8,236	—	78	4,686	—	54	1,933
20...	...	...	...	—	39	4,647	—	136	1,797
21...	...	...	...	—	84	4,563	...	...	...
22...	5	157	8,084	39	91	4,511	...	...	...
23...	—	155	7,929	8	132	4,387	—	48	1,749
24...	—	162	7,767	...	...	...	—	55	1,694
25...	—	44	7,723	...	...	...	—	115	1,579
26...	—	235	7,488	—	353	4,034	—	79	1,500
27...	...	...	...	—	118	3,916	—	40	1,460
28...	...	...	...	—	117	3,720	...	...	...
29...	—	128	7,360	38	117	3,720	...	...	...
30...	—	115	7,245	—	191	3,529	—	41	1,419
31...	—	258	6,987	...	...	...	...	...	...

Date	IN OCTOBER In	Out	On Hand	IN NOVEMBER In	Out	On Hand	IN DECEMBER In	Out	On Hand
1...	156	38	1,537	116	68	3,215	...	...	...
2...	—	48	1,489	...	...	...	203	38	6,974
3...	—	—	1,489	...	...	...	41	—	7,015
4...	347	—	1,836	385	10	3,590	17	—	7,032
5...	...	...	...	397	5	3,982	20	6	7,046
6...	...	...	...	236	—	4,218	—	82	6,964
7...	227	—	2,063	272	—	4,490	...	...	...
8...	—	—	2,063	153	—	4,490	...	...	...
9...	—	21	2,042	...	...	...	—	39	6,925
10...	164	—	2,206	...	...	...	37	—	6,962
11...	—	—	2,206	334	40	4,937	74	37	6,999
12...	...	...	...	129	39	5,027	—	7	6,992
13...	...	...	...	155	—	5,182	62	86	6,968
14...	49	38	2,217	50	37	5,195	...	...	...
15...	76	—	2,293	240	—	5,182	...	...	...
16...	—	7	2,286	...	...	...	38	—	7,006
17...	76	—	2,362	...	...	...	—	—	7,006
18...	—	77	2,285	275	—	5,710	39	—	7,045
19...	...	...	...	142	—	5,852	117	26	7,136
20...	...	...	...	43	—	5,895	—	82	7,054
21...	115	—	2,400	76	—	5,971	...	...	...
22...	78	38	2,440	38	—	6,009	...	...	...
23...	36	—	2,476	...	...	...	175	156	7,073
24...	79	—	2,555	...	...	...	66	—	7,139
25...	237	—	2,792	430	—	6,439	Closed		
26...	...	...	...	48	—	6,487	87	19	7,207
27...	...	...	...	192	39	6,640	17	—	7,224
28...	76	10	2,858	Closed			...	...	...
29...	117	—	2,975	174	5	6,809	...	...	...
30...	77	—	3,052	...	...	...	112	50	7,280
31...	120	5	3,167	...	...	...	20	—	7,306

Data may not add-up due to rounding

WEEKLY PORK BELLY STORAGE MOVEMENT & STOCKS

In C.M.E. approved warehouses during 1985 along with 12/18 pound & certified deliverable stocks
(In thousand pounds)

	CHICAGO-(8 houses)						OUTSIDE-(43 houses)						COMBINED-(51 houses)					
Week Ending	In	Out	On Hand	Net Mvmt	12/18# Stocks	Cert Del.	In	Out	On Hand	Net Mvmt	12/18# Stocks	Cert Del.	In	Out	On Hand	Net Mvmt	12/18# Stocks	Cert Del.
Jan 5...	238	46	9,196	+192	7,148	1,862	2,169	962	41,350	+1,207	34,180	15,542	2,407	1,008	50,546	+1,399	41,328	17,404
12...	233	189	9,240	+44	7,186	2,052	2,165	1,696	41,819	+469	34,673	16,948	2,398	1,885	51,059	+513	41,554	19,000
19...	85	232	9,093	-147	7,108	2,318	1,476	2,010	41,285	-534	34,173	18,582	1,561	2,242	50,378	-681	41,281	20,900
26...	—	159	8,934	-159	6,951	2,888	1,074	2,005	40,354	-931	33,398	19,304	1,074	2,164	49,288	-1,090	40,349	22,192
Feb 2...	—	431	8,503	-431	6,711	2,926	706	2,068	38,992	-1,362	32,375	21,090	706	2,499	47,495	-1,793	39,086	24,016
9...	—	323	8,180	-323	6,551	3,116	377	1,979	37,390	-1,602	31,454	23,370	377	2,302	45,570	-1,925	31,454	26,486
16...	233	246	8,167	-13	6,664	3,154	723	409	37,704	+314	31,856	24,016	956	655	45,871	+314	31,856	27,170
23...	—	268	7,899	-268	6,528	3,268	423	504	37,622	-81	31,965	24,472	423	772	45,521	-349	38,493	27,740
Mar 2...	—	132	7,767	-132	6,490	3,420	644	359	37,907	+285	32,234	24,890	644	491	45,674	+153	38,724	28,310
9...	398	100	8,065	+298	6,553	3,534	2,027	200	47,501	+1,827	33,485	25,004	2,027	200	47,501	+1,827	40,038	28,538
16...	501	16	8,550	+485	7,016	3,572	2,470	51	41,855	+2,419	35,134	25,650	2,971	67	50,405	+2,904	42,150	29,222
23...	717	34	9,233	+683	7,623	3,990	3,005	167	44,693	+2,838	38,395	27,474	3,722	201	53,926	+3,521	46,018	31,464
30...	517	4	9,746	+513	8,102	4,218	5,764	103	50,354	+5,661	43,290	29,412	6,281	107	60,100	+6,174	51,392	33,630
Apr 6...	595	—	10,341	+595	8,697	4,446	3,909	24	54,239	+3,885	46,359	31,008	4,504	24	64,580	+4,480	55,056	35,454
13...	168	24	10,485	+144	8,854	4,560	2,960	125	57,074	+2,835	48,789	33,440	3,128	149	67,559	+2,979	57,643	38,000
20...	117	58	10,544	+59	8,930	4,636	3,381	328	60,127	+3,052	51,259	36,898	3,498	386	70,671	+3,112	60,189	41,534
27...	301	—	10,845	+30±	9,121	5,016	2,196	156	62,167	+2,040	52,769	38,532	2,497	156	73,012	+2,341	61,890	43,548
May 4...	526	34	11,337	+492	9,604	5,396	2,605	67	64,705	+2,538	55,049	40,014	3,131	101	76,042	+3,030	64,653	45,410
11...	255	—	11,592	+255	9,800	5,624	2,365	70	67,000	+2,295	56,830	42,408	2,620	70	78,592	+2,550	66,630	48,032
18...	464	—	12,056	+464	10,070	5,662	2,383	45	69,338	+2,338	58,731	43,472	2,847	45	81,394	+2,802	68,801	49,134
25...	171	23	12,204	+148	10,184	5,852	2,633	131	71,340	+2,502	60,952	44,650	2,804	154	84,044	+2,650	71,136	50,502
Jne 1...	115	315	12,004	-200	10,026	5,928	726	435	72,131	+291	61,163	44,840	841	750	84,135	+91	71,189	50,768
8...	107	320	11,791	-213	9,729	6,004	542	481	72,192	+61	61,022	45,486	649	801	83,983	-152	71,252	51,490
15...	144	795	11,140	-651	9,193	6,042	173	1,817	70,548	-1,644	59,609	45,714	317	2,612	81,688	-2,295	68,802	51,756
22...	25	483	10,682	-458	8,959	6,118	299	1,299	69,548	-1,000	58,959	46,550	324	1,782	80,230	-1,458	67,918	52,668
29...	19	645	10,056	-626	8,356	6,118	65	2,711	66,902	-2,646	57,012	47,197	84	3,356	76,958	-3,262	65,368	53,315
Jly 6...	5	661	9,400	-656	7,734	6,194	272	3,016	64,158	-2,744	54,451	47,614	277	3,677	73,558	-3,400	62,185	53,808
13...	33	693	8,740	-660	7,074	5,890	171	3,909	60,420	-3,738	51,107	45,334	204	4,602	69,160	-4,398	58,181	51,224
20...	9	513	8,236	-504	6,570	5,662	183	4,003	56,600	-3,820	47,833	41,876	192	4,516	64,836	-4,324	47,833	47,538
27...	5	753	7,488	-748	5,917	5,434	141	5,375	51,366	-5,234	43,076	38,912	146	6,128	58,854	-5,982	48,993	44,346
Aug 3...	25	823	6,690	-798	5,338	5,054	77	6,031	45,412	-5,954	37,625	36,328	102	6,854	52,102	-6,752	42,963	41,382
10...	—	1,026	5,664	-1,026	4,555	4,408	97	4,877	40,632	33,148	33,148	*33,174	97	5,903	46,296	-5,806	37,703	37,582
17...	—	900	4,764	-900	3,854	3,724	204	3,906	36,930	-3,702	29,978	27,740	204	4,806	41,694	-4,602	33,832	31,464
24...	47	424	4,387	-377	3,464	—	56	4,219	32,767	-4,163	26,592	—	103	4,643	37,154	-4,540	30,056	—
31...	38	896	3,529	-858	2,688	—	484	5,567	27,684	-5,083	23,256	—	522	6,463	31,213	-5,941	25,944	—
Sep 7...	—	544	2,985	-544	2,179	—	210	3,422	24,472	-3,212	19,849	—	210	3,966	27,457	-3,756	19,849	—
14...	—	610	2,375	-610	1,635	—	73	4,919	19,626	-4,846	15,665	—	73	5,529	22,001	-5,456	15,665	—
21...	—	578	1,797	-578	1,164	—	74	3,203	16,497	-3,129	12,620	—	74	3,781	18,294	-3,707	13,784	—
28...	—	337	1,460	-337	970	—	166	2,213	14,450	-2,047	10,810	—	166	2,550	15,910	-2,384	11,780	—
Oct 5...	504	128	1,836	+376	1,393	—	903	1,100	14,253	-197	10,537	—	1,407	1,228	16,089	+179	11,930	—
12...	391	21	2,206	+370	1,784	—	1,304	462	15,095	+842	11,249	—	1,695	483	17,301	+1,212	13,033	—
19...	201	122	2,285	+79	1,813	—	1,578	210	16,463	+1,368	12,462	—	1,779	332	18,748	+1,477	14,275	—
26...	545	38	2,792	+507	2,284	—	2,248	64	18,647	+2,184	14,228	—	2,793	102	21,439	+2,691	16,512	—
Nov 2...	506	83	3,215	+423	2,717	—	2,480	94	21,033	+2,386	16,443	—	2,986	177	24,248	+2,809	19,160	—
9...	1,443	15	4,643	+1,428	4,084	—	3,493	112	24,414	+3,381	19,530	—	4,936	127	29,057	+4,809	23,614	—
16...	908	116	5,435	+792	4,757	—	3,835	432	27,817	+3,403	22,638	—	4,743	548	33,252	+4,195	27,395	—
23...	574	—	6,009	+574	5,141	—	3,061	244	30,634	+2,817	5,141	—	3,635	244	36,643	+3,391	30,143	—
30...	842	43	6,809	+799	5,849	874	2,302	297	32,639	+2,005	26,625	7,372	3,144	340	39,448	+2,804	32,461	8,246
Dec 7...	280	125	6,964	+155	5,951	1,064	1,777	525	33,891	+1,252	27,487	8,664	2,057	650	40,855	+1,407	33,438	9,728
14...	173	169	6,968	+4	5,867	1,140	1,800	320	35,371	+1,480	28,467	9,728	1,973	489	42,339	+1,484	34,334	10,868
21...	194	108	7,054	+86	5,785	1,178	1,272	1,467	35,176	-195	27,670	10,450	1,466	1,575	42,230	-109	33,455	11,628
28...	346	176	7,224	+170	5,804	1,482	1,472	721	35,927	+751	27,920	11,096	1,818	897	43,151	+921	33,724	12,578

(+)increase. (-)decrease. Data may not add-up due to rounding.
*The Chicago Mercantile Exchange has determined that is CERTIFIED DELVIERABLE PORK BELLY STOCKS figures may reflect outbound movement from previous periods.

HOGS & PIGS

Inventory Number, March 1, June 1, September 1, December 1, 1983-85, In 10 States
According to USDA Crop Reporting Board
(In thousand head)

	1983	1984	1985
INVENTORY NUMBER, MARCH 1—			
All Hogs & Pigs	42,250,000	40,070,000	39,680,000
Kept for breeding	6,011,000	5,446,000	5,220,000
Market	36,239,000	34,624,000	34,460,000
MARKET HOGS & PIGS BY WEIGHT GROUPS—			
Under 60 lbs	13,822,000	12,437,000	12,701,000
60-119 lbs	9,048,000	8,561,000	8,427,000
120-179 lbs	7,759,000	7,769,000	7,580,000
180 lbs. & over	5,610,000	5,857,000	5,752,000
INVENTORY NUMBER, JUNE 1—			
All Hogs & Pigs	45,645,000	41,915,000	41,650,000
Kept for breeding	6,263,000	5,771,000	5,397,000
Market	39,382,000	36,144,000	36,253,000
MARKET HOGS & PIGS BY WEIGHT GROUPS—			
Under 60 lbs	17,509,000	15,437,000	15,168,000
60-119 lbs	9,481,000	9,187,000	9,100,000
120-179 lbs	6,929,000	6,361,000	6,545,000
180 lbs. & over	5,463,000	5,159,000	5,440,000
INVENTORY NUMBER, SEPTEMBER 1—			
All Hogs & Pigs	46,030,000	43,180,000	41,820,000
Kept for breeding	5,839,000	5,550,000	5,377,000
Market	40,191,000	37,630,000	36,443,000
MARKET HOGS & PIGS BY WEIGHT GROUPS—			
Under 60 lbs	15,877,000	14,957,000	14,630,000
60-119 lbs	10,195,000	9,209,000	8,820,000
120-179 lbs	8,307,000	7,835,000	7,406,000
180 lbs. & over	5,814,000	5,629,000	5,587,000

	1983	1984	1985
INVENTORY NUMBER, DECEMBER 1—			
All Hogs & Pigs	44,150,000	42,420,000	41,100,000
Kept for breeding	5,638,000	5,348,000	5,258,000
Market	38,512,000	37,072,000	35,842,000
MARKET HOGS & PIGS, BY WEIGHT GROUPS—			
Under 60 lbs	19,028,000	18,071,000	17,295,000
60-119 lbs	12,626,000	12,013,000	11,698,000
120-179 lbs	9,985,000	9,610,000	9,319,000
180 lbs. & over	7,664,000	7,446,000	7,207,000
SOWS FARROWING—			
December*-February	2,808,000	2,563,000	2,542,000
March-May	3,494,000	3,131,000	3,026,000
December*-May	6,301,000	5,694,000	5,569,000
September-November	3,003,000	2,902,000	2,819,000
June-November	6,176,000	5,857,000	5,667,000
PIG CROP—			
December*-February	20,877,000	18,757,000	19,095,000
March-May	26,532,000	23,646,000	23,435,000
December-May	47,409,000	42,403,000	42,530,000
June-August	23,361,000	22,346,000	22,005,000
September-November	22,385,000	21,837,000	21,471,000
June-November	45,746,000	44,183,000	43,476,000
Year	93,155,000	86,586,000	86,006,000
PIGS PER LITTER—			
December*-February	7.44	7.32	7.51
March-May	7.59	7.55	7.74
December*-May	7.52	7.45	7.64
June-August	7.36	7.56	7.73
September-November	7.45	7.52	7.62
June-November	7.41	7.54	7.67

	1983	1984	1985
INVENTORY NUMBER, JUNE 1—			
All Hogs & Pigs	57,945,000	52,815,000	52,250,000
Kept for breeding	8,113,000	7,401,000	6,997,000
Market	49,832,000	45,414,000	45,253,000
MARKET HOGS & PIGS, BY WEIGHT GROUPS			
Under 60 lbs	22,029,000	19,377,000	18,968,000
60-119 lbs	12,031,000	11,387,000	11,200,000
120-179 lbs	8,879,000	8,111,000	8,245,000
180 lbs. & over	6,893,000	6,539,000	6,840,000
INVENTORY NUMBER, DECEMBER 1—			
All Hogs & Pigs	56,694,000	54,073,000	52,298,000
Kept for breeding	7,391,000	6,933,000	6,780,000
Market	49,303,000	47,140,000	45,518,000
MARKET HOGS & PIGS, BY WEIGHT GROUPS—			
Under 60 lbs	19,028,000	18,071,000	17,295,000
60-119 lbs	12,626,000	12,013,000	11,698,000
120-179 lbs	9,985,000	9,610,000	9,319,000
180 lbs. & over	7,664,000	7,446,000	7,206,000

	1983	1984	1985
SOWS FARROWING—			
December*-February	2,808,000	2,563,000	2,542,000
March-May	3,494,000	3,131,00	3,026,000
December*-May	6,301,000	5,694,000	5,569,000
June-August	3,174,000	2,955,000	2,848,000
September-November	3,003,000	2,902,000	2,819,000
June-November	6,176,000	5,857,000	5,667,000

	1983	1984	1985
PIG CROP—			
December*-February	20,877,000	18,757,000	19,095,000
March-May	26,532,000	23,646,000	23,435,000
December*-May	47,409,000	42,403,000	42,530,000
June-August	23,361,000	22,346,000	22,005,000
September-November	22,385,000	21,837,000	21,471,000
June-November	45,746,000	44,183,000	43,476,000
Year	93,155,000	86,586,000	86,006,000
PIGS PER LITTER—			
December*-February	7.44	7.32	7.51
March-May	7.59	7.55	7.74
December*-May	7.52	7.45	7.64
June-August	7.36	7.56	7.73
September-November	7.45	7.52	7.62
June-November	7.41	7.54	7.67

* December preceding year.
**Intentions.
#Average number of pigs per litter with allowance for trend used to compute indicated December-May Pig Crop.

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	154.50	154.50	149.50	150.00@149.50	149.80	743	1791
3....	149.40@.20	155.20	149.00	153.50@155.20	154.30	748	1575
4....	153.50	155.90	152.60	155.70@.90	155.80	458	1424
7....	158.20@.90	161.00	158.00	160.50@.30	160.40	663	1141
8....	160.50	162.20	159.50	162.20@161.70	161.90	522	909
9....	161.90	162.50	158.00	160.30	160.30	393	834
10....	159.00	160.50	158.50	159.60@160.00	159.80	210	738
11....	158.00	159.60	157.20	159.30@.40	159.40	249	686
14....	159.40	163.00	158.60	162.40@163.00	162.70	384	458
15....	163.00	164.10	162.80	164.00	164.00	215	245
16....	....	....	....	....	....	17	137
17....	....	....	....	....	....	83	108
18....	....	....	....	....	....	....	106
21....	....	....	....	....	....	....	85
22....	....	....	....	....	....	26	58
23....	....	....	....	....	....	16	33
24....	....	....	....	....	....	....	22
25....	....	....	....	....	....	....	21
28....	....	....	....	....	....	....	11
29....	....	....	....	....	....	1	10
30....	....	....	....	....	....	....	2
31....	....	....	....	....	....	....	....

MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	164.50@.30	164.50	160.30	160.30@.30A	160.30	1680	3829
3....	159.80@160.00	162.90	158.70	162.90@.60	162.70	2243	3940
4....	161.50	162.50	160.90	161.30@.70	161.50	1108	3979
7....	165.10@.50	166.50	165.00	166.50B	166.50	1378	3876
8....	167.00@166.80	169.30	166.50	168.70@.50	168.60	2474	4354
9....	169.90@.80	170.50	167.00	168.90@.80	168.80	2693	4592
10....	167.80@.90	168.70	166.90	167.50@.30	167.40	1302	4541
11....	166.70	166.90	164.40	164.60@.90	164.80	2018	4583
14....	163.00@.20	165.50	163.00	164.60@.80	164.70	1842	4589
15....	168.50@169.00	169.00	164.70	167.30@.00	167.10	2455	5104
16....	165.80@.60	166.50	164.10	166.30@.50	166.40	1561	5038
17....	161.40	162.40	161.40	161.40A	161.40	1395	4935
18....	160.70@.00	160.80	156.50	156.50	156.50	3451	4770
21....	155.10@.40	157.50	154.50	155.00@154.50	154.80	1905	4673
22....	157.00@156.80	157.60	155.50	155.80@.50	155.60	1735	4683
23....	155.80@156.00	156.80	154.40	156.20@.40	156.30	1404	4775
24....	157.50	161.30	157.20	160.50@.30	160.40	2359	4409
25....	160.50@.40	160.70	158.70	159.90@.80	159.90	1209	4428
28....	158.90@.50	160.00	155.50	155.80@.60	155.70	1899	4342
29....	153.00	155.70	153.00	154.00@.40	154.20	1766	4146
30....	155.70@.50	156.90	154.80	155.40@.70	155.50	1708	4247
31....	154.50	155.30	152.60	153.30@154.00	153.70	1871	4544

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	152.00@151.10	152.00	149.80	150.40@.90	150.70	1650	4328
4....	148.80@149.00	151.60	148.70	150.50@.30	150.50	1343	4361
5....	151.60	153.10	151.00	152.20@.00	152.10	919	4356
6....	152.50@.20	154.30	151.30	151.30@.50	151.40	1613	4468
7....	152.00@151.50	153.30	150.20	150.30@.20	150.30	1198	4545
8....	149.30@.10	151.00	147.20	149.80@150.20	150.00	1645	4492
11....	152.00	152.00	146.30	147.00@146.80	146.90	1953	4317
12....	146.50	148.20	145.70	146.50@.10	146.30	882	4196
13....	147.30@.50	149.10	147.30	148.50@.90	148.70	941	4156
14....	150.80	151.70	149.60	150.00@.30	150.10	1234	4043
15....	148.60	149.90	148.60	149.50@.30	149.40	810	4004
18....	Exchange Closed; President's Day						
19....	151.40	152.20	150.30	151.70@152.20	151.90	793	3894
20....	151.00@150.80	151.00	148.50	149.10@.00	149.10	1137	3789
21....	146.50@.30	147.40	144.10	144.10A	144.10	1804	3556
22....	144.60@.50	144.60	140.20	141.00@.40	141.20	1651	3285
25....	140.50@.30	142.80	138.50	142.40@.70	142.50	1139	3023
26....	142.70@143.00	144.60	139.20	139.50@.20	139.40	1130	2850
27....	140.00	141.50	137.90	139.00@138.60	138.80	1238	2709
28....	138.80	140.30	137.20	137.20@.50	137.40	833	2463

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	137.60	138.90	132.50	132.70@.50	132.60	692	2187
4....	134.00	135.30	125.30	126.00@.70	126.40	910	1956
5....	127.40	128.70	123.10	127.30@.70	127.50	909	1562
6....	129.00	129.00	125.30	125.30@.50	125.40	397	1411
7....	124.00	128.00	123.10	127.90	127.90	370	1235
8....	130.50	131.50	128.00	129.00@128.30	128.80	457	1074
11....	128.60	132.40	128.00	132.40@131.80A	132.10	244	865
12....	131.50	133.50	131.20	132.40@.50	132.40	260	587
13....	131.90	135.90	131.90	135.50	135.50	203	442
14....	134.60	136.30	130.20	130.20	130.20	178	288
15....	130.20	130.20	124.00	126.50@124.00	125.30	245	147
18....	....	....	....	....	....	21	134
19....	....	....	....	....	....	....	119
20....	....	....	....	....	....	86	33
21....	....	....	....	....	....	7	21
22....	....	....	....	....	....	....	7
25....	....	....	....	....	....	....	7
26....	....	....	....	....	....	....	7
27....	....	....	....	....	....	....	7
28....	....	....	....	....	....	....	7

MAY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	172.80	172.80	168.30	168.30@.30A	168.30	850	1686
3....	167.50	169.80	166.50	169.50@.80B	169.60	671	1597
4....	168.60	169.40	167.80	168.30@167.80	168.10	159	1586
7....	171.50@172.00	173.10	171.50	173.10B	173.10	485	1551
8....	173.50	175.50	172.50	175.00B@.50	175.20	529	1675
9....	176.00@175.90	176.70	173.20	175.00@.60	175.30	554	1807
10....	174.00	175.20	173.70A	175.00@174.60	174.80	415	1899
11....	174.00	174.40	172.50	173.00@172.80	172.90	527	1982
14....	171.80	172.90	171.50	172.30@.50	172.40	336	2007
15....	17[illegible].50	176.50	171.90	174.00@173.70A	173.80	485	2036
16....	172.30	173.30	171.20	172.80@173.00	172.90	449	2116
17....	168.50	168.50	167.90	167.90A	167.90	555	2121
18....	167.40@.20	167.80	163.60	164.10@.20	164.20	1261	2226
21....	163.30@.40	165.30	163.20	163.30@.20	163.30	618	2126
22....	166.00	166.30	164.30	164.50@.30	164.40	948	2142
23....	165.20@.00	165.60	163.50	165.40@.20	165.30	642	2173
24....	166.20@.00	170.30	165.80	169.50@.80	169.60	1215	2167
25....	169.10@.30	169.50	167.80	168.80@169.10	169.00	510	2222
28....	167.50@.40	169.30	165.00	165.00@.20	165.10	868	2221
29....	164.00@163.80	165.30	163.20	163.50@164.00	163.80	892	2364
30....	165.80@.10	166.40	164.70	165.80@.40	165.60	838	2377
31....	164.40@.20	165.00	163.00	163.80@164.20	164.00	639	2360

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	160.00@159.50	161.20	159.50	160.30@161.20	160.80	841	2380
4....	160.00@159.80	161.40	158.80	160.50@.10	160.30	583	2331
5....	161.20@.10	162.40	161.00	161.30@.10	161.20	673	2341
6....	161.20	163.00	160.00	160.50@.00	160.30	1012	2534
7....	160.60@.80	162.40	159.20	159.40@.20	159.30	566	2561
8....	158.80@.30	160.20	156.50	158.90@159.30	159.10	944	2587
11....	161.00@.40	161.40	155.50	156.00@.50	156.30	1113	2595
12....	156.00	157.30	155.00	155.30@.50	155.40	559	2539
13....	156.70	159.00	156.70	158.50@159.00	158.70	887	2418
14....	160.10@.20	162.20	160.10	161.20@160.60	160.90	1118	2477
15....	160.00@159.80	160.80	159.50	160.20@.10	160.20	739	2534
18....	Exchange Closed; President's Day						
19....	162.20@.40	162.90	161.20	162.40@.30	162.30	758	2657
20....	160.50@.40	161.00	158.60	158.80@159.00	158.90	1143	2973
21....	155.10@.50	156.30	153.90	153.90A	153.90	1657	3174
22....	153.30@.00	153.40	149.00	150.00@.60	150.30	1934	3077
25....	148.80@.50	152.50	147.60	151.60@152.50	152.00	1546	2845
26....	152.10@.00	153.60	148.20	148.50@.20	148.40	1680	3017
27....	148.00@147.70	150.20	146.60	148.60@.00	148.30	2014	3221
28....	147.50	149.40	146.80	147.20@146.80	147.00	1146	3198

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	147.20@.00	148.30	142.20	142.50	142.50	1808	3218
4	145.00	145.00	137.50	137.50A	137.50	1788	3285
5	138.20@.00	139.40	134.20	137.50@.80	137.60	2488	3389
6	138.10@.30	138.70	135.00	135.00@.20	135.10	1386	3685
7	133.30@.10	136.70	132.00	136.40@135.50	135.90	2114	3460
8	138.10@137.90	138.50	134.40	135.30@.00	135.20	1799	3525
11	135.50	137.60	133.70	137.60@.00	137.30	1050	3568
12	136.50@.40	137.60	136.00	137.40@.60	137.50	915	3492
13	136.20@.40	140.80	135.90	140.40@.10	140.20	1506	3470
14	139.50@.30	140.00	137.70	137.70@138.00	137.90	1019	3542
15	137.90@.60	138.00	132.90	133.50@.20	133.40	1804	3666
18	131.50@.40	131.90	128.40	128.40A	128.40	1610	3514
19	128.60@129.00	130.30	124.10	129.50@128.50	129.00	2592	3871
20	130.00	131.70	125.80	128.10@127.50	127.80	2110	4185
21	128.10	130.90	126.40	129.50@.00	129.20	1838	3938
22	128.20@.00	128.50	126.00	126.40@.00	126.20	997	3992
25	125.60	127.80	124.60	127.50@.20	127.30	992	4083
26	128.50	128.70	122.50	122.50@.80	122.70	1586	4044
27	122.50@.20	124.80	121.10	123.20@.70	123.40	1425	3998
28	124.00@.50	126.00	123.70	126.00@125.80	125.90	1293	3950
29	127.30	127.30	124.10	124.10@.30	124.20	1040	4077

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	123.20	124.80	122.50	123.70@.90	123.80	752	4158
2	123.00@.20	128.80	122.70	128.80@.80B	128.80	1418	4133
3	128.50@.80	129.00	126.10	126.80@.10	126.50	1579	4144
4	126.50	131.50	124.60	131.50@.50B	131.50	2503	4019
5	Exchange Closed: Good Friday						
8	134.50@135.00	136.00	133.50	135.30@.00	135.10	1765	3807
9	134.00@133.80	134.90	133.10	133.40@.10	133.30	1158	3663
10	135.30@.50	136.40	133.80	135.60@.30	135.40	1296	3548
11	138.50@.90	139.10	136.20	138.20@.70	138.40	1781	3381
12	138.40@.00	140.00	137.00	139.40@140.00	139.70	1189	3243
15	140.00	140.00	137.40	139.00@138.60	138.80	1078	3125
16	141.50@.80	143.80	140.70	143.70@.80	143.70	1885	2934
17	143.50@.20	145.70	142.80	144.70@.50	144.60	1429	2820
18	146.50@.70	147.40	139.60	139.60A	139.60	1718	2723
19	140.00	140.50	134.60	136.90@137.30	137.10	1954	2520
22	137.10	138.30	136.00	137.40@138.30	137.80	752	2603
23	137.00@136.80	139.30	135.80	136.50@137.00	136.80	861	2379
24	136.50	137.20	133.90	134.50@.00	134.30	919	2183
25	133.00	139.20	132.30	139.20@138.70	138.90	734	2074
26	138.00	140.80	138.00	138.40@.00	138.20	594	2034
29	137.30	143.00	137.30	140.20@.90	140.50	589	1854
30	140.20	140.50	136.70	137.00@.80	137.40	430	1658

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	137.40	139.50	136.10	139.50@.00	139.20	515	1407
2	138.10	138.80	137.50A	138.50@.70	138.60	143	1377
3	139.10	142.50	139.10	141.60@.80	141.70	305	1160
6	141.00	142.30	140.60	141.00	141.00	267	981
7	141.80	144.20	141.80	143.50	143.50	165	870
8	143.30@.50	143.50	142.00	143.20@.40	143.30	187	662
9	144.00	147.40	144.00	147.40	147.40	174	551
10	148.20	149.90	148.20	149.20@.00A	149.10	198	404
13	148.50	148.50	146.60	147.00	147.00	123	279
14	147.00	148.50	144.90	145.20@144.90	145.10	133	165
15	145.20	149.20B	145.20	148.50@149.00	148.70	157	94
16						51	42
17						18	24
20							8
21							8
22							8
23							8
24							8
27	Exchange Closed: Memorial Day						
29						7	

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	175.60	176.00	171.50	172.50@171.50	172.00	138	1008
3	172.50@.30	174.10	171.80A	173.20@.60	173.40	220	1004
4	172.30@.50	173.90	172.30	173.50@.70	173.60	177	1004
7	176.00@.20	178.60	176.00	177.60@176.50	177.00	344	1080
8	178.00	179.20	177.50	177.70@.50	177.60	308	1144
9	179.40@.20	179.80B	176.80	177.80@178.00	177.90	209	1152
10	177.50	178.70B	177.30	177.80@178.00	177.90	83	1176
11	177.00	177.60	175.80	176.40@.10	176.30	162	1229
14	175.50	176.80	175.50	176.20	176.20	176	1252
15	179.50	179.50	176.20	177.30	177.30	318	1292
16	176.30	177.00	175.00A	177.00	177.00	151	1318
17	174.00	174.00	172.00	172.00A	172.00	507	1360
18	173.00	173.00	169.50	170.40@.10	170.30	578	1340
21	169.70@.50	171.40	169.50	170.00@169.80	169.90	275	1361
22	172.00@.20	172.80	171.20	171.30@.20	171.20	414	1306
23	171.80	172.20	170.40	171.50@.10	171.30	263	1305
24	171.70	176.30	171.50	175.80@.50	175.60	235	1296
25	175.60	175.60	173.50	174.40@175.00	174.70	202	1338
28	173.30@.20	175.40	171.70	172.00@171.70	171.90	311	1365
29	170.70	172.20	170.10	171.20@.50	171.40	283	1317
30	172.50@.60	173.20	171.80A	172.70@.40	172.50	261	1305
31	172.00	172.00	170.00	170.20@.00	170.10	254	1259

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	165.50	167.50	165.50	166.50@.90	166.70	403	1231
4	166.10	167.70	165.50	166.80@.50	166.70	235	1246
5	167.80	169.40	167.80	168.40A@.00	168.20	419	1150
6	168.00	169.70	166.00	167.00A@166.00	166.50	425	1064
7	167.10	168.30	165.20	165.20	165.20	386	1102
8	164.50	165.80	162.60	165.80@.50A	165.60	527	1140
11	167.00	167.40	162.40	164.00@163.50	163.80	374	1085
12	162.50	164.30	162.10	163.00@.30	163.20	246	1063
13	164.10	166.80	164.10	166.50@.80	166.60	401	1024
14	168.00	169.30	167.70	168.00A@167.70	167.80	262	1039
15	166.30	167.80	166.30	167.20@.50	167.40	152	1051
18	Exchange Closed: President's Day						
19	169.40	169.50	168.20	169.30	169.30	143	1093
20	167.50@.60	167.90	165.50	166.00	166.00	235	1136
21	162.50	163.50	161.00	161.00A	161.00	400	1127
22	160.00	160.00	156.00	157.20@.50	157.40	357	1186
25	156.00	159.50	154.60	159.30@158.80A	159.00	301	1192
26	159.50	160.60	155.50	156.10@155.50	155.80	420	1212
27	156.00	158.20	155.00	156.50@.00	156.20	378	1271
28	155.00	157.60	155.00	155.50@156.00	155.80	213	1249

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	155.00	156.90	151.00	151.20@.00	151.10	638	1362
4	153.00	153.00	146.10	146.10A	146.10	525	1390
5	147.00	147.80	142.30	146.50@.80	146.60	658	1458
6	147.20	147.60	143.80	144.20@.00	144.10	391	1528
7	142.60@.30	145.00	141.00	144.40@.50	144.40	554	1513
8	146.00	146.40	142.00	143.10@.80	143.50	488	1509
11	143.00	146.00	142.10	146.00@145.80	145.90	424	1454
12	145.50	145.80B	144.60	145.70@.80B	145.80	249	1477
13	144.70@.80	149.20	144.30	148.50@149.00B	148.70	376	1489
14	148.30	148.90	146.50	146.50@147.00	146.80	243	1472
15	146.50	146.60	141.80	142.50@.30	142.40	472	1485
18	140.00@139.50	140.60	137.40	137.40A	137.40	596	1491
19	135.50	138.20	132.50	138.00@137.50A	137.70	988	1722
20	139.50	140.20	134.80	136.20@.30	136.30	883	1929
21	137.00@.10	138.80	134.70	138.00A@137.20	137.60	815	1995
22	137.20	137.20	134.50	134.80@.50	134.70	530	2113
25	134.00@133.80	136.30	133.00	136.00@.20	136.10	546	2122
26	136.80@.50	137.00	131.50	131.50@.80	131.70	895	2105
27	131.40@.20	133.30	129.30	132.00@.80	132.40	794	2191
28	133.30@.50	135.60	132.60	135.60@.20	135.40	559	2212
29	135.50@.60	136.50	133.30	134.00A@133.50	133.80	673	2267

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1985 FUTURES CONTRACT
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	132.60@ .80	134.30	131.80	133.20@ .30	133.30	417	2276
2	132.80	138.30	132.30	138.30@ .30B	138.30	611	2366
3	139.00@ 138.80	139.00	135.50	135.50@ 136.20	135.90	961	2447
4	136.10@ .30	140.90	134.00	140.90@ .90B	140.90	1345	2469
5	Exchange Closed: Good Friday						
8	144.40@ .00	145.70	142.70	145.30@ .50	145.40	1001	2439
9	144.30	145.20	143.30	143.80@ .50	143.70	869	2573
10	146.00@ .50	146.50	143.70	145.30	145.30	819	2739
11	148.50@ .80	149.70	146.80	148.60@ 149.50	149.00	1266	2769
12	149.50	150.80	147.80	150.00@ .30	150.10	916	2839
15	148.80@ 149.20	150.70	148.30	149.80@ .70	149.80	631	2932
16	153.30@ .00	154.60	151.30	154.20@ .60	154.40	1333	3113
17	153.60@ .50	156.30	153.40	155.20@ .50	155.30	1971	3277
18	158.00@ 157.30	158.00	150.30	150.30@ .30A	150.30	1980	3776
19	149.50@ .80	150.00	145.30	145.50@ 146.10	145.80	2278	3892
22	146.30@ .10	147.00	144.00	144.80@ 145.20	145.00	1530	3959
23	145.00@ 144.80	147.20	143.50	143.50@ 144.00	143.80	1523	3882
24	144.20@ .50	144.80	141.60	142.70@ .20	142.50	1539	3979
25	141.00@ 140.80	146.50	140.50	146.50@ .10	146.30	1737	4140
26	146.50@ .30	148.40	145.40	146.00@ .20	146.10	1433	4214
29	145.70@ .50	149.70	145.20	146.60@ .30	146.40	1913	4095
30	146.50@ .40	147.00	142.00	142.50@ .00	142.30	2173	4019

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	142.70	144.70	140.20	143.30@ 144.30	143.80	2133	3928
2	143.40@ .20	144.50	142.00	142.80@ .50	142.70	1206	4105
3	144.50@ .70	147.40	144.40	146.80@ .30	146.50	1794	4156
6	147.00@ 145.50	147.20	144.80	145.40@ 146.50	146.00	1289	3955
7	146.20@ .50	149.40	146.20	149.00@ .40	149.20	1967	3911
8	148.80@ .60	149.50	147.30	148.70@ 149.10	148.90	1769	4065
9	149.50@ .00	153.50	149.00	153.30@ [illegible]	153.10	2563	4479
10	155.50@ .00	156.80	154.80	155.20@ .00	155.10	2137	4259
13	156.00@ 155.80	156.00	153.10	153.70@ 154.00	153.90	1508	[illegible]
14	153.90@ 154.10	155.80	151.00	152.00@ 151.70	151.90	2254	[illegible]
15	152.20@ .00	156.90	151.60	156.90@ .90B	156.90	2102	4361
16	158.00@ 157.60	160.70	157.60	159.20@ .50	159.30	2597	4383
17	158.50@ .40	160.20	158.30	159.70@ .50	159.60	1327	4397
20	164.00@ .20	164.60	163.50	164.60@ .60B	164.60	938	4289
21	163.80@ .60	164.60	162.20	163.90@ 164.30	164.10	1513	4220
22	163.80@ .70	163.80	161.60	163.20@ .00	163.10	1738	4464
23	162.30@ .10	162.70	158.10	158.10@ .10A	158.10	2024	4293
24	158.20	161.50	158.20	160.50@ 161.00	160.70	1564	4387
27	Exchange Closed: Memorial Day						
28	164.00@ 163.80	165.70	155.70	156.20@ .70	156.50	3251	4302
29	155.00	155.90	153.50	154.50@ .00	154.30	1764	4161
30	153.50@ .30	156.80	152.80	155.30@ .90	155.60	1847	4010
31	155.00	157.20	154.50	156.20@ 155.30	155.70	1217	3979

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	158.50	159.00	153.50	156.70@ .50	156.60	1844	4016
4	156.00@ 155.60	156.40	153.60	153.60@ .90	153.80	1148	3957
5	155.00	157.30	154.50	157.30@ .00	157.10	1087	3847
6	156.80@ .60	162.10	156.30	162.00@ 161.90	161.90	1977	3924
7	161.00	163.90	159.90	162.10@ .50	162.30	1709	3948
10	161.20	163.00	159.70	161.20@ 160.80	161.00	1015	3943
11	161.00	162.30	156.00	157.50@ .80	157.70	1874	3774
12	156.70@ 157.00	157.20	152.80	152.90@ .80	152.90	1982	3677
13	152.00	153.40	148.10	148.10@ .30	148.20	1924	3603
14	150.20@ .50	152.20	147.60	151.70@ .20	151.40	1987	3397
17	152.00	152.00	149.60	151.20B@ .40	151.30	1014	3339
18	146.30	149.00	146.30	148.70@ 149.00	148.90	1309	3123
19	148.00	148.20	143.90	143.90@ .90A	143.90	1386	3188
20	143.00@ 142.70	145.90	141.20	145.20@ .50	145.30	1189	2964
21	144.30	148.00	143.70	147.20@ 146.50	146.80	727	2789
24	147.20	147.50	145.20	147.30@ .40	147.30	456	2710
25	146.30	146.70	143.80	143.90@ .80	143.90	750	2582
26	143.70@ .10	145.30	141.80	142.00@ .20	142.10	604	2472
27	142.70	143.90	142.50	142.60@ .50	142.50	368	2374
28	....	147.40	143.50	....	....	539	2089

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1985 FUTURES CONTRACT
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	147.50	149.00	146.60	148.00@ .10	148.00	277	1968
2	148.00	148.00	143.30	144.10@ .20	144.20	358	1757
3	145.00	146.40	144.00	145.00@ 144.80	144.90	279	1656
4	Exchange Closed: Independence Day						
5	147.00	149.30	147.00	148.50	148.50	150	1546
8	148.50	151.00	148.00	151.00	151.00	167	1427
9	151.00	153.00	151.00	151.60	151.60	342	1193
10	152.50	155.00	152.50	154.30	154.30	291	888
11	155.00	155.00	152.60	154.30	154.30	189	712
12	154.00	154.50	153.30	153.50@ .90	153.70	324	391
15	153.50	157.00	153.50	153.60	153.60	377	59
16	....	....	....	....	....	9	35
17	....	....	....	....	....	2	22
18	....	....	....	....	....	....	22
19	....	....	....	....	....	....	22
22	....	....	....	....	....	....	7
23	....	....	....	....	....	....	7
24	....	....	....	....	....	....	6
25	....	....	....	....	....	....	2
26	....	....	....	....	....	....	2
29	....	....	....	....	....	....	2
30	....	....	....	....	....	....	2
31	....	....	....	....	....	....	....

SEPTEMBER 1985 FUTURES CONTRACT
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	176.10	178.30	173.80	174.50@ 173.80	174.20	66	779
3	175.70	175.90B	174.40	175.50	175.50	55	780
4	175.50	175.90	175.00	175.00@ .60	175.30	60	810
7	177.00	179.90	177.00	178.30@ .00	178.10	172	839
8	178.80	180.20B	178.60	178.80@ .60	178.70	266	851
9	180.00	180.90	178.30	179.00@ 178.80	178.90	139	884
10	178.50	179.50	178.50	179.00@ .20	179.10	32	879
11	178.50	179.00	177.30A	177.50	177.50	85	923
14	177.70	178.40	177.00A	177.50	177.50	104	920
15	179.80	180.20	178.00A	178.50@ 179.00	178.70	88	924
16	178.50	173.00B	177.50	178.80	178.80	64	943
17	174.40	175.50	173.80	173.80@ .80A	173.80	278	965
18	175.00	175.80	173.00	174.10@ .30	174.20	267	976
21	174.00	176.00	173.60	174.40@ .50	174.40	161	974
22	175.90	177.40	175.70	175.80B@ 176.60	176.20	356	794
23	176.20	176.50	174.90	176.50@ .00	176.20	148	747
24	175.80	179.50	175.80	179.20@ .50	179.30	185	708
25	178.60	179.50	177.30A	179.30@ .50	179.40	65	714
28	178.00	179.00	176.30	176.90@ 178.00	177.50	67	720
29	175.90@ .70	176.50	175.10	176.00@ .40	176.20	92	729
30	176.90@ 177.00	177.80	176.50	177.80	177.80	115	764
31	175.50	176.30	175.10	175.80@ 176.00	175.90	84	772

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	171.00	172.20	171.00	171.50@ .30	171.40	71	775
4	170.20	171.70	169.80	171.70	171.70	56	786
5	172.50	173.60	172.40	173.50@ 172.50	173.00	119	793
6	172.00	173.70	169.50	171.30A@ 169.50	170.40	196	822
7	171.00	172.20B	169.30	170.00@ 169.50	169.80	210	833
8	169.00@ 168.00	170.00	166.40	170.00@ 169.00	169.50	171	881
11	170.30	170.50	165.20	166.10B@ .50	166.30	97	885
12	165.90	167.00	165.30	167.00	167.00	109	883
13	167.50	169.70	167.50	169.50@ .70	169.60	90	883
14	170.90	172.50	170.90	171.10@ .40B	171.20	44	885
15	171.00@ 170.90	171.20B	170.30A	170.90	170.90	48	876
18	Exchange Closed: President's Day						
19	172.50@ .70	173.00	171.50	173.00	173.00	53	882
20	171.40	171.50	169.00	169.50@ .10	169.30	177	922
21	167.50	167.50	164.30	164.30A	164.30	174	944
22	164.30	164.30	160.30	161.50@ .10	161.30	234	936
25	160.60	163.00	159.60	162.50A	162.50	188	976
26	163.40	165.00	161.70	162.00@ .50	162.30	207	941
27	161.00	163.40	160.30A	161.90@ .70	161.80	125	921
28	160.10	163.00B	160.10	161.00@ 160.50	160.80	65	922

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	161.30	161.50	155.80	156.20@.00	156.10	167	885
4....	156.90	158.00	151.10	151.10A	151.10	226	876
5....	151.20	152.50	148.10	152.50@.00A	152.20	233	925
6....	153.50	153.50	149.70	150.00@.50	150.30	121	909
7....	148.50	150.20	146.80	150.20@149.50	149.90	145	909
8....	151.00	151.50	147.50	149.20B@148.50	148.90	145	886
11....	148.50	151.50	148.00	150.90@151.50	151.20	76	896
12....	151.00	151.60	150.00	151.50@.60	151.50	69	901
13....	150.20@.10	154.70	150.10	154.30A@153.70	154.00	94	878
14....	153.40@.50	154.00	152.40	153.50@.00	153.30	72	895
15....	152.30@.20	152.50	148.30	149.00@.50	149.30	119	900
18....	146.50	146.50	144.30	144.30A	144.30	193	907
19....	143.00@142.90	144.50	139.30	144.30@.00	144.20	241	950
20....	145.00	145.70	140.80	142.30A@.00	142.20	140	928
21....	143.00@142.70	144.00	139.50	143.80	143.80	188	957
22....	143.00	143.10	140.20	140.40	140.40	112	949
25....	140.40	141.50	138.80	141.50	141.50	166	919
26....	142.00	142.00	137.60	137.60@.70	137.70	118	905
27....	136.00	139.20B	135.50	138.20@.50	138.30	260	883
28....	139.50	140.90	138.00A	140.70	140.70	199	875
29....	140.80	141.40	138.80	139.70@.50	139.60	176	907

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	138.80	140.10B	137.80	139.30@.00	139.20	127	893
2....	138.70	144.20	138.50	144.20B	144.20	224	892
3....	145.00	145.00	141.50	142.40	142.40	188	901
4....	142.30	147.40	140.20	147.40@.40B	147.40	405	954
5....	Exchange Closed; Good Friday						
8....	149.50@.60	152.00	148.80	151.40@.20	151.30	482	1066
9....	150.30	151.00	149.00	149.50A@.00	149.30	167	1046
10....	151.00	152.10	149.50	151.20B@.50	151.30	147	1056
11....	153.00	155.20	153.00	153.60@155.00	154.30	544	1177
12....	154.50	155.70	153.50	154.80A@.60	154.70	253	1151
15....	154.00	155.30B	153.40	154.80	154.80	112	1160
16....	157.50@.40	158.70	155.70	158.70@.20	158.40	417	1218
17....	158.00	159.60	157.50	157.50@158.00	157.80	325	1303
18....	159.50@160.00	160.30	152.80	152.80A	152.80	340	1364
19....	152.20@.30	153.30	147.90	148.60@.10	148.40	421	1384
22....	150.00	150.20	147.80	149.00@.50	149.20	230	1383
23....	149.50@.60	151.30	148.20	149.00@148.80A	148.90	190	1346
24....	149.70	149.70	146.90	147.80@.50	147.70	269	1347
25....	145.50	151.20	145.00	150.60@151.00	150.80	515	1329
26....	150.80@.90	152.00	149.00	149.40@.00	149.20	366	1379
29....	149.50@.00	152.80	148.70	149.20@.10	149.20	243	1403
30....	150.00	150.30	145.70	145.70@146.40	146.10	389	1376

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	146.20	148.10	144.70	147.70@.00	147.60	360	1379
2....	147.50	148.70	146.50A	147.50	147.50	189	1403
3....	150.00	151.20	148.60	149.30@148.60	148.90	445	1501
6....	150.00	150.10B	148.10	148.50@149.00	148.80	153	1514
7....	149.30	152.00	149.30	152.00	152.00	298	1570
8....	151.50	151.70	150.10	151.30@.40	151.40	264	1624
9....	151.80	155.20	151.80	154.40@.80	154.60	475	1688
10....	156.50	157.80	156.00	156.30@.10	156.20	526	1848
13....	157.00@156.50	157.00	153.50	154.70@.90	154.80	465	1961
14....	155.00	156.50	152.10	153.40@.00	153.20	475	2009
15....	153.00@.20	158.20	152.90	158.20B	158.20	548	2087
16....	158.50@159.00	161.80	158.50	160.70@.50	160.60	829	2120
17....	159.50	161.20B	159.50	160.30@161.00	160.60	341	2173
20....	164.60	165.60	164.20	165.60@.60B	165.60	535	2218
21....	164.60@.50	165.40	163.20	164.60@.90	164.80	681	2218
22....	164.60	164.60	161.00	162.00A@161.00	161.50	542	2252
23....	161.00@160.80	161.40	156.50	156.50@.50A	156.50	787	2319
24....	156.80@157.20	160.00	156.80	159.80@160.00	159.90	534	2329
27....	Exchange Closed; Memorial Day						
28....	163.50@.70	164.90	154.90	155.30@156.00	155.70	1031	2360
29....	154.00@153.50	155.40	153.00	154.00@.30	154.20	746	2447
30....	153.60@.70	157.80	153.40	157.00@156.60	156.80	657	2417
31....	156.50@.30	158.70	155.80	158.00@157.10	157.50	604	2418

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	161.00@.20	161.20	155.80	159.30@158.60	158.90	951	2550
4....	158.70	159.00	156.10	156.30@.10	156.20	599	2636
5....	158.00	159.70	157.30	159.30@.70	159.50	499	2688
6....	158.80@.60	164.30	158.50	163.90@.60	163.70	1060	2826
7....	162.60@.30	165.30	161.30	162.80@163.30	163.10	832	2909
10....	162.60	164.00	161.30	163.10@162.70	162.90	516	2921
11....	163.40@.20	164.50	158.10	159.50@160.00	159.80	1462	3109
12....	159.50@.30	159.80	155.10	155.30@.20	155.30	1509	3265
13....	154.50@.30	155.80	150.30	150.30@.30A	150.30	1884	3371
14....	152.50@153.00	154.80	149.30	154.50@.00	154.20	1317	3347
17....	154.50@.30	154.50	152.00	153.30@.70	153.50	765	3366
18....	151.10@.50	152.50	149.20	152.00@.40	152.20	1025	3429
19....	151.30@150.80	151.30	147.60	147.60@148.00	147.80	1490	3399
20....	145.70@146.00	149.80	145.40	148.50@.80	148.60	1487	3260
21....	147.50@.30	150.50	146.60	148.30@.10	148.20	1140	3419
24....	148.80	149.40	146.80	148.70@.50	148.60	735	3413
25....	148.10@.00	149.30	146.50	146.70@.50	146.60	1142	3582
26....	146.50@.30	148.70	145.00	145.30@.50	145.40	1657	3829
27....	146.20	147.50	145.50	146.40@.30	146.30	959	3780
28....	....	151.00	146.80	....	....	1708	3830

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	151.00	151.50	148.50	148.90@.50	148.70	1088	3868
2....	148.50	149.20	143.80	144.00@.30	144.20	2129	3977
3....	144.50@.80	146.40	143.00	145.20@.00	145.10	1305	4126
4....	Exchange Closed; Independence Day						
5....	147.40	148.80	147.10	148.50@.80	148.60	635	4112
8....	148.50@.30	150.70	148.00	149.90@.70	149.80	1109	4050
9....	152.00	152.60	150.00	150.50@.00	150.20	1709	4048
10....	151.20@.40	152.80	150.40	152.50@.40	152.40	1309	4098
11....	153.00@152.80	153.00	150.60	151.60@152.20	151.90	1657	4127
12....	151.90@.70	152.60	149.00	150.00@.40	150.20	1549	4117
15....	149.30@.50	150.80	148.50	149.50@.70	149.60	1089	4186
16....	149.20	150.60	147.50	148.50@.70	148.60	1223	4312
17....	149.00@148.80	150.00	145.80	147.20@146.80	147.00	1921	4257
18....	145.20	146.60	144.50	145.70@.50	145.60	981	4225
19....	145.50@.60	148.50	145.20	148.00@147.50	147.70	1018	4218
22....	147.00	148.20	146.20	147.50@.00	147.30	805	4268
23....	147.00	147.80	145.20	145.50@.20	145.40	822	4111
24....	144.80@143.00	144.60	140.40	140.40A	140.40	1653	4098
25....	139.20@.40	139.90	137.40	137.80@138.50	138.20	1267	3972
26....	137.20	140.30	137.20	139.30@.00	139.10	726	3954
29....	138.60	138.80	135.10	136.00@.50	136.30	943	4058
30....	137.80	137.80	133.50	135.40	135.40	1027	3996
31....	135.50	138.20	134.30	137.50	137.50	774	4068

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	138.50@139.00	139.80	137.50	138.70@139.00	138.80	1146	4129
2....	137.40	139.20	137.30	138.30@137.60	138.00	543	4055
5....	138.60	139.00	134.80	135.30@.20	135.30	716	4029
6....	135.90	136.90	134.30	135.00@134.80	134.90	768	4081
7....	134.40	135.70	133.50	135.00@134.80	134.90	767	4170
8....	137.50	139.50	136.60	139.30@.20	139.20	1114	4105
9....	138.70	138.90	137.00	137.30@.00	137.20	755	4007
12....	136.90	136.90	132.40	133.00@132.40	132.70	1045	3956
13....	130.50	132.30	130.20	131.50@132.20	131.90	887	3740
14....	132.20@.10	133.70	131.50	133.10@.30	133.20	716	3758
15....	132.70	134.50	130.90	132.00	132.00	902	3726
16....	130.00@129.20	131.00	128.30	128.30@.50	128.40	900	3500
19....	129.20	130.60	128.60	130.60@.40	130.50	620	3435
20....	130.00	130.50	127.80	129.20@130.00	129.60	761	3310
21....	130.50	132.80	129.20	131.80@132.00	131.90	1141	3131
22....	133.60@134.00	134.80	131.00	131.70@132.20	131.90	1141	3012
23....	131.50	132.30	130.20	131.30@.00	131.20	850	2626
26....	130.00@.30	132.30	130.00	132.00@.30	132.10	442	2564
27....	133.30	134.80	132.40	134.70@.80	134.70	636	2418
28....	134.70	136.00	133.40	133.70@.60	133.70	482	2261
29....	133.70@.50	135.30	132.60	135.30	135.30	479	2178
30....	135.00@134.80	136.50	134.70	135.60@.80	135.70	391	204

RANDOM LENGTH LUMBER FUTURES PRICES

SEPTEMBER 1985 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day						
3	135.00@.20	135.80	134.00	134.20	134.20	239	1915
4	135.00	137.60	134.90	137.00	137.00	288	1757
5	137.00	137.60	136.10	137.50	137.50	191	1591
6	136.00	139.80	136.00	139.00	139.00	303	1245
9	139.50@140.00	142.00	139.50	140.70@141.20B	140.90	281	1048
10	141.60@142.00	142.20	140.70	141.00@.20	141.10	265	857
11	141.40@.50	144.00	141.40	143.80@144.00	143.90	338	594
12	144.50	146.20	144.10	146.20	146.20	353	327
13	148.50	152.00	147.00	149.50@152.00	150.70	296	84
16						2	55
17						15	43
18						7	22
19						1	33
20							31
23						20	11
24							11
25							11
26							11
27							9
30							

NOVEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	177.30	177.90B	174.90	174.90	174.90	42	505
3	174.90@.70	176.50	174.50A	175.50A	175.50	27	501
4	175.50	176.20B	175.50	175.50	175.50	10	505
7	178.50	180.30	178.00	178.00	178.00	72	541
8	178.20	180.20B	178.20	178.60@179.00	178.80	65	551
9	180.40@.50	180.90	178.20	179.00B@.50	179.20	72	584
10	180.00	180.50B	179.10A	179.60@.70	179.60	16	583
11	179.20	180.00	178.70	178.80@.70A	178.80	60	569
14	178.40	179.40	178.10	178.10	178.10	44	584
15	180.00	180.50	178.80A	179.50	179.50	33	585
16	178.80	179.90	178.00A	179.80@.90	179.80	7	585
17	177.00	177.00	174.80	175.00	175.00	280	705
18	177.00	178.00	175.40	177.80@178.00	177.90	168	776
21	177.60	178.90	177.30	178.50	178.50	236	847
22	178.50@.40	179.90	178.40	179.30@.50	179.40	159	885
23	179.50	179.50	177.50	178.70@.90	178.80	72	891
24	178.50	180.80	178.50	180.70@.80	180.70	167	879
25	180.00	180.50	179.00A	180.20@.50	180.40	130	894
28	179.00	180.30	178.00	179.30@180.30	179.80	82	899
29	178.00	178.00	177.50	177.80@.90	177.90	121	902
30	178.50	179.00	177.90	178.90@179.00	178.90	121	924
31	177.10	178.20	176.40	178.20@177.70	178.00	87	936

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	174.70@.50	175.00	173.00	173.00@.00A	173.00	158	925
4	173.00	173.00	171.50	172.80@173.00	172.90	103	931
5	174.00	174.70B	173.00	173.80@174.00	173.90	173	904
6	172.70	174.20B	172.60	172.80@173.20	173.00	131	910
7	173.50@.30	173.50	171.20	171.40@.20	171.30	81	918
8	169.50	170.40	167.20	170.00@.20	170.10	293	894
11	171.10	171.10	166.00	166.50@167.50	167.00	183	889
12	166.50	167.70B	165.80	167.50B	167.50	90	886
13	169.50	170.70	169.00	170.70	170.70	77	893
14	171.90	173.20B	171.60	172.40B	172.40	55	899
15	171.50	172.00	171.20	172.00	172.00	33	911
18	Exchange Closed: President's Day						
19	173.50	173.80	172.70	173.80	173.80	46	901
20	172.20	172.30	170.00	170.80A@.00	170.40	55	870
21	168.00	168.00	165.40	165.40A	165.40	100	882
22	165.40	165.40	161.50	162.70	162.70	99	877
25	161.30	164.00	161.00	163.50@164.00	163.70	66	895
26	164.00	165.90	163.10	163.10	163.10	77	891
27	162.90@.50	164.20B	161.20	163.40B	163.40	91	892
28	162.00	164.00B	161.80A	162.00	162.00	59	893

RANDOM LENGTH LUMBER FUTURES PRICES

NOVEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	162.00	162.50	157.10	157.50A@.20	157.40	144	899
4	158.60	158.80B	152.40	153.20@152.40	152.80	224	939
5	152.90@153.80	154.70	150.50A	154.70	154.70	280	907
6	155.30@.60	155.80	151.90	152.50	152.50	103	903
7	151.40	152.50	149.60	151.20@.90B	151.60	84	899
8	152.50	153.20	149.80	150.00	150.00	124	902
11	151.00	152.00	149.50	151.90@152.00	151.90	96	913
12	151.50	152.90	151.00	152.50@.90	152.70	100	931
13	152.20	155.80	152.00	155.70A@154.20	154.90	99	928
14	154.50	155.00B	153.60	154.00B	154.00	63	932
15	153.80@.70	153.80	149.50	150.20@.50B	150.40	91	920
18	148.00@.10	148.20	145.40	145.40@.40A	145.40	164	942
19	145.00	145.80	140.40	145.30@144.80A	145.10	176	918
20	146.50@.30	147.00	142.30	143.00B	143.00	88	906
21	144.00	144.80	141.00	143.50@144.50	144.00	133	912
22	144.00@143.80	144.10	142.00	142.00@.50B	142.30	52	895
25	142.00@141.90	142.90B	141.10	142.90	142.90	84	888
26	142.90	143.30	139.30	139.30@.60B	139.50	97	902
27	138.90@.70	140.70	137.80	139.80B	139.80	119	885
28	141.50	142.50	140.40	142.00	142.00	43	881
29	142.50	143.40	141.50	141.50	141.50	75	880

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	141.40	142.40	140.30A	141.00@.10B	141.10	41	874
2	141.10	146.10	141.00	146.10B	146.10	100	865
3	148.50@.10	148.50	143.60	143.60A	143.60	120	869
4	144.20@.40	148.60	142.50	148.60B	148.60	210	903
5	Exchange Closed: Good Friday						
8	150.00	153.00	149.50	151.50@152.00B	151.70	165	965
9	151.70	151.80	150.10	150.10@.30	150.20	76	960
10	151.70@152.10	153.10B	151.00	152.20	152.20	139	986
11	153.90	155.90	153.90	154.30@155.00B	154.60	280	1104
12	155.00	156.30	154.20A	155.10A	155.10	113	1130
15	154.50	155.50	154.10	155.00@154.80	154.90	100	1168
16	157.50@.40	158.90	156.00	158.50	158.50	205	1214
17	158.90@.70	159.70	157.80	158.00@157.80	157.90	225	1311
18	160.00	160.50	152.90	152.90A	152.90	134	1318
19	152.50@.60	153.50B	148.50	149.00@.10	149.10	161	1327
22	150.00	151.10	149.20	150.00B@.50	150.20	199	1330
23	151.00	152.40	149.50	150.00A@149.50	149.80	151	1319
24	150.60@.70	151.20	148.30	149.10@148.80	149.00	220	1284
25	148.00	152.00	147.10	152.00@151.10	151.50	201	1333
26	152.00@151.50	153.00	150.20	150.20@.50	150.40	134	1378
29	149.80	153.70	149.70	149.70@150.00	149.90	124	1387
30	151.30	151.30	147.30	147.30@.50	147.40	183	1367

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	147.70@.80	149.30	146.60	148.50@149.00	148.70	207	1330
2	148.80@149.00	150.00	148.10	148.80A@.10	148.50	72	1295
3	150.00	152.00	149.90	150.50@149.90	150.20	206	1358
6	150.40@151.00	151.00	149.20	149.50@.20	149.40	92	1376
7	150.20@.30	152.90	150.20	152.60@.30	152.40	249	1348
8	152.20@.30	153.00	151.30	152.40@.10	152.30	96	1359
9	153.10@.00	155.70B	153.00	155.00@154.80	154.90	268	1472
10	155.80@156.00	157.90	155.80	156.00@.30	156.10	249	1464
13	156.80	157.00	154.00	154.50@.30	154.40	205	1563
14	155.00@.10	156.40	152.40	152.70@153.00	152.90	192	1622
15	153.00	157.90	153.00	157.90B	157.90	238	1679
16	157.90	160.70	157.90	159.40@.60B	159.50	433	1828
17	159.00@158.90	160.20	158.60	159.50@.60	159.60	148	1812
20	162.00	164.60	162.00	164.60@.60B	164.60	408	1923
21	163.80	164.20	161.80	163.50@.90	163.70	287	1983
22	162.80	162.80	160.00	161.20@.30	161.30	340	2003
23	160.00	160.30	156.30	156.30A	156.30	525	2095
24	157.00	159.30	157.00	159.30@.00	159.10	237	2163
27	Exchange Closed: Memorial Day						
28	160.00	163.30	154.10	155.00@154.70	154.90	590	2305
29	153.20	155.00	153.00	154.20@.00	154.10	382	2379
30	154.00	158.00	153.70	156.20B@157.00	156.60	323	2347
31	156.60	158.90	156.20	158.40@157.30A	157.80	294	2333

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	161.90	161.90	156.70	160.10B@.40	160.20	650	2425
4	159.70	160.00	157.60	157.60	157.60	284	2402
5	158.50	160.30	158.30	159.90@160.30	160.10	277	2291
6	160.00	164.20	159.20	163.00@.40	163.20	645	2336
7	162.00	164.10	160.80	163.00@162.80	162.90	266	2373
10	162.00	163.40	160.90	162.00A	162.00	141	2405
11	162.40	163.10	158.30	159.70@160.30	160.00	403	2503
12	159.50	159.80B	156.30	156.50	156.50	324	2492
13	156.00	156.70	151.70	151.70@152.30B	152.00	664	2421
14	154.00	155.80	151.20	155.30@.70	155.50	499	2402
17	155.00	155.20	153.50	154.30	154.30	177	2439
18	152.00	154.20	150.50	153.50@.70B	153.60	398	2397
19	152.50	153.20	150.20	151.00@150.20	150.60	620	2413
20	149.00	152.30	148.50	151.50@152.20	151.80	612	2290
21	150.80	153.50	150.10	151.70@.10	151.40	420	2242
24	151.10	151.80	149.80	151.00	151.00	126	2215
25	150.50	151.60B	149.50	149.50	149.50	186	2168
26	149.30	151.30	148.10	148.40	148.40	258	2141
27	149.30	150.70	148.60	149.00@.50	149.20	131	2134
28		153.20	149.80			306	2096

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	153.00	153.10	150.50	150.60@.50	150.60	295	2114
2	150.60	150.90	146.40	146.90@147.00	147.00	612	2071
3	148.00	149.00	146.20	147.70@148.20	147.90	417	2064
4	Exchange Closed: Independence Day						
5	149.50@.70	151.00	149.50	150.50@.80	150.60	188	2086
8	150.60	152.50	150.40A	151.90@152.00	151.90	185	2128
9	152.50	153.70	151.50	151.50@.80	151.70	392	2071
10	152.50	153.80	151.30	153.20	153.20	353	2222
11	153.40	153.70	151.80	153.00@.10	153.10	268	2212
12	153.30	153.30	150.80	150.80@151.50	151.20	293	2204
15	150.50@.40	151.60	149.80	150.40@.50	150.50	350	2249
16	150.00	151.10	148.30	149.80@148.80	149.30	377	2280
17	149.00@148.70	150.00	146.80	148.00@147.70	147.90	635	2348
18	146.50	147.80	145.80	147.00@146.80	146.90	590	2400
19	147.20@.50	148.90	146.50	148.00@.30	148.10	335	2456
22	147.60@.50	148.30	146.50	147.00@.40	147.20	257	2513
23	147.50@.30	147.90	145.80	145.80@146.00	145.90	324	2493
24	145.20@.00	145.20	140.90	140.90A	140.90	846	2468
25	139.90@140.00	140.90	138.30	139.00@140.00	139.50	594	2429
26	138.60	141.40	138.60	140.50@.60	140.50	359	2426
29	140.00@139.80	140.00	136.70	137.50@.30	137.40	689	2485
30	139.00	139.00	135.20	136.00@.50	136.30	512	2455
31	135.80	138.50	134.50	138.40@.10	138.20	521	2504

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	139.40	140.80	138.70	140.10@139.90	140.00	476	2519
2	139.00@.20	140.40	138.30	139.10	139.10	266	2518
5	139.10@.00	139.30B	136.20	136.50	136.50	395	2550
6	137.00	138.20	135.00	135.50@.80	135.70	573	2595
7	134.50@.30	135.70	133.70	135.00@134.80	134.90	660	2684
8	136.20@.50	139.20	135.80	138.80@.70	138.70	850	2721
9	138.40	138.40	136.60	137.30@136.60	137.00	470	2737
12	136.50@.30	136.50	133.30	133.80@.30	133.60	794	2802
13	132.50@.20	133.70	131.80	133.00@.50	133.30	744	2820
14	134.20@.00	135.00	132.80	134.00@.30	134.10	426	2825
15	133.60@.80	135.00	131.70	131.70@132.00	131.90	413	2876
16	129.00@.40	131.00	129.00	129.30@.00	129.20	950	2813
19	129.50	130.80	128.80	130.50@.80	130.60	631	2811
20	129.50@.00	130.30	127.80	129.00@.70	129.40	756	2826
21	129.60	131.60	128.70	130.00@.40	130.20	1089	3127
22	132.20@.50	132.50	128.80	129.00@.20	129.10	1187	3223
23	128.40@.00	129.40	126.70	127.70@128.20	128.00	1192	3388
26	126.50	128.40	126.50	128.00@.40	128.20	600	3296
27	128.80	131.10	128.80	130.90@131.00	130.90	1106	3489
28	131.30@.10	132.30	130.00	130.80@.60	130.70	1034	3528
29	131.00	132.70	129.90	132.70@.50	132.60	1077	3552
30	131.50@.40	133.30	131.40	132.20@131.80	132.00	915	3646

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1985 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day						
3	131.50@.40	131.70	129.10	129.50@.70	129.60	818	3555
4	130.30@.50	131.10	129.60	130.60@131.00	130.80	1013	3602
5	130.30@.20	132.80	130.20	132.80@.50	132.60	1049	3681
6	131.60@.50	135.50	131.50	135.00@.50	135.20	1988	3676
9	135.50@.90	136.40	134.70	135.70@136.00	135.80	1091	3735
10	137.00@136.80	137.00	133.60	133.60@.90	133.80	1256	3836
11	134.70@.60	135.80	133.80	135.40@.50	135.40	1224	3933
12	134.90@135.00	136.50	134.60	135.10@.30	135.20	881	3960
13	136.20	138.80	134.00	138.50@.80	138.60	1852	4203
16	138.50	139.90	137.30	139.90@.60	139.80	1467	4281
17	139.80@.70	139.80	137.60	138.30@.70	138.50	894	4229
18	138.50	138.50	136.30	136.80A@.50	136.70	1001	4176
19	136.50@.40	136.90	135.40	135.80@136.20B	136.00	783	4105
20	136.20@.30	138.20	136.20	138.20@.00	138.10	957	4109
23	139.00@.50	143.10	139.00	142.00@141.10	141.50	1936	3748
24	140.50@.30	143.30	139.00	143.00@.30	143.10	1188	3600
25	142.50@.30	144.50	142.00	142.70@.30	142.50	1028	3657
26	142.70	142.70	139.50	140.20@.70	140.50	1027	3714
27	139.80@.60	141.00	139.60	140.70@.80	140.70	414	3732
30	140.40@.70	141.30	138.90	139.50	139.50	927	3720

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	139.40	141.80	137.30	139.50@.70	139.60	1463	3770
2	139.80	141.20	139.20	139.30@.50	139.40	753	3736
3	138.50@.30	138.90	137.50	137.50@.80B	137.70	584	3656
4	135.50@.00	136.50	134.90	134.90@135.20	135.10	1622	3359
7	134.70	135.90	133.90	135.50@.80	135.60	899	3274
8	135.10	136.90	134.90	136.30	136.30	557	3200
9	136.00	136.90	135.20	135.30@.50	135.40	383	3183
10	135.70	136.70	135.10	135.80@136.00	135.90	534	3062
11	135.00@134.80	135.30	133.70	134.00@133.70	133.90	738	2632
14	134.50@.70	135.00	133.60	134.50@.30	134.40	396	2697
15	134.50	139.00	134.50	138.90@139.00	138.90	1173	2669
16	139.00@138.90	139.70	138.10	139.50@.40	139.40	706	2540
17	137.80	138.40	136.90	138.20@.00	138.10	563	2541
18	138.60	139.40	137.10	137.10	137.10	485	2472
21	137.00@136.60	137.00	135.80	136.70@137.00	136.90	331	2371
22	137.50@.70	141.90	137.50	141.90B	141.90	741	2285
23	141.50	143.00	140.50	141.50@.40	141.50	597	2194
24	141.20@.00	142.10	140.60	141.20@.00	141.10	347	2111
25	141.30	141.30	140.20	141.00@.20	141.10	401	1952
28	140.90@.80	141.80	140.60	141.40@.50	141.40	344	1988
29	142.50	146.20	142.50	145.80@146.20	146.00	670	1839
30	145.50	146.50	144.20	145.20@.30	145.30	463	1639
31	144.30	145.00	143.80	144.30	144.30	218	1571

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	143.30	145.30	143.10	145.30	145.30	171	1491
4	144.50@.00	144.90	143.20	144.20@143.80	144.00	125	1460
5	145.00	145.70	143.50	143.60@.80	143.70	198	1375
6	143.70	143.70	142.00	142.10	142.10	175	1258
7	141.00	141.30	140.00	140.30	140.30	214	1166
8	140.60	142.00	140.30	141.80	141.80	208	1043
11	141.00	142.40	141.00	142.30	142.30	100	947
12	142.80	146.40	142.80	145.70@.30	145.50	293	711
13	144.80@.70A	145.50	144.00	145.00@.50	145.30	152	566
14	145.30@.20	148.40	145.00	147.50@.90B	147.70	380	344
15	146.50	146.50	140.10	143.50@140.10	141.80	278	83
18	—	—	—	—	—	65	29
19	—	—	—	—	—	13	16
20	—	—	—	—	—	7	8
21	—	—	—	—	—	—	8
22	—	—	—	—	—	—	6
25	—	—	—	—	—	—	6
26	—	—	—	—	—	—	6
27	—	—	—	—	—	—	3
28	Exchange Closed: Thanksgiving Day						
29	—	—	—	—	—	—	—

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2		181.70B	179.00A	179.00A	179.00	....	136
3	180.50	180.60B	179.00A	180.00A	180.00	5	139
4	180.10	180.50	179.50A	179.50A	179.50	13	142
7	182.70	184.50B	182.70	183.50	183.50	9	145
8	183.70	185.10	183.50A	183.50A	183.50	8	150
9	185.00	185.00	184.00A	184.00A	184.00	20	153
10	184.50	184.50	184.50	184.50	184.50	....	153
11		....	183.40A	183.40A	183.40	4	157
14		183.90B	182.50A	182.50A	182.50	....	157
15				182.50N	182.50		153
16		182.80B		182.50N	182.50		153
17	181.70	181.70	178.20A	178.20A	178.20	22	156
18	182.00	183.20B	179.50A	182.00B	182.00	9	158
21	182.50	182.80B	182.30	182.50	182.50	15	169
22	183.50	183.50	183.30A	183.50	183.50	8	173
23	183.50	183.50	182.00A	183.00A	183.00	4	173
24	184.00	184.80B	183.80A	184.80B	184.80	19	180
25	184.50	184.70	183.00A	184.50A	184.50	2	179
28	184.50	184.80	182.60A	183.50A	183.50	5	182
29	181.90	182.80B	181.50A	182.80B	182.80	27	197
30	183.80	183.80	183.00A	183.30A	183.30	....	197
31	....	....	181.50A	182.00A	182.00	1	196

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	181.10@.00	181.10	177.00	177.00A	177.00	15	200
4	177.00	177.70B	176.00A	176.00A	176.00	5	199
5	178.60	181.00B	177.50A	177.50A	177.50	6	201
6	....	178.20B	176.50A	177.50N	177.50	....	201
7	177.60@.50	177.60	176.60A	176.60A	176.60	7	202
8	175.50	175.50	173.00A	174.50B	174.50	27	192
11	172.50	175.00B	172.50	172.50	172.50	1	193
12	171.50	172.50B	171.20A	172.50B	172.50	1	193
13	173.90	174.30	173.90	174.10A	174.10	7	195
14	177.00	178.00B	175.50A	176.00A	176.00	4	196
15	177.00	177.00	176.50A	176.70	176.70	4	196
19	....	178.50B	....	178.00B	178.00	....	194
20	177.00	177.00	175.50	175.50A	175.50	4	194
21	173.50	173.50	170.50	170.60B	170.60	34	206
22	170.90@171.00	171.00	168.60	168.70A	168.70	41	212
25	167.00	168.00B	167.00	168.00B	168.00	7	207
26	170.00	170.70B	167.50A	167.50A	167.50	3	207
27	168.00	170.00	166.60A	167.50B	167.50	8	203
28	168.00	169.00B	166.60A	166.60A	166.60	2	202

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	167.00	167.20B	163.70	164.50B@165.00	164.80	26	186
4	163.00	166.00B	159.80	159.80A	159.80	7	189
5	159.00	160.00	157.50A	159.50A	159.50	33	177
6	159.00	160.00B	157.20A	157.20A	157.20	6	174
7	156.50	157.50B	155.70	157.50B	157.50	6	178
8	158.40	158.40	156.50	156.50A	156.50	25	187
11	156.50	157.60B	156.00A	157.60B	157.60	8	188
12	157.60	157.80B	157.30	157.60B	157.60	11	184
13	158.50	160.50B	157.00A	159.90B	159.90	3	185
14	159.80	160.00B	158.50A	158.50A	158.50	7	189
15	158.70	159.00B	155.00	155.60A	155.60	26	198
18	154.30	154.30	150.80	151.20@150.80	151.00	75	224
19	151.20	151.20	147.20A	150.00A	150.00	37	233
20	151.90	152.50B	148.50	148.50	148.50	8	232
21	150.00	150.00	147.50A	149.50A	149.50	32	230
22	148.90	149.00	148.20A	148.20A	148.20	11	230
25	147.60@.50	149.00	147.50	147.80B@149.00	148.40	12	233
26	148.70@.50	149.30	146.00	146.00	146.00	39	222
27	144.60	147.20	144.60	145.60	145.60	23	218
28	146.20@.30	148.20B	146.00A	148.00B	148.00	12	226
29	148.50	149.00B	147.00A	147.00A	147.00	11	229

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	148.00	148.00	146.00A	146.50@147.90B	147.20	7	224
2	147.50	152.20	147.30	152.20B	152.20	51	231
3	153.00	153.00	149.20	149.20@.50	149.40	14	234
4	149.70@.90	154.40	149.60A	153.80A	153.80	32	232
5	Exchange Closed; Good Friday						
8	155.00	158.00	155.00	156.60A	156.60	48	245
9	157.00	157.00	155.10	155.10@.40B	155.30	13	249
10	157.20@.90	158.50	156.00A	157.00	157.00	12	259
11	158.00	160.70	158.00	159.70B@160.50	160.10	62	304
12	160.80	161.70	160.20	160.80A	160.80	80	341
15	160.80	161.00	159.80A	160.00	160.00	19	353
16	161.00@.20	164.00	161.00	163.60@164.00	163.80	73	381
17	164.00	164.70	163.50	163.50	163.50	43	406
18	165.00	165.30	158.50	158.50A	158.50	96	405
19	158.00	159.40B	155.00	155.60	155.60	33	404
22	155.60	158.20	155.60	156.90@157.00	156.90	60	393
23	158.00	158.80B	156.80A	157.00@.30	157.10	69	409
24	157.50@.30	157.50	155.30	155.70B@156.00	155.90	106	394
25	154.90	159.50	154.00	159.50	159.50	132	420
26	159.00	159.50	157.50A	157.60@158.00	157.80	31	414
29	157.00	160.50	157.00	157.30	157.30	71	411
30	157.80	157.80	154.30A	154.30A	154.30	14	411

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	155.00	156.50	153.50A	156.00A	156.00	90	404
2	156.50	156.50	154.50A	154.80A	154.80	6	371
3	156.00	157.80	156.00	157.00	157.00	83	373
6	157.00	157.00	156.00	156.50	156.50	6	376
7	157.00	158.80	157.00	158.80	158.80	39	369
8	156.40	158.80	157.50	158.80	158.80	18	368
9	159.80	161.50	159.50	161.50@.10A	161.30	68	389
10	161.50@162.00	163.00	161.50	161.80	161.80	100	396
13	161.50	161.90B	159.60	161.00@160.00A	160.50	50	474
14	161.80	162.20	158.00A	158.00B@159.00	158.50	19	458
15	159.80	163.50	159.80	163.50B	163.50	90	427
16	164.00	165.10	163.00	164.00@.50	164.20	115	432
17	163.10@.30	164.50	163.00	164.50	164.50	35	442
20	166.80@.70	168.90	166.50	168.60@.70	168.60	225	513
21	166.50	167.50	165.80	167.00B@.50	167.30	68	508
22	166.50@.70	166.70	163.60A	164.50@.80B	164.70	101	535
23	163.00@.10	163.10	159.70	159.70@.70A	159.70	92	562
24	160.00@159.90	163.30	159.90	163.30@162.60	162.90	65	582
27	Exchange Closed; Memorial Day						
28	164.90	166.20B	157.90A	158.50@.10A	158.30	76	605
29	158.00	159.40	157.00A	159.30@158.50	158.90	91	592
30	159.30	162.50	159.30	161.80@.30	161.50	80	600
31	161.40@.30	163.60	161.00A	162.50@163.50B	163.00	50	610

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	164.50@.60	165.00	162.50	164.90A	164.90	37	607
4	164.70	164.70	162.80A	162.80B@163.20	163.00	58	614
5	164.00	165.00B	162.90A	164.00A	164.00	40	629
6	164.80	168.20	163.70A	168.00@.20	168.10	124	667
7	166.20	168.00	165.80A	167.30@168.00	167.70	97	675
10	166.20	167.10	165.60A	166.00	166.00	14	678
11	166.50	167.30	163.50	165.00	165.00	41	671
12	164.90	164.90	161.50	162.50@.00A	162.30	63	663
13	161.50	161.80B	157.30	157.30@.30A	157.30	119	660
14	158.50	160.50	157.00	160.50@.00	160.20	84	689
17	159.50	160.00	158.30	160.00	160.00	54	692
18	157.60@.50	159.80	157.00	159.80@.00	159.40	202	705
19	158.60	158.90	157.10	157.10@.90B	157.50	93	682
20	156.50	159.00	155.80	158.20B@.50	158.30	190	662
21	156.80	159.40	156.80	157.50	157.50	80	688
24	157.20	157.60	156.00A	157.20A	157.20	24	658
25	156.20	158.00	156.00A	156.20	156.20	48	652
26	156.50	157.70B	154.90A	155.60	155.60	53	642
27	156.60	156.80B	154.90	156.30@.00	156.10	22	648
28	....	158.90	156.10	....	....	72	673

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	159.00@.40	159.40	157.00A	157.00A	157.00	91	666
2....	155.00	155.00	153.30	153.30	153.30	104	662
3....	154.50	155.20B	153.00	154.00@.20	154.10	38	663
4....	Exchange Closed; Independence Day						
5....	156.60	158.00	156.60	157.70@.30	157.50	61	692
8....	157.00	159.00	157.00	158.10@.50	158.30	80	686
9....	159.00	160.00	158.30	158.30@.60	158.40	207	786
10....	159.40	160.00	157.90A	159.90@.50	159.70	252	926
11....	160.00	160.00	158.70A	159.50	159.50	93	932
12....	159.00	159.40	157.80	157.80	157.80	127	974
15....	157.20	158.00	156.80	157.60@.30	157.50	99	949
16....	157.00	157.60	155.30	156.10A	156.10	62	955
17....	155.50@.70	156.80	153.80	154.70B@.90	154.80	160	913
18....	153.80	154.50	152.90	154.40@.00A	154.20	195	918
19....	153.80	155.70	153.80	155.00@.30	155.10	59	936
22....	154.80	154.80	153.60	154.00@.40	154.20	45	933
23....	154.20	154.60	153.40A	153.40A	153.40	107	894
24....	150.50	151.50	148.40	148.40A	148.40	196	842
25....	146.70	147.60	145.60	146.20@.50	146.40	124	892
26....	146.10@.20	148.10B	145.90	147.80A@.30A	147.50	75	910
29....	147.00	147.00	144.00	144.40@.30	144.40	162	925
30....	146.30	146.30	142.50	143.30	143.30	169	943
31....	142.50	145.00	142.00	144.50@145.00	144.90	126	943

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	144.90@.80	146.90	144.80	146.90	146.90	47	947
2....	144.50	147.00	144.50	145.80@146.20	146.00	60	963
5....	144.50	144.50	143.30	143.60	143.60	55	955
6....	143.60	145.00	142.20A	142.50@.70	142.60	111	948
7....	141.00	142.50	141.00	142.20@141.80	142.00	97	945
8....	143.00	145.40	142.70	145.40	145.40	140	975
9....	145.40	145.40	143.40	143.40	143.40	55	959
12....	143.10	143.10	140.60	140.60@141.00	140.80	166	946
13....	139.10@.00	140.70	138.70	139.50@.70	139.60	189	939
14....	141.80	141.80	139.50	140.70	140.70	74	960
15....	139.70	141.60	138.50	138.50	138.50	96	987
16....	137.00	137.40	135.70	136.00@135.80	135.90	286	1065
19....	135.90@.80	137.30	135.60	137.20@.30	137.20	77	1090
20....	136.40	136.60	134.40	136.00@135.20	135.60	181	1128
21....	135.90	137.40	134.80	136.60@.80	136.70	250	1156
22....	137.30@.90	138.70	135.10	135.10@.50	135.30	275	1129
23....	134.90	135.50	133.60	134.80@.00	134.40	386	1215
26....	134.00	135.00	133.60	134.30@135.00	134.60	168	1248
27....	136.00	137.70	135.40	137.30@.60	137.40	236	1314
28....	137.90	138.80	136.50	138.00A@137.30	137.60	233	1349
29....	138.00	139.90	136.90	139.50@.90	139.70	235	1327
30....	138.60	140.50	136.60	138.60@139.00	138.80	183	1368

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	138.40@.30	138.40	135.80	136.50	136.50	190	1443
4....	137.00	137.40	135.80	136.30@137.00	136.60	315	1559
5....	136.00	137.10	135.70	136.90@137.10	137.00	387	1703
6....	136.50@.40	138.70	136.30	138.20@.50	138.30	433	1750
9....	139.00	139.60	137.90A	139.40@.20	139.30	349	1690
10....	140.00@.10	140.10	137.50	137.80	137.80	288	1739
11....	138.20	139.00	137.50	138.90@139.00	138.90	180	1733
12....	138.80	139.60	138.30	138.70@.30A	138.50	172	1760
13....	139.50@.70	141.50	137.10	140.30@141.50	140.90	632	1850
16....	141.00	141.50	138.80	141.50	141.50	585	2008
17....	141.80@.70	141.80	139.90	140.60@.80	140.70	248	2020
18....	140.50	140.50	138.70	139.30@138.80	139.10	276	2020
19....	138.80@.70	139.30	137.40	138.30@.00	138.20	277	2014
20....	138.20	139.50	136.80	138.60@.20	138.40	377	2107
23....	140.00@139.90	143.40	139.90	143.00@142.50	142.70	803	2225
24....	142.50@.30	144.50	141.00	144.40@.20	144.30	475	2139
25....	144.10@.00	146.80	143.50	145.20B@.70	145.40	739	2208
26....	145.30@.10	145.30	142.90	144.80@.50	144.70	520	2143
27....	143.80@.90	144.70	143.30	144.50@.30	144.40	197	2117
30....	144.40	145.30	142.70	143.50@.30	143.40	245	2110

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	143.40@.20	144.80	141.30	143.00@.50	143.30	393	2123
2....	143.50@.80	144.80	142.50	142.50@143.20	142.90	313	2141
3....	142.30@.00	142.50	141.40	141.50@142.00	141.80	174	2151
4....	141.00@140.80	141.30	140.00	140.20@.30	140.30	494	2155
7....	139.80	140.90	139.00	140.90@.50	140.70	331	2216
8....	140.10	141.80	140.00	141.00@140.80	140.90	400	2272
9....	140.30@.20	141.50	139.80	140.30@139.80	140.10	202	2301
10....	140.50@.60	140.60	139.40	139.40@.60	139.50	342	2305
11....	138.80@.60	139.40	137.80	138.10@137.80	138.00	616	2320
14....	138.00	138.80	136.60	136.90@.60	136.80	689	2533
15....	136.50	140.20	136.50	139.80@140.00	139.90	686	2656
16....	140.00@139.90	141.00	139.40	140.50@.30	140.40	489	2737
17....	138.90@139.00	140.50	138.00	140.50@139.80	140.20	659	2962
18....	141.50@.30	141.80	139.50	139.50@.80	139.70	593	2976
21....	138.80@139.00	139.80	138.50	139.50@.70	139.60	360	2981
22....	140.20@.00	144.60	140.00	144.60@.60B	144.60	1154	2968
23....	144.60@.80	146.20	143.80	145.60@.50	145.50	1323	3036
24....	145.00@.20	146.90	144.70	145.90@.70	145.80	992	3131
25....	145.40@.10	145.80	143.90	145.30@.40	145.40	785	3064
28....	145.00@144.80	145.30	143.50	144.20@.10	144.20	718	3128
29....	145.20@.00	149.20	144.60	149.20@.00	149.10	1759	3199
30....	149.10@148.80	149.90	147.80	148.00@.20	148.10	1395	3309
31....	147.50	148.00	146.80	146.80@147.10	147.00	545	3361

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	146.40	147.90	145.90	147.60@.90	147.70	702	3489
4....	147.50@.70	147.70	145.50	146.10@145.80	146.00	763	3475
5....	147.00@146.80	148.40	145.30	145.30@.50	145.40	1215	3629
6....	145.40@.50	145.60	144.10	144.20@.10	144.20	1064	3829
7....	143.80@.90	143.90	142.10	142.50@.60	142.60	1696	3945
8....	143.00@142.80	144.10	142.80	143.90@.80	143.80	783	3920
11....	144.40@.30	144.80	143.40	144.70@.80	144.70	560	3981
12....	146.30@.00	149.60	145.40	149.20@.40	149.30	1645	3992
13....	147.90@148.00	149.00	147.30	148.80@149.00	148.90	854	4015
14....	148.60@.70	151.50	148.00	148.70@149.20	148.90	1646	4173
15....	146.80@147.00	147.60	146.10	146.10@.50	146.30	1313	4171
18....	147.50	148.50	147.00	148.00@.30	148.10	631	4157
19....	148.70@.90	149.20	143.60	143.60@.80	143.70	2399	4026
20....	144.10	144.10	142.00	143.30@.70	143.50	1397	3900
21....	144.20@.30	145.20	142.10	142.10@.20	142.20	906	3946
22....	142.60	145.00	142.60	144.90@145.00	144.90	637	3794
25....	145.00	145.60	143.80	145.30@.40	145.30	605	3821
26....	145.80	146.30	144.90	146.20	146.20	545	3800
27....	146.40	148.70	145.60	148.60@147.50	148.00	1033	3801
28....	Exchange Closed; Thanksgiving Day						
29....	148.00	148.00	145.20	146.40@.10	146.30	715	3764

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	145.40	145.80	143.80	144.80@.70	144.80	763	3778
3....	144.30	146.70	144.30	145.60@.50	145.50	759	3773
4....	146.50	146.80	144.90	146.00@145.90	145.90	497	3630
5....	146.80	150.50	146.50	150.50@.00	150.20	1669	3524
6....	148.70	151.50	148.70	149.70@150.10	149.90	910	3636
9....	150.70	153.00	150.60	152.50@.20	152.30	856	3419
10....	153.20	153.20	150.60	150.60@151.30	151.00	889	3396
11....	150.50	152.40	150.20	150.60@.70	150.70	956	3131
12....	150.70	152.30	150.30	151.80@152.00	151.90	743	3200
13....	152.80	153.70	152.00	152.70	152.70	701	3039
16....	152.70	154.00	151.50	153.30@.50	153.40	632	3007
17....	152.50@.20	152.50	150.50	150.60	150.60	682	2861
18....	148.20@.00	149.00	145.60	145.60	145.60	1315	2523
19....	145.80@.60	147.50	145.30	147.30@146.60	146.90	843	2344
20....	147.40@.50	148.90	147.40	148.90@.50	148.70	485	2307
23....	147.20@.00	148.00	147.00	148.00@147.80	147.90	185	2250
24....	147.90	149.00	147.50	148.80@.90	148.80	72	2210
25....	Exchange Closed; Christmas						
26....	148.80	149.40	148.60	149.20@.10	149.10	293	2067
27....	149.40	149.70	146.90	147.00	147.00	274	2000
30....	146.90@.80	147.70	146.50	146.60@.50	146.60	162	1928
31....	147.00	147.70B	146.60	147.30@.10	147.20	222	1875

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	185.00	185.00	182.50A	182.50A	182.50	2	33
3....	....	184.20B	....	182.50N	182.50	....	33
4....	....	184.00B	....	182.50N	182.50	....	33
7....	....	187.50B	....	182.50N	182.50	....	33
8....	187.50	187.50	187.00A	187.00A	187.00	2	35
9....	....	187.50B	....	187.00N	187.00	....	35
10....	....	188.00B	....	187.00N	187.00	....	35
11....	187.00	188.00B	186.50A	186.70A	186.70	1	35
14....	....	187.40B	185.50A	185.50A	185.50	....	35
15....	....	....	....	185.50N	185.50	....	35
16....	....	185.70B	....	185.50N	185.50	....	35
17....	183.00	184.50B	182.50A	183.10	183.10	4	37
18....	188.10	188.10	185.00A	185.00A	185.00	8	40
21....	....	186.00B	....	186.00B	186.00	....	38
22....	....	187.50B	....	187.50B	187.50	....	35
23....	....	187.70B	186.00A	186.50A	186.50	....	35
24....	187.90	188.00	187.50A	188.00	188.00	7	35
25....	....	188.20B	186.50A	187.50A	187.50	....	35
28....	....	187.70B	185.50A	187.00A	187.00	....	35
29....	185.60	185.60	185.00A	185.50	185.50	2	37
30....	186.00	186.50B	186.00	186.00	186.00	3	37
31....	....	186.80B	183.50A	184.80A	184.80	....	37

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	184.30	184.30	179.80A	179.80A	179.80	1	37
4....	182.50	182.50	179.00A	179.00A	179.00	7	37
5....	....	184.00B	....	181.20B	181.20	....	37
6....	....	182.00B	180.50A	181.20N	181.20	....	37
7....	....	182.00B	180.00A	180.00A	180.00	....	37
8....	179.00	179.10	177.50A	177.60A	177.60	2	37
11....	177.50	179.00B	176.50A	176.50A	176.50	1	37
12....	....	....	175.60A	176.50N	176.50	....	37
13....	178.00	178.00	177.80A	177.90A	177.90	3	39
14....	....	181.00B	....	180.00B	180.00	....	39
15....	180.60	180.60	180.60	180.60	180.60	4	43
18....	Exchange Closed; President's Day						
19....	181.50	182.50B	181.50	182.00B	182.00	1	44
20....	181.00	181.50	179.50A	179.50A	179.50	11	44
21....	176.50@.40	176.50	174.50A	174.50A	174.50	3	45
22....	175.00@174.90	175.00	172.60	172.60	172.60	14	56
25....	171.80	173.50B	171.00A	173.50B	173.50	4	57
26....	176.00	176.00	173.00A	173.00A	173.00	1	57
27....	....	174.20B	172.50A	172.60A	172.60	....	57
28....	174.00	174.20B	171.60A	171.80A	171.80	2	57

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	171.00	172.00B	169.10A	169.20A	169.20	11	56
4....	170.50	170.50	164.20	164.20	164.20	18	62
5....	164.60	166.50	162.50A	163.80A	163.80	2	60
6....	164.50	164.50	161.00A	161.00A	161.00	12	58
7....	....	162.00B	159.50A	162.00B	162.00	....	58
8....	....	....	161.00A	161.10A	161.10	....	58
11....	160.80	162.00	160.50A	162.00	162.00	4	57
12....	162.60	162.60	162.60	162.60	162.60	8	52
13....	....	165.00B	161.50A	164.00B	164.00	....	53
14....	163.90	164.00	163.00A	163.10A	163.10	10	52
15....	....	164.50B	160.00A	161.10A	161.10	....	52
18....	160.00	160.00	156.10A	156.10A	156.10	23	59
19....	154.90	154.90	152.00A	153.10	153.10	4	59
20....	153.10	157.00B	153.00	153.00	153.00	9	58
21....	153.00	154.00	152.00A	153.70A	153.70	5	58
22....	153.50	153.50	152.50A	152.50A	152.50	5	58
25....	....	153.00B	152.10A	152.50N	152.50	4	58
26....	152.50	152.60B	149.50A	149.50A	149.50	5	58
27....	....	152.00B	149.00A	149.50N	149.50	....	58
28....	150.00	153.20	150.00	151.50A	151.50	5	60
29....	156.50	156.50	151.50A	151.50A	151.50	10	60

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	155.00@.20	155.20	150.50A	155.20@152.00A	153.60	2	61
2....	152.00	158.00	152.00	156.70B@158.00	157.30	4	63
3....	155.60	156.50	155.60	155.60A	155.60	3	63
4....	156.50	160.00	156.00A	159.30A	159.30	9	65
5....	Exchange Closed; Good Friday						
8....	160.00	162.80	160.00	161.10	161.10	23	72
9....	160.00	160.40	159.60A	159.60A	159.60	6	74
10....	162.60	163.90B	161.00A	161.50	161.50	45	110
11....	163.50	165.50B	163.50	164.10A	164.10	24	113
12....	165.00	166.30B	165.00	165.00A	165.00	18	116
15....	166.00	166.00	164.50A	164.50A	164.50	10	121
16....	167.00	168.20B	166.00A	168.00	168.00	12	121
17....	168.50	169.50B	168.20A	168.50A	168.50	56	139
18....	168.00	169.00B	163.50	163.50A	163.50	12	142
19....	161.50	161.50	160.50A	161.50	161.50	2	143
22....	161.50	163.00	161.50	162.50@161.50A	162.00	15	143
23....	162.40	163.80	161.00A	162.00@161.00A	161.50	11	145
24....	161.00	161.50	160.50A	161.50@160.50A	161.00	18	141
25....	159.50	164.00	159.50	164.00	164.00	14	141
26....	165.00	165.00	162.50A	162.50A	162.50	1	142
29....	161.80	165.20	161.80	162.00A	162.00	22	131
30....	162.50	162.50	159.00A	159.00A	159.00	7	134

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	160.00	160.00	158.30A	159.00A	159.00	14	126
2....	161.00	161.50B	160.60A	161.00@160.60A	160.80	2	126
3....	162.00	163.10	162.00	162.60	162.60	22	134
6....	162.60	162.60	161.10	162.00@.50	162.30	16	134
7....	163.30	164.80	163.00	164.60@.80	164.70	17	134
8....	163.20	164.00	162.00	164.00@163.00	163.50	6	135
9....	164.10	166.00	164.10	166.00	166.00	12	138
10....	166.10	167.90	166.10	166.90B@167.30	167.10	30	139
13....	165.60	165.60	164.40A	164.40A	164.40	24	195
14....	163.50	166.30B	162.50A	162.70A	162.70	4	194
15....	164.00	167.70	164.00	167.70B	167.70	50	170
16....	167.50	169.40	167.50	169.40@.00A	169.20	34	176
17....	168.00	168.50	167.50	168.50@167.50	168.00	10	175
20....	169.60	172.50	169.60	172.20	172.20	88	208
21....	171.10	171.30	170.00	170.50A	170.50	17	215
22....	169.50	169.80B	167.50A	169.00@168.10A	168.60	17	216
23....	166.50	167.10	163.60A	163.60A	163.60	6	218
24....	164.20	166.70B	164.20	166.70B	166.70	16	223
27....	Exchange Closed; Memorial Day						
28....	167.00@.10	169.30	161.70A	162.20A	162.20	31	236
29....	163.00	164.50	161.50A	164.50@163.50A	164.00	40	240
30....	165.00	167.00	163.50A	165.60B@166.00	165.80	30	250
31....	165.30@.40	167.80	165.30	167.50A@166.60	167.00	43	281

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	168.20@.40	169.00	166.30A	168.60A	168.60	60	305
4....	168.60	168.90B	166.60A	166.60A	166.60	28	307
5....	167.80	169.00B	167.80	168.90@.50A	168.70	11	308
6....	169.40	172.20	168.00A	172.00B@.20	172.10	87	329
7....	170.70	172.00	169.80A	171.90	171.90	19	328
10....	170.10@.00	171.10B	169.80A	170.50B	170.50	6	330
11....	171.20	171.20	168.00	169.50@.00A	169.30	17	338
12....	169.50	169.50	165.80	166.50@.00A	166.30	26	340
13....	165.50	165.80B	162.30	162.90@.30	162.60	17	343
14....	164.80@.50	166.40	162.30A	166.40@165.50A	165.90	37	327
17....	166.40	166.40	163.80	164.80@165.30	165.10	29	328
18....	163.80	165.00	163.00A	165.00	165.00	40	324
19....	164.50	164.50	163.40A	164.00A	164.00	38	325
20....	163.40	165.30	162.70	165.00	165.00	63	319
21....	163.70	165.30B	163.60A	164.50@.00	164.30	34	328
24....	163.00	163.90	163.00	163.30@.60	163.50	17	329
25....	162.80	163.50B	162.10	162.10	162.10	19	335
26....	161.80	164.40B	161.00	161.00	161.00	19	321
27....	163.00	163.20B	161.10	161.10@162.00	161.50	7	320
28....	....	165.40	161.50A	....	....	31	317

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	164.50	165.00	163.80	163.80	163.80	8	318
2....	162.00	162.40	159.40A	159.40A	159.40	54	336
3....	160.40	161.80B	159.00	160.00B@.50	160.20	17	330
4....	Exchange Closed; Independence Day						
5....	162.40@.50	163.00B	162.40	163.00B	163.00	3	327
8....	164.40	165.10B	163.20A	163.20A	163.20	24	328
9....	164.80	166.00	163.80A	164.20@163.80A	164.00	240	553
10....	165.00	166.00	163.50A	165.00B	165.00	290	735
11....	165.50	165.50	164.20A	165.00@.50	165.20	10	713
12....	165.50	165.70B	163.50	163.70@.50	163.60	84	736
15....	163.50@.30	163.90	162.70A	162.80A	162.80	10	735
16....	163.80	163.80	161.00A	161.50A	161.50	17	736
17....	161.80	162.50B	159.50A	159.50A	159.50	8	742
18....	159.00	160.20	158.30	160.20@159.60A	159.90	52	736
19....	161.00	161.90	158.50A	160.80A	160.80	22	733
22....	160.50	160.70	159.50	160.20A	160.20	24	735
23....	160.60	161.00B	159.60	160.50@159.60	160.10	27	738
24....	158.00	158.00	155.10	155.10A	155.10	63	746
25....	153.50	154.50B	152.[illegible]0A	152.10A@153.20B	152.70	43	755
26....	154.50	154.90	153.60	154.30	154.30	47	744
29....	152.60	153.50	150.70A	151.60	151.60	93	774
30....	153.50	153.50	149.80	150.40B	150.40	120	764
31....	149.50@.30	152.00	149.30	152.00	152.00	58	772

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	152.60	153.80	152.30A	153.80@.40	153.60	25	782
2....	152.00	153.60	151.70A	152.90@.00A	152.50	43	765
5....	151.70	151.70	149.80A	150.00@.70	150.40	18	774
6....	150.20	152.00B	148.60	149.50@.00	149.30	46	781
7....	149.30	149.70	148.30A	148.80@149.70	149.30	28	790
8....	150.30	152.70	150.30	152.00@.60	152.30	44	781
9....	150.60	151.70B	150.00	150.50@.00	150.30	8	780
12....	149.60	149.60	147.50	147.80@.50	147.70	44	784
13....	146.10@.30	147.00	145.20	146.00B@.30	146.20	35	786
14....	147.00	148.00B	146.40	147.50@.00	147.20	24	794
15....	147.50	148.00	145.30A	145.70@.30A	145.50	20	800
16....	143.20	144.20	142.50	142.50	142.50	97	797
19....	143.40	143.70	142.50	143.50B	143.50	34	778
20....	143.00	143.10	141.40A	142.00	142.00	86	778
21....	142.40	143.50	141.60	143.50@142.50	143.00	54	799
22....	144.10	144.90	141.50	142.00@141.50	141.80	58	803
23....	141.60@.50	141.70	140.00	140.80@.10	140.50	44	805
26....	140.00@139.80	141.00	139.70	140.00@.80B	140.40	118	810
27....	141.40	143.50B	141.10	143.30B	143.30	45	794
28....	144.40	144.70	143.00	143.90@.50	143.70	39	784
29....	143.90@.80	145.80	143.00	145.00@.70	145.30	67	800
30....	145.60@.50	146.40	144.80	144.80	144.80	51	819

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	144.40	144.60B	142.40	143.00@.10	143.10	106	809
4....	143.20	143.80	142.20	142.80@143.00	142.90	120	839
5....	142.30	143.20	142.10	143.20@142.60	142.90	150	903
6....	141.80	144.60	141.80	144.00@.30	144.10	122	880
9....	145.00	145.80	144.00	144.70B@145.00	144.80	99	852
10....	145.00	145.50	143.20	143.30@.20	143.30	36	846
11....	143.50	144.90	143.10	144.20B@.40	144.30	54	845
12....	144.70	144.70	143.50	143.80A@.50	143.70	68	827
13....	145.00@.20	145.30	142.70	144.50@145.30	144.90	127	835
16....	144.20	146.00	143.60A	146.00	146.00	119	808
17....	145.80	146.00	144.50	145.10@.50	145.30	92	791
18....	145.30	145.30	143.30	144.10@143.70	143.90	89	798
19....	143.30	143.80B	142.20	142.20@143.00	142.60	121	840
20....	143.20	143.80	141.40	142.50@143.30	142.90	127	853
23....	144.00	147.90	144.00	147.90@.30A	147.60	330	943
24....	147.60	149.80	146.10A	149.80	149.80	160	967
25....	150.00	151.20	148.50	149.60@150.60	150.10	165	997
26....	150.10	150.10	147.80	149.50@.90B	149.70	136	969
27....	148.80	149.70	148.20	149.50@.40	149.50	53	983
30....	149.30	149.90	147.80	148.50@.00	148.30	117	993

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	147.70	149.50	146.50	148.00B@.90	148.40	87	1006
2....	148.50	149.50	147.90A	148.20@.00	148.10	114	1060
3....	147.00@146.80	147.70B	146.80	147.00B@.50	147.30	44	1063
4....	146.30	146.70	145.90	145.90@146.20	146.10	127	1050
7....	145.70	146.80	145.10	146.70	146.70	39	1050
8....	146.70	147.50	146.40A	147.20@146.80	147.00	78	1057
9....	146.80	147.30	145.90	146.30@.20	146.30	39	1066
10....	146.10	146.60	145.20	145.70@.50	145.60	115	1070
11....	145.00	145.50	144.10	144.10@.50	144.30	162	1095
14....	144.50	144.70B	142.80	143.10@142.90	143.00	152	1116
15....	142.60	146.40	142.60	146.20@.40	146.30	195	1213
16....	145.70	147.20	145.60	146.80@.40A	146.60	124	1213
17....	145.10	146.00	144.00	146.00	146.00	122	1252
18....	147.50	147.80	145.50	146.00@145.90	146.00	63	1268
21....	145.50	145.60	144.80	145.60@.50	145.60	76	1273
22....	146.20	150.60	146.20	150.60B	150.60	393	1247
23....	150.60	151.80	149.80A	151.40@.80	151.60	171	1210
24....	150.90	152.30	150.70	151.90	151.90	174	1225
25....	151.50	151.60	149.70	151.40@.60	151.50	94	1233
28....	150.50	151.80	149.70	150.00@.10B	150.10	72	1238
29....	150.80	153.90	150.50	153.60@.80	153.70	246	1232
30....	154.50	154.90	152.70	153.30	153.30	196	1199
31....	153.00	153.00	152.30	152.30@.50	152.40	119	1165

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	151.90@.80	153.50	151.40	153.50	153.50	105	1161
4....	153.30@.20	153.30	151.40	152.00@151.80	151.90	56	1163
5....	153.50	153.70	151.10	151.30@.10	151.20	113	1178
6....	151.00@150.80	151.30B	150.10	150.20@.50B	150.40	70	1184
7....	149.90@150.00	150.00	148.60	148.90@.70	148.80	138	1194
8....	149.50	150.20	149.10	149.70@150.00	149.80	88	1232
11....	149.50@.30	150.60	148.90	150.30@.60	150.40	124	1244
12....	151.40	155.30	151.10	154.50	154.50	380	1361
13....	153.90	154.00	152.80	153.80@.60	153.70	175	1378
14....	153.50	156.40	153.20	153.50@.60	153.60	224	1437
15....	152.80	153.20	151.80	152.20@151.80	152.00	186	1484
18....	152.50	153.60	152.40A	153.40@.50	153.40	131	1483
19....	154.50@.70	154.70	149.30	149.50@.30	149.40	450	1501
20....	149.90@.80	149.90	147.40	149.40@.20	149.30	700	1466
21....	150.20@.10	150.50	147.80	148.00@.10	148.10	412	1507
22....	148.20	150.50	148.00	150.30@.50	150.40	175	1494
25....	150.40@149.90	151.40	149.20	151.40@.00	151.20	190	1467
26....	151.50	151.80	150.90	151.50	151.50	115	1500
27....	151.50	153.70	151.20	153.70@.50	153.60	389	1636
28....	Exchange Closed; Thanksgiving Day						
29....	153.60@.50	153.60	151.30	152.70	152.70	346	1729

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	151.10	151.80	149.70	149.90@150.40	150.20	404	1748
3....	149.80@.70	151.80	149.70	150.70@151.00	150.80	379	1749
4....	151.50	151.80	150.50	151.30	151.30	131	1758
5....	151.50@152.00	155.30	151.50	154.70@155.30	155.00	792	1995
6....	154.50@.30	156.00	154.00	154.00@.40	154.20	602	1985
9....	155.10@.30	157.20	154.80	156.90	156.90	722	2117
10....	157.50@.40	157.50	155.70	155.70@.80	155.80	529	2119
11....	155.00@.30	156.90	154.90	155.60@156.00	155.80	580	2182
12....	155.80@.60	157.30	155.10	156.00@.50	156.20	414	2171
13....	156.70	157.90	156.60	157.50@.30	157.40	339	2169
16....	157.70	158.80	156.20	158.50	158.50	509	2304
17....	157.50@.00	157.80	155.30	155.30@.50	155.40	804	2375
18....	154.10@.00	154.70	150.70	151.00@150.70	150.90	1413	2528
19....	151.50@.40	152.40	150.50	151.90@152.10	152.00	704	2641
20....	153.30	153.70	152.70	153.50@.70	153.60	598	2777
23....	152.60@.50	153.50	152.50	153.50@.10	153.30	256	2785
24....	153.50	154.20	152.60	154.20	154.20	152	2793
25....	Exchange Closed; Christmas						
26....	154.10	154.90	154.00	154.70@.80	154.70	421	2913
27....	156.00@155.50	156.00	152.20	152.20@.40	152.30	606	2940
30....	152.30@.40	153.40	152.10	152.50@.60	152.50	305	2968
31....	152.90	153.80	152.40	153.40@.00	153.20	389	2991

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18....	164.50	164.50	158.50A	158.50A	158.50	4	4
19....	158.50	158.50	155.50A	156.60	156.60	4	8
20....	157.10	161.00B	156.50	156.50	156.50	6	14
21....	156.60	157.20B	155.50A	157.20B	157.20	5	19
22....	157.00	157.00	155.50A	155.70A	155.70	4	23
25....	....	156.00B	....	156.00B	156.00	....	23
26....	....	....	153.00A	153.00A	153.00	....	23
27....	....	156.00B	....	153.00N	153.00	....	23
28....	153.00	157.00	153.00	155.00A	155.00	9	27
29....	....	159.00B	....	155.00N	155.00	....	27

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	158.00B	154.00A	155.00N	155.00	1	27
2....	155.50	160.00B	155.50	160.00B	160.00	3	29
3....	160.00	160.00	158.50A	158.50A	158.50	3	31
4....	162.00	163.00	161.00	163.00	163.00	5	35
5....	Exchange Closed; Good Friday						
8....	166.00	166.10B	164.50A	164.50A	164.50	7	36
9....	....	....	163.00A	163.00A	163.00	3	38
10....	167.00	168.00B	165.00A	165.00A	165.00	5	41
11....	168.00	169.50	167.50A	167.50A	167.50	11	49
12....	168.00	170.00	168.00	168.50A	168.50	13	56
15....	....	....	168.00A	168.00A	168.00	....	56
16....	170.80	171.50B	169.60A	171.30B	171.30	2	57
17....	172.00	173.00B	171.00	171.00	171.00	17	60
18....	173.00	173.00	166.30A	166.30A	166.30	13	69
19....	164.90	165.00	163.50A	164.10A	164.10	5	70
22....	164.50	166.00B	164.50	165.00	165.00	9	72
23....	165.90	168.00B	164.50	165.00@164.50	164.80	7	76
24....	164.50	164.90B	163.90A	164.90A@163.90A	164.40	13	78
25....	....	167.50B	163.00A	167.50B	167.50	....	78
26....	....	168.00B	166.00A	166.00A	166.00	....	78
29....	168.00	168.30B	166.00A	166.00A	166.00	5	82
30....	165.00	165.80B	163.00A	163.00A	163.00	5	80

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	164.00	164.00	162.00A	164.00	164.00	2	82
2....	164.50	165.50B	164.00	164.00	164.00	5	84
3....	167.30	167.30	166.00A	166.60A	166.60	3	84
6....	....	....	165.10A	165.20A	165.20	....	84
7....	167.00	168.00B	167.00	168.00B	168.00	6	85
8....	....	....	166.50A	167.00A	167.00	....	85
9....	169.20	169.80B	169.00A	169.50B	169.50	3	85
10....	170.00	171.80	169.50A	169.50A	169.50	6	85
13....	169.40	170.00	168.00A	169.00	169.00	15	89
14....	172.00	172.00	166.00A	166.00A	166.00	6	90
15....	168.30	171.00	168.00A	171.00B	171.00	20	93
16....	173.50	173.50	171.00A	171.80B	171.80	17	97
17....	171.00	172.00	171.00	171.40A	171.40	7	94
20....	174.00	176.40	174.00	175.90B	175.90	27	106
21....	174.00@.10	174.50B	173.00A	174.50B	174.50	4	108
22....	174.50	174.50	171.00A	172.30B	172.30	8	108
23....	170.00	170.50	167.30	167.30A	167.30	8	110
24....	169.10	170.70B	169.10	170.60B	170.60	1	114
27....	Exchange Closed; Memorial Day						
28....	171.50	172.20B	165.60A	166.10	166.10	16	124
29....	167.50	168.00	165.50A	168.00	168.00	6	126
30....	169.00	171.00	167.50A	170.10A	170.10	15	126
31....	171.00	172.50	170.20A	171.10A	171.10	16	135

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	....	173.00B	170.30A	172.50B	172.50	1	135
4....	172.30	172.50B	170.80A	171.00A	171.00	2	137
5....	....	174.40B	....	172.40B	172.40	....	137
6....	173.00	175.50	171.80A	175.50	175.50	32	146
7....	174.50	176.00	174.00A	175.50	175.50	15	149
10....	175.00	175.00	173.50A	174.50	174.50	10	148
11....	176.00	176.00	172.00A	173.00B	173.00	5	150
12....	172.00	172.20	169.50	169.80B	169.80	17	156
13....	168.50	169.90	166.10A	166.10A	166.10	11	160
14....	167.40	170.10	166.50A	170.10	170.10	9	170
17....	169.60	170.60	168.60	168.60	168.60	23	170
18....	167.10	169.00B	167.10	169.00B	169.00	19	173
19....	168.50	168.70	167.50A	168.10A	168.10	9	176
20....	168.60	170.00	167.00A	170.00	170.00	11	177
21....	169.10	171.20	168.00A	170.10@.00	170.00	33	175
24....	169.10	169.90	168.50A	169.50@.20A	169.40	14	177
25....	168.50	169.50B	167.60A	167.60A	167.60	5	171
26....	169.80	169.80	166.00	166.00	166.00	8	177
27....	167.00	168.20B	165.50A	165.60	165.60	14	177
28....	....	169.00	165.50A	....	....	2	175

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	170.00	170.00	168.20A	168.20A	168.20	2	177
2....	164.50	164.90	164.00A	164.40A	164.40	6	179
3....	164.50	166.50B	164.10A	164.50	164.50	3	181
4....	Exchange Closed; Independence Day						
5....	167.00	167.50B	167.00	167.50B	167.50	1	182
8....	169.80	169.90	168.10A	168.10A	168.10	8	185
9....	168.80	170.50	168.50A	168.50A	168.50	132	290
10....	170.30	170.40	168.00A	169.50@.90	169.70	45	311
11....	170.20	170.20	169.00A	169.70	169.70	4	310
12....	169.60	170.50B	168.60	168.60	168.60	5	310
15....	....	169.00B	168.00A	168.60N	168.60	....	310
16....	168.10	169.00B	166.00A	167.30B	167.30	11	305
17....	167.30	167.80B	164.00A	164.00A	164.00	5	304
18....	163.00	165.00B	163.00	165.00B	165.00	9	309
19....	165.80	166.80	164.00A	166.30@.50	166.40	26	326
22....	165.50	165.80B	164.60A	165.00A	165.00	8	331
23....	165.50	166.00B	164.50	165.00B	165.00	12	332
24....	161.10	162.20B	160.00	160.00A	160.00	11	333
25....	157.80	159.50B	157.50A	157.60A	157.60	16	341
26....	157.50	159.80	157.00	159.40@.80	159.60	75	357
29....	157.50	158.50	156.30A	157.20A	157.20	45	357
30....	158.00	158.50	155.00	155.40@.50	155.50	106	367
31....	155.00	157.00	154.50	156.80@157.00	156.90	53	349

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	157.60	158.50	157.50	158.50	158.50	49	337
2....	157.50	158.70B	157.30	157.50B	157.50	6	337
5....	154.80	155.70B	154.80	155.50B	155.50	11	325
6....	155.10	157.00B	154.50A	154.60A	154.60	34	305
7....	154.60	154.60	152.50	154.00	154.00	25	302
8....	155.00	157.20	154.50	156.90@157.20	157.00	46	328
9....	155.80	155.90B	154.80A	155.60	155.60	20	333
12....	155.10	155.10	152.50	152.50@153.50	153.00	20	327
13....	151.40	152.50	150.60A	152.50@151.50A	152.00	20	325
14....	151.50	153.50	151.50	153.50@.00A	153.20	18	324
15....	153.50	153.90	150.50	151.50@150.50	151.00	24	325
16....	150.50	150.50	148.20A	148.20A	148.20	24	332
19....	148.00	149.50	147.90A	149.50	149.50	4	328
20....	148.30	148.30	147.30	148.00@147.50A	147.80	6	327
21....	148.50	148.70B	147.50	148.50@147.50	148.00	8	327
22....	148.70	149.70B	146.50	147.00@146.50	146.80	36	340
23....	146.80	146.80	145.50A	146.40	146.40	18	341
26....	145.50@.40	146.70B	145.20	146.70B	146.70	30	330
27....	146.80	148.70B	146.80	148.70B	148.70	13	326
28....	149.50	150.50B	148.40	149.00B	149.00	8	325
29....	149.00	150.90	147.80A	150.90	150.90	22	316
30....	150.00@149.80	151.40B	149.80	150.30A	150.30	9	317

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	149.00	149.00	148.00	148.20B@.40	148.30	5	321
4....	149.00	149.20	147.60	148.00	148.00	15	332
5....	147.30@.10	148.50	147.10	148.00	148.00	89	386
6....	149.00	149.60B	147.10A	149.20@.40	149.30	60	378
9....	150.00	150.50B	149.00	149.10A	149.10	7	375
10....	150.00	150.00	147.60A	148.00@147.60A	147.80	9	373
11....	148.80	149.30	147.50A	149.00B@.30	149.10	7	368
12....	148.80	149.00	148.10A	148.50@.10A	148.30	44	362
13....	148.00	149.00	147.20	149.00@148.50A	148.70	23	373
16....	148.40	150.00	148.20	150.00@149.80A	149.90	43	370
17....	149.50	150.40	149.00	150.40@149.10A	149.80	31	371
18....	148.80	149.50B	148.00A	149.00@148.00A	148.50	14	370
19....	147.00	149.00B	146.70	147.50A@.10	147.30	29	369
20....	147.20	148.80B	145.60	146.70	146.70	51	360
23....	148.50	151.70	148.50	151.40@.20	151.30	80	373
24....	151.00	153.90	150.00A	153.90@.70	153.80	38	379
25....	152.50	154.90	151.50A	153.50@.00	153.30	49	387
26....	153.00	154.50	152.00	154.00@.50	154.20	71	390
27....	154.00@153.90	154.00	152.50	153.50	153.50	36	392
30....	154.00	154.00	151.90A	152.70@.60	152.70	16	394

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	152.00	153.00B	151.10A	152.30	152.30	29	405
2....	153.50	154.00B	151.80A	152.50@153.00	152.70	45	444
3....	152.00	152.70B	151.50	151.50@152.00	151.80	66	496
4....	151.10@150.70	151.10	150.60	151.10@150.60	150.90	40	507
7....	150.50	151.50	150.10A	150.80@151.50	151.10	27	514
8....	150.40	152.00	150.40	151.50@152.00	151.70	19	513
9....	152.00	152.00	150.80A	150.90@151.20	151.10	21	524
10....	150.80	151.30B	150.30A	150.40@.80	150.60	22	535
11....	150.00	150.40B	149.30	149.00@.30	149.20	27	542
14....	148.90	148.90	147.70A	147.90	147.90	16	540
15....	148.00	151.20	148.00	150.60@151.20	150.90	58	532
16....	150.60	151.00B	149.70A	150.60A	150.60	5	534
17....	150.00	150.00	148.40	149.70A	149.70	54	551
18....	149.00	151.00	149.00	149.40@.70B	149.60	33	547
21....	149.50	149.80	148.80A	149.10A	149.10	11	551
22....	150.90@151.50	154.10	150.90	154.10	153.90	84	556
23....	154.00@.10	155.00	153.50A	154.70@.90	154.80	79	553
24....	154.00	155.80	154.00	155.40@.20	155.30	50	552
25....	154.50@.10	155.20	153.90	154.70@155.20	155.00	39	552
28....	154.90	155.30	153.70	154.20	154.20	19	558
29....	154.90@.80	157.70	154.70A	157.70	157.70	74	541
30....	158.20	158.20	156.90	157.50@.00	157.30	76	566
31....	156.50	157.90	156.20	156.90@157.90	157.40	83	571

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	156.40	157.80	155.10	157.50@.80	157.60	48	562
4....	155.80	157.10B	155.50	156.60B@.90	156.80	7	563
5....	156.80	157.80B	155.50A	156.00@155.60A	155.80	14	569
6....	155.80	155.80	154.60A	155.20	155.20	9	566
7....	154.80	154.80	153.90	154.00B	154.00	34	567
8....	154.40@.50	155.00	154.00A	155.00	155.00	13	565
11....	154.50	155.50	153.80	155.50@.40	155.40	8	564
12....	155.80@.90	159.40	155.50A	159.00	159.00	82	587
13....	158.50	158.80	157.50A	158.60A	158.60	20	586
14....	158.10@.20	160.50	158.00A	159.40@.50	159.40	75	614
15....	157.00	158.00	156.90	157.50@.00	157.30	46	643
18....	157.50	158.80	157.30	158.30B@.80	158.50	25	648
19....	159.00	159.30	155.00	155.00	155.00	148	685
20....	155.20	155.20	153.00	154.70@.00	154.40	128	689
21....	154.70	155.80	153.30A	153.70@.30A	153.50	42	696
22....	153.00	155.80	153.00	155.80@.00A	155.40	52	699
25....	155.00	155.50	154.10	155.50B	155.50	9	704
26....	155.60	156.90	155.50A	156.20B@.50	156.30	27	701
27....	157.50@.60	159.50	156.00A	158.50@159.50	159.00	107	726
28....	Exchange Closed; Thanksgiving Day						
29....	158.60@.70	158.70	156.40A	157.60B@158.20	157.90	84	726

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	156.70	156.80	155.00A	155.30B@.70	155.50	70	738
3....	155.80	156.60	155.20	155.80	155.80	50	740
4....	156.60	156.80	155.50	156.00	156.00	29	745
5....	156.10	159.60	156.10	158.80@159.40	159.10	167	759
6....	158.80	160.00	158.30	158.50@.70	158.60	78	764
9....	159.20	161.00	159.20	160.70@.80	160.70	151	740
10....	160.70	160.90	159.30	159.50	159.50	144	715
11....	158.80	160.10B	158.40	159.50@.20A	159.40	147	762
12....	159.20	160.50	158.50A	159.70B@160.50	160.10	66	754
13....	160.70	161.20	159.80	161.20@160.70A	160.90	68	783
16....	161.30	161.90	160.10	161.90@.50	161.70	85	792
17....	160.80	160.80	159.00	159.10	159.10	114	837
18....	158.00@.20	158.20	155.90	156.00@155.90	156.00	123	825
19....	156.30	157.30	155.70	156.90B@157.30	157.10	214	878
20....	157.90	158.50	157.50	158.00@.50	158.20	72	895
23....	157.50	158.00	156.80	158.00	158.00	26	895
24....	158.00	158.70	157.30A	158.70@.40A	158.50	23	891
25....	Exchange Closed; Christmas						
26....	158.00	159.30	158.00	158.90@159.30	159.10	46	895
27....	159.50	159.80	156.60	157.10@.00	157.10	93	886
30....	157.30	157.70B	156.80	157.20B	157.20	14	888
31....	157.30	158.40	157.30	158.40@157.90A	158.10	103	949

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17....	175.00	180.00B	174.50A	180.00B	180.00	5	5
20....	....	183.40B	....	183.40B	183.40	3	8
21....	....	....	183.00A	183.40N	183.40	....	8
22....	....	....	178.40A	183.40N	183.40	....	8
23....	....	....	178.40A	178.40A	178.40	....	8
24....	....	....	173.40A	176.00A	176.00		8
27....	Exchange Closed; Memorial Day						
28....	....	178.50B	....	178.00B	178.00	....	8
29....	....	180.00B	....	180.00B	180.00	....	8
30....	....	....	175.00A	178.90A	178.90	....	8
31....	....	....	175.20A	178.90N	178.90	....	8

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	....	....	....	178.90N	178.90	....	8
4....	....	....	176.00A	178.90N	178.90	....	8
5....	....	....		178.90N	178.90	....	8
6....	178.70@179.00	179.90B	178.70	179.50	179.50	7	12
7....	179.50	180.90B	179.50	180.90B	180.90	7	18
10....	179.50	180.90B	179.50	180.90B	180.90	4	19
11....	181.00	181.90B	179.50A	181.90B	181.90	1	20
12....	....	....	180.00A	180.00A	180.00	....	20
13....	....	....	175.00A	177.00A	177.00	....	20
14....	175.50	179.00	175.00A	179.00	179.00	9	27
17....	175.00	178.90B	174.60	178.90B	178.90	5	26
18....	175.00	175.00	173.90	174.90	174.90	18	35
19....	175.50	175.50	173.00A	174.50B	174.50	6	39
20....	....	176.40B	173.50A	176.40B	176.40	1	40
21....	175.80	176.40B	173.00A	176.30B	176.30	4	40
24....	175.00	176.40B	175.00	175.50	175.50	4	42
25....	....	....	174.00A	174.00A	174.00	....	42
26....	....	176.00B	171.00A	174.00N	174.00	....	42
27....	171.50	174.00B	171.50	174.00B	174.00	2	44
28....	....	176.40B	175.50	....	....	1	44

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	....	176.00A	176.00A	176.00	....	44
2....	171.00	172.50B	171.00	172.50B	172.50	1	45
3....	....	172.80B	169.00A	172.80B	172.80	....	45
4....	Exchange Closed; Independence Day						
5....	....	175.00B	....	175.00B	175.00	....	45
8....	....	176.40B	174.50A	176.40B	176.40	....	45
9....	174.50	176.50	174.50	176.50	176.50	8	49
10....	....	....	175.50A	175.90A	175.90	1	50
11....	175.00	177.00B	174.50A	177.00B	177.00	2	51
12....	175.00	175.90B	174.50A	175.90B	175.90	4	50
15....	....	....	173.00A	174.90A	174.90	....	50
16....	....	175.50B	173.50A	175.50B	175.50	....	50
17....	....	....	173.00A	173.00A	173.00	....	50
18....	....	174.00B	172.00A	174.00B	174.00	....	50
19....	170.00	173.00B	169.00A	171.00@173.00B	172.00	6	56
22....	171.50	171.50	170.80A	171.00A	171.00	3	57
23....	....	172.50B	170.50A	171.00N	171.00	....	57
24....	168.00	168.50B	166.00A	166.00A	166.00	5	52
25....	163.00	165.50B	162.00A	164.50B	164.50	1	51
26....	163.60@164.00	165.00B	163.40A	164.00	164.00	22	52
29....	160.70	163.00B	160.50A	162.80B	162.80	24	59
30....	160.00	162.90B	160.00	162.00B	162.00	1	57
31....	162.00	162.00	160.50	161.50B	161.50	15	67

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	161.00	163.00B	161.00	162.70B	162.70	26	80
2....	....	....	161.70A	161.70A	161.70	....	79
5....	159.50	159.70B	159.50	159.50	159.50	3	79
6....	161.00	161.00	158.60A	158.60A	158.60	8	65
7....	157.50	158.50B	157.50	157.50	157.50	9	71
8....	160.70	162.00B	160.50A	160.70@161.50B	161.10	3	69
9....	159.70	161.00B	159.00A	159.70	159.70	3	70
12....	158.50	159.00B	158.00A	158.00A	158.00	5	72
13....	155.90	156.30	155.50A	156.10@.30	156.20	3	72
14....	157.50	158.20B	156.00	157.30	157.30	9	73
15....	156.30	158.00B	154.80	155.00@154.80	154.90	3	72
16....	153.10	153.50B	152.00A	152.00A	152.00	6	72
19....	....	153.50B	....	152.00N	152.00	....	72
20....	152.00	152.50B	150.50A	151.50	151.50	3	73
21....	151.30	152.00B	151.00A	151.50	151.50	8	76
22....	....	153.00B	150.00A	150.00A	150.00	....	72
23....	150.00	150.90B	149.50A	150.00	150.00	1	73
26....	150.10	150.80B	149.50	150.10A	150.10	17	81
27....	....	152.90B	....	152.50B	152.50	....	81
28....	154.00	154.30B	153.00	153.00	153.00	22	84
29....	153.50	154.30B	152.60A	154.00B	154.00	12	89
30....	155.00	155.30B	154.30A	154.30A	154.30	5	87

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	153.50	154.90B	152.00A	152.00A	152.00	1	88
4....	152.50	154.40B	152.00A	152.00A	152.00	1	88
5....	152.00	152.20B	151.00A	152.00	152.00	1	89
6....	153.50	154.20B	153.00A	153.00A	153.00	9	89
9....	154.50	154.60	153.00	153.10A	153.10	21	93
10....	153.10	153.50B	152.00A	152.00A	152.00	6	93
11....	152.10	153.00B	151.30A	152.50B	152.50	1	94
12....	153.00	153.50B	152.00A	152.00A	152.00	11	92
13....	152.00	152.50B	151.10A	151.80B	151.80	24	87
16....	152.00	153.80B	152.00	152.10B	152.10	1	87
17....	153.00	154.00	152.50A	152.60A	152.60	9	92
18....	....	153.00B	151.10A	151.60A	151.60	....	92
19....	151.80	152.20B	150.60	150.60	150.60	9	96
20....	151.00	152.50B	149.50A	149.60A	149.60	19	100
23....	154.60	154.60	154.00A	154.00A	154.00	5	97
24....	156.00	156.70B	153.50A	156.70B	156.70	1	94
25....	156.00	157.50	155.50	156.00	156.00	15	92
26....	155.50	155.80	154.50A	155.50B	155.50	23	97
27....	155.50	157.00B	155.00	155.80B	155.80	19	97
30....	155.50	156.00B	154.70A	155.40A	155.40	10	100

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	154.80@.60	155.80B	154.40A	155.20B	155.20	6	102
2....	155.50	155.50	154.90A	155.30A	155.30	1	102
3....	155.00	155.00	154.50A	155.00	155.00	3	103
4....	154.90	155.50B	154.00A	154.80A	154.80	3	106
7....	154.50	155.50B	154.10A	154.70B	154.70	1	106
8....	....	155.50B	154.50A	155.00B	155.00	....	106
9....	....	....	154.50A	154.60A	154.60	....	106
10....	....	155.50B	154.10A	154.60N	154.60	....	106
11....	154.00	154.10B	153.60A	154.00	154.00	1	107
14....	154.50	154.50	152.50	152.50	152.50	24	110
15....	154.00	154.00	153.00A	153.00A	153.00	1	110
16....	154.00	155.00B	153.60A	154.40@.10A	154.20	10	113
17....	153.00	154.00B	152.60A	154.00B	154.00	1	108
18....	155.00	155.00	153.70	153.70	153.70	6	110
21....	154.00	154.00	153.00A	153.80A	153.80	2	112
22....	155.60	158.80	155.60	158.10A	158.10	10	115
23....	158.40	159.00	158.00	159.00	159.00	11	120
24....	159.00	159.60	157.90	159.10A	159.10	10	119
25....	158.50	159.00B	158.00A	158.50	158.50	2	118
28....	158.50	158.50	158.20A	158.30@.50	158.40	5	121
29....	160.00	161.80B	159.50	161.60B	161.60	19	128
30....	162.00	162.00	160.70A	160.70A	160.70	24	135
31....	160.50	160.80B	160.20A	160.80A@.50	160.70	7	132

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	160.10	161.00B	160.10	160.90	160.90	5	133
4....	160.70	161.00B	159.60A	160.00	160.00	7	136
5....	160.00	161.00B	159.60A	159.60A	159.60	2	138
6....	159.40@.50	160.50	159.40	159.60A	159.60	7	138
7....	159.50	159.50	158.60	158.60	158.60	17	137
8....	159.00	159.40	158.80A	159.20	159.20	15	147
11....	159.50	159.50	158.70A	158.70A	158.70	2	149
12....	159.80	163.00	159.70A	163.00	163.00	17	154
13....	162.40	162.80	161.80	162.00A	162.00	13	152
14....	162.00	163.70	162.00	162.90@.60A	162.70	41	156
15....	161.10	162.00	160.00A	162.00@161.30A	161.70	22	168
18....	161.60	162.70	161.20A	162.70	162.70	10	170
19....	163.00	163.00	159.50	159.50	159.50	54	191
20....	159.50	159.50	157.80	159.00@158.80A	158.90	56	212
21....	159.90	160.40	157.90A	158.10	158.10	15	213
22....	157.90@.70	159.40	157.70	159.00A	159.00	14	212
25....	158.90	160.00B	158.40A	159.50B	159.50	3	212
26....	159.90	161.00	159.60A	161.00@160.50A	160.70	9	206
27....	160.20@.30	162.20B	160.00A	162.00	162.00	20	208
28....	Exchange Closed; Thanksgiving Day						
29....	161.50	162.50B	160.50	162.20	162.20	11	208

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	160.50	162.10	160.10	160.10	160.10	65	205
3....	160.40	160.80B	159.80A	160.30	160.50	10	203
4....	161.00	161.00	159.90	160.30B	160.30	55	199
5....	160.30	163.30	159.90A	162.10A	162.10	103	177
6....	162.00	163.20	162.00	162.30B	162.30	34	187
9....	163.00	164.30	162.90A	163.90B	163.90	28	175
10....	164.40	164.50	162.50A	163.10	163.10	24	173
11....	163.00	163.60	162.20A	163.00@162.60A	162.90	35	189
12....	163.00	163.70	162.10A	163.00	163.00	37	196
13....	163.50	163.80	162.80A	163.70	163.70	49	224
16....	163.80	164.90	163.10A	164.50	164.50	26	219
17....	164.50	164.50	162.60	162.60	162.60	24	225
18....	162.00	162.00	160.30	160.70@.30	160.50	47	228
19....	160.30	161.10	160.10A	161.00B	161.00	38	230
20....	161.90	162.20	161.40	161.60A	161.60	28	245
23....	161.00	161.90B	160.80A	161.50B	161.50	42	228
24....	161.90@162.00	162.70	161.10A	162.70	162.70	8	229
25....	Exchange Closed; Christmas						
26....	162.50	163.00	162.10A	163.00	163.00	15	237
27....	163.80	163.80	161.00A	161.60@.40	161.50	30	235
30....	161.30	162.00	161.00A	161.30	161.30	18	239
31....	162.00	162.50	161.40A	162.50@.40A	162.40	12	239

SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16....	174.00	180.00B	174.00	180.00B	180.00	3	3
17....	....	....	....	180.00N	180.00	....	3
18....	175.00	177.90B	175.00	177.90B	177.90	1	3
19....	....	....	176.00A	177.90N	177.90	....	3
22....	176.00	176.00	175.00A	176.00	176.30	1	4
23....	....	176.40B	....	176.00N	176.00	....	4
24....	....	....	171.00A	171.00A	171.00	....	4
25....	....	....	166.00A	168.00A	168.00	....	4
26....	167.50	169.90B	167.00A	169.90B	169.90	2	5
29....	....	....	165.50A	169.90N	169.90	....	5
30....	....	....	167.00A	168.50A	168.50	....	5
31....	....	....	164.90A	164.90A	164.90	....	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	166.00	166.40	166.00	166.40	166.40	17	20
2....	....	....	165.40A	165.40A	165.40	....	20
5....	....	....	163.50A	163.50A	163.50	10	30
6....	163.80	164.50B	162.50A	162.50A	162.50	2	32
7....	161.00	162.00B	161.00	161.00A	161.00	3	34
8....	164.00	165.00B	162.50A	164.00	164.00	7	37
9....	....	....	162.50A	162.60A	162.60	....	37
12....	161.20	162.00B	160.80A	161.00A	161.00	2	39
13....	160.00	160.50B	158.50A	159.60A	159.60	4	40
14....	160.00	161.50B	159.50	161.00B	161.00	18	50
15....	....	161.20B	160.50A	160.50A	160.50	5	55
16....	....	....	155.50A	156.90A	156.90	....	55
19....	157.00	158.00B	157.00	157.00@.80B	157.40	1	56
20....	156.00	156.00	155.00	155.40B	155.40	10	61
21....	155.00	155.90	155.00	155.00@.40B	155.20	8	59
22....	156.00	156.50	154.00A	154.60A	154.60	8	60
23....	....	....	153.50A	153.90A	153.90	....	60
26....	154.00	154.80B	153.50	153.80	153.80	11	59
27....	155.00	156.20B	155.00	156.20B	156.20	5	61
28....	157.00	158.00B	157.00	157.00A	157.00	3	61
29....	157.50	158.00	155.50A	158.00	158.00	4	61
30....	158.60	159.30B	158.10A	158.10A	158.10	2	61

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day						
3	....	158.50B	156.50A	156.50A	156.50	....	61
4	156.10	157.70B	156.00A	156.00A	156.00	2	60
5	....	....	155.10A	156.00N	156.00	....	59
6	....	157.80B	....	156.50B	156.50	....	59
9	....	158.00B	....	156.70B	156.70	....	59
10	156.60	158.00B	156.10	156.10	156.10	2	61
11	155.00	157.00B	154.00A	156.50B	156.50	3	61
12	156.00	156.50B	155.20A	155.20A	155.20	15	71
13	....	156.00B	154.50A	155.50B	155.50	....	71
16	155.10	156.20B	155.00	155.50	155.50	3	58
17	155.60	157.00B	155.60	155.60	155.60	6	64
18	156.00	156.40B	154.40A	154.60A	154.60	13	69
19	154.00	155.50B	154.00	154.10A	154.10	4	69
20	154.60	156.50B	152.90A	153.00@152.90A	153.00	12	71
23	158.00	158.00	157.20	157.20	157.20	18	73
24	158.00	159.00B	157.50A	159.00B	159.00	10	72
25	159.00	160.00B	156.50	157.40	157.40	20	65
26	157.50	158.00	156.30A	158.00	158.00	12	68
27	157.80	158.90B	157.80	158.20B	158.20	2	68
30	158.50	158.90B	157.00A	157.60	157.60	8	68

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	158.50	158.50	156.80A	157.60A	157.60	2	67
2	....	158.00B	156.80A	158.00B	158.00	....	65
3	....	....	157.20A	158.00N	158.00	....	65
4	158.00	160.00B	157.20A	157.70	157.70	5	70
7	....	158.50B	156.50A	158.00B	158.00	....	70
8	158.00	158.20B	157.60A	157.60A	157.60	3	68
9	....	157.70B	....	157.70B	157.70	....	67
10	158.00	158.90B	157.00A	157.90A	157.90	1	67
11	157.50	158.90B	156.60A	157.20A	157.20	6	69
14	156.20@.10	156.20	156.00A	156.20@.10	156.20	2	71
15	157.00	157.00	156.50	156.50	156.50	3	71
16	....	157.80B	....	157.80B	157.80	1	71
17	156.80	157.20B	156.50A	157.20B	157.20	1	72
18	158.10@.50	158.50	156.50A	157.30@156.50A	156.90	6	75
21	157.00	157.80B	156.90A	156.90A	156.90	5	75
22	158.50	161.20	158.00	160.90	160.90	30	78
23	161.50	161.90	161.00A	161.60@.90	161.70	8	83
24	162.20	162.20	161.50	162.20	162.20	12	91
25	162.00	162.00	161.00	161.90B	161.90	11	95
28	162.00	162.00	161.20A	161.70B	161.70	4	98
29	162.50	164.50	162.00A	164.50	164.50	24	107
30	164.90	164.90	163.80	163.80	163.80	11	114
31	....	163.90B	163.50A	163.80N	163.80	....	114

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	164.00	164.40	163.50A	164.40	164.40	9	121
4	....	164.50B	163.00A	164.00A	164.00	....	121
5	163.80	164.00B	162.60	162.60@163.00B	162.80	7	122
6	162.80	163.00B	162.80	162.80	162.80	1	123
7	162.30	162.70B	162.00A	162.30	162.30	1	124
8	161.50	163.00	161.50	162.60A	162.60	16	135
11	....	162.90B	162.10A	162.10A	162.10	....	135
12	162.00	165.70B	162.00	165.70B	165.70	17	147
13	164.30	165.40B	164.00A	165.40B	165.40	5	147
14	165.50	166.20	165.50	166.20	166.20	8	153
15	164.50	165.00	163.50A	165.00	165.00	2	152
18	165.30	166.90	164.30A	166.30@.90	166.60	15	156
19	166.50	166.50	163.50	163.50	163.50	11	157
20	162.50	163.00	161.60A	162.60B@163.00	162.80	15	156
21	163.10	163.10	161.30A	162.00@161.90A	162.00	8	163
22	161.70	163.20B	161.70	162.80A	162.80	2	169
25	....	163.00B	161.70A	162.60A	162.60	....	169
26	163.10	163.90B	162.50A	163.90B	163.90	2	169
27	164.00	165.30	162.50A	165.20@.30	165.20	8	170
28	Exchange Closed; Thanksgiving Day						
29	163.80	165.50B	163.80	165.20B	165.20	3	170

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	163.80	164.80B	163.00A	164.00	164.00	4	170
3	163.50	164.40	163.50	164.40	164.40	12	174
4	165.00	165.00	163.70	163.90B	163.90	16	173
5	163.80	166.50	163.30A	165.50A	165.50	54	173
6	166.40	166.50	165.20A	165.70B	165.70	7	162
9	166.30	167.10	166.30	166.30A	166.30	6	164
10	166.40	166.40	165.00	165.50	165.50	9	180
11	165.00	165.10B	164.80	164.80	164.80	10	184
12	165.00	165.50	164.50A	165.00A	165.00	11	188
13	165.00	165.60	164.60	165.00A	165.00	12	198
16	165.00	165.70B	164.50A	165.30A	165.30	28	202
17	165.00	165.10B	154.20	164.20	164.20	11	191
18	164.00	164.00	162.20A	162.20A	162.20	10	191
19	162.70	163.50	162.00A	163.30@.40	163.30	35	195
20	163.70	164.40	163.70	164.10@.40	164.20	23	194
23	163.50	164.10	163.30A	164.10	164.10	6	195
24	164.50	164.70	163.80A	164.70	164.70	3	194
25	Exchange Closed; Christmas						
26	164.90	164.90	164.30A	164.90	164.90	2	194
27	163.50	165.10B	163.00A	164.00B	164.00	3	191
30	164.00@163.90	164.00	163.00A	164.00@163.80	163.90	8	193
31	164.00	164.50B	163.70A	164.40B	164.40	2	193

NOVEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16	157.00	158.00B	157.00	157.00	157.00	....	....
17	....	158.00B	....	158.00B	158.00	....	....
18	....	159.00B	157.00A	157.00A	157.00	1	1
19	....	....	156.00A	156.00A	156.00	....	1
20	....	....	153.00A	153.00A	153.00	....	1
23	....	158.00B	....	157.30B	157.30	....	1
24	....	159.00B	157.00A	159.00B	159.00	....	1
25	158.60	160.00B	156.50A	157.40A	157.40	4	5
26	....	157.90B	156.60A	157.90B	157.90	....	5
27	158.00	160.00B	158.00	159.00	159.00	6	11
30	159.60	159.60	157.50A	158.50A	158.50	1	12

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	....	157.00A	158.50N	158.50	....	12
2	158.50	159.00B	157.00A	158.50	158.50	5	17
3	157.50	158.00B	157.50	158.00B	158.00	....	17
4	....	160.00B	....	158.00N	158.00	....	17
7	....	159.00B	157.50A	158.00N	158.00	1	19
8	....	158.50B	....	158.00N	158.00	....	19
9	....	....	....	158.00N	158.00	....	17
10	....	159.50B	157.10A	158.50B	158.50	....	17
11	....	....	157.50A	158.00A	158.00	....	22
14	157.00@.50	157.50	157.00	157.00A	157.00	2	24
15	....	158.00B	156.50A	156.50A	156.50	....	18
16	....	158.00B	....	158.00B	158.00	....	43
17	....	....	157.50A	157.50A	157.50	....	43
18	....	159.00B	156.50A	156.50A	156.50	....	43
21	158.00	158.80B	157.50A	157.50A	157.50	5	48
22	159.80	161.50	159.80	161.50	161.50	9	27
23	161.80	162.30B	161.50	162.30B	162.30	6	33
24	162.50	163.00	162.00A	162.90B	162.90	5	37
25	162.80	162.80	162.00	162.70B	162.70	16	44
28	....	....	162.00A	162.00A	162.00	....	44
29	163.20	165.00	163.10A	165.00	165.00	13	56
30	164.50	164.50	164.30A	164.50	164.50	....	56
31	....	....	164.00A	164.50N	164.50	....	51

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	165.10B	....	165.00B	165.00	....	51
4	....	....	162.00A	164.00A	164.00	....	51
5	162.60	162.60	162.60	162.60	162.60	1	52
6	....	163.00B	....	163.00B	163.00	....	52
7	....	....	162.00A	162.50A	162.50	....	52
8	....	162.80B	....	162.50N	162.50	....	52
11	....	162.90B	162.00A	162.00A	162.00	....	52
12	163.20	165.80B	163.20	165.80B	165.80	10	62
13	165.50	165.50	164.00A	165.50	165.50	4	64
14	165.70	166.20B	165.70	166.00B	166.00	9	73
15	165.00	165.00	164.00A	165.00	165.00	1	74
18	165.30	166.90B	164.30A	166.90B	166.90	1	75
19	166.80	166.80	163.50A	163.60	163.60	2	77
20	163.00	163.00	161.50A	163.00	163.00	2	78
21	161.80	161.80	161.30A	161.80	161.80	....	78
22	....	163.20B	....	162.80B	162.80	1	77
25	....	163.00B	161.70A	163.00B	163.00	....	77
26	162.30	164.00B	162.30	164.00B	164.00	5	78
27	166.00	166.00	163.00A	166.00	166.00	9	84
28	Exchange Closed; Thanksgiving Day						
29	....	....	164.00A	164.90A	164.90	....	84

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	....	166.50B	163.50A	164.00A	164.00	....	84
3	164.20	164.70B	163.50A	164.70B	164.70	6	83
4	....	165.00B	163.50A	165.00B	165.00	....	83
5	166.00	166.70B	163.30A	166.00@.70B	166.30	1	84
6	166.20	166.20	165.30A	165.90A	165.90	4	84
9	166.80	166.80	166.00	166.80@.00	166.40	5	85
10	165.00	165.70B	164.50A	165.00	165.00	14	94
11	....	....	164.50A	164.50A	164.50	....	94
12	165.00	165.30B	164.50	165.00	165.00	6	100
13	165.00	165.50	164.60	165.50	165.50	18	115
16	165.00	166.50	164.50A	166.50@.30	166.40	7	120
17	....	....	164.70A	165.00A	165.00	1	121
18	165.50	165.50	163.00A	163.00A	163.00	1	122
19	162.80	164.30B	162.50A	164.30B	164.30	22	111
20	....	165.40B	163.80A	164.80@165.40B	165.10	3	114
23	....	165.50B	163.00A	165.50B	165.50	....	114
24	....	165.90B	164.80A	165.90B	165.90	....	114
25	Exchange Closed; Christmas						
26	....	....	165.70A	165.70A	165.70	....	114
27	....	165.90B	163.50A	164.10A	164.10	....	114
30	164.00	164.00	163.20A	164.00	164.00	1	115
31	164.00	164.90B	163.80A	164.90B	164.90	3	118

JANUARY 1987 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18	166.60	169.50B	166.60	169.50B	169.50	3	3
19	....	....	167.00A	167.00A	167.00	....	3
20	....	....	164.50A	167.00N	167.00	....	3
21	....	....	165.00A	166.00A	166.00	....	3
22	....	167.00B	....	167.00B	167.00	....	3
25	....	....	165.00A	167.00N	167.00	....	3
26	167.00	167.90B	166.00A	167.90B	167.90	1	3
27	166.50	169.70B	166.50	169.70B	169.70	4	6
28	Exchange Closed; Thanksgiving Day						
29	....	....	168.00A	168.50A	168.50	....	6

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	168.00	173.50B	167.00A	169.40B	169.40	4	6
3	....	....	167.80A	168.40A	168.40	....	6
4	....	169.90B	....	169.90B	169.90	....	6
5	170.00	171.00B	167.50A	170.00@.50B	170.20	6	10
6	170.00	170.00	169.30A	170.00	170.00	1	11
9	170.00	171.00	170.00	171.00	171.00	7	15
10	....	....	168.50A	169.00A	169.00	....	15
11	168.50	169.90B	168.50	169.90B	169.90	1	15
12	....	170.00B	168.20A	170.00B	170.00	....	15
13	....	....	169.50A	170.00N	170.00	....	15
16	169.00	169.80B	168.50A	169.50B	169.50	16	19
17	....	....	168.00A	168.00A	168.00	2	20
18	167.50	168.00B	166.00A	166.10A	166.10	2	18
19	....	167.00B	....	166.50B	166.50	....	18
20	....	169.00B	....	167.50B	167.50	....	18
23	....	168.00B	167.20A	167.20B	167.20	....	18
24	....	168.50B	....	168.50B	168.50	....	18
25	Exchange Closed; Christmas						
26	....	....	168.00A	168.00A	168.00	....	18
27	169.00	169.00	167.10A	167.10A	167.10	1	18
30	....	....	....	167.10N	167.10	....	18
31	....	167.50B	....	167.50B	167.50	....	18

RANDOM LENGTH LUMBER FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	3,139	3,486	1,347	3,321		1,761	1,786		1,980	1,040	
2	3,521			2,411	1,623		3,264	918	Closed	1,231		1,310
3	3,969			2,868	2,858	3,543	2,059		1,359	871		1,216
4	1,985	2,332	3,698	4,509		2,119	Closed		1,754	2,291	958	728
5		2,309	4,603	Closed		1,914	1,038	1,208	1,867		1,550	2,792
6		3,377	2,416		1,823	3,912		1,542	2,915		1,326	1,636
7	3,123	2,448	3,273		2,741	2,945		1,589		1,298	2,100	
8	4,174	3,609	3,038	3,491	2,340		1,573	2,204		1,057	1,123	
9	4,080			2,292	3,563		3,030	1,311	1,848	645		1,775
10	2,058			2,463	3,246	1,706	2,541		1,862	1,014		1,609
11	3,106	3,722	1,902	3,968		3,803	2,223		1,807	1,550	794	1,729
12		1,887	1,612	2,582		3,921	2,386	2,076	1,544		2,444	1,277
13		2,406	2,281		2,390	4,619		1,882	2,954		1,223	1,187
14	2,886	2,717	1,592		3,083	3,942		1,285		1,281	2,383	
15	3,594	1,790	2,757	1,950	3,205		1,925	1,463		2,116	1,848	
16	2,249			3,927	4,076		1,702	2,263	2,220	1,335		1,303
17	3,124			4,066	1,891	2,067	2,731		1,295	1,400		1,638
18	5,742	Closed	2,686	4,293		3,011	1,828		1,401	1,186	881	2,911
19		1,794	4,042	4,854		3,642	1,466	1,367	1,224		3,077	1,856
20		2,762	3,330		2,224	3,553		1,803	1,543		2,305	1,209
21	3,210	4,172	3,023		2,570	2,438		2,558		790	1,383	
22	3,646	4,330	1,711	2,795	2,746		1,143	2,705		2,421	881	
23	2,549			2,812	3,442		1,292	2,491	3,192	2,195		515
24	4,187			3,074	2,417	1,376	2,774		1,872	1,590		258
25	2,118	3,251	1,804	3,333		2,150	2,045		2,020	1,348	807	Closed
26		3,518	2,740	2,559		2,599	1,306	1,386	1,789		704	777
27		3,854	2,621		Closed	1,503		2,041	727		1,570	1,007
28	3,232	2,320	2,120		4,995	2,659		1,821		1,162	Closed	
29	3,184		1,983	2,967	3,036		1,956	1,896		2,805	1,159	
30	3,046			3,201	2,952		1,935	1,556	1,324	2,165		508
31	2,936				2,224		1,547			972		731
Total	71,719	55,737	56,718	65,762	62,766	57,422	43,525	39,151	36,517	34,703	29,556	27,972
Average	3,260	2,934	2,701	3,132	2,853	2,871	1,978	1,780	1,826	1,509	1,478	1,332

RANDOM LENGTH LUMBER FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	9,876	8,793	8,513	8,656		9,155	8,814		7,485	7,008	
2	9,767			8,579	8,761		9,027	8,757	Closed	7,565		6,729
3	9,569			8,689	8,766	10,046	9,065		8,192	7,551		6,728
4	9,483	9,891	8,697	8,677		10,061	Closed		8,237	7,264	6,969	6,594
5		9,782	8,478	Closed		9,908	8,990	8,742	8,412		7,064	6,722
6		10,036	8,668		8,420	10,240		8,807	8,077		7,150	6,829
7	9,206	10,198	8,252		8,287	10,400		8,996		7,249	7,185	
8	9,669	10,223	8,141	8,630	8,298		8,849	9,016		7,235	7,094	
9	10,041			8,603	8,802		8,990	8,923	7,852	7,264		6,715
10	10,004			8,739	8,595	10,444	9,230		7,805	7,162		6,692
11	10,264	10,001	7,941	8,897		10,565	9,057		7,628	6,787	7,072	6,557
12		9,797	7,624	8,876		10,613	8,782	8,926	7,399		7,014	6,624
13		9,608	7,445		8,972	10,578		8,722	7,503		6,908	6,543
14	10,002	9,578	7,370		8,894	10,359		8,784		7,091	6,950	
15	10,374	9,615	7,368	8,915	8,911		8,538	8,841		7,269	6,775	
16	10,325			9,038	9,078		8,676	8,634	7,667	7,251		6,663
17	10,387			9,316	9,122	10,360	8,639		7,610	7,529		6,630
18	10,392	Closed	7,275	9,797		10,186	8,663		7,559	7,491	6,721	6,435
19		9,665	7,880	9,740		10,222	8,750	8,570	7,527		6,656	6,417
20		9,928	8,285		9,273	9,712		8,503	7,632		6,512	6,550
21	10,273	9,934	8,130		9,268	9,681		8,675		7,411	6,614	
22	10,076	9,629	8,267	9,883	9,594		8,848	8,639		7,276	6,454	
23	10,132			9,556	9,613		8,636	8,508	7,471	7,229		6,485
24	9,696			9,406	9,814	9,544	8,549		7,263	7,266		6,449
25	9,831	9,195	8,333	9,515		9,532	8,446		7,422	7,058	6,459	Closed
26		9,175	8,266	9,639		9,624	8,450	8,388	7,397		6,463	6,438
27		9,274	8,263		Closed	9,477		8,483	7,409		6,634	6,384
28	9,775	8,984	8,238		9,940	9,224		8,392		7,175	Closed	
29	9,702		8,447	9,363	9,953		8,665	8,323		7,102	6,687	
30	9,853			9,045	9,758		8,589	8,346	7,397	7,018		6,349
31	10,104				9,764		8,708			6,965		6,383
Average	9,951	9,705	8,103	9,115	9,115	10,039	8,786	8,672	7,673	7,248	6,819	6,567

RANDOM LENGTH LUMBER FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	108	....	....	....	....	....	....	....	....	....	....	....
17	14	....	....	....	....	....	....	....	....	....	....	....
18	2	Closed	....	....	....	....	8	....	1	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	2	....	1	....
21	21	....	....	....	....	....	....	....	....	....	....	....
22	5	....	....	....	....	....	....	....	....	....	....	....
23	9	....	....	....	....	....	....	....	....	....	....	....
24	11	....	....	....	....	....	16	....	....	....	....	....
25	....	....	....	....	....	....	1	....	....	....	....	Closed
26	....	....	....	....	....	....	1	....	2	....	....	....
27	....	....	....	....	Closed	....	....	....	2	....	....	....
28	10	....		....	....	....	....	....	....	....	Closed	....
29	1	....		....	....	....	1	....	....	....	3	....
30	8	....	....	....	....	....	1	....	9	....	....	....
31	2	....	....	....	....	....	2	....	....	....	....	....
Total	191	....		....	....	....	30	....	16	....	4	....

BRITISH POUND FUTURES PRICES
JANUARY 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	...	....	....	1.1550N	1.1430	....	30
3....	....	....	....	1.1430N	1.1495	....	30
4....	....	....	....	1.1495N	1.1495	....	30
7....	....	....	....	1.1495N	1.1500	....	30
8....	....	....	....	1.1500N	1.1500	....	30
9....	....	....	....	1.1500N	1.1410	....	30
10....	....	....	1.1325A	1.1410N	1.1300	....	30
11....	1.1300	1.1300	1.1300	1.1300	1.1180	100	130
14....	....	....	....	1.1180N	1.1180	....	130
15....	....	....	...	....	...	....	130

MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	1.1405@.1385	1.1460	1.1385	1.1410@.1415	1.1415	6500	15050
3....	1.1460@.1455	1.1500	1.1410	1.1480@.1465	1.1470	6564	15034
4....	1.1495@.1500	1.1550	1.1450	1.1465@.1470	1.1470	7869	17014
7....	1.1400@.1410	1.1510	1.1365	1.1480@.1490	1.1485	9372	16019
8....	1.1515@.1505	1.1530	1.1355	1.1365@.1355	1.1360	9012	17085
9....	1.1360@.1365	1.1420	1.1350	1.1395@.1405	1.1400	7866	16420
10....	1.1320	1.1350	1.1270	1.1280@.1275	1.1280	10260	17093
11....	1.1220@.1225	1.1270	1.1150	1.1155@.1160	1.1160	8903	17770
14....	1.1210@.1225	1.1235	1.1010	1.1040@.1050	1.1045	13316	18015
15....	1.1090@.1100	1.1155	1.1060	1.1125@.1120	1.1120	10715	17189
16....	1.1140	1.1180	1.1085	1.1090@.1095	1.1095	8558	17332
17....	1.1130@.1125	1.1160	1.1100	1.1145@.1160	1.1150	6580	17392
18....	1.1155@.1160	1.1220	1.1115	1.1210@.1215	1.1210	8185	16736
21....	1.1180	1.1215	1.1160	1.1190@.1195	1.1195	3153	16899
22....	1.1180@.1175	1.1210	1.1145	1.1175@.1170	1.1175	6218	17904
23....	1.1105@.1100	1.1110	1.1010	1.1050@.1060	1.1055	8046	17242
24....	1.1085@.1090	1.1165	1.1060	1.1115@.1110	1.1110	7414	17338
25....	1.1120@.1125	1.1135	1.0985	1.1020@.1010	1.1015	8553	18240
28....	1.1040@.1050	1.1100	1.1010	1.1075@.1090	1.1080	9287	19459
29....	1.1095@.1100	1.1110	1.1050	1.1075@.1085	1.1080	9326	18525
30....	1.1165@.1160	1.1280	1.1140	1.1260@.1265	1.1260	13338	18826
31....	1.1240@.1245	1.1275	1.1170	1.1190@.1200	1.1195	6795	19094

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.1220@.1225	1.1250	1.1125	1.1140@.1150	1.1145	8388	18698
4....	1.1120@.1115	1.1125	1.1060	1.1100@.1110	1.1105	6476	18956
5....	1.1060	1.1100	1.1025	1.1080@.1085	1.1085	5473	19002
6....	1.1055@.1050	1.1090	1.1045	1.1060@.1050	1.1055	4379	18802
7....	1.1100	1.1120	1.1045	1.1065@.1070	1.1065	5025	18461
8....	1.1110@.1115	1.1130	1.0930	1.0950@.0960	1.0955	11450	19406
11....	1.1000	1.1005	1.0850	1.0915@.0920	1.0920	13290	19265
12....	1.0875@.0880	1.0900	1.0785	1.0825@.0830	1.0830	8493	19442
13....	1.0820@.0825	1.0860	1.0785	1.0840@.0845	1.0840	6997	19317
14....	1.0890@.0880	1.0940	1.0850	1.0915@.0905	1.0910	6694	18812
15....	1.0985@.0980	1.1045	1.0960	1.1025@.1040	1.1030	6643	19193
18....	Exchange Closed; President's Day						
19....	1.0865@.0860	1.0925	1.0850	1.0885@.0895	1.0890	5258	19461
20....	1.0885	1.0885	1.0810	1.0845@.0850	1.0850	7694	19113
21....	1.0830@.0825	1.0855	1.0765	1.0825@.0820	1.0825	7689	19507
22....	1.0720@.0715	1.0770	1.0690	1.0700@.0705	1.0705	6495	19319
25....	1.0600@.0610	1.0635	1.0480	1.0495@.0500	1.0500	9719	20002
26....	1.0350@.0360	1.0680	1.0345	1.0635@.0630	1.0630	12465	18898
27....	1.0925@.0935	1.0960	1.0815	1.0925@.0920	1.0920	12704	18565
28....	1.0870	1.0915	1.0695	1.0730@.0725	1.0730	9634	17976

BRITISH POUND FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.0680@.0690	1.0730	1.0660	1.0690@.0700	1.0695	6796	17758
4....	1.0685@.0675	1.0720	1.0640	1.0710@.0705	1.0710	7097	17224
5....	1.0565@.0575	1.0615	1.0500	1.0550@.0545	1.0545	6724	17262
6....	1.0555@.0550	1.0730	1.0510	1.0700@.0690	1.0695	6200	15714
7....	1.0635	1.0700	1.0605	1.0645@.0630	1.0635	2863	14878
8....	1.0645	1.0715	1.0625	1.0660@.0650	1.0650	2052	14252
11....	1.0815@.0810	1.0930	1.0790	1.0905@.0910	1.0905	3928	13155
12....	1.0815@.0810	1.0905	1.0765	1.0865@.0855	1.0855	844	12091
13....	1.0870@.0875	1.0960	1.0775	1.0865	1.0855	1832	11417
14....	1.0790	1.0835B	1.0765	1.0780@.0790	1.0785	1364	11018
15....	1.0745@.0740	1.0910	1.0740	1.0805@.0820	1.0815	1415	10396
18....	1.0920	1.1005	1.0920	1.0995	1.0995	910	9826
19....	...	....	....	....	....	8	....
20....	...	....	....	....	....	5	....

JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	1.1395@.1370	1.1425B	1.1360A	1.1375	1.1395	173	1166
3....	1.1460	1.1470	1.1395A	1.1470	1.1450	111	1140
4....	1.1500	1.1525B	1.1440A	1.1465	1.1455	52	1137
7....	1.1375	1.1460	1.1345	1.1460	1.1455	333	1338
8....	1.1485	1.1500	1.1335A	1.1340@.1335A	1.1340	169	1426
9....	1.1365	1.1390B	1.1330A	1.1375A	1.1370	155	1484
10....	1.1300	1.1310	1.1245A	1.1260	1.1255	112	1496
11....	1.1205	1.1220B	1.1105	1.1110@.1105	1.1120	158	1556
14....	1.1170	1.1180B	1.0950A	1.0975A	1.0985	407	1742
15....	1.1035	1.1105	1.1005	1.1075@.1065	1.1065	785	1900
16....	1.1085	1.1125	1.1025	1.1025@.1030B	1.1040	196	2018
17....	1.1080	1.1100	1.1035	1.1100	1.1090	71	2047
18....	1.1095	1.1170	1.1055A	1.1155A@.1150	1.1145	248	2106
21....	1.1140@.1135	1.1155	1.1110A	1.1135	1.1135	71	2154
22....	1.1150	1.1155	1.1080	1.1105B	1.1110	505	2283
23....	1.1055@.1050	1.1055	1.0925	1.0965A	1.0975	154	231[illegible]
24....	1.0990	1.1085	1.0985A	1.1040	1.1030	191	2310
25....	1.1045	1.1050B	1.0890	1.0915	1.0925	73	2337
28....	1.0925	1.0980	1.0890	1.0965	1.0955	216	2460
29....	1.1000	1.1000	1.0940A	1.0970	1.0965	208	2543
30....	1.1080@.1075	1.1220	1.1060	1.1210@.1200	1.1205	510	2633
31....	1.1200@.1210	1.1210	1.1085	1.1115	1.1120	261	2646

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.1150	1.1180B	1.1055	1.1075@.1080	1.1070	91	2645
4....	1.1050@.1040	1.1050	1.0975	1.1020@.1010	1.1020	166	2677
5....	1.0985@.0990	1.1010B	1.0935	1.0990	1.0995	193	2703
6....	1.0970	1.1010B	1.0955	1.0960@.0955	1.0965	626	2734
7....	1.1015@.1025	1.1025	1.0960	1.0965	1.0980	255	2675
8....	1.1045@.1040	1.1060B	1.0835	1.0855@.0865	1.0870	684	2877
11....	1.0900	1.0915	1.0740A	1.0810	1.0825	503	2998
12....	1.0765@.0770	1.0780	1.0675	1.0720	1.0730	787	3329
13....	1.0725@.0730	1.0755B	1.0685	1.0745	1.0740	388	3355
14....	1.0780	1.0845	1.0760	1.0820	1.0820	228	3410
15....	1.0905@.0895	1.0960B	1.0870	1.0920@.0950	1.0935	684	3429
18....	Exchange Closed; President's Day						
19....	1.0760@.0770	1.0820	1.0755	1.0785@.0790	1.0790	339	3495
20....	1.0785@.0790	1.0790	1.0715	1.0745	1.0750	446	3491
21....	1.0740	1.0760	1.0660	1.0715	1.0725	408	3579
22....	1.0600@.0605	1.0665	1.0590	1.0600@.0595	1.0605	436	3670
25....	1.0480@.0485	1.0520	1.0375	1.0380@.0385B	1.0390	1705	4408
26....	1.0250@.0235	1.0580	1.0235	1.0530@.0540	1.0530	1752	4481
27....	1.0850@.0840	1.0860	1.0710	1.0835@.0825	1.0825	2636	4648
28....	1.0760@.0770	1.0810	1.0590	1.0625	1.0630	1347	4998

BRITISH POUND FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.0565@.0575	1.0625	1.0555	1.0595@.0600	1.0600	1516	5267
4....	1.0585@.0580	1.0635	1.0540	1.0625@.0630	1.0625	2259	6078
5....	1.0470@.0475	1.0520	1.0405	1.0445@.0440	1.0445	4207	7525
6....	1.0450	1.0630	1.0410	1.0610@.0595	1.0600	5544	8039
7....	1.0520@.0515	1.0620	1.0505	1.0540	1.0540	6640	10002
8....	1.0525@.0535	1.0625	1.0525	1.0565@.0550	1.0555	5217	10835
11....	1.0715@.0720	1.0835	1.0695	1.0815@.0810	1.0810	11080	12264
12....	1.0710@.0720	1.0805	1.0670	1.0755@.0765	1.0760	9311	13141
13....	1.0765@.0760	1.0840	1.0670	1.0740@.0750	1.0745	11421	14608
14....	1.0690@.0685	1.0735	1.0660	1.0675@.0670	1.0675	5427	14861
15....	1.0650@.0645	1.0805	1.0645	1.0700@.0710	1.0705	8162	15070
18....	1.0845@.0835	1.1075	1.0835	1.1050@.1060	1.1055	13486	16989
19....	1.1305@.1315	1.1490	1.1210	1.1480@.1460	1.1470	22524	19271
20....	1.1330@.1345	1.1450	1.1275	1.1340@.1335	1.1340	11708	19838
21....	1.1470@.1490	1.1830	1.1470	1.1740@.1750	1.1745	12347	20667
22....	1.1660@.1665	1.1670	1.1560	1.1630@.1645	1.1640	7795	20945
25....	1.1580@.1585	1.1630	1.1565	1.1615@.1620	1.1620	6979	22496
26....	1.1640@.1645	1.1750	1.1635	1.1710@.1695	1.1700	7264	23892
27....	1.2090@.2080	1.2310	1.2040	1.2245@.2250	1.2245	13288	24758
28....	1.2180@.2195	1.2250	1.1965	1.2175@.2180	1.2180	12954	25846
29....	1.2330@.2320	1.2360	1.2180	1.2320@.2325	1.2320	11853	27391

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.2095@.2105	1.2175	1.2085	1.2140@.2150	1.2145	7778	27133
2....	1.2000@.1995	1.2145	1.1935	1.2130@.2140	1.2135	8855	27268
3....	1.2090@.2095	1.2165	1.1950	1.1975@.1950	1.1965	8909	25935
4....	1.1955@.1960	1.1970	1.1805	1.1930@.1940	1.1935	9786	25873
5....	Exchange Closed; Good Friday						
8....	1.1800@.1810	1.2040	1.1800	1.2025@.2040	1.2030	6586	26590
9....	1.1970@.1965	1.2075	1.1870	1.1990@.1985	1.1990	10902	25915
10....	1.2005@.2015	1.2145	1.2005	1.2110@.2100	1.2105	9136	26411
11....	1.2300@.2370	1.2500	1.2300	1.2500@.2485	1.2490	14360	26300
12....	1.2450@.2455	1.2500	1.2375	1.2445@.2440	1.2445	10367	26238
15....	1.2690@.2685	1.2740	1.2640	1.2665@.2675	1.2670	10902	26286
16....	1.2750@.2730	1.2765	1.2610	1.2715@.2695	1.2705	10807	25701
17....	1.2680@.2675	1.2745	1.2605	1.2640@.2650	1.2645	8716	26033
18....	1.2600@.2925	1.2925	1.2600	1.2880@.2890	1.2885	10460	26524
19....	1.2850@.2855	1.2860	1.2820	1.2855@.2845	1.2850	5505	26395
22....	1.2780@.2790	1.2810	1.2620	1.2650@.2640	1.2645	9870	26210
23....	1.2675@.2670	1.2745	1.2280	1.2360@.2375	1.2370	15899	25756
24....	1.2185@.2180	1.2275	1.2120	1.2205@.2220	1.2215	12589	25843
25....	1.2045@.2055	1.2110	1.1925	1.2050@.2035	1.2045	11679	25220
26....	1.1990@.1985	1.2145	1.1975	1.2090@.2075	1.2080	6447	25091
29....	1.2270@.2265	1.2400	1.2170	1.2400@.2390	1.2395	13084	25024
30....	1.2375@.2390	1.2455	1.2240	1.2250@.2240	1.2245	12708	24685

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.2190@.2195	1.2240	1.2100	1.2215@.2230	1.2225	10403	24641
2....	1.2050@.2060	1.2170	1.2015	1.2120@.2110	1.2115	12069	25134
3....	1.2005@.2025	1.2095	1.1850	1.1905@.1850	1.1875	14810	26185
6....	1.1790@.1795	1.1850	1.1690	1.1745@.1740	1.1745	16247	26066
7....	1.1990@.1975	1.2205	1.1975	1.2195@.2205	1.2200	17900	25540
8....	1.2040@.2045	1.2115	1.1990	1.2025@.2015	1.2020	9198	26001
9....	1.2300@.2295	1.2360	1.2255	1.2280@.2290	1.2285	9733	25578
10....	1.2280@.2300	1.2350	1.2235	1.2350@.2340	1.2345	6893	26314
13....	1.2450@.2460	1.2550	1.2410	1.2540@.2530	1.2535	10962	27381
14....	1.2570@.2580	1.2710	1.2475	1.2610@.2600	1.2605	14065	27564
15....	1.2535@.2540	1.2660	1.2520	1.2620@.2610	1.2615	9810	28148
16....	1.2435@.2445	1.2600	1.2435	1.2590@.2585	1.2590	8723	29930
17....	1.2585@.2590	1.2660	1.2550	1.2645@.2660	1.2650	9328	31634
20....	1.2830@.2825	1.2840	1.2655	1.2695@.2700	1.2695	10973	31115
21....	1.2720@.2750	1.2750	1.2530	1.2720@.2715	1.2715	11213	30547
22....	1.2645@.2640	1.2670	1.2495	1.2580@.2575	1.2580	10240	32505
23....	1.2530@.2525	1.2630	1.2510	1.2615@.2610	1.2610	8181	31340
24....	1.2580@.2575	1.2590	1.2440	1.2495@.2440	1.2470	6047	30418
27....	Exchange Closed; Memorial Day						
28....	1.2500@.2495	1.2525	1.2450	1.2495@.2500	1.2495	8845	30213
29....	1.2540	1.2780	1.2515	1.2730@.2740	1.2735	13623	32545
30....	1.2750@.2770	1.2770	1.2630	1.2760@.2750	1.2755	11348	33816
31....	1.2675@.2690	1.2930	1.2645	1.2910@.2890	1.2900	15323	36241

BRITISH POUND FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	1.2935@.2925	1.3000	1.2750	1.2850@.2840	1.2845	15734	33933
4....	1.2820@.2810	1.2830	1.2650	1.2685@.2695	1.2690	14183	30875
5....	1.2620@.2630	1.2680	1.2515	1.2605@.2585	1.2595	15045	28555
6....	1.2675@.2690	1.2750	1.2660	1.2715@.2725	1.2720	7206	27607
7....	1.2740@.2750	1.2750	1.2645	1.2700@.2695	1.2695	5160	26684
10....	1.2605@.2615	1.2660	1.2545	1.2640@.2650	1.2645	5259	23893
11....	1.2620@.2625	1.2660	1.2575	1.2620@.2615A	1.2615	3168	22436
12....	1.2645	1.2695	1.2625	1.2655@.2665	1.2655	2992	20660
13....	1.2620@.2615	1.2690B	1.2610	1.2655@.2660	1.2650	3131	19380
14....	1.2750	1.2835B	1.2740	1.2825@.2820	1.2825	7087	13805
17....	1.2755	1.2770	1.2740	1.2760@.2755	1.2760	1866	12484
18....	....	....	....	....	....	108	....

SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	1.1360	1.1425B	1.1350A	1.1395	1.1385	8	104
3....	1.1450	1.1455B	1.1425	1.1425	1.1440	46	137
4....	1.1490	1.1525B	1.1440A	1.1490	1.1440	6	138
7....	1.1400	1.1450B	1.1330	1.1330	1.1435	11	147
8....	....	1.1465B	1.1330A	1.1435N	1.1330	....	147
9....	....	1.1390B	....	1.1330N	1.1350	....	147
10....	....	....	1.1220A	1.1350N	1.1235	....	147
11....	1.1175	1.1205B	1.1110A	1.1120	1.1100	17	152
14....	1.0995	1.1140B	1.0920A	1.0950	1.0955	33	163
15....	1.1020	1.1080B	1.0995	1.0995	1.1030	36	186
16....	1.1080	1.1090	1.1010A	1.1050	1.1015	14	165
17....	1.1065	1.1080	1.1020A	1.1050B	1.1065	12	175
18....	1.1075	1.1135	1.1050A	1.1135	1.1120	44	162
21....	1.1120	1.1120	1.1080A	1.1100	1.1110	1	163
22....	1.1100	1.1120B	1.1065A	1.1065A	1.1080	17	177
23....	1.0980	1.0990	1.0880A	1.0890	1.0925	13	174
24....	1.0950	1.1035B	1.0950	1.0975A	1.0980	2	176
25....	1.0880	1.1010B	1.0830A	1.0855@.0840A	1.0850	6	183
28....	1.0850	1.0900	1.0785	1.0850A	1.0855	15	192
29....	1.0915	1.0915	1.0840A	1.0855@.0840A	1.0865	12	204
30....	1.1100	1.1150B	1.1100	1.1100	1.1135	43	227
31....	1.1150@.1155	1.1160B	1.1050A	1.1070A	1.1075	54	259

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.1125	1.1125	1.1010A	1.1010A	1.1025	14	250
4....	1.0975	1.0975	1.0930A	1.0940	1.0980	64	205
5....	1.0940	1.0965	1.0900	1.0960	1.0955	27	200
6....	1.0920	1.0965B	1.0900A	1.0920	1.0920	20	200
7....	1.0995	1.0995	1.0930A	1.0940	1.0940	52	230
8....	1.0980	1.1010B	1.0800A	1.0900	1.0825	51	264
11....	1.0860	1.0870	1.0715A	1.0800	1.0780	30	269
12....	1.0700@.0690	1.0710	1.0650	1.0710	1.0685	85	302
13....	1.0730	1.0730	1.0660A	1.0710	1.0700	83	352
14....	1.0750	1.0810B	1.0725A	1.0780A	1.0785	92	371
15....	1.0860	1.0935	1.0850A	1.0925	1.0905	53	390
18....	Exchange Closed; President's Day						
19....	1.0750	1.0790B	1.0730A	1.0780	1.0760	6	384
20....	1.0745	1.0765	1.0690	1.0720	1.0720	41	409
21....	1.0705	1.0730B	1.0635	1.0695	1.0695	22	409
22....	1.0625	1.0630	1.0560	1.0565A	1.0565	21	419
25....	1.0470	1.0475	1.0340A	1.0360	1.0350	79	436
26....	1.0200	1.0525	1.0190A	1.0500	1.0480	101	483
27....	1.0730	1.0800	1.0670	1.0800	1.0790	98	476
28....	1.0725	1.0775B	1.0540A	1.0580	1.0595	83	496

BRITISH POUND FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.0550	1.0580B	1.0540	1.0570	1.0560	23	492
4....	1.0580	1.0590	1.0520	1.0590	1.0580	15	488
5....	1.0450@.0440	1.0480B	1.0370	1.0405B	1.0410	46	517
6....	1.0410	1.0590	1.0380	1.0575	1.0565	71	544
7....	1.0500@.0480	1.0560B	1.0480	1.0505	1.0510	22	550
8....	1.0490	1.0585	1.0490	1.0530	1.0535	54	590
11....	1.0700	1.0800	1.0680	1.0800	1.0790	82	606
12....	1.0700@.0690	1.0790	1.0645	1.0750	1.0735	58	612
13....	1.0730	1.0810	1.0675	1.0720A	1.0725	100	623
14....	1.0670	1.0720B	1.0630A	1.0645	1.0655	77	676
15....	1.0680	1.0780	1.0615A	1.0690A@.0680	1.0695	196	790
18....	1.0845	1.1060	1.0845	1.1040@.1035A	1.1035	317	915
19....	1.1305@.1315	1.1480	1.1185	1.1475@.1480	1.1475	413	922
20....	1.1340@.1335	1.1430B	1.1250	1.1270@.1300	1.1315	153	932
21....	1.1500	1.1785	1.1470	1.1715	1.1705	169	982
22....	1.1645	1.1645	1.1555	1.1625	1.1600	54	982
25....	1.1560	1.1600	1.1530	1.1580B	1.1590	63	979
26....	1.1615	1.1700	1.1615	1.1670@.1665A	1.1665	158	990
27....	1.2050@.2080	1.2275B	1.2000A	1.2210	1.2200	347	1001
28....	1.2140	1.2200B	1.1920	1.2135A	1.2135	213	1025
29....	1.2290	1.2325	1.2135	1.2280	1.2270	108	982

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.2040	1.2130	1.2030A	1.2090@.2095	1.2090	105	1005
2....	1.1935@.1940	1.2085	1.1870A	1.2085	1.2075	103	1003
3....	1.2020	1.2090	1.1885	1.1910@.1885	1.1900	1350	2152
4....	1.1840	1.1890B	1.1720	1.1875	1.1865	164	2149
5....	Exchange Closed; Good Friday						
8....	1.1775	1.1970B	1.1730A	1.1955	1.1960	70	2170
9....	1.1855	1.1980	1.1800A	1.1915	1.1920	72	2152
10....	1.1980	1.2060	1.1940A	1.2050	1.2035	267	2310
11....	1.2250@.2270	1.2435	1.2250	1.2430@.2435	1.2420	333	2417
12....	1.2390	1.2430	1.2290	1.2375@.2370	1.2370	150	2465
15....	1.2610@.2620	1.2675B	1.2570	1.2620	1.2600	248	2489
16....	1.2690	1.2705	1.2520A	1.2630	1.2635	268	2504
17....	1.2590	1.2670	1.2520A	1.2575	1.2570	141	2493
18....	1.2540	1.2860	1.2540	1.2825	1.2805	324	2586
19....	1.2800	1.2800	1.2750	1.2790	1.2770	92	2609
22....	1.2700@.2710	1.2725	1.2520A	1.2580	1.2565	304	2739
23....	1.2610	1.2680B	1.2200A	1.2270	1.2290	504	2848
24....	1.2110@.2105	1.2190	1.2040	1.2125@.2120	1.2125	328	2844
25....	1.1950@.1980	1.2020B	1.1840	1.1940	1.1955	282	2815
26....	1.1920	1.2070	1.1880A	1.1980	1.1990	445	2976
29....	1.2180@.2190	1.2315	1.2080A	1.2305@.2315	1.2310	423	3217
30....	1.2275@.2285	1.2350B	1.2160	1.2160	1.2155	279	3298

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.2085@.2090	1.2150	1.2000	1.2130A	1.2125	1067	4082
2....	1.1940@.1950	1.2065	1.1905A	1.2025@.2020A	1.2015	775	4245
3....	1.1920@.1910	1.2000B	1.1750	1.1780@.1750	1.1770	1581	4774
6....	1.1690@.1680	1.1720	1.1580A	1.1630	1.1640	498	4754
7....	1.1875@.1885	1.2095	1.1870	1.2095@.2090A	1.2085	940	4973
8....	1.1925@.1920	1.2010	1.1880	1.1920@.1915	1.1910	643	5254
9....	1.2200@.2190	1.2250	1.2145	1.2190@.2180	1.2175	628	5284
10....	1.2185@.2180	1.2240	1.2120	1.2240	1.2225	146	5213
13....	1.2325@.2340	1.2430	1.2290A	1.2430@.2425A	1.2415	405	5417
14....	1.2460	1.2600	1.2365A	1.2485@.2490	1.2490	919	5407
15....	1.2430@.2410	1.2545B	1.2395	1.2495A@.2485	1.2490	356	5543
16....	1.2330@.2300	1.2485	1.2300	1.2475@.2470	1.2470	519	5701
17....	1.2475	1.2545	1.2430A	1.2530@.2545	1.2530	658	5979
20....	1.2710@.2700	1.2720	1.2530	1.2570@.2575	1.2565	1248	7283
21....	1.2600@.2590	1.2620	1.2410	1.2590@.2610	1.2590	1197	7213
22....	1.2530	1.2545	1.2370A	1.2455@.2450	1.2455	579	7347
23....	1.2390@.2400	1.2510	1.2385	1.2480@.2485	1.2485	2365	7706
24....	1.2450@.2445	1.2475	1.2320	1.2350@.2320	1.2345	1174	8276
27....	Exchange Closed; Memorial Day						
28....	1.2365@.2370	1.2395	1.2320A	1.2370@.2365	1.2365	1531	9272
29....	1.2405@.2410	1.2660	1.2375	1.2615@.2605	1.2600	1494	9740
30....	1.2605@.2600	1.2630	1.2495	1.2610@.2615	1.2610	1374	10164
31....	1.2520@.2515	1.2790	1.2510	1.2780@.2750	1.2760	1851	10449

BRITISH POUND FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	1.2800@.2780	1.2860	1.2620	1.2720@.2700	1.2710	6084	13377
4....	1.2680	1.2700	1.2505	1.2555@.2545	1.2555	4760	14105
5....	1.2485@.2490	1.2540	1.2375	1.2455@.2440	1.2450	5342	15025
6....	1.2550@.2540	1.2600	1.2520	1.2565@.2575	1.2570	5338	16871
7....	1.2605@.2600	1.2605	1.2485	1.2545@.2565	1.2555	4932	16828
10....	1.2465@.2460	1.2510	1.2400	1.2495@.2505	1.2500	9669	17570
11....	1.2470@.2475	1.2515	1.2425	1.2470@.2465	1.2470	6926	17960
12....	1.2500@.2510	1.2550	1.2480	1.2510@.2520	1.2515	9231	19883
13....	1.2460@.2465	1.2550	1.2460	1.2515@.2520	1.2515	7956	22008
14....	1.2625@.2630	1.2690	1.2610	1.2685@.2675	1.2680	12433	25171
17....	1.2600@.2595	1.2670	1.2590	1.2625@.2635	1.2630	6175	25450
18....	1.2750@.2755	1.2980	1.2750	1.2950@.2955	1.2950	15516	30713
19....	1.2965@.2970	1.2985	1.2745	1.2785@.2780	1.2785	17232	30932
20....	1.2805@.2830	1.2830	1.2540	1.2630@.2655	1.2645	18109	28777
21....	1.2600@.2595	1.2760	1.2595	1.2735@.2730	1.2730	7923	28522
24....	1.2740@.2730	1.2770	1.2690	1.2745@.2750	1.2745	7051	28727
25....	1.2730@.2735	1.2755	1.2650	1.2735@.2720	1.2730	8344	29041
26....	1.2780	1.2880	1.2770	1.2845@.2840	1.2840	11151	31259
27....	1.2825@.2935	1.2840	1.2765	1.2815@.2810	1.2815	8489	31191
28....	1.2815@.2810	1.3020	1.2810	1.2955@.2965	1.2960	13556	33626

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.3000@.3005	1.3025	1.2885	1.2895@.2900	1.2900	13575	35583
2....	1.2890	1.2960	1.2875	1.2960@.2945	1.2950	10191	36240
3....	1.2935@.2930	1.3050	1.2930	1.3035@.3025	1.3030	7029	36816
4....	Exchange Closed; Independence Day						
5....	1.3050@.3055	1.3245	1.3050	1.3245@.3225	1.3235	11560	40254
8....	1.3185@.3190	1.3400	1.3125	1.3370@.3360	1.3365	16380	40512
9....	1.3490@.3470	1.3595	1.3465	1.3565@.3555	1.3560	17178	40884
10....	1.3730@.3700	1.3775	1.3660	1.3760@.3745	1.3750	16045	41198
11....	1.3620@.3610	1.3770	1.3520	1.3640@.3650	1.3645	17136	39602
12....	1.3760@.3750	1.3825	1.3720	1.3800@.3790	1.3795	12941	38982
15....	1.3840@.3845	1.3850	1.3705	1.3830@.3810	1.3820	12192	37458
16....	1.3780@.3785	1.3810	1.3745	1.3775@.3770	1.3775	9193	38072
17....	1.4030@.4020	1.4100	1.3955	1.4060@.4050	1.4055	14908	39245
18....	1.4055@.4105	1.4150	1.3865	1.3905@.3915	1.3910	14321	36050
19....	1.3895@.3900	1.4020	1.3775	1.3845@.3870	1.3860	8898	35594
22....	1.3855@.3850	1.3895	1.3770	1.3885@.3890	1.3885	13291	34500
23....	1.4050@.4040	1.4100	1.3950	1.3980@.3995	1.3985	12580	35088
24....	1.3965@.3970	1.4010	1.3875	1.3990@.4000	1.3995	10320	35174
25....	1.4020@.4030	1.4070	1.3930	1.4025@.4015	1.4020	10230	35406
26....	1.3975@.3980	1.4140	1.3945	1.4130@.4125	1.4125	11267	38135
29....	1.4190@.4180	1.4275	1.4155	1.4185@.4180	1.4180	14809	37557
30....	1.4160@.4180	1.4220	1.4075	1.4120@.4130	1.4125	15894	36159
31....	1.4200@.4190	1.4245	1.3980	1.4080@.4070	1.4075	16168	35454

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.3900@.3885	1.3905	1.3650	1.3685@.3700	1.3695	23523	34601
2....	1.3545@.3600	1.3705	1.3540	1.3600@.3585	1.3595	15266	34039
5....	1.3705@.3695	1.3710	1.3560	1.3655@.3665	1.3660	12853	31716
6....	1.3450@.3455	1.3470	1.3330	1.3350@.3360	1.3355	17363	33085
7....	1.3365@.3375	1.3440	1.3285	1.3310@.3305	1.3310	17289	31728
8....	1.3500@.3510	1.3540	1.3405	1.3445@.3435	1.3440	13430	31527
9....	1.3505@.3515	1.3685	1.3435	1.3660@.3675	1.3665	12456	30276
12....	1.3760@.3770	1.3810	1.3700	1.3795@.3805	1.3800	9144	30060
13....	1.3910@.3890	1.3975	1.3820	1.3850@.3840	1.3845	14616	30466
14....	1.3810@.3805	1.3900	1.3755	1.3825@.3835	1.3830	12961	30074
15....	1.3930@.3925	1.3995	1.3860	1.3995@.3980	1.3985	12098	30171
16....	1.3950@.3960	1.4005	1.3935	1.3955@.3960	1.3960	7872	30217
19....	1.3960@.3970	1.4010	1.3920	1.3970@.3960	1.3965	8422	30125
20....	1.3915@.3840	1.3915	1.3770	1.3880@.3870	1.3875	10818	28807
21....	1.3850@.3840	1.4025	1.3830	1.4015@.4025	1.4020	10015	29332
22....	1.4025@.4070	1.4090	1.3930	1.3945@.3935	1.3940	11480	28401
23....	1.3980@.3990	1.4035	1.3940	1.4020@.4010	1.4015	6606	28760
26....	1.3995@.3990	1.4005	1.3885	1.3930@.3940	1.3935	6004	27492
27....	1.3935@.3930	1.3945	1.3860	1.3935@.3945	1.3940	9316	27067
28....	1.4005@.4010	1.4050	1.3970	1.4020@.4010	1.4015	8851	27008
29....	1.4005@.4000	1.4010	1.3945	1.3975@.3990	1.3985	4200	26362
30....	1.3985	1.3995	1.3860	1.3880@.3865	1.3875	9272	25766

BRITISH POUND FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	1.3715@.3700	1.3730	1.3615	1.3615@.3630	1.3625	11790	23472
4....	1.3740@.3735	1.3785	1.3670	1.3700@.3690	1.3695	7394	22184
5....	1.3720@.3710	1.3755	1.3555	1.3555@.3565	1.3555	7781	21649
6....	1.3345@.3355	1.3355	1.3200	1.3280@.3285	1.3280	9009	19716
9....	1.2990@.2950	1.3100	1.2945	1.2995@.2965	1.2985	7462	19061
10....	1.3120@.3135	1.3170	1.3055	1.3100@.3090	1.3100	3410	17134
11....	1.3135@.3130	1.3135	1.2985	1.3060@.3075	1.3065	4506	13806
12....	1.3000@.2995	1.3275	1.2995	1.3220@.3225	1.3220	1696	13278
13....	1.3350@.3360	1.3495B	1.3260	1.3300@.3320	1.3320	1952	12289
16....	1.3310	1.3340	1.3290	1.3340@.3330	1.3335	730	11756
17....	....	....	....	....	....	21	11726
18....	....	....	....	....	....	....	....

DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	1.1405	1.1405	1.1360A	1.1395A	1.1380	10	66
3....	....	1.1455B	....	1.1380N	1.1435	....	66
4....	....	1.1525B	....	1.1435N	1.1435	....	66
7....	1.1395	1.1450B	1.1330	1.1330	1.1420	3	65
8....	....	1.1460B	1.1320A	1.1420N	1.1320	....	65
9....	1.1325	1.1390B	1.1325	1.1325	1.1340	2	64
10....	1.1300	1.1300	1.1220A	1.1270	1.1225	6	67
11....	1.1155	1.1190B	1.1070A	1.1070A	1.1080	26	84
14....	1.1100	1.1140B	1.0915A	1.0960	1.0935	15	89
15....	1.1000	1.1040	1.0980A	1.1030	1.1010	34	91
16....	....	1.1050B	1.1000A	1.1010N	1.1000	....	91
17....	1.1015	1.1050B	1.1000A	1.1030B	1.1050	16	107
18....	1.1070	1.1120B	1.1030A	1.1120B	1.1110	6	109
21....	1.1110	1.1130	1.1090	1.1090	1.1100	15	138
22....	1.1090	1.1115B	1.1050A	1.1090	1.1065	41	165
23....	1.0960@.0950	1.0960	1.0870A	1.0920	1.0905	4	152
24....	1.0960	1.1010B	1.0960	1.0985	1.0940	6	154
25....	1.0970	1.0970	1.0805A	1.0805A	1.0820	21	158
28....	1.0800	1.0860	1.0750	1.0835A	1.0825	187	301
29....	1.0890	1.0890	1.0830A	1.0830A	1.0845	33	247
30....	1.1000	1.1130	1.1000	1.1130	1.1110	48	228
31....	1.1100	1.1150B	1.1050A	1.1050A	1.1050	3	231

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.1090	1.1115B	1.1005A	1.1005A	1.1000	9	230
4....	1.1000	1.1000	1.0905	1.0905	1.0950	7	231
5....	1.0900	1.0940	1.0900	1.0940	1.0925	9	234
6....	1.0910	1.0940B	1.0860A	1.0900	1.0890	5	239
7....	1.0940	1.0970B	1.0900A	1.0960	1.0905	5	238
8....	1.0960	1.1000	1.0840A	1.0855	1.0805	22	245
11....	1.0845	1.0845	1.0680A	1.0755	1.0760	20	246
12....	1.0660	1.0680B	1.0650A	1.0670	1.0655	24	265
13....	1.0680	1.0710B	1.0630A	1.0680	1.0680	18	270
14....	1.0740	1.0800B	1.0720A	1.0770A	1.0775	2	271
15....	1.0855	1.0880B	1.0845	1.0860	1.0890	84	323
18....	Exchange Closed; President's Day						
19....	1.0730	1.0770B	1.0730	1.0755	1.0740	22	334
20....	1.0770	1.0770	1.0680	1.0700	1.0700	26	345
21....	1.0685	1.0720B	1.0605A	1.0650	1.0675	82	392
22....	1.0580	1.0600B	1.0535A	1.0535A	1.0540	25	394
25....	1.0445	1.0445	1.0320	1.0350	1.0335	45	418
26....	1.0200	1.0510	1.0185A	1.0480	1.0460	45	445
27....	1.0700@.0710	1.0790	1.0690	1.0790	1.0775	50	442
28....	1.0750	1.0770B	1.0555A	1.0660	1.0575	19	439

BRITISH POUND FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.0550	1.0560	1.0530	1.0550	1.0550	27	448
4....	1.0570	1.0570	1.0520A	1.0550	1.0565	6	450
5....	1.0455	1.0480	1.0360A	1.0405	1.0405	17	467
6....	1.0440	1.0585	1.0380A	1.0585	1.0555	11	471
7....	1.0510	1.0560B	1.0490A	1.0510	1.0500	1	472
8....	1.0570	1.0590	1.0520A	1.0540	1.0525	36	492
11....	1.0705	1.0780	1.0705	1.0775	1.0775	31	507
12....	1.0685	1.0795	1.0650A	1.0730A	1.0730	86	551
13....	1.0710	1.0790B	1.0655	1.0770	1.0720	40	555
14....	1.0670	1.0670	1.0625A	1.0670	1.0655	5	558
15....	1.0645	1.0780	1.0635A	1.0685A	1.0695	32	582
18....	1.0870@.0860	1.1050	1.0845	1.1030	1.1040	97	567
19....	1.1280	1.1470B	1.1180A	1.1470B	1.1465	181	587
20....	1.1350	1.1420B	1.1280A	1.1320	1.1320	52	586
21....	1.1500@.1520	1.1780B	1.1500	1.1705B	1.1705	70	586
22....	1.1650	1.1650	1.1565	1.1600	1.1600	45	591
25....	1.1580	1.1590B	1.1540A	1.1565	1.1575	543	1076
26....	1.1630	1.1710B	1.1630	1.1665A	1.1660	26	1081
27....	1.2000	1.2250B	1.2000	1.2195	1.2195	92	1064
28....	1.2140	1.2190	1.1920	1.2130A	1.2130	71	1085
29....	1.2260@.2265	1.2290	1.2160	1.2280	1.2265	50	1088

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.2090	1.2110B	1.2020A	1.2070A	1.2090	61	1086
2....	1.1945@.1950	1.2090	1.1850	1.2090	1.2065	69	1090
3....	1.1950	1.2070B	1.1890	1.1890	1.1890	54	1115
4....	1.1750	1.1900B	1.1730A	1.1830	1.1850	341	1095
5....	Exchange Closed; Good Friday						
8....	1.1725	1.1970B	1.1690	1.1935B	1.1945	16	1094
9....	1.1860	1.1980B	1.1800	1.1945	1.1905	125	1062
10....	1.1965	1.2060B	1.1920A	1.2030	1.2015	546	1504
11....	1.2200	1.2415	1.2200	1.2405	1.2390	880	2291
12....	1.2380	1.2410	1.2285	1.2360	1.2345	213	2459
15....	1.2560@.2570	1.2640	1.2550A	1.2590B	1.2580	27	2455
16....	1.2650	1.2655B	1.2510A	1.2600	1.2610	137	2570
17....	1.2590	1.2630	1.2480A	1.2610	1.2535	129	2671
18....	1.2730	1.2800	1.2690	1.2790	1.2770	46	2683
19....	1.2735	1.2770	1.2720	1.2765	1.2735	27	2697
22....	1.2690	1.2700	1.2510	1.2515	1.2530	179	2838
23....	1.2600	1.2650B	1.2155	1.2220	1.2245	253	2930
24....	1.2025	1.2140B	1.2000	1.2090	1.2085	185	2995
25....	1.1940	1.1970B	1.1785	1.1950	1.1915	338	3244
26....	1.1860@.1840	1.2010	1.1840	1.1950	1.1945	103	3290
29....	1.2160	1.2275B	1.2070A	1.2265	1.2265	31	3301
30....	1.2270	1.2295B	1.2100	1.2100	1.2110	87	3344

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.2040	1.2110B	1.1975A	1.2040	1.2075	45	3328
2....	1.1870	1.2010	1.1845A	1.1960A	1.1965	115	3327
3....	1.1875	1.1950B	1.1760	1.1760	1.1720	413	3358
6....	1.1600	1.1690	1.1520	1.1570A@.1565	1.1590	51	3350
7....	1.1800@.1820	1.2030	1.1800	1.2030	1.2020	68	3365
8....	1.1900	1.1910B	1.1800	1.1825	1.1840	66	3368
9....	1.2130@.2140	1.2165B	1.2080A	1.2150	1.2100	112	3377
10....	1.2130	1.2150B	1.2030	1.2150B	1.2145	7	3372
13....	1.2260	1.2370B	1.2205A	1.2365	1.2345	165	3452
14....	1.2330	1.2510	1.2300A	1.2400	1.2405	57	3452
15....	1.2350	1.2440B	1.2300A	1.2420	1.2400	46	3528
16....	1.2260	1.2380B	1.2220A	1.2260	1.2385	42	3550
17....	1.2360	1.2465B	1.2360	1.2460	1.2440	19	3547
20....	1.2650	1.2650	1.2445A	1.2490	1.2475	67	3584
21....	1.2540	1.2540	1.2350A	1.2510B@.2530	1.2500	61	3612
22....	1.2410	1.2420B	1.2310	1.2345	1.2360	31	3619
23....	1.2300	1.2405B	1.2300	1.2375	1.2395	25	3625
24....	1.2310	1.2355B	1.2290	1.2290	1.2255	10	3528
28....	1.2255	1.2300B	1.2220A	1.2240	1.2270	28	3549
28....	Exchange Closed; Memorial Day						
29....	1.2300	1.2530B	1.2300	1.2530B	1.2505	21	3561
30....	1.2495	1.2520	1.2380A	1.2520	1.2510	112	3587
31....	1.2395	1.2700B	1.2395	1.2680@.2660A	1.2660	359	3592

BRITISH POUND FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	1.2735	1.2790	1.2540	1.2610	1.2615	99	3615
4....	1.2600	1.2600	1.2420A	1.2480	1.2455	103	3642
5....	1.2400@.2380	1.2440B	1.2270A	1.2320	1.2340	306	3854
6....	1.2400	1.2500B	1.2400	1.2450	1.2455	79	3893
7....	1.2510	1.2510	1.2405	1.2430	1.2440	71	3930
10....	1.2350	1.2410B	1.2300	1.2390A	1.2385	240	3953
11....	1.2380	1.2410	1.2320A	1.2350	1.2365	179	4027
12....	1.2405	1.2430B	1.2370A	1.2410	1.2405	146	4061
13....	1.2365	1.2430	1.2350A	1.2410A	1.2410	68	4061
14....	1.2480@.2490	1.2570	1.2480	1.2550@.2555	1.2570	531	4114
17....	1.2510	1.2555B	1.2475	1.2510	1.2510	97	4129
18....	1.2650	1.2860	1.2635	1.2845	1.2830	215	4204
19....	1.2870	1.2870	1.2640	1.2680@.2675A	1.2680	455	4290
20....	1.2630	1.2700B	1.2430A	1.2540B	1.2540	339	4367
21....	1.2500	1.2655	1.2495A	1.2630	1.2625	111	4400
24....	1.2640	1.2670	1.2600A	1.2650A	1.2645	85	4414
25....	1.2580	1.2650B	1.2550	1.2600	1.2630	227	4468
26....	1.2685	1.2765B	1.2675	1.2740	1.2740	169	4591
27....	1.2750	1.2750	1.2670A	1.2705B	1.2710	132	4425
28....	1.2715	1.2900	1.2715	1.2830@.2840B	1.2840	408	4438

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.2900	1.2910B	1.2765	1.2770B@.2785	1.2780	165	4457
2....	1.2770	1.2840	1.2765	1.2830	1.2830	489	4688
3....	1.2830	1.2930	1.2815	1.2925	1.2910	227	4807
4....	Exchange Closed; Independence Day						
5....	1.2920	1.3135	1.2920	1.3135	1.3110	397	4977
8....	1.3080	1.3280B	1.3010	1.3255@.3240	1.3240	884	5484
9....	1.3390	1.3480B	1.3355A	1.3420@.3430B	1.3430	955	5711
10....	1.3630@.3620	1.3650	1.3530	1.3640	1.3620	912	5499
11....	1.3515@.3500	1.3650	1.3405	1.3520	1.3525	1487	5460
12....	1.3650@.3655	1.3710B	1.3610	1.3680@.3670	1.3675	372	5502
15....	1.3725	1.3730B	1.3600	1.3715	1.3710	387	5663
16....	1.3660@.3675	1.3700	1.3630	1.3660	1.3665	214	5615
17....	1.3920@.3910	1.3990	1.3850	1.3960@.3955	1.3945	816	5997
18....	1.4020	1.4040	1.3770	1.3795@.3810B	1.3805	706	6386
19....	1.3820	1.3910	1.3670A	1.3760	1.3760	239	6421
22....	1.3750	1.3800	1.3650	1.3800	1.3790	523	6452
23....	1.3970@.3940	1.4010B	1.3855	1.3890B	1.3890	195	6434
24....	1.3870	1.3905B	1.3770	1.3895	1.3895	167	6461
25....	1.3940	1.3970	1.3845	1.3910	1.3925	144	6511
26....	1.3870	1.4060B	1.3850A	1.4045	1.4035	1113	7708
29....	1.4090@.4100	1.4190	1.4075	1.4095B	1.4100	1245	9261
30....	1.4070@.4080	1.4130	1.3990	1.4055	1.4050	1201	10050
31....	1.4145@.4140	1.4165	1.3900	1.4005@.3995	1.3995	1001	9765

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.3830@.3795	1.3830	1.3540	1.3590@.3620	1.3605	917	9836
2....	1.3480@.3495	1.3620	1.3460	1.3510@.3520	1.3515	1009	10140
5....	1.3625@.3615	1.3650	1.3475	1.3585@.3580A	1.3575	663	10067
6....	1.3350@.3340	1.3380	1.3230	1.3260@.3255	1.3260	1553	10107
7....	1.3265	1.3340B	1.3180	1.3205@.3210	1.3215	1150	10072
8....	1.3400@.3410	1.3445B	1.3290	1.3330@.3340	1.3335	783	10291
9....	1.3400@.3410	1.3600	1.3340	1.3565B@.3595B	1.3565	830	10382
12....	1.3680@.3670	1.3720	1.3595	1.3715@.3700	1.3705	1168	10494
13....	1.3835@.3830	1.3860	1.3715A	1.3765@.3750	1.3755	835	10552
14....	1.3720@.3725	1.3810	1.3665	1.3745@.3735	1.3740	784	10820
15....	1.3840	1.3900	1.3770A	1.3880@.3890B	1.3895	999	11110
16....	1.3875@.3880	1.3915	1.3840	1.3860	1.3870	697	11270
19....	1.3865	1.3925	1.3800	1.3865@.3880	1.3870	668	11275
20....	1.3805@.3735	1.3805	1.3650	1.3785	1.3775	1220	11418
21....	1.3740@.3750	1.3925	1.3730	1.3915@.3925	1.3920	1329	11679
22....	1.3950@.3975	1.3990	1.3825	1.3845@.3835	1.3840	1085	11977
23....	1.3875@.3890	1.3930	1.3840	1.3925@.3910	1.3915	628	12166
26....	1.3900@.3895	1.3910	1.3785	1.3830@.3840	1.3835	1231	12782
27....	1.3830@.3840	1.3840	1.3745	1.3840@.3830	1.3835	1654	13075
28....	1.3890@.3910	1.3940	1.3855A	1.3920@.3900	1.3905	2029	13725
29....	1.3910@.3905	1.3910	1.3840	1.3865@.3880	1.3875	560	13828
30....	1.3880@.3890	1.3890	1.3740	1.3750@.3760	1.3765	2719	14724

BRITISH POUND FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	1.3585@.3600	1.3625	1.3505	1.3515@.3505	1.3515	2985	15348
4....	1.3635@.3625	1.3670	1.3560	1.3595@.3585	1.3590	4144	16215
5....	1.3610@.3600	1.3645	1.3440	1.3450@.3440	1.3445	4810	17564
6....	1.3215@.3230	1.3240	1.3100	1.3160@.3170	1.3170	9590	18401
9....	1.2855@.2835	1.3000	1.2835	1.2885@.2870	1.2880	14054	21424
10....	1.3025@.3030	1.3075	1.2960	1.3000@.2995	1.2995	10590	21567
11....	1.3030@.3025	1.3035	1.2885	1.2955@.2970	1.2965	12069	22909
12....	1.2895@.2910	1.3175	1.2895	1.3130@.3115	1.3120	12996	22751
13....	1.3270@.3250	1.3390	1.3150	1.3220@.3210	1.3215	14659	23373
16....	1.3200@.3215	1.3410	1.3190	1.3385@.3375	1.3380	8680	24145
17....	1.3365@.3370	1.3390	1.3210	1.3230@.3240	1.3235	7491	24075
18....	1.3225@.3220	1.3330	1.3200	1.3230@.3225	1.3230	7449	23045
19....	1.3250@.3245	1.3350	1.3235	1.3320@.3330	1.3325	8499	22706
20....	1.3450@.3660	1.3660	1.3450	1.3660@.3650	1.3655	14063	23691
23....	1.4280@.4305	1.4315	1.4145	1.4275@.4285	1.4280	19437	22816
24....	1.4260@.4240	1.4275	1.4110	1.4220@.4210	1.4215	12280	22862
25....	1.4155@.4165	1.4395	1.4140	1.4340@.4350	1.4345	8832	23734
26....	1.4305@.4310	1.4335	1.4050	1.4115@.4140	1.4130	16269	22834
27....	1.3915@.3980	1.3995	1.3865	1.3900@.3915	1.3910	9308	23726
30....	1.3950@.3915	1.4000	1.3835	1.3855@.3840	1.3850	11737	23166

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.3940@.3945	1.4100	1.3900	1.4040@.4050	1.4045	13786	24221
2....	1.4045	1.4170	1.3960	1.4075@.4085	1.4080	11865	24445
3....	1.4045@.4055	1.4205	1.4045	1.4170@.4165	1.4165	7551	24729
4....	1.4205@.4225	1.4240	1.4025	1.4065@.4080	1.4075	10094	24803
7....	1.4105@.4115	1.4125	1.4015	1.4095@.4100	1.4095	8218	24363
8....	1.4045@.4040	1.4085	1.4020	1.4055@.4060	1.4060	5344	24205
9....	1.4080@.4085	1.4090	1.4035	1.4045@.4055	1.4050	6010	24477
10....	1.4025@.4030	1.4060	1.3985	1.4015@.4020	1.4020	7879	24227
11....	1.4000@.3965	1.4050	1.3965	1.4020@.4015	1.4020	6152	24626
14....	1.4040	1.4075	1.4030	1.4035@.4045	1.4040	2073	24256
15....	1.4035@.4045	1.4080	1.4030	1.4055@.4045	1.4050	4596	24684
16....	1.4020@.4025	1.4040	1.3990	1.4020@.4025	1.4025	6376	24312
17....	1.4040@.4055	1.4105	1.4040	1.4095@.4100	1.4095	8401	24891
18....	1.4175@.4185	1.4230	1.4175	1.4200@.4205	1.4200	6638	25318
21....	1.4290@.4280	1.4310	1.4230	1.4265@.4270	1.4265	6854	25153
22....	1.4270@.4265	1.4275	1.4185	1.4255@.4245	1.4250	5838	25216
23....	1.4265@.4270	1.4315	1.4230	1.4260@.4250	1.4255	5106	24096
24....	1.4205@.4200	1.4220	1.4130	1.4135@.4140	1.4140	7148	23243
25....	1.4175@.4170	1.4195	1.4130	1.4145@.4150	1.4145	4746	22681
28....	1.4170@.4175	1.4220	1.4170	1.4205@.4200	1.4200	3922	22645
29....	1.4265@.4270	1.4355	1.4265	1.4350@.4345	1.4345	8510	24383
30....	1.4370@.4380	1.4415	1.4300	1.4305@.4300	1.4305	9205	24775
31....	1.4370@.4360	1.4425	1.4320	1.4365@.4370	1.4365	9021	23807

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.4290@.4300	1.4385	1.4275	1.4380@.4375	1.4375	7562	24918
4....	1.4380@.4375	1.4380	1.4295	1.4350@.4345	1.4350	6838	24230
5....	1.4295@.4285	1.4315	1.4240	1.4265@.4275	1.4270	6086	24313
6....	1.4315@.4320	1.4340	1.4280	1.4335@.4325	1.4330	6744	25110
7....	1.4285	1.4290	1.4035	1.4075@.4065	1.4070	18701	25265
8....	1.4125@.4120	1.4225	1.4085	1.4175@.4135	1.4155	10760	24537
11....	1.4145@.4150	1.4200	1.4130	1.4160@.4170	1.4165	2803	24475
12....	1.4100@.4095	1.4160	1.4070	1.4125@.4120	1.4125	6105	25538
13....	1.4175@.4185	1.4225	1.4165	1.4185@.4175	1.4180	8840	27021
14....	1.4225@.4230	1.4255	1.4200	1.4245@.4250	1.4245	5819	24738
15....	1.4230	1.4235	1.4155	1.4155@.4165	1.4160	9576	27366
18....	1.4185@.4180	1.4235	1.4180	1.4225@.4230	1.4225	3593	27027
19....	1.4255@.4265	1.4330	1.4250	1.4285@.4290	1.4285	8966	26589
20....	1.4345@.4340	1.4355	1.4240	1.4310@.4305	1.4305	7838	25578
21....	1.4400@.4405	1.4440	1.4355	1.4435@.4420	1.4425	16762	23920
22....	1.4435@.4430	1.4615	1.4415	1.4615@.4610	1.4610	10921	26172
25....	1.4595@.4600	1.4635	1.4540	1.4630@.4625	1.4625	10769	27611
26....	1.4550	1.4745	1.4530	1.4695@.4705	1.4700	10928	26368
27....	1.4665@.4660	1.4735	1.4610	1.4670@.4660	1.4665	11345	26257
28....	Exchange Closed; Thanksgiving Day						
29....	1.4805@.4810	1.4910	1.4800	1.4885@.4890	1.4885	8696	26080

BRITISH POUND FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	1.4970@.4965	1.4975	1.4820	1.4875@.4870	1.4875	9091	24955
3....	1.4740@.4750	1.4830	1.4710	1.4780@.4785	1.4785	15415	24371
4....	1.4850@.4860	1.4860	1.4815	1.4830@.4825	1.4825	6549	23441
5....	1.4755@.4745	1.4800	1.4720	1.4785@.4775	1.4780	6040	22765
6....	1.4755@.4745	1.4840	1.4710	1.4805@.4795	1.4800	7701	22324
9....	1.4605@.4600	1.4630	1.4530	1.4580@.4585	1.4585	7655	19146
10....	1.4370@.4355	1.4385	1.4290	1.4320@.4325	1.4320	5076	17261
11....	1.4145@.4150	1.4250	1.4050	1.4185@.4195	1.4190	5616	14859
12....	1.4325@.4320	1.4425	1.4295	1.4315@.4325	1.4325	3788	13014
13....	1.4445@.4430	1.4445	1.4335	1.4365@.4355	1.4355	3996	10272
16....	1.4365@.4375	1.4380	1.4355	1.4365	1.4370	643	9929
17....	....	....	....	....	....	14	....
18....	....	....	....	....	....	....	....

MARCH 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11....	1.0680	1.0680	1.0680	1.0680	1.0760	....	....
12....	1.0735	1.0760B	1.0700A	1.0735	1.0725	10	10
13....	....	....	....	1.0725N	1.0715	....	10
14....	1.0710	1.0710	1.0650A	1.0710	1.0660	1	11
15....	....	....	....	1.0660N	1.0700	....	11
18....	1.0720	1.0875	1.0720	1.0875	1.1045	4	17
19....	....	1.1470B	....	1.1470B	1.1470	4	21
20....	....	....	1.1290A	1.1470N	1.1325	....	18
21....	....	1.1780B	....	1.1325N	1.1705	....	18
22....	....	....	1.1580A	1.1705N	1.1600	....	18
25....	1.1555	1.1590B	1.1540A	1.1565B	1.1575	10	28
26....	....	1.1690B	....	1.1575N	1.1660	....	20
27....	1.2200	1.2200	1.2200	1.2200	1.2195	2	22
28....	1.2000	1.2210	1.1930A	1.2100A	1.2130	4	26
29....	1.2250	1.2330	1.2250	1.2280A	1.2265	2	26

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	....	1.2010A	1.2265N	1.2090	....	26
2....	1.1940	1.2080B	1.1850A	1.1900	1.2055	103	124
3....	1.1950	1.2060B	1.1900A	1.1920A	1.1880	1	125
4....	1.1790	1.1900B	1.1710A	1.1790	1.1840	1	125
5....	Exchange Closed; Good Friday						
8....	....	1.1970B	1.1690A	1.1840N	1.1835	....	125
9....	....	1.1980B	1.1700A	1.1835N	1.1895	....	125
10....	1.1990	1.2060B	1.1920A	1.2040B	1.2005	1	126
11....	....	1.2380B	....	1.2005N	1.2380	....	126
12....	....	1.2390B	1.2290A	1.2380N	1.2335	....	126
15....	....	1.2630B	....	1.2335N	1.2570	....	126
16....	1.2515	1.2650B	1.2490A	1.2515	1.2605	1	126
17....	1.2555	1.2620B	1.2480A	1.2610	1.2520	2	126
18....	1.2800	1.2800	1.2680A	1.2775	1.2755	10	136
19....	....	....	1.2700A	1.2720A	1.2720	....	136
22....	1.2600	1.2600	1.2490A	1.2490A	1.2490	14	138
23....	1.2290	1.2650B	1.2150A	1.2275	1.2215	11	146
24....	1.2080	1.2150B	1.1990A	1.2080	1.2055	1	146
25....	1.1925	1.1970B	1.1800A	1.1925	1.1885	1	147
26....	1.1950	1.1980B	1.1910	1.1910	1.1920	12	149
29....	1.2110	1.2270B	1.2050A	1.2270B	1.2240	2	149
30....	....	1.2300B	1.2180A	1.2240N	1.2085	....	149

BRITISH POUND FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	1.2100B	1.1940A	1.2085N	1.2055	....	149
2....	....	....	1.1830A	1.1940A	1.1945	....	146
3....	1.1875	1.1950B	1.1750A	1.1780A	1.1705	1	146
6....	....	....	1.1500A	1.1705N	1.1575	....	146
7....	....	1.2020B	....	1.1575N	1.2000	....	145
8....	1.1790	1.1860	1.1780A	1.1840A	1.1820	6	146
9....	1.2075	1.2140B	1.2070A	1.2090	1.2075	2	145
10....	....	1.2100B	1.2025A	1.2100B	1.2120	....	145
13....	....	1.2320B	....	1.2120N	1.2320	....	145
14....	1.2525	1.2525	1.2350A	1.2525	1.2380	1	145
15....	....	1.2450B	1.2250A	1.2380N	1.2370	....	145
16....	....	....	1.2300A	1.2370N	1.2330	....	145
17....	1.2400	1.2450B	1.2300A	1.2390	1.2390	2	145
20....	1.2625	1.2625	1.2625	1.2625	1.2425	4	145
21....	1.2485	1.2500B	1.2440A	1.2485	1.2450	1	145
22....	1.2270	1.2300	1.2270	1.2300	1.2290	7	144
23....	....	1.2350B	1.2250A	1.2290N	1.2325	....	144
24....	....	....	1.2250A	1.2325N	1.2220	....	141
27....	Exchange Closed; Memorial Day						
28....	1.2170	1.2250B	1.2170	1.2170	1.2195	4	145
29....	....	1.2340B	....	1.2195N	1.2420	....	145
30....	....	....	1.2380A	1.2420N	1.2420	....	145
31....	....	1.2500B	....	1.2500B	1.2555	....	145

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	....	....	....	1.2555N	1.2525	....	145
4....	....	....	....	1.2525N	1.2365	....	145
5....	1.2250	1.2250	1.2200A	1.2250	1.2250	1	146
6....	....	1.2500B	....	1.2250N	1.2370	....	146
7....	....	....	1.2305A	1.2370N	1.2355	....	146
10....	1.2300	1.2300	1.2300	1.2300	1.2295	2	148
11....	1.2230	1.2300B	1.2230	1.2230	1.2280	1	147
12....	....	....	....	1.2280N	1.2320	....	147
13....	....	....	1.2270A	1.2320N	1.2325	....	147
14....	....	1.2450B	....	1.2325N	1.2480	....	147
17....	....	....	....	1.2480N	1.2415	....	147
18....	1.2565	1.2800	1.2565	1.2760	1.2740	5	150
19....	1.2750@.2740	1.2760	1.2580A	1.2580A	1.2580	306	410
20....	1.2420	1.2460B	1.2380A	1.2430	1.2455	4	405
21....	....	....	....	1.2455N	1.2540	....	401
24....	1.2575	1.2580B	1.2540A	1.2550	1.2565	115	511
25....	....	1.2570B	1.2480A	1.2565N	1.2555	5	504
26....	1.2630	1.2710B	1.2600A	1.2630	1.2665	1	505
27....	1.2645	1.2645	1.2600A	1.2630	1.2630	93	420
28....	1.2780	1.2785B	1.2750	1.2750@.2760B	1.2745	4	421

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.2810	1.2810	1.2670A	1.2750	1.2685	15	427
2....	1.2685	1.2750	1.2675A	1.2730	1.2750	207	621
3....	1.2800	1.2870B	1.2790	1.2860	1.2830	48	660
4....	Exchange Closed; Independence Day						
5....	1.2900	1.3040B	1.2900	1.3035B	1.3030	13	661
8....	1.2955	1.3200B	1.2930A	1.3185	1.3160	114	761
9....	1.3310	1.3400B	1.3295	1.3350B	1.3350	157	831
10....	1.3535	1.3570B	1.3470A	1.3550	1.3540	56	807
11....	1.3425	1.3520B	1.3340	1.3450A	1.3450	31	813
12....	1.3590	1.3630B	1.3535A	1.3610	1.3610	18	822
15....	1.3680	1.3680	1.3530A	1.3620	1.3635	35	846
16....	1.3600	1.3630B	1.3580	1.3615	1.3585	52	846
17....	1.3860	1.3895B	1.3745	1.3840	1.3865	123	931
18....	1.3900	1.3910B	1.3705	1.3715	1.3740	171	963
19....	1.3800	1.3800	1.3600A	1.3600A	1.3690	5	965
22....	1.3610	1.3730B	1.3590A	1.3730B	1.3725	3	964
23....	1.3915	1.3940B	1.3780A	1.3780A	1.3835	8	962
24....	1.3800	1.3850B	1.3720A	1.3850B	1.3835	11	961
25....	1.3845	1.3900B	1.3780A	1.3845	1.3860	11	959
26....	1.3810	1.4000B	1.3780A	1.4000B	1.3975	14	963
29....	1.4010	1.4160	1.4010	1.4085	1.4050	173	919
30....	1.4000	1.4090B	1.3950A	1.4010@.4005	1.4005	165	789
31....	1.4125	1.4125	1.3810A	1.3945A	1.3950	755	868

BRITISH POUND FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.3770	1.3770	1.3520 A	1.3600	1.3545	99	865
2....	1.3470@.3460	1.3550 B	1.3420 A	1.3440	1.3455	36	869
5....	1.3530	1.3580 B	1.3400 A	1.3490A	1.3515	3	872
6....	1.3250	1.3300	1.3180	1.3190B@.3200	1.3195	81	897
7....	1.3225	1.3320 B	1.3150 A	1.3240	1.3150	16	907
8....	1.3410	1.3410	1.3230 A	1.3375	1.3280	202	925
9....	1.3300	1.3520 B	1.3275 A	1.3490	1.3505	19	933
12....	1.3590	1.3645	1.3550 A	1.3645	1.3650	73	990
13....	1.3730	1.3830 B	1.3600 A	1.3750B	1.3705	18	990
14....	1.3670	1.3740 B	1.3605	1.3605	1.3685	2	990
15....	1.3735	1.3850	1.3730 A	1.3850	1.3840	4	992
16....	1.3850	1.3860 B	1.3795 A	1.3840	1.3815	7	992
19....	1.3840	1.3840	1.3790 A	1.3840	1.3810	2	992
20....	1.3660	1.3700 B	1.3630 A	1.3675	1.3715	95	911
21....	1.3700	1.3850	1.3670 A	1.3850	1.3850	4	912
22....	1.3860	1.3890	1.3750	1.3750	1.3770	131	1034
23....	....	1.3850 B	....	1.3840B	1.3845	7	1038
26....	1.3780	1.3780	1.3700	1.3760	1.3765	23	1038
27....	1.3755	1.3770	1.3700	1.3770	1.3765	83	1082
28....	1.3840	1.3865	1.3780 A	1.3860	1.3835	44	1099
29....	1.3810	1.3830	1.3770 A	1.3830	1.3805	31	1131
30....	1.3780	1.3805 B	1.3690	1.3700A	1.3695	35	1146

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	1.3550	1.3550	1.3455 A	1.3490	1.3450	45	1183
4....	1.3555	1.3610	1.3480	1.3490	1.3515	23	1187
5....	1.3500	1.3550 B	1.3370 A	1.3390	1.3375	31	1191
6....	1.3000	1.3120	1.2990	1.3090A	1.3090	136	1202
9....	1.2780@.2750	1.2900	1.2750	1.2840	1.2800	108	1239
10....	1.2910	1.2990 B	1.2880	1.2930	1.2915	39	1250
11....	1.2920	1.2950	1.2800	1.2900	1.2895	35	1251
12....	1.2820	1.3125 B	1.2820	1.3080	1.3050	89	1254
13....	1.3200	1.3320	1.3090	1.3145	1.3140	279	1440
16....	1.3150	1.3335	1.3090 A	1.3320	1.3305	53	1468
17....	1.3255	1.3300	1.3130 A	1.3150@.3140	1.3160	44	1467
18....	1.3140	1.3250 B	1.3115	1.3155	1.3155	18	1462
19....	1.3180	1.3265	1.3180	1.3250	1.3250	11	1467
20....	1.3390@.3400	1.3580	1.3390	1.3580	1.3575	93	1494
23....	1.4200@.4250	1.4250	1.4070 A	1.4185@.4195	1.4200	197	1493
24....	1.4190	1.4190	1.4030 A	1.4130	1.4135	229	1563
25....	1.4090	1.4310	1.4060	1.4280@.4270	1.4265	224	1631
26....	1.4250	1.4260	1.3980 A	1.4025A	1.4050	221	1677
27....	1.3890	1.3915 B	1.3790 A	1.3850	1.3830	73	1705
30....	1.3890	1.3915 B	1.3760 A	1.3770A	1.3770	67	1711

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.3880	1.4020 B	1.3835 A	1.3970@.3950	1.3960	505	2061
2....	1.3920	1.4100	1.3880 A	1.4000	1.3995	184	2143
3....	1.3980	1.4110	1.3960 A	1.4060	1.4080	35	2154
4....	1.4100	1.4140 B	1.3940 A	1.3975@.3965	1.3990	52	2168
7....	1.4020	1.4030 B	1.3920	1.3995	1.4010	56	2156
8....	1.3985	1.3990	1.3940 A	1.3960@.3985	1.3975	56	2126
9....	1.4005	1.4005	1.3955 A	1.3970B	1.3965	38	2127
10....	1.3945	1.3970	1.3900	1.3925B	1.3935	61	2132
11....	1.3900	1.3980	1.3885 A	1.3945	1.3935	34	2142
14....	1.3990	1.3995	1.3950	1.3950	1.3955	51	2178
15....	1.3965	1.3990 B	1.3950 A	1.3960	1.3965	146	2220
16....	1.3940	1.3940	1.3885 A	1.3940B	1.3940	112	2241
17....	1.3970	1.4025 B	1.3970	1.4015B	1.4005	65	2268
18....	1.4095	1.4125	1.4085	1.4100	1.4100	111	2276
21....	1.4190@.4185	1.4215	1.4125 A	1.4175	1.4165	137	2288
22....	1.4175	1.4185	1.4070 A	1.4155@.4145	1.4145	956	3032
23....	1.4175	1.4200	1.4130 A	1.4145	1.4150	195	3085
24....	1.4110@.4105	1.4110	1.4035 A	1.4050	1.4040	900	3932
25....	1.4060	1.4090	1.4020 A	1.4050	1.4045	717	4422
28....	1.4070	1.4120 B	1.4060	1.4105@.4090A	1.4095	147	4413
29....	1.4150@.4160	1.4240	1.4150	1.4230A	1.4230	433	4494
30....	1.4250	1.4290	1.4180	1.4180	1.4190	362	4743
31....	1.4250	1.4310 B	1.4205 A	1.4250	1.4250	137	4767

BRITISH POUND FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.4190@.4170	1.4265	1.4165 A	1.4265	1.4255	127	4805
4....	1.4265	1.4265	1.4180 A	1.4230A	1.4235	262	4923
5....	1.4185	1.4205 B	1.4130	1.4140@.4150	1.4150	237	5021
6....	1.4210	1.4225	1.4165	1.4205	1.4210	109	5033
7....	1.4170	1.4170	1.3890 A	1.3950@.3940A	1.3950	453	5124
8....	1.4020@.4010	1.4110 B	1.3975	1.4055@.4030A	1.4035	704	5386
11....	1.4020	1.4080	1.4015	1.4060	1.4045	352	5423
12....	1.3980@.3990	1.4035	1.3960	1.4015	1.4005	421	5487
13....	1.4070	1.4120	1.4055	1.4070A	1.4070	983	5823
14....	1.4100@.4115	1.4150	1.4095	1.4140	1.4135	593	5966
15....	1.4115	1.4125	1.4050	1.4050@.4055B	1.4050	1134	5962
18....	1.4075@.4070	1.4120	1.4065 A	1.4115@.4120	1.4115	517	6021
19....	1.4160	1.4220	1.4140	1.4180@.4170	1.4175	626	6082
20....	1.4245@.4230	1.4245	1.4125	1.4200@.4195	1.4195	723	6315
21....	1.4300	1.4340	1.4230	1.4310@.4330	1.4310	1481	6947
22....	1.4320	1.4505	1.4300 A	1.4505@.4500	1.4500	2116	7844
25....	1.4480@.4490	1.4525 B	1.4435	1.4515@.4510	1.4510	1229	8338
26....	1.4425@.4440	1.4630	1.4410	1.4600@.4590A	1.4590	1327	8892
27....	1.4545@.4565	1.4625	1.4505	1.4565@.4555	1.4555	1145	8693
28....	Exchange Closed; Thanksgiving Day						
29....	1.4705@.4700	1.4800	1.4680 A	1.4775@.4785	1.4775	1712	9208

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	1.4860@.4855	1.4865	1.4710	1.4760@.4755	1.4765	2716	10075
3....	1.4625@.4620	1.4725	1.4600	1.4680@.4675	1.4675	6321	10332
4....	1.4750	1.4750	1.4705	1.4710@.4720	1.4715	1743	11084
5....	1.4625	1.4685	1.4615	1.4670@.4660	1.4670	2092	12290
6....	1.4635@.4630	1.4730	1.4600	1.4690@.4680	1.4685	3930	13820
9....	1.4490@.4470	1.4510	1.4420	1.4475@.4465	1.4465	9542	16588
10....	1.4240@.4255	1.4255	1.4160	1.4195@.4200	1.4200	13761	17419
11....	1.4020@.4030	1.4125	1.3920	1.4060@.4070	1.4065	18914	19799
12....	1.4195@.4205	1.4295	1.4170	1.4205@.4195	1.4200	14366	20762
13....	1.4305@.4300	1.4310	1.4210	1.4230@.4220	1.4225	9852	21524
16....	1.4240@.4235	1.4315	1.4220	1.4305@.4310	1.4305	4957	21859
17....	1.4240@.4250	1.4285	1.4200	1.4210@.4215	1.4215	6592	22656
18....	1.4120@.4125	1.4150	1.3985	1.4000@.4015	1.4010	10668	22759
19....	1.4075@.4070	1.4145	1.4030	1.4120@.4125	1.4120	7069	22726
20....	1.4110	1.4225	1.4095	1.4175@.4160	1.4165	4481	22519
23....	1.4155@.4150	1.4215	1.4110	1.4125@.4120	1.4125	2809	22131
24....	1.4140@.4145	1.4185	1.4130	1.4180@.4155	1.4165	1254	21914
25....	Exchange Closed; Christmas						
26....	1.4185@.4190	1.4205	1.4170	1.4180@.4200	1.4190	1511	22042
27....	1.4205@.4200	1.4350	1.4165	1.4340@.4350	1.4345	9860	23480
30....	1.4285@.4280	1.4330	1.4250	1.4290@.4305	1.4300	4486	23762
31....	1.4335	1.4395	1.4330	1.4385@.4395	1.4390	5614	24285

JUNE 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
23....	1.2250	1.2250	1.2250	1.2250	1.2250	10	10
24....	....	....	....	1.2250N	1.2070	....	10
25....	....	....	1.1800 A	1.2070N	1.1875	....	10
26....	....	....	....	1.1875N	1.1910	....	10
29....	....	1.2200 B	....	1.1910N	1.2230	....	10
30....	....	....	....	1.2230N	1.2215	....	10

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.2215N	1.2045	....	10
2....	....	....	1.1845 A	1.2045N	1.1935	....	10
3....	....	....	1.1770 A	1.1770A	1.1665	....	10
6....	....	....	1.1530 A	1.1665N	1.1555	....	10
7....	....	....	....	1.1555N	1.1980	....	10
8....	....	....	....	1.1980N	1.1800	....	10
9....	....	....	....	1.1800N	1.2055	....	10
10....	....	....	....	1.2055N	1.2095	....	10
13....	....	....	....	1.2095N	1.2095	....	10
14....	....	1.2400 B	....	1.2095N	1.2360	....	10
15....	....	1.2420 B	1.2200 A	1.2360N	1.2345	....	10
16....	....	....	....	1.2345N	1.2295	....	10
17....	....	1.2450 B	....	1.2295N	1.2355	....	10
20....	....	1.2600 B	....	1.2600B	1.2385	....	10
21....	....	1.2475 B	1.2350 A	1.2385N	1.2410	....	10
22....	....	....	1.2270 A	1.2410N	1.2240	....	10
23....	....	1.2300 B	....	1.2240N	1.2275	....	10
24....	....	....	1.2200 A	1.2275N	1.2170	....	10
27....	Exchange Closed; Memorial Day						
28....	....	....	....	1.2170N	1.2145	....	10
29....	....	....	....	1.2145N	1.2370	....	10
30....	....	....	1.2320 A	1.2370N	1.2350	....	10
31....	....	....	....	1.2350N	1.2480	....	10

BRITISH POUND FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	....	....	....	1.2480N	1.2450	....	10
4....	....	....	....	1.2450N	1.2290	....	10
5....	....	....	1.2200A	1.2290N	1.2170	....	10
6....	....	1.2400B	....	1.2170N	1.2280	....	10
7....	....	....	1.2230A	1.2280N	1.2265	....	10
10....	....	1.2310B	....	1.2265N	1.2205	....	10
11....	....	....	....	1.2205N	1.2200	....	10
12....	....	....	....	1.2200N	1.2260	....	10
13....	....	....	....	1.2260N	1.2265	....	10
14....	....	1.2500B	....	1.2265N	1.2420	....	10
17....	....	....	....	1.2420N	1.2350	....	10
18....	....	1.2550B	....	1.2550B	1.2680	....	10
19....	....	....	....	1.2680N	1.2515	....	10
20....	....	....	1.2315A	1.2515N	1.2390	....	10
21....	....	....	....	1.2390N	1.2475	....	10
24....	....	1.2505B	....	1.2505B	1.2510	....	10
25....	1.2500	1.2540B	1.2500	1.2500	1.2505	1	11
26....	....	1.2660B	....	1.2505N	1.2615	....	11
27....	....	....	....	1.2615N	1.2585	....	11
28....	....	1.2675B	....	1.2585N	1.2665	....	11

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	1.2700B	1.2630A	1.2665N	1.2630	....	11
2....	....	1.2670B	....	1.2630N	1.2700	....	11
3....	1.2750	1.2830B	1.2750	1.2750	1.2780	5	18
4....	Exchange Closed; Independence Day						
5....	1.2930	1.3100	1.2930	1.3100	1.2975	12	30
8....	1.2930	1.3150B	1.2875A	1.3045	1.3085	37	36
9....	1.3260	1.3300B	1.3250	1.3250	1.3280	3	36
10....	1.3480	1.3480	1.3480	1.3480	1.3470	2	35
11....	1.3330	1.3450B	1.3330	1.3350B	1.3385	2	34
12....	....	1.3520B	....	1.3500B	1.3500	....	32
15....	1.3460	1.3550B	1.3460	1.3530	1.3545	3	33
16....	1.3530	1.3530	1.3490A	1.3530	1.3500	12	33
17....	1.3795	1.3795	1.3650A	1.3795	1.3780	2	34
18....	1.3795	1.3795	1.3560A	1.3580	1.3660	13	38
19....	....	....	1.3500A	1.3660N	1.3610	....	38
22....	1.3565	1.3620B	1.3525A	1.3620B	1.3640	2	37
23....	1.3785	1.3850B	1.3540A	1.3540A	1.3765	2	37
24....	....	1.3800B	1.3650A	1.3765N	1.3765	....	37
25....	....	1.3850B	1.3700A	1.3765N	1.3790	....	37
26....	....	1.4000B	1.3740A	1.3790N	1.3925	....	37
29....	....	1.4100B	....	1.3925N	1.4010	....	37
30....	....	1.4050B	1.3950A	1.3975A	1.3965	....	37
31....	....	....	1.3700A	1.3965N	1.3910	....	36

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	....	1.3600A	1.3910N	1.3515	....	36
2....	1.3450	1.3450	1.3350A	1.3450	1.3425	4	36
5....	....	1.3560B	....	1.3425N	1.3485	....	36
6....	....	....	....	1.3485N	1.3155	....	36
7....	....	1.3175B	1.3100A	1.3155N	1.3110	....	36
8....	1.3350	1.3360B	1.3350	1.3350	1.3240	12	48
9....	....	1.3450B	....	1.3240N	1.3465	....	48
12....	....	1.3630B	....	1.3465N	1.3615	....	48
13....	....	1.3800B	1.3600A	1.3800B	1.3675	....	48
14....	....	....	1.3600A	1.3675N	1.3655	....	48
15....	....	1.3750B	....	1.3655N	1.3810	....	48
16....	....	....	....	1.3810N	1.3785	....	48
19....	....	....	....	1.3785N	1.3780	....	48
20....	....	....	1.3600A	1.3780N	1.3690	....	61
21....	....	1.3775B	1.3630A	1.3690N	1.3825	....	48
22....	....	....	....	1.3825N	1.3725	....	48
23....	....	....	....	1.3725N	1.3800	....	48
26....	....	....	1.3650A	1.3800N	1.3720	....	48
27....	....	1.3750B	1.3690A	1.3720N	1.3715	....	48
28....	1.3800	1.3800	1.3800	1.3800	1.3785	....	48
29....	....	....	....	1.3785N	1.3755	1	48
30....	1.3700	1.3700	1.3700	1.3700	1.3645	3	49

BRITISH POUND FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	1.3500	1.3500	1.3350A	1.3500	1.3400	3	52
4....	....	1.3520B	....	1.3400N	1.3470	....	52
5....	....	1.3530B	1.3350A	1.3470N	1.3335	....	52
6....	1.3030@.2990	1.3150	1.2990	1.3050	1.3045	18	61
9....	1.2850	1.2850	1.2800	1.2800	1.2755	9	68
10....	....	1.2920B	....	1.2755N	1.2870	....	68
11....	....	....	1.2820A	1.2870N	1.2850	....	66
12....	....	....	....	1.2850N	1.3005	....	66
13....	1.3300	1.3300	1.3130	1.3130	1.3100	4	69
16....	1.3200	1.3260	1.3200	1.3260	1.3265	2	67
17....	1.3160	1.3160	1.3100A	1.3160	1.3120	1	68
18....	....	1.3180B	1.3100A	1.3120N	1.3105	....	68
19....	1.3190	1.3200B	1.3180A	1.3190	1.3200	1	67
20....	1.3340	1.3525B	1.3340	1.3340	1.3525	1	66
23....	1.4000	1.4150B	1.4000	1.4150B	1.4150	7	62
24....	1.4150	1.4150	1.3990A	1.4100	1.4085	24	82
25....	1.4200	1.4250B	1.4025A	1.4250B	1.4205	1	82
26....	1.4150	1.4200	1.3890A	1.3975	1.3985	13	95
27....	1.3800	1.3840B	1.3740	1.3740	1.3765	12	105
30....	....	1.3825B	1.3700A	1.3700A	1.3705	....	105

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.3860	1.3940B	1.3840A	1.3920B	1.3900	1	103
2....	1.3930	1.4000B	1.3820A	1.3950	1.3935	5	103
3....	1.4040	1.4040	1.3880A	1.4020A	1.4015	1	104
4....	1.4060	1.4070B	1.3885A	1.3925	1.3925	5	102
7....	1.3940	1.3985B	1.3865A	1.3950B	1.3945	2	102
8....	....	....	1.3880A	1.3945N	1.3910	....	101
9....	1.3925	1.3940B	1.3880A	1.3900	1.3900	4	98
10....	1.3870	1.3870	1.3850A	1.3870	1.3870	3	97
11....	....	1.3920B	1.3840A	1.3870N	1.3870	....	98
14....	1.3920	1.3930B	1.3880A	1.3880A	1.3890	1	99
15....	1.3930	1.3930	1.3880A	1.3930	1.3900	5	94
16....	1.3860	1.3890B	1.3840A	1.3880B	1.3875	1	93
17....	1.3960	1.3970B	1.3925A	1.3935	1.3940	3	93
18....	....	1.4040B	....	1.3940N	1.4030	....	93
21....	1.4100	1.4125	1.4040A	1.4090A	1.4095	5	97
22....	1.4085	1.4120B	1.4010A	1.4085	1.4070	2	99
23....	....	1.4110B	1.4050A	1.4070N	1.4075	....	99
24....	....	....	1.3945A	1.3945A	1.3960	....	99
25....	1.4000	1.4020B	1.3950A	1.4000	1.3965	1	98
28....	1.4010	1.4055B	1.4000A	1.4000A	1.4015	11	106
29....	1.4135	1.4150	1.4120A	1.4140A	1.4150	2	105
30....	1.4200	1.4215B	1.4120A	1.4120A	1.4105	26	118
31....	1.4200	1.4230B	1.4125A	1.4165A	1.4165	13	125

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	1.4090	1.4170B	1.4065A	1.4150	1.4155	35	133
4....	1.4110	1.4155	1.4080A	1.4130A	1.4140	23	145
5....	1.4100	1.4100	1.4030A	1.4060	1.4050	5	150
6....	1.4100	1.4120	1.4080A	1.4105A	1.4110	9	150
7....	1.4045	1.4045	1.3750A	1.3850	1.3850	51	197
8....	1.3905	1.4010B	1.3890A	1.4010B	1.3935	53	236
11....	....	1.3980B	1.3900A	1.3935N	1.3945	3	236
12....	1.3910	1.3930B	1.3860A	1.3925	1.3905	12	245
13....	1.3995	1.3995	1.3970	1.3970	1.3970	2	245
14....	1.4015@.4010	1.4060	1.4010	1.4050	1.4040	41	214
15....	1.4040	1.4050B	1.3950A	1.3950A	1.3950	3	216
18....	1.4015	1.4035B	1.4000	1.4015	1.4015	16	213
19....	1.4060	1.4120B	1.4050A	1.4060	1.4075	13	221
20....	1.4070	1.4140B	1.4030A	1.4080	1.4095	5	219
21....	1.4200@.4210	1.4230B	1.4165A	1.4200	1.4210	20	222
22....	1.4230	1.4415	1.4225	1.4390B@.4415	1.4400	122	254
25....	1.4390	1.4440	1.4340A	1.4435B@.4440	1.4410	33	261
26....	1.4450	1.4520	1.4320A	1.4510	1.4490	13	264
27....	1.4425	1.4520B	1.4400A	1.4500	1.4455	19	279
28....	Exchange Closed; Thanksgiving Day						
29....	1.4560	1.4700B	1.4560	1.4700B	1.4675	29	272

BRITISH POUND FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	1.4740	1.4765B	1.4650	1.4650	1.4665	50	300
3....	1.4570	1.4615	1.4570	1.4600	1.4575	64	308
4....	1.4655	1.4655	1.4590A	1.4615	1.4515	13	308
5....	1.4530	1.4590B	1.4530	1.4560	1.4570	35	319
6....	1.4510	1.4625B	1.4490A	1.4615	1.4585	11	319
9....	1.4450	1.4450	1.4320	1.4355	1.4355	25	327
10....	1.4175	1.4175	1.4040	1.4080	1.4090	94	327
11....	1.3910@.3930	1.4000B	1.3830A	1.3950	1.3945	77	350
12....	1.4120	1.4180B	1.4060	1.4070@.4060	1.4070	180	389
13....	1.4180	1.4180	1.4090	1.4090	1.4110	39	399
16....	1.4100	1.4190	1.4100	1.4185A	1.4185	83	439
17....	1.4105@.4115	1.4155B	1.4060A	1.4080	1.4085	39	440
18....	1.4005@.3970	1.4010	1.3850	1.3870@.3860	1.3880	281	610
19....	1.3940	1.4000	1.3940	1.3975@.3980B	1.3990	213	723
20....	1.3980	1.4090	1.3950A	1.4035A	1.4035	40	715
23....	1.4050	1.4080B	1.3985	1.3985	1.3995	16	723
24....	1.4010	1.4050B	1.4005A	1.4040	1.4035	21	721
25....	Exchange Closed; Christmas						
26....	1.4060	1.4060	1.4060	1.4060	1.4060	1	720
27....	1.4065	1.4200	1.4065	1.4200	1.4215	20	725
30....	1.4150	1.4180	1.4130	1.4150	1.4170	22	729
31....	1.4240	1.4260B	1.4210A	1.4235	1.4260	36	739

SEPTEMBER 1986 FUTURES CONTRACT
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
9....	1.4300	1.4300	1.4240A	1.4300	1.4270	....	....
10....	1.4095	1.4095	1.3975A	1.4095	1.4020	2	2
11....	1.3785	1.3800	1.3785	1.3800	1.3840	4	3
12....	....	1.4000B	1.3835A	1.3840N	1.3975	....	3
13....	....	....	....	1.3975N	1.4000	....	3
16....	....	....	....	1.4000N	1.4075	....	3
17....	....	....	1.3920A	1.4075N	1.3975	....	3
18....	1.3840	1.3900B	1.3800A	1.3840	1.3770	2	4
19....	1.3895	1.3895	1.3870A	1.3895	1.3880	3	7
20....	1.3860	1.3950B	1.3830A	1.3950B	1.3925	1	6
23....	....	1.3950B	1.3900A	1.3925N	1.3885	....	6
24....	....	1.3900B	....	1.3885N	1.3925	....	6
25....	Exchange Closed; Christmas						
26....	....	....	....	1.3925N	1.3925	....	6
27....	1.4110	1.4140	1.4110	1.4140	1.4105	33	39
30....	1.4045	1.4060B	1.4035A	1.4045	1.4060	1	39
31....	1.4110	1.4150	1.4100A	1.4150	1.4150	2	39

BRITISH POUND FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
27....	1.4460@.4465	1.4465	1.4255	1.4255	1.4200	4	3
28....	Exchange Closed; Thanksgiving Day						
29....	....	....	....	1.4200N	1.4590	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	....	....	....	1.4590N	1.4575	....	....
3....	....	....	....	1.4575N	1.4465	....	....
4....	1.4550	1.4550	1.4510	1.4510	1.4505	8	4
5....	1.4520	1.4520	1.4400A	1.4520	1.4450	4	6
6....	....	....	1.4400A	1.4450N	1.4465	....	6
9....	....	....	1.4200A	1.4465N	1.4200	....	6
10....	1.4050	1.4050	1.3925A	1.4050	1.3930	5	11
11....	1.3820	1.3820	1.3700	1.3700	1.3765	5	13
12....	1.4000	1.4010B	1.3980	1.3980	1.3900	25	26
13....	....	....	....	1.3900N	1.3920	....	26
16....	....	....	....	1.3920N	1.3995	....	26
17....	....	1.4035B	1.3900A	1.3995N	1.3895	....	26
18....	....	....	1.3700A	1.3895N	1.3690	....	24
19....	....	1.3760B	....	1.3690N	1.3800	....	24
20....	....	....	....	1.3800N	1.3755	....	24
23....	....	....	....	1.3755N	1.3810	....	24
24....	....	....	....	1.3810N	1.3850	....	24
25....	Exchange Closed; Christmas						
26....	....	....	....	1.3850N	1.3850	....	24
27....	1.3975	1.3975	1.3975	1.3975	1.4030	15	39
30....	1.3935	1.3950B	1.3935	1.3935	1.3970	15	34
31....	....	1.4050B	....	1.3970N	1.4060	....	19

BRITISH POUND FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	8,502	8,362	7,944	11,515	....	13,755	24,539	....	14,292	7,724	....
2	6,691	....	....	9,130	12,959	....	10,887	16,315	Closed	12,054	....	11,857
3	6,721	....	....	10,314	16,805	21,917	7,309	....	14,823	7,587	....	21,800
4	7,927	6,713	9,377	10,292	....	19,046	Closed	....	11,561	10,151	7,123	8,313
5	....	5,702	10,994	Closed	....	20,694	11,982	13,519	12,622	....	6,328	8,171
6	....	5,030	11,826	....	16,796	12,623	....	18,997	18,753	....	6,862	11,642
7	9,719	5,337	9,526	....	18,908	10,163	....	18,455	....	8,276	19,205	....
8	9,181	12,207	7,359	6,672	9,913	....	17,415	14,427	....	5,400	11,517	....
9	8,023	....	....	11,099	10,475	....	18,293	13,305	21,633	6,052	....	17,222
10	10,378	....	....	9,950	7,046	15,170	17,015	....	14,039	7,943	....	18,938
11	9,204	13,843	15,121	15,573	...	10,274	18,656	....	16,610	6,186	3,158	24,616
12	....	9,389	10,309	10,730	....	12,369	13,331	10,385	14,781	....	6,538	18,359
13	....	7,486	13,393	....	11,532	11,155	....	15,469	16,894	....	9,825	13,887
14	13,771	7,016	6,874	....	15,042	20,051	....	13,747	....	2,125	6,453	....
15	11,570	7,464	9,805	11,177	10,212	....	12,617	13,101	....	4,747	10,713	....
16	8,768	....	....	11,213	9,284	....	9,471	8,576	9,465	6,489	....	5,683
17	6,679	....	....	8,988	10,007	8,138	15,849	....	7,557	8,469	....	6,645
18	8,483	Closed	14,814	10,840	....	15,844	15,211	....	7,467	6,749	4,126	10,951
19	....	5,625	23,130	5,624	....	17,993	9,142	9,092	8,511	....	9,605	7,285
20	....	8,207	11,918	....	12,292	18,452	....	12,133	14,157	....	8,566	4,522
21	3,240	8,201	12,586	....	12,472	8,034	....	11,348	....	6,996	18,263	....
22	6,781	6,977	7,894	10,367	10,857	....	13,819	12,696	....	6,796	13,159	....
23	8,217	....	....	16,677	10,571	....	12,785	7,241	19,641	5,301	....	2,825
24	7,613	....	....	13,103	7,231	7,251	10,496	....	12,533	8,048	....	1,275
25	8,653	11,548	7,595	12,300	....	8,577	10,385	....	9,057	5,464	12,031	Closed
26	....	14,363	7,448	7,007	....	11,321	12,394	7,258	16,503	....	12,268	1,512
27	....	15,488	13,729	....	Closed	8,714	....	11,053	9,393	....	12,513	9,928
28	9,705	11,083	13,252	....	10,408	13,968	....	10,924	....	4,080	Closed	....
29	9,579	....	12,013	13,540	15,138	....	16,227	4,792	....	8,945	10,437	....
30	13,939	....	....	13,074	12,834	....	17,260	12,029	11,804	9,593	....	4,524
31	7,113	....	....	....	17,533	....	17,924	....	....	9,171	....	5,652
Total	191,955	170,181	237,325	225,614	269,830	271,754	302,225	279,401	267,804	170,914	196,414	215,607
Average	8,725	8,957	11,301	10,744	12,265	13,588	13,738	12,700	13,390	7,431	9,821	10,267

BRITISH POUND FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	21,823	23,965	29,250	32,210	....	40,478	45,338	....	26,385	29,856	....
2	16,416	....	....	29,485	32,862	....	41,560	45,084	Closed	26,691	....	35,330
3	16,407	....	....	29,327	34,473	51,080	42,301	....	40,055	26,987	...	35,011
4	18,385	22,069	24,240	29,242	....	48,777	Closed	....	39,638	27,073	29,298	34,837
5	...	22,139	25,771	Closed	....	47,590	45,922	42,691	40,456	....	29,484	35,380
6	....	21,975	24,768	....	34,326	48,527	....	44,125	39,380	....	30,293	36,469
7	17,599	21,604	25,90[illegible]	....	34,033	47,598	....	42,743	....	26,621	30,586	....
8	18,753	22,792	26,159	29,979	34,779	....	46,793	42,791	....	26,432	30,159	....
9	18,145	....	...	29,254	34,394	....	47,462	41,639	41,792	26,702	....	36,067
10	18,833	....	...	30,351	35,054	45,574	47,539	....	40,019	26,456	....	35,020
11	19,692	22,778	26,532	31,134	....	44,580	45,909	....	38,032	26,866	30,134	35,024
12	....	23,338	26,405	31,288	...	44,761	45,338	41,592	37,349	....	31,270	34,194
13	....	23,294	27,213	....	36,405	45,606	....	42,056	37,171	....	33,089	32,224
14	20,139	22,864	27,124	....	36,578	43,247	....	41,932	....	26,533	30,918	....
15	19,496	23,335	26,849	31,356	37,374	....	44,000	42,321	....	26,998	33,564	....
16	19,606	....	....	30,901	39,336	....	44,566	42,527	37,436	26,646	....	32,256
17	19,721	....	....	31,323	41,315	42,220	46,207	....	37,336	27,252	....	23,125
18	19,113	Closed	28,314	31,929	....	35,077	43,437	....	24,575	27,687	33,261	23,397
19	....	23,674	20,801	31,837	....	35,642	43,018	42,440	24,240	....	32,892	23,480
20	....	23,358	21,374	....	42,137	33,559	....	41,197	25,251	....	32,112	23,264
21	19,354	23,887	22,253	....	41,527	33,333	....	41,971	....	27,538	31,089	....
22	20,529	23,802	22,536	31,925	43,625	....	41,953	41,460	....	28,347	34,270	....
23	19,884	....	....	31,690	42,825	....	42,521	42,012	24,371	27,280	....	22,884
24	19,978	....	....	31,838	42,373	33,662	42,633	....	24,507	27,274	....	22,665
25	20,918	25,264	24,579	31,436	....	34,024	42,913	....	25,447	27,201	36,210	Closed
26	....	24,307	25,983	31,516	....	36,366	46,843	41,360	24,606	....	35,524	22,792
27	....	24,131	26,845	....	Closed	36,047	....	41,272	25,536	....	35,232	24,283
28	22,412	23,911	27,982	....	43,189	38,496	....	41,880	....	27,164	Closed	....
29	21,519	....	29,487	31,701	46,001	....	47,774	41,369	....	28,982	35,562	....
30	21,914	....	....	31,486	47,722	....	47,035	41,685	24,982	29,636	....	24,564
31	22,230	....	....	....	50,437	....	46,123	....	....	28,699	....	25,082
Average	19,593	23,176	25,481	30,869	39,226	41,288	44,651	42,340	32,609	27,280	32,240	29,398

BRITISH POUND FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	130	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	9,893
18	....	Closed	....	....	....	....	....	....	11,726	....	....	9,893
19	....	....	9,826	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	130	....	9,826	....	....	....	....	....	11,726	....	....	19,786

1985 BRITISH POUND INTERBANK SPOT PRICES (In U.S. Dollars per one Pound Sterling, Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	....	....	....	....	....	1.1268	1.1290	1.1190	1.1195	1.1195	1.0700	1.0780	1.0655	1.0770	1.0710
2...	1.1410	1.1495	1.1397	1.1445	1.1435	....	....	....	....	....	....	....	....	....	....
3...	1.1500	1.1530	1.1445	1.1510	1.1520	....	....	....	....	....	....	....	....	....	....
4...	1.1520	1.1575	1.1485	1.1500	1.1505	1.1168	1.1186	1.1100	1.1160	1.1132	1.0700	1.0730	1.0655	1.0705	1.0690
5...	....	....	....	....	....	1.1110	1.1150	1.1090	1.1125	1.1110	1.0585	1.0630	1.0530	1.0530	1.0565
6...	....	....	....	....	....	1.1115	1.1140	1.1110	1.1115	1.1120	1.0560	1.0750	1.0520	1.0730	1.0695
7...	1.1443	1.1550	1.1405	1.1525	1.1460	1.1158	1.1170	1.1110	1.1120	1.1120	1.0630	1.0710	1.0600	1.0635	1.0635
8...	1.1545	1.1558	1.1360	1.1390	1.1420	1.1160	1.1170	1.0970	1.1040	1.1035	1.0630	1.0715	1.0600	1.0715	1.0670
9...	1.1395	1.1485	1.1385	1.1430	1.1420	....	....	....	....	....	....	....	....	....	....
10...	1.1340	1.1390	1.1275	1.1280	1.1350	....	....	....	....	....	....	....	....	....	....
11...	1.1280	1.1310	1.1170	1.1180	1.1225	1.1025	1.1160	1.0920	1.0970	1.0933	1.0815	1.0955	1.0810	1.0955	1.0880
12...	....	....	....	....	....	n/a	1.0955	1.0840	1.0880	1.0885	1.0835	1.0905	1.0750	1.0860	1.0865
13...	....	....	....	....	....	1.0880	1.0910	1.0835	1.0900	1.0880	1.0875	1.0940	1.0780	1.0840	1.0910
14...	1.1280	1.1310	1.1075	1.1125	1.1100	1.0923	1.0970	1.0910	1.0955	1.0955	1.0795	1.0835	1.0765	1.0820	1.0785
15...	1.1160	1.1230	1.1130	1.1180	1.1175	1.1025	1.1090	1.1000	1.1070	1.1040	1.0755	1.0910	1.0760	1.0830	1.0840
16...	1.1208	1.1270	1.1150	1.1205	1.1175	....	....	....	....	....	....	....	....	....	....
17...	1.1198	1.1238	1.1170	1.1195	1.1180	....	....	....	....	....	....	....	....	....	....
18...	1.1210	1.1280	1.1205	1.1280	1.1255	....	....	....	....	....	1.0940	1.1190	1.0910	1.1190	1.1125
19...	....	....	....	....	....	1.0907	1.0955	1.0905	1.0910	1.0955	1.1400	1.1680	1.1295	1.1620	1.1510
20...	....	....	....	....	....	1.0920	1.0930	1.0865	1.0910	1.0865	1.1430	1.1535	1.1390	1.1440	1.1445
21...	1.1235	1.1270	1.1230	1.1240	1.1235	1.0865	1.0890	1.0805	1.0845	1.0845	1.0550	1.1920	1.1550	1.1815	1.1830
22...	1.1243	1.1285	1.1195	1.1225	1.1215	1.0753	1.0800	1.0730	1.0735	1.0760	1.1750	1.1800	1.1670	1.1735	1.1720
23...	1.1263	1.1263	1.1085	1.1120	1.1110	....	....	....	....	....	....	....	....	....	....
24...	1.1140	1.1225	1.1120	1.1180	1.1175	....	....	....	....	....	....	....	....	....	....
25...	1.1180	1.1190	1.1065	1.1065	1.1075	1.0655	1.0660	1.0510	1.0560	1.0560	1.1700	1.1760	1.1675	1.1740	1.1720
26...	....	....	....	....	....	1.0375	1.0705	1.0345	1.0590	1.0640	1.1748	1.1895	1.1733	1.1880	1.1805
27...	....	....	....	....	....	1.0980	1.1100	1.0860	1.0790	1.0930	1.2170	1.2415	1.2135	1.2320	1.2360
28...	1.1113	1.1170	1.1100	1.1170	1.1165	1.0885	1.0930	1.0710	1.0710	1.0730	1.2280	1.2350	1.2050	1.2270	1.2260
29...	1.1168	1.1185	1.1135	1.1165	1.1140	....	....	....	....	....	1.2400	1.2470	1.2260	1.2470	1.2400
30...	1.1220	1.1330	1.1215	1.1315	1.1310	....	....	....	....	....	....	....	....	....	....
31...	1.1285	1.1325	1.1225	1.1265	1.1250	....	....	....	....	....	....	....	....	....	....

	APRIL					MAY					JUNE				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	1.2250	1.2280	1.2160	1.2160	1.2245	1.2270	1.2375	1.2155	1.2285	1.2265	....	....	....	....	....
2...	1.2110	1.2310	1.2045	1.2310	1.2155	1.2105	1.2230	1.2080	1.2165	1.2195	....	....	....	....	....
3...	1.2160	1.2255	1.2025	1.2080	1.2105	1.2070	1.2155	1.1920	1.1950	1.2015	1.2945	1.3010	1.2780	1.2810	1.2865
4...	1.2050	1.2060	1.1910	1.2020	1.1980	....	....	....	....	....	1.2840	1.2855	1.2625	1.2625	1.2800
5...	....	....	....	....	....	....	....	....	....	....	1.2645	1.2695	1.2535	1.2695	1.2575
6...	....	....	....	....	....	1.1855	1.1910	1.1760	1.1825	1.1830	1.2700	1.2755	1.2695	1.2700	1.2705
7...	....	....	....	....	....	1.2025	1.2260	1.2010	1.2190	1.2185	1.2775	1.2775	1.2645	1.2700	1.2700
8...	1.1900	1.2150	1.1855	1.2110	1.2025	1.2097	1.2165	1.2050	1.2125	1.2070	....	....	....	....	....
9...	1.2050	1.2170	1.1970	1.2120	1.2065	1.2370	1.2410	1.2175	1.2175	1.2390	....	....	....	....	....
10...	1.2075	1.2285	1.2068	1.2185	1.2150	1.2325	1.2420	1.2290	1.2420	1.2355	1.2622	1.2655	1.2535	1.2640	1.2630
11...	1.2380	1.2585	1.2350	1.2560	1.2530	....	....	....	....	....	1.2613	1.2670	1.2580	1.2645	1.2617
12...	1.2520	1.2585	1.2455	1.2500	1.2505	....	....	....	....	....	1.2645	1.2695	1.2625	1.2650	1.2665
13...	....	....	....	....	....	1.2495	1.2630	1.2420	1.2530	1.2575	1.2617	1.2685	1.2615	1.2660	1.2655
14...	....	....	....	....	....	1.2620	1.2750	1.2540	1.2705	1.2680	1.2750	1.2835	1.2695	1.2805	1.2800
15...	1.2765	1.2820	1.2690	1.2695	1.2745	1.2585	1.2690	1.2535	1.2650	1.2655	....	....	....	....	....
16...	1.2830	1.2870	1.2690	1.2850	1.2750	1.2500	1.2650	1.2490	1.2595	1.2635	....	....	....	....	....
17...	1.2770	1.2820	1.2680	1.2725	1.2730	1.2623	1.2700	1.2590	1.2700	1.2675	1.2730	1.2850	1.2730	1.2820	1.2770
18...	1.2800	1.3000	1.2650	1.3000	1.2970	....	....	....	....	....	1.2890	1.3175	1.2680	1.3175	1.3010
19...	1.2915	1.2955	1.2875	1.2975	1.2950	....	....	....	....	....	1.3110	1.3110	1.2890	1.2940	1.2890
20...	....	....	....	....	....	1.2860	1.2875	1.2715	1.2735	1.2745	1.2955	1.2980	1.2705	1.2775	1.2730
21...	....	....	....	....	....	1.2755	1.2780	1.2625	1.2735	1.2720	1.2735	1.2885	1.2725	1.2860	1.2855
22...	1.2860	1.2880	1.2675	1.2680	1.2725	1.2700	1.2708	1.2540	1.2545	1.2575	....	....	....	....	....
23...	1.2728	1.2830	1.2370	1.2445	1.2430	1.2565	1.2685	1.2545	1.2675	1.2630	....	....	....	....	....
24...	1.2260	1.2350	1.2110	1.2265	1.2280	1.2620	1.2635	1.2520	1.2540	1.2595	1.2855	1.2915	1.2825	1.2915	1.2865
25...	1.2120	1.2180	1.2000	1.2040	1.2115	....	....	....	....	....	1.2850	1.2875	1.2780	1.2865	1.2845
26...	1.2060	1.2330	1.1955	1.2140	1.2155	....	....	....	....	....	1.2905	1.2995	1.2880	1.2955	1.2945
27...	....	....	....	....	....	....	....	....	....	....	1.2955	1.2955	1.2905	1.2945	1.2940
28...	....	....	....	....	....	1.2535	1.2552	1.2485	1.2545	1.2530	1.2942	1.3140	1.2942	1.3075	1.3085
29...	1.2327	1.2475	1.2240	1.2455	1.2430	1.2565	1.2805	1.2533	1.2740	1.2710	....	....	....	....	....
30...	1.2410	1.2520	1.2310	1.2330	1.2360	1.2753	1.2780	1.2655	1.2750	1.2725	....	....	....	....	....
31...	....	....	....	....	....	1.2690	1.2965	1.2670	1.2965	1.2910	....	....	....	....	....

1985 BRITISH POUND INTERBANK SPOT PRICES (In U.S. Dollars per one Pound Sterling, Bid Side)

Date	JULY 7:30	High	Low	Last	1:00	AUGUST 7:30	High	Low	Last	1:00	SEPTEMBER 7:30	High	Low	Last	1:00
1...	1.3130	1.3025	1.2885	1.2895	1.3060	1.3935	1.4050	1.3700	1.3720	1.3710	....	....	....	....	....
2...	1.3025	1.3080	1.3000	1.3080	1.3065	1.3605	1.3770	1.3575	1.3670	1.3630	....	....	....	....	....
3...	1.3055	1.3198	1.3030	1.3140	1.3135	....	....	....	....	....	1.3735	1.3740	1.3635	1.3635	1.3665
4...	....	....	....	....	....	....	....	....	....	....	1.3760	1.3796	1.3690	1.3695	1.3715
5...	1.3165	1.3360	1.3150	1.3340	1.3310	1.3740	1.3755	1.3529	1.3715	1.3750	1.3750	1.3760	1.3555	1.3585	1.3580
6...	....	....	....	....	....	1.3510	1.3535	1.3375	1.3400	1.3405	1.3320	1.3355	1.3235	1.3275	1.3290
7...	....	....	....	....	....	1.3400	1.3490	1.3345	1.3370	1.3375	....	....	....	....	....
8...	1.3295	1.3505	1.3240	1.3480	1.3490	1.3520	1.3580	1.3360	1.3490	1.3485	....	....	....	....	....
9...	1.3635	1.3690	1.3550	1.3645	1.3640	1.3545	1.3745	1.3480	1.3700	1.3710	1.3000	1.3110	1.2900	1.3010	1.3025
10...	1.3855	1.3915	1.3760	1.3795	1.3860	....	....	....	....	....	1.3120	1.3175	1.3065	1.3080	1.3065
11...	1.3715	1.3880	1.3645	1.3740	1.3790	....	....	....	....	....	1.3165	1.3165	1.3020	1.3065	1.3050
12...	1.3825	1.3965	1.3800	1.3890	1.3860	1.3830	1.3945	1.3750	1.3945	1.3830	1.3005	1.3260	1.3000	1.3185	1.3225
13...	....	....	....	....	....	1.3960	1.4015	1.3840	1.3860	1.3860	1.3355	1.3490	1.3230	1.3380	1.3270
14...	....	....	....	....	....	1.3858	1.3945	1.3815	1.3890	1.3920	....	....	....	....	....
15...	1.3920	1.3950	1.3815	1.3925	1.3920	1.3965	1.4030	1.3915	1.4005	1.3980	....	....	....	....	....
16...	1.3875	1.3915	1.3850	1.3880	1.3880	1.3995	1.4035	1.3980	1.4015	1.4005	1.3310	1.3510	1.3290	1.3440	1.3470
17...	1.4125	1.4195	1.4050	1.4110	1.4120	....	....	....	....	....	1.3450	1.3480	1.3320	1.3365	1.3330
18...	1.4158	1.4240	1.3960	1.4015	1.3975	....	....	....	....	....	1.3320	1.3425	1.3265	1.3280	1.3325
19...	1.3990	1.4100	1.3870	1.3930	1.3900	1.3990	1.4035	1.3970	1.4010	1.3975	1.3345	1.3460	1.3315	1.3455	1.3405
20...	....	....	....	....	....	1.3870	1.3960	1.3825	1.3900	1.3900	1.3510	1.3760	1.3500	1.3750	1.3748
21...	....	....	....	....	....	1.3885	1.4055	1.3860	1.4030	1.4000	....	....	....	....	....
22...	1.3943	1.4030	1.3860	1.3990	1.3935	1.4045	1.4110	1.3965	1.3975	1.4000	....	....	....	....	....
23...	1.4140	1.4190	1.3980	1.4005	1.4090	1.4013	1.4062	1.3965	1.4040	1.4020	1.4375	1.4490	1.4250	1.4490	1.4350
24...	1.4040	1.4100	1.3950	1.4085	1.4045	....	....	....	....	....	1.4327	1.4360	1.4200	1.4300	1.4200
25...	1.4083	1.4140	1.4010	1.4090	1.4090	....	....	....	....	....	1.4270	1.4490	1.4225	1.4470	1.4440
26...	1.4040	1.4245	1.4000	1.4215	1.4185	n/a	1.4035	1.3940	1.4000	1.3970	1.4400	1.4425	1.4150	1.4180	1.4175
27...	....	....	....	....	....	1.3960	1.3995	1.3900	1.3980	1.3940	1.4030	1.4080	1.3980	1.4010	1.3985
28...	....	....	....	....	....	1.4030	1.4065	1.4000	1.4025	1.4060	....	....	....	....	....
29...	1.4240	1.4300	1.4215	1.4215	1.4250	1.4030	1.4055	1.3968	1.3975	1.4000	....	....	....	....	....
30...	1.4220	1.4275	1.4130	1.4240	1.4170	1.3995	1.4010	1.3860	1.3880	1.3920	1.4035	1.4095	1.3910	1.3925	1.3970
31...	1.4260	1.4285	1.4060	1.4120	1.4130	....	....	....	....	....	....	....	....	....	....

Date	OCTOBER 7:30	High	Low	Last	1:00	NOVEMBER 7:30	High	Low	Last	1:00	DECEMBER 7:30	High	Low	Last	1:00
1...	1.4030	1.4190	1.4010	1.4160	1.4120	1.4355	1.4440	1.4335	1.4425	1.4420	....	....	....	....	....
2...	1.4145	1.4240	1.4070	1.4165	1.4170	....	....	....	....	....	1.4988	1.5015	1.4845	1.4875	1.4890
3...	1.4135	1.4280	1.4135	1.4270	1.4265	....	....	....	....	....	1.4750	1.4840	1.4750	1.4840	1.4820
4...	1.4310	1.4365	1.4120	1.4240	1.4160	1.4430	1.4430	1.4355	1.4385	1.4420	1.4865	1.4880	1.4840	1.4870	1.4855
5...	....	....	....	....	....	1.4335	1.4355	1.4300	1.4345	1.4315	1.4770	1.4815	1.4740	1.4805	1.4780
6...	....	....	....	....	....	1.4365	1.4385	1.4325	1.4355	1.4258	1.4765	1.4840	1.4735	1.4800	1.4830
7...	1.4205	1.4210	1.4110	1.4160	1.4165	1.4327	1.4335	1.4080	1.4110	1.4100	....	....	....	....	....
8...	1.4135	1.4170	1.4110	1.4135	1.4155	1.4180	1.4260	1.4130	1.4210	1.4250	....	....	....	....	....
9...	1.4157	1.4170	1.4105	1.4105	1.4140	....	....	....	....	....	1.4610	1.4635	1.4550	1.4565	1.4565
10...	1.4120	1.4130	1.4080	1.4100	1.4090	....	....	....	....	....	1.4375	1.4402	1.4285	1.4290	1.4338
11...	1.4100	1.4125	1.4070	1.4090	1.4095	Closed					1.4190	1.4300	1.4060	1.4165	1.4210
12...	....	....	....	....	....	1.4135	1.4200	1.4100	1.4175	1.4158	1.4310	1.4410	1.4315	1.4345	1.4330
13...	....	....	....	....	....	1.4238	1.4280	1.4180	1.4185	1.4215	1.4440	1.4445	1.4315	1.4350	1.4350
14...	Closed					1.4245	1.4300	1.4245	1.4300	1.4275	....	....	....	....	....
15...	1.4120	1.4160	1.4100	1.4125	1.4120	1.4253	1.4255	1.4190	1.4195	1.4200	....	....	....	....	....
16...	1.4100	1.4135	1.4085	1.4135	1.4090	....	....	....	....	....	1.4370	1.4440	1.4350	1.4400	1.4415
17...	1.4110	1.4170	1.4110	1.4155	1.4165	....	....	....	....	....	1.4350	1.4410	1.4300	1.4340	1.4380
18...	1.4250	1.4305	1.4250	1.4290	1.4285	1.4215	1.4270	1.4205	1.4265	1.4258	1.4260	1.4290	1.4100	1.4155	1.4140
19...	....	....	....	....	....	1.4285	1.4360	1.4280	1.4305	1.4320	1.4190	1.4261	1.4160	1.4240	1.4240
20...	....	....	....	....	....	1.4335	1.4370	1.4280	1.4365	1.4310	1.4220	1.4340	1.4210	1.4290	1.4300
21...	1.4350	1.4377	1.4310	1.4310	1.4330	1.4415	1.4470	1.4390	1.4460	1.4400	....	....	....	....	....
22...	1.4338	1.4350	1.4270	1.4320	1.4290	1.4455	1.4670	1.4440	1.4610	1.4600	....	....	....	....	....
23...	1.4335	1.4370	1.4300	1.4320	1.4310	....	....	....	....	....	1.4280	1.4320	1.4240	1.4255	1.4245
24...	1.4270	1.4285	1.4205	1.4215	1.4205	....	....	....	....	....	1.4260	1.4285	1.4240	1.4270	1.4285
25...	1.4230	1.4250	1.4195	1.4225	1.4215	1.4640	1.4660	1.4565	1.4620	1.4645	Closed				
26...	....	....	....	....	....	1.4565	1.4750	1.4560	1.4715	1.4750	1.4260	1.4300	1.4240	1.4265	1.4275
27...	....	....	....	....	....	1.4683	1.4750	1.4635	1.4690	1.4715	1.4305	1.4460	1.4285	1.4460	1.4425
28...	1.4235	1.4290	1.4230	1.4280	1.4270	Closed					....	....	....	....	....
29...	1.4327	1.4440	1.3320	1.4430	1.4390	1.4820	1.4925	1.4810	1.4875	1.4870	....	....	....	....	....
30...	1.4430	1.4470	1.4325	1.4335	1.4385	....	....	....	....	....	1.4365	1.4465	1.4350	1.4420	1.4390
31...	1.4422	1.4480	1.4385	1.4430	1.4410	....	....	....	....	....	1.4415	1.4495	1.4415	1.4480	1.4475

1985 BRITISH POUND INTERBANK FORWARD RATES (In U.S. Dollars per one British Pound)

JANUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	Closed					
2...	1.1435	1.1422	1.1407	1.1392	1.1365	1.1370
3...	1.1520	1.1506	1.1489	1.1474	1.1451	1.1447
4...	1.1505	1.1491	1.1475	1.1461	1.1439	1.1435
5...	....	....	....	....	....	....
6...	....	....	....	....	....	....
7...	1.1460	1.1444	1.1427	1.1413	1.1383	1.1378
8...	1.1420	1.1403	1.1385	1.1370	1.1346	1.1335
9...	1.1420	1.1404	1.1387	[illegible]	1.1342	1.1330
10...	1.1350	1.1333	1.1318	1.1300	1.1264	1.1255
11...	1.1225	1.1203	1.1181	1.1166	1.1118	1.1090
12...	....	....	....	....	....	....
13...	....	....	....	....	....	....
14...	1.1100	1.1059	1.1031	1.1013	1.0962	1.0922
15...	1.1175	1.1132	1.1097	1.1070	1.1016	1.0964
16...	1.1175	1.1135	1.1105	1.1080	1.1032	1.0995
17...	1.1180	1.1142	1.1111	1.1086	1.1038	1.1000
18...	1.1255	1.1216	1.1185	1.1160	1.1111	1.1077
19...	....	....	....	....	....	....
20...	....	....	....	....	....	....
21...	Closed					
22...	1.1215	1.1175	1.1145	1.1119	1.1073	1.1030
23...	1.1110	1.1068	1.1035	1.1001	1.0943	1.0885
24...	1.1175	1.1135	1.1099	1.1069	1.1003	1.0928
25...	1.1075	1.1034	1.0997	1.0964	1.0881	1.0795
26...	....	....	....	....	....	....
27...	....	....	....	....	....	....
28...	n/a	n/a	n/a	n/a	n/a	n/a
29...	1.1140	1.1086	1.1043	1.0992	1.0895	1.0785
30..	n/a	n/a	n/a	n/a	n/a	n/a
31...	n/a	n/a	n/a	n/a	n/a	n/a

FEBRUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	1.1195	1.1158	1.1120	1.1095	1.1040	1.0975
2...	....	....	....	....	....	....
3...	....	....	....	....	....	....
4...	1.1132	1.1091	1.1052	1.1021	1.0956	1.0907
5...	1.1130	1.1086	1.1045	1.1014	1.0945	1.0885
6...	1.1120	1.1072	1.1030	1.0996	1.0924	1.0856
7...	1.1120	1.1073	1.1033	1.0999	1.0933	1.0865
8...	1.1035	1.0987	1.0956	1.0931	1.0893	1.0855
9...	....	....	....	....	....	....
10...	....	....	....	....	....	....
11...	1.0933	1.0885	1.0845	1.0713	1.0749	1.0698
12...	Closed					
13...	1.0880	1.0832	1.0788	1.0753	1.0690	1.0630
14...	1.0955	1.0909	1.0864	1.0831	1.0775	1.0720
15...	1.1040	1.0995	1.0952	1.0919	1.0873	1.0831
16...	....	....	....	....	....	....
17...	....	....	....	....	....	....
18...	Closed					
19...	1.0955	1.0908	1.0863	1.0826	1.0775	1.0735
20...	1.0865	1.0819	1.0777	1.0744	1.0691	1.0651
21...	1.0845	1.0800	1.0758	1.0722	1.0675	1.0635
22...	1.0760	1.0715	1.0672	1.0638	1.0590	1.0550
23...	....	....	....	....	....	....
24...	....	....	....	....	....	....
25...	1.0560	1.0515	1.0471	1.0436	1.0382	1.0335
26...	1.0640	1.0595	1.0550	1.0515	1.0453	1.0410
27...	1.0930	1.0885	1.0847	1.0817	1.0772	1.0755
28...	1.0730	1.0683	1.0646	1.0616	1.0578	1.0560
29...	....	....	....	....	....	....
30...	....	....	....	....	....	....
31...	....	....	....	....	....	....

MARCH

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	1.0710	1.0656	1.0622	1.0593	1.0496	1.0525
2...	....	....	....	....	....	....
3...	....	....	....	....	....	....
4...	1.0690	1.0639	1.0607	1.0580	1.0539	1.0532
5...	1.0565	1.0516	1.0483	1.0456	1.0411	1.0390
6...	1.0695	1.0646	1.0613	1.0584	1.0540	1.0525
7...	1.0635	1.0589	1.0553	1.0527	1.0488	1.0480
8...	1.0670	1.0624	1.0590	1.0564	1.0530	1.0530
9...	....	....	....	....	....	....
10...	....	....	....	....	....	....
11...	1.0880	1.0832	1.0802	1.0778	1.0750	1.0750
12...	1.0865	1.0814	1.0782	1.0754	1.0727	1.0722
13...	1.0910	1.0858	1.0822	1.0791	1.0761	1.0755
14...	1.0785	1.0735	1.0699	1.0675	1.0648	1.0638
15...	1.0840	1.0796	1.0755	1.0731	1.0705	1.0708
16...	....	....	....	....	....	....
17...	....	....	....	....	....	....
18...	1.1125	1.1075	1.1039	1.1014	1.0987	1.0997
19...	1.1510	1.1466	1.1436	1.1413	1.1394	1.1415
20...	1.1445	1.1400	1.1364	1.1334	1.1312	1.1330
21...	1.1830	1.1779	1.1736	1.1708	1.1677	1.1680
22...	1.1720	1.1671	1.1632	1.1603	1.1573	1.1581
23...	....	....	....	....	....	....
24...	....	....	....	....	....	....
25...	1.1720	1.1668	1.1630	1.1600	1.1577	1.1577
26...	1.1805	1.1752	1.1712	1.1681	1.1646	1.1643
27...	1.2360	1.2308	1.2267	1.2238	1.2205	1.2200
28...	1.2240	1.2191	1.2147	1.2119	1.2096	1.2086
29...	1.2400	1.2350	1.2308	1.2279	1.2238	1.2230
30...	....	....	....	....	....	....
31...	....	....	....	....	....	....

APRIL

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	1.2245	1.2195	1.2150	1.2116	1.0265	1.2055
2...	1.2155	1.2105	1.2068	1.2035	1.1987	1.1983
3...	1.2105	1.2059	1.2015	1.1982	1.1933	1.1927
4...	1.1980	1.1934	1.1893	1.1859	1.1803	1.1790
5...	Closed					
6...	....	....	....	....	....	....
7...	....	....	....	....	....	....
8...	1.2025	1.1979	1.1936	1.1896	1.1836	1.1818
9...	1.2065	1.2017	1.1977	1.1945	1.1883	1.1870
10...	1.2150	1.2050	1.2065	1.2032	1.1971	1.1950
11...	1.2530	1.2487	1.2443	1.2413	1.2345	1.2315
12...	1.2505	1.2461	1.2422	1.2391	1.2323	1.2282
13...	....	....	....	....	....	....
14...	....	....	....	....	....	....
15...	n/a	n/a	n/a	n/a	n/a	n/a
16...	1.2750	1.2704	1.2667	1.2636	1.2578	1.2545
17...	1.2730	1.2682	1.2646	1.2616	1.2555	1.2513
18...	1.2970	1.2924	1.2883	1.2854	1.2790	1.2755
19...	1.2940	1.2893	1.2853	1.2822	1.2700	....
20...	....	....	....	....	....	....
21...	....	....	....	....	....	....
22...	1.2725	1.2677	1.2638	1.2607	1.2541	1.2485
23...	1.2403	1.2376	1.2333	1.2297	1.2220	1.2160
24...	1.2280	1.2231	1.2192	1.2156	1.2082	1.2030
25...	1.2115	1.2070	1.2028	1.1992	1.1911	1.1853
26...	1.2155	1.2110	1.2071	1.2034	1.1948	1.1877
27...	....	....	....	....	....	....
28...	....	....	....	....	....	....
29...	1.2430	1.2383	1.2347	1.2310	1.2234	1.2170
30...	1.2360	1.2313	1.2279	1.2243	1.2171	1.2112
31...	....	....	....	....	....	....

MAY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	1.2265	1.2220	1.2183	1.2145	1.2072	1.2017
2...	1.2195	1.2150	1.2110	1.2076	1.1996	1.1945
3...	1.2015	1.1968	1.1932	1.1893	1.1815	1.1753
4...	....	....	....	....	....	....
5...	....	....	....	....	....	....
6...	1.1830	1.1781	1.1744	1.1704	1.1613	1.1545
7...	1.2185	1.2136	1.2096	1.2055	1.1950	1.1905
8...	1.2070	1.2023	1.1982	1.1941	1.1838	1.1752
9...	1.2390	1.2344	1.2301	1.2264	1.2155	1.2078
10...	1.2355	1.2308	1.2265	1.2224	1.2127	1.2023
11...	....	....	....	....	....	....
12...	....	....	....	....	....	....
13...	1.2575	1.2524	1.2486	1.2445	1.2351	1.2255
14...	1.2670	1.2621	1.2580	1.2541	1.2446	1.2357
15...	1.2655	1.2606	1.2563	1.2520	1.2424	1.2317
16...	1.2635	1.2585	1.2538	1.2499	1.2401	1.2285
17...	1.2675	1.2626	1.2580	1.2538	1.2439	1.2320
18...	....	....	....	....	....	....
19...	....	....	....	....	....	....
20...	1.2745	1.2689	1.2647	1.2600	1.2496	1.2365
21...	1.2720	1.2666	1.2621	1.2577	1.2474	1.2340
22...	1.2575	1.2523	1.2476	1.2428	1.2331	1.2200
23...	1.2630	1.2578	1.2534	1.2490	1.2393	1.2275
24...	1.2595	1.2520	1.2496	1.2453	1.2351	1.2330
25...	....	....	....	....	....	....
26...	....	....	....	....	....	....
27...	Closed					
28...	1.2530	1.2479	1.2431	1.2380	1.2274	1.2135
29...	1.2710	1.2661	1.2610	1.2561	1.2454	1.2316
30...	1.2725	1.2673	1.2622	1.2577	1.2469	1.2328
31...	1.2910	1.2856	1.2806	1.2759	1.2648	1.2505

JUNE

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	....	....	....	....	....	....
2...	....	....	....	....	....	....
3...	1.2865	1.2811	1.2764	1.2719	1.2613	1.2477
4...	1.2800	1.2745	1.2700	1.2654	1.2547	1.2410
5...	1.2575	1.2519	1.2469	1.2417	1.2303	1.2150
6...	1.2705	1.2651	1.2599	1.2555	1.2441	1.2295
7...	1.2700	1.2647	1.2595	1.2549	1.2433	1.2283
8...	....	....	....	....	....	....
9...	....	....	....	....	....	....
10...	1.2630	1.2578	1.2528	1.2481	1.2366	1.2218
11...	1.2617	1.2564	1.2516	1.2470	1.2356	1.2212
12...	1.2665	1.2612	1.2564	1.2514	1.2399	1.2252
13...	1.2655	1.2604	1.2553	1.2510	1.2399	1.2260
14...	1.2800	1.2749	1.2699	1.2657	1.2546	1.2403
15...	....	....	....	....	....	....
16...	....	....	....	....	....	....
17...	1.2770	1.2718	1.2667	1.2630	1.2498	1.2345
18...	1.3010	1.2953	1.2906	1.2857	1.2736	1.2568
19...	1.2890	1.2833	1.2786	1.2736	1.2623	1.2460
20...	1.2720	1.2675	1.2621	1.2581	1.2471	1.2315
21...	1.2855	1.2800	1.2748	1.2706	1.2599	1.2440
22...	....	....	....	....	....	....
23...	....	....	....	....	....	....
24...	1.2865	1.2813	1.2762	1.2718	1.2617	1.2472
25...	1.2845	1.2790	1.2745	1.2701	1.2606	1.2463
26...	1.2945	1.2888	1.2841	1.2799	1.2698	1.2555
27...	1.2940	1.2883	1.2831	1.2792	1.2682	1.2540
28...	1.3085	1.3029	1.2974	1.2932	1.2819	1.2665
29...	....	....	....	....	....	....
30...	....	....	....	....	....	....
31...	....	....	....	....	....	....

1985 BRITISH POUND INTERBANK FORWARD RATES (In U.S. Dollars per one British Pound)

JULY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	1.3060	1.2999	1.2950	1.2905	1.2787	1.2625
2...	1.3065	1.3013	1.2961	1.2917	1.2805	1.2660
3...	1.3135	1.3078	1.3028	1.2982	1.2862	1.2720
4...	Closed					
5...	1.3310	1.3254	1.3202	1.3104	1.3043	1.2880
6...	....	....	....	....	....	....
7...	....	....	....	....	....	....
8...	1.4390	1.3430	1.3382	1.3338	1.3291	1.3055
9...	1.3640	1.3582	1.3534	1.3490	1.3372	1.3217
10...	1.3860	1.3802	1.3749	1.3700	1.3581	1.3430
11...	1.3790	1.3736	1.3682	1.3642	1.3532	1.3390
12...	1.3860	1.3808	1.3761	1.3720	1.3613	1.3480
13...	....	....	....	....	....	....
14...	....	....	....	....	....	....
15...	1.3930	1.3875	1.3831	1.3795	1.3687	1.3558
16...	1.3880	1.3826	1.3781	1.3744	1.3636	1.3516
17...	1.4120	1.4065	1.4019	1.3979	1.3872	1.3737
18...	1.3975	1.3922	1.3878	1.3843	1.3741	1.3633
19...	1.3900	1.3849	1.3805	1.3770	1.3675	1.3580
20...	....	....	....	....	....	....
21...	....	....	....	....	....	....
22...	1.3935	1.3883	1.3839	1.3805	1.3710	1.3610
23...	1.4090	1.4038	1.4000	1.3963	1.3868	1.3760
24...	1.4045	1.3993	1.3953	1.3913	1.3822	1.3713
25...	1.4090	1.4037	1.3996	1.3962	1.3873	1.3767
26...	1.4185	1.4137	1.4099	1.4067	1.3991	1.3900
27...	....	....	....	....	....	....
28...	....	....	....	....	....	....
29...	1.4250	1.4205	1.4168	1.4140	1.4069	1.3982
30...	1.4170	1.4124	1.4094	1.4067	1.4003	1.3930
31...	1.4130	1.4087	1.4052	1.4024	1.3959	1.3897

AUGUST

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	1.3710	1.3665	1.3626	1.3597	1.3517	1.3442
2...	1.3630	1.3585	1.3546	1.3517	1.3433	1.3348
3...	....	....	....	....	....	....
4...	....	....	....	....	....	....
5...	1.3750	1.3703	1.3670	1.3642	1.3571	1.3497
6...	1.3405	1.3360	1.3325	1.3296	1.3225	1.3153
7...	1.3375	1.3332	1.3296	1.3260	1.3187	1.3108
8...	1.3485	1.3442	1.3404	1.3375	1.3297	1.3228
9...	1.3710	1.3668	1.3628	1.3598	1.3561	1.3440
10...	....	....	....	....	....	....
11...	....	....	....	....	....	....
12...	1.3830	1.3785	1.3746	1.3714	1.3638	1.3550
13...	1.3940	1.3895	1.3861	1.3828	1.3756	1.3667
14...	1.3920	1.3877	1.3481	1.3810	1.3738	1.3649
15...	1.3980	1.3937	1.3900	1.3870	1.3801	1.3711
16...	1.4005	1.3963	1.3927	1.3897	1.3835	1.3750
17...	....	....	....	....	....	....
18...	....	....	....	....	....	....
19...	1.3975	1.3929	1.3897	1.3865	1.3800	1.3711
20...	1.3900	1.3853	1.3817	1.3784	1.3713	1.3625
21...	1.4000	1.3954	1.3917	1.3884	1.3811	1.3722
22...	1.4000	1.3953	1.3915	1.3881	1.3805	1.3703
23...	1.4020	1.3970	1.3934	1.3897	1.3822	1.3725
24...	....	....	....	....	....	....
25...	....	....	....	....	....	....
26...	1.3970	1.3919	1.3882	1.3847	1.3773	1.3673
27...	1.3940	1.3892	1.3853	1.3817	1.3740	1.3640
28...	1.4060	1.4012	1.3973	1.3938	1.3861	1.3760
29...	1.4000	1.3957	1.3915	1.3881	1.3803	1.3703
30...	1.3920	1.3876	1.3833	1.3798	1.3719	1.3615
31...	....	....	....	....	....	....

SEPTEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	....	....	....	....	....	....
2...	Closed					
3...	1.3665	1.3621	1.3683	1.3553	1.3477	1.3375
4...	1.3715	1.3672	1.3634	1.3603	1.3527	1.3425
5...	1.3580	1.3538	1.3496	1.3465	1.3387	1.3285
6...	1.3290	1.3249	1.3209	1.3178	1.3103	1.3005
7...	....	....	....	....	....	....
8...	....	....	....	....	....	....
9...	1.3025	1.2985	1.2949	1.2918	1.2844	1.2747
10...	1.3065	1.3024	1.2991	1.2960	1.2881	1.2787
11...	1.3050	1.3012	1.2979	1.2949	1.2877	1.2783
12...	1.3225	1.3188	1.3155	1.3125	1.3054	1.2970
13...	1.3270	1.3235	1.3201	1.3174	1.3104	1.3017
14...	....	....	....	....	....	....
15...	....	....	....	....	....	....
16...	1.3470	1.3579	1.3397	1.3367	1.3290	1.3192
17...	1.3330	1.3292	1.3257	1.3226	1.3153	1.3061
18...	1.3325	1.3287	1.3253	1.3223	1.3147	1.3052
19...	1.3405	1.3368	1.3333	1.3305	1.3232	1.3150
20...	1.3748	1.3711	1.3677	1.3646	1.3574	1.3483
21...	....	....	....	....	....	....
22...	....	....	....	....	....	....
23...	1.4350	1.4311	1.4276	1.4244	1.4174	1.4075
24...	1.4200	1.4156	1.4121	1.4089	1.4013	1.3920
25...	1.4440	1.4395	1.4358	1.4325	1.4247	1.4137
26...	1.4175	1.4129	1.4089	1.4053	1.3973	1.3855
27...	n/a	n/a	n/a	n/a	n/a	n/a
28...	....	....	....	....	....	....
29...	....	....	....	....	....	....
30...	1.3970	1.3924	1.3890	1.3858	1.3784	1.3698
31...	....	....	....	....	....	....

OCTOBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	1.4120	1.4074	1.4038	1.4005	1.3928	1.3823
2...	1.4170	1.4125	1.4086	1.4051	1.3970	1.3865
3...	1.4265	1.4219	1.4179	1.4149	1.4068	1.3960
4...	1.4160	1.4115	1.4075	1.4045	1.3966	1.3863
5...	....	....	....	....	....	....
6...	....	....	....	....	....	....
7...	1.4165	.14116	1.4081	1.4051	1.3978	1.3880
8...	1.4155	1.4107	1.4071	1.4039	1.3964	1.3862
9...	1.4140	1.4094	1.4057	1.4022	1.3947	1.3838
10...	1.4090	1.4047	1.4007	1.3975	1.3808	1.3705
11...	1.4095	1.4052	1.4014	1.3982	1.3905	1.3805
12...	....	....	....	....	....	....
13...	....	....	....	....	....	....
14...	Closed					
15...	1.4120	1.4076	1.4040	1.4007	1.3933	1.3830
16...	1.4090	1.4047	1.4008	1.3971	1.3896	1.3792
17...	1.4165	1.4122	1.4083	1.4052	1.3976	1.3875
18...	1.4285	1.4241	1.4201	1.4166	1.4075	1.3990
19...	....	....	....	....	....	....
20...	....	....	....	....	....	....
21...	1.4330	1.4284	1.4247	1.4210	1.4116	1.3990
22...	1.4290	1.4245	1.4207	1.4171	1.4075	1.3963
23...	1.4310	1.4267	1.4225	1.4190	1.4095	1.3967
24...	1.4205	1.4162	1.4122	1.4088	1.3995	1.3873
25...	1.4215	1.4172	1.4132	1.4097	1.4000	1.3875
26...	....	....	....	....	....	....
27...	....	....	....	....	....	....
28...	1.4270	1.4229	1.4187	1.4150	1.4052	1.3925
29...	1.4390	1.4350	1.4307	1.4270	1.4171	1.4035
30...	1.4385	1.4341	1.4298	1.4260	1.4157	1.4020
31...	1.4410	1.4366	1.4324	1.4286	1.4181	1.4043

NOVEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	1.4420	1.4276	1.4331	1.4290	1.4176	1.4017
2...	....	....	....	....	....	....
3...	....	....	....	....	....	....
4...	1.4420	1.4378	1.4336	1.4297	1.4190	1.4040
5...	1.4315	1.4272	1.4234	1.4194	1.4089	1.3943
6...	1.4358	1.4315	1.4276	1.4234	1.4130	1.3978
7...	1.4100	1.4059	1.4017	1.3975	1.3867	1.3705
8...	1.4250	1.4210	1.4170	1.4130	1.4025	1.3872
9...	....	....	....	....	....	....
10...	....	....	....	....	....	....
11...	Closed					
12...	1.4158	1.4115	1.4078	1.4037	1.3931	1.3775
13...	1.4215	1.4175	1.4137	1.4094	1.3997	1.3845
14...	1.4275	1.4236	1.4195	1.4159	1.4056	1.3904
15...	1.4200	1.4162	1.4122	1.4084	1.3988	1.3833
16...	....	....	....	....	....	....
17...	....	....	....	....	....	....
18...	1.4258	1.4220	1.4182	1.4143	1.4044	1.3893
19...	1.4320	1.4278	1.4241	1.4200	1.4095	1.3935
20...	1.4310	1.4267	1.4230	1.4186	1.4086	1.3927
21...	1.4400	1.4357	1.4318	1.4280	1.4178	1.4022
22...	1.4600	1.4556	1.4516	1.4476	1.4372	1.4210
23...	....	....	....	....	....	....
24...	....	....	....	....	....	....
25...	1.4645	1.4603	1.4262	1.4221	1.4125	1.3960
26...	1.4750	1.4706	1.4666	1.4628	1.4528	1.4368
27...	1.4715	1.4671	1.4633	1.4595	1.4499	1.4342
28...	Closed					
29...	1.4870	1.4827	1.4786	1.4749	1.4648	1.4485
30...	....	....	....	....	....	....
31...	....	....	....	....	....	....

DECEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	....	....	....	....	....	....
2...	1.4890	1.4846	1.4812	1.4771	1.4677	1.4522
3...	1.4820	1.4777	1.4737	1.4704	1.4606	1.4455
4...	1.4855	1.4813	1.4772	1.4736	1.4640	1.4488
5...	1.4780	1.4707	1.4694	1.4658	1.4564	1.4400
6...	1.4830	1.4787	1.4786	1.4710	1.4607	1.4450
7...	....	....	....	....	....	....
8...	....	....	....	....	....	....
9...	1.4565	1.4520	1.4480	1.4442	1.4336	1.4175
10...	1.4338	1.4295	1.4252	1.4214	1.4103	1.3938
11...	1.4210	1.4167	1.4122	1.4082	1.3956	1.3770
12...	1.4330	1.4287	1.4240	1.4203	1.4206	1.3885
13...	1.4350	1.4308	1.4262	1.4225	1.4104	1.3915
14...	....	....	....	....	....	....
15...	....	....	....	....	....	....
16...	1.4415	1.4368	1.4326	1.4286	1.4165	1.3968
17...	1.4380	1.4333	1.4289	1.4249	1.4124	1.3916
18...	1.4140	1.4095	1.4050	1.4010	1.3882	1.3680
19...	1.4240	1.4194	1.4149	1.4109	1.3984	1.3782
20...	1.4300	1.4258	1.4211	1.4171	1.4044	1.3845
21...	....	....	....	....	....	....
22...	....	....	....	....	....	....
23...	1.4245	1.4204	1.4156	1.4114	1.3988	1.3780
24...	1.4280	1.4240	1.4195	1.4154	1.4026	1.3625
25...	Closed					
26...	1.4275	1.4235	1.4190	1.4149	1.4021	1.3820
27...	1.4425	1.4386	1.4343	1.4303	1.4173	1.3972
28...	....	....	....	....	....	....
29...	....	....	....	....	....	....
30...	1.4390	1.4346	1.4304	1.4260	1.4135	1.3930
31...	1.4475	1.4431	1.4389	1.4343	1.4212	1.4008

BRITISH POUND OPTION ON FUTURES—CALLS

MARCH 1985 1050 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25...	1.25	1.35	1.25	1.35	1.25	504	2	2
26...	.65	1.70B	.65	1.70B	2.00	703	1	3
27...	4.00	4.60B	4.00	4.00	4.50	.961	3	5
28...	...	...	...	2.65A	2.80	.851	...	3

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	2.30	2.40B	2.25A	2.30	2.40	827	7	6
4...	2.00	2.15	2.00	2.15	2.30	909	28	28
5...	1.35	1.40B	1.00A	1.20	1.20	632	5	31
6...	1.00	2.05B	.95A	2.05B	2.15	960	6	25
7...	...	...	1.50A	1.60A	1.55	957	...	25
8...	...	...	1.40A	1.40A	1.50	.972	...	...

MARCH 1985 1075 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25...	.40	.40	.40	.40	.40	173	19	19
26...	...	.70B	.20A	.70B	.70	320	5	24
27...	2.55	2.55	2.10	2.10	2.50	762	10	34
28...	1.65	1.65	1.00	1.10	1.15	468	168	196

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.80	1.00	.80	1.00	.90	400	202	[illegible]
4...	.55	.70	.55	.70	.70	403	19	[illegible]
5...	.25	.25	.20A	.20A	.20	068	5	[illegible]
6...	.15	.70	.15	.55	.55	314	47	209
7...	.15	.20	.15	.20	.20	074	24	228
8...	.05	.15B	.05	.05	.05	104	69	...

MARCH 1985 1100 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25...	.10	.10	.10	.10	.10	030	...	...
26...	...	...	...	.10N	.10	074	1	1
27...	1.20	1.20	.85A	1.00	1.30	375	2	2
28...	.75	.75	.40A	.40A	.35	120	66	67

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.30	.40	.30	.30	.30	077	256	302
4...	...	...	.15A	.15A	.10	036	...	302
5...	...	...	...	.10N	.10	000	...	212
6...	...	...	.05A	.10N	.10	003	...	212
7...	...	...	...	.05A	.05	000	...	212
8...	...	...	...	.05N	.05	000	...	...

BRITISH POUND OPTION ON FUTURES—CALLS

MARCH 1985 1125 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27...	.30	.30	.30	.30	.30	092	10	10
28...	.20	.20	.15A	.20	.15	012	1	11

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	...	...	...	.15N	.15	005	...	11
4...	...	...	.10A	.10A	.05	000	...	11
5...	...	...	...	.05N	.05	000	...	11
6...	...	...	...	.05N	.05	000	...	11
7...	...	...	...	.05N	.05	000	...	11
8...	...	...	...	.05N	.05	000	...	...

JUNE 1985 1025 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25...	4.05	4.05	4.00	4.00	4.00	586	...	...
26...	3.30	4.80B	3.30	4.80B	4.80	654	11	8
27...	...	7.00B	...	7.00B	7.15	779	1	7
28...	...	...	6.25A	6.25A	5.80	701	100	107

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	...	...	5.55A	5.80N	5.55	689	...	107
4...	...	5.70B	5.40A	5.70B	5.70	702	...	107
5...	4.65	4.65	4.40	4.40	4.50	618	3	106
6...	...	5.50B	4.40A	5.50B	5.50	692	2	107
7...	...	...	5.10A	5.10A	5.15	666	1	107
8...	...	5.20B	...	5.20B	5.20	673	...	107
11...	6.20	6.60B	6.[illegible]	6.60B	6.95	787	1	105
12...	...	...	6.16A	6.95N	6.75	766	...	105
13...	...	...	...	6.75N	6.70	763	...	105
14...	...	...	6.30A	6.30A	6.30	734	...	105
15...	...	...	6.05A	6.30N	6.25	705	...	105
18...	...	7.55B	...	7.55B	8.75	822	...	105
19...	...	11.80B	...	11.80B	12.70	913	...	105
20...	...	...	11.50A	11.50A	11.60	891	...	105
21...	...	15.25B	...	15.25B	15.20	951	...	105
22...	...	...	13.80A	13.80A	14.15	940	...	105
25...	...	...	13.70A	14.15N	14.10	942	...	105
26...	...	14.70B	...	14.70B	14.85	952	...	105
27...	...	19.90B	...	19.90B	20.20	987	...	105
28...	...	...	19.80A	19.80A	19.30	985	...	105
29...	...	20.10B	...	20.10B	20.75	990	...	105

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1025 CALLS

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
IN APRIL 1985								
1	....	....	18.80A	20.75N	19.15	.986	....	105
2	17.50	17.50	17.50	17.50	18.85	.986	....	105
3	....	....	18.10A	18.10A	17.20	.979	....	105
4	....	....	17.10A	17.10A	16.90	.979	....	105
5	Exchange Closed; Good Friday							
8	....	....	16.00A	16.00A	17.85	.986	....	105
9	....	....	17.45A	17.45A	17.50	.985	....	105
10	....	18.20B	....	18.20B	18.60	.990	....	105
11	....	21.80B	....	21.80B	22.45	.997	....	105
12	....	....	21.80A	21.80A	21.85	.997	....	105
15	....	24.50B	....	24.50B	24.30	.999	....	105
16	....	24.75B	....	24.75B	24.70	.999	....	105
17	....	....	24.40A	24.40A	24.00	.999	....	105
18	....	....	....	24.00N	26.25	.999	....	105
19	....	....	....	26.25N	26.00	.999	....	105
22	....	....	24.70A	24.70A	23.95	.999	....	105
23	....	24.25B	22.40A	22.40A	21.20	.998	....	105
24	....	....	19.70A	19.70A	19.65	.997	....	105
25	....	....	17.40A	17.40A	17.95	.995	....	105
26	....	18.40B	....	18.40B	18.25	.996	....	105
29	....	....	....	18.25N	21.25	.999	....	105
30	....	....	....	21.25N	19.80	.998	....	105
IN MAY								
1	....	....	....	19.80N	19.75	.998	....	105
2	....	....	....	19.75N	18.65	.998	....	105
3	17.10	17.10	17.10	17.10	16.30	.995	....	105
6	15.50	15.50	14.90A	15.50	15.00	.994	3	105
7	....	18.20B	....	18.20B	19.50	.997	....	104
8	....	....	17.70A	17.70A	17.70	.996	....	104
9	....	....	....	17.70N	20.35	.998	....	104
10	....	....	....	20.35N	20.95	.999	....	104
13	....	....	....	20.95N	22.85	.999	....	104
14	....	....	....	22.85N	23.55	.999	....	104
15	....	....	....	23.55N	23.65	.999	....	104
16	....	....	....	23.65N	23.40	.999	....	104
17	....	....	....	23.40N	24.00	.999	....	104
20	....	....	....	24.00N	24.45	.999	....	104
21	....	....	....	24.45N	24.65	.999	....	100
22	....	....	....	24.65N	23.30	.999	....	100
23	....	....	....	23.30N	23.60	.999	....	100
24	....	....	....	23.60N	22.20	.999	....	100
27	Exchange Closed; Memorial Day							
28	....	....	....	22.20N	22.45	.999	....	100
29	....	24.65B	....	24.65B	24.85	1.000	....	100
30	....	....	....	24.85N	25.05	1.000	....	100
31	....	26.25B	24.65A	26.25B	26.50	1.000	....	100
IN JUNE								
3	....	....	....	26.50N	25.95	1.000	....	100
4	....	....	....	25.95N	24.40	1.000	....	100
5	....	....	....	24.40N	23.45	1.000	....	100
6	....	....	....	23.45N	24.70	1.000	....	100
7	....	....	....	24.70N	24.45	1.000	....	100
10	....	....	....	....	....	1.000	....	....
25	2.90	2.90	2.90	2.90	2.75	.459	110	110
26	2.50	3.50B	2.30	3.50B	3.60	.530	24	131
27	5.10	5.30B	4.90	5.20	5.40	.672	40	106
28	5.00	5.00	4.30	4.30	4.25	.580	8	107
IN MARCH								
1	4.10	4.10	4.00A	4.10	4.15	.565	1	102
4	4.00	4.20B	3.60	4.20B	4.25	.579	21	102
5	3.45	3.55	3.20A	3.55	3.20	.485	29	129
6	3.30	4.05B	3.20A	3.70	4.05	.566	143	271
7	3.65	3.65	3.50	3.50	3.70	.535	61	272
8	3.90	4.00	3.90	4.00	3.70	.543	....	272
11	4.55	5.05B	4.55	5.00	5.35	.674	92	281
12	4.95	5.15B	4.60A	5.00B	5.10	.650	31	251
13	....	5.50B	4.85A	5.10N	5.10	.643	....	251
14	4.45	4.65B	4.45	4.45	4.60	.608	1	250
15	....	....	4.55A	4.60N	4.80	.604	....	250
18	5.70	6.75	5.70	6.75	6.95	.740	3	248
19	8.55	10.30	8.55	10.30	10.35	.859	8	251
20	10.00	10.00	9.30	9.30	9.35	.829	3	249
21	13.10	13.50	13.05A	13.05A	12.90	.915	20	229
22	11.50	11.65B	11.50	11.50	11.95	.898	1	229
25	....	....	11.60A	11.95N	11.90	.899	....	229
26	12.30	12.45B	12.30	12.45B	12.60	.914	10	219
27	15.70	17.75B	15.65A	17.75B	17.80	.973	2	217
28	15.90	17.30	15.60A	17.30	17.00	.970	20	197
29	....	18.40B	....	18.40B	18.40	.979	9	188

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1050 CALLS

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
IN APRIL 1985								
1	....	....	16.50A	16.50A	16.70	.971	....	188
2	14.60	15.30B	14.60	15.30B	16.55	.971	20	193
3	....	....	15.60A	16.20A	14.85	.958	....	173
4	....	....	....	14.85N	14.70	.957	....	173
5	Exchange Closed; Good Friday							
8	....	....	13.60A	13.60A	15.55	.969	....	172
9	14.30	15.00B	14.30	15.00B	15.20	.967	10	167
10	....	15.70B	....	15.70B	16.15	.977	....	167
11	....	19.40B	....	19.40B	20.00	.992	....	167
12	....	....	19.40A	19.40A	19.40	.992	....	167
15	21.70	21.95B	21.70	21.70	21.80	.996	30	137
16	....	22.25B	....	22.25B	22.20	.997	....	137
17	....	....	21.70A	21.70A	21.60	.997	....	137
18	....	23.25B	....	23.25B	23.75	.998	....	112
19	....	....	....	23.75N	23.50	.998	....	111
22	....	....	22.30A	22.30A	21.45	.998	....	111
23	....	21.75B	20.40A	20.40A	18.70	.995	....	111
24	....	....	16.70A	17.45A	17.15	.992	....	111
25	....	....	14.90A	14.90A	15.45	.987	....	111
26	....	15.90B	....	15.90B	15.80	.989	....	111
29	....	....	....	15.80N	18.80	.997	....	111
30	....	....	....	18.80N	17.30	.995	....	111
IN MAY								
1	....	....	....	17.30N	17.25	.996	....	111
2	....	....	....	17.25N	16.15	.994	....	111
3	....	....	....	16.15N	13.80	.986	....	111
6	....	....	12.40A	12.40A	12.55	.982	....	110
7	....	16.00B	....	16.00B	17.00	.993	....	110
8	....	....	....	17.00N	15.20	.988	....	110
9	....	....	....	15.20N	17.85	.996	....	110
10	....	....	....	17.85N	18.45	.997	....	110
13	....	....	....	18.45N	20.35	.999	....	110
14	....	....	....	20.35N	21.05	.999	....	110
15	....	....	....	21.05N	21.15	.999	....	110
16	....	....	....	21.15N	20.90	.999	....	....
25	1.80	1.90	1.80	1.90	1.85	.338	....	....

JUNE 1985 1075 CALLS

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
IN FEBRUARY 1985								
26	2.35	2.35	1.50A	2.35	2.35	.405	20	20
27	....	3.80B	....	3.80B	4.05	.551	90	70
28	3.55	3.60	3.00	3.05	3.05	.454	195	200

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1075 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.05	3.05	2.70	2.80	2.90	.438	74	129
4....	2.80	3.00B	2.75A	3.00B	3.10	.450	9	132
5....	....	....	2.20A	3.10N	2.20	.358	2	97
6....	2.30	3.00	2.15	2.95	2.90	.436	39	113
7....	2.60	2.70B	2.60	2.60	2.70	.404	85	196
8....	2.70	2.90	2.70	2.90	2.70	.411	76	263
11....	3.25	3.95B	3.25	3.95B	3.95	.545	1	264
12....	3.40	3.90	3.30A	3.75A	3.80	.519	320	583
13....	3.75	4.05	3.60	3.80	3.65	.511	20	596
14....	3.45	3.55	3.15	3.30	3.30	.472	165	622
15....	3.50	3.80B	3.25A	3.55	3.35	.498	626	1183
18....	4.40	5.20B	4.35A	5.20B	5.25	.644	107	1165
19....	6.30	8.30	6.30	8.30	8.50	.789	72	1108
20....	7.40	7.40	7.40	7.40	7.40	.749	6	1107
21....	10.40	11.05B	10.40	10.80	10.75	.863	18	1095
22....	9.70	9.70	9.60A	9.70	9.65	.839	2	1090
25....	9.80	9.80	9.45A	9.70A	9.70	.839	170	1090
26....	10.10	10.50B	10.10	10.50B	10.60	.860	61	1089
27....	13.40	15.75B	13.40	15.75B	15.40	.950	39	1073
28....	13.00	13.80B	13.00	13.80	14.70	.944	3	1061
29....	15.60	15.60	15.60	15.60	16.00	.959	1	1061

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	14.00	14.00	13.70	13.80	14.40	.945	22	1062
2....	....	....	13.05A	14.40N	14.35	.945	....	1050
3....	....	....	13.40A	13.80A	12.65	.924	....	1048
4....	....	....	12.60A	12.60A	12.50	.920	....	1048
5....	Exchange Closed; Good Friday							
8....	11.50	12.00B	11.50	11.50	13.30	.940	5	1043
9....	....	....	12.90A	12.90A	12.95	.936	....	1043
10....	....	13.50B	....	13.50B	13.80	.952	....	1043
11....	16.40	17.00B	16.30A	17.00B	17.55	.983	5	1038
12....	....	....	17.00A	17.30A	17.05	.981	....	1038
15....	....	19.50B	....	19.50B	19.10	.991	....	1038
16....	19.70	19.75B	19.70	19.70	19.60	.993	2	1038
17....	....	....	19.30A	19.30A	19.00	.992	....	1038
18....	....	21.10B	....	21.10B	21.30	.996	....	1038
19....	....	....	....	21.30N	21.05	.996	....	1037
22....	....	....	19.70A	19.70A	18.95	.994	....	1035
23....	....	19.30B	17.80A	17.30A	16.25	.987	....	1035
24....	....	....	14.20A	15.00A	14.65	.979	....	1035
25....	....	....	12.60A	12.60A	13.00	.967	....	1035
26....	....	13.40B	....	13.40B	13.35	.972	....	1035
29....	....	....	....	13.35N	16.35	.992	....	1035
30....	....	....	....	16.35N	14.80	.987	....	1035

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	14.80N	14.75	.987	....	1035
2....	....	....	....	14.75N	13.65	.982	....	1035
3....	....	....	....	13.65N	11.30	.963	....	1035
6....	....	....	10.80A	10.80A	10.15	.952	....	1035
7....	....	13.20B	....	13.20B	14.50	.982	....	1035
8....	....	....	....	14.50N	12.95	.970	....	1035
9....	....	....	....	12.95N	15.35	.988	....	1035
10....	....	....	....	15.35N	15.95	.991	....	1035
13....	....	....	....	15.95N	17.85	.997	....	1035
14....	....	....	....	17.85N	18.55	.998	....	1015
15....	....	....	....	18.55N	18.65	.998	....	1015
16....	....	....	....	18.65N	18.40	.999	....	137
17....	....	....	....	18.40N	19.00	.999	....	137
20....	....	....	....	19.00N	19.45	.999	....	137
21....	....	....	....	19.45N	19.65	.999	....	12
22....	....	....	....	19.65N	18.30	.999	....	12
23....	....	....	....	18.30N	18.60	.999	....	12
24....	....	....	....	18.60N	17.20	.999	....	12
27....	Exchange Closed; Memorial Day							
28....	....	....	....	17.20N	17.45	.999	....	12
29....	....	19.65B	....	19.65B	19.85	.999	....	12
30....	....	....	....	19.85N	20.05	.999	....	12
31....	....	21.30B	19.65A	21.30B	21.50	.999	....	11

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1075 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	21.50N	20.95	1.000	....	6
4....	....	....	....	20.95N	19.40	1.000	....	6
5....	....	....	....	19.40N	18.45	1.000	....	5
6....	....	....	....	18.45N	19.70	1.000	....	5
7....	....	....	....	19.70N	19.45	1.000	....	5
10....	....	....	....	....	....	1.000	....	....

JUNE 1985 1100 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	1.35	1.35	1.25A	1.35	1.25	.234	....	....
26....	1.00	1.60B	1.00	1.55B	1.55	.292	9	9
27....	3.10	3.40	2.70	3.10	3.10	.429	359	343
28....	2.65	2.85	2.10A	2.25	2.15	.335	98	389

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.80	2.10	1.80	1.95A	1.95	.320	55	401
4....	1.90	2.10B	1.80	2.10B	2.15	.329	27	392
5....	1.70	1.80	1.55A	1.80	1.50	.247	10	399
6....	1.50	2.15	1.45	2.00	2.00	.315	42	415
7....	1.75	1.75	1.75	1.75	1.85	.286	85	480
8....	1.95	1.95	1.95	1.95	1.85	.292	22	500
11....	2.30	2.85	2.30	2.70	2.80	.414	13	506
12....	2.15	3.00	2.15	3.00	2.75	.388	28	531
13....	2.70	3.00	2.40	2.80	2.70	.379	1399	1585
14....	2.45	2.50	2.35	2.35	2.40	.343	160	1659
15....	2.50	2.80B	2.50	2.60	2.50	.394	141	1780
18....	3.25	4.00	3.25	3.95	3.90	.540	751	1903
19....	5.30	6.20B	4.80	6.20B	6.70	.703	117	1973
20....	6.70	6.70	5.75A	5.75A	5.85	.656	5	1963
21....	7.00	9.50	6.90	8.90	8.75	.794	29	1949
22....	7.70	7.85	7.70	7.85	8.00	.763	3	1946
25....	7.50	7.90	7.50	7.90	7.90	.761	8	1943
26....	8.50	8.70	8.50	8.65A	8.65	.787	18	1929
27....	11.15	14.20	11.15	13.30A	13.30	.914	87	1875
28....	....	....	12.20A	13.30N	12.65	.904	3	1870
29....	13.00	13.90B	13.00	13.90B	13.90	.928	15	1850

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	12.15	12.15	12.15	12.15	12.15	.904	2	1846
2....	10.65	11.95B	10.55A	10.65	12.05	.904	2	1846
3....	11.20	11.90B	11.20	11.30B	10.60	.871	....	1844
4....	10.00	10.60	9.70A	10.60	10.45	.866	6	1841
5....	Exchange Closed; Good Friday							
8....	....	....	9.50A	10.45N	11.20	.894	....	1841
9....	10.00	11.00B	10.00	11.00B	10.80	.887	5	1827
10....	....	11.70B	....	11.40B	11.65	.912	....	1826
11....	14.25	14.70B	14.25	14.25	15.25	.964	5	1801
12....	....	....	14.70A	14.70A	14.65	.961	....	1801
15....	16.85	16.90B	16.85	16.85	16.70	.980	5	1801
16....	17.70	17.70	17.70	17.70	17.10	.983	5	1796
17....	....	....	16.80A	16.80A	16.80	.981	....	1796
18....	18.50	18.50	18.30A	18.50	18.90	.991	....	1791
19....	18.40	18.40	18.40	18.40	18.60	.990	1	1530
22....	....	....	17.30A	17.30A	16.45	.985	5	1529
23....	14.70	17.20B	14.60	14.60	13.80	.969	67	1462
24....	....	....	12.00A	12.55A	12.30	.954	....	1462
25....	....	....	10.30A	10.30A	10.70	.931	....	1462
26....	....	11.00B	10.30A	11.00B	11.05	.939	....	1462
29....	....	12.60B	....	12.60B	13.95	.979	....	1462
30....	....	....	13.55A	13.55A	12.50	.968	40	1472

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1100 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	11.20A	12.50N	12.30	.967	....	1472
2....	....	....	10.80A	10.90A	11.35	.957	....	1472
3....	10.95	10.95	10.95	10.95	9.20	.917	20	1492
6....	....	....	7.85A	7.85A	8.00	.893	....	1492
7....	....	11.40B	....	11.40B	12.10	.957	....	1492
8....	....	....	10.80A	10.80A	10.60	.933	....	1492
9....	....	13.20B	....	13.20B	12.85	.971	....	1492
10....	....	13.10B	....	13.10B	13.45	.977	....	1492
13....	....	14.60B	....	14.60B	15.35	.991	....	1492
14....	....	16.70B	....	16.70B	16.05	.994	....	1492
15....	....	....	15.65A	16.05N	16.15	.995	....	1487
16....	....	....	14.60A	15.60A	15.90	.995	....	496
17....	....	....	....	15.90N	16.50	.997	....	396
20....	....	18.20B	....	16.50N	16.95	.999	....	396
21....	17.40	17.40	16.20A	17.10A	17.15	.999	10	394
22....	....	....	15.70A	15.70A	15.80	.998	....	384
23....	....	....	15.50A	15.80N	16.10	.999	....	384
24....	....	....	16.00A	16.00A	14.70	.998	....	384
27....	Exchange Closed; Memorial Day							
28....	14.95	14.95	14.95	14.95	14.95	.999	20	384
29....	....	17.15B	....	17.15B	17.35	.999	....	363
30....	....	17.45B	16.85A	16.85A	17.55	.999	....	263
31....	....	18.75B	17.00A	18.75B	19.00	.999	....	263

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	19.00N	18.45	1.000	....	110
4....	....	....	....	18.45N	16.90	1.000	....	104
5....	....	....	....	16.90N	15.95	1.000	....	70
6....	....	....	....	15.95N	17.20	1.000	....	70
7....	....	....	....	17.20N	16.95	1.000	....	

JUNE 1985 1125 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	1.75	1.75	1.40	1.45	1.45	.232	30	30

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1125 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.45N	1.40	.220	90	120
4....	1.20	1.50B	1.20	1.50B	1.45	.225	9	108
5....	....	....	1.10A	1.45N	1.00	.160	....	108
6....	1.20	1.25B	1.20	1.25B	1.30	.213	5	108
7....	1.25	1.25	1.20	1.20	1.25	.189	25	133
8....	1.30	1.35B	1.30	1.30	1.25	.193	50	133
11....	1.35	1.95B	1.35	1.75	1.95	.295	41	140
12....	1.70	2.05	1.65A	2.05	1.95	.271	3	141
13....	1.85	2.10	1.80	2.10	1.90	.263	444	297
14....	1.90	1.90	1.70	1.75B	1.75	.232	2	298
15....	1.70	1.95	1.70	1.85B	1.80	.299	28	326
18....	2.10	2.85	2.10	2.85	2.90	.436	816	914
19....	4.05	4.70	3.50	4.70	5.10	.606	393	894
20....	4.50	5.00	4.45	4.45	4.30	.554	26	896
21....	5.20	7.30B	5.20	6.90	6.90	.710	24	965
22....	6.15	6.15	6.15	6.15	6.40	.673	5	967
25....	....	....	6.05A	6.40N	6.30	.668	....	967
26....	6.60	6.80B	6.60	6.70	6.90	.699	6	960
27....	9.40	11.65	9.40	11.60	11.10	.861	17	949
28....	10.35	10.40	10.20A	10.40	10.55	.848	6	943
29....	....	12.50B	....	11.55B	11.70	.880	....	942

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	9.70	10.00B	9.60	9.60	10.10	.846	11	943
2....	9.15	9.25B	8.90A	9.15	10.05	.845	5	928
3....	....	....	9.85A	10.05N	8.70	.799	....	927
4....	....	....	8.65A	8.65A	8.50	.792	....	927
5....	Exchange Closed; Good Friday							
8....	....	....	7.65A	8.50N	9.15	.827	....	927
9....	....	....	8.85A	9.15N	8.85	.817	....	927
10....	....	9.50B	....	9.50B	9.60	.852	....	926
11....	....	12.30B	....	12.30B	13.00	.931	....	926
12....	....	....	12.50A	13.00N	12.40	.926	....	926
15....	15.00	15.00	14.50	14.55	14.40	.959	13	913
16....	15.30	15.30	14.40A	14.40A	14.75	.964	5	908
17....	....	....	14.50A	14.50A	14.20	.960	....	908
18....	....	16.30B	....	16.30B	16.55	.979	....	908
19....	....	....	16.25A	16.25A	16.15	.978	....	908
22....	....	....	14.70A	14.70A	13.80	.967	....	908
23....	....	14.65B	13.00A	13.00A	11.45	.935	....	908
24....	....	....	9.70A	10.30A	10.20	.906	....	908
25....	....	....	8.05A	8.05A	8.65	.869	....	908
26....	9.40	9.40	8.25A	9.05A	8.90	.881	5	908
29....	....	11.35B	....	11.35B	11.60	.951	....	908
30....	10.75	10.75	10.75	10.75	10.20	.929	....	908

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	9.95A	9.95A	10.00	.926	....	903
2....	....	....	8.60A	8.60A	9.15	.907	....	903
3....	....	....	8.40A	8.40A	7.15	.838	....	903
6....	....	....	6.40A	6.40A	6.05	.795	....	903
7....	8.00	8.90B	8.00	8.90B	9.80	.912	....	903
8....	8.40	8.70B	8.40	8.40	8.40	.870	2	903
9....	....	10.60B	....	10.60B	10.60	.935	....	903
10....	....	10.80B	....	10.80B	11.10	.948	....	903
13....	....	12.20B	....	12.20B	12.85	.977	....	903
14....	....	14.10B	....	14.10B	13.55	.983	....	903
15....	....	....	13.20A	13.55N	13.65	.986	....	903
16....	....	....	12.30A	13.20A	13.40	.986	....	903
17....	....	13.50B	....	13.50B	14.00	.990	....	903
20....	....	15.70B	....	14.00N	14.45	.995	....	903
21....	....	14.70B	13.70A	14.45N	14.65	.996	....	803
22....	....	....	13.10A	13.10A	13.30	.994	....	803
23....	....	....	13.00A	13.30N	13.60	.996	....	803
24....	....	....	13.50A	13.50A	12.20	.994	....	481
27....	Exchange Closed; Memorial Day							
28....	....	12.40B	....	12.40B	12.45	.998	....	481
29....	....	14.65B	....	14.65B	14.85	.999	....	481
30....	....	14.90B	14.35A	14.35A	15.05	.999	....	241
31....	....	16.35B	14.50A	16.35B	16.50	.999	....	70

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	16.50N	15.95	.998	....	70
4....	....	....	....	15.95N	14.40	.999	....	70
5....	....	....	....	14.40N	13.45	1.000	....	10
6....	....	....	....	13.45N	14.70	1.000	....	10
7....	....	....	....	14.70N	14.45	1.000	....	10
10....	....	....	....	....	....	1.000	....	....

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1150 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	2.55	3.80	2.50	3.80	4.10	.504	185	161
20....	3.40	3.55B	3.10	3.30	3.15	.450	122	281
21....	4.60	5.95	4.50A	5.40	5.45	.615	129	308
22....	5.00	5.15	4.90A	5.15	4.95	.573	221	577
25....	....	....	4.70A	4.95N	4.90	.566	1	578
26....	5.00	5.25B	5.00	5.25B	5.40	.599	14	572
27....	8.25	9.50B	7.75	9.40B	9.30	.793	7	568
28....	8.40	8.85B	7.30A	8.25B	8.70	.775	9	561
29....	9.50	10.00B	9.00A	9.60	9.70	.817	10	566

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	8.30A	8.30A	8.30	.769	....	566
2....	7.15	7.45B	7.15	7.15	8.25	.768	2	566
3....	....	....	8.00A	8.00A	7.00	.710	....	566
4....	6.25	6.50B	6.25	6.50B	6.85	.700	1	567
5....	Exchange Closed; Good Friday							
8....	....	....	6.10A	6.85N	7.35	.741	....	566
9....	7.15	7.15	6.55A	7.15	7.10	.728	....	566
10....	....	7.60B	....	7.60B	7.80	.771	10	571
11....	....	10.45B	....	10.45B	10.85	.881	....	561
12....	10.45	10.45	10.45	10.45	10.40	.873	2	559
15....	....	12.30B	....	12.30B	12.20	.923	....	559
16....	....	12.65B	11.90A	12.20N	12.50	.931	....	559
17....	....	....	11.80A	11.80A	11.80	.923	....	559
18....	13.20	13.80	13.20	13.80	14.25	.957	4	556
19....	....	....	13.80A	13.80A	12.70	.955	....	556
22....	12.40	12.40	11.80	12.20B	11.50	.933	10	557
23....	9.70	12.45B	9.50A	9.50A	9.25	.879	4	553
24....	....	....	7.80A	8.30A	8.10	.837	1	552
25....	6.65	6.65	6.30A	6.60	6.65	.780	150	692
26....	....	7.00B	6.30A	7.00B	6.95	.796	10	552
29....	....	9.00B	....	9.00B	9.35	.901	....	552
30....	8.90	9.50B	8.20	8.20	8.15	.863	61	553

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	7.25A	8.15N	7.85	.860	....	553
2....	....	....	6.60A	7.05A	7.15	.826	....	553
3....	6.40	6.60B	6.40	6.60B	5.30	.724	20	569
6....	4.30	4.60	4.30	4.50A	4.40	.662	31	564
7....	....	7.20B	....	7.20B	7.70	.840	....	563
8....	....	....	6.45A	6.45A	6.35	.777	....	563
9....	....	8.70B	....	8.70B	8.45	.873	....	563
10....	8.30	8.50B	8.30	8.50B	8.85	.894	....	563
13....	....	9.80B	....	9.80B	10.60	.944	11	552
14....	....	11.70B	10.30A	10.60N	11.20	.958	....	552
15....	....	....	10.80A	11.20N	11.25	.962	....	552
16....	....	....	9.80A	11.20A	11.10	.962	....	552
17....	....	....	....	11.10N	11.45	.972	....	552
20....	....	13.30B	....	13.30B	12.05	.983	....	552
21....	....	12.20B	11.20A	12.05N	11.95	.987	....	552
22....	11.45	11.45	10.60A	10.60A	10.70	.980	17	538
23....	....	....	10.60A	10.70N	10.65	.985	....	538
24....	....	10.70B	10.50A	10.50A	9.70	.976	....	538
27....	Exchange Closed; Memorial Day							
28....	....	10.10B	....	10.10B	9.95	.991	....	538
29....	....	12.15B	....	12.15B	12.35	.999	....	538
30....	....	12.60B	11.80A	12.30A	12.55	.999	....	528
31....	....	13.80B	12.00A	13.80B	14.00	.999	....	376

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1150 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	14.00N	13.45	.999	....	376
4....	....	....	....	13.45N	11.90	.999	....	320
5....	....	....	....	11.90N	10.95	.999	....	320
6....	....	....	....	10.95N	12.20	1.000	....	320
7....	....	....	....	12.20N	11.95	1.000	....	320
10....	....	....	....	....	....	.999	....	....
21....	4.00	4.70	4.00	4.60	4.20	.514	143	143

JUNE 1985 1175 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	4.00	4.00	3.70A	3.90	3.65	.471	30	139
25....	3.85	4.00	3.60A	3.80A	3.70	.462	133	63
26....	4.25	4.45	3.90	4.35	4.15	.495	45	28
27....	6.60	7.50B	6.45	7.40	7.40	.709	10	24
28....	5.80	6.70B	5.80	6.70B	7.05	.687	1	25
29....	7.80	7.80	7.20A	7.40	7.90	.737	12	21

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	6.20	6.60B	6.20	6.20	6.70	.678	2	19
2....	....	....	5.75A	6.70N	6.65	.675	....	19
3....	6.15	6.15	6.05A	6.15	5.55	.608	5	22
4....	5.25	5.25	5.10A	5.25	5.35	.596	1	21
5....	Exchange Closed; Good Friday							
8....	5.10	5.30B	4.60A	5.25	5.75	.639	3	23
9....	5.40	5.50B	5.35A	5.50B	5.55	.622	1	23
10....	5.60	6.40B	5.60	5.75	6.20	.672	12	23
11....	8.50	8.55B	8.20A	8.50	8.65	.811	1	23
12....	8.50	8.65	8.40A	8.65	8.55	.800	3	23
15....	10.10	10.30B	10.10	10.30B	10.20	.868	3	22
16....	9.90	10.55B	9.90	9.90	10.40	.879	2	23
17....	10.35	10.40B	10.00A	10.00A	9.80	.867	3	22
18....	11.70	11.70	11.60	11.60	11.95	.919	10	18
19....	11.50	11.50	11.05	11.10	11.25	.915	206	207
22....	10.80	10.80	10.00	10.00	9.30	.878	201	406
23....	....	9.90B	....	9.30N	7.20	.798	....	405
24....	....	....	6.20A	6.20A	6.20	.740	....	405
25....	4.35	4.80B	4.35	4.80B	4.95	.665	....	260
26....	....	5.20B	4.60A	5.20B	5.15	.684	2	262
29....	....	6.80B	....	6.80B	7.30	.823	....	262
30....	....	7.40B	....	7.30N	6.20	.767	....	262

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1175 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	5.95A	5.95A	6.00	.762	....	62
2	....	....	4.85A	4.85A	5.35	.713	....	62
3	....	....	4.80A	5.10A	3.80	.585	....	62
6	3.30	3.30	2.90	2.90	3.00	.507	12	74
7	4.30	4.65B	4.30	4.65B	5.75	.740	11	70
8	....	....	4.60A	5.10A	4.60	.658	....	70
9	....	6.45B	....	6.45B	6.45	.782	....	70
10	....	6.50B	....	6.50B	6.80	.810	....	70
13	....	8.00B	....	8.00B	8.40	.885	....	70
14	8.60	9.50B	8.60	9.50B	8.90	.908	10	80
15	8.70	8.90B	8.50A	8.70	8.90	.915	1	79
16	....	....	7.60A	8.90N	8.80	.913	....	79
17	....	....	....	8.80N	9.15	.931	....	79
20	11.10	11.10	9.90A	9.90A	9.65	.953	2	78
21	....	10.10B	8.70A	9.65N	9.55	.961	....	78
22	....	....	8.10A	8.10A	8.30	.942	....	78
23	....	....	8.10A	8.30N	8.25	.953	....	78
24	....	....	....	8.25N	7.20	.928	....	78
27	Exchange Closed; Memorial Day							
28	....	7.40B	....	7.40B	7.50	.962	....	78
29	....	9.65B	....	9.65B	9.90	.993	....	78
30	....	....	9.30A	9.30A	10.05	.996	....	78
31	....	11.35B	9.50A	11.35B	11.50	.999	....	78

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	11.50N	10.95	.999	....	18
4	....	....	....	10.95N	9.40	.999	....	18
5	....	....	....	9.40N	8.45	.999	....	18
6	....	....	....	8.45N	9.70	1.000	....	17
7	....	....	....	9.70N	9.45	1.000	....	17
10	....	....	....	....	....	.999	....	....

IN JUNE 1986 1200 CALLS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	2.20	2.20	1.80	1.80	1.80	.265	15	15
21	3.20	3.60	3.00	3.20	3.15	.415	117	128
22	2.80	2.95	2.60	2.95	2.75	.373	33	150
25	2.65	2.70	2.65	2.70	2.75	.362	101	251
26	2.70	3.25	2.70	3.05B	3.20	.393	12	258
27	4.80	6.20	4.80	6.20	6.05	.614	35	265
28	4.35	5.70	4.30	5.70	5.60	.589	32	258
29	6.25	6.80	5.45	6.35A	6.40	.644	77	277

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.05	5.60	4.80	5.25	5.25	.576	45	286
2	4.55@.65	5.00B	4.20	5.00B	5.20	.572	46	287
3	4.70	5.05	4.55	4.55	4.20	.500	78	290
4	3.95	4.40B	3.55A	3.95B	4.05	.486	31	292
5	Exchange Closed; Good Friday							
8	3.60	4.70	3.35	4.70	4.50	.528	11	295
9	3.90	4.40B	3.80	3.90	4.00	.510	22	317
10	4.60	5.00	4.60	5.00	4.85	.562	3	318
11	6.75@.55	7.10	6.55	6.95A	7.20	.723	6	317
12	6.50	7.00	6.50	6.90	6.65	.707	9	312
15	8.90	8.90	8.60A	8.70	8.25	.793	4	308
16	....	8.60B	8.00A	8.35B	8.45	.806	....	308
17	8.10	8.50B	7.70A	7.70A	7.95	.789	2	307
18	9.70	9.80B	9.70	9.75	9.85	.862	7	305
19	....	....	9.20A	9.20A	9.25	.855	....	305
22	8.90@.85	8.90	7.30A	7.30A	7.35	.800	19	290
23	8.00	8.10	5.10	5.10	5.40	.693	10	294
24	4.70	4.70	4.15	4.55B	4.40	.622	35	319
25	3.05	3.60	3.05	3.10	3.50	.536	159	471
26	3.70	3.75B	3.20A	3.65	3.70	.555	6	471
29	5.35	5.35	4.30A	5.35	5.55	.717	2	469
30	4.70	5.70B	4.65	4.65	4.55	.645	7	469

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1200 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.15	4.25	4.00	4.25	4.30	.636	12	469
2	3.40	4.00B	3.10	3.70B	3.85	.577	76	485
3	3.30	3.40	2.75	2.75	2.55	.437	50	511
6	2.20	2.20	1.90	2.00A	2.00	.355	155	521
7	3.20	4.05B	3.15	4.00	4.10	.618	290	621
8	3.25	3.50	2.90	3.10	3.20	.523	390	749
9	4.70	5.00	4.70	4.70A	4.75	.664	68	689
10	4.30	4.75B	4.30	4.65	5.05	.697	3	697
13	6.20@.40	6.40	6.10A	6.20	6.35	.794	8	677
14	6.80	7.75	6.10A	6.95A	6.85	.826	26	673
15	6.40	7.00B	6.25A	6.55	6.85	.835	5	648
16	5.65	6.50B	5.40A	6.50B	6.70	.830	6	651
17	7.10	7.10	7.10	7.10	6.95	.858	20	651
20	8.50	8.50	7.50A	7.50A	7.40	.890	30	651
21	....	7.60B	6.40A	7.40N	7.30	.903	....	621
22	....	....	5.60A	5.60A	6.05	.863	....	621
23	5.75	6.25B	5.55A	6.25B	6.00	.882	18	616
24	....	....	....	6.00N	5.10	.830	....	616
27	Exchange Closed; Memorial Day							
28	5.30	5.30	5.10A	5.30	5.10	.881	....	616
29	5.75	7.50	5.75	7.50	7.45	.965	4	612
30	....	....	6.80A	7.30A	7.55	.976	2	613
31	....	8.80B	6.90A	8.80B	9.00	.993	....	610

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	9.50	9.50	8.10A	8.10A	8.45	.999	1	598
4	....	....	7.00A	7.00A	6.90	.998	....	438
5	6.75	6.75	6.55A	6.60	5.95	.999	1	438
6	....	7.20B	....	6.75B	7.20	.999	2	437
7	6.60	7.30B	6.60	6.60	6.95	.999	20	432
10	....	....	....	....	....	.999	....	....

JUNE 1985 1225 CALLS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.90	2.00	1.90	2.00B	2.05	.284	5	5
25	1.85	1.85	1.85	1.85	2.05	.273	2	7
26	2.25	2.40	2.25	2.40	2.35	.300	7	14
27	4.30	5.30	3.60	4.90A	4.60	.514	67	72
28	4.00	4.40	3.15	4.40	4.30	.487	206	228
29	5.00	5.15	4.30	5.15	5.10	.544	28	236

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.00	4.10	4.00	4.10	4.05	.471	8	239
2	3.40	4.20	3.30A	4.20	4.10	.466	9	238
3	3.60	3.60	3.35	3.40@.35	3.35	.394	190	135
4	3.05	3.20	2.55	3.20	3.10	.380	66	187
5	Exchange Closed; Good Friday							
8	2.50	3.15B	2.50	3.15B	3.30	.417	10	193
9	3.00	3.30B	3.00	3.10	3.15	.398	8	191
10	3.60	3.75B	3.45A	3.45A	3.60	.449	10	191
11	4.70	5.65	4.70	5.65	5.65	.620	45	167
12	5.15	5.45B	5.05	5.25	5.30	.601	58	124
15	6.80	6.80	6.80	6.80	6.55	.698	22	124
16	....	6.80B	....	6.55N	6.75	.714	....	114
17	6.15	6.80B	6.15	6.15	6.15	.691	2	113
18	7.70	7.75	7.30A	7.75	7.90	.783	12	121
19	7.35	7.35	7.35	7.35	7.35	.773	....	111
22	5.40	5.40	5.40	5.40	5.55	.699	4	108
23	4.30	6.00B	3.80A	3.80A	3.85	.573	1	107
24	3.10	3.35B	2.95	3.20	3.20	.494	74	156
25	2.30	2.35B	2.20	2.30	2.40	.405	8	161
26	2.45	2.90B	2.20A	2.40	2.55	.422	44	122
29	3.00	4.00	3.00	4.00	4.00	.589	181	241
30	3.40	4.10B	3.40	3.40	3.20	.508	129	232

BRITISH POUND OPTION ON FUTURES—CALLS

JUNE 1985 1225 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.95	2.95	2.80	2.95	3.00	.497	13	218
2....	2.20	2.60B	2.20	2.60B	2.65	.434	5	223
3....	2.10	2.40	2.00A	2.00A	1.65	.300	11	227
6....	1.05	1.60	1.05	1.25	1.25	.225	404	592
7....	1.95	2.90	1.90	2.80	2.80	.485	613	759
8....	1.95	2.30	1.95	2.05	2.10	.387	44	496
9....	3.50	3.50	3.40	3.45A	3.35	.531	5	500
10....	3.10	3.40	3.00	3.35	3.55	.564	205	584
13....	3.90	4.70	3.90	4.50A	4.55	.672	18	575
14....	5.00	5.40	4.80A	5.40	5.00	.711	4	571
15....	4.70	4.70	4.70	4.70	5.00	.720	14	569
16....	4.20	4.50B	3.90A	4.50B	4.80	.711	50	519
17....	4.80	4.80	4.80	4.80	5.05	.746	5	519
20....	6.30	6.30	5.30A	5.30A	5.35	.784	10	519
21....	4.60	5.60B	4.40A	5.10B	5.25	.800	10	519
22....	4.45	4.45	3.80A	4.10	4.10	.734	4	517
23....	3.60	3.70	3.40	3.70	4.00	.758	8	520
24....	....	....	....	4.00N	3.15	.674	...	520
27....	Exchange Closed, Memorial Day							
28....	3.20	3.20	3.00	3.00	3.00	.721	....	520
29....	....	4.20B	....	4.20B	5.05	.883	12	525
30....	....	....	4.55A	4.55A	5.05	.905	....	520
31....	6.20	6.20	4.50A	6.20	6.50	.963	1	520

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	7.05	7.05	5.60A	5.60A	5.95	.984	2	520
4....	....	....	4.60A	4.60A	4.40	.966	...	506
5....	3.50	3.50	3.05	3.15B	3.50	.963	1	506
6....	4.70	4.70	4.60A	4.70	4.75	.999	26	481
7....	4.30	4.30	4.20	4.20	4.45	.999	4	481
10....	....	....	....	....	...	.979	...	....
26....	3.00	3.30	3.00	3.25	3.30	.386	19	13
29....	3.50	4.00	3.45	3.90	3.90	.443	19	29

JUNE 1985 1250 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.85	3.25	2.85	3.10A	3.00	.370	51	80
2....	2.70	3.15	2.50	3.15	3.05	.365	31	82
3....	3.00	3.30	2.35	2.40B	2.40	.297	31	84
4....	2.20	2.20	1.90	2.20B	2.25	.284	31	107
5....	Exchange Closed; Good Friday							
8....	2.10	2.50B	2.00A	2.50B	2.40	.314	2	108
9....	2.05	2.50B	2.05	2.20	2.30	.297	22	109
10....	2.80	2.80	2.40	2.70	2.70	.342	10	112
11....	3.80	4.30	3.70	4.30	4.35	.509	14	114
12....	4.10	4.30B	3.95	4.10	4.05	.489	142	157
15....	5.30	5.35B	5.20	5.30	5.15	.590	23	169
16....	4.95	5.30B	4.90A	5.15	5.20	.606	12	166
17....	5.15	5.15	4.70A	5.00	4.70	.580	7	169
18....	5.80	6.35	5.80	5.95	6.20	.685	17	163
19....	5.85	5.85	5.75A	5.85	5.70	.672	3	161
22....	4.55	4.80B	4.05A	4.05A	4.10	.583	1	158
23....	3.35	4.40B	2.50	2.80	2.70	.447	92	238
24....	2.00	2.30	2.00	2.30	2.10	.369	63	264
25....	1.70	1.70	1.35A	1.55	1.60	.286	170	376
26....	1.50	1.90	1.50	1.90	1.75	.300	107	373
29....	2.60	2.70	2.10A	2.65B	2.80	.455	30	369
30....	2.55	2.90B	2.25	2.45	2.15	.373	11	389

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.00	2.00	1.65	2.00	1.95	.361	6	393
2....	1.20	1.85B	1.20	1.75A	1.70	.301	31	416
3....	1.45	1.45	1.15	1.15	1.00	.188	143	531
6....	.90	.90	.55	.75A	.75	.129	60	515
7....	1.30	2.05	1.30	2.05	1.95	.357	4	517
8....	1.40	1.40	1.30	1.30	1.30	.267	125	629
9....	2.30	2.40B	2.15	2.30	2.25	.396	116	664
10....	2.05	2.40	2.05	2.35	2.35	.426	147	802
13....	2.60	3.30	2.60	3.20	3.15	.531	143	714
14....	3.00	3.85B	3.00	3.60	3.45	.572	49	687
15....	3.20	3.50	3.20	3.30	3.45	.579	142	602
16....	2.30	3.40	2.30	3.30	3.30	.565	61	624
17....	3.30	3.30	2.90	3.30B	3.45	.603	21	586
20....	4.30	4.30	3.50	3.50	3.65	.638	57	586
21....	3.60	3.85	2.85	3.45B	3.50	.655	119	577
22....	2.70	2.85B	2.30A	2.50	2.55	.568	24	576
23....	2.30	2.40	2.10	2.35A	2.45	.589	621	1177
24....	2.20	2.25	2.20	2.20	1.75	.484	707	1572
27....	Exchange Closed; Memorial Day							
28....	1.60	1.60	1.30	1.50	1.50	.502	35	1544
29....	1.60	3.00B	1.55	3.00B	3.00	.719	204	1589
30....	2.70	3.00	2.15A	2.70B	2.95	.747	69	1512
31....	2.40	4.10	2.40	4.10B	4.20	.863	98	1500

BRITISH POUND OPTION ON FUTURES—CALLS

JUNE 1985 1250 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	4.75	4.75	3.10A	3.50	3.55	.894	7	1422
4....	2.95	3.10B	2.30A	2.30A	2.15	.788	5	1417
5....	2.00	2.00	1.00	1.60	1.50	.889	576	1552
6....	2.20	2.35	2.20	2.25	2.30	.944	19	1534
7....	2.15	2.40B	1.55	2.10	1.95	.921	19	1530
10....	....	....	....	....	....	.773	....	....

JUNE 1985 1275 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	2.25	2.60	2.15	2.35A	2.40	.298	22	21
29....	3.00	3.00	2.70	2.70	2.90	.348	2	21

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.15	2.25	2.05	2.15	2.20	.279	32	44
2....	2.00	2.10B	1.85	1.85	2.15	.274	6	47
3....	....	....	1.90A	1.90A	1.70	.215	2	49
4....	1.60	1.60	1.25	1.60B	1.60	.203	4	49
5....	Exchange Closed; Good Friday							
8....	....	1.75B	1.55A	1.75B	1.90	.226	1	47
9....	1.60	1.70B	1.55	1.70B	1.70	.210	9	40
10....	1.60	2.20	1.60	2.00A	1.95	.248	6	40
11....	2.90	3.20	2.75	3.20	3.30	.401	71	100
12....	3.15	3.15	2.90A	3.05	3.00	.380	2	100
15....	3.90	4.30	3.90	4.00	3.85	.477	137	171
16....	3.90	4.05B	3.75	3.80	3.95	.493	16	169
17....	3.90	4.10	3.65	3.65	3.50	.465	3	169
18....	4.50	4.90B	4.40	4.70	4.70	.575	12	178
19....	4.25	4.40	4.25	4.30	4.30	.559	4	180
22....	3.90	3.90	2.80A	3.00A	2.90	.461	122	282
23....	3.15	3.15	1.95A	1.95A	1.80	.329	62	279
24....	1.55	1.55	1.40A	1.55	1.40	.258	1	279
25....	1.25	1.30	1.00A	1.05	1.00	.189	4	282
26....	....	1.10B	.	1.00N	1.10	.199	....	281
29....	1.55	1.85	1.40A	1.85	1.85	.328	16	286
30....	2.25	2.25	1.55	1.55	1.40	.255	1	296

BRITISH POUND OPTION ON FUTURES—CALLS

JUNE 1986 1275 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.95	1.40	.80	1.40	1.40	.243	322	495
2....	....	....	.90A	1.20A	1.05	.193	....	495
3....	.80	.80	.80	.80	.65	.108	1	485
6....	.45	.50	.30	.50	.40	.067	176	646
7....	1.00	1.35	1.00	1.30A	1.25	.245	120	675
8....	.80	.80	.80	.80	.75	.171	350	311
9....	1.20	1.55B	1.20	1.40B	1.40	.274	23	313
10....	1.45	1.55	1.45	1.55	1.50	.299	10	663
13....	1.90	2.10	1.60	2.10	2.05	.388	171	708
14....	2.15	2.60	1.90	2.20	2.25	.426	177	771
15....	2.10	2.20	2.10	2.20	2.25	.430	121	660
16....	1.50	1.65	1.40	1.65	2.10	.413	296	639
17....	1.80	2.30	1.80	2.20A	2.20	.447	134	500
20....	2.90	3.15	2.20	2.20	2.30	.472	130	499
21....	2.10	2.10	1.70A	1.75	2.20	.484	102	499
22....	1.60	1.60	1.20	1.20	1.40	.388	13	501
23....	1.05	1.30	1.05	1.20A	1.30	.405	3	496
24....	1.25	1.25	.90	.90	.85	.301	4	494
27....	Exchange Closed; Memorial Day							
28....	.60	.70	.55	.55	.65	.286	104	530
29....	.65	1.55B	.65	1.55B	1.55	.492	268	730
30....	1.35	1.50	1.05	1.10	1.40	.511	231	522
31....	1.00	2.30	1.00	2.10	2.30	.661	117	488

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.70	2.70	1.40A	1.60	1.60	.636	39	485
4....	1.30	1.30	.50	.55B	.65	.405	115	412
5....	.35	.55	.15	.20	.25	.217	456	626
6....	.50	.50	.35	.40	.45	.417	15	631
7....	.30	.30	CAB	CAB	CAB	.349	419	....

JUNE 1985 1300 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15....	3.20	3.20	2.85	3.10	2.90	.368	111	111
16....	3.25	3.30	2.60	2.85	2.85	.382	84	189
17....	3.00	3.00	2.60	2.60	2.50	.354	42	213
18....	3.80	3.80	3.30	3.30	3.45	.460	24	223
19....	3.25	3.25	2.95	3.05	3.10	.444	93	301
22....	2.85	2.85	1.65	1.70	1.90	.345	116	383
23....	2.00	2.00	1.05	1.30	1.20	.228	363	672
24....	1.00@1.05	1.20	.85	1.10	1.10	.170	61	665
25....	.80	.85	.40	.75	.60	.116	29	665
26....	.80	.80	.80	.80	.75	.123	62	682
29....	.75	1.30	.75	1.30	1.20	.220	74	715
30....	1.40	1.40	1.00	1.00	.85	.161	73	720

BRITISH POUND OPTION ON FUTURES—CALLS

JUNE 1985 1300 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.70A	.85N	.60	.151	....	720
2....	.80	.85	.60A	.80	.65	.114	90	650
3....	.55	.55	.50	.50	.40	.057	25	685
6....	.35	.45	.35	.40A	.30	.031	8	680
7....	.50	.60	.50	.60	.70	.156	25	668
8....	.65	.65	.50A	.55	.45	.101	21	618
9....	.75	.90B	.75	.90B	.85	.177	42	660
10....	1.00	1.00	.85	.85	.90	.194	354	1010
13....	1.10	1.30	1.10	1.25	1.25	.262	124	1114
14....	1.30	1.60	1.10	1.55	1.40	.292	179	1267
15....	1.30	1.50	1.15	1.15	1.35	.293	247	1477
16....	1.05	1.20	1.00A	1.20	1.25	.275	3	1477
17....	1.15	1.25	1.15	1.15	1.30	.302	104	1575
20....	1.70	1.85	1.20	1.20	1.30	.313	180	1671
21....	1.40	1.40	.90	1.00	1.25	.320	173	1704
22....	.90	.90	.65	.65	.65	.234	89	1686
23....	.55	.70	.55	.65	.60	.243	25	1693
24....	.40	.40	.40	.40	.35	.160	8	1604
27....	Exchange Closed; Memorial Day							
28....	.20	.25	.20	.25	.20	.130	5	1605
29....	.25	.70	.25	.70	.65	.271	402	1277
30....	.60	.60	.40	.50	.50	.275	443	1116
31....	.45	1.20	.40A	.90	.90	.400	583	950

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.80@.90	1.10	.50	.50	.50	.296	433	1125
4....	.30	.30	.05	.05	.05	.104	214	1192
5....	.05	.05	.05	.05	.05	.021	278	1078
6....	.05	.05	.05	.05	....	.024	196	1122
7....	CAB	CAB	CAB	CAB	CAB	.015	20	....

JUNE 1985 1325 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	2.30	2.30	2.10	2.10	2.10	.281	24	24
17....	....	....	....	2.10N	1.70	.256	....	24
18....	2.20	2.60	2.20	2.60	2.50	.351	25	49
19....	2.30	2.30	2.20	2.25	2.20	.334	54	99
22....	1.85	1.85	1.30A	1.30A	1.30	.244	12	105
23....	1.10	1.10	.85A	.85A	.85	.148	5	103
24....	.50	.80	.50	.60	.50	.104	18	109
25....	.40	.40	.40	.40	.35	.067	40	108
26....	....	....	....	.35N	.40	.071	....	108
29....	....	.80B	....	.80B	.80	.137	....	108
30....	....	....	.70A	.70A	.50	.094	....	108

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1325 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	...	.50N	.45	.086	....	108
2....	.20	.20	.20	.20	.30	.062	1	108
3....	....	....	...	.30N	.20	.027	....	108
6....	....	....	...	.20N	.15	.013	.	108
7....	....	.40B	....	.40B	.45	.093	....	108
8....	....	...	.35A	.25A	.25	.056	....	108
9....	....	.45B	...	.45B	.45	.106	....	108
10....	.55	.55	.55	.55	.50	.117	2	108
13....	.65	.75B	.65	.75B	.75	.163	3	108
14....	.70	1.00	.70	1.00	.80	.184	36	107
15....	....	....	.	.80N	.80	.182	...	107
16....	.40	.55B	.40	.55B	.70	.167	....	107
17....	.50	.85	.50	.85	.70	.185	28	127
20....	1.10	1.15	.65	.65	.70	.185	22	125
21....	....	....	.60A	.70N	.60	.187	27	105
22....	...	...	.35A	.35A	.35	.123	....	105
23....	...	....	...	.35N	.25	.126	...	105
24....	....	...	...	.25N	.10	.072	....	105
27....	Exchange Closed; Memorial Day							
28....	....	....	...	.10N	.10	.047	...	105
29....	...	....	...	.10N	.20	.117	...	105
30....	....	....	...	.20N	.15	.113	...	105
31....	.30	.30	.30	.30	.30	.182	....	105

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.40	.40	.15A	.15A	.10	.080	20	107
4....	....	....	.05A	.05A	..	.011	1	108
5....	CAB	CAB	CAB	CAB	CAB	.000	...	108
6....	CAB	CAB	CAB	CAB	CAB	.000	...	108

JUNE 1985 1350 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	1.55	1.55	1.55	1.55	1.55	.239	8	8
22....	1.15	1.15	1.05A	1.05A	1.00	.163	5	8
23....	..	....	.70A	.70A	.45	.090	....	8
24....	...	....	...	.45N	.35	.060	...	8
25....	.25	.25	.25	.25	.25	.036	5	8
26....	...	....	...	.25N	.30	.038	....	8
29....	.30	.35B	.30	.30	.50	.079	4	5
30....	...	....	...	.50N	.30	.051	4	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.30N	.30	.046	...	2
2....	....	....	...	.30N	.20	.031	...	2
3....	....	....	...	.20N	.10	.012	...	2
6....	....	....	...	.10N	.05	.005	...	2
7....	....	....	...	.05N	.15	.052	...	2
8....	....	....	....	.15N	.15	.028	....	2
9....	....	.30B	....	.30B	.30	.058	...	2
10....	....	....	....	.30N	.30	.065	...	2
13....	..	.40B	...	.40B	.45	.093	...	2
14....	....	....	....	.45N	.45	.106	...	2
15....	..	...	..	.45N	.45	.103	....	2
16....	....	....	.40A	.40A	.35	.092	...	2
17....	...	...	...	.35N	.35	.102	...	2
20....	...	.50B	...	.50B	.35	.097	...	2
21....	....	....	...	.35N	.30	.096	...	2
22....	....	...	.20A	.20A	.20	.056	...	2
23....	....	....	.15A	.20N	.10	.056	...	2
24....	....	....	...	.10N	.05	.028	...	2
27....	Exchange Closed; Memorial Day							
28....	...	....	..	.05N	.05	.013	....	2
29....	..	....	...	.05N	.10	.039	....	2
30....	....	....	....	.10N	.05	.035	...	2
31....	.10	.10	.10	.10	.05	.060	50	52

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1985 1350 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	...	....	....	.05N	.05	.012	....	52
4....	....	....	....	.05N	....	.000	....	52
5....	CAB	CAB	CAB	CAB	CAB	.000	....	52
6....	....	....	....	....	....	.000	....	52

SEPTEMBER 1985 975 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	27.25	27.30	27.25	27.30	27.85	.986	850	850
20....	....	....	....	27.85N	28.20	.988	....	....
21....	....	....	....	28.20N	28.45	.989	....	....

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	32.00	32.00	32.00	32.00	30.35	.997	2000	2000
20....	....	....	....	30.35N	28.95	.996	....	....
21....	....	....	....	28.95N	29.55	.997	....	....
24....	....	....	....	29.55N	29.65	.998	....	....
25....	29.70	29.70	29.70	29.70	29.50	.998	600	600
26....	....	....	....	29.50N	30.90	.998	....	....
27....	....	....	....	30.90N	30.65	.998	....	....

SEPTEMBER 1985 1050 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	3.65	3.65	3.65	3.65	3.70	.465	80	80
26....	....	4.25B	3.20A	4.25B	4.15	.513	....	80
27....	5.05	6.15B	6.05	6.10	6.10	.624	22	102
28....	6.10	6.10	5.70A	5.70A	5.20	.555	3	105

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.15-5.20	5.25	5.15	5.25	5.05	.542	1	106
4....	5.00	5.00	5.00	5.00	5.20	.549	3	109
5....	....	...	4.65A	4.65A	4.30	.486	....	109
6....	4.50	5.00B	4.30	5.00B	5.00	.544	11	120
7....	4.90	4.90	4.75A	4.80	4.60	.523	3	123
8....	4.80	4.90B	4.80	4.90B	4.90	.533	4	127
11....	....	6.00B	...	6.00B	6.25	.626	....	127
12....	5.80	6.20B	5.80	6.20B	6.25	.607	1	128
13....	6.10	6.00B	6.10	6.10	6.10	.604	2	130
14....	....	....	...	6.10N	5.75	.578	....	130
15....	....	....	....	5.75N	6.00	.582	....	130
18....	7.70	7.80B	7.70	7.80B	8.20	.677	....	130
19....	10.00	10.50	9.30A	10.50	11.00	.780	5	126
20....	10.00	10.50	10.00	10.50	9.80	.746	6	125
21....	13.50	13.50	12.85	13.00	13.10	.826	33	112
22....	12.00	12.00	12.00	12.00	12.15	.807	2	92
25....	12.00	12.00	12.00	12.00	12.25	.807	....	92
26....	....	12.45B	....	12.45B	13.25	.822	1	93
27....	....	17.60B	....	17.60B	17.90	.902	....	91
28....	17.20	17.20	17.20	17.20	17.30	.895	21	111
29....	....	17.60B	..	17.60B	18.60	.911	....	111

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1986 1050 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	16.60A	16.60A	16.80	.892	....	111
2	16.00	16.00	15.20A	16.00	16.80	.890	20	131
3	....	....	15.95A	15.95A	15.30	.866	....	131
4	....	....	15.00A	15.00A	15.10	.862	....	131
5	Exchange Closed; Good Friday							
8	....	....	14.30A	14.30A	15.80	.879	....	131
9	16.00	16.00	14.60A	15.70A	15.50	.873	10	135
10	....	....	....	15.50N	16.50	.890	....	135
11	....	18.15B	....	18.15B	19.95	.934	....	135
12	....	....	19.20A	19.20A	19.50	.930	....	135
15	21.20	21.20	21.20	21.20	21.55	.950	30	165
16	....	....	....	21.55N	21.60	.953	....	165
17	....	....	....	21.60N	21.00	.949	....	165
18	....	....	....	21.00N	23.35	.964	....	165
19	....	....	....	23.35N	23.00	.963	....	165
22	....	....	....	23.00N	20.90	.952	....	165
23	17.50	17.50	17.50	17.50	18.40	.929	2	165
24	....	....	....	18.40N	16.80	.912	....	165
25	....	....	....	16.80N	15.20	.891	....	165
26	....	....	....	15.20N	15.50	.896	....	165
29	....	16.60B	....	16.60B	18.50	.935	....	165
30	....	....	....	18.50N	17.30	.920	....	165

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	16.30A	17.30N	17.00	.917	....	165
2	....	....	....	17.00N	16.20	.904	....	165
3	....	....	....	16.20N	14.00	.868	....	165
6	....	....	12.45A	12.45A	12.85	.848	....	165
7	....	14.70B	....	14.70B	16.85	.888	....	163
8	....	....	....	16.85N	15.20	.864	....	163
9	....	16.85B	....	16.85B	17.50	.901	....	163
10	....	....	17.10A	17.50N	18.00	.907	....	163
13	....	....	....	18.00N	19.90	.929	....	163
14	20.30	20.30	20.30	20.30	20.65	.937	20	163
15	....	....	....	20.65N	20.55	.937	....	163
16	....	....	....	20.55N	20.35	.936	....	163
17	....	....	....	20.35N	20.80	.942	....	163
20	....	....	....	20.80N	21.10	.947	....	163
21	....	....	....	21.10N	21.40	.950	....	163
22	....	....	....	21.40N	20.10	.940	....	163
23	....	....	....	20.10N	20.20	.943	....	163
24	....	....	....	20.20N	18.90	.932	....	163
27	Exchange Closed; Memorial Day							
28	....	....	....	18.90N	19.10	.937	....	163
29	....	....	....	19.10N	21.45	.956	....	163
30	....	....	....	21.45N	21.55	.958	....	163
31	....	....	20.80A	21.55N	23.05	.967	....	163

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	23.05N	22.55	.966	....	163
4	21.90	21.90	21.90	21.90	21.00	.958	1	162
5	....	....	....	21.00N	19.95	.951	....	162
6	....	20.10B	....	20.10B	21.15	.960	....	162
7	....	....	....	21.15N	21.00	.960	....	162
10	....	....	....	21.00N	20.00	.959	....	162
11	....	....	....	20.00N	19.70	.958	....	162
12	....	....	....	19.70N	20.40	.961	....	162
13	....	....	....	20.40N	20.40	.962	....	162
14	....	....	....	20.40N	21.95	.972	....	162
17	20.95	20.95	20.95	20.95	21.45	.972	20	160
18	....	....	....	21.45N	24.25	.985	....	160
19	....	....	....	24.25N	22.95	.980	....	160
20	....	....	....	22.95N	21.55	.975	....	160
21	....	....	....	21.55N	22.05	.979	....	160
24	....	....	....	22.05N	22.15	.981	....	160
25	....	....	....	22.15N	22.00	.982	....	160
26	....	....	....	22.00N	23.40	.986	....	160
27	....	....	....	23.40N	23.15	.986	....	160
28	....	....	....	23.15N	24.60	.990	....	160

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1050 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	24.60N	24.05	.994	....	160
2	....	....	....	24.05N	24.50	.995	....	160
3	....	....	....	24.50N	25.30	.996	....	160
4	Exchange Closed; Independence Day							
5	....	....	....	25.30N	27.35	.998	....	160
8	....	....	....	27.35N	28.65	.999	....	160
9	....	....	....	28.65N	30.60	.999	....	160
10	....	....	....	30.60N	32.50	.999	....	160
11	....	....	....	32.50N	31.45	.999	....	160
12	....	....	....	31.45N	32.95	.999	....	160
15	....	....	....	32.95N	33.20	.999	....	142
16	....	....	....	33.20N	32.75	.999	....	142
17	....	....	....	32.75N	35.55	.999	....	141
18	....	....	....	35.55N	34.10	.999	....	141
19	....	....	....	34.10N	33.60	.999	....	141
22	....	....	....	33.60N	33.85	.999	....	141
23	....	....	....	33.85N	34.85	.999	....	141
24	....	....	....	34.85N	34.95	.999	....	141
25	....	....	....	34.95N	35.20	.999	....	141
26	....	....	....	35.20N	36.25	.999	....	141
29	....	....	....	36.25N	36.80	.999	....	141
30	....	....	....	36.80N	36.25	.999	....	141
31	....	....	....	36.25N	35.75	.999	....	141

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	35.75N	31.95	.999	....	141
2	....	....	....	31.95N	30.95	.999	....	141
5	....	....	....	30.95N	31.60	.999	....	141
6	....	....	....	31.60N	28.55	.999	....	141
7	....	....	....	28.55N	28.10	.999	....	141
8	....	....	....	28.10N	29.40	.999	....	141
9	....	....	....	29.40N	31.65	.999	....	141
12	....	....	....	31.65N	33.00	.999	....	141
13	....	....	....	33.00N	33.45	.999	....	141
14	....	....	....	33.45N	33.30	1.000	....	141
15	....	....	....	33.30N	34.85	1.000	....	141
16	....	....	....	34.85N	34.60	1.000	....	141
19	....	....	....	34.60N	34.65	1.000	....	141
20	....	....	....	34.65N	33.75	1.000	....	141
21	....	....	....	33.75N	35.20	1.000	....	141
22	....	....	....	35.20N	34.40	1.000	....	141
23	....	....	....	34.40N	35.15	1.000	....	141
26	....	....	....	35.15N	34.35	1.000	....	141
27	....	....	....	34.35N	34.40	1.000	....	141
28	....	....	....	34.40N	35.15	1.000	....	141
29	....	....	....	35.15N	34.85	1.000	....	141
30	....	....	....	34.65N	33.75	1.000	....	141

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	....	33.75N	31.25	1.000	....	141
4	....	....	....	31.25N	31.95	1.000	....	141
5	....	....	....	31.95N	30.55	1.000	....	1
6	27.50	27.50	27.50	27.50	27.80	1.000	1	....
25	2.80	2.80	2.80	2.80	2.80	.376	....	....
26	....	3.20B	2.40A	3.20B	3.10	.422	20	20

SEPTEMBER 1985 1075 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	5.00	5.00	5.00	5.00	5.00	.534	....	20
28	....	....	4.40A	4.40A	4.05	.483	2	22

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1075 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.00	4.10	4.00	4.05	3.90	.450	5	27
4....	3.90	3.90	3.90	3.90	4.10	.457	1	28
5....	....	....	3.65A	3.65A	3.35	.394	....	28
6....	....	3.90B	....	3.90B	3.90	.451	....	28
7....	....	....	3.75A	3.75A	3.55	.430	....	28
8....	....	....	....	3.55N	3.70	.439	....	28
11....	....	4.70B	....	4.70B	4.95	.534	....	28
12....	....	5.05B	4.65A	4.95N	5.00	.514	....	28
13....	....	5.15B	....	5.00N	5.00	.510	....	28
14....	4.90	4.90	4.80A	4.90	4.75	.483	1	29
15....	....	....	....	4.75N	4.80	.508	....	29
18....	5.80	6.50B	5.70A	6.20	6.75	.607	8	31
19....	7.95	7.95	7.95	7.95	9.30	.721	1	30
20....	8.50	9.10B	8.50	8.50	8.15	.682	2	28
21....	11.20	11.20	11.20	11.20	11.20	.773	1	27
22....	....	....	10.60A	10.60A	10.30	.751	....	27
25....	....	....	....	10.30N	10.50	.750	....	27
26....	....	11.15B	....	11.15B	11.40	.767	....	27
27....	....	15.55B	....	11.40N	15.50	.864	....	27
28....	15.00	15.00	15.00	15.00	15.20	.855	....	27
29....	15.70	15.80B	15.70	15.70	16.50	.875	6	31
IN APRIL								
1....	....	....	14.60A	14.60A	14.85	.851	....	26
2....	....	....	13.85A	13.85A	14.80	.849	....	26
3....	....	....	14.00A	14.00A	13.40	.819	....	26
4....	....	....	13.20A	13.20A	13.20	.813	....	26
5....	Exchange Closed: Good Friday							
8....	....	....	12.40A	12.40A	13.90	.833	....	26
9....	....	....	13.45A	13.45A	13.55	.827	....	26
10....	....	....	....	13.55N	14.50	.848	....	26
11....	....	16.20B	....	16.20B	17.80	.903	....	26
12....	....	....	17.15A	17.15A	17.40	.898	....	26
15....	....	19.10B	....	19.10B	19.35	.925	....	26
16....	....	....	....	19.35N	19.50	.929	....	26
17....	....	....	....	19.50N	19.00	.924	....	26
18....	....	....	....	19.00N	21.00	.945	....	26
19....	....	....	....	21.00N	20.65	.943	....	26
22....	....	....	....	20.65N	18.70	.927	....	26
23....	....	....	16.70A	16.70A	16.20	.896	....	26
24....	....	....	....	16.20N	14.60	.873	....	26
25....	....	....	10.90A	12.90A	13.10	.845	....	26
26....	....	....	....	13.10N	13.40	.852	....	26
29....	....	14.50B	....	14.50B	16.30	.903	....	26
30....	....	....	....	16.30N	15.10	.882	....	26
IN MAY								
1....	....	....	14.40A	15.10N	14.80	.879	....	26
2....	....	....	....	14.80N	14.00	.862	....	26
3....	....	....	....	14.00N	11.90	.816	....	26
6....	....	....	10.65A	10.65A	10.90	.789	....	26
7....	....	12.70B	....	12.70B	14.55	.847	....	26
8....	....	....	....	14.55N	13.00	.818	....	26
9....	....	14.80B	....	14.80B	15.15	.863	....	26
10....	....	....	15.10A	15.15N	15.60	.871	....	26
13....	16.40	16.40	16.40	16.40	17.40	.898	20	6
14....	....	....	....	17.40N	18.10	.908	....	6
15....	....	....	....	18.10N	18.05	.909	....	6
16....	....	....	....	18.05N	17.85	.908	....	6
17....	....	....	....	17.85N	18.40	.915	....	6
20....	....	18.50B	....	18.50B	18.70	.921	....	6
21....	....	....	....	18.70N	18.90	.925	....	6
22....	....	....	....	18.90N	17.60	.911	....	6
23....	....	....	....	17.60N	17.70	.916	....	5
24....	....	....	....	17.70N	16.40	.900	....	5
27....	Exchange Closed; Memorial Day							
28....	....	....	....	16.40N	16.60	.906	....	5
29....	....	....	....	16.60N	18.95	.933	....	5
30....	....	....	....	18.95N	19.05	.934	....	5
31....	....	....	18.40A	19.05N	20.55	.948	....	5

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1075 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	20.55N	20.05	.947	....	5
4....	....	....	....	20.05N	18.50	.934	....	5
5....	....	....	....	18.50N	17.45	.924	....	5
6....	....	17.70B	....	17.70B	18.65	.937	....	5
7....	....	....	....	18.65N	18.50	.937	....	5
10....	....	....	....	18.50N	17.50	.935	....	5
11....	....	....	....	17.50N	17.20	.933	....	5
12....	....	....	....	17.20N	17.95	.938	....	5
13....	....	....	....	17.95N	17.95	.939	....	5
14....	....	....	....	17.95N	19.50	.954	....	5
17....	....	....	....	19.50N	19.00	.953	....	5
18....	....	....	....	19.00N	22.10	.973	....	5
19....	....	....	....	22.10N	20.45	.965	....	5
20....	....	....	....	20.45N	19.05	.957	....	5
21....	....	....	....	19.05N	19.65	.964	....	5
24....	....	....	....	19.65N	19.75	.967	....	5
25....	....	....	....	19.75N	19.60	.967	....	5
26....	....	....	....	19.60N	20.95	.974	....	5
27....	....	....	....	20.95N	20.70	.974	....	5
28....	....	....	....	20.70N	22.15	.981	....	5
IN JULY								
1....	....	....	....	22.15N	21.60	.988	....	5
2....	....	....	....	21.60N	22.00	.990	....	5
3....	....	....	....	22.00N	22.80	.992	....	5
4....	Exchange Closed: Independence Day							
5....	....	....	....	22.80N	24.85	.996	....	5
8....	....	....	....	24.85N	26.15	.997	....	5
9....	....	....	....	26.15N	28.10	.998	....	5
10....	....	....	....	28.10N	30.00	.999	....	5
11....	....	....	....	30.00N	28.95	.999	....	5
12....	....	....	....	28.95N	30.45	.999	....	5
15....	....	....	....	30.45N	30.70	.999	....	....

SEPTEMBER 1985 1100 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	2.85	2.85	2.85	2.85A	2.60	.310	2	2
6....	2.60	3.10B	2.60	2.60	2.95	.363	2	4
7....	2.90	2.90	2.85A	2.85A	2.65	.343	3	7
8....	....	....	....	2.65N	2.80	.351	....	7
11....	....	3.80B	....	3.80B	3.85	.442	....	7
12....	....	4.25B	3.70A	4.25B	4.30	.422	....	7
13....	....	....	4.15A	4.15A	4.10	.418	....	7
14....	....	....	3.85A	3.85A	3.80	.392	....	7
15....	4.15	4.40	4.15	4.40	3.85	.436	41	48
18....	4.85	5.40	4.85	5.40	5.45	.535	13	61
19....	6.50	7.00B	6.50	7.00B	7.75	.656	6	62
20....	....	....	7.40A	7.40A	6.70	.613	....	57
21....	8.00	10.10	8.00	9.65	9.35	.713	12	49
22....	8.45	9.00	8.45	9.00	8.60	.688	4	47
25....	....	8.90B	....	8.90B	9.00	.687	....	45
26....	....	9.60B	....	9.60B	9.80	.706	....	45
27....	12.10	13.70B	12.10	13.70B	13.80	.819	1	44
28....	12.80	12.80	12.20A	12.80	13.10	.807	3	43
29....	....	13.80B	....	13.80B	14.55	.832	....	43

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1100 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			12.70A	12.70A	12.95	802		43
2			12.00A	12.00A	13.00	799		43
3			12.20A	12.20A	11.60	784		43
4			11.55A	11.55A	11.45	757		43
5	Exchange Closed, Good Friday							
8			10.55A	10.55A	12.10	780		43
9			11.80A	11.80A	11.75	772		43
10				11.75N	12.65	797		43
11		14.20B		14.20B	15.70	865		43
12			15.15A	15.15A	15.35	858		43
15		16.70B		16.70B	17.25	893		43
16				17.25N	17.40	898		43
17			16.55A	16.55A	16.75	891		43
18				16.75N	18.70	919		43
19				18.70N	18.40	916		43
22				18.40N	16.50	894		43
23			14.60A	14.60A	14.10	853		43
24			12.50A	12.50A	12.60	825		43
25			10.90A	10.90A	11.40	791		43
26		11.55B		11.55B	11.60	799		43
29		12.60B		12.60B	14.20	862		43
30				14.20N	13.00	835		43

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			12.40A	13.00N	12.70	830		43
2			11.20A	11.20A	11.90	809		43
3			11.00A	11.00A	10.00	753		43
6			9.20A	9.20A	9.20	721		43
7		10.60B		10.60B	12.55	798		43
8			11.20A	11.20A	11.00	763		43
9		12.80B		12.80B	13.00	816		43
10		13.30B		13.30B	13.45	826		43
13		14.20B		14.20B	15.15	860		43
14	15.50	16.90B	15.50	15.50	15.85	872	2	43
15	15.30	15.30	15.30	15.30	15.80	873	2	45
16			15.20A	15.20A	15.60	871		47
17				15.60N	16.20	880		45
20		17.40B		17.40B	16.55	888		43
21				16.55N	16.75	892		43
22			15.45A	15.45A	15.50	874		43
23			14.80A	15.50N	15.60	880		43
24			15.15A	15.15A	14.35	860		43
27	Exchange Closed, Memorial Day							
28				14.35N	14.50	867		43
29		14.60B		14.60B	16.80	901		43
30			16.10A	16.10A	16.85	903		43
31			16.20A	16.85N	18.30	921		43

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	17.50	17.50	17.50	17.50	17.85	919	1	44
4			17.00A	17.00A	16.35	902		43
5			15.50A	15.50A	15.45	888		43
6		15.60B		15.60B	16.55	906		43
7			16.30A	16.30A	16.40	905		43
10			16.10A	16.10A	15.40	901		43
11				15.40N	14.70	898		43
12		15.25B		15.25B	15.65	906		43
13			15.40A	15.65N	15.65	907		43
14		16.50B		16.50B	17.15	928		43
17			16.50A	16.50A	16.65	925		43
18		19.10B		19.10B	19.70	956		43
19				19.70N	18.05	943		43
20				18.05N	16.70	931		43
21				16.70N	17.30	940		43
24				17.30N	17.40	945		43
25			17.20A	17.20A	17.25	945		43
26				17.25N	18.60	955		43
27				18.60N	18.35	954		43
28				18.35N	19.70	966		43

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1100 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				19.70N	19.15	977		43
2				19.15N	19.55	980		43
3				19.55N	20.30	984		43
4	Exchange Closed, Independance Day							
5				20.30N	22.30	991		43
8				22.30N	23.65	994		43
9				23.65N	25.60	997		43
10				25.60N	27.50	998		43
11				27.50N	26.50	998		43
12				26.50N	27.95	998		43
15				27.95N	28.20	999		41
16				28.20N	27.75	999		41
17				27.75N	30.55	999		41
18				30.55N	29.10	999		1
19				29.10N	28.60	999		1
22				28.60N	28.85	999		1
23				28.85N	29.85	999		1
24				29.85N	29.95	999		1
25				29.95N	30.20	999		1
26				30.20N	31.25	999		1
29				31.25N	31.80	999		1
30				31.80N	31.25	999		1
31				31.25N	30.75	999		1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				30.75N	26.95	999		1
2				26.95N	25.95	999		1
5				25.95N	26.60	999		1
6				26.60N	23.55	999		1
7				23.55N	23.10	999		1
8				23.10N	24.40	999		1
9				24.40N	26.65	999		1
12				26.65N	28.00	999		1
13				28.00N	28.45	999		1
14				28.45N	28.30	999		1
15				28.30N	29.85	999		1
16				29.85N	29.60	999		1
19				29.60N	29.65	999		1
20				29.65N	28.75	999		1
21				28.75N	30.20	1.000		1
22				30.20N	29.40	1.000		1
23				29.40N	30.15	1.000		1
26				30.15N	29.35	1.000		1
27				29.35N	29.40	1.000		1
28				29.40N	30.15	1.000		1
29				30.15N	29.85	1.000		1
30				29.85N	28.75	1.000		1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3				28.75N	26.25	1.000		1
4				26.25N	26.95	1.000		1
5	27.00	27.00	25.65A	25.65A	25.55	1.000	3	3
6				25.55N	22.80	1.000		3
9						1.000		

SEPTEMBER 1985 1125 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	3.15	3 .5	3.15	3.15	3.20	336		
13	3.25	3.25	3.25	3.25	3.20	332	11	11
14			3.10A	3.10A	3.00	307		11
15				3.00N	3.00	367		11
18	4.00	4.05B	4.00	4.05B	4.35	463	10	11
19	5.70	6.50	5.50	6.50	6.50	587	18	20
20			6.20A	6.20A	5.45	543		10
21		8.90B		8.90B	7.75	648		10
22			7.60A	7.60A	7.10	621		10
25		7.25B		7.25B	7.30	619		10
26	8.10	8.20	8.10	8.20	8.20	639		10
27	10.00	12.10	10.00	12.10	12.00	766	54	56
28	11.20	11.20	10.90	11.00	11.40	753	3	53
29		12.30B		12.30B	12.70	781		53

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1125 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	11.00A	11.00A	11.20	745	...	53
2	...	...	10.30A	11.20N	11.20	742	...	53
3	...	...	10.55A	10.55A	9.95	702	...	52
4	...	...	9.70A	9.70A	9.80	694	...	52
5	Exchange Closed; Good Friday							
8	...	...	9.20A	9.20A	10.40	719	...	52
9	9.90	9.90	9.90	9.90	10.10	710	5	52
10	...	...	...	10.10N	10.90	738	25	62
11	12.60	12.60	12.60	12.60	13.80	819	...	62
12	...	...	13.25A	13.25A	13.55	810	25	62
15	...	14.70B	...	14.70B	14.70	852	...	62
16	14.60	15.00B	14.60	14.60	15.35	869	1	61
17	...	...	15.00A	15.00A	14.65	849	...	61
18	...	16.50B	...	16.25B	16.55	885	...	61
19	...	...	16.00A	16.05B	16.30	881	...	61
22	...	...	14.80A	14.80A	14.30	852	...	61
23	...	14.40B	11.60A	11.60A	12.00	802	...	61
24	10.50	10.50	10.40A	10.50	10.75	767	10	71
25	...	...	9.10A	9.10A	9.60	727	...	71
26	...	...	...	9.80N	9.80	737	...	71
29	...	10.70B	...	10.70B	12.25	811	...	71
30	...	...	12.00A	12.00A	11.10	779	...	71

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	10.45A	11.10N	10.80	773	...	71
2	...	...	9.40A	9.40A	10.10	747	...	71
3	...	...	9.40A	9.40A	8.50	682	...	71
6	7.45	7.45	7.45	7.45	7.65	646	1	72
7	...	8.90B	...	8.90B	10.75	742	...	72
8	...	...	9.40A	9.40A	9.30	702	...	72
9	...	11.05B	...	11.05B	11.40	763	...	72
10	...	...	...	11.40N	11.80	774	...	72
13	...	12.40B	...	12.40B	13.35	813	...	72
14	...	14.90B	...	14.20B	13.95	827	...	72
15	...	...	13.40A	13.40A	13.90	828	...	72
16	...	...	13.30A	13.30A	13.70	826	...	72
17	...	...	...	13.70N	14.10	837	...	72
20	15.30	15.40B	15.30	15.30	14.45	846	10	62
21	...	...	...	14.45N	14.60	851	...	62
22	...	...	13.35A	13.35A	13.40	820	...	62
23	...	...	12.80A	13.40N	13.45	836	...	62
24	...	...	13.15A	13.15A	12.40	810	...	62
27	Exchange Closed: Memorial Day							
28	...	...	...	12.40N	12.50	818	...	62
29	...	12.60B	...	12.60B	14.50	861	...	62
30	...	...	14.00A	14.00A	14.50	863	...	62
31	...	...	14.10A	14.50N	15.80	887	...	62

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	15.80N	15.40	883	...	62
4	...	...	15.10A	15.10A	13.90	860	...	62
5	...	...	13.40A	13.40A	13.05	843	...	62
6	...	13.50B	...	13.50B	14.15	865	...	62
7	...	...	...	14.15N	14.00	864	...	62
10	...	...	13.60A	13.60A	13.40	868	...	62
11	...	...	13.20A	13.40N	13.10	864	...	62
12	...	13.20B	...	13.20B	13.40	863	...	62
13	...	...	...	13.40N	13.40	864	...	62
14	...	14.35B	...	14.35B	14.90	892	...	62
17	...	...	14.20A	14.20A	14.15	888	...	62
18	...	16.15B	...	16.15B	17.15	930	...	62
19	...	...	...	17.15N	15.45	912	...	62
20	...	...	...	15.45N	14.20	894	...	62
21	...	...	...	14.20N	15.00	908	...	62
24	...	...	...	15.00N	15.10	914	...	62
25	...	...	14.80A	14.80A	14.95	913	...	62
26	...	...	...	14.95N	16.00	926	...	62
27	...	...	...	16.00N	15.70	926	...	62
28	...	...	...	15.70N	17.30	943	...	62

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1125 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	17.30N	16.80	957	...	62
2	17.00	17.00	16.50A	17.00	17.15	962	1	62
3	...	...	...	17.15N	17.90	969	...	62
4	Exchange Closed; Independence Day							
5	...	...	...	17.90N	16.90	962	...	61
8	...	...	...	19.90N	21.15	988	...	61
9	...	22.35B	...	22.35B	23.05	983	...	61
10	...	...	...	23.05N	25.00	996	...	61
11	...	...	...	25.00N	24.00	995	...	61
12	...	...	...	24.00N	25.45	997	...	61
15	...	...	...	25.45N	25.70	997	...	61
16	...	...	...	25.70N	25.25	997	...	61
17	...	...	...	25.25N	28.05	999	...	11
18	...	...	...	28.05N	26.60	998	...	11
19	...	...	...	26.60N	26.10	998	...	11
22	...	...	...	26.10N	26.35	999	...	11
23	...	...	...	26.35N	27.35	999	...	11
24	...	...	...	27.35N	27.45	999	...	1
25	...	...	...	27.45N	27.70	999	...	1
26	...	...	...	27.70N	28.75	999	...	1
29	...	...	...	28.75N	29.30	999	...	1
30	...	...	...	29.30N	28.75	999	...	1
31	...	...	...	28.75N	28.25	999	...	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	28.25N	24.45	999	...	1
2	23.60	23.60	23.60	23.60	23.45	999	1	1
5	...	...	...	23.45N	24.10	999	...	...

SEPTEMBER 1985 1150 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	4.40	4.40	4.40	4.40	4.40	517	...	...
20	5.50	5.50	5.10A	5.10A	4.40	472	1	1
21	7.85	7.85	7.85	7.85	6.35	581	1	2
22	6.50	6.60	6.50	6.50	5.80	552	28	25
25	...	6.15B	...	5.80N	6.00	549	...	23
26	7.10	7.10	6.85A	6.85A	6.90	570	10	33
27	9.50	10.15B	9.30	10.15B	10.25	707	180	127
28	...	...	10.10A	10.10A	9.80	692	...	127
29	...	10.60B	...	10.60B	11.00	724	...	127

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	9.50A	9.50A	9.66	683	...	47
2	8.10	8.90B	8.10	8.90B	9.66	690	1	47
3	9.40	9.40	9.00A	9.00A	8.50	635	1	48
4	8.00	8.40	8.00	8.40	8.35	626	2	49
5	Exchange Closed; Good Friday							
8	...	...	7.60A	7.60A	8.90	653	...	48
9	...	...	8.75A	8.75A	8.60	642	...	48
10	...	8.70B	...	8.70B	9.36	673	...	48
11	10.80	10.80	10.80	10.80	12.06	764	1	47
12	...	...	11.75A	11.75A	11.80	754	...	47
15	13.05	13.05	13.05	13.05	13.05	804	1	48
16	...	...	12.80A	12.80A	13.50	811	...	48
17	13.10	13.25	13.10	13.25	12.90	799	2	46
18	13.60	13.60	13.60	13.60	14.55	842	1	45
19	...	...	...	14.55N	14.30	837	...	45
22	...	...	12.50A	12.50A	12.36	802	...	45
23	...	...	10.40A	10.40A	10.20	743	...	45
24	...	...	9.00A	9.00A	9.05	703	...	45
25	8.15	8.15	8.15	8.15	8.00	657	1	45
26	...	...	...	8.00N	8.20	666	...	45
29	...	9.05B	...	9.05B	10.45	752	...	45
30	...	...	10.40A	10.40A	9.40	714	...	45

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1150 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	8.85A	9.40N	9.20	.707	...	45
2	...	...	7.80A	7.80A	8.50	.677	...	45
3	...	...	7.90A	7.90A	7.05	.606	...	45
6	...	...	6.70A	6.70A	6.30	.566	...	45
7	...	7.30B	...	7.30B	9.10	.680	...	45
8	...	...	7.80A	7.90A	7.85	.636	...	45
9	9.80	9.80	9.80	9.80	9.70	.703	2	45
10	...	...	9.60A	9.70N	10.05	.715	...	45
13	...	10.50B	...	10.50B	11.50	.759	...	45
14	...	12.90B	...	11.90B	12.05	.776	...	45
15	...	...	11.90A	11.90A	12.05	.777	...	45
16	...	...	11.50A	11.50A	11.80	.773	...	45
17	11.70@.75	11.75	11.70	11.75	12.10	.786	1000	1045
20	12.40	13.45B	12.40	12.40	12.50	.796	2	1045
21	...	...	...	12.50N	12.66	.802	...	1045
22	...	...	11.45A	11.45A	11.50	.775	...	1045
23	...	...	10.95A	11.50N	11.50	.783	...	1045
24	...	...	11.20A	11.20A	10.55	.753	...	1046
27	Exchange Closed; Memorial Day							
28	...	...	...	10.55N	10.60	.761	...	1046
29	...	10.70B	...	10.70B	12.50	.812	...	1048
30	...	...	12.10A	12.10A	12.50	.815	...	1048
31	...	...	11.60A	12.50N	13.70	.843	...	1048

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	13.70N	13.20	.838	...	1046
4	...	...	13.00A	13.00A	11.90	.809	...	1046
5	...	...	11.40A	11.40A	11.00	.788	...	1046
6	...	11.50B	...	11.50B	12.15	.815	...	1046
7	...	...	12.10A	12.10A	12.00	.813	...	1046
10	...	...	11.70A	11.70A	11.45	.805	...	1046
11	...	...	11.40A	11.40A	11.15	.798	...	1046
12	...	11.30B	...	11.30B	11.40	.810	...	1046
13	...	...	...	11.40N	11.45	.812	...	1046
14	...	12.20B	...	12.20B	12.80	.846	...	1046
17	...	...	12.20A	12.20A	12.10	.840	...	1046
18	...	13.95B	...	13.95B	14.90	.895	...	1046
19	...	14.95B	...	14.90N	13.30	.871	...	1046
20	...	...	...	13.30N	12.30	.847	...	1046
21	...	12.70B	11.90A	12.70B	13.00	.864	...	1046
24	...	...	12.95A	13.00N	13.05	.871	...	1046
25	...	...	12.80A	12.80A	12.90	.870	...	1046
26	...	13.10B	...	13.10B	13.80	.890	...	1046
27	...	...	13.70A	13.70A	13.55	.887	...	1046
28	...	...	...	13.55N	14.80	.910	...	1046

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	15.10B	...	14.80N	14.25	.926	...	1046
2	...	...	...	14.25N	14.60	.934	...	1047
3	...	...	...	14.60N	15.35	.944	...	1047
4	Exchange Closed; Independence Day							
5	...	15.50B	...	15.50B	17.40	.965		1047
8	18.80	18.80	17.20A	18.80	18.80	.976	3	1044
9	20.50	20.50	20.50	20.50	20.45	.985	2	1044
10	...	...	...	20.45N	22.55	.991	...	1042
11	...	...	...	22.55N	21.55	.989	...	1042
12	...	...	...	21.55N	23.00	.993	...	1042
15	...	...	...	23.00N	23.20	.994	...	1017
16	22.80	22.80	22.80	22.80	22.75	.994	...	1017
17	...	24.50B	...	24.50B	25.55	.997	2	16
18	...	...	...	25.55N	24.10	.996	...	16
19	...	...	...	24.10N	23.60	.996	...	14
22	...	...	...	23.60N	23.85	.997	...	14
23	...	...	...	23.86N	24.85	.998	...	14
24	...	...	...	24.85N	24.95	.996	...	3
25	...	...	...	24.95N	25.20	.996	...	3
26	...	...	...	25.20N	26.25	.999		3
29	...	...	...	26.25N	26.80	.999		3
30	...	...	...	26.80N	26.25	.990	...	3
31	...	...	...	26.25N	25.75	.990	...	3

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1150 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	22.80A	22.80A	21.85	.999	...	3
2	...	...	...	21.85N	20.85	.999	...	3
5	21.85	21.90B	21.10A	21.85	21.50	.999	2	1
6	...	...	...	21.50N	18.55	.998	...	1
7	...	...	...	18.55N	18.10	.998	...	...

SEPTEMBER 1985 1175 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	4.05	4.05	4.05	4.05	3.45	.404	3	3
21	5.00	6.00B	5.00	6.00B	5.15	.512	...	3
22	5.70	5.70	5.70	5.70	4.90	.483	4	7
25	5.25	5.25	5.25	5.25	4.90	.479	2	9
26	5.80	5.80	5.80	5.80	5.80	.500	1	10
27	9.50	9.50	9.50	9.50	8.75	.644	1	11
28	8.40	8.40	8.40	8.40	8.30	.627	1	12
29	9.35	9.40	9.00A	9.10	9.45	.662	155	157

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	8.10A	8.10A	8.20	.617	...	157
2	7.30	7.65B	7.00	7.00	8.20	.613	2	157
3	...	...	7.80A	7.80A	7.20	.586	...	157
4	...	...	...	7.20N	7.05	.586	...	157
5	Exchange Closed; Good Friday							
8	...	...	6.40A	6.40A	7.56	.583	...	157
9	...	...	6.85A	7.55N	7.25	.571	...	157
10	...	7.40B		7.40B	7.95	.604	...	157
11	9.30	9.80	9.30	9.75	10.40	.704	122	275
12	9.90	9.90	9.90	9.90	10.20	.692	3	272
15	...	11.40B	...	11.40B	11.40	.747	1	273
16	11.10	11.10	11.10	11.10	11.75	.756	...	273
17	...	...	11.00A	11.00A	11.10	.742	1	273
18	...	12.40B	...	12.40B	12.65	.792	...	273
19	12.20	12.20	12.20	12.20	12.45	.786	4	277
22	...	...	10.80A	10.80A	10.55	.744	...	277
23	...	...	...	10.55N	8.50	.677	...	277
24	...	...	7.50A	7.50A	7.55	.632	...	278
25	...	...	...	7.55N	6.56	.583	...	276
26	...	6.60B	...	6.60B	6.75	.594	...	278
29	7.50	8.40	7.50	8.40	8.80	.665	5	271
30	8.25	8.25	8.20A	8.25	7.80	.643	2	273

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	7.40A	7.80N	7.65	.636	...	273
2	...	...	6.50A	6.50A	7.05	.603	...	273
3	...	...	6.60A	6.60A	5.80	.527	...	273
6	4.85	5.10	4.85	5.10	5.10	.485	340	493
7	...	6.10B	...	6.10B	7.60	.614	...	373
8	...	...	6.60A	6.75A	6.45	.566	...	373
9	...	8.05B	...	8.05B	8.15	.638	...	373
10	...		8.00A	8.15N	8.50	.651	...	373
13	...	8.70B	...	8.70B	9.85	.690	...	373
14	...	10.90B	...	10.10B	10.30	.716	...	373
15	10.10	10.10	9.80A	10.10	10.30	.718	2	375
16	...	...	9.70A	9.70A	10.05	.714	...	375
17		...	...	10.05N	10.35	.729	...	373
20	...	11.60B	...	11.60B	10.70	.739	...	373
21	...		...	10.70N	10.80	.745	...	373
22	...	...	9.80A	9.80A	9.75	.715	...	373
23	...	...	9.15A	9.75N	9.75	.723	...	373
24	...	...	9.55A	9.55A	8.85	.689	...	373
27	Exchange Closed; Memorial Day							
28	...	...	...	8.85N	8.90	.697	...	373
29	...	...	...	8.90N	10.60	.755	...	373
30	...	...	10.25A	10.25A	10.80	.758	...	373
31	...	...	9.80A	10.60N	11.75	.791	...	373

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1175 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	11.75N	11.20	784	...	373
4	...	...	11.00A	11.00A	10.05	750	...	373
5	...	...	9.60A	9.60A	9.25	725	...	373
6	...	9.70B	...	9.70B	10.30	755	...	373
7	...	...	10.20A	10.20A	10.15	753	...	373
10	...	...	9.80A	9.80A	9.60	742	...	373
11	...	...	...	9.60N	9.30	736	...	373
12	...	9.50B	...	9.50B	9.60	748	...	373
13	...	...	...	9.60N	9.70	749	...	373
14	...	10.30B	...	10.30B	10.85	790	...	373
17	...	...	10.15A	10.15A	10.20	762	...	373
18	...	12.10B	...	12.10B	12.80	850	...	373
19	...	...	...	12.80N	11.25	819	...	373
20	...	...	...	11.25N	10.30	789	...	373
21	...	10.70B	10.10A	10.70B	10.95	810	...	373
24	...	...	...	10.95N	11.00	817	...	373
25	...	...	10.60A	10.60A	10.85	815	...	373
26	...	11.00B	...	11.00B	11.65	840	...	373
27	...	...	...	11.65N	11.40	837	...	373
28	...	...	...	11.40N	12.60	866	...	373

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	12.80B	...	12.60N	12.05	882	...	373
2	...	...	...	12.05N	12.35	893	...	373
3	12.55	12.65B	12.55	12.55	13.05	908	1	372
4	Exchange Closed, Independence Day							
5	...	13.20B	...	13.20B	15.00	939	...	372
8	...	...	14.80A	15.00N	16.30	956	...	372
9	...	16.10B	...	16.10B	16.15	972	...	372
10	...	...	...	16.15N	20.10	982	...	372
11	...	...	...	20.10N	19.60	978	...	372
12	...	...	...	19.60N	20.45	985	...	372
15	20.65	20.85	20.80A	20.80A	20.75	988	...	222
16	20.50	20.50	20.50	20.50	20.30	987	140	291
17	...	...	...	20.30N	23.10	994	...	55
18	...	...	...	23.10N	21.70	992	...	...
31	...	...	...	23.75N	23.25	998	...	...

SEPTEMBER 1985 1200 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	3.30	3.30	3.30	3.30	3.05	340	1	1
21	5.10	5.10	5.10	5.10	4.65	444	1	2
22	...	...	4.40A	4.40A	4.00	415	...	2
25	...	4.10B	...	4.10B	4.10	411	...	2
26	4.75	4.75	4.75	4.75	4.75	432	5	7
27	6.30	8.40	6.30	8.00	7.50	577	87	84
28	6.90	7.45	6.90	7.30	7.00	560	9	93
29	7.80	7.90B	7.50A	7.60	8.00	596	3	94

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1200 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.80	6.80	6.80	6.80	6.95	.548	1	97
2	...	...	6.10A	6.95N	6.90	.544	...	101
3	...	...	6.60A	6.60A	6.00	.495	...	93
4	5.70	5.70	5.70	5.70	5.90	.485	1	94
5	Exchange Closed, Good Friday							
8	5.25	5.60B	5.25	5.25	6.35	.511	20	94
9	...	...	5.70A	6.35N	6.10	.500	...	94
10	...	6.20B	...	6.20B	6.65	.533	...	94
11	...	8.20B	...	8.20B	8.90	.636	...	94
12	8.70	8.70	8.20	8.20	8.65	.625	2	96
15	9.90	10.00B	9.90	9.90	10.05	.685	75	171
16	...	...	9.20A	10.05N	10.15	.694	...	171
17	...	...	9.70A	9.70A	9.50	.679	...	171
18	10.50	10.90B	10.40A	10.50	10.90	.735	5	171
19	...	...	10.60A	10.60A	10.70	.728	...	171
22	...	...	8.60A	8.60A	8.90	.680	...	171
23	...	...	6.80A	6.80A	7.10	.606	...	171
24	...	...	6.20A	6.20A	6.15	.559	...	171
25	5.10	5.10	5.10	5.10	5.25	.508	3	174
26	5.70	5.75B	5.70	5.75B	5.50	.518	5	174
29	7.10	7.10	7.10	7.10	7.35	.613	1	173
30	...	...	6.70A	6.70A	6.40	.586	...	173

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	6.10A	6.10A	6.30	.559	...	177
2	5.55	5.65	5.30A	5.65	5.80	.526	14	177
3	5.30	5.30	5.10A	5.10A	4.65	.449	13	177
6	4.30	4.30	4.00	4.00	4.10	.406	5	182
7	...	5.90B	...	5.90B	6.30	.547	...	182
8	5.40	5.40	5.40	5.40	5.25	.499	2	182
9	...	6.50B	...	6.50B	6.75	.571	...	182
10	6.80	6.80	6.80	6.80	7.10	.585	1	183
13	7.65	7.80B	7.65	7.70	8.30	.635	2	182
14	9.50	9.50	8.90A	9.10	8.75	.654	109	178
15	...	...	8.60A	8.60A	8.75	.655	...	178
16	...	...	8.20A	8.20A	8.50	.650	...	178
17	...	...	...	8.50N	8.75	.666	...	178
20	...	9.70B	...	9.70B	9.05	.676	...	178
21	...	...	...	9.05N	9.15	.683	...	178
22	...	...	8.25A	8.25A	8.15	.649	...	178
23	7.80	7.80	7.70A	7.80	8.15	.657	13	190
24	...	...	7.90A	7.90A	7.30	.620	...	190
27	Exchange Closed, Memorial Day							
28	...	...	...	7.30N	7.35	.627	...	190
29	...	7.70B	...	7.70B	8.65	.691	...	190
30	8.35	8.35	8.35	8.35	8.85	.694	...	190
31	9.50	9.50	8.20A	9.50	9.90	.731	2	191

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	9.20	9.20	9.20	9.20	9.45	.722	152	166
4	...	...	9.10A	9.10A	8.35	.683	...	166
5	7.20	7.20	7.20	7.20	7.65	.655	1	164
6	...	8.00B	...	8.00B	8.60	.686	...	162
7	...	...	...	8.60N	8.45	.685	...	162
10	7.35	7.35	7.35	7.35	7.95	.672	30	192
11	7.50	7.50	7.50	7.50	7.70	.664	5	197
12	...	...	...	7.70N	7.85	.678	...	197
13	...	...	7.80A	7.85N	8.00	.679	...	197
14	8.60	8.60	8.60	8.60	9.05	.724	11	186
17	...	...	8.55A	8.60A	8.45	.714	...	186
18	...	10.70B	...	10.70B	10.80	.795	...	186
19	10.30	10.85B	10.30	10.30	9.40	.757	6	188
20	...	...	...	9.40N	8.45	.721	...	186
21	...	8.85B	8.20A	8.85B	9.10	.745	...	186
24	...	...	9.00A	9.10N	9.10	.753	...	186
25	...	...	8.70A	8.70A	8.90	.750	...	186
26	...	...	...	8.90N	9.65	.779	...	186
27	...	...	9.60A	9.60A	9.40	.775	...	186
28	...	...	...	9.40N	10.45	.811	...	186

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1200 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	10.70B	....	10.45N	9.95	.823	....	186
2....	....	....	....	9.95N	10.25	.837	....	186
3....	....	....	....	10.25N	10.90	.857	....	186
4....	Exchange Closed: Independence Day							
5....	11.50	11.50	11.50	11.50	12.75	.899	4	187
8....	....	....	12.60A	12.75N	13.90	.924	....	183
9....	14.95	15.60	14.95	15.60	15.75	.949	8	176
10....	17.20	17.20	17.20	17.20	17.60	.966	1	176
11....	....	....	....	17.60N	16.50	.959	....	177
12....	17.60	17.60	17.60	17.60	17.90	.971	....	177
15....	....	....	....	17.90N	18.30	.976	1	181
16....	17.85	17.85	17.85	17.85	17.85	.974	....	181
17....	....	....	....	17.85N	20.60	.988	5	167
18....	....	....	....	20.60N	19.20	.983	....	172
19....	19.10	19.10	19.10	19.10	18.80	.982	1	173
22....	....	....	....	18.80N	18.90	.985	....	171
23....	....	....	....	18.90N	19.85	.990	....	171
24....	....	....	....	19.85N	19.90	.990	....	171
25....	....	....	....	19.90N	20.20	.992	....	171
26....	20.10	20.10	20.10	20.10	21.25	.994	1	171
29....	....	....	....	21.25N	21.80	.996	....	65
30....	....	....	....	21.80N	21.25	.996	....	65
31....	....	....	....	21.25N	20.75	.996	....	65

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	20.75N	16.95	.993	....	64
2....	....	....	16.50A	16.80A	16.00	.991	....	64
5....	16.95	16.95	16.10A	16.65A	16.60	.995	....	64
6....	....	....	....	16.60N	13.55	.985	1	65
7....	....	....	....	13.55N	13.10	.984	....	65
8....	....	....	....	13.10N	14.40	.991	....	65
9....	....	....	....	14.40N	16.65	.997	....	65
12....	....	....	....	16.65N	18.00	.999	....	65
13....	....	....	....	18.00N	18.45	.999	....	65
14....	....	....	....	18.45N	18.30	.999	....	64
15....	....	....	....	18.30N	19.85	.999	....	64
16....	....	....	....	19.85N	19.60	.999	....	64
19....	....	....	....	19.60N	19.65	.999	....	64
20....	....	....	....	19.65N	18.75	.999	....	64
21....	....	....	....	18.75N	20.20	.999	....	63
22....	....	....	....	20.20N	19.40	.999	....	63
23....	....	....	....	19.40N	20.15	.999	....	63
26....	....	....	....	20.15N	19.35	.999	....	63
27....	....	....	....	19.35N	19.40	.999	....	63
28....	....	....	....	19.40N	20.15	.999	....	63
29....	....	....	....	20.15N	19.85	.999	....	63
30....	19.50	19.50	19.50	19.50	18.75	.999	2	65

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	16.85A	16.85A	16.25	1.000	....	65
4....	17.00	17.00	17.00	17.00	16.95	1.000	1	63
5....	17.10	17.40	15.65A	15.65A	15.55	1.000	5	7
6....	....	....	....	15.55N	12.80	1.000	....	2
9....	....	....	....	....	....	999	....	....

SEPTEMBER 1985 1225 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	3.60	3.60	3.60	3.60	3.30	347	3	3
26....	3.90	3.90	3.90	3.90	3.95	386	3	5
27....	....	7.60B	....	3.95N	6.20	510	....	5
28....	6.20	6.20	5.25A	6.20	5.85	493	2	7
29....	6.40	7.05	6.30A	6.60	6.80	529	25	32

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1225 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.40	5.65	5.35	5.65	5.80	.480	7	28
2....	5.25	5.30	5.25	5.30	5.75	.475	6	33
3....	5.75	5.75	4.95	4.95	5.00	.426	2	34
4....	....	....	....	5.00N	4.86	.416	....	34
5....	Exchange Closed; Good Friday							
8....	....	....	4.50A	4.85N	5.30	.441	....	34
9....	....	....	5.20A	5.20A	5.15	.430	....	34
10....	....	....	....	5.15N	5.56	.462	....	34
11....	....	6.80B	....	6.80B	7.60	.570	....	34
12....	7.10	7.10	7.00	7.00	7.30	.556	4	37
15....	....	8.10B	....	8.10B	8.60	.619	....	37
16....	....	....	....	8.60N	8.65	.626	....	37
17....	8.30	8.30	8.30	8.30	8.45	.611	6	43
18....	....	9.40B	....	8.80B	9.30	.673	....	43
19....	8.70	9.00	8.70	9.00	9.10	.664	6	47
22....	....	....	8.40A	8.40A	7.48	.611	....	47
23....	....	....	6.20A	6.20A	5.80	.533	....	47
24....	5.00	5.00	4.90A	5.00	5.05	.485	10	47
25....	4.50	4.50	4.15	4.30	4.20	.434	19	66
26....	....	4.40B	....	4.40B	4.45	.444	....	66
29....	4.85	5.80B	4.85	5.80B	6.05	.539	4	62
30....	....	....	5.90A	5.90A	5.20	.492	....	62

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	4.90A	4.90A	5.10	.483	....	62
2....	4.95	4.95	4.30A	4.95	4.70	.449	....	62
3....	4.20	4.45B	4.10	4.10	3.75	.374	12	64
6....	3.35	3.35	3.35	3.35	3.25	.333	1	65
7....	4.90	5.15	4.90	5.15	5.15	.479	2	73
8....	4.30	4.50	4.25A	4.40A@.30	4.20	.431	5	74
9....	5.60	5.80	5.30	5.55	5.56	.503	22	86
10....	5.70	5.85	5.70	5.85	5.85	.517	14	83
13....	6.10	6.55B	6.10	6.40	6.90	.568	124	199
14....	7.20	7.70B	6.90A	7.50B	7.35	.586	1	196
15....	6.90	7.00B	6.70	7.00B	7.35	.588	29	176
16....	....	....	6.90A	6.90A	7.06	.583	....	172
17....	....	....	....	7.05N	7.35	.599	....	172
20....	8.10	8.40B	7.80A	7.80A	7.65	.609	1	171
21....	7.00	7.20B	7.00	7.20B	7.70	.616	1	170
22....	7.00	7.00	6.80	6.80	6.75	.580	22	180
23....	....	....	6.35A	6.75N	6.75	.586	....	180
24....	6.40	6.50	6.30	6.30	5.95	.549	21	174
27....	Exchange Closed; Memorial Day							
28....	....	6.00B	....	5.95N	6.00	.555	5	185
29....	....	6.55B	....	6.55B	7.30	.622	....	182
30....	6.70	6.70	6.70	6.70	7.00	.625	1	181
31....	....	7.90B	6.80A	7.90B	8.25	.666	....	181

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	8.50	8.50	7.80	7.80	7.80	.654	3	179
4....	....	....	6.50A	6.50A	6.80	.611	....	179
5....	5.90	6.40B	5.90	5.90	6.25	.581	2	177
6....	....	6.70B	....	6.55B	7.10	.616	....	177
7....	....	....	....	7.10N	6.95	.612	....	177
10....	....	....	6.20A	6.20A	6.50	.597	....	177
11....	....	....	6.40A	6.40A	6.25	.586	....	177
12....	....	....	....	6.25N	6.40	.602	....	177
13....	....	....	6.30A	6.40N	6.40	.603	....	177
14....	7.00	7.10B	7.00	7.10B	7.45	.652	1	178
17....	....	....	6.80A	6.90A	6.90	.639	....	178
18....	7.90	8.50B	7.80	8.50B	9.00	.730	2	177
19....	....	9.50B	7.60A	7.60A	7.70	.686	....	177
20....	....	....	6.70A	6.70A	6.85	.646	....	177
21....	....	7.15B	6.60A	7.15B	7.40	.672	....	177
24....	....	....	....	7.40N	7.40	.679	....	177
25....	....	....	6.90A	7.30A	7.30	.675	....	177
26....	....	7.60B	....	7.60B	7.80	.709	....	177
27....	....	....	7.55A	7.55A	7.50	.703	....	177
28....	....	....	....	7.50N	8.55	.744	....	177

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1225 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.60	8.90B	8.60	8.90	8.05	750	10	177
2	....	....	....	8.05N	8.30	766	....	167
3	8.20	8.75	8.20	8.75	8.90	791	11	172
4	Exchange Closed; Independence Day							
5	10.10	10.60B	10.10	10.60B	10.60	845	1	170
8	10.60	11.00	10.10A	11.00	11.70	878	21	169
9	13.40	13.50B	13.40	13.50B	13.45	914	1	143
10	14.90	15.10	14.90	15.10	15.20	940	18	127
11	....	....	14.85A	14.85A	14.20	929	....	127
12	15.55	15.60	15.15	15.15	15.65	948	8	119
15	....	....	....	15.65N	15.95	955	....	134
16	....	....	....	15.95N	15.45	952	....	133
17	....	....	....	15.45N	17.95	975	....	126
18	....	....	....	17.95N	16.65	967	....	126
19	....	....	....	16.65N	16.30	964	....	126
22	....	....	....	16.30N	16.45	970	....	118
23	....	....	....	16.45N	17.35	978	....	118
24	....	....	....	17.35N	17.40	979	....	118
25	....	....	....	17.40N	17.70	982	....	118
26	....	18.70B	....	18.70B	18.75	987	....	118
29	....	....	....	18.75N	19.30	991	....	116
30	....	....	....	19.30N	18.75	990	....	118
31	....	....	....	18.75N	18.25	989	....	122

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	18.25N	14.50	982	....	130
2	....	....	....	14.50N	13.55	977	....	130
5	....	13.65B	....	13.65B	14.15	985	....	123
6	....	....	....	14.15N	11.10	961	....	123
7	....	....	....	11.10N	10.60	957	....	123
8	....	....	....	10.60N	11.95	974	....	119
9	....	....	....	11.95N	14.15	990	....	119
12	....	....	....	14.15N	15.50	996	....	119
13	....	....	....	15.50N	15.95	997		119
14	....	....	....	15.95N	15.80	997		118
15	....	17.30B	....	17.30B	17.35	999	....	118
16	....	....	....	17.35N	17.10	999	....	118
19	17.05	17.05	17.00A	17.05	17.15	999	2	118
20	....	....	....	17.15N	16.25	999	1	116
21	....	....	....	16.25N	17.70	999		115
22	....	....	....	17.70N	16.90	999	....	115
23	....	....	....	16.90N	17.65	999	....	115
26	....	....	....	17.65N	16.85	999	....	115
27	....	....	....	16.85N	16.90	999	....	115
28	....	17.60B	....	17.60B	17.65	999		115
29	....	....	17.60A	17.60A	17.35	999	....	115
30	16.40	16.40	16.40	16.40	16.25	999	1	115

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	....	16.25N	13.75	1.000	....	116
4	14.85	14.85	14.85	14.85	14.45	1.000	1	114
5	....	....	....	14.45N	13.05	1.000	....	113
6	10.20	10.20	10.20	10.20	10.30	1.000	1	100
9	....	....	....	....	....	999		

SEPTEMBER 1985 1250 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	5.95	5.95	5.95	5.95	5.70	462	1	1

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1250 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.90	4.90	4.90A	4.90	4.85	.413	2	3
2	4.30	4.40	3.80	4.40	4.80	.409	4	7
3	4.40	4.40	4.40	4.40	4.40	.381	2	7
4	3.90	4.25B	3.90	3.90	4.00	.351	1	9
5	Exchange Closed; Good Friday							
8	....	....	3.55A	4.00N	4.40	374	....	8
9	4.45@.50	4.50	3.95A	4.40	4.25	.363	51	59
10	....	4.50B	....	4.50B	4.60	.394	....	59
11	5.55	6.20	5.55	6.20	6.40	501	21	79
12	6.25	6.25	6.00A	6.25	6.15	486	5	84
15	7.15	7.30B	6.90	7.10	7.30	.550	29	83
16	7.30@.20	7.30	6.80	6.80	7.10	.560	39	92
17	7.00	7.00	6.95A	6.95A	6.75	.542	1	93
18	7.30	7.50B	6.80A	7.35B	7.85	606	2	93
19	7.70	7.70	7.60A	7.70	7.70	597	6	93
22	6.20	6.20	5.90A	5.90A	6.15	540	1	91
23	....	....	4.80A	4.80A	4.80	.461	....	91
24	4.15	4.65	4.00A	4.10	4.10	.412	26	114
25	3.70	3.70	3.00	3.30	3.30	.363	5	115
26	3.90	3.90	3.80A	3.80A	3.50	.372	2	115
29	4.30	4.80	3.75	4.80	4.90	465	8	117
30	....	....	4.60A	4.60A	4.15	.418	....	117

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.10	4.20	3.80A	4.20	4.05	409	3	118
2	3.10	4.00B	3.10	3.65	3.75	.378	12	116
3	3.50	3.50	3.[illegible]0A	3.20A	2.95	.305	5	120
6	2.60	2.80	2.60	2.80	2.55	267	3	120
7	3.40	4.00	3.40	4.00	4.15	.413	1	121
8	3.80	3.80	3.60A	3.75	3.35	.367	3	124
9	4.80	4.80	4.80	4.80	4.50	.436	2	126
10	4.25	4.80	4.25	4.80	4.80	450	103	219
13	5.10	5.55	4.95	5.50	5.60	500	73	290
14	5.75	6.15	5.40	6.05	6.10	.520	305	535
15	6.00	6.10	5.70	5.70	6.10	520	51	586
16	5.50	5.70	5.20A	5.70	5.80	.515	20	588
17	5.90	5.90	5.80A	5.90	6.05	.531	1	588
20	6.90	6.95B	6.20	6.20	6.30	540	3	585
21	5.80	6.40	5.80	6.40	6.35	547	53	636
22	5.80	5.80	5.55	5.60	5.50	510	7	638
23	5.40	5.40	5.15	5.40	5.50	518	118	619
24	5.20	5.30	4.95	5.15@4.95	4.95	.478	104	717
27	Exchange Closed; Memorial Day							
28	4.90	4.95	4.60	4.80	4.80	.482	4	717
29	5.10	5.80	5.00	5.80	5.95	.550	39	735
30	6.00	6.00	5.50	5.50	5.80	.553	15	739
31	5.50	6.40	5.50	6.40	6.75	.596	79	740

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.00	6.80B	6.00	6.00	6.35	.582	3	740
4	5.30	5.40B	5.20	5.20	5.50	537	12	730
5	5.10	5.10	4.50	4.95	5.20	.506	45	749
6	5.40	5.60	5.20	5.60	5.80	542	90	837
7	5.20	5.30	5.20	5.30	5.60	537	....	837
10	4.80	4.60	4.60	4.60	5.20	.520	13	839
11	5.00	5.05	4.85A	5.00	4.95	511	128	714
12	4.80	5.00	4.80	5.00	5.10	.525	18	715
13	....	....	5.00A	5.10N	5.10	.524	....	715
14	5.60	5.80	5.60	5.80	6.00	.576	9	707
17	....	....	5.60A	5.60A	5.50	.561	....	707
18	6.10	7.50	6.10	7.50	7.40	.656	40	727
19	7.30	7.30	6.20A	6.25A	6.20	.610	63	721
20	6.10	6.10	5.10	5.20	5.40	.566	112	814
21	5.45	5.95	5.20A	5.95	5.65	.593	102	857
24	5.60	5.70	5.60	5.70	5.90	.599	5	753
25	5.40	5.80	5.35A	5.60	5.80	.595	86	748
26	6.00	6.10	5.75A	6.10	6.20	.630	15	753
27	6.15	6.15	5.90	5.90	5.90	.623	44	716
28	6.30	7.05B	6.30	6.80A	6.80	.669	21	695

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1250 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.10	7.10	6.50	6.50A	6.35	.665	5	694
2	6.10	6.50B	6.10	6.50B	6.60	.683	7	690
3	6.40	6.90	6.40	6.90	7.10	.711	15	687
4	Exchange Closed; Independence Day							
5	7.40	7.95	7.40	7.95	8.60	.777	7	685
8	8.00	9.60B	7.60	9.50	9.60	.817	57	684
9	11.50	11.50	11.00A	11.00A	11.25	.865	58	659
10	12.50	12.90B	12.50	12.80	12.95	.902	3	658
11	11.85	12.50	11.70A	12.50	12.00	.885	2	654
12	13.00	13.00	12.50A	12.85	13.35	.913	3	654
15	....	13.65B	....	13.35N	13.70	.922	....	654
16	....	....	13.35A	13.35A	13.15	.917	....	651
17	16.00	16.00	15.90	15.90	15.55	.954	5	648
18	14.40	16.00B	14.40	14.60	14.25	.940	3	645
19	....	14.40B	13.95A	13.95A	13.80	.935	....	645
22	....	....	....	13.80N	14.00	.944	....	643
23	....	15.80B	....	15.80B	14.85	.956	....	643
24	14.80	14.90B	14.00A	14.90B	14.95	.959	20	643
25	15.00	15.00	14.60A	15.00	15.20	.963	10	640
26	14.55	16.30B	14.55	16.30B	16.10	.973	16	624
29	16.90	17.00	16.90	17.00	16.85	.980	84	641
30	16.50	16.90B	16.10A	16.10A	16.30	.978	1	641
31	15.00	15.70B	15.00	15.70B	15.75	.976	20	633

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	11.70	11.70	11.70	11.70	12.10	.958	1	531
2	....	....	....	12.10N	11.15	.947		532
5	11.15	11.90B	11.15	11.40B	11.65	.963	2	531
6	....	....	9.00A	9.00A	8.75	.913	....	530
7	....	9.25B	....	8.75N	8.35	.905	....	530
8	10.10	10.10	9.65	9.65	9.55	.937	3	527
9	....	10.00B	....	10.00B	11.70	.972		527
12	....	....	....	11.70N	13.00	.987	....	527
13	....	....	....	13.00N	13.40	.991	....	527
14	....	....	....	13.40N	13.30	.991	....	527
15	....	....	....	13.30N	14.85	.996	....	527
16	....	....	....	14.85N	14.60	.996	....	527
19	....	....	....	14.60N	14.65	.998	....	527
20	....	....	....	14.65N	13.75	.997	....	527
21	....	....	13.60A	13.75N	15.20	.999	....	527
22	15.55	15.55	14.50A	14.50A	14.40	.999	1	404
23	....	14.90B	14.30A	14.90B	15.15	.999	....	404
26	14.20	14.20	14.20	14.20	14.35	.999	1	388
27	....	....	14.00A	14.35N	14.40	.999	....	388
28	....	14.90B	....	14.90B	15.15	.999	....	288
29	....	....	15.00A	15.00A	14.85	.999	....	287
30	....	....	....	14.85N	13.75	.999	....	287

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	11.75	11.75	11.65A	11.65A	11.25	.999	2	289
4	....	....	....	11.25N	11.95	1.000	....	285
5	....	....	....	11.95N	10.55	1.000		271
6	....	....	....	10.55N	7.80	1.000	....	271
9	....	....	....	....	....	.998	....	....

SEPTEMBER 1985 1275 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	5.05	5.05	5.05	5.05	5.15	.419	2	2
15	6.00	6.15	6.00	6.00	6.15	.481	12	14
16	....	....	5.95A	5.95A	6.15	.490	....	14
17	5.80	5.80	5.80	5.80	5.60	.472	3	17
18	6.55	6.55	6.50A	6.50A	6.55	.537	2	19
19	....	....	6.45A	6.45A	6.40	.528	....	19
22	5.55	5.55	5.45	5.45	5.00	.469	2	21
23	4.10	4.40B	4.10	4.20	3.70	.391	51	72
24	3.60	4.40B	3.40A	3.60	3.20	.345	1	73
25	....	....	....	3.20N	2.60	.298	....	73
26	....	2.70B	....	2.70B	2.75	.306	....	73
29	....	3.10B	....	3.10B	3.90	.393	....	73
30	....	....	....	3.90N	3.30	.349	....	73

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1275 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.00A	3.00A	3.20	.340	....	73
2	....	....	2.70A	3.20N	2.95	.308	....	73
3	....	....	2.80A	2.80A	2.30	.243	....	73
6	....	....	2.20A	2.20A	1.95	.209	....	73
7	....	2.60B	....	2.60B	3.30	.351	....	73
8	....	....	2.80A	2.80A	2.65	.307	....	73
9	....	3.50B	....	3.50B	3.60	.373	....	73
10	....	....	....	3.60N	3.60	.385	....	73
13	4.40	4.50	4.20	4.50	4.65	.434	11	74
14	5.20	5.30B	5.00A	5.00A	5.00	.453	12	76
15	5.00	5.00	4.90A	5.00	5.00	.453	1	77
16	....	....	4.40A	4.70A	4.70	.447	....	77
17	4.65	4.75	4.65	4.75	4.95	.463	61	138
20	5.65	5.65	5.40A	5.40A	5.15	.472	2	140
21	4.80	5.25	4.65	5.25	5.20	.478	59	197
22	4.90	4.90	4.60A	4.60A	4.45	.440	3	200
23	4.35	4.35	4.20	4.20	4.40	.448	21	221
24	4.30	4.30	4.30	4.30	3.85	.408	1	222
27	Exchange Closed; Memorial Day							
28	3.65	3.70	3.65	3.70	3.80	.412	3	223
29	4.10	4.90	4.00A	4.90	4.80	.478	13	221
30	4.70	4.70	4.60A	4.65	4.80	.481	13	221
31	5.80	5.80	4.50A	5.45	5.45	.524	3	223

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	5.60	5.60	5.00	5.00	5.10	.509	13	223
4	4.30	4.40B	4.10	4.10	4.30	.463	12	222
5	4.20	4.20	3.80	3.80	4.05	.431	24	225
6	4.50	4.50	4.30	4.40	4.40	.467	2	225
7	4.40	4.40	4.20	4.25	4.50	.482	83	307
10	3.90	3.95	3.70	3.95	4.15	.444	58	334
11	4.20	4.20	4.00A	4.00A	3.90	.434	29	344
12	....	3.95B	....	3.90N	4.00	.447	....	339
13	3.75	3.75	3.60	3.70	4.00	.447	15	353
14	4.40/.50	4.80	4.30	4.80	4.80	.498	42	358
17	4.25	4.30	4.25	4.30	4.35	.481	1	357
18	5.20	5.70B	4.95A	5.70B	5.95	.582	170	403
19	5.80	6.00	4.80A	4.80A	4.90	.530	74	394
20	4.50	4.50	3.70	4.00	4.20	.485	85	352
21	4.10	4.45B	4.10	4.45B	4.60	.512	12	352
24	4.50	4.50	4.50	4.50	4.60	.517	100	453
25	4.50	4.50	4.20A	4.40	4.50	.512	1	453
26	4.65	4.85	4.50	4.75	4.80	.548	48	443
27	4.45	4.50B	4.45	4.45	4.50	.540	4	443
28	5.40	5.50B	5.40	5.40	5.30	.588	....	439

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.70	5.50B	4.70	4.75	4.90	.573	8	439
2	4.70	5.00B	4.70	5.00B	5.05	.592	6	439
3	4.95	5.30	4.95	5.30	5.50	.622	33	416
4	Exchange Closed; Independence Day							
5	5.60	6.60	5.60	6.60	6.85	.695	7	415
8	6.30	7.95	6.10	7.60	7.70	.742	35	418
9	8.70	9.40	8.70	9.10	9.25	.800	25	395
10	10.55	10.80B	10.40	10.80B	10.85	.849	23	389
11	8.90	10.45B	8.90	10.45B	9.90	.826	2	377
12	10.80	11.10	10.80	11.10	11.20	.863	8	376
15	....	11.45B	....	11.20N	11.35	.874	....	384
16	11.00	11.00	11.00	11.00	11.00	.867	21	401
17	13.50	13.50	13.50	13.50	13.25	.920	10	376
18	....	13.75B	12.65A	12.65A	12.00	.898	....	376
19	....	12.10B	11.75A	11.75A	11.55	.881	....	375
22	....	....	11.00A	11.55N	11.70	.902	....	375
23	13.60	13.60	12.90A	12.90A	12.55	.922	25	385
24	....	....	....	12.55N	12.55	.925	....	358
25	13.00	13.00	12.80	12.80	12.80	.931	50	334
26	12.80	13.60B	12.50A	13.60B	13.70	.947	23	354
29	....	14.70B	....	13.70N	14.40	.959	....	351
30	14.10	14.10	13.45A	13.45A	13.85	.955	12	361
31	....	....	13.00A	13.30A	13.35	.952	....	361

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1275 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	9.40	9.40	9.40	9.40	9.75	.914	1	331
2....	....	....	9.15A	9.15A	8.80	.893	....	329
5....	....	9.60B	....	8.85B	9.35	.918	....	329
6....	7.00	7.00	7.00	7.00	6.65	.831	25	354
7....	....	6.70B	....	6.65N	6.15	.817	....	354
8....	7.45	7.70B	7.45	7.45	7.30	.869	10	364
9....	9.20	9.20	9.20	9.20	9.35	.932	1	364
12....	....	10.10B	....	10.10B	10.55	.964	....	364
13....	11.40	11.50B	11.25A	11.25A	10.95	.972	19	383
14....	....	....	....	10.95N	10.85	.972	....	348
15....	....	....	....	10.85N	12.30	.987	....	329
16....	....	....	....	12.30N	12.15	.987	....	329
19....	....	....	....	12.15N	12.15	.992	....	329
20....	....	....	....	12.15N	11.25	.989	....	329
21....	....	....	....	11.25N	12.70	.996	....	329
22....	....	....	....	12.70N	11.90	.995	....	262
23....	12.50	12.50	12.50	12.50	12.65	.997	3	262
26....	....	....	12.00A	12.00A	11.85	.998	....	262
27....	....	....	11.40A	11.80A	11.90	.999	....	262
28....	....	12.60B	....	12.60B	12.60	.999	....	252
29....	....	....	12.55A	12.55A	12.35	.999	....	252
30....	....	....	....	12.35N	11.25	.999	....	252

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	9.55	9.55	9.35A	9.35A	8.75	.999	2	221
4....	....	....	....	8.75N	9.45	.999	....	220
5....	....	....	....	9.45N	8.05	1.000	....	186
6....	....	....	....	8.05N	5.30	.999	....	184
9....	....	....	....	....	....	.927	....	....

SEPTEMBER 1985 1300 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15....	5.10	5.30	5.00	5.00	5.05	.414	35	35
16....	....	....	4.80A	4.80A	5.15	.423	1	35
17....	5.05	5.20	4.60A	4.60A	4.45	.405	20	51
18....	5.20	5.30	5.20	5.30	5.35	.469	5	55
19....	5.20	5.30	5.10A	5.30	5.30	.459	3	58
22....	4.80	4.80	3.80A	3.90	4.05	.401	9	67
23....	3.90	3.90	3.20	3.40A	2.90	.326	12	79
24....	2.60	2.70	2.60	2.70	2.60	.282	26	105
25....	2.05	2.05	2.05	2.05	2.00	.240	1	106
26....	2.30	2.45	2.30	2.45	2.15	.247	11	117
29....	2.30	2.55B	2.30	2.35B	3.10	.327	2	117
30....	2.90	3.00	2.90	3.00	2.60	.285	16	133

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1300 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.65	2.65	2.30A	2.65	2.50	.276	6	134
2....	1.90	2.35	1.90	2.35	2.30	.248	504	533
3....	....	....	2.20A	2.20A	1.75	.190	....	531
6....	1.30	1.30	1.30	1.30	1.45	.160	1	532
7....	....	2.50B	....	2.50B	2.60	.294	....	531
8....	2.20	2.30	2.20	2.30	2.05	.253	11	542
9....	3.05	3.05	3.05	3.05	2.85	.314	10	542
10....	2.85	3.05B	2.85	2.95	3.05	.325	201	741
13....	3.65	3.65	3.65	3.65	3.80	.370	6	747
14....	4.00	4.50B	3.70A	4.00	3.95	.389	14	826
15....	3.90	3.90	3.90	3.90	4.00	.388	10	826
16....	3.90	3.90	3.30A	3.85	3.80	.382	4	825
17....	3.75@.80	3.90	3.75	3.90	3.95	.398	280	840
20....	4.70	4.90	4.30	4.30	4.15	.405	29	853
21....	4.30	4.30	3.85A	4.00@3.90	4.10	.411	43	891
22....	3.60	3.60	3.60	3.60	3.55	.374	155	815
23....	3.40	3.40	3.20	3.25B	3.50	.381	251	746
24....	3.25	3.45	3.25	3.25	3.00	.343	204	797
27....	Exchange Closed; Memorial Day							
28....	2.90@3.00	3.00	2.90	3.00	3.00	.345	2	787
29....	3.00	3.80B	2.90	3.80B	3.80	.409	129	914
30....	3.80	3.80	3.50	3.70	3.80	.411	205	1113
31....	3.65	4.50	3.60	4.30	4.30	.453	457	1482

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	4.30	4.50	4.10A	4.20A	4.05	.437	5	1485
4....	3.70	4.00	3.35	3.35	3.40	.392	313	1269
5....	3.30	3.30	3.00	3.10	3.15	.361	420	1280
6....	3.40@.45	3.50	3.40	3.50	3.65	.394	57	1337
7....	3.20	3.50	3.20	3.50	3.50	.389	96	1433
10....	3.05	3.05	2.70	2.90	3.20	.371	100	1409
11....	3.10	3.10	3.00	3.05B	3.10	.361	4	1411
12....	3.20	3.20	2.80	2.90	3.00	.373	407	1315
13....	2.80	3.10	2.80	3.10	3.00	.372	28	1330
14....	3.20	3.90	3.20	3.70	3.75	.421	270	1576
17....	3.10	3.35	3.10	3.20	3.20	.404	17	1568
18....	3.70	4.90	3.70	4.55	4.70	.503	673	1748
19....	4.60	4.60	3.55	3.65B	3.80	.451	390	1852
20....	3.80	3.80	2.70	3.10	3.20	.406	900	1791
21....	3.50	3.50	3.50	3.50	3.50	.432	153	1738
24....	3.30	3.60	3.30	3.50	3.55	.435	759	1517
25....	3.20	3.30B	3.10	3.25	3.40	.429	227	1479
26....	3.45	3.70	3.45	3.55	3.60	.465	158	1619
27....	3.60	3.60	3.40	3.40	3.40	.456	26	1626
28....	3.50	4.20B	3.50	4.00	4.00	.504	504	1626

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.20	4.20	3.60	3.60	3.65	.478	684	1670
2....	3.45	3.80B	3.45	3.75	3.80	.497	229	1771
3....	3.80	4.10	3.75	4.05	4.15	.527	181	1835
4....	Exchange Closed; Independence Day							
5....	4.90	5.15	4.55	5.15	5.30	.605	188	1883
8....	4.80	6.20	4.75	6.00B	6.05	.654	162	1681
9....	7.00	7.65	7.00	7.15	7.40	.722	98	1631
10....	8.30	9.15	8.30	9.00	8.90	.781	80	1630
11....	7.50	8.60	7.20	8.05B	8.05	.752	21	1600
12....	8.80	9.10	8.40A	9.10	9.20	.798	4	1601
15....	9.70	9.70	8.60	8.90	9.30	.810	8	1582
16....	9.00	9.05B	9.00	9.00	9.00	.800	3	1580
17....	11.00	11.50B	10.90	10.90A	11.15	.871	37	1591
18....	11.40	11.45B	9.50A	9.50A	9.85	.840	51	1598
19....	9.70	9.90B	9.30A	9.40A	9.45	.830	10	1622
22....	8.75	9.20	8.65	9.20	9.60	.843	28	1585
23....	10.80	10.90B	10.80	10.90B	10.35	.870	17	1585
24....	9.95	9.95	9.90	9.90	10.35	.875	2	1580
25....	10.70	10.90	10.20A	10.60	10.55	.883	245	1400
26....	11.70	11.70	10.20A	11.70	11.40	.906	1	1399
29....	12.30	12.40	12.25	12.40	12.00	.923	66	1373
30....	11.80	11.80	11.15A	11.40	11.45	.916	77	1373
31....	10.60	12.05B	10.60	10.70B	10.90	.910	1	1352

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMER 1985 1300 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	7.60	8.00	7.20	7.20	7.60	.841	4	1351
2....	6.80	7.00B	6.60A	7.00B	6.70	.809	40	1346
5....	....	7.50B	....	6.70N	7.15	.843	....	1346
6....	5.60	5.65	4.90A	4.90A	4.75	.715	150	1246
7....	4.50	4.50	4.50	4.50	4.30	.694	1	1246
8....	5.30	5.75B	5.30	5.30	5.30	.763	17	1229
9....	....	5.70B	....	5.70B	7.10	.860	....	1229
12....	7.90	7.90	7.90	7.90	8.20	.913	1	1228
13....	9.00	9.00	9.00	9.00	8.55	.928	2	1228
14....	....	8.80B	8.40A	8.55N	8.45	.929	....	1227
15....	....	9.00B	....	8.80B	9.85	.961	....	1227
16....	....	....	9.70A	9.80A	9.70	.961	....	1227
19....	9.70	10.00	9.40A	9.40A	9.60	.972	61	1221
20....	8.10	8.60B	8.00	8.60B	8.80	.963	7	1180
21....	10.40	10.40	8.60A	10.40	10.20	.983	25	1179
22....	....	10.50B	9.50A	9.50A	9.40	.979	....	1158
23....	....	9.90B	....	9.90B	10.10	.988	....	1008
26....	....	....	....	10.10N	9.35	.991	....	1008
27....	....	....	8.55A	9.30A	9.40	.993	....	505
28....	10.00	10.10B	10.00	10.10B	10.10	.997	80	469
29....	9.80	9.80	9.80	9.80	9.85	.998	2	435
30....	....	....	9.80A	9.80A	8.75	.997	....	354

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	7.10	7.10	6.90A	6.90A	6.25	.998	5	351
4....	....	7.10B	....	7.10B	6.95	.999	....	338
5....	....	7.10B	5.65A	5.65A	5.55	.999	....	286
6....	2.75	2.90	2.65	2.65	2.80	.991	15	277
9....	....	....	....	....	....	.465	....	....

SEPTEMBER 1985 1325 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	4.75	4.75	4.10	4.40	4.45	.403	576	570
19....	....	....	4.15A	4.15A	4.40	.393	15	570
22....	....	....	3.80A	3.80A	3.20	.337	....	550
23....	2.70	2.70	2.00	2.00	2.20	.267	154	525
24....	2.05	2.10	1.90	2.10	2.05	.227	14	537
25....	1.85	1.85	1.85	1.85	1.70	.190	6	537
26....	....	....	....	1.70N	1.75	.196	....	537
29....	....	2.00B	....	2.00B	2.40	.266	....	537
30....	....	....	....	2.40N	2.00	.228	....	537

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.00	2.05B	1.95	1.95	1.90	.220	400	537
2....	....	....	1.60A	1.60A	1.65	.195	....	537
3....	....	....	....	1.65N	1.20	.145	....	537
6....	....	....	....	1.20N	1.00	.120	....	537
7....	....	1.40B	....	1.40B	1.80	.242	....	537
8....	....	....	....	1.80N	1.45	.205	....	537
9....	2.35	2.70	2.30	2.30	2.25	.260	24	532
10....	....	2.35B	....	2.35B	2.40	.270	....	532
13....	2.80	2.80	2.80	2.80	3.00	.311	5	527
14....	....	3.60B	....	3.10B	3.20	.329	....	527
15....	3.05	3.05	3.05	3.05	3.25	.328	30	557
16....	3.00	3.00	2.90A	3.00	3.05	.322	80	637
17....	3.00	3.05B	3.00	3.05B	3.15	.336	25	657
20....	4.10	4.10	3.55A	3.55A	3.30	.342	1	658
21....	2.90	3.10	2.90	3.10	3.30	.348	19	643
22....	3.00	3.10	2.95A	2.95A	2.75	.313	4	647
23....	....	....	2.55A	2.75N	2.75	.319	....	647
24....	2.50	2.80	2.50	2.80	2.35	.283	21	656
27....	Exchange Closed; Memorial Day							
28....	....	....	....	2.35N	2.30	.284	....	656
29....	2.40	2.90	2.40	2.90	2.95	.343	150	762
30....	2.95	3.00	2.80A	3.00	2.95	.345	4	764
31....	2.70	3.20B	2.70	3.20B	3.40	.385	52	714

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1325 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	3.50	3.50	3.10	3.10	3.15	.368	174	689
4....	3.10	3.10	2.50	2.60	2.60	.325	325	697
5....	2.50	2.60	2.30A	2.50A	2.45	.296	201	878
6....	2.70	2.75	2.65	2.75	2.75	.327	104	903
7....	2.70	2.70	2.50	2.55	2.75	.322	155	945
10....	2.35	2.35	2.10	2.10	2.45	.303	231	949
11....	2.30	2.30	2.10	2.20	2.25	.294	10	949
12....	2.25	2.30B	2.25	2.25	2.25	.305	9	948
13....	2.25	2.25	2.25	2.25	2.25	.304	141	971
14....	2.60	2.95	2.60	2.90	2.85	.349	7	977
17....	2.50	2.60	2.40	2.40	2.50	.331	65	981
18....	2.95	3.80	2.95	3.80	3.70	.427	444	1098
19....	3.70	3.70	2.90	2.90	2.90	.375	219	1087
20....	2.20	2.50	2.00	2.40	2.35	.332	410	983
21....	2.45	2.65	2.45	2.60	2.60	.356	404	1142
24....	2.50	2.70	2.45A	2.70	2.60	.358	52	981
25....	2.45	2.45	2.45	2.45	2.50	.352	11	992
26....	2.60	2.85	2.60	2.80A	2.70	.385	22	997
27....	2.60	2.65	2.55	2.55	2.50	.376	8	996
28....	2.40	3.30	2.40	2.90	2.95	.422	205	843

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.00	3.15B	2.50	2.50	2.70	.386	90	855
2....	2.65	2.80B	2.65	2.80B	2.80	.403	90	843
3....	2.85	2.90	2.80A	2.90	3.05	.433	5	846
4....	Exchange Closed; Independence Day							
5....	3.70	4.15	3.30	4.15	4.05	.510	77	782
8....	3.60	4.85	3.60	4.80	4.65	.559	83	787
9....	5.00	5.80B	5.00	5.65	5.80	.633	11	784
10....	7.10	7.10	6.90	7.00B	7.15	.700	76	785
11....	5.90	7.30	5.90	7.30	6.35	.665	7	784
12....	7.30	7.30	7.30	7.30	7.40	.718	2	782
15....	7.10	7.55B	6.65	7.40	7.50	.731	14	740
16....	7.00	7.30B	7.00	7.00	7.15	.718	7	735
17....	9.00	9.10	8.80	8.90	9.05	.806	29	764
18....	9.50	9.50	7.95A	8.25	7.95	.766	76	713
19....	7.90	7.90	7.70A	7.70A	7.55	.752	5	746
22....	7.15	7.15	7.00A	7.15	7.65	.766	2	684
23....	8.70	9.00B	8.70	8.70	8.35	.800	3	681
24....	....	....	7.50A	8.35N	8.35	.805	....	681
25....	8.25	8.40B	8.10A	8.25	8.50	.815	....	691
26....	....	9.10B	8.10A	9.10B	9.20	.847	....	691
29....	9.80	10.20B	9.80	10.00	9.70	.869	82	704
30....	9.70	9.70	9.10A	9.25	9.20	.858	67	665
31....	9.50	9.80B	8.60A	8.80A	8.65	.848	15	682

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	6.00A	6.00A	5.65	.740	....	622
2....	4.95	4.95	4.60	4.60	4.85	.696	3	613
5....	5.30	5.50B	4.70A	4.70A	5.20	.735	1	612
6....	3.10	3.10	3.10	3.10	3.15	.573	10	612
7....	3.10	3.35B	2.95A	3.10	2.85	.546	5	611
8....	4.00	4.10	4.00	4.10	3.60	.625	66	674
9....	....	4.90B	....	4.90B	5.10	.751	....	674
12....	....	5.80B	....	5.80B	6.05	.825	....	659
13....	6.40	6.75B	6.30	6.55B	6.40	.848	20	705
14....	....	6.50B	5.90A	6.40N	6.25	.847	....	705
15....	....	7.30B	....	7.30B	7.55	.905	....	705
16....	....	....	7.50A	7.50A	7.35	.903	....	705
19....	....	....	7.15A	7.15A	7.25	.920	....	705
20....	6.15	6.30B	6.00A	6.30B	6.40	.898	70	689
21....	....	....	6.30A	6.40N	7.75	.945	....	689
22....	....	8.15B	7.10A	7.10A	7.00	.931	....	689
23....	7.50	7.70	7.50	7.70	7.60	.955	101	705
26....	6.60	6.70B	6.60	6.70B	6.90	.957	20	704
27....	6.70	6.75	6.25A	6.75	5.95	.965	108	597
28....	....	7.50B	....	7.45B	7.60	.982	....	598
29....	....	....	....	7.60N	7.35	.984	....	598
30....	....	....	7.30A	7.30A	6.25	.975	....	598

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1325 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	4.20	4.20	4.20	4.20	3.80	.965	12	592
4....	....	4.85B	....	3.80N	4.50	.995	....	592
5....	....	4.75B	3.15A	3.15A	3.10	.994	....	592
6....	.80	1.00	.25	.25	.30	.602	114	587
9....	....	....	....	....	....	.054	....	....

SEPTEMBER 1985 1350 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	3.00	3.00	2.30A	2.30A	2.20	.305	102	102
20....	1.80	1.80	1.80	1.80	1.75	.265	6	106
21....	1.70	1.70	1.70	1.70	1.90	.287	....	106
24....	....	....	....	1.90N	1.90	.287	4	110
25....	1.75	1.80B	1.75	1.75	1.85	.281	25	135
26....	....	1.95B	....	1.95B	1.95	.311	....	135
27....	1.85	1.85	1.85	1.85	1.75	.302	4	139
28....	2.20	2.45	2.00	2.15	2.15	.345	70	163

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.95	2.30B	1.95	1.95	1.90	.302	2	164
2....	1.75	2.00B	1.50	2.00B	2.00	.317	66	230
3....	1.90	2.35	1.90	2.15	2.20	.343	130	353
4....	Exchange Closed; Independence Day							
5....	2.20	2.90	2.20	2.85B	2.90	.416	194	527
8....	2.85	3.80	2.80	3.50	3.45	.463	225	640
9....	3.80	4.85	3.80	4.40	4.40	.538	354	730
10....	5.45	5.70	5.30	5.70	5.60	.610	44	739
11....	4.45	5.70B	4.20	5.10A	5.00	.571	27	740
12....	5.50	5.70B	5.50	5.60B	5.75	.628	3	738
15....	5.55	5.90B	5.30A	5.85	5.85	.640	6	732
16....	5.60	5.60	5.50	5.55	5.55	.624	19	722
17....	7.45	7.45	6.60	6.60	7.25	.726	121	700
18....	7.50	7.60B	6.30A	6.30A	6.25	.677	6	699
19....	6.05	6.30	5.95	5.95	5.85	.660	27	698
22....	5.30	5.50	5.30	5.50	5.90	.673	28	671
23....	7.25	7.25	6.60A	6.60A	6.50	.713	36	635
24....	6.40	6.40	5.70A	6.30	6.50	.718	3	626
25....	....	6.60B	6.20A	6.60B	6.60	.729	....	628
26....	....	7.10B	6.40A	7.10B	7.25	.766	1	628
29....	7.60	8.10	7.60	8.00A	7.60	.794	14	620
30....	7.20	7.20	7.10A	7.20	7.20	.779	1	620
31....	6.90	7.80B	6.40A	6.80A	6.60	.764	1	621

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.55	4.55	3.80	3.80	4.00	.616	45	601
2....	3.00	4.10	3.00	3.15	3.30	.563	16	601
5....	3.85	3.85	3.25A	3.50	3.60	.602	14	611
6....	2.20	2.20	2.00	2.00	1.95	.423	80	672
7....	1.80	2.20	1.65	1.65	1.70	.394	333	983
8....	2.50	2.60	2.25A	2.25A	2.20	.472	239	1094
9....	2.70	3.40	2.70	3.30	3.45	.610	32	1073
12....	4.00	4.30	3.70	4.20	4.20	.697	278	882
13....	5.35	5.35	4.40	4.70B	4.45	.725	6	874
14....	3.75	4.65	3.75	4.40A	4.30	.721	5	876
15....	4.95	5.15B	4.80	5.15B	5.40	.806	10	876
16....	....	....	....	5.40N	5.10	.800	....	876
19....	5.10	5.50B	4.85A	4.95A	5.05	.820	46	876
20....	4.50	4.50	3.85A	4.50	4.30	.777	6	877
21....	5.40	5.40	4.25A	5.35	5.50	.859	38	875
22....	5.70	5.75	5.00	5.00	4.75	.828	109	836
23....	5.30	5.30	5.10A	5.30	5.30	.873	5	821
26....	....	....	....	5.30N	4.60	.862	....	821
27....	4.45	4.45	4.20A	4.45	4.60	.875	1	821
28....	4.85	5.40	4.85	5.40	5.20	.921	82	739
29....	....	....	5.05A	5.05A	4.90	.921	....	739
30....	4.90	4.90	4.90	4.90	3.85	.880	5	729

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1350 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.60	2.60	1.80A	1.80A	1.60	.727	50	744
4....	2.55	2.95	2.20A	2.20A	2.10	.874	77	746
5....	2.25	2.45	1.00	1.10	.90	.677	35	731
6....	.05	.05	.05	.05	....	.032	32	....

SEPTEMBER 1985 1375 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	1.90	2.75	1.90	2.70	2.70	.370	4	3
9....	3.05	3.90	3.05	3.65	3.50	.442	590	444
10....	4.30	4.50	4.00	4.50	4.30	.515	332	649
11....	3.40	4.50	3.40	4.00	3.70	.474	51	668
12....	4.00	4.45	4.00	4.40	4.40	.532	552	812
15....	4.05	4.50B	3.75	4.40	4.55	.542	118	897
16....	4.05	4.30	4.05	4.30	4.20	.524	36	923
17....	5.60	5.80	5.50	5.50A	5.65	.634	90	925
18....	5.80	6.00B	4.90	4.90	4.75	.579	115	898
19....	4.75	4.75	4.20	4.20	4.40	.559	5	897
22....	4.40	4.55	4.00	4.55	4.45	.570	56	948
23....	5.10	5.45B	4.80	4.80	4.95	.613	57	897
24....	4.60	4.80	4.50A	4.80	4.95	.618	52	918
25....	4.60	4.60	4.60	4.60	4.90	.629	50	908
26....	4.60	5.30B	4.60	5.30B	5.50	.673	1	906
29....	5.80	6.10B	5.80	5.80	5.75	.700	62	953
30....	....	....	....	5.75N	5.40	.680	....	953
31....	....	6.00B	4.80A	5.10A	4.80	.661	....	953

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.70	3.20	2.50	2.50	2.70	.480	117	951
2....	2.00	2.40	1.90	2.10B	2.15	.425	246	1156
5....	2.40	2.40	2.05	2.20B	2.30	.458	29	1153
6....	1.50	1.50	1.05	1.05	1.10	.286	114	1228
7....	1.20	1.30	1.00	1.00	1.00	.260	433	1532
8....	1.60	1.60	1.20	1.20	1.35	.325	309	1781
9....	1.30	2.05	1.30	2.05	2.15	.456	38	1794
12....	2.65	2.75	2.30A	2.75	2.65	.541	493	1499
13....	3.40	3.40	2.60	3.00	2.85	.571	512	1414
14....	2.35	3.05	2.35	2.55	2.60	.562	350	1303
15....	3.05	3.30	[illegible]	3.30	3.45	.665	169	1336
16....	3.60	3.60	3.25	3.35	3.30	.652	147	1201
19....	3.20	3.45	3.05	3.25	3.25	.666	118	1103
20....	2.00	2.65	2.00	2.65	2.60	.604	98	1185
21....	2.35	2.35	2.35	2.35	3.50	.713	33	1185
22....	3.50	3.60B	3.40A	3.40A	2.90	.861	52	1161
23....	3.40	3.45	3.05	3.05	3.25	.722	100	1124
26....	3.00	3.00	2.40	2.70	2.65	.679	102	1046
27....	2.60	2.60	2.15	2.50	2.60	.692	61	1025
28....	3.00	3.40	2.90	3.10	3.10	.766	44	992
29....	2.85	2.85	2.50	2.70	2.70	.753	72	994
30....	2.90	2.90	1.80	1.80	1.80	.654	12	922

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.65	.75	.45	.45	.40	.279	278	865
4....	.60	.70B	.40	.45	.45	.377	82	866
5....	.50	.50	.15A	.20	.10	.054	282	673
6....	....	....	.05A	.05A	....	.000	25	....

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1400 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	2.20	2.65	2.20	2.40	2.40	.352	102	101
10....	3.05	3.40	2.90	3.20	3.20	.420	204	265
11....	2.80	3.30	2.50	2.90	2.70	.380	44	272
12....	3.25	3.40	3.00	3.30A	3.25	.436	52	302
15....	3.40	3.60	2.90	3.35	3.35	.443	403	530
16....	3.20	3.35	3.00	3.00	3.10	.424	242	545
17....	4.20	4.60B	3.80	4.20B	4.35	.536	76	605
18....	4.25	4.60B	3.40	3.55A	3.55	.477	463	633
19....	3.70	4.05	2.80	3.15B	3.25	.456	185	752
22....	3.00	3.40	2.70	3.35	3.20	.464	230	658
23....	4.00	4.45B	3.60A	3.75	3.60	.506	78	591
24....	3.40	3.40	2.90A	3.30	3.60	.510	34	592
25....	3.60	3.60	3.10	3.25	3.50	.521	205	718
26....	3.20	4.05	3.20	4.00A	3.95	.567	12	723
29....	4.20	4.50	4.00	4.20	4.15	.593	178	826
30....	4.00	4.10B	3.60	3.70B	3.80	.569	54	810
31....	3.50	4.30B	3.10	3.40	3.40	.547	29	825

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.50	2.50	1.40	1.80	1.70	.349	686	1314
2....	1.35	1.55	1.10	1.20B	1.30	.297	288	1489
5....	1.70	1.70	1.20A	1.60	1.40	.321	122	1435
6....	.70	.90	.65A	.70	.60	.176	60	1432
7....	.60	.65	.50	.65	.50	.155	72	1461
8....	.80	.90	.60	.80	.75	.203	10	1461
9....	.80	1.25	.70	1.25	1.25	.311	124	1466
12....	1.50	1.55	1.35	1.50	1.55	.381	169	1613
13....	2.00	2.10	1.65	1.80	1.70	.407	252	1777
14....	1.30	1.85	1.25	1.50B	1.60	.395	640	1587
15....	1.90	2.20	1.60	2.20	2.10	.498	185	1620
16....	1.95	2.25	1.80	1.90	1.95	.480	991	1681
19....	1.65	1.95	1.65	1.95	1.85	.481	485	1333
20....	1.10	1.35	.90	1.25	1.35	.410	831	1970
21....	1.30	2.10	1.10	2.05	1.95	.523	1271	1296
22....	2.00	2.20	1.35	1.35	1.50	.457	435	1338
23....	1.60	1.75	1.50A	1.75	1.75	.519	297	1377
26....	1.60	1.60	1.00	1.10	1.20	.443	459	1468
27....	1.10	1.20	.90	1.10	1.10	.444	102	1445
28....	1.30	1.65	1.15	1.45	1.45	.521	309	1300
29....	1.25	1.25	.95	1.00B	1.05	.488	136	1260
30....	.70	.85	.55	.55	.50	.355	138	1311

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	.15	.15	.10	.10	.10	.039	54	1262
4....	.15	.15	.10	.10	.10	.040	250	1091
5....	....	....	.05A	.10N	....	.000	11	1088
6....	.05	.05	CAB	CAB	CAB	.000	44	....

SEPTEMBER 1985 1425 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	2.25	2.25	2.25	2.25	2.25	.294	1	1
12....	2.35	2.50	2.35	2.50	2.35	.345	9	10
15....	2.40	2.40	2.00	2.30	2.40	.349	346	356
16....	2.20	2.30	2.15	2.15	2.20	.331	165	340
17....	3.15	3.20B	2.95A	3.00	3.15	.437	110	255
18....	3.50	3.50	2.35	2.40	2.55	.378	257	509
19....	2.55	2.55	2.25	2.30	2.30	.358	41	503
22....	1.95	2.10	1.95	2.10	2.25	.362	1	482
23....	3.00	3.10	2.30	2.40@.30	2.50	.402	408	558
24....	2.30	2.40	1.80	2.35	2.50	.404	445	524
25....	2.60	2.65B	2.20A	2.40	2.45	.414	298	293
26....	2.05	2.80	2.05	2.80	2.80	.458	107	286
29....	3.00	3.10B	2.70	3.00	2.85	.480	144	363
30....	2.90	2.90	2.20	2.35B	2.60	.454	81	369
31....	2.80	2.90	1.90	2.40	2.25	.430	407	703

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1425 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.40	[illegible]	1.00	1.00	.236	452	860
2....	.80	.85	[illegible]	.75	.75	.192	131	775
5....	1.00	1.00	.65	.65	.60	.207	108	820
6....	.55	.55	.30	.30	.30	.099	124	720
7....	.35	.40	.35	.35	.25	.084	209	612
8....	....	.45B	....	.45B	.35	.115	1	602
9....	.50	.50	.50	.50	.65	.193	9	603
12....	.90	.90	.70	.80	.60	.242	17	604
13....	1.20	1.20	.95A	1.00	.95	.261	12	606
14....	.75	.90	.75	.90	.80	.248	413	921
15....	.95	1.10B	.85A	1.00B	1.20	.333	173	1084
16....	1.30@.35	1.35	.90	1.05A	1.00	.314	300	979
19....	1.00	1.00	.85A	1.00	.95	.302	2	977
20....	.45@.40	.70	.40	.70	.60	.239	503	901
21....	.55	1.10	.55	1.00A	1.00	.330	592	1011
22....	1.05	1.15	.65	.65	.70	.267	769	1018
23....	.70	.70	.60	.60	.75	.314	420	1318
26....	.55	.60B	.40	.55	.45	.228	305	1425
27....	.35	.40	.35	.40	.40	.221	9	1422
28....	.45	.50	.45	.45	.50	.271	171	1519
29....	.35	.40	.30	.40	.40	.231	47	1513
30....	.35	.35	.10	.15	.10	.131	217	1423

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	....	....	.05A	.05A	....	.001	....	1373
4....	....	.05	.02	.05	.05	.000	134	1371
5....	CAB	CAB	CAB	CAB	CAB	.000	8	1363
6....	CAB	CAB	CAB	CAB	CAB	.000	1	....

SEPTEMBER 1985 1450 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	2.20	2.20	1.70	1.70	1.75	.289	522	402
19....	....	....	1.60A	1.60A	1.60	.269	....	402
22....	1.40	1.50B	1.40	1.50B	1.55	.271	26	427
23....	2.10	2.10	1.70A	1.70A	1.75	.305	324	642
24....	1.75	1.75	1.20	1.30B	1.75	.306	14	668
25....	1.50	1.55	1.50	1.55	1.60	.314	100	785
26....	1.50	2.00	1.50	2.00	1.90	.354	109	887
29....	2.10	2.20	1.85	1.90B	1.90	.371	624	477
30....	2.00	2.00	1.65	1.65	1.65	.345	100	555
31....	2.00	2.00	1.20	1.30	1.40	.322	443	788

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.80	.80	.70	.70	.60	.148	148	818
2....	.50	.50	.45	.45	.45	.115	109	759
5....	.45	.45	.40A	.45	.40	.122	4	736
6....	.15	.30	.15	.30	.15	.050	278	611
7....	.20	.20	.20	.20	.15	.041	150	569
8....	....	....	....	.15N	.20	.059	....	544
9....	....	.25B	....	.25B	.30	.108	....	544
12....	.30	.40B	.30	.35B	.35	.137	1	543
13....	.60	.60	.60	.60	.45	.149	4	543
14....	....	....	....	.45N	.40	.138	....	543
15....	.40	.40	.40	.40	.60	.198	10	543
16....	.55	.55	.55	.55	.50	.181	2	545
19....	.45	.45	.45	.45	.40	.164	10	545
20....	....	....	.25A	.30A	.25	.118	....	545
21....	.35	.35	.35	.35	.40	.178	50	495
22....	.45	.45	.25	.30	.25	.130	407	813
23....	....	....	....	.25N	.30	.157	25	813
26....	.15	.35B	.15	.15	.15	.091	50	585
27....	....	....	....	.15N	.10	.082	....	585
28....	.10	.15	.10	.10	.15	.103	150	497
29....	.10	.10	.10	.10	.10	.077	18	510
30....	.10	.10	.05	.05	.05	.031	105	412

BRITISH POUND OPTION ON FUTURES—CALLS
SEPTEMBER 1985 1450 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	2	410
4	CAB	CAB	CAB	CAB	CAB	000	...	410
5	CAB	CAB	CAB	CAB	CAB	000	...	410
6	CAB	CAB	CAB	CAB	CAB	000	2	...

SEPTEMBER 1985 1475 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	1.20	1.40	1.15A	1.15A	1.10	.273	308	300
30	1.00	1.10	1.00	1.00A	1.00	.249	163	407
31	1.10	1.10	.85	.85	.85	.228	102	507

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40	.45	.35	.35	.35	.086	204	507
2	.35	.40	.35	.40	.30	.063	204	303
5	...	...	...	.30N	.35	.086	...	303
6	...	...	.20A	.20A	.05	.023	...	303
7	...	...	...	.05N	.05	.018	...	103
8	...	...	...	.05N	.05	.027	...	103
9	...	.10B	...	.10B	.15	.054	...	103
12	.30	.30	.30	.30	.20	.070	2	103
13	.25	.25	.25	.25	.20	.076	2	103
14	...	...	...	.20N	.15	.068	...	103
15	...	.20B	...	.20B	.25	.104	...	103
16	...	...	...	.25N	.20	.091	...	103
19	...	...	...	.20N	.15	.076	...	103
20	...	...	...	.15N	.05	.049	...	103
21	...	...	...	.05N	.15	.079	...	103
22	...	...	...	.15N	.10	.052	...	103
23	...	...	...	.10N	.10	.064	...	103
26	...	...	...	.10N	.05	.027	...	103
27	...	...	...	.05N	.05	.023	...	103
28	...	...	...	.05N	.05	.028	...	103
29	...	...	...	.05N	.05	.017	...	103
30	...	...	...	.05N	...	.004	...	103

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	...	103
4	CAB	CAB	CAB	CAB	CAB	.000	...	103
5	CAB	CAB	CAB	CAB	CAB	.000	...	103

DECEMBER 1985 1000 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	39.50	39.50	39.50	39.50	39.30	.998	700	700
26	...	...	...	39.30N	40.45	.998	...	...

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1050 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	33.50	33.50	33.50	33.50	32.55	.999	320	320

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	32.55N	30.10	.998	...	...

DECEMBER 1985 1100 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	10.00	10.00	10.00	10.00	9.90	.659	1	1
26	...	10.00B	...	10.00B	10.40	.676	...	1
27	...	12.50B	...	12.50B	14.20	.774	...	1
28	...	...	14.00A	14.00A	13.80	.764	...	1
29	...	14.60B	...	14.60B	15.00	.786	...	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	13.20A	13.20A	13.20	.759	...	1
2	...	...	13.00A	13.00A	13.00	.755	...	1
3	...	...	...	13.00N	12.35	.723	...	1
4	...	...	...	12.35N	12.20	.716	...	1
5	Exchange Closed; Good Friday							
8	...	...	11.80A	11.80A	12.80	.735	...	1
9	...	...	...	12.80N	12.40	.728	...	1
10	...	...	...	12.40N	13.20	.749	...	1
11	...	15.00B	...	15.00B	16.80	.811	...	1
12	...	...	...	16.80N	15.40	.804	...	1
15	17.40	17.40	17.35	17.40	17.40	.839	3100	2101
16	...	17.60B	...	17.40N	17.50	.843	...	2101
17	...	...	...	17.50N	17.20	.834	...	2101
18	...	18.40B	...	18.40B	19.00	.864	...	2101
19	...	...	18.20A	18.20A	18.50	.860	...	2101
22	...	...	16.70A	16.70A	16.45	.835	...	2101
23	...	...	...	16.45N	13.60	.793	...	2101
24	...	...	13.10A	13.10A	13.05	.766	...	2101
25	...	...	11.40A	11.40A	12.20	.735	...	2101
26	...	...	11.50A	12.20N	12.20	.741	...	2101
29	...	14.10B	...	14.10B	14.30	.799	...	2101
30	...	...	...	14.30N	13.10	.773	...	2101

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	12.80A	12.80A	12.60	.767	...	2101
2	...	...	12.30A	12.30A	12.20	.747	...	2101
3	...	...	...	12.20N	10.80	.699	...	2101
6	...	...	...	10.80N	9.70	.671	...	2101
7	...	...	...	9.70N	12.90	.736	...	2101
8	12.00	12.00	12.00	12.00	11.65	.705	10	2111
9	...	13.20B	...	13.20B	13.75	.750	...	2111
10	...	...	...	13.75N	14.15	.758	...	2111
13	...	15.10B	...	15.10B	15.20	.790	...	2111
14	...	16.00B	...	16.00B	15.70	.799	...	2111
15	...	...	15.60A	15.60A	15.70	.799	...	2111
16	...	...	...	15.70N	15.65	.797	...	2111
17	...	...	15.60A	15.65N	16.05	.806	...	2111
20	...	...	...	16.05N	16.10	.812	...	2111
21	...	...	15.50A	15.50A	16.25	.816	...	2111
22	...	...	15.70A	15.70A	15.20	.797	...	2111
23	...	...	14.80A	15.20N	15.40	.802	...	2111
24	...	...	...	15.40N	14.50	.782	...	2111
27	Exchange Closed; Memorial Day							
28	...	14.55B	...	14.50N	14.40	.786	...	2111
29	...	14.85B	...	14.85B	16.40	.821	...	2111
30	...	...	...	16.40N	16.35	.822	...	2111
31	...	16.80B	...	16.80B	17.45	.842	...	2111

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1100 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	17.80B	....	17.45N	16.85	.838	....	2111
4	....	....	15.90A	15.90A	15.60	.817	....	2111
5	14.70	15.00B	14.70	14.70	14.70	.801	1000	2011
6	....	15.70B	....	15.70B	15.65	.818	....	2011
7	....	....	....	15.65N	15.55	.816	....	2011
10	14.65	14.65	14.55	14.55	15.15	.810	100	2011
11	....	....	....	15.15N	14.80	.808	....	2011
12	15.10	15.80	15.10	15.75	15.35	.814	170	2021
13	....	....	....	15.35N	15.35	.815	....	2021
14	....	....	....	15.35N	16.70	.838	....	2021
17	....	....	....	16.70N	16.10	.832	....	2021
18	....	....	....	16.10N	18.65	.873	....	2021
19	....	....	18.55A	18.55A	17.30	.856	....	2021
20	....	....	....	17.30N	16.25	.838	....	2021
21	....	....	....	16.25N	16.95	.850	....	2021
24	....	....	....	16.95N	17.10	.854	....	2021
25	....	....	....	17.10N	16.85	.853	....	2021
26	....	....	....	16.85N	17.80	.867	....	2021
27	....	....	....	17.80N	17.50	.864	....	2021
28	....	....	....	17.50N	18.70	.880	....	2021

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	18.70N	18.15	.896	....	2021
2	....	....	....	18.15N	18.40	.902	....	2021
3	....	....	....	18.40N	19.10	.911	....	2021
4	Exchange Closed; Independence Day							
5	....	....	....	19.10N	21.20	.931	....	2021
8	....	....	....	21.20N	22.55	.942	....	2021
9	....	....	....	22.55N	24.45	.955	....	2021
10	....	....	....	24.45N	26.70	.965	....	2021
11	....	....	....	26.70N	25.25	.961	....	2021
12	....	....	....	25.25N	26.75	.968	....	2021
15	....	....	....	26.75N	27.10	.971	....	2021
16	....	....	....	27.10N	26.75	.970	....	2021
17	....	....	....	26.75N	29.55	.980	....	2021
18	....	....	....	29.55N	28.05	.976	....	2021
19	....	....	....	28.05N	27.60	.975	....	2021
22	....	....	....	27.60N	27.90	.977	....	2021
23	....	....	....	27.90N	28.90	.980	....	2021
24	....	....	....	28.90N	28.95	.981	....	2021
25	....	....	....	28.95N	29.20	.982	....	2021
26	....	....	....	29.20N	30.35	.985	....	2021
29	....	....	....	30.35N	31.00	.987	....	1001
30	....	....	....	31.00N	30.50	.986	....	1
31	....	....	....	30.50N	29.95	.985	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	29.95N	26.05	.984	....	1
2	....	....	....	26.05N	25.15	.982	....	1
5	....	....	....	25.15N	25.75	.985	....	1
6	....	....	....	25.75N	22.60	.974	....	1
7	....	....	....	22.60N	22.15	.972	....	1
8	....	....	....	22.15N	23.35	.978	....	1
9	....	....	....	23.35N	25.65	.986	....	1
12	....	....	....	25.65N	27.05	.990	....	1
13	....	....	....	27.05N	27.55	.991	....	1
14	....	....	....	27.55N	27.40	.991	....	1
15	....	....	....	27.40N	28.95	.994	....	1
16	....	....	....	28.95N	28.70	.993	....	1
19	....	....	....	28.70N	28.70	.994	....	1
20	....	....	....	28.70N	27.75	.993	....	1
21	....	....	....	27.75N	29.20	.995	....	1
22	....	....	....	29.20N	28.40	.994	....	1
23	....	....	....	28.40N	29.15	.995	....	1
26	....	....	....	29.15N	28.35	.995	....	1
27	....	....	....	28.35N	28.35	.995	....	1
28	....	....	....	28.35N	29.05	.996	....	1
29	....	....	....	29.05N	28.75	.996	....	1
30	....	....	....	28.75N	27.55	.995	....	1

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1100 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	....	27.55N	25.10	.992	....	1
4	....	....	....	25.10N	25.90	.993	....	1
5	....	....	....	25.90N	24.45	.991	....	1
6	....	....	....	24.45N	21.70	.984	....	1
9	....	....	....	21.70N	18.80	.973	....	1
10	....	....	....	18.80N	19.95	.979	....	1
11	....	....	....	19.95N	19.65	.978	....	1
12	....	....	....	19.65N	21.20	.985	....	1
13	....	....	....	21.20N	22.15	.988	....	1
16	....	....	....	22.15N	23.80	.993	....	1
17	....	....	....	23.80N	22.35	.990	....	1
18	....	....	....	22.35N	22.30	.991	....	1
19	....	....	....	22.30N	23.25	.993	....	1
20	....	....	....	23.25N	26.55	.997	....	1
23	....	....	....	26.55N	32.80	.999	....	1
24	....	....	....	32.80N	32.15	.999	....	1
25	....	....	....	32.15N	33.45	.999	....	1
26	....	....	....	33.45N	31.30	.998	....	1
27	....	....	....	31.30N	29.10	.997	....	1
30	....	....	....	29.10N	28.50	.997	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	28.50N	30.45	.998	....	1
2	....	....	....	30.45N	30.80	.999	....	1
3	....	....	....	30.80N	31.65	.999	....	1
4	....	....	....	31.65N	30.75	.999	....	1
7	....	....	....	30.75N	30.95	.999	....	1
8	....	....	....	30.95N	30.60	.999	....	1
9	....	....	....	30.60N	30.50	.999	....	1
10	....	....	....	30.50N	30.20	.999	....	1
11	....	....	....	30.20N	30.20	.999	....	1
14	....	....	....	30.20N	30.40	.999	....	1
15	....	....	....	30.40N	30.50	.999	....	1
16	....	....	....	30.50N	30.25	.999	....	1
17	....	....	....	30.25N	30.95	.999	....	1
18	....	....	....	30.95N	32.00	.999	....	1
21	....	....	....	32.00N	32.65	.999	....	1
22	....	....	....	32.65N	32.50	.999	....	....

DECEMBER 1985 1150 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	10.50	10.50	10.50	10.50	10.00	.668	1	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	10.00N	9.70	.661	....	1
2	....	....	9.10A	9.10A	9.40	.637	....	1
3	....	....	....	9.40N	8.30	.581	....	1
6	....	....	....	8.30N	7.40	.549	....	1
7	....	....	....	7.40N	9.90	.639	....	1
8	....	....	9.20A	9.20A	8.85	.603	....	1
9	....	....	....	8.85N	10.65	.654	....	1
10	....	....	....	10.65N	10.95	.663	....	1
13	....	....	....	10.95N	11.90	.701	....	1
14	....	....	....	11.90N	12.35	.711	....	1
15	....	....	....	12.35N	12.35	.711	....	1
16	....	....	....	12.35N	12.30	.709	....	1
17	....	....	....	12.30N	12.65	.719	....	1
20	....	....	....	12.65N	12.75	.72[illegible]	....	1
21	....	....	....	12.75N	12.90	.730	....	1
22	....	....	....	12.90N	11.90	.706	....	1
23	....	....	....	11.90N	12.00	.713	....	1
24	....	....	....	12.00N	11.25	.687	....	1
27	Exchange Closed; Memorial Day							
28	....	....	....	11.25N	11.10	.692	....	1
29	....	....	....	11.10N	12.90	.734	....	1
30	....	....	....	12.90N	12.80	.736	....	1
31	....	....	....	12.80N	13.85	.761	....	1

BRITISH POUND OPTION ON FUTURES—CALLS

DECEMBER 1985 1150 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	13.85N	13.25	.756	...	1
4	...	...	...	13.25N	12.10	.728	...	1
5	...	...	...	12.10N	11.40	.707	...	1
6	...	...	...	11.40N	12.15	.729	...	1
7	...	...	...	12.15N	12.10	.727	...	1
10	...	...	...	12.10N	12.05	.718	...	1
11	...	...	...	12.05N	11.40	.714	...	1
12	...	...	...	11.40N	11.85	.722	...	1
13	...	...	...	11.85N	11.85	.724	...	1
14	...	...	...	11.85N	13.00	.753	...	1
17	...	...	...	13.00N	12.75	.744	...	1
18	...	...	...	12.75N	14.80	.797	...	1
19	...	...	...	14.80N	13.60	.774	...	1
20	...	...	...	13.60N	12.60	.750	...	1
21	...	...	...	12.60N	13.20	.766	...	1
24	...	...	...	13.20N	13.30	.771	...	1
25	...	...	...	13.30N	13.00	.769	...	1
26	...	...	...	13.00N	13.90	.788	...	1
27	...	...	...	13.90N	13.60	.783	...	1
28	...	...	...	13.60N	14.55	.805	...	1
IN JULY								
1	...	...	...	14.55N	14.05	.817	...	1
2	...	...	...	14.05N	14.35	.826	...	1
3	...	...	...	14.35N	15.00	.839	...	1
4	Exchange Closed; Independence Day							
5	...	...	...	15.00N	16.60	.869	...	1
8	...	...	...	16.60N	17.80	.887	...	1
9	...	...	...	17.80N	19.40	.909	...	1
10	...	...	...	19.40N	21.90	.927	...	1
11	...	...	...	21.90N	20.30	.919	...	1
12	...	...	...	20.30N	21.75	.932	...	1
15	...	...	...	21.75N	22.10	.937	...	1
16	...	...	...	22.10N	21.75	.934	...	1
17	...	...	...	21.75N	24.55	.954	...	1
18	...	...	...	24.55N	23.05	.945	...	1
19	...	...	...	23.05N	22.60	.943	...	1
22	...	...	...	22.60N	22.90	.947	...	1
23	...	...	...	22.90N	23.90	.954	...	1
24	...	...	...	23.90N	24.00	.954	...	1
25	...	...	...	24.00N	24.20	.957	...	1
26	...	...	...	24.20N	25.35	.963	...	1
29	...	...	...	25.35N	26.10	.968	...	1
30	...	...	...	26.10N	25.60	.966	...	1
31	...	...	...	25.60N	24.95	.964	...	1
IN AUGUST								
1	...	...	...	24.95N	21.05	.957	...	1
2	...	...	...	21.05N	20.15	.952	...	1
5	...	...	...	20.15N	20.75	.958	...	1
6	...	...	...	20.75N	17.65	.932	...	1
7	...	...	...	17.65N	17.25	.929	...	1
8	...	...	...	17.25N	18.35	.941	...	1
9	...	...	...	18.35N	20.65	.959	...	1
12	...	...	...	20.65N	22.05	.969	...	1
13	...	...	...	22.05N	22.55	.972	...	1
14	...	...	...	22.55N	22.40	.972	...	1
15	...	...	...	22.40N	23.95	.979	...	1
16	...	...	...	23.95N	23.70	.979	...	1
19	...	...	...	23.70N	23.70	.980	...	1
20	...	...	...	23.70N	22.75	.977	...	1
21	...	...	...	22.75N	24.20	.983	...	1
22	...	...	...	24.20N	23.40	.980	...	1
23	...	...	...	23.40N	24.15	.983	...	1
26	...	...	...	24.15N	23.35	.982	...	1
27	...	...	...	23.35N	23.35	.982	...	1
28	...	...	...	23.35N	24.05	.985	...	1
29	...	...	...	24.05N	23.75	.984	...	1
30	...	...	...	23.75N	22.55	.981	...	1

BRITISH POUND OPTION ON FUTURES—CALLS

DECEMBER 1985 1150 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	...	22.55N	20.10	.972	...	1
4	...	...	...	20.10N	20.90	.976	...	1
5	...	...	...	20.90N	19.45	.969	...	1
6	...	...	...	19.45N	16.75	.949	...	1
9	...	...	...	16.75N	14.00	.919	...	1
10	...	...	...	14.00N	15.00	.934	...	1
11	...	...	...	15.00N	14.75	.932	...	1
12	...	...	...	14.75N	16.25	.950	...	1
13	...	...	...	16.25N	17.15	.959	...	1
16	...	...	...	17.15N	18.80	.973	...	1
17	...	...	...	18.80N	17.35	.964	...	1
18	...	...	...	17.35N	17.30	.964	...	1
19	...	...	...	17.30N	18.25	.972	...	1
20	...	...	...	18.25N	21.55	.987	...	1
23	...	...	...	21.55N	27.80	.997	...	1
24	...	...	...	27.80N	27.15	.997	...	1
25	...	...	...	27.15N	28.45	.998	...	1
26	...	...	...	28.45N	26.30	.993	...	1
27	...	...	...	26.30N	24.10	.990	...	1
30	...	...	...	24.10N	23.50	.989	...	1
IN OCTOBER								
1	...	...	...	23.50N	25.45	.994	...	1
2	...	...	...	25.45N	25.80	.994	...	1
3	...	...	...	25.80N	26.65	.996	...	1
4	25.25	25.25	25.25	25.25	25.75	.995	1	1
7	...	...	...	25.75N	25.95	.996	...	...

DECEMBER 1985 1175 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	6.50	6.50	6.50	6.50	6.10	.491	5	5
26	...	6.50B	...	6.50B	6.60	.510	...	5
27	...	8.50B	...	8.50B	9.55	.625	...	5
28	9.70	9.70	9.70	9.70	9.50	.612	1	6
29	...	9.80B	...	9.80B	10.50	.640	...	6
IN APRIL								
1	...	...	9.50A	9.50A	9.20	.604	...	6
2	...	...	9.00A	9.00A	9.10	.590	...	6
3	...	...	...	9.10N	8.25	.561	...	6
4	...	...	...	8.25N	8.10	.552	...	6
5	Exchange Closed; Good Friday							
8	...	...	7.90A	7.90A	8.60	.573	...	6
9	...	...	...	8.60N	8.40	.564	...	6
10	...	...	...	8.40N	8.90	.588	...	6
11	...	10.40B	...	10.40B	11.10	.667	...	6
12	...	...	...	11.10N	10.70	.658	...	6
15	...	...	...	10.70N	12.20	.705	...	6
16	12.00	12.30B	12.00	12.00	12.20	.711	3	9
17	...	...	...	12.20N	11.60	.697	...	5
18	...	...	...	11.60N	13.00	.740	...	6
19	...	...	...	13.00N	12.75	.735	...	6
22	...	...	11.60A	11.60A	11.30	.698	...	6
23	...	...	...	11.30N	9.00	.640	...	6
24	...	...	8.70A	8.70A	8.60	.605	...	6
25	7.00	7.00	7.00	7.00	7.95	.587	2	6
26	...	...	...	7.95N	7.95	.574	...	4
29	...	8.30B	...	8.30B	9.65	.645	...	4
30	...	...	...	9.65N	8.60	.611	...	4

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1175 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				8.60N	8.40	604		4
2			7.80A	7.80A	8.20	578		4
3				8.20N	7.05	520		4
6				7.05N	6.10	488		4
7				6.10N	8.60	587		4
8			8.00A	8.00A	7.60	550		4
9				7.60N	9.30	603		4
10				9.30N	9.55	613		4
13				9.55N	10.20	652		4
14				10.20N	10.65	663		4
15				10.65N	10.65	663		4
16				10.65N	10.60	660		4
17				10.60N	10.95	670		4
20				10.95N	11.25	678		4
21				11.25N	11.35	683		4
22				11.35N	10.40	657		4
23				10.40N	10.50	664		4
24				10.50N	9.85	636		4
27	Exchange Closed; Memorial Day							
28				9.85N	9.65	640		4
29				9.65N	11.35	686		4
30				11.35N	11.25	687		4
31				11.25N	12.20	715		4

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				12.20N	11.60	708		4
4				11.60N	10.55	678		4
5				10.55N	9.90	656		4
6				9.90N	10.60	679		4
7				10.60N	10.55	676		4
10				10.55N	10.50	666		4
11				10.50N	9.90	663		4
12				9.90N	10.30	671		4
13				10.30N	10.30	672		4
14				10.30N	11.40	704		4
17				11.40N	11.15	693		4
18				11.15N	13.05	752		4
19				13.05N	11.90	726		4
20				11.90N	10.90	700		4
21				10.90N	11.55	717		4
24				11.55N	11.65	722		4
25			11.50A	11.50A	11.30	720		4
26				11.30N	12.20	741		4
27				12.20N	11.90	736		4
28				11.90N	12.70	759		4

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				12.70N	12.25	768		4
2				12.25N	12.45	778		4
3				12.45N	13.15	793		4
4	Exchange Closed; Independence Day							
5				13.15N	14.65	828		4
8				14.65N	15.70	850		4
9				15.70N	17.50	876		4
10				17.50N	19.70	899		4
11				19.70N	18.20	889		4
12				18.20N	19.50	906		4
15				19.50N	19.60	911		4
16				19.60N	19.45	908		4
17				19.45N	22.05	933		4
18				22.05N	20.60	922		4
19				20.60N	20.20	919		4
22				20.20N	20.40	924		4
23				20.40N	21.40	933		4
24				21.40N	21.50	934		4
25				21.50N	21.70	937		4
26				21.70N	22.85	945		4
29				22.85N	23.60	952		4
30				23.60N	23.10	949		4
31				23.10N	22.60	946		4

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1175 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				22.60N	18.55	934		4
2				18.55N	17.75	926		4
5				17.75N	18.25	934		4
6				18.25N	15.50	899		4
7				15.50N	15.10	894		4
8				15.10N	16.10	910		4
9				16.10N	18.15	936		4
12				18.15N	19.55	950		4
13				19.55N	20.05	955		4
14				20.05N	19.90	954		4
15				19.90N	21.45	965		4
16				21.45N	21.20	964		4
19				21.20N	21.20	966		4
20				21.20N	20.25	961		4
21				20.25N	21.70	970		4
22				21.70N	20.90	966		4
23				20.90N	21.65	971		4
26				21.65N	20.85	968		4
27				20.85N	20.85	969		4
28				20.85N	21.55	973		4
29				21.55N	21.25	972		4
30				21.25N	20.05	967		4

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3				20.05N	17.60	952		4
4				17.60N	18.40	958		4
5				18.40N	16.95	947		4
6				16.95N	14.40	917		4
9				14.40N	11.85	873		4
10				11.85N	12.80	895		4
11				12.80N	12.60	891		4
12				12.60N	13.95	917		4
13				13.95N	14.80	930		4
16				14.80N	16.30	951		4
17				16.30N	14.95	937		4
18				14.95N	14.90	936		4
19				14.90N	15.75	949		4
20				15.75N	19.05	975		4
23				19.05N	25.30	996		4
24				25.30N	24.65	994		4
25				24.65N	25.95	996		4
26				25.95N	23.80	987		4
27				23.80N	21.60	980		1
30				21.60N	21.00	980		1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				21.00N	22.95	987		1
2				22.95N	23.30	989		1
3				23.30N	24.15	991		1
4				24.15N	23.25	990		1
7				23.25N	23.45	991		1
8				23.45N	23.10	991		1
9				23.10N	23.00	991		1
10				23.00N	22.70	991		1
11	22.65	22.65	22.65	22.65	22.70	992	1	1
14				22.70N	22.90	993		1
15				22.90N	23.00	994		1
16				23.00N	22.75	994		1
17				22.75N	23.45	995		1
18				23.45N	24.50	997		1
21				24.50N	25.15	998		1
22				25.15N	25.00	999		1
23				25.00N	25.05	999		1
24				25.05N	23.90	999		1
25				23.90N	23.95	999		1
28				23.95N	24.50	999		1
29				24.50N	25.95	999		1
30				25.95N	25.55	999		1
31				25.55N	26.15	999		1

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1175 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				26 15N	26 25	999		1
4				26 25N	26 00	999		1
5				26 00N	25 20	999		1
6				25 20N	25 80	999		1
7				25 80N	23 20	999		

DECEMBER 1985 1200 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8 30	8 30	8 30	8 30	8 30	549	1	1
2			7 90A	7 90A	8 20	544		1
3				8 20N	7 20	505		1
4	6 95	6 95	5 60A	5 60A	7 10	496	1	2
5	Exchange Closed, Good Friday							
8			6 90A	6 90A	7 55	517		2
9	6 70	7 10B	6 70	7 10B	7 30	508	20	20
10	8 00	8 00	8 00	8 00	8 00	532	1	21
11	9 10	9 15B	9 10	9 10	9 70	614	1	22
12				9 70N	9 50	605		22
15		10 50B		10 50B	10 60	654		22
16				10 60N	10 70	660		22
17				10 70N	10 30	645		22
18		11 10B		11 10B	12 00	691		22
19			11 50A	11 50A	11 50	685		22
22			10 10A	10 10A	10 00	645		22
23				10 00N	7 40	584		22
24				7 40N	7 30	548		22
25	6 20	6 20	6 20	6 20	6 80	508	3	22
26	6 60 ... 65	6 90	6 60	6 90	6 80	515	701	715
29		7 20B		7 20B	8 30	589	200	715
30				8 30N	7 45	553		715

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				7 45N	7 20	545		715
2	6 80	6 80	6 70A	6 80	7 00	519	400	813
3	6 10	6 10	6 10	6 10	5 90	460	5	818
6				5 90N	5 40	428		818
7	6 80	6 90B	6 80	6 90B	7 40	536	1	818
8	6 40	6 40	6 40	6 40	6 50	498	4	822
9		7 60B		7 60B	8 05	552	1	823
10	8 00	8 00	7 90A	8 00	8 25	561	1	823
13				8 25N	9 10	601		823
14		9 20B		9 10N	9 65	613		823
15				9 65N	9 65	612		823
16			9 40A	9 40A	9 60	610		823
17				9 60N	9 85	621		823
20		10 50B		10 50B	9 85	628		823
21			9 65A	9 65A	9 95	633		823
22			9 70A	9 70A	9 10	605		823
23			8 90A	9 10N	9 25	612		823
24			8 00A	9 10A	8 55	584		823
27	Exchange Closed, Memorial Day							
28			8 50A	8 50A	8 40	587		823
29		8 80B		8 80B	9 85	635		823
30				9 85N	9 80	637		823
31				9 80N	10 65	666		823

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				10 65N	10 10	658		823
4				10 10N	9 15	626		823
5				9 15N	8 50	603		823
6				8 50N	9 20	627		823
7				9 20N	9 15	624		823
10	8 50	8 50	8 40	8 40	9 05	613	430	823
11			8 65A	8 65A	8 55	609		840
12		8 60B		8 60B	8 85	617		840
13			8 80A	8 85N	8 85	619		840
14				8 85N	9 90	652		840
17			9 60A	9 60A	9 60	640		840
18				9 60N	11 45	704		840
19	11 10	11 10	11 10	11 10	10 30	675	1	839
20			10 00A	10 00A	9 40	647		840
21				9 40N	10 00	665		840
24				10 00N	10 10	670		840
25			9 70A	9 90A	9 70	667		840
26		10 20B		10 20B	10 55	690		840
27	10 20	10 20	10 20	10 20	10 30	684	1	840
28				10 30N	11 00	710		840

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1200 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				11 00N	10 50	714		840
2				10 50N	10 70	725		840
3				10 70N	11 40	742		840
4	Exchange Closed, Independence Day							
5				11 40N	12 85	781		840
8				12 85N	13 75	806		840
9				13 75N	15 40	837		840
10				15 40N	17 75	865		840
11				17 75N	16 20	852		840
12				16 20N	17 40	873		840
15				17 40N	17 65	880		841
16				17 65N	17 35	875		841
17				17 35N	19 80	907		840
18				19 80N	18 50	893		840
19				18 50N	18 10	889		840
22	18 15	18 15	18 00A	18 15	18 20	894	350	840
23				18 20N	19 20	906		840
24				19 20N	19 10	907		790
25				19 10N	19 20	911		740
26				19 20N	20 35	922		740
29				20 35N	21 15	930		690
30				21 15N	20 75	926		490
31				20 75N	19 95	922		490

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				19 95N	16 40	903		490
2				16 40N	15 65	892		490
5				15 65N	16 15	903		490
6				16 15N	13 45	856		490
7				13 45N	13 10	849		490
8				13 10N	14 05	870		490
9				14 05N	15 95	905		490
12				15 95N	17 25	924		490
13				17 25N	17 65	930		490
14				17 65N	17 50	929		490
15				17 50N	18 95	944		490
16		19 00B	18 70A	18 70A	18 70	943		490
19				18 70N	18 70	945		490
20				18 70N	17 80	937		490
21				17 80N	19 20	961		490
22		19 25B	18 90A	18 90A	18 40	945		490
23	19 50	19 50	18 90A	18 90A	19 15	952		490
26				19 15N	18 35	948	1	490
27				18 35N	18 35	949		490
28				18 35N	19 05	955		490
29				19 05N	18 75	953		490
30				18 75N	17 55	945		490

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3				17 55N	15 25	922		490
4				15 25N	15 95	932		490
5				15 95N	14 65	915		490
6				14 65N	12 30	872		490
9			9 85A	9 85A	9 90	813		490
10		10 90B		10 90B	10 75	841		490
11		11 10B		10 75N	10 50	836		490
12		11 70B	10 20A	11 70B	11 80	870		490
13	13 50	13 50	13 50	13 50	12 60	880	1	490
16				12 60N	14 05	919		490
17				14 05N	12 75	898		490
18				12 75N	12 70	898		490
19				12 70N	13 55	914		490
20				13 55N	16 55	954		490
23				16 55N	22 80	989		490
24	21 80	22 00	21 80	22 00	22 15	988	4	383
25				22 15N	23 45	991		383
26				23 45N	21 30	976		383
27				21 30N	19 15	965		383
30				19 15N	18 50	964		383

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1200 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				18.50N	20.45	976		383
2				20.45N	20.80	979		383
3				20.80N	21.65	983		383
4				21.65N	20.75	980		382
7				20.75N	20.95	983		12
8				20.95N	20.60	982		10
9				20.60N	20.50	983		10
10				20.50N	20.20	982		10
11				20.20N	20.20	983		10
14				20.20N	20.40	986		10
15				20.40N	20.50	987		10
16				20.50N	20.25	987		10
17				20.25N	20.95	989		10
18				20.95N	22.00	992		8
21				22.00N	22.65	995		8
22				22.65N	22.50	998		8
23				22.50N	22.55	998		8
24				22.55N	21.40	997		8
25				21.40N	21.45	991		8
28				21.45N	22.00	998		8
29				22.00N	23.45	999		8
30				23.45N	23.05	999		8
31				23.05N	23.65	999		8

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				23.65N	23.75	999		8
4				23.75N	23.50	999		8
5				23.50N	22.70	999		2
6	22.90	22.90	22.90	22.90	23.30	999	1	3
7				23.30N	20.70	999		2
8				20.70N	21.55	999		2
11				21.55N	21.65	999		2
12			21.50A	21.50A	21.25	999		2
13				21.25N	21.80	999		2
14		22.15B		22.15B	22.45	999		2
15				22.45N	21.60	999		3
18				21.60N	22.25	999		1
19		22.50B		22.50B	22.85	999		1
20		23.00B		22.85N	23.05	999		1
21		24.05B		24.05B	24.25	1.000		1
22		24.30B		24.25N	26.10	1.000		1
25				26.10N	26.25	1.000		1
26			25.35A	26.25N	27.00	1.000		1
27				27.00N	26.65	1.000		1
28	Exchange Closed: Thanksgiving Day							
29				26.65N	28.85	1.000		1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		29.50B		28.85N	28.75	1.000		1
3			27.55A	27.55A	27.85	1.000		1
4		28.30B		28.30B	28.25	1.000		1
5	27.70	27.70	27.45A	27.70	27.80	1.000	1	1
6			27.60A	27.80N	28.00	1.000		

DECEMBER 1985 1250 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	4.95	4.95	4.95	4.95	4.80	397		
9		5.60B		5.60B	5.95	450	5	5
10				5.95N	6.10	459		5
13				6.10N	6.90	500		5
14	7.75	7.75	7.60	7.60	7.30	512	6	7
15	7.40	7.40	7.40	7.40	7.35	511	110	115
16				7.35N	7.35	507		115
17				7.35N	7.40	518		115
20				7.40N	7.40	525		115
21				7.40N	7.50	530		115
22	7.30	7.50B	7.30	7.40	6.80	501	201	316
23	6.70	7.20	6.70	7.20	7.20	508	135	341
24	6.70	6.70	6.70	6.70	6.30	479	1	342
27	Exchange Closed: Memorial Day							
28				6.30N	6.10	481		342
29		7.00B		7.00B	7.30	531		342
30				7.30N	7.30	532		342
31	8.00	8.00	7.05A	8.00	8.00	563	1	342

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1250 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	8.00	8.00	8.00	8.00	7.50	554	1	343
4				7.50N	6.65	520		343
5			6.60A	6.60A	6.15	495		343
6				6.15N	6.75	519		343
7				6.75N	6.70	516		343
10	6.80	6.80	6.20A	6.80	6.55	504	1	344
11	6.70	6.70	6.30	6.30	6.20	499	101	419
12	6.20	6.20	6.20	6.20	6.45	508	100	519
13				6.45N	6.45	509	100	519
14		6.80B		6.80B	7.30	544		519
17				7.30N	7.00	530		519
18		7.60B		7.60B	8.60	599		519
19	8.00	8.00	8.00	8.00	7.66	568	5	518
20	6.60	6.60	6.60	6.60	6.80	537		514
21		7.10B		7.10B	7.30	556	100	614
24		7.40B		7.30N	7.35	560		614
25			6.95A	7.20A	7.00	557		614
26	7.90	7.90	7.90	7.90	7.80	581	2	616
27			7.60A	7.60A	7.50	574		616
28	7.90	7.90	7.90	7.90	8.10	603	1	615

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		8.40B	7.70A	7.70A	7.60	594		615
2		7.75B		7.75P	7.80	606		613
3	8.40	8.40	8.40	8.40	8.30	626	2	615
4	Exchange Closed: Independence Day							
5		8.80B		8.80B	9.55	672		615
8				9.55N	10.30	702		615
9				10.30N	11.75	742		615
10	12.70	12.70	12.70	12.70	13.35	778	1	614
11				13.35N	12.50	761		614
12				12.50N	13.60	789		614
15				13.60N	13.80	797		616
16				13.80N	13.45	790		616
17				13.45N	15.65	837		614
18				15.65N	14.50	815		614
19				14.50N	14.20	809		614
22				14.20N	14.40	816		614
23				14.40N	15.10	833		614
24				15.10N	15.10	834		614
25				15.10N	15.10	840		614
26			15.00A	15.10N	16.05	857		614
29				16.05N	16.60	848		614
30				16.60N	16.10	862		614
31				16.10N	15.50	855		614

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1250 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				15.50N	12.40	814		614
2				12.40N	11.75	797		614
5				11.75N	12.15	812		614
6				12.15N	9.75	742		614
7				9.75N	9.45	731		614
8				9.45N	10.30	761		614
9				10.30N	11.95	813		614
12				11.95N	13.10	843		614
13				13.10N	13.45	853		614
14				13.45N	13.35	851		614
15				13.35N	14.65	878		614
16				14.65N	14.45	875		614
19				14.45N	14.40	878		614
20				14.40N	13.60	863		614
21				13.60N	14.80	887		614
22		14.90B	14.60A	14.60A	14.10	876		614
23				14.10N	14.70	889		614
26				14.70N	14.00	879		614
27			13.80A	13.80A	13.95	880		614
28		14.70B		14.70B	14.55	892		614
29				14.55N	14.25	889		614
30				14.25N	13.15	872		614

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	11.20	11.20	11.20	11.20	11.10	822	1	614
4				11.10N	11.70	845		614
5				11.70N	10.50	815		614
6				10.50N	8.60	744		613
9	7.20	7.50B	6.45A	7.50B	6.45	655	2	615
10		7.25B		7.25B	7.15	694		615
11		7.40B	7.00A	7.00A	6.90	685		615
12	6.60	7.90B	6.60	7.90B	8.05	736	9	620
13		8.80B		8.80B	8.80	765		620
16				8.80N	9.95	813		620
17			9.60A	9.60A	8.80	775		620
18				8.80N	8.80	775		620
19		9.10B		9.10B	9.45	803		620
20		11.80B		11.80B	12.15	879		620
23		17.50B		15.50B	17.80	962		620
24				17.80N	17.15	956		620
25	18.15	18.15	18.15	18.15	18.45	968	1	620
26	17.80	17.80	15.90	16.40B	16.40	933		620
27	15.00	15.00	15.00	15.00	14.45	907	92	640
30				14.45N	13.90	903		640

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				13.90N	15.65	930	3	640
2				15.65N	15.90	936		640
3	16.55	16.55	16.55	16.55	16.70	946	4	638
4				16.70N	15.90	938		638
7				15.90N	16.00	944		638
8				16.00N	15.60	942		638
9				15.60N	15.50	943		638
10				15.50N	15.20	941		638
11				15.20N	15.20	942		638
14				15.20N	15.40	949		633
15				15.40N	15.50	952		633
16				15.50N	15.25	951		633
17	15.60	15.60	15.60	15.60	15.95	959	1	632
18				15.95N	17.00	969		632
21				17.00N	17.65	976		632
22				17.65N	17.50	986		632
23				17.50N	17.55	987		632
24				17.55N	16.40	983		630
25				16.40N	16.45	985		630
28				16.45N	17.00	989		630
29				17.00N	18.45	998		630
30				18.45N	18.05	998		630
31				18.05N	18.65	999		630

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1250 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				18.65N	18.75	999		630
4				18.75N	18.50	999		630
5				18.50N	17.70	999		630
6				17.70N	18.30	999		630
7				18.30N	15.70	998		630
8				15.70N	16.55	999		120
11				16.55N	16.65	999		120
12			16.50A	16.50A	16.25	999		120
13				16.25N	16.80	999		120
14		17.15B		17.15B	17.45	999		120
15	16.75	16.75	16.75	16.75	16.60	999	20	140
18				16.60N	17.25	999		120
19		17.50B		17.50B	17.85	999		120
20		18.00B		17.85N	18.05	999		120
21		19.05B		19.05B	19.25	999		120
22	19.25	19.30B	19.25	19.25	21.10	999	2	121
25				21.10N	21.25	1.000		121
26			20.85A	21.25N	22.00	1.000		121
27				22.00N	21.65	1.000		121
28	Exchange Closed, Thanksgiving Day							
29				21.65N	23.85	1.000		121

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		24.50B		23.85N	23.75	1.000		101
3			22.55A	22.55A	22.85	1.000		100
4		23.30B		23.30B	23.25	1.000		100
5			22.45A	22.45A	22.80	1.000		100
6			22.60A	22.80N	23.00	1.000		100
9						1.000		

DECEMBER 1985 1275 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	6.50	6.60	6.50	6.55	6.50	479	5	5
22			5.70A	5.70A	5.80	450	1	6
23	5.50	5.50	5.50	5.50	5.80	457	1	7
24	5.80	5.80	5.80	5.80	5.35	428	1	8
27	Exchange Closed, Memorial Day							
28			5.25A	5.35N	5.20	430		8
29				5.20N	6.25	479		8
30			6.10A	6.10A	6.25	480		8
31	7.10	7.10	5.90A	7.10	6.85	511	3	11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				6.85N	6.40	501		11
4			5.90A	5.90A	5.65	467		11
5			5.60A	5.60A	5.20	442		11
6		5.50B		5.50B	5.70	466		11
7	5.80	5.80	5.80	5.80	5.70	463	1	12
10				5.70N	5.55	450		12
11				5.55N	5.20	446		12
12				5.20N	5.45	454		12
13				5.45N	5.45	455		12
14				5.45N	6.20	489		12
17			6.00A	6.00A	5.90	476		12
18	6.80	6.80	6.80	6.80	7.35	545		12
19				7.35N	6.45	513	20	32
20			5.80A	5.80A	5.70	482		32
21		6.00B		6.00B	6.15	500		32
24				6.15N	6.20	504		32
25	6.10	6.10	6.10	6.10	5.90	501	1	33
26	6.60	6.60	6.60	6.60	6.55	525	200	233
27			6.35A	6.40A	6.30	518		233
28				6.30N	6.85	547		233

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1275 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			6.80A	6.80A	6.40	.532		233
2				6.40N	6.50	.544		233
3		6.70B		6.70B	7.00	.564		233
4	Exchange Closed, Independence Day							
5		7.50B		7.50B	8.10	.613		233
8		8.30B		8.30B	8.80	.644		233
9	9.40	10.00B	9.35	9.90	10.15	.687	17	236
10	11.25	11.55	11.25	11.40	11.65	.727	14	243
11				11.65N	10.85	.708		243
12	11.70	11.70	11.70	11.70	11.90	.739	1	222
15				11.90N	12.10	.747		226
16				12.10N	11.80	.739		226
17				11.80N	13.80	.792		222
18	13.20	13.90B	13.20	13.20	12.70	.767	3	219
19				12.70N	12.40	.760		219
22			12.20A	12.40N	12.55	.767		219
23				12.55N	13.20	.787		219
24				13.20N	13.20	.788		219
25			13.10A	13.20N	13.20	.794		219
26			13.00A	13.20N	14.10	.814		219
29				14.10N	14.60	.827		219
30				14.60N	14.10	.820		219
31				14.10N	13.60	.811		219

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.20	10.20	10.20	10.20	10.60	.757	1	219
2				10.60N	10.10	.736		219
5				10.10N	10.40	.753		219
6				10.40N	8.20	.672		219
7				8.20N	7.85	.660		219
8				7.85N	8.65	.694		219
9				8.65N	10.15	.753		219
12				10.15N	11.25	.788		219
13				11.25N	11.55	.800		219
14				11.55N	11.45	.798		219
15				11.45N	12.65	.830		219
16				12.65N	12.45	.826		219
19				12.45N	12.45	.829		219
20				12.45N	11.70	.811		219
21				11.70N	12.85	.841		219
22				12.85N	12.20	.826		219
23				12.20N	12.70	.842		219
26				12.70N	12.00	.829		219
27				12.00N	12.00	.830		219
28				12.00N	12.55	.845		219
29				12.55N	12.20	.841		219
30				12.20N	11.15	.819		219

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3			9.80A	9.80A	9.20	.763		219
4				9.20N	9.80	.784		219
5		9.90B		9.80N	8.70	.746		219
6			7.20A	7.20A	6.95	.664		219
9			5.00A	5.25A	5.05	.564		219
10	6.10	6.10	5.50	5.50	5.65	.606	11	223
11		5.80B	5.30A	5.65N	5.45	.596		223
12		6.50B	5.20A	6.50B	6.50	.651		223
13		7.25B		6.70B	7.10	.684		223
16		8.05B		8.05B	8.10	.739		223
17			7.25A	7.25A	7.10	.694		223
18				7.10N	7.10	.693		223
19		7.70B		7.70B	7.70	.725		218
20		9.40B		9.40B	10.15	.820		218
23	14.65	14.65	14.60A	14.60A	15.50	.935		218
24				15.50N	14.95	.929	1	219
25				14.95N	16.15	.945		219
26				16.15N	14.15	.897		219
27				14.15N	12.30	.861		219
30				12.30N	11.80	.854		219

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1275 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				11.80N	13.45	.892		218
2				13.45N	13.65	.899		218
3				13.65N	14.40	.913		218
4				14.40N	13.60	.901		218
7				13.60N	13.70	.909		218
8				13.70N	13.35	.906		218
9				13.35N	13.25	.906		218
10				13.25N	12.90	.903		218
11				12.90N	12.90	.905		218
14				12.90N	13.00	.914		218
15				13.00N	13.10	.917		218
16				13.10N	12.85	.915		218
17	13.20	13.20	13.20	13.20	13.50	.928	3	215
18				13.50N	14.50	.943		215
21				14.50N	15.15	.955		215
22	15.30	15.30	15.30	15.30	15.00	.970	5	215
23	15.40	15.40	15.40	15.40	15.05	.972	5	220
24				15.05N	13.90	.964		215
25				13.90N	13.95	.966		215
28				13.95N	19.50	.975		215
29				19.50N	15.95	.995		215
30				15.95N	15.55	.995		215
31				15.55N	16.15	.996		208

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				16.15N	16.25	.997		208
4				16.25N	16.00	.997		208
5				16.00N	15.20	.997		201
6				15.20N	15.80	.998		201
7				15.80N	13.20	.994		201
8				13.20N	14.05	.996		200
11				14.05N	14.15	.998		200
12			14.00A	14.00A	13.75	.997		200
13				13.75N	14.30	.998		200
14		14.55B		14.55B	14.95	.999		200
15	14.25	14.25	14.25	14.25	14.10	.999	20	200
18				14.10N	14.75	.999		200
19		15.00B		15.00B	15.35	.999		200
20		15.50B		15.35N	15.55	.999		200
21		16.55B		16.55B	16.75	.999		200
22		16.80B		16.80B	18.60	.999		200
25				18.60N	18.75	.999		200
26			18.35A	18.75N	19.50	.999		200
27				19.50N	19.15	.999		200
28	Exchange Closed, Thanksgiving Day							
29				19.15N	21.35	1.000		200

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		22.00B		21.35N	21.25	1.000		200
3			20.05A	20.05A	20.35	1.000		200
4		20.90B		20.90B	20.75	1.000		200
5			19.95A	19.95A	20.30	1.000		200
6			20.10A	20.30N	20.50	1.000		200
9						1.000		

DECEMBER 1985 1300 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	3.70	3.70	3.70	3.70	3.75	.330	50	50
25				3.75N	3.40	.295		50
26				3.40N	3.40	.300		50
29		3.60B		3.60B	4.40	.366		50
30				4.40N	3.85	.333		50

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1300 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	3.85N	3.40	.325	...	50
2	3.40	3.40	3.40	3.40	3.25	.301	450	500
3	...	...	...	3.25N	2.55	.251	...	500
6	...	...	...	2.55N	2.70	.225	...	500
7	...	3.70B	...	3.70B	3.85	.341	...	500
8	...	...	...	3.85N	3.80	.307	...	500
9	...	...	...	3.80N	4.25	.355	...	500
10	...	...	...	4.25N	4.40	.364	...	500
13	...	...	...	4.40N	5.10	.402	...	500
14	...	5.50B	...	5.50B	5.40	.413	...	500
15	...	...	...	5.40N	5.40	.412	...	500
16	...	...	...	5.40N	5.40	.408	...	500
17	...	...	...	5.40N	5.45	.419	...	500
20	...	...	...	5.45N	5.50	.425	...	500
21	...	...	...	5.50N	5.55	.430	...	500
22	5.30	5.30	5.30	5.30	4.90	.401	3	503
23	...	...	...	4.90N	4.90	.408	...	503
24	4.90	4.90	4.70	4.70	4.50	.379	2	502
27	Exchange Closed; Memorial Day							
28	4.70	4.70	4.70	4.70	4.30	.380	1	502
29	...	4.60B	...	4.60B	5.30	.428	...	503
30	5.40	5.40	5.20	5.20	5.30	.429	4	506
31	...	6.30B	...	6.30B	5.85	.460	...	506

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.30	6.30	5.60A	5.60A	5.40	.450	3	507
4	...	...	...	5.40N	4.75	.416	...	507
5	...	...	4.70A	4.70A	4.35	.391	...	506
6	5.30	5.30	5.10A	5.10A	4.80	.415	2	506
7	...	...	...	4.80N	4.80	.411	...	506
10	...	...	...	4.80N	4.65	.398	...	506
11	4.80	4.80	4.25	4.25	4.35	.394	5	510
12	4.60	4.60	4.60	4.60	4.55	.402	1	510
13	4.60	4.60	4.60	4.60	4.55	.402	1	510
14	...	4.90B	...	4.90B	5.25	.436	...	510
17	...	...	5.10A	5.10A	4.95	.422	...	510
18	5.80	6.40	5.80	6.40	6.25	.492	45	550
19	...	...	5.70A	5.70A	5.45	.459	...	550
20	5.00	5.00	4.80	4.80	4.75	.428	24	570
21	5.00	5.00	5.00	5.00	5.15	.446	1	570
24	5.50	5.50	5.25	5.40	5.40	.450	554	122
25	5.20	5.20	5.00	5.20	4.95	.446	675	742
26	5.40	5.45	5.40	5.45	5.50	.470	3	742
27	5.60	5.60	5.20	5.40A	5.30	.463	6	745
28	5.50	5.95B	5.40	5.55	5.70	.492	8	752

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.20	6.20	5.65A	5.70	5.30	.470	16	786
2	5.20	5.75	5.20	5.75	5.40	.482	3	763
3	5.60	5.80B	5.60	5.75B	5.80	.502	1	784
4	Exchange Closed; Independence Day							
5	6.55	6.55	6.50	6.50	6.80	.551	7	769
8	6.40	7.30B	6.40	7.30B	7.40	.583	20	786
9	8.50	8.50	7.90	7.90	8.70	.628	7	786
10	9.80	10.00	9.30	9.90	11.10	.671	14	785
11	8.80	9.70	8.70	9.50	9.35	.650	7	785
12	10.10	10.10	10.10	10.10	10.30	.684	2	786
15	10.20	10.20	10.20	10.20	10.45	.693	1	782
16	9.95	10.10B	9.95	10.10B	10.10	.384	...	782
17	11.70	11.90B	11.70	11.70	12.05	.742	2	785
18	...	...	...	12.05N	11.05	.714	...	789
19	...	11.10B	10.90A	10.90A	10.75	.705	...	793
22	...	...	10.50A	10.75N	10.85	.713	...	783
23	...	...	...	10.85N	11.50	.735	...	783
24	10.90	10.90	10.90	10.90	11.45	.736	...	783
25	11.10	11.10	11.10	11.10	11.40	.743	1	784
26	...	...	...	11.40N	12.25	.765	...	784
29	13.10	13.10	13.10	13.10	12.70	.780	4	782
30	12.55	12.55	12.20A	12.20A	12.20	.771	2	782
31	11.80	11.80	11.80	11.80	11.75	.761	2	782

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1300 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	11.75N	9.00	.692	...	782
2	8.55	8.55	8.55	8.55	8.45	.669	1	780
5	...	...	...	8.45N	8.75	.687	...	780
6	...	...	7.45A	7.45A	6.70	.598	...	781
7	6.80	6.80	6.80	6.80	6.45	.585	1	782
8	...	...	...	6.45N	7.15	.621	...	782
9	...	8.15B	...	8.15B	8.55	.686	...	782
12	...	...	...	8.55N	9.50	.725	...	782
13	...	...	...	9.50N	9.80	.738	...	782
14	...	...	...	9.80N	9.70	.735	...	782
15	...	10.20B	...	10.20B	10.80	.773	...	782
16	...	...	...	10.80N	10.65	.766	...	782
19	...	...	...	10.65N	10.65	.771	...	782
20	...	...	...	10.65N	9.90	.749	...	782
21	...	...	...	9.90N	11.05	.784	...	782
22	...	...	...	11.05N	10.40	.787	...	782
23	...	10.60B	...	10.60B	10.85	.785	...	782
26	...	...	...	10.85N	10.10	.769	...	782
27	...	...	...	10.10N	10.10	.770	...	782
28	...	10.40B	...	10.40B	10.65	.786	...	782
29	...	...	...	10.65N	10.30	.782	...	782
30	...	...	...	10.30N	9.35	.755	...	782

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	8.10A	8.10A	7.50	.689	...	784
4	...	...	...	7.50N	8.00	.712	...	782
5	...	8.10B	...	8.00N	7.05	.668	...	782
6	5.30@.25	5.30	5.25	5.25	5.50	.577	4	782
9	3.60@.80	4.35	3.60	4.00	3.85	.472	40	812
10	4.45	4.70	4.30	4.35	4.35	.514	115	866
11	4.05	4.45B	4.05	4.25	4.20	.503	86	943
12	3.80	5.10B	3.80	5.00	5.05	.560	75	976
13	6.30	6.40B	5.35	5.35	5.65	.595	14	968
16	5.50	6.55	5.50	6.55	6.50	.655	139	868
17	6.25	6.35B	5.70A	5.70A	5.60	.604	3	866
18	5.75	5.85	5.55	5.55	5.60	.603	7	867
19	6.05	6.05	6.05	6.05	6.10	.638	1	867
20	7.40	7.95	7.40	7.95	8.35	.748	8	871
23	14.20	14.70	12.60A	13.30B	13.60	.897	11	863
24	13.35@.25	13.35	12.35A	12.80	13.00	.887	16	855
25	...	13.60B	12.55A	13.60B	14.15	.910	...	858
26	...	...	11.95A	11.95A	12.10	.850	...	864
27	10.25	10.25	10.25	10.25	10.40	.803	1	863
30	10.70	10.70	10.55	10.55	9.80	.793	34	853

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	10.60B	...	10.60B	11.40	.840	...	818
2	...	...	...	11.40N	11.60	.849	...	818
3	12.50	12.50	12.50	12.50	12.25	.868	15	803
4	...	12.65B	11.55A	11.55A	11.45	.852	...	803
7	...	...	11.40A	11.40A	11.50	.861	...	803
8	...	...	11.45A	11.45A	11.20	.856	...	803
9	...	...	...	11.20N	11.05	.856	...	803
10	10.95	10.95	10.90A	10.95	10.70	.851	3	803
11	...	...	10.40A	10.70N	10.70	.853	...	803
14	...	...	...	10.70N	10.80	.864	...	803
15	10.80	10.80	10.80	10.80	10.85	.868	1	803
16	...	...	...	10.85N	10.65	.865	...	803
17	...	10.70B	...	10.70B	11.20	.882	...	803
18	...	11.75B	...	11.75B	12.20	.903	...	803
21	...	12.75B	...	12.75B	12.65	.920	...	803
22	...	...	...	12.65N	12.50	.941	...	803
23	...	12.55B	...	12.50N	12.60	.944	...	803
24	...	...	11.80A	11.80A	11.40	.929	...	803
25	...	11.65B	...	11.40N	11.45	.932	...	803
28	...	11.70B	...	11.70B	12.00	.947	...	803
29	13.00	13.10B	13.00	13.00	13.45	.986	1	803
30	...	13.70B	...	13.45N	13.05	.984	...	803
31	14.10	14.10	13.80A	13.80A	13.65	.989	4	843

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1300 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	13.00	13.50	13.00	13.50	13.75	.990	25	649
4....	....	....	....	13.75N	13.50	.991	2	641
5....	12.80	12.80	12.80	12.80	12.70	.989	2	641
6....	13.05	13.10B	13.05	13.05	13.30	.992	1	640
7....	12.10	12.10	12.10	12.10	10.70	.978	2	93
8....	....	11.30B	....	11.30B	11.55	.986	....	93
11....	....	....	11.50A	11.55N	11.65	.990	....	78
12....	....	....	11.15A	11.65N	11.25	.990	....	79
13....	11.85	11.85	11.85	11.85	11.80	.993	10	85
14....	....	12.30B	....	12.30B	12.45	.996	....	79
15....	11.75	11.75	11.75	11.75	11.60	.994	2	77
18....	....	12.00B	....	12.00B	12.25	.998	....	77
19....	....	12.60B	....	12.60B	12.85	.999	....	77
20....	13.35	13.35	12.90	12.90	13.05	.999	4	73
21....	14.00	14.00	14.00	14.00	14.25	.999	4	72
22....	....	14.30B	....	14.30B	16.10	.999	....	70
25....	....	....	....	16.10N	16.25	.999	....	39
26....	15.35	15.35	15.35	15.35	17.00	.999	1	37
27....	....	....	16.70A	17.00N	16.65	.999	....	32
28....	Exchange Closed; Thanksgiving Day							
29....	....	17.40B	....	17.40B	18.85	1.000	....	26

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	19.50B	....	18.85N	18.75	1.000	....	20
3....	....	....	17.55A	18.10A	17.85	1.000	....	19
4....	....	18.45B	....	18.45B	18.25	1.000	....	1
5....	....	....	17.45A	17.45A	17.80	1.000	....	1
6....	17.45	17.45	17.45	17.45	18.00	1.000	1	1
9....	....	....	....	....	....	1.000	....	....

DECEMBER 1985 1325 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	4.50	4.50	4.50	4.50	4.50	.354	1	1
23....	4.10	4.25B	4.10	4.20	4.20	.361	2	3
24....	4.20	4.20	4.20	4.20	3.75	.333	1	4
27....	Exchange Closed; Memorial Day							
28....	3.65	3.65	3.50	3.50	3.60	.334	6	10
29....	....	....	....	3.60N	4.45	.380	2	12
30....	....	....	....	4.45N	4.45	.380	....	12
31....	....	....	....	4.45N	4.95	.410	....	12

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	5.20	5.20	4.80	4.80	4.55	.400	4	16
4....	4.80@.70	4.70	4.10A	4.10A	3.95	.367	82	92
5....	4.00	4.00	3.95	3.95	3.60	.343	4	96
6....	....	....	....	3.60N	4.00	.366	....	96
7....	....	....	....	4.00N	4.00	.362	....	96
10....	3.70	3.70	3.55	3.55	3.85	.349	....	96
11....	4.20	4.20	3.90A	3.90A	3.60	.345	12	108
12....	3.80	3.80	3.60	3.60	3.80	.352	6	113
13....	....	....	....	3.80N	3.85	.353	....	113
14....	....	4.20B	....	4.20B	4.40	.386	....	113
17....	4.20	4.20	4.20	4.20	4.10	.371	4	117
18....	5.00	5.10	5.00	5.10	5.30	.439	52	169
19....	5.30	5.50	5.15	5.15	4.60	.407	9	178
20....	4.60	4.60	4.50	4.50	3.90	.376	10	188
21....	4.30	4.30	4.30	4.30	4.25	.394	1	189
24....	4.20	4.30B	4.20	4.30B	4.25	.397	2	187
25....	4.50	4.50	4.50	4.50	4.10	.393	5	192
26....	4.40	4.40	4.40	4.40	4.55	.417	3	195
27....	4.70	4.70	4.55A	4.60	4.30	.410	3	198
28....	4.60	5.30	4.60	5.30	4.80	.438		

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1325 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.80	4.80	4.50A	4.50A	4.40	.410	....	203
2....	4.40	4.50B	4.40	4.50B	4.40	.422	6	209
3....	4.80	4.80	4.60	4.60	4.80	.441	6	215
4....	Exchange Closed; Independence Day							
5....	5.70	5.90	5.70	5.90	5.80	.490	5	220
8....	5.60@.40	6.40	5.40	6.40	6.25	.521	17	230
9....	7.20	7.50	7.00	7.00	7.30	.568	8	220
10....	8.40	8.50	8.10	8.50	8.65	.613	18	201
11....	7.60	8.40	7.55	8.00	8.00	.591	30	174
12....	8.90	9.00	8.90	9.00	8.85	.626	3	173
15....	8.70	8.70	8.70	8.70	9.00	.635	1	221
16....	9.00	9.00	9.00	9.00	8.70	.625	1	221
17....	10.10	10.40	10.10	10.10A	10.45	.688	10	171
18....	11.30	11.30	9.40A	9.50	9.50	.657	6	173
19....	9.30	9.30	9.20A	9.20A	9.20	.647	....	181
22....	....	....	9.00A	9.20N	9.30	.655	5	166
23....	....	9.90B	....	9.90B	9.90	.678	....	171
24....	....	....	9.80A	9.90N	9.85	.680	....	171
25....	10.00	10.00	10.00	10.00	9.75	.687	1	166
26....	....	....	....	9.75N	10.50	.711	....	166
29....	....	....	....	10.50N	10.85	.727	....	166
30....	10.40	10.70	10.40	10.60A	10.45	.717	2	164
31....	....	....	....	10.45N	10.00	.706	....	165

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	10.00N	7.50	.623	....	165
2....	....	....	....	7.50N	7.00	.598	....	164
5....	....	7.10B	....	7.10B	7.30	.615	....	164
6....	6.00	6.00	6.00	6.00	5.45	.522	2	161
7....	5.80	5.80	5.80	5.80	5.20	.508	4	164
8....	....	....	....	5.80B	5.85	.545	....	164
9....	....	6.10B	....	6.10B	7.10	.614	....	164
12....	....	....	....	7.10N	7.90	.655	....	164
13....	....	....	....	7.90N	8.20	.669	....	164
14....	....	8.30B	8.10A	8.20N	8.10	.666	....	159
15....	....	8.60B	....	8.60B	9.20	.708	....	159
16....	....	....	....	9.20N	9.05	.702	....	159
19....	8.80	8.80	8.80	8.80	8.90	.704	1	158
20....	....	....	....	8.90N	8.30	.679	....	158
21....	....	....	....	8.30N	9.35	.719	....	158
22....	9.25	9.25	9.25	9.25	8.70	.698	1	158
23....	....	8.80B	....	8.80B	9.10	.719	....	158
26....	....	....	9.00A	9.00A	8.45	.700	....	157
27....	8.20	8.20	8.20	8.20	8.40	.701	1	157
28....	....	8.70B	....	8.70B	8.85	.721	....	157
29....	8.55@.50	8.55	8.50	8.50	8.60	.713	5	157
30....	....	....	....	8.60N	7.70	.683	....	157

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	6.35	6.35	6.35	6.35	6.00	.607	1	157
4....	....	6.70B	....	6.70B	6.50	.632	....	156
5....	....	6.60B	....	6.50N	5.65	.584	....	156
6....	4.10	4.50	3.90	4.10B	4.25	.488	338	481
9....	2.60@.55	3.35	2.55	3.10A	2.90	.383	49	514
10....	3.55	3.60	3.25	3.25	3.30	.423	339	371
11....	2.80	3.35B	2.70	3.25	3.15	.412	30	369
12....	3.70	4.00	3.00A	4.00	3.90	.468	63	390
13....	4.90	5.10	4.25A	4.25A	4.35	.503	203	550
16....	4.05	5.25	4.05	5.25	5.10	.564	38	556
17....	4.90	4.90	4.40A	4.50A	4.30	.510	2	556
18....	4.35	4.65B	4.25A	4.30A	4.30	.508	196	717
19....	4.30	4.80	4.30	4.80	4.75	.544	4	716
20....	5.70	6.50	5.70	6.30	6.70	.664	16	688
23....	11.30	11.50B	10.60A	11.20	11.45	.845	16	681
24....	10.25	10.80B	10.25	10.80B	10.95	.832	2	679
25....	11.65	11.80	10.60A	11.80	11.85	.862	5	676
26....	11.50	11.50	10.00	10.00	10.15	.790	3	673
27....	8.80	8.80	8.80	8.80	8.60	.734	1	671
30....	8.40	8.75B	8.40	8.40	8.05	.720	8	664

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1325 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.70	8.70	8.70	8.70	9.40	776	1	659
2				9.40N	9.60	787		659
3	9.40	9.75	9.40	9.75	10.20	810	55	633
4	9.10	10.60B	9.10	9.20B	9.50	789	2	632
7		9.60B	9.40A	9.40A	9.50	799		632
8	9.10	9.10	9.10	9.10	9.20	792	31	663
9		9.30B		9.20N	9.00	791		663
10			8.90A	8.90A	8.65	785		663
11			8.60A	8.65N	8.65	787		663
14				8.65N	8.75	798		663
15	8.85	8.90B	8.70A	8.85B	8.75	803	270	693
16			8.70A	8.70A	8.55	798		693
17	9.00	9.00	9.00	9.00	9.00	819	1	662
18	10.10	10.10	10.10	10.10	9.85	848	1	661
21	10.50	10.55	10.30	10.30	10.40	870	66	621
22			10.35A	10.35A	10.15	894		621
23	10.60	10.60	10.40	10.40	10.15	897	11	630
24			9.30A	9.30A	8.50	873		630
25		9.25B		8.50N	9.00	877		630
28		9.30B		9.30B	9.50	898		630
29	10.30	10.30	10.30	10.30	10.95	962	1	630
30		11.30B	10.70A	10.95N	10.55	959		630
31	11.60	11.60	11.25A	11.40A	11.15	968	1	630

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.65	11.15B	10.50A	11.15B	11.25	971	1	630
4				11.25N	11.00	974		630
5			10.60A	10.60A	10.20	966		630
6		10.60B		10.50B	10.80	975		630
7	9.30	9.30	8.40A	8.40A	8.25	938	1	630
8	8.55	8.60B	8.45A	8.45A	9.05	957	3	507
11			8.95A	9.05N	9.15	967		506
12			8.70A	8.90A	8.75	964		505
13	9.25	9.25	9.25	9.25	9.30	974	2	502
14		9.75B		9.75B	9.95	983		502
15	9.20	9.20	9.20	9.20	9.10	976	3	500
18		9.50B		9.50B	9.75	989		500
19	10.55	10.55	10.55	10.55	10.35	993	4	270
20		10.80B		10.35N	10.55	995		270
21		11.40B		11.00B	11.75	998		270
22	11.75	11.80B	11.75	11.75	13.60	999	1	180
25				13.60N	13.75	999		143
26			12.95A	13.75N	14.50	999		143
27			14.20A	14.50N	14.15	999		120
28	Exchange Closed: Thanksgiving Day							
29		15.40B		15.40B	16.35	999		120

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		17.00B		16.35N	16.25	1.000		120
3			15.05A	15.60A	15.35	1.000		120
4		15.90B		15.90B	15.75	1.000		110
5	15.15	15.15	14.95A	15.15	15.30	1.000	80	104
6	14.75	14.75	14.75	14.75	15.50	1.000	30	70
9						1.000		

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1350 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed: Independence Day							
5	4.25	4.60	4.25	4.60	4.85	430	3	3
8	5.25	5.30	4.80A	5.30	5.15	460	3	5
9	6.30	6.35	6.00	6.05	6.20	507	6	8
10		7.10B		7.10B	7.40	553		8
11			6.40A	7.40N	6.75	530		8
12	7.35	7.40B	7.35	7.35	7.55	566	4	12
15	7.80	7.80	7.50A	7.50A	7.65	574	1	12
16	7.70	7.70	7.70	7.70	7.40	564	1	12
17		8.90B		8.25B	8.95	630		11
18				8.95N	8.10	598		11
19	7.50	7.50	7.50	7.50	7.85	587	1	13
22			7.70A	7.85N	7.90	.595		9
23		8.60B		8.60B	8.40	619		9
24				8.40N	8.30	620		9
25				8.30N	8.30	626		9
26				8.30N	8.95	654		9
29				8.95N	9.30	670		9
30	9.00	9.00	9.00	9.00	8.85	659	1	10
31				8.85N	8.45	646		10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.70	6.70	6.70	6.70	6.20	550	1	10
2			5.85A	5.85A	5.75	524		10
5		5.80B		5.80B	6.00	542		11
6	5.00	5.00	4.90A	4.90A	4.35	446	4	13
7	4.45	4.60B	4.45	4.50	4.15	432	1	13
8	5.00	5.10	5.00	5.10	4.70	469	3	15
9	4.90	5.70B	4.90	5.70B	5.80	539	4	17
12	6.50	6.50	6.50	6.50	6.50	581	5	22
13	6.85	7.20	6.85	7.20	6.75	596	3	22
14		6.90B		6.75N	6.65	592		18
15	7.20	7.20	7.15	7.15	7.70	637	2	17
16	7.70	7.70	7.70	7.70	7.50	630	1	17
19	7.50	7.60B	7.25	7.25	7.40	632	102	115
20	6.90	6.90	6.80A	6.90	6.85	604	1	118
21		7.55B		7.55B	7.80	647		116
22		8.00B		7.80N	7.20	624		116
23		7.30B		7.30B	7.55	647		116
26	7.15	7.15	7.15	7.15	6.95	624	1	117
27				6.95N	6.90	625		117
28		7.10B		7.10B	7.25	646		117
29				7.25N	7.05	638		117
30			6.95A	6.95A	6.20	604		117

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	5.20	5.20	5.00	5.00	4.75	.522	9	127
4	5.35	5.35	5.30A	5.30A	5.20	.547		125
5	4.95	5.35B	4.60A	4.60A	4.40	.497	3	128
6	3.10	3.35	2.90	3.25	3.20	.401	46	150
9	2.20	2.65	2.05A	2.30A	2.10	.301	23	165
10	2.55	2.60	2.25	2.35B	2.45	.338	153	293
11	2.05	2.50	2.05	2.40A	2.30	.326	213	497
12	2.10	3.15	2.10	3.00A	2.95	.379	91	583
13	3.40	3.85	3.15	3.15	3.25	.412	157	653
16	3.35	4.00	3.15	3.95	3.95	.471	145	685
17	3.90	4.00	3.20	3.30	3.30	.417	436	826
18	3.50	3.55B	3.20	3.20	3.25	.414	73	835
19	3.35	3.60B	3.30A	3.45B	3.60	.449	2	835
20	4.35	5.00	4.35	4.90	5.30	.573	260	893
23	9.05	9.50	8.60	9.50	9.45	.779	221	910
24	8.70	9.00B	8.20	8.70B	9.10	.763	121	909
25	8.60	10.00B	8.60	9.90	9.95	.800	6	904
26	8.60	8.70B	8.60	8.60	8.40	.721	1	904
27			7.25A	7.25A	7.00	.655		901
30	7.20	7.40	6.50	6.50	6.45	.638	209	757

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1350 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.80	7.80	7.80	7.80	7.65	.702	1	707
2	7.70	7.70	7.50A	7.80	7.85	.713	4	706
3	7.55	7.55	7.55	7.55	8.40	.740	1	706
4	8.55	8.70B	7.35	7.75B	7.70	.714	7	707
7	7.55	7.75B	7.40	7.40	7.70	.725	7	695
8	...	...	7.30A	7.30A	7.30	.715	...	695
9	7.40@.45	7.45	7.30	7.30	7.10	.714	5	691
10	6.80	6.80	6.80	6.80	6.80	.705	1	690
11	...	...	...	6.80N	6.80	.707	...	690
14	6.80	6.90	6.80	6.90	6.85	.718	21	690
15	7.00	7.00	6.95	6.95	6.85	.723	180	659
16	6.55	6.55	6.50	6.50	6.65	.716	2	639
17	7.00	7.00	7.00	7.00	7.05	.741	2	637
18	7.85	7.85	7.85	7.85	7.75	.776	1	636
21	...	8.25B	...	8.00B	8.25	.802	...	636
22	8.10	8.10	7.80A	7.80A	7.90	.825	151	556
23	...	8.00B	...	7.90N	7.80	.829	...	556
24	6.75	6.75	6.75	6.75	6.75	.794	2	556
25	...	7.05B	...	6.75N	6.75	.799	...	556
28	7.10	7.25B	7.10	7.25B	7.20	.825	1	555
29	8.35	8.65B	8.15	8.65B	8.70	.914	25	531
30	9.00	9.00	8.70A	8.70A	8.25	.906	1	531
31	8.70	9.00B	8.70	8.75B	8.75	.924	1	530

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	8.15A	8.75N	8.80	.929		530
4	...		8.55A	8.55A	8.55	.932	...	530
5	7.80	7.80	7.80	7.80	7.75	.916	2	528
6	8.00	6.20B	8.00	8.00	8.30	.934	1	528
7	7.30	7.30	6.10A	6.10A	5.80	.857	3	525
8	6.25	6.30B	6.25	6.25	6.65	.892	...	355
11	...	...	...	6.65N	6.70	.908	...	355
12		...	6.30A	6.65A	6.35	.899		355
13	...	6.75B	...	6.75B	6.80	.921	...	355
14	...	7.25B		7.25B	7.45	.942	...	355
15	6.70	6.70	6.70	6.70	6.60	.924	1	355
18	...	7.00B	...	7.00B	7.25	.955	...	355
19	8.00	8.00	7.85A	7.85A	7.85	.970	6	353
20	...	8.30B	...	7.85N	8.05	.976	...	353
21	...	8.90B	...	8.50B	9.25	.990	...	353
22	...	10.00B	...	10.00B	11.10	.998	...	232
25	11.05	11.25B	10.75	11.25B	11.25	.999	3	229
26	...	...	10.55A	11.25N	12.00	.999	...	230
27	11.05	11.80B	10.65A	11.60	11.65	.999	19	221
28	Exchange Closed: Thanksgiving Day							
29	...	12.90B	...	12.90B	13.85	.999	...	208

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	14.50B	...	13.85N	13.75	1.000	...	208
3	...	...	12.55A	13.10A	12.85	1.000	...	200
4	...	13.45B	...	13.45B	13.25	1.000	...	200
5	...	...	12.45A	12.45A	12.80	1.000	...	150
6	...		12.60A	12.80N	13.00	1.000		150
9	...			...		1.000		...

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1375 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	3.10	3.10	3.10	3.10	4.20	.401	1	1
9	5.05	5.65	5.05	5.30A	5.20	.447	415	416
10	...	6.00B	...	6.00B	6.25	.492	50	426
11	6.40	6.40	5.50A	6.00	5.65	.469	21	447
12	6.10	6.55	6.10	6.55	6.35	.505	4	449
15	...	6.50B	6.15A	6.50B	6.50	.514	...	449
16	6.30	6.30	6.20	6.20	6.20	.502	2	450
17	8.00	8.00	7.40A	7.80	7.65	.570	12	460
18	7.80	7.90B	6.80	6.80	6.85	.536	23	447
19	7.20	7.20	6.50	6.50	6.65	.525	3	450
22	...	...	6.40A	6.65N	6.65	.533	1	450
23	...	7.50B	...	7.50B	7.15	.557	...	450
24	6.50	6.50	6.50	6.50	6.95	.559	2	452
25	...	...	6.90A	6.95N	6.95	.566	...	452
26	...	...	6.75A	6.75A	7.55	.593	...	452
29	8.00	8.30	8.00	8.00	7.80	.609	2	454
30	7.70	7.70	7.50	7.50	7.40	.597	24	456
31	7.00	7.00	6.60	6.80B	7.05	.584	2	456

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.60	6.00B	5.60	5.60	5.05	.477	1	458
2	5.10	5.10	5.10	5.10	4.65	.451	3	461
5		...		4.65N	4.90	.467	...	460
6	4.00	4.00	3.80	3.80	3.45	.374	2	461
7	3.90	3.90	3.50	3.50	3.25	.360	5	465
8	4.20	4.20	4.20	4.20	3.70	.395	2	464
9	4.20	4.20	4.15	4.15	4.65	.463	9	473
12	5.10	5.40	5.10	5.40	5.30	.505	54	478
13	5.60	5.85	5.50	5.70	5.50	.520	6	477
14	5.90	5.90	5.40A	5.90	5.40	.515	1	477
15	5.70	6.10	5.70	6.10	6.30	.562	6	475
16	6.25	6.50	6.25	6.30	6.20	.555	4	473
19	6.10	6.10	6.00	6.00	6.05	.555	5	470
20	5.35	5.55	5.10	5.45	5.60	.526	10	476
21	5.60	6.45B	5.60	6.45B	6.50	.571	5	479
22	6.70	6.70	6.70	6.70	5.90	.546	3	482
23	...	...	...	5.90N	6.20	.570	...	482
26	6.00	6.00	5.75A	5.75A	5.60	.545	1	483
27	5.40	5.60	5.40	5.60	5.60	.545	121	513
28	5.70	6.00B	5.65	6.00B	5.90	.567	5	509
29	5.65	5.65	5.65	5.65	5.70	.558	1	510
30	5.55	5.55	5.40	5.40	4.95	.522	52	559

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	4.00	4.00	3.80	3.95	3.75	.437	28	589
4	4.55	4.55	4.05	4.10B	4.00	.462	8	586
5	4.00	4.10B	3.30	3.30	3.35	.412	87	626
6	2.00	2.50	2.00	2.30	2.40	.320	84	631
9	1.50	1.95	1.50	1.55	1.60	.229	1119	1639
10	1.80	1.90	1.75	1.80B	1.75	.261	178	1642
11	1.65	1.75	1.60	1.60	1.65	.251	8	1645
12	1.75	2.15	1.75	2.15	2.10	.297	4	1645
13	2.70	2.90	2.40A	2.40A	2.45	.327	54	1648
16	2.95	2.95	2.95	2.95	2.95	.381	57	1626
17	2.90	2.95	2.55	2.55	2.40	.330	42	1646
18	2.35	2.50B	2.35	2.35	2.40	.327	3	1646
19	2.55	2.55	2.55	2.55	2.70	.359	1	1645
20	3.50	3.95B	3.30	3.95B	4.05	.480	66	1610
23	7.80	7.80	7.00	7.65	7.80	.702	345	1525
24	6.85	7.35B	6.85	7.15B	7.45	.682	17	1495
25	8.25	8.40B	7.05A	8.40B	8.20	.725	18	1495
26	7.95	7.95	7.20A	7.20A	6.80	.643	40	1495
27	5.75	5.75	5.75	5.75	5.50	.571	1	1493
30	5.60	5.70B	5.25A	5.25A	5.05	.551	2	1490

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1375 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	5.80B	....	5.80B	6.10	.619	....	1489
2....	6.10	6.30	6.00	6.00	6.30	.631	8	1490
3....	6.00	6.85	6.00	6.85	6.75	.660	7	1486
4....	6.65	7.10B	6.25A	6.25A	6.00	.631	2	1484
7....	6.00	6.05B	5.95A	6.00	6.05	.640	1	1481
8....	....	....	5.65A	5.70A	5.70	.629	....	1481
9....	5.55	5.55	5.55	5.55	5.50	.626	1	1480
10....	5.20	5.40	5.10	5.10	5.20	.616	114	1585
11....	....	....	5.10A	5.20N	5.20	.617	4	1581
14....	....	....	....	5.20N	5.20	.627	....	1581
15....	5.20	5.20	5.20	5.20	5.20	.631	1	1581
16....	4.85	4.85	4.85	4.85	5.00	.623	8	1581
17....	5.25	5.35	5.25	5.35	5.30	.650	6	1577
18....	5.85	5.95	5.85	5.85	5.80	.690	3	1575
21....	....	6.30B	....	6.30B	6.25	.718	....	1575
22....	5.95	6.05B	5.85A	5.85A	5.80	.735	2	1575
23....	....	5.90B	....	5.80N	5.80	.739	....	1575
24....	4.80	4.80	4.80	4.80	4.75	.694	10	1575
25....	....	5.00B	....	4.75N	4.75	.698	....	1575
28....	5.05	5.05	5.05	5.05	5.15	.728	2	1575
29....	5.85	6.05B	5.85	5.90	6.30	.831	10	1573
30....	6.60	6.70	6.20A	6.20A	6.00	.818	6	1570
31....	....	6.70B	....	6.50B	6.50	.845	....	1570

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	6.00	6.00	6.00	6.00	6.55	.852	1	1570
4....	6.45	6.45	6.15	6.15	6.25	.853	3	1568
5....	....	....	5.75A	5.75A	5.45	.823	....	1568
6....	5.80	5.90B	5.65A	5.75	5.90	.853	4	1566
7....	5.10	5.10	3.90A	3.90A	3.75	.726	6	1568
8....	4.30	4.40	4.30	4.40	4.50	.778	25	1553
11....	....	....	4.40A	4.50N	4.50	.796	....	1553
12....	4.05	4.15	4.00	4.00	4.05	.778	8	1558
13....	....	4.60B	....	4.60B	4.45	.814		1557
14....	4.85	4.85	4.85	4.85	5.05	.852	1	1554
15....	....	....	....	5.05N	4.15	.813	....	1550
18....	4.90	4.90	4.90	4.90	4.80	.866	4	1550
19....	5.40	5.40	5.40	5.40	5.40	.899	2	1546
20....	....	5.80B	....	5.40N	5.55	.913	....	1546
21....	....	6.35B	....	6.00B	6.75	.955	....	1546
22....	7.95	8.20	7.95	8.20	8.60	.987	8	1543
25....	8.35	8.75	8.10	8.75	8.75	.994	357	1536
26....	7.75	9.50B	7.75	9.50B	9.50	.998	82	1456
27....	9.30	9.75	9.20A	9.75	9.15	.998	7	1315
28....	Exchange Closed, Thanksgiving Day							
29....	....	10.40B	....	10.40B	11.35	.990	....	1230

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	12.00B	....	11.35N	11.25	.999	....	1229
3....	9.60	10.15B	9.60	10.15B	10.35	.999	1	229
4....	....	10.90B	....	10.90B	10.75	1.000	....	229
5....	10.20	10.20	9.95A	10.20	10.30	1.000	1	227
6....	....	....	10.10A	10.30N	10.50	1.000	4	9
9....	....	....	....	....	....	.999		

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1400 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	5.40	5.40	5.10	5.10	5.20	.434	19	19
11....	4.80	4.80	4.70A	4.80	4.70	.411	4	21
12....	5.50	5.50	5.40A	5.50	5.50	.446	1	21
15....	5.50	5.70	5.40A	5.70	5.40	.453	2	23
16....	....	....	....	5.40N	5.20	.442	1	24
17....	6.40	6.90	6.20A	6.50	6.45	.510	9	30
18....	7.00	7.00	5.50	5.50	5.75	.476	16	34
19....	5.50	5.60	5.50	5.60	5.55	.464	1	34
22....	5.50	5.50	5.30A	5.30A	5.55	.471	4	35
23....	6.70	6.70	5.80	6.35	6.00	.496	6	38
24....	5.80	5.90	5.60A	5.90	5.80	.497	7	41
25....	5.50	5.60B	5.50	5.60B	5.75	.504	3	48
26....	5.70	6.30	5.70	6.30	6.30	.531	13	53
29....	6.50	6.80	6.50	6.75A	6.50	.547	3	52
30....	6.10	6.10	6.10	6.10	6.15	.535	20	72
31....	6.20	6.30B	5.70A	5.80	5.80	.521	6	78

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.30	4.70	4.20	4.20	4.15	.407	55	132
2....	3.80	4.25	3.50	3.70B	3.75	.380	21	116
5....	3.80	3.80	3.80	3.80	3.90	.396	7	112
6....	3.30	3.30	2.80	3.10A	2.65	.307	13	122
7....	....	2.80B	....	2.65N	2.65	.294	1	122
8....	3.50	3.50	3.10	3.10	2.90	.326	54	161
9....	3.40	3.70B	3.00	3.60	3.70	.391	10	154
12....	3.90	4.40B	3.90	4.35	4.20	.430	7	155
13....	5.00	5.00	4.40A	4.75	4.45	.445	65	216
14....	4.40	4.85	4.30	4.70	4.30	.440	57	249
15....	4.90	4.90	4.70	4.80B	5.10	.487	6	245
16....	5.05	5.05	5.00	5.00	5.00	.479	36	250
19....	5.00	5.00	4.75	5.00B	5.05	.476	302	510
20....	4.30	4.40B	4.25	4.40B	4.50	.448	152	636
21....	4.30	4.80	4.30	4.80	5.20	.493	119	716
22....	5.30	5.50	4.80	4.90A	4.70	.468	53	716
23....	5.10	5.10	5.10	5.10	5.00	.491	7	716
26....	....	....	4.50A	4.65A	4.50	.465	....	716
27....	4.50	4.50	4.15	4.50	4.45	.464	15	725
28....	4.70	4.70	4.70	4.70	4.70	.487	8	732
29....	4.40	4.40	4.40	4.40	4.50	.477	1	721
30....	4.30	4.40	3.95	4.15	3.90	.441	18	725

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	3.10	3.30	2.80	2.90	2.75	.357	221	871
4....	3.25	3.25	3.10	3.10	3.05	.380	18	866
5....	3.05	3.10B	2.50	2.50	2.50	.333	130	991
6....	1.80	1.90	1.40A	1.90	1.75	.249	165	1014
9....	1.30	1.40	1.05	1.20A	1.10	.169	1108	2011
10....	1.40	1.40	1.30A	1.35A	1.25	.195	3	2002
11....	....	....	1.10A	1.10A	1.20	.186	25	1978
12....	1.10	1.55	.90A	1.55	1.55	.226	60	2038
13....	2.05	2.20	1.75A	1.90A	1.80	.252	41	2045
16....	1.80	2.25	1.70	2.25	2.15	.299	130	2083
17....	2.05	2.10	1.85	1.85	1.80	.252	5	2090
18....	1.70	1.85B	1.70	1.70	1.75	.249	224	2309
19....	1.80	2.00	1.80	1.85	1.95	.277	12	2305
20....	2.50	3.00	2.45	2.80	2.90	.389	238	2495
23....	6.20	6.40	5.50	6.20	6.25	.616	815	2150
24....	5.95	5.95	5.40	5.90	5.95	.594	46	2133
25....	5.50	6.85	5.50	6.85	6.65	.640	14	2127
26....	6.20	6.55B	5.05A	5.30	5.40	.560	22	2118
27....	4.40	4.70	4.30A	4.35A	4.30	.485	73	2123
30....	4.60	4.60	4.00	4.00	3.90	.463	45	2154

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1400 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.40	4.80	3.95	4.75	4.75	.531	134	2067
2	4.60	4.95B	4.50	4.80B	4.90	.544	112	2103
3	4.75	5.20B	4.75	5.20B	5.30	.574	2	1955
4	5.40	5.45B	4.45	4.60	4.65	.542	85	1990
7	4.30	4.50	4.30	4.50	4.65	.550	28	2006
8	4.20	4.50B	4.20	4.20	4.20	.537	41	2021
9	4.20	4.25B	4.10	4.10	4.00	.533	201	2035
10	3.75	4.00	3.75	3.90	3.85	.522	184	2109
11	3.70	4.00	3.70	3.90A	3.85	.522	141	2140
14	3.95	3.95	3.70	3.85	3.80	.530	59	2139
15	3.70	3.80	3.65	3.70B	3.75	.534	594	2133
16	3.60	3.60	3.40	3.45	3.60	.524	8	2112
17	3.80	3.90	3.60	3.80B	3.85	.552	402	1895
18	4.35	4.35	4.10	4.25A	4.20	.594	19	1894
21	4.55	4.65B	4.45	4.50	4.55	.622	21	1888
22	4.50	4.50	3.90A	4.00	4.05	.627	36	1898
23	3.95	4.15B	3.95	3.95	3.90	.631	1	1897
24	3.50	3.55	3.15A	3.15A	3.10	.579	7	1894
25	3.15	3.30B	2.95	3.25	3.15	.582	71	1936
28	3.20	3.50	3.20	3.50	3.35	.611	417	2169
29	3.70	4.25	3.70	4.25	4.30	.712	100	2176
30	4.55	4.75	4.20	4.20	4.10	.693	25	2153
31	4.70	4.90	4.35A	4.45	4.50	.728	25	2151

IN NOVEMBER

1	4.00	4.60	3.90	4.60	4.50	.736	75	2251
4	4.05	4.30	4.00	4.30	4.25	.731	25	2249
5	3.70	3.70	3.40	3.40	3.45	.687	13	2236
6	3.55	3.85B	3.50	3.80	3.70	.725	30	2220
7	2.80	2.80	2.00	2.00	2.05	.558	57	2207
8	2.35	2.65B	2.35	2.50	2.70	.619	168	2151
11	2.60	2.60	2.55	2.55	2.65	.632	4	2151
12	2.30	2.30	2.05	2.30B	2.30	.604	67	2171
13	2.90	2.90	2.85	2.85	2.75	.648	11	2170
14	2.75	2.90B	2.75	2.80B	3.00	.699	4	2170
15	2.30	2.35	2.30	2.35	2.30	.638	11	2138
18	2.40	2.50B	2.40	2.50B	2.60	.701	96	2087
19	3.20	3.20	3.20	3.20	3.15	.752	4	2075
20	3.55	3.60B	3.10A	3.20A	3.25	.773	4	2073
21	4.25	4.25	4.15	4.20	4.40	.857	7	2072
22	5.20	6.25	4.35A	6.25	6.10	.941	19	2037
25	5.85	6.20B	5.35	6.20B	6.25	.964	12	2038
26	5.35	7.15B	5.35	7.15B	7.00	.982	102	2061
27	6.30	7.15B	6.25A	6.70	6.65	.983	74	2031
28	Exchange Closed: Thanksgiving Day							
29	8.00	8.90	8.00	8.90	8.85	.999	20	2028

IN DECEMBER

2	9.80	9.80	8.75	8.75	8.75	.999	7	1988
3	8.25	8.25	7.60A	8.25	7.85	.999	6	746
4	8.40	8.50B	8.40	8.40	8.25	.999	—	739
5	7.75	7.75	7.55A	7.75	7.80	1.000	7	735
6	7.60	8.20	7.60	8.00	8.00	1.000	10	729
9	—	—	—	—	—	.999	—	—
16	4.50	4.50	4.50	4.50	4.30	.384	—	

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1425 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	5.55	5.55	5.50	5.50	5.45	.450	30	30
18	5.05	5.60B	5.05	5.05	4.75	.418	3	28
19	—	—	4.65A	4.65A	4.60	.405	....	28
22	—	—	—	4.60N	5.00	.411	...	28
23	—	5.50B	—	5.50B	4.95	.435	....	28
24	4.90	4.90	4.50A	4.60A	4.75	.436	3	31
25	5.00	5.00	4.90A	5.00	4.70	.443	2	33
26	4.40	5.20B	4.40	5.20B	5.20	.470	4	36
29	5.70	5.70	5.20	5.20	5.35	.485	116	123
30	5.35	5.35	4.80	5.15	5.00	.472	1	125
31	5.25	5.25	4.75A	4.80A	4.70	.458	3	125

IN AUGUST

1	3.60	3.60	3.50	3.50	3.25	.340	12	144
2	3.00	3.00	3.00	3.00	2.95	.315	1	144
5	3.50	3.50	3.10A	3.20	3.10	.329	21	150
6	—	—	2.45A	2.45A	2.05	.247	6	153
7	2.40	2.45	2.15	2.35	1.95	.235	248	349
8	2.70	2.90	2.45	2.45	2.25	.263	54	393
9	2.55	2.55	2.25	2.25	2.90	.323	7	400
12	3.40	3.60	3.40	3.40	3.30	.359	16	405
13	4.00	4.00	3.50	3.80	3.50	.373	10	408
14	3.40	3.95	3.40	3.95	3.40	.368	9	416
15	4.05	4.10	3.90	3.90	4.10	.413	30	445
16	4.20	4.20	4.20	4.20	4.05	.405	12	457
19	4.00	4.00	3.70	3.70	3.95	.403	4	454
20	3.30	3.65B	3.20	3.65B	3.65	.374	3	453
21	3.80	4.10	3.50	4.10	4.15	.417	29	469
22	3.80	3.90	3.70	3.70	3.75	.392	222	367
23	—	—	—	3.75N	3.95	.414	....	366
26	3.90	3.90	3.30	3.35B	3.50	.388	25	375
27	3.35	3.35	3.35	3.35	3.50	.387	1	376
28	3.60	3.75	3.60	3.75	3.70	.408	101	399
29	3.90	3.80	3.35	3.45	3.50	.398	6	407
30	3.30	3.30	3.20	3.20	2.95	.363	118	452

IN SEPTEMBER

2	Exchange Closed: Labor Day							
3	2.25	2.25	2.25	2.25	2.05	.284	2	452
4	2.40	2.60B	2.40	2.40	2.25	.305	27	432
5	2.40	2.65B	1.95A	1.95A	1.80	.261	4	432
6	1.00	1.30	.90	1.25	1.25	.187	7	426
9	.80	.95	.60	.85	.70	.121	48	444
10	.85 or .90	1.10	.85	.95A	.85	.142	9	441
11	—	—	—	.85N	.85	.134	—	441
12	.85	1.10B	.75	1.05	1.05	.167	57	442
13	1.50	1.50	1.45	1.45	1.30	.188	94	456
16	1.50	1.55B	1.50	1.55B	1.60	.227	6	462
17	1.50	1.50	1.25	1.25	1.30	.187	2	462
18	1.30	1.35B	1.30	1.30	1.25	.184	6	465
19	1.35	1.45	1.35	1.45	1.40	.207	114	549
20	1.80	2.05	1.80	2.05	2.30	.306	38	519
23	4.85	5.00	4.40	5.00	4.90	.526	236	654
24	4.60	4.70	4.10	4.65	4.75	.502	12*	538
25	4.20	5.40	4.20	5.15	5.20	.550	104	534
26	4.95	5.15	3.80	4.10	4.20	.476	151	599
27	3.70	3.70	3.30	3.30	3.25	.401	33	591
30	3.50	3.50	3.15A	3.15A	2.95	.378	5	585

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1425 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.25	3.70	3.25	3.45	3.65	444	20	570
2	3.60	3.90	3.45A	3.55	3.75	456	205	678
3	3.90	4.15	3.70A	4.10	4.05	485	156	[illegible]
4	3.90	4.15B	3.35	3.50	3.50	453	73	666
7	3.40	3.40	3.25A	3.40	3.50	458	81	806
8	3.15	3.15	3.05	3.05	3.10	445	28	816
9	3.05	3.05	3.05	3.05	3.00	440	5	811
10	2.60	2.85	2.60	2.65	2.75	428	44	811
11	2.60	2.75	2.60	2.65	2.75	428	59	827
14	2.75	2.75	2.60	2.70	2.70	432	22	848
15	2.65	2.70	2.65	2.70	2.80	435	22	842
16	2.50	2.50	2.25	2.35	2.50	425	91	881
17	2.50	2.75	2.50	2.70	2.65	452	259	1048
18	3.00	3.05	2.90	2.95	2.90	493	37	1079
21	3.20	3.30	3.05	3.05	3.15	[illegible]	96	1141
22	3.10	3.10	2.80	2.70	2.75	[illegible]	157	1217
23	2.70	2.70	2.55	2.65	2.56	514	98	1223
24	2.30	2.30	1.90	1.95	1.75	458	42	1233
25	1.90@.95	2.10	1.80	2.00A	1.90	460	107	1208
28	1.95	1.95	1.90	1.90	1.95	465	108	1152
29	2.30	2.70B	2.30	2.70B	2.70	567	20	1140
30	2.95	2.95	2.70	2.70	2.55	543	7	1139
31	3.10	3.20	2.75	2.75	2.85	581	20	1131

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.45	2.80	2.40A	2.75	2.80	588	10	1137
4	2.85	2.85	2.20	2.65B	2.60	575	2	1136
5	2.10	2.20	1.90	1.90	1.95	521	37	1113
6	2.20	2.25	1.95	2.05	2.05	563	32	1121
7	1.60	1.60	1.00	1.05	1.05	381	202	1165
8	1.35@1.15	1.80	1.00	1.75A	1.40	439	153	1180
11	....	....	1.35A	1.40N	1.35	442	82	1211
12	1.05	1.10B	1.00	1.00	1.10	410	79	1204
13	1.40	1.40	1.25	1.35	1.30	451	38	1241
14	1.60	1.60	1.30	1.55	1.55	502	278	1042
15	1.40	1.40	.95	1.10	1.05	431	24	1038
18	1.00	1.25	.90	1.15	1.05	483	102	1067
19	1.40	1.75	1.25	1.30B	1.40	538	155	1016
20	1.25	1.60	1.25	1.60	1.50	558	79	933
21	2.30	2.30	2.05	2.15B@.25	2.30	671	67	938
22	2.25@.30	3.80	2.15	3.80	3.85	822	173	879
25	3.75	3.95	3.30	3.75	3.85	860	108	831
26	3.65	4.80	3.25A	4.80	4.55	912	129	913
27	4.00	4.80	3.80A	4.10	4.25	906	14	829
28	Exchange Closed; Thanksgiving Day							
29	5.95	6.50	5.65	6.00	6.40	988	39	802

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	7.30	7.30	6.10A	6.15	6.25	998	9	800
3	5.05	5.60	5.00A	5.50	5.35	998	13	629
4	5.95	6.00	5.95	6.00	5.75	999	55	426
5	5.30	5.30	5.10A	5.25	5.30	999	11	414
6	4.75	5.60B	4.60	5.60B	5.50	999	2	412
9	....	....	....	....	....	987	....	....
19	4.20	4.20	4.20	4.20	3.80	349	....	....

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1450 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	3.70A	3.80N	4.10	.354	1	1
23	....	4.40B	....	4.30B	4.10	.377	....	1
24	4.10	4.10	3.90A	4.05A	3.85	.377	1	2
25	....	....	....	3.85N	3.80	.384	....	2
26	3.65	3.90	3.65	3.85	4.25	.410	4	4
29	4.70	4.70	4.30	4.30	4.35	.424	12	15
30	4.10	4.10	4.10	4.10	4.05	.411	20	35
31	....	4.40B	3.75A	4.00A	3.80	.397	....	35

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.40	3.15	2.40	2.60	2.60	.279	18	34
2	2.35	2.35	2.35	2.35	2.30	.256	5	38
5	....	2.40B	....	2.40B	2.40	.268	....	37
6	1.90	2.00	1.50	1.85A	1.55	.194	5	41
7	1.70	1.75B	1.70	1.70	1.55	.184	2	41
8	1.70	1.80B	1.70	1.70	1.70	.208	2	43
9	1.70	2.00	1.70	2.00	2.25	.261	5	44
12	....	2.50B	....	2.50B	2.55	.294	3	51
13	2.80	3.00B	2.70	2.70	2.75	.306	3	50
14	2.50	2.85B	2.50	2.50	2.65	.301	2	49
15	3.00	3.00	3.00	3.00	3.20	.343	1	49
16	3.20	3.25	3.20	3.25	3.15	.335	3	52
19	....	....	....	3.15N	3.10	.332	....	52
20	2.90	2.90	2.70	2.70	2.75	.305	5	54
21	2.75	3.10	2.75	3.10	3.30	.345	2	54
22	3.50	3.50	2.85	2.85	2.90	.321	19	72
23	....	3.00B	....	3.00B	3.10	.342	....	72
26	2.85	2.85	2.85	2.85	2.70	.316	5	73
27	2.50	2.50	2.50	2.50	2.65	.315	10	82
28	2.80	2.80	2.80	2.80	2.90	.334	1	83
29	2.55	2.55	2.55	2.55	2.70	.325	5	88
30	2.50	2.60	2.45	2.45	2.25	.292	1006	1092

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	1.65	1.75	1.65	1.75	1.50	.219	10	1087
4	1.95	1.95	1.80A	1.80A	1.65	.238	18	1105
5	1.40	1.40	1.40	1.40	1.30	.199	4	1109
6	.75	.95	.75	.85	.85	.137	8	1109
9	.70	.70	.70	.70	.55	.084	3	1109
10	.60	.60	.60	.60	.65	.100	1	1111
11	.75	.75	.60	.60	.60	.094	4	1110
12	....	.70B	....	.70B	.75	.119	....	1110
13	1.15	1.15	.75A	.85	.90	.136	40	1150
16	1.05	1.05	1.05	1.05	1.10	.167	6	1156
17	....	....	....	1.10N	.95	.134	....	1156
18	.80	.90	.80	.90	.90	.131	46	1201
19	....	....	....	.90N	1.05	.150	....	1201
20	1.20	1.55	1.20	1.45	1.55	.232	97	1298
23	3.80	3.90	3.40	3.70	3.80	.435	976	2054
24	3.50	3.70	3.20	3.45B	3.65	.411	1068	2061
25	3.40	4.35	3.30A	4.00	4.00	.458	1540	3401
26	4.10	4.10	3.10	3.25B	3.30	.394	1359	2953
27	2.80	2.80	2.35	2.80	2.50	.323	292	2827
30	2.70	2.70	2.15	2.25A	2.20	.300	95	2365

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1450 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.35	2.75	2.25	2.60	2.70	361	187	2219
2	2.45	3.00	2.35	2.80	2.80	372	259	2328
3	2.70	3.00	2.70	3.00	3.05	399	15	2330
4	3.00	3.15B	2.30	2.40	2.55	.367	148	2347
7	2.50	2.50	2.30	2.35B	2.55	.370	14	2348
8	2.40	2.40	2.15	2.20	2.25	357	101	2394
9	2.20	2.20	2.00	2.00	2.05	352	107	2426
10	1.85	1.95	1.80	1.85	1.85	340	89	2501
11	1.75	1.90	1.75	1.85	1.85	339	57	2548
14	1.80	1.85B	1.75	1.80	1.80	.341	77	2619
15	1.75	1.80	1.75	1.75	1.75	343	127	2635
16	1.65	1.65	1.55	1.60B	1.65	332	63	2682
17	1.65	1.90	1.65	1.75	1.70	356	134	2595
18	2.00	2.00	1.80	1.90	1.90	395	43	2615
21	2.05	2.20	1.95A	2.10	2.10	417	147	2614
22	1.95	1.95	1.50	1.65	1.65	396	181	2570
23	1.70	1.70	1.50	1.50	1.55	397	40	2563
24	1.40	1.40	1.05	1.10	1.00	343	59	2529
25	1.10	1.10	.95	1.05B	1.00	344	47	2562
28	1.05	1.10	1.05	1.05	1.05	363	163	2574
29	1.30	1.60	1.30	1.60	1.55	414	79	2525
30	1.60	1.90	1.45	1.45	1.45	389	550	2879
31	1.70	1.90	1.50	1.60	1.65	424	24	2892

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.35	1.65	1.30	1.65	1.65	429	176	2861
4	1.70	1.70	1.20	1.25B	1.40	408	28	2832
5	.95	1.10B	.95	1.05	1.05	355	220	2760
6	1.15	1.15	1.00	1.05A	.95	392	324	2716
7	.70	.70	.45	.45	.50	228	431	2954
8	.60	.75	.60	.75	.65	273	402	2911
11	.50	.55B	.50	.55B	.65	267	8	2901
12	.50	.50	.40	.40	.40	238	27	2879
13	.50	.65	.50	.55A	.55	268	25	2900
14	.55	.55	.55	.55	.55	308	22	2900
15	.50	.50	.45A	.45A	.40	245	19	2910
18	.40	.40	.30	.40	.35	274	174	3016
19	.50	.70	.40	.40	.50	315	607	2713
20	.55	.55	.55	.55	.50	327	100	2753
21	.85	.90	.70	.90	.85	433	359	2587
22	.80	2.00	.80	.85	1.75	613	364	2637
25	1.75	1.75	1.50A	1.75	1.80	642	224	2612
26	1.10	2.55	1.10	2.35	2.35	726	268	2542
27	1.95	2.50B	1.65	2.10	2.05	700	192	2454
28	Exchange Closed; Thanksgiving Day							
29	3.30	4.00	3.15	3.40	3.95	913	100	2443

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	4.55	4.55	3.65A	3.70	3.75	959	127	2368
3	2.50	2.90	2.45	2.90	2.95	938	8	2317
4	....	3.55B		3.55B	3.25	983		2313
5	2.55	2.95	2.40A	2.85	2.80	995	28	2310
6	2.35	3.40	2.35	2.95	3.00	997	699	2736
9	....	....	....		....	715	....	....

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1475 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.40	2.40	2.40	2.40	2.00	224	5	5
2	....	....	....	2.00N	1.80	204	....	5
5	....	....	....	1.80N	1.85	214	....	5
6	....	....	1.65A	1.65A	1.15	150	....	5
7	....	1.20B	....	1.15N	1.15	141	....	5
8	....	1.40B	....	1.40B	1.30	162	....	5
9	1.30	1.50	1.30	1.50	1.70	207	22	27
12	2.00	2.00	2.00	2.00	1.95	236	6	33
13	2.15	2.50	2.15	2.50	2.10	246	12	35
14	....	2.20B	....	2.10N	2.10	242	....	35
15	....	2.30B	....	2.30B	2.50	279	....	35
16	....	....	....	2.50N	2.50	272	....	35
19	2.70	2.70	2.40	2.40	2.45	269	8	43
20	2.00	2.10B	2.00	2.10B	2.10	244	5	48
21	2.00	2.00	2.00	2.00	2.55	279	3	51
22	....	....	....	2.55N	2.30	258	....	51
23	....	....	....	2.30N	2.40	276	....	51
26	....	....	....	2.40N	2.10	252	....	51
27	....	....	....	2.10N	2.05	250	....	51
28	2.10	2.10	2.10	2.10	2.20	268	1	52
29	2.00	2.05	2.00	2.05	2.00	258	6	56
30	1.80	1.80	1.80	1.80	1.65	229	1	57

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	1.25A	1.25A	1.05	165	....	57
4	1.40	1.40	1.30	1.30	1.25	180	36	93
5	.90	.90	.90	.90	.90	148	10	103
6	....	....	....	.90N	.55	098	....	103
9	....	....	.50A	.50A	.40	056	....	103
10	....	....	....	.40N	.40	068	....	103
11	....	....	....	.40N	.45	064	....	103
12	....	.50B	....	.50B	.55	082	....	103
13	.75	.75	.75	.75	.65	093	11	114
16	.65	.65	.65	.65	.75	119	30	144
17	....	....	....	.75N	.65	083	....	144
18	.65	.65	.65	.65	.65	090	10	154
19	....	....	....	.65N	.75	105	....	154
20	1.05	1.10	1.05	1.10	1.20	.71	20	168
23	2.85	3.00	2.50	3.00	2.80	350	620	660
24	2.65	2.70	2.40	2.70	2.75	327	19	668
25	2.60	3.40	2.50	3.25A	3.20	370	145	523
26	2.90	3.00	2.30	2.30	2.55	318	184	677
27	1.85	2.15	1.80	1.80	1.85	253	115	765
30	1.90	1.90	1.55	1.55	1.65	231	129	856

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.00	2.05	2.00	2.05	1.95	285	135	983
2	1.80	2.15	1.80	1.95	2.05	294	393	1122
3	2.15	2.35	2.15	2.30A	2.20	319	350	949
4	2.35	2.35	1.70	1.80	1.80	289	392	1130
7	1.70	1.75B	1.65	1.65	1.85	290	155	1173
8	1.50 1.45	1.50	1.45	1.45	1.65	277	101	1260
9	1.50	1.60	1.45	1.45	1.55	272	8	1261
10	1.35	1.35	1.20A	1.20A	1.25	261	54	1269
11	....	....	....	1.25N	1.25	259	....	1269
14	....	....	....	1.25N	1.20	259	....	1269
15	1.15	1.15	1.15	1.15	1.20	260	13	1267
16	1.10	1.10	1.05	1.05	1.05	250	4	1265
17	1.20	1.20	1.05	1.10	1.10	270	37	1275
18	1.20	1.25B	1.20	1.20	1.20	304	111	1219
21	1.40	1.40	1.30	1.35	1.30	322	32	1216
22	1.25	1.25	1.00A	1.00A	.95	291	154	1256
23	.90	.90	.85	.90	.85	291	16	1198
24	....	....	.65A	.65A	.55	243	....	1153
25	.50	.55	.50	.50	.50	242	88	1138
28	....	....	....	.50N	.55	255	....	1136
29	.80	.80	.80	.80	.80	276	304	1135
30	.95	1.00	.80	.80	.75	253	101	1193
31	.90	.90	.90	.90	.85	281	5	1193

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1475 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trader Cleared)	Open Interest
1	75	80	75	.80	.85	.283	6	1091
4	...	...	75A	80A	.70	.260	...	1091
5	50	50	45A	45A	.40	.214	1	1091
6	.30	45	30	45	.40	.242	5	1090
7	25	30	20	.20	.15	119	53	1088
8	...	20B	...	20B	.25	.148	...	1088
11	...	...	...	25N	.25	.138	...	1088
12	15	.15	.15	15	10	117	38	1088
13	20	20	20	20	.15	134	7	1095
14	.20	20	20	.20	15	159	26	1095
15	...	...	...	15N	.10	.115	...	1108
18	10	10	10	10	.05	125	11	1101
19	...	10B	...	10B	15	147	...	1101
20	...	...	...	15N	.10	.151	...	1101
21	35	35	25A	25A	.20	.220	1	1101
22	25	.65	20	65	75	.389	164	1175
25	60	70	40	70	55	.367	177	1305
26	35	1.15	35	90	.90	446	869	1765
27	60	95	45	70	.70	.400	332	1766
28	Exchange Closed; Thanksgiving Day							
29	1.20	2.00	1.20	1.60B	1.65	684	138	1720

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trader Cleared)	Open Interest
2	2.20	2.35	1.30	1.50B	1.55	720	38	1723
3	80	95B	55	90	.90	576	287	1647
4	.95	1.20B	90	1.00	1.05	689	133	1640
5	50	80	50	65	65	610	102	1485
6	30	80B	20	50	50	679	219	1288
9	...	...	...	...	...	139	...	...
25	Exchange Closed; Christmas							
26	2.10	2.20	2.10	2.20	1.85	251	4	4
27	1.55	1.60B	1.50	1.50	1.45	193	9	9
30	1.75	1.75	1.50	1.50	1.20	173	11	20

DECEMBER 1985 1500 CALLS

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trader Cleared)	Open Interest
1	1.30	1.45B	1.25	1.45B	1.45	219	6	23
2	1.40	1.65	1.40	1.65	1.55	226	4	25
3	1.55	1.60B	1.50A	1.60B	1.65	248	1	23
4	1.20	1.70B	1.20	1.30B	1.35	221	1	22
7	1.15	1.15	1.15	1.15	1.30	220	1	23
8	1.05	1.05	1.05	1.05	1.15	209	1	24
9	1.05	1.05	1.00	1.00	1.05	204	4	24
10	...	...	90A	90A	85	194	...	24
11	...	...	...	85N	85	191	...	24
14	...	...	...	85N	80	190	...	24
15	85	85	85	85	85	190	4	28
16	65	65	65	65	65	181	30	58
17	70	75	70	75	65	197	352	407
18	70	70	70	70	75	225	1	407
21	...	...	...	75N	75	238	...	407
22	70	70	60A	65	55	203	100	374
23	65	65	60A	60A	45	202	1	375
24	40	40	30	30	30	162	61	320
25	25	35	25	35	30	161	52	301
28	35	35	35	35	25	168	1	302
29	...	35B	...	35B	35	167	...	301
30	45	45	40	40	35	148	51	262
31	...	45B	...	40B	40	168	...	261

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trader Cleared)	Open Interest
1	30	35B	30	35B	40	168	2	261
4	30	30	30	30	30	147	10	269
5	...	...	...	30N	20	114	...	269
6	...	...	...	20N	15	131	...	269
7	...	...	...	15N	05	054	...	269
8	...	...	...	05N	10	069	...	269
11	...	...	...	10N	10	061	...	269
12	...	...	...	10N	05	048	...	269
13	...	...	...	05N	05	056	...	269
14	...	...	...	05N	.05	068	...	269
15	.05	05	05	05	...	044	1	269
18	CAB	CAB	CAB	CAB	CAB	045	...	269
19	CAB	CAB	CAB	CAB	CAB	054	...	269
20	CAB	CAB	CAB	CAB	CAB	054	...	269
21	.10	.10	.10	10	.10	066	3	266
22	.10	25	.10	25	25	171	91	349
25	.20	20	20	20	15	151	15	364
26	.25	.30	.25	30	.15	194	32	372
27	.20	30	.20	.20	15	154	111	409
28	Exchange Closed; Thanksgiving Day							
29	40	65	.40	45	50	349	316	252

BRITISH POUND OPTION ON FUTURES—CALLS
DECEMBER 1985 1500 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	80	80	20	30B	.35	286	63	308
3	15	.20	15	20	.20	129	103	358
4	25	25	.25	25	15	129	50	352
5	05	05	05	05	05	022	50	295
6	...	...	...	05N	...	033	...	...

MARCH 1986 1275 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	9.00	9.00	9.00	9.00	8.55	623	500	500
16	...	...	8.30A	8.55N	9.55	664	...	500
17	...	...	9.20A	9.20A	8.55	629	...	500
18	...	...	...	8.55N	8.40	328	...	500
19	...	8.50B	...	8.40N	9.00	651	...	500
20	...	...	...	9.00N	11.10	726	...	500
23	...	...	...	11.10N	15.90	841	...	500
24	...	...	...	15.90N	15.45	831	...	500
25	...	...	...	15.45N	16.65	852	...	500
26	...	...	...	16.65N	14.70	796	...	500
27	...	...	...	14.70N	13.05	760	...	500
30	...	...	...	13.05N	12.75	751	...	500

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	12.75N	13.90	785	...	500
2	...	...	...	13.90N	14.15	791	...	500
3	...	...	...	14.15N	14.80	806	...	500
4	...	...	...	14.80N	14.00	792	...	500
7	...	...	...	14.00N	14.10	797	...	500
8	...	...	...	14.10N	13.80	792	...	500
9	...	...	...	13.80N	13.55	791	...	500
10	...	...	...	13.55N	13.30	786	...	500
11	...	...	...	13.30N	13.30	787	...	500
14	...	...	...	13.30N	13.20	792	...	500
15	...	...	...	13.20N	13.35	795	...	500
16	...	...	...	13.35N	13.25	791	...	500
17	...	...	...	13.25N	13.60	803	...	500
18	...	...	...	13.60N	14.40	819	...	500
21	...	...	...	14.40N	14.70	832	...	500
22	...	...	...	14.70N	14.60	853	...	500
23	...	...	...	14.60N	14.60	855	...	500
24	...	...	...	14.60N	13.60	838	...	500
25	...	...	...	13.60N	13.45	839	...	500
28	...	...	...	13.45N	13.95	850	...	500
29	...	...	...	13.95N	15.20	913	...	500
30	...	...	...	15.20N	14.90	908	...	500
31	...	...	...	14.90N	15.15	917	...	500

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1275 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				15.15N	15.15	918		500
4				15.15N	15.10	918		500
5				15.10N	14.20	907		500
6				14.20N	14.70	917		500
7				14.70N	12.60	877		500
8				12.60N	12.90	892		500
11				12.90N	13.40	897		500
12				13.40N	13.10	891		500
13		13.25B		13.25B	13.60	902		500
14				13.60N	14.10	913		500
15				14.10N	13.50	901		500
18				13.50N	13.95	914		500
19				13.95N	14.15	923		500
20				14.15N	14.40	927		500
21				14.40N	15.70	941		500
22				15.70N	17.50	959		500
25				17.50N	17.60	962		500
26				17.60N	18.40	969		

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		19.40B		18.05N	20.15	981		

MARCH 1986 1300 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	5.30	5.70	5.30	5.50	5.30	471	16	16
10	6.00	6.00	5.85	5.85	5.85	501	51	67
11				5.85N	5.75	496	40	107
12				5.75N	6.55	536		107
13	7.40	7.40	7.30A	7.30A	7.20	559	13	94
16				7.20N	8.15	601		94
17				8.15N	7.20	564		94
18	7.00	7.00	7.00	7.00	7.15	563	2	94
19				7.15N	7.60	588		94
20		8.90B		8.90B	9.55	667		94
23				9.55N	14.05	796		94
24				14.05N	13.60	785		94
25		14.40B	13.25A	14.40B	14.75	808		94
26				14.75N	12.95	750		94
27				12.95N	11.35	710		94
30				11.35N	11.10	699		94

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				11.10N	12.20	736		94
2				12.20N	12.40	744		94
3				12.40N	13.00	760		94
4		13.05B		13.00N	12.25	744		94
7				12.25N	12.30	749		94
8				12.30N	12.00	743		94
9				12.00N	11.75	742		94
10			11.60A	11.60A	11.45	737		94
11				11.45N	11.45	737		94
14				11.45N	11.40	743		94
15				11.40N	11.50	745		94
16				11.50N	11.40	741		94
17		11.50B		11.50B	11.70	754		94
18		12.50B		12.30B	12.40	773		94
21		12.80B		12.80B	12.80	786		94
22				12.80N	12.45	806		94
23		12.60B		12.45N	12.30	808		94
24			12.20A	12.20A	11.15	787		94
25		11.75B		11.15N	11.30	789		94
28		11.40B		11.40B	11.85	801		94
29		12.60B		12.60B	13.00	870		94
30		13.15B		13.00N	12.75	863		94
31		13.20B		13.10B	13.05	875		94

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1300 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			12.80A	13.05N	13.05	877		94
4			12.70A	12.70A	13.00	876		94
5			12.60A	12.60A	12.05	861		94
6		12.35B		12.05N	12.35	873		94
7			12.20A	12.20A	10.55	820		94
8				10.55N	11.00	840		94
11		11.30B		11.30B	11.15	845		94
12			11.00A	11.00A	11.00	838		94
13		11.30B		11.30B	11.45	853		94
14		11.50B		11.50B	11.90	867		94
15				11.90N	11.35	850		94
18				11.35N	11.75	867		94
19		12.00B		12.00B	11.85	879		94
20		12.40B		11.85N	12.20	884		94
21		12.75B		12.75B	13.40	904		94
22				13.40N	15.15	932		94
25				15.15N	15.20	935		94
26			14.40A	15.20N	16.00	945		94
27			15.75A	15.75A	15.55	942		94
29		17.80B		17.80B	17.75	964		94

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2			17.40A	17.75N	17.65	965		94
3			16.50A	16.50A	16.85	959		94
4				16.85N	17.15	963		92
5				17.15N	16.70	960		92
6				16.70N	16.85	962		92
9			15.10A	15.10A	14.65	943		92
10			12.80A	12.80A	12.00	907		92
11			10.60A	10.60A	11.15	883		92
12		12.50B		12.50B	12.30	909		92
13		13.20B		13.20B	12.55	915		92
16				12.55N	13.10	931		92
17			12.90A	12.90A	12.45	918		92
18			12.00A	12.00A	10.40	881		92
19		11.25B		11.25B	11.30	904		92
20				11.30N	11.75	914		92
23				11.75N	11.35	911		92
24				11.35N	11.70	919		92
25	Exchange Closed, Christmas							
26				11.70N	11.95	926		92
27		12.00B		12.00B	13.50	949		92
30			13.20A	13.20A	13.00	947		92
31		13.35B		13.35B	13.90	958		92

MARCH 1986 1325 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	8.80	8.80	8.80	8.80	8.50	550	1	1
10				8.50N	9.55	586		1
11				9.55N	9.45	569		1
12				9.45N	10.30	599		1
15				10.30N	10.30	604		1
16				10.30N	10.00	594		1
17				10.00N	11.60	646		1
18				11.60N	10.80	623		1
19				10.80N	10.50	614		1
22				10.50N	10.40	621		1
23				10.40N	11.05	641		1
24				11.05N	11.05	641		1
25				11.05N	10.80	646		1
26				10.80N	11.40	667		1
29				11.40N	12.20	680		1
30			11.90A	12.20N	11.75	673		1
31				11.75N	11.10	663		1

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1325 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				11.10N	8.80	592		1
2				8.80N	8.20	572		1
5				8.20N	8.30	585		1
6				8.30N	6.75	513		1
7				6.75N	6.50	502		1
8		7.50B		7.50B	7.15	532		1
9		7.40B		7.40B	8.30	584		1
12		8.90B		8.90B	9.10	616		1
13				9.10N	9.40	628		1
14				9.40N	9.30	624		1
15				9.30N	10.25	657		1
16				10.25N	10.30	652		1
19				10.30N	10.20	652		1
20			9.50A	9.50A	9.55	632		1
21				9.55N	10.40	661		1
22				10.40N	9.85	644		1
23				9.85N	10.30	660		1
26				10.30N	9.65	644		1
27				9.65N	9.65	644		1
28				9.65N	10.10	660		1
29				10.10N	9.75	653		1
30				9.75N	9.05	629		1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3				9.05N	7.50	573		1
4				7.50N	7.85	586		1
5				7.85N	7.00	554		1
6				7.00N	5.60	483		1
9			5.00A	5.00A	4.35	408		1
10				4.35N	4.80	437		1
11				4.80N	4.75	432		1
12				4.75N	5.55	472		1
13	6.25	6.25	6.20A	6.20A	6.05	495	3	4
16	6.10	6.10	6.00A	6.00A	6.85	537	2	6
17			6.70A	6.70A	6.05	499		6
18				6.05N	6.00	498		6
19				6.00N	6.40	523		6
20				6.40N	8.15	605		6
23				8.15N	12.35	746		6
24				12.35N	11.90	733		6
25		12.70B	11.55A	12.70B	13.00	760		6
26				13.00N	11.30	700		6
27				11.30N	9.85	656		6
30	10.50	10.50	10.30	10.30	9.60	644	4	10

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.30	10.30	10.30	10.30	10.60	684	3	13
2				10.60N	10.80	692		13
3				10.80N	11.30	709		13
4		11.45B	11.20A	11.20A	10.60	692		13
7				10.60N	10.60	697		13
8				10.60N	10.35	690		13
9	10.00	10.00	10.00	10.00	10.10	689	1	12
10			9.90A	9.90A	9.80	683		12
11				9.80N	9.80	683		12
14	9.80	9.80	9.80	9.80	9.70	689	1	12
15				9.70N	9.80	691		12
16				9.80N	9.65	687		12
17		9.80B		9.80B	10.00	701		12
18		10.70B		10.50B	10.80	721		12
21		11.00B		11.00B	10.95	736		12
22				10.95N	10.55	752		12
23		10.60B		10.55N	10.45	754		12
24			10.20A	10.20A	9.25	730		12
25		9.75B		9.25N	9.50	732		12
28				9.50N	9.90	745		12
29		10.30B		10.30B	11.00	815		12
30		11.20B		11.00N	10.70	807		12
31		11.15B		11.10B	11.10	821		12

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1325 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			10.70A	11.10N	11.10	823		12
4			10.80A	10.80A	11.00	821		12
5			10.70A	10.70A	10.10	803		12
6		10.30B		10.10N	10.35	818		12
7	8.70	8.70	8.50A	8.70	8.65	752	1	13
8		8.70B		8.70B	9.50	776		13
11				9.50N	9.20	781		13
12			9.15A	9.20N	9.10	771		13
13		9.35B		9.35B	9.45	790		12
14		9.50B		9.50B	9.80	807		12
15			9.80A	9.80A	9.35	786		12
18				9.35N	9.65	806		12
19		9.80B		9.80B	9.85	822		12
20		10.35B		9.85N	10.00	828		12
21		10.75B		10.50B	11.05	864		12
22				11.05N	12.85	892		12
25	12.30	13.00B	11.80A	13.00B	13.00	886	1	12
26	13.00	13.00	12.25A	13.00	13.85	910	1	12
27			13.40A	13.40A	13.10	906		12
28	Exchange Closed: Thanksgiving Day							
29		15.60B		15.60B	15.25	937		12

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	14.90	15.50B	14.50A	14.90	15.15	939	3	12
3			14.20A	14.60A	14.40	929		12
4				14.40N	14.65	935		12
5				14.65N	14.20	931		12
6				14.20N	14.35	933		12
9			12.80A	12.80A	12.25	905		12
10			10.40A	10.40A	10.00	862		12
11			8.80A	8.80A	9.05	819		12
12		10.25B		10.25B	10.10	865		12
13		11.00B		11.00B	10.35	862		12
16	10.50	10.50	10.50	10.50	10.90	883	3	12
17			10.70A	10.70A	10.00	865		12
18			9.60A	9.60A	8.30	812		12
19		9.05B		9.05B	9.20	844		12
20				9.20N	9.55	857		12
23				9.55N	9.15	852		12
24				9.15N	9.50	863		12
26				9.50N	9.75	873		12
27				9.75N	11.10	907		12
30			10.90A	10.90A	10.65	903		12
31		11.00B		11.00B	11.45	921		12

MARCH 1986 1350 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	8.90	8.90	8.90	8.90	9.00	551	1	1
15				9.00N	8.10	556		1
16	8.50	8.50	8.50	8.50	8.80	546		1
17	9.60	9.60	9.60	9.60	10.25	599	6	5
18				10.25N	9.60	576		5
19				9.60N	9.30	566		5
22				9.30N	8.10	573		5
23				9.10N	9.75	594		5
24				9.75N	9.75	594		5
25				9.75N	9.50	599		5
26				9.50N	10.00	620		5
29				10.00N	10.80	634		5
30				10.80N	10.35	626		5
31				10.35N	9.80	616		5

BRITISH POUND OPTION ON FUTURES—CALLS

MARCH 1986 1350 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			8.70A	8.70A	7.50	538		5
2				7.50N	7.05	515		5
5				7.05N	7.15	529		5
6	6.00	6.00	6.00	6.00	5.80	455	100	105
7	5.86	6.00B	5.86	5.86	5.50	445	1	101
8		6.40B		6.40B	6.05	475		101
9				6.05N	7.10	526		101
12				7.10N	7.85	559		101
13		8.50B		8.50B	8.15	572		101
14				8.15N	8.05	567		101
15				8.05N	8.95	602		101
16	9.00	9.00	9.00	9.00	9.00	598	100	181
19				9.00N	8.95	596		181
20				8.95N	8.25	574		181
21				8.25N	9.05	605		181
22				9.05N	8.50	587		181
23				8.50N	8.95	604		181
26				8.95N	8.35	586		181
27				8.35N	8.35	586		181
28				8.35N	8.70	602		181
29				8.70N	8.40	596		181
30				8.40N	7.70	570		181

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3			7.00A	7.00A	6.30	511		181
4		6.40R		6.40B	6.60	527		181
5				6.60N	5.85	493		181
6	4.80	4.80	4.80	4.80	4.85	421	3	183
9			4.60A	4.60A	3.56	349		183
10		3.90B		3.90B	3.90	376		183
11	3.80	3.80	3.80	3.80	3.85	371	1	183
12	4.45	4.45	4.45	4.45	4.60	409	1	183
13		5.00B		5.00B	5.05	432		183
16			4.90A	5.05N	5.75	473		183
17			5.70A	5.70A	5.00	436		183
18				5.00N	5.00	434		183
19		5.10B		5.00N	5.30	458		183
20	6.00	6.70	6.00	6.70	6.90	542	4	187
23	10.50	10.90	10.10	10.90	10.80	691	8	191
24			10.30A	10.30A	10.30	677		191
25		11.20B	10.05A	11.20B	11.35	706		191
26				11.35N	9.80	647		191
27			8.75A	9.00A	8.45	600		191
30	8.56	8.90B	8.55	8.56	8.20	587	1	192

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	9.50	9.50	9.50	9.50	9.10	629	1	192
2	9.15	9.15	9.15	9.15	9.30	637	3	195
3	9.40	9.40	9.15A	9.40	9.80	656	1	196
4		9.85B		9.80N	9.10	637		196
7				9.10N	9.10	642		196
8			8.90A	8.90A	8.75	634		196
9				8.75N	8.55	632		196
10			8.40A	8.40A	8.30	626		196
11				8.30N	8.30	620		196
14				8.30N	8.20	632		196
15				8.20N	8.25	634		196
16				8.25N	8.10	629		196
17		8.25B		8.25B	8.45	644		196
18		9.05B		8.90B	8.90	665		196
21		9.40B		9.40B	9.25	681		196
22	9.15	9.15	9.15	9.15	8.80	692	1	197
23		8.95B		8.80N	8.70	693		197
24			8.50A	8.50A	7.80	667		197
25		8.15B		7.60N	7.75	668		197
28		7.80B		7.80B	8.15	682		197
29		8.40B		8.40B	9.15	749		197
30		9.40B		9.15N	8.85	739		197
31		9.25B		9.20B	9.25	756		197

BRITISH POUND OPTION ON FUTURES—CALLS

MARCH 1986 1350 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			8.90A	9.25N	9.25	758		197
4			9.00A	9.00A	9.10	755		197
5			8.80A	8.80A	8.30	732		197
6		8.45B		8.30N	8.45	750		197
7	7.40	7.40	6.70	6.70	6.95	673	6	197
8	7.25	7.25	7.25	7.25	7.40	700	2	199
11		7.50B		7.50B	7.40	706		199
12				7.40N	7.25	693		199
13		7.55B		7.55B	7.65	714		197
14		7.70B		7.65N	8.05	736		197
15			7.95A	7.95A	7.55	710		197
18				7.55N	7.80	732		197
19		7.90B		7.80N	7.95	751		197
20		8.25B		7.95N	8.10	758		196
21	8.45	8.75B	8.45	8.45	9.00	781	4	196
22		9.80B		9.80B	10.80	836		196
25	10.10	10.45	10.10	10.45	10.85	844	2	197
26		11.40B	10.15A	11.40B	11.25	862		196
27	10.80	10.80	10.80	10.80	11.05	856	2	194
28	Exchange Closed: Thanksgiving Day							
29	12.70	12.70	12.70	12.70	12.90	899	1	194

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	13.10	13.40B	12.75A	12.75A	12.75	901	1	195
3			12.00A	12.35A	12.15	886		195
4		12.50B		12.50B	12.35	895		195
5			12.00A	12.00A	11.95	886		195
6			11.90A	11.95N	12.00	892		195
9			10.65A	10.65A	10.15	850		195
10	8.75	8.75	8.75	8.75	8.05	780	1	195
11			6.90A	6.90A	7.10	738		195
12		7.80B		7.80B	8.10	782		195
13		8.85B		8.85B	8.35	791		194
16				8.35N	8.90	818		194
17			8.50A	8.55A	7.95	793		194
18	6.90	6.90	6.90	6.90	6.40	728	2	196
19	6.90	7.10B	6.90	7.10B	7.20	798	2	196
20				7.20N	7.55	782		196
23				7.55N	7.15	773		196
24		7.20B		7.20B	7.40	787		196
25	Exchange Closed: Christmas							
26				7.40N	7.65	799		196
27				7.65N	8.90	846		196
30			8.45A	8.45A	8.45	838		195
31		8.75B		8.75B	9.20	864		195

MARCH 1986 1375 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	4.40	4.40	4.25A	4.40	4.15	371	2	2
16				4.15N	4.75	411		1
17	4.75	4.75	4.75	4.75	4.10	374		1
18				4.10N	4.10	373		1
19	4.30	4.30	4.30	4.30	4.35	398	2	3
20				4.35N	5.80	478		3
23				5.80N	9.35	632		3
24				9.35N	8.85	617		3
25		9.40B	8.65A	9.40B	9.85	848		3
26	8.15	8.15	8.15	8.15	8.40	592	1	2
27				8.40N	7.20	543		2
30	7.60	7.60	7.60	7.60	6.95	529	2	4

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1375 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.90	7.86	7.90	7.56	7.85	572	2	6
2				7.85N	8.00	580		6
3			7.80A	8.00N	8.40	600		6
4				8.40N	7.75	580		6
7				7.75N	7.75	584		6
8				7.75N	7.40	576		6
9			7.30A	7.30A	7.15	574		6
10			6.90A	6.90A	6.95	567		6
11				6.95N	6.95	567		6
14				6.95N	6.80	572		6
15	6.75	6.85B	6.75	6.85B	6.90	575	1	6
16	6.85	6.85	6.85	6.85	6.75	569	1	7
17		6.85B		6.85B	7.00	584		7
18		7.56B		7.40B	7.40	607		7
21		7.90B		7.90B	7.75	623		7
22			7.40A	7.40A	7.30	627		7
23				7.30N	7.15	628		7
24			6.95A	6.95A	6.10	600		7
25		6.55B		6.10N	6.25	601		7
28		6.30B		6.30B	6.55	615		7
29		7.00B		7.00B	7.50	675		7
30		7.65B		7.50N	7.20	663		7
31		7.60B		7.50B	7.60	682		7

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			7.30A	7.60N	7.60	684		7
4	7.50	7.50	7.40A	7.50	7.45	679	2	9
5	7.20	7.20	7.10A	7.20	6.60	653	2	10
6		6.75B		6.60N	6.75	673		10
7	5.70	5.70	5.20A	5.20A	5.50	587	3	8
8				5.50N	5.85	616		8
11				5.85N	5.85	621		8
12				5.85N	5.65	607		8
13		5.90B		5.90B	6.10	630		8
14		6.15B		6.10N	6.45	653		8
15			6.30A	6.30A	5.95	624		8
18				5.95N	5.95	648		8
19		6.20B		6.20B	6.20	669		8
20		6.50B		6.20N	6.40	676		8
21		7.00B		6.96B	7.20	714		8
22				7.20N	8.80	771		8
25	8.40	8.40	8.40	8.40	8.70	777	1	8
26	8.40	9.45B	8.15A	9.45B	9.25	800	1	7
27			9.20A	9.25N	9.00	791		7
28	Exchange Closed, Thanksgiving Day							
29		11.65B		11.65B	10.80	847		7

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	11.30	11.30	10.30A	10.40	10.70	849	1	7
3			9.90A	10.40A	10.00	829	1	7
4	10.25	10.50B	10.25	10.25	10.25	840	1	7
5			9.80A	9.80A	9.90	830		7
6			9.80A	9.90N	9.90	835		7
9			8.20A	8.55A	8.20	779		7
10	6.66	6.66	6.50A	6.50A	6.25	693	1	7
11	5.06	5.50	4.80A	4.80A	5.45	643	25	24
12		6.15B		6.15B	6.35	695		24
13	6.60	6.90B	6.60	6.60	6.55	706	2	24
16	6.55	6.55	6.55	6.55	7.00	736	1	24
17			6.65A	6.65A	6.20	705		24
18			4.90A	4.90A	4.80	625		24
19		5.30B		5.35B	5.35	670		24
20				5.35N	5.70	689		24
23			5.60A	5.60A	5.35	676		24
24				5.35N	5.60	693		24
25	Exchange Closed, Christmas							
26		5.65B		5.65B	5.80	705		24
27				5.80N	6.90	754		24
30			6.55A	6.55A	6.50	752		23
31		6.70B		6.70B	7.15	786		23

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1400 CALLS

IN JUULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	6.70	6.70	6.70	6.70	7.00	461	1	1
16				7.00N	6.75	451		1
17		7.60B		7.60B	7.95	504		1
18				7.95N	7.40	480		1
19				7.40N	7.15	471		1
22				7.15N	6.90	477		1
23				6.90N	7.45	498		1
24				7.45N	7.45	498		1
25				7.46N	7.15	502		1
26				7.15N	7.60	524		1
29	7.90	7.90	7.90	7.90	8.30	539	1	2
30			7.70A	8.30N	7.85	530		2
31				7.85N	7.36	519		2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.80	5.80	5.80	5.80	5.45	426	1	3
2	5.30	5.30	5.30	5.30	5.10	406	6	9
5	5.30	5.30	5.30	5.30	5.20	418	1	10
6				5.20N	4.00	347		10
7	4.20	4.20	4.20	4.20	3.86	337		10
8	4.90	4.90	4.90	4.90	4.25	366	2	12
9				4.25N	5.10	415		12
12	5.70	5.70	5.70	5.70	5.65	446	20	32
13		6.10B		5.70B	5.90	459		32
14				5.90N	5.85	454		32
15				5.85N	6.60	489		32
16				6.60N	6.65	483		32
19	6.80	6.80	6.60A	6.80	6.60	481	2	34
20			6.10A	6.10A	6.03	459		34
21				6.05N	6.70	490		34
22			6.60A	6.60A	6.30	472		34
23				6.30N	6.60	489		34
26	6.20	6.20	6.20	6.20	6.05	470	1	35
27				6.05N	6.05	469		35
28				6.05N	6.35	486		35
29				6.35N	6.05	478		35
30				6.05N	5.50	452		35

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3				5.50N	4.35	393		35
4		4.50B		4.50B	4.60	408		35
5				4.60N	4.00	374		35
6				4.00N	3.05	308		35
9				3.05N	2.25	244		35
10		2.50B		2.50B	2.55	267		35
11				2.55N	2.50	262		35
12		2.80B		2.80B	3.10	295		35
13		3.40B		3.10N	3.40	315		[illegible]
16		3.60B		3.60B	3.90	352		[illegible]
17				3.90N	3.35	317		35
18				3.35N	3.35	316		35
19				3.35N	3.55	337		35
20	4.40	4.70	4.40	4.70	4.80	416	2	36
23	7.90	7.90	7.90A	7.75	7.95	571	5	37
24	7.10	7.35	7.10	7.35	7.55	556	3	38
25	7.30	8.10B	7.30	8.10B	8.50	587	1	38
26	8.10	8.10	7.20A	7.20A	7.15	536	3	38
27	6.40	6.40	6.40	6.40	6.10	466	2	40
30	6.30	6.50B	6.20A	6.20A	5.85	472	5	44

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1400 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.45	6.70B	6.45	6.55B	6.65	515	1	45
2	....	....	6.35A	6.65N	6.75	523	....	45
3	....	....	6.60A	6.75N	7.15	542	....	45
4	6.80	7.00	6.35A	6.70	6.55	522	26	55
7	6.50	6.50	6.30	6.30	6.45	526	22	68
8	....	....	3.15A	6.15A	6.15	518	....	68
9	6.10	6.10	6.00A	6.00A	6.00	515	1	66
10	5.70	5.70	5.70	5.70	5.75	508	30	91
11	5.85	5.85	5.85	5.85	5.75	508	100	171
14	5.90	5.90	5.90	5.90	5.60	513	2	173
15	5.50	5.55	5.50	5.55	5.70	515	70	223
16	5.55	5.70	5.55	5.70	5.55	509	160	363
17	5.86	6.00	5.85	6.00	5.85	524	105	397
18	....	6.25B	....	5.95B	6.05	547	34	397
21	6.30	6.50B	6.30	6.35	6.40	563	....	397
22	6.30	6.30	6.05A	6.20	5.90	580	26	418
23	6.05	6.05	5.85	5.85	5.75	561	1	419
24	5.25	5.25	5.00A	5.20A	4.80	531	38	456
25	5.00	5.30	5.00	5.30	4.95	532	60	446
28	5.35	5.40	5.20	5.20	5.20	546	77	460
29	....	5.85B	....	5.85B	6.00	593	40	440
30	6.35	6.35	6.35	6.35	5.75	580	1	439
31	....	6.30B		6.05B	6.10	600		439

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.65	6.00B	5.65	6.00B	6.10	602	50	439
4	6.00	6.00	5.70	6.00	6.00	596	23	409
5	5.60	5.60	5.60	5.60	5.25	568	....	409
6	....	5.35B	....	5.25N	5.30	589	2	409
7	4.55	4.60	4.00	4.00	4.25	498	66	461
8	4.25	4.40	4.20	4.40	4.70	528	90	461
11			4.65A	4.70N	4.60	531	5	461
12	....	....	4.40A	4.60N	4.35	517	....	441
13	4.30	4.55B	4.30	4.50B	4.70	540	1	441
14	....	4.75B	....	4.75B	5.00	564	....	441
15	....	....	4.60A	4.60A	4.65	533	....	441
18	....	....	4.60A	4.65N	4.50	557	....	441
19	5.00	5.00	4.90	4.90	4.75	579	50	391
20	....	5.00B	....	4.75N	4.85	587	....	391
21	5.40	5.40	5.40	5.40	5.60	628	1	391
22	5.60	6.85	5.00	6.85	7.00	693	22	385
25	7.00	7.00	6.45A	7.00	6.85	698	1	385
26	6.40	7.50B	6.40	7.40	7.40	724	5	387
27	7.50	7.50	7.30A	7.30A	7.15	714	1	387
28	Exchange Closed; Thanksgiving Day							
29	8.20	8.75	8.20	8.65	8.80	782	17	385

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	9.00	9.00	8.55	8.55	8.70	782	6	384
3	7.55	8.10B	7.55	7.90B	8.00	757	2	386
4	....	8.45B	....	8.30B	8.35	770	....	386
5	7.80	7.95	7.80	7.95	7.95	758	2	386
6	....	8.15B	7.90A	8.15B	8.05	763		386
9	....	....	6.65A	6.65A	6.45	694		386
10	....	....	4.80A	4.85A	4.75	595	....	386
11	3.45[illegible].40	4.30	3.40	4.10A	4.05	540	205	480
12	4.75	5.05B	4.75	4.85	4.80	596	6	477
13	....	5.30B		4.90B	5.00	606		477
16	....	....	....	5.00N	5.40	640	....	472
17	....	....	5.05A	5.05A	4.65	604	....	472
18	3.75	3.95B	3.25	3.35	3.40	517	48	498
19	3.95	4.10B	3.80	3.80	3.85	565	45	520
20	3.90	3.90	3.90	3.90	4.15	584	11	521
23	4.00	4.00	3.80	3.80	3.85	568	14	520
24	3.95	4.10	3.95	4.10	4.05	586	2	520
25	Exchange Closed; Christmas							
26	4.20	4.20	4.20	4.20	4.25	598	10	520
27	4.25	4.95B	4.25	4.95B	5.10	665	1	521
30	....	....	4.70A	4.70A	4.70	649		520
31	....	4.90B		4.90B	5.30	688	....	520

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1425 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	6.40	6.40	6.40	6.40	6.40	494	20	20
25		6.85B	6.25A	6.85B	7.25	526	....	20
26		....	....	7.25N	6.05	480	....	20
27	....	....	5.30A	5.30A	5.10	430	....	20
30	5.40	5.40	5.05	5.05	4.90	416	2	22

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.30	5.40B	5.30	5.40B	5.60	459	3	23
2	....	....	....	5.60N	5.65	466	....	23
3	5.70	5.70	5.55A	5.70	5.95	486	40	62
4	5.95	5.95	5.95	5.95	5.50	465	....	62
7			....	5.50N	5.45	468	10	72
8	....	....	5.20A	5.20A	5.10	460	....	72
9	....	....	....	5.10N	4.95	457	....	72
10	....	....	4.90A	4.90A	4.70	450	....	72
11	....	....	....	4.70N	4.70	450	....	72
14	....		....	4.70N	4.55	453	....	72
15	....	....	....	4.55N	4.60	456	....	72
16	4.45	4.45	4.45	4.45	4.45	449	1	73
17	....	4.75B	.	4.75B	4.70	465	....	73
18	....	5.10B	....	4.70N	4.90	487	....	73
21	4.90	5.25	4.90	5.25	5.20	502	26	97
22	5.10	5.10	4.80A	4.30A	4.75	492	50	146
23	4.95	4.95	4.60	4.60	4.60	493	24	151
24			4.20A	4.20A	3.70	463	10	157
25	4.05	4.15B	4.05	4.05	3.85	464	25	182
28	4.25	4.25	4.25	4.25	4.05	477		182
29	4.70	4.85	4.70	4.85	4.70	509	54	198
30	4.65	4.85B	4.65	4.80	4.50	496	62	214
31	4.95	5.00	4.95	5.00	4.85	516	28	209

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.60	4.65	4.60	4.65	4.80	518	3	211
4	....	....	4.75A	4.30N	4.70	511	1	211
5	4.20	4.20	3.90	3.90	4.05	481	150	349
6	3.90	4.20	3.90	4.20	4.05	502	1	350
7	3.30	3.30	3.00	3.00	3.25	411	66	402
8	3.35	3.45B	3.35	3.45B	3.45	440	1	403
11	3.30	3.40B	3.30	3.40B	3.50	442	84	437
12	....	....	3.35A	3.50N	3.25	428	1	438
13	....	3.50B	....	3.50B	3.60	450	....	438
14	3.75	3.75	3.75	3.75	3.80	474	....	438
15	....	....	3.50A	3.50A	3.55	442	4	442
18	3.25	3.25	3.25	3.25	3.35	466	10	447
19	3.50	3.50	3.50	3.50	3.50	487	16	453
20	3.80	3.80	3.70A	3.70A	3.65	494	1	453
21	4.00	4.00	4.00	4.00	4.20	537	3	453
22	4.15	5.10	4.15	4.90	5.35	606	17	453
25	5.00	5.45	4.95	5.45	5.35	610	80	448
26	5.50	6.10	4.90A	5.90	5.75	639	80	423
27	6.15	6.15	5.60A	5.60A	5.55	627	50	398
28	Exchange Closed; Thanksgiving Day							
29	6.40	7.00	6.40	6.90	7.05	703	22	395

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	7.00	7.25B	6.80A	6.80A	6.90	702	1	386
3	6.20	6.40	6.15A	6.40	6.30	673	2	386
4	....	6.70B	....	6.70B	6.60	687	....	385
5	6.35	6.40	6.05	6.05	6.25	673	13	396
6			6.15A	6.25N	6.30	679		391
9	4.85	5.20	4.75	4.75	4.90	599	6	397
10	3.50	3.75	3.40A	3.55	3.45	493	70	452
11	2.50	3.05	2.30	3.00	2.95	437	174	470
12	3.70	3.90	3.60	3.75A	3.50	492	78	527
13	4.00	4.00	3.55	3.60	3.70	502	51	553
16	3.60	4.00	3.55	4.00	4.00	536	23	565
17	3.45	3.55	3.35	3.50	3.30	498	33	549
18	2.70	2.70	2.40A	2.45A	2.35	409	67	568
19	2.90	2.90	2.70	2.70	2.65	456	12	571
20	2.80	2.95	2.70	2.85	2.90	475	10	571
23			2.75A	2.75A	2.65	456	....	571
24	2.60	2.60	2.60	2.60	2.80	474	2	571
25	Exchange Closed; Christmas							
26	....			2.80N	2.95	485	....	571
27	3.20	3.65	2.85A	3.50	3.65	555	28	570
30	3.50	3.50	3.35A	3.45	3.35	535	2	569
31		3.70B		3.70B	3.80	576		569

BRITISH POUND OPTION ON FUTURES—CALLS

MARCH 1986 1450 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	6.00	6.00	6.00	6.00	5.80	435	1	1
31				5.80N	5.40	424		1

MARCH 1986 1450 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			4.50A	4.50A	3.90	325		2
2				3.90N	3.90	306		2
5				3.90N	3.60	317		1
6				3.60N	2.75	254		1
7				2.75N	2.60	245		1
8				2.60N	2.90	289		1
9	3.80	3.80	3.80	3.80	3.55	313	1	2
12				3.55N	4.00	341		2
13	3.50	4.10B	3.50	3.50	4.20	352	1	2
14		4.30B		4.30B	4.10	348		2
15		4.50B		4.50B	4.70	380		2
16				4.70N	4.80	375		2
19	5.00	5.00	5.00	5.00	4.75	372	4	6
20				4.75N	4.25	351	2	8
21				4.25N	4.80	380		8
22				4.80N	4.40	362		8
23				4.40N	4.70	378		8
26				4.70N	4.25	359		8
27				4.25N	4.25	358		8
28				4.25N	4.50	374		8
29				4.50N	4.25	367		8
30				4.25N	3.80	342		8

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3				3.80N	3.00	287		8
4				3.00N	3.10	300		8
5				3.10N	2.65	270		8
6				2.65N	1.95	214		8
9	1.70	1.70	1.70	1.70	1.40	161	1	8
10	1.95	1.95	1.95	1.95	1.60	179	1	9
11				1.60N	1.55	175		9
12				1.55N	2.00	202		9
13		2.25B		2.00N	2.20	218		9
16				2.20N	2.60	248		9
17				2.60N	2.20	219		9
18				2.20N	2.15	217		9
19				2.15N	2.35	235		9
20				2.35N	3.25	303		9
23		5.40B		5.40B	5.75	449		9
24	5.45	5.50	5.40	5.40	5.40	433	4	13
25		5.90B	5.15A	5.90B	6.15	465		13
26	5.60	6.00	5.45	5.45	5.10	426	63	74
27	4.55	4.55	4.55	4.55	4.25	377	6	80
30	4.55	4.55	4.55	4.55	4.05	362	2	82

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.55	4.55	4.55	4.55	4.70	404	2	82
2				4.70N	4.75	411		82
3	4.50	4.50	4.50	4.50	4.95	430	1	83
4			4.70A	4.70A	4.50	409		84
7				4.50N	4.50	412		83
8			4.30A	4.30A	4.20	404		81
9				4.20N	4.00	401		81
10	3.90	3.90	3.90	3.90	3.80	394	1	81
11				3.80N	3.80	393		81
14				3.80N	3.65	396		81
15			3.60A	3.65N	3.70	398		81
16	3.60	3.60	3.60	3.60	3.55	392	30	111
17	3.85	3.85	3.85	3.85	3.80	407	20	131
18		4.10B		3.80N	3.90	429		131
21	4.20	4.30B	4.10	4.10	4.15	443	27	154
22			3.95A	3.95A	3.75	425		154
23	3.50	3.50	3.50	3.50	3.60	426	4	154
24	3.30	3.30	3.00	3.05B	2.80	396	31	162
25	3.00	3.00	3.00	3.00	2.95	397	10	170
28	3.25	3.25	3.20	3.20	3.10	409	7	175
29	3.50	3.85	3.50	3.85	3.65	426	15	177
30	4.20	4.20	3.75A	3.75A	3.45	413	4	179
31	3.95	3.95	3.80A	3.90	3.80	432	4	179

BRITISH POUND OPTION ON FUTURES—CALLS

MARCH 1986 1450 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.50	3.75	3.30	3.75	3.75	434	111	270
4	3.55	3.60	3.55	3.60	3.70	426	43	311
5	3.10/15	3.20	3.00	3.10A	3.00	398	146	455
6	2.90	3.20	2.90	3.20	3.10	416	14	463
7	2.80	2.80	2.30A	2.40	2.40	329	72	496
8	2.25	2.60	2.25	2.60	2.55	356	4	498
11	2.40	2.60B	2.40	2.60B	2.50	357	10	512
12	2.40	2.40	2.30A	2.40	2.40	343	1	526
13	2.60	2.60	2.60	2.60	2.65	364	3	531
14	2.55	2.65B	2.50	2.55	2.85	386	147	662
15	2.60/55	2.60	2.55	2.55	2.60	366	126	788
18			2.55A	2.60N	2.40	376		788
19	2.50	2.70	2.50	2.50	2.55	397	86	874
20	2.70	2.70	2.30	2.40	2.65	404	86	952
21	3.05	3.15	3.00A	3.15	3.10	445	19	959
22	3.30	3.90	3.00	3.90	4.00	514	93	1005
25	4.00	4.10	3.70	4.05B/10	3.90	518	261	802
26	3.60	4.50	3.60	4.40	4.45	546	247	849
27	4.05	4.75	4.05	4.25	4.20	536	196	798
28	Exchange Closed: Thanksgiving Day							
29	5.35	5.70	5.35	5.65	5.55	616	64	735

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.00	5.80B	5.00	5.20B	5.35	613	13	779
3	4.60	5.00B	4.40	4.70B	4.60	560	11	778
4	4.90	5.15B	4.90	5.00B	5.05	596	11	784
5	4.60	4.60	4.60	4.60	4.80	579	10	744
6	4.55	5.00	4.55	5.00	4.80	586	31	744
9	3.50	3.80	3.45	3.45	3.60	499	231	898
10	2.80	2.80	2.35	2.40	2.45	392	220	1029
11	1.80	2.20	1.80	2.20	2.10	339	128	1094
12	2.50	2.80	2.40	2.50	2.50	391	89	1080
13	2.85	2.90	2.55	2.55	2.60	400	11	1082
16	2.75	2.95	2.60A	2.75	2.85	431	79	1130
17	2.60	2.75	2.40A	2.40A	2.25	383	5	1067
18	1.80	1.90	1.55	1.55	1.55	310	100	1010
19	1.85	1.95	1.75	1.75	1.75	352	35	1035
20	2.00	2.05	1.90	1.90	1.90	370	51	1000
23	2.00/05	2.05	1.75	1.75	1.75	350	154	992
24	1.65	1.70	1.65	1.70	1.80	366	4	990
25	Exchange Closed: Christmas							
26	1.75	1.75	1.75	1.75	1.95	374	2	987
27	1.90	2.50	1.85A	2.50	2.50	442	66	1036
30	2.35	2.35	2.20A	2.30A	2.20	420	2	1038
31	2.25	2.45	2.25	2.40	2.50	460	49	1043

MARCH 1986 1475 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	3.10	3.10	3.10	3.10	3.10	292	5	5

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3			2.90A	2.90A	2.40	241		5
4				2.40N	2.55	253		5
5				2.55N	2.10	225		5
6				2.10N	1.55	175		5
9				1.55N	1.05	128		5
10				1.05N	1.25	144		5
11				1.25N	1.20	140		5
12				1.20N	1.60	163		5
13		1.70B		1.70B	1.75	177		5
16				1.75N	2.10	204		5
17				2.10N	1.75	178		5
18				1.75N	1.75	176		5
19				1.75N	1.85	192		5
20				1.85N	2.80	253		5
23				2.80N	4.80	391		5
24			4.50A	4.50A	4.55	375		5
25	4.55	5.05B	4.45A	5.05B	5.10	406	8	8
26			4.80A	4.80A	4.25	374		3
27	3.60	3.60	3.60	3.60	3.50	327	3	4
30	3.65	3.70	3.65	3.70	3.25	312	2	6

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1475 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	3.60B	...	3.50B	3.85	352	...	6
2	...	...	...	3.85N	3.90	359	...	6
3	3.90	4.00B	3.85A	3.90	4.10	376	1	5
4	3.80	3.80	3.70A	3.70A	3.75	356	2	7
7	...	...	...	3.75N	3.75	359	...	7
8	...	...	3.50A	3.50A	3.40	351	...	7
9	...	...	...	3.40N	3.25	348	...	7
10	3.00	3.00	3.00	3.00	3.05	341	4	10
11	2.80	2.90B	2.80	2.90B	3.05	340	6	16
14	2.95	2.95	2.95	2.95	2.90	342	2	18
15	2.85	3.00B	2.85	3.00B	3.00	344	1	18
16	...	...	...	3.00N	2.85	338	...	18
17	3.00	3.10	3.00	3.10	3.00	352	20	38
18	3.25	3.40	3.20A	3.35A	3.10	372	6	36
21	3.25	3.40B	3.25	3.25	3.30	386	1	37
22	3.10	3.10	3.10	3.10	3.05	362	50	87
23	...	...	2.80A	3.05N	2.70	363	...	87
24	2.50	2.50	2.30	2.30	2.05	334	9	96
25	2.20	2.40	2.20	2.40	2.20	335	9	105
28	2.45	2.45	2.35	2.35	2.25	345	41	126
29	2.55	2.80	2.55	2.80	2.75	348	13	137
30	2.80	2.85	2.80	2.80	2.60	335	13	140
31	3.00	3.00	2.80	2.80	2.90	353	8	148

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.45	2.85	2.45	2.85	2.90	354	12	143
4	2.60	2.70	2.60	2.70	2.80	345	4	143
5	2.60	2.60	2.25A	2.25A	2.25	318	6	139
6	2.05	2.05	2.00	2.00	2.20	336	48	187
7	...	...	1.95A	1.95A	1.70	256		187
8	...	1.85B	...	1.85B	1.85	280	...	187
11	1.90	1.90	1.90	1.90	1.85	280	9	195
12	1.80	1.80	1.80	1.80	1.70	267	3	195
13	...	1.80B	...	1.80B	1.95	296		194
14	...	...	...	1.95N	2.05	305	...	194
15	1.70	1.70	1.70	1.70	1.90	278	2	196
18	...	...	1.75A	1.90N	1.65	295	...	196
19	1.75	1.85B	1.75	1.75	1.80	314	18	215
20	1.75	1.85B	1.70A	1.75	1.85	319	3	217
21	2.00	2.15	2.00	2.15	2.20	358	5	221
22	2.20	2.95	2.20	2.95	2.95	424	64	200
25	2.90	3.00	2.80	3.00	2.90	426	26	209
26	2.60	3.40	2.60	3.40	3.20	455	39	222
27	3.00	3.50	3.00	3.35A	3.10	442	15	227
28	Exchange Closed, Thanksgiving Day							
29	3.90	4.10	3.85	4.10	4.20	523	15	231

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	4.70	4.70	3.90A	4.10A	4.05	519	23	216
3	3.15	3.80	3.15	3.70	3.45	485	18	222
4	3.80	3.90	3.80	3.90	3.80	500	10	227
5	3.65	3.70	3.45A	3.70	3.60	483	4	229
6	3.20	3.65	3.20	3.65	3.55	486	54	217
9	2.85	2.85	2.40	2.40	2.60	401	214	249
10	1.80	1.80	1.70	1.70A	1.70	300	96	263
11	1.25	1.55	1.15	1.50	1.40	252	52	265
12	1.85	2.00	1.85	1.95	1.85	298	57	303
13	2.00	2.10	1.85	2.00	1.80	306	32	315
16	1.80	1.90	1.80	1.90	1.95	333	22	316
17	1.75	1.75	1.60A	1.60A	1.50	297	6	318
18	1.25	1.30	1.05A	1.05A	1.00	224	29	333
19	1.25	1.25	1.10	1.15	1.05	260	54	335
20	1.30	1.30	1.20	1.20	1.20	275	13	345
23	1.25	1.25	1.15	1.15	1.10	256	4	337
24	1.05	1.05	1.05	1.05	1.15	269	4	339
25	Exchange Closed, Christmas							
26	...	...	...	1.15N	1.20	275		338
27	1.45	1.50B	1.45	1.45	1.60	335	4	338
30	1.35	1.35	1.35	1.35	1.35	313	10	347
31	1.45	1.50	1.45	1.50	1.60	350	7	342

MARCH 1986 1500 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	2.20	2.20	2.20	2.20	2.05	340	12	12
26	1.80	2.30B	1.80	2.30B	2.35	367	31	36
27	2.00	2.30B	2.00	2.30B	2.25	354	4	40
28	Exchange Closed, Thanksgiving Day							
29	2.80	3.15	2.80	3.00	3.20	431	72	94

BRITISH POUND OPTION ON FUTURES—CALLS
MARCH 1986 1500 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.30	3.40	2.90	2.95	3.00	426	111	142
3	2.40	2.85	2.40	2.85	2.50	392	56	146
4	2.65	2.75B	2.65	2.65	2.80	406	5	130
5	2.35	2.70	2.35	2.50	2.60	389	91	177
6	2.30	2.60	2.25	2.55	2.55	394	109	217
9	1.85	1.90	1.70	1.70	1.80	310	62	276
10	1.25	1.25	1.10	1.10	1.15	221	15	285
11	.75	1.00	.70	1.00	.95	180	96	301
12	1.25	1.50	1.20	1.20	1.20	218	113	389
13	1.30	1.35B	1.30	1.30	1.20	224	1	390
16	1.20	1.40	1.20	1.35A	1.35	246	55	433
17	1.30	1.30	1.00	1.00	1.00	215	2058	2474
18	...	...	.70A	.70A	.60	154	150	2586
19	.85	.85	.70	.70	.70	183	445	2928
20	...	...	...	.70N	.75	195	1	2916
23	...	...	...	.75N	.65	178	...	2916
24	.65	.65	.65	.65	.70	186	1	2917
25	Exchange Closed, Christmas							
26	.80	.80	.75A	.75A	.75	192	25	2892
27	.80	.95	.80	.95	1.00	242	24	2870
30	.95	1.00	.90	.95A	.85	221	22	2865
31	1.00	1.00	1.00	1.00	.85	252	10	2869

MARCH 1986 1525 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.20	2.20	2.20	2.20	2.10	338	20	20
3	...	...	1.80A	1.95A	1.70	306	...	20
4		1.95B		1.95B	2.00	319	...	20
5	1.55	1.70	1.55	1.70	1.80	302	2	22
6	1.75	1.90	1.60	1.90	1.80	306	44	66
9	1.40	1.40	1.25	1.25	1.25	231	3	63
10	.80	.85	.80	.85	.80	156	200	250
11			.55A	.70A	.65	123	...	238
12	.85	.90B	.85	.90B	.85	153	1	238
13	1.00	1.00	.95	.95	.85	158	20	258
16	.85	.85	.85	.85	.90	174	11	258
17	...	...	.80A	.80A	.65	149	1	239
18	.40	.40	.40	.40	.40	102	1	238
19	.50	.50	.50	.50	.40	123	441	516
20	...	...	...	.40N	.45	132	...	515
23	...	...	...	.45N	.35	118	...	515
24	...	...	...	.35N	.40	125	...	515
25	Exchange Closed, Christmas							
26	...	...	...	.40N	.40	128	...	515
27	...	.50B	...	.50B	.60	166	...	515
30	...	...	.55A	.55A	.55	148	...	515
31	.55	.60	.55	.60	.50	172	1	514

JUNE 1986 1275 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	15.20	15.20	15.20	15.20	15.35	771	5	5
22	...	...	...	15.35N	14.50	786	...	5
23	...	...	...	14.50N	14.50	789	...	5
24	...	...	14.15A	14.15A	13.60	772	...	5
25	...	...	...	13.60N	13.60	773	...	5
28	...	14.10B	...	14.10B	13.85	782	...	5
29	...	...	...	13.85N	15.15	844	...	5
30	...	...	...	15.15N	15.00	837	...	5
31	...	...	...	15.00N	15.30	847	...	5

BRITISH POUND OPTION ON FUTURES—CALLS

JUNE 1986 1275 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	14.50	14.50	14.50	14.50	15.25	.846	5	10
4....	....	....	....	15.25N	14.80	.845	....	10
5....	....	....	....	14.80N	13.80	.831	....	10
6....	14.20	14.20	14.20	14.20	14.60	.842	10	20
7....	....	....	....	14.60N	12.45	.796	....	20
8....	....	....	....	12.45N	13.30	.813	....	20
11....	12.60	12.60	12.60	12.60	13.30	.816	10	30
12....	....	....	....	13.30N	12.80	.809	....	30
13....	....	....	....	12.80N	13.40	.822	....	30
14....	13.50	13.50	13.50	13.50	13.80	.834	5	35
15....	13.20	13.20	13.20	13.20	13.30	.819	5	40
18....	....	....	....	13.30N	13.55	.832	....	40
19....	....	....	....	13.55N	13.85	.843	....	40
20....	....	....	....	13.85N	14.00	.847	....	40
21....	....	....	....	14.00N	14.75	.865	....	40
22....	....	16.20B	....	16.20B	16.85	.892	....	40
25....	....	....	....	16.85N	16.95	.894	....	40
26....	....	....	....	16.95N	17.40	.905	....	40
27....	....	....	....	17.40N	17.05	.901	....	40
28....	Exchange Closed; Thanksgiving Day							
29....	19.90	19.90	19.90	19.90	19.40	.925	5	40

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	20.00	20.00	19.25	19.25	19.10	.926	10	30
3....	19.00	19.00	19.00	19.00	18.60	.918	1	30
4....	19.15	19.15	19.05	19.10	18.90	.922	10	25
5....	18.50	18.50	18.50	18.50	18.55	.918	2	25
6....	18.50	18.50	18.50	18.50	18.40	.920	1	23
9....	16.90	16.90	16.90	16.90	16.10	.895	1	22
10....	14.25	14.40	14.25	14.40	14.00	.857	3	21
11....	12.20	12.20	12.20	12.20	13.20	.833	2	23
12....	14.50	14.50	14.50	14.50	14.20	.855	1	22
13....	14.25	14.25	14.25	14.25	15.25	.863	1	21
16....	15.00	15.00	15.00	15.00	14.70	.876	1	20
17....	14.70	14.70	14.45	14.45	13.25	.861	2	19
18....	12.75	12.75	12.75	12.75	12.10	.825	4	19
19....	....	....	....	12.10N	12.45	.846	....	19
20....	....	....	....	12.45N	13.30	.855	....	19
23....	14.00	14.00	14.00	14.00	13.05	.850	1	17
24....	13.60	13.60	13.60	13.60	13.45	.857	1	16
26....	14.00	14.00	14.00	14.00	13.70	.863	1	15
27....	14.00	14.00	14.00	14.00	15.05	.898	1	12
30....	....	....	....	15.05N	14.60	.883	....	12
31....	....	....	....	14.60N	15.00	.897	....	12

JUNE 1986 1300 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	12.30	12.30	12.30	12.30	12.30	.704	5	5
18....	....	12.80B	....	12.80B	13.10	.719	....	5
21....	....	13.20B	....	13.20B	13.55	.730	....	5
22....	....	....	13.50A	13.50A	12.70	.744	....	5
23....	....	....	....	12.70N	12.70	.745	....	5
24....	....	....	12.60A	12.60A	11.80	.725	....	5
25....	....	11.95B	....	11.80N	11.80	.727	....	5
28....	....	....	....	11.80N	12.00	.737	....	5
29....	....	12.30B	....	12.30B	13.25	.797	....	5
30....	....	....	....	13.25N	13.10	.790	....	5
31....	....	....	....	13.10N	13.35	.801	....	5

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	12.55	12.55	12.55	12.55	13.35	.800	5	10
4....	....	....	....	13.35N	12.95	.798	....	10
5....	....	....	12.90A	12.90A	12.10	.782	....	10
6....	12.15	12.50B	12.15	12.15	12.35	.794	10	20
7....	....	....	12.10A	12.10A	10.65	.741	....	20
8....	....	....	....	10.65N	11.45	.760	....	20
11....	....	11.50B	....	11.50B	11.50	.763	....	20
12....	11.00	11.00	11.00	11.00	10.95	.755	5	25
13....	11.30	11.30	11.30	11.30	11.55	.769	5	30
14....	11.50	11.60B	11.50	11.50	11.80	.784	5	35
15....	11.35	11.35	11.35	11.35	11.40	.766	5	40
18....	....	....	....	11.40N	11.60	.781	....	40
19....	....	11.90B	....	11.90B	11.90	.793	....	40
20....	....	12.15B	....	11.90N	12.00	.798	....	40
21....	....	12.25B	....	12.25B	12.85	.820	....	40
22....	....	13.90B	....	13.90B	14.70	.852	....	40
25....	....	....	14.40A	14.70N	14.80	.855	....	40
26....	....	....	14.40A	14.80N	15.10	.868	....	40
27....	....	....	14.90A	14.90A	14.75	.863	....	40
28....	Exchange Closed; Thanksgiving Day							
29....	17.00	17.00	17.00	17.00	17.15	.894	5	38

BRITISH POUND OPTION ON FUTURES—CALLS

JUNE 1986 1300 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	17.40	17.50B	16.90A	16.90A	16.90	.895	10	28
3....	16.50	16.50	16.20A	16.50	16.50	.884	1	25
4....	17.00	17.00	17.00	17.00	16.60	[illegible]	1	23
5....	16.00	16.15	16.00	16.15	16.15	.884	1	22
6....	16.20	16.20	16.10A	16.20	16.45	.887	2	20
9....	14.70	14.70	14.70	14.70	14.05	.855	1	19
10....	12.50	12.75	12.50	12.75	12.00	.808	3	18
11....	10.80	10.80	10.75A	10.80	11.10	.778	2	18
12....	12.60	12.60	12.60	12.60	13.10	.805	1	17
13....	14.00	14.00	14.00	14.00	12.30	.814	1	16
16....	12.50	12.50	12.50	12.50	12.75	.830	1	15
17....	12.50	12.50	12.50	12.50	11.60	.811	2	13
18....	11.35	11.35	11.30	11.30	10.25	.768	4	13
19....	....	10.60B	....	10.60B	10.95	.793	....	13
20....	....	....	....	10.95N	11.35	.803	....	13
23....	11.60	11.60	11.60	11.60	11.10	.796	1	8
24....	11.30	11.30	11.30	11.30	11.40	.806	1	7
25....	Exchange Closed; Christmas							
26....	11.90	11.90	11.90	11.90	11.55	.812	1	7
27....	11.60	11.60	11.60	11.60	12.85	.843	1	5
30....	....	....	12.75A	12.75A	12.40	.836	....	5
31....	....	12.65B	....	12.65B	12.85	.853	....	5

JUNE 1986 1325 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	10.70	10.70	10.70	10.70	11.45	.675	....	....
21....	....	11.55B	....	11.55B	11.85	.686	5	5
22....	....	....	11.80A	11.80A	11.00	.696	....	5
23....	....	....	....	11.00N	11.00	.697	....	5
24....	....	....	....	11.00N	10.15	.676	....	5
25....	....	....	....	10.15N	10.15	.677	....	5
28....	....	10.20B	....	10.20B	10.35	.688	....	5
29....	....	10.50B	....	10.50B	11.45	.745	....	5
30....	....	....	....	11.45N	11.30	.735	....	5
31....	....	11.40B	....	11.40B	11.55	.748	....	5

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1986 1325 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.80	10.80	10.80	10.80	11.55	747	5	10
4				11.55N	11.15	745		10
5			11.10A	11.10A	10.40	726		10
6	10.40	10.70B	10.40	10.40	10.65	739	10	20
7			10.50A	10.50A	9.00	680		20
8				9.00N	9.75	701		20
11				9.75N	9.80	704		20
12	9.25	9.25	9.25	9.25	9.30	695	5	25
13	9.50	9.50	9.50	9.50	9.85	711	5	30
14	9.80	9.90B	9.80	9.80	10.05	727	5	35
15	9.75	9.75	9.75	9.75	9.70	707	5	40
18				9.70N	9.80	723		40
19		10.00B		10.00B	10.05	737		40
20		10.40B		10.05N	10.15	742		40
21		10.40B		10.40B	10.95	767		40
22		12.10B		12.10B	12.70	805		40
25			12.50A	12.70N	12.80	809		40
26			12.50A	12.80N	13.10	824		40
27		13.20B		13.10N	12.80	818		40
28	Exchange Closed: Thanksgiving Day							
29	15.10	15.10	15.10	15.10	15.00	856	5	38

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	14.70	15.25	14.70	15.25	14.75	856	10	28
3			14.20A	14.20A	14.35	842		28
4		14.50B		14.50B	14.50	849		28
5			14.00A	14.00A	14.05	843		28
6	14.30	14.30	14.00A	14.30	14.25	846	1	27
9	12.25	12.25	12.25	12.25	12.40	806	2	25
10	10.25	10.25	10.25	10.25	10.20	750	3	22
11	9.00	9.00	9.00	9.00	9.35	716	2	22
12	10.75	10.75	10.00	10.00	11.15	747	6	19
13	11.20	11.20	11.20	11.20	10.40	757	1	19
16	10.90	10.90	10.60A	10.60A	10.90	775	1	19
17	11.00	11.00	10.55	10.55	9.90	753	2	18
18	9.50	9.50	9.50	9.50	8.55	703		18
19	9.00	9.00	9.00	9.00	9.15	731	2	16
20				9.15N	9.50	743		16
23	9.70	9.70	9.70	9.70	9.25	735	1	15
24	9.50	9.50	9.50	9.50	9.50	745	1	15
25	Exchange Closed: Christmas							
26	10.05	10.05	10.05	10.05	9.65	752	1	14
27	9.75	9.75	9.75	9.75	10.85	788	1	12
30			10.70A	10.70A	10.50	780		10
31		10.65B		10.65B	10.80	801		10

JUNE 1986 1350 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	9.25	9.25	9.25	9.25	9.35	613	5	5
18		9.70B		9.70B	9.95	629		5
21				9.95N	10.30	641		5
22			10.25A	10.25A	9.50	646		5
23		9.70B		9.50N	9.50	647		5
24			9.30A	9.30A	8.65	624		5
25				8.65N	8.65	625		5
28		8.70B		8.70B	8.85	636		5
29		9.40B		9.40B	9.85	686		5
30				9.85N	9.70	676		5
31				9.70N	9.95	690		5

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1986 1350 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	9.35	9.35	9.35	9.35	9.90	688	5	10
4				9.90N	9.60	686	....	10
5			9.35A	9.35A	8.80	665	....	10
6		9.10B		8.80N	9.20	679	...	10
7	7.40	7.40	7.40	7.40	7.55	615	10	20
8				7.55N	8.20	637	....	20
11			8.10A	8.20N	8.25	640	....	20
12	7.60	7.60	7.60	7.60	7.80	630	5	25
13	8.00	8.00	8.00	8.00	8.30	647	5	30
14	8.00	8.00	8.00	8.00	8.45	665	5	35
15	8.20	8.20	8.20	8.20	8.10	642	5	40
18				8.10N	8.15	660	...	40
19		9.00B		9.00B	8.40	675	....	40
20		8.60B		8.40N	8.50	680	....	40
21				8.50N	9.20	708	..	40
22		10.20B		10.20B	10.80	751	....	40
25				10.80N	10.90	755	....	40
26			10.50A	10.90N	11.30	772	.	40
27				11.30N	10.95	765	....	40
28	Exchange Closed: Thanksgiving Day							
29	13.20	13.20	13.20	13.20	12.95	810	5	35

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	13.50	14.25	12.80A	14.25	12.80	810	10	25
3			12.20A	12.20A	12.35	793	...	25
4				12.35N	12.50	801	..	25
5	12.10	12.10	12.10	12.10	12.10	793	1	24
6	11.75	12.65	11.75	12.65	12.00	797	2	23
9	10.00	10.00	10.00	10.00	10.65	750	1	22
10	8.60	8.90	8.60	8.90	8.55	686	3	21
11	7.70	7.70	7.10A	7.70	7.75	648	2	21
12		8.50B		8.50B	9.40	682	...	21
13	9.50	9.50	9.50	9.50	8.75	692	1	22
16	9.00	9.00	9.00	9.00	9.20	713	7	21
17			8.80A	8.90A	8.25	688	...	21
18			7.80A	7.80A	7.00	632		21
19		7.40B		7.40B	7.50	663		21
20				7.50N	7.70	676		21
23	8.00	8.00	8.00	8.00	7.55	666	1	21
24	7.80	7.80	7.80	7.80	7.80	677	1	21
25	Exchange Closed: Christmas							
26	8.15	8.15	8.15	8.15	7.90	685	1	21
27	9.00	9.00	9.00	9.00	9.05	726	1	19
30	8.75	8.75	8.75	8.75	8.65	716	1	18
31		8.75B		8.75B	8.65	739	...	18

JUNE 1986 1375 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	8.00	8.00	8.00	8.00	8.10	566	5	5
18		8.40B		8.40B	8.60	582	...	5
21				8.60N	8.90	594	...	5
22			8.85A	8.85A	8.10	594	...	5
23		8.30B		8.10N	8.10	595	...	5
24			7.65A	7.65A	7.35	571	...	5
25	7.50	7.50	7.50	7.50	7.35	572	5	8
28				7.35N	7.50	583	...	3
29		7.60B		7.60B	8.40	624	...	3
30				8.40N	8.25	613	...	3
31				8.25N	8.45	628	...	3

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1986 1375 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.90	7.90	7.90	7.90	8.45	626	10	10
4				8.45N	8.15	623		10
5			7.90A	7.90A	7.45	600		10
6		7.50B		7.45N	7.70	616		10
7	6.40	6.40	6.40	6.40	6.25	548	10	20
8		6.40B		6.40B	6.85	571		20
11				6.85N	6.85	573		20
12			6.40A	6.85N	6.45	563		20
13	6.50	6.50	6.50	6.50	6.90	580	10	30
14	6.75	6.75	6.75	6.75	7.05	599	5	35
15	6.75	6.75	6.75	6.75	6.70	575	5	40
18				6.70N	6.70	593		40
19		6.90B		6.90B	6.90	609		40
20		7.05B		6.90N	7.05	614		40
21				7.05N	7.60	644		40
22		8.60B	7.45A	8.60B	9.10	691		40
25			9.00A	9.10N	9.20	695		40
26			8.90A	9.20N	9.55	714		40
27				9.55N	9.25	706		40
28	Exchange Closed: Thanksgiving Day							
29	11.20	11.20	11.20	11.20	11.05	756	5	37

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	11.00	11.25B	10.90A	11.00	10.95	756	10	27
3			10.30A	10.30A	10.35	737		27
4		10.50B		10.50B	10.65	746		27
5			10.25A	10.25A	10.30	736		27
6			10.25A	10.30N	10.30	740		27
9			9.10A	9.10A	8.85	687		27
10	7.60	7.60	7.10	7.10	7.00	617	2	25
11	5.60	6.30	5.60	6.30	6.30	576	4	25
12	7.80	7.80	7.80	7.80	7.80	612	1	24
13				7.80N	7.20	623		24
16				7.20N	7.65	645		24
17			7.30A	7.40A	6.75	617		24
18			6.50A	6.50A	5.70	558		24
19		5.95B		5.95B	6.05	590		24
20				6.05N	6.25	603		24
23	6.50	6.50	6.50	6.50	6.05	592	1	23
24	6.25	6.25	6.25	6.25	6.30	604	1	22
26	6.45	6.55	6.45	6.55	6.35	612	3	19
27	6.55	6.55	6.55	6.55	7.35	656	1	16
30	7.10	7.10	7.05A	7.10	7.00	645	1	16
31	7.45	7.45	7.45	7.45	7.20	670	1	16

JUNE 1986 1400 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	7.20	7.20	7.20	7.20	7.40	535	5	5
21				7.40N	7.65	547		5
22			7.20A	7.20A	7.05	541		5
23	7.00	7.00	7.00	7.00	7.05	542	5	5
24			6.90A	6.90A	6.15	518		5
25				6.15N	6.15	519		5
28				6.15N	6.30	529		5
29		6.40B		6.40B	7.05	560		5
30				7.05N	6.95	548		5
31		7.00B		7.00B	7.10	564		5

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1986 1400 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.65	6.65	6.65	6.65	7.10	561	5	7
4	7.00	7.00	7.00	7.00	6.85	558	5	12
5			6.70A	6.70A	6.20	534		12
6		6.40B		6.20N	6.45	550		12
7	5.30	5.30	5.30	5.30	5.10	480	10	20
8	5.40	5.40	5.40	5.40	5.65	503	150	70
11				5.65N	5.65	506		70
12			5.40A	5.50A	5.30	495	50	110
13	5.50	5.50	5.50	5.50	5.70	512	10	30
14	5.40	5.40	5.40	5.40	5.80	531	3	33
15	5.40	5.40	5.40	5.40	5.45	507	7	40
18				5.45N	5.40	524		40
19		5.50B		5.50B	5.60	541		40
20		5.70B		5.60N	5.75	546		40
21				5.75N	6.20	577		40
22		7.10B		7.10B	7.55	627		40
25			7.50A	7.55N	7.65	630		40
26			7.20A	7.20A	8.00	651		40
27				8.00N	7.70	642		40
28	Exchange Closed: Thanksgiving Day							
29	9.50	9.50	9.50	9.50	9.30	697		40

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	9.00	9.50	9.00	9.50	9.25	696	15	25
3			8.60A	8.60A	8.80	674		25
4				8.80N	9.00	685		25
5			8.70A	8.70A	8.65	674		25
6			8.55A	8.65N	8.65	678		25
9			7.60A	7.60A	7.30	619		25
10	5.80	6.10	5.80	6.00A	5.70	545	2	24
11	5.00	5.30	4.65A	4.75	5.05	503	13	34
12	6.00	6.00	6.00	6.00	6.40	539	3	31
13	6.40	6.40	6.10A	6.10A	5.90	551	3	31
16	5.80	5.80	5.80	5.80	6.25	573	1	32
17			5.95A	6.10A	5.40	544		32
18	4.50	4.55	4.50	4.55	4.40	483	205	222
19		4.85B		4.85B	4.75	516		221
20				4.75N	5.00	529		221
23	5.25	5.25	5.25	5.25	4.75	517	1	215
24	4.95	4.95	4.95	4.95	4.95	529	1	215
25	Exchange Closed: Christmas							
26	5.15	5.15	4.90	4.90	5.05	536	201	411
27	5.20	5.20	5.20	5.20	5.90	583	1	410
30	5.70	5.70	5.60A	5.70	5.60	570	1	410
31	5.80	5.90	5.80	5.90	5.75	597	2	411

JUNE 1986 1425 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	6.15	6.15	6.15	6.15	6.30	489	5	5
21				6.30N	6.45	500		5
22				6.45N	5.75	488		5
23		5.90B		5.75N	5.75	469		5
24			5.20A	5.20A	5.10	465		5
25				5.10N	5.10	466		5
28				5.10N	5.25	476		5
29				5.25N	5.90	495		5
30	6.30	6.30	6.10	6.10	5.80	484	12	17
31				5.80N	5.90	499		17

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1986 1425 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.20	5.20	5.20	5.20	5.90	496	5	20
4....	5.60	5.60	5.60	5.60	5.70	492	10	20
5....	....			5.70N	5.15	468		20
6....	....	5.20B		5.15N	5.30	484		20
7....	4.00	4.00	4.00	4.00	4.10	415	10	25
8....				4.10N	4.50	437		25
11....	...			4.50N	4.55	439		25
12....	...		4.40A	4.50A	4.30	428		25
13....	4.30	4.50B	4.30	4.30	4.60	445	5	30
14....	4.50	4.50	4.50	4.50	4.70	464	10	40
15....	4.30	4.30	4.30	4.30	4.35	439	2	42
18....	....			4.35N	4.35	456	3	45
19....	4.50	4.50	4.50	4.50	4.45	472		45
20....	4.45	4.65B	4.45	4.45	4.60	478	20	60
21....	5.20	5.20	5.00A	5.00A	5.00	509	1	61
22....	5.40	5.80B	5.40	5.80B	6.15	560	1	62
25....	....			6.15N	6.25	563		62
26....	...		6.00A	6.25N	6.65	585		62
27....				6.65N	6.30	576		62
28....	Exchange Closed, Thanksgiving Day							
29....	8.00	8.00	8.00	8.00	7.75	633	6	60

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	8.20	8.20	7.60A	8.00A	7.70	632	10	50
3....			7.15A	7.15A	7.25	608		50
4....		7.30B		7.30B	7.50	619		50
5....			7.25A	7.25A	7.15	607		50
6....			7.05A	7.15N	7.15	611		50
9....	5.90	6.20	5.90	6.20	5.95	549	2	50
10....			5.00A	5.00A	4.55	473		50
11....			3.70A	4.10A	4.00	431		50
12....	4.60	4.80	4.60	4.80	5.15	467	101	150
13....	5.25	5.25	4.80	4.80	4.70	478	2	148
16....	4.70	4.70	4.70	4.70	5.10	500	7	147
17....	4.80	4.80	4.70	4.70	4.30	470	7	144
18....	3.90	3.90	3.90	3.90	3.50	409	1	143
19....	4.00	4.00	4.00	4.00	3.70	442	1	143
20....	3.75	3.90	3.75	3.90	3.85	455	3	143
23....	4.00	4.00	3.80A	3.80A	3.70	442	1	136
24....	3.95	3.95	3.95	3.95	3.85	454	21	135
25....	Exchange Closed, Christmas							
26....	4.00	4.00	3.95A	4.00	3.90	461		135
27....	4.30	4.35B	4.30	4.35B	4.65	507	4	131
30....	4.30	4.40	4.30	4.40	4.40	493	3	130
31....	4.70	4.70	4.70	4.70	4.40	521	1	129

JUNE 1986 1450 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	4.70	4.70	4.70	4.70	4.85	415	2	2
17....	5.00	5.00	5.00	5.00	5.00	426	5	7
18....	5.25	5.25	5.25	5.25	5.30	443	5	12
21....				5.30N	5.45	454		12
22....			5.20A	5.20A	4.70	437		12
23....		4.90B		4.70N	4.70	438		12
24....			4.50A	4.50A	4.15	413		12
25....				4.15N	4.15	414		12
28....		4.20B		4.20B	4.35	424		12
29....	4.50	4.85	4.50	4.85	4.85	432	15	27
30....	5.10	5.10	5.10	5.10	4.75	420	4	22
31....				4.75N	4.90	435		22

BRITISH POUND OPTION ON FUTURES—CALLS
JUNE 1986 1450 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			4.80A	4.90N	4.90	432	...	22
4				4.90N	4.70	428	...	22
5	4.40	4.40	4.40	4.40	4.15	404	1	23
6		4.30B		4.15N	4.35	419		23
7			4.00A	4.00A	3.30	352		23
8	3.75	3.75	3.75	3.75	3.70	374	1	23
11	3.50	3.50	3.50	3.50	3.65	375	10	33
12			3.40A	3.65N	3.40	364		33
13	3.95	3.95	3.50	3.50	3.70	381	7	38
14	3.50	3.50	3.40	3.40	3.75	399	12	48
15	3.50	3.50	3.50	3.50	3.55	375	5	53
18	3.50	3.50	3.50	3.50	3.40	391	1	53
19	3.85	3.85	3.85	3.85	3.50	406	1	53
20		3.65B		3.50N	3.65	411		53
21				3.65N	3.95	442		53
22		4.60B		4.60B	5.00	493		53
25				5.00N	5.10	495		53
26	4.80	4.80	4.80	4.80	5.35	517	2	53
27				5.35N	5.10	507		53
28	Exchange Closed, Thanksgiving Day							
29	6.50	6.50	6.50	6.50	6.35	567	8	47

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	6.40	6.50	6.40	6.50	6.35	564	10	37
3			5.80A	5.80A	5.90	540		37
4		6.00B		6.00B	6.20	551		37
5			6.00A	6.00A	5.85	539		37
6			5.70A	5.85N	5.85	543		37
9			5.00A	5.00A	4.80	478		37
10			3.60A	3.75A	3.60	403		37
11			2.80A	3.15A	3.10	382		37
12	3.80	4.00	3.80	3.95A	4.10	397	202	223
13	4.25	4.25	3.90A	3.90A	3.75	407	1	223
16	3.90	3.90	3.90	3.90	4.10	428	5	223
17	3.90	3.90	3.70	3.70	3.30	399	3	223
18	3.00	3.05	3.00	3.05	2.70	341	7	223
19	3.00	3.15	2.80A	2.80A	2.80	371	2	224
20	2.75	2.80	2.75	2.80	3.00	383	2	225
23	3.10	3.10	3.10	3.10	2.80	370	51	275
24	3.00	3.00	3.00	3.00	2.90	381	1	275
25	Exchange Closed, Christmas							
26	3.10	3.10	3.10	3.10	2.95	388	1	275
27	3.00	3.20	3.00	3.20	3.60	433	101	374
30	3.40	3.40	3.25	3.25	3.40	419	5	379
31	3.40	3.50B	3.40	3.40	3.40	445	[illegible]	379

JUNE 1986 1475 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	4.10	4.25	4.10	4.25	4.20	383	10	10
18		4.30B		4.25B	4.40	399		10
21	4.45	4.45	4.45	4.45	4.45	410	1	11
22			4.40A	4.40A	3.90	387		11
23		4.10B		3.90N	3.90	388		11
24			3.75A	3.75A	3.40	364		11
25				3.40N	3.40	365		11
28	3.30	3.30	3.30	3.30	3.55	374	5	16
29				3.55N	4.00	371		16
30				4.00N	3.90	360		16
31				3.90N	4.00	374		16

BRITISH POUND OPTION ON FUTURES—CALLS

JUNE 1986 1475 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	4.00N	4.00	371	...	16
4	...	...	...	4.00N	3.80	366	...	16
5	...	...	...	3.80N	3.35	344	...	16
6	...	3.50B	...	3.35N	3.50	358	...	16
7	...	...	3.00A	3.00A	2.60	295	...	16
8	...	2.70B	...	2.70B	2.95	314	...	16
11	2.50	2.80B	2.50	2.80B	2.90	315	10	26
12	...	...	...	2.90N	2.70	305	...	26
13	2.90	2.90	2.90	2.90	2.95	320	5	31
14	2.60	2.60	2.60	2.60	2.95	337	5	36
15	2.55	2.80	2.55	2.65	2.75	314	15	51
18	...	...	...	2.75N	2.65	329	...	51
19	...	2.75B	...	2.75B	2.70	344	...	51
20	2.75	2.80B	2.75	2.75	2.85	348	5	56
21	...	...	...	2.85N	3.10	377	...	56
22	3.90	3.90	3.90	3.90	3.95	427	4	60
25	...	...	...	3.95N	4.00	429		60
26	...	4.30B	...	4.30B	4.30	450	...	58
27	...	...	...	4.30N	4.10	440	...	58
28	Exchange Closed; Thanksgiving Day							
29	5.30	5.35	5.30	5.35	5.15	499	6	57

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.50	5.50	5.10	5.10	5.20	496	11	56
3	4.70	4.70	4.70	4.70	4.80	472	6	61
4	5.30	5.30	5.30	5.30	5.00	482	2	51
5	4.35	4.35	4.35	4.35	4.70	470	6	49
6	...	...	...	4.70N	4.70	474	...	49
9	...	...	4.00A	4.00A	3.80	409	...	49
10	2.60	2.70	2.60	2.70	2.80	337	6	54
11	2.20	2.20	2.20	2.20	2.40	299		54
12	3.00	3.30	3.00	3.30	3.25	331	13	41
13	3.00	3.00	3.00	3.00	2.90	341	1	41
16	3.00	3.00	3.00	3.00	3.20	360	2	39
17	3.00	3.00	2.80	2.80	2.55	332	4	35
18	2.50	2.50	2.10	2.10	2.05	278	8	33
19	2.25	2.25	2.20	2.20	2.10	305	2	33
20	2.50	2.50	2.45A	2.45A	2.30	317	1	32
23	2.30	2.30	2.30	2.30	2.10	304	1	30
24	2.30	2.30	2.00	2.20	2.20	314	16	44
25	Exchange Closed; Christmas							
26	2.35	2.35	2.35	2.35	2.20	320	1	43
27	...	...	...	2.20N	2.70	362	...	42
30	2.65	2.65	2.65	2.65	2.55	348	5	39
31	2.75	2.75	2.75	2.75	2.50	373	10	29

JUNE 1986 1500 CALLS

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	3.20	3.25B	3.20	3.25B	3.40	385	25	25
27	...	...	...	3.40N	3.30	376	...	25
28	Exchange Closed; Thanksgiving Day							
29	4.10	4.10	4.10	4.10	4.20	433	1	26

BRITISH POUND OPTION ON FUTURES—CALLS

JUNE 1986 1500 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	...	4.20N	4.20	430	....	26
3	3.90	3.90	3.75	3.75	3.75	405	9	29
4	4.00	4.00	4.00	4.00	4.00	416	5	32
5	3.75	3.85B	3.60	3.85B	3.75	403	10	39
6	...	...	3.70A	3.75N	3.75	407	....	38
9	2.85	3.00	2.65	3.00	3.00	344	254	290
10	2.25	2.30	2.10	2.10	2.10	277	13	301
11	1.75	1.75	1.75	1.75	1.80	242	4	305
12	2.55	2.55	2.55	2.55	2.50	271	....	305
13	2.60	2.60	2.55	2.55	2.25	280	4	309
16	...	...	...	2.25N	2.55	296	....	309
17	...	...	2.30A	2.30A	1.90	271	....	309
18	...	...	1.60A	1.60A	1.50	222	....	309
19	1.65	1.65	1.40	1.50B	1.55	246	2334	2441
20	...	...	...	1.55N	1.65	257	100	2530
23	1.55	2.00	1.55	2.00	1.55	245	1601	3928
24	1.85	1.85	1.85	1.85	1.60	254	1	3929
25	Exchange Closed, Christmas							
26	1.75	1.75	1.75	1.75	1.60	258	26	3902
27	1.65	2.00	1.65	2.00	2.05	297	521	4400
30	1.90	2.00	1.90	2.00	1.85	283	12	4389
31	2.00	2.10	2.00	2.10	1.85	306	25	4389

JUNE 1986 1525 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.85	2.85	2.85	2.85	3.05	342	10	10
4	...	...	...	3.05N	3.15	352	....	10
5	...	...	3.10A	3.15N	2.95	340	....	10
6	...	...	...	2.95N	2.95	343	...	10
9	...	...	2.40A	2.40A	2.30	285	...	10
10	...	...	1.75A	1.75A	1.60	223	...	10
11	...	...	1.30A	1.30A	1.40	192	...	10
12	...	1.50B	...	1.50B	1.70	217	...	10
13	...	1.90B	...	1.90B	1.90	225	....	10
16	...	...	...	1.90N	1.95	240	...	10
17	...	...	...	1.95N	1.60	217	....	10
18	...	...	1.30A	1.30A	1.10	174	...	10
19	...	1.20B	...	1.20B	1.20	195	...	10
20	...	...	...	1.20N	1.20	204	....	10
23	...	...	...	1.20N	1.25	193	...	10
24	...	...	...	1.25N	1.25	201	...	10
25	Exchange Closed, Christmas							
26	...	...	...	1.25N	1.25	204	...	10
27	...	...	...	1.25N	1.60	239	...	10
30	...	...	1.50A	1.50A	1.35	226	...	10
31	...	1.40B	...	1.40B	1.35	246	...	10

SEPTEMBER 1986 1325 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	10.50	10.50	10.50	10.50	10.15	693	3	3
13	...	11.00B	...	11.00B	10.35	698	2	5
16	...	10.55B	...	10.55B	11.05	714	...	5
17	...	...	10.80A	10.80A	10.35	694	...	5
18	...	...	10.10A	10.10A	9.20	649	...	5
19	...	...	...	9.20N	9.40	674	...	5
20	...	...	...	9.40N	9.80	684	...	5
23	...	...	...	9.80N	9.25	676	....	5
24	...	...	...	9.25N	9.60	685	...	5
25	Exchange Closed, Christmas							
26	...	...	...	9.60N	9.75	686	....	5
27	...	...	...	9.75N	10.80	724	...	5
30	...	...	...	10.80N	10.65	715	...	5
31	...	...	...	10.65N	11.00	734	....	5

BRITISH POUND OPTION ON FUTURES—CALLS

SEPTEMBER 1986 1350 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	9.00	9.00	9.00	9.00	9.00	636	1	1
13	9.40	9.50B	9.40	9.40	9.15	642	1	2
16	9.00	9.00	9.00	9.00	9.50	659	8	10
17	....	....	9.30A	9.30A	8.60	637	....	10
18	....	....	8.60A	8.60A	7.95	589	....	10
19	....	....	7.90A	7.95N	8.00	615	....	10
20	....	....	....	8.00N	8.35	626	....	10
23	....	....	....	8.35N	7.80	617	....	10
24	....	....	....	7.80N	8.15	626	....	10
25	Exchange Closed; Christmas							
26	....	....	....	8.15N	8.25	627	....	10
27	....	....	....	8.25N	9.10	668	....	10
30	....	....	....	9.10N	9.10	658	....	10
31	....	....	....	9.10N	9.50	679	....	10

SEPTEMBER 1986 1375 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	7.40	8.00	7.40	8.00	7.60	577	2	2
13	8.00	8.00	8.00	8.00	7.75	583	1	3
16	7.50	7.50	7.50	7.50	8.10	601	1	4
17	7.60	7.60	7.60	7.60	7.45	577	1	5
18	6.35	6.35	6.35	6.35	6.65	528	1	6
19	6.70	6.70	6.70	6.70	6.70	555	1	7
20	6.25	6.25	6.25	6.25	7.00	566	1	8
23	....	....	....	7.00N	6.55	556	....	8
24	....	....	....	6.55N	6.80	566	....	8
25	Exchange Closed; Christmas							
26	6.75	6.75	6.75	6.75	6.90	566	2	10
27	....	....	....	6.90N	7.65	609	....	10
30	....	....	....	7.65N	7.75	598	....	10
31	....	....	....	7.75N	8.00	620	....	10

SEPTEMBER 1986 1400 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	6.55	6.55	6.55	6.55	6.40	517	4	4
13	6.50	6.70B	6.50	6.50	6.55	523	1	5
16	6.50	6.50	6.50	6.50	6.90	541	5	10
17	6.10	6.10	6.10	6.10	6.20	517	1	11
18	5.15	5.15	5.15	5.15	5.55	467		11
19	6.00	6.00	6.00	6.00	5.60	494	2	13
20	5.60	5.60	5.60	5.60	5.80	505	1	14
23	....	....	....	5.80N	5.40	495	....	14
24	....	....	....	5.40N	5.60	505	....	14
25	Exchange Closed; Christmas							
26	....	....	....	5.60N	5.70	504	....	14
27	....	....	....	5.70N	6.35	548	....	14
30	....	....	....	6.35N	6.50	537	....	14
31	....	....	....	6.50N	6.70	559	....	14

BRITISH POUND OPTION ON FUTURES—CALLS

SEPTEMBER 1986 1425 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	5.20	5.20	5.20	5.20	5.40	469	2	2
11	4.70	4.70	4.60A	4.70	4.85	427	2	4
12	....	5.25B	....	5.25B	5.35	459	....	4
13	5.20	5.50B	5.20	5.20	5.45	464	....	4
16	....	....	....	5.45N	5.75	482	6	10
17	....	....	5.70A	5.70A	5.15	458	....	10
18	....	....	4.50A	4.50A	4.55	408	....	10
19	....	....	....	4.55N	4.65	435	....	10
20	....	....	4.60A	4.65N	4.75	445	....	10
23	....	....	....	4.75N	4.40	435	....	10
24	....	....	....	4.40N	4.60	444	....	10
25	Exchange Closed; Christmas							
26	....	....	....	4.60N	4.65	444	....	10
27	4.60	4.60	4.60	4.60	5.20	488	2	12
30	4.75	4.75	4.75	4.75	5.40	476	2	14
31	....	....	....	5.40N	5.55	498	....	14

SEPTEMBER 1986 1450 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	4.25	4.25	4.25	4.25	4.50	412	1	1
11	4.20	4.20	3.90A	4.20	4.00	371	1	2
12	4.40	4.40	4.40	4.40	4.40	402	3	5
13		4.70B	....	4.70B	4.50	407	....	5
16	....	....	....	4.50N	4.80	424	....	5
17	....	....	....	4.80N	4.20	400	....	5
18	....	....	....	4.20N	3.70	353	....	5
19	....	....	....	3.70N	3.80	377	....	5
20	....	....	....	3.80N	3.85	388	....	5
23	....	....	....	3.85N	3.55	377	....	5
24	....	....	....	3.55N	3.70	386	....	5
25	Exchange Closed; Christmas							
26	....	....	....	3.70N	3.75	386	....	5
27	....	....	....	3.75N	4.25	428	....	5
30	....	....	....	4.25N	4.45	417	....	5
31	....	....	....	4.45N	4.45	438	....	5

SEPTEMBER 1986 1475 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	3.50	3.50	3.50	3.50	3.65	358	1	1
11	3.10	3.10	3.10	3.10	3.10	318	1	2
12	3.75	3.75	3.75	3.75	3.60	347	3	5
13	....	3.90B	....	3.90B	3.70	353	....	5
16	....	....	....	3.70N	3.95	368	....	5
17	....	....	....	3.95N	3.40	346	....	5
18	....	....	....	3.40N	3.00	300	....	5
19	....	....	....	3.00N	3.10	324	....	5
20	....	....	....	3.10N	3.10	333	....	5
23	....	....	....	3.10N	2.85	323	....	5
24	....	....	....	2.85N	2.95	232	....	5
25	Exchange Closed; Christmas							
26	....	....	....	2.95N	3.00	331	....	5
27	....	....	....	3.00N	3.40	372	....	5
30	....	....	....	3.40N	3.65	360	....	5
31	....	....	....	3.65N	3.65	381	....	5

BRITISH POUND OPTION ON FUTURES—PUTS

MARCH 1985 1025 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	35	40	35	40	40	161	15	15
26		60B	30A	30A	30	059	9	24
27				30N	25	002		24
28				25N	25	014		24

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				25N	20	014		24
4			10A	10A	05	001		24
5						013		24
6				05N	05	000		24
7				05N	05	000		24
8				05N	05	000		

MARCH 1985 1050 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1 00	1 25	1 00	1 15	1 25	495	6	6
26	70	2 00B	70	70	70	296	289	95
27	15	35	15	35	35	038	5	97
28	40	50B	30A	50B	50	148	3	98

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	55	55	55	55	40	172	3	100
4			10A	40N	25	090		100
5	55	90B	55	60	75	367	23	121
6			20A	20A	15	039		120
7	15	15	15	15	15	042		
8			10A	10A	05	027	96	

MARCH 1985 1075 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	90	90	80	80	80	237	151	150
28	85	1 40B	85	1 40B	1 45	531	1	151

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1 40	1 55B	1 40	1 45	1 40	599	4	153
4			1 30A	1 30A	1 15	596	1	153
5		2 25B		2 25B	2 25	931		153
6			1 40A	1 40A	1 00	685		151
7		1 30B		1 30B	1 30	925		151
8			1 10A	1 10A	1 00	895		

BRITISH POUND OPTION ON FUTURES—PUTS

MARCH 1985 1100 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	2 20	2 20	2 20	2 20	3 05	879	5	5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3 30B		3 30B	3 30	922		5
4	3 05	3 15B	3 05	3 15B	3 05	963	3	5
5		4 20B		4 20B	4 65	999	2	3
6			4 30A	4 30A	3 15	996		3
7		3 65B		3 65B	3 65	999		3
8				3 65N	3 50	999		
5	90	1 00	90	95	1 05	160	165	165
6	95	95	85	85	75	114	55	220
7		80B		75N	70	129	25	245
8	75	80B	75	75	70	124	20	265
11	50	50	50	50	40	064	4	268
12	60	60	60	60	60	072	4	272
13		70B		60N	70	074	2	274
14		75B		75B	75	087	1	275
15				75N	75	132		275
18			45A	45A	30	065		275
19	20	40	20	30	25	025	4	273
20	35	35	30	30	30	033	3	272
21				30N	15	012	2	268
22		20B		20B	20	015		268
25	30	30	15	15	20	014		268
26				20N	20	011	3	269
27	15	15	15	15	15	002	71	200
28				15N	15	002		200
29				15N	10	001		200

JUNE 1985 975 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				10N	15	002		200
2				15N	15	002		200
3				15N	15	003		200
4				15N	15	003		200
5	Exchange Closed: Good Friday							
8	15	15	15	15	15	001	1	200
9				15N	15	002		200
10				15N	10	001		200
11				10N		000		199
12						000		199
15						000		199
16	CAB	CAB	CAB	CAB	CAB	000		199
17	CAB	CAB	CAB	CAB	CAB	000		199
18	CAB	CAB	CAB	CAB	CAB	000		199
19	CAB	CAB	CAB	CAB	CAB	000		199
22	CAB	CAB	CAB	CAB	CAB	000		199
23	CAB	CAB	CAB	CAB	CAB	000		199
24	CAB	CAB	CAB	CAB	CAB	000		199
25	CAB	CAB	CAB	CAB	CAB	000		199
26	CAB	CAB	CAB	CAB	CAB	000		199
29	CAB	CAB	CAB	CAB	CAB	000		199
30	CAB	CAB	CAB	CAB	CAB	000		199

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		199
2	CAB	CAB	CAB	CAB	CAB	000		199
3	CAB	CAB	CAB	CAB	CAB	000		199
6	CAB	CAB	CAB	CAB	CAB	000		199
7	CAB	CAB	CAB	CAB	CAB	000		199
8	CAB	CAB	CAB	CAB	CAB	000		199
9	CAB	CAB	CAB	CAB	CAB	000		199
10	CAB	CAB	CAB	CAB	CAB	000		199
13	CAB	CAB	CAB	CAB	CAB	000		199
14	CAB	CAB	CAB	CAB	CAB	000		199
15	CAB	CAB	CAB	CAB	CAB	000		199
16	CAB	CAB	CAB	CAB	CAB	000		197
17	CAB	CAB	CAB	CAB	CAB	000		197
20	CAB	CAB	CAB	CAB	CAB	000		197
21	CAB	CAB	CAB	CAB	CAB	000		197
22	CAB	CAB	CAB	CAB	CAB	000		197
23	CAB	CAB	CAB	CAB	CAB	000		197
24	CAB	CAB	CAB	CAB	CAB	000		197
27	Exchange Closed: Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	000		197
29	CAB	CAB	CAB	CAB	CAB	000		197
30	CAB	CAB	CAB	CAB	CAB	000		197
31	CAB	CAB	CAB	CAB	CAB	000		197

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 975 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		197
4	CAB	CAB	CAB	CAB	CAB	000		197
5	CAB	CAB	CAB	CAB	CAB	000		197
6	CAB	CAB	CAB	CAB	CAB	000		197

JUNE 1985 1000 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	2.05	2.05	1.30A	1.50A	1.50	233		
27	1.30	1.30	1.00A	1.00A	1.00	134	3	3
28	1.10	1.30B	1.10	1.30B	1.30	194		3

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.40	1.45	1.35	1.45	1.35	203	3	7
4	1.20	1.20	1.20	1.20	1.30	191	3	9
5	1.75	1.75	1.50A	1.70A	1.70	261	2	10
6	1.60	1.70B	1.45	1.45	1.25	198	27	37
7		1.45B		1.25N	1.30	219	50	87
8			1.25A	1.25A	1.30	212		87
11	90	95B	90	90	90	124	1	88
12	1.00	1.05	1.00	1.00	1.05	137	7	89
13	95	1.15B	95	95	1.10	140	51	88
14		1.20B		1.20B	1.20	161		88
15	1.05	1.05	1.05	1.05	1.15	204	50	128
18	75	90	75	90	55	112	5	128
19	30	30	30	30	35	049	31	128
20	35	35	35	35	35	063	20	124
21	35	35	35	35	25	025	20	123
22				25N	25	031		123
25	35	40B	35	40B	30	030	10	123
26				30N	30	024		123
27	20	20	20	20	20	005	50	123
28				20N	20	006		96
29				20N	15	003		96

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				15N	20	005		96
2				20N	20	005		96
3				20N	20	008		96
4				20N	20	009		96
5	Exchange Closed: Good Friday							
8				20N	20	005		96
9				20N	20	005		96
10				20N	13	003		96
11				15N	05	000		96
12				05N	05	000		96
15				05N	05	000		96
16				05N		000		96
17	CAB	CAB	CAB	CAB	CAB	000		96
18	CAB	CAB	CAB	CAB	CAB	000		96
19	CAB	CAB	CAB	CAB	CAB	000		96
22	CAB	CAB	CAB	CAB	CAB	000		96
23	CAB	CAB	CAB	CAB	CAB	000		96
24	CAB	CAB	CAB	CAB	20	000		96
25			05A	05A		001		96
26	CAB	CAB	CAB	CAB	CAB	000		96
29	CAB	CAB	CAB	CAB	CAB	000		96
30	CAB	CAB	CAB	CAB	CAB	000		96

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1000 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		96
2	CAB	CAB	CAB	CAB	CAB	000		96
3	CAB	CAB	CAB	CAB	CAB	001		96
6	CAB	CAB	CAB	CAB	CAB	001		96
7	CAB	CAB	CAB	CAB	CAB	000		96
8	CAB	CAB	CAB	CAB	CAB	001		96
9	CAB	CAB	CAB	CAB	CAB	000		96
10	CAB	CAB	CAB	CAB	CAB	000		96
13	CAB	CAB	CAB	CAB	CAB	000		96
14	CAB	CAB	CAB	CAB	CAB	000		96
15	CAB	CAB	CAB	CAB	CAB	000		96
16	CAB	CAB	CAB	CAB	CAB	000		96
17	CAB	CAB	CAB	CAB	CAB	000		96
20	CAB	CAB	CAB	CAB	CAB	000		96
21	CAB	CAB	CAB	CAB	CAB	000		96
22	CAB	CAB	CAB	CAB	CAB	000		96
23	CAB	CAB	CAB	CAB	CAB	000		96
24	CAB	CAB	CAB	CAB	CAB	000		96
27	Exchange Closed: Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	000		96
29	CAB	CAB	CAB	CAB	CAB	000		96
30	CAB	CAB	CAB	CAB	CAB	000		96
31	CAB	CAB	CAB	CAB	CAB	000		96

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		96
4	CAB	CAB	CAB	CAB	CAB	000		96
5	CAB	CAB	CAB	CAB	CAB	000		96
6	CAB	CAB	CAB	CAB	CAB	000		96

JUNE 1985 1025 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	3.25	3.25	1.90A	2.05	2.05	345	1	1
27			1.50A	1.50A	1.50	220	202	202
28		2.05B		1.90B	2.00	298		202

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		2.10B		2.10B	2.10	310		202
4	2.20	2.20	2.05A	2.15A	1.95	297	2	204
5	2.60	2.60	2.60	2.60	2.00	383	10	213
6	2.60	2.60	2.15A	2.15A	2.05	307	77	290
7	2.10	2.15B	2.00A	2.10	2.15	334	1000	1011
8	2.05	2.05	1.80A	2.05	2.10	326	300	1211
11	1.55	1.60	1.35	1.35	1.40	212	1301	2207
12	1.60	1.70B	1.60	1.60	1.65	231	35	1211
13		1.80B		1.65N	1.75	236	204	1011
14		1.80B		1.80B	2.00	265		1011
15	1.60	1.70	1.60	1.70	1.75	294	102	1113
18	90	90	90	90	95	177	20	1108
19	75	85	70A	70A	55	086	550	812
20	70	70	70	70	70	108	1	813
21			60A	70N	30	048		813
22	90	90	90	90	50	059	1	814
25				50N	40	057		814
26				40N	40	047		814
27				40N	25	012		814
28				25N	25	014		814
29			20A	20A	20	009		814

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1025 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				20N	25	013		814
2				25N	25	013		814
3				25N	25	020		814
4				25N	25	020		814
5	Exchange Closed Good Friday							
8				25N	25	013		814
9				25N	25	014		814
10				25N	25	009		814
11			20A	20A	10	002		814
12	10	10	10	10	10	002	4	818
15				10N	10	000	1	819
16				10N	05	000		815
17				05N	05	000		815
18				05N		000		815
19	CAB	CAB	CAB	CAB	CAB	000		815
22	CAB	CAB	CAB	CAB	CAB	000		815
23	CAB	CAB	CAB	CAB	CAB	001		815
24	CAB	CAB	CAB	CAB	CAB	002		815
25	CAB	CAB	CAB	CAB	CAB	004		815
26	CAB	CAB	CAB	CAB	CAB	003		815
29	CAB	CAB	CAB	CAB	CAB	000		815
30	CAB	CAB	CAB	CAB	CAB	001		815

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	001		815
2	CAB	CAB	CAB	CAB	CAB	001		815
3	CAB	CAB	CAB	CAB	CAB	004		815
6	05	05	05	05	05	005	200	815
7				05N		002		815
8	CAB	CAB	CAB	CAB	CAB	003		615
9	CAB	CAB	CAB	CAB	CAB	001		615
10	CAB	CAB	CAB	CAB	CAB	000		615
13	CAB	CAB	CAB	CAB	CAB	000		615
14	CAB	CAB	CAB	CAB	CAB	000		615
15	CAB	CAB	CAB	CAB	CAB	000		615
16	CAB	CAB	CAB	CAB	CAB	000		615
17	CAB	CAB	CAB	CAB	CAB	000		615
20	CAB	CAB	CAB	CAB	CAB	000		615
21	CAB	CAB	CAB	CAB	CAB	000		615
22	CAB	CAB	CAB	CAB	CAB	000		615
23	CAB	CAB	CAB	CAB	CAB	000		615
24	CAB	CAB	CAB	CAB	CAB	000		615
27	Exchange Closed Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	000		615
29	CAB	CAB	CAB	CAB	CAB	000		615
30	CAB	CAB	CAB	CAB	CAB	000		615
31	CAB	CAB	CAB	CAB	CAB	000		615

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		615
4	CAB	CAB	CAB	CAB	CAB	000		615
5	CAB	CAB	CAB	CAB	CAB	000		615
6	CAB	CAB	CAB	CAB	CAB	000		615

JUNE 1985 1050 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	3.75	3.75	3.75	3.75	3.85	540		
26	4.50	4.60B	2.90A	3.50A	3.40	469	260	260
27	2.65	2.65	2.35A	2.40	2.30	327	4	264
28	3.00	3.05	3.00	3.05	2.95	419	3	267

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1050 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.00	3.25B	2.90A	3.05B	3.15	434	20	267
4			3.10A	3.10A	3.00	420	1	268
5	3.50	3.75	3.50	3.75	3.75	514	25	275
6	3.80	3.80	2.90	2.90	3.05	433	4	276
7	3.40	3.40	3.00A	3.10	3.30	464	2224	2046
8	3.00	3.10	2.75A	3.10	3.15	456	262	2206
11	2.50	2.50	2.25A	2.30A	2.35	325	507	2076
12	2.65	2.65	2.55A	2.65	2.50	349	775	2207
13	2.50	2.90	2.45A	2.45A	2.65	366	107	2207
14		2.75B		2.75B	2.90	391		2207
15	2.85	2.85	2.40	2.55A	2.75	395	71	2028
18	2.00	2.10	1.50	1.60	1.55	259	273	2245
19	1.10	1.25	95	1.00A	75	140	159	1872
20	1.10	1.10	1.10	1.10	85	170	3	1873
21		1.60B	80A	90A	45	084		1873
22	85	85	80A	85	85	101	1	1874
25	80	80	70	75B	75	100	1	1875
26	70	70	70	70	65	085	2	1876
27	30-40	40	30	30	35	026	5	1878
28	35	35	35	35	35	029		1876
29	35	35	35	35	30	020	1	1877

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				30N	35	028		1877
2				35N	35	028		1841
3				35N	35	041	2	1843
4				35N	35	042		1843
5	Exchange Closed Good Friday							
8		40B		35N	35	030		1843
9	40	45	40	45	45	032	22	1852
10	35	35	35	35	35	022	6	1858
11	15	25	15	25	15	007	360	1908
12	15	15	15	15	15	007	200	1979
15				15N	15	003		1975
16				15N	10	002		1775
17				10N	10	002		1775
18			05A	05A	05	001		1775
19				05N	05	001		1775
22				05N	05	001		1775
23	05	05	05	05	05	004	1	1776
24				05N	05	007		1775
25	05	05	05	05	05	012	10	1775
26				05N	05	010		1785
29				05N		002		1785
30	CAB	CAB	CAB	CAB	CAB	004		1785

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	003		1785
2	CAB	CAB	CAB	CAB	CAB	005		1785
3	CAB	CAB	CAB	CAB	CAB	013		1785
6	15	15	15	15	10	017	200	1790
7	10	10	10	10	10	006	180	1950
8				10N	10	011		1950
9				10N	05	003		1950
10				05N	05	002		1950
13				05N		000		1950
14	CAB	CAB	CAB	CAB	CAB	000		1950
15	CAB	CAB	CAB	CAB	CAB	000		1950
16	CAB	CAB	CAB	CAB	CAB	000		1950
17	CAB	CAB	CAB	CAB	CAB	000		1950
20	CAB	CAB	CAB	CAB	CAB	000		1950
21	CAB	CAB	CAB	CAB	CAB	000		1950
22	CAB	CAB	CAB	CAB	CAB	000		1950
23	CAB	CAB	CAB	CAB	CAB	000		1950
24	CAB	CAB	CAB	CAB	CAB	000		1950
27	Exchange Closed Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	000		1950
29	CAB	CAB	CAB	CAB	CAB	000		1950
30	CAB	CAB	CAB	CAB	CAB	000		1950
31	CAB	CAB	CAB	CAB	CAB	000		1950

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1050 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3						000		1950
4	CAB	CAB	CAB	CAB	CAB	000		1950
5	CAB	CAB	CAB	CAB	CAB	000		1950
6	CAB	CAB	CAB	CAB	CAB	000		1950

JUNE 1985 1075 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	3 80	3 80	3 40A	3 80	3 40	446		
28		4 20B		4 20B	4 26	546	3	3

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4 80	4 50	4 25	4 25	4 45	561	7	8
4		4 50B	4 30A	4 30A	4 35	549		8
5	5 00	5 20B	5 00	5 00	5 20	641	6	11
6	5 00	5 06	4 40A	4 40A	4 35	563	2	11
7		4 70B		4 35N	4 70	505		11
8	4 60	4 65	4 30A	4 50A	4 70	588	7	18
11	3 65	3 66	3 30A	3 35	3 35	454	100	118
12	3 55	3 95	3 55	3 70	3 70	480	110	219
13		3 90B	3 50A	3 50A	3 70	488		219
14	4 00	4 05B	4 00	4 00	4 05	527	144	211
15	3 70	4 10B	3 50	3 70B	3 86	501	666	730
18	2 45	2 45	2 20	2 25	2 20	366	60	730
19	1 66	1 70	1 50A	1 66	1 40	210	101	716
20	1 90	1 90	1 60	1 60	1 50	250	113	789
21	1 10	1 75B	90	1 20A	80	136	26	804
22		1 10B		1 10B	95	180		804
25	1 20	1 40	1 20	1 40	1 20	160	280	804
26	1 30	1 30	1 10A	1 10A	1 10	139	72	804
27	90	90	40	40	45	049	8	805
28		60B		60B	50	056		802
29	56	55	56	56	40	040	12	804

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	40	45B	40	40	50	054	1	803
2		60B		60B	65	054		675
3				65N	70	075		675
4				70N	75	079		675
5	Exchange Closed, Good Friday							
8				75N	50	059		675
9		65B		65B	70	063		675
10	55	56	55	56	56	047	1	676
11			36A	36A	30	016		676
12	30	30	30	30	30	018		676
15	20	20	20	20	20	008	10	686
16				20N	15	006	1	687
17				15N	15	007		687
18				15N	10	003		686
19				10N	10	003		686
22				10N	05	005		686
23				05N	10	012		686
24				10N	10	020		686
25				10N	10	032		686
26				10N	10	[illegible]		686
29				10N	10	007		686
30				10N	10	012		686

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				10N	10	012		686
2				10N	10	017		686
3	06	05	05	05	10	036		686
6		15B		15B	20	047		686
7			25A	20N	15	017		686
8				15N	15	029		686
9				15N	10	011		686
10				10N	10	008		686
13				10N		002		686
14	CAB	CAB	CAB	CAB	CAB	001		686
15	CAB	CAB	CAB	CAB	CAB	001		686
16	CAB	CAB	CAB	CAB	CAB	000		686
17	CAB	CAB	CAB	CAB	CAB	000		686
20	CAB	CAB	CAB	CAB	CAB	000		686
21	CAB	CAB	CAB	CAB	CAB	000		686
22	CAB	CAB	CAB	CAB	CAB	000		686
23	CAB	CAB	CAB	CAB	CAB	000		686
24	CAB	CAB	CAB	CAB	CAB	000		686
27	Exchange Closed, Memorial Day							
28						000		686
29	CAB	CAB	CAB	CAB	CAB	000		686
30	CAB	CAB	CAB	CAB	CAB	000		686
31	CAB	CAB	CAB	CAB	CAB	000		686

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1075 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		686
4	CAB	CAB	CAB	CAB	CAB	000		686
5	CAB	CAB	CAB	CAB	CAB	000		686
6	CAB	CAB	CAB	CAB	CAB	000		686

JUNE 1985 1100 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	8 36	8 30	6 00A	6 00A	6 26	707	1	1
27			5 20A	5 20A	4 96	570		1
28		5 70B		5 70B	5 86	664		1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		6 00B		6 00B	6 10	679		1
4			5 90A	6 06A	5 90	670		1
5	6 60	6 90B	6 60	6 90B	6 90	752	1	1
6	6 90	6 90	6 00A	6 00A	5 90	684	2	3
7		6 30B		5 90N	6 36	713		3
8			6 20A	6 20A	6 30	707		4
11	4 75	4 80B	4 75	4 80B	4 70	585	120	122
12		5 40B		5 00B	5 15	611		122
13		5 30B	5 00A	5 00A	5 25	620		122
14		5 45B		5 45B	5 65	666		122
15	5 25	5 50	5 00	5 50	5 45	606	802	506
18	4 30	4 30	3 50	3 50	3 36	458	1	508
19	2 50	2 60	2 35A	2 35A	2 00	298	5	511
20	2 40	2 85	2 20	2 45B	2 90	343	18	521
21	1 86	1 86	1 50	1 80	1 30	206	6	524
22	1 95	2 10	1 86	2 06A	1 86	236	6	530
25	1 90	2 00	1 80	1 96	1 86	238	13	541
26	1 65	1 96	1 55	1 80	1 70	212	66	604
27	1 10	1 30	70	90A	85	085	19	561
28	1 00	1 00	96	96	86	086	5	564
29				86N	66	071		564

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		75B		75B	75	095		564
2		1 00B		1 00B	86	095		564
3	80	80	80	80	1 06	128	1	563
4	1 40	1 40	1 20A	1 40	1 15	133	1	563
5	Exchange Closed, Good Friday							
8	1 00	1 20B	1 00	1 05	96	106	1	563
9	1 00	1 10	96	1 05B	1 06	112	363	811
10	90	1 00B	85	85	90	087	139	791
11			60A	60A	40	036	20	811
12	40	45B	40	40	40	038	1	811
15	36	35	36	36	25	019	2	813
16	20	25B	20	25B	25	016	5	813
17				25N	25	018		812
18	25	25	25	25	15	008	120	933
19				15N	15	009		813
22				15N	05	014		813
23	20	20	20	20	15	030	11	814
24		25B		25B	20	045		814
25	45	50	40A	40A	30	088	122	936
26		35B		30N	30	080		936
29			25A	25A	20	020		936
30				20N	26	031		936

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1100 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				25N	25	032		936
2	30	30	30	30	30	042	20	936
3	35	35	35	35	45	082		936
6	60	60	60	60	55	106	6	932
7	40	40	40	40	25	042	10	942
8	25	30B	25	30B	30	066	50	992
9			20A	20A	15	028		942
10				15N	15	022		942
13			10A	10A	05	008		942
14	05	05	05	05	05	005	400	942
15				05N		004		942
16	CAB	CAB	CAB	CAB	CAB	004		942
17	05	05	05	05		002	5	947
20	CAB	CAB	CAB	CAB	CAB	000		942
21	CAB	CAB	CAB	CAB	CAB	000		942
22	CAB	CAB	CAB	CAB	CAB	001		942
23	CAB	CAB	CAB	CAB	CAB	000		942
24	CAB	CAB	CAB	CAB	CAB	001		942
27	Exchange Closed: Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	000		942
29	CAB	CAB	CAB	CAB	CAB	000		942
30	CAB	CAB	CAB	CAB	CAB	000		942
31	CAB	CAB	CAB	CAB	CAB	000		942

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		942
4	CAB	CAB	CAB	CAB	CAB	000	1	941
5	CAB	CAB	CAB	CAB	CAB	000		941
6	CAB	CAB	CAB	CAB	CAB	000		941
7	CAB	CAB	CAB	CAB	CAB	000	1	

JUNE 1985 1125 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	3 80	3 80	3 30A	3 30A	2 95	393	50	50
20	3 25	3 30B	3 25	3 25	3 40	445	52	102
21	3 00	3 90B	2 40A	2 40A	1 95	289	50	52
22	2 75	2 75	2 60A	2 75	2 55	326	52	103
25	2 75	2 75	2 60A	2 70	2 60	331	5	104
26			2 55A	2 55A	2 45	300		54
27	1 80	1 80	1 30	1 30	1 20	138	9	62
28			1 10A	1 20N	1 20	151	4	62
29			1 15A	1 20N	1 00	119		62

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1 20B		1 20B	1 20	153		62
2	1 40 1 30	1 50B	1 30	1 40 1 30	1 35	154	3	62
3				1 35N	1 60	200		62
4	1 80	1 95	1 80	1 95	1 70	207	5	67
5	Exchange Closed: Good Friday							
8		1 80B		1 70N	1 85	172		67
9			1 70A	1 85N	1 50	182		67
10			1 50A	1 50N	1 30	147		67
11	1 05	1 05	95	1 00A	70	068	3	67
12		75B		70N	60	073		67
15				60N	40	040		67
16	45	45	40	40	30	035	10	67
17				30N	30	039		67
18				30N	20	020		67
19				20N	20	021		67
22				20N	10	032		67
23		25B		25B	25	064		67
24	75	75	65A	65A	50	091	2	67
25		70B		70B	75	130		67
26				75N	65	118		67
29			40A	40A	35	048		67
30				15N	45	070		67

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1125 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				45N	45	071		67
2				45N	50	092		67
3	50	50	50	50	90	161	25	67
6	1 00	1 00	1 00	1 00	1 10	204	4	65
7	45	50	45	50	40	087	105	139
8	50	50	50	50	65	129	5	144
9			40A	40A	25	064	40	184
10				25N	20	051		184
13				20N	10	022		184
14				10N	10	018		184
15				10N	05	013		184
16				05N	05	013		184
17				05N	05	009		184
20				05N	05	004		184
21	05	05	05	05		003	25	164
22	CAB	CAB	CAB	CAB	CAB	005		164
23	CAB	CAB	CAB	CAB	CAB	003		164
24	CAB	CAB	CAB	CAB	CAB	005		164
27	Exchange Closed: Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	001		164
29	CAB	CAB	CAB	CAB	CAB	000		164
30	CAB	CAB	CAB	CAB	CAB	000		164
31	CAB	CAB	CAB	CAB	CAB	000		164

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		164
4	CAB	CAB	CAB	CAB	CAB	000		164
5	CAB	CAB	CAB	CAB	CAB	000		164
6	CAB	CAB	CAB	CAB	CAB	000		164

JUNE 1985 1150 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	4 80	4 80	4 60A	4 60A	4 75	549	17	17
21	3 40	5 20B	3 00	3 05	3 05	384	256	272
22	4 00	4 00	3 45	3 75B	3 55	426	208	479
25	3 70	3 85	3 70	3 85	3 70	433	6	484
26			3 60A	3 60A	3 40	400		484
27	2 30	2 30	2 00	2 00	1 85	206	32	494
28	2 00	2 35	2 00	2 00	1 95	224	73	454
29	1 70	1 80	1 50	1 80	1 50	182	3	457

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1 80	2 05	1 80	2 05	1 90	230	28	468
2	2 45	2 45	2 45	2 45	1 95	231	3	461
3		2 40B		2 40B	2 40	289		461
4	2 70	2 70	2 65	2 65	2 50	299	30	461
5	Exchange Closed: Good Friday							
8	3 00	3 00	2 50	2 50	2 05	258	12	462
9		2 45B		2 45B	2 15	271		462
10	2 25	2 25	1 80	2 00	2 00	228	19	471
11	1 25	1 55	1 25	1 3[illegible]	1 05	118	218	668
12	1 10	1 25	1 05	1 05	1 05	126	172	703
15	70	85	70	85	65	076	14	697
16				65N	60	068		697
17				60N	60	076		697
18	45	45	40	40	40	042	75	772
19	25	25	25	25	25	044	56	772
22				25N	25	066	1	723
23	60	65	45	65	55	120	15	646
24		1 00B		55N	90	162		645
25	1 15	1 50	1 15	1 20	1 20	219	63	641
26	1 00	1 30B	1 00	1 25	1 25	203	42	651
29	80	80	70	70	55	098	101	668
30	80	80	55	75	70	136	9	663

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1150 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	95	1 00	75	75	75	139	77	655
2	1 00	1 00	95	1 00	1 00	173	41	644
3	1 00	1 35	1 00	1 25	1 50	275	53	684
6	1 95	2 00	1 60	1 90	1 95	337	31	687
7	1 00	1 00	80	80	80	159	106	784
8	1 00	1 20	95	1 10	1 15	222	605	1279
9	75	75	70	70	65	126	111	1292
10	60	60	50	50	45	105	19	1272
13	30	30	30	30	25	055	140	1269
14	30	30	20	20	20	041	300	1240
15				20N	15	037		1170
16		20B		15N	15	037		1170
17				15N	10	027		1170
20				10N	10	016		1170
21	05	10	05	05	05	012	166	1104
22	05	05	05	05	05	019	17	1057
23				05N	05	014		1057
24				05N		023		1057
27	Exchange Closed; Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	008		1062
29	CAB	CAB	CAB	CAB	CAB	000		1062
30	CAB	CAB	CAB	CAB	CAB	000		1062
31	CAB	CAB	CAB	CAB	CAB	000		1056

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		1056
4	CAB	CAB	CAB	CAB	CAB	000		1056
5	CAB	CAB	CAB	CAB	CAB	000		1056
6	CAB	CAB	CAB	CAB	CAB	000		1056

JUNE 1985 1175 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	4 30	4 60	4 30	4 60	3 75	485	12	12
22	4 70	5 15	4 70	5 15	4 75	528	2	14
25		4 95B		4 95B	5 00	537		14
26			4 70A	4 70A	4 60	504		14
27	3 30	3 30	2 30	2 85	2 55	290	112	110
28	2 80	3 15	2 70A	2 80	2 75	312	24	132
29	2 30	2 50	2 30	2 45	2 25	262	24	144

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3 00B		2 25N	2 75	321		144
2		3 40B		2 75N	2 80	324		144
3	[illegible] 85	2 90B	2 80	2 90B	3 45	391	45	145
4	[illegible] 70	3 90	3 70	3 85	3 50	403	20	144
5	Exchange Closed; Good Friday							
8	3 60	3 70B	3 60	3 60	3 60	360	1	145
9	3 10	3 20	3 10	3 20	3 05	377	16	147
10	3 10	3 10	2 70	2 90B	2 70	327	21	162
11	2 10	2 10	1 55	1 85	1 50	188	134	144
12	1 80	1 75	1 60	1 75	1 65	199	8	141
15	1 20	1 20	1 20	1 20	1 00	131	4	141
16	1 10	1 10	1 10	1 10	1 00	120	1	142
17	1 05	1 05	1 05	1 05	95	132	1	140
18	70	90	70	75A	60	080	5	144
19	65	65	40	50 55	50	084	3	144
22				50N	45	121	3	145
23		1 00B		1 00B	1 00	201		145
24	1 50	1 60	1 35	1 50A	1 50	259	2	143
25	2 00	2 45	1 95	1 95	2 00	334	4	142
26	2 35	2 35	1 95	1 95	1 95	315	7	148
29	1 50	1 55B	1 00A	1 00A	95	178	165	307
30	1 10	1 10	1 10	1 10	1 25	232	2	309

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1175 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1 40B		1 25N	1 40	237		309
2	1 65	1 70B	1 60A	1 65	1 70	286	1	309
3	1 80	2 25	1 80	2 25	2 55	414	8	314
6	3 10	3 25	2 70A	3 10A	3 00	492	171	309
7	1 80	1 80	1 60	1 60	1 25	259	25	321
8	1 60	2 05	1 60	1 90B	1 90	341	15	312
9	1 30	1 30	1 00	1 10	1 15	217	7	317
10	1 15	1 25	1 00	1 00A	95	189	117	412
13	75	80	55	55	55	114	318	678
14	40	50	40	50	40	091	12	676
15				40N	35	084		676
16		45B		35N	35	086		676
17	35	35	15	20B	20	068	11	675
20	15	15	15	15	15	046	2	675
21	15	15	15	15	10	038	3	678
22		15B		15B	15	057		678
23				15N	10	046		678
24	10	10	05	05	10	071	10	663
27	Exchange Closed; Memorial Day							
28				10N	05	037	2	665
29	05	05	05	05	05	006	108	661
30	05	05	05	05		003	1	660
31	05	05	05	05		000	1	659

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		659
4	CAB	CAB	CAB	CAB	CAB	000		659
5	CAB	CAB	CAB	CAB	CAB	000		659
6	CAB	CAB	CAB	CAB	CAB	000		659

JUNE 1985 1200 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	4 25	4 30	3 30	3 45	3 55	385	110	105
28	3 75	4 20	3 60	3 60	3 80	410	27	132
29	3 15	3 60	3 15	3 40	3 25	355	43	169

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3 80	3 90B	3 80	3 80	3 80	423	21	179
2	4 25	4 60	4 25	4 30A	3 85	427	102	277
3	4 10	4 10	4 10	4 10	4 45	499	35	239
4	4 95	5 10B	4 60	4 60	4 70	513	3	188
5	Exchange Closed; Good Friday							
8	4 55	5 10B	4 55	4 55	4 55	471	5	173
9		4 65B	4 40A	4 55N	4 20	489		173
10	3 75	4 25	3 70	4 25	3 75	437	15	182
11	2 75	2 75	2 35	2 40B	2 35	276	8	180
12	2 60	2 65B	2 30A	2 50	2 45	292	19	198
15	1 90	1 95	1 50	1 80	1 60	206	116	238
16	1 70	1 80	1 55	1 55	1 50	193	22	229
17	1 55	1 60	1 50	1 60	1 60	210	105	190
18	1 20 10	1 20	1 10	1 10	1 05	137	3	191
19	1 05	1 05	1 05	1 05	95	144	1	192
22	75	80B	75	80B	90	199	4	19[illegible]
23	1 20	1 90	1 00	1 90	1 70	306	11	189
24	2 45 50	2 80	2 40	2 40	2 30	377	23	195
25	3 05	3 55	2 90	2 90	3 05	483	107	190
26	3 00	3 20B	2 85A	3 00	2 90	444	6	185
29	2 40	2 40	1 80A	1 80A	1 65	282	61	184
30	1 75	2 25	1 65	2 05B 25	2 10	354	12	189

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1200 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.15	2.40B	2.15	2.15	2.10	363	1	187
2	3.00	3.00	2.55	2.60B	2.70	422	14	191
3	2.95	3.65	2.85A	3.65	3.80	562	155	279
6	4.00	4.80	4.00	4.50	4.55	644	244	292
7	2.80	3.00	2.40	2.40	2.10	381	38	309
8	2.00	2.90	2.60	2.90	3.00	476	361	479
9	2.00	2.05	1.80A	1.90	1.90	335	124	552
10	2.00	2.00	1.70	1.80	1.65	302	11	560
13	1.20	1.20	1.00	1.00	1.00	205	107	562
14	1.00	1.00	70	90	80	173	229	743
15	85	85	85	85	70	164	5	743
16	95	95	90A	90A	80	169	5	746
17	65	65	40	45B	65	141	11	746
20	40	60	25	45	45	109	62	780
21	40	40	40	40	20	096	45	800
22		25B		25B	25	136		761
23	35	35	30A	30A	25	117	1	762
24	35	25	25	25	35	169	15	760
27	Exchange Closed, Memorial Day							
28	15	30	15	30	15	118	164	770
29	05	05	05	05	05	034	310	770
30				05N		023		770
31	CAB	CAB	CAB	CAB	CAB	006		769

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		769
4	05	05	CAB	CAB	CAB	001	1	768
5	CAB	CAB	CAB	CAB	CAB	000		768
6	CAB	CAB	CAB	CAB	CAB	000		768
7	CAB	CAB	CAB	CAB	CAB	000	2	

JUNE 1985 1225 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	4.60	4.60	4.60	4.60	4.60	485	5	5
28	4.95	4.95	4.95	4.95	5.00	512		5
29		5.70B	4.50A	4.50A	4.40	455	1	6

JUNE 1985 1225 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		5.00B		5.00B	5.10	528		6
2	5.75	5.75	5.75	5.75	5.25	533	20	26
3				5.25N	6.00	605		26
4		6.10B		6.10B	6.20	619		26
5	Exchange Closed, Good Friday							
8		6.60B		6.20N	5.45	582		26
9		5.80B		5.80B	5.60	601		26
10			5.30A	5.60N	5.05	550		26
11	4.65	4.00	3.45	3.45	3.25	379	5	26
12	3.50	3.70	3.25	3.30	3.35	398	17	42
15	2.60	2.60	2.40	2.40	2.40	301	12	43
16	2.40	2.60	2.25	2.25	2.25	285	7	47
17		2.40B	2.20A	2.40B	2.40	308		47
18	1.80	1.80	1.80	1.80	1.55	216	2	47
19				1.55N	1.40	226		47
22	1.60	1.60	1.60	1.60	1.80	300	25	72
23	1.60	2.80	1.60	2.80	2.65	426	32	83
24	[illegible]	3.75	3.20A	3.60A	3.60	505	8	84
25	4.75	4.80	4.30	4.30	4.40	594	5	81
26	4.05	4.65B	4.05	4.05	4.25	577	3	81
29			2.70A	2.70A	2.60	410		81
30	2.90	3.00B	2.55A	2.80A	3.25	491	1	81

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1225 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.55	3.60B	3.40A	3.40A	3.25	502	1	80
2	3.55	4.00B	3.5?	3.70B	4.00	565	...	80
3	4.45	4.45	4.20A	4.45	5.40	699	3	80
6	5.90	6.30B	5.90	6.30B	6.30	774	2	80
7	4.60	4.60	3.65	3.75B	3.30	514	12	80
8	4.00	4.20B	4.00	4.20B	4.40	612	1	79
9	2.80	3.00B	2.70	2.90	3.00	468	16	83
10	2.80	2.95	2.50	2.50	2.60	435	124	152
13	2.10	2.95B	1.65	1.65	1.70	327	6	158
14	1.50	1.75	1.30A	1.50	1.45	288	17	170
15	1.50	1.50	1.40	1.40	1.35	279	2	170
16		1.90B		1.35N	1.40	288	...	166
17	1.40	1.45	1.20A	1.20A	1.05	253	26	191
20	70	75	65	65	90	215	5	196
21			70A	70A	65	199		196
22		90B		65N	80	265		196
23		85B	70A	70A	70	241	1	197
24	75	80	75	80	85	325	105	291
27	Exchange Closed, Memorial Day							
28	80	80	55	80	55	278	244	326
29	40	40	20	20	20	116	36	322
30	30	30	25A	25A	15	094	1	321
31	05	05	05	05	05	036	215	321

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	05	05	05	05	05	015	2	321
4	05	05	05	05	05	031		321
5				05N	05	036		321
6				05N		000		321

JUNE 1985 1250 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	6.70	6.70	6.70	6.70	6.55	657	10	10
11	4.65	4.65	4.40	4.40	4.45	490	27	37
12	4.40	4.90B	4.30	4.30	4.60	510	40	67
15	3.40	3.75	3.40	3.75	3.45	409	80	142
16	3.40	3.70	3.25A	3.40	3.25	393	14	153
17	3.40	3.40	3.15	3.40	3.35	419	59	165
18	2.60	2.85	2.40	2.45A	2.35	314	96	144
19	2.25	2.25	2.25	2.25	2.25	327	1	145
22	2.40	2.55B	2.40	2.55B	2.65	416	1	136
23	2.70	4.10	2.45A	4.10	4.00	552	80	102
24	5.00	5.50B	4.75	4.85	4.95	630	253	350
25	6.70	6.70	6.65A	6.65A	6.10	713	1	349
26	6.45	6.45	5.60A	5.75	5.95	699	14	349
29	4.50	4.50	3.90A	3.90A	3.85	544		349
30	4.10	4.40B	3.65A	4.40B	4.70	626	12	359

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.20	5.20	5.20	5.20	4.70	638	12	358
2	5.50	5.65B	5.50	5.50	5.55	698	1	358
3	6.50	6.70	6.10A	6.70	7.25	811	11	358
6	7.50	8.20B	7.50	8.20B	8.30	870	12	366
7			5.15A	5.15A	4.95	642		361
8		5.65B		5.65B	6.10	732		341
9	4.10	4.40	3.90	3.90	4.40	603	8	345
10	3.90	3.90	3.80	3.85B	3.90	573	2	344
13	3.30	3.50	2.75	2.75	2.80	468	78	358
14	2.50	3.20	2.05	2.40	2.40	427	272	569
15	2.60	2.60	2.20	2.20	2.30	420	115	549
16	2.50	2.85B	2.20	2.20	2.35	434	106	635
17		2.40B	2.10A	2.10A	1.95	396	24	658
20	1.20	1.60	1.10	1.30	1.70	361	65	694
21	1.70	1.80	1.40	1.50	1.40	344	173	615
22	1.80	1.80	1.70A	1.75	1.75	433	4	616
23	1.70	1.80B	1.60A	1.60A	1.30	410	600	1139
24	1.20	1.50	1.20	1.50	2.00	515	703	1842
27	Exchange Closed, Memorial Day							
28	1.60	1.80	1.60	1.70	1.55	497	131	1843
29	1.45	1.45	60A	60A	60	280	31	1824
30	60	70	45	45	45	252	354	1917
31	60	60	20	20	20	136	211	1934

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1250 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Oper. Interest
3	25	25	10A	20	20	105	1	1933
4	20	25B	15	25B	30	.211	11	1932
5	35	80	35	40	55	310	408	1667
6	20	20	10	15	10	055	53	1648
7	05	05	CAB	05		078	19	

JUNE 1985 1275 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Oper. Interest
12	5.95	5.95	5.95	5.95	6.05	619	1	1
15	4.70	4.70	4.70	4.70	4.65	522	5	5
16				4.65N	4.65	506		5
17	4.50	4.80	4.40A	4.80	4.80	534	7	11
18	3.40	3.65	3.40	3.45A	3.35	424	5	12
19		3.40B		3.40A	3.30	440	1	13
22	3.55	3.70	3.55	3.70	3.95	538	159	120
23	5.10	6.00	3.80A	5.80	5.80	670	57	113
24	6.60	6.70B	6.50	6.50	6.70	741	240	351
25		7.90B		7.90B	8.00	810		349
26	8.40	8.40	8.40	8.40	7.80	800	5	344
29	6.75	6.75	6.40A	6.75	5.40	671	2	346
30		6.05B	5.20A	6.05B	6.45	744		346

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Oper. Interest
1		6.65B		6.65B	6.60	756		346
2		7.60B		6.90B	7.40	806		346
3	8.45	8.45	8.45	8.45	9.40	891	1	343
6	9.90	10.30B	9.90	10.30B	10.45	932	2	344
7			8.20A	8.20A	6.75	754		343
8		7.65B		7.65B	8.00	828		343
9			6.00A	6.00A	6.05	725		343
10				6.05N	5.55	700		343
13			4.30A	4.30A	4.20	611		343
14			3.40A	3.80A	3.70	573		343
15		3.80B		3.80B	3.80	569		343
16		4.40B		3.60N	3.70	586		343
17			3.65A	3.65A	3.20	552		343
20	2.40	2.60	2.05	2.60	2.85	527	37	378
21	2.80	3.00B	2.45	2.45	2.60	51[illegible]	20	378
22		3.50B		2.60N	3.10	611	20	398
23	3.50	3.50	3.40	3.40	2.70	594	2	380
24	3.20	3.20	3.20	3.20	3.60	698	1	379
27	Exchange Closed, Memorial Day							
28	3.60	3.60	3.50A	3.55A	3.20	713	4	381
29			1.20A	1.20A	1.70	507		381
30	1.85	1.90B	1.55	1.60B	1.35	488	25	398
31	1.50	1.70B	45	50	75	338	516	894

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Oper. Interest
3	40	85	30	70	70	363	253	893
4	70	1.40	60	1.30	1.25	594	429	808
5	1.55	2.40	1.25A	2.30	1.80	782	374	606
6	1.00	1.05	75A	95A	75	582	41	606
7	80	1.00B	50	50	55	650	228	410
10						699		

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1985 1300 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	4.60	4.60	4.40	4.40	4.40	556	79	79
22	4.55	5.20B	4.55	5.20B	5.40	654	12	91
23	6.60	6.60	5.10A	6.60	7.40	771	14	97
24		8.70B		8.70B	8.80	829		97
25		10.80B		10.80B	10.10	883		97
26		10.60B		10.10N	9.95	876		97
29	7.35	7.45	7.35	7.45	7.25	779	15	87
30	8.00	8.00	6.95A	8.00	8.40	838	8	87

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		8.90B		8.90B	8.55	848	10	69
2	9.70	9.90B	9.30A	9.50B	9.50	885	64	45
3		10.65B		10.65B	11.65	942		45
6		12.00B		12.00B	12.85	968		45
7			10.40A	10.40A	8.70	843		45
8		9.75B		9.75B	10.25	896		45
9			8.20A	8.20A	8.00	822		45
10			7.95A	7.95A	7.45	805		45
13			6.60A	6.60A	5.90	737		45
14	5.25	5.25	4.80A	5.25	5.35	707	1	46
15	5.50	5.60B	5.50	5.50	5.30	706	10	55
16		6.00B		5.30N	5.35	724		55
17				5.35N	4.80	697		55
20	4.10	4.50B	3.55A	4.10	4.35	686	16	71
21			4.30A	4.30A	4.15	679		71
22	4.30	5.30B	4.30	5.30B	4.90	765	2	73
23	5.40	5.40	5.40	5.40	4.50	756	5	68
24		4.80B		4.80B	5.60	839		68
27	Exchange Closed, Memorial Day							
28	5.50	5.50	5.50	5.50	5.25	869	3	71
29			3.30A	3.30A	3.30	728		71
30		3.60B		3.60B	3.00	724		70
31	1.75	3.50B	1.60	1.80	1.95	599	101	165

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.35	2.00	1.00	2.00	2.05	703	109	268
4	2.20	3.40	2.20	3.05	3.15	895	100	188
5	3.90	4.80	3.50A	4.40	4.10	978	133	169
6	3.00	3.00	3.00	3.00	2.80	975	6	142
7			2.60A	2.60N	3.05	984		142
10						961		

SEPTEMBER 1985 1300 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2.10	2.10	2.00A	2.00A	1.70	207	1	1
12		2.05B		2.05B	2.25	222		1
13				2.25N	2.15	224		1
14			2.30B	2.30B	2.40	244		1
15				2.40N	2.30	275		1
18			2.20A	2.20A	1.55	197		1
19			1.50A	1.50A	1.00	121		1
20		1.20B		1.20B	1.10	145		1
21				1.10N	60	091		1
22		85B		85B	75	103		1
25		80B		80B	75	102		1
26		85B		85B	90	092		1
27				90N	55	044		1
28				55N	55	048		1
29				55N	50	039		1

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1000 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				50N	70	049		1
2				70N	75	050		1
3				75N	80	064		1
4				80N	85	066		1
5	Exchange Closed: Good Friday							
6				85N	80	056		1
9				80N	80	058		1
10				80N	70	049		1
11			60A	60A	45	026		1
12				45N	40	028		1
15				40N	30	018		1
16				30N	30	017		1
17				30N	30	019		1
18				30N	20	012		1
19	20	20	20	20	20	013	20	21
22				20N	20	017		21
23				20N	25	027		21
24		35B		35B	30	036		21
25		35B		35B	40	047		21
26	55	55	50	50	40	043	25	46
29	50	50	20	20	25	024	10	51
30				25N	25	031		51

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				25N	25	032		51
2				25N	30	038		51
3				30N	45	057		46
6	80	80	80	80	60	068	2	48
7				60N	40	052		48
8				40N	50	066		48
9				50N	35	045		48
10				35N	35	041		48
13				35N	30	029		48
14				30N	30	025		48
15	35	35	35	35	30	025		48
16				30N	30	025	12	60
17				30N	30	022		60
20				30N	30	020		65
21				30N	30	019		70
22				30N	30	023		60
23				30N	25	021		60
24				25N	25	027		60
27	Exchange Closed: Memorial Day							
28				25N	25	024		60
29				25N	20	015		60
30				20N	20	014		60
31				20N	20	010		60

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				20N	20	010		60
4				20N	20	014		60
5				20N	20	016		60
6				20N	20	013		60
7				20N	20	013		60
10				20N	15	013		60
11				15N	15	013		60
12				15N	15	012		60
13	20	20	20	20	20	011	2	62
14				20N	05	008		62
17				05N	05	007		62
18				05N	05	003		62
19				05N	05	005		62
20				05N	05	006		62
21				05N	05	005		62
24				05N	05	004		62
25				05N	05	004		62
26				05N	05	003		62
27				05N	05	003		62
28				05N	05	002		62

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1000 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				05N	05	000		62
2				05N	05	000		62
3				05N		000		62
4	Exchange Closed, Independence Day							
5	CAB	CAB	CAB	CAB	CAB	000		62
8	CAB	CAB	CAB	CAB	CAB	000		62
9	CAB	CAB	CAB	CAB	CAB	000		62
10	CAB	CAB	CAB	CAB	CAB	000		62
11	CAB	CAB	CAB	CAB	CAB	000		62
12	CAB	CAB	CAB	CAB	CAB	000		62
15	CAB	CAB	CAB	CAB	CAB	000		62
16	CAB	CAB	CAB	CAB	CAB	000		62
17	CAB	CAB	CAB	CAB	CAB	000		62
18	CAB	CAB	CAB	CAB	CAB	000		62
19	CAB	CAB	CAB	CAB	CAB	000		62
22	CAB	CAB	CAB	CAB	CAB	000		62
23	CAB	CAB	CAB	CAB	CAB	000		62
24	CAB	CAB	CAB	CAB	CAB	000		62
25	CAB	CAB	CAB	CAB	CAB	000		62
26	CAB	CAB	CAB	CAB	CAB	000		62
29	CAB	CAB	CAB	CAB	CAB	000		62
30	CAB	CAB	CAB	CAB	CAB	000		62
31	CAB	CAB	CAB	CAB	CAB	000		62

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		62
2	CAB	CAB	CAB	CAB	CAB	000		62
5	CAB	CAB	CAB	CAB	CAB	000		62
6	CAB	CAB	CAB	CAB	CAB	000		62
7	CAB	CAB	CAB	CAB	CAB	000		62
8	CAB	CAB	CAB	CAB	CAB	000		62
9	CAB	CAB	CAB	CAB	CAB	000		62
12	CAB	CAB	CAB	CAB	CAB	000		62
13	CAB	CAB	CAB	CAB	CAB	000		62
14	CAB	CAB	CAB	CAB	CAB	000		62
15	CAB	CAB	CAB	CAB	CAB	000		62
16	CAB	CAB	CAB	CAB	CAB	000		62
19	CAB	CAB	CAB	CAB	CAB	000		62
20	CAB	CAB	CAB	CAB	CAB	000		62
21	CAB	CAB	CAB	CAB	CAB	000		62
22	CAB	CAB	CAB	CAB	CAB	000		62
23	CAB	CAB	CAB	CAB	CAB	000		62
26	CAB	CAB	CAB	CAB	CAB	000		62
27	CAB	CAB	CAB	CAB	CAB	000		62
28	CAB	CAB	CAB	CAB	CAB	000		62
29	CAB	CAB	CAB	CAB	CAB	000		62
30	CAB	CAB	CAB	CAB	CAB	000		62

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000		62
4	CAB	CAB	CAB	CAB	CAB	000		62
5	CAB	CAB	CAB	CAB	CAB	000		62

SEPTEMBER 1985 1025 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	3 90	3 90	3 90	3 90	4 00	419	2	2
6			3 25A	3 25A	3 15	362		2
7		3 60B		3 15N	3 30	382		2
8				3 30N	3 30	373		2
11			2 60A	2 60A	2 45	285		2
12	2 80	3 10	2 80	2 80	2 95	302	1	3
13		3 05B		3 05B	3 00	305	4	6
14		3 15B		3 15B	3 25	329		6
15				3 70B	3 20	344		6
18			2 70A	2 70A	2 15	256		6
19			1 60A	1 60A	1 40	166		6
20	1 85	1 85	1 60	1 65	1 65	195	52	58
21			1 45A	1 45A	90	128		58
22		1 30B		1 30B	1 05	143		58
25		1 25B		1 20B	1 25	143		58
26	1 45	1 45	1 45	1 45	1 35	131	2	57
27	1 00	1 20B	1 00	1 00	80	067	50	7
28				80N	85	073		7
29	80	90B	80	80	80	060	4	7

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1025 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				80N	95	075		7
2				95N	1.00	076		7
3				1.00N	1.10	094		6
4				1.10N	1.15	098		6
5	Exchange Closed. Good Friday							
8				1.15N	1.05	084		6
9				1.05N	1.05	088		6
10				1.05N	95	075		6
11			80A	80A	65	043		6
12				65N	60	045		6
15				60N	45	031		6
16				45N	45	029		6
17				45N	45	031		6
18				45N	30	021		6
19				30N	30	022		6
22				30N	30	029		6
23				30N	35	045		6
24				35N	40	057		6
25				40N	50	073		6
26				50N	50	069		6
29				50N	30	040		6
30				30N	35	051		6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		40B		40B	35	053		6
2				35N	40	062		6
3		90B		90B	90	089		6
6				90N	1.00	104		6
7			90A	90A	65	078		6
8				65N	75	096		6
9			70A	70A	50	068		6
10				50N	50	063		6
13				50N	45	046		6
14				45N	45	041		6
15				45N	45	040		6
16				45N	45	041		6
17			40A	40A	45	037		6
20				45N	40	033		6
21				40N	40	031		6
22				40N	40	038		6
23				40N	35	035		6
24				35N	40	043		6
27	Exchange Closed. Memorial Day							
28				40N	40	039		6
29				40N	35	026		6
30				35N	35	025		6
31				35N	30	019		6

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			25A	25A	30	019		6
4				30N	30	025		6
5				30N	35	029		6
6				35N	35	023		6
7				35N	35	023		6
10				35N	25	024		6
11				25N	25	024		6
12				25N	20	022		6
13				20N	20	021		6
14				20N	10	015		6
17				10N	10	015		6
18				10N	05	007		6
19				05N	05	010		6
20				05N	05	013		6
21				05N	05	010		6
24				05N	05	009		6
25				05N	05	009		6
26				05N	05	006		6
27				05N	05	006		6
28				05N	05	004		6

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1025 PUTS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				05N	05	002		6
2				05N	05	001		6
3				05N		001		6
4	Exchange Closed. Independence Day							
5	CAB	CAB	CAB	CAB	CAB	000		6
8	CAB	CAB	CAB	CAB	CAB	000		6
9	CAB	CAB	CAB	CAB	CAB	000		6
10	CAB	CAB	CAB	CAB	CAB	000		6
11	CAB	CAB	CAB	CAB	CAB	000		6
12	CAB	CAB	CAB	CAB	CAB	000		6
15	CAB	CAB	CAB	CAB	CAB	000		6
16	CAB	CAB	CAB	CAB	CAB	000		6
17	CAB	CAB	CAB	CAB	CAB	000		6
18	CAB	CAB	CAB	CAB	CAB	000		6
19	CAB	CAB	CAB	CAB	CAB	000		6
22	CAB	CAB	CAB	CAB	CAB	000		6
23	CAB	CAB	CAB	CAB	CAB	000		6
24	CAB	CAB	CAB	CAB	CAB	000		6
25	CAB	CAB	CAB	CAB	CAB	000		6
26	CAB	CAB	CAB	CAB	CAB	000		6
29	CAB	CAB	CAB	CAB	CAB	000		6
30	CAB	CAB	CAB	CAB	CAB	000		6
31	CAB	CAB	CAB	CAB	CAB	000		6

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		6
2	CAB	CAB	CAB	CAB	CAB	000		6
5	CAB	CAB	CAB	CAB	CAB	000		6
6	CAB	CAB	CAB	CAB	CAB	000		6
7	CAB	CAB	CAB	CAB	CAB	000		6
8	CAB	CAB	CAB	CAB	CAB	000		6
9	CAB	CAB	CAB	CAB	CAB	000		6
12	CAB	CAB	CAB	CAB	CAB	000		6
13	CAB	CAB	CAB	CAB	CAB	000		6
14	CAB	CAB	CAB	CAB	CAB	000		6
15	CAB	CAB	CAB	CAB	CAB	000		6
16	CAB	CAB	CAB	CAB	CAB	000		6
19	CAB	CAB	CAB	CAB	CAB	000		6
20	CAB	CAB	CAB	CAB	CAB	000		6
21	CAB	CAB	CAB	CAB	CAB	000		6
22	CAB	CAB	CAB	CAB	CAB	000		6
23	CAB	CAB	CAB	CAB	CAB	000		6
26	CAB	CAB	CAB	CAB	CAB	000		6
27	CAB	CAB	CAB	CAB	CAB	000		6
28	CAB	CAB	CAB	CAB	CAB	000		6
29	CAB	CAB	CAB	CAB	CAB	000		6
30	CAB	CAB	CAB	CAB	CAB	000		6

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed. Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000		6
4	CAB	CAB	CAB	CAB	CAB	000		6
5	CAB	CAB	CAB	CAB	CAB	000		6

SEPTEMBER 1985 1050 PUTS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	3.70	3.70	3.70	3.70	3.70	375	1	1
28		3.90B		3.90B	4.25	444	1	2

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1050 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.50	4.50	4.50	4.50	4.40	457	1	3
4	4.70	4.70	4.70	4.70	4.30	450	1	4
5	4.95	5.30B	4.95	5.30B	5.20	513	2	6
6	5.15	5.25B	4.50A	4.50A	4.25	455	3	9
7		4.80B		4.25N	4.50	476		9
8	4.45	4.45	4.45	4.45	4.55	466	1	10
11	3.90	3.90	3.35A	3.35A	3.25	373	1	11
12	4.00	4.00	4.00	4.00	3.75	392	1	12
13	3.90	4.05B	3.80A	3.85	3.85	395	201	212
14		4.4_B		3.85N	4.25	421		212
15	4.10	4.45B	4.00A	4.30B	4.15	417	50	212
18			3.10A	3.10A	2.85	322		212
19	2.20	2.80	2.20	2.80	1.45	219	151	211
20		2.15B		2.15B	2.20	253		[illegible]
21			2.00A	2.00A	1.10	173		[illegible]
22		1.70B		1.70B	1.25	192		[illegible]10
25		1.70B		1.70B	1.50	192		210
26		1.75B		1.75B	1.70	177		210
27	1.45	1.50	1.45	1.50	1.00	097	40	230
28		1.10B		1.10B	1.00	104		210
29				1.00N	95	088		210

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.10B		1.10B	1.20	107		210
2		1.30B		1.30B	1.20	109		210
3				1.20N	1.35	133		210
4		1.40B		1.40B	1.45	137		210
5	Exchange Closed. Good Friday							
8		1.50B		1.45N	1.30	120		210
9		1.40B		1.40B	1.40	126		210
10				1.40N	1.25	109		210
11			1.10A	1.10A	85	065		210
12				85N	85	069		210
15				85N	60	049		210
16				60N	55	046		210
17				55N	55	050		210
18				55N	40	035		210
19				40N	40	036		210
22				40N	35	047		210
23				35N	45	070		210
24				45N	55	087		210
25		1.00B		1.00B	70	108		210
26	1.00	1.00	1.00	1.00	80	103	1	211
29	80	80	80	80	50	064	3	214
30				50N	70	079		214

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				70N	70	082		214
2				70N	85	095		214
3		1.00B		1.00B	1.25	131		214
6		1.30B		1.45B	1.45	151		214
7			1.20A	1.20A	1.00	111		214
8				1.00N	1.20	135		214
9	70	70	70	70	80	098	1	213
10				80N	75	092		213
13				75N	70	070		213
14				70N	65	062		213
15				65N	65	062		213
16		70B		65N	65	063		213
17				65N	55	057		213
20				55N	50	052		213
21				50N	50	049		213
22				50N	50	059		213
23				50N	40	056		213
24				40N	45	067		213
27	Exchange Closed. Memorial Day							
28				45N	45	062		213
29				45N	40	043		213
30				40N	40	041		213
31				40N	35	032		213

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1050 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	30	30	30	30	35	033	1	214
4				35N	40	041		214
5				40N	45	048		214
6				45N	45	039		214
7				45N	45	039		214
10				45N	35	040		214
11				35N	35	041		214
12				35N	25	038		214
13				25N	25	037		214
14				25N	15	027		214
17				15N	15	027		214
18	05	05	05	05	10	014	1	214
19				10N	15	019		214
20				15N	15	024		214
21				15N	15	020		214
24				15N	15	018		214
25	15	15	15	15	15	017	4	218
26				15N	10	013		218
27				10N	10	013		218
28				10N	05	009		218

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				05N	05	005		218
2				05N	05	004		218
3				05N		003		218
4	Exchange Closed. Independence Day							
5	CAB	CAB	CAB	CAB	CAB	001		218
8	CAB	CAB	CAB	CAB	CAB	000		218
9	CAB	CAB	CAB	CAB	CAB	000		218
10	CAB	CAB	CAB	CAB	CAB	000		218
11	CAB	CAB	CAB	CAB	CAB	000		218
12	CAB	CAB	CAB	CAB	CAB	000		218
15	CAB	CAB	CAB	CAB	CAB	000		218
16	CAB	CAB	CAB	CAB	CAB	000		218
17	CAB	CAB	CAB	CAB	CAB	000		218
18	CAB	CAB	CAB	CAB	CAB	000		224
19	CAB	CAB	CAB	CAB	CAB	000		224
22	CAB	CAB	CAB	CAB	CAB	000		218
23	CAB	CAB	CAB	CAB	CAB	000		218
24	CAB	CAB	CAB	CAB	CAB	000		218
25	CAB	CAB	CAB	CAB	CAB	000		218
26	CAB	CAB	CAB	CAB	CAB	000		218
29	CAB	CAB	CAB	CAB	CAB	000		218
30	CAB	CAB	CAB	CAB	CAB	000		218
31	CAB	CAB	CAB	CAB	CAB	000		218

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		218
2	CAB	CAB	CAB	CAB	CAB	000		218
5	CAB	CAB	CAB	CAB	CAB	000		218
6	CAB	CAB	CAB	CAB	CAB	000		218
7	CAB	CAB	CAB	CAB	CAB	000		218
8	CAB	CAB	CAB	CAB	CAB	000		218
9	CAB	CAB	CAB	CAB	CAB	000		218
12	CAB	CAB	CAB	CAB	CAB	000		218
13	CAB	CAB	CAB	CAB	CAB	000		218
14	CAB	CAB	CAB	CAB	CAB	000		218
15	CAB	CAB	CAB	CAB	CAB	000		218
16	CAB	CAB	CAB	CAB	CAB	000		218
19	CAB	CAB	CAB	CAB	CAB	000		218
20	CAB	CAB	CAB	CAB	CAB	000		218
21	CAB	CAB	CAB	CAB	CAB	000		218
22	CAB	CAB	CAB	CAB	CAB	000		218
23	CAB	CAB	CAB	CAB	CAB	000		218
26	CAB	CAB	CAB	CAB	CAB	000		218
27	CAB	CAB	CAB	CAB	CAB	000		218
28	CAB	CAB	CAB	CAB	CAB	000		218
29	CAB	CAB	CAB	CAB	CAB	000		218
30	CAB	CAB	CAB	CAB	CAB	000		218

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1050 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000		218
4	CAB	CAB	CAB	CAB	CAB	000		218
5	CAB	CAB	CAB	CAB	CAB	000		218

SEPTEMBER 1985 1075 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	6.20	6.20	5.85A	6.10A	5.95	569	20	20
8	6.00	6.00	6.00	6.00	5.85	560	5	25
11			4.60A	4.60A	4.45	465		25
12		5.10B		5.10B	5.00	485		25
13		5.10B		5.10B	5.10	489		25
14	5.70	5.70	5.70	5.70	5.70	516	50	75
15	5.50	5.60	5.50	5.60	5.45	491	1	76
18	4.05	4.05	4.05	4.05	3.90	392	14	90
19	3.00	3.00	3.00	3.00	2.25	278		90
20		3.00B		3.00B	3.05	317	50	90
21			2.90A	2.90A	1.70	226		90
22		2.35B		2.35B	2.00	248		40
25		2.40B		2.40B	2.10	249		40
26		2.40B		2.40B	2.40	232		40
27			1.70A	1.70A	1.15	135		40
28	1.50	1.50	1.50	1.50	1.35	144	3	37
29		1.45B		1.45B	1.35	124		37

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.50B		1.50B	1.55	148		37
2		1.70B		1.70B	1.60	150		37
3		1.80B		1.80B	1.90	180		37
4		2.00B		2.00B	2.05	186		37
5	Exchange Closed: Good Friday							
8				2.05N	1.90	166		37
9				1.90N	1.95	172		37
10				1.95N	1.75	151		37
11	1.30	1.30	1.30	1.30	1.20	096	10	27
12				1.20N	1.25	101		27
15				1.25N	90	074		27
16				90N	85	070		27
17				85N	90	075		27
18				90N	50	054		27
19				50N	50	056		27
22				50N	60	072		27
23				60N	70	103		27
24				70N	85	126		27
25				85N	1.05	154		27
26		1.40B		1.05N	95	147		27
29				95N	80	096		27
30				80N	1.00	117		27

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.00N	1.00	120		27
2				1.00N	1.20	137		27
3				1.20N	1.65	183		27
6	2.00	2.00	2.00	2.00	2.10	210	1	27
7			1.65A	1.65A	1.20	152		27
8				1.20N	1.50	181		27
9			1.30A	1.30A	95	136		26
10		1.05B		95N	90	128		26
13				90N	85	101		26
14				85N	80	091		26
15				80N	80	090		26
16				80N	85	091		26
17				85N	75	084		26
20				75N	60	078		26
21				60N	60	074		26
22				60N	60	088		26
23				60N	50	083		26
24				50N	60	099		26
27	Exchange Closed: Memorial Day							
28				60N	55	093		26
29				55N	50	066		26
30				50N	50	065		26
31				50N	40	051		26

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1075 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				40N	40	052		26
4				40N	50	065		26
5				50N	55	075		26
6				55N	50	062		26
7				50N	50	062		26
10				50N	45	064		26
11	35	35	30	30	40	066	65	67
12				40N	30	061		67
13				30N	30	060		67
14				30N	25	045		67
17				25N	25	046		67
18				25N	15	026		67
19				15N	20	034		67
20				20N	20	042		67
21				20N	20	035		67
24				20N	20	032		67
25				20N	20	032		67
26				20N	15	025		67
27				15N	15	025		67
28				15N	10	018		67

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				10N	10	011		67
2				10N	05	009		67
3				05N	05	007		67
4	Exchange Closed: Independence Day							
5				05N		003		67
8	CAB	CAB	CAB	CAB	CAB	002		67
9	CAB	CAB	CAB	CAB	CAB	001		67
10	CAB	CAB	CAB	CAB	CAB	000		67
11	CAB	CAB	CAB	CAB	CAB	000		67
12	CAB	CAB	CAB	CAB	CAB	000		67
15	CAB	CAB	CAB	CAB	CAB	000		67
16	CAB	CAB	CAB	CAB	CAB	000		67
17	CAB	CAB	CAB	CAB	CAB	000		67
18	CAB	CAB	CAB	CAB	CAB	000		67
19	CAB	CAB	CAB	CAB	CAB	000		67
22	CAB	CAB	CAB	CAB	CAB	000		67
23	CAB	CAB	CAB	CAB	CAB	000		67
24	CAB	CAB	CAB	CAB	CAB	000		67
25	CAB	CAB	CAB	CAB	CAB	000		67
26	CAB	CAB	CAB	CAB	CAB	000		67
29	CAB	CAB	CAB	CAB	CAB	000		67
30	CAB	CAB	CAB	CAB	CAB	000		67
31	CAB	CAB	CAB	CAB	CAB	000		67

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		68
2	CAB	CAB	CAB	CAB	CAB	000		68
5	CAB	CAB	CAB	CAB	CAB	000		67
6	CAB	CAB	CAB	CAB	CAB	000		67
7	CAB	CAB	CAB	CAB	CAB	000		67
8	CAB	CAB	CAB	CAB	CAB	000		67
9	CAB	CAB	CAB	CAB	CAB	000		67
12	CAB	CAB	CAB	CAB	CAB	000		67
13	CAB	CAB	CAB	CAB	CAB	000		67
14	CAB	CAB	CAB	CAB	CAB	000		67
15	CAB	CAB	CAB	CAB	CAB	000		67
16	CAB	CAB	CAB	CAB	CAB	000		67
19	CAB	CAB	CAB	CAB	CAB	000		67
20	CAB	CAB	CAB	CAB	CAB	000		67
21	CAB	CAB	CAB	CAB	CAB	000		67
22	CAB	CAB	CAB	CAB	CAB	000		67
23						000		67
26	CAB	CAB	CAB	CAB	CAB	000		67
27	CAB	CAB	CAB	CAB	CAB	000		67
28	CAB	CAB	CAB	CAB	CAB	000		67
29	CAB	CAB	CAB	CAB	CAB	000		67
30	CAB	CAB	CAB	CAB	CAB	000		67

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1075 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000		67
4	CAB	CAB	CAB	CAB	CAB	000		67
5	CAB	CAB	CAB	CAB	CAB	000		67

SEPTEMBER 1985 1100 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	5 60	5 60	5 15	5 15	5 10	464	7	7
19	4 50	4 50	3 80	3 80	3 20	343	1	8
20		4 20B		4 20B	4 05	386	11	19
21	3 30	3 30	3 30	3 30	2 40	286	1	20
22		3 15B		3 15B	2 70	311		20
25	3 60	3 60	3 45A	3 45A	3 10	312		20
26		3 20B		3 20B	3 20	293	5	25
27	2 80	2 80	2 10	2 10	1 85	180	3	27
28		2 05B		2 05B	1 75	192	2	26
29		2 10B		1 80B	1 85	167		26

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		2 10B		2 10B	2 15	197		26
2	2 40	2 40	2 40	2 40	2 30	200	1	26
3		2 45B		2 45B	2 65	235		26
4		2 80B		2 80B	2 80	242		26
5	Exchange Closed: Good Friday							
8				2 80N	2 60	219		26
9				2 60N	2 65	227		24
10	2 70	2 70	2 70	2 70	2 40	202	8	32
11			2 10A	2 10A	1 60	134		32
12		1 70B		1 70B	1 70	141		32
15				1 70N	1 30	106		32
16				1 30N	1 20	101		32
17				1 20N	1 10	108		32
18	90	90	90	90	80	080	1	33
19				80N	80	083		33
22				80N	95	105		33
23				95N	1 15	146		33
24		1 65B		1 15N	1 35	174		33
25		2 00B		2 00B	1 85	208		33
26	1 75	1 75	1 75	1 75	1 75	200	1	32
29				1 75N	1 20	137		32
30				1 20N	1 40	164		32

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1 50B		1 50B	1 45	169		32
2		1 80B		1 80B	1 65	190		32
3		1 80B		1 80B	2 25	246		32
6	2 60	2 60	2 55	2 55	2 90	278	5	29
7			2 40A	2 40A	1 70	201		29
8		1 95B		1 95B	2 05	236		29
9			1 80A	1 80A	1 35	163		29
10	1 70	1 80	1 70	1 70A	1 50	173	300	329
13	1 40	1 40	1 40	1 40	1 30	139	2	329
14			1 20A	1 20A	1 20	127		329
15				1 20N	1 20	126		329
16				1 20N	1 25	128		329
17				1 25N	1 05	119		329
20			1 00A	1 00A	95	111		329
21				95N	90	107		329
22				90N	1 00	125		329
23				1 00N	90	119		329
24				90N	1 00	139		329
27	Exchange Closed: Memorial Day							
28				1 00N	95	132		329
29				95N	80	098		332
30				80N	80	096		332
31				80N	70	078		332

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1100 PUTS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				70N	70	080		332
4			60A	60A	85	097		332
5	70	70	70	70	95	111	200	129
6			80A	80A	85	093		129
7				85N	85	094		129
10		90B		85N	65	098		129
11	85	85	85	85	65	101	2	129
12				65N	50	093		129
13				50N	50	092		129
14				50N	40	071		129
17				40N	40	074		129
18	35	35	30	30	25	043	2	129
19				25N	30	056	2	131
20				30N	35	068		131
21	40	40	35	35	35	059	2	133
24				35N	35	054		133
25				35N	35	054		133
26				35N	25	044		133
27				25N	25	045		133
28	15	15	15	15	15	033	20	153

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				15N	15	022		153
2				15N	10	019		153
3				10N	10	015		153
4	Exchange Closed: Independence Day							
5				10N	05	008		153
8				05N	05	005		153
9				05N	05	002		153
10				05N		001		153
11	CAB	CAB	CAB	CAB	CAB	001		153
12	CAB	CAB	CAB	CAB	CAB	001		153
15	CAB	CAB	CAB	CAB	CAB	000		153
16	CAB	CAB	CAB	CAB	CAB	000		153
17	CAB	CAB	CAB	CAB	CAB	000		153
18	CAB	CAB	CAB	CAB	CAB	000		153
19	CAB	CAB	CAB	CAB	CAB	000		153
22	CAB	CAB	CAB	CAB	CAB	000		153
23	CAB	CAB	CAB	CAB	CAB	000		153
24	CAB	CAB	CAB	CAB	CAB	000		153
25	CAB	CAB	CAB	CAB	CAB	000		154
26	CAB	CAB	CAB	CAB	CAB	000		154
29	CAB	CAB	CAB	CAB	CAB	000		154
30	CAB	CAB	CAB	CAB	CAB	000		154
31	CAB	CAB	CAB	CAB	CAB	000		154

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		156
2	CAB	CAB	CAB	CAB	CAB	000		155
5	CAB	CAB	CAB	CAB	CAB	000		155
6	CAB	CAB	CAB	CAB	CAB	000		153
7	CAB	CAB	CAB	CAB	CAB	000		153
8	CAB	CAB	CAB	CAB	CAB	000		153
9	CAB	CAB	CAB	CAB	CAB	000		153
12	CAB	CAB	CAB	CAB	CAB	000		153
13	CAB	CAB	CAB	CAB	CAB	000		153
14	CAB	CAB	CAB	CAB	CAB	000		153
15	CAB	CAB	CAB	CAB	CAB	000		153
16	CAB	CAB	CAB	CAB	CAB	000		153
19	CAB	CAB	CAB	CAB	CAB	000		153
20	CAB	CAB	CAB	CAB	CAB	000		153
21	CAB	CAB	CAB	CAB	CAB	000		153
22	CAB	CAB	CAB	CAB	CAB	000		153
23	CAB	CAB	CAB	CAB	CAB	000		153
26	CAB	CAB	CAB	CAB	CAB	000		153
27	CAB	CAB	CAB	CAB	CAB	000		153
28	CAB	CAB	CAB	CAB	CAB	000		153
29	CAB	CAB	CAB	CAB	CAB	000		153
30	CAB	CAB	CAB	CAB	CAB	000		153

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1100 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000		153
4	CAB	CAB	CAB	CAB	CAB	000		153
5	CAB	CAB	CAB	CAB	CAB	000		153

SEPTEMBER 1985 1125 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	3 30	3 30	3 30	3 30	3 50	289	5	5
10				3 50N	3 15	261	25	25
11	2 60	2 60	2 60	2 60	2 20	180		25
12				2 20N	2 40	189	25	
16				2 40N	1 75	140		
18			1 65A	1 65A	1 10	114		
19				1 10N	1 25	118		
24		2 50B		1 65N	2 10	232		
26				2 50N	2 40	262		
29			2 25A	2 25A	1 75	188		

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2 50	2 50	2 50	2 50	2 40	252	2	2
3		2 60B		2 60B	3 35	317		2
6				3 35N	3 80	353		2
7			3 10A	3 10A	2 40	257		2
8		2 65B		2 65B	2 85	297		2
9	2 20	2 20	2 20	2 20	2 20	236	9	11
10				2 20N	2 20	225		11
13				2 20N	1 80	186		11
14			1 70A	1 70A	1 65	172		11
15				1 65N	1 65	171		11
16		1 80B		1 65N	1 55	173		11
17				1 55N	1 45	162		11
20			1 35A	1 35A	1 40	153		11
21				1 40N	1 25	148		11
22	1 50	1 50	1 50	1 50	1 40	170		11
23				1 40N	1 25	164		11
24				1 25N	1 45	189		11
27	Exchange Closed: Memorial Day							
28				1 45N	1 45	181	20	31
29			1 35A	1 35A	1 00	138		31
30				1 00N	1 00	136		31
31				1 00N	85	112		31

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1125 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				85N	85	116		31
4				85N	1 00	139		31
5				1 00N	1 15	156		31
6				1 15N	1 05	134		31
7				1 05N	1 05	135		31
10	1 10	1 10	1 10	1 10	90	141		31
11		1 00B		1 00B	90	145	10	31
12				90N	75	136		31
13	90	90	90	90	75	135	6	31
14				75N	70	107		31
17	70	70	70	70	70	111	40	71
18	60	60	60	60	45	069	2	71
19				45N	50	087		69
20				50N	60	105		69
21	50	50	50	50	50	091	3	72
24				50N	50	085	2	72
25				50N	50	086		72
26				50N	40	071		72
27				40N	40	073		72
28				40N	25	056		72

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				25N	25	042		72
2				25N	25	037		72
3				25N	20	030		72
2	Exchange Closed: Independence Day							
5				20N	10	017		72
8	10	10	10	10	05	011	15	72
9				05N	05	006		72
10				05N	05	003		72
11				05N	05	004		72
12				05N	05	002		72
15				05N		002		72
16	CAB	CAB	CAB	CAB	CAB	002		72
17	CAB	CAB	CAB	CAB	CAB	000		72
18	CAB	CAB	CAB	CAB	CAB	001		72
19	CAB	CAB	CAB	CAB	CAB	001		72
22	CAB	CAB	CAB	CAB	CAB	000		72
23	CAB	CAB	CAB	CAB	CAB	000		72
24	CAB	CAB	CAB	CAB	CAB	000		72
25	CAB	CAB	CAB	CAB	CAB	000		72
26	CAB	CAB	CAB	CAB	CAB	000		72
29	CAB	CAB	CAB	CAB	CAB	000		72
30	CAB	CAB	CAB	CAB	CAB	000		72
31	CAB	CAB	CAB	CAB	CAB	000		72

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		72
2	CAB	CAB	CAB	CAB	CAB	000		72
5	CAB	CAB	CAB	CAB	CAB	000		72
6	CAB	CAB	CAB	CAB	CAB	000		72
7	CAB	CAB	CAB	CAB	CAB	000		72
8	CAB	CAB	CAB	CAB	CAB	000		72
9	CAB	CAB	CAB	CAB	CAB	000		72
12	CAB	CAB	CAB	CAB	CAB	000		72
13	CAB	CAB	CAB	CAB	CAB	000		72
14	CAB	CAB	CAB	CAB	CAB	000		72
15	CAB	CAB	CAB	CAB	CAB	000		72
16	CAB	CAB	CAB	CAB	CAB	000		72
19	CAB	CAB	CAB	CAB	CAB	000		72
20	CAB	CAB	CAB	CAB	CAB	000		72
21	CAB	CAB	CAB	CAB	CAB	000		72
22	CAB	CAB	CAB	CAB	CAB	000		72
23	CAB	CAB	CAB	CAB	CAB	000		72
26	CAB	CAB	CAB	CAB	CAB	000		72
27	CAB	CAB	CAB	CAB	CAB	000		72
28	CAB	CAB	CAB	CAB	CAB	000		72
29	CAB	CAB	CAB	CAB	CAB	000		72
30	CAB	CAB	CAB	CAB	CAB	000		72

BRITISH POUND OPTION ON FUTURES—PUTS

SEPTEMBER 1985 1125 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000		72
4	CAB	CAB	CAB	CAB	CAB	000		72
5	CAB	CAB	CAB	CAB	CAB	000		72

SEPTEMBER 1985 1150 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	7 00	7 00	7 00	7 00	6 50	527	10	10
21	5 50	6 80B	5 50	5 50	4 35	418	1	11
22		5 35B		5 35B	4 80	447		11
25		5 25B		5 25B	5 10	450		11
26		5 20B		5 20B	5 20	429		11
27			4 40A	4 40A	3 30	292		11
28		3 65B		3 30N	3 45	307		11
29	3 35	3 50B	3 30	3 30	3 30	275	200	200

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3 60B		3 60B	3 75	316		200
2	4 30	4 65	4 30	4 65	3 90	319	2	201
3		4 15B		4 15B	4 55	364		201
4	5 20	5 20	4 90A	4 90A	4 75	373	1	201
5	Exchange Closed, Good Friday							
8				4 75N	4 40	346		201
9				4 40N	4 50	357	1	202
10			4 10A	4 50N	4 10	326		202
11	3 10	3 20	3 10	3 20	2 90	235	203	202
12		3 00B		3 00B	3 15	245		202
15	2 30	2 30	2 30	2 30	2 40	195	1	202
16	2 50	2 50	2 50	2 50	2 30	188	10	202
17				2 30N	2 30	200		125
18			2 10A	2 10A	1 60	157		125
19				1 60N	1 05	162		125
22				1 65N	1 80	197		125
23		1 90B		1 90B	2 35	256		125
24		2 80B		2 80B	2 90	296		125
25		3 60B		3 60B	3 50	342		125
26				3 50N	3 30	331		125
29			3 15A	3 15A	2 40	247		125
30	2 25	2 25	2 25	2 25	2 85	285	10	115

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2 85N	2 95	292		115
2	3 60	3 60	3 40A	3 40A	3 35	322	500	505
3		3 45B		3 45B	4 40	393		505
6	4 80	4 80	4 70A	4 75	4 90	433	3	506
7	3 75	3 75	3 60	3 60	3 25	319	4	509
8		3 70B		3 70B	3 80	363		509
9	3 00	3 00	3 00	3 00	2 90	296	2	511
10		3 00B		2 90N	2 85	284		511
13	2 30	2 30	2 30	2 30	2 40	240	2	511
14			2 00A	2 40N	2 25	223		511
15	2 10	2 10	2 10	2 10	2 25	222	2	513
16		2 40B		2 25N	2 15	226		513
17	2 20	2 20	2 20	2 20	1 95	213	1000	1117
20	1 60	1 60	1 60	1 60	1 95	203	2	1119
21			1 90A	1 90A	1 80	197		1119
22		2 00B		2 00B	2 00	224		1119
23	1 95	1 95	1 95	1 95	1 80	216	1	1119
24				1 80N	2 05	246		1119
27	Exchange Closed Memorial Day							
28				2 05N	2 00	238		1119
29			1 70A	1 70A	1 45	187		1119
30		1 50B		1 50B	1 45	184		1119
31				1 45N	1 20	156		1119

BRITISH POUND OPTION ON FUTURES—PUTS

SEPTEMBER 1985 1150 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			1 10A	1 10A	1 20	161		1119
4				1 20N	1 40	190		1119
5	2 10	2 10	2 10	2 10	1 75	211	2	1120
6	1 80	1 80	1 70A	1 70A	1 55	184	1	1121
7				1 55N	1 55	186		1121
10	1 60	1 60	1 60	1 60	1 45	194	15	1136
11	1 50	1 60B	1 50	1 55	1 45	200	10	1146
12	1 30	1 30	1 25	1 30	1 25	189	11	1157
13		1 30B		1 25N	1 30	187	2	1157
14	1 10	1 10	1 10	1 10	1 10	153	4	1159
17	1 15	1 20	1 15	1 15	1 15	159	11	1170
18	1 00	1 00	60	60	65	104	14	1165
19	70	70	70	70	70	128	1	1165
20	90	90	90	90	95	152	1	1165
21	85	85	85	85	80	135	5	1165
24	90	90	90	90	75	128	502	1115
25	85	85	75A	85	75	129	1	1115
26	70	70	50	50	50	109	6	1114
27				50N	50	112		1114
28	50	50	45A	45A	35	089	1	1114

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				35N	35	073		1114
2	30	30	30	30	30	065	4	1114
3				30N	25	055		1114
4	Exchange Closed: Independence Day							
5				25N	15	034		1114
8				15N	10	023		1114
9				10N	10	014		1114
10	05	10	05	05A	05	008	45	1094
11				05N	10	010		1088
12				10N	10	006		1088
15		05	02	05	05	005	4	1088
16				05N	05	005		1088
17				05N		002		1088
18	CAB	CAB	CAB	CAB	CAB	003		1089
19	05	05	05	05		003	1	1089
22	CAB	CAB	CAB	CAB	CAB	002		1088
23	CAB	CAB	CAB	CAB	CAB	001	1	1089
24	CAB	CAB	CAB	CAB	CAB	001		1088
25	CAB	CAB	CAB	CAB	CAB	001		1089
26	CAB	CAB	CAB	CAB	CAB	000		1089
29	CAB	CAB	CAB	CAB	CAB	000		1089
30	CAB	CAB	CAB	CAB	CAB	000		1089
31	CAB	CAB	CAB	CAB	CAB	000		1089

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		1089
2	CAB	CAB	CAB	CAB	CAB	000		1088
5	CAB	CAB	CAB	CAB	CAB	000		1087
6	CAB	CAB	CAB	CAB	CAB	001		1087
7	CAB	CAB	CAB	CAB	CAB	001		1087
8	CAB	CAB	CAB	CAB	CAB	000		1087
9	CAB	CAB	CAB	CAB	CAB	000		1087
12	CAB	CAB	CAB	CAB	CAB	000		1087
13	CAB	CAB	CAB	CAB	CAB	000		1087
14	CAB	CAB	CAB	CAB	CAB	000		1087
15	CAB	CAB	CAB	CAB	CAB	000		1087
16	CAB	CAB	CAB	CAB	CAB	000		1087
19	CAB	CAB	CAB	CAB	CAB	000		1087
20	CAB	CAB	CAB	CAB	CAB	000		1087
21	CAB	CAB	CAB	CAB	CAB	000		1087
22	CAB	CAB	CAB	CAB	CAB	000		1087
23	CAB	CAB	CAB	CAB	CAB	000		1087
26	CAB	CAB	CAB	CAB	CAB	000		1087
27	CAB	CAB	CAB	CAB	CAB	000		1087
28	CAB	CAB	CAB	CAB	CAB	000		1087
29	CAB	CAB	CAB	CAB	CAB	000		1087
30	CAB	CAB	CAB	CAB	CAB	000		1087

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1150 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000		1087
4	CAB	CAB	CAB	CAB	CAB	000		1087
5	CAB	CAB	CAB	CAB	CAB	000		1087

SEPTEMBER 1985 1175 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	6 75	6 75	6 70	6 70	6 40	516		
25		6 80B		6 80B	6 50	520	20	20
26				6 50N	6 60	499		10
27	5 50	5 50	4 90A	4 90A	4 30	355	2	12
28		5 05B		4 30N	4 45	372		12
29			4 40A	4 40A	4 25	337		12

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		4 60B		4 60B	4 80	382		12
2		5 25B		5 25B	4 95	386		12
3		5 25B		5 25B	5 70	434		2
4	6 05	6 05	6 00A	6 00A	5 90	443	1	2
5	Exchange Closed Good Friday							
8				5 90N	5 55	416		2
9				5 55N	5 60	428		2
10	5 10	5 10	5 10	5 10	5 15	395	1	3
11			4 25A	4 25A	3 75	295		3
12		3 80B		3 80B	4 00	307		3
15			3 40A	3 40A	3 15	252		3
16				3 15N	3 05	243		3
17	2 85	2 85	2 85	2 85	3 05	257	1	4
18			2 80A	2 80A	2 15	207		4
19				2 15N	2 25	213		4
22				2 25N	2 50	255		4
23				2 50N	3 15	322		4
24		3 90B		3 15N	3 90	367		4
25	4 50	4 60	4 50	4 60	4 55	416	21	22
26				4 55N	4 35	405		22
29			3 65A	3 65A	3 25	314		22
30			3 20A	3 20A	3 75	356		22

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3 90	3 90	3 90	3 90	3 90	364	1	23
2		4 20B		4 20B	4 35	396		23
3	4 90	4 90	4 90	4 90	5 60	472	1	24
6	6 30	6 30	6 00A	6 00A	6 20	514	1	24
7			4 80A	4 80A	4 25	385		24
8		4 55B		4 55B	4 90	431		24
9			4 10A	4 10A	3 85	361		24
10	4 00	4 00	4 00	4 00	3 80	348		24
13			3 20A	3 20A	3 20	300	1	25
14			2 80A	3 00A	3 00	281		25
15				3 00N	3 00	281		25
16	3 20	3 20	2 80	2 80	2 85	285	12	31
17	2 90	2 90	2 85	2 90	2 70	270	2	31
20			2 40A	2 40A	2 65	260	2	33
21			2 60A	2 60A	2 50	254		33
22		2 80B		2 80B	2 75	284		33
23				2 75N	2 55	276		33
24				2 55N	2 85	310		33
27	Exchange Closed Memorial Day							
28				2 85N	2 80	302		33
29			2 65A	2 65A	2 05	244		33
30				2 05N	2 05	241		33
31	1 80	1 80	1 80	1 80	1 70	208	1	34

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1175 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				1 70N	1 70	215		34
4				1 70N	2 05	249		34
5	2 20	2 90B	2 20	2 90B	2 45	274	1	35
6				2 45N	2 20	244		34
7	2 40	2 50	2 40	2 50	2 20	246	1	33
10	2 20	2 20	2 20	2 20	2 10	257	11	38
11		2 20B		2 20B	2 10	263		38
12	2 10	2 15	2 05	2 05	2 05	251	140	180
13	2 20	2 20	2 05	2 05	2 05	250	2023	2037
14			1 65A	1 65A	1 60	209	291	2327
17				1 60N	1 60	217		2327
18	1 20	1 20	1 15	1 15	95	149		2327
19	1 15	1 25	1 15	1 25	1 10	180	40	2326
20	1 25	1 40	1 20	1 40	1 40	210	2150	3385
21	1 30	1 40	1 30	1 40	1 20	189	414	3076
24				1 20N	1 20	182	3	1076
25				1 20N	1 10	184		1076
26	65	85	75	75	75	159	89	1012
27				75N	80	162		1012
28			70A	70A	55	133		1012

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		65B		65B	65	117		1012
2				65N	60	106		1012
3	50	50	50	50	50	091	1	1012
5				50N	40	060		1012
4	Exchange Closed Independence Day							
8	25	25	15	15	20	043	2	1010
9				20N	15	027	20	1010
10				15N	10	017		1010
11				10N	15	021		1010
12				15N	10	014		1010
15	10	10	10	10	10	011	20	1010
16				10N	10	012		1010
17				10N	05	005		1010
18				05N	05	007		1012
19				05N	05	008		1012
22				05N	05	006		1010
23				05N	05	004		1010
24				05N	05	003		1010
25				05N		003		1010
26	CAB	CAB	CAB	CAB	CAB	001		1010
29	CAB	CAB	CAB	CAB	CAB	001		1010
30	CAB	CAB	CAB	CAB	CAB	001		1010
31	CAB	CAB	CAB	CAB	CAB	001		1010

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	001		1010
2	CAB	CAB	CAB	CAB	CAB	002		1010
5	CAB	CAB	CAB	CAB	CAB	001		1010
6	CAB	CAB	CAB	CAB	CAB	004		1010
7	CAB	CAB	CAB	CAB	CAB	004		1010
8	CAB	CAB	CAB	CAB	CAB	002		1010
9	CAB	CAB	CAB	CAB	CAB	000		1010
12	CAB	CAB	CAB	CAB	CAB	000		1010
13	CAB	CAB	CAB	CAB	CAB	000		1010
14	CAB	CAB	CAB	CAB	CAB	000		1010
15	CAB	CAB	CAB	CAB	CAB	000		1010
16	CAB	CAB	CAB	CAB	CAB	000		1010
19	CAB	CAB	CAB	CAB	CAB	000		1010
20	CAB	CAB	CAB	CAB	CAB	000		1010
21	CAB	CAB	CAB	CAB	CAB	000		1010
22	CAB	CAB	CAB	CAB	CAB	000		1010
23	CAB	CAB	CAB	CAB	CAB	000		1010
26	CAB	CAB	CAB	CAB	CAB	000		1010
27	CAB	CAB	CAB	CAB	CAB	000		1010
28	CAB	CAB	CAB	CAB	CAB	000		1010
29	CAB	CAB	CAB	CAB	CAB	000		1010
30	CAB	CAB	CAB	CAB	CAB	000		1010

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1175 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000		1010
4	CAB	CAB	CAB	CAB	CAB	000		1010
5	CAB	CAB	CAB	CAB	CAB	000		1010

SEPTEMBER 1985 1200 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	6.70	6.70	6.70	6.70	6.15	455	1	1
3	6.40	6.40	6.40	6.40	7.00	504	1	2
4		7.35B		7.00N	7.20	514		2
5	Exchange Closed, Good Friday							
8		7.30B		7.20N	6.80	488		2
9		6.95B		6.95B	6.90	499		2
10			6.80A	6.90N	6.35	466		2
11			5.00A	5.00A	4.75	361		2
12		4.90B		4.75N	4.90	374		2
15	4.00	4.00	4.00	4.00	4.05	314	1	2
16	4.00	4.00	3.30	3.90	3.90	305	10	12
17			3.80A	3.90N	4.00	320		12
18			3.50A	3.50A	2.85	264		12
19	3.00	3.00	3.00	3.00	3.00	271	18	29
22	3.10	3.10	3.10	3.10	3.35	319	2	31
23	3.00	3.90B	3.00	3.90B	4.20	393	2	33
24	4.65	4.80B	4.65	4.80B	5.00	440	10	23
25		6.20B		5.00N	5.70	491		23
26				5.70N	5.60	481		23
29			4.60A	4.60A	4.30	386		23
30	4.30	4.40	4.30	4.40	4.85	431	2	25

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		5.00B		5.00B	5.05	440	1	26
2		5.55B		5.35B	5.55	473		26
3	5.85	6.20	5.85	6.20	6.95	550	4	27
6				6.95N	7.70	593	4	29
7			5.90A	5.90A	5.40	452		25
8	5.80	6.25B	5.80	6.15B	6.15	500		25
9	4.90	4.90	4.90	4.90	4.95	428	2	26
10				4.95N	4.90	414		26
13	4.50	4.50	4.00	4.00	4.15	384	30	46
14	3.80	4.30B	3.40	3.80B	3.90	345	19	62
15				3.90N	3.90	344		62
16	4.40	4.40	4.20	4.20	3.80	349	60	122
17	3.70	3.70	3.45	3.45	3.55	333	21	132
20	3.10	3.50	3.10	3.50	3.45	323	51	122
21	3.50	3.60B	3.50	3.50	3.30	316	1	123
22	3.50	3.50	3.50	3.50	3.60	350	4	127
23				3.60N	3.45	342		127
24	3.50	3.50	3.40	3.40	3.80	379	100	227
27	Exchange Closed, Memorial Day							
28	3.55	3.85	3.55	3.85	3.70	372	130	307
29	3.20	3.25B	2.90	2.95	2.80	308	125	307
30	3.00	3.00	3.00	3.00	2.80	305	2	308
31	3.00	3.00	2.20	2.40B	2.30	268	15	313

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1200 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				2.30N	2.40	277		313
4		2.50B		2.50B	2.85	316	1	313
5	2.60	3.40B	2.60	3.40B	3.25	344	1	313
6	2.70	2.70	2.70	2.70	2.95	311	3	313
7	3.20	3.20	2.70	2.70	2.95	314	25	313
10	3.10	3.20	2.90	3.05	3.00	327	2071	2096
11	3.05	3.05	3.00	3.00	3.00	335	15	2106
12	2.85	3.00	2.85	2.90	2.70	321	112	2209
13	2.80	2.90	2.80	2.85	2.90	320	123	2267
14	2.40	2.60	2.20	2.20	2.25	275	707	2787
17	2.60	2.60	2.60	2.60	2.35	285	8	2795
18	1.90	1.90	1.60	1.60	1.40	204	302	2779
19	1.60	1.80	1.40	1.60	1.65	242	38	2784
20	1.90	2.10	1.70	2.05	2.05	278	2372	3754
21			1.90A	1.90A	1.80	254	190	1585
24			1.60A	1.80N	1.75	246	200	1785
25	1.80	1.80	1.60	1.60	1.70	249	11	1378
26	1.60	1.60	1.20	1.25B	1.25	220	27	1379
27		1.30B		1.30B	1.30	224	....	1379
28	1.10	1.10	90	95	90	188	244	1418

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	95	95	95	95	95	176	5	1417
2	90	1.00	90	90	90	162	57	1380
3	80	85B	80	80	80	142	5	1379
4	Exchange Closed, Independence Day							
5	70	70	60	60	55	100	15	1390
8	50	50	40	45	35	075	4	1393
9	30@ 25	30	25	30@ 25	25	050	23	1391
10	25	25	25	25	20	033	18	1404
11	25	25	25	25	30	040	5	1401
12	25	25	25	25	20	028	20	1386
15	20	20	10	10	15	023	4	1386
16				15N	15	025		1386
17	10	10	10	10	05	011	10	1385
18	10	10	10	10	05	016	100	1285
19	10	15	10	15	10	017	200	1211
22	15	15	15	15	10	014	....	1201
23	10	10	05	05	05	009	55	1164
24				05N	05	009	4	1168
25	10	10	10	10	05	007	8	1178
26				05N	05	005		1178
29				05N		003	3	1178
30	CAB	CAB	CAB	CAB	CAB	003		1178
31	CAB	CAB	CAB	CAB	CAB	003		1180

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	05	05	05	05	05	006	29	1170
2				05N	05	008		1153
5				05N		.004		1153
6	CAB	CAB	CAB	CAB	CAB	014		1153
7	CAB	CAB	CAB	CAB	CAB	.015		1153
8	CAB	CAB	CAB	CAB	CAB	.008	3	1150
9	CAB	CAB	CAB	CAB	CAB	.002		1150
12	CAB	CAB	CAB	CAB	CAB	.000		1150
13	CAB	CAB	CAB	CAB	CAB	000		1150
14	CAB	CAB	CAB	CAB	CAB	.000		1155
15	CAB	CAB	CAB	CAB	CAB	000		1145
16	CAB	CAB	CAB	CAB	CAB	000		1145
19	CAB	CAB	CAB	CAB	CAB	.000		1145
20	CAB	CAB	CAB	CAB	CAB	000		1145
21	CAB	CAB	CAB	CAB	CAB	.000	100	1045
22	CAB	CAB	CAB	CAB	CAB	.000		1045
23	CAB	CAB	CAB	CAB	CAB	000		1045
26	CAB	CAB	CAB	CAB	CAB	000		1045
27	CAB	CAB	CAB	CAB	CAB	.000		1045
28	CAB	CAB	CAB	CAB	CAB	000		1045
29	CAB	CAB	CAB	CAB	CAB	.000		1045
30	05	05	05	05		.000	1	1045

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1200 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000		1045
4	CAB	CAB	CAB	CAB	CAB	000		1045
5	CAB	CAB	CAB	CAB	CAB	.000		1045

SEPTEMBER 1985 1225 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	6.60	6.60	6.60	6.60	5.90	429	1	1
12	6.15	6.15	6.15	6.15	6.10	443		1
15			5.40A	5.40A	5.05	380	1	2
16	4.75	4.75	4.75	4.75	4.86	371		2
17				4.85N	5.20	388	1	3
18			4.30A	4.30A	3.75	326		3
19				3.75N	3.90	335		3
22				3.90N	4.35	388		3
23		4.50B		4.50B	5.40	466		3
24	6.40	6.50B	6.25A	6.25A	6.30	514	10	11
25	7.00	7.00	7.00	7.00	7.15	565	1	10
26			7.05A	7.15N	7.00	555		10
29			5.60A	5.60A	5.45	460		10
30			5.40A	5.40A	6.10	507		10

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		6.30B		6.30B	6.25	516		10
2		6.90B		6.90B	6.95	550		10
3		7.00B		7.00B	8.50	625		10
6				8.50N	9.30	666		10
7	7.00	7.00	7.00	7.00	6.70	520	1	11
8		7.15B		7.15B	7.60	568		11
9			6.30A	6.30A	6.20	496		11
10				6.20N	6.10	482		11
13	5.70	5.85	5.65A	5.85	5.30	431	120	123
14	4.60	5.20B	4.40A	4.70B	5.00	411	2	125
15		5.10B		5.10B	5.00	411		125
16		5.50B		5.00N	4.85	416		125
17			4.80A	4.80A	4.60	400		125
20			4.05A	4.05A	4.45	390		125
21	4.85	4.85	4.50A	4.50A	4.30	383	2	125
22	4.40	4.75B	4.40	4.75B	4.70	419	72	185
23	4.40	4.40	4.40	4.40	4.50	411	54	173
24	4.55	4.75	4.55	4.75	4.95	450	27	200
27	Exchange Closed; Memorial Day							
28	5.00	5.00	5.00	5.00	4.85	444	52	250
29	4.70	4.70	3.80	3.80	3.75	377	53	250
30	4.10	4.10	4.10	4.10	3.70	374	1	251
31	3.20	3.80B	3.20	3.20	3.15	333	3	252

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1225 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			3.10A	3.10A	3.25	345		252
4	3.15	3.70B	3.15	3.55B	3.75	388	100	298
5	3.95	4.80	3.90A	4.60A	4.30	418	106	237
6	3.70	3.70	3.56	3.55	3.95	383	30	242
7	3.70	3.90	3.70	3.80	3.85	387	112	306
10	4.30	4.30	4.10	4.10	4.00	402	27	332
11	4.00	4.05B	4.00	4.00	4.06	411	2	332
12	3.80	3.80	3.80	3.80	3.75	397	1	333
13	3.80	3.80	3.80	3.80	3.75	396	31	334
14	3.10	3.10	3.10	3.10	3.20	347	1	335
17	3.30	3.40	3.15	3.40	3.30	360	63	336
18	2.80	2.80	2.20	2.20	2.15	269	23	361
19	2.15	2.40	2.10A	2.40	2.35	313	51	356
20	2.70	3.20	2.70	2.90	2.90	353	49	378
21	2.70	2.70	2.65A	2.70	2.60	327	1	378
24			2.50A	2.60N	2.50	320		378
25	2.80	2.80	2.30	2.30	2.50	324	66	429
26	1.90	1.90	1.70	1.90B	1.90	290	31	413
27	2.00	2.00	1.90	2.00B	1.90	296	52	362
28	1.75	1.75	1.40	1.40	1.40	255	313	648

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.30	1.40	1.25	1.40	1.55	249	14	652
2			1.50A	1.50A	1.40	233		652
3	1.30	1.30	1.20	1.25A	1.20	208	12	648
4	Exchange Closed; Independence Day							
5	1.20	1.20	.80	.90	.90	.154	407	762
8	.80	.80	.75A	.75A	.65	.121	3	765
9	.55	.55	.55	.55	.50	.085	9	750
10			.35A	.35A	.30	.059		750
11				.30N	.35	.070		750
12	.35	.35	.35	.35	.30	.051	10	740
15				.30N	.25	.044		740
16			.20A	.25N	.25	.047		743
17	.10	.20	.10	.15	.10	.024	221	616
18				.10N	.15	.032		616
19		.20B		.20B	.20	.035		616
22				.20N	.15	.029		616
23				.15N	.10	.021		615
24	.15	.15	.15	.15	.10	.020	150	565
25				.10N	.10	.017		569
26	.15	.15	.10A	.10A	.10	.012	150	544
29				.10N	.05	.008		544
30				.05N	.05	.009		544
31				.05N		.010		545

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.05	.05	.05	.05	.017	2	545
2				.05N	.05	.022		541
5				.05N	.05	.014		545
6				.05N	.05	.038		545
7				.05N	.05	.042		545
8				.05N	.05	.025		541
9				.05N		.009		541
12	CAB	CAB	CAB	CAB	CAB	.003		541
13	CAB	CAB	CAB	CAB	CAB	.002		541
14	CAB	CAB	CAB	CAB	CAB	.002		541
15	CAB	CAB	CAB	CAB	CAB	.000		541
16	CAB	CAB	CAB	CAB	CAB	.000		541
19	CAB	CAB	CAB	CAB	CAB	.000		541
20	CAB	CAB	CAB	CAB	CAB	.000	1	541
21	CAB	CAB	CAB	CAB	CAB	.000		541
22	CAB	CAB	CAB	CAB	CAB	.000		541
23	CAB	CAB	CAB	CAB	CAB	.000		541
26	CAB	CAB	CAB	CAB	CAB	.000		541
27	CAB	CAB	CAB	CAB	CAB	.000		541
28	CAB	CAB	CAB	CAB	CAB	.000		541
29	CAB	CAB	CAB	CAB	CAB	.000		541
30	CAB	CAB	CAB	CAB	CAE	.000		541

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1225 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000	...	541
4	CAB	CAB	CAB	CAB	CAB	000	...	541
5	CAB	CAB	CAB	CAB	CAB	000	...	541

SEPTEMBER 1985 1250 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	6.00	6.10	6.00	6.10	6.10	.457	6	6
18	4.85	4.85	4.75	4.75	4.80	393	300	251
19	5.00	5.00	5.00	5.00	5.00	402	152	401
22	...	...	...	5.00N	5.50	459	...	401
23	...	...	...	5.50N	6.70	.538	...	401
24	...	7.45B	...	7.45B	7.85	587	...	401
25	...	8.80B	...	8.80B	8.75	636	...	401
26	...	...	8.40A	8.75N	8.50	627	...	401
29	...	...	7.70A	7.70A	6.75	534	...	401
30	...	7.05B	...	7.05B	7.55	581	...	401

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	7.65B	...	7.65B	7.70	590	...	401
2	...	8.40B	...	8.40B	8.50	623	...	401
3	...	9.10B	...	9.10B	10.15	694	...	401
6	10.20	10.30B	10.20	10.30B	11.10	732	2	403
7	...	...	9.55A	9.55A	8.20	586	...	403
8	...	8.65B	...	8.65B	9.20	632	...	403
9	7.40	7.40	7.40	7.40	7.65	563	3	403
10	7.65	7.65	7.65	7.65	7.55	549	1	404
13	6.60	6.60	6.60	6.60	6.55	499	1	403
14	6.50	6.60B	5.55A	5.80	6.25	479	144	403
15	6.10	6.30B	6.10	6.10	6.20	479	1	403
16	7.00	7.00	6.40A	6.40A	6.10	484	13	403
17	...	6.15B	5.95A	5.95A	5.75	468	...	403
20	...	...	5.10A	5.75N	5.60	459	...	403
21	...	5.80B	...	5.60N	5.40	452	...	403
22	5.80	6.00	5.70	5.75	5.95	489	6	404
23	5.90	5.90	5.70A	5.70A	5.75	481	25	405
24	5.70	5.80B	5.70	5.80B	6.35	521	100	466
27	Exchange Closed; Memorial Day							
28	6.10	6.10	6.10	6.10	6.15	517	5	471
29	5.55	5.55	4.80	4.95	4.85	449	51	522
30	4.80	5.20B	4.80	5.00	4.85	446	11	526
31	5.20	5.20	4.10	4.25A	4.15	403	514	540

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.90	3.90	3.90	3.90	4.30	417	40	540
4	4.50	4.90	4.50	4.90	5.00	462	5	541
5	5.30	5.80	5.60	5.60	5.60	493	5	547
6	5.00	5.20	4.75	4.80B	5.10	457	80	601
7	5.00	5.40	5.00	5.00	4.95	482	260	751
10	5.30	5.50	5.20	5.20	5.20	479	124	822
11	5.15	5.25B	4.90	4.90	5.15	488	225	961
12	5.25	5.25	4.70	4.90	4.95	474	74	1030
13	...	...	4.75A	4.95N	4.95	475		1028
14	4.40	4.50	4.05	4.10	4.20	423	312	1080
17	4.30	4.30	4.30	4.30	4.30	438	50	1103
18	4.00	4.00	2.90	2.90A	2.90	341	683	1584
19	3.00	3.35B	2.75	3.20	3.35	389	421	1999
20	4.20	4.20	3.90	4.05B	3.95	433	142	2137
21	3.60	4.00B	3.60	3.60	3.55	406	2	2136
24	3.30	3.60	3.30	3.50	3.45	400	9	2143
25	3.60	3.70B	3.30	3.35	3.45	404	1555	3591
26	3.[illegible]5	3.15	2.70	2.85	2.80	369	714	3426
27	2.90	3.00	2.80	2.95	2.85	376	158	3301
28	2.50	2.50	2.05	2.25	2.20	330	411	3288

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1250 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.05	2.40	1.95	2.40	2.35	334	709	3195
2	2.35	2.40	2.10	2.20 10	2.10	316	1901	1701
3	2.15	2.15	1.85	1.90	1.65	288	274	1660
4	Exchange Closed; Independence Day							
5	1.70	1.70	1.30	1.35	1.35	222	630	1652
8	1.20	1.35	1.00	1.00	1.05	182	111	1607
9	90	90	75	75	75	134	458	1463
10	45	50B	45	50B	55	097	41	1473
11	...	65B	...	65B	60	114	...	1453
12	55	55	55	55	55	086	155	1420
15	55	60	50	50	50	077	22	1330
16	40	45	40	45	50	082	50	1323
17	35	35	25	25A	25	045	223	1168
18	35	35	35	35	.30	059	2	1146
19	35	35	35	35	30	064	5	1163
22	...	...	...	30N	25	055	...	1144
23	...	...	...	25N	20	043	...	1139
24	...	...	...	20N	20	040	...	1137
25	...	...	...	20N	15	038	...	1137
26	.25	25	10	10	10	026	55	1127
29	20	20	15A	15A	10	019	300	977
30	...	...	...	10N	10	021	...	977
31	10	10	10	10	10	023	8	977

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	10N	15	.041	...	976
2	15	30	15	20	20	052	235	974
5	15	20	10	10	10	036	37	976
6	.20	20	.20	20	.20	.086	50	940
7	...	...	...	20N	25	094	...	940
8	...	...	...	25N	.20	062	...	940
9	...	...	15A	15A	10	027	...	940
12	...	...	05A	10N	05	.012	...	940
13	...	...	...	05N	.05	.008	...	940
14	...	...	...	05N	.05	.008	...	890
15	...	...	...	05N	...	003	...	890
16	CAB	CAB	CAB	CAB	CAB	.003	...	890
19	CAB	CAB	CAB	CAB	CAB	.001	...	890
20	CAB	CAB	CAB	CAB	CAB	.002	...	890
21	CAB	CAB	CAB	CAB	CAB	.000	...	890
22	05	05	05	05	...	000	1	889
23	CAB	CAB	CAB	CAB	CAB	.000	...	889
26	CAB	CAB	CAB	CAB	CAB	.000	...	889
27	CAB	CAB	CAB	CAB	CAB	.000	...	889
28	CAB	CAB	CAB	CAB	CAB	.000	...	889
29	CAB	CAB	CAB	CAB	CAB	.000	...	889
30	CAB	CAB	CAB	CAB	CAB	.000	1	889

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	...	...	...	...	...	000		889
4	CAB	CAB	CAB	CAB	CAB	000	...	889
5	CAB	CAB	CAB	CAB	CAB	000	...	889

SEPTEMBER 1985 1275 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	6.30	7.25	6.30	7.25	8.35	608	54	54
24	...	9.00B	...	9.00B	9.40	654	...	54
25	...	...	...	9.40N	10.50	701	...	54
26	10.10	10.10	10.10	10.10	10.25	693	4	54
29		...	9.20A	9.20A	8.25	606	...	50
30	...	...	...	8.25N	9.15	650	...	50

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1275 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		9.20B		9.20B	9.35	.659		50
2		10.05B		10.05B	10.20	.691		50
3		10.45B		10.45B	12.00	.756		50
6		12.15B		12.15B	13.00	.790		50
7			11.10A	11.10A	9.85	.648		50
8		10.35B		10.35B	11.00	.692		50
9			9.30A	9.30A	9.25	.626		50
10			9.20A	9.20A	9.05	.614		50
13			8.40A	8.40A	7.95	.565		50
14			6.70A	7.70A	7.60	.546		50
15				7.60N	7.55	.546		50
16		8.20B		7.55N	7.45	.552		50
17				7.45N	7.10	.536		50
20	6.40	6.40	6.35A	6.40	6.95	.527	2	52
21				6.95N	6.75	.521		52
22		6.90B		6.90B	7.35	.559		52
23				7.35N	7.15	.551		52
24				7.15N	7.80	.591		52
27	Exchange Closed; Memorial Day							
28				7.80N	7.60	.587		52
29			7.20A	7.20A	6.15	.521		52
30		6.30B		6.30B	6.15	.518		52
31	5.10	6.30B	5.10	5.10	5.30	.475	20	70

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	5.10	5.50	5.10	5.50	5.50	.490	21	89
4	5.70	6.00B	5.70	6.00B	6.30	.536	9	89
5		6.80B		6.80B	6.95	.568		84
6			6.40A	6.40A	6.30	.532		84
7	6.50	6.50	6.10	6.10	6.35	.537	121	189
10	6.30	6.60B	6.30	6.50	6.65	.555	29	203
11				6.65N	6.70	.565		203
12	6.20	6.20	6.20	6.20	6.35	.552	1	203
13		6.50B	6.30A	6.35N	6.35	.552		202
14	5.70	5.70	5.60	5.60	5.50	.501	30	217
17		5.60B		5.60B	5.70	.518		217
18	4.25	4.25	4.10A	4.10A	4.05	.417		217
19	3.80	4.40B	3.80	4.40B	4.55	.469	11	224
20	4.70	5.30	4.70	5.30	5.25	.514	119	329
21				5.25N	4.80	.487		329
24	4.50	4.50	4.50	4.50	4.65	.482	120	449
25	4.40	4.90B	4.40	4.40	4.70	.487	50	449
26	3.90	3.90	3.65	3.90	4.00	.451	138	556
27	4.00	4.10	4.00	4.05	3.80	.459	14	568
28	4.05	4.05	3.15	3.25	3.20	.411	9	568

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			3.00A	3.20N	3.40	.426		568
2	3.50	3.50	3.20A	3.20A	3.10	.407	1	568
3	3.00	3.10	3.00	3.00A	2.75	.377	6	568
4	Exchange Closed; Independence Day							
5	2.20	2.30B	2.00	2.00	2.05	.304	25	589
8	2.05	2.10B	1.60	1.65A	1.55	.257	24	590
9	1.40	1.40	1.20	1.25	1.20	.199	46	602
10	.80	.80	.80	.80	.90	.150	1	598
11	1.10	1.10	.90	.90	1.05	.173	21	617
12			1.00A	1.00A	.80	.136		617
15	.80	.80	.60	.60	.75	.125	4	625
16				.75N	.75	.132		622
17	.55	.55	.55	.55	.45	.079	2	618
18				.45N	.50	.101		618
19				.50N	.50	.108		620
22	.60	.60	.55A	.55A	.45	.097		618
23	.35	.35	.35	.35	.35	.077	85	573
24				.35N	.35	.074		573
25	.35	.35	.35	.35	.30	.068	100	473
26				.30N	.25	.052		473
29				.25N	.15	.040		473
30	.10	.10	.10	.10	.15	.044	2	473
31				.15N	.15	.047		473

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1275 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.35	.35	.35	.35	.30	.085	20	479
2				.30N	.40	.106	....	479
5	.25	.25	.25	.25	.25	.081	4	483
6	.40	.60	.40	.60	.60	.168	119	489
7	.60	.60	.55	.60B	.65	.182	25	514
8			.40A	.50A	.45	.130		514
9			.40A	.40A	.25	.067		514
12			.15A	.15A	.10	.035		514
13				.10N	.10	.027		514
14	.10	.10	.10	.10	.10	.027	10	509
15				.10N	.05	.012		509
16				.05N	.05	.012		509
19				.05N		.007		509
20	CAB	CAB	CAB	CAB	CAB	.010	....	509
21	CAB	CAB	CAB	CAB	CAB	.003	....	509
22	CAB	CAB	CAB	CAB	CAB	.004	....	509
23	CAB	CAB	CAB	CAB	CAB	.002	....	509
26	CAB	CAB	CAB	CAB	CAB	.001	....	509
27	CAB	CAB	CAB	CAB	CAB	.000	....	508
28	CAB	CAB	CAB	CAB	CAB	.000	....	508
29	CAB	CAB	CAB	CAB	CAB	.000	....	508
30	CAB	CAB	CAB	CAB	CAB	.000	....	508

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	....	508
4	CAB	CAB	CAB	CAB	CAB	.000	....	508
5	CAB	CAB	CAB	CAB	CAB	.000	....	508
6	CAB	CAB	CAB	CAB	CAB	.000	....	508

SEPTEMBER 1985 1300 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.30	6.30	6.30	6.30	6.95	.562	15	15
4		7.45B		7.45B	7.90	.607	15	30
5		8.40B		8.40B	8.50	.638	....	30
6	7.85	7.85	7.85	7.85	7.95	.605	20	50
7			7.90A	7.95N	7.95	.610	30	80
10		8.30B		8.30B	8.20	.628	....	80
11				8.20N	8.40	.638	....	80
12			7.90A	7.90A	7.85	.626	....	80
13		7.90B		7.85N	7.85	.627	....	80
14	7.40	7.40	7.40	7.40	6.95	.578	50	35
17		7.10B		6.95N	7.20	.595	....	35
18	5.50	5.50	5.10	5.10	5.20	.496	3	35
19	5.20	5.403	5.20	5.40B	5.95	.548	7	39
20	6.80	6.85B	6.80	6.85B	6.75	.593	50	89
21	6.10	6.80B	6.10	6.10	6.20	.567	1	90
24	6.20	6.20	5.90	5.90	6.10	.564	1	91
25	6.25	6.40B	6.05	6.05	6.10	.570	56	146
26	5.10	5.10	5.10	5.10	5.20	.534	13	154
27	5.45	5.45	5.45	5.45	5.35	.543	25	154
28	4.25	4.25	4.25	4.25	4.40	.495	1	154

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1300 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.80	4.50	3.80	4.50	4.65	521	205	304
2	4.40	4.45B	4.35	4.35	4.35	502	230	534
3	3.90	4.20	3.90	3.90	3.90	472	7	534
4	Exchange Closed, Independence Day							
5	3.50	3.50	3.00	3.00	2.95	394	321	554
8	3.20	3.25	2.30	2.35	2.35	345	627	806
9	2.20	2.25	1.80	1.90	1.80	277	265	849
10	1.55	1.60	1.30	1.45	1.45	218	142	917
11	1.75	1.90	1.50	1.65	1.65	247	227	867
12	1.60	1.60	1.15	1.40	1.25	201	105	961
15	1.20	1.25B	1.10	1.10	1.20	189	17	951
16	1.10	1.20	1.10	1.20	1.20	199	110	1058
17	.80	90	60	80	80	128	120	1139
18	.80	95B	80	95B	95	159	15	1145
19	90	1.10	90	90	95	169	156	1010
22	1.05	1.05	80	80	90	156	354	797
23	60	.70	60	70	65	129	194	850
24	.50	75	50	60A	65	124	124	862
25	60	60	40	45B	55	116	58	823
26	...	...	45A	45A	40	093	10	828
29	30	.30	30	30	25	076	122	811
30	.30	.30	30	30	25	083	51	770
31	.30	40	30	40	25	089	12	773

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	65	70	50	65B	65	158	36	734
2	.90	.90	.75	80	85	190	69	740
5	75	75	75	75	60	156	62	771
6	1.20@ 25	1.30	1.10	1.30	1.15	284	23	738
7	1.00	1.25B	.90	1.20B	1.20	305	26	761
8	.90	90	85A	90	90	236	52	804
9	.70	75	50	50	45	139	29	809
12	30	40	30	40	30	086	13	805
13	...	...	...	30N	25	071		805
14	...	...	...	25N	25	070	1	780
15	.20	.20	15	15	.15	038	26	781
16	.15	15	.10	15	10	038	61	770
19	.10	.10	.10	.10	05	027	10	770
20	.10	10	10	10	05	036	42	800
21	...	...	...	05N	...	016	...	800
22	05	05	05	05	05	.020	16	816
23	...	...	...	05N	.	011	...	816
26	CAB	CAB	CAB	CAB	CAB	008	...	815
27	.05	05	05	05	...	.006	2	816
28	CAB	CAB	CAB	CAB	CAB	002	...	816
29	.05	.05	05	.05	...	001	15	821
30	CAB	CAB	CAB	CAB	CAB	.002	....	821

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	CAB	CAB	CAB	CAB	CAB	001	...	821
4	05	.05	.05	.05	...	000	1	820
5	CAB	CAB	CAB	CAB	CAB	000	2	818
6	05	05	CAB	CAB	CAB	008	19	...

SEPTEMBER 1985 1325 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	4.20	4.20	3.30	3.40	3.50	440	39	39
9	3.00	3.05	2.65	3.00	2.75	366	161	176
10	2.20	2.30	1.95	2.30	2.15	299	273	345
11	2.70	2.75	2.10	2.60	2.45	334	165	443
12	1.90	2.20	1.90	2.10A	1.90	281	102	417
15	2.00	2.00	1.65	1.80	1.75	.268	114	504
16	1.80	1.95	1.80	1.95	1.90	281	12	513
17	1.40	1.40	1.00	1.30	1.15	193	268	617
18	1.00	1.55	1.00	1.55	1.50	233	229	533
19	1.55	1.55	1.55	1.55	1.55	247	3	529
22	1.55	1.70	1.55	1.60A	1.40	233	38	530
23	1.00	1.15	.90	1.00	1.00	199	422	931
24	90	1.00	90	1.00	1.00	194	131	932
25	.90	1.00	.70	.70	.80	184	277	1159
26	.80	80	70A	70A	65	.152	100	1167
29	...	...	60A	.60A	50	.130	...	1167
30	.55	55	50	50	50	.141	800	617
31	.60	.60	60	.60	50	.151	52	613

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1325 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.30	95A	1.30	1.20	259	95	606
2	1.55	1.55	1.25	1.30A	1.35	303	124	663
5	1.25@ 20	1.25	1.10	1.15B	1.10	264	125	782
6	1.60	2.40	1.60	2.40	2.10	426	50	792
7	2.10	2.30	2.10	2.20	2.25	453	163	721
8	1.35	1.60	1.30	1.60	1.70	374	31	678
9	1.50	1.50	1.00A	1.00A	90	248	17	679
12	75	75	65	65	55	174	22	666
13	40	40	40	40	45	151	1	665
14	...	50B		50B	50	152	.	665
15	.30	30	25	25	25	094	15	672
16	30	30	30	30	25	096	1	672
19	25	25	20	20	15	079	145	754
20	...	25B	...	20B	15	101	...	730
21	...	...	...	15N	10	054	...	730
22	10	10	10	10	.10	068	6	618
23	.05	05	05	05	05	044	1	618
26	...	...	...	05N	05	042	..	618
27	...	...	...	05N	05	034	...	616
28	05	05	05	05	...	017	25	628
29	CAB	CAB	CAB	CAB	CAB	015	....	607
30	05	.05	05	05	..	.024	10	607

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	05	05	05	05	.05	034	4	611
4	05	05	05	05	...	004	28	615
5	.05	05	05	.05	05	.005	12	607
6	10	50	.05	05	....	.397	171	....

SEPTEMBER 1985 1350 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	4.30	4.35	3.90	4.00	3.80	461	58	58
10	3.05	3.35	2.90	3.20	3.10	.369	112	157
11	3.80	4.05	2.90	3.55A	3.45	.428	231	180
12	3.25	3.25	2.90	3.00	2.90	.371	37	200
15	2.50	3.00B	2.50	2.60	2.70	.359	32	205
16	2.95	2.95	2.60	2.65	2.80	.375	25	221
17	1.70	2.00	1.60	1.75	1.60	.273	1726	1510
18	1.80	2.25	1.60	2.20A	2.15	.322	180	1430
19	2.30	2.60	2.30	2.50	2.30	.339	23	1434
22	2.45	2.45	2.05	2.05	2.15	.326	59	1486
23	1.75	1.80	1.45	1.70A	1.65	.266	263	1467
24	1.70	1.70	1.60A	1.60A	1.60	.281	61	1522
25	1.45	1.45	1.20	1.30B	1.40	.270	265	1706
26	1.35	1.35	95	95	1.00	.231	301	2005
29	80	80	65	.80	.80	.205	357	2216
30	90	95	80A	95	.85	.220	67	2157
31	.75	1.25	.75	1.15B	.90	.235	14	2153

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.45	2.20	1.45	2.15	2.05	383	780	1696
2	2.60	2.60	2.05	2.50	2.25	436	310	1726
5	1.90	2.20B	1.80	1.95	2.00	.397	263	1904
6	2.90	3.70	2.85	3.60	3.40	.576	709	1706
7	3.45	3.60B	3.05	3.35	3.60	.605	176	1841
8	2.60	2.85B	2.50	2.85B	2.80	527	447	1868
9	2.50	2.60	1.75	1.75	1.75	.389	71	1924
12	1.25	1.50	1.15	1.25@ 30	1.25	.302	510	1904
13	1.00	1.10	.90	1.00	1.00	.274	24	1905
14	1.10	1.10	80	90	1.00	.278	398	2253
15	80	.80	60	60	.60	.193	60	2304
16	55@ 50	65	50	60	.55	.199	15	2301
19	.55	.55	40	.40	.45	.179	262	2382
20	.80	.90	.50	50	.55	.222	776	2332
21	.55	.55	.25	.35	.30	.140	574	2434
22	25	.40	.25	40	.40	.171	450	2099
23	35	.40	.25	.30	.25	.126	309	1958
26	.20	.30	.20	.30@ .25	.25	.137	611	1789
27	.25	.25	.20	.25	.20	.124	231	1415
28	15	15	.05	.10	.10	078	151	1365
29	.10	10	.05	.05	.05	078	119	1441
30	..	...	...	.05N	.10	.119	1	1377

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1350 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	20	35	20	35	35	272	488	1523
4	10	15	10	15	15	125	146	1451
5	15	40	15	40	35	322	337	1412
6	1.80	2.75	1.80	2.25	2.20	967	351	1247
9						998		

SEPTEMBER 1985 1375 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	4.20	4.50	4.15	4.45	4.20	484	112	112
11	4.90	5.10B	4.20	4.50	4.75	525	28	123
12	4.35	4.35	3.90	4.15	4.05	487	161	273
15	3.80	3.95	3.75A	3.75A	3.75	457	111	279
16	3.90	3.90	3.70	3.80B	3.90	475	53	329
17	2.50	2.95B	2.40	2.70	2.65	365	318	498
18	3.00	3.20	2.45A	3.15	3.10	420	87	498
19	3.20	3.70	3.00	3.25	3.20	440	44	523
22	3.65	3.65	3.40	3.40	3.20	429	29	525
23	2.50	2.55B	2.40A	2.55B	2.60	386	13	525
24	2.60	2.60	2.60	2.60	2.55	381	1	498
25	2.10	2.15B	2.10	2.10	2.25	370	1	499
26	2.45	2.45	1.75	1.75	1.80	326	105	599
29	1.30	1.35	1.15	1.25	1.45	299	684	1170
30	1.20	1.50B	1.20	1.50B	1.60	319	34	1172
31	1.90	1.90	1.35A	1.80A	1.65	338	480	745

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.40	3.25B	2.35A	3.20	3.25	519	266	703
2	3.65	3.85	3.40A	3.50	3.60	574	23	694
5	3.40	3.40	3.00A	3.20	3.20	541	62	675
6	4.50	5.20	4.50	5.20	5.10	713	8	674
7	5.15	5.25B	4.75A	5.20	5.40	739	54	623
8	3.80	4.25B	3.80	4.25B	4.45	674	1	619
9	3.95	3.95	2.90A	3.10A	2.95	543	10	619
12	2.20	2.30	2.20	2.30	2.15	458	4	619
13	1.80	1.80	1.65	1.70	1.95	428	23	630
14	2.00	2.10B	1.55	1.95	1.80	437	9	634
15	1.50	1.50	1.30	1.30	1.25	334	9	642
16	1.30	1.30	1.20	1.30	1.25	347	90	687
19	1.20	1.20	95	1.00	1.00	333	348	834
20	1.65	1.65	1.45	1.45	1.35	395	224	735
21	1.30	1.40	75	95	85	286	659	1245
22	65	1.10	60	1.10	1.00	338	556	1231
23	90	95	55	60	65	277	656	1180
26	50	90	50	80	80	320	30	1177
27	70	80	55	55	60	307	110	1203
28	40	50	25	25	45	233	258	1114
29	40	40	40	40	35	246	72	1078
30	35	45	35	45	50	345	255	1180

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	90	1.75	90	1.70A	1.65	720	295	1127
4	95	1.20	70	90	1.00	622	494	1052
5	65	1.90	60	1.90	2.00	945	132	1036
6	4.40	5.20	4.40	4.60	4.70	999	83	990
9						999		

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1400 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	5.55	5.55	5.55	5.55	5.30	563	2	2
15	5.65	5.65	5.00	5.00	5.10	556	8	8
16	5.40	5.40	5.40	5.40	5.25	575	2	10
17	3.75	4.20	3.75	3.90	3.80	463	117	98
18	3.40	4.60	3.40	4.60	4.45	522	20	109
19	4.15	4.90	4.15	4.80A	4.65	543	400	457
22	4.70	4.85B	4.65A	4.65A	4.45	535	402	442
23	3.55	3.60	3.25	3.60	3.80	493	53	450
24	3.65/3.50	3.80	3.40	3.40	3.65	489	247	534
25	3.30	3.70	3.30	3.40A	3.35	478	109	597
26	3.40	3.40	2.50	2.60	2.75	432	47	644
29	2.00	2.60	1.85	2.60	2.35	406	1223	1362
30	2.40	2.65B	2.15	2.60	2.50	430	92	1405
31	2.20	3.15	2.20	2.70	2.65	452	526	1348

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.60	5.00	3.60	4.90	4.75	650	327	1266
2	5.20	5.60B	5.00A	5.20	5.35	702	7	1266
5	4.80	5.10B	4.70A	5.00B	4.80	676	1	1266
6	6.45	7.00B	6.45	7.00B	7.05	823	56	1309
7	7.10	7.20B	6.75	7.10	7.45	844	111	1098
8			6.00A	7.45N	6.30	796		1097
9	5.90	5.90	4.60	4.60	4.50	688	5	1095
12	3.80	3.80	3.80	3.80	3.55	618	1	1096
13	2.55	3.05B	2.55	2.90	3.20	592	209	1298
14	3.45	3.45	3.00A	3.10	3.35	604	103	1400
15	2.80	2.80	2.20	2.20	2.30	501	57	1361
16	2.35	2.50	2.30	2.30	2.35	519	165	1385
19	2.15	2.35	2.00	2.00	2.20	518	29	1373
20	3.00	3.10B	2.75	2.80	2.60	569	121	1494
21	2.70	2.70	1.65	1.70	1.75	476	255	1607
22	1.70	2.10	1.45	2.10	2.10	542	276	1499
23	1.70	1.70	1.70	1.70	1.65	460	5	1503
26	1.65	1.90	1.60A	1.90	1.85	556	6	1501
27	1.90	2.15B	1.60	1.60	1.70	555	26	1492
28	1.30	1.40	1.10	1.10	1.30	476	404	1674
29	1.55	1.55	1.20	1.20	1.20	511	12	1627
30	1.30	1.80	1.25A	1.70	1.75	644	87	1702

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	2.90	3.55B	2.80	3.55B	3.85	960	134	1629
4	2.75	3.20	2.65	3.00	3.15	959	9	1590
5	2.90	4.40	2.60	4.40	4.45	999	64	1568
6	6.80	7.60	6.80	7.35A	7.20	999	111	1571
9						999		

SEPTEMBER 1985 1425 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	3.85	3.85	3.85	3.85	4.10	541	—	—
29	3.40	3.50B	3.10	3.50B	3.55	519	58	58
30	3.75	3.85	3.50	3.85	3.80	545	51	95
31			3.40A	3.80N	4.00	569	46	141

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1985 1425 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.00	6.40B	6.00	6.40B	6.55	763	88	110
2	—	7.60B	—	6.90B	7.30	807		110
5	—	—	6.45A	7.30N	6.70	792	—	110
6	9.10	9.10	8.80A	8.80A	9.25	900	1	109
7	—	—	—	9.25N	9.70	915	—	109
8	—	—	8.00A	9.70N	8.45	884		109
9	—		8.00A	8.00A	6.40	806		101
12	—	—	5.65A	5.65A	5.35	757	—	101
13	4.70	4.75B	4.60A	4.70	4.95	738	3	101
14		5.00B	4.80A	4.95N	5.05	751	—	101
15	—	—	4.10A	4.10A	3.85	666	—	101
16	4.00	4.00	4.00	4.00	3.90	685	—	101
19				3.90N	3.80	697	2	103
20	4.50	4.50	4.50	4.50	4.35	760	2	105
21	—	4.45B	3.80A	3.80A	3.30	689	—	104
22	3.00	3.40B	3.00	3.40B	3.80	732	5	109
23		—	3.30A	3.30A	3.15	685	—	109
26	—		—	3.15N	3.60	771		109
27	—	4.00B	—	4.00B	3.50	778	—	109
28	3.05	3.05	3.05	3.05	2.90	728	1	109
29	—	—	—	2.90N	3.05	768		109
30	—	3.50B	—	3.50B	3.85	868	—	109

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	5.60	5.80B	5.60	5.80B	6.25	998	10	109
4	—	—	5.30A	5.30A	5.50	999	—	103
5	5.90	6.50B	5.40A	6.50B	6.95	999	2	95
6	9.95	9.95	9.95	9.95	9.70	1.000	1	93
9	—	—	—	—	—	1.000		

SEPTEMBER 1985 1450 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	6.00	6.00	6.00	6.00	5.90	818	8	8
19	—	—	—	5.90N	5.75	835	—	8
20	—	6.60B	—	6.60B	6.50	881		8
21	—	6.60B	—	6.60A	5.30	823		8
22	—	5.45B	4.65A	5.45B	5.85	869	—	8
23	—	—	5.35A	5.35A	5.20	842	—	8
26	—		—	5.20N	5.80	908	—	8
27	—	6.25B	—	6.25B	5.70	917	—	8
28	—	—	5.25A	5.25A	5.10	896	—	8
29	—	—		5.10N	5.25	922		8
30	—	5.80B	—	5.80B	6.30	968		8

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	8.20	8.20	8.20	8.20	8.75	999	8	4
4	—	—	7.85A	7.85A	8.05	999	—	
6	—	12.40B	—	12.40B	12.20	1.000	—	—

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1100 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	2.70	2.70	2.70	2.70	2.50	200	4	4
16				2.50N	2.50	202	—	4
17				2.50N	2.40	193	—	4
20				2.40N	2.20	187	—	4
21				2.20N	2.20	183	—	4
22	—			2.20N	2.40	202	—	4
23	—			2.40N	2.20	197		4
24	—			2.20N	2.30	217		4
27	Exchange Closed: Memorial Day							
28			—	2.30N	2.30	213	—	4
29	—		—	2.30N	1.80	178		4
30			—	1.80N	1.80	177		4
31				1.80N	1.55	157		4

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—			1.55N	1.55	161		4
4	—		—	1.55N	1.80	182	—	4
5			—	1.80N	2.00	198		4
6				2.00N	1.80	181	—	4
7			—	1.80N	1.80	183	—	4
10	—		—	1.80N	1.90	189	—	4
11			—	1.90N	2.00	191	—	4
12			—	2.00N	1.90	185	—	4
13				1.90N	1.90	184	—	4
14				1.90N	1.55	161	—	4
17				1.55N	1.65	167	—	4
18				1.65N	1.20	126	—	4
19				1.20N	1.30	143	—	4
20	1.40	1.40	1.40	1.40	1.45	161	4	4
21				1.45N	1.30	149	—	4
24				1.30N	1.30	145	—	4
25			1.25A	1.30N	1.30	146	—	4
26				1.30N	1.00	132	—	4
27			—	1.00N	1.05	135	—	4
28				1.05N	.85	119	—	4

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			—	.85N	.90	103	—	4
2			—	.90N	.75	097	—	4
3	—	—	—	.75N	.65	088	—	4
4	Exchange Closed: Independence Day							
5	—		.60A	.65N	.65	068	—	4
8	—		.60A	.80A	.55	057	—	4
9	.50	.50	.50	.50	.50	044	4	4
10	—	—	—	.50N	.45	034	—	4
11	—	—	—	.45N	.30	038	—	4
12	—	—	—	.30N	.25	031	—	4
15	—		—	.25N	.20	028	—	4
16	—	—	—	.20N	.25	029	—	4
17	—	—	—	.25N	.15	019	—	4
18	—		—	.15N	.20	023	—	4
19	—	—	—	.20N	.20	024	—	4
22	.30	.30	.30	.30	.25	022	124	124
23				.25N	.10	019	—	128
24	.20	.20	.20	.20	.20	018	24	128
25	—	—		.20N	.10	017		128
26	—	.20B	—	.10N	.15	014	—	128
29	.15	.15	.15	.15	.10	012	100	226
30				.10N	.10	013	—	220
31	—		—	.10N	.05	014	—	226

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1100 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		10B		10B	10	015		228
2				10N	15	017		228
5				15N	05	014		228
6				05N	15	025		228
7	20	20	20	20	20	027	70	228
8				20N	15	021	30	228
9				15N	10	013		228
12				10N	10	009		228
13		15B		10N	10	008		228
14				10N	10	008		228
15				10N	10	005		228
16				10N	10	006		228
19				10N	05	005		228
20				05N	05	006		228
21				05N	05	004		228
22				05N	05	005		228
23				05N	05	004		228
26				05N	05	004		228
27				05N	05	004		228
28				05N		003		228
29	CAB	CAB	CAB	CAB	CAB	003		228
30	CAB	CAB	CAB	CAB	CAB	004		228

IN SEPTEMBER

2	Exchange Closed: Labor Day							
3	CAB	CAB	CAB	CAB	05	007		228
4				05N	05	006		228
5				05N	05	008		228
6				05N	05	015		228
9		15B		15B	20	026		228
10				20N	15	020		228
11				15N	15	021		228
12				15N	10	014		228
13				10N	10	011		228
16				10N	05	006		228
17				05N	05	009		228
18				05N	10	008		228
19				10N	05	006		228
20				05N		002		228
23	CAB	CAB	CAB	CAB	CAB	000		228
24	CAB	CAB	CAB	CAB	CAB	000		228
25						000		228
26	CAB	CAB	CAB	CAB	CAB	001		228
27	CAB	CAB	CAB	CAB	CAB	002		228
30	CAB	CAB	CAB	CAB	CAB	002		228

IN OCTOBER

1	CAB	CAB	CAB	CAB	CAB	001		228
2	CAB	CAB	CAB	CAB	CAB	000		228
3	CAB	CAB	CAB	CAB	CAB	000		228
4	CAB	CAB	CAB	CAB	CAB	000		228
7	CAB	CAB	CAB	CAB	CAB	000		228
8	CAB	CAB	CAB	CAB	CAB	000		228
9	CAB	CAB	CAB	CAB	CAB	000		228
10	CAB	CAB	CAB	CAB	CAB	000		228
11						000		228
14	CAB	CAB	CAB	CAB	CAB	000		228
15	CAB	CAB	CAB	CAB	CAB	000		228
16	CAB	CAB	CAB	CAB	CAB	000		228
17	CAB	CAB	CAB	CAB	CAB	000		228
18	CAB	CAB	CAB	CAB	CAB	000		228
21	CAB	CAB	CAB	CAB	CAB	000		228
22	CAB	CAB	CAB	CAB	CAB	000		228
23	CAB	CAB	CAB	CAB	CAB	000		228
24	CAB	CAB	CAB	CAB	CAB	000		228
25	CAB	CAB	CAB	CAB	CAB	000		228
28	CAB	CAB	CAB	CAB	CAB	000		228
29	CAB	CAB	CAB	CAB	CAB	000		228
30	CAB	CAB	CAB	CAB	CAB	000		228
31	CAB	CAB	CAB	CAB	CAB	000		228

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1100 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		228
4	CAB	CAB	CAB	CAB	CAB	000		228
5	CAB	CAB	CAB	CAB	CAB	000		228
6	CAB	CAB	CAB	CAB	CAB	000		228
7	CAB	CAB	CAB	CAB	CAB	000		228
8	CAB	CAB	CAB	CAB	CAB	000		228
11	CAB	CAB	CAB	CAB	CAB	000		228
12	CAB	CAB	CAB	CAB	CAB	000		228
13	CAB	CAB	CAB	CAB	CAB	000		228
14	CAB	CAB	CAB	CAB	CAB	000		228
15	CAB	CAB	CAB	CAB	CAB	000		228
18	CAB	CAB	CAB	CAB	CAB	000		228
19	CAB	CAB	CAB	CAB	CAB	000		228
20	CAB	CAB	CAB	CAB	CAB	000		228
21	CAB	CAB	CAB	CAB	CAB	000		228
22	CAB	CAB	CAB	CAB	CAB	000	50	278
25	CAB	CAB	CAB	CAB	CAB	000		228
26	CAB	CAB	CAB	CAB	CAB	000		178
27	CAB	CAB	CAB	CAB	CAB	000		178
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000		178

IN DECEMBER

2	CAB	CAB	CAB	CAB	CAB	000		178
3	CAB	CAB	CAB	CAB	CAB	000		178
4	CAB	CAB	CAB	CAB	CAB	000		178
5	CAB	CAB	CAB	CAB	CAB	000		178

DECEMBER 1985 1125 PUTS

IN JULY 1985

23	30-35	35	30	35	20	030	100	100
24		25B		25B	25	029		100
25				25N	20	028		100
26	25	25	25	25	25	023		100
29	20	20	20	20	20	020	150	200
30				20N	20	021		200
31				20N	15	022		200

IN AUGUST

1		20B		20B	20	025		200
2		25B		25B	25	029		200
5				25N	10	025		200
6				10N	30	042		200
7				30N	30	045		200
8				30N	25	036		200
9		30B		25N	25	024		200
12				25N	20	017		200
13	20	20	20	20	20	015	50	250
14				20N	15	015		250
15				15N	15	011		250
16				15N	15	011		250
19				15N	10	010		250
20				10N	10	012		250
21				10N	10	009		250
22				10N	10	010		250
23				10N	10	008		250
26				10N	10	009		250
27				10N	10	009		250
28				10N	05	007		250
29				05N	05	007		250
30				05N	05	009		250

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1125 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3				05N	10	015		250
4				10N	10	012		250
5				10N	10	016		250
6				10N	15	028		250
9		25B		25B	35	048		250
10				35N	25	037		250
11				25N	25	039		250
12				25N	20	027		250
13				20N	15	021		250
16				15N	10	013		250
17				10N	15	018		250
18				15N	20	018		250
19				20N	10	014		250
20				10N	05	005		250
23				05N		000		250
24	CAB	CAB	CAB	CAB	CAB	000		250
25						000		250
26	CAB	CAB	CAB	CAB	CAB	002		250
27	CAB	CAB	CAB	CAB	05	004		250
30				05N	05	004		250

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				05N		002		250
2	CAB	CAB	CAB	CAB	CAB	002		250
3	CAB	CAB	CAB	CAB	CAB	001		250
4	CAB	CAB	CAB	CAB	CAB	002		250
7	CAB	CAB	CAB	CAB	CAB	001		250
8	CAB	CAB	CAB	CAB	CAB	001		250
9	CAB	CAB	CAB	CAB	CAB	001		250
10	CAB	CAB	CAB	CAB	CAB	001		250
11						001		250
14	CAB	CAB	CAB	CAB	CAB	000		250
15	CAB	CAB	CAB	CAB	CAB	000		250
16	CAB	CAB	CAB	CAB	CAB	000		250
17	CAB	CAB	CAB	CAB	CAB	000		250
18	CAB	CAB	CAB	CAB	CAB	000		250
21	CAB	CAB	CAB	CAB	CAB	000		250
22	CAB	CAB	CAB	CAB	CAB	000		250
23	CAB	CAB	CAB	CAB	CAB	000		250
24	CAB	CAB	CAB	CAB	CAB	000		250
25	CAB	CAB	CAB	CAB	CAB	000		250
28	CAB	CAB	CAB	CAB	CAB	000		250
29	CAB	CAB	CAB	CAB	CAB	000		250
30	CAB	CAB	CAB	CAB	CAB	000		250
31	CAB	CAB	CAB	CAB	CAB	000		250

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		250
4	CAB	CAB	CAB	CAB	CAB	000		250
5	CAB	CAB	CAB	CAB	CAB	000		250
6	CAB	CAB	CAB	CAB	CAB	000		250
7	CAB	CAB	CAB	CAB	CAB	000		250
8	CAB	CAB	CAB	CAB	CAB	000		250
11	CAB	CAB	CAB	CAB	CAB	000		250
12	CAB	CAB	CAB	CAB	CAB	000		250
13	CAB	CAB	CAB	CAB	CAB	000		250
14	CAB	CAB	CAB	CAB	CAB	000		250
15	CAB	CAB	CAB	CAB	CAB	000		250
18	CAB	CAB	CAB	CAB	CAB	000		250
19	CAB	CAB	CAB	CAB	CAB	000		250
20	CAB	CAB	CAB	CAB	CAB	000		250
21	CAB	CAB	CAB	CAB	CAB	000		250
22	CAB	CAB	CAB	CAB	CAB	000		250
25	CAB	CAB	CAB	CAB	CAB	000		250
26	CAB	CAB	CAB	CAB	CAB	000		250
27	CAB	CAB	CAB	CAB	CAB	000		250
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000		250

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1125 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000		250
3	CAB	CAB	CAB	CAB	CAB	000		250
4	CAB	CAB	CAB	CAB	CAB	000		250
5	CAB	CAB	CAB	CAB	CAB	000		250

DECEMBER 1985 1150 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	4.80	4.80	4.70A	4.70A	4.40	337	50	50
25				4.40N	4.85	374		50
26				4.85N	4.85	367		50
29			4.70A	4.70A	3.85	299		50
30				3.85N	4.35	331		50

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.35N	4.35	338		50
2	5.10	5.10	5.10	5.10	5.05	362	450	500
3				5.05N	5.80	418		500
6				5.80N	6.60	450		500
7				6.60N	4.85	360		500
8		5.50B		5.50B	5.60	396		500
9				5.60N	4.50	345		500
10				4.50N	4.65	336		500
13				4.65N	4.00	298		500
14				4.00N	3.75	288		500
15				3.75N	3.75	288		500
16				3.75N	3.75	290		500
17				3.75N	3.50	280		500
20				3.50N	3.60	273		500
21				3.60N	3.60	269		500
22				3.60N	3.85	293		500
23				3.85N	3.50	286		500
24				3.50N	3.70	312		500
27	Exchange Closed: Memorial Day							
28				3.70N	3.80	307		500
29				3.80N	3.05	265		500
30				3.05N	3.10	263		500
31				3.10N	2.65	238		500

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				2.65N	2.70	244		500
4				2.70N	3.05	271		500
5				3.05N	3.30	292		500
6				3.30N	3.10	270		500
7		3.15B		3.15B	3.10	272		500
10				3.10N	3.35	281		500
11			3.30A	3.35N	3.35	285		500
12			3.20A	3.20A	3.20	277		500
13				3.20N	3.20	275		500
14				3.20N	2.75	246		500
17				2.75N	2.85	255		500
18				2.85N	2.15	202		500
19				2.15N	2.30	225		500
20				2.30N	2.55	249		500
21				2.55N	2.30	233		500
24	2.50	2.50	2.50	2.50	2.30	228	550	50
25				2.30N	2.30	230		50
26				2.30N	2.00	211		50
27				2.00N	2.05	216		50
28				2.05N	1.75	194		50

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1150 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.75N	1.80	182		50
2				1.80N	1.55	173		50
3				1.55N	1.40	160		50
4	Exchange Closed, Independence Day							
5				1.40N	1.15	130		50
8				1.15N	90	112		50
9				90N	75	090		50
10	80	80	80	80	65	072	1	50
11				65N	70	080		50
12				70N	60	067		50
15				60N	55	062		50
16				55N	55	065		50
17				55N	40	045		50
18				40N	45	054		50
19				45N	45	056		50
22		50B		50B	45	052		50
23				45N	35	045		50
24				35N	35	045		50
25				35N	30	042		50
26	40	40	40	40	40	036	50	51
29				40N	30	031		51
30				30N	30	033		51
31				30N	20	035		51

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		25B		25B	30	042		51
2				30N	40	047		51
5				40N	35	041		51
6				35N	50	067		51
7				50N	50	070		51
8				50N	40	058		51
9				40N	30	040		51
12				30N	30	030		51
13	35	35	35	35	30	027	25	76
14				30N	30	027		76
15				30N	30	020		76
16	30	30	30	30	25	020	10	86
19				25N	20	019		86
20				20N	20	022		86
21				20N	20	016		86
22				20N	20	019		86
23				20N	15	016		86
26				15N	15	017		86
27				15N	15	017		86
28				15N	10	014		86
29				10N	10	015		66
30				10N	10	018		86

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3				10N	15	027		86
4				15N	15	023		86
5				15N	15	030		86
6		25B		25B	25	050		86
9				25N	55	080		86
10			40A	40A	40	065		86
11	50	50	50	50	45	067	2	88
12				45N	35	049		83
13				35N	25	040		88
16				25N	20	026		88
17				20N	25	035		88
18				25N	30	035		88
19				30N	25	027		88
20				25N	10	012		88
23				10N		002		88
24	CAB	CAB	CAB	CAB	CAB	002		88
25						001		88
26	CAB	CAB	CAB	CAB	05	006		88
27				05N	15	009		88
30				15N	15	010		88

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1150 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				15N	05	005		88
2				05N		005		88
3	CAB	CAB	CAB	CAB	CAB	003		88
4	CAB	CAB	CAB	CAB	CAB	004		88
7	CAB	CAB	CAB	CAB	CAB	003		88
8	CAB	CAB	CAB	CAB	CAB	003		88
9	CAB	CAB	CAB	CAB	CAB	003		88
10	CAB	CAB	CAB	CAB	CAB	003		88
11						003		88
14	CAB	CAB	CAB	CAB	CAB	002		88
15	CAB	CAB	CAB	CAB	CAB	002		88
16	CAB	CAB	CAB	CAB	CAB	002		88
17	CAB	CAB	CAB	CAB	CAB	001		88
18	CAB	CAB	CAB	CAB	CAB	001		88
21	CAB	CAB	CAB	CAB	CAB	000		98
22	CAB	CAB	CAB	CAB	CAB	000		88
23	CAB	CAB	CAB	CAB	CAB	000		88
24	CAB	CAB	CAB	CAB	CAB	000		88
25	CAB	CAB	CAB	CAB	CAB	000		88
28	CAB	CAB	CAB	CAB	CAB	000		88
29	CAB	CAB	CAB	CAB	CAB	000		88
30	CAB	CAB	CAB	CAB	CAB	000		88
31	CAB	CAB	CAB	CAB	CAB	000		88

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		88
4	CAB	CAB	CAB	CAB	CAB	000		88
5	CAB	CAB	CAB	CAB	CAB	000		88
6	CAB	CAB	CAB	CAB	CAB	000		88
7	CAB	CAB	CAB	CAB	CAB	000		88
8	CAB	CAB	CAB	CAB	CAB	000		68
11	CAB	CAB	CAB	CAB	CAB	000		88
12	CAB	CAB	CAB	CAB	CAB	000		88
13	CAB	CAB	CAB	CAB	CAB	000		88
14	CAB	CAB	CAB	CAB	CAB	000		88
15	CAB	CAB	CAB	CAB	CAB	000		88
18	CAB	CAB	CAB	CAB	CAB	000		88
19	CAB	CAB	CAB	CAB	CAB	000		88
20	CAB	CAB	CAB	CAB	CAB	000		88
21	CAB	CAB	CAB	CAB	CAB	000		88
22	CAB	CAB	CAB	CAB	CAB	000		88
25	CAB	CAB	CAB	CAB	CAB	000		88
26	CAB	CAB	CAB	CAB	CAB	000		88
27	CAB	CAB	CAB	CAB	CAB	000		88
28	Exchange Closed, Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000		88

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000		88
3	CAB	CAB	CAB	CAB	CAB	000		88
4	CAB	CAB	CAB	CAB	CAB	000		88
5	CAB	CAB	CAB	CAB	CAB	000		88
6	70	70	70	70	50	082		

DECEMBER 1985 1175 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9		70B		70B	80	126	3	3
10	70	70	70	70	65	104	50	53
11				65N	70	108		53
12				70N	55	082		53
13				55N	45	069		53
16				45N	35	048		53
17				35N	45	062		53
18				45N	45	061		53
19				45N	40	050		53
20	25	25	25	25	25	024	30	83
23				25N	05	004		83
24				05N	05	005		83
25				05N	05	003		83
26	10	10	10	10	15	012	5	83
27				15N	25	019		83
30	15	15	15	15	20	019	30	53

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1175 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				20N	10	012		53
2				10N	05	010		53
3				05N	05	008		53
4				05N	05	009		53
7				05N	05	008		53
8				05N	05	008		53
9				05N	05	008		53
10				05N	05	008		53
11				05N	05	007		53
14				05N		006		53
15	CAB	CAB	CAB	CAB	CAB	005		53
16	CAB	CAB	CAB	CAB	CAB	005		53
17	CAB	CAB	CAB	CAB	CAB	004		53
18	CAB	CAB	CAB	CAB	CAB	002		53
21	CAB	CAB	CAB	CAB	CAB	001		53
22	CAB	CAB	CAB	CAB	CAB	000		53
23	CAB	CAB	CAB	CAB	CAB	000		53
24	CAB	CAB	CAB	CAB	CAB	000		53
25	CAB	CAB	CAB	CAB	CAB	000		53
28	CAB	CAB	CAB	CAB	CAB	000		53
29	CAB	CAB	CAB	CAB	CAB	000		53
30	CAB	CAB	CAB	CAB	CAB	000		53
31	CAB	CAB	CAB	CAB	CAB	000		53

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		53
4	CAB	CAB	CAB	CAB	CAB	000		53
5	CAB	CAB	CAB	CAB	CAB	000		53
6	CAB	CAB	CAB	CAB	CAB	000		53
7	CAB	CAB	CAB	CAB	CAB	000		53
8	CAB	CAB	CAB	CAB	CAB	000		53
11	CAB	CAB	CAB	CAB	CAB	000		53
12	CAB	CAB	CAB	CAB	CAB	000		53
13	CAB	CAB	CAB	CAB	CAB	000		53
14	CAB	CAB	CAB	CAB	CAB	000		53
15	CAB	CAB	CAB	CAB	CAB	000		53
18	CAB	CAB	CAB	CAB	CAB	000		53
19	CAB	CAB	CAB	CAB	CAB	000		53
20	CAB	CAB	CAB	CAB	CAB	000		53
21	CAB	CAB	CAB	CAB	CAB	000		53
22	CAB	CAB	CAB	CAB	CAB	000		53
25	CAB	CAB	CAB	CAB	CAB	000		53
26	CAB	CAB	CAB	CAB	CAB	000		53
27	CAB	CAB	CAB	CAB	CAB	000		53
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000		53

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000		53
3	CAB	CAB	CAB	CAB	CAB	000		53
4	CAB	CAB	CAB	CAB	CAB	000		53
5	CAB	CAB	CAB	CAB	CAB	000		53

DECEMBER 1985 1200 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	7.60/.65	7.65	7.25	7.25	7.20	484	900	900
29			6.80A	6.80A	5.95	410		700
30				5.95N	6.50	446		700

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1200 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	'OM Risk Factor	Volume (Trades Cleared)	Open Interest
1				6.60N	6.70	454		700
2	7.50	7.50	7.50	7.50	7.25	480	400	800
3	7.60	7.70B	7.60	7.70B	8.35	539	50	820
6		9.00B		9.00B	9.50	571		820
7				9.50N	7.10	463		820
8		7.60B		7.60B	8.00	501		820
9			7.00A	7.00A	6.50	447		820
10		7.00B		6.50N	6.60	438		820
13				6.60N	6.00	398		820
14	5.50	5.50	5.50	5.50	5.70	386	1	821
15	5.60	5.60	5.60	5.60	5.70	387	1	822
16		5.90B		5.70N	5.75	389		822
17				5.75N	5.65	378		822
20				5.65N	5.35	371		822
21				5.35N	5.30	366		822
22				5.30N	5.80	394		822
23				5.80N	5.45	387		822
24				5.45N	5.75	415		822
27	Exchange Closed: Memonal Day							
28	5.70	5.80B	5.70	5.70	5.70	412		822
29			5.50A	5.50A	4.80	364	4	826
30				4.80N	4.80	362	4	830
31	4.50	4.50	4.50	4.50	4.25	333		830

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	'OM Risk Factor	Volume (Trades Cleared)	Open Interest
3				4.25N	4.30	341		830
4				4.30N	4.85	373	1	829
5				4.85N	5.15	396		829
6				5.15N	4.90	372		829
7				4.90N	4.90	375		829
10	5.45	5.45	5.45	5.45	5.20	386	410	829
11	5.00	5.10B	5.00	5.10B	5.25	390	1	830
12				5.25N	5.00	382		830
13				5.00N	5.00	380		830
14				5.00N	4.40	347		830
17				4.40N	4.60	359		830
18				4.60N	3.55	295		830
19				3.55N	3.90	324		830
20		4.20B		4.20B	4.20	352		830
21				4.20N	3.90	334		830
24	4.20	4.20	4.20	4.20	3.90	329	400	830
25		4.10B		4.10B	4.00	332		830
26	3.50	3.50	3.40	3.40	3.50	309	347	783
27				3.50N	3.50	315		958
28			2.80A	2.80A	3.05	289		958

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	'OM Risk Factor	Volume (Trades Cleared)	Open Interest
1			3.00A	3.00A	3.10	285		958
2				3.10N	2.90	274		958
3				2.90N	2.55	257		958
4	Exchange Closed: Independence Day							
5				2.55N	2.20	218		958
8				2.20N	1.80	193		958
9				1.80N	1.60	162		958
10	1.50	1.50	1.50	1.50	1.35	134		958
11				1.35N	1.45	147	1	959
12				1.45N	1.20	126		959
15				1.20N	1.15	119		959
16				1.15N	1.20	124		959
17				1.20N	85	092		959
18		90B		90B	1.00	106		959
19				1.00N	1.00	110		959
22	1.20	1.20	1.20	1.20	1.10	105	350	1034
23				1.10N	80	093		1034
24				80N	80	092		984
25				80N	70	088		934
26				70N	65	077		934
29				65N	50	069		884
30	70	70	65A	65A	45	073	10	839
31		50B		50B	50	077		789

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1200 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		80B		80B	80	096		739
2		85B		85B	95	107		689
5				95N	80	096		689
6				80N	1.20	143		689
7	1.20	1.20	1.20	1.20	1.25	150	15	674
8			1.15A	1.15A	1.05	129		674
9				1.05N	75	094		674
12				75N	70	075		674
13				70N	60	069		674
14				60N	55	070		674
15				55N	50	055		674
16				50N	50	056		674
19				50N	50	054		674
20				50N	50	062		674
21	65	65	65	65	50	048		674
22	40	40	40	40	50	054	26	675
23				50N	35	047		675
26				35N	40	051		675
27	40	40	40	40	40	050	200	675
28				40N	30	044		675
29		35B		35B	40	046		675
30			35A	40N	40	054		675

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3		45B		45B	50	077		675
4				50N	40	067		675
5				40N	50	084		675
6		80B		80B	80	127		675
9	1.25/ 20	1.30B	1.20	1.25	1.25	186	210	875
10	1.00	1.10B	1.00	1.10B	1.10	158	170	909
11	1.20	1.20	1.20	1.20	1.10	163	100	959
12		1.15B	1.05A	1.05A	90	129		959
13	70	75	70	70	70	110	125	939
16	70	70	70	70	55	080	153	1089
17		65B		65B	70	101		1089
18	65	65	60	60	70	101	210	1302
19	70	70	70	70	60	085	12	1302
20	45	45	45	45	35	045	30	1302
23	20	25	20	20	15	010	700	902
24	20	20	20	20	20	011	520	902
25				20N	15	008		902
26	25	25	25	25	25	023	17	902
27	30	30	30	30	35	034	2	902
30				35N	30	035		902

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				30N	20	023		894
2				20N	15	020		894
3				15N	10	016		890
4				10N	15	019		890
7	15	15	15	15	10	016	2	890
8	10	10	05	05	10	017	41	890
9				10N	10	016		890
10				10N	10	017		890
11				10N	10	016		890
14				10N	05	013		890
15				05N	05	012		890
16				05N	05	012		890
17	05	05	05	05	05	010	90	890
18				05N		007		890
21	CAB	CAB	CAB	CAB	CAB	004		890
22	CAB	CAB	CAB	CAB	CAB	001		890
23	CAB	CAB	CAB	CAB	CAB	001		890
24	CAB	CAB	CAB	CAB	CAB	002		890
25	CAB	CAB	CAB	CAB	CAB	001		890
28	CAB	CAB	CAB	CAB	CAB	001		890
29	CAB	CAB	CAB	CAB	CAB	000		890
30	CAB	CAB	CAB	CAB	CAB	000		890
31	CAB	CAB	CAB	CAB	CAB	000		890

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1200 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		890
4	CAB	CAB	CAB	CAB	CAB	000		890
5	CAB	CAB	CAB	CAB	CAB	000		890
6	CAB	CAB	CAB	CAB	CAB	000		890
7	CAB	CAB	CAB	CAB	CAB	000		890
8	CAB	CAB	CAB	CAB	CAB	000		890
11	CAB	CAB	CAB	CAB	CAB	000		890
12	CAB	CAB	CAB	CAB	CAB	000		890
13	CAB	CAB	CAB	CAB	CAB	000		890
14	CAB	CAB	CAB	CAB	CAB	000		890
15	CAB	CAB	CAB	CAB	CAB	000		890
18	CAB	CAB	CAB	CAB	CAB	000		890
19	CAB	CAB	CAB	CAB	CAB	000		890
20	CAB	CAB	CAB	CAB	CAB	000		890
21	CAB	CAB	CAB	CAB	CAB	000		890
22	CAB	CAB	CAB	CAB	CAB	000		890
25	CAB	CAB	CAB	CAB	CAB	000		890
26	CAB	CAB	CAB	CAB	CAB	000		890
27	CAB	CAB	CAB	CAB	CAB	000		890
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000		890

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000		890
3	CAB	CAB	CAB	CAB	CAB	000		890
4	CAB	CAB	CAB	CAB	CAB	000		890
5	CAB	CAB	CAB	CAB	CAB	000		890

DECEMBER 1985 1225 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	5.50	5.50	5.50	5.50	5.95	426	10	10
5	6.00	6.00	6.00	6.00	6.25	450	5	15
6				6.25N	6.00	426		15
7				6.00N	6.05	429		15
10				6.05N	6.35	441		15
11				6.35N	6.40	445		15
12	6.40	6.40	6.40	6.40	6.10	436	25	40
13				6.10N	6.10	435		40
14				6.10N	5.40	401		40
17				5.40N	5.60	413		40
18				5.60N	4.45	346		40
19				4.45N	4.90	377		40
20	5.60	5.60	5.60	5.60	5.25	407	2	42
21		5.35B		5.25N	4.85	388		42
24		4.90B		4.85N	4.85	383		42
25		5.00B		4.85N	5.00	386		42
26			4.70A	4.70A	4.40	363		42
27		4.50B		4.40N	4.40	369		42
28			4.10A	4.10A	3.90	342		42

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1225 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				3.90N	4.00	344		42
2				4.00N	3.65	332		42
3				3.65N	3.40	313		42
4	Exchange Closed: Independence Day							
5			3.10A	3.10A	2.90	270		42
6			2.20A	2.70A	2.35	242		42
9	2.00	2.00	2.00	2.00	2.15	207	7	49
10				2.15N	1.85	175		49
11		2.00B		2.00B	1.95	189		49
12				1.95N	1.70	165		49
15				1.70N	1.60	157		56
16				1.60N	1.60	163		56
17				1.60N	1.20	124		56
18				1.20N	1.40	142		58
19				1.40N	1.40	147		58
22				1.40N	1.30	141		49
23				1.30N	1.15	126		49
24				1.15N	1.10	125		49
25				1.10N	95	120		49
26				95N	85	106		49
29				85N	70	097		49
30				70N	65	102		49
31				65N		107		49

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				70N	1.20	[illegible]		49
2		1.35B		1.35B	1.35	150		49
5				1.35N	1.20	137		49
6		1.60B		1.60B	1.70	196		49
7		1.80B		1.70N	1.75	205		49
8			1.70A	1.75N	1.55	178		49
9	1.60	1.60	1.60	1.60	1.10	135	2	49
12				1.10N	1.05	111		49
13				1.05N	90	103		49
14				90N	85	104		49
15				85N	75	083		49
16				75N	75	085		49
19				75N	75	083		49
20				75N	80	094		49
21				80N	70	075		49
22				70N	75	084		49
23				75N	60	074		49
26				60N	55	080		49
27				55N	55	079		49
28				55N	50	070		49
29				50N	55	073		49
30				55N	55	085		49

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3		70B		70B	75	118		49
4				75N	70	105		49
5				70N	85	128		49
6		1.30B		1.30B	1.30	185		49
9	1.75	2.00B	1.75	1.75	1.90	260	8	57
10	1.40	1.50	1.40	1.50	1.60	225	25	57
11	1.50	1.80	1.50	1.80	1.65	233	6	59
12	1.70	1.70	1.55A	1.55A	1.30	190	5	64
13	1.00	1.00	1.00	1.00	1.10	165		64
16	95	95	95	95	85	126	3	65
17		1.00B		1.00B	1.10	155	10	75
18	95	95	95	95	1.10	155	15	67
19	1.05	1.05	95	95	95	133	105	167
20			70A	70A	60	076		167
23			40A	40A	25	020		167
24				25N	30	023		167
25				30N	25	016		167
26				25N	35	040		167
27				35N	45	058		167
30				45N	45	060		167

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1225 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				45N	35	041		167
2				35N	25	037		167
3				25N	15	031		167
4				15N	25	036		167
7			20A	25N	20	031		167
8				20N	15	032		167
9				15N	15	032		167
10	15	15	15	15	15	033	4	163
11				15N	15	032		163
14	10 15	15	10	15	10	027	10	163
15				10N	10	025		163
16				10N	10	026		163
17				10N	10	021		163
18				10N		015		163
21	CAB	CAB	CAB	CAB	CAB	010		163
22	CAB	CAB	CAB	CAB	CAB	005		163
23	CAB	CAB	CAB	CAB	CAB	004		163
24	05	05	05	05		006	1	163
25	CAB	CAB	CAB	CAB	CAB	005		163
28	CAB	CAB	CAB	CAB	CAB	003		163
29	CAB	CAB	CAB	CAB	CAB	000		163
30	CAB	CAB	CAB	CAB	CAB	000		163
31	CAB	CAB	CAB	CAB	CAB	000		163

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		163
	CAB	CAB	CAB	CAB	CAB	000		163
	CAB	CAB	CAB	CAB	CAB	000		163
6	CAB	CAB	CAB	CAB	CAB	000		163
7	CAB	CAB	CAB	CAB	CAB	000		163
8						000		163
11	CAB	CAB	CAB	CAB	CAB	000		163
12	CAB	CAB	CAB	CAB	CAB	000		163
13	CAB	CAB	CAB	CAB	CAB	000		163
14	CAB	CAB	CAB	CAB	CAB	000		163
15	CAB	CAB	CAB	CAB	CAB	000		163
18	CAB	CAB	CAB	CAB	CAB	000		163
19	CAB	CAB	CAB	CAB	CAB	000		163
20	CAB	CAB	CAB	CAB	CAB	000		163
21	CAB	CAB	CAB	CAB	CAB	000		163
22	CAB	CAB	CAB	CAB	CAB	000		163
25	CAB	CAB	CAB	CAB	CAB	000		163
26	CAB	CAB	CAB	CAB	CAB	000		163
27	CAB	CAB	CAB	CAB	CAB	000		163
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000		163

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000		163
3	CAB	CAB	CAB	CAB	CAB	000		163
4	CAB	CAB	CAB	CAB	CAB	000		163
5	CAB	CAB	CAB	CAB	CAB	000		163

DECEMBER 1985 1250 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	9.10 20	9.20	9.10	9.20	8.60	499	12	12
14				8.60N	8.30	487		12
15	8.45	8.45	8.45	8.45	8.40	488	110	122
16		8.50B		8.40N	8.45	492		122
17			8.30A	8.30A	8.00	481		122
20				8.00N	7.70	474		122
21	8.10	8.10	8.10	8.10	7.60	469	2	124
22	7.75	7.75	7.75	7.75	8.25	498	202	326
23	8.30	8.30	7.80	7.80	7.70	491	135	351
24				7.70N	8.20	520		351
27	Exchange Closed: Memorial Day							
28		8.25B		8.25B	8.25	518		351
29				8.25N	7.05	468		351
30				7.05N	7.05	467		351
31				7.05N	6.35	436		351

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1250 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				6.35N	6.45	.445		351
4				6.45N	7.15	.479		351
5				7.15N	7.55	.504		351
6				7.55N	7.20	.480		351
7				7.20N	7.25	.483		351
10		7.60B		7.60B	7.55	.495		351
11	7.40	7.40	7.40	7.40	7.65	.500	3	353
12	7.65	7.65	7.50A	7.60A	7.40	.491	250	528
13	7.20	7.20	7.20	7.20	7.40	.490	3	531
14			7.10A	7.10A	6.60	.455	50	531
17				6.60N	6.90	.469		531
18			6.50A	6.50A	5.50	.400		531
19				5.50N	5.90	.431		528
20		6.50B		6.50B	6.45	.462		528
21		6.50B	6.25A	6.25A	6.00	.443		528
24				6.00N	6.00	.439		528
25		6.10B		6.10B	6.05	.442		528
26			5.75A	5.75A	5.45	.418		528
27	5.50	5.50	5.50	5.50	5.50	.425	3	528
28				5.50N	4.80	.396		528

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.80N	5.00	.405		528
2	4.80	4.80	4.80	4.80	4.65	.393	2	530
3			4.60A	4.60A	4.30	.373	48	578
4	Exchange Closed; Independence Day							
5			4.00A	4.00A	3.60	.327		578
8	3.70	3.70	3.50	3.50	3.10	.297	3	581
9	2.95	2.95	2.90A	2.95	2.80	.257	12	588
10	2.30	2.30	2.25	2.25	2.45	.221	7	588
11				2.45N	2.60	.238		588
12	2.20	2.20	2.20	2.20	2.25	.210	4	584
15				2.25N	2.15	.202		590
16				2.15N	2.20	.209		590
17			1.90A	1.90A	1.65	.162		587
18				1.65N	1.90	.184		587
19				1.90N	1.95	.190		587
22		2.00B		2.00B	2.00	.183		584
23			1.75A	1.75A	1.60	.166		584
24				1.60N	1.60	.165		584
25	1.60	1.60	1.60	1.60	1.35	.159	1	585
26		1.40B		1.35N	1.20	.142		585
29				1.20N	1.00	.131		585
30				1.00N	1.00	.137		585
31				1.00N	1.05	.144	3	585

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.40B		1.40B	1.70	.185		585
2		1.90B		1.90B	1.90	.202		585
5				1.90N	1.70	.187		585
6		2.20B		2.20B	2.40	.257		585
7				2.40N	2.45	.268		585
8			2.40A	2.40A	2.15	.238		585
9				2.15N	1.60	.186		585
12				1.60N	1.50	.156		585
13			1.40A	1.40A	1.30	.146		585
14				1.30N	1.25	.148		585
15		1.30B		1.25N	1.10	.121		585
16				1.10N	1.10	.124		585
19				1.10N	1.10	.121		585
20				1.10N	1.20	.136		585
21	1.35	1.35	1.20	1.20	1.00	.112	5	587
22	1.00	1.00	1.00	1.00	1.10	.123	50	587
23	1.00	1.00	1.00	1.00	.90	.110	100	587
26				.90N	.85	.120		587
27		1.00B		1.00B	1.05	.119		536
28	.90	.90	.90	.90	.80	.107	4	536
29	.80	.80	.80	.80	.80	.110	7	536
30				.80N	.90	.127		536

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1250 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	1.30	1.30	1.30	1.30	1.20	.171	10	546
4	1.10	1.10	1.10	1.10	1.00	.154	1	546
5	1.30	1.30	1.30	1.30	1.30	.184	1	546
6	1.90	1.90	1.90	1.90	1.95	.255	10	536
9	2.60	2.80	2.40	2.60	2.75	.344	19	542
10	2.25	2.35	2.20	2.35	2.30	.305	31	566
11	2.60	2.60	2.40	2.50	2.40	.314	14	573
12	2.60	2.60	1.90	1.90	2.00	.263	2	574
13	1.75	1.75	1.50A	1.60	1.65	.234	22	581
16	1.70	1.70	1.50	1.50	1.30	.186	10	581
17	1.30	1.60	1.30	1.60	1.65	.224	4	581
18	1.50	1.65	1.50	1.65	1.60	.224	5	584
19	1.60	1.60	1.30	1.50	1.40	.196	34	613
20	1.00	1.00	.90	.90	.85	.120	17	621
23	.50	.50	.50	.50	.40	.037	2	621
24		.45B		.45B	.45	.041		621
25	.40	.40	.30	.30	.35	.031	3	633
26	.45	.50B	.45	.50B	.55	.086	1	632
27	.65	.65	.65	.65	.70	.092	2	631
30				.70N	.65	.096		621

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			.50A	.50A	.45	.069		621
2	.40	.40	.40	.40	.40	.063	101	621
3	.25	.25	.25	.25	.30	.053	1	621
4				.30N	.40	.061		621
7			.35A	.40N	.30	.055		615
8				.30N	.25	.057		615
9	.25	.30	.25	.30	.25	.056	2	614
10				.25N	.25	.058		614
11				.25N	.25	.057		614
14				.25N	.20	.050		614
15				.20N	.20	.047		614
16				.20N	.20	.048		614
17			.15A	.15A	.15	.040		614
18				.15N	.05	.030		614
21				.05N	.05	.023		614
22				.05N		.013		614
23	CAB	CAB	CAB	CAB	CAB	.012		614
24	CAB	CAB	CAB	CAB	CAB	.016		614
25	.05	.05	.05	.05		.014	6	613
28	CAB	CAB	CAB	CAB	CAB	.010		613
29	.05	.05	.05	.05		.001	1	613
30	CAB	CAB	CAB	CAB	CAB	.001		613
31	CAB	CAB	CAB	CAB	CAB	.000		613

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000		613
4	CAB	CAB	CAB	CAB	CAB	.000		613
5	.05	.05	.05	.05		.000	3	613
6	CAB	CAB	CAB	CAB	CAB	.000		613
7	CAB	CAB	CAB	CAB	CAB	.001		613
8	CAB	CAB	CAB	CAB	CAB	.000		613
11	CAB	CAB	CAB	CAB	CAB	.000		613
12	CAB	CAB	CAB	CAB	CAB	.000		613
13	CAB	CAB	CAB	CAB	CAB	.000		613
14						.000		613
15	CAB	CAB	CAB	CAB	CAB	.000		613
18	CAB	CAB	CAB	CAB	CAB	.000		613
19	CAB	CAB	CAB	CAB	CAB	.000		613
20	CAB	CAB	CAB	CAB	CAB	.000		613
21	CAB	CAB	CAB	CAB	CAB	.000		613
22	.05	.05	.05	.05		.000	3	613
25	CAB	CAB	CAB	CAB	CAB	.000		613
26	.05	.05	.05	.05		.000	3	613
27	CAB	CAB	CAB	CAB	CAB	.000		613
28	Exchange Closed; Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	.000		613

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000		613
3	CAB	CAB	CAB	CAB	CAB	.000		613
4	CAB	CAB	CAB	CAB	CAB	.000		613
5	CAB	CAB	CAB	CAB	CAB	.000		613

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1275 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	6.65	6.65	6.65	6.65	6.65	474	200	200
27....	....	....	....	6.65N	6.70	481	....	200
28....	6.10	6.10	5.80	5.80	5.90	452	2	202

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	5.90N	6.15	467	5	207
2....	....	....	....	6.15N	5.80	455	....	207
3....	....	....	5.75A	5.75A	5.40	435	....	207
4....	Exchange Closed; Independence Day							
5....	....	....	4.90A	4.90A	4.60	386	....	207
8....	....	....	....	4.60N	4.00	355	....	207
9....	....	....	....	4.00N	3.60	312	....	207
10....	3.00	3.00	3.00	3.00	3.15	272	204	344
11....	....	....	....	3.15N	3.40	291	4	348
12....	....	....	....	3.40N	2.95	260	....	348
15....	....	....	....	2.95N	2.85	252	....	347
16....	....	2.90B	....	2.90B	2.90	260	....	347
17....	....	....	....	2.90N	2.20	207	....	347
18....	....	....	....	2.20N	2.55	232	....	347
19....	....	....	....	2.55N	2.55	239	....	347
22....	....	....	....	2.55N	2.40	232	....	347
23....	....	....	....	2.40N	2.15	212	....	347
24....	....	....	....	2.15N	2.10	211	....	347
25....	....	....	2.00A	2.10N	1.90	205	....	347
26....	....	....	....	1.90N	1.60	185	....	347
29....	....	....	....	1.60N	1.40	172	....	347
30....	....	....	....	1.40N	1.40	179	....	347
31....	....	1.50B	....	1.50B	1.50	188	....	347

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.55	2.55	2.40A	2.40A	2.35	242	1	348
2....	2.80	2.80	2.80	2.80	2.60	263	2	346
5....	....	....	....	2.60N	2.35	246	....	346
6....	....	3.05B	....	3.05B	3.25	327	....	346
7....	3.10	3.10	3.10	3.10	3.35	339	5	351
8....	....	....	3.00A	3.00A	2.95	305	....	346
9....	....	....	....	2.95N	2.25	246	....	346
12....	....	....	....	2.25N	2.10	211	....	346
13....	....	....	....	2.10N	1.75	199	....	346
14....	....	1.90B	....	1.80B	1.80	201	....	346
15....	1.85	1.85	1.85	1.85	1.60	169	4	350
16....	....	....	....	1.60N	1.55	173	....	350
19....	....	....	....	1.55N	1.55	170	....	346
20....	....	1.80B	....	1.80B	1.70	188	....	346
21....	....	....	....	1.70N	1.45	158	....	346
22....	....	....	....	1.45N	1.55	173	....	346
23....	....	....	....	1.55N	1.30	157	....	346
26....	....	....	....	1.30N	1.20	170	....	346
27....	1.40	1.50	1.40	1.50	1.40	169	102	446
28....	....	....	1.30A	1.30A	1.25	154	....	346
29....	....	....	....	1.25N	1.20	158	....	346
30....	....	....	....	1.20N	1.40	180	....	346

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1275 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	1.70B	....	1.70B	1.80	236	....	348
4....	1.40	1.75B	1.40	1.50	1.55	215	36	348
5....	1.75	1.80	1.50A	1.80	1.90	253	18	360
6....	2.60	2.85	2.60	2.85	2.75	335	7	363
9....	3.70	4.00	3.45A	3.75A	3.80	436	49	404
10....	3.20	3.25	3.10	3.25	3.25	393	21	408
11....	3.65	3.65	3.20A	3.50	3.35	403	42	440
12....	3.55	3.55	2.95A	2.95A	2.85	348	2	441
13....	2.10	2.55B	2.10	2.55B	2.45	.315	119	441
16....	2.35	2.35	2.10	2.10	1.95	260	19	451
17....	2.10	2.30	2.10	2.30	2.35	305	23	431
18....	....	....	....	2.35N	2.35	306	....	431
19....	2.35	2.35	2.10	2.10	2.10	274	15	441
20....	1.65	1.65	1.30	1.40	1.30	179	28	450
23....	.65	.65	.65	.65	.60	064	31	450
24....	.70	.80	.70	.80	.65	070	5	453
25....	.65	.65	.50	.50	.55	054	6	449
26....	.60	.60	.60	.60	.70	102	4	445
27....	.90	1.00	.90	1.00	1.05	138	21	458
30....	.85	1.00	.85	1.00	1.05	145	7	454

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	90A	90A	70	107	....	451
2....	....	....	65A	65A	65	100	....	451
3....	.55	.55	.55	.55	45	086	....	451
4....	....	....	....	45N	60	098	96	469
7....	....	....	....	60N	50	090	....	469
8....	....	....	....	50N	45	093	....	370
9....	....	....	....	45N	40	093	....	370
10....	40	40	40	40	40	096	20	390
11....	....	....	....	40N	40	094	....	390
14....	....	....	....	40N	35	085	....	390
15....	....	....	....	35N	35	082	....	390
16....	35	35	35	35	35	084	2	390
17....	.15	15	15	15	20	071	10	390
18....	.10	10	10	10	10	056	45	414
21....	....	....	....	10N	10	044	....	414
22....	10	10	10	10	05	029	200	414
23....	....	....	....	05N	....	027	....	414
24....	.05	05	05	05	05	035	23	402
25....	.05	05	05	.05	05	033	6	401
28....	....	....	....	05N	....	024	....	399
29....	CAB	CAB	CAB	CAB	CAB	004	135	399
30....	CAB	CAB	CAB	CAB	CAB	004	....	399
31....	CAB	CAB	CAB	CAB	CAB	003	....	399

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	002	....	399
4....	CAB	CAB	CAB	CAB	CAB	002	....	399
5....	CAB	CAB	CAB	CAB	CAB	002	....	399
6....	CAB	CAB	CAB	CAB	CAB	001	....	399
7....	CAB	CAB	CAB	CAB	CAB	005	....	399
8....	CAB	CAB	CAB	CAB	CAB	003	....	399
11....	CAB	CAB	CAB	CAB	CAB	001	....	399
12....	CAB	CAB	CAB	CAB	CAB	002	....	399
13....	CAB	CAB	CAB	CAB	CAB	001	....	399
14....	CAB	CAB	CAB	CAB	CAB	000	....	399
15....	CAB	CAB	CAB	CAB	CAB	000	....	399
18....	CAB	CAB	CAB	CAB	CAB	000	....	399
19....	CAB	CAB	CAB	CAB	CAB	000	....	399
20....	CAB	CAB	CAB	CAB	CAB	000	....	399
21....	CAB	CAB	CAB	CAB	CAB	000	....	399
22....	CAB	CAB	CAB	CAB	CAB	000	2	399
25....	CAB	CAB	CAB	CAB	CAB	000	....	399
26....	CAB	CAB	CAB	CAB	CAB	000	....	399
27....	CAB	CAB	CAB	CAB	CAB	000	....	397
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	000		397

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1275 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000		397
3	CAB	CAB	CAB	CAB	CAB	.000		397
4	CAB	CAB	CAB	CAB	CAB	.000		397
5	CAB	CAB	CAB	CAB	CAB	.000		397

DECEMBER 1985 1300 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed: Independence Day							
5	6.30	6.30	6.20A	6.20A	5.80	.448	8	8
8		5.90B		5.80N	5.05	.416		8
9	4.66	4.70	4.65	4.70	4.55	.371	2	10
10	4.10	4.10	4.10	4.10	3.80	.328	5	15
11	4.10	4.30B	4.10	4.10	4.30	.349	3	18
12				4.30N	3.75	.315		18
15				3.75N	3.65	.306		18
16				3.65N	3.70	.315		18
17	2.80	3.00	2.80	2.80	2.85	.257	7	23
18		3.20B		3.20B	3.30	.285		23
19				3.30N	3.35	.294		23
22				3.35N	3.15	.286		23
23	2.85	2.85	2.85	2.85	2.85	.264	5	28
24				2.85N	2.70	.263		28
25				2.70N	2.50	.256		28
26				2.50N	2.20	.234		28
29			2.10A	2.10A	2.00	.219		28
30	2.00	2.00	2.00	2.00	1.95	.228	7	31
31		2.10B		1.95N	2.05	.236		31

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.20	3.40	3.10A	3.40	3.10	.307	103	129
2	3.25	3.60	3.20A	3.60	3.45	.330	2	128
5			3.40A	3.45N	3.20	.312		129
6	4.30	4.30	4.30	4.30	4.25	.401	1	126
7				4.25N	4.35	.414		126
8			3.90A	3.90A	3.85	.378		126
9			3.80A	3.80A	3.05	.313		126
12	2.90	2.90	2.90	2.90	2.90	.274	12	128
13			2.80A	2.80A	2.45	.261		128
14		2.50B		2.45N	2.45	.264		128
15	2.35	2.45	2.35	2.45	2.25	.226	5	130
16	2.40	2.40	2.30	2.30	2.20	.231	53	181
19	2.25	2.50	2.25	2.45	2.10	.228	13	194
20		2.50B		2.50B	2.35	.250		194
21				2.35N	2.05	.215		194
22	2.00	2.00	2.00	2.00	2.15	.232	2	194
23			2.05A	2.05A	1.90	.214		194
26				1.90N	1.75	.230		194
27	2.10@.05	2.10	2.05	2.05	1.95	.229	2	194
28	2.00	2.00	1.75	1.75	1.75	.211	2	194
29		1.80B		1.80B	1.75	.217		192
30	1.90	1.90	1.90	1.90	2.00	.244		192

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1300 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	2.60	2.60	2.45	2.50	2.55	.310	9	196
4	2.40	2.45	2.15	2.45	2.25	.287	25	194
5	2.20	2.90	2.20	2.90	2.80	.331	134	299
6	3.75	4.10	3.60	3.90B	3.90	.422	400	574
9	5.10	5.10	4.60	5.10	5.00	.527	476	500
10	4.40	4.60	4.10	4.30	4.40	.485	263	669
11	4.30	4.85	4.30	4.70A	4.55	.496	212	812
12	4.90	4.90	3.75	3.95A	3.90	.439	97	761
13	3.05	3.75	3.05	3.60A	3.50	.404	180	907
16	3.40	3.45	2.80	2.80	2.80	.344	15	916
17	2.95	3.45	2.85	3.40	3.30	.395	24	937
18	3.25	3.35	3.00	3.30	3.35	.396	63	927
19	3.00	3.00	2.95A	2.95A	2.95	.361	100	1034
20	2.15	2.15	1.90	2.00	1.90	.251	114	1036
23	.80	1.10	.80	.90	.80	.102	361	967
24	.85	1.05B	.85	1.00	.95	.112	68	958
25	1.00	1.00	.85	.85	.75	.089	158	953
26	.85	1.15	.85	1.15	1.05	.149	31	980
27	1.35	1.50	1.35	1.45	1.50	.196	156	1027
30	1.25	1.40B	1.25	1.35	1.50	.206	350	1073

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.15	1.15	1.15	1.15	1.05	.159	13	1070
2	1.15	1.15	1.00	1.00	1.00	.150	6	1069
3	.90	.90	.90	.90	.75	.131	64	1108
4	.75	.85	.70A	.85	.90	.147	108	1094
7	.80	.80	.80	.80	.80	.138	1	1092
8	.80	.80	.80	.80	.75	.143	5	1095
9	.55	.60	.55	.60	.70	.143	3	1036
10	.65	.65	.65	.65	.70	.148	15	1033
11	.80	.80	.65	.65	.70	.146	14	1043
14	.55	.55	.55	.55	.65	.135	3	1043
15				.65N	.60	.131		1043
16			.55A	.60N	.50	.134		1041
17	.35	.35	.35	.35	.35	.117	598	1481
18	.30	.30	.20	.20	.25	.096	57	1481
21	.15	.25	.15	.25	.20	.079	420	1206
22	.20	.20	.10	.10	.10	.058	190	1124
23	.10	.10	.10	.10	.10	.055	2	1124
24	.10	.10	.10	.10	.10	.070	160	1064
25	.10	.10	.05	.10	.10	.067	332	1078
28	.10	.10	.10	.10	.05	.052	1	1078
29	.05	.05	.05	.05	.05	.013	54	1014
30	.05	.05	.05	.05	.05	.015	4	1018
31	.05	.05	.05	.05		.010	84	994

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	.05	CAB	.05		.009	35	956
4	CAB	CAB	CAB	CAB	CAB	.008		956
5	CAB	CAB	CAB	CAB	CAB	.010		954
6	CAB	CAB	CAB	CAB	CAB	.007		936
7	.05@.10	.10	.05	.10	.05	.021	1	937
8				.05N	.05	.013	4	940
11	.05	.05	.05	.05		.009	3	938
12	CAB	CAB	CAB	CAB	CAB	.009	2	937
13	CAB	CAB	CAB	CAB	CAB	.006		934
14	CAB	CAB	CAB	CAB	CAB	.003		934
15	CAB	CAB	CAB	CAB	CAB	.005		934
18	CAB	CAB	CAB	CAB	CAB	.001		934
19	CAB	CAB	CAB	CAB	CAB	.000		934
20	CAB	CAB	CAB	CAB	CAB	.000	1	933
21	CAB	CAB	CAB	CAB	CAB	.000		933
22	CAB	CAB	CAB	CAB	CAB	.000	3	933
25	CAB	CAB	CAB	CAB	CAB	.000		933
26	CAB	CAB	CAB	CAB	CAB	.000	1	929
27	CAB	CAB	CAB	CAB	CAB	.000		929
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	.000		929

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1300 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	929
3	CAB	CAB	CAB	CAB	CAB	.000	....	930
4	.05	.05	.05	.05	....	.000	3	927
5	CAB	CAB	CAB	CAB	CAB	.000	....	927

DECEMBER 1985 1325 PUTS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	4.75	4.75	4.75	4.75	4.75	.373	1	1
15	....	4.80B	....	4.75N	4.60	.364	....	1
16	....	....	....	4.60N	4.65	.374	....	1
17	....	....	....	4.65N	3.70	.311	....	1
18	4.00	4.20	4.00	4.20	4.15	.342	4	5
19	....	....	....	4.15N	4.25	.352	....	3
22	....	....	....	4.25N	4.05	.344	....	3
23	....	....	....	4.05N	3.70	.321	....	3
24	....	....	....	3.70N	3.50	.319	....	3
25	....	....	....	3.50N	3.30	.312	....	4
26	2.90	2.90	2.90	2.90	2.90	.288	....	4
29	....	....	....	2.90N	2.65	.272	10	12
30	....	....	....	2.65N	2.65	.282	....	12
31	....	....	....	2.65N	2.80	.293	....	12

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.00B	....	4.00B	4.05	.376	....	12
2	4.45	4.45	4.45	4.45	4.45	.401	1	11
5	....	....	....	4.45N	4.15	.384	....	11
6	5.20	5.30	5.20	5.30	5.35	.477	32	42
7	5.70	5.80	5.70	5.80	5.60	.491	22	49
8	4.60	4.85	4.60	4.85	5.00	.454	21	48
9	4.60	4.60	4.25A	4.25A	4.05	.385	1	48
12	....	....	3.80A	3.80A	3.85	.344	40	67
13	3.60	3.60	3.30A	3.60	3.30	.330	11	77
14	....	3.40B	....	3.30N	3.30	.333	....	77
15	....	....	3.25A	3.25A	2.85	.291	....	77
16	....	....	....	2.85N	2.90	.297	....	77
19	....	....	....	2.90N	2.90	.295	....	77
20	....	3.30B	....	3.30B	3.20	.320	....	77
21	3.50	3.50	3.20A	3.20A	2.75	.280	1	77
22	2.60	2.60	2.40	2.60B	2.95	.301	12	81
23	....	....	2.85A	2.85A	2.60	.280	....	81
26	....	....	....	2.60N	2.45	.299	....	81
27	....	2.65B	....	2.65B	2.70	.298	....	81
28	....	....	....	2.70N	2.40	.278	....	81
29	2.55	2.55	2.55	2.55	2.50	.286	2	81
30	2.60	2.60	2.60	2.60	2.80	.316	1	82

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1325 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	3.40	3.55	3.40	3.55	3.45	.392	17	86
4	3.20	3.25	3.20	3.25	3.15	.367	6	89
5	3.15	3.50B	3.00	3.50B	3.70	.415	6	95
6	5.20	5.30	4.95	5.15	5.05	.511	134	223
9	6.60	6.80	6.00A	6.00A	6.40	.616	16	226
10	5.55	5.80B	5.40	5.80B	5.80	.576	97	216
11	6.30	6.30	5.70A	6.10	6.00	.587	12	218
12	6.15	6.30B	5.05	5.05	5.15	.531	11	226
13	4.20	4.40B	4.00A	4.40B	4.70	.496	63	216
16	4.50	4.50	3.90	3.90	3.85	.435	10	218
17	....	4.50B	....	4.35B	4.45	.489	25	243
18	....	4.50B	4.20A	4.45N	4.50	.491	....	243
19	4.25	4.25	3.90	3.90	4.00	.455	18	256
20	3.25	3.25	2.70	2.70	2.70	.335	83	308
23	1.60	1.60	1.35	1.40	1.20	.154	95	339
24	1.40	1.50B	1.40	1.50B	1.35	.167	4	339
25	1.30	1.40B	1.10	1.10	1.15	.137	8	335
26	1.10	1.60B	1.10	1.60B	1.60	.209	60	335
27	2.10@.00	2.10	1.95	1.95	2.10	.265	17	342
30	....	....	....	2.10N	2.20	.279	....	342

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.75	1.75	1.45	1.45	1.50	.223	169	444
2	1.50	1.60	1.40	1.40	1.50	.212	105	543
3	....	1.60B	1.35A	1.35A	1.20	.189	....	543
4	1.30	1.30	1.15A	1.30	1.35	.210	....	543
7	1.25	1.25	1.20A	1.25	1.20	.200	55	542
8	1.25	1.25	1.20	1.25	1.20	.207	350	702
9	1.05	1.10	1.05	1.10	1.10	.208	58	703
10	1.20	1.20	1.10	1.10	1.05	.214	39	619
11	....	....	....	1.05N	1.05	.212	75	603
14	....	....	1.00A	1.00A	1.00	.201	....	603
15	.90	.90	.80	.80	.90	.198	104	563
16	....	....	....	.90N	.85	.201	....	563
17	.75	.75	.65A	.65A	.65	.180	1	563
18	.50	.50	.45	.50	.45	.151	26	568
21	....	....	....	.45N	.30	.129	50	568
22	.40	.40	.40	.40	.25	.105	300	467
23	....	....	....	.25N	.20	.102	....	467
24	.20	.20	.15	.15	.15	.126	5	467
25	.15	.20	.15	.20	.15	.122	54	437
28	.10	.10	.10	.10	.15	.101	1	438
29	.10	.10	.10	.10	.10	.037	50	437
30	....	....	....	.10N	.10	.040	....	437
31	.05	.05	.05	.05	.05	.031	182	530

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.028	....	530
4	....	....	....	.05N	.05	.025	....	530
5	.05	.05	.05	.05	.05	.033	5	523
6	....	....	....	.05N	....	.024	....	523
7	.05	.15	.05	.15	.15	.061	85	568
8	.10	.10	.10	.10	.10	.042	....	568
11	....	....	....	.10N	.10	.032	1	568
12	....	....	....	.10N	.05	.035	....	538
13	CAB	CAB	CAB	CAB	CAB	.025	3	565
14	CAB	CAB	CAB	CAB	CAB	.016	....	565
15	CAB	CAB	CAB	CAB	CAB	.023	....	550
18	CAB	CAB	CAB	CAB	CAB	.010	....	550
19	CAB	CAB	CAB	CAB	CAB	.006	....	550
20	CAB	CAB	CAB	CAB	CAB	.004	....	550
21	CAB	CAB	CAB	CAB	CAB	.001	....	550
22	CAB	CAB	CAB	CAB	CAB	.000	51	499
25	.05	.05	.05	.05	....	.000	3	502
26	CAB	CAB	CAB	CAB	CAB	.000	....	499
27	CAB	CAB	CAB	CAB	CAB	.000	....	499
28	Exchange Closed; Thanksgiving Day							
29	CAB	CAB	.05A	CAB	CAB	.000	....	499

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1325 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	15	484
3....	CAB	CAB	CAB	CAB	CAB	.000	10	474
4....	CAB	CAB	CAB	CAB	CAB	.000	....	474
5....	CAB	CAB	CAB	CAB	CAB	.000	....	474

DECEMBER 1985 1350 PUTS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	Exchange Closed; Independence Day							
5....	8.80	8.80	8.60	8.60	8.60	.569	3	3
8....	....	....	....	8.60N	7.55	.539	....	3
9....	6.35	7.00	6.35	7.00	6.90	.492	4	7
10....	6.20	6.20	6.20	6.20	6.15	.446	2	9
11....	7.00	7.00	6.50	6.50	6.50	.469	4	13
12....	....	....	6.10A	6.10A	5.85	.433	1	13
15....	5.60	5.70B	5.60	5.60	5.55	.425	3	15
16....	5.90	5.90	5.90	5.90	5.80	.435	....	15
17....	....	....	....	5.80N	4.65	.369	50	65
18....	4.95	5.00B	4.95	5.00B	5.20	.401	1	66
19....	....	5.30B	....	5.30B	5.35	.412	....	66
22....	....	....	....	5.35N	5.10	.404	....	66
23....	4.90	4.90	4.60A	4.90	4.70	.380	3	63
24....	....	....	....	4.70N	4.50	.379	....	63
25....	4.50	4.50	4.40	4.40	4.25	.371	4	75
26....	....	....	....	4.25N	3.80	.345	....	75
29....	3.70	3.70	3.70	3.70	3.45	.329	5	77
30....	....	3.95B	....	3.95B	3.50	.340	5	82
31....	3.00	3.80B	3.00	3.80B	3.70	.353	10	82

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.20	5.10B	4.20	5.10B	5.20	.449	14	73
2....	5.60	6.00B	5.60	5.70	5.60	.475	4	68
5....	4.90	5.50B	4.90	5.50B	5.30	.457	81	148
6....	6.90	7.00	6.80	7.00	6.75	.553	11	152
7....	....	....	....	6.75N	6.95	.567	1	152
8....	....	....	5.90A	6.95N	6.30	.530	....	152
9....	....	....	5.70A	5.75A	5.15	.460	....	152
12....	5.00	5.00	4.80A	4.85A	4.95	.418	1	152
13....	4.65	4.65	4.15	4.15	4.30	.403	13	153
14....	....	4.60B	....	4.30N	4.30	.407	....	151
15....	....	....	....	4.30N	3.80	.362	....	151
16....	....	....	....	3.80N	3.85	.369	....	151
19....	3.90	3.90	3.90	3.90	3.90	.367	2	151
20....	....	4.50B	....	4.25B	4.15	.395	....	151
21....	....	4.20B	3.80A	3.80A	3.70	.352	....	151
22....	3.50	3.85B	3.50	3.85B	3.90	.375	10	151
23....	3.60	3.60	3.60	3.60	3.50	.352	10	161
26....	....	....	....	3.50N	3.35	.375	....	161
27....	3.90	4.00	3.75	3.75	3.65	.374	69	223
28....	3.60	3.60	3.25	3.25	3.25	.353	86	308
29....	3.45	3.50	3.30	3.45A	3.40	.361	126	432
30....	3.20	3.80	3.20	3.80	3.75	.395	24	450

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1350 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	4.50	4.75	4.40	4.70	4.65	.477	71	474
4....	4.40	4.65	4.25	4.35A	4.25	.452	13	477
5....	4.25	4.95	4.05	4.95	4.90	.502	68	524
6....	6.35	6.70B	6.15	6.40	6.50	.598	31	509
9....	8.30	8.30	7.40	8.00	8.00	.698	157	386
10....	7.10	7.40	7.05	7.40	7.40	.661	59	390
11....	7.00	8.00	7.00	7.55B	7.60	.673	30	375
12....	7.80	7.90	6.45	6.45	6.65	.620	21	361
13....	5.50	6.20	5.40A	6.20	6.10	.587	20	362
16....	5.95	5.95	5.10A	5.20A	5.10	.528	17	370
17....	5.20	5.80	5.20	5.80	5.80	.582	474	584
18....	5.90	5.90	5.65	5.90B	5.85	.585	120	612
19....	....	....	5.45A	5.45A	5.35	.550	100	704
20....	4.60	4.60	3.75	3.75	3.75	.426	186	841
23....	2.00	2.30	1.80	1.80	1.80	.220	258	913
24....	2.10	2.10	1.90	2.00	1.95	.236	105	794
25....	2.00	2.05B	1.60	1.60	1.65	.199	175	810
26....	1.80	2.50	1.70	2.25	2.30	.278	138	812
27....	2.80	3.20	2.70	2.95	2.95	.344	343	779
30....	3.00	3.05	2.70	3.05	3.00	.361	6	779

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.60	2.65	2.20	2.30A	2.25	.297	111	675
2....	2.40	2.50	2.15	2.20	2.10	.286	103	675
3....	1.95	1.95	1.70	1.80	1.80	.259	302	876
4....	1.50	2.10	1.50	2.05	2.00	.285	469	814
7....	1.90	2.00	1.80	1.85	1.80	.274	155	891
8....	2.00	2.00	1.75	1.80	1.80	.284	147	968
9....	1.80	1.80	1.60	1.70	1.70	.285	48	976
10....	1.75	1.75	1.60	1.70	1.65	.294	36	1001
11....	1.60	1.75	1.60	1.75	1.70	.292	71	938
14....	1.50	1.50	1.50	1.50	1.55	.281	52	938
15....	1.40	1.45	1.40	1.40	1.50	.276	118	915
16....	1.45	1.50	1.45	1.45A	1.45	.283	8	907
17....	1.20	1.30	1.05	1.05	1.10	.258	333	910
18....	.85	.90	.70	.70	.85	.223	146	992
21....	.60	.70	.55	.70	.65	.197	129	1039
22....	.55	.60	.55	.60	.55	.174	51	1023
23....	.25	.40	.25	.40	.45	.170	11	973
24....	.45	.55	.40	.50	.40	.205	137	936
25....	.35	.35	.35	.35	.40	.200	22	938
28....	.30	.30	.30	.30	.35	.174	158	1004
29....	.25	.25	.20	.25	.20	.085	109	960
30....	.15	.15	.15	.15	.15	.093	14	949
31....	.15	.20	.15	.20	.15	.075	54	937

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.20	.20	.20	.20	.10	.070	15	928
4....	.10	.20	.10	.20	.15	.067	2	928
5....	....	....	....	.15N	.15	.083	....	928
6....	.05	.05	.05	.05	.10	.065	21	909
7....	.25	.35	.20A	.35	.30	.142	110	932
8....	.10	.25	.10	.25	.20	.107	46	971
11....	....	....	....	.20N	.20	.091	....	971
12....	....	....	....	.20N	.15	.100	....	971
13....	.15	.15	.15	.15	.10	.078	300	1167
14....	.10	.10	.10	.10	.05	.057	8	1167
15....	....	....	....	.05N	.05	.075	....	1167
18....	.10	.10	.10	.10	.10	.044	1222	2257
19....	.10	.10	.10	.10	.05	.029	278	2549
20....	....	....	....	.05N	.05	.023	....	2549
21....	.05	.05	.05	.05	.05	.009	200	2549
22....	.05	.05	CAB	CAB	CAB	.001	100	2549
25....	.0ꞔ	.05	.05	.05	....	.000	472	2475
26....	CAB	CAB	CAB	CAB	CAB	.000	1	2078
27....	.05	.05	.05	.05	....	.000	3	2078
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	2	2077

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	2047
3....	CAB	CAB	CAB	CAB	CAB	.000	....	2047
4....	CAB	CAB	CAB	CAB	CAB	.000	....	2047
5....	CAB	CAB	CAB	CAB	CAB	.000	....	2047

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1375 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	7.50	7.60	7.50	7.60	7.40	507	100	100
11	...	7.70B		7.70B	7.85	530	50	150
12	...			7.85N	7.10	494	...	150
15	7.20	7.20	7.20	7.20	6.90	485	7	157
16	7.25	7.25	7.20	7.20	7.05	497	2	159
17	...		5.90A	5.90A	5.75	429	...	159
18				5.75N	6.35	463	...	159
19	6.50	6.90	6.00A	6.40	6.50	474	2	160
22	...			6.50N	6.25	466	5	164
23	5.60	5.65B	5.60	5.65B	5.70	442	8	172
24	6.00	6.00	6.00	6.00	5.55	440	1	173
25			5.40A	5.55N	5.30	433		173
26	5.50	5.50	5.50	5.50	4.80	406	5	178
29			4.45A	4.45A	4.40	390		178
30				4.40N	4.50	402		178
31	4.50	4.70B	4.40	4.70B	4.70	415	8	186

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.60	6.50	5.60	6.50	6.45	522	20	176
2	6.70	7.20	6.70	7.20	7.00	548	7	179
5				7.00N	6.60	532	201	379
6	8.00	8.10	8.00	8.10	8.30	625	5	377
7		8.35B		8.35B	8.50	639	...	377
8			7.50A	7.50A	7.75	604	...	377
9				7.75N	6.45	536	...	377
12	5.80	5.85B	5.80	5.85B	6.20	494	1	376
13	5.40	5.40	5.40	5.40	5.45	479	2	377
14	5.75	5.75	5.75	5.75	5.60	484	1	375
15	5.40	5.80B	5.40	5.40	4.85	437	20	395
16		5.00B		5.00B	5.05	444		395
19	5.20	5.20	4.95A	5.20	4.90	444		395
20		5.60B		5.40B	5.35	473		395
21		6.00B	4.85	4.85	4.70	428		395
22	4.60	4.75B	4.60	4.75B	5.00	453	195	258
23			4.90A	4.90A	4.50	429	6	258
26	4.85	4.85	4.85	4.85	4.35	454	1	258
27	4.60	5.00	4.60	4.80	4.75	454	150	294
28	4.60	4.70	4.35	4.35	4.40	432	35	277
29	4.40	4.60	4.40	4.50	4.45	441	10	275
30	4.75	4.75	4.65A	4.75	4.95	477		275

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	5.80	6.00	5.75A	6.00	6.00	562	5	286
4	5.30	5.75	5.30	5.60	5.55	537	144	371
5	5.80	6.00	5.40A	6.00	6.35	587	5	374
6	8.00	8.30	7.90	8.00	8.15	679	26	376
9	10.00	10.20B	9.40	10.10	10.00	770	10	376
10	8.80	9.20B	8.80	9.20B	9.15	738	25	366
11		9.70B	9.10A	9.40B	9.35	748		366
12	9.70	9.70	8.45A	8.45A	8.30	702	1	366
13			7.55A	8.30N	7.80	672		366
16			6.80A	6.80A	6.60	618		366
17		7.50B		7.30B	7.40	669		366
18				7.40N	7.45	672		366
19			7.10A	7.10A	6.85	640		366
20	5.70	5.70	5.25	5.30	5.00	519	3	367
23	2.70	3.10	2.70	2.70	2.60	297	10	368
24	3.05	3.05	2.50	2.85	2.80	317	19	381
25	3.05	3.05	2.25	2.25	2.30	274	9	382
26	2.30	3.20B	2.30	3.05	3.15	356	13	391
27	3.80	4.10	3.90	4.00A	3.95	428	3	391
30	3.95	3.95	3.75	3.75	4.10	448	2	392

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1375 PUTS

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.65	3.75	3.10	3.10	3.20	380	6	388
2	3.35	3.35	3.00A	3.00A	3.00	368	21	394
3	2.90	2.90	2.60	2.60	2.60	339	17	397
4	2.90	3.00	2.50A	2.95	2.80	368	12	404
7	2.50	2.90	2.50	2.75A	2.70	359	116	503
8	2.65	2.70B	2.65	2.65	2.65	370	50	553
9	2.40	2.50	2.35	2.45	2.50	373	167	443
10	2.45	2.65	2.45	2.65	2.55	383	269	558
11	2.50	2.50	2.40	2.40	2.55	382	68	595
14	2.40	2.40	2.40	2.40	2.40	372	3	596
15	2.15	2.20	2.15	2.15	2.25	368	13	581
16	2.30	2.35	2.30	2.35	2.30	376	147	672
17	1.95	2.00	1.90	2.00	1.85	349	135	665
18	1.35	1.35	1.20	1.25	1.40	309	16	680
21	1.15	1.20B	1.15	1.20B	1.15	281	....	623
22	95	1.10	95	1.10	90	264	112	656
23	80-75	80	75	75	85	260	19	662
24	95	95	85	90	85	305	117	712
25	80	80	80	80	85	301	56	765
28	75	75	70	70	65	271	102	795
29	55	55	45	45	40	168	329	996
30	40	40	40	40	45	181	10	896
31	40	45	30	45	40	154	36	866

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	50	50	35	35	35	147	103	866
4	30	30	30	30	35	146	10	874
5	35	35	30	35B	35	176	1	874
6	30	30	30	30	25	146	150	899
7	35	80	35	80	70	273	262	991
8	50	65	50	50	50	221	137	919
11	40	40	40	40	45	203	21	903
12	60	60	50A	50A	45	221	107	953
13	30	30	30	30	25	185	3	955
14	20	20	10	10	15	147	7	950
15	25	25	20	20	25	186	4	950
18	15	25	15	20	15	133	219	943
19	15	15	15	15	10	100	200	1079
20				10N	10	086	...	1079
21	10	10	10	10	10	044	11	1089
22	10	10	05	10		012	252	1088
25	CAB	CAB	CAB	CAB	CAB	005	...	1088
26	CAB	CAB	CAB	CAB	CAB	001	...	1088
27						001		1088
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000	...	1088

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000		1088
3	CAB	CAB	CAB	CAB	CAB	000		1088
4	CAB	CAB	CAB	CAB	CAB	000		1088
5	CAB	CAB	CAB	CAB	CAB	000	....	1088

DECEMBER 1985 1400 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	6.80	6.80	6.80	6.80	6.55	495	2	2
26	6.50	6.60B	6.20	6.20	5.95	468	3	5
29	5.30	5.90	5.30	5.60	5.55	452	9	14
30		5.90B		5.60B	5.65	464	43	52
31	5.60	6.00B	5.40A	6.00B	5.90	478	1	53

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1400 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.60	7.60	7.45	7.60B	7.90	.592	4	55
2	8.50	8.50	8.40A	6.40A	8.50	.619	1	55
5	...	...	...	8.50N	8.00	.603	10	60
6	9.90	9.90	9.90	9.90	9.95	.692	2	53
7	...	...	...	9.95N	10.20	.705	...	53
8	...	...	9.45A	9.45A	9.40	.673	...	53
9	...	...	...	9.40N	7.95	.608	...	51
12	...	...	7.60A	7.60A	7.70	.569	...	51
13	7.00	7.00	6.60A	7.00	6.85	.554	10	61
14	...	...	...	6.85N	6.90	.559	...	61
15	6.50	6.50	6.50	6.50	6.10	.512	2	61
16	...	...	...	6.10N	6.25	.520	...	61
19	6.40	6.40	6.25A	6.25A	6.20	.521	53	109
20	...	6.90B	...	6.90B	6.70	.551	...	109
21	...	6.80B	6.40A	6.45B	6.05	.506	...	109
22	6.00	6.10	5.90	5.90	6.25	.531	76	139
23	5.90	5.90	5.90	5.90	5.70	.508	9	148
26	...	5.90B	...	5.90B	5.60	.534	...	148
27	...	6.15B	...	6.15B	6.05	.535	...	148
28	5.40	5.40	5.40	5.40	5.65	.512	1	149
29	...	5.70B	...	5.70B	5.75	.522	...	149
30	5.90	6.10B	5.90	6.00	6.30	.558	5	148

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	7.10	7.30B	7.10	7.30B	7.55	.642	2	149
4	...	...	7.20A	7.20A	7.00	.619	...	147
5	7.60	7.80	6.95A	7.80	7.95	.666	3	147
6	10.00	10.00	10.00	10.00	10.00	.750	3	146
9	12.10	12.15B	11.75A	12.00	12.00	.830	7	144
10	11.10	11.20	11.00A	11.20	11.15	.804	2	144
11	...	...	11.00A	11.15N	11.30	.813	...	144
12	11.70	11.70	10.30	10.30	10.20	.773	7	144
13	...	...	9.35A	10.20N	9.65	.747	...	144
16	...	...	8.45A	8.45A	8.30	.700	...	144
17	...	9.30B	...	9.10B	9.20	.747	...	144
18	...	...	...	9.20N	9.25	.750	...	144
19	...	...	8.85A	8.85A	8.60	.722	...	144
20	6.50	6.70	6.40A	6.40A	6.35	.610	3	145
23	3.80	3.90	3.45	3.70	3.55	.383	205	299
24	3.65	4.00	3.50	4.00	3.80	.405	249	406
25	4.00	4.00	3.10	3.10	3.20	.359	8	407
26	3.40	4.30	3.40	4.25	4.20	.439	4	408
27	4.85	5.25B	4.85	5.25B	5.25	.514	24	413
30	5.20	5.30	4.75	5.30	5.40	.536	36	437

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.85	4.85	4.00	4.30	4.25	.468	54	428
2	4.20@.30	4.40B	4.00	4.00	4.10	.455	24	428
3	4.30	4.30	3.55	3.65	3.60	.425	32	420
4	3.25	4.00	3.25	4.00	3.95	.457	61	467
7	...	...	3.80A	3.80A	3.70	.449	...	477
8	3.80	3.85	3.70	3.70	3.70	.462	161	606
9	3.50	3.55	3.40	3.55	3.60	.466	174	642
10	3.60	3.70	3.50	3.70	3.65	.477	171	760
11	3.70	3.70	3.55	3.55	3.65	.477	40	737
14	3.50	3.50	3.50	3.50	3.40	.469	153	748
15	3.30	3.30	3.15	3.25	3.30	.465	86	765
16	3.40	3.40	3.25	3.40B	3.40	.475	33	767
17	3.00	3.00	2.90	2.90A	2.80	.447	39	796
18	2.35	2.45	2.05	2.10B	2.20	.405	48	828
21	1.80	2.05	1.80	1.95	1.90	.377	81	861
22	1.65	1.85B	1.65	1.70	1.65	.372	319	719
23	1.55	1.55	1.55	1.55	1.50	.368	11	721
24	1.60	1.85	1.60	1.65	1.65	.420	47	757
25	1.50	1.75	1.50	1.70	1.70	.417	50	803
28	1.50	1.50	1.40	1.40	1.40	.388	89	789
29	1.20	1.20	.85	.85	.85	.287	242	824
30	.80	1.05	.80	1.05	1.00	.306	399	1009
31	.90	1.00	.75	.90	.85	.271	154	980

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1400 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00@1.05	1.20	.75	.80B	.80	.263	66	926
4	.80	.85	.75A	.85	.75	.268	95	973
5	.80	.90	.80	.90	.90	.312	98	1028
6	.65	.75	.65	.70	.60	.274	81	914
7	.80	1.70	.80	1.70	1.35	.441	538	1029
8	1.35	1.45	1.20	1.20	1.15	.380	54	1005
11	1.00	1.00	.95	.95	1.05	.367	156	1024
12	1.40	1.40	1.05	1.10	1.10	.395	107	1110
13	1.00	1.00	.80	.80	.85	.351	62	1040
14	.80	.80	.50	.50	.55	.300	88	986
15	.75	.85	.60	.85	.80	.361	47	1004
18	.75	.75	.55	.55	.45	.298	14	1016
19	.45	.45	.20	.40	.40	.247	318	1199
20	.40	.40	.35A	.40	.30	.226	101	1253
21	.20	.20	.20	.20	.15	.142	45	1209
22	.15	.15	.10	.10	.05	.058	306	1338
25	.10	.10	.10	.10	.05	.035	304	1338
26	.10	.10	.10	.10	.05	.017	160	1358
27	Exchange Closed, Thanksgiving Day							
28	...	...	...	.05N	...	.016	...	1355
29	CAB	CAB	CAB	CAB	CAB	.000	...	1355

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	...	1355
3	CAB	CAB	CAB	CAB	CAB	.000	...	1355
4	CAB	CAB	CAB	CAB	CAB	.000	...	1355
5	CAB	CAB	CAB	CAB	CAB	.000	...	1355

DECEMBER 1985 1425 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	6.60	6.60	6.60	6.60	7.25	.541	20	20

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	8.60B	...	8.60B	9.50	.659	...	20
2	...	...	...	9.50N	10.10	.684	...	20
5	...	...	...	10.10N	9.55	.670	...	20
6	...	...	...	9.55N	11.75	.752	...	20
7	...	...	...	11.75N	12.05	.764	...	20
8	...	...	...	12.05N	11.15	.736	...	20
9	...	...	...	11.15N	9.55	.676	...	20
12	...	...	...	9.55N	9.30	.640	...	20
13	...	...	...	9.30N	8.40	.626	...	20
14	8.40	8.70B	8.40	8.40	8.35	.631	...	20
15	...	...	...	8.35N	7.50	.586	2	22
16	...	...	...	7.50N	7.65	.594	...	22
19	...	...	...	7.65N	7.65	.596	...	22
20	...	...	...	7.65N	8.20	.625	...	22
21	...	...	...	8.20N	7.40	.582	...	22
22	...	...	...	7.40N	7.75	.607	...	22
23	...	...	...	7.75N	7.20	.585	...	22
26	...	7.40B	...	7.40B	7.00	.611	...	22
27	...	7.55B	...	7.55B	7.50	.612	...	22
28	...	...	7.20A	7.20A	7.15	.591	...	22
29	...	...	...	7.15N	7.20	.601	...	22
30	...	...	...	7.20N	7.85	.636	...	22

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1425 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	8.90B	...	8.90B	9.30	.715	...	22
4	...	...	...	9.30N	8.70	.694	...	22
5	...	...	8.60A	8.70N	9.70	.738	...	22
6	...	...	...	9.70N	12.00	.812	...	22
9	13.55	14.30B	13.55	13.55	14.10	.878	2	21
10	...	...	13.10A	13.50A	13.20	.857	...	21
11	...	...	13.10A	13.20N	13.40	.865	...	21
12	...	13.85B	12.45A	12.45A	12.20	.832	...	21
13	...	...	11.30A	12.20N	11.65	.811	...	21
16	...	...	10.30A	10.30A	10.15	.772	...	21
17	...	11.25B	...	11.10B	11.25	.812	...	21
18	...	...	...	11.25N	11.30	.815	...	21
19	...	...	10.75A	10.75A	10.50	.792	...	21
20	...	...	9.50A	9.50A	8.10	.693	...	21
23	5.00	5.30	4.60	4.70	4.70	.473	159	167
24	4.80	5.30B	4.80	5.00B	4.90	.497	8	170
25	5.10	5.10	4.10	4.15B	4.30	.449	95	251
26	4.50	5.65	4.50	5.65	5.45	.523	59	301
27	6.40	6.65B	6.40	6.65B	6.70	.598	52	294
30	6.50	6.80	6.30A	6.80	6.95	.621	18	284

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	5.65A	5.65A	5.65	.555	...	284
2	...	...	...	5.65N	5.40	.543	...	284
3	4.65	4.75	4.65	4.75	4.85	.514	2	285
4	4.80	5.30	4.55A	5.20	5.25	.546	11	289
7	5.00	5.20B	5.00	5.00	5.05	.541	1	289
8	...	5.15B	...	5.05N	5.05	.554	...	289
9	4.95	4.95	4.95	4.95	4.95	.559	1	289
10	...	5.00B	...	5.00B	5.00	.571	...	289
11	...	...	...	5.00N	5.00	.571	...	289
14	...	...	4.90A	4.90A	4.75	.567	...	289
15	...	...	4.70A	4.75N	4.70	.564	...	289
16	...	...	...	4.70N	4.80	.574	...	289
17	4.30	4.30	4.30	4.30	4.15	.547	1	290
18	...	...	3.50A	3.50A	3.35	.506	...	290
21	3.00	3.00	2.90A	3.00	2.95	.480	6	291
22	2.70	3.00	2.70	2.80A	2.70	.488	66	344
23	2.45	2.45	2.40	2.40	2.55	.485	58	380
24	2.95	3.00	2.70A	3.00	2.75	.541	52	394
25	2.85	3.00	2.80	2.85	2.90	.539	43	416
28	...	...	2.65A	2.65A	2.50	.514	1	415
29	1.95	2.00B	1.75	1.80	1.75	.432	100	504
30	1.55	1.90B	1.55	1.90B	2.00	.456	61	561
31	1.75	1.80	1.55	1.80	1.70	.418	8	565

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.95	2.05	1.65	1.65	1.55	.411	119	625
4	1.60	1.70	1.55	1.65	1.60	.424	99	574
5	1.70	1.95	1.65	1.95	1.80	.478	172	584
6	1.50	1.60	1.50	1.50	1.40	.436	3	505
7	1.60	2.80	1.60	2.80B	2.70	.618	134	527
8	2.60	2.80	2.00	2.00	2.30	.560	25	511
11	...	2.35B	...	2.30N	2.25	.557	...	511
12	...	2.50B	...	2.25N	2.40	.589	...	509
13	1.95	2.05	1.85	1.85	1.95	.548	8	509
14	1.55	1.80	1.55	1.60	1.60	.497	219	523
15	1.80	1.85B	1.65	1.85B	1.95	.568	22	535
18	1.40	1.40	1.40	1.40	1.35	.516	84	554
19	.90	1.15	.85	1.15	1.05	.461	204	561
20	.85	1.30	.85	1.00	1.00	.441	27	561
21	.50	.75	.50	.55	.55	.328	315	721
22	.55	.55	.25	.25	.15	.177	124	799
25	.20	.25	.20	.25	.20	.139	36	800
26	.15	.15	.10	.15	.10	.087	71	805
27	.15	.15	.10A	.15	.10	.093	1	777
28	Exchange Closed; Thanksgiving Day							
29	.10	.10	.10	.10	.05	.011	130	623

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1425 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.001	...	623
3	CAB	CAB	CAB	CAB	CAB	.001	...	623
4	CAB	CAB	CAB	CAB	CAB	.000	15	638
5	CAB	CAB	CAB	CAB	CAB	.000	...	623
6	CAB	CAB	CAB	CAB	CAB	.000	15	...

DECEMBER 1985 1450 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	6.40	6.40	6.40	6.40	6.05	.564	10	10
24	...	6.40B	...	6.40B	6.35	.588	...	10
25	6.15	6.50B	5.60A	5.60A	5.60	.541	...	10
26	6.05	6.90B	6.05	6.60B	6.90	.605	6	16
27	8.20	8.20	7.90	7.90	8.35	.676	6	22
30	...	...	...	8.35N	8.60	.699	...	22

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	8.20A	8.20A	7.20	.638	...	20
2	...	...	...	7.20N	6.95	.627	...	20
3	6.40	6.40	6.30A	6.40	6.35	.600	2	22
4	6.10	6.65	6.10	6.65	6.80	.632	12	32
7	...	...	6.65A	6.65A	6.55	.629	...	32
8	...	6.75B	...	6.55N	6.60	.642	...	32
9	...	...	6.50A	6.60N	6.55	.647	...	32
10	...	6.60B	...	6.60B	6.60	.659	...	32
11	...	6.65B	...	6.60N	6.60	.660	...	32
14	...	...	6.40A	6.40A	6.40	.658	...	32
15	...	...	6.35A	6.35A	6.30	.656	...	32
16	6.35	6.35	6.35	6.35	6.45	.667	5	37
17	6.30	6.30	6.30	6.30	5.70	.643	5	37
18	...	...	5.20A	5.20A	4.80	.604	...	32
21	...	...	4.15A	4.15A	4.45	.582	...	32
22	4.40	4.60	4.40	4.60	4.10	.603	20	36
23	...	...	...	4.10N	4.00	.602	...	36
24	4.10	4.25B	4.10	4.25B	4.30	.656	35	61
25	...	4.45B	...	4.30N	4.50	.655	...	61
28	...	...	4.45A	4.45A	4.05	.636	...	61
29	3.30	3.30	3.05	3.05	3.05	.585	53	74
30	...	...	2.95A	3.05N	3.40	.610	...	74
31	3.10	3.10	3.10	3.10	3.00	.575	49	108

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.35	3.40B	2.85A	2.85A	2.85	.570	10	108
4	...	3.10B	...	2.85N	2.90	.591	...	108
5	...	3.30B	...	3.30B	3.20	.644	...	108
6	2.90	2.90	2.90	2.90	2.80	.607	2	108
7	...	4.70B	...	4.70B	4.60	.771	...	108
8	4.65	4.65	4.50A	4.65	4.00	.726	7	108
11	4.15	4.15	4.15	4.15	3.95	.732	8	104
12	...	4.40B	...	3.95N	4.20	.761	...	104
13	3.60	3.60	3.60	3.60	3.55	.731	40	104
14	...	...	3.50A	3.50A	3.00	.691	...	104
15	...	3.60B	...	3.60B	3.70	.754	...	104
18	...	...	3.50A	3.50A	3.00	.725	...	104
19	...	...	2.90A	2.90A	2.65	.684	...	104
20	...	2.70B	2.45A	2.65N	2.40	.672	...	104
21	1.65	1.90	1.65	1.90	1.60	.566	16	115
22	1.60	1.60	.80	.80	.65	.386	98	193
25	.60	.80	.60	.65	.55	.357	58	184
26	.95	.95	.35	.35	.35	.273	174	321
27	.40	.55	.30	.40	.40	.299	363	610
28	Exchange Closed; Thanksgiving Day							
29	.20	.20	.05	.05	.10	.086	110	704

BRITISH POUND OPTION ON FUTURES—PUTS
DECEMBER 1985 1450 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	10	10	10	10	05	040	101	708
3				05N	10	061		708
4	05	05	05	05		016	5	713
5	05	05	05	05	05	004	21	721

DECEMBER 1985 1475 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	2 20	2 20	2 20	2 20	2 15	630	12	12
25	2 00	2 00	1 85	1 85	1 80	632	21	29
26	1 30	2 40B	1 25	1 25	1 40	553	24	54
27	1 65	1 70B	1 45	1 45	1 35	599	24	77
28	Exchange Closed: Thanksgiving Day							
29	55	55	30	40	35	315	133	176

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	20	50	20	35	30	279	88	230
3	75	75	40	40	55	423	163	346
4	30	30	25	30	30	310	127	309
5	50	55	35	35	35	389	18	312
6	30	45	CAB	CAB	CAB	320	84	

DECEMBER 1985 1500 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	2 95	3 20	2 95	3 20	3 10	805	20	20
27		3 50B		3 50B	3 30	845		20
28	Exchange Closed: Thanksgiving Day							
29	2 00	2 00	1 65A	1 95A	1 65	650	10	20

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1 60	1 85B	1 20A	1 60	1 60	713	13	33
3	2 05	2 60B	2 05	2 05	2 35	870	5	35
4			1 75A	2 00A	1 90	870		35
5		2 45B		2 45B	2 25	977		35
6		2 55B		2 25N	2 00	966		35
9						996		

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1225 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5 60	5 60	5 60	5 60	5 60	369	10	10
3			5 50A	5 50A	5 30	354		10
4	Exchange Closed: Independence Day							
5			5 00A	5 00A	4 60	317		10
8				4 60N	4 05	294		10
9	3 90	3 90	3 80A	3 90	3 55	262		10
10				3 55N	3 10	233		10
11				3 10N	3 70	246		10
12				3 70N	3 20	222		10
15				3 20N	3 10	218	20	30
16				3 10N	3 20	224		30
17				3 20N	2 55	186		30
18				2 55N	2 80	202		30
19				2 80N	2 90	208		30
22				2 90N	2 60	202		30
23				2 60N	2 40	187		30
24				2 40N	2 40	187		30
25				2 40N	2 10	183		30
26				2 10N	1 85	168		30
29				1 85N	1 85	158		30
30				1 85N	1 85	163		30
31				1 85N	1 75	169		30

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1 75N	2 40	203		30
2				2 40N	2 65	217		30
5				2 65N	2 50	206		30
6		3 40B		3 40B	3 15	262		30
7	3 15	3 15	3 15	3 15	3 25	270		30
8	2 90	2 90	2 00A	2 90	2 95	245	30	40
9				2 95N	2 40	205		40
12				2 40N	2 05	181		40
13				2 05N	1 95	172		40
14				1 95N	2 05	175		20
15				2 05N	1 80	152		20
16				1 80N	1 85	155		20
19				1 85N	1 90	154		20
20				1 90N	1 95	167		20
21				1 95N	1 80	148		20
22				1 80N	1 85	158		20
23				1 85N	1 70	148		20
26				1 70N	1 70	157		20
27				1 70N	1 70	156		20
28				1 70N	1 65	146		20
29				1 65N	1 60	150		20
30				1 60N	1 70	165		20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3				1 70N	1 95	202		20
4				1 95N	1 45	190		20
5				1 45N	2 20	214		20
6		2 65B		2 65B	2 85	270		20
9				2 85N	3 75	334		20
10				3 75N	3 40	306		20
11				3 40N	3 40	311		20
12				3 40N	3 15	275		20
13			2 90A	3 00A	2 75	256		20
16				2 75N	2 40	221		20
17	2 50	2 50	2 50	2 50	2 80	250	150	165
18			2 55A	2 80N	2 80	250		165
19			2 60A	2 80N	2 55	230		165
20				2 55N	1 80	171		165
23				1 80N	1 10	088		165
24				1 10N	1 15	094		165
25				1 15N	1 10	081		165
26				1 10N	1 20	125		165
27				1 20N	1 60	152		165
30				1 60N	1 65	159		165

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1225 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.65N	1.30	133		165
2				1.30N	1.15	128		165
3				1.15N	1.05	117		165
4		1.10B		1.05N	1.10	127		165
7				1.10N	1.05	123		165
8				1.05N	1.00	126		165
9				1.00N	90	127		165
10				90N	90	130		165
11				90N	90	129		165
14				90N	80	124		165
15				80N	70	122		165
16		80B		80B	85	125		165
17				85N	65	116		165
18				65N	55	104		165
21				55N	45	095		165
22				45N	40	075		165
23				40N	40	074		165
24	35	40	35	40	35	084	15	175
25				35N	30	083		175
28				30N	30	075		175
29				30N	25	032		165
30				25N	30	034		165
31				30N	25	030		165

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				25N	25	029		165
4				25N	25	029		165
5				25N	25	034		165
6				25N	20	029		165
7				20N	30	048		165
8				30N	25	040		165
11				25N	25	038		165
12				25N	30	040		165
13				30N	25	035		165
14				25N	20	030		165
15				20N	20	035		165
18				20N	15	029		165
19				15N	10	025		165
20				10N	10	023		165
21				10N	05	017		165
22	05	05	05	05		011	5	165
25	CAB	CAB	CAB	CAB	CAB	010		165
26	CAB	CAB	CAB	CAB	CAB	007		165
27	CAB	CAB	CAB	CAB	CAB	008		165
28	Exchange Closed, Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	004		165

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	004		165
3	CAB	CAB	CAB	CAB	CAB	004		165
4	CAB	CAB	CAB	CAB	CAB	004		165
5	CAB	CAB	CAB	CAB	CAB	004		165
6	CAB	CAB	CAB	CAB	CAB	004		165
9						007		165
10	CAB	CAB	CAB	CAB	05	014		165
11				05N	10	019		165
12				10N	10	013		165
13				10N	10	011		165
16				10N	05	008		165
17				05N	05	010		165
18				05N	10	018		165
19				10N	05	012		165
20				05N	05	010		165
23				05N	05	010		165
24				05N	05	009		165
25	Exchange Closed, Christmas							
26				05N	05	007		165
27				05N	05	004		165
30				05N		004		165
31						003		165

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1250 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	4.40	4.40	4.40	4.40	4.50	290	10	10
12				4.50N	4.00	263		10
15				4.00N	3.80	259		10
16				3.80N	4.00	266		10
17				4.00N	3.20	224		10
18				3.20N	3.50	241		10
19				3.50N	3.60	249		10
22				3.60N	3.30	242		10
23				3.30N	3.00	225		10
24				3.00N	3.00	225		10
25				3.00N	2.70	221		10
26				2.70N	2.30	205		10
29				2.30N	2.40	193		10
30				2.40N	2.40	199		10
31				2.40N	2.30	206		10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2.30N	3.10	249		10
2				3.10N	3.40	265		10
5				3.40N	3.20	253		10
6		3.65B		3.65B	4.00	315		10
7	4.00	4.00	4.00	4.00	4.10	324	5	15
8				4.10N	3.70	297		15
9				3.70N	3.10	253		15
12				3.10N	2.70	226		15
13				2.70N	2.55	216		15
14				2.55N	2.60	219		15
15				2.60N	2.30	193		15
16				2.30N	2.40	197		15
19				2.40N	2.50	196		15
20				2.50N	2.55	211		15
21				2.55N	2.35	188		15
22				2.35N	2.50	201		15
23				2.50N	2.25	188		15
26				2.25N	2.25	199		15
27				2.25N	2.25	199		15
28				2.25N	2.20	167		15
29				2.20N	2.15	191		15
30		2.30B		2.30B	2.30	209		15

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3		2.50B		2.50B	2.80	252		15
4				2.80N	2.60	239		15
5	3.10	3.10	3.10	3.10	2.90	266	3	18
6		3.50B		3.50B	3.70	328		18
9		4.70B		4.70B	4.75	397		18
10	4.40	4.40	4.40	4.40	4.35	369	4	19
11		4.40B		4.40B	4.40	373	1	20
12			4.10A	4.10A	4.00	335		20
13	3.50	3.50	3.20	3.40B	3.65	314	1	21
16			3.40A	3.40A	3.15	276	10	31
17				3.15N	3.60	308		31
18			3.30A	3.60N	3.60	309		31
19			3.50A	3.60N	3.35	287		31
20	2.55	2.55	2.55	2.55	2.45	219	4	31
23				2.45N	1.45	120		31
24		1.50B		1.50B	1.50	128		31
25				1.50N	1.40	111		31
26		1.60B		1.60B	1.60	161		31
27				1.60N	2.00	193		31
30				2.00N	2.20	201		31

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1250 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2.20N	1.75	171		31
2				1.75N	1.55	165		31
3				1.55N	1.45	153		31
4				1.45N	1.50	164		31
7				1.50N	1.45	160		31
8				1.45N	1.40	164		31
9				1.40N	1.30	165		31
10				1.30N	1.30	166		31
11			1.25A	1.25A	1.30	168		31
14				1.30N	1.20	162		31
15				1.20N	1.10	160		31
16		1.15B		1.15B	1.15	163		31
17				1.15N	1.00	153		31
18	1.00	1.00	1.00	1.00	75	139	2	33
21				75N	70	128		33
22				70N	80	106		33
23				60N	55	105		33
24				55N	55	119		33
25				55N	50	117		33
28				50N	45	108		33
29				45N	40	054		33
30				40N	45	058		33
31				45N	40	051		33

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				40N	40	050		33
4				40N	40	050		33
5				40N	40	057		33
6				40N	35	051		33
7				35N	50	079		33
8				50N	45	068		33
11				45N	40	064		33
12				40N	45	068		33
13				45N	45	080		33
14				45N	40	052		33
15				40N	45	061		33
18				45N	25	051		33
19				25N	20	045		33
20				20N	20	043		33
21				20N	10	033		33
22	10	10	10	10	05	021	26	43
25				05N	05	020		33
26				05N		016		33
27	CAB	CAB	CAB	CAB	05	017		33
28	Exchange Closed, Thanksgiving Day							
29				05N		009		33

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	008		33
3				05B	05	010		33
4				05N	05	009		33
5				05N	05	010		33
6				05N	05	009		33
9				05N	05	015		33
10				05N	10	028		33
11				10N	20	038		33
12				20N	20	027		33
13				20N	15	025		33
16				15N	10	018		33
17				10N	10	023		33
18				10N	20	037		33
19				20N	10	027		33
20				10N	10	024		33
23				10N	10	024		33
24				10N	10	021		33
25	Exchange Closed, Christmas							
26				10N	10	018		33
27				10N	05	011		33
30				05N	05	011		33
31				05N	05	008		33

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1275 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	4.25	4.25	4.25	4.25	4.70	376	500	500
16			4.60A	4.60A	4.00	335		500
17	4.15	4.15	4.15	4.15	4.50	370	150	500
18				4.50N	4.55	371		500
19				4.55N	4.25	348		500
20				4.25N	3.15	273		500
23				3.15N	1.95	158		500
24				1.95N	2.05	168		500
25				2.05N	1.85	147		500
26				1.85N	2.20	203		500
27				2.20N	2.65	239		500
30				2.65N	2.90	248		500

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2.90N	2.30	214		500
2	2.05	2.05	2.00	2.00	2.10	208	12	500
3				2.10N	1.95	193		500
4				1.95N	2.05	207		500
7				2.05N	1.90	202		500
8				1.90N	1.90	207		500
9				1.90N	1.80	208		500
10				1.80N	1.85	213		500
11				1.85N	1.85	212		500
14				1.85N	1.70	207		500
15				1.70N	1.60	204		500
16				1.60N	1.65	208		500
17				1.65N	1.45	196		500
18				1.45N	1.15	180		500
21				1.15N	1.05	167		500
22				1.05N	90	146		500
23				90N	85	144		500
24				85N	85	161		500
25				85N	80	160		500
28				80N	75	149		500
29	65	65	65	65	60	086	10	510
30				60N	55	091		510
31				55N	50	082		500

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				50N	50	081		500
4		55B		55B	60	081		500
5				60N	60	092		500
6				60N	50	082		500
7				50N	75	122		500
8				75N	65	107		500
11				65N	65	102		500
12				65N	75	108		500
13				75N	60	097		500
14				60N	50	086		500
15				50N	55	098		500
18				55N	50	085		500
19				50N	35	076		500
20				35N	35	072		500
21				35N	20	058		500
22				20N	10	040		500
25				10N	10	037		500
26				10N	05	030		500
27				05N	15	032		500
28	Exchange Closed, Thanksgiving Day							
29			10A	10A	05	019		500

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1275 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	—	—	—	05N	05	018	—	500
3	—	—	—	05N	10	021	—	500
4	—	—	—	10N	10	019	—	500
5	—	—	—	10N	10	021	—	500
6	—	—	—	10N	10	019	—	500
9	—	—	—	10N	10	030	—	500
10	—	—	—	10N	25	053	—	500
11	—	—	—	25N	35	069	—	500
12	—	—	—	35N	30	051	—	500
13	—	—	—	30N	25	048	—	500
16	—	—	—	25N	20	037	—	500
17	—	—	—	20N	20	045	—	500
18	—	—	—	20N	30	069	—	500
19	—	—	—	30N	15	053	—	500
20	—	—	—	15N	15	047	—	500
23	—	—	—	15N	15	048	—	500
24	—	—	—	15N	15	043	—	500
25	Exchange Closed: Christmas							
26	—	—	—	15N	15	038	—	500
27	—	—	—	15N	10	025	—	500
30	—	—	—	10N	10	026	—	500
31	—	—	—	10N	10	019	—	500

MARCH 1986 1300 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	3.50	3.50	3.50	3.50	3.75	274	10	10
30				3.75N	3.75	281		10
31				3.75N	3.65	290		10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.30	4.60	4.30	4.60	4.80	352	20	30
2				4.80N	5.20	371		30
5				5.20N	5.00	358		30
6				5.00N	6.00	428		30
7				6.00N	6.20	430		30
8				6.20N	5.70	409		30
9				5.70N	4.85	359		30
12				4.85N	4.30	328		30
13				4.30N	4.10	316		30
14				4.10N	4.20	320		30
15				4.20N	3.75	289		30
16		3.80B		3.75N	3.95	293		30
19				3.95N	3.90	293		30
20				3.90N	4.10	312		30
21				4.10N	3.75	284		30
22				3.75N	3.95	300		30
23				3.95N	3.70	285		30
26				3.70N	3.80	300		30
27	3.80	3.80	3.80	3.80	3.80	299	5	35
28				3.80N	3.60	285		35
29				3.60N	3.60	290		35
30	3.60	4.00	3.55A	3.80	3.80	313	9	40

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1300 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3		4.20B		4.20B	4.50	366	5	45
4	4.00	4.10B	4.00	4.10B	4.25	351	10	55
5		4.30B		1.30B	4.70	383		55
6				4.70N	5.85	453		55
9	6.80	6.80	6.80	6.80	7.20	528		55
10	6.50	7.30B	6.50	6.50	6.65	498	50	64
11	6.70	6.70	6.70	6.70	6.65	503	41	104
12	6.25	6.25	6.25	6.25	6.20	463	5	100
13	5.30	5.30	5.25	5.25	5.75	440	3	101
16			5.00A	5.00A	5.05	398		101
17		5.25B		5.25B	5.65	435		101
18	5.30	5.30	5.30	5.30	5.60	436	10	101
19	5.10	5.10	5.10	5.10	5.30	411	20	101
20				5.30N	4.05	332		99
23			2.70A	2.70A	2.50	203		99
24				2.50N	2.65	214		99
25			2.40A	2.40A	2.45	191		99
26		2.70B		2.70B	2.85	249		99
27				2.85N	3.35	289		99
30				3.35N	3.70	300		99

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3.90B	3.05A	3.05A	3.00	263		99
2	2.80	2.80	2.80	2.80	2.75	255	6	99
3	2.60	2.70B	2.60	2.65	2.55	239	15	99
4			2.45A	2.55N	2.70	255		99
7				2.70N	2.55	250		99
8				2.55N	2.55	256		99
9			2.35A	2.35A	2.30	257		99
10				2.30N	2.35	262		99
11				2.35N	2.35	262		99
14				2.35N	2.20	256		99
15	2.15	2.15	2.15	2.15	2.10	254	3	99
16				2.10N	2.25	258		99
17				2.25N	2.00	245		99
18	1.60	1.60	1.60	1.60	1.60	226	1	100
21	1.50	1.55B	1.50	1.55B	1.50	213	2	102
22				1.50N	1.25	193		102
23	1.25	1.25	1.25	1.25	1.20	191	1	102
24				1.20N	1.25	212		102
25				1.25N	1.20	210		102
28				1.20N	1.10	198		102
29	1.15	1.15	1.15	1.15	95	129	1	102
30	1.00	1.00	1.00	1.00	90	136	1	103
31		95B		90N	85	124		103

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	95	95	95	95	80	122	2	103
4		85B		85B	90	123		103
5				90N	85	138		103
6	85	85	85	85	65	126	1	103
7		1.00B		1.00B	1.15	179		103
8				1.15N	95	159		103
11				95N	1.00	154		103
12				1.00N	95	161		103
13				95N	95	146		103
14				95N	75	132		103
15				75N	95	149		103
18			90A	90A	75	132		103
19	65	65	65	65	55	120	2	104
20	55	55	55	55	60	115	1	104
21				60N	40	095		109
22	50	50	50	50	20	067	1	104
25		25B		25B	25	064		104
26				25N	20	054		103
27				20N	30	057		103
28	Exchange Closed: Thanksgiving Day							
29			25A	25A	15	035		103

BRITISH POUND OPTION ON FUTURES—PUTS

MARCH 1986 1300 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				.15N	.15	.034		103
3				.15N	.15	.040		103
4				.15N	.15	.036		103
5				.15N	.15	.039		103
6				.15N	.15	.037		103
9		.25B		.20B	.20	.056		103
10		.45B		.45B	.45	.092		103
11	.75	.80B	.75	.75	.60	.116	1	104
12	.55	.55	.55	.55	.45	.090	4	104
13				.45N	.40	.084		104
16	.50	.50	.40	.40	.35	.068	110	186
17	.45	.45	.45	.45	.50	.081	1	187
18				.50N	.65	.118		187
19			.50A	.50A	.30	.095		187
20	.35	.35	.30A	.30A	.30	.085	1	188
23				.30N	.30	.088		188
24				.30N	.25	.080		188
25	Exchange Closed: Christmas							
26				.25N	.25	.073		188
27				.25N	.20	.050		188
30				.20N	.20	.052		188
31				.20N	.15	.041		188

MARCH 1986 1325 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
4	5.45	5.45	5.45	5.45	5.30	.411	120	120
5				5.30N	5.80	.445		120
6				5.80N	7.10	.516		120
9				7.10N	8.65	.591		120
10				8.65N	8.00	.562		120
11				8.00N	8.05	.567		120
12				8.05N	7.50	.527		120
13	6.50	6.50	6.50	6.50	7.00	.504		120
16	6.30	6.30	6.30	6.30	6.20	.462	6	126
17				6.20N	6.90	.500		126
18			6.80A	6.90N	6.85	.501		126
19				6.85N	6.50	.476		126
20				6.50N	5.05	.394		126
23			3.30A	3.30A	3.20	.253		126
24				3.20N	3.40	.266		126
25	2.95	2.95	2.95	2.95	3.10	.239	1	127
26	3.05	3.60B	3.05	3.60B	3.60	.299	1	128
27		4.30B		4.30B	4.25	.343		128
30				4.25N	4.60	.355		128

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			4.25A	4.25A	3.80	.315		128
2			3.60A	3.60A	3.55	.307		128
3			3.30A	3.30A	3.30	.290		128
4			3.15A	3.30N	3.50	.307		128
7				3.50N	3.30	.302		128
8				3.30N	3.30	.309		128
9			3.20A	3.30N	3.10	.310		128
10				3.10N	3.15	.316		128
11				3.15N	3.15	.316		128
14				3.15N	2.95	.310		128
15				2.95N	2.80	.308		128
16		2.85B		2.85B	3.00	.312		128
17				3.00N	2.70	.298		128
18			2.50A	2.50A	2.25	.278		128
21				2.25N	2.10	.263		128
22				2.10N	1.80	.247		128
23				1.80N	1.70	.245		128
24				1.70N	1.80	.269		128
25		1.90B		1.80N	1.75	.267		128
28				1.75N	1.65	.254		128
29				1.65N	1.40	.184		128
30				1.40N	1.35	.192		128
31				1.35N	1.25	.178		128

BRITISH POUND OPTION ON FUTURES—PUTS

MARCH 1986 1325 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.35B		1.25N	1.25	.176		128
4				1.25N	1.30	.178		128
5				1.30N	1.30	.196		128
6	1.20	1.20	1.20	1.20	1.10	.181	20	148
7		1.50B		1.50B	1.75	.247		148
8				1.75N	1.45	.223		148
11	1.35	1.50B	1.35	1.40	1.40	.218	80	228
12	1.40	1.50B	1.40	1.40	1.60	.228	4	232
13	1.50	1.50	1.45A	1.45A	1.40	.209	1	232
14				1.40N	1.20	.192		232
15	1.30 @ 1.35	1.35	1.30	1.35	1.45	.213	7	239
18				1.45N	1.15	.193		239
19	.85	.85	.85	.85	.90	.177	2	241
20	.85	.85	.85	.85	1.00	.171	2	243
21	.70	.70	.70	.70	.65	.145	1	243
22	.55	.55	.55	.55	.45	.107	1	243
25	.50	.55	.50	.55	.45	.103	84	177
26	.50	.50	.50	.50	.40	.089	1	177
27	.40	.40	.40	.40	.45	.093	2	179
28	Exchange Closed: Thanksgiving Day							
29			.40A	.40A	.30	.062		179

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.30	.35	.30	.35	.35	.060	3	179
3				.35N	.25	.070		179
4				.25N	.25	.064		179
5				.25N	.30	.068		179
6				.30N	.30	.066		179
9		.45B		.45B	.45	.094		179
10	.80	.80	.75	.80	.75	.147	18	197
11		1.00B		1.00B	1.00	.180		197
12	.75	.85	.75	.85	.80	.144	12	209
13	.70	.70	.70	.70	.70	.137	2	210
16				.70N	.60	.116		210
17	.55	.55	.55	.55	.60	.134		209
18	.80	.80	.80	.80	.85	.187	3	211
19			.65A	.65A	.60	.155		211
20			.50A	.50A	.55	.142		211
23				.55N	.60	.147		211
24				.60N	.45	.136		211
25	Exchange Closed: Christmas							
26				.45N	.40	.126		211
27				.40N	.35	.092		211
30	.40	.40	.40	.40	.35	.096	20	211
31				.35N	.25	.078		211

MARCH 1986 1350 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	8.70	8.70	8.70	8.70	8.70	.544	100	100
7			8.60A	8.60A	8.80	.554		100
8				8.80N	8.15	.524		100
9				8.15N	7.10	.473		100
12				7.10N	6.40	.440		100
13				6.40N	6.15	.427		100
14	6.50	6.60B	6.40	6.55	6.40	.432	52	152
15	6.10	6.10	5.90A	6.10	5.65	.397	20	172
16	5.90	6.10	5.90	6.10	5.95	.403	101	233
19	6.00	6.00	5.80	5.80	5.90	.403	102	335
20	6.40	6.50B	6.40	6.40	6.20	.425	10	345
21		6.45B		6.20N	5.70	.394		345
22				5.70N	5.95	.412		344
23				5.95N	5.60	.395		344
26				5.60N	5.80	.413		344
27				5.80N	5.80	.413		344
28				5.80N	5.50	.397		344
29				5.50N	5.50	.403		344
30				5.50N	5.80	.429		344

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1350 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3		6.70B		6.70B	6.80	488		344
4	6.20	6.20	6.20	6.20	6.50	472	1	343
5				6.50N	7.10	506		343
6	8.65	8.65	8.65	8.65	8.50	578	10	343
9		10.10B		9.80B	10.25	650		343
10	9.45	9.45	9.40A	9.45	9.60	623	20	333
11	9.70	9.80B	9.55	9.55	9.60	628	10	324
12		9.80B		9.60N	8.95	590		324
13			7.90A	8.95N	8.40	567		324
16			7.40A	7.40A	7.50	526		324
17		7.90B		7.90B	8.30	563		324
18			8.00A	8.30N	8.15	565		304
19	7.90	7.90	7.90	7.90	7.85	541	10	304
20	6.50	6.50	6.50	6.50	6.20	457	1	305
23	3.70	4.10B	3.70	4.00	4.05	308	2	305
24		4.10B	4.00A	4.10B	4.25	322		305
25	3.80	3.80	3.80	3.80	3.85	293	21	326
26	4.40	4.40	4.40	4.40	4.55	352	20	346
27		5.10B		5.10B	5.25	399		346
30			5.00A	5.25N	5.65	412		346

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.00	5.00	5.00	5.00	4.75	370	1	346
2				4.75N	4.45	362		346
3	4.05	4.40	4.05	4.40	4.20	343	3	346
4			3.95A	4.20N	4.40	362	3	349
7				4.40N	4.20	357		349
8				4.20N	4.20	365		349
9	4.00	4.00	4.00	4.00	4.00	367	200	530
10				4.00N	4.05	373		530
11	4.00	4.00	4.00	4.00	4.05	373	5	535
14				4.05N	3.85	367		535
15	3.75	3.75	3.75	3.75	3.70	365	3	535
16	4.00	4.00	4.00	4.00	3.90	370	30	535
17	3.75	3.75	3.75	3.75	3.55	355	10	525
18			3.05A	3.05A	3.05	334		525
21	3.00	3.00	2.95A	2.95A	2.80	318	5	525
22	2.75	2.75	2.75	2.75	2.45	307	10	525
23				2.45N	2.40	306		525
24	2.55	2.55	2.55	2.55	2.60	332	1	526
25	2.45	2.45	2.45	2.45	2.45	331	5	526
28				2.45N	2.30	317		526
29	2.00	2.00	2.00	2.00	2.00	250	15	533
30	1.95	1.95	1.95	1.95	2.00	260	8	533
31	1.90	1.90	1.90	1.90	1.85	243	66	566

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.10	2.10	2.05A	2.05A	1.80	.241	34	583
4	1.85	1.85	1.85	1.85	1.95	.244	20	583
5	1.90	1.90	1.90	1.90	1.90	.267	30	613
6	1.70	1.70	1.70	1.70	1.75	.249	32	629
7	1.75	2.50	1.75	2.50	2.50	.326	1075	1662
8	2.40	2.40	2.25A	2.25A	2.15	.299	1	1663
11				2.15N	2.05	.294		1653
12		2.25B		2.05N	2.20	.306		1653
13	2.20	2.20	2.15A	2.15A	2.05	.285	2	1653
14			2.00A	2.00A	1.85	.264		1653
15	1.90	1.95	1.90	1.95	2.15	.289	48	1701
18	2.15	2.15	1.90A	1.90A	1.50	.267	1	1701
19				1.50N	1.40	.248	2	1703
20				1.40N	1.35	.241		1703
21	1.10	1.10	1.10	1.10	1.10	.208	2	1706
22			.90A	.90A	.75	.161		1701
25	.90 @ 1.00	1.00	.90	1.00	.70	.155	100	1601
26	.90	.90	.80A	.90	.65	.137	84	1601
27				.65N	.75	.143		1551
28	Exchange Closed: Thanksgiving Day							
29			.65A	.65A	.50	.100		1551

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1350 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				.50N	.50	.098		1551
3				.50N	.50	.113		1551
4				.50N	.55	.104		1551
5				.55N	.50	.111		1551
6			.45A	.50N	.50	.107		1551
9		.70B		.70B	.75	.149		1551
10	1.25	1.35B	1.15A	1.25B	1.25	.219	96	1541
11	1.65	1.90	1.65	1.65A	1.60	.261	66	1563
12	1.30	1.30	1.25A	1.30	1.30	.217	60	1623
13	1.35	1.35	1.10A	1.35	1.25	.208	52	1671
16	1.10 @ 1.00	1.15	1.00	1.10A	1.00	.181	17	1675
17	1.00	1.00	1.00	1.00	1.00	.206	28	1653
18	1.20	1.55	1.20	1.55	1.45	.273	99	1733
19	1.20	1.20	1.10	1.10	1.05	.233	34	1741
20			.95A	.95A	.95	.217		1741
23	.90	1.00	.90	1.00	1.00	.226	3	1687
24	1.00	1.00	.95	.95	.90	.212	11	1691
25	Exchange Closed: Christmas							
26	.95	.95	.95	.95	.85	.200	7	1698
27	.85	.85	.70	.70	.55	.153	1	1695
30	.70	.70	.60A	.60A	.65	.161	234	1791
31			.55A	.55A	.45	.135		1750

MARCH 1986 1375 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.95	5.95	5.95	5.95	5.50	.419	3	3
3			5.15A	5.15A	5.20	.399		3
4			4.95A	5.20N	5.50	.419		3
7				5.50N	5.25	.415		3
8	5.20	5.20	5.20	5.20	5.20	.423	50	53
9	5.10	5.10	5.10	5.10	5.00	.425	1	54
10				5.00N	5.10	.432		54
11	5.10	5.10	5.10	5.10	5.10	.432	5	59
14				5.10N	4.90	.427		59
15			4.80A	4.90N	4.80	.424		59
16				4.80N	4.95	.430		59
17				4.95N	4.55	.415		59
18	4.00	4.00	4.00	4.00	3.95	.392	5	59
21			3.80A	3.80A	3.70	.376		59
22			3.65A	3.70N	3.45	.372		59
23			3.35A	3.45N	3.25	.371		59
24	3.50	3.50	3.50	3.50	3.45	.399	26	85
25				3.45N	3.40	.398		85
28	3.30	3.30	3.20	3.20	3.15	.384	11	90
29	3.10	3.10	2.80	3.10	2.80	.324	11	90
30				2.80N	2.80	.336		90
31	2.75	2.75	2.75	2.75	2.65	.317	5	94

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		2.80B		2.65N	2.60	.315		94
4		2.65B		2.65B	2.70	.320		94
5	2.60	2.80	2.60	2.80	2.70	.346	245	339
6	2.60	2.60	2.60	2.60	2.35	.326	1	340
7	3.35	3.35	3.20	3.20	3.50	.412	10	350
8	3.45	3.45	3.20	3.30A	3.00	.383	1	350
11	2.85	2.85	2.85	2.85	3.05	.378	8	358
12	3.20	3.25B	3.20	3.20	3.10	.392	7	358
13	2.90	3.00	2.90	3.00	2.95	.369	3	361
14	2.60	2.60	2.55	2.55	2.65	.346	60	421
15	2.70	2.85	2.70	2.85	2.95	.375	50	464
18	2.35	2.55	2.35	2.55	2.35	.351	13	455
19	2.00	2.25	1.90	2.15A	2.10	.330	10	450
20	2.05	2.15B	2.00	2.10	2.15	.323	15	465
21	1.70	1.75	1.70	1.75	1.70	.285	6	470
22	1.50	1.50	1.35	1.40	1.35	.228	44	507
25	1.40	1.40	1.35	1.35	1.25	.222	63	570
26	1.40	1.40	1.00	1.05	1.00	.199	95	636
27	1.15	1.15	1.15	1.15	1.15	.208	144	620
28	Exchange Closed: Thanksgiving Day							
29			.95A	.95A	.80	.152	20	546

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1375 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				.80N	.80	.150		546
3				.80N	.85	.170		546
4				.85N	.90	.159		546
5				.90N	.95	.169		506
6	.80	.80	.80	.80	.80	.164	2	508
9	1.25	1.25	1.25	1.25	1.15	.220	12	518
10	1.95	2.00	1.85A	1.90	1.85	.306	61	568
11	2.60	3.00	2.40	2.40A	2.35	.356	177	641
12	1.85	1.85	1.85	1.85	1.95	.304	2	640
13	1.85	1.95	1.75A	1.95	1.90	.294	7	634
16	1.85	1.85	1.85	1.85	1.55	.263	5	630
17	1.55	1.65B	1.55	1.55	1.55	.294	7	625
18	1.85	2.35	1.85	2.35	2.25	.374	90	610
19	1.75	1.95	1.75	1.75	1.70	.329	43	639
20	1.70	1.75	1.50	1.50	1.60	.310	25	634
23	1.50	1.70	1.50	1.70	1.65	.323	98	705
24	1.45	1.45	1.45	1.45	1.55	.306	1	706
25	Exchange Closed: Christmas							
26	1.45	1.45	1.30	1.30	1.40	.294	5	710
27	1.20	1.25	1.15	1.15	1.05	.235	100	704
30	1.20	1.20	1.00	1.00	1.05	.247	15	705
31				1.05N	.80	.213		705

MARCH 1986 1400 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	9.20	9.25B	9.20	9.25B	9.00	.553	20	20
13				9.00N	8.75	.540		20
14				8.75N	8.85	.545		20
15				8.85N	8.05	.510		20
16				8.05N	8.40	.516		20
19				8.40N	8.40	.518		20
20				8.40N	8.75	.540		20
21				8.75N	8.10	.509		20
22				8.10N	8.45	.527		20
23				8.45N	8.05	.510		20
26				8.05N	8.30	.529		20
27				8.30N	8.30	.530		20
28				8.30N	7.90	.513		20
29				7.90N	8.00	.521		20
30				8.00N	8.40	.547		20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3				8.40N	9.70	.606		20
4				9.70N	9.30	.591		20
5				9.30N	10.00	.625		20
6				10.00N	11.75	.691		20
9				11.75N	13.80	.755		20
10				13.80N	13.00	.732		20
11				13.00N	13.10	.737		20
12				13.10N	12.20	.704		20
13				12.20N	11.55	.684		20
16				11.55N	10.55	.647		20
17				10.55N	11.55	.682		20
18				11.55N	11.50	.683		20
19				11.50N	11.00	.662		20
20				11.00N	8.90	.583		20
23			6.30A	6.30A	6.10	.428		20
24	6.10	6.40	6.10	6.40	6.40	.443	50	69
25			5.80A	5.80A	5.95	.412		69
26		6.40B		6.40B	6.80	.463		69
27		7.40B		7.40B	7.70	.513		69
30				7.70N	8.20	.527		69

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1400 PUTS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			7.00A	7.00A	7.00	.484		69
2			6.60A	6.60A	6.70	.476		69
3	6.00	6.00	6.00	6.00	6.30	.457	2	70
4	6.00	6.60	6.00	6.60	6.70	.477	10	80
7	6.20	6.35	6.20	6.35	6.25	.473	31	92
8	6.55	6.55	6.40	6.40	6.40	.481	52	143
9			6.30A	6.40N	6.20	.484		143
10	6.35	6.35	6.35	6.35	6.35	.491	15	158
11	6.30	6.30	6.20	6.20	6.35	.491	155	293
14				6.35N	6.15	.486		293
15	6.00	6.10	6.00	6.10	5.95	.484	70	340
16	6.20	6.25	6.05	6.10	6.20	.490	156	434
17	6.10	6.10	5.80	5.80	5.80	.475	125	497
18	5.25	5.25	5.10	5.10	5.05	.452	71	499
21	4.75	4.75	4.50	4.50	4.75	.436	6	499
22				4.75N	4.50	.439		499
23	4.25	4.45B	4.25	4.45B	4.35	.438	30	499
24	4.55	4.80	4.55	4.80	4.65	.468	18	457
25				4.65N	4.50	.467		487
28	4.20	4.20	4.20	4.20	4.20	.453	40	447
29	3.80	3.85B	3.80	3.80	3.75	.406	8	453
30	3.50	3.75	3.50	3.75	3.80	.419	11	455
31				3.80N	3.60	.399	4	459

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.95	4.05	3.80	3.80	3.55	.397	56	514
4	3.70	3.70	3.70	3.70	3.70	.403	3	465
5	3.75	3.75	3.70	3.70	3.75	.431	87	457
6	3.65	3.65	3.50	3.50	3.35	.410	17	457
7	3.45	4.40	3.45	4.40	4.70	.501	21	459
8	4.50@.55	4.55	4.35A	4.35A	4.25	.471	140	556
11	4.40	4.40	4.10	4.20	4.15	.468	57	582
12	4.70	4.70	4.15A	4.50	4.25	.482	19	563
13	4.10	4.10	3.80	4.05	4.00	.459	39	589
14	3.80	3.85	3.75	3.85	3.70	.435	31	603
15	3.95	3.95	3.95	3.95	4.10	.466	11	603
18	3.60	3.60	3.60	3.60	3.40	.442	1	603
19	3.25	3.30	3.00	3.25	3.00	.420	97	557
20	2.90	3.40	2.90	2.90	3.05	.412	4	559
21	2.60	2.70B	2.60	2.60	2.55	.371	13	562
22	2.60	2.85	2.10	2.10	2.05	.306	38	564
25	1.90	2.00	1.90	1.95	1.85	.301	9	560
26		2.00B	1.70A	1.85N	1.65	.275	3	563
27	1.60	1.75B	1.60	1.75B	1.80	.285	4	566
28	Exchange Closed: Thanksgiving Day							
29	1.55	1.55	1.25	1.25	1.30	.217	15	581

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.30	1.30	1.20A	1.30	1.30	.217	2	582
3	1.50	1.50	1.40	1.40	1.35	.242	22	583
4		1.90B		1.35N	1.40	.229	15	587
5	1.40	1.50B	1.40	1.45	1.45	.241	21	575
6	1.25	1.25	1.15	1.15	1.30	.236	7	579
9	1.90	1.95	1.80	1.95	1.90	.305	189	694
10	2.60	3.00	2.60	2.85	2.80	.404	130	752
11	3.50@.60	4.55B	3.15	3.25	3.40	.459	256	868
12	2.85	3.00	2.60	2.80	2.90	.403	46	896
13	2.60	2.95	2.60	2.85A	2.80	.393	65	939
16	2.60	2.80	2.45	2.50	2.40	.359	41	920
17	2.60	2.60	2.35	2.50	2.40	.395	1920	2550
18	2.90	3.45	2.80	3.40	3.40	.482	111	2551
19	3.10	3.10	2.80	2.80	2.65	.434	167	2558
20	2.70	2.75	2.60	2.70A	2.55	.415	26	2554
23	2.20	2.70	2.20	2.70	2.65	.431	14	2525
24			2.55A	2.60A	2.45	.413		2523
25	Exchange Closed: Christmas							
26			2.30A	2.30A	2.25	.401	2	2523
27	2.05	2.10B	1.95A	1.95A	1.75	.334	12	2520
30	1.75	1.95	1.75	1.85A	1.75	.350	5	2520
31	1.75	1.75	1.55	1.55	1.30	.311	18	2525

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1425 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	7.70	7.70	7.70	7.70	7.60	.513	40	40
4			7.35A	7.60N	8.00	.534		40
7				8.00N	7.70	.531		40
8				7.70N	7.75	.539		40
9			7.60A	7.75N	7.60	.542		40
10		7.70B		7.70B	7.75	.549		40
11	7.70	7.70	7.70	7.70	7.75	.549	3	43
14				7.75N	7.55	.546		43
15			7.35A	7.35A	7.30	.543		43
16	7.65	7.65	7.65	7.65	7.55	.550	2	45
17			7.50A	7.55N	7.05	.534		45
18	6.40	6.40	6.20	6.20	6.35	.512	24	60
21			5.85A	5.85A	6.00	.497	1	61
22	5.90	6.00B	5.90	6.00B	5.75	.507	5	66
23	5.60	5.60	5.50	5.50	5.50	.506	40	101
24		5.70B		5.70B	5.95	.536	10	96
25				5.95N	5.80	.535		96
28				5.80N	5.55	.522		96
29			5.50A	5.50A	4.95	.490		96
30	5.15	5.15	4.80A	5.15B	5.15	.503	40	131
31	5.05	5.05	4.80	5.00	4.75	.483	8	135

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		5.15B		4.75N	4.70	.481		135
4		4.85B		4.85B	4.80	.488		135
5	4.90	5.20	4.90	5.20	4.95	.518	152	258
6	3.80	4.70	3.80	4.60	4.55	.497	1	259
7	4.80	6.00	4.80	6.00	6.10	.588	64	318
8			5.80A	5.80A	5.45	.559		318
11	5.60	5.60	5.50A	5.60	5.50	.557	6	318
12	5.90	5.90	5.70	5.75	5.55	.571	3	320
13	5.50	5.50	5.40A	5.50	5.30	.549	2	321
14	5.10	5.10	4.65	4.65	4.95	.525	12	328
15	4.70	5.30	4.70	5.20A	5.40	.557	14	333
18	4.95	4.95	4.90	4.90	4.75	.534	3	333
19	4.55	4.55	4.20	4.50	4.30	.512	17	336
20	4.15@.20	4.40	4.15	4.40	4.20	.505	44	379
21	4.10	4.10	3.75A	3.75A	3.60	.462	13	385
22	3.50	3.75	3.00	3.05	2.90	.393	34	407
25	2.90	2.90	2.70	2.70	2.70	.389	63	426
26	2.65	2.90B	2.30	2.35	2.40	.360	84	424
27	2.70	2.85	2.50A	2.75	2.75	.372	7	431
28	Exchange Closed; Thanksgiving Day							
29	2.20	2.20	2.00	2.05	2.00	.296	108	401

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.70	2.10	1.70	2.00	1.90	.297	18	398
3	2.15	2.15	1.90	1.90	2.05	.326	24	412
4	2.10	2.10	2.10	2.10	2.10	.312	11	411
5	2.35	2.35	2.20	2.25	2.20	.326	21	430
6	2.25	2.30	2.05	2.05	2.05	.320	4	423
9	2.65	3.00	2.65	3.00	2.80	.400	32	431
10	3.75	4.10	3.75	4.00	4.00	.506	77	419
11	4.95	5.35	4.55	4.60	4.75	.562	101	433
12	3.90	4.15	3.65	4.10	4.10	.507	49	437
13	3.80	4.05	3.70A	4.05	3.95	.497	15	450
16			3.85A	3.85A	3.45	.463	1	450
17	3.80	3.80	3.50	3.55	3.65	.501	20	451
18	4.25	4.80	4.10	4.75	4.80	.590	16	442
19	4.35	4.35	4.35	4.35	3.85	.543	1	442
20	3.95@4.15	4.15	3.60A	3.65	3.75	.524	3	442
23	3.35	3.45	3.35	3.45	3.90	.543	3	440
24	3.85	3.85	3.70	3.70	3.65	.525	2	442
25	Exchange Closed; Christmas							
26	3.35	3.35	3.35	3.35	3.45	.514	1	441
27	3.25	3.25	2.90A	2.90A	2.75	.444	281	720
30		2.85B		2.85B	2.80	.464		719
31	2.60	2.60	2.45A	2.50	2.30	.423	5	722

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1450 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	9.10	9.10	9.10	9.10	9.25	.605	1	1
11				9.25N	9.25	.606		1
14				9.25N	9.05	.603		1
15			9.00A	9.00A	8.90	.601		1
16		8.95B		8.95B	9.15	.607		1
17			9.10A	9.15N	8.60	.592		1
18			8.30A	8.30A	7.85	.570		1
21			7.25A	7.25A	7.40	.556		1
22			7.35A	7.40N	7.10	.574		1
23				7.10N	6.95	.573		1
24		7.25B		7.25B	7.45	.603		1
25				7.45N	7.30	.602		1
28				7.30N	7.00	.590		1
29			6.50A	6.50A	6.35	.573		1
30				6.35N	6.40	.586		1
31	6.00	6.25B	6.00	6.25B	6.10	.567	2	3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		6.50B		6.10N	6.05	.565		3
4		6.20B		6.20B	6.25	.573		3
5		6.30B		6.30B	6.35	.603		3
6	6.30	6.30	6.30	6.30	6.00	.583	3	4
7		7.50B		7.50B	7.70	.670		4
8	7.40	7.40	7.40	7.40	7.00	.643	2	5
11		7.10B		7.00N	7.05	.642		5
[illegible]		7.30B		7.05N	7.10	.656		5
[illegible]	7.05	7.05	6.90A	7.05	6.80	.635	3	7
14	6.50	6.50	6.50	6.50	6.40	.613	2	9
15		6.70B		6.70B	7.00	.643		9
18			6.55A	6.55A	6.15	.623		9
19	5.90	5.90	5.90	5.90	5.80	.602	2	11
20		5.85B	5.65A	5.80N	5.65	.595		11
21	5.00	5.40	5.00	5.25	4.90	.554	20	22
22	5.00	5.10	4.10	4.30	3.95	.485	43	64
25	4.10	4.10	3.90	3.90	3.85	.481	5	66
26	4.30	4.30	3.30	3.30	3.50	.451	27	90
27	3.90	3.90	3.50	3.85	3.85	.464	39	111
28	Exchange Closed; Thanksgiving Day							
29	3.15	3.20	2.50	2.90	2.85	.383	41	101

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.65	2.95	2.65	2.95	2.85	.386	10	104
3	3.20@.25	3.25	2.85	3.15	3.00	.419	36	127
4			2.95A	2.95A	3.00	.403	2	126
5	3.35	3.35	2.90	3.00	3.15	.420	58	183
6	3.20	3.30	2.95	3.00	2.95	.414	74	208
9	3.85	4.10	3.75	4.00A	3.95	.500	133	294
10	5.10	5.50	5.10	5.50	5.45	.607	42	292
11	6.65	7.10B	6.10	6.35	6.35	.660	55	308
12	5.40	5.55	5.05	5.55	5.55	.608	48	307
13	4.95	5.50	4.95	5.50	5.40	.599	2	307
16	5.05	5.05	5.05	5.05	4.80	.568	1	308
17	4.75	4.90	4.75	4.90	5.10	.606	23	287
18	5.65	6.45B	5.65	6.45B	6.45	.689	12	284
19	6.15	6.15	5.90A	5.90A	5.40	.647	66	229
20		5.50B	5.10A	5.10A	5.25	.629		223
23	5.40	5.40	5.40	5.40	5.45	.649		223
24			5.35A	5.35A	5.20	.633		223
25	Exchange Closed; Christmas							
26			5.00A	5.00A	4.95	.625	2	225
27	4.60	4.60	4.60	4.60	4.05	.557	4	221
30	4.30	4.30	4.30	4.30	4.20	.579	2	223
31	3.75	3.75	3.55A	3.55A	3.50	.539	5	228

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1475 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	8.55	8.55	8.55	8.55	9.55	.743	1	1
8	...	...	9.25A	9.25A	8.75	.719	...	1
11	...	...	...	8.75N	8.75	.719	...	1
12	...	9.20B	...	8.75N	8.90	.732	...	1
13	...	...	8.70A	8.70A	8.55	.713	...	1
14	...	...	8.25A	8.25A	8.05	.694	...	1
15	...	...	...	8.05N	8.70	.721	...	1
18	...	...	8.25A	8.25A	7.75	.704	...	1
19	...	...	7.60A	7.60A	7.50	.685	...	1
20	...	...	7.25A	7.50N	7.40	.680	...	1
21	...	...	7.00A	7.00A	6.45	.641	...	1
22	...	...	5.70A	5.70A	5.40	.575	...	1
25	5.50	5.50	5.50	5.50	5.30	.573	2	3
26	4.85	5.50B	4.65	4.65	4.75	.544	22	24
27	4.65	5.00B	4.65	5.00B	5.10	.557	10	34
28	Exchange Closed; Thanksgiving Day							
29	4.20	4.20	3.80	3.80	4.00	.476	38	24

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.80	4.10	3.70A	4.10	4.00	.480	12	35
3	4.20	4.50B	4.20	4.20	4.15	.514	1	35
4	...	...	4.10A	4.15N	4.20	.499	...	35
5	...	4.40B	...	4.25B	4.35	.516	...	35
6	4.30	4.30	4.10A	4.10A	4.20	.511	...	35
9	...	5.35B	...	5.35B	5.35	.598	...	35
10	6.80	7.05	6.80	6.90	7.10	.699	5	36
11	7.80	9.00B	7.65	8.00	8.15	.747	9	32
12	...	...	7.00A	7.00A	7.30	.701	9	39
13	...	...	6.70A	6.70A	7.05	.693	...	38
16	...	...	7.00A	7.00A	6.40	.666	...	30
17	...	6.65B	...	6.50B	6.80	.702	...	30
18	...	7.55B	...	7.55B	8.35	.775	...	30
19	...	...	7.90A	7.90A	7.25	.739	...	30
20	...	7.30B	...	7.25N	7.00	.724	...	30
23	...	...	...	7.00N	7.30	.743	...	30
24	...	...	7.20A	7.20A	7.00	.730	...	29
25	Exchange Closed; Christmas							
26	...	...	6.85A	6.85A	6.70	.724	...	29
27	...	...	...	6.70N	5.65	.664	...	29
30	...	5.75B	...	5.75B	5.86	.686	...	29
31	...	...	5.65A	5.65A	5.10	.649	...	29

MARCH 1986 1500 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.00	5.30	5.00	5.30	5.40	.573	28	28
3	5.85	5.85	5.86	5.85	5.60	.607	1	29
4	5.75	5.75	5.75	5.75	5.65	.593	1	29
5	5.80	5.90	5.80	5.90	5.85	.610	20	49
6	...	...	...	5.85N	5.70	.605	...	46
9	...	6.80B	...	6.80B	7.00	.689	...	46
10	8.90	9.00B	8.90	8.90	9.00	.778	...	46
11	10.25	11.05B	10.10A	10.20A	10.15	.819	5	47
12	...	...	9.30A	9.30A	9.20	.781	...	46
13	...	...	8.50A	8.50A	8.90	.775	...	46
16	...	...	8.50A	8.50A	8.20	.753	...	46
17	...	8.45B	...	8.45B	8.70	.784	...	46
18	...	9.60B	...	9.60B	10.45	.845	...	46
19	...	...	9.90A	9.90A	9.25	.816	...	46
20	...	9.40B	...	9.25N	8.95	.804	...	46
23	...	9.00B	...	9.00B	9.30	.821	...	46
24	...	...	...	9.30N	9.00	.811	...	46
25	Exchange Closed; Christmas							
26	...	...	8.90A	8.90A	8.75	.807	...	46
27	...	...	...	8.75N	7.55	.757	...	46
30	...	7.75B	...	7.75B	7.75	.778	...	46
31	...	...	7.55A	7.55A	6.95	.747	...	46

BRITISH POUND OPTION ON FUTURES—PUTS
MARCH 1986 1525 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	6.60	7.00B	6.60	7.00B	7.00	.661	20	20
3	...	7.50B	...	7.20B	7.35	.693	...	20
4	...	...	7.15A	7.15A	7.25	.680	...	20
5	...	7.60B	...	7.60B	7.55	.697	...	20
6	...	...	...	7.55N	7.30	.693	...	20
9	...	9.00B	...	9.00B	8.90	.768	...	20
10	...	10.60B	...	10.60B	11.05	.843	...	20
11	...	12.45B	...	12.45B	12.35	.876	...	20
12	...	...	11.25A	11.25A	11.10	.846	...	20
13	...	...	10.70A	10.70A	11.00	.841	...	20
16	...	...	10.90A	10.90A	10.15	.825	...	20
17	...	10.50B	...	10.50B	10.80	.850	...	20
18	...	11.50B	...	11.50B	12.65	.897	20	35
19	...	...	12.20A	12.20A	11.35	.876	...	15
20	...	11.60B	...	11.35N	11.10	.867	...	15
23	...	11.20B	...	11.20B	11.50	.881	...	15
24	...	...	...	11.50N	11.20	.874	...	15
25	Exchange Closed; Christmas							
26	...	...	11.10A	11.10A	10.95	.871	...	15
27	...	...	...	10.95N	9.60	.833	...	15
30	...	9.75B	...	9.75B	9.85	.851	...	15
31	...	...	9.70A	9.70A	9.00	.827	...	15

JUNE 1986 1225 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	5.00	5.00	5.00	5.00	5.00	.314	3	3
13	...	...	4.30A	4.30A	4.45	.296	...	3
16	...	...	...	4.45N	3.85	.266	...	3
17	...	...	...	3.85N	4.30	.291	...	3
18	...	...	...	4.30N	4.30	.294	...	3
19	...	...	...	4.30N	4.05	.276	...	3
20	...	...	...	4.05N	3.20	.222	...	3
23	...	...	...	3.20N	2.10	.139	...	3
24	...	...	...	2.10N	2.25	.146	...	3
25	...	...	...	2.25N	2.1[illegible]	.132	...	3
26	...	...	...	2.15N	2.35	.179	...	3
27	...	...	...	2.35N	2.80	.20[illegible]	...	3
30	...	...	...	2.80N	3.05	.21[illegible]	...	3

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	3.05N	2.60	.188	...	3
2	...	...	...	2.60N	2.35	.183	...	3
3	...	...	...	2.35N	2.10	.173	...	3
4	...	...	...	2.10N	2.25	.183	...	3
7	...	...	...	2.25N	2.10	.180	...	3
8	...	...	...	2.10N	2.15	.153	...	3
9	...	...	...	2.15N	1.95	.184	...	3
10	...	...	...	1.95N	1.95	.186	...	3
11	...	...	...	1.95N	1.95	.187	...	3
14	...	...	...	1.95N	1.70	.183	...	3
15	...	...	...	1.70N	1.60	.182	...	3
16	...	...	...	1.60N	1.65	.185	...	3
17	...	...	...	1.65N	1.50	.176	...	3
18	...	...	...	1.50N	1.40	.165	...	3
21	...	...	...	1.40N	1.25	.156	...	3
22	...	...	...	1.25N	.90	.135	...	3
23	...	...	...	.90N	.90	.134	...	3
24	...	...	...	.90N	1.00	.147	...	3
25	...	...	...	1.00N	1.00	.146	...	3
28	...	...	...	1.00N	.95	.139	...	3
29	...	...	...	.95N	.75	.083	...	3
30	...	...	...	.75N	.80	.087	...	3
31	...	...	...	.80N	.75	.081	...	3

BRITISH POUND OPTION ON FUTURES—PUTS
JUNE 1986 1225 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.75N	.75	.081	....	3
4	....	....	....	.75N	.75	.081	....	3
5	....	....	....	.75N	.75	.090	....	3
6	....	....	....	.75N	.65	.084	....	3
7	....	....	....	.65N	.85	.113	....	3
8	....	....	....	.85N	.75	.102	....	3
11	....	....	....	.75N	.75	.099	....	3
12	....	....	....	.75N	.75	.104	....	3
13	....	....	....	.75N	.70	.095	....	3
14	....	....	....	.70N	.55	.087	....	3
15	....	....	....	.55N	.65	.097	....	3
18	....	....	....	.65N	.45	.088	....	3
19	....	....	....	.45N	.40	.081	....	3
20	....	....	....	.40N	.40	.078	....	3
21	....	....	....	.40N	.35	.067	....	3
22	....	....	....	.35N	.25	.051	....	3
25	....	....	....	.25N	.25	.049	....	3
26	....	....	....	.25N	.20	.044	....	3
27	....	....	....	.20N	.25	.045	....	3
28	Exchange Closed; Thanksgiving Day							
29	....	....	....	.25N	.15	.032	....	3

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.15N	.15	.032	....	3
3	....	....	....	.15N	.15	.036	....	3
4	....	....	....	.15N	.20	.033	....	3
5	....	....	....	.20N	.25	.035	....	3
6	....	....	....	.25N	.20	.034	....	3
9	....	....	....	.20N	.30	.047	....	3
10	....	....	....	.30N	.40	.069	....	3
11	....	....	....	.40N	.60	.084	....	3
12	....	....	....	.60N	.50	.070	....	3
13	....	....	....	.50N	.50	.065	....	3
16	....	....	....	.50N	.40	.057	....	3
17	....	....	....	.40N	.45	.066	....	3
18	....	....	....	.45N	.55	.087	....	3
19	....	....	....	.55N	.40	.074	....	3
20	....	....	....	.40N	.40	.069	....	3
23	....	....	....	.40N	.45	.071	....	3
24	....	....	....	.45N	.40	.067	....	3
25	Exchange Closed; Christmas							
26	....	....	....	.40N	.40	.063	....	3
27	....	....	....	.40N	.30	.049	....	3
30	....	....	....	.30N	.30	.051	....	3
31	....	....	....	.30N	.15	.044	....	3

JUNE 1986 1275 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	3.00	3.00	3.00	3.00	3.00	.265	5	5
14	....	....	....	3.00N	2.75	.261	....	5
15	....	2.80B	....	2.75N	2.75	.259	....	5
16	....	....	....	2.75N	2.95	.263	....	5
17	....	....	....	2.95N	2.60	.253	....	5
18	....	....	....	2.60N	2.50	.239	....	5
21	2.00	2.00	2.00	2.00	2.25	.228	5	5
22	....	....	....	2.25N	1.80	.211	....	5
23	....	....	....	1.80N	1.80	.210	....	5
24	....	....	....	1.80N	2.05	.227	....	5
25	....	....	....	2.05N	2.05	.226	....	5
28	....	....	2.00A	2.00A	1.85	.217	....	5
29	....	....	....	1.85N	1.60	.155	....	5
30	1.45	1.45	1.45	1.45	1.65	.162	5	10
31	....	....	....	1.65N	1.55	.152	....	10

BRITISH POUND OPTION ON FUTURES—PUTS
JUNE 1986 1275 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.60	1.60	1.60	1.60	1.50	.153	5	15
4	....	....	....	1.50N	1.40	.154	....	15
5	....	....	....	1.40N	1.40	.168	....	15
6	1.30	1.30	1.30	1.30	1.40	.157	10	25
7	....	....	....	1.40N	1.80	.203	....	25
8	....	....	....	1.80N	1.70	.186	....	25
11	1.55	1.55	1.55	1.55	1.65	.183	10	30
12	....	....	....	1.65N	1.65	.190	....	30
13	....	....	....	1.65N	1.60	.177	....	30
14	1.50	1.50	1.50	1.50	1.25	.165	5	35
15	1.50	1.50	1.50	1.50	1.55	.180	5	40
18	....	....	....	1.55N	1.15	.167	....	40
19	....	....	....	1.15N	1.05	.156	....	40
20	....	....	....	1.05N	1.00	.152	....	40
21	....	....	....	1.00N	.90	.134	....	40
22	....	....	....	.90N	.65	.107	....	40
25	....	....	....	.65N	.65	.105	....	40
26	....	....	....	.65N	.60	.094	....	40
27	....	....	....	.60N	.60	.098	....	40
28	Exchange Closed; Thanksgiving Day							
29	.40	.40	.40	.40	.40	.074	5	40

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.40	.60	.40	.60	.50	.073	10	35
3	.50	.50	.50	.50	.50	.081	....	30
4	.50	.50	.50	.50	.50	.077	7	26
5	.50	.60	.50	.60	.60	.081	2	26
6	.50	.50	.50	.50	.45	.079	1	24
9	.80	.80	.80	.80	.75	.104	1	23
10	1.25	1.25	1.00	1.00	1.00	.142	3	22
11	1.50	1.50	1.50	1.50	1.20	.166	2	24
12	1.50	1.50	1.50	1.50	1.05	.144	1	23
13	1.00	1.00	1.00	1.00	1.00	.136	1	22
16	1.10	1.10	1.10	1.10	.95	.123	1	21
17	1.10	1.10	1.10	1.10	1.20	.138	2	20
18	1.40	1.40	1.35	1.35	1.25	.174	3	20
19	....	....	....	1.25N	1.05	.153	1	20
20	....	....	....	1.05N	.95	.144	....	20
23	1.00	1.00	1.00	1.00	1.05	.149	1	20
24	1.00	1.00	1.00	1.00	.95	.142	1	18
25	Exchange Closed; Christmas							
26	1.00	1.00	1.00	1.00	.90	.136	1	17
27	.95	.95	.95	.95	.75	.111	1	14
30	....	....	....	.75N	.80	.116	....	14
31	....	....	....	.80N	.50	.102	....	14

JUNE 1986 1300 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	7.50	7.50	7.50	7.50	7.70	.450	10	10
16	6.40	6.40	6.40	6.40	6.75	.416	10	20
17	....	....	....	6.75N	7.40	.445	....	20
18	....	....	....	7.40N	7.40	.449	....	20
19	....	....	7.00A	7.40N	7.05	.429	....	20
20	....	....	5.80A	5.80A	5.70	.363	....	20
23	....	....	....	5.70N	4.00	.252	....	20
24	....	....	....	4.00N	4.25	.262	....	20
25	....	....	....	4.25N	4.05	.243	....	20
26	4.00 [illegible] 10	4.10	4.00	4.10	4.40	.294	20	40
27	....	4.90B	....	4.90B	5.20	.329	....	40
30	....	....	5.10A	5.20N	5.45	.339	....	40

BRITISH POUND OPTION ON FUTURES—PUTS
JUNE 1986 1300 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			5.10A	5.10A	4.75	.306		40
2				4.75N	4.45	.300		40
3				4.45N	4.10	.287		40
4				4.10N	4.50	.301		40
7				4.50N	4.10	.297		40
8				4.10N	4.20	.303		40
9				4.20N	3.95	.304		40
10				3.95N	3.95	.309		40
11	3.70	3.70	3.70	3.70	3.95	.308	20	40
14				3.95N	3.60	.304		40
15				3.60N	3.50	.302		40
16				3.50N	3.70	.306		40
17				3.70N	3.40	.295		40
18				3.40N	3.20	.280		40
21			3.10A	3.10A	2.90	.269		40
22				2.90N	2.40	.255		40
23				2.40N	2.40	.254		40
24				2.40N	2.70	.274		40
25				2.70N	2.70	.272		40
28				2.70N	2.50	.262		40
29			2.20A	2.20A	2.15	.202		40
30	1.95	2.10	1.95	2.10	2.20	.209	9	49
31				2.20N	2.05	.198		49

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.05	2.05	2.05	2.05	2.05	.199	5	54
4				2.05N	2.00	.201		54
5		2.10B		2.10B	2.00	.217		54
6	1.75	1.75	1.75	1.75	2.00	.205	10	64
7			1.90A	2.00N	2.45	.258		64
8				2.45N	2.30	.239		64
11				2.30N	2.30	.236		64
12	2.00	2.00	2.00	2.00	2.25	.244	5	69
13	2.00	2.00	2.00	2.00	2.15	.230	5	74
14	1.50	1.50	1.50	1.50	1.75	.215	5	79
15	1.85	1.85	1.85	1.85	2.15	.233	5	84
18				2.15N	1.65	.218		84
19				1.65N	1.55	.206		84
20				1.55N	1.50	.201		84
21				1.50N	1.30	.179		84
22			1.10A	1.10A	1.00	.147		84
25				1.00N	1.00	.144		84
26				1.00N	.85	.131		84
27			.80A	.85N	.90	.136		84
28	Exchange Closed; Thanksgiving Day							
29	1.10	10	1.10	1.10	.65	.105	5	79

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.80	1.00	.80	1.00	.80	.104	10	69
3	1.00	1.00	1.00	1.00	.65	.115	1	69
4	.70	.70	.70	.70	.75	.109	1	67
5	1.00	1.10	1.00	1.10	.95	.115	2	65
6	1.00	1.00	.60A	1.00	.95	.112	1	34
9	1.10	1.10	1.10	1.10	1.35	.144	1	63
10	1.50	1.75	1.50	1.75	1.45	.191	3	60
11	2.00	2.00	2.00	2.00	1.70	.221	2	62
12	1.50	1.50	1.50	1.50	1.30	.194	1	61
13	1.60	1.60	1.60	1.60	1.50	.185	1	60
16	1.70	1.70	1.50	1.50	1.40	.169	6	59
17	1.50	1.50	1.50	1.50	1.65	.188	2	57
18	1.55	1.70	1.55	1.70	1.80	.231	4	57
19				1.80N	1.40	.206		57
20	1.30	1.30	1.20	1.20	1.30	.198	10	54
23	1.40	1.40	1.40	1.40	1.30	.203	1	49
24	1.50	1.50	1.50	1.50	1.20	.194	1	48
25	Exchange Closed; Christmas							
26	1.35	1.35	1.35	1.35	1.15	.187	1	47
27	1.40	1.40	1.30A	1.30A	.90	.156	1	44
30		.95B		.95B	1.00	.163		44
31	.90	.95B	.90	.95B	.80	.146	5	44

BRITISH POUND OPTION ON FUTURES—PUTS
JUNE 1986 1325 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	4.75	5.00	4.75	5.00	5.35	.337	20	20
27		5.90B		5.90B	6.20	.374		20
30				6.20N	6.50	.384		20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				6.50N	5.70	.350		20
2				5.70N	5.50	.344		20
3				5.50N	4.95	.330		20
4				4.95N	5.45	.345		20
7				5.45N	5.00	.341		20
8				5.00N	5.10	.347		20
9				5.10N	4.80	.349		20
10				4.80N	4.85	.354		20
11	4.55@4.50	4.55	4.50	4.50	4.85	.353	10	20
14				4.85N	4.50	.349	10	20
15				4.50N	4.35	.347		20
16				4.35N	4.55	.352		20
17				4.55N	4.20	.340		20
18				4.20N	4.00	.324		20
21			3.80A	3.80A	3.70	.313		20
22				3.70N	3.15	.303		20
23				3.15N	3.15	.302		20
24				3.15N	3.50	.323		20
25				3.50N	3.50	.322		20
28			3.25A	3.25A	3.20	.311		20
29			3.00A	3.00A	2.85	.254		20
30	2.50	2.50	2.50	2.50	2.90	.264	5	25
31				2.90N	2.75	.251		25

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.85	2.85	2.85	2.85	2.70	.252	5	30
4				2.70N	2.65	.254		30
5		2.70B		2.70B	2.70	.273		30
6	2.50	2.50	2.50	2.50	2.75	.260	5	35
7			2.60A	2.75N	3.25	.319	5	40
8				3.25N	3.05	.298		40
11				3.05N	3.05	.295		40
12	2.95	2.95	2.95	2.95	3.05	.304	5	45
13	2.50	3.10	2.50	3.10	2.90	.288	6	50
14	2.50	2.50	2.50	2.50	2.50	.272	5	55
15	2.50	2.50	2.50	2.50	2.85	.292	5	60
18				2.85N	2.30	.276		60
19				2.30N	2.15	.262		60
20				2.15N	2.05	.257		60
21				2.05N	1.85	.232		60
22			1.50A	1.50A	1.45	.194		60
25				1.45N	1.45	.190		60
26				1.45N	1.30	.175		60
27				1.30N	1.30	.181		60
28	Exchange Closed; Thanksgiving Day							
29	1.20	1.20	1.20	1.20	.95	.143	5	58

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1986 1325 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.50	1.50	1.25	1.25	1.15	.143	10	48
3....	....	....	1.10A	1.15N	1.15	.157	....	48
4....	....	....	....	1.15N	1.10	.150	....	48
5....	....	....	....	1.10N	1.20	.156	....	48
6....	1.30	1.30	1.30	1.30	1.25	.153	1	47
9....	1.70	1.70	1.70	1.70	1.50	.193	2	45
10....	2.40	2.40	2.40	2.40	2.10	.249	3	42
11....	2.50	2.50	2.50	2.50	2.35	.283	2	42
12....	1.90	1.90	1.90	1.90	1.85	.252	6	40
13....	2.00	2.00	2.00	2.00	2.10	.242	1	40
16....	2.30	2.30	2.15A	2.15A	1.95	.224	1	37
17....	2.00	2.00	2.00	2.00	2.20	.246	2	36
18....	2.50	2.50	2.50	2.50	2.55	.296	1	35
19....	2.50	2.50	2.40A	2.50	2.05	.268	1	35
20....	1.80	1.80	1.80	1.80	1.90	.256	10	32
23....	2.00	2.00	2.00	2.00	1.90	.264	1	31
24....	2.00	2.00	2.00	2.00	1.80	.254	1	31
25....	Exchange Closed: Christmas							
26....	1.85	1.85	1.85	1.85	1.70	.247	1	30
27....	1.80	1.80	1.80	1.80	1.35	.211	1	28
30....	....	....	....	1.35N	1.40	.219	....	28
31....	....	....	....	1.40N	1.20	.198	....	28

JUNE 1986 1350 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	5.50	5.50	5.50	5.50	5.50	.400	5	5
14....	....	....	....	5.50N	5.40	.396	....	5
15....	....	....	....	5.40N	5.35	.394	....	5
16....	....	5.55B	....	5.50B	5.55	.398	....	5
17....	5.30	5.30	5.30	5.30	5.15	.386	1	6
18....	....	....	....	5.15N	4.95	.370	....	6
21....	....	....	4.60A	4.60A	4.60	.358	....	6
22....	4.25	4.25	4.25	4.25	4.05	.353	5	6
23....	....	....	....	4.05N	4.05	.352	....	6
24....	....	....	....	4.05N	4.45	.375	....	6
25....	....	....	....	4.45N	4.45	.374	....	6
28....	....	....	4.20A	4.20A	4.10	.363	....	6
29....	....	....	3.60A	3.60A	3.55	.313	....	6
30....	3.40	3.55	3.40	3.55	3.70	.323	15	16
31....	....	....	....	3.70N	3.55	.309	....	16

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.60	3.60	3.60	3.60	3.50	.311	5	21
4....	....	....	3.45A	3.50N	3.40	.313	....	21
5....	....	....	....	3.40N	3.50	.334	....	21
6....	....	....	....	3.50N	3.40	.320	....	21
7....	3.50	3.65	3.20A	3.50	4.20	.384	12	33
8....	....	....	4.10A	4.10A	3.95	.362	....	33
11....	....	....	....	3.95N	3.95	.359	....	33
12....	3.70	3.70	3.70	3.70	3.95	.369	5	38
13....	3.50	3.80	3.50	3.80	3.75	.352	12	43
14....	3.20	3.20	3.20	3.20	3.30	.334	5	48
15....	3.30	3.30	3.30	3.30	3.65	.357	5	53
18....	....	....	3.35A	3.35A	3.10	.339	....	53
19....	....	....	....	3.10N	2.95	.324	....	53
20....	....	....	....	2.95N	2.80	.319	....	53
21....	....	....	....	2.80N	2.55	.291	....	53
22....	....	....	2.10A	2.10A	2.05	.248	....	53
25....	....	....	....	2.05N	2.00	.244	....	53
26....	....	....	....	2.00N	1.75	.227	....	53
27....	....	....	....	1.75N	1.80	.234	....	53
28....	Exchange Closed: Thanksgiving Day							
29....	1.75	1.75	1.75	1.75	1.45	.189	5	53

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1986 1350 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.40	1.80	1.40	1.80	1.65	.189	10	43
3....	....	....	....	1.65N	1.55	.206	....	38
4....	....	....	....	1.55N	1.60	.198	....	38
5....	2.00	2.00	2.00	2.00	1.75	.206	1	38
6....	1.75	1.75	1.75	1.75	1.70	.202	1	38
9....	2.00	2.00	2.00	2.00	2.10	.249	1	37
10....	3.05	3.10	2.90	2.90	2.90	.313	7	36
11....	3.45	3.45	3.45	3.45	3.20	.351	2	37
12....	2.75	2.75	2.75	2.75	2.55	.317	1	37
13....	2.85	2.85	2.85	2.85	2.90	.307	1	38
16....	3.00	3.00	3.00	3.00	2.60	.286	7	38
17....	....	....	....	2.60N	2.60	.311	....	38
18....	....	2.80B	....	2.80B	3.35	.367	....	38
19....	3.30	3.30	2.65	2.65	2.90	.336	2362	2197
20....	2.90	2.90	2.90	2.90	2.65	.323	101	2297
23....	2.45	2.70	2.45	2.70	2.55	.333	1601	3697
24....	2.75	2.75	2.75	2.75	2.50	.322	1	3698
25....	Exchange Closed, Christmas							
26....	2.45	2.45	2.45	2.45	2.45	.314	1	3698
27....	2.40	2.40	2.30	2.30	2.00	.273	421	4096
30....	2.25	2.25	2.25	2.25	2.05	.283	1	4095
31....	1.90	1.90	1.90	1.90	1.80	.250	1	4084

JUNE 1986 1375 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	6.60	6.60	6.60	6.60	6.60	.446	5	5
14....	....	....	....	6.60N	6.50	.443	....	5
15....	....	....	....	6.50N	6.45	.441	....	5
16....	....	6.50B	....	6.50B	6.65	.446	....	5
17....	....	....	....	6.65N	6.25	.433	....	5
18....	5.50	5.50	5.50	5.50	5.95	.417	4	9
21....	....	....	5.50A	5.50A	5.60	.405	....	9
22....	....	....	....	5.60N	5.05	.405	....	9
23....	5.00	5.00	5.00	5.00	5.05	.404	5	4
24....	....	....	....	5.05N	5.50	.428	....	4
25....	....	....	....	5.50N	5.50	.427	....	4
28....	....	....	5.30A	5.30A	5.15	.416	....	4
29....	....	....	4.80A	4.80A	4.60	.375	....	4
30....	....	....	4.50A	4.50A	4.65	.386	....	4
31....	....	....	....	4.65N	4.50	.371	....	4

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.65	4.70B	4.65	4.65	4.45	.373	10	14
4....	....	....	....	4.45N	4.35	.376	....	14
5....	....	4.60B	....	4.60B	4.55	.399	....	14
6....	....	....	....	4.55N	4.30	.383	....	14
7....	4.20	4.20	4.00A	4.20	5.30	.451	10	24
8....	....	....	5.20A	5.20A	5.00	.428	....	24
11....	....	....	....	5.00N	5.00	.426	....	24
12....	....	....	....	5.00N	5.05	.436	....	24
13....	4.50	4.50	4.50	4.50	4.80	.419	10	34
14....	4.15	4.15	4.15	4.15	4.25	.400	5	39
15....	4.25	4.25	4.25	4.25	4.70	.424	....	39
18....	....	....	....	4.70N	4.10	.406	5	44
19....	3.65	3.65	3.65	3.65	3.90	.390	2	46
20....	....	....	....	3.90N	3.70	.385	....	46
21....	....	....	3.60A	3.70N	3.45	.355	....	46
22....	....	....	2.90A	2.90A	2.75	.308	....	46
25....	....	....	....	2.75N	2.70	.304	....	46
26....	....	....	....	2.70N	2.40	.285	....	46
27....	....	....	....	2.40N	2.45	.293	....	46
28....	Exchange Closed: Thanksgiving Day							
29....	2.20	2.30	2.20	2.30	1.95	.243	8	43

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1986 1375 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.80	2.40	1.80	2.30	2.25	243	13	36
3	...	...	...	2.25N	2.10	262	...	36
4	...	...	...	2.10N	2.20	253	...	36
5	...	...	...	2.20N	2.40	263	...	36
6	2.25	2.25	2.25	2.25	2.15	259	3	36
9	...	2.70B	...	2.70B	2.85	312	...	36
10	3.60	3.60	3.60	3.60	3.80	382	5	41
11	5.10	5.50B	4.40A	4.40A	4.20	423	4	41
12	3.70	3.70	3.70	3.70	3.45	387	1	40
13	3.95	3.95	3.95	3.95	3.80	376	2	42
16	3.85	3.85	3.55	3.75	3.45	354	5	46
17	...	...	...	3.45N	3.55	382	...	46
18	...	4.20B	...	4.20B	4.40	441	...	46
19	3.95	3.95	3.95	3.95	3.80	409	2	46
20	...	...	...	3.80N	3.70	396	...	46
23	3.60	3.60	3.60	3.60	3.60	407	1	45
24	3.80	3.80	3.80	3.80	3.45	395	1	41
25	Exchange Closed; Christmas							
26	3.50	3.50	3.50	3.50	3.35	387	3	38
27	3.40	3.40	2.95A	2.95A	2.80	343	1	37
30	3.00	3.00	2.90	2.90	2.90	354	2	36
31	2.75	2.75	2.75	2.75	2.55	329	1	36

JUNE 1986 1400 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	8.00	8.00	8.00	8.00	8.00	493	5	5
17	...	...	...	8.00N	7.50	481	...	5
18	...	...	7.30A	7.30A	7.20	464	...	5
21	...	...	6.60A	6.80A	6.75	452	...	5
22	...	...	6.60A	6.75N	6.20	458	...	5
23	6.00	6.00	6.00	6.00	6.20	457	5	...

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.65	5.65	5.65	5.65	5.55	438	5	5
4	5.50	5.50	5.45A	5.50	5.45	441	5	10
5	...	5.50B	...	5.50B	5.65	465	...	10
6	...	...	...	5.65N	5.45	449	...	10
7	5.30	5.30	5.20A	5.30	6.55	519	10	20
8	6.40	6.45	6.40	6.45	6.25	496	10	20
11	5.70	5.70	5.70	5.70	5.90	493	3	23
12	...	6.25B	...	6.25B	6.30	504	...	23
13	5.50	5.50	5.50	5.50	6.00	487	10	33
14	5.10	5.10	5.10	5.10	5.35	468	3	36
15	5.50	5.50	5.50	5.50	5.90	492	7	43
18	...	...	...	5.90N	5.25	475	...	43
19	...	...	5.20A	5.20A	5.00	458	...	43
20	...	...	...	5.00N	4.80	453	...	43
21	4.70	4.70	4.70	4.70	4.45	422	1	43
22	...	...	3.80A	3.80A	3.65	372	...	43
25	...	...	...	3.65N	3.60	369	...	43
26	...	...	3.55A	3.60N	3.30	348	...	43
27	3.70	3.70	3.30A	3.50A	3.35	357	1	43
28	Exchange Closed; Thanksgiving Day							
29	2.70	2.70	2.70	2.70	2.70	302	...	43

BRITISH POUND OPTION ON FUTURES—PUTS

JUNE 1986 1400 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.20	3.20	3.00	3.00	3.00	303	15	28
3	...	...	...	3.00N	2.85	325	...	28
4	...	...	...	2.85N	2.95	314	...	28
5	...	...	...	2.95N	3.20	325	...	28
6	...	...	...	3.20N	3.00	321	...	28
9	...	3.60B	...	3.60B	3.75	380	...	28
10	4.70	4.85	4.65	4.80	4.90	454	25	41
11	5.30	6.00B	5.30	5.55A	5.35	496	114	137
12	5.05	5.05	4.90	4.90	4.45	460	5	138
13	5.15	5.15	4.80A	5.10A	4.90	448	1	139
16	4.75	4.75	4.75	4.75	4.50	426	4	143
17	4.75	4.75	4.55A	4.65A	4.65	455	2	145
18	5.30	5.50	5.30	5.50	5.55	516	162	307
19	4.90	4.90	4.90	4.90	4.85	483	350	657
20	4.40	4.95B	4.40	4.40	4.75	470	110	757
23	4.50	4.50	4.50	4.50	4.75	482	51	807
24	4.80	4.80	4.80	4.80	4.55	470	1	808
25	Exchange Closed; Christmas							
26	4.45	4.60	4.45	4.60	4.45	463	201	1008
27	4.40	4.40	4.40	4.40	3.75	416	1	1007
30	3.95	4.10	3.95	4.10	3.90	429	7	1012
31	3.60	3.75	3.60	3.70	3.45	402	5	1014

JUNE 1986 1425 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	6.45	6.65	6.45	6.65	7.05	515	15	10
31	...	...	7.00A	7.05N	6.80	500	...	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.20	7.20	7.20	7.20	6.80	503	5	15
4	...	...	...	6.80N	6.70	507	...	15
5	...	7.00B	...	7.00B	7.00	531	...	15
6	...	...	...	7.00N	6.70	515	...	15
7	6.80	6.80	6.80	6.80	8.00	584	10	20
8	7.60	7.60	7.50A	7.60	7.60	562	5	20
11	...	...	7.40A	7.40A	7.60	560	...	20
12	...	...	...	7.60N	7.65	571	...	20
13	6.90	6.90	6.90	6.90	7.35	554	2	22
14	6.50	6.50	6.50	6.50	6.65	535	13	35
15	6.50	6.50	6.50	6.50	7.30	560	5	40
18	...	...	6.90A	6.90A	6.55	543	...	40
19	6.45	6.45	6.00	6.00	6.30	527	1	40
20	6.00	6.20B	6.00	6.00	6.00	521	20	60
21	5.90	5.90	5.90	5.90	5.70	490	1	60
22	4.80	4.90B	4.80	4.80	4.70	439	4	64
25	...	...	...	4.70N	4.65	436	...	64
26	...	...	4.55A	4.65N	4.25	414	...	64
27	...	...	...	4.25N	4.35	423	...	64
28	Exchange Closed; Thanksgiving Day							
29	3.50	3.60B	3.50	3.60B	3.65	366	6	58

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.55	3.85	3.50A	3.85	3.90	367	28	48
3	4.25	4.25	4.10A	4.10A	3.80	391	50	86
4	...	...	...	3.80N	3.90	380	...	86
5	4.30	4.30	4.30	4.30	4.15	392	1	87
6	...	...	...	4.15N	4.00	388	...	87
9	4.60	4.80	4.60	4.65	4.65	450	256	303
10	5.95	5.95	5.95	5.95	6.20	526	4	299
11	...	7.30B	...	7.00B	6.75	568	...	299
12	6.20	6.35	6.10	6.30	5.65	532	7	299
13	5.85	6.40	5.85	6.25	6.20	521	12	293
16	6.10	6.10	5.85A	5.85A	5.70	499	1	293
17	6.00	6.00	5.80	5.95	5.90	529	7	290
18	6.40	6.90B	6.40	6.90B	7.05	590	1	289
19	6.40	6.40	6.40	6.40	6.40	557	1	288
20	6.30	6.30	5.90	5.95	6.10	544	303	404
23	5.95	6.10	5.95	6.10	6.15	557	3	406
24	6.15	6.15	6.00	6.00	5.90	545	3	408
25	Exchange Closed; Christmas							
26	5.75	5.75	5.75	5.75	5.75	538	1	408
27	5.60	5.60	5.50	5.50	4.95	492	3	407
30	5.40	5.40	5.35	5.35	5.10	506	2	407
31	5.00	5.00	5.00	5.00	4.60	478	2	407

BRITISH POUND OPTION ON FUTURES—PUTS
JUNE 1986 1450 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	9.00	9.00	9.00	9.00	9.10	.575	5	5
29	....	....	8.55A	8.55A	8.35	.567	....	5
30	7.80	7.80	7.50A	7.50A	8.45	.579	5	10
31	....	....	8.40A	8.45N	8.20	.564	....	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	8.40B	....	8.20N	8.20	.567	....	10
4	7.85	7.85	7.80A	7.85	8.10	.571	5	15
5	....	8.25B	....	8.25B	8.40	.595	....	15
6	....	....	....	8.40N	8.10	.580	....	15
7	....	....	8.00A	8.10N	9.60	.647	....	15
8	....	....	9.50A	9.50A	9.15	.625	....	15
11	8.70	8.70	8.70	8.70	9.15	.624	10	25
12	....	....	....	9.15N	9.20	.635	....	25
13	8.30	8.30	8.30	8.30	8.85	.618	5	30
14	7.90	8.00	7.90	8.00	8.10	.600	7	37
15	8.25	8.25	8.25	8.25	8.80	.624	8	45
18	....	....	8.70A	8.70A	8.10	.608	....	45
19	....	....	7.90A	7.90A	7.80	.593	....	45
20	....	....	7.60A	7.80N	7.45	.588	....	45
21	....	....	7.30A	7.45N	7.10	.557	....	45
22	....	....	6.10A	6.10A	5.95	.506	....	45
25	....	....	....	5.95N	5.90	.504	....	45
26	....	....	....	5.90N	5.40	.482	....	45
27	....	....	....	5.40N	5.55	.492	....	45
28	Exchange Closed; Thanksgiving Day							
29	5.00	5.00	4.80A	4.90	4.60	.432	10	39

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	4.90	5.00	4.50A	4.95	5.00	.435	19	34
3	5.10	5.10	5.10	5.10	4.85	.459	2	30
4	....	....	....	4.85N	5.00	.448	....	29
5	....	....	....	5.00N	5.25	.460	....	29
6	....	....	....	5.25N	5.10	.456	....	29
9	6.00	6.15	6.00	6.15	6.15	.521	13	35
10	....	7.25B	....	7.25B	7.70	.596	....	35
11	8.10	8.85B	8.10	8.50	8.30	.637	17	32
12	7.40	7.40	7.40	7.40	7.05	.602	2	31
13	7.25	7.25	7.25	7.25	7.65	.592	1	30
16	7.60	7.60	7.60	7.60	7.10	.571	5	30
17	7.30	7.30	7.30	7.30	7.35	.600	3	28
18	8.20	8.25	8.20	8.25	8.65	.658	7	28
19	8.20	8.20	7.95	7.95	7.95	.628	2	28
20	7.75	7.75	7.40	7.40	7.60	.616	4	29
23	7.50	7.50	7.50	7.50	7.70	.629	1	29
24	7.70	7.70	7.55	7.55	7.45	.618	5	33
25	Exchange Closed; Christmas							
26	7.35	7.35	7.35	7.35	7.30	.611	1	33
27	7.60	7.60	7.60	7.60	6.40	.566	1	31
30	6.65	6.65	6.65	6.65	6.55	.580	2	33
31	6.35	6.35	6.20A	6.35	5.95	.554	2	35

BRITISH POUND OPTION ON FURUTES—PUTS
JUNE 1986 1475 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	10.60	10.60	10.60	10.60	10.65	.625	5	5
29	....	....	10.25A	10.25A	9.90	.628	....	5
30	9.50	9.50	9.50	9.50	10.05	.639	5	10
31	....	....	10.00A	10.05N	9.75	.625	....	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	10.00B	....	9.75N	9.75	.628	....	10
4	9.50	9.50	9.40A	9.50	9.60	.633	5	15
5	....	10.00B	....	10.00B	10.00	.655	....	15
6	....	....	....	10.00N	9.70	.641	....	15
7	....	....	....	9.70N	11.35	.704	....	15
8	....	....	11.30A	11.30A	10.85	.685	....	15
11	10.50	10.50	10.50	10.50	10.80	.684	10	25
12	....	10.90B	....	10.90B	10.95	.694	....	25
13	10.00	10.00	10.00	10.00	10.55	.679	5	30
14	9.80	9.80	9.80	9.80	9.70	.662	5	35
15	9.70	9.70	9.70	9.70	10.50	.685	10	45
18	....	....	10.40A	10.40A	9.75	.670	....	45
19	....	....	9.50A	9.50A	9.45	.655	....	45
20	....	9.50B	9.25A	9.45N	9.05	.651	....	45
21	....	....	8.90A	9.05N	8.65	.622	....	45
22	....	....	7.50A	7.50A	7.40	.572	....	45
25	....	....	....	7.40N	7.35	.570	....	45
26	....	7.40B	....	7.35N	6.70	.549	....	45
27	....	....	....	6.70N	6.90	.559	....	45
28	Exchange Closed; Thanksgiving Day							
29	5.90	5.90	5.90	5.90	5.80	.500	6	45

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.80	6.15	5.70A	6.15	6.25	.503	15	37
3	....	....	....	6.25N	6.10	.527	....	37
4	....	....	....	6.10N	6.25	.517	....	38
5	....	....	....	6.25N	6.60	.529	....	38
6	5.70	6.70	6.70	6.70	6.35	.525	1	38
9	....	6.90B	....	6.90B	7.60	.590	....	38
10	....	7.70B	....	7.70B	9.35	.662	....	38
11	10.65	10.75B	10.65	10.65	10.00	.700	....	38
12	9.30	9.30	9.10A	9.10A	8.60	.668	13	31
13	9.60	9.60	9.50A	9.50A	9.30	.658	1	31
16	9.30	9.30	9.30	9.30	8.65	.639	2	31
17	9.00	9.00	8.85	8.85	9.00	.667	5	32
18	9.50	10.50	9.50	10.50	10.45	.721	7	31
19	10.25	10.25	9.60	9.60	9.70	.694	2	30
20	9.00	9.00	9.00	9.00	9.25	.682	1	29
23	9.30	9.30	9.30	9.30	9.45	.695	1	29
24	9.50	9.50	9.50	9.50	9.15	.685	1	26
25	Exchange Closed; Christmas							
26	9.10	9.10	9.10	9.10	9.00	.679	1	25
27	....	....	....	9.00N	7.95	.637	....	24
30	....	8.00B	....	8.00B	8.20	.651	....	24
31	....	....	7.90A	7.90A	7.50	.626	....	24

BRITISH POUND OPTION ON FUTURES—PUTS
JUNE 1986 1500 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	7.30	7.30	7.30	7.30	7.65	.583	5	5
5	8.00	8.00	8.00	8.00	8.05	.596	5	10
6	...	...	...	8.05N	7.65	.592	...	10
9	...	8.60B	...	8.60B	9.25	.655	...	10
10	...	10.85B	...	10.85B	11.15	.722	...	10
11	...	12.45B	...	12.45B	11.85	.757	...	10
12	...	...	11.10A	11.10A	10.35	.728	...	10
13	...	10.40B	...	10.35N	11.05	.719	...	10
16	...	...	...	11.05N	10.35	.703	...	10
17	...	10.50B	...	10.35N	10.75	.728	...	10
18	...	11.30B	...	11.30B	12.35	.777	...	10
19	...	...	12.20A	12.20A	11.60	.753	...	10
20	...	...	...	11.60N	11.05	.742	...	10
23	11.20	11.20	11.20	11.20	11.35	.754	1	9
24	11.00	11.00	11.00	11.00	11.00	.745	1	10
25	Exchange Closed; Christmas							
26	11.00	11.00	11.00	11.00	10.85	.741	1	9
27	10.20	10.20	10.20	10.20	9.70	.702	1	8
30	10.20	10.20	10.20	10.20	9.95	.716	1	8
31	...	...	9.60A	9.60A	9.35	.693	...	8

SEPTEMBER 1986 1325 PUTS
IN DECEMBER 1985

12	3.20	3.20	3.20	3.20	3.35	.306	5	5
13	...	...	...	3.35N	3.25	.301	...	5
16	...	...	...	3.25N	3.00	.285	...	5
17	...	3.20B	...	3.20B	3.25	.305	...	5
18	...	...	...	3.25N	3.60	.350	...	5
19	...	...	...	3.60N	3.50	.325	...	5
20	...	...	...	3.50N	3.30	.315	...	5
23	...	...	...	3.30N	3.30	.323	...	5
24	...	...	...	3.30N	3.20	.314	...	5
25	Exchange Closed; Christmas							
26	...	...	...	3.20N	3.20	.313	...	5
27	...	...	...	3.20N	2.70	.275	...	5
30	...	...	...	2.70N	3.00	.284	...	5
31	...	...	2.85A	2.85A	2.45	.265	...	5

SEPTEMBER 1986 1350 PUTS
IN DECEMBER 1985

12	4.20	4.20	4.20	4.20	4.35	.363	1	1
13	3.90	3.90	3.90	3.90	4.35	.357	1	2
16	4.05	4.05	4.00	4.00	3.90	.340	8	10
17	...	4.00B	...	4.00B	4.20	.362	...	10
18	4.25	4.25	4.25	4.25	4.70	.410	1	11
19	...	...	...	4.70N	4.55	.384	...	11
20	...	...	...	4.55N	4.25	.373	...	11
23	...	...	...	4.25N	4.25	.382	...	11
24	...	...	...	4.25N	4.10	.373	...	11
25	Exchange Closed; Christmas							
26	...	...	...	4.10N	4.10	.372	...	11
27	...	...	...	4.10N	3.50	.331	...	11
30	...	...	...	3.50N	3.85	.341	...	11
31	...	...	3.65A	3.65A	3.25	.320	...	11

SEPTEMBER 1986 1375 PUTS
IN DECEMBER 1985

12	5.00	5.00	5.00	5.00	5.40	.422	2	2
13	4.80	4.80	4.80	4.80	5.35	.416	1	3
16	5.00	5.00	5.00	5.00	4.90	.398	1	4
17	5.10	5.10	5.10	5.10	5.25	.422	1	5
18	5.15	5.60	5.15	5.60	5.80	.471	3	8
19	5.60	5.60	5.60	5.60	5.65	.444	1	9
20	5.25	5.25	5.25	5.25	5.25	.433	1	10
23	...	...	...	5.25N	5.30	.443	...	10
24	...	...	...	5.30N	5.20	.433	...	10
25	Exchange Closed; Christmas							
26	4.75	4.75	4.75	4.75	5.15	.433	2	12
27	...	...	5.10A	5.10A	4.45	.390	...	12
30	...	...	...	4.45N	4.85	.401	...	12
31	...	...	4.45A	4.45A	4.15	.379	...	12

BRITISH POUND OPTION ON FUTURES—PUTS
SEPTEMBER 1986 1400
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	6.00	6.40	6.00	6.40	6.60	.482	4	4
13	6.15	6.40B	6.15	6.40B	6.55	.476	1	5
16	6.20	6.30	6.20	6.30	6.00	.458	5	10
17	6.00	6.15	6.00	6.15	6.40	.482	5	15
18	6.40	6.40	6.40	6.40	7.10	.532	1	16
19	6.30	6.30	6.30	6.30	6.85	.505	1	17
20	5.90	5.90	5.90	5.90	6.50	.494	1	18
23	...	...	...	6.50N	6.55	.504	...	18
24	...	...	...	6.55N	3.40	.494	...	18
25	Exchange Closed; Christmas							
26	...	...	...	6.40N	6.35	.495	...	18
27	...	...	5.75A	5.75A	5.55	.451	...	18
30	...	...	...	5.55N	6.00	.462	...	18
31	...	...	5.65A	5.65A	5.15	.440	...	18

SEPTEMBER 1986 1425 PUTS
IN DECEMBER 1985

10	7.20	7.20	7.20	7.20	7.80	.530	2	2
11	7.90	8.20B	7.90	7.90	8.15	.572	2	4
12	...	...	8.10A	8.10A	7.95	.540	...	4
13	7.40	7.40	7.40	7.40	7.90	.535	6	10
16	...	...	...	7.90N	7.20	.517	...	10
17	...	7.30B	...	7.30B	7.75	.541	...	10
18	...	7.90B	...	7.90B	8.50	.591	...	10
19	...	...	...	8.50N	8.20	.564	...	10
20	...	...	...	8.20N	7.90	.554	...	10
23	...	...	...	7.90N	7.95	.564	...	10
24	...	...	...	7.95N	7.80	.555	...	10
25	Exchange Closed; Christmas							
26	...	...	7.75A	7.75A	7.75	.555	...	10
27	6.90	6.90	6.90	6.90	6.80	.511	2	12
30	6.60	6.60	6.60	6.60	7.25	.523	2	14
31	...	...	6.90A	6.90A	6.35	.501	...	14

SEPTEMBER 1986 1450 PUTS
IN DECEMBER 1985

10	9.00	9.00	9.00	9.00	9.25	.587	2	2
11	9.00	9.90B	9.00	9.00	9.60	.628	...	2
12	8.65	8.65	8.65	8.65	9.45	.597	3	5
13	...	...	9.20A	9.20A	9.35	.592	...	5
16	...	...	...	9.35N	8.60	.575	...	5
17	...	8.80B	...	8.80B	9.25	.599	...	5
18	...	9.40B	...	9.40B	10.10	.648	...	5
19	...	...	...	10.10N	9.70	.622	...	5
20	...	...	...	9.70N	9.35	.611	...	5
23	...	...	9.25A	9.35N	9.45	.622	...	5
24	...	...	...	9.45N	9.35	.613	...	5
25	Exchange Closed; Chnstams							
26	...	...	9.20A	9.20A	9.30	.613	...	5
27	...	...	9.10A	9.10A	8.25	.571	...	5
30	...	...	...	8.25N	8.65	.582	...	5
31	...	...	8.30A	8.30A	7.75	.561	...	5

SEPTEMBER 1986 1475 PUTS
IN DECEMBER 1985

10	10.20	10.20	10.20	10.20	10.90	.641	1	1
11	11.50	11.60B	11.50	11.50	12.10	.681	1	2
12	10.25	10.25	10.25	10.25	11.05	.652	3	5
13	...	...	10.80A	10.80A	11.00	.646	...	5
16	...	...	...	11.00N	10.20	.631	...	5
17	...	10.50B	...	10.50B	10.90	.653	...	5
18	...	11.10B	...	11.10B	11.80	.699	...	5
19	...	...	11.75A	11.75A	11.40	.675	...	5
20	...	...	...	11.40N	10.95	.666	...	5
23	...	...	...	10.95N	11.10	.676	...	5
24	...	...	...	11.10N	11.00	.667	...	5
25	Exchange Closed; Christmas							
26	...	...	10.85A	10.85A	11.10	.668	...	5
27	...	...	10.65A	10.65A	9.90	.627	...	5
30	...	...	...	9.90N	10.20	.639	...	5
31	...	...	9.90A	9.90A	9.20	.618	...	5

BRITISH POUND OPTION ON FUTURES—CALLS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	691	184	762	....	815	1,750	....	499	512	....
2	....	....	....	154	1,583	....	408	1,075	Closed	988	....	519
3	....	....	....	311	305	861	385	....	677	649	....	535
4	....	....	117	145	....	1,080	Closed	....	652	739	158	283
5	....	....	56	Closed	....	3,009	493	311	582	....	580	422
6	....	....	297	....	1,220	513	....	975	890	....	493	1,209
7	....	....	287	....	1,067	817	....	1,466	....	319	1,009	....
8	....	....	221	52	967	....	631	772	....	303	999	....
9	....	....	....	163	320	....	1,703	262	2,409	333	....	777
10	....	....	....	77	1,041	963	897	....	861	524	....	642
11	....	....	148	292	....	294	217	....	407	368	232	713
12	....	....	381	257	....	711	657	1,072	360	....	289	668
13	....	....	1,876	....	719	285	....	1,049	1,133	....	149	137
14	....	....	329	....	952	340	....	1,477	....	184	533	....
15	....	....	836	3,631	765	....	902	592	....	1,284	287	....
16	....	....	....	194	520	....	638	1,596	553	400	....	238
17	....	....	....	92	2,529	107	554	....	490	1,372	....	2,125
18	....	Closed	1,708	702	....	1,426	1,544	....	567	271	401	627
19	....	....	805	403	....	2,889	279	1,132	136	....	949	3,378
20	....	....	190	....	479	1,547	....	1,694	749	....	301	194
21	....	....	528	....	621	773	....	2,167	....	427	474	....
22	....	....	338	507	544	....	734	2,071	....	913	1,023	....
23	....	....	....	823	1,216	....	952	958	3,253	206	....	1,832
24	....	....	....	390	1,075	1,476	583	....	1,442	269	....	58
25	....	211	426	605	....	1,631	1,665	....	1,842	474	1,260	Closed
26	....	91	193	955	....	449	292	971	1,831	....	1,894	275
27	....	537	567	....	Closed	96	....	429	628	....	1,019	755
28	....	669	361	....	185	814	....	952	....	822	Closed	....
29	....	....	363	527	1,224	....	1,702	299	....	677	848	....
30	....	....	....	345	987	....	627	2,000	556	837	....	66
31	....	....	....	....	1,446	....	1,031	....	....	120	....	106
Total	....	1,508	10,718	10,809	20,527	20,081	17,709	25,070	20,018	12,978	13,410	15,559
Average	....	377	510	515	933	1,004	805	1,140	1,001	564	671	741

BRITISH POUND OPTION ON FUTURES—CALLS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	1,534	5,951	11,241	....	10,557	11,296	....	11,740	13,815	....
2	....	....	....	5,967	12,160	....	10,700	11,317	Closed	12,137	....	11,633
3	....	....	....	5,842	12,375	13,962	10,877	....	12,216	11,819	....	9,157
4	....	....	1,522	5,921	....	13,591	Closed	....	12,045	12,039	13,799	8,882
5	....	....	1,432	Closed	....	13,838	11,043	11,271	11,713	....	13,956	8,618
6	....	....	1,623	....	13,124	14,014	....	11,222	7,680	....	13,988	8,338
7	....	....	1,822	....	13,290	12,243	....	11,714	....	11,876	13,874	....
8	....	....	1,437	5,922	12,882	....	10,986	12,176	....	12,062	13,026	....
9	....	....	....	5,990	12,930	....	11,896	12,211	8,375	12,098	....	3,151
10	....	....	....	6,008	14,140	9,388	12,264	....	8,463	12,385	....	3,556
11	....	....	1,458	6,143	....	9,388	12,262	....	8,780	12,561	13,117	3,798
12	....	....	1,774	6,145	....	9,402	12,399	11,901	8,966	....	13,165	4,224
13	....	....	3,010	....	14,329	9,454	....	12,105	9,755	....	13,190	4,290
14	....	....	3,111	....	14,822	9,693	....	12,114	....	12,651	13,166	....
15	....	....	3,862	8,542	14,975	....	12,872	12,346	....	12,706	13,353	....
16	....	....	....	8,631	13,029	....	12,964	12,267	9,752	12,953	....	4,404
17	....	....	....	8,678	14,612	9,690	11,617	....	9,918	13,238	....	6,340
18	....	Closed	4,568	9,258	....	10,142	12,128	....	10,366	13,239	13,415	6,646
19	....	....	4,730	9,323	....	12,352	12,313	12,178	10,441	....	12,874	9,447
20	....	....	4,841	....	13,854	10,268	....	12,906	10,716	....	12,924	9,503
21	....	....	5,207	....	13,732	10,518	....	12,387	....	13,310	12,770	....
22	....	....	5,438	9,674	14,018	....	12,107	12,199	....	13,399	12,692	....
23	....	....	....	10,011	14,591	....	12,239	12,351	11,676	13,360	....	10,910
24	....	....	....	10,230	14,749	9,687	12,168	....	11,436	13,286	....	10,922
25	....	211	5,468	10,520	....	10,906	12,608	....	12,619	13,335	12,501	Closed
26	....	294	5,430	11,058	....	10,651	11,825	12,458	12,443	....	12,505	11,058
27	....	699	5,599	....	Closed	10,630	....	11,830	12,425	....	12,094	11,668
28	....	1,237	5,762	....	14,766	10,487	....	11,462	....	13,564	Closed	....
29	....	....	5,952	11,198	14,914	....	11,075	11,403	....	13,506	11,716	....
30	....	....	....	11,255	14,321	....	10,085	12,533	11,943	13,879	....	11,657
31	....	....	....	....	14,158	....	10,727	....	....	13,716	....	11,630
Average	....	610	3,599	8,203	13,773	11,015	11,714	11,984	10,586	12,820	13,097	8,087

BRITISH POUND OPTION ON FUTURES—PUTS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed		38	50	103		938	1,805		354	480	
2				132	1,493		2,205	785	Closed	381		440
3				84	311	442	353		1,058	480		315
4			11	61		683	Closed		1,034	782	244	192
5			238	Closed		1,235	1,609	846	807		793	170
6			170		890	234		1,167	1,357		357	194
7			3,319		459	799		673		361	2,348	
8			691	20	1,037		828	615		856	432	
9				397	323		1,069	135	957	654		640
10				245	574	2,687	1,063		817	570		484
11			2,035	979		333	749		470	481	373	816
12			933	487		614	598	624	154		264	285
13			569		817	2,190		371	1,043		521	173
14			195		1,397	1,445		574		231	480	
15			1,544	247	250		366	220		397	253	
16				80	207		254	524	253	388		221
17				180	1,100	172	3,062		860	1,348		2,028
18		Closed	380	607		1,030	638		443	445	1,562	541
19			1,052	331		571	834	966	414		1,135	3,034
20			350		244	4,889		1,176	499		215	596
21			374		437	618		1,594		705	644	
22			270	207	327		1,361	1,681		1,278	1,197	
23				277	824		1,202	1,096	1,833	182		1,780
24				598	1,061	1,787	743		1,028	647		30
25		21	335	334		1,743	825		484	574	1,220	Closed
26		560	152	1,008		1,545	826	648	399		770	231
27		366	516		Closed	252		897	626		598	831
28		16	138		755	1,001		969		413	Closed	
29			288	357	718		3,031	363		1,118	657	
30				56	399		1,162	394	449	607		293
31					1,597		1,180			651		44
Total		963	13,598	6,737	15,323	24,270	24,896	18,123	14,985	13,903	14,543	13,338
Average		241	648	321	697	1,214	1,132	824	749	604	727	635

BRITISH POUND OPTION ON FUTURES—PUTS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed		770	5,706	8,273		10,629	13,701		7,462	10,058	
2				5,655	9,184		9,340	13,704	Closed	7,569		14,754
3				5,609	9,331	15,265	9,342		15,321	7,844		14,926
4			776	5,562		15,168	Closed		15,342	7,867	10,028	14,907
5			984	Closed		14,426	9,511	14,287	15,425		10,474	14,951
6			1,146		9,374	14,453		14,218	9,022		10,333	4,789
7			3,732		9,738	5,510		14,070		8,056	11,778	
8			3,828	5,549	10,228		9,765	14,087		8,477	11,807	
9				5,812	10,327		9,874	14,139	4,674	8,534		5,190
10				5,871	10,779	6,872	10,565		4,939	8,737		5,304
11			4,918	6,135		7,075	10,709		5,194	8,845	11,936	5,644
12			4,161	6,280		7,601	10,888	14,143	5,143		12,071	5,758
13			4,165		11,208	9,519		14,453	5,779		12,272	5,860
14			4,208		11,601	10,354		14,860		8,857	12,363	
15			5,075	6,406	11,637		10,941	14,946		8,843	12,531	
16				6,220	11,798		11,120	15,111	5,985	9,032		5,933
17				6,127	12,464	10,437	12,616		6,380	9,554		7,516
18		Closed	5,308	6,553		10,912	12,363		6,586	9,729	13,671	7,751
19			4,678	6,702		11,344	12,551	15,570	6,937		14,220	10,229
20			4,900		12,586	13,690		15,560	7,176		14,355	10,527
21			5,131		12,452	11,217		16,186		9,481	14,525	
22			5,349	6,792	12,646		12,519	15,532		9,235	14,927	
23				6,745	13,162		12,989	15,363	7,121	9,254		11,957
24				7,282	13,929	9,045	13,016		7,168	9,260		11,960
25		21	5,387	7,405		10,196	13,334		7,288	9,395	14,721	Closed
26		381	5,396	8,326		10,219	13,767	15,186	7,439		14,585	12,166
27		742	5,485		Closed	10,230		14,983	7,476		14,841	12,814
28		756	5,441		14,142	10,564		15,007		9,450	Closed	
29			5,686	8,297	14,173		15,337	15,104		9,692	14,748	
30				8,301	14,490		14,770	15,240	7,493	9,914		12,919
31					15,129		14,309			9,987		12,884
Average		475	4,120	6,540	11,757	10,705	11,830	14,793	7,894	8,916	12,812	9,940

BRITISH POUND OPTION ON FUTURES—CALLS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed		1					90				
2									Closed			66
3						230			355			2,450
4			1			228	Closed		16	21	8	237
5				Closed		97		2	300		13	54
6						1		1	19			318
7					1	75		1		351	551	
8										2	801	
9									1,424			5,685
10						2,895	3					
11											15	
12												
13											2	
14					20			1		5	6	
15					5		200					
16					1,979		1					
17					100		1,271					
18		Closed		25			96			2	20	
19				261			2				232	
20					850	2,000		2				
21					231			1				
22				1	10			190		1	213	
23					1							
24					322		21		109	2		
25											69	Closed
26						600	700	17			624	
27					Closed			503	3		95	
28		2						134			Closed	
29					21		1,126	45			104	
30					350		1,000	85				
31					324		1			167		
Total		2	2	287	4,214	6,126	4,421	1,072	2,226	551	2,753	8,810

BRITISH POUND OPTION ON FUTURES—PUTS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed		1									
2									Closed			
3												
4							Closed		10			
5				Closed					10			
6									2			
7												
8												
9									3,901			35
10						552						
11												
12												
13												
14												
15												
16												
17												
18		Closed										
19												
20												
21												
22												
23												
24												
25				2								Closed
26												
27					Closed							
28											Closed	
29												
30					1							
31												
Total			1	2	1	552			3,923			

CANADIAN DOLLAR FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	7535@ 7536	7543	7532	7540@ 7543	7541 (1.3260)	2006	4860
3	7550	7560	7542	7552@ 7553	7552 (1.3241)	606	4791
4	7560	7569	7542	7543@ 7544	7544 (1.3255)	867	4743
7	7551	7558	7544	7556	7556 (1.3234)	527	4312
8	7558	7560	7542	7550@ 7547	7549 (1.3246)	1077	4500
9	7551	7559	7549	7553@ 7552	7552 (1.3241)	624	4486
10	7549	7553B	7541	7547@ 7546	7547 (1.3250)	834	4211
11	7552@ 7554	7556	7545	7545@ 7547	7546 (1.3252)	299	4154
14	7541@ 7540	7541	7525	7527@ 7525	7526 (1.3287)	2145	4692
15	7532@ 7533	7534	7508	7517@ 7519	7518 (1.3301)	3197	5958
16	7525@ 7527	7535	7525	7529@ 7528	7528 (1.3283)	1068	6108
17	7530	7533	7504	7513@ 7515	7514 (1.3308)	3418	7102
18	7519	7535	7510	7533@ 7534	7533 (1.3274)	2200	6840
21	7556@ 7554	7558	7545	7547@ 7546	7546 (1.3252)	1883	6679
22	7544	7546	7534	7540@ 7539	7540 (1.3252)	1418	6407
23	7536@ 7537	7538	7524	7532@ 7533	7533 (1.3274)	933	6193
24	7537	7541	7532	7539@ 7538	7538 (1.3266)	499	6069
25	7537	7540	7527	7538@ 7540	7539 (1.3264)	588	6098
28	7530	7532	7518	7526@ 7525	7526 (1.3287)	885	6047
29	7525	7527	7521	7526@ 7525	7526 (1.3287)	453	6161
30	7521@ 7520	7526B	7512	7512@ 7514	7513 (1.3310)	1485	6536
31	7515	7526	7515	7521@ 7523	7522 (1.3294)	874	6443

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	7527	7528	7512	7516@ 7515	7516 (1.3304)	1342	6650
4	7509@ 7508	7509	7483	7489@ 7486	7489 (1.3352)	2160	7184
5	7489@ 7488	7495	7472	7478@ 7477	7478 (1.3372)	1866	7652
6	7483	7487	7474	7477@ 7478	7478 (1.3372)	1403	7825
7	7481@ 7479	7481	7465	7480	7480 (1.3368)	1432	8286
8	7477	7482	7468	7480@ 7479	7480 (1.3368)	1970	8227
11	7466	7467	7453	7466@ 7464	7465 (1.3395)	1872	8266
12	7458	7462	7446	7454@ 7456	7455 (1.3413)	1811	8524
13	7448	7458	7442	7449@ 7450	7450 (1.3422)	1247	3654
14	7455	7460	7445	7448	7448 (1.3426)	1386	8450
15	7463@ 7464	7464	7449	7451@ 7450	7450 (1.3422)	1031	8318
18	Exchange Closed: President's Day						
19	7420@ 7419	7424	7409	7410@ 7411	7411 (1.3493)	1535	8916
20	7390	7400	7370	7375@ 7377	7376 (1.3557)	1904	8760
21	7330	7334	7290	7311@ 7307	7309 (1.3681)	5200	8498
22	7256@ 7259	7261	7176	7181@ 7176	7179 (1.3929)	7651	8703
25	7135@ 7130	7200	7100	7106@ 7103	7105 (1.4074)	7021	9069
26	7116@ 7117	7203	7112	7170@ 7171	7170 (1.3947)	4749	8202
27	7200@ 7199	7256	7180	7247@ 7250	7248 (1.3796)	3317	7906
28	7248@ 7243	7248	7194	7219@ 7220	7220 (1.3850)	1925	7999

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	7204@ 7202	7210	7157	7184	7184 (1.3919)	1776	8126
4	7171	7183	7159	7176@ 7174	7175 (1.3937)	1442	8060
5	7150@ 7147	7164	7143	7145@ 7144	7145 (1.3995)	1509	8097
6	7110	7152	7097A	7145@ 7142	7141 (1.4003)	2555	6939
7	7135	7178	7124	7151@ 7157	7153 (1.3980)	1418	6427
8	7145	7163	7136A	7147	7147 (1.3991)	687	6056
11	7176	7222	7174	7221	7218 (1.3854)	597	5927
12	7176	7212	7159A	7203	7200 (1.3888)	1333	5520
13	7203	7229	7188A	7205	7203 (1.3883)	616	5033
14	7185@ 7180	7200	7178	7195	7195 (1.3898)	336	4884
15	7190	7219	7190	7216@ 7218	7213 (1.3863)	3027	2516
18	7220@ 7224	7242	7220	7235	7235 (1.3821)	185	2477
19	—				7213 (1.3863)	6	
20				7235			

CANADIAN DOLLAR FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	7522	7525	7519A	7525	7525 (1.3289)	147	1394
3	—	7542B	—	7525N	7539 (1.3264)	10	1399
4	7553	7553	7533A	7535	7531 (1.3278)	4	1395
7	7529	7543B	7527	7543A@ 7542	7542 (1.3259)	13	1402
8	7540	7542	7530	7538	7533 (1.3274)	207	1604
9	7536	7542	7536	7538B	7537 (1.3267)	20	1603
10	7535	7535	7525	7530	7530 (1.3280)	137	1715
11	7530	7534	7530	7530	7530 (1.3280)	3	1715
14	7526	7526	7511	7511	7510 (1.3315)	12	1724
15	7510	7513B	7499	7500	7502 (1.3329)	20	1722
16	7508	7519	7508	7513	7513 (1.3310)	58	1752
17	7518	7518	7490	7498B	7498 (1.3336)	22	1761
18	7505	7517	7496	7517	7517 (1.3303)	24	1768
21	7545	7545	7531	7531	7533 (1.3274)	8	1769
22	7531	7532	7519	7522	7525 (1.3289)	14	1762
23	7515	7519	7512A	7519	7519 (1.3299)	6	1764
24	7524	7524	7524	7524	7524 (1.3290)	5	1764
25	7527	7527	7521A	7527	7525 (1.3289)	4	1764
28	7519	7519	7507A	7513	7511 (1.3313)	8	1767
29	7508	7510	7505	7509	7511 (1.3313)	29	1752
30	7505	7507B	7498A	7498A	7498 (1.3336)	54	1777
31	7502	7509	7501	7509	7506 (1.3322)	63	1820

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	7505@ 7506	7510	7500	7501	7501 (1.3331)	55	1830
4	7490@ 7489	7490	7470	7476	7474 (1.3379)	59	1853
5	7473	7477	7457	7458	7461 (1.3403)	90	1907
6	7468	7468	7455	7458	7460 (1.3404)	124	1974
7	7461	7461	7445	7456B	7459 (1.3406)	164	2016
8	7453	7458	7450	7458	7458 (1.3408)	235	2049
11	7441	7443	7429	7441B@ 7443	7443 (1.3435)	180	2103
12	7436@ 7435	7438	7419	7425	7430 (1.3458)	410	2188
13	7427	7432	7419	7426	7425 (1.3468)	333	2167
14	7435	7435	7422	7424	7424 (1.3469)	237	2136
15	7438	7440	7424	7425	7425 (1.3468)	293	2182
18	Exchange Closed: President's Day						
19	7393@ 7390	7397	7382	7383@ 7384	7384 (1.3542)	386	2284
20	7366	7369	7341	7345@ 7346	7346 (1.3612)	467	2391
21	7294@ 7295	7302	7271	7275@ 7274A	7275 (1.3745)	453	2502
22	7216@ 7217	7220	7139	7140@ 7142	7139 (1.4007)	1143	2634
25	7077@ 7075	7157	7058	7063A@ 7058	7080 (1.4164)	1094	2901
26	7065	7166	7065	7133B@ 7141	7137 (1.4011)	1426	2909
27	7180	7225	7151	7217@ 7222	7215 (1.3860)	1053	2851
28	7215@ 7208	7215	7159	7180@ 7181	7182 (1.3923)	795	2957

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	7168	7170	7121	7144B@ 7145	7145 (1.3995)	731	3141
4	7125	7145	7121	7141@ 7140	7141 (1.4003)	514	3296
5	7105	7130	7105	7111@ 7110	7110 (1.4064)	833	3597
6	7067@ 7069	7112	7054	7101@ 7096	7101 (1.4082)	3479	5489
7	7084@ 7085	7136	7083	7114@ 7117	7115 (1.4054)	2851	6210
8	7100@ 7099	7128	7096	7112@ 7110	7111 (1.4062)	1352	6329
11	7136@ 7137	7182	7134	7182@ 7181	7181 (1.3925)	2641	6036
12	7138@ 7143	7174	7118	7164@ 7155	7160 (1.3966)	2339	6350
13	7165	7192	7149	7166@ 7170	7168 (1.3950)	1928	5195
14	7142	7170	7135	7160@ 7161	7161 (1.3964)	1399	6279
15	7156	7190	7156	7173@ 7178	7174 (1.3939)	3328	6308
18	7184	7220	7183	7202@ 7198	7200 (1.3888)	2537	6425
19	7236@ 7237	7265	7227	7261@ 7257	7259 (1.3776)	4195	8652
20	7245@ 7246	7263	7227	7233@ 7236	7235 (1.3821)	3151	8997
21	7252@ 7255	7283	7252	7278@ 7280	7279 (1.3738)	2395	9001
22	7271@ 7274	7274	7228	7241@ 7240	7241 (1.3810)	1337	9237
25	7197@ 7195	7226B	7185	7210	7210 (1.3869)	1597	9454
26	7219@ 7222	7255	7219	7255@ 7254	7254 (1.3785)	1356	9457
27	7295@ 7299	7303	7279	7290	7290 (1.3717)	1839	9603
28	7277	7284	7250	7278@ 7279	7279 (1.3738)	1938	9740
29	7293	7312	7272	7303@ 7304	7303 (1.3693)	2502	9613

CANADIAN DOLLAR FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	7276	7301	7276	7288@7289	7289 (1.3719)	1192	9553
2	7248@7255	7276	7248	7265@7263	7264 (1.3786)	1744	9385
3	7268@7270	7274	7251	7253@7251	7252 (1.3789)	1461	9532
4	7243@7237	7261	7232	7259@7260	7259 (1.3776)	1596	9549
5	Exchange Closed: Good Friday						
8	7248	7291	7247	7290@7291	7290 (1.3717)	1922	9492
9	7269	7282	7255	7265@7264	7265 (1.3764)	[illegible]	9196
10	7264	7274	7252	7265@7264	7265 (1.3764)	1054	9165
11	7285	7309	7285	7307@7308	7307 (1.3685)	1441	9327
12	7317@7320	7320	7304	7315@7317	7316 (1.3668)	1079	9279
15	7336@7338	7338	7321	7329@7330	7329 (1.3644)	1787	9059
16	7340@7342	7352	7331	7348@7347	7347 (1.3610)	1548	9113
17	7347@7348	7358	7346	7349@7357	7353 (1.3599)	1132	9038
18	7350@7351	7388	7350	7387@7388	7387 (1.3537)	1101	8970
19	7391	7397	7383	7394@7396	7395 (1.3522)	804	9057
22	7394@7393	7401	7372	7373@7375	7374 (1.3561)	1399	9148
23	7357@7360	7374	7324	7335A@7334	7335 (1.3633)	2413	8906
24	7322@7321	7334	7280	7295@7293	7294 (1.3709)	2262	8700
25	7294	7327	7293	7306@7310	7308 (1.3683)	2152	8417
26	7300@7301	7310	7295	7306@7308	7307 (1.3685)	975	8399
29	7301@7300	7315	7283	7313@7312	7312 (1.3676)	1156	8421
30	7304	7321	7300	7303@7305	7304 (1.3691)	1121	8496

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	7292	7300	7288	7296@7298	7297 (1.3704)	984	8699
2	7267	7275	7259	7260@7259	7260 (1.3774)	1903	9287
3	7237@7235	7249	7202	7202@7204	7203 (1.3883)	3710	9947
6	7197@7199	7235	7197	7207	7207 (1.3875)	2825	9855
7	7234@7233	7241	7217	7235@7234	7234 (1.3823)	1471	9528
8	7223@7224	7227	7199	7205@7206	7206 (1.3877)	969	9564
9	7250@7251	7251	7233	7239@7242	7240 (1.3812)	1550	9167
10	7239	7259	7231	7250@7248	7249 (1.3795)	3437	9843
13	7266@7265	7269	7247	7253@7255	7254 (1.3785)	1904	9345
14	7268@7267	7269	7241	7263@7262	7262 (1.3770)	2266	9057
15	7262@7261	7290	7256	7287@7290	7288 (1.3721)	1816	8994
16	7275@7276	7284	7272	7276@7278	7277 (1.3741)	3811	7199
17	7283	7292	7267	7283@7282	7282 (1.3732)	1144	6871
20	7302@7304	7312	7289	7299@7295	7297 (1.3704)	1615	7361
21	7299	7300	7264	7292@7290	7291 (1.3715)	2560	7730
22	7293	7303	7283	7291@7289	7290 (1.3717)	1286	7901
23	7292@7291	7294	7267	7274@7270	7272 (1.3751)	1481	8169
24	7270	7274	7250	7263@7265	7264 (1.3766)	1603	8348
27	Exchange Closed; Memorial Day						
28	7238	7250	7237	7243@7241	7242 (1.3808)	2513	7151
29	7218	7242	7210	7231@7232	7232 (1.3827)	3046	6602
30	7243	7260	7228	7252@7253	7252 (1.3789)	2491	5779
31	7253	7340	7247	7301B@7340	7320 (1.3661)	2533	5347

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	7294	7322	7294	7320	7320 (1.3661)	1644	4921
4	7309@7303	7313	7294	7301	7301 (1.3696)	971	4647
5	7301	7302	7283	7295	7295 (1.3708)	639	4207
6	7295	7299	7286	7292B@7294	7293 (1.3711)	470	3962
7	7293@7295	7295	7276	7276	7276 (1.3743)	200	3892
10	7281	7284	7272	7284	7283 (1.3730)	300	3676
11	7284@7283	7301	7280	7300@7301	7301 (1.3696)	279	3451
12	7318	7318	7295	7306B@7309	7308 (1.3683)	261	3332
13	7290	7298	7284	7287@7288	7288 (1.3721)	451	3106
14	7300	7317	7300	7310@7317	7308 (1.3683)	470	3078
17	7307@7315	7315	7300	7306B	7306 (1.3687)	141	2811
18						5	
19							

CANADIAN DOLLAR FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	7525	7525	7525	7525	7522 (1.3294)	5	744
3	7533	7540	7533	7540	7538 (1.3266)	6	749
4		7545B	7536A	7538N	7527 (1.3285)	2	751
7		7537B		7537B	7536 (1.3269)		748
8	7533	7533	7531	7531	7526 (1.3287)	2	746
9				7526N	7532 (1.3276)	10	756
10	7526	7526	7526	7526	7524 (1.3290)	9	742
11	7528	7528	7528	7528	7524 (1.3290)	3	743
14	7508	7508	7503	7504	7504 (1.3326)	5	741
15			7500A	7530A	7496 (1.3340)		741
16	7500	7511B	7500	7502	7506 (1.3322)	5	739
17			7488A	7506N	7491 (1.3349)		739
18		7500B		7491N	7510 (1.3315)		739
21	7528	7530	7528	7530	7527 (1.3285)	17	751
22	7520	7520	7520	7520	7519 (1.3299)	7	757
23				7519N	7513 (1.3310)		757
24	7518	7518	7518	7518	7518 (1.3301)	60	772
25	7520	7520	7520	7520	7519 (1.3299)	1	773
28	7505	7506B	7500A	7505	7504 (1.3326)	4	773
29				7504N	7505 (1.3324)		773
30	7498	7498	7495	7495	7493 (1.3345)	4	775
31				7493N	7496 (1.3340)		775

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	7494@7492	7494	7492	7492	7492 (1.3347)	3	778
4	7475	7475	7464	7464	7465 (1.3395)	78	771
5	7465	7465	7444	7444	7449 (1.3424)	16	757
6	7449	7449	7446A	7446A	7447 (1.3428)	6	759
7	7450	7450	7436	7436	7440 (1.3440)	49	781
8	7440	7440	7439A	7440B	7441 (1.3439)	75	853
11			7420A	7441N	7425 (1.3468)	1	853
12	7416	7416	7403	7403	7410 (1.3495)	15	854
13	7403	7405	7403	7405	7405 (1.3504)	10	857
14	7410	7410	7401	7401	7406 (1.3502)	16	864
15	7410	7410	7403	7405@7403	7405 (1.3504)	202	833
18	Exchange Closed; President's Day						
19	7375@7370	7378	7365	7365	7365 (1.3577)	13	834
20	7345@7346	7346	7325	7327	7324 (1.3653)	31	850
21	7275	7275	7249	7249	7249 (1.3795)	33	860
22	7180	7182	7100	7100	7104 (1.4076)	100	877
25	7075	7080B	7025	7036	7023 (1.4238)	44	864
26	7040	7128	7036	7097	7108 (1.4068)	63	856
27	7149	7200	7140A	7200	7186 (1.3915)	71	837
28	7180	7181	7132	7151	7151 (1.3984)	66	848

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	7105@7103	7143	7097	7114B	7114 (1.4056)	59	860
4	7085	7107	7085	7107	7105 (1.4074)	6	[illegible]
5	7090	7090	7061	7075	7070 (1.4144)	48	876
6	7040	7075	7032	7075	7059 (1.4166)	56	880
7	7051	7112	7048A	7085	7079 (1.4126)	7	880
8	7075	7090	7060	7080	7079 (1.4126)	16	878
11	7110	7160	7110	7160	7149 (1.3987)	154	894
12	7106	7145	7082	7135A	7132 (1.4021)	200	878
13	7140	7160	7140	7150	7140 (1.4005)	114	778
14	7127	7135	7127	7135	7127 (1.4031)	83	758
15	7140	7152	7140	7150	7147 (1.3991)	123	800
18	7167	7200	7167	7180A	7175 (1.3937)	32	815
19	7200	7252	7200	7252	7242 (1.3808)	31	822
20	7240	7240	7212	7212	7216 (1.3858)	97	876
21	7245	7272	7245	7265B@7268	7260 (1.3774)	126	973
22	7255	7255	7212	7232	7223 (1.3844)	59	1021
25	7190	7202B	7170	7190	7188 (1.3912)	19	1030
26	7220	7234	7220	7234	7233 (1.3825)	22	1026
27	7270	7278	7265A	7272	7270 (1.3755)	8	1025
28	7260	7260	7230A	7258B	7258 (1.3777)	27	1034
29	7272	7293	[illegible]	7293	7286 (1.3724)	31	1029

CANADIAN DOLLAR FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7269	.7280	.7269	.7276	.7272 (1.3751)	27	1043
2	.7241	.7257B	.7233	.7257B	.7246 (1.3800)	150	992
3	.7250	.7253	.7232	.7232	.7234 (1.3823)	17	987
4	.7225	.7243	.7220	.7240B	.7238 (1.3815)	25	985
5	Exchange Closed: Good Friday						
8	.7226	.7271	.7226	.7271	.7271 (1.3753)	21	987
9	.7255	.7260B	.7241A	.7246	.7246 (1.3800)	6	982
10	.7254	.7254	.7250A	.7254	.7246 (1.3800)	12	985
11	.7280	.7291	.7279	.7291	.7291 (1.3715)	31	986
12	.7299@.7300	.7310	.7294	.7308	.7301 (1.3696)	32	985
15	.7324	.7324	.7312	.7318	.7314 (1.3672)	48	1005
16	.7315	.7339	.7315	.7339	.7334 (1.3635)	25	1069
17	.7332	.7348	.7328	.7339	.7336 (1.3631)	155	1175
18	.7355	.7374	.7354	.7372	.7372 (1.3564)	44	1176
19	.7380	.7382	.7366A	.7377@.7381	.7379 (1.3551)	21	1178
22	.7384	.7384	.7357	.7364A	.7357 (1.3592)	19	1183
23	.7350	.7350	.7302	.7305	.7319 (1.3663)	62	1193
24	.7318	.7318	.7268	.7281	.7274 (1.3747)	40	1185
25	.7274	.7305B	.7274	.7285	.7286 (1.3724)	31	1187
26	.7288	.7288	.7288	.7288	.7285 (1.3726)	2	1185
29	.7270	.7292	.7267A	.7292B	.7291 (1.3715)	11	1185
30	.7285	.7285	.7279	.7279	.7283 (1.3730)	17	1172

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7268	.7272B	.7268	.7272B	.7276 (1.3743)	52	1220
2	.7251	.7251	.7232	.7235A@.7232	.7234 (1.3823)	81	1247
3	.7207	.7216	.7175A	.7175A	.7175 (1.3937)	170	1319
6	.7174	.7205	.7174	.7180A	.7179 (1.3929)	179	1303
7	.7215	.7215	.7195	.7212	.7209 (1.3871)	35	1308
8	.7200	.7200	.7176	.7180	.7179 (1.3929)	33	1323
9	.7221	.7225	.7209	.7215	.7215 (1.3860)	99	1381
10	.7210	.7235	.7210	.7228	.7222 (1.3846)	1270	2149
13	.7237	.7240	.7225	.7225	.7229 (1.3833)	51	2148
14	.7223	.7240	.7221	.7237	.7236 (1.3819)	40	2155
15	.7233	.7263	.7228	.7263	.7263 (1.3768)	101	2205
16	.7250@.7248	.7257	.7248	.7253	.7249 (1.3795)	2931	4673
17	.7261	.7263	.7247	.7252	.7255 (1.3783)	364	4779
20	.7275	.7287	.7263	.7268B@.7270	.7270 (1.3755)	99	4798
21	.7265	.7271B	.7240	.7266	.7264 (1.3766)	456	4889
22	.7270	.7272	.7259	.7261	.7263 (1.3768)	408	5160
23	.7260	.7260	.7241	.7244	.7245 (1.3802)	186	5184
24	.7235	.7244	.7219	.7237	.7236 (1.3819)	326	5256
28	.7208	.7219	.7208	.7212	.7212 (1.3865)	1137	5316
28	Exchange Closed: Memorial Day						
29	.7183	.7211	.7180	.7198	.7198 (1.3892)	1749	5984
30	.7207	.7227	.7195	.7219	.7220 (1.3850)	563	6060
31	.7223	.7320	.7217	.7278B@.7320	.7290 (1.3717)	926	6303

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	.7264	.7294	.7264	.7286	.7289 (1.3719)	1771	6617
4	.7269	.7284	.7265	.7268	.7270 (1.3755)	969	6618
5	.7269	.7270	.7249	.7263@.7260	.7262 (1.3770)	742	6714
6	.7267	.7267	.7257	.7261B@.7262	.7262 (1.3770)	672	6818
7	.7260	.7262	.7242	.7245@.7242	.7244 (1.3804)	907	6913
10	.7245@.7244	.7252	.7238	.7250@.7251	.7250 (1.3793)	789	6692
11	.7249@.7250	.7269	.7247	.7269@.7267	.7268 (1.3758)	541	6752
12	.7281@.7283	.7283	.7264	.7274@.7276	.7275 (1.3745)	730	6720
13	.7258	.7268	.7248	.7253@.7254B	.7254 (1.3785)	917	6959
14	.7267	.7281	.7260	.7274	.7274 (1.3747)	612	6863
17	.7272	.7277	.7256	.7258	.7258 (1.3777)	426	6866
18	.7273	.7298	.7268	.7293@.7292	.7292 (1.3713)	698	6985
19	.7298	.7303	.7284	.7288@.7290	.7289 (1.3719)	759	6979
20	.7288	.7298	.7271	.7296@.7295A	.7295 (1.3708)	746	6967
21	.7287@.7288	.7295	.7281	.7286@.7292	.7289 (1.3719)	518	7011
24	.7291	.7302	.7283	.7299	.7299 (1.3700)	620	7265
25	.7308@.7309	.7309	.7297	.7304@.7303A	.7303 (1.3693)	544	7215
26	.7298	.7318	.7295	.7310@.7312	.7311 (1.3678)	479	7178
27	.7306@.7305	.7309	.7302	.7303	.7303 (1.3693)	289	7188
28	.7309	.7338	.7309	.7334	.7334 (1.3635)	1469	7293

CANADIAN DOLLAR FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7341@.7342	.7352	.7335	.7340@.7339	.7339 (1.3625)	849	7475
2	.7338@.7339	.7348	.7335	.7345@.7343	.7344 (1.3616)	411	7454
3	.7343	.7352	.7343	.7346	.7346 (1.3612)	380	7488
4	Exchange Closed: Independence Day						
5	.7332	.7350	.7332	.7346@.7345	.7346 (1.3612)	695	7562
8	.7341	.7356	.7334	.7349@.7352	.7350 (1.3605)	830	7494
9	.7364@.7365	.7375	.7361	.7361@.7363	.7362 (1.3583)	1019	7389
10	.7374	.7388	.7369	.7384@.7382	.7383 (1.3544)	896	7322
11	.7365@.7363	.7376	.7358	.7363@.7361	.7362 (1.3583)	1201	7156
12	.7375	.7384	.7372	.7375@.7374	.7374 (1.3561)	766	6981
15	.7395	.7397	.7378	.7392@.7394	.7393 (1.3526)	953	6921
16	.7385	.7388	.7372	.7379@.7380	.7380 (1.3550)	665	7008
17	.7405	.7413	.7390	.7399	.7399 (1.3515)	1639	7252
18	.7420@.7430	.7430	.7395	.7402@.7403	.7402 (1.3509)	1611	7121
19	.7407@.7408	.7419	.7399	.7401@.7403	.7402 (1.3509)	364	7142
22	.7401	.7404	.7386	.7400@.7399	.7400 (1.3513)	961	7249
23	.7423@.7424	.7424	.7402	.7404@.7403	.7403 (1.3508)	725	7145
24	.7385@.7384	.7389	.7372	.7383	.7383 (1.3544)	1536	7221
25	.7403@.7400	.7403	.7385	.7386	.7386 (1.3539)	905	7423
26	.7383@.7382	.7403	.7376	.7398@.7400	.7399 (1.3515)	1210	6992
29	.7402@.7403	.7409	.7392	.7392	.7392 (1.3528)	788	7092
30	.7388@.7390	.7395	.7380	.7383@.7382	.7383 (1.3544)	748	7128
31	.7389	.7391	.7369	.7377@.7378	.7378 (1.3553)	1640	7700

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7379	.7398	.7370	.7392B@.7396	.7394 (1.3524)	3595	6851
2	.7385@.7387	.7393	.7373	.7392@.7393	.7393 (1.3526)	857	6658
5	.7387@.7382	.7389	.7380	.7383@.7381	.7382 (1.3546)	487	6545
6	.7363@.7361	.7366	.7349	.7351@.7349	.7350 (1.3605)	1573	6695
7	.7346@.7347	.7349	.7327	.7332@.7334	.7333 (1.3636)	4473	6898
8	.7320	.7352	.7319	.7350@.7349	.7349 (1.3607)	1246	6653
9	.7351@.7350	.7354	.7329	.7352@.7353	.7352 (1.3601)	1159	6908
12	.7353@.7352	.7359	.7339	.7354A@.7353	.7353 (1.3599)	879	7235
13	.7368	.7372	.7354	.7369	.7369 (1.3570)	1120	7211
14	.7360	.7369	.7356	.7366	.7366 (1.3575)	713	7387
15	.7378	.7383	.7371	.7383@.7382	.7382 (1.3546)	805	7239
16	.7381	.7390	.7379	.7385@.7384	.7384 (1.3542)	889	6910
19	.7373	.7378	.7362	.7371@.7372	.7372 (1.3564)	363	6881
20	.7364	.7376	.7349	.7374@.7376	.7375 (1.3559)	723	7025
21	.7366	.7380	.7363	.7373@.7374	.7374 (1.3561)	460	6943
22	.7378@.7379	.7389	.7374	.7376	.7376 (1.3557)	468	6958
23	.7380	.7383	.7368	.7372	.7372 (1.3564)	379	6943
26	.7369	.7369	.7355	.7356@.7355	.7356 (1.3594)	577	6883
27	.7336@.7334	.7355	.7328	.7353@.7351	.7352 (1.3601)	991	6854
28	.7344	.7353	.7339	.7348	.7348 (1.3609)	647	6965
29	.7336@.7335	.7342	.7325	.7333	.7333 (1.3636)	689	7080
30	.7331@.7328	.7332	.7313	.7320@.7322	.7321 (1.3659)	837	7442

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day						
3	.7283@.7285	.7300	.7283	.7287@.7293	.7290 (1.3717)	1018	7377
4	.7300	.7317	.7298	.7314	.7314 (1.3672)	1223	7132
5	.7308	.7310	.7292	.7295@.7298	.7298 (1.3706)	973	7092
6	.7282@.7280	.7312	.7276	.7305	.7305 (1.3689)	902	6618
9	.7273	.7306	.7273	.7296@.7295	.7296 (1.3706)	1183	5963
10	.7283@.7282	.7293	.7282	.7288A@.7287	.7288 (1.3721)	1148	5483
11	.7296@.7297	.7297	.7279	.7283@.7281	.7281 (1.3734)	1011	5039
12	.7270	.7290	.7270	.7277	.7279 (1.3738)	1196	4280
13	.7276	.7294	.7276	.7283@.7281	.7281 (1.3734)	726	3865
16	.7270	.7281	.7270	.7275	.7275 (1.3745)	441	3495
17	—	—	—	—	— (—)	10	3495
18	—	—	—	—	— (—)	—	—

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	.7515	.7515	.7515	.7515	.7519 (1.3299)	11	172
3	...	...	...	.7519N	.7536 (1.3269)	...	169
4	...	...	...	.7536N	.7525 (1.3289)	...	169
7	.7525	.7535B	.7525	.7535B	.7533 (1.3274)	4	171
8	.7532@.7531	.7532	.7525	.7525	.7524 (1.3290)	3	172
9	...	...	...	.7524N	.7529 (1.3281)	...	172
10	.7520	.7520	.7520	.7520	.7520 (1.3297)	1	173
11	...	...	...	.7520N	.7520 (1.3297)	...	173
14	.7510	.7510	.7501	.7501	.7500 (1.3333)	6	171
15	.7500	.7500	.7500	.7500	.7492 (1.3347)	1	171
16	...	.7506B	...	.7492N	.7503 (1.3328)	2	174
17	.7474	.7490B	.7474	.7488B	.7488 (1.3354)	3	174
18	...	.7496B	...	.7488N	.7507 (1.3320)	...	173
21	...	...	...	.7507N	.7523 (1.3292)	...	173
22	.7517	.7517	.7517	.7517	.7516 (1.3304)	1	173
23	.7508	.7510	.7508	.7510	.7509 (1.3317)	7	180
24	...	...	...	.7509N	.7515 (1.3306)	...	180
25	...	...	...	.7515N	.7513 (1.3310)	...	180
28	...	...	.7405A	.7513N	.7500 (1.3333)	...	180
29	.7496	.7496	.7496	.7496	.7502 (1.3329)	1	181
30	.7492	.7492	.7489	.7489	.7489 (1.3352)	3	183
31	.7489	.7495	.7489	.7495	.7489 (1.3352)	4	185

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7490	.7490	.7490	.7490	.7485 (1.3360)	167	185
4	...	...	...	.7485N	.7458 (1.3408)	...	185
5	.7447	.7447	.7447	.7447	.7441 (1.3439)	...	185
6	.7445	.7445	.7445	.7445	.7438 (1.3444)	6	191
7	...	...	...	.7438N	.7433 (1.3453)	...	191
8	.7431	.7436	.7431	.7436	.7433 (1.3453)	4	192
11	.7419	.7419	.7398	.7408	.7416 (1.3484)	20	198
12	.7415	.7415	.7411	.7411	.7404 (1.3506)	2	198
13	.7405	.7405	.7405	.7405	.7394 (1.3524)	1	199
14	...	.7400B	...	.7394N	.7396 (1.3520)	...	199
15	.7399	.7402B	.7398	.7398	.7394 (1.3524)	2	200
18	Exchange Closed; President's Day						
19	.7357	.7357	.7357	.7357	.7354 (1.3598)	1	201
20	...	...	.7320A	.7320A	.7309 (1.3681)	...	201
21	.7245	.7245	.7234	.7234A	.7234 (1.3823)	8	206
22	.7175	.7175	.7100A	.7101	.7086 (1.4112)	14	216
25	.7073	.7073	.7006	.7023	.7005 (1.4275)	37	248
26	.7023	.7092	.7023	.7092	.7085 (1.4114)	28	266
27	.7170	.7195	.7158	.7195	.7166 (1.3954)	18	277
28	.7166	.7166	.7115A	.7135	.7129 (1.4027)	154	367

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7105	.7105	.7090A	.7090A	.7093 (1.4098)	143	510
4	.7063	.7075B	.7063	.7063	.7084 (1.4116)	1	509
5	.7035	.7050B	.7035	.7048	.7052 (1.4180)	4	510
6	.7035	.7045	.7025A	.7045	.7041 (1.4202)	3	512
7	.7105	.7105	.7105	.7105	.7061 (1.4162)	2	514
8	.7075	.7075	.7074	.7074	.7056 (1.4172)	2	516
11	.7085	.7123	.7085	.7123	.7129 (1.4027)	125	413
12	.7075	.7125	.7075	.7115A	.7109 (1.4066)	3	416
13	.7130	.7130	.7130	.7130	.7118 (1.4048)	3	418
14	.7125	.7125	.7116	.7125	.7109 (1.4066)	5	421
15	.7150	.7150	.7150	.7150	.7128 (1.4029)	3	423
18	.7154	.7180	.7154	.7170	.7158 (1.3970)	22	440
19	.7205	.7252	.7205	.7252	.7227 (1.3837)	21	461
20	.7239	.7239	.7196A	.7200	.7202 (1.3885)	10	462
21	.7250	.7255	.7240A	.7250	.7246 (1.3800)	15	471
22	.7224	.7227	.7202A	.7227	.7208 (1.3873)	5	476
25	.7187	.7194	.7148A	.7185	.7178 (1.3931)	18	480
26	.7210	.7228	.7200A	.7228	.7225 (1.3840)	5	482
27	.7260	.7275	.7260	.7275	.7261 (1.3772)	6	482
28	.7250	.7250	.7220	.7240B	.7250 (1.3793)	11	488
29	.7275@.7278	.7285	.7275	.7285	.7279 (1.3738)	5	491

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7270	.7273	.7260A	.7273	.7263 (1.3768)	1	492
2	.7231	.7245	.7227A	.7240A	.7236 (1.3819)	9	494
3	.7245	.7245	.7234A	.7235	.7226 (1.3838)	17	484
4	.7220	.7225	.7215A	.7225	.7225 (1.3840)	14	483
5	Exchange Closed; Good Friday						
8	.7240	.7250B	.7240	.7250B	.7260 (1.3774)	12	485
9	.7248	.7248	.7240A	.7248	.7235 (1.3821)	1	486
10	.7249	.7249	.7240A	.7249	.7235 (1.3821)	3	489
11	.7282	.7285	.7282	.7285	.7281 (1.3734)	11	488
12	.7290	.7298	.7283A	.7285	.7291 (1.3715)	16	492
15	.7313	.7317	.7304A	.7317	.7304 (1.3691)	10	495
16	.7318	.7331	.7300	.7329	.7325 (1.3651)	16	505
17	.7340	.7340	.7318A	.7332	.7328 (1.3646)	11	510
18	.7342	.7367	.7342	.7366	.7361 (1.3585)	32	502
19	.7359	.7376	.7359	.7369	.7367 (1.3574)	9	509
22	.7360	.7360	.7346	.7348	.7344 (1.3616)	29	510
23	.7334	.7334	.7290	.7305	.7299 (1.3700)	78	529
24	.7300	.7300	.7248	.7268	.7257 (1.3779)	12	535
25	.7264	.7275	.7263	.7275	.7266 (1.3762)	56	534
26	.7257	.7264	.7257	.7264	.7264 (1.3766)	97	560
29	.7264	.7270	.7250	.7270	.7272 (1.3751)	43	597
30	.7268	.7268	.7265	.7265	.7264 (1.3766)	13	605

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7255	.7256	.7250	.7256	.7258 (1.3777)	7	609
2	.7225	.7235	.7220A	.7220A	.7217 (1.3856)	5	612
3	.7200	.7200	.7155A	.7155A	.7155 (1.3976)	10	587
6	.7155	.7190	.7155	.7160A	.7156 (1.3974)	25	571
7	.7192	.7192	.7175A	.7188	.7188 (1.3912)	11	561
8	.7180	.7180	.7157	.7162	.7156 (1.3974)	14	570
9	...	.7200B	...	.7156N	.7195 (1.3898)	...	568
10	.7194	.7212B	.7190	.7210	.7202 (1.3885)	16	570
13	.7226	.7226	.7210A	.7213	.7209 (1.3871)	10	579
14	.7200	.7215	.7200	.7215	.7216 (1.3858)	16	583
15	.7215	.7240B	.7215	.7240B	.7244 (1.3804)	14	602
16	.7228	.7240	.7228	.7235	.7232 (1.3827)	14	605
17	.7244	.7244	.7233	.7236	.7236 (1.3819)	11	609
20	.7260@.7261	.7268	.7246	.7250	.7251 (1.3791)	18	612
21	.7241	.7245B	.7230A	.7241	.7244 (1.3804)	7	588
22	.7250	.7251	.7242A	.7248	.7243 (1.3806)	12	591
23	.7231	.7231	.7220	.7220	.7224 (1.3842)	8	591
24	.7209	.7215	.7204A	.7212	.7214 (1.3861)	9	588
27	Exchange Closed; Memorial Day						
28	.7190	.7195	.7190	.7192	.7188 (1.3912)	10	592
29	.7170	.7180	.7160A	.7175A	.7172 (1.3943)	11	601
30	.7180	.7201	.7180	.7196	.7195 (1.3898)	54	588
31	.7208	.7242B	.7208	.7242B	.7268 (1.3758)	25	580

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	.7250	.7273	.7250	.7270A	.7264 (1.3766)	7	582
4	.7249	.7260B	.7249	.7250	.7247 (1.3798)	46	595
5	.7235	.7236B	.7230A	.7232	.7232 (1.3827)	9	595
6	.7232	.7246	.7232	.7246	.7233 (1.3825)	104	499
7	.7225	.7230B	.7225	.7225	.7215 (1.3860)	5	497
10	.7219	.7219	.7219	.7219	.7223 (1.3844)	51	490
11	.7230	.7240	.7230	.7240	.7241 (1.3810)	13	495
12	.7245	.7250B	.7245	.7245	.7249 (1.3795)	25	474
13	.7238	.7238	.7230	.7233	.7229 (1.3833)	32	490
14	.7243	.7256	.7243	.7252	.7248 (1.3796)	27	507
17	.7246	.7246	.7234A	.7234A	.7229 (1.3833)	5	517
18	.7252	.7265	.7252	.7262	.7263 (1.3768)	4	512
19	.7268	.7270	.7259	.7259	.7258 (1.3777)	12	506
20	.7253	.7265B	.7250A	.7258	.7266 (1.3762)	3	509
21	.7260	.7260	.7260	.7260	.7260 (1.3774)	63	535
24	.7271	.7271	.7256A	.7271	.7271 (1.3753)	5	529
25	.7275	.7275	.7273A	.7275	.7277 (1.3741)	62	544
26	.7273	.7292	.7273	.7290	.7285 (1.3726)	11	548
27	.7280	.7280	.7280	.7280	.7277 (1.3741)	5	543
28	.7300	.7317	.7300	.7312B@.7315	.7309 (1.3681)	15	547

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.7320	.7325	.7316A	.7322	.7315 (1.3670)	14	546
2....	.7323	.7325	.7320	.7320	.7320 (1.3661)	11	548
3....	.7320	.7328	.7320	.7328	.7322 (1.3657)	10	543
4....	Exchange Closed; Independence Day						
5....	.7330	.7330	.7325	.7325	.7321 (1.3659)	38	552
8....	.7317	.7330	.7315	.7326A	.7325 (1.3651)	66	561
9....	.7340	.7347B	.7340	.7340	.7337 (1.3629)	67	599
10....	.7350	.7364	.7348	.7364	.7359 (1.3588)	51	604
11....	.7345	.7355	.7338	.7338	.7338 (1.3627)	33	607
12....	.7362	.7364	.7351	.7361	.7361 (1.3603)	45	625
15....	.7363	.7373	.7363	.7370	.7370 (1.3568)	32	646
16....	.7367	.7367	.7355	.7363A@.7358	.7358 (1.3590)	81	694
17....	.7388	.7388	.7375	.7381	.7377 (1.3555)	27	691
18....	.7400	.7404	.7377	.7382	.7382 (1.3546)	76	735
19....	.7392	.7394	.7388	.7391@.7390	.7384 (1.3542)	65	698
22....	.7376	.7385	.7366	.7385	.7382 (1.3546)	17	693
23....	.7403@.7408	.7408	.7387	.7387	.7386 (1.3539)	103	734
24....	.7374	.7374	.7359	.7365	.7364 (1.3579)	33	742
25....	.7370	.7378B	.7360A	.7370	.7367 (1.3574)	1	740
26....	.7365	.7385	.7360A	.7385	.7381 (1.3548)	24	744
29....	.7384	.7390	.7375	.7377	.7375 (1.3559)	29	745
30....	.7365	.7375	.7360	.7369	.7366 (1.3575)	18	739
31....	.7368	.7376	.7350A	.7359A@.7358	.7360 (1.3586)	52	744

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.7361	.7374	.7354	.7374	.7376 (1.3557)	26	730
2....	.7370	.7370	.7363A	.7367	.7375 (1.3559)	33	726
5....	.7374	.7374	.7363A	.7366	.7366 (1.3575)	5	727
6....	.7350@.7341	.7350	.7327	.7332	.7330 (1.3642)	66	720
7....	.7332	.7332	.7300	.7311	.7313 (1.3674)	47	724
8....	.7300	.7335	.7300	.7335	.7329 (1.3644)	55	734
9....	.7325	.7328B	.7307	.7328B	.7332 (1.3638)	97	753
12....	.7328	.7336	.7323A	.7335A@.7334	.7334 (1.3635)	213	754
13....	.7350@.7348	.7350	.7336	.7349	.7361 (1.3603)	51	749
14....	.7345	.7350	.7341	.7350	.7349 (1.3607)	41	767
15....	.7368	.7369	.7356	.7369@.7368	.7367 (1.3574)	128	850
16....	.7368	.7375B	.7365	.7369A	.7368 (1.3572)	120	882
19....	.7365@.7364	.7365	.7347A	.7351	.7355 (1.3596)	23	889
20....	.7338	.7362	.7335	.7362B	.7357 (1.3592)	56	901
21....	.7350	.7360	.7348	.7355	.7356 (1.3594)	89	945
22....	.7364	.7366	.7351A	.7357A@.7356	.7357 (1.3592)	98	973
23....	.7364	.7364	.7350A	.7354	.7353 (1.3599)	126	1026
26....	.7345	.7346	.7334	.7335@.7334	.7336 (1.3631)	306	1019
27....	.7314	.7335	.7311	.7330	.7332 (1.3638)	447	1190
28....	.7323	.7332	.7319	.7327	.7328 (1.3646)	143	1256
29....	.7319@.7320	.7320	.7306	.7312B	.7313 (1.3674)	166	1343
30....	.7310	.7310	.7296	.7300	.7301 (1.3696)	629	1583

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	.7263@.7262	.7278	.7261	.7266@.7267	.7269 (1.3757)	846	1824
4....	.7280	.7296	.7276	.7292@.7293	.7293 (1.3711)	977	2067
5....	.7285	.7289	.7273	.7275	.7275 (1.3745)	772	2267
6....	.7264@.7262	.7291	.7254	.7285@.7286	.7285 (1.3726)	814	2515
9....	.7255	.7288	.7255	.7276@.7278	.7277 (1.3741)	722	2439
10....	.7262	.7275	.7262	.7271@.7270	.7270 (1.3755)	1635	2820
11....	.7276@.7278	.7280B	.7259	.7265@.7263	.7264 (1.3766)	1100	3132
12....	.7258@.7255	.7278	.7255	.7262@.7263	.7263 (1.3768)	1769	3374
13....	.7257@.7255	.7282	.7255	.7266@.7267	.7266 (1.3762)	1498	3528
16....	.7264	.7268	.7250	.7254@.7255B	.7255 (1.3783)	1511	4124
17....	.7259@.7258	.7260B	.7244	.7245@.7246	.7246 (1.3800)	2656	4938
18....	.7238@.7238	.7244	.7232	.7235@.7237	.7236 (1.3819)	1156	5328
19....	.7222@.7223	.7237	.7222	.7228@.7229	.7229 (1.3833)	1089	5283
20....	.7240@.7242	.7262	.7238	.7257@.7255A	.7256 (1.3781)	1778	5090
23....	.7327@.7330	.7363	.7296	.7319@.7321	.7320 (1.3661)	3764	5005
24....	.7328@.7329	.7346	.7317	.7344	.7344 (1.3616)	3146	4553
25....	.7339@.7340	.7367	.7329	.7367	.7367 (1.3592)	1587	4164
26....	.7355@.7354	.7357	.7330	.7338@.7338B	.7337 (1.3629)	1020	4183
27....	.7330@.7328	.7330	.7292	.7311@.7310	.7311 (1.3678)	725	4129
30....	.7270	.7294	.7270	.7279@.7275	.7277 (1.3741)	1234	3979

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.7268	.7313	.7268	.7306@.7304	.7305 (1.3689)	1259	3839
2....	.7311	.7323	.7304	.7317@.7316	.7316 (1.3668)	1070	3718
3....	.7309@.7310	.7320	.7282	.7312@.7310	.7311 (1.3678)	1235	4006
4....	.7319	.7329	.7300	.7315@.7317	.7316 (1.3668)	1300	4067
7....	.7304	.7312	.7297	.7310@.7311	.7311 (1.3678)	1045	4154
8....	.7311@.7312	.7317	.7301	.7309A@.7308	.7309 (1.3681)	605	4076
9....	.7312	.7326	.7303	.7308@.7307	.7308 (1.3683)	1253	4074
10....	.7295@.7296	.7308	.7292	.7302@.7300	.7301 (1.3696)	876	3896
11....	.7288@.7285	.7314	.7284	.7295	.7295 (1.3708)	624	3936
14....	.7298	.7301	.7269	.7275	.7275 (1.3745)	891	4173
15....	.7286@.7285	.7296	.7282	.7293@.7294	.7293 (1.3711)	1408	4480
16....	.7284@.7285	.7292	.7281	.7291B@.7292	.7292 (1.3713)	684	4304
17....	.7318@.7319	.7326	.7312	.7322@.7319	.7320 (1.3661)	1289	4137
18....	.7318@.7319	.7328	.7318	.7326	.7326 (1.3650)	856	3999
21....	.7329@.7330	.7336	.7328	.7333@.7332	.7332 (1.3638)	1446	4075
22....	.7322	.7328	.7318	.7328@.7327	.7328 (1.3646)	394	4068
23....	.7329	.7332	.7323	.7324@.7326	.7325 (1.3651)	412	3904
24....	.7315	.7318	.7307	.7308	.7308 (1.3683)	324	3915
25....	.7306@.7307	.7313	.7304	.7308@.7307	.7308 (1.3683)	625	3831
28....	.7313	.7318	.7307	.7312@.7313	.7312 (1.3676)	372	3771
29....	.7310	.7325	.7310	.7324@.7325	.7324 (1.3653)	934	3868
30....	.7327	.7330	.7308	.7310@.7309	.7310 (1.3679)	617	3817
31....	.7311@.7312	.7319	.7300	.7303@.7302	.7303 (1.3693)	1363	3906

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.7298@.7300	.7316	.7293	.7308@.7307	.7307 (1.3685)	848	3967
4....	.7305	.7305	.7288	.7294@.7291	.7293 (1.3711)	1122	4228
5....	.7280@.7279	.7281	.7255	.7255@.7256	.7256 (1.3781)	3562	5508
6....	.7261@.7260	.7270	.7250	.7268	.7266 (1.3758)	2596	6060
7....	.7275@.7274	.7277	.7259	.7269@.7270	.7269 (1.3757)	1959	6263
8....	.7250@.7249	.7269	.7238	.7263@.7260	.7262 (1.3770)	2621	6383
11....	.7254	.7274	.7240	.7263@.7255	.7259 (1.3776)	809	6491
12....	.7237@.7236	.7255	.7235	.7251@.7249	.7250 (1.3793)	1787	6971
13....	.7242@.7244	.7252	.7236	.7242@.7246	.7244 (1.3804)	1097	7253
14....	.7263@.7262	.7266	.7249	.7255@.7252	.7253 (1.3787)	943	7160
15....	.7255	.7264	.7255	.7263@.7262	.7262 (1.3770)	1047	6684
18....	.7258	.7265	.7256	.7260@.7262	.7261 (1.3772)	775	6261
19....	.7260	.7273	.7259	.7264@.7263	.7263 (1.3768)	2426	5705
20....	.7265	.7268	.7243	.7246	.7246 (1.3800)	1534	6072
21....	.7254	.7267	.7252	.7266@.7267	.7266 (1.3762)	1754	5704
22....	.7262@.7261	.7268	.7260	.7267@.7266	.7266 (1.3762)	933	5421
25....	.7255	.7260	.7249	.7251	.7251 (1.3791)	1118	5575
26....	.7250@.7251	.7260	.7245	.7256A@.7255	.7255 (1.3783)	871	5397
27....	.7255	.7256	.7246	.7253@.7251	.7252 (1.3789)	802	5263
28....	Exchange Closed; Thanksgiving Day						
29....	.7247	.7247	.7215	.7218@.7217	.7218 (1.3854)	2372	6226

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.7216@.7215	.7217	.7183	.7188@.7184	.7186 (1.3915)	3686	6513
3....	.7193@.7191	.7197	.7182	.7193@.7192	.7192 (1.3904)	3196	6338
4....	.7199@.7200	.7209	.7184	.7184@.7186	.7185 (1.3917)	1758	5971
5....	.7172@.7174	.7178	.7166	.7173@.7176	.7175 (1.3937)	1173	5728
6....	.7156@.7160	.7178	.7156	.7168@.7170	.7169 (1.3948)	1411	5167
9....	.7154@.7155	.7155	.7144	.7146@.7147	.7147 (1.3991)	1436	4646
10....	.7141	.7164	.7139	.7163@.7162	.7163 (1.3960)	2277	4191
11....	.7161	.7212	.7159	.7201@.7199	.7200 (1.3888)	1188	3498
12....	.7197	.7213	.7191	.7194	.7193 (1.3902)	1217	2688
13....	.7188	.7204	.7185	.7191@.7192	.7190 (1.3906)	1336	2015
16....	.7185	.7185	.7165	.7169	.7169 (1.3948)	283	1972
17....	....	....	....	....	....	5	....
18....	....	....	....	....	....	....	....
19....	....	....	....	....	....	....	....
20....	.7500	.7500	.7500	.7500	.7505 (1.3324)	5	5
23....	....	....	....	.7505N	.7512 (1.3312)	....	5
24....	.7504	.7504	.7504	.7504	.7509 (1.3317)	20	25
25....	Exchange Closed; Christmas						
26....	....	....	....	.7509N	.7496 (1.3340)	....	25
27....	....	....	....	.7496N	.7499 (1.3335)	....	25
30....	....	....	....	.7499N	.7485 (1.3360)	....	25
31....	....	....	....	.7485N	.7487 (1.3356)	....	25

CANADIAN DOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7487	.7487	.7487	.7487	.7483 (1.3363)	....	25
4	....	....	....	.7483N	.7466 (1.3394)	....	25
5	.7447	.7447	.7447	.7447	.7435 (1.3449)	2	26
6	....	....	....	.7435N	.7433 (1.3453)	....	26
7	.7418	.7418	.7418	.7418	.7428 (1.3462)	30	55
8	....	....	....	.7428N	.7428 (1.3462)	....	55
11	.7400	.7400	.7400	.7400	.7405 (1.3504)	1	55
12	....	....	....	.7405N	.7395 (1.3522)	....	55
13	.7390	.7400	.7390	.7400	.7388 (1.3535)	56	37
14	.7388	.7388	.7388	.7388	.7388 (1.3535)	1	37
15	....	....	....	.7388N	.7385 (1.3540)	....	37
18	Exchange Closed; President's Day						
19	....	....	....	.7385N	.7346 (1.3612)	....	[illegible]
20	....	....	.7320A	.7346N	.7299 (1.3700)	....	37
21	.7224	.7224	.7224	.7224	.7224 (1.3842)	1	37
22	.7110	.7110	.7070	.7095@.7070	.7071 (1.4142)	14	38
25	.7070	.7070	.6981	.6981	.6987 (1.4312)	5	37
26	....	.7005B	....	.6987N	.7067 (1.4150)	....	37
27	....	.7130B	....	.7067N	.7150 (1.3986)	....	37
28	....	....	.7120A	.7150N	.7119 (1.4046)	....	37

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7130	.7130	.7015	.7015	.7063 (1.4118)	2	37
4	.7067	.7067	.7045A	.7061	.7063 (1.4158)	20	56
5	.7058	.7058	.7035A	.7050	.7032 (1.4220)	11	59
6	.7010	.7010	.7010	.7010	.7021 (1.4242)	1	59
7	.7030	.7030	.7030	.7030	.7038 (1.4208)	1	59
8	.7040	.7040	.7040	.7040	.7035 (1.4214)	1	59
11	....	.7080B	....	.7035N	.7107 (1.4070)	....	59
12	....	....	.7100A	.7100A	.7089 (1.4106)	....	59
13	....	....	....	.7089N	.7098 (1.4088)	....	59
14	....	....	....	.7098N	.7092 (1.4100)	....	59
15	.7105	.7105	.7105	.7105	.7109 (1.4066)	22	59
18	....	....	....	.7109N	.7141 (1.4003)	....	59
19	.7200	.7220B	.7200	.7220B	.7213 (1.3863)	4	65
20	.7213	.7213	.7175A	.7175A	.7190 (1.3908)	21	84
21	....	.7210B	....	.7190N	.7234 (1.3823)	....	84
22	....	....	.7193A	.7234N	.7196 (1.3896)	....	84
25	....	....	....	.7196N	.7173 (1.3941)	....	84
26	.7192	.7195B	.7192	.7192	.7220 (1.3850)	38	97
27	....	....	....	.7220N	.7254 (1.3785)	....	97
28	....	....	....	.7254N	.7244 (1.3804)	....	97
29	....	....	....	.7244N	.7274 (1.3747)	....	97

IN APRIL

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	....	....	.7263A	.7274N	.7259 (1.3776)	....	97
2	....	....	....	.7259N	.7231 (1.3829)	....	97
3	....	....	....	.7231N	.7218 (1.3854)	....	97
4	....	....	....	.7218N	.7217 (1.3856)	....	97
5	Exchange Closed; Good Friday						
8	....	....	....	.7217N	.7252 (1.3789)	....	97
9	....	....	....	.7252N	.7227 (1.3837)	....	97
10	....	....	....	.7227N	.7227 (1.3837)	....	97
11	....	....	....	.7227N	.7274 (1.3747)	....	97
12	....	....	....	.7274N	.7284 (1.3728)	....	97
15	....	.7295B	....	.7284N	.7296 (1.3706)	....	97
16	....	.7298B	....	.7296N	.7314 (1.3672)	....	97
17	.7329	.7329	.7315A	.7327	.7315 (1.3670)	3	98
18	....	.7340B	....	.7315N	.7351 (1.3603)	....	98
19	....	....	....	.7351N	.7357 (1.3592)	....	98
22	.7352	.7352	.7352	.7352	.7333 (1.3636)	80	178
23	.7280	.7280	.7280	.7280	.7288 (1.3721)	61	207
24	.7240	.7240	.7240	.7240	.7243 (1.3806)	7	212
25	....	.7265B	....	.7243N	.7251 (1.3791)	....	212
26	....	....	....	.7251N	.7254 (1.3785)	....	212
29	.7250	.7254B	.7240A	.7254B	.7259 (1.3776)	1	212
30	.7255	.7255	.7255	.7255	.7251 (1.3791)	1	212

CANADIAN DOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7245	.7245	.7240	.7240	.7245 (1.3802)	7	212
2	....	....	.7222A	.7245N	.7205 (1.3879)	....	212
3	.7190	.7190	.7153A	.7153A	.7145 (1.3995)	1	212
6	.7150	.7150	.7150	.7150	.7142 (1.4001)	10	212
7	.7171	.7171	.7171	.7171	.7169 (1.3948)	3	212
8	.7149	.7149	.7149	.7149	.7138 (1.4009)	1	212
9	.7170	.7170	.7170	.7170	.7179 (1.3929)	1	213
10	....	....	....	.7179N	.7184 (1.3919)	....	212
13	....	....	....	.7184N	.7192 (1.3904)	....	212
14	.7183	.7183	.7183	.7183	.7199 (1.3890)	2	212
15	....	.7204B	....	.7199N	.7231 (1.3829)	....	214
16	.7219	.7219	.7219	.7219	.7218 (1.3854)	1	213
17	.7215	.7215	.7215	.7215	.7222 (1.3846)	10	213
20	.7250	.7250	.7240	.7240	.7237 (1.3817)	3	213
21	.7218	.7225B	.7218	.7218	.7230 (1.3831)	1	213
22	.7230	.7230	.7230	.7230	.7226 (1.3838)	10	213
23	.7236	.7236	.7214	.7214	.7207 (1.3875)	3	213
24	.7191	.7191	.7191	.7191	.7194 (1.3900)	10	223
27	Exchange Closed; Memorial Day						
28	.7174	.7174	.7174	.7174	.7170 (1.3947)	1	224
29	.7150	.7165	.7150	.7165	.7157 (1.3972)	.5	223
30	....	....	....	.7157N	.7179 (1.3929)	....	223
31	....	....	....	.7179N	.7248 (1.3796)	....	223

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	....	....	....	.7248N	.7245 (1.3802)	....	223
4	....	....	....	.7245N	.7229 (1.3833)	....	222
5	.7215	.7215	.7204	.7204	.7219 (1.3852)	6	225
6	.7205	.7205	.7205	.7205	.7214 (1.3861)	1	225
7	....	....	....	.7214N	.7195 (1.3898)	....	225
10	.7200	.7200	.7200	.7200	.7203 (1.3883)	1	225
11	....	.7208B	....	.7203N	.7222 (1.3846)	....	225
12	....	....	....	.7222N	.7228 (1.3835)	....	225
13	....	....	....	.7228N	.7206 (1.3877)	....	225
14	.7225	.7225	.7225	.7225	.7228 (1.3835)	1	225
17	....	....	....	.7228N	.7209 (1.3871)	....	225
18	....	.7230B	....	.7209N	.7242 (1.3808)	....	225
19	.7242	.7242	.7242	.7242	.7239 (1.3814)	1	225
20	....	....	....	.7239N	.7245 (1.3802)	....	225
21	....	....	....	.7245N	.7240 (1.3812)	....	225
24	....	....	....	.7240N	.7252 (1.3789)	....	225
25	....	....	....	.7252N	.7257 (1.3779)	....	225
26	.7258	.7258	.7258	.7258	.7266 (1.3762)	1	225
27	.7258	.7258	.7258	.7258	.7259 (1.3776)	10	225
28	.7282	.7299	.7282	.7299	.7290 (1.3717)	3	225

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	....	.7295B	....	.7295B	.7296 (1.3706)	....	225
2	.7305	.7305	.7305	.7305	.7301 (1.3696)	1	225
3	.7300	.7300	.7300	.7300	.7303 (1.3693)	1	226
4	Exchange Closed; Independence Day						
5	....	....	....	.7303N	.7300 (1.3698)	....	226
8	.7287	.7313	.7287	.7313	.7304 (1.3691)	2	227
9	.7315	.7323	.7315	.7323	.7315 (1.3670)	69	229
10	.7337	.7340B	.7329	.7335	.7338 (1.3627)	20	237
11	.7329	.7330	.7318A	.7324	.7318 (1.3664)	18	239
12	.7344	.7344	.7337	.7337	.7330 (1.3642)	64	250
15	.7350@.7348	.7353	.7348	.7353	.7349 (1.3607)	5	253
16	.7350	.7350	.7342	.7342	.7341 (1.3622)	2	253
17	.7373	.7373	.7365A	.7367	.7357 (1.3592)	18	256
18	.7380	.7383	.7362	.7365	.7365 (1.3577)	15	258
19	.7379	.7379	.7377	.7379	.7373 (1.3563)	50	260
22	.7361	.7375	.7361	.7375	.7371 (1.3566)	3	262
23	.7381	.7381	.7331	.7381	.7366 (1.3575)	1	263
24	.7365	.7365	.7344	.7345	.7345 (1.3614)	9	269
25	.7355	.7355	.7355	.7355	.7349 (1.3607)	1	269
26	.7348	.7370	.7343A	.7364	.7362 (1.3583)	6	271
29	.7370	.7372	.7360A	.7364	.7360 (1.3586)	8	272
30	.7359	.7359	.7355	.7355	.7351 (1.3603)	5	273
31	.7360	.7360	.7340	.7340	.7346 (1.3612)	9	276

CANADIAN DOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.7337	.7368B	.7330	.7368B	.7362 (1.3583)	7	277
2....	....	....	.7357A	.7357A	.7361 (1.3585)	....	277
5....	....	....	.7353A	.7353A	.7350 (1.3605)	....	277
6....	.7318	.7320	.7318	.7320	.7315 (1.3670)	2	278
7....	.7300	.7300	.7298A	.7300	.7295 (1.3708)	3	277
8....	....	.7300B	....	.7295N	.7311 (1.3678)	....	277
9....	.7300	.7314B	.7300	.7314B	.7317 (1.3666)	20	280
12....	.7310	.7315B	.7310	.7310	.7317 (1.3666)	3	274
13....	.7320	.7332	.7320	.7332	.7334 (1.3635)	3	273
14....	....	....	....	.7334N	.7332 (1.3638)	....	273
15....	.7340@.7342	.7344	.7340	.7343	.7349 (1.3607)	13	271
16....	....	.7359B	....	.7349N	.7354 (1.3598)	....	271
19....	....	....	.7340A	.7354N	.7339 (1.3625)	....	271
20....	.7325	.7330B	.7325	.7325	.7341 (1.3622)	4	266
21....	....	.7342B	....	.7341N	.7340 (1.3623)	....	266
22....	.7350	.7350	.7345A	.7350	.7342 (1.3620)	9	271
23....	....	.7348B	....	.7342N	.7342 (1.3620)	....	271
26....	.7339	.7339	.7320	.7332	.7332 (1.3638)	22	275
27....	....	....	.7310A	.7332N	.7314 (1.3672)	....	275
28....	.7293	.7309B	.7293	.7309B	.7309 (1.3681)	7	274
29....	.7301	.7301	.7300	.7300	.7295 (1.3708)	4	274
30....	.7290	.7290	.7280A	.7288	.7277 (1.3741)	4	275

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day						
3....	.7250	.7255	.7245	.7245	.7246 (1.3800)	25	288
4....	.7261	.7273B	.7261	.7270@.7273B	.7270 (1.3755)	9	290
5....	.7261	.7265	.7254A	.7257A	.7252 (1.3789)	6	292
6....	.7241	.7264B	.7238	.7264B	.7263 (1.3768)	20	306
9....	.7253	.7272	.7252	.7272	.7260 (1.3774)	10	305
10....	.7250	.7251	.7250	.7251	.7250 (1.3793)	142	433
11....	.7250	.7250	.7250	.7250	.7244 (1.3804)	12	445
12....	.7253	.7253	.7253	.7253	.7245 (1.3802)	7	446
13....	.7253	.7259	.7253	.7257	.7245 (1.3802)	11	452
16....	.7243	.7243	.7243	.7243	.7235 (1.3821)	1	453
17....	.7235	.7240B	.7225	.7225	.7226 (1.3838)	16	461
18....	.7215	.7220	.7215	.7220	.7216 (1.3858)	14	463
19....	.7218	.7218	.7205A	.7209	.7209 (1.3871)	4	464
20....	.7248	.7248	.7236	.7236	.7236 (1.3819)	6	464
23....	.7339	.7339	.7290	.7300	.7301 (1.3696)	36	525
24....	.7303@.7302	.7330	.7302	.7330	.7325 (1.3651)	43	511
25....	.7325	.7337B	.7320	.7337B	.7337 (1.3629)	8	513
26....	.7340	.7340	.7318A	.7318A	.7317 (1.3666)	8	506
27....	.7310@.7307	.7310	.7277A	.7290B	.7291 (1.3715)	42	510
30....	.7260	.7279	.7255	.7257B	.7257 (1.3779)	19	512

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.7257	.7294B	.7255	.7292@.7291A	.7289 (1.3719)	35	534
2....	.7303	.7303	.7296A	.7303	.7296 (1.3706)	6	536
3....	.7281	.7298B	.7265A	.7298B	.7292 (1.3713)	8	539
4....	.7300	.7305	.7288	.7299	.7299 (1.3700)	84	501
7....	.7287	.7288	.7286A	.7288	.7292 (1.3713)	6	502
8....	.7301	.7301	.7292A	.7301	.7292 (1.3713)	9	500
9....	.7307	.7307	.7290A	.7301	.7294 (1.3709)	34	519
10....	.7281	.7294	.7281	.7285	.7287 (1.3723)	7	517
11....	.7278	.7292B	.7278	.7281A	.7281 (1.3734)	6	517
14....	.7270	.7270	.7263A	.7265	.7261 (1.3772)	8	524
15....	.7273	.7282B	.7270	.7281	.7280 (1.3736)	11	527
16....	.7274	.7278	.7274	.7278	.7279 (1.3738)	4	528
17....	.7300	.7315	.7300	.7315	.7308 (1.3683)	7	526
18....	.7312	.7314B	.7312	.7313	.7314 (1.3672)	5	524
21....	.7325	.7325	.7320	.7323	.7320 (1.3661)	7	526
22....	.7315	.7316B	.7310	.7315	.7316 (1.3668)	24	537
23....	.7318	.7318	.7314	.7314	.7315 (1.3670)	45	539
24....	.7310	.7310	.7302A	.7302A	.7299 (1.3700)	20	542
25....	.7301	.7301	.7301	.7301	.7299 (1.3700)	1	542
28....	.7307	.7307	.7300	.7300	.7303 (1.3693)	9	548
29....	.7304	.7314	.7304	.7313B	.7315 (1.3670)	8	543
30....	.7320	.7320	.7300	.7300	.7300 (1.3698)	20	546
31....	.7305	.7305	.7295	.7295	.7293 (1.3711)	43	583

CANADIAN DOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.7292	.7302	.7290A	.7300	.7297 (1.3704)	40	574
4....	.7295	.7295	.7284	.7284	.7283 (1.3730)	113	674
5....	.7273	.7273	.7242	.7242	.7243 (1.3806)	124	723
6....	.7246	.7255	.7239	.7255	.7255 (1.3783)	120	757
7....	.7264	.7264	.7245A	.7258	.7256 (1.3781)	29	769
8....	.7235	.7251B	.7233A	.7250	.7249 (1.3795)	18	775
11....	.7246	.7255B	.7244A	.7250	.7246 (1.3800)	16	781
12....	.7228	.7237	.7223	.7237	.7237 (1.3817)	104	806
13....	.7235	.7241	.7227A	.7231@.7230	.7231 (1.3829)	60	846
14....	.7247	.7251	.7235A	.7245	.7240 (1.3812)	19	855
15....	.7243	.7249	.7243	.7246	.7249 (1.3795)	30	857
18....	.7248	.7252B	.7245A	.7248	.7248 (1.3796)	20	863
19....	.7250	.7259	.7249	.7250	.7250 (1.3793)	338	964
20....	.7256	.7256	.7230	.7231	.7232 (1.3827)	79	1009
21....	.7240	.7253	.7239A	.7251B@.7253	.7252 (1.3789)	102	1067
22....	.7246	.7255	.7244	.7249	.7252 (1.3789)	129	1100
25....	.7236	.7243	.7230	.7232A@.7230	.7235 (1.3821)	146	1170
26....	.7231	.7245B	.7226	.7235	.7237 (1.3817)	268	1328
27....	.7230	.7237	.7227	.7232@.7233	.7234 (1.3823)	186	1318
28....	Exchange Closed: Thanksgiving Day						
29....	.7225	.7225	.7196	.7196@.7199	.7198 (1.3892)	599	1565

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.7193	.7193	.7163	.7164@.7165	.7165 (1.3956)	943	2060
3....	.7169	.7176	.7160	.7171	.7171 (1.3945)	896	2358
4....	.7172@.7173	.7188	.7164	.7167@.7164	.7165 (1.3956)	1317	3090
5....	.7146@.7145	.7157	.7143	.7153	.7154 (1.3978)	1337	3689
6....	.7129	.7158	.7134	.7146	.7146 (1.3993)	1504	4334
9....	.7125@.7128	.7132	.7118	.7121@.7122	.7123 (1.4039)	1368	5019
10....	.7116	.7144	.7116	.7142@.7143	.7142 (1.4001)	3153	6058
11....	.7135	.7200	.7135	.7180@.7177	.7179 (1.3929)	4047	6129
12....	.7174	.7193	.7170	.7173@.7170	.7172 (1.3943)	2551	6193
13....	.7170@.7169	.7186	.7161	.7167	.7167 (1.3952)	2186	6935
16....	.7155@.7154	.7157	.7148	.7154@.7151	.7153 (1.3980)	1547	7528
17....	.7144	.7149	.7133	.7133@.7135	.7134 (1.4017)	1963	8438
18....	.7142	.7163	.7132	.7135@.7132	.7134 (1.4017)	2662	8402
19....	.7140@.7141	.7142	.7119	.7119@.7121	.7120 (1.4044)	2177	9163
20....	.7140	.7152	.7138	.7148@.7150	.7149 (1.3987)	1516	9064
23....	.7149	.7161	.7125	.7128A@.7125	.7127 (1.4031)	2076	9626
24....	.7135	.7135	.7105	.7109@.7111	.7110 (1.4064)	2437	10736
25....	Exchange Closed: Christmas						
26....	.7117@.7115	.7117	.7099	.7113A@.7109	.7111 (1.4062)	883	11129
27....	.7131@.7126	.7136	.7114	.7125@.7129	.7127 (1.4031)	1934	11567
30....	.7127	.7139	.7116	.7135@.7136	.7135 (1.4015)	1301	11729
31....	.7135	.7142	.7111	.7111@.7117	.7114 (1.4056)	1836	12792

JUNE 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
25....	.7070	.7070	.7070	.7070	.7164 (1.3958)	....	....
26....	....	....	....	.7164N	.7212 (1.3865)	1	1
27....	.7260	.7260	.7260	.7260	.7249 (1.3795)	....	1
28....	....	....	....	.7249N	.7239 (1.3814)	1	2
29....	....	....	....	.7239N	.7268 (1.3758)	....	2

IN APRIL

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....		.7255A	.7268N	.7252 (1.3789)		2
2....	....	....	....	.7252N	.7228 (1.3835)	....	2
3....	....	....	....	.7228N	.7216 (1.3858)	....	2
4....	....	....	....	.7216N	.7214 (1.3861)	....	2
5....	Exchange Closed: Good Friday						
8....	....	....	....	.7214N	.7249 (1.3795)	....	2
9....	....	....	....	.7249N	.7224 (1.3842)	....	2
10....	....	....	....	.7224N	.7224 (1.3842)	....	2
11....	....	....	....	.7224N	.7268 (1.3758)	....	2
12....	....	....	....	.7268N	.7279 (1.3738)	....	2
15....	....	....	....	.7279N	.7292 (1.3713)	....	2
16....	....	....	....	.7292N	.7310 (1.3679)	....	2
17....	....	....	....	.7310N	.7311 (1.3678)	....	2
18....	....	.7335B	....	.7311N	.7345 (1.3614)	....	2
19....	....	.7350B	....	.7345N	.7351 (1.3603)	....	2
22....	.7350	.7350	.7350	.7350	.7328 (1.3646)	15	17
23....	....	....	....	.7328N	.7279 (1.3738)	....	17
24....	....	....	....	.7279N	.7238 (1.3815)	....	17
25....	....	....	....	.7238N	.7245 (1.3802)	....	17
26....	.7247	.7247	.7247	.7247	.7244 (1.3804)	1	18
29....	....	....	....	.7244N	.7249 (1.3795)	....	18
30....	....	....	....	.7249N	.7241 (1.3810)	....	18

CANADIAN DOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.7241N	.7235 (1.3821)	....	18
2....	....	....	....	.7235N	.7195 (1.3898)	....	18
3....	.7186	.7186	.7186	.7186	.7130 (1.4025)	1	19
6....	....	....	....	.7130N	.7124 (1.4037)	....	19
7....	....	....	....	.7124N	.7159 (1.3968)	....	19
8....	....	....	....	.7159N	.7127 (1.4031)	....	19
9....	....	.7170B	....	.7127N	.7168 (1.3950)	....	19
10....	....	.7175B	....	.7168N	.7173 (1.3941)	....	19
13....	....	....	....	.7173N	.7180 (1.3927)	....	19
14....	.7175	.7175	.7175	.7175	.7188 (1.3912)	1	20
15....	.7240	.7240	.7240	.7240	.7220 (1.3850)	1	20
16....	....	....	....	.7220N	.7206 (1.3877)	....	20
17....	....	....	....	.7206N	.7210 (1.3869)	....	20
20....	.7250	.7250	.7250	.7250	.7225 (1.3840)	1	21
21....	....	....	....	.7225N	.7218 (1.3854)	....	21
22....	....	....	....	.7218N	.7215 (1.3860)	....	21
23....	....	....	....	.7215N	.7195 (1.3898)	....	21
24....	....	....	....	.7195N	.7179 (1.3929)	....	21
27....	Exchange Closed; Memorial Day						
28....	....	....	....	.7179N	.7154 (1.3978)	....	21
29....	.7140	.7150	.7140	.7150	.7140 (1.4005)	5	26
30....	....	.7170B	....	.7170B	.7162 (1.3962)	....	26
31....	.7200	.7200	.7200	.7200	.7230 (1.3831)	1	26

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	.7230	.7230	.7230	.7230	.7230 (1.3831)	1	27
4....	.7226	.7226	.7215	.7215	.7212 (1.3865)	2	29
5....	....	....	....	.7212N	.7202 (1.3885)	....	29
6....	....	....	....	.7202N	.7195 (1.3898)	....	29
7....	.7195	.7195	.7195	.7195	.7176 (1.3935)	48	77
10....	.7198	.7198	.7198	.7198	.7183 (1.3921)	1	78
11....	....	....	....	.7183N	.7204 (1.3881)	....	78
12....	....	....	....	.7204N	.7210 (1.3869)	....	78
13....	.7195	.7195	.7195	.7195	.7186 (1.3915)	2	80
14....	....	.7200B	....	.7186N	.7210 (1.3869)	....	80
17....	....	....	....	.7210N	.7190 (1.3908)	....	80
18....	....	.7195B	....	.7190N	.7221 (1.3848)	....	80
19....	....	....	....	.7221N	.7218 (1.3854)	....	80
20....	....	....	....	.7218N	.7224 (1.3842)	....	80
21....	....	....	....	.7224N	.7221 (1.3848)	....	80
24....	....	....	....	.7221N	.7234 (1.3823)	....	80
25....	....	....	....	.7234N	.7239 (1.3814)	....	80
26....	....	.7244B	....	.7239N	.7248 (1.3796)	....	80
27....	....	....	....	.7248N	.7248 (1.3796)	....	80
28....	....	.7268B	....	.7248N	.7272 (1.3751)	....	80

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.7285	.7285	.7285	.7285	.7279 (1.3738)	1	81
2....	....	.7280B	....	.7280B	.7283 (1.3730)	....	81
3....	....	....	....	.7283N	.7285 (1.3726)	....	81
4....	Exchange Closed; Independence Day						
5....	.7292	.7295	.7292	.7295	.7281 (1.3734)	2	83
8....	....	....	....	.7281N	.7285 (1.3726)	....	83
9....	.7303	.7303	.7303	.7303	.7294 (1.3709)	1	84
10....	.7322	.7322	.7322	.7322	.7314 (1.3672)	1	85
11....	.7306	.7315	.7306	.7315	.7298 (1.3702)	3	88
12....	.7320	.7320	.7320	.7320	.7314 (1.3672)	2	90
15....	....	.7328B	....	.7328B	.7323 (1.3655)	....	90
16....	.7325	.7325	.7325	.7325	.7323 (1.3655)	1	91
17....	....	.7350B	....	.7323N	.7337 (1.3629)	....	91
18....	.7355	.7355	.7355	.7355	.7346 (1.3612)	1	92
19....	....	.7350B	....	.7346N	.7357 (1.3592)	....	92
22....	.7360	.7360	.7360	.7360	.7358 (1.3590)	1	93
23....	....	....	....	.7358N	.7352 (1.3601)	....	93
24....	....	....	....	.7352N	.7331 (1.3640)	....	93
25....	.7350	.7350	.7350	.7350	.7337 (1.3629)	1	94
26....	.7342	.7342	.7342	.7342	.7342 (1.3620)	1	95
29....	....	....	....	.7342N	.7345 (1.3614)	....	97
30....	....	....	....	.7345N	.7336 (1.3631)	....	95
31....	.7346	.7346	.7330	.7330	.7333 (1.3636)	63	97

CANADIAN DOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.7333	.7342	.7333	.7342	.7349 (1.3607)	62	97
2....	....	....	....	.7349N	.7348 (1.3609)	....	97
5....	....	....	....	.7348N	.7340 (1.3623)	....	97
6....	.7325	.7325	.7300	.7300	.7300 (1.3698)	5	112
7....	.7300	.7300	.7275A	.7290	.7280 (1.3736)	4	115
8....	.7280	.7290	.7280	.7290	.7306 (1.3687)	3	118
9....	....	....	....	.7306N	.7300 (1.3698)	....	116
12....	.7295	.7303B	.7295	.7295	.7303 (1.3693)	5	121
13....	....	.7320B	....	.7303N	.7319 (1.3663)	....	111
14....	....	....	....	.7319N	.7317 (1.3666)	....	111
15....	.7330	.7350	.7330	.7350	.7335 (1.3633)	3	114
16....	.7345	.7350B	.7332A	.7345	.7340 (1.3623)	2	116
19....	.7341	.7341	.7324A	.7336	.7324 (1.3653)	7	121
20....	.7333	.7333	.7333	.7333	.7326 (1.3650)	1	122
21....	.7330	.7330	.7330	.7330	.7325 (1.3651)	1	122
22....	....	.7331B	....	.7325N	.7328 (1.3646)	....	122
23....	....	.7330B	....	.7328N	.7328 (1.3646)	....	122
26....	.7330	.7330	.7315A	.7330	.7307 (1.3685)	1	122
27....	.7280	.7297	.7280	.7297	.7293 (1.3711)	9	131
28....	.7297	.7300	.7297	.7300	.7293 (1.3711)	30	161
29....	.7292	.7292	.7289	.7289	.7285 (1.3726)	4	160
30....	.7280	.7280	.7270A	.7280	.7259 (1.3776)	1	161

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	.7235	.7240	.7235	.7235	.7227 (1.3837)	10	167
4....	....	.7243B	....	.7227N	.7251 (1.3791)	....	165
5....	.7254	.7257	.7235A	.7235A	.7236 (1.3819)	6	171
6....	.7245	.7245	.7245	.7245	.7248 (1.3796)	7	176
9....	....	....	....	.7248N	.7240 (1.3812)	....	176
10....	....	....	....	.7240N	.7230 (1.3831)	....	176
11....	....	.7235B	....	.7230N	.7225 (1.3840)	....	176
12....	....	.7230B	....	.7225N	.7230 (1.3831)	....	176
13....	.7240	.7240	.7240	.7240	.7230 (1.3831)	1	177
16....	.7230	.7230	.7230	.7230	.7220 (1.3850)	2	178
17....	.7216	.7225B	.7216	.7216	.7211 (1.3867)	5	183
18....	.7205	.7205	.7205	.7205	.7198 (1.3892)	5	188
19....	.7190	.7196	.7190	.7192A	.7191 (1.3906)	14	198
20....	.7215	.7215	.7215	.7215	.7216 (1.3858)	1	199
23....	.7305	.7305	.7266A	.7282	.7282 (1.3732)	34	231
24....	.7295	.7312	.7295	.7310A	.7306 (1.3687)	2	231
25....	.7325	.7325	.7325	.7320B@.7325	.7318 (1.3664)	1	230
26....	.7316	.7316	.7290A	.7297A	.7297 (1.3704)	14	243
27....	.7280	.7280	.7260A	.7279	.7271 (1.3753)	3	246
30....	.7240	.7240	.7240	.7240	.7237 (1.3817)	4	249

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	.7257B	....	.7237N	.7269 (1.3757)	....	248
2....	.7260	.7260	.7260	.7260	.7277 (1.3741)	1	247
3....	.7260	.7275B	.7250	.7275B	.7274 (1.3747)	3	250
4....	....	....	....	.7274N	.7281 (1.3734)	....	250
7....	.7269	.7269	.7269	.7269	.7274 (1.3747)	....	250
8....	.7273	.7274B	.7273	.7273	.7273 (1.3749)	10	251
9....	.7284	.7284	.7273A	.7284	.7280 (1.3736)	1	250
10....	....	....	....	.7280N	.7273 (1.3749)	....	250
11....	.7270	.7283	.7270	.7270A	.7267 (1.3760)	2	248
14....	....	....	.7265A	.7267N	.7250 (1.3793)	....	248
15....	....	.7268B	....	.7250N	.7267 (1.3760)	....	248
16....	.7264	.7264	.7264	.7264	.7266 (1.3762)	1	247
17....	.7290	.7295B	.7290	.7290	.7296 (1.3706)	1	247
18....	....	.7300B	....	.7296N	.7302 (1.3694)	....	247
21....	....	.7313B	....	.7302N	.7308 (1.3683)	....	247
22....	.7305	.7305	.7305	.7305	.7304 (1.3691)	2	248
23....	.7305	.7305	.7305	.7305	.7303 (1.3693)	1	248
24....	.7305	.7305	.7290	.7292A@.7290	.7287 (1.3723)	4	252
25....	....	.7288B	....	.7287N	.7287 (1.3723)	....	252
28....	.7296	.7296	.7296	.7296	.7291 (1.3715)	4	256
29....	.7300	.7302	.7300	.7302	.7306 (1.3687)	4	256
30....	.7308	.7308	.7290	.7290	.7288 (1.3721)	7	263
31....	.7300	.7300	.7285A	.7290	.7281 (1.3734)	5	266

CANADIAN DOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.7278	.7290B	.7278	.7278	.7265 (1.3726)	4	271
4	.7275	.7276B	.7275	.7276B	.7271 (1.3753)	1	272
5	.7268	.7268	.7226A	.7226A	.7230 (1.3831)	47	259
6	.7230	.7230	.7230	.7230	.7242 (1.3808)	1	260
7	....	....	.7230A	.7242N	.7242 (1.3808)	....	260
8	....	....	.7230A	.7242N	.7235 (1.3821)	....	260
11	.7237	.7240B	.7237	.7237	.7232 (1.3827)	10	270
12	.7218	.7218	.7218	.7218	.7223 (1.3844)	163	375
13	....	....	.7212A	.7223N	.7217 (1.3856)	....	375
14	....	.7229B	....	.7217N	.7228 (1.3835)	....	375
15	.7229	.7233B	.7229	.7229	.7234 (1.3823)	10	375
18	.7234	.7235	.7234	.7235	.7233 (1.3825)	2	376
19	.7238	.7240	.7235	.7240	.7235 (1.3821)	233	474
20	.7235	.7235	.7220	.7220	.7217 (1.3856)	88	518
21	.7224	.7228B	.7224	.7224	.7237 (1.3817)	1	517
22	.7230	.7242	.7230	.7237A	.7237 (1.3817)	37	532
25	.7227	.7229	.7218A	.7227	.7219 (1.3852)	10	533
26	.7217	.7225B	.7215A	.7222	.7220 (1.3850)	2	533
27	.7213	.7218	.7213	.7218	.7217 (1.3856)	2	534
28	Exchange Closed; Thanksgiving Day						
29	.7200	.7200	.7190	.7190	.7180 (1.3927)	12	544

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	.7180	.7180	.7149A	.7149A	.7146 (1.3993)	70	591
3	.7149	.7157	.7142	.7157	.7152 (1.3982)	32	598
4	.7165	.7165	.7150A	.7150A	.7146 (1.3993)	6	577
5	.7133@ .7132	.7140	.7130A	.7134	.7135 (1.4015)	30	594
6	.7125	.7135	.7120	.7125	.7126 (1.4033)	24	602
9	.7110	.7114	.7103A	.7105A@ .7103A	.7103 (1.4078)	79	629
10	.7104	.7122	.7104	.7122	.7123 (1.4039)	26	635
11	.7123	.7170	.7122	.7167	.7163 (1.3960)	70	693
12	.7166	.7176	.7155	.7155	.7156 (1.3974)	45	700
13	.7162	.7162	.7151	.7157	.7152 (1.3982)	46	738
16	.7140	.7140	.7132	.7134	.7135 (1.4015)	13	743
17	.7123	.7125	.7116A	.7123	.7116 (1.4052)	6	747
18	.7120	.7134	.7120	.7125	.7115 (1.4054)	23	754
19	.7110	.7118B	.7110	.7110	.7105 (1.4074)	15	767
20	.7130	.7131B	.7127A	.7130	.7130 (1.4025)	18	781
23	.7140	.7140	.7109A	.7112	.7107 (1.4070)	22	789
24	.7112	.7118	.7086	.7095	.7090 (1.4104)	32	804
25	Exchange Closed; Christmas						
26	.7085	.7100	.7081A	.7100	.7091 (1.4102)	12	810
27	.7112	.7118	.7097	.7113	.7107 (1.4070)	28	815
30	.7114	.7117B	.7103A	.7110	.7118 (1.4048)	13	831
31	.7126	.7126	.7102	.7102	.7099 (1.4086)	33	844

SEPTEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day						
4	.7229	.7229	.7229	.7229	.7235 (1.3821)	....	....
5	.7233	.7233	.7225	.7225	.7220 (1.3850)	7	7
6	....	....	....	.7220N	.7232 (1.3827)	15	22
9	....	....	....	.7232N	.7224 (1.3842)	....	22
10	....	....	....	.7224N	.7214 (1.3861)	....	22
11	.7225	.7225	.7225	.7225	.7209 (1.3871)	1	22
12	....	....	....	.7209N	.7209 (1.3871)	....	22
13	....	.7215B	....	.7209N	.7211 (1.3867)	....	22
16	....	....	....	.7211N	.7202 (1.3885)	....	22
17	.7206	.7206	.7206	.7206	.7193 (1.3902)	5	27
18	.7194	.7194	.7194	.7194	.7178 (1.3931)	1	28
19	.7176	.7176	.7176	.7176	.7171 (1.3945)	1	29
20	....	.7182B	....	.7171N	.7196 (1.3896)	....	29
23	.7275	.7275	.7275	.7275	.7263 (1.3768)	1	30
24	....	....	....	.7263N	.7290 (1.3717)	....	30
25	....	....	....	.7290N	.7302 (1.3694)	....	30
26	.7300	.7300	.7290A	.7290A	.7277 (1.3741)	2	31
27	....	....	.7250A	.7277N	.7255 (1.3783)	....	31
30	....	....	....	.7255N	.7219 (1.3852)	....	31

CANADIAN DOLLAR FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	....	....	....	.7219N	.7251 (1.3791)	....	31
2	....	.7258B	....	.7251N	.7258 (1.3777)	....	31
3	....	.7262B	....	.7258N	.7258 (1.3777)	....	31
4	....	....	....	.7258N	.7264 (1.3766)	....	31
7	....	....	....	.7264N	.7257 (1.3779)	....	31
8	....	.7260B	....	.7257N	.7257 (1.3779)	....	31
9	....	.7260B	....	.7257N	.7266 (1.3762)	....	31
10	....	....	....	.7266N	.7260 (1.3774)	....	31
11	.7260	.7260	.7260	.7260	.7253 (1.3787)	1	32
14	.7250	.7250	.7245A	.7245A	.7239 (1.3814)	2	34
15	....	....	....	.7239N	.7254 (1.3785)	....	34
16	....	....	....	.7254N	.7253 (1.3787)	....	34
17	....	.7280B	....	.7253N	.7284 (1.3728)	....	34
18	....	....	....	.7284N	.7290 (1.3717)	....	34
21	....	....	....	.7290N	.7296 (1.3706)	....	34
22	....	....	....	.7296N	.7292 (1.3713)	....	34
23	....	....	....	.7292N	.7290 (1.3717)	....	34
24	....	....	....	.7290N	.7275 (1.3745)	....	34
25	....	....	....	.7275N	.7275 (1.3745)	....	34
28	....	....	....	.7275N	.7279 (1.3738)	....	34
29	....	.7285B	....	.7279N	.7297 (1.3704)	....	34
30	.7303	.7303	.7290A	.7303	.7277 (1.3741)	5	39
31	.7300	.7300	.7270A	.7270A	.7270 (1.3755)	5	44

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	....	.7280B	....	.7270N	.7274 (1.3747)	....	44
4	.7270	.7270	.7270	.7270	.7260 (1.3774)	4	48
5	.7242	.7242	.7220A	.7220A	.7218 (1.3854)	13	58
6	.7230	.7240B	.7217A	.7240B	.7230 (1.3831)	5	62
7	....	.7238B	.7225A	.7230N	.7229 (1.3833)	....	62
8	....	....	.7225A	.7229N	.7221 (1.3848)	....	62
11	.7222	.7222	.7222	.7222	.7218 (1.3854)	1	63
12	.7210	.7215B	.7210	.7210	.7211 (1.3867)	2	65
13	....	.7202	.7202	.7202	.7204 (1.3881)	1	64
14	....	.7206B	....	.7204N	.7213 (1.3863)	....	64
15	....	....	....	.7213N	.7221 (1.3848)	....	63
18	....	....	....	.7221N	.7220 (1.3850)	....	63
19	....	.7228B	....	.7220N	.7222 (1.3846)	....	63
20	.7210	.7210	.7210	.7210	.7203 (1.3883)	6	69
21	.7214	.7215	.7214	.7215	.7223 (1.3844)	32	101
22	.7225	.7225	.7225	.7225	.7225 (1.3840)	3	104
25	.7220	.7220	.7206A	.7215	.7203 (1.3883)	28	132
26	.7200	.7217	.7200	.7217	.7203 (1.3883)	4	136
27	....	....	....	.7203N	.7200 (1.3888)	....	136
28	Exchange Closed; Thanksgiving Day						
29	.7190	.7190	.7180	.7180	.7165 (1.3956)	5	141

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	.7140	.7140	.7130	.7130	.7129 (1.4027)	15	148
3	.7135	.7135	.7135	.7135	.7134 (1.4017)	3	149
4	.7141	.7141	.7140	.7140	.7129 (1.4027)	7	156
5	.7129	.7132	.7124	.7124	.7115 (1.4054)	10	161
6	....	....	....	.7115N	.7106 (1.4072)	....	161
9	.7090	.7090	.7090	.7090	.7083 (1.4118)	60	162
10	.7110	.7110	.7110	.7110	.7105 (1.4074)	11	162
11	.7150	.7150	.7140	.7140	.7150 (1.3986)	4	166
12	.7152	.7155	.7152	.7154	.7137 (1.4011)	7	172
13	....	....	....	.7137N	.7131 (1.4023)	....	172
16	.7130	.7130	.7130	.7130	.7117 (1.4050)	5	177
17	....	....	.7101A	.7117N	.7098 (1.4088)	....	177
18	.7115	.7120	.7114A	.7120	.7098 (1.4088)	5	180
19	.7100	.7101B	.7090	.7090	.7083 (1.4118)	6	186
20	....	.7115B	....	.7083N	.7115 (1.4054)	....	186
23	.7120	.7120	.7095A	.7100	.7095 (1.4094)	11	197
24	.7080	.7080	.7070A	.7080@ .7070A	.7070 (1.4144)	1	198
25	Exchange Closed; Christmas						
26	.7065	.7065	.7065	.7065	.7071 (1.4142)	3	197
27	....	.7086B	....	.7071N	.7089 (1.4106)	....	197
30	.7093	.7093	.7093	.7093	.7101 (1.4082)	1	198
31	....	....	....	.7101N	.7085 (1.4114)	....	198

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
25....	.7195	.7195	.7195	.7195	.7190 (1.3908)	27	27
26....	.7195	.7198B	.7195	.7195	.7190 (1.3908)	....	27
27....	.7197	.7200B	.7197	.7197	.7187 (1.3914)	15	40
28....	Exchange Closed; Thanksgiving Day						
29....	.7170	.7170	.7170	.7170	.7150 (1.3986)	2	40

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	....	....	.7140A	.7150N	.7115 (1.4054)	....	40
3....	....	.7120B	....	.7115N	.7117 (1.4050)	....	40
4....	....	.7120B	....	.7117N	.7112 (1.4060)	....	40
5....	.7110	.7115	.7100	.7100	.7100 (1.4084)	42	77
6....	.7100	.7100	.7100	.7100	.7092 (1.4100)	4	81
9....	.7088	.7088	.7087	.7087	.7066 (1.4152)	11	81
10....	....	.7068B	....	.7066N	.7087 (1.4110)	....	80
11....	.7140	.7150	.7140	.7150	.7130 (1.4025)	1	81
12....	....	....	....	.7130N	.7120 (1.4044)	1	81
13....	.7149	.7149	.7135	.7135	.7112 (1.4060)	4	81
16....	....	....	....	.7112N	.7099 (1.4086)	....	81
17....	.7095	.7095	.7095	.7095	.7080 (1.4124)	1	82
18....	....	....	....	.7080N	.7081 (1.4122)	....	82
19....	.7086	.7100	.7083	.7090A	.7065 (1.4154)	13	82
20....	....	.7083B	....	.7065N	.7095 (1.4094)	....	81
23....	....	....	....	.7095N	.7075 (1.4134)	....	81
24....	....	....	....	.7075N	.7050 (1.4184)	....	81
25....	Exchange Closed; Christmas						
26....	....	....	.7045A	.7050N	.7051 (1.4182)	....	81
27....	....	....	....	.7051N	.7071 (1.4142)	....	81
30....	....	....	....	.7071N	.7084 (1.4116)	....	81
31....	....	....	....	.7084N	.7070 (1.4144)	....	81

MARCH 1987 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
13....	.7120	.7120	.7120	.7120	.7092 (1.4100)	....	....
16....	....	....	....	.7092N	.7080 (1.4124)	....	....
17....	....	....	....	.7080N	.7062 (1.4160)	10	10
18....	....	.7080B	....	.7062N	.7071 (1.4142)	....	10
19....	.7070	.7070	.7070	.7070	.7054 (1.4176)	2	12
20....	....	.7064B	....	.7054N	.7083 (1.4118)	....	12
23....	....	....	....	.7083N	.7060 (1.4164)	....	12
24....	....	....	....	.7060N	.7030 (1.4224)	....	24
25....	Exchange Closed; Christmas						
26....	....	....	.7025A	.7030N	.7031 (1.4222)	....	24
27....	....	....	....	.7031N	.7055 (1.4174)	....	24
30....	....	....	....	.7055N	.7067 (1.4150)	....	24
31....	....	....	....	.7067N	.7055 (1.4174)	....	14

CANADIAN DOLLAR FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	1,567	2,711	1,220	1,050	....	864	3,690	...	1,294	892	....
2	2,169	....	....	1,903	1,989	....	423	890	Closed	1,077	....	4,714
3	622	....	....	1,495	3,892	3,423	391	....	1,899	1,246	....	4,127
4	873	2,297	1,983	1,635	....	1,988	Closed	....	2,209	1,384	1,240	3,088
5	....	1,974	2,405	Closed	....	1,396	735	492	1,764	....	3,746	2,592
6	....	1,539	6,094	....	3,039	1,247	....	1,646	1,758	....	2,724	2,943
7	544	1,675	4,279	....	1,520	1,160	....	4,527	....	1,051	1,988	....
8	1,289	2,284	2,058	1,955	1,017	....	898	1,304	....	624	2,639	....
9	654	....	....	1,393	1,650	....	1,156	1,276	1,915	1,288	....	2,954
10	981	....	....	1,069	4,723	1,142	968	....	2,925	883	....	5,467
11	305	2,074	3,517	1,483	....	833	1,255	....	2,124	633	836	5,310
12	....	2,238	3,875	1,127	....	1,016	877	1,100	2,972	....	2,056	3,821
13	....	1,647	2,661	....	1,965	1,402	....	1,174	2,236	....	1,158	3,572
14	2,168	1,640	1,823	....	2,325	1,110	....	754	....	901	962	....
15	3,218	1,528	6,503	1,845	1,932	....	990	949	....	1,419	1,087	....
16	1,133	....	....	1,589	6,757	....	749	1,011	1,955	689	....	1,848
17	3,443	....	....	1,301	1,529	572	1,684	....	2,692	1,277	....	1,986
18	2,224	Closed	2,776	1,177	....	707	1,703	....	1,176	861	797	2,690
19	....	1,935	4,257	834	....	772	479	393	1,108	....	2,997	2,213
20	....	2,402	3,279	....	1,737	749	....	784	1,785	....	1,707	1,534
21	1,908	5,695	2,536	....	3,024	581	....	550	....	1,453	1,889	....
22	1,440	8,922	1,401	1,542	1,716	....	982	575	....	420	1,102	....
23	951	....	....	2,614	1,678	....	829	505	3,835	458	....	2,109
24	564	....	....	2,321	1,948	625	1,578	....	3,191	348	....	2,470
25	613	8,201	1,634	2,239	....	606	908	....	1,596	626	1,329	Closed
26	....	6,266	1,922	1,075	....	491	1,241	905	1,044	....	1,145	898
27	....	4,459	1,853	....	Closed	304	....	1,447	770	....	805	1,962
28	897	2,940	1,977	....	3,661	1,487	....	827	....	385	Closed	....
29	483	....	2,538	1,211	4,816	....	825	863	....	946	2,990	....
30	1,546	....	....	1,152	3,108	....	771	1,471	1,257	649	....	1,315
31	941	....	....	....	3,485	....	1,764	....	...	1,416	....	1,869
Total	28,966	61,283	62,082	32,180	58,561	21,611	22,070	27,133	40,211	21,328	34,089	59,482
Average	1,317	3,225	2,956	1,532	2,662	1,081	1,003	1,233	2,011	927	1,704	2,832

CANADIAN DOLLAR FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	9,468	12,674	11,187	10,758	....	8,327	7,955	....	4,652	4,856	....
2	7,170	....	....	10,970	11,376	....	8,308	7,758	Closed	4,532	....	9,352
3	7,108	....	....	11,102	12,084	12,370	8,338	....	9,6[illegible]	4,826	....	9,483
4	7,058	10,018	12,779	11,116	....	12,111	Closed	....	9,654	4,849	5,222	9,834
5	....	10,527	13,139	Closed	....	11,770	8,423	7,646	9,829	....	6,548	10,249
6	....	10,775	13,879	....	11,960	11,533	....	7,805	9,637	....	7,159	10,345
7	7,133	11,329	14,090	....	11,628	11,604	....	8,014	....	4,937	7,354	....
8	7,022	11,376	13,838	11,063	11,688	....	8,385	7,782	....	4,858	7,480	....
9	7,017	....	....	10,763	11,348	....	8,301	8,057	8,905	4,874	....	10,537
10	6,841	....	....	10,738	12,793	11,161	8,248	....	8,936	4,694	....	11,126
11	6,785	11,475	13,329	10,900	....	11,001	8,090	....	8,814	4,733	7,605	10,567
12	....	11,819	13,223	10,855	....	10,829	7,946	8,384	8,298	....	8,217	10,034
13	....	11,914	12,483	....	12,303	10,860	....	8,344	8,044	....	8,538	9,941
14	7,328	11,686	12,401	....	12,027	10,753	....	8,538	....	4,979	8,454	....
15	8,592	11,570	12,106	10,658	12,035	....	7,910	8,474	....	5,289	7,979	....
16	8,773	....	....	10,786	12,710	....	8,046	8,179	8,272	5,113	....	10,501
17	9,776	....	....	10,823	12,492	10,499	8,290	....	9,104	4,944	....	9,454
18	9,520	Closed	12,216	10,748	....	7,802	8,206	....	6,007	4,804	7,563	9,428
19	....	12,272	10,000	10,844	....	7,790	8,192	8,162	5,974	....	7,206	10,210
20	....	12,239	10,419	....	13,005	7,781	....	8,314	5,782	....	7,668	10,124
21	9,372	12,103	10,529	....	13,441	7,851	....	8,276	....	4,882	7,389	....
22	9,099	12,468	10,818	11,036	13,886	....	8,297	8,324	....	4,887	7,157	....
23	8,899	....	....	10,852	14,178	....	8,235	8,362	5,791	4,725	....	10,705
24	8,790	....	....	10,649	14,435	8,099	8,325	....	5,325	4,743	....	11,843
25	8,840	13,119	11,048	10,367	....	8,064	8,526	....	4,937	4,659	7,437	Closed
26	....	12,270	11,063	10,374	....	8,031	8,102	8,299	4,963	....	7,421	12,241
27	....	11,908	11,208	....	Closed	8,036	....	8,450	4,916	....	7,291	12,684
28	8,792	12,208	11,361	....	13,304	8,145	....	8,656	....	4,609	Closed	....
29	8,892	....	11,132	10,433	13,436	....	8,206	8,857	....	4,701	8,516	....
30	9,296	....	....	10,503	12,676	....	8,235	9,461	4,771	4,665	....	12,863
31	9,248	....	....	....	12,479	....	8,817	....	....	4,801	....	13,929
Average	8,243	11,608	12,083	10,798	12,547	9,805	8,262	8,277	7,381	4,315	7,353	10,736

CANADIAN DOLLAR FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
2	.....	.....	.....	.....	.....	.....	.....	.....	Closed	.....	.....	.....
3	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
4	.....	.....	.....	.....	.....	.....	Closed	.....	.....	.....	.....	.....
5	.....	.....	.....	Closed	.....	.....	.....	.....	.....	.....	.....	.....
6	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
7	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
8	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
9	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
10	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
11	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
12	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
13	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
14	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
15	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
16	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
17	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	1,951
18	.....	Closed	.....	.....	.....	.....	.....	.....	3,495	.....	.....	1,951
19	.....	.....	2,477	.....	.....	2,811	.....	.....	.....	.....	.....	.....
20	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
21	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
22	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
23	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
24	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
25	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	Closed
26	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
27	.....	.....	.....	.....	Closed	.....	.....	.....	.....	.....	.....	.....
28	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	Closed	.....
29	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
30	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
31	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
Total	.....	.....	2,477	.....	.....	2,811	.....	.....	3,495	.....	.....	3,902

1985 CANADIAN DOLLAR INTERBANK SPOT PRICES (In U.S. Dollars per one Canadian Dollar, Bid Side)

Date	JANUARY 7:30	JANUARY High	JANUARY Low	JANUARY Last	JANUARY 1:00	FEBRUARY 7:30	FEBRUARY High	FEBRUARY Low	FEBRUARY Last	FEBRUARY 1:00	MARCH 7:30	MARCH High	MARCH Low	MARCH Last	MARCH 1:00
1...	....	....	....	....	....	.7538	.7539	.7525	.7525	.7525	.7212	.7222	.7160	.7186	.7204
2...	.7558	.7565	.7555	.7564	.7559	....	....	....	....	....	....	....	....	....	....
3...	.7570	.7578	.7558	.7576	.7575	....	....	....	....	....	....	....	....	....	....
4...	.7578	.7587	.7566	.7567	.7566	.7518	.7521	.7490	.7495	.7501	.7171	.7196	.7167	.7176	.7173
5...	....	....	....	....	....	.7498	.7503	.7487	.7496	.7487	.7153	.7164	.7135	.7135	.7153
6...	....	....	....	....	....	.7495	.7499	.7486	.7489	.7492	.7115	.7158	.7099	.7147	.7137
7...	.7570	.7581	.7564	.7579	.7569	.7491	.7493	.7479	.7493	.7485	.7130	.7181	.7127	.7147	.7160
8...	.7579	.7583	.7564	.7568	.7569	.7485	.7498	.7481	.7490	.7488	.7142	.7185	.7140	.7155	.7147
9...	.7571	.7577	.7556	.7553	.7574	....	....	....	....	....	....	....	....	....	....
10...	.7570	.7571	.7564	.7566	.7569	....	....	....	....	....	....	....	....	....	....
11...	.7571	.7571	.7563	.7564	.7567	.7478	.7477	.7465	.7477	.7468	.7173	.7222	.7153	.7222	.7209
12...	....	....	....	....	....	n/a	.7475	.7458	.7464	.7464	.7181	.7233	.7145	.7191	.7196
13...	....	....	....	....	....	.7457	.7469	.7454	.7458	.7459	.7202	.7230	.7189	.7025	.7217
14...	.7565	.7558	.7536	.7550	.7541	.7462	.7466	.7456	.7464	.7458	.7186	.7215	.7176	.7199	.7196
15...	.7550	.7556	.7530	.7546	.7535	.7468	.7469	.7459	.7459	.7461	.7199	.7220	.7194	.7207	.7208
16...	.7546	.7555	.7546	.7552	.7546	....	....	....	....	....	....	....	....	....	....
17...	.7548	.7550	.7524	.7531	.7525	....	....	....	....	....	....	....	....	....	....
18...	.7535	.7565	.7524	.7565	.7536	....	....	....	....	....	.7212	.7249	.7212	.7249	.7232
19...	....	....	....	....	....	.7433	.7439	.7407	.7410	.7423	.7260	.7297	.7261	.7288	.7283
20...	....	....	....	....	....	.7399	.7407	.7370	.7370	.7387	.7276	.7285	.7264	.7275	.7262
21...	.7566	.7573	.7555	.7561	.7562	.7332	.7334	.7281	.7281	.7309	.7281	.7315	.7281	.7299	.7301
22...	.7558	.7561	.7541	.7549	.7551	.7261	.7271	.7181	.7202	.7222	.7296	.7304	.7247	.7278	.7271
23...	.7562	.7562	.7541	.7552	.7546	....	....	....	....	....	....	....	....	....	....
24...	.7553	.7556	.7550	.7553	.7553	....	....	....	....	....	....	....	....	....	....
25...	.7551	.7554	.7546	.7548	.7550	.7137	.7199	.7107	.7142	.7127	.7228	.7256	.7228	.7241	.7235
26...	....	....	....	....	....	.7112	.7204	.7112	.7173	.7178	.7241	.7295	.7241	.7295	.7275
27...	....	....	....	....	....	.7196	.7278	.7194	.7262	.7194	.7317	.7344	.7298	.7298	.7219
28...	.7544	.7546	.7534	.7540	.7541	.7254	.7267	.7204	.7207	.7220	.7307	.7316	.7281	.7290	.7296
29...	.7538	.7539	.7535	.7538	.7536	....	....	....	....	....	.7291	.7335	.7291	.7330	.7323
30...	.7531	.7535	.7527	.7527	.7430	....	....	....	....	....	....	....	....	....	....
31...	.7528	.7552	.7528	.7540	.7534	....	....	....	....	....	....	....	....	....	....

Date	APRIL 7:30	APRIL High	APRIL Low	APRIL Last	APRIL 1:00	MAY 7:30	MAY High	MAY Low	MAY Last	MAY 1:00	JUNE 7:30	JUNE High	JUNE Low	JUNE Last	JUNE 1:00
1...	.7308	.7313	.7287	.7287	.7311	.7306	.7313	.7304	.7309	.7305	....	....	....	....	....
2...	.7272	.7299	.7272	.7299	.7272	.7287	.7287	.7267	.7272	.7284	....	....	....	....	....
3...	.7285	.7297	.7264	.7267	.7278	.7254	.7269	.7195	.7216	.7249	.7296	.7326	.7296	.7302	.7319
4...	.7259	.7285	.7254	.7284	.7268	....	....	....	....	....	.7306	.7320	.7296	.7297	.7303
5...	....	....	....	....	....	....	....	....	....	....	.7306	.7307	.7289	.7297	.7293
6...	....	....	....	....	....	.7208	.7241	.7207	.7220	.7231	.7298	.7300	.7293	.7293	.7295
7...	....	....	....	....	....	.7240	.7247	.7190	.7239	.7243	.7297	.7303	.7282	.7283	.7288
8...	.7264	.7307	.7264	.7299	.7292	.7233	.7233	.7216	.7230	.7220	....	....	....	....	....
9...	.7280	.7298	.7270	.7283	.7280	.7261	.7284	.7241	.7241	.7254	....	....	....	....	....
10...	.7276	.7291	.7273	.7280	.7278	.7246	.7271	.7244	.7267	.7262	.7283	.7290	.7277	.7288	.7279
11...	.7299	.7341	.7299	.7321	.7320	....	....	....	....	....	.7286	.7319	.7285	.7311	.7299
12...	.7326	.7339	.7320	.7331	.7331	....	....	....	....	....	.7309	.7315	.7298	.7300	.7305
13...	....	....	....	....	....	.7274	.7284	.7261	.7280	.7262	.7294	.7299	.7285	.7290	.7291
14...	....	....	....	....	....	.7275	.7283	.7271	.7278	.7269	.7299	.7314	.7298	.7311	.7309
15...	.7344	.7355	.7338	.7339	.7341	.7271	.7299	.7271	.7295	.7285	....	....	....	....	....
16...	.7350	.7378	.7346	.7371	.7357	.7285	.7293	.7274	.7274	.7288	....	....	....	....	....
17...	.7360	.7380	.7359	.7363	.7359	.7290	.7300	.7278	.7295	.7288	.7306	.7312	.7292	.7295	.7296
18...	.7366	.7415	.7366	.7407	.7396	....	....	....	....	....	.7304	.7334	.7301	.7334	.7322
19...	.7401	.7412	.7401	.7408	.7403	....	....	....	....	....	.7330	.7337	.7323	.7325	.7323
20...	....	....	....	....	....	.7308	.7315	.7291	.7309	.7304	.7320	.7332	.7308	.7329	.7325
21...	....	....	....	....	....	.7304	.7304	.7280	.7300	.7297	.7325	.7330	.7317	.7324	.7320
22...	.7409	.7409	.7375	.7375	.7395	.7298	.7312	.7291	.7294	.7300	....	....	....	....	....
23...	.7373	.7374	.7326	.7342	.7347	.7299	.7304	.7279	.7284	.7284	....	....	....	....	....
24...	.7343	.7351	.7303	.7317	.7312	.7276	.7286	.7265	.7267	.7267	.7323	.7333	.7316	.7333	.7329
25...	.7312	.7339	.7312	.7323	.7326	....	....	....	....	....	.7333	.7333	.7327	.7327	.7328
26...	.7317	.7347	.7307	.7307	.7324	....	....	....	....	....	.7326	.7339	.7323	.7336	.7335
27...	....	....	....	....	....	....	....	....	....	....	.7332	.7333	.7329	.7332	.7332
28...	....	....	....	....	....	.7254	.7275	.7242	.7242	.7250	.7331	.7363	.7305	.7363	.7356
29...	.7312	.7329	.7302	.7321	.7324	.7229	.7254	.7224	.7245	.7235	....	....	....	....	....
30...	.7316	.7326	.7309	.7317	.7317	.7250	.7267	.7238	.7265	.7261	....	....	....	....	....
31...	....	....	....	....	....	.7262	.7301	.7257	.7293	.7289	....	....	....	....	....

1985 CANADIAN DOLLAR INTERBANK SPOT PRICES (In U.S. Dollars per one Canadian Dollar, Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	.7366	.7371	.7358	.7358	.7368	.7392	.7406	.7382	.7393	.7395	....	....	....	....	....
2...	.7358	.7370	.7358	.7366	.7368	.7390	.7407	.7384	.7399	.7390	....	....	....	....	....
3...	.7368	.7386	.7366	.7366	.7369	....	....	....	....	....	.7288	.7304	.7288	.7302	.7292
4...	....	....	....	....	....	....	....	....	....	....	.7299	.7334	.7299	.7313	.7307
5...	.7357	.7371	.7357	.7367	.7366	.7392	.7396	.7307	.7387	.7336	.7311	.7320	.7292	.7297	.7295
6...	....	....	....	....	....	.7374	.7393	.7360	.7360	.7362	.7285	.7307	.7280	.7300	.7307
7...	....	....	....	....	....	.7358	.7377	.7339	.7341	.7343	....	....	....	....	....
8...	.7363	.7381	.7360	.7378	.7374	.7330	.7362	.7329	.7361	.7359	....	....	....	....	....
9...	.7387	.7393	.7381	.7383	.7384	.7359	.7363	.7339	.7355	.7355	.7275	.7304	.7275	.7297	.7295
10...	.7393	.7407	.7385	.7385	.7403	....	....	....	....	....	.7280	.7293	.7280	.7288	.7287
11...	.7388	.7393	.7378	.7378	.7358	....	....	....	....	....	.7294	.7299	.7280	.7281	.7282
12...	.7394	.7407	.7390	.7403	.7392	.7362	.7373	.7350	.7369	.7362	.7275	.7291	.7267	.7267	.7282
13...	....	....	....	....	....	.7368	.7380	.7364	.7372	.7374	.7275	.7293	.7264	.7284	.7285
14...	....	....	....	....	....	.7368	.7374	.7361	.7371	.7371	....	....	....	....	....
15...	.7406	.7415	.7400	.7415	.7404	.7380	.7388	.7378	.7388	.7383	....	....	....	....	....
16...	.7404	.7412	.7392	.7401	.7397	.7387	.7390	.7384	.7390	.7388	.7276	.7284	.7266	.7271	.7275
17...	.7417	.7425	.7409	.7412	.7410	....	....	....	....	....	.7273	.7274	.7256	.7256	.7265
18...	.7433	.7440	.7412	.7421	.7412	....	....	....	....	....	.7253	.7262	.7244	.7245	.7252
19...	.7423	.7434	.7411	.7421	.7411	.7379	.7382	.7373	.7380	.7375	.7239	.7249	.7239	.7242	.7245
20...	....	....	....	....	....	.7361	.7382	.7358	.7378	.7378	.7253	.7279	.7252	.7279	.7288
21...	....	....	....	....	....	.7370	.7391	.7370	.7382	.7378	....	....	....	....	....
22...	.7413	.7423	.7400	.7421	.7405	.7384	.7394	.7381	.7385	.7381	....	....	....	....	....
23...	.7430	.7437	.7407	.7409	.7417	.7385	.7387	.7374	.7375	.7377	.7326	.7347	.7312	.7331	.7323
24...	.7398	.7409	.7388	.7401	.7392	....	....	....	....	....	.7339	.7355	.7334	.7346	.7353
25...	.7410	.7415	.7396	.7401	.7399	....	....	....	....	....	.7352	.7366	.7343	.7362	.7356
26...	.7394	.7423	.7390	.7411	.7406	n/a	.7376	.7357	.7357	.7362	.7364	.7371	.7335	.7335	.7345
27...	....	....	....	....	....	.7344	.7359	.7327	.7351	.7327	.7335	.7350	.7312	.7314	.7324
28...	....	....	....	....	....	.7348	.7357	.7344	.7344	.7353	....	....	....	....	....
29...	.7409	.7411	.7401	.7403	.7404	.7341	.7345	.7315	.7335	.7339	....	....	....	....	....
30...	.7398	.7407	.7392	.7394	.7394	.7336	.7337	.7321	.7324	.7323	.7283	.7309	.7274	.7275	.7284
31...	.7398	.7398	.7381	.7390	.7385	....	....	....	....	....	....	....	....	....	....

	OCTOBER					NOVEMBER					DECEMBER				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	.7280	.7342	.7280	.7339	.7307	.7304	.7319	.7304	.7313	.7315	....	....	....	....	....
2...	.7321	.7333	.7311	.7314	.7323	....	....	....	....	....	.7222	.7223	.7186	.7196	.7192
3...	.7318	.7334	.7296	.7322	.7328	....	....	....	....	....	.7187	.7198	.7187	.7191	.7197
4...	.7332	.7339	.7304	.7328	.7325	.7310	.7311	.7291	.7291	.7301	.7200	.7208	.7190	.7192	.7199
5...	....	....	....	....	....	.7283	.7285	.7257	.7263	.7268	.7171	.7178	.7170	.7172	.7176
6...	....	....	....	....	....	.7268	.7285	.7258	.7279	.7269	.7160	.7217	.7156	.7156	.7173
7...	.7311	.7327	.7308	.7323	.7314	.7279	.7287	.7254	.7270	.7269	....	....	....	....	....
8...	.7321	.7326	.7311	.7316	.7317	.7257	.7273	.7247	.7265	.7270	....	....	....	....	....
9...	.7317	.7334	.7313	.7316	.7319	....	....	....	....	....	.7151	.7158	.7145	.7148	.7147
10...	.7308	.7311	.7300	.7300	.7307	....	....	....	....	....	.7141	.7168	.7140	.7159	.7161
11...	.7295	.7317	.7295	.7305	.7304	Closed					.7155	.7207	.7154	.7185	.7200
12...	....	....	....	....	....	.7246	.7259	.7243	.7255	.7251	.7198	.7207	.7190	.7191	.7190
13...	....	....	....	....	....	.7251	.7258	.7245	.7251	.7247	.7194	.7204	.7165	.7189	.7190
14...	Closed					.7265	.7267	.7253	.7264	.7258	....	....	....	....	....
15...	.7298	.7307	.7293	.7296	.7304	.7266	.7275	.7259	.7259	.7263	....	....	....	....	....
16...	.7291	.7309	.7291	.7309	.7293	....	....	....	....	....	.7173	.7181	.7165	.7165	.7173
17...	.7317	.7328	.7317	.7319	.7322	....	....	....	....	....	.7163	.7173	.7150	.7154	.7160
18...	.7320	.7328	.7320	.7328	.7326	.7258	.7270	.7258	.7267	.7265	.7158	.7178	.7153	.7156	.7160
19...	....	....	....	....	....	.7262	.7272	.7262	.7268	.7267	.7168	.7165	.7142	.7148	.7158
20...	....	....	....	....	....	.7264	.7269	.7251	.7251	.7251	.7156	.7183	.7153	.7173	.7166
21...	.7327	.7340	.7327	.7331	.7334	.7254	.7272	.7254	.7272	.7261	....	....	....	....	....
22...	.7324	.7336	.7323	.7330	.7327	.7264	.7275	.7263	.7263	.7270	....	....	....	....	....
23...	.7330	.7337	.7327	.7327	.7328	....	....	....	....	....	.7172	.7172	.7147	.7158	.7158
24...	.7321	.7326	.7312	.7314	.7314	....	....	....	....	....	.7160	.7160	.7142	.7142	.7143
25...	.7313	.7319	.7310	.7316	.7315	.7259	.7272	.7254	.7257	.7254	Closed				
26...	....	....	....	....	....	.7253	.7260	.7252	.7259	.7259	.7137	.7147	.7130	.7135	.7132
27...	....	....	....	....	....	.7258	.7260	.7244	.7244	.7255	.7153	.7153	.7137	.7150	.7145
28...	.7318	.7323	.7315	.7315	.7315	Closed					....	....	....	....	....
29...	.7326	.7332	.7311	.7329	.7326	.7248	.7255	.7216	.7216	.7226	....	....	....	....	....
30...	.7330	.7331	.7312	.7312	.7319	....	....	....	....	....	.7146	.7168	.7141	.7145	.7153
31...	.7313	.7324	.7308	.7311	.7312	....	....	....	....	....	.7150	.7158	.7140	.7140	.7150

1985 CANADIAN DOLLAR INTERBANK FORWARD RATES (In U.S. Dollars per one Canadian Dollar)

	JANUARY						FEBRUARY						MARCH					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	Closed						.7525	.7518	.7512	.7506	.7494	.7478	.7204	.7191	.7180	.7168	.7125	.7092
2...	.7559	.7547	.7539	.7532	.7516	.7510	....	....	....	....	....	....	....	....	....	....	....	....
3...	.7575	.7564	.7555	.7548	.7532	.7527	....	....	....	....	....	....	....	....	....	....	....	....
4...	.7566	.7556	.7548	.7542	.7527	.7524	.7501	.7494	.7487	.7481	.7467	.7447	.7173	.7160	.7148	.7137	.7093	.7049
5...	....	....	....	....	....	....	.7487	.7479	.7472	.7466	.7449	.7430	.7153	.7138	.7127	.7115	.7069	.7022
6...	....	....	....	....	....	....	.7492	.7484	.7476	.7469	.7452	.7427	.7137	.7124	.7111	.7099	.7057	.7010
7...	.7569	.7558	.7550	.7543	.7528	.7518	.7485	.7477	.7468	.7461	.7439	.7413	.7160	.7147	.7134	.7121	.7082	.7034
8...	.7569	.7558	.7549	.7543	.7516	.7517	.7488	.7480	.7472	.7466	.7444	.7421	.7147	.7134	.7121	.7109	.7074	.7027
9...	.7574	.7563	.7554	.7548	.7532	.7523	....	....	....	....	....	....	....	....	....	....	....	....
10...	.7569	.7557	.7549	.7543	.7527	.7517	....	....	....	....	....	....	....	....	....	....	....	....
11...	.7567	.7555	.7547	.7542	.7527	.7518	.7468	.7449	.7454	.7448	.7426	.7405	.7209	.7195	.7182	.7171	.7135	.7089
12...	....	....	....	....	....	....	Closed						.7196	.7181	.7170	.7157	.7122	.7077
13...	....	....	....	....	....	....	.7459	.7451	.7443	.7434	.7414	.7384	.7217	.7203	.7192	.7179	.7147	.7104
14...	.7541	.7536	.7528	.7522	.7508	.7499	.7458	.7449	.7442	.7433	.7409	.7381	.7196	.7183	.7171	.7159	.7125	.7087
15...	.7535	.7525	.7516	.7510	.7495	.7485	.7461	.7452	.7445	.7437	.7411	.7383	.7208	.7194	.7182	.7170	.7138	.7098
16...	.7546	.7535	7527	.7522	.7506	.7498	....	....	....	....	....	....	....	....	....	....	....	....
17...	.7525	.7514	.7506	.7501	.7487	.7476	....	....	....	....	....	....	....	....	....	....	....	....
18...	.7536	.7530	.7522	.7516	.7503	.7494	Closed						.7232	.7221	.7211	.7199	.7172	.7136
19...	....	....	....	....	....	....	.7423	.7414	.7406	.7398	.7372	.7344	.7283	.7279	.7261	.7251	.7233	.7207
20...	....	....	....	....	....	....	.7387	.7378	.7369	.7358	.7329	.7298	.7262	.7145	.7239	.7228	.7208	.7183
21...	Closed						.7309	.7301	.7291	.7281	.7244	.7201	.7301	.7289	.7279	.7269	.7249	.7225
22...	.7551	.7541	.7534	.7528	.7517	.7509	.7222	.7212	.7202	.7187	.7145	.7104	.7271	.7259	.7248	.7238	.7216	.7203
23...	.7546	.7535	.7528	.7521	.7510	.7500	....	....	....	....	....	....	....	....	....	....	....	....
24...	.7553	.7542	.7535	.7528	.7516	.7506	....	....	....	....	....	....	....	....	....	....	....	....
25...	.7550	.7539	.7532	.7525	.7513	.7502	.7127	.7116	.7105	.7090	.7042	.6995	.7235	.7223	.7212	.7202	.7176	.7168
26...	....	....	....	....	....	....	.7178	.7178	.7167	.7154	.7118	.7072	.7275	.7262	.7253	.7243	.7220	.7207
27...	....	....	....	....	....	....	.7249	.7237	.7226	.7213	.7178	7140	.7319	.7306	.7297	.7288	.7267	.7250
28...	n/a	n/a	n/a	n/a	n/a	n/a	.7220	.7207	.7195	.7183	.7144	7104	.7296	.7284	.7274	.7266	.7246	.7233
29...	.7536	.7527	.7520	.7514	.7502	.7490	....	....	....	....	....	....	.7323	.7312	.7303	.7296	.7278	.7264
30...	n/a	n/a	n/a	n/a	n/a	n/a	....	....	....	....	....	....	....	....	....	....	....	....
31...	n/a	n/a	n/a	n/a	n/a	n/a	....	....	....	....	....	....	....	....	....	....	....	....

	APRIL						MAY						JUNE					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.7311	.7300	.7292	.7285	.7271	.7257	.7305	.7296	.7288	.7281	.7253	.7228	....	....	....	....	....	....
2...	.7272	.7261	.7253	.7247	.7229	.7215	.7284	.7276	.7268	.7260	.7232	.7200	....	....	....	....	....	....
3...	.7278	.7266	.7259	.7252	.7233	.7217	.7229	.7220	.7211	.7200	.7168	.7126	.7319	.7305	.7293	.7283	.7256	.7218
4...	.7268	.7257	.7249	.7243	.7219	.7200	....	....	....	....	....	....	.7303	.7316	.7327	.7337	.7244	.7206
5...	Closed						....	....	....	....	....	....	.7293	.7279	.7268	.7258	.7232	.7191
6...	....	....	....	....	....	....	.7231	.7221	.7212	.7201	.7175	.7130	.7295	.7281	.7269	.7259	.7231	.7190
7...	....	....	....	....	....	....	.7243	.7233	.7225	.7217	.7193	.7155	.7288	.7274	.7263	.7252	.7223	.7181
8...	.7292	.7283	.7275	.7270	.7251	.7234	.7220	.7210	.7200	.7191	.7163	.7125	....	....	....	....	....	....
9...	.7280	.7271	.7263	.7257	.7235	.7217	.7254	.7254	.7236	.7227	.7202	.7168	....	....	....	....	....	....
10...	.7278	.7268	.7260	.7255	.7235	.7220	.7262	.7252	.7243	.7234	.7212	.7173	.7279	.7265	.7254	.7243	.7215	.7172
11...	.7320	.7309	.7303	.7297	.7280	.7261	....	....	....	....	....	....	.7299	.7287	.727C	.7265	.7237	.7196
12...	.7331	.7321	.7314	.7308	.7291	.7275	....	....	....	....	....	....	.7305	.7292	.7281	.7272	.7242	.7203
13...	....	....	....	....	....	....	.7262	.7252	.7243	.7233	.7211	.7176	.7291	.7277	.7266	.7255	.7227	.7183
14...	....	....	....	....	....	....	.7269	.7258	.7288	.7297	.7322	.7359	.7309	.7296	.7285	.7274	.7250	.7207
15...	n/a	n/a	n/a	n/a	n/a	n/a	.7285	.7276	.7267	.7259	.7237	.7204	....	....	....	....	....	....
16...	.7357	.7347	.7340	.7335	.7318	.7297	.7288	.7278	.7269	.7261	.7238	.7204	....	....	....	....	....	....
17...	.7359	.7349	.7342	.7336	.7319	.7298	.7288	.7279	.7270	.7261	.7239	.7202	.7296	.7282	.7271	.7260	.7231	.7189
18...	.7396	.7386	.7379	.7373	.7356	.7336	....	....	....	....	....	....	.7322	.7307	.7296	.7285	.7255	.7211
19...	.7403	.7393	.7386	.7381	.7363	.7342	....	....	....	....	....	....	.7323	.7308	.7297	.7286	.7255	.7212
20...	....	....	....	....	....	....	.7304	.7295	.7285	.7277	.7255	.7215	.7325	.7310	.7299	.7288	.7258	.7214
21...	....	....	....	....	....	....	.7297	.7286	.7278	.7269	.7246	.7212	.7321	.7307	.7296	.7285	.7257	.7215
22...	.7395	.7384	.7377	.7372	.7354	.7331	.7300	.7289	.7280	.7271	.7248	.7211	....	....	....	....	....	....
23...	.7347	.7336	.7329	.7323	.7303	.7273	.7284	.7272	.7263	.7254	.7231	.7195	....	....	....	....	....	....
24...	.7312	.7301	.7293	.7288	.7265	.7235	.7267	.7255	.7246	.7237	.7213	.7173	.7229	.7317	.7306	.7296	.7267	.7228
25...	.7326	.7315	.7306	.7299	.7274	.7242	....	....	....	....	....	....	.7328	.7316	.7306	.7296	.7296	.7230
26...	.7324	.7315	.7306	.7300	.7274	.7245	....	....	....	....	....	....	.7335	.7323	.7312	.7301	.7274	.7234
27...	....	....	....	....	....	....	Closed						.7332	.7322	.7311	.7301	.7275	.7234
28...	....	....	....	....	....	....	.7250	.7237	.7228	.7219	.7192	.7152	.7356	.7345	.7335	.7324	.7300	.7260
29...	.7324	.7315	.7306	.7300	.7274	.7245	.7235	.7224	.7212	.7202	.7172	.7135	....	....	....	....	....	....
30...	.7317	.7309	.7301	.7295	.7268	.7241	.7261	.7249	.7238	.7228	.7200	.7162	....	....	....	....	....	....
31...	....	....	....	....	....	....	.7289	.7276	.7265	.7255	.7226	.7189	....	....	....	....	....	....

1985 CANADIAN DOLLAR INTERBANK FORWARD RATES (In U.S. Dollars per one Canadian Dollar)

	JULY						AUGUST						SEPTEMBER					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.7368	.7356	.7346	.7335	.7311	.7271	.7395	.7388	.7382	.7376	.7355	.7327	....	....	....	....	....	....
2...	.7368	.7356	.7347	.7336	.7312	.7372	.7390	.7383	.7377	.7372	.7351	.7323	Closed					
3...	.7369	.7357	.7348	.7337	.7313	.7278	....	....	....	....	....	....	.7292	.7285	.7278	.7273	.7248	.7211
4...	Closed						....	....	....	....	....	....	.7312	.7305	.7297	.7291	.7264	.7222
5...	.7366	.7354	.7345	.7334	.7309	.7270	.7336	.7329	.7323	.7317	.7293	.7267	.7295	.7288	.7282	.7276	.7252	.7210
6...	....	....	....	....	....	....	.7362	.7355	.7349	.7343	.7321	.7290	.7307	.7300	.7293	.7287	.7262	.7217
7...	....	....	....	....	....	....	.7343	.7336	.7330	.7324	.7304	.7274	....	....	....	....	....	....
8...	.7374	.7363	.7352	.7342	.7315	.7270	.7359	.7351	.7344	.7337	.7311	.7284	....	....	....	....	....	....
9...	.7384	.7373	.7364	.7353	.7328	.7285	.7355	.7347	.7341	.7334	.7309	.7282	.7295	.7289	.7283	.7278	.7256	.7216
10...	.7403	.7392	.7383	.7372	.7347	.7303	....	....	....	....	....	....	.7287	.7282	.7276	.7270	.7247	.7213
11...	.7385	.7374	.7366	.7356	.7332	.7291	....	....	....	....	....	....	.7282	.7276	.7271	.7265	.7244	.7210
12...	.7392	.7382	.7374	.7364	.7342	.7300	.7362	.7355	.7348	.7342	.7317	.7287	.7282	.7277	.7272	.7266	.7247	.7211
13...	....	....	....	....	....	....	.7374	.7367	.7362	.7356	.7334	.7306	.7285	.7279	.7273	.7267	.7246	.7209
14...	....	....	....	....	....	....	.7371	.7364	.7357	.7352	.7330	.7301	....	....	....	....	....	....
15...	.7404	.7394	.7386	.7377	.7355	.7312	.7383	.7376	.7370	.7364	.7343	.7311	....	....	....	....	....	....
16...	.7397	.7387	.7380	.7370	.7348	.7305	.7388	.7381	.7375	.7370	.7350	.7319	.7275	.7270	.7264	.7259	.7238	.7200
17...	.7410	.7400	.7393	.7384	.7362	.7323	....	....	....	....	....	....	.7265	.7260	.7254	.7249	.7227	.7191
18...	.7412	.7404	.7396	.7390	.7368	.7331	....	....	....	....	....	....	.7252	.7247	.7241	.7235	.7213	.7169
19...	.7411	.7404	.7398	.7388	.7374	.7343	.7375	.7368	.7362	.7356	.7335	.7302	.7245	.7240	.7234	.7227	.7204	.7161
20...	....	....	....	....	....	....	.7378	.7371	.7364	.7358	.7336	.7303	.7288	.7283	.7276	.7270	.7246	.7204
21...	....	....	....	....	....	....	.7378	.7370	.7364	.7358	.7336	.7300	....	....	....	....	....	....
22...	.7405	.7399	.7392	.7387	.7367	.7337	.7381	.7374	.7367	.7361	.7339	.7306	....	....	....	....	....	....
23...	.7417	.7411	.7405	.7400	.7378	.7346	.7377	.7370	.7363	.7357	.7336	.7304	.7323	.7318	.7313	.7306	.7287	.7249
24...	.7392	.7384	.7378	.7373	.7349	.7319	....	....	....	....	....	....	.7353	.7348	.7343	.7338	.7319	.7283
25...	.7399	.7392	.7386	.7380	.7356	.7326	....	....	....	....	....	....	.7356	.7351	.7347	.7341	.7321	.7284
26...	.7406	.7399	.7392	.7387	.7363	.7330	.7362	.7355	.7348	.7342	.7319	.7284	.7345	.7341	.7336	.7331	.7311	.7276
27...	....	....	....	....	....	....	.7327	.7319	.7312	.7306	.7283	.7247	n/a	n/a	n/a	n/a	n/a	n/a
28...	....	....	....	....	....	....	.7353	.7346	.7339	.7334	.7311	.7275	....	....	....	....	....	....
29...	.7404	.7398	.7391	.7386	.7358	.7336	.7339	.7332	.7326	.7320	.7297	.7262	....	....	....	....	....	....
30...	.7394	.7387	.7381	.7476	.7355	.7329	.7323	.7316	.7308	.7302	.7278	.7238	.7284	.7282	.7243	.7272	.7251	.7214
31...	.7385	.7378	.7372	.7367	.7345	.7320	....	....	....	....	....	....	....	....	....	....	....	....

	OCTOBER						NOVEMBER						DECEMBER					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.7307	.7302	.7297	.7271	.7231	.7315	.7311	.7307	.7305	.7290	.7263	....	....	....	....	....	....	....
2...	.7323	.7318	.7313	.7308	.7287	.7247	....	....	....	....	....	....	.7192	.7184	.7178	.7172	.7151	.7115
3...	.7328	.7323	.7314	.7313	.7292	.7254	....	....	....	....	....	....	.7197	.7192	.7185	.7179	.7158	.7120
4...	.7325	.7320	.7316	.7311	.7290	.7251	.7301	.7298	.7295	.7291	.7278	.7252	.7199	.7194	.7187	.7181	.7160	.7120
5...	....	....	....	....	....	....	.7268	.7264	.7261	.7257	.7143	.7217	.7176	.7171	.7163	.7157	.7134	.7095
6...	....	....	....	....	....	....	.7269	.7265	.7261	.7258	.7243	.7216	.7173	.7167	.7160	.7152	.7129	.7089
7...	.7314	.7309	.7306	.7301	.7281	.7245	.7269	.7265	.7262	.7259	.7244	.7217	....	....	....	....	....	....
8...	.7317	.7312	.7309	.7305	.7287	.7255	.7270	.7266	.7263	.7259	.7244	.7215	....	....	....	....	....	....
9...	.7319	.7316	.7313	.7310	.7297	.7271	....	....	....	....	....	....	.7147	.7141	.7133	.7125	.7101	.7059
10...	.7307	.7304	.7299	.7297	.7281	.7251	....	....	....	....	....	....	.7161	.7155	.7149	.7141	.7119	.7081
11...	.7304	.7300	.7297	.7295	.7280	.7251	Closed						.7200	.7194	.7188	.7181	.7164	.7128
12...	....	....	....	....	....	....	.7251	.7247	.7243	.7240	.7223	.7195	.7190	.7183	.7177	.7170	.7152	.7111
13...	....	....	....	....	....	....	.7247	.7243	.7240	.7235	.7219	.7191	.7190	.7182	.7174	.7168	.7148	.7108
14...	Closed						.7258	.7253	.7250	.7245	.7229	.7200	....	....	....	....	....	....
15...	.7304	.7299	.7296	.7293	.7278	.7249	.7263	.7259	.7254	.7250	.7250	.7205	....	....	....	....	....	....
16...	.7293	.7290	.7287	.7285	.7272	.7246	....	....	....	....	....	....	.7173	.7165	.7156	.7151	.7130	.7091
17...	.7322	.7319	.7316	.7314	.7301	.7276	....	....	....	....	....	....	.7160	.7152	.7144	.7138	.7118	.7081
18...	.7326	.7322	.7319	.7316	.7303	.7278	.7265	.7260	.7256	.7252	.7237	.7209	.7160	.7152	.7144	.7138	.7118	.7082
19...	....	....	....	....	....	....	.7267	.7262	.7259	.7253	.7239	.7210	.7158	.7148	.7140	.7135	.7114	.7077
20...	....	....	....	....	....	....	.7251	.7245	.7241	.7235	.7219	.7188	.7166	.7158	.7150	.7145	.7126	.7088
21...	.7334	.7330	.7327	.7325	.7313	.7286	.7261	.7255	.7251	.7245	.7228	.7195	....	....	....	....	....	....
22...	.7327	.7323	.7320	.7318	.7306	.7283	.7270	.7264	.7260	.7254	.7237	.7207	....	....	....	....	....	....
23...	.7328	.7324	.7322	.7320	.7308	.7286	....	....	....	....	....	....	.7158	.7150	.7142	.7136	.7117	.7077
24...	.7314	.7311	.7307	.7305	.7293	.7272	....	....	....	....	....	....	.7143	.7135	.7126	.7120	.7099	.7060
25...	.7315	.7311	.7308	.7306	.7293	.7271	.7254	.7249	.7244	.7240	.7222	.7192	Closed					
26...	....	....	....	....	....	....	.7259	.7252	.7247	.7242	.7224	.7191	.7132	.7124	.7115	.7109	.7088	.7049
27...	....	....	....	....	....	....	.7255	.7247	.7242	.7237	.7218	.7183	.7145	.7137	.7128	.7122	.7101	.7062
28...	.7315	.7311	.7307	.7305	.7291	.7266	Closed						....	....	....	....	....	....
29...	.7326	.7322	.7318	.7316	.7302	.7279	.7226	.7220	.7214	.7209	.7190	.7156	....	....	....	....	....	....
30...	.7319	.7315	.7311	.7308	.7292	.7269	....	....	....	....	....	....	.7153	.7145	.7136	.7130	.7110	.7074
31...	.7312	.7308	.7304	.7301	.7287	.7262	....	....	....	....	....	....	.7150	.7142	.7133	.7128	.7107	.7069

DEUTSCHEMARK FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	.3167@.3165	.3177	.3162	.3165@.3166	.3166 (3.1585)	10345	32544
3	.3180@.3181	.3193	.3164	.3187@.3186	.3186 (3.1387)	18232	33157
4	.3181@.3182	.3191	.3170	.3177@.3179	.3178 (3.1466)	14474	33779
7	.3168@.3167	.3210	.3160	.3198@.3201	.3199 (3.1259)	24323	36942
8	.3198@.3196	.3203	.3170	.3174@.3171	.3173 (3.1515)	25425	35354
9	.3173@.3171	.3192	.3169	.3188@.3187	.3187 (3.1377)	22446	36984
10	.3183@.3181	.3207	.3181	.3199@.3200	.3199 (3.1259)	24821	40193
11	.3193@.3195	.3202	.3169	.3169@.3171	.3170 (3.1545)	23191	38007
14	.3173@.3176	.3177	.3137	.3142@.3141	.3142 (3.1826)	22611	37424
15	.3144@.3147	.3163	.3141	.3147@.3148	.3147 (3.1776)	21217	38176
16	.3152@.3154	.3157	.3142	.3148@.3147	.3147 (3.1776)	14098	37960
17	.3150@.3152	.3161	.3149	.3158@.3160	.3159 (3.1655)	17180	40402
18	.3162@.3163	.3176	.3148	.3173@.3171	.3172 (3.1525)	24328	41491
21	.3165@.3164	.3171	.3161	.3167@.3165	.3166 (3.1585)	8056	42048
22	.3167@.3165	.3175	.3157	.3159@.3161	.3160 (3.1645)	17114	41362
23	.3161@.3163	.3166	.3154	.3164@.3165	.3164 (3.1605)	11302	42018
24	.3165@.3163	.3190	.3161	.3176@.3174	.3175 (3.1496)	27336	46334
25	.3178@.3180	.3180	.3164	.3167@.3168	.3168 (3.1565)	14822	45233
28	.3168	.3179	.3166	.3177@.3175	.3176 (3.1486)	14614	48410
29	.3172@.3173	.3173	.3155	.3161@.3160	.3161 (3.1635)	18574	45701
30	.3165@.3163	.3175	.3159	.3169@.3170	.3169 (3.1555)	16890	46423
31	.3171@.3173	.3182	.3167	.3170@.3171	.3170 (3.1545)	18909	46223

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3160@.3159	.3169	.3136	.3136@.3138	.3137 (3.1877)	27611	42329
4	.3136@.3134	.3138	.3114	.3118@.3117	.3118 (3.2071)	21598	41333
5	.3114@.3115	.3118	.3102	.3110@.3111	.3111 (3.2144)	19367	40744
6	.3108@.3107	.3120	.3100	.3103@.3105	.3104 (3.2216)	19063	37729
7	.3105@.3107	.3107	.3086	.3090@.3092	.3091 (3.2351)	17783	36488
8	.3087@.3086	.3097	.3075	.3079@.3081	.3080 (3.2467)	18857	37279
11	.3078@.3077	.3079	.3056	.3069@.3071	.3070 (3.2573)	19462	37057
12	.3053@.3051	.3055	.3037	.3041@.3043	.3042 (3.2873)	17585	38343
13	.3042@.3043	.3047	.3030	.3037@.3035	.3036 (3.2938)	23490	41886
14	.3050@.3052	.3056	.3041	.3044@.3043	.3043 (3.2862)	19007	40866
15	.3067@.3069	.3075	.3059	.3074@.3072	.3073 (3.2541)	17693	42510
18	Exchange Closed; President's Day						
19	.3017@.3020	.3029	.3014	.3017@.3016	.3017 (3.3145)	24422	41265
20	.3016@.3018	.3018	.2999	.3002@.3004	.3003 (3.3300)	17751	39698
21	.2994@.2990	.2997	.2980	.2986@.2987	.2987 (3.3478)	24601	40396
22	.2958@.2959	.2965	.2951	.2953@.2951	.2952 (3.3875)	17437	40180
25	.2912@.2915	.2924	.2896	.2905@.2906	.2906 (3.4411)	25853	39338
26	.2882@.2886	.2966	.2881	.2945@.2946	.2945 (3.3955)	37861	38693
27	.3016@.3011	.3030	.2995	.3019@.3020	.3019 (3.3123)	31545	[illegible]
28	.3006@.3003	.3021	.2979	.2987@.2985	.2986 (3.3489)	21159	33392

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.2982@.2977	.2999	.2971	.2984@.2986	.2985 (3.3500)	18617	33813
4	.2967@.2965	.2975	.2956	.2966@.2969	.2968 (3.3692)	14385	31613
5	.2924@.2927	.2934	.2910	.2914@.2916	.2914 (3.4317)	12829	29704
6	.2914@.2916	.2968	.2906	.2961@.2958	.2960 (3.3783)	11388	26228
7	.2934@.2935	.2947	.2933	.2937@.2935	.2936 (3.4059)	5078	23310
8	.2931@.2930	.2957	.2928	.2940	.2939 (3.4025)	4584	21271
11	.2980@.2977	.3002	.2972	.3002@.3000	.3001 (3.3322)	6228	18586
12	.2979@.2977	.2997	.2962	.2985@.2982	.2983 (3.3523)	4509	16671
13	.2987	.2992	.2967	.2971@.2967	.2969 (3.3681)	2441	15575
14	.2952@.2951	.2961	.2946	.2954@.2955	.2955 (3.3840)	2181	12937
15	.2937@.2938	.2970	.2937	.2953@.2950	.2952 (3.3875)	3953	11270
18	.2963@.2965	.2985	.2963	.2981@.2982B	.2981 (3.3545)	1127	10751
19	....	....	....	....	....	32	....
20	....	....	....	....	....	10	....

DEUTSCHEMARK FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	.3198@.3199	.3205B	.3192	.3194	.3195 (3.1298)	171	1181
3	.3214	.3222	.3197A	.3215@.3216	.3215 (3.1104)	218	1138
4	.3210	.3220B	.3201	.3206@.3207	.3208 (3.1172)	112	1135
7	.3197	.3237	.3188	.3225@.3227B	.3226 (3.0978)	191	1187
8	.3228	.3230	.3188A	.3199	.3201 (3.1240)	208	1168
9	.3197	.3216	.3197	.3215	.3214 (3.1113)	324	1259
10	.3210	.3233	.3208	.3227	.3227 ([illegible])	331	1358
11	.3223	.3226	.3194	.3195@.3194	.3196 (3.1289)	353	1523
14	.3202	.3202	.3160	.3164	.3165 (3.1595)	245	1556
15	.3169	.3180	.3165	.3168	.3168 (3.1565)	208	1593
16	.3174	.3178	.3164	.3167	.3168 (3.1565)	147	1615
17	.3174	.3183	.3173	.3180	.3180 (3.1446)	164	1619
18	.3183	.3198	.3172A	.3193	.3194 (3.1308)	429	1784
21	.3186	.3193	.3185A	.3189A	.3188 (3.1367)	77	1806
22	.3190	.3198	.3180	.3181@.3182	.3182 (3.1426)	330	1900
23	.3184	.3188	.3175	.3186	.3186 (3.1387)	277	2060
24	.3187	.3211	.3184	.3196A@.3195	.3196 (3.1289)	328	2234
25	.3200	.3201	.3187	.3187	.3189 (3.1357)	276	2356
28	.3192	.3198	.3188A	.3196	.3196 (3.1289)	657	2538
29	.3193	.3193	.3177A	.3180	.3181 (3.1436)	139	2548
30	.3184	.3195	.3180A	.3189@.3190	.3189 (3.1357)	531	2693
31	.3195@.3196	.3203	.3190	.3192@.3191	.3191 (3.1338)	236	2741

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3182	.3191	.3156	.3158@.3157	.3158 (3.1665)	743	3084
4	.3156@.3157	.3159	.3136	.3138@.3139	.3139 (3.1857)	727	2938
5	.3135@.3134	.3138	.3125	.3131@.3132	.3132 (3.1928)	1023	3248
6	.3130	.3139	.3120	.3125@.3124	.3125 (3.2000)	2445	4959
7	.3127@.3128	.3128	.3108	.3111@.3113	.3113 (3.2123)	1484	5086
8	.3110@.3111	.3118B	.3097	.3103@.3102	.3103 (3.2226)	606	5167
11	.3101@.3100	.3101	.3079	.3093	.3093 (3.2331)	981	5306
12	.3075@.3076	.3078	.3060	.3065@.3064	.3065 (3.2626)	899	5684
13	.3064@.3065	.3069	.3054	.3059@.3058	.3059 (3.2690)	2012	6978
14	.3075@.3076	.3078	.3065	.3065	.3065 (3.2626)	1973	7752
15	.3091@.3092	.3099	.3082	.3096@.3098	.3097 (3.2289)	1143	7922
18	Exchange Closed; President's Day						
19	.3039@.3040	.3052	.3037	.3038@.3040	.3040 (3.2894)	1711	8309
20	.3040@.3041	.3041	.3022	.3025@.3026	.3027 (3.3036)	1527	8370
21	.3018@.3014	.3023	.3006	.3013@.3012	.3014 (3.3176)	1820	8806
22	.2980@.2982	.2991B	.2976	.2978@.2977	.2978 (3.3579)	1656	9166
25	.2934@.2936	.2949	.2922	.2930	.2931 (3.4118)	3061	9685
26	.2906@.2907	.2990	.2905	.2972@.2970	.2970 (3.3670)	3945	10647
27	.3048@.3040	.3059	.3020	.3045@.3048	.3046 (3.2829)	3312	10920
28	.3030@.3027	.3048	.3005	.3011@.3013	.3013 (3.3189)	3347	11091

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3009@.3005	.3027	.2997	.3012@.3011	.3012 (3.3200)	3051	11585
4	.2992@.2994	.3002	.2982	.2993@.2995	.2995 (3.3388)	6552	12736
5	.2949@.2952	.2960	.2938	.2942@.2940	.2941 (3.4002)	9673	14575
6	.2940@.2943	.2994	.2931	.2989@.2987	.2988 (3.3467)	24899	19892
7	.2961@.2963	.2976	.2960	.2963@.2962	.2963 (3.3749)	18653	22203
8	.2956@.2957	.2984	.2953	.2965@.2963	.2964 (3.3738)	19837	26566
11	.3000@.3002	.3026	.2996	.3026@.3024	.3025 (3.3057)	28537	31798
12	.3003@.3001	.3022	.2986	.3005@.3007	.3006 (3.3266)	40313	33520
13	.3007@.3009	.3017	.2991	.2994@.2991	.2993 (3.3411)	27729	34014
14	.2978@.2976	.2987	.2972	.2982@.2980	.2981 (3.3545)	18313	33215
15	.2963@.2965	.2997	.2963	.2978@.2976	.2977 (3.3590)	21830	36366
18	.2991@.2990	.3039	.2989	.3030@.3029	.3029 (3.3014)	31550	40040
19	.3072@.3075	.3115	.3066	.3114@.3115	.3114 (3.2113)	45815	46182
20	.3089@.3085	.3109	.3073	.3083@.3081	.3082 (3.2446)	29754	46771
21	.3099@.3150	.3155	.3099	.3137@.3141	.3139 (3.1857)	27469	47564
22	.3139@.3141	.3141	.3117	.3133@.3131	.3132 (3.1928)	17774	49284
25	.3113@.3116	.3122	.3106	.3109@.3111	.3110 (3.2154)	16247	47643
26	.3115@.3117	.3146	.3115	.3134@.3138	.3136 (3.1887)	23012	50341
27	.3208@.3204	.3229	.3192	.3216@.3213	.3214 (3.1113)	38224	48729
28	.3234@.3229	.3238	.3201	.3221@.3225	.3223 (3.1026)	30631	47229
29	.3268@.3271	.3295	.3250	.3286@.3288	.3287 (3.0422)	28049	45532

DEUTSCHEMARK FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	3227@ 3230	3245	3217	3229@ 3231	3230	(3.0959)	28065	42411
2	3194@ 3198	3237	3187	3225@ 3228	3227	(3.0988)	24313	43413
3	3215@ 3217	3232	3198	3207@ 3205	3206	(3.1191)	21659	42568
4	3188@ 3190	3192	3160	3191@ 3181	3186	(3.1387)	27370	43849
5	Exchange Closed: Good Friday							
8	3155@ 3153	3214	3151	3212@ 3214	3213	(3.1123)	23640	46102
9	3192@ 3191	3217	3173	3191@ 3189	3190	(3.1347)	32187	44844
10	3203@ 3201	3225	3190	3217@ 3220	3218	(3.1075)	30880	45588
11	3247@ 3290	3291	3247	3291@ 3289	3290	(3.0395)	31006	47391
12	3278@ 3281	3302	3260	3288@ 3290	3289	(3.0404)	25065	46156
15	3328@ 3325	3339	3314	3329@ 3327	3328	(3.0048)	29473	44971
16	3338	3344	3303	3326@ 3324	3325	(3.0075)	30829	45356
17	3316@ 3314	3331	3288	3300@ 3299	3300	(3.0303)	27115	43586
18	3311@ 3350	3382	3311	3378@ 3380	3379	(2.9594)	36335	46168
19	3377@ 3375	3385	3365	3374@ 3372	3373	(2.9647)	18682	44755
22	3357@ 3360	3366	3310	3312@ 3314	3313	(3.0184)	25863	43744
23	3318@ 3333	3340	3218	3240@ 3238	3239	(3.0873)	50125	44416
24	3215@ 3212	3244	3206	3234@ 3231	3233	(3.0931)	30702	43372
25	3214@ 3211	3225	3180	3200@ 3198	3199	(3.1259)	32962	43002
26	3190@ 3192	3213	3187	3202@ 3199	3200	(3.1250)	20000	43773
29	3225@ 3223	3258	3206	3255@ 3257	3256	(3.0712)	25476	44891
30	3255@ 3273	3273	3207	3211@ 3207	3209	(3.1162)	26718	43253

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	3189@ 3191	3210	3178	3203@ 3205	3204	(3.1210)	23409	42774
2	3164@ 3166	3177	3154	3158@ 3156	3157	(3.1675)	28618	41442
3	3130@ 3125	3143	3101	3105@ 3101	3103	(3.2226)	32407	42569
6	3088@ 3090	3123	3073	3095@ 3097	3096	(3.2299)	36877	42861
7	3142@ 3144	3173	3142	3169@ 3170	3169	(3.1555)	33393	43470
8	3140@ 3142	3157	3131	3141@ 3139	3140	(3.1847)	21380	42277
9	3215@ 3212	3233	3202	3212@ 3216	3214	(3.1113)	27409	43988
10	3211@ 3213	3232	3204	3231@ 3229	3230	(3.0959)	17877	44468
13	3252@ 3250	3268	3235	3266@ 3264	3265	(3.0627)	27503	43897
14	3273@ 3285	3296	3238	3284@ 3286	3285	(3.0441)	37549	44759
15	3259@ 3261	3284	3249	3278@ 3279	3278	(3.0506)	31737	45462
16	3226@ 3227	3253	3224	3239@ 3241	3240	(3.0864)	22382	43807
17	3248@ 3250	3276	3246	3270@ 3268	3269	(3.0590)	17068	44145
20	3308@ 3312	3317	3253	3261@ 3263	3262	(3.0656)	33822	45097
21	3288@ 3290	3292	3234	3275@ 3273	3274	(3.0543)	31567	43856
22	3261@ 3260	3268	3243	3260@ 3257	3259	(3.0684)	19986	43541
23	3236@ 3233	3258	3229	3253@ 3251	3252	(3.0750)	20338	42735
24	3243@ 3244	3245	3227	3228@ 3227	3228	(3.0978)	13963	41176
27	Exchange Closed: Memorial Day							
28	3216@ 3217	3223	3208	3213@ 3215	3214	(3.1113)	21521	37465
29	3221@ 3219	3266	3216	3261@ 3264	3262	(3.0656)	23984	37456
30	3261@ 3265	3265	3235	3245@ 3243	3244	(3.0826)	20654	36172
31	3238@ 3240	3293	3220	3284@ 3287	3285	(3.0441)	29658	37648

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
3	3290@ 3292	3305	3265	3286@ 3288	3287	(3.0422)	23331	35324
4	3280@ 3278	3293	3259	3264@ 3266	3264	(3.0637)	12225	33457
5	3262@ 3261	3272	3251	3268@ 3270	3270	(3.0581)	9007	31539
6	3277@ 3278	3281	3261	3271@ 3270	3270	(3.0581)	4681	29676
7	3270@ 3271	3271	3238	3242@ 3240	3241	(3.0854)	9125	27311
10	3231@ 3229	3243	3218	3241@ 3243	3242	(3.0845)	5819	26511
11	3234@ 3235	3247	3233	3240@ 3241	3241	(3.0854)	3353	23559
12	3246@ 3245	3249	3233	3235@ 3236	3235	(3.0911)	5081	20023
13	3224@ 3226	3245	3222	3227@ 3228	3228	(3.0978)	2546	18606
14	3248@ 3250	3277	3248	3263@ 3265	3265	(3.0627)	5614	16766
17	3257@ 3262	3265	3257	3261	3261	(3.0665)	1627	15467
18	....	....	....	....	....	....	174	....
19	....	....	....	....	....	....	1	....
20	....	....	....	....	....	....	1	....
21	....	....	....	....	....	....		

DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	3230	3237	3229A	3237	3230	(3.0959)	41	171
3	3242	3254B	3235A	3248	3250	(3.0769)	10	164
4	3258	3258	3235	3235	3244	(3.0826)	30	167
7	3233	3260B	3228A	3260B	3261	(3.0665)	10	177
8	....	....	3233A	3233A	3233	(3.0931)	....	177
9	3228	3244B	3228	3244B	3245	(3.0816)	90	267
10	3246	3259	3244	3259	3257	(3.0703)	11	258
11	3255	3258	3229A	3251	3226	(3.0998)	102	305
14	3206	3206	3195	3196	3196	(3.1289)	60	327
15	3202	3205B	3196	3199A	3197	(3.1279)	99	351
16	3200	3205B	3194A	3194A	3196	(3.1289)	3	353
17	3205	3210	3203	3206B	3208	(3.1172)	14	368
18	3209	3220B	3203A	3220B	3220	(3.1056)	51	414
21	3217	3217	3214	3214	3215	(3.1104)	14	422
22	3220	3222	3208A	3209A	3209	(3.1162)	2	421
23	....	....	....	3209N	3213	(3.1123)	....	421
24	3213	3230	3213	3230	3224	(3.1017)	14	412
25	3223	3223	3218	3220	3216	(3.1094)	5	418
28	3215	3222B	3215	3218	3218	(3.1075)	6	420
29	3216	3216	3204	3206B	3206	(3.1191)	15	432
30	....	3214B	....	3206N	3214	(3.1113)	....	432
31	3225	3225	3215	3215	3215	(3.1104)	11	438

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	3200	3200	3186A	3197	3183	(3.1418)	7	440
4	3182	3182	3163	3163	3163	(3.1615)	67	439
5	3158	3162B	3150	3157B	3156	(3.1685)	57	453
6	3154	3161B	3148	3149B	3149	(3.1756)	131	418
7	3151	3151	3139A	3151	3138	(3.1867)	30	446
8	3136	3142B	3127	3127	3127	(3.1979)	92	466
11	3119	3120	3104	3118@ 3120	3118	(3.2071)	44	463
12	3100@ 3098	3100	3088	3090A	3091	(3.2351)	77	509
13	3091	3092	3079	3086	3085	(3.2414)	139	568
14	3097@ 3098	3102	3088	3088	3090	(3.2362)	180	714
15	3116	3122	3110	3118	3123	(3.2020)	39	734
18	Exchange Closed: President's Day							
19	3086	3073B	3065	3066	3065	(3.2626)	15	727
20	3063	3063	3048	3055	3053	(3.2754)	72	634
21	3041	3050	3038	3043	3044	(3.2851)	33	674
22	3019	3020	3009	3017	3011	(3.3211)	176	711
25	2986	2975	2950	2958	2961	(3.3772)	620	1030
26	2935	3007	2925A	3000@ 2995	2997	(3.3366)	275	1097
27	3080	3083	3054	3083	3079	(3.2478)	69	1108
28	3068	3070	3040	3040	3045	(3.2840)	93	1119

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	3035	3061	3033	3049	3046	(3.2829)	22	1135
4	3028@ 3030	3030	3010	3022	3028	(3.3025)	38	1137
5	2988	2988	2968	2969	2973	(3.3636)	63	1168
6	2973	3020	2962	3018	3021	(3.3101)	65	1199
7	2990	3003	2990	2998	2994	(3.3400)	102	1272
8	2987	3002	2982	2993	2994	(3.3400)	228	1458
11	3028	3052	3028	3048	3052	(3.2765)	97	1475
12	3030	3051	3020	3033@ 3032	3035	(3.2948)	208	1553
13	3034	3042B	3022	3022	3022	(3.3090)	35	1566
14	3008	3014	3003	3009	3011	(3.3211)	55	1596
15	2996	3023	2996	3011	3006	(3.3266)	214	1743
18	3015@ 3019	3067	3015	3059	3058	(3.2701)	363	1873
19	3098@ 3100	3151	3098	3151@ 3149	3149	(3.1756)	921	2272
20	3120	3139	3102A	3110	3111	(3.2144)	248	2339
21	3132	3184B	3132	3166B@ 3168	3168	(3.1565)	75	2329
22	3166	3166	3148	3164@ 3162A	3162	(3.1625)	97	2334
25	3148	3150B	3135	3138B	3139	(3.1857)	75	2337
26	3147	3171	3147	3165B	3165	(3.1595)	81	2350
27	3237@ 3240	3263	3224	3246	3244	(3.0826)	853	2234
28	3268	3268	3232	3251B	3253	(3.0740)	172	2245
29	3290	3325	3281	3317@ 3318	3317	(3.0147)	227	2263

DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1...	.3259@.3257	.3270	.3243	.3257	.3258 (3.0693)	616	2249
2...	.3224	.3262B	.3219	.3257A@.3252	.3254 (3.0731)	316	2339
3...	.3247	.3257B	.3227	.3236	.3234 (3.0921)	180	2345
4...	.3215	.3219	.3189	.3206	.3214 (3.1113)	478	2377
5...	Exchange Closed; Good Friday						
8...	.3178@.3179	.3240	.3178	.3240	.3240 (3.0864)	99	2409
9...	.3220	.3242B	.3201	.3217B	.3217 (3.1084)	158	2424
10...	.3227	.3250	.3220	.3245	.3244 (3.0826)	111	2430
11...	.3285	.3315	.3280	.3311@.3315	.3315 (3.0166)	276	2468
12...	.3310	.3325	.3286	.3315@.3314	.3314 (3.0175)	732	2741
15...	.3348@.3350	.3363	.3339	.3351@.3353	.3352 (2.9832)	434	2867
16...	.3362	.3365	.3326	.3350	.3349 (2.9859)	250	2743
17...	.3338	.3354	.3315	.3325	.3324 (3.0084)	890	3185
18...	.3380@.3375	.3403	.3362	.3400@.3403	.3402 (2.9394)	1247	3535
19...	.3399@.3400	.3407	.3389	.3395@.3396	.3397 (2.9437)	784	3531
22...	.3385@.3384	.3388	.3335	.3337A@.3335	.3336 (2.9976)	337	3425
23...	.3355	.3364	.3244	.3262@.3263	.3263 (3.0646)	1446	3309
24...	.3236@.3237	.3265B	.3228	.3255@.3257B	.3257 (3.0703)	487	3316
25...	.3238@.3239	.3248B	.3205	.3222@.3220	.3222 (3.1036)	436	3345
26...	.3212@.3214	.3236B	.3212	.3223	.3223 (3.1026)	361	3406
29...	.3250	.3263	.3233	.3262A@.3260	.3261 (3.0476)	268	3461
30...	.3282@.3288	.3295B	.3233A	.3238@.3233A	.3234 (3.0921)	226	3490

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1...	.3213@.3214	.3234	.3203	.3230	.3228 (3.0978)	905	3790
2...	.3186@.3188	.3199	.3176	.3179@.3178	.3180 (3.1446)	922	3679
3...	.3156@.3153	.3166	.3122	.3123@.3122	.3123 (3.2020)	728	3914
6...	.3112@.3113	.3143	.3095	.3116@.3117	.3117 (3.2082)	986	4133
7...	.3163@.3166	.3194	.3163	.3191B@.3192	.3191 (3.1338)	670	4257
8...	.3160@.3163	.3178	.3152	.3162@.3163	.3163 (3.1615)	427	4246
9...	.3233@.3236	.3258	.3227	.3238@.3237	.3237 (3.0892)	634	4375
10...	.3234@.3236	.3255	.3229	.3254@.3255	.3254 (3.0731)	468	4267
13...	.3278@.3277	.3290	.3259	.3289@.3287	.3288 (3.0413)	825	4454
14...	.3299@.3306	.3320	.3261	.3309@.3310	.3309 (3.0220)	1255	4872
15...	.3284@.3285	.3306	.3274	.3303@.3301	.3302 (3.0284)	1144	5201
16...	.3247@.3251	.3275	.3246	.3264@.3261	.3263 (3.0646)	2030	6178
17...	.3274@.3273	.3299	.3270	.3294@.3292	.3292 (3.0376)	591	6306
20...	.3336@.3333	.3340	.3275	.3285@.3286	.3285 (3.0441)	1479	6720
21...	.3315@.3314	.3315	.3256	.3298@.3297	.3297 (3.0330)	1731	7012
22...	.3285@.3282	.3288	.3267	.3282@.3278	.3281 (3.0478)	1356	7380
23...	.3255@.3256	.3280	.3253	.3275@.3273	.3274 (3.0543)	1686	7492
24...	.3263@.3265	.3267	.3248	.3249@.3248	.3249 (3.0778)	2509	8619
27...	Exchange Closed; Memorial Day						
28...	.3235@.3236	.3241	.3220	.3233@.3234	.3234 (3.0921)	4028	10688
29...	.3238@.3239	.3287	.3237	.3281@.3284	.3282 (3.0469)	2317	11308
30...	.3288@.3283	.3288	.3257	.3264@.3263	.3264 (3.0637)	3612	12462
31...	.3259@.3257	.3314	.3250	.3308@.3304	.3305 (3.0257)	4784	14546

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3...	.3312@.3313	.3322	.3279	.3307@.3305	.3306 (3.0248)	9070	17936
4...	.3299@.3297	.3311	.3279	.3282@.3283	.3283 (3.0459)	12009	20532
5...	.3281@.3278	.3290	.3268	.3287@.3290	.3287 (3.0422)	17173	22715
6...	.3293@.3295	.3298	.3278	.3288@.3286	.3287 (3.0422)	13925	23642
7...	.3291@.3293	.3293	.3257	.3260@.3257	.3259 (3.0684)	21582	24214
10...	.3249@.3250	.3262	.3238	.3259@.3262	.3260 (3.0674)	18422	24984
11...	.3251@.3252	.3268	.3251	.3259@.3260	.3260 (3.0674)	12907	26351
12...	.3263@.3264	.3268	.3252	.3254@.3252	.3253 (3.0740)	11763	27834
13...	.3242@.3244	.3250	.3241	.3249@.3247	.3248 (3.0788)	15802	29574
14...	.3270@.3276	.3287	.3269	.3285@.3283	.3284 (3.0450)	25831	36370
17...	.3278@.3279	.3288	.3276	.3284@.3283	.3284 (3.0450)	10437	37117
18...	.3305@.3304	.3342	.3300	.3337@.3339	.3338 (2.9958)	33996	47986
19...	.3343@.3341	.3346	.3296	.3302@.3306	.3304 (3.0266)	29218	47598
20...	.3305@.3311	.3311	.3253	.3268@.3270	.3269 (3.0590)	31812	45721
21...	.3256@.3259	.3285	.3255	.3281@.3279	.3280 (3.0487)	14455	45100
24...	.3270@.3268	.3285	.3263	.3277@.3278	.3278 (3.0506)	11869	44662
25...	.3280@.3281	.3284	.3258	.3284@.3281	.3282 (3.0469)	16041	44252
26...	.3285@.3283	.3306	.3283	.3293@.3295	.3294 (3.0358)	23431	45716
27...	.3292@.3290	.3295	.3277	.3289@.3287	.3288 (3.0413)	19849	46444
28...	.3285@.3284	.3327	.3284	.3317@.3314	.3315 (3.0166)	23248	48191

DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1...	.3312@.3314	.3319	.3296	.3298@.3300	.3299 (3.0312)	20671	48242
2...	.3290@.3288	.3305	.3285	.3305@.3303	.3304 (3.0266)	17467	47112
3...	.3305@.3306	.3320	.3304	.3316@.3317	.3316 (3.0156)	12435	46774
4...	Exchange Closed; Independence Day						
5...	.3312@.3310	.3354	.3310	.3354@.3352	.3353 (2.9824)	25252	54152
8...	.3341@.3340	.3385	.3329	.3378@.3379	.3378 (2.9603)	32985	57305
9...	.3388@.3389	.3406	.3365	.3387@.3388	.3387 (2.9524)	33625	58220
10...	.3419@.3417	.3435	.3412	.3430@.3431	.3430 (2.9154)	30616	58878
11...	.3414@.3412	.3454	.3408	.3445@.3443	.3444 (2.9036)	29199	60414
12...	.3469@.3460	.3494	.3457	.3491@.3489	.3490 (2.8653)	30893	60364
15...	.3494@.3495	.3498	.3461	.3493@.3492	.3492 (2.8636)	33183	58047
16...	.3477@.3476	.3494	.3470	.3487@.3485	.3486 (2.8686)	29573	55431
17...	.3533@.3528	.3551	.3513	.3533@.3537	.3535 (2.8288)	41285	54426
18...	.3540@.3550	.3555	.3475	.3479@.3477	.3478 (2.8752)	40474	48518
19...	.3475@.3478	.3513	.3466	.3480@.3479	.3479 (2.8743)	[illegible]1911	48880
22...	.3479@.3480	.3493	.3457	.3490@.3493	.3491 (2.8645)	24323	48340
23...	.3520@.3513	.3544	.3500	.3502@.3500	.3501 (2.8563)	36430	46730
24...	.3494@.3496	.3506	.3476	.3502@.3499	.3501 (2.8563)	25441	48635
25...	.3508@.3506	.3514	.3487	.3492@.3494	.3493 (2.8628)	27396	47824
26...	.3493@.3491	.3554	.3485	.3545@.3550	.3547 (2.8192)	32286	50136
29...	.3544@.3546	.3571	.3536	.3540@.3537	.3539 (2.8256)	43787	49866
30...	.3545@.3550	.3579	.3542	.3552@.3553	.3552 (2.8153)	42404	51235
31...	.3600@.3585	.3607	.3568	.3603@.3600	.3601 (2.7770)	36730	50812

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1...	.3591@.3593	.3595	.3536	.3544@.3547	.3546 (2.8200)	44335	48057
2...	.3547@.3543	.3563	.3538	.3558@.3560	.3559 (2.8097)	20708	45729
5...	.3562@.3560	.3574	.3530	.3555@.3558	.3557 (2.8113)	29011	45100
6...	.3533@.3531	.3536	.3511	.3514@.3517	.3516 (2.8441)	27996	42536
7...	.3515@.3513	.3537	.3511	.3522@.3520	.3521 (2.8401)	30924	42404
8...	.3535@.3533	.3551	.3530	.3545@.3548	.3546 (2.8200)	22294	44325
9...	.3542@.3540	.3588	.3531	.3581@.3588	.3584 (2.7901)	28079	46251
12...	.3585@.3587	.3602	.3577	.3595@.3599	.3597 (2.7800)	23877	47165
13...	.3610@.3602	.3627	.3596	.3619@.3621	.3620 (2.7624)	36459	49731
14...	.3598@.3596	.3612	.3586	.3604@.3600	.3602 (2.7762)	32537	48948
15...	.3629@.3627	.3638	.3614	.3636@.3634	.3635 (2.7510)	29570	50253
16...	.3629@.3630	.3647	.3627	.3635@.3637	.3636 (2.7502)	17745	50923
19...	.3630@.3633	.3636	.3621	.3635@.3633	.3634 (2.7517)	17204	49640
20...	.3620@.3595	.3620	.3590	.3612@.3609	.3611 (2.7693)	23705	48746
21...	.3603@.3602	.3651	.3602	.3646@.3644	.3645 (2.7434)	24616	50798
22...	.3650@.3600	.3667	.3622	.3629@.3627	.3628 (2.7563)	33583	47889
23...	.3637@.3636	.3653	.3629	.3643@.3645	.3644 (2.7442)	18781	48542
26...	.3634@.3636	.3636	.3605	.3614@.3612	.3613 (2.7677)	19898	46963
27...	.3607@.3605	.3615	.3586	.3611@.3615	.3613 (2.7677)	27599	45057
28...	.3621@.3619	.3627	.3608	.3623@.3620	.3621 (2.7616)	19126	45433
29...	.3610@.3609	.3612	.3594	.3603@.3605	.3604 (2.7746)	16928	43921
30...	.3598@.3595	.3598	.3554	.3557@.3555	.3556 (2.8121)	29522	41484

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2...	Exchange Closed; Labor Day						
3...	.3517@.3515	.3521	.3494	.3496@.3494	.3495 (2.8612)	31902	38187
4...	.3519@.3518	.3532	.3504	.3517@.3515	.3516 (2.8441)	23500	35459
5...	.3519@.3520	.3526	.3469	.3469@.3470	.3470 (2.8818)	27420	33045
6...	.3435@.3430	.3436	.3402	.3424@.3423	.3424 (2.9205)	26034	30435
9...	.33[illegible]7@.3385	.3415	.3385	.3395@.3393	.3394 (2.9463)	13579	26161
10...	.3399@.3401	.3411	.3388	.3396@.3394	.3394 (2.9463)	5200	23820
11...	.3399@.3400	.3400	.3364	.3377@.3376	.3376 (2.9620)	3103	22605
12...	.3363@.3365	.3409	.3363	.3400@.3398	.3400 (2.9411)	3922	21084
13...	.3428@.3425	.3460	.3419	.3444@.3448	.3448 (2.9002)	4645	19826
16...	.3440@.3441	.3442	.3431	.3435@.3436	.3436 (2.9103)	1313	19211
17...	....	....	....	....	....	12	19211
18...	....	....	....	....	....	....	....
24...	....	....	....	....	....	5	....

DEUTSCHEMARK FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	.3258	.3258	.3257	.3257	.3262 (3.0656)	9	111
3	.3276	.3285B	.3270A	.3284	.3284 (3.0450)	117	51
4	.3281	.3281	.3267	.3267	.3278 (3.0506)	13	51
7	....	.3290B	.3266A	.3290B	.3294 (3.0358)	....	41
8	.3287	.3287	.3263A	.3263A	.3263 (3.0646)	5	39
9	.3280	.3280	.3275A	.3278	.3275 (3.0534)	4	39
10	....	.3290B	....	.3290B	.3290 (3.0395)	....	38
11	.3276 @ .3275	.3276	.3270A	.3270A	.3263 (3.0646)	3	39
14	.3265	.3265	.3231A	.3237	.3227 (3.0988)	22	56
15	....	.3240B	....	.3227N	.3227 (3.0988)	1	52
16	.3234	.3234	.3228A	.3228A	.3227 (3.0988)	3	55
17	.3241	.3241	.3241	.3241	.3241 (3.0854)	1	56
18	.3255	.3255	.3236A	.3254B	.3254 (3.0731)	16	72
21	....	....	.3248A	.3248A	.3248 (3.0788)	....	67
22	.3255	.3255	.3239A	.3239A	.3242 (3.0845)	1	68
23	.3239	.3240	.3239	.3240	.3246 (3.0807)	16	70
24	.3246	.3264	.3246	.3260	.3257 (3.0703)	10	69
25	.3253	.3253	.3253	.3253	.3248 (3.0788)	10	79
28	.3249	.3252B	.3249	.3252B	.3254 (3.0731)	1	80
29	....	....	.3238A	.3238A	.3238 (3.0883)	....	80
30	.3245	.3245	.3245	.3245	.3245 (3.0816)	1	81
31	.3255	.3255	.3247A	.3247A	.3247 (3.0797)	2	81

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3250	.3250	.3216	.3216	.3216 (3.1094)	5	81
4	.3211	.3211	.3194A	.3196	.3196 (3.1289)	24	71
5	.3186	.3186	.3186	.3186	.3188 (3.1367)	3	69
6	.3180	.3180	.3180	.3180	.3178 (3.1466)	2	71
7	.3182	.3182	.3168A	.3182	.3168 (3.1565)	1	67
8	.3175	.3175	.3159A	.3159A	.3157 (3.1675)	7	72
11	.3150	.3150	.3128	.3139B	.3147 (3.1776)	14	71
12	.3129	.3129	.3115	.3120B	.3122 (3.2030)	15	75
13	.3115	.3115	.3115	.3115	.3116 (3.2092)	9	82
14	.3133	.3133	.3120A	.3125	.3118 (3.2071)	8	85
15	....	.3136B	....	.3118N	.3153 (3.1715)	....	85
18	Exchange Closed, President's Day						
19	.3102	.3102	.3095A	.3100	.3094 (3.2320)	10	92
20	.3090	.3090	.3080	.3080	.3083 (3.2435)	14	104
21	.3080	.3085	.3071	.3075B	.3077 (3.2499)	22	113
22	.3051	.3051	.3040A	.3050	.3044 (3.2851)	4	116
25	.3001	.3001	.2990	.2996	.2996 (3.3377)	34	128
26	.2979	.3037	.2971	.3027	.3032 (3.2981)	10	130
27	.3115	.3115	.3090	.3115	.3115 (3.2102)	19	154
28	.3100	.3113	.3090A	.3110	.3084 (3.2425)	12	154

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3068	.3092	.3065	.3092	.3083 (3.2435)	9	151
4	.3069	.3069	.3043	.3043	.3060 (3.2679)	181	326
5	.3010	.3013B	.2995	.2995	.3005 (3.3277)	118	347
6	.3028	.3047	.3024	.3045	.3052 (3.2765)	14	343
7	.3026	.3031	.3026	.3031	.3026 (3.3046)	37	327
8	.3020 @ .3019	.3035	.3019	.3022	.3027 (3.3036)	6	326
11	.3072	.3073	.3072	.3073	.3086 (3.2404)	11	336
12	.3065	.3079	.3063A	.3075	.3069 (3.2583)	28	336
13	.3069	.3069	.3060A	.3060A	.3057 (3.2711)	1	344
14	.3029 @ .3030	.3041B	.3029	.3040	.3043 (3.2862)	136	406
15	.3026	.3050B	.3024	.3045	.3038 (3.2916)	44	422
18	.3065	.3098B	.3065	.3094	.3090 (3.2362)	57	396
19	.3135	.3190B	.3133	.3190B	.3189 (3.1357)	95	392
20	.3157	.3168B	.3139	.3144B	.3147 (3.1776)	15	387
21	.3200	.3220B	.3187	.3191A @ .3190	.3202 (3.1230)	18	390
22	.3204	.3204	.3185	.3196	.3196 (3.1289)	39	402
25	.3185	.3185	.3174A	.3175	.3174 (3.1505)	13	395
26	.3182	.3207	.3182	.3198B	.3200 (3.1250)	29	391
27	.3275	.3293	.3265A	.3282A	.3282 (3.0469)	127	366
28	.3295	.3295	.3275	.3290B	.3291 (3.0385)	26	365
29	.3330	.3355	.3317	.3345	.3355 (2.9806)	61	391

DEUTSCHEMARK FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3287	.3302	.3283	.3300	.3292 (3.0376)	49	407
2	.3260	.3290B	.3248	.3290B	.3291 (3.0385)	28	410
3	.3293	.3293	.3270A	.3270A	.3270 (3.0581)	40	416
4	.3253	.3253	.3232	.3243	.3250 (3.0769)	15	416
5	Exchange Closed; Good Friday						
8	.3237	.3265B	.3237	.3265B	.3278 (3.0525)	3	417
9	.3240	.3275B	.3240	.3250B	.3253 (3.0740)	6	419
10	.3261	.3279	.3258A	.3268	.3277 (3.0515)	20	417
11	.3326	.3338	.3312	.3334	.3347 (2.9877)	20	420
12	.3337	.3354	.3314	.3338	.3344 (2.9904)	33	428
15	.3385	.3395	.3370	.3377	.3382 (2.9568)	38	428
16	.3397	.3397	.3364	.3372	.3377 (2.9612)	58	463
17	.3377	.3379B	.3350	.3350	.3350 (2.9850)	13	469
18	.3400 @ .3404	.3422	.3400	.3420	.3429 (2.9163)	47	470
19	.3430	.3433	.3423	.3425	.3425 (2.9197)	62	440
22	.3415	.3418	.3369	.3369	.3365 (2.9717)	40	445
23	.3395	.3395	.3280	.3290	.3293 (3.0367)	132	515
24	.3266 @ .3273	.3292B	.3265	.3288A	.3287 (3.0422)	53	532
25	.3270	.3275B	.3235	.3249 @ .3250	.3252 (3.0750)	65	551
26	.3263	.3265B	.3254	.3255A	.3253 (3.0740)	4	548
29	.3280	.3314	.3278	.3314	.3313 (3.0184)	41	568
30	.3309	.3309	.3266A	.3266A	.3266 (3.0618)	13	569

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3243	.3263	.3242	.3258	.3258 (3.0693)	41	577
2	.3220 @ .3217	.3225B	.3208	.3212A @ .3208	.3210 (3.1152)	53	589
3	.3187	.3192	.3152	.3155	.3153 (3.1715)	89	588
6	.3145	.3170B	.3123	.3143A	.3144 (3.1806)	64	590
7	.3197	.3220	.3195	.3218A	.3218 (3.1075)	29	584
8	.3197	.3197	.3187	.3188	.3189 (3.1357)	20	587
9	.3255	.3279	.3254	.3264A	.3264 (3.0637)	20	589
10	.3275	.3280B	.3256	.3278A @ .3276	.3278 (3.0506)	22	557
13	.3300 @ .3302	.3316	.3292A	.3315	.3315 (3.0165)	36	576
14	.3299	.3341	.3290	.3325B	.3335 (2.9985)	61	573
15	.3311	.3329B	.3298	.3329B	.3329 (3.0039)	53	577
16	.3278	.3295B	.3275	.3291	.3290 (3.0395)	35	575
17	.3295	.3324B	.3295	.3317A @ .3316	.3316 (3.0138)	7	580
20	.3358	.3361	.3307	.3307	.3310 (3.0211)	67	594
21	.3314	.3326	.3295	.3320B @ .3316	.3318 (3.0138)	118	590
22	.3305	.3310	.3297	.3299	.3306 (3.0248)	64	617
23	.3280	.3306B	.3280	.3296B	.3299 (3.0312)	31	615
24	.3290	.3290	.3279	.3279	.3274 (3.0543)	15	613
27	Exchange Closed, Memorial Day						
28	.3258	.3265	.3257	.3259	.3259 (3.0684)	16	612
29	.3262	.3307	.3262	.3307	.3307 (3.0238)	21	614
30	.3295	.3300	.3285	.3285	.3288 (3.0413)	24	627
31	.3281	.3332	.3281	.3330	.3326 (3.0066)	83	667

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	.3333	.3343	.3316	.3329	.3327 (3.0057)	116	725
4	.3325	.3328	.3305	.3308 @ .3309	.3305 (3.0257)	73	745
5	.3303	.3305	.3290	.3297	.3305 (3.0257)	321	913
6	.3310	.3310	.3303	.3306B	.3306 (3.0248)	127	982
7	.3300	.3300	.3278	.3279	.3279 (3.0497)	270	1077
10	.3264	.3279	.3256	.3279	.3279 (3.0497)	128	1129
11	.3273	.3284	.3273	.3280A @ .3276	.3278 (3.0506)	114	1148
12	.3281	.3287	.3268	.3269 @ .3268	.3270 (3.0581)	256	1281
13	.3264	.3271	.3260	.3267A @ .3265	.3268 (3.0599)	55	1294
14	.3295 @ .3292	.3311	.3292	.3303	.3300 (3.0303)	359	1460
17	.3299	.3303	.3294	.3301B @ .3303	.3302 (3.0284)	270	1633
18	.3325	.3360	.3320	.3358 @ .3359	.3357 (2.9788)	179	1687
19	.3363	.3366	.3317	.3322 @ .3321	.3324 (3.0084)	347	1766
20	.3328	.3328	.3275A	.3287	.3289 (3.0404)	595	1822
21	.3273	.3306	.3273	.3302 @ .3305	.3303 (3.0275)	175	1829
24	.3290	.3307B	.3289	.3300 @ .3302	.3301 (3.0293)	109	1823
25	.3306	.3308	.3283A	.3308 @ .3306A	.3306 (3.0248)	60	1819
26	.3311	.3329	.3311	.3315 @ .3316B	.3316 (3.0156)	186	1868
27	.3314	.3316B	.3302	.3311 @ .3310	.3310 (3.0211)	86	1870
28	.3324	.3346	.3321A	.3339 @ .3336	.3337 (2.9967)	129	1799

DEUTSCHEMARK FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3336@.3337	.3339	.3316	.3320@.3316	.3319 (3.0129)	111	1792
2	.3312	.3324	.3308	.3324B	.3324 (3.0084)	124	1818
3	.3327@.3328	.3340	.3326	.3339	.3337 (2.9967)	103	1871
4	Exchange Closed; Independence Day						
5	.3334	.3376	.3334	.3375@.3376	.3374 (2.9638)	274	1951
8	.3363@.3362	.3405	.3350	.3402@.3401A	.3400 (2.9411)	448	2091
9	.3412	.3427	.3407	.3410B@.3412	.3410 (2.9325)	1012	2425
10	.3443@.3441	.3461	.3436	.3454@.3456	.3455 (2.8943)	1728	3352
11	.3440@.3439	.3480	.3434	.3474	.3471 (2.8810)	983	3799
12	.3498@.3497	.3520	.3496	.3517@.3518	.3517 (2.8433)	830	4019
15	.3523	.3524	.3486	.3520@.3518	.3518 (2.8425)	745	4293
16	.3504@.3503	.3520	.3495	.3513	.3511 (2.8481)	749	4678
17	.3552@.3551	.3574	.3538	.3560@.3558	.3560 (2.8089)	721	4814
18	.3563@.3565	.3579	.3502	.3503A@.3502	.3504 (2.8538)	776	4744
19	.3504@.3505	.3535	.3496	.3505A@.3504	.3505 (2.8530)	452	4731
22	.3508@.3507	.3520	.3485	.3517@.3520	.3519 (2.8417)	443	4703
23	.3550@.3549	.3570	.3529	.3532@.3529	.3530 (2.8328)	665	4602
24	.3526@.3525	.3534	.3506	.3532@.3529A	.3530 (2.8328)	616	4803
25	.3536@.3538	.3542	.3516	.3522B@.3524	.3522 (2.8392)	332	4877
26	.3519@.3520	.3584	.3515	.3578@.3579	.3577 (2.7956)	605	4911
29	.3576	.3603	.3571	.3574	.3572 (2.7995)	1395	4864
30	.3578@.3581	.3611	.3575	.3585@.3584	.3585 (2.7894)	1077	5107
31	.3625@.3630	.3639	.3602	.3633B@.3634	.3633 (2.7525)	886	5314

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3624@.3623	.3626	.3566	.3575@.3574	.3576 (2.7964)	1575	5741
2	.3578@.3572	.3594	.3572	.3592@.3590	.3591 (2.7847)	617	5565
5	.3591@.3595	.3603	.3563	.3589	.3589 (2.7862)	734	5673
6	.3566@.3565	.3568	.3542	.3545	.3546 (2.8200)	1253	5734
7	.3542@.3544	.3567B	.3540	.3551	.3551 (2.8161)	673	5875
8	.3563@.3564	.3579	.3561	.3574@.3578	.3578 (2.7964)	680	6019
9	.3574@.3573	.3616	.3562	.3615@.3616	.3614 (2.7670)	1072	6425
12	.3616@.3617	.3632	.3607	.3626@.3627	.3627 (2.7570)	1112	6734
13	.3635@.3637	.3659	.3628	.3653@.3654	.3652 (2.7382)	1302	7054
14	.3630@.3631	.3644	.3618	.3637@.3635A	.3634 (2.7517)	698	7080
15	.3659@.3661	.3670	.3645	.3669@.3667	.3668 (2.7262)	1336	7174
16	.3664@.3662	.3680	.3662	.3668@.3669	.3669 (2.7255)	1397	8043
19	.3666@.3667	.3668	.3651	.3665@.3667	.3667 (2.7270)	989	8118
20	.3650@.3635	.3650	.3622	.3643@.3640	.3643 (2.7449)	1628	8285
21	.3633@.3634	.3684	.3633	.3677@.3680	.3678 (2.7188)	1797	8774
22	.3683@.3684	.3698	.3655	.3659@.3661	.3661 (2.7314)	2557	9245
23	.3670@.3671	.3686	.3663	.3676@.3679	.3677 (2.7196)	1190	9514
26	.3667@.3668	.3669	.3638	.3646@.3647	.3646 (2.7427)	2441	10497
27	.3638@.3639	.3648	.3619	.3647@.3648	.3647 (2.7419)	2672	10983
28	.3652@.3654	.3661	.3640	.3655@.3654	.3654 (2.7367)	2150	11534
29	.3644@.3641	.3644	.3626	.3637@.3638	.3637 (2.7495)	1842	12100
30	.3631@.3630	.3631	.3585	.3585@.3589	.3588 (2.7870)	4064	12205

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day						
3	.3546@.3548	.3553	.3523	.3528@.3524	.3526 (2.8360)	7817	13495
4	.3551@.3549	.3562	.3534	.3547@.3549	.3547 (2.8192)	7924	14756
5	.3548@.3550	.3556	.3500	.3500@.3501	.3501 (2.8563)	8177	16031
6	.3466@.3455	.3470	.3435	.3454@.3457	.3456 (2.8935)	14958	18999
9	.3424@.3420	.3449	.3420	.3429@.3426	.3428 (2.9171)	30842	25820
10	.3432@.3434	.3445	.3422	.3428@.3429	.3428 (2.9171)	26825	29760
11	.3433@.3432	.3434	.3399	.3411@.3409	.3410 (2.9325)	31562	32696
12	.3399@.3397	.3443	.3397	.3433@.3435	.3434 (2.9120)	31114	33546
13	.3457@.3445	.3497	.3445	.3481@.3484	.3482 (2.8719)	35202	34699
16	.3472@.3474	.3521	.3463	.3521@.3520	.3520 (2.8409)	22032	35576
17	.3510@.3513	.3519	.3472	.3479@.3480	.3480 (2.8735)	27044	37399
18	.3471@.3468	.3492	.3461	.3471@.3469	.3470 (2.8818)	24265	37296
19	.3462@.3465	.3490	.3462	.3483@.3485	.3484 (2.8702)	19358	37904
20	.3509@.3504	.3556	.3504	.3555@.3556	.3555 (2.8129)	34994	39778
23	.3730@.3725	.3734	.3682	.3732@.3730	.3731 (2.6802)	45258	41769
24	.3726@.3720	.3731	.3686	.3722@.3719	.3721 (2.6874)	31753	41739
25	.3716@.3714	.3777	.3710	.3774@.3772	.3773 (2.6504)	25252	42664
26	.3786@.3790	.3800	.3744	.3755@.3759	.3757 (2.6616)	37630	42406
27	.3776@.3778	.3778	.3752	.3772@.3768	.3770 (2.6525)	15722	43050
30	.3770@.3762	.3772	.3743	.3754@.3752	.3753 (2.6645)	25679	40746

DEUTSCHEMARK FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3762@.3760	.3823	.3759	.3819@.3820	.3819 (2.6184)	35964	46067
2	.3818@.3816	.3830	.3791	.3801@.3799	.3800 (2.6315)	31559	43768
3	.3806@.3804	.3857	.3804	.3856@.3853	.3854 (2.5947)	38804	44286
4	.3858@.3854	.3867	.3813	.3838@.3836	.3837 (2.6062)	28778	43395
7	.3813@.3814	.3819	.3793	.3805@.3807	.3806 (2.6274)	23339	41452
8	.3805@.3804	.3815	.3796	.3802@.3800	.3801 (2.6308)	18797	41726
9	.3811@.3814	.3823	.3765	.3787@.3790	.3709 (2.6392)	23871	43517
10	.3792@.3794	.3802	.3770	.3774@.3778	.3776 (2.6483)	23299	42630
11	.3779@.3772	.3799	.3772	.3785@.3786	.3785 (2.6420)	16519	42232
14	.3786@.3785	.3788	.3770	.3771@.3772	.3772 (2.6511)	5040	42099
15	.3779@.3778	.3784	.3771	.3776@.3774	.3775 (2.6490)	9825	42574
16	.3749@.3748	.3755	.3734	.3748@.3751	.3750 (2.6666)	24239	41408
17	.3773@.3771	.3810	.3765	.3807@.3809	.3808 (2.6260)	27173	43461
18	.3815@.3817	.3828	.3810	.3826@.3824	.3825 (2.6143)	14326	43629
21	.3820@.3822	.3829	.3806	.3816@.3818	.3817 (2.6198)	16359	42772
22	.3807@.3808	.3815	.3796	.3810@.3815	.3813 (2.6226)	13814	42637
23	.3814@.3812	.3826	.3804	.3810@.3812	.3811 (2.6239)	14306	42253
24	.3794@.3793	.3800	.3787	.3790@.3788	.3789 (2.6392)	13755	41224
25	.3798@.3800	.3804	.3776	.3788@.3790	.3789 (2.6392)	16856	40411
28	.3796@.3798	.3803	.3792	.3800@.3801	.3800 (2.6315)	10462	40879
29	.3817@.3816	.3847	.3815	.3845@.3847	.3846 (2.6001)	30849	47598
30	.3841@.3842	.3850	.3821	.3824@.3822	.3823 (2.6157)	27602	46511
31	.3835@.3838	.3864	.3829	.3840@.3839	.3839 (2.6048)	32014	46504

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3842@.3840	.3873	.3831	.3871@.3869	.3870 (2.5839)	25137	47939
4	.3870@.3872	.3874	.3853	.3862@.3863	.3863 (2.5886)	23109	47344
5	.3843@.3845	.3856	.3837	.3845@.3846	.3846 (2.6001)	21227	48757
6	.3861@.3862	.3880	.3852	.3878@.3875	.3876 (2.5799)	21755	50098
7	.3867@.3868	.3869	.3794	.3810@.3807	.3809 (2.6253)	38462	45476
8	.3830@.3829	.3838	.3812	.3834@.3831	.3832 (2.6096)	17621	44898
11	.3817@.3819	.3846	.3817	.3832@.3828	.3830 (2.6109)	8368	44611
12	.3824@.3823	.3853	.3816	.3849@.3850	.3849 (2.5980)	21129	45625
13	.3841@.3840	.3847	.3827	.3830@.3832	.3831 (2.6102)	23192	48385
14	.3840@.3841	.3851	.3827	.3840@.3838	.3839 (2.6048)	19388	42628
15	.3839@.3836	.3839	.3819	.3822@.3825	.3824 (2.6150)	17003	41086
18	.3823@.3821	.3841	.3820	.3839@.3840	.3839 (2.6048)	12423	41411
19	.3846@.3845	.3864	.3833	.3846@.3844	.3845 (2.6007)	28217	41953
20	.3861@.3863	.3867	.3828	.3835@.3837	.3836 (2.6068)	18347	42964
21	.3866@.3868	.3883	.3858	.3878@.3883	.3880 (2.5773)	22348	45505
22	.3878@.3877	.3908	.3872	.3902@.3905	.3903 (2.5621)	22046	45859
25	.3903@.3905	.3912	.3896	.3910@.3908	.3909 (2.5581)	17312	44193
26	.3900@.3899	.3939	.3896	.3933@.3934	.3933 (2.5425)	22593	44946
27	.3929@.3931	.3948	.3914	.3935@.3933	.3934 (2.5419)	24376	44580
28	Exchange Closed; Thanksgiving Day						
29	.3984@.3980	.3995	.3974	.3988@.3984	.3986 (2.5087)	21827	44740

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	.4006@.4007	.4009	.3962	.3978@.3976	.3977 (2.5144)	29925	42209
3	.3947@.3948	.3967	.3938	.3957@.3955	.3956 (2.5278)	25194	40883
4	.3978@.3976	.3980	.3968	.3974@.3972	.3973 (2.5169)	12597	39636
5	.3954@.3955	.3978	.3953	.3973@.3975	.3974 (2.5163)	17312	37891
6	.3963@.3965	.3969	.3956	.3958@.3960	.3959 (2.5258)	10973	37385
9	.3954@.3952	.3956	.3942	.3947@.3949	.3949 (2.5322)	9879	31796
10	.3933@.3936	.3944	.3931	.3937@.3939	.3938 (2.5393)	10041	27026
11	.3915@.3917	.3955	.3906	.3952@.3955	.3953 (2.5297)	6953	24129
12	.3961@.3962	.3985	.3959A	.3972@.3070	.397 (2.5182)	4613	22264
13	.3975@.3974	.3979B	.3960	.3963@.3966	.3964 (2.5227)	4776	20066
16	.3959@.3960	.3965	.3953	.3953@.3955	.3954 (2.5290)	2444	18387
17	—	—	—	—	— —	36	—
18	—	—	—	—	— —	—	—
25	Exchange Closed; Christmas						

DEUTSCHEMARK FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
4	3251	3251	3245A	3245A	3245 (3.0816)		
5			3238A	3245N	3238 (3.0883)	1	1
6			3225A	3225A	3225 (3.1007)		1
7				3225N	3212 (3.1133)		1
8				3212N	3201 (3.1240)		1
11	3201	3201	3180A	3180A	3190 (3.1347)	1	2
12			3165A	3165A	3162 (3.1625)		2
13				3162N	3156 (3.1685)		2
14				3156N	3156 (3.1685)		2
15		3180B		3156N	3188 (3.1367)		2
18	Exchange Closed, President's Day						
19			3133A	3188N	3132 (3.1928)		2
20			3118A	3132N	3118 (3.2071)		2
21				3118N	3112 (3.2133)		2
22				3112N	3082 (3.2446)		2
25	3040	3041	3040	3041	3035 (3.2948)	1	3
26				3035N	3072 (3.2552)		3
27				3072N	3154 (3.1705)		3
28				3154N	3124 (3.2010)		3

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				3124N	3124 (3.2010)		3
4				3124N	3108 (3.2175)		3
5				3108N	3145 (3.1796)		3
6				3145N	3099 (3.2268)		3
7				3099N	3070 (3.2573)		3
8				3070N	3065 (3.2626)		3
11				3065N	3125 (3.2000)		3
12				3125N	3111 (3.2144)		3
13				3111N	3095 (3.2310)		3
14				3095N	3080 (3.2467)		3
15	3086	3094B	3086	3086	3073 (3.2541)	1	4
18	3133	3133	3133	3133	3129 (3.1959)	2	4
19		3220B		3220B	3220 (3.1055)		4
20			3185A	3220N	3185 (3.1397)		4
21		3238B		3185N	3239 (3.0873)		4
22				3239N	3233 (3.0931)		4
25				3233N	3211 (3.1142)		4
26		3236B		3236B	3237 (3.0892)		4
27		3300B		3237N	3320 (3.0120)		4
28		3328B		3328B	3329 (3.0039)		4
29				3329N	3393 (2.9472)		4

IN APRIL

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1			3340A	3340A	3335 (2.9985)		4
2				3335N	3335 (2.9985)		4
3				3335N	3314 (3.0175)		4
4			3277A	3314N	3290 (3.0395)		4
5	Exchange Closed, Good Friday						
8				3290N	3316 (3.0156)		4
9			3293A	3293A	3293 (3.0367)		4
10				3293N	3318 (3.0138)		4
11	3358	3369B	3358	3358	3381 (2.9577)	2	6
12	3343	3372B	3343	3343	3378 (2.9603)	1	4
15	3415	3415	3415	3415	3415 (2.9282)	1	5
16				3415N	3408 (2.9342)		5
17			3385A	3385A	3385 (2.9542)		5
18				3385N	3465 (2.8860)		5
19				3465N	3463 (2.8876)		5
22				3463N	3403 (2.9385)		5
23				3403N	3332 (3.0012)		5
24	3315	3322B	3315	3315	3326 (3.0066)	1	6
25				3326N	3291 (3.0385)		6
26				3291N	3292 (3.0376)		6
29				3292N	3352 (2.9832)		6
30			3312A	3312A	3305 (3.0257)		6

DEUTSCHEMARK FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				3305N	3297 (3.0330)		6
2				3297N	3247 (3.0797)		6
3	3195	3195	3190A	3190A	3190 (3.1347)	1	7
6			3177A	3177A	3177 (3.1476)	1	8
7		3245B		3245B	3250 (3.0769)		8
8			3230A	3230A	3222 (3.1036)		8
9		3305B		3305B	3297 (3.0330)		8
10	3295	3310B	3290A	3295	3311 (3.0202)	3	10
13	3330	3344B	3330	3330	3346 (2.9886)	5	10
14		3360B		3360B	3366 (2.9708)		10
15	3363	3363	3358A	3363@ 3358A	3361 (2.9753)	1	11
16	3311	3314B	3311	3311	3320 (3.0120)	2	13
17		3350B		3320N	3349 (2.9859)		13
20	3387	3387	3334	3334	3340 (2.9940)	6	17
21				3340N	3352 (2.9832)		17
22			3322A	3322A	3335 (2.9985)		17
23				3335N	3328 (3.0048)		17
24	3320	3320	3305	3305	3301 (3.0293)	47	44
27	Exchange Closed, Memorial Day						
28				3301N	3284 (3.0450)	7	44
29	3292	3330B	3292	3330B	3332 (3.0012)	6	48
30				3332N	3314 (3.0175)		48
31				3314N	3352 (2.9832)		48

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3				3352N	3352 (2.9832)		48
4				3352N	3330 (3.0030)		48
5				3330N	3327 (3.0057)		48
6				3327N	3327 (3.0057)		48
7				3327N	3300 (3.0303)		48
10	3295	3295	3295	3295	3305 (3.0257)	2	50
11				3305N	3304 (3.0266)		50
12				3304N	3295 (3.0349)		50
13				3295N	3293 (3.0367)		50
14	3325	3325	3325	3325	3325 (3.0075)	5	52
17				3325N	3325 (3.0075)		52
18		3352B		3325N	3382 (2.9568)		52
19	3360	3360	3345A	3345A	3344 (2.9904)	250	302
20				3344N	3311 (3.0202)		302
21	3298	3329B	3298	3319	3330 (3.0030)	7	309
24	3314	3331B	3314	3326	3326 (3.0066)	100	340
25				3326N	3331 (3.0021)	70	410
26		3350B		3331N	3342 (2.9922)		410
27				3342N	3336 (2.9976)		409
28	3365	3368	3368	3368	3363 (2.9735)	3	410

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				3363N	3343 (2.9913)		410
2	3333	3348B	3333	3348B	3348 (2.9868)	1	410
3				3348N	3363 (2.9735)		406
4	Exchange Closed, Independence Day						
5	3380	3395	3380	3395	3397 (2.9437)	102	503
8	3428	3428	3428	3428	3423 (2.9214)	2	503
9	3448	3450	3437A	3447	3434 (2.9120)	125	621
10				3434N	3479 (2.8743)		621
11	3475	3500	3475	3500	3500 (2.8571)	8	617
12	3542	3551	3542	3545A	3546 (2.8200)	5	621
15	3542	3548	3523	3548	3545 (2.8208)	219	746
16	3537	3542B	3533	3533	3537 (2.8272)	59	766
17	3590	3599	3575A	3589	3586 (2.7886)	15	774
18	3593	3593	3528	3539A@ 3528	3532 (2.8312)	287	928
19	3550	3550	3525	3533B	3533 (2.8304)	13	919
22				3533N	3550 (2.8169)		919
23	3592	3593	3565A	3585	3560 (2.8089)	43	931
24				3560N	3560 (2.8089)		930
25	3565	3570	3555A	3555A	3552 (2.8153)	2	931
26	3550	3614B	3550	3556	3609 (2.7708)	44	937
29	3615	3640	3615	3615	3607 (2.7723)	124	994
30	3610	3640	3610	3640	3620 (2.7624)	10	999
31	3661	3662	3643A	3651	3666 (2.7277)	808	846

DEUTSCHEMARK FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3659	.3659	.3598	.3602B	.3607 (2.7723)	85	862
2....	.3618	.3619	.3613A	.3619	.3623 (2.7601)	2	863
5....	....	....	....	.3623N	.3621 (2.7616)	2	863
6....	.3569	.3571B	.3569	.3571B	.3576 (2.7964)	42	865
7....	.3580	.3592	.3580	.3592	.3581 (2.7925)	15	865
8....	....	.3600B	....	.3581N	.3606 (2.7731)	....	865
9....	.3598@.3599	.3646	.3598	.3646	.3644 (2.7442)	14	872
12....	.3645	.3655	.3640	.3655	.3657 (2.7344)	19	874
13....	.3684	.3688B	.3670	.3686	.3686 (2.7129)	21	871
14....	.3659	.3672	.3655	.3670A	.3668 (2.7262)	8	872
15....	.3700	.3705	.3684	.3703A	.3703 (2.7005)	25	883
16....	.3710	.3712	.3705A	.3711A@.3707	.3704 (2.6997)	56	901
19....	.3702	.3702	.3693	.3693	.3702 (2.7012)	14	909
20....	.3655	.3679	.3655	.3672	.3675 (2.7210)	34	912
21....	.3673	.3714	.3673	.3714	.3711 (2.6946)	20	911
22....	.3728	.3731	.3687	.3695	.3694 (2.7070)	121	1017
23....	.3702@.3703	.3715B	.3699A	.3710	.3710 (2.6954)	18	1017
26....	.3700	.3700	.3675	.3679	.3679 (2.7181)	85	1055
27....	.3672	.3680	.3656	.3680	.3680 (2.7173)	91	1082
28....	.3685	.3695	.3679A	.3694A@.3690	.3689 (2.7107)	42	1094
29....	.3677	.3677	.3665	.3674	.3670 (2.7247)	167	1189
30....	.3650	.3650	.3619	.3619A	.3623 (2.7601)	162	1271

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	.3584	.3586	.3558	.3562	.3560 (2.8089)	120	1307
4....	.3588	.3596	.3570	.3585A	.3581 (2.7925)	67	1261
5....	.3585	.3590	.3529	.3538	.3535 (2.8288)	78	1266
6....	.3480@.3475	.3496	.3470	.3491	.3491 (2.8645)	177	1287
9....	.3460	.3484	.3460	.3460	.3462 (2.8885)	156	1338
10....	.3471	.3477	.3455A	.3462@.3460	.3462 (2.8885)	195	1341
11....	.3462	.3462	.3436	.3445A	.3446 (2.9019)	118	1372
12....	.3437	.3479	.3436A	.3472	.3470 (2.8818)	150	1428
13....	.3507	.3531	.3506	.3511	.3517 (2.8433)	256	1531
16....	.3510	.3557	.3504	.3557	.3555 (2.8129)	228	1514
17....	.3545@.3547	.3553	.3509	.3513	.3515 (2.8449)	84	1520
18....	.3506@.3505	.3527	.3497	.3504	.3505 (2.8530)	104	1602
19....	.3500	.3520	.3498A	.3513	.3519 (2.8417)	102	1616
20....	.3542	.3590	.3542	.3590	.3590 (2.7855)	267	1707
23....	.3770@.3763	.3770	.3715	.3765@.3768	.3766 (2.6553)	556	1706
24....	.3761@.3759	.3763	.3730A	.3754A@.3751	.3754 (2.6638)	567	1858
25....	.3749	.3810	.3745	.3804@.3803	.3806 (2.6274)	324	1945
26....	.3824	.3836	.3777	.3788B@.3791B	.3790 (2.6385)	350	1960
27....	.3813	.3813	.3787	.3807@.3805A	.3804 (2.6288)	136	1945
30....	.3804@.3802	.3805	.3778A	.3785@.3786B	.3786 (2.6413)	221	1937

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3793	.3855	.3793	.3854@.3855	.3853 (2.5953)	318	[illegible]
2....	.3850@.3851	.3862B	.3827	.3835@.3834A	.3833 (2.6089)	244	1967
3....	.3837	.3891B	.3837	.3887B	.3887 (2.5726)	386	2156
4....	.3885	.3898	.3850	.3870@.3871	.3870 (2.5839)	129	2154
7....	.3839	.3852	.3830	.3839	.3839 (2.6048)	152	2091
8....	.3839	.3848	.3833A	.3834@.3835B	.3835 (2.6075)	285	2107
9....	.3849	.3857	.3822A	.3822A	.3823 (2.6157)	104	2113
10....	.3827	.3835B	.3805	.3810	.3810 (2.6246)	126	2116
11....	.3825	.3831B	.3813A	.3818	.3819 (2.6184)	208	2119
14....	.3820	.3822	.3806	.3806	.3806 (2.6274)	43	2116
15....	.3814	.3816	.3806A	.3808@.3809	.3809 (2.6253)	174	2137
16....	.3780@.3782	.3788	.3768	.3784@.3783	.3783 (2.6434)	278	2152
17....	.3809	.3844	.3804	.3842	.3841 (2.6034)	213	2203
18....	.3851@.3849	.3862	.3843	.3857@.3855	.3857 (2.5926)	349	2283
21....	.3855@.3854	.3861	.3840	.3849	.3849 (2.5980)	381	2333
22....	.3838@.3839	.3847	.3831	.3842@.3845B	.3846 (2.6001)	827	2711
23....	.3845@.3848	.3855	.3840	.3845	.3844 (2.6014)	295	[illegible]
24....	.3825	.3831B	.3823	.3824	.3822 (2.6164)	473	3205
25....	.3834@.3835	.3836	.3808	.3820	.3820 (2.6178)	734	3635
28....	.3828	.3831	.3820	.3829	.3828 (2.6123)	537	3630
29....	.3842@.3844	.3875	.3842	.3873	.3874 (2.5813)	375	3792
30....	.3869	.3875B	.3845	.3849	.3850 (2.5974)	608	4075
31....	.3864	.3891	.3858A	.3867	.3867 (2.5859)	284	4078

DEUTSCHEMARK FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3873	.3900	.3861A	.3898B@.3899	.3898 (2.5654)	964	4062
4....	.3901@.3902	.3906	.3886	.3895@.3894	.3894 (2.5680)	335	4135
5....	.3878@.3877	.3889	.3870	.3879@.3878	.3878 (2.5786)	479	4174
6....	.3895@.3894	.3912	.3885	.3912	.3908 (2.5588)	502	4372
7....	.3899@.3898	.3901	.3825	.3839@.3841	.3841 (2.6034)	917	4579
8....	.3861@.3862	.3869	.3843	.3865@.3863	.3863 (2.5886)	577	4716
11....	.3849@.3848	.3877	.3848	.3859	.3861 (2.5900)	566	5032
12....	.3856@.3857	.3883	.3847	.3882@.3879	.3880 (2.5773)	792	5236
13....	.3873@.3871	.3876	.3858	.3862B	.3862 (2.5893)	573	5367
14....	.3869@.3870	.3877B	.3860	.3871A@.3869	.3870 (2.5839)	424	5416
15....	.3870@.3871	.3871	.3852	.3858A@.3854	.3856 (2.5933)	402	5462
18....	.3856@.3855	.3873	.3852	.3872@.3873	.3871 (2.5833)	583	5820
19....	.3877@.3878	.3896	.3865	.3878@.3876	.3877 (2.5793)	1796	6396
20....	.3892@.3893	.3899	.3858	.3867@.3869	.3868 (2.5853)	710	6442
21....	.3901@.3900	.3915	.3890	.3908@.3915	.3912 (2.5562)	1494	7049
22....	.3912@.3913	.3941	.3905	.3935@.3939	.3936 (2.5406)	2223	7523
25....	.3940@.3939	.3945	.3930	.3944@.3942	.3942 (2.5367)	3867	9853
26....	.3938@.3934	.3974	.3931	.3969@.3968	.3967 (2.5207)	2682	10912
27....	.3966@.3964	.3982	.3948	.3969@.3970	.3968 (2.5201)	2368	11471
28....	Exchange Closed; Thanksgiving Day						
29....	.4019@.4020	.4030	.4008	.4024@.4021	.4021 (2.4869)	2972	12024

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.4045@.4046	.4046	.3998	.4010@.4013	.4012 (2.4925)	4860	13114
3....	.3982@.3985	.4003	.3972	.3991@.3990	.3991 (2.5056)	6963	13807
4....	.4016@.4012	.4016	.4003	.4009@.4006	.4008 (2.4950)	4059	15209
5....	.3992@.3989	.4013	.3989	.4008@.4009	.4009 (2.4943)	6683	17975
6....	.3997@.4000	.4005	.3991	.3992@.3995	.3994 (2.5037)	5230	20291
9....	.3991@.3988	.3991	.3977	.3983@.3982	.3983 (2.5106)	11232	23277
10....	.3970@.3968	.3977	.3965	.3973@.3971	.3972 (2.5176)	18136	27283
11....	.3948@.3949	.3988	.3941	.3985@.3988	.3986 (2.5087)	24133	31008
12....	.3995@.3996	.4018	.3990	.4005@.4003	.4004 (2.4975)	24571	34982
13....	.4007@.4005	.4015	.3991	.3995@.3997	.3996 (2.5025)	17756	37471
16....	.3993@.3995	.4018	.3984	.4015@.4013	.4014 (2.4912)	17816	40571
17....	.4012@.4013	.4031	.4010	.4017@.4018	.4017 (2.4894)	20776	41904
18....	.4007@.4006	.4010	.3988	.3994@.3996	.3995 (2.5031)	15605	40732
19....	.3997	.4015	.3995	.4007@.4006	.4006 (2.4962)	9576	40834
20....	.4004@.4003	.4018	.3996	.4013@.4014	.4013 (2.4919)	10296	41482
23....	.4014@.4012	.4023	.4006	.4011@.4010	.4011 (2.4931)	6794	41834
24....	.4014@.4011	.4032	.4010	.4027@.4032	.4029 (2.4820)	5401	43157
25....	Exchange Closed; Christmas						
26....	.4017@.4018	.4026	.4017	.4020@.4018	.4019 (2.4881)	3733	44218
27....	.4054@.4053	.4091	.4047	.4090@.4087	.4088 (2.4461)	18408	48842
30....	.4091@.4093	.4097	.4082	.4095@.4098	.4095 (2.4420)	11783	50504
31....	.4111@.4109	.4135	.4104	.4120@.4121	.4120 (2.4271)	14559	51484

JUNE 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
21....	.3335	.3335	.3335	.3335	.3360 (2.9761)	....	....
24....	....	....	.3358A	.3360N	.3356 (2.9779)	....	....
25....	....	....	....	.3358N	.3363 (2.9735)	....	....
26....	....	....	....	.3363N	.3373 (2.9647)	....	....
27....	....	....	....	.3373N	.3367 (2.9700)	....	....
28....	....	.3385B	....	.3367N	.3393 (2.9472)	....	....

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.3393N	.3373 (2.9647)	....	....
2....	....	.3378B	....	.3378B	.3378 (2.9603)	....	....
3....	....	....	....	.3378N	.3395 (2.9455)	....	....
4....	Exchange Closed; Independence Day						
5....	....	....	....	.3395N	.3420 (2.9239)	....	....
8....	....	....	....	.3420N	.3453 (2.8960)	....	....
9....	....	....	....	.3453N	.3463 (2.8876)	....	....
10....	....	....	....	.3463N	.3510 (2.8490)	....	....
11....	....	....	....	.3510N	.3535 (2.8288)	....	....
12....	....	....	....	.3535N	.3581 (2.7925)	....	....
15....	....	....	....	.3581N	.3581 (2.7925)	....	....
16....	....	....	....	.3581N	.3581 (2.7925)	....	....
17....	.3633	.3633	.3618	.3628	.3628 (2.7563)	11	6
18....	.3605	.3605	.3605	.3605	.3571 (2.8003)	1	7
19....	....	....	....	.3571N	.3571 (2.8003)	....	2
22....	....	....	....	.3571N	.3587 (2.7878)	....	2
23....	....	....	....	.3587N	.3601 (2.7770)	....	2
24....	....	....	....	.3601N	.3601 (2.7770)	....	2
25....	....	....	.3594A	.3594A	.3594 (2.7824)	....	2
26....	....	....	....	.3594N	.3649 (2.7404)	....	2
29....	.3675	.3685	.3675	.3685	.3649 (2.7404)	2	3
30....	....	....	....	.3649N	.3682 (2.7307)	1	3
31....	.3700	.3700	.3700	.3700	.3711 (2.6946)	2	5

DEUTSCHEMARK FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3694	.3694	.3665	.3665	.3650 (2.7397)	2	5
2....	.3660	.3660	.3660	.3660	.3665 (2.7285)	1	4
5....	....	....	....	.3665N	.3663 (2.7300)	....	4
6....	....	....	....	.3663N	.3619 (2.7631)	....	4
7....	....	....	....	.3619N	.3624 (2.7593)	....	4
8....	....	....	....	.3624N	.3649 (2.7404)	....	4
9....	....	....	....	.3649N	.3687 (2.7122)	....	4
12....	....	....	....	.3687N	.3700 (2.7027)	....	4
13....	....	....	....	.3700N	.3725 (2.6845)	....	4
14....	....	....	....	.3725N	.3707 (2.6975)	....	4
15....	....	....	....	.3707N	.3743 (2.6716)	....	4
16....	....	....	....	.3743N	.3744 (2.6709)	....	4
19....	....	....	....	.3744N	.3742 (2.6723)	....	4
20....	....	....	....	.3742N	.3712 (2.6939)	....	4
21....	....	....	....	.3712N	.3745 (2.6702)	....	4
22....	.3715	.3715	.3715	.3715	.3728 (2.6824)	2	6
23....	.3759	.3759	.3759	.3759	.3747 (2.6688)	2	7
26....	....	....	....	.3747N	.3716 (2.6910)	....	7
27....	.3685	.3685	.3685	.3685	.3717 (2.6903)	1	7
28....	....	.3720B	....	.3720B	.3725 (2.6845)	....	7
29....	.3710	.3710	.3710	.3710	.3710 (2.6954)	2	5
30....	....	....	....	.3710N	.3666 (2.7277)	....	5

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	....	....	....	.3666N	.3600 (2.7777)	....	5
4....	....	....	....	.3600N	.3621 (2.7616)	....	5
5....	....	....	....	.3621N	.3575 (2.7972)	....	5
6....	.3510	.3545	.3510	.3545	.3534 (2.8296)	4	7
9....	....	....	....	.3534N	.3504 (2.8538)	....	6
10....	....	....	....	.3504N	.3505 (2.8530)	....	6
11....	....	....	....	.3505N	.3488 (2.8669)	....	6
12....	....	....	....	.3488N	.3512 (2.8473)	....	6
13....	....	.3550B	....	.3512N	.3556 (2.8121)	....	6
16....	.3550	.3550	.3550	.3550	.3595 (2.7816)	4	10
17....	....	....	....	.3595N	.3555 (2.8129)	2	12
18....	....	....	....	.3555N	.3545 (2.8208)	....	12
19....	....	....	....	.3545N	.3559 (2.8097)	....	12
20....	....	.3630B	....	.3630B	.3630 (2.7548)	....	12
23....	....	.3800B	....	.3800B	.3806 (2.6274)	....	12
24....	....	....	....	.3806N	.3796 (2.6343)	....	12
25....	....	.3835B	....	.3796N	.3848 (2.5987)	....	12
26....	....	....	....	.3848N	.3829 (2.6116)	....	12
27....	....	....	....	.3829N	.3843 (2.6021)	....	12
30....	....	....	....	.3843N	.3824 (2.6150)	....	12

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3888	.3888	.3888	.3888	.3890 (2.5706)	1	13
2....	.3882	.3895B	.3867	.3868	.3869 (2.5846)	51	42
3....	.3918	.3922B	.3918	.3922B	.3922 (2.5497)	1	36
4....	....	....	....	.3922N	.3905 (2.5608)	5	41
7....	.3884	.3886B	.3873A	.3878	.3875 (2.5806)	84	123
8....	.3877	.3877	.3866A	.3871A	.3871 (2.5833)	86	199
9....	....	....	....	.3871N	.3859 (2.5913)	....	199
10....	.3857	.3857	.3844A	.3857	.3846 (2.6001)	2	201
11....	.3856	.3856	.3856	.3856	.3855 (2.5940)	4	201
14....	....	....	....	.3855N	.3842 (2.6028)	....	201
15....	....	....	....	.3842N	.3845 (2.6007)	....	201
16....	.3818	.3818	.3805A	.3818	.3818 (2.6191)	20	201
17....	.3872	.3872	.3872	.3872	.3876 (2.5799)	1	201
18....	.3883	.3884B	.3883	.3883	.3892 (2.5693)	1	202
21....	....	....	....	.3892N	.3884 (2.5746)	....	202
22....	.3874	.3875B	.3866A	.3875B	.3879 (2.5779)	2	202
23....	.3883	.3883	.3878A	.3883	.3877 (2.5793)	20	202
24....	.3858	.3858	.3858	.3858	.3855 (2.5940)	1	203
25....	.3854	.3854	.3848A	.3854	.3852 (2.5960)	2	204
28....	.3859	.3859	.3853A	.3853A	.3857 (2.5926)	11	214
29....	.3877	.3900B	.3877	.3877	.3903 (2.5621)	11	204
30....	.3899	.3899	.3865A	.3865A	.3878 (2.5786)	6	210
31....	....	....	....	.3878N	.3894 (2.5680)	....	210

DEUTSCHEMARK FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3895	.3926B	.3895	.3926B	.3926 (2.5471)	6	216
4....	.3932	.3935	.3923	.3925A	.3925 (2.5477)	17	217
5....	.3914	.3914	.3905	.3909B	.3910 (2.5575)	6	218
6....	.3925	.3930	.3920	.3920	.3940 (2.5380)	35	233
7....	.3927	.3930	.3872A	.3880	.3873 (2.5819)	39	248
8....	.3892	.3897B	.3883	.3895	.3894 (2.5680)	35	255
11....	.3884	.3894B	.3881	.3894B	.3892 (2.5693)	9	258
12....	.3885	.3900B	.3883	.3900B	.3910 (2.5575)	30	261
13....	.3906	.3908B	.3893	.3893	.3893 (2.5687)	114	337
14....	.3893	.3901	.3893	.3901	.3901 (2.5634)	30	324
15....	.3906	.3906	.3886	.3886	.3889 (2.5713)	121	426
18....	.3902	.3905	.3902	.3903@.3905	.3904 (2.5614)	7	430
19....	.3907	.3922	.3905A	.3909	.3910 (2.5575)	8	431
20....	.3930	.3930	.3899	.3900	.3901 (2.5634)	25	439
21....	.3930	.3947	.3922	.3947	.3945 (2.5348)	109	438
22....	.3940	.3968	.3939	.3968	.3970 (2.5188)	85	434
25....	.3967@.3968	.3979	.3966A	.3973	.3976 (2.5150)	89	500
26....	.3964@.3965	.4004	.3964	.4004	.4001 (2.4993)	40	519
27....	.4001	.4011	.3988	.4006	.4003 (2.4981)	71	548
28....	Exchange Closed; Thanksgiving Day						
29....	.4055	.4065	.4044	.4054	.4056 (2.4654)	98	555

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.4077	.4080	.4038	.4049	.4047 (2.4709)	127	615
3....	.4019@.4017	.4033	.4009	.4029	.4026 (2.4838)	187	619
4....	.4040	.4049	.4040	.4045	.4043 (2.4734)	47	621
5....	.4024@.4025	.4047	.4024	.4044	.4042 (2.4740)	201	654
6....	.4032@.4033	.4033	.4025	.4025	.4027 (2.4832)	98	636
9....	.4023@.4022	.4023	.4011	.4013@.4015	.4016 (2.4900)	131	662
10....	.4000	.4006	.3996	.4002	.4004 (2.4975)	116	672
11....	.3983	.4017	.3972	.4016	.4017 (2.4894)	56	703
12....	.4023	.4045	.4021	.4038	.4035 (2.4783)	334	845
13....	.4040	.4040	.4025	.4028	.4028 (2.4826)	154	898
16....	.4027	.4046	.4017	.4046	.4045 (2.4721)	236	1034
17....	.4045	.4059	.4043	.4050	.4048 (2.4703)	140	1083
18....	.4038	.4042	.4022	.4026	.4027 (2.4832)	670	1405
19....	.4031@.4030	.4045	.4029	.4040	.4038 (2.4764)	423	1578
20....	.4037	.4048	.4031	.4045B	.4045 (2.4721)	330	1682
23....	.4047	.4051	.4041A	.4041A	.4041 (2.4746)	129	1704
24....	.4049	.4062	.4048	.4059B@.4062	.4060 (2.4630)	40	1737
25....	Exchange Closed; Christmas						
26....	.4055	.4056	.4050A	.4050A	.4050 (2.4691)	39	1729
27....	.4087	.4124	.4078	.4119@.4122	.4120 (2.4271)	163	1751
30....	.4126	.4131	.4115	.4129A	.4127 (2.4230)	203	1879
31....	.4146	.4169	.4142	.4156B@.4157	.4155 (2.4067)	289	1947

SEPTEMBER 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
27....	.3762	.3762	.3762	.3762	.3763 (2.6574)	1	1
28....	....	....	....	.3763N	.3773 (2.6504)	....	1
29....	....	....	....	.3773N	.3756 (2.6624)	....	1
30....	....	....	....	.3756N	.3712 (2.6939)	....	1

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	....	....	....	.3712N	.3648 (2.7412)	....	1
4....	....	....	....	.3648N	.3668 (2.7262)	....	1
5....	....	....	....	.3668N	.3624 (2.7593)	....	1
6....	....	....	....	.3624N	.3584 (2.7901)	....	1
9....	....	....	....	.3584N	.3554 (2.8137)	....	1
10....	....	....	....	.3554N	.3555 (2.8129)	....	1
11....	....	....	....	.3555N	.3538 (2.8264)	....	1
12....	....	....	....	.3538N	.3562 (2.8074)	....	1
13....	....	....	....	.3562N	.3600 (2.7777)	....	1
16....	....	....	....	.3600N	.3635 (2.7510)	....	1
17....	....	....	....	.3635N	.3595 (2.7816)	....	1
18....	....	....	....	.3595N	.3585 (2.7894)	....	1
19....	....	....	....	.3585N	.3599 (2.7785)	....	1
20....	....	....	....	.3599N	.3670 (2.7247)	....	1
23....	....	....	....	.3670N	.3846 (2.6001)	....	1
24....	....	....	....	.3846N	.3836 (2.6068)	....	1
25....	....	....	....	.3836N	.3879 (2.5779)	....	1
26....	....	....	....	.3879N	.3867 (2.5859)	....	1
27....	....	....	....	.3867N	.3862 (2.5759)	....	1
30....	....	....	....	.3862N	.3862 (2.5893)	....	1

DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.3862N	.3929 (2.5451)	....	1
2....	....	....	....	.3929N	.3910 (2.5575)	....	1
3....	....	....	....	.3910N	.3963 (2.5233)	....	1
4....	....	....	....	.3963N	.3946 (2.5342)	....	1
7....	.3911	.3911	.3911	.3911	.3911 (2.5568)	1	1
8....	....	....	....	.3911N	.3908 (2.5588)	....	1
9....	.3920	.3920	.3920	.3920	.3896 (2.5667)	1	2
10....	....	....	....	.3896N	.3883 (2.5753)	....	2
11....	....	....	....	.3883N	.3894 (2.5680)	....	2
14....	....	....	....	.3894N	.3881 (2.5766)	....	2
15....	....	....	....	.3881N	.3884 (2.5746)	....	2
16....	....	....	....	.3884N	.3856 (2.5933)	....	2
17....	....	....	....	.3856N	.3914 (2.5549)	....	2
18....	....	....	....	.3914N	.3930 (2.5445)	....	2
21....	....	....	....	.3930N	.3922 (2.5497)	....	2
22....	....	....	....	.3922N	.3918 (2.5523)	....	2
23....	....	....	....	.3918N	.3916 (2.5536)	....	2
24....	....	....	....	.3916N	.3894 (2.5680)	....	2
25....	....	....	....	.3894N	.3890 (2.5706)	....	2
28....	....	....	....	.3890N	.3895 (2.5673)	....	2
29....	.3930	.3930	.3930	.3930	.3936 (2.5406)	1	3
30....	....	....	....	.3936N	.3910 (2.5575)	....	3
31....	.3945	.3945	.3945	.3945	.3926 (2.5471)	1	4

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3950	.3950	.3950	.3950	.3957 (2.5271)	1	5
4....	.3960	.3960	.3960	.3960	.3958 (2.5265)	1	6
5....	.3959	.3959	.3959	.3959	.3946 (2.5342)	1	6
6....	.3975	.3975	.3945	.3945	.3981 (2.5119)	3	8
7....	.3905	.3905	.3905	.3905	.3914 (2.5549)	5	12
8....	....	....	....	.3914N	.3912 (2.5562)	....	7
11....	....	....	....	.3912N	.3930 (2.5445)	....	7
12....	....	....	....	.3930N	.3945 (2.5348)	....	7
13....	....	....	....	.3945N	.3931 (2.5438)	....	7
14....	....	....	....	.3931N	.3939 (2.5387)	....	7
15....	....	....	....	.3939N	.3928 (2.5458)	....	6
18....	....	....	....	.3928N	.3943 (2.5361)	....	6
19....	....	....	....	.3943N	.3949 (2.5322)	....	6
20....	....	....	....	.3949N	.3940 (2.5380)	....	6
21....	....	....	....	.3940N	.3984 (2.5100)	....	6
22....	....	....	....	.3984N	.4007 (2.4956)	....	6
25....	....	....	....	.4007N	.4013 (2.4919)	....	6
26....	.4050	.4050	.4050	.4050	.4041 (2.4746)	12	14
27....	.4038	.4038	.4038	.4038	.4042 (2.4740)	12	26
28....	Exchange Closed; Thanksgiving Day						
29....	....	....	....	.4042N	.4096 (2.4414)	....	26

DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.4122	.4122	.4098	.4098	.4087 (2.4467)	2	28
3....	.4075	.4075	.4075	.4075	.4066 (2.4594)	2	28
4....	....	.4079B	....	.4066N	.4083 (2.4491)	1	29
5....	....	.4084B	....	.4084B	.4084 (2.4485)	....	29
6....	.4071	.4071	.4071	.4071	.4066 (2.4594)	2	30
9....	.4052	.4052	.4052	.4052	.4055 (2.4660)	12	42
10....	.4033	.4040	.4033	.4040	.4038 (2.4764)	45	47
11....	.4030	.4040B	.4030	.4030	.4051 (2.4685)	6	49
12....	.4066	.4075	.4066	.4075	.4070 (2.4570)	7	52
13....	.4068	.4068	.4068	.4068	.4062 (2.4618)	1	53
16....	.4060	.4075B	.4060	.4075B	.4079 (2.4515)	1	53
17....	....	....	....	.4079N	.4082 (2.4497)	....	53
18....	....	....	.4070A	.4082N	.4061 (2.4624)	....	53
19....	.4077	.4077	.4077	.4077	.4072 (2.4557)	4	56
20....	.4067	.4075B	.4067	.4075B	.4079 (2.4515)	2	56
23....	....	....	.4076A	.4079N	.4079 (2.4515)	....	56
24....	....	....	....	.4079N	.4098 (2.4402)	....	56
25....	Exchange Closed; Christmas						
26....	.4092	.4092	.4088A	.4088A	.4088 (2.4461)	4	60
27....	.4136	.4159	.4136	.4159	.4154 (2.4073)	32	92
30....	.4160	.4160	.4160	.4160	.4161 (2.4032)	37	92
31....	....	....	....	.4161N	.4187 (2.3883)	....	92

DECEMBER 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
28....	Exchange Closed; Thanksgiving Day						
29....	.4156	.4156	.4156	.4156	.4150 (2.4096)	2	2

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.4142	.4142	.4142	.4142	.4142 (2.4142)	3	1
3....	....	....	....	.4142N	.4116 (2.4295)	....	1
4....	....	....	....	.4116N	.4133 (2.4195)	....	1
5....	....	....	....	.4133N	.4133 (2.4195)	....	1
6....	....	....	....	.4133N	.4118 (2.4283)	....	....
12....	.4090	.4090	.4090	.4090	.4110 (2.4330)	1	1
13....	.4116	.4116	.4116	.4116	.4102 (2.4378)	1	2
16....	....	....	....	.4102N	.4119 (2.4277)	....	2
17....	....	....	....	.4119N	.4122 (2.4260)	....	1
18....	.4095@.4092	.4095	.4092	.4092	.4100 (2.4390)	2	2
19....	....	....	....	.4100N	.4111 (2.4324)	1	2
20....	....	....	....	.4111N	.4118 (2.4283)	....	2
23....	....	....	....	.4118N	.4118 (2.4283)	....	2
24....	....	....	....	.4118N	.4138 (2.4166)	....	2
25....	Exchange Closed; Christmas						
26....	....	....	....	.4138N	.4138 (2.4166)	....	2
27....	....	....	....	.4138N	.4194 (2.3843)	....	2
30....	....	....	....	.4194N	.4202 (2.3798)	....	2
31....	....	....	....	.4202N	.4227 (2.3657)	....	2

DEUTSCHEMARK FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	28,366	21,699	28,730	24,355	....	20,762	45,997	....	36,281	26,108	....
2	10,566	....	....	24,657	29,593	....	17,582	21,326	Closed	31,854	....	34,917
3	18,577	....	....	21,879	33,225	32,517	12,538	....	39,839	39,191	....	32,346
4	14,638	22,416	21,154	27,863	....	24,907	Closed	....	31,491	28,912	23,462	16,704
5	....	20,451	22,683	Closed	....	26,501	25,628	29,747	35,675	....	21,713	24,176
6	....	21,641	36,366	....	37,928	18,733	....	29,291	41,173	....	22,295	16,303
7	24,524	19,298	23,870	....	34,092	30,977	....	31,612	....	23,576	39,423	....
8	25,638	19,562	24,655	23,742	21,827	....	33,435	22,974	....	19,170	18,233	....
9	22,864	....	....	32,351	28,263	....	34,762	29,165	44,577	23,976	....	21,254
10	25,163	....	....	31,011	18,370	24,371	32,344	....	32,220	23,427	....	26,338
11	23,649	20,502	34,873	31,303	....	16,374	30,190	....	34,783	16,731	8,943	31,148
12	....	18,576	45,058	25,831	....	17,099	31,728	25,008	35,186	....	21,951	29,526
13	....	25,649	30,206	....	28,369	18,403	....	37,762	40,103	....	23,879	22,689
14	22,938	21,168	20,685	....	38,865	31,809	....	33,243	....	5,083	19,842	....
15	21,525	18,875	26,042	29,946	32,935	....	34,147	30,931	....	9,999	17,526	....
16	14,251	....	....	31,147	24,449	....	30,381	19,198	23,577	24,537	....	20,497
17	17,359	....	....	27,818	17,664	12,334	42,032	....	27,142	27,387	....	20,952
18	24,824	Closed	33,089	37,629	....	34,351	41,538	....	24,369	14,676	13,013	16,277
19	....	26,158	46,863	19,528	....	29,816	22 376	18,207	19,460	....	30,020	10,004
20	....	19,364	30,027	....	35,374	32,406	....	25,367	35,261	....	19,082	10,628
21	8,147	26,476	27,562	....	33,416	14,637	....	26,433	....	16,740	23,951	....
22	17,447	19,273	17,910	26,240	21,406	....	24,766	36,263	....	14,643	24,354	....
23	11,595	....	....	51,703	22,055	....	37,138	19,991	45,814	14,621	....	6,893
24	27,688	....	....	31,243	16,534	12,078	26,057	....	32,325	14,229	....	5,441
25	15,113	29,569	16,335	33,453	....	16,171	27,730	....	25,576	17,592	21,268	Closed
26	....	42,091	23,122	20,365	....	23,617	32,935	22,224	37,960	....	25,327	3,776
27	....	34,945	39,204	....	Closed	19,935	....	30,364	15,858	....	26,827	16,603
28	15,277	24,611	30,829	....	25,572	23,380	....	21,318	....	11,010	Closed	....
29	18,728	....	28,337	25,785	26,328	....	45,306	18,939	....	31,236	24,899	....
30	17,422	....	....	26,957	24,290	....	43,492	33,748	25,900	28,306	....	12,023
31	19,158	....	....	....	34,525	....	38,426	....	....	32,299	....	14,848
Total	417,091	458,991	600,569	609,181	609,435	460,418	685,325	609,130	648,309	505,476	452,116	393,343
Average	18,959	24,157	28,599	29,009	27,702	23,021	31,151	27,688	32,415	21,977	22,606	18,731

DEUTSCHEMARK FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	45,934	46,687	45,071	47,147	....	50,444	54,685	....	48,034	52,222	....
2	34,007	....	....	46,166	45,716	....	49,340	52,181	Closed	45,778	....	55,967
3	34,510	....	....	45,333	47,078	54,033	49,051	....	52,995	46,479	....	55,338
4	35,132	44,781	45,815	46,646	....	54,782	Closed	....	51,482	45,591	51,702	55,496
5	....	44,515	45,797	Closed	....	55,215	56,606	51,660	50,348	....	53,155	56,550
6	....	43,176	47,665	....	47,592	54,348	....	49,139	50,729	....	54,711	58,342
7	38,347	42,090	47,115	....	48,319	52,650	....	49,148	....	43,667	50,315	....
8	36,738	42,985	49,624	48,932	47,118	....	59,899	51,213	....	44,033	49,876	....
9	38,539	....	....	47,691	48,960	....	61,266	53,552	53,326	45,831	....	55,777
10	41,847	....	....	48,439	49,302	52,674	62,851	....	54,928	44,949	....	55,028
11	39,874	42,901	52,198	50,285	....	51,108	64,830	....	56,680	44,554	49,908	55,889
12	....	44,613	52,083	49,329	....	49,188	65,004	54,777	56,063	....	51,129	58,124
13	....	49,514	51,502	....	48,937	49,524	....	57,660	56,063	....	54,086	58,490
14	39,363	49,419	48,157	....	50,214	54,648	....	56,904	....	44,418	48,375	....
15	40,172	51,253	49,805	48,269	51,251	....	63,086	58,314	....	44,914	47,000	....
16	39,983	....	....	48,567	50,573	....	60,875	59,871	56,312	43,763	....	60,047
17	42,443	....	....	47,247	51,044	54,269	60,020	....	58,143	45,867	....	43,041
18	43,761	Closed	53,064	50,178	....	49,725	54,197	....	38,911	46,116	47,667	42,192
19	....	50,395	48,850	48,731	....	49,666	54,532	58,671	39,533	....	48,785	42,470
20	....	48,808	49,501	....	52,428	47,845	....	57,947	41,498	....	49,851	43,202
21	44,343	49,891	50,287	....	51,475	47,238	....	60,487	....	45,309	52,998	....
22	43,751	50,175	52,024	47,619	51,555	....	53,964	58,157	....	45,552	53,822	....
23	44,569	....	....	48,245	50,859	....	52,265	59,080	43,490	45,326	....	43,596
24	49,049	....	....	47,226	50,452	46,825	54,370	....	43,610	44,634	....	44,952
25	48,084	50,184	50,379	46,904	....	46,481	53,634	....	44,622	44,252	54,652	Closed
26	....	50,570	53,086	47,733	....	47,994	55,986	58,522	44,379	....	56,391	46,009
27	....	47,031	51,333	....	Closed	48,723	....	57,130	45,008	....	56,625	50,487
28	51,448	45,759	49,843	....	48,809	50,400	....	58,069	....	44,925	Closed	....
29	48,761	....	48,190	48,926	49,426	....	55,727	57,216	....	51,597	57,347	....
30	49,629	....	....	47,318	49,309	....	57,344	54,966	42,696	50,799	....	52,477
31	49,483	....	....	....	52,909	....	56,977	....	....	50,796	....	53,525
Average	42,447	47,052	49,667	47,850	49,567	50,867	56,921	55,880	49,041	45,965	52,031	51,762

DEUTSCHEMARK FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	18,107
18	....	Closed	....	....	....	....	....	....	19,211	....	....	18,107
19	....	....	10,751	....	....	15,467	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	10,751	....	....	15,467	....	....	19,211	....	....	

1985 DEUTSCHEMARK INTERBANK SPOT PRICES (in U.S. Dollars per one Deutschemark, Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	....	....	....	....	....	.3150	.3156	.3127	.3130	.3129	.2977	.2995	.2969	.2986	.2984
2...	.3145	.3156	.3141	.3145	.3145	....	....	....	....	....	....	....	....	....	....
3...	.3161	.3174	.3145	.3169	.3168	....	....	....	....	....	....	....	....	....	....
4...	.3161	.3171	.3151	.3157	.3159	.3125	.3128	.3103	.3108	.3105	.2962	.2972	.2952	.2955	.2953
5...	....	....	....	....	....	.3105	.3108	.3095	.3103	.3101	.2920	.2029	.2906	.2906	.2914
6...	....	....	....	....	....	.3100	.3109	.3094	.3094	.3097	.2912	.2962	.2902	.2957	.2956
7...	.3150	.3194	.3144	.3184	.3165	.3097	.3098	.3079	.3082	.3081	.2936	.2948	.2919	.2921	.2934
8...	.3181	.3185	.3151	.3153	.3158	.3081	.3088	.3069	.3075	.3071	.2918	.2956	.2918	.2944	.2940
9...	.3154	.3183	.3154	.3175	.3172	....	....	....	....	....	....	....	....	....	....
10...	.3165	.3194	.3164	.3169	.3187	....	....	....	....	....	....	....	....	....	....
11...	.3178	.3183	.3149	.3154	.3162	.3068	.3070	.3048	.3058	.3054	.2976	.3009	.2974	.3009	.2992
12...	....	....	....	....	....	n/a	.3047	.3030	.3037	.3037	.2983	.2998	.2964	.2981	.2979
13...	....	....	....	....	....	.3035	.3039	.3022	.3029	.3027	.2985	.2991	.2969	.2970	.2982
14...	.3159	.3161	.3124	.3127	.3125	.3042	.3046	.3033	.3042	.3041	.2953	.2964	.2946	.2958	.2955
15...	.3131	.3152	.3127	.3134	.3135	.3059	.3069	.3053	.3067	.3062	.2940	.2971	.2939	.2955	.2960
16...	.3141	.3146	.3130	.3145	.3133	....	....	....	....	....	....	....	....	....	....
17...	.3138	.3153	.3137	.3147	.3141	....	....	....	....	....	....	....	....	....	....
18...	.3147	.3164	.3137	.3158	.3157	....	....	....	....	....	.2965	.3018	.2964	.3018	.3000
19...	....	....	....	....	....	.3016	.3021	.3008	.3010	.3011	.3047	.3103	.3039	.3089	.3075
20...	....	....	....	....	....	.3010	.3011	.2994	.3001	.2995	.3059	.3079	.3049	.3060	.3058
21...	.3152	.3157	.3145	.3152	.3152	.2986	.2990	.2975	.2978	.2977	.3081	.3129	.3078	.3116	.3105
22...	.3154	.3161	.3144	.3146	.3146	.2953	.2956	.2943	.2943	.2953	.3112	.3116	.3095	.3104	.3104
23...	.3150	.3154	.3144	.3153	.3148	....	....	....	....	....	....	....	....	....	....
24...	.3152	.3179	.3149	.3164	.3165	....	....	....	....	....	....	....	....	....	....
25...	.3166	.3168	.3152	.3153	.3157	.2916	.2920	.2893	.2906	.2901	.3089	.3105	.3084	.3090	.3085
26...	....	....	....	....	....	.2876	.2962	.2874	.2933	.2941	.3092	.3133	.3090	.3130	.3108
27...	....	....	....	....	....	.3016	.3053	.2994	.3003	.3012	.3180	.3205	.3169	.3182	.3191
28...	.3156	.3166	.3156	.3162	.3164	.2999	.3002	.2970	.2970	.2980	.3210	.3216	.3179	.3202	.3190
29...	.3159	.3161	.3146	.3150	.3146	....	....	....	....	....	.3246	.3278	.3233	.3267	.3257
30...	.3154	.3163	.3150	.3155	.3161	....	....	....	....	....	....	....	....	....	....
31...	.3161	.3172	.3154	.3154	.3159	....	....	....	....	....	....	....	....	....	....

	APRIL					MAY					JUNE				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	.3215	.3222	.3194	.3194	.3211	.3189	.3203	.3169	.3192	.3191	....	....	....	....	....
2...	.3176	.3226	.3167	.3225	.3191	.3151	.3170	.3135	.3148	.3156	....	....	....	....	....
3...	.3191	.3213	.3176	.3183	.3189	.3126	.3134	.3089	.3089	.3101	.3286	.3300	.3265	.3283	.3284
4...	.3168	.3172	.3142	.3161	.3154	....	....	....	....	....	.3281	.3289	.3254	.3255	.3264
5...	....	....	....	....	....	....	....	....	....	....	.3259	.3278	.3249	.3274	.3259
6...	....	....	....	....	....	.3079	.3125	.3063	.3090	.3097	.3275	.3278	.3262	.3268	.3262
7...	....	....	....	....	....	.3128	.3160	.3126	.3147	.3153	.3270	.3272	.3238	.3241	.3243
8...	.3126	.3203	.3126	.3192	.3169	.3132	.3149	.3123	.3147	.3132	....	....	....	....	....
9...	.3171	.3200	.3156	.3186	.3166	.3209	.3225	.3181	.3181	.3212	....	....	....	....	....
10...	.3182	.3208	.3176	.3201	.3189	.3205	.3229	.3196	.3229	.3217	.3231	.3246	.3218	.3241	.3232
11...	.3229	.3274	.3226	.3269	.3261	....	....	....	....	....	.3233	.3252	.3232	.3246	.3239
12...	.3262	.3284	.3242	.3265	.3272	....	....	....	....	....	.3245	.3249	.3230	.3230	.3238
13...	....	....	....	....	....	.3240	.3279	.3228	.3272	.3251	.3222	.3236	.3222	.3231	.3231
14...	....	....	....	....	....	.3264	.3287	.3231	.3277	.3272	.3249	.3276	.3243	.3265	.3264
15...	.3306	.3323	.3293	.3295	.3309	.3250	.3278	.3244	.3261	.3264	....	....	....	....	....
16...	.3317	.3328	.3289	.3321	.3298	.3218	.3245	.3271	.3227	.3234	....	....	....	....	....
17...	.3298	.3318	.3274	.3278	.3284	.3240	.3271	.3235	.3265	.3263	.3259	.3274	.3256	.3274	.3264
18...	.3279	.3381	.3277	.3377	.3360	....	....	....	....	....	.3286	.3335	.3285	.3335	.3310
19...	.3356	.3370	.3341	.3355	.3352	....	....	....	....	....	.3326	.3327	.3281	.3290	.3281
20...	....	....	....	....	....	.3301	.3309	.3252	.3254	.3260	.3288	.3291	.3242	.3246	.3243
21...	....	....	....	....	....	.3277	.3284	.3231	.3262	.3256	.3239	.3269	.3237	.3263	.3262
22...	.3344	.3350	.3287	.3287	.3304	.3256	.3263	.3238	.3243	.3243	....	....	....	....	....
23...	.3300	.3300	.3208	.3227	.3218	.3230	.3260	.3227	.3253	.3243	....	....	....	....	....
24...	.3203	.3231	.3189	.3218	.3217	.3239	.3247	.3216	.3224	.3232	.3251	.3268	.3247	.3268	.3256
25...	.3202	.3212	.3163	.3176	.3191	....	....	....	....	....	.3262	.3269	.3246	.3263	.3258
26...	.3168	.3205	.3168	.3191	.3193	....	....	....	....	....	.3266	.3287	.3264	.3276	.3273
27...	....	....	....	....	....	....	....	....	....	....	.3272	.3280	.3262	.3275	.3276
28...	....	....	....	....	....	.3214	.3223	.3203	.3215	.3214	.3267	.3310	.3267	.3297	.3299
29...	.3213	.3243	.3195	.3243	.3235	.3215	.3266	.3213	.3258	.3248	....	....	....	....	....
30...	.3234	.3257	.3197	.3205	.3207	.3255	.3257	.3231	.3244	.3235	....	....	....	....	....
31...	....	....	....	....	....	.3234	.3292	.3229	.3284	.3284	....	....	....	....	....

1985 DEUTSCHEMARK INTERBANK SPOT PRICES (In U.S. Dollars per one Deutschemark, Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	.3298	.3303	.3280	.3283	.3286	.3574	.3591	.3521	.3529	.3523	....	....	....	....	....
2...	.3273	.3291	.3266	.3289	.3285	.3532	.3552	.3527	.3544	.3537	....	....	....	....	....
3...	.3288	.3307	.3286	.3295	.3300	....	....	....	....	....	.3517	.3517	.3489	.3489	.3495
4...	....	....	....	....	....	....	....	....	....	....	.3515	.3529	.3500	.3509	.3513
5...	.3294	.3338	.3294	.3331	.3331	.3543	.3556	.3519	.3544	.3552	.3519	.3526	.3465	.3468	.3469
6...	....	....	....	....	....	.3519	.3526	.3497	.3503	.3502	.3431	.3436	.3401	.3419	.3424
7...	....	....	....	....	....	.3501	.3523	.3499	.3508	.3506	....	....	....	....	....
8...	.3323	.3369	.3314	.3360	.3363	.3518	.3541	.3518	.3534	.3528	....	....	....	....	....
9...	.3380	.3388	.3362	.3371	.3374	.3529	.3574	.3520	.3560	.3559	.3386	.3414	.3384	.3393	.3397
10...	.3401	.3417	.3396	.3401	.3410	....	....	....	....	....	.3397	.3409	.3389	.3390	.3390
11...	.3395	.3434	.3392	.3416	.3432	....	....	....	....	....	.3400	.3397	.3367	.3369	.3376
12...	.3454	.3487	.3445	.3484	.3466	.3575	.3608	.3561	.3608	.3584	.3365	.3407	.3363	.3393	.3401
13...	....	....	....	....	....	.3595	.3614	.3587	.3592	.3611	.3432	.3466	.3424	.3454	.3443
14...	....	....	....	....	....	.3587	.3599	.3577	.3597	.3591	....	....	....	....	....
15...	.3478	.3485	.3445	.3485	.3474	.3615	.3625	.3604	.3621	.3620	....	....	....	....	....
16...	.3461	.3483	.3455	.3464	.3469	.3620	.3634	.3617	.3527	.3631	.3434	.3490	.3428	.3481	.3484
17...	.3512	.3534	.3501	.3518	.3513	....	....	....	....	....	.3475	.3484	.3441	.3449	.3448
18...	.3521	.3538	.3461	.3465	.3462	....	....	....	....	....	.3439	.3459	.3428	.3429	.3437
19...	.3459	.3498	.3453	.3457	.3455	.3621	.3629	.3612	.3627	.3614	.3432	.3461	.3430	.3460	.3448
20...	....	....	....	....	....	.3588	.3616	.3584	.3599	.3597	.3465	.3526	.3465	.3518	.3518
21...	....	....	....	....	....	.3592	.3643	.3588	.3641	.3631	....	....	....	....	....
22...	.3465	.3496	.3443	.3489	.3469	.3635	.3656	.3615	.3618	.3615	....	....	....	....	....
23...	.3508	.3532	.3467	.3474	.3495	.3627	.3649	.3623	.3635	.3633	.3683	.3724	.3656	.3717	.3698
24...	.3480	.3496	.3462	.3488	.3478	....	....	....	....	....	.3685	.3696	.3664	.3684	.3685
25...	.3490	.3497	.3474	.3474	.3479	....	....	....	....	....	.3686	.3745	.3677	.3735	.3736
26...	.3471	.3541	.3465	.3538	.3533	n/a	.3628	.3600	.3611	.3604	.3760	.3770	.3716	.3728	.3720
27...	....	....	....	....	....	.3599	.3612	.3580	.3606	.3595	.3743	.3752	.3727	.3735	.3728
28...	....	....	....	....	....	.3611	.3623	.3601	.3606	.3614	....	....	....	....	....
29...	.3529	.3543	.3517	.3517	.3527	.3605	.3609	.3590	.3591	.3601	....	....	....	....	....
30...	.3529	.3565	.3526	.3561	.3536	.3592	.3595	.3546	.3547	.3551	.3743	.3752	.3716	.3724	.3716
31...	.3580	.3590	.3554	.3590	.3576	....	....	....	....	....	....	....	....	....	....

	OCTOBER					NOVEMBER					DECEMBER				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	.3728	.3803	.3728	.3797	.3783	.3831	.3858	.3818	.3852	.3852	....	....	....	....	....
2...	.3878	.3801	.3765	.3769	.3770	....	....	....	....	....	.4002	.4006	.3957	.3966	.3966
3...	.3777	.3828	.3777	.3813	.3827	....	....	....	....	....	.3941	.3960	.3936	.3960	.3951
4...	.3832	.3840	.3790	.3831	.3802	.3855	.3857	.3838	.3838	.3851	.3973	.3976	.3965	.3974	.3966
5...	....	....	....	....	....	.3827	.3840	.3821	.3837	.3824	.3954	.3976	.3950	.3968	.3969
6...	....	....	....	....	....	.3844	.3861	.3835	.3851	.3846	.3959	.3965	.3954	.3955	.3960
7...	.3790	.3793	.3766	.3782	.3775	.3852	.3858	.3783	.3791	.3792	....	....	....	....	....
8...	.3780	.3789	.3767	.3767	.3774	.3818	.3827	.3800	.3814	.3822	....	....	....	....	....
9...	.3780	.3797	.3752	.3752	.3772	....	....	....	....	....	.3950	.3954	.3940	.3943	.3941
10...	.3769	.3776	.3749	.3760	.3749	....	....	....	....	....	.3931	.3943	.3921	.3923	.3937
11...	.3758	.3776	.3752	.3760	.3762	....	....	....	....	....	.3916	.3954	.3907	.3943	.3949
12...	....	....	....	....	....	.3810	.3840	.3804	.3833	.3832	.3959	.3983	.3959	.3966	.3965
13...	....	....	....	....	....	.3832	.3834	.3812	.3812	.3816	.3975	.3984	.3955	.3958	.3965
14...	....	....	....	....	....	.3828	.3837	.3818	.3834	.3825	....	....	....	....	....
15...	.3756	.3761	.3746	.3746	.3750	.3826	.3829	.3808	.3813	.3810	....	....	....	....	....
16...	.3725	.3746	.3713	.3741	.3721	....	....	....	....	....	.3962	.3984	.3953	.3978	.3968
17...	.3753	.3786	.3750	.3783	.3785	....	....	....	....	....	.3978	.4000	.3976	.3982	.3992
18...	.3794	.3805	.3790	.3804	.3800	.3810	.3833	.3808	.3827	.3826	.3977	.3984	.3957	.3964	.3960
19...	....	....	....	....	....	.3832	.3855	.3825	.3835	.3832	.3965	.3984	.3965	.3973	.3979
20...	....	....	....	....	....	.3831	.3852	.3820	.3823	.3821	.3972	.3987	.3968	.3985	.3984
21...	.3800	.3805	.3786	.3786	.3792	.3855	.3877	.3852	.3877	.3856	....	....	....	....	....
22...	.3785	.3806	.3777	.3792	.3785	.3868	.3898	.3863	.3891	.3895	....	....	....	....	....
23...	.3791	.3803	.3785	.3786	.3789	....	....	....	....	....	.3984	.3992	.3983	.3988	.3988
24...	.3777	.3780	.3762	.3762	.3772	....	....	....	....	....	.3986	.3996	.3986	.3996	.3994
25...	.3780	.3786	.3760	.3776	.3772	.3898	.3904	.3888	.3894	.3900	....	....	....	....	....
26...	....	....	....	....	....	.3891	.3926	.3891	.3922	.3926	.3984	.3998	.3984	.3992	.3992
27...	....	....	....	....	....	.3920	.3941	.3907	.3929	.3929	.4022	.4060	.4021	.4056	.4055
28...	.3779	.3790	.3776	.3787	.3780	....	....	....	....	....	....	....	....	....	....
29...	.3798	.3832	.3795	.3827	.3821	.3979	.3992	.3968	.3974	.3979	....	....	....	....	....
30...	.3824	.3837	.3796	.3796	.3812	....	....	....	....	....	.4055	.4072	.4042	.4063	.4042
31...	.3822	.3849	.3815	.3821	.3820	....	....	....	....	....	.4080	.4106	.4078	.4095	4098

1985 DEUTSCHEMARK INTERBANK FORWARD RATES (In U.S. Dollars per one Deutschemark)

JANUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	Closed					
2...	.3145	.3153	.3160	.3169	.3202	.3274
3...	.3168	.3175	.3183	.3193	.3224	.3297
4...	.3159	.3166	.3153	.3182	.3213	.3286
5...	....	....	....	....	....	....
6...	....	....	....	....	....	....
7...	.3165	.3173	.3180	.3187	.3216	.3286
8...	.3158	.3165	.3171	.3179	.3206	.3275
9...	.3172	.3179	.3185	.3193	.3220	.3288
10...	.3187	.3194	.3200	.3208	.3236	.3303
11...	.3162	.3168	.3175	.3182	.3209	.3276
12...	....	....	....	....	....	....
13...	....	....	....	....	....	....
14...	.3125	.3133	.3139	.3146	.3172	.3237
15...	.3135	.3142	.3147	.3154	.3178	.3243
16...	.3133	.3140	.3146	.3152	.3176	.3239
17...	.3141	.3148	.3154	.3160	.3184	.3249
18...	.3157	.3164	.3170	.3177	.3201	.3264
19...	....	....	....	....	....	....
20...	....	....	....	....	....	....
21...	Closed					
22...	.3146	.3153	.3159	.3166	.3190	.3251
23...	.3148	.3155	.3161	.3167	.3189	.3248
24...	.3165	.3171	.3177	.3184	.3205	.3261
25...	.3157	.3163	.3169	.3176	.3196	.3249
26...	....	....	....	....	....	....
27...	....	....	....	....	....	....
28...	n/a	n/a	n/a	n/a	n/a	n/a
29...	.3146	.3152	.3159	.3166	.3187	.3241
30...	.3161	.3167	.3173	.3179	.3200	.3251
31...	n/a	n/a	n/a	n/a	n/a	n/a

FEBRUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.3129	.3136	.3144	.3150	.3173	.3232
2...	....	....	....	....	....	....
3...	....	....	....	....	....	....
4...	.3105	.3112	.3120	.3126	.3148	.3201
5...	.3101	.3106	.3114	.3121	.3141	.3193
6...	.3097	.3103	.3110	.3116	.3136	.3187
7...	.3081	.3087	.3094	.3101	.3122	.3173
8...	.3071	.3077	.3084	.3091	.3114	.3168
9...	....	....	....	....	....	....
10...	....	....	....	....	....	....
11...	.3054	.3060	.3067	.3074	.3095	.3147
12...	Closed					
13...	.3027	.3033	.3041	.3048	.3071	.3125
14...	.3041	.3048	.3055	.3062	.3085	.3137
15...	.3062	.3069	.3077	.3084	.3017	.3159
16...	....	....	....	....	....	....
17...	....	....	....	....	....	....
18...	Closed					
19...	.3019	.3018	.3026	.3033	.3056	.3108
20...	.2995	.3002	.3010	.3018	.3043	.3100
21...	.2977	.2984	.2993	.3002	.3030	.3092
22...	.2953	.2960	.2968	.2977	.2005	.3067
23...	....	....	....	....	....	....
24...	....	....	....	....	....	....
25...	.2901	.2908	.2916	.2924	.2950	.3019
26...	.2941	.2984	.2956	.2965	.2989	.3051
27...	.3012	.3019	.3027	.3037	.3063	.3127
28...	.2980	.2901	.2997	.3005	.3034	.3098
29...	....	....	....	....	....	....
30...	....	....	....	....	....	....
31...	....	....	....	....	....	....

MARCH

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.2984	.2992	.3001	.3010	.3040	.3106
2...	....	....	....	....	....	....
3...	....	....	....	....	....	....
4...	.2953	.2961	.2969	.2979	.3008	.3073
5...	.2914	.2921	.2929	.2939	.2967	.3029
6...	.2956	.2964	.2972	.2981	.3010	.3075
7...	.2934	.2941	.2950	.2959	.2989	.3053
8...	.2940	.2947	.2955	.2963	.2991	.3056
9...	....	....	....	....	....	....
10...	....	....	....	....	....	....
11...	.2992	.2999	.3006	.3015	.3042	.3105
12...	.2979	.2986	.2994	.3001	.3029	.3091
13...	.2982	.2989	.2996	.3005	.3033	.3096
14...	.2955	.2962	.2971	.2979	.3007	.3071
15...	.2960	.2967	.2975	.2984	.3011	.3075
16...	....	....	....	....	....	....
17...	....	....	....	....	....	....
18...	.3000	.3008	.3015	.3023	.3050	.3116
19...	.3075	.3084	.3092	.3111	.3131	.3200
20...	.3058	.3064	.3072	.3081	.3107	.3179
21...	.3015	.3113	.3122	.3130	.3160	.3229
22...	.3014	.3112	.3121	.3129	.3158	.3225
23...	....	....	....	....	....	....
24...	....	....	....	....	....	....
25...	.3085	.3076	.3102	.3111	.3112	.3210
26...	.3108	.3117	.3125	.3134	.3164	.3232
27...	.3191	.3200	.3209	.3217	.3248	.3318
28...	.3190	.3199	.3208	.3216	.3246	.3317
29...	.3257	.3265	.3274	.3282	.3311	.3377
30...	....	....	....	....	....	....
31...	....	....	....	....	....	....

APRIL

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.3211	.3219	.3227	.3235	.3263	.3327
2...	.3191	.3200	.3208	.3216	.3245	.3311
3...	.3189	.3197	.3206	.3213	.3242	.3307
4...	.3154	.3162	.3170	.3178	.3207	.3272
5...	Closed					
6...	....	....	....	....	....	....
7...	....	....	....	....	....	....
8...	.3169	.3176	.3184	.3192	.3220	.3284
9...	.3166	.3174	.3182	.3190	.3219	.3285
10...	.3189	.3197	.3205	.3213	.3239	.3303
11...	.3261	.3269	.3277	.3284	.3309	.3373
12...	.3272	.3280	.3288	.3294	.3319	.3385
13...	....	....	....	....	....	....
14...	....	....	....	....	....	....
15...	n/a	n/a	n/a	n/a	n/a	n/a
16...	.3296	.3304	.3312	.3319	.3343	.3403
17...	.3284	.3292	.3299	.3306	.3330	.3390
18...	.3360	.3368	.3376	.3383	.3407	.3466
19...	.3352	.3359	.3367	.3374	.3397	.3456
20...	....	....	....	....	....	....
21...	....	....	....	....	....	....
22...	.3304	.3312	.3318	.3326	.3350	.3405
23...	.3218	.3225	.3232	.3238	.3261	.3314
24...	.3217	.3224	.3231	.3239	.3263	.3322
25...	.3191	.3198	.3205	.3212	.3237	.3292
26...	.3193	.3200	.3208	.3215	.3242	.3299
27...	....	....	....	....	....	....
28...	....	....	....	....	....	....
29...	.3235	.3242	.3249	.3257	.3285	.3346
30...	.3207	.3214	.3221	.3230	.3256	.3318
31...	....	....	....	....	....	....

MAY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.3191	.3199	.3206	.3215	.3242	.3303
2...	.3156	.3163	.3171	.3178	.3203	.3263
3...	.3101	.3108	.3116	.3123	.3147	.3205
4...	....	....	....	....	....	....
5...	....	....	....	....	....	....
6...	.3097	n/a	n/a	n/a	n/a	n/a
7...	.3153	.3160	.3167	.3174	.3196	.3249
8...	.3132	.3139	.3146	.3154	.3176	.3231
9...	.3212	.3219	.3227	.3234	.3258	.3315
10...	.3217	.3224	.3232	.3239	.3262	.3318
11...	....	....	....	....	....	....
12...	....	....	....	....	....	....
13...	.3251	.3259	.3266	.3273	.3297	.3354
14...	.3272	.3279	.3287	.3294	.3319	.3376
15...	.3264	.3271	.3279	.3286	.3309	.3364
16...	.3234	.3241	.3248	.3255	.3278	.3332
17...	.3263	.3270	.3278	.3285	.3309	.3363
18...	....	....	....	....	....	....
19...	....	....	....	....	....	....
20...	.3260	.3267	.3327	.3280	.3301	.3351
21...	.3256	.3262	.3269	.3276	.3298	.3349
22...	.3243	.3249	.3256	.3263	.3286	.3336
23...	.3243	.3249	.3256	.3263	.3286	.3337
24...	.3232	.3237	.3244	.3250	.3273	.3323
25...	....	....	....	....	....	....
26...	....	....	....	....	....	....
27...	Closed					
28...	.3214	.3219	.3226	.3232	.3253	.3303
29...	.3248	.3253	.3260	.3266	.3288	.3340
30...	.3235	.3241	.3247	.3253	.3274	.3325
31...	.3284	.3289	.3296	.3301	.3322	.3373

JUNE

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	....	....	....	....	....	....
2...	....	....	....	....	....	....
3...	.3284	.3289	.3295	.3300	.3320	.3370
4...	.3264	.3270	.3275	.3282	.3301	.3348
5...	.3259	.3264	.3269	.3275	.3292	.3335
6...	.3262	.3267	.3273	.3279	.3296	.3340
7...	.3243	.3248	.3254	.3259	.3277	.3318
8...	....	....	....	....	....	....
9...	....	....	....	....	....	....
10...	.3232	.3237	.3243	.3249	.3268	.3312
11...	.3239	.3245	.3250	.3256	.3273	.3322
12...	.3238	.3244	.3249	.3255	.3272	.3315
13...	.3231	.3236	.3243	.3249	.3267	.3311
14...	.3264	.3270	.3276	.3282	.3300	.3345
15...	....	....	....	....	....	....
16...	....	....	....	....	....	....
17...	.3264	.3270	.3276	.3281	.3298	.3342
18...	.3310	.3315	.3320	.3325	.3342	.3385
19...	.3?31	.3286	.3291	.3297	.3313	.3353
20...	.3243	.3248	.3253	.3259	.3276	.3318
21...	.3260	.3265	.3271	.3277	.3297	.3342
22...	....	....	....	....	....	....
23...	....	....	....	....	....	....
24...	.3256	.3262	.3268	.3275	.3297	.3343
25...	.3258	.3264	.3270	.3277	.3300	.3348
26...	.3273	.3280	.3286	.3293	.3316	.3362
27...	.3276	.3282	.3288	.3295	.3317	.3362
28...	.3299	.3275	.3311	.3317	.3339	.3384
29...	....	....	....	....	....	....
30...	....	....	....	....	....	....
31...	....	....	....	....	....	....

1985 DEUTSCHEMARK INTERBANK FORWARD RATES (In U.S. Dollars per one Deutschemark)

JULY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.3286	.3292	.3298	.3304	.3323	.3366
2...	.3285	.3291	.3298	.3304	.3324	.3369
3...	.3300	.3307	.3313	.3320	.3340	.3386
4...	Closed					
5...	.3331	.3338	.3345	.3352	.3371	.3415
6...	....	....	....	....	....	....
7...	....	....	....	....	....	....
8...	.3363	.3371	.3377	.3384	.3404	.3450
9...	.3374	.3382	.3389	.3396	.3417	.3463
10...	.3410	.3417	.3425	.3434	.3454	.3504
11...	.3432	.3440	.3449	.3456	.3479	.3528
12...	.3466	.3474	.3483	.3491	.3516	.3570
13...	....	....	....	....	....	....
14...	....	....	....	....	....	....
15...	.3474	.3482	.3490	.3498	.3523	.3576
16...	.3469	.3477	.3486	.3493	.3518	.3570
17...	.3513	.3521	.3529	.3537	.3559	.3610
18...	.3462	.3470	.3478	.3486	.3510	.3561
19...	.3455	.3463	.3472	.3481	.3507	.3564
20...	....	....	....	....	....	....
21...	....	....	....	....	....	....
22...	.3469	.3478	.3486	.3495	.3523	.3581
23...	.3495	.3405	.3513	.3522	.3550	.3612
24...	.3478	.3487	.3496	.3505	.3532	.3594
25...	.3479	.3488	.3498	.3507	.3425	.3598
26...	.3533	.3542	.3552	.3562	.3591	.3657
27...	....	....	....	....	....	....
28...	....	....	....	....	....	....
29...	.3527	.3536	.3546	.3556	.3588	.3658
30...	.3536	.3546	.3556	.3566	.3599	.3670
31...	.3576	.3586	.3596	.3607	.3639	.3710

AUGUST

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.3523	.3533	.3543	.3552	.3581	.3648
2...	.3537	.3546	.3557	.3567	.3596	.3663
3...	....	....	....	....	....	....
4...	....	....	....	....	....	....
5...	.3552	.3562	.3572	.3583	.3614	.3684
6...	.3502	.3512	.3521	.3531	.3561	.3627
7...	.3506	.3516	.3526	.3537	.3567	.3635
8...	.3528	.3538	.3549	.3558	.3588	.3655
9...	.3559	.3570	.3581	.3590	.3620	.3689
10...	....	....	....	....	....	....
11...	....	....	....	....	....	....
12...	.3584	.3594	.3604	.3614	.3644	.3712
13...	.3611	.3622	.3632	.3642	.3673	.3742
14...	.3591	.3602	.3612	.3623	.3655	.3726
15...	.3620	.3631	.3642	.3652	.3684	.3757
16...	.3631	.3642	.3654	.3665	.3697	.3772
17...	....	....	....	....	....	....
18...	....	....	....	....	....	....
19...	.3614	.3625	.3635	.3646	.3677	.3749
20...	.3597	.3607	.3618	.3628	.3659	.3730
21...	.3631	.3641	.3652	.3664	.3695	.3769
22...	.3615	.3625	.3637	.3646	.3677	.3749
23...	.3633	.3644	.3655	.3665	.3697	.3769
24...	....	....	....	....	....	....
25...	....	....	....	....	....	....
26...	.3604	.3615	.3625	.3636	.3667	.3738
27...	.3595	.3606	.3617	.3627	.3659	.3730
28...	.3614	.3624	.3635	.3645	.3677	.3748
29...	.3601	.3611	.3622	.3632	.3663	.3733
30...	.3551	.3561	.3571	.3581	.3612	.3681
31...	....	....	....	....	....	....

SEPTEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	....	....	....	....	....	....
2...	Closed					
3...	.3495	.3505	.3515	.3525	.3558	.3625
4...	.3511	.3521	.3531	.3541	.3572	.3642
5...	.3469	.3479	.3490	.3499	.3531	.3599
6...	.3424	.3434	.3446	.3456	.3489	.3558
7...	....	....	....	....	....	....
8...	....	....	....	....	....	....
9...	n/a	n/a	n/a	n/a	n/a	n/a
10...	.3390	.3401	.3411	.3422	.3454	.3428
11...	.3376	.3386	.3397	.3407	.3440	.3513
12...	.3401	.3411	.3423	.3434	.3468	.3544
13...	.3443	.3454	.3466	.3477	.3512	.3590
14...	....	....	....	....	....	....
15...	....	....	....	....	....	....
16...	.3484	.3493	.3506	.3517	.3550	.3626
17...	.3448	.3459	.3470	.3481	.3511	.3585
18...	.3437	.3448	.3459	.3469	.3502	.3576
19...	.3448	.3459	.3471	.3481	.3514	.3589
20...	.3518	.3529	.3541	.3553	.3585	.3663
21...	....	....	....	....	....	....
22...	....	....	....	....	....	....
23...	.3698	.3709	.3721	.3733	.3765	.3842
24...	.3685	.3697	.3708	.3720	.3751	.3829
25...	.3736	.3748	.3759	.3770	.3802	.3879
26...	.3720	.3730	.3741	.3753	.3781	.3854
27...	n/a	n/a	n/a	n/a	n/a	n/a
28...	....	....	....	....	....	....
29...	....	....	....	....	....	....
30...	.3716	.3728	.3738	.3749	.3751	.3853
31...	....	....	....	....	....	....

OCTOBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.3783	.3795	.3806	.3817	.3850	.3923
2...	.3770	.3781	.3792	.3804	.3834	.3904
3...	.3827	.3838	.3850	.3861	.3894	.3968
4...	.3802	.3813	.3824	.3835	.3866	.3939
5...	....	....	....	....	....	....
6...	....	....	....	....	....	....
7...	.3775	.3788	.3798	.3809	.3843	.3916
8...	.3774	.3786	.3796	.3808	.3842	.3917
9...	.3772	.3784	.3794	.3806	.3839	.3913
10...	.3749	.3760	.3771	.3782	.3816	.3888
11...	.3762	.3773	.3784	.3794	.3828	.3900
12...	....	....	....	....	....	....
13...	....	....	....	....	....	....
14...	Closed					
15...	.3750	.3762	.3772	.3783	.3816	.3887
16...	.3721	.3732	.3743	.3750	.3786	.3856
17...	.3785	.3796	.3808	.3818	.3850	.3920
18...	.3800	.3811	.3822	.3832	.3863	.3932
19...	....	....	....	....	....	....
20...	....	....	....	....	....	....
21...	.3792	.3804	.3814	.3824	.3856	.3924
22...	.3785	.3796	.3808	.3817	.3849	.3918
23...	.3789	.3800	.3812	.3822	.3852	.3920
24...	.3772	.3783	.3795	.3804	.3835	.3903
25...	.3772	.3783	.3794	.3804	.3835	.3901
26...	....	....	....	....	....	....
27...	....	....	....	....	....	....
28...	.3780	.3791	.3801	.3810	.3838	.3900
29...	.3821	.3831	.3842	.3850	.3877	.3940
30...	.3812	.3822	.3831	.3840	.3851	.3926
31...	.3820	.3830	.3840	.3849	.3875	.3936

NOVEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.3852	.3863	.3872	.3881	.3907	.3966
2...	....	....	....	....	....	....
3...	....	....	....	....	....	....
4...	.3851	.3862	.3872	.3881	.3912	.3972
5...	.3824	.3836	.3846	.3861	.3888	.3953
6...	.3846	.3857	.3867	.3879	.3908	.3972
7...	.3792	.3803	.3813	.3823	.3851	.3910
8...	.3822	.3833	.3844	.3854	.3884	.3947
9...	....	....	....	....	....	....
10...	....	....	....	....	....	....
11...	Closed					
12...	.3832	.3844	.3854	.3864	.3893	.3953
13...	.3816	.3828	.3837	.3848	.3875	.3935
14...	.3825	.3836	.3847	.3856	.3886	.3945
15...	.3810	.3822	.3833	.3843	.3875	.3936
16...	....	....	....	....	....	....
17...	....	....	....	....	....	....
18...	.3826	.3838	.3848	.3859	.3890	.3951
19...	.3832	.3843	.3853	.3864	.3891	.3951
20...	.3821	.3832	.3842	.3853	.3881	.3942
21...	.3856	.3868	.3878	.3888	.3890	.3971
22...	.3895	.3907	.3918	.3929	.3959	.4012
23...	....	....	....	....	....	....
24...	....	....	....	....	....	....
25...	.3900	.3912	.3923	.3934	.3963	.4024
26...	.3926	.3938	.3949	.3959	.3992	.4055
27...	.3929	.3941	.3952	.3962	.3993	.4057
28...	Closed					
29...	.3979	.3990	.4002	.4012	.4045	.4107
30...	....	....	....	....	....	....
31...	....	....	....	....	....	....

DECEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	....	....	....	....	....	....
2...	.3966	.3978	.3989	.3999	.4031	.4093
3...	.3951	.3962	.3973	.3984	.4017	.4082
4...	.3966	.3978	.3989	.4000	.4033	.4099
5...	.3969	.3980	.3992	.4002	.4035	.4100
6...	.3960	.3971	.3983	.3993	.4027	.4091
7...	....	....	....	....	....	....
8...	....	....	....	....	....	....
9...	.3941	.3953	.3964	.3974	.4007	.4070
10...	.3937	.3948	.3959	.3969	.4000	.4062
11...	.3949	.3960	.3971	.3981	.4013	.4075
12...	.3965	.3977	.3988	.3997	.4027	.4086
13...	.3965	.3976	.3987	.3996	.4026	.4084
14...	....	....	....	....	....	....
15...	....	....	....	....	....	....
16...	.3968	.3980	.3990	.3999	.4029	.4089
17...	.3992	.4003	.4013	.4022	.4052	.4112
18...	.3960	.3971	.3980	.3990	.4019	.4076
19...	.3979	.3990	.3981	.4010	.4041	.4101
20...	.3984	.3995	.4005	.4013	.4044	.4104
21...	....	....	....	....	....	....
22...	....	....	....	....	....	....
23...	.3988	.4001	.4011	.4020	.4050	.4111
24...	.3994	.4005	.4014	.4023	.4054	.4115
25...	Closed					
26...	.3992	.4003	.4013	.4022	.4053	.4113
27...	.4053	.4064	.4074	.4082	.4116	.4178
28...	....	....	....	....	....	....
29...	....	....	....	....	....	....
30...	.4042	.4054	.4063	.4073	.4105	.4166
31...	.4098	.4109	.4119	.4130	.4161	.4226

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1985 28 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.06	1.12	1.06	1.11	1.14	.933	3	3
26	1.00	1.20	.95A	1.20	1.48	.982	2	5
27	2.10	2.25B	2.05	2.05	2.20	.999	15	15
28	1.98	1.98	1.97A	1.98	1.87	.998	—	15

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.78	1.96	1.78	1.96	1.86	.998	4	16
4	1.67	1.68B	1.58	1.68B	1.69	.999	7	21
5	1.28	1.28	1.25	1.25	1.15	.997	5	26
6	1.14	1.46	1.13	1.46	1.61	.999	13	39
7	1.34	1.43	1.34	1.37	1.36	.999	11	47
8	1.32	1.49	1.32	1.49	1.39	.999	8	2
11	—	—	—	—	—	.999	—	—

MARCH 1985 29 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	1.42	1.43B	1.38A	1.42	1.40	.923	18	18
14	—	1.55B	—	1.45B	1.44	.935	—	18
15	1.69	1.69	1.68A	1.69	1.73	.968	50	68
18	Exchange Closed; President's Day							
19	1.22	1.23	1.22	1.23	1.22	.916	109	68
20	1.12	1.12	1.07	1.07	1.09	.889	4	70
21	.93	.96	.91	.91	.93	.853	16	77
22	.71	.72	.62	.66A@.62	.64	.744	58	91
25	.36@.38	.47	.36	.43	.44	.537	164	202
26	.31	.80	.31	.68	.65	.742	497	541
27	1.17	1.31	1.05	1.22	1.24	.958	223	515
28	1.17	1.17	.92	.95A	.94	.907	97	443

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.87	.98	.82	.88	.90	.917	55	459
4	.75	.78B	.66	.72	.73	.927	168	402
5	.34@.38	.43	.30	.35	.31	.637	138	459
6	.33@.30	.78	.27	.64	.66	.963	212	435
7	.38	.50	.38	.38A	.38	.935	118	420
8	.34	.53B	.34	.40@.38	.39	.948	135	15
11	—	—	—	—	—	.998	—	—

MARCH 1985 30 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	1.70	1.72	1.70	1.72	1.77	.907	15	15
29	—	—	1.65A	1.65A	1.61	.892	—	15
30	—	1.70B	—	1.70B	1.69	.906	—	15
31	—	1.80B	—	1.69N	1.70	.913	—	15

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	1.45A	1.45A	1.38	.871	—	15
4	—	—	1.28A	1.28A	1.25	.849	—	15
5	—	—	1.17A	1.17A	1.16	.840	—	15
6	1.15	1.15	1.10A	1.10A	1.11	.831	2	17
7	.98	.98	.96	.97B	.98	.806	16	33
8	.96	.98B	.87	.90	.92	.781	23	48
11	.85	.85	.73	.75	.82	.762	73	118
12	.68	.69	.61	.64@.63	.63	.670	460	511
13	.63	.66	.56	.58	.58	.649	337	745
14	.70	.72	.60	.62A@.60	.61	.677	103	707
15	.76	.85	.72	.85	.83	.782	249	634
18	Exchange Closed; President's Day							
19	.40	.51	.40	.44	.43	.583	595	971
20	.44	.44	.34	.35	.35	.519	883	1590
21	.31	.31	.23	.28	.28	.444	1406	1824
22	.18@.17	.23	.16	.18@.17	.17	.284	1503	2576
25	.12	.15	.09	.12	.11	.103	1067	2920
26	.08	.36	.07	.20	.20	.225	2434	2971
27	.42	.58	.38	.55	.53	.611	1362	2614
28	.42	.48	.26	.26	.26	.420	1631	2853

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1985 30 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.26@.24	.28	.20	.22	.22	.409	831	3066
4	.15	.15	.08	.12	.11	.253	607	2990
5	.06	.07	.03	.04	.03	.018	466	3075
6	.03	.13	.03	.12	.12	.122	227	2869
7	.04	.04	.01	.02@.01	.02	.004	590	2878
8	CAB	.02	CAB	CAB	CAB	.006	220	—

MARCH 1985 31 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.07	1.09	1.02	1.02	1.04	.651	132	308
3	1.09	1.19	1.05	1.19	1.17	.691	19	320
4	1.13	1.16B	1.06	1.12	1.10	.677	227	504
7	1.00	1.28	.98	1.27A	1.27	.722	118	611
8	1.24	1.24	1.05A	1.06	1.06	.672	37	590
9	1.04	1.16	1.03	1.15	1.15	.702	112	666
10	1.12	1.27	1.10A	1.24A	1.21	.728	63	643
11	1.17	1.17	1.02	1.02	1.02	.671	17	646
14	1.01	1.01	.79	.81	.81	.612	278	764
15	.84	.93B	.82	.85	.85	.624	187	794
16	.88	.89	.84	.84	.83	.625	29	797
17	.84	.92	.84	.90	.90	.655	76	847
18	.93	1.00	.88	.99	.99	.685	170	903
21	.97	.97	.90	.94B	.94	.676	10	905
22	.98	.98	.87	.87	.87	.664	70	871
23	.87	.90	.82	.90	.87	.676	150	990
24	.87	1.02	.86	.97	.94	.704	172	1090
25	.96	.97	.87A	.89	.90	.690	16	1100
28	.88@.89	.95B	.87	.94	.93	.717	111	1200
29	.90	.91	.78	.80	.81	.682	187	1366
30	.85	.90	.82	.88A	.87	.706	60	1424
31	.88	.94B	.84	.84	.85	.713	28	1434

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.79	.83	.63	.64	.64	.624	92	1478
4	.60@.61	.62	.48	.50	.50	.568	394	1692
5	.47	.50	.41	.44A@.43	.44	.545	372	1858
6	.43	.50	.38	.39	.39	.521	560	1989
7	.40	.40	.33	.34@.35	.34	.474	634	2251
8	.31	.38	.28	.31	.30	.432	3904	4164
11	.28	.28	.21	.25	.25	.390	712	4480
12	.20@.19	.21	.16	.17@.18	.18	.287	4911	8138
13	.18	.20	.13	.14	.14	.265	1673	8347
14	.20	.20	.14	.15A@.14	.15	.286	1000	8624
15	.22@.23	.25	.20	.25	.25	.396	1289	9379
18	Exchange Closed; President's Day							
19	.12@.08	.12	.08	.09@.10	.09	.177	1173	9537
20	.09	.10	.07	.08	.08	.138	1235	9689
21	.06	.08	.05	.07	.07	.098	1161	9945
22	.04	.07	.04	.06@.05	.06	.039	2997	9430
25	.04	.05	.02	.02@.03	.03	.004	1059	9326
26	.02	.12	.02	.06	.06	.017	1030	9674
27	.15@.17	.19	.11	.18	.18	.130	2385	9535
28	.14	.16	.07	.08	.08	.046	1737	10189

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.06	.08	.04	.06@.05	.05	.036	482	10204
4	.02	.04	.02	.03	.03	.003	253	10172
5	.01	.02	.01	.01	.01	.000	207	10162
6	.01	.02	.01	.02	.02	.000	[illegible]	10352
7	.01	.01	CAB	CAB	CAB	.000	[illegible]	10279
8	CAB	CAB	CAB	CAB	CAB	.000	7	10133

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1985 32 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	.58	55	48	51A	.51	.430	1301	3008
3....	.56	62	50	62	60	.481	463	3066
4....	.58	62	58	56	56	.463	653	3143
7....	.53	70	49	66	66	.508	680	2907
8....	63	66	52	53	53	.450	449	2934
9....	.53	60	51	58	58	.481	549	3194
10....	.56	65	54	63	62	.508	596	3306
11....	.59	62	46	48@46	47	.440	308	3394
14....	48	50	38	38	36	.372	1123	3615
15....	.38	42	37	38	38	.382	953	4072
16....	40	41	38	37	37	.381	971	4512
17....	.39	42	37	41@40	41	.408	562	4759
18....	.41@42	48	36	47@46	46	.440	1629	5412
21....	43	45	42	44@43	43	.422	380	5690
22....	42	45	37	37@38	37	.406	593	5572
23....	.38	38	33	37	37	.414	700	5193
24....	.36	46	34	40@42	41	.442	1089	5603
25....	42	42	35	36	36	.421	2564	5311
28....	.38	39	34	38	38	.440	1302	5599
29....	.36	37	28	29	30	.386	540	5568
30....	.31@30	36	29	33	32	.416	981	5685
31....	.33	36	29	29	29	.417	1000	6026

IN FEBRUARY

1....	26@24	27	16	17	17	.316	1332	6165
4....	.17	17	11	12	12	.253	1636	6112
5....	.12	13	08	11	11	.229	1761	6421
6....	.10	12	09	10	10	.204	1424	6192
7....	.08	10	07	07	07	.167	701	6301
8....	.08	11	06	07	07	.138	4151	8584
11....	.07	07	04	07	07	.107	873	8914
12....	.06	06	03	04	04	.082	3104	7190
13....	.04	06	04	05@04	04	.054	1281	7351
14....	.06	06	04	04	04	.059	440	7206
15....	.06	06	04	06	06	.101	749	7215
18....	Exchange Closed; President's Day							
19....	.02	02	01	01	01	.021	238	7149
20....	.02	02	01	02	01	.014	121	7090
21....	.01	02	01	01	01	.008	344	7208
22....	.01	02	01	01	01	.001	153	7084
25....	.01	01	01	01	01	.000	242	7002
26....	.01	03	01	02	02	.000	516	7027
27....	.06	07	04	06@07	06	.006	2259	6974
28....	.06	06	02	02	02	.000	2036	7594

IN MARCH

1....	.02	03	02	02	.02	.000	152	7657
4....	.02	02	.01	.01	.01	.000	880	7822
5....	CAB	CAB	CAB	CAB	CAB	.000	28	7801
6....	CAB	01	CAB	CAB	CAB	.000	30	7495
7....	CAB	CAB	CAB	CAB	CAB	.000	3	7519
8....	CAB	CAB	CAB	CAB	CAB	.000	2	....

MARCH 1985 33 CALLS

IN JANUARY 1985

1....	Exchange Closed; New Year's Day							
2....	.28	30	25	25	26	.248	1249	4243
3....	.27	33	25	30	30	.281	637	4356
4....	.29	31B	26	29	29	.265	768	4299
7....	.26	36	22	33	33	.298	1290	4511
8....	.33@32	34B	25	25	25	.247	562	4648
9....	.25	30	24	29@28	29	.271	1217	5030
10....	.27	33	26	29@31	30	.292	1476	5277
11....	.29	29	22	23	23	.234	923	5633
14....	.33	24	16	17	17	.179	1199	5985
15....	.18	19	16	17	17	.185	776	6064
16....	.18	19	16	17@16	17	.182	458	6265
17....	.17	19	16	17@18	18	.200	611	6505
18....	.19	22	16	22	22	.221	606	6592
21....	20	20	18	19@18	19	.202	918	6826
22....	.18@19	20	16	16	16	.168	780	6811
23....	.16	16	13	16@15	16	.192	339	6733
24....	.16@15	19	13	17	17	.209	1796	6692
25....	.18@17	18	14	14	14	.191	777	6762
28....	.13@14	16	12	14@15	15	.196	1452	7803
29....	.13	14	09	11	10	.163	1193	7675
30....	.10	12	09	10@11	11	.173	1474	7700
31....	.11	12	08	08@09	09	.169	1265	8362

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1985 33 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.06	.06	.04	.04	.04	.106	2022	8895
4....	.03	.04	.02	.02@.03	.02	.070	977	8586
5....	.03	.04	.02	.02	.02	.058	329	8712
6....	.03	.03	.02	.02	.02	.046	736	8517
7....	.02	.03	.01	.01	.01	.033	1037	8099
8....	.02	.02	.01	.01	.01	.024	423	7864
11....	.01	.02	.01	.02	.02	.014	199	7917
12....	.02	.02	.01	.01	.01	.006	124	7989
13....	.02	.02	.01	.01	.01	.005	107	8148
14....	.01	.02	.01	.01	.01	.006	31	8151
15....	.02	.02	.01	.01@.02	.02	.012	288	8080
18....	Exchange Closed, President's Day							
19....	.01	.01	CAB	CAB	CAB	.001	32	8061
20....	.01	.01	.01	.01	....	.000	80	8056
21....	CAB	.01	CAB	.01	....	.000	1	7948
22....	CAB	.01	CAB	.01	....	.000	106	7923
25....	.01	.01	.01	.01	.01	.000	14	7911
26....	.01	.02	CAB	CAB	CAB	.000	10	7917
27....	.03	.03	.01	.01	.01	.000	762	7824
28....	CAB	CAB	CAB	CAB	CAB	.000	48	7486

IN MARCH

1....	CAB	CAB	CAB	CAB	CAB	.000	1	7494
4....	.01	.01	.01	.01	.01	.000	330	7487
5....	CAB	CAB	CAB	CAB	CAB	.000	157	7486
6....	.01	.01	CAB	CAB	CAB	.000	14	7380
7....	CAB	CAB	CAB	CAB	CAB	.000	56	7343
8....	CAB	CAB	CAB	CAB	CAB	.000	3	....

MARCH 1985 34 CALLS

IN JANUARY 1985

1....	Exchange Closed; New Year's Day							
2....	.14	15	.12	12	.12	.117	519	4618
3....	.14	17	13	16	16	.137	553	4670
4....	.15	16	13	.14@.13	.14	.125	256	4763
7....	.13	.18	.10	.16	.16	.144	539	4708
8....	.16	.17	11	12	12	.111	221	4611
9....	12	.15	12	13	13	.124	252	4590
10....	13	15	13	14	14	.136	836	4460
11....	13	.14	.10	11	.11	.099	166	4485
14....	.11	11	.06	.06	.06	.067	410	4622
15....	07	.09	07	.07	07	.070	208	4720
16....	.08	.06	.06	.06	.06	.068	344	4726
17....	.06	.08	.05	.06	.06	.075	183	4665
18....	07	.10	.06	.10	.09	.086	675	4919
21....	09	.09	.07	.08	.08	.073	261	4936
22....	.09@.06	.09	.06	.06	.06	.085	426	5019
23....	.08	.06	.05	.06	.06	.066	293	5137
24....	.05@.06	.08	.05	.07@.06	07	.073	477	5365
25....	07	.07	.05	.05	.05	.063	213	5434
28....	.05	.06	.04	.05	.05	.062	865	5438
29....	.04	.05	.03	.03	.03	.047	480	5218
30....	.03	.04	.02	.03	.03	.049	247	5318
31....	.03	.03	.02	.02	.02	.045	105	5347

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1985 34 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	C1@.02	.03	.01	.01	.01	.023	135	5416
4	.01	.01	.01	.01	.01	.011	630	5412
5	.01	.02	.01	.01	.01	.008	38	5441
6	.01	.01	...	...	...	.008	12	5431
7	.01	.01	...	...	...	.003	15	5437
8	...	...	...	...	...	.002	...	5437
11	CAB	CAB	CAB	CAB	CAB	.001	...	5436
12	.01	.01	.01	.01	.01	.000	2	5437
13	CAB	CAB	CAB	CAB	CAB	.000	58	5421
14	.01	.01	.01	.01	.01	.000	3	5421
15	.01	.01	CAB	CAB	CAB	.000	15	5422
18	Exchange Closed; President's Day							
19	CAB	CAB	CAB	CAB	CAB	.000	...	5422
20	CAB	CAB	CAB	CAB	CAB	.000	...	5414
21	CAB	CAB	CAB	CAB	CAB	.000	...	5418
22	CAB	CAB	CAB	CAB	CAB	.000	...	5418
25	CAB	.01	CAB	.01	...	.000	1	5415
26	.01	.01	.01	.01	...	.000	149	5392
27	CAB	CAB	CAB	CAB	CAB	.000	...	5392
28	.01	.01	.01	.01	...	.000	2	5394

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	...	5391
4	CAB	CAB	CAB	CAB	CAB	.000	2	5391
5	CAB	CAB	CAB	CAB	CAB	.000	...	5391
6	CAB	CAB	CAB	CAB	CAB	.000	3	5388
7	.01	.01	CAB	CAB	CAB	.000	3	5393
8	CAB	CAB	CAB	CAB	CAB	.000	8	...

MARCH 1985 35 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.06	.08	.05	.06B	.06	.046	1300	5977
3	.06	.08	.06	.07	.07	.055	642	5928
4	.07	.07	.06	.06	.06	.049	185	5977
7	.06	.08	.04	.08	.08	.057	485	6107
8	.07@.08	.08	.05	.05	.05	.040	538	6069
9	.05	.07	.04	.06	.06	.046	63	6052
10	.07	.08	.06	.06	.06	.051	58	6058
11	.06	.06	.03	.03	.03	.034	98	6008
14	.03	.04	.03	.03	.03	.020	313	6115
15	.04	.04	.03	.03	.03	.020	13	6113
16	.03@.02	.03	.02	.02	.02	.019	172	6108
17	.03	.03	.02	.02	.02	.022	286	6014
18	.03	.03	.03	.03	.03	.025	7	6028
21	.02	.04	.02	.03	.03	.020	320	6063
22	.03	.04	.02	.02	.02	.017	40	5959
23	.02	.02	.02	.02	.02	.017	59	5956
24	.03	.04	.02	.02	.02	.018	124	5903
25	.03	.03	.02	.02	.02	.015	52	5879
28	.02	.02	.01	.02	.02	.014	352	5929
29	.01	.03	.01	.01	.01	.009	51	5900
30	.01	.02	.01	.01	.01	.009	120	5897
31	.02	.02	.01	.01	.01	.008	8	5894

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.02	.01	.01	.01	.003	16	5932
4	.01	.01	.01	.01	.01	.001	7	5929
5	...	...	...	...	...	.000	13	5925
6	.01	.01	...	...	...	.000	11	5916
7	.01	.01	.01	.01	...	.000	30	5912
8	...	...	...	...	...	.000	...	5912
11	.01	.01	.01	.01	...	.000	1	5900
12	.01	.01	.01	.01	...	.000	8	5896
13	CAB	CAB	CAB	CAB	CAB	.000	...	5904
14	CAB	CAB	CAB	CAB	CAB	.000	1	5895
15	CAB	CAB	CAB	CAB	CAB	.000	...	5895
18	Exchange Closed; President's Day							
19	CAB	CAB	CAB	CAB	CAB	.000	2	5893
20	.01	.01	.01	.01	...	.000	15	5891
21	CAB	CAB	CAB	CAB	CAB	.000	...	5813
22	CAB	CAB	CAB	CAB	CAB	.000	1	5812
25	.01	.01	...	...	...	.000	26	5812
26	.01	.01	.01	.01	...	.000	25	5790
27	CAB	CAB	CAB	CAB	CAB	.000	...	5787
28	CAB	CAB	CAB	CAB	CAB	.000	2	5788

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1985 35 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	6	5783
4	CAB	CAB	CAB	CAB	CAB	.000	...	5783
5	CAB	CAB	CAB	CAB	CAB	.000	...	5783
6	CAB	CAB	CAB	CAB	CAB	.000	107	5750
7	CAB	CAB	CAB	CAB	CAB	.000	25	5651

MARCH 1985 36 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.03	.03	.02	.02	.02	.015	164	2996
3	.03	.04	.03	.03	.03	.018	410	2996
4	.04	.04	.03	.03	.03	.016	31	2989
7	.04@.03	.04	.02	.03B	.03	.018	13	2987
8	.03	.04	.02	.02	.02	.012	240	3172
9	.02@.01	.03	.01	.02	.02	.014	176	3242
10	.03	.04	.02	.04	.04	.015	306	3122
11	.03	.03	.02	.02	.02	.009	22	3131
14	.02	.02	.01	.01	.01	.004	2	3134
15	...	...	...	.01N	.01	.004	...	3131
16	.02	.02	.02	.02	.01	.004	35	3131
17	...	...	...	.01N	.01	.005	...	3216
18	.02	.02	.01	.01	.01	.006	10	3216
21	...	...	...	.01N	.01	.004	2	3216
22	...	...	...	.01N	.01	.003	...	3217
23	.01	.01	.01	.01	.01	.003	39	3224
24	...	...	...	.01N	.01	.003	...	3223
25	.01	.02	.01	.01	.01	.002	135	3208
28	.01	.01	.01	.01	.01	.002	221	3171
29	...	...	...	.01N	.01	.001	25	3170
30	.01	.01	.01	.01	.01	.001	9	3172
31	...	...	...	.01N	.01	.001	...	3172

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.01	.01	.01	...	.000	4	3172
4	...	...	...	...	...	.000	...	3172
5	...	...	...	...	...	.000	...	3172
6	...	...	...	...	...	.000	...	3170
7	...	...	...	...	...	.000	...	3170
8	...	...	...	...	...	.000	...	3170
11	.01	.01	.01	.01	...	.000	5	3170
12	CAB	CAB	CAB	CAB	CAB	.000	...	3171
13	CAB	CAB	CAB	CAB	CAB	.000	...	3171
14	.01	.01	CAB	CAB	CAB	.000	4	3170
15	CAB	.01	CAB	.01	...	.000	62	3112
18	Exchange Closed; President's Day							
19	CAB	CAB	CAB	CAB	CAB	.000	...	3110
20	CAB	CAB	CAB	CAB	CAB	.000	...	3110
21	CAB	CAB	CAB	CAB	CAB	.000	...	3099
22	CAB	CAB	CAB	CAB	CAB	.000	1	3100
25	CAB	CAB	CAB	CAB	CAB	.000	...	3098
26	CAB	CAB	CAB	CAB	CAB	.000	5	3101
27	CAB	CAB	CAB	CAB	CAB	.000	...	3101
28	CAB	CAB	CAB	CAB	CAB	.000	...	3096

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	...	3096
4	CAB	CAB	CAB	CAB	CAB	.000	...	3096
5	CAB	CAB	CAB	CAB	CAB	.000	...	3096
6	CAB	CAB	CAB	CAB	CAB	.000	...	3096
7	CAB	CAB	CAB	CAB	CAB	.000	...	3096

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1985 37 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	.02	.02	.01	.01	.01	.004	90	2020
3....	.01@.02	.02	.01	.0'	.01	.005	62	2037
4....	....	....	....	.01N	.01	.004	5	2034
7....	....	....	....	.01N	.01	.005	....	2034
8....	.01	.01	.01	.01	.01	.003	342	1954
9....	....	....	....	.01N	.01	.003	....	1953
10....	.01	.01	.01	.01	.01	.003	92	1886
11....	.01	.01	.01	.01	.01	.002	28	1905
14....	.01	.01	.01	.01	....	.000	10	1909
15....	....	....	....	....	....	.000	....	1909
16....	....	....	....	....	....	.000	....	1909
17....	.01	.01	.01	.01	.01	.000	5	1909
18....	.01	.01	.01	.01	.01	.001	157	1989
21....	....	....	....	.01N	.01	.000	4	1989
22....	....	....	....	.01N	.01	.000	....	1988
23....	....	....	....	.01N	.01	.000	....	1987
24....	....	....	....	.01N	.01	.000	....	1987
25....	....	....	....	.01N	.01	.000	....	1987
28....	....	....	....	.01N	.01	.000	....	1987
29....	....	....	....	.01N	....	.000	....	1987
30....	....	....	....	....	....	.000	....	1987
31....	....	....	....	....	....	.000	....	1987

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.01	.01	.01	.01	....	.000	2	1989
4....	....	....	....	....	....	.000	....	1989
5....	....	....	....	....	....	.000	....	1989
6....	....	....	....	....	....	.000	....	1989
7....	....	....	....	....	....	.000	....	1989
8....	....	....	....	....	....	.000	....	1989
11....	.01	.01	.01	.01	....	.000	5	1989
12....	CAB	CAB	CAB	CAB	CAB	.000	....	1989
13....	CAB	CAB	CAB	CAB	CAB	.000	....	1988
14....	CAB	CAB	CAB	CAB	CAB	.000	....	1988
15....	CAB	CAB	CAB	CAB	CAB	.000	....	1988
18....	Exchange Closed; President's Day							
19....	CAB	CAB	CAB	CAB	CAB	.000	1	1987
20....	CAB	CAB	CAB	CAB	CAB	.000	....	1987
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1988
22....	CAB	CAB	CAB	CAB	CAB	.000	....	1988
25....	CAB	.01	CAB	.01	....	.000	28	1965
26....	CAB	CAB	CAB	CAB	CAB	.000	3	1965
27....	CAB	CAB	CAB	CAB	CAB	.000	....	1965
28....	CAB	CAB	CAB	CAB	CAB	.000	....	1965

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	1965
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1965
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1966
6....	CAB	CAB	CAB	CAB	CAB	.000	....	1965
7....	CAB	CAB	CAB	CAB	CAB	.000	....	1965

JUNE 1985 28 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	1.76	1.76	1.76	1.76	1.72	.739	1	1
26....	1.51	1.94B	1.51	1.94B	1.90	.789	49	50
27....	2.55	2.55	2.55	2.55	2.64	.869	40	58
28....	....	....	2.57A	2.57A	2.35	.835	....	58

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1985 28 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.35N	2.33	.834	1	59
4....	....	....	....	2.20A	2.20	.817	....	59
5....	1.87	1.90	1.82A	1.82A	1.79	.748	15	64
6....	....	....	....	2.00B	2.17	.807	....	64
7....	....	....	1.94A	2.17N	1.95	.778	....	64
8....	....	....	1.90A	1.95N	1.92	.778	....	64
11....	2.19	2.30	2.19	2.30	2.39	.850	61	124
12....	2.32	2.32	2.30A	2.32	2.23	.830	10	124
13....	2.22	2.28	2.22	2.28	2.14	.815	168	184
14....	....	....	2.06A	2.06A	2.10	.801	....	184
15....	....	....	1.87A	2.10N	2.10	.796	....	184
18....	....	2.45B	....	2.45B	2.44	.856	....	184
19....	....	2.80B	....	2.80B	3.15	.920	....	184
20....	....	....	2.99A	2.99A	2.96	.898	....	184
21....	3.43	3.45B	3.43	3.43	3.49	.932	8	184
22....	....	....	....	3.49N	3.32	.928	....	184
25....	....	....	3.26A	3.26A	3.20	.917	....	184
26....	....	3.40B	....	3.40B	3.44	.931	....	184
27....	....	4.05B	....	4.05B	4.16	.963	....	184
28....	....	4.36B	4.15A	4.15A	4.24	.966	....	184
29....	....	4.75B	....	4.75B	4.88	.981	....	184

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	4.35A	4.35A	4.30	.970	....	183
2....	....	....	3.97A	4.30N	4.28	.969	....	183
3....	....	....	4.05A	4.05A	4.06	.963	....	183
4....	....	3.88B	3.71A	3.83	3.86	.956	115	168
5....	Exchange Closed; Good Friday							
8....	3.83	3.83	3.60A	3.83	4.15	.968	10	171
9....	....	....	3.95A	3.95A	3.91	.962	....	171
10....	....	4.01B	....	4.01B	4.18	.972	....	171
11....	....	4.75B	....	4.75B	4.90	.987	....	171
12....	....	....	4.85A	4.90N	4.89	.987	....	171
15....	....	5.22B	....	5.22B	5.28	.993	....	171
16....	....	5.35B	....	5.28N	5.25	.993	....	162
17....	....	....	5.17A	5.17A	5.00	.992	....	141
18....	....	....	....	5.00N	5.79	.997	....	141
19....	....	....	....	5.79N	5.73	.997	....	136
22....	....	....	5.32A	5.32A	5.13	.996	....	136
23....	....	5.25B	4.45A	4.45A	4.39	.980	....	136
24....	....	....	4.20A	4.39N	4.33	.990	....	136
25....	....	....	3.95A	4.10A	3.99	.985	....	136
26....	....	....	3.98A	3.99N	4.00	.987	....	136
29....	....	4.49B	....	4.49B	4.56	.995	....	136
30....	....	4.58B	4.36A	4.36A	4.09	.992	....	136

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.92A	4.09N	4.04	.992	....	132
2....	....	....	3.68A	3.68A	3.57	.986	....	132
3....	....	....	3.23A	3.23A	3.03	.971	....	132
6....	....	....	2.98A	2.98A	2.98	.973	....	132
7....	3.56	3.56	3.56	3.56	3.69	.991	2	130
8....	....	....	3.42A	3.42A	3.40	.987	....	130
9....	....	4.00B	....	4.00B	4.14	.996	....	130
10....	....	....	....	4.14N	4.30	.997	....	130
13....	....	4.53B	....	4.53B	4.65	.990	....	130
14....	....	4.80B	....	4.80B	4.86	.990	....	130
15....	....	....	4.62A	4.68A	4.78	.999	....	27
16....	....	....	4.30A	4.40A	4.40	.999	....	27
17....	....	4.68B	....	4.68B	4.69	.999	....	27
20....	....	5.07B	....	4.69N	4.62	.999	....	27
21....	....	4.88B	....	4.74B	4.74	.999	....	27
22....	....	....	4.56A	4.56A	4.59	.999	....	27
23....	....	....	4.38A	4.59N	4.52	.999	....	27
24....	....	....	4.40A	4.40A	4.28	.999	....	27
27....	Exchange Closed; Memorial Day							
28....	....	....	4.20A	4.20A	4.14	.993	....	25
29....	....	4.55B	....	4.55B	4.62	.999	....	25
30....	....	....	....	4.62N	4.44	.999	....	25
31....	....	4.82B	4.41A	4.82B	4.85	.999	....	25

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1985 28 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	4.90B	....	4.85N	4.87	1.000	....	25
4....	....	....	4.71A	4.71A	4.64	1.000	....	25
5....	....	....	4.57A	4.57A	4.60	1.000	....	25
6....	....	4.75B	....	4.69N	4.70	1.000	....	25
7....	....	....	4.50A	4.50A	4.41	1.000	....	25
10....	....	....	....	....	....	1.000	....	....

JUNE 1985 29 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	1.59	1.59	1.50	1.59	1.57	.707	6	6
22....	1.35	1.36	1.36	1.35	1.35	.651	11	19
25....	1.12	1.20	1.07	1.14	1.12	.570	247	251
26....	1.02@.04	1.43	1.00A	1.35	1.35	.636	139	338
27....	1.85	1.90	1.70	1.86	1.94	.748	93	339
28....	1.55	1.65B	1.55	1.62B	1.62	.701	104	343

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.58	1.64B	1.56	1.58	1.56	.699	49	352
4....	1.46	1.50	1.44	1.48B	1.48	.674	28	363
5....	1.30	1.30	1.17	1.17	1.17	.586	107	426
6....	1.22	1.48	1.13	1.46	1.48	.663	111	459
7....	1.33	1.37	1.30A	1.30A	1.30	.623	163	606
8....	1.42	1.42	1.25A	1.27	1.27	.624	415	1021
11....	1.50	1.67	1.47	1.67	1.66	.720	31	1006
12....	1.49	1.65	1.43	1.50	1.53	.692	109	1034
13....	1.52	1.60B	1.49	1.52	1.44	.672	52	1058
14....	1.32@.35	1.37	1.30	1.35B	1.36	.653	66	1056
15....	1.36	1.45B	1.29A	1.37	1.36	.646	16	1057
18....	1.48	1.71	1.46	1.70	1.69	.727	41	1065
19....	2.06	2.35	1.97	2.35	2.34	.831	184	1049
20....	2.20	2.30	2.10A	2.10A	2.13	.794	475	972
21....	2.50	2.73	2.50	2.56	2.64	.862	139	918
22....	2.51	2.51	2.50A	2.51	2.60	.845	1	921
25....	....	....	2.35A	2.35A	2.36	.825	....	921
26....	2.57	2.60B	2.50	2.50	2.57	.860	60	930
27....	3.16	3.29	3.10	3.18	3.19	.911	24	904
28....	3.30	3.34B	3.19A	3.23	3.29	.917	110	909
29....	3.56	3.80	3.56	3.80	3.93	.949	24	879

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.25	3.48B	3.25	3.28	3.38	.924	10	868
2....	3.10	3.13B	3.07A	3.10	3.35	.922	2	861
3....	3.35	3.35	3.15	3.15	3.16	.909	192	815
4....	....	....	2.90A	3.16N	2.98	.895	....	815
5....	Exchange Closed; Good Friday							
8....	....	3.00B	2.70A	3.00B	3.21	.919	....	815
9....	....	....	2.90A	3.05A	3.01	.906	....	815
10....	3.10	3.10	3.10	3.10	3.24	.925	21	811
11....	3.90	3.90	3.68	3.68	3.90	.960	31	792
12....	3.72	3.82	3.66	3.82	3.89	.960	6	776
15....	4.24	4.30	4.22	4.26	4.28	.975	69	743
16....	....	4.35B	....	4.28N	4.25	.976	....	743
17....	....	....	4.17A	4.17A	4.00	.971	....	742
18....	....	4.65B	....	4.05B	4.79	.988	....	742
19....	4.77	4.77	4.73A	4.77	4.73	.989	8	143
22....	....	....	4.31A	4.31A	4.13	.982	....	110
23....	....	4.25B	3.45A	3.45A	3.39	.962	....	110
24....	3.12	3.25B	3.12	3.21	3.33	.961	1	109
25....	....	....	2.95A	3.10A	2.99	.948	....	109
26....	....	....	....	2.99N	3.00	.951	....	109
29....	3.09	3.50	3.09	3.50	3.56	.978	3	109
30....	3.36	3.36	3.36	3.36	3.09	.964	1	108

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1985 29 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.92A	3.09N	3.04	.964	....	108
2....	....	....	2.68A	2.68A	2.57	.941	....	108
3....	....	....	2.36A	2.36A	2.03	.897	....	108
6....	....	2.11B	1.96A	2.03N	2.04	.897	....	108
7....	....	2.40B	....	2.40B	2.69	.957	....	108
8....	....	....	2.43A	2.43A	2.43	.940	....	108
9....	3.11	3.11	3.11	3.11	3.15	.978	2	108
10....	....	....	....	3.15N	3.30	.983	....	108
13....	3.60	3.60	3.60	3.60	3.65	.992	1	105
14....	....	....	....	3.65N	3.85	.995	....	105
15....	3.67	3.77B	3.62A	3.67	3.78	.995	5	110
16....	....	....	3.30A	3.40A	3.40	.991	....	81
17....	....	3.68B	....	3.68B	3.69	.995	....	80
20....	....	4.07B	....	3.69N	3.62	.997	....	80
21....	....	3.90B	....	3.74B	3.74	.998	....	80
22....	3.48	3.48	3.48	3.48	3.50	.998	50	92
23....	3.42	3.51	3.38A	3.51	3.52	.998	97	132
24....	3.44	3.44	3.37	3.37	3.28	.998	3	99
27....	Exchange Closed; Memorial Day							
28....	....	....	3.20A	3.20A	3.14	.999	....	13
29....	....	3.55B	....	3.55B	3.62	.999	....	10
30....	....	....	....	3.62N	3.44	.999	....	10
31....	....	3.82B	3.41A	3.82B	3.85	.999	....	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	3.90B	....	3.85N	3.87	1.000	....	8
4....	....	....	3.71A	3.71A	3.64	1.000	....	8
5....	....	3.65B	3.57A	3.65B	3.69	1.000	....	8
6....	3.76	3.76	3.70A	3.70A	3.70	1.000	1	7
7....	....	....	3.50A	3.50A	3.41	1.000	....	7
10....	....	....	....	....	....	1.000	....	....

JUNE 1985 30 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	2.40	2.40	2.40	2.40	2.25	.760	2	2
14....	2.24	2.24	2.10A	2.10A	2.04	.747	1	3
15....	....	....	....	2.04N	2.08	.751	....	2
16....	2.04	2.05B	2.04	2.04	2.05	.752	1	2
17....	....	....	....	2.05N	2.10	.767	....	2
18....	....	....	....	2.10N	2.20	.783	....	2
21....	....	....	....	2.20N	2.17	.778	....	2
22....	....	....	....	2.17N	2.06	.773	....	2
23....	....	....	....	2.06N	2.08	.779	....	2
24....	....	2.22B	....	2.22B	2.20	.792	....	2
25....	....	....	....	2.18A	2.05	.786	....	2
28....	....	....	....	2.05N	2.13	.797	....	2
29....	....	....	1.98A	1.98A	2.01	.782	....	2
30....	....	....	....	2.01N	2.08	.783	....	2
31....	....	2.10B	....	2.08N	2.08	.799	....	2

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1985 30 CALLS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	..	1.99A	1.99A	1.80	.762	....	2
4....	1.83	1.83	1.72A	1.72A	1.66	.740	10	12
5....	1.65	1.65	1.65	1.65	1.61	.732	1	13
6....	....	....	1.60A	1.61N	1.55	.725	..	13
7....	1.45	1.48	1.45	1.48	1.47	.709	9	22
8....	1.50	1.51	1.43A	1.43A	1.45	.694	14	36
11....	....	...	1.35A	1.35A	1.35	.679	...	36
12....	...	...	1.25A	1.26A	1.22	.631	...	36
13....	1.22	1.22	1.19	1.20@.19	1.19	.620	11	43
14....	1.27	1.28B	1.27	1.27	1.20	.630	78	121
15....	1.36	1.42	1.36	1.42	1.42	.682	8	121
18....	Exchange Closed; President's Day							
19....	1.13	1.18	1.10	1.12A	1.12	.586	42	154
20....	1.12	1.12	1.06	1.06	1.06	.562	97	233
21....	.96	1.00B	.92	.96B	.96	.539	350	516
22....	.86	.88	.80	.83A	.82	.476	435	745
25....	.66	.75	.65	.70	.70	.394	975	1414
26....	.62	.93	.62	.88	.89	.463	1226	2132
27....	1.33	1.33	1.10	1.30	1.29	.592	630	2129
28....	1.22	1.25	.98	1.06B	1.06	.537	391	2126

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.02	1.06	.99	1.03	1.03	.535	204	2290
4....	.92	.97	.87	.92	.96	.506	224	2258
5....	.73@.78	.78	.70	.73	.73	.414	303	2388
6....	.72	.92	.66A	.89@.90B	.91	.495	1302	2633
7....	.79	.84	.77	.77	.77	.452	911	2967
8....	.77	.88	.74	.75	.75	.454	474	3045
11....	.95	1.06	.90	1.05@.06	1.06	.558	942	3524
12....	.91@.92	1.04	.85	.98	.98	.525	1353	3576
13....	.96	1.04	.92	.94@.92	.93	.503	727	3972
14....	.83	.86	.81	.85	.85	.482	457	4292
15....	.78	.94	.78	.82	.83	.475	454	4560
18....	.88	1.12	.88	1.09	1.08	.565	526	4612
19....	1.35@.30	1.77	1.28	1.70	1.70	.698	1407	4731
20....	1.45@.42	1.65	1.40	1.40	1.47	.650	962	4948
21....	1.70@.80	1.97	1.70	1.82@.88	1.85	.731	457	4671
22....	1.82	1.83	1.71	1.78	1.82	.721	187	4609
25....	1.69	1.72	1.60	1.60	1.64	.691	87	4532
26....	1.65	1.83	1.65	1.77	1.82	.727	176	4567
27....	2.30	2.50	2.20	2.38	2.38	.820	556	4154
28....	2.49	2.49	2.30	2.40B	2.47	.830	585	4086
29....	2.75	2.97	2.70	2.88	3.02	.886	811	3210

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.50	2.53	2.42	2.42	2.53	.840	71	3232
2....	2.20	2.42B	2.17	2.42B	2.50	.837	118	3130
3....	2.48	2.48	2.28	2.28	2.33	.815	247	2858
4....	2.09	2.12B	1.97	2.02	2.18	.793	173	2923
5....	Exchange Closed; Good Friday							
8....	1.85	2.29B	1.85	2.29B	2.38	.828	25	2898
9....	2.20@.24	2.24	2.09A	2.24	2.18	.804	6	2895
10....	2.30	2.35B	2.17	2.23B	2.36	.837	6	2899
11....	2.74	2.92	2.70A	2.92	2.97	.901	242	2764
12....	2.79	3.00	2.74	3.00@2.98A	2.94	.902	441	2796
15....	3.28	3.35B	3.25	3.29B	3.31	.932	59	2788
16....	3.35	3.35	3.13A	3.26	3.28	.933	221	2653
17....	3.22	3.30B	2.97	2.97	3.05	.921	96	2583
18....	3.36	3.80	3.36	3.80	3.79	.962	12	2626
19....	3.74	3.83	3.71	3.71	3.73	.963	446	2439
22....	3.60	3.65B	3.12	3.12	3.13	.943	118	2428
23....	2.89	3.30B	2.40	2.40	2.48	.893	91	2380
24....	2.46	2.46	2.22A	2.37	2.42	.890	86	2275
25....	2.20	2.20	2.00	2.05A	2.10	.858	86	2222
26....	2.14	2.18	2.08	2.10A	2.08	.863	444	2508
29....	2.32	2.50B	2.30	2.50B	2.50	.924	2	2508
30....	2.43	2.70B	2.36A	2.43	2.14	.886	1	2507

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1985 30 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.91	2.04B	1.91	2.04B	2.09	.884	1	2507
2....	1.77	1.77	1.72A	1.77	1.68	.829	...	2506
3....	1.51	1.57	1.31A	1.31A	1.28	.740	[illegible]	2417
6....	1.17	1.31	1.06	1.23	1.24	.733	30	2432
7....	1.75	1.84	1.72A	1.80A	1.83	.858	30	2445
8....	1.54	1.63B	1.54	1.54	1.57	.816	9	2435
9....	2.17	2.27	2.13	2.25A	2.22	.912	3	2434
10....	2.13	2.21	2.13	2.21	2.39	.928	3	2431
13....	2.60	2.60	2.60	2.60	[illegible]	.960	1	2431
14....	2.83	2.93	2.71	2.74	2.87	.971	82	2390
15....	2.70	2.77B	2.65A	2.70	2.78	.970	...	2382
16....	...	...	2.30A	2.40A	2.44	.952	1	2382
17....	2.50	2.68B	2.50	2.68B	2.72	.970	3	2382
20....	3.07	3.07	2.70A	2.70A	2.63	.975	141	2331
21....	2.74	2.88B	2.57A	2.74	2.76	.982	2	2319
22....	...	...	2.52A	2.52A	2.60	.980	...	2315
23....	2.35	2.35	2.35	2.35	2.53	.982	2	2316
24....	2.44	2.45	2.35	2.35	2.29	.977	35	2151
27....	Exchange Closed; Memorial Day							
28....	2.18	2.18	2.16A	2.18	2.15	.987	6	2113
29....	2.38	2.60	2.38	2.60	2.62	.998	8	2093
30....	2.52	2.52	2.42	2.42	2.44	.998	29	1805
31....	2.33@.32	2.86	2.32	2.86	2.85	.999	43	1431

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.97	2.97	2.80	2.85A	2.87	.999	6	1053
4....	2.86	2.86	2.71A	2.71A	2.64	.999	3	897
5....	2.66	2.66	2.56A	2.65B	2.69	1.000	25	742
6....	2.75	2.75	2.70A	2.70A	2.70	1.000	2	615
7....	2.58	2.58	2.41	2.41	2.41	1.000	25	410
10....	....	....	...	....	..	.999	....	....

JUNE 1985 31 CALLS
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7....	1.60	1.68B	1.60	1.68B	1.88	.691	1	1
8....	....	....	1.67A	1.67A	1.65	.658	....	1
9....	1.73	1.73	1.73	1.73	1.70	.675	1	2
10....	1.75	1.75	1.68A	1.75	1.75	.692	1	3
11....	....	....	1.70A	1.70A	1.60	.653	....	3
14....	1.43	1.43	1.43	1.43	1.40	.612	1	3
15....	....	....	....	1.40N	1.42	.616	5	8
16....	1.40	1.40	1.38	1.38	1.38	.616	14	22
17....	1.41	1.44B	1.41	1.42	1.42	.634	25	47
18....	1.47	1.49B	1.44A	1.49B	1.52	.653	8	55
21....	1.52	1.53	1.52	1.52	1.48	.646	16	71
22....	1.50	1.50	1.44	1.44	1.42	.638	6	75
23....	....	....	....	1.42N	1.44	.645	2	75
24....	1.53	1.56B	1.43A	1.55	1.53	.660	151	125
25....	1.55	1.55	1.41	1.41	1.39	.651	6	121
28....	1.40	1.46	1.38	1.46	1.44	.663	202	282
29....	1.41	1.41	1.33	1.34B	1.35	.642	48	298
30....	1.35	1.41	1.35	1.41	1.39	.655	21	297
31....	1.42	1.46B	1.38	1.38	1.38	.660	1	298

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.33	1.34	1.16	1.16	1.16	.611	183	406
4....	1.12	1.12	1.03	1.03	1.04	.581	25	423
5....	1.00	1.03	.95	.97	.97	.569	95	459
6....	.97	1.03	.96	.96A	.95	.558	30	469
7....	.97	.97	.86	.88	.88	.537	490	904
8....	.88	.92	.85	.87	.88	.519	839	1718
11....	.89	.89	.77	.82B	.82	.501	359	1868
12....	.75	.77	.71	.72	.73	.451	504	2250
13....	.76	.76	.69	.73	.72	.440	529	2670
14....	.77	.81	.76	.78	.76	.452	457	2773
15....	.88	.92	.83	.91@.90	.91	.509	424	2986
18....	Exchange Closed; President's Day							
19....	.65	.72	.64	.67	.67	.408	674	3149
20....	.66	.68	.60	.62@.60	.61	.388	580	3406
21....	.60	.60	.52	.57	.57	.369	620	3377
22....	.49	.52B	.45	.48	.48	.311	639	3505
25....	.40	.46	.36	.42	.41	.241	939	3486
26....	.36	.60	.36	.50@.53	.52	.301	1190	3507
27....	.81@.75	.84	.68	.84	.84	.425	822	3713
28....	.75	.77	.61	.65	.65	.372	3138	4961

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1985 31 CALLS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.63	.67	.58	.62	.63	.371	526	5098
4....	.56@.55	.58	.51	.55	.56	.342	307	5261
5....	.46	.47	.41	.41	.41	.262	215	5414
6....	.41@.42	.58	.39	.55B	.56	.333	830	5653
7....	.48@.46	.51	.46	.46	.48	.295	842	5584
8....	.45	.54	.44	.46	.46	.298	238	5674
11....	.53	.64	.53	.64	.63	.390	1023	6399
12....	.55	.66	.50	.60@.61	.60	.359	1634	6823
13....	.61	.66	.55	.56	.55	.339	1307	6898
14....	.51@.50	.53	.48	.50	.51	.320	720	7043
15....	.45	.57	.45	.50	.50	.314	1042	7278
18....	.55	.70	.55	.66	.66	.395	1942	8106
19....	.85@.87	1.10	.80	1.08	1.10	.538	1732	7841
20....	.95	1.08	.90	.94	.94	.485	3151	8583
21....	1.20@.30	1.35	1.13	1.24	1.26	.578	1371	8682
22....	1.26	1.26	1.12	1.19	1.21	.567	823	8511
25....	1.12	1.13	1.05	1.05	1.06	.531	1723	7143
26....	1.10	1.23	1.08	1.20	1.20	.574	1324	7132
27....	1.62@.65	1.78	1.52	1.69	1.70	.691	1517	7029
28....	1.80	1.80	1.62	1.71@.70	1.71	.704	969	6709
29....	1.99@2.00	2.32	1.91	2.19	2.19	.784	1479	6875

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.74@.78	1.86	1.66	1.80	1.79	.716	450	6801
2....	1.55	1.78	1.48	1.77@.78	1.78	.711	194	6725
3....	1.70	1.76	1.61	1.61	1.62	.682	236	6707
4....	1.46	1.48	1.33	1.43	1.50	.652	706	6414
5....	Exchange Closed; Good Friday							
8....	1.20	1.55	1.20	1.56	1.62	.696	365	6494
9....	1.48	1.54B	1.36	1.42@.46	1.45	.662	513	6597
10....	1.55	1.63B	1.45A	1.59	1.60	.705	429	6449
11....	1.90	2.17	1.89	2.17@.12	2.16	.801	233	6331
12....	2.07	2.18	1.91	2.13	2.13	.801	230	6460
15....	2.40	2.48	2.31	2.40@.43	2.43	.849	225	6422
16....	2.45	2.50	2.23	2.35B	2.41	.849	1032	6566
17....	2.26	2.43	2.10	2.12	2.18	.826	358	6368
18....	2.37	2.83	2.37	2.81	2.84	.903	403	6346
19....	2.78	2.85	2.73A	2.75	2.77	.902	88	6318
22....	2.65	2.65	2.18	2.18	2.18	.857	23	6268
23....	2.25	2.37B	1.48A	1.60	1.63	.765	618	6704
24....	1.43	1.60	1.41	1.60	1.59	.759	471	7112
25....	1.47	1.51	1.22	1.31	1.32	.706	93	6679
26....	1.25	1.37	1.23	1.32	1.30	.710	131	6726
29....	1.35	1.70	1.35	1.70	1.70	.808	109	6740
30....	1.70	1.70	1.35	1.39	1.30	.737	63	6736

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.20	1.31	1.14	1.30@.31	1.30	.730	76	6777
2....	1.00	1.07	.95	.97A@.96	.96	.639	229	6827
3....	.80	.86	.64	.64@.67	.65	.517	2490	6257
6....	.58	.76	.52	.65@.66	.65	.500	1271	6333
7....	.90@.94	1.07	.90	1.05	1.05	.672	298	6355
8....	.88	.95	.82	.86	.86	.607	537	6441
9....	1.40@.36	1.52	1.30	1.36@.41	1.37	.765	1136	6134
10....	1.38	1.49	1.31	1.48A@.46	1.50	.796	215	6018
13....	1.62	1.78	1.62	1.77	1.77	.861	241	5946
14....	1.85	2.02	1.53	1.88	1.95	.890	356	6031
15....	1.71	1.88	1.66	1.75	1.86	.884	421	6085
16....	1.40	1.61	1.40	1.54	1.54	.833	74	6075
17....	1.66	1.82	1.61A	1.80A	1.76	.879	178	6024
20....	2.05	2.17	1.68A	1.70A	1.70	.885	91	5932
21....	1.66	1.84B	1.56	1.75	1.77	.907	38	5953
22....	1.57	1.70	1.55A	1.65@.62A	1.65	.895	15	5879
23....	1.45	1.54	1.40A	1.54	1.55	.898	8	5817
24....	1.48	1.46	1.40	1.40A	1.32	.868	14	5804
27....	Exchange Closed; Memorial Day							
28....	1.18	1.22	1.12	1.15	1.17	.882	63	5801
29....	1.21@.20	1.55B	1.19	1.55B	1.64	.961	75	5802
30....	1.50	1.50	1.38A	1.39A	1.45	.954	15	5774
31....	1.32	1.89	1.32	1.87	1.85	.986	87	5752

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1985 31 CALLS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.93@.94	1.98	1.81	1.87	1.87	.999	34	5745
4....	1.81	1.92B	1.71A	1.73	1.64	.999	68	3780
5....	1.64	1.66B	1.55A	1.63	1.69	.999	59	3586
6....	1.76	1.79	1.64	1.64	1.70	.999	71	3482
7....	1.63	1.63	1.42	1.42	1.41	.999	53	2025
10....	....	....	....	....	....	.999	....	....

JUNE 1985 32 CALLS
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; New Year's Day							
2....	1.12	1.12	1.06	1.07A	1.06	.511	4	109
3....	1.12	1.22	1.08A	1.22	1.19	.538	183	272
4....	1.16	1.17	1.14A	1.15A	1.15	.528	92	364
7....	1.11	1.30	1.04	1.30	1.25	.556	111	469
8....	1.27	1.27	1.10	1.10A	1.10	.519	152	611
9....	....	1.12B	1.08A	1.12B	1.15	.537	42	614
10....	1.13	1.25	1.12	1.19A	1.20	.555	52	643
11....	1.16	1.17	1.05	1.05	1.05	.511	324	927
14....	1.06	1.06	.89	.90	.90	.465	212	1061
15....	.93	.95B	.90A	.93	.93	.470	384	1379
16....	.95	.96	.89	.90	.90	.460	536	1727
17....	.94	.96	.90	.95B	.94	.487	89	1733
18....	.95	1.03	.89A	1.03	1.01	.507	182	1769
21....	.99	1.00	.96	.96	.96	.498	120	1780
22....	.97	1.00	.92	.92@.93	.92	.489	93	1764
23....	.95	.95	.89	.93	.93	.495	812	2146
24....	.90	1.05B	.90	.95A	.95	.510	173	2225
25....	.98	.98	.87	.87	.86	.499	168	2311
28....	.86	.95	.86	.93	.93	.509	168	2362
29....	.88	.90	.82	.84	.83	.485	266	2532
30....	.84@.85	.89	.83	.87	.87	.498	174	2632
31....	.89	.90	.86	.85A	.85	.500	525	2912

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.80	.83	.68	.70@.68	.69	.445	78	2924
4....	.68@.67	.69	.57	.59	.59	.412	279	2966
5....	.55	.59	.53	.57	.57	.399	313	2909
6....	.56	.58	.53A	.54	.54	.385	333	2884
7....	.55	.55	.47	.49@.50B	.49	.363	488	3228
8....	.50	.52	.46	.50	.50	.346	110	3310
11....	.48	.48	.40	.47	.47	.328	560	3276
12....	.42	.44	.41	.42	.41	.286	692	3197
13....	.42	.42	.38	.40	.40	.278	558	3203
14....	.45@.46	.47	.42	.44	.44	.288	828	3576
15....	.49	.54	.47	.53A	.53	.339	294	3699
18....	Exchange Closed; President's Day							
19....	.34@.33	.39	.33	.38	.38	.252	405	3931
20....	.37	.38	.32	.33@.32	.32	.239	292	3869
21....	.30	.31	.28	.31@.30	.30	.225	703	4186
22....	.25@.26	.32	.25	.29	.28	.181	888	4652
25....	.21	.27	.20	.24@.25	.25	.131	576	4814
26....	.24	.42	.22	.35@.34	.35	.175	986	5309
27....	.55@.51	.55	.43	.51@.52B	.52	.275	762	5268
28....	.48	.52	.36	.38	.38	.232	417	5376

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.35	.38	.34	.36	.36	.231	260	5384
4....	.34	.34	.29	.32	.32	.208	239	5315
5....	.26	.26	.23	.23	.22	.148	269	5280
6....	.22@.23	.35B	.21	.32	.32	.201	618	5456
7....	.28	.31	.26	.26	.26	.172	317	5539
8....	.26	.32	.26	.29@.28	.28	.173	458	5541
11....	.32	.40	.31	.40@.37	.38	.245	802	5909
12....	.32	.38	.28	.36@.35	.35	.221	766	5816
13....	.33	.40	.32	.33	.33	.206	1103	5932
14....	.30	.32	.28	.29@.31	.30	.190	479	5920
15....	.28	.34	.27	.29@.27	.28	.186	518	6047
18....	.30	.40	.30	.38	.37	.248	901	6218
19....	.47@.48	.74	.47	.72@.74	.73	.377	1236	6217
20....	.62@.58	.70	.55	.58	.58	.328	1066	6136
21....	.79@.75	.91	.73	.82	.82	.418	2813	6693
22....	.80	.81	.73	.74	.74	.407	1209	6367
25....	.68	.74	.67	.69	.69	.371	1709	6386
26....	.68	.82	.68	.77@.78	.77	.413	1342	6663
27....	1.12@.05	1.20	1.02	1.14@.12	1.14	.537	2873	7134
28....	1.20	1.23	1.05	1.12B	1.12	.551	1402	6660
29....	1.38@.31	1.55	1.29	1.49B	1.53	.648	1036	6663

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1985 32 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.16@.12	1.25	1.11	1.18@.16	1.17	.563	536	6541
2....	1.00@.97	1.25	.96	1.15@.18	1.16	.558	472	6357
3....	1.14	1.17	.98	1.03	1.04	.525	374	6245
4....	.95	.99	.82	.95B	.95	.492	446	6231
5....	Exchange Closed; Good Friday							
8....	.78@.79	1.07	.77	1.06A@.05	1.04	.536	672	6590
9....	.96	1.06	.84	.89@.90B	.90	.498	1164	6593
10....	.97	1.04	.87	1.01A	1.01	.544	1070	7132
11....	1.25	1.45	1.21	1.43	1.45	.660	1378	7272
12....	1.38@.39	1.47	1.20	1.41	1.43	.660	300	7026
15....	1.62@.63	1.70	1.56	1.65B	1.68	.721	310	6913
16....	1.64@.67	1.70	1.47	1.60@.61	1.62	.719	1644	7302
17....	1.55	1.60	1.30	1.41@.35	1.39	.684	472	7266
18....	1.62	2.00	1.62	1.97@2.00	2.00	.798	1203	6961
19....	1.93	2.01	1.86A	1.90	1.92	.794	335	6794
22....	1.79	1.83	1.38A	1.41	1.41	.716	446	6748
23....	1.55	1.56	.82	.96B@.97	.97	.588	1927	6641
24....	.81	.95	.77	.92@.91	.92	.577	857	6800
25....	.81	.86	.62	.72@.73	.73	.510	887	6723
26....	.68	.77	.65	.70	.70	.512	716	6716
29....	.79	1.02	.70	1.02	1.02	.628	249	6758
30....	1.04@.98	1.05B	.69	.70A@.69	.70	.530	1335	6616

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.64	.71	.58	.69	.69	.520	795	6528
2....	.51@.49	.54	.45	.48@.46	.47	.414	1113	6869
3....	.37@.38	.41	.29	.31	.31	.296	1354	7100
6....	.24	.37	.24	.32@.31A	.31	.274	898	7436
7....	.50	.56	.45	.54@.56	.55	.436	1148	7842
8....	.48	.48	.37	.39	.40	.367	942	7684
9....	.72	.82	.70	.72@.73	.73	.543	1834	7729
10....	.74	.82	.68	.80@.79	.81	.582	1574	7601
13....	.91	1.01	.85A	1.00@.01	1.01	.668	1522	7315
14....	1.04	1.21	.84	1.12@.13	1.13	.715	743	7175
15....	.95	1.11	.90	1.06	1.08	.702	844	7412
16....	.73	.89B	.73	.82@.80	.81	.613	261	7387
17....	.64	1.01	.84	.99	.98	.686	157	7409
20....	1.24	1.32	.83	.88@.92	.90	.679	814	7223
21....	1.02	1.02	.70	.92	.94	.714	791	7290
22....	.87	.87	.69	.74B	.79	.681	520	7167
23....	.59	.69	.58	.68	.68	.669	1088	7031
24....	.58	.60	.50	.51A	.51	.600	458	7063
27....	Exchange Closed; Memorial Day							
28....	.42@.41	.42	.35	.40	.38	.562	325	7014
29....	.38	.73	.37	.70	.70	.750	411	6851
30....	.67	.67	.49	.54	.55	.697	534	6395
31....	.45	.90	.43A	.90@.87	.89	.854	445	6335

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.91	1.02	.67	.87	.89	.923	178	6298
4....	.85	.90	.61	.65	.66	.889	191	6286
5....	.62	.72	.54A	.70	.71	.949	327	6155
6....	.77	.78	.63	.70	.71	.989	136	6116
7....	.69	.69	.41	.41	.41	.914	1901	5581
10....	....	....	....	....	....	.840	....	....

JUNE 1985 33 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	.70	.70	.68	.68	.68	.377	2	114
3....	.75	.75	.74A	.75	.78	.403	14	119
4....	.75	.78	.74	.74	.74	.393	32	149
7....	.68	.68	.65	.68	.68	.419	36	182
8....	.83	.83	.73	.76	.76	.381	25	171
9....	.71	.75	.71	.75	.7[illegible]	.398	11	177
10....	.73	.81	.73	.80	.8[illegible]	.415	16	188
11....	.79	.79	.70	.70	.70	.372	46	231
14....	.66	.66	.56A	.57A	.57	.328	70	242
15....	.58	.60	.56	.59	.59	.331	120	329
16....	.59	.59	.55	.55	.55	.330	22	339
17....	.54	.58	.54	.56	.57	.348	24	361
18....	.58	.63B	.55	.63B	.63	.365	6	364
21....	.62	.62	.58	.62	.61	.355	20	373
22....	.62	.62	.54	.57B	.57	.345	13	375
23....	.58	.58	.53	.56	.56	.350	217	404
24....	.59	.68	.55	.62	.61	.363	63	449
25....	.62	.62	.50	.53	.52	.351	109	530
28....	.51	.56	.48	.53	.53	.359	11	535
29....	.50	.50	.47	.47	.47	.335	13	540
30....	.50	.50	.49	.49	.49	.345	7	543
31....	.50	.53	.47	.47	.47	.345	384	795

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1985 33 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.45	.47	.37	.37	.37	.294	403	1136
4....	.37@.36	.37	.30	.30	.30	.262	197	1266
5....	.30	.31	.26	.26@.30	.29	.251	72	1305
6....	.30	.30	.26	.28	.28	.237	19	1316
7....	.26	.29	.24	.25	.25	.218	354	1570
8....	.25	.27	.24	.25	.25	.204	186	1666
11....	.26	.26	.20	.23	.22	.190	399	1786
12....	.21	.22	.18	.21	.20	.159	249	1874
13....	.22	.22	.20	.22@.20	.20	.155	104	1859
14....	.25@.26	.27	.22	.22	.22	.162	642	2153
15....	.27	.30	.26	.30	.29	.201	217	2320
18....	Exchange Closed; President's Day							
19....	.19	.21	.18	.20	.20	.137	614	2379
20....	.21	.21	.17	.18	.18	.130	156	2406
21....	.16	.18	.15	.17	.16	.123	186	2448
22....	.15@.14	.18	.13	.16	.15	.093	1206	2877
25....	.12	.15	.12	.14	.14	.083	582	2928
26....	.14	.24	.13A	.19@.17	.19	.091	330	3054
27....	.30@.25	.32	.20	.30	.29	.160	196	3131
28....	.28@.27	.31B	.20	.21	.21	.130	241	3191

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.21	.22	.20	.20	.20	.130	156	3196
4....	.18	.18	.16	.16	.16	.113	116	3203
5....	.15	.15	.12	.12	.12	.075	75	3224
6....	.12	.21	.12	.18B	.18	.109	356	3383
7....	.17	.19	.15	.16	.16	.090	303	3365
8....	.16	.20B	.16	.17@.16	.16	.091	295	3437
11....	.20	.21	.17	.21	.21	.138	554	3445
12....	.19	.20	.15	.18	.18	.121	502	3558
13....	.17	.20	.16	.17	.17	.111	266	3681
14....	.16	.18	.16	.17	.17	.101	906	4023
15....	.15	.20	.15	.17	.17	.098	245	4109
18....	.18	.22	.18	.21	.20	.140	486	4349
19....	.25	.45	.25	.44@.45	.45	.238	1943	4731
20....	.36	.42	.32	.34	.34	.200	1458	5222
21....	.50	.60	.40	.52@.51	.51	.274	2351	5497
22....	.48	.50	.43	.45	.45	.265	565	5510
25....	.40	.43	.39	.40@.39	.39	.235	443	5595
26....	.42	.50	.41	.48@.46	.47	.270	658	5050
27....	.68	.78	.62	.72	.73	.383	1708	5980
28....	.77@.75	.78	.64	.69@.75	.72	.396	1011	6034
29....	.82@.80	1.00	.80	.97	.97	.495	3762	7276

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70@.72	.79	.68	.73	.73	.405	2204	6508
2....	.62	.80B	.57	.76@.75	.73	.400	1486	6600
3....	.70	.73	.60	.62	.63	.368	533	6696
4....	.58	.59	.48	.58@.56	.57	.338	469	6773
5....	Exchange Closed; Good Friday							
8....	.47	.65	.44	.63@.64	.63	.375	516	6789
9....	.58	.61	.49	.51	.51	.338	1050	6742
10....	.55	.62	.50	.58@.59	.58	.381	1009	6516
11....	.74@.77	.91	.73	.91	.91	.498	2015	6700
12....	.87	.92	.74	.86@.88	.87	.496	1598	6692
15....	1.03@.04	1.12	.97	1.03@.05	1.06	.561	634	6446
16....	1.08	1.08	.85	.97	.99	.556	929	6277
17....	.95	1.00	.75	.80	.81	.513	929	6565
18....	1.05	1.28	1.01	1.28	1.29	.648	2046	6511
19....	1.25@.24	1.28	1.17	1.20B@.23	1.22	.640	431	6144
22....	1.13	1.13	.78	.81@.78	.80	.537	1422	6466
23....	.93	.94	.42	.51@.49	.50	.396	2417	6086
24....	.45@.46	.53	.41	.49	.48	.383	720	6150
25....	.43	.44	.31	.35@.34	.35	.317	1273	6173
26....	.34	.38	.32	.33	.33	.316	665	6220
29....	.38@.40	.52	.32	.50@.52	.51	.420	1028	6143
30....	.55@.54	.55	.30	.32@.30	.32	.322	1108	6085

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1985 33 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	30@29	32	25	32	32	309	725	6331
2	22	24	18	20	20	219	1218	6431
3	15@16	17	12	14@13	13	135	1480	6767
6	12	16	09	13	13	118	2607	8995
7	23@20	25	19	24	24	227	1263	9394
8	20	20	16	17@18	18	176	2241	8302
9	35@34	41	32	35@38	36	313	2405	8043
10	34	40	31	38@40	40	347	1314	8718
13	42@44	50	38	50@48	49	423	1757	8692
14	50@52	62	36	55@56	55	471	1866	8669
15	44	54	40	51@50	50	453	889	8201
16	31	40	30	35@34	35	356	753	8155
17	40	50	38	47@45	46	427	806	8211
20	58	64	34	38@37	38	402	2326	8190
21	42	43	27	37@38	37	433	967	8317
22	35	35	21	23@24B	24	386	854	8345
23	18@17	20	14	18	18	359	802	8293
24	16	17	11	14	14	280	470	8417
27	Exchange Closed: Memorial Day							
28	09@08	10	06	06	07	200	850	8502
29	07	19	06	19	18	350	1620	8257
30	14	14	08	11@10	11	268	1431	8204
31	09	27	05	21	23	433	1459	8124

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	24@18	26	10	18@17	18	420	1024	8096
4	14@13	17	07	09	08	253	875	7805
5	06@05	09	04	08@07	07	247	786	7849
6	07	08	03	05	05	165	1238	7970
7	02@01	02	CAB	01		026	1316	

JUNE 1985 34 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	45	45	45	45	44	261	1	197
3	44	48B	44	48B	50	282	5	182
4	48@45	49	45	49	45	273	6	187
7	46	46	44A	46	52	294	4	191
8	54	55	46	46	46	261	50	239
9	48	48	48	48	48	275	7	246
10	46	53	46	53	51	289	15	260
11	49	50	43A	43A	43	251	50	304
14	40	40	34A	36	35	213	57	320
15	37	37	35	35A	35	216	21	341
16	35	37B	33	33	33	215	67	408
17	34	35	34	35	35	227	52	412
18	35	41	35	40	40	242	9	419
21	39	39	35	36B	36	233	5	421
22	38	38	36	37	35	225	7	425
23	36	36	31	31	32	227	17	433
24	36	40	34A	38	37	237	36	467
25	35	35	30	31	31	227	6	474
28	30	34	28	34	32	231	62	525
29	32	32	26	27	27	211	106	571
30	29	29	25	29	29	218	45	596
31	30	30	25	25	25	216	340	667

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	25	25	19	20	20	175	133	780
4	18	18	15	15	15	150	120	787
5	15	16	13	14	14	141	142	902
6	14	15	13	13	13	130	61	936
7	14	14	11	12	12	116	46	948
8	11	15	11	13	12	106	11	950
11	14	14	11	12	12	097	433	1124
12	10	12	10	11@10	10	078	243	1187
13	11	12	10	10	10	076	122	1259
14	15	15	11	11	11	081	135	1342
15	14	15	13	15@14	14	108	553	1534
18	Exchange Closed; President's Day							
19	09@10	11	08	10	10	066	145	1535
20	10	11	08	09@08	08	063	137	1608
21	08	08	07	07	07	060	53	1637
22	06@07	08	08	07	07	043	215	1632
25	08	08	06	06@07B	07	027	80	1630
26	07	09	07	08	09	042	196	1822
27	20	20	13	15@16B	15	084	227	1843
28	15	15	11	11	11	065	120	1847

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1985 34 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12	12	10A	10A	10	065	30	1868
4	09	09	08	08	08	055	37	1893
5	06	06	06	06	06	034	133	1993
6	06	11	06	09	09	053	103	2076
7	08	09	08	08	08	042	278	2106
8	09	13	08	08	08	043	152	2112
11	10	13	10	10	11	070	283	2286
12	11	11	08	09	09	060	122	2325
13	10	11	08	08	08	054	328	2416
14	09	10	08	08	08	048	170	2477
15	10	12	09	09	09	047	101	2548
18	09	12	09	11	11	070	124	2537
19	13	26	13	26	26	138	338	2672
20	17	22	17	18	18	110	313	2821
21	25	35	25	31	29	163	927	3263
22	29@30	30	25	25	25	157	200	3094
25	22	26	22	23	23	134	45	3110
26	23	30	23	26B	26	159	408	3334
27	38	48	36	42	44	248	400	3598
28	45	46B	37	43	43	259	566	3749
29	47@50	66	47	61	62	347	588	3792

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	43@44	49	42	46@47	45	265	375	3717
2	36	50	33	50@48A	46	261	380	3564
3	44	47	38	40	39	234	178	3580
4	35	36B	29	36B	36	210	300	3621
5	Exchange Closed, Good Friday							
8	28	38	26	38	38	237	216	3628
9	34	36	29	31	30	207	259	3684
10	32	35	28	33	32	240	174	3774
11	43	54	41	53@51	52	340	649	3998
12	52	56	41	55@53	53	337	599	4271
15	66@67	68	60	65	64	395	1360	4470
16	66	66	47	55@54	56	388	953	4262
17	52	58	40	41	42	345	1160	4401
18	59	76	58	73@74	74	477	1603	4823
19	71@70	74	67	69	69	465	703	4543
22	62	63	39	40	40	354	1414	4505
23	50@46	50	21	27B	25	230	1542	4822
24	22	28	20	25	25	219	887	4271
25	21	23	14	16	17	188	826	4365
26	16@15	18	14	15	15	165	609	4462
29	16	24	14	23A	23	237	775	4370
30	28	28	12	13A	13	182	458	4389

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12	13	10	12	12	151	410	4487
2	08	09	07	07	07	094	1002	5037
3	07	07	03	05	05	050	887	5223
6	05	07	05	07	06	040	1371	5480
7	09	11	08	10	10	094	181	5416
8	11	11	07	08@07	07	066	97	5014
9	15	17	12	15@16	16	144	783	5356
10	15	17	13	17	16	164	954	5731
13	20	22	17	22	22	210	1193	5580
14	23	27	15	23	22	244	1805	5591
15	18	23	16	22@23	22	227	550	5328
16	13@11	15	11	14	14	157	780	5151
17	15	20	14	19	19	203	465	5290
20	24@22	26	13	14	14	173	1338	5306
21	16	16	10	13	13	189	777	5465
22	11	12	07	08@07	08	151	430	5695
23	06	07	04	05	04	128	138	5725
24	04	05	03	03	03	082	132	5723
27	Exchange Closed: Memorial Day							
28	01	03	01	02	02	035	33	5760
29	02	03	02	03	03	078	137	5788
30	04	04	01	02	01	042	746	5664
31	01	06	01	05@04	04	087	583	5307

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1985 34 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.05	.05	.02	.04	.03	.037	391	5267
4....	.01@ 02	03	.01	.01	.02	.006	134	5370
5....	.01	.01	.01	.01	.01	.001	329	5155
6....	CAB	.01	CAB	CAB	CAB	.000	21	5135
7....	CAB	.01	CAB	.01	....	.000	435	...

JUNE 1985 35 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	....	29 00A	.30N	.29	.168	...	60
3....	....	.30B	....	.30B	.30	.165	...	60
4....	.30	.31	.30	.31	.30	.177	5	65
7....	.28	.37	28	.37	.36	.192	17	81
8....	....	....	.30A	.30A	.30	.166	...	80
9....	....	....	....	.30N	.30	.177	....	80
10....	.33	.33	.33	.33	.33	.187	3	83
11....	.31	.31	.30A	.30A	.28	.157	23	106
14....	.24	.24	.21A	.21A	.21	.129	6	112
15....	.24	.24	.23A	.23A	.23	.130	30	142
16....	.25	.26	.22	.22	.22	.129	136	175
17....	.22	.24	.22	.24	.23	.137	25	196
18....	.24	.27	.23	.27	.27	.148	24	210
21....	.25	25	.24	24	24	141	4	214
22....	.24	.24	.20	20	21	134	14	225
23....	.20	.21	.19	.21	21	136	45	243
24....	.20	.24	.20	.22	.22	142	87	299
25....	.22	22	.16	18	18	134	153	338
28....	18	20	.16	19	19	136	206	462
29....	.18	.18	.14	14	.14	121	44	475
30....	.15	15	13	.14@ 15	15	125	19	482
31....	15	.17	14	14	.14	123	307	556

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.12	.13	.10	.10	.10	.094	112	624
4....	.10	.10	.07	.07	.07	.077	126	748
5....	.06	.07	.06	.06	.06	.071	35	749
6....	.06	.07	.06	.07@ .06	.06	.063	47	792
7....	.05	.06	.05	.05	.05	.055	157	816
8....	.05	.06	.05	.05	.05	.049	117	865
11....	.05	.07	.05	.05	.05	.044	83	850
12....	.05	.06	.04	.05@ .04	.05	.034	24	853
13....	.05	.06	.05	.05	.05	.033	15	847
14....	.05	.06	.05	.06	.06	.036	5	847
15....	....	.07B	....	.07B	.07	.049	1	848
18....	Exchange Closed; President's Day							
19....	.05	.06	.05	.05	.05	.028	125	848
20....	.05	.05	.05	.05	.05	.027	166	848
21....	.05	.06	.05	.05	.05	[illegible]	162	923
22....	.05@ .04	.05	.04	.05	.05	.018	150	1021
25....	....	....	....	.05N	.04	.010	1	1023
26....	.05	.05	.05	.05	.05	.017	1	1024
27....	.12@ .07	.12	.07	.10	.10	.040	44	1027
28....	.11	.11	.07	.08	.07	.030	95	1040

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.07N	.07	.030	52	1088
4....	.07	.07	.06	.06	.06	.024	65	1153
5....	.05	.05	.05	.05	.04	.014	10	1163
6....	.05	.05	.05	.05	.05	.023	2	1162
7....	.06@ .05	.06	.05	.05	.05	.018	5	1162
8....	.05	.06	.05	.06	.05	.018	16	1168
11....	.07	.08	.07	.07	.07	.032	431	1454
12....	.06	.06	.06	.06	.06	.027	12	1456
13....	.06	.06	.06	.06	.05	.023	107	1351
14....	.06	.06	.06	.06	.06	.021	2	1353
15....	.06	.06	.06	.06	.06	.020	11	1359
18....	....	....	....	.06N	.06	.032	....	1364
19....	.11	.15	.11	.15	.15	.070	14	1372
20....	.13	.15	.11	.11	.11	.055	193	1517
21....	.12	.20	.12	.17	.17	.088	779	2049
22....	.16	.18	.15	.15	.15	.084	155	2058
25....	.13	.13	.12	.12	.12	.069	190	2087
26....	.13	.18	.13	.15A	.15	.086	61	2115
27....	.23	.30	.21	.25	.25	.147	287	2233
28....	.28	.28	.23	.25	.25	.155	675	2733
29....	.28	.38	.28	.37	.37	.222	335	2899

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1985 35 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.24@ .26	.26	.24	.27	.26	.157	187	2914
2....	.22	.30	.19	.30@ .27	.26	.155	404	3040
3....	.25	.27	.22	.22	.21	.136	316	3111
4....	.18	.21	.16	.21@ .19	.19	.119	234	3254
5....	Exchange Closed; Good Friday							
8....	.16	.22	.15	.22@ .21	.21	.135	164	3286
9....	.19	.20	.16	.16	.16	.114	100	3332
10....	.18	.20	.15	.17	.17	.136	77	3389
11....	.25	.29	.21A	.28	.28	.210	456	3434
12....	.30@ .28	.30	.23	.27	.27	.207	229	3542
15....	.33@ .35	.39	.32	.38@ .35	.36	.250	853	3919
16....	.36	.36	.27	.30	.31	.243	575	4011
17....	.29	.31	.22	.23@ .22	.22	.206	939	4206
18....	.30	.42	.30	.41	.41	.314	1269	4732
19....	.40@ .38	.43	.36	.37B	.37	.301	669	4596
22....	.33	.33	.19	.19@ .20	.20	.204	669	4586
23....	.24	.24	.10	.13	.12	.116	437	4633
24....	.12	.14	.10	.12	.12	.107	311	4711
25....	.11	.11	.08	.09	.09	.078	474	4779
26....	.08	.10	.07	.08	.08	.073	314	4845
29....	.08	.10	.07	.10	.10	.112	596	4547
30....	.11	.11	.06	.06A	.06	.067	449	4607

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.05	.06	.05	.06	.06	.061	115	4586
2....	.05	.05	.03	.04	.04	.032	420	4658
3....	.03	.03	.02	.03	.03	.014	143	4671
6....	.03	.04	.03	.03A	.03	.010	370	4680
7....	.04	.05	.04	.05	.05	.030	157	4853
8....	.04	.04	.03	.03	.03	.019	16	4844
9....	.06	.07	.06	.07@ .06	.06	.052	95	4758
10....	.06	.07	.06	.07	.06	.061	62	4732
13....	.07	.09	.07	.09	.09	.081	302	4777
14....	.08	.12	.07A	.10	.10	.098	271	4701
15....	.08	.09	.06	.09	.09	.087	151	4682
16....	.05	.06	.05	.06	.06	.051	31	4686
17....	.06	.07	.06	.07	.07	.072	98	4731
20....	.10	.12	.05	.05	.05	.053	702	4606
21....	.07	.07	.04	.05	.05	.057	59	4589
22....	.04	.04	.03	.03	.03	.040	125	4591
23....	.02	.02	.02	.02	.02	.029	109	4478
24....	.02	.02	.02	.02	.02	.014	100	4477
27....	Exchange Closed; Memorial Day							
28....	.01	.01	.01	.01	.01	.003	14	4393
29....	.01	.01	.01	.01	.01	.007	35	4353
30....	CAB	CAB	CAB	CAB	CAB	.002	55	4346
31....	....	....	....	....	.01	.006	7	4344

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	CAB	CAB	CAB	CAB	CAB	.000	5	4287
4....	CAB	.01	CAB	.01	....	.000	121	4284
5....	.01	.01	CAB	CAB	CAB	.000	87	4277
6....	CAB	CAB	CAB	CAB	CAB	.000	19	4272
7....	CAB	.01	CAB	.01	....	.000	93	....

JUNE 1985 36 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	.18	.18	.17	.18	.18	.173	21	19
22....	.16	.16	.10	.11	.11	.102	44	56
23....	.08	.08	.06	.07	.06	.050	17	72
24....	.07	.07	.06A	.06A	.07	.045	23	92
25....	.06	.06	.05A	.05A	.05	.029	10	102
26....	.04	.04	.03	.03	.03	.027	30	122
29....	....	....	....	.03N	.04	.044	3	125
30....	....	....	....	.04N	.03	.023	....	125

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.03	.03	.01	.02B	.02	.020	12	129
2....	.01	.02	.01	.02	.02	.009	11	138
3....	.01	.02	.01	.02	.01	.003	...	138
6....	....	....	....	.01N	.01	.002	3	140
7....	.02	.02	.02	.02	.02	.008	2	140
8....	.03	.03	.02	.02	.02	.004	7	142
9....	.03	.03	.03	.03	.03	.015	10	125
10....	....	....	....	.03N	.03	.018	....	125
13....	.04	.04	.04	.04	.04	.024	1	124
14....	.05	.05	.03A	.04	.04	.030	4	124
15....	.03	.04	.03	.04	.04	.025	1	122
16....	....	....	....	.04N	.03	.012	....	122
17....	.04	.04	.04	.04	.04	.019	3	122
20....	.01	.01	.01	.01	.02	.011	3	118
21....	....	....	....	.02N	.02	.012	...	118
22....	.01	.01	.01	.01	.01	.007	13	118
23....	....	....	....	.01N	.01	.004	...	117
24....	....	....	....	.01N	.01	.001	...	117
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.01N	.01	.000	...	117
29....	....	....	....	.01N	...	.000	....	117
30....	CAB	CAB	CAB	CAB	CAB	.000	...	117
31....	.01	.01	.01	.01	.01	.000	1	118

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1985 36 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.01N	....	.000	....	118
4....	CAB	CAB	CAB	CAB	CAB	.000	....	118
5....	CAB	CAB	CAB	CAB	CAB	.000	....	118
6....	CAB	CAB	CAB	CAB	CAB	.000	....	118

SEPTEMBER 1985 29 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	1.68	1.70	1.68	1.70	1.65	.599	12	12
26....	1.90	1.90	1.58A	1.90	1.92	.642	16	6
27....	....	....	....	2.34B	2.38	.729	....	6
28....	....	....	....	2.38N	2.10	.693	....	6

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.10N	2.13	.693	....	6
4....	....	....	2.02A	2.02A	2.02	.674	....	6
5....	....	....	1.70A	1.70A	1.72	.610	....	6
6....	1.75	1.75	1.75	1.75	1.95	.665	....	6
7....	....	....	1.88A	1.90A	1.80	.634	20	26
8....	1.84	1.92B	1.84	1.87	1.79	.634	22	31
11....	....	2.02B	....	2.02B	2.21	.697	....	27
12....	....	....	2.06A	2.06A	2.05	.679	....	27
13....	2.13	2.13	2.13	2.13	1.98	.664	1	27
14....	....	....	1.88A	1.88A	1.88	.652	....	27
15....	1.76	1.80B	1.76	1.80B	1.84	.646	1	27
18....	2.24	2.26	2.22	2.22	2.23	.702	300	329
19....	2.64	2.73B	2.57	2.73B	2.89	.783	10	340
20....	....	....	2.80A	2.85A	2.65	.749	10	348
21....	....	3.05B	....	3.05B	3.10	.794	300	286
22....	....	....	2.98A	2.98A	2.95	.788	....	286
25....	2.91	2.91	2.85A	2.85A	2.85	.769	2	288
26....	2.98	3.00B	2.98	2.98	3.00	.789	100	388
27....	....	3.45B	....	3.45B	3.48	.843	....	388
28....	3.57	3.69	3.45A	3.60	3.72	.848	14	389
29....	....	3.92B	....	3.92B	4.28	.883	....	389

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.85A	3.85A	3.75	.851	....	389
2....	....	....	3.50A	3.75N	3.72	.847	....	389
3....	....	....	3.70A	3.70A	3.54	.834	....	388
4....	....	....	3.48A	3.48A	3.38	.820	....	388
5....	Exchange Closed; Good Friday							
8....	....	....	3.27A	3.38N	3.60	.838	....	388
9....	....	....	3.36A	3.36A	3.39	.823	....	388
10....	....	3.45B	....	3.45B	3.62	.842	....	388
11....	....	4.00B	....	4.00B	4.10	.882	....	388
12....	....	....	....	4.10N	4.19	.862	....	388
15....	....	4.45B	....	4.45B	4.54	.902	....	388
16....	....	....	....	4.54N	4.52	.902	....	388
17....	....	....	....	4.52N	4.27	.893	....	388
18....	....	4.80B	....	4.80B	5.02	.927	....	388
19....	....	....	5.00A	5.00A	4.98	.927	....	388
22....	....	....	4.50A	4.50A	4.36	.906	....	388
23....	....	....	4.20A	4.20A	3.70	.870	....	388
24....	....	....	3.62A	3.62A	3.66	.867	....	388
25....	....	....	3.40A	3.40A	3.38	.847	....	388
26....	....	....	3.35A	3.38N	3.39	.849	....	388
29....	....	3.53B	....	3.53B	3.89	.887	....	388
30....	....	....	3.75A	3.75A	3.44	.862	....	388

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 29 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.25	3.30	3.25	3.29	3.41	.859	40	393
2....	....	....	3.06A	3.06A	2.96	.826	....	393
3....	2.70	2.70	2.70	2.70	2.54	.778	1	393
6....	....	....	....	2.54N	2.53	.773	....	393
7....	....	3.08B	....	3.08B	3.15	.834	....	388
8....	....	....	3.00A	3.00A	2.84	.811	....	388
9....	....	3.40B	....	3.40B	3.56	.863	....	388
10....	....	....	....	3.56N	3.67	.873	....	388
13....	....	3.82B	....	3.82B	3.80	.893	....	388
14....	4.10	4.10	4.10	4.10	4.09	.903	2	388
15....	....	....	4.05A	4.05A	4.02	.899	....	388
16....	....	....	3.60A	3.60A	3.65	.878	....	388
17....	....	3.75B	....	3.75B	3.96	.893	....	386
20....	....	4.25B	....	4.25B	3.95	.890	....	386
21....	....	4.05B	....	4.05B	4.02	.897	....	386
22....	....	....	3.80A	3.80A	3.85	.891	....	386
23....	....	....	3.75A	3.75A	3.76	.891	....	386
24....	....	....	3.70A	3.70A	3.53	.880	....	386
28....	....	....	3.45A	3.45A	3.40	.877	....	386
29....	....	3.68B	....	3.68B	3.83	.907	....	386
30....	....	....	....	3.83N	3.67	.901	....	388
31....	....	3.95B	3.80A	3.95B	4.06	.924	....	386

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	4.10B	4.02A	4.02A	4.06	.929	....	386
4....	....	....	4.00A	4.06N	3.84	.920	....	386
5....	....	....	....	3.84N	3.86	.923	....	386
6....	....	3.90B	....	3.88N	3.88	.925	....	386
7....	....	....	3.70A	3.70A	3.61	.912	....	386
10....	3.54	3.57B	3.54	3.55	3.63	.916	20	396
11....	....	....	3.59A	3.63N	3.62	.918	....	396
12....	3.68	3.68	3.68	3.68	3.55	.917	20	396
13....	....	....	3.47A	3.55N	3.51	.916	....	396
14....	....	3.81B	....	3.81B	3.84	.936	....	396
17....	....	....	3.83A	3.83A	3.86	.940	....	396
18....	....	4.44B	....	4.44B	4.39	.961	....	396
19....	....	4.40B	4.06A	4.06A	4.06	.951	....	396
20....	....	4.07B	3.75A	3.75A	3.71	.938	....	396
21....	3.61	3.75B	3.60A	3.75B	3.81	.945	....	396
24....	3.79	3.79	3.72A	3.79	3.78	.948	2	397
25....	....	....	3.68A	3.78N	3.82	.952	....	397
26....	....	3.95B	....	3.90B	3.94	.959	....	397
27....	....	....	....	3.94N	3.89	.959	....	397
28....	....	4.20B	....	4.20B	4.15	.969	....	397

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	4.15N	3.99	.968	....	397
2....	....	....	3.94A	3.99N	4.04	.971	....	137
3....	....	4.13B	....	4.13B	4.16	.976	....	137
4....	Exchange Closed; Independence Day							
5....	....	4.48B	4.10A	4.48B	4.53	.985	....	137
8....	....	4.75B	4.43A	4.75B	4.78	.990	....	137
9....	4.95	4.97	4.94A	4.97	4.87	.991	16	136
10....	5.30	5.30	5.24A	5.24A	5.30	.995	3	136
11....	....	5.44B	5.15A	5.44B	5.44	.996	1	120
12....	....	5.80B	....	5.80B	5.90	.998	....	118
15....	....	5.92B	5.77A	5.90N	5.92	.998	....	108
16....	....	....	5.80A	5.80A	5.86	.998	....	108
17....	....	6.40B	....	6.30B	6.35	.999	....	104
18....	....	6.45B	5.83A	5.83A	5.78	.998	....	104
19....	....	6.00B	5.77A	5.80B	5.79	.998	....	104
22....	....	....	....	5.79N	5.91	.999	....	104
23....	....	6.10B	....	6.00B	6.01	.999	....	104
24....	....	....	5.83A	6.01N	6.01	.999	....	104
25....	....	6.05B	....	6.01N	5.93	.999	....	104
26....	....	....	....	5.93N	6.47	.999	....	104
29....	....	6.56B	....	6.47N	6.39	1.000	....	104
30....	....	6.63B	....	6.50B	6.52	.999	....	104
31....	....	6.82B	....	6.82B	7.01	.999	....	104

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 29 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	6.66	6.70B	6.66	6.66	6.46	.999	6	106
2....	....	...	...	6.46N	6.59	.999	...	106
5....	....	6.62B	6.55A	6.62B	6.57	.999	...	104
6....	....	....	6.20A	6.20A	6.16	999	...	104
7....	6.30	6.33B	6.15A	6.23A	6.21	.999	3	103
8....	....	6.37B	...	6.37B	6.46	999	...	101
9....	....	6.62B	6.45A	6.62B	6.84	999	...	101
12....	....	....	....	6.84N	6.97	.999	...	101
13....	....	7.10B	...	7.10B	7.20	.999	...	101
14....	....	...	6.95A	6.95A	7.02	999	...	101
15....	....	7.30B	...	7.30B	7.35	999	...	101
16....	....	7.42B	7.33A	7.42B	7.36	999	...	101
19....	....	....	7.30A	7.30A	7.34	1.000	...	101
20....	....	...	7.00A	7.11A	7.11	1.000	...	101
21....	...	7.35B	7.05A	7.35B	7.45	1.000	...	101
22....	....	7.59B	...	7.45N	7.28	1.000	...	101
23....	..	7.44B	...	7.44B	7.44	1.000	...	101
26....	....	...	7.15A	7.15A	7.13	1.000	...	100
27....	....	...	7.07A	7.13N	7.13	1.000	...	100
28....	....	7.18B	...	7.18B	7.21	1.000	...	100
29....	7.00	7.05B	7.00	7.00	04	1.000	2	101
30....	6.65	6.65	6.60A	6.60A	6.56	1.000	60	146

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	6.06	6.06	6.02	6.02	5.95	1.000	45	173
4....	6.10	6.15B	6.10	6.10	6.16	1.000	20	151
5....	6.16	6.16	5.75A	5.75A	5.70	1.000	44	175
6....	5.15	5.15	5.15	5.15	5.24	1.000	54	129
9....	...	...	...	...	...	1.000	...	...

IN SEPTEMBER 30 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	1.66	1.66	1.65A	1.65A	1.62	.631	50	50
14....	...	1.71B	...	1.62N	1.62	.637	...	50
15....	...	1.78B	...	1.78B	1.88	.677	...	50
18....	Exchange Closed; President's Day							
19....	1.58	1.58	1.58	1.58	1.56	.604	5	51
20....	...	...	1.50A	1.50A	1.48	.588	2	53
21....	...	...	1.45A	1.45A	1.45	.576	...	53
22....	1.35	1.35	[illegible]	1.33	1.32	.534	153	184
25....	1.23	1.23	1.16	1.16	1.16	.470	2	186
26....	1.15	1.50	1.10	1.50	1.40	.517	46	214
27....	1.79	1.90	1.75	1.80	1.78	.616	15	224
28....	1.50	1.50	1.50	1.50	1.50	.575	16	238

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.46	1.60	1.46	1.60	1.58	.577	17	254
4....	1.42	1.45	1.42	1.45	1.47	.555	54	305
5....	1.32	1.32	1.23A	1.25	1.23	.488	10	307
6....	1.23	1.45	1.19	1.45	1.45	.547	12	295
7....	1.36	1.42	1.35	1.40	1.33	.514	18	296
8....	1.35	1.40B	1.32	1.35	1.30	.514	147	342
11....	1.42	1.58	1.42	1.58	1.62	.583	127	345
12....	1.47	1.60	1.35	1.52	1.46	.563	103	445
13....	1.46	1.58	1.46	1.48	1.43	.548	67	428
14....	1.33	1.38	1.33	1.36	1.36	.535	303	598
15....	1.30	1.40	1.30	1.40	1.36	.529	504	1063
18....	1.50	1.60	1.50	1.60B	1.60	.580	212	989
19....	1.86	2.16	1.85	2.16	2.16	.686	40	972
20....	2.20	2.20	2.10A	2.10A	2.05	.646	42	978
21....	2.55	2.55	2.30	2.35	2.40	.701	196	1140
22....	2.25	2.32	2.24A	2.30	2.30	.695	41	1180
25....	2.17	2.18B	2.17	2.17	2.19	.672	101	1254
26....	2.20	2.30B	2.19	2.28	2.33	.696	189	1275
27....	2.75	2.90	2.75	2.80	2.85	.764	8	1273
28....	3.00	3.00	2.75	2.85B	2.96	.771	11	1128
29....	3.16	3.35	3.15	3.35	3.45	.817	39	1155

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 30 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.95	3.02B	2.95	3.02B	3.00	.775	1	1153
2....	2.75	2.95B	2.75	2.95B	2.98	.770	6	1158
3....	[illegible]	2.92	2.90	2.90	2.80	.754	32	1190
4....	....	....	2.50A	2.65A	2.68	.736	...	1189
5....	Exchange Closed; Good Friday							
8....	...	2.70B	2.50A	2.68N	2.34	.750	...	1189
9....	2.70	2.73B	2.70	2.73B	2.70	.740	100	1189
10....	2.77	2.80B	2.75	2.75	2.88	.763	4	1187
11....	3.25	3.25	3.23	3.23	3.35	.816	3	1085
12....	3.24	3.24	3.24	3.24	3.39	.816	3	1085
15....	3.65	3.68	3.64	3.68B	3.69	.842	12	1085
16....	3.70	3.70	3.48A	3.53	3.67	.842	106	992
17....	3.58	3.58	3.40	3.40	3.44	.828	2	992
18....	3.65	3.90	3.65	3.88	4.10	.876	9	990
19....	4.06	4.06	3.96	3.96	4.03	.876	391	759
22....	3.84	3.90	3.45A	3.45A	3.42	.845	104	849
23....	3.10	3.55B	2.95A	3.18	2.86	.793	53	899
24....	...	...	2.77A	2.77A	2.82	.789	...	899
25....	2.66	2.66	2.60A	2.60A	2.60	.761	..	899
26....	2.63	2.63	2.63	2.63	2.61	.763	22	919
29....	3.04	3.05B	2.72A	3.05B	3.05	.814	1	919
30....	2.90	2.90	2.70	2.70	2.63	.778	15	909

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	...	2.61A	2.61A	2.59	.774	...	908
2....	...	...	2.38A	2.38A	2.24	.730		908
3....	...	...	2.00A	2.00A	1.93	.669	...	908
6....	1.80	2.00B	1.80	2.00B	1.89	.663	1	908
7....	...	2.36B	...	2.33B	2.43	.740	...	908
8....	...	...	2.30A	2.30A	2.25	.712	...	908
9....	...	2.78B	...	2.78B	2.76	.780	...	908
10....	..	....	..	2.76N	2.91	.794	...	908
13....	3.15	3.15	3.15	3.15	3.17	.822	1	907
14....	3.30@.31	3.31	3.30	3.31	3.30	.837	...	907
15....	3.20	3.25B	3.19A	3.25B	3.29	.831	3	907
16....	2.85@.84	2.95	2.84	2.95	2.97	.801	202	1088
17....	3.00	3.18B	3.00	3.18B	3.19	.822	2	1088
20....	...	3.46B	3.13A	3.13A	3.13	.818	...	1087
21....	...	3.20B	...	3.20B	3.21	.828	...	1087
22....	...	...	3.15A	3.15A	3.03	.818	...	1087
23....	...	...	2.90A	2.90A	2.94	.817	...	1087
24....	...	...	2.80A	2.80A	2.70	.799	...	1087
27....	Exchange Closed; Memorial Day							
28....	2.60	2.60	2.60	2.60	2.61	.792	100	1187
29....	2.61@.60	2.86	2.60	2.86	2.98	.835	146	1237
30....	...	...	2.95A	2.95A	2.82	.824	100	1237
31....	...	3.00B	2.75A	3.00B	3.15	.859	...	1237

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....		3.18B	3.13A	3.13A	3.12	.864	...	1137
4....	...	3.15B	...	3.12N	2.98	.849	...	1137
5....	2.88	3.00B	2.87	3.00B	3.03	.854	212	1251
6....	3.02	3.06B	3.02	3.02	3.01	.856	...	1251
7....	2.91	2.91	2.83A	2.85A	2.79	.835	22	1237
10....	...	...	2.70A	2.70A	2.84	.840	...	1237
11....	...	...	2.73A	2.84N	2.75	.842	...	1237
12....	...	...	2.75A	2.75A	2.71	.838	...	1237
13....	...	...	2.59A	2.71N	2.65	.838	.	1237
14....	...	2.94B	...	2.94B	2.95	.868	...	1237
17....	...	...	...	2.95N	2.95	.873	...	1237
18....	3.15	3.44B	3.15	3.44B	3.40	.911	1	1238
19....	3.34	3.34	3.08A	3.08A	3.10	.892	2	1240
20....	...	...	2.75A	2.82A	2.79	.868	1	1241
21....	2.86	2.86	2.72A	2.85	2.88	.879	3	1240
24....		...	2.82A	2.88N	2.84	.883	...	1240
25....		...	2.76A	2.84N	2.87	.888	1	1239
26....	3.00	3.01B	2.98A	2.98A	2.96	.900	50	1238
27....	...	...	...	2.96N	2.91	.900	...	1288
28....	3.19	3.20B	3.19	3.19	3.16	.920	60	1248

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 30 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.12	3.14B	3.03A	3.03A	3.02	916	691	1528
2	3.06	3.06	2.95A	3.06	3.06	921	54	1556
3	3.17	3.17	3.14A	3.17	3.18	931	8	1512
4	Exchange Closed: Independence Day							
5		3.44B	3.15A	3.44B	3.54	953		1512
8	3.70	3.70	3.41A	3.70	3.72	966	35	1477
9		4.02B		3.87B	3.87	970		1477
10	4.27	4.28	4.20	4.23B	4.30	981	19	1464
11	4.08	4.44B	4.08	4.44B	4.44	985	5	1469
12	4.85	4.85	4.85	4.85	4.90	991	3	1421
15	4.73	4.92B	4.73	4.85B	4.92	993	5	472
16	4.80	4.80	4.80	4.80	4.86	993	5	472
17	5.38	5.45	5.26	5.26	5.35	996	12	477
18	5.44	5.45B	4.83	4.83	4.78	993	6	467
19		5.00B	4.77A	4.80B	4.79	993		422
22				4.79N	4.91	995		395
23		5.15B		5.00B	5.01	996		395
24			4.83A	5.01N	5.01	997		395
25		5.05B		5.01N	4.93	997		395
26	5.40	5.40	5.40	5.40	5.47	998	1	394
29	5.60	5.62	5.60	5.62	5.39	999	4	394
30	5.74	5.74	5.74	5.74	5.52	999	2	394
31		5.82B		5.82B	6.01	999	2	396

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			5.46A	5.46A	5.46	999		393
2		5.48B		5.48B	5.59	999		273
5		5.62B	5.55A	5.62B	5.57	999		273
6			5.20A	5.20A	5.16	999		271
7		5.33B	5.15A	5.16N	5.21	999		271
8		5.37B		5.37B	5.46	999		271
9		5.62B	5.45A	5.62B	5.84	999		271
12	5.86	5.86	5.86	5.86	5.97	999	25	271
13	6.06	6.10B	6.06	6.08B	6.20	999	2	271
14			5.95A	5.95A	6.02	999		269
15		6.30B		6.30B	6.35	999		244
16		6.42B	6.33A	6.42B	6.36	999		244
19	6.33	6.33	6.30A	6.30A	6.34	999	1	237
20			6.00A	6.11A	6.11	999		237
21		6.35B	6.05A	6.35B	6.45	999		237
22		6.59B		6.45N	6.28	999		237
23		6.44B		6.44B	6.44	1.000		237
26			6.15A	6.15A	6.13	1.000		237
27	6.00	6.00	6.00	6.00	6.13	1.000	5	238
28		6.18B		6.18B	6.21	1.000		233
29			6.00A	6.08A	6.04	1.000		233
30			5.60A	5.60A	5.56	1.000		233

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	5.20	5.20	4.95	4.95	4.95	1.000	5	231
4		5.15B		5.15B	5.16	1.000		230
5			4.75A	4.75A	4.70	1.000		228
6	4.12	4.20	4.12	4.20	4.24	1.000	13	53
9						1.000		

SEPTEMBER 1985 31 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.87	1.87	1.85A	1.87	1.87	644	1	1
18		1.90B		1.90B	2.00	656		1
21			1.95A	1.95A	1.94	652		1
22			1.92A	1.92A	1.90	646		1
23			1.87A	1.90N	1.90	651		1
24		1.93B	1.86A	1.90N	1.95	663		1
25				1.95N	1.92	655		1
28			1.89A	1.92N	1.95	659		1
29			1.80A	1.80A	1.79	646		1
30		1.84B		1.84B	1.86	656		1
31				1.86N	1.84	659		1

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 31 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.65	1.65	1.65	1.65	1.65	.623	5	6
4	1.65	1.65	1.50A	1.50A	1.47	.600	10	16
5	1.37@.36	1.40B	1.36	1.40B	1.40	.591	20	36
6			1.37A	1.40N	1.37	.583		36
7	1.39	1.39	1.29A	1.29A	1.28	.569		36
8	1.33	1.33	1.27	1.27	1.27	.555	11	47
11	1.20	1.20	1.18A	1.20	1.23	.543		47
12	1.14	1.19	1.14	1.19	1.15	.507	19	30
13	1.10@.09	1.11	1.09	1.10	1.11	.499	72	90
14	1.17	1.23	1.17	1.19A	1.17	.506	26	99
15	1.32	1.32	1.26	1.28B	1.30	.549	11	113
18	Exchange Closed: President's Day							
19	1.15	1.15	1.10	1.10	1.10	.473	7	117
20	1.05	1.05	1.02	1.02	1.02	.460	3	113
21	1.02	1.04	1.00	1.00	1.01	.450	7	119
22	.93	.93	.90	.92	.89	.409	103	222
25	.89	.89	.77	.80B	.83	.349	66	258
26	.77	1.00B	.76A	1.00B	1.00	.394	26	268
27	1.32	1.32	1.30	1.30	1.25	.496	18	274
28	1.38	1.38	1.14A	1.14A	1.10	.455	24	[illegible]

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.10	1.18	1.10	1.12A	1.12	.457	6	286
4	1.08	1.10	1.06	1.06	1.06	.435	7	293
5	.90	.93	.88	.89	.89	.371	103	301
6	.90	1.07B	.86	1.00	1.05	.428	18	317
7	.98	1.00	.96A	1.00	.96	.397	12	327
8	1.04	1.04	.92	.92	.92	.397	41	354
11	1.08	1.19	1.08	1.14	1.15	.465	14	361
12	1.08	1.08	1.04	1.08	1.08	.446	8	366
13	1.08	1.08	1.05	1.05	1.03	.431	14	375
14	.99	1.00	.93	.94A	.94	.418	91	416
15	.94	1.02	.93A	.96	.94	.413	17	424
18	1.03	1.18	1.03	1.17	1.15	.473	440	722
19	1.37	1.61B	1.32	1.61B	1.69	.577	355	582
20	1.57	1.65	1.57	1.57A	1.52	.535	25	586
21	1.85	2.05B	1.78	1.80	1.81	.597	144	595
22	1.90@.80	1.90	1.72	1.78	1.78	.590	90	614
25	1.68	1.68	1.60	1.62	1.65	.565	103	712
26	1.64	1.80	1.64	1.75B	1.79	.593	30	724
27	2.11	2.28	2.01	2.15	2.30	.671	52	725
28	2.30	2.30	2.15	2.25	2.33	.679	28	742
29	2.45	2.65B	2.45	2.65B	2.77	.735	8	729

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.28	2.38	2.28	2.36A	2.33	.684	10	728
2	2.10@.15	2.20	1.96A	2.05B	2.31	.679	19	727
3			2.28A	2.28A	2.15	.660		726
4			2.07A	2.07A	2.05	.640		726
5	Exchange Closed: Good Friday							
8			1.87A	2.05N	2.20	.666		709
9	2.00	2.12B	1.98A	2.07A	2.07	.644	103	810
10	2.20	2.20	2.07	2.07	2.24	.670	11	808
11	2.42	2.50	2.42	2.48	2.65	.734	8	807
12	2.60	2.65B	2.52A	2.65B	2.67	.733	15	806
15	2.85	2.96	2.80	2.88B	2.92	.765	22	812
16	2.92	2.98	2.76	2.90	2.90	.764	55	785
17	2.88	2.88	2.67	2.67	2.70	.746	6	772
18	3.05	3.20	3.05	3.18B	3.28	.808	135	830
19	3.16	3.17	3.11	3.11	3.21	.806	8	829
22			2.73A	2.73A	2.68	.763		829
23	2.60	2.75B	2.10	2.10	2.18	.698	27	829
24	2.08	2.12	2.08	2.10	2.15	.693	8	828
25	2.00	2.00	1.93A	1.95	1.91	.659	2	529
26	2.03	2.03	1.85	1.91	1.91	.660	458	1214
29	2.07	2.22B	2.02A	2.22B	2.32	.721	48	1216
30	2.20	2.20	2.03A	2.03A	1.90	.675	105	1316

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 31 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	1.86A	1.86A	1.90	669	...	1316
2	1.63	1.69B	1.63	1.67A	1.62	[illegible]	74	1303
3	...	1.58	1.35	1.40	1.36	548	69	1313
6	1.23	1.54	1.23	1.42	1.32	541	584	1800
7	1.68	1.83	1.68	1.83	1.81	629	312	1911
8	1.62	1.67	1.62	1.67	1.62	596	18	1925
9	2.05	2.18	2.05	2.18	2.08	678	25	1929
10	2.04-.08	2.21B	2.04	2.15B	2.24	695	4	1929
13	2.35	2.42	2.28	2.37	2.44	729	28	1932
14	2.55	2.60B	2.48	2.40	2.56	749	23	1934
15	2.44	2.50B	2.42	2.45	2.55	742	5	1881
16	2.25	2.30	2.18A	2.30	2.24	704	5	1882
17	2.48	2.48	2.48	2.48	2.46	731	10	1880
20	2.76	2.80	2.38A	2.45	2.38	725	214	1819
21	2.27	2.46B	2.25A	2.46B	2.47	737	263	1795
22	...	...	2.28A	2.28A	2.30	724	48	1746
23	2.10	2.14B	2.05	2.14B	2.19	720	54	1746
24	...	...	2.05A	2.05A	1.98	697	...	1747
27	Exchange Closed: Memorial Day							
28	1.94	1.94	1.93A	1.93A	1.91	684	1	1747
29	...	2.17B	...	2.17B	2.21	738	...	1747
30	2.10	2.10	2.03	2.04	2.06	721	114	1648
31	2.17	2.40B	2.00A	2.35B	2.35	766	309	1826

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.40	2.45B	2.25	2.36A	2.35	771	208	1998
4	2.34	2.38B	2.21A	2.21A	2.18	749	23	1988
5	...	2.33B	...	2.23B	2.25	755	...	1988
6	2.25	2.30	2.22A	2.27	2.23	757	473	1837
7	2.10	2.10	2.04	2.05	2.04	727	17	1828
10	1.97	1.97	1.89	1.93	2.02	732	36	1837
11	1.98	2.01	1.97	2.01	1.99	734	19	1848
12	1.97	2.01B	1.96A	1.96A	1.95	727	1	1849
13	...	...	1.92A	1.95N	1.92	723	...	1849
14	2.12	2.20	2.12	2.20	2.16	767	21	1859
17	2.10	2.16B	2.10	2.12	2.12	771	51	1808
18	2.27	2.46	2.27	2.44B	2.55	828	69	1898
19	2.54	2.58B	2.27A	2.27A	2.27	797	6	1607
20	2.17	2.17	1.97	1.97	2.00	759	655	1493
21	2.09	2.09	1.89	2.09	2.08	775	41	1522
24	1.99	2.05B	1.97A	2.02	2.03	777	14	1522
25	2.02	2.06B	1.95A	2.06B	2.07	784	27	1531
26	2.13	2.20B	2.10A	2.18	2.13	802	3	1588
27	2.10	2.10	2.08A	2.10	2.06	798	1	1585
28	2.25	2.34B	2.25	2.33	2.29	831	32	1585

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	2.17A	2.17A	2.17	820	...	1585
2	2.17	2.17	2.10A	2.17	2.18	828	22	1563
3	...	2.28B	...	2.28B	2.30	844	...	1561
4	Exchange Closed: Independence Day							
5	2.39	2.62	2.26A	2.62	2.62	883	8	1569
8	2.47	2.89	2.47	2.87	2.84	908	24	1590
9	2.94	3.01	2.88	2.88	2.90	917	15	1588
10	3.24	3.30	3.24	3.30	3.32	944	54	1586
11	3.12	3.44B	3.12	3.42	3.46	952	19	1566
12	3.71	3.94	3.71	3.94	3.90	970	7	1557
15	3.79	3.92B	3.73	3.89	3.92	974	21	1538
16	3.80	3.86	3.80	3.86	3.86	973	[illegible]	1537
17	4.35	4.42	4.28	4.28	4.35	985	17	1523
18	4.49-.50	4.50	3.78	3.78	3.78	973	36	1481
19	3.80	4.00B	3.77A	3.80	3.79	974	30	1472
22	3.68	3.79	3.68	3.79	3.91	980	6	1410
23	4.23	4.23	4.08	4.08	4.01	984	11	1370
24	4.02	4.02	3.83A	4.02	4.01	985	...	1375
25	4.08	4.08	4.08	4.08	3.93	985	2	1378
26	3.88	4.31	3.88	4.31	4.47	993	102	1477
29	4.69	4.69	4.56	4.56	4.39	994	5	904
30	...	4.63B	...	4.50B	4.52	996	2	792
31	4.86	4.86	4.86	4.86	5.01	998	2	787

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 31 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.42	4.42	4.40A	4.42	4.46	997	2	700
2	...	4.49B	...	4.49B	4.50	998	...	393
5	4.56	4.62B	4.56	4.62B	4.57	998	12	389
6	...	...	4.20A	4.20A	4.16	997	...	330
7	4.21	4.33B	4.15A	4.21	4.21	998	1	330
8	4.49	4.49	4.41A	4.41A	4.46	999	1	323
9	...	4.62B	4.45A	4.62B	4.84	999	...	322
12	4.87	4.87	4.84	4.84	4.97	999	25	314
13	5.02	5.17	5.02	5.17	5.20	999	27	304
14	...	...	4.95A	4.95A	5.02	999	...	193
15	5.27	5.30	5.27	5.30	5.35	999	6	180
16	5.38	5.43	5.33A	5.43	5.38	999	11	177
19	...	...	5.30A	5.30A	5.34	999	20	168
20	5.03	5.07B	5.00A	5.04	5.11	999	25	135
21	...	5.36B	5.05A	5.36B	5.46	999	...	119
22	5.40	5.50B	5.40	5.42	5.29	999	2	119
23	...	5.44B	...	5.44B	5.44	999	...	115
26	5.12	5.12	5.12	5.12	5.13	999	1	114
27	...	...	5.07A	5.13N	5.13	999	...	110
28	5.13	5.18B	5.13	5.18B	5.21	1.000	3	104
29	...	...	5.00A	5.08A	5.04	1.000	...	101
30	4.85	4.85	4.80A	4.80A	4.56	1.000	2	98

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	...	...	4.09A	4.09A	3.95	1.000	...	98
4	4.29	4.29	4.27	4.27	4.16	1.000	5	66
5	3.69	3.69	3.69	3.69	3.70	1.000	5	61
6	3.20	3.23	3.20	3.23	3.24	1.000	2	36
9	...	...	...	...	...	1.000	...	...
10	1.60	1.60	1.60	1.60	1.62	586	70	70

SEPTEMBER 1985 32 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	...	...	1.52A	1.52A	1.48	561	...	70
14	...	...	1.35A	1.35A	1.32	517	...	70
15	...	1.35B	...	1.35B	1.33	[illegible]	...	70
16	1.40	1.40	1.37A	1.37A	1.31	[illegible]	1	71
17	...	...	...	1.31N	1.38	530	...	71
18	...	...	...	1.38N	1.50	544	...	71
21	...	...	1.42A	1.50N	1.46	538	...	71
22	1.41	1.41	1.40	1.40	1.38	531	2	73
23	1.40	1.40	1.35A	1.40	1.40	536	2	75
24	1.45	1.46	1.38A	1.46	1.43	549	1	76
25	...	...	1.34A	1.38A	1.34	539	...	76
28	...	1.35B	1.33A	1.35B	1.36	542	...	76
29	1.29	1.29	1.25A	1.25A	1.23	527	1	77
30	...	1.28B	...	1.28B	1.31	537	...	77
31	1.28	1.28	1.28	1.28	1.30	538	2	79

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.22	1.22	1.13	1.13	1.13	488	3	82
4	97	97	97	97	97	[illegible]	2	84
5	95	95	90	90	90	462	109	188
6	92	92	90A	90A	88	452	1	189
7	90	90	85	85	86	437	13	196
8	90	90	85	85	85	422	38	208
11	86	86	76A	81	82	410	118	250
12	77	80	77	78B	75	376	243	403
13	80	80	73A	77-.75	76	370	272	488
14	78	82	78	82	82	378	5	481
15	86	90	86	90	90	420	14	490
18	Exchange Closed: President's Day							
19	70	74	70	74	73	349	4	501
20	75	75	67	67	67	339	6	504
21	65	70	65	70	66	332	5	501
22	61	64	60	64	62	286	320	778
25	55	59	55	59	59	244	107	881
26	57	73	52A	70	70	286	138	1016
27	82	96	80A	96	96	380	51	1021
28	90	91B	72	72	78	342	9	1052

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 32 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.79	.70	.78	.78	.345	15	1051
4	.73	.75	.73	.73A	.73	.325	4	1049
5	.65	.65	.62	.62	.62	.268	8	1051
6	.58	.68	.58	.68	.71	.319	13	1021
7	.74	.74	.68A	.74	.69	.292	3	1022
8	.65	.69	.64	.65	.65	.292	7	1028
11	.78	.83	.78	.82B	.82	.354	50	1061
12	.73	.85	.72A	.78	.76	.336	12	1064
13	.77	.84	.73A	.79	.75	.323	20	1077
14	.69	.71	.65	.68	.66	.312	39	1109
15	.70	.70	.64A	.70	.66	.307	1	1108
18	.78	.91	.78	.88	.88	.362	14	1111
19	1.08	1.28	.98	1.28	1.25	.466	33	1119
20	1.20	1.28	1.09	1.17	1.16	.424	36	1130
21	1.28	1.54	1.28	1.35 or .32	1.35	.488	34	1127
22	1.40	1.40	1.25	1.32	1.32	.482	32	1119
25	1.30	1.30	1.20	1.20	1.21	.457	13	1127
26	1.18	1.30	1.18	1.30	1.30	.485	6	1129
27	1.67	1.76	1.53	1.75	1.76	.569	253	1313
28	1.76 or .72	1.82	1.61	1.75 or .78	1.78	.578	47	1329
29	2.00	2.15B	1.88	2.15B	2.14	.641	24	1324

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.70	1.80B	1.70	1.80B	1.75	.583	10	1328
2	1.65	1.95B	1.55	1.78	1.73	.579	38	1324
3	1.70	1.75	1.64A	1.64A	1.61	.558	16	1335
4	1.51	1.60	1.45	1.59	1.52	.538	226	1338
5	Exchange Closed: Good Friday							
8	1.42	1.60B	1.37	1.50	1.64	.565	280	1288
9	1.50	1.57	1.43A	1.54B	1.54	.541	180	1459
10	1.60	1.69	1.55	1.55	1.68	.569	27	1469
11	1.85	2.00B	1.78	2.00B	2.04	.639	41	1492
12	1.90	2.06	1.87	2.05	2.05	.638	26	1474
15	2.23	2.24	2.15	2.20	2.27	.675	11	1469
16	2.30	2.30	2.10	2.15B	2.25	.673	14	1480
17	2.17	2.19B	1.88	1.96	2.03	.650	13	1480
18	2.20	2.57	2.20	2.48 or .52	2.54	.723	135	1559
19	2.47	2.47	2.36	2.37B	2.47	.720	23	1499
22	2.37	2.37	2.08	2.08	2.00	.667	27	1503
23	2.00	2.04B	1.42	1.60	1.59	.591	171	1607
24	1.56	1.61	1.45A	1.60B	1.65	.585	292	1877
25	1.55	1.55	1.40	1.48	1.42	.546	33	1898
26	1.36	1.45B	1.30	1.35	1.37	.547	300	2071
29	1.48	1.70	1.48	1.70	1.70	.613	29	2066
30	1.59	1.59	1.44	1.45	1.40	.560	112	2158

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.33	1.35B	1.29	1.33	1.35	.553	74	2164
2	1.20	1.22	1.13	1.20	1.18	.496	252	2223
3	1.11 or .13	1.13	.99	.99	.98	.427	56	2234
6	.89	1.08	.83	.96A	.93	.419	519	2140
7	1.15	1.30	1.10	1.30	1.30	.509	825	2630
8	1.20	1.25	1.12A	1.14	1.14	.476	122	2646
9	1.56	1.65	1.46	1.56	1.56	.564	51	2675
10	1.56	1.64	1.45	1.64	1.65	.583	409	2869
13	1.80	1.82	1.70	1.82	1.86	.621	296	2863
14	1.85	1.95	1.67	1.87	1.92	.644	141	2784
15	1.78	1.88	1.77	1.88	1.92	.636	229	2560
16	1.55	1.68	1.55	1.68	1.65	.593	69	2547
17	1.78	1.85	1.75A	1.84A	1.83	.625	9	2532
20	2.05	2.08	1.73	1.80	1.75	.618	98	2672
21	1.78	1.91B	1.60	1.81	1.81	.631	19	2670
22	1.76	1.76	1.60	1.62	1.67	.614	13	2843
23	1.55	1.55	1.46	1.53	1.56	.608	167	2582
24	1.48	1.48	1.42	1.42	1.38	.579	67	2588
27	Exchange Closed: Memorial Day							
28	1.32	1.36	1.28	1.31	1.30	.562	125	2515
29	1.31	1.58	1.30	1.56A	1.57	.621	218	2512
30	1.47	1.48	1.40	1.42	1.44	.600	19	2524
31	1.31	1.75	1.31	1.69	1.69	.651	48	2513

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 32 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.72	1.79	1.60A	1.69B	1.67	.655	89	2524
4	1.68	1.71	1.58	1.58	1.54	.627	77	2582
5	1.55	1.61	1.50	1.57	1.58	.633	142	2620
6	1.64	1.64	1.55	1.56	1.60	.634	63	2672
7	1.54	1.54	1.42	1.43A	1.40	.598	79	2728
10	1.33	1.39B	1.30	1.39B	1.40	.601	179	2761
11	1.35	1.40	1.33	1.39	1.35	.601	154	2888
12	1.36	1.36	1.29	1.29	1.31	.592	39	2898
13	1.24	1.30	1.24	1.30	1.28	.586	89	2925
14	1.51	1.54	1.49	1.50	1.49	.637	35	2941
17	1.45	1.48	1.45	1.46	1.46	.639	27	2949
18	1.60	1.84	1.57	1.84	1.81	.712	45	2956
19	1.83	1.84	1.54	1.54	1.59	.669	80	3027
20	1.50	1.50	1.29	1.29	1.33	.620	51	3062
21	1.25	1.40	1.25	1.39B	1.40	.637	227	2932
24	1.31	1.36	1.29A	1.36	1.35	.637	18	2924
25	1.30	1.38	1.27	1.37	1.37	.644	218	2803
26	1.37	1.46	1.37	1.37	1.40	.664	20	2799
27	1.37	1.38	1.30	1.37A or .35	1.35	.657	42	2817
28	1.47	1.60	1.47	1.57	1.55	.699	56	2816

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.54	1.54	1.41	1.41	1.41	.679	8	2902
2	1.38	1.43B	1.34	1.37	1.44	.689	425	2867
3	1.43	1.52	1.43	1.52B	1.51	.709	275	2661
4	Exchange Closed: Independence Day							
5	1.64	1.81	1.48A	1.81	1.82	.765	507	2925
8	1.71	2.00	1.67	2.00	1.99	.803	71	2942
9	2.08 or .06	2.17	2.05	2.08 or .05	2.05	.816	137	2910
10	2.30	2.42	2.28	2.41	2.42	.864	332	2963
11	2.27	2.58B	2.26	2.57	2.55	.879	209	2830
12	2.80 or .83	2.95	2.75	2.95	2.95	.917	18	2742
15	2.95	2.99B	2.70	2.99B	2.93	.924	14	2712
16	2.82	2.93	2.78A	2.82	2.91	.922	39	2792
17	3.30	3.42	3.18	3.30	3.37	.951	22	2808
18	3.32 or .31	3.52B	2.88A	2.88A	2.81	.920	20	2798
19	2.83	3.00B	2.78	2.78	2.82	.923	44	2768
22	2.70	2.78	2.70	2.74	2.94	.966	8	2754
23	3.10	3.37	3.10	3.15	3.03	.944	37	2748
24	2.90	3.00B	2.84A	3.00B	3.02	.947	1	2714
25	3.02	3.08B	3.02	3.02	2.94	.946	2	2716
26	3.20	3.47	3.20	3.47	3.47	.972	2	2715
29	3.46	3.67	3.45A	3.47	3.39	.974	53	2711
30	3.70	3.72B	3.40A	3.56	3.52	.980	30	2629
31	3.93	4.02	3.80	4.02	4.01	.991	109	2488

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.74	3.74	3.37	3.42	3.46	.982	13	2238
2	3.50	3.54	3.46A	3.54	3.59	.987	4	2217
5	3.51	3.62B	3.51	3.62B	3.57	.990	47	2162
6	3.22	3.23	3.22	3.23	3.16	.983	6	2143
7	3.32 or .31	3.33B	3.15A	3.22A	3.21	.987	6	2142
8	3.38	3.45B	3.38	3.39	3.46	.992	2	2134
9	3.34	3.78	3.33	3.78	3.84	.997	3	2130
12	3.86	3.86	3.86	3.86	3.97	.998	1	2129
13	4.13 or .11	4.13	4.11	4.11	4.20	.999	3	2128
14	4.00	4.09	3.92A	4.00	4.02	.999	5	2128
15	4.25	4.30	[illegible]	4.30	4.35	.999	17	2108
16	4.29	4.42B	4.29	4.42B	4.36	.999	26	2095
19	4.30	4.30	4.30	4.30	4.34	.999	1	2070
20	4.00	4.07B	4.00	4.05	4.11	.999	56	1354
21	4.05	4.35B	4.05	4.35B	4.45	.999	3	1354
22	4.39	4.59B	4.35	4.35	4.28	.999	4	1325
23	—	4.44B	—	4.44B	4.44	.999	—	1320
26	—	—	4.18A	4.18A	4.13	.999	—	1292
27	—	—	4.07A	4.13N	4.13	.999	—	1290
28	4.21	4.21	4.21	4.21	4.21	.999	3	1289
29	—	—	4.00A	4.08A	4.04	.999	—	1266
30	3.83	3.83	3.55	3.55	3.56	.999	4	1272

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 32 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	3.19	3.20	3.06	3.06	2.95	1.000	303	1270
4	3.29	3.29	3.25A	3.25A	3.16	1.000	7	736
5	3.20	3.20	2.88	2.88	2.70	1.000	16	567
6	2.20	2.24	2.19	2.23	2.24	1.000	26	415
9	—	—	—	—	—	999	—	

SEPTEMBER 1985 33 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	1.15	1.15	1.15	1.15	1.12	448	52	53
3	—	1.15B	—	1.15B	1.20	469	—	53
4	—	—	—	1.20N	1.19	462	—	53
7	—	1.22B	1.18A	1.22B	1.35	480	—	53
8	—	—	1.12A	1.18A	1.16	449	—	53
9	—	—	1.11A	1.18N	1.20	462	—	53
10	—	—	1.15A	1.20N	1.24	474	—	53
11	1.22	1.22	1.17	1.17	1.10	440	2	54
14	—	—	95A	95A	94	406	—	54
15	—	97B	—	97B	93	406	—	54
16	—	96B	—	93N	92	405	—	54
17	96	96	96	96	92	418	1	54
18	—	95B	—	96B	1.00	431	—	54
21	—	—	—	1.00N	97	425	—	54
22	1.00	1.00	98	98	97	418	5	57
23	87	96	87	96	96	422	5	57
24	—	98B	94A	98N	96	433	—	58
25		—	93A	93A	93	423	—	58
28		—	91A	93N	94	424		58
29	—	—	86A	86A	85	409	—	57
30	91	91	91	91	93	418	1	57
31	90	90	89	89	89	417	2	59

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	75@73	77B	72	72	72	377	30	76
4	—	—	65A	65A	64	351	1	76
5	67@66	66	60A	60A	60	341	21	77
6	—	—	—	60N	58	330		71
7	60	60	57	57	56	315	20	81
8	58	59	54	57	57	301	27	83
11	56	56	53A	53A	54	291	10	89
12	50	50	48A	50	50	262	10	94
13	54	54	51A	51A	50	258	17	106
14	58	58	54	54	54	265	10	111
15	57	62	57	62	62	303	21	116
18	Exchange Closed: President's Day							
19	—	—	50A	50A	49	242	15	126
20	47	47	47	47	47	236	1	127
21	41	48	41	43A	43	232	42	163
22	41	42	38	40	40	202	21	148
25	—			40N	38	162	—	148
26	37	50	37	50	50	195	8	153
27	73	75	65	75	67	277	57	198
28	62	62	62	62	62	245	12	198

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			—	56A	55	247	—	198
4	—		51A	51A	51	230	20	198
5	—	—	43A	43A	43	184	—	198
6	49	55	40A	55	55	227	30	227
7	—	—	50A	50A	50	204	36	263
8	49	49	49	40	40	204	2	265
11	47	60	47	58B	58	256	66	249
12	55	55	51	55	52	242	34	258
13	53	56	50	55A	52	231	9	263
14	44	46B	44	46B	47	222	58	290
15	46	46	46	46	46	218	2	293
18	56	58B	56	56	58	266	10	293
19	70	85B	70	85B	87	360	25	298
20	88	92	79	79	71	322	70	345
21	1.03	1.18	97	1.00B	1.0	383	71	402
22	98	98	93	97	97	378	26	416
25	92	93	88	88	88	355	14	391
26	92	1.00	90A	90	97	382	6	388
27	1.15	1.38	1.11	1.25	1.3	465	87	455
28	1.40@1.36	1.40	1.20	1.20	1.2	475	81	456
29	1.43@1.40	1.60	1.40	1.60	1.6	540	58	488

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 33 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.24	1.38	1.20	1.37	1.35	480	59	495
2	1.10	1.30B	1.10	1.30B	1.33	476	13	494
3	1.25	1.32	1.18A	1.18A	1.22	456	25	506
4	1.12	1.14	1.00A	1.14	1.13	436	16	505
5	Exchange Closed: Good Friday							
8	1.00	1.14	98	1.14	1.21	462	41	506
9	1.18	1.21	1.04	1.10A	1.10	438	46	542
10	1.16	1.25	1.11	1.12A	1.17	466	25	564
11	1.37	1.47	1.30	1.41	1.53	538	261	770
12	1.43	1.54	1.39	1.52A	1.50	537	80	785
15	1.65	1.73	1.60	1.65	1.69	576	71	831
16	1.68	1.74	1.57	1.68	1.66	573	35	841
17	1.56	1.69	1.36	1.45B	1.44	547	42	866
18	1.65	1.90	1.66	1.83	1.93	627	12	871
19	1.80@1.85	1.85	1.75	1.82	1.80	622	35	878
22	1.76	1.76	1.47	1.52	1.47	560	90	950
23	1.56	1.56	1.07	1.15A	1.11	480	107	981
24	1.10	1.20	1.03	1.15	1.15	474	122	1047
25	1.03	1.09	94	97	97	434	90	1106
26	96@95	1.02	93	94	94	434	94	1179
29	1.00	1.18	97	1.17	1.18	499	308	1247
30	1.18	1.18	1.00	1.00	99	444	61	1303

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	89	95B	85	95B	.96	436	12	1305
2	80	84	76	80	78	380	75	1357
3	75	75	65	65	.66	315	189	1440
6	59@61	75	54	65	65	308	84	1455
7	90	90	80	90	90	393	100	1489
8	77	85	76	80	80	361	22	1496
9	1.05@1.10	1.20	1.05	1.14A	1.12	448	967	2027
10	1.09	1.18	1.05	1.18	1.18	466	633	2444
13	1.28	1.34	1.21	1.33	1.33	507	517	2680
14	1.25	1.45	1.25	1.40	1.42	531	301	2754
15	1.26	1.39	1.26	1.33B	1.38	523	186	2860
16	1.15	1.22	1.15	1.21A	1.18	478	48	2891
17	1.24	1.35	1.24	1.34	1.31	512	18	2887
20	1.53	1.57	1.26	1.30A	1.26	503	218	2984
21	1.35	1.35	1.15	1.29B	1.30	517	142	3002
22	1.25	1.25	1.06A	1.06	1.13	496	249	3057
23	1.05	1.06	99	1.02	1.02	489	342	3082
24	99	99	95	95	.95	458	207	3074
27	Exchange Closed: Memorial Day							
28	86	90	.85	.85	.86	437	156	3148
29	86	1.04	84	1.03B	1.05	496	483	3272
30	96	1.00	92	96	.93	473	255	3329
31	.90	1.15	86	1.14	1.14	525	636	3560

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.17	1.22	1.06	1.17	1.17	526	95	3586
4	1.13	1.16	1.03	1.03	1.05	495	88	3596
5	1.04	1.09	1.00	1.07@1.08	1.08	500	856	3728
6	1.09	1.13	1.03A	1.07B	1.07	500	379	3807
7	1.04	1.04	92	95	93	461	947	4202
10	85	91	82	91	91	461	839	4212
11	87	91	86	88	87	460	184	4140
12	90	90	81	86	.85	450	650	4079
13	84	85	79	82	81	442	563	3938
14	92	1.04	90	97	97	493	756	4219
17	93	95	91	93@91	.93	492	253	4406
18	1.02@1.07	1.23	1.01	1.22	1.22	571	833	4992
19	1.22	1.23	99	1.02	1.02	522	1226	4980
20	94@96	96	76	84	.84	468	1413	5161
21	79	90	76	87B@86	87	484	288	5204
24	82	85	77	83	.83	480	294	5225
25	79	84	75A	84B	84	466	518	5029
26	85	92	81	84A	85	506	638	5191
27	82	84B	77	82	82	484	575	5020
28	82	1.03	82	96	96	539	665	4968

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 33 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.95	.95	.85	.86	.86	512	2215	5690
2	.92	.86	.80	.85	.85	520	569	5839
3	.86	.94	.85	.91@.92	.92	541	549	6003
4	Exchange Closed; Independence Day							
5	.89	1.15	.89	1.14	1.14	606	1005	6733
8	1.03@.04	1.31B	1.00	1.29	1.29	650	717	6757
9	1.34@.35	1.46	1.33	1.34@.35	1.35	686	442	6653
10	1.56@.58	1.66	1.52	1.65	1.64	734	352	6514
11	1.52@.48	1.84	1.48	1.78	1.78	756	192	6452
12	1.90	2.16	1.90	2.09@.11	2.10	817	257	6337
15	2.07	2.14	1.80	2.10	2.11	826	167	6111
16	1.96	2.10	1.91	2.06	2.06	821	140	5965
17	2.38	2.53	2.27	2.40@.43	2.48	876	584	5849
18	2.60	2.60	1.98	2.00	1.97	815	168	5843
19	1.97@.95	2.20B	1.95	1.95	1.98	819	151	5806
22	1.84	2.08	1.84	2.07A	2.07	840	193	5847
23	2.27	2.44	2.15	2.16	2.12	855	572	5359
24	2.06	2.12	1.92	2.08	2.11	859	56	5279
25	...	2.18	2.01	2.01	2.03	854	153	5163
26	1.97	2.50	1.97	2.47	2.52	911	62	5151
29	2.50	2.72	2.45A	2.45A	2.44	913	68	5251
30	2.59	2.74	2.45A	2.51	2.54	928	123	5137
31	2.92	3.04	2.69	3.00	3.02	961	45	5118

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.92	2.92	2.41	2.41	2.49	931	106	5088
2	2.42	2.60B	2.42	2.53	2.60	944	202	4918
5	2.61@.60	2.62B	2.43A	2.62B	2.58	952	60	4864
6	2.21	2.27	2.17A	2.20	2.18	926	153	4823
7	2.14	2.33B	2.14	2.25	2.22	936	101	4772
8	2.41	2.45B	2.36A	2.41	2.46	957	52	4728
9	2.33	2.74	2.33	2.74	2.84	978	10	4726
12	2.86	2.96	2.84A	2.96	2.97	986	29	4716
13	3.11	3.20B	3.05	3.20B	3.20	992	29	4594
14	2.96@.95	3.00	2.90	3.00	3.02	990	159	4453
15	3.28	3.32	3.23	3.32B	3.35	995	41	3974
16	3.38	3.44	3.32A	3.44	3.36	996	7	3976
19	3.32	3.32	3.26A	3.26A	3.34	996	8	3956
20	2.93	3.11	2.93	3.11	3.11	997	23	3787
21	3.11	3.42	3.04A	3.41B	3.45	999	721	3373
22	3.54	3.61	3.36	3.36	3.28	999	348	3212
23	3.41	3.44B	3.41	3.44B	3.44	999	1	3062
26	3.34	3.34	3.28A	3.28A	3.13	999	3	3064
27	3.04	3.04	2.87	2.87	3.13	999	2	2386
28	3.17	3.18B	3.14	3.18B	3.21	999	53	2274
29	3.06	3.06	2.93	3.05B	3.04	999	127	2325
30	2.90	2.90	2.54	2.54	2.56	999	63	2194

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	2.16	2.18	1.93	1.93	1.95	999	41	2123
4	2.18	2.29	2.10	2.10	2.16	999	107	660
5	2.23	2.25	1.68	1.68	1.70	990	79	572
6	1.30	1.30	1.01	1.29	1.24	999	72	385
9	...	...	...	...	...	993		

SEPTEMBER 1985 34 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	...	...	85A	85A	83	347	...	53
3	...	...	...	83N	85	366	...	53
4	...	...	82A	82A	81	360	...	53
7	79	80B	79	80B	95	376	1	54
8	...	...	81A	81A	85	346	...	54
9	...	...	78A	85N	85	358	...	54
10	...	...	80A	85N	85	369	...	54
11	...	...	78A	78A	80	336	...	54
14	66	66	67A	67A	65	304	1	54
15	...	...	...	65N	65	305	...	54
16	...	...	...	65N	65	303	...	54
17	...	...	...	65N	65	315	...	54
18	65	65	65	65	75	327	1	55
21	70	70	69A	70	68	321	1	56
22	...	...	...	68N	67	314		56
23	65	65	64A	65	65	316	1	56
24	...	...	...	65N	66	327	...	56
25	60	60	60	60	61	317	7	61
28	...	...	59A	61N	62	317	...	61
29	...	...	60A	60A	59	302	...	61
30	61	61	61	61	63	309	2	62
31	...	...	60A	63N	61	307	...	62

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 34 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	50	50	50	50	47	270	1	63
4	39	39	39	39	39	246	1	64
5	...	...	38A	38A	38	237	...	64
6	34	34	34	34	36	226	2	64
7	...	...	...	36N	35	213	...	64
8	...	...	33A	33A	33	201	...	64
11	33	33	33	33	33	193	3	65
12	32	34	32	34	32	172	2	67
13	...	...	...	32N	32	169	...	67
14	...	...	...	32N	33	175	...	67
15	...	35B	...	35B	40	206	...	67
18	Exchange Closed; President's Day							
19	35	35	35	35	34	158	1	67
20	33	33	33	33	33	155	1	68
21	27	27	27	27	30	153	3	68
22	29	29	29	29	29	131	2	74
25	27	27	27	27	27	101	1	74
26	...	...	...	27N	30	127		74
27	50	50	50	50	47	192	1	75
28	...	...	...	47N	40	187	...	75

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	40	40	37A	37A	37	169	5	74
4	...	...	36A	36A	33	156	...	74
5	...	...	30A	30A	30	120	...	74
6	27	39	27	39	38	154	1	75
7	33	35	33	35	34	138	6	81
8	34	36	34	36	34	136	3	82
11	...	35B	...	35B	38	177	...	82
12	...	...	...	38N	30	166	...	82
13	34	34	34	34	34	157	1	83
14	...	...	...	34N	33	150	...	83
15	39	39	39	39	33	148	1	84
18	37	41B	37	41B	42	186	1	84
19	50	54B	50	54B	55	267	18	90
20	70	70	63	63	63	235	56	140
21	80@84	84	70	70	78	289	65	184
22	74	75	71A	71A	71	285	14	196
25	65	65	65	65	66	264	3	199
26	70	75	70	75	75	290	41	217
27	93	1.00	83	90	92	367	37	233
28	1.01	1.01	85	92A	90	376	43	237
29	1.10	1.25	1.00	1.25	1.18	440	24	244

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	93	1.02	90	96A	99	381	14	249
2	84	99	84	96	98	378	24	256
3	93	98	87	87	90	359	134	357
4	86	86	75	82B	82	341	100	431
5	Exchange Closed; Good Friday							
8	70	80	68	80	86	365	70	441
9	78@75	86	75	80A	79	342	68	472
10	86	86	81A	84	84	366	42	494
11	99	1.06	99	1.06	1.06	436	26	496
12	1.08	1.14	99	1.12	1.09	437	44	529
15	1.24@.20	1.30	1.16	1.23@.25	1.21	475	63	539
16	1.28	1.28	1.10	1.17	1.19	471	33	569
17	1.21@.19	1.21	1.04	1.04	1.04	444	19	581
18	1.25	1.42	1.25	1.39	1.39	524	88	619
19	1.35	1.38	1.28	1.32A	1.32	519	402	931
22	1.20	1.30	1.00	1.00	99	453	263	1138
23	1.02	1.02	70A	75	75	374	158	1182
24	75	82	68	80	78	367	1093	2181
25	75	75	62	66	66	329	86	2204
26	65	67	63	65	64	329	18	2212
29	69	82	65	82	80	388	17	2218
30	83	83	65	69	66	335	36	2244

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 34 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.62	.66	.55	.63	.62	.328	25	2247
2	.53	.55	.47A	.55	.55	.276	109	2268
3	.42	.48	.42	.46	.46	.221	47	2297
6	.40	.54B	.36	.43A	.41	.215	112	2?33
7	.55	.60	.50	.58	.58	.286	340	2574
8	.55	.57	.51	.53A	.53	.260	16	2560
9	.70	.84	.70	.79	.80	.339	292	2677
10	.80	.83	.76	.83	.83	.358	52	2650
13	.89@ .90	.95	.85	.93	.93	.395	252	2758
14	.89	1.03B	.83	.96	.97	.418	365	2816
15	.92	1.01	.87	.96@ .99	.97	.411	433	3066
16	.77	.87	.77	.85	.84	.368	80	3029
17	.90	.94	.85	.92	.92	.401	266	2973
20	1.09@ .05	1.10	.86	.86	.89	.392	418	3051
21	.94	.95	.80	.92	.92	.405	149	3055
22	.87	.87	.69	.77	.75	.386	402	2862
23	.67	.70	.64	.65	.65	.375	213	3044
24	.64	.64	.59	.62	.60	.344	170	2957
27	Exchange Closed, Memorial Day							
28	.54@ .58	.59	.54	.56	.56	.322	99	2967
29	.58	.68	.55	.68	.68	.375	103	3023
30	.63	.64	.58	.60B	.60	.351	172	3074
31	.58@ .57	.77	.56	.76	.75	.399	230	3104

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.77	.82	.70	.76	.76	.398	402	3302
4	.74	.76	.66	.68	.67	.367	165	3298
5	.67	.73	.63	.67	.68	.371	613	3544
6	.71	.73	.66	.69B	.68	.369	91	3579
7	.68	.68	.58	.60	.60	.333	327	3806
10	.55	.58	.50	.58	.57	.330	575	4265
11	.54@ .55	.58	.53	.55@ .54	.54	.326	590	4383
12	.54	.55	.48	.51	.51	.317	1897	4398
13	.51	.52	.48	.49	.48	.309	528	4586
14	.56	.64	.56	.59	.59	.354	315	4632
17	.57	.57	.54	.56	.55	.350	394	4986
18	.63@ .62	.80	.62	.79	.78	.426	762	5184
19	.79	.80	.60	.63@ .62	.62	.376	1342	5560
20	.58	.58	.45	.50	.50	.325	727	5589
21	.47@ .46	.54	.46	.52	.51	.338	423	5553
24	.49	.50	.45	.49	.49	.330	288	5601
25	.45	.51	.42	.51	.51	.334	373	5651
26	.49	.54	.46	.50@ .48	.49	.349	886	5710
27	.47	.47	.40	.45	.45	.337	552	5806
28	.43@ .44	.64	.43	.55@ .56	.55	.377	1397	6115

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.55	.55	.47	.48B	.47	.347	1398	6348
2	.45	.48	.43	.48@ .47	.48	.353	264	6447
3	.47	.52	.47	.51@ .50	.50	.371	365	6286
4	Exchange Closed, Independence Day							
5	.50	.68	.49A	.67@ .68	.67	.431	1266	6093
8	.63@ .61	.78	.54A	.75	.76	.473	1665	5718
9	.80@ .82	.88	.79	.79@ .80	.79	.489	1818	5766
10	.96@ .97	1.06	.93	1.02	1.02	.566	2079	5179
11	.94@ .92	1.17	.90	1.09	1.10	.591	1030	5377
12	1.20@ .19	1.40	1.19	1.38	1.38	.670	936	5158
15	1.39@ .40	1.40	1.16	1.34@ .35	1.37	.677	1063	5407
16	1.25	1.36	1.22A	1.31	1.31	.668	517	5285
17	1.59@ .62	1.77	1.49	1.62@ .63	1.65	.748	644	5239
18	1.78@ .73	1.78	1.23	1.27	1.25	.657	470	5040
19	1.25	1.46B	1.20A	1.26	1.26	.660	405	4798
22	1.23	1.31	1.12	1.31	1.31	.685	1067	4900
23	1.40	1.64B	1.33	1.33	1.34	.705	301	4861
24	1.29	1.31	1.16	1.31	1.32	.707	135	4911
25	1.34	1.38	1.24	1.25	1.26	.696	118	4801
26	1.22	1.67B	1.18	1.64	1.67	.789	212	4677
29	1.67	1.86	1.55	1.56	1.58	.786	626	4492
30	1.61	1.86	1.59	1.63	1.65	.810	174	4453
31	2.00	2.09	1.77	2.00	2.09	.879	353	4356

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 34 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.93	1.94	1.50	1.60	1.63	.810	48	4322
2	1.52	1.72	1.52	1.64	1.72	.834	291	4284
5	1.70	1.71	1.54A	1.66B	1.67	.844	19	4229
6	1.46	1.46	1.27	1.27	1.30	.781	90	4203
7	1.25	1.41B	1.23	1.31	1.32	.797	80	4311
8	1.45	1.55	1.44	1.49@ .55	1.54	.845	79	3995
9	1.46	1.77	1.41	1.77	1.86	.902	230	4056
12	1.89	2.04	1.85	2.00	2.01	.927	208	4009
13	2.15	2.26	2.04A	2.25	2.22	.950	95	4020
14	2.01	2.10B	1.91A	2.06A	2.04	.938	87	4016
15	2.26	2.38	2.18	2.34B	2.36	.965	39	3992
16	2.28	2.42B	2.28	2.42B	2.37	.968	19	3943
19	2.33	2.33	2.24A	2.33	2.35	.977	46	3926
20	2.02@ .03	2.11	1.91	2.11	2.12	.969	41	3929
21	2.10	2.45B	2.05A	2.43	2.45	.987	506	3518
22	2.60	2.64	2.27	2.27	2.28	.984	682	3126
23	2.32	2.45	2.32	2.41	2.44	.990	115	3068
26	2.34	2.34	2.08	2.13B	2.13	.990	4	3065
27	2.04	2.04	1.88	2.00	2.13	.992	130	2955
28	2.17	2.18B	2.14	2.18B	2.21	.996	6	2843
29	1.97	2.08	1.97	2.07	2.04	.995	10	2597
30	1.79	1.79	1.54	1.58	1.56	.984	20	2579

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	1.18	1.20	.96	1.02	.96	.978	54	2551
4	1.30	1.35B	1.10	1.13A	1.16	.996	20	2554
5	1.21	1.23	.68	.68@ .69	.71	.995	110	2529
6	.25	.32	.10A	.22	.24	.813	530	2034
9						.440		

SEPTEMBER 1985 35 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	.63	.63	.58A	.58A	.58	.259	3	4
3				.58N	.60	.275		4
4				.60N	.59	.269		4
7				.59N	.70	.283		4
8			.55A	.55A	.62	.256		4
9			.55A	.62N	.60	.266		4
10				.60N	.61	.276		4
11			.55A	.55A	.55	.247		4
14			.47A	.47A	.45	.219		4
15		.47B		.47B	.45	.219		4
16				.45N	.45	.217		4
17				.45N	.47	.227		4
18				.47N	.55	.237		4
21			.49A	.55N	.54	.231		4
22	.50	.50	.50	.50	.50	.225	2	6
23			.45A	.50N	.45	.227		6
24				.45N	.46	.235		6
25				.46N	.44	.226		6
28	.40	.40	.40	.40	.41	.225	1	7
29	.41	.41	.40	.40	.38	.212	4	10
30	.40	.40	.40	.40	.40	.217	3	13
31				.40N	.38	.214		13

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.35	.35	.35	.35	.33	.183	1	14
4			.30A	.30A	.28	.163		14
5	.25	.25	.22	.22	.24	.155	2	15
6	.24	.24	.24	.24	.24	.146	1	14
7			.22A	.22A	.22	.135		14
8			.20A	.22N	.22	.127		14
11	.22	.22	.22	.22	.22	.121	1	15
12	.21	.21	.21	.21	.21	.105	2	16
13				.21N	.21	.104		15
14				.21N	.22	.109		15
15		.23B		.23B	.25	.132		15
18	Exchange Closed, President's Day							
19	.25	.25	.21	.21	.20	.098	21	35
20				.20N	.19	.087		35
21			.18A	.19N	.19	.086		35
22	.15	.22	.15	.19	.19	.080	3	38
25	.20	.20	.18A	.18A	.17	.080	3	41
26				.17N	.20	.078		41
27	.40	.40	.35A	.35A	.35	.127	4	45
28	.30	.30	.27A	.27A	.26	.108	1	46

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 35 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	26N	26	110	...	46
4	25	25	23A	23A	23	100	1	47
5	...	...	20A	20A	20	075	...	47
6	...	...	...	20N	22	099	...	47
7	24	24	24	24	23	087	2	48
8	29	29	29	29	24	087	1	49
11	25	25	25	25	25	117	1	50
12	...	...	...	25N	25	109		50
13	...	...	...	25N	26	103	...	50
14	24	24	24	24	24	098	22	51
15	26	26	26	26	26	096	1	51
18	27	27	27	27	29	124	1	52
19	...	35B	...	35B	35	190	...	52
20	...	36B	...	35N	38	164	...	52
21	54	56	53	56	52	210	3	52
22	...	...	...	52N	51	207	...	52
25	...	...	...	51N	50	190	...	52
26	50	52B	50	50	50	211	2	52
27	70	70	60	70	68	279	14	63
28	70	70	65	70	69	287	22	79
29	78	86	78	86	85	346	9	86

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	75	76	65	67	70	292	12	91
2	60	65	60	61B	69	290	10	99
3	65	70	66	66	68	273	45	126
4	63	65	55	65	61	257	16	141
5	Exchange Closed, Good Friday							
8	...	58	47	58	61	275	56	149
9	50	57	50	55	55	258	5	154
10	...	60B	...	60B	60	280	...	154
11	68	75	65	75	72	344	45	176
12	75	80	75	80	76	343	9	177
15	81	90	81	85	83	378	22	186
16	85	92	77	87	83	374	39	202
17	89@ 90	90	75	75	75	347	13	209
18	95	99	91	98	99	423	123	312
19	93	1.00	92	95	95	417	24	323
22	85	88	73A	73A	73	352	7	325
23	61	62	55	56	54	279	26	342
24	46@ 51	58	46	53	53	273	24	356
25	49	49	40	44	46	239	63	387
26	43	46	41	43	41	236	9	388
29	48	60	45	58	55	289	17	397
30	55	56	48	48A	44	242	38	412

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	42	42	38	42	42	235	52	447
2	38	38	32	34	34	191	54	458
3	33	33	30	30	30	147	40	476
6	27	35	25	35	28	142	58	504
7	44	44	35	38	37	201	59	532
8	40	40	35	37	37	179	4	535
9	48	57	48	55	53	245	147	513
10	50	60	50	55	56	261	38	521
13	63	67	59	63	63	294	70	560
14	60	68	60	68	68	315	74	548
15	63	65	58	65	65	309	279	605
16	56@ 55	61	55	58	57	271	8	612
17	60	65	58	64	63	300	25	604
20	80@ 75	80	57	60B	60	292	235	756
21	60	65	57	62B	62	303	100	831
22	57	59	42	47B	48	285	197	961
23	47	47	40	41A	41	274	41	976
24	40	40	36	39	37	245	19	988
27	Exchange Closed, Memorial Day							
28	39	39	34	34	36	224	48	978
29	34	43	34	41	43	268	142	970
30	37	38	35	37B	37	246	129	1087
31	35	47B	33	45@ 46	46	286	28	984

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 35 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	49	52	42	47	47	283	98	1008
4	46	47	40	44	43	255	174	1033
5	42	48	40	41	42	258	250	1128
6	44	45	41	41	42	256	43	1151
7	40	40	34	34	34	224	429	1477
10	31	33	29	33	34	220	539	1883
11	32	34	31A	32	32	217	278	2093
12	32	32	27	28	30	208	245	2110
13	27	29	27	28	28	200	109	2207
14	32@ 31	37	31	34	34	238	89	2236
17	34	34	32	32	32	230	113	2313
18	36	48	36	48	48	294	199	2329
19	49	49	34	36	35	249	245	2400
20	32@ 31	33	25	27	27	208	342	2449
21	25@ 26	29	25	28	28	216	64	2462
24	27	27	25	27	27	207	169	2471
25	25	28	23	28	28	209	105	2480
26	28	29	24	25@ 26	25	219	462	2675
27	23	24	22	23	23	208	357	2803
28	28	38	28	30	30	238	172	2798

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	30	30	24	24	24	211	348	2853
2	24	25	22	25	25	214	156	2887
3	24	27	24	25	26	226	78	2886
4	Exchange Closed, Independence Day							
5	26	38	26	37	37	274	704	3240
8	33	43	29	42	42	306	1978	3829
9	47@ 46	49	42	43	43	319	984	4112
10	54@ 56	60	53	58	59	390	2854	5336
11	51@ 50	68	50	63A	64	413	726	5435
12	69@ 75	86	69	84@ 86	83	494	1036	5364
15	85@ 82	85	66	80	80	497	1167	5346
16	72@ 71	80	68	78	78	486	845	5586
17	98@ 1.02	1.10	90	1.00B@ 02	1.01	576	2400	5944
18	1.08@ 12	1.12	71	71	71	470	2207	5723
19	71@ 73	87	66	72A	71	471	1036	5726
22	70	75	60	74@ 75	74	493	849	5830
23	81@ 82	99B	72	72@ 73	74	513	2059	6154
24	74@ 70	74	59	71	71	513	1718	5754
25	73	77	64	66	67	498	786	5866
26	82	99	62	95	95	607	973	6027
29	95	1.08	86	86@ 87	88	594	637	5984
30	93	1.05	88	91B	92	623	1703	5676
31	1.20@ 21	1.27	1.02	1.25	1.25	723	409	5498

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.20	1.20	83	84B	86	614	832	5666
2	83@ 86	97	83	94@ 93	95	644	361	5717
5	94	95	72	86	87	647	339	5769
6	74	74	60	61	62	549	533	5835
7	60	71	59	62	62	563	534	6068
8	70	79B	68A	79B	78	629	140	6062
9	73	1.03B	71A	1.03B	1.04	723	275	5964
12	1.06	1.19	1.02	1.17	1.14	763	262	5876
13	1.20	1.36	1.15A	1.31	1.30	814	703	5654
14	1.10	1.19B	1.01	1.16B	1.15	782	156	5575
15	1.35	1.45	1.30	1.45	1.44	850	234	5357
16	1.48	1.50	1.39	1.45A	1.43	856	108	5333
19	1.38	1.41	1.27	1.38	1.40	872	169	5292
20	1.06@ 05	1.16B	1.03	1.16B	1.16	836	319	5192
21	1.10	1.52	1.10	1.46	1.48	904	276	5116
22	1.58	1.69	1.25	1.32B	1.31	883	1310	4817
23	1.42	1.52B	1.40A	1.48B	1.47	916	384	4714
26	1.33	1.33	1.10	1.13	1.14	889	184	4680
27	1.03	1.10	92	1.10	1.16	900	89	4544
28	1.22	1.26	1.14A	1.26	1.23	928	258	4524
29	1.11	1.11	97	1.04	1.06	907	43	4478
30	95	95	80	82	81	780	58	4471

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SPETEMBER 1985 35 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	25	29	15	17@ 15	16	460	665	4374
4	27	38	19	23A	23	661	856	4281
5	25	28B	03	03	03	136	1667	4670
6	01	01	CAB	CAB	CAB	002	174	

SEPTEMBER 1985 36 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	50	53	50	53	52	286	3	3
17	48	48	48	48	48	262	2	5
18	67	70	67	70	68	330	2	5
19	68	68	60	64	64	323	20	25
22	55	56	48	48	48	263	8	29
23	52	52	40	41	41	200	27	39
24	39	39	35	37	37	194	21	55
25	37	37	30	35	35	166	14	61
26	35	35	28	30	30	165	13	70
29	34	34	32	34	34	205	9	77
30	35	36	25	25	27	166	8	80

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	23	25	23	25	25	160	7	86
2	18	25	18	22	22	126	25	96
3	19	20	17	18	18	093	30	116
6	18	22	15	22	18	090	13	124
7	25	35B	25	32	30	133	13	131
8	25	26	24	24	24	117	15	146
9	35	35	32A	35	35	169	2	148
10	32	36	30	36B	36	182	17	152
13	42@ 45	45	40	45	45	209	42	160
14	48	50B	38	47B	47	227	154	219
15	40	46	37	46	45	222	727	911
16	40	40	34	38A	38	191	36	930
17	42	42	38	42	42	215	99	1008
20	53	53	42	42	40	208	23	1010
21	43	43	40	42	43	217	15	1017
22	40	40	33A	34	34	201	19	1021
23	28	29	28	28A	28	190	14	1014
24	24	24	24	24	23	166	10	1016
27	Exchange Closed; Memorial Day							
28	24	24	22	23	22	148	13	1016
29	22	25	21	25	25	181	89	1073
30	25	25	21	21	21	163	33	1091
31	25	32	25	29@ 28	28	194	16	1091

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	26	32	28	29	29	189	51	1091
4	29	29	25	26	25	167	116	1194
5	25	27	24	26	26	168	98	1231
6	28	28	25	27	26	166	77	1262
7	26	26	21	23	22	141	32	1273
10	20@ 19	20	17	19	20	137	89	1339
11	19	20	18	19A	18	134	155	1370
12	19	19	15	17	17	126	93	1442
13	17	17	15	15	16	120	34	1450
14	19	21	19	19	19	146	22	1454
17	19	19	16	17	17	140	61	1438
18	20	27	20	27	27	187	210	1524
19	27	27	18	19	19	152	179	1623
20	16	16	11	13	14	120	36	1647
21	15	16	15	15	15	126	4	1646
24	13	14	12A	14	13	118	21	1646
25	12	13	12	13	13	110	26	1664
26	13	14	11	11	12	125	301	1854
27	12	12	10	12@ 11	11	116	152	1930
28	15	21	14	15	15	136	2196	3136

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 36 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	14	14	12	12	13	115	261	3227
2	11	12	10	11	11	116	60	3218
3	12	13	11	12	12	123	288	3362
4	Exchange Closed; Independence Day							
5	13	17	13	17	17	154	118	3434
8	16	22	14	21@ 20	20	175	1670	3191
9	23@ 22	25	21	21@ 22	21	183	1073	3403
10	29@ 28	33	27	33	32	237	689	3628
11	27@ 25	36	25	34	34	256	516	3670
12	40	47	39	47	47	325	1426	4199
15	46@ 45	47	34	44	44	323	552	4415
16	39	44	37	42	41	311	1224	4549
17	54@ 55	64	49	56@ 59	57	394	2332	5106
18	62@ 60	63	36	37@ 36	37	294	1506	5459
19	39@ 38	45	34	38@ 37	37	294	644	5636
22	36	40	31	40	39	306	399	5695
23	43	53	36	36	36	323	2735	6879
24	36@ 35	36	28	35	34	320	751	7074
25	34	37	29	30	30	302	775	7275
26	30	52	27	48@ 50	48	403	2029	7196
29	48@ 47	57	41	42@ 41	41	381	2010	7473
30	44	54	38	41	41	406	2656	6910
31	61@ 62	66	50	64@ 66	66	512	1983	7245

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	60	62	37	41	41	388	1817	7567
2	40@ 39	45	39	44	44	415	1076	7753
5	41	46	28	37@ 38B	39	404	2144	7702
6	30@ 28	31	21	22@ 23	22	305	1273	7989
7	21@ 20	29	20	22	22	311	851	7974
8	27	33	26	32	33	368	885	8126
9	30	48	26	45@ 48	48	465	987	8047
12	46	54	42	52	52	499	1091	7458
13	56	66	49	62@ 61	61	564	1218	7451
14	47	55	40	53@ 51	51	513	864	7336
15	66	72	57	70	71	609	1466	7141
16	65	74	65	67@ 68	67	614	621	7001
19	62	65	54	61@ 60	60	616	407	6930
20	42	46	35	45	45	543	1485	6690
21	41	70	41	66@ 64	67	659	1834	6309
22	75	81	53	55@ 57	56	606	920	5663
23	58	68	57	61	62	665	1048	5590
26	53	53	34	39	39	559	565	5569
27	35	36	25	36	36	562	976	5320
28	39@ 40	44	34	42	40	601	611	5246
29	33	33	25	29	29	524	426	5164
30	24	24	06	07@ 06	06	280	996	5318

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	03	03	CAB	01	01	015	476	5314
4	01	03	01	01	01	017	1252	5340
5	02	02	CAB	CAB	CAB	000	134	5363

SEPTEMBER 1985 37 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	25	25	23	24	24	189	136	136
15	23	23	16	21	21	184	438	522
16	20@ 19	21	18	20@ 21	20	174	131	543
17	28	34	26	29B	29	236	805	1064
18	31@ 30	31	18	18	18	160	444	1426
19	19	20	16	18	17	158	155	1460
22	16	19	15	19	19	165	191	1583
23	22	25	18	18	18	174	586	1954
24	16@ 15	16	12	16	15	170	96	2003
25	15	16	13	13	13	155	74	2056
26	13	24	12	23	22	227	699	2462
29	21	26	17	18	18	204	796	2261
30	19	24	17	19	18	219	831	2666
31	32	32	22	29	29	302	910	2562

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1985 37 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.27	.27	.14	.15	.15	.200	608	2820
2	.19	.19	.15	.17	.17	.216	667	2905
5	.16@.15	.16	.11	.15@.13	.13	.199	551	3281
6	.09@.10	.10	.07	.08	.07	.130	666	3529
7	.07	.09	.06	.06	.06	.129	436	3571
8	.08	.11	.08	.11	.10	.162	555	3773
9	.10	.18	.08	.18	.17	.226	976	3788
12	.18	.21	.15	.21@.20	.20	.241	1238	3458
13	.24	.26	.19	.25	.24	.291	872	3712
14	.18@.16	.21	.14	.19	.18	.244	649	3945
15	.25@.26	.29	.22	.29@.27	.28	.323	2465	5168
16	.26@.25	.30	.25	.26A	.26	.322	1204	5422
19	.22@.23	.23	.15	.20@.21	.20	.301	592	5453
20	.12@.11	.14	.08	.12	.11	.230	1674	5263
21	.11	.24	.11	.23	.22	.322	1509	5349
22	.23@.24	.27	.14	.17	.16	.264	916	5273
23	.16@.17	.20	.15	.17@.18	.18	.307	879	5320
26	.11	.12	.04	.06	.06	.186	1272	5097
27	.05	.06	.03	.05	.05	.173	606	5106
28	.06	.07	.03	.06	.06	.183	266	5120
29	.04	.04	.03	.03	.03	.120	260	5277
30	.03	.03	.01	.01	.01	.028	459	5182

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	CAB	.01	CAB	CAB	CAB	.000	75	5066
4	.01	.01	.01	.01	....	.000	11	5070
5	CAB	CAB	CAB	CAB	CAB	.000	8	5042
6	CAB	CAB	CAB	CAB	CAB	.000	20	....

SEPTEMBER 1985 38 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.12	.12	.08A	.10	.10	.075	125	125
19	.09	.09	.05A	.09	.09	.074	2	125
22	....	....	.08A	.09N	.09	.076	....	125
23	.12	.12	.09	.09	.09	.080	101	226
24	.08	.08	.06	.08	.07	.077	4	229
25	.06	.06	.06	.06	.06	.067	70	239
26	.05	.10B	.05	.10B	.10	.107	50	259
29	.09	.12	.08	.08	.08	.090	16	250
30	.05	.09	.05	.07	.08	.097	5	253
31	.12	.12	.08	.11	.11	.147	222	399

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.11	.11	.05	.06	.05	.083	151	491
2	.06	.07	.06	.07	.07	.090	71	530
5	.05	.06	.04	.05	.04	.076	86	602
6	.03	.03	.02	.03	.02	.042	128	690
7	....	....	....	.02N	.02	.040	....	690
8	.02	.02	.02	.02	.02	.052	30	675
9	.04	.04	.04	.04	.04	.081	1	675
12	.04	.06	.04	.06	.05	.083	385	831
13	.07	.10	.05	.10@.09	.09	.107	1131	1866
14	.07	.08	.05	.07A	.06	.081	106	1794
15	.10	.10	.08	.09	.09	.119	135	1814
16	.08	.09	.08	.08	.08	.116	231	1816
19	.06	.06	.03	.04B	.04	.094	102	1852
20	.03	.03	.01	.03	.02	.059	121	1839
21	.02	.05	.02	.05@.04	.04	.094	526	1381
22	.06	.07	.02	.03	.03	.066	341	1564
23	.03	.04	.03	.03	.03	.079	224	1694
26	.02	.02	.01	.01	.01	.027	68	1703
27	.01	.01	.01	.01	.01	.022	91	1700
28	....	....	....	.01N	.01	.021	4	1699
29	CAB	CAB	CAB	CAB	CAB	.008	....	1690
30	.01	.01	.01	.01	....	.000	1	1690

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	....	1690
4	CAB	CAB	CAB	CAB	CAB	.000	....	1690
5	CAB	CAB	CAB	CAB	CAB	.000	2	1730

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 28 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	5.05	5.05	5.04	5.04	5.04	.925	100	100
18	....	5.11B	....	5.04N	5.57	.943	....	100
19	....	5.60B	....	5.57N	5.24	.934	....	100
20	....	....	4.90A	4.90A	4.91	.923	....	100
21	....	....	4.80A	4.91N	5.04	.930	....	100
24	....	....	4.93A	5.04N	5.03	.932	....	100
25	....	....	4.95A	5.03N	5.07	.935	....	100
26	....	5.20B	....	5.20B	5.17	.940	....	100
27	....	....	5.15A	5.17N	5.14	.940	....	100
28	....	5.35B	....	5.35B	5.37	.950	....	100

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	5.37N	5.15	.947	....	100
2	....	....	5.07A	5.15N	5.20	.950	....	100
3	....	....	....	5.20N	5.32	.955	....	100
4	Exchange Closed, Independence Day							
5	....	5.45B	....	5.45B	5.75	.965	....	100
8	....	6.00B	5.70A	6.00B	6.00	.971	....	100
9	....	6.10B	....	6.00N	6.10	.973	....	100
10	....	6.40B	....	6.40B	6.55	.980	....	100
11	....	6.65B	6.40A	6.65B	6.74	.983	....	100
12	....	7.10B	....	7.10B	7.10	.987	....	100
15	....	....	6.98A	7.10N	7.15	.988	....	100
16	....	....	7.00A	7.00A	7.05	.988	....	100
17	....	7.52B	....	7.52B	7.59	.992	....	100
18	....	7.65B	7.30A	7.30A	7.04	.988	....	100
19	....	7.15B	....	7.04N	7.05	.988	....	100
22	....	....	....	7.05N	7.19	.990	....	100
23	....	7.35B	....	7.30B	7.30	.991	....	100
24	....	....	....	7.30N	7.30	.991	....	100
25	7.44	7.44	7.44	7.44	7.22	.991	....	100
26	....	....	....	7.22N	7.75	.994	....	100
29	....	....	....	7.75N	7.72	.995	....	100
30	....	8.00B	....	7.85B	7.84	.996	....	100
31	....	8.25B	....	8.25B	8.33	.997	....	100

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	8.10A	8.33N	7.78	.996	....	100
2	....	7.85B	....	7.78N	7.91	.997	....	100
5	....	....	....	7.91N	7.89	.997	....	100
6	....	....	7.70A	7.70A	7.46	.996	....	100
7	....	....	....	7.46N	7.51	.997	....	100
8	....	7.62B	....	7.62B	7.76	.998	....	100
9	....	....	....	7.76N	8.14	.998	....	100
12	....	8.15B	....	8.14N	8.27	.999	....	100
13	....	8.42B	....	8.42B	8.52	.999	....	100
14	....	....	8.27A	8.27A	8.37	.999	....	100
15	....	8.55B	....	8.55B	8.68	.999	....	100
16	....	....	....	8.68N	8.68	.999	....	100
19	....	....	8.65A	8.65A	8.67	.999	....	100
20	....	....	8.35A	8.35A	8.43	.999	....	100
21	....	8.60B	8.40A	8.60B	8.78	.999	....	100
22	8.85	8.85	8.80	8.80	8.61	.999	30	130
23	....	8.65B	....	8.65B	8.77	.999	....	100
26	....	....	8.50A	8.50A	8.46	.999	....	100
27	....	....	8.40A	8.40A	8.47	.999	....	100
28	....	8.50B	....	8.50B	8.54	.999	....	100
29	8.37	8.37	8.37	8.37	8.37	.999	5	100
30	....	....	8.00A	8.00A	7.88	.999	....	100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	....	....	7.45A	7.45A	7.26	.998	....	100
4	....	7.47B	....	7.47B	7.47	.999	....	100
5	....	....	7.07A	7.07A	7.01	.998	....	100
6	....	....	6.55A	6.55A	6.56	.997	....	100
9	....	....	6.34A	6.34A	6.28	.996	....	100
10	....	6.34B	....	6.34B	6.28	.996	....	100
11	....	6.30B	6.20A	6.20A	6.10	.996	....	100
12	....	6.15B	6.05A	6.15B	6.34	.997	....	100
13	....	6.92B	....	6.75B	6.82	.998	....	100
16	....	7.12B	6.75A	7.12B	7.21	.999	....	100
17	....	....	6.84A	6.88A	6.80	.998	....	100
18	....	....	6.75A	6.75A	6.70	.998	....	100
19	....	....	....	6.70N	6.84	.998	....	100
20	....	7.50B	....	7.50B	7.56	.999	....	100
23	....	9.00B	....	9.00B	9.31	.999	....	100
24	9.24	9.24	9.20A	9.20A	9.21	.999	10	110
25	....	....	....	9.21N	9.73	.999	....	100
26	....	9.80B	9.55A	9.55A	9.57	.999	....	100
27	....	....	....	9.57N	9.70	.999	....	100
30	....	....	....	9.70N	9.53	.999	....	100

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 28 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		10.16B		10.16B	10.19	999		100
2			10.08A	10.08A	10.00	999		100
3		10.44B		10.44B	10.54	999		100
4		10.55B	10.30A	10.40A	10.37	999		100
7			10.01A	10.01A	10.06	999		100
8			10.02A	10.02A	10.01	999		100
9		10.14B	9.99A	9.99A	9.89	999		100
10			9.80A	9.80A	9.76	999		100
11		9.92B		9.76N	9.85	999		100
14			9.76A	9.76A	9.72	999		100
15		9.79B		9.75B	9.75	999		100
16			9.40A	9.75N	9.50	999		100
17		10.08B		10.08B	10.08	999		100
18		10.20B		10.20B	10.25	999		100
21		10.26B	10.10A	10.18A	10.17	999		100
22			10.00A	10.10A	10.13	999		100
23		10.15B	10.10A	10.13N	10.11	999		100
24			9.92A	9.92A	9.89	999		100
25		9.98B		9.89N	9.89	999		100
28		9.99B		9.99B	10.00	999		100
29		10.40B		10.40B	10.46	1.000		100
30			10.23A	10.23A	10.23	1.000		100
31		10.50B		10.37B	10.39	1.000		100

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		10.64B	10.37A	10.64B	10.70	1.000		100
4			10.57A	10.65A	10.63	1.000		100
5			10.42A	10.42A	10.46	1.000		100
6		10.73B		10.73B	10.76	1.000		100
7			10.08A	10.08A	10.09	1.000		100
8		10.35B		10.35B	10.32	1.000		100
11		10.40B	10.20A	10.40B	10.30	1.000		100
12		10.42B	10.22A	10.42B	10.49	1.000		100
13			10.38A	10.49N	10.31	1.000		100
14		10.40B		10.31N	10.39	1.000		100
15	10.23	10.23	10.23	10.23	10.24	1.000	20	120
18		10.38B	10.22A	10.38B	10.39	1.000		100
19		10.60B		10.39N	10.45	1.000		100
20		10.60B	10.35A	10.40A	10.36	1.000		100
21		10.69B		10.69B	10.80	1.000		100
22		11.02B	10.75A	11.02B	11.03	1.000		100
25		11.06B	11.00A	11.06B	11.09	1.000		100
26		11.30B	11.00A	11.30B	11.33	1.000		100
27		11.40B	11.20A	11.33N	11.34	1.000		100
28	Exchange Closed; Exchange Thanksgiving Day							
29				11.34N	11.86	1.000		100

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		12.05B	11.80A	11.80A	11.77	1.000		100
3			11.46A	11.65A	11.56	1.000		100
4		11.76B		11.68B	11.73	1.000		
5			11.56A	11.73N	11.74	1.000		
6			11.63A	11.63A	11.59	1.000		

DECEMBER 1985 29 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	4.07	4.10	4.07	4.10	4.08	874	100	100
18		4.15B		4.08N	4.62	901		100
19		4.65B		4.62N	4.27	887		100
20			3.92A	3.92A	3.99	871		100
21			3.90A	3.99N	4.10	880		100
24			4.00A	4.10N	4.10	882		100
25			4.05A	4.10N	4.15	886		100
26		4.27B		4.27B	4.23	893		100
27				4.23N	4.20	893		100
28		4.35B		4.35B	4.35	907		100

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 29 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.35N	4.28	902		100
2			4.20A	4.28N	4.28	906		100
3				4.28N	4.37	914		100
4	Exchange Closed; Independence Day							
5		4.50B		4.50B	4.51	931		100
8		5.00B	4.45A	5.00B	5.00	941		100
9		5.10B		5.00N	5.12	945		100
10		5.40B		5.40B	5.54	958		100
11		5.65B	5.35A	5.65B	5.74	962		100
12		6.10B		6.10B	6.14	972		100
15			6.02A	6.14N	6.16	973		100
16			6.05A	6.05A	6.11	972		100
17		6.62B		6.62B	6.60	980		100
18		6.65B	6.30A	6.30A	6.04	972		100
19		6.15B		6.04N	6.05	972		100
22				6.05N	6.19	976		100
23		6.35B		6.30B	6.30	978		100
24				6.30N	6.30	979		100
25				6.30N	6.22	979		100
26				6.22N	6.75	986		100
29				6.75N	6.72	987		100
30		7.00B		6.85B	6.84	989		100
31		7.25B		7.25B	7.33	993		100

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			7.10A	7.33N	6.76	989		100
2		6.85B		6.76N	6.91	991		100
5				6.91N	6.89	992		100
6			6.70A	6.70A	6.46	990		100
7				6.46N	6.51	991		100
8		6.65B		6.65B	6.76	993		100
9				6.76N	7.14	995		100
12		7.15B		7.14N	7.27	996		100
13		7.42B		7.42B	7.52	997		100
14			7.27A	7.27A	7.37	998		100
15		7.55B		7.55B	7.68	997		100
16				7.68N	7.68	997		100
19			7.65A	7.65A	7.67	998		100
20			7.35A	7.35A	7.43	997		100
21		7.60B	7.40A	7.60B	7.78	998		100
22	7.85	7.85	7.85	7.85	7.61	998	30	130
23		7.65B		7.65B	7.77	998		100
26			7.50A	7.50A	7.46	998		100
27			7.40A	7.40A	7.47	998		100
28		7.50B		7.50B	7.54	998		100
29			7.46A	7.46A	7.37	998		100
30			7.00A	7.00A	6.88	997		100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3			6.45A	6.45A	6.26	995		100
4		6.47B		6.47B	6.47	996		100
5			6.07A	6.07A	6.01	994		100
6			5.55A	5.55A	5.56	990		100
9			5.34A	5.34A	5.28	988		100
10		5.34B		5.34B	5.28	988		100
11		5.30B	5.20A	5.20A	5.10	986		100
12		5.15B	5.05A	5.15B	5.34	989		100
13		5.92B		5.75B	5.82	993		100
16		6.12B	5.75A	6.12B	6.22	996		100
17			5.84A	5.88A	5.80	993		100
18			5.75A	5.75A	5.70	993		100
19				5.70N	5.84	994		100
20		6.50B		6.50B	6.55	997		100
23		8.00B		8.00B	8.31	999		100
24			8.20A	8.20A	8.21	999		100
25				8.21N	8.73	999		100
26		8.80B		8.73N	8.57	999		100
27				8.57N	8.70	999		100
30				8.70N	8.53	999		100

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 29 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		9.16B		9.16B	9.19	999		100
2			9.08A	9.08A	9.00	999		100
3		9.44B		9.44B	9.54	999		100
4		9.55B	9.30A	9.40A	9.37	999		100
7			9.01A	9.01A	9.06	999		100
8			9.02A	9.02A	9.01	999		100
9		9.14B	8.99A	8.99A	8.89	999		100
10			8.80A	8.80A	8.76	999		100
11		8.92B		8.76N	8.85	999		100
14			8.76A	8.76A	8.72	999		100
15		8.79B		8.75B	8.75	999		100
16			8.40A	8.75N	8.50	999		100
17		9.08B		9.08B	9.08	999		100
18		9.20B		9.20B	9.25	999		100
21		9.26B	9.10A	9.18A	9.17	999		100
22			9.00A	9.10A	9.13	999		100
23		9.15B	9.10A	9.13N	9.11	999		100
24			8.92A	8.92A	8.89	999		100
25		8.98B		8.89N	8.89	999		100
28		8.99B		8.99B	9.00	999		100
29		9.40B		9.40B	9.46	999		100
30			9.23A	9.23A	9.23	999		100
31		9.50B		9.37B	9.39	999		100

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		9.64B	9.37A	9.64B	9.70	1.000		100
4			9.57A	9.65A	9.63	1.000		100
5			9.42A	9.42A	9.46	1.000		100
6		9.73B		9.73B	9.76	1.000		100
7			9.08A	9.08A	9.09	1.000		100
8		9.35B		9.35B	9.32	1.000		100
11		9.40B	9.20A	9.40B	9.30	1.000		100
12		9.42B	9.22A	9.42B	9.49	1.000		100
13			9.38A	9.49N	9.31	1.000		100
14		9.40B		9.31N	9.39	1.000		100
15	9.23	9.23	9.23	9.23	9.24	1.000	20	120
18		9.38B	9.22A	9.38B	9.39	1.000		100
19		9.60B		9.39N	9.45	1.000		100
20		9.60B	9.35A	9.40A	9.36	1.000		100
21		9.09B		9.69B	9.80	1.000		100
22		10.02B	9.75A	10.02B	10.03	1.000		100
25		10.06B	10.00A	10.06B	10.09	1.000		100
26		10.30B	10.00A	10.30B	10.33	1.000		100
27		10.40B	10.20A	10.33N	10.34	1.000		100
28	Exchange Closed: Thanksgiving Day							
29				10.34N	10.86	1.000		100

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		11.05B	10.90A	10.80A	10.77	1.000		100
3			10.46A	10.65A	10.56	1.000		100
4		10.76B		10.68B	10.73	1.000		
5			10.56A	10.73N	10.74	1.000		
6			10.63A	10.63A	10.59	1.000		

DECEMBER 1985 30 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	3.65	3.65	3.55	3.55	3.89	788	15	15
12	3.70	3.70	3.70	3.70	3.89	787		15
15	4.03	4.03	4.00A	4.03	4.25	809	10	25
16			4.04A	4.16A	4.15	807		25
17	3.90	3.92B	3.90	3.90	3.90	7[illegible]	35	50
18	4.23	4.30B	4.23	4.30B	4.54	838	8	58
19			4.30A	4.40A	4.33	837		58
22			3.90A	3.90A	3.88	809		48
23		3.95B	3.26A	3.26A	3.26	766		48
24				3.26N	3.26	762		48
25	3.05	3.05	2.98A	3.05	3.00	740	10	58
26	3.05	3.05	3.05	3.05	3.00	741	5	63
29		3.36B		3.36B	3.54	784		63
30			3.14A	3.14A	3.11	754		63

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 30 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.93	2.95B	2.93	2.93B	3.00	749	2	63
2	2.80	2.80	2.77A	2.77A	2.75	714	1	63
3	2.56	2.56	2.45A	2.45A	2.36	667	100	150
6			2.30A	2.36N	2.27	659		150
7	2.90	2.90	2.90	2.90	2.89	718	5	155
8	2.65	2.67	2.65	2.65/2.67	2.66	695	10	165
9		3.15B		3.15B	3.15	749		165
10		3.30B		3.30B	3.30	758		165
13		3.58B		3.58B	3.53	782		165
14	3.75	3.75	3.75	3.75	3.62	794	1	166
15		3.65B	3.50A	3.62N	3.66	789		166
16			3.45A	3.63A	3.35	763		166
17		3.59B		3.59B	3.61	780		166
20	3.95	3.95	3.63A	3.63A	3.54	775	4	170
21	3.55	3.63B	3.51A	3.55	3.58	780	2	168
22			3.38A	3.38A	3.38	774		168
23			3.30A	3.30A	3.30	773		168
24			3.20A	3.20A	3.20	759		168
27	Exchange Closed: Memorial Day							
28			3.07A	3.07A	3.02	751		168
29		3.28B		3.28B	3.36	786		168
30	3.20	3.20	3.20	3.20	3.20	776	1	168
31	3.40	3.50B	3.18A	3.50B	3.53	803	1	167

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.43	3.55B	3.43	3.43	3.47	807	10	177
4			3.35A	3.35A	3.32	794		177
5				3.32N	3.33	795		177
6		3.35B		3.33N	3.32	797		177
7			3.18A	3.18A	3.15	779		177
10	3.03	3.15	3.03	3.15	3.15	781	2	178
11		3.16B		3.16B	3.12	781		178
12			3.10A	3.10A	3.06	777		178
13				3.06N	3.04	777		178
14		3.28B		3.28B	3.29	801		178
17				3.29N	3.30	805		178
18	3.72	3.72	3.72	3.72	3.72	842	1	178
19		3.75B	3.45A	3.72N	3.45	823		178
20	3.17	3.17	3.14	3.14	3.16	800	1	178
21		3.20B	3.12A	3.20B	3.22	811	1	179
24			3.20A	3.22N	3.26	813		179
25			3.22A	3.26N	3.35	818		179
26		3.45B		3.35N	3.42	827		179
27			3.34A	3.42N	3.40	826		179
28		3.52B		3.52B	3.55	846		179

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.40	3.40	3.35	3.35	3.37	837	5	179
2			3.30A	3.37N	3.40	842		179
3		3.45B		3.45B	3.52	853		179
4	Exchange Closed: Independence Day							
5		3.80B		3.80B	3.80	877	3	182
8		4.05B	3.68A	4.05B	4.09	893		182
9		4.20B		4.09N	4.20	899		182
10		4.52B		4.52B	4.59	920		182
11	4.75	4.75	4.38A	4.75	4.74	927	1	182
12		5.10B		5.10B	5.24	943		182
15	5.19	5.19	5.14A	5.19	5.18	945	1	182
16	5.14	5.14	5.10A	5.14	5.11	944	20	192
17	5.59	5.59	5.59	5.59	5.60	958	10	182
18	5.30	5.65B	5.30	5.30	5.06	943		182
19		5.17B		5.06N	5.05	943		182
22				5.05N	5.19	949		182
23		5.60B		5.30B	5.30	953		182
24		5.32B		5.32B	5.31	955		182
25		5.34B	5.25A	5.25A	5.22	954		182
26				5.22N	5.75	968		182
29				5.75N	5.72	969		182
30		6.00B		5.85E	5.84	973		182
31		6.25B		6.25B	6.33	982		182

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 30 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.97	5.97	5.87A	5.87A	5.76	.974	64	130
2		5.85B		5.76N	5.91	.977		130
5				5.91N	5.89	.979		130
6			5.70A	5.70A	5.46	.973		125
7				5.46N	5.51	.976		124
8		5.62B		5.62B	5.76	.981		124
9				5.76N	6.14	.987		124
12		6.15B		6.14N	6.27	.989		119
13		6.42B		6.42B	6.52	.991		119
14			6.27A	6.27A	6.37	.989		115
15		6.55B		6.55B	6.68	.992		115
16				6.68N	6.68	.992		115
19			6.65A	6.65A	6.67	.993		115
20			6.35A	6.35A	6.43	.992		115
21		6.60B	6.40A	6.80B	6.78	.994		115
22		6.85B		6.78N	6.61	.993		115
23		6.75B		6.75B	6.77	.994		115
26			6.50A	6.50A	6.46	.993		115
27			6.40A	6.40A	6.47	.993		115
28		6.50B		6.50B	6.54	.994		115
29			6.46A	6.46A	6.37	.993		115
30			6.00A	6.00A	5.88	.990		115

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3			5.30A	5.30A	5.26	.984		115
4		5.47B		5.47B	5.47	.987		115
5			5.07A	5.07A	5.01	.981		115
6			4.55A	4.55A	4.56	.971		115
9	4.50	4.50	4.34A	4.50	4.28	.965	1	115
10		4.34B		4.34B	4.28	.965		115
11		4.30B	4.20A	4.20A	4.10	.960		115
12		4.15B	4.05A	4.15B	4.34	.967		115
13		4.92B		4.75B	4.82	.978		115
16		5.22B	4.75A	5.12B	5.25	.985		115
17			4.84A	4.88A	4.80	.979		115
18			4.75A	4.75A	4.70	.977		115
19				4.70N	4.84	.980		115
20		5.50B		5.50B	5.55	.990		115
23		7.00B		7.00B	7.31	.998		115
24	7.14/7.13	7.14	7.13	7.13	7.21	.998	4	119
25				7.21N	7.73	.999		111
26		7.80B	7.55A	7.55A	7.57	.998		111
27				7.57N	7.70	.999		103
30				7.70N	7.53	.999		103

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		8.16B		8.16B	8.19	.999		3
2	8.00	8.18B	8.00	8.00	8.00	.999	25	28
3		8.44B		8.44B	8.54	.999		1
4		8.55B	8.30A	8.40A	8.37	.999		1
7			8.01A	8.01A	8.06	.999		1
8			8.02A	8.02A	8.01	.999		1
9		8.14B	7.99A	7.99A	7.89	.999		1
10			7.80A	7.80A	7.76	.999		1
11		7.92B		7.76N	7.85	.999		1
14			7.76A	7.76A	7.72	.999		1
15		7.79B		7.75B	7.75	.999		1
16			7.40A	7.75N	7.50	.999		1
17		8.08B		8.08B	8.08	.999		1
18		8.20B		8.20B	8.25	.999		1
21		8.26B	8.10A	8.18A	8.17	.999		1
22			8.00A	8.10A	8.13	.999		1
23		8.15B	8.10A	8.13N	8.11	.999		1
24			7.92A	7.92A	7.89	.999		1
25		7.98B		7.89N	7.89	.999		1
28		7.99B		7.99B	8.00	.999		1
29		8.40B		8.40B	8.46	.999		1
30			8.23A	8.23A	8.23	.999		1
31		8.50B		8.37B	8.39	.999		1

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 30 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		8.64B	8.37A	8.64B	8.70	.999		
14	1.40	1.40	1.28	1.30	1.30	.473	420	360
15				1.30N	1.30	.469	100	110

DECEMBER 1985 31 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	1.70	1.70	1.70	1.70	1.70	.518	2	112
19	2.00	2.00	1.84A	2.00	2.00	.607		112
20	2.15	2.15	1.97A	1.97A	1.95	.570	241	230
21	2.27	2.30	2.27	2.30	2.30	.617	3	230
22	2.20	2.20	2.10	2.10	2.10	.611	51	281
25				2.10N	2.09	.592		281
26	2.30	2.30	2.30	2.30	2.25	.614	2	280
27	2.80	2.80	2.70	2.70	2.69	.677	60	229
28				2.69N	2.69	.683		229
29		2.90B		2.90B	3.49	.728		229

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			2.76A	2.76A	2.75	.683		229
2			2.58A	2.58A	2.75	.682		229
3	2.75	2.75	2.60A	2.60A	2.62	.666	1	230
4			2.40A	2.45A	2.49	.650		230
5	Exchange Closed; Good Friday							
8		2.60B		2.60B	2.70	.670		230
9			2.56A	2.56A	2.48	.653		230
10	2.63	2.64B	2.55	2.64B	2.71	.671	22	235
11		2.85B		2.85B	3.18	.720	5	236
12			3.10A	3.18N	3.18	.718		236
15		3.25B		3.25B	3.55	.744		236
16			3.50A	3.50A	3.41	.741		236
17	3.21	3.25	3.21	3.22A	3.20	.725	40	276
18	3.22	3.50B	3.22	3.50B	3.76	.777		276
19	3.60	3.60	3.60	3.60	3.63	.776	3	279
22			3.18A	3.18A	3.15	.740		279
23		3.18B	2.63A	2.63A	2.63	.690		279
24			2.55A	2.56A	2.62	.685		279
25			2.37A	2.37A	2.45	.659		279
26	2.45	2.45	2.42	2.42	2.42	.660	20	274
29		2.70B		2.69B	2.83	.708	1	273
30			2.51A	2.51A	2.45	.673		273

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			2.38A	2.38A	2.37	.667		273
2	2.19	2.20B	2.15	2.15A	2.13	.627	6	278
3	2.03	2.03	1.85A	1.85A	1.80	.576	20	258
6	1.80	1.80	1.80	1.80	1.80	.568	13	271
7		2.25B		2.25B	2.28	.633		271
8			2.07A	2.07A	2.06	.607		271
9		2.55B		2.55B	2.58	.669		271
10	2.65	2.67B	2.65	2.67B	2.69	.680	5	271
13		2.93B		2.93B	2.87	.707		271
14	3.07	3.07	3.05	3.05	3.00	.721	3	272
15			2.90A	3.00N	3.02	.716		272
16	2.73	2.85B	2.73	2.85B	2.69	.687	1	273
17		2.91B		2.91B	2.95	.707		273
20		3.16B	2.94A	2.94A	2.89	.701		273
21		2.92B	2.84A	2.89N	2.90	.707		273
22			2.70A	2.70A	2.70	.699		273
23	2.55	2.60B	2.55	2.55	2.61	.696	3	274
24			2.50A	2.50A	2.50	.679		274
27	Exchange Closed; Memorial Day							
28			2.37A	2.37A	2.37	.669		274
29	2.56	2.56	2.56	2.56	2.60	.709	2	276
30			2.50A	2.50A	2.50	.695		276
31	2.75	2.77B	2.49A	2.77B	2.80	.727	5	276

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 31 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			2.75A	2.80N	2.82	730		276
4	2.75	2.75	2.66A	2.66A	2.63	713	20	276
5				2.63N	2.63	714		276
6		2.65B		2.63N	2.63	716		276
7			2.53A	2.53A	2.48	694		276
10	2.36	2.47	2.36	2.47	2.48	696	12	281
11				2.48N	2.44	696		281
12			2.43A	2.43A	2.40	690		281
13	2.45	2.45	2.38A	2.38A	2.38	689	1	281
14		2.60B		2.60B	2.57	718		281
17	2.55	2.55	2.50	2.52B	2.58	721	101	277
18		2.95B		2.95B	2.91	766		277
19	3.00	3.04	2.70	2.70	2.73	741	18	271
20			2.50A	2.50A	2.49	713		271
21		2.50B	2.42A	2.49N	2.57	726		271
24			2.48A	2.57N	2.58	727		271
25			2.49A	2.58N	2.60	732		271
26	2.63	2.63	2.63	2.63	2.62	743	2	277
27				2.62N	2.59	740		277
28		2.70B		2.70B	2.71	765		277

IN JULY

Date	Open Range	High	Low	Closing Range	Sett Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			2.63A	2.63A	2.58	752		277
2			2.55A	2.58N	2.62	758		277
3	2.68	2.70B	2.68	2.70B	2.75	771	26	299
4	Exchange Closed; Independence Day							
5		3.00B		3.00B	3.03	803		299
8		3.25B	2.88A	3.25B	3.26	825		299
9		3.35B		3.26N	3.45	833		299
10		3.65B		3.65B	3.71	863		299
11	3.79	3.85	3.53A	3.85	3.83	873	60	343
12	4.05	4.30	4.05	4.20	4.25	897	176	293
15			4.15A	4.25N	4.22	900		293
16	4.20	4.22B	4.13A	4.18	4.19	897	165	344
17	4.61	4.70B	4.60A	4.61	4.61	920		344
18	4.31	4.65B	4.17A	4.17A	4.09	895	510	844
19		4.20B		4.09N	4.12	896	2	846
22				4.12N	4.24	905		846
23	4.51	4.64B	4.45A	4.57	4.31	911	12	842
24	4.25	4.30	4.15A	4.18	4.34	913	35	840
25	4.34	4.38B	4.25	4.25	4.23	912	9	850
26				4.23N	4.76	936	30	856
29				4.76N	4.72	937		856
30		5.00B		4.85B	4.85	944		856
31	5.18	5.25B	5.18	5.18	5.37	959	1	867

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.94	4.94	4.74A	4.74A	4.76	944	66	851
2		4.85B		4.76N	4.91	951		841
5				4.91N	4.89	953		841
6			4.70A	4.70A	4.46	941		811
7				4.46N	4.51	946		810
8		4.62B		4.62B	4.76	956		800
9				4.76N	5.14	967		800
12		5.15B		5.14N	5.27	971		800
13	5.43	5.43	5.43	5.43	5.52	976	4	796
14			5.27A	5.27A	5.37	973		796
15		5.55B		5.55B	5.68	979		796
16				5.68N	5.68	979		228
19			5.65A	5.65A	5.67	981		226
20			5.35A	5.35A	5.43	978		226
21		5.60B	5.40A	5.60B	5.78	984		226
22		5.85B		5.78N	5.61	981		226
23				5.61N	5.77	984		226
26			5.48A	5.48A	5.46	980		226
27			5.40A	5.40A	5.47	981		226
28		5.50B		5.50B	5.54	983		226
29			5.40A	5.40A	5.37	981		226
30	5.18	5.18	5.17	5.17	4.88	972	26	226

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 31 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3			4.46A	4.46A	4.28	958		232
4		4.47B		4.47B	4.47	965		232
5			4.07A	4.07A	4.01	950		226
6			3.55A	3.55A	3.59	929		226
9	3.38	3.38	3.37A	3.37A	3.33	916	100	326
10				3.33N	3.33	916		326
11	3.23	3.35B	3.19A	3.19A	3.16	905	4	300
12	3.10	3.26	3.10	3.26	3.41	919	112	410
13	3.50	3.92B	3.50	3.86	3.82	944	62	450
16		4.15B	3.75A	4.15B	4.28	960		450
17			3.84A	3.88A	3.82	945		450
18			3.78A	3.78A	3.75	941		450
19	3.87	3.87	3.87	3.87	3.88	947	30	456
20	4.10	4.50B	4.10	4.50B	4.56	971	25	456
23	6.28	6.28	6.28	6.28	6.31	994	10	456
24			6.20A	6.20A	6.21	994		237
25				6.21N	6.73	996		233
26		6.80B	6.55A	6.55A	6.57	995		221
27				6.57N	6.70	996		83
30				6.70N	6.53	995		82

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		7.16B		7.16B	7.19	998		81
2			7.08A	7.08A	7.00	997		81
3		7.44B		7.44B	7.54	998		81
4		7.55B	7.40A	7.40A	7.37	998		81
7			7.01A	7.01A	7.06	998		33
8			7.02A	7.02A	7.01	998		33
9		7.17B	6.99A	6.99A	6.89	998		33
10			6.80A	6.80A	6.76	998		33
11		6.92B		6.76N	6.85	998		33
14			6.76A	6.76A	6.72	999		33
15		6.79B		6.75B	6.75	999		33
16			6.40A	6.75N	6.50	999		33
17		7.08B		7.08B	7.08	999		33
18		7.20B		7.20B	7.25	999		33
21		7.26B	7.10A	7.18A	7.17	999		3
22			7.00A	7.10A	7.13	999		3
23		7.15B	7.10A	7.13N	7.11	999		3
24	6.91	6.93B	6.91	6.91	6.89	999	5	8
25	6.99	6.99	6.90A	6.90A	6.89	999	15	23
28		6.99B		6.99B	7.00	999		18
29		7.40B		7.40B	7.46	999		8
30			7.23A	7.23A	7.23	999		8
31		7.50B		7.37B	7.39	999		3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		7.67B	7.37A	7.64B	7.70	999		3
4			7.57A	7.65A	7.63	999		3
5			7.42A	7.42A	7.46	999		3
6		7.73B		7.73B	7.76	999		3
7			7.08A	7.08A	7.09	999		3
8		7.35B		7.35B	7.32	999		3
11	7.20	7.40B	7.20	7.40B	7.30	999	1	3
12		7.42B	7.22A	7.42B	7.49	999		2
13			7.38A	7.49N	7.31	999		2
14		7.40B		7.31N	7.39	1.000		2
15			7.28A	7.28A	7.24	1.000		2
18		7.38B	7.22A	7.38B	7.39	1.000		2
19		7.60B		7.39N	7.45	1.000		2
20		7.60B	7.35A	7.40A	7.36	1.000		2
21		7.69B		7.69B	7.80	1.000		2
22		8.02B	7.75A	8.02B	8.03	1.000		2
25		8.06B	8.00A	8.06B	8.09	1.000		2
26		8.30B	8.00A	8.30B	8.33	1.000		2
27	8.32	8.40B	8.20A	8.32	8.34	1.000		2
29				8.34N	8.86	1.000	1	3

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 31 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	9.05B	8.80A	8.80A	8.77	1.000	....	1
3....	....	....	8.46A	8.55A	8.56	1.000	....	1
4....	....	8.76B	....	8.68B	8.73	1.000	....	1
5....	....	....	8.56A	8.73N	8.74	1.000	....	1
6....	....	....	8.63A	8.63A	8.59	1.000	....	....

DECEMBER 1985 32 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	1.75	1.75	1.75	1.75	1.65	518	....	....
20....	....	....	....	1.65N	1.60	481	1	1
21....	2.01	2.01	2.01	2.01	1.89	530	1	2
22....	....	....	....	1.89N	1.89	525	....	2
25....	....	....	1.70A	1.70A	1.69	506		2
26....	....	....	....	1.89N	1.82	529	....	2
27....	2.20	2.20	2.20	2.20	2.20	596	1	3
28....	....	....	....	2.20N	2.20	603	....	3
29....	2.35	2.40B	2.35	2.40B	2.65	652	1	2

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.15	2.15	2.15	2.15	2.14	604	1	2
2....	....	....	2.10A	2.10A	2.14	603	....	2
3....	....	2.15B	....	2.14N	2.05	586		2
4....	....	....	1.85A	1.90A	2.00	570		1
5....	Exchange Closed; Good Friday							
8....	....	....	....	2.00N	2.20	591		1
9....	....	....	2.10A	2.10A	2.05	573	....	1
10....	....	2.07B	....	2.07B	2.10	592	....	1
11....	....	2.40B	....	2.40B	2.56	645	....	1
12....	2.55	2.55	2.50A	2.55	2.56	643	14	15
15....	....	2.65B	....	2.65B	2.79	671		15
16....	2.71	2.71	2.71	2.71	2.76	668	1	16
17....	2.76	2.76	2.65A	2.65A	2.57	649	1	17
18....	....	2.80B	....	2.80B	3.06	707		17
19....	....	....	2.90A	2.95A	2.92	706		17
22....	....	....	2.80A	2.80A	2.49	664	....	17
23....	2.13	2.50B	2.13	2.13	2.10	607	30	47
24....	....	....	2.05A	2.05A	2.05	602	....	47
25....	1.90	1.90	1.84A	1.84A	1.80	573	1	48
26....	....	1.85B	....	1.80N	1.80	574		48
29....	....	1.92B	....	1.92B	2.22	625	....	48
30....	....	....	....	2.22N	1.85	586	....	48

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.80A	1.80A	1.80	579	....	48
2....	....	....	1.70A	1.70A	1.61	536	....	48
3....	1.43	1.43	1.43	1.43	1.33	483	10	58
6....	1.47	1.55	1.47	1.55	1.46	475	7	73
7....	....	1.70B	....	1.70B	1.81	543	2	75
8....	1.65	1.65	1.60A	1.65	1.66	517	1	76
9....	....	1.95B	....	1.95B	2.05	583		76
10....	....	....	....	2.05N	2.16	595	....	76
13....	....	2.22B	....	2.22B	2.30	626	....	76
14....	....	....	....	2.30N	2.44	641	....	76
15....	2.31	2.35B	2.31	2.35B	2.42	636	2	77
16....	2.10	2.10	2.10	2.10	2.14	604	2	77
17....	....	2.23B	....	2.23B	2.34	627		77
20....	....	2.55B	....	2.34N	2.27	620	....	77
21....	....	....	....	2.27N	2.27	627	....	77
22....	....	....	2.20A	2.20A	2.12	618	....	77
23....	2.05	2.05	2.05	2.05	2.01	613	1	78
24....	1.95	1.95	1.95	1.95	1.93	592	20	98
27....	Exchange Closed, Memorial Day							
28....	1.84	1.84	1.82	1.82	1.82	580	5	102
29....	1.98	2.00B	1.80A	1.98	1.99	622	10	92
30....	....	....	....	1.99N	1.90	607	....	92
31....	2.15	2.15	2.15	2.15	2.15	640	1	93

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 32 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.25	2.25	2.25	2.25	2.19	642	2	96
4....	2.00	2.00	2.00	2.00	2.03	624	....	96
5....	....	....	....	2.03N	2.03	624	1	94
6....	2.12	2.12	2.12	2.12	2.04	625	8	102
7....	....	....	....	2.04N	1.90	601	....	102
10....	....	....	1.88A	1.90N	1.90	601	....	102
11....	1.87	1.87	1.87	1.87	1.87	601	1	103
12....	1.87	1.88B	1.87	1.87	1.83	593	1	104
13....	1.84	1.84	1.79	1.79	1.79	592	22	108
14....	2.05	2.05	2.05	2.05	1.97	623	1	108
17....	....	....	....	1.97N	1.98	626	....	108
18....	2.10	2.19	2.10	2.19	2.27	677	2	108
19....	2.31	2.31	2.10A	2.10A	2.10	648	29	133
20....	1.90	1.90	1.80	1.82	1.87	615	13	130
21....	....	1.90B	1.83A	1.90B	1.90	629	....	130
24....	....	....	....	1.90N	1.91	628	....	130
25....	1.90	1.90	1.88A	1.90	1.94	634	1	131
26....	2.10	2.10	2.10	2.10	1.98	645	2	133
27....	1.90	1.95	1.86A	1.95	1.90	640	22	142
28....	2.07@.09	2.10B	2.07	2.10B	2.10	668	5	146

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.94	1.94	1.94	1.94	1.90	652	3	146
2....	1.90	1.93B	1.90	1.90	1.98	658	4	142
3....	2.07	2.07	2.07	2.07	2.07	672	2	144
4....	Exchange Closed, Independence Day							
5....	....	2.28B	....	2.28B	2.36	709	....	144
8....	2.19	2.49B	2.19	2.49B	2.51	736	10	153
9....	2.62	2.65	2.58	2.65	2.61	745	20	152
10....	2.80	2.80	2.80	2.80	2.80	784	5	151
11....	....	3.05B	2.78A	3.05B	3.05	798	4	155
12....	3.40	3.42	3.35A	3.42	3.45	832	10	161
15....	3.43	3.43	3.35A	3.43	3.43	835	1	161
16....	3.37	3.39	3.30A	3.39	3.39	831	80	206
17....	....	3.82B	....	3.72B	3.76	863	....	206
18....	....	3.81B	3.50A	3.50A	3.32	827	....	206
19....	....	3.42B	....	3.32N	3.33	829	....	206
22....			....	3.33N	3.44	840		204
23....	3.71	3.74B	3.57A	3.57A	3.49	849	....	204
24....	3.45	3.45	3.45	3.45	3.43	851	11	207
25....	3.37	3.48B	3.37	3.37	3.38	848	6	205
26....	....	3.75B	3.35A	3.75B	3.86	884	....	205
29....		....	....	3.86N	3.83	885	....	195
30....	....	4.10B	....	4.00B	3.92	895	....	195
31....	4.21	4.30B	4.10	4.10	4.40	920	4	195

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....		....	3.97A	4.40N	3.80	894	....	195
2....	....	3.92B	....	3.86N	4.00	904	....	195
5....	3.89	3.91	3.87	3.90	3.95	90[illegible]	133	153
6....	....	....	3.58A	3.58A	3.56	886	....	152
7....	....	3.60B	3.50A	3.60B	3.59	893	....	152
8....	3.78	3.78	3.78	3.78	3.81	909	5	152
9....	....	....	3.60A	3.81N	4.16	929	....	152
12....	....		....	4.16N	4.29	936		152
13....	4.44	4.44	4.44	4.44	4.52	946	4	152
14....	4.27	4.27	4.27	4.27	4.37	939	6	155
15....	4.55	4.55	4.53	4.53	4.70	951	40	152
16....	....	....	....	4.70N	4.75	952	....	152
19....	4.65	4.65	4.65	4.65	4.70	954	1	152
20....	....	....	4.40A	4.40A	4.44	948		152
21....		4.60B	4.40A	4.60B	4.79	960		152
22....		4.85B		4.79N	4.62	955		152
23....		....	....	4.62N	4.77	960		152
26....	....	....	4.47A	4.47A	4.46	952	....	152
27....	4.38	4.44B	4.37A	4.44B	4.47	954	150	235
28....	4.47	4.50B	4.47	4.47	4.54	957	16	235
29....	....		4.46A	4.46A	4.37	953		252
30....			4.10A	4.10A	3.91	934		252

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 32 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	3.56	3.56	3.46A	3.46A	3.30	[illegible]	21	273
4		3.50B		3.50B	3.51	.918	5	275
5	3.49	3.52B	3.16A	3.16A	3.13	.869	1	272
6	2.58	2.75	2.58	2.75	2.75	.854	15	275
9	2.50	2.51B	2.50	2.50	2.50	.830	2	275
10	2.60	2.60	2.53A	2.60	2.50	.830	58	309
11	2.37@.38	2.51B	2.37	2.38	2.34	.812	8	311
12	2.28	2.35	2.28	2.35	2.57	.836	11	322
13	2.70	3.11	2.70	3.11	2.98	.878	9	327
16	2.83	3.20B	2.83	3.20B	3.38	.907	1	327
17	3.12	3.17B	2.97A	2.97A	2.94	.879	2	326
18	2.97@.95	2.97	2.85A	2.89A	2.87	.871	180	470
19		2.97B	2.81A	2.96B	2.98	.883	20	470
20	3.18	3.62	3.18	3.62	3.61	.929	31	465
23	5.10	5.25B	5.10	5.20	5.33	.983	4	465
24			5.20A	5.20A	5.21	.981	1	464
25				5.21N	5.73	.988		463
26	5.90	5.90	5.55A	5.55A	5.57	.985	21	448
27				5.57N	5.70	.987	2	448
30				5.70N	5.53	.986		449

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		6.16B		6.16B	6.19	.993		444
2	6.00	6.00	6.00	6.00	6.00	.991	34	183
3	6.10	6.52	6.10	6.47	6.54	.995	15	183
4	6.64	6.64	6.30A	6.40A	6.37	.994	1	156
7			6.01A	6.01A	6.06	.994		121
8			6.02A	6.02A	[illegible]	.994		120
9	6.16	6.16	5.99A	5.99A	5.89	.994	5	115
10			5.80A	5.80A	5.76	.994		120
11		5.92B		5.76N	5.85	.995		115
14			5.76A	5.76A	5.72	.995		86
15	5.77	5.79B	5.77	5.77	5.75	.996	12	86
16			5.40A	5.75N	5.50	.995		78
17	6.03	6.08B	6.00	6.08B	6.08	.998	14	76
18		6.20B		6.20B	6.25	.998	1	60
21		6.26B	6.10A	6.18A	6.17	.999		60
22			6.00A	6.10A	6.13	.999		60
23		6.15B	6.10A	6.13N	6.11	.999		60
24			5.92A	5.92A	5.89	.999		60
25		5.98B		5.89N	5.89	.999		60
28	5.97	5.99B	5.96A	5.99B	6.00	.999	5	60
29		6.40B		6.40B	6.46	.999		54
30			6.23A	6.23A	6.23	.999		54
31	6.50	6.50	6.37A	6.42A	6.39	.999	5	54

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		6.64B	6.37A	6.64B	6.70	.999		49
4			6.57A	6.65A	6.63	.999		49
5			6.42A	6.42A	6.46	.999		49
6		6.73B		6.73B	6.76	.999		49
7			6.08A	6.08A	6.09	.999		49
8		6.35B		6.35B	6.32	.999		49
11		6.40B	6.20A	6.40B	6.30	.999		49
12		6.42B	6.22A	6.42B	6.49	.999		49
13			6.38A	6.49N	6.31	.999		49
14		6.40B		6.31N	6.39	.999		44
15			6.28A	6.28A	6.24	.999		44
18		6.38B	6.22A	6.38B	6.39	.999		44
19		6.60B		6.39N	6.45	1.000		44
20		6.60B	6.35A	6.40A	6.36	1.000		44
21		6.69B		6.69B	6.80	1.000		44
22		7.02B	6.75A	7.02B	7.03	1.000		44
25		7.06B	7.00A	7.06B	7.09	1.000		44
26		7.30B	7.00A	7.30B	7.33	1.000		44
27		7.40B	7.20A	7.33N	7.34	1.000		44
28	Exchange Closed; Thanksgiving Day							
29				7.34N	7.86	1.000		44

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 32 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	7.81	8.05B	7.80A	7.80A	7.77	1.000	2	44
3			7.46A	7.65A	7.56	1.000		42
4	7.70	7.76B	7.70	7.70	7.73	1.000	20	40
5	7.60	7.70B	7.56A	7.70B	7.74	1.000	18	27
6			7.63A	7.63A	7.59	1.000		16
9						1.000		

DECEMBER 1985 33 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.90	.90	.90	.90	.85	.341	1	1
19		1.00B		1.00B	1.40	.430		1
20				1.40N	1.36	.395		1
21				1.36N	1.48	.444		1
22				1.48N	1.48	.440		1
25			1.41A	1.47A	1.45	.422		1
26			1.40A	1.45N	1.52	.445		1
27	1.60	1.70	1.60	1.70	1.81	.514	1	
28	1.80	1.80	1.70A	1.80	1.81	.522	1	1
29	1.98	2.10	1.98	2.10	2.11	.573	3	4

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.80	1.80	1.80	.523	2	6
2	1.60	1.67	1.60	1.67	1.80	.522	2	8
3	1.73	1.73	1.73	1.73	1.71	.505	1	9
4	1.60	1.60	1.37	1.50	1.56	.489	45	14
5	Exchange Closed; Good Friday							
8	1.56	1.56	1.56	1.56	1.69	.510	2	16
9			1.60A	1.60A	1.60	.492		16
10	1.75	1.75	1.60A	1.73	1.67	.511	22	29
11	1.99	1.99	1.99	1.99	2.02	.567	1	29
12		2.05B	2.00A	2.04	2.02	.564	1	29
15	2.20	2.20	2.20	2.20	2.24	.594	1	29
16			2.10A	2.15A	2.19	.580		29
17	2.10	2.10	2.04	2.04	2.02	.569	2	28
18	2.25	2.25	2.21	2.21	2.45	.631	6	28
19			2.35A	2.35A	2.32	.628		28
22	2.05	2.05	2.05	2.05	1.92	.582	10	21
23	1.65	1.65	1.65	1.65	1.67	.522	4	25
24	1.60	1.60	1.50A	1.60	1.55	.517	1	26
25	1.44	1.44	1.40A	1.44	1.40	.486	10	35
26	1.43	1.43	1.43	1.43	1.40	.486	15	48
29		1.43B		1.43B	1.70	.538		48
30	1.66	1.66	1.60	1.60	1.31	.497	5	52

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.31N	1.35	.489	3	52
2			1.25A	1.25A	1.19	.446		52
3			1.18A	1.18A	.97	.394		52
6		1.05B		1.05B	1.05	.387		52
7		1.20B		1.20B	1.35	.454		52
8			1.30A	1.30A	1.25	.420		52
9	1.50	1.68	1.50	1.68	1.60	.496	4	55
10				1.60N	1.70	.508		55
13		1.75B		1.75B	1.81	.540		55
14	2.04	2.04	1.99	1.99	1.94	.557	5	60
15	1.86	1.86	1.86	1.86	1.88	.552	4	64
16			1.74A	1.74A	1.79	.519		64
17	1.90	1.90	1.90	1.90	1.84	.543	3	67
20	2.10	2.10	1.85A	1.85A	1.76	.536	6	73
21		1.82B		1.82B	1.72	.543		73
22			1.60A	1.60A	1.62	.533		73
23	1.45	1.55	1.45	1.53	1.50	.526	4	77
24	1.46	1.48	1.45A	1.48	1.48	.504	21	98
27	Exchange Closed; Memorial Day							
28	1.44	1.44	1.38A	1.40A	1.38	.490	12	110
29		1.42B		1.42B	1.49	.532		110
30	1.49	1.49	1.40A	1.40A	1.40	.515	2	112
31	1.70	1.70	1.62	1.62	1.65	.549	2	112

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 33 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.75	1.75	1.61	1.68	1.65	550	103	215
4				1.65N	1.51	530	1	214
5				1.51N	1.52	530		214
6	1.56	1.60	1.56	1.58A	1.55	530	61	215
7	1.50	1.50	1.46	1.46	1.42	504	22	230
10	1.42	1.42	1.37	1.39	1.42	504	11	241
11	1.45	1.47	1.43A	1.43A	1.39	503	4	245
12	1.34	1.37	1.34	1.37	1.36	494	6	242
13	1.33	1.39	1.33	1.34	1.32	492	13	245
14	1.46	1.54	1.46	1.48	1.47	524	25	259
17	1.47@.48	1.50	1.43	1.43	1.43	525	12	258
18	1.64	1.76B	1.64	1.76B	1.76	580	151	393
19	1.76@.78	1.78	1.56A	1.56A	1.55	547	13	385
20	1.40	1.45	1.35	1.35	1.36	512	33	405
21	1.36	1.44	1.34A	1.40	1.41	526	19	416
24	1.38	1.44	1.35	1.44	1.43	523	6	419
25	1.36	1.38	1.36	1.38	1.38	529	22	417
26	1.45	1.53	1.45	1.50A	1.50	539	52	417
27	1.44	1.45	1.38A	1.42	1.40	532	14	429
28		1.55B		1.55B	1.56	562		428

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.55	1.56	1.45	1.45	1.44	542	24	451
2			1.41A	1.44N	1.45	548		451
3	1.50	1.52	1.50	1.52	1.52	562	31	475
4	Exchange Closed, Independence Day							
5	1.63	1.70B	1.61	1.70B	1.71	603	20	471
8	1.75	1.88	1.61A	1.88	1.88	632	16	467
9	1.99	1.99	1.95	1.97	1.93	643	17	465
10	2.17	2.22B	2.12	2.22B	2.23	689		465
11	2.10	2.44	2.10	2.35	2.34	704	16	466
12	2.63	2.66	2.55	2.65B	2.70	747	24	456
15	2.48	2.68	2.48	2.68	2.72	750	267	668
16	2.51	2.66B	2.51	2.60	2.61	744	57	658
17	2.97	3.00B	2.95A	2.97	2.99	786	1	658
18	2.97	3.00	2.67	2.67	2.58	739	29	632
19	2.69	2.71	2.66	2.66	2.59	740	57	630
22				2.59N	2.69	755		630
23	2.99	3.05B	2.81A	2.81A	2.74	765	24	632
24			2.60A	2.74N	2.69	767		632
25		2.70B	2.65A	2.65A	2.62	762		631
26	2.55	3.05	2.55	3.05	3.05	810	7	629
29	3.16	3.16	3.07A	3.07A	3.03	810	4	627
30	3.18	3.30	3.15A	3.18A	3.12	823	3	628
31	3.34	3.45B	3.34	3.40	3.46	859	8	625

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.22	3.22	3.22	3.22	3.00	820	2	624
2	3.03	3.05B	3.03	3.03	3.17	834	1	622
5	3.04	3.04	3.04	3.04	3.11	837	20	602
6	2.85	2.85	2.72	2.72	2.75	805	5	600
7	2.80	2.87	2.80	2.87	2.78	812	1	599
8	2.93	2.93	2.93	2.93	3.01	836	2	598
9			3.00A	3.01N	3.29	866		598
12				3.29N	3.44	877		598
13	3.55	3.60B	3.52	3.60B	3.63	893	50	623
14	3.35	3.40	3.35	3.40	3.49	882	12	631
15	3.73	3.73	3.73	3.73	3.80	902	11	631
16	3.73	3.74	3.73	3.74	3.84	903	10	631
19	3.73	3.73	3.72A	3.72A	3.79	906	1	636
20	3.53	3.53	3.46A	3.53	3.56	895	11	630
21	3.50	3.70B	3.50	3.70B	3.89	915	100	630
22	3.80	3.95B	3.64	3.64	3.71	906	211	656
23	3.70	3.83	3.70	3.83	3.86	916	102	757
26			3.60A	3.60A	3.55	901		757
27	3.28	3.30B	3.28	3.30B	3.56	903	2	757
28	3.55	3.59B	3.55	3.55	3.61	908	10	767
29			3.41A	3.41A	3.46	900		761
30			3.25A	3.25A	3.00	867		761

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 33 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	2.69@.68	2.69	2.53	2.53	2.47	818	21	772
4	2.77	2.82	2.62	2.63	2.66	838	7	771
5	2.66	2.66	2.35A	2.35A	2.29	793	356	815
6	1.98	2.04B	1.89	1.89	1.98	741	189	922
9	1.82	1.90	1.75A	1.80	1.78	707	11	924
10	1.83	1.86B	1.75	1.76B	1.75	707	23	903
11	1.66	1.77B	1.59	1.60	1.65	682	63	964
12	1.80	1.88	1.80A	1.87A	1.84	715		964
13	2.18	2.22B	2.15A	2.15A	2.19	774	78	973
16	2.12	2.37B	2.10	2.37B	2.51	818	7	977
17	2.35	2.37	2.12A	2.12A	2.16	775	12	981
18	2.04	2.13B	2.04	2.04	2.07	763	1	977
19	2.12	2.12	2.04A	2.12	2.18	780	1	977
20	2.40	2.70	2.40	2.70	2.75	853	6	975
23	4.24@.22	4.32	3.95	3.95	4.38	957	78	942
24	4.15	4.20B	4.15	4.20B	4.28	952	2	940
25	4.15	4.68B	4.15	4.68B	4.75	967	1	939
26	4.93	4.93	4.47	4.47	4.58	962	10	940
27		4.75B		4.58N	4.72	966	2	942
30				4.72N	4.59	963		942

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.17	5.17	5.17	5.17	5.20	979	1	942
2	5.14	5.18B	5.05	5.05	5.00	976	2	938
3	5.18	5.47	5.18	5.47	5.54	985	9	927
4	5.48	5.56B	5.30A	5.40A	5.37	983	3	869
7	5.03	5.03	5.01A	5.03	5.06	981	3	466
8	5.10	5.10	5.02A	5.02A	5.01	981	3	465
9		5.14B	4.99A	4.99A	4.89	981		462
10			4.80A	4.80A	4.76	980		304
11		4.92B		4.76N	4.86	983		297
14			4.76A	4.76A	4.72	983		292
15		4.79B		4.75B	4.75	985		292
16	4.42	4.50B	4.40A	4.42	4.50	982	1	287
17	4.91	5.08B	4.91	5.08B	5.08	991	2	287
18		5.20B		5.20B	5.25	994		286
21		5.26B	5.10A	5.18A	5.17	996		177
22			5.00A	5.10A	5.13	995		159
23		5.15B	5.10A	5.13N	5.11	996		158
24			4.92A	4.92A	4.89	995		142
25		4.96B		4.89N	4.89	996		142
28	4.96	4.99B	4.96	4.99B	5.00	998	2	142
29		5.40B		5.40B	5.46	990		142
30	5.38	5.38	5.23A	5.23A	5.23	999	2	122
31		5.50B		5.37B	5.39	990		121

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		5.64B	5.37A	5.64B	5.70	999		121
4			5.57A	5.65A	5.63	999		121
5			5.42A	5.42A	5.46	999		119
6	5.57	5.73B	5.55A	5.73B	5.76	999	3	117
7			5.08A	5.08A	5.09	999		116
8	5.25	5.35B	5.25	5.35B	5.32	999	2	116
11		5.40B	5.20A	5.40B	5.30	999		114
12		5.42B	5.22A	5.42B	5.49	999		114
13			5.38A	5.49N	5.31	999		114
14		5.40B		5.31N	5.39	999		54
15			5.28A	5.28A	5.24	999		54
18		5.38B	5.22A	5.38B	5.39	999		54
19		5.60B		5.39N	5.45	999		54
20		5.60B	5.35A	5.40A	5.38	999		54
21	5.66	5.69B	5.66	5.69B	5.80	999	1	54
22	6.02	6.02	5.75A	6.02	6.03	1.000	1	54
25		6.06B	6.00A	6.06B	6.09	1.000		54
26		6.30B	6.00A	6.30B	6.33	1.000		53
27		6.40B	6.20A	6.33N	6.34	1.000		53
28	Exchange Closed, Thanksgiving Day							
29				6.34N	6.86	1.000		52

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 33 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	7.05B	6.80A	6.80A	6.77	1.000	...	52
3	...	...	6.48A	6.65A	6.56	1.000	...	45
4	6.72	6.76B	6.71A	6.72	6.73	1.000	14	45
5	6.64	6.73	6.56A	6.73	6.74	1.000	2	15
6	6.65	6.65	6.63A	6.63A	6.59	1.000	11	15
9	...	...	...	...	...	1.000	...	...

DECEMBER 1985 34 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.20	1.20	1.20	1.20	1.20	360	1	1
25	...	...	1.10A	1.10A	1.09	343	...	1
26	...	...	...	1.09N	1.13	366	...	1
27	...	1.15B	...	1.15B	1.52	434	...	1
28	...	...	1.45A	1.52N	1.52	441	...	1
29	...	...	...	1.52N	1.70	493	...	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.40	1.40	1.40	1.40	1.36	443	2	3
2	...	...	1.25A	1.25A	1.36	443	...	3
3	1.42	1.42	1.40	1.40	1.32	427	7	10
4	1.10	1.10	1.10	1.10	1.04	411	1	10
5	Exchange Closed, Good Friday							
8	1.15	1.17B	1.15	1.17B	1.11	432	2	12
9	1.19	1.19	1.19	1.19	1.05	414	1	12
10	...	1.20B	...	1.20B	1.26	432	...	12
11	1.50	1.50	1.50	1.50	1.57	486	1	13
12	1.54	1.62	1.52	1.62	1.57	485	10	23
15	1.75	1.75	1.75	1.75	1.76	515	14	37
16	1.70	1.70	1.70	1.70	1.73	511	1	38
17	1.75	1.75	1.50A	1.50A	1.55	489	4	42
18	1.76	1.90	1.76	1.90	1.92	552	5	45
19	1.80@ 78	1.80	1.78	1.78	1.79	548	6	46
22	...	...	1.70A	1.70A	1.50	499		46
23	1.57	1.57	1.23A	1.23A	1.33	438	3	47
24	1.06	1.15B	1.06	1.15B	1.17	433	1000	1047
25	1.05	1.05	1.04A	1.04A	1.00	402	1	1047
26	1.00	1.05B	1.00	1.00	1.00	402	1	1046
29	1.10	1.20B	1.10	1.20B	1.27	453	1	1046
30	1.32	1.32	1.13A	1.13A	1.06	411	1	1046

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.04	1.04	1.03A	1.04	1.00	403	36	1082
2	1.00	1.00	.90	.90	.86	361	1	1082
3	...	...	...	.86N	.69	.313	...	1082
6	...	...	...	.69N	.69	.306	...	1082
7	...	.82B	...	.82B	1.03	370	...	1082
8	.95	.95	.94	.94	.94	346	3	1083
9	1.18	1.18	1.18	1.18	1.23	411	1	1083
10	1.20	1.30	1.20	1.30	1.31	424	12	1083
13	1.41	1.41	1.41	1.41	1.40	456	1	1083
14	...	1.48B	...	1.48B	1.51	473	...	1083
15	1.40	1.40	1.40	1.40	1.45	468	2	1083
16	1.30	1.30	1.30	1.30	1.28	436	2	1083
17	1.40	1.40	1.40	1.40	1.42	460	1	1082
20	1.65	1.67	1.35	1.36B	1.37	454	10	1088
21	1.50	1.50	1.42	1.42	1.37	460	9	1092
22	...	...	1.31A	1.31A	1.24	449	...	1092
23	1.08	1.15	1.08	1.15	1.12	441	4	1093
24	1.06	1.06	1.06	1.06	1.04	.418	2	1094
27	Exchange Closed; Memorial Day							
28	...	...	1.02A	1.02A	1.02	402	...	1094
29	1.04@ 10	1.11	1.04	1.11	1.10	444	9	1095
30	1.07	1.18	1.07	1.08A	1.02	425	7	1101
31	1.15	1.15	1.15	1.15	1.20	456	22	1101

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 34 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.20	1.20	1.20	1.20	1.20	456	2	1101
4	1.19@ 18	1.20	1.18	1.18A	1.11	437	104	1204
5	1.18	1.18	1.15A	1.15A	1.12	436	4	1205
6	1.15	1.17B	1.13	1.16	1.14	437	14	1204
7	1.11	1.11	1.11	1.11	1.03	411	2	1206
10	.95	.95	.95	.95	1.04	409	5	1202
11	1.05	1.05	.99	1.00B	1.02	407	9	1202
12	1.04	1.04	1.00A	1.00A	.98	398	6	1203
13	.99	.99	.97A	.97A	.95	395	2	1205
14	1.10	1.16	1.10	1.10	1.09	426	6	1206
17		...	1.07A	1.09N	1.04	426	...	1206
18	1.17	1.33	1.17	1.33	1.33	481	8	1210
19	1.28	1.28	1.13	1.13	1.14	447	62	1184
20	1.00	1.00	.98	.98	.95	411	7	1186
21	.97	1.05	.97	1.03	1.01	424	8	1186
24	1.00	1.07	.98A	1.04	1.04	420	1013	279
25	.99	1.03	.95A	1.03	1.04	424	5	282
26	1.03	1.09	1.03	1.05B	1.06	434	61	310
27	1.00	1.02	.95A	1.02	1.00	426	77	384
28	1.06	1.22B	1.05	1.15	1.10	454	7	385

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.06	1.06	1.01	1.01	1.00	433	22	407
2	.97	1.02	.97	1.02	1.00	437	19	422
3	1.05	1.06	1.05	1.06	1.04	451	4	425
4	Exchange Closed, Independence Day							
5	1.14	1.24	1.14	1.24	1.22	492	41	463
8	1.20	1.40	1.15A	1.40	1.33	520	43	473
9	1.45	1.49	1.42	1.45A	1.44	531	17	482
10	1.65	1.70	1.55	1.70	1.63	581	97	538
11	1.58	1.80	1.53	1.80	1.75	599	23	537
12	1.95	2.06	1.93	2.00	2.01	647	26	530
15	2.03	2.07	1.90	2.07	2.02	649	8	524
16	1.99	2.03	1.95A	1.98	1.98	642	264	673
17	2.35	2.40	2.17	2.24	2.30	692	34	660
18	2.33	2.33	1.92	1.97B	1.95	635	34	663
19	2.13	2.13	1.98A	2.00	1.95	637	68	701
22	1.88	2.05	1.88	2.04A	2.04	652	57	677
23	...	2.32B	...	2.08B	2.08	665	...	677
24	1.82	1.96	1.82	1.96	2.00	666	54	670
25	2.00	2.04	1.95A	1.95A	1.92	658	35	694
26	1.93	2.33B	1.91A	2.32	2.32	716	9	694
29	2.30	2.47B	2.30	2.40	2.29	714	3	690
30	2.38	2.40B	2.38	2.38	2.34	729	6	685
31	2.65	2.66	2.55	2.55	2.70	775	70	744

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.55	2.55	2.30	2.30	2.31	723	23	751
2	2.36	2.36	2.30	2.30	2.40	740	2	748
5	2.20	2.22	2.20	2.22	2.35	742	6	742
6	2.20	2.20	2.05	2.05	2.03	698	80	770
7	2.00	2.13B	2.00	2.08A	2.08	706	18	760
8	2.20	2.21	2.18	2.18	2.23	735	7	761
9	2.48	2.48	2.48	2.48	2.50	776	4	760
12	2.53	2.63B	2.51	2.63B	2.64	790	2	761
13	2.75	2.90	2.69	2.90	2.84	813	39	787
14	2.63	2.73	2.56	2.71A	2.70	797	8	787
15	2.92	2.97	2.80	2.97	2.96	827	11	746
16	2.97	3.00	2.92A	3.00	2.96	828	25	748
19	2.92	2.92	2.83	2.83	2.94	830	11	748
20	2.68	2.70	2.68	2.70	2.74	812	2	749
21	...	2.98B	2.68A	2.98B	3.03	843	1	749
22	3.16	3.16	2.83	2.83	2.89	829	19	742
23	2.86	3.03	2.86	2.99A	3.00	843	12	732
26	2.69	2.69	2.69	2.69	2.71	819	...	731
27	2.58	2.58	2.53A	2.57B	2.70	822	6	732
28	2.68	2.75B	2.66	2.75B	2.74	829	259	865
29	2.67	2.67	2.62A	2.62A	2.59	816	14	898
30	2.20	2.27B	2.20	2.20	2.22	767	1	897

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 34 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	1.88	1.94	1.80	1.80	1.75	697	22	906
4	1.94	1.94	1.90	1.90	1.90	724	3	907
5	1.96	1.96	1.61	1.61	1.61	664	211	942
6	1.27	1.40	1.24	1.35	1.33	600	762	1419
9	1.17	1.31	1.17	1.20	1.19	558	153	1493
10	1.24	1.28B	1.16	1.16	1.17	558	231	1625
11	1.12	1.18B	1.03	1.11A@.08	1.09	530	708	2101
12	1.04	1.30B	1.04	1.26	1.23	567	146	2131
13	1.36	1.60B	1.36	1.51	1.51	638	272	2255
16	1.41	1.77	1.41	1.77	1.77	693	79	2300
17	1.65	1.73B	1.43A	1.47	1.48	637	23	2277
18	1.42	1.49B	1.39	1.39	1.40	622	81	2283
19	1.37	1.49	1.37	1.48	1.48	643	173	2439
20	1.77	1.95	1.75A	1.93B	1.96	740	220	2271
23	3.42	3.50	3.20	3.43	3.48	904	234	2235
24	3.35	3.39	3.18A	3.35B	3.37	896	182	2227
25	3.34	3.80	3.30A	3.77	3.83	925	413	2275
26	3.87	3.97B	3.55	3.61	3.69	916	176	2160
27	3.67	3.80B	3.65A	3.67	3.80	923		2154
30	3.67	3.73	3.56A	3.56A	3.63	917	1[illegible]	2141

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.71	4.23	3.71	4.23	4.24	948	212	2125
2	4.21	4.26	3.93	3.93	4.04	941	25	2112
3	4.15	4.54	4.15	4.54	4.55	962	246	2235
4	4.52@.54	4.58B	4.42A	4.42A	4.38	957	27	1995
7	4.17	4.21	4.02A	4.06	4.08	950	11	1978
8	4.05	4.12B	4.02	4.02	4.02	950	6	1977
9	3.98	4.10B	3.98	3.98	3.90	949	1	1965
10	3.90	3.90	3.87	3.87	3.78	946	6	1965
11	3.83	3.90B	3.83	3.87	3.86	952	40	1945
14	3.86	3.86	3.76A	3.76A	3.72	952	9	1944
15	3.80	3.80	3.80	3.80	3.75	956	4	1935
16	3.49	3.52	3.40A	3.51	3.51	948	42	1936
17	3.93	4.08B	3.93	4.08B	4.08	971	4	1936
18	4.14	4.20	4.13	4.20	4.25	978	3	1931
21	4.22	4.26B	4.09A	4.13B	4.17	980	15	1629
22	....	....	4.00A	4.10A	4.13	981		1619
23	....	4.15B	4.10A	4.13N	4.11	983		809
24	....	....	3.92A	3.92A	3.89	981		557
25	....	3.99B	....	3.89N	3.89	984	....	557
28	....	3.99B	....	3.99B	4.00	989	....	557
29	4.27	4.40B	4.27	4.40B	4.46	995	2	554
30	4.40	4.40	4.23A	4.23A	4.23	994	4	533
31	4.34	4.53B	4.34	4.37B	4.39	996	1	476

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.64B	4.37A	4.64B	4.70	998	....	473
4	4.73	4.73	4.57A	4.65A	4.63	998	1	474
5	....	....	4.42A	4.42A	4.46	998	....	474
6	4.61	4.73B	4.55A	4.73B	4.76	999	6	473
7	....	....	4.08A	4.08A	4.09	998	....	451
8	4.31	4.35B	4.31	4.35B	4.32	999	1	451
11	....	4.40B	4.20A	4.40B	4.30	999	....	450
12	4.50	4.50	4.22A	4.50	4.49	999	1	448
13	....	....	4.38A	4.49N	4.31	999	....	382
14	4.36	4.40B	4.36	4.36	4.39	999	2	382
15	....	....	4.28A	4.28A	4.24	999	....	381
18	4.40	4.40	4.22A	4.40	4.39	999	5	381
19	....	4.60B	....	4.39N	4.45	999	....	351
20	....	4.60B	4.35A	4.40A	4.36	999	....	351
21	4.66	4.80	4.66	4.80	4.80	999	6	343
22	5.00	5.02B	4.75A	5.02B	5.03	999	5	339
25	5.04@.03	5.06B	5.00A	5.06B	5.09	999	50	338
26	5.20	5.30B	5.00A	5.30B	5.33	1.000	7	338
27	....	5.40B	5.20A	5.33N	5.34	1.000	....	333
28	Exchange Closed, Thanksgiving Day							
29	5.80	5.84B	5.80	5.84B	5.86	1.000	5	333

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 34 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.95	6.05B	5.80A	5.80A	5.77	1.000	21	328
3	....	....	5.46A	5.65A	5.56	1.000	....	275
4	5.73	5.76B	5.73	5.73A	5.73	1.000	2	275
5	5.60	5.75B	5.56A	5.75B	5.74	1.000	42	273
6	....	....	5.63A	5.63A	5.59	1.000	....	269
9	....	....	....	....	....	1.000	....	....

DECEMBER 1985 35 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	1.15	1.15	1.15	1.15	1.15	409	14	14
15	1.40	1.40	1.23	1.33	1.27	438	4	17
16	1.30	1.35	1.30	1.35	1.30	434	6	22
17	1.27	1.27	1.10	1.10	1.18	411	2	24
18	1.35	1.35	1.35	1.35	1.48	473	1	24
19	1.40	1.40	1.40	1.40	1.40	469	9	29
22	1.20	1.20	1.20	1.20	1.12	418	1	30
23	....	....	.95A	.95A	1.05	359	....	30
24	.83	.86	.78A	.86	.88	354	2	31
25	1.00	1.00	.84A	.84A	.75	325	....	31
26	.83	.83	.83	.83	.79	325	2	31
29	.85	.88	.85	.85	.94	371	3	33
30	....	....	....	.94N	.80	331	....	33

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.75A	.75A	.75	324	....	33
2	....	....	.70A	.70A	.60	284	....	33
3	....	....	....	.60N	.48	242	....	33
6	.55	.55	.55	.55	.55	236	2	35
7	....	.64B	....	.64B	.77	293	....	33
8	....	....	.75A	.75A	.75	272	....	33
9	....	.80B	....	.80B	.93	333	....	33
10	.95	.95	.90A	.95	1.00	345	....	33
13	....	....	....	1.00N	1.07	376	1	34
14	1.08	1.08	1.05	1.05	1.14	392	4	32
15	1.04	1.04	1.04	1.04	1.11	388	1	31
16	1.03	1.05	1.03	1.05	.98	358	2	33
17	1.05	1.10	1.05	1.10	1.08	381	1	33
20	1.27	1.30	1.12A	1.12A	1.06	375	2	34
21	1.12	1.12	1.00	1.10	1.06	381	13	47
22	1.00	1.00	1.00	1.00	.93	370	2	47
23	....	....	.90A	.90A	.84	361	....	47
24	.70	.79	.70	.79	.79	338	2	47
27	Exchange Closed, Memorial Day							
28	.76	.76	.72	.72	.75	322	7	53
29	.75	.79	.75	.79	.80	360	12	62
30	....	....	....	.80N	.73	341	....	62
31	.78	.84	.78	.84	.84	372	1	62

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.80	.90	.80	.90	.85	371	46	89
4	.86	.89	.83	.83	.81	350	80	169
5	.82	.86	.77	.84	.83	349	97	235
6	.86	.88	.83	.85A	.82	349	22	257
7	.85	.85	.72	.72	.73	324	12	267
10	.76	.77	.72	.77	.75	322	25	291
11	.75	.78	.73A	.76	.72	318	33	316
12	.76	.76	.69A	.69A	.68	311	20	329
13	.72	.72	.70	.70	.66	307	28	337
14	.78	.85	.78	.83	.80	335	55	361
17	.80	.80	.77	.78	.74	334	36	394
18	.85	.95	.80	.95	.94	385	112	452
19	.92	.97	.83	.83A	.80	352	66	480
20	.78@.80	.80	.67	.70	.67	318	126	600
21	.69	.74	.69	.71	.71	330	20	613
24	.72	.75	.70A	.71	.72	325	27	614
25	.70	.74	.70	.74	.74	328	32	639
26	.75	.77	.73	.74	.74	335	35	650
27	.74	.74	.65	.67	.67	327	163	715
28	.71@.72	.83	.71	.79	.80	.352	27	732

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 35 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.78	.78	.67	.67	.67	.331	32	724
2	.68	.71	.65A	.71	.70	.335	58	706
3	.70	.75	.69	.74A	.72	.346	10	686
4	Exchange Closed; Independence Day							
5	.75	.88	.75	.85	.85	.384	26	702
8	.82	.98	.80	.98	.94	.411	20	719
9	1.00	1.08	.96	.96	.95	.421	85	734
10	1.11	1.23	1.08	1.19	1.20	.471	265	920
11	1.09@1.12	1.33	1.09	1.32	1.28	.488	88	970
12	1.45@1.53	1.56	1.40	1.56	1.50	.539	118	962
15	1.40	1.54	1.37	1.52B	1.50	.540	181	1088
16	1.46	1.52	1.43	1.51	1.47	.532	33	1108
17	1.78	1.83	1.64	1.70	1.74	.586	318	1111
18	1.78	1.78	1.43	1.45	1.43	.524	453	1597
19	1.45	1.62	1.40	1.46A	1.42	.525	56	1601
22	1.47	1.52	1.38	1.45	1.49	.541	53	1302
23	1.58@1.64	1.75	1.50	1.55	1.53	.553	143	1352
24	1.52	1.52	1.35	1.44	1.46	.554	436	1473
25	1.48	1.50	1.38	1.38	1.38	.544	184	1478
26	1.37	1.70	1.34	1.70	1.70	.607	225	1576
29	1.68	1.83	1.66A	1.72	1.67	.603	112	1574
30	1.78	1.88	1.71	1.71	1.71	.618	107	1553
31	2.00	2.02B	1.85	2.02B	2.05	.672	156	1443

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.91	1.91	1.65	1.70	1.70	.609	78	1439
2	1.73	1.76B	1.68	1.74	1.78	.628	22	1420
5	1.70	1.77B	1.60A	1.71B	1.70	.627	107	1430
6	1.50	1.51	1.43	1.44	1.45	.576	65	1422
7	1.46	1.55	1.45	1.45	1.47	.583	60	1426
8	1.55	1.62	1.53A	1.60A	1.60	.615	4	1428
9	1.57	1.80	1.53	1.80	1.84	.662	79	1397
12	1.91	1.95	1.85	1.95	1.95	.679	38	1398
13	2.10	2.14	1.95	2.12	2.11	.707	77	1423
14	1.92	2.07	1.88	1.96	2.00	.687	24	1414
15	2.18	2.20	2.08	2.20B	2.23	.725	107	1380
16	2.20	2.23	2.17	2.23	2.22	.726	87	1395
19	2.15	2.18	2.09	2.14B	2.20	.727	11	1374
20	1.96	2.02	1.87	1.98	2.00	.702	34	1373
21	1.92	2.23	1.92	2.23	2.25	.742	10	1371
22	2.30	2.36	2.19	2.19	2.13	.724	40	1344
23	2.13	2.22	2.13	2.22	2.26	.742	21	1353
26	1.95	1.98B	1.95	1.98B	2.01	.709	8	1332
27	1.91	1.91	1.83	1.91	1.95	.711	8	1331
28	2.00	2.02	1.95A	2.02	1.99	.721	23	1330
29	1.86	1.88	1.80	1.88	1.88	.701	23	1329
30	1.79	1.79	1.53	1.53	1.55	.630	91	1379

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	1.32	1.33	1.17	1.17	1.17	.553	137	1441
4	1.33@1.30	1.37B	1.28	1.33	1.30	.584	122	1421
5	1.33	1.33	1.06	1.07	1.07	.516	299	1491
6	.85	.91	.78	.87	.87	.448	1388	2566
9	.75@.73	.83	.73	.76@.78	.76	.405	715	2953
10	.79	.81	.72	.74	.74	.404	1585	3203
11	.76@.77	.77	.62	.67@.68	.67	.377	530	3583
12	.64	.84	.64	.79	.80	.414	539	3616
13	.90	1.07	.89	.97	.99	.487	709	3770
16	.93	1.17	.89	1.16	1.17	.545	645	3808
17	1.10	1.14	.93	.95	.95	.483	384	3857
18	.91	1.00	.84A	.90@.91	.90	.468	436	4030
19	.87	.98	.86	.96	.96	.489	501	4166
20	1.15@1.14	1.33	1.09	1.32	1.32	.598	488	4164
23	2.60@2.61	2.70	2.29	2.60	2.65	.819	1189	3575
24	2.50@2.45	2.58	2.38A	2.56	2.57	.807	314	3457
25	2.50	2.93	2.48	2.92	2.98	.853	350	3307
26	3.11@3.12	3.16	2.72	2.76	2.85	.839	162	3238
27	2.94	2.94	2.80	2.80	2.94	.850	64	2987
30	2.87	2.88	2.69	2.73	2.77	.839	33	2962

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 35 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.82	3.30	2.82	3.30	3.32	.891	70	2879
2	3.28	3.35	3.08A	3.15	3.15	.878	75	2826
3	3.16	3.60	3.16	3.60	3.62	.915	49	2795
4	3.61	3.65B	3.26	3.45	3.46	.906	15	2763
7	3.23	3.23	3.06	3.06	3.17	.891	5	2739
8	3.17	3.17	3.05A	3.12@3.08	3.10	.880	8	2726
9	3.21	3.21	3.07	3.07	2.98	.866	21	2703
10	2.98	3.00B	2.78	2.84B	2.85	.879	13	2696
11	2.85	2.98B	2.83A	2.93A	2.93	.890	5	2697
14	2.90	2.90	2.82A	2.82A	2.79	.887	1	2694
15	2.85	2.85	2.76	2.76	2.82	.893	11	2682
16	2.60	2.62	2.50	2.61	2.59	.876	192	2540
17	2.95	3.10	2.95	3.10B	3.11	.923	136	2536
18	3.16	3.19B	3.15A	3.19B	3.27	.936	3	2510
21	3.27	3.27	3.10	3.14B	3.16	.939	66	2449
22	3.08	3.14	3.00	3.07B	3.14	.940	13	2436
23	3.10	3.15B	3.10	3.12A	3.11	.944	105	2346
24	2.95	2.95	2.92	2.92	2.89	.937	48	2246
25	3.00	3.00	2.86	2.88	2.89	.942	18	2231
28	3.02	3.02	2.97A	2.97A	3.00	.957	8	2141
29	3.22	3.46	3.22	3.46	3.46	.978	18	1871
30	3.41	3.45B	3.22	3.22	3.23	.973	16	1810
31	3.56	3.56	3.37	3.37	3.30	.981	6	1777

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.35	3.65	3.35	3.65	3.70	.989	13	1741
4	3.67	3.67	3.57A	3.65A	3.63	.991	4	1726
5	3.42	3.50B	3.38	3.43B	3.46	.990	9	1692
6	3.60	3.73B	3.55A	3.73B	3.76	.995	4	1689
7	3.62	3.62	3.08A	3.08A	3.09	.985	8	1694
8	....	3.35B	....	3.35B	3.32	.991	....	1692
11	3.17	3.40B	3.17	3.40B	3.30	.994	7	1688
12	3.21	3.50	3.21	3.50	3.49	.997	17	1672
13	....	....	3.38A	3.49N	3.31	.996	....	1667
14	....	3.40B	....	3.31N	3.39	.997	....	1667
15	3.31	3.31	3.28A	3.28A	3.24	.997	5	1669
18	3.21	3.38B	3.21	3.38B	3.39	.999	2	1660
19	3.45@3.44	3.60B	3.43A	3.43A	3.45	.999	28	1578
20	....	3.60B	3.35A	3.40A	3.36	.999	....	1567
21	3.64	3.69B	3.64	3.69B	3.80	.999	1	1567
22	3.74	4.02B	3.74	4.02B	4.03	.999	50	1515
25	4.10	4.10	4.00A	4.10	4.09	.990	7	1522
26	3.99	4.30	3.99	4.29	4.33	.999	7	1505
27	....	4.41B	4.20A	4.33N	4.34	.999	....	1330
28	Exchange Closed; Thanksgiving Day							
29	....	4.86B	....	4.84B	4.86	1.000	....	1329

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	4.06	5.05B	4.56	4.75	4.77	1.000	4	1326
3	4.48	4.61B	4.46A	4.61B	4.56	1.000	1	1277
4	4.75	4.76B	4.70	4.70	4.73	1.000	25	335
5	4.66	4.74B	4.56A	4.74B	4.74	1.000	8	336
6	4.61	4.67	4.58	4.63A	4.59	1.000	4	293
9	....	....	....	....	....	1.000	....	....

DECEMBER 1985 36 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.60	.60	.60	.60	.55	.257	1	1
26	....	....	....	.55N	.55	.256	....	1
29	....	.60B	....	.60B	.68	.297	....	1
30	.76	.76	.70A	.70A	.60	.280	2	3

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 36 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	...	...	60N	55	.253	....	3
2....	52	52	50A	52	41	.219	2	5
3....	...	...	...	41N	34	182	...	5
6....	...	44B	...	44B	44	.177	...	5
7....	...	50B	...	50B	57	.227	...	5
8....	...	...	...	57N	57	.209	...	5
9....	...	62B	...	62B	70	.263	...	5
10....	65	69	65	69	75	.274	1	5
13....	...	...	...	75N	80	.302	2	7
14....	.80	80	.80	.80	85	.318	2	5
15....	...	...	84A	85N	83	.315	..	5
16....	...	...	78A	78A	71	.287	...	5
17....	...	73B	...	73B	80	.309	...	5
20....	...	90B	...	.80N	80	.303	...	5
21....	...	...	76A	.80N	.80	.309	...	5
22....	....	...	....	.80N	73	.298	....	5
23....	....	..	65A	65A	60	.289	....	5
24....	..	...	58A	58A	55	.267	...	5
27....	Exchange Closed; Memorial Day							
28....	....	....	53A	53A	54	.251	....	5
29....	....	....	50A	54N	57	.284	...	5
30....	.48	48	.48	48	.51	.267	1	5
31....	60	62	60	62	62	294	6	11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.70	70	67A	67A	67	.291	3	14
4....	65	65	65	.65	59	.272	1	13
5....	...	60B	....	59N	58	.271	...	13
6....	60	62B	60	.61	59	.270	1	14
7....	.55	55	.55	.55	.54	.248	3	17
10....	...	...	...	54N	54	.245	...	17
11....	.55	55	55	55	53	.243	3	20
12....	...	.	...	53N	50	235	...	20
13....	...	....	....	50N	49	.231	...	20
14....	50	.50	.50	.50	.55	.256	4	24
17....	...	....	....	55N	52	.253	...	24
18....	55	65B	55	65B	.65	.298	16	35
19....	60	60	60	60	58	.268	1	35
20....	43	45B	43	45B	.45	.238	5	38
21....	...	...	...	45N	.47	.247	...	38
24....	....	....	....	47N	48	.242	....	38
25....	.45	47	45	47	.47	.244	5	37
26....	49	50	49	50	.50	250	22	57
27....	.45	45	45	45	40	242	4	60
28....	.53	60	53	55	.53	263	16	62

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.43	45	43	45	43	.243	4	64
2....	....	.45B	...	.45B	.45	.245	....	66
3....	....	...	....	45N	.46	.256	...	66
4....	Exchange Closed; Independence Day							
5....	.51	62	51	62	62	287	79	139
8....	.54	66	54	66	64	310	10	149
9....	.64	74	64	.67	67	319	13	156
10....	.80	87	78A	87	.84	365	58	176
11....	79	96	79	93	.90	382	29	193
12....	1.00	1.14	1.00	1.13	1.13	431	652	712
15....	98	1.11	97A	1.11B	1.14	431	255	729
16....	1.06	1.11	1.04	1.06	1.06	423	15	735
17....	1.30	1.38	1.14	1.23	1.28	476	101	808
18....	1.25	1.27	1.03	1.03	1.04	414	167	936
19....	1.08	1.14	1.02	1.06	1.05	415	41	921
22....	1.08	1.08	95	1.04	1.09	429	25	853
23....	1.23	1.30	1.10	1.14	1.11	441	54	858
24....	1.08	1.08	94	1.03	1.03	440	52	874
25....	1.05	1.06	95A	95A	95	430	30	885
26....	92@.93	1.29	90	1.29@.23	1.23	492	166	992
29....	1.31	1.35	1.17	1.22A	1.18	486	80	1001
30....	1.22@.20	1.33	1.20	1.24	1.20	501	123	1040
31....	1.50@.53	1.53	1.34A	1.39	1.46	557	199	1051

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 36 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.43	1.43	1.18	1.18	1.19	489	97	956
2....	1.25	1.26B	1.20	1.25	1.25	507	52	954
5....	1.25	1.26	1.15	1.22	1.18	.504	26	947
6....	1.10	1.10	99	99	99	449	288	1050
7....	99	1.07	99	1.02	1.00	.454	125	1096
8....	1.08	1.11B	1.04A	1.10	1.10	486	18	1105
9....	1.10	1.28	1.05	1.28	1.26	535	78	1155
12....	1.32	1.45	1.30	1.39A	1.37	552	301	1273
13....	1.48	1.60	1.41	1.56A	1.52	584	293	1360
14....	1.38	1.43B	1.33	1.41	1.42	561	133	1358
15....	1.55	1.64	1.50	1.64	1.61	604	171	1420
16....	1.57	1.70	1.55	1.63A	1.61	.605	43	1404
19....	1.55	1.57	1.50	1.54	1.58	604	63	1422
20....	1.42	1.44	1.36	1.42	1.42	573	32	1424
21....	1.38	1.66	1.38	1.62A	1.60	619	198	1473
22....	1.66	1.72	1.50	1.50	1.50	597	399	1724
23....	1.49	1.63	1.49	1.57	1.59	618	33	1731
26....	1.53	1.53	1.37	1.41	1.40	.578	97	1689
27....	1.37	1.37	1.24	1.35	1.35	.580	40	1709
28....	1.40	1.44	1.33	1.42@.41	1.40	.590	33	1708
29....	1.33	1.33	1.24	1.28	1.26	.567	90	1728
30....	1.21@.23	1.23	1.00	1.03	1.03	498	237	1767

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.85	.87	75	76@.75	.75	.407	516	2034
4....	82	.92	79	84	85	.437	616	2288
5....	84	.87	.65	69@.65	.65	.370	267	2304
6....	50@.47	58	47	54	.54	.307	1368	2321
9....	45	.52	.45	47@.46	46	.268	984	2970
10....	49@.48	.50	.43	.44	.44	.268	1011	3014
11....	.46	46	36	.41	.40	.245	1013	3467
12....	.38	.51	.37	47@.48B	48	.276	894	3859
13....	58	69	55	61	61	.341	1858	4363
16....	57	75	.54	75	75	.394	1585	4193
17....	73	.74	56	58	59	.336	754	4081
18....	56@.55	.62	.53A	56@.54	55	.322	724	4026
19....	52@.51	.60	.51	58@.59	59	.341	559	3998
20....	.71	.87	69	86@.87	86	.446	1027	4218
23....	1.87@2.00	2.00	1.67	1.90	1.93	.700	2306	3059
24....	1.82	1.90B	1.70	1.84B	1.86	.686	899	2794
25....	1.83	2.23	1.78	2.22	2.22	.748	378	2507
26....	2.34	2.36	2.02	2.08	2.12	.729	415	2143
27....	2.18@.17	2.18	2.06	2.17B	2.19	.744	194	2055
30....	2.11	2.16	1.95	1.99	2.01	.727	65	2053

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.04	2.51	2.04	2.51	2.49	.801	100	2008
2....	2.30	2.55	2.27	2.34	2.34	.782	102	2037
3....	2.39	2.74	2.35	2.70	2.76	.837	92	1989
4....	2.81@.80	2.82	2.43	2.58B	2.60	.822	104	1956
7....	2.39	2.39	2.25	2.29	2.32	.797	106	1937
8....	2.35	2.37	2.23	2.25	2.25	.794	97	1947
9....	2.41	2.41	2.18	2.18	2.13	.785	27	1952
10....	2.14	2.18B	1.99	2.01B	2.02	.773	69	1907
11....	2.14	2.17	1.96A	2.11A	2.08	.787	6	1903
14....	2.04	2.06	1.95	1.95	1.96	.779	62	1833
15....	2.00	2.01	1.97A	1.98	1.97	.786	25	1832
16....	1.80	1.80	1.69	1.78	1.78	.756	36	1832
17....	1.95	2.22	1.94	2.22	2.24	.831	256	2023
18....	2.29	2.32	2.26A	2.29	2.37	.853	25	2016
21....	2.32	2.35B	2.26A	2.26A	2.28	.854	3	2020
22....	2.21	2.21	2.13	2.16	2.21	.854	1217	2983
23....	2.16	2.16	2.11A	2.16	2.15	.859	132	3083
24....	2.03	2.03	1.90	1.96	1.95	.840	622	3045
25....	2.03	2.05	1.88A	1.93	1.94	.847	387	3291
28....	2.04	2.04	2.00	2.01	2.04	.873	107	3316
29....	2.17	2.44	2.17	2.44	2.47	.922	173	3429
30....	2.42	2.46B	2.23A	2.23A	2.25	.908	62	3442
31....	2.50	2.57	2.35	2.41	2.40	.926	113	3503

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 36 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.41	2.72	2.37A	2.72	2.70	.951	21	3467
4	2.61	2.70B	2.60	2.63	2.63	.955	13	3422
5	2.47	2.51	2.40	2.43B	2.47	.949	43	3421
6	2.59	2.73B	2.59	2.73B	2.76	.970	10	3395
7	2.63	2.64	2.06	2.10A	2.12	.929	25	3393
8	2.24	2.37	2.16	2.37	2.33	.952	23	3387
11	2.19	2.40B	2.18A	2.33	2.30	.960	8	3387
12	...	2.42B	2.22A	2.42B	2.49	.974	...	3382
13	2.39	2.39	2.35	2.35	2.32	.968	7	3229
14	2.36	2.40	2.36	2.40	2.40	.976	3	3030
15	2.35	2.35	2.21	2.25	2.24	.973	72	3023
18	...	2.38B	2.22A	2.38B	2.39	.987	...	2989
19	2.50	2.61	2.43A	2.47A	2.45	.991	6	2800
20	2.30	2.60B	2.30	2.35	2.36	.991	48	2791
21	2.67	2.70	2.63	2.70	2.80	.997	17	2778
22	2.77	3.04	2.75	3.04	3.03	.999	14	975
25	2.97	3.10	2.97	3.06B	3.09	.999	15	936
26	2.99	3.36	2.99	3.29	3.33	.999	12	924
27	3.45	3.45	3.20A	3.33	3.34	.999	3	631
28	Exchange Closed; Thanksgiving Day							
29	3.90	3.90	3.81A	3.84B	3.86	.999	55	652

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.91	4.05B	3.75	3.77	3.77	1.000	6	531
3	3.46	3.61B	3.46	3.61B	3.56	1.000	26	296
4	...	3.76B	...	3.68B	3.73	1.000	...	222
5	3.59	3.74B	3.56A	3.74B	3.74	1.000	23	168
6	3.63	3.63	3.60	3.62	3.59	1.000	14	155
9	...	...	...	...	...	1.000	...	...

DECEMBER 1985 37 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.75	.75	.75	.75	.76	.330	2	2
15	.73	.80	.70	.80	.77	.329	12	13
16	.70	.80	.70	.79	.76	.322	39	49
17	.90	.98	.87	.90	.91	.371	44	75
18	1.00	1.00	.75	.76A	.74	.313	383	421
19	.74@.75	.80	.74	.77	.74	.314	34	454
22	.76	.76	.70	.72	.77	.326	46	495
23	.84	.95	.79A	.79A	.76	.336	147	635
24	.76	.76	.63	.71	.71	.334	130	662
25	.72	.72	.65A	.68	.65	.324	39	691
26	.62	.88B	.60	.85	.85	.381	261	919
29	.86	.96	.83	.84A	.81	.373	154	1042
30	.88	.95	.83	.85	.82	.386	100	1134
31	1.10	1.10	.90	1.02	1.04	.440	225	1293

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.96	.97	.79	.79	.78	.373	167	1425
2	.80	.87	.80	.84	.84	.389	162	1561
5	.84	.85	.75	.84A	.81	.383	19	1571
6	.72	.72	.64	.65	.65	.330	52	1608
7	.66	.69	.65	.67	.66	.333	47	1645
8	.72	.76	.70	.74A	.74	.361	135	1701
9	.75	.92	.67	.91	.86	.407	87	1722
12	.92	1.00	.89	.98A	.94	.422	189	1775
13	1.12@1.10	1.12	.95	1.06	1.05	.455	451	1758
14	.96	1.00	.90	.96	.98	.431	178	1902
15	1.07	1.15	1.02	1.15	1.15	.475	204	1995
16	1.12	1.20	1.10	1.12	1.13	.476	106	2008
19	1.12	1.12	1.02	1.06	1.09	.473	55	2045
20	.95	.97	.88	.95	.97	.440	136	2027
21	.93	1.15	.93	1.14A	1.12	.486	998	2434
22	1.14	1.19	.98	1.00	1.01	.464	993	2688
23	1.05@1.06	1.11	1.01	1.08	1.10	.485	87	2746
26	1.05	1.05	.92	.93	.93	.442	124	2787
27	.89	.90	.80	.86	.89	.443	171	2836
28	.92	.92	.86	.90	.91	.452	71	2884
29	.86@.85	.86	.77	.81@.82	.82	.428	383	3002
30	.78	.78	.63	.65	.64	.360	212	3077

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 37 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.53@.50	.53	.44	.44	.45	.276	678	3289
4	.51	.56	.50	.52	.52	.302	426	3189
5	.53	.53	.38	.38@.39	.39	.244	2050	3046
6	.30	.35	.30	.32	.32	.193	225	3132
9	.26	.32	.26	.27	.27	.162	224	3253
10	.28@.27	.30	.25	.25	.25	.162	437	3412
11	.27	.27	.21	.24	.23	.145	183	3434
12	.21	.30	.21	.27@.28	.28	.168	440	3577
13	.35	.42	.34	.38	.37	.219	348	3516
16	.34@.35	.45	.32	.44@.45	.45	.262	435	3592
17	.43	.44	.33A	.33A	.34	.214	135	3598
18	.32	.36B	.31	.33	.32	.202	78	3514
19	.30	.34	.30	.34	.33	.217	202	3560
20	.42	.54	.40	.54@.53	.53	.305	1147	4101
23	1.37@1.35	1.38	1.12	1.33@1.34	1.37	.559	2518	4026
24	1.24@1.27	1.31	1.15	1.30	1.30	.545	1525	4468
25	1.23@1.25	1.60	1.23	1.60@1.59	1.59	.618	875	4136
26	1.68@1.67	1.75	1.44	1.48B	1.48	.595	1075	3813
27	1.50	1.53	1.45	1.52	1.54	.613	84	3750
30	1.45	1.51B	1.32	1.37	1.38	.591	242	3721

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.43	1.77B	1.41	1.74B	1.77	.681	512	3638
2	1.72	1.80	1.61A	1.62	1.64	.656	173	3607
3	1.65	2.01	1.65	1.98@2.00	2.00	.726	339	3444
4	2.03	2.05B	1.76	1.89	1.89	.706	140	3334
7	1.67	1.70	1.57	1.61	1.61	.669	62	3302
8	1.58	1.62	1.53	1.53	1.54	.664	64	3277
9	1.64	1.65	1.41A	1.41A	1.42	.649	6	3279
10	1.38	1.48	1.30	1.32	1.33	.632	53	3260
11	1.35	1.45	1.35	1.37	1.38	.647	141	3182
14	1.35	1.36	1.28	1.28	1.26	.631	30	3184
15	1.28	1.32	1.26	1.27	1.28	.638	534	3565
16	1.08	1.12	1.03	1.09B	1.11	.598	211	3617
17	1.26	1.48	1.26	1.46B	1.48	.694	566	3187
18	1.50	1.58	1.47	1.58	1.57	.722	189	3075
21	1.53	1.53	1.41	1.41	1.50	.717	155	2987
22	1.43	1.44	1.30	1.37B	1.43	.714	20	2983
23	1.37	1.37	1.33	1.33	1.34	.716	[illegible]	3044
24	1.19	1.20B	1.16	1.16	1.17	.683	92	3048
25	1.22	1.25	1.14	1.17	1.16	.688	126	3053
28	1.20	1.20	1.15	1.20	1.21	.717	273	2939
29	1.32	1.60	1.32	1.60	1.56	.800	993	2913
30	1.53	1.54	1.35	1.35	1.37	.768	715	3049
31	1.50	1.66	1.44	1.49B	1.50	.800	926	3531

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.50	1.80	1.46A	1.77	1.77	.850	88	3564
4	1.75	1.77	1.65	1.71	1.70	.853	242	3782
5	1.49	1.58	1.47A	1.50B	1.53	.833	21	3785
6	1.68	1.68	1.60	1.65B	1.79	.883	212	3884
7	1.67	1.69	1.20	1.26	1.23	.778	92	3909
8	1.40	1.45	1.24	1.43A	1.42	.827	49	3927
11	1.29	1.49B	1.29A	1.37	1.37	.838	237	4120
12	1.33	1.51	1.22	1.50	1.53	.875	286	4339
13	1.45	1.45	1.35A	1.35A	1.37	.853	34	4322
14	1.42	1.43B	1.35A	1.37	1.43	.874	27	4288
15	1.39	1.39	1.26	1.28	1.28	.856	40	4298
18	1.22	1.40	1.22	1.40	1.42	.902	23	4290
19	1.48	1.63B	1.46A	1.46A	1.48	.917	48	4258
20	1.63	1.63	1.35A	1.36	1.39	.911	36	4271
21	1.68	1.76	1.62A	1.76	1.81	.966	56	4261
22	1.80	2.03B	1.77A	2.02	2.04	.983	37	4268
25	2.05	2.08B	1.99	2.08B	2.10	.992	53	4200
26	2.03	2.33	2.00A	2.32	2.34	.997	45	4186
27	2.42	2.42	2.20A	2.39	2.35	.998	6	4177
28	Exchange Closed; Thanksgiving Day							
29	2.89	2.91	2.81A	2.89	2.86	.999	10	4148

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 37 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.95	3.05B	2.65	2.76	2.77	.999	69	2069
3....	2.42	2.61B	2.42	2.61B	2.56	.999	12	1616
4....	2.75	2.76B	2.71A	2.76B	2.73	1.000	12	1469
5....	2.81@.82	2.75	2.56A	2.75	2.74	1.000	17	1127
6....	2.64	2.66B	2.59	2.59	2.59	1.000	30	1077
9....	....	....	....	....	....	1.000	....	....

DECEMBER 1985 38 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	.53	.53	.52	.52	.53	.227	2	2
22....	.50	.52	.50	.52	.52	.236	2	4
23....	.70	.70	.60A	.60A	.51	.245	2	6
24....	.45	.45	.45	.45	.46	.243	36	37
25....	.47	.47	.39A	.42	.43	.233	49	86
26....	.43@.47	.59	.43	.59	.59	.282	4	86
29....	.60	.65	.57A	.57A	.56	.273	14	85
30....	.55	.60	.55	.55	.56	.293	62	143
31....	.75	.76	.62	.67	.69	.331	139	189

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.59	.60	.54	.55	.54	.270	54	226
2....	.59	.61	.52	.55	.57	.283	91	308
5....	.55	.58	.51	.58	.55	.276	26	305
6....	.49	.49	.45	.45	.44	.229	28	317
7....	.45	.50	.45	.45	.45	.230	6	320
8....	.52	.55	.46A	.49	.48	.253	25	321
9....	.50	.57	.48	.57	.57	.292	6	324
12....	.63@.62	.69B	.60	.69B	.67	.304	22	336
13....	.74@.79	.80	.66	.73	.74	.333	363	552
14....	.68	.68	.61	.66	.68	.312	20	562
15....	.76	.78	.69	.78	.78	.352	75	597
16....	.76	.78	.74	.77	.76	.353	208	655
19....	.76	.76	.68	.71	.74	.348	20	662
20....	.59	.65	.57	.64	.65	.316	60	608
21....	.60	.78	.60	.78	.75	.358	285	830
22....	.80	.82	.65	.65	.67	.337	200	960
23....	.72@.71	.74	.69A	.70A	.71	.356	52	987
26....	.69	.69	.57	.61	.60	.316	96	1067
27....	.55	.56	.50	.55@.54A	.56	.316	123	1155
28....	.56	.60	.54	.58@.57	.57	.323	173	1172
29....	.53	.53	.48	.52	.52	.301	182	1252
30....	.48@.47	.48	.36	.36	.37	.242	84	1274

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.33@.30	.33	.25	.26A	.25	.172	216	1345
4....	.32	.33	.27	.30	.29	.182	64	1380
5....	.31	.32	.22	.23	.22	.148	588	1698
6....	.19	.21	.15	.20	.17	.111	136	1750
9....	.17	.19	.15	.16	.16	.090	136	1834
10....	.16	.17	.13	.14B	.14	.090	367	1976
11....	.15	.15	.12	.12	.13	.079	2406	4197
12....	.12	.16	.10	.16	.16	.094	141	4259
13....	.22	.24	.20	.20	.21	.129	458	4168
16....	.20	.26	.18	.26	.26	.159	1147	4128
17....	.23	.26	.18	.19	.19	.124	330	4175
18....	.19	.21	.16	.19@.18	.18	.116	387	4191
19....	.18	.20	.18	.20@.19A	.19	.126	177	4321
20....	.22	.34	.22	.31	.31	.191	272	4263
23....	.90	.95	.73	.92	.90	.415	1460	4383
24....	.89@.85	.90	.75	.87	.85	.401	1651	4680
25....	.84@.82	1.11	.81	1.09	1.10	.476	825	4771
26....	1.18@.16	1.20	.96	1.01	1.01	.453	508	4573
27....	1.01	1.05	.96	1.03B	1.03	.472	2469	2652
30....	1.00	1.03	.86	.92	.92	.446	385	2628

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 38 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.93	1.21	.91	1.20@.21	1.19	.541	1494	2641
2....	1.17@.15	1.24	1.03	1.09@.07	1.09	.514	617	2586
3....	1.09	1.37	1.08	1.34B	1.36	.591	881	2527
4....	1.40	1.40	1.12	1.25	1.25	.567	976	2946
7....	1.13	1.14B	.97	1.03	1.04	.522	604	2937
8....	1.02	1.05	.96	.97B@.96	.97	.515	487	2945
9....	1.03@.02	1.07	.85	.85@.86	.86	.466	784	3341
10....	.85	.88	.78	.80	.80	.475	930	3393
11....	.81@.82	.89	.80	.83	.83	.488	401	3457
14....	.82	.82	.74	.74	.74	.468	373	3840
15....	.77@.75	.78	.73	.75	.74	.470	740	3950
16....	.62@.63	.64	.57	.63	.63	.426	1176	4118
17....	.73	.90	.71	.87	.87	.525	699	3632
18....	.91@.89	.97	.87	.94	.94	.555	922	4159
21....	.90	.93	.83	.86	.87	.542	387	4013
22....	.83	.83	.72	.80	.80	.535	827	3986
23....	.78	.82B	.72	.72	.71	.532	206	4001
24....	.59	.63	.56	.60	.59	.468	952	3985
25....	.62	.63	.52A	.57	.57	.487	1285	4245
28....	.58	.61	.57	.59	.60	.509	621	4402
29....	.66@.68	.88	.66	.85@.88	.86	.609	605	4642
30....	.84@.85	.86	.72	.72	.72	.561	1486	5049
31....	.79	.97	.75	.80	.80	.598	2169	5320

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.80	1.01	.75A	1.01	1.01	.668	633	5134
4....	1.00@.99	1.31	.89	.94	.95	.660	431	5123
5....	.80	.83	.72	.75B	.77	.623	267	5101
6....	.85	1.00	.81	.99@1.00	.98	.698	641	4867
7....	.90	.90	.45	.56@.55	.56	.532	1332	5231
8....	.66	.71	.59A	.66	.67	.594	658	5133
11....	.56	.70	.56	.66A	.63	.594	72	5008
12....	.57	.74	.48	.74	.72	.650	1583	4629
13....	.68	.70	.56	.56	.59	.601	523	4888
14....	.64@.65	.66	.53A	.60@.59	.59	.629	1087	4995
15....	.55	.57	.45	.49	.49	.586	562	5025
18....	.45	.57	.44	.57	.56	.644	345	4762
19....	.60	.75	.53	.63	.63	.668	592	4737
20....	.62	.74B	.51	.54	.54	.641	396	4598
21....	.75	.85	.70	.85	.88	.780	312	4527
22....	.83	1.12	.81	1.05	1.07	.867	386	4445
25....	1.07	1.13	1.02	1.13	1.13	.896	151	4375
26....	1.03	1.39	.99	1.37	1.35	.945	295	4220
27....	1.32	1.45	1.22A	1.33	1.36	.955	81	4172
28....	Exchange Closed; Thanksgiving Day							
29....	1.80	1.93	1.78	1.87B	1.86	.985	219	4086

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.04	2.06	1.68	1.75B	1.77	.999	250	4130
3....	1.50	1.65	1.44A	1.65	1.56	.999	66	3563
4....	1.77	1.77	1.70	1.70	1.73	.999	79	3421
5....	1.59	1.76	1.57A	1.76	1.74	.999	49	3316
6....	1.64	1.67	1.58	1.58	1.59	.999	149	3273
9....	....	....	....	....	....	.999	....	....

DECEMBER 1985 39 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	.43	.45	.39	.45	.45	.212	3	3
15....	.51	.54	.50	.50	.52	.246	33	26
16....	.52	.52	.48	.51	.50	.246	34	57
19....	.47	.49	.44	.48	.48	.240	47	100
20....	.43	.43	.40	.40	.43	.213	14	95
21....	.39	.50B	.39	.49	.49	.247	135	225
22....	.52	.53	.41	.42	.41	.229	253	363
23....	.43	.46	.42	.42	.43	.245	327	672
26....	.43	.43	.35	.36B	.36	.210	324	861
27....	.32	.33	.30	.33@.32	.33	.210	110	952
28....	.33	.37	.31	.36A	.35	.215	219	1076
29....	.33	.33	.29	.30	.31	.196	2798	3047
30....	.27	.28	.22	.23	.22	.150	22	3044

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 39 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	.18@.19	.19	.14	.14	.13	.099	81	3045
4	.18	.18	.17	.18	.17	.112	18	3057
5	.18	.18	.13	.13	.13	.082	509	2810
6	.10	.12	.09	.12	.09	.059	288	3024
9	.10	.12	.10	.11	.10	.045	71	3017
10	.10	.11	.10	.10	.10	.045	257	3031
11	.10	.10	.06	.08	.08	.039	2267	1137
12	.11	.11	.11	.11	.10	.048	26	1133
13	.13	.14	.13	.13	.13	.069	172	1135
16	.12	.14	.11	.14	.15	.088	2	1136
17	.14	.15	.12	.12A	.12	.066	899	1718
18	.11	.12	.11	.11A	.11	.060	35	1698
19	.12	.12	.11	.11	.11	.067	2	1709
20	.11	.19	.11	.19	.19	.110	513	2000
23	.55@.57	.70	.49	.60	.60	.284	1648	2363
24	.59	.59	.48	.56B	.57	.273	460	2454
25	.53	.75	.52	.75	.75	.340	648	2629
26	.80	.81	.62	.66	.66	.320	718	3024
27	.65@.67	.67	.62	.65B	.66	.337	86	3018
30	.69	.69	.56	.57	.58	.312	1435	3398

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.59	.81	.59	.80@.79	.80	.400	821	3386
2	.78@.75	.82	.68	.71	.71	.373	643	3556
3	.75	.90	.70	.90	.90	.448	1744	3979
4	.94	.94	.74	.82	.81	.424	632	4084
7	.70	.70	.61	.65@.64	.65	.376	571	4163
8	.62	.65	.56	.59	.58	.367	874	4445
9	.61	.64	.45	.45@.46	.47	.347	664	4562
10	.47	.51	.44	.46	.45	.325	254	4547
11	.48	.51	.46	.48	.48	.335	271	4458
14	.48@.47	.48	.40	.40	.40	.310	147	4469
15	.41	.42	.40	.40	.40	.311	179	4504
16	.31@.33	.34	.29	.33	.33	.271	449	4487
17	.39@.38	.48	.37A	.47	.47	.357	736	4438
18	.49	.53	.46	.53	.52	.382	513	4529
21	.49	.50	.43	.47	.46	.363	188	4431
22	.42	.43	.36	.40	.40	.353	323	4502
23	.40	.40	.31	.31	.32	.345	283	4660
24	.29	.29	.23	.26	.26	.300	726	5021
25	.26	.29	.21	.24@.23	.24	.294	595	5161
28	.24	.25	.22	.24	.24	.304	497	5009
29	.28	.42	.28	.41@.40	.41	.392	1003	5430
30	.41@.40	.41	.30	.31	.31	.340	1006	5551
31	.35	.48	.32	.36B@.37	.36	.371	1487	6175

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.34	.50	.31	.50	.49	.439	1347	6631
4	.48	.48	.39	.40@.41	.41	.418	709	6889
5	.33	.35	.27	.31B@.32	.31	.373	824	6721
6	.34	.45	.29	.40@.45	.43	.445	322	6768
7	.39@.38	.39	.14	.20@.21	.20	.278	1236	6616
8	.24	.30	.20	.26@.25	.24	.328	846	6755
11	.18	.26	.16	.22A	.20	.311	729	6231
12	.18	.26B	.13	.26B	.26	.358	473	6225
13	.24@.23	.25	.15	.17@.18	.17	.303	275	6133
14	.21	.21	.14	.17	.17	.319	831	5923
15	.14@.13	.15	.09	.12	.11	.270	255	5914
18	.09@.08	.13	.08	.12	.12	.296	843	5760
19	.14	.22	.11	.16@.17	.16	.310	1822	6275
20	.19@.20	.21	.11	.11@.12	.11	.274	883	6576
21	.22@.23	.28	.17	.26@.28	.27	.427	1223	6647
22	.27@.26	.37	.21	.31@.34	.34	.517	1309	6663
25	.35	.37	.29	.32@.33	.33	.545	1244	6570
26	.28	.48	.26	.44@.45	.44	.655	1639	5694
27	.43	.52	.29	.43@.42	.43	.667	1244	5374
28	Exchange Closed, Thanksgiving Day							
29	.86@.80	.93	.74	.88	.88	.885	876	5156

DEUTSCHEMARK OPTION ON FUTURES—CALLS
DECEMBER 1985 39 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.06	1.08	.64	.79	.79	.922	343	5085
3	.49@.54	.66B	.45	.61	.59	.883	243	4962
4	.76	.80	.70A	.73	.74	.970	445	4743
5	.54	.77	.54	.75	.74	.996	1706	4343
6	.62	.68	.55	.57	.59	.984	480	4130
9		...	...	...	...	.899	...	...

DECEMBER 1985 40 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.50	.52	.39	.40B	.40	.210	198	185
27	.40	.43	.40	.41	.43	.223	1872	1968
30	.43	.43	.34	.37	.36	.201	448	1986

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.38	.50	.37	.49	.48	.274	1941	2352
2	.48	.50	.41	.43B	.42	.251	343	2365
3	.45	.56	.42	.53	.54	.315	1164	2789
4	.58	.58	.45	.49	.50	.292	2317	4491
7	.40	.42	.35	.36	.36	.249	600	4704
8	.35	.36	.31	.32B	.32	.240	394	4584
9	.36	.36	.23	.23	.23	.221	353	4412
10	.25	.28	.22	.23	.23	.202	2176	4598
11	.24@.25	.27	.22	.24@.23	.24	.208	526	4848
14	.23	.23	.19	.20@.19	.20	.185	98	4651
15	.20	.22	.19	.20	.20	.184	83	4663
16	.16	.16	.12	.14	.15	.153	559	4227
17	.18	.25	.17A	.21@.22	.22	.216	1129	4524
18	.24	.26	.21	.24	.24	.234	592	4509
21	.23	.24	.20	.22@.21	.21	.2 4	557	4663
22	.19	.21	.13	.16	.16	.203	383	4518
23	.15	.17	.11	.12	.12	.193	360	4568
24	.09	.11	.08	.08	.08	.157	486	5072
25	.10	.11	.05	.07@.06	.06	.150	745	5330
28	.07	.08	.05	.08@.07	.07	.150	142	5416
29	.09	.16	.09	.16	.15	.209	399	5427
30	.15	.16	.10	.10	.10	.168	392	5443
31	.13	.21	.11	.13A@.12	.12	.186	1571	

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.13	.22	.11	.22@.20	.20	.233	953	6193
4	.17	.19	.14	.16@.14	.15	.208	185	6192
5	.10@.12	.12	.08	.09	.09	.173	198	6248
6	.11	.15	.08	.15@.13	.13	.219	656	6249
7	.11	.11	.04	.07	.07	.107	1023	6538
8	.08	.12	.06	.08	.08	.132	795	6572
11	.07@.04	.07	.04	.06	.06	.114	439	6183
12	.03@.04	.08	.03	.07	.08	.137	314	6029
13	.05	.06	.03	.04@.05	.04	.102	868	5888
14	.04	.05	.03	.05@.04	.04	.106	147	5826
15	.03@.04	.04	.02	.03	.02	.078	180	5803
18	.02	.03	.02	.03	.02	.078	326	5729
19	.03	.06	.02	.04	.03	.080	180	5827
20	.05	.05	.02	.03	.02	.062	278	5880
21	.05	.06	.04	.06	.06	.124	716	6226
22	.06	.09	.05	.08	.07	.169	826	6196
25	.08	.08	.05	.08	.07	.156	1356	6310
26	.04	.09	.04	.07	.08	.220	1170	5710
27	.07@.08	.10	.02	.08	.08	.211	1991	5369
28	Exchange Closed, Thanksgiving Day							
29	.18@.15	.22	.15	.19A	.19	.427	1539	4975

DEUTSCHEMARK OPTION ON FUTURES—CALLS

DECEMBER 1985 40 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	25@24	27	09	16	15	341	1660	5399
3	05	09	04	06@07	06	179	892	5285
4	08	10	05	06	06	246	672	5065
5	02@03	06	02	05	05	175	504	4781
6	01	02	CAB	CAB	CAB	069	143	....

DECEMBER 1985 41 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	33	33	28	31	31	186	2582	2528
7	22	23	20	21	21	151	109	2566
8	21	21	19	19	18	143	65	2624
9	19	19	12	12	13	128	2457	1449
10	11	13	10	11	10	114	2635	2921
11	13	13	12	12A	12	117	29	2936
14	12	12	10	10	10	099	32	2944
15	09	09	09	09	10	097	1	2945
16	07	08	06	07	08	077	31	2963
17	09	12	09	11	11	115	75	3013
18	11	12	09	12	12	126	48	3012
21	10	10	09A	10	10	110	65	3012
22	09	09	07	07	07	101	91	2922
23	06	08B	05	05	06	093	217	2932
24	03	05B	03	03	04	070	31	2929
25	03	03	02	02	03	064	75	2929
28	02	02	02	02	03	060	43	2919
29	03	04	03	04	04	091	138	2912
30	05	05	03	04	03	067	55	2911
31	07	07	05A	05A	05	074	63	2924

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	04	07	02	07	07	099	10	2915
4	06@07	07	06	06	06	080	34	2915
5	04	04	03	03	04	060	21	2920
6	02	03B	02	03B	03	081	12	2910
7	03	03	01	01	02	030	23	2920
8	02	02	01	01	02	038	107	2828
11	....	....	....	02N	02	029	5	2821
12	....	....	....	02N	02	035	10	2828
13	02	02	02	02	01	022	2	2828
14	....	....	....	01N	01	022	....	2828
15	01	01	01	01	01	013	1	2827
18	01	01	01	01	....	011	4	2822
19	CAB	CAB	CAB	CAB	CAB	011	....	2822
20	01	01	01	01	....	007	5	2822
21	CAB	CAB	CAB	CAB	CAB	018	....	2817
22	01	02	01	02	01	026	426	3026
25	01	01	01	01	01	017	30	2806
26	01	01	01	01	01	027	518	2626
27	01	01	01	01	01	022	73	2546
28	Exchange Closed; Thanksgiving Day							
29	03	03	02	02	02	062	160	2412

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	02	03	01	02	02	014	434	2133
3	01	01	CAB	CAB	01	001	492	1674
4	CAB	CAB	CAB	CAB	CAB	000	1	1673
5	CAB	CAB	CAB	CAB	CAB	000	30	1673

MARCH 1986 31 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.00	3.00	3.00	3.00	3.01	.733	5	5
2	....	....	....	3.01N	3.01	.737	....	5
3	....	3.09B	....	3.09B	3.10	.749	....	5
4	Exchange Closed; Independence Day							
5	....	3.23B	....	3.23B	3.40	.774	....	5
8	....	....	3.35A	3.40N	3.43	.792	....	5
9	....	3.50B	....	3.50B	3.51	.799	....	5
10	....	3.96B	....	3.96B	3.90	.826	....	5
11	....	....	....	3.90N	4.06	.837	....	5
12	....	4.40B	....	4.40B	4.52	.861	....	5
15	....	....	4.40A	4.52N	4.52	.861	....	5
16	....	....	....	4.52N	4.48	.858	....	5
17	....	4.95B	....	4.95B	4.90	.881	....	5
18	....	4.94B	....	4.90N	4.35	.857	....	5
19	....	....	....	4.35N	4.35	.857	....	5
22	....	....	....	4.35N	4.51	.867	....	5
23	....	4.70B	....	4.70B	4.84	.872	....	5
24	4.60	4.62	4.60	4.62	4.62	.874	30	35
25	....	4.63B	....	4.62N	4.55	.872	....	35
26	....	....	4.50A	4.55N	5.15	.898	....	35
29	....	....	....	5.15N	5.05	.899	....	35
30	....	5.13B	....	5.13B	5.25	.907	....	35
31	....	....	....	5.25N	5.20	.924	....	35

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1986 31 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	5.20N	5.09	.905	....	35
2	....	....	....	5.09N	5.29	.913	....	35
5	....	....	....	5.29N	5.22	.915	....	35
6	....	....	5.07A	5.07A	4.79	.900	....	35
7	....	....	....	4.79N	4.79	.905	....	35
8	....	4.97B	....	4.97B	5.09	.916	....	35
9	....	....	....	5.09N	5.44	.931	....	35
12	....	5.46B	....	5.44N	5.60	.936	....	35
13	....	5.75B	....	5.75B	5.83	.944	....	35
14	....	....	5.68A	5.68A	5.69	.939	....	35
15	....	5.85B	....	5.85B	6.03	.948	....	35
16	....	....	....	6.03N	6.03	.948	....	35
19	....	....	....	6.03N	6.05	.949	....	35
20	....	....	5.75A	5.75A	5.78	.944	....	35
21	....	....	5.77A	5.78N	6.15	.954	....	35
22	....	6.25B	....	6.15N	5.98	.949	....	35
23	....	....	....	5.98N	6.12	.953	....	35
26	....	....	6.08A	6.08A	5.82	.946	....	35
27	....	....	5.75A	5.75A	5.82	.947	....	35
28	....	5.86B	....	5.86B	5.90	.950	....	35
29	....	....	5.78A	5.78A	5.68	.946	....	35
30	....	....	....	5.68N	5.29	.932	....	35

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	4.97A	4.97A	4.61	.911	....	35
4	4.95	4.95	4.95	4.95	4.85	.919	....	35
5	4.98	4.98	4.96	4.96	4.39	.900	9	44
6	4.00	4.00	4.00	4.00	4.02	.877	3	47
9	....	....	3.85A	3.85A	3.81	.861	....	47
10	....	3.83B	....	3.83B	3.87	.861	....	47
11	....	....	3.85A	3.85A	3.70	.850	....	47
12	....	....	....	3.70N	3.86	.864	....	47
13	4.27	4.45	4.27	4.45	4.30	.880	9	56
16	4.26	4.55	4.26	4.55	4.60	.907	9	65
17	....	....	4.50A	4.50A	4.23	.888	....	65
18	....	....	4.20A	4.20A	4.14	.882	....	65
19	....	....	....	4.14N	4.29	.889	....	65
20	....	4.65B	....	4.65B	4.93	.920	....	65
23	6.50	6.50	6.50	6.50	6.66	.967	5	60
24	....	....	....	6.66N	6.55	.963	....	60
25	....	....	....	6.55N	7.06	.971	....	60
26	....	7.20B	....	7.06N	6.90	.967	....	30
27	....	....	....	6.90N	7.04	.969	....	15
30	....	....	6.90A	6.90A	6.86	.966	....	8

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	7.40B	....	7.40B	7.53	.976	....	4
2	....	....	....	7.53N	7.33	.974	....	2
3	....	7.80B	....	7.80B	7.87	.980	....	1
4	....	....	....	7.87N	7.70	.979	....	....
14	....	....	....	7.19N	7.08	.978	....	....
25	7.12	7.12	7.12	7.12	7.20	.990	5	5
28	....	7.28B	....	7.28B	7.29	.992	....	5
29	....	7.60B	....	7.60B	7.74	.995	....	....

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	....	....	7.98N	7.94	.997	....	50
5	....	....	7.80A	7.80A	7.78	.997	....	....

MARCH 1986 32 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	2.30	2.30	2.30	2.30	2.30	.633	12	12
25	2.34	2.34	2.34	2.34	2.31	.638	7	19
26	2.42	2.42	2.42	2.42	2.34	.647	3	22
27	2.38	2.38	2.32A	2.32A	2.32	.643	20	42
28	2.58	2.58	2.58	2.58	2.55	.686	1	42

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 32 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.35	2.35	2.35	2.35	2.37	651	5	47
2	....	....	2.34A	2.37N	2.38	656	....	47
3	....	2.40B	....	2.40B	2.45	669	....	47
4	Exchange Closed; Independence Day							
5	....	2.55B	....	2.55B	2.73	696	....	47
8	....	....	2.70A	2.73N	2.74	717	....	47
9	....	2.80B	....	2.80B	2.91	725	....	47
10	....	3.25B	....	3.25B	3.28	757	....	47
11	....	....	3.20A	3.28N	3.34	771	....	47
12	....	3.65B	....	3.65B	3.76	800	....	47
15	....	....	3.65A	3.76N	3.76	801	....	47
16	....	....	3.71A	3.71A	3.72	797	....	47
17	....	4.13B	....	4.13B	4.07	825	....	47
18	....	4.12B	....	4.07N	3.70	794	....	47
19	3.68	3.68	3.68	3.68	3.70	795	....	47
22	....	....	....	3.70N	3.75	807	3	50
23	4.07	4.07	4.07	4.07	3.87	813	....	50
24	....	....	....	3.87N	3.88	815	....	50
25	....	....	....	3.88N	3.79	812	5	55
26	....	....	....	3.79N	4.26	845	....	55
29	....	....	4.20A	4.26N	4.19	847	....	55
30	....	4.28B	....	4.28B	4.35	856	....	55
31	....	....	....	4.35N	4.71	880	....	55

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.39A	4.39A	4.22	853	....	55
2	....	....	....	4.22N	4.37	863	....	55
5	....	....	....	4.37N	4.36	866	....	55
6	....	....	4.04A	4.04A	3.98	844	....	55
7	....	....	....	3.98N	3.98	850	....	55
8	....	4.10B	....	4.10B	4.22	865	....	55
9	....	....	....	4.22N	4.50	885	....	55
12	....	....	....	4.50N	4.62	893	....	55
13	4.80	4.80	4.80	4.80	4.83	904	10	60
14	....	....	4.68A	4.68A	4.68	897	10	70
15	....	4.95B	....	4.95B	5.03	910	....	70
16	....	....	....	5.03N	5.03	911	....	70
19	....	....	....	5.03N	5.05	912	....	70
20	....	....	4.80A	4.80A	4.77	904	....	70
21	....	....	4.76A	4.77N	5.15	918	....	70
22	....	5.25B	5.05A	5.05A	4.98	912	....	70
23	....	....	....	4.98N	5.12	918	....	70
26	....	....	5.10A	5.10A	4.82	907	....	70
27	....	....	....	4.82N	4.82	908	....	70
28	....	4.86B	....	4.86B	4.90	913	....	70
29	....	....	4.78A	4.78A	4.68	906	....	70
30	....	....	....	4.68N	4.29	885	....	70

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	4.00A	4.00A	3.77	853	....	70
4	4.00	4.00	4.00	4.00	3.92	865	4	70
5	4.04	4.04	4.04	4.04	3.57	837	2	71
6	3.25	3.25	3.25	3.25	3.23	807	2	73
9	....	....	3.05A	3.05A	3.03	785	....	73
10	....	3.05B	....	3.05B	3.04	784	....	73
11	2.87	2.87	2.87	2.87	2.85	771	6	75
12	....	....	....	2.85N	3.10	789	....	75
13	3.46	3.50B	3.46	3.46	3.40	823	2	75
16	3.45	3.45	3.40A	3.45	3.80	848	2	78
17	3.73	3.73	3.71	3.71	3.45	821	....	78
18	3.50	3.50	3.42A	3.50	3.38	814	8	72
19	....	....	....	3.38N	3.50	824	....	72
20	....	3.80B	....	3.80B	4.05	867	....	72
23	5.60	5.60	5.55	5.55	5.67	939	38	68
24	5.55	5.55	5.55	5.55	5.59	933	5	69
25	5.80	5.80	5.58A	5.80	6.06	946	2	71
26	6.20	6.20	6.20	6.20	5.92	941	8	71
27	....	5.95B	....	5.95B	6.04	944	....	71
30	....	....	5.90A	5.90A	5.86	939	....	71

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 32 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.40B	....	6.40B	6.53	956	....	64
2	....	....	....	6.53N	6.33	951	....	64
3	....	6.80B	....	6.80B	6.87	963	....	64
4	....	....	....	6.87N	6.70	960	....	64
7	....	....	6.50A	6.50A	6.39	955	....	64
8	....	....	....	6.38N	6.35	955	....	64
9	6.40	6.40	6.40	6.40	6.23	954	....	55
10	....	....	....	6.23N	6.10	963	....	55
11	....	....	....	6.10N	6.19	957	....	55
14	....	....	....	6.19N	6.06	956	....	55
15	....	....	....	6.08N	6.09	958	....	55
16	....	....	5.86A	5.94A	5.83	964	....	55
17	....	6.32B	....	6.32B	6.41	966	....	55
18	....	6.50B	....	6.50B	6.57	972	....	55
21	....	....	6.50A	6.50A	6.49	972	....	55
22	....	....	6.48A	6.48A	6.46	974	....	55
23	....	....	6.45A	6.45A	6.44	976	....	55
24	....	....	6.28A	6.28A	6.22	974	....	55
25	....	6.30B	....	6.22N	6.20	976	....	55
28	....	6.28B	....	6.28B	6.29	980	....	55
29	....	6.80B	....	6.80B	6.74	987	....	55
30	....	....	....	6.74N	6.50	986	....	55
31	....	6.70B	....	6.50N	6.67	986	....	55

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.81B	....	6.81B	6.98	991	....	55
4	....	....	....	6.98N	6.94	992	....	55
5	....	....	6.80A	6.80A	6.79	992	....	55
6	....	6.85B	....	6.85B	7.09	994	....	25
7	....	....	6.40A	6.40A	6.41	990	....	25
8	....	6.63B	....	6.63B	6.83	992	....	25
11	....	....	6.60A	6.63N	6.81	993	....	25
12	....	6.73B	6.59A	6.73B	6.80	994	....	25
13	....	....	6.76A	6.76A	6.82	994	....	25
14	....	6.70B	....	6.70B	6.70	995	....	25
15	....	....	6.64A	6.64A	6.56	995	....	25
18	....	....	....	6.56N	6.71	996	....	25
19	....	6.88B	....	5.75B	6.77	997	....	25
20	....	....	6.65A	6.65A	6.88	997	....	25
21	....	6.97B	....	6.97B	7.12	998	....	25
22	....	7.20B	....	7.20B	7.36	998	....	25
25	....	....	....	7.36N	7.42	998	....	25
26	....	7.53B	7.40A	7.03B	7.67	999	....	25
27	....	....	7.55A	7.67N	7.88	999	....	25
28	Exchange Closed; Thanksgiving Day							
29	....	....	....	7.88N	8.21	999	....	23

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	8.35B	8.11A	8.15A	8.12	999	....	23
3	....	....	7.89A	7.89A	7.91	996	....	23
4	....	8.11B	....	8.03B	8.08	999	....	23
5	....	....	7.90A	8.08N	8.09	999	....	23
6	....	....	8.00A	8.00A	7.94	999	....	23
9	....	....	7.85A	7.85A	7.80	999	....	23
10	....	....	7.75A	7.75A	7.72	999	....	23
11	....	7.83B	7.52A	7.83B	7.86	999	....	23
12	....	8.10B	....	7.99B	8.04	999	....	23
13	....	....	7.97A	7.37A	7.96	999	....	23
16	....	8.08B	....	8.08B	8.14	999	....	23
17	....	8.25B	....	8.19B	8.17	999	....	23
18	....	....	7.98A	7.98A	7.95	999	....	23
19	....	8.08B	....	8.08B	8.06	999	....	23
20	....	8.11B	....	8.11B	8.13	999	....	23
23	....	8.19B	....	8.13N	8.11	999	....	23
24	8.14	8.28B	8.14	8.25B	8.20	999	20	41
25	Exchange Closed; Christmas							
26	....	....	8.19A	8.25A	8.19	999	10	51
27	....	8.80B	....	8.80B	8.88	999	....	51
30	....	8.91B	....	8.88N	8.95	999	....	23
31	....	9.29B	....	9.18B	9.20	999	....	23

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 33 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	1.79	1.79	1.79	1.79	1.79	.533	1	1
12	....	1.80B	....	1.80B	1.77	.526	1	1
13	....	....	....	1.77N	1.74	.524	....	1
14	....	1.80B	....	1.80B	1.95	.549	....	1
17	....	....	....	1.96N	1.85	.549	....	1
18	....	1.90B	....	1.85N	1.95	.584	....	1
19	....	2.14B	....	1.95N	1.98	.585	....	1
20	....	....	1.78A	1.78A	1.78	.538	....	1
21	1.80	1.80	1.80	1.80	1.86	.563	1	2
24	....	....	1.85A	1.86N	1.87	.550	....	2
25	....	....	1.85A	1.87N	1.88	.554	....	2
26	....	....	....	1.88N	1.90	.563	....	2
27	1.90	1.90	1.90	1.90	1.85	.558	1	3
28	....	....	....	1.85N	1.90	.581	....	3

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.90N	1.78	.564	....	3
2	....	1.79B	....	1.79B	1.82	.569	....	3
3	....	1.85B	....	1.86B	1.87	.582	....	3
4	Exchange Closed: Independence Day							
5	....	2.10B	....	2.10B	2.10	.611	....	3
8	....	....	....	2.10N	2.30	.633	....	3
9	2.39	2.39	2.39	2.39	2.35	.643	1	2
10	2.58	2.60B	2.50	2.55B	2.50	.679	17	17
11	....	....	....	2.60N	2.69	.695	....	17
12	2.90	2.95	2.90	2.95	3.07	.729	39	56
15	....	....	3.00A	3.07N	3.07	.729	....	56
16	....	....	3.03A	3.07N	3.04	.724	1	57
17	....	3.40B	....	3.40B	3.36	.758	....	57
18	....	3.40B	....	3.36N	3.05	.721	....	57
19	....	....	....	3.05N	3.05	.722	....	57
22	....	....	3.00A	3.05N	3.06	.735	....	57
23	3.19	3.25B	3.19	3.19	3.18	.743	1	57
24	....	....	....	3.18N	3.15	.744	....	57
25	3.20	3.21	3.10A	3.10A	3.09	.740	50	76
26	....	3.25B	3.07A	3.25B	3.53	.780	....	76
29	....	....	....	3.53N	3.46	.781	....	76
30	....	3.50B	....	3.50B	3.59	.792	....	76
31	....	....	....	3.58N	3.96	.822	....	76

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.90A	3.90A	3.48	.787	....	76
2	....	3.50B	....	3.50B	3.61	.798	....	76
5	....	....	....	3.61N	3.57	.801	....	76
6	....	....	3.30A	3.30A	3.25	.772	....	76
7	....	....	....	3.25N	3.25	.779	....	76
8	....	3.35B	....	3.35B	3.47	.798	....	76
9	3.65	3.65	3.45A	3.65	3.74	.824	7	81
12	....	....	....	3.74N	3.81	.833	....	81
13	....	3.90B	....	3.90B	4.02	.850	....	81
14	....	....	3.89A	3.89A	3.89	.839	....	81
15	....	4.14B	....	4.14B	4.15	.858	....	81
16	....	....	....	4.15N	4.15	.859	....	81
19	....	....	....	4.15N	4.18	.860	....	81
20	....	....	4.00A	4.00A	3.96	.848	....	81
21	....	....	3.95A	3.96N	4.28	.868	....	81
22	....	4.37B	4.20A	4.20A	4.12	.858	....	81
23	....	....	....	4.12N	4.22	.867	....	81
26	....	....	....	4.22N	4.00	.851	....	81
27	....	....	....	4.00N	3.97	.853	....	81
28	....	4.00B	....	4.00B	4.05	.859	....	81
29	....	....	3.92A	3.92A	3.87	.849	....	81
30	....	....	3.82A	3.87N	3.52	.820	....	81

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 33 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	3.05	3.06	3.05	3.06	3.06	.777	1	82
4	....	3.15B	....	3.07B	3.15	.793	....	82
5	3.05	3.06	3.05	3.06	2.84	.757	1	82
6	2.50	2.50	2.48	2.48	2.54	.718	24	76
9	2.40	2.40	2.40	2.40	2.38	.692	6	82
10	2.38	2.40B	2.36A	2.36A	2.35	.691	13	90
11	....	....	2.30A	2.30A	2.25	.676	....	96
12	....	2.43B	2.22A	2.43B	2.45	.698	....	90
13	....	2.80B	....	2.75B	2.77	.740	....	90
16	....	....	2.76A	2.77N	3.05	.771	....	90
17	....	....	2.97A	2.97A	2.74	.738	....	90
18	....	....	2.72A	2.72A	2.86	.728	....	90
19	2.67	2.67	2.67	2.67	2.77	.741	5	90
20	3.00	3.18B	2.98A	3.18B	3.29	.796	5	95
23	4.55	4.70	4.55	4.70	4.82	.897	3	96
24	....	....	....	4.82N	4.69	.889	5	97
25	....	....	4.88A	4.89N	5.12	.909	....	97
26	5.26	5.26	4.90	4.90	4.98	.901	5	98
27	....	5.00B	....	5.00B	5.07	.906	....	98
30	....	5.08B	5.00A	5.00A	4.95	.899	5	100

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.45B	....	5.45B	5.55	.924	....	72
2	5.38	5.58B	5.38	5.38B	5.38	.917	11	80
3	5.76	5.78	5.78	5.78	5.87	.935	3	81
4	5.95	5.95	5.90	5.90	5.71	.930	2	81
7	....	....	5.53A	5.53A	5.40	.922	....	81
8	....	....	....	5.40N	5.36	.922	....	81
9	....	5.40B	....	5.36N	5.24	.920	....	81
10	....	....	....	5.24N	5.10	.918	....	81
11	....	....	....	5.10N	5.19	.923	....	81
14	....	....	....	5.19N	5.08	.922	....	81
15	....	....	....	5.08N	5.10	.925	....	81
16	....	....	4.87A	4.94A	4.87	.917	....	81
17	....	5.35B	....	5.35B	5.41	.939	....	81
18	....	5.50B	....	5.50B	5.57	.945	....	81
21	....	....	5.50A	5.50A	5.49	.946	....	81
22	....	....	5.48A	5.48A	5.46	.948	....	81
23	....	....	....	5.46N	5.44	.950	....	81
24	....	....	5.30A	5.30A	5.22	.948	....	81
25	....	5.30B	....	5.22N	5.20	.951	....	81
28	....	5.28B	....	5.28B	5.29	.957	....	81
29	....	5.80B	....	5.00B	5.74	.970	....	18
30	....	....	....	5.74N	5.50	.967	....	18
31	....	5.70B	....	5.50N	5.67	.972	....	18

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.81B	....	5.81B	5.98	.978	....	18
4	....	....	....	5.98N	5.94	.980	....	18
5	....	....	5.80A	5.80A	5.78	.979	....	18
6	....	5.85B	....	5.85B	6.00	.984	....	18
7	....	....	5.40A	5.40A	5.41	.975	....	18
8	....	5.63B	....	5.63B	5.63	.980	....	18
11	....	....	5.60A	5.63N	5.61	.981	....	18
12	....	5.73B	5.59A	5.73B	5.60	.984	....	18
13	....	....	5.76A	5.76A	5.62	.983	....	18
14	....	5.70B	....	5.70B	5.70	.985	....	18
15	....	....	5.64A	5.64A	5.56	.985	....	18
18	....	5.67B	....	5.67B	5.71	.988	....	18
19	....	5.89B	....	5.75B	5.77	.989	....	18
20	....	....	5.65A	5.65A	5.68	.989	....	18
21	....	5.95B	....	5.95B	6.12	.993	....	18
22	....	6.20B	6.10A	6.20B	6.36	.995	....	18
25	....	....	....	6.36N	6.42	.995	....	18
26	....	6.63B	6.40A	6.63B	6.67	.996	....	18
27	....	....	6.55A	6.67N	6.68	.996	....	18
28	Exchange Closed: Thanksgiving Day							
29	....	....	....	6.66N	7.21	.998	....	17

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 33 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	7.35B	7.11A	7.15A	7.12	998	...	17
3	...	...	6.89A	6.89A	6.91	997	...	17
4	...	7.11B	...	7.03B	7.08	996	...	17
5	...	...	6.90A	7.06N	7.09	996	...	17
6	...	...	7.00A	7.00A	6.94	998	...	12
9	...	...	6.85A	6.85A	6.83	998	...	12
10	...	...	6.75A	6.75A	6.72	998	...	12
11	...	6.83B	6.52A	6.83B	6.86	998	...	12
12	7.02	7.10B	7.02	7.02	7.04	998	100	108
13	...	...	6.97A	6.97A	6.96	998	...	12
16	...	7.09B	...	7.09B	7.14	999	...	12
17	...	7.25B	...	7.19B	7.17	999	...	12
18	...	...	6.98A	6.98A	6.95	999	...	12
19	6.97	7.09B	6.97	7.08B	7.08	999	300	312
20	...	7.11B	...	7.11B	7.13	999	...	12
23	...	7.18B	...	7.13N	7.11	999	...	12
24	7.14	7.28B	7.14	7.25B	7.29	999	10	22
25	Exchange Closed: Christmas							
26	...	...	7.19A	7.25A	7.19	999	10	22
27	7.88@.87	7.88	7.87	7.87	7.88	999	5	12
30	...	7.91B	...	7.88N	7.95	999	4	12
31	...	8.29B	...	8.18B	8.20	999	...	12

MARCH 1986 34 CALLS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	1.39	1.39	1.39	1.39	1.39	455	4	2
12	...	...	...	1.39N	1.37	447	...	2
13	...	...	...	1.37N	1.38	445	...	2
14	...	1.40B	...	1.40B	1.51	470	...	2
17	1.40	1.40	1.40	1.40	1.43	469	5	7
18	1.50	1.60	1.50	1.60	1.63	514	20	27
19	...	1.67B	...	1.63N	1.59	483	...	27
20	1.34	1.34	1.34	1.34	1.34	456	10	27
21	1.40	1.40	1.40	1.40	1.42	471	1	27
24	...	...	1.40A	1.42N	1.43	467	...	27
25	1.40	1.40	1.40	1.40	1.45	470	1	27
26	1.63	1.63	1.55A	1.55A	1.52	479	1	27
27	...	...	1.50A	1.50A	1.45	473	...	27
28	...	1.49B	...	1.49B	1.49	495	...	27

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.49N	1.40	477	...	27
2	...	...	...	1.40N	1.40	481	...	27
3	...	...	...	1.40N	1.43	494	...	27
4	Exchange Closed: Independence Day							
5	...	1.60B	...	1.60B	1.63	523	...	27
8	1.65	1.80	1.65	1.80	1.79	546	...	27
9	1.82	1.88	1.82	1.88	1.85	556	14	38
10	...	2.05B	...	2.05B	2.09	594	15	52
11	...	...	...	2.09N	2.14	612	...	52
12	2.35	2.50	2.35	2.47A	2.46	649	31	72
15	2.40	2.46	2.25	2.46	2.48	649	64	80
16	...	...	2.43A	2.43A	2.44	643	...	80
17	2.65	2.77B	2.65	2.77B	2.72	682	15	93
18	2.75	2.75	2.44A	2.44A	2.40	639	10	103
19	2.42	2.47B	2.42	2.42	2.40	640	10	113
22	2.36	2.35	2.36	2.35	2.44	654	1	113
23	2.00	2.80	2.80	2.80	2.56	663	...	113
24	...	...	...	2.55N	2.52	664	...	112
25	2.50	2.50	2.44A	2.44A	2.47	658	11	122
26	2.48	2.50B	2.45A	2.50B	2.87	704	5	127
29	...	...	...	2.87N	2.79	704	...	127
30	...	2.80B	...	2.80B	2.91	716	...	127
31	3.15	3.15	3.15	3.15	3.24	751	5	132

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 34 CALLS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	3.20A	3.20A	2.82	708	...	124
2	2.75	2.75	2.75	2.75	2.92	722	2	126
5	...	...	...	2.92N	2.90	723	...	125
6	...	...	2.65A	2.65A	2.60	690	...	125
7	...	...	2.55A	2.60N	2.60	694	...	125
8	...	2.75B	...	2.75B	2.78	716	...	125
9	...	...	2.75A	2.78N	3.03	748	...	125
12	...	...	...	3.03N	3.10	759	...	125
13	3.30@.25	3.30	3.25	3.30@.25	3.30	780	30	156
14	...	...	3.19A	3.19A	3.18	786	...	156
15	...	3.37B	...	3.37B	3.41	791	...	125
16	3.42	3.42	3.42	3.42	3.42	791	5	129
19	3.35	3.35	3.35	3.35	3.43	792	5	134
20	3.12	3.12	3.10	3.10	3.24	775	6	139
21	...	3.42B	...	3.42B	3.51	801	...	139
22	...	3.60B	3.43A	3.43A	3.38	789	...	139
23	...	...	...	3.38N	3.46	801	...	139
26	...	...	...	3.46N	3.23	780	...	139
27	...	...	...	3.23N	3.21	781	...	139
28	...	3.25B	...	3.25B	3.29	789	...	139
29	3.15	3.15	3.15	3.15	3.11	778	2	139
30	...	...	...	3.11N	2.82	739	...	139

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	2.46	2.46	2.46	2.46	2.38	685	1	140
4	2.50	2.53	2.50	2.53	2.47	705	5	140
5	...	...	...	2.47N	2.20	662	...	140
6	1.88	1.90	1.88	1.90	1.95	618	32	111
9	1.82	1.85	1.82	1.85	1.82	588	14	104
10	1.86	1.90	1.80	1.80	1.77	588	19	105
11	1.75	1.75	1.70	1.70	1.70	570	16	108
12	1.65	1.88B	1.65	1.86B	1.88	595	5	101
13	2.14	2.20B	2.14	2.14	2.15	643	1	101
16	2.10	2.28B	2.10	2.28B	2.39	579	4	101
17	...	...	2.25A	2.25A	2.11	641	...	101
18	2.10	2.10	2.05	2.08B	2.08	631	6	99
19	2.04	2.10	2.04	2.10	2.14	644	15	100
20	2.43	2.50B	2.40	2.50B	2.81	710	15	102
23	3.95@4.05	4.05	3.75	3.80	4.05	838	10	103
24	3.94	3.94	3.93A	3.93A	3.92	830	9	94
25	3.86	4.04	3.86	4.04	4.30	857	8	91
26	4.54	4.54	4.25A	4.25A	4.17	847	40	86
27	...	4.20B	...	4.20B	4.25	853	...	86
30	...	4.27B	4.15A	4.15A	4.15	844	...	80

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	4.60B	...	4.60B	4.70	878	...	56
2	...	...	4.68A	4.68A	4.50	869	...	56
3	...	4.85B	...	4.85B	[illegible]	894	...	56
4	...	...	...	4.93N	4.79	887	...	56
7	4.53	4.53	4.53	4.53	4.52	875	3	53
8	4.52	4.52	4.52	4.52	4.46	874	1	53
9	...	4.50B	...	4.48N	4.32	872	...	53
10	...	...	...	4.32N	4.24	867	...	53
11	...	...	...	4.24N	4.33	874	...	53
14	...	...	4.28A	4.28A	4.18	871	...	53
15	...	4.19B	...	4.19B	4.21	875	...	53
16	...	...	3.87A	3.94A	4.00	863	...	53
17	...	4.35B	...	4.35B	4.51	895	...	53
18	...	4.53B	...	4.53B	4.67	904	...	53
21	...	...	4.50A	4.50A	4.58	904	...	53
22	...	...	4.48A	4.48A	4.51	906	...	53
23	...	...	...	4.51N	4.45	909	...	53
24	...	...	4.30A	4.30A	4.27	904	...	53
25	...	4.30B	...	4.27N	4.22	907	...	53
28	...	...	...	4.22N	4.29	917	...	53
29	...	4.60B	...	4.60B	4.74	938	...	53
30	...	...	...	4.74N	4.50	932	...	53
31	...	4.70B	...	4.50N	4.68	941	...	53

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 34 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	4.81B	4.67A	4.81B	4.98	953	—	53
4	—	—	—	4.98N	4.94	954	—	53
5	—	—	4.80A	4.80A	4.78	952	—	53
6	—	4.85B	—	4.85B	5.09	963	—	53
7	5.00	5.00	4.43A	4.43A	4.41	943	—	53
8	—	4.65B	—	4.65B	4.65	952	—	53
11	—	—	4.60A	4.65N	4.61	954	1	53
12	—	4.73B	4.59A	4.73B	4.80	962	—	53
13	—	—	4.76A	4.76A	4.62	958	—	53
14	—	4.70B	—	4.70B	4.70	963	—	53
15	—	—	4.64A	4.64A	4.56	961	—	53
18	—	4.67B	—	4.67B	4.71	969	—	53
19	—	4.89B	—	4.75B	4.77	971	—	53
20	—	—	4.62A	4.62A	4.68	970	—	53
21	—	4.95B	—	4.95B	5.12	979	—	53
22	—	5.20B	5.10A	5.20B	5.36	984	—	51
25	5.35	5.35	5.35	5.35	5.42	985	1	50
26	—	5.63B	5.40A	5.63B	5.67	986	—	35
27	—	—	5.55A	5.67N	5.68	989	—	34
28	Exchange Closed: Thanksgiving Day							
29	6.61	6.61	6.61	6.61	6.21	993	—	34

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	—	6.35B	6.11A	6.15A	6.12	993	—	34
3	—	—	5.89A	5.89A	5.91	992	—	34
4	—	6.11B	—	6.03B	6.08	993	—	34
5	—	—	5.90A	6.08N	6.09	993	—	27
6	—	—	6.00A	6.00A	5.94	993	—	25
9	—	—	5.85A	5.85A	5.93	993	—	25
10	—	—	5.75A	5.75A	5.72	992	—	25
11	—	5.83B	5.52A	5.83B	5.86	994	—	25
12	—	6.10B	—	5.98B	6.04	995	—	25
13	—	—	5.97A	5.97A	5.96	995	—	25
16	—	6.09B	—	6.09B	6.14	996	—	25
17	—	6.25B	—	6.19B	6.17	997	—	25
18	—	—	5.98A	5.98A	5.95	996	—	17
19	—	6.09B	—	6.08B	6.06	997	—	17
20	—	6.11B	—	6.11B	6.13	998	—	17
23	—	6.18B	—	6.13N	6.11	998	—	17
24	6.14	6.28B	6.14	6.25B	6.29	999	10	27
25	Exchange Closed: Christmas							
26	—	—	6.19A	6.25A	6.19	999	—	17
27	—	6.80B	—	6.80B	6.88	999	—	17
30	—	—	—	6.88N	6.95	999	—	17
31	—	7.29B	—	7.18B	7.20	999	—	17

MARCH 1986 35 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	1.07	1.07	1.07	1.07	1.07	380	2	1
12	—	—	—	1.07N	1.05	372	—	1
13	—	—	—	1.05N	1.04	370	—	1
14	—	—	—	1.04N	1.15	393	—	1
17	1.05	1.05	1.05	1.05	1.08	392	5	6
18	1.10	1.34B	1.10	1.34B	1.36	436	30	26
19	—	—	—	1.36N	1.24	405	5	26
20	96	1.00	96	1.00	99	378	8	31
21	1.05	1.05	1.05	1.05	1.06	392	5	31
24	—	—	—	1.06N	1.07	387	—	31
25	1.10	1.10	1.10	1.10	1.10	390	1	31
26	1.22	1.22	1.22	1.22	1.20	398	1	31
27	—	—	—	1.20N	1.10	391	—	31
28	1.19	1.19	1.19	1.19	1.19	412	1	31

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 35 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	1.10A	1.19N	1.13	394	—	31
2	—	—	1.05A	1.13N	1.13	397	—	26
3	—	—	1.11A	1.11A	1.15	408	—	26
4	Exchange Closed: Independence Day							
5	—	1.20B	—	1.20B	1.25	437	—	26
8	—	1.30B	1.23A	1.30B	1.35	459	—	26
9	1.40	1.42	1.40	1.42	1.42	468	3	26
10	1.50	1.60	1.50	1.60	1.62	508	10	38
11	1.55	1.70	1.55	1.70	1.66	526	21	56
12	1.82	1.95	1.82	1.95	1.92	565	38	87
15	—	—	1.85A	1.92N	1.90	564	—	86
16	—	—	—	1.90N	1.91	557	1	86
17	2.10/.20	2.25	2.10	2.25	2.16	599	27	102
18	2.25	2.25	1.95A	1.95A	1.86	553	5	102
19	—	—	—	1.86N	1.86	554	—	102
22	—	—	—	1.86N	1.93	569	—	102
23	2.00	2.05B	2.00	2.00	2.02	577	—	102
24	—	—	—	2.02N	2.00	578	—	102
25	—	—	—	2.00N	1.93	571	—	102
26	—	2.06B	1.91A	2.06B	2.30	620	1	103
29	—	—	—	2.30N	2.21	619	—	103
30	—	—	—	2.21N	2.32	631	—	103
31	—	—	—	2.32N	2.61	670	—	103

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	2.57A	2.57A	2.25	621	—	103
2	—	—	—	2.25N	2.32	636	—	103
5	—	—	2.15A	2.32N	2.29	635	—	103
6	1.98	1.99	1.98	1.98A	1.97	595	—	103
7	1.95	2.00	1.95	2.00	2.01	601	35	138
8	2.15	2.15	2.12A	2.12A	2.19	625	1	138
9	—	—	2.15A	2.19N	2.41	660	—	138
12	2.48	2.48	2.43	2.46B	2.48	672	7	139
13	2.60	2.60	2.60	2.60	2.64	696	8	144
14	2.50	2.50	2.50	2.50	2.52	681	1	144
15	—	2.68B	—	2.65B	2.75	710	—	144
16	—	—	—	2.75N	2.75	711	—	144
19	2.73	2.73	2.73	2.73	2.75	711	5	149
20	2.50	2.52	2.50	2.50	2.58	690	10	148
21	2.55	2.86	2.55	2.75	2.79	720	9	152
22	2.90/.91	2.91	2.75A	2.75A	2.71	706	6	156
23	2.75	2.75	2.75	2.75	2.79	720	5	161
26	2.65	2.65	2.65	2.66	2.58	694	4	161
27	—	—	2.56A	2.56A	2.55	696	—	161
28	—	2.58B	—	2.58B	2.63	704	—	161
29	2.40	2.40	2.40	2.40	2.45	688	4	161
30	—	—	2.40A	2.45N	2.22	645	—	161

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	1.84	1.84	1.84	1.84	1.84	584	20	181
4	—	1.90B	—	1.84N	1.88	605	—	181
5	—	—	—	1.88N	1.66	558	—	181
6	1.40	1.50	1.40	1.50	1.49	511	579	654
9	1.37	1.40B	1.34A	1.35	1.32	480	21	654
10	1.39	1.39	1.34A	1.34A	1.32	480	30	683
11	1.30	1.30	1.23A	1.29	1.25	463	14	673
12	1.20	1.40	1.20	1.40	1.37	489	3	672
13	1.70	1.70	1.64	1.65	1.63	539	2	676
16	—	1.68B	1.60A	1.68B	1.81	578	1	677
17	1.70	1.70	1.70	1.70	1.60	537	1	676
18	1.62	1.62	1.53	1.53	1.55	526	61	719
19	1.56	1.60	1.56	1.60	1.61	541	16	718
20	1.75	1.95	1.75	1.95	2.00	613	36	739
23	3.30	3.30	3.00	3.00	3.20	766	10	736
24	3.28/.18	3.28	3.18	3.18	3.15	755	3	738
25	3.15	3.15	3.15	3.15	3.56	790	10	736
26	3.78	3.78	3.42	3.42	3.45	777	57	720
27	3.46	3.46	3.46	3.46	3.54	786	1	720
30	—	—	3.45A	3.45A	3.40	774	—	715

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 35 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.80B	....	3.80B	3.91	.818	....	705
2	....	....	3.76A	3.76A	3.68	.806	....	705
3	4.10	4.10	4.10	4.10	4.09	.839	1	705
4	4.04	4.04	4.04	4.04	3.97	.829	3	702
7	3.75	3.75	3.72A	3.72A	3.72	.813	27	694
8	....	....	....	3.72N	3.67	.812	....	694
9	3.72	3.72	3.72	3.72	3.52	.807	2	692
10	....	....	....	3.52N	3.44	.800	....	692
11	3.45	3.45	3.45	3.45	3.51	.809	1	691
14	3.49	3.50	3.44A	3.50	3.39	.803	51	691
15	....	....	....	3.39N	3.42	.808	....	690
16	....	....	3.28A	3.28A	3.21	.791	....	690
17	....	3.50B	....	3.50B	3.67	.833	....	690
18	....	....	....	3.67N	3.84	.845	....	690
21	....	....	3.70A	3.70A	3.73	.844	....	690
22	....	....	3.55A	3.55A	3.65	.846	....	690
23	....	....	....	3.65N	3.58	.849	....	690
24	3.42	3.42	3.42	3.42	3.39	.839	50	690
25	....	3.40B	....	3.39N	3.36	.843	....	690
28	....	....	....	[illegible]	3.43	.855	....	690
29	3.70	3.70	3.70	3.70	3.83	.887	20	670
30	3.80	3.80	3.80	3.80	3.59	.876	1	671
31	....	3.84B	....	3.59N	3.76	[illegible]	....	671

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.83B	3.71A	3.83B	4.06	.908	....	671
4	....	....	4.05A	4.05A	4.00	.909	....	671
5	....	....	3.86A	3.86A	3.84	.904	....	671
6	....	3.85B	....	3.85B	4.09	.922	....	671
7	....	....	3.50A	3.50A	3.51	.887	....	671
8	....	3.65B	....	3.65B	3.75	.903	....	671
11	....	....	....	3.75N	3.64	.906	....	671
12	....	3.75B	....	3.75B	3.86	.918	....	671
13	....	....	3.82A	3.82A	3.68	.911	....	671
14	3.75	3.75	3.75	3.75	3.74	.919	10	681
15	....	....	3.64A	3.64A	3.61	.914	....	681
18	....	3.69B	3.60A	3.69B	3.71	.927	....	681
19	4.01	4.01	3.76A	3.77A	3.77	.931	1	681
20	....	....	3.65A	3.65A	3.69	.928	....	681
21	4.05	4.05	4.05	4.05	4.12	.948	1	681
22	....	4.20B	4.10A	4.20B	4.36	.958	....	681
25	....	....	....	4.36N	4.42	.961	....	681
26	4.40	4.60B	4.40	4.60B	4.67	.968	1	679
27	....	....	4.55A	4.67N	4.68	.969	....	679
28	Exchange Closed; Thanksgiving Day							
29	....	5.10B	....	5.10B	5.21	.980	....	679

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.10	5.35B	5.10	5.10	5.12	.980	1	679
3	....	....	4.89A	4.89A	4.9[illegible]	.976	....	663
4	....	5.11B	....	5.03B	5.08	.980	....	663
5	5.00	5.07B	4.92A	5.07B	5.09	.980	200	601
6	....	....	5.00A	5.00A	4.94	.978	....	449
9	....	....	4.85A	4.85A	4.83	.978	....	449
10	....	....	4.75A	4.75A	4.72	.976	....	449
11	....	4.83B	4.52A	4.83B	4.86	.980	....	449
12	5.02	5.10B	5.02	5.02	5.04	.983	100	414
13	....	....	4.97A	4.97A	4.96	.983	....	414
16	....	5.09B	....	5.09B	5.14	.987	....	413
17	5.22	5.25B	5.22	5.22	5.17	.988	1	413
18	....	....	4.98A	4.98A	4.95	.987	....	413
19	4.97	5.09B	4.97	5.08B	5.06	.990	300	685
20	....	5.11B	5.05A	5.11B	5.13	.991	....	385
2	....	5.18B	....	5.13N	5.11	.993	....	384
24	....	5.28B	....	5.25B	5.29	.995	....	384
25	Exchange Closed; Christmas							
26	....	....	5.19A	5.25A	5.19	.995	....	366
27	....	5.80B	....	5.80B	5.88	.998	....	366
30	....	....	....	5.88N	5.95	.998	....	366
31	....	6.20B	....	6.18B	6.20	.999	....	366

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 36 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed; Independence Day							
9	1.02	1.02	1.02	1.02	1.04	.385	1	1
10	....	1.20B	....	1.20B	1.23	.423	....	1
11	....	1.28B	....	1.28B	1.29	.441	....	1
12	1.45	1.50	1.40	1.50	1.50	.480	15	15
15	1.50	1.50	1.45A	1.50	1.50	.479	13	27
16	1.46	1.46	1.46	1.46	1.48	.472	2	27
17	1.67	1.76	1.65	1.65	1.67	.514	28	52
18	....	1.70B	....	1.67N	1.43	.467	1	53
19	1.53	1.53	1.53	1.53	1.43	.466	4	53
22	....	....	....	1.43N	1.48	.482	....	53
23	....	1.60B	....	1.60B	1.56	.491	....	53
24	1.60	1.60	1.60	1.60	1.57	.490	1	53
25	....	....	....	1.57N	1.48	.482	....	53
26	....	1.60B	1.46A	1.60B	1.80	.532	....	53
29	1.85	1.85	1.85	1.85	1.72	.531	1	53
30	1.80	1.90	1.80	1.90	1.81	.542	3	53
31	1.90	1.98B	1.90	1.90	2.06	.583	1	54

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.75	1.75	1.75	1.75	1.75	.530	1	56
2	....	....	....	1.75N	1.82	.545	....	56
5	....	....	1.76A	1.76A	1.79	.543	....	53
6	....	....	1.70A	1.70A	1.56	.500	....	53
7	....	....	1.52A	1.56N	1.56	.504	....	53
8	....	1.57B	....	1.57B	1.69	.528	....	53
9	....	....	1.65A	1.69N	1.86	.565	....	53
12	1.92	1.98	1.88A	1.98	1.93	.577	64	91
13	2.00	2.00	2.00	2.00	2.08	.604	1	91
14	1.90	1.95B	1.89	1.95B	1.99	.587	7	91
15	2.20	2.20	2.20	2.20	2.17	.620	....	91
16	....	....	....	2.17N	2.17	.621	1	92
19	2.15	2.15	2.15	2.15	2.18	.620	7	98
20	1.99	1.99	1.98	1.98	2.02	.595	8	101
21	1.98	2.15B	1.98	2.15B	2.22	.629	5	108
22	2.30	2.30	2.15A	2.15A	2.13	.613	8	111
23	2.13	2.20	2.13	2.20	2.19	.628	13	124
26	....	....	2.06A	2.06A	2.00	.598	....	124
27	....	....	1.93A	1.93A	1.92	.600	....	124
28	....	2.00B	....	2.00B	2.05	.609	....	124
29	....	....	1.93A	1.93A	1.90	.591	....	124
30	1.75	1.75	1.65	1.65	1.65	.544	5	124

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	1.50	1.50	1.35	1.36	1.36	.479	5	130
4	1.45	1.45	1.45	1.45	1.39	.501	41	145
5	....	....	1.30A	1.30A	1.20	.453	....	145
6	1.04	1.10	1.00	1.05A	1.07	.407	39	161
9	1.00	1.00	.98	.98A	.96	.377	40	181
10	1.06	1.06	.97A	.97A	.96	.377	28	199
11	.95	.95	.89	.92	.90	.381	13	202
12	1.04	1.04	.88A	1.04	.99	.386	3	205
13	1.18	1.25	1.18	1.24	1.20	.435	19	204
16	1.20	1.36	1.18	1.32	1.36	.475	14	205
17	....	....	1.33A	1.36N	1.18	.433	1	205
18	1.16	1.20B	1.10	1.15	1.14	.423	8	208
19	1.13	1.19	1.12	1.18	1.18	.438	25	220
20	1.40	1.50	1.36	1.50	1.50	.511	14	221
23	2.75	2.75	2.35	2.58	2.61	.680	63	208
24	2.45	2.45	2.40A	2.45	2.52	.668	11	203
25	2.50	2.83	2.50	2.83	2.90	.710	2	201
26	2.96	3.05	2.80A	2.80A	2.78	.696	31	189
27	....	....	....	2.78N	2.84	.707	....	89
30	2.75	2.75	2.69	2.69	2.74	.693	21	199

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.78	3.17	2.78	3.16A	3.17	.745	2	201
2	3.12	3.12	3.01A	3.01A	2.98	.730	2	181
3	3.05	3.30B	3.05	3.30B	3.34	.770	2	181
4	3.25	3.25	3.25	3.25	3.23	.758	1	180
7	3.02	3.02	2.97	2.97	2.99	.737	47	188
8	3.02	3.02	2.91	2.91	2.93	.735	15	175
9	....	2.95B	2.91A	2.91A	2.81	.728	....	177
10	2.75	2.75	2.75	2.75	2.68	.719	3	164
11	2.80	2.80	2.80	2.80	2.74	.728	1	154
14	....	....	2.71A	2.71A	2.66	.720	....	154
15	....	....	....	2.68N	2.70	.725	....	154
16	2.55	2.55	2.50	2.50	2.49	.703	12	160
17	2.84	2.84	2.84	2.84	2.90	.755	15	170
18	....	....	....	2.90N	2.93	.769	....	170
21	2.90	2.97	2.85	2.85	2.95	.768	23	169
22	2.72	2.74B	2.72	2.74B	2.87	.767	8	161
23	....	....	....	2.87N	2.81	.769	....	161
24	....	....	2.67A	2.67A	2.63	.755	....	161
25	2.60	2.60	2.60	2.60	2.60	.757	20	181
28	2.68	2.68	2.68	2.68	2.65	.770	9	190
29	2.73	2.89	2.73	2.89	3.00	.812	28	182
30	2.90	2.90	2.88A	2.88A	2.81	.798	2	184
31	3.05	3.05	2.90A	2.92	2.96	.813	5	186

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 36 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.95	3.02B	2.93A	3.02B	3.20	.839	2	186
4....	3.12	3.12	3.12	3.12	3.15	.840	3	183
5....	....	....	3.06A	3.06A	3.01	.831	....	183
6....	....	3.05B	....	3.05B	3.25	.857	....	163
7....	....	....	2.62A	2.62A	2.70	.804	....	163
8....	....	2.90B	....	2.80B	2.90	.826	....	163
11....	2.80	2.80	2.80	2.80	2.84	.829	20	183
12....	....	2.90B	2.82A	2.90B	2.99	.846	....	183
13....	....	....	2.93A	2.93A	2.81	.835	....	163
14....	....	2.88B	....	2.88B	2.89	.845	....	163
15....	2.70	2.70	2.70	2.70	2.74	.837	....	163
18....	2.71@.70	2.76B	2.70	2.76B	2.86	.855	3	165
19....	2.85	3.00B	2.85	2.85	2.90	.861	2	164
20....	....	....	2.80A	2.80A	2.82	.856	....	164
21....	3.09	3.10	3.05	3.05	3.22	.890	4	167
22....	3.15	3.44	3.15	3.44	3.43	.906	24	186
25....	....	3.44B	....	3.44B	3.49	.912	....	186
26....	3.66	3.66	3.45A	3.66	3.71	.926	2	164
27....	....	....	3.59A	3.71N	3.72	.927	....	164
28....	Exchange Closed; Thanksgiving Day							
29....	....	4.11B	....	4.11B	4.23	.951	....	167

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	4.20	4.38B	4.16	4.16	4.13	.949	2	166
3....	3.85	3.85	3.85	3.85	3.92	.941	1	165
4....	....	4.12B	....	4.03B	4.09	.949	....	165
5....	3.98	4.10B	3.90A	4.10B	4.09	.949	1	161
6....	....	....	4.00A	4.00A	3.94	.945	....	161
9....	....	....	3.85A	3.85A	3.83	.943	....	161
10....	....	....	3.71A	3.71A	3.72	.940	....	161
11....	....	3.83B	3.53A	3.83B	3.86	.947	....	161
12....	....	4.10B	....	3.99B	4.04	.955	....	161
13....	....	....	3.97A	3.97A	3.96	.953	....	161
16....	....	4.09B	....	4.09B	4.14	.963	....	158
17....	4.22	4.25B	4.22	4.22	4.17	.966	1	158
18....	....	....	3.98A	3.98A	3.95	.961	....	158
19....	....	4.09B	....	4.08B	4.06	.967	....	158
20....	....	4.11B	4.05A	4.11B	4.13	.971	....	158
23....	....	4.18B	....	4.13N	4.11	.974	....	158
24....	....	4.29B	....	4.25B	4.29	.980	....	158
25....	Exchange Closed; Christmas							
26....	....	....	4.19A	4.25A	4.19	.980	....	158
27....	4.50	4.80B	4.50	4.80B	4.88	.991	2	157
30....	....	....	....	4.88N	4.95	.993	....	156
31....	5.14	5.29B	5.14	5.18B	5.20	.995	....	135

MARCH 1986 37 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	Exchange Closed; Independence Day							
12....	1.15	1.15	1.15	1.15	1.13	.398	1	1
15....	....	....	1.10A	1.13N	1.15	.397	....	1
16....	....	....	....	1.15N	1.09	.390	....	1
17....	1.27	1.35	1.25	1.25	1.30	.430	7	7
18....	....	....	....	1.30N	1.10	.385	20	26
19....	....	....	....	1.10N	1.10	.385	....	26
22....	....	....	....	1.10N	1.12	.399	....	26
23....	1.20	1.20	1.20	1.20	1.18	.407	1	27
24....	....	....	....	1.18N	1.19	.406	....	27
25....	....	....	....	1.19N	1.10	.397	....	27
26....	....	....	....	1.10N	1.37	.446	....	27
29....	....	....	....	1.37N	1.33	.443	....	27
30....	....	....	....	1.33N	1.39	.453	....	27
31....	1.55	1.55	1.55	1.55	1.60	.494	10	27

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 37 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.45	1.45	1.45	1.45	1.35	.440	1	27
2....	1.37	1.37	1.37	1.37	1.37	.454	1	27
5....	....	....	....	1.37N	1.37	.450	....	27
6....	1.14	1.14	1.14	1.14	1.16	.407	1	27
7....	1.15	1.15	1.08	1.08	1.14	.410	54	56
8....	1.21	1.22	1.21	1.22	1.27	.432	115	132
9....	....	....	1.24A	1.27N	1.43	.468	....	130
12....	....	....	....	1.43N	1.47	.481	....	130
13....	....	1.51B	....	1.51B	1.60	.509	....	130
14....	1.52	1.57	1.52	1.54A	1.52	.491	4	132
15....	1.69	1.69	1.67	1.68B	1.68	.525	9	141
16....	1.73	1.73	1.70	1.72	1.72	.526	20	141
19....	1.64@.68	1.68	1.64	1.66A	1.67	.524	15	151
20....	1.52	1.55	1.50	1.50	1.53	.497	13	157
21....	1.50	1.70	1.50	1.67	1.70	.532	56	208
22....	1.75	1.78	1.66A	1.66A	1.62	.516	24	227
23....	1.70	1.70	1.62	1.65A	1.65	.531	7	228
26....	1.60@.55	1.60	1.52	1.52	1.52	.501	43	251
27....	1.45	1.45	1.40	1.41B	1.48	.502	8	253
28....	1.58	1.60	1.53A	1.53A	1.55	.510	101	308
29....	1.45	1.45	1.35	1.41B	1.46	.491	25	314
30....	1.41	1.41	1.20A	1.20A	1.17	.444	6	315

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.03	1.03	1.00	1.00	.97	.379	6	322
4....	1.03	1.08	1.02	1.02	1.02	.400	20	328
5....	1.06	1.06	.90	.90	.85	.354	15	340
6....	.75	.75	.70	.74	.74	.312	101	356
9....	.72	.72	.66	.66	.67	.284	228	404
10....	.70	.73	.70	.70	.67	.285	4	404
11....	.65	.68	.60	.62	.63	.271	29	398
12....	.60	.77B	.60	.72	.69	.294	25	395
13....	.88	.90	.87	.90	.88	.338	9	401
16....	.84	.98	.82	.98	.98	.375	16	408
17....	.95	.95	.90	.90	.88	.337	8	412
18....	.83	.88B	.81	.82	.81	.327	34	419
19....	.79	.86B	.79	.85	.86	.341	12	423
20....	1.07	1.11	1.07	1.10	1.10	.411	22	415
23....	2.05	2.08	1.86	2.00	2.05	.585	130	455
24....	2.08@.02	2.08	1.85	1.97	2.00	.574	20	457
25....	1.96	2.35	1.95	2.35	2.31	.621	167	496
26....	2.45	2.45	2.20	2.20	2.22	.606	31	501
27....	2.20	2.28	2.20	2.28	2.29	.618	7	502
30....	2.18	2.30	2.07	2.12B	2.17	.602	10	501

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.48	2.55	2.45	2.48	2.53	.661	12	506
2....	2.50	2.50	2.35	2.39	2.36	.644	6	509
3....	2.42	2.75	2.42	2.70A	2.67	.690	3	512
4....	2.70	2.70	2.55	2.55	2.57	.676	4	512
7....	2.33	2.36	2.33	2.36	2.36	.651	7	514
8....	2.30	2.33	2.25	2.25	2.28	.648	9	514
9....	2.30	2.33	2.22	2.22	2.18	.639	8	514
10....	2.15	2.15	2.05	2.05	2.05	.628	26	520
11....	....	2.09B	....	2.09B	2.11	.637	....	519
14....	2.05	2.05	2.05	2.05	2.04	.626	1	519
15....	2.10	2.10	2.06	2.06	2.06	.630	2	520
16....	1.88	1.90	1.88	1.90	1.92	.605	16	530
17....	2.03	2.22	2.03	2.22	2.23	.662	17	530
18....	2.34	2.34	2.28	2.28	2.33	.678	2	531
21....	2.25	2.25	2.22	2.23	2.25	.673	12	524
22....	2.16	2.16	2.12A	2.12A	2.16	.672	1	523
23....	2.14	2.14	2.09	2.09	2.11	.673	27	529
24....	1.96	2.02	1.96	2.02	1.96	.653	41	529
25....	1.95	1.95	1.89A	1.93	1.94	.654	2	528
28....	....	....	....	1.94N	1.95	.666	....	528
29....	....	2.17B	....	2.17B	2.29	.716	....	528
30....	....	....	....	2.29N	2.10	.694	....	526
31....	2.22	2.32B	2.20A	2.22	2.22	.714	5	528

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1986 37 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.25	2.45	2.25	2.45	2.45	746	4	530
4	2.44	2.45	2.35	2.40A	2.35	746	12	539
5	...	...	2.25A	2.25A	2.25	732	...	539
6	2.34	2.34	2.30	2.30	2.47	766	11	550
7	2.00	2.00	2.00	2.00	1.99	695	3	551
8	2.06	2.16B	2.06	2.16B	2.17	722	1	550
11	2.09	2.11	2.09	2.11	2.12	723	2	552
12	2.06	2.23	2.02	2.23	2.23	746	9	557
13	...	...	2.14A	2.14A	2.09	728	...	556
14	...	2.12B	...	2.12B	2.13	740	...	557
15	...	...	1.99A	2.07A	1.98	727	...	557
18	2.02	2.05	1.96A	2.05	2.06	749	2	557
19	2.20	2.23B	2.12A	2.12A	2.13	757	25	549
20	...	2.24B	2.03A	2.03A	2.05	748	...	549
21	2.36	2.35	2.35	2.36	2.40	796	5	544
22	2.56	2.57B	2.38A	2.57B	2.59	822	5	539
25	2.66	2.66	2.59A	2.64A	2.64	830	2	538
26	2.82	2.82	2.59A	2.82	2.85	853	2	538
27	2.71	2.86	2.71	2.86	2.86	854	3	540
28	Exchange Closed; Thanksgiving Day							
29	3.30	3.34	3.25	3.25	3.34	894	15	536

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.41	3.45B	3.10	3.20B	3.24	891	13	540
3	2.95	3.05B	2.95	3.05B	3.04	877	202	537
4	...	3.22B	...	3.15B	3.19	890	...	535
5	3.05	3.19	3.05	3.19	3.20	891	13	532
6	...	...	3.06A	3.06A	3.05	882	...	522
9	2.98	2.98	2.93A	2.93A	2.93	878	8	527
10	...	...	2.81A	2.84A	2.83	871	...	527
11	2.78	2.94B	2.64A	2.93	2.96	883	901	1410
12	3.07	3.15B	3.02A	3.09B	3.11	898	77	1477
13	3.10	3.14	3.02	3.02	3.03	894	63	1540
16	2.98	3.20	2.98	3.20	3.20	911	28	1541
17	3.19	3.27	3.17A	3.27	3.21	915	19	1548
18	3.06	3.06	2.95	2.98@.99	2.99	905	48	1576
19	3.14	3.14	3.07	3.07	3.09	916	10	1584
20	3.14	3.14	3.06A	3.13	3.16	924	5	1584
23	3.19	3.19	3.14A	3.15A	3.13	929	2	1580
24	...	3.28B	...	3.20B	3.32	942	...	1586
25	Exchange Closed; Christmas							
26	...	...	3.22A	3.25A	3.20	940	...	1586
27	3.54	3.89	3.51	3.89	3.88	970	162	1743
30	3.85	3.91B	3.85	3.85	3.95	975	2	1586
31	...	4.29B	...	4.18B	4.20	981	...	1586

MARCH 1986 38 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.89	.89	.87	.87	.86	310	8	8
22	...	...	...	.86N	.86	322	...	6
23	...	.90B	...	.90B	.90	329	...	6
24	...	...	...	.90N	.89	327	...	6
25	...	...	...	.89N	.85	319	...	6
26	.80	.85B	.79A	.85B	1.08	364	10	14
29	...	...	...	1.08N	1.01	360	...	14
30	...	...	...	1.01N	1.07	369	...	14
31	1.15	1.15	1.05	1.05	1.21	407	2	15

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.21N	1.01	.355	...	15
2	...	...	...	1.01N	1.09	.367	...	15
5	...	...	...	1.09N	1.03	.362	...	15
6	...	...	.95A	.95A	.86	.321	...	15
7	...	...	.85A	.86N	.86	.322	...	15
8	...	...	...	.86N	.95	.343	...	15
9	...	...	.92A	.95N	1.08	.376	...	15
12	...	...	...	1.08N	1.10	.387	...	15
13	1.15	1.15	1.15	1.15	1.20	.415	36	48
14	1.18	1.20	1.16A	1.16A	1.12	.398	5	49
15	...	1.20B	...	1.20B	1.26	.431	...	50
16	1.32	1.32	1.32	1.32	1.32	.432	1	50
19	1.24	1.24	1.24	1.24	1.27	.429	5	50
20	1.12	1.12	1.12	1.12	1.14	.402	5	50
21	1.14	1.25	1.12	1.23	1.29	.436	26	65
22	1.35	1.35	1.26A	1.26A	1.23	.420	5	70
23	1.25	1.28	1.20	1.26	1.26	.435	7	69
26	1.15	1.15	1.07	1.07	1.10	.405	16	85
27	1.08	1.08	.98	1.02B	1.11	.405	4	89
28	1.10	1.10	1.10	1.10	1.12	.413	10	98
29	1.10	1.10	1.05	1.06	1.05	.394	11	106
30	1.05	1.05	.88A	.88A	.88	.349	10	111

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1986 38 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.80	.80	.65	.65	.68	.288	35	140
4	.71@.70	.72B	.65	.65	.73	.307	11	145
5	.65	.65	.58	.58	.60	.266	40	163
6	.50	.50	.45	.50B	.52	.229	37	166
9	.50	.56	.48	.50	.48	.206	34	149
10	.50	.50	.50	.50	.48	.206	3	150
11	...	...	.46A	.46A	.45	.195	...	140
12	.42	.44B	.42	.44B	.46	.215	10	150
13	...	.60B	...	.60B	.61	.253	...	140
16	...	...	.58A	.61N	.70	.286	...	140
17	.70	.70	.63	.65	.62	.252	19	143
18	.59	.65	.57	.62	.58	.244	56	114
19	.58	.61B	.58	.61B	.62	.256	1	114
20	.74	.77	.73	.77	.80	.319	11	114
23	1.50	1.61B	1.45A	1.61B	1.58	.488	28	102
24	1.52	1.58	1.45	1.54	1.54	.477	257	338
25	1.58	1.83B	1.53A	1.77	1.80	.527	81	414
26	1.87	1.93	1.70	1.71	1.74	.513	14	413
27	1.78	1.81	1.72	1.78	1.78	.526	16	424
30	1.82	1.82	1.62	1.68	1.66	.500	26	432

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.69	2.00	1.69	1.96A	1.98	.571	16	436
2	1.98	1.98	1.81	1.86	1.90	.562	29	448
3	1.86	2.10	1.85	2.09	2.07	.601	9	455
4	2.15	2.15	1.95	2.01	1.99	.586	38	479
7	1.85	1.85	1.78	1.78	1.81	.558	19	486
8	1.78	1.80	1.74	1.74	1.74	.555	13	497
9	1.80	1.80	1.60	1.60	1.62	.543	578	1067
10	1.60	1.65	1.52	1.52	1.53	.531	63	1110
11	1.55	1.65	1.55	1.60	1.59	.539	59	1165
14	1.57	1.57	1.55	1.56	1.53	.526	1	1162
15	1.55	1.55	1.54	1.54	1.56	.529	39	1184
16	1.42	1.42	1.30	1.42	1.40	.502	26	1198
17	1.62	1.70	1.62	1.70	1.67	.562	13	1206
18	1.70	1.75	1.70	1.75	1.73	.578	5	1207
21	1.68	1.70	1.63	1.70	1.66	.571	25	1226
22	1.63	1.63	1.52	1.52	1.50	.568	54	1278
23	1.57	1.60B	1.55	1.55	1.54	.566	34	1292
24	1.50	1.50	1.34	1.38A	1.38	.543	151	1314
25	1.43	1.44	1.34	1.40	1.37	.541	121	1420
28	1.38	1.40	1.38	1.40	1.38	.550	6	1421
29	1.47	1.58	1.47	1.58	1.64	.604	203	1569
30	1.64	1.64	1.53	1.54	1.50	.577	87	1632
31	1.66	1.74	1.58	1.61	1.61	.596	59	1668

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.63	1.85	1.59A	1.85	1.80	.635	62	1625
4	1.79	1.79	1.70	1.74B	1.75	.632	50	1633
5	1.63	1.71	1.58A	1.61	1.62	.614	40	1639
6	1.70	1.72B	1.67A	1.72B	1.79	.652	8	1644
7	1.75	1.75	1.32	1.36	1.39	.569	111	1696
8	1.42	1.57	1.42	1.57	1.55	.598	15	1701
11	1.47	1.60	1.44A	1.52A	1.50	.597	16	1712
12	1.45	1.57	1.40	1.57	1.59	.622	114	1802
13	1.54	1.54	1.49	1.49	1.47	.600	12	1798
14	1.47	1.50B	1.45	1.49B	1.48	.611	258	1867
15	1.36	1.39	1.33	1.36	1.36	.594	64	1836
18	1.30	1.42	1.30	1.40	1.40	.616	304	1853
19	1.50	1.56	1.40	1.48B	1.45	.625	40	1869
20	1.43	1.57B	1.37	1.39B	1.39	.613	8	1862
21	1.57	1.67	1.57	1.67	1.68	.674	323	1951
22	1.65	1.89	1.65	1.82	1.84	.706	126	1862
25	1.86	1.93	1.8C	1.93	1.92	.715	156	1823
26	1.87	2.11	1.85A	2.10	2.08	.745	467	1881
27	2.05	2.15	1.93	2.11	2.08	.747	25	1741
28	Exchange Closed; Thanksgiving Day							
29	2.44	2.52B	2.40	2.50	2.51	.805	53	1717

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 38 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.56	2.63B	2.30A	2.38	2.41	.799	19	1710
3....	2.25	2.30B	2.19	2.19	2.23	.777	8	1709
4....	2.40	2.40	2.36A	2.36A	2.36	.796	3	1708
5....	2.24	2.33	2.24	2.33	2.36	.798	6	1693
6....	2.26	2.27	2.21	2.23B	2.23	.763	26	1693
9....	2.16	2.16	2.10	2.10	2.12	.774	9	1697
10....	2.04	2.05B	2.00	2.03	2.02	.763	5	1695
11....	1.87	2.10B	1.83A	2.10B	2.14	.781	33	1705
12....	2.18	2.33	2.18	2.28	2.28	.802	176	1848
13....	2.28	2.30	2.20	2.20	2.19	.796	16	1855
16....	2.09	2.30	2.09	2.28	2.31	.820	32	1867
17....	2.26	2.42	2.26	2.32	2.31	.826	613	2085
18....	2.18	2.19B	2.10A	2.10A	2.11	.806	212	2282
19....	2.12	2.24	2.12	2.22A	2.19	.823	29	2286
20....	2.14	2.25B	2.10A	2.23	2.24	.834	305	2246
23....	2.20	2.26	2.20	2.21A	2.21	.839	17	2239
24....	2.20	2.37	2.20	2.37	2.37	.861	583	2533
25....	Exchange Closed; Christmas							
26....	2.31	2.31	2.30A	2.31	2.28	.856	1	2533
27....	2.59	2.91	2.54	2.91	2.93	.917	24	2530
30....	2.91	2.95B	2.85	2.93	3.00	.926	14	2524
31....	3.19	3.30	3.13	3.30	3.22	.942	40	2477

MARCH 1986 39 CALLS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	.80	.82B	.75	.82B	.87	.303	4	4
13....	.92	.92	.92	.92	.89	.328	2	4
14....	....	....	.85A	.85A	.84	.313	....	4
15....	....	.88B	....	.88B	.93	.344	....	4
16....	....	....	....	.93N	.93	.345	....	4
19....	.94	.96	.90A	.94B	.95	.340	14	18
20....	.85	.85	.84A	.85	.83	.315	1	18
21....	.79	.90B	.79	.90B	.96	.346	10	27
22....	.96	1.00	.95	.95	.91	.331	34	58
23....	.90	.95	.90	.93A	.92	.345	9	57
26....	.76	.76	.76	.76	.79	.316	5	62
27....	.79	.79	.72	.72	.79	.316	20	69
28....	.82	.86	.81	.81	.82	.324	8	76
29....	.80	.80	.75	.75	.75	.306	23	91
30....	.75	.75	.65A	.65A	.62	.264	20	94

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.53	.53	.48	.48	.48	.211	6	99
4....	.55@.54	.55	.54	.54	.52	.227	9	98
5....	.50	.50	.48	.48	.40	.192	3	98
6....	.40	.40	.40	.40	.37	.162	33	87
9....	.38	.38	.38	.38	.37	.144	10	87
10....	....	....	....	.37N	.37	.144	1	88
11....	.34	.34	.30	.30	.30	.135	15	73
12....	.35	.35	.35	.35	.33	.151	1	74
13....	....	.40B	....	.40B	.42	.183	....	74
16....	.45	.45	.40A	.45	.47	.210	20	83
17....	.44	.46	.44	.46	.43	.182	9	91
18....	.43	.44	.42	.42A	.40	.175	63	124
19....	....	.42B	....	.42B	.42	.185	2	122
20....	.50	.50	.50	.50	.57	.238	12	134
23....	1.10	1.25	1.09A	1.25	1.22	.395	154	265
24....	1.22	1.22	1.11	1.20	1.17	.385	53	279
25....	1.20	1.37	1.15	1.37	1.38	.435	26	284
26....	1.45	1.53	1.31A	1.37	1.38	.421	835	886
27....	1.37	1.40	1.32	1.36A	1.39	.434	115	995
30....	1.40	1.40	1.22	1.26	1.27	.417	159	1058

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 39 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.34	1.53	1.32	1.52	1.52	.479	33	1062
2....	1.48@.50	1.53	1.40	1.40	1.39	.480	56	1092
3....	1.44	1.63	1.40	1.58	1.59	.510	28	1101
4....	1.62@.59	1.62	1.47	1.50	1.51	.494	28	1115
7....	1.40	1.40	1.36	1.36	1.36	.465	16	1110
8....	1.30	1.34	1.30	1.30	1.29	.460	22	1112
9....	1.28	1.30B	1.20	1.20	1.19	.448	13	1122
10....	1.10	1.19	1.10	1.14	1.10	.434	7	1127
11....	1.15	1.20	1.15	1.18	1.14	.442	13	1130
14....	1.15	1.16B	1.12	1.15	1.11	.427	10	1131
15....	1.15	1.15	1.13	1.13	1.12	.429	6	1135
16....	1.02	1.02	.96	.98	1.00	.402	193	1313
17....	1.10	1.25	1.10	1.22	1.23	.460	131	1395
18....	1.26	1.27B	1.25	1.27B	1.29	.475	27	1351
21....	1.22	1.25	1.19	1.23	1.22	.466	36	1356
22....	1.20	1.20	1.05	1.13	1.12	.462	32	1367
23....	1.15	1.17	1.09	1.10@.09	1.09	.458	143	1504
24....	1.02	1.02	.93	.95	.96	.432	173	1535
25....	1.02	1.02	.92	.97	.94	.427	66	1584
28....	.97	1.00	.95	.97	.95	.433	122	1666
29....	1.00@.02	1.14	1.00	1.14	1.14	.486	85	1732
30....	1.15	1.17	1.05	1.05	1.04	.456	183	1859
31....	1.12	1.23	1.12	1.12	1.12	.476	116	1889

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.10	1.28	1.08	1.28	1.27	.514	368	2044
4....	1.22	1.26	1.19	1.23	1.21	.508	121	2105
5....	1.13@.12	1.16	1.08	1.12	1.12	.488	193	2220
6....	1.15	1.23	1.14	1.23@.20	1.25	.526	417	2298
7....	1.20	1.20	.80	.93	.94	.439	342	2356
8....	1.01	1.08	.96	1.05	1.05	.466	126	2426
11....	1.00	1.07B	.94	1.00	1.00	.463	133	2499
12....	.99	1.10	.90	1.08	1.07	.488	172	2557
13....	1.04	1.07	.96	.96	.98	.462	132	2617
14....	1.02	1.02	.97	1.00	.98	.472	73	2664
15....	.97	.97	.85	.87	.88	.452	119	2743
18....	.85	.92	.82	.91	.90	.472	177	2854
19....	.93@.96	1.04	.92	.96	.94	.480	195	2969
20....	1.05	1.05	.88	.88	.89	.466	435	3023
21....	1.08@.09	1.12	1.04	1.12	1.12	.531	388	3155
22....	1.11@.10	1.30	1.07	1.23	1.24	.566	817	3433
25....	1.27	1.32	1.23	1.32	1.30	.575	157	3436
26....	1.25	1.47	1.25	1.44	1.44	.611	1107	3727
27....	1.42@.40	1.52	1.29	1.43@.42	1.42	.612	194	3854
28....	Exchange Closed; Thanksgiving Day							
29....	1.71	1.84	1.70	1.78	1.79	.685	798	3274

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.91	1.91	1.60	1.69@.71	1.70	.674	255	3169
3....	1.48	1.61B	1.43	1.59B	1.55	.646	128	3163
4....	1.74@.72	1.74	1.63	1.65	1.66	.670	43	3153
5....	1.54	1.66	1.52	1.66	1.66	.672	311	2900
6....	1.60	1.60	1.55	1.57	1.53	.652	21	2901
9....	1.49	1.49	1.39	1.41B	1.43	.639	118	2901
10....	1.35	1.38	1.31	1.38	1.34	.623	38	2897
11....	1.21	1.46	1.17	1.46	1.44	.645	211	2956
12....	1.51	1.62	1.48	1.54	1.55	.671	82	2968
13....	1.58@.57	1.58	1.48	1.50	1.47	.661	41	2985
16....	1.43	1.58	1.37	1.58	1.58	.690	352	2885
17....	1.58	1.68	1.54	1.60A@.54	1.55	.696	30	2863
18....	1.44	1.46B	1.35	1.35	1.37	.667	236	2975
19....	1.34	1.45	1.34	1.44	1.42	.686	195	2809
20....	1.39	1.45B	1.32	1.44	1.47	.699	50	2803
23....	1.43	1.51	1.41	1.44	1.44	.701	107	2835
24....	1.42	1.56	1.42	1.55	1.59	.731	29	2835
25....	Exchange Closed; Christmas							
26....	1.50@.49	1.52	1.48	1.48	1.50	.720	43	2826
27....	1.73@.75	2.11	1.73	2.11@.09	2.09	.817	359	2653
30....	2.11	2.13	2.03	2.12	2.13	.830	227	2572
31....	2.22	2.42	2.22	2.37	2.33	.860	250	2508

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 40 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	1.20	1.20	1.00	1.00	1.06	.335	7	7
27....	1.05	1.06	1.02	1.05	1.05	.348	49	48
30....	1.08	1.08	.94	.98	.96	.332	111	153

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.95	1.15	.95	1.15	1.14	.390	49	185
2....	1.13	1.17	1.02	1.02	1.02	.373	32	203
3....	1.06@.07	1.25	1.04	1.22	1.22	.420	92	291
4....	1.23	1.23	1.10	1.15B	1.14	.405	74	355
7....	1.06	1.06	.97	1.00	.98	.376	59	385
8....	1.00	1.02	.95A	.95A	.94	.371	31	414
9....	.99	1.02	.87	.87A	.84	.358	40	452
10....	.85	.86	.78	.78	.79	.344	31	477
11....	.80	.88	.80	.86	.82	.350	20	494
14....	.84	.87	.80	.80	.78	.335	11	504
15....	.80	.81	.79A	.79A	.79	.336	51	554
16....	.75	.75	.68	.72	.71	.310	21	566
17....	.85	.89	.85	.89	.88	.363	13	574
18....	.90	.92	.85	.92B	.92	.377	93	612
21....	.88	.90	.80	.88	.87	.366	159	716
22....	.83	.83	.75	.75	.78	.360	36	746
23....	.80	.83	.73	.73	.74	.355	147	850
24....	.70	.70	.63	.64	.65	.328	133	936
25....	.67	.68	.61	.61	.62	.322	90	1009
28....	.60@.62	.65	.60	.61A	.62	.325	24	1030
29....	.67@.68	.79	.67	.78	.76	.372	392	1196
30....	.76@.77	.78	.70	.71	.69	.343	210	1080
31....	.77	.90	.75	.78	.77	.359	293	1294

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.77	.90	.73	.87	.88	.394	191	1433
4....	.85	.85	.80	.82	.83	.387	233	1570
5....	.76	.81	.72	.73	.75	.365	146	1677
6....	.80	.80	.75	.78	.84	.400	329	185:
7....	.81	.81	.48	.60B	.61	.317	341	2110
8....	.66	.72	.60	.69	.70	.342	250	2190
11....	.61	.67	.60A	.67	.65	.336	109	2207
12....	.62@.64	.76	.60	.76	.71	.358	67	2219
13....	.68	.70	.62	.62A	.62	.333	100	2131
14....	.67	.67	.61	.63	.62	.340	371	2161
15....	.62	.62	.52	.54A	.54	.319	143	2204
18....	.50	.56	.49	.56	.56	.334	146	2275
19....	.59	.66	.56	.60	.59	.341	131	2314
20....	.56	.64B	.54	.57	.56	.327	59	2340
21....	.66	.71	.64	.71	.72	.387	314	2384
22....	.71@.70	.85B	.69	.82	.81	.421	430	2549
25....	.83	.89	.79	.88	.87	.429	531	2717
26....	.85	.99	.83	.97	.96	.465	390	2805
27....	.93	1.02	.85	.95	.95	.466	807	3246
28....	Exchange Closed; Thanksgiving Day							
29....	1.17	1.26	1.17	1.22	1.22	.544	737	3411

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.31@.33	1.33	1.05	1.14	1.14	.531	495	3400
3....	1.00	1.09	.92	1.03A	1.01	.500	326	3371
4....	1.16@.15	1.16	1.07	1.08	1.08	.525	661	3855
5....	1.04	1.12	1.01	1.10@.11	1.09	.526	582	4040
6....	1.06	1.06	1.00	1.00A	.99	.504	421	4185
9....	.96	.96	.89	.91	.91	.486	398	4299
10....	.84@.82	.86	.79	.84	.84	.469	643	4392
11....	.75	.95	.71	.94B@.95	.92	.490	725	4532
12....	.98	1.07	.95	1.00	1.00	.518	1215	5164
13....	1.01	1.02B	.93A	.93A	.93	.506	442	5377
16....	.92	.99	.82	.99	.90	.534	1083	5889
17....	.95	1.09	.95	.96	.96	.539	603	6069
18....	.92@.90	.92	.77	.78@.80	.79	.503	418	6259
19....	.80	.87	.75	.84	.83	.521	561	6428
20....	.82	.87	.77	.87	.86	.533	339	6492
23....	.84	.89	.81	.82	.82	.530	259	6666
24....	.81@.80	.93B	.80	.93B	.94	.563	150	6670
25....	Exchange Closed; Christmas							
26....	.89	.89	.86	.86	.88	.545	35	6674
27....	1.06	1.36	1.04	1.34	1.35	.667	681	6909
30....	1.39@.40	1.40	1.29	1.37	1.37	.682	394	6816
31....	1.45	1.62	1.43	1.55	1.56	.723	1045	6099

DEUTSCHEMARK OPTION ON FUTURES—CALLS
MARCH 1986 41 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	.93	.93	.83	.83	.84	.322	25	24
7....	.73	.75	.70	.70	.70	.295	285	182
8....	.74	.74	.68	.69A	.68	.290	7	187
9....	.60	.61B	.60	.61B	.61	.277	1	187
10....	.61	.61	.61	.61	.59	.264	1	188
11....	.60	.65B	.60	.64	.62	.269	21	200
14....	.60	.60	.60	.60	.54	.254	7	206
15....	.59	.59	.57	.59	.56	.254	7	203
16....	.52	.53	.48	.50	.50	.231	111	247
17....	.56	.62	.56	.61	.61	.278	137	331
18....	.62	.62	.61A	.62	.64	.287	58	383
21....	.60	.61	.55	.58	.60	.276	13	394
22....	.60	.60	.54	.54	.53	.270	82	469
23....	.52	.52	.52	.52	.50	.263	2	470
24....	.46	.47	.40	.42	.43	.239	37	501
25....	.45	.45	.40	.40	.41	.231	2	500
28....	.40	.42	.38	.41	.41	.231	71	547
29....	.43	.49	.43	.49	.51	.271	305	630
30....	.50	.52	.46	.46	.47	.244	82	681
31....	.55	.55	.52	.55	.53	.257	15	692

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.50	.62	.48	.62	.61	.287	81	739
4....	.54	.60	.54	.54	.54	.278	35	773
5....	.49@.50	.53	.47	.47	.49	.258	31	773
6....	.50	.56B	.48	.54@.56B	.57	.286	178	904
7....	.52	.52	.35	.37B	.39	.215	127	990
8....	.40	.47	.38	.47	.47	.234	74	1022
11....	.41	.42	.40	.42B	.42	.228	5	1028
12....	.38	.45	.38	.44	.45	.245	48	1054
13....	.43	.45	.38	.39B	.40	.223	99	1103
14....	.42	.42	.38	.41B	.41	.227	8	1105
15....	.38	.38	.31	.33	.33	.209	147	1162
18....	.32	.35	.28	.35	.34	.218	69	1199
19....	.36	.42	.35	.36B	.36	.223	304	1284
20....	.42	.42	.32	.34	.34	.211	203	1327
21....	.42	.44B	.38	.44B	.45	.261	395	1557
22....	.44	.58	.41	.50@.51	.51	.289	522	1872
25....	.52@.53	.57	.49	.57	.56	.295	3316	4778
26....	.54@.52	.63	.52	.62	.61	.327	498	4967
27....	.58	.65	.53	.61	.61	.328	474	5179
28....	Exchange Closed; Thanksgiving Day							
29....	.76	.85	.75	.81	.82	.400	470	5320

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.90@.85	.90	.67	.72@.73B	.74	.388	748	5335
3....	.60@.65	.69	.57	.64	.64	.356	971	5469
4....	.72	.73B	.68	.70	.70	.380	549	5824
5....	.64	.71	.61	.70@.71	.70	.381	4468	7879
6....	.67	.67	.61	.61@.62	.61	.358	929	8625
9....	.59	.59	.52	.54@.56	.55	.340	533	8434
10....	.47	.52	.46	.51@.52	.51	.323	821	8139
11....	.44@.46	.60	.41	.56@.57	.56	.341	671	8169
12....	.59	.65	.58	.62@.61	.61	.366	372	8391
13....	.63	.63	.54	.55B@.56	.56	.353	3060	8816
16....	.53	.60	.47	.60	.59	.377	1484	8484
17....	.57	.64	.56	.57	.57	.380	988	8714
18....	.51	.51	.42	.42	.42	.343	3232	8146
19....	....	.48	.40	....	....	.357	574	8152
20....	.44	.49	.38	.49@.48	.48	.365	283	8235
23....	.44@.43	.48	.42	.43	.44	.357	486	7933
24....	.44	.52	.44	.52	.51	.386	445	8063
25....	Exchange Closed; Christmas							
26....	.45	.49	.45	.49	.49	.365	108	8003
27....	.60	.83	.57	.83@.81	.82	.488	1188	7926
30....	.82	.83	.75	.80	.80	.501	1466	8348
31....	.85	1.00	.84	.92@.91	.91	.547	1299	8894

MARCH 1986 42 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	.32	.35	.32	.35	.34	.213	6	6
28....	Exchange Closed; Thanksgiving Day							
29....	.53	.55	.47	.53	.52	.272	487	426

DEUTSCHEMARK OPTION ON FUTURES—CALLS

MARCH 1986 42 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.55	.55	.41	.45	.45	.259	168	526
3....	.40	.42	.37	.38	.39	.233	199	649
4....	.46	.46	.41	.41	.42	.252	51	690
5....	.37	.43	.38	.40	.43	.253	186	798
6....	.37	.38	.35	.35	.35	.234	318	1011
9....	.34	.34	.30	.31	.31	.216	348	1188
10....	.28	.29	.26	.28	.28	.202	170	1218
11....	.25	.33	.22	.32@.33	.32	.216	327	1445
12....	.34	.39	.32	.34	.35	.236	537	1836
13....	.36	.37	.30	.30	.30	.224	239	1926
16....	.27	.30B	26	30B	.32	.241	105	1941
17....	.31	.34	.29	.31	.31	.242	475	2201
18....	.27	.27	.20	.20	.21	.210	554	2405
19....	.21	.23	.20	.23	.22	.219	163	2379
20....	.21	.24	.18	.23	.23	.223	273	2385
23....	.21	.23	.20	.21	.21	.213	180	2431
24....	.21	.25	.21	.25	.25	.233	44	2465
25....	Exchange Closed; Christmas							
26....	.21	.23	.21	.23	.23	.215	13	2465
27....	.30	.45	.28	.43@.45	.44	.316	764	2648
30....	.45	.45	.40	.43@.44	.43	.324	904	2691
31....	.45	.55	.45	.49	.48	.365	462	2635
30....	.23	.23	.20	.21	.22	.182	76	75
31....	.23	.29	.23	.28	.29	.213	371	380

JUNE 1986 43 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	3.40	3.40	3.40	3.40	3.45	.760	5	5
17....	....	....	3.44A	3.44A	3.22	.733	....	5
18....	....	....	....	3.22N	3.16	.726	....	5
19....	....	....	....	3.16N	3.25	.735	....	5
20....	3.50	3.55B	3.50	3.55B	3.79	.780	5	10
23....	....	5.02B	....	5.02B	5.20	.868	....	10
24....	....	....	....	5.20N	5.12	.861	....	10
25....	5.06	5.06	5.05	5.05	5.50	.879	5	15
26....	5.53	5.60B	5.53	5.53	5.45	.870	5	20
27....	....	....	5.40A	5.40A	5.46	.875	....	20
30....	5.43	5.43	5.43	5.43	5.38	.867	5	30

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.50@.53	5.80	5.50	5.80	5.90	.891	90	82
2....	....	....	....	5.90N	5.70	.884	20	102
3....	6.00	6.00	6.00	6.00	6.20	.902	5	102
4....	6.20	6.20	6.00A	6.06	6.05	.896	10	107
7....	....	....	5.85A	5.85A	5.76	.887	....	107
8....	....	....	....	5.76N	5.71	.887	....	107
9....	....	5.85B	....	5.71N	5.59	.886	....	107
10....	....	....	....	5.59N	5.50	.883	....	107
11....	....	5.55B	....	5.55B	5.57	.888	....	107
14....	....	....	....	5.57N	5.45	.886	....	107
15....	....	5.48B	....	5.48B	5.48	.889	....	107
16....	5.25	5.25	5.20	5.20	5.18	.880	15	107
17....	....	5.50B	....	5.50B	5.72	.903	....	102
18....	....	5.67B	....	5.87B	5.92	.910	....	102
21....	....	....	5.87A	5.87A	5.85	.910	....	102
22....	....	....	....	5.85N	5.80	.911	....	102
23....	....	5.85B	....	5.80N	5.79	.915	....	102
24....	....	....	5.70A	5.70A	5.58	.911	....	102
25....	....	5.64B	....	5.58N	5.55	.914	....	102
28....	....	....	....	5.55N	5.57	.921	....	102
29....	6.00	6.00	6.00	6.00	6.03	.937	5	107
30....	....	....	5.91A	5.91A	5.78	.933	....	107
31....	....	5.90B	....	5.90B	5.94	.939	....	107

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1986 43 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	6.00B	....	5.94N	6.26	.949	....	102
4....	6.25	6.25	6.25	6.25	6.25	.950	1	103
5....	....	....	6.10A	6.10A	6.14	.949	....	103
6....	6.20	6.20	6.20	6.20	6.40	.958	10	113
7....	5.72	5.75B	5.72	5.75B	5.75	.942	5	112
8....	5.80	5.93B	5.80	5.93B	5.94	.950	2	114
11....	....	....	....	5.94N	5.93	.951	....	114
12....	....	5.98B	....	5.96B	6.10	.957	....	113
13....	....	....	6.05A	6.05A	5.93	.954	....	113
14....	....	5.98B	....	5.98B	6.01	.958	....	113
15....	....	....	5.93A	5.93A	5.87	.958	....	113
18....	5.85	5.98B	5.85	5.99B	6.04	.964	1	114
19....	....	6.19B	....	6.06B	6.10	.965	....	114
20....	....	6.20B	6.05A	6.05A	6.01	.964	....	114
21....	....	6.25B	....	6.25B	6.45	.973	....	114
22....	....	6.58B	....	6.58B	6.70	.977	....	114
25....	....	....	....	6.70N	6.76	.978	....	103
26....	6.92	6.95B	6.72A	6.95B	7.01	.981	10	103
27....	6.88	7.06	6.88	7.06	7.03	.981	5	100
28....	Exchange Closed; Thanksgiving Day							
29....	7.60	7.60	7.60	7.60	7.60	.986	....	100

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	7.73	7.73	7.43	7.43	7.47	.986	15	100
3....	7.32	7.32	7.28A	7.32	7.26	.984	1	101
4....	7.47	7.47	7.47	7.47	7.43	.986	1	100
5....	7.36	7.43B	7.36	7.43B	7.42	.986	2	100
6....	7.37	7.37	7.35A	7.37	7.27	.984	1	100
9....	7.20	7.20	7.20	7.20	7.16	.984	1	100
10....	7.06	7.06	6.96	7.06	7.04	.983	43	140
11....	6.78	7.08B	6.78	7.05B	7.17	.985	2	122
12....	7.46	7.46	7.40A	7.40A	7.35	.987	2	122
13....	7.38	7.40B	7.38	7.38	7.28	.987	1	122
16....	7.28	7.28	7.28	7.28	7.45	.989	2	122
17....	7.48	7.56	7.48	7.56	7.48	.990	3	102
18....	7.38	7.40	7.38	7.40	7.27	.989	4	102
19....	....	7.38B	....	7.38B	7.38	.991	....	102
20....	....	7.40B	....	7.40B	7.45	.992	....	102
23....	7.50	7.50	7.50	7.50	7.41	.993	2	104
24....	....	7.54B	....	7.54B	7.60	.994	....	104
25....	Exchange Closed; Christmas							
26....	....	....	7.55A	7.55A	7.50	.994	28	132
27....	....	8.00B	....	8.00B	8.20	.997	....	100
30....	....	8.21B	....	8.21B	8.29	.997	....	100
31....	....	8.60B	....	8.60B	8.55	.998	....	100

JUNE 1986 44 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	2.75	2.75	2.752.80	.686	....	....		
17....	....	....	....	2.80N	2.61	.655	....	....
18....	....	....	....	2.61N	2.58	.647	5	5
19....	....	....	....	2.58N	2.65	.658	....	5
20....	2.80	3.05	2.80	3.05	3.07	.710	30	35
23....	4.05	4.30B	4.05	4.30B	4.47	.815	20	55
24....	4.33	4.38	4.30A	4.30A	4.37	.808	30	85
25....	4.28	4.60	4.28	4.60	4.68	.831	20	105
26....	4.85	4.90	4.80	4.90	4.65	.820	5	110
27....	....	....	....	4.65N	4.70	.826	15	125
30....	....	....	....	4.70N	4.62	.816	....	125

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1986 34 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.00	5.00	5.00	5.00	5.09	.846	....	125
2....	....	....	....	5.09N	4.92	.837	5	130
3....	5.10	5.20	5.10	5.20	5.25	.860	10	140
4....	....	....	....	5.25N	5.19	.853	....	140
7....	....	....	5.00A	5.00A	4.98	.841	....	140
8....	....	....	....	4.98N	4.94	.841	....	140
9....	....	4.95B	4.90A	4.90A	4.81	.838	....	140
10....	....	....	....	4.81N	4.67	.834	....	140
11....	....	4.70B	....	4.70B	4.74	.840	....	140
14....	....	....	....	4.74N	4.61	.837	....	140
15....	....	....	....	4.61N	4.60	.840	....	140
16....	4.50	4.50	4.40	4.40	4.40	.828	20	124
17....	....	4.65B	....	4.65B	4.78	.858	....	124
18....	....	4.90B	....	4.90B	4.98	.867	....	124
21....	....	....	....	4.98N	4.93	.866	....	124
22....	....	....	....	4.93N	4.91	.867	....	124
23....	....	....	4.90A	4.90A	4.85	.370	....	124
24....	4.70	4.70	4.70	4.70	4.67	.865	5	119
25....	....	....	....	4.67N	4.65	.868	....	119
28....	....	....	....	4.65N	4.67	.875	....	119
29....	5.00	5.00	5.00	5.00	5.03	.898	5	124
30....	....	....	4.98A	4.98A	4.83	.890	....	124
31....	....	4.90B	....	4.90B	4.98	.900	....	124

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	5.00B	....	4.98N	5.28	.913	....	124
4....	....	....	....	5.28N	5.28	.916	....	124
5....	....	....	5.10A	5.10A	5.14	.913	....	124
6....	5.22	5.22	5.22	5.22	5.40	.926	10	114
7....	5.28	5.28	4.89A	4.89A	4.78	.902	10	109
8....	4.95	4.96B	4.95	4.96B	4.96	.912	10	109
11....	4.90	4.90	4.90	4.90	4.94	.914	....	109
12....	....	5.00B	....	5.00B	5.10	.922	5	109
13....	5.10	5.10	5.05A	5.10	4.93	.918	10	114
14....	5.10	5.10	5.10	5.10	5.02	.924	5	99
15....	5.00	5.00	4.85	4.85	4.87	.922	11	98
18....	4.85	5.08	4.85	5.08	5.04	.931	6	98
19....	5.13	5.19B	5.13	5.13	5.10	.934	5	97
20....	....	5.22B	5.04A	5.04A	5.01	.932	....	97
21....	....	5.25B	....	5.25B	5.45	.946	....	97
22....	....	5.58B	....	5.58B	5.70	.953	....	97
25....	....	....	....	5.70N	5.76	.955	....	97
26....	5.95	5.95	5.72A	5.95	6.01	.961	5	97
27....	5.91	6.05B	5.91	6.05B	6.03	.961	5	97
28....	Exchange Closed; Thanksgiving Day							
29....	6.61	6.61	6.61	6.61	6.61	.971	5	97

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	6.70	6.73B	6.50	6.50	6.47	.970	10	97
3....	6.32	6.32	6.28A	6.32	6.26	.967	1	83
4....	....	6.42B	....	6.42B	6.43	.97u	....	82
5....	6.40	6.43B	6.38A	6.43B	6.42	.970	1	82
6....	6.35	6.35	6.35	6.35	6.27	.967	1	82
9....	6.23	6.23	6.20A	6.20A	6.16	.967	1	82
10....	5.99	6.08	5.99	6.08	6.04	.965	3	82
11....	6.08	6.08	5.86A	6.08	6.17	.958	2	84
12....	6.44	6.44	6.40A	6.40A	6.35	.972	2	84
13....	6.35	6.40B	6.35	6.35	6.28	.971	1	84
16....	6.26	6.26	6.23	6.23	6.45	.975	2	74
17....	6.55	6.55	6.50	6.50	6.48	.977	3	74
18....	6.37	6.37	6.35	6.35	6.27	.975	2	74
19....	6.30	6.38B	6.30	6.38B	6.38	.976	1	74
20....	....	6.40B	....	6.40B	6.45	.981	....	74
23....	6.50	6.50	6.50	6.50	6.41	.982	2	76
24....	....	6.54B	....	6.54B	6.60	.985		76
25....	Exchange Closed; Christmas							
26....	....	....	6.55A	6.55A	6.50	.985	28	94
27....	....	7.00B	....	7.00B	7.20	.991	....	92
30....	....	7.21B	....	7.21B	7.29	.992	....	74
31....	....	7.60B	....	7.60B	7.55	.994	....	78

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1986 35 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	2.10	2.10	2.10	2.10	2.10	.573	5	5
16....	2.07	2.20	2.07	2.20	2.22	.605	....	5
17....	2.15	2.15	2.15	2.15	2.10	.572	5	10
18....	2.05	2.05	2.00	2.00	2.06	.564	13	23
19....	2.05	2.05	2.03	2.03	2.12	.575	22	45
20....	2.25	2.45	2.25	2.45	2.47	.632	30	70
23....	3.45	3.63B	3.45	3.63B	3.79	.753	15	85
24....	3.67	3.70	3.58	3.60B	3.70	.745	30	115
25....	3.60	3.85	3.60	3.85	3.88	.773	20	135
26....	4.10	4.10	4.00	4.05	3.95	.761	25	160
27....	....	....	....	3.95N	4.00	.768	....	160
30....	....	....	....	4.00N	3.92	.757	....	160

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.10	4.20	4.10	4.20	4.24	.793	15	175
2....	....	....	....	4.24N	4.19	.782	....	175
3....	4.25	4.40	4.25	4.40	4.43	.809	22	195
4....	4.45	4.50	4.45	4.50	4.44	.801	10	205
7....	....	....	4.30A	4.30A	4.22	.786	....	205
8....	....	....	....	4.22N	4.17	.786	....	205
9....	....	4.22B	....	4.17N	4.02	.781	....	205
10....	....	....	....	4.02N	3.88	.776	....	205
11....	....	3.90B	....	3.90B	3.94	.783	....	205
14....	....	....	....	3.94N	3.88	.778	....	205
15....	....	....	....	3.88N	3.85	.781	....	205
16....	3.75	3.75	3.70	3.70	3.70	.766	25	180
17....	....	3.90B	....	3.90B	4.02	.802	....	180
18....	....	4.12B	....	4.12B	4.23	.813	....	180
21....	4.15	4.15	4.15	4.15	4.15	.811	5	175
22....	4.10	4.10	4.10	4.10	4.12	.811	5	175
23....	....	....	....	4.12N	4.08	.814	....	175
24....	3.95	3.95	3.95	3.95	3.91	.805	15	160
25....	3.90	3.90	3.90	3.90	3.88	.808	5	165
28....	....	....	....	3.88N	3.86	.816	....	165
29....	....	4.02B	....	4.02B	4.20	.845	....	160
30....	....	....	4.15A	4.15A	4.01	.834	....	160
31....	....	4.05B	....	4.05B	4.15	.848	....	160

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	4.15N	4.38	.864	....	160
4....	....	....	....	4.38N	4.30	.866	....	160
5....	....	....	4.20A	4.20A	4.23	.862	....	160
6....	4.35	4.35	4.35	4.35	4.42	.880	10	160
7....	4.35	4.35	4.00A	4.00A	3.89	.845	10	160
8....	4.15	4.15	4.15	4.15	4.10	.859	15	160
11....	4.25	4.25	4.25	4.25	4.08	.861	....	160
12....	4.35	4.35	4.35	4.35	4.29	.872	15	150
13....	4.25	4.25	4.20A	4.20A	4.10	.866	10	160
14....	4.20	4.20	4.18	4.18	4.15	.873	10	150
15....	4.20	4.20	4.08A	4.08A	4.06	.870	10	150
18....	4.00	4.20	4.00	4.20	4.11	.882	6	150
19....	4.20	4.35	4.20	4.25A	4.22	.886	10	150
20....	....	4.32B	4.16A	4.16A	4.10	.882	....	150
21....	....	4.31B	....	4.31B	4.47	.904	....	150
22....	....	4.62B	....	4.62B	4.72	.915	....	150
25....	....	....	....	4.72N	4.79	.918	....	150
26....	5.03	5.03	4.75A	5.03	5.01	.928	6	150
27....	5.10@13	5.13	4.91A	5.11A	5.03	.928	5	150
28....	Exchange Closed; Thanksgiving Day							
29....	5.72	5.80B	5.72	5.80B	5.65	.945	5	150

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1986 35 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	5.60	5.73B	5.50A	5.55	5.47	943	10	150
3....	....	....	5.28A	5.42A	5.26	.937	....	150
4....	....	5.42B	....	5.42B	5.43	942	....	150
5....	5.50	5.50	5.38A	5.50	5.42	942	1	150
6....	5.44	5.44	5.35A	5.44	5.27	938	1	150
9....	5.20	5.20	5.20	5.20	5.16	.936	1	150
10....	5.00	5.02	5.00	5.02	5.04	.933	5	152
11....	5.10	5.10	4.86A	5.10	5.17	938	2	152
12....	5.35	5.40B	5.35	5.35	5.35	944	2	152
13....	5.40	5.40	5.40	5.40	5.28	943	1	152
16....	5.30	5.30	5.25	5.25	5.45	950	2	152
17....	5.60	5.60	5.52	5.52	5.48	.952	3	152
18....	5.45	5.45	5.40	5.40	5.27	949	5	152
19....	5.47	5.47	5.47	5.47	5.38	955	1	152
20....	5.35	5.40B	5.35	5.40B	5.45	958	1	152
23....	....	....	....	5.45N	5.41	.960	....	152
24....	....	5.54B	....	5.54B	5.60	966	....	152
25....	Exchange Closed; Christmas							
26....	....	....	5.55A	5.55A	5.50	.966	....	152
27....	5.90	6.00B	5.90	6.00B	6.20	.979	1	150
30....	....	6.21B	....	6.21B	6.29	981	....	150
31....	6.52	6.60B	6.52	6.60B	6.55	.985	2	150

JUNE 1986 36 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	1.41	1.41	1.41	1.41	1.36	444	10	10
10....	....	....	....	1.36N	1.36	445	....	10
11....	....	....	....	1.36N	1.32	431	....	10
12....	....	....	....	1.32N	1.52	452	....	10
13....	1.70	1.70	1.70	1.70	1.68	489	5	15
16....	1.65	1.75	1.65	1.75	1.78	522	....	15
17....	1.60	1.60	1.60	1.60	1.65	489	5	17
18....	....	....	....	1.65N	1.62	.480	10	25
19....	1.62	1.62	1.60	1.60	1.66	492	15	35
20....	1.80	1.95	1.80	1.95	1.97	551	25	55
23....	2.98	3.02B	2.59A	3.02B	3.15	683	65	98
24....	3.05	3.07B	2.96	2.99B	3.09	.675	15	113
25....	2.97	3.20	2.97	3.20	3.25	.708	20	131
26....	3.45	3.45	3.35	3.35	3.29	694	25	154
27....	....	3.32B	....	3.32B	3.36	.703	....	154
30....	....	....	....	3.36N	3.29	690	....	154

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.50	3.50	3.50	3.50	3.54	.732	7	156
2....	3.55	3.55	3.55	3.55	3.51	.719	5	158
3....	3.60	3.70	3.60	3.70	3.73	750	15	168
4....	3.80	3.80	3.70A	3.70A	3.75	.741	5	173
7....	....	....	3.65A	3.65A	3.53	.724	....	173
8....	....	....	....	3.53N	3.48	.722	....	173
9....	....	3.55B	....	3.48A	3.34	.716	....	173
10....	....	....	....	3.34N	3.24	709	....	173
11....	....	3.25B	....	3.25B	3.29	.717	....	173
14....	....	....	....	3.29N	3.21	.710	....	173
15....	....	3.22B	....	3.22B	3.19	.713	....	173
16....	3.10	3.10	3.00	3.00	3.00	696	105	162
17....	....	3.20B	....	3.20B	3.33	.736	....	162
18....	....	3.42B	....	3.42B	3.50	.748	....	162
21....	....	....	3.45A	3.45A	3.40	.745	....	162
22....	3.35	3.35	3.30	3.30	3.38	.744	10	152
23....	....	....	....	3.38N	3.35	.746	....	152
24....	3.20	3.20	3.20	3.20	3.17	.735	10	152
25....	3.15	3.15	3.15	3.15	3.13	.736	5	157
28....	....	....	....	3.13N	3.13	.744	....	157
29....	....	3.38B	....	3.38B	3.44	.779	....	152
30....	....	....	3.38A	3.38A	3.29	.764	....	152
31....	....	3.30B	....	3.30B	3.39	777	....	152

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1986 36 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	3.39N	3.58	.800	....	152
4....	3.45	3.60B	3.45	3.45	3.50	.802	5	153
5....	....	....	3.45A	3.45A	3.44	.795	....	153
6....	3.55	3.55	3.55	3.55	3.65	.818	10	153
7....	3.55	3.55	3.25A	3.25A	3.13	.773	10	153
8....	3.45	3.45	3.33	3.33	3.35	.790	9	155
11....	3.45	3.45	3.33A	3.45	3.33	.791	5	155
12....	3.50	3.50	3.30A	3.50	3.45	.805	5	155
13....	3.42	3.42	3.39A	3.39A	3.32	.796	5	160
14....	3.40	3.40	3.40	3.40	3.38	.805	5	155
15....	3.35	3.35	3.15	3.15	3.19	.799	11	150
18....	3.25	3.31B	3.25	3.31B	3.35	.814	7	150
19....	3.40	3.45	3.40	3.45	3.40	.819	5	150
20....	....	3.50B	3.38A	3.38A	3.31	.814	10	150
21....	....	3.50B	....	3.50B	3.68	.844	....	150
22....	....	3.78B	....	3.78B	3.88	.860	....	150
25....	....	....	....	3.88N	3.90	.863	....	150
26....	4.30	4.30	4.21A	4.21A	4.14	.877	5	147
27....	4.12	4.18B	4.08A	4.18B	4.16	.878	5	145
28....	Exchange Closed; Thanksgiving Day							
29....	4.72	4.72	4.71	4.71	4.66	.904	6	145

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	4.80	4.80	4.60	4.80	4.53	.900	8	145
3....	....	....	4.40A	4.50A	4.34	.891	2	147
4....	....	4.53B	....	4.42B	4.49	.899	....	145
5....	4.55	4.55	4.46A	4.55	4.46	.899	....	145
6....	4.50	4.50	4.40A	4.50	4.33	.892	2	145
9....	4.30	4.30	4.30	4.30	4.19	.889	1	144
10....	4.15	4.15	4.10	4.10	4.08	.884	3	144
11....	3.95	4.12B	3.95	4.10B	4.22	.892	2	146
12....	4.50	4.50	4.40A	4.50	4.39	.901	2	144
13....	4.45	4.45	4.45	4.45	4.32	.899	1	144
16....	4.30	4.30	4.30	4.30	4.47	.909	2	144
17....	4.55	4.60	4.52	4.60	4.49	.912	4	144
18....	4.35	4.45	4.35	4.45	4.28	.906	6	142
19....	4.30	4.45	4.30	4.45	4.39	.914	2	142
20....	4.45	4.45	4.45	4.45	4.45	.920	1	142
23....	4.48	4.48	4.48	4.48	4.43	.922	1	142
24....	4.48	4.54B	4.48	4.54B	4.60	.932	1	142
25....	Exchange Closed; Christmas							
26....	....	....	4.55A	4.55A	4.51	.931	....	142
27....	5.05	5.05	5.05	5.05	5.20	.955	1	140
30....	....	5.21B	....	5.21B	5.30	.958	....	140
31....	....	5.60B	....	5.60B	5.55	.966	....	140

JUNE 1986 37 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	1.35	1.35	1.35	1.35	1.33	.408	5	5
16....	1.40	1.40	1.30A	1.40	1.42	.440	....	5
17....	1.40	1.40	1.29	1.29	1.29	.408	2	7
18....	1.29	1.29	1.29	1.29	1.25	.400	6	10
19....	....	....	....	1.25N	1.29	.412	....	10
20....	1.45	1.50	1.45	1.50	1.52	.470	10	20
23....	2.37	2.48B	2.13A	2.48B	2.63	.608	35	55
24....	2.51	2.55	2.38	2.45B	2.56	.600	21	75
25....	2.43	2.60	2.43	2.60	2.65	.637	15	90
26....	2.85	2.85	2.70	2.70	2.70	.623	25	115
27....	....	2.75B	....	2.75B	2.79	.632	....	115
30....	2.75	2.75	2.72A	2.72A	2.73	.619	1	116

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1986 37 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.90	2.90	2.90	2.90	2.94	.664	9	120
2....	2.86	2.86	2.86	2.86	2.93	.650	1	122
3....	2.90	3.00	2.90	3.00	2.98	.685	11	130
4....	3.05	3.10	3.05	3.10	3.14	.674	10	140
7....	....	....	2.92A	2.92A	2.92	.655	....	140
8....	....	....	2.85A	2.85A	2.86	.653	....	140
9....	....	2.95B	2.85A	2.85A	2.73	.646	....	140
10....	....	....	2.72A	2.72A	2.63	.637	....	140
11....	....	2.65B	....	2.65B	2.67	.644	....	140
14....	....	....	....	2.67N	2.62	.636	....	140
15....	2.60	2.60	2.60	2.60	2.60	.639	50	190
16....	2.50	2.50	2.45	2.45	2.45	.619	20	176
17....	....	2.62B	....	2.62B	2.70	.663	....	170
18....	....	2.80B	....	2.80B	2.88	.676	....	170
21....	2.80	2.80	2.75	2.75	2.72	.672	10	160
22....	2.70	2.70	2.70	2.70	2.70	.669	5	155
23....	....	....	....	2.70N	2.67	.670	....	155
24....	2.57	2.57	2.55	2.55	2.52	.655	15	140
25....	2.50	2.54B	2.50	2.50	2.47	.655	5	140
28....	....	....	....	2.47N	2.48	.662	....	140
29....	....	2.60B	....	2.60B	2.74	.701	....	135
30....	....	....	2.70A	2.70A	2.62	.682	....	135
31....	....	2.65B	....	2.65B	2.72	.697	....	135

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.72N	2.86	.724	....	135
4....	....	....	2.85A	2.85A	2.83	.725	....	135
5....	....	....	2.75A	2.75A	2.75	.715	....	135
6....	2.87	2.87	2.87	2.87	2.92	.741	10	135
7....	2.89	2.89	2.55A	2.55A	2.48	.687	10	135
8....	2.65	2.65	2.65	2.65	2.67	.706	5	140
11....	2.85	2.85	2.65A	2.85	2.65	.707	....	140
12....	2.80	2.80	2.62A	2.80	2.77	.723	10	140
13....	2.75	2.75	2.71A	2.71A	2.65	.710	5	145
14....	2.70	2.70	2.70	2.70	2.70	.720	5	135
15....	2.65	2.70	2.58A	2.62A	2.55	.711	1	136
18....	..	2.61B	....	2.61B	2.64	.728	12	148
19....	....	2.72B	....	2.64N	2.64	.734	....	142
20....	....	2.76B	....	2.64N	2.62	.727	....	142
21....	....	2.76B	....	2.76B	2.94	.765	....	142
22....	....	3.02B	....	3.02B	3.13	.785	....	142
25....	....	....	....	3.13N	3.15	.790	....	142
26....	3.45	3.45	3.14A	3.42A	3.34	.808	5	140
27....	3.35	3.37B	3.29A	3.37B	3.36	.810	5	139
28....	Exchange Closed; Thanksgiving Day							
29....	3.90	3.92	3.90	3.92	3.81	.845	6	139

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	3.86	3.95B	3.80	3.80	3.71	.840	10	134
3....	....	....	3.58A	3.69A	3.54	.827	....	134
4....	....	3.70B	....	3.65B	3.66	.838	....	134
5....	....	....	3.63A	3.66N	3.64	.837	....	134
6....	....	....	3.62A	3.62A	3.51	.828	....	134
9....	....	....	3.50A	3.50A	3.38	.823	....	134
10....	3.30	3.30	3.30	3.30	3.29	.816	2	132
11....	3.34	3.34	3.17A	3.34	3.41	.826	2	134
12....	3.60	3.60	3.60	3.60	3.57	.839	2	134
13....	3.60	3.60	3.60	3.60	3.50	.835	1	134
16....	3.51	3.51	3.45	3.48	3.62	.849	3	134
17....	3.75	3.75	3.61A	3.75	3.63	.853	4	132
18....	3.55	3.55	3.43	3.43	3.42	.843	8	130
19....	3.55	3.55	3.55	3.55	3.47	.854	5	129
20....	3.43	3.50B	3.43	3.50B	3.52	.861	4	133
23....	3.60	3.60	3.50A	3.60	3.48	.863	1	133
24....	3.55	3.60B	3.55	3.60B	3.66	.877	1	129
25....	Exchange Closed; Christmas							
26....	3.60	3.65	3.60	3.65	3.57	.874	2	129
27....	4.10	4.20	4.10	4.20	4.22	.913	2	127
30....	....	4.25B	....	4.25B	4.31	.918	....	127
31....	....	4.60B	....	4.60B	4.57	.931	....	127

DEUTSCHEMARK OPTION ON FUTURES—CALLS
JUNE 1986 38 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	1.00@.05	1.05	1.00	1.05	1.01	.333	20	20
18....	....	....	....	1.01N	.96	.325	....	20
19....	....	....	....	.96N	1.00	.336	....	20
20....	1.10	1.20	1.10	1.20	1.22	.392	15	35
23....	1.85	2.00B	1.72A	2.00B	2.15	.531	15	50
24....	2.10	2.10	1.95	1.98B	2.09	.524	30	80
25....	1.95	2.20	1.95	2.20	2.23	.563	15	95
26....	2.35	2.35	2.25	2.25	2.23	.549	21	115
27....	2.28	2.28	2.28	2.28	2.29	.559	....	115
30....	2.30	2.30	2.25A	2.25A	2.24	.545	102	215

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.30B	....	2.30B	2.39	.593	....	185
2....	....	....	....	2.39N	2.39	.578	....	185
3....	2.40	2.45	2.40	2.45	2.49	.615	10	190
4....	2.50	2.55	2.45A	2.45A	2.57	.603	10	190
7....	....	....	2.50A	2.50A	2.39	.582	....	190
8....	....	....	....	2.39N	2.34	.580	....	190
9....	....	2.40B	2.30A	2.30A	2.20	.571	....	190
10....	2.05	2.05	2.05	2.05	2.11	.562	1	191
11....	....	....	....	2.11N	2.13	.569	....	191
14....	....	....	....	2.13N	2.11	.559	....	191
15....	....	....	2.09A	2.11N	2.08	.561	....	191
16....	2.00	2.00	1.95	1.95	1.93	.540	15	186
17....	2.18	2.18	2.15	2.15	2.20	.586	2	187
18....	....	2.22B	....	2.22B	2.31	.598	....	187
21....	2.25	2.25	2.20	2.20	2.17	.593	16	184
22....	2.15	2.15	2.15	2.15	2.15	.589	5	183
23....	....	....	....	2.15N	2.12	.588	....	183
24....	2.00	2.00	1.98	1.98	1.97	.571	25	178
25....	1.95	1.98B	1.95	1.95	1.93	.569	5	183
28....	1.90	1.90	1.90	1.90	1.90	.574	5	183
29....	2.09	2.10B	2.09	2.10B	2.15	.615	5	188
30....	2.20	2.20	2.10A	2.10A	2.05	.593	2	184
31....	2.15	2.15	2.15	2.15	2.13	.608	10	189

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.13N	2.25	.637	....	189
4....	....	....	....	2.25N	2.23	.637	....	189
5....	....	....	2.15A	2.20A	2.15	.625	....	189
6....	2.16	2.25	2.16	2.25	2.30	.653	17	192
7....	2.27	2.27	1.85	1.85	1.90	.592	21	187
8....	....	2.14B	....	2.14B	2.07	.613	....	187
11....	2.00	2.00	2.00	2.00	2.05	.612	5	182
12....	2.02	2.05B	2.02	2.05B	2.17	.629	5	181
13....	....	....	2.08A	2.08A	2.06	.614	....	181
14....	2.08	2.08	2.08	2.08	2.10	.623	24	205
15....	2.02	2.02	1.96	1.96	1.95	.612	2	204
18....	....	2.01B	....	2.01B	2.02	.629	....	204
19....	2.04	2.09B	2.04	2.04	2.05	.635	5	204
20....	....	2.10B	2.04A	2.04A	1.99	.626	....	204
21....	....	2.11B	....	2.11B	2.28	.670	....	204
22....	2.32	2.33B	2.32	2.33B	2.46	.694	5	209
25....	....	....	2.45A	2.45A	2.51	.700	....	205
26....	2.46	2.74B	2.46	2.70	2.65	.723	4	208
27....	2.70	2.70	2.58A	2.70	2.66	.724	7	206
28....	Exchange Closed; Thanksgiving Day							
29....	3.02	3.10	3.02	3.10	3.06	.768	16	205

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1986 38 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	3.05	3.19B	3.00	3.00	2.97	.762	5	195
3....	....	....	2.84A	2.95A	2.82	.745	5	200
4....	....	2.95B	....	2.90B	2.93	.759	....	195
5....	....	....	2.90A	2.93N	2.88	.758	....	195
6....	....	....	2.85A	2.85A	2.78	.747	....	195
9....	....	....	2.76A	2.76A	2.66	.739	....	195
10....	2.56	2.56	2.56	2.56	2.58	.729	2	193
11....	2.45	2.58B	2.45	2.58B	2.69	.742	2	190
12....	2.86	2.86	2.84	2.84	2.83	.758	2	190
13....	2.80	2.80	2.80	2.80	2.78	.753	6	195
16....	2.75	2.75	2.75	2.75	2.86	.769	5	195
17....	2.95	2.95	2.85A	2.92	2.87	.774	3	195
18....	2.74	2.77	2.74	2.77	2.66	.759	7	186
19....	2.75	2.75	2.74A	2.74A	2.71	.772	1	186
20....	2.81	2.81	2.68A	2.81	2.74	.780	1	186
23....	....	....	2.71A	2.74N	2.89	.781	....	186
24....	....	2.78B	....	2.78B	2.86	.800	....	186
25....	Exchange Closed; Christmas							
26....	2.83	2.83	2.82A	2.83	2.79	.794	4	186
27....	3.32	3.32	3.32	3.32	3.41	.849	1	184
30....	....	....	....	3.41N	3.46	.856	....	184
31....	....	3.68B	....	3.68B	3.66	.875	....	184

JUNE 1986 39 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	1.60	1.60	1.60	1.60	1.68	.449	5	5
25....	1.60	1.75	1.57	1.75	1.77	.489	25	30
26....	1.90@.88	1.90	1.88	1.88	1.80	.475	30	55
27....	1.85	1.85	1.85	1.85	1.95	.486	....	55
30....	1.90	1.90	1.80A	1.80A	1.82	.472	104	158

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.95	2.00	1.95	2.00	1.99	.520	5	143
2....	2.00	2.00	2.00	2.00	1.94	.505	2	145
3....	2.00	2.00	2.00	2.00	2.00	.543	...	145
4....	2.00	2.05	2.00	2.05	2.09	.531	8	145
7....	....	....	1.95A	1.95A	1.91	.509	....	145
8....	1.90	1.90	1.88A	1.88A	1.85	.506	3	145
9....	1.85	1.88B	1.80	1.80	1.77	.498	2	145
10....	....	....	1.72A	1.72A	1.67	.486	1	146
11....	....	....	....	1.67N	1.67	.492	....	146
14....	1.70	1.70	1.70	1.70	1.67	.481	1	146
15....	1.65	1.65	1.65	1.65	1.64	.483	1	147
16....	1.50	1.50	1.50	1.50	1.47	.461	5	142
17....	1.75	1.75	1.75	1.75	1.75	.506	2	142
18....	1.80	1.84	1.80	1.83	1.82	.519	4	144
21....	1.66	1.77	1.66	1.75	1.72	.512	21	138
22....	1.70	1.70	1.70	1.70	1.70	.507	5	138
23....	1.73	1.73	1.65	1.65	1.66	.505	9	139
24....	1.55	1.55	1.55	1.55	1.52	.485	12	141
25....	1.50	1.50	1.45	1.45	1.45	.481	15	151
28....	1.48	1.48	1.48	1.48	1.45	.484	1	142
29....	1.58	1.65	1.55	1.65	1.66	.525	257	381
30....	1.65	1.69	1.60	1.65	1.58	.502	210	589
31....	1.70	1.70	1.65A	1.68	1.66	.516	3	591

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.65	1.77	1.65	1.77	1.77	.545	22	598
4....	1.72	1.75	1.72	1.75	1.73	.545	41	639
5....	1.65	1.67B	1.65	1.65	1.65	.530	207	839
6....	1.70	1.70	1.65	1.68	1.77	.559	11	841
7....	1.65	1.65	1.39	1.40	1.42	.494	20	844
8....	1.55	1.65	1.55	1.65	1.62	.514	211	1055
11....	1.50	1.65	1.50	1.65	1.60	.512	8	1058
12....	1.55	1.70	1.52	1.65A	1.65	.530	212	1219
13....	1.66	1.66	1.58	1.58	1.56	.512	31	1223
14....	1.60	1.60	1.56A	1.60	1.56	.520	106	1276
15....	1.50	1.53	1.50	1.50A	1.45	.507	3	1278
18....	1.40	1.50	1.40	1.49	1.50	.523	57	1310
19....	1.51	1.70	1.51	1.55	1.55	.529	14	1313
20....	1.50@.48	1.57B	1.48	1.48	1.50	.520	2	1313
21....	1.68	1.68	1.68	1.68	1.74	.566	2	1313
22....	1.70	1.85B	1.68	1.85B	1.87	.592	3	1313
25....	1.90	1.95	1.82	1.92A	1.94	.599	12	1325
26....	1.90	2.10	1.90	2.10	2.05	.624	13	1331
27....	2.00	2.05	2.00	2.03	2.06	.626	5	1326
28....	Exchange Closed; Thanksgiving Day							
29....	2.45	2.45	2.45	2.45	2.40	.677	7	1327

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1986 39 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.45	2.49B	2.40	2.40	2.33	.669	15	1327
3....	2.20	2.20	2.20	2.20	2.15	.649	1	1328
4....	2.24	2.30B	2.24	2.25B	2.27	.666	4	1328
5....	....	....	2.24A	2.27N	2.23	.665	....	1328
6....	2.18	2.18	2.18	2.18	2.14	.651	1	1329
9....	2.00	2.00	2.00	2.00	2.00	.641	50	1329
10....	1.95	1.99	1.95	1.95A	1.93	.629	3	1331
11....	2.00	2.08	1.78A	2.08	2.05	.643	9	1338
12....	2.18	2.18	2.15	2.17B	2.19	.661	3	1340
13....	2.23	2.23	2.20	2.20	2.15	.655	2	1341
16....	1.98	2.12	1.98	2.12	2.20	.673	12	1340
17....	2.25	2.25	2.19A	2.25	2.21	.677	4	1340
18....	....	....	2.07A	2.07A	2.00	.658	....	1340
19....	....	2.03B	....	2.00N	2.02	.671	....	1340
20....	2.03	2.03	1.95A	2.03	2.06	.681	1	1341
23....	2.08	2.10	2.03A	2.03A	1.99	.679	1	1341
24....	2.09	2.10B	2.09	2.10B	2.14	.701	2	1342
25....	Exchange Closed; Christmas							
26....	2.09	2.09	2.09	2.09	2.08	.692	1	1342
27....	2.45	2.60B	2.45	2.60B	2.61	.762	1	1341
30....	2.65	2.65	2.60A	2.65	2.69	.771	1	1341
31....	2.84	2.87B	2.83	2.87B	2.90	.796	5	1338

JUNE 1986 40 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	1.45	1.45	1.45	1.45	1.48	.415	25	25
30....	1.45	1.45	1.45	1.45	1.43	.401	....	25

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.50	1.55	1.50	1.55	1.54	.449	9	34
2....	1.54	1.54	1.50A	1.50A	1.53	.434	3	33
3....	1.50	1.60	1.50	1.55	1.58	.472	3	36
4....	1.60	1.65	1.50A	1.55	1.53	.460	12	47
7....	1.48	1.48	1.48	1.48	1.48	.437	1	47
8....	....	....	....	1.48N	1.45	.434	....	47
9....	....	1.49B	1.44A	1.44A	1.36	.423	....	47
10....	1.20	1.20	1.20	1.20	1.29	.412	2	49
11....	....	....	....	1.29N	1.29	.418	....	49
14....	....	....	....	1.29N	1.29	.406	....	49
15....	....	....	...	1.29N	1.26	.407	....	49
16....	1.20	1.20	1.20	1.20	1.17	.386	5	44
17....	1.24	1.35	1.24	1.35	1.35	.429	3	44
18....	....	....	....	1.35N	1.42	.441	....	44
21....	1.37	1.37	1.35	1.35	1.32	.433	20	29
22....	1.30	1.30	1.30	1.30	1.30	.427	5	29
23....	1.25	1.25	1.25	1.25	1.25	.423	5	26
24....	1.15	1.15	1.15	1.15	1.10	.402	20	21
25....	1.10	1.13B	1.10	1.10	1.08	.397	3	21
28....	1.05	1.05	1.01A	1.03	1.03	.397	9	23
29....	1.16	1.21B	1.16	1.21B	1.25	.436	1	23
30....	1.25	1.25	1.16	1.16	1.15	.412	9	30
31....	1.25	1.27	1.25	1.27	1.23	.425	15	40

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.25	1.25	1.25	1.25	1.28	.454	2	42
4....	1.25	1.33	1.25	1.32A	1.30	.452	2	42
5....	....	....	1.25A	1.25A	1.23	.436	....	42
6....	1.33	1.33	1.23	1.30	1.30	.463	35	73
7....	1.27	1.28	.98	1.09	1.05	.399	52	107
8....	1.16	1.23	1.11	1.23	1.20	.418	30	115
11....	1.17	1.17	1.17	1.17	1.18	.414	5	120
12....	1.15	1.17	1.10	1.17	1.21	.431	15	134
13....	1.20	1.21	1.12A	1.13	1.15	.413	6	136
14....	1.13@.12	1.14	1.12	1.14	1.16	.419	73	204
15....	1.10	1.11	1.04	1.04	1.04	.405	19	198
18....	1.03	1.07B	1.03	1.07B	1.08	.418	2	200
19....	1.16	1.22	1.10	1.13	1.13	.424	41	215
20....	1.08	1.08	1.05	1.06	1.06	.414	174	289
21....	1.23	1.26	1.23	1.26	1.24	.460	22	310
22....	1.30	1.50	1.30	1.40	1.40	.487	72	309
25....	1.37	1.48	1.37	1.45A	1.43	.493	10	310
26....	1.45	1.60	1.45	1.57	1.55	.519	70	345
27....	1.55	1.65	1.50	1.59	1.56	.522	20	352
28....	Exchange Closed; Thanksgiving Day							
29....	1.90	1.95	1.83	1.89B@.92	1.64	.576	29	327

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1986 40 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.72	1.92B	1.72	1.82	1.78	.567	23	338
3....	1.65@.61	1.70	1.61	1.70	1.65	.546	14	345
4....	1.80	1.80	1.73	1.73	1.73	.563	8	341
5....	1.65	1.66B	1.60	1.66B	1.68	.562	331	609
6....	1.63	1.63	1.60A	1.63	1.61	.547	7	606
9....	1.54	1.54	1.50A	1.50A	1.50	.535	55	557
10....	1.43	1.46	1.42	1.45	1.41	.522	122	477
11....	1.47	1.55	1.30A	1.55	1.53	.536	85	489
12....	1.60	1.70	1.55	1.64A	1.64	.556	118	551
13....	1.69	1.69	1.60A	1.61	1.60	.548	39	587
16....	1.50	1.62B	1.47	1.62B	1.63	.567	121	636
17....	1.60	1.72	1.60	1.62	1.62	.570	68	655
18....	1.53	1.53	1.43A	1.44	1.44	.547	219	674
19....	1.42	1.50	1.40	1.47	1.46	.560	80	699
20....	1.44	1.50	1.35A	1.48	1.47	.568	33	685
23....	1.44	1.49	1.44	1.45A	1.41	.565	26	660
24....	1.43	1.50B	1.43	1.50B	1.57	.567	9	665
25....	Exchange Closed; Christmas							
26....	1.51	1.51	1.51	1.51	1.51	.576	1	665
27....	1.71	1.93	1.70	1.93	1.97	.656	21	678
30....	2.00	2.00	1.35	2.00	2.00	.665	59	676
31....	2.11	2.25	2.11	2.25	2.18	.696	24	688

JUNE 1986 41 CALLS

IN OCTOBER 1985

3....	1.10	1.20	1.10	1.20	1.20	.403	14	12
4....	1.20	1.22	1.20	1.22	1.20	.391	6	18
7....	1.10	1.18	1.10	1.17	1.17	.369	4	19
8....	....	....	....	1.17N	1.14	.365	....	18
9....	....	....	1.11A	1.11A	1.06	.355	....	18
10....	1.00	1.00	1.00	1.00	.98	.344	35	48
11....	1.03	1.03	1.03	1.03	.98	.348	1	48
14....	....	....	....	.98N	.96	.336	....	48
15....	....	....	....	.98N	.95	.337	....	48
16....	....	....	.90A	.90A	.87	.316	....	48
17....	1.00	1.00	1.00	1.00	1.01	.356	2	48
18....	....	....	....	1.01N	1.08	.366	....	48
21....	1.04	1.05	1.04	1.05	1.02	.358	11	44
22....	1.03	1.03	1.00	1.00	1.00	.352	7	45
23....	.93	.94B	.93	.94B	.95	.346	100	138
24....	.88	.88	.84A	.84A	.82	.325	2	138
25....	.82	.85B	.82	.82	.80	.319	50	180
28....	.75	.82	.75	.80	.78	.318	14	173
29....	....	.82B	....	.82B	.90	.353	....	173
30....	.90	.90	.83	.83	.84	.329	14	184
31....	.90	.93	.90	.93	.91	.340	12	191

IN NOVEMBER

1....	.84	.84	.84	.84	.92	.366	5	191
4....	....	.93B	....	.93B	.94	.363	....	191
5....	....	....	....	.94N	.90	.348	....	191
6....	.94	.94	.94	.94	.97	.372	11	202
7....	.90	.90	.75	.75	.74	.311	5	204
8....	.80	.86B	.80	.86B	.89	.328	15	217
11....	.90	.90	.90	.90	.88	.323	5	222
12....	.83	.84B	.80	.84B	.87	.338	9	226
13....	.90	.91	.88A	.88A	.85	.320	3	229
14....	....	....	....	.85N	.85	.325	....	229
15....	.80	.80	.75	.79	.79	.311	3	230
18....	.73	.73	.73	.73	.75	.321	5	235
19....	.77	.85	.77	.80	.80	.326	7	240
20....	....	....	....	.80N	.80	.316	1	239
21....	.85	.90	.85	.90	.90	.359	42	257
22....	.90	1.06	.90	1.06	1.04	.384	5	261
25....	1.08	1.10	1.00	1.10	1.06	.390	11	265
26....	1.00	1.20	1.00	1.20	1.15	.416	45	298
27....	1.11	1.25	1.11	1.20A	1.16	.418	19	299
28....	Exchange Closed; Thanksgiving Day							
29....	1.35	1.46	1.35	1.40	1.37	.473	19	299

DEUTSCHEMARK OPTION ON FUTURES—CALLS

JUNE 1986 41 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.40	1.44B	1.25	1.34	1.31	.463	37	324
3....	1.21@.24	1.28	1.17	1.28	1.21	.441	60	356
4....	1.33	1.35	1.29	1.29	1.28	.459	4	360
5....	1.22	1.27	1.22	1.25	1.24	.458	71	413
6....	1.21	1.21	1.18A	1.20	1.18	.442	23	414
9....	....	....	1.07A	1.07A	1.07	.429	....	414
10....	1.01	1.03B	1.01	1.03B	1.03	.416	119	499
11....	.98	1.14	.97A	1.14	1.12	.429	37	533
12....	1.17	1.27	1.17	1.21@.22	1.20	.448	75	604
13....	1.24	1.24	1.14	1.17	1.17	.440	274	772
16....	1.10	1.13	1.10	1.13	1.16	.458	5	774
17....	1.16	1.22	1.15	1.17	1.16	.460	564	1104
18....	1.10	1.10	1.01	1.01	1.00	.436	130	1206
19....	.98@1.00	1.03	.98	1.02	1.00	.447	96	1279
20....	.99	1.07	.94	1.06	1.02	.453	215	1475
23....	.99	1.05	.99	1.00A	.96	.447	38	1493
24....	1.00	1.06B	.96	1.06B	1.09	.469	61	1513
25....	Exchange Closed; Christmas							
26....	1.02	1.09	1.02	1.03	1.04	.456	70	1552
27....	1.20	1.47	1.20	1.42	1.42	.540	176	1592
30....	1.43	1.46	1.39	1.44	1.48	.548	383	1876
31....	1.53	1.67	1.49	1.62	1.60	.581	288	2105

JUNE 1986 42 CALLS

IN NOVEMBER 1985

27....	.80	.80	.80	.80	.80	.322	2	2
28....	Exchange Closed; Thanksgiving Day							
29....	1.06	1.06	.98	1.03B	1.00	.374	264	266

IN DECEMBER

2....	1.00	1.06B	.90	.90	.94	.364	10	274
3....	.88	.90	.83	.85	.86	.343	18	284
4....	.95	.97	.95	.95	.93	.360	7	296
5....	.85	.90	.85	.90	.88	.359	11	295
6....	.85	.85	.82	.82	.83	.343	7	299
9....	.76@.77	.77	.73	.73	.73	.331	51	292
10....	.73	.73	.72A	.73	.72	.318	1	292
11....	.67	.80	.62	.80	.78	.330	33	311
12....	.83	.90	.83	.87	.86	.347	135	389
13....	.90@.89	.90	.84	.85A	.83	.338	248	626
16....	.85	.86	.78	.86	.85	.354	161	714
17....	.82	.86	.82	.82A	.82	.358	46	737
18....	.75	.76	.68	.68	.68	.331	50	784
19....	.66	.71	.66	.69	.67	.340	27	787
20....	.68	.70	.61A	.70	.67	.345	21	804
23....	.65	.70	.65	.68A	.64	.337	4	807
24....	.69	.69	.69	.69	.72	.356	1	808
25....	Exchange Closed; Christmas							
26....	.70	.71	.69A	.71	.70	.342	11	819
27....	.78	1.00	.78	.95	.97	.422	63	851
30....	1.05	1.06	.98	1.00	1.00	.429	16	860
31....	1.00	1.20B	1.06	1.12	1.14	.482	342	1195

JUNE 1986 43 CALLS

IN DECEMBER 1985

2....	.64	.64	.64	.64	.66	.275	4	4
3....	.60	.62B	.60	.62B	.62	.257	6	10
4....	.63	.64B	.63	.63	.64	.271	8	18
5....	.60	.60	.58	.60B	.62	.270	26	42
6....	.63	.63	.60	.60	.58	.257	20	62
9....	.50	.50	.50	.50	.50	.245	177	234
10....	.50	.50	.50	.50	.49	.233	1	236
11....	.50	.50	.45A	.50	.53	.243	1	236
12....	.60	.62	.60	.61	.61	.258	4	236
13....	.60	.60	.60	.60	.58	.250	3	237
16....	.55	.55	.52A	.52A	.56	.263	21	254
17....	.55	.60	.55	.58	.58	.263	261	486
18....	.48	.48	.48	.48	.46	.241	1	486
19....	.44	.44	.42A	.44	.43	.247	1	485
20....	.45	.47	.40A	.47	.45	.250	5	487
23....	.42	.42	.42	.42	.40	.241	25	517
24....	....	.46B	....	.46B	.46	.256	....	517
25....	Exchange Closed; Christmas							
26....	.45	.45	.45	.45	.44	.243	10	517
27....	.54	.70	.54	.70	.67	.313	34	546
30....	.69	.69	.67	.68	.70	.318	8	552
31....	.72	.81	.72	.78A	.78	.349	24	575

SEPTEMBER 1986 38 CALLS

IN DECEMBER 1985

25....	Exchange Closed; Christmas							
26....	3.30	3.30	3.30	3.30	3.26	.778	1	1
27....	....	3.42B	....	3.42B	3.73	.822	....	1
30....	....	....	....	3.73N	3.81	.828	....	1
31....	....	3.87B	....	3.87B	4.04	.844	....	1

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1986 39 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	2.40	2.40	2.40	2.40	2.88	676	10	10
17....	...	...	...	2.68N	2.68	680	...	10
18....	...	...	2.60A	2.60A	2.49	664	...	10
19....	...	...	...	2.49N	2.50	675	...	10
20....	...	...	2.44A	2.50N	2.51	683	...	10
23....	...	...	...	2.51N	2.43	686	...	10
24....	...	2.45B	...	2.45B	2.57	702	...	10
25....	Exchange Closed; Christmas							
26....	...	...	...	2.57N	2.52	695	...	10
27....	...	2.70B	...	2.70B	3.01	748	...	10
30....	2.95	3.04B	2.95	3.04B	3.10	755	4	14
31....	...	3.15B	...	3.15B	3.31	774	...	14

SEPTEMBER 1986 40 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	2.00	2.02B	2.00	2.00	2.00	570	1	1
10....	1.90	1.90	1.90	1.90	1.90	555	2	3
11....	1.80	1.80	1.80	1.80	1.97	586	2	5
12....	2.00	2.00	2.00	2.00	2.01	583	7	11
13....	2.05	2.05	2.05	2.06	2.05	578	1	12
16....	1.80	2.00	1.80	2.00	2.10	591	9	17
17....	2.10	2.10	2.10	2.10	2.10	594	1	18
18....	1.95	1.95	1.95	1.95	1.92	576	1	19
19....	...	1.93	1.90A	1.93	1.95	587	2	21
20....	...	...	1.85A	1.95N	1.94	583	...	21
23....	...	...	...	1.94N	1.87	594	...	21
24....	...	...	...	1.87N	1.99	612	...	21
25....	Exchange Closed; Christmas							
26....	...	...	...	1.99N	1.84	604	...	21
27....	2.10	2.10	2.10	2.10	2.39	663	1	22
30....	2.35	2.35	2.35	2.35	2.46	670	21	34
31....	...	2.55B	...	2.55B	2.66	692	...	31

DEUTSCHEMARK OPTION ON FUTURES—CALLS
SEPTEMBER 1986 41 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	1.40	1.50	1.40	1.50	1.50	.489	3	3
11....	1.35	1.35	1.35	1.35	1.54	.480	2	5
12....	1.50	1.50	1.50	1.50	1.56	.496	2	7
13....	1.62	1.65	1.57	1.57	1.57	.489	7	13
16....	1.50	1.50	1.50	1.50	1.61	.503	1	14
17....	1.65	1.65	1.60	1.60	1.61	.506	17	29
18....	1.40	1.40	1.40	1.40	1.45	.486	1	30
19....	1.50	1.50	1.50	1.50	1.48	.495	4	32
20....	...	...	1.40A	1.48N	1.45	.501	...	32
23....	1.43	1.43	1.43	1.43	1.40	.501	1	33
24....	...	...	...	1.40N	1.50	.518	...	33
25....	Exchange Closed; Christmas							
26....	1.45	1.45	1.45	1.45	1.37	.508	6	39
27....	1.75	1.75	1.75	1.75	1.81	.571	3	42
30....	1.87	1.90B	1.87	1.87	1.91	.577	10	49
31....	2.08@.07	2.08	2.07	2.07	2.10	.602	150	199

SEPTEMBER 1986 42 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	1.20	1.20	1.20	1.20	1.20	400	35	35
10....	...	...	...	1.20N	1.18	385	...	35
11....	...	...	1.05A	1.05A	1.20	396	...	35
12....	1.20	1.20	1.20	1.20	1.22	412	1	35
13....	...	...	...	1.22N	1.22	.404	...	35
16....	1.20@.19	1.20	1.19	1.19	1.21	418	10	46
17....	...	...	...	1.21N	1.21	419	...	46
18....	1.13	1.13	1.13	1.13	1.07	399	19	62
19....	...	...	...	1.07N	1.09	407	...	62
20....	...	...	1.03A	1.09N	1.08	.411	...	62
23....	1.14	1.14	1.10A	1.10A	1.02	409	2	62
24....	...	...	...	1.02N	1.11	425	2	63
25....	Exchange Closed; Christmas							
26....	...	...	1.06A	1.06A	.99	415	2	63
27....	1.25	1.30	1.25	1.30	1.40	477	4	63
30....	1.51	1.51	1.45A	1.47	1.45	483	2	65
31....	1.50	1.53B	1.50	1.50	1.60	507	4	67

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1985 28 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	Exchange Closed; President's Day							
19....	.01	.01	.01	.01	.01	.004	30	30
20....	....	....	....	.01N	.01	.007	....	30
21....	....	....	....	.01N	.01	.011	....	30
22....	.02	.02	.02	.02	.02	.027	11	41
25....	.04	.10	.04	.09@.10	.09	.066	524	559
26....	.12	.12	.03	.04	.04	.017	697	1021
27....	.04	.04	.03	.03	.03	.000	102	1008
28....	.02	.02	.02	.02	.02	.001	1	994

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.02	.02	.02	.02	.02	.001	6	994
4....	.01	.01	.01	.01	.01	.000	200	941
5....	.01	.01	.01	.01	.01	.002	8	933
6....	.01	.01	.01	.01	.01	.000	30	943
7....	CAB	CAB	CAB	CAB	CAB	.000	1	943

MARCH 1985 29 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	.04	.04	.04	.04	.04	.051	1	1
17....	.03	.03	.03	.03	.03	.042	22	23
18....	....	....	....	.03N	.03	.034	....	23
21....	....	....	....	.03N	.03	.033	....	23
22....	....	....	....	.03N	.03	.034	....	23
23....	....	....	....	.03N	.03	.030	....	23
24....	.03	.03	.01	.01	.01	.024	2	24
25....	....	....	....	.01N	.01	.025	....	24
28....	....	....	....	.01N	.01	.017	....	24
29....	....	....	....	.01N	.01	.021	....	24
30....	....	....	....	.01N	.01	.016	....	24
31....	....	....	....	.01N	.01	.014	....	24

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.023	....	24
4....	....	....	....	.01N	.01	.027	....	24
5....	.02	.02	.02	.02	.02	.028	5	24
6....	.02	.02	.02	.02	.02	.028	5	29
7....	.03	.03	.03	.03	.03	.034	1	30
8....	....	....	....	.03N	.03	.039	....	30
11....	....	....	....	.03N	.03	.040	....	30
12....	.04	.04	.03	.03@.04	.04	.069	5	30
13....	.04	.05B	.03	.04	.04	.076	21	46
14....	.03	.03	.03	.03	.03	.064	62	106
15....	.01	.01	.01	.01	.01	.031	50	118
18....	Exchange Closed; President's Day							
19....	.04	.05	.04	.05	.05	.083	210	272
20....	.04	.07	.04	.06	.06	.110	524	667
21....	.08	.08	.06	.06@.07	.07	.146	666	1036
22....	.12	.16	.12	.15@.14	.14	.255	171	1143
25....	.28	.41	.26	.40	.39	.462	819	1065
26....	.48@.47	.49	.12	.20@.23	.21	.257	1048	1313
27....	.10	.12	.05	.05	.05	.041	951	1745
28....	.09	.09	.06	.09	.09	.092	418	1864

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.09	.09	.06	.06	.06	.082	251	1625
4....	.07	.07	.04	.06	.05	.072	175	1678
5....	.09	.20	.09	.16	.17	.362	712	1606
6....	.14	.19	.05	.06	.06	.036	880	1786
7....	.06	.06	.03	.05	.05	.064	371	1781
8....	.03	.03	CAB	CAB	CAB	.051	203	..

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1985 30 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	.15	.16	.13	.15	.15	.171	47	442
3....	.14	.15	.10	.12	.12	.143	125	559
4....	.11	.13	.11	.13	.13	.150	34	466
7....	.13	.14	.10	.10	.10	.119	111	501
8....	.10	.12	.10	.12	.12	.149	14	469
9....	.12	.12	.09	.09	.09	.129	56	445
10....	.10	.10	.08	.08	.08	.112	281	531
11....	.09	.09	.09	.09	.09	.145	37	556
14....	.11	.13	.11	.13	.13	.179	204	743
15....	.12	.12	.10	.10@.12	.11	.169	313	905
16....	.11	.12	.10	.11	.11	.167	228	1026
17....	.10	.11	.09	.09	.10	.146	787	1478
18....	.09	.11	.07	.07	.07	.127	322	1467
21....	.07	.07	.07	.07	.07	.128	36	1470
22....	.07	.07	.06	.07	.07	.133	38	1464
23....	.05	.07	.05	.06	.06	.124	45	1495
24....	.04	.06	.03	.03	.03	.106	35	1510
25....	.03	.04	.03	.03	.03	.111	87	1541
28....	.04	.04	.02	.02	.02	.092	46	1545
29....	.01@.02	.02	.01	.02	.02	.107	14	1535
30....	.02	.03	.02	.02	.02	.083	93	1558
31....	.02	.02	.01	.01	.01	.086	31	1561

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.02	.05	.01	.04	.04	.128	363	1785
4....	.05	.07	.04	.07@.05	.06	.150	254	1887
5....	.06	.09	.06	.07@.06	.07	.159	718	2015
6....	.07	.09	.06	.08@.09	.08	.168	521	2249
7....	.08@.09	.11	.07A	.10	.10	.193	113	2287
8....	.11	.14	.09	.13	.13	.218	426	2531
11....	.12	.17	.12	.12	.13	.237	417	2375
12....	.18@.20	.23	.18	.21	.21	.329	631	2329
13....	.20	.24	.19	.22	.22	.350	634	2820
14....	.17@.18	.19	.14	.19@.18	.18	.322	796	3135
15....	.10	.12	.10	.10@.09	.10	.217	540	3368
18....	Exchange Closed; President's Day							
19....	.24@.25	.29	.24	.26	.26	.416	1365	2942
20....	.26	.37	.26	.34	.33	.480	841	2617
21....	.39	.43	.38	.40	.41	.555	1462	2654
22....	.55@.56	.65	.55	.62	.64	.715	823	2496
25....	.97	1.12	.90	1.09	1.05	.896	868	2183
26....	1.24	1.25	.65	.70@.80	.75	.774	312	2258
27....	.40	.44	.31	.33	.33	.388	765	2222
28....	.42	.44	.35	.41	.40	.579	813	1977

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.43	.45	.33A	.38	.37	.590	450	2268
4....	.42	.52	.39	.42	.43	.746	276	2085
5....	.75	.90	.71	.89	.89	.981	526	1780
6....	.86	.92	.47	.54	.53	.877	162	1759
7....	.64	.67	.60	.66	.66	.995	453	1617
8....	.73	.73	.45	.59	.61	.993	128	31
11....	....	....	....	....	....	.486	....	....

MARCH 1985 31 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	.40	.40	.37	.39	.39	.348	232	3189
3....	.36	.39	.32	.34@.33	.33	.308	444	3152
4....	.33	.36	.31	.34	.34	.322	486	3033
7....	.36	.38	.24	.27	.27	.277	1002	3032
8....	.26	.34	.25	.34	.34	.327	206	3051
9....	.34	.35	.27	.27	.27	.297	417	3247
10....	.29	.29	.22	.22	.22	.271	468	3470
11....	.25	.31	.23	.30	.31	.328	605	3479
14....	.29	.42	.29	.41@.39	.40	.387	683	3763
15....	.38	.41	.37	.39	.39	.375	437	3728
16....	.35	.39	.35	.38@.36	.37	.374	321	3828
17....	.35@.34	.37	.34	.34	.34	.344	453	4034
18....	.32	.34	.26	.27	.27	.314	628	4379
21....	.27	.28	.27	.28	.28	.323	230	4422
22....	.27	.29	.28	.29	.29	.335	485	4360
23....	.28	.29	.25	.25	.25	.323	475	4451
24....	.25	.25	.16	.18	.19	.295	533	4700
25....	.17@.18	.22	.17	.22	.22	.309	452	4978
28....	.21	.21	.17	.17	.17	.282	412	5189
29....	.18	.25	.18	.22	.22	.317	1006	5458
30....	.22	.22	.16	.18	.18	.293	1382	5956
31....	.16	.18	.14	.17@.16	.17	.286	383	6113

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1985 31 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.29	.17A	.29	.29	.375	2118	6280
4	.28	.34	.27	.32	.32	.431	1863	6446
5	.32	.38	.31	.34	.34	.454	804	6154
6	.34	.37	.30	.37	.36	.478	709	6145
7	.35	.47	.35	.44	.44	.525	2137	6043
8	.48	.53	.41	.49	.49	.567	1871	5777
11	.52	.64	.51	.54	.54	.609	847	5112
12	.66	.78	.66	.75@.77	.76	.712	460	5140
13	.75	.82	.73	.78	.78	.734	2339	5107
14	.65	.73	.64	.71	.71	.713	553	4942
15	.55	.57	.50	.51	.52	.603	679	5080
18	Exchange Closed; President's Day							
19	.91	.94	.83	.94	.93	.822	840	5050
20	.91	1.08	.91	1.05	1.05	.861	1358	4589
21	1.15	1.26	1.12	1.21	1.20	.901	830	3950
22	1.43	1.54	1.42	1.48	1.53	.960	445	3751
25	1.88	2.00B	1.85	1.95	1.95	.995	637	3533
26	2.22	2.25	1.50	1.55	1.60	.982	168	3455
27	1.10	1.15	.96	.96	.98	.869	60	3418
28	1.13	1.24	.99	1.24	1.21	.953	32	3364

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.28	1.28	1.16A	1.22A	1.20	.963	21	3352
4	1.35	1.41	1.35	1.35	1.35	.996	20	3347
5	1.72	1.88	1.72	1.85	1.86	.999	155	3277
6	1.84	1.90B	1.40	1.40	1.42	.999	65	3173
7	1.62	1.65B	1.58	1.63	1.64	1.000	26	3131
8	—	1.69B	1.55A	1.64N	1.61	1.000	26	29
11	—	—	—	—	—	.997	—	—

MARCH 1985 32 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.87	.87	.80	.85	.85	.560	1889	7616
3	.78	.83B	.72	.75	.75	.518	162	7570
4	.76	.80B	.75	.78B	.79	.536	449	7413
7	.83	.85	.61	.70@.65	.67	.491	123	7423
8	.66	.80	.65	.80	.80	.549	153	7365
9	.80	.81B	.68	.71	.71	.518	484	7423
10	.73	.73	.58	.63	.63	.491	295	7547
11	.65	.77	.62	.76@.77	.77	.559	236	7651
14	.73	.96	.73	.94	.94	.627	449	7342
15	.88	.94	.85	.90@.92	.91	.617	69	7312
16	.87	.91	.85	.91	.91	.618	27	7312
17	.87	.87	.82	.82	.82	.591	76	7339
18	.80	.86	.72	.77	.77	.559	187	7373
21	.73	.77	.73	.74	.74	.577	66	7320
22	.75	.78	.69	.77	.77	.594	329	7243
23	.75	.78B	.73	.73	.73	.585	467	7265
24	.73	.73	.57	.65	.65	.557	208	7270
25	.64	.69	.61	.67	.68	.578	2298	5922
28	.67	.67	.60	.62@.63	.62	.559	130	5883
29	.64	.73B	.63	.70	.70	.604	809	5892
30	.69	.69	.61	.62	.63	.583	401	6094
31	.57	.61	.57	.60	.60	.582	144	6177

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.66	.79	.62	.79	.79	.683	278	6174
4	.78	.99	.78	.94	.94	.746	946	6108
5	.97	1.06B	.95	1.01	1.00	.770	231	6019
6	1.03@.04	1.08	.97	1.07	1.05	.795	1087	5418
7	1.03	1.21	1.03	1.19	1.15	.832	374	5147
8	1.24	1.30	1.12	1.28A	1.26	.861	78	5124
11	1.25	1.48	1.25	1.36	1.36	.892	236	4984
12	1.50@.51	1.62	1.50	1.59	1.61	.937	196	4938
13	1.58	1.73	1.58	1.69A	1.67	.945	28	4965
14	1.50	1.62	1.50	1.60	1.60	.940	169	4967
15	1.41	1.42	1.30	1.30	1.31	.898	60	4913
18	Exchange Closed; President's Day							
19	1.86@.82	1.86	1.73	1.78	1.84	.978	104	4871
20	1.89	1.99	1.86	1.99	1.98	.985	73	4773
21	2.10	2.20B	2.03	2.16	2.13	.991	122	4692
22	2.40	2.50	2.35	2.40B	2.48	.998	65	4667
25	2.84	3.02	2.84	2.98	2.94	.999	70	4661
26	3.08@.14	3.17B	2.45	2.60	2.56	.999	49	2372
27	2.05	2.08	1.86A	1.86A	1.86	.993	1631	2431
28	1.92	2.14B	1.92	2.14B	2.15	.999	130	2248

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.24	2.24	2.12A	2.12A	2.16	.999	19	2230
4	2.32	2.41B	2.30A	2.36	2.33	.999	16	2222
5	2.70	2.82	2.70	2.82	2.86	1.000	22	1881
6	2.84	2.84	2.50A	2.50A	2.40	1.000	5	1692
7	2.59	2.65B	2.56	2.56	2.64	1.000	34	1679
8	2.68	2.68	2.55A	2.58	2.61	1.000	4	—

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1985 33 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.59	1.60	1.52	1.60	1.57	.751	38	2075
3	1.54@.55	1.55	1.41A	1.41A	1.41	.718	65	2020
4	1.53	1.53	1.46	1.46	1.48	.734	56	1998
7	1.56	1.56	1.30	1.30	1.30	.701	10	1974
8	1.50	1.50	1.47A	1.48	1.49	.752	61	1962
9	1.50	1.50	1.45A	1.45A	1.40	.728	—	1957
10	1.44	1.45B	1.31A	1.33	1.30	.707	199	1966
11	1.36	1.45B	1.32	1.45B	1.51	.765	15	1965
14	1.76	1.76	1.48A	1.76	1.72	.820	1	1981
15	1.60	1.70	1.60	1.68	1.68	.814	102	2082
16	—	—	1.62A	1.68N	1.68	.817	1	2055
17	1.60	1.62	1.58A	1.58A	1.56	.799	307	2225
18	1.58	1.64B	1.44	1.44	1.46	.778	138	2274
21	1.50	1.51B	1.50	1.50	1.50	.797	2	2275
22	1.54	1.54	1.54	1.54	1.53	.811	1	2274
23	1.53	1.53	1.50A	1.50A	1.49	.807	5	2272
24	1.49	1.49	1.32	1.35	1.40	.790	460	2587
25	1.35	1.45B	1.35	1.43	1.46	.808	92	2608
28	1.44	1.44	1.39A	1.42	1.37	.803	12	2610
29	1.39	1.50	1.39	1.50	1.50	.836	24	2624
30	1.42	1.43B	1.39A	1.42	1.40	.826	44	2613
31	—	—	1.34A	1.40N	1.37	.830	—	2608

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.42	1.63B	1.40A	1.63B	1.66	.893	3	2608
4	1.75@.84	1.84	1.75	1.84	1.85	.929	17	2599
5	1.88	1.95B	1.85	1.92	1.90	.941	168	2599
6	1.91	1.93B	1.87A	1.93B	1.95	.953	3	2592
7	2.06	2.12	2.06	2.08	2.09	.966	12	2586
8	2.15	2.20B	2.09	2.20B	2.20	.975	10	2586
11	2.29	2.41	2.29	2.41	2.30	.985	50	2415
12	2.58	2.61	2.58	2.61	2.58	.993	17	2372
13	2.67	2.67	2.60	2.60	2.64	.994	9	928
14	—	—	2.50A	2.57A	2.57	.994	—	928
15	—	—	2.35A	2.35A	2.27	.987	—	925
18	Exchange Closed; President's Day							
19	2.80	2.82B	2.80	2.82B	2.83	.998	1	924
20	2.96	2.99	2.96	2.99	2.97	.999	5	880
21	3.09	3.20B	3.07	3.18	3.12	.999	36	440
22	—	3.45B	—	3.44B	3.48	.999	—	433
25	3.84	3.95	3.84	3.95	3.94	.999	19	440
26	3.72	4.17B	3.72	3.72	3.55	.999	1	354
27	—	—	2.86A	2.86A	2.81	.999	1	353
28	—	2.95B	—	2.95B	3.14	.999	—	351

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	3.19B	3.12A	3.12A	3.15	.999	—	326
4	3.33	3.40B	3.33	3.33	3.33	1.000	1	326
5	—	3.80B	—	3.80B	3.86	1.000	—	321
6	—	—	3.45A	3.45A	3.40	1.000	—	321
7	3.59	3.65B	3.59	3.59	3.64	1.000	10	259
8	3.51	3.69B	3.51	3.59	3.61	1.000	2	2
11	—	—	—	—	—	1.000	—	—

MARCH 1985 34 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	2.40	2.43	2.40	2.40	2.42	.882	51	390
3	2.31	2.41B	2.27	2.27	2.25	.862	5	392
4	2.29	2.29	2.29	2.29	2.31	.874	1	323
7	2.46	2.46	2.15	2.15	2.12	.855	1	322
8	—	2.30B	—	2.30B	2.34	.888	1	322
9	—	2.35B	2.30A	2.30A	2.21	.875	—	322
10	2.22	2.25B	2.10A	2.11	2.12	.864	4	323
11	—	2.30B	—	2.30B	2.37	.900	1	322
14	2.61	2.61	2.30A	2.61	2.59	.932	4	318
15	2.55	2.55	2.55	2.55	2.55	.929	1	314
16	2.49	2.57B	2.49	2.57B	2.55	.931	1	313
17	—	—	2.48A	2.48A	2.46	.924	—	313
18	2.35	2.35	2.35	2.35	2.34	.913	1	312
21	2.37	2.39B	2.37	2.38	2.38	.926	2	311
22	2.35	2.40B	2.34	2.40B	2.42	.934	4	308
23	2.44	2.46B	2.43A	2.43A	2.42	.933	10	291
24	2.25	2.25	2.25	2.25	2.27	.926	1	279
25	2.24	2.35B	2.24	2.34	2.34	.936	2	277
28	—	—	[illegible]	2.27A	2.26	.937	—	276
29	2.33	2.41B	[illegible]	2.39B	2.40	.952	13	275
30	2.40	2.40	[illegible]	2.35A	2.31	.950	53	275
31	—	—	2.22A	2.31N	2.30	.954	—	271

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1985 34 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.60B	....	2.60B	2.63	.978	....	271
4	2.69	2.80B	2.69	2.80B	2.86	.988	3	271
5	2.90	2.95B	2.90	2.90	2.89	.991	1	266
6	2.89	2.93B	2.89	2.93B	2.95	.993	2	264
7	2.98	3.10B	2.98	3.06B	3.09	.996	1	261
8	....	3.20B	....	[illegible]	3.20	.997	....	261
11	....	3.35B	....	3.30B	3.29	.998	....	260
12	....	3.55B	....	3.55B	3.58	.999	....	260
13	....	3.65B	....	3.64B	3.64	.999	....	260
14	....	....	3.50A	3.57A	3.57	.999	....	260
15	....	....	3.35A	3.35A	3.27	.999	....	260
18	Exchange Closed, President's Day							
19	3.75	3.82B	3.75	3.82B	3.83	.999	1	261
20	....	3.95B	....	3.95B	3.96	.999	....	248
21	....	4.20B	....	4.12B	4.12	.999	....	248
22	....	4.45B	....	4.44B	4.48	.999	....	246
25	4.98	4.98	4.95A	4.95A	4.94	.999	2	248
26	....	5.17B	....	4.94N	4.56	.999	....	246
27	....	....	3.86A	3.86A	3.81	.999	....	245
28	....	4.05B	....	4.05B	4.14	.999	....	238

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.19B	....	4.14N	4.15	.999	....	238
4	4.32	4.40B	4.32	4.32	4.32	1.000	2	238
5	4.71	4.80B	4.71	4.80B	4.86	1.000	2	15
6	....	....	4.45A	4.45A	4.40	1.000	9	24
7	4.63	4.65B	4.63	4.64B	4.64	1.000	1	7
8	....	4.69B	4.55A	4.64N	4.61	1.000	....	....

MARCH 1985 35 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	3.38	3.38	3.34	3.34	3.34	.953	2	64
3	3.27	3.27	3.23A	3.23A	3.14	.944	1	64
4	3.22	3.22	3.22	3.22	3.23	.950	1	59
7	....	3.38B	3.18A	3.18A	3.02	.942	....	59
8	3.20	3.25B	3.20	3.25B	3.27	.959	1	59
9	....	3.28B	3.20A	3.20A	3.13	.953	....	59
10	....	3.18B	3.05A	3.05A	3.01	.948	....	59
11	....	3.25B	....	3.25B	3.30	.965	....	56
14	....	3.60B	....	3.60B	3.58	.979	....	56
15	....	....	3.50A	3.53A	3.53	.979	....	56
16	....	....	....	3.53N	3.53	.980	....	50
17	....	....	3.43A	3.43A	3.41	.977	....	56
18	....	3.43B	3.28A	3.28A	3.28	.974	....	56
21	....	3.39B	....	3.34B	3.34	.979	....	56
22	....	3.40B	3.30A	3.40B	3.40	.982	....	56
23	....	3.42B	3.36A	3.36A	3.36	.982	....	55
24	....	....	3.25A	3.25A	3.25	.981	....	55
25	3.33	3.33	3.33	3.33	3.32	.984	1	55
28	....	....	3.24A	3.24A	3.24	.985	....	55
29	....	3.41B	....	3.41B	3.41	.990	....	55
30	....	....	3.35A	3.35A	3.30	.990	....	8
31	....	....	3.25A	3.30N	3.30	.991	....	8

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.60B	....	3.60B	3.63	.996	....	8
4	....	3.80B	....	3.80B	3.86	.998	....	8
5	....	3.95B	....	3.93B	3.89	.999	....	8
6	....	3.93B	....	3.93B	3.95	.999	....	8
7	....	4.10B	....	4.08B	4.09	.999	....	8
8	....	4.20B	....	4.20B	4.20	.999	....	8
11	....	4.35B	....	4.30B	4.29	.999	....	8
12	....	4.55B	....	4.55B	4.58	.999	....	8
13	....	4.65B	....	4.64B	4.64	.999	....	8
14	....	....	4.50A	4.57A	4.57	.999	....	8
15	....	....	4.35A	4.35A	4.27	.999	....	8
18	Exchange Closed, President's Day							
19	....	4.82B	....	4.82B	4.83	.999	....	8
20	....	4.95B	....	4.95B	4.96	.999	....	8
21	....	5.20B	....	5.12B	5.12	.999	....	8
22	....	5.45B	....	5.44B	5.48	.999	....	8
25	....	5.85B	....	5.48N	5.94	1.000	....	8
26	5.66	6.17B	5.66	5.66	5.86	1.000	10	18
27	....	....	4.86A	4.86A	4.81	.999	....	18
28	....	5.05B	....	5.05B	5.14	1.000	10	13

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.19B	....	5.14N	5.15	1.000	....	3
4	....	5.40B	....	5.33B	5.32	1.000	....	....
5	....	....	....	5.80B	....	1.000	....	....

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1985 36 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	4.34	4.45B	4.34	4.34	4.34	.984	4	26
3	....	....	4.19A	4.19A	4.14	.981	....	26
4	....	4.20B	....	4.20B	4.22	.983	....	24
7	....	4.33B	4.18A	4.18A	4.02	.981	....	24
8	....	4.25B	....	4.24B	4.27	.987	....	24
9	....	4.28B	4.20A	4.20A	4.13	.985	....	24
10	....	4.16B	4.05A	4.05A	4.01	.984	....	24
11	....	4.25B	....	4.25B	4.30	.990	....	24
14	....	4.60B	....	4.60B	4.58	.995	....	24
15	....	....	4.50A	4.53A	4.53	.995	....	1
16	....	....	....	4.53N	4.53	.995	....	1
17	....	....	4.43A	4.43A	4.41	.994	....	1
18	....	4.43B	4.28A	4.28A	4.28	.993	....	1
21	....	4.39B	....	4.34B	4.34	.995	....	1
22	....	4.40B	4.30A	4.40B	4.40	.996	....	1
23	....	4.42B	4.36A	4.36A	4.36	.996	....	1
24	....	....	4.25A	4.25A	4.25	.996	....	1
25	....	4.33B	....	4.33B	4.32	.997	....	1
28	....	....	4.24A	4.24A	4.24	.997	....	1
29	....	4.41B	....	4.41B	4.41	.998	....	1
30	....	....	4.36A	4.35A	4.30	.998	....	1
31	....	....	4.25A	4.30N	4.30	.998	....	1

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.60B	....	4.60B	4.63	.999	....	1
4	....	4.80B	....	4.80B	4.86	.999	....	1
5	....	4.95B	....	4.93B	4.89	.999	....	1
6	....	4.93B	....	4.93B	4.95	.999	....	1
7	....	5.10B	....	5.08B	5.09	.999	....	1
8	....	5.20B	....	5.20B	5.20	.999	....	1
11	....	5.35B	....	5.30B	5.29	.999	....	1
12	....	5.55B	....	5.55B	5.58	.999	....	1
13	....	5.65B	....	5.64B	5.64	.999	....	1
14	....	....	5.50A	5.57A	5.57	.999	....	1
15	....	....	5.35A	5.35A	5.27	.999	....	1
18	Exchange Closed; President's Day							
19	....	5.82B	....	5.82B	5.83	.999	....	1
20	....	5.95B	....	5.95B	5.96	.999	....	1
21	....	6.20B	....	6.12B	6.12	1.000	....	1
22	....	6.45B	....	6.44B	6.48	1.000	....	....
25	....	....	....	6.48N	....	1.000	....	....

JUNE 1986 27 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.25	.25	.25	.25	.24	.100	1	1
27	....	....	.17A	.17A	.17	.066	....	1
28	.17	.17	.17	.17	.18	.074	1	2

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.17	.17	.12	.15	.13	.075	8	10
4	.14	.14	.13	.14B	.14	.084	12	14
5	.19	.20	.18	.20	.20	.128	30	43
6	.20	.21	.16	.16A	.15	.091	99	121
7	.18	.18	.18	.18	.18	.110	12	122
8	.15	.18	.15	.16	.16	.109	139	246
11	.12	.12	.09	.10	.10	.065	82	299
12	.11	.12	.10	.10	.10	.077	40	324
13	.12	.12	.11	.11	.12	.085	157	455
14	.13	.13	.12	.12	.12	.094	42	473
15	.14	.15B	.13	.13	.13	.097	133	592
18	.10	.10	.10	.10	.09	.061	2	591
19	.08	.09B	.06	.06	.06	.029	15	592
20	.06	.08	.06	.07	.07	.040	129	567
21	....	....	.06A	.06A	.05	.025	....	553
22	....	....	....	.05N	.05	.026	....	553
25	....	.06B	....	.06B	.06	.031	....	553
26	.05	.06	.05	.06	.06	.025	46	567
27	.05	.05	.04A	.05	.05	.011	73	609
28	.04	.05	.04	.05	.05	.010	23	609
29	.03	.03	.03	.03	.02	.006	5	609

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1985 27 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	04	04	04	04	03	009	5	614
2	06	06	04	04	04	009	10	620
3				04N	04	011		620
4	06	06	05	05	05	014	9	625
5	Exchange Closed; Good Friday							
8	04	04	04	04	04	009	10	618
9				04N	04	011		618
10				04N	03	006		618
11	03	03	02	02	02	003	22	618
12				02N	02	003		618
15	CAB	CAB	CAB	CAB	CAB	001	2	616
16	CAB	CAB	CAB	CAB	CAB	001		616
17	CAB	CAB	CAB	CAB	CAB	001		616
18						000		616
19	CAB	CAB	CAB	CAB	CAB	000		613
22	CAB	CAB	CAB	CAB	CAB	000		613
23	CAB	CAB	CAB	CAB	CAB	001		613
24	CAB	CAB	CAB	CAB	CAB	001		613
25	CAB	CAB	CAB	CAB	CAB	002		613
26						002		613
29	CAB	CAB	CAB	CAB	CAB	000		613
30	CAB	CAB	CAB	CAB	CAB	001		613

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	001		[illegible]
2	CAB	CAB	CAB	CAB	CAB	002		[illegible]
3	CAB	CAB	CAB	CAB	CAB	006		613
6	CAB	CAB	CAB	CAB	CAB	004		613
7	CAB	CAB	CAB	CAB	CAB	001		613
8	CAB	CAB	CAB	CAB	CAB	001	1	612
9	CAB	CAB	CAB	CAB	CAB	000		612
10	CAB	CAB	CAB	CAB	CAB	000		612
13	CAB	CAB	CAB	CAB	CAB	000		612
14	CAB	CAB	CAB	CAB	CAB	000		612
15	CAB	CAB	CAB	CAB	CAB	000		612
16	CAB	CAB	CAB	CAB	CAB	000		612
17	CAB	CAB	CAB	CAB	CAB	000		612
20	CAB	CAB	CAB	CAB	CAB	000		612
21	CAB	CAB	CAB	CAB	CAB	000	2	610
22	CAB	CAB	CAB	CAB	CAB	000		610
23	CAB	CAB	CAB	CAB	CAB	000		610
24	CAB	CAB	CAB	CAB	CAB	000		610
27	Exchange Closed; Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	000		610
29	CAB	CAB	CAB	CAB	CAB	000		610
30	CAB	CAB	CAB	CAB	CAB	000		610
31	CAB	CAB	CAB	CAB	CAB	000		610

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		610
4	CAB	CAB	CAB	CAB	CAB	000		610
5	CAB	CAB	CAB	CAB	CAB	000		610
6	CAB	CAB	CAB	CAB	CAB	000		610

JUNE 1985 28 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	20	22	20	21	21	139	35	20
21	23	25	21	24	23	155	31	37
22	30	30	27	29	29	197	76	102
25	41	50	41	46	46	260	122	129
26	54	54	35A	43	41	210	476	507
27	25	36	25	30	27	130	277	693
28	27	30	24	28	28	164	86	764

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	27	30	25	27	27	165	185	765
4	28	33	28	29	29	182	128	815
5	38	44	38	43	43	251	562	1152
6	43	44	29	33@ 31	31	192	623	1485
7	37	37	34	36	36	223	585	1716
8	40@ 37	40	31	33	32	221	381	1963
11	28	28	19	21@ 20	20	149	777	1799
12	24	28	19A	22@ 24	22	169	445	1928
13	25	27	22	27	26	184	272	1975
14	26	30	26	29	29	198	126	1921
15	33	33	27	29@ 30	29	203	244	2014
18	26	26	19	19	19	143	233	1986
19	18@ 16	18	11	12	12	079	177	2029
20	14	17	14	17	17	101	155	2038
21	10	16	10	15A	14	067	102	2052
22	14	16	14	14	14	071	192	2034
25	15	16	15	16	16	082	32	2031
26	15	15	11	13	13	068	127	2079
27	09	10	08	10	10	036	141	2097
28	05	09	05	09	09	033	27	2114
29	07	07	06	06	06	018	101	2166

DEUTSCHEMARK OPTIOH ON FUTURES—PUTS

JUNE 1985 28 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	08	08	07	07	07	029	28	2185
2	10	10	07	07	07	030	39	2171
3	08	08	07	08	08	036	103	2179
4	08	09	08	08	08	043	1€1	2139
5	Exchange Closed; Good Friday							
8	10	10	08	09B	08	031	67	2100
9	07	07	06	06	07	037	26	2086
10	05	05	05	05	05	027	2	2083
11	02	03B	02	03B	03	012	2	2083
12	05	05	02	02	02	012	27	2081
15	02@ 01	02	01	01	01	006	20	2075
16				01N	02	006		2075
17	01	01	01	01	01	007	1	2074
18	01	01	01	01	01	002		2074
19	01	01	01	01	01	002	5	2029
22	01	01	01	01	01	003	88	2039
23	01	02	01	02	01	008	3	1972
24	01	01	01	01	01	009	213	1992
25	02	02	02	02	02	014	2	1990
26	02	02	02	02	02	012	9	2007
29	01	01	01	01	01	004	17	1992
30	01	01	01	01	01	007	10	1990

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				01N	01	007		1968
2				01N	02	013		1970
3	03	03	02	03	03	028	13	1967
6	01	05	01	03	02	026	94	1994
7	01	01	01	01	01	006	1	1993
8	03	03	03	03	02	012	100	1914
9	02	02	02	02	02	003	34	1894
10	01	01	01	01	01	002	20	1894
13	02	02	01A	01A	01	000	10	1902
14				01N		000		1902
15	CAB	CAB	CAB	CAB	CAB	000		1889
16	CAB	CAB	CAB	CAB	CAB	000	1	1888
17	CAB	CAB	CAB	CAB	CAB	000	1	1887
20	CAB	CAB	CAB	CAB	CAB	000		1887
21	CAB	CAB	CAB	CAB	CAB	000		1886
22	CAB	CAB	CAB	CAB	CAB	000	1	1885
23	CAB	CAB	CAB	CAB	CAB	000		1886
24	CAB	CAB	CAB	CAB	CAB	000		1886
27	Exchange Closed; Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	000		1886
29	CAB	CAB	CAB	CAB	CAB	000		1886
30	CAB	CAB	CAB	CAB	CAB	000		1886
31	CAB	CAB	CAB	CAB	CAB	000	1	1886

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		1886
4	CAB	CAB	CAB	CAB	CAB	000		1885
5	CAB	CAB	CAB	CAB	CAB	000	23	1862
6	CAB	CAB	CAB	CAB	CAB	000		1862

JUNE 1985 29 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	12	12	12	12	12	140	20	20
6	12	12	12	12	12	143	30	50
7	12	17	12	15	15	153	17	67
8	19	20	18	19	20	162	29	88
11	20	27	20	24	24	173	35	105
12	24	31	24	29	29	209	435	507
13	30	34	29A	32	32	218	148	592
14	30@ 29	30	26	28	27	211	42	602
15	24	27	21A	21A	21	173	70	643
18	Exchange Closed; President's Day							
19	34	35	32	34	35	247	104	718
20	39	44	37	40	40	270	156	797
21	45	49	43	44	44	292	187	899
22	55	60	52	58	58	348	204	902
25	75	86	70	84	84	429	942	1287
26	98	99	65	67	67	363	371	1340
27	60	60	50	52	53	251	234	1448
28	57	57	43	55	54	298	2620	3500

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1985 29 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.57	.58	.50	.53	.53	.300	439	3707
4	.57	.62	.56	.59@.57	.58	.325	746	4148
5	.72	.81	.69	.79A	.79	.413	746	4246
6	.76	.81	.56	.62	.61	.336	371	4044
7	.65	.70	.65	.70	.70	.376	161	4148
8	.68	.69	.62	.62	.62	.375	708	3961
11	.50	.52	.42	.45	.44	.279	602	4015
12	.49	.54	.40	.52	.50	.307	324	4201
13	.53	.55	.46	.54	.55	.327	664	4343
14	.60	.62	.57	.60	.60	.346	295	4407
15	.66	.68	.55	.60@.59	.60	.353	500	4782
18	.57	.57	.40	.43@.41	.41	.272	252	4589
19	.34	.34	.24	.24@.25B	.25	.168	1059	4999
20	.33	.37	.29	.33	.33	.205	798	4632
21	.28	.29	.23	.29	.28	.147	590	4554
22	.28	.31	.26A	.30	.30	.154	234	4569
25	.29	.31	.29	.30	.30	.174	520	4635
26	.30	.30	.21	.25	.25	.149	2676	4306
27	.15	.20	.13	.17	.16	.088	1341	3627
28	.16	.17	.15	.16	.16	.082	819	3278
29	.13	.14	.11	.11	.12	.050	330	3378

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.14	.14	.12	.13	.13	.075	244	3483
2	.14	.17	.12	.13	.13	.077	167	3496
3	.13	.16	.12	.14	.14	.090	287	3235
4	.17	.19	.15	.16	.16	.104	435	3117
5	Exchange Closed; Good Friday							
8	.17	.17	.12	.12	.12	.080	158	3189
9	.13	.15	.11	.13A	.13	.084	269	3099
10	.13	.13	.08	.10	.10	.074	135	3137
11	.05	.07	.03	.03	.04	.039	271	3229
12	.06	.06	.04	.04	.04	.039	193	3227
15	.03	.04	.02	.03	.02	.024	59	3237
16	.04	.04	.03	.03	.03	.023	95	3220
17	.03	.04	.03	.03	.03	.028	159	3216
18	.01	.02	.01	.01	.01	.011	123	3233
19	.01	.02	.01	.01	.01	.010	199	3272
22	.01	.02	.01	.01	.01	.017	182	3013
23	.02	.03	.02	.02	.02	.037	93	3079
24	.03	.04	.03	.03	.03	.038	323	3047
25	.04	.05	.04	.04	.04	.051	37	2857
26	.05	.05	.03	.03@.04	.03	.048	34	2875
29	.02	.02	.01	.01	.01	.021	22	2865
30	.01	.03	.01	.02	.02	.035	12	2893

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.03	.03	.03	.03	.03	.035	2	2892
2	.05	.05	.04	.04	.04	.058	16	2901
3	.05	.09	.05	.07@.09	.08	.102	118	2888
6	.08	.10	.07	.09@.10	.09	.102	177	2870
7	.07	.07	.04	.04	.04	.042	69	2868
8	.07	.07	.05	.05	.05	.059	105	2890
9	.03	.04	.02	.03@.02	.03	.021	78	2913
10	.03	.03	.01	.03	.02	.016	14	2924
13	.01	.01	.01	.01	.01	.007	201	2931
14	....	....	....	.01N	.01	.004	3	2931
15	.02	.02	.02	.02	.01	.004	10	2931
16	....	....	....	.01N	.01	.008	....	2931
17	....	....	....	.01N	.01	.004	....	2931
20	.01	.01	.01	.01	.01	.002	....	2873
21	.01	.01	.01	.01	.01	.001	19	2863
22	.01	.01	.01	.01	.01	.001	3	2861
23	....	....	....	.01N	....	.001	....	2869
24	.01	.01	.01	.01	....	.001	1	2873
27	Exchange Closed; Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	2861
29	CAB	CAB	CAB	CAB	CAB	.000	....	2865
30	CAB	CAB	CAB	CAB	CAB	.000	2	2859
31	CAB	CAB	CAB	CAB	CAB	.000	....	2859

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1985 29 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	2862
4	CAB	CAB	CAB	CAB	CAB	.000	77	2782
5	CAB	CAB	CAB	CAB	CAB	.000	....	2782
6	CAB	CAB	CAB	CAB	CAB	.000	....	2782
9	.35	.35	.33A	.33A	.34	.203	1	1
10	....	....	.33A	.33A	.30	.189	....	1
11	.33	.36B	.32	.36B	.40	.219	12	12

JUNE 1985 30 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.35	.43	.35	.40	.42	.252	1	13
15	.40	.40	.40	.40	.40	.248	5	18
16	.38	.38	.37A	.38	.37	.247	1	18
17	....	....	.36A	.36A	.34	.232	....	18
18	.30	.30	.29A	.29A	.29	.216	1	17
21	.30	.31B	.30	.30	.29	.221	2	19
22	.28@.27	.30	.27	.30	.30	.226	53	71
23	.32	.32	.28	.28	.28	.220	6	77
24	.25	.25	.24	.24	.24	.207	7	82
25	.21	.21	.21	.21	.22	.213	3	84
28	.21	.21	.20	.20	.20	.202	1	83
29	.23	.24	.23	.24	.24	.217	135	193
30	.22	.23	.22	.23	.22	.206	52	224
31	.20	.20	.19	.20	.20	.200	333	509

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.21	.26	.21	.25	.25	.237	114	614
4	.28	.31	.28	.30	.30	.259	84	625
5	.31	.32	.31	.31A	.31	.267	106	679
6	.31	.33	.30	.32	.33	.274	209	754
7	.31	.38	.31	.37	.37	.290	358	1036
8	.41	.45B	.37	.43	.44	.305	326	1131
11	.46	.54	.44	.47	.47	.320	643	1126
12	.54	.64	.52	.59	.59	.368	473	1519
13	.60	.66	.58	.63	.62	.379	485	1401
14	.58	.61B	.55	.59A@.56	.58	.369	602	1844
15	.50	.54	.48	.48	.48	.317	151	1789
18	Exchange Closed; Good Friday							
19	.66	.74	.64	.74	.74	.413	158	1818
20	.75	.82	.73	.80A@.79	.79	.437	475	1883
21	.86	.89	.81	.83	.83	.460	213	1989
22	.96	1.04	.95	1.04	1.04	.523	280	2028
25	1.31	1.42	1.24	1.39	1.38	.605	302	1876
26	1.51@1.55	1.55	.78	1.18	1.18	.536	232	1790
27	1.00@.90	1.00	.83	.85	.86	.407	368	1915
28	.88	.97	.85	.93	.95	.462	378	1998

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.01	1.01	.87	.92	.92	.464	231	2058
4	1.00	1.05	.99	1.01	1.01	.493	137	2081
5	1.21	1.32	1.19	1.29	1.29	.585	141	2103
6	1.30	1.30	1.02	1.05	1.03	.504	1432	1814
7	1.17	1.18	1.11	1.15B	1.14	.547	342	2046
8	1.19	1.19	1.05	1.14	1.10	.545	145	2176
11	.91	.94	.80	.80	.82	.441	476	2119
12	.93	.98	.84A	.92	.92	.474	189	2129
13	.92	.98	.85	.98	.98	.496	199	2348
14	1.03	1.08	1.01	1.06A	1.03	.517	321	2479
15	1.12	1.12	.97	1.04	1.05	.524	202	2644
18	.91	.91	.76	.81	.81	.434	166	2621
19	.62	.64	.53	.55B	.55	.301	303	2544
20	.64	.72	.59	.66	.66	.349	591	2752
21	.60	.60	.44	.51	.50	.268	597	2919
22	.50@.51	.56	.50	.52	.52	.278	353	3028
25	.57	.58	.51	.56	.56	.308	121	3057
26	.52	.53	.44	.50@.48	.49	.272	185	3010
27	.35	.37	.28	.32	.32	.179	579	3331
28	.29	.33	.25	.29	.29	.169	1073	3238
29	.25	.29	.18	.18	.19	.113	769	3439

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1985 30 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	25	27	23	25	25	159	181	3463
2	31	33	24	28@ 29	26	162	837	3720
3	27	30	26	30	30	184	838	3540
4	32	39	32	35	35	206	638	3753
5	Exchange Closed, Good Friday							
8	37	40	29A	29A	28	171	322	3741
9	30	33	25A	30	30	195	256	3618
10	27	27	20	20@ 21	21	162	121	3521
11	16	16	10	10@ 11	11	098	715	3541
12	12	15	10	11	09	097	649	3754
15	07@ 08	10	06	07	07	067	625	3804
16	07	09	06	06	07	066	211	3771
17	08	08	05	08	08	078	111	3806
18	09	09	03	03	03	037	137	3888
19	03	04	03	04	03	036	287	3824
22	03	05	03	05	05	056	563	3565
23	04	13	03	11	11	106	471	3588
24	14@ 13	14	10	11	11	109	216	3496
25	11@ 12	15	11	14@ 13	14	141	1761	4298
26	14	14	09	10B@ 11	10	136	143	4299
29	08	11	06	06	06	075	462	4215
30	07	09	05A	09	09	113	109	4226

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	11@ 10	12	10	10	10	115	228	4202
2	13	15	12	14	14	170	353	4129
3	18	27	16	25	26	259	673	4035
6	28	32	25	28	28	266	1405	3706
7	20@ 17	20	14	15	15	141	753	3927
8	20	20	17	19	18	183	560	4194
9	10	11	08	10	09	087	442	4362
10	09	09	07	08	07	071	276	4450
13	07@ 05	07	05	06	06	039	69	4352
14	05	06	03	04B	04	028	379	4370
15	03	05	03	03	03	029	204	4292
16	05	05	05	05	05	047	27	4320
17	03	03	03	03	03	029	287	4470
20	02	03	02	02	02	024	218	4378
21	03	03	02	02	02	017	197	4288
22	02	03	02	02	02	019	33	4304
23	01	01	01	01	01	017	34	4304
24	01@ 02	02	CAB	01B	01	022	27	4304
27	Exchange Closed, Memorial Day							
28	01	01	01	01	01	012	34	4318
29	CAB	CAB	CAB	CAB	CAB	001	3	4300
30	01	01	CAB	CAB	CAB	001	2	4284
31	CAB	CAB	CAB	CAB	CAB	000	5	4282

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	01	01	01	01	...	000	20	4286
4	CAB	CAB	CAB	CAB	CAB	000	5	4280
5	CAB	CAB	CAB	CAB	CAB	000	...	4277
6	CAB	CAB	CAB	CAB	CAB	000	21	4257
7	CAB	CAB	CAB	CAB	CAB	000	7	...

JUNE 1985 31 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	63	67B	63	67B	63	352	10	26
3	62	65B	59	59	62	326	10	34
4	63	63	63	63	63	334	10	44
7	64	70	60A	60A	60	308	19	54
8	...	65B	...	65B	65	341	...	54
9	...	...	62A	62A	60	324	...	54
10	...	...	59A	59A	56	307	...	54
11	64	64	64	64	70	346	1	55
14	74	74	64A	74	75	387	1	56
15	71	71	70	70	71	383	45	71
16	70	74	68	74	73	383	15	84
17	68	68	68	68	68	365	10	92
18	63	67B	60	60	62	346	23	103
21	60	61B	58	58	60	353	10	111
22	58	62B	58	62B	62	361	4	113
23	62	63	60	62	60	354	240	333
24	58	59	51	53	53	339	82	400
25	53	54	52	54	54	348	230	439
28	52	52	47	50	50	336	56	521
29	50	56	50	56	56	357	201	647
30	57	57	53A	53A	52	344	1	648
31	50	50	48	49	49	339	346	946

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1985 31 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	53	61	52	60	60	388	122	1026
4	62	68	60	68	67	418	103	1095
5	67	70	63	68	68	430	102	1148
6	70	71	66	71	71	441	810	1719
7	69	79B	69	79B	79	462	674	2286
8	79	87B	78A	87B	87	480	852	2953
11	86	98	86	92A	92	498	245	3057
12	1.01	1.11	1.01	1.08A	1.07	548	407	3053
13	1.08	1.13	1.05	1.13	1.12	559	307	3219
14	1.04	1.08	1.01	1.07	1.07	547	240	3195
15	94	96	92	92	92	490	87	3096
18	Exchange Closed; President's Day							
19	1.20	1.25	1.16	1.25	1.25	591	197	3047
20	1.30	1.35	1.26	1.35	1.35	611	377	3113
21	1.43	1.45	1.40	1.40	1.42	630	224	3064
22	1.57	1.65	1.56	1.60A	1.68	688	361	3026
25	1.94	2.14	1.94	2.02	2.06	758	205	2834
26	2.35	2.35	1.70A	1.75	1.80	698	209	2748
27	1.45	1.46	1.32	1.38A	1.38	574	152	2818
28	1.38	1.53B	1.31	1.53B	1.52	627	42	2769

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.60	1.60	1.48A	1.50	1.52	628	13	2684
4	1.59	1.69	1.56	1.62B	1.58	657	88	2756
5	...	2.00	1.88	1.99	1.96	737	5	2725
6	1.63	2.00B	1.63	1.66	1.67	666	12	2712
7	1.81	1.85	1.78	1.85	1.82	704	8	2711
8	...	1.84B	1.75A	1.82N	1.82	703	....	2711
11	1.46	1.48	1.39	1.40@ 39	1.35	609	97	2740
12	1.50	1.53	1.50	1.51B	1.52	640	21	2739
13	1.54	1.54	1.48	1.48	1.60	660	2	2738
14	1.70	1.70	1.67A	1.70	1.67	679	24	2739
15	1.74	1.76B	1.61A	1.72	1.72	685	52	2711
18	1.48	1.48	1.30	1.35	1.34	604	3	2661
19	1.09	1.13	96	1.00	1.00	461	84	2710
20	1.08@ 06	1.14B	1.00	1.13	1.13	514	475	2791
21	98	98	82	90	88	421	618	3065
22	92	95	89	89	89	432	292	3117
25	99	99	94	98A	97	468	1071	2428
26	91	92	80	87	84	425	281	2574
27	57	63	52	59	58	308	968	2685
28	52	61	52	52	52	295	629	2904
29	43	48	34	38@ 34	35	215	1174	3089

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	50	53	47	51	51	283	500	3410
2	60	63	50	54@ 52A	52	288	1177	3907
3	52	60	50	57A	57	317	827	4127
4	60	74	60	65	64	347	1184	4214
5	Exchange Closed; Good Friday							
8	74	74	50	51A@ 50	50	303	438	4444
9	56	63	50	56	56	337	486	4431
10	50	53	41	42B	43	294	663	4098
11	34	34	28	28	28	198	1052	3621
12	30	32	23	26@ 27	26	198	864	3587
15	20@ 19	21	18	18	18	150	594	3632
16	17	20	17	18	18	150	224	3530
17	19	21	16	21@ 19A	20	173	783	3775
18	16	16	08	09@ 08	08	096	806	3881
19	09	10	08	09	08	097	296	3945
22	09	13	07	13	13	142	583	4063
23	11@ 12	32	10	24	24	234	2857	5718
24	28@ 31	36	25	27	27	240	1352	5244
25	30	38	28	35@ 34	34	293	809	5274
26	37@ 38	38	29	30B	31	289	517	5491
29	26	28	18	18	18	191	167	5494
30	15	25	15	24	24	262	1268	5859

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1985 31 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.29	.33	.25	.26	.26	.269	548	5769
2	.37@.38	.42	.34	.40	.40	.360	881	5335
3	.48@.50	.64	.45	.60@.58	.61	.482	1347	5678
6	.67	.78	.56	.66	.69	.499	2854	5169
7	.46@.44	.47	.37	.38@.37	.37	.327	775	4943
8	.46	.50	.41	.46	.46	.392	1482	4916
9	.30	.30	.20	.26@.24	.24	.234	1750	4789
10	.25	.27	.20	.21@.20	.21	.203	461	4809
13	.16	.19	.13	.13	.13	.138	1083	4684
14	.13	.17	.09	.11	.10	.109	1067	4903
15	.12	.12	.09	.10	.10	.115	434	4847
16	.18	.18	.12	.13	.14	.166	349	4978
17	.12@.11	.12	.08	.08	.08	.120	366	5003
20	.06	.08	.04	.08	.08	.114	316	5024
21	.08	.10	.05	.05	.05	.092	685	5616
22	.05	.07	.05	.06	.06	.104	276	5621
23	.07	.07	.04	.04	.04	.103	284	5756
24	.04	.05	.03	.05	.05	.131	162	5661
27	Exchange Closed; Memorial Day							
28	.03	.04	.03	.03	.03	.117	117	5648
29	.02	.03	.01	.02	.02	.038	69	5666
30	.01	.02	CAB	.02	.01	.045	328	5368
31	.01	.01	CAB	CAB	CAB	.010	146	5326

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	5	5332
4	CAB	.01	CAB	.01		.000	21	5328
5	CAB	CAB	CAB	CAB	CAB	.000	53	5393
6	CAB	.01	CAB	CAB	CAB	.000	7	5385
7	CAB	.01	CAB	.01	.01	.000	288	

JUNE 1985 32 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.05	1.08B	1.05	1.08B	1.03	.488	9	29
3	1.07	1.08B	1.02A	1.02A	1.04	.461	50	79
4	1.09	1.09	1.09	1.09	1.07	.471	1	79
7	1.15	1.15	1.05A	1.05A	1.00	.443	1	79
8	1.10	1.10	1.10	1.10	1.10	.480	2	80
9	1.05	1.05	1.03A	1.03A	1.00	.462	4	80
10	1.03	1.03	.96A	.96A	.96	.444	2	82
11	1.00	1.04	1.00	1.04	1.11	.488	374	417
14	1.'8	1.20	1.04A	1.20	1.22	.534	42	445
15	1.17	1.18B	1.17	1.17	1.19	.529	6	450
16	1.18	1.20	1.17	1.20	1.20	.530	86	470
17	....	....	1.17A	1.17A	1.15	.512	2	470
18	....	....	1.08A	1.08A	1.07	.492	....	470
21	1.05	1.08	1.03	1.05B	1.07	.501	3	472
22	1.07@.06	1.07	1.05	1.07	1.08	.510	115	582
23	1.08	1.09	1.07	1.08	1.07	.504	687	857
24	1.04	1.04	.95	.95	.95	.489	11	856
25	.95	1.02	.95	.96	.97	.500	229	877
28	....	....	.94A	.94A	.95	.490	20	877
29	.98	1.02	.98	1.02	1.02	.514	161	999
30	1.00	1.01	.95A	.95A	.97	.501	155	1074
31	.95	.95	.92A	.93	.94	.499	316	1258

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.97	1.07B	.97	1.00	1.08	.554	69	1286
4	1.15	1.20	1.15	1.20	1.19	.587	52	1291
5	1.19	1.25	1.19	1.23	1.22	.600	74	1283
6	1.25	1.26	1.25	1.26	1.26	.614	3	1280
7	1.28	1.37	1.27A	1.37	1.37	.636	301	1426
8	1.35	1.45B	1.35	1.44B	1.45	.653	1	1422
11	1.46	1.55B	1.46	1.55B	1.55	.671	1	1423
12	1.70	1.77	1.70	1.71	1.74	.714	57	1423
13	....	1.77B	....	1.77B	1.79	.721	1	1422
14	1.70	1.71B	1.68	1.68	1.74	.711	2	1422
15	1.55	1.57	1.53A	1.54	1.51	.660	15	1421
18	Exchange Closed; President's Day							
19	1.80	1.90B	1.80	1.90B	1.95	.747	8	1429
20	1.96	2.05	1.96	2.02	2.05	.760	61	1432
21	2.16	2.18	2.16	2.18	2.14	.774	2	1434
22	2.35	2.40	2.35	2.40	2.46	.818	88	1445
25	2.84	2.90	2.81A	2.90	2.85	.868	4	1436
26	3.03	3.03	2.69A	2.75A	2.59	.824	61	1434
27	2.55	2.55	2.00	2.00	2.01	.724	36	1454
28	2.14	2.25B	2.14	2.25B	2.19	.767	....	1453

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1985 32 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.29	2.29	2.20A	2.24	2.18	.768	4	1454
4	2.31	2.43B	2.31	2.31	2.30	.791	30	1455
5	2.73	2.76B	2.63	2.74	2.72	.851	13	1454
6	2.78	2.78	2.45	2.45	2.42	.798	36	1452
7	2.58	2.59	2.50	2.59	2.57	.827	20	1446
8	2.60	2.60	2.57A	2.60	2.58	.826	3	1446
11	....	....	2.25A	2.25A	2.09	.754	1	1446
12	2.28	2.30B	2.20	2.20	2.25	.778	154	1295
13	2.26	2.26	2.25A	2.25A	2.34	.794	1	1294
14	2.52	2.52	2.46A	2.46A	2.48	.809	70	1294
15	2.36@.38	2.56B	2.36	2.38	2.52	.813	105	1292
18	2.08	2.08	2.08	2.08	2.05	.751	2	1186
19	1.67	1.74B	1.60A	1.60A	1.56	.622	20	1201
20	1.62@.65	1.76	1.62	1.74	1.74	.671	282	1271
21	1.58	1.58	1.35	1.46B	1.43	.581	74	1265
22	1.47	1.52	1.46	1.46	1.41	.592	53	1276
25	1.50	1.53B	1.50	1.52	1.57	.628	18	1268
26	1.40	1.50B	1.37	1.45A	1.40	.586	25	1269
27	1.15	1.15	.93	.99@.98	.99	.462	925	1553
28	.91@.93	1.05	.91	.96A	.92	.448	1008	2180
29	.75@.80	.81	.65	.68@.66	.67	.351	935	2291

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.90	.93	.84	.87	.88	.436	658	2707
2	1.05@.99	1.07	.87	.92@.87	.89	.441	234	2761
3	.95	1.00	.88	.98	.99	.474	409	2982
4	1.03	1.20	1.03	1.08@1.07	1.09	.507	317	2983
5	Exchange Closed; Good Friday							
8	1.20	1.24	.90	.91@.90	.91	.463	967	3432
9	1.00	1.08	.89A	1.01B	1.00	.501	1319	3576
10	.95	.95	.82	.83	.83	.455	493	3757
11	.66	.67	.57	.59@.57	.57	.339	735	3878
12	.57	.66	.52	.53	.55	.339	1095	4190
15	.44@.42	.45	.37	.41B@.42	.41	.278	179	4250
16	.38	.42	.35	.38	.38	.280	506	4287
17	.41	.46	.36	.41@.39	.40	.315	225	4373
18	.35@.34	.35	.20	.24	.23	.201	454	4284
19	.23	.24	.20	.23	.23	.205	320	4259
22	.25	.31	.23	.29	.29	.283	661	4328
23	.25	.62	.25	.60	.58	.411	2431	4782
24	.66@.65	.73	.58	.59	.59	.422	795	4707
25	.66	.82	.65	.73	.73	.489	559	4908
26	.75	.79	.62	.69	.69	.487	671	4827
29	.59	.62	.46	.46	.46	.371	299	4780
30	.42	.61	.42	.60@.61	.61	.469	1194	4823

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.68	.77	.62	.64	.63	.479	237	4735
2	.81@.85	.89	.78	.89	.89	.585	710	4472
3	1.03@1.00	1.26	.98	1.26@1.25	1.26	.703	365	4497
6	1.30	1.45	1.14	1.32B	1.35	.725	475	4364
7	.97	1.00	.84	.86@.85	.85	.563	427	4373
8	1.03	1.05	.93	.99	.99	.632	80	4349
9	.63	.67	.53	.60@.61	.60	.456	821	4254
10	.58	.63	.50	.52	.52	.417	396	4282
13	.43@.41	.46	.36	.37	.36	.331	1006	4675
14	.38	.47	.28	.30	.29	.284	951	4920
15	.36@.37	.38	.30	.31@.30	.31	.297	931	5201
16	.47	.48B	.39	.40	.41	.386	440	5094
17	.33	.36	.26	.29	.29	.313	335	5148
20	.19	.31	.17	.28	.28	.320	701	5346
21	.21	.37	.20	.21	.21	.285	725	5607
22	.24	.25	.18	.21	.20	.318	482	5543
23	.27	.27	.15	.15	.16	.330	952	5936
24	.17	.27	.16	.25@.26	.24	.399	377	5911
27	Exchange Closed; Memorial Day							
28	.24	.26	.21	.24	.24	.437	520	5808
29	.21	.22	.08	.08	.08	.249	738	5767
30	.08	.15B	.08	.12	.11	.302	630	5549
31	.11	.13	.03	.04	.04	.145	637	5562

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.03	.03	.02	.02	.02	.076	439	5479
4	.02@.03	.03	.01	.02	.02	.110	444	5406
5	.02	.03	.01	.01	.02	.050	547	5557
6	.01	.01	CAB	.01	.01	.010	189	5665
7	CAB	.01	CAB	.01	.01	.085	373	....

DEUTSCHEMARK OPTION ON FUTURES—PUTS
JUNE 1985 33 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	1.65B	....	1.65B	1.59	622	....	15
3....	....	....	....	1.59N	1.60	.596	....	15
4....	1.62	1.67	1.62	1.67	1.63	.606	2	15
7....	1.53	1.53	1.53	1.53	1.53	580	1	15
8....	....	1.63B	....	1.63B	1.63	618	....	15
9....	....	....	1.59A	1.59A	1.55	601	....	15
10....	....	....	1.50A	1.50A	1.50	584	....	15
11....	....	1.63B	....	1.63B	1.70	627	....	15
14....	....	1.81B	1.67A	1.81B	1.88	671	....	15
15....	....	....	1.80A	1.80A	1.83	668	....	15
16....	....	....	1.80A	1.83N	1.83	669	....	15
17....	....	....	1.82A	1.82A	1.77	653	....	15
18....	1.61	1.61	1.61	1.61	1.65	634	1	15
21....	....	....	....	1.65N	1.68	644	....	15
22....	....	....	....	1.68N	1.69	654	....	15
23....	....	....	....	1.69N	1.66	649	....	15
24....	....	....	1.57A	1.57A	1.63	636	....	15
25....	....	....	1.55A	1.63N	1.61	648	....	15
28....	....	....	1.56A	1.56A	1.53	640	....	15
29....	1.56	1.61B	1.56	1.61B	1.63	664	18	33
30....	....	....	....	1.63N	1.57	654	....	33
31....	....	....	1.54A	1.57N	1.55	654		33

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.66B	....	1.55N	1.75	705	....	33
4....	1.80	1.87B	1.80	1.87B	1.89	737	16	49
5....	....	1.90B	....	1.90B	1.92	748	....	49
6....	....	....	....	1.92N	1.99	762	....	49
7....	....	2.04B	1.95A	2.04B	2.07	781		48
8....	2.20	2.20	1.95A	2.20	2.17	795	1	49
11....	....	....	....	2.17N	2.36	809	....	49
12....	2.52	2.52	2.52	2.52	2.52	840	2	51
13....	....	....	....	2.52N	2.57	844	....	52
14....	2.43	2.43	2.43	2.43	2.51	837	1	53
15....	....	....	2.38A	2.38A	2.24	798		53
18....	Exchange Closed; President's Day							
19....	....	2.72B	....	2.72B	2.75	862	....	53
20....	2.80	2.80	2.80	2.80	2.90	869	1	53
21....	2.98	2.98	2.98	2.98	2.98	876	5	53
22....	3.25	3.30	3.25	3.30	3.32	906	1	58
25....	3.74	3.74	3.74	3.74	3.74	936	1	54
26....	....	3.92B	3.65A	3.65A	3.40	908	....	54
27....	3.00	3.00	2.81	2.81	2.76	839	7	58
28....	....	2.92B	....	2.92B	2.99	869	34	91

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.15	3.15	2.86	3.06	3.05	869	3	53
4....	3.30	3.30	3.24A	3.24A	3.12	886	1	53
5....	....	3.46B		3.46B	3.61	924		54
6....	....	3.67B	3.20A	3.20A	3.25	890		53
7....	....	3.40B	....	3.40B	3.45	909		53
8....	....	3.53B	....	3.45N	3.45	908		53
11....	....	....	3.05A	3.05A	2.87	861		53
12....	....	3.05B	....	3.05B	3.04	878		53
13....	3.06	3.06	3.05	3.06	3.15	888	23	76
14....	3.30	3.34	3.30	3.31	3.28	898	9	82
15....	3.32	3.40B	3.25A	3.32	3.36	901	1	83
18....	3.20	3.20	2.89A	2.89A	2.81	859	4	83
19....	....		2.45A	2.45A	2.30	761		83
20....	....	2.47B		2.47B	2.49	799		83
21....	2.10	2.10	2.05A	2.10	2.10	725		83
22....	....	2.12B	....	2.10N	2.10	734	1	83
25....	....	2.21B	....	2.20B	2.26	764		83
26....	....	....	2.24A	2.24A	2.09	729	....	83
27....	1.75	1.75	1.60	1.60	1.55	616	38	118
28....	1.50	1.56	1.48A	1.56	1.45	603	11	93
29....	1.25	1.26B	1.08	1.12	1.10	504	298	257

DEUTSCHEMARK OPTION ON FUTURES—PUTS
JUNE 1985 33 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40@.39	1.45B	1.37	1.42	1.42	594	249	363
2....	1.58	1.65B	1.43	1.43	1.45	599	89	350
3....	1.52	1.60B	1.47A	1.60B	1.56	631	54	354
4....	1.80	1.80	1.70A	1.71A	1.70	661	40	354
5....	Exchange Closed; Good Friday							
8....	1.85	1.85	1.54	1.54	1.49	624	60	350
9....	1.60	1.64B	1.55A	1.59B	1.60	661	27	357
10....	1.52	1.52	1.40	1.51A	1.39	618	21	375
11....	1.11	1.14	1.00	1.00	1.01	501	313	547
12....	1.03	1.11B	.94	.98	.98	503	224	685
15....	.85@.83	.86	.75A	.79	.78	438	455	926
16....	.72	.83	.67	.76	.74	443	182	1020
17....	.77	.83	.73	.81	.81	486	739	1409
18....	.60@.63	.65	.49	.51	.51	351	1704	2111
19....	.51	.51	.46	.49	.50	359	378	2342
22....	.54@.53	.67	.52	.65@.66	.66	462	793	2805
23....	.59	1.18	.56	1.08B	1.11	603	402	2967
24....	1.25	1.36	1.11	1.13B	1.15	618	277	2630
25....	1.24	1.45	1.24	1.29B	1.31	682	143	2590
26....	1.37	1.41B	1.26A	1.31	1.31	683	10	2599
29....	1.13	1.22	.94	.94	.94	579	96	2595
30....	.93	1.15	.85A	1.15	1.21	677	91	2591

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.26	1.38	1.22	1.22	1.25	690	141	2555
2....	1.51	1.58B	1.46	1.57	1.60	780	230	2444
3....	1.80	2.07	1.73	2.07	2.07	864	315	2208
6....	2.12	2.26	1.94	2.10B	2.16	881	26	2201
7....	1.70	1.70	1.58	1.58	1.54	772	594	2327
8....	1.68	1.73B	1.68	1.72	1.77	823	57	2381
9....	1.21	1.25	1.12	1.13	1.22	686	356	2309
10....	1.16	1.18	1.10A	1.10A	1.08	652	44	2295
13....	.94	.98	.82	.82	.84	576	116	2257
14....	.82	.99B	.67	.76	.69	528	488	2400
15....	.83	.87	.72	.72	.72	546	309	2484
16....	1.00	1.05B	.92	.95	.95	643	24	2444
17....	.88	.88	.75	.77	.78	572	66	2441
20....	.54@.50	.80B	.47	.77	.78	597	1486	3530
21....	.62@.61	.63	.61	.67	.63	566	314	3418
22....	.70	.72	.63	.71	.65	613	177	3650
23....	.79	.80B	.67	.67	.66	640	171	3549
24....	.74	.87	.74	.87	.85	719	126	3443
27....	Exchange Closed; Memorial Day							
28....	.92	.96	.87	.91B	.93	799	502	3647
29....	.88	.88	.53	.56B	.56	649	194	3610
30....	.55	.70	.55	.67A	.66	731	347	3589
31....	.67	.70B	.34	.38	.38	566	262	3675

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.29	.37	.22	.32	.31	579	361	3592
4....	.34@.33	.44B	.29	.40	.44	746	551	3502
5....	.43	.52	.37	.39	.38	752	242	3459
6....	.34	.40	.28	.33	.35	834	187	3334
7....	.33@.32	.59	.32	.59@.57	.59	973	395	3224
10....	....	....	....	....	....	909	....	....

JUNE 1985 34 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30....	2.40	2.40	2.39A	2.40	2.34	781	1	1
31....	....	....	2.30A	2.34N	2.29	783	....	1

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.40B	....	2.29N	2.55	824	....	1
4....	....	2.72B	....	2.72B	2.72	849	....	1
5....	....	....	....	2.72N	2.76	858	....	1
6....	....	....	....	2.76N	2.83	869	....	1
7....	3.00	3.00	2.80A	3.00	2.94	883	42	43
8....	....	3.00B	....	3.00B	3.02	893	....	43
11....	....	3.19B	....	3.12B	3.24	902	....	43
12....	....	3.38B	....	3.38B	3.40	921	....	43
13....	....	3.43B	....	3.43B	3.46	923	....	43
14....	....	....	3.38A	3.46N	3.40	918	....	43
15....	....	....	3.10A	3.10A	3.10	893	....	43
18....	Exchange Closed; President's Day							
19....	....	3.64B	....	3.62B	3.64	933	....	43
20....	....	....	....	3.64N	3.82	936	....	43
21....	....	3.90B	....	3.90B	3.89	939	....	43
22....	....	4.20B	....	4.20B	4.23	956	....	43
25....	....	4.73B	....	4.73B	4.69	972	....	43
26....	....	4.90B	....	4.89N	4.31	957	....	43
27....	....	....	3.60A	3.60A	3.58	915	....	43
28....	3.75	3.77B	3.75	3.77B	3.86	934	1	44

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1985 34 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	3.95B	...	3.95B	3.89	.934	...	44
4	4.13	4.13	4.13	4.13	4.01	.944	1	44
5	...	4.37B	...	4.37B	4.59	.965	...	44
6	...	4.60B	4.20A	4.20A	4.14	.946	...	44
7	4.40	4.40	4.40	4.40	4.38	.957	1	45
8	...	4.42B	...	4.38N	4.38	.956	...	45
11	...	...	4.00A	4.00A	3.76	.929	...	45
12	3.99	3.99	3.99	3.99	3.95	.939	1	46
13	4.04	4.04	4.04	4.04	4.08	.945	1	46
14	4.30	4.30	4.30	4.30	4.25	.951	...	46
15	...	4.32B	4.20A	4.25N	4.25	.952	1	47
18	...	...	3.80A	3.80A	3.72	.929	...	46
19	...	...	3.30A	3.30A	2.96	.863	...	46
20	3.22	3.30	3.22	3.30	3.31	.889	2	48
21	...	...	2.85A	2.85A	2.87	.836	2	46
22	...	3.00B	...	2.90B	2.89	.842	...	47
25	...	3.04B	...	3.04B	3.08	.865	...	46
26	...	...	2.90A	2.90A	2.87	.840	...	46
27	...	...	2.27A	2.27A	2.22	.751	...	46
28	...	...	2.14A	2.14A	2.15	.740	...	46
29	...	...	1.70A	1.70A	1.73	.652	...	46

IN APRIL

1	2.06	2.06	2.06	2.06	2.13	.734	1	47
2	...	2.30B	...	2.13N	2.16	.738	...	47
3	...	2.30B	...	2.30B	2.30	.765	...	47
4	...	2.46B	...	2.46B	2.46	.789	...	47
5	Exchange Closed; Good Friday							
8	2.65	2.65	2.57A	2.57A	2.23	.762	1	46
9	...	2.39B	...	2.30B	2.37	.792	...	46
10	...	...	2.26A	2.26A	2.12	.759	...	46
11	...	...	1.80A	1.80A	1.61	.659	...	46
12	...	1.69B	...	1.69B	1.63	.662	...	46
15	1.35	1.40	1.30	1.33B	1.35	.604	400	424
16	1.33	1.40	1.31A	1.32A	1.30	.611	21	435
17	...	1.38B	...	1.38B	1.41	.654	...	435
18	1.15	1.15	.92	.92	.95	.522	247	654
19	.95	.98	.90	.98	.97	.534	61	700
22	1.01	1.23	.98A	1.23	1.23	.645	94	753
23	1.14	1.90	1.10A	1.90	1.83	.769	375	1054
24	1.90	2.02	1.89A	1.90	1.91	.780	27	1054
25	2.05	2.27	1.96	2.17	2.14	.831	241	1243
26	2.14	2.18B	2.10	2.10	2.13	.834	1	1243
29	1.90	1.90	1.71A	1.71A	1.64	.762	3	1246
30	...	1.80B	1.56A	1.80B	1.98	.837	...	1246

IN MAY

1	2.05	2.18B	1.99	2.02B	2.06	.848	310	1429
2	...	2.41B	...	2.38B	2.45	.905	...	1429
3	2.72	2.89	2.72	2.89	2.99	.949	19	1410
6	...	3.08B	...	3.08B	3.08	.959	...	1410
7	2.51	2.51	2.51	2.51	2.40	.905	1	1410
8	...	2.64B	...	2.64B	2.65	.933	...	1410
9	...	...	2.05A	2.05A	2.01	.855	...	1410
10	...	...	1.95A	1.95A	1.85	.835	...	1410
13	...	...	1.64A	1.64A	1.56	.789	...	1410
14	1.35	1.60B	1.35	1.48	1.37	.755	12	1421
15	...	1.55B	...	1.50B	1.43	.772	1	1421
16	1.83	1.85B	1.70A	1.70A	1.72	.842	10	1421
17	1.62	1.62	1.62	1.62	1.49	.796	4	1417
20	1.10	1.45B	1.10	1.45B	1.52	.826	50	1456
21	1.55	1.60B	1.40A	1.45A	1.38	.810	2	1455
22	1.45	1.53B	1.45	1.53B	1.49	.848	1	1453
23	...	1.66B	...	1.49N	1.50	.871	...	1454
24	1.60	1.60	1.60	1.60	1.73	.917	8	1446
27	Exchange Closed; Memorial Day							
28	1.87	1.87	1.85A	1.85A	1.88	.964	1	1447
29	1.48	1.48	1.47A	1.47A	1.41	.921	1	1447
30	1.55	1.55	1.53A	1.53A	1.57	.957	52	1495
31	...	1.60B	1.22A	1.22A	1.18	.912	...	1496

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1985 34 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.06	1.20	1.00	1.20	1.14	.962	11	1490
4	1.24	1.24	1.24	1.24	1.26	.993	3	1491
5	1.45	1.45	1.45	1.45	1.31	.998	1	1491
6	1.27	1.35B	1.27	1.27	1.30	.999	1	1490
7	1.54	1.57	1.51	1.56	1.59	.999	5	1474
10	...	...	...	...	...	.999	...	...

JUNE 1985 35 PUTS

IN JANUARY 1985

29	3.16	3.25B	3.16	3.25B	3.25	.878	150	100
30	3.20	3.20	3.20	3.20	3.20	.874	94	194
31	...	...	3.16A	3.20N	3.16	.876	...	194

IN FEBRUARY

1	...	3.20B	...	3.16N	3.44	.905	...	194
4	...	3.60B	...	3.60B	3.62	.922	...	194
5	...	...	...	3.62N	3.69	.928	...	194
6	...	3.70B	...	3.69N	3.75	.936	...	194
7	...	3.83B	...	3.83B	3.87	.944	...	194
8	...	4.00B	...	4.00B	3.97	.950	...	194
11	...	4.10B	...	4.10B	4.17	.955	...	194
12	...	4.25B	...	4.25B	4.35	.965	...	194
13	...	...	...	4.35N	4.41	.966	...	194
14	...	...	4.30A	4.30A	4.36	.963	...	194
15	...	...	4.15A	4.15A	4.03	.950	...	194
18	Exchange Closed; President's Day							
19	...	4.60B	...	4.60B	4.61	.971	...	194
20	...	4.65B	...	4.65B	4.79	.972	...	194
21	...	4.90B	...	4.90B	4.86	.973	...	194
22	...	5.20B	...	5.20B	5.22	.981	...	194
25	...	5.73B	...	5.73B	5.69	.989	...	194
26	...	5.89B	...	5.69N	5.30	.982	...	194
27	...	...	4.58A	4.58A	4.54	.959	...	194
28	...	4.74B	...	4.74B	4.87	.969	...	194

IN MARCH

1	...	...	4.95B	4.90B	4.88	.969	...	194
4	...	...	...	5.12B	4.96	.975	...	194
5	...	5.30B	...	5.30B	5.59	.985	...	194
6	...	...	5.20A	5.20A	5.13	.976	...	194
7	...	5.30B	...	5.30B	5.37	.981	...	194
8	...	5.44B	...	5.37N	5.37	.981	...	194
11	...	...	4.95A	4.95A	4.75	.967	...	194
12	...	4.95B	...	4.95B	4.94	.972	...	194
13	...	...	...	4.95B	5.07	.976	...	194
14	...	5.20B	...	5.20B	5.22	.978	...	194
15	5.25	5.32B	5.15A	5.25	5.25	.979	...	194
18	...	...	4.80A	4.80A	4.71	.967	...	194
19	...	...	4.28A	4.28A	3.90	.929	34	194
20	4.11	4.11	4.11	4.11	4.27	.944	5	199
21	...	...	3.70A	3.70A	3.74	.911	...	199
22	...	3.85B	...	3.78B	3.79	.915	...	199
25	...	3.96B	...	3.96B	3.95	.930	...	199
26	...	...	3.90A	3.90A	3.73	.913	...	199
27	...	...	3.10A	3.10A	3.08	.852	...	199
28	...	...	2.98A	2.98A	2.95	.844	...	199
29	...	...	2.50A	2.50A	2.47	.777	...	199

DEUTSCHEMARK OPTION ON FUTURES—PUTS
JUNE 1985 35 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		2.77B		2.77B	2.92	.842		199
2		3.21B		2.92N	2.96	.844		199
3		3.10B		3.10B	3.11	.863		199
4		3.20B		3.20B	3.29	.880		199
5	Exchange Closed; Good Friday							
8	3.50	3.50	3.20A	3.20A	3.05	.864	134	152
9	3.34@.35	3.35	3.34	3.35	3.22	.885	2	154
10			3.05A	3.05A	2.95	.863		154
11			2.50A	2.50A	2.35	.789		154
12	2.59	2.59	2.59	2.59	2.36	.792	1	155
15	2.08	2.08	2.08	2.08	2.06	.749	1	156
16			2.02A	2.02A	2.04	.756		156
17	2.05	2.08B	2.05	2.05	2.20	.793	5	151
18	1.70	1.70	1.62A	1.62A	1.61	.685	400	414
19				1.61N	1.63	.698		514
22		1.87B		1.87B	1.95	.795		514
23		2.50B	1.93A	2.50B	2.69	.883		514
24		2.85B		2.69N	2.76	.892		514
25	2.89	3.12B	2.89	3.12B	3.05	.923		514
26	2.97	3.10B	2.97	3.00A	2.96	.926	2	514
29			2.56A	2.56A	2.50	.887		514
30		2.56B	2.45A	2.56B	2.91	.932		514

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3.07B		2.91N	2.98	.938		514
2		3.41B		3.41B	3.41	.967		514
3		3.61B		3.61B	3.97	.985		514
6	4.07	4.07	4.07	4.07	4.04	.989		511
7			3.50A	3.50A	3.35	.969		510
8		3.60B		3.60B	3.60	.980		510
9			3.00A	3.00A	2.90	.947		510
10				2.90N	2.75	.938		510
13			2.60A	2.60A	2.43	.918		510
14	2.16	2.25	2.16	2.25	2.23	.901	2	511
15		2.40B		2.30B	2.31	.912		511
16		2.77B		2.77B	2.64	.948		512
17			2.58A	2.58A	2.34	.927		511
20			2.00A	2.34N	2.42	.946		510
21			2.30A	2.30A	2.30	[illegible]		510
22		2.50B		2.50B	2.43	.959		510
23		2.62B		2.48B	2.48	.970		510
24		2.54B		2.54B	2.72	.985		510
27	Exchange Closed; Memorial Day							
28		2.82B		2.82B	2.86	.996		510
29			2.45A	2.45A	2.39	.992		308
30		2.55B		2.49B	2.56	.997		308
31		2.60B	2.20A	2.20A	2.15	.993		237

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				2.15N	2.13	.999		237
4		2.16B		2.13N	2.36	.999		237
5			2.30A	2.36N	2.31	.999		95
6		2.35B		2.35B	2.30	1.000		31
7		2.35B		2.35B	2.59	1.000		31
10						.999		

JUNE 1985 36 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6					4.87	.997		
27	Exchange Closed; Memorial Day							
28	.35	.35	.15A	.15A	.14	.051	1	

SEPTEMBER 1985 27 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29				.14N	.14	.036		2

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 27 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			.12A	.12A	.14	.049		2
2				.14N	.14	.051		2
3			.12A	.14N	.14	.058		1
4	.15	.15	.15	.15	.15	.065	20	21
5	Exchange Closed; Good Friday							
8				.15N	.15	.056		21
9				.15N	.15	.063		21
10			.10A	.10A	.11	.054		21
11			.10A	.10A	.10	.036		21
12				.10N	.10	.036		21
15			.09A	.09A	.09	.028		21
16				.09N	.09	.028		21
17			.06A	.09N	.09	.031		21
18			.08A	.08A	.08	.018		21
19				.08N	.07	.018		21
22				.07N	.08	.024		21
23				.08N	.08	.037		21
24				.08N	.08	.038		21
25				.08N	.09	.046		21
26				.09N	.08	.044		21
29				.08N	.06	.029		21
30				.06N	.08	.038		21

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			.07A	.07A	.08	.039		21
2		.10B		.08N	.08	.051		21
3	.09@.10	.13	.09	.13	.12	.072	10	31
6				.12N	.12	.075		31
7	.10	.10	.09	.09	.09	.048	20	31
8				.09N	.09	.058		31
9			.07A	.07A	.06	.037		31
10				.06N	.06	.034		31
13				.06N	.05	.027		31
14	.09	.09	.09	.09	.05	.023	9	32
15	.08	.08	.08	.08	.08	.025	3	35
16	.10	.10	.10	.10	.09	.032	10	45
17				.09N	.08	.027		45
20	.08	.08	.08	.08	.08	.028		45
21				.08N	.08	.025		45
22				.08N	.08	.027	4	49
23	.08	.09	.06A	.06A	.06	.026	32	81
24				.06N	.06	.029		81
27	Exchange Closed; Memorial Day							
28				.06N	.06	.029		81
29	.06@.05	.06	.04	.05	.05	.019	52	105
30				.05N	.05	.020	2	80
31	.04	.04	.04	.04	.04	.014	1	81

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				.04N	.03	.012		81
4				.03N	.03	.014		81
5	.04	.04	.04	.04	.03	.013	20	101
6				.03N	.03	.012		101
7				.03N	.03	.015		101
10				.03N	.03	.013		101
11				.03N	.03	.013		101
12				.03N	.03	.013		101
13	.04	.04	.04	.04	.04	.013	7	108
14	.02	.02	.02	.02	.02	.008	[illegible]	119
17	.02	.02	.02	.02	.02	.007	10	119
18	.02	.02	.02	.02	.02	.004	10	129
19	.03	.03	.03	.03	.03	.005	1	129
20				.03N	.03	.007		129
21			.02A	.02A	.02	.006		129
24				.02N	.02	.005		129
25				.02N	.02	.004		129
26				.02N	.02	.003		129
27				.02N	.02	.003		129
28	.01	.01	.01	.01	.01	.002	38	113

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 27 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.002	....	113
2....	....	....	....	.01N	.01	.001	....	113
3....	....	....	....	.01N	.01	.001	....	113
4....	Exchange Closed; Independence Day							
5....	....	....	....	.01N	.01	.000	....	113
8....	....	....	....	.01N	.01	.000	....	113
9....	....	....	....	.01N	.01	.000	....	113
10....	....	....	....	.01N	.01	.000	....	113
11....	....	....	....	.01N	.01	.000	....	113
12....	....	....	....	.01N	.01	.000	....	113
15....	....	....	....	.01N	.01	.000	....	113
16....	....	....	....	.01N	.01	.000	....	113
17....	....	....	....	.01N	.01	.000	....	113
18....	....	....	....	.01N	.01	.000	....	113
19....	....	....	....	.01N	.01	.000	....	113
22....	....	....	....	.01N	.01	.000	....	113
23....	....	....	....	.01N	.01	.000	....	113
24....	....	....	....	.01N	.01	.000	....	113
25....	....	....	....	.01N	.01	.000	....	113
26....	....	....	....	.01N	.01	.000	....	113
29....	....	....	....	.01N	.01	.000	....	113
30....	....	....	....	.01N	.01	.000	....	113
31....	....	....	....	.01N	.01	.000	....	113

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.000	....	113
2....	....	....	....	.01N	.01	.000	....	113
5....	....	....	....	.01N	.01	.000	....	113
6....	....	....	....	.01N	.01	.000	....	113
7....	....	....	....	.01N	....	.000	....	113
8....	CAB	CAB	CAB	CAB	CAB	.000	....	113
9....	CAB	CAB	CAB	CAB	CAB	.000	....	113
12....	CAB	CAB	CAB	CAB	CAB	.000	....	113
13....	CAB	CAB	CAB	CAB	CAB	.000	....	113
14....	CAB	CAB	CAB	CAB	CAB	.000	....	113
15....	CAB	CAB	CAB	CAB	CAB	.000	....	113
16....	CAB	CAB	CAB	CAB	CAB	.000	....	113
19....	CAB	CAB	CAB	CAB	CAB	.000	....	113
20....	CAB	CAB	CAB	CAB	CAB	.000	....	113
21....	CAB	CAB	CAB	CAB	CAB	.000	....	113
22....	CAB	CAB	CAB	CAB	CAB	.000	....	113
23....	CAB	CAB	CAB	CAB	CAB	.000	....	113
26....	CAB	CAB	CAB	CAB	CAB	.000	....	113
27....	CAB	CAB	CAB	CAB	CAB	.000	....	113
28....	CAB	CAB	CAB	CAB	CAB	.000	....	113
29....	CAB	CAB	CAB	CAB	CAB	.000	....	113
30....	CAB	CAB	CAB	CAB	CAB	.000	....	113

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	CAB	CAB	CAB	CAB	CAB	.000	....	113
4....	CAB	CAB	CAB	CAB	CAB	.000	....	113
5....	CAB	CAB	CAB	CAB	CAB	.000	....	113

SEPTEMBER 1985 28 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	.70	.70	.70	.70	.58	.243	5	5
27....	.45	.45	.45	.45	.37	.174	5	5
28....	.49	.49	.46A	.46A	.45	.203	67	62

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.45	.46B	.45	.45	.45	.203	10	62
4....	....	....	....	.45N	.45	.219	1	62
5....	.62	.62	.62	.62	.62	.273	100	123
6....	.67	.67	.57A	.57A	.54	.228	6	123
7....	....	....	....	.54N	.55	.254	....	123
8....	....	....	....	.55N	.55	.254	....	123
11....	.45	.45	.44	.44@.45	.45	.201	366	461
12....	.48	.48	.48	.48	.48	.216	....	461
13....	.48	.48	.48	.48	.49	.229	7	461
14....	.52	.53	.51A	.51A	.50	.239	4	462
15....	.50	.51B	.47	.50	.50	.245	321	452
18....	.43	.43	.40A	.40A	.42	.198	300	475
19....	....	....	.31A	.31A	.31	.136	....	474
20....	.40	.43	.40	.43	.42	.163	6	480
21....	.40	.40	.30	.32	.32	.129	61	491
22....	....	....	....	.32N	.32	.134	....	491
25....	....	....	....	.32N	.33	.149	....	482
26....	....	....	.30A	.30A	.29	.134	....	482
27....	.20	.24	.20	.23	.19	.095	3	484
28....	....	.22B	....	.19N	.18	.092	....	484
29....	.20	.20	.18	.20	.18	.068	158	484

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 28 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.18N	.18	.090	....	484
2....	....	....	....	.18N	.18	.093	....	484
3....	.18	.20	.18	.20	.19	.102	71	505
4....	.23	.23	.23	.23	.22	.113	....	505
5....	Exchange Closed; Good Friday							
8....	.22	.22	.22	.22	.22	.099	3	518
9....	.20	.22	.20	.22	.22	.110	5	521
10....	....	....	.21A	.21A	.19	.097	....	521
11....	.17	.17	.16A	.17	.13	.068	4	521
12....	....	....	....	.13N	.13	.068	....	521
15....	....	....	.12A	.12A	.12	.055	....	521
16....	....	....	....	.12N	.12	.055	....	521
17....	.13	.13	.13	.13	.12	.060	5	523
18....	....	....	.10A	.10A	.10	.038	....	523
19....	....	....	....	.10N	.09	.038	....	523
22....	....	....	....	.09N	.10	.050	....	523
23....	....	....	....	.10N	.11	.073	....	523
24....	.12	.12	.12	.12	.12	.075	1	523
25....	....	.14B	....	.14B	.15	.088	....	523
26....	....	....	....	.15N	.14	.087	....	523
29....	.13	.13	.10	.10	.10	.061	8	522
30....	.12	.12	.12	.12	.13	.077	2	522

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.12	.12	.12	.12	.12	.078	10	530
2....	....	.15B	....	.15B	.15	.100	....	530
3....	.17	.20	.17	.20	.21	.134	19	538
6....	.32	.32	.28A	.28A	.25	.138	3	538
7....	.20	.22	.18	.18	.18	.095	43	565
8....	....	.20B	....	.20B	.20	.111	....	565
9....	.13	.14	.13	.14	.14	.076	2	566
10....	.13@.12	.13	.12	.12	.12	.069	300	515
13....	....	....	....	.12N	.11	.057	....	515
14....	.12	.12	.12	.12	.10	.050	41	535
15....	.13	.13	.13	.13	.13	.053	1	515
16....	....	.16B	....	.13N	.14	.067	....	515
17....	.10	.10	.10	.10	.10	.057	1	515
20....	.11	.11	.11	.11	.11	.059	7	515
21....	.11	.11	.11	.11	.11	.054	4	518
22....	....	....	....	.11N	.11	.058	....	518
23....	.12	.12	.08	.08	.08	.057	26	529
24....	....	....	....	.08N	.08	.063	....	529
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.08N	.08	.064	....	529
29....	....	....	....	.08N	.08	.045	....	529
30....	....	....	....	.08N	.09	.048	....	529
31....	....	....	.07A	.07A	.07	.035	....	529

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.07N	.05	.032	....	529
4....	....	....	....	.05N	.05	.036	....	529
5....	....	....	....	.05N	.05	.034	....	529
6....	....	....	....	.05N	.06	.033	....	529
7....	....	....	....	.06N	.06	.040	....	529
10....	....	....	....	.06N	.06	.037	....	529
11....	.05	.05	.04	.04	.05	.035	110	522
12....	....	....	....	.05N	.05	.036	....	522
13....	.06	.06	.06	.06	.06	.036	10	522
14....	.05	.05	.05	.05	.05	.026	10	526
17....	....	....	....	.05N	.05	.023	....	529
18....	.04	.04	.03	.03	.03	.013	4	529
19....	....	.05B	....	.05B	.05	.018	....	534
20....	.04	.04	.04	.04	.04	.023	3	532
21....	....	....	....	.04N	.03	.020	....	532
24....	....	....	....	.03N	.03	.018	....	532
25....	....	....	....	.03N	.03	.016	....	532
26....	....	....	....	.03N	.03	.013	....	532
27....	....	....	....	.03N	.03	.013	....	532
28....	.02	.02	.01	.01	.01	.009	33	526

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 28 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	01N	.01	.009	...	526
2	.02	.02	.02	02	.02	.008	100	526
3	.01	01	01	.01	.01	.006	8	521
4	Exchange Closed: Independence Day							
5	...	...	...	01N	01	003	...	518
8	...	...	...	01N	01	002	...	518
9	...	...	...	01N	01	.001	...	518
10	...	...	...	01N	.01	000	...	518
11	...	...	...	01N	01	.000	...	518
12	...	...	...	01N	.01	.000	...	518
15	...	...	...	01N	.01	.000	...	518
16	...	...	...	01N	.01	.000	...	518
17	...	...	...	01N	01	.000	...	518
18	...	...	...	01N	01	.000	...	518
19	...	...	...	01N	01	000	...	518
22	...	...	...	01N	01	000	...	518
23	...	...	...	01N	01	000	...	518
24	...	...	...	01N	.01	.000	...	518
25	...	...	...	01N	.01	.000	...	518
26	...	...	...	01N	.01	000	...	518
29	...	...	...	01N	01	.000	...	518
30	...	...	...	01N	.01	.000	...	518
31	...	...	...	01N	01	000	...	518

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	01N	.01	000		518
2	...	...	...	01N	01	000		518
5	...	...	...	01N	01	000	...	518
6	...	...	...	01N	.01	.000	...	518
7	...	...	...	01N	...	000	...	518
8	CAB	CAB	CAB	CAB	CAB	000	...	518
9	CAB	CAB	CAB	CAB	CAB	.000	...	518
12	CAB	CAB	CAB	CAB	CAB	000	...	518
13	CAB	CAB	CAB	CAB	CAB	C00	...	518
14	CAB	CAB	CAB	CAB	CAB	000	...	518
15	CAB	CAB	CAB	CAB	CAB	000	...	518
16	CAB	CAB	CAB	CAB	CAB	.000	...	518
19	CAB	CAB	CAB	CAB	CAB	000	...	518
20	CAB	CAB	CAB	CAB	CAB	000	...	518
21	CAB	CAB	CAB	CAB	CAB	000	...	518
22	CAB	CAB	CAB	CAB	CAB	000	...	518
23	CAB	CAB	CAB	CAB	CAB	000	43	475
26	CAB	CAB	CAB	CAB	CAB	000	...	475
27	CAB	CAB	CAB	CAB	CAB	000	...	475
28	CAB	CAB	CAB	CAB	CAB	000	...	475
29	CAB	CAB	CAB	CAB	CAB	000	...	475
30	CAB	CAB	CAB	CAB	CAB	000	...	475

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000	...	475
4	CAB	CAB	CAB	CAB	CAB	000	...	475
5	CAB	CAB	CAB	CAB	CAB	000	...	475

SEPTEMBER 1985 29 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.10	1.10	1.08A	1.08A	1.07	400	1	1
26	1.16	1.16	1.00	1.00	1.01	357	2	2
27	...	...	80A	80A	67	270	10	12
28	...	70B	...	70B	71	306	15	26

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	78	78	75	75	73	306	4	30
4	...	80B	...	80B	81	325	...	30
5	...	90B	...	90B	98	380	...	30
6	1.04	1.04	1.04	1.04	76	334	1	31
7	...	88B	...	88B	91	365	...	31
8	...	...	...	91N	91	365	...	31
11	82	82	80A	80A	72	302	2	33
12	75	79	75	79	88	320	3	34
13	77	77	75	77B	78	335	82	91
14	85	85	82A	84	82	347	40	123
15	85	87B	84A	84A	83	353	6	122
18	80	80	67	67	69	297	9	123
19	55	60	45	60	55	216	8	128
20	53	58B	53	55B	59	250	1	128
21	59	59	54A	54A	52	205	1	128
22	58	58	55	55	48	211	2	128
25	60	60	60	60	55	230	1	128
26	...	...	45A	45A	45	210	...	128
27	...	...	40A	40A	28	156	...	130
28	36	36	32	32	29	151	1	130
29	28	28	25A	27	27	116	55	134

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 29 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.34	.34	.31	.31	.31	.148	29	156
2	.33	.33	.33	.33	.31	.152	5	156
3	.33	.33	.32	.32	.32	165	71	198
4	...	...	...	.32N	.36	179	...	198
5	Exchange Closed: Good Friday							
8	...	38B	...	.36N	.32	161	...	198
9	...	...	...	.32N	.33	176	...	198
10	.34	.34	.30	.30	.30	.157	8	205
11	.20	.20	.20	.20	.20	117	1	205
12	...	...	...	.20N	20	117	...	205
15	18	18	18	18	18	.087	3	205
16	...	...	...	18N	18	.087	...	205
17	...	...	...	18N	.18	.106	...	205
18	14	.14	14	.14	14	072	1	205
19	13	.13	.13	13	12	072	5	210
22	14	14	.14	.14	.14	.083	1	211
23	.16	19B	16	.19B	19	129	11	222
24	.25	.25	.22	.22	.21	132	3	220
25	.25	.28	.25	.28	.28	152	46	265
26	.30	.30	.29	.29	.27	150	5	267
29	.23	.23	.23	.23	.20	112	2	269
30	.22	.22	.22	.22	22	137	14	283

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	.23B	...	.22N	22	140	...	283
2	25	27B	25	25	.26	173	20	293
3	.31	38B	.31	.38B	.39	.221	82	316
6	42	54	42	47	44	228	182	396
7	35	35	30	33	34	165	43	393
8	.36	41	35	41	.38	.168	24	400
9	...	...	30A	30A	.28	136	1	402
10	.24	.25B	23	.25B	.25	126	13	407
13	.20	.21	.20	21	21	106	27	428
14	.21	.22	18	18	18	.096	77	434
15	.21	21	21	21	.19	100	6	440
16	.24	.24	.24	.24	.23	121	1	438
17	.24	.24	.20	.20	.20	.106	3	441
20	18	20B	16	.20B	.20	.109	5	436
21	18	18	18	18	18	.102	15	449
22	.19	.19	15	17	16	108	8	455
23	.19	19	13	13	13	108	22	468
24	14	14	14	14	14	.119	1	468
27	Exchange Closed: Memorial Day							
28	...	...	...	14N	15	122	...	468
29	13	13	12A	12A	12	082	1	487
30	...	...	...	12N	13	.098	...	487
31	13	13	10	10A	.10	.075	22	484

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	08	09B	.08	09B	.08	070	30	494
4	09	09	09	09	08	079	20	498
5	09	10	.09	10	.09	.075	30	508
6	11	11	10	11	11	074	19	503
7	12	12	12	12	12	087	20	518
10	11	13B	11	11	11	083	4	513
11	11	11	10	10A	10	.081	73	463
12	09	10B	.09	10B	.10	082	6	463
13	12	.12	.11	.11	11	083	1	463
14	09	09	08	.08	.08	.063	16	462
17	08	08	08	.08	07	059	2	462
18	06	06	05	05	05	038	16	476
19	.05	.07	.05	.07	.07	.048	4	478
20	.08	09	08	09	.09	061	19	477
21	08	08	06	06	06	054	18	479
24	06	06	06	06	06	051	8	481
25	06	07	05	05	.05	047	17	485
26	06	06	04	05	05	040	27	511
27	05	05	04	04A	04	040	27	524
28	03	.04	02	02	02	030	42	518

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 29 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	03B	...	03B	03	.031	...	508
2	04	04	03	03	03	.028	10	508
3	02	02	02	02	02	.023	3	507
4	Exchange Closed; Independence Day							
5	02	02	02	02	02	.014	...	505
8	01	02	01	02	01	.009	18	502
9	02	02	02	02	02	.008	4	506
10	01	01	01	01	01	.004	2	506
11	...	...	...	01N	01	.003	...	506
12	01	01	01	01	01	.001	14	519
15	...	...	...	01N	01	.001	...	519
16	...	...	...	01N	01	.001	...	519
17	01	01	01	01	01	.000	1	520
18	...	...	...	01N	01	.001	...	520
19	...	...	...	01N	01	.001	...	525
22	...	...	...	01N	01	.000	...	520
23	...	...	...	01N	01	.000	...	520
24	...	...	...	01N	01	.000	...	520
25	...	...	...	01N	01	.000	...	520
26	...	...	...	01N	01	.000	...	520
29	...	...	...	01N	01	.000	...	520
30	...	...	...	01N	01	.000	...	520
31	...	...	...	01N	01	.000		521

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	01N	01	.000	...	521
2	...	...	...	01N	01	.000	...	521
5	...	...	...	01N	01	.000	...	521
6	...	...	...	01N	01	.000	...	520
7	...	...	...	01N	...	.000	...	520
8	CAB	CAB	CAB	CAB	CAB	.000	...	520
9	CAB	CAB	CAB	CAB	CAB	.000	...	520
12	CAB	CAB	CAB	CAB	CAB	.000	...	520
13	CAB	CAB	CAB	CAB	CAB	.000	...	520
14	CAB	CAB	CAB	CAB	CAB	.000	...	520
15	CAB	CAB	CAB	CAB	CAB	.000	...	520
16	CAB	CAB	CAB	CAB	CAB	.000	...	520
19	CAB	CAB	CAB	CAB	CAB	.000	...	520
20	CAB	CAB	CAB	CAB	CAB	.000	...	520
21	CAB	CAB	CAB	CAB	CAB	.000	...	520
22	CAB	CAB	CAB	CAB	CAB	.000	1	519
23	CAB	CAB	CAB	CAB	CAB	.000	...	519
26	CAB	CAB	CAB	CAB	CAB	.000	...	519
27	CAB	CAB	CAB	CAB	CAB	.000	...	519
28	CAB	CAB	CAB	CAB	CAB	.000	...	519
29	CAB	CAB	CAB	CAB	CAB	.000	...	519
30	CAB	CAB	CAB	CAB	CAB	.000	...	519

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	...	519
4	CAB	CAB	CAB	CAB	CAB	.000	...	519
5	CAB	CAB	CAB	CAB	CAB	.000	...	531

SEPTEMBER 1985 30 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	49	49	49	49	49	.284	100	100
6	...	52B	...	51B	53	.290	...	100
7	...	...	...	53N	54	.301	...	100
8	...	...	...	62B	62	.313	...	100
11	...	67B	...	63B	65	.324	...	100
12	75	75	75	75	75	.359	21	100
13	80	80	78	78	79	.368	3	101
14	82	82	78	78	77	.362	11	111
15	...	...	...	77N	70	.322	...	111
18	Exchange Closed; President's Day							
19	...	90B	...	90B	93	.395	...	111
20	...	95B	...	95B	95	.411	...	111
21	...	1.10B	...	1.10B	1.07	.423	...	111
22	1.16	1.16	1.16	1.16	1.21	.465	1	111
25	...	1.37B	1.20A	1.21N	1.54	.529	1	111
26	...	1.66B	...	1.54N	1.45	.482	...	111
27	1.22	1.22	1.10	1.17	1.16	.383	7	114
28	1.12	1.12	1.12	1.12	1.12	.424	73	116

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 30 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.16	1.17B	1.16	1.15	1.14	.422	1	117
4	1.16	1.23	1.16	1.18B	1.20	.444	5	117
5	1.35	1.45	1.35	1.40	1.48	.511	13	121
6	...	...	...	1.48N	1.24	.452	...	119
7	1.45	1.45	1.35	1.35	1.37	.485	72	184
8	1.45	1.45	1.32A	1.45	1.37	.485	13	188
11	1.15	1.15	1.15	1.15	1.15	.416	2	190
12	1.20	1.20	1.18	1.18	1.18	.436	81	218
13	...	...	...	1.18N	1.22	.451	...	218
14	1.30	1.30	1.25	1.25	1.26	.464	227	445
15	1.28	1.30B	1.25	1.25	1.28	.470	302	747
18	1.22	1.22	1.04	1.04	1.04	.410	201	915
19	90	95B	82A	82A	82	.313	305	620
20	95	95	90A	95	95	.353	4	624
21	80	80	76	80	80	.298	302	924
22	83	83	83	83	77	.304	1	925
25	90	90	86A	86A	86	.327	1	926
26	80	80	74	74	74	.303	17	937
27	70	70	53	53	54	.235	15	943
28	...	55B	...	54N	53	.228	11	943
29	50	53	35	35	40	.162	18	955

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	52B	...	52B	52	.224	...	951
2	56	63B	53	53	53	.229	3	954
3	53	53	52	52	54	.245	28	968
4	...	...	...	54N	62	.263	...	968
5	Exchange Closed; Good Friday							
8	72	72	51	51	53	.240	2	969
9	60	60	60	60	60	.259	3	970
10	57	57	57	57	53	.236	...	970
11	45	45	33	40	36	.183	5	974
12	36	43	35	37	36	.183	78	975
15	30	31	29	29	29	.157	15	981
16	30	32	27	31	30	.157	23	960
17	29	31	29	31	32	.171	3	960
18	25	25	22	23	22	.123	43	960
19	21	21	21	21	21	.123	4	962
22	22	23	22	22	23	.154	24	961
23	24	27	23	27	30	.206	22	958
24	40	43	35	35	34	.210	1638	2399
25	43	53	43	46A	46	.238	17	2401
26	50	50	45	45	45	.236	6	2403
29	38	40	38	38A	33	.185	6	2403
30	42@ 33	42	33	35	38	.221	503	2405

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	42	44	40	40	40	.225	18	2319
2	46@ 50	54	45	51	51	.269	174	2344
3	62	75	58	74B@ 75	74	.330	169	1899
6	79@ 80	83	73	78B	78	.336	994	2031
7	59	63	56	60	59	.259	42	1963
8	61	70	61	64	67	.287	39	1971
9	50	50	46	46	47	.219	7	1976
10	51	52	45	47	46	.205	18	1980
13	42	42	37	41	39	.177	78	2028
14	43	43	33	38	35	.162	15	2031
15	40	40	35	35	35	.168	16	[illegible]
16	46	46	41	41	42	.198	27	2044
17	40	40	34	34	35	.177	37	2055
20	26@ 29	37	26	37	37	.181	18	2068
21	30	37	30	34	34	.171	13	2065
22	32	32	28	29A	31	.181	7	2089
23	31	31	27	27	28	.182	6	2089
24	27	30	24	30	29	.200	336	2305
27	Exchange Closed; Memorial Day							
28	33	33	32	32	32	.207	166	2432
29	29	30	22	22	24	.164	34	2434
30	...	...	...	24N	25	.175	2	2432
31	...	...	20A	20A	20	.140	...	2432

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 30 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	20	20	17	20	19	135	169	2498
4	19	21	18	21	21	150	14	2495
5	23	25B	22	22	22	145	18	2507
6	20	23	20	22	22	.143	63	2566
7	27	27	25	25	25	.164	62	2595
10	26	28	26	27A	25	159	103	2695
11	25	25	23	23	23	157	42	2698
12	21	24	20	24	23	161	1081	2470
13	23	24	22	22	23	163	25	2423
14	18	18	17	17	17	131	34	2421
17	17	18	16A	17	16	126	28	2391
18	15@13	15	09	10@09	09	.088	39	2404
19	11	13	11	13B	13	107	88	2451
20	16	18	15A	17	17	131	348	2617
21	16@17	17	15	15	15	120	20	2618
24	15	15	13	13	13	116	17	2608
25	14	15	12	12	12	111	15	2615
26	11	12B	08	09	09	099	145	2687
27	10	10	08	09	09	.090	15	2688
28	07	08	07	07	07	.079	50	2670

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	07	08	07	07	07	083	492	2586
2	08	08	06	06	06	078	6	2538
3	06	06	06	06	06	068	9	2535
4	Exchange Closed; Independence Day							
5	05	05	04	05	05	.046	137	2526
8	04	04	04	04	04	033	197	2502
9	03	04	03	04	03	029	123	2527
10	02	02	02	02	02	.018	362	2621
11	02	03	02	02	02	014	65	2777
12	02	02	02	02	02	008	2	2776
15	02	02	02	02	02	006	...	2775
16	01	.01	.01	01	01	006	17	2768
17	01	01	01	01	01	003	7	2773
18	...	...	...	01N	01	006	...	2768
19	01	01	01	01	01	006	81	2720
22	...	...	...	01N	01	004	...	2705
23	CAB	CAB	CAB	CAB	01	003	5	2705
24	...	...	...	01N	.01	002	...	2700
25	...	...	...	01N	01	002	...	2700
26	01	01	01	01	01	000	...	2700
29	01	01	01	01	.01	000	3	2701
30	...	...	...	01N	01	000	...	2701
31	...	...	...	01N	01	000	...	2701

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	01N	01	000	...	2701
2	...	...	...	01N	01	000	...	2700
5	...	...	...	01N	01	000	...	2700
6	...	...	...	01N	01	000	...	2702
7	CAB	CAB	CAB	CAB	CAB	000	2	2698
8	CAB	CAB	CAB	CAB	CAB	000	...	2698
9	CAB	CAB	CAB	CAB	CAB	000	...	2698
12	CAB	CAB	CAB	CAB	CAB	000	...	2698
13	CAB	CAB	CAB	CAB	CAB	000	...	2698
14	CAB	CAB	CAB	CAB	CAB	000	...	2697
15	CAB	CAB	CAB	CAB	CAB	000	...	2698
16	CAB	CAB	CAB	CAB	CAB	000	2	2695
19	CAB	CAB	CAB	CAB	CAB	000	...	2695
20	CAB	CAB	CAB	CAB	CAB	000	...	2695
22	CAB	CAB	CAB	CAB	CAB	000	...	2695
23	CAB	CAB	CAB	CAB	CAB	000	304	2391
26	CAB	CAB	CAB	CAB	CAB	000	...	2391
27	CAB	CAB	CAB	CAB	CAB	000	...	2391
28	CAB	CAB	CAB	CAB	CAB	000	...	2391
29	CAB	CAB	CAB	CAB	CAB	000	...	2391
30	CAB	CAB	CAB	CAB	CAB	000	1	2390

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000	4	2386
4	CAB	CAB	CAB	CAB	CAB	000	...	2386
5	CAB	CAB	CAB	CAB	CAB	000	...	2382

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 31 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	75	75	75	75	75	376	1	1
4	...	...	...	75N	80	399	...	1
5	85	85	85	85	85	408	110	111
6	...	88B	...	88B	91	416	...	111
7	94	95B	94	95B	95	430	...	111
8	1.04	1.07B	1.04	1.04	1.00	444	30	141
11	1.10	1.10	1.10	1.10	1.06	456	20	121
12	1.19	1.19	1.19	1.19	1.24	492	5	126
13	...	1.28B	...	1.28B	1.26	500	...	126
14	1.21	1.23	1.21	1.23	1.23	493	4	130
15	...	...	1.16A	1.16A	1.10	450	...	130
18	Exchange Closed; President's Day							
19	...	1.43B	...	1.43B	1.44	526	...	130
20	1.44@1.43	1.46B	1.43	1.46B	1.48	539	104	229
21	...	1.60B	...	1.60B	1.58	549	...	229
22	...	1.74B	...	1.74B	1.76	590	...	229
25	...	2.12B	...	2.12B	2.15	650	...	228
26	2.25	2.28B	1.90	2.00	2.00	605	32	208
27	1.67	1.75	1.67	1.75	1.50	.503	4	208
28	...	...	...	1.60B	1.60	544	...	208

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	1.67B	...	1.60N	1.62	542	...	208
4	...	1.69B	...	1.68B	1.71	564	1	209
5	...	1.97B	...	1.97B	2.11	628	...	209
6	...	...	...	2.11N	1.83	571	...	202
7	...	1.90B	...	1.90B	1.90	602	...	202
8	...	2.00B	...	1.90N	1.90	602	...	202
11	...	...	1.80A	1.80A	1.65	534	...	202
12	...	1.68B	...	1.68B	1.68	553	...	202
13	...	...	...	1.68N	1.79	568	...	202
14	1.85	1.85	1.85	1.85	1.79	581	50	252
15	...	1.90B	1.72A	1.72A	1.84	586	...	252
18	...	...	1.55A	1.57A	1.54	526	...	252
19	1.33	1.33	1.20	1.20	1.20	422	304	331
20	...	1.35B	...	1.35B	1.37	464	...	331
21	...	1.30	1.21A	1.21A	1.15	402	1	332
22	1.24	1.28	1.24	1.24A	1.21	409	42	337
25	1.25@1.28	1.28	1.25	1.28	1.28	434	2	339
26	1.22	1.22	1.15A	1.22	1.16	406	1	340
27	92	92	76	90	90	328	304	301
28	75	90	75	86	86	320	37	333
29	76	76	68A	69	68	264	3	336

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	81B	76	80	81	315	110	340
2	94	94	90A	90A	82	320	2	342
3	77	83B	77	83B	85	339	4	342
4	90	1.04	90	1.00	95	359	11	352
5	Exchange Closed; Good Friday							
8	91	99B	91	91	85	333	43	394
9	92	92	92	92	91	355	1	396
10	80	83B	80	83B	85	329	2	398
11	70	70	61	61	60	265	114	400
12	61	65B	58	58	60	266	10	404
15	52	56	48A	48A	49	234	14	405
16	46	50	46	50	49	235	13	385
17	54	54	53	53	53	.253	4	389
18	50	50	30	38A	36	.191	15	401
19	38	38	32A	33	34	193	23	410
22	38	40	38	40	40	238	11	420
23	60	62B	52	60	60	.301	3	422
24	66	75	66	68A	63	306	46	434
25	68	83	68	76	74	340	45	435
26	75	78	70A	72	72	339	221	644
29	65	68	55	60	56	278	69	704
30	62	67B	58	64	64	324	88	699

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 31 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	75	75	.69A	69A	67	330	100	788
2	80	88	80	85	85	383	373	1011
3	92	1.14	92	1.14	1.14	451	82	1043
6	1.22	1.25B	1.11	1.16	1.16	458	387	1273
7	1.00	1.00	93	93	93	370	33	1280
8	1.03	1.07	1.00	1.00	1.00	403	32	1302
9	.80	85	71	76A	76	321	44	1327
10	84	84	75	78	75	304	10	1327
13	71	72	61	61	62	270	138	1348
14	69	69	55	58	57	250	147	1361
15	65	65	59A	60	59	257	232	1490
16	72	73	65	65	66	295	76	1536
17	62	63	57	60	59	268	30	1557
20	50	60	45	57	59	274	87	1588
21	55	67	55	55	55	262	138	1625
22	56	61	56	55	56	275	17	1572
23	62	62	50	50A	50	279	28	1582
24	48	54	48	54	54	302	117	1803
27	Exchange Closed; Memorial Day							
28	59	59	57	59	59	315	54	1819
29	57	57	41	43@.44	44	261	206	1644
30	44	47	43	47	46	278	41	1667
31	46	47	37	38	37	233	91	1727

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	35	38	.33	37	37	228	63	1731
4	36	40	36	40	40	250	11	1737
5	43	46	42A	42A	42	244	18	1730
6	40	42	40	42	42	242	65	1752
7	45	47	45	47	47	272	69	1731
10	.51	54	47A	47A	.46	267	140	1837
11	46	48	.41	41	42	265	215	1790
12	42	44	40	44	44	272	355	1956
13	46	47	44	46B	46	276	68	2011
14	42	42	34	36	36	232	64	1995
17	37@.38	38	32	.32	.32	228	152	1960
18	.20	30	.23	23	23	171	193	2021
19	23	30	23	29A	29	202	120	2048
20	32	38B	32	35	35	240	399	2030
21	38	38	31	.31	.31	224	229	2128
24	.33	.33	28	.30	.30	222	269	2129
25	.31@.33	.33	28	.28	.28	215	294	1974
26	.28	28	20	.22	22	197	173	1877
27	22	25	21	.21	21	201	172	1823
28	19	21	18	18	18	168	473	2233

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.17	20	16	20	20	179	50	2281
2	21	21	18	18	18	171	417	2319
3	.17	.17	15	.17	16	155	77	2310
4	Exchange Closed; Independence Day							
5	13	15	12	12	12	116	581	2734
8	13	.16	09	09	09	091	556	2303
9	.08	09	07	09	09	082	172	2346
10	.06	.07	05	.06	.05	.055	40	2469
11	.07	.08	05	05	05	047	127	2480
12	.04	.04	.04	04	03	029	67	2483
15	.05	.05	.04	.04	03	025	14	2481
16	.03	.04	03	04	03	025	8	2468
17	.03	.03	.02	03	02	014	87	2475
18	.03	.03	.03	.03	03	.026	97	2223
19	.03	03	02	03	03	.025	13	2220
22	.03	.03	03	03	.02	019	34	2222
23	.03	03	.02	02	.02	015	14	2225
24	.02	.03	02	03	02	014	58	2206
25	.02	02	.01	.01	.01	014	65	2205
26	.01@.02	02	01	02	.01	006	118	2120
29	.01	01	...	.01	01	005	61	2146
30	.01	01	01	.01	01	003	10	2111
31	...	...	...	.01N	01	001	...	2107

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 31 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	01	01	01	01	01	002	30	2102
2	01	01	01	01	01	001	2	2101
5	01	01	01	01	01	001	1	2088
6	01	01	01	01	01	002	1	2089
7	01	01	01	01	01	001	7	2091
8	...	...	...	01N	01	000	...	2091
9	...	...	...	01N	...	000	...	2091
12	CAB	CAB	CAB	CAB	CAB	000	...	2089
13	CAB	CAB	CAB	CAB	CAB	000	...	2089
14	CAB	CAB	CAB	CAB	CAB	000	...	2089
15	01	01	01	01	...	000	1	2088
16	CAB	CAB	CAB	CAB	CAB	000	...	2088
19	CAB	CAB	CAB	CAB	CAB	000	...	2088
20	CAB	CAB	CAB	CAB	CAB	000	...	2088
21	01	01	01	01		000	1	2089
22	CAB	CAB	CAB	CAB	CAB	000	...	2088
23	CAB	CAB	CAB	CAB	CAB	000	161	1927
26	CAB	CAB	CAB	CAB	CAB	000	...	1927
27	CAB	CAB	CAB	CAB	CAB	000	...	1927
28	CAB	CAB	CAB	CAB	CAB	000	...	1927
29	CAB	CAB	CAB	CAB	CAB	000	...	1927
30	CAB	CAB	CAB	CAB	CAB	000	...	1927

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000	...	1927
4	CAB	CAB	CAB	CAB	CAB	000	...	1927
5	CAB	CAB	CAB	CAB	CAB	000	...	1928

SEPTEMBER 1985 32 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	...	1.25B	...	1.25B	1.25	444	...	1
3	...	...	1.20A	1.20A	1.19	423	...	1
4	...	...	...	1.19N	1.20	429	...	1
7	...	...	...	1.20N	1.19	411	...	1
8	...	1.25B	1.13A	1.25B	1.27	441	...	1
9	...	...	1.26A	1.27N	1.20	428	...	1
10	...	...	1.11A	1.11A	1.12	414	...	1
11	...	1.20B	...	1.20B	1.30	448	...	1
14	...	1.35B	1.21A	1.35B	1.36	482	...	1
15	...	...	1.32A	1.32A	1.34	481	...	1
16	...		...	1.34N	1.34	482	...	1
17	...	...	...	1.34N	1.36	469	...	1
18	...	...	1.32A	1.32A	1.30	456	...	1
21	...	...	1.25A	1.30N	1.32	461	...	1
22	...	...	1.22A	1.32N	1.35	468	...	1
23	...	...	1.28A	1.28A	1.25	463	...	1
24	...	...	1.20A	1.20A	1.20	450	...	1
25	...	...	1.15A	1.20N	1.21	460	...	1
28	...	...	1.20A	1.21N	1.17	457	...	1
29	...	...	...	1.17N	1.19	472	...	1
30	...	...	1.18A	1.19N	1.18	462	...	1
31	...	...	1.15A	1.18N	1.18	461	...	1

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.18N	1.27	.501	...	1
4	...	...	1.25A	1.27N	1.29	527	...	1
5	...	1.35B	...	1.32B	1.34	537	...	1
6	1.38	1.38	1.38	1.38	1.41	.547	100	101
7	...	1.46B	1.40A	1.46B	1.48	562	...	101
8	...	1.50B	...	1.50B	1.52	.577	...	101
11	...	1.60B	...	1.52N	1.56	.589	...	101
12	...	1.78B	...	1.78B	1.79	623	...	101
13	...	...	...	1.79N	1.85	629	...	101
14	...	...	1.80A	1.85N	1.76	621	...	101
15	...	...	1.72A	1.72A	1.61	579	...	101
18	Exchange Closed; President's Day							
19	...	1.95B	...	1.95B	2.05	.650	...	101
20	...	2.10B	...	2.10B	2.12	.660	...	101
21	...	2.15B	...	2.15B	2.15	.667	...	101
22	...	2.32B	...	2.32B	2.46	.704	...	101
25	...	2.60B	...	2.60B	2.92	.756	...	101
26	...	...	...	2.92N	2.85	.714	...	101
27	...	...	2.26A	2.26A	2.19	.619	...	101
28	...	...	1.80A	2.19N	2.24	.657	...	101

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 32 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		2.30B		2.24N	2.26	654	...	101
4	2.39	2.40	2.34	2.40	2.38	674	24	121
5		2.65B		2.65B	2.80	731	...	121
6				2.80N	2.43	680	...	121
7		2.60B		2.60B	2.64	707	...	121
8		2.69B		2.64N	2.64	707	...	121
11	2.28	2.28	2.27A	2.27A	2.27	645	3	124
12		2.32B		2.32B	2.33	663	...	124
13				2.33N	2.48	676	...	124
14	2.67	2.67	2.50A	2.54A	2.47	687	...	124
15		2.58B	2.40A	2.47N	2.50	692	50	174
18			2.20A	2.20A	2.25	637	...	174
19	2.02	2.02	1.92	1.92	1.75	533	15	189
20	2.00	2.00	1.95	2.00	2.00	575	57	206
21	1.85	1.85	1.75	1.75	1.72	511	109	298
22				1.72N	1.66	517	...	298
25		1.73B		1.73B	1.80	542	...	298
26	1.65	1.65	1.65	1.65	1.64	514	10	308
27	1.38@40	1.40	1.30	1.30	1.30	430	299	606
28	1.25	1.30B	1.25	1.28	1.28	421	3	604
29	1.18	1.18	90	1.00	1.01	358	34	631
				IN APRIL				
1	1.24	1.24	1.18	1.20	1.19	416	231	862
2	1.30	1.33B	1.19	1.22B	1.21	420	23	878
3	1.21	1.22B	1.20	1.20	1.28	441	11	885
4	1.39	1.55	1.39	1.47A	1.39	461	216	891
5	Exchange Closed, Good Friday							
8	1.54	1.54	1.32A	1.32A	1.25	434	247	813
9		1.35B		1.35B	1.37	458	...	813
10	1.32	1.32	1.32	1.32	1.25	430	1	813
11	1.00	1.00	92	95B	95	360	3	809
12	1.00	1.02B	95	96	95	361	10	815
15	87	87	80	80	80	324	4	817
16	78	82B	78	80	80	326	97	866
17	79	83	73	82	83	349	18	862
18	58	60	58	59	59	276	21	867
19	60	60	53	56	55	279	34	870
22	62	66	62	64	68	332	4	872
23	84	93	66A	93	95	408	360	1071
24	1.05	1.15	1.00	1.10	1.10	414	99	1074
25	1.08	1.23B	1.08	1.19	1.19	453	131	1113
26	1.14	1.20B	1.07	1.15	1.14	452	198	1254
29	1.00@99	1.00	92	92	91	386	58	1262
30	90@93	1.07	90	1.06	1.07	439	162	1379
				IN MAY				
1	1.19	1.19	1.08	1.09B@10	1.08	446	56	1347
2	1.29@24	1.34	1.24	1.34	1.38	503	147	1350
3	1.41	1.65	1.41	1.65	1.73	572	24	1351
6	1.79	1.79	1.61	1.70B	1.74	580	320	1198
7	1.42	1.45	1.40	1.41	1.39	490	20	1207
8	1.47	1.50	1.45	1.50B	1.50	523	32	1180
9	1.22	1.22	1.14A	1.20	1.20	435	280	1436
10	1.18	1.24	1.16A	1.16A	1.12	416	17	1435
13	1.04	1.09	98	1.00	1.01	378	236	1590
14	97	1.00	84	90B	89	355	195	1648
15	1.01	1.01	95	96	92	363	136	1713
16	1.09	1.11	1.03	1.03	1.04	406	39	1683
17	98	1.01	93	93	93	374	41	1682
20	80	95	78	95	92	381	151	1749
21	86	1.07	86	89A	88	368	125	1767
22	91	96B	88	93	88	385	256	2036
23	95	95	84A	84A	84	391	121	2009
24	80	92	80	91	91	420	158	2002
27	Exchange Closed, Memorial Day							
28	1.01	1.01	94	97A	97	437	129	1996
29	82	85	72	77@78	77	378	256	2058
30	78	84	78	81	81	399	167	2093
31	85	85	66	67	66	348	458	2283

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 32 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	62	71	61	66	65	344	152	2304
4	67	76	67	75	73	372	320	2324
5	76	82B	75	75A	73	366	81	2341
6	72@71	76B	70	75	75	365	158	2346
7	80	83B	80	80	81	401	236	2478
10	88	90	83	83	81	398	724	2774
11	85	85	75	77	76	398	326	2881
12	73	79	72	79	79	407	113	2896
13	80	85	80	81	80	413	269	3058
14	72	73	63	67	67	362	467	3046
17	67	67	63	64	64	360	86	3029
18	56	59	44	47@46	46	287	921	3152
19	44	58	44	58	58	330	654	3541
20	60	72	58	66A	66	379	916	3696
21	71	72	61	61	61	362	301	3712
24	63	64B	58	60A	59	362	156	3785
25	65	65	56	58	57	355	702	3739
26	56	56	45	48	48	335	634	3574
27	48	51	46A	49	49	342	236	3637
28	49@48	49	40	41	42	300	276	3721
				IN JULY				
1	41	46	39	44	44	320	316	3730
2	49	49	42	42	42	310	493	3606
3	40	40	36	36	37	290	677	3545
4	Exchange Closed, Independence Day							
5	35	35	30	30	30	234	1432	3617
8	32	35	22	22	23	196	812	3802
9	20	22	19	22	21	183	278	3678
10	15	17	15	16	15	136	910	3710
11	18	18	13	14	13	120	688	3572
12	11	11	09	10	10	082	288	3504
15	11	11	08	09	08	075	50	3483
16	10@08	10	08	08	08	077	146	3374
17	06	07	05	06	06	046	175	3484
18	06	08	06	07	07	079	113	3377
19	08	09	06A	08	07	076	142	3276
22				07N	06	063	...	3308
23	06	06	05	05	05	055	33	3287
24	05	06	04	05A	04	052	198	3301
25	04	04	02	04	04	053	32	3236
26	03	04	01	02	02	027	62	3247
29	03	03	01	01	01	025	302	3064
30	01	02	01	01	01	019	3	3064
31	01	01	01	01	01	008	69	3045
				IN AUGUST				
1	01	02	01	01	01	017	55	3036
2	01	01	01	01	01	012	2	3037
5	01	01	01	01	01	009	10	3044
6	01	01	01	01	01	016	13	3046
7	01	01	01	01	01	012	23	3035
8	01	01	01	01	01	007	147	2924
9	01	01	01	01	01	002	10	2933
12				01N	01	001	...	2933
13				01N	01	000	...	2933
14				01N	01	000	...	2933
15	CAB	CAB	CAB	CAB	CAB	000	4	2929
16	CAB	CAB	CAB	CAB	CAB	000	...	2929
19	CAB	CAB	CAB	CAB	CAB	000	...	2929
20	CAB	CAB	CAB	CAB	CAB	000	...	2928
21	CAB	CAB	CAB	CAB	CAB	000	...	2928
22	CAB	CAB	CAB	CAB	CAB	000	...	2928
23	CAB	CAB	CAB	CAB	CAB	000	...	2928
26	CAB	CAB	CAB	CAB	CAB	000	49	2889
27	CAB	CAB	CAB	CAB	CAB	000	14	2875
28	CAB	CAB	CAB	CAB	CAB	000	4	2871
29	CAB	CAB	CAB	CAB	CAB	000	...	2871
30	CAB	CAB	CAB	CAB	CAB	000	...	2871
				IN SEPTEMBER				
2	Exchange Closed, Labor Day							
3	CAB	01	CAB	01		000	19	2870
4	01	01	01	01		000	41	2900
5	CAB	CAB	CAB	CAB	CAB	000	...	2880
6	01	01	CAB	CAB	CAB	000	20	...

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 33 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2		1.75B		1.75B	1.78	551		1
3			1.70A	1.70A	1.66	530		1
4				1.68N	1.69	537		1
7		1.75B	1.63A	1.63A	1.63	519		1
8		1.75B	1.62A	1.75B	1.78	550		1
9				1.78N	1.70	537		1
10			1.59A	1.59A	1.61	525		1
11		1.73B		1.73B	1.80	559		1
14		1.93B	1.73A	1.93B	1.93	593		1
15			1.87A	1.87A	1.89	593		1
16				1.89N	1.89	594		1
17				1.89N	1.80	581		1
18				1.80N	1.80	588		1
21				1.80N	1.63	574		1
22			1.72A	1.83N	1.86	581		1
23			1.82A	1.82A	1.80	577		1
24			1.72A	1.72A	1.70	566		1
25				1.70N	1.74	576		1
28			1.70A	1.74N	1.70	575		1
29				1.70N	1.72	590		1
30				1.72N	1.74	581		1
31			1.67A	1.74N	1.70	582		1

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.70N	1.81	622		1
4				1.81N	1.90	648		1
5		1.95B		1.95B	1.95	658		1
6		2.00B		2.00B	2.04	669		1
7		2.08B		2.08B	2.08	684		1
8		2.13B		2.13B	2.13	698		1
11		2.17B		2.17B	2.17	708		1
12		2.40B		2.40B	2.52	737		1
13				2.52N	2.60	741		1
14			2.49A	2.49A	2.54	734		1
15			2.30A	2.35A	2.34	696		1
18	Exchange Closed: President's Day							
19		2.65B		2.65B	2.77	757		1
20			2.75A	2.77N	2.92	763		1
21				2.92N	2.92	767		1
22		3.05B		3.05B	3.23	797		1
25		3.40B		3.40B	3.67	837		1
26		3.80B		3.67N	3.40	804		1
27			2.95A	2.95A	2.86	722		1
28				2.86N	2.95	754		1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3.05B		2.95N	3.00	752		1
4		3.20B		3.20B	3.10	769		1
5		3.37B		3.37B	3.57	815		1
6				3.57N	3.24	772		1
7		3.40B		3.40B	3.47	795		1
8		3.48B		3.47N	3.47	795		1
11			3.15A	3.15A	2.96	743		1
12		3.02B		3.02B	3.07	757		1
13				3.07N	3.23	768		1
14		3.25B		3.23N	3.20	777		1
15		3.35B	3.12A	3.20N	3.28	781		1
18			3.00A	3.00A	3.04	734		1
19			2.65A	2.65A	2.43	639		1
20		2.54B		2.54B	2.76	677		1
21			2.42A	2.42A	2.30	616		1
22				2.30N	2.30	621		1
25		2.35B		2.35B	2.46	644		1
26			2.20A	2.20A	2.27	617		1
27			1.89A	1.90A	1.78	534		1
28				1.78N	1.75	524		1
29	1.60	1.60	1.60	1.60	1.47	459	10	11

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 33 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.70	1.70	1.67	1.67	1.75	519	45	36
2	1.90	1.90	1.90	1.90	1.78	523	1	37
3	1.69	1.70B	1.69	1.70B	1.86	543	20	42
4		2.05B		1.95B	1.96	563	20	42
5	Exchange Closed: Good Friday							
8		2.01B		1.96N	1.79	537		42
9		1.90B		1.79N	1.90	561		42
10			1.85A	1.85A	1.71	533		42
11	1.35	1.45	1.36	1.40	1.37	461	226	213
12	1.40	1.42B	1.40	1.40	1.37	462	1	213
15	1.26	1.26	1.22A	1.22A	1.18	423	2	216
16	1.20	1.20	1.20	1.20	1.18	426	25	241
17	1.25	1.25	1.20	1.20	1.20	452	21	251
18	1.05	1.05	90	90	94	372	46	270
19	94	94	78	85	84	377	1546	1362
22	98	1.09B	91	1.07	1.08	439	551	1503
23	1.01	1.42B	1.01	1.42B	1.46	519	20	1517
24	1.65	1.67	1.58A	1.58A	1.58	525	59	1492
25	1.65	1.79	1.65	1.75A	1.74	565	13	1481
26	1.69	1.75B	1.66	1.66	1.69	565	5	1483
29	1.61	1.61	1.42A	1.42A	1.36	500	26	1495
30		1.52B		1.52B	1.61	555		1485

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.64B		1.64B	1.65	563		1485
2	1.84	1.90	1.84	1.90	1.95	619	7	1482
3	2.02	2.22	2.02	2.22	2.36	684	10	1485
6	2.40	2.48	2.40	2.40A	2.42	691	7	1488
7	1.92	1.94B	1.92	1.94B	1.95	606	1	1489
8		2.10B		2.10B	2.12	638		1488
9	1.74	1.74	1.64	1.65	1.70	551	76	1490
10		1.74B		1.74B	1.63	531	3	1492
13			1.48A	1.48A	1.45	492		1492
14	1.42	1.47	1.27	1.35	1.35	468	233	1607
15	1.44	1.48	1.36	1.36	1.36	476	40	1615
16	1.56	1.60B	1.56	1.56	1.54	521	1	1617
17	1.37	1.37	1.37	1.37	1.38	487	3	1620
20	1.18	1.45	1.17	1.45	1.40	496	162	1731
21	1.32	1.50	1.29A	1.29A	1.31	482	58	1749
22	1.34	1.42	1.34	1.42	1.31	501	16	1741
23	1.43	1.43	1.32A	1.32A	1.27	510	1	1742
24	1.34	1.37	1.29	1.37	1.44	541	6	1743
27	Exchange Closed: Memorial Day							
28		1.50B		1.44N	1.49	562		1741
29	1.28	1.29	1.25	1.25	1.23	503	13	1746
30	1.25	1.32	1.25	1.31A	1.30	526	131	1757
31	1.15	1.35B	1.10	1.10	1.10	474	20	1775

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.07	1.15	1.07	1.13	1.11	473	537	2138
4	1.12	1.22	1.12	1.22	1.22	504	59	2189
5	1.23	1.30B	1.20	1.22	1.21	499	160	2228
6	1.18	1.22	1.15	1.19A	1.19	499	138	2262
7	1.30	1.33B	1.27	1.31B	1.33	538	279	2492
10	1.41	1.42B	1.33	1.33A	1.30	536	73	2513
11	1.32	1.32	1.30A	1.30A	1.26	539	46	2519
12	1.25	1.32B	1.23A	1.31	1.31	549	245	2743
13	1.32	1.33B	1.27A	1.31B	1.32	557	21	2762
14	1.16	1.16	1.09	1.12	1.13	506	17	2762
17	1.11	1.12	1.10	1.12	1.10	507	8	2764
18	96	1.01	84	84 – 85	85	428	83	2771
19	83	1.03	82	99	99	[illegible]	457	2927
20	1.05	1.19B	1.02	1.15A	1.14	531	95	2945
21	1.21	1.21	1.07	1.07	1.07	515	259	3017
24	1.11	1.14B	1.02	1.03	1.04	519	130	2959
25	1.12	1.15B	1.03	1.03A	1.01	513	194	2951
26	96	96	86	90	90	494	420	3121
27	93	96	88	91	92	505	797	3066
28	82	85	77	81B	82	460	283	2970

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 33 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	77	87	77	86A	86	487	282	3151
2	91	92	82	82	83	479	211	3291
3	81	81	75	76	76	458	286	3327
4	Exchange Closed, Independence Day							
5	75@73	75	63	64	63	393	440	3302
8	68	69	49	51	51	349	306	3275
9	50	50	43	48	49	333	581	3341
10	40	40	34	37@36	35	265	326	3498
11	40@39	40	30	32	32	243	1298	3020
12	30	30	22	22@23	22	182	1365	2732
15	21	24	20	20	20	173	400	2714
16	22	24	20	20	20	178	551	2909
17	15	15	12	14	15	123	912	2911
18	13	22	12A	22	21	184	312	2877
19	22@21	23	15	20	21	180	230	2831
22	20	23	16	16	17	159	363	2917
23	16	16	10	13	13	144	410	3010
24	13	15	11	11	11	140	145	3025
25	10	12	09	12	11	145	374	3036
26	11	12	06	06	07	088	1031	3294
29	06	07	05	06	06	086	214	3000
30	05	06	03	05	04	071	256	2972
31	03	04	02	03	02	038	144	3005

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	02	05	02	05	04	088	92	2921
2	03	04	02	02	02	055	267	2979
5	02	02	02	02	02	047	27	2988
6	03	04	03	04	04	073	107	3028
7	02	03	01	02	02	063	25	3036
8	02	02	01	01	01	042	52	3038
9	02	02	02	02	01	021	250	2878
12	02	02	01	02	01	013	4	2879
13	01	01	01	01	01	007	1	2877
14	01	02	01	02	01	009	38	2897
15	01	01	01	01	01	004	310	2864
16	01	01	01	01	01	003	26	2851
19	—	—	—	01N	01	001	—	2851
20	01	01	01	01	01	002	3	2851
21	—	—	—	01N	—	000	—	2826
22	01	01	01	01	—	000	1	2826
23	01	01	01	01	—	000	1	2825
26	CAB	CAB	CAB	CAB	CAB	000	—	2825
27	CAB	CAB	CAB	CAB	CAB	000	—	2825
28	CAB	CAB	CAB	CAB	CAB	000	—	2825
29	CAB	01	CAB	01	—	000	14	2825
30	CAB	01	CAB	01	—	000	8	2820

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000	1	2818
4	01	01	CAB	CAB	CAB	000	60	2811
5	01	01	01	01	—	000	1	2810
6	01	01	CAB	CAB	CAB	000	23	

SEPTEMBER 1985 34 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	2.03	2.03	2.03	2.03	1.91	562	—	—
15	1.75	1.75	1.75	1.75	1.69	524	13	13
16	1.74	1.74	1.68A	1.74	1.68	528	21	27
17	1.74	1.74	1.74	1.74	1.78	555	21	36
18	1.52	1.52	1.52	1.52	1.37	475	2	38
19	1.42	1.42	1.34	1.34	1.35	480	2	40
22	1.52	1.52	1.50A	1.52	1.82	546	7	47
23	1.95@2.05	2.12B	1.45A	1.98	2.08	625	5	46
24	2.15	2.25B	2.15	2.15	2.17	632	—	44
25	2.32	2.40B	2.32	2.32	2.38	670	2	45
26	2.37@35	2.37	2.23	2.23	2.36	670	133	156
29	—	—	2.05A	2.05A	1.96	611	—	156
30	—	2.13B	—	2.13B	2.21	664	—	156

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 34 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	2.26B	—	2.26B	2.28	671	—	156
2	2.50	2.55	2.50	2.53	2.67	723	13	156
3	3.12	3.12	3.12	3.12	3.13	778	4	152
6	—	3.25B	3.10A	3.10A	3.14	784	—	152
7	2.71	2.71	2.66	2.66	2.60	711	139	145
8	—	2.80B	—	2.80B	2.81	739	—	145
9	—	—	2.38A	2.38A	2.34	660	—	145
10	—	2.36B	—	2.36B	2.25	641	—	145
13	2.15	2.15	2.15	2.15	2.02	604	—	145
14	—	—	1.97A	1.97A	1.84	581	1	145
15	2.05@09	2.09	1.96A	1.96A	1.92	588	5	146
16	—	2.20B	—	2.20B	2.11	631	—	146
17	—	—	2.09A	2.09A	1.97	598	—	146
20	—	—	1.73A	1.97N	2.01	607	—	146
21	1.97	2.00B	1.95A	1.97	1.91	594	12	146
22	—	1.99B	—	1.99B	1.91	613	—	146
23	2.06	2.06	2.06	2.06	1.87	624	1	146
24	—	1.96B	—	1.96B	2.06	655	—	146
27	Exchange Closed, Memorial Day							
28	—	2.14B	—	2.14B	2.17	677	—	146
29	—	—	1.95A	1.95A	1.83	624	—	146
30	1.87	1.90	1.87	1.90	1.92	648	2	146
31	1.72	1.97B	1.66	1.66	1.68	600	22	127

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.55	1.74B	1.55	1.70	1.66	601	8	135
4	1.75	1.76B	1.73	1.73	1.81	632	10	139
5	—	1.85B	—	1.85B	1.79	628	—	139
6	1.75	1.75	1.75	1.75	1.79	630	1	140
7	—	2.00B	—	1.79N	1.98	666	—	140
10	2.00	2.00	2.00	2.00	1.95	669	1	141
11	2.00	2.00	1.93A	1.93A	1.91	671	20	141
12	1.84	1.90B	1.84	1.90B	1.95	682	—	141
13	1.97	1.97	1.94A	1.97	1.96	690	2	140
14	1.75	1.75	1.72A	1.75	1.73	645	1	141
17	1.75	1.75	1.70	1.70	1.68	649	3	141
18	1.54	1.55B	1.45A	1.45A	1.41	573	13	143
19	1.42	1.55B	1.36A	1.55B	1.56	623	4	146
20	1.68	1.82B	1.68	1.82B	1.77	674	5	130
21	1.82	1.85	1.69	1.69	1.68	661	611	634
24	1.73	1.75B	1.68A	1.68A	1.66	669	2	634
25	1.71@70	1.75B	1.68A	1.71	1.66	665	10	637
26	—	—	1.49A	1.58A	1.53	650	—	637
27	1.56	1.60B	1.55A	1.55A	1.54	662	1	637
28	1.42	1.42	1.35	1.36	1.37	622	65	674

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.34	1.45B	1.34	1.45B	1.43	652	1	674
2	—	1.50B	—	1.43N	1.42	646	—	674
3	1.38	1.38	1.28	1.34	1.32	628	238	912
4	Exchange Closed, Independence Day							
5	1.22	1.23	1.12	1.13A@12	1.12	568	80	991
8	1.17	1.21B	95	95	97	526	102	1063
9	91	92B	84	92B	92	510	362	1309
10	77@75	80	72	72	72	433	807	1746
11	78	81	63	66	65	408	452	1933
12	59	60	47	50@48	49	329	847	2173
15	47	54B	44	47	46	322	476	2313
16	51	51	44	48	46	331	598	2607
17	36@35	36	28	33	32	251	1406	3363
18	31	49	29	49	49	342	744	3459
19	48	50	39	48	48	339	647	3636
22	47	53	40	41@40	41	314	714	3702
23	36	36	26	34	34	294	646	3759
24	32	39	31	32	32	292	610	3678
25	30	34	27	33	34	303	378	3748
26	32	34	18	19	20	210	1100	4443
29	19	20	15	20	20	213	1303	4316
30	17	17	12	14	14	189	841	4308
31	10	12	07	10@08	09	120	922	4190

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 34 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10	.18	10	17	.16	.169	1348	3683
2	.17@.16	17	12	14	14	.165	332	3718
5	12	15	09	13	11	.155	303	3819
6	13	16	13	16@.15	15	.218	354	3662
7	.15	15	10	13	.12	.202	179	3588
8	12	12	08	09	09	.154	187	3601
9	10	10	05	.06	05	.097	162	3687
12	06	06	04	06	05	.072	910	3203
13	05	05	03	03	03	049	267	3182
14	04	05	03	.03	.03	.061	38	3056
15	02	03	02	02	02	034	53	3034
16	03	03	02	02	.02	031	24	3045
19	02	02	02	.02	.02	.022	173	3013
20	.03	03	02	02	.02	030	18	3014
21	.02	02	01	.01	.01	.012	1	3023
22	01	01	01	01	.01	.015	232	2900
23	.01	01	01	01	.01	009	52	2870
26	01	01	01	01	...	009	10	2860
27	CAB	CAB	CAB	CAB	CAB	007	...	2859
28	CAB	CAB	CAB	CAB	CAB	003	...	2855
29	01	01	01	01	...	004	30	2853
30	CAB	CAB	CAB	CAB	CAB	015	3	2850

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	01	02	01	01	01	021	638	2209
4	01	01	CAB	CAB	CAB	001	135	2082
5	...	02		01	01	004	301	2023
6	02@.03	10	CAB	CAB	CAB	186	2338	...
9	...	...	...	...	...	559	1	...

SEPTEMBER 1985 35 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	3.05	3.05	3.05	3.05	3.05	720	31	31
28	...	3.09B	3.04A	3.05N	3.07	712	20	51
29	2.90	2.90	2.90	2.90	2.75	653	10	61

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	3.00B	...	3.00B	3.01	707	.	61
2	...	3.15B	...	3.01N	3.01	709	...	61
3	...			3.01N	3.23	726	...	61
4	...	3.25B		3.25B	3.37	742	...	61
5	Exchange Closed: Good Friday							
8	...	3.48B	...	3.37N	3.14	721	...	61
9	...	3.22B		3.22B	3.28	741	...	61
10		...	3.20A	3.20A	3.07	719	...	61
11	...	...	2.68A	2.68A	2.55	655	...	61
12	...	2.62B		2.62B	2.56	656	...	61
15	...	...	2.40A	2.40A	2.26	621	...	61
16	...	...	...	2.26N	2.29	625	...	61
17				2.29N	2.45	652	...	61
18			2.10A	2.10A	1.94	576	...	61
19				1.94N	1.94	582	...	61
22		1.98B		1.98B	2.31	647	...	61
23	...	2.55B	2.20A	2.55B	2.83	720	...	61
24	...	2.93B	...	2.83N	2.89	726	...	61
25	3.25	3.25	3.05A	2.89N	3.15	760	...	61
26	...	3.16B	...	3.16B	3.10	761	...	61
29		...	2.97A	2.97A	2.67	710	...	61
30	...	2.75B	...	2.75B	2.96	757	...	61

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	3.04B		3.04B	3.04	764	...	61
2		3.30B	...	3.30B	3.42	808	...	61
3	...	3.52B	...	3.52B	3.83	852	...	61
6	3.88	3.88	3.88	3.88	3.97	857	5	56
7	...	...	3.40A	3.40A	3.35	798	...	56
8	...	3.60B	...	3.60B	3.62	820		56
9	...	...	3.10A	3.10A	3.03	754	...	56
10	...	...	...	3.03N	2.96	738	...	56
13	...	...	2.82A	2.82A	2.68	705	.	56
14	...	...	...	2.68N	2.50	684	...	56
15	...	2.70B	...	2.50N	2.58	690	...	56
16	...	2.90B		2.90B	2.87	728	...	56
17	...	...	2.82A	2.82A	2.70	699	...	56
20	...		2.45A	2.70N	2.68	707	...	56
21	...	2.72B	2.65A	2.65A	2.58	696	...	56
22		2.65B		2.65B	2.61	714	...	56
23	2.70	2.75B	2.69	2.69	2.60	725	400	451
24	...	2.64B	...	2.64B	2.80	754	...	451
27	Exchange Closed: Memorial Day							
28	...	2.90B	...	2.80N	2.93	775		451
29	...	...	2.68A	2.68A	2.55	731	...	451
30	...	2.65B	...	2.65B	2.66	753	...	451
31	2.62	2.73B	2.34	2.34	2.34	713	202	653

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 35 PUTS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	2.34N	2.33	716	...	653
4	...	2.35B	...	2.33N	2.50	744	...	653
5	...	2.60B	...	2.60B	2.51	741	...	653
6	...	...	2.48A	2.51N	2.49	743	...	653
7	...	2.60B	...	2.60B	2.70	775	...	653
10	...	2.75B	...	2.75B	2.69	779	...	653
11	...	2.72B	2.68A	2.68A	2.66	782	...	653
12	2.60	2.72	2.60	2.72	2.72	791	150	803
13	2.72@.73	2.73	2.72	2.73	2.76	799	30	833
14	...	...	2.38A	2.76N	2.47	763	...	833
17	...	...	2.45A	2.45A	2.44	769	...	833
18	2.21	2.21	2.15A	2.15A	2.07	705	64	897
19	2.09	2.17	2.03A	2.17	2.28	750	2	899
20	...	2.44B	2.18A	2.44B	2.51	793	...	899
21	2.49	2.60B	2.48A	2.50	2.43	783	74	899
24	2.51	2.51	2.46A	2.46A	2.43	792	200	1008
25	2.49	2.53B	2.49	2.49	2.42	790	1	1008
26	...	...	2.19A	2.19A	2.27	780	...	1008
27	2.23	2.30B	2.23	2.23	2.30	791	100	1108
28	...	...	2.10A	2.10A	2.10	761	...	1108

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.10	2.19B	2.10	2.19B	2.19	788	1	1108
2	...	2.26B	...	2.19N	2.17	785	...	1108
3	...	...	2.06A	2.06A	2.06	773		1108
4	Exchange Closed: Independence Day							
5	...	...	1.80A	1.80A	1.81	725	...	1108
8	...	1.85B	1.58A	1.58A	1.62	693		1108
9	1.45	1.51B	1.45	1.51B	1.53	680	45	1128
10	1.30	1.30	1.23	1.23	1.27	609	2	1130
11	1.38	1.39B	1.15	1.15	1.18	586	74	1202
12	98	1.05	92	93	93	505	727	1882
15	87	1.02B	87	90	88	502	220	1996
16	93	94	88	91	90	513	282	1946
17	70	75	62	67	67	423	804	1781
18	80	95	60	94	93	529	435	1920
19	92	96	81	93A	92	528	354	1990
22	90	99B	84	86	83	506	95	2056
23	.75	75	60	.70B	73	486	864	2562
24	.72	81	70	70	70	486	847	3063
25	67	75	66	75	74	503	277	3206
26	74	75	46	49	49	392	458	3253
29	45	49	38	48	49	405	741	3365
30	45	45	31	40	40	376	390	3518
31	25	33	24	27@.26	26	276	1058	3693

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.29	46	28	43@.44	41	385	1081	3720
2	43	43	36	37	38	355	386	3827
5	33	43	30	32B	31	352	659	3934
6	40	48	38	47	46	450	629	3992
7	45	46	35	43	41	436	509	4122
8	36	37	32	33	32	370	225	4165
9	34	37	20	21@.20	21	276	869	4390
12	19	23	17	17@.18	17	236	808	4588
13	16	17	10	12	11	185	890	4539
14	15	16	11	14	13	217	393	4514
15	10	12	09	10	09	149	894	4276
16	10	10	07	09	08	143	382	4135
19	08	09	06	06	07	127	165	4118
20	11	11	07	08	08	163	1198	3956
21	09	09	04	04	04	095	947	4143
22	04	06	03	05	04	116	1410	4109
23	04	05	03	03	03	083	426	4114
26	03	04	02	03	03	110	245	4104
27	04	05	03	04@.03	03	099	698	3993
28	03	03	01	01	02	073	209	4003
29	02	03	02	02	02	092	171	3997
30	03	06	03	06	05	219	328	3916

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	12@.13	21	08	19@.20	21	539	1967	3139
4	13@.11	13	05	07	07	338	838	3021
5	06	33	04	31@.33	33	861	1809	2794
6	70	93	65	75@.76	76	997	817	2467
9	...	...				996	17	...

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 36 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	2.90	2.95	2.90	2.95	3.10	737	9	9
18			2.70A	2.70A	2.61	669	...	9
19			2.57A	2.57A	2.80	678	...	9
22		2.65B		2.65B	3.02	738	...	9
23		3.20B	2.90A	3.20B	3.67	799	...	9
24	3.60	3.79B	3.60	3.60	3.70	805	25	34
25		4.05B	...	4.05B	4.00	833	...	34
26		4.02B		4.00N	3.95	834	...	34
29			3.82A	3.82A	3.44	794		34
30		3.55B		3.55B	3.74	833		34

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.83	3.85B	3.83	3.83	3.86	839	1	34
2		4.20B		4.15B	4.26	873		34
3	4.40	4.42B	4.40	4.40	4.75	906	1	34
6				·75N	4.87	909		34
7			4.45A	4.45A	4.20	866		34
8		4.37B		4.37B	4.45	882		34
9			3.90A	3.90A	3.84	830	...	34
10		3.85B		3.85B	3.70	817		34
13			3.54A	3.54A	3.47	790		34
14	3.50	3.50	3.50	3.50	3.28	772	1	35
15		3.50B		3.50B	3.35	777		35
16	3.70	3.72B	3.70	3.70	3.61	808	1	35
17			3.53A	3.53A	3.42	784		35
20			3.14A	3.42N	3.45	791		35
21		3.54B		3.54B	3.35	782		35
22		3.45B		3.45B	3.43	798		35
23		3.60B		3.60B	3.44	809		35
24	3.62	3.62	3.62	3.62	3.64	833	2	37
27	Exchange Closed: Memorial Day							
28		3.75B		3.75B	3.76	851		37
29			3.50A	3.50A	3.35	818		37
30		3.36B		3.36B	3.47	836		37
31		3.50B	3.25A	3.25A	3.12	805		37

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				3.12N	3.09	810		37
4		3.12B		3.09N	3.31	832		37
5				3.31N	3.33	831		37
6	3.27	3.27	3.27	3.27	3.29	833		37
7		3.50B		3.50B	3.56	858		37
10		3.62B		3.62B	3.52	862		37
11		3.55B		3.55B	3.50	865		37
12				3.50N	3.57	873		37
13		3.60B		3.60B	3.61	879		37
14			3.45A	3.45A	3.29	853		37
17				3.29N	3.27	859		37
18	3.02	3.02	3.02	3.02	2.84	812	1	37
19	2.90	2.90	2.80A	2.90	3.09	847		37
20		3.40B	3.00A	3.40B	3.35	879	1	38
21	3.39	3.45B	3.35A	3.39	3.25	873	25	38
24		3.35B		3.25N	3.24	881		38
25		3.35B		3.24N	3.25	880		38
26			3.05A	3.15A	3.12	874		37
27		3.15B		3.12N	3.15	883		37
28			2.90A	2.90A	2.90	863		37

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3.01B		3.01B	3.02	884		37
2		3.10B		3.02N	3.02	883		37
3				3.02N	2.92	876		36
4	Exchange Closed: Independence Day							
5	2.62	2.62	2.62	2.62	2.62	845	100	135
8		2.70B	2.53A	2.53A	2.40	824		135
9	2.20	2.27	2.20	2.27	2.31	816	31	165
10	2.08	2.08	2.05A	2.08	1.99	762	1	166
11		2.12B	1.88A	1.88A	1.88	743		166
12			1.63A	1.63A	1.55	674		161
15		1.65B	1.51A	1.51A	1.50	676		161
16		1.60B		1.50N	1.54	688		161
17	1.15	1.29B	1.13	1.16	1.20	605	101	262
18	1.15@.16	1.55	1.15	1.55	1.57	705	33	290
19	1.50	1.51B	1.44A	1.50	1.56	705	61	292
22		1.58B		1.56N	1.48	691		321
23			1.16A	1.48N	1.34	676		321
24		1.47B		1.34N	1.32	679		321
25		1.33B		1.33B	1.34	697		321
26	1.39	1.39	.98A	1.05	1.00	596	151	471
29	.95	1.02B	.87	1.02B	1.02	618	713	1173
30	.96	.96	.79	.90B	.89	593	85	1243
31	.65	.80	.62	.66A@.65	.65	487	628	1534

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 36 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.65	.99	.65	.97	.95	.611	211	1582
2	.96@.95	.96	.84A	.88	.84	.584	423	1868
5	.80	.99B	.78	.83	.79	.595	175	1967
6	.95	1.08	.95	1.08	1.05	694	81	1980
7	1.07	1.07	.93	.98	1.00	688	56	1945
8	.89	.91	.84A	.88	.86	631	50	1958
9	.87	.92	.68	.68	.64	534	101	1977
12	.59	.62B	.52A	.55	.55	500	336	1987
13	.47	.50	.39	.41	.41	435	547	2308
14	.50	.54	.46	.49	.49	486	148	2381
15	.38	.44	.35	.35	.36	390	445	2450
16	.36	.36	.30	.33@.32	.32	385	340	2807
19	.32	.34	.28	.28@.29	.26	383	306	2729
20	.40@.44	.46	.35	.36	.35	456	701	2863
21	.37	.37	.20	.21	.22	340	1273	3127
22	.19	.32	.16	.28	.28	393	1551	3325
23	.24	.25	.17	.18	.18	334	1228	3200
26	.20	.30	.18	.27	.27	440	856	2961
27	.29@.30	.38	.24	.25	.23	437	880	2869
28	.23	.25	.16	.19	.19	398	872	2932
29	.22	.30	.22	.27@.25	.25	475	326	2679
30	.29	.51	.29	.48@.49	.50	719	1475	2282

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	.88@.84	1.06	.80	1.03@1.06	1.06	984	549	2136
4	.80	.93B	.71	.86@.85	.85	982	255	2074
5	.84	1.29	.77	1.27	1.30	999	98	1984
6	1.85	1.96	1.68	1.79	1.76	990	44	1986
9						999		

SEPTEMBER 1985 37 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.90	2.05	1.85	2.04	1.92	.763	47	47
18		2.30B	1.87A	2.30B	2.36	.839		47
19			2.30A	2.30A	2.35	.841		47
22				2.35N	2.16	.834		47
23	1.95	1.95	1.90A	1.94	2.15	.825	200	247
24		2.28B		2.15N	2.12	.829	...	247
25				2.12N	2.10	.844		247
26			1.81A	1.81A	1.73	.772		247
29			1.65A	1.73N	1.77	.795		247
30			1.52A	1.64A	1.64	.780		247
31	1.35	1.35	1.30A	1.30A	1.27	.697	200	447

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.60	1.70B	1.55	1.70B	1.68	.799	130	482
2			1.64A	1.68N	1.57	.783		482
5			1.55A	1.57N	1.55	.800		482
6	1.85	1.85	1.85	1.85	1.90	.869		482
7	1.90	1.91B	1.73A	1.81B	1.84	.870	573	1035
8			1.69A	1.72A	1.63	.837	1	1035
9				1.63N	1.32	.773	...	1035
12	1.28	1.33	1.23A	1.23A	1.21	.758	20	1054
13	1.15	1.16B	1.00A	1.00A	1.03	.708	13	1047
14	1.23	1.23	1.12A	1.15	1.15	.755	271	1073
15	.98	.99B	.91	.91	.92	.676	172	1203
16	.94	.94	.85	.89	.90	.677	16	1207
19	.90	.92	.88	.88	.85	.698	54	1223
20	1.05@1.02	1.10B	1.01A	1.01A	.99	.769	101	1309
21	1.06	1.06	.74	.74	.77	.677	118	1402
22	.68	.90B	.67	.88A	.88	.735	258	1604
23	.82	.83	.72	.75	.74	.692	344	1909
26		.95	.88	.93	.94	.814	55	1951
27	1.00	1.12B	.95	.95	.92	.826	65	1974
28	.89	.93	.85	.85A	.84	.816	267	2205
29	.96	1.03B	.96	.99	.99	.879	31	2215
30	1.07	1.43B	1.07	1.42	1.45	.971	69	2211

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.85	2.05	1.85	2.05	2.05	.999	114	2114
4	1.90	1.90	1.85A	1.90	1.85	.999	1	829
5	1.92	2.25B	1.81A	2.25B	2.30	1.000	21	777
6		2.70B		2.70B	2.76	1.000		771
9						1.000		

DEUTSCHEMARK OPTION ON FUTURES—PUTS
SEPTEMBER 1985 38 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	2.48	2.48	2.30A	2.30A	2.18	.918	100	100
12	2.15	2.15	2.10A	2.10A	2.05	.916	200	300
13	....	....	1.90A	1.90A	1.88	.892	....	300
14	....	2.10B	....	1.98B	2.03	.918	....	300
15	1.81	1.81	1.81	1.81	1.73	.880	10	310
16	....	....	....	1.73N	1.71	.883	....	310
19	1.71	1.73B	1.70	1.71	1.69	.905	12	301
20	....	2.01B	....	1.95B	1.90	.940	....	301
21	....	1.95B	1.62A	1.62A	1.58	.905	....	301
22	....	....	1.46A	1.46A	1.74	.933	....	301
23	....	....	1.66A	1.68A	1.58	.920	....	301
26	1.69	1.89	1.88A	1.d9	1.87	.972	100	401
27	....	1.93B	....	1.87N	1.88	.977	....	401
28	....	....	1.80A	1.80A	1.80	.978	....	401
29	....	1.94B	....	1.94B	1.96	.991	....	401
30	....	2.30B	....	2.30B	2.44	.999	....	401

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	3.00	3.00	3.00	3.00	3.05	.999	33	424
4	....	....	2.85A	2.85A	2.85	1.000	10	112
5	....	3.25B	2.81A	3.25B	3.30	1.000	....	100
6	....	3.70B	....	3.70B	3.76	1.000	....	100
9	....	....	....	....	....	1.000		
10	.25	.25	.25	.25	.26	.116	1	1

DECEMBER 1985 28 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	....	....	.26N	.23	.101	....	1
14	....	....	....	.23N	.24	.095	....	1
15	....	.25B	....	.24N	.24	.098	....	1
16	....	....	....	.24N	.25	.114	....	1
17	....	....	....	.25N	.24	.104	....	1
20	....	....	....	.24N	.24	.107	....	1
21	....	....	....	.24N	.24	.104	....	1
22	....	....	....	.24N	.24	.107	....	1
23	....	....	....	.24N	.22	.106	....	1
24	....	....	.18A	.22N	.22	.114	....	1
27	Exchange Closed; Memorial Day							
28	....	....	....	.22N	.23	.116	....	1
29	....	....	.20A	.20A	.20	.094	....	1
30	....	....	.16A	.16A	.16	.099	....	1
31	....	....	....	.16N	.13	.083	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.13N	.13	.080	....	1
4	....	....	....	.13N	.14	.086	....	1
5	....	.15B	....	.14N	.14	.085	....	1
6	....	.15B	....	.15B	.15	.084	....	1
7	....	....	....	.15N	.17	.093	....	1
10	....	....	....	.17N	.17	.091	....	1
11	....	....	....	.17N	.17	.090	....	1
12	.20	.20	.20	.20	.17	.092	15	16
13	....	....	....	.17N	.17	.091	....	16
14	....	....	....	.17N	.15	.078	....	16
17	.12	.12	.12	.12	.12	.074	100	106
18	....	....	....	.12N	.10	.056	....	106
19	....	....	....	.10N	.12	.065	....	116
20	....	.14B	....	.14B	.14	.076	....	116
21	....	....	....	.14N	.13	.069	....	116
24	....	....	....	.13N	.13	.067	....	116
25	....	....	....	.13N	.12	.064	....	116
26	....	....	....	.12N	.11	.059	....	116
27	.10	.10	.10	.10	.10	.059	6	121
28	....	....	....	.10N	.08	.049	....	121

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 28 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.08N	.09	.052	....	121
2	....	....	....	.09N	.09	.049	....	121
3	....	....	....	.09N	.09	.044	....	121
4	Exchange Closed; Independence Day							
5	....	....	....	.09N	.07	.034	....	121
8	....	....	....	.07N	.07	.028	....	121
9	....	....	....	.07N	.07	.026	....	121
10	....	....	....	.07N	.06	.019	....	121
11	....	....	....	.06N	.05	.016	....	121
12	....	....	....	.05N	.05	.012	....	121
15	....	....	....	.05N	.05	.011	....	121
16	....	....	....	.05N	.05	.011	....	121
17	....	....	....	.05N	.04	.007	....	121
18	....	....	....	.04N	.04	.011	....	121
19	....	....	....	.04N	.04	.011	....	121
22	....	....	....	.04N	.03	.009	....	121
23	....	....	....	.03N	.03	.008	....	121
24	....	....	....	.03N	.03	.008	....	121
25	....	....	....	.03N	.03	.008	....	121
26	....	....	....	.03N	.02	.005	....	121
29	....	....	....	.02N	.02	.004	....	121
30	....	....	....	.02N	.02	.003	....	121
31	....	....	....	.02N	.02	.002	....	121

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.003	....	121
2	....	....	....	.02N	.02	.002	....	121
5	....	....	....	.02N	.01	.002	....	121
6	....	....	....	.01N	.01	.003	....	121
7	....	....	....	.01N	.01	.002	....	121
8	....	....	....	.01N	.01	.001	....	121
9	....	....	....	.01N	.01	.001	....	121
12	....	....	....	.01N	.01	.000	....	121
13	....	....	....	.01N	.01	.000	....	121
14	....	....	....	.01N	.01	.000	....	121
15	....	....	....	.01N	.01	.000	....	121
16	....	....	....	.01N	.01	.000	....	121
19	....	....	....	.01N	.01	.000	....	121
20	....	....	....	.01N	.01	.000	....	121
21	....	....	....	.01N	.01	.000	....	121
22	....	....	....	.01N	.01	.000	....	121
23	....	....	....	.01N	.01	.000	....	121
26	....	....	....	.01N	.01	.000	....	121
27	....	....	....	.01N	.01	.000	....	121
28	....	....	....	.01N	.01	.000	....	121
29	....	....	....	.01N	.01	.000	....	121
30	....	....	....	.01N	.01	.000	....	121

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	....	.01N	.01	.001	....	121
4	....	....	....	.01N	.01	.000	....	121
5	....	....	....	.01N	.01	.001	....	121
6	....	....	....	.01N	.01	.002	....	121
9	....	....	....	.01N	.01	.003	....	121
10	....	....	....	.01N	.01	.003	....	121
11	....	....	....	.01N	.01	.003	....	121
12	....	....	....	.01N	.01	.002	....	121
13	....	....	....	.01N	.01	.001	....	121
16	....	....	....	.01N	.01	.000	....	121
17	....	....	....	.01N	.01	.001	....	121
18	....	....	....	.01N	.01	.001	....	121
19	.01	.01	.01	.01	.01	.001	5	121
20	....	....	....	.01N	.01	.000	....	121
23	....	....	....	.01N	.01	.000	....	121
24	....	....	....	.01N	.01	.000	....	121
25	....	....	....	.01N	.01	.000	....	121
26	....	....	....	.01N	.01	.000	....	121
27	....	....	....	.01N	.01	.000	....	121
30	....	....	....	.01N	.01	.000	....	121

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 28 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				01N		000		121
2	CAB	CAB	CAB	CAB	CAB	000		121
3	CAB	CAB	CAB	CAB	CAB	000		121
4	CAB	CAB	CAB	CAB	01	000		121
7				01N	01	000		121
8				01N		000		121
9	CAB	CAB	CAB	CAB	CAB	000		121
10	CAB	CAB	CAB	CAB	CAB	000		121
11	CAB	CAB	CAB	CAB	CAB	000		121
14	CAB	CAB	CAB	CAB	CAB	000		121
15	CAB	CAB	CAB	CAB	CAB	000		121
16	CAB	CAB	CAB	CAB	CAB	000		121
17	CAB	CAB	CAB	CAB	CAB	000		121
18	CAB	CAB	CAB	CAB	CAB	000		121
21	CAB	CAB	CAB	CAB	CAB	000		121
22	CAB	CAB	CAB	CAB	CAB	000		121
23	CAB	CAB	CAB	CAB	CAB	000		121
24	CAB	CAB	CAB	CAB	CAB	000		121
25	CAB	CAB	CAB	CAB	CAB	000		121
28	CAB	CAB	CAB	CAB	CAB	000		121
29	CAB	CAB	CAB	CAB	CAB	000		121
30	CAB	CAB	CAB	CAB	CAB	000		121
31	CAB	CAB	CAB	CAB	CAB	000		121

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		121
4	CAB	CAB	CAB	CAB	CAB	000		121
5	CAB	CAB	CAB	CAB	CAB	000		121
6	CAB	CAB	CAB	CAB	CAB	000		121
7	CAB	CAB	CAB	CAB	CAB	000		121
8	CAB	CAB	CAB	CAB	CAB	000		121
11	CAB	CAB	CAB	CAB	CAB	000		121
12	CAB	CAB	CAB	CAB	CAB	000		121
13	CAB	CAB	CAB	CAB	CAB	000		121
14	CAB	CAB	CAB	CAB	CAB	000		121
15	CAB	CAB	CAB	CAB	CAB	000		121
18	CAB	CAB	CAB	CAB	CAB	000		121
19	CAB	CAB	CAB	CAB	CAB	000		121
20	CAB	CAB	CAB	CAB	CAB	000		121
21						000		121
22	CAB	CAB	CAB	CAB	CAB	000		121
25	CAB	CAB	CAB	CAB	CAB	000		121
26	CAB	CAB	CAB	CAB	CAB	000		121
27	CAB	CAB	CAB	CAB	CAB	000		121
28	Exchange Closed; Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000		121

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000		121
3	CAB	CAB	CAB	CAB	CAB	000		121
4	CAB	CAB	CAB	CAB	CAB	000		121
5	CAB	CAB	CAB	CAB	CAB	000		121

DECEMBER 1985 29 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	28	28	28	28	30	149		
13				30N	30	148		
14			28A	28A	25	129	13	13
17	21	21	21	21	21	125	100	113
18				21N	17	098		113
19				17N	20	112		113
20		22B		22B	22	128		113
21		25B		22N	21	119		113
24				21N	21	117		113
25				21N	19	113		113
26	17	20B	17	17	17	106		113
27	17	17	17	17	18	106	2	115
28	15	16B	15	15	15	092	2	117

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 29 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	15	15	15	15	14	097	2	119
2				14N	14	093		119
3	14	15	13	13	13	085	10	129
4	Exchange Closed; Independence Day							
5	12	12	12	12	12	068	4	130
8				12N	11	058		129
9				11N	10	054		129
10			08A	08A	08	041		129
11				08N	07	037		129
12				07N	07	027		129
15				07N	06	026		129
16				06N	06	027		129
17				06N	05	019		129
18				05N	05	027		129
19	05	05	05	05	05	027	10	129
22				05N	04	023		129
23				04N	04	021		129
24		05B		04N	04	020		129
25				04N	04	020		129
26				04N	03	013		129
29	03	03	03	03	03	012	12	123
30				03N	03	010		123
31				03N	03	006		123

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				03N	03	010		123
2				03N	03	008		123
5				03N	02	007		123
6				02N	02	009		123
7				02N	02	008		123
8				02N	02	006		123
9				02N	02	004		123
12				02N	02	003		123
13				02N	02	002		123
14				02N	02	003		123
15				02N	02	002		123
16				02N	02	002		123
19				02N	02	001		123
20				02N	02	002		123
21				02N	02	001		123
22				02N	02	001		123
23				02N	02	001		123
26				02N	02	001		123
27				02N	02	001		123
28				02N	02	001		123
29				02N	02	001		123
30				02N	02	002		123

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3				02N	02	004		123
4				02N	02	003		123
5				02N	02	005		123
6				02N	02	009		123
9				02N	02	011		123
10				02N	02	011		123
11				02N	02	013		123
12				02N	02	010		123
13				02N	02	006		123
16				02N	02	003		123
17				02N	02	006		123
18				02N	02	006		123
19	03	03	03	03	02	005		123
20				02N	02	002	5	123
23				02N	01	000		123
24				01N	01	000		123
25				01N	01	000		123
26				01N	01	000		123
27				01N	01	000		123
30				01N	01	000		123

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 29 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000	10	113
2	CAB	CAB	CAB	CAB	CAB	000		113
3	CAB	CAB	CAB	CAB	CAB	000		113
4	CAB	CAB	CAB	CAB	.01	000		113
7				.01N	.01	000		113
8				.01N		000		113
9	CAB	CAB	CAB	CAB	CAB	000		113
10	CAB	CAB	CAB	CAB	CAB	000		113
11	CAB	CAB	CAB	CAB	CAB	000		113
14	CAB	CAB	CAB	CAB	CAB	000		113
15	CAB	CAB	CAB	CAB	CAB	000		113
16	CAB	CAB	CAB	CAB	CAB	000		113
17	CAB	CAB	CAB	CAB	CAB	000		113
18	CAB	CAB	CAB	CAB	CAB	000		113
21	CAB	CAB	CAB	CAB	CAB	000		113
22	CAB	CAB	CAB	CAB	CAB	000		113
23	CAB	CAB	CAB	CAB	CAB	000		113
24	CAB	CAB	CAB	CAB	CAB	000		113
25	CAB	CAB	CAB	CAB	CAB	000		113
28	CAB	CAB	CAB	CAB	CAB	000		113
29	CAB	CAB	CAB	CAB	CAB	000		113
30	CAB	CAB	CAB	CAB	CAB	000		113
31	CAB	CAB	CAB	CAB	CAB	000		113

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		113
4	CAB	CAB	CAB	CAB	CAB	000		113
5	CAB	CAB	CAB	CAB	CAB	000		113
6	CAB	CAB	CAB	CAB	CAB	000		113
7	CAB	CAB	CAB	CAB	CAB	000		113
8	CAB	CAB	CAB	CAB	CAB	000		113
11	CAB	CAB	CAB	CAB	CAB	000		113
12	CAB	CAB	CAB	CAB	CAB	000		113
13	CAB	CAB	CAB	CAB	CAB	000		113
14	CAB	CAB	CAB	CAB	CAB	000		113
15	CAB	CAB	CAB	CAB	CAB	000		113
18	CAB	CAB	CAB	CAB	CAB	000		113
19	CAB	CAB	CAB	CAB	CAB	000		113
20	CAB	CAB	CAB	CAB	CAB	000		113
21	CAB	CAB	CAB	CAB	CAB	000		113
22	CAB	CAB	CAB	CAB	CAB	000		113
25	CAB	CAB	CAB	CAB	CAB	000		113
26	CAB	CAB	CAB	CAB	CAB	000		113
27	CAB	CAB	CAB	CAB	CAB	000		113
28	Exchange Closed; Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000		113

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000		113
3	CAB	CAB	CAB	CAB	CAB	000		113
4	CAB	CAB	CAB	CAB	CAB	000		113
5	CAB	CAB	CAB	CAB	CAB	000		113

DECEMBER 1985 30 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	.78	.78	.78	.78	.65	.247		
28				.65N	.65	.241	1	1
29				.65N	.64	.203		1

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 30 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.64N	.65	.242	....	1
2	....	.70B	....	.70B	.65	.244	....	1
3	....	.67B	....	.65N	.68	.258	....	1
4	....	.70B	....	.70B	.69	.272	....	1
5	Exchange Closed; Good Friday							
8	....	.80B	....	.69N	.71	.255	....	1
9	....	....	....	.71N	.60	.270	....	1
10	.81	.81	.79A	.81	.70	.254	5	5
11	....	....	....	.70N	.55	.211	....	5
12	....	....	....	.55N	.55	.212	....	5
15	.43	.43	.40	.40	.50	.190	11	15
16	....	....	.48A	.50N	.50	.192	....	15
17	....	....	....	.50N	.51	.205	....	15
18	....	....	.35A	.35A	.36	.161	....	15
19	....	....	....	.36N	.36	.162	....	15
22	....	....	....	.36N	.39	.190	....	15
23	....	.45B	.36A	.45B	.55	.233	....	15
24	.60	.60	.60	.60	.58	.237	1000	1014
25	.68	.68	.68	.68	.65	.259	400	1309
26	....	....	.62A	.65N	.65	.258	....	1309
29	....		.62A	.62A	.50	.215	....	1309
30	.53	.53	.53	.53	.60	.245	1	1310

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.56	.56	.56	.56	.56	.250	20	1330
2	....	.70B	....	.70B	.72	.285	....	1330
3	.82	.82	.82	.82	.88	.332	100	1330
6	1.00	1.00	1.00	1.00	.92	.340	1	1331
7	.90	.90	.90	.90	.83	.281	25	1356
8	....	.85B	....	.85B	.93	.304	....	1356
9	.65	.65	.65	.65	.72	.250	10	1366
10	....	....	....	.72N	.72	.241	....	1366
13	....	....	....	.72N	.60	.217	....	1366
14	.52	.63B	.52	.54B	.51	.205	60	1406
15	....	.57B	....	.51N	.55	.210	....	1406
16	....	.65B	....	.65B	.65	.236	....	1406
17	....	....	.60A	.60A	.58	.219	....	1406
20	....	....	....	.58N	.59	.224	....	1406
21	.54	.56B	.54	.56B	.56	.219	4	1410
22	.56	.56	.56	.56	.50	.225	1	1410
23	.62	.62	.55A	.55A	.47	.226	1	1410
24	....	....	....	.47N	.48	.240	....	1410
27	Exchange Closed; Memorial Day							
28	....	.50B	....	.50B	.55	.248	....	1409
29	....	....	.54A	.54A	.47	.213	....	1409
30	.40	.44B	.40	.44B	.44	.223	1	1410
31	.44	.44	.44	.44	.40	.196	2	1410

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.38A	.40N	.40	.192	....	1410
4	....	....	.37A	.40N	.42	.205	....	1410
5	.46	.50	.37	.47	.44	.204	20	1419
6	....	....	....	.44N	.44	.202	1	1420
7	.43	.48B	.43	.48B	.48	.220	1	1420
10	....	.50B	....	.50B	.49	.218	....	1420
11	.48	.49	.48	.49	.48	.218	11	1431
12	....	....	....	.46N	.48	.222	....	1431
13	....	....	....	.48N	.48	.222	....	1431
14	.45	.45	.40	.40	.41	.198	3	1433
17	....	....	....	.41N	.40	.194	....	1431
18	.35	.35	.31	.31	.30	.157	3	1432
19	.38	.38	.38	.38	.36	.176	1	1432
20	.43	.43	.39	.39	.39	.199	6	1437
21	....	.40B	....	.39N	.38	.188	....	1437
24	.37	.38	.37	.38	.37	.186	1013	622
25	.42	.42	.39	.39	.37	.181	8	605
26	.36	.36	.34A	.34A	.34	.172	3	604
27	....	....	....	.34N	.35	.173	....	604
28	.30	.30	.30	.30	.30	.153	1	604

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 30 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.26B	.25	.26B	.26	.162	2	606
2....	....	.27B	....	.27B	.27	.157	....	606
3....	.27	.27	.26	.26	.26	.146	12	607
4....	Exchange Closed; Independence Day							
5....	....	....	.24A	.24A	.20	.122	....	607
8....	.19	.21B	.19	.19	.17	.106	....	607
9....	....	....	....	.17N	.16	.100	1	606
10....	....	....	.13A	.13A	.12	.079	....	606
11....	.12	.12	.12	.12	.12	.072	1	606
12....	.10	.12B	.09A	.10	.10	.056	1	607
15....	....	....	....	.10N	.11	.054	....	607
16....	.11	.11	.11	.11	.10	.055	2	607
17....	....	....	.08A	.08A	.08	.041	....	607
18....	....	....	....	.08N	.09	.056	....	607
19....	.12	.14	.12	.14	.09	.056	23	625
22....	....	.10B	....	.09N	.08	.050	....	625
23....	....	....	....	.08N	.08	.046	....	625
24....	.08	.08	.08	.08	.07	.044	1	625
25....	....	....	....	.07N	.07	.045	....	625
26....	....	....	....	.07N	.06	.031	....	625
29....	.06	.06	.06	.06	.06	.030	7	622
30....	.05	.05	.05	.05	.05	.026	1	622
31....	.04	.04	.04	.04	.04	.017	1	623

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.04N	.05	.025	....	623
2....	....	....	....	.05N	.04	.022	....	623
5....	....	....	....	.04N	.03	.020	....	623
6....	.04	.04	.04	.04	.05	.026	1	623
7....	....	....	....	.05N	.04	.023	....	623
8....	....	....	....	.04N	.04	.018	....	623
9....	.04	.04	.04	.04	.03	.012	5	623
12....	....	....	....	.03N	.03	.010	....	623
13....	.04	.04	.04	.04	.04	.008	4	622
14....	....	....	....	.04N	.03	.010	....	622
15....	.03	.03	.03	.03	.03	.007	2	622
16....	....	....	....	.03N	.03	.007	....	622
19....	....	....	....	.03N	.03	.006	....	622
20....	....	....	....	.03N	.03	.007	....	622
21....	.04	.04	.04	.04	.03	.005	....	622
22....	....	....	....	.03N	.03	.006	....	622
23....	....	....	....	.03N	.03	.005	....	622
26....	....	....	....	.03N	.03	.006	....	622
27....	....	....	....	.03N	.03	.006	....	622
28....	....	....	....	.03N	.03	.005	....	622
29....	....	....	....	.03N	.03	.006	....	622
30....	....	....	....	.03N	.03	.009	....	622

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.03N	.04	.015	....	622
4....	....	....	....	.04N	.04	.012	....	622
5....	....	....	....	.04N	.05	.018	....	622
6....	....	....	....	.05N	.06	.028	....	622
9....	....	....	....	.06N	.06	.034	....	622
10....	.05	.06	.05	.06	.06	.034	202	469
11....	....	....	....	.06N	.06	.039	....	467
12....	....	.07B	....	.06N	.06	.032	....	467
13....	....	....	....	.06N	.05	.021	....	467
16....	....	....	....	.05N	.05	.014	....	467
17....	....	....	....	.05N	.05	.020	....	467
18....	.05	.05	.05	.05	.06	.022	100	567
19....	.06	.06	.04	.05	.05	.019	220	661
20....	.04	.04	.03A	.04	.04	.009	4	662
23....	....	....	....	.04N	.02	.001	....	662
24....	....	....	....	.02N	.02	.001	....	662
25....	....	....	....	.02N	.02	.000	....	662
26....	....	....	....	.02N	.02	.001	....	461
27....	....	....	....	.02N	.02	.000	....	461
30....	.01	.01	.01	.01	.01	.000	3	461

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 30 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.01	.01	.01	.01	.01	.000	24	437
2....	....	....	....	.01N	.01	.000	....	437
3....	....	....	....	.01N	.01	.000	....	437
4....	....	....	....	.01N	.01	.000	....	437
7....	....	....	....	.01N	.01	.000	....	437
8....	....	....	....	.01N	....	.000	....	437
9....	CAB	CAB	CAB	CAB	CAB	.000	....	437
10....	CAB	CAB	CAB	CAB	CAB	.000	....	437
11....	CAB	CAB	CAB	CAB	CAB	.000	....	437
14....	CAB	CAB	CAB	CAB	CAB	.000	....	437
15....	CAB	CAB	CAB	CAB	CAB	.000	....	437
16....	.01	.01	.01	.01	....	.000	1	436
17....	CAB	CAB	CAB	CAB	CAB	.000	....	436
18....	CAB	CAB	CAB	CAB	CAB	.000	....	436
21....	CAB	CAB	CAB	CAB	CAB	.000	....	436
22....	CAB	CAB	CAB	CAB	CAB	.000	....	436
23....	CAB	CAB	CAB	CAB	CAB	.000	....	436
24....	CAB	CAB	CAB	CAB	CAB	.000	....	436
25....	CAB	CAB	CAB	CAB	CAB	.000	....	436
28....	CAB	CAB	CAB	CAB	CAB	.000	....	436
29....	CAB	CAB	CAB	CAB	CAB	.000	1	435
30....	CAB	CAB	CAB	CAB	CAB	.000	....	435
31....	CAB	CAB	CAB	CAB	CAB	.000	....	435

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	435
4....	CAB	CAB	CAB	CAB	CAB	.000	....	435
5....	CAB	CAB	CAB	CAB	CAB	.000	....	435
6....	CAB	CAB	CAB	CAB	CAB	.000	....	435
7....	CAB	CAB	CAB	CAB	CAB	.000	....	435
8....	CAB	CAB	CAB	CAB	CAB	.000	....	435
11....	CAB	CAB	CAB	CAB	CAB	.000	....	435
12....	CAB	CAB	CAB	CAB	CAB	.000	....	435
13....	CAB	CAB	CAB	CAB	CAB	.000	....	435
14....	CAB	CAB	CAB	CAB	CAB	.000	....	435
15....	CAB	CAB	CAB	CAB	CAB	.000	....	435
18....	CAB	CAB	CAB	CAB	CAB	.000	....	435
19....	CAB	CAB	CAB	CAB	CAB	.000	....	435
20....	CAB	CAB	CAB	CAB	CAB	.000	....	435
21....	CAB	CAB	CAB	CAB	CAB	.000	....	435
22....	CAB	CAB	CAB	CAB	CAB	.000	....	435
25....	CAB	CAB	CAB	CAB	CAB	.000	....	435
26....	CAB	CAB	CAB	CAB	CAB	.000	....	435
27....	CAB	CAB	CAB	CAB	CAB	.000	....	435
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	435

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	435
3....	CAB	CAB	CAB	CAB	CAB	.000	....	435
4....	CAB	CAB	CAB	CAB	CAB	.000	....	435
5....	CAB	CAB	CAB	CAB	CAB	.000	....	435
22....	1.35	1.35	1.35	1.35	1.35	.388	50	50

DECEMBER 1985 31 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	....	1.37B	....	1.37B	1.36	.407	....	50
26....	....	....	....	1.36N	1.29	.385	....	50
27....	....	....	1.10A	1.10A	.98	.322	....	50
28....	....	....	....	.98N	.98	.316	....	50
29....	....	....	....	[illegible]	.95	.271	....	50

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 31 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.95N	.95	.316	....	50
2	....	1.05B	....	1.05B	.95	.317	....	50
3	....	....	....	.95N	1.00	.333	....	50
4	....	1.10B	....	1.10B	1.04	.349	....	50
5	Exchange Closed; Good Friday							
8	....	1.19B	....	1.04N	.99	.329	....	50
9	....	1.00B	....	.99N	1.04	.346	....	50
10	....	....	1.00A	1.00A	1.02	.328	....	50
11	....	....	1.00A	1.00A	.82	.279	....	50
12	....	....	....	.82N	.82	.281	....	50
15	....	....	.80A	.80A	.78	.255	....	50
16	....	....	.73A	.78N	.76	.258	....	50
17	....	....	.75A	.76N	.77	.274	....	50
18	....	....	.55A	.55A	.57	.222	....	50
19	.55	.55	.50A	.55	.50	.223	1	51
22	.50	.50	.50	.50	.60	.259	1	50
23	....	.73B	.58A	.73B	.82	.309	....	50
24	....	.90B	....	.90B	.87	.314	....	50
25	....	....	....	.87N	1.00	.340	....	50
26	....	....	....	1.00N	1.00	.339	....	50
29	....	....	.75A	.75A	.77	.291	....	50
30	....	....	....	.77N	.86	.326	....	50

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.86N	.88	.332	....	50
2	1.08	1.08	1.08	1.08	1.07	.372	1	51
3	....	1.11B	....	1.07N	1.29	.423	....	51
6	1.45	1.45	1.35A	1.35A	1.40	.431	2	53
7	....	....	1.30A	1.30A	1.15	.366	....	53
8	....	1.25B	....	1.25B	1.27	.392	....	53
9	....	....	1.12A	1.12A	1.03	.330	....	53
10	1.05	1.05	.97A	.97A	1.04	.319	6	58
13	.98	.98	.98	.98	.89	.292	5	61
14	....	....	....	.89N	.82	.278	....	58
15	.93	.93	.93	.93	.84	.283	1	64
16	.98	.98	.98	.98	.95	.312	1	54
17	....	....	....	.95N	.88	.292	....	54
20	....	....	.83A	.88N	.89	.298	....	54
21	.86	.86	.85A	.85A	.85	.292	5	59
22	....	....	....	.85N	.78	.300	....	59
23	....	.82B	.77A	.77A	.73	.303	....	59
24	.77	.77	.77	.77	.78	.320	1	59
27	Exchange Closed; Memorial Day							
28	.84	.84	.84	.84	.86	.330	1	59
29	....	....	.80A	.80A	.70	.290	....	59
30	....	....	....	.70N	.7?	.304	....	59
31	.70@.69	.70	.69	.69	.64	.272	15	74

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.55A	.64N	.64	.269	....	74
4	.64	.64	.64	.64	.68	.286	8	82
5	.64	.74	.64	.74	.70	.285	7	81
6	.70	.70	.70	.70	.70	.283	1	82
7	.73	.73	.73	.73	.77	.305	2	83
10	....	.82B	....	.82B	.77	.303	....	83
11	.76	.83	.72	.72	.75	.303	26	107
12	....	....	....	.75N	.79	.309	....	107
13	....	....	.76A	.76A	.76	.310	....	107
14	.65	.65	.62	.62	.66	.281	3	105
17	.69	.69	.62	.64B	.65	.278	118	139
18	.60	.60	.54A	.54A	.50	.233	6	140
19	.55	.55	.55	.55	.59	.258	1	140
20	....	.66B	....	.66B	.66	.286	....	140
21	....	.67B	....	.66N	.64	.273	....	140
24	.64	.65B	.64	.64	.63	.272	2	141
25	.65	.65	.65	.65	.62	.267	5	144
26	.61	.61	.53	.53	.54	.256	1	144
27	....	....	....	.54N	.55	.259	5	144
28	.45	.45	.45	.45	.46	.234	1	144

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 31 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.43	.50	.43	.50	.46	.247	27	169
2	.47	.47	.47	.47	.46	.241	4	173
3	.46	.46	.46	.46	.47	.228	19	188
4	Exchange Closed; Independence Day							
5	.43	.43	.43	.43	.39	.196	5	193
8	.45	.45	.36A	.36A	.31	.174	25	212
9	.32	.32	.30A	.32	.31	.166	55	218
10	.29	.29	.27A	.29	.27	.136	30	248
11	....	....	....	.27N	.27	.126	....	248
12	.23	.23	.21	.21	.18	.102	5	249
15	....	....	....	.18N	.18	.099	....	268
16	....	....	....	.18N	.19	.102	....	267
17	.11	.15	.11	.15	.15	.079	2	265
18	....	.19B	....	.19B	.20	.104	....	265
19	.21	.23	.21	.23	.20	.103	4	266
22	....	....	....	.20N	.19	.094	....	247
23	....	....	.17A	.17A	.17	.088	....	247
24	.16	.16	.15	.15	.14	.086	7	245
25	.10	.10	.10	.10	.12	.087	2	247
26	....	....	....	.12N	.11	.063	....	247
29	....	....	....	.11N	.11	.062	....	247
30	.09	.09	.09	.09	.10	.055	....	247
31	.08	.09	.08	.09	.08	.040	29	244

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.08N	.09	.055	....	219
2	....	....	....	.09N	.08	.048	....	219
5	....	....	....	.08N	.07	.046	....	219
6	.08	.09	.08	.08	.09	.058	101	308
7	.09	.09	.07A	.09	.08	.053	66	342
8	....	....	....	.08N	.07	.043	....	358
9	....	.08B	....	.07N	.06	.032	....	358
12	.06	.06	.06	.06	.06	.028	6	347
13	....	....	....	.06N	.07	.023	....	347
14	....	....	....	.07N	.06	.026	....	342
15	....	....	....	.06N	.05	.020	....	342
16	....	....	....	.05N	.05	.020	....	342
19	.04	.04	.04	.04	.04	.018	13	354
20	....	....	....	.04N	.06	.021	2	354
21	....	....	....	.06N	.05	.015	....	354
22	....	....	....	.05N	.05	.018	....	354
23	.05	.06	.05	.06	.04	.015	50	383
26	....	....	.03A	.04N	.05	.019	....	383
27	.04	.04	.04	.04	.04	.018	6	378
28	....	....	....	.04N	.04	.016	....	378
29	....	....	....	.04N	.05	.018	....	379
30	....	....	....	.05N	.06	.027	....	379

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.07	.07	.07	.07	.07	.041	2	380
4	....	....	.06A	.06A	.06	.034	....	380
5	....	....	....	.06N	.07	.049	....	380
6	....	.10B	....	.10B	.10	.070	....	380
9	.12	.13B	.12	.13B	.13	.083	20	380
10	.12	.13	.11	.13	.13	.083	54	431
11	.11	.13B	.11	.13B	.13	.094	150	554
12	.15	.15	.12	.14	.12	.080	50	575
13	.11	.12	.09	.09	.09	.055	46	599
16	....	....	....	.09N	.08	.039	....	599
17	.08	.08	.07	.07	.09	.054	50	647
18	.10	.10	.09	.10	.10	.058	52	645
19	.10	.10	.09	.09	.09	.052	128	630
20	.09	.09	.06	.06	.06	.028	42	646
23	.02	.02	.02	.02	.03	.005	30	652
24	.03	.03	.03	.03	.03	.005	1	630
25	.03	.03	.02A	.02A	.02	.003	8	623
26	....	....	....	.02N	.02	.004	....	623
27	....	....	....	.02N	.02	.003	....	623
30	....	....	....	.02N	.02	.004	....	611

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 31 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.02	.02	.02	.02	.02	.001	101	611
2....	....	....	....	.02N	.02	.002	....	611
3....	....	....	....	.02N	.01	.001	....	611
4....	....	....	....	.01N	.01	.001	....	611
7....	....	....	....	.01N	.01	.001	....	611
8....	.01	.01	CAB	CAB	.01	.001	41	570
9....	....	....	....	.01N	.01	.001	1	570
10....	....	....	....	.01N	.01	.001	....	570
11....	....	....	....	.01N	.01	.001	....	570
14....	.02	.02	.01A	.01A	....	.000	....	570
15....	CAB	CAB	CAB	CAB	CAB	.000	1	569
16....	.01	.01	.01	.01	....	.000	1	570
17....	CAB	CAB	CAB	CAB	CAB	.000	....	569
18....	CAB	CAB	CAB	CAB	CAB	.000	....	569
21....	CAB	CAB	CAB	CAB	CAB	.000	....	569
22....	CAB	CAB	CAB	CAB	CAB	.000	....	569
23....	CAB	CAB	CAB	CAB	CAB	.000	....	568
24....	CAB	CAB	CAB	CAB	CAB	.000	....	568
25....	CAB	CAB	CAB	CAB	CAB	.000	....	568
28....	CAB	CAB	CAB	CAB	CAB	.000	....	568
29....	CAB	CAB	CAB	CAB	CAB	.000	21	547
30....	CAB	CAB	CAB	CAB	CAB	.000	....	547
31....	CAB	CAB	CAB	CAB	CAB	.000	....	547

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	547
4....	.01	.01	.01	.01	....	.000	7	547
5....	CAB	CAB	CAB	CAB	CAB	.000	....	547
6....	CAB	CAB	CAB	CAB	CAB	.000	....	547
7....	CAB	CAB	CAB	CAB	CAB	.000	....	547
8....	CAB	CAB	CAB	CAB	CAB	.000	....	547
11....	CAB	CAB	CAB	CAB	CAB	.000	....	547
12....	CAB	CAB	CAB	CAB	CAB	.000	....	547
13....	CAB	CAB	CAB	CAB	CAB	.000	....	547
14....	CAB	CAB	CAB	CAB	CAB	.000	....	547
15....	CAB	CAB	CAB	CAB	CAB	.000	....	547
18....	CAB	CAB	CAB	CAB	CAB	.000	....	547
19....	CAB	CAB	CAB	CAB	CAB	.000	....	547
20....	CAB	CAB	CAB	CAB	CAB	.000	....	547
21....	CAB	CAB	CAB	CAB	CAB	.000	....	547
22....	CAB	CAB	CAB	CAB	CAB	.000	....	547
25....	CAB	CAB	CAB	CAB	CAB	.000	....	547
26....	CAB	CAB	CAB	CAB	CAB	.000	....	547
27....	CAB	CAB	CAB	CAB	CAB	.000	....	547
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	547

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	547
3....	CAB	CAB	CAB	CAB	CAB	.000	....	547
4....	CAB	CAB	CAB	CAB	CAB	.000	....	547
5....	CAB	CAB	CAB	CAB	CAB	.000	....	547

DECEMBER 1985 32 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.40	1.37	1.37	1.38	.395	48	48
2....	1.50	1.54B	1.42	1.42	1.38	.396	50	98
3....	....	....	....	1.38N	1.47	.413	....	98
4....	....	1.50B	....	1.50B	1.56	.429	....	98
5....	Exchange Closed; Good Friday							
8....	....	1.62B	....	1.56N	1.49	.408	....	98
9....	....	....	....	1.49N	1.59	.426	....	98
10....	1.42	1.42	1.42	1.42	1.41	.407	105	198
11....	....	....	1.28A	1.28A	1.17	.354	....	198
12....	1.15	1.15	1.15	1.15	1.17	.356	1	199
15....	1.01	1.01	1.01	1.01	1.04	.328	5	204
16....	....	....	1.00A	1.04N	1.04	.331	....	204
17....	.95	.95	.95	.95	1.11	.350	10	209
18....	....	....	.90A	.90A	.84	.292	....	209
19....	....	....	....	.84N	.83	.294	....	209
22....	....	....	.80A	.83N	.92	.335	....	209
23....	1.05	1.13	.88A	1.13	1.19	.392	20	229
24....	....	1.25B	....	1.25B	1.25	.397	....	229
25....	....	1.28B	....	1.28B	1.30	.426	....	229
26....	....	....	....	1.30N	1.30	.425	....	229
29....	....	....	1.26A	1.26A	1.14	.374	20	249
30....	1.16	1.16	1.16	1.16	1.25	.413	1	248

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 32 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.25N	1.25	.420	....	248
2....	....	1.41B	....	1.41B	1.52	.463	....	248
3....	....	1.55B	....	1.52N	1.79	.516	....	248
6....	....	....	....	1.79N	1.81	.524	....	248
7....	1.65	1.65	1.65	1.65	1.65	.456	5	253
8....	....	1.70B	....	1.70B	1.69	.482	....	253
9....	....	....	1.55A	1.55A	1.43	.416	....	253
10....	....	....	....	1.43N	1.43	.404	....	253
13....	....	....	1.30A	1.30A	1.25	.373	....	253
14....	....	....	....	1.25N	1.19	.358	....	253
15....	....	1.25B	....	1.25B	1.19	.363	....	253
16....	....	1.30B	....	1.30B	1.33	.395	....	253
17....	....	....	....	1.33N	1.22	.372	....	253
20....	1.20	1.20	1.15A	1.20	1.23	.379	5	258
21....	....	1.26B	....	1.26B	1.23	.372	....	258
22....	....	....	....	1.23N	1.14	.381	....	258
23....	....	1.22B	....	1.19B	1.07	.386	....	258
24....	....	....	....	1.07N	1.11	.407	....	258
27....	Exchange Closed; Memorial Day							
28....	....	1.23B	....	1.23B	1.26	.419	....	258
29....	....	....	1.17A	1.17A	.97	.377	....	258
30....	....	1.00B	....	1.00B	1.06	.392	....	258
31....	....	....	1.02A	1.02A	.98	.359	....	258

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	.95A	.98N	.97	.357	....	258
4....	....	1.00B	....	1.00B	1.03	.375	....	258
5....	....	1.04B	....	1.03N	1.03	.375	....	258
6....	....	....	....	1.03N	1.02	.374	....	258
7....	1.18	1.18	1.18	1.18	1.14	.398	20	273
10....	1.23	1.25B	1.23	1.23	1.14	.398	3	276
11....	1.12	1.12	1.09	1.09	1.12	.398	22	286
12....	1.11	1.11	1.11	1.11	1.16	.406	1	287
13....	....	....	....	1.16N	1.15	.407	....	287
14....	1.10	1.10	1.04A	1.04A	1.02	.376	13	300
17....	....	....	....	1.02N	1.00	.373	....	300
18....	.90	.90	.90	.90	.79	.322	2	300
19....	....	.89B	....	.89B	.91	.351	....	300
20....	.99	1.04B	.9[illegible]	1.04B	1.00	.384	2	300
21....	....	1.04B	....	1.00N	.98	.370	....	300
24....	....	....	....	.98N	.99	.371	....	300
25....	....	....	....	.9[illegible]N	.92	.365	....	300
26....	.90	.93B	.80	.85	.86	.354	19	303
27....	....	....	....	.86N	.88	.359	....	303
28....	.76	.76	.75	.75	.77	.331	4	303

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.73	.76	.73	.76	.75	.347	3	304
2....	.82	.82	.82	.82	.81	.341	1	304
3....	.75	.75	.74	.74	.73	.327	3	306
4....	Exchange Closed; Independence Day							
5....	.68	.68	.68	.66	.66	.290	10	316
8....	.73	.73	.57	.57	.56	.263	27	304
9....	.49	.55	.49	.55	.54	.254	5	306
10....	.46	.49	.45A	.47A	.45	.215	8	308
11....	.47	.47	.43A	.43A	.40	.201	17	309
12....	.39	.42	.36A	.38	.36	.167	7	313
15....	.33	.36	.33	.35	.36	.164	17	329
16....	.38	.40B	.36	.36	.37	.168	50	373
17....	.30	.30	.29A	.30	.29	.136	38	400
18....	.32	.40	.32	.40	.39	.172	12	412
19....	.38	.38	.38	.38	.38	.170	42	442
22....	.34	.39B	.34	.34	.33	.159	40	460
23....	.31	.31	.29	.29	.30	.150	73	441
24....	.28	.28	.28	.28	.26	.148	1	440
25....	.25	.25	.23	.25	.27	.151	36	441
26....	....	....	....	.27N	.20	.115	....	441
29....	.23	.23	.18	.20B	.21	.114	5	445
30....	.18	.18	.17	.17	.19	.104	2	446
31....	.14	.16	.13	.15	.14	.079	9	449

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 32 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	.15B	...	.15B	.17	.105	...	451
2	.21	.21	.19	.19	.15	.095	6	450
5	.19	.19	.17A	.17A	.16	.091	40	484
6	.20	.20	.20	.20	.20	.113	1	484
7	...	...	.19A	.19A	.18	.106	...	484
8	.16	.16	.16	.16	.16	.090	50	484
9	...	...	.14A	.14A	.12	.070	...	484
12	...	...	...	.12N	.12	.063	...	484
13	.12	.13	.11	.11	.11	.053	11	481
14	...	.12B	...	.12B	.12	.060	...	481
15	.12	.15	.11A	.11A	.10	.048	110	530
16	.10	.10	.10	.10	.10	.047	2	531
19	...	...	...	.10N	.09	.045	...	698
20	.12	.12	.12	.12	.11	.051	...	531
21	...	...	.09A	.09A	.09	.039	1	532
22	.08	.08	.08	.08	.10	.044	5	532
23	.10	.10	.09A	.10	.08	.039	30	534
26	...	...	...	.08N	.09	.047	...	529
27	.09	.09	.08	.08	.08	.045	50	559
28	.07	.07	.07	.07	.08	.042	26	559
29	...	...	...	.08N	.09	.046	...	559
30	.09	.09	.08A	.09	.10	.065	10	569

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	.15	.15	.14	.15	.13	.094	43	610
4	.12	.12	.12	.12	.11	.081	4	610
5	.12	.16B	.12	.16B	.18	.110	28	627
6	.25	.27	.21	.23	.23	.145	16	635
9	.30	.30	.25	.27B	.27	.169	310	841
10	.27	.29	.25	.28	.27	.169	588	1284
11	.27	.32	.26A	.29	.29	.187	104	1129
12	.32	.32	.25	.28	.27	.163	115	1133
13	.20	.23	.19	.20	.21	.121	86	1101
16	.21	.21	.20	.20A	.18	.092	110	1215
17	.15	.20	.15	.20	.20	.120	99	1233
18	.20	.21	.18	.20B	.21	.128	314	1353
19	.19	.20	.18	.18	.18	.116	186	1410
20	.14	.15	.11	.12	.11	.070	201	1360
23	.08	.09	.07	.07	.07	.016	310	1203
24	.08	.08	.05	.06B	.06	.018	135	1103
25	.06	.06	.04	.04	.04	.011	133	1110
26	.05	.05	.05	.05	.05	.014	44	1084
27	.02	.03B	.02	.03B	.03	.012	1	1084
30	.04	.04	.04	.04	.03	.013	3	1087

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.03	.03	.03	.03	.02	.006	7	1083
2	.02	.02	.02	.02	.02	.008	...	1083
3	.02	.03	.02	.02	.02	.004	25	1090
4	.01	.02	.01	.02	.02	.005	28	1088
7	...	...	...	.02N	.02	.005	...	1063
8	.01	.01	.01	.01	.01	.005	28	1060
9	.01	.01	.01	.01	.01	.005	8	1060
10	.01	.01	.01	.01	.01	.005	2	1061
11	...	...	...	.01N	.01	.004	...	1061
14	...	...	...	.01N	...	.004	...	1061
15	CAB	CAB	CAB	CAB	CAB	.003	...	1061
16	CAB	CAB	CAB	CAB	CAB	.004	...	1061
17	CAB	CAB	.01A	CAB	CAB	.001	...	1061
18	.01	.01	.01	.01	...	.001	5	1066
21	CAB	CAB	CAB	CAB	CAB	.000	...	1066
22	CAB	CAB	CAB	CAB	CAB	.000	...	1066
23	CAB	CAB	CAB	CAB	CAB	.000	...	1066
24	CAB	CAB	CAB	CAB	CAB	.000	...	1066
25	.01	.01	.01	.01	...	.000	2	1068
28	CAB	CAB	CAB	CAB	CAB	.000	...	1068
29	CAB	CAB	CAB	CAB	CAB	.000	...	1068
30	CAB	CAB	CAB	CAB	CAB	.000	...	1068
31	CAB	CAB	CAB	CAB	CAB	.000	41	1027

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 32 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	...	1027
4	CAB	CAB	CAB	CAB	CAB	.000	...	1027
5	CAB	CAB	CAB	CAB	CAB	.000	...	1025
6	CAB	CAB	CAB	CAB	CAB	.000	...	1025
7	CAB	CAB	CAB	CAB	CAB	.000	...	1025
8	CAB	CAB	CAB	CAB	CAB	.000	...	1025
11	CAB	CAB	CAB	CAB	CAB	.000	...	1025
12	CAB	CAB	CAB	CAB	CAB	.000	...	1024
13	CAB	CAB	CAB	CAB	CAB	.000	...	1024
14	CAB	CAB	CAB	CAB	CAB	.000	...	1024
15	CAB	CAB	CAB	CAB	CAB	.000	...	1024
18	CAB	CAB	CAB	CAB	CAB	.000	...	1024
19	CAB	CAB	CAB	CAB	CAB	.000	...	1024
20	CAB	CAB	CAB	CAB	CAB	.000	...	1022
21	CAB	CAB	CAB	CAB	CAB	.000	6	1018
22	CAB	CAB	CAB	CAB	CAB	.000	4	1015
25	CAB	CAB	CAB	CAB	CAB	.000	...	1012
26	CAB	CAB	CAB	CAB	CAB	.000	...	1012
27	CAB	CAB	CAB	CAB	CAB	.000	...	1014
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	.000	...	1014

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	...	1014
3	CAB	CAB	CAB	CAB	CAB	.000	...	1014
4	CAB	CAB	CAB	CAB	CAB	.000	...	1014
5	CAB	CAB	CAB	CAB	CAB	.000	...	1014

DECEMBER 1985 33 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	1.60	1.60	1.60	1.60	1.60	.447	1	1
16	...	1.78B	...	1.78B	1.67	.480	...	1
17	...	...	...	1.67N	1.66	.456	...	1
20	...	...	1.57A	1.66N	1.67	.463	...	1
21	...	1.77B	...	1.77B	1.66	.456	...	1
22	...	...	...	1.66N	1.58	.466	...	1
23	...	1.70B	...	1.65B	1.52	.473	...	1
24	...	1.59B	...	1.59B	1.59	.495	...	1
27	Exchange Closed: Memorial Day							
28	...	1.68B	...	1.68B	1.75	.509	...	1
29	...	...	1.65A	1.65A	1.49	.467	...	1
30	1.50	1.50	1.50	1.50	1.51	.484	2	3
31	...	...	1.50A	1.50A	1.40	.450	...	3

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 33 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	1.36A	1.40N	1.38	449	...	3
4	...	1.40B	...	1.40B	1.45	469	...	3
5	...	...	...	1.45N	1.46	469	...	3
6	...	1.48B	...	1.48B	1.48	469	...	3
7	1.63	1.63	1.63	1.63	1.61	495	1	4
10	...	...	...	1.61N	1.62	495	...	4
11	...	...	...	1.62N	1.60	496	...	4
12	1.62	1.62	1.62	1.62	1.65	505	4	7
13	1.67	1.67	1.67	1.67	1.65	507	2	9
14	...	...	1.51A	1.54A	1.47	475	...	9
17	...	...	...	1.47N	1.42	474	...	9
18	...	...	1.41A	1.42N	1.22	419	...	9
19	1.23	1.30	1.23	1.30	1.32	452	7	16
20	1.38	1.50	1.38	1.50	1.47	487	22	32
21	1.41	1.51B	1.40A	1.41	1.38	473	13	45
24	...	1.45B	...	1.38N	1.38	476	...	41
25	1.45	1.46	1.45	1.46	1.44	470	220	256
26	1.42@1.43	1.43	1.30A	1.30A	1.31	460	31	281
27	...	...	...	1.31N	1.32	467	25	281
28	1.21	1.21	1.21	1.21	1.21	437	4	256

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.12	1.14B	1.12	1.14B	1.23	457	1	255
2	...	...	...	1.23N	1.21	451	...	255
3	1.15	1.17	1.15	1.17	1.16	437	26	260
4	Exchange Closed, Independence Day							
5	1.12	1.12	1.06A	1.06A	1.01	396	10	270
8	1.03	1.05B	.90	.93B	.92	367	48	270
9	.90	.90	.77	.89	.87	356	33	295
10	.82	.82	.75A	.75A	.74	310	13	298
11	.81	.81	.70	.70	.67	295	17	306
12	.68	.68	.60	.60A	.56	252	51	307
15	.57	.65B	.57	.59	.56	249	11	314
16	.64	.64	.56	.60B	.59	255	123	284
17	.48	.50B	.47	.50B	.48	213	21	309
18	.49	.63B	.45	.57B	.63	260	6	306
19	.60	.60	.60	.60	.61	259	3	304
22	...	.62B	.58A	.58A	.57	244	...	305
23	.55	.55	.48A	.50	.52	234	12	315
24	.48	.48	.48	.48	.48	232	1	316
25	.44@.45	.45	.44	.45	.47	237	13	325
26	.46	.46	.38	.38	.37	189	12	337
29	.37	.39	.30	.35	.39	189	18	334
30	.35	.36	.31	.31	.33	176	8	335
31	.24	.28	.24	.27	.28	140	77	366

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.35	.35	.33	.34B	.33	179	6	379
2	.34	.35	.33A	.33A	.32	165	36	387
5	.32	.32	.31	.31	.30	162	2	366
6	.32	.37B	.32	.35	.36	194	8	370
7	.37	.37	.32	.33	.33	187	106	456
8	.33	.33	.30	.32	.29	163	20	467
9	...	.38B	.28A	.28A	.24	133	1	468
12	.25	.20	.25	.25	.25	122	2	463
13	...	...	...	.25N	.20	106	3	465
14	.23	.23	.23	.23	.22	117	5	480
15	.21	.21	.21	.21	.20	097	17	498
16	.20	.20	.18	.20	.20	096	2	494
19	.20	.20	.20	.20	.19	093	2	497
20	.22	.23B	.20	.20	.21	104	10	507
21	.15	.15	.15	.15	.16	084	3	504
22	.17	.17	.17	.17	.18	093	2	501
23	.17	.17	.14	.17	.15	083	40	525
26	.17	.17	.17	.17	.17	098	1	525
27	.19	.19	.17	.17	.16	096	16	526
28	.16	.16	.16	.16	.16	091	1	527
29	...	...	...	.16N	.17	099	...	527
30	.18	.21	.18	.21	.20	132	66	544

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 33 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.27	.28	.25	.27	.27	181	100	570
4	.22	.28	.22	.25	.25	161	63	592
5	.27	.34	.24	.34	.34	206	235	746
6	.43	.49	.42	.47	.46	258	206	862
9	.53@.52	.54	.47	.54	.53	292	410	1153
10	.54@.52	.54	.49A	.51	.51	292	349	1324
11	.50	.60	.50	.59	.58	317	523	1553
12	.62	.62	.50	.52B	.53	284	524	1718
13	.44	.44	.38	.41A	.40	225	245	1663
16	.41	.42	.30	.32	.31	181	94	1626
17	.33	.39	.31	.38	.39	224	64	1645
18	.41	.41	.36A	.39B	.40	236	495	1939
19	.41	.41	.36	.36	.37	219	133	2018
20	.31	.31	.24	.24	.24	146	363	2156
23	.14	.15	.11	.12	.11	042	234	1955
24	.10	.12	.10	.11	.11	047	280	1908
25	.10	.11	.07	.07	.07	032	839	2593
26	.08	.08	.07	.08	.08	037	72	2610
27	.08	.08	.07	.07	.07	033	4	2609
30	.08	.08	.07	.08	.07	036	23	2623

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.06	.06	.04	.04	.04	020	45	2608
2	.04	.04	.04	.04	.04	023	5	2596
3	.03	.03	.03	.03	.03	014	12	2597
4	.03@.02	.03	.02	.03	.03	016	420	2465
7	.03	.03	.03	.03	.03	018	108	2393
8	.03	.03	.02	.02	.02	018	6	2389
9	.02	.02	.02	.02	.02	018	8	2181
10	...	...	...	.02N	.02	019	...	2181
11	.03	.03	.02	.02	.02	016	240	2120
14	.02	.02	.01	.01	.01	016	511	1720
15	...	...	...	.01N	.01	014	1	1721
16	.02	.02	.02	.02	.02	017	3	1682
17	.01	.01	.01	.01	.01	008	3	1682
18	.01	.01	.01	.01	.01	005	19	1661
21	...	...	...	.01N	.01	004	...	1661
22	...	...	...	.01N	.01	004	...	1661
23	...	...	...	.01N	...	003	...	1661
24	.01	.01	CAB	CAB	CAB	004	60	1606
25	CAB	CAB	CAB	CAB	CAB	003	15	1591
28	CAB	CAB	CAB	CAB	CAB	001	...	1591
29	CAB	CAB	CAB	CAB	CAB	000	...	1591
30	CAB	CAB	CAB	CAB	CAB	000	...	1591
31	CAB	CAB	CAB	CAB	CAB	000	142	1449

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.01	.01	.01	...	000	2	1449
4	CAB	CAB	CAB	CAB	CAB	000	10	1439
5	CAB	CAB	CAB	CAB	CAB	000	...	1439
6	CAB	CAB	CAB	CAB	CAB	000	4	1439
7	CAB	CAB	CAB	CAB	CAB	000	...	1439
8	CAB	CAB	CAB	CAB	CAB	000	...	1439
11	CAB	CAB	CAB	CAB	CAB	000	...	1439
12	CAB	CAB	CAB	CAB	CAB	000	...	1435
13	.01	.01	.01	.01	...	000	7	1436
14	CAB	CAB	CAB	CAB	CAB	000	...	1437
15	CAB	CAB	CAB	CAB	CAB	000	...	1437
18	CAB	CAB	CAB	CAB	CAB	000	...	1437
19	CAB	CAB	CAB	CAB	CAB	000	...	1437
20	CAB	CAB	CAB	CAB	CAB	000	...	1437
21	CAB	CAB	CAB	CAB	CAB	000	1	1436
22	CAB	CAB	CAB	CAB	CAB	000	...	1436
25	CAB	CAB	CAB	CAB	CAB	000	10	1426
26	CAB	CAB	CAB	CAB	CAB	000	...	1426
27	CAB	CAB	CAB	CAB	CAB	000	...	1426
28	Exchange Closed; Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000	...	1426

DEUTSCHEMARK OPTION ON FUTURES—PUTS

DECEMBER 1985 33 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	000	....	1426
3....	CAB	CAB	CAB	CAB	CAB	000	....	1426
4....	CAB	CAB	CAB	CAB	CAB	000	....	1426
5....	.01	.01	.01	.01	....	000	2	1425

DECEMBER 1985 34 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	2.20	2.20	2.20	2.20	2.20	545	1	1
21....	...	2.21B	...	2.21B	2.20	539	...	1
22....	...	...	...	2.20N	2.15	550	...	1
23....	...	2.26B	...	2.20B	2.09	558	...	1
24....	...	...	...	2.09N	2.19	581	...	1
27....	Exchange Closed, Memorial Day							
28....	...	2.28B	...	2.28B	2.34	597	...	1
29....	2.18	2.18	2.18	2.18	2.01	555	1	2
30....	...	2.02B	...	2.02B	2.10	574	...	2
31....	1.90	1.90	1.90	1.90	1.90	541	1	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	...	...	1.85A	1.90N	1.86	541	...	2
4....	...	1.95B	...	1.95B	2.01	562	...	2
5....	...	...	...	2.01N	2.03	563	...	2
6....	...	...	...	2.03N	2.04	562	...	2
7....	...	2.20B	...	2.20B	2.19	588	...	2
10....	...	2.20B	...	2.20B	2.20	590	...	2
11....	...	...	...	2.20N	2.19	592	...	2
12....	...	...	...	2.19N	2.22	601	...	2
13....	...	...	...	2.22N	2.21	604	...	2
14....	...	...	2.08A	2.08A	2.05	573	...	2
17....	...	...	...	2.05N	1.98	573	...	2
18....	...	...	...	1.98N	1.77	518	...	2
19....	...	...	1.73A	1.77N	1.87	552	...	2
20....	2.02	2.11B	2.02	2.11B	2.01	588	...	2
21....	...	2.10B	...	2.01N	1.95	575	...	2
24....	...	2.01B	...	1.95N	1.95	579	2	4
25....	...	2.00B	...	1.95N	1.96	575	...	4
26....	1.90	1.90	1.83	1.83	1.86	565	6	5
27....	...	...	...	1.86N	1.87	573	...	7
28....	...	...	1.75A	1.75A	1.70	545	...	7

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	...	...	1.70N	1.79	566	...	7
2....	...	...	...	1.79N	1.75	562	...	7
3....	...	...	1.73A	1.73A	1.68	548	...	7
4....	Exchange Closed, Independence Day							
5....	...	...	1.60A	1.60A	1.48	507	...	7
8....	1.50	1.55B	1.40A	1.40A	1.35	.479	1	7
9....	....	...	1.26A	1.35N	1.37	468	...	7
10....	1.10	1.20	1.10	1.12	1.10	418	6	11
11....	1.15	1.16	1.10A	1.10A	1.06	400	2	12
12....	92	1.00	92	1.00	94	352	2	13
15....	89	92B	89	92B	92	350	1	14
16....	95	95	94	94	93	357	41	52
17....	75	82	75	82	77	307	12	58
18....	75	90	74	90B	97	364	44	94
19....	...	...	91A	97N	95	362	...	95
22....	98	1.00	93A	93A	90	347	5	89
23....	.80	84	77	78	84	334	11	90
24....	84	84	77	79	77	333	76	133
25....	75	77	68	77	77	341	20	147
26....	76	76	61	61	61	283	31	178
29....	63	63	55	60B	63	285	16	187
30....	58	58	54	55	56	270	604	697
31....	48	50	46	46	44	224	218	791

DEUTSCHEMARK OPTION ON FUTURES—PUTS

DECEMBER 1985 34 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	47	63	47	.60	.58	276	39	809
2....	60	60	52	.53B	54	259	37	805
5....	.53	60	.50	.55A	52	.257	49	763
6....	59	64	59	64	.63	.301	36	774
7....	60	60	58A	60	.59	293	103	866
8....	53	.58	53	55A	.51	.264	7	867
9....	.53	53	47	47	42	223	44	863
12....	42	48	42	42	43	.209	10	864
13....	42	45	.40A	40A	38	186	167	980
14....	42	45	40	41B	41	202	11	901
15....	38	39	34	39	35	172	19	997
16....	34	36	33	34	34	.171	27	1012
19....	.35	.35	32	34	32	169	31	1039
20....	42	.42	.37	38	.37	187	119	1046
21....	.36	.37	.30	.30	.30	156	211	998
22....	30	34	29A	33	33	170	290	835
23....	32	32	28	28	.28	156	74	875
26....	.30	34	30	33A	31	180	32	893
27....	.33	35	30	30	.30	177	64	911
28....	29	29	26	26	.26	170	81	926
29....	30	.30	29	29	.29	183	43	943
30....	33	39	32A	38B	39	232	110	999

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed, Labor Day							
3....	50	53	46	53	53	.302	345	1180
4....	49@ 47	52	45	49	49	.275	717	1484
5....	48	.62	45	62	63	335	525	1792
6....	77	.89	76A	.82@ 79	80	399	911	2269
9....	98@ 96	98	83	93	93	441	584	2553
10....	87	92	86	.91	.90	441	261	2695
11....	97	1.05	89A	1.00B	99	469	669	3030
12....	1.02	1.05	88	90	.90	432	1152	2581
13....	.84	84	67	72	71	.381	652	2740
16....	75	76	56	57	58	.306	264	2742
17....	61	72	58	71	70	362	404	2744
18....	72	75	66	73	72	377	203	2743
19....	72	72	65A	67	66	.356	210	2799
20....	56	59	44	48@ 44	.44	.259	1145	3099
23....	21	28	19	21	21	.095	825	2823
24....	23	24	20	20	20	103	265	2891
25....	22	22	14	15	15	074	954	3005
26....	15	19	13	18A	17	.083	259	2926
27....	16	16	15	15	15	.076	47	2965
30....	16	16	12	.14A	.14	.082	129	3019

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.12	13	08	09	.09	.051	149	2978
2....	09	10	07	08	08	058	115	2969
3....	06	06	05	06	05	037	211	2982
4....	05	09	05	07	07	042	163	2996
7....	07	07	07	07	.07	049	6	2997
8....	05	05	05	05	05	049	18	2996
9....	04	06	04	06	05	050	244	2784
10....	06	05	05	06	06	053	32	2778
11....	04	05	04	05B	05	047	13	2766
14....	04@ 03	.05	03	04	04	047	123	2830
15....	03	04	03	04	04	043	140	2730
16....	05	06	04	04	05	.051	14	2730
17....	.04	04	02	02	02	028	15	2711
18....	02	02	01	01	02	021	485	2358
21....	02	02	01	01	02	019	14	2354
22....	01	01	01	01	02	018	23	2353
23....	02	02	01	01	01	016	134	2226
24....	01	.01	01	01	01	018	179	2199
25....	...	...	...	01N	01	015	2	2194
28....	...	01	...	01	01	010	25	2184
29....	01	01	01	01		004	1	2184
30....	CAB	CAB	CAB	CAB	CAB	005	5	2179
31....	CAB	CAB	CAB	CAB	CAB	.003	5	2177

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 34 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	001	12	2165
4	CAB	CAB	CAB	CAB	CAB	001		2165
5	CAB	CAB	CAB	CAB	CAB	001		2162
6	01	01	01	01		000	90	2129
7	01	01	01	01		001	15	2129
8	01	01	01	01		000	4	2131
11	01	01	01	01		000	13	2127
12	CAB	CAB	CAB	CAB	CAB	000		2121
13	CAB	CAB	CAB	CAB	CAB	000		2121
14	CAB	CAB	CAB	CAB	CAB	000		2121
15	01	01	01	01		000		2121
18	CAB	CAB	CAB	CAB	CAB	000	5	2121
19	CAB	CAB	CAB	CAB	CAB	000		2121
20	CAB	CAB	CAB	CAB	CAB	000		2121
21	01	01	CAB	CAB	CAB	000	8	2121
22	01	01	01	01		000	2	2115
25	CAB	CAB	CAB	CAB	CAB	000		2115
26	CAB	CAB	CAB	CAB	CAB	000		2115
27	CAB	CAB	CAB	CAB	CAB	000		2119
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000		2119

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000		2115
3	CAB	CAB	CAB	CAB	CAB	000		2114
4	CAB	CAB	CAB	CAB	CAB	000		2115
5	CAB	CAB	CAB	CAB	CAB	000	2	2112

DECEMBER 1985 35 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	2.85	2.85	2.85	2.85	2.89	645	5	5
25	3.00	3.20	3.00	3.20	3.05	674	20	25
26				3.05N	3.11	674		25
29			2.96A	2.96A	2.75	628		25
30				2.75N	2.94	668		25

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		3.00B		3.00B	3.00	675		25
2		3.30B		3.30B	3.43	715		25
3		3.50B		3.43N	2.39	757		25
6		3.85B		3.85B	4.00	763		25
7			3.65A	3.65A	3.42	706		25
8		3.50B		3.50B	3.75	727		25
9			3.40A	3.40A	3.09	666		25
10		3.15B		3.09N	3.06	654		25
13				3.06N	2.80	623		25
14		2.82B		2.80N	2.65	607		25
15		2.87B		2.65N	2.75	611		25
16		3.00B		3.00B	2.97	641		25
17				2.97N	2.81	618		25
20			2.67A	2.81N	2.86	624		25
21		2.90B		2.90B	2.85	618		25
22				2.85N	2.79	629		25
23		2.94B		2.94B	2.79	638		25
24				2.79N	2.91	661		25
27	Exchange Closed: Memorial Day							
28		2.95B		2.95B	3.04	677		25
29			2.90A	2.90A	2.67	639		25
30				2.67N	2.75	658		25
31			2.65A	2.65A	2.55	627		25

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 35 PUTS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			2.50A	2.55N	2.50	628		25
4		2.60B		2.60B	2.67	649		25
5	2.63	2.63	2.63	2.63	2.69	650	3	28
6				2.69N	2.68	650		28
7		2.85B		2.85B	2.84	675		28
10		2.90B		2.90B	2.86	677		28
11				2.86N	2.84	680		28
12				2.84N	2.88	688		28
13		2.89B		2.88N	2.88	692		28
14			2.74A	2.74A	2.72	664		28
17				2.72N	2.65	665		28
18			2.62A	2.65N	2.42	614		28
19			2.32A	2.42N	2.50	647		28
20		2.80B		2.80B	2.75	681		28
21	2.70	2.79B	2.67	2.67	2.60	669	26	54
24		2.70B		2.60N	2.60	674		54
25		2.68B		2.60N	2.62	671		29
26			2.52A	2.62N	2.51	664		29
27				2.51N	2.52	672		29
28	2.30	2.30	2.30	2.30	2.33	647		29

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2.33N	2.44	668	1	29
2				2.44N	2.44	664		28
3			2.40A	2.40A	2.31	653		28
4	Exchange Closed: Independence Day							
5			2.13A	2.13A	2.10	615		28
8		2.11B	1.96A	1.96A	1.91	588		28
9			1.85A	1.85A	1.84	578		28
10			1.69A	1.69A	1.67	528		28
11				1.67N	1.56	511		28
12	1.36	1.36	1.36	1.36	1.36	460	1	29
15	1.40	1.40	1.40	1.40	1.34	459	1	30
16		1.39B		1.34N	1.38	467		30
17	1.15	1.20	1.12	1.20	1.16	413	29	47
18	1.16	1.42	1.14	1.42	1.42	475	339	346
19	1.38	1.43	1.31	1.43	1.40	474	15	350
22	1.44	1.45B	1.34A	1.34A	1.32	456	35	383
23	1.22	1.23	1.17A	1.23	1.25	446	4	384
24	1.25	1.25	1.20	1.20	1.18	445	88	336
25	1.14	1.17B	1.14	1.17B	1.18	455	1	335
26	1.18	1.18	94	98	97	392	105	400
29	95	95	90A	90A	98	396	66	402
30	94	94	86A	87	89	381	584	882
31	77	80	73	78	73	327	449	772

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	76	96	76	96	95	390	69	840
2	94	94	91	91	90	371	301	1040
5	87/ 85	94	85	88A	84	372	121	1074
6	93	99	93	99	99	423	187	1133
7	1.01	1.01	94	98	97	416	124	1098
8			89A	89A	87	384	21	1117
9	93	93	78	78	72	337	725	991
12	76	76	73	73	72	320	6	996
13	70	72	64	64	64	292	90	1000
14	75	75	67	67	67	312	75	1033
15	65	65	56	62	59	274	7	1033
16	60	60	56	58B	58	273	33	1029
19	57	59	57	58	57	272	4	1031
20	67	68	60	63A	62	297	280	1038
21	61	61	52	53B	53	257	58	992
22	52	56	48	55	56	275	133	907
23	55	55	51	51	52	257	141	937
26	52	58	52	58	59	290	137	1045
27	60	62	54	54	55	288	133	990
28	51	55	50	50	50	278	277	1239
29	54	57	53	55	55	298	190	1409
30	56	70	56	70	71	360	82	1421

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 35 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	84	94	84	93	94	446	209	1413
4	84	88B	80	86	85	415	269	1561
5	82@.84	1.06	81	1.04	1.06	483	547	1852
6	1.30	1.41B	1.28	1.33	1.30	551	637	1851
9	1.50@.51	1.51	1.34	1.44B	1.46	594	642	1679
10	1.40	1.46	1.37	1.46	1.45	595	454	1809
11	1.44	1.62	1.43A	1.53	1.56	622	145	1939
12	1.62	1.63	1.41A	1.44A	1.44	585	110	2006
13	1.29	1.29	1.14	1.19	1.16	512	133	2005
16	1.21	1.21	97	97	98	454	184	2096
17	1.05	1.16B	1.00	1.13B	1.14	516	425	2406
18	1.20	1.23	1.10	1.20	1.19	531	239	2443
19	1.23	1.23	1.13	1.13	1.12	510	246	2447
20	98	99	80	81	79	401	272	2535
23	39	48	37	37	37	180	1563	2427
24	40	43	36	39	39	192	492	2362
25	40	41	28	29@.28	29	146	712	2764
26	27@.25	35	25	32	32	180	256	2749
27	28	32	27	27	27	149	131	2760
30	26@.30	30	26	26	27	180	302	2524

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	25@.26	26	16	16	16	108	405	2422
2	17	20	15	18	18	121	242	2381
3	18	18	12	13	12	084	224	2399
4	12	16	11	14	14	093	89	2408
7	16	16	14	15	15	108	236	2539
8	15	15	12	12	12	109	43	2562
9	10	13	10	13	12	113	111	2665
10	11	14	10	13	13	120	115	2641
11	13	14B	10	11	11	109	248	2655
14	10	11	10	11	10	112	29	2661
15	09	10	08	10	10	106	94	2710
16	13	14	11	11	12	123	116	2673
17	08	08	06	06	06	076	26	2689
18	05	06	04	05	05	063	183	2704
21	05	05	04	04	04	060	51	2694
22	03	05	03	04	04	059	248	2654
23	03	03	02	02	02	055	182	2674
24	03	03	02	02	02	062	94	2675
25	02@.01	02	01	02	02	057	474	2297
28	01	02	01	01	01	042	310	2118
29	01	02	01	02	01	021	10	2110
30	01	02	01	01	01	026	39	2068
31	01	02	01	02	01	018	124	1985

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	01	01	01	01	...	010	51	1973
4	01	01	01	01	...	008	4	1975
5	01	01	01	01	...	009	11	1984
6	01	01	01	01	...	004	1	1974
7	01	01	01	01	...	014	2	1974
8	01	01	01	01	...	008	3	1971
11	CAB	CAB	CAB	CAB	CAB	005	...	1971
12	CAB	CAB	CAB	CAB	CAB	002	...	1969
13	CAB	CAB	CAB	CAB	CAB	003	...	1969
14	CAB	CAB	CAB	CAB	CAB	002	...	1971
15	CAB	CAB	CAB	CAB	CAB	002	...	1969
18	CAB	CAB	CAB	CAB	CAB	000	...	1969
19	CAB	CAB	CAB	CAB	CAB	000	...	1969
20	CAB	CAB	CAB	CAB	CAB	000	...	1967
21	CAB	CAB	CAB	CAB	CAB	000	11	1966
22	CAB	CAB	CAB	CAB	CAB	000	...	1956
25	CAB	CAB	CAB	CAB	CAB	000	...	1955
26	CAB	01	CAB	01	...	000	12	1957
27	CAB	CAB	CAB	CAB	CAB	000	1	1960
28	Exchange Closed, Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000	...	1959

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 35 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000	...	1947
3	CAB	CAB	CAB	CAB	CAB	000	1	1941
4	CAB	CAB	CAB	CAB	CAB	000	...	1940
5	CAB	CAB	CAB	CAB	CAB	000	8	1937

DECEMBER 1985 36 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	3.56	3.56	3.56	3.56	3.44	690	5	5
22	...	3.45B	...	3.45B	3.54	701	...	5
23	...	3.60B	...	3.60B	3.43	710	...	5
24	...	...	...	3.43N	3.65	732	...	5
27	Exchange Closed, Memorial Day							
28	...	3.70B	...	3.70B	3.79	748	...	5
29	...	...	3.65A	3.65A	3.38	715	...	5
30	...	...	...	3.38N	3.49	732	...	5
31	...	3.50B	3.45A	3.45A	3.25	705	...	5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	3.20A	3.25N	3.20	708	...	5
4	...	3.30B	...	3.30B	3.40	727	...	5
5	...	3.41B	...	3.40N	3.40	728	...	5
6	...	...	...	3.40N	3.41	729	...	5
7	...	3.60B	...	3.60B	3.61	751	...	5
10	...	3.65B	...	3.65B	3.61	754	...	5
11	...	...	...	3.61N	3.61	756	...	5
12	...	...	...	3.61N	3.65	764	...	5
13	...	3.69B	...	3.65N	3.66	768	...	5
14	...	...	...	3.66N	3.42	744	...	5
17	...	...	...	3.42N	3.38	746	...	5
18	3.18	3.18	3.18	3.18	3.14	701	1	6
19	...	...	3.10A	3.14N	3.23	731	...	6
20	3.50	3.60B	3.50	3.50	3.43	761	1	7
21	...	3.57B	...	3.43N	3.33	752	...	7
24	...	3.47B	...	3.33N	3.33	757	...	7
25	...	3.45B	...	3.33N	3.33	755	...	7
26			3.18A	3.33N	3.26	749	...	7
27		...	...	3.26N	3.27	757	...	7
28			3.05A	3.05A	3.06	736	...	7

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	3.06N	3.14	756	...	7
2	3.10	3.10	3.10	3.10	3.10	754	1	7
3	...	...	...	3.10N	3.00	744	...	7
4	Exchange Closed: Independence Day							
5	2.88	2.90	2.80A	2.80A	2.79	712	170	177
8	2.97	2.97	2.65	2.65	2.58	689	1	178
9	...	...	2.50A	2.50A	2.49	680	...	178
10	...	...	2.32A	2.32A	2.21	634	...	178
11	2.22	2.32B	2.20A	2.22	2.18	617	150	326
12	1.96	1.96	1.96	1.96	1.92	569	1	326
15	...	...	...	1.92N	1.90	568	...	326
16	...	1.98B	...	1.90N	1.91	576	...	326
17	...	...	1.64A	1.64A	1.65	523	...	326
18	...	...	...	1.65N	1.95	585	...	326
19	...	...	...	1.95N	1.94	584	...	326
22			1.93A	1.93A	1.88	570	...	326
23	...	...	1.80A	1.80A	1.77	558	...	326
24	...	...	1.76A	1.77N	1.70	559	...	326
25	...	...	1.69A	1.70N	1.70	569	1	326
26	1.73	1.77	1.73	1.76A	1.45	507	51	377
29	1.34	1.40B	1.34	1.40B	1.45	513	2	377
30	1.36	1.36	1.31	1.31	1.34	498	43	418
31	1.20	1.25B	1.18	1.21	1.16	442	96	449

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 36 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.32	1.46	1.15A	1.46	1.43	.510	29	488
2	1.35	1.38	1.35	1.38	1.38	.492	4	490
5	1.33	1.33	1.33	1.33	1.29	.495	1	491
6	1.46	1.50	1.45	1.50	1.50	.550	4	489
7	....	....	1.47A	1.47A	1.47	.545	....	489
8	1.38	1.38	1.38	1.38	1.31	.513	2	491
9	1.38	1.38	1.27	1.27	1.11	.464	11	490
12	1.15	1.16B	1.12	1.12	1.11	.447	4	490
13	1.12	1.14	1.06	1.07	1.02	.415	107	471
14	1.15	1.15	1.07	1.07	1.07	.438	15	484
15	1.00	1.02	.96	.96	.96	.395	553	903
16	.96	.97	.93	.95	.94	.384	134	927
19	.97	.98	.96	.96	.92	.395	19	932
20	1.10	1.10	1.02	1.02A	1.01	.426	352	759
21	1.00	1.03	.88	.88A	.86	.380	185	899
22	.85	.95	.79	.90	.92	.402	86	917
23	.92	.92	.84A	.86	.85	.381	18	928
26	.90	.97	.88	.94	.95	.421	37	932
27	.99@.98	1.01	.90	.90	.92	.419	72	935
28	.88	.91	.85	.85	.86	.409	227	1078
29	.92	.95	.90	.93	.92	.432	166	1143
30	.98	1.16	.96	1.15@1.16	1.15	.501	228	1071

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	1.36	1.46	1.35A	1.46	1.46	.592	225	1109
4	1.33	1.43	1.30A	1.34	1.35	.562	166	1229
5	1.33	1.63B	1.32A	1.60	1.63	.629	15	1225
6	1.98@2.02	2.05B	1.80A	1.95	1.95	.692	150	1223
9	2.11	2.15	2.00	2.14A	2.14	.731	43	1222
10	2.08	2.15	2.08	2.15	2.13	.731	9	1221
11	2.27	2.28	2.11A	2.25	2.27	.754	28	1230
12	2.33	2.33	2.05	2.14	2.11	.723	86	1233
13	1.75	1.83B	1.70	1.70	1.77	.658	16	1211
16	1.84	1.84	1.55A	1.55A	1.54	.605	3	1339
17	1.63	1.82	1.63	1.79A	1.77	.663	4	1342
18	1.75	1.85B	1.72A	1.78B	1.83	.677	....	1342
19	1.80@1.79	1.85B	1.71A	1.72	1.73	.658	29	1365
20	1.42	1.46	1.29	1.29	1.30	.553	31	1316
23	.74	.86	.66	.67	.66	.299	199	1388
24	.70	.74	.64	.68A	.67	.313	1925	2686
25	.68@.69	.70	.53	.54	.52	.251	168	2717
26	.49	.60	.48	.58	.58	.270	619	3054
27	.54@.55	.56	.52	.54B	.52	.255	479	3282
30	.51	.53	.47	.51	.50	.272	421	3548

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.49	.49	.32	.33	.32	.198	320	3742
2	.34	.37	.30	.37	.36	.217	465	3827
3	.36	.36	.25	.26	.25	.162	352	3979
4	.25	.32	.23	.29A@.27	.27	.177	454	4031
7	.32	.33	.29	.30	.29	.202	256	3996
8	.28	.29	.25	.25	.26	.205	380	4340
9	.23	.28	.22	.27@.28	.27	.214	182	4175
10	.24	.30	.24	.29	.29	.226	160	4255
11	.28	.29	.24	.26	.26	.212	203	4351
14	.24	.26	.23	.26	.26	.220	621	4716
15	.25	.25	.23	.24	.24	.213	397	4912
16	.30	.33	.29	.31A	.30	.243	696	4632
17	.24	.24	.17	.18	.18	.168	548	4753
18	.16	.16	.14	.15	.14	.146	280	4873
21	.14	.15	.12	.14	.13	.145	186	4711
22	.13	.14	.09	.09	.10	.145	799	4491
23	.10	.10	.06	.06	.06	.140	379	4645
24	.08	.09	.05	.08	.08	.159	510	4666
25	.07	.09B	.07	.08	.07	.152	203	4676
28	.06	.06	.05	.06	.06	.126	194	4730
29	.03	.04	.02	.03	.02	.077	390	4730
30	.02	.04	.02	.04	.03	.091	435	4826
31	.02	.03	.02	.02	.02	.073	234	4736

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 36 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.03	.01	.01	.01	.048	284	4778
4	.01	.03	.01	.01	.01	.044	40	4792
5	.02	.02	.01	.02	.02	.050	227	4798
6	.02	.02	.01	.02	.01	.029	31	4797
7	.02	.05	.02	.05	.04	.070	332	4914
8	.04	.04	.02	.02	.02	.047	115	4907
11	.02	.02	.01	.01	.01	.039	7	4887
12	.01	.01	.01	.01	.01	.025	13	4876
13	.02	.02	.01	.02	.01	.031	14	4862
14	.01	.02	.01	.02	.01	.023	106	4807
15	.01	.02	CAB	CAB	CAB	.026	298	4755
18	CAB	CAB	CAB	CAB	CAB	.012	8	4750
19	CAB	CAB	CAB	CAB	CAB	.008	....	4734
20	CAB	CAB	CAB	CAB	CAB	.008	....	4734
21	....	....				.002	....	4734
22	CAB	CAB	CAB	CAB	CAB	.000	....	4733
25	CAB	CAB	CAB	CAB	CAB	.000	....	4733
26	.01	.01	.01	.01	....	.000	16	4738
27	CAB	CAB	CAB	CAB	CAB	.000	....	4740
28	Exchange Closed: Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	.000	3	4735

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	4730
3	CAB	CAB	CAB	CAB	CAB	.000	....	4730
4	CAB	CAB	CAB	CAB	CAB	.000	....	4730
5	CAB	CAB	CAB	CAB	CAB	.000	....	4729
6	CAB	CAB	CAB	CAB	CAB	.000	1	....

DECEMBER 1985 37 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.86	1.88B	1.86	1.88B	1.99	.626	5	5
2	....	....	....	1.99N	1.92	.610	....	5
5	....	....	....	1.92N	1.89	.616	....	5
6	....	2.03B	....	2.03B	2.15	.669	....	5
7			2.11A	2.11A	2.11	.666	....	5
8	....	....	2.05A	2.05A	1.93	.638	....	5
9	2.00	2.00	2.00	2.00	1.70	.592	1	6
12	....	....	....	1.70N	1.65	.577	....	6
13	1.62	1.62	1.54A	1.54A	1.51	.544	....	6
14	....	1.65B	....	1.58B	1.60	.568	....	6
15	1.46	1.55	1.46	1.55	1.46	.524	7	13
16	....	....	....	[illegible]	1.42	.523	....	13
19	1.46	1.46	1.44	1.44	1.41	.526	2	14
20	....	1.57B	....	1.57B	1.48	.559	....	14
21	1.50	1.55B	1.40A	1.40A	1.32	.513	1	15
22	1.24	1.42B	1.24	1.42B	1.38	.535	9	21
23	1.40	1.40	1.32	1.32	1.31	.514	62	78
26	1.35	1.45B	1.35	1.45B	1.48	.557	30	108
27	1.52	1.56	1.46	1.46	1.38	.556	35	131
28	1.37	1.40B	1.36	1.36	1.35	.547	65	188
29	1.49	1.49	1.47A	1.47A	1.42	.571	3	189
30	1.49	1.71B	1.49	1.71B	1.72	.639	151	240

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	1.96	2.17	1.95	2.17	2.14	.723	4	293
4	1.97	2.03B	1.97	1.97	2.02	.697	6	292
5	2.29	2.30	1.98A	2.30	2.36	.755	6	287
6	2.68	2.90	2.65	2.65	2.72	.806	107	383
9	2.90	2.90	2.85A	2.85A	2.94	.837	10	392
10	2.85	2.90B	2.81	2.90B	2.94	.837	210	444
11	3.05	3.06	2.89A	3.06	3.09	.854	6	444
12	3.16	3.16	2.86A	2.87	2.90	.831	12	444
13	2.50	2.50	2.50	2.50	2.51	.780	1	443
16	2.19	2.54B	2.19	2.19	2.22	.737	1	442
17	....	2.50B	....	2.50B	2.50	.785	....	442
18	2.57	2.58B	2.47A	2.58B	2.58	.797	....	442
19	2.56	2.56	2.46A	2.46A	2.45	.782	32	465
20	....	....	2.00A	2.00A	1.95	.694	....	465
23	1.10	1.31	1.06	1.08	1.06	.440	252	605
24	1.10	1.18	1.06	1.07	1.06	.454	891	1110
25	1.07	1.10	.87	.88@.89	.87	.381	256	1208
26	.82@.79	.98	.78	.93	.92	.404	300	1253
27	.87@.85	.92	.84	.84	.85	.386	158	1239
30	.87	.88B	.80	.87	.86	.408	846	1110

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 37 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.82	.82	.58	.61@.58	.59	.318	355	1253
2	.60	.68	.56	.66	.66	.343	448	1289
3	.58	.62	.47	.49A	.48	.273	662	1569
4	.45	.61	.42	.55	.55	.293	205	1662
7	.57	.62	.55	.58	.57	.330	183	1790
8	.56	.56	.51	.55	.55	.335	208	1888
9	.52@.54	.55	.46	.55	.55	.350	461	1940
10	.53	.60	.51	.58	.59	.367	468	2099
11	.57	.57	.50	.55	.55	.352	216	2124
14	.51	.55	.51	.55	.55	.368	107	2170
15	.51	.55B	.50	.53	.53	.361	177	2208
16	.64	.68	.60	.62	.62	.401	1005	2490
17	.53	.54	.40	.42	.41	.305	436	2797
18	.38	.38	.34	.34	.35	.277	431	2871
21	.34	.36	.30	.35@.34	.34	.282	818	2914
22	.35	.35	.31	.31	.31	.285	156	2974
23	.29	.29	.23	.24	.24	.283	185	3035
24	.29	.30	.25	.30	.29	.316	644	3223
25	.25@.26	.30	.24	.28	.28	.311	422	3301
28	.23	.24	.21	.22	.22	.282	337	3326
29	.18	.18	.11	.11	.11	.199	1083	3290
30	.12	.15	.11	.15	.15	.231	604	3466
31	.10	.14	.10	.12	.12	.199	867	3613

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.11	.13	.07	.08	.08	.149	691	3744
4	.07	.10	.07	.09@.08	.08	.146	195	3792
5	.09	.10	.08	.09	.08	.166	204	3853
6	.08	.08	.05	.06	.05	.116	170	3802
7	.05	.15	.05	.14	.15	.221	736	4002
8	.11	.14	.10	.10	.11	.172	757	4122
11	.11	.11	.07	.07	.08	.161	652	4188
12	.08	.08	.04	.05	.04	.124	560	4381
13	.05	.06	.04	.06	.06	.146	264	4405
14	.05	.06	.03	.04	.04	.125	60	4470
15	.05	.06	.02	.05	.04	.143	330	4683
18	.04	.04	.02	.02	.03	.097	100	4656
19	.03	.03	.02	.03	.03	.082	493	4841
20	.03	.03	.02	.02	.03	.088	124	4809
21	.02	.02	.01	.01	.01	.033	339	4726
22	.01	.02	.01	.01	.01	.016	84	4684
25	.02	.02	.01	.01	.01	.007	435	4681
26	CAB	.01	CAB	.01	.01	.002	14	4632
27	.01	.01	.01	.01	.01	.001	8	4623
28	Exchange Closed: Thanksgiving Day							
29	.01	.01	.01	.01		.000	11	4618

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	1	4618
3	CAB	CAB	CAB	CAB	CAB	.000		4617
4	CAB	CAB	CAB	CAB	CAB	.000	2	4615
5	CAB	CAB	CAB	CAB	CAB	.000	147	4471
6	CAB	CAB	CAB	CAB	CAB	.000	1	

DECEMBER 1985 38 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	2.80	2.80	2.80	2.80	2.92	.770	11	11
7				2.92N	2.88	.769	40	51
8			2.80A	2.80A	2.68	.746		31
9				2.68N	2.38	.707		31
12				2.38N	2.37	.695		31
13	2.20	2.20	2.20	2.20	2.19	.666		31
14		2.30B		2.30B	2.27	.687	1	32
15			2.16A	2.16A	2.08	.647		32
16				2.08N	2.04	.646		32
19		2.05B		2.05B	2.04	.651		32
20		2.22B		2.22B	2.14	.683		32
21		2.15B		2.14N	1.93	.641		32
22		2.00B	1.85A	2.00B	2.02	.662		32
23				2.02N	1.90	.643		32
26		1.95B		1.95B	2.10	.683		32
27		2.17B		2.17B	2.04	.683		32
28	1.98	2.00B	1.98	1.98	1.96	.676	300	332
29	2.14	2.14	2.10	2.10	2.10	.698	41	373
30		2.40B		2.40B	2.43	.757		373

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 38 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	2.84	2.84	2.84	2.84	2.93	.827	12	368
4	2.86	2.86	2.75A	2.86	2.77	.807	19	368
5	2.75	3.15	2.75	3.13	3.14	.851	147	504
6	3.68	3.68	3.50	3.50	3.56	.888	14	518
9	3.82	3.82	3.70A	3.70A	3.93	.909	1	519
10			3.77A	3.84A	3.84	.909	....	519
11	3.82	3.99B	3.76A	3.91B	3.97	.920	1	519
12		4.00B	3.65A	3.77A	3.76	.905		519
13	3.43	3.43	3.29	3.36	3.33	.870	24	529
16	3.37	3.43B	3.19	3.19	2.97	.840	75	524
17		3.31B		3.31B	3.34	.875	....	524
18	3.41	3.41	3.27A	3.35A	3.42	.883	100	824
19	3.30	3.30	3.29A	3.30	3.30	.873	200	824
20			2.75A	2.75A	2.71	.808	....	824
23	1.63	1.70B	1.63	1.63	1.57	.584	8	832
24		1.65B		1.60B	1.63	.598		832
25	1.40	1.65B	1.35	1.35	1.36	.523	67	812
26	1.29	1.45B	1.24	1.45B	1.43	.546	131	856
27	1.40	1.40	1.37	1.38B	1.32	.527	2	858
30	1.36	1.37B	1.30	1.37B	1.38	.553	94	899

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.28	1.28	1.02A	1.04	1.00	.458	141	975
2	1.03	1.11	.98	1.10	1.09	.485	299	1066
3	1.06	1.06	.83	.84	.84	.408	559	1234
4	.82	.98	.78	.93	.88	.432	268	1269
7	1.01	1.04B	.93	1.00	.98	.477	446	1485
8	.97	.97	.92	.96	.96	.484	274	1515
9	.90@.89	.97	.86	.97	.96	.503	392	1700
10	.96	1.06	.90	1.06@1.05	1.04	.524	353	1917
11	1.01	1.01	.94	.99B	.97	.511	352	2101
14	.97	1.01B	.95	1.01B	1.01	.533	148	2156
15	.97	.99	.94	.96@.98	.98	.529	562	2485
16	1.11	1.20	1.10A	1.15A	1.12	.573	67	2498
17	.92	.92	.80	.80	.80	.474	768	2492
18	.76	.76	.70	.71	.70	.444	810	2804
21	.70	.75B	.67	.71	.70	.457	522	2903
22	.74	.74	.68	.68	.67	.464	374	2976
23	.68	.68	.60	.60	.60	.467	122	2925
24	.68	.69	.65	.69	.69	.511	417	3003
25	.63	.72	.61	.69B	.68	.512	222	3150
28	.60	.63B	.57	.60	.60	.490	126	3191
29	.51	.51	.39	.40@.39	.40	.390	675	3158
30	.42	.49	.40	.49B	.49	.438	346	3008
31	.43	.45	.35A	.42	.41	.401	859	3034

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40	.42	.30	.32	.32	.331	564	3099
4	.30	.35	.29	.32	.32	.339	453	3134
5	.37@.39	.39	.29	.30	.31	.376	697	3209
6	.25	.28	.21	.21	.22	.301	493	3300
7	.23	.50	.21	.48	.47	.467	911	3559
8	.39	.44	.34	.34	.35	.405	770	3730
11	.39	.39	.30A	.32	.33	.405	499	3714
12	.33	.34	.22	.22@.23B	.23	.349	1181	3810
13	.24@.26	.29	.23	.29	.28	.398	220	3621
14	.26	.27	.20	.20	.20	.370	502	3739
15	.21	.27	.21	.26	.25	.414	398	4038
18	.23	.23	.16	.16	.17	.355	531	3879
19	.15	.18	.13	.18	.18	.331	919	3863
20	.12	.22	.12	.19	.18	.358	631	3961
21	.12@.10	.12	.06	.06	.08	.209	963	4036
22	.09	.09	.04	.04	.04	.142	261	3935
25	.03	.05	.03	.04	.04	.103	357	3987
26	.04	.04	.01	.02	.02	.054	257	4083
27	.02	.02	.01	.01	.02	.044	143	4038
28	Exchange Closed: Thanksgiving Day							
29	.01	.01	.01	.01		.004	313	4031

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.01	.01	.01	.01		.000	2	4027
3	CAB	.01	CAB	.01		.000	55	4030
4						.000	....	3988
5	CAB	CAB	CAB	CAB	CAB	.000	31	3957
6	CAB	CAB	CAB	CAB	CAB	.000	2	....

DEUTSCHEMARK OPTION ON FUTURES—PUTS

DECEMBER 1985 39 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	2.72	2.77	2.72	2.77B	2.76	.784	130	130
29....	....	2.80B	....	2.80B	2.88	.803	....	130
30....	3.00	3.19	3.00	3.19	3.27	.849	120	250

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	3.66	3.66	3.66	3.66	3.77	.900	12	262
4....	....	....	3.57A	3.73A	3.63	.887	....	262
5....	....	3.97B	....	3.97B	4.04	.917	....	262
6....	4.55	4.55	4.52	4.52	4.44	.940	5	267
9....	....	4.65B	....	4.60B	4.74	.954	....	267
10....	....	....	....	4.74N	4.74	.954	....	267
11....	....	....	4.70A	4.74N	4.90	.960	....	267
12....	....	4.95B	4.70A	4.70A	4.68	.951	....	267
13....	....	....	....	4.88N	4.23	.930	....	267
16....	....	4.30B	4.00A	4.00A	3.92	.911	....	267
17....	....	4.22B	....	4.22B	4.24	.933	....	267
18....	....	4.30B	4.22A	4.22A	4.33	.939	....	267
19....	....	....	4.24A	4.24A	4.20	.932	....	267
20....	....	....	3.65A	3.65A	3.58	.889	....	267
23....	....	....	....	3.58N	2.25	.715	....	267
24....	....	2.34B	....	2.34B	2.33	.726	....	267
25....	2.07	2.35B	2.00	2.00	1.99	.659	3	270
26....	1.92	2.05B	1.89A	2.05B	2.06	.679	....	270
27....	....	....	2.05A	2.06N	1.93	.662	5	270
30....	....	2.05B	....	2.05B	2.02	.687	....	270

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.97	1.97	1.70	1.70	1.60	.599	15	270
2....	1.55	1.65B	1.54A	1.65B	1.69	.626	8	275
3....	1.58	1.58	1.33	1.37	1.33	.551	58	327
4....	1.25	1.54B	1.25	1.45B	1.43	.575	85	382
7....	....	1.60B	....	1.58B	1.57	.623	10	392
8....	1.56	1.56	1.51A	1.56	1.55	.632	1	392
9....	1.51	1.51	1.48A	1.51	1.56	.652	2	393
10....	1.52	1.68	1.52	1.68	1.67	.674	15	397
11....	1.60	1.60	1.60	1.60	1.61	.664	5	402
14....	....	1.63B	1.59A	1.63B	1.66	.689	....	402
15....	....	....	1.62A	1.66N	1.63	.688	....	402
16....	1.75@.76	1.85B	1.75	1.78	1.79	.728	920	1242
17....	1.48	1.49B	1.41A	1.41A	1.36	.642	....	1212
18....	1.25	1.25	1.25	1.25	1.26	.617	2	1214
21....	1.28	1.29B	1.26A	1.28	1.28	.636	1	1215
22....	1.31	1.33B	1.29	1.30	1.26	.646	76	1268
23....	1.20	1.23	1.19A	1.19A	1.20	.654	60	1279
24....	1.26	1.33	1.25	1.33	1.36	.699	376	1648
25....	1.35	1.40	1.27A	1.34A	1.34	.705	12	1660
28....	1.23	1.25B	1.22A	1.23	1.23	.695	15	1662
29....	1.03@.02	1.03	.91	.91	.94	.607	44	1706
30....	.92	1.07	.92	1.07	1.07	.659	34	1713
31....	.97	1.01	.83	.93	.96	.628	159	1752

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.94	.94	.77	.77	.79	.560	110	1862
4....	.77	.81	.76A	.78	.78	.581	102	1955
5....	.87	.89B	.86A	.87	.85	.626	25	1955
6....	.75	.75	.63	.63	.66	.554	97	1979
7....	.69	1.15B	.68	1.09B	1.11	.721	149	2023
8....	1.00	1.05	.92	.92	.91	.671	61	2019
11....	.95	.99B	.83	.83	.90	.688	226	2231
12....	.89	.93B	.77A	.77A	.77	.641	666	2342
13....	.76	.86B	.76	.84	.86	.696	15	2321
14....	....	....	.79A	.80A	.78	.680	3	2321
15....	.86	.88	.86	.87A	.87	.729	16	2309
18....	.78	.79B	.71	.71	.73	.703	72	2339
19....	.69	.73B	.59A	.70	.71	.689	109	2402
20....	.71	.78	.59A	.76	.75	.725	5	2407
21....	.56	.56	.50	.50	.47	.572	14	2392
22....	.48	.48	.30	.30	.31	.482	508	2619
25....	.30	.30	.24	.24	.24	.454	70	2607
26....	.26	.30B	.10	.10	.11	.344	290	2577
27....	.12	.16	.05	.09B	.09	.332	375	2585
28....	Exchange Closed; Thanksgiving Day							
29....	.03	.03	.01	.01	.02	.114	468	2749

DEUTSCHEMARK OPTION ON FUTURES—PUTS

DECEMBER 1985 39 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.01	.03	.01	.03	.02	.077	416	2908
3....	.05	.07	.02	.04	.03	.116	1357	3519
4....	.01	.02	.01	.01	.01	.029	134	2991
5....	.01	.01	.01	.01	....	.003	99	3015

DECEMBER 1985 40 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	2.08	2.20	2.08	2.17A	2.15	.849	15	15
28....	....	....	2.06A	2.06A	2.05	.849	....	15
29....	1.75@.74	1.78B	1.73A	1.73A	1.67	.790	300	315
30....	1.70	1.83B	1.70	1.83B	1.86	.831	39	354
31....	1.64	1.75B	1.62A	1.75B	1.72	.813	54	403

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.76	1.76	1.57A	1.57A	1.49	.766	200	549
4....	....	1.50B	....	1.50B	1.51	.791	....	549
5....	1.62	1.66B	1.62	1.66B	1.62	.826	200	749
6....	....	....	1.46A	1.46A	1.35	.780	....	749
7....	1.44	1.98B	1.44	1.98B	1.97	.892	300	1049
8....	....	....	1.85A	1.97N	1.75	.867	....	1049
11....	....	1.85B	1.72A	1.72A	1.75	.885	....	1049
12....	....	1.81B	1.62A	1.62A	1.58	.862	....	1049
13....	1.65	1.69B	1.65	1.69B	1.73	.897	150	1199
14....	....	....	1.63A	1.67A	1.65	.893	....	1199
15....	....	1.77B	....	1.77B	1.78	.921	....	1199
18....	....	....	1.64A	1.64A	1.64	.921	....	1199
19....	....	....	1.50A	1.50A	1.58	.919	....	1199
20....	....	1.60B	1.48A	1.58N	1.66	.937	....	1199
21....	1.40	1.40	1.35A	1.40	1.26	.875	500	918
22....	1.15	1.27B	1.04A	1.04A	1.04	.830	18	877
25....	1.03	1.03	.94	.97B	.98	.843	10	882
26....	1.02	1.02	.72	.72	.75	.779	10	875
27....	.67	.79	.65	.69B	.74	.788	194	1040
28....	Exchange Closed; Thanksgiving Day							
29....	.38	.39	.30	.34	.33	.572	161	1137

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.25	.44	.17	.38	.38	.658	632	1270
3....	.58	.62	.45	.48	.50	.820	421	1119
4....	.40	.40	.30A	.33	.33	.753	141	999
5....	.42	.47B	.28	.28@.30	.31	.824	33	1007
6....	.36	.42	.33	.40@.39	.41	.930	221	973
9....	....	....	....	....	....	.903	....	....

DECEMBER 1985 41 PUTS

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	2.75	2.75	2.75	2.75	2.51	.964	1	1
13....	....	2.59B	....	2.59B	2.70	.977	....	1
14....	....	....	2.57A	2.57A	2.62	.977	....	1
15....	....	2.72B	....	2.72B	2.77	.986	....	1
18....	....	2.87B	2.63A	2.63A	2.61	.988	....	1
19....	....	....	2.45A	2.45A	2.55	.988	....	1
20....	....	2.60B	2.47A	2.55N	2.64	.992	....	1
21....	....	....	2.36A	2.36A	2.20	.981	....	1
22....	....	2.24B	2.02A	2.02A	1.98	.973	....	1
25....	....	....	1.97A	1.97A	1.92	.982	....	1
26....	....	2.00B	1.80A	1.80A	1.68	.972	....	1
27....	....	1.75B	1.67A	1.67A	1.67	.977	....	1
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	1.25A	1.25A	1.16	.937	....	1

DEUTSCHEMARK OPTION ON FUTURES—PUTS
DECEMBER 1985 41 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.93	1.32B	.93	1.27	1.25	.985	350	351
3	1.56	1.58B	1.38A	1.43A	1.45	.998	150	393
4			1.26A	1.26A	1.27	.999		401
5	1.26@1.25	1.47B	1.25	1.25A	1.26	.999	200	415
6				1.26N	1.41	.999		515
9						.999		

MARCH 1986 31 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.88	.90	.88	.89	.88	.291	25	25
18				.88N	.78	.253	5	30
19				.78N	.80	.277	5	30
20		.90B		.90B	.90	.299		30
21				.90N	.87	.285		30
24			.80A	.87N	.87	.286		30
25				.87N	.87	.281		30
26			.85A	.87N	.80	.272		30
27				.80N	.82	.275		30
28			.75A	.75A	.73	.254		30

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			.72A	.73N	.68	.266		30
2				.68N	.70	.262		30
3	.65	.65	.65	.65	.67	.250	1	31
4	Exchange Closed; Independence Day							
5			.60A	.60A	.60	.225		31
8				.60N	.57	.207		31
9			.56A	.56A	.43	.200		31
10	.49	.49	.49	.49	.45	.173	50	80
11			.40A	.40A	.40	.162		80
12				.40N	.33	.138		80
15	.32	.32	.32	.32	.32	.138	5	80
16		.35B		.35B	.33	.141		80
17				.33N	.29	.118		80
18				.29N	.35	.142		80
19				.35N	.35	.142		80
22				.35N	.35	.132		80
23				.35N	.30	.127		80
24				.30N	.30	.125		80
25				.30N	.29	.127		80
26				.29N	.25	.101		80
29				.25N	.26	.100		80
30				.26N	.23	.092		80
31				.23N	.18	.075		80

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				.18N	.23	.094		80
2			.21A	.21A	.25	.086		80
5			.23A	.23A	.21	.084		80
6	.20	.20	.20	.20	.25	.099	50	115
7	.20	.20	.20	.20	.21	.094	50	165
8				.21N	.20	.083		165
9				.20N	.17	.068		165
12				.17N	.15	.063		165
13				.15N	.15	.055		165
14				.15N	.12	.060		165
15		.14B		.14B	.12	.051		165
16		.14B		.14B	.16	.051		165
19				.16N	.15	.050		165
20				.15N	.15	.055		165
21	.14	.14	.14	.14	.14	.045	5	165
22				.14N	.14	.050		165
23				.14N	.13	.046		165
26				.13N	.15	.053		165
27				.15N	.13	.052		165
28	.12	.12	.12	.12	.10	.049	10	165
29				.10N	.10	.053		160
30				.10N	.12	.067		160

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 31 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3				.12N	.20	.088		160
4	.16	.16	.14	.14	.15	.080	10	170
5	.13	.15	.13	.15	.20	.099	10	180
6	.22@.30	.30	.22	.24	.27	.122	32	207
9	.27	.30	.27	.28	.29	.138	45	227
10	.28	.28	.27	.27	.29	.138	10	227
11	.29	.33	.29	.31	.31	.149	30	252
12	.30	.30	.28	.28	.30	.135	15	267
13	.25	.28	.20A	.20A	.20	.110	17	280
16			.16A	.20N	.19	.092		280
17	.22@.23	.24B	.22	.24B	.25	.111	111	343
18				.25N	.26	.117	5	348
19			.25A	.25A	.25	.110		348
20	.20	.20	.20	.20	.18	.079	4	348
23	.18@.16	.18	.14	.14	.14	.032	135	254
24	.14	.18	.14	.15	.14	.036	25	278
25				.14N	.13	.028		253
26			.11A	.13N	.14	.032		253
27				.14N	.13	.030		253
30	.14@.12	.14	.11	.11	.12	.033	51	242

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.10	.10	.10	.10	.09	.023	143	342
2			.08A	.09N	.08	.025		342
3				.08N	.05	.019		342
4				.05N	.04	.020		342
7				.04N	.04	.023		342
8				.04N	.04	.023		342
9				.04N	.03	.023		342
10	.04	.06	.04	.06	.06	.024	40	362
11				.06N	.06	.021		362
14				.06N	.05	.021		362
15				.05N	.05	.020		362
16	.06	.06	.06	.06	.06	.022	10	362
17				.06N	.05	.015		362
18	.03	.03	.03	.03	.03	.012	15	367
21				.03N	.03	.012		362
22				.03N	.03	.011		362
23				.03N	.02	.010		362
24				.02N	.02	.010		362
25	.02	.03	.02	.03	.02	.009	10	362
28				.02N	.02	.007	4	366
29				.02N	.01	.004		362
30				.01N	.01	.004		362
31	.01	.01	.01	.01	.01	.003	50	362

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.02B	.01	.01	.01	.002	74	392
4				.01N	.01	.002		392
5	.01	.01	.01	.01	.01	.002	50	342
6				.01N	.01	.001		342
7				.01N	.01	.002		342
8				.01N	.01	.002		342
11				.01N	.01	.001		342
12	.01	.01	.01	.01	.01	.001	100	442
13				.01N	.01	.001		442
14				.01N	.01	.001		442
15				.01N	.01	.001		442
18				.01N	.01	.000		442
19				.01N	.01	.000		442
20				.01N	.01	.000		442
21				.01N		.000		442
22	CAB	CAB	CAB	CAB	CAB	.000		442
25	CAB	CAB	CAB	CAB	CAB	.000		442
26	CAB	CAB	CAB	CAB	CAB	.000		442
27	CAB	CAB	CAB	CAB	CAB	.000		442
28	Exchange Closed; Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	.000		442

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 31 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	000	....	442
3....	CAB	CAB	CAB	CAB	CAB	.000	....	442
4....	CAB	CAB	CAB	CAB	CAB	000	....	442
5....	CAB	CAB	CAB	CAB	CAB	000	....	442
6....	CAB	CAB	CAB	CAB	CAB	000	....	442
9....	CAB	CAB	CAB	CAB	CAB	000	....	442
10....	CAB	CAB	CAB	CAB	CAB	000	....	442
11....	CAB	CAB	CAB	CAB	CAB	000	....	442
12....	.01	.01	.01	.01	....	000	2	442
13....	CAB	CAB	CAB	CAB	CAB	000	....	442
16....	CAB	CAB	CAB	CAB	CAB	000	....	442
17....	CAB	CAB	CAB	CAB	CAB	000	....	442
18....	CAB	CAB	CAB	CAB	CAB	000	....	442
19....	CAB	CAB	CAB	CAB	CAB	000	....	442
20....	....	....	....	....	....	000	....	442
23....	CAB	CAB	CAB	CAB	CAB	000	....	442
24....	CAB	CAB	CAB	CAB	CAB	000	....	442
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	000	....	442
27....	CAB	CAB	CAB	CAB	CAB	000	....	442
30....	CAB	CAB	CAB	CAB	CAB	000	....	442
31....	CAB	CAB	CAB	CAB	CAB	000	....	442

MARCH 1986 32 PUTS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	1.30	1.35	1.30	1.35	1.35	387	6	6
12....	....	....	....	1.35N	1.40	393	....	6
13....	1.40@ 42	1.42	1.40	1.42	1.40	395	....	6
14....	....	....	1.32A	1.32A	1.28	370	8	14
17....	....	....	1.25A	1.25A	1.25	369	....	14
18....	....	....	1.20A	1.20A	1.20	326	....	14
19....	....	....	1.15A	1.20N	1.15	354	....	10
20....	....	1.20B	....	1.15N	1.20	379	....	10
21....	....	....	....	1.20N	1.15	363	....	10
24....	1.12	1.12	1.12	1.12	1.12	366	12	22
25....	....	1.15B	....	1.12N	1.10	361	3	22
26....	....	....	....	1.10N	1.12	352	....	22
27....	....	....	....	1.12N	1.16	356	....	22
28....	....	....	1.10A	1.10A	1.10	333	....	22

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.05A	1.10N	.99	348	....	22
2....	....	1.00B	....	99N	1.02	343	....	22
3....	....	....	....	1.02N	99	330	....	22
4....	Exchange Closed; Independence Day							
5....	....	....	90A	90A	90	303	....	22
8....	....	....	....	90N	86	282	....	22
9....	....	....	85A	85A	78	274	....	22
10....	....	....	71A	71A	67	242	....	22
11....	....	70B	65A	65A	.61	226	....	22
12....	....	....	58A	58A	50	199	....	22
15....	....	....	....	50N	50	198	....	22
16....	....	51B	....	51B	52	202	....	22
17....	....	....	50A	50A	44	174	....	22
18....	....	55B	....	55B	56	205	....	22
19....	....	....	....	55N	55	204	....	22
22....	....	....	....	55N	50	192	....	22
23....	....	....	47A	47A	47	186	....	22
24....	....	....	....	47N	45	184	....	22
25....	....	....	....	45N	47	187	....	22
26....	....	....	....	47N	38	154	....	22
29....	....	....	....	38N	41	152	....	22
30....	....	....	....	41N	37	143	....	22
31....	....	....	....	37N	30	119	....	22

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 32 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.30N	.37	.146	....	22
2....	....	....	....	.37N	.37	.136	....	22
5....	....	....	....	.37N	.34	.133	....	22
6....	....	....	....	34N	.41	.155	....	22
7....	....	....	.37A	37A	37	.149	....	22
8....	....	....	.35A	.35A	.38	.134	....	22
9....	....	....	....	.36N	.29	.114	....	22
12....	....	....	....	29N	.26	.106	....	22
13....	.22	.22	.22	.22	.26	.095	20	42
14....	....	....	....	.26N	.24	.102	....	42
15....	.27	.27	.27	.27	.24	.089	7	45
16....	.25	.25	.25	.25	.25	.088	10	35
19....	....	....	....	.25N	25	.087	....	35
20....	....	....	....	.25N	.25	095	....	35
21....	....	....	....	.25N	.19	081	....	35
22....	....	.20B	....	.20B	.22	.087	....	35
23....	....	....	....	.22N	.21	.081	....	35
26....	....	....	....	.21N	.21	.092	....	35
27....	....	....	....	.21N	.21	.091	....	35
28....	....	....	....	.21N	.20	.086	....	35
29....	....	....	....	.20N	23	093	....	35
30....	....	....	....	.23N	.27	114	....	35

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.30	.30	30	30	.31	.146	1	36
4....	23	24	23	24	26	134	10	44
5....	26	29	26	29	35	.162	10	53
6....	.40	45	40	45B	46	192	37	90
9....	48	51	48	49	49	214	31	117
10....	48	48	48	.48	50	.215	5	122
11....	.52	54	50	50	.52	228	52	157
12....	50	50	45	45	49	210	15	173
13....	43	45	40	40	.38	176	18	187
16....	....	40B	34A	38N	38	151	....	187
17....	.39	39	.37	37	.42	178	111	289
18....	.44	44	.44	.44	.43	.185	5	292
19....	.44	44	44	.44	42	.175	5	297
20....	40	40	34A	34A	30	.132	5	297
23....	.25	28	20	20	.21	060	165	252
24....	....	....	....	21N	.20	068	....	252
25....	....	....	....	20N	19	053	....	252
26....	17	17	17	17	18	058	1	252
27....	....	....	....	18N	18	055	....	252
30....	....	....	17A	16N	18	060	....	252

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	14	14	14	14	13	043	100	260
2....	....	....	12A	13N	.11	048	....	240
3....	09	09	09	09	.07	036	1	240
4....	....	09B	....	09B	.08	.039	....	240
7....	....	....	....	.08N	08	.044	....	240
8....	08	08	08	08	.07	.044	8	239
9....	....	....	....	07N	08	.045	....	239
10....	.06	10	.06	09	.09	.046	27	247
11....	09@ 07	09	07	.07	.07	.042	72	279
14....	....	....	....	07N	.10	.043	....	279
15....	....	....	07A	07A	.07	041	....	279
16....	....	08B	....	08B	08	.045	....	279
17....	....	....	....	.06N	.06	.031	....	279
18....	....	....	....	06N	.04	.027	....	279
21....	....	....	....	.04N	.04	.027	....	279
22....	....	....	....	.04N	.04	.025	....	279
23....	....	....	....	.04N	03	.023	....	279
24....	....	....	....	03N	03	.025	....	279
25....	....	....	....	03N	.03	.023	....	279
28....	....	....	....	03N	.03	.019	....	279
29....	....	....	....	.03N	.02	.012	....	279
30....	....	....	....	.02N	.02	.013	....	279
31....	....	....	....	.02N	.02	.011	....	279

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 32 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.02	.02	.02	.02	.01	.008	2	279
4....	....	....	....	.01N	.01	.007	....	277
5....	....	....	....	.01N	.01	.007	....	277
6....	....	....	....	.01N	.01	.005	....	277
7....	.01	.01	.01	.01	.01	.009	14	273
8....	....	....	....	.01N	.01	.007	....	273
11....	....	....	....	.01N	.01	.006	....	273
12....	....	....	....	.01N	.01	.005	....	273
13....	....	....	....	.01N	.01	.005	....	273
14....	....	....	....	.01N	.01	.004	....	273
15....	....	....	....	.01N	.01	.004	....	273
18....	....	.02B	....	.01N	.01	.003	....	273
19....	....	....	....	.01N	.01	.002	....	273
20....	....	....	....	.01N	.01	.002	....	273
21....	CAB	.01	CAB	.01	.01	.001	....	273
22....	....	....	....	.01N	.01	.001	....	273
25....	....	....	....	.01N	.01	.001	....	273
26....	....	....	....	.01N	.01	.000	....	273
27....	....	....	....	.01N	.01	.000	....	273
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.01N	....	.000	....	273

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	273
3....	CAB	CAB	CAB	CAB	CAB	.000	....	273
4....	.01	.01	.01	.01	....	.000	46	228
5....	CAB	CAB	CAB	CAB	CAB	.000	....	228
6....	CAB	.02	CAB	.02	....	.000	78	215
9....	CAB	CAB	CAB	CAB	CAB	.000	....	215
10....	CAB	CAB	CAB	CAB	CAB	.000	....	215
11....	CAB	CAB	CAB	CAB	CAB	.000	....	215
12....	CAB	CAB	CAB	CAB	CAB	.000	....	215
13....	CAB	CAB	CAB	CAB	CAB	.000	....	215
16....	CAB	CAB	CAB	CAB	CAB	.000	....	215
17....	CAB	CAB	CAB	CAB	CAB	.000	....	215
18....	CAB	CAB	CAB	CAB	CAB	.000	....	215
19....	CAB	CAB	CAB	CAB	CAB	.000	....	215
20....	....	....	....	....	....	.000	....	215
23....	CAB	CAB	CAB	CAB	CAB	.000	....	215
24....	CAB	CAB	CAB	CAB	CAB	.000	....	215
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	215
27....	CAB	CAB	CAB	CAB	CAB	.000	....	215
30....	CAB	CAB	CAB	CAB	CAB	.000	....	215
31....	CAB	CAB	CAB	CAB	CAB	.000	....	215

MARCH 1986 33 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	.52	.52	.52	.52	.59	.219	....	....
29....	.54	.55B	.54	.55B	.61	.218	15	15
30....	....	....	.50A	.50A	.56	.207	....	15
31....	.45	.45	.45	.45	.46	.177	5	20

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 33 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.46N	.58	.212	....	20
2....	....	....	.55A	.55A	.55	.200	....	20
5....	....	....	....	.55N	.54	.198	....	20
6....	....	....	....	.54N	.63	.227	....	20
7....	....	....	....	.63N	.61	.220	....	20
8....	....	....	.57A	.57A	.55	.201	....	20
9....	....	....	....	.55N	.47	.175	....	20
12....	....	....	....	.47N	.42	.166	....	20
13....	.41	.41	.41	.41	.40	.149	1	20
14....	.45	.45	.45	.45	.40	.160	2	23
15....	....	....	....	.40N	.35	.141	....	21
16....	....	....	....	.35N	.35	.140	....	21
19....	.34	.36	.34	.34	.34	.139	12	29
20....	.40	.40	.40	.40	.40	.151	1	25
21....	.42	.42	.34	.34	.32	.131	2	26
22....	....	....	....	.32N	.36	.140	4	30
23....	....	....	....	.36N	.34	.132	....	30
26....	....	....	....	.34N	.34	.148	....	30
27....	.36	.36	.36	.36	.36	.146	1	30
28....	....	....	....	.36N	.34	.140	....	30
29....	....	....	....	.34N	.39	.150	....	30
30....	....	....	....	.39N	.40	.179	....	30

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.48	.50	.48	.50	.54	.222	10	39
4....	.45	.45	.45	.45	.46	.206	15	54
5....	.43	.50	.43	.50	.58	.242	10	64
6....	.68	.80	.68	.69	.74	.281	253	310
9....	.78	.80	.76	.76	.78	.307	264	573
10....	.76	.77	.76	.77	.79	.308	17	588
11....	.83	.83	.80	.80	.83	.323	15	600
12....	.85	.85	.70	.80B	.81	.301	20	620
13....	.72	.72	.67	.69	.69	.259	21	640
16....	.62	.62	.62	.62	.60	.228	200	440
17....	.60	.64B	.60	.64B	.67	.261	2	442
18....	.70	.70	.70	.70	.69	.270	1	443
19....	....	....	....	.69N	.66	.258	....	443
20....	.52	.52	.52	.52	.50	.203	1	443
23....	.40	.40	.33	.33	.34	.102	145	379
24....	.38	.38	.36A	.38	.32	.110	32	401
25....	....	....	....	.32N	.30	.090	....	371
26....	.28	.28	.27A	.28	.27	.098	5	376
27....	....	....	....	.27N	.27	.093	....	376
30....	....	....	....	.27N	.29	.100	....	376

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.23	.23	.23	.23	.20	.075	2	374
2....	....	....	....	.20N	.20	.082	....	374
3....	.15	.15	.15	.15	.14	.064	....	376
4....	....	....	....	.14N	.14	.069	2	378
7....	....	.16B	....	.16B	.16	.077	....	373
8....	....	....	....	.16N	.15	.077	....	373
9....	.12	.12	.12	.12	.12	.079	2	375
10....	....	....	....	.12N	.12	.081	....	375
11....	.14	.15	.14	.14	.14	.076	150	298
14....	....	....	....	.14N	.14	.077	....	298
15....	....	....	....	.14N	.14	.074	....	298
16....	.17	.17	.16	.16	.16	.082	112	290
17....	....	....	.13A	.13A	.11	.060	....	290
18....	....	....	....	.11N	.09	.054	....	290
21....	....	....	....	.09N	.09	.053	....	290
22....	....	.10B	....	.09N	.09	.051	....	290
23....	.08	.08	.07	.07	.07	.049	80	350
24....	....	....	....	.07N	.07	.051	....	350
25....	.06/07	.07	.06	.06A	.06	.048	87	350
28....	....	....	....	.06N	.05	.042	....	350
29....	.04	.04	.04	.04	.03	.029	10	356
30....	.03	.03	.03	.03	.03	.032	14	344
31....	.04	.04	.02	.02	.03	.027	4	342

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 33 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				03N	02	021		342
4				02N	02	019		342
5				02N	02	020		342
6				02N	02	015		342
7				02N	02	024		342
8				02N	02	019		342
11				02N	02	018		342
12				02N	02	015		342
13	03	03	03	03	02	016		342
14	03	03	03	.03	02	014	229	345
15				02N	02	014		345
18				02N	02	011		345
19				02N	02	010		345
20				02N	02	010		345
21	02	02	02	02	01	006	1	345
22				01N	01	004	4	345
25	01	01	01	01	01	004	3	342
26				01N	01	003		342
27				01N	01	003		342
28	Exchange Closed, Thanksgiving Day							
29	01	01	01	01	01	001		342

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	01	01	01	01	01	001	22	342
3		02B		02B	01	002		342
4	02	02	01	01	01	001	50	342
5	01	01	01	01	01	001	20	342
6	02	03	02	03	01	001	64	342
9				01N	01	001		342
10				01N	01	001		342
11	02	02	02	02	01	001	5	342
12				01N		001		342
13	01	01	01	01		001	2	342
16	CAB	CAB	CAB	CAB	CAB	000		342
17	CAB	CAB	CAB	CAB	CAB	000		342
18	CAB	CAB	CAB	CAB	CAB	000		342
19	CAB	CAB	CAB	CAB	CAB	000		342
20						000		342
23	CAB	CAB	CAB	CAB	CAB	000		342
24	CAB	CAB	CAB	CAB	CAB	000		342
25	Exchange Closed, Christmas							
26	CAB	CAB	CAB	CAB	CAB	000		342
27	CAB	CAB	CAB	CAB	CAB	000		342
30	CAB	CAB	CAB	CAB	CAB	000		342
31	CAB	CAB	CAB	CAB	CAB	000		342

MARCH 1986 34 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.40	1.40	1.40	1.40	1.37	405		
11		1.40B	1.33A	1.33A	1.28	387	1	1
12			1.15A	1.15A	1.10	350		1
15				1.10N	1.09	350		1
16		1.12B		1.12B	1.12	356		1
17			1.05A	1.05A	98	317		1
18				98N	1.15	360		1
19				1.15N	1.15	359		1
22				1.15N	1.10	345		1
23				1.10N	1.04	336		1
24	1.02	1.02	1.02	1.02	1.02	335	1	2
25				1.02N	1.04	341		2
26				1.04N	87	295		2
29	74	81	74	81	90	295	2	3
30				90N	83	283		2
31				83N	70	248		2

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 34 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		.71B		.71B	87	.291		2
2			.80A	80A	82	.277		2
5				82N	82	.276		2
6				62N	91	.311		2
7	89	89	89	89	89	305	1	3
8	77	77	77	.77	80	.283	50	53
9				80N	72	251		53
12				72N	67	240		53
13				67N	63	219		53
14	70	70	70	70	62	233	1	54
15				62N	58	208		53
16				58N	58	208		53
19				58N	58	207		53
20		60B		60P	62	224		53
21				62N	54	198		53
22				54N	57	210		53
23				57N	52	198		53
26		55B		55B	60	219		53
27				60N	60	218		53
28				60N	55	210		53
29	52	55B	52	52	.60	223	5	58
30				60N	65	260		56

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	75	80	73	80	83	314	110	164
4	70	72	70	72	73	294	14	178
5	75	85B	75	85B	91	337	216	384
6	1.03	1.20	1.02	1.10	1.10	381	43	422
9	1.16	1.16	1.15	1.15	1.17	411	15	436
10	1.10	1.18B	1.10	1.18B	1.18	411	11	441
11	1.20	1.26	1.14	1.20	1.23	429	31	466
12	1.27	1.27	1.10	1.16	1.16	404	26	481
13	1.05	1.05	1.00	1.00	1.02	356	18	499
16			92A	93A	91	320		497
17		94B		94B	99	358	1	497
18		1.02B		1.02B	1.05	368		497
19	1.06	1.06	1.04A	1.04A	1.00	355	5	497
20	90	90	81	81	78	289	86	537
23	69 58	69	54	55	53	180	260	444
24			52A	53N	50	169		444
25	52	52	37	37	42	142	71	293
26	40	40	40	40	43	152	1	294
27	45	45	45	45	.41	146	1	294
30	42	46	42	46	44	155	6	299

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			35A	35A	32	.121		299
2	28	28	28	28	31	130		299
3				31N	23	105	10	309
4		25B		25B	25	112		309
7	25	27B	25	27B	27	124	10	317
8	28	28	25	26	26	125	7	317
9	21	24	20	20	24	127	14	331
10	20	22	20	22	.24	132	11	330
11	25	.27	25	25	24	125	226	218
14				24N	26	128		218
15				26N	25	124		218
16	26	.29	26	29	.27	136	5	218
17	24	.24	20	.20	.20	104	3	218
18	19	19	18	18	18	.095	5	217
21	17	17	17	17	17	.095	1	216
22	18	18	.16	16	15	.093	26	215
23				15N	13	.090		215
24	14	.14	.14	14	.14	.095	1	216
25				.14N	13	.092		216
28	12	.12	12	12	.11	.082	3	215
29				11N	.08	.061		215
30				.08N	.08	.067		215
31	10	12	.10	.12	.09	.058	55	264

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1986 34 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.09N	.08	.046	....	264
4....	....	....	....	.08N	.08	.045	....	264
5....	....	....	....	.08N	.08	.047	....	264
6....	....	....	....	.08N	.07	.036	....	264
7....	.10	.10	.10	.10	.09	.056	6	265
8....	.09	.09	.09	.09	.08	.047	5	260
11....	.09	.09	.09	.09	.08	.045	55	303
12....	.07	.07	.07	.07	.07	.037	11	298
13....	.07	.07	.07	.07	.07	.041	5	294
14....	....	....	....	.07N	.07	.036	....	294
15....	....	....	....	.07N	.07	.038	....	294
18....	.05	.05	.04	.04	.04	.030	27	300
19....	....	....	....	.04N	.04	.028	....	293
20....	....	....	....	.04N	.04	.029	....	293
21....	.04	.04	.04	.04	.03	.020	3	293
22....	.05	.05	.03	.03	.03	.015	31	300
25....	....	....	....	.03N	.03	.014	....	300
26....	....	....	....	.03N	.03	.011	....	300
27....	....	....	.01A	.03N	.03	.010	....	300
28....	Exchange Closed; Thanksgiving Day							
29....	.02	.02	.02	.02	.02	.006	5	300

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.02N	.02	.006	....	300
3....	....	....	....	.02N	.02	.007	....	300
4....	.02	.02	.02	.02	.02	.006	4	300
5....	....	....	....	.02N	.02	.006	....	300
6....	.02	.02	.01	.02	.02	.006	70	300
9....	....	....	....	.02N	.02	.006	....	300
10....	....	....	....	.02N	.02	.007	....	300
11....	....	....	....	.02N	.01	.005	....	300
12....	....	....	....	.01N	.01	.004	....	300
13....	....	....	....	.01N	.01	.004	....	300
16....	....	....	....	.01N	.01	.003	....	300
17....	....	....	....	.01N	....	.002	....	300
18....	CAB	CAB	CAB	CAB	CAB	.003	....	300
19....	.01	.01	.01	.01	....	.002	1	301
20....	....	....	....	....	....	.001	....	301
23....	CAB	CAB	CAB	CAB	CAB	.001	....	301
24....	CAB	CAB	CAB	CAB	CAB	.000	....	301
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	300
27....	CAB	CAB	CAB	CAB	CAB	.000	....	300
30....	CAB	CAB	CAB	CAB	CAB	.000	....	300
31....	CAB	CAB	CAB	CAB	CAB	.000	....	300

MARCH 1986 35 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	2.70	2.70	2.70	2.70	2.63	.607	25	25
24....	....	2.80B	....	2.63N	2.63	.612	....	25
25....	....	2.70B	....	2.63N	2.60	.609	....	25
26....	....	2.65B	....	2.60N	2.44	.601	....	25
27....	....	2.55B	....	2.44N	2.52	.608	....	25
28....	....	....	....	2.52N	2.48	.587	....	25

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1986 35 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.48N	2.65	.605	....	25
2....	....	....	2.61A *	2.61A	2.55	.602	....	25
3....	....	....	....	2.55N	2.50	.591	....	25
4....	Exchange Closed; Independence Day							
5....	....	....	2.40A	2.40A	2.35	.562	....	25
8....	....	2.40B	2.15A	2.15A	2.15	.540	....	25
9....	....	....	2.10A	2.10A	2.04	.531	....	25
10....	....	....	1.86A	1.86A	1.84	.491	....	25
11....	1.70	1.90B	1.70	1.70	1.74	.473	1	26
12....	....	....	1.60A	1.60A	1.51	.434	....	26
15....	....	1.55B	....	1.51N	1.50	.435	....	26
16....	....	1.55B	....	1.55B	1.55	.442	....	26
17....	....	....	1.40A	1.40A	1.34	.400	....	26
18....	....	....	....	1.34N	1.60	.446	....	26
19....	....	....	....	1.60N	1.60	.445	....	26
22....	....	....	....	1.60N	1.50	.430	....	26
23....	....	....	....	1.50N	1.45	.422	....	26
24....	....	....	....	1.45N	1.44	.421	....	26
25....	....	....	....	1.44N	1.43	.428	....	26
26....	....	....	....	1.43N	1.25	.379	....	26
29....	....	....	....	1.25N	1.27	.380	....	26
30....	....	....	1.26A	1.26A	1.18	.368	....	26
31....	....	....	....	1.18N	1.04	.329	....	26

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.04N	1.21	.378	....	26
2....	....	....	1.15A	1.15A	1.17	.363	....	26
5....	....	....	....	1.17N	1.17	.364	....	25
6....	....	1.20B	....	1.20B	1.30	.404	....	25
7....	....	....	....	1.30N	1.30	.398	....	25
8....	1.20	1.20	1.20	1.20	1.18	.374	1	26
9....	....	....	....	1.18N	1.05	.339	....	26
12....	.95	.97	.95	.95	.98	.327	7	31
13....	....	....	....	.98N	.93	.303	....	30
14....	1.01	1.01	.98	.98	.94	.318	2	30
15....	.94	.94	.90	.90	.85	.289	11	38
16....	....	....	....	.85N	.85	.288	....	38
19....	....	....	....	.85N	.87	.288	....	28
20....	....	.90B	....	.90B	.92	.309	....	28
21....	.85	.85	.85	.85	.81	.279	5	33
22....	.80	.80	.80	.80	.86	.293	5	33
23....	....	....	.80A	.80A	.80	.279	....	33
26....	....	.82B	....	.82B	.86	.305	....	33
27....	....	....	....	.86N	.86	.303	....	28
28....	....	....	.84A	.84A	.84	.295	....	28
29....	....	.85B	....	.85B	.90	.311	....	28
30....	....	....	....	.90N	1.02	.354	....	28

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 35 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.17	1.17	1.10	1.10	1.23	.415	6	30
4....	1.12	1.12	1.12	1.12	1.11	.394	6	32
5....	1.10	1.32	1.10	1.32	1.32	.441	55	87
6....	1.50	1.65	1.50	1.52	1.55	.488	493	540
9....	1.64	1.66	1.64	1.66	1.67	.519	10	550
10....	1.62	1.68B	1.62	1.65	1.67	.519	7	549
11....	1.70	1.70	1.65	1.65	1.75	.536	10	549
12....	1.70	1.70	1.65	1.68	1.62	.510	95	633
13....	1.48	1.50	1.45	1.45	1.46	.460	56	674
16....	....	....	1.34A	1.34A	1.28	.421	....	674
17....	1.32	1.36B	1.32	1.36B	1.44	.462	1	674
18....	1.52	1.52	1.52	1.52	1.50	.473	58	683
19....	....	....	1.48A	1.48A	1.43	.458	....	679
20....	1.30	1.30	1.17A	1.17A	1.14	.386	30	684
23....	.80	.80	.75	.75	.72	.233	93	653
24....	.75	.75	.75	.75	.75	.244	1	654
25....	.70	.73B	.60	.60	.60	.209	21	658
26....	.60	.70	.60	.70	.65	.222	4	661
27....	....	....	....	.65N	.62	.213	....	661
30....	.64	.65	.63	.63	.66	.225	423	671

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.54A	.54A	.50	.181	....	666
2....	.40	.48	.44	.45	.47	.193	3	666
3....	.41	.41	.41	.41	.37	.160	21	687
4....	.37	.40	.35	.40	.39	.170	32	658
7....	.42	.43	.42	.42	.44	.186	451	947
8....	....	....	....	.44N	.42	.187	1	948
9....	.35	.37	.35	.37	.41	.192	9	955
10....	....	.44B	.39A	.44B	.43	.199	1	956
11....	....	.44B	....	.43N	.42	.190	....	956
14....	....	....	....	.42N	.44	.196	....	956
15....	.43	.43	.43	.43	.43	.191	....	956
16....	.47	.47	.47	.47	.47	.208	6	962
17....	.37	.37	.37	.37	.35	.166	10	969
18....	.34	.34	.34	.34	.33	.154	12	979
21....	.32	.32	.31A	.31A	.31	.155	1	978
22....	....	....	....	.31N	.28	.153	....	978
23....	....	....	.27A	.27A	.25	.150	....	978
24....	....	....	....	.25N	.26	.160	....	978
25....	.25	.25	.25	.25	.25	.156	15	986
28....	.21	.21	.21	.21	.23	.144	....	986
29....	.17	.18	.16	.18	.17	.112	11	997
30....	....	....	....	.17N	.18	.123	....	997
31....	....	....	....	.18N	.18	.110	....	997

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.16	.16	.15	.15	.15	.091	3	997
4....	.17	.17	.16A	.16A	.15	.090	10	997
5....	....	.16B	....	.16B	.15	.095	....	987
6....	....	....	....	.15N	.14	.077	....	987
7....	.16	.18	.16	.18	.18	.112	11	986
8....	....	....	....	.18N	.17	.096	....	976
11....	.18	.18	.15A	.18	.17	.093	5	976
12....	....	.18B	....	.17N	.14	.081	....	976
13....	....	....	....	.14N	.14	.088	....	976
14....	.14	.14	.14	.14	.13	.080	1	977
15....	.13	.14	.13	.13	.13	.085	13	979
18....	....	....	.11A	.11A	.09	.072	....	989
19....	.09	.09	.08A	.09	.09	.068	30	973
20....	.12	.12	.11A	.11A	.10	.071	1	971
21....	....	....	....	.10N	.08	.051	....	971
22....	.08	.09B	.08	.08	.07	.041	1	972
25....	....	....	....	.07N	.07	.038	....	972
26....	....	....	....	.07N	.06	.031	....	972
27....	.07	.07	.07	.07	.06	.030	1	972
28....	Exchange Closed; Thanksgiving Day							
29....	.07	.07	.04	.04	.04	.019	10	965

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 35 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.04N	.04	.019	....	962
3....	....	....	....	.04N	.04	.023	....	962
4....	.03	.03	.03	.03	.03	.019	5	962
5....	....	....	....	.03N	.03	.019	....	957
6....	.03	.03	.03	.03	.03	.021	185	772
9....	....	....	....	.03N	.02	.021	....	772
10....	....	....	....	.02N	.02	.023	....	772
11....	....	....	....	.02N	.02	.019	....	772
12....	....	....	....	.02N	.02	.016	....	772
13....	....	....	....	.02N	.02	.016	....	772
16....	....	....	.01A	.01A	.01	.012	....	772
17....	....	....	....	.01N	.01	.011	....	772
18....	.01	.02	.01	.01	.01	.012	590	654
19....	.01	.01	.01	.01	.01	.009	3	651
20....	....	....	....	.01N	....	.008	....	651
23....	.01	.01	.01	.01	....	.006	1	651
24....	.01	.01	.01	.01	....	.004	26	625
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	.01	.004	....	625
27....	.01	.01	.01	.01	.01	.001	50	625
30....	....	....	....	.01N	....	.001	....	625
31....	....	....	....	....	....	.000	....	625

MARCH 1986 36 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	3.45	3.45	3.45	3.45	3.20	.679	25	25
24....	....	3.45B	....	3.20N	3.20	.685	....	25
25....	....	3.35B	....	3.20N	3.16	.682	....	25
26....	....	3.35B	....	3.16N	3.00	.676	....	25
27....	....	3.20B	....	3.00N	3.10	.683	....	25
28....	....	3.20B	....	3.10N	3.05	.664	....	25

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	3.15B	....	3.15B	3.25	.682	....	25
2....	....	....	....	3.25N	3.25	.680	....	25
3....	....	....	....	3.25N	3.20	.670	....	25
4....	Exchange Closed; Independence Day							
5....	....	....	3.10A	3.10A	2.95	.643	....	25
8....	....	3.00B	2.70A	2.70A	2.70	.623	....	25
9....	....	....	2.65A	2.65A	2.62	.614	....	25
10....	....	....	2.43A	2.43A	2.40	.576	....	25
11....	....	2.50B	2.34A	2.34A	2.30	.558	....	25
12....	....	....	2.10A	2.10A	2.01	.519	....	25
15....	2.15	2.15	2.15	2.15	2.00	.520	11	36
16....	....	2.06B	....	2.06B	2.05	.527	....	36
17....	....	....	1.86A	1.86A	1.82	.485	....	36
18....	1.90	1.90	1.90	1.90	2.13	.532	1	37
19....	....	....	....	2.13N	2.13	.531	....	37
22....	....	....	....	2.13N	2.00	.517	....	37
23....	....	....	1.99A	1.99A	1.94	.508	....	37
24....	....	....	....	1.94N	1.91	.509	....	37
25....	....	....	1.90A	1.91N	1.95	.517	....	37
26....	....	....	....	1.95N	1.76	.467	....	37
29....	....	....	....	1.76N	1.75	.468	....	37
30....	....	....	1.69A	1.69A	1.62	.457	....	37
31....	....	....	....	1.62N	1.43	.416	....	37

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1986 36 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.43N	1.68	.469	...	37
2	...	...	1.60A	1.60A	1.61	.454	...	37
5	...	...	...	1.61N	1.60	.456	...	35
6	...	1.63B	...	1.63B	1.76	.499	...	35
7	...	...	...	1.76N	1.76	.495	...	35
8	...	...	1.67A	1.67A	1.65	.471	...	35
9	...	...	...	1.65N	1.46	.434	...	35
12	1.37	1.37	1.37	1.37	1.38	.422	2	37
13	...	...	1.36A	1.36A	1.31	.395	...	37
14	1.40	1.40	1.40	1.40	1.34	.412	2	39
15	1.30	1.30	1.24	1.27	1.21	.379	6	45
16	...	...	...	1.21N	1.21	.378	1	46
19	...	...	...	1.21N	1.23	.379	4	43
20	...	1.30B	...	1.30B	1.30	.404	...	39
21	1.20	1.20	1.20	1.20	1.16	.370	5	44
22	1.10	1.17B	1.10	1.17B	1.21	.386	2	37
23	...	...	...	1.21N	1.15	.371	5	42
26	1.12	1.12	1.12	1.12	1.23	.400	...	42
27	...	1.25B	...	1.25B	1.25	.399	1	38
28	...	...	1.20A	1.25N	1.21	.390	...	38
29	...	1.22B	...	1.22B	1.30	.408	...	38
30	...	...	...	1.30N	1.44	.455	...	38

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	1.57	1.57	1.57	1.57	1.70	.520	5	38
4	1.55	1.55	1.55	1.55	1.57	.498	5	41
5	1.56	1.63	1.54	1.63	1.83	.546	18	55
6	2.07	2.10	2.07	2.10	2.12	.592	21	60
9	2.25	2.25	2.11	2.11	2.22	.622	10	70
10	2.20	2.28B	2.20	2.20	2.25	.622	5	70
11	2.24	2.34B	2.24	2.34B	2.36	.638	15	81
12	2.30	2.32B	2.15	2.25	2.26	.613	115	171
13	2.02	2.02	2.00	2.00	2.01	.564	30	196
16	...	...	1.85A	1.85A	1.78	.524	...	196
17	...	1.90B	...	1.90B	1.98	.566	...	196
18	2.03	2.03	2.03	2.03	2.03	.576	5	195
19	...	2.05B	...	2.03N	1.96	.561	1	195
20	...	...	1.63A	1.63A	1.60	.488	...	195
23	1.10	1.15	1.05	1.13	1.10	.319	105	95
24	...	...	...	1.10N	1.07	.331	...	95
25	1.05	1.05	.92	.97	.90	.289	50	115
26	.90	1.02	.90	1.02	1.01	.303	19	117
27	1.00@1.01	1.05	1.00	1.05	.93	.292	4	118
30	...	...	...	.93N	.96	.306	...	118

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.95	.95	.75	.75	.73	.254	2	119
2	.68	.78	.68	.78	.73	.269	1	118
3	.72	.72	.55	.55	.59	.229	21	123
4	...	.63B	...	.63B	.62	.241	...	123
7	.69	.70	.69	.70	.68	.262	12	135
8	.65	.65	.63	.63	.63	.264	22	155
9	.60	.62	.60	.62	.65	.271	19	156
10	.63	.63	.60	.62B	.66	.280	11	157
11	...	...	...	.66N	.62	.271	...	154
14	...	...	...	.62N	.67	.279	...	154
15	...	...	...	.67N	.67	.274	...	154
16	.76	.78	.72	.72	.74	.296	45	192
17	.62	.64	.55	.55	.56	.244	6	192
18	.52	.55	.52	.53	.52	.230	9	198
21	.50	.53	.50	.53	.52	.233	23	197
22	.52	.52	.46	.46	.48	.232	11	204
23	...	...	.46A	.46A	.44	.230	...	204
24	.45	.48	.44	.48	.47	.244	31	223
25	.45	.50	.45	.50	.46	.242	16	236
28	.40	.43	.40	.40	.43	.229	5	240
29	.40	.40	.33	.33	.33	.187	13	247
30	.32	.38	.32	.37A	.38	.203	149	394
31	.35	.36	.33	.34B	.34	.186	18	406

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1986 36 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.32	.32	.28	.28	.29	.160	13	408
4	.30	.31B	.26	.29	.28	.159	33	420
5	.30	.32	.26	.30	.30	.168	107	454
6	...	...	.27A	.27A	.25	.142	...	448
7	.22	.35	.22	.35	.35	.195	20	465
8	.30	.34	.30	.32	.31	.173	66	460
11	.32	.32	.30	.30	.28	.170	105	581
12	.30	.31	.29	.30	.25	.153	23	596
13	.25	.28B	.25	.28B	.27	.164	3	599
14	.27	.27	.27	.27	.26	.154	3	602
15	.26	.26	.26	.26	.24	.162	5	605
18	.28	.28	.22	.22	.20	.144	11	608
19	.19	.19	.17	.18B	.19	.138	44	652
20	.20	.21	.20	.21	.20	.143	88	674
21	.20	.20	.17	.17	.16	.109	114	746
22	.17	.17	.12	.14	.13	.093	95	736
25	.14@.15	.15	.13	.13	.13	.087	74	690
26	.15	.15	.10	.10	.10	.073	96	731
27	.11	.11	.10	.10	.10	.072	65	750
28	Exchange Closed; Thanksgiving Day							
29	.08	.09	.04A	.09	.08	.048	84	802

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.08	.09	.07	.07	.07	.050	89	877
3	...	.08B	...	.08B	.07	.058	3	797
4	.08	.08	.08	.08	.07	.050	1	798
5	.07	.07	.06	.06	.06	.050	26	793
6	.06	.06	.06	.06	.06	.054	94	749
9	.08	.08	.05	.05	.05	.056	33	755
10	.06	.06	.06	.06	.05	.059	6	755
11	.07	.07	.04	.04	.04	.052	71	815
12	.03	.04	.03	.03	.03	.044	3	815
13	...	...	...	.03N	.03	.046	...	805
16	...	...	...	.03N	.02	.036	...	805
17	.03	.03	.02	.03	.02	.033	31	815
18	.03	.03	.03	.03	.02	.038	1	814
19	.02	.03	.02	.02	.02	.032	54	814
20	.02	.02	.01	.01	.02	.028	62	804
23	.02	.02	.01	.01	.01	.025	19	804
24	.02	.02	.02	.02	.01	.019	50	843
25	Exchange Closed; Christmas							
26	...	...	...	.01N	.02	.019	...	841
27	.01	.01	.01	.01	.01	.008	65	901
30	.01	.01	CAB	CAB	CAB	.006	17	901
31	.01	.01	.01	.01	...	.004	2	912

MARCH 1986 37 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	2.07	2.07	2.07	2.07	1.92	.505	1	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.92N	2.20	.559	...	1
2	...	...	...	2.20N	2.15	.545	...	...
13	1.83	1.83	1.83	1.83	1.78	.490	1	1
14	...	1.83B	...	1.83B	1.80	.508	...	1
15	1.77	1.77	1.77	1.77	1.68	.474	...	1
16	...	...	...	1.68N	1.68	.473	1	1
19	...	1.72B	...	1.72B	1.70	.475	...	1
20	...	1.80B	...	1.80B	1.78	.502	...	1
21	...	...	...	1.78N	1.62	.467	...	1
22	...	1.64B	...	1.64B	1.68	.483	...	1
23	...	...	...	1.68N	1.59	.468	...	1
26	1.60	1.60	1.60	1.60	1.70	.498	40	40
27	...	1.74B	...	1.74B	1.77	.497	...	40
28	1.65	1.65	1.64	1.64	1.64	.489	80	70
29	1.75	1.75	1.75	1.75	1.74	.508	10	80
30	...	1.75B	...	1.74N	2.00	.555	20	100

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 37 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	2.10	2.22	2.10	2.22	2.28	.620	6	105
4	2.12	2.12	2.12	2.12	2.16	.599	5	110
5	2.10	2.35B	2.10	2.35B	2.44	.645	5	110
6	2.70	2.80	2.65	2.80	2.75	.687	81	141
9	2.89	2.90	2.89	2.90	2.92	.715	11	151
10	2.86	2.86	2.86	2.86	2.94	.714	5	153
11	3.00	3.00	3.00	3.00	3.05	.728	5	158
12	....	....	2.95A	2.95A	2.90	.705	....	158
13	....	....	2.65A	2.65A	2.62	.661	....	158
16	2.69	2.70B	2.44A	2.44A	2.38	.624	20	158
17	2.45	2.53B	2.45	2.53B	2.60	.662	110	158
18	....	2.65B	....	2.65B	2.70	.672	....	158
19	....	....	2.65A	2.65A	2.59	.658	....	158
20	....	....	2.25A	2.25A	2.16	.588	....	158
23	1.60	1.60	1.46	1.50A	1.45	.414	70	178
24	....	....	....	1.45N	1.48	.425	....	178
25	1.35	1.35	1.34A	1.34A	1.27	.378	1	178
26	1.35	1.43	1.24A	1.43	1.40	.393	19	187
27	1.35	1.35	1.35	1.35	1.30	.381	1	188
30	1.35	1.35	1.30	1.32B	1.34	.397	141	331

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.30	1.30	1.05	1.07B	1.05	.338	21	306
2	1.07	1.09	1.00	1.09	1.07	.355	4	307
3	1.00	1.00	.93	.93	.88	.309	52	345
4	.95	.97B	.95	.95	.93	.323	5	349
7	1.02	1.02	1.02	1.02	1.01	.348	1	350
8	.98	.98	.98	.98	.98	.351	27	350
9	.98	.98	.95	.95	.99	.360	22	340
10	.95	.97	.95	.97	1.03	.371	36	357
11	.98	.98	.98	.98	.96	.362	25	382
14	....	....	....	.96N	1.02	.373	....	382
15	.95	.98	.95	.98	1.01	.369	3	385
16	1.08	1.16	1.08	1.16	1.11	.394	50	420
17	.97	.97	.90A	.90A	.86	.337	3	421
18	.80	.81	.80	.80	.80	.321	7	427
21	.76	.82B	.76	.79	.80	.326	160	497
22	.81	.81	.78	.78	.75	.327	16	510
23	.76	.76	.71	.71	.71	.326	59	530
24	.75	.80	.75	.79	.78	.346	11	534
25	.75	.82	.75	.82	.77	.345	4	534
28	.68	.68	.68	.68	.72	.333	3	531
29	.65	.65	.55	.60	.60	.283	24	552
30	.55	.62B	.55	.62B	.64	.305	3	554
31	.57	.59	.55	.59	.60	.285	27	565

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.58@.59	.60	.50	.50	.52	.253	22	572
4	.51	.52	.47	.50	.50	.253	377	784
5	.56	.56	.50	.53A	.52	.267	237	972
6	.45	.46B	.44	.45	.43	.233	100	958
7	.47	.61B	.45	.61B	.63	.304	105	954
8	.57	.60	.56	.57	.57	.277	44	963
11	.55	.55	.53A	.53A	.51	.276	1	964
12	.54	.55	.47	.47	.47	.253	41	980
13	.48	.51	.48	.51	.51	.271	80	1033
14	.50	.51	.46	.47B	.47	.259	50	1037
15	.47	.47	.44	.47	.47	.272	150	1125
18	.43	.44	.39	.39	.40	.250	347	1197
19	.34	.41	.33	.41	.40	.242	149	1317
20	.40	.42	.38A	.42	.41	.251	205	1378
21	.34	.36	.32	.32	.32	.201	187	1490
22	.31	.32	.26	.27B	.28	.177	83	1500
25	.30	.30	.26	.27	.26	.169	104	1488
26	.28	.28	.23	.23A	.22	.146	122	1360
27	.25	.25	.21	.23	.22	.145	66	1381
28	Exchange Closed; Thanksgiving Day							
29	.19	.19	.17A	.18	.17	.105	209	1229

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 37 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.17	.18	.16	.16	.16	.108	31	1216
3	.21	.21	.18	.19A	.17	.122	58	1226
4	.16	.16	.16	.16	.15	.109	5	1227
5	.17	.17	.15	.16	.15	.108	146	1273
6	.17	.17	.15	.16	.15	.117	46	1312
9	.14	.15	.14	.15	.14	.121	33	1335
10	.16	.17	.15	.16A	.15	.128	13	1343
11	.19	.20	.14	.14	.14	.116	60	1357
12	.13	.13	.10	.11	.11	.101	229	1482
13	.11	.11	.10	.11	.10	.105	96	1500
16	.10	.10	.08	.08	.09	.088	169	1564
17	.08	.08	.07	.07	.07	.084	177	1529
18	.07	.08	.06	.08	.07	.094	174	1483
19	.06	.07	.05	.05	.06	.083	253	1591
20	.06	.06	.06	.06	.06	.075	100	1633
23	.05	.05	.05	.05	.05	.070	41	1634
24	.05	.05	.05	.05	.05	.057	2	1636
25	Exchange Closed; Christmas							
26	....	....	....	.05N	.05	.059	....	1636
27	.04	.04	.03	.03	.03	.029	830	2112
30	.04	.04	.03	.03	.03	.024	10	2032
31	.02	.03	.02	.02	.02	.018	205	2014

MARCH 1986 38 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	2.15	2.15	2.15	2.15	2.21	.594	10	10
27	....	2.35B	....	2.35B	2.38	.594	....	10
28	....	....	2.15A	2.38N	2.22	.586	....	10
29	2.30	2.30	2.30	2.30	2.35	.605	5	15
30	....	....	....	2.35N	2.61	.650	....	15

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	2.70	2.84	2.70	2.84	3.00	.711	25	30
4	2.85	2.85	2.80A	2.85	2.84	.692	15	45
5	2.83	3.06	2.83	3.06	3.16	.733	40	70
6	3.40	3.52	3.40	3.52	3.51	.770	40	100
9	3.68	3.68	3.67	3.67	3.70	.793	15	110
10	3.65	3.70	3.65	3.70	3.68	.733	10	115
11	3.80	3.80	3.80	3.80	3.85	.804	5	120
12	....	....	3.70A	3.70A	3.65	.784	....	120
13	....	....	3.35A	3.35A	3.31	.746	....	120
16	....	....	3.15A	3.15A	3.07	.713	....	120
17	....	3.26B	....	3.26B	3.28	.747	....	120
18	....	3.35B	....	3.35B	3.40	.755	....	120
19	....	3.42B	....	3.40N	3.31	.743	....	120
20	....	....	2.95A	2.95A	2.82	.680	....	120
23	2.10	2.10	2.00	2.00A	1.95	.511	140	75
24	....	....	....	1.95N	1.98	.522	....	75
25	2.06	2.06	2.06	2.06	1.72	.472	1	75
26	1.70	1.88	1.70	1.88	1.88	.486	23	97
27	....	....	....	1.88N	1.75	.473	....	97
30	....	....	....	1.75N	1.81	.490	....	97

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.57	1.57	1.45	1.45	1.46	.428	15	90
2	1.42	1.49B	1.42	1.49B	1.51	.447	6	96
3	....	....	1.42A	1.51N	1.26	.398	....	96
4	....	1.32B	....	1.32B	1.32	.413	....	96
7	....	1.33B	....	1.33B	1.42	.441	....	96
8	1.40	1.40	1.40	1.40	1.40	.444	20	96
9	1.30	1.33	1.30	1.33	1.41	.456	567	647
10	1.45	1.48B	1.37A	1.48B	1.48	.468	51	698
11	1.40	1.40	1.40	1.40	1.42	.460	50	738
14	....	....	....	1.42N	1.48	.473	....	738
15	1.45	1.45	1.45	1.45	1.46	.470	100	828
16	....	1.57B	....	1.57B	1.58	.497	....	828
17	1.28	1.34	1.28	1.30A	1.27	.437	1	829
18	....	....	1.23A	1.23A	1.20	.421	5	832
21	1.22	1.22	1.20	1.20	1.20	.428	2	833
22	1.23	1.23	1.22	1.22	1.15	.431	51	883
23	1.15	1.16B	1.15	1.15	1.11	.433	4	886
24	1.15@.19	1.19	1.15	1.19	1.18	.456	15	886
25	1.13	1.19	1.13	1.19	1.17	.458	25	912
28	1.10	1.11B	1.10	1.10	1.11	.449	11	913
29	1.04	1.04	.90	.95	.92	.395	328	1158
30	.94	1.02	.94	1.02	1.02	.422	57	1198
31	1.01	1.01	.92A	1.01	.98	.401	1	1198

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 38 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.92	.92	.86A	.86A	.83	.364	54	1200
4	.83	.86B	.80	.80	.84	.367	147	1246
5	.91	.91	.85	.88	.87	.385	78	1285
6	.81	.82	.76	.76	.73	.347	18	1294
7	.74	1.02	.74	1.00	1.01	.430	111	1380
8	.98	1.00	.88	.93	.93	.401	83	1440
11	.92	.92	.92	.92	.90	.402	31	1441
12	.90	.92	.82	.85	.81	.377	169	1503
13	.83	.86	.82	.86	.86	.399	9	1509
14	.82	.82	.82	.82	.80	.388	255	1644
15	.80	.85	.79	.83A	.82	.405	172	1616
18	.84	.84	.72	.74	.72	.383	413	1674
19	.68	.73	.65	.72	.71	.374	153	1744
20	.68	.76	.68	.75	.74	.386	320	1707
21	.63	.67	.57	.58@.57	.58	.325	163	1803
22	.62	.62	.51	.53	.52	.293	62	1835
25	.50	.54	.50	.50	.51	.284	335	1813
26	.54	.54	.43	.45	.44	.254	373	1770
27	.45@.46	.48	.40	.42B	.43	.252	372	1799
28	Exchange Closed; Thanksgiving Day							
29	.37	.37	.32	.34A	.33	.194	545	2110

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.31	.35	.28	.33	.32	.200	150	2043
3	.40	.41	.35	.35	.35	.222	298	2277
4	.33	.33	.32	.33	.32	.203	662	2711
5	.35	.35	.31	.31	.30	.201	123	2763
6	.32	.33	.30	.32	.32	.216	102	2778
9	.32	.32	.31	.32	.32	.225	15	2776
10	.34	.35	.32	.34	.33	.236	137	2795
11	.38	.42	.31	.31	.31	.218	411	2797
12	.30	.30	.25	.25	.26	.197	89	2851
13	.25	.28	.25	.25	.25	.203	255	3075
16	.25	.26B	.19	.19	.20	.179	282	3057
17	.20	.20	.16	.16	.16	.173	251	3176
18	.20@.17	.20	.17	.19A	.18	.193	172	3247
19	.17	.17	.14	.16	.15	.176	284	3172
20	.16	.17	.14	.14	.13	.165	193	3213
23	.13	.13	.11	.13	.12	.160	188	3265
24	.12@.13	.13	.10	.11	.10	.138	452	3202
25	Exchange Closed; Christmas							
26	.11	.13	.11	.13	.12	.143	3	3173
27	.09	.10	.08	.08	.09	.082	347	3155
30	.09	.09	.07	.07	.07	.073	117	3193
31	.07	.07	.04	.05	.04	.057	322	3248

MARCH 1986 39 PUTS

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	2.50	2.50	2.50	2.50	2.58	.614	1	1
25	2.40	2.40	2.37	2.37	2.25	.564	40	21
26	....	....	2.22A	2.25N	2.50	.578	....	21
27	....	....	....	2.50N	2.30	.565	....	21
30	....	....	....	2.30N	2.37	.582	....	21

DEUTSCHEMARK OPTION ON FUTURES—PUTS
MARCH 1986 39 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.00A	2.00A	1.97	.520	....	21
2	1.95	1.95	1.95	1.95	2.02	.539	3	24
3	....	....	....	2.02N	1.72	.489	....	24
4	....	....	....	1.72N	1.80	.505	....	24
7	....	1.92B	....	1.92B	1.94	.534	....	24
8	....	....	....	1.94N	1.92	.539	....	24
9	1.91	1.91	1.90A	1.91	1.94	.551	7	31
10	1.87	1.87	1.85A	1.87	1.93	.565	11	35
11	....	....	....	1.93N	1.93	.557	....	35
14	....	....	....	1.93N	2.01	.572	....	35
15	....	....	2.00A	2.00A	2.00	.570	....	35
16	2.15	2.15	2.15	2.15	2.14	.597	2	35
17	....	....	1.83A	1.83A	1.80	.539	....	35
18	....	....	1.75A	1.75A	1.72	.524	....	35
21	....	....	1.70A	1.70A	1.70	.533	....	35
22	....	1.72B	....	1.72B	1.63	.537	....	35
23	....	....	....	1.63N	1.61	.541	....	35
24	1.66	1.68	1.66	1.68	1.71	.567	24	59
25	1.59	1.69B	1.59	1.69B	1.70	.572	21	80
28	1.68	1.68	1.66A	1.66A	1.65	.566	3	82
29	1.45@1.43	1.45	1.38	1.42	1.39	.513	47	127
30	1.49	1.50B	1.49	1.50B	1.52	.543	1	127
31	....	....	1.40A	1.40A	1.42	.523	....	127

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.30	1.30	1.30	1.30	1.29	.485	1	128
4	1.31	1.31	1.25	1.25	1.27	.491	21	149
5	1.29	1.35	1.28	1.35B	1.33	.511	86	166
6	1.25	1.25	1.17	1.17	1.15	.473	136	293
7	1.31	1.45B	1.19A	1.45B	1.49	.560	160	353
8	1.46	1.46	1.41A	1.41A	1.41	.533	1	354
11	....	1.42B	....	1.41N	1.39	.536	....	354
12	1.38@1.40	1.40	1.25	1.25	1.27	.511	75	389
13	1.32	1.40B	1.32	1.36	1.34	.537	4	392
14	1.25	1.30	1.25	1.30	1.28	.527	3	390
15	1.31	1.34B	1.28A	1.31	1.30	.547	10	400
18	1.26	1.26	1.21A	1.21A	1.19	.527	13	402
19	1.15	1.17B	1.14A	1.17B	1.15	.519	1	403
20	1.08	1.22B	1.08	1.21	1.19	.533	4	407
21	1.08	1.11	1.05	1.09A	1.00	.468	7	413
22	.98	1.00	.90	.90	.91	.433	54	421
25	.89	.92	.88	.91	.90	.424	178	579
26	.92	.94	.76	.77	.79	.388	1586	1814
27	.82	.82	.73	.76	.75	.387	261	2010
28	Exchange Closed; Thanksgiving Day							
29	.65@.61	.65	.59	.60	.60	.314	407	2341

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.52	.63	.52	.63	.60	.325	133	2386
3	.70	.73	.64	.66	.66	.353	204	2335
4	.61@.59	.61	.58	.60	.60	.329	100	2357
5	.63	.63	.58	.58	.59	.327	173	2494
6	.60	.63	.59	.59	.61	.347	331	2733
9	.63	.63	.60	.63	.62	.360	94	2802
10	.67	.67	.62	.65	.64	.376	202	2873
11	.75	.77	.61	.61A	.60	.354	419	2996
12	.55	.56	.52	.53A	.53	.328	27	2993
13	.52	.55	.51	.53	.53	.338	167	3102
16	.51	.53	.45	.45	.45	.309	700	3460
17	.42	.43	.40	.41	.40	.303	740	3862
18	.41	.46	.39	.45	.44	.332	467	4042
19	.43	.43	.36	.40	.38	.313	429	4006
20	.37	.39	.35	.35	.36	.300	331	4053
23	.35	.35	.31	.34	.34	.298	222	4107
24	.35	.35	.31	.32	.32	.268	270	4141
25	Exchange Closed; Christmas							
26	.31@.32	.34	.31	.33	.33	.279	199	4222
27	.24	.26	.21	.23	.23	.182	728	4059
30	.23	.23	.20	.20	.20	.169	908	3959
31	.18	.18	.14	.16	.15	.139	873	3971

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1986 40 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	2.10	2.10	2.10	2.10	2.15	656		
31			2.10A	2.10A	2.05	640	32	32

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2.05N	1.87	605		32
4	1.86	1.86	1.86	1.86	1.86	612	32	43
5		1.95B		1.95B	1.82	633		11
6			1.83A	1.83A	1.72	599		11
7		2.05B		2.05B	2.15	682		11
8			2.10A	2.10A	2.04	657		11
11		2.05B		2.04N	2.01	663		11
12			1.97A	1.97A	1.88	641		11
13		1.91B		1.91B	1.96	666		11
14			1.95A	1.95A	1.88	659		11
15		1.91B		1.91B	1.93	680		11
18			1.91A	1.91A	1.84	665		11
19				1.84N	1.78	658		11
20		1.80B	1.75A	1.80B	1.84	672		11
21			1.69A	1.69A	1.57	612		11
22		1.58B	1.51A	1.51A	1.42	578		11
25	1.37	1.40	1.37	1.40	1.43	570	8	19
26	1.25	1.47B	1.25	1.25	1.27	534	6	20
27	1.26	1.31B	1.22	1.22	1.23	533	123	143
28	Exchange Closed: Thanksgiving Day							
29	1.06	1.06	1.00	1.00	1.02	455	218	337

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	90	1.08	90	1.03	1.02	468	128	388
3	1.15	1.20	1.05	1.10B	1.10	499	39	397
4	1.04	1.04	1.00	1.01	1.00	474	22	409
5	1.06	1.08B	1.00	1.00	1.00	473	50	415
6	1.06	1.07	1.02	1.03	1.05	495	34	449
9	1.06	1.10	1.04	1.09A	1.08	513	169	521
10	1.12	1.13	1.09	1.12B	1.12	530	55	547
11	1.30	1.30	1.08	1.08	1.06	509	95	562
12	97	1.00	91A	95	96	481	341	611
13	93	1.00	93	96// 95	97	493	148	696
16	96	96	84	84	84	465	243	902
17	83	83	76	76	79	460	306	931
18	82	89	80	83	84	496	79	932
19	82	82	74	76	77	476	111	939
20	78	80	72	73B	73	466	119	1005
23	69	73	67	73	71	469	142	1002
24	68	70	64A	68A	66	436	164	1125
25	Exchange Closed: Christmas							
26	67	68	66	67	67	454	30	1128
27	53// 55	57	46	48// 49	49	332	464	1322
30	46	49	43	43	43	317	304	1345
31	38// 37	38	30	36	36	276	341	1405

MARCH 1986 41 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	2.12	2.12	2.12	2.12	2.10	704	1	1
26		2.12B	1.95A	1.95A	1.90	672		1
27	1.84	1.93B	1.84	1.84	1.90	671		1
28	Exchange Closed: Thanksgiving Day							
29	1.53	1.55	1.50	1.50	1.58	599	18	19

DEUTSCHEMARK OPTION ON FUTURES—PUTS

MARCH 1986 41 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.41	1.65	1.41	1.65	1.60	613	6	25
3	1.82	1.82	1.70	1.70	1.71	643	3	27
4	1.56	1.60	1.56	1.58	1.61	619	8	35
5	1.66	1.67B	1.60A	1.60A	1.60	618	2	37
6	1.62	1.62	1.61A	1.62	1.65	641		37
9	1.67	1.68B	1.65	1.65	1.69	659	1	37
10		1.75B		1.75B	1.77	676	2	39
11	1.80	1.87B	1.75A	1.78	1.68	658	2	39
12		1.51	1.50A	1.51	1.57	633	1	40
13	1.55	1.57B	1.55	1.57B	1.58	646	1	41
16	1.58	1.58	1.46A	1.46A	1.43	622	13	54
17	1.35	1.39B	1.32	1.38	1.39	619	6	60
18	1.45	1.45	1.42A	1.45	1.47	656	1	60
19	1.35	1.36	1.35	1.36	1.38	642	2	61
20		1.40B	1.35A	1.35A	1.34	634		61
23	1.26	1.31	1.23	1.31	1.32	642	5	66
24			1.23A	1.24A	1.21	613		66
25	Exchange Closed: Christmas							
26	1.26	1.26	1.25A	1.26	1.27	634	1	66
27		97	90	93// 90	92	511	74	136
30	91	91	84	84	85	498	68	157
31	76	76	66	70	71	452	371	447

MARCH 1986 42 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.47// 44	2.47	2.40A	2.40A	2.45	766	400	40[illegible]
4			2.30A	2.30A	2.31	747		400
5		2.39B	2.30A	2.30A	2.30	746		400
6		2.32B		2.30N	2.39	765		400
9		2.42B		2.42B	2.45	783		400
10		2.52B		2.52B	2.53	797		400
11		2.66B		2.53N	2.43	783		400
12	2.23	2.27B	2.22A	2.27B	2.28	763	500	900
13				2.28N	2.32	775		900
16			2.31A	2.31A	2.25	758		900
17			2.08A	2.08A	2.12	757		900
18	2.12	2.17B	2.12	2.16B	2.23	789	100	1000
19	2.17	2.17	2.08A	2.10B	2.13	780	415	1415
20			2.08A	2.08A	2.07	776		1415
23	2.00	2.07	2.00	2.07	2.07	786	55	1470
24	1.97	1.98B	1.95A	1.97	1.94	766	10	1470
25	Exchange Closed: Christmas							
26		2.00B		1.95B	2.00	784		1470
27	1.73	1.75	1.55	1.56	1.54	683	8	1474
30	1.46	1.47B	1.46	1.47B	1.47	675	5	1479
31	1.36	1.36	1.18	1.28	1.28	634	104	1573

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	40	40	40	40	42	132	5	5
2		33B		33B	31	115		5
3				31N	25	097		5
4				25N	27	103		5
7				27N	30	112		5
8			28A	30N	30	112		5
9			26A	30N	28	113		5
10				28N	28	116		5
11				28N	28	111		5
14				28N	30	113		5
15				30N	25	110		5
16	35	35	35	35	30	119	5	5
17			25A	25A	22	096		5
18				22N	19	089		5
21				19N	18	089		5
22				18N	17	088		5
23				17N	17	084		5
24				17N	16	088		5
25				16N	16	085		5
28	15	15	15	15	15	078	5	10
29				15N	10	062		10
30				10N	11	066		10
31	10	10	10	10	10	060	10	20

DEUTSCHEMARK OPTION ON FUTURES—PUTS
JUNE 1986 33 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	11	11	11	11	09	050	10	30
4	10	10	10	10	10	049	10	40
5				10N	10	050		40
6	10	10	10	10	10	041	10	50
7	10	10	10	10	10	057	5	55
8				10N	10	049		55
11				10N	10	048		55
12				10N	08	042		55
13				08N	09	045		55
14				09N	08	041		55
15				08N	08	041		55
18	08	08	08	08	07	035		55
19				07N	07	034		55
20				07N	07	035		55
21				07N	05	026		55
22				05N	05	022		55
25				05N	05	021		55
26	10	10	09A	09A	05	018	6	54
27	08	10	08	08	05	018	6	51
28	Exchange Closed: Thanksgiving Day							
29	05	05	05	05	05	013	5	51

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	04	05	04	05	04	013	10	49
3	03	03	03	03	03	015	1	49
4	03	03	03	03	03	013	1	47
5	02	03	02	03	02	013	26	70
6	03	03	03	03	02	015	1	70
9	02	02	02	02	02	015	1	70
10	03	03	02	02	02	016	23	90
11	02	04	02	04	02	014	23	113
12	02	02	02	02	02	012	2	113
13	02	02	02	02	02	012	1	113
16	02	02	02	02	02	010	1	113
17	02	03	02	03	02	009	1	113
18	02	02	02	02	02	010	7	113
19				02N	02	008		113
20				02N	02	007		113
23				02N	01	006		113
24				01N	01	005		113
25	Exchange Closed: Christmas							
26				01N	01	005		113
27	01	02	01	02	02	002	4	113
30				02N	01	002		113
31				01N	01	001		113

JUNE 1986 34 PUTS

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	1.30	1.30	1.30	1.30	1.15	343	1	1
16		1.18B	1.10A	1.10A	1.00	313		1
17		1.18B		1.18B	1.20	344		1
18				1.20N	1.20	352		1
19				1.20N	1.16	341		1
20	1.00	1.09	1.00	1.05A	93	289	55	51
23			79A	79A	75	184	25	68
24	68	68	68	68	68	191	5	73
25			60A	60A	51	168		69
26		52B		51N	60	179		69
27				60N	56	173		69
30				58N	61	183		69

DEUTSCHEMARK OPTION ON FUTURES—PUTS
JUNE 1986 34 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	58	58	58	58	43	153	1	70
2				43N	48	162		70
3			40A	40A	32	139		70
4		35B		35B	41	146		70
7				41N	45	158		70
8				45N	45	158		70
9			43A	45N	42	161		70
10				42N	42	165		70
11				42N	42	159		70
14				42N	45	162		70
15				45N	40	159		70
16	44	44	44	44	45	171	1	70
17			40A	40A	35	141		70
18				35N	31	132		70
21				31N	30	133		70
22				30N	29	132		70
23				29N	29	129		70
24				29N	28	134		70
25	25	25	25	25	25	131	5	75
28			24A	24A	23	124		75
29			22A	22A	18	101		75
30	20	22	20	20	22	109	21	95
31			20A	20A	20	099		95

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	20	20	20	20	18	086	10	105
4	17	17	16	16	16	083	30	135
5	17	18	17	18	18	086	60	195
6	20	20	20	20	18	073	10	195
7	15	15	15	15	18	097	10	185
8	21	21	21	21	18	087	10	184
11	23	23	20	20	20	085	10	189
12				20N	17	077		189
13	22	22	22	22	20	081	10	199
14	20	20	20	20	18	075	5	189
15	20	20	20	20	20	077	11	190
18	15	15	15	15	15	068	6	189
19	15	15	15	15	15	065	5	189
20				15N	15	067		189
21				15N	11	053		185
22				11N	10	046		185
25				10N	10	044		185
26	10	10	10	10	09	038	5	185
27	10	10	10	10	09	038	5	185
28	Exchange Closed: Thanksgiving Day							
29	08	08	08	08	09	028	5	185

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	05	08	05	08	07	029	10	185
3	08	08	08	08	08	032	5	186
4				08N	07	029		181
5	10	10	07A	08A	07	029	1	181
6	10	10	08A	08A	07	032	1	181
9	10	10	10	10	07	032	1	181
10	05	07	05	07	06	034	3	179
11	05	05	05	05	05	031	2	181
12	05	05	05	05	05	027	12	181
13	05	05	05	05	05	028	1	171
16	07	07	06A	06A	05	024	3	171
17	05	05	05	05	05	022	4	171
18	05	05	05	05	05	024	3	171
19	05	05	05	05	04	021	1	169
20				04N	04	018		169
23				04N	03	017		169
24	04	05B	04	05B	03	014	2	169
25	Exchange Closed: Christmas							
26				03N	03	014		169
27	03	03	03	03	02	008	20	189
30				02N	02	007		187
31				02N	02	005		187

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1986 35 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	1.78	1.78	1.78	1.78	1.80	470	1	1
10				1.80N	1.80	469		1
11	1.85	1.88B	1.85	1.88B	1.85	484	1	2
12			1.80A	1.85N	1.73	463		2
13			1.60A	1.60A	1.56	426		2
16		1.60B	1.48A	1.48A	1.40	394		2
17		1.58B		1.58B	1.61	427		2
18				1.61N	1.63	435		2
19	1.62	1.65	1.60A	1.65	1.57	424	60	37
20			1.40A	1.40A	1.28	367		37
23			1.06A	1.06A	1.03	246		37
24	90	90	90	90	93	254	10	47
25				93N	77	226		47
26				77N	84	238		47
27				84N	81	231		47
30				81N	85	242		47

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				85N	57	206		47
2		65B		57N	70	217		47
3	50	50	50	50	45	190	5	52
4		52B		52B	61	198		52
7				61N	65	213		52
8				[illegible]	65	213		52
9			62A	65N	62	218		52
10			60A	60A	62	223		52
11				62N	62	216		52
14				62N	65	221		52
15				65N	60	218		52
16	70	70	70	70	65	233	3	52
17			60A	60A	55	197		52
18			54A	54A	49	186		52
21	50	50	50	50	50	188	1	53
22				50N	47	188		53
23				47N	47	185		53
24			46A	46A	45	194		53
25				45N	43	191		53
28	38	38	38	38	38	183	20	73
29			37A	37A	32	154		73
30	35	37	35	27	37	165	20	93
31			34A	34A	34	153		93

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	33	34	30	30	28	135	31	123
4	29	30B	28	28	28	133	31	154
5	30	31	30	31	31	137	35	189
6	30	30	30	30	26	119	20	189
7	27	30B	27	30B	33	154	15	179
8	35	35	35	35	33	140	20	159
11	35	35	35	35	33	138		159
12	35	35	35	35	33	127	10	154
13	34	34	34	34	35	133	15	164
14	35	35	35	35	32	126	10	144
15	30	30	30	30	30	129	10	144
18	27	27	27	27	26	117	6	144
19	25	25	25	25	26	113	10	143
20				26N	26	117		143
21				26N	22	095		143
22				22N	19	084		143
25				19N	19	081		143
26	20	20	20	20	16	071	6	143
27	18	18	18	18	16	071	5	143
28	Exchange Closed: Thanksgiving Day							
29	15	15	15	15	17	054	5	138

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1986 35 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	15	15	15	15	15	056	10	138
3				15N	15	062		138
4			13A	13A	13	057		138
5	10	10	10	10	11	057	1	138
6	11	11	11	11	12	061	1	138
9	10	10	10	10	12	063	1	138
10	10	10	10	10	10	066	3	138
11	10	10	09	09	09	061	2	140
12	10	10	10	10	09	055	3	139
13	10	10	10	10	10	056	3	139
16	10	10	09A	09A	08	049	2	139
17	08	08	08	08	08	047	3	139
18	10	10	10	10	08	050	5	139
19	08	08	07A	07A	07	044	1	139
20	05	05	05	05	05	041	1	139
23				05N	05	039		139
24	06	06	06	06	05	033	25	164
25	Exchange Closed: Christmas							
26				05N	05	033		154
27	05	05	05	05	04	020	1	152
30				04N	04	018		152
31	03	03	03	03	03	014	2	152

JUNE 1986 36 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2.30	2.40	2.30	2.40	2.45	568	10	10
12			2.40A	2.45N	2.24	547		10
13			2.10A	2.10A	2.05	510		10
16		2.09B	1.93A	1.93A	1.85	477		10
17	1.95	2.05B	1.95	2.05B	2.09	510	110	120
18				2.09N	2.12	519		120
19				2.12N	2.05	507		120
20			1.85A	1.85A	1.71	448		120
23	1.40	1.40	1.38	1.38	1.35	316	120	20
24			1.30A	1.35N	1.26	324		20
25	1.27	1.27	1.27	1.27	1.06	291	10	20
26				1.06N	1.12	305	50	50
27				1.12N	1.10	296		50
30				1.10N	1.17	309		50

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	95	95	95	95	89	267	50	100
2	87	87	87	87	95	280	50	150
3	92	92	92	92	70	249		150
4		76B		76B	86	258		150
7		87B		87B	91	275		150
8			88A	91N	91	277		150
9			88A	91N	88	283		150
10	80	80	80	80	86	290	2	150
11				86N	86	282		150
14				86N	92	289		150
15	88	88	88	88	88	286	4	154
16	95	95	95	95	95	303	5	154
17			82A	82A	80	263		154
18			78A	78A	73	251		154
21	72	72	72	72	70	254	2	154
22				70N	71	255		154
23				71N	71	253		154
24			70A	70A	70	264		154
25			65A	70N	68	263		154
28	65	65	62A	62A	61	255	5	154
29			59A	59A	54	220		154
30	55	56	55	56	57	235	20	168
31			55A	55A	55	222		168

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1986 36 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.52	54	52	54	49	199	50	218
4	48	48	47	47	.47	197	20	238
5	49	50	49	50	50	.204	25	263
6	.50	50	50	50	45	181	20	269
7	45	50	45	50	54	226	17	271
8	55	56	56	56	53	.209	5	271
11	56	56	55	56	53	.208	5	271
12	50	50	50	.50	50	194	5	271
13	56	56	56	56	52	.203	5	276
14	50	50	50	50	52	194	5	276
15	50	50	50	50	48	.200	11	275
18	51	51	47A	47A	45	165	5	275
19	45	45	40	40	40	180	20	271
20	.43	43	43	43	43	165	25	272
21	—	—	—	43N	38	155	—	272
22	30	30	30	30	32	139	20	291
25	30	30	30	30	31	136	2	286
26	32	35B	30	32	30	122	33	313
27	28	28	28	28	28	121	91	386
28	Exchange Closed, Thanksgiving Day							
29	28	28	27	27	27	095	6	345

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	25	25	25	25	24	099	10	343
3	26	26	24	24	25	108	250	585
4	—	—	—	25N	23	100	—	585
5	20	20	20	20	21	100	1	574
6	20	20	20	20	22	107	1	583
9	20	20	20	20	20	110	51	583
10	20	20	20	20	20	115	3	581
11	25	25	23A	23A	21	107	3	581
12	20	20	20	20	20	098	2	579
13	21	21	20	20	21	100	3	582
16	22	22	18A	18A	18	090	6	581
17	15	15	15	15	16	087	3	579
18	15	15	15	15	16	093	7	576
19	15	15	15	15	14	085	2	575
20	10	11	10	11	12	079	5	579
23	12	12	12	12	11	077	1	575
24	10	10	10	10	11	067	1	573
25	Exchange Closed: Christmas							
26	—	—	—	11N	12	068		573
27	10	10	10	10	10	044	1	572
30	—	—	—	10N	.10	041	—	571
31	08	08	08	08	08	033	1	571

JUNE 1986 37 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	3.00	3.00	3.00	3.00	3.05	648	5	5
12	—		3.00A	3.05N	2.82	627		5
13	—	—	2.70A	2.70A	2.60	591		5
16	—	2.66B	2.47A	2.47A	2.40	559		5
17	—	2.62B	—	2.62B	2.67	591	—	5
18	—	—	—	2.67N	2.71	599		5
19	—	—	—	2.71N	2.62	587	—	5
20	2.50	2.50	2.35A	2.35A	2.20	529	5	5
23	—	—	1.81A	1.81A	1.75	391	—	5
24	—	—	1.70A	1.75N	1.65	390	—	5
25	—	—	—	1.65N	1.39	362		5
26	—	1.55B	—	1.55B	1.48	376		5
27	—	—	—	1.48N	1.47	367		5
30	—	—	—	1.47N	1.56	380		5

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1986 37 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	1.56N	1.24	335	...	5
2	—	—	—	1.24N	1.32	349	—	5
3	1.22@ 23	1.23	1.15A	1.15A	90	314	50	55
4	—	1.07B	—	1.07B	1.18	325	—	56
7	—	1.20B	—	1.20B	1.25	344	—	55
8	—	—	1.22A	1.25N	1.25	346	—	55
9	—	—	1.21A	1.25N	1.23	353	—	56
10	—	—	1.22A	1.22A	1.22	362	—	55
11	—	—	—	1.22N	1.21	356	...	55
14	—	—	—	1.21N	1.26	383	...	56
15	—	—	—	1.26N	1.22	360	—	56
16	1.30	1.30	1.30	1.30	1.30	380	5	60
17	—	—	1.20A	1.20A	1.13	336	—	60
18	—	—	1.10A	1.10A	1.04	323	—	60
21	—	—	—	1.04N	1.00	327	—	60
22	—	—	—	1.00N	1.00	330	—	60
23	—	—	—	1.00N	1.00	329	—	60
24	—		—	1.00N	1.02	344	—	60
25	—	—	1.00A	1.02N	98	344	—	60
28	95	95	95	95	93	337	5	60
29	—	—	87A	87A	81	298	—	60
30	80	80	80	80	86	317	12	70
31	83	83	83	83	83	302	10	70

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	80	82	80	82	73	.275	33	93
4	74	75B	70	70	72	274	40	133
5	78	79B	75	79B	.78	284	526	613
6	75	75	73A	73A	70	.258	10	613
7	65	90	65	90	91	312	532	1114
8	90	93	85	85	83	.293	65	1164
11	75	75	75	75	82	292	—	1164
12	80	80	80	80	76	276	10	1174
13	85	86	81A	81A	80	.289	5	1179
14	80	80	80	80	80	.279	5	1174
15	73	75	73	74	74	288	58	1128
18	73	73	72A	72A	70	271	11	1131
19	67	67	65	65	66	265	12	1125
20	68	70	68	70B	70	272	150	1136
21	—	—	67A	67A	60	234	—	1135
22	—	—	59A	59A	54	214	—	1135
25	55	55	55	55	54	209	1	1135
26	54	54	50	50	46	191	5	1133
27	48	50	45	45	46	180	90	1128
28	Exchange Closed; Thanksgiving Day							
29	36	40	35A	38	39	154	70	1132

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	34	35	34	35	38	159	161	1174
3	42	42	38	38	41	172	22	1184
4			37A	37A	37	161	—	1184
5	38	38	35A	35A	35	162	151	1233
6	35	35	35	35	37	171	3	1236
9	32	32	32	32	35	176	240	1276
10	35	35	35	35	37	183	3	1274
11	41	41	38	38	36	173	202	1374
12	35	35	35	35	35	160	2	1372
13	35	37	33	34	36	164	3	1372
16	34	34	30	30	30	150	156	1452
17	26	28	26	28	28	146	278	1620
18	25	26B	23	26B	27	156	75	1653
19	25	25	20	22	22	145	22	1656
20	21	21	20	20	20	136	41	1676
23	20	20	20	20	19	136	1	1675
24	20	22B	20	22B	19	122	2	1673
25	Exchange Closed: Christmas							
26	20	20	20	20	23	125	2	1672
27	18	18	16	18	18	086	103	1720
30	15	18	15	18	17	081	7	1714
31	17	17	14	14	13	068	25	1685

DEUTSCHEMARK OPTION ON FUTURES—PUTS
JUNE 1986 38 PUTS

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
IN OCTOBER 1985								
7	1.60	1.60	1.60	1.60	1.67	.417	5	5
8	—	—	1.65A	1.67N	1.67	.419	—	5
9	—	—	1.55A	1.67N	1.64	.428	—	5
10	—	—	—	1.64N	1.65	.437	—	5
11	—	—	—	1.65N	1.63	.430	—	5
14	—	—	—	1.63N	1.70	.440	—	5
15	—	—	—	1.70N	1.65	.438	—	5
16	1.70	1.70	1.70	1.70	1.70	.459	5	10
17	—	—	1.62A	1.62A	1.53	.413	—	10
18	—	—	1.48A	1.48A	1.43	.401	—	10
21	—	—	—	1.43N	1.40	.406	—	10
22	—	—	—	1.40N	1.39	.410	—	10
23	—	1.45B	—	1.39N	1.39	.411	—	10
24	—	—	—	1.39N	1.43	.428	—	10
25	1.38	1.38	1.38	1.38	1.40	.430	1	11
28	1.32	1.32	1.32	1.32	1.30	.425	6	16
29	1.16	1.19B	1.16	1.19B	1.17	.384	56	72
30	1.18	1.22	1.18	1.22	1.22	.406	60	82
31	1.20	1.20	1.20	1.20	1.20	.391	8	90
IN NOVEMBER								
1	—	—	1.18A	1.15A	1.06	.362	—	90
4	1.07	1.09	1.07	1.09	1.06	.362	30	120
5	1.10	1.15B	1.10	1.13	1.13	.374	10	130
6	1.10	1.10	1.00	1.01B	1.01	.346	18	134
7	1.00	1.23B	1.00	1.23B	1.21	.407	14	132
8	—	—	—	1.21N	1.18	.386	—	132
11	1.23	1.23	1.22A	1.23	1.17	.387	5	127
12	1.14	1.20B	1.14	1.16	1.08	.370	2	127
13	1.16	1.16	1.14A	1.14A	1.13	.385	1	127
14	1.10	1.11B	1.10	1.11B	1.13	.376	73	197
15	1.10	1.18	1.08	1.16A	1.11	.387	15	197
18	1.08	1.08	1.08	1.08	1.04	.370	2	197
19	1.05	1.05	1.01	1.04	1.05	.364	44	242
20	1.00	1.05	1.00	1.05	1.04	.373	155	315
21	.86	.86	.86	.86	.88	.329	20	335
22	.87	.87	.80A	.87	.83	.305	52	337
25	—	—	—	.83N	.81	.299	—	337
26	.79	.80	.73	.73	.74	.276	58	355
27	.74	.78	.74	.76A	.73	.275	18	392
28	Exchange Closed: Thanksgiving Day							
29	.61	.70	.61	.65	.62	.231	59	383
IN DECEMBER								
2	.60	.67	.57	.57	.60	.237	18	378
3	—	.67B	—	.60N	.65	.254	—	378
4	.62	.62	.58	.58	.60	.240	6	387
5	.55	.62B	.55	.56	.56	.241	130	418
6	.63	.63	.60	.60	.60	.252	22	438
9	.60	.61	.60	.61	.59	.260	6	438
10	.63	.63	.62	.63	.62	.270	6	439
11	.70	.70	.64A	.64A	.60	.257	66	433
12	.59	.59	.58A	.58A	.57	.241	2	432
13	.55@.54	.60	.54	.57	.59	.246	52	482
16	.55	.55	.55	.55	.51	.230	7	480
17	.50	.50	.48	.48	.48	.225	115	575
18	.46	.46	.44	.44	.48	.240	417	972
19	.43	.44	.42	.42A	.42	.227	13	974
20	.37	.38	.37	.37	.37	.219	262	1067
23	.33	.35B	.33	.35B	.37	.218	1	1067
24	.36	.37	.36	.37	.35	.199	32	1065
25	Exchange Closed: Christmas							
26	.38	.38	.37	.37	.37	.205	114	1065
27	.32	.33	.32	.33	.31	.150	36	1047
30	.27	.28B	.27	.28B	.27	.143	300	1328
31	.28	.28	.24A	.24A	.23	.124	2	1323

DEUTSCHEMARK OPTION ON FUTURES—PUTS
JUNE 1986 39 PUTS

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
IN OCTOBER 1985								
9	2.05	2.05	2.05	2.05	2.14	.503	1	1
10	—	—	—	2.14N	2.19	.513	—	1
11	—	—	2.10A	2.10A	2.15	.507	—	1
14	—	—	—	2.15N	2.20	.518	—	1
15	—	—	—	2.20N	2.15	.516	—	1
16	2.20	2.20	2.20	2.20	2.22	.538	5	6
17	—	—	2.10A	2.10A	2.01	.493	—	6
18	—	—	1.95A	1.95A	1.89	.480	—	6
21	—	—	—	1.89N	1.90	.487	—	6
22	—	—	—	1.90N	1.87	.492	—	6
23	—	—	—	1.87N	1.87	.494	—	6
24	—	—	—	1.87N	1.94	.514	—	6
25	—	—	1.90A	1.94N	1.90	.518	—	6
28	—	—	—	1.90N	1.85	.515	—	6
29	—	—	1.70A	1.70A	1.61	.474	—	6
30	1.65	1.70	1.65	1.70	1.73	.497	105	111
31	—	—	1.69A	1.69A	1.67	.483	100	211
IN NOVEMBER								
1	—	—	—	1.67N	1.50	.454	—	211
4	1.50	1.50	1.50	1.50	1.52	.454	40	246
5	1.53	1.58B	1.53	1.58B	1.57	.469	—	246
6	1.50	1.50	1.50	1.50	1.38	.440	10	248
7	1.39	1.65	1.39	1.65	1.69	.505	21	255
8	1.65	1.67B	1.60	1.60	1.63	.485	213	468
11	1.70	1.70	1.67A	1.70	1.62	.487	5	468
12	1.58	1.65B	1.58	1.58	1.52	.469	206	624
13	1.51	1.58	1.51	1.58	1.60	.487	23	627
14	1.56	1.56	1.56	1.56	1.55	.479	101	677
15	1.55	1.55	1.50	1.52B	1.55	.492	2	679
18	—	—	1.50A	1.50A	1.49	.476	—	679
19	1.36	1.43B	1.36	1.43B	1.51	.470	2	681
20	—	—	1.44A	1.51N	1.50	.479	—	681
21	—	—	1.44A	1.44A	1.31	.433	—	681
22	1.25	1.29B	1.25	1.25	1.22	.407	1	680
25	1.22	1.22	1.22	1.22	1.21	.400	100	780
26	1.27	1.31	1.07	1.07	1.07	.375	8	783
27	1.12	1.15	1.08A	1.08A	1.07	.373	15	786
28	Exchange Closed: Thanksgiving Day							
29	.95	1.00	.87A	1.00	.94	.322	6	783
IN DECEMBER								
2	.90	.90	.89A	.90	.92	.330	10	783
3	.98	.99B	.90	.96	.98	.350	23	792
4	.90	.90	.90	.90	.90	.333	3	795
5	.87	.94B	.87	.87	.87	.334	22	811
6	.91	.91	.91	.91	.92	.348	5	806
9	.85	.88B	.85	.88B	.90	.358	1	806
10	.91	.93B	.91	.92B	.93	.370	91	850
11	.95	1.00B	.93	.97	.92	.356	14	853
12	.87	.90	.87	.90	.90	.338	6	857
13	.89	.91	.88A	.89A	.91	.344	41	860
16	.90	.90	.90	.90	.83	.326	11	860
17	.77	.78	.68A	.78	.78	.322	434	1165
18	.75@.74	.75	.71	.73	.79	.341	171	1168
19	.69	.69	.69	.69	.69	.328	1	1168
20	.67	.67	.62	.65	.65	.318	7	1174
23	.61	.64	.61	.64	.64	.320	36	1173
24	.61	.63B	.61	.63B	.60	.298	3	1175
25	Exchange Closed: Christmas							
26	.68	.68	.68	.68	.66	.307	1	1174
27	.55	.55	.50	.50	.51	.237	2	1174
30	.48	.50	.48	.50	.47	.228	1303	2279
31	.44	.44	.42	.42	[illegible]	.203	52	2323

DEUTSCHEMARK OPTION ON FUTURES—PUTS
JUNE 1986 40 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	2.80	2.80	2.80	2.80	2.83	613	5	5
17			2.67A	2.67A	2.57	570		5
18			2.50A	2.50A	2.43	558		5
21				2.43N	2.45	566		5
22				2.45N	2.44	572		5
23				2.44N	2.44	576		5
24				2.44N	2.52	597		5
25			2.50A	2.52N	2.50	602		5
28			2.40A	2.40A	2.37	602		5
29			2.28A	2.28A	2.17	563		5
30				2.17N	2.30	58[illegible]		5
31			2.25A	2.25A	2.20	574		5

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2.20N	2.00	545		5
4	2.10	2.10	2.05	2.10	2.04	547	7	11
5	2.07	2.18	2.07	2.17A	2.13	563	150	161
6	1.95	1.95	1.95	1.95	1.82	536	60	211
7	1.95	2.30B	1.95	2.30B	2.28	600	40	256
8	2.20	2.30B	2.20	2.20	2.19	581	20	251
11	2.15	2.24B	2.15	2.15	2.21	585	5	251
12	2.22	2.22	2.14	2.14	2.06	568	11	252
13		2.15B		2.15B	2.17	586		252
14				2.17N	2.10	580		252
15	2.07	2.11B	2.07	2.11B	2.13	594	2	252
18			2.08A	2.08A	2.00	581		252
19	2.04	2.04	1.90	2.04	2.05	575	31	283
20			1.98A	2.05N	2.03	585		283
21			1.90A	1.90A	1.80	539		283
22	1.80	1.82B	1.70A	1.75A	1.69	512	1	284
25	1.70	1.70	1.70	1.70	1.68	506	1	284
26	1.65	1.65	1.60A	1.60A	1.53	480	5	284
27	1.58	1.58	1.52	1.52	1.52	477	7	285
28	Exchange Closed: Thanksgiving Day							
29	1.35	1.40	1.35	1.40	1.32	423	6	285

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.27	1.35	1.27	1.35	1.33	432	12	285
3	1.53	1.53	1.40A	1.40A	1.40	453	1	285
4	1.32	1.32	1.32	1.32	1.32	436	1	286
5	1.28	1.37B	1.28	1.28	1.28	437	220	445
6				1.28N	1.34	452		445
9	1.33	1.32	1.30A	1.32	1.35	464	55	445
10	1.37	1.37	1.35	1.37	1.37	477	104	368
11		1.45B		1.37N	1.37	463		318
12	1.22	1.30	1.22	1.30	1.30	443	58	368
13	1.28	1.30B	1.26	1.30B	1.32	451	51	419
16	1.30	1.30	1.23	1.23	1.20	432	113	467
17	1.15	1.16	1.13	1.16	1.17	429	238	668
18	1.16	1.19B	1.15A	1.19B	1.20	452	30	690
19	1.10	1.10	1.10	1.10	1.09	439	25	695
20	1.03	1.03	1.01	1.03	1.03	431	37	691
23	95	1.00	95	1.00	1.03	434	4	691
24	1.02	1.02	98	1.00	99	412	165	795
25	Exchange Closed: Christmas							
26	98	1.02	98	1.02	1.04	423	2	795
27	89	90	84A	84A	83	343	7	780
30	81	81	80	80	77	334	55	829
31	72	74	70A	70A	71	303	7	783

DEUTSCHEMARK OPTION ON FUTURES—PUTS
JUNE 1986 41 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	3.50	3.50	3.50	3.50	3.50	683	5	5
17			3.32A	3.32A	3.19	643		5
18			3.10A	3.10A	3.03	633		5
21		3.05B		3.05B	3.11	641		5
22				3.11N	3.07	64[illegible]		5
23				3.07N	3.07	653		5
24				3.07N	3.20	674		5
25			3.18A	3.20N	3.18	680		5
28			3.05A	3.05A	3.02	681		5
29			2.92A	2.92A	2.83	646		5
30	2.80	2.92	2.80	2.92	2.95	670	30	25
31			2.83A	2.83A	2.80	659		15

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				2.80N	2.60	633		15
4	2.65	2.65	2.65	2.65	2.65	636	5	20
5	2.66	2.76B	2.66	2.76B	2.75	651	100	120
6	2.54	2.60B	2.54	2.60B	2.44	627	10	130
7	2.60	3.05	2.60	3.05	3.02	688	205	335
8	2.90	3.02B	2.90	2.90	2.87	671	10	345
11	2.75	2.75	2.75	2.75	2.89	676	5	345
12	2.77	2.77	2.77	2.77	2.70	661	5	350
13		2.80B		2.80B	2.87	679		350
14	2.87	2.87	2.84	2.84	2.76	674	750	995
15	2.72	2.85B	2.70	2.78B	2.83	688	73	1047
18			2.74A	2.74A	2.66	678		1046
19		2.70B	2.60A	2.66N	2.67	673		1046
20	2.72	2.75B	2.62A	2.72	2.72	683	20	1066
21			2.50A	2.50A	2.42	640		1066
22	2.35	2.45B	2.30	2.30	2.30	615	25	1086
25				2.30N	2.25	609	1	1082
26	2.17	2.17	2.15A	2.15A	2.12	583	5	1082
27	2.20	2.20	2.09A	2.10	2.10	581	5	1082
28	Exchange Closed: Thanksgiving Day							
29	1.86	1.94	1.86	1.90A	1.81	526	8	1084

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.85	1.90	1.79A	1.90	1.83	536	11	1085
3		1.93B		1.93B	1.94	558		1085
4	1.80	1.81B	1.80	1.81B	1.83	540	1	1085
5	1.83	1.90B	1.80A	1.82A	1.80	541	1	1086
6		1.81B		1.81B	1.88	557		1086
9	1.94	1.94	1.90	1.90	1.88	570	7	1090
10	1.91	1.91	1.91	1.91	1.95	583		1090
11		2.03B		1.95N	1.92	570		1090
12			1.86A	1.86A	1.82	551		1090
13	1.88	1.88	1.84	1.84	1.85	559	4	1090
16				1.85N	1.70	541	2	1090
17			1.65A	1.65A	1.66	539		1090
18		1.73B		1.73B	1.71	563		1090
19			1.62A	1.62A	1.60	552		1090
20	1.57	1.57	1.56A	1.57	1.54	546	135	1225
23	1.54	1.54	1.54	1.54	1.54	552	1	1225
24	1.57	1.57	1.49A	1.50	1.50	530	122	1347
25	Exchange Closed: Christmas							
26	1.58	1.58	1.50	1.51B	1.55	543	2	1347
27	1.30	1.34B	1.25	1.25	1.24	459	161	1328
30	1.25	1.25	1.20A	1.20A	1.18	451	1	1328
31	1.09	1.15	1.05	1.07B	1.11	418	22	1326

DEUTSCHEMARK OPTION ON FUTURES—PUTS

JUNE 1986 42 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.35	2.40	2.35	2.40	2.43	.635	1	1
3	2.58	2.58	2.57A	2.57A	2.55	.656	10	11
4	2.35	2.35	2.35	2.35	2.44	.639	5	16
5	2.50	2.52B	2.44A	2.44A	2.40	.640	5	21
6	2.40	2.43B	2.40	2.40	2.50	.656	5	26
9	2.52	2.52	2.52	2.52	2.52	.668		26
10	2.62	2.62	2.62	2.62	2.60	.681	1	26
11	2.64	2.70B	2.64	2.64	2.55	.669	1	27
12	2.51	2.51	2.51	2.51	2.45	.652	1	27
13	2.50	2.50	2.50	2.50	2.48	.660	1	27
16	2.54	2.54	2.54	2.54	2.33	.645	11	27
17	2.28	2.28	2.28	2.28	2.28	.643	5	32
18		2.30B		2.28N	2.35	.668		32
19			2.24A	2.24A	2.23	.659		32
20			2.22A	2.22A	2.15	.654		32
23				2.15N	2.16	.662		32
24				2.16N	2.07	.643		32
25	Exchange Closed; Christmas							
26		2.12B		2.12B	2.14	.657		32
27			1.88A	1.88A	1.77	.577		31
30	1.72	1.77B	1.72	1.77B	1.70	.570	5	36
31	1.61	1.61	1.57A	1.57A	1.60	.537	100	136

JUNE 1986 43 PUTS

IN DECEMBER 1985

4	3.05	3.07	3.05	3.07	3.12	.728	6	6
5	3.12	3.23B	3.11	3.11	3.10	.729	6	12
6		3.15B		3.15B	3.22	.742		12
9	3.25	3.25	3.25	3.25	3.25	.754	2	14
10	3.33	3.33	3.33	3.33	3.34	.766	1	14
11	3.38	3.45B	3.38	3.38	3.28	.756	1	14
12	3.20	3.20	3.20	3.20	3.16	.741	1	14
13	3.15	3.15	3.15	3.15	3.20	.749	1	15
16	3.25	3.25	3.25	3.25	3.03	.736	1	14
17	3.00	3.00	3.00	3.00	2.99	.736	4	17
18	3.02	3.07	3.02	3.07	3.10	.758	1	17
19	3.06	3.06	2.90A	3.00A	2.96	.752	1	17
20	2.95	2.95	2.95	2.95	2.86	.749	1	17
23				2.86N	2.89	.758		17
24				2.89N	2.78	.743		17
25	Exchange Closed; Christmas							
26		2.85B		2.85B	2.87	.756		17
27			2.65A	2.65A	2.41	.686		15
30				2.41N	2.35	.680		15
31			2.17A	2.17A	2.18	.650		15

SEPTEMBER 1986 38 PUTS

IN DECEMBER 1985

12	.72	.72	.72	.72	.72	.253	5	5
13	.74	.74	.74	.74	.74	.257	5	10
16				.74N	.64	.244		10
17				.64N	.64	.240		10
18			.58A	.64N	.64	.253		10
19				.64N	.61	.242		10
20			.60A	.60A	.54	.235		10
23			.52A	.52A	.50	.231		10
24	.51	.51	.51	.51	.50	.216	1	11
25	Exchange Closed; Christmas							
26	.50	.50	.50	.50	.52	.221	1	12
27			.50A	.50A	.42	.177		12
30	.42	.43B	.42	.42	.40	.171	52	64
31				.40N	.41	.155		63

DEUTSCHEMARK OPTION ON FUTURES—PUTS

SEPTEMBER 1986 39 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	1.00	1.03	1.00	1.03	.95	.323	15	15
17				.95N	.95	.319		15
18	.95	.95	.95	.95	.95	.335	1	15
19				.95N	.91	.324		15
20			.89A	.89A	.83	.316		15
23				.83N	.82	.314		15
24			.81A	.81A	.76	.297		15
25	Exchange Closed; Christmas							
26		.78B		.78B	.79	.304		15
27			.75A	.75A	.65	.251		15
30	.65	.65	.65	.65	.62	.244	4	19
31				.62N	.61	.225		19

SEPTEMBER 1986 40 PUTS

IN DECEMBER 1985

10	1.55	1.55	1.55	1.55	1.55	.444	2	2
11	1.57	1.60B	1.57	1.57	1.52	.433	2	4
12	1.40	1.40	1.40	1.40	1.49	.416	7	11
13	1.40	1.40	1.40	1.40	1.45	.423	1	12
16	1.40	1.40	1.34	1.34	1.33	.408	9	17
17	1.20	1.32	1.20	1.32	1.33	.405	2	18
18	1.30	1.30	1.30	1.30	1.35	.423	1	19
19				1.35N	1.30	.412		19
20			1.25A	1.25A	1.20	.406		19
23				1.20N	1.19	.405		19
24			1.18A	1.18A	1.12	.387		19
25	Exchange Closed; Christmas							
26				1.12N	1.15	.395		19
27	1.00	1.00	1.00	1.00	.95	.336		19
30				.95N	.92	.329	1	20
31				.92N	.90	.307		20

SEPTEMBER 1986 41 PUTS

IN DECEMBER 1985

10	2.00	2.00	2.00	2.00	2.00	.530	2	2
11	2.15	2.15	2.15	2.15	1.97	.519	2	4
12	1.90	1.90	1.90	1.90	1.92	.503	2	6
13	1.88	1.88	1.88	1.88	1.94	.510	6	12
16	1.85	1.85	1.85	1.85	1.80	.496	1	13
17	1.81	1.81	1.80	1.80	1.80	.493	15	26
18	1.75	1.75	1.75	1.75	1.82	.513	1	27
19				1.82N	1.76	.504		27
20	1.70	1.74	1.70	1.74	1.67	.498	225	246
23				1.67N	1.67	.498		246
24			1.65A	1.65A	1.56	.481		246
25	Exchange Closed; Christmas							
26		1.58B		1.58B	1.60	.491		246
27	1.45	1.45	1.45	1.45	1.36	.428	3	246
30				1.36N	1.31	.422		246
31				1.31N	1.27	.397		246

SEPTEMBER 1986 42 PUTS

IN DECEMBER 1985

16	2.45	2.45	2.45	2.45	2.37	.581	10	10
17				2.37N	2.37	.580		10
18				2.37N	2.38	.600		10
19				2.38N	2.32	.592		10
20				2.32N	2.23	.588		10
23	2.25	2.25	2.25	2.25	2.24	.590	1	11
24			2.23A	2.23A	2.11	.574		11
25	Exchange Closed; Christmas							
26	2.29	2.30	2.29	2.30	2.20	.584	2	13
27	2.01	2.02B	1.90	1.90	1.86	.522	2	14
30				1.86N	1.79	.516		14
31	1.70	1.70	1.70	1.70	1.71	.492	4	18

DEUTSCHEMARK OPTION ON FUTURES—CALLS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	4,552	2,852	3,944	2,385	....	5,021	4,136	....	5,398	3,802	....
2	4,817	....	....	3,148	4,592	....	1,630	3,005	Closed	2,211	....	4,637
3	2,988	....	....	2,337	7,176	2,735	1,636	....	3,430	4,767	....	3,677
4	2,260	4,617	3,349	2,867	....	2,241	Closed	....	3,629	7,044	2,122	2,607
5	....	3,323	2,249	Closed	....	3,886	3,777	3,595	6,416	....	2,000	8,607
6	....	3,239	4,031	....	7,943	2,720	....	3,368	6,092	....	3,431	2,609
7	3,295	4,010	3,823	....	4,737	5,715	....	2,358	....	2,539	4,806	....
8	2,616	9,854	2,652	2,619	4,060	....	6,249	2,056	....	2,079	3,244	....
9	2,435	....	....	3,595	7,747	....	4,656	2,743	2,760	4,962	....	1,787
10	3,583	....	....	2,939	5,291	2,332	6,629	....	4,047	6,306	....	1,986
11	2,009	3,824	4,385	5,410	....	1,417	2,940	....	7,275	1,535	1,812	3,049
12	....	10,597	4,665	3,608	....	2,979	4,951	3,891	2,356	....	3,370	3,016
13	....	5,224	4,210	....	6,228	1,409	....	5,448	4,021	....	2,122	4,446
14	3,683	3,768	3,733	....	6,202	1,309	....	2,236	....	834	3,045	....
15	2,697	4,245	3,014	3,740	4,732	....	4,209	5,064	....	1,745	1,688	....
16	2,786	....	....	5,647	2,355	....	3,588	2,767	3,972	3,286	....	3,450
17	1,910	....	....	4,135	2,142	1,258	7,401	....	2,619	4,152	....	3,711
18	3,576	Closed	5,001	7,058	....	2,459	6,593	....	2,192	2,485	2,545	5,153
19	....	4,208	7,333	3,622	....	3,274	2,747	1,606	1,778	....	3,459	2,352
20	....	3,779	8,099	....	6,643	3,428	....	4,076	3,959	....	2,538	1,537
21	2,061	5,067	9,662	....	3,346	1,105	....	7,208	....	1,787	3,828	....
22	2,051	8,964	3,395	4,646	2,937	....	2,900	6,775	....	3,129	5,063	....
23	2,681	....	....	7,655	3,087	....	6,786	3,306	10,056	1,878	....	1,156
24	4,169	....	....	5,919	1,730	1,864	3,546	....	5,542	3,651	....	1,368
25	4,206	6,185	4,433	3,960	....	1,342	2,405	....	3,906	3,620	7,102	Closed
26	....	9,032	4,405	3,946	....	2,539	4,848	2,814	4,507	....	6,323	384
27	....	9,966	7,876	....	Closed	1,980	....	2,541	5,004	....	4,985	3,493
28	4,968	10,120	5,565	....	1,857	4,625	....	2,127	....	1,959	Closed	....
29	2,958	....	8,201	3,199	3,500	....	4,583	4,430	....	4,927	5,782	....
30	3,171	....	....	3,797	3,643	....	5,930	2,400	3,159	4,518	....	3,591
31	3,967	....	....	....	4,229	....	4,855	....	....	6,874	....	4,306
Total	68,887	114,574	102,933	87,791	96,562	50,617	97,880	77,950	86,730	81,686	73,067	66,922
Average	3,131	6,030	4,902	4,181	4,389	2,531	4,449	3,543	4,337	3,552	3,653	3,187

DEUTSCHEMARK OPTION ON FUTURES—CALLS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	39,175	66,381	35,427	42,067	....	27,091	36,679	....	25,000	39,538	....
2	23,760	....	....	35,138	43,273	....	27,065	36,568	Closed	24,889	....	40,887
3	24,116	....	....	35,075	43,628	47,916	26,989	....	37,741	25,695	....	38,174
4	24,584	39,383	66,606	35,172	....	45,915	Closed	....	35,818	30,135	40,282	37,103
5	....	40,251	67,180	Closed	....	45,985	28,351	36,785	36,120	....	40,497	38,224
6	....	40,005	67,645	....	47,261	45,930	....	37,461	20,731	....	40,764	32,351
7	24,990	41,073	68,051	....	48,919	27,260	....	37,916	....	30,068	41,766	....
8	25,191	46,127	34,363	35,599	47,398	....	28,391	37,907	....	30,300	42,184	....
9	25,956	....	....	36,102	47,768	....	28,834	37,944	19,151	30,039	....	23,383
10	26,109	....	....	36,454	49,141	20,252	29,895	....	19,963	31,611	....	23,257
11	26,959	47,330	26,304	36,970	....	20,704	30,142	....	21,623	31,813	41,462	24,647
12	....	50,328	27,004	37,310	....	20,770	30,813	37,250	22,405	....	41,485	26,424
13	....	51,790	27,795	....	49,009	20,968	....	38,619	23,115	....	41,078	27,588
14	28,067	52,825	29,291	....	48,960	21,395	....	38,494	....	31,726	41,099	....
15	29,186	54,161	30,302	37,541	49,245	....	30,789	38,878	....	32,567	41,279	....
16	30,304	....	....	37,582	49,133	....	31,302	38,447	23,193	32,379	....	27,864
17	30,850	....	....	37,981	49,337	22,192	32,718	....	23,698	32,129	....	29,335
18	32,063	Closed	32,128	38,904	....	23,334	34,538	....	23,951	32,615	40,982	29,643
19	....	55,091	32,363	37,221	....	23,933	34,475	38,446	24,455	....	41,499	30,333
20	....	56,167	34,194	....	49,298	24,085	....	36,965	25,410	....	41,896	30,036
21	32,572	57,335	35,976	....	49,736	24,028	....	36,145	....	32,027	42,738	....
22	32,496	59,297	35,382	37,777	49,927	....	34,448	35,614	....	32,900	41,688	....
23	32,718	....	....	38,138	49,605	....	36,051	35,856	24,265	32,744	....	30,023
24	33,527	....	....	40,764	49,475	23,228	36,057	....	24,866	33,320	....	30,547
25	33,657	60,801	34,246	40,558	....	23,029	36,370	....	24,622	34,527	44,356	Closed
26	....	63,291	35,532	41,795	....	23,757	37,291	35,876	24,765	....	43,158	30,567
27	....	63,073	35,897	....	Closed	24,135	....	35,018	24,256	....	42,333	30,951
28	35,513	65,669	35,658	....	49,488	25,567	....	35,220	....	34,590	Closed	....
29	35,522	....	36,409	41,475	49,304	....	36,796	37,165	....	35,659	42,049	....
30	35,960	....	....	41,636	48,532	....	36,120	37,305	24,945	36,597	....	31,431
31	37,683	....	....	....	47,959	....	36,239	....	....	38,530	....	32,132
Average	30,081	51,746	40,891	37,839	48,112	27,719	32,308	37,116	25,255	31,820	41,607	30,710

DEUTSCHEMARK OPTION ON FUTURES—PUTS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	3,068	1,695	2,329	1,669	....	1,178	3,095	....	1,906	2,217	....
2	2,282	....	....	2,637	2,925	....	1,243	1,796	Closed	1,649	....	2,213
3	862	....	....	2,723	3,351	1,795	1,369	....	4,640	2,263	....	3,301
4	1,040	3,338	1,864	3,051	....	1,543	Closed	....	2,664	1,751	1,644	1,203
5	....	2,439	3,035	Closed	....	1,221	2,969	1,388	4,097	....	2,828	1,626
6	....	3,479	3,731	....	6,942	851	....	1,584	6,290	....	1,308	1,268
7	1,268	4,030	2,097	....	2,991	1,760	....	1,864	....	1,724	3,731	....
8	438	3,624	1,752	2,452	2,512	....	2,093	822	....	1,084	2,252	....
9	961	....	....	2,394	3,901	....	1,690	2,279	2,440	2,050	....	710
10	1,269	....	....	1,556	1,579	1,048	2,557	....	2,197	1,335	....	657
11	1,281	2,494	2,418	3,463	....	899	2,893	....	1,805	1,800	1,629	1,381
12	....	2,709	1,258	3,153	....	1,970	3,378	2,315	2,335	....	3,089	1,295
13	....	4,175	1,408	....	2,969	435	....	2,212	1,364	....	830	842
14	1,385	2,482	1,208	....	3,701	660	....	1,002	....	1,539	2,161	....
15	978	1,652	1,917	2,402	2,330	....	1,206	2,628	....	1,479	1,574	....
16	681	....	....	1,418	1,007	....	1,818	1,000	951	3,094	....	1,755
17	1,637	....	....	2,114	1,174	632	3,642	....	1,492	1,819	....	2,613
18	1,299	Closed	1,174	3,999	....	1,361	2,136	....	1,577	2,268	1,557	2,303
19	....	3,018	2,324	3,159	....	1,344	1,625	797	1,520	....	2,022	1,618
20	....	4,010	2,503	....	3,207	1,817	....	2,783	2,269	....	1,728	1,519
21	351	3,798	2,457	....	2,323	1,626	....	2,816	....	1,782	2,337	....
22	1,029	2,526	1,220	3,563	1,282	....	1,286	3,989	....	1,780	1,306	....
23	1,935	....	....	7,073	2,079	....	2,272	2,977	4,679	1,205	....	718
24	1,339	....	....	6,079	1,322	1,811	2,033	....	4,063	2,362	....	1,327
25	3,394	4,315	1,766	4,226	....	1,469	1,199	....	3,334	1,551	1,690	Closed
26	....	3,674	3,371	1,955	....	1,459	3,119	1,602	1,803	....	2,913	357
27	....	4,610	4,715	....	Closed	1,386	....	2,035	833	....	1,851	2,906
28	677	4,721	3,664	....	1,523	1,272	....	2,550	....	1,077	Closed	....
29	2,531	....	3,900	1,255	1,568	....	3,179	1,035	....	3,014	2,622	....
30	2,276	....	....	3,455	1,709	....	2,827	2,671	2,447	1,994	....	3,157
31	1,553	....	....	....	1,885	....	3,906	....	....	2,800	....	2,433
Total	30,466	64,162	49,477	64,456	53,949	26,359	49,618	45,240	52,800	43,326	41,289	35,202
Average	1,385	3,377	2,356	3,069	2,452	1,318	2,255	2,056	2,640	1,884	2,064	1,676

DEUTSCHEMARK OPTION ON FUTURES—PUTS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	20,288	22,524	19,464	33,334	....	16,432	25,625	....	19,317	27,366	....
2	13,874	....	....	20,336	32,743	....	16,442	26,314	Closed	19,501	....	39,297
3	13,913	....	....	20,434	32,374	38,152	16,690	....	28,785	20,333	....	40,590
4	13,456	20,602	22,937	20,618	....	37,989	Closed	....	27,557	20,434	28,055	40,356
5	....	20,673	22,415	Closed	....	38,096	17,401	26,627	28,341	....	29,447	40,731
6	....	21,066	22,194	....	31,692	38,104	....	26,772	16,430	....	29,665	17,038
7	13,485	21,756	22,560	....	31,814	17,819	....	27,629	....	21,098	31,483	....
8	13,403	22,521	13,523	21,237	32,035	....	17,170	27,689	....	21,564	32,079	....
9	13,629	....	....	21,156	32,213	....	17,622	27,839	12,107	21,893	....	15,764
10	14,074	....	....	21,073	32,311	13,612	18,776	....	12,973	22,425	....	15,876
11	14,574	21,505	13,721	21,174	....	13,675	18,526	....	13,776	22,581	32,463	16,169
12	....	22,196	13,949	21,812	....	14,021	19,109	27,778	13,827	....	33,230	16,957
13	....	21,387	14,566	....	32,706	14,248	....	28,149	14,041	....	33,274	17,494
14	14,758	22,045	15,042	....	33,597	14,267	....	28,160	....	22,717	34,280	....
15	14,950	22,245	16,107	22,629	34,003	....	19,376	28,585	....	23,326	34,807	....
16	15,177	....	....	22,666	34,055	....	19,737	28,623	14,131	24,201	....	18,272
17	16,064	....	....	23,446	34,312	14,437	20,674	....	14,808	24,578	....	19,592
18	16,492	Closed	15,897	24,784	....	14,739	20,884	....	15,473	24,781	34,800	20,233
19	....	22,002	16,141	26,241	....	15,381	20,994	28,916	16,030	....	35,295	20,658
20	....	21,790	16,141	....	35,711	15,708	....	28,449	16,569	....	35,514	21,317
21	16,497	21,214	16,910	....	36,466	16,488	....	26,539	....	24,812	35,506	....
22	16,512	21,024	17,136	26,395	36,874	....	21,280	29,245	....	24,806	35,618	....
23	17,137	....	....	29,131	37,759	....	22,111	29,089	15,518	24,956	....	21,476
24	17,781	....	....	30,897	37,769	15,802	22,532	....	17,018	25,581	....	21,833
25	16,823	20,992	16,524	32,279	....	15,784	22,713	....	18,365	25,519	35,821	Closed
26	....	19,576	16,369	32,927	....	15,821	23,948	29,137	18,559	....	36,989	21,876
27	....	20,505	16,811	....	Closed	15,894	....	28,948	18,826	....	37,633	22,510
28	17,081	22,379	17,260	....	37,994	16,260	....	30,169	....	25,489	Closed	....
29	17,838	....	18,139	32,874	37,836	....	24,204	30,228	....	26,123	38,551	....
30	18,705	....	....	33,433	37,350	....	25,388	29,949	18,979	26,618	....	23,905
31	19,706	....	....	....	37,839	....	26,000	....	....	26,731	....	24,474
Average	15,724	21,356	17,470	25,000	34,672	19,815	20,364	28,203	17,606	23,451	33,594	23,639

DEUTSCHEMARK OPTION ON FUTURES—CALLS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	1	1	3	....	....	398	....	104	49	....
2	....	....	....	....	....	....	260	437	Closed	284	....	1,226
3	....	....	....	....	....	390	....	....	289	30	....	2,185
4	....	....	....	....	....	2,080	Closed	....	2,129	134	57	1,523
5	....	....	....	Closed	....	302	....	15	244	....	77	548
6	....	....	....	....	....	188	....	82	852	....	33	329
7	....	....	3	....	....	1,748	....	2	....	508	29	....
8	....	....	367	....	....	....	....	10	....	3	5	....
9	....	....	....	....	....	....	....	2	3,051	1	....	9,228
10	....	....	....	....	....	8,048	....	....	....	158	....	....
11	....	....	17	....	....	....	16	....	....	12	3	17
12	....	....	....	....	....	....	40	5	....	....	7	....
13	....	....	....	....	....	....	....	17	....	....	225	96
14	....	....	....	....	....	....	....	140	....	34	268	....
15	....	....	....	....	103	....	968	515	....	....	1	....
16	....	....	....	10	25	....	....	584	....	13	....	14
17	....	....	....	12	1	....	5	....	....	3	....	20
18	....	Closed	....	....	....	....	1	....	....	22	94	8
19	....	....	....	1,050	....	....	140	71	....	....	258	28
20	....	....	....	....	....	....	....	869	....	....	11	600
21	....	....	....	....	10	....	....	435	....	438	12	....
22	....	....	....	40	....	....	30	159	....	29	1,856	....
23	....	....	....	34	10	....	3	261	....	810	....	1
24	....	....	....	....	205	....	6	....	221	366	....	10
25	....	....	....	....	....	....	1	....	18	....	53	Closed
26	....	....	....	....	....	....	....	31	43	....	46	38
27	....	....	....	....	Closed	....	....	883	161	....	493	41
28	....	1	....	....	64	....	....	101	....	89	Closed	....
29	....	....	....	....	23	....	569	407	....	356	48	....
30	....	....	....	....	297	....	174	150	8	87	....	50
31	....	....	....	....	372	....	18	....	....	90	....	21
Total	....	1	388	1,147	1,113	12,756	2,231	5,574	7,016	3,571	3,625	15,983
Average	....	1	97	191	101	2,126	159	253	702	170	181	841

DEUTSCHEMARK OPTION ON FUTURES—PUTS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	27	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	1	....	9	....	....	....
4	2	....	3	....	....	....	Closed	....	1,608	....	....	....
5	....	5	557	Closed	....	142	....	....	66	....	....	....
6	....	....	188	....	3	65	....	....	4	....	....	....
7	....	3	111	....	....	13	....	....	....	....	....	....
8	....	....	6,534	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	5,306	....	....	1,488
10	....	....	....	....	....	4,729	....	....	....	....	....	....
11	3	181	62	....	....	....	....	....	....	....	....	....
12	....	40	....	....	....	....	....	....	....	....	....	....
13	....	1,435	....	....	....	....	....	....	1	....	....	....
14	....	1	....	....	....	....	....	....	....	....	....	....
15	23	3	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	....
18	....	Closed	....	....	....	....	....	....	....	....	....	....
19	....	1	....	....	....	....	....	....	....	....	....	....
20	....	78	....	....	....	....	....	....	....	....	....	....
21	....	447	....	....	....	....	....	....	....	....	....	....
22	....	11	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	12	....	....	....	....	....	....	....	....	....	....	....
25	....	7	....	....	....	....	....	....	....	....	....	Closed
26	....	2,357	....	....	....	....	....	....	....	....	....	....
27	....	11	....	....	Closed	....	....	....	....	....	....	....
28	....	16	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	202	....	....	....	....	....	....	....
30	47	....	....	....	1	....	....	....	....	....	....	....
31	4	....	....	....	71	....	....	....	....	....	....	....
Total	91	4,596	7,482	....	277	4,949	1	....	6,994	....	....	1,488

SINGAPORE DEUTSCHEMARK FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	.3181	.3182	.3174	.3175@.3174	.3175 (3.1496)	347	441
3....	.3166	.3171	.3165	.3168	.3168 (3.1565)	203	446
4....	.3182	.3184	.3177	.3178	.3178 (3.1466)	526	314
7....	.3166	.3167	.3162	.3164	.3164 (3.1605)	324	360
8....	.3199	.3202	.3197	.3200@.3201	.3200 (3.1250)	579	369
9....	.3167	.3171	.3167	.3171	.3171 (3.1535)	153	455
10....	.3192	.3198	.3192	.3194	.3194 (3.1308)	471	391
11....	.3176	.3183	.3175	.3177@.3178	.3178 (3.1466)	761	394
14....	.3170	.3173	.3168	.3172	.3172 (3.1525)	442	423
15....	.3147	.3154	.3146	.3153	.3153 (3.1715)	532	483
16....	.3151	.3155	.3151	.3154@.3153	.3153 (3.1715)	406	499
17....	.3172	.3172	.3160	.3161@.3160	.3160 (3.1645)	639	579
18....	.3166	.3177	.3165	.3173	.3173 (3.1515)	1042	502
21....	.3171	.3172	.3168	.3170	.3170 (3.1545)	303	544
22....	.3166	.3166	.3157	.3159	.3159 (3.1655)	1151	667
23....	.3160	.3163	.3160	.3162	.3162 (3.1625)	414	626
24....	.3162	.3169	.3162	.3167	.3167 (3.1575)	676	574
28....	.3166	.3167	.3165	.3166@.3165	.3166 (3.1585)	380	616
29....	.3174	.3176	.3172	.3172	.3172 (3.1525)	516	559
30....	.3164	.3165	.3162	.3164	.3164 (3.1605)	333	563
31....	.3163	.3164	.3162	.3164	.3164 (3.1605)	320	492

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3169	.3170	.3168	.3170	.3170 (3.1545)	274	357
4....	.3140	.3140	.3133	.3139	.3139 (3.1857)	491	536
5....	.3118	.3119	.3117	.3118	.3118 (3.2017)	217	617
6....	.3109	.3112	.3108	.3111	.3111 (3.2144)	296	603
7....	.3106	.3108	.3105	.3107	.3107 (3.1285)	194	506
8....	.3092	.3095	.3092	.3094	.3094 (3.2320)	339	543
11....	.3082	.3084	.3082	.3083	.3083 (3.2435)	69	539
12....	.3067	.3068	.3061	.3062	.3062 (3.2658)	258	611
13....	.3042	.3050	.3039	.3043	.3043 (3.2862)	390	602
14....	.3040	.3051	.3040	.3051	.3051 (3.2776)	....	....
15....	.3053	.3060	.3052	.3059	.3059 (3.2690)	669	709
18....	.3086	.3090	.3075	.3079	.3079 (3.2478)	....	....
19....	.3086	.3090	.3075	.3079	.3079 (3.2478)	....	....
20....	Closed						
21....	Closed						
22....	.2985	.2985	.2971	.2971	.2971 (3.3658)	101	655
25....	.2946	.2957	.2946	.2949	.2949 (3.3909)	182	627
26....	.2914	.2919	.2886	.2897	.2897 (3.4518)	744	618
27....	.2924	.2928	.2901	.2910	.2910 (3.4364)	744	580
28....	.3006	.3010	.3004	.3004	.3004 (3.3288)	100	404

IN MARCH

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.2980@.2970	.2998	.2965	.2998@.2997	.2998 (3.3355)	485	381
4....	.2993	.3004	.2982	.2984	.2984 (3.3512)	313	489
5....	.2960	.2961	.2930	.2930	.2930 (3.4129)	557	451
6....	.2911	.2917	.2896	.2903@.2905	.2904 (3.4435)	378	323
7....	.2950	.2964	.2946	.2955	.2955 (3.3840)	104	299
8....	.2927	.2927	.2911	.2911	.2913 (3.4328)	71	294
11....	.2942	.2960	.2942	.2960	.2960 (3.3783)	77	114
12....	.3009	.3029	.3009	.3029	.3029 (3.3014)	53	104
13....	.2986	.2997	.2986	.2992	.2990 (3.3444)	7	79
14....	....	....	....	.2990	.2964 (3.3738)	....	65
15....	....	....	....	.2964	.2942 (3.3990)	....	65
18....	....	....	....	....	.2962 (3.3760)	1	....

SINGAPORE DEUTSCHEMARK FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	....	....	.3224	.3204 (3.1210)	....	....
3....	....	....	....	.3240	.3197 (3.1279)	....	....
4....	....	....	....	.3197	.3207 (3.1181)	....	....
7....	....	....	....	.3207	.3194 (3.1308)	....	....
8....	....	....	....	.3194	.3229 (3.0969)	....	....
9....	....	....	....	.3229	.3199 (3.1259)	....	....
10....	....	....	....	.3199	.3221 (3.1046)	....	....
11....	....	....	....	.3221	.3206 (3.1192)	....	....
14....	....	....	....	.3206	.3198 (3.1269)	....	....
15....	....	....	....	.3198	.3176 (3.1486)	....	1
16....	....	....	....	.3176	.3174 (3.1505)	....	6
17....	....	....	....	.3174	.3181 (3.1436)	....	6
18....	....	....	....	.3181	.3194 (3.1308)	....	6
21....	....	....	....	.3194	.3192 (3.1328)	....	6
22....	....	....	....	.3192	.3181 (3.1436)	....	5
23....	....	....	....	.3181	.3184 (3.1407)	....	5
24....	....	....	....	.3184	.3189 (3.1357)	....	5
25....	....	....	....	.3189	.3197 (3.1279)	....	5
28....	....	....	....	.3197	.3187 (3.1377)	....	5
29....	....	....	....	.3187	.3192 (3.1328)	....	5
30....	....	....	....	.3192	.3184 (3.1407)	....	20
31....	....	....	....	.3184	.3184 (3.1407)	....	20

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.3184	.3191 (3.1338)	....	15
4....	....	....	....	.3191	.3160 (3.1645)	....	15
5....	....	....	....	.3160	.3139 (3.1857)	....	15
6....	....	....	....	.3139	.3132 (3.1928)	....	15
7....	....	....	....	.3132	.3128 (3.1969)	....	15
8....	....	....	....	.3128	.3116 (3.2092)	....	15
11....	....	....	....	.3116	.3106 (3.2195)	....	15
12....	....	....	....	.3106	.3085 (3.2414)	....	17
13....	....	....	....	.3085	.3066 (3.2615)	....	19
14....	....	....	....	.3066	.3074 (3.2530)	....	19
15....	....	....	....	.3074	.3081 (3.2456)	....	19
18....	....	....	....	.3081	.3103 (3.2226)	....	19
19....	....	....	....	.3013	.3051 (3.2776)	....	19
20....	Closed						
21....	Closed						
22....	.3010	.3010	.3009	.3009	.2998 (3.3355)	12	24
25....	.2977	.2977	.2977	.2977	.2975 (3.3613)	8	27
26....	.2945	.2945	.2925	.2927	.2922 (3.4223)	26	39
27....	.2951	.2951	.2930	.2936	.2936 (3.4059)	26	37
28....	....	.3034	....	.3032	.3032 (3.2981)	....	50

IN MARCH

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3014	.3025	.3014	.3025	.3025 (3.3057)	60	123
4....	.3018	.3025	.3014	.3014	.3011 (3.3211)	18	102
5....	.2990	.2990	.2960	.2960	.2959 (3.3795)	229	252
6....	.2936	.2940	.2924	.2926	.2931 (3.4118)	65	278
7....	.2973	.2988	.2968	.2982	.2982 (3.3534)	221	254
8....	.2952	.2953	.2938	.2939	.2939 (3.3025)	383	325
11....	.2974	.2986	.2970	.2986	.2986 (3.3489)	468	425
12....	.3037	.3066	.3034	.3066	.3050 (3.2786)	810	324
13....	.3009	.3023	.3009	.3013	.3013 (3.3189)	319	347
14....	.2995	.2997	.2985	.2987	.2988 (3.3467)	321	394
15....	.2980	.2980	.2968	.2968	.2968 (3.3692)	399	363
18....	.2987	.2994	.2984	....	.2990 (3.3444)	97	620
19....	.3037	.3045	.3027	.3033@.3034	.3033 (3.2970)	891	541
20....	.3105	.3104	.3085	.3131	.3128 (3.1969)	818	497
21....	.3091	.3091	.3084	.3087@.3088	.3088 (3.2383)	371	416
22....	.3133	.3143	.3127	.3128@.3127	.3127 (3.1979)	397	521
25....	.3124	.3126	.3103	.3110@.3113	.3112 (3.2133)	773	657
26....	.3107	.3112	.3104	.3107	.3107 (3.2185)	314	638
27....	.3168	.3189	.3166	.3181	.3181 (3.1436)	815	483
28....	.3204	.3217	.3201	.3217	.3217 (3.1084)	984	589
29....	.3255	.3296	.3254	.3279@.3277	.3278 (3.0506)	1055	598

SINGAPORE DEUTSCHEMARK FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3309	.3309	.3257	.3271@.3272	.3272 (3.0562)	1213	537
2....	.3217	.3219	.3180	3189@.3188	.3189 (3.1357)	1028	690
3....	.3264@.3263	.3264	.3231	.3244A	.3244 (3.0826)	1565	901
4....	.3194	.3204	.3187	.3191	.3191 (3.1338)	880	747
5....	Closed						
8....	.3152	.3158	.3152	.3158	.3158 (3.1665)	418	782
9....	.3224	.3231	.3203	.3209	.3209 (3.1162)	1376	881
10....	.3206	.3207	.3188	.3203	.3203 (3.1230)	1036	790
11....	.3212	.3238	.3209	.3236	.3236 (3.0902)	693	728
12....	.3308	3310	.3285	.3295	.3295 (3.0349)	1824	939
15....	.3283	.3288	.3269	.3288@.3287	.3288 (3.0413)	1228	957
16....	.3311	.3353	.3305	.3341@.3340	.3340 (3.9940)	1770	815
17....	.3335	.3359	.3335	.3335	.3343 (2.9913)	1860	492
18....	.3300	.3301	.3280	.3291A	.3291 (3.0385)	722	536
19....	.3382	.3396	.3374	.3377@.3376	.3376 (2.9620)	1166	764
22....	.3378	.3382	.3352	.3365@.3366	.3366 (2.9708)	1201	833
23....	.3305	.3323	.3295	.3322	.3322 (3.0102)	831	724
24....	.3237	.3251	.3230	.3243	.3243 (3.0836)	1134	683
25....	.3232	.3232	.3214	...	.3227 (3.0988)	788	729
26....	.3190@.3191	.3200	.3182	.3182	.3182 (3.1427)	545	863
29....	.3194	.3215	.3189	.3214@.3215	.3214 (3.1114)	591	699
30....	.3251	.3267	.3249	...	.3258 (3.0694)	1137	603

IN MAY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	.3197	.3200	.3189	.3190@.3189	.3189 (3.1358)	760	650
3....	.3164	.3165	.3145	.3149@.3150	.3150 (3.1746)	559	766
6....	.3096	.3097	.3082	...	.3086 (3.2404)	1110	1082
7....	.3097	.3127	.3093	.3122	.3122 (3.2030)	1307	741
8....	.3154	.3162	.3130	.3132@.3130	.3130 (3.1938)	1447	791
9....	.3184@.3182	.3198	.3178	...	.3187 (3.1377)	2417	896
10....	.3187@.3188	.3213	.3183	.3208@.3207	.3207 (3.1182)	1134	1103
13....	.3253	.3257	.3230	.3232	.3232 (3.0941)	1437	1073
14....	.3272	.3281	.3266	.3275@.3281	.3278 (3.0506)	1302	1135
15....	.3290	.3290	.3268	.3270@.3268	.3269 (3.0590)	1740	798
16....	.3261	.3263	.3243	.3248@.3247	.3248 (3.0788)	1479	767
17....	.3225@.3223	.3229	.3216	...	.3228 (3.0978)	1493	596
20....	.3289@.3290	.3320	.3289	.3306@.3307	.3306 (3.0248)	1460	581
21....	.3264	.3290	.3264	.3288	.3288 (3.0414)	580	1083
22....	.3265	.3267	.3257	.3265	.3265 (3.0628)	864	717
23....	.3243	.3243	.3234	.3234@.3236	.3235 (3.0912)	932	631
24....	.3260	.3260	.3251	.3257	.3257 (3.0703)	406	606
27....	Closed						
28....	.3214	.3223	.3210	.3221@.3222	.3222 (3.1036)	779	666
29....	.3271	.3220	.3216	.3291	.3291 (3.1065)	169	674
30....	.3253	.3259	.3249	.3252	.3252 (3.0750)	423	572
31....	.3240	.3240	.3238	.3240	.3240 (3.0864)	110	555

IN JUNE

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	.3280	.3292	.3279	.3289	.3289 (3.0404)	163	589
5....	.3267	.3278	.3266	.3270	.3270 (3.0581)	293	504
6....	.3275	.3282	.3272	.3276	.3276 (3.0525)	152	525
7....	.3275	.3276	.3270	.3270	.3270 (3.0581)	49	484
10....	.3236	.3237	.3228	.3229	.3229 (3.0969)	51	422
11....	.3235	.3237	.3235	.3235	.3235 (3.0911)	14	378
12....	.3245	.3245	.3245	.3245	.3245 (3.0816)	2	376
13....	.3232	.3232	.3229	.3228	.3228 (3.0978)	8	367
14....	.3232	.3233	.3232	.3233	.3233 (3.0931)	14	353
17....	...	.3263B	...	.3263B	.3263 (3.0646)	...	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	...	...	...	.3260	.3246 (3.0807)	...	...
3....	...	...	...	.3246	.3232 (3.0940)	...	...
4....	...	...	...	.3232	.3242 (3.0845)	...	...
7....	...	...	...	.3242	.3230 (3.0959)	...	...
8....	...	...	...	.3230	.3262 (3.0656)	...	...
9....	...	...	...	.3262	.3231 (3.0950)	...	...
10....	...	...	...	.3231	.3252 (3.0750)	...	...
11....	...	...	...	.3252	.3236 (3.0902)	...	...
14....	...	...	...	.3236	.3228 (3.0978)	...	...
15....	...	...	...	.3228	.3297 (3.1181)	...	...
16....	...	...	...	.3207	.3203 (3.1220)	...	...
17....	...	...	...	.3203	.3209 (3.1162)	...	...
18....	...	...	...	.3209	.3222 (3.1036)	...	...
21....	...	...	...	.3222	.3218 (3.1075)	...	...
22....	...	...	...	.3218	.3208 (3.1172)	...	...
23....	...	...	...	.3208	.3211 (3.1142)	...	...
24....	...	...	...	.3211	.3216 (3.1094)	...	...
25....	...	...	...	.3216	.3225 (3.1007)	...	...
28....	...	...	...	.3225	.3214 (3.1113)	...	...
29....	...	...	...	.3214	.3214 (3.1113)	...	...
30....	...	...	...	.3214	.3209 (3.1162)	...	...
31....	...	...	...	3209	.3209 (3.1162)	...	...

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	.3209	.3215 (3.1140)	...	...
4....	...	...	...	.3215	.3185 (3.1397)	...	...
5....	...	...	...	.3185	3163 (3.1615)	...	...
6....	...	...	...	.3163	.3156 (3.1685)	...	...
7....	...	...	...	.3156	.3152 (3.1725)	...	...
8....	...	...	...	.3152	.3141 (3.1836)	...	...
11....	...	...	...	.3141	.3130 (3.1948)	...	...
12....	...	...	...	.3130	.3110 (3.2154)	...	...
13....	...	...	...	.3110	.3092 (3.2341)	...	...
14....	...	...	...	.3092	.3100 (3.2258)	...	...
15....	...	...	...	.3100	.3106 (3.2195)	...	...
18....	...	...	...	.3106	.3129 (3.1959)	...	...
19....	...	...	...	.3129	.3077 (3.2499)	...	...
20....	Closed						
21....	Closed						
22....	...	...	...	.3077	.3028 (3.3025)	...	...
25....	...	...	...	.3028	.3008 (3.3244)	...	...
26....	...	...	...	.3008	.2952 (3.3875)	...	...
27....	...	...	...	.2952	.2963 (3.3749)	...	...
28....	...	...	...	.2963	.3063 (3.2647)	...	...

IN MARCH

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	.3063	.3057 (3.2711)	...	...
4....	...	...	...	.3057	.3045 (3.2840)	...	...
5....	...	...	...	.3045	.2991 (3.3433)	...	...
6....	...	...	...	.2991	.2963 (3.3749)	...	...
7....	...	...	...	.2963	.3015 (3.3167)	...	...
8....	...	...	...	.3015	.2970 (3.3670)	...	...
11....	...	...	...	.2970	.3016 (3.3156)	...	...
12....	...	...	...	.3016	.3077 (3.2499)	...	...
13....	...	...	...	.3077	.3042 (3.2873)	...	...
14....	...	...	...	.3042	.3017 (3.3145)	...	...
15....	...	...	...	.3017	.2998 (3.3355)	...	...
18....	...	...	...	...	.2998 (3.3355)	...	...
19....	...	...	...	.3019	.3062 (3.2658)	...	...
20....	...	...	...	.3062	.3163 (3.1615)	...	...
21....	...	...	...	.3163	.3117 (3.2082)	...	...
22....	...	...	...	.3117	.3156 (3.1685)	...	...
25....	...	...	...	.3156	.3142 (3.1826)	...	...
26....	...	...	...	.3142	.3136 (3.1887)	...	...
27....	...	...	...	.3136	.3210 (3.1152)	...	...
28....	...	...	...	.3210	.3247 (3.0797)	...	...
29....	...	...	...	.3247	.3308 (3.0229)	...	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	.3308	.3302 (3.0284)	...	...
2....	...	...	...	.3302	.3217 (3.1084)	...	...
3....	...	...	...	.3217	.3271 (3.0571)	...	...
4....							
5....	Closed						
8....	...	...	...	.3219	.3186 (3.1387)	...	4
9....	.3252	.3252	.3252	.3252	.3236 (3.0902)	10	20
10....	...	...	...	.3236	.3229 (3.0969)	..	26
11....	...	...	...	.3229	.3262 (3.0656)	...	6
12....	.3320	.3320	.3320	.3320	3320 (3.0120)	1	9
15....	...	...	...	.3320	.3313 (3.0184)	...	8
16....	...	...	...	.3313	.3364 (2.9727)	...	7
17....	...	...	...	.3364	.3367 (2.9700)	...	7
18....	...	...	...	.3367	.3315 (3.0165)	...	7
19....	...	...	...	.3315	.3399 (2.9420)	...	7
22....	...	...	...	.3399	.3390 (2.9498)	...	7
23....	...	...	...	.3390	.3345 (2.9895)	...	7
24....	...	...	...	.3345	.3267 (3.0609)	...	7
25....	...	...	...	...	.3251 (3.0759)	...	7
26....	...	...	...	.3251	.3205 (3.1201)	...	7
29....	...	...	...	.3205	.3237 (3.0893)	...	6
30....	...	...	...	...	.3283 (3.0460)	...	6

IN MAY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	...	...	...	.3283	.3213 (3.1124)	...	6
3....	...	...	...	.3213	.3173 (3.1516)	...	6
6....	.3116	.3116	.3110	...	.3107 (3.1285)	36	42
7....	...	...	...	.3107	.3143 (3.1816)	...	22
8....	...	...	...	.3143	.3153 (3.1715)	...	21
9....	.3210	.3216	.3210	...	.3210 (3.1152)	37	45
10....	...	...	...	.3210	.3230 (3.0960)	...	21
13....	...	...	...	.3230	.3256 (3.0713)	...	22
14....	...	...	...	.3256	.3301 (3.0294)	...	22
15....	...	...	...	.3301	.3293 (3.0367)	...	24
16....	...	...	...	.3293	.3272 (3.0562)	...	28
17....	...	...	...	...	.3251 (3.0759)	...	11
20....	...	...	.3335B	.3251	.3329 (3.0039)	...	10
21....	...	...	...	.3329	.3311 (3.0202)	...	10
22....	...	...	...	.3311	.3288 (3.0414)	...	11
23....	...	...	...	.3288	.3257 (3.0703)	...	9
24....	...	...	...	.3257	.3279 (3.0497)	...	8
27....	Closed						
28....	...	...	...	.3244	.3243 (3.0835)	...	8
29....	.3239	.3239	.3239	.3239	.3239 (3.0873)	2	8
30....	...	...	...	.3272	.3272 (3.0562)	...	11
31....	.3262	.3262	.3262	.3262	.3262 (3.0656)	2	16

IN JUNE

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	...	...	...	.3308	.3308 (3.0229)	...	28
5....	.3284	.3293	.3284	.3289	.3289 (3.0404)	61	70
6....	.3293	.3298	.3290	.3293	.3293 (3.0367)	113	77
7....	.3290	.3292	.3287	.3287	.3287 (3.0422)	261	173
10....	.3257	.3257	.3245	.3246	.3246 (3.0807)	584	317
11....	.3255	.3257	.3252	.3252	.3252 (3.0750)	365	344
12....	.3262	.3265	.3260	.3263	.3263 (3.0646)	204	301
13....	.3250	.3253	.3245	.3246	.3246 (3.0807)	516	290
14....	.3254	.3254	.3251	.3251	.3251 (3.0759)	216	347
17....	.3282	.3282	.3274	.3276	.3276 (3.0525)	443	406
18....	.3287	.3304	.3287	.3298@.3299	.3298 (3.0321)	1139	510
19....	.3355	.3355	.3337	.3339@.3338	.3338 (2.9958)	1005	568
20....	Closed						
21....	.3263	.3266	.3254	.3255	.3255 (3.0721)	696	391
24....	.3268	.3270	.3255	.3265	.3265 (3.0627)	644	485
25....	.3288	.3289	.3280	.3285	.3285 (3.0441)	422	458
26....	.3281	.3285	.3278	.3284	.3284 (3.0450)	300	388
27....	.3296	.3302	.3295	.3298	.3298 (3.0321)	283	434
28....	.3292	.3295	.3291	.3293	.3293 (3.0367)	238	414

SINGAPORE DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3321	.3325	.3317	.3318	.3318 (3.0138)	673	443
2....	.3301	.3301	.3291	.3292	.3292 (3.0376)	635	444
3....	.3303	.3307	.3300	.3303	.3303 (3.0275)	490	553
4....	.3315	.3318	.3314	...	.3314 (3.0175)	...	...
5....	.3314	.3314	.3310	.3312	.3312 (3.1093)	237	502
8....	.3348	.3350	.3339	.3342	.3342 (2.9922)	669	577
9....	.3369	.3373	.3366	.3373	.3373 (2.9647)	533	662
10....	.3390	.3399	.3380	.3399	.3399 (2.9420)	695	650
11....	.3418@.3417	.3428	.3416	.3422	.3422 (2.9222)	389	778
12....	.3436	.3449	.3434	.3448	.3448 (2.9002)	351	648
15....	.3506@.3505	.3506	.3479	.3490	.3490 (2.8653)	785	782
16....	.3511@.3510	.3511	.3473	.3487	.3487 (2.8677)	880	798
17....	.3485	.3499	.3484	.3499	.3499 (2.8579)	389	707
18....	.3535	.3545	.3525	.3526@.3528	.3527 (2.8352)	499	693
19....	.3483	.3492	.3474	.3492	.3492 (2.8636)	571	647
22....	.3451@.3449	.3459	.3439	.3459	.3459 (2.8910)	756	533
23....	.3502	.3530	.3499	.3526	.3526 (2.8360)	752	632
24....	.3497	.3507	.3489	.3500	.3500 (2.8571)	514	528
25....	.3503	.3516	.3502	.3511	.3511 (2.8481)	503	573
26....	.3501	.3503	.3488	.3493	.3493 (2.8628)	1040	746
29....	.3550@.3551	.3568	.3548	.3552@.3554	.3553 (2.8145)	1003	891
30....	.3550	.3550	.3542	.3545	.3545 (2.8208)	664	779
31....	.3588@.3587	.3606	.3586	.3601	.3601 (2.7770)	890	612

IN AUGUST

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3598	.3599	.3584	.3596	.3596 (2.7808)	725	660
2....	.3550	.3561	.3548	.3559	.3559 (2.8097)	1245	874
5....	.3555	.3571	.3554	.3566@.3565	.3566 (2.8042)	699	895
6....	.3548	.3554	.3543	.3543@.3544	.3544 (2.8216)	576	700
7....	.3514	.3515	.3503	.3514	.3514 (2.8457)	853	569
8....	.3523	.3539	.3519	.3539	.3539 (2.7855)	559	571
9....	Closed						
12....	.3584	.3594	.3583	.3584@.3583	.3583 (2.7909)	651	717
13....	.3609@.3610	.3622	.3608	.3618	.3618 (2.7639)	672	648
14....	.3602	.3605	.3596	.3598	.3598 (2.7793)	712	955
15....	.3605	.3633	.3603	.3628@.3629	.3628 (2.7563)	975	985
16....	.3632	.3649	.3631	.3642	.3642 (2.7457)	670	1046
19....	.3651	.3656	.3636	.3636	.3636 (2.7502)	1015	1059
20....	.3634@.3633	.3634	.3627	.3630	.3630 (2.7548)	405	942
21....	.3609	.3613	.3608	.3609	.3609 (2.7708)	710	935
22....	.3653@.3652	.3655	.3641	.3645@.3646	.3645 (2.7434)	587	973
23....	.3633	.3636	.3625	.3625	.3625 (2.7586)	376	970
26....	Closed						
27....	.3619	.3619	.3601	.3602@.3601	.3602 (2.7762)	622	1029
28....	.3606	.3611	.3601	.3610@.3611	.3610 (2.7700)	404	1108
29....	.3617	.3617	.3614	.3616	.3616 (2.7654)	290	991
30....	.3598	.3603	.3594	.3601@.3603	.3602 (2.7762)	475	957

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.3546	.3551	.3537	...	.3548 (2.8184)	421	875
3....	.3526	.3529	.3516	.3518@.3517	.3518 (2.8425)	...	...
4....	.3495	.3498	.3490	.3498B	.3498 (2.8587)	65	1284
5....	.3512	.3527	.3512	.3527	.3527 (2.8352)	30	1286
6....	.3473	.3473	.3451	.3451	.3451 (2.8977)	128	1233
9....	.3409	.3420	.3408	.3420	.3420 (2.9239)	26	1229
10....	.3404	.3408B	.3399	.3399	.3399 (2.9437)	18	1116
11....	...	...	...	.3397	.3403 (2.9377)	...	1091
12....	...	...	.3361A	.3361A	.3357 (2.9788)	...	999
13....	...	...	...	...	... ...	...	999
16....	...	...	...	.3429	.3463 (2.8876)	...	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
19	...	...	...	...	.3094 (3.2320)	...	...
20	...	...	...	.3094	.3203 (3.1220)	...	...
21	...	...	...	.3203	.3153 (3.1757)	...	...
22	...	...	...	.3153	.3190 (3.1347)	...	...
25	...	...	...	.3190	.3176 (3.1486)	...	...
26	...	...	...	.3176	.3171 (3.1535)	...	...
27	...	...	...	.3171	.3245 (3.0816)	...	...
28	...	...	...	.3245	.3285 (3.0441)	...	...
29	...	...	...	.3285	.3346 (3.9886)	...	...

IN APRIL

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	.3346	.3340 (3.9940)	...	...
2	...	...	...	.3340	.3251 (3.0759)	...	...
3	...	...	...	.3251	.3308 (3.0229)	...	...
4	...	...	...	.3308	.3255 (3.0721)	...	...
5	Exchange Closed; Good Friday						
8	...	...	...	.32[illegible]	.3222 (3.1036)	...	...
9	...	...	...	.3222	.3272 (3.0562)	...	...
10	...	...	...	.3272	.3265 (3.0627)	...	...
11	...	...	...	.3265	.3295 (3.0349)	...	...
12	...	...	...	.3295	.3352 (2.9833)	...	...
15	...	...	...	.3352	.3343 (2.9913)	...	...
16	...	...	...	.3343	.3394 (2.9464)	...	...
17	...	...	...	.3394	.3395 (2.9455)	...	1
18	...	...	...	.3395	.3341 (2.9931)	...	1
19	...	...	...	.3341	.3426 (2.9188)	...	1
22	...	...	...	.3426	.3418 (2.9256)	...	1
23	...	...	...	.3418	.3374 (2.9638)	...	1
24	...	...	...	.3374	.3297 (3.0331)	...	1
25	...	...	...	...	.3281 (3.4078)	...	1
26	...	...	...	.3281	.3235 (3.0912)	...	1
29	...	...	...	.3235	.3267 (3.0609)	...	1
30	...	...	...	...	.3315 (3.0166)	...	1

IN MAY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	...	...	...	.3315	.3243 (3.0836)	...	1
3	...	...	...	.3243	.3203 (3.1221)	...	1
6	...	...	...	...	.3137 (3.1877)	...	1
7	...	...	...	.3137	.3170 (3.1545)	...	1
8	...	...	...	.3170	.3180 (3.1446)	...	1
9	...	...	...	...	.3236 (3.0902)	...	1
10	...	...	...	.3236	.3257 (3.0703)	...	1
13	...	...	...	.3257	.3280 (3.0488)	...	1
14	...	...	...	.3280	.3328 (3.0048)	...	2
15	...	...	...	.3328	.3319 (3.0130)	...	3
16	...	...	...	.3319	.3299 (3.0312)	...	4
17	...	...	...	...	.3278 (3.0506)	...	3
20	...	...	...	.3278	.3355 (2.9806)	...	5
21	...	...	...	.3355	.3336 (2.9976)	...	5
22	...	...	...	.3336	.3309 (3.0221)	...	...
23	...	...	...	.3309	.3283 (3.0469)	...	6
24	...	...	...	.3282	.3304 (3.0266)	...	6
27	Closed						
28	...	...	...	.3269	.3268 (3.0599)	...	5
29	...	...	...	.3264	.3264 (3.0637)	...	5
30	...	...	...	.3297	.3297 (3.0330)	...	5
31	...	...	...	.3286	.3286 (3.0432)	...	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	Closed						
4	...	...	...	.3329	.3329 (3.0039)	...	5
5	...	...	...	.3111	.3311 (3.0202)	...	5
6	...	...	...	.3311	.3311 (3.0202)	...	5
7	...	...	...	.3306	.3306 (3.0248)	...	5
10	...	...	...	.3266	.3266 (3.0618)	...	5
11	...	...	...	.3271	.3271 (3.0571)	...	5
12	...	...	...	.3281	.3281 (3.0478)	...	5
13	...	...	...	.3263	.3263 (3.0643)	...	5
14	...	...	...	.3271	.3271 (3.0571)	...	6
17	...	...	...	.3271	.3292 (3.0376)	...	6
18	...	...	...	.3292	.3316 (3.0156)	...	6
19	.3355	.3355	.3355	.3355	.3357 (2.9788)	1	7
20	Closed						
21	.3280	.3280	.3272	...	.3275 (3.0534)	3	10
24	...	...	...	.3275	.3288 (3.0413)	...	9
25	...	...	...	.3288	.3308 (3.0229)	...	11
26	...	...	...	.3308	.3308 (3.0229)	...	9
27	...	...	...	.3308	.3320 (3.0120)	...	10
28	...	...	...	.3320	.3315 (3.0165)	...	10

IN JULY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	.3315	.3340 (2.9940)	...	9
2	...	...	...	.3340	.3312 (3.0193)	...	9
3	...	...	...	.3312	.3323 (3.0093)	...	10
4	Closed						
5	...	...	...	.3335	.3333 (3.0003)	...	10
8	...	...	...	.3333	.3363 (2.9735)	...	10
9	...	...	...	.3363	.3395 (2.9455)	...	10
10	...	...	...	.3395	.3422 (2.9222)	...	12
11	...	...	...	.3422	.3447 (2.9010)	...	12
12	...	...	...	.3447	.3475 (2.8776)	...	12
15	...	...	...	.3475	.3517 (2.8433)	...	12
16	...	...	...	.3517	.3513 (2.8465)	...	12
17	.3524	.3524	.3524	.3524	.3524 (2.8376)	5	17
18	.3558	.3558	.3558	.3558	.3551 (2.8161)	6	20
19	.3512	.3512	.3512	.3512	.3518 (2.8425)	1	42
22	...	...	...	.3518	.3485 (2.8694)	...	20
23	...	.3531B	...	.3485	.3554 (2.8137)	...	20
24	...	...	...	.3554	.3529 (2.8336)	...	23
25	...	...	...	.3529	.3540 (2.8248)	...	23
26	...	...	.3434A	.3540	.3522 (2.8392)	...	21
29	...	.3592B	...	.3522	.3583 (2.7909)	...	21
30	...	.3592B	...	.3583	.3578 (2.7948)	...	13
31	...	...	...	.3578	.3634 (2.[illegible]517)	...	13

IN AUGUST

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	.3634	.3628 (2.7563)	...	13
2	...	...	...	.3628	.3589 (2.7862)	...	16
5	...	...	...	.3589	.3598 (2.7793)	...	16
6	...	...	...	.3598	.3576 (2.7964)	...	15
7	...	...	...	.3576	.3544 (2.8216)	...	15
8	...	...	...	.3544	.3569 (2.8019)	...	15
9	Closed						
12	...	...	...	.3569	.3613 (2.7677)	...	15
13	.3639	.3639	.3639	.3639	.3648 (2.7412)	1	15
14	...	...	...	.3648	.3630 (2.7548)	...	11
15	...	.3655B	...	.3630	.3660 (2.7322)	...	11
16	.3677	.3677	.3675A	.3677	.3675 (2.7210)	3	11
19	.3683	.3683	.3681	.3681	.3669 (2.7255)	7	23
20	...	...	...	.3669	.3662 (2.7300)	...	16
21	...	...	...	.3663	.3641 (2.7464)	...	16
22	...	...	...	.3641	.3678 (2.7188)	...	46
23	...	...	...	.3678	.3658 (2.7337)	...	46
26	Closed						
27	...	...	...	.3658	.3635 (2.7510)	...	51
28	.3639	.3641	.3637	.3638	.3644 (2.7442)	21	61
29	.3649	.3649	.3649	.3649	.3649 (2.7404)	1	49
30	.3631	.3632	.3630	.3632	.3632 (2.7533)	5	52

SINGAPORE DEUTSCHEMARK FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	.3574	.3583	.3570	...	.3580 (2.7932)	486	145
3	.3558	.3561	.3549	.3549@.3550	.3550 (2.8169)	...	...
4	.3526	.3532	.3521	.3531	.3531 (2.8320)	747	289
5	.3543	.3559	.3543	.3558@.3559	.3558 (2.8105)	551	248
6	.3503	.3504	.3480	.3480	.3480 (2.8735)	772	316
9	.3438	.3458	.3438	.3450@.3451	.3451 (2.8977)	1028	586
10	.3432	.3443	.3429	.3431	.3431 (2.9146)	1675	467
11	.3428	.3440	.3427	.3438@.3439	.3438 (2.9086)	1437	541
12	.3408@.3407	.3410	.3391	.3392@.3391	.3391 (2.9489)	1040	472
13	.3425	.3471	.3424	.3460@.3465	.3463 (2.8876)	1072	585
16	.3406@.3497	.3503	.3465	.3466	.3466 (2.8851)	1420	404
17	.3510	.3518	.3496	.3514@.3513	.3513 (2.8465)	1727	373
18	.3486	.3486	.3466	.3472	.3472 (2.8801)	768	414
19	.3461	.3464	.3455	.3462	.3462 (2.8885)	687	477
20	.3497	.3497	.3487	.3494@.3493	.3493 (2.8628)	825	423
23	.3607@.3608	.3711	.3607		.3703 (2.7005)	1441	463
24	.3717@.3716	.3738	.3692	.3718@.3721	.3719 (2.6888)	1180	545
25	.3727	.3732	.3717	.3725	.3725 (2.6845)	619	601
26	.3785@.3789	.3789	.3767	.3771	.3771 (2.6518)	1302	1077
27	.3754	.3788	.3753	.3783	.3783 (2.6434)	1256	611
30	.3770	.3770	.3754	.3761@.3764	.3763 (2.6574)	1323	591

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3755	.3767	.3750	.3766@.3765	.3765 (2.6560)	1017	891
2	.3827	.3834	.3820	.3829	.3829 (2.6116)	414	840
3	.3807	.3812	.3803	.3804@.3803A	.3803 (2.6295)	492	1035
4	.3852@.3850	.3873	.3848	.3860	.3860 (2.5906)	879	976
7	.3780	.3796	.3775	.3793	.3793 (2.6364)	785	1075
8	.3820	.3824	.3809	.3813@.3814	.3813 (2.6226)	557	1093
9	.3780	.3802	.3780	.3800@.3802	.3801 (2.6308)	588	1138
10	.3782	.3803	.3782	.3800	.3800 (2.6315)	632	1335
11	.3785	.3803	.3783	.3799	.3799 (2.6322)	383	1395
14	.3794	.3797	.3788	.3790@.3789	.3790 (2.6385)	225	1446
15	.3779	.3784	.3778	.3781	.3781 (2.6448)	277	1627
16	.3759@.3758	.3770	.3757	.3766	.3766 (2.6553)	583	1706
17	.3776	.3776	.3749	.3772@.3771	.3771 (2.6518)	803	1887
18	.3804	.3826	.3803	.3815	.3815 (2.6212)	744	1925
21	.3829	.3844	.3828	.3829@.3828	.3828 (2.6123)	797	1892
22	.3814	.3816	.3807	.3808	.3808 (2.6260)	394	1833
23	.3818	.3822	.3810	.3815	.3815 (2.6212)	620	1838
24	.3809	.3809	.3800	.3800@.3802	.3801 (2.6308)	784	2003
25	...	.3817	.3790	.3801@.3800	.3801 (2.6246)	620	1937
28	.3798	.3807	.3795	.3796	.3796 (2.6343)	429	1960
29	.3810	.3815	.3810	.3811	.3811 (2.6239)	574	1981
30	.3849	.3849	.3829	.3835	.3835 (2.5974)	1076	1759
31	.3821	.3838	.3821	.3835@.3834	.3835 (2.6075)	847	1891

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	.3849@.3850	.3857	.3840	.3851	.3851 (2.5967)	900	1875
4	.3872	.3884	.3867	.3868@.3867	.3867 (2.5859)	1413	2052
5	.3860	.3862	.3852	.3853@.3852	.3853 (2.5953)	969	2038
6	.3857	.3867	.3857	.3863	.3863 (2.5886)	1114	2118
7	.3877	.3877	.3869	.3869	.3869 (2.5846)	547	2207
8	.3809	.3828	.3795	.3828	.3828 (2.1623)	1006	2539
11	Closed						
12	.3823	.3826	.3822	.3822@.3823	.3823 (2.6157)	214	2414
13	.3849	.3851	.3833	.3838	.3838 (2.6055)	479	2259
14	.3830	.3836	.3829	.3836@.3835	.3836 (2.6068)	154	2228
15	.3838	.3040	.3831	.3836	.3836 (2.6068)	136	2227
18	.3819	.3825	.3819	.3824	.3824 (2.6150)	180	2257
19	.3839	.3847	.3837	.3849	.3844 (2.6014)	558	2299
20	.3855	.3856	.3849	.3850@.3851	.3850 (2.5974)	350	2196
21	.3867	.3867	.3864	.3870	.3870 (2.5839)	719	2286
22	.3882	.3882	.3872	.3875	.3875 (2.5806)	540	2452
25	.3907	.3918	.3901	.3909@.3906	.3906 (2.5601)	904	2436
26	.3903	.3903	.3893	.3897B	.3897 (2.5660)	951	2544
27	.3928	.3934	.3923	.3929	.3920 (2.5451)	673	2468
28	Closed						

SINGAPORE DEUTSCHEMARK FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
21	...	...	...	...	.3297 (3.0330)	...	...
24	...	...	...	.3297	.3315 (3.0165)	...	...
25	...	...	...	.3315	.3333 (3.0003)	...	...
26	...	...	...	.3333	.3333 (3.0003)	...	...
27	...	...	...	.3333	.3346 (2.9886)	...	...
28	...	...	...	.3346	.3341 (2.9931)	...	...

MARCH 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	.3341	.3366 (2.9708)	...	...
2	...	...	...	.3366	.3336 (2.9976)	...	...
3	...	...	...	.3336	.3347 (2.9877)	...	...
4	Closed						
5	...	...	...	.3361	.3359 (2.9770)	...	...
8	...	...	...	.3359	.3386 (2.9533)	...	...
9	...	...	...	.3386	.3418 (2.9256)	...	...
10	...	...	...	.3418	.3446 (2.9019)	...	...
11	...	...	...	.3446	.3471 (2.8810)	...	...
12	...	...	...	.3471	.3504 (2.8538)	...	...
15	...	...	...	.3504	.3546 (2.8200)	...	...
16	...	...	...	.3546	.3540 (2.8248)	...	...
17	...	...	...	.3540	.3550 (2.8169)	...	...
18	...	...	...	.3550	.3577 (2.7956)	...	...
19	...	...	...	.3577	.3546 (2.8200)	...	...
22	...	...	...	.3546	.3513 (2.8465)	...	...
23	...	...	...	.3513	.3585 (2.7894)	...	...
24	...	...	...	.3585	.3559 (2.8097)	...	...
25	...	...	...	.3559	.3570 (2.8011)	...	...
26	...	...	...	.3570	.3552 (2.8153)	...	...
29	...	...	...	.3552	.3615 (2.7662)	...	...
30	...	...	...	.3615	.3613 (2.7677)	...	...
31	...	...	...	.3613	.3669 (2.7255)	...	...

IN AUGUST

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	.3669	.3661 (2.7314)	...	...
2	...	...	...	.3661	.3620 (2.7624)	...	...
5	...	...	...	.3620	.3630 (2.7548)	...	...
6	...	...	...	.3630	.3608 (2.7716)	...	...
7	...	...	...	.3608	.3574 (2.7979)	...	...
8	...	...	...	.3574	.3599 (2.7785)	...	...
9	Closed						
12	...	...	...	.3599	.3643 (2.7449)	...	...
13	...	...	...	.3643	.3678 (2.7188)	...	...
14	...	...	...	.3678	.3664 (2.7292)	...	...
15	...	...	...	.3664	.3694 (2.7070)	...	...
16	...	...	...	.3694	.3710 (2.6954)	...	...
19	...	...	...	.3710	.3704 (2.6997)	...	...
20	...	...	...	.3704	.3698 (2.7041)	...	...
21	...	...	...	.3698	.3673 (2.7225)	...	...
22	...	...	...	.3673	.3711 (2.6946)	...	...
23	...	...	...	.3711	.3691 (2.7092)	...	...
26	Closed						
27	...	...	...	.3691	.3668 (2.7262)	...	...
28	...	...	...	.3668	.3677 (2.7196)	...	...
29	...	...	...	.3677	.3684 (2.7144)	...	...
30	...	...	...	.3684	.3665 (2.7285)	...	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Closed						
3				3615	3585 (2.7894)		
4				3585	3565 (2.8050)		
5				3565	3592 (2.7839)		
6				3592	3514 (2.8457)		
9				3514	3486 (2.8686)		
10				3486	3465 (2.8860)		
11				3465	3472 (2.8801)		
12				3472	3427 (2.9180)		
13				3427	3499 (2.8579)		
16				3499	3501 (2.8563)		
17				3501	3548 (2.8184)		
18				3548	3507 (2.8514)		
19				3507	3497 (2.8595)		
20				3497	3528 (2.8344)		
23					3738 (2.6752)		
24				3738	3744 (2.6709)		
25				3744	3758 (2.6609)		
26				3758	3804 (2.6288)		
27				3804	3816 (2.6205)		
30				3816	3797 (2.6333)		

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				3797	3798 (2.6329)		
2				3798	3863 (2.5886)		
3				3863	3863 (2.6068)		
4				3836	3893 (2.5687)		
7				3893	3826 (2.6136)		
8				3826	3846 (2.6001)		
9				3846	3835 (2.6075)		
10				3835	3834 (2.6082)		
11				3834	3833 (2.6089)		
14				3833	3824 (2.6151)		
15				3824	3815 (2.6212)		
16				3815	3800 (2.6315)		
17				3800	3804 (2.6288)		
18				3804	3848 (2.5987)		
21				3848	3860 (2.5906)		
22				3860	3840 (2.6041)		
23				3840	3848 (2.5987)		
24				3848	3834 (2.[illegible])		2
25	3823	3823	3823	3823	3834 (2.6082)	2	4
28				3834	3827 (2.[illegible])		2
29				3827	3839 (2.6048)		2
30				3839	3863 (2.5886)		2
31				3863	3862 (2.[illegible])		2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3880	3880	3880	3880	3879 (2.5779)	1	2
4				3879	3895 (2.5673)		1
5				3859	3884 (2.5746)		
6				3884	3895 (2.5673)		
7				3895	3901 (2.5634)		
8	3845	3860	3845	3860	3860 (2.5906)	2	3
11	Closed						9
12				3860	3854 (2.5947)		3
13				3854	3869 (2.5846)		1
14				3869	3867 (2.5859)		1
15				3867	3867 (2.5859)		2
18				3867	3856 (2.5933)		2
19				3870	3870 (2.5799)	5	7
20	3880	3880	3880	3880	3882 (2.5759)	1	7
21				3882	3902 (2.5627)		7
22				3902	3907 (2.5595)		5
25	3944	3948	3934	3936	3939 (2.5387)	54	34
26	3930	3935	3930	3930	3930 (2.5445)	1	29
27	3958	3965	3958	3963	3963 (2.5233)	15	53
28	3970	3970	3968		3976 (2.5150)	24	34
29	3985	4009	3985	4009	4005 (2.4968)	20	45

SINGAPORE DEUTSCHEMARK FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	4004	4022	4000	4014	4030 (2.4813)	25	37
3	4010	4017	3995	3995	4000 (2.5000)	29	90
4	4005	4006	3995	4001B	4001 (2.4993)	35	67
5	4012	4015	4006	4006B	4006 (2.4962)	89	97
6	3996	4004	3996	3997	3997 (2.5018)	159	107
9	3993	3994	3981	3981	3981 (2.5119)	313	193
10	3979	3979	3970	3970	3970 (2.5188)	461	231
11	3963	3965	3958	3960	3960 (2.5252)	604	320
12	3992 3993	4002	3985	4002	4002 (2.4987)	785	320
13	4005	4015	4004	4012	4012 (2.4925)	505	360
16	3999	4001	3996		3998 (2.5012)	289	380
17	4013	4024	4013	4020 4019	4019 (2.4881)	421	325
18	4021	4022	4016	4018	4018 (2.4888)	91	316
19	4000	4000	3997	3998	3998 (2.5012)	173	320
20	4006	4010	4006	4009	4009 (2.4943)	58	309
23	4011	4012	4008	4012	4012 (2.4925)	67	326
24	4015	4017	4012	4012	4012 (2.4271)	20	303
25	Closed						
26	4018	4019	4017	4019	4019 (2.4881)	50	287
27	4019	4019	4019	4019B	4019 (2.4881)	35	249
30	4078	4093	4077	4090	4090 (2.4449)	222	369
31	4094	4100	4090A	4090A	4090 (2.4449)	116	305

JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				3836	3836 (2.6068)		
2				3836	3900 (2.5641)		
3				3900	3872 (2.5826)		
4				3872	3928 (2.5458)		
7				3928	3861 (2.5900)		
8				3861	3882 (2.5759)		
9				3882	3871 (2.5833)		
10				3871	3870 (2.5839)		
11				3870	3869 (2.5846)		
14				3869	3860 (2.5907)		
15				3860	3851 (2.5967)		
16				3851	3836 (2.6068)		
17				3836	3839 (2.6048)		
18				3839	3883 (2.5753)		
21				3883	3895 (2.5673)		
22				3895	3875 (2.5806)		
23				3875	3881 (2.5766)		
24				3881	3867 (2.5859)		
25				3867	3867 (2.5799)		
28				3867	3859 (2.5913)		
29				3859	3868 (2.5853)		
30				3868	3891 (2.5700)		
31				3891	3890 (2.5706)		

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				3890	3906 (2.5601)		
4				3906	3923 (2.5490)		
5				3923	3915 (2.5542)		
6				3915	3927 (2.5464)		
7				3927	3933 (2.5425)		
8				3933	3890 (2.5706)		
11	Closed						
12				3890	3885 (2.5740)		
13				3885	3899 (2.5647)		
14				3899	3898 (2.5654)		
15				3898	3898 (2.5654)		
18				3893	3889 (2.5713)		
19				3889	3909 (2.5581)		
20				3909	3915 (2.5542)		
21				3915	3935 (2.5412)		
22				3935	3940 (2.5380)		
25				3940	3973 (2.5169)		
26				3973	3964 (2.5227)		
27				3964	3997 (2.5018)		
28	Closed						
29				4011	4040 (2.4975)		

SINGAPORE DEUTSCHEMARK FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	...	...	...	4040	4065 (2.4600)	...	...
3	...	...	...	4065	4035 (2.4783)	...	...
4	...	...	...	4035	4035 (2.4783)	...	...
5	...	...	...	4035	4041 (2.4746)	...	...
6	...	...	...	4030	4030 (2.4813)	...	...
9	...	...	...	4030	4014 (2.4912)	...	...
10	...	...	...	4014	4003 (2.4981)	...	...
11	...	...	...	4003	3992 (2.5050)	...	...
12	...	...	...	3992	4033 (2.4795)	...	...
13	...	...	...	4033	4043 (2.4734)	...	...
16	...	...	...	4043	4030 (2.4813)	...	...
17	...	...	...	4030	4050 (2.4691)	...	...
18	...	...	...	4050	4049 (2.4697)	...	...
19	...	...	...	4049	4030 (2.4813)	...	...
20	...	...	...	4030	4041 (2.4746)	...	...
23	...	...	...	4041	4044 (2.4727)	...	...
24	...	...	...	4044	4042 (2.4740)	...	...
25	Closed						
26	...	...	...	4042	4050 (2.4691)	...	...
27	...	...	...	4050	4050 (2.4691)	...	...
30	...	...	...	4050	4122 (2.4260)	...	...
31	...	...	...	4122	4122 (2.4260)	...	...

FRENCH FRANC FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed. New Year's Day						
2	10255	10255	10235	10245	10245 (9.7608)	11	221
3	10250	10285	10250	10275	10290 (9.7181)	31	193
4				10290N	10275 (9.7323)		193
7		10350B		10350B	10350 (9.6618)		193
8			10340A	10350N	10350 (9.6618)		193
9	10305	10305	10280A	10305	10305 (9.7040)	25	168
10		10320B		10305N	10340 (9.6711)		168
11	10335	10335	10305A	10325	10275 (9.7323)	84	250
14	10180	10180	10180	10180	10180 (9.8231)	2	250
15				10180N	10200 (9.8039)		250
16	10230	10230	10215	10220	10220 (9.7847)	38	278
17	10180	10205	10180	10205	10210 (9.7943)	4	278
18			10200A	10210N	10225 (9.7799)		278
21				10225N	10225 (9.7799)		278
22	10265	10270	10260	10260	10265 (9.7418)	417	693
23	10265	10270	10260	10260	10270 (9.7370)	328	998
24		10300B		10290B	10300 (9.7087)		998
25				10300N	10300 (9.7087)		998
28	10320	10320	10320	10320	10320 (9.6899)	1	995
29	10285	10285	10280A	10285	10285 (9.7228)	50	1045
30		10295B		10285N	10285 (9.7228)		1045
31		10310B		10285N	10285 (9.7228)		1045

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				10285N	10260 (9.7465)		1045
4	10180	10190	10165A	10170	10170 (9.8328)	681	1698
5	10140	10140	10125	10125	10125 (9.8765)	50	1748
6	10140	10140	10115A	10115A	10115 (9.8863)	100	1848
7	10100	10100	10100	10100	10100 (9.9009)	4	1852
8	10060	10060	10060	10060	10060 (9.9403)	50	1902
11	10030	10030	09995	09995	09995 (10.005)	103	2005
12	09955	09955	09925	09925	09925 (10.075)	70	2035
13	09905	09910	09895	09905	09905 (10.095)	54	2085
14				09905N	09905 (10.095)		2085
15		09990B		09990B	10000 (10.000)		2085
18	Exchange Closed. President's Day						
19	09825	09825	09825	09825	09825 (10.178)		2084
20	09795	09795	09795	09795	09795 (10.209)	3	2081
21	09755	09755	09755	09755	09755 (10.251)	100	2181
22	09620	09620	09620	09620	09620 (10.395)	4	2181
25	09495	09495	09470	09470	09470 (10.559)	120	2061
26	09405	09470	09405	09470	09620 (10.395)	9	2052
27				09620N	09875 (10.126)		2052
28				09875N	09750 (10.256)	5	2052

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	09750	09750	09740A	09750	09740 (10.266)	1	2052
4			09700A	09740N	09740 (10.266)		2052
5	09540	09540	09540	09540	09540 (10.482)	8	2047
6	09550	09680	09550	09680	09680 (10.330)	2	2045
7	09610	09610	09605	09605	09605 (10.411)	332	2147
8	09645	09645	09570	09570	09635 (10.378)	41	2147
11	09785	09800	09785	09800	09800 (10.204)	10	2136
12	09750	09750	09740	09720N	09720 (10.288)	2	2135
13	09740	09740	09740	09740	09740 (10.266)	4	2131
14			09690A	09730A	09660 (10.351)		2131
15	09640	09640	09640	09640	09680 (10.330)	10	2121
18	09735	09735	09735	09735	09735 (10.272)	28	2093
19							

FRENCH FRANC FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed. New Year's Day						
2				10300N	10300 (9.7087)		98
3				10300N	10250 (9.7560)		98
4	10220	10220	10210	10210	10230 (9.7751)	50	48
7		10310B	10205A	10310B	10310 (9.6993)		48
8				10310N	10310 (9.6993)		48
9				10310N	10310 (9.6993)		48
10				10310N	10300 (9.7087)		48
11				10300N	10240 (9.7656)		48
14				10240N	10140 (9.8619)		48
15	10100	10190	10100	10190	10160 (9.8425)	41	82
16				10160N	10180 (9.8231)		82
17			10175A	10180N	10170 (9.8328)		82
18	10145	10145	10145	10145	10175 (9.8280)	300	348
21		10195B		10175N	10175 (9.8280)		348
22				10175N	10215 (9.7895)		348
23	10215	10215	10215	10215	10220 (9.7847)	2	350
24				10220N	10250 (9.7560)		350
25				10250N	10250 (9.7560)		350
28				10250N	10260 (9.7465)		350
29				10260N	10260 (9.7465)		350
30				10260N	10260 (9.7465)		350
31				10260N	10260 (9.7465)		350

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				10260N	10235 (9.7703)		350
4				10235N	10120 (9.8814)		350
5			10090A	10120N	10075 (9.9255)		350
6				10075N	10075 (9.9255)		350
7				10075N	10050 (9.9502)		350
8				10050N	10010 (9.9900)		350
11	10000	10000	09930	09930	09930 (10.070)	13	342
12				09930N	09880 (10.121)	1	343
13	09905	09905	09820	09850B	09870 (10.131)	47	379
14	09890	09890	09890	09890	09890 (10.111)	1	380
15	09935	09935	09920	09920	09980 (10.020)	2	380
18	Exchange Closed. President's Day						
19	09850	09850	09805A	09815	09785 (10.219)	3	380
20	09760	09760	09750	09750	09750 (10.256)	5	383
21	09720	09720	09720	09720	09715 (10.293)	2	379
22	09640	09640	09640	09640	09580 (10.438)	1	380
25	09500	09500	09410	09410	09430 (10.604)	6	385
26	09430	09540	09370A	09540	09570 (10.449)	6	385
27	09800	09840	09760	09835	09835 (10.167)	102	436
28	09840	09840	09730	09730	09700 (10.309)	266	573

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	09750	09750	09750	09750	09700 (10.309)	1	574
4	09670	09670	09670	09670	09700 (10.309)	16	574
5	09510	09510	09510	09510	09500 (10.526)	8	582
6	09630	09630	09630	09630	09640 (10.373)	2	584
7	09570	09570	09570	09570	09570 (10.449)	130	454
8	09600	09600	09560	09600	09600 (10.416)	62	435
11	09750	09750	09750	09750	09760 (10.245)	8	441
12	09700	09700	09700	09700	09700 (10.309)	3	444
13	09700	09700	09700	09700	09700 (10.309)	6	450
14	09680	09680	09625	09645	09610 (10.405)	11	450
15		09640B		09640B	09640 (10.373)		450
18	09700	09760	09700	09760	09760 (10.245)	33	479
19	09850	09990	09850	09990	10050 (9.9502)	94	454
20	10040	10150	09950	10150 [illegible] 10050	10050 (9.9502)	57	456
21	10100	10140	10100	10140	10140 (9.8619)	140	545
22	10135	10135	10125A	10135	10130 (9.8716)	1	546
25			10085A	10130N	10080 (9.9206)		546
26	10170	10170	10170	10170	10150 (9.8522)	18	564
27	10375	10420	10350	10420	10415 (9.6015)	253	814
28	10450	10450	10450	10450	10450 (9.5693)	1	812
29	10570	10660	10565A	10660	10660 (9.3808)	257	1013

FRENCH FRANC FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1			10540A	10660N	10500 (9.5238)		1013
2	10400	10450	10370A	10450	10450 (9.5693)	1	1009
3		10465B	10460	10450N	10450 (9.5693)	4	1013
4			10290A	10450N	10300 (9.7087)		1013
5	Exchange Closed, Good Friday						
8				10300N	10425 (9.5923)		1013
9	10330	10405B	10330	10380	10380 (9.6339)	52	1065
10	10405	10445	10400A	10435	10425 (9.5923)	165	1230
11	10600	10675	10600	10645	10650 (9.3896)	102	1318
12	10650	10670B	10650	10670B	10670 (9.3720)	14	1324
15	10750	10780	10750	10780	10780 (9.2764)	3	1324
16				10780N	10800 (9.2592)		1324
17	10815	10815	10750A	10750A	10750 (9.3023)	25	1349
18	10960	10960	10960	10960	10975 (9.1116)	2	1349
19	10950	10970B	10950	10955	10955 (9.1282)	153	1200
22	10885	10885	10830	10830	10830 (9.2336)	18	1210
23	10550	10550	10485	10485	10485 (9.5374)	2	1211
24	10500	10520B	10460	10520B	10520 (9.5057)	53	1264
25	10400	10400	10400	10400	10400 (9.6153)	10	1274
26	10420	10430	10420	10430	10425 (9.5923)	80	1353
29	10465	10465	10465	10465	10600 (9.4339)	1	1354
30				10600N	10550 (9.4786)		135

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1			10410A	10460A	10450 (9.5693)		1354
2			10310A	10310A	10305 (9.7040)		1354
3	10250	10250	10200A	10240	10240 (9.7656)	4	1356
6	10150	10160	10130A	10160	10130 (9.8716)	140	1456
7		10290B		10130N	10350 (9.6618)		1456
8			10265A	10350N	10250 (9.7560)		1446
9		10450B		10450B	10485 (9.5374)		1446
10	10480	10550B	10480	10550B	10550 (9.4786)	1	1446
13	10600	10600	10600	10600	10600 (9.4339)	1	1446
14	10700	10720B	10640	10640	10700 (9.3457)	6	1446
15	10650	10650	10640	10640	10700 (9.3457)	5	1446
16			10600A	10600A	10600 (9.4339)		1446
17	10660	10660	10660	10660	10650 (9.3896)	10	1435
20	10700	10700	10690A	10690A	10680 (9.3632)	1	1435
21	10665	10665	10665	10665	10680 (9.3632)	30	1405
22			10630A	10680N	10630 (9.4073)		1396
23	10575	10640B	10555	10580	10640 (9.3984)	505	891
24	10595	10595	10595	10595	10560 (9.4696)	79	812
27	Exchange Closed: Memorial Day						
28	10500	10525	10500	10525	10525 (9.5011)	31	811
29				10525N	10650 (9.3896)	2	813
30	10635	10640	10635	10640	10620 (9.4161)	202	611
31	10585	10740	10585	10740	10740 (9.3109)	237	414

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	10770	10770	10700	10755B	10755 (9.2980)	153	380
4	10750	10750	10715A	10715A	10715 (9.3327)	20	359
5	10655	10665B	10655	10655	10655 (9.3852)	55	296
6	10720	10720	10710	10710	10710 (9.3370)	73	294
7			10650A	10710N	10600 (9.3808)		292
10	10600	10600	10580A	10600	10610 (9.4250)	3	292
11	10615	10620B	10600	10620B	10630 (9.4073)	12	279
12	10600	10605	10600	10605	10620 (9.4161)	12	214
13	10575	10600	10575	10600	10600 (9.4339)	8	208
14	10635	10700	10630	10700	10700 (9.3457)	63	184
17	10660	10665B	10660	10665B	10690 (9.3545)	1	181
19							

FRENCH FRANC FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	10200	10200	10200	10200	10200 (9.8039)	30	50
3				10200N	10210 (9.7943)		50
4				10210N	10190 (9.8135)		50
7		10280B		10280B	10280 (9.7276)		50
8				10280N	10280 (9.7276)		50
9				10280N	10280 (9.7276)		50
10				10280N	10260 (9.7465)		50
11				10260N	10200 (9.8039)		50
14				10200N	10100 (9.9009)		50
15				10100N	10120 (9.8814)		50
16	10135	10135	10135	10135	10140 (9.8619)	5	55
17				10140N	10130 (9.8[illegible])		55
18	10130	10130	10125A	10130	10125 (9.8765)	30	85
21				10125N	10125 (9.8765)		85
22		10150B		10125N	10165 (9.8376)		85
23				10165N	10170 (9.8328)		85
24				10170N	10200 (9.8039)		85
25	10155	10155	10155	10155	10155 (9.8473)	50	35
28				10155N	10160 (9.8425)		35
29				10160N	10160 (9.8425)		35
30				10160N	10160 (9.8425)		35
31				10160N	10160 (9.8425)		35

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	10130	10130	10130	10130	10115 (9.8863)	10	45
4				10115N	10070 (9.9304)		45
5	10030	10030	10030	10030	10025 (9.9750)	10	55
6				10025N	10025 (9.9750)		55
7				10025N	10000 (10.000)		55
8				10000N	09960 (10.040)		55
11	09930	09940	09905	09915B	09915 (10.085)	20	75
12	09915	09915	09915	09915	09840 (10.162)	12	83
13				09840N	09835 (10.167)		79
14				09835N	09835 (10.167)		79
15	09900	09900	09900	09900	09900 (10.101)	2	81
18	Exchange Closed: President's Day						
19	09740	09780	09740	09780	09745 (10.261)	5	86
20	09730	09730	09730	09730	09710 (10.298)	10	98
21	09680	09685	09680	09685	09675 (10.335)	6	98
22			09580A	09675N	09540 (10.482)		98
25				09540N	09390 (10.649)		98
26				09390N	09520 (10.504)		98
27				09520N	09785 (10.219)		98
28				09785N	09650 (10.362)		98

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				09650N	09660 (10.351)		98
4				09660N	09660 (10.351)		98
5				09660N	09470 (10.559)		98
6				09470N	09600 (10.416)		98
7				09600N	09530 (10.493)		98
8		09550B		09530N	09570 (10.449)		98
11				09570N	09720 (10.288)		98
12				09720N	09720 (10.288)		98
13				09720N	09720 (10.288)		98
14				09720N	09570 (10.449)		98
15				09570N	09600 (10.416)		98
18				09600N	09720 (10.288)		98
19	09900	09900	09900	09900	10010 (9.9900)	40	58
20	09975	09975	09940	09940	09940 (10.060)	8	55
21		10080B		09940N	10100 (9.9009)		55
22				10100N	10090 (9.9108)		55
25			10050A	10090N	10040 (9.9601)		55
26		10095B		10040N	10100 (9.9009)		55
27	10300	10350	10300	10350	10375 (9.6385)	80	55
28				10375N	10410 (9.6061)		55
29				10410N	10610 (9.4250)		55

FRENCH FRANC FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				10610N	10460 (9.5602)		55
2				10460N	10410 (9.6061)		55
3				10410N	10410 (9.6061)		55
4	10250	10250	10250	10250	10275 (9.7323)	40	55
5	Exchange Closed, Good Friday						
8				10275N	10400 (9.6153)		55
9				10400N	10355 (9.6571)		55
10				10355N	10400 (9.6153)		55
11				10400N	10625 (9.4117)		55
12				10625N	10645 (9.3940)		55
15		10750B		10750B	10755 (9.2980)		55
16	10760	10760	10750	10750	10775 (9.2807)	3	55
17				10775N	10775 (9.2807)		55
18				10775N	10950 (9.1324)		55
19	10940	10940	10940	10940	10940 (9.1407)	2	55
22	10900	10900	10900	10900	10900 (9.1743)	1	55
23				10900N	10900 (9.1743)		55
24	10400	10400	10400	10400	10400 (9.6153)		55
25				10400N	10350 (9.6618)	1	56
26				10350N	10375 (9.6385)		56
29				10375N	10575 (9.4562)		56
30				10575N	10525 (9.5011)		56

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				10525N	10425 (9.5923)		56
2				10425N	10280 (9.7276)		56
3	10200	10200	10155	10155	10155 (9.8473)	2	57
6				10155N	10105 (9.8960)		57
7				10105N	10325 (9.6852)		57
8				10325N	10225 (9.7799)		57
9				10225N	10460 (9.5602)		57
10				10460N	10525 (9.5011)		57
13				10525N	10575 (9.4562)		57
14				10575N	10675 (9.3676)		57
15				10675N	10675 (9.3676)		57
16				10675N	10575 (9.4562)		57
17				10575N	10620 (9.4161)		57
20				10620N	10655 (9.3852)		57
21				10655N	10650 (9.3896)		57
22				10650N	10600 (9.4339)		56
23	10535	10535	10535	10535	10600 (9.4339)	400	416
24	10550	10550	10550	10550	10510 (9.5147)	3	416
27	Exchange Closed, Memorial Day						
28	10475	10475	10475	10475	10475 (9.5465)	1	414
29				10475N	10600 (9.4339)		414
30	10595	10595	10595	10595	10570 (9.4607)	2	416
31				10570N	10690 (9.3545)		416

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	10700	10700	10700	10700	10685 (9.3589)	100	416
4	10690	10700	10690	10700	10650 (9.3896)	21	437
5				10650N	10605 (9.4295)		437
6	10675	10675	10650A	10650A	10635 (9.4029)	1	438
7				10635N	10590 (9.4428)		438
10			10540A	10570A	10545 (9.4831)		438
11	10565	10565	10565	10565	10560 (9.4696)	1	439
12	10585	10585	10575	10575	10550 (9.4786)	19	456
13			10535A	10550N	10530 (9.4966)		456
14	10610	10630	10610	10630	10630 (9.4073)	27	431
17	10615	10625	10615	10625	10635 (9.4029)	50	379
18	10680	10790	10680	10790	10790 (9.2678)	42	373
19	10845	10845	10710A	10710A	10690 (9.3545)	29	369
20			10620A	10620A	10620 (9.4161)		349
21		10645B	10585A	10620N	10680 (9.3632)		349
24				10680N	10680 (9.3632)		349
25				10680N	10680 (9.3632)		349
26		10725B		10680N	10680 (9.3632)		349
27				10680N	10680 (9.3632)		349
28		10760B		10760B	10800 (9.2592)		349

FRENCH FRANC FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				10800N	10760 (9.2936)		349
2				10760N	10760 (9.2936)		349
3				10760N	10780 (9.2764)		349
4	Exchange Closed, Independence Day						
5				10780N	10850 (9.2165)		349
8		10970B		10970B	11010 (9.0826)		349
9		11045B		11010N	11045 (9.0538)		349
10	11180	11180	11180	11180	11180 (8.9445)	4	353
11			11156A	11180N	11290 (8.8573)		353
12	11380	11390	11370	11390	11370 (8.7950)	4	355
15	11370	11370	11370	11370	11370 (8.7950)	2	353
16				11370N	11360 (8.8028)		353
17		11570B		11560B	11560 (8.6505)		353
18	11345	11345	11345	11345	11345 (8.8144)	2	351
19	11300	11300	11300	11300	11300 (8.8495)		351
22	11310	11370B	11310	11370B	11340 (8.8183)	12	349
23	11500	11500	11500	11465A	11475 (8.7145)	2	349
24			11430A	11430A	11425 (8.7527)		349
25				11425N	11425 (8.7527)		349
26	11330	11330	11300	11305	11550 (8.6580)	19	354
29	11600	11600	11600	11600	11540 (8.6655)	5	349
30	11600	11600	11575	11575	11600 (8.6206)	6	344
31				11600N	11700 (8.5470)		344

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	11600	11600	11520A	11520A	11520 (8.6805)	2	346
2	11495	11495	11490	11490	11550 (8.6580)	2	345
5				11550N	11550 (8.6580)		343
6			11520A	11550N	11440 (8.7412)		343
7			11400A	11400A	11400 (8.7719)		343
8				11400N	11480 (8.7108)		343
9				11480N	11630 (8.5984)		343
12				11630N	11700 (8.5470)		343
13	11720	11720	11720	11720	11720 (8.5324)	4	341
14				11720N	11700 (8.5470)		341
15		11755B		11750B	11800 (8.4745)		341
16		11815B		11800N	11800 (8.4745)		341
19	11800	11800	11800	11800	11800 (8.4745)	1	341
20				11800N	11740 (8.5178)		341
21	11835	11835	11835	11835	11880 (8.4175)	10	341
22	11800	11800	11800	11800	11830 (8.4530)	1	340
23				11830N	11830 (8.4530)		340
26				11830N	11780 (8.4889)		340
27	11735	11735	11735	11735	11780 (8.4889)	5	335
28				11780N	11785 (8.4853)		335
29	11780	11780	11760	11765B	11765 (8.4997)	51	335
30	11635	11635	11615	11620B	11620 (8.6058)	25	334

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day						
3	11450	11465	11445	11445	11445 (8.7374)	22	345
4	11470	11470	11470	11470	11500 (8.6956)	10	345
5				11500N	11350 (8.8105)		345
6	11220	11220	11190	11220	11200 (8.9285)	10	337
9	11135	11170	11125	11155	11150 (8.9686)	18	334
10	11155	11155	11155	11155	11155 (8.9645)	5	334
11	11075	11075	11075	11075	11075 (9.0293)	2	334
12	11075	11100B	11075	11075	11160 (8.9605)	2	336
13	11300	11336	11300	11335	11300 (8.8495)	7	336
16	11250	11250	11250	11250	11250 (8.8888)	10	334
17	—	—	—	—	—	—	334
18	—	—	—	—	—	—	—

DECEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
13	09670	09670	09670	09670	09600 (10.416)	2	2
14				09600N	09530 (10.493)		2
15		09560B		09560B	09570 (10.449)		2
18				09570N	09680 (10.330)		2
19				09680N	09970 (10.030)		2
20				09970N	09900 (10.101)		2
21				09900N	10060 (9.9403)		2
22				10060N	10050 (9.9502)		2
25				10050N	10000 (10.000)		2
26				10000N	10050 (9.9502)		2
27				10050N	10350 (9.6618)		2
28				10350N	10385 (9.6292)		2
29				10385N	10560 (9.4696)		2

FRENCH FRANC FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				10560N	10435 (9.5831)		2
2				10435N	10385 (9.6292)		2
3				10385N	10385 (9.6292)		2
4				10385N	10250 (9.7560)		2
5	Exchange Closed, Good Friday						
8				10250N	10375 (9.6385)		2
9				10375N	10375 (9.6385)		2
10				10375N	10375 (9.6385)		2
11				10375N	10620 (9.4161)		2
12				10620N	10620 (9.4161)		2
15				10620N	10730 (9.3196)		2
16				10730N	10750 (9.3023)		2
17				10750N	10750 (9.3023)		2
18				10750N	10925 (9.1533)		2
19				10925N	10925 (9.1533)		2
22				10925N	10925 (9.1533)		2
23				10925N	10925 (9.1533)		2
24				10925N	10925 (9.1533)		2
25				10925N	10325 (9.6852)		2
26				10325N	10350 (9.6618)		2
29	10440	10440	10440	10440	10550 (9.4786)	2	4
30				10550N	10600 (9.5238)		4

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				10500N	10400 (9.6153)		4
2				10400N	10255 (9.7513)		4
3				10255N	10255 (9.7513)		4
6				10255N	10080 (9.9206)		4
7				10080N	10300 (9.7087)		4
8				10300N	10200 (9.8039)		4
9				10200N	10435 (9.5831)		4
10				10435N	10500 (9.5238)		4
13				10500N	10500 (9.5238)		4
14				10500N	10600 (9.4339)		4
15				10600N	10650 (9.3896)		4
16				10650N	10550 (9.4786)		4
17				10550N	10595 (9.4384)		4
20				10595N	10630 (9.4073)		4
21				10630N	10625 (9.4117)		4
22				10625N	10575 (9.4562)		4
23	10615	10615	10560A	10560A	10575 (9.4562)	1	5
24	10575	10575	10525	10525	10460 (9.5602)	9	14
27	Exchange Closed, Memorial Day						
28				10460N	10425 (9.5923)		14
29				10425N	10550 (9.4786)		14
30				10550N	10520 (9.5057)		14
31	10510	10510	10510	10510	10640 (9.3984)	2	16

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3				10640N	10620 (9.4161)		16
4				10620N	10595 (9.4384)		16
5				10595N	10560 (9.4696)		16
6				10560N	10580 (9.4517)		16
7				10580N	10520 (9.5057)		16
10				10520N	10490 (9.5328)		16
11	10500	10500	10500	10500	10510 (9.5147)	10	26
12				10510N	10480 (9.5419)		26
13	10445	10445	10445	10445	10455 (9.5648)	3	29
14	10530	10560B	10530	10560B	10560 (9.4696)	39	48
17				10560N	10570 (9.4607)		48
18		10695B		10695B	10715 (9.3327)		48
19	10710	10710	10640A	10640A	10615 (9.4206)	1	48
20	10525	10525	10525	10525	10560 (9.4696)	5	48
21				10560N	10615 (9.4206)		48
24				10615N	10615 (9.4206)		48
25				10615N	10625 (9.4117)		48
26				10625N	10625 (9.4117)		48
27				10625N	10625 (9.4117)		48
28				10625N	10750 (9.3023)		48

FRENCH FRANC FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				10750N	10725 (9.3240)		48
2				10725N	10725 (9.3240)		48
3				10725N	10745 (9.3066)		48
4	Exchange Closed, Independence Day						
5				10745N	10815 (9.2464)		48
8				10815N	10970 (9.1157)		48
9	10990	10990	10990	10990	10990 (9.0991)	1	49
10				10990N	11135 (8.9806)		49
11	11200	11200	11200	11200	11200 (8.9285)	3	49
12	11235	11340	11235	11330	11300 (8.8495)	10	51
15			11295A	11300N	11325 (8.8300)		51
16				11325N	11300 (8.8495)		50
17	11405	11405	11405	11405	11490 (8.7032)	2	50
18				11490N	11305 (8.8456)		50
19				11305N	11265 (8.8770)		50
22		11290B		11290B	11290 (8.8573)		50
23		11380B		11380B	11420 (8.7565)		50
24				11420N	11375 (8.7912)		50
25				11375N	11375 (8.7912)		50
26	11340	11410B	11340	11410B	11500 (8.6956)	2	50
29				11500N	11480 (8.7108)		50
30				11480N	11530 (8.6730)		50
31				11530N	11640 (8.5910)		50

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				11640N	11460 (8.7260)		50
2	11450	11450	11450	11450	11500 (8.6956)	3	53
5				11500N	11500 (8.6956)		53
6				11500N	11390 (8.7796)		50
7				11390N	11350 (8.8105)		50
8		11370B		11370B	11420 (8.7565)		50
9	11420	11420	11420	11420	11580 (8.6355)	1	50
12				11580N	11650 (8.5836)		50
13				11650N	11670 (8.5689)		50
14				11670N	11650 (8.5836)		50
15				11650N	11750 (8.5106)		50
16				11750N	11750 (8.5106)		50
19				11750N	11750 (8.5106)		50
20				11750N	11690 (8.5543)		50
21		11695B	11660A	11695B	11800 (8.4745)		50
22				11800N	11730 (8.5251)		50
23				11730N	11730 (8.5251)		50
26				11730N	11680 (8.5616)		50
27				11680N	11680 (8.5616)		50
28				11680N	11685 (8.5579)		50
29				11685N	11665 (8.5726)		50
30				11665N	11520 (8.6805)		50

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day						
3				11520N	11345 (8.8144)		50
4		11400B		11400B	11400 (8.7719)		50
5				11400N	11250 (8.8888)		50
6	11150	11160	11140	11160	11140 (8.9766)	22	70
9	11110	11110	11110	11110	11090 (9.0171)	2	72
10		11100B		11100B	11100 (9.0090)		72
11				11100N	11100 (9.0090)		72
12	11075	11075	11075	11075	11100 (9.0090)	2	70
13		11230B		11210B	11240 (8.8967)		70
16	11210	11210	11210	11210	11350 (8.8105)	10	80
17				11350N	11260 (8.8809)		80
18				11260N	11260 (8.8809)		80
19				11260N	11300 (8.8495)		80
20	11470	11470	11470	11470	11470 (8.7183)		80
23	11850	12000	11850	12000	12050 (8.2987)	19	88
24				12050N	12050 (8.2987)	8	85
25	12200	12200	12200	12200	12100 (8.2644)	3	77
26	12150	12210B	12140	12140	12140 (8.2372)	4	80
27	12175	12175	12150	12175	12175 (8.2135)	40	117
30	12190	12205	12190	12200	12200 (8.1967)	61	112

FRENCH FRANC FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	12165	12170B	12160	12160	12350 (8.0971)	58	135
2			12310A	12350N	12310 (8.1234)		135
3	12310	12350	12310	12350	12455 (8.0289)	18	147
4	12385	12385	12385	12385	12445 (8.0353)	10	147
7	12350	12360	12340A	12360	12345 (8.1004)	21	168
8	12360	12360	12360	12360	12345 (8.1004)	24	143
9				12345N	12305 (8.1267)		143
10				12305N	12305 (8.1267)		143
11	12345	12345	12280	12305A	12305 (8.1267)	8	135
14	12260	12260	12260	12260	12280 (8.1433)	1	135
15	12275	12290	12275	12290	12275 (8.1466)	61	118
16	12220	12220	12200	12200	12200 (8.1967)	2	118
17	12320	12400	12320	12400	12375 (8.0808)	3	117
18				12375N	12425 (8.0482)		117
21				12425N	12415 (8.0547)		117
22				12415N	12410 (8.0580)		117
23	12410	12410	12410	12410	12410 (8.0580)	4	114
24			12360A	12410N	12360 (8.0906)		114
25				12360N	12360 (8.0906)		114
28	12420	12420	12420	12420	12420 (8.0515)	2	114
29		12480B		12480B	12520 (7.9872)		114
30	12525	12525	12450	12450	12450 (8.0321)	20	114
31		12525B		12450N	12500 (8.0000)		114

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	12600	12600	12600	12600	12600 (7.9365)	5	114
4	12610	12610	12610	12610	12610 (7.9302)	14	116
5				12610N	12550 (7.9681)		116
6	12560	12625B	12560	12625B	12625 (7.9207)	12	114
7	12585	12630B	12465A	12465A	12465 (8.0224)	10	115
8				12465N	12500 (8.0000)		115
11				12500N	12500 (8.0000)		109
12	12525	12525	12525	12525	12550 (7.9681)	25	123
13		12555B		12550N	12525 (7.9840)		141
14		12530B		12525N	12525 (7.9840)		141
15				12525N	12500 (8.0000)		141
18	12540	12540	12540	12540	12540 (7.9744)	3	138
19	12590	12605B	12590	12590	12590 (7.9428)	4	142
20				12590N	12560 (7.9617)		142
21		12640B		12640B	12660 (7.8988)		142
22	12680 12665	12750B	12665	12750B	12750 (7.8431)	54	147
25	12770	12795B	12770	12795B	12800 (7.8125)	13	155
26	12850	12875B	12850	12875B	12880 (7.7639)	4	129
27	12845	12900	12845	12880	12880 (7.7639)	5	124
28	Exchange Closed. Thanksgiving Day						
29		13030B		13000B	13025 (7.6775)		123

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	13070	13070	13005A	13020	13010 (7.6863)	24	121
3	12900	12950	12900	12950	12950 (7.7220)	13	108
4	13020	13020	13020	13020	13000 (7.6923)	8	104
5				13000N	13000 (7.6923)		104
6	12945	12955	12945	12955	12955 (7.7190)	24	100
9	12955	12955	12955	12955	12955 (7.7190)	1	100
10	12955	12955	12920A	12950A	12900 (7.7519)	1	100
11	12900	12940B	12825A	12940B	12950 (7.7220)	9	96
12	12990	12990	12990	12990	12990 (7.6982)	8	96
13	12990	12990	12970	12970	12970 (7.7101)	19	84
16	12970	12970	12960	12960	12960 (7.7160)	2	86
17						6	
18							

FRENCH FRANC FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	11425	11425	11425	11425	11450 (8.7336)		
5				11450N	11450 (8.7336)	3	6
6				11450N	11340 (8.8183)		6
7				11340N	11300 (8.8495)		3
8				11300N	11360 (8.8028)		3
9				11360N	11530 (8.6730)		3
12				11530N	11600 (8.6206)		3
13				11600N	11620 (8.6058)		3
14				11620N	11600 (8.6206)		3
15				11600N	11700 (8.5470)		3
16				11700N	11700 (8.5470)		3
19				11700N	11700 (8.5470)		3
20			11650A	11650A	11640 (8.5910)		3
21				11640N	11720 (8.5324)		3
22	11700	11700	11680	11680	11630 (8.5984)	4	7
23				11630N	11630 (8.5984)		7
26				11630N	11580 (8.6355)		7
27				11580N	11580 (8.6355)		7
28				11580N	11585 (8.6318)		7
29				11585N	11565 (8.6467)		7
30	11500	11500	11500	11500	11485 (8.7070)	5	12

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed. Labor Day						
3				11485N	11245 (8.8928)		12
4				11245N	11300 (8.8495)		12
5				11300N	11150 (8.9686)		12
6	11090	11090	11090	11090	11080 (9.0252)	5	17
9				11080N	11030 (9.0661)		17
10	11055	11055	11055	11055	11055 (9.0456)		17
11	10985	10985	10985	10985	10925 (9.1533)	4	21
12				10925N	11040 (9.0579)		21
13				11040N	11180 (8.9445)		21
16				11180N	11300 (8.8495)		21
17				11300N	11200 (8.9285)		21
18				11200N	11200 (8.9285)		21
19				11200N	11250 (8.8888)		21
20		11330B		11250N	11400 (8.7719)		21
23				11400N	11980 (8.3472)		21
24				11980N	11980 (8.3472)		21
25				11980N	12030 (8.3125)		21
26				12030N	12080 (8.2781)		21
27				12080N	12130 (8.2440)		21
30	12100	12100	12100	12100	12100 (8.2644)	1	20

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				12100N	12260 (8.1566)		20
2				12260N	12220 (8.1833)		20
3	12230	12230	12230	12230	12365 (8.0873)	3	18
4	12400	12400	12400	12400	12355 (8.0938)	1	18
7				12355N	12255 (8.1599)		18
8				12255N	12255 (8.1599)		18
9				12255N	12215 (8.1866)		18
10	12200	12200	12200	12200	12200 (8.1967)	3	18
11				12200N	12200 (8.1967)		18
14				12200N	12190 (8.2034)		18
15				12190N	12195 (8.2000)		18
16				12195N	12125 (8.2474)		18
17				12125N	12300 (8.1300)		18
18				12300N	12350 (8.0971)		18
21				12350N	12345 (8.1004)		18
22	12340	12340	12340	12340	12340 (8.1037)	1	19
23				12340N	12340 (8.1037)		19
24				12340N	12290 (8.1366)		19
25				12290N	12290 (8.1366)		19
28				12290N	12350 (8.0971)		19
29				12350N	12450 (8.0321)		19
30				12450N	12380 (8.0775)		19
31				12380N	12430 (8.0450)		19

FRENCH FRANC FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				12430N	12520 (7.9872)		19
4				12520N	12540 (7.9744)		19
5				12540N	12480 (8.0128)		19
6				12480N	12550 (7.9681)		19
7	12410	12410	12410	12410	12390 (8.0710)	5	24
8				12390N	12425 (8.0482)		24
11				12425N	12425 (8.0482)		24
12	12440	12440	12440	12440	12475 (8.0160)	1	25
13				12475N	12450 (8.0321)		25
14				12450N	12450 (8.0321)		25
15				12450N	12440 (8.0385)		25
18	12460	12475B	12460	12460	12460 (8.0256)	1	25
19		12545B		12460N	12540 (7.9744)		25
20				12540N	12510 (7.9936)		25
21				12510N	12610 (7.9302)		25
22	12660	12705B	12660	12705B	12705 (7.8709)	1	26
25	12750	12750	12750	12750	12750 (7.8431)	1	27
26				12750N	12830 (7.7942)		27
27	12830	12900	12830	12855	12830 (7.7942)	8	35
28	Exchange Closed; Thanksgiving Day						
29	12985	12985	12985	12985	12985 (7.7011)	5	40

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	12980	12980	12945	12945	12950 (7.7220)	4	38
3	12885	12915	12875	12890	12890 (7.7579)	4	40
4				12890N	12935 (7.7309)		40
5				12935N	12935 (7.7309)		40
6	12860	12860	12860	12860	12885 (7.7609)	56	92
9				12885N	12850 (7.7821)		92
10	12840	12840	12840	12840	12800 (7.8125)	2	94
11	12760	12760	12740	12740	12800 (7.8125)	1	93
12				12800N	12950 (7.7220)	4	95
13	12950	12950	12950	12950	12830 (7.7942)	1	96
16				12830N	12800 (7.8125)		96
17				12800N	12800 (7.8125)		94
18				12800N	12800 (7.8125)		94
19	12830	12830	12830	12830	12830 (7.7942)	2	94
20	12755	12755	12755	12755	12850 (7.7821)	25	117
23				12850N	12850 (7.7821)		117
24				12850N	12900 (7.7519)		117
25	Exchange Closed; Christmas						
26				12900N	12900 (7.7519)		117
27		12990B		12900N	13100 (7.6335)		117
30	13130	13130	13130	13130	13130 (7.6161)	2	118
31				13130N	13200 (7.5757)		118

JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	12180	12200B	12180	12180	12295 (8.1333)	3	3
4				12295N	12250 (8.1632)		3
7				12250N	12170 (8.2169)		3
8				12170N	12170 (8.2169)		3
9				12170N	12130 (8.2440)		3
10	12130	12130	12130	12130	12130 (8.2440)	3	3
11				12130N	12115 (8.2542)		3
14				12115N	12115 (8.2542)		3
15				12115N	12120 (8.2508)		3
16				12120N	12050 (8.2987)		3
17				12050N	12225 (8.1799)		3
18				12225N	12275 (8.1466)		3
21				12275N	12270 (8.1499)		3
22				12270N	12270 (8.1499)		3
23				12270N	12270 (8.1499)		3
24				12270N	12220 (8.1833)		3
25				12220N	12220 (8.1833)		3
28				12220N	12280 (8.1433)		3
29				12280N	12380 (8.0775)		3
30				12380N	12310 (8.1234)		3
31				12310N	12360 (8.0906)		3

FRENCH FRANC FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				12360N	12440 (8.0385)		3
4				12440N	12470 (8.0192)		3
5				12470N	12410 (8.0580)		3
6		12450B		12450B	12475 (8.0160)		3
7	12450	12450	12450	12450	12315 (8.1201)	1	4
8				12315N	12350 (8.0971)		4
11				12350N	12350 (8.0971)		4
12				12350N	12400 (8.0645)		4
13				12400N	12375 (8.0808)		4
14				12375N	12375 (8.0808)		4
15				12375N	12380 (8.0775)		4
18				12380N	12400 (8.0645)		4
19		12470B		12400N	12465 (8.0224)		4
20				12465N	12440 (8.0385)		4
21				12440N	12540 (7.9744)		4
22		12600B		12600B	12600 (7.9365)		4
25	12655	12665	12655	12665	12700 (7.8740)	3	7
26				12700N	12780 (7.8247)		7
27				12780N	12780 (7.8247)		7
28	Exchange Closed; Thanksgiving Day						
29				12780N	12925 (7.7369)		7

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2				12925N	12910 (7.7459)		7
3				12910N	12850 (7.7821)		7
4	12930	12930	12900	12900	12850 (7.7821)	8	15
5				12850N	12850 (7.7821)		11
6	12810	12810	12800	12800	12785 (7.8216)	2	12
9	12730	12730	12690	12690	12750 (7.8431)	4	12
10	12690	12690	12690	12690	12650 (7.9051)	1	11
11	12630	12630	12630	12630	12700 (7.8740)		11
12				12700N	12850 (7.7821)	2	13
13				12850N	12720 (7.8616)		13
16	12670	12670	12670	12670	12690 (7.8802)	2	13
17	12800	12800	12800	12800	12840 (7.7881)	2	15
18				12840N	12660 (7.8988)		15
19	12615	12615	12615	12615	12690 (7.8802)	2	13
20				12690N	12700 (7.8740)		13
23				12700N	12700 (7.8740)		13
24				12700N	12750 (7.8431)		13
25	Exchange Closed; Christmas						
26				12750N	12750 (7.8431)		13
27	12875	12875	12875	12875	12970 (7.7101)	2	13
30	12915	13000	12915	13000	13000 (7.6923)	5	13
31				13000N	13050 (7.6628)		13
30	12865	12865	12865	12865	12870 (7.7700)		
31				12870N	12900 (7.7519)	3	3

FRENCH FRANC FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	10	2	....	....	....	....	2	....	58	5	....
2	41	....	....	1	....	....	....	5	Closed	....	....	28
3	31	....	....	4	6	253	....	....	22	24	....	17
4	50	681	16	40	....	41	Closed	....	10	11	14	16
5	....	60	16	Closed	....	55	....	3	....	....	....	....
6	....	100	4	....	140	74	....	....	37	....	12	82
7	....	4	462	....	....	....	....	....	....	21	16	....
8	....	50	103	....	....	....	....	....	....	24	....	....
9	25	....	....	52	....	....	1	1	20	....	....	5
10	....	....	....	165	1	3	4	....	5	6	....	4
11	84	136	18	102	....	23	3	....	6	8	....	10
12	....	83	5	14	....	31	14	....	4	....	26	14
13	....	101	12	....	1	11	....	4	7	....	....	20
14	2	1	11	....	6	129	....	....	....	1	....	....
15	41	4	10	3	5	....	2	....	....	61	....	....
16	43	....	....	3	....	....	....	....	20	2	....	4
17	4	....	....	25	10	51	2	....	....	3	....	8
18	330	Closed	61	2	....	42	2	....	....	....	4	....
19	....	8	134	155	....	30	....	1	....	....	4	4
20	....	18	65	....	1	5	....	....	....	....	....	25
21	....	108	140	....	30	....	....	10	....	....	....	....
22	417	5	1	19	....	....	12	5	....	1	55	....
23	330	....	....	2	906	....	2	....	19	4	....	....
24	....	....	....	53	91	....	....	....	8	....	....	....
25	50	126	....	11	....	....	....	....	3	....	17	Closed
26	....	15	18	80	....	....	21	....	4	....	4	....
27	....	102	333	....	Closed	....	....	5	40	....	13	2
28	1	271	1	....	32	....	....	....	....	2	Closed	....
29	50	....	257	3	2	....	....	51	....	....	5	....
30	....	....	....	....	204	....	5	30	62	20	....	7
31	....	....	....	....	239	....	6	....	....	....	....	3
Total	1,499	1,883	1,669	734	1,674	748	74	117	267	246	175	249
Average	100	99	83	41	112	58	6	11	18	16	15	16

FRENCH FRANC FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	1,440	2,724	1,070	1,414	....	397	396	....	155	136	....
2	369	....	....	1,066	1,414	....	397	398	Closed	155	....	166
3	341	....	....	1,070	1,417	812	397	....	407	168	....	155
4	291	2,093	2,724	1,070	....	812	Closed	....	407	168	138	159
5	....	2,153	2,727	Closed	....	749	397	402	407	....	138	155
6	....	2,253	2,727	....	1,517	748	....	399	424	....	136	204
7	291	2,257	2,699	....	1,517	746	....	396	....	189	143	....
8	291	2,307	2,680	1,070	1,507	....	397	396	....	164	143	....
9	266	....	....	1,122	1,507	....	398	396	423	164	....	204
10	266	....	....	1,287	1,507	746	402	....	423	164	....	205
11	348	2,422	2,675	1,375	....	744	402	....	427	156	137	200
12	....	2,461	2,677	1,381	....	696	406	396	427	....	152	204
13	....	2,543	2,681	....	1,507	693	....	394	427	....	170	193
14	348	2,544	2,681	....	1,507	663	....	394	....	156	170	....
15	382	2,546	2,671	1,381	1,507	....	404	394	....	139	170	....
16	415	....	....	1,381	1,507	....	403	394	435	139	....	195
17	415	....	....	1,406	1,496	608	403	....	435	138	....	109
18	711	Closed	2,672	1,406	....	421	401	....	101	138	167	109
19	....	2,550	514	1,257	....	417	401	394	101	....	171	107
20	....	2,562	513	....	1,496	397	....	394	101		171	130
21	711	2,658	602	....	1,466	397	....	394	....	138	171	....
22	1,126	2,659	603	1,267	1,456	....	399	397	....	139	177	....
23	1,433	....	....	1,268	1,312	....	399	397	109	136	....	130
24	1,433	....	....	1,321	1,242	397	399	....	106	136	....	130
25	1,383	2,544	603	1,332	....	397	399	....	98	136	189	Closed
26	....	2,535	621	1,411	....	397	404	397	101	....	163	130
27	....	2,586	871	....	Closed	397	....	392	138	....	166	130
28	1,380	2,723	869	....	1,239	397	....	392	....	136	Closed	....
29	1,430	....	1,070	1,414	1,241	....	399	392	....	136	170	....
30	1,430	....	....	1,414	1,041	....	394	396	132	136	....	131
31	1,430	....	....	....	846	....	394	....	....	136	....	134
Average	750	2,412	1,838	1,275	1,394	582	400	395	281	149	159	156

FRENCH FRANC FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	84
18	....	Closed	....	....	....	....	....	....	334	....	....	84
19	....	....	2,093	....	....	181	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	2,093	....	....	181	....	....	334	....	....	168

1985 FRENCH FRANC INTERBANK SPOT PRICES (In U.S. Dollars per one French Franc, Bid Side)

JANUARY

Date	7:30	High	Low	Last	1:00
1...	....	....	....	....	....
2...	.10277	.10309	.10266	.10282	.10279
3...	.10322	.10360	.10282	.10349	.10341
4...	.10327	.10358	.10302	.10325	.10323
5...	....	....	....	....	....
6...	....	....	....	....	....
7...	.10294	.10427	.10280	.10400	.10341
8...	.10385	.10400	.10296	.10298	.10311
9...	.10300	.10381	.10300	.10365	.10341
10...	.10330	.10416	.10330	.10343	.10403
11...	.10365	.10384	.10299	.10299	.10317
12...	....	....	....	....	....
13...	....	....	....	....	....
14...	.10309	.10315	.10196	.10219	.10214
15...	.10219	.10277	.10216	.10230	.10243
16...	.10255	.10269	.10227	.10272	.10235
17...	.10248	.10288	.10248	.10272	.10256
18...	.10266	.10319	.10256	.10311	.10298
19...	....	....	....	....	....
20...	....	....	....	....	....
21...	.10290	.10306	.10288	.10298	.10294
22...	.10305	.10326	.10282	.10282	.10283
23...	.10300	.10306	.10285	.10306	.10296
24...	.10303	.10357	.10302	.10333	.10340
25...	.10349	.10354	.10306	.10306	.10319
26...	....	....	....	....	....
27...	....	....	....	....	....
28...	.10321	.10351	.10315	.10351	.10348
29...	.10325	.10341	.10296	.10311	.10296
30...	.10320	.10344	.10314	.10329	.10338
31...	.10339	.10369	.10319	.10319	.10335

FEBRUARY

Date	7:30	High	Low	Last	1:00
1...	.10308	.10332	.10251	.10261	.10273
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	.10238	.10245	.10162	.10178	.10162
5...	.10170	.10178	.10141	.10165	.10157
6...	.10154	.10178	.10136	.10141	.10136
7...	.10141	.10144	.10090	.10101	.10098
8...	.10093	.10111	.10057	.10073	.10065
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	.10055	.10060	.09995	.10000	.10002
12...	n/a	.09983	.09945	.09955	.09950
13...	.09945	.09960	.09910	.09923	.09910
14...	.09950	.09970	.09915	.09940	.09937
15...	.09995	.10015	.09983	.10000	.10000
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	....	....	....	....	....
19...	.09857	.09871	.09832	.09842	.09852
20...	.09843	.09843	.09800	.09820	.09800
21...	.09755	.09755	.09737	.09741	.09739
22...	.09666	.09671	.09638	.09640	.09654
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	.09537	.09537	.09465	.09503	.09487
26...	.09407	.09666	.09407	.09596	.09615
27...	.09881	.09891	.09803	.09823	.09823
28...	.09813	.09857	.09732	.09732	.09746
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

MARCH

Date	7:30	High	Low	Last	1:00
1...	.09737	.09794	.09730	.09789	.09779
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	.09683	.09718	.09665	.09675	.09671
5...	.09555	.09587	.09520	.09520	.09541
6...	.09532	.09689	.09523	.09680	.09667
7...	.09615	.09636	.09569	.09569	.09607
8...	.09578	.09652	.09560	.09633	.09624
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	.09734	.09837	.09727	.09837	.09784
12...	.09770	.09789	.09713	.09760	.09768
13...	.09753	.09775	.09718	.09722	.09765
14...	.09965	.09694	.09652	.09682	.09674
15...	.09623	.09737	.09623	.09671	.09694
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	.09708	.09884	.09701	.09884	.09828
19...	.09977	.10134	.09955	.10106	.10050
20...	.10005	.10065	.09990	.10010	.10005
21...	.10060	.10204	.10060	.10183	.10131
22...	.10175	.10193	.10136	.10157	.10160
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	.10124	.10152	.10090	.19113	.10095
26...	.10116	.10251	.10116	.10251	.10188
27...	.10397	.10487	.10373	.10416	.10449
28...	.10518	.10526	.10427	.10493	.10464
29...	.10662	.10729	.10593	.10700	.10666
30...	....	....	....	....	....
31...	....	....	....	....	....

APRIL

Date	7:30	High	Low	Last	1:00
1...	.10549	.10571	.10490	.10490	.10532
2...	.10411	.10537	.10384	.10537	.10445
3...	.10460	.10526	.10416	.10422	.10476
4...	.10384	.10395	.10309	.10351	.10351
5...	....	....	....	....	....
6...	....	....	....	....	....
7...	....	....	....	....	....
8...	.10330	.10482	.10282	.10473	.10395
9...	.10386	.10471	.10346	.10452	.10384
10...	.10422	.10504	.10417	.10487	.10422
11...	.10585	.10726	.10574	.10695	.20672
12...	.10666	.10752	.10638	.10695	.10718
13...	....	....	....	....	....
14...	....	....	....	....	....
15...	.10828	.10875	.10787	.10787	.10831
16...	.10878	.10902	.10779	.10881	.10790
17...	.10810	.10857	.10638	.10749	.10768
18...	.10744	.11061	.10744	.11049	.11012
19...	.10992	.11028	.10980	.10980	.10989
20...	....	....	....	....	....
21...	....	....	....	....	....
22...	.10951	.10964	.10770	.10770	.10834
23...	.10810	.10810	.10526	.10565	.10542
24...	.10482	.10582	.10465	.10554	.10554
25...	.10493	.10498	.10406	.10406	.10422
26...	.10400	.10493	.10395	.10465	.10471
27...	....	....	....	....	....
28...	....	....	....	....	....
29...	.10531	.10638	.10484	.10632	.10610
30...	.10604	.10626	.10504	.10515	.10576
31...	....	....	....	....	....

MAY

Date	7:30	High	Low	Last	1:00
1...	.10446	.10487	.10411	.10471	.10471
2...	.10335	.10395	.10314	.10322	.10341
3...	.10266	.10275	.10142	.10142	.10172
4...	....	....	....	....	....
5...	....	....	....	....	....
6...	.10106	.10183	.10101	.10141	.10178
7...	.10276	.10373	.10272	.10330	.10341
8...	.10280	.10330	.10256	.10330	.10272
9...	.10531	.10570	.10454	.10460	.10537
10...	.10504	.10582	.10484	.10582	.10512
11...	....	....	....	....	....
12...	....	....	....	....	....
13...	.10621	.10729	.10618	.10718	.10660
14...	.10698	.10764	.10604	.10724	.10723
15...	.10646	.10735	.10643	.10695	.10706
16...	.10559	.10641	.10554	.10593	.10610
17...	.10615	.10706	.10612	.10700	.10689
18...	....	....	....	....	....
19...	....	....	....	....	....
20...	.10825	.10840	.10672	.10672	.10672
21...	.10738	.10755	.10604	.10695	.10660
22...	.10664	.10695	.10626	.10641	.10629
23...	.10587	.10683	.10582	.10666	.10621
24...	.10618	.10638	.10526	.10571	.10607
25...	....	....	....	....	....
26...	....	....	....	....	....
27...	....	....	....	....	....
28...	.10544	.10560	.10527	.10551	.10548
29...	.10544	.10715	.10539	.10695	.10660
30...	.10675	.10689	.10624	.10644	.10625
31...	.10615	.10787	.10601	.10753	.10746

JUNE

Date	7:30	High	Low	Last	1:00
1...	....	....	....	....	....
2...	....	....	....	....	....
3...	.10775	.10817	.10732	.10770	.10758
4...	.10767	.10779	.10695	.10678	.10715
5...	.10689	.10741	.10660	.10732	.10695
6...	.10738	.10749	.10700	.10724	.10706
7...	.10715	.10732	.10630	.10650	.10645
8...	....	....	....	....	....
9...	....	....	....	....	....
10...	.10594	.10650	.10561	.10638	.10598
11...	.10604	.10670	.10604	.10654	.10632
12...	.10649	.10671	.10605	.10605	.10632
13...	.10579	.10621	.10571	.10599	.10604
14...	.10658	.10735	.10650	.10701	.10718
15...	....	....	....	....	....
16...	....	....	....	....	....
17...	.10681	.10735	.10675	.10732	.10703
18...	.10772	.10922	.10772	.10907	.10845
19...	.10903	.10911	.10764	.10784	.10764
20...	.10785	.10789	.10643	.10649	.10645
21...	.10626	.10729	.10626	.10712	.10704
22...	....	....	....	....	....
23...	....	....	....	....	....
24...	.10672	.10730	.10659	.10724	.10695
25...	.10706	.10729	.10643	.10718	.10695
26...	.10723	.10793	.10718	.10746	.10741
27...	.10732	.10761	.10764	.10750	.10746
28...	.10718	.10845	.10718	.10820	.10828
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

1985 FRENCH FRANC INTERBANK SPOT PRICES (In U.S. Dollars per one French Franc, Bid Side)

Date	JULY 7:30	JULY High	JULY Low	JULY Last	JULY 1:00	AUGUST 7:30	AUGUST High	AUGUST Low	AUGUST Last	AUGUST 1:00	SEPTEMBER 7:30	SEPTEMBER High	SEPTEMBER Low	SEPTEMBER Last	SEPTEMBER 1:00
1...	.10828	.10841	.10772	.10772	.10787	.11737	.11771	.11564	.11574	.11567	....	....	....	....	....
2...	.10748	.10810	.10744	.10803	.10787	.11574	.11634	.11569	.11614	.11598	....	....	....	....	....
3...	.10800	.10857	.10796	.10837	.10845	....	....	....	....	....	.11515	.11512	.11429	.11429	.11446
4...	....	....	....	....	....	....	....	....	....	....	.11379	.11560	.11379	.11494	.11500
5...	.10831	.10964	.10816	.10940	.10934	.11611	.11659	.11544	.11614	.11602	.11522	.11540	.11352	.11360	.11370
6...	....	....	....	....	....	.11546	.11567	.11474	.11488	.11495	.11251	.11258	.11145	.11204	.11229
7...	....	....	....	....	....	.11483	.11540	.11471	.11487	.11497	....	....	....	....	....
8...	.10918	.11061	.10905	.11040	.11049	.11524	.11587	.11522	.11547	.11543	....	....	....	....	....
9...	.11104	.11135	.11046	.11092	.11101	.11545	.11675	.11521	.11631	.11611	.11104	.11198	.10995	.11129	.11148
10...	.11185	.11235	.11174	.11191	.11213	....	....	....	....	....	.11142	.11181	.11111	.11123	.11111
11...	.11161	.11293	.11161	.11242	.11273	....	....	....	....	....	.11154	.11160	.11053	.11055	.11080
12...	.11248	.11467	.11248	.11467	.11409	.11689	.11799	.11669	.11799	.11723	.11040	.11185	.11037	.11131	.11160
13...	....	....	....	....	....	.11757	.11814	.11736	.11743	.11809	....	....	....	....	....
14...	....	....	....	....	....	.11733	.11772	.11704	.11757	.11750	....	....	....	....	....
15...	.11428	.11464	.11347	.11458	.11425	.11816	.11853	.11794	.11835	.11845	....	....	....	....	....
16...	.11394	.11454	.11389	.11412	.11431	.11838	.11880	.11832	.11855	.11880	.11265	.11438	.11249	.11422	.11422
17...	.11570	.11648	.11534	.11590	.11534	....	....	....	....	....	.11397	.11430	.11289	.11318	.11300
18...	.11594	.11641	.11415	.11422	.11428	....	....	....	....	....	.11289	.11347	.11254	.11254	.11280
19...	.11390	.11444	.11303	.11303	.11331	.11851	.11885	.11832	.11882	.11834	.11259	.11353	.11251	.11344	.11318
20...	....	....	....	....	....	.11836	.11841	.11737	.11788	.11775	.11370	.11560	.11278	.11538	.11547
21...	....	....	....	....	....	.11762	.11919	.11751	.11915	.11876	....	....	....	....	....
22...	.11399	.11507	.11331	.11494	.11385	.11900	.11976	.11835	.11845	.11841	....	....	....	....	....
23...	.11544	.11574	.11414	.11428	.11487	.11876	.11933	.11858	.11897	.11890	.12076	.12185	.11977	.12171	.12102
24...	.11456	.11504	.11402	.11481	.11454	....	....	....	....	....	.12080	.12121	.12012	.12059	.12062
25...	.11479	.11496	.11425	.11441	.11448	....	....	....	....	....	.12068	.12269	.12051	.12239	.12224
26...	.11401	.11641	.11401	.11600	.11587	n/a	.11876	.11788	.11825	.11806	.12315	.12345	.12175	.12224	.12180
27...	....	....	....	....	....	.11786	....	....	.11813	.11775	.12247	.12277	.12232	.12232	.12239
28...	....	....	....	....	....	.11825	.11862	.11803	.11813	.11834	....	....	....	....	....
29...	.11597	.11641	.11564	.11564	.11621	.11806	.11820	.11754	.11754	.11771	....	....	....	....	....
30...	.11588	.11682	.11587	.11692	.11614	.11764	.11769	.11615	.11615	.11631	.12265	.12285	.12187	.12215	.12195
31...	.11747	.11769	.11665	.11764	.11702	....	....	....	....	....	....	....	....	....	....

Date	OCTOBER 7:30	OCTOBER High	OCTOBER Low	OCTOBER Last	OCTOBER 1:00	NOVEMBER 7:30	NOVEMBER High	NOVEMBER Low	NOVEMBER Last	NOVEMBER 1:00	DECEMBER 7:30	DECEMBER High	DECEMBER Low	DECEMBER Last	DECEMBER 1:00
1...	.12220	.12455	.12220	.12438	.12391	.12571	.12658	.12518	.12646	.12634	....	....	....	....	....
2...	.12404	.12452	.12335	.12346	.12353	....	....	....	....	....	.13114	.13140	.12982	.12998	.13008
3...	.12380	.12539	.12380	.12484	.12519	....	....	....	....	....	.12919	.12983	.12904	.12983	.12953
4...	.12550	.12578	.12427	.12533	.12468	.12648	.12654	.12592	.12592	.12631	.13031	.13036	.13004	.13020	.13012
5...	....	....	....	....	....	.12556	.12597	.12541	.12588	.12547	.12969	.13037	.12961	.13009	.13014
6...	....	....	....	....	....	.12619	.12667	.12596	.12642	.12628	.12978	.12984	.12944	.12949	.12978
7...	.12430	.12431	.12351	.12403	.12377	.12635	.12658	.12437	.12445	.12437	....	....	....	....	....
8...	.12393	.12434	.12357	.12364	.12396	.12531	.12572	.12472	.12516	.12539	....	....	....	....	....
9...	.12403	.12445	.12303	.12303	.12360	....	....	....	....	....	.12949	.12970	.12921	.12929	.12924
10...	.12359	.12383	.12294	.12338	.12294	....	....	....	....	....	.12884	.12920	.12855	.12856	.12904
11...	.12322	.12376	.12306	.12322	.12334	....	....	....	....	....	.12828	.12961	.12806	.12917	.12928
12...	....	....	....	....	....	.12503	.12600	.12497	.12579	.12578	.12962	.13018	.12970	.12978	.12971
13...	....	....	....	....	....	.12572	.12594	.12513	.12513	.12531	.12988	.13004	.12939	.12939	.12959
14...	....	....	....	....	....	.12561	.12581	.12519	.12561	.12550	....	....	....	....	....
15...	.12326	.12345	.12289	.12289	.12299	.12547	.12562	.12499	.12507	.12503	....	....	....	....	....
16...	.12210	.12290	.12186	.12277	.12212	....	....	....	....	....	.12956	.13037	.12924	.13006	.12976
17...	.12307	.12416	.12302	.12396	.12405	....	....	....	....	....	.13022	.13067	.12992	.13012	.13046
18...	.12430	.12464	.12419	.12464	.12445	.12505	.12578	.12505	.12562	.12557	.12972	.13002	.12928	.12940	.12940
19...	....	....	....	....	....	.12578	.12647	.12562	.12586	.12578	.12934	.12998	.12934	.12949	.12966
20...	....	....	....	....	....	.12571	.12638	.12535	.12575	.12539	.12950	.13008	.12928	.12994	.12983
21...	.12456	.12477	.12418	.12418	.12441	.12647	.12717	.12633	.12717	.12650	....	....	....	....	....
22...	.12417	.12475	.12399	.12438	.12418	.12690	.12800	.12676	.12767	.12779	....	....	....	....	....
23...	.12441	.12469	.12410	.12422	.12430	....	....	....	....	....	.12987	.13037	.12985	.12995	.12997
24...	.12377	.12405	.12346	.12346	.12376	....	....	....	....	....	.13006	.13044	.13003	.13025	.13044
25...	.12397	.12422	.12348	.12395	.12373	.12786	.12820	.12757	.12782	.12802	....	....	....	....	....
26...	....	....	....	....	....	.12769	.12890	.12766	.12874	.12890	.13007	.13042	.13003	.13003	.13012
27...	....	....	....	....	....	.12864	.12932	.12515	.12882	.12899	.13101	.13230	.13101	.13210	.13206
28...	.12394	.12437	.12391	.12425	.12399	....	....	....	....	....	....	....	....	....	....
29...	.12457	.12566	.12457	.12550	.12534	.13040	.13076	.13012	.13029	.13048	....	....	....	....	....
30...	.12543	.12574	.12457	.12457	.12504	....	....	....	....	....	.13212	.13280	.13212	.13245	.13227
31...	.12535	.12626	.12519	.12536	.12547	....	....	....	....	....	.13307	.13404	.13240	.13394	.13386

1985 FRENCH FRANC INTERBANK FORWARD RATES (In U.S. Dollars per one French Franc)

	JANUARY						FEBRUARY						MARCH					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	Closed						.10273	.10257	.10238	.10220	.10163	.10084	.09779	.09762	.09750	.09737	.09704	.09654
2...	.10279	.10257	.10239	.10224	.10182	.10112	....	....	....	....	....	....	....	....	....	....	....	....
3...	.10341	.10322	.10304	.10291	.10254	.10188	....	....	....	....	....	....	....	....	....	....	....	....
4...	.10323	.10282	.10265	.10252	.10212	.10145	.10162	.10147	.10127	.10112	.10005	.09979	.09671	.09655	.09643	.09629	.09596	.09546
5...	....	....	....	....	....	....	.10157	.10142	.10125	.10104	.10052	.09975	.09541	.09527	.09515	.09503	.09468	.09425
6...	....	....	....	....	....	....	.10136	.10121	.10103	.10082	.10029	.09955	.09667	.09652	.09638	.09625	.09589	.09545
7...	.10341	.10319	.10303	.10289	.10251	.10198	.10098	.10083	.10066	.10046	.09997	.09928	.09607	.09593	.09579	.09568	.09535	.09493
8...	.10317	.10290	.10272	.10254	.10212	.10144	.10065	.10050	.10035	.10017	.09972	.09905	.09625	.09609	.09593	.09581	.09548	.09510
9...	.10341	.10319	.10301	.10283	.10235	.10172	....	....	....	....	....	....	....	....	....	....	....	....
10...	.10403	.10380	.10361	.10343	.10300	.10235	....	....	....	....	....	....	....	....	....	....	....	....
11...	.10317	.10294	.10278	.10260	.10219	.10157	.10002	.09986	.09971	.09952	.09909	.09854	.09784	.09767	.09751	.09738	.09700	.09657
12...	....	....	....	....	....	....	Closed						.09768	.09750	.09733	.09721	.09680	.09638
13...	....	....	....	....	....	....	.09910	.09896	.09882	.09868	.09828	.09777	.09765	.09749	.09734	.09720	.09685	.09645
14...	.10214	.10193	.10175	.10157	.10118	.10055	.09937	.09920	.09901	.09981	.09835	.09770	.09674	.09660	.09646	.09633	.09600	.09563
15...	.10243	.10217	.10196	.10173	.10118	.10057	.10000	.09982	.09966	.09945	.09900	.09842	.09694	.09680	.09664	.09654	.09624	.09590
16...	.10235	.10212	.10192	.10171	.10117	.10055	....	....	....	....	....	....	....	....	....	....	....	....
17...	.10256	.10235	.10215	.10192	.10137	.10070	....	....	....	....	....	....	....	....	....	....	....	....
18...	.10298	.10277	.10255	.10233	.10173	.10101	Closed						.09828	.09812	.09797	.09783	.09751	.09708
19...	....	....	....	....	....	....	.09876	.09835	.09819	.09801	.09758	.09704	.10050	.10034	.10018	.10006	.09973	.09930
20...	....	....	....	....	....	....	.09800	.09784	.09769	.09749	.09711	.09656	.10005	.09989	.09974	.09960	.09925	.09883
21...	Closed						.09739	.09725	.09712	.09696	.09661	.09610	.10131	.10115	.10096	.10084	.10050	.10005
22...	.10283	.10262	.10241	.10221	.10164	.10094	.09654	.09641	.09628	.09611	.09578	.09523	.10160	.10142	.10122	.10111	.10073	.10027
23...	.10296	.10273	.10251	.10232	.10170	.10098	....	....	....	....	....	....	....	....	....	....	....	....
24...	.10340	.10321	.10300	.10277	.10217	.10136	....	....	....	....	....	....	....	....	....	....	....	....
25...	.10319	.10300	.10279	.10257	.10195	.10113	.09487	.09474	.09461	.09448	.09415	.09376	.10095	.10079	.10062	.10050	.10012	.09970
26...	....	....	....	....	....	....	.09615	.09600	.09586	.09573	.09539	.09485	.10188	.10171	.10153	.10143	.10103	.10057
27...	....	....	....	....	....	....	.09832	.09815	.09800	.09784	.09746	.09694	.10449	.10431	.10414	.10399	.10358	.10303
28...	n/a	n/a	n/a	n/a	n/a	n/a	.09746	.09730	.09718	.09704	.09669	.09620	.10464	.10447	.10403	.10417	.10377	.10329
29...	.10296	.10279	.10261	.10241	.10177	.10098	....	....	....	....	....	....	.10666	.10649	.10630	.10615	.10573	.10520
30...	.10338	.10321	.10301	.10280	.10217	.10134	....	....	....	....	....	....	....	....	....	....	....	....
31...	n/a	n/a	n/a	n/a	n/a	n/a	....	....	....	....	....	....	....	....	....	....	....	....

	APRIL						MAY						JUNE					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.10532	.10514	.10495	.10479	.10431	.10384	.10471	.10453	.10436	.10419	.10377	.10333	....	....	....	....	....	....
2...	.10445	.10429	.10411	.10397	.10353	.10306	.10341	.10324	.10307	.10292	.10250	.10201	....	....	....	....	....	....
3...	.10476	.10459	.10441	.10426	.10383	.10330	.10782	.10156	.10139	.10125	.10083	.10035	.10758	.10734	.10709	.10686	.10622	.10520
4...	.10351	.10335	.10317	.10302	.10261	.10209	....	....	....	....	....	....	.10715	.10689	.10664	.10639	.10576	.10468
5...	Closed						....	....	....	....	....	....	.10695	.10670	.10644	.10614	.10546	.10432
6...	....	....	....	....	....	....	.10178	n/a	n/a	n/a	n/a	n/a	.10706	.10682	.10655	.10626	.10557	.10441
7...	....	....	....	....	....	....	.10341	.10322	.10304	.10285	.10238	.10178	.10645	.10622	.10595	.10569	.10498	.10383
8...	.10395	.10378	.10360	.10345	.10301	.10251	.10272	.10255	.10236	.10219	.10177	.10124	....	....	....	....	....	....
9...	.10384	.10367	.10350	.10334	.10291	.10245	.10537	.10518	.10500	.10483	.10442	.10384	....	....	....	....	....	....
10...	.10422	.10385	.10387	.10371	.10325	.10282	.10512	.10493	.10475	.10459	.10416	.10354	.10598	.10576	.10551	.10527	.10465	.10354
11...	.10672	.10655	.10637	.10624	.10580	.10526	....	....	....	....	....	....	.10632	.10609	.10585	.10561	.10498	.10386
12...	.10718	.10700	.10683	.10666	.10621	.10559	....	....	....	....	....	....	.10632	.10608	.10584	.10558	.10493	.10378
13...	....	....	....	....	....	....	.10660	.10641	.10623	.10606	.10561	.10501	.10604	.10581	.10557	.10534	.10469	.10357
14...	....	....	....	....	....	....	.10723	.10704	.10686	.10671	.10624	.10559	.10718	.10694	.10670	.10646	.10580	.10465
15...	n/a	n/a	n/a	n/a	n/a	n/a	.10706	.10687	.10668	.10651	.10606	.10540	....	....	....	....	....	....
16...	.10790	.10772	.10756	.10740	.10694	.10633	.10610	.10591	.10573	.10557	.10511	.10446	....	....	....	....	....	....
17...	.10768	.10750	.10731	.10714	.10666	.10609	.10689	.10670	.10651	.10635	.10589	.10520	.10703	.10680	.10653	.10628	.10561	.10446
18...	.11012	.10992	.10973	.10957	.10906	.10848	....	....	....	....	....	....	.10845	.10818	.10792	.10768	.10687	.10559
19...	.10989	.10968	.10948	.10930	.10883	.10828	....	....	....	....	....	....	.10764	.10735	.10710	.10679	.10605	.10465
20...	....	....	....	....	....	....	.10672	.10650	.10632	.10615	.10565	.10487	.10645	.10618	.10590	.10565	.10494	.10355
21...	....	....	....	....	....	....	.10660	.10638	.10621	.10604	.10556	.10473	.10700	.10675	.10649	.10624	.10557	.10427
22...	.10834	.10814	.10794	.10775	.10729	.10666	.10629	.10608	.10590	.10570	.10523	.10441	....	....	....	....	....	....
23...	.10542	.10521	.10504	.10484	.10449	.10384	.10621	.10599	.10580	.10561	.10515	.10428	....	....	....	....	....	....
24...	.10554	.10534	.10516	.10499	.10456	.10397	.10607	.10586	.10566	.10547	.10506	.10411	.10695	.10671	.10647	.10622	.10559	.10449
25...	.10422	.10403	.10386	.10386	.10325	.10272	....	....	....	....	....	....	.10659	.10671	.10650	.10626	.10565	.10430
26...	.10471	.10453	.10436	.10421	.10378	.10325	....	....	....	....	....	....	.10741	.10715	.10695	.10670	.10613	.10471
27...	....	....	....	....	....	....	Closed						.10746	.10722	.10696	.10669	.10599	.10455
28...	....	....	....	....	....	....	.10548	.10527	.10506	.10486	.10440	.10351	.10828	.10800	.10772	.10746	.10663	.10509
29...	.10610	.10590	.10574	.10558	.10515	.10462	.10660	.10639	.10617	.10594	.10544	.10446	....	....	....	....	....	....
30...	.10576	.10558	.10542	.10527	.10484	.10446	.10625	.10602	.10580	.10556	.10506	.10408	....	....	....	....	....	....
31...	....	....	....	....	....	....	.10746	.10723	.10699	.10677	.10622	.10526	....	....	....	....	....	....

1985 FRENCH FRANC INTERBANK FORWARD RATES (In U.S. Dollars per one French Franc)

JULY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.10787	.10758	.10727	.10704	.10624	.10443
2	.10787	.10763	.10738	.10717	.10635	.10479
3	.10845	.10821	.10797	.10767	.10692	.10526
4	Closed					
5	.10934	.10910	.10884	.10859	.10782	.10616
6	....	....	....	....	....	....
7	....	....	....	....	....	....
8	.11049	.11024	.10999	.10971	.10884	.10712
9	.11101	.11076	.11051	.11025	.10946	.10761
10	.11213	.11188	.11162	.11135	.11055	.10866
11	.11273	.11248	.11222	.11195	.11113	.10922
12	.11409	.11386	.11361	.11334	.11262	.11080
13	....	....	....	....	....	....
14	....	....	....	....	....	....
15	.11425	.11402	.11381	.11358	.11292	.11132
16	.11431	.11409	.11388	.11361	.11298	.11138
17	.11534	.11511	.11488	.11461	.11389	.11220
18	.11428	.11407	.11386	.11362	.11315	.11148
19	.11331	.11315	.11298	.11283	.11242	.11130
20	....	....	....	....	....	....
21	....	....	....	....	....	....
22	.11385	.11359	.11340	.11327	.11272	.11156
23	.11487	.11466	.11445	.11429	.11376	.11242
24	.11454	.11433	.11411	.11393	.11339	.11204
25	.11448	.11423	.11397	.11374	.11308	.11154
26	.11587	.11535	.11497	.11461	.11376	.11198
27	....	....	....	....	....	....
28	....	....	....	....	....	....
29	.11621	.11591	.11551	.11522	.11435	.11293
30	.11614	.11579	.11538	.11507	.11422	.1126,
31	.11702	.11648	.11587	.11554	.11454	.11305

AUGUST

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.11567	.11490	.11428	.11383	.11267	.11117
2	.11598	.11558	.11491	.11455	.11351	.11195
3	....	....	....	....	....	....
4	....	....	....	....	....	....
5	.11602	.11562	.11515	.11475	.11364	.11186
6	.11495	.11456	.11416	.11371	.11275	.11124
7	.11497	.11454	.11418	.11376	.11160	.11380
8	.11543	.11503	.11461	.11415	.11321	.11156
9	.11611	.11570	.11528	.11479	.11373	.11207
10	....	....	....	....	....	....
11	....	....	....	....	....	....
12	.11723	.11680	.11625	.11587	.11461	.11299
13	.11809	.11772	.11717	.11671	.11547	.11379
14	.11750	.11716	.11663	.11619	.11497	.11325
15	.11845	.11811	.11761	.11719	.11604	.11445
16	.11880	.11851	.1 799	.11761	.11651	.11484
17	....	....	....	....	....	....
18	....	....	....	....	....	....
19	18834	.11808	.11769	.11733	.11638	.11481
20	.11775	.11750	.11713	.11680	.11580	.11419
21	.11876	.11849	.11814	.11786	.11669	.11500
22	.11841	.11811	.11775	.11732	.11623	.11441
23	.11890	.11861	.11821	.11779	.11666	.11481
24	....	....	....	....	....	....
25	....	....	....	....	....	....
26	.11806	.11779	.11741	.11699	.11585	.11409
27	.11775	.11751	.11720	.11680	.11576	.11379
28	.11834	.11814	.11786	.11747	.11644	.11454
29	.11771	.11751	.11720	.11687	.11576	.11395
30	.11631	.11609	.11684	.11549	.11436	.11258
31	...	....	....	....	....	....

SEPTEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	....	....	....	....	....	....
2	Closed					
3	.11446	.11427	.11443	.11374	.11284	.11115
4	.11500	.11482	.11457	.11429	.11336	.11154
5	.11370	.11352	.11325	.11298	.11198	.11031
6	.11229	.11213	.11190	.11169	.11081	.10922
7	....	....	....	....	....	....
8	....	....	....	....	....	....
9	n/a	n/a	n/a	n/a	n/a	n/a
10	.11111	.11096	.11080	.11058	.10985	.10834
11	.11080	.11065	.11050	.11029	.10957	.10813
12	.11160	.11146	.11131	.11125	.11054	.10928
13	.11334	.11320	.11306	.11289	.11229	.11010
14	....	....	....	....	....	....
15	....	....	....	....	....	....
16	.11422	.11405	.11390	.11366	.11293	.11154
17	.11300	.11285	.11270	.11249	.11180	.11044
18	.11280	.11265	.11251	.11233	.11168	.11019
19	.11318	.11303	.11290	.11275	.11215	.11092
20	.11547	.11533	.11518	.11500	.11435	.11312
21	....	....	....	....	....	....
22	....	....	....	....	....	....
23	.12102	.12084	.12061	.12040	.11956	.11795
24	.12062	.12043	.12072	.11993	.11906	.11743
25	.12224	.12205	.12177	.12142	.12050	.11898
26	.12180	.12155	.12124	.12088	.11990	.11841
27	n/a	n/a	n/a	n/a	n/a	n/a
28	....	....	....	....	....	....
29	....	....	....	....	....	....
30	.12195	.12174	.12148	.12119	.12033	.11862
31	....	....	....	....	....	....

OCTOBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.12391	.12369	.12342	.12312	.12222	.12048
2	.12353	.12330	.12300	.12267	.12175	.12004
3	.12519	.12497	.12475	.12436	.12343	.12165
4	.12468	.12448	.12416	.12385	.12296	.12121
5	....	....	....	....	....	....
6	....	....	....	....	....	....
7	.12377	.12356	.12327	.12300	.12207	.12049
8	.12396	.12375	.12349	.12320	.12232	.12060
9	.12360	.12339	.12316	.12285	.12201	.12033
10	.12294	.12274	.12250	.12221	.12137	.11971
11	.12334	.12314	.12290	.12260	.12178	.12012
12	....	....	....	....	....	.
13	....	....	....	....	....	....
14	Closed					
15	.12299	.12280	.12264	.12237	.12158	.11996
16	.12212	.12189	.12180	.12155	.12079	.11928
17	.12405	.12389	.12373	.12347	.12260	.12119
18	.12245	.12431	.12410	.12386	.12296	.12150
19	....	....	....	....	....	....
20	....	....	....	....	....	....
21	.12441	.12426	.12409	.12385	.12300	.12161
22	.12418	.12404	.12389	.12366	.12285	.12139
23	.12430	.12417	.12402	.12384	.12304	.12158
24	.12376	.12363	.12351	.12335	.12253	.12106
25	.12373	.12361	.12346	.12332	.12249	.12093
26	....	....	....	....	....	....
27	....	....	....	....	....	....
28	.12399	.12386	.12372	.12353	.12272	.12128
29	.12534	.12520	.12502	.12479	.12379	.12220
30	.12504	.12490	.12472	.12446	.12344	.12195
31	.12547	.12532	.12514	.12489	.12383	.12232

NOVEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.12634	.12619	.12600	.12576	.12468	.12319
2	....	....	....	....	...	...
3	....	....	....	....	....	....
4	.12631	.12616	.12598	.12575	.12467	.12316
5	.12547	.12535	.12518	.12500	.12403	.12251
6	.12628	.12616	.12601	.12580	.12485	.12332
7	.12437	.12462	.12411	.12391	.12292	.12143
8	.12539	.12528	.12512	.12493	.12395	.12245
9	....	....	....	....	....	....
10	....	....	....	....	....	....
11	Closed					
12	.12576	.12566	.12553	.12534	.12437	.12285
13	.12531	.12519	.12505	.12487	.12393	.12251
14	.12550	.12548	.12536	.12522	.12437	.12311
15	.12503	.12493	.12482	.12465	.12380	.12258
16	...	....	....	....	....	....
17	....	....	....	....	....	....
18	.12557	.12548	.12534	.12523	.12452	.12332
19	.12578	.12569	.12558	.12541	.12456	.12341
20	.12539	.12530	.12522	.12514	.12493	.12447
21	.12650	.12640	.12626	.12611	.12527	.12410
22	.12779	.12770	.12756	.12740	.12655	.12539
23	....	....	....	....	....	....
24	....	....	....	....	....	....
25	.12802	.12794	.12782	.12764	.12679	.12561
26	.12890	.12882	.12868	.12851	.12762	.12654
27	.12899	.12891	.12879	.12860	.12777	.12670
28	Closed					
29	.13040	.13013	.12994	.12976	.12872	.12716
30	....	....	....	....	....	....
31	....	....	... .	....	....	....

DECEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	....	....	....	....	....	....
2	.13008	.12980	.12956	.12934	.12924	.12686
3	.12953	.12934	.12914	.12895	.12802	.12674
4	.13012	.12992	.12975	.12955	.12853	.12730
5	.13014	.12993	.12973	.12953	.12838	.12700
6	.12978	.12956	.12938	.12911	.12800	.12666
7	....	....	....	....	....	....
8	....	....	....	....	....	....
9	.12924	.12894	.12865	.12824	.12703	.12571
10	.12904	.12875	.12850	.12788	.12659	.12547
11	.12928	.12861	.12804	.12738	.12618	.12507
12	.12971	.12924	.12866	.12821	.12699	.12547
13	.12959	.12909	.12855	.12805	.12683	.12552
14	....	....	....	....	....	....
15	....	....	....	....	....	....
16	.12976	.12934	.12884	.12839	.12740	.12568
17	.13046	.13003	.12953	.12899	.12779	.12634
18	.12940	.12890	.12828	.12779	.12638	.12488
19	.12966	.12916	.12854	.12804	.12667	.12520
20	.12983	.12912	.12850	.12780	.12639	.12465
21	....	....	....	....	....	....
22	....	....	....	....	....	....
23	.12997	.12934	.12868	.12806	.12668	.12510
24	.13044	.12981	.12918	.12868	.12712	.12569
25	Closed					
26	.13012	.12949	.12886	.12828	.12682	.12539
27	.13206	.13158	.13094	.13034	.12883	.12719
28	....	....	....	....	....	....
29	....	....	....	....	....	....
30	.13227	.13166	.13097	.13037	.12870	.12722
31	.13386	.13324	.13253	.13192	.13012	.12870

JAPANESE YEN FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	3988@3987	3996	3986	3990@3989	3989 (250.68)	3374	12960
3	4001@3999	4001	3972	3985@3984	3985 (250.94)	5344	13083
4	3962@3960	3985	3964	3965@3964	3965 (252.20)	5213	13630
7	3943@3944	3951	3921	3946@3949	3948 (253.29)	7897	13637
8	3954@3956	3961	3942	3948@3946	3947 (253.35)	6779	13577
9	3936@3937	3946	3931	3939@3941	3940 (253.80)	5246	13568
10	3946	3968	3945	3964@3963	3963 (252.33)	6510	13446
11	3960@3959	3962	3942	3944@3943	3944 (253.54)	5411	13257
14	3942@3943	3943	3925	3928@3929	3929 (254.51)	5182	13405
15	3933@3934	3943	3928	3936@3938	3937 (254.00)	4218	13390
16	3937@3938	3941	3931	3932@3933	3933 (254.25)	2805	13667
17	3938@3939	3946	3938	3943@3945	3944 (253.54)	3721	13728
18	3945@3944	3952	3938	3948@3951	3949 (253.22)	4875	13584
21	3952@3953	3962	3952	3958@3957	3957 (252.71)	2751	13537
22	3951@3948	3952	3944	3946@3947	3947 (253.35)	3276	13214
23	3947@3948	3949	3941	3946@3947	3947 (253.35)	3803	12273
24	3948@3949	3960	3946	3952@3951	3951 (253.10)	5044	12377
25	3951@3953	3953	3945	3946@3945	3946 (253.42)	2715	12353
28	3946@3945	3951	3944	3950@3948	3949 (253.22)	2312	12675
29	3947@3946	3949	3941	3943@3944	3944 (253.54)	2327	12187
30	3940@3941	3945	3931	3941@3942	3942 (253.67)	4079	12529
31	3931@3933	3937	3923	3928@3927	3928 (254.58)	5025	12825

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3911@3912	3915	3895	3895@3897	3896 (256.67)	8555	14542
4	3874@3873	3878	3859	3862@3860	3861 (259.00)	7066	15476
5	3867@3868	3872	3856	3864@3865	3864 (258.79)	5071	15563
6	3860@3861	3868	3851	3856@3854	3855 (259.40)	4460	16757
7	3853@3854	3854	3840	3844@3846	3845 (260.07)	6106	17909
8	3844@3843	3860	3841	3853@3856	3854 (259.47)	8792	17479
11	3845@3847	3847	3826	3838@3840	3839 (260.48)	6793	16683
12	3817@3818	3820	3805	3808@3807	3808 (262.60)	4097	16788
13	3813@3815	3826	3807	3822@3821	3821 (261.71)	7284	16427
14	3847@3849	3856	3838	3848@3849	3848 (259.87)	5751	16504
15	3903@3899	3916	3892	3914@3912	3913 (255.55)	14635	15818
18	Exchange Closed; President's Day						
19	3827@3831	3855	3823	3841@3840	3841 (260.34)	13919	14618
20	3846@3847	3847	3830	3835@3836	3836 (260.68)	6770	13842
21	3828@3830	3836	3823	3834@3832	3833 (260.89)	7478	14821
22	3808@3807	3817	3804	3807@3806	3807 (262.67)	8334	14129
25	3806@3808	3830	3794	3812@3815	3813 (262.26)	12129	14493
26	3820@3819	3854	3816	3846@3848	3847 (259.94)	13068	13878
27	3878@3881	3881	3838	3868@3870	3869 (258.46)	9924	13803
28	3861@3859	3867	3848	3852@3853	3853 (259.53)	5098	13062

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3834@3832	3855	3824	3842@3841	3842 (260.28)	5974	12788
4	3844@3845	3856	3843	3850@3849	3850 (259.74)	4963	11743
5	3833@3836	3842	3830	3834	3834 (260.82)	3052	10632
6	3825	3841	3817	3840@3838	3839 (260.48)	3431	9625
7	3830@3831	3837	3825	3825	3825 (261.43)	1502	8999
8	3824@3821	3840	3821	3828@3830	3829 (261.16)	1181	8442
11	3847@3848	3864	3846	3864@3862	3861 (259.00)	1984	7535
12	3844@3841	3849	3813	3843@3842	3843 (260.21)	2953	6427
13	3852@3854	3856	3838A	3841@3843	3842 (260.28)	1912	5489
14	3835@3836	3842	3831	3839@3840	3840 (260.41)	1097	4887
15	3832@3830	3842	3829	3830	3830 (261.09)	1930	4258
18	3839@3840	3847	3839	3844@3846B	3845 (260.07)	325	4111
19	—	—	—	—	—	10	—

JAPANESE YEN FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	4021	4024B	4019	4021	4022 (248.63)	13	396
3	4014	4032B	4006	4012	4012 (249.25)	9	396
4	4013	4014B	3998A	3999	3998 (250.12)	4	397
7	3978@3977	3981	3955	3980	3980 (251.25)	60	389
8	3985@3987	3993	3980A	3985	3979 (251.31)	63	393
9	3968	3972B	3963A	3967	3970 (251.88)	75	388
10	3976	3992B	3976	3992B	3992 (250.50)	16	385
11	3988	3988	3975	3975	3975 (251.57)	18	388
14	3973@3972	3973	3956	3961	3961 (252.46)	78	385
15	3968	3968	3963A	3966B	3966 (252.14)	14	385
16	3967@3968	3968	3962A	3965	3963 (252.33)	29	392
17	3967@3968	3971B	3967	3971B	3972 (251.76)	50	416
18	3973	3980	3967A	3978	3977 (251.44)	57	434
21	3979	3988	3979	3983	3984 (251.00)	64	442
22	3980	3980	3970	3972	3972 (251.76)	273	552
23	3971	3972	3965A	3972	3972 (251.76)	16	561
24	3974	3982B	3972	3976A	3976 (251.50)	277	734
25	3976	3976	3968	3968	3969 (251.95)	35	741
28	3970	3974	3967A	3974	3974 (251.63)	95	765
29	3970@3971	3974	3964	3966	3968 (252.01)	37	767
30	3964	3968	3953	3967	3967 (252.07)	161	814
31	3955@3956	3961	3950	3950@3951	3952 (253.03)	71	806

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3935@3936	3940	3921	3921@3922B	3922 (254.97)	1159	1230
4	3899@3900	3904	3886	3886@3887B	3887 (257.26)	352	1277
5	3895@3898	3899	3882	3892	3890 (257.06)	171	1258
6	3886@3885	3890	3875	3879@3880	3880 (257.73)	249	1224
7	3882@3878	3882	3868	3871	3871 (258.33)	701	1598
8	3872@3874	3888	3872	3881@3883	3882 (257.59)	256	1629
11	3873	3875	3854	3868	3868 (258.53)	186	1601
12	3848	3848	3836	3837A@3836	3837 (260.62)	143	1637
13	3845@3848	3854B	3834	3849B	3849 (259.80)	380	1722
14	3874@3878	3885	3866	3877@3876A	3876 (257.99)	152	1749
15	3930	3947	3921A	3943@3945	3944 (253.54)	1756	1235
18	Exchange Closed; President's Day						
19	3855@3851	3884	3851	3872@3868	3870 (258.39)	1231	1340
20	3875@3878	3878	3860	3866@3865	3866 (258.66)	259	1347
21	3860@3859	3871	3855	3867@3865	3866 (258.66)	403	1632
22	3839@3840	3851	3836	3837@3838	3838 (260.55)	859	1958
25	3837	3361	3826	3842@3846B	3844 (260.14)	1404	2300
26	3846@3847	3886	3845	3878@3879	3878 (257.86)	1141	2351
27	3911	3911	3866	3904@3902	3903 (256.21)	1691	2822
28	3890	3897	3881	3887A@3885	3886 (257.33)	863	2939

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3866@3865	3889	3857	3876	3876 (257.99)	1505	3314
4	3878@3881	3889	3878	3887@3885	3886 (257.33)	3194	4654
5	3868@3870	3876	3864	3869@3870	3869 (258.46)	3054	5216
6	3855@3856	3876	3851	3874@3873	3874 (258.13)	7149	6303
7	3863	3870	3858	3858@3859	3859 (259.13)	4067	7327
8	3856@3855	3870	3853	3860@3863	3861 (259.00)	4435	7733
11	3879@3877	3893	3874	3892@3891	3891 (257.00)	10044	10592
12	3870@3871	3878	3839	3871@3869	3870 (258.39)	12116	10373
13	3880	3884	3865	3870@3871	3870 (258.39)	7040	11376
14	3865@3866	3873	3859	3868@3869	3869 (258.46)	4012	11731
15	3862@3860	3872	3858	3858@3859	3859 (259.13)	4681	12086
18	3871@3869	3885	3868	3878@3880	3879 (257.79)	6645	12721
19	3900@3902	3965	3894	3964@3965	3964 (252.27)	22297	16648
20	3923@3926	3948	3905	3912@3915	3914 (255.49)	14979	18046
21	3922@3923	3974	3922	3966@3963	3964 (252.27)	10263	18700
22	3945@3952	3952	3934	3940@3938	3939 (253.87)	4791	21024
25	3930@3932	3933	3917	3919@3920	3920 (255.10)	3702	20035
26	3926@3928	3944	3925	3936@3938	3937 (254.00)	5096	20550
27	3987@3988	4000	3972	3975@3973	3974 (251.63)	11129	21206
28	3987@3985	3994	3958	3974@3975	3974 (251.63)	10703	21131
29	4015@4020	4020	3991	4013@4015	4014 (249.12)	9653	20286

JAPANESE YEN FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3966@3974	3997	3966	3984@3987	3986 (250.87)	8575	21055
2	3958@3959	3970	3950	3965@3967	3966 (252.14)	6450	22177
3	3966@3968	3975	3962	3965@3966	3965 (252.20)	4285	20884
4	3955@3957	3963	3947	3958@3957	3958 (252.65)	5832	20477
5	Exchange Closed, Good Friday						
8	3922@3916	3945	3916	3944@3943	3944 (253.54)	6590	20141
9	3938@3940	3952	3931	3938@3937	3938 (253.93)	5840	19866
10	3947@3949	3958	3944	3955@3954	3954 (252.90)	6004	20077
11	3975@3992	4010	3975	4009@4006	4007 (249.56)	7674	21383
12	3994@4001	4005	3987	3999@4000	4000 (250.00)	6091	21554
15	4018@4022	4027	4010	4018@4019	4018 (248.88)	9793	23134
16	4033@4032	4034	4017	4028@4027	4027 (248.32)	7834	22929
17	4022@4024	4032	4014	4018@4019	4019 (248.81)	4717	22372
18	4013@4035	4064	4013	4057@4055	4056 (246.54)	8425	23602
19	4055@4054	4066	4050	4054@4055	4055 (246.60)	4446	23683
22	4042@4043	4049	4028	4030@4032	4031 (248.07)	6314	23132
23	4033@4034	4051	3990	4006A@4003	4005 (249.68)	12200	19646
24	3996@3998	4012	3983	4000@3998	3999 (250.06)	6484	18469
25	3985@3987	3992	3974	3974@3978	3976 (251.50)	4981	17414
26	3973@3970	3977	3960	3962@3960	3961 (252.46)	4976	16919
29	3977@3979	3982	3963	3980@3979	3979 (251.31)	5276	16955
30	3991@3987	4000	3970	3973@3970	3972 (251.76)	4921	16343

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3967@3969	3979	3962	3975@3974	3974 (251.63)	4570	16775
2	3964@3966	3970	3957	3962@3965	3964 (252.27)	5513	15567
3	3954@3956	3962	3932	3932@3934	3933 (254.25)	10195	13529
6	3930@3934	3942	3925	3930@3931	3931 (254.38)	5784	13703
7	3955@3958	3967	3951	3961@3962	3961 (252.46)	4805	13864
8	3957@3959	3963	3954	3957@3959	3958 (252.65)	3111	13851
9	3982@3981	3988	3977	3982@3981	3981 (251.19)	5465	14897
10	3971@3970	3974	3964	3972@3970	3971 (251.82)	3975	15397
13	3986	3990	3981	3989@3990	3989 (250.68)	4084	15254
14	4012@4025	4025	3995	4007@4005	4006 (249.62)	9238	16710
15	3995@3996	4006	3986	4003@4005	4004 (249.75)	6086	17268
16	3973@3975	3987	3971	3980@3981	3981 (251.19)	3847	16780
17	3990@3992	4001	3990	3996@3997	3996 (250.25)	3474	17290
20	4015@4017	4017	3995	4001@4003	4002 (249.87)	7798	15941
21	4010@4017	4017	3990	4003@4005	4004 (249.75)	6012	15607
22	4001@3999	4001	3985	3991@3992	3992 (250.50)	4986	14806
23	3978@3979	3986	3978	3984@3983	3984 (251.00)	4749	14104
24	3986@3989	3993	3983	3989@3990	3989 (250.68)	1999	13373
27	Exchange Closed, Memorial Day						
28	3976@3977	3981	3975	3978@3979	3979 (251.31)	1706	13219
29	3974@3975	3980	3965	3978@3977	3978 (251.38)	5814	12480
30	3980@3981	3981	3971	3976@3975	3976 (251.50)	4493	11029
31	3970@3971	3995	3969	3994@3995	3994 (250.37)	7768	12260

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	4007@4002	4036	4002	4031@4033	4032 (248.01)	14160	12676
4	4011@4010	4027	4010	4013@4011	4012 (249.25)	5706	9985
5	4013@4016	4018	4009	4015@4018	4016 (249.00)	2677	8978
6	4035@4033	4040	4012	4019	4019 (248.81)	3610	7343
7	4020@4019	4020	4001	4003	4003 (249.81)	2123	6537
10	3995	4003	3989	4003@4002	4003 (249.81)	1389	6028
11	4001@4003	4007	3996	3997A@3996	3997 (250.18)	1883	5758
12	4006@4007	4007	4000	4001@4000	4000 (250.00)	2554	5695
13	3992@3986	4012	3980	4009@4007	4008 (249.50)	2037	5029
14	4012@4014	4025	4012	4018@4016	4017 (248.94)	1214	4550
17	4015@4017	4018	4015	4016	4016 (249.00)	555	4337
18						3	
19						2	

JAPANESE YEN FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2				4060N	4060 (246.30)		24
3		4065B	4042A	4060N	4060 (246.30)		24
4			4034A	4060N	4034 (247.89)		24
7	4014	4014	3990A	4013	4013 (249.19)	23	37
8	4024@4023	4024	4015A	4023	4012 (249.25)	9	45
9	4001	4005B	3997A	4000A	4000 (250.00)	19	49
10	4007	4021B	4007	4021B	4021 (248.69)	6	43
11	4019	4020	4009A	4009A	4009 (249.43)	9	39
14	4003	4003	3998A	4003	3998 (250.12)	3	38
15				3998N	3998 (250.12)		33
16	4004	4004	3997A	3997A	3997 (250.18)	16	41
17		4003B		4003B	4003 (249.81)		41
18	4002	4015	4002	4015	4010 (249.37)	15	45
21	4009	4020B	4009	4016	4018 (248.88)	13	39
22	4008	4009	4005A	4005A	4005 (249.68)	12	41
23	3999	3999	3997A	3999	4000 (250.00)	2	39
24	4000@4001	4010B	4000	4005	4005 (249.68)	20	40
25	4010	4010	4005A	4010	4000 (250.00)	6	44
28	3999	4002B	3999	4002B	4002 (249.87)	7	46
29	4003	4005	3995A	4005	3993 (250.43)	2	53
30	3995	3996B	3991	3996B	3996 (250.25)	18	38
31	3988@3987	3989B	3984	3984	3984 (251.00)	35	75

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3971@3973	3973	3959	3959	3959 (252.58)	33	70
4	3930@3932	3936	3925A	3930	3925 (254.77)	49	76
5	3930@3932	3932	3915	3915	3922 (254.97)	29	69
6	3922	3924	3922	3924	3915 (255.42)	29	70
7	3914	3914	3914	3914	3904 (256.14)	8	74
8	3910	3915B	3910	3910	3915 (255.42)	7	58
11	3905	3905	3889A	3897	3900 (256.41)	7	59
12			3870A	3870A	3870 (258.39)		59
13	3876	3883	3876	3883	3883 (257.53)	37	63
14	3905	3915B	3902A	3909	3910 (255.75)	9	63
15	3964	3970	3954	3964	3973 (251.69)	21	78
18	Exchange Closed, President's Day						
19	3895	3914	3885	3912	3905 (256.08)	7	81
20	3909	3909	3896A	3898	3900 (256.41)	19	81
21	3890	3900	3890	3900	3900 (256.41)	8	79
22	3870	3885	3870	3885	3874 (258.13)	23	82
25	3871	3880	3871	3880	3880 (257.73)	41	102
26	3887	3910	3887	3910	3914 (255.49)	15	109
27	3940	3940	3915	3940	3940 (253.80)	32	127
28	3935	3935	3926	3926	3926 (254.71)	18	128

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3908	3931B	3905	3921	3921 (255.03)	28	143
4	3921	3926	3920	3926	3929 (254.51)	18	152
5	3910@3912	3917	3910	3912	3912 (255.62)	39	158
6	3902	3912	3900	3912	3913 (255.55)	23	166
7	3905@3907	3907	3905	3906	3900 (256.41)	20	169
8	3895	3908	3895	3908	3904 (256.14)	66	232
11	3920@3922	3934B	3918	3931	3931 (254.38)	113	263
12	3908@3913	3913	3878	3910	3910 (255.75)	171	336
13	3920@3918	3922B	3912	3918	3913 (255.55)	111	357
14	3904	3913	3903	3913	3913 (255.55)	50	409
15	3904	3914	3904	3908	3903 (256.21)	130	511
18	3913@3914	3930	3913	3930	3920 (255.10)	54	529
19	3945	4009	3939	4007B@4009	4008 (249.50)	257	635
20	3970	3965	3947	3954B	3954 (252.90)	111	673
21	3985	4010	3985	4005@4003A	4002 (249.87)	158	731
22	3992@3990	3992	3972	3979	3979 (251.31)	59	742
25	3967@3968	3971	3954	3954	3956 (252.78)	108	754
26	3962	3979	3962	3972	3972 (251.76)	89	807
27	4020@4022	4034	4005	4005@4006	4006 (249.50)	201	855
28	4020	4022	3998A	4006B	4006 (249.50)	111	885
29	4040@4050	4050	4030	4047B@4049	4048 (247.03)	121	923

JAPANESE YEN FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4005@3999	4028B	3999	4019A	4020 (248.75)	86	967
2	3992	4005	3987A	4000A	4000 (250.00)	281	1111
3	4004	4010	3996	3998B	3996 (250.12)	143	1180
4	3987	3996	3979	3990	3990 (250.62)	80	1190
5	Exchange Closed; Good Friday						
8	3954@3956	3973	3952A	3973	3975 (251.57)	124	1200
9	3974	3981	3965	3968	3969 (251.95)	94	1231
10	3975@3976	3986	3975	3983A	3983 (251.06)	68	1247
11	4000	4037	4000	4036B@4037	4035 (247.83)	212	1200
12	4030@4024	4032	4015	4026A	4026 (248.38)	66	1229
15	4040@4048	4052B	4035	4043	4043 (247.34)	257	1208
16	4061@4059	4061	4044A	4054@4051A	4052 (246.79)	375	1216
17	4045@4048	4054	4035	4041B	4041 (247.46)	161	1204
18	4039@4042	4088	4039	4081	4078 (245.21)	172	1225
19	4074@4076	4086	4072	4074	4075 (245.39)	150	1218
22	4063@4065	4068	4050	4052B	4053 (246.73)	123	1217
23	4053@4055	4071	4011	4025A	4025 (248.44)	214	1247
24	4017@4019	4034	4010	4022A	4022 (248.63)	212	1169
25	4013	4013	3998	4001	4001 (249.93)	266	1224
26	3995@3997	4001	3985	3985A	3986 (250.87)	96	1297
29	4002@4006	4006	3988	4004A	4004 (249.75)	116	13
30	4018@4028	4028	3996A	3996A	3997 (250.18)	117	13,

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3991@3994	4004	3988	4000A@3998	3999 (250.06)	66	1403
2	3988@3990	3995	3982	3987A	3989 (250.68)	41	1392
3	3978	3988	3955	3955	3955 (252.84)	153	1369
6	3955@3954	3961	3946	3952	3952 (253.03)	252	1374
7	3984	3987	3979A	3983A	3983 (251.06)	246	1443
8	3982	3988	3977	3981A	3981 (251.19)	198	1412
9	4009	4011	4001	4002B@4006	4004 (249.75)	203	1481
10	3995	3998	3986	3992	3992 (250.50)	118	1496
13	4011@4008	4013	4004	4011B@4013	4012 (249.25)	243	1571
14	4042@4049	4049	4015	4027	4027 (248.32)	773	2122
15	4019@4017	4025	4009	4022A	4023 (248.57)	561	2244
16	3990@3998	4007B	3990	4003@4000	4001 (249.93)	237	2259
17	4010@4011	4022	4010	4019	4017 (248.94)	317	2349
20	4035@4037	4037	4013	4020B@4021	4020 (248.75)	914	2707
21	4028@4033	4033	4009A	4022	4022 (248.63)	336	2839
22	4020	4020	4004	4010@4011	4011 (249.31)	573	2963
23	3996@3998	4005	3996	4003@4002	4003 (249.81)	1554	3502
24	4008@4005	4011	4002	4007@4009	4008 (249.50)	362	3634
27	Exchange Closed; Memorial Day						
28	3997@3995	4000	3993	3997@3995	3996 (250.25)	866	4072
29	3989@3991	3997	3983A	3995@3994	3995 (250.31)	1853	4979
30	4000@3995	4000	3989	3992B@3993	3993 (250.43)	1232	5499
31	3985@3987	4010	3985	4010	4010 (249.37)	1256	5789

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	4022@4019	4052	4017	4047@4048	4047 (247.09)	13280	14412
4	4025@4029	4042	4025	4030@4028	4028 (248.26)	7702	17502
5	4029@4028	4033	4023	4030@4032	4031 (248.07)	5419	19713
6	4050@4049	4056	4027	4036@4034	4035 (247.83)	9538	21709
7	4036	4036	4018	4021@4019	4020 (248.75)	5108	21194
10	4014@4013	4020	4006	4020@4018	4019 (248.81)	5860	21072
11	4019@4018	4025	4013	4013@4014	4014 (249.12)	6030	21667
12	4022@4021	4024	4017	4018@4017	4017 (248.94)	5544	21795
13	4012@4002	4029	4002	4026@4025	4025 (248.44)	8425	21046
14	4032@4033	4042	4029	4034@4032	4033 (247.95)	6648	22012
17	4033@4031	4037	4031	4034@4035	4034 (247.89)	2985	22877
18	4048@4049	4075	4047	4067@4075	4071 (245.63)	14005	29709
19	4062@4064	4065	4045	4047@4048	4048 (247.03)	8810	27432
20	4051@4053	4053	4032	4042@4041	4042 (247.40)	6520	25960
21	4034@4033	4050	4032	4048@4044	4046 (247.15)	2614	26279
24	4032@4033	4040	4030	4036@4032	4034 (247.89)	3998	26272
25	4031@4032	4037	4020	4035@4033	4034 (247.89)	6077	25322
26	4030@4031	4041	4030	4033@4034	4034 (247.89)	4115	25045
27	4034@4035	4036	4025	4026@4025	4026 (248.38)	7820	22052
28	4024@4025	4041	4024	4039@4040	4039 (247.58)	4706	21530

JAPANESE YEN FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4045@4047	4052	4042	4043@4042	4042 (247.40)	5067	21888
2	4037@4036	4042	4033	4040@4039	4040 (247.52)	3204	21613
3	4044@4042	4047	4042	4046@4047	4046 (247.15)	1805	21864
4	Exchange Closed; Independence Day						
5	4046@4044	4067	4044	4063@4062	4062 (246.18)	8836	26064
8	4068@4067	4082	4060	4076@4078	4077 (245.27)	10382	28864
9	4090@4089	4125	4088	4104@4105	4104 (243.66)	14050	31527
10	4120@4122	4136	4116	4125@4123	4124 (242.48)	11428	32003
11	4117@4116	4135	4113	4127@4126	4126 (242.36)	10636	33100
12	4155@4148	4173	4146	4172@4170	4171 (239.75)	12970	33663
15	4206@4204	4230	4192	4225@4224	4224 (236.74)	16463	35256
16	4214	4226	4210	4213@4216	4215 (237.24)	10815	35101
17	4249@4253	4268	4203	4224@4220	4222 (236.85)	21065	34357
18	4242@4250	4258	4192	4199@4201	4200 (238.09)	16633	30125
19	4204@4206	4223	4196	4205@4203	4204 (237.86)	6980	30350
22	4182@4184	4190	4170	4188@4186	4187 (238.83)	7720	30661
23	4212@4200	4226	4190	4202@4203	4202 (237.98)	10219	29813
24	4190@4187	4196	4178	4194@4193	4194 (238.43)	8086	29639
25	4187@4190	4203	4178	4185@4187	4186 (238.89)	8404	29136
26	4184@4185	4214	4182	4210@4212	4211 (237.47)	7240	31333
29	4222@4223	4232	4209	4214@4211	4212 (237.41)	9265	32184
30	4220@4219	4239	4215	4220@4222	4221 (236.91)	14890	34453
31	4240@4241	4248	4228	4246@4247	4246 (235.51)	10142	35854

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4243@4241	4244	4159	4202@4206	4204 (237.86)	19793	28405
2	4219@4216	4228	4211	4228@4227	4227 (236.57)	4424	28340
5	4221@4222	4230	4211	4221@4222	4222 (236.85)	6600	27856
6	4202@4203	4205	4194	4197@4198	4198 (238.20)	8420	26810
7	4193@4192	4221	4191	4195@4196	4196 (238.32)	8312	27734
8	4203@4205	4209	4196	4199@4201	4200 (238.09)	5748	28968
9	4200@4201	4218	4196	4215@4217	4216 (237.19)	6047	30364
12	4218@4220	4233	4215	4229@4231	4230 (236.40)	7661	32018
13	4223@4221	4232	4215	4228@4225	4227 (236.57)	9949	30684
14	4210@4208	4218	4202	4212@4210	4211 (237.47)	6043	29527
15	4230@4229	4239	4219	4229@4228	4228 (236.51)	9898	30997
16	4225@4227	4236	4225	4228@4227	4228 (236.51)	6337	30784
19	4231@4233	4233	4225	4230@4231	4230 (236.40)	5696	31478
20	4215@4211	4222	4209	4222@4220	4221 (236.91)	6338	30335
21	4217@4218	4233	4216	4231@4233	4232 (236.29)	8310	33583
22	4238@4242	4256	4223	4233@4232	4232 (236.29)	16768	34448
23	4235@4234	4240	4230	4233@4234	4233 (236.23)	4780	34978
26	4237@4238	4238	4223	4225@4226	4226 (236.63)	4534	33175
27	4223@4224	4225	4216	4225@4224	4225 (236.68)	6786	31436
28	4227@4225	4229	4221	4225@4227	4226 (236.63)	3145	30740
29	4221	4223	4216	4221@4222	4222 (236.85)	3291	30003
30	4220@4217	4222	4181	4185@4182	4184 (239.00)	13006	28216

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day						
3	4182@4185	4188	4170	4173@4174	4173 (239.63)	18757	20967
4	4172@4174	4190	4168	4176	4176 (239.46)	4362	18213
5	4176	4177	4149	4150@4149	4150 (240.96)	5218	15229
6	4123@4124	4144	4090	4135@4132	4134 (241.89)	4748	13963
9	4103@4101	4122	4101	4103@4104	4104 (243.66)	2512	13076
10	4116	4125B	4114	4114@4116	4116 (242.95)	2144	11815
11	4118@4119	4119	4102	4104	4104 (243.66)	1412	11065
12	4102@4101	4115	4101	4111	4111 (243.24)	3301	9712
13	4131@4140	4140	4121	4131@4133	4132 (242.01)	2078	8360
16	4133@4135	4138	4128A	4135@4134	4134 (241.89)	1022	7712
17	....	....	....	....	....	500	7712
18	....	....	....	....	....	....	....

DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

1	Exchange Closed; New Year's Day						
2	....	....	....	4113N	4113 (243.13)	....	32
3	....	....	....	4113N	4113 (243.13)	....	32
4	....	....	....	4113N	4080 (245.09)	....	32
7	4080@4078	4080	4035A	4078	4056 (246.54)	88	76
8	4063@4061	4063	4057A	4061	4055 (246.60)	28	76
9	4045	4045	4045	4045	4045 (247.21)	1	75
10	....	4060B	....	4060B	4060 (246.30)	....	32
11	4055	4055	4050A	4050A	4050 (246.91)	1	33
14	4038	4038	4038	4038	4038 (247.64)	1	34
15	....	....	....	4038N	4038 (247.64)	....	34
16	4038	4038	4034	4034	4034 (247.89)	11	41
17	4036	4040B	4036	4040B	4040 (247.52)	5	41
18	4034	4050B	4034	4050B	4047 (247.09)	5	46
21	4055	4055	4050A	4055	4055 (246.60)	1	46
22	....	....	4045A	4045A	4045 (247.21)	....	46
23	....	....	4033A	4045N	4040 (247.52)	....	46
24	4040@4042	4055	4040	4050	4050 (246.91)	25	47
25	....	....	4045A	4050N	4045 (247.21)	....	47
28	....	....	....	4045N	4045 (247.21)	....	47
29	4037	4038B	4037	4037	4025 (248.44)	1	48
30	4020	4025B	4020	4020	4025 (248.44)	1	49
31	....	....	4020A	4025N	4020 (248.75)	....	49

JAPANESE YEN FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4002@4000	4002	3995A	3995A	3995 (250.31)	38	54
4	3976@3978	3978	3962A	3978	3962 (252.39)	36	52
5	3965	3965	3962A	3965	3962 (252.39)	2	52
6	3962	3962	3952	3952	3950 (253.16)	2	51
7	...	...	3939A	3939A	3939 (253.87)	...	51
8	3953	3953	3948	3948	3954 (252.90)	2	52
11	3932	3932	3932	3932	3935 (254.12)	1	52
12	3915	3915	3905A	3905A	3905 (256.08)	1	52
13	3925	3925	3915	3918B	3918 (255.23)	4	53
14	3947	3955	3945A	3945A	3945 (253.48)	2	52
15	4005	4005	4005	4005	4008 (249.50)	1	52
18	Exchange Closed, President's Day						
19	3930	3950	3930	3945	3945 (253.48)	8	56
20	...	...	3938A	3938A	3941 (253.74)	...	56
21	3923	3940B	3923	3940B	3941 (253.74)	2	56
22	...	...	3913A	3941N	3915 (255.42)	...	56
25	3915@3916	3916	3905	3905	3921 (255.03)	11	55
26	3944	3950	3944	3945	3953 (252.97)	7	58
27	...	3980B	...	3953N	3979 (251.31)	...	58
28	3970@3968	3981	3968	3977	3978 (251.38)	27	77

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	3951	3980B	3951	3951	3970 (251.88)	3	80
4	3972@3974	3977B	3967	3967	3973 (251.69)	7	83
5	...	...	...	3973N	3959 (252.58)	...	83
6	...	3960B	3950A	3959N	3964 (252.27)	...	83
7	3950@3952	3955	3950	3955	3950 (253.16)	10	87
8	3944	3958B	3944	3950	3954 (252.90)	22	89
11	3960	3983B	3960	3975	3978 (251.38)	9	91
12	3935	3955	3935	3955	3955 (252.84)	20	94
13	3958	3968	3958	3965	3960 (252.52)	7	94
14	...	...	...	3960N	3960 (252.52)	...	94
15	3965	3965	3960	3960	3950 (253.16)	8	101
18	3962	3962	3962	3962	3962 (252.39)	5	100
19	3989	4052	3989	4052	4052 (246.79)	14	106
20	4020	4025	3995	4006	4002 (249.87)	26	112
21	4040	4050	4040	4050	4050 (246.91)	9	112
22	4030	4030	4020A	4020A	4020 (248.75)	6	113
25	4008	4008	3999A	3999A	3999 (250.06)	5	114
26	4020	4020	4016A	4016A	4016 (249.00)	11	125
27	4055	4070B	4044	4044	4044 (247.27)	11	127
28	4040@4041	4065	4040	4044A	4044 (247.27)	10	127
29	4070	4085	4070	4085	4085 (244.79)	25	124

IN APRIL

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4060	4060	4055A	4055A	4055 (246.60)	3	125
2	4030	4037B	4022A	4036B	4036 (247.77)	115	215
3	4043	4043	4035A	4035A	4035 (247.83)	1	212
4	4035	4035	4020A	4022	4028 (248.26)	6	213
5	Exchange Closed, Good Friday						
8	3989	4020	3988	4013A	4013 (249.19)	23	204
9	4010	4012	4007A	4007A	4008 (249.50)	8	200
10	4015	4023B	4014	4014	4022 (248.63)	10	204
11	4045	4065B	4045	4055	4073 (245.51)	106	131
12	4070@4065	4070	4057	4058	4062 (246.18)	16	131
15	4075@4077	4085B	4075	4078	4078 (245.21)	18	132
16	4090@4088	4093	4076	4084B	4084 (244.85)	66	131
17	4080@4078	4087	4075	4075	4075 (245.39)	31	132
18	4095@4097	4122	4095	4115	4115 (243.01)	55	140
19	4107	4125	4107	4115A	4113 (243.13)	28	156
22	4101	4101	4084A	4084A	4084 (244.85)	36	156
23	4101	4101	4055	4055	4055 (246.60)	18	165
24	4055@4054	4055	4033A	4050B	4050 (246.91)	23	164
25	4035	4047	4031	4032B	4032 (248.01)	32	170
26	4035	4035	4017A	4017A	4017 (248.94)	16	177
29	4030	4038	4026	4026	4035 (247.83)	11	175
30	4047	4051	4040A	4040A	4029 (248.20)	11	175

JAPANESE YEN FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4025	4031B	4020	4031B	4031 (248.07)	13	178
2	4027	4027	4019A	4019A	4019 (248.81)	1	178
3	4013@4014	4020	3985	3995A@3985	3985 (250.94)	20	184
6	3984	3990	3977	3982A	3982 (251.13)	13	174
7	4006@4008	4016	4006	4016	4016 (249.00)	54	174
8	4013@4015	4020	4013	4013A	4013 (249.19)	23	132
9	4042	4042	4035A	4035A	4035 (247.83)	5	131
10	4025@4027	4030	4020	4030	4028 (248.26)	48	132
13	4048	4048	4045A	4045A	4045 (247.21)	8	133
14	4070@4080	4080	4054A	4060	4060 (246.30)	63	151
15	4054	4054	4040A	4048	4052 (246.79)	49	179
16	4020	4030B	4020	4022	4029 (248.20)	56	166
17	4050@4048	4050	4045	4047A	4044 (247.27)	11	171
20	4068	4068	4045	4045	4045 (247.21)	52	181
21	4050@4049	4052	4035A	4048A	4048 (247.03)	43	196
22	4050@4048	4050	4034A	4036A	4036 (247.77)	35	184
23	4027@4025	4027	4025	4025	4025 (248.44)	32	182
24	4030@4029	4030	4024	4030B	4030 (248.13)	22	182
27	Exchange Closed, Memorial Day						
28	4022@4020	4022	4018	4018	4018 (248.88)	27	181
29	4016@4012	4016	4008A	4012	4012 (249.25)	27	175
30	4010@4012	4019	4009	4009	4009 (249.43)	19	178
31	4005	4025	4005	4023B	4028 (248.26)	58	199

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	4045	4080	4043	4068	4068 (245.82)	71	237
4	4055	4065	4050	4055	4050 (246.91)	79	257
5	4050@4047	4052	4045	4045	4049 (246.97)	200	272
6	4075@4072	4075	4054A	4055	4055 (246.60)	136	380
7	4055	4057	4039	4039	4039 (247.58)	71	406
10	4038	4038	4028	4032	4037 (247.70)	39	427
11	4041	4045	4040	4041A	4034 (247.89)	125	506
12	4038	4044	4035A	4035A	4035 (247.83)	71	535
13	4025	4050	4017	4044A	4045 (247.21)	53	562
14	4052@4054	4057B	4050	4050	4051 (246.85)	128	580
17	4049	4053B	4049	4051	4051 (246.85)	50	557
18	4068@4066	4090	4064	4086@4090	4088 (244.61)	242	659
19	4080	4080	4062	4063B@4065	4064 (246.06)	72	647
20	4066@4064	4066	4050	4058	4059 (246.36)	139	645
21	4050	4069	4050	4062A	4063 (246.12)	11	649
24	4050@4051	4058	4050	4053@4052A	4053 (246.73)	26	655
25	4050@4052	4052	4041	4051B	4054 (246.66)	28	678
26	4049	4061	4049	4051A	4053 (246.73)	78	683
27	4052	4052	4044A	4045	4045 (247.21)	39	704
28	4045@4042	4058	4042	4057	4057 (246.48)	51	715

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4064	4069	4059	4060@4059	4060 (246.30)	102	704
2	4053@4052	4061	4052	4057A	4057 (246.48)	62	749
3	4062	4063	4060	4063	4063 (246.12)	211	870
4	Exchange Closed, Independence Day						
5	4065@4066	4081	4065	4078A	4078 (245.21)	198	918
8	4082	4097	4081	4095	4094 (244.25)	231	974
9	4106@4105	4140	4105	4123	4121 (242.65)	209	1056
10	4145	4152	4135	4143	4142 (241.42)	347	1184
11	4132@4134	4153B	4132	4147A	4145 (241.25)	227	1208
12	4172	4191	4168	4191	4190 (238.66)	202	1161
15	4227@4222	4250	4212	4246@4245A	4243 (235.68)	314	1234
16	4235	4243	4230	4230	4232 (236.29)	269	1243
17	4270	4284	4221	4241@4240A	4240 (235.84)	798	1392
18	4265	4278	4214	4220A	4219 (237.02)	269	1385
19	4225	4241B	4217A	4225	4224 (236.74)	158	1392
22	4205@4202	4213B	4194A	4211	4211 (237.47)	335	1376
23	4237@4238	4245	4224	4226	4225 (236.68)	298	1464
24	4208@4207	4219	4202	4217A	4217 (237.13)	251	1484
25	4211	4222B	4202	4202	4209 (237.58)	117	1492
26	4208	4235	4206	4233A@4232	4234 (236.18)	106	1470
29	4245@4247	4258	4235A	4236	4236 (236.07)	474	1710
30	4248@4246	4260	4240	4243	4243 (235.68)	414	1082
31	4272	4272	4255	4270@4272	4270 (234.19)	268	1948

JAPANESE YEN FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4266	4266	4185	4224@4229B	4227 (236.57)	351	1976
2	4240@4239	4252	4234	4252	4252 (235.18)	175	2032
5	4242@4243	4247B	4235	4245	4245 (235.57)	255	2069
6	4223	4226B	4218	4220B@4222	4221 (236.91)	348	2072
7	4217@4215	4242	4215	4217	4218 (237.07)	175	2115
8	4222@4223	4230	4219	4223	4222 (236.85)	172	2205
9	4222@4223	4238	4219	4237	4237 (236.01)	141	2171
12	4241@4242	4254	4235	4250@4249	4249 (235.34)	744	2601
13	4244@4243	4254	4235	4247@4245A	4247 (235.46)	270	2781
14	4227@4229	4238	4223	4231A	4231 (236.35)	291	2869
15	4248@4251	4259B	4241	4253A@4248	4249 (235.34)	536	3003
16	4248@4247	4256B	4247	4247@4248	4248 (235.40)	630	3202
19	4252	4252	4246	4250	4250 (235.29)	264	3209
20	4238	4243	4230	4240A@4238	4240 (235.84)	652	3476
21	4238@4236	4253	4236	4252	4252 (235.18)	1354	4289
22	4262@4259	4276	4243	4252	4252 (235.18)	2744	5288
23	4255@4254	4259	4250A	4252	4252 (235.18)	367	5308
26	4258	4258	4242	4245A@4244	4245 (235.57)	1248	5999
27	4242@4243	4245	4235	4243	4244 (235.62)	596	6217
28	4247@4248	4249	4241	4246@4247	4246 (235.51)	999	6834
29	4242@4240	4242	4234	4240@4241	4241 (235.79)	957	7241
30	4238@4236	4241	4201	4204@4201	4203 (237.92)	2713	7548

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day						
3	4206@4202	4209	4190	4191@4192	4192 (238.54)	7704	9222
4	4194@4193	4210	4187	4195@4196	4195 (238.37)	4341	8707
5	4196@4195	4196	4169	4170@4169	4170 (239.80)	8874	10113
6	4145@4143	4165	4110	4155@4153	4154 (240.73)	8465	10524
9	4124@4123	4143	4122	4125@4123	4124 (242.48)	6663	10933
10	4139@4141	4148	4134	4137@4139	4138 (241.66)	4865	11561
11	4140@4137	4140	4121	4125@4127	4126 (242.36)	5011	12723
12	4125@4123	4139	4122	4134@4133	4133 (241.95)	8778	13865
13	4160@4163	4163	4141	4153@4155	4154 (240.73)	9555	16354
16	4155@4154	4174	4146	4170@4168	4169 (239.86)	7229	17560
17	4162@4161	4167	4152	4156@4158	4157 (240.55)	7840	16038
18	4153	4159	4142	4145@4143	4144 (241.31)	5474	15481
19	4144@4142	4157	4141	4148@4151	4149 (241.02)	3538	15851
20	4150@4149	4201	4149	4199@4200	4199 (238.15)	10534	16860
23	4360@4362	4438	4323	4428@4430	4429 (225.78)	23585	21678
24	4378@4380	4390	4355	4375@4373	4374 (228.62)	21943	26978
25	4370@4378	4437	4366	4432@4430	4431 (225.68)	14629	31526
26	4550@4552	4569	4505	4540@4537	4538 (220.36)	25587	30167
27	4590@4565	4624	4555	4622@4619	4620 (216.45)	14403	31462
30	4628@4600	4646	4595	4642@4638	4640 (215.51)	15341	31983

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4625@4626	4709	4620	4702@4698	4700 (212.76)	20665	33641
2	4698@4694	4720	4677	4688@4691	4690 (213.21)	18279	33356
3	4690@4692	4738	4690	4725@4726	4725 (211.64)	17058	32484
4	4718@4711	4731	4696	4706@4704	4705 (212.53)	14896	36172
7	4647@4644	4667	4633	4654@4650	4652 (214.96)	12621	35499
8	4647@4646	4661	4644	4647@4645	4646 (215.23)	8164	36750
9	4680@4683	4693	4656	4659@4667	4663 (214.45)	11727	38774
10	4669@4667	4677	4637	4651@4649	4650 (215.05)	11825	39043
11	4655	4684	4645	4674@4670	4672 (214.04)	11528	39048
14	4657@4660	4666	4648	4652@4651	4652 (214.96)	3786	38987
15	4649@4647	4660	4645	4652@4651	4652 (214.96)	7587	40984
16	4616@4619	4628	4608	4625@4628	4627 (216.12)	13785	38446
17	4633@4635	4670	4630	4667@4668	4667 (214.27)	16131	41067
18	4656@4657	4669	4653	4668@4664	4666 (214.31)	9750	40818
21	4666@4664	4670	4641	4649@4651	4650 (215.05)	11395	38063
22	4643@4644	4653	4638	4651@4653	4652 (214.96)	6000	37740
23	4648@4647	4669	4640	4642@4643	4643 (215.37)	8672	36478
24	4617@4619	4631	4615	4623@4622	4623 (216.30)	9061	34990
25	4659@4657	4674	4650	4655@4656	4655 (214.82)	16394	34778
28	4688@4689	4690	4678	4688@4687	4687 (213.35)	9984	35954
29	4703@4702	4722	4701	4721@4719	4720 (211.86)	13203	38061
30	4737@4735	4753	4718	4720@4718	4719 (211.90)	18320	35345
31	4731@4730	4751	4724	4737@4740	4738 (211.05)	16607	32780

JAPANESE YEN FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4763@4765	4805	4756	4796@4798	4797 (208.46)	18597	34792
4	4832@4829	4832	4808	4820@4822	4821 (207.42)	14992	34332
5	4810@4808	4823	4806	4819@4821	4820 (207.46)	12032	33593
6	4872@4875	4901	4861	4900@4897	4898 (204.16)	17228	33806
7	4924@4920	4924	4850	4878@4874	4876 (205.08)	28448	32550
8	4855@4860	4889	4839	4876@4874	4875 (205.12)	18661	33215
11	4853@4852	4882	4852	4861@4864	4863 (205.63)	5143	33420
12	4867@4868	4877	4855	4874@4877	4875 (205.12)	9803	33962
13	4898@4897	4912	4892	4892@4893	4892 (204.41)	15996	33254
14	4915@4917	4938	4907	4931@4933	4932 (202.75)	17305	32566
15	4902@4903	4916	4882	4899@4897	4898 (204.16)	16367	30947
18	4899@4902	4923	4899	4920@4918	4919 (203.29)	9418	31807
19	4931@4929	4942	4905	4918@4914	4916 (203.41)	18904	30128
20	4926@4928	4931	4897	4926@4924	4925 (203.04)	13767	29603
21	4954@4952	4965	4945	4965@4961	4963 (201.49)	11208	30309
22	4958@4959	4978	4951	4976@4974	4975 (201.00)	14161	30450
25	4978@4976	4986	4962	4982@4981	4981 (200.76)	11274	30251
26	4957@4959	4986	4957	4981@4979	4980 (200.80)	11532	29492
27	4971@4973	4981	4956	4970@4972	4971 (201.16)	10663	29037
28	Exchange Closed; Thanksgiving Day						
29	4940@4936	4950	4935	4945@4938	4942 (202.34)	9123	27743

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	4932@4933	4933	4896	4910@4909	4910 (203.66)	12739	24917
3	4875@4878	4893	4872	4880@4882	4881 (204.87)	19875	23737
4	4935@4933	4938	4921	4934@4936	4935 (202.63)	9891	23098
5	4905@4903	4935	4903	4929@4931	4930 (202.83)	6027	21588
6	4915@4913	4925	4910	4915@4916	4916 (203.41)	4463	20386
9	4916@4915	4919	4910	4914@4915	4915 (203.45)	4575	18148
10	4906@4908	4920	4906	4912@4911	4912 (203.58)	5160	16129
11	4900	4914	4890	4910@4913	4912 (203.58)	3413	14820
12	4935@4936	4953	4931	4943@4941	4942 (202.34)	5332	11777
13	4943@4940	4950	4923	4926@4928	4930 (202.83)	3010	11059
16	4934@4936	4938	4931	4933@4931	4932 (202.75)	3312	9234
17	...	...	...	...	... ...	23	—
18	...	...	...	...	... ...	10	...

MARCH 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4090	4092B	4090	4092B	4092 (244.37)	2	2
2	...	...	4070A	4092N	4070 (245.70)	...	2
3	...	...	...	4070N	4070 (245.70)	...	2
4	...	...	...	4070N	4070 (245.70)	...	2
5	Exchange Closed; Good Friday						
8	...	...	4055A	4055A	4055 (246.60)	...	2
9	...	...	...	4055N	4055 (246.60)	...	2
10	...	...	...	4055N	4068 (245.82)	...	2
11	...	...	...	4068N	4118 (242.83)	...	2
12	...	...	...	4118N	4105 (243.60)	...	2
15	...	4120B	...	4120B	4120 (242.71)	...	2
16	...	...	...	4120N	4125 (242.42)	...	2
17	...	4133B	...	4133B	4133 (241.95)	...	2
18	...	4150B	...	4150B	4150 (240.96)	...	2
19	4160	4160	4155A	4160	4160 (240.38)	...	2
22	...	...	4137A	4137A	4137 (241.72)	2	4
23	4095	4095	4095	4095	4095 (244.20)	2	4
24	...	...	...	4095N	4095 (244.20)	...	4
25	...	...	...	4095N	4075 (245.39)	...	4
26	...	...	...	4075N	4061 (246.24)	...	4
29	...	4065B	...	4061N	4079 (245.15)	...	4
30	...	...	...	4079N	4079 (245.15)	...	4

JAPANESE YEN FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1			4070A	4079N	4079 (245.15)		4
2			4072A	4079N	4069 (245.76)		4
3			4055A	4069N	4030 (248.13)		4
6				4030N	4030 (248.13)		4
7				4030N	4064 (246.06)		4
8			4053A	4053A	4053 (246.73)		4
9		4075B		4075B	4075 (245.39)		4
10			4063A	4063A	4063 (246.12)		4
13				4063N	4080 (245.09)		4
14				4080N	4095 (244.20)		4
15				4095N	4085 (244.79)		4
16				4085N	4065 (246.00)		4
17				4065N	4080 (245.09)		4
20				4080N	4080 (245.09)		4
21	4070	4070	4070	4070	4070 (245.70)	2	6
22				4070N	4070 (245.70)		4
23				4070N	4060 (246.30)		4
24				4060N	4060 (246.30)		4
27	Exchange Closed, Memorial Day						
28				4060N	4050 (246.91)		3
29	4035	4035	4035	4035	4035 (247.83)	1	3
30				4035N	4035 (247.83)		3
31				4035N	4053 (246.73)		3

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	4100	4100	4100	4100	4100 (243.90)	1	4
4				4100N	4085 (244.79)		4
5	4070	4070	4070	4070	4075 (245.39)	1	4
6				4075N	4075 (245.39)		4
7	4070	4070	4070	4070	4066 (245.94)	2	7
10	4070	4070	4070	4070	4066 (245.94)	1	6
11				4066N	4061 (246.24)		6
12	4080	4080	4080	4080	4065 (246.00)	4	9
13				4065N	4070 (245.70)		9
14	4083	4083	4083	4083	4083 (244.91)	2	11
17				4083N	4083 (244.91)		11
18	4086	4100B	4086	4100B	4108 (243.42)	2	11
19	4110	4110	4091A	4098	4085 (244.79)	3	13
20	4090@4088	4090	4081A	4085	4085 (244.79)	3	14
21		4090B		4090B	4090 (244.49)		14
24			4080A	4090N	4078 (245.21)		14
25				4078N	4078 (245.21)		14
26	4076@4078	4078	4076	4078	4078 (245.21)	5	16
27			4075A	4078N	4070 (245.70)		16
28		4075B		4070N	4075 (245.39)		13

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				4075N	4079 (245.15)		13
2				4079N	4079 (245.15)		13
3		4080B		4079N	4084 (244.85)		13
4	Exchange Closed, Independence Day						
5		4095B		4084N	4084 (244.85)		13
8	4098	4110B	4098	4098	4110 (243.30)	1	13
9	4121	4150	4121	4149	4145 (241.25)	16	26
10	4168@4170	4170	4161A	4163B	4165 (240.09)	67	29
11	4158@4156	4169B	4156	4162	4170 (239.80)	46	22
12	4193@4195	4204B	4193	4204B	4210 (237.52)	10	22
15	4238@4240	4260B	4235A	4250	4265 (234.46)	53	39
16	4252	4261	4252	4261	4255 (235.01)	134	86
17	4290@4292	4307	4255A	4307	4260 (234.74)	10	79
18	4275	4285	4240	4240	4240 (235.84)	35	76
19	4255	4255	4238A	4252	4245 (235.57)	4	31
22	4230	4235	4214A	4234A	4234 (236.18)	12	39
23	4250	4270	4249A	4249A	4251 (235.2[illegible])	8	39
24	4230@4228	4240B	4228	4240B	4240 (235.84)	8	38
25	4237@4239	4239	4231A	4231A	4231 (236.35)	3	39
26		4250B		4250B	4250 (235.29)		39
29	4278	4280	4270A	4277	4262 (234.63)	5	44
30	4290	4290	4270A	4285	4270 (234.19)	5	49
31	4296@4295	4301	4290A	4292	4296 (232.77)	22	59

JAPANESE YEN FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4296@4294	4296	4255A	4255A	4255 (235.01)	24	70
2	4270@4272	4282	4270	4278A	4278 (233.75)	4	72
5	4270	4270	4270	4270	4270 (234.19)	1	65
6	4250@4248	4250	4245	4245	4245 (235.57)	3	66
7	4251	4255B	4245A	4249	4245 (235.57)	9	66
8				4245N	4245 (235.57)		66
9		4255B		4255B	4258 (234.85)		66
12	4265	4270B	4265	4265@4270B	4270 (234.19)	1	66
13			4267A	4267A	4267 (234.35)		66
14			4251A	4251A	4251 (235.23)		66
15	4270	4275	4270	4275	4270 (234.19)	5	71
16	4283	4283	4276A	4280	4270 (234.19)	5	76
19	4278	4278	4272A	4272A	4272 (234.08)	1	77
20	4260	4260	4260	4260	4260 (234.74)	1	78
21	4256@4257	4275	4256	4275	4272 (234.08)	30	80
22	4282@4280	4290	4272A	4272A	4272 (234.08)	5	80
23	4277	4279	4277	4278B@4279	4278 (233.75)	2	82
26	4285	4285	4270A	4270A	4270 (234.19)	4	85
27	4268	4268	4268	4268	4268 (234.30)	2	86
28	4270@4269	4270	4269	4270	4270 (234.19)	7	96
29	4265	4267	4265	4267	4267 (234.35)	24	110
30	4267	4267	4228	4228	4228 ([illegible]8.51)	28	132

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day						
3	4226@4227	4230	4215	4215	4215 (237.24)	26	131
4	4215	4227	4215	4227	4218 (237.07)	49	124
5	4220	4222	4195	4198	4193 (238.49)	50	137
6	4160@4162	4187	4135	4187	4177 (239.40)	93	175
9	4160	4168	4150	4165	4150 (240.96)	168	173
10	4174	4174	4162	4162	4162 (240.26)	61	182
11	4160	4166	4145	4145	4150 (240.96)	61	200
12	4149@4147	4165	4147	4158	4158 (240.50)	189	210
13	4183	4184	4173	4173	4173 (239.63)	55	239
16	4182	4200	4180	4193	4191 (238.60)	23	239
17	4182@4188	4188	4176A	4180	4177 (239.40)	39	243
18	4170	4177	4168	4177	4168 (239.92)	11	248
19	4168	4176	4167	4173A	4173 (239.63)	86	247
20	4185@4186	4225	4185	4225	4222 (236.85)	194	330
23	4390	4458B	4350A	4448	4452 (224.61)	101	408
24	4407	4408	4379A	4394	4394 (227.58)	398	533
25	4400@4402	4457	4395A	4452A	4452 (224.61)	237	584
26	4578	4587	4530	4555B@4565	4559 (219.34)	257	578
27	4615	4649	4578A	4646@4640	4642 (215.42)	424	598
30	4645	4670	4620	4684@4661A	4662 (214.50)	478	583

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4646	4730B	4644A	4725@4718	4721 (211.81)	315	626
2	4721@4718	4737	4704	4706	4710 (212.31)	410	706
3	4718	4758	4713	4745	4745 (210.74)	188	754
4	4742	4750B	4719	4727B@4728	4727 (211.55)	227	905
7	4666	4685	4655	4673	4673 (213.99)	459	858
8	4672@4668	4678	4666A	4671@4666A	4668 (214.22)	172	842
9	4705@4710	4713	4680A	4681B@4689	4685 (213.44)	273	895
10	4687	4696	4660A	4670B	4672 (214.04)	384	964
11	4686@4685	4706	4675A	4697@4696A	4694 (213.03)	643	1090
14	4673@4672	4683B	4671	4672A@4671	4672 (214.04)	24	1106
15	4673	4681B	4670	4674A@4672	4673 (213.99)	520	1284
16	4638	4648	4630	4646@4648	4648 (215.14)	322	1299
17	4658	4690	4655	4690	4689 (213.26)	209	1327
18	4680	4689	4676A	4688	4687 (213.35)	347	1437
21	4686	4688	4664	4672B	4672 (214.04)	405	1703
22	4663	4674B	4663	4671@4674B	4673 (213.99)	525	2066
23	4671	4685B	4663	4665	4665 (214.38)	244	2114
24	4633@4634	4648B	4631	4637	4638 (215.61)	1601	2970
25	4672@4670	4680	4665A	4667A	4667 (214.27)	1229	3691
28	4695@4697	4699	4688	4697	4697 (212.90)	830	4119
29	4714	4734	4711	4729A	4729 (211.46)	438	4300
30	4747	4761	4726A	4728	4727 (211.55)	619	4535
31	4740	4759	4732	4745@4748	4746 (210.70)	888	4726

JAPANESE YEN FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4774	4811B	4763	4807@4805A	4805 (208.11)	493	4731
4	4841@4840	4841	4818	4828@4830	4829 (207.08)	1102	5337
5	4820	4831	4815	4831@4829	4829 (207.08)	771	5506
6	4885@4882	4910	4871	4909@4910	4908 (203.74)	1443	6064
7	4934@4932	4934	4857	4885@4887	4885 (204.70)	1662	6430
8	4863@4864	4893	4848	4881@4883	4882 (204.83)	1483	6920
11	4855	4887	4855	4873	4868 (205.42)	628	6978
12	4872	4881	4859A	4879A@4878	4878 (205.00)	1002	7170
13	4898@4902	4912	4893	4895@4893	4894 (204.33)	861	7144
14	4920	4939	4909	4937@4934	4934 (202.67)	844	7252
15	4906@4905	4921	4888	4901@4902	4901 (204.03)	1384	7516
18	4903	4923	4900	4922@4920	4921 (203.21)	741	8373
19	4933	4942	4908	4921@4918	4918 (203.33)	1719	8486
20	4927@4932	4932	4903	4928B@4930	4930 (202.83)	757	8515
21	4959@4957	4970	4949	4963@4970	4967 (201.32)	1464	8673
22	4962@4964	4985	4957	4980@4983	4981 (200.76)	2086	9275
25	4984@4983	4993	4968	4989@4987	4988 (200.48)	1432	9346
26	4968@4966	4996	4966	4988@4987	4988 (200.48)	1984	9941
27	4980	4989	4965	4980@4979	4980 (200.80)	1632	9796
28	Exchange Closed; Thanksgiving Day						
29	4951@4946	4969	4946	495_@4949	4952 (201.93)	2951	10851

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	4937@4935	4942	4901	4919@4917	4919 (203.29)	3898	11433
3	4888@4880	4903	4880	4890@4892	4891 (204.45)	7201	11642
4	4945@4943	4947	4931	4944@4942	4944 (202.26)	2814	11492
5	4915@4910	4943	4910	4937@4938	4938 (202.51)	3569	12861
6	4924	4930	4915	4922@4920	4922 (203.16)	3144	13654
9	4920@4923	4924	4915	4919@4921	4920 (203.25)	5820	16543
10	4913@4914	4922	4912	4914@4916	4915 (203.45)	7271	19045
11	4904@4906	4918	4894	4914@4917	4915 (203.45)	8880	21054
12	4938@4940	4957	4935	4948@4945	4946 (202.18)	14887	23837
13	4947@4945	4956	4926	4932@4938	4935 (202.63)	9827	24206
16	4941@4943	4954	4934	4952@4954	4953 (201.89)	7271	24774
17	4957@4959	4969	4955	4956@4957	4956 (201.77)	8640	24875
18	4925@4923	4939	4921	4924@4926	4925 (203.04)	8655	23172
19	4932@4934	4943	4927	4928@4927	4927 (202.96)	5024	21449
20	4939@4940	4948	4931	4943@4946	4944 (202.26)	4191	21429
23	4946@4944	4960	4935	4938@4960	4949 (202.06)	2782	21487
24	4941@4937	4944	4926	4934@4940	4937 (202.55)	1576	21407
25	Exchange Closed; Christmas						
26	4936@4935	4942	4930	4941@4938	4939 (202.47)	1353	21307
27	4954	4968	4949	4965@4968	4966 (201.36)	5740	22869
30	4986@4990	5001	4981	4998@5001	4999 (200.04)	8904	25548
31	5005@5003	5018	5003	5005@5003	5004 (199.84)	8031	26464

JUNE 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
5	4238	4238	4238	4238	4228 (236.51)	1	1
6	....	....	....	4228N	4212 (237.41)	2	3
9	....	....	....	4212N	4180 (239.23)	....	2
10	....	....	....	4180N	4192 (238.54)	....	2
11	....	....	....	4192N	4180 (239.23)	....	2
12	....	....	....	4180N	4188 (238.77)	....	2
13	4220	4220	4220	4220	4220 (236.96)	2	4
16	....	....	....	4220N	4217 (237.13)	2	6
17	....	....	....	4217N	4204 (237.86)	....	6
18	....	....	....	4204N	4194 (238.43)	....	6
19	....	....	....	4194N	4200 (238.09)	....	6
20	....	4245B	....	4200N	4250 (235.29)	....	6
23	....	....	....	4250N	4480 (223.21)	....	6
24	4440@4438	4440	4430A	4440	4422 (226.14)	10	8
25	4429@4431	4475B	4429	4430	4480 (223.21)	8	14
26	....	....	....	4480N	4588 (217.95)	....	14
27	4635	4680B	4630A	4680B	4670 (214.13)	....	14
30	4685@4687	4687	4685	4687	4687 (213.35)	7	15

JAPANESE YEN FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4676@4675	4750B	4675	4750B	4745 (210.74)	4	13
2	4740@4739	4765	4734A	4734A	4734 (211.23)	64	25
3	....	4770B	....	4770B	4770 (209.64)	....	19
4	4750@4751	4751	4750	4750	4750 (210.52)	2	20
7	4710	4710	4700A	4710	4697 (212.90)	7	28
8	4705	4705	4698A	4698A	4694 (213.03)	3	28
9	....	4710B	....	4694N	4710 (212.31)	....	28
10	....	4715B	4700A	4710N	4697 (212.90)	....	28
11	....	4725B	....	4725B	4719 (211.90)	....	28
14	....	....	4697A	4697A	4697 (212.90)	....	28
15	4696@4695	4695	4695	4695	4695 (212.99)	10	27
16	4660	4665	4660	4665	4670 (214.13)	1	27
17	4710@4711	4711	4710	4711	4713 (212.17)	20	37
18	4707@4708	4725	4707	4725	4715 (212.08)	20	42
21	....	....	....	4715N	4699 (212.81)	....	42
22	4695@4694	4700	4694	4700	4700 (212.76)	15	37
23	4703	4703	4693A	4693A	4693 (213.08)	2	38
24	4663	4665B	4663	4665B	4660 (214.59)	3	39
25	....	4690B	....	4660N	4687 (213.35)	....	39
28	4715	4715	4715	4715	4715 (212.08)	5	44
29	4730	4746	4730	4746	4746 (210.70)	13	56
30	4770	4770	4755A	4769	4744 (210.79)	7	62
31	....	4765B	....	4765B	4763 (209.95)	....	62

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4791	4820	4791	4819	4822 (207.38)	6	68
4	4852	4852	4845	4845	4846 (206.35)	11	76
5	4839	4843	4839	4843	4846 (206.35)	21	97
6	4905	4908	4900	4908	4925 (203.04)	7	101
7	4935@4936	4940B	4872	4897	4902 (203.99)	127	91
8	4885@4886	4908	4870	4908	4895 (204.29)	62	98
11	4878	4888B	4875	4875	4879 (204.96)	4	100
12	4881@4882	4887B	4880A	4887B	4887 (204.62)	22	111
13	4912	4914B	4909A	4913	4902 (203.99)	15	122
14	4927@4926	4936	4920A	4936A	4941 (202.38)	55	125
15	....	....	4910A	4910A	4908 (203.74)	5	130
18	4912@4910	4929	4910	4929	4928 (202.92)	64	175
19	4940@4942	4948	4915A	4936	4925 (203.04)	15	175
20	4947@4942	4947	4917	4932	4937 (202.55)	42	182
21	4968@4966	4968	4963	4963	4976 (200.96)	40	197
22	4971@4972	4995	4971	4987	4992 (200.32)	56	217
25	4998@4996	5003	4986	5003	4999 (200.04)	94	229
26	4986@4985	5010	4985	5010	5004 (199.84)	87	279
27	4996@4995	5005B	4990	4999	4998 (200.08)	889	938
28	Exchange Closed; Thanksgiving Day						
29	4961	4985	4961	4975	4970 (201.20)	47	915

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	4960	4960	4925	4936	4937 (202.55)	44	911
3	4903@4900	4919	4899	4910	4909 (203.70)	966	927
4	4960	4963	4952	4963	4960 (201.61)	62	930
5	4930	4952	4930	4952	4954 (201.85)	48	949
6	4943@4942	4945B	4938A	4942	4938 (202.51)	58	943
9	4943@4942	4943	4932	4938	4936 (202.59)	21	943
10	4931	4934	4929	4932	4930 (202.83)	54	966
11	4920	4929	4912A	4927	4928 (202.92)	260	1180
12	4950@4951	4970	4949	4959A	4958 (201.69)	83	1179
13	4961@4962	4964B	4940	4940	4948 (202.10)	100	1180
16	4955@4954	4968	4954	4966A@4968	4967 (201.32)	59	1161
17	4970	4983	4970	4971A	4971 (201.16)	83	1156
18	4940	4953	4937A	4938@4939B	4941 (202.38)	272	1193
19	4946	4959	4944A	4944A	4944 (202.26)	211	1315
20	4958@4959	4963	4951A	4962	4961 (201.57)	59	1281
23	4961@4960	4964B	4954A	4963	4966 (201.36)	17	1281
24	4957@4956	4957	4948A	4956	4955 (201.81)	143	1281
25	Exchange Closed; Christmas						
26	4953@4952	4958B	4952	4955	4957 (201.73)	56	1305
27	4973@4974	4985	4967	4985	4985 (200.60)	45	1334
30	5006@5008	5022B	5005A	5022B	5021 (199.16)	138	1415
31	5026	5038	5026	5026	5025 (199.00)	237	1442

JAPANESE YEN FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
4	4800	4800	4800	4800	4790 (208.76)	1	1
7			4745A	4790N	4737 (211.10)		1
8				4737N	4731 (211.37)		1
9		4745B		4731N	4748 (210.61)		1
10	4741@4733	4741	4733	4733	4735 (211.19)	3	2
11		4750B		4750B	4757 (210.21)		2
14			4736A	4736A	4736 (211.14)	1	4
15				4736N	4736 (211.14)		3
16			4705A	4736N	4710 (212.31)		3
17				4710N	4750 (210.52)		3
18				4750N	4748 (210.61)		3
21				4748N	4732 (211.32)		2
22				4732N	4734 (211.23)		2
23			4727A	4727A	4727 (211.55)		2
24			4690A	4727N	4685 (213.44)		2
25		4705B		4685N	4710 (212.31)		2
28		4735B		4710N	4735 (211.19)		2
29				4735N	4765 (209.86)		2
30				4765N	4783 (209.95)		2
31	4784	4784	4784	4784	4782 (209.11)	1	2

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				4782N	4841 (206.56)		2
4				4841N	4865 (205.54)		2
5				4865N	4865 (205.54)		2
6				4865N	4944 (202.26)		2
7			4920A	4944N	4921 (203.21)		2
8				4921N	4915 (203.45)		2
11				4915N	4899 (204.12)		2
12				4899N	4906 (203.83)		2
13				4906N	4916 (203.41)		2
14				4916N	4955 (201.81)		2
15				4955N	4922 (203.16)		2
18				4922N	4938 (202.51)		2
19				4938N	4935 (202.63)		2
20				4935N	4947 (202.14)		2
21				4947N	4988 (200.48)		2
22				4988N	5006 (199.76)		2
25				5006N	5013 (199.48)		2
26				5013N	5019 (199.24)		2
27			5005A	5019N	5011 (199.56)		2
28	Exchange Closed: Thanksgiving Day						
29	5005	5005	4999	4996	4983 (200.68)	3	5

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	4959	4959	4959	4959	4950 (202.02)	1	6
3				4950N	4922 (203.16)		6
4				4922N	4973 (201.08)		6
5				4973N	4967 (201.32)		6
6				4967N	4951 (201.97)		6
9				4951N	4949 (202.06)		6
10	4950	4960	4950	4960	4954 (201.85)	14	20
11	4948	4948	4948	4948	4943 (202.30)	1	21
12	4960@4964	4974	4960	4974	4972 (201.12)	30	42
13				4972N	4963 (201.49)		42
16		4978B		4963N	4982 (200.72)		42
17	4993	4993	4985	4985	4586 (200.56)	2	44
18			4954A	4986N	4957 (201.73)		44
19	4979	4979	4964A	4976	4961 (201.57)	6	45
20		4975B		4961N	4978 (200.88)		45
23				4978N	4983 (200.68)		45
24				4983N	4973 (201.08)		45
25	Exchange Closed: Christmas						
26		4977B		4973N	4975 (201.00)		45
27	4992	4992	4992	4992	5005 (199.80)	32	76
30	5025	5036	5025	5035	5044 (198.25)	2	77
31	5052	5055B	5052	5052	5047 (198.13)	1	77

JAPANESE YEN FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
30				4700N	4740 (210.97)		1

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				4740N	4800 (208.33)		1
2	4845	4845	4845	4845	4820 (207.46)	1	2
3	4820	4840B	4820	4840B	4840 (206.61)	3	3
4				4840N	4820 (207.46)		3
7			4795A	4820N	4767 (209.77)		3
8				4767N	4761 (210.03)		2
9		4775B		4761N	4778 (209.29)		2
10				4778N	4765 (209.86)		2
11		4785B		4785B	4787 (208.89)		2
14	4778	4778	4768A	4768A	4768 (209.73)	1	3
15	4770	4776	4770	4776	4773 (209.51)	30	33
16			4737A	4773N	4745 (210.74)		33
17	4789	4789	4789	4789	4789 (208.81)	20	53
18				4789N	4785 (208.98)		53
21				4785N	4759 (210.12)		53
22				4759N	4767 (209.77)		53
23			4758A	4758A	4758 (210.17)		53
24	4730	4730	4720A	4730	4728 (211.50)	25	78
25				4728N	4743 (210.83)		78
28		4760B		4743N	4760 (210.08)		78
29				4760N	4789 (208.81)		78
30				4789N	4787 (208.89)		78
31	4797	4797	4797	4797	4806 (208.07)	10	88

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4865	4865	4865	4865	4865 (205.54)	2	90
4	4905	4905	4891A	4891A	4889 (204.54)	2	92
5	4885	4885	4885	4885	4889 (204.54)	1	92
6				4889N	4968 (201.28)		92
7	4985	4985	4945A	4985	4945 (202.22)	6	92
8				4945N	4935 (202.63)	1	93
11				4935N	4919 (203.29)		93
12				4919N	4925 (203.04)		93
13	4930	4930	4930	4930	4930 (202.83)	2	91
14				4930N	4969 (201.24)		91
15				4969N	4936 (202.59)		91
18				4936N	4952 (201.93)		91
19				4952N	4949 (202.06)		91
20				4949N	4961 (201.57)		91
21				4961N	5004 (199.84)		96
22				5004N	5024 (199.04)		96
25				5024N	5031 (198.76)		96
26				5031N	5038 (198.49)		91
27				5038N	5030 (198.80)		91
28	Exchange Closed: Thanksgiving Day						
29				5030N	5002 (199.92)		

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2				5002N	4969 (201.24)		91
3				4969N	4941 (202.38)		91
4				4941N	4990 (200.40)		91
5				4990N	4984 (200.64)		91
6				4984N	4966 (201.36)		91
9				4966N	4964 (201.45)		91
10				4964N	4958 (201.69)		91
11				4958N	4958 (201.69)		91
12				4958N	4987 (200.52)		91
13				4987N	4979 (200.84)		91
16	4979	4990B	4979	4990B	4998 (200.08)	170	260
17				4998N	5002 (199.92)		92
18	4983	4984	4974A	4983	4973 (201.08)	14	253
19	4980	4983	4980	4983	4978 (200.88)	10	159
20				4978N	4995 (200.20)		160
23				4995N	5000 (200.00)		159
24				5000N	4991 (200.36)		75
25	Exchange Closed: Christmas						
26				4991N	4991 (200.36)		75
27				4991N	5026 (198.96)		75
30				5026N	5068 (197.31)		75
31				5068N	5070 (197.23)		75

JAPANESE YEN FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	9,785	7,510	8,666	4,649		5,169	20,168		20,984	19,098	
2	3,387			6,846	5,555		3,266	4,603	Closed	18,754		16,482
3	5,353			4,429	10,368	27,512	1,816		26,487	17,249		28,042
4	5,217	7,503	8,182	5,916		13,487	Closed		8,752	15,126	16,107	12,767
5		5,273	6,145	Closed		8,297	9,034	6,856	14,143		12,825	9,644
6		4,740	10,603		6,049	13,284		8,771	13,308		18,678	7,665
7	8,068	6,815	5,599		5,105	7,304		8,496		13,087	30,243	
8	6,879	9,057	5,704	6,737	3,332		10,624	5,918		8,339	20,207	
9	5,341			5,942	5,673		14,275	6,188	9,343	12,000		10,416
10	6,532			6,082	4,141	7,289	11,842		7,090	12,192		12,499
11	5,439	6,987	12,050	7,992		8,038	10,909		6,484	12,171	5,775	12,554
12		4,241	15,260	6,173		8,173	13,182	8,406	12,268		10,827	20,332
13		7,705	9,070		4,335	10,515		10,219	11,690		16,874	12,937
14	5,264	5,914	5,159		10,074	7,992		8,334		3,812	18,204	
15	4,232	16,413	6,749	10,068	6,696		16,830	10,439		8,147	17,756	
16	2,861			8,275	4,140		11,218	6,972	8,276	14,108		10,812
17	3,776			4,909	3,802	3,590	21,873		8,379	16,380		8,748
18	4,952	Closed	7,029	8,652		14,252	16,937		5,485	10,117	10,223	8,951
19		15,165	22,578	4,624		8,887	7,142	5,961	3,626		20,638	5,251
20		7,048	15,116		8,764	6,662		6,991	10,728		14,566	4,250
21	2,829	7,891	10,430		6,393	2,625		9,694		11,800	12,712	
22	3,561	9,216	4,856	6,475	5,594		8,067	19,517		8,540	16,303	
23	3,821			12,434	6,335		10,525	5,149	23,686	8,918		2,799
24	5,366			6,719	2,383	4,024	8,345		22,351	10,690		1,719
25	2,756	13,585	3,815	5,279		6,105	8,524		14,874	17,623	12,800	Closed
26		14,231	5,196	5,088		4,198	7,346	5,786	25,844		13,603	1,409
27		11,647	11,341		Closed	7,859		7,384	14,827		13,184	5,817
28	2,414	5,806	10,824		2,599	4,757		4,151		10,819	Closed	
29	2,367		9,799	5,403	7,695		9,764	4,272		13,654	12,124	
30	4,259			5,049	5,744		15,409	15,747	15,826	18,946		9,044
31	5,131				9,082		10,432			17,506		6,269
Total	99,805	169,022	193,015	141,760	128,508	174,850	232,529	190,022	263,467	300,962	312,747	208,407
Average	4,537	8,896	9,191	6,750	5,841	8,743	10,570	8,637	13,173	13,085	15,637	9,924

JAPANESE YEN FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	15,896	16,325	22,149	18,360		22,605	30,451		34,281	39,683	
2	13,412			23,505	17,141		22,375	30,444	Closed	34,089		37,358
3	13,537			22,278	15,086	27,329	22,747		30,320	33,260		36,403
4	14,083	16,881	16,632	21,882		27,748	Closed		27,044	37,101	39,839	35,617
5		16,942	16,069	Closed		28,967	26,995	29,990	25,480		39,290	35,495
6		18,102	16,177		15,255	29,436		28,948	24,665		40,065	35,060
7	14,139	19,630	16,582		15,485	28,144		29,915		36,387	39,165	
8	14,091	19,216	16,496	21,547	15,399		29,851	31,239		37,623	40,328	
9	14,080			21,299	16,513		32,609	32,601	24,184	39,700		35,731
10	13,906			21,530	17,029	27,533	33,216		23,560	40,039		36,251
11	13,715	18,395	18,481	22,716		27,937	34,330		23,980	40,170	40,593	37,166
12		18,536	17,230	22,916		28,034	34,846	34,685	23,809		41,338	36,926
13		18,265	17,316		17,962	26,646		33,531	24,957		40,613	36,578
14	13,862	18,368	17,121		18,987	27,153		32,462		40,128	40,036	
15	13,842	17,183	16,936	24,476	19,695		36,529	34,071		42,331	38,686	
16	14,141			24,278	19,209		36,430	34,062	25,537	39,808		35,471
17	14,226			23,710	19,814	27,782	35,828		23,999	42,487		26,169
18	14,109	Closed	17,461	24,969		30,379	31,586		15,735	42,353	40,448	24,662
19		16,095	17,389	25,059		28,092	31,773	34,762	16,104		38,862	22,968
20		15,326	18,831		18,833	26,619		33,889	17,196		38,393	22,915
21	14,064	16,588	19,543		18,648	26,942		37,952		39,863	39,277	
22	13,853	16,225	21,879	24,509	17,957		32,076	39,816		39,898	40,040	
23	12,919			21,062	17,792		31,316	40,368	22,092	38,686		22,972
24	13,198			19,806	17,193	26,941	31,161		27,519	38,079		22,808
25	13,185	16,950	20,903	18,812		26,014	30,667		32,124	38,588	39,924	Closed
26		16,396	21,482	18,397		25,744	32,842	39,259	30,759		39,805	22,732
27		16,810	22,188		Closed	22,772		37,739	32,074		39,862	24,354
28	13,533	16,206	22,143		17,475	22,258		37,660		40,197	Closed	
29	13,055		21,333	18,454	17,637		33,938	37,354		42,497	39,605	
30	13,450			17,893	16,709		36,384	35,896	32,582	40,022		27,115
31	13,755				18,251		37,861			37,658		28,058
Average	13,734	17,264	18,502	21,964	17,565	27,124	31,726	34,413	25,186	38,924	39,793	30,610

JAPANESE YEN FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed									—	—	—
2									Closed	—	—	—
3										—	—	—
4							Closed			—	—	—
5				Closed						—	—	—
6										—	—	—
7										—	—	—
8										—	—	—
9										—	—	—
10										—	—	—
11										—	—	—
12										—	—	—
13										—	—	—
14										—	—	—
15										—	—	—
16										—	—	—
17										—	—	9,131
18		Closed							7,712	—	—	9,131
19			4,111			4,337				—	—	—
20										—	—	—
21										—	—	—
22										—	—	—
23										—	—	—
24										—	—	—
25										—	—	Closed
26										—	—	—
27					Closed					—	—	—
28										—	Closed	—
29										—	—	—
30										—	—	—
31										—		—
Total			4,111			4,337			7,712			18,262

1985 JAPANESE YEN INTERBANK SPOT PRICES (In U.S. Dollars per one Japanese Yen, initial .00 omitted; Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1	....	....	....	....	....	3900	3902	3884	3885	3885	3826	3855	3821	3844	3840
2	3966	3972	3965	3968	3967	....	....	....	....	....	....	....	....	....	....
3	3981	3990	3954	3964	3965	....	....	....	....	....	....	....	....	....	....
4	3961	3965	3940	3940	3944	3861	3866	3850	3850	3850	3840	3852	3834	3840	3841
5	....	....	....	....	....	3856	3861	3847	3852	3852	3832	3837	3827	3827	3830
6	....	....	....	....	....	3850	3856	3840	3840	3846	3819	3839	3816	3836	3831
7	3925	3935	3904	3933	3915	3843	3844	3833	3835	3833	3829	3835	3821	3821	3827
8	3940	3949	3925	3928	3933	3834	3851	3834	3841	3843	3820	3836	3818	3833	3832
9	3920	3933	3916	3928	3925	....	....	....	....	....	....	....	....	....	....
10	3932	3952	3931	3940	3950	....	....	....	....	....	....	....	....	....	....
11	3943	3945	3927	3929	3934	3835	3837	3819	3826	3822	3846	3863	3830	3863	3858
12	....	....	....	....	....	n/a	3810	3799	3800	3800	3843	3849	3810	3835	3838
13	....	....	....	....	....	3805	3817	3799	3809	3810	3851	3852	3838	3841	3847
14	3926	3928	3912	3915	3913	3835	3847	3832	3846	3841	3836	3841	3831	3840	3838
15	3916	3929	3910	3923	3923	3888	3913	3882	3907	3899	3831	3844	3829	3829	3832
16	3923	3931	3919	3924	3919	....	....	....	....	....	....	....	....	....	....
17	3926	3933	3925	3931	3927	....	....	....	....	....	....	....	....	....	....
18	3930	3940	3926	3938	3934	....	....	....	....	....	3840	3859	3839	3855	3849
19	....	....	....	....	....	3822	3846	3818	3829	3838	3869	3947	3866	3939	3924
20	....	....	....	....	....	3840	3841	3824	3827	3824	3900	3916	3879	3885	3887
21	3940	3947	3939	3945	3944	3823	3828	3818	3824	3821	3898	3941	3898	3929	3933
22	3935	3940	3933	3933	3934	3803	3812	3799	3799	3805	3915	3921	3910	3911	3913
23	3935	3936	3930	3935	3933	....	....	....	....	....	....	....	....	....	....
24	3935	3951	3934	3940	3942	....	....	....	....	....	....	....	....	....	....
25	3940	3940	3933	3933	3934	3803	3828	3790	3810	3808	3903	3912	3891	3892	3891
26	....	....	....	....	....	3814	3847	3812	3840	3840	3899	3918	3897	3914	3911
27	....	....	....	....	....	3871	3875	3838	3859	3863	3959	3974	3937	3938	3954
28	3933	3937	3933	3935	3937	3854	3863	3843	3843	3846	3969	3972	3937	3948	3942
29	3935	3937	3930	3932	3930	....	....	....	....	....	3990	4000	3971	3990	3980
30	3930	3932	3923	3927	3930	....	....	....	....	....	....	....	....	....	....
31	3919	3933	3911	3911	3920	....	....	....	....	....	....	....	....	....	....

	APRIL					MAY					JUNE				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1	3952	3969	3943	3953	3960	3956	3968	3937	3965	3963	....	....	....	....	....
2	3937	3952	3929	3952	3937	3953	3958	3948	3952	3955	....	....	....	....	....
3	3943	3954	3940	3942	3943	3947	3952	3926	3926	3930	4000	4032	3999	4022	4027
4	3932	3937	3926	3937	3932	....	....	....	....	....	4009	4020	3998	4004	4009
5	....	....	....	....	....	....	....	....	....	....	4011	4017	4007	4013	4011
6	....	....	....	....	....	3923	3930	3918	3920	3924	4032	4037	4013	4020	4013
7	....	....	....	....	....	3947	3954	3935	3949	3952	4020	4022	4004	4004	4004
8	3903	3929	3900	3924	3913	3948	3958	3947	3958	3948	....	....	....	....	....
9	3917	3934	3913	3926	3918	3975	3979	3956	3963	3972	....	....	....	....	....
10	3928	3938	3926	3932	3930	3963	3968	3957	3968	3961	3996	4003	3989	3998	3995
11	3952	3992	3951	3984	3976	....	....	....	....	....	4000	4009	3998	4001	3998
12	3975	3987	3963	3980	3981	....	....	....	....	....	4005	4009	4000	4000	4002
13	....	....	....	....	....	3976	3997	3974	3990	3978	4000	4012	4000	4011	4008
14	....	....	....	....	....	4001	4009	3988	3997	3997	4014	4025	4013	4017	4016
15	3998	4009	3985	3991	4000	3988	4000	3982	3992	3987	....	....	....	....	....
16	4012	4019	3988	4015	4005	3966	3980	3965	3972	3976	....	....	....	....	....
17	4006	4016	3993	3995	3998	3983	3993	3969	3988	3988	4016	4024	4016	4021	4020
18	3996	4052	3996	4048	4040	....	....	....	....	....	4033	4055	4029	4055	4029
19	4037	4053	4035	4038	4039	....	....	....	....	....	4048	4051	4033	4034	4033
20	....	....	....	....	....	4008	4008	3987	3992	3995	4038	4040	4022	4026	4024
21	....	....	....	....	....	3996	4015	3988	3996	3995	4020	4037	4020	4033	4031
22	4030	4032	4008	4008	4017	3992	4000	3980	3980	3984	....	....	....	....	....
23	4025	4033	3976	3989	3979	3976	3981	3974	3979	3978	....	....	....	....	....
24	3982	4000	3971	3987	3985	3999	3999	3980	3984	3986	4016	4027	4016	4027	4020
25	3973	3978	3957	3957	3969	....	....	....	....	....	4016	4020	4011	4017	4017
26	3959	3965	3946	3950	3953	....	....	....	....	....	4016	4024	4016	4016	4018
27	....	....	....	....	....	....	....	....	....	....	4018	4020	4015	4017	4016
28	....	....	....	....	....	3973	3984	3972	3976	3975	4012	4026	4012	4023	4025
29	3966	3969	3953	3966	3965	3971	3977	3960	3975	3972	....	....	....	....	....
30	3976	3984	3961	3965	3970	3977	3982	3971	3971	3971	....	....	....	....	....
31	....	....	....	....	....	3968	3993	3967	3989	3988	....	....	....	....	....

1985 JAPANESE YEN INTERBANK SPOT PRICES (In U.S. Dollars per one Japanese Yen, initial .00 omitted; Bid Side)

JULY

Date	7:30	High	Low	Last	1:00
1	4033	4037	4029	4029	4031
2	4023	4031	4023	4029	4026
3	4029	4042	4029	4033	4032
4	.....	.....	.....	.....	.....
5	4037	4052	4035	4050	4050
6	.....	.....	.....	.....	.....
7	.....	.....	.....	.....	.....
8	4055	4068	4050	4064	4065
9	4077	4108	4069	4089	4092
10	4109	4127	4099	4099	4108
11	4103	4116	4102	4113	4116
12	4132	4169	4116	4166	4153
13	.....	.....	.....	.....	.....
14	.....	.....	.....	.....	.....
15	4193	4233	4181	4233	4211
16	4203	4212	4191	4191	4206
17	4238	4257	4199	4206	4277
18	4232	4246	4185	4193	4187
19	4194	4217	4186	4189	4185
20	.....	.....	.....	.....	.....
21	.....	.....	.....	.....	.....
22	4171	4189	4160	4184	4170
23	4200	4212	4179	4183	4180
24	4177	4194	4170	4186	4181
25	4175	4190	4167	4182	4177
26	4173	4212	4168	4206	4196
27	.....	.....	.....	.....	.....
28	.....	.....	.....	.....	.....
29	4209	4215	4201	4201	4206
30	4205	4226	4205	4222	4209
31	4226	4239	4219	4237	4228

AUGUST

Date	7:30	High	Low	Last	1:00
1	4231	4244	4185	4198	4185
2	4208	4219	4206	4216	4209
3	.....	.....	.....	.....	.....
4	.....	.....	.....	.....	.....
5	4210	4216	4198	4208	4198
6	4193	4201	4188	4189	4191
7	4185	4211	4185	4188	4188
8	4191	4201	4190	4192	4193
9	4192	4214	4190	4207	4206
10	.....	.....	.....	.....	.....
11	.....	.....	.....	.....	.....
12	4212	4228	4209	4227	4220
13	4214	4222	4211	4211	4221
14	4203	4208	4198	4204	4206
15	4220	4225	4214	4222	4219
16	4223	4227	4219	4222	4223
17	.....	.....	.....	.....	.....
18	.....	.....	.....	.....	.....
19	4223	4231	4221	4223	4221
20	4207	4221	4205	4214	4213
21	4210	4231	4210	4230	4222
22	4232	4250	4222	4224	4222
23	4224	4237	4224	4227	4227
24	.....	.....	.....	.....	.....
25	.....	.....	.....	.....	.....
26	n/a	4232	4220	4222	4222
27	4219	4221	4212	4219	4215
28	4222	4225	4219	4220	4221
29	4219	4221	4214	4214	4217
30	4219	4222	4181	4182	4182
31	.....	.....	.....	.....	.....

SEPTEMBER

Date	7:30	High	Low	Last	1:00
1	.....	.....	.....	.....	
2	.....	.....	.....	.....	
3	4187	4188	4169	4169	4171
4	4172	4189	4169	4173	4173
5	4176	4178	4150	4151	4152
6	4122	4140	4095	4127	4135
7	.....	.....	.....	.....	.....
8	.....	.....	.....	.....	.....
9	4101	4122	4099	4105	4108
10	4116	4122	4110	4110	4115
11	4119	4119	4099	4100	4104
12	4105	4115	4100	4108	4108
13	4125	4146	4121	4138	4146
14	.....	.....	.....	.....	.....
15	.....	.....	.....	.....	.....
16	4134	4151	4131	4145	4147
17	4141	4145	4134	4136	4136
18	4129	4139	411[illegible]	4120	4124
19	4176	4140	4123	4132	4197
20	4131	4192	4131	4185	4177
21	.....	.....	.....	.....	.....
22	.....	.....	.....	.....	.....
23	4330	4432	4308	4429	4409
24	4422	4366	4336	4353	4352
25	4356	4420	4351	4420	4407
26	4531	4551	4494	4520	4499
27	4566	4606	4541	4578	4582
28	.....	.....	.....	.....	.....
29	.....	.....	.....	.....	.....
30	4625	4633	4600	4623	4610
31	.....	.....	.....	.....	.....

OCTOBER

Date	7:30	High	Low	Last	1:00
1	4602	4690	4601	4688	4679
2	4679	4695	4660	4664	4670
3	4673	4719	4672	4705	4716
4	4700	4716	4672	4672	4684
5	.....	.....	.....	.....	.....
6	.....	.....	.....	.....	.....
7	4633	4651	4621	4632	4629
8	4629	4643	4622	4626	4632
9	4658	4678	4618	4623	4651
10	4654	4655	4623	4634	4631
11	4637	4666	4633	4649	4655
12	.....	.....	.....	.....	.....
13	.....	.....	.....	.....	.....
14	.....	.....	.....	.....	.....
15	4633	4645	4631	4631	4638
16	4631	4622	4598	4618	4598
17	4620	4654	4623	4652	4652
18	4641	4655	4641	4653	4652
19	.....	.....	.....	.....	.....
20	.....	.....	.....	.....	.....
21	4652	4653	4631	4631	4637
22	4632	4640	4629	4636	4634
23	4636	4651	4629	4629	4630
24	4609	4623	4608	4618	4620
25	4653	4675	4650	4660	4655
26	.....	.....	.....	.....	.....
27	.....	.....	.....	.....	.....
28	4681	4691	4679	4689	4683
29	4699	4729	4699	4712	4712
30	4731	4748	4698	4706	4728
31	4727	4750	4724	4742	4725

NOVEMBER

Date	7:30	High	Low	Last	1:00
1	4765	4805	4757	4793	4791
2	.....	.....	.....	.....	.....
3	.....	.....	.....	.....	.....
4	4827	4828	4804	4807	4818
5	4798	4828	4798	4828	4811
6	4864	4898	4856	4895	4884
7	4915	4926	4849	4868	4861
8	4856	4888	4842	4873	4880
9	.....	.....	.....	.....	.....
10	.....	.....	.....	.....	.....
11	.....	.....	.....	.....	.....
12	4862	4886	4855	4882	4872
13	4905	4911	4885	4885	4893
14	4918	4943	4910	4940	4924
15	4907	4920	4889	4899	4894
16	.....	.....	.....	.....	.....
17	.....	.....	.....	.....	.....
18	4898	4922	4898	4912	4916
19	4928	4943	4909	4918	4916
20	4908	4933	4901	4930	4917
21	4951	4972	4946	4972	4950
22	4956	4990	4951	4972	4972
23	.....	.....	.....	.....	.....
24	.....	.....	.....	.....	.....
25	4978	4986	4964	4972	4981
26	4956	4985	4956	4977	4385
27	4972	4980	4956	4971	4975
28	.....	.....	.....	.....	.....
29	4938	4957	4938	4939	4946
30	.....	.....	.....	.....	.....
31	.....	.....	.....	.....	.....

DECEMBER

Date	7:30	High	Low	Last	1:00
1	.....	.....	.....	.....	
2	4930	4943	4897	4898	4904
3	4880	4891	4866	4886	4885
4	4933	4940	4923	4938	4932
5	4909	4935	4906	4926	4929
6	4916	4921	4912	4915	4921
7	.....	.....	.....	.....	.....
8	.....	.....	.....	.....	.....
9	4916	4920	4907	4915	4912
10	4909	4921	4904	4904	4912
11	4901	4923	4893	4907	4912
12	4912	4952	4935	4943	4943
13	4938	4951	4926	4928	4928
14	.....	.....	.....	.....	.....
15	.....	.....	.....	.....	.....
16	4937	4948	4932	4943	4940
17	4950	4966	4949	4949	4954
18	4923	4933	4915	4918	4916
19	4924	4935	4915	4922	4924
20	4932	4943	4924	4935	4935
21	.....	.....	.....	.....	.....
22	.....	.....	.....	.....	.....
23	4934	4939	4933	4935	4935
24	4857	4930	4927	4933	4930
25	.....	.....	.....	.....	.....
26	4927	4937	4927	4928	4929
27	4940	4952	4939	4952	4948
28	.....	.....	.....	.....	.....
29	.....	.....	.....	.....	.....
30	4970	4997	4951	4982	4975
31	4988	5002	4987	4998	4998

1985 JAPANESE YEN INTERBANK FORWARD RATES (In U.S. Dollars per one Japanese Yen; Initial .00 omitted)

	JANUARY						FEBRUARY						MARCH					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	Closed						3885	3898	3901	.3911	3939	4012	3840	3848	3859	3870	3913	4000
2...	3967	3975	3984	3992	4027	4107	....	....	....	....	....	....	....	....	....	....	....	....
3...	3965	3973	3981	3991	4025	4107	....	....	....	....	....	....	....	....	....	....	....	....
4...	3944	3952	3960	3969	4002	4082	3850	3858	3867	3875	3904	3978	3841	3851	3861	3873	3916	4009
5...	....	....	....	....	....	....	3852	3859	3867	3875	3903	3876	3830	3839	3850	3863	3907	4002
6...	....	....	....	....	....	....	3846	3852	3860	3853	3896	3968	3831	3839	3850	3863	3907	4000
7...	3915	3923	3930	3937	3970	4047	3833	3840	3848	3857	3886	3956	3827	3835	3846	3859	3904	3998
8...	3933	3941	3948	3955	3986	4065	.3843	.3850	.3859	.3869	.3901	.3978	3832	3839	3850	3862	3905	4000
9...	3925	3932	3938	3945	3976	4051	....	....	....	....	....	....	....	....	....	....	....	....
10...	3950	3956	3963	3970	4000	4076	....	....	....	....	....	....	....	....	....	....	....	....
11...	3934	3941	3948	3955	3985	4061	3822	3829	3827	3846	3879	3953	3858	3866	3875	3885	3925	4014
12...	....	....	....	....	....	....	Closed						3838	3846	3855	3865	3906	3995
13...	....	....	....	....	....	....	3810	3817	3826	3835	3869	3949	3847	3855	3864	3876	3915	4007
14...	3913	3920	3927	3934	3965	4044	3841	3848	3856	3866	3899	3978	3835	3845	3857	3867	3912	4017
15...	3923	3930	3936	3943	3971	4045	3899	3906	3914	3923	3956	4033	3832	3841	3851	3863	3903	4000
16...	3919	3926	3932	3939	3968	4046	....	....	....	....	....	....	....	....	....	....	....	....
17...	3927	3934	3940	3947	3976	4050	....	....	....	....	....	....	....	....	....	....	....	....
18...	3934	3941	3947	3954	3981	4055	Closed						3849	3857	3866	3877	3917	4012
19...	...	....	....	....	....	....	3843	3845	3853	3863	3896	3975	3924	3932	3942	3954	3995	4095
20...	....	....	....	....	....	....	3824	3831	3840	3849	3883	3962	3887	3894	3904	3915	3952	4049
21...	Closed						3821	3829	3838	3850	3888	3975	3933	3940	3951	3961	3997	4092
22...	3934	3941	3947	3954	3982	4057	3805	3813	3822	3833	3871	3956	3913	3920	3930	3940	3975	4065
23...	3933	3939	3945	3945	3978	4049	....	....	....	....	....	....	....	....	....	....	....	....
24...	3940	3947	3953	3959	3984	4049	....	....	....	....	....	....	....	....	....	....	....	....
25...	3934	3941	3947	395[illegible]	3979	4039	3808	3815	3825	3835	3873	3961	3891	3900	3910	3920	3957	4050
26...	....	....	....	....	..	....	3840	3847	3857	3868	3905	4005	3911	3920	3929	3939	3975	4068
27...	....	....	....	....	....	....	3863	3870	3879	3891	3930	4021	3954	3962	3971	3981	4018	4107
28...	n/a	n/a	n/a	n/a	n/a	n/a	3846	3853	3865	3793	3918	4008	3942	3951	3961	3969	4006	4093
29...	3930	3937	3943	3951	3978	4043	....	....	....	....	....	....	3980	3989	3999	4008	4040	4125
30...	3930	3937	3943	3951	3976	4039	....	....	....	....	....	....	....	....	....	....	....	....
31...	n/a	n/a	n/a	n/a	n/a	n/a	....	....	....	....	....	....	....	....	....	....	....	....

	APRIL						MAY						JUNE					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	3960	3969	3978	3986	4019	4099	3963	3971	3979	3987	4017	4089	....	....	....	....	....	....
2...	3937	3946	3955	3964	3999	4081	3955	3962	3971	3978	4007	4077	....	....	....	....	....	....
3...	3943	3951	3961	3970	4004	4090	3930	3938	3944	3952	3976	4038	4027	4031	4035	4040	4057	4099
4...	3932	3940	3950	3959	3994	4078	....	....	....	....	....	....	4011	4015	4019	4024	4041	4084
5...	Closed						....	....	....	....	....	....	4011	4015	4019	4023	4037	4075
6...	....	....	....	....	....	....	n/a	n/a	n/a	n/a	n/a	n/a	4013	4017	4022	4026	4041	4079
7...	....	....	....	....	....	....	3952	3959	3966	3973	3998	4061	4004	4009	4013	4017	4032	4069
8...	n/a	n/a	n/a	n/a	n/a	n/a	3948	3955	3962	3969	3993	4055	....	....	....	....	....	....
9...	3918	3927	3936	3945	3978	4060	3972	3979	3986	3993	4019	4085	....	....	....	....	....	....
10...	3930	3939	3948	3957	3989	3066	3961	3967	3974	3981	4005	4067	3995	4000	4005	4010	4026	4068
11...	3976	3984	3994	4002	4034	4113	....	....	....	....	....	....	3998	4003	4008	4013	4029	4071
12...	3981	3989	3998	4006	4035	4110	....	....	....	....	....	....	4002	4007	4012	4017	4032	4073
13...	....	....	....	....	....	....	3978	3985	3991	3998	4023	4084	4008	4014	4019	4024	4042	4089
14...	...	....	....	....	....	....	3997	4041	4010	4017	4041	4100	4016	4021	4026	4030	4047	4091
15...	n/a	n/a	n/a	n/a	n/a	n/a	3987	3996	4001	4008	4031	4090	....	....	....	....	....	....
16...	4005	4014	4021	4029	4057	4128	3976	3982	3988	3995	4019	4081	....	....	....	....	....	....
17...	3998	4006	4014	4000	4048	4113	3988	3995	4001	4008	4031	4089	4020	4025	4029	4034	4049	4092
18...	4040	4048	3056	4063	4087	4152	....	....	....	....	....	....	4029	4033	4037	4041	4056	4093
19...	4039	4045	4053	4060	4085	4152	....	....	....	....	....	....	4033	4037	4040	4045	4060	4097
20...	....	....	....	....	....	....	3995	4000	4006	4012	4032	4089	4024	4027	4032	4036	4053	4095
21...	....	....	....	....	....	....	3995	4000	4005	4010	4032	4079	4031	4035	4040	4045	4062	4015
22...	4017	4024	4032	4039	4065	4128	3984	3989	3994	4000	4021	4070	....	....	....	....	....	....
23...	3979	3987	3993	4000	4026	4089	3978	3983	3989	3995	4017	4067	....	....	....	....	....	....
24...	3985	3993	4000	4008	4035	4105	3986	3991	3996	4003	4024	4078	4020	4024	4028	4034	4056	4110
25...	3969	3976	3982	3990	4019	4084	....	....	....	....	....	....	4017	4023	4028	4034	4054	4102
26...	3953	3960	3967	3976	4004	4074	....	....	....	....	....	....	4018	4021	4029	4035	4054	4100
27...	....	...	....	....	....	....	Closed						4016	4020	4026	4031	4050	4090
28...	....	....	....	....	....	....	3975	3980	3985	3991	4011	4060	4025	4030	4036	4041	4061	4105
29...	3965	3972	3979	3988	4017	4089	3972	3977	3982	3987	4007	4055	....	....	....	....	....	....
30...	3970	3978	3985	3994	4025	4099	3971	3976	3981	3986	4006	4053	....	....	....	....	....	....
31...	....	....	....	....	....	....	3988	3992	3997	4002	4021	4069	....	....	....	....	....	....

1985 JAPANESE YEN INTERBANK FORWARD RATES (In U.S. Dollars per one Japanese Yen; Initial .00 omitted)

Date	JULY						AUGUST						SEPTEMBER					
	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	4031	4036	4041	4045	4062	4102	4185	4191	4197	4204	4227	4283	....	....	....	....	....	....
2...	4026	4031	4037	4042	4060	4103	4209	4215	4221	4229	4252	4307	Closed					
3...	4032	4037	4042	4047	4064	4105	....	....	....	....	....	....	4171	4177	4183	4190	4211	4265
4...	Closed						....	....	....	....	....	....	4172	4178	4184	4192	4212	4266
5...	4050	4055	4060	4066	4080	4123	4198	4204	4210	4217	4242	4299	4152	4158	4164	4170	4190	4240
6...	....	....	....	....	....	....	4191	4197	4202	4210	4234	4289	4135	4141	4148	4155	4179	4231
7...	....	....	....	....	....	....	4188	4194	4200	4208	4231	4286	....	....	....	....	....	....
8...	4065	4070	4075	4079	4095	4135	4193	4199	4205	4212	4234	4288	....	....	....	....	....	....
9...	4092	4098	4102	4107	4124	4165	4206	4212	4217	4224	4246	4300	n/a	n/a	n/a	n/a	n/a	n/a
10...	4108	4113	4119	4124	4140	4184	....	....	....	....	....	....	4115	4121	4128	4135	4158	4214
11...	4116	4122	4128	4132	4149	4192	....	....	....	....	....	....	4104	4110	4117	4124	4147	4205
12...	4153	4159	4165	4170	4189	4238	4220	4226	4231	4237	4259	4311	4108	4114	4121	4128	4153	4212
13...	....	....	....	....	....	....	4221	4227	4233	4238	4261	4312	4146	4152	4159	4167	4185	4255
14...	....	....	....	....	....	....	4206	4212	4217	4224	4247	4302	....	....	....	....	....	....
15...	4211	4217	4223	4228	4247	4296	4219	4225	4231	4237	4258	4312	....	....	....	....	....	....
16...	4206	4211	4217	4189	4169	4122	4223	4230	4235	4241	4265	4322	4147	4153	4160	4166	4189	4246
17...	4277	4210	4215	4220	4237	4280	....	....	....	....	....	....	4136	4142	4148	4155	4177	4233
18...	4187	4192	4199	4203	4222	4268	....	....	....	....	....	....	4124	4130	4136	4143	4166	4222
19...	4185	4191	4199	4204	4226	4278	4221	4227	4232	4238	4260	4313	4134	4140	4147	4154	4177	4236
20...	....	....	....	....	....	....	4213	4219	4224	4230	4252	4303	4177	4182	4189	4196	4221	4278
21...	....	....	....	....	....	....	4222	4228	4234	4240	4261	4315	....	....	....	....	....	....
22...	4170	4162	4183	4189	4211	4263	4222	4228	4234	4239	4261	4311	....	....	....	....	....	....
23...	4180	4187	4193	4199	4221	4275	4227	4233	4238	4244	4266	4316	4409	4415	4421	4428	4451	4509
24...	4181	4187	4193	4200	4221	4273	....	....	....	....	....	....	4352	4357	4364	4371	4393	4449
25...	4177	4183	4190	4197	4219	4274	....	....	....	....	....	....	4407	4412	4418	4424	4447	4502
26...	4196	4203	4209	4215	4238	4293	4222	4229	4233	4240	4261	4312	4499	4503	4509	4515	4533	4586
27...	....	....	....	....	....	....	4215	4221	4227	4233	4254	4306	n/a	n/a	n/a	n/a	n/a	n/a
28...	....	....	....	....	....	....	4221	4227	4232	4238	4259	4310	....	....	....	....	....	....
29...	4206	4212	4219	4226	4251	4309	4217	4222	4229	4234	4255	4307	....	....	....	....	....	....
30...	4209	4216	4222	4229	4255	4312	4182	4187	4193	4199	4220	4269	4610	4618	4623	4631	4651	4705
31...	4228	4234	4240	4248	4273	4333	....	....	....	....	....	....	....	....	....	....	....	....

Date	OCTOBER						NOVEMBER						DECEMBER					
	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	4679	4686	4693	4700	4722	4778	4791	4792	4793	4794	4806	4843	....	....	....	....	....	....
2...	4670	4676	4683	4690	4709	4761	....	....	....	....	....	....	4904	4904	4905	4908	4926	4965
3...	4716	4723	4730	4737	4757	4812	....	....	....	....	....	....	4885	4884	4886	4890	4907	4984
4...	4684	4691	4697	4704	4723	4774	4818	4820	4821	4822	4833	4876	4935	4931	4930	4927	4953	4993
5...	....	....	....	....	....	....	4811	4814	4814	4817	4831	4873	4929	4930	4930	4934	4950	4987
6...	....	....	....	....	....	....	4884	4887	4887	4890	4905	4943	4921	4921	4921	4924	4939	4977
7...	4629	4636	4642	4650	4671	4723	4861	4863	4862	4864	4876	4910	....	....	....	....	....	....
8...	4632	4639	4646	4653	4675	4730	4880	4881	4881	4883	4894	4929	....	....	....	....	....	....
9...	4651	4658	4664	4671	4693	4746	....	....	....	....	....	....	4912	4913	4912	4915	4929	4966
10...	4631	4638	4645	4652	4673	4727	....	....	....	....	....	....	4912	4911	4912	4914	4928	4966
11...	4655	4661	4668	4675	4696	4749	Closed						4912	4911	4911	4914	4927	4962
12...	....	....	....	....	....	....	4872	4872	4872	4881	4881	4907	4943	4941	4941	4944	4955	4985
13...	....	....	....	....	....	....	4893	4893	4895	4896	4898	4922	4928	4926	4927	4930	4943	4973
14...	Closed						4924	4924	4927	4927	4926	4943	....	....	....	....	....	....
15...	4638	4644	4651	4657	4679	4732	4894	4894	4895	4895	4901	4928	....	....	....	....	....	....
16...	4598	4605	4611	4618	4639	4694	....	....	....	....	....	....	4940	4939	4941	4943	4958	4990
17...	4652	4658	4665	4671	4692	4744	....	....	....	....	....	....	4954	4954	4955	4958	4972	5005
18...	4652	4658	4664	4670	4691	4737	4916	4916	4916	4916	4922	4941	4916	4916	4919	4922	4938	4973
19...	....	....	....	....	....	....	4916	4917	4918	4918	4919	4938	4924	4925	4928	4931	4948	4986
20...	....	....	....	....	....	....	4917	4917	4917	4920	4928	4959	4935	4936	4939	4944	4960	5000
21...	4637	4643	4649	4655	4675	4722	4950	4951	4951	4952	4960	4986	....	....	....	....	....	....
22...	4634	4641	4647	4653	4673	4722	4972	4973	4973	4974	4985	5012	....	....	....	....	....	....
23...	4630	4636	4642	4648	4668	4713	....	....	....	....	....	....	4935	4936	4939	4942	4960	4998
24...	4620	4624	4630	4634	4653	4697	....	....	....	....	....	....	4930	4932	4935	4940	4959	5002
25...	4655	4656	4657	4660	4675	4713	4981	4980	4981	4983	4995	5021	Closed					
26...	....	....	....	....	....	....	4985	4985	4985	4987	5002	5033	4929	4930	4932	4938	4934	4992
27...	....	....	....	....	....	....	4975	4975	4976	4979	4996	5032	4948	4950	4954	4958	4977	5016
28...	4683	4685	4686	4688	4701	4739	Closed					....	....	....	....	....	....	
29...	4712	4713	4716	4719	4734	4772	4946	4946	4947	4950	4968	5005	....	....	....	....	....	....
30...	4728	4729	4730	4731	4741	4776	....	....	....	....	....	....	4981	4984	4989	4994	5011	5049
31...	4725	4728	4728	4729	4740	4780	....	....	....	....	....	....	499[illegible]	5002	5007	5013	5032	5076

SINGAPORE JAPANESE YEN FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	3987	3988	3985	3988	3988 (250.75)	19	76
3....	3989	3989	3989	3989	3989 (256.54)	2	110
4....	3982	3982	3979	3980	3980 (251.25)	21	74
7....	3950	3950	3944	3947	3947 (253.35)	71	75
8....	3951	3960	3951	3959A	3959 (252.58)	77	77
9....	3941	3943	3932A	3936	3936 (254.06)	386	212
10....	3950	3958	3950	3957	3957 (252.71)	298	196
11....	3942	3956	3941	3953	3953 (252.97)	552	359
14....	3941	3943	3938	3942	3942 (253.67)	529	351
15....	3931	3937B	3929	3935	3935 (254.12)	117	60
16....	3935	3938	3935	3936	3936 (254.06)	167	144
17....	3950	3951	3947	3947	3947 (253.35)	152	129
18....	3948	3951	3947	3951	3951 (253.10)	361	38
21....	3952	3952	3950	3951	3951 (253.10)	148	100
22....	3952	3952	3944A	3945A	3945 (253.48)	110	66
23....	3945	3949	3944	3948	3948 (253.29)	131	53
24....	3947	3949B	3947	3948	3948 (253.29)	91	58
25....	3952	3953	3948	3951	3951 (253.10)	164	98
28....	3943	3945	3943	3944	3944 (253.54)	94	101
29....	3948	3948	3947	3948	3948 (253.29)	57	102
30....	3943	3943	3943	3943	3943 (253.61)	76	116
31....	3938	3938	3935	3935	3935 (254.12)	41	79

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	3928	3928	3924	3925	3925 (254.77)	79	110
4....	3882	3883	3871	3873	3873 (258.19)	149	145
5....	3846	3863	3846	3863	3863 (258.86)	66	114
6....	3861	3861	3859	3861	3861 (259.00)	151	107
7....	3853	3853	3850	3852	3852 (259.60)	200	252
8....	3844	3847	3844	3847	3847 (259.94)	208	174
11....	3850	3850	3850	3850	3850 (259.74)	100	95
12....	3832	3832	3824	3824	3824 (261.50)	187	196
13....	3801	3820	3800	3815	3815 (262.12)	274	134
14....	3814	3826	3814	3826	3826 (261.36)	...	...
15....	3856	3886	3852	3886	3886 (257.33)	103	243
18....	3932	3937	3901	3901	3901 (256.34)	...	...
19....	3857	3857	3846A	3846A	3843 (260.21)	95	242
20....	Closed						
21....	Closed						
22....	3826	3826	3816	3826	3811 (262.39)	5	227
25....	3802	3828	3802	3824	3824 (261.50)	125	221
26....	3828	3842	3821	3826	3826 (261.36)	55	280
27....	3846	3846	3825A	3833	3833 (260.89)	55	282
28....	3856	3872	3856	3866	3866 (258.66)	40	270

IN MARCH

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	3842	3852	3842	3846A	3846 (260.01)	21	271
4....	3842	3852	3842	3846A	3846 (260.01)	20	310
5....	3843	3843	3837	3837	3837 (260.62)	138	313
6....	3833	3833	3828A	3828A	3828 (261.23)	65	319
7....	3836	3836	3831	3831	3831 (261.20)	3	321
8....	3822	3822	3821	3822	3820 (261.78)	12	307
11....	...	3833B	...	3820	3840 (260.41)	3	180
12....	...	...	...	3840	3865 (258.73)	...	180
13....	...	...	...	3865	3850 (259.74)	...	180
14....	...	...	...	3850	3841 (260.34)	...	107
15....	...	...	...	3841	3833 (260.89)	.	103
18....	...	...	...	...	3838 (260.55)	...	...

SINGAPORE JAPANESE YEN FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	...	...	...	4049	4024 (248.50)	...	...
3....	...	...	...	4024	4022 (248.63)	...	...
4....	...	...	...	4022	4007 (249.56)	...	...
7....	...	...	...	4007	3980 (251.25)	...	...
8....	...	...	...	3980	3991 (250.56)	...	...
9....	...	...	...	3991	3968 (252.01)	...	...
10....	...	...	...	3968	3987 (250.81)	...	...
11....	...	...	...	3987	3982 (251.13)	...	...
14....	...	...	...	3982	3973 (251.69)	...	...
15....	...	...	...	3973	3967 (252.07)	...	...
16....	...	...	...	3967	3965 (252.20)	...	...
17....	...	...	...	3965	3977 (251.44)	...	...
18....	...	...	...	3977	3979 (251.31)	...	...
21....	...	...	...	3979	3979 (251.31)	...	...
22....	...	...	...	3979	3972 (251.76)	...	...
23....	...	...	...	3972	3973 (251.69)	...	...
24....	...	...	...	3973	3973 (251.69)	...	...
25....	...	...	...	3973	3976 (251.50)	...	...
28....	...	...	...	3976	3967 (252.07)	...	...
29....	...	...	...	3967	3973 (251.69)	...	...
30....	...	...	...	3973	3967 (252.07)	...	...
31....	...	...	...	3967	3960 (252.52)	...	...

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	3960	3949 (253.22)	...	...
4....	...	...	...	3949	3899 (256.47)	...	...
5....	...	...	...	3899	3889 (257.13)	...	...
6....	...	...	...	3889	3887 (257.26)	...	...
7....	...	...	...	3887	3877 (257.93)	...	...
8....	...	...	...	3877	3873 (258.19)	...	...
11....	...	...	...	3873	3878 (257.86)	...	...
12....	...	...	...	3878	3853 (259.33)	...	...
13....	...	...	...	3853	3844 (260.14)	...	...
14....	...	...	...	3844	3854 (259.47)	...	...
15....	...	...	...	3854	3914 (255.49)	...	...
18....	...	...	...	3914	3934 (254.19)	...	...
19....	...	...	...	3934	3876 (257.99)	...	...
20....	Closed						
21....	Closed						
22....	...	...	...	3876	3844 (260.14)	...	...
25....	...	...	...	3844	3855 (259.40)	...	...
26....	...	...	...	3855	3857 (259.26)	4	2
27....	3872	3872	3872	3872	3864 (258.79)	4	4
28....	3887	3894B	3887	3887	3900 (256.41)	1	3

IN MARCH

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	3878	3880 (257.73)	3	4
4....	...	...	...	3878	3880 (257.73)	...	4
5....	3873	3873	3873	3873	3874 (258.13)	2	6
6....	...	...	...	3874	3863 (258.86)	...	6
7....	3868	3868	3860	3865	3866 (258.66)	10	8
8....	3853	3856	3846	3850B	3850 (259.75)	343	358
11....	3864	3876	3864	3872	3872 (258.26)	199	308
12....	3886	3901B	3886	3901B	3895 (256.73)	288	298
13....	3872	3877	3866A	3877	3877 (257.93)	13	295
14....	3870	3872	3869	3869	3869 (258.46)	72	279
15....	3867	3869B	3862	3862	3862 (258.93)	154	357
18....	3868	3870B	3868	...	3869 (258.46)	60	407
19....	3887	3887	3881	3883	3883 (257.53)	78	364
20....	3924	3946B	3912	3946B	3946 (253.42)	187	421
21....	3918	3918	3916A	3918	3918 (255.23)	65	461
22....	3946	3949	3946	3947B	3947 (253.35)	111	468
25....	3932	3934	3925	3926B	3926 (254.71)	29	469
26....	3919	3919	3918A	3919	3919 (255.16)	10	464
27....	3946@3947	3971	3946	3970	3970 (251.88)	185	472
28....	3971	3975B	3969A	3972	3972 (251.76)	140	432
29....	3990	4032	3990	4024A	4024 (248.50)	145	492

SINGAPORE JAPANESE YEN FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	4017	4020	3994A	3999	3999 (250.06)	71	503
2....	3973	3980B	3956	3959	3959 (252.58)	28	520
3....	3978	3978	3966	3974	3974 (251.63)	46	527
4....	3978	3960	3958	3960	3960 (252.52)	6	535
5....	Closed						
8....	3935	3935	3924	3927	3927 (254.64)	21	544
9....	3953	3953	3946	3950	3950 (253.16)	55	518
10....	3947	3950	3941	3941	3941 (253.74)	83	547
11....	3952	3965B	3952	3965B	3965 (252.20)	204	549
12....	4007	4010	4001	4008A	4004 (249.75)	116	543
15....	3991	3993	3987	3993	3993 (250.43)	33	527
16....	4015	4050	4013	4038A	4038 (247.65)	69	534
17....	4034	4043	4031	4031	4036 (247.77)	21	540
18....	4013	4014	4000	4002B	4002 (249.87)	63	543
19....	4064	4065	4055	4055	4055 (246.60)	28	558
22....	4053	4053	4046	4046	4048 (247.03)	318	625
23....	4033	4038	4031	4038B	4038 (247.64)	14	433
24....	4011	4015	4011	4013	4013 (249.19)	98	342
25....	4001	4001	3994A	...	3994 (250.37)	3	339
26....	3967	3973	3967	3969A	3969 (251.95)	9	343
29....	3965	3968	3964	3968	3968 (252.02)	7	346
30....	3983	3986	3977	...	3985 (250.94)	7	347

IN MAY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	3971	3974	3970	3973A	3973 (251.70)	79	339
3....	3965	3966	3965	3965	3965 (252.21)	1	334
6....	3934	3936	3931	...	3932 (254.32)	22	333
7....	3940	3950B	3937A	3950B	3950 (253.16)	10	308
8....	...	3966B	...	3950	3960 (252.52)	...	302
9....	3975	3980	3974	...	3978 (251.38)	33	307
10....	...	...	...	3978	3974 (251.64)	...	300
13....	3986	3986	3984	3985	3985 (250.94)	13	305
14....	3998	4002	3997	3997	3997 (250.19)	34	290
15....	4006	4006	4006	4006	4006 (249.63)	1	285
16....	3998	3998	3982	3982	3982 (251.13)	36	288
17....	3965	3980	3965	...	3978 (251.38)	2	279
20....	4009	4016	4009	4014	4014 (249.12)	48	302
21....	...	...	4007A	4014	4008 (249.50)	...	279
22....	...	...	...	4008	3997 (250.19)	...	280
23....	3983	3983	3979	3980A	3980 (251.26)	21	200
24....	...	...	...	3980	3980 (250.75)	...	200
27....	...	...	...	3979	3979 (251.31)	...	199
28....	...	...	...	3979	3979 (251.31)	...	199
29....	...	...	...	3975	3975 (251.57)	...	152
30....	3979	3979	3975	3979	3979 (251.31)	2	142
31....	3976	3976	3973	3976	3976 (251.50)	20	162

IN JUNE

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	4014	4015	4012	4013	4013 (249.19)	39	141
5....	4009	4014	4009	4012	4012 (249.25)	11	146
6....	4017	4017	4016	4017	4017 (248.94)	10	146
7....	4031	4031	4031	4024	4024 (248.50)	12	140
10....	4004	4004	4003	4000	4000 (250.00)	14	140
11....	...	...	...	4003	4003 (249.81)	...	140
12....	...	...	...	4006	4006 (249.62)	...	130
13....	...	...	...	4003	4003 (249.81)	...	126
14....	...	...	...	4009	4009 (249.43)	...	126
17....	...	...	...	4009	4022 (248.63)	...	...

SINGAPORE JAPANESE YEN FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	...	...	...	4061	4060 (246.30)	...	...
4....	...	...	...	4060	4055 (246.60)	...	...
7....	...	...	...	4055	4016 (249.00)	...	...
8....	...	...	...	4016	4024 (248.50)	...	...
9....	...	...	...	4024	4001 (249.93)	...	...
10....	...	...	...	4001	4017 (248.94)	...	...
11....	...	...	...	4017	4011 (249.31)	...	...
14....	...	..	...	4011	4007 (249.56)	...	...
15....	...	...	...	4007	4004 (249.75)	...	...
16....	...	...	...	4004	3997 (250.18)	...	...
17....	...	...	..	3997	4011 (249.31)	...	...
18....	...	...	...	4011	4010 (249.37)	...	...
21....	...	...	...	4010	4012 (249.25)	...	...
22....	...	...	...	4012	4006 (249.62)	...	...
23....	...	...	...	4006	4006 (249.62)	...	...
24....	...	...	...	4006	4001 (249.93)	...	...
25....	...	...	...	4001	4005 (249.68)	...	...
28....	...	...	...	4005	3998 (250.12)	...	...
29....	...	...	...	3998	4001 (249.93)	...	...
30....	...	...	...	4001	3992 (250.50)	...	...
31....	...	...	...	3992	3989 (250.68)	...	...

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	3989	3981 (251.19)	...	...
4....	...	...	...	3981	3936 (254.06)	...	...
5....	...	...	...	3936	3927 (254.64)	...	...
6....	...	...	...	3927	3919 (255.16)	...	...
7....	...	...	...	3919	3912 (255.62)	...	...
8....	...	...	...	3912	3906 (256.01)	...	...
11....	...	..	...	3906	3911 (255.68)	...	...
12....	..	...	...	3911	3885 (257.40)	...	...
13....	..	...	...	3885	3877 (257.83)	...	...
14....	...	...	...	3877	3888 (257.20)	...	...
15....	...	..	...	3888	3948 (253.29)	...	...
18....	...	...	...	3948	3963 (252.33)	...	...
19....	...	...	...	3963	3905 (256.08)	...	...
20....	Closed						
21....	Closed						
22....	..	...	...	3905	3878 (257.86)	...	...
25....	...	...	...	3878	3891 (257.00)	...	...
26....	...	...	...	3891	3893 (256.87)	...	...
27....	...	...	...	3893	3900 (256.41)	...	...
28....	...	...	...	3900	3937 (254.00)	...	...

IN MARCH

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	....	...	3918	3925 (254.77)	...	...
4....	...	....	...	3918	3925 (254.77)	...	...
5....	...	....	..	3925	3917 (255.29)	...	...
6....	...	....	...	3917	3906 (256.01)	...	...
7....	...	....	...	3906	3905 (256.08)	...	...
8....	...	....	...	3905	3981 (257.00)	...	...
11....	...	...	...	3981	3915 (255.42)	...	...
12....	...	....	...	3915	3935 (254.12)	...	...
13....	...	....	...	3935	3917 (255.29)	...	...
14....	...	....	...	3917	3912 (255.62)	...	...
15....	...	....	...	3912	3906 (256.01)	...	...
18....	...	....	...	....	....	...	...
19....	...	....	...	3913	3924 (254.84)	...	...
20....	...	....	...	3924	3990 (250.62)	...	...
21....	..	....	...	3990	3958 (252.65)	...	...
22....	...	....	...	3958	3985 (250.94)	...	...
25....	...	....	...	3985	3966 (252.14)	...	...
26....	...	....	...	3966	3955 (252.85)	...	...
27....	...	....	...	3955	4005 (249.68)	...	...
28....	..	....	...	4005	4006 (249.62)	...	...
29....	...	....	...	4006	4058 (246.42)	...	...

SINGAPORE JAPANESE YEN FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.	...	...	4058	4033 (247.95)	...	...
2....	...	...	...	4033	3993 (250.43)	...	5
3....	...	...	...	3933	4008 (249.50)	...	5
4....	...	...	...	4008	3993 (250.43)	...	...
5....	Closed						
8....	...	...	...	3993	3959 (252.58)	...	...
9....	...	...	...	3959	3981 (251.19)	...	...
10....	...	...	...	3981	3972 (251.76)	...	6
11....	...	3980B	...	3980B	3994 (250.37)	...	6
12....	...	...	...	3994	4032 (248.02)	...	...
15....	...	...	...	4032	4019 (248.81)	...	...
16....	...	...	...	4019	4063 (246.12)	...	...
17....	...	...	...	4063	4061 (246.24)	...	...
18....	...	...	...	4061	4024 (248.50)	...	...
19....	...	...	...	4024	4077 (245.27)	...	...
22....	...	...	...	4077	4068 (245.82)	...	...
23....	...	...	...	4068	4060 (246.30)	...	...
24....	...	...	...	4060	4033 (247.95)	...	...
25....	...	...	...	...	4017 (248.94)	...	...
26....	...	...	...	4017	3994 (250.38)	...	...
29....	...	...	...	3994	3993 (250.44)	...	...
30....	...	...	...	....	4010 (249.38)	...	...

IN MAY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	...	...	....	4010	3998 (250.13)	....	....
3....	....	....	....	3998	3999 (250.63)	....	....
6....	....	....	....	....	3954 (252.90)	....	....
7....	....	....	....	3954	3971 (251.82)	....	....
8....	....	....	....	3971	3982 (251.13)	....	1
9....	....	....	....	....	4001 (249.93)	....	1
10....	....	....	....	4001	3997 (250.19)	....	1
13....	....	....	....	3997	4006 (249.63)	....	1
14....	4020	4020	4020	4020	402 (248.76)	1	1
15....	....	....	....	4020	4027 (248.32)	....	1
16....	....	....	....	4027	4001 (249.93)	....	1
17....	....	....	....	....	3998 (250.12)	....	1
20....	....	....	....	3998	4035 (247.83)	....	1
21....	....	....	....	4035	4026 (248.39)	....	1
22....	....	....	....	4026	4015 (249.07)	....	1
23....	....	....	....	4015	3999 (250.06)	....	1
24....	....	....	....	3999	4007 (249.56)	....	1
27....	Closed						
28....	....	....	....	3998	3980 (250.12)	....	1
29....	....	....	....	3992	3992 (250.50)	....	1
30....	....	....	....	3996	3996 (250.23)	....	6
31....	....	....	....	3993	3993 (250.43)	....	6

IN JUNE

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	4029	4029	4029	4028	4028 (248.26)	2	4
5....	....	....	....	....	4028 (248.26)	....	5
6....	...	....	....	4032	4032 (248.01)	....	7
7....	4042	4042	4036	4036	4036 (247.77)	67	83
10....	4022	4022	4017	4017	4017 (248.94)	5	83
11....	....	....	....	4019	4019 (248.81)	....	81
12....	....	....	....	4022	4022 (248.63)	....	99
13....	....	....	....	4020	4020 (248.75)	....	99
14....	4028	4028	4026	4026	4026 (248.38)	68	140
17....	....	4035B	....	4026	4033 (247.95)	34	95
18....	4042	4047	4042	4046	4046 (247.15)	10	91
19....	4071	4071	4060	4061B	4061 (246.24)	98	124
20....	Closed						
21....	4034	4036	4033	....	4036 (247.77)	141	56
24....	4035	4039	4032A	4036	4036 (247.77)	1	57
25....	4037	4038	4037	4037	4037 (247.70)	4	59
26....	4029	4029	4029	4029	4029 (248.20)	2	56
27....	4040	4040	4040	4040	4040 (247.52)	5	63
28....	4031	4031	4031	4031	4031 (248.07)	8	62

SINGAPORE JAPANESE YEN FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	4031	4042 (247.40)	...	59
2....	4044	4044	4043	4043	4043 (247.34)	55	109
3....	4041	4043	4041	4043	4043 (247.34)	42	66
4....	4047	4048	4047	...	4048 (247.03)	...	...
5....	...	...	...	4048	4047 (247.09)	...	62
8....	4064	4068	4064	4066	4066 (245.94)	54	78
9....	4077	4078	4077	4077	4077 (245.27)	15	69
10....	4104	4105	4101	4101	4101 (243.84)	5	69
11....	4116	4128	4116	4126	4126 (242.36)	31	61
12....	4128	4137B	4128	4136	4136 (241.77)	14	65
15....	4202	4207	4193	4202B	4202 (237.98)	90	100
16....	4240	4248	4210	4219A	4219 (237.02)	64	73
17....	4217	4223	4217	4223	4223 (236.79)	28	89
18....	4244	4246	4240	4240A	4240 (253.84)	139	124
19....	4206	4212	4204	4212	4212 (237.41)	12	84
22....	4170	4174	4164	4172B	4172 (239.69)	7	78
23....	4197	4225B	4194	4216A	4214 (237.30)	53	95
25....	4195	4200	4194	4198	4198 (238.20)	79	169
26....	4195	4196	4185A	4185A	4185 (238.94)	75	213
29....	4219	4223	4219	4223	4223 (236.79)	126	163
30....	4216	4216	4216	4216	4216 (237.19)	35	112
31....	4236	4245	4234	4240	4240 (235.84)	303	405

IN AUGUST

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	4241	4242	4235	4237	4237 (236.01)	183	450
2....	4220	4221	4216A	4220	4220 (236.96)	47	371
3....	...			4049	4049 (246.97)	...	...
5....	4222	4225	4220	4223	4223 (236.79)	3	370
6....	4220	4220	4219A	4219A	4291 (237.02)	2	368
7....	4199	4220	4190A	4195A	4195 (238.37)	66	369
8....	4201	4208	4198	4208B	4208 (237.69)	180	414
9....	Closed						
12....	4217	4222	4215	4221	4221 (236.91)	44	412
13....	...	4233B	...	4233B	4233 (236.23)	...	413
14....	...	4218	4217A	4218	4217 (237.13)	10	422
15....	4214	4223	4214	4223	4223 (236.79)	72	443
16....	4235	4239	4235	4239	4239 (235.90)	7	446
19....	4235	4238	4233A	4233A	4233 (236.23)	82	453
20....	4222	4224	4222	4224	4224 (236.74)	191	442
21....	4219	4219	4217	4218B	4218 (237.07)	123	457
22....	4238	4245	4238	4245	4245 (235.57)	42	486
23....	4235	4235	4235	4235	4235 (236.12)	5	491
26....	Closed						
27....	4225	4225	4220	4222	4222 (236.85)	8	485
28....	4225	4225	4225	4225	4225 (236.68)	2	499
29....	...	...	...	4225	4225 (236.68)	...	499
30....	4217	4221	4217	4221	4221 (236.91)	72	489

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	4194	4199	4193	...	4199 (238.15)	22	478
4....	4168	4169	4167	4168	4168 (239.92)	33	242
5....	4177	4178	4177	4177	4181 (239.17)	10	231
6....	4156	4156	4143	4143	4143 (241.37)	14	230
9....	...	...	...	4143	4120 (242.71)	...	218
10....	4115	4115	4115	4115	4115 (243.24)	2	218
11....	...	.....	...	4111	4117 (242.89)	...	213
12....	...	...	...	4117	4096 (244.14)	...	209
13....	...	...	...	...	...	...	204
16....	4142	4142	4142	4142	4142 (241.42)	2	...

SINGAPORE JAPANESE YEN FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
19....	...	...	...	...	3966 (252.14)	...	...
20....	...	...	...	3966	4034 (247.89)	...	...
21....	...	...	...	4034	4006 (249.62)	...	...
22....	...	...	...	4006	4033 (247.95)	...	...
25....	...	...	...	4033	4007 (249.56)	...	...
26....	...	...	...	4007	3998 (250.12)	...	...
27....	...	...	...	3998	4049 (246.97)	...	...
28....	...	...	...	4049	4042 (247.40)	...	...
29....	...	...	...	4042	4094 (244.25)	...	...

IN APRIL

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	4049	4070 (245.70)	...	...
2....	...	...	...	4070	4028 (248.26)	...	...
3....	...	...	...	4028	4044 (247.27)	...	...
4....	...	...	...	4044	4030 (248.13)	...	...
5....	Closed						
8....	...	...	...	4030	3008 (250.18)	...	...
9....	...	...	...	3997	4019 (248.82)	...	...
10....	...	...	...	4019	4011 (249.31)	...	...
11....	...	...	...	4011	4033 (247.95)	...	...
12....	...	...	...	4033	4070 (245.70)	...	...
15....	...	...	...	4070	4055 (246.60)	...	...
16....	...	...	...	4055	4098 (244.02)	...	...
17....	...	...	...	4098	4093 (244.31)	...	...
18....	...	...	...	4093	4058 (246.42)	...	...
19....	...	...	...	4058	4114 (243.07)	...	...
22....	...	...	...	4114	4016 (243.54)	...	...
23....	...	...	...	4016	4091 (244.43)	...	...
24....	...	...	...	4091	4063 (246.12)	...	...
25....	...	...	...	4063	4045 (247.21)	...	...
26....	...	...	...	4045	4025 (248.25)	...	...
29....	...	...	...	4025	4024 (248.51)	...	...
30....	...	...	...	4024	4041 (247.46)	...	...

IN MAY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	...	...	...	4041	4030 (248.14)	...	...
3....	...	...	...	4030	4020 (248.76)	...	...
6....	...	...	...	4020	3984 (251.00)	...	...
7....	...	...	...	3984	4001 (249.93)	...	...
8....	...	...	...	4001	4015 (249.06)	...	...
9....	...	...	...	4015	4033 (247.95)	...	...
10....	...	...	...	4033	4028 (248.26)	...	...
13....	...	...	...	4028	4042 (247.20)	...	...
14....	...	...	...	4042	4053 (246.73)	...	...
15....	...	...	...	4053	4060 (246.31)	...	...
16....	...	...	...	4060	4030 (248.13)	...	...
17....	...	...	...	4030	4026 (248.38)	...	...
20....	...	...	...	4026	4062 (246.18)	...	...
21....	...	...	...	4062	4051 (246.85)	...	...
22....	...	...	...	4051	4041 (247.46)	...	...
23....	...	...	...	4041	4024 (248.51)	...	...
24....	...	...	...	4024	4029 (248.20)	...	...
27....	Closed						
28....	...	...	...	4029	4020 (248.75)	...	...
29....	...	...	...	4020	4014 (249.12)	...	...
30....	...	...	...	4014	4013 (249.19)	...	...
31....	...	...	...	4013	4009 (249.43)	...	...

SINGAPORE JAPANESE YEN FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	...	...	...	4049	4049 (246.97)	...	...
5....	...	...	...	4050	4050 (246.91)	...	...
6....	...	...	...	4050	4050 (246.91)	...	...
7....	...	...	...	4056	4056 (246.54)	...	...
10....	...	...	...	4036	4036 (247.77)	...	...
11....	...	...	...	4037	4037 (247.70)	...	...
12....	...	...	...	4042	4042 (247.40)	...	...
13....	...	...	...	4038	4038 (247.64)	...	...
14....	...	...	...	4046	4046 (247.15)	...	...
17....	...	...	...	4046	4051 (246.85)	...	...
18....	...	...	...	4051	4063 (246.12)	...	...
19....	...	...	...	4063	4078 (245.21)	...	...
20....	Closed						
21....	...	...	...	4078	4053 (246.73)	...	...
24....	...	...	...	4053	4049 (246.97)	...	...
25....	...	...	...	4049	4056 (246.54)	...	...
26....	...	...	...	4056	4049 (246.97)	...	...
27....	...	...	...	4049	4059 (246.36)	...	...
28....	...	...	...	4059	4056 (246.54)	...	...

IN JULY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	4056	4060 (246.30)	...	...
2....				4060	4061 (246.24)	...	...
3....				4061	4060 (246.30)	...	...
4....	Closed						
5....	...	...	...	4065	4064 (246.06)	...	...
8....	...	...	...	4064	4082 (244.97)	...	...
9....	...	...	...	4082	4094 (244.25)	...	...
10....	...	...	...	4094	4118 (242.83)	...	...
11....	...	...	...	4118	4144 (241.31)	...	...
12....	...	...	...	4144	4155 (240.67)	...	...
15....	...	...	...	4155	4221 (236.91)	...	...
16....	...	...	...	4221	4238 (235.96)	...	...
17....	...	...	...	4238	4240 (235.84)	...	...
18....	...	...	...	4240	4258 (234.85)	...	...
19....	...	...	...	4258	4231 (235.35)	...	...
22....	...	...	...	4231	4192 (238.54)	...	...
23....	...	...	...	4192	4238 (235.96)	...	...
24....	...	...	...	4238	4224 (236.74)	...	...
25....	...	...	...	4224	4221 (236.91)	...	...
26....	...	...	...	4221	4208 (237.64)	...	...
29....	...	...	...	4208	4246 (235.51)	...	...
30....	...	...	...	4246	4240 (235.84)	...	...
31....	...	...	...	4240	4262 (234.63)	...	...

SINGAPORE JAPANESE YEN FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	4262	4261 (234.68)	...	...
2....	...	...	...	4261	4243 (235.68)	...	...
5....	...	...	...	4243	4248 (235.40)	...	...
6....	...	...	...	4248	4242 (235.73)	...	...
7....	...	...	...	4242	4218 (237.07)	...	...
8....	...	...	...	4218	4230 (236.40)	...	...
9....	Closed						
12....	...	...	...	4230	4242 (235.73)	...	...
13....	...	...	...	4242	4252 (235.18)	...	...
14....	...	...	...	4252	4237 (236.01)	...	...
15....	...	...	...	4237	4247 (235.46)	...	...
16....	...	...	...	4247	4260 (234.74)	...	...
19....	...	...	...	4260	4253 (235.12)	...	...
20....	...	...	...	4253	4244 (235.62)	...	...
21....	...	...	...	4244	4237 (236.01)	...	...
22....	...	...	...	4237	4265 (234.46)	...	22
23....	...	...	...	4265	4255 (235.01)	...	22
26....	Closed						
27....	...	...	...	4020	4020 (248.75)	...	...
28....	...	...	...	4241	4244 (235.62)	...	23
29....	...	...	...	4244	4245 (235.57)	...	22
30....	...	...	...	4245	4240 (235.84)	...	22

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	...	...	...	...	4218 (237.07)	...	22
3....	...	...	...	4218	4207 (237.69)	...	...
4....	...	...	...	4207	4187 (238.83)	...	22
5....	4200	4200	4200	4200	4200 (238.09)	2	24
6....	4172	4172	4160	4160	4160 (240.38)	7	30
9....	4140	4140	4126A	4140	4140 (241.54)	8	19
10....	4130	4138	4130	4131	4131 (242.07)	63	68
11....	4138	4139	4138	4139	4139 (241.60)	23	68
12....	4124	4124	4118A	4118A	4118 (242.83)	8	76
13....	4129	4140B	4128	4140B	4140 (241.54)	8	96
16....	4164	4166	4159A	4159A	4159 (240.44)	23	90
17....	4166	4168	4164	4166B	4166 (240.03)	54	131
18....	4156	4156	4153	4153	4153 (240.78)	3	129
19....	4142	4143B	4141	4142B	4142 (241.42)	6	128
20....	4156	4156	4151A	4151A	4151 (240.90)	25	102
23....	4260	4306	4258	...	4305 (232.28)	131	158
24....	4373	4385	4325	4375	4375 (228.57)	843	547
25....	4375	4378B	4371	4372	4372 (228.72)	24	636
26....	4493	4526	4489	...	4512 (221.63)	865	676
27....	4521	4595	4520	4590A	4590 (217.86)	302	650
30....	4625	4650	4618	4630B	4630 (215.98)	180	720

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	4633	4634	4610	4626	4626 (216.16)	327	920
2....	4700	4721	4695	4720A	4720 (211.86)	155	815
3....	4698	4706	4695	4695	4695 (212.99)	64	819
4....	4730	4742	4727	4728B	4728 (211.50)	199	727
7....	4666	4681	4645	4660B	4660 (214.59)	193	622
8....	4674	4680	4648	4660B	4660 (214.59)	147	650
9....	4602	4640	4598	4636	4636 (215.70)	262	612
10....	4650	4680	4646	4674	4674 (213.94)	165	627
11....	4647	4673	4640	4669A@4666A	4668 (214.22)	159	671
14....	4669	4670	4663	4665	4665 (214.36)	91	724
15....	4647	4652	4646	4651	4651 (215.00)	44	738
16....	4641	4645	4633	4640	4640 (215.51)	237	868
17....	4629	4634	4617	4633A	4633 (215.84)	129	891
18....	4654	4668	4654	4660	4660 (214.59)	260	960
21....	4680	4685	4668	4668	4668 (214.22)	227	975
22....	4652	4653	4644	4647	4647 (215.19)	59	981
23....	4646	4650	4645	4648	4648 (215.14)	125	1052
24....	4640	4640	4629	4630	4630 (215.98)	165	1155
25....	4624	4672	4624	4658	4658 (214.68)	578	977
28....	4681	4687	4676	4681@4682	4681 (213.62)	489	1012
29....	4700	4706	4699	4703	4703 (212.63)	188	948
30....	4725	4727	4720	4724	4724 (211.68)	214	930
31....	4720	4732	4720	4727	4727 (211.55)	234	911

SINGAPORE JAPANESE YEN FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	4760	4778	4756	4772	4772 (209.55)	521	964
4....	4820	4845	4820	4830@4829	4829 (207.08)	633	910
5....	4823	4823	4816	4818	4818 (207.55)	136	849
6....	4845	4878	4844	4868@4869	4868 (205.42)	406	793
7....	4942@4944	4947	4919	4928	4928 (202.92)	631	828
8....	4860	4862	4815	4853	4853 (206.05)	754	688
11....	Closed						
12....	4862	4866	4860	4863	4863 (205.63)	140	762
13....	4888	4889	4873	4884	4884 (204.75)	248	816
14....	4897	4901	4893	4901	4901 (204.03)	169	838
15....	4926@4927	4927	4910	4914	4914 (203.50)	210	904
18....	4897	4909	4897	4903	4903 (203.95)	357	939
19....	4927	4936	4923	4933	4933 (202.71)	399	872
20....	4933	4934	4920	4920	4920 (203.25)	273	759
21....	4949	4958	4947	4955	4955 (201.81)	922	836
22....	4972	4973	4952	4952	4952 (201.93)	497	779
25....	4992	5002	4981	4987	4987 (200.52)	581	738
26....	4970	4971	4954	4956	4956 (201.77)	439	744
27....	4980	4981	4974	4978	4978 (200.88)	244	740
28....	4975	4975	4963	...	4970 (201.20)	138	738
29....	4960	4964	4948	4959	4959 (201.63)	651	798

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	4920	4934	4924	4931	4931 (202.79)	373	758
3....	4904	4906	4889	4890	4890 (204.49)	218	770
4....	4896	4908	4894	4908	4908 (203.74)	220	674
5....	4932	4933	4926	4932	4927 (202.96)	68	631
6....	4914	4926	4913	4916	4916 (203.41)	97	653
9....	4913	4915	4903	4912	4912 (203.58)	47	652
10....	4914	4916	4910	4914	4908 (203.74)	48	514
11....	4907	4907	4907	4907	4907 (203.70)	m1	506
12....	4930	4936	4923	4936	4936 (202.59)	75	446
13....	4943	4945	4942	4942	4949 (202.06)	11	419
16....	...	...	...	...	4934 (202.67)	...	...
17....	...	...	...	...	4934 (202.67)	...	...

MARCH 1986 FUTURES CONTRACT
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
21....	...	...	...	4079	4079 (245.15)	...	...
24....	...	...	...	4079	4066 (245.94)	...	...
25....	...	...	...	4066	4081 (245.03)	...	...
26....	...	...	...	4081	4073 (245.51)	...	...
27....	...	...	...	4073	4084 (244.85)	...	...
28....	...	...	...	4084	4081 (245.03)	...	...

IN JULY

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	4081	4078 (245.21)	...	...
2....	...	...	...	4078	4080 (245.09)	...	...
3....	...	...	...	4080	4082 (244.97)	...	...
4....	Closed						
5....	...	...	...	4086	4085 (244.79)	...	...
8....	...	...	...	4085	4088 (244.61)	...	...
9....	...	...	...	4088	4110 (243.30)	...	...
10....	...	...	...	4110	4142 (241.42)	...	...
11....	...	...	...	4142	4167 (239.98)	...	...
12....	...	...	...	4167	4180 (239.23)	...	...
15....	...	...	...	4180	4241 (235.79)	...	...
16....	...	...	...	4241	4260 (234.74)	...	...
17....	...	...	...	4260	4263 (234.57)	...	...
18....	...	...	...	4263	4278 (233.75)	...	...
19....	...	...	...	4278	4252 (235.18)	...	...
22....	...	...	...	4252	4213 (237.36)	...	...
23....	...	...	...	4213	4261 (234.68)	...	...
24....	...	...	...	4261	4250 (235.29)	...	...
25....	...	...	...	4250	4244 (235.62)	...	...
26....	...	...	...	4244	4230 (236.40)	...	...
29....	...	...	...	4230	4262 (234.63)	...	...
30....	...	...	...	4262	4266 (234.41)	...	...
31....	...	...	...	4266	4289 (233.15)	...	...

SINGAPORE JAPANESE YEN FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	4289	4287 (233.26)	...	...
2	...	...	...	4287	4271 (234.13)	...	...
5	...	...	...	4271	4274 (233.97)	...	...
6	...	...	...	4274	4267 (23435)	...	...
7	...	...	...	4267	4242 (235.75)	...	...
8	...	...	...	4242	4257 (234.90)	...	...
9	Closed						
12	...	...	...	4257	4263 (234.57)	...	...
13	...	...	...	4263	4273 (234.02)	...	...
14	...	...	...	4273	4257 (234.90)	...	...
15	...	...	...	4257	4267 (234.35)	...	...
16	...	...	...	4267	4281 (233.59)	...	...
19	...	...	...	4281	4275 (233.91)	...	...
20	...	...	...	4275	4266 (234.41)	...	...
21	...	...	...	4266	4257 (234.90)	...	...
22	...	...	...	4257	4285 (233.37)	...	...
23	...	...	...	4285	4275 (233.91)	...	...
26	Closed						
27	...	...	...	4275	4266 (234.41)	...	...
28	...	...	...	4266	4268 (234.41)	...	...
29	...	...	...	4268	4269 (234.24)	...	...
30	...	...	...	4269	4266 (234.41)	...	...

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	...	...	...	...	4243 (235.68)	...	...
3	...	...	...	4243	4232 (236.29)	...	...
4	...	...	...	4232	4210 (237.52)	...	...
5	...	...	...	4210	4223 (236.79)	...	...
6	...	...	...	4223	4183 (239.06)	...	...
9	...	...	...	4183	4163 (240.21)	...	...
10	...	...	...	4163	4157 (240.55)	...	...
11	...	...	...	4157	4163 (240.21)	...	...
12	...	...	...	4163	4142 (241.42)	...	...
13	...	...	...	4142	4165 (240.09)	...	...
16	...	...	...	4165	4178 (239.34)	...	...
17	...	...	...	4178	4188 (238.77)	...	...
18	...	...	...	4188	4173 (239.63)	...	...
19	...	...	...	4173	4166 (240.03)	...	...
20	...	...	...	4166	4175 (239.52)	...	...
23	...	...	...	...	4328 (231.05)		
24	...	...	...	4328	4398 (227.37)	...	...
25	...	...	...	4398	4392 (227.68)	...	...
26	...	...	...	...	4533 (220.60)	...	...
27	...	...	...	4533	4611 (216.87)	...	...
30	...	...	...	4611	4652 (214.96)	...	...

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	4652	4648 (215.14)	...	...
2	...	...	...	4648	4741 (210.92)	...	...
3	...	...	...	4741	4715 (212.08)	...	...
4	...	...	...	4715	4748 (210.61)	...	...
7	...	...	...	4748	4682 (213.58)	...	...
8	...	...	...	4682	4681 (213.62)	...	...
9	...	...	...	4681	4658 (214.68)	...	...
10	...	...	...	4658	4696 (212.94)	...	...
11	...	...	...	4696	4690 (213.21)	...	...
14	...	...	...	4690	4687 (213.35)	...	...
15	...	...	...	4687	4671 (214.08)	...	...
16	...	...	...	4671	4661 (214.54)	...	...
17	4645	4645	4645	4645	4645 (214.86)	2	2
18	...	...	...	4654	4682 (213.58)	...	...
21	...	...	...	4682	4689 (213.26)	...	...
22	...	...	...	4689	4669 (214.17)	...	...
23	...	...	...	4669	4669 (214.17)	...	...
24	...	...	...	4669	4652 (214.96)	...	...
25	...	...	...	4652	4673 (213.99)	...	...
28	...	...	...	4673	4693 (213.08)	...	3
29	4720	4720	4720	4720	4713 (212.17)	9	9
30	...	...	...	4713	4733 (211.28)	...	5
31	...	...	...	4733	4735 (211.19)	...	5

SINGAPORE JAPANESE YEN FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	4735	4780 (209.20)	...	5
4	...	...	...	4780	4837 (206.73)	...	5
5	...	...	...	4837	4826 (207.21)	...	5
6	...	...	...	4826	4877 (205.04)	...	5
7	...	...	...	4877	4938 (202.51)	...	5
8	...	...	...	4938	4862 (205.67)	...	5
11	Closed						
12	...	...	...	4862	4868 (205.42)	...	5
13	...	...	..	4868	4887 (204.62)	...	9
14	...	...	...	4887	4903 (203.95)	...	10
15	...	...	...	4903	4916 (203.41)	...	9
18	...	...	...	4916	4903 (203.83)	...	9
19	4927	4927	4927	4927	4935 (202.63)	1	12
20	...	...	...	4935	4922 (203.16)	...	13
21	4953	4953	4953	4953	4960 (201.61)	1	11
22	...	...	...	4960	4956 (201.77)	...	11
25	5000	5005	4989	4989	4993 (200.28)	6	15
26	4965	4965	4965	4965	4963 (201.49)	1	9
27	...	...	...	4963	4986 (200.56)	1	13
28	...	...	...	...	4979 (200.84)	...	13
29	4952	4962	4952	4962B	4962 (201.53)	42	34

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	4933	4936	4933	4936	4941 (202.38)	19	43
3	4915	4915	4900	4900	4899 (204.12)	8	57
4	4903	4916	4901	4912	4914 (203.50)	49	133
5	4940	4941	4932	4936	4936 (202.59)	224	166
6	4919@4920	4932	4918	4921	4921 (203.21)	231	248
9	4915	4920	4911	4915	4915 (203.45)	71	272
10	4918	4920	4913	4913	4913 (203.54)	64	275
11	4913	4913	4910	4912	4912 (203.58)	26	276
12	4930	4938	4925	4938	4938 (202.51)	179	274
13	4947	4953	4944	4953	4953 (201.89)	112	301
16	4936	4943	4936	...	4942 (202.34)	3	270
17	4952	4961	4952	4957	4957 (201.73)	52	251
18	4965	4966	4950	4952	4952 (201.93)	58	284
19	4934	4936	4930	4934@4933	4934 (202.67)	88	286
20	4927	4943	4927	4940	4940 (202.42)	115	232
23	4939	4939	4937	4938A	4938 (202.51)	2	262
24	...	4940	4936A	4936A	4936 (202.59)	...	256
25	Closed						
26	...	...	...	4936	4937 (202.55)	...	239
27	...	...	...	4937	4937 (202.55)	...	239
30	4970	4987	4970	4986	4986 (200.56)	20	226
31	5005	5005	5000	5000	4995 (200.20)	34	235

JUNE 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
17	...	...	...	...	4214 (237.30)	...	...
18	...	...	...	4214	4200 (238.09)	...	...
19	...	...	...	4200	4192 (238.54)	...	...
20	...	...	...	4192	4202 (237.98)	...	...
23	...	...	...	...	4356 (234.96)	...	...
24	...	...	...	4356	4426 (225.93)	...	...
25	...	...	...	4426	4420 (226.24)	...	...
26	...	...	...	...	4561 (219.25)	...	...
27	...	...	...	4561	4640 (215.51)	...	...
30	...	...	...	4640	4680 (213.67)	...	...

SINGAPORE JAPANESE YEN FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	4680	4673 (213.99)	...	...
2....	...	...	...	4673	4765 (209.86)	...	...
3....	...	...	...	4765	4739 (211.01)	...	...
4....	...	...	...	4739	4773 (209.51)	...	...
7....	...	...	...	4773	4705 (212.53)	...	...
8....	...	...	...	4705	4705 (212.53)	...	...
9....	...	...	...	4705	4684 (213.49)	...	...
10....	...	...	...	4684	4721 (211.81)	...	...
11....	...	...	...	4721	4715 (212.08)	...	...
14....	...	...	...	4715	4712 (212.22)	...	...
15....	...	...	...	4712	4696 (212.94)	...	...
16....	...	...	...	4696	4683 (213.53)	...	...
17....	...	...	...	4683	4676 (213.85)	...	...
18....	...	...	...	4676	4706 (212.49)	...	...
21....	...	...	...	4706	4717 (211.99)	...	...
22....	...	...	...	4717	4696 (212.94)	...	...
23....	...	...	...	4696	4696 (212.94)	...	...
24....	...	...	...	4696	4680 (213.67)	...	...
25....	...	...	...	4680	4695 (212.99)	...	...
28....	...	...	...	4695	4713 (212.17)	...	...
29....	...	...	...	4713	4713 (211.37)	...	...
30....	...	...	...	4713	4750 (210.52)	...	...
31....	...	...	...	4750	4752 (210.43)	...	...

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	4752	4797 (208.46)	...	...
4....	...	...	...	4797	4854 (206.01)	...	...
5....	...	...	...	4854	4843 (206.86)	...	...
6....	...	...	...	4843	4894 (204.33)	...	...
7....	...	...	...	4844	4955 (201.81)	...	...
8....	...	...	...	4955	4879 (204.96)	...	...
11....	Closed						
12....	...	...	...	4879	4879 (204.96)	...	...
13....	...	...	...	4879	4896 (204.24)	...	...
14....	...	...	...	4896	4911 (203.62)	...	...
15....	...	...	...	4911	4923 (203.12)	...	...
18....	...	...	...	4923	4913 (203.54)	...	...
19....	...	...	...	4913	4942 (203.25)	...	...
20....	...	...	...	4942	4929 (202.88)	...	...
21....	...	...	...	4929	4967 (201.32)	...	...
22....	...	...	...	4967	4965 (201.40)	...	...
25....	...	...	...	4965	5004 (199.84)	...	...
26....	...	...	...	5004	4974 (213.94)	...	...
27....	...	...	...	4974	5002 (199.92)	...	...
28....	...	...	...	...	4997 (200.12)	...	...
29....	...	...	...	4997	4980 (200.80)	...	...

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Settlement Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	...	...	...	4980	4959 (201.65)	...	...
3....	...	...	...	4959	4917 (203.37)	...	...
4....	...	...	...	4917	4928 (202.92)	...	...
5....	...	...	...	4928	4952 (201.93)	...	...
6....	...	...	...	4932	4932 (202.75)	...	...
9....	...	...	...	4932	4931 (202.79)	...	...
10....	...	...	...	4931	4929 (202.88)	...	...
11....	...	...	...	4929	4927 (202.96)	...	...
12....	...	...	...	4927	4950 (202.02)	...	...
13....	...	...	...	4950	4965 (201.40)	...	...
16....	...	...	...	...	4955 (201.81)	...	...
17....	...	...	..	4955	4971 (201.16)	...	...
18....	...	...	...	4971	4967 (201.32)	...	...
19....	...	...	...	4967	4950 (202.02)	...	...
20....	...	...	...	4950	4957 (201.73)	...	...
23....	...	...	...	4957	4955 (201.81)	...	...
24....	...	...	...	4955	4953 (201.89)	...	...
25....	Closed						
26....	...	...	...	4953	4955 (201.81)	...	...
27....	...	...	...	4955	4955 (201.81)	...	...
30....	...	...	...	4955	5005 (199.80)	...	...
31....	...	...	...	5005	5017 (199.32)	...	...

MEXICAN PESO FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	...	...	...	00410N	00410	(243.90)	...	619
3	...	...	...	00410N	00410	(243.90)	...	619
4	...	...	00409A	00409A	00409	(244.49)	...	619
7	00408	00415	00408	00415	00415	(240.96)	3	622
8	00413	00413	00412A	00412A	00412	(242.71)	2	624
9	...	...	00411A	00411A	00411	(243.30)	...	624
10	...	...	...	00411N	00411	(243.30)	...	624
11	00410	00410	00410	00410	00410	(243.90)	10	614
14	00413	00417	00413	00417	00417	(239.80)	15	614
15	...	00420B	...	00420B	00420	(238.09)	...	614
16	00420	00422B	00415	00421B	00421	(237.52)	187	616
17	...	...	...	00421N	00421	(237.52)	...	616
18	...	...	...	00421N	00421	(237.52)	...	616
21	...	...	...	00421N	00421	(237.52)	...	616
22	...	...	...	00421N	00421	(237.52)	...	616
23	00424	00424	00424	00424	00424	(235.84)	5	616
24	...	...	...	00424N	00424	(235.84)	...	611
25	00420	00420	00420	00420	00420	(238.09)	...	611
28	00417	00417	00417	00417	00417	(239.80)	5	611
29	...	...	...	00417N	00417	(239.80)	...	611
30	00412	00421	00412	00420A	00420	(238.09)	3	609
31	...	...	...	00420N	00420	(238.09)	...	609

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	00420N	00420	(238.09)	...	609
4	...	...	...	00420N	00420	(238.09)	...	609
5	...	...	...	00420N	00420	(238.09)	...	609
6	00415	00417B	00413	00413@ 00417B	00415	(240.96)	50	609
7	...	00420B	...	00420B	00420	(238.09)	...	609
8	...	...	...	00420N	00420	(238.09)	...	609
11	00420	00424	00420	00424	00424	(235.84)	7	610
12	00415	00422B	00415	00422B	00422	(236.96)	1	611
13	00424	00424	00424	00424	00424	(235.84)	1	612
14	...	...	00423A	00423A	00423	(236.40)	...	612
15	...	...	...	00423N	00423	(236.40)	...	612
18	Exchange Closed; President's Day							
19	00421	00421	00421	00421	00421	(237.52)	...	612
20	...	...	00420A	00420A	00420	(238.09)	5	607
21	00412	00416	00412	00416	00416	(240.38)	16	602
22	00405	00405	00397	00405	00405	(246.91)	25	587
25	00412	00412	00405A	00405A	00405	(246.91)	9	578
26	...	00406B	...	00406B	00406	(246.30)	...	578
27	00410	00410	00410	00410	00410	(243.90)	19	597
28	00406	00406	00406	00406	00406	(246.30)	1	598

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	00410	00410	00407	00410B	00410	(243.90)	12	610
4	00415	00415	00415	00415	00415	(240.96)	8	604
5	00418	00418	00411A	00411A	00411	(243.30)	3	601
6	00410	00410	00410	00410	00410	(243.90)	1	600
7	00410	00412	00407	00409	00409	(244.49)	35	574
8	00408	00409	00408	00409	00409	(244.49)	23	553
11	00406@ 00405	00406	00403	00403	00403	(248.13)	95	461
12	00403	00403	00400	00402	00402	(248.75)	119	361
13	00402	00405	00402	00405	00405	(246.91)	12	359
14	00406	00406	00403	00403	00403	(248.13)	54	305
15	00405	00405	00399	00400	00400	(250.00)	73	260
18	00400	00400	00400	00400	00400	(250.00)	6	260
19	...	...	...	...	...	...	...	...

MEXICAN PESO FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	...	...	...	00375N	00375	(266.66)	...	197
3	...	...	...	00375N	00375	(266.66)	...	197
4	...	...	...	00375N	00375	(266.66)	...	197
7	...	...	...	00375N	00375	(266.66)	...	197
8	...	...	...	00375N	00375	(266.66)	...	197
9	...	...	...	00375N	00375	(266.66)	...	197
10	...	...	00374A	00374A	00374	(267.37)	...	197
11	00373@ 00375	00375	00369	00375B	00375	(266.66)	106	303
14	00375	00379	00375	00379	00379	(263.85)	13	312
15	00380	00380	00380	00380	00380	(263.15)	7	317
16	...	...	...	00380N	00380	(263.15)	...	317
17	...	...	...	00380N	00380	(263.15)	...	317
18	...	...	...	00380N	00380	(263.15)	...	317
21	...	...	...	00380N	00380	(263.15)	...	317
22	...	...	...	00380N	00380	(263.15)	...	317
23	...	...	...	00380N	00380	(263.15)	...	317
24	...	00382B	...	00382B	00382	(261.78)	...	317
25	00380	00380	00380	00380	00380	(263.15)	3	317
28	...	...	...	00380N	00380	(263.15)	...	317
29	...	...	...	00380N	00380	(263.15)	...	317
30	...	...	...	00380N	00380	(263.15)	...	317
31	...	...	...	00380N	00380	(263.15)	...	317

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	00380N	00380	(263.15)	...	317
4	...	...	...	00380N	00380	(263.15)	...	317
5	...	...	...	00380N	00380	(263.15)	...	317
6	...	...	...	00380N	00380	(263.15)	...	317
7	...	...	...	00380N	00380	(263.15)	...	317
8	...	...	...	00380N	00380	(263.15)	...	317
11	...	...	...	00380N	00380	(263.15)	...	317
12	...	...	...	00380N	00380	(263.15)	...	317
13	...	...	...	00380N	00380	(263.15)	...	317
14	...	...	...	00380N	00380	(263.15)	...	317
15	...	...	00379A	00379A	00379	(263.85)	...	317
18	Exchange Closed; President's Day							
19	...	...	...	00379N	00379	(263.85)	...	317
20	...	...	...	00379N	00379	(263.85)	...	317
21	...	...	00374A	00374A	00374	(267.37)	...	317
22	00365	00365	00365	00365	00365	(273.97)	60	362
25	00365	00365	00365	00365	00365	(273.97)	20	332
26	00361	00367B	00361	00367B	00367	(272.47)	1	333
27	00370	00370	00370	00370	00370	(270.27)	5	338
28	...	...	00368A	00368A	00368	(271.73)	...	338

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms	(EURO)	Volume (Trades Cleared)	Open Interest
1	...	00369B	...	00368N	00368	(271.73)	...	338
4	...	00370B	...	00370B	00370	(270.27)	...	338
5	00365	00370	00365	00370	00370	(270.27)	50	388
6	00365	00365	00363	00363	00363	(275.48)	175	563
7	00363	00363	00363	00363	00363	(275.48)	1	564
8	...	...	...	00363N	00363	(275.48)	...	564
11	00363	00363	00360	00360	00360	(277.77)	69	514
12	00360@ 00358	00360	00355A	00355A	00355	(281.69)	44	474
13	00355	00355	00355	00355	00355	(281.69)	2	474
14	00356	00356	00356	00356	00356	(280.89)	1	475
15	00356	00356	00353	00353	00353	(283.28)	102	427
18	...	...	00350A	00350A	00350	(285.71)	10	416
19	00350@ 00346A	00350	00346A	00350@ 00346A	00348	(287.35)	2	418
20	...	...	...	00348N	00348	(287.35)	...	418
21	00349	00349	00347	00347	00347	(288.18)	19	424
22	00350	00350	00350	00350	00350	(285.71)	8	422
25	00352	00362	00352	00362	00362	(276.24)	14	436
26	00363	00364	00363	00364	00364	(274.72)	2	436
27	00369	00369	00367A	00367A	00367	(272.47)	102	486
28	...	...	...	00367N	00367	(272.47)	...	486
29	...	...	...	00367N	00367	(272.47)	...	486

MEXICAN PESO FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	00362	00362	00362	00362	00362 (276.24)	1	487
2	00361	00364B	00359A	00359A	00359 (278.55)	6	493
3	00365	00365	00363A	00363A	00363 (275.48)	5	498
4				00363N	00363 (275.48)		498
5	Exchange Closed: Good Friday						
8				00363N	00363 (275.48)		498
9	00369	00369	00365A	00365A	00365 (273.97)	1	499
10	00368 @ 00372	00372	00368	00369A	00369 (271.00)	9	499
11	00372	00373	00372	00373	00373 (268.09)	26	494
12	00373	00373	00373	00373	00373 (268.09)	4	490
15	00373	00373	00373	00373	00373 (268.09)	20	490
16	00375	00375	00375	00375	00375 (266.66)	31	520
17	00379	00379	00374	00374	00374 (267.37)	11	520
18				00374N	00374 (267.37)		520
19				00374N	00374 (267.37)		520
22				00374N	00374 (267.37)		520
23				00374N	00374 (267.37)		520
24	00378	00378	00378	00378	00378 (264.55)	1	520
25			00376A	00376A	00376 (265.95)		520
26	00378	00378	00378	00378	00378 (264.55)	21	500
29				00378N	00378 (264.55)		500
30				00378N	00378 (264.55)		500

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				00378N	00378 (264.55)		500
2	00379	00380B	00379	00379	00379 (263.85)	1	501
3	00385	00387	00385	00387	00387 (258.39)	13	501
6	00387	00389	00387	00389	00389 (257.06)	1	501
7				00389N	00389 (257.06)		501
8			00388A	00388A	00388 (257.73)	1	501
9	00385	00385	00385	00385	00385 (259.74)	12	505
10	00385	00385	00385	00385	00385 (259.74)	2	505
13				00385N	00385 (259.74)		505
14	00384	00384	00383A	00383A	00383 (261.09)	12	513
15	00375	00375	00366	00366	00366 (273.22)	130	563
16	00375	00375	00375	00375	00375 (266.66)	25	588
17	00377	00377	00373	00373	00373 (268.09)	30	600
20				00373N	00373 (268.09)		600
21		00375B		00375B	00375 (266.66)		600
22	00380	00381B	00379	00381B	00381 (262.46)	26	625
23	00382	00382	00382	00382	00382 (261.78)	1	626
24	00375	00375	00375	00375	00375 (266.66)	40	686
27	Exchange Closed: Memorial Day						
28	00374	00374	00371	00371	00371 (269.54)	50	637
29	00362	00365	00362	00365	00365 (273.97)	72	567
30	00360	00360	00360	00360	00360 (277.77)	50	567
31	00354	00358	00347	00347	00347 (288.18)	122	530

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	00330	00355	00330	00354 @ 00355	00354 (282.48)	32	540
4	00355	00368	00355	00368	00368 (271.73)	2	540
5	00367 @ 00365	00367	00365	00366	00366 (273.22)	59	488
6	00365	00365	00362A	00362A	00362 (276.24)	5	481
7	00361	00361	00361	00361	00361 (277.00)	2	473
10	00360	00360	00355	00356B	00356 (280.89)	28	447
11	00358	00358	00355	00355	00355 (281.69)	100	437
12	00351	00351	00346	00348	00348 (287.35)	12	440
13	00345	00346	00339	00340B	00340 (294.11)	47	451
14	00347	00348	00336	00336	00336 (297.61)	95	366
17	00336	00336	00336	00336	00336 (297.61)	7	364
19							

MEXICAN PESO FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2				00345N	00345 (289.85)		116
3				00345N	00345 (289.85)		116
4				00345N	00345 (289.85)		116
7				00345N	00345 (289.85)		116
8				00345N	00345 (289.85)		116
9				00345N	00345 (289.85)		116
10			00343A	00343A	00343 (291.54)		116
11				00343N	00343 (291.54)		116
14	00345	00348B	00345	00348B	00348 (287.35)	15	131
15	00350	00350	00345A	00350	00350 (285.71)	1	132
16	00350	00350	00350	00350	00350 (285.71)	4	136
17				00350N	00350 (285.71)		136
18				00350N	00350 (285.71)		136
21				00350N	00350 (285.71)		136
22				00350N	00350 (285.71)		136
23				00350N	00350 (285.71)		136
24				00350N	00350 (285.71)		136
25				00350N	00350 (285.71)		136
28				00350N	00350 (285.71)		136
29				00350N	00350 (285.71)		136
30				00350N	00350 (285.71)		136
31				00350N	00350 (285.71)		136

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				00350N	00350 (285.71)		136
4				00350N	00350 (285.7°)		136
5				00350N	00350 (285.71)		136
6				00350N	00350 (285.71)		136
7				00350N	00350 (285.71)		136
8				00350N	00350 (285.71)		136
11				00350N	00350 (285.71)		136
12				00350N	00350 (285.71)		136
13				00350N	00350 (285.71)		136
14				00350N	00350 (285.71)		136
15			00349A	00349A	00349 (286.53)		136
18	Exchange Closed: President's Day						
19				00349N	00349 (286.53)		136
20				00349N	°0349 (286.53)		136
21				00349N	00349 (286.53)		136
22			00340A	00340A	00340 (294.11)		136
25			00335A	00335A	00335 (298.50)		136
26				00335N	00335 (298.50)		136
27	00328	00337	00328	00335B	00335 (298.50)	105	216
28			00334A	00334A	00334 (299.40)		216

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				00334N	00334 (299.40)		216
4		00336B		00336B	00336 (297.61)		216
5				00336N	00336 (297.61)		216
6	00320	00330	00320	00329	00329 (303.95)	116	306
7				00329N	00329 (303.95)	2	308
8				00329N	00329 (303.95)		308
11				00329N	00329 (303.95)		308
12			00325A	00325A	00325 (307.69)		308
13	00325	00325	00324A	00324A	00324 (308.64)	15	308
14				00324N	00324 (308.64)		308
15				00324N	00324 (308.64)		308
18			00320A	00320A	00320 (312.50)		308
19	00315	00315	00315	00315	00315 (317.46)	20	308
20				00315N	00315 (317.46)		308
21	00314	00315	00313A	00313A	00313 (319.48)	70	328
22		00315B		00315B	00315 (317.46)		328
25	00315	00322	00315	00322	00322 (310.55)	82	386
26	00326	00326	00326	00326	00326 (306.74)	20	386
27	00325	00328	00325	00328	00328 (304.87)	20	386
28	00330	00330	00323	00323	00323 (309.59)	50	386
29				00323N	00323 (309.59)	20	376

MEXICAN PESO FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				00323N	00323 (309.59)		376
2				00323N	00323 (309.59)		376
3				00323N	00323 (309.59)		376
4				00323N	00323 (309.59)		376
5	Exchange Closed: Good Friday						
8				00323N	00323 (309.59)		376
9				00323N	00323 (309.59)		376
10				00323N	00323 (309.59)		376
11		00327B		00327B	00327 (305.81)		376
12				00327N	00327 (305.81)		376
15				00327N	00327 (305.81)		376
16		00330B		00330B	00330 (303.03)		376
17				00330N	00330 (303.03)		376
18				00330N	00330 (303.03)		376
19		00332B		00332B	00332 (301.20)		376
22				00332N	00332 (301.20)		376
23				00332N	00332 (301.20)		376
24	00334	00334	00334	00334	00334 (299.40)	50	426
25		00335B		00335B	00335 (298.50)		426
26				00335N	00335 (298.50)		426
29		00336B		00336B	00336 (297.61)		426
30		00338B		00338B	00338 (295.85)		426

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				00338N	00338 (295.85)		426
2	00340	00343	00340	00343	00343 (291.54)	51	477
3				00343N	00343 (291.54)		477
6	00345	00345	00345	00345	00345 (289.85)	1	478
7				00345N	00345 (289.85)		478
8				00345N	00345 (289.85)		478
9	00338	00338	00338	00338	00338 (295.85)	60	528
10				00338N	00338 (295.85)		528
13		00342B		00342B	00342 (292.39)		528
14				00342N	00342 (292.39)		528
15				00342N	00342 (292.39)		528
16			00338A	00339A	00339 (294.98)		528
17	00326	00326	00325	00325	00325 (307.69)	87	543
20				00325N	00325 (307.69)		543
21		00327B		00327B	00327 (305.81)		543
22		00332B		00332B	00332 (301.20)		543
23				00332N	00332 (301.20)		543
24				00332N	00332 (301.20)		543
27	Exchange Closed: Memorial Day						
28	00321	00325B	00321	00325B	00325 (307.69)	20	543
29	00312	00312	00312	00312	00312 (320.51)	10	533
30	00312	00312	00310	00310	00310 (322.58)	10	538
31			00304A	00306A	00306 (326.79)		538

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3				00306N	00306 (326.79)		538
4	00315	00320B	00315	00320B	00320 (312.50)	1	538
5		00323B		00323B	00323 (309.59)		538
6			00320A	00320A	00320 (312.50)		538
7			00315A	00315A	00315 (317.46)		538
10				00315N	00315 (317.46)		538
11	00310	00310	00310	00310	00310 (322.58)	1	537
12	00305	00305	00299	00299	00299 (334.44)	108	581
13	00295	00295	00290	00290	00290 (344.82)	16	586
14	00295	00295	00292	00292	00292 (342.46)	9	623
17	00292	00292	00287A	00287A	00287 (348.43)	6	621
18	00295 @ 00294	00295	00290A	00290A	00290 (344.82)	28	624
19			00288A	00288A	00288 (347.22)		623
20	00287	00290	00284	00284	00284 (352.11)	25	645
21			00282A	00282A	00282 (354.60)		645
24		00292B		00292B	00292 (342.46)		645
25	00290	00290	00282A	00282A	00282 (354.60)	4	646
26	00282 @ 00281	00282	00275	00275	00275 (363.63)	9	650
27	00275	00275	00275	00275	00275 (363.63)		650
28	00275	00275	00261A	00261A	00261 (383.14)	49	656

MEXICAN PESO FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	00275	00280	00275	00280	00280 (357.14)	122	706
2				00280N	00280 (357.14)		706
3				00280N	00280 (357.14)		706
4	Exchange Closed: Independence Day						
5	00279	00281	00279	00280	00280 (357.14)	23	722
8				00280N	00280 (357.14)		722
9	00285	00285	00277	00277	00277 (361.01)	5	724
10	00270	00272	00265A	00265A	00265 (377.35)	100	824
11	00260	00260	00255	00260	00260 (384.61)	29	832
12				00260N	00260 (384.61)	5	832
15	00260	00260	00258A	00259	00259 (386.10)	10	832
16	00250	00250	00238	00238	00238 (420.16)	48	864
17	00249	00252	00242	00242	00242 (413.22)	178	1010
18	00241	00241	00238	00238	00238 (420.16)	289	906
19	00244	00244	00241	00241 @ 00243	00242 (413.22)	118	972
22				00242N	00242 (413.22)	50	986
23				00242N	00242 (413.22)		1022
24	00254	00260	00254	00255	00255 (392.15)	70	1002
25	00255	00260	00255	00260	00260 (384.61)	41	984
26	00260	00262	00255	00255	00255 (392.15)	33	974
29	00268	00273	00268	00272	00272 (367.64)	123	898
30	00272	00272	00269	00269	00269 (371.74)	10	898
31	00266	00266	00266	00266	00266 (375.93)	3	899

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	00266 @ 00267	00267	00265A	00265A	00265 (377.35)	16	891
2	00264	00267	00264	00267	00267 (374.53)	91	961
5	00267	00267	00265A	00265A	00265 (377.35)	20	980
6	00268	00272B	00268	00272B	00272 (367.64)	100	918
7	00275	00280	00275	00279	00279 (358.42)	132	788
8	00279	00284	00275	00282	00282 (354.60)	214	632
9	00282	00284	00282	00284	00284 (352.11)	88	690
12	00284	00284	00284	00284	00284 (352.11)	5	690
13	00284	00284	00284	00284	00284 (352.11)	35	690
14			00281A	00281A	00281 (355.87)		690
15	00282 @ 00283	00283	00282	00283	00283 (353.35)	108	790
16				00283N	00283 (353.35)		790
19				00283N	00283 (353.35)		790
20			00282A	00282A	00282 (354.60)		790
21	00281	00281	00279	00281	00281 (355.87)	7	790
22	00280	00283	00280	00283	00283 (353.35)	28	795
23				00283N	00283 (353.35)		795
26	00285	00285	00285	00285	00285 (350.87)	5	795
27	00286	00286	00286	00286	00286 (349.65)	5	795
28				00286N	00286 (349.65)		795
29	00289	00289	00289	00289	00289 (346.02)	6	790
30				00289N	00289 (346.02)		790

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day						
3	00279 @ 00276	00285	00275	00285	00285 (350.87)	42	788
4	00288	00288	00288	00288	00288 (347.22)	1	788
5	00288	00288	00281A	00281A	00281 (355.87)	121	688
6	00281	00281	00270	00270	00270 (370.37)	15	703
9	00275	00275	00271	00271	00271 (369.00)	236	622
10	00271	00271	00271	00271	00271 (369.00)	50	572
11	00270	00272	00270	00272	00272 (367.64)	142	662
12	00267	00269	00265	00267	00267 (374.53)	270	812
13	00272	00272	00268	00268	00268 (373.13)	240	699
16	00269	00269	00268	00268	00268 (373.13)	113	573
17							573
19							

DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2				00315N	00315 (317.46)		219
3				00315N	00315 (317.46)		219
4				00315N	00315 (317.46)		219
7				00315N	00315 (317.46)		219
8	00310	00310	00306	00306	00306 (326.79)	31	249
9		00310B		00310B	00310 (322.58)		249
10	00305	00305	00305	00305	00305 (327.86)	25	274
11		00306B		00306B	00306 (326.79)		274
14	00315	00319	00315	00319	00319 (313.47)	55	329
15	00320	00320	00320	00320	00320 (312.50)	1	330
16	00320	00320	00320	00320	00320 (312.50)	4	334
17				00320N	00320 (312.50)		334
18		00321B		00320N	00320 (312.50)		334
21				00320N	00320 (312.50)		334
22	00315	00317B	00315	00317B	00317 (315.45)	10	344
23	00320	00320	00320	00320	00320 (312.50)	1	344
24				00320N	00320 (312.50)		344
25				00320N	00320 (312.50)		344
28				00320N	00320 (312.50)		344
29				00320N	00320 (312.50)		344
30				00320N	00320 (312.50)		344
31				00320N	00320 (312.50)		344

MEXICAN PESO FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	00309	00309	00309	00309	00309 (323.62)	30	374
4	...	...	...	00309N	00309 (323.62)	...	374
5	...	...	...	00309N	00309 (323.62)	...	374
6	...	...	...	00309N	00309 (323.62)	...	374
7	...	...	...	00309N	00309 (323.62)	...	374
8	...	...	...	00309N	00309 (323.62)	...	374
11	...	...	...	00309N	00309 (323.62)	...	374
12	...	...	...	00309N	00309 (323.62)	...	374
13	...	...	...	00309N	00309 (323.62)	...	374
14	...	00310B	...	00310B	00310 (322.58)	...	374
15	...	...	...	00310N	00310 (322.58)	...	374
18	Exchange Closed: President's Day						
19	00311	00311	00311	00311	00311 (321.54)	...	374
20	...	...	...	00311N	00311 (321.54)	5	379
21	00311	00311	00311	00311	00311 (321.54)	5	384
22	...	...	00310A	00311N	00311 (321.54)	...	384
25	...	...	00306A	00306A	00306 (326.79)	...	384
26	00306	00306	00306	00306	00306 (326.79)	13	397
27	00308	00308	00308	00308	00308 (324.67)	1	398
28	00305	00305	00305	00305	00305 (327.86)	1	398

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	00305N	00305 (327.86)	...	398
4	...	...	...	00305N	00305 (327.86)	...	398
5	00308	00308	00308	00308	00308 (324.67)	10	388
6	...	...	...	00308N	00308 (324.67)	...	388
7	00290	00296	00290	00296	00296 (337.83)	3	389
8	00298	00300	00298	00298	00298 (335.57)	50	346
11	...	...	...	00298N	00298 (335.57)	...	346
12	...	...	...	00298N	00298 (335.57)	...	346
13	00290	00293	00290	00293	00293 (341.29)	18	332
14	...	...	...	00293N	00293 (341.29)	...	332
15	...	...	00290A	00290A	00290 (344.82)	...	332
18	...	...	...	00290N	00290 (344.82)	...	332
19	...	...	...	00290N	00290 (344.82)	...	332
20	00288	00288	00288	00288	00288 (347.22)	1	333
21	...	...	...	00288N	00288 (347.22)	...	331
22	...	...	...	00288N	00288 (347.22)	...	331
25	00288	00299	00288	00299	00299 (334.44)	4	331
26	00304	00304	00304	00304	00304 (328.94)	18	313
27	...	...	00303A	00303A	00303 (330.03)	...	313
28	...	...	...	00303N	00303 (330.03)	...	313
29	...	...	...	00303N	00303 (330.03)	...	313

IN APRIL

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	00294@00293	00294	00293	00293	00293 (341.29)	54	309
2	00289	00289	00289	00289	00289 (346.02)	4	305
3	...	...	...	00289N	00289 (346.02)	...	305
4	...	...	...	00289N	00289 (346.02)	...	305
5	Exchange Closed: Good Friday						
8	...	...	...	00289N	00289 (346.02)	...	305
9	...	...	...	00289N	00289 (346.02)	...	305
10	...	...	...	00289N	00289 (346.02)	...	305
11	...	...	...	00289N	00289 (346.02)	...	305
12	...	00290B	...	00290B	00290 (344.82)	...	305
15	...	...	...	00290N	00290 (344.82)	...	305
16	00300	00300	00300	00300	00300 (333.33)	8	313
17	...	...	...	00300N	00300 (333.33)	...	313
18	...	...	...	00300N	00300 (333.33)	...	313
19	...	00305B	...	00300N	00300 (333.33)	...	313
22	...	...	...	00300N	00300 (333.33)	...	313
23	...	00302B	...	00302B	00302 (331.12)	...	313
24	...	...	...	00302N	00302 (331.12)	...	313
25	00290	00305	00290	00305	00305 (327.86)	100	363
26	...	...	...	00305N	00305 (327.86)	...	313
29	...	00306B	...	00306B	00306 (326.79)	...	313
30	...	00308B	...	00308B	00308 (324.67)	...	313

MEXICAN PESO FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN MAY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	...	00308N	00308 (324.67)	...	313
2	00310	00310	00310	00310	00310 (322.58)	10	303
3	00315	00315	00315	00315	00315 (317.46)	30	295
6	...	...	...	00315N	00315 (317.46)	...	295
7	...	...	...	00315N	00315 (317.46)	...	295
8	...	...	...	00315N	00315 (317.46)	...	295
9	...	...	...	00315N	00315 (317.46)	...	295
10	...	...	00314A	00314A	00314 (318.47)	...	295
13	...	...	...	00314N	00314 (318.47)	...	295
14	...	...	00313A	00313A	00313 (319.48)	...	295
15	...	...	00312A	00312A	00312 (320.51)	...	295
16	...	...	00305A	00305A	00305 (327.86)	...	295
17	...	...	00300A	00300A	00300 (333.33)	...	295
20	...	...	...	00300N	00300 (333.33)	...	295
21	...	...	...	00300N	00300 (333.33)	...	295
22	...	...	...	00300N	00300 (333.33)	...	295
23	...	...	...	00300N	00300 (333.33)	...	295
24	...	...	...	00300N	00300 (333.33)	...	295
28	00301	00301	00301	00301	00301 (332.22)	1	296
28	Exchange Closed: Memorial Day						
29	...	...	...	00301N	00301 (332.22)	...	296
30	...	...	00294A	00294A	00294 (340.13)	...	296
31	...	...	...	00294N	00294 (340.13)	...	296

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	00261	00282	00261	00282	00282 (354.60)	32	298
4	...	00290B	...	00290B	00290 (344.82)	...	298
5	00290	00294B	00290	00294B	00294 (340.13)	10	308
6	...	...	00288A	00288A	00288 (347.22)	...	308
7	00287	00287	00287	00287	00287 (348.43)	1	307
10	...	...	00283A	00285A	00285 (350.87)	...	307
11	...	...	00279A	00279A	00279 (358.42)	...	307
12	00274	00274	00274	00274	00274 (364.96)	2	307
13	00261@00260	00261	00260	00260	00260 (384.61)	55	302
14	...	00265B	...	00265B	00265 (377.35)	...	302
17	...	...	...	00265N	00265 (377.35)	...	302
18	00265	00265	00262	00262	00262 (381.67)	4	302
19	...	...	...	00262N	00262 (381.67)	...	302
20	00259	00259	00253	00253	00253 (395.25)	6	302
21	00255	00255	00255	00255	00255 (392.15)	10	312
24	...	...	...	00255N	00255 (392.15)	...	312
25	...	...	...	00255N	00255 (392.15)	...	312
26	00253	00253	00242A	00242A	00242 (413.22)	83	337
27	00241@00240	00241	00236A	00236A	00236 (423.72)	46	375
28	00239	00239	00230	00230	00230 (434.78)	56	415

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	00235	00255	00235	00250A	00250 (400.00)	11	415
2	00245	00245	00245	00245	00245 (408.16)	2	416
3	00245	00245	00245	00245	00245 (408.16)	1	416
4	Exchange Closed: Independence Day						
5	00250	00254	00250	00250A	00250 (400.00)	18	431
8	...	...	...	00250N	00250 (400.00)	...	431
9	00250	00250	00243A	00243A	00243 (411.52)	5	431
10	00242	00242	00230A	00230A	00230 (434.78)	24	455
11	00230	00230	00226	00226	00226 (442.47)	57	512
12	00224@00226	00226	00224	00226	00226 (442.47)	20	512
15	00221@00220	00221	00220	00220	00220 (454.54)	63	542
16	00215	00215	00200	00200	00200 (500.00)	1	542
17	00229	00229	00203A	00203A	00203 (492.61)	27	549
18	00216	00217	00203	00203	00203 (492.61)	25	539
19	00206@00205	00206	00202	00202	00202 (495.04)	8	538
22	00200	00201B	00200	00201B	00201 (497.51)	8	546
23	...	00208B	...	00208B	00208 (480.76)	...	546
24	00203	00208	00203	00205A	00205 (487.80)	50	556
25	...	00210B	...	00210B	00210 (476.19)	...	556
26	00225@00220	00225	00215A	00215A	00215 (465.11)	19	557
29	...	00220B	...	00220B	00220 (454.54)	...	557
30	...	00221B	...	00221B	00221 (452.48)	...	557
31	00221	00222	00221	00222	00222 (450.45)	27	560

MEXICAN PESO FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	00221	00221	00221	00221	00221 (452.48)	12	580
2		00225B		00225B	00225 (444.44)		580
5			00221A	00221A	00221 (452.48)		580
6		00225B		00225B	00225 (444.44)		580
7	00235	00240	00235	00235A	00235 (425.53)	51	580
8	00229	00240	00229	00240	00240 (416.66)	20	566
9	00237	00237	00235A	00235A	00235 (425.53)	10	567
12				00235N	00235 (425.53)		567
13	00240	00240	00235	00235	00235 (425.53)	51	565
14	00234	00240	00234	00234	00234 (427.35)	4	566
15	00240	00240	00236	00236	00236 (423.72)	51	566
16			00235A	00235A	00235 (425.53)		566
19				00235N	00235 (425.53)		566
20	00231	00231	00231	00231	00231 (432.90)	1	566
21				00231N	00231 (432.90)		566
22	00231	00235	00231	00231	00231 (432.90)	4	568
23		00235B		00235B	00235 (425.53)		567
26	00247@ 00248	00248	00240	00248	00248 (403.22)	287	654
27	00248@ 00249	00254B	00248	00254B	00254 (393.70)	110	691
28	00252	00252	00252	00252	00252 (396.82)	1	691
29				00252N	00252 (396.82)		676
30			00251A	00251A	00251 (398.40)		677

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day						
3				00251N	00251 (398.40)		677
4	00245	00245	00245	00245	00245 (408.16)	15	692
5	00250	00250	00250	00250	00250 (400.00)	10	692
6	00240	00240	00237	00237	00237 (421.94)	3	692
9	00238	00240	00236	00236	00236 (423.72)	19	687
10	00230	00235	00226	00235	00235 (425.53)	5	687
11	00227	00230	00227	00230	00230 (434.78)	3	685
12	00225	00227	00225	00227	00227 (440.52)	30	660
13				00227N	00227 (440.52)	1	659
16	00227	00227	00227	00227	00227 (440.52)	5	653
17			00224A	00225A	00225 (444.44)		653
18	00218	00220	00218	00220	00220 (454.54)	40	673
19				00220N	00220 (454.54)		673
20				00220N	00220 (454.54)		673
23				00220N	00220 (454.54)		675
24		00226B		00226B	00226 (442.47)		673
25	00224@ 00225	00226B	00224	00226B	00226 (442.47)	24	693
26	00226	00228B	00226	00228B	00228 (438.59)	2	695
27				00228N	00228 (438.59)		695
30	00233	00233	00233	00233	00233 (429.18)	10	695

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				00233N	00233 (429.18)		695
2	00240	00240	00240	00240	00240 (416.66)	5	695
3	00240	00243	00238	00243	00243 (411.52)	67	698
4				00243N	00243 (411.52)		696
7			00242A	00242A	00242 (413.22)		696
8			00240A	00240A	00240 (416.66)		696
9				00240N	00240 (416.66)		696
10	00234	00234	00230	00230	00230 (434.78)	1	696
11				00230N	00230 (434.78)	1	696
14				00230N	00230 (434.78)		695
15		00235B		00235B	00235 (425.53)		695
16	00235	00235	00235	00235	00235 (425.53)	11	705
17				00235N	00235 (425.53)		705
18			00233A	00233A	00233 (429.18)		705
21			00232A	00232A	00232 (431.03)		705
22			00225A	00225A	00225 (444.44)		705
23	00220	00220	00218A	00218A	00218 (458.71)	1	705
24				00218N	00218 (458.71)		705
25	00213	00213	00203	00205B	00205 (487.80)	26	710
28	00200	00200	00195	00195	00195 (512.82)	24	696
29	00190	00190	00180	00188	00188 (531.91)	152	721
30	00186	00190	00185	00190	00190 (526.31)	125	771
31	00192	00192	00187	00192B	00192 (520.83)	2	771

MEXICAN PESO FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	00186@ 00185	00190	00185	00186	00186 (537.63)	34	747
4	00184	00186	00184	00186B	00186 (537.63)	123	710
5				00186N	00186 (537.63)		710
6	00195	00200	00182A	00200	00200 (500.00)	315	813
7	00190	00190	00190	00190	00190 (526.31)	2	813
8				00190N	00190 (526.31)		813
11				00190N	00190 (526.31)		813
12	00190	00190	00190	00190	00190 (526.31)	2	812
13	00190	00190	00190	00190	00190 (526.31)	5	807
14	00194	00194	00190	00190	00190 (526.31)	5	809
15				00190N	00190 (526.31)		809
18				00190N	00190 (526.31)		809
19			00185A	00185A	00185 (540.54)		809
20		00187B		00187B	00187 (534.75)		809
21				00187N	00187 (534.75)		

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2				00290N	00290 (344.82)		8
3				00290N	00290 (344.82)		8
4	00290	00290	00290	00290	00290 (344.82)	8	16
7				00290N	00290 (344.82)		16
8				00290N	00290 (344.82)		16
9				00290N	00290 (344.82)		16
10				00290N	00290 (344.82)		16
11				00290N	00290 (344.82)		16
14				00290N	00290 (344.82)		16
15	00295	00295	00295	00295	00295 (338.98)	5	21
16				00295N	00295 (338.98)		21
17				00295N	00295 (338.98)		21
18				00295N	00295 (338.98)		21
21				00295N	00295 (338.98)		21
22				00295N	00295 (338.98)		21
23				00295N	00295 (338.98)		21
24				00295N	00295 (338.98)		21
25				00295N	00295 (338.98)		21
28				00295N	00295 (338.98)		21
29				00295N	00295 (338.98)		21
30				00295N	00295 (338.98)		21
31				00295N	00295 (338.98)		21

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				00295N	00295 (338.98)		21
4				00295N	00295 (338.98)		21
5				00295N	00295 (338.98)		21
6				00295N	00295 (338.98)		21
7				00295N	00295 (338.98)		21
8				00295N	00295 (338.98)		21
11			00293A	00293A	00293 (341.29)		21
12				00293N	00293 (341.29)		21
13				00293N	00293 (341.29)		21
14				00293N	00293 (341.29)		21
15				00293N	00293 (341.29)		21
18	Exchange Closed: President's Day						
19				00293N	00293 (341.29)		21
20				00293N	00293 (341.29)		21
21				00293N	00293 (341.29)		21
22			00285A	00285A	00285 (350.87)		21
25			00284A	00284A	00284 (352.11)		21
26				00284N	00284 (352.11)		21
27				00284N	00284 (352.11)		21
28				00284N	00284 (352.11)		21

MEXICAN PESO FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				00284N	00284 (352.11)		21
4				00284N	00284 (352.11)		21
5				00284N	00284 (352.11)		21
6				00284N	00284 (352.11)		21
7				00284N	00284 (352.11)		21
8				00284N	00284 (352.11)		21
11				00284N	00284 (352.11)		21
12				002⁸‘‘.	00284 (352.11)		21
13			00279A	u0279A	00279 (358.42)		21
14				00279N	00279 (358.42)		21
15			00269A	00269A	00269 (371.74)		21
18				00269N	00269 (371.74)		21
19				00269N	00269 (371.74)		21
20			00268A	00268A	00268 (373.13)		21
21			00265A	00265A	00265 (377.35)		21
22	00265⁽ᶦ⁾ 00263	00265	00263	00263	00263 (380.22)	4	21
25	00265	00265	00265	00265	00265 (377.35)	24	45
26	00268	00268	00265A	00265A	00265 (377.35)	5	45
27	00262	00266B	00262	00265B	00265 (377.35)	24	68
28				00265N	00265 (377.35)		68
29				00265N	00265 (377.35)		68
				IN APRIL			
1				00265N	00265 (377.35)		68
2	00259	00259	00259	00259	00259 (386.10)	5	72
3	00259	00259	00259	00259	00259 (386.10)	43	115
4				00259N	00259 (386.10)		115
5	Exchange Closed: Good Friday						
8				00259N	00259 (386.10)		115
9				00259N	00259 (386.10)		115
10				00259N	00259 (386.10)		115
11				00259N	00259 (386.10)		115
12				00259N	00259 (386.10)		115
15				00259N	00259 (386.10)		115
16				00259N	00259 (386.10)		115
17				00259N	00259 (386.10)		115
18				00259N	00259 (386.10)		115
19				00259N	00259 (386.10)		115
22		00260B		00260B	00260 (384.61)		115
23		00262B		00262B	00262 (381.67)		115
24		00263B		00263B	00263 (380.22)		115
25		00265B		00265B	00265 (377.35)		115
26				00265N	00265 (377.35)		115
29		00266B		00266B	00266 (375.93)		115
30		00268B		00268B	00268 (373.13)		115
				IN MAY			
1				00268N	00268 (373.13)		115
2				00268N	00268 (373.13)		115
3				00268N	00268 (373.13)		115
6		00275B		00275B	00275 (363.63)		115
7	00279	00279	00279	00279	00279 (358.42)	10	125
8				00279N	00279 (358.42)		125
9				00279N	00279 (358.42)		125
10				00279N	00279 (358.42)		125
13				00279N	00279 (358.42)		125
14				00279N	00279 (358.42)		125
15				00279N	00279 (358.42)		125
16				00279N	00279 (358.42)		125
17	00269	00275B	00269	00275B	00275 (363.63)	30	155
20		00279B		00279B	00279 (358.42)		155
21				00279N	00279 (358.42)		155
22				00279N	00279 (358.42)		155
23				00279N	00279 (358.42)		155
24				00279N	00279 (358.42)		155
27	Exchange Closed: Memorial Day						
28				00279N	00279 (358.42)		155
29				00279N	00279 (358.42)		155
30			00274A	00274A	00274 (364.96)		155
31				00274N	00274 (364.96)		155

MEXICAN PESO FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3				00274N	00274 (364.96)		155
4				00274N	00274 (364.96)		155
5	00274	00274	00274	00274	00274 (364.96)	10	155
6				00274N	00274 (364.96)		155
7	00260	00260	00255A	00260	00260 (384.61)		155
10		00265B		00265B	00265 (377.35)	1	156
11			00260A	00260A	00260 (384.61)		156
12			00255A	00255A	00255 (392.15)		156
13				00255N	00255 (392.15)		156
14				00255N	00255 (392.15)		156
17			00250A	00250A	00250 (400.00)		156
18			00249A	00250N	00250 (400.00)		156
19				00250N	00250 (400.00)		156
20				00250N	00250 (400.00)		156
21			00247A	00248A	00248 (403.22)		156
24			00244A	00244A	00244 (409.83)		156
25				00244N	00244 (409.83)		156
26			00241A	00241A	00241 (414.93)		156
27			00238A	00238A	00238 (420.16)		156
28			00210A	00210A	00210 (476.19)		156
				IN JULY			
1	00210	00227B	00210	00227B	00227 (440.52)	5	161
2			00225A	00225A	00225 (444.44)		161
3				00225N	00225 (444.44)		161
4	Exchange Closed: Independence Day						
5	00230	00230	00230	00230	00230 (434.78)	10	171
8			00229A	00229A	00229 (436.68)		171
9			00225A	00225A	00225 (444.44)		171
10	00210	00210	00210	00210	00210 (476.19)	10	181
11	00200	00200	00200	00200	00200 (500.00)	5	176
12				00200N	00200 (500.00)		176
15	00195	00195	00195	00195	00195 (512.82)	14	176
16	00185	00185	00170	00175B	00175 (571.42)	24	181
17				00175N	00175 (571.42)		180
18				00175N	00175 (571.42)		180
19				00175N	00175 (571.42)		180
22				00175N	00175 (571.42)		180
23				00175N	00175 (571.42)		180
24		00180B		00180B	00180 (555.55)		180
25		00190B		00190B	00190 (526.31)		180
26		00200B		00200B	00200 (500.00)		180
29	00200	00200	00200	00200	00200 (500.00)	10	170
30				00200N	00200 (500.00)		170
31				00200N	00200 (500.00)		170
				IN AUGUST			
1				00200N	00200 (500.00)		170
2				00200N	00200 (500.00)		170
5				00200N	00200 (500.00)		170
6				00200N	00200 (500.00)		170
7	00209	00220	00209	00220	00220 (454.54)	32	200
8			00217A	00220N	00220 (454.54)		200
9	00215	00215	00214A	00215	00215 (465.11)		200
12				00215N	00215 (465.11)	1	201
13				00215N	00215 (465.11)		201
14				00215N	00215 (465.11)		201
15				00215N	00215 (465.11)		201
16			00213A	00213A	00213 (469.48)		201
19				00213N	00213 (469.48)		201
20	00202	00207	00202	00207	00207 (483.09)	1	202
21	00201	00202B	00200	00201B	00201 (497.51)	35	212
22		00205B		00205B	00205 (487.80)	30	242
23	00204	00205	00204	00205	00205 (487.80)	6	248
26	00205	00210B	00205	00205	00205 (487.80)	150	307
27		00212B		00212B	00212 (471.69)		307
28	00219⁽ᶦ⁾ 00220	00220	00219	00220	00220 (454.54)	100	407
29				00220N	00220 (454.54)		407
30				00220N	00220 (454.54)		416

MEXICAN PESO FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	....	....	....	.00220N	.00220 (454.54)	....	416
4....	....	....	....	.00220N	.00220 (454.54)	....	416
5....	....	....	.00215A	.00215A	.00215 (465.11)	....	407
6....	.00207	.00207	.00207	.00207	.00207 (483.09)	6	407
9....	....	....	....	.00207N	.00207 (483.09)	....	407
10....	.00201	.00206	.00201	.00206	.00206 (485.43)	12	405
11....	.00207	.00210B	.00207	.00207	.00207 (483.09)	80	405
12....	.00201	.00201	.00195	.00195	.00195 (512.82)	51	405
13....	.00190	.00190	.00190	.00190	.00190 (526.31)	4	401
16....	....	....	....	.00190N	.00190 (526.31)	....	401
17....	....	....	....	.00190N	.00190 (526.31)	....	401
18....	....	....	.00185A	.00185A	.00185 (540.54)	....	401
19....	....	....	....	.00185N	.00185 (540.54)	....	401
20....	.00175	.00186	.00175	.00175A	.00175 (571.42)	7	402
23....	....	....	....	.00175N	.00175 (571.42)	....	402
24....	....	.00186B	....	.00186B	.00186 (537.63)	....	402
25....	....	....	....	.00186N	.00186 (537.63)	....	402
26....	....	.00192B	....	.00187B	.00187 (534.75)	....	402
27....	....	....	....	.00187N	.00187 (534.75)	....	402
30....	....	....	....	.00187N	.00187 (534.75)	....	402

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.00187N	.00187 (534.75)	....	402
2....	....	.00194B	....	.00194B	.00194 (515.46)	....	402
3....	....	....	....	.00194N	.00194 (515.46)	....	402
4....	....	....	....	.00194N	.00194 (515.46)	....	402
7....	....	....	.00190A	.00190A	.00190 (526.31)	....	402
8....	....	....	....	.00190N	.00190 (526.31)	....	402
9....	....	....	....	.00190N	.00190 (526.31)	....	402
10....	....	....	.00185A	.00185A	.00185 (540.54)	....	402
11....	....	....	....	.00185N	.00185 (540.54)	....	402
14....	....	....	....	.00185N	.00185 (540.54)	....	402
15....	....	.00188B	....	.00188B	.00188 (531.91)	....	402
16....	.00195	.00195	.00195	.00195	.00195 (512.82)	50	452
17....	....	....	.00190A	.00190A	.00190 (526.31)	....	452
18....	.00180	.00180	.00180	.00180	.00180 (555.55)	5	452
21....	....	....	....	.00180N	.00180 (555.55)	....	452
22....	....	....	....	.00180N	.00180 (555.55)	....	452
23....	....	....	....	.00180N	.00180 (555.55)	....	452
24....	.00180	.00180	.00176A	.00176A	.00176 (568.18)	10	462
25....	.00170	.00170	.00168A	.00168A	.00168 (595.23)	15	462
28....	.00165	.00165	.00155A	.00155A	.00155 (645.16)	43	492
29....	.00145	.00155	.00145	.00151A	.00151 (662.25)	56	463
30....	.00155	.00155	.00150A	.00150A	.00150 (666.66)	95	463
31....	.00155	.00156	.00156	.00156	.00155 (645.16)	1	463

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.00143	.00149	.00143	.00149	.00149 (671.14)	49	466
4....	.00150	.00152	.00148	.00151	.00151 (662.25)	93	559
5....	.00150	.00152	.00143A	.00143A	.00143 (699.30)	154	681
6....	.00130	.00160	.00130	.00155A	.00155 (645.16)	310	979
7....	....	....	....	.00155N	.00155 (645.16)	10	989
8....	....	....	....	.00155N	.00155 (645.16)	....	989
11....	....	....	....	.00155N	.00155 (645.16)	....	989
12....	.00160	.00160	.00160	.00160	.00160 (625.00)	1	990
13....	.00150	.00150	.00150	.00150	.00150 (666.66)	1	991
14....	.00150	.00150	.00150	.00150	.00150 (666.66)	100	990
15....	.00150	.00150	.00145	.00145	.00145 (689.65)	26	1015
18....	.00147	.00147	.00147	.00147	.00147 (680.27)	25	1040
19....	....	....	....	.00147N	.00147 (680.27)	....	995
20....	.00150	.00150	.00150	.00150	.00150 (666.66)	10	1005
21....	....	....	....	.00150N	.00150 (666.66)	....	....
23....	....	....	....	.00275N	.00275 (363.63)	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
24....	....	....	....	.00275N	.00275 (363.63)	....	....
25....	....	....	....	.00275N	.00275 (363.63)	....	....
28....	....	....	....	.00275N	.00275 (363.63)	....	....
29....	....	....	....	.00275N	.00275 (363.63)	5	5
30....	....	....	....	.00275N	.00275 (363.63)	....	5
31....	....	....	....	.00275N	.00275 (363.63)	....	5

MEXICAN PESO FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN FEBRUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.00275N	.00275 (363.63)	....	5
4....	....	....	....	.00275N	.00275 (363.63)	....	5
5....	....	....	....	.00275N	.00275 (363.63)	....	5
6....	....	....	....	.00275N	.00275 (363.63)	....	5
7....	....	....	....	.00275N	.00275 (363.63)	....	5
8....	....	....	....	.00275N	.00275 (363.63)	....	5
11....	....	....	....	.00275N	.00275 (363.63)	....	5
12....	....	....	....	.00275N	.00275 (363.63)	....	5
13....	....	....	....	.00275N	.00275 (363.63)	....	5
14....	....	....	....	.00275N	.00275 (363.63)	....	5
15....	....	....	....	.00275N	.00275 (363.63)	....	5
18....	Exchange Closed; President's Day						
19....	....	....	....	.00275N	.00275 (363.63)	....	5
20....	....	....	....	.00275N	.00275 (363.63)	....	5
21....	....	....	....	.00275N	.00275 (363.63)	....	5
22....	....	....	....	.00275N	.00275 (363.63)	....	5
25....	....	....	.00271A	.00271A	.00271 (369.00)	....	5
26....	....	....	....	.00271N	.00271 (369.00)	....	5
27....	....	....	....	.00271N	.00271 (369.00)	....	5
28....	....	....	....	.00271N	.00271 (369.00)	....	5

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.00271N	.00271 (369.00)	....	5
4....	....	....	....	.00271N	.00271 (369.00)	....	5
5....	....	....	....	.00271N	.00271 (369.00)	....	5
6....	....	....	....	.00271N	.00271 (369.00)	....	5
7....	....	....	....	.00271N	.00271 (369.00)	....	5
8....	....	....	....	.00271N	.00271 (369.00)	....	5
11....	....	....	....	.00271N	.00271 (369.00)	....	5
12....	....	....	.00270A	.00270A	.00270 (370.37)	....	5
13....	....	....	.00265A	.00265A	.00265 (377.35)	....	5
14....	....	....	....	.00265N	.00265 (377.35)	....	5
15....	.00250	.00250	.00250	.00250	.00250 (400.00)	6	11
18....	....	....	....	.00250N	.00250 (400.00)	....	11
19....	....	....	....	.00250N	.00250 (400.00)	....	11
20....	....	....	.00248A	.00248A	.00248 (403.22)	....	11
21....	....	....	.00245A	.00245A	.00245 (408.16)	....	11
22....	.00245(a) .00243	.00245	.00243	.00243	.00243 (411.52)	4	11
25....	.00241	.00241	.00239	.00240	.00240 (416.66)	26	36
26....	....	....	....	.00240N	.00240 (416.66)	....	36
27....	.00245	.00245	.00245	.00245	.00245 (408.16)	30	66
28....	....	....	....	.00245N	.00245 (408.16)	....	66
29....	....	....	....	.00245N	.00245 (408.16)	....	66

MEXICAN PESO FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1			.00240A	.00240A	.00240 (416.66)		66
2				.00240N	.00240 (416.66)		66
3				.00240N	.00240 (416.66)		66
4	.00241	.00241	.00234	.00234	.00234 (427.35)	2	68
5	Exchange Closed; Good Friday						
8	.00242	.00242	.00242	.00242	.00242 (413.22)		68
9			.00233A	.00233A	.00233 (429.18)	2	70
10	.00241@.00237	.00241	.00233A	.00233A	.00233 (429.18)	5	75
11				.00233N	.00233 (429.18)		75
12				.00233N	.00233 (429.18)		75
15	.00237	.00237	.00235A	.00235A	.00235 (425.53)	2	77
16		.00236B		.00236B	.00236 (423.72)		77
17	.00240@.00236	.00240	.00236	.00236	.00236 (423.72)	20	78
18		.00237B		.00237B	.00237 (421.94)		78
19		.00240B		.00240B	.00240 (416.66)		78
22				.00240N	.00240 (416.66)		78
23				.00240N	.00240 (416.66)		78
24				.00240N	.00240 (416.66)		78
25		.00241B		.00241B	.00241 (414.93)		78
26		.00242B		.00242B	.00242 (413.22)		78
29		.00243B		.00243B	.00243 (411.52)		78
30		.00244B		.00244B	.00244 (409.83)		78

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				.00244N	.00244 (409.83)		78
2				.00244N	.00244 (409.83)		[illegible]
3	.00238	.00245B	.00238	.00245B	.00245 (408.16)	30	[illegible]
6		.00247B		.00247B	.00247 (404.85)		[illegible]
7		.00250B		.00250B	.00250 (400.00)		78
8				.00250N	.00250 (400.00)		78
9				.00250N	.00250 (400.00)		78
10		.00251B		.00251B	.00251 (398.40)		78
13				.00251N	.00251 (398.40)		78
14		.00252B		.00252B	.00252 (396.82)		78
15				.00252N	.00252 (396.82)		78
16				.00252N	.00252 (396.82)		78
17	.00253	.00253	.00250A	.00250A	.00250 (400.00)	1	79
20				.00250N	.00250 (400.00)		79
21				.00250N	.00250 (400.00)		79
22				.00250N	.00250 (400.00)		79
23				.00250N	.00250 (400.00)		79
24				.00250N	.00250 (400.00)		79
27	Exchange Closed; Memorial Day						
28				.00250N	.00250 (400.00)		79
29				.00250N	.00250 (400.00)		79
30			.00248A	.00248A	.00248 (403.22)		79
31				.00248N	.00248 (403.22)		79

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3				.00248N	.00248 (403.22)		79
4				.00248N	.00248 (403.22)		79
5				.00248N	.00248 (403.22)		79
6			.00244A	.00244A	.00244 (409.83)		79
7				.00244N	.00244 (409.83)		79
10			.00240A	.00240A	.00240 (416.66)		79
11				.00240N	.00240 (416.66)		79
12				.00240N	.00240 (416.66)		79
13				.00240N	.00240 (416.66)		79
14				.00240N	.00240 (416.66)		79
17			.00235A	.00235A	.00235 (425.53)		79
18				.00235N	.00235 (425.53)		79
19				.00235N	.00235 (425.53)		79
20			.00230A	.00230A	.00230 (434.78)		79
21			.00229A	.00229A	.00229 (436.68)		79
24			.00228A	.00228A	.00228 (438.59)		79
25			.00225A	.00225A	.00225 (444.44)		79
26				.00225N	.00225 (444.44)		79
27			.00220A	.00220A	.00220 (454.54)		79
28	.00197	.00197	.00190A	.00190A	.00190 (526.31)	5	84

MEXICAN PESO FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				.00190N	.00190 (526.31)		84
2				.00190N	.00190 (526.31)		84
3				.00190N	.00190 (526.31)		84
4	Exchange Closed; Independence Day						
5		.00195B		.00195B	.00195 (512.82)		84
8				.00195N	.00195 (512.82)		84
9				.00195N	.00195 (512.82)		84
10	.00196@.00195	.00196	.00190A	.00190A	.00190 (526.31)	26	84
11			.00187A	.00187A	.00187 (534.75)		84
12	.00180	.00180	.00171	.00171	.00171 (584.79)	7	84
15		.00172B		.00171N	.00171 (584.79)		84
16	.00171	.00171	.00160	.00165B	.00165 (606.06)	8	76
17	.00160	.00160	.00160	.00160	.00160 (625.00)	5	76
18				.00160N	.00160 (625.00)		76
19	.00165	.00165	.00165	.00165	.00165 (606.06)	3	81
22				.00165N	.00165 (606.06)		81
23				.00165N	.00165 (606.06)		81
24			.00160A	.00165N	.00165 (606.06)		81
25				.00165N	.00165 (606.06)		81
26		.00170B		.00170B	.00170 (588.23)		81
29	.00170	.00171B	.00170	.00171B	.00171 (584.79)	50	131
30	.00170	.00170	.00169	.00170	.00170 (588.23)	51	182
31				.00170N	.00170 (588.23)		182

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1				.00170N	.00170 (588.23)		182
2				.00170N	.00170 (588.23)		182
5				.00170N	.00170 (588.23)		182
6				.00170N	.00170 (588.23)		182
7	.00170	.00175B	.00170	.00175B	.00175 (571.42)		182
8	.00170	.00190	.00170	.00190	.00190 (526.31)	60	203
9			.00185A	.00185A	.00185 (540.54)	1	203
12				.00185N	.00185 (540.54)		203
13				.00185N	.00185 (540.54)		202
14	.00179	.00179	.00179	.00179	.00179 (558.65)	10	207
15				.00179N	.00179 (558.65)		207
16				.00179N	.00179 (558.65)		206
19				.00179N	.00179 (558.65)		206
20				.00179N	.00179 (558.65)		206
21				.00179N	.00179 (558.65)		206
22				.00179N	.00179 (558.65)		206
23	.00179	.00179	.00179	.00179	.00179 (558.65)	5	211
26				.00179N	.00179 (558.65)		211
27				.00179N	.00179 (558.65)		211
28		.00183B		.00183B	.00183 (546.44)		211
29				.00183N	.00183 (546.44)		211
30				.00183N	.00183 (546.44)		211

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day						
3				.00183N	.00183 (546.44)		211
4				.00183N	.00183 (546.44)		211
5				.00183N	.00183 (546.44)		211
6				.00183N	.00183 (546.44)		211
9			.00180A	.00180A	.00180 (555.55)		211
10				.00180N	.00180 (555.55)		211
11	.00180	.00180	.00180	.00180	.00180 (555.55)	2	213
12				.00180N	.00180 (555.55)		213
13			.00170A	.00170A	.00170 (588.23)		213
16				.00170N	.00170 (588.23)		213
17	.00166@.00165	.00166	.00162A	.00162A	.00162 (617.28)	36	219
18	.00160	.00160	.00160	.00160	.00160 (625.00)	2	221
19				.00160N	.00160 (625.00)		221
20	.00160	.00160	.00150A	.00151A	.00151 (662.25)	1	222
23				.00151N	.00151 (662.25)		222
24				.00151N	.00151 (662.25)		222
25				.00151N	.00151 (662.25)		222
26				.00151N	.00151 (662.25)		222
27				.00151N	.00151 (662.25)		222
30				.00151N	.00151 (662.25)		222

MEXICAN PESO FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.00151N	.00151 (662.25)	....	202
2....	....	.00160B	....	.00160B	.00160 (625.00)	....	202
3....	....	....	....	.00160N	.00160 (625.00)	....	202
4....	....	....	....	.00160N	.00160 (625.00)	....	202
7....	....	....	....	.00160N	.00160 (625.00)	....	202
8....	....	....	....	.00160N	.00160 (625.00)	....	202
9....	....	....	....	.00160N	.00160 (625.00)	....	202
10....	....	....	....	.00160N	.00160 (625.00)	....	202
11....	....	....	....	.00160N	.00160 (625.00)	....	202
14....	.00151@.00150	.00160	.00150	.00160	.00160 (625.00)	76	278
15....	....	.00163B	....	.00163B	.00163 (613.49)	....	278
16....	....	....	....	.00163N	.00163 (613.49)	....	278
17....	....	....	....	.00163N	.00163 (613.49)	....	278
18....	....	....	.00160A	.00160A	.00160 (625.00)	....	278
21....	.00160	.00160	.00160	.00160	.00160 (625.00)	20	298
22....	....	....	....	.00160N	.00160 (625.00)	....	298
23....	....	....	.00155A	.00155A	.00155 (645.16)	....	298
24....	....	.00160B	....	.00155N	.00155 (645.16)	....	298
25....	.00150	.00150	.00150	.00150	.00150 (666.66)	30	328
28....	....	....	.00145A	.00145A	.00145 (689.65)	....	328
29....	.00115	.00125	.00115	.00118A	.00118 (847.45)	36	303
30....	.00125	.00125	.00125	.00125	.00125 (800.00)	3	303
31....	....	....	....	.00125N	.00125 (800.00)	....	303

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	....	.00121A	.00121A	.00121 (826.44)	....	303
4....	....	....	....	.00121N	.00121 (826.44)	....	303
5....	.00125	.00125	.00115A	.00115A	.00115 (869.56)	16	304
6....	.00125	.00135	.00110A	.00125	.00125 (800.00)	11	305
7....	.00135	.00135	.00125A	.00125A	.00125 (800.00)	15	320
8....	....	....	....	.00125N	.00125 (800.00)	5	320
11....	.00115	.00115	.00115	.00115	.00115 (869.56)	5	325
12....	.00115	.00122B	.00115	.00115	.00115 (869.56)	15	325
13....	....	....	....	.00115N	.00115 (869.56)	....	325
14....	.00116	.00117B	.00116	.00116	.00116 (862.06)	5	325
15....	....	....	....	.00116N	.00116 (862.06)	....	325
18....	.00116	.00120B	.00116	.00120B	.00120 (833.33)	1	321
19....	....	....	.00118A	.00118A	.00118 (847.45)	....	321
20....	.00120	.00120	.00120	.00120	.00120 (833.33)	10	321
21....	....	....	....	.00120N	.00120 (833.33)	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
14....	.00142	.00145B	.00142	.00145B	.00145 (689.65)	60	60
15....	.00145	.00147B	.00145	.00147B	.00147 (680.27)	24	60
16....	.00143	.00143	.00143	.00143	.00143 (699.30)	20	60
17....	.00143	.00143	.00143	.00143	.00143 (699.30)	50	110
18....	....	....	....	.00143N	.00143 (699.30)	....	110
21....	.00138	.00138	.00138	.00138	.00138 (724.63)	50	160
22....	....	....	....	.00138N	.00138 (724.63)	....	160
23....	....	....	....	.00138N	.00138 (724.63)	....	160
24....	....	....	....	.00138N	.00138 (724.63)	....	160
25....	....	....	.00134A	.00134A	.00134 (746.26)	....	160
28....	....	....	.00130A	.00130A	.00130 (769.23)	....	160
29....	.00105	.00105	.00105	.00105	.00105 (952.38)	5	165
30....	.00105	.00107B	.00105	.00107B	.00107 (934.57)	20	160
31....	....	....	....	.00107N	.00107 (934.57)	....	160

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.00107	.00107	.00102A	.00102A	.00102 (980.39)	35	165
4....	....	....	....	.00102N	.00102 (980.39)	....	165
5....	....	....	.00095A	.00095A	.00095 (1052.6)	....	165
6....	....	....	.00090A	.00095N	.00095 (1052.6)	....	165
7....	.00105	.00105	.00105	.00105	.00105 (952.38)	40	205
8....	....	....	....	.00105N	.00105 (952.38)	....	205
11....	....	....	....	.00105N	.00105 (952.38)	....	205
12....	....	....	....	.00105N	.00105 (952.38)	....	205
13....	....	....	....	.00105N	.00105 (952.38)	....	205
14....	.00096	.00105	.00096	.00105	.00105 (952.38)	25	210
15....	....	....	....	.00105N	.00105 (952.38)	....	210
18....	....	....	....	.00105N	.00105 (952.38)	....	205
19....	....	....	.00098A	.00098A	.00098 (1020.4)	....	205
20....	....	....	....	.00098N	.00098 (1020.4)	....	205
21....	....	....	....	.00098N	.00098 (1020.4)	....	....

MEXICAN PESO FUTURES DAILY VOLUME TOTALS DURING 1984 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	30	12	55	....	....	138	28	....	....	118	....
2	....	....	....	15	62	....	2	91	Closed	5	....	....
3	....	....	....	48	73	64	1	....	42	67	....	....
4	8	....	8	2	....	3	Closed	....	16	....	216	....
5	....	....	63	Closed	....	79	51	20	131	....	170	....
6	....	50	292	....	2	5	....	100	24	....	636	....
7	3	....	41	....	10	3	....	215	....	....	67	....
8	33	....	73	....	1	....	....	294	....	....	5	....
9	....	....	....	3	72	....	10	79	255	....	....	....
10	25	....	....	14	2	29	160	....	67	1	....	....
11	116	7	164	26	....	101	91	....	227	1	5	....
12	....	1	163	4	....	122	33	6	351	....	18	....
13	....	1	45	....	....	118	....	86	245	....	6	....
14	98	....	55	....	12	104	....	14	....	136	135	....
15	14	....	181	22	130	....	87	159	....	24	26	....
16	195	....	....	39	25	....	82	....	118	81	....	....
17	....	....	....	31	128	13	210	....	36	50	....	....
18	....	Closed	16	....	....	32	314	....	42	5	26	....
19	....	....	22	....	....	....	129	....	....	....	....	....
20	....	10	1	....	....	32	....	2	8	....	20	....
21	....	21	89	....	....	10	....	42	....	70	....	....
22	10	85	16	....	26	....	56	62	....	....	....	....
23	6	....	....	....	1	....	....	11	....	1	....	....
24	....	....	....	51	40	....	120	....	....	10	....	....
25	3	29	130	100	....	4	41	....	24	71	....	Closed
26	....	14	45	21	....	92	52	442	2	....	....	....
27	....	130	176	....	Closed	46	....	115	....	....	....	....
28	5	2	50	....	71	110	....	101	....	67	Closed	....
29	5	....	20	....	82	....	183	6	....	249	....	....
30	3	....	....	....	60	....	61	....	10	243	....	....
31	....	....	....	....	122	....	30	....	....	3	....	....
Total	524	380	1,662	431	919	967	1,851	1,873	1,598	1,084	1,448	....
Average	37	32	79	31	51	54	93	99	100	64	111	....

MEXICAN PESO FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	1,462	1,588	1,306	1,432	....	1,366	1,823	....	1,299	1,681	....
2	1,159	....	....	1,312	1,474	....	1,367	1,893	Closed	1,299	....	....
3	1,159	....	....	1,360	1,466	1,610	1,367	....	2,092	1,302	....	....
4	1,167	1,462	1,582	1,362	....	1,610	Closed	....	2,107	1,300	1,737	....
5	....	1,462	1,619	Closed	....	1,568	1,408	1,912	1,998	....	1,860	....
6	....	1,462	1,883	....	1,467	1,561	....	1,850	2,013	....	2,262	....
7	1,170	1,462	1,861	....	1,477	1,552	....	1,750	....	1,300	2,327	....
8	1,202	1,462	1,797	1,362	1,477	....	1,408	1,601	....	1,300	2,327	....
9	1,202	....	....	1,365	1,531	....	1,410	1,660	1,927	1,300	....	....
10	1,227	....	....	1,370	1,531	1,527	1,544	....	1,875	1,300	....	....
11	1,323	1,463	1,655	1,365	....	1,516	1,604	....	1,969	1,300	2,332	....
12	....	1,464	1,515	1,361	....	1,563	1,604	1,661	2,090	....	2,332	....
13	....	1,465	1,499	....	1,531	1,574	....	1,658	1,972	....	2,328	....
14	1,402	1,465	1,446	....	1,539	1,526	....	1,664	....	1,435	2,334	....
15	1,414	1,465	1,359	1,363	1,589	....	1,634	1,764	....	1,435	2,359	....
16	1,424	....	....	1,401	1,614	....	1,663	1,763	1,840	1,495	....	....
17	1,424	....	....	1,402	1,672	1,522	1,815	....	1,846	1,545	....	....
18	1,424	Closed	1,348	1,402	....	1,161	1,701	....	1,295	1,545	2,375	....
19	....	1,465	1,090	1,402	....	1,160	1,771	1,763	1,295	....	2,330	....
20	....	1,465	1,091	....	1,672	1,182	....	1,764	1,297	....	2,340	....
21	1,424	1,465	1,115	....	1,672	1,192	....	1,774	....	1,615	....	....
22	1,434	1,495	1,113	1,402	1,697	....	1,793	1,811	....	1,615	....	....
23	1,434	....	....	1,402	1,698	....	1,829	1,819	1,299	1,615	....	....
24	1,429	....	....	1,452	1,738	1,192	1,819	....	1,297	1,625	....	....
25	1,429	1,456	1,214	1,502	....	1,193	1,801	....	1,317	1,660	....	Closed
26	....	1,470	1,216	1,432	....	1,222	1,792	1,967	1,319	....	....	....
27	....	1,575	1,319	....	Closed	1,260	....	2,004	1,319	....	....	....
28	1,429	1,577	1,319	....	1,710	1,311	....	2,104	....	1,676	Closed	....
29	1,434	....	1,309	1,432	1,630	....	1,756	2,084	....	1,652	....	....
30	1,432	....	....	1,432	1,635	....	1,807	2,094	1,319	1,697	....	....
31	1,432	....	....	....	1,598	....	1,831	....	....	1,697	....	....
Average	1,344	1,477	1,426	1,390	1,584	1,400	1,640	1,827	1,674	1,479	2,209	....

MEXICAN PESO FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	....
18	....	Closed	....	....	....	....	....	....	....	....	....	....
19	....	....	260	....	....	364	....	....	573	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	260	....	....	364	....	....	573	....	....	....

SWISS FRANC FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	.3840@.3844	.3858	.3837	.3839@.3843	.3841 (2.6034)	6930	17223
3....	.3854@.3851	.3863	.3836	.3849@.3851	.3850 (2.5974)	9530	17425
4....	.3844@.3843	.3856	.3821	.3830@.3828	.3829 (2.6116)	9410	17758
7....	.3817@.3816	.3860	.3802	.3841@.3845	.3843 (2.6021)	13918	18817
8....	.3836@.3837	.3841	.3796	.3799@.3797	.3798 (2.6329)	16381	18267
9....	.3800@.3802	.3818	.3792	.3813@.3810	.3811 (2.6239)	17378	19791
10....	.3800@.3798	.3827	.3798	.3807@.3810	.3809 (2.6253)	13296	20048
11....	.3816@.3817	.3824	.3781	.3783@.3781	.3782 (2.6441)	14477	19904
14....	.3787@.3789	.3791	.3741	.3746@.3744	.3745 (2.6702)	13352	20615
15....	.3747@.3751	.3760	.3734	.3738@.3740	.3739 (2.6745)	16009	21382
16....	.3752@.3750	.3764	.3742	.3746@.3744	.3745 (2.6702)	13575	20657
17....	.3752@.3753	.3761	.3739	.3756@.3753	.3754 (2.6638)	9755	21214
18....	.3757@.3756	.3787	.3741	.3787@.3782	.3784 (2.6427)	14898	21468
21....	.3766@.3768	.3775	.3754	.3769@.3766	.3768 (2.6539)	8842	22461
22....	.3762@.3764	.3770	.3741	.3745@.3746	.3746 (2.6695)	13814	21518
23....	.3752@.3749	.3764	.3738	.3762@.3759	.3760 (2.6595)	11545	21596
24....	.3763@.3761	.3795	.3760	.3780@.3776	.3778 (2.6469)	18342	23609
25....	.3780@.3783	.3784	.3760	.3770@.3768	.3769 (2.6532)	11634	21954
28....	.3767@.3768	.3780	.3765	.3776@.3775	.3775 (2.6490)	8357	23125
29....	.3775@.3776	.3777	.3754	.3764@.3761	.3763 (2.6574)	10994	22332
30....	.3757@.3758	.3769	.3748	.3758@.3760	.3759 (2.6602)	13008	23039
31....	.3756@.3755	.3765	.3739	.3742@.3744	.3743 (2.6716)	15732	22812

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3728@.3729	.3740	.3689	.3689@.3691	.3690 (2.7100)	18891	22668
4....	.3675@.3677	.3682	.3657	.3661@.3664	.3663 (2.7300)	13476	22233
5....	.3665@.3667	.3679	.3658	.3669@.3671	.3670 (2.7247)	15116	21875
6....	.3672@.3674	.3679	.3658	.3663@.3664	.3664 (2.7292)	10651	21758
7....	.3662@.3661	.3662	.3634	.3637@.3638	.3638 (2.7487)	13892	22333
8....	.3624@.3626	.3636	.3611	.3615@.3613	.3614 (2.7670)	14815	23986
11....	.3605@.3606	.3619	.3584	.3617@.3614	.3615 (2.7662)	16862	23288
12....	.3592@.3593	.3600	.3577	.3584@.3581	.3583 (2.7909)	12065	22747
13....	.3581@.3579	.3583	.3564	.3570@.3568	.3569 (2.8019)	17889	24137
14....	.3582@.3584	.3595	.3574	.3578@.3576	.3577 (2.7956)	12045	23930
15....	.3609@.3608	.3618	.3597	.3614@.3616	.3615 (2.7662)	12301	24352
18....	Exchange Closed; President's Day						
19....	.3555@.3557	.3569	.3553	.3561@.3560	.3561 (2.8081)	16198	23824
20....	.3561@.3562	.3562	.3543	.3549@.3551	.3550 (2.8169)	10648	23453
21....	.3545@.3543	.3554	.3532	.3542@.3545	.3544 (2.8216)	18806	24098
22....	.3506@.3509	.3523	.3502	.3508@.3504	.3506 (2.8522)	11492	23203
25....	.3456@.3458	.3473	.3423	.3429@.3428	.3429 (2.9163)	18382	22774
26....	.3409@.3412	.3500	.3408	.3467@.3464	.3465 (2.8860)	19730	21920
27....	.3549@.3553	.3560	.3524	.3544@.3545	.3544 (2.8216)	16763	21832
28....	.3535@.3536	.3544	.3491	.3494@.3492	.3493 (2.8628)	13404	21966

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3492@.3493	.3530	.3474	.3495@.3491	.3493 (2.8628)	14481	21256
4....	.3463@.3460	.3473	.3450	.3469@.3467	.3468 (2.8835)	13454	19966
5....	.3438@.3435	.3442	.3420	.3428@.3426	.3427 (2.9180)	10043	17764
6....	.3427@.3426	.3481	.3416	.3468@.3471	.3471 (2.8810)	8467	16045
7....	.3445	.3452	.3438	.3443@.3442	.3443 (2.9044)	2939	15037
8....	.3442	.3479	.3442	.3458@.3452	.3455 (2.8943)	2661	13910
11....	.3500@.3501	.3518B	.3491A	.3512@.3517	.3514 (2.8457)	2723	12392
12....	.3501	.3531	.3483A	.3526@.3528	.3527 (2.8352)	1208	11363
13....	.3521	.3542B	.3493	.3494@.3498	.3496 (2.8604)	1272	11046
14....	.3480@.3479	.3484B	.3461	.3466@.3469	.3468 (2.8835)	1371	10346
15....	.3450@.3447	.3483	.3447	.3463@.3460	.3462 (2.8885)	1715	9382
18....	.3479	.3498B	.3478	.3496	.3496 (2.8604)	446	9014
19....	....	....	....	....	....	48	....

SWISS FRANC FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	.3890	.3902B	.3882	.3887@.3889B	.3888 (2.5720)	241	1055
3....	.3895	.3907	.3882A	.3894@.3896	.3895 (2.5673)	170	1051
4....	.3890	.3898	.3865	.3870@.3874B	.3873 (2.5819)	281	1095
7....	.3858@.3859	.3900	.3842A	.3885	.3885 (2.5740)	189	1089
8....	.3881	.3882	.3836	.3838	.3838 (2.6055)	245	1023
9....	.3839	.3853	.3830	.3853@.3849	.3851 (2.5967)	101	981
10....	.3840	.3866	.3837	.3849@.3847	.3848 (2.5987)	86	983
11....	.3853	.3862	.3818	.3819@.3818	.3819 (2.6184)	72	1001
14....	.3828	.3830	.3781	.3781	.3781 (2.6448)	135	1034
15....	.3789	.3797	.3771A	.3772@.3774B	.3773 (2.6504)	130	1010
16....	.3786	.3798	.3777A	.3777A	.3777 (2.6476)	36	1017
17....	.3786	.3792	.3773A	.3789B	.3789 (2.6392)	163	1078
18....	.3790	.3822	.3772	.3822@.3816A	.3817 (2.6198)	139	1128
21....	.3802	.3808	.3785	.3804@.3800A	.3801 (2.6308)	89	1138
22....	.3799	.3800	.3776	.3778@.3779	.3779 (2.6462)	108	1152
23....	.3784	.3794B	.3768	.3792	.3792 (2.6371)	127	1163
24....	.3795@.3796	.3828	.3794	.3814@.3809A	.3811 (2.6239)	224	1168
25....	.3812	.3817	.3795	.3801	.3801 (2.6308)	108	1252
28....	.3798	.3812	.3798	.3807	.3807 (2.6267)	397	1334
29....	.3809	.3809	.3784A	.3794	.3794 (2.6357)	282	1408
30....	.3788	.3797	.3777	.3788	.3788 (2.6399)	105	1439
31....	.3786	.3795	.3771	.3775	.3775 (2.6490)	238	1485

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3758@.3756	.3770	.3722	.3722@.3726	.3724 (2.6852)	659	1712
4....	.3710	.3715	.3688	.3693@.3697	.3695 (2.7063)	468	1869
5....	.3695	.3710	.3689	.3702@.3700	.3701 (2.7019)	286	1854
6....	.3703@.3704	.3711	.3687	.3694@.3693	.3694 (2.7070)	238	1916
7....	.3691	.3691	.3665	.3669@.3668	.3669 (2.7255)	702	1862
8....	.3658	.3669	.3646	.3647@.3646	.3647 (2.7419)	483	1789
11....	.3638@.3639	.3655	.3617	.3652@.3648	.3650 (2.7397)	609	1909
12....	.3625	.3630	.3611	.3615	.3615 (2.7662)	526	2049
13....	.3611	.3616B	.3597	.3600@.3602	.3601 (2.7770)	975	2367
14....	.3616	.3625	.3605	.3607@.3606	.3606 (2.7731)	775	2378
15....	.3639@.3642	.3650	.3628	.3647@.3650	.3648 (2.7412)	1243	2601
18....	Exchange Closed; President's Day						
19....	.3588@.3585	.3601	.3583	.3591@.3593	.3592 (2.7839)	1429	2797
20....	.3592@.3594	.3594	.3574	.3580@.3583B	.3582 (2.7917)	582	2857
21....	.3577	.3589	.3566	.3575@.3577B	.3577 (2.7956)	1750	3825
22....	.3544@.3541	.3558	.3534	.3539@.3542	.3541 (2.8240)	1673	4040
25....	.3488@.3489	.3505	.3456	.3460@.3459	.3460 (2.8901)	3421	5338
26....	.3441@.3444	.3532	.3439	.3500@.3495	.3497 (2.8595)	2921	5812
27....	.3600@.3585	.3600	.3555	.3580@.3577	.3578 (2.7948)	2583	6069
28....	.3567@.3566	.3575	.3524	.3528@.3525	.3527 (2.8352)	2856	6585

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3523@.3525	.3560	.3508	.3530@.3527	.3528 (2.8344)	3001	6727
4....	.3495@.3493	.3506	.3484	.3502@.3500	.3501 (2.8563)	5175	8577
5....	.3466@.3465	.3475	.3453	.3460@.3459	.3460 (2.8901)	6624	9745
6....	.3457@.3459	.3516	.3448	.3506@.3509	.3507 (2.8514)	15739	12722
7....	.3478@.3481	.3488	.3473	.3476@.3477	.3477 (2.8760)	11641	12131
8....	.3475@.3477	.3512	.3473	.3490@.3485	.3487 (2.8677)	11431	13760
11....	.3528@.3530	.3551	.3522	.3544@.3549	.3546 (2.8200)	18127	17124
12....	.3530@.3532	.3562	.3512	.3556@.3560	.3558 (2.8105)	26177	19170
13....	.3555@.3552	.3572	.3522	.3524@.3527	.3526 (2.8360)	20684	19727
14....	.3511@.3509	.3517	.3492	.3499@.3502	.3501 (2.8563)	19500	17584
15....	.3485@.3484	.3519	.3482	.3492@.3494	.3493 (2.8628)	15388	18853
18....	.3510@.3511	.3572	.3509	.3565@.3561	.3563 (2.8066)	21506	21378
19....	.3620@.3617	.3697	.3603	.3697@.3693	.3695 (2.7063)	31050	22586
20....	.3655@.3657	.3686	.3635	.3643@.3647	.3645 (2.7434)	21657	22383
21....	.3663@.3690	.3725	.3663	.3709@.3705	.3707 (2.6975)	18484	22338
22....	.3707@.3709	.3715	.3684	.3709@.3712	.3710 (2.6954)	10523	22299
25....	.3678@.3680	.3680	.3666	.3671@.3670	.3671 (2.7240)	9621	22633
26....	.3674@.3673	.3709	.3671	.3694@.3693	.3693 (2.7078)	14065	22743
27....	.3785@.3781	.3808	.3768	.3783@.3787	.3785 (2.6420)	20401	21280
28....	.3818@.3817	.3823	.3786	.3815@.3819	.3817 (2.6198)	19613	21812
29....	.3874@.3862	.3902	.3845	.3889@.3885	.3887 (2.5726)	20376	21396

SWISS FRANC FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3833@.3830	.3844	.3814	.3823@.3825	.3824 (2.6150)	14210	20856
2....	.3779@.3782	.3840	.3779	.3833@.3827	.3830 (2.6109)	17770	23892
3....	.3802@.3805	.3820	.3774	.3786@.3783	.3785 (2.6420)	16446	23424
4....	.3770@.3772	.3795	.3738	.3777@.3775	.3776 (2.6483)	16771	22372
5....	Exchange Closed; Good Friday						
8....	.3735@.3738	.3829	.3735	.3822@.3829	.3825 (2.6143)	15347	24903
9....	.3790@.3789	.3806	.3764	.3771@.3775	.3773 (2.6504)	25306	25633
10....	.3790@.3787	.3818	.3773	.3802@.3804	.3803 (2.6295)	21842	25940
11....	.3851@.3870	.3908	.3851	.3895@.3908	.3901 (2.5634)	22778	25478
12....	.3913@.3910	.3934	.3876	.3921@.3919	.3920 (2.5510)	20941	26473
15....	.3996@.3992	.3996	.3966	.3973@.3976	.3974 (2.5163)	18452	24983
16....	.4015@.4005	.4021	.3962	.3990@.3992	.3991 (2.5056)	22943	24604
17....	.3977@.3975	.4000	.3955	.3968@.3970	.3969 (2.5195)	15895	23551
18....	.4000@.4020	.4077	.3995	.4074@.4077	.4075 (2.4539)	23105	23367
19....	.4060@.4064	.4075	.4048	.4060@.4062	.4061 (2.4624)	11426	23464
22....	.4041@.4042	.4057	.4003	.4006@.4008	.4007 (2.4956)	15135	23546
23....	.4017@.4019	.4040	.3851	.3882@.3878	.3880 (2.5773)	33140	25396
24....	.3861@.3858	.3891	.3848	.3884@.3881	.3882 (2.5759)	23220	24863
25....	.3862@.3860	.3870	.3814	.3837@.3831	.3834 (2.6082)	22023	24400
26....	.3827@.3830	.3857	.3820	.3838@.3835	.3836 (2.6068)	14602	23783
29....	.3849@.3850	.3888	.3827	.3885@.3883	.3884 (2.5746)	19204	25218
30....	.3881@.3900	.3904	.3832	.3835@.3841	.3838 (2.6055)	18520	24374
1....	.3807@.3809	.3841	.3797	.3832@.3829	.3831 (2.6102)	16798	23568
2....	.3782@.3779	.3795	.3762	.3767@.3762	.3765 (2.6560)	20454	23092

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	.3750@.3746	.3750	.3682	.3688@.3682	.3685 (2.7137)	23861	24403
6....	.3672@.3668	.3716	.3659	.3692@.3689	.3690 (2.7100)	21857	23105
7....	.3739@.3734	.3775	.3734	.3771@.3768	.3769 (2.6532)	22883	22380
8....	.3744@.3742	.3764	.3730	.3744@.374	.3746 (2.6695)	15233	22074
9....	.3830@.3828	.3848	.3815	.3823@.3828	.3825 (2.6143)	19394	21978
10....	.3822@.3819	.3843	.3805	.3838@.3841	.3839 (2.6048)	11748	21523
13....	.3864@.3866	.3892	.3852	.3886@.3883	.3884 (2.5746)	18692	22407
14....	.3886@.3890	.3917	.3854	.3899@.3902	.3900 (2.5641)	26032	22347
15....	.3866@.3888	.3920	.3875	.3913@.3920	.3916 (2.5536)	22009	23178
16....	.3850@.3846	.3880	.3845	.3871@.3865	.3868 (2.5853)	17836	22295
17....	.3862@.3865	.3897	.3862	.3886@.3884	.3885 (2.5740)	11721	22478
20....	.3932@.3934	.3942	.3850	.3858@.3859	.3859 (2.5913)	24379	22273
21....	.3895@.3889	.3900	.3844	.3887@.3889	.3888 (2.5720)	22509	22119
22....	.3870@.3877	.3886	.3856	.3879@.3877	.3878 (2.5786)	15117	22043
23....	.3855@.3852	.3877	.3846	.3874@.3871	.3873 (2.5819)	13666	22601
24....	.3857@.3855	.3859	.3816	.3827@.3824	.3826 (2.6136)	11896	22795
27....	Exchange Closed; Memorial Day						
28....	.3825@.3827	.3833	.3806	.3817@.3819	.3818 (2.6191)	15065	22322
29....	.3830@.3826	.3882	.3819	.3875@.3877	.3876 (2.5799)	17414	21959
30....	.3874@.3881	.3881	.3830	.3858@.3854	.3856 (2.5933)	18927	21407
31....	.3844@.3846	.3916	.3832	.3913@.3911	.3912 (..5562)	22206	23822

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	.3913@.3917	.3928	.3888	.3916@.3919	.3918 (2.5523)	17948	22044
4....	.3906@.3907	.3923	.3885	.3890@.3893	.3892 (2.5693)	11342	19838
5....	.3887@.3888	.3896	.3871	.3894@.3896	.3895 (2.5673)	6885	18371
6....	.3896@.3898	.3909	.3881	.3888@.3892	.3890 (2.5706)	3904	16996
7....	.3890	.3894	.3844	.3852@.3847	.3850 (2.5974)	3921	16060
10....	.3840@.3839	.3848	.3824	.3843@.3845	.3844 (2.6014)	3022	13459
11....	.3843	.3862	.3842	.3854@.3856	.3854 (2.5947)	2673	11727
12....	.3859	.3862	.3841	.3841@.3844	.3842 (2.6028)	2191	9581
13....	.3829@.3825	.3850B	.3823	.3835@.3833	.3834 (2.6082)	2186	8533
14....	.3870	.3897	.3864	.3883@.3888	.3888 (2.5720)	3535	7216
17....	.3875	.3885	.3875	.3880	.3880 (2.5773)	753	6469
18....	....	....	....	....	....	9	....
19....	....	....	....	....	....	7	....
20....	....	....	....	....	....	20	1

SWISS FRANC FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	.3935	.3940B	.3930	.3933B	.3933 (2.5425)	10	65
3....	.3935	.3948B	.3930	.3940B	.3940 (2.5380)	15	63
4....	.3933	.3933	.3920A	.3930	.3920 (2.5510)	3	62
7....	.3915	.3955	.3895A	.3930	.3930 (2.5445)	4	57
8....	.3920	.3920	.3881A	.3883A	.3883 (2.5753)	19	63
9....	.3880	.3900	.3875A	.3891A	.3891 (2.5700)	10	68
10....	....	.3900B	.3860A	.3888A	.3888 (2.5720)	....	63
11....	....	.3895B	.3858A	.3858A	.3858 (2.5920)	....	63
14....	....	....	.3820A	.3821A	.3821 (2.6171)	....	63
15....	....	.3829B	.3811A	.3811A	.3813 (2.6226)	....	63
16....	.3824	.3825B	.3814A	.3814A	.3814 (2.6219)	7	70
17....	.3825	.3825	.3810A	.3825	.3823 (2.6157)	2	71
18....	.3827	.3848B	.3815A	.3848B	.3848 (2.5980)	1	72
21....	.3840	.3840	.3825A	.3835A	.3833 (2.6089)	1	73
22....	.3836	.3836	.3809A	.3809A	.3809 (2.6253)	17	72
23....	.3814	.3820B	.3803A	.3813	.3820 (2.6178)	29	51
24....	.3844	.3865	.3840A	.3865	.3842 (2.6028)	8	48
25....	....	....	.3830A	.3834A	.3832 (2.6096)	....	48
28....	.3840@.3842	.3844B	.3840	.3842	.3842 (2.6028)	10	58
29....	.3842	.3842	.3825A	.3825A	.3825 (2.6143)	5	61
30....	.3819	.3824	.3815	.3820A	.3820 (2.6178)	13	64
31....	.3830	.3830	.3805A	.3820	.3807 (2.6267)	4	67

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3800	.3800	.3766A	.3766A	.3766 (2.6553)	11	76
4....	.3758	.3758	.3730	.3730@.3732B	.3731 (2.6802)	11	81
5....	.3732	.3737B	.3727A	.3732	.3735 (2.6773)	2	79
6....	.3737	.3740B	.3725A	.3735	.3727 (2.6831)	3	79
7....	.3720	.3720	.3696A	.3700	.3700 (2.7027)	5	81
8....	.3695	.3700B	.3677	.3677	.3677 (2.7196)	22	87
11....	.3661	.3678	.3655	.3678@.3677	.3680 (2.7173)	23	91
12....	.3670	.3670	.3645A	.3653A	.3653 (2.7374)	26	96
13....	.3650	.3650	.3638	.3638	.3639 (2.7480)	51	103
14....	.3646	.3657	.3642A	.3642A	.3642 (2.7457)	9	96
15....	.3672	.3685B	.3671A	.3685B	.3685 (2.7137)	26	106
18....	Exchange Closed; President's Day						
19....	.3630	.3634	.3622	.3627	.3627 (2.7570)	25	110
20....	.3620	.3622	.3615A	.3616A	.3616 (2.7654)	5	109
21....	.3612	.3617B	.3607A	.3610	.3610 (2.7700)	5	118
22....	.3590@.3595	.3595	.3572A	.3572A	.3576 (2.7964)	29	119
25....	.3540	.3542	.3495	.3499B	.3499 (2.8579)	47	124
26....	.3485	.3580	.3480	.3535A	.3535 (2.8288)	126	190
27....	.3608	.3625B	.3598	.3620	.3615 (2.7662)	74	240
28....	.3608	.3612	.3564A	.3564A	.3564 (2.8058)	13	235

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3562	.3600	.3555A	.3560	.3563 (2.8066)	15	233
4....	.3546	.3546	.3528	.3545B	.3545 (2.8208)	10	234
5....	.3508	.3521	.3500	.3500	.3500 (2.8571)	29	246
6....	.3500	.3553B	.3490	.3553B	.3551 (2.8161)	39	252
7....	.3528	.3535B	.3517	.3517	.3517 (2.8433)	75	297
8....	.3542	.3546B	.3526A	.3532	.3532 (2.8312)	19	306
11....	.3578	.3592B	.3570A	.3587B	.3588 (2.7870)	41	322
12....	.3580	.3605	.3560A	.3595	.3596 (2.7808)	51	355
13....	.3595	.3615	.3563	.3563	.3567 (2.8034)	40	357
14....	.3553	.3553	.3534	.3538@.3542B	.3542 (2.8232)	39	379
15....	.3527	.3558	.3526	.3533B@.3538	.3534 (2.8296)	42	398
18....	.3553	.3612	.3553	.3608@.3598	.3603 (2.7754)	105	449
19....	.3668@.3667	.3735	.3647A	.3734B@.3735	.3735 (2.6773)	234	490
20....	.3700	.3725	.3675	.3683A@.3688	.3686 (2.7129)	157	526
21....	.3745	.3775	.3722	.3744B@.3748	.3746 (2.6695)	142	546
22....	.3749	.3754	.3727	.3754@.3751A	.3752 (2.6652)	76	549
25....	.3720	.3720	.3706	.3711	.3711 (2.6946)	156	610
26....	.3712	.3745	.3711A	.3735@.3734A	.3734 (2.6780)	106	649
27....	.3827	.3844	.3809A	.3822@.3823	.3823 (2.6157)	158	673
28....	.3850@.3853	.3860	.3820	.3852	.3855 (2.5940)	88	656
29....	.3915	.3945	.3886	.3930@.3927A	.3928 (2.5458)	356	797

SWISS FRANC FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3870@.3865	.3881B	.3852	.3862	.3862 (2.5893)	255	970
2....	.3813	.3875	.3813	.3875@.3865A	.3868 (2.5853)	128	972
3....	.3845	.3855	.3797	.3821B	.3821 (2.6171)	81	983
4....	.3808	.3832B	.3773A	.3810A	.3812 (2.6232)	199	985
4....	Exchange Closed; Good Friday						
8....	.3775@.3776	.3864	.3774	.3860@.3864	.3862 (2.5893)	95	994
9....	.3825	.3845	.3803A	.3808	.3808 (2.6260)	240	1055
10....	.3823	.3852	.3808A	.3837@.3839	.3838 (2.6055)	111	1087
11....	.3890	.3935	.3890	.3925@.3935	.3933 (2.5425)	172	1065
12....	.3949	.3961	.3905	.3955@.3950A	.3952 (2.5303)	250	1069
15....	.4032	.4032	.4001A	.4007	.4007 (2.4956)	319	1077
16....	.4050	.4054	.3995	.4025@.4027	.4025 (2.4844)	380	1199
17....	.4012	.4034	.3992	.4003	.4003 (2.4981)	201	1251
18....	.4035@.4060	.4116	.4035	.4112@.4116	.4110 (2.4330)	462	1339
19....	.4097@.4100	.4111	.4086	.4096B	.4095 (2.4420)	317	1507
22....	.4077	.4090B	.4034	.4036@.4038B	.4039 (2.4758)	492	1614
23....	.4050@.4052	.4065	.3885	.3917@.3912	.3913 (2.5555)	810	1824
24....	.3895@.3890	.3925	.3877A	.3914@.3916	.3915 (2.5542)	826	1919
25....	.3893	.3902B	.3845	.3867@.3865	.3866 (2.5866)	528	2007
26....	.3860@.3858	.3887B	.3854A	.3866@.3869	.3868 (2.5853)	505	2185
29....	.3884	.3923	.3864	.3918@.3916	.3917 (2.5529)	369	2258
30....	.3935	.3936B	.3867	.3868@.3875B	.3872 (2.5826)	530	2378
	IN MAY						
1....	.3844@.3843	.3876	.3834	.3864@.3866	.3865 (2.5873)	417	2380
2....	.3812@.3814	.3827	.3795	.3799@.3795	.3797 (2.6336)	499	2481
3....	.3785	.3785	.3710	.3712@.3710	.3712 (2.6939)	1700	2849
6....	.3698	.3746	.3689	.3722@.3715	.3718 (2.6896)	640	2829
7....	.3770	.3808	.3770	.3803@.3800	.3801 (2.6308)	1106	3019
8....	.3776@.3777	.3797	.3763	.3775@.3777B	.3777 (2.6476)	475	3035
9....	.3865@.3860	.3880	.3849	.3859@.3857A	.3858 (2.5920)	591	2992
10....	.3854	.3874	.3839	.3873@.3871A	.3871 (2.5833)	520	2988
13....	.3900	.3925	.3887	.3920@.3916	.3918 (2.5523)	743	3134
14....	.3923	.3952	.3888	.3932@.3936	.3934 (2.5419)	756	3295
15....	.3920@.3921	.3950	.3908	.3945@.3950	.3947 (2.5335)	871	3501
16....	.3880@.3878	.3911	.3877	.3903@.3897A	.3899 (2.5647)	707	3616
17....	.3895@.3899	.3927	.3894	.3915@.3914A	.3915 (2.5542)	550	3586
20....	.3967	.3972	.3880	.3888@.3890	.3888 (2.5720)	1705	4094
21....	.3918	.3929	.3871	.3916@.3917	.3916 (2.5536)	947	4233
22....	.3907@.3905	.3913B	.3877	.3908@.3904	.3906 (2.5601)	506	4233
23....	.3881@.3872	.3906	.3872	.3897B@.3901	.3899 (2.5647)	1026	4488
24....	.3885	.3887	.3840	.3845@.3849B	.3849 (2.5980)	2045	5156
27....	Exchange Closed; Memorial Day						
28....	.3840@.3844	.3855	.3828	.3839@.3841	.3840 (2.6041)	2356	5336
29....	.3850@.3853	.3907	.3844	.3903@.3900	.3901 (2.5634)	1976	5200
30....	.3906@.3908	.3908	.3865	.3885@.3877	.3881 (2.5766)	3876	6472
31....	.3874@.3872	.3944	.3860	.3938@.3940	.3939 (2.5387)	4203	7936
	IN JUNE						
3....	.3941@.3940	.3953	.3912	.3948@.3945	.3945 (2.5348)	10939	10611
4....	.3933@.3934	.3950	.3908	.3916@.3918	.3917 (2.5529)	9256	12053
5....	.3913@.3912	.3922	.3895	.3922@.3919	.3920 (2.5510)	13237	15109
6....	.3922@.3924	.3933	.3905	.3917@.3913	.3915 (2.5542)	12998	16442
7....	.3921@.3919	.3921	.3873	.3877@.3875	.3876 (2.5799)	14413	15749
10....	.3865@.3864	.3874	.3850	.3870@.3872	.3871 (2.5833)	13797	15472
11....	.3870@.3869	.3886	.3867	.3877@.3879	.3878 (2.5786)	10217	16938
12....	.3883@.3882	.3887	.3863	.3863@.3866	.3865 (2.5873)	8515	17657
13....	.3849@.3845	.3870	.3842	.3860@.3858	.3859 (2.5913)	13127	18635
14....	.3897@.3899	.3922	.3888	.3911@.3914	.3912 (2.5562)	17628	20370
17....	.3902@.3900	.3909	.3896	.3906@.3908	.3907 (2.5595)	7902	21248
18....	.3934@.3937	.3993	.3928	.3993@.3990	.3991 (2.5056)	22720	26340
19....	.3991@.3989	.3995	.3937	.3942@.3945	.3944 (2.5354)	21373	26189
20....	.3957@.3959	.3959	.3892	.3905@.3903	.3904 (2.5614)	21111	24707
21....	.3895@.3898	.3932	.3893	.3919@.3923	.3921 (2.5503)	11288	24916
24....	.3908@.3906	.3930	.3904	.3925@.3922	.3923 (2.5490)	9045	24767
25....	.3923@.3918	.3925	.3885	.3922@.3919	.3921 (2.5503)	13675	24577
26....	.3924@.3926	.3969	.3923	.3950@.3948	.3949 (2.5322)	22313	25046
27....	.3940@.3941	.3944	.3919	.3937@.3933	.3935 (2.5412)	16424	26254
28....	.3926@.3929	.3975	.3926	.3968@.3966	.3967 (2.5207)	17800	26928

SWISS FRANC FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3956@.3959	.3966	.3941	.3941@.3944	.3943 (2.5361)	14827	26701
2....	.3936@.3938	.3958	.3933	.3950@.3948	.3949 (2.5322)	11822	27216
3....	.3954@.3956	.3970	.3951	.3959@.3963	.3961 (2.5246)	8481	28070
4....	Exchange Closed; Independence Day						
5....	.3953@.3955	.4015	.3953	.4011@.4012	.4011 (2.4931)	14074	30788
8....	.3993@.3992	.4039	.3979	.4027@.4029	.4028 (2.4826)	21410	32376
9....	.4060@.4057	.4077	.4045	.4050@.4052	.4051 (2.4685)	21040	31788
10....	.4095@.4097	.4120	.4095	.4109@.4112	.4110 (2.4330)	18153	30963
11....	.4090@.4088	.4140	.4083	.4133@.4130	.4131 (2.4207)	20237	32215
12....	.4158@.4150	.4205	.4146	.4205@.4202	.4203 (2.3792)	21734	30356
15....	.4205@.4203	.4211	.4165	.4203@.4202	.4203 (2.3792)	24110	29379
16....	.4184@.4182	.4221	.4171	.4210@.4213	.4211 (2.3747)	26288	29372
17....	.4268@.4264	.4314	.4261	.4302@.4300	.4301 (2.3250)	30033	29174
18....	.4298@.4299	.4312	.4204	.4205@.4208	.4207 (2.3769)	33987	27507
19....	.4220@.4212	.4256	.4212	.4242@.4237	.4239 (2.3590)	20836	27141
22....	.4236@.4237	.4264	.4210	.4264@.4261	.4262 (2.3463)	21286	27814
23....	.4290@.4280	.4310	.4257	.4262@.4259	.4261 (2.3468)	27867	28420
24....	.4255@.4250	.4283	.4236	.4279@.4283	.4281 (2.3359)	23914	28953
25....	.4291@.4289	.4298	.4258	.4280@.4278	.4279 (2.3369)	23227	29238
26....	.4270@.4272	.4358	.4257	.4354@.4351	.4352 (2.2977)	28800	33084
29....	.4354@.4357	.4395	.4345	.4350@.4345	.4348 (2.2999)	25974	32585
30....	.4352@.4360	.4392	.4341	.4351@.4356	.4353 (2.2972)	28500	31448
31....	.4404@.4400	.4410	.4357	.4398@.4405	.4401 (2.2722)	25568	30891
	IN AUGUST						
1....	.4378@.4380	.4385	.4316	.4324@.4329	.4326 (2.3116)	28671	29262
2....	.4330@.4327	.4360	.4319	.4354@.4356	.4355 (2.2962)	15476	29788
5....	.4352@.4350	.4355	.4301	.4325@.4328	.4327 (2.3110)	21657	28972
6....	.4274@.4276	.4281	.4238	.4245@.4243	.4244 (2.3562)	26561	27448
7....	.4262@.4260	.4278	.4248	.4252@.4255	.4253 (2.3512)	19185	26508
8....	.4274@.4278	.4294	.4272	.4290@.4294	.4292 (2.3299)	19255	26498
9....	.4288@.4289	.4354	.4272	.4349@.4354	.4351 (2.2983)	21060	27200
12....	.4350@.4351	.4379	.4338	.4372@.4369	.4370 (2.2883)	19477	27949
13....	.4375@.4367	.4400	.4361	.4385@.4387	.4386 (2.2799)	23826	28360
14....	.4360@.4363	.4377	.4348	.4364@.4367	.4366 (2.2904)	20010	29086
15....	.4411@.4414	.4435	.4391	.4434@.4431	.4432 (2.2563)	24681	30984
16....	.4422@.4424	.4454	.4422	.4438@.4434	.4436 (2.2542)	15441	31552
19....	.4438@.4440	.4450	.4425	.4442@.4450	.4446 (2.2492)	13355	31585
20....	.4412@.4398	.4412	.4383	.4403@.4399	.4401 (2.2722)	21315	32741
21....	.4394@.4395	.4446	.4394	.4446@.4443	.4444 (2.2502)	18980	32088
22....	.4455@.4477	.4477	.4405	.4421@.4419	.4420 (2.2624)	24920	31322
23....	.4435@.4438	.4459	.4426	.4445@.4449	.4447 (2.2487)	17677	31549
26....	.4437@.4439	.4445	.4404	.4415@.4417	.4416 (2.2644)	17020	31644
27....	.4410@.4409	.4410	.4380	.4401@.4398	.4400 (2.2727)	23977	30429
28....	.4420@.4418	.4434	.4407	.4421@.4418	.4419 (2.2629)	18242	28778
29....	.4405@.4404	.4414	.4379	.4396@.4400	.4398 (2.2737)	15754	28654
30....	.4385@.4388	.4389	.4319	.4330@.4327	.4329 (2.3100)	20139	27822
	IN SEPTEMBER						
2....	Exchange Closed; Labor Day						
3....	.4273@.4270	.4275	.4242	.4244@.4242	.4243 (2.3568)	21526	24983
4....	.4267@.4272	.4294	.4253	.4277@.4273	.4275 (2.3391)	18076	22884
5....	.4273@.4274	.4281	.4211	.4217@.4221	.4219 (2.3702)	17580	21302
6....	.4180@.4160	.4180	.4130	.4150@.4152	.4151 (2.4090)	17137	20531
9....	.4108@.4102	.4150	.4102	.4110@.4114	.4112 (2.4319)	8512	13228
10....	.4124@.4123	.4139	.4106A	.4117@.4120	.4118 (2.4283)	3954	12486
11....	.4124@.4122	.4125	.4084	.4100@.4102	.4101 (2.4384)	3150	10727
12....	.4088@.4082	.4139	.4079	.4122@.4120	.4121 (2.4265)	4351	9534
13....	.4160@.4164	.4196	.4142	.4174@.4177	.4175 (2.3952)	3080	8386
16....	.4170	.4180	.4160	.4167@.4175	.4171 (2.3975)	1618	7066
17....	....	....	....	....	....	45	7090
18....	....	....	....	...	....	3	....

SWISS FRANC FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	.3987	.3990B	.3980A	.3980A	.3980 (2.5125)	3	8
3....	.3997	.3997	.3997	.3997	.3997 (2.5018)	3	5
4....	....	....	.3970A	.3970A	.3970 (2.5188)	....	5
7....	.3960	.3980B	.3945	.3980B	.3975 (2.5157)	13	16
8....	....	.3952B	.3931A	.3931A	.3931 (2.5438)	12	26
9....	.3925	.3936B	.3920A	.3935B	.3935 (2.5412)	4	26
10....	....	.3940B	.3920A	.3935N	.3935 (2.5412)	....	26
11....	.3927	.3936B	.3905A	.3905A	.3905 (2.5608)	3	29
14....	.3909	.3909	.3868A	.3868A	.3868 (2.5853)	5	30
15....	.3860	.3860	.3860	.3860	.3860 (2.5906)	3	32
16....	.3860	.3862B	.3860	.3860	.3860 (2.5906)	1	32
17....	....	.3864B	.3855A	.3864B	.3864 (2.5879)	....	32
18....	....	.3888B	.3855A	.3888B	.3888 (2.5720)	....	32
21....	....	....	.3860A	.3888N	.3873 (2.5819)	....	32
22....	....	....	.3849A	.3849A	.3849 (2.5980)	....	32
23....	.3848	.3848	.3848	.3848	.3860 (2.5906)	10	29
24....	.3895@.3900	.3902B	.3880A	.3900	.3880 (2.5773)	2	31
25....	.3874	.3874	.3865A	.3865A	.3865 (2.5873)	1	32
28....	.3885	.3885	.3880A	.3885	.3883 (2.5753)	10	42
29....	....	....	.3864A	.3864A	.3864 (2.5879)	....	42
30....	....	.3865B	.3855A	.3864N	.3864 (2.5879)	....	42
31....	.3856	.3865B	.3847A	.3847A	.3847 (2.5994)	2	42

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3831	.3855	.3807A	.3807A	.3807 (2.6267)	18	60
4....	.3790	.3790	.3770A	.3770A	.3770 (2.6525)	4	64
5....	.3777	.3782	.3770A	.3775	.3775 (2.6490)	8	68
6....	.3787	.3787	.3765A	.3769A	.3769 (2.6532)	1	68
7....	.3755	.3755	.3745A	.3746@.3745A	.3745 (2.6702)	5	68
8....	.3738	.3738	.3720	.3720	.3720 (2.6881)	2	67
11....	.3715	.3718B	.3702A	.3718B	.3718 (2.6896)	1	66
12....	.3699	.3699	.3685A	.3686A	.3686 (2.7129)	6	58
13....	.3686	.3687B	.3677A	.3677A	.3677 (2.7196)	12	65
14....	....	.3692B	....	.3677N	.3677 (2.7196)	1	64
15....	.3700	.3730	.3700	.3730	.3730 (2.6809)	21	66
18....	Exchange Closed; President's Day						
19....	.3675	.3675	.3667A	.3675	.3675 (2.7210)	2	67
20....	.3657	.3657	.3657	.3657	.3657 (2.7344)	1	67
21....	.3665	.3666	.3650	.3650	.3650 (2.7397)	20	83
22....	....	....	.3610A	.3610A	.3616 (2.7654)	....	83
25....	.3575	.3584	.3538A	.3538A	.3538 (2.8264)	3	79
26....	.3538	.3600B	.3525A	.3573A	.3575 (2.7972)	10	83
27....	.3670	.3670	.3635	.3635	.3659 (2.7329)	17	105
28....	.3665	.3665	.3606A	.3606A	.3606 (2.7731)	9	112

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3638	.3638	.3595A	.3600A	.3600 (2.7777)	1	113
4....	....	....	.3571A	.3600N	.3572 (2.7995)	....	113
5....	.3550	.3550	.3541A	.3541A	.3541 (2.8240)	36	149
6....	....	.3575B	....	.3575B	.3585 (2.7894)	....	149
7....	.3570	.3575	.3560	.3560	.3560 (2.8089)	4	153
8....	....	.3580B	....	.3560N	.3560 (2.8089)	....	153
11....	.3625	.3640	.3619	.3622A	.3622 (2.7609)	19	154
12....	.3600	.3650	.3600	.3650	.3630 (2.7548)	13	167
13....	.3628	.3640B	.3598A	.3598A	.3598 (2.7793)	4	170
14....	.3585	.3595B	.3580	.3581	.3581 (2.7925)	6	173
15....	.3580	.3600B	.3579A	.3584A	.3584 (2.7901)	3	175
18....	.3650	.3650	.3650	.3650	.3650 (2.7397)	2	176
19....	.3720	.3790	.3693	.3780A	.3784 (2.6427)	38	189
20....	.3762	.3763B	.3729A	.3729A	.3729 (2.6816)	15	196
21....	.3815	.3815	.3785A	.3795	.3795 (2.6350)	7	195
22....	.3812	.3815	.3790A	.3815	.3800 (2.6315)	16	211
25....	.3780	.3780	.3760A	.3760A	.3780 (2.6595)	1	210
26....	....	.3780B	....	.3780B	.3780 (2.6455)	....	210
27....	.3860	.3900B	.3860	.3870A	.3870 (2.5839)	5	210
28....	.3880	.3910B	.3880	.3900A	.3900 (2.5641)	4	220
29....	.3950	.3985	.3940A	.3970A	.3970 (2.5188)	35	248

SWISS FRANC FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3921	.3930	.3910A	.3913	.3913 (2.5555)	27	259
2....	.3887	.3922B	.3885	.3885	.3917 (2.5529)	15	249
3....	.3920	.3920	.3865	.3870B	.3870 (2.5839)	7	254
4....	.3862	.3872B	.3830A	.3860B	.3860 (2.5906)	22	245
5....	Exchange Closed; Good Friday						
8....	....	.3904B	.3830A	.3904B	.3908 (2.5588)	....	245
9....	.3885	.3885	.3855A	.3855A	.3855 (2.5940)	5	248
10....	.3870	.3910	.3860A	.3883A	.3883 (2.5753)	43	259
11....	.3933	.3975	.3933	.3975	.3975 (2.5157)	21	258
12....	.3995	.4015	.3958	.4007@.4000A	.3998 (2.5012)	37	257
15....	.4055	.4078	.4048A	.4060@.4052A	.4052 (2.4679)	59	306
16....	.4091	.4091	.4051A	.4068B	.4068 (2.4582)	28	311
17....	.4050	.4050	.4040A	.4050	.4050 (2.4691)	1	312
18....	.4125	.4156	.4125	.4153A	.4153 (2.4078)	9	319
19....	.4150	.4160	.4135A	.4135A	.4139 (2.4160)	17	325
22....	.4120	.4140	.4079A	.4079A	.4082 (2.4497)	13	330
23....	.4107	.4107	.3935	.3955	.3955 (2.5284)	53	349
24....	.3935	.3972B	.3935	.3955B	.3955 (2.5284)	16	364
25....	.3945	.3945	.3895	.3905A	.3905 (2.5608)	18	362
26....	.3900	.3930	.3900	.3908A	.3908 (2.5588)	25	373
29....	.3922	.3960	.3915A	.3955A	.3955 (2.3284)	61	387
30....	.3945	.3950	.3905A	.3905A	.3911 (2.5568)	3	388

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3860	.3911B	.3880	.3902	.3902 (2.5627)	9	379
2....	.3865	.3870	.3836A	.3838@.3836A	.3837 (2.6062)	38	383
3....	.3815	.3815	.3742	.3742@.3746	.3744 (2.6709)	36	394
6....	.3744	.3778B	.3730	.3755A	.3755 (2.6631)	61	380
7....	.3810	.3839	.3810	.3839	.3836 (2.6068)	14	378
8....	.3820	.3828B	.3805A	.3809	.3809 (2.6253)	17	370
9....	.3890@.3895	.3912	.3886A	.3912	.3888 (2.5720)	9	374
10....	.3895	.3905	.3870	.3902A	.3902 (2.5627)	33	375
13....	.3945	.3958	.3932A	.3950A	.3953 (2.5297)	12	376
14....	.3960	.3980B	.3920	.3967B	.3967 (2.5207)	50	380
15....	.3960	.3980B	.3944	.3980B	.3980 (2.5125)	26	339
16....	.3922@.3910	.3940B	.3910	.3930A	.3932 (2.5432)	16	346
17....	.3940	.3955	.3930	.3949@.3948A	.3948 (2.5329)	32	360
20....	.4000	.4004	.3920	.3920A	.3920 (2.5510)	94	388
21....	.3930	.3960B	.3930	.3947B@.3952	.3951 (2.5310)	12	397
22....	.3945	.3948	.3921A	.3940	.3940 (2.5380)	27	392
23....	.3915	.3935B	.3908	.3935B	.3931 (2.5438)	5	394
24....	.3911@.3910	.3911	.3865	.3879	.3875 (2.5806)	93	425
27....	Exchange Closed; Memorial Day						
28....	.3865	.3881B	.3858	.3864A@.3861	.3863 (2.5886)	52	397
29....	.3878	.3933	.3878	.3930A	.3930 (2.5445)	25	387
30....	.3940	.3940	.3900	.3909B	.3909 (2.5581)	28	390
31....	.3895	.3975	.3895	.3970@.3960	.3965 (2.5220)	62	413

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3....	.3980	.3995	.3960A	.3970	.3970 (2.5188)	40	433
4....	.3965	.3978B	.3943A	.3943A	.3943 (2.5361)	17	447
5....	.3948	.3948	.3925	.3945	.3945 (2.5348)	43	475
6....	.3951	.3954	.3932A	.3938A	.3938 (2.5393)	16	485
7....	.3935	.3935	.3900	.3900A	.3900 (2.5641)	135	503
10....	.3895	.3898	.3878	.3895A	.3895 (2.5673)	20	500
11....	.3900	.3912	.3900	.3906A	.3906 (2.5601)	22	484
12....	.3908	.3914	.3890	.3890	.3890 (2.5706)	200	627
13....	.3887	.3894	.3875	.3883A	.3883 (2.5753)	97	651
14....	.3920@.3933	.3949	.3920	.3940@.3945	.3940 (2.5380)	175	663
17....	.3940	.3940	.3925	.3931@.3935B	.3933 (2.5425)	71	692
18....	.3961	.4018	.3953	.4018@.4014A	.4015 (2.4906)	125	679
19....	.4010	.4016B	.3963	.3969@.3966	.3969 (2.5195)	146	679
20....	.3985	.3985	.3915	.3933@.3930	.3932 (2.5432)	136	717
21....	.3919	.3960B	.3919	.3950	.3949 (2.5322)	65	709
24....	.3940	.3959	.3934	.3952	.3952 (2.5303)	40	713
25....	.3955	.3957	.3921	.3953A@.3949	.3950 (2.5316)	87	727
26....	.3955@.3956	.3998	.3955	.3982@.3978A	.3979 (2.5131)	134	728
27....	.3972	.3972	.3950	.3964A@.3962	.3963 (2.5233)	57	739
28....	.3980	.4000B	.3978A	.3994A@.3997	.3995 (2.5031)	281	955

SWISS FRANC FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.3988@.3986	.3990	.3965	.3966	.3966 (2.5214)	159	1003
2....	.3963	.3985	.3961	.3973A	.3973 (2.5169)	53	1002
3....	.3978@.3979	.3998B	.3977	.3985@.3986	.3986 (2.5087)	53	989
4....	Exchange Closed; Independence Day						
5....	.3985	.4044	.3985	.4044	.4041 (2.4746)	232	1048
8....	.4023@.4018	.4067B	.4006	.4054	.4054 (2.4666)	240	1106
9....	.4091	.4104	.4073	.4077@.4078B	.4078 (2.4521)	363	1156
10....	.4128	.4150	.4127	.4140B@.4143	.4140 (2.4154)	390	1231
11....	.4121@.4118	.4175	.4112	.4165@.4163A	.4163 (2.4021)	265	1249
12....	.4175	.4241	.4175	.4240@.4241	.4240 (2.3584)	496	1261
15....	.4235	.4244	.4197	.4237B@.4238	.4238 (2.3596)	331	1286
16....	.4215	.4253	.4201A	.4248	.4243 (2.3568)	522	1448
17....	.4294@.4298	.4348	.4294	.4336@.4333A	.4334 (2.3073)	1085	1783
18....	.4340	.4341	.4236	.4241@.4240A	.4241 (2.3579)	1097	2145
19....	.4258	.4291	.4247A	.4279@.4272A	.4274 (2.3397)	587	2348
22....	.4270	.4300	.4244	.4298@.4299	.4298 (2.3266)	281	2292
23....	.4327	.4344	.4292	.4293	.4294 (2.3288)	587	2336
24....	.4290@.4284	.4316	.4271	.4316	.4316 (2.3169)	380	2382
25....	.4323@.4322	.4332	.4292	.4312@.4315	.4314 (2.3180)	255	2384
26....	.4307	.4393	.4293A	.4389@.4390	.4389 (2.2784)	697	2623
29....	.4398	.4438	.4386	.4391@.4386	.4389 (2.2784)	893	2810
30....	.4397	.4432	.4383A	.4393@.4398B	.4395 (2.2753)	1086	3121
31....	.4445	.4449	.4400	.4441@.4445	.4443 (2.2507)	614	3184

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.4420	.4427B	.4355	.4363@.4369B	.4366 (2.2904)	894	3183
2....	.4369@.4370	.4400	.4357	.4398@.4396	.4397 (2.2742)	282	3215
5....	.4392@.4394	.4394	.4339	.4368@.4365A	.4367 (2.2899)	810	3254
6....	.4310	.4318	.4276	.4280@.4282	.4281 (2.3359)	811	3226
7....	.4300@.4302	.4317	.4286A	.4294@.4291	.4292 (2.3299)	993	3551
8....	.4315@.4320	.4331	.4306	.4324@.4330	.4329 (2.3100)	914	3827
9....	.4325	.4389	.4310	.4386@.4389	.4388 (2.2789)	695	4155
12....	.4390@.4387	.4418	.4375	.4406@.4409	.4407 (2.2691)	1225	4322
13....	.4419@.4420	.4439	.4395	.4426	.4426 (2.2593)	1114	4463
14....	.4400@.4398	.4415	.4386	.4404@.4401	.4403 (2.2711)	665	4474
15....	.4450@.4451	.4477	.4430	.4473@.4474	.4473 (2.2356)	1284	4611
16....	.4464	.4494	.4463	.4477@.4473	.4475 (2.2346)	1237	4561
19....	.4478@.4480	.4489	.4461	.4477B@.4489	.4483 (2.2306)	716	4693
20....	.4450@.4435	.4450	.4420	.4442@.4439	.4439 (2.2527)	1205	4885
21....	.4434@.4430	.4486	.4430	.4483@.4480	.4481 (2.2316)	1666	5636
22....	.4490@.4511	.4512	.4442	.4459@.4456	.4458 (2.2431)	1931	5905
23....	.4474@.4475	.4495	.4461A	.4483@.4486	.4484 (2.2301)	1028	5990
26....	.4479@.4475	.4483	.4443	.4452@.4454	.4453 (2.2456)	1096	6151
27....	.4448@.4446	.4448	.4402	.4440@.4432	.4437 (2.2537)	2680	6701
28....	.4458@.4455	.4474	.4446	.4460@.4456	.4458 (2.2431)	1905	6924
29....	.4445@.4443	.4452	.4417	.4433@.4438	.4436 (2.2542)	1335	7101
30....	.4427@.4422	.4428	.4358	.4365@.4370	.4368 (2.2893)	3992	7585

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	.4308@.4312	.4313	.4279	.4281@.4279	.4280 (2.3364)	7338	9852
4....	.4308@.4306	.4332	.4291	.4314@.4310	.4312 (2.3191)	10446	9967
5....	.4312@.4310	.4319	.4248	.4259@.4256	.4258 (2.3485)	10872	11328
6....	.4220@.4224	.4224	.4172	.4187@.4190	.4189 (2.3872)	15270	14167
9....	.4144@.4147	.4192	.4144	.4150@.4154	.4152 (2.4084)	18982	15866
10....	.4161@.4163	.4180	.4147	.4156@.4159	.4157 (2.4055)	17041	17398
11....	.4164@.4163	.4165	.4124	.4140@.4142	.4141 (2.4148)	22943	19802
12....	.4123@.4120	.4179	.4118	.4164@.4160	.4162 (2.4026)	25220	22000
13....	.4208@.4200	.4236	.4181	.4214@.4212	.4213 (2.3736)	23334	23128
16....	.4207@.4215	.4267	.4198	.4261@.4267	.4264 (2.3452)	17792	23525
17....	.4255@.4257	.4275	.4225	.4232@.4235	.4234 (2.3618)	22248	24150
18....	.4228@.4227	.4248	.4212	.4220@.4222	.4221 (2.3691)	22214	23736
19....	.4214@.4219	.4244	.4213	.4240@.4236	.4237 (2.3601)	16404	23258
20....	.4257@.4263	.4322	.4257	.4319@.4322	.4320 (2.3148)	23473	23081
23....	.4555@.4550	.4558	.4487	.4536@.4542	.4540 (2.2026)	34765	22589
24....	.4532@.4538	.4547	.4500	.4534@.4538	.4536 (2.2045)	28164	26047
25....	.4523@.4524	.4595	.4516	.4591@.4595	.4593 (2.1772)	21382	27348
26....	.4618@.4616	.4637	.4573	.4584@.4580	.4582 (2.1824)	28878	27294
27....	.4620@.4605	.4620	.4575	.4598@.4610	.4604 (2.1720)	13586	27277
30....	.4619@.4614	.4619	.4565	.4582@.4578	.4580 (2.1834)	24061	24567

SWISS FRANC FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.4603@.4606	.4698	.4598	.4698@.4693	.4695 (2.1299)	33337	25978
2....	.4683@.4685	.4701	.4652	.4662@.4665	.4664 (2.1440)	28750	26268
3....	.4658@.4654	.4719	.4654	.4704@.4706	.4705 (2.1253)	25716	26508
4....	.4716@.4712	.4728	.4655	.4687@.4685	.4686 (2.1340)	24164	24879
7....	.4662@.4660	.4673	.4638	.4648@.4652	.4650 (2.1505)	20854	24303
8....	.4630@.4633	.4657	.4630	.4638@.4636	.4637 (2.1565)	17361	25149
9....	.4650@.4652	.4663	.4627	.4628@.4630	.4629 (2.1602)	18715	26110
10....	.4622@.4618	.4632	.4585	.4594@.4592	.4593 (2.1772)	23810	26847
11....	.4612@.4603	.4638	.4588	.4620@.4627	.4623 (2.1630)	18086	27558
14....	.4620@.4619	.4627	.4600	.4606@.4603	.4605 (2.1715)	5155	27313
15....	.4605@.4607	.4617	.4600	.4606@.4609	.4607 (2.1706)	10317	27515
16....	.4567@.4580	.4577	.4550	.4565@.4563	.4564 (2.1910)	18318	25736
17....	.4590@.4593	.4645	.4580	.4642@.4643	.4642 (2.1542)	23057	26351
18....	.4657@.4653	.4669	.4636	.4663@.4659	.4661 (2.1454)	14010	26479
21....	.4659@.4658	.4667	.4637	.4649@.4652	.4651 (2.1500)	14408	27943
22....	.4639@.4637	.4656	.4632	.4656@.4654	.4655 (2.1482)	12148	26660
23....	.4654@.4653	.4672	.4637	.4646@.4644	.4645 (2.1528)	15566	26810
24....	.4630@.4628	.4633	.4619	.4624@.4622	.4623 (2.1630)	13022	26273
25....	.4637@.4635	.4648	.4616	.4619@.4621	.4620 (2.1645)	12854	25532
28....	.4637@.4636	.4642	.4629	.4640@.4638	.4639 (2.1556)	7636	25592
29....	.4654@.4655	.4696	.4653	.4682@.4684	.4683 (2.1308)	22685	26490
30....	.4683@.4685	.4705	.4671	.4673@.4676	.4675 (2.1390)	17050	27165
31....	.4682@.4686	.4715	.4668	.4681@.4679	.4680 (2.1367)	21188	28279

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.4682@.4685	.4728	.4669	.4726@.4722	.4724 (2.1168)	20733	27686
4....	.4722@.4721	.4723	.4685	.4706@.4703	.4705 (2.1253)	19105	27544
5....	.4684@.4682	.4693	.4667	.4681@.4679	.4680 (2.1367)	16443	27380
6....	.4693@.4701	.4707	.4685	.4707@.4705	.4706 (2.1249)	14083	27582
7....	.4705@.4707	.4709	.4628	.4648@.4652	.4650 (2.1505)	25435	25626
8....	.4668@.4664	.4682	.4646	.4670@.4668	.4669 (2.1417)	15381	25429
11....	.4658@.4657	.4688	.4652	.4670@.4674	.4672 (2.1404)	5316	25507
12....	.4661@.4659	.4704	.4655	.4704@.4702	.4703 (2.1263)	14445	26694
13....	.4694@.4693	.4701	.4673	.4676@.4673	.4675 (2.1390)	15837	26182
14....	.4689@.4691	.4710	.4673	.4688@.4685	.4686 (2.1340)	16804	26277
15....	.4685@.4683	.4686	.4661	.4674@.4676	.4675 (2.1390)	12588	25963
18....	.4672@.4671	.4700	.4669	.4700@.4697	.4698 (2.1285)	11507	25489
19....	.4697@.4696	.4724	.4676	.4693@.4695	.4694 (2.1303)	25895	26011
20....	.4718@.4719	.4730	.4671	.4679@.4681	.4680 (2.1367)	22483	26727
21....	.4727@.4725	.4754	.4715	.4743@.4754A	.4748 (2.1061)	21801	28202
22....	.4738@.4737	.4781	.4733	.4774@.4771	.4772 (2.0955)	19075	29869
25....	.4773@.4771	.4784	.4784	.4776@.4775	.4775 (2.0942)	14016	28903
26....	.4756@.4755	.4804	.4753	.4793@.4795	.4794 (2.0859)	17257	28323
27....	.4789@.4788	.4804	.4770	.4781@.4783	.4782 (2.0911)	19524	27815
28....	Exchange Closed; Thanksgiving Day						
29....	.4819@.4811	.4830	.4807	.4820@.4818	.4819 (2.0751)	10878	26834

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.4829@.4828	.4831	.4755	.4780@.4783	.4782 (2.0911)	23320	25179
3....	.4742@.4740	.4762	.4736	.4744@.4741	.4741 (2.1092)	24989	23068
4....	.4782@.4783	.4794	.4774	.4785@.4783	.4783 (2.0907)	9756	20807
5....	.4759@.4755	.4785	.4754	.4779@.4777	.4777 (2.0933)	8139	19773
6....	.4764@.4763	.4768	.4744	.4746@.4745	.4745 (2.1074)	7750	18867
9....	.4742@.4743	.4746	.4726	.4733@.4730	.4732 (2.1132)	6486	16586
10....	.4717	.4726	.4707	.4713@.4715	.4714 (2.1213)	4433	14550
11....	.4691@.4692	.4720	.4678	.4717@.4718	.4717 (2.1199)	4728	13186
12....	.4735@.4737	.4760	.4730	.4737@.4736	.4736 (2.1114)	4149	12464
13....	.4760	.4767	.4738	.4741@.4742	.4741 (2.1092)	3201	11680
16....	.4741@.4739	.4741	.4721	.4721@.4723	.4722 (2.1177)	1644	10807
17....	—	—	—	—	—	265	—
18....	—	—	—	—	—	30	—
19....	—	—	—	—	—	1	—

SWISS FRANC FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
20	3835	3835	3790A	3790A	3790 (2.6385)	2	2
21	...	3830B	...	3790N	3850 (2.5974)	...	2
22	...	...	...	3850N	3850 (2.5974)	...	2
25	...	...	3825A	3825A	3815 (2.6212)	...	2
26	...	3835B	...	3835B	3835 (2.6075)	...	2
27	3945	3945	3926A	3926A	3926 (2.5471)	2	3
28	3940	3940	3920A	3940	3940 (2.5380)	1	2
29	4000	4025B	4000	4000	4020 (2.4875)	1	3

IN APRIL

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	3960A	3960A	3960 (2.5252)	...	2
2	...	...	3940A	3960N	3960 (2.5252)	1	3
3	...	...	3915A	3915A	3915 (2.5542)	...	3
4	...	...	3875A	3905A	3905 (2.5308)	...	3
5	Exchange Closed; Good Friday						
8	...	3950B	3890A	3950B	3950 (2.5316)	...	3
9	...	...	3900A	3900A	3900 (2.5641)	...	3
10	...	3925B	...	3925B	3925 (2.5477)	...	3
11	...	4000B	...	4000B	4000 (2.5000)	...	3
12	...	4010B	...	4000N	4000 (2.5000)	...	3
15	...	4095B	...	4095B	4095 (2.4420)	...	3
16	...	...	...	4095N	4112 (2.4319)	...	3
17	...	...	4090A	4090A	4090 (2.4449)	...	3
18	...	4180B	...	4090N	4180 (2.3923)	...	3
19	...	...	4170A	4170A	4170 (2.3980)	...	3
22	...	...	4115A	4170N	4120 (2.4271)	...	3
23	...	4130B	4000A	4000A	4000 (2.5000)	...	3
24	...	...	3980A	4000N	4000 (2.5000)	...	3
25	...	...	3950A	4000N	3950 (2.5316)	...	3
26	...	...	...	3950N	3952 (2.5303)	...	3
29	3955	4000B	3955	4000B	4000 (2.5000)	2	4
30	...	...	3960A	3960A	3954 (2.5290)	...	4

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	3940A	3954N	3954 (2.5290)	...	4
2	3925	3925	3890A	3925	3890 (2.5706)	1	5
3	...	...	3810A	3810A	3810 (2.6246)	...	5
6	...	3830B	3795A	3810N	3810 (2.6246)	...	5
7	...	3895B	...	3892B	3892 (2.5693)	...	5
8	...	...	3870A	3870A	3870 (2.5839)	...	5
9	...	3950B	...	3950B	3950 (2.5316)	...	5
10	...	3960B	3935A	3960B	3960 (2.5252)	...	5
13	...	4010B	...	4005B	4005 (2.4968)	...	5
14	4025	4025	3995A	3995A	3995 (2.5031)	1	6
15	3993	4010B	3993	4010B	4015 (2.4906)	4	7
16	...	...	3985A	3980A	3980 (2.5125)	...	6
17	...	4005B	...	4005B	4000 (2.5000)	...	4
20	...	4030B	3980A	4000N	3970 (2.5188)	...	4
21	...	3990B	...	3970N	3985 (2.5094)	...	4
22	...	...	3970A	3985N	3985 (2.5094)	...	4
23	...	...	...	3985N	3970 (2.5188)	...	4
24	...	...	...	3970N	3910 (2.5575)	...	4
27	Exchange Closed; Memorial Day						
28	...	...	...	3910N	3910 (2.5575)	...	4
29	...	3960B	...	3960B	3960 (2.5252)	...	4
30	...	...	3950A	3960N	3960 (2.5252)	...	4
31	...	4015B	...	4015B	4015 (2.4906)	...	4

SWISS FRANC FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
3	...	...	...	4015N	4015 (2.4906)	...	4
4	...	...	...	4015N	4000 (2.5000)	...	4
5	4000	4000	3990A	4000	4000 (2.5000)	2	6
6	3991	3991	3975A	3991	3981 (2.5119)	1	5
7	...	...	3960A	3981N	3940 (2.5380)	...	5
10	...	...	3932A	3940N	3930 (2.5445)	...	5
11	...	3947B	...	3941B	3941 (2.5374)	...	5
12	3930	3948B	3930	3930	3930 (2.5445)	1	5
13	3930	3930	3922	3922	3922 (2.5497)	5	8
14	...	...	...	3922N	3972 (2.5176)	...	8
17	...	...	3960A	3963A	3963 (2.5233)	...	8
18	...	4045B	...	4045B	4045 (2.4721)	...	8
19	...	...	3995A	3995A	4000 (2.5000)	...	8
20	...	...	3953A	3953A	3960 (2.5252)	...	8
21	...	3988B	...	3980N	3977 (2.5144)	...	8
24	...	3982B	...	3980B	3980 (2.5125)	...	8
25	...	...	3975A	3977A	3977 (2.5144)	...	8
26	...	4017B	...	3977N	4005 (2.4968)	...	8
27	...	...	3989A	3989A	3989 (2.5068)	...	8
28	...	4025B	...	4022B	4022 (2.4863)	...	8

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	...	...	3994A	3994A	3994 (2.5037)	...	8
2	...	4002B	...	4002B	4002 (2.4987)	...	8
3	...	4015B	...	4013B	4013 (2.4919)	...	8
4	Exchange Closed; Independence Day						
5	4055	4065B	4055	4065B	4065 (2.4600)	1	8
8	...	4090B	...	4080B	4080 (2.4509)	...	8
9	4130	4130	4101A	4120	4102 (2.4378)	2	10
10	4175	4175	4168A	4175	4169 (2.3986)	2	12
11	4180	4199B	4180	4190	4190 (2.3866)	5	15
12	4205	4275B	4205	4275B	4273 (2.3402)	43	55
15	4275	4275	4236A	4263	4268 (2.3430)	2	54
16	4247	4282	4247	4282	4278 (2.3375)	28	54
17	4340	4385B	4340	4372B	4372 (2.2872)	20	56
18	4355	4375B	4267	4278B	4278 (2.3375)	6	59
19	4305	4330	4290A	4305	4311 (2.3196)	6	59
22	4300	4335B	4300	4335B	4335 (2.3068)	2	58
23	4355	4383	4345A	4345A	4332 (2.3084)	16	59
24	4332	4356B	4315	4356B	4356 (2.2956)	3	59
25	...	4368B	4340A	4356N	4354 (2.2967)	1	59
26	4350	4435B	4340A	4425	4432 (2.2563)	11	59
29	4470	4480	4426A	4480	4430 (2.2573)	36	83
30	4457	4475	4433A	4455	4436 (2.2542)	6	82
31	4475@4478	4485B	4457A	4485B	4485 (2.2296)	16	85

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1	4425	4430B	4400	4400	4408 (2.2686)	28	138
2	4430	4430	4420	4422	4437 (2.2537)	18	122
5	4391	4415	4385A	4410	4410 (2.2675)	12	132
6	4352	4352	4320A	4335	4325 (2.3121)	16	145
7	...	4355B	...	4325N	4334 (2.3073)	...	145
8	4360	4370B	4355A	4359	4370 (2.2883)	45	176
9	4370	4420	4355	4420	4428 (2.2583)	12	168
12	4435	4450	4435	4448A	4448 (2.2482)	11	175
13	4440	4475	4440	4475	4467 (2.2386)	10	182
14	4437	4452B	4435A	4448@4444	4445 (2.2497)	12	187
15	4500	4520	4470	4508	4515 (2.2148)	15	187
16	4515	4545	4514	4515A	4515 (2.2148)	22	194
19	4510	4525B	4510	4510	4526 (2.2094)	6	196
20	4470	4490B	4460A	4479	4481 (2.2316)	45	226
21	4477	4525	4477	4525	4525 (2.2099)	22	222
22	4530@4535	4555	4490A	4490A	4495 (2.2246)	23	235
23	4530	4533	4515A	4530	4525 (2.2099)	19	253
26	4522	4522	4486	4493A	4493 (2.2256)	36	275
27	4473	4480	4450	4475	4475 (2.2346)	27	283
28	4497	4519B	4497	4501A	4501 (2.2217)	11	282
29	4485	4490B	4463A	4480	4480 (2.2321)	138	352
30	4467	4467	4402	4415	4415 (2.2650)	65	362

SWISS FRANC FUTURES PRICES
MARCH 1986 FUTURES CONTRACT
IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2...	Exchange Closed: Labor Day						
3....	.4370	.4370	.4323	.4335	.4327 (2.3110)	72	408
4....	.4345	.4370	.4330	.4360B	.4355 (2.2962)	66	422
5....	.4359	.4360	.4290	.4300	.4300 (2.3255)	94	513
6....	.4265	.4265	.4220	.4231	.4231 (2.3635)	126	543
9....	.4203@.4200	.4235	.4188	.4190@.4197B	.4194 (2.3843)	69	540
10....	.4207@.4208	.4222	.4195	.4203	.4198 (2.3820)	168	561
11....	.4185@.4175	.4204B	.4165	.4185@.4186	.4186 (2.3889)	129	617
12....	.4178	.4224	.4161	.4203	.4206 (2.3775)	207	707
13....	.4235	.4276	.4235	.4252	.4255 (2.3501)	149	753
16....	.4260	.4308	.4238	.4305B@.4308	.4307 (2.3218)	296	833
17....	.4290	.4316	.4263A	.4273A@.4271	.4272 (2.3408)	206	827
18....	.4264@.4265	.4287B	.4255A	.4258@.4262B	.4262 (2.3463)	87	763
19....	.4261	.4285B	.4257A	.4280@.4276A	.4278 (2.3375)	44	766
20....	.4293@.4302	.4365	.4293	.4365	.4365 (2.2909)	152	798
23....	.4610	.4610	.4526	.4585@.4534A	.4583 (2.1819)	406	877
24....	.4572@.4578	.4585B	.4540	.4580@.4575	.4576 (2.1853)	522	1083
25....	.4564	.4638	.4557	.4638@.4636A	.4635 (2.1574)	569	1201
26....	.4659	.4675	.4615	.4625@.4620	.4622 (2.1635)	474	1302
27....	.4655	.4655	.4610	.4638B@.4649	.4644 (2.1533)	111	1292
30....	.4660	.4660	.4604	.4617@.4614	.4618 (2.1654)	234	1332

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.4640	.4737	.4638	.4733B@.4737	.4735 (2.1119)	418	1234
2....	.4726@.4725	.4740B	.4693A	.4705@.4703	.4704 (2.1258)	312	1290
3....	.4705	.4760	.4698A	.4748@.4743	.4745 (2.1074)	112	1315
4....	.4748	.4769B	.4696	.4723@.4726	.4726 (2.1159)	398	1315
7....	.4699	.4715B	.4680	.4688@.4691B	.4690 (2.1321)	126	1333
8....	.4674@.4672	.4699B	.4671A	.4680@.4677	.4678 (2.1376)	132	1284
9....	.4703	.4704	.4664A	.4670	.4670 (2.1413)	276	1296
10....	.4663	.4673B	.4623	.4630@.4634	.4632 (2.1588)	363	1363
11....	.4630	.4677	.4630	.4661@.4667	.4664 (2.1440)	119	1373
14....	.4663	.4667	.4637	.4646@.4644A	.4646 (2.1523)	20	1368
15....	.4643	.4660B	.4639A	.4650	.4648 (2.1514)	89	1397
16....	.4602	.4617B	.4587	.4603@.4605	.4604 (2.1720)	456	1431
17....	.4629	.4687	.4625A	.4684	.4683 (2.1353)	257	1422
18....	.4695@.4696	.4710B	.4675A	.4703@.4701A	.4702 (2.1267)	187	1471
21....	.4700	.4707	.4675	.4691@.4690	.4691 (2.1317)	297	1623
22....	.4679	.4698	.4667A	.4698@.4695	.4695 (2.1299)	167	1659
23....	.4695	.4720	.4679A	.4692	.4695 (2.1344)	143	1672
24....	.4670@.4669	.4675	.4658	.4686A@.4661	.4663 (2.1445)	65	1674
25....	.4674	.4694	.4657A	.4658@.4664	.4661 (2.1454)	103	1676
28....	.4676	.4682	.4667A	.4681@.4678	.4680 (2.1367)	160	1684
29....	.4696	.4734	.4694	.4732@.4729	.4732 (2.1132)	611	1766
30....	.4730	.4740	.4708	.4712@.4710A	.4711 (2.1226)	161	1759
31....	.4725	.4752B	.4706	.4715@.4719	.4718 (2.1195)	626	1780

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.4725	.4766	.4710	.4766@.4759A	.4762 (2.0999)	348	1847
4....	.4761	.4761	.4737	.4744	.4744 (2.1079)	225	1972
5....	.4724@.4722	.4733	.4709A	.4721@.4718A	.4720 (2.1186)	381	2057
6....	.4741	.4748B	.4728	.4747	.4747 (2.1065)	240	2104
7....	.4751	.4751	.4671	.4691@.4690	.4690 (2.1321)	503	2130
8....	.4709	.4725B	.4698A	.4712@.4709A	.4710 (2.1231)	369	2194
11....	.4698	.4734	.4695	.4719	.4715 (2.1208)	90	2199
12....	.4704	.4749	.4699	.4749@.4740A	.4745 (2.1074)	389	2364
13....	.4738	.4742	.4717	.4720@.4717	.4718 (2.1195)	853	2643
14....	.4732	.4756	.4717	.4730@.4728	.4729 (2.1146)	621	2758
15....	.4728@.4727	.4728	.4706	.4725@.4718A	.4719 (2.1190)	503	2786
18....	.4718@.4713	.4745	.4712	.4745@.4740A	.4742 (2.1088)	773	3239
19....	.4742	.4758	.4717	.4738@.4736	.4737 (2.1110)	1514	3522
20....	.4767	.4770	.4715	.4725@.4724	.4725 (2.1164)	1259	3834
21....	.4774@.4775	.4794	.4760	.4787@.4794	.4792 (2.0868)	2148	4184
22....	.4786@.4787	.4830	.4780	.4822@.4818	.4820 (2.0746)	2526	4970
25....	.4820	.4831	.4811	.4823@.4824	.4823 (2.0733)	2416	5863
26....	.4800@.4801	.4852	.4739	.4843@.4840	.4841 (2.0656)	1964	6516
28....	Exchange Closed: Thanksgiving Day						
27....	.4838	.4850	.4818	.4829@.4831	.4830 (2.0703)	1628	6948
29....	.4870	.4880	.4857	.4872@.4869	.4870 (2.0533)	2023	7606

SWISS FRANC FUTURES PRICES
MARCH 1986 FUTURES CONTRACT
IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.4882	.4885	.4806	.4833@.4836	.4835 (2.0682)	5196	8939
3....	.4790@.4791	.4813	.4784	.4788@.4791	.4792 (2.0868)	8813	10332
4....	.4837@.4835	.4843	.4826	.4835@.4832	.4834 (2.0686)	4153	10879
5....	.4811@.4810	.4837	.4805	.4829@.4827	.4829 (2.0708)	4892	12213
6....	.4818@.4817	.4819	.4793	.4793@.4797	.4796 (2.0850)	6432	13253
9....	.4796@.4794	.4797	.4778	.4780@.4783	.4782 (2.0911)	9731	14874
10....	.4765@.4767	.4776	.4759	.4764@.4762	.4763 (2.0995)	9043	15703
11....	.4746@.4740	.4768	.4725	.4766@.4764	.4765 (2.0986)	17881	17952
12....	.4784@.4782	.4807	.4775	.4784@.4782	.4783 (2.0907)	16707	20175
13....	.4802@.4805	.4814	.4781	.4784@.4786	.4785 (2.0898)	13682	21365
16....	.4784@.4782	.4816	.4784	.4812@.4816	.4814 (2.0772)	12447	23244
17....	.4798@.4797	.4818	.4786	.4790@.4786	.4789 (2.0885)	13959	24327
18....	.4777@.4775	.4781	.4745	.4750@.4747	.4749 (2.1057)	13335	23145
19....	.4756@.4753	.4790	.4753	.4771@.4775	.4773 (2.0951)	8609	22801
20....	.4768@.4767	.4792	.4758	.4790@.4786	.4787 (2.0889)	5717	22679
23....	.4782@.4784	.4797	.4768	.4773@.4775	.4774 (2.0946)	5598	22638
24....	.4779@.4780	.4796	.4770	.4793@.4788	.4790 (2.0876)	2673	22522
25....	Exchange Closed: Christmas						
26....	.4777	.4795	.4775	.4779@.4775	.4777 (2.0933)	2331	22847
27....	.4829@.4835	.4864	.4822	.4860@.4864	.4862 (2.0567)	12296	24882
30....	.4858@.4864	.4875	.4852	.4870@.4872	.4871 (2.0529)	6386	25341
31....	.4886@.4890	.4928	.4886	.4907@.4910	.4908 (2.0374)	7877	26264

JUNE 1986 FUTURES CONTRACT
IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
29....	.4510	.4525B	.4510	.4510	.4510 (2.2172)	....	....
30....	....	....	.4465A	.4510N	.4460 (2.2421)	1	1

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day						
3....	....	....	.4400A	.4460N	.4365 (2.2909)	....	1
4....	.4406	.4406	.4385	.4406	.4406 (2.2696)	3	2
5....	....	....	.4350A	.4350A	.4350 (2.2988)	....	2
6....	.4275	.4275	.4275	.4275	.4275 (2.3391)	1	2
9....	....	....	....	.4275N	.4240 (2.3584)	....	2
10....	....	....	....	.4240N	.4240 (2.3584)	....	2
11....	.4235	.4235	.4235	.4235	.4235 (2.3612)	1	2
12....	.4190	.4200	.4190	.4200	.4240 (2.3584)	2	3
13....	.4312	.4312	.4300A	.4312	.4300 (2.3255)	4	6
16....	....	.4330B	....	.4300N	.4350 (2.2988)	....	5
17....	.4330	.4330	.4305A	.4320A	.4320 (2.3148)	1	5
18....	....	....	.4300A	.4320N	.4302 (2.3245)	....	5
19....	....	.4325B	....	.4302N	.4318 (2.3158)	....	5
20....	.4379	.4405B	.4379	.4405B	.4405 (2.2701)	1	6
23....	.4600	.4630B	.4600	.4600	.4625 (2.1621)	2	7
24....	.4630	.4630	.4590A	.4610B	.4620 (2.1645)	15	17
25....	.4610	.4680B	.4610	.4680B	.4675 (2.1390)	5	19
26....	.4705	.4710B	.4660A	.4660A	.4687 (2.1427)	11	27
27....	.4667	.4678	.4665A	.4675	.4685 (2.1344)	87	88
30....	.4683	.4692B	.4655A	.4655A	.4655 (2.1482)	2	89

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.4706	.4777B	.4706	.4777B	.4777 (2.0933)	6	90
2....	....	.4780B	.4742A	.4745A	.4745 (2.1074)	2	87
3....	.4760	.4797B	.4760	.4792B@.4794	.4790 (2.0876)	3	87
4....	.4800	.4800	.4750A	.4800	.4768 (2.0973)	2	89
7....	.4730	.4740B	.4730	.4730	.4734 (2.1123)	1	89
8....	.4740	.4741B	.4725A	.4735	.4724 (2.1168)	2	89
9....	.4729	.4745B	.4715A	.4715A	.4715 (2.1206)	5	91
10....	.4700@.4695	.4700	.4677A	.4697	.4677 (2.1381)	6	89
11....	.4695	.4720B	.4685A	.4708B	.4707 (2.1244)	2	87
14....	.4709	.4709	.4687A	.4690A	.4689 (2.1326)	3	89
15....	....	.4698B	.4685A	.4689N	.4690 (2.1321)	....	86
16....	.4657	.4657	.4630A	.4657	.4646 (2.1523)	43	82
17....	....	.4739B	....	.4700B	.4726 (2.1159)	....	82
18....	.4731	.4745B	.4723	.4727	.4745 (2.1074)	72	98
21....	.4739	.4739	.4732	.4738B	.4736 (2.1114)	39	119
22....	.4740	.4740	.4715A	.4740	.4740 (2.1097)	29	120
23....	....	....	.4732A	.4740N	.4730 (2.1141)	....	120
24....	....	....	.4710A	.4712A	.4708 (2.1240)	....	120
25....	....	.4713B	....	.4708N	.4705 (2.1253)	....	120
28....	....	.4720B	....	.4720B	.4720 (2.1186)	....	120
29....	.4755	.4772	.4745A	.4772	.4774 (2.0946)	8	125
30....	.4777	.4780	.4750A	.4750A	.4750 (2.1052)	16	129
31....	.4780	.4790B	.4750A	.4760	.4759 (2.1012)	3	131

SWISS FRANC FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	....	.4807B	.4790A	.4807B	.4803 (2.0820)	2	133
4....	.4790	.4797B	.4789	.4790B	.4790 (2.0876)	3	134
5....	.4775	.4775	.4765A	.4770	.4767 (2.0977)	9	128
6....	.4786	.4798B	.4782A	.4787	.4796 (2.0850)	42	130
7....	.4795	.4795	.4725	.4735	.4740 (2.1097)	54	140
8....	.4765	.4770B	.4756A	.4758A	.4758 (2.1017)	2	142
11....	.4752	.4768B	.4752	.4752	.4759 (2.1012)	....	142
12....	.4763	.4780B	.4753A	.4763	.4789 (2.0881)	4	142
13....	.4795	.4795	.4766	.4766	.4766 (2.0981)	57	192
14....	.4773	.4780	.4770	.4770	.4777 (2.0933)	79	266
15....	.4782	.4782	.4780	.4770B	.4770 (2.0964)	136	361
18....	.4790	.4792	.4780	.4788B@.4792	.4792 (2.0868)	4	362
19....	.4800	.4815	.4788A	.4815	.4788 (2.0885)	23	362
20....	.4825	.4825	.4765	.4767B	.4775 (2.0942)	20	368
21....	.4820	.4833	.4816A	.4833	.4840 (2.0661)	7	374
22....	.4835	.4875	.4835	.4872	.4872 (2.0525)	9	379
25....	.4870	.4875	.4856	.4870	.4870 (2.0533)	103	441
26....	.4850	.4895	.4850	.4890@.4886	.4888 (2.0458)	52	468
27....	.4885	.4894B	.4870	.4879	.4874 (2.0517)	113	577
28....	Exchange Closed; Thanksgiving Day						
29....	.4919	.4925	.4910	.4916@.4922	.4919 (2.0329)	36	602

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	.4921	.4925B	.4845	.4887	.4885 (2.0470)	44	615
3....	.4850	.4861	.4837A	.4845A	.4843 (2.0648)	385	651
4....	.4876	.4892	.4876	.4883@.4885	.4884 (2.0475)	13	637
5....	.4863	.4885B	.4860A	.4885B	.4882 (2.0483)	74	680
6....	.4869	.4869	.4845	.4850B	.4847 (2.0631)	92	745
9....	.4835	.4843B	.4821	.4828@.4830	.4829 (2.0708)	52	770
10....	.4818	.4822	.4805	.4807	.4807 (2.0802)	62	791
11....	.4778	.4810	.4774	.4806@.4810B	.4808 (2.0798)	204	839
12....	.4820	.4849	.4816A	.4825	.4825 (2.0725)	82	852
13....	.4845@.4844	.4852	.4821	.4821	.4821 (2.0742)	120	915
16....	.4825	.4856	.4801	.4853	.4856 (2.0593)	57	930
17....	.4835@.4834	.4855B	.4826	.4826	.4829 (2.0708)	32	935
18....	.4819	.4820B	.4790	.4790	.4791 (2.0872)	95	917
19....	.4805	.4831	.4805	.4821	.4815 (2.0768)	76	923
20....	.4820	.4832B	.4805A	.4829B	.4829 (2.0708)	25	925
23....	.4827	.4836	.4812	.4815B	.4816 (2.0764)	6	923
24....	.4818@.4820	.4840B	.4818	.4839	.4834 (2.0686)	5	927
25....	Exchange Closed; Christmas						
26....	.4831	.4837B	.4821A	.4821A	.4821 (2.0742)	19	920
27....	.4875@.4882	.4909B	.4870A	.4909B	.4909 (2.0370)	73	938
30....	.4903@.4902	.4921B	.4897	.4918	.4919 (2.0329)	121	1028
31....	.4940	.4979B	.4940	.4963	.4963 (2.0149)	112	1058

SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
31....	.4830	.4830	.4810A	.4830	.4810 (2.0790)	....	....

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
1....	.4830	.4853B	.4830	.4853B	.4850 (2.0618)	1	1
4....	....	....	....	.4850N	.4840 (2.0661)	1	2
5....	....	....	.4830A	.4830A	.4830 (2.0703)	....	2
6....	.4830	.4840B	.4830	.4835	.4840 (2.0661)	2	3
7....	....	....	.4790A	.4790A	.4790 (2.0876)	....	2
8....	....	.4820B	....	.4790N	.4805 (2.0811)	....	2
11....	....	.4810B	....	.4810B	.4810 (2.0790)	....	2
12....	....	.4826B	....	.4826B	.4826 (2.0721)	....	2
13....	....	....	....	.4826N	.4816 (2.0764)	....	2
14....	....	.4830B	....	.4816N	.4816 (2.0764)	....	2
15....	....	....	....	.4816N	.4816 (2.0764)	....	2
18....	....	.4830B	....	.4830B	.4830 (2.0703)	....	2
19....	....	.4845B	....	.4830N	.4822 (2.0738)	....	2
20....	....	....	.4815A	.4822N	.4822 (2.0738)	....	2
21....	.4860	.4866B	.4860	.4860	.4860 (2.0576)	1	3
22....	....	.4920B	....	.4860N	.4920 (2.0325)	....	3
25....	....	....	....	.4920N	.4920 (2.0325)	....	3
26....	....	....	....	.4920N	.4940 (2.0242)	....	3
27....	....	....	....	.4940N	.4940 (2.0242)	....	3
28....	Exchange Closed; Thanksgiving Day						
29....	....	.4960B	....	.4940N	.4960 (2.0161)	....	3

SWISS FRANC FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
2....	....	....	.4833A	.4960N	.4935 (2.0263)	....	3
3....	.4899	.4900	.4899	.4900	.4900 (2.0408)	5	8
4....	....	.4930B	....	.4900N	.4935 (2.0263)	....	4
5....	....	....	....	.4935N	.4935 (2.0263)	....	4
6....	....	....	.4895A	.4895A	.4880 (2.0449)	....	4
9....	.4880	.4880	.4880	.4880	.4870 (2.0533)	1	5
10....	.4870	.4870	.4850A	.4870	.4850 (2.0618)	4	8
11....	.4830	.4830	.4830	.4830	.4850 (2.0618)	2	7
12....	....	....	....	.4850N	.4865 (2.0554)	....	7
13....	.4868	.4868	.4868	.4868	.4868 (2.0542)	1	8
16....	.4860	.4895B	.4860	.4895B	.4895 (2.0429)	....	8
17....	....	....	.4875A	.4875A	.4873 (2.0521)	....	8
18....	....	....	.4836A	.4873N	.4836 (2.0678)	....	8
19....	.4836	.4872B	.4836	.4860A	.4860 (2.0576)	12	16
20....	....	.4876B	.4850A	.4860N	.4874 (2.0517)	....	16
23....	....	....	.4858A	.4874N	.4861 (2.0571)	....	16
24....	....	.4882B	....	.4861N	.4880 (2.0491)	....	16
25....	Exchange Closed; Christmas						
26....	....	.4884B	.4870A	.4870A	.4867 (2.0546)	....	16
27....	.4931	.4955B	.4931	.4955B	.4955 (2.0181)	12	28
30....	....	....	....	.4955N	.4964 (2.0145)	....	28
31....	....	.5010B	....	.4964N	.5010 (1.9960)	....	28

DECEMBER 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price U.S. Terms (EURO)	Volume (Trades Cleared)	Open Interest
11....	.4878	.4905	.4878	.4905	.4905 (2.0387)	2	2
12....	.4905	.4905	.4905	.4905	.4905 (2.0387)	3	5
13....	....	....	....	.4905N	.4905 (2.0387)	....	5
16....	....	.4935B	....	.4935B	.4935 (2.0263)	....	1
17....	....	....	.4925A	.4925A	.4930 (2.0283)	....	1
18....	....	....	.4885A	.4930N	.4885 (2.0470)	....	1
19....	....	.4915B	....	.4885N	.4907 (2.0379)	....	1
20....	....	.4926B	....	.4907N	.4921 (2.0321)	....	1
23....	....	....	.4905A	.4921N	.4907 (2.0379)	....	1
24....	....	....	....	.4907N	.4926 (2.0300)	....	1
25....	Exchange Closed; Christmas						
26....	....	....	....	.4926N	.4913 (2.0354)	....	1
27....	....	.4990B	....	.4990B	.5001 (1.9996)	....	1
30....	....	....	....	.5001N	.5010 (1.9960)	....	1
31....	....	....	....	.5010N	.5060 (1.9762)	....	1

SWISS FRANK FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Ap.	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	19,579	17,498	14,492	17,224	....	14,986	29,393	....	33,761	21,084	....
2	7,184	....	....	17,914	20,992	....	11,875	15,776	Closed	29,064	....	28,560
3	9,718	....	....	16,534	25,597	28,927	8,534	....	28,936	25,831	....	33,972
4	9,694	13,959	18,639	16,992	....	20,615	Closed	....	28,591	24,564	19,334	13,921
5	....	15,412	16,732	Closed	....	20,167	14,307	22,479	28,526	....	16,833	13,105
6	....	10,893	24,245	....	22,558	16,919	....	27,388	32,534	....	14,367	14,274
7	14,124	14,604	14,659	....	24,003	18,469	....	20,178	....	21,081	25,992	....
8	16,657	15,322	14,111	15,442	15,725	....	21,650	20,214	....	17,485	15,732	....
9	17,493	....	....	25,551	19,994	....	21,405	21,767	27,563	18,996	....	16,250
10	13,382	....	....	21,996	12,301	16,839	18,545	....	21,163	24,271	....	13,542
11	14,552	17,515	20,910	22,971	....	12,912	20,507	....	26,223	18,207	5,406	22,817
12	....	12,625	27,449	21,228	....	10,907	22,273	20,713	29,780	....	14,838	20,941
13	....	18,927	22,200	....	19,447	15,417	....	24,950	26,567	....	16,847	17,014
14	13,492	12,830	20,916	....	26,839	21,338	....	20,687	....	5,178	17,504	....
15	16,142	13,591	17,146	18,830	22,910	....	24,443	25,980	....	10,406	13,227	....
16	13,619	....	....	23,351	18,559	....	26,838	16,700	19,708	18,817	....	14,146
17	9,920	....	....	16,097	12,303	8,726	31,138	....	22,500	23,314	....	14,256
18	15,038	Closed	22,059	23,576	....	22,854	35,090	....	22,304	14,269	12,284	13,460
19	....	17,654	31,370	11,760	....	21,526	21,429	14,077	16,448	....	27,432	8,698
20	....	11,236	21,831	....	26,178	21,267	....	22,565	23,626	....	23,772	5,742
21	8,932	20,581	18,633	....	23,468	11,351	....	20,668	....	14,744	23,957	....
22	13,939	13,194	10,615	15,640	15,650	....	21,569	26,874	....	12,344	21,710	....
23	11,711	....	....	34,003	14,697	....	28,450	18,724	35,175	15,709	....	5,604
24	18,576	....	....	24,062	14,034	9,085	24,297	....	28,701	13,087	....	2,678
25	11,741	21,853	9,978	22,569	....	13,762	23,483	....	21,976	13,057	16,535	Closed
26	....	22,787	14,173	15,132	....	22,447	29,508	18,152	29,363	....	19,273	2,350
27	....	19,437	20,566	....	Closed	16,481	....	26,684	13,784	....	21,265	12,381
28	8,774	16,282	19,706	....	17,473	18,081	....	20,158	....	7,798	Closed	....
29	11,281	....	20,768	19,626	19,415	....	26,903	17,227	....	23,304	12,937	....
30	13,126	....	....	19,053	20,631	....	29,592	24,197	24,297	17,227	....	6,507
31	15,976	....	....	....	26,491	....	26,198	....	....	21,817	....	7,789
Total	285,071	308,281	404,204	416,819	436,689	348,090	503,020	475,551	507,765	424,331	360,329	288,009
Average	12,958	16,225	19,248	19,849	19,850	17,405	22,865	21,616	25,388	18,449	18,016	13,715

SWISS FRANC FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	24,516	29,329	22,087	26,331	....	27,712	32,583	....	27,302	29,647	....
2	18,351	....	....	25,116	25,901	....	28,226	[illegible]	Closed	27,645	....	34,736
03	18,544	....	....	24,664	27,651	33,092	27,067	....	34,044	27,990	....	34,057
4	18,920	24,247	28,890	23,605	....	32,342	Closed	....	33,275	26,283	29,652	32,127
5	....	23,876	27,904	Closed	....	33,961	31,844	32,358	33,145	....	29,567	32,670
6	....	23,821	29,168	....	26,319	33,928	....	30,819	35,243	....	29,799	32,869
7	19,979	24,344	27,618	....	25,782	32,337	....	30,204	....	25,725	27,898	....
8	19,379	25,929	28,129	26,145	25,484	....	33,490	30,601	....	26,522	27,767	....
9	20,866	....	....	26,939	25,349	....	32,932	31,523	29,734	27,497	....	32,337
10	21,120	....	....	27,289	24,891	29,436	32,206	....	30,447	28,299	....	31,052
11	20,997	25,354	29,992	26,802	....	29,154	33,479	....	31,248	29,018	27,850	31,986
12	....	24,950	31,055	27,802	....	27,850	31,672	32,446	32,244	....	29,202	33,503
13	....	26,672	31,300	....	25,922	27,827	....	33,005	32,272	....	28,999	33,953
14	21,742	26,468	28,482	....	26,008	28,257	....	33,747	....	28,770	29,303	....
15	22,487	27,125	28,808	26,369	27,025	....	30,719	35,782	....	29,001	29,112	....
16	21,776	....	....	26,117	26,263	....	30,874	36,307	31,448	27,248	....	34,990
17	22,395	....	....	25,117	26,428	28,417	31,013	....	32,072	29,855	....	25,271
18	22,700	Closed	31,017	25,028	....	27,027	29,711	....	24,504	30,046	29,092	24,071
19	....	26,798	23,265	25,299	....	26,876	29,548	36,474	24,029	....	29,897	23,741
20	....	26,486	23,107	....	26,759	25,433	....	37,852	23,885	....	30,731	23,621
21	23,704	28,124	23,083	....	26,753	25,633	....	37,944	....	29,585	32,763	....
22	22,774	27,445	23,061	25,493	26,672	....	30,164	37,462	....	30,639	35,021	....
23	22,839	....	....	27,572	27,487	....	30,815	37,792	23,473	30,602	....	23,578
24	24,856	....	....	27,139	28,380	25,488	31,374	....	27,147	28,067	....	23,466
25	23,286	28,315	23,455	26,772	....	25,312	31,681	....	28,568	27,328	35,310	Closed
26	....	28,005	23,604	26,344	....	25,782	35,766	38,070	28,623	....	35,310	23,784
27	....	28,246	22,146	....	Closed	27,001	....	37,413	28,657	....	35,343	25,649
28	24,559	28,898	22,690	....	28,059	27,891	....	35,984	....	27,396	Closed	....
29	23,841	....	22,446	27,867	27,550	....	35,478	36,107	....	30,381	35,047	....
30	24,584	....	....	27,144	28,273	....	34,651	35,850	25,988	29,053	....	26,398
31	24,406	....	....	....	32,175	....	34,160	....	....	28,190	....	27,351
Average	22,005	26,296	26,550	26,034	26,887	28,652	31,572	34,702	29,502	28,367	30,866	29,105

SWISS FRANC FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed											
2									Closed			
3												
4							Closed					
5				Closed								
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17												10,810
18		Closed							7,090			10,810
19			9,014			6,469						
20												
21												
22												
23												
24												
25												Closed
26												
27					Closed							
28											Closed	
29												
30												
31												
Total			9,014			6,469			7,090			21,620

1985 SWISS FRANC INTERBANK SPOT PRICES (In U.S. Dollars per one Swiss Franc, Bid Side)

Date	JANUARY 7:30	High	Low	Last	1:00	FEBRUARY 7:30	High	Low	Last	1:00	MARCH 7:30	High	Low	Last	1:00
1...	....	....	....	....	....	.3711	.3715	.3675	.3675	.3681	.3480	.3508	.3471	.3484	.3499
2...	.3802	.3818	.3800	.3808	.3807	....	....	....	....	....	....	....	....	....	....
3...	.3821	.3831	.3805	.3824	.3826	....	....	....	....	....	....	....	....	....	....
4...	.3961	.3824	.3793	.3797	.3944	.3658	.3664	.3639	.3645	.3642	.3453	.3465	.3446	.3448	.3446
5...	....	....	....	....	....	.3649	.3660	.3644	.3653	.3648	.3427	.3433	.3415	.3417	.3422
6...	....	....	....	....	....	.3655	.3659	.3646	.3648	.3650	.3416	.3475	.3412	.3460	.3457
7...	.3787	.3828	.3775	.3810	.3792	.3646	.3649	.3620	.3623	.3623	.3442	.3454	.3433	.3434	.3441
8...	.3809	.3814	.3767	.3767	.3773	.3616	.3623	.3601	.3603	.3604	.3432	.3472	.3432	.3454	.3460
9...	.3772	.3799	.3768	.3788	.3782	....	....	....	....	....	....	....	....	....	....
10...	.3771	.3800	.3771	.3777	.3796	....	....	....	....	....	....	....	....	....	....
11...	.3792	.3795	.3758	.3759	.3775	.3590	.3598	.3573	.3586	.3579	.3494	.3529	.3490	.3529	.3503
12...	....	....	....	....	....	n/a	.3577	.3567	.3573	.3575	.3502	.3533	.3484	.3517	.3511
13...	....	....	....	....	....	.3566	.3570	.3554	.3557	.3557	.3519	.3529	.3487	.3490	.3516
14...	.3763	.3766	.3720	.3723	.3721	.3571	.3580	.3568	.3573	.3575	.3477	.3484	.3463	.3472	.3468
15...	.3725	.3743	.3715	.3719	.3721	.3595	.3610	.3589	.3605	.3599	.3449	.3491	.3448	.3462	.3468
16...	.3733	.3746	.3724	.3736	.3725	....	....	....	....	....	....	....	....	....	....
17...	.3736	.3741	.3724	.3735	.3725	....	....	....	....	....	....	....	....	....	....
18...	.3738	.3767	.3727	.3755	.3749	....	....	....	....	....	.3479	.3547	.3477	.3539	.3517
19...	....	....	....	....	....	.3552	.3562	.3547	.3552	.3556	.3588	.3673	.3573	.3656	.3646
20...	....	....	....	....	....	.3554	.3554	.3539	.3548	.3539	.3621	.3648	.3611	.3619	.3616
21...	.3749	.3752	.3743	.3750	.3745	.3538	.3542	.3524	.3534	.3529	.3636	.3692	.3632	.3667	.3659
22...	.3748	.3753	.3728	.3729	.3730	.3500	.3517	.3497	.3498	.3512	.3671	.3685	.3657	.3673	.3669
23...	.3739	.3743	.3728	.3742	.3738	....	....	....	....	....	....	....	....	....	....
24...	.3747	.3780	.3747	.3759	.3762	....	....	....	....	....	....	....	....	....	....
25...	.3768	.3770	.3753	.3754	.3753	.3460	.3468	.3421	.3432	.3424	.3663	.3663	.3641	.3647	.3642
26...	....	....	....	....	....	.3405	.3496	.3403	.3463	.3478	.3644	.3694	.3644	.3692	.3668
27...	....	....	....	....	....	.3546	.3571	.3521	.3527	.3527	.3753	.3777	.3734	.3766	.3757
28...	.3754	.3762	.3753	.3760	.3762	.3531	.3533	.3478	.3478	.3487	.3785	.3795	.3755	.3780	.3766
29...	.3762	.3763	.3748	.3753	.3748	....	....	....	....	....	.3824	.3879	.3815	.3864	.3861
30...	.3738	.3745	.3732	.3738	.3742	....	....	....	....	....	....	....	....	....	....
31...	.3736	.3743	.3724	.3725	.3724	....	....	....	....	....	....	....	....	....	....

Date	APRIL 7:30	High	Low	Last	1:00	MAY 7:30	High	Low	Last	1:00	JUNE 7:30	High	Low	Last	1:00
1...	.3808	.3810	.3780	.3780	.3804	.3790	.3820	.3780	.3805	.3805	....	....	....	....	....
2...	.3753	.3809	.3752	.3802	.3779	.3759	.3780	.3745	.3748	.3760	....	....	....	....	....
3...	.3769	3792	.3745	.3749	.3763	.3713	.3731	.3663	.3663	.3666	.3901	.3924	.3882	.3907	.3891
4...	.3739	.3755	.3713	.3745	.3748	....	....	....	....	....	.3900	.3912	.3873	.3873	.3883
5...	....	....	....	....	....	....	....	....	....	....	.3878	.3897	.3866	.3891	.3878
6...	....	....	....	....	....	.3658	.3696	.3646	.3649	.3679	.3895	.3898	.3876	.3882	.3875
7...	....	....	....	....	....	.3717	.3755	.3717	.3746	.3745	.3889	.3894	.3849	.3849	.3852
8...	.3707	.3802	.3710	.3784	.3763	.3725	.3745	.3706	.3741	.3727	....	....	....	....	....
9...	.3760	.3777	.3739	.3766	.3748	.3816	.3835	.3773	.3773	.3816	....	....	....	....	....
10...	.3761	.3785	.3748	.3776	.3776	.3800	.3831	.3791	.3827	.3809	.3836	.3858	.3819	.3845	.3835
11...	.3824	.3891	.3824	.3881	.3861	....	....	....	....	....	.3841	.3864	.3841	.3855	.3848
12...	.3886	.3909	.3850	.3888	.3888	....	....	....	....	....	.3855	.3861	.3838	.3838	.3844
13...	....	....	....	....	....	.3846	.3888	.3838	.3879	.3864	.3826	.3841	.3826	.3838	.3835
14...	....	....	....	....	....	.3872	.3912	.3846	.3894	.3880	.3865	.3894	.3864	.3886	.3883
15...	.3968	.3974	.3932	.3932	.3955	.3872	.3906	.3852	.3885	.3892	....	....	....	....	....
16...	.3987	.4001	.3032	.3982	.3949	.3838	.3869	.3835	.3846	.3853	....	....	....	....	....
17...	.3949	.3976	.3929	.3930	.3944	.3850	.3891	.3847	.3883	.3883	.3877	.3896	.3875	.3896	.3881
18...	.3924	.4071	.3932	.4056	.4046	....	....	....	....	....	.3909	.3984	.3908	.3980	.3952
19...	.4031	.4056	.4030	.4035	.4032	....	....	....	....	....	.3968	.3969	.3916	.3924	.3916
20...	....	....	....	....	....	.3920	.3929	.3853	.3856	.3861	.3935	.3937	.3872	.3872	.3874
21...	....	....	....	....	....	.3885	.3894	.3846	.3883	.3868	.3875	.3913	.3874	.3901	.3903
22...	.4021	.4034	.3969	.4069	.3995	.3871	.3880	.3855	.3858	.3858	....	....	....	....	....
23...	.3992	.4008	.3838	.3868	.3846	.3847	.3874	.3844	.3869	.3861	....	....	....	....	....
24...	.3840	.3879	.3828	.3862	.3853	.3849	.3864	.3824	.3827	.3835	.3890	.3910	.3888	.3906	.3900
25...	.3846	.3858	.3805	.3806	.3821	....	....	....	....	....	.3901	.3909	.3872	.3903	.3892
26...	.3809	.3843	.3793	.3824	.3827	....	....	....	....	....	.3906	.3947	.3903	.3930	.3926
27...	....	....	....	....	....	....	....	....	....	....	3911	.3917	.3896	.3913	.3910
28...	....	....	....	....	....	.3826	.3831	.3812	.3825	.3822	.3900	.3944	.3900	.3933	.3940
29...	.3825	.3868	.3810	.3863	.3859	.3825	.3883	.3818	.3874	.3861	....	....	....	....	....
30...	.3858	.3879	.3816	.3816	.3835	.3862	.3867	.3825	.3847	.3838	....	....	....	....	....
31...	....	....	....	....	....	.3834	.3906	.3828	.3897	.3879	....	....	....	....	....

1985 SWISS FRANC INTERBANK SPOT PRICES (In U.S. Dollars per one Swiss Franc, Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	.3934	.3939	.3913	.3916	.3920	.4351	.4376	.4293	.4302	.4293	....	....	....	....	....
2...	.3912	.3933	.3909	.3929	.3924	.4311	.4342	.4304	.4325	.4316	....	....	....	....	....
3...	.3931	.3946	.3927	.3933	.3934	....	....	....	....	....	.4267	.4268	.4235	.4235	.4240
4...	....	....	....	....	....	....	....	....	....	....	.4266	.4290	.4246	.4258	.4268
5...	.3933	.3992	.3993	.3981	.3980	.4324	.4334	.4288	.4306	.4305	.4271	.4276	.4210	.4213	.4214
6...	....	....	....	....	....	.4262	.4267	.4222	.4228	.4225	.4161	.4166	.4132	.4149	.4154
7...	....	....	....	....	....	.4242	.4258	.4224	.4241	.4239	....	....	....	....	....
8...	.3968	.4019	.3959	.4004	.4011	.4255	.4284	.4255	.4269	.4268	....	....	....	....	....
9...	.4043	.4058	.4013	.4025	.4035	.4266	.4347	.4258	.4315	.4323	.4100	.4147	.4100	.4113	.4123
10...	.4076	.4096	.4074	.4076	.4081	....	....	....	....	....	.4118	.4135	.4106	.4116	.4106
11...	.4065	.4115	.4065	.4095	.4112	....	....	....	....	....	.4122	.4123	.4087	.4087	.4096
12...	.4132	.4194	.4132	.4188	.4169	.4334	.4370	.4325	.3270	.3253	.4079	.4136	.4079	.4118	.4125
13...	....	....	....	....	....	.4363	.4378	.4343	.4347	.4372	.4159	.4192	.4113	.4184	.4164
14...	....	....	....	....	....	.4348	.4358	.4338	.4357	.4349	....	....	....	....	....
15...	.4184	.4192	.4145	.4192	.4180	.4394	.4418	.4381	.4411	.4415	....	....	....	....	....
16...	.4163	.4192	.4154	.4180	.4185	.4415	.4438	.4407	.4426	.4434	.4164	.4224	.4162	.4219	.4214
17...	.4248	.4290	.4210	.4280	.4210	....	....	....	....	....	.4215	.4237	.4185	.4198	.4192
18...	.4269	.4291	.4189	.4201	.4189	....	....	....	....	....	.4184	.4210	.4171	.4171	.4182
19...	.4197	.4246	.4197	.4210	.4206	.4425	.4438	.4416	.4438	.4418	.4176	.4212	.4176	.4206	.4197
20...	....	....	....	....	....	.4376	.4417	.4374	.4393	.4386	.4215	.4290	.4215	.4283	.4273
21...	....	....	....	....	....	.4382	.4444	.4381	.4443	.4424	....	....	....	....	....
22...	.4218	.4264	.4197	.4249	.4231	.4441	.4476	.4401	.4417	.4401	....	....	....	....	....
23...	.4271	.4291	.4221	.4231	.4259	.4430	.4452	.4421	.4436	.4434	.4500	.4518	.4462	.4518	.4506
24...	.4234	.4273	.4220	.4259	.4252	....	....	....	....	....	.4490	.4526	.4466	.4492	.4490
25...	.4269	.4286	.4246	.4264	.4265	....	....	....	....	....	.4489	.4566	.4479	.4549	.4545
26...	.4253	.4347	.4246	.4338	.4342	n/a	.4438	.4402	.4413	.4409	.4587	.4608	.4549	.4559	.4549
27...	....	....	....	....	....	.4401	.4405	.4366	.4399	.4380	.4564	.4585	.4545	.4555	.4550
28...	....	....	....	....	....	.4411	.4430	.4401	.4403	.4418	....	....	....	....	....
29...	.4338	.4374	.4327	.4329	.4348	.4396	.4405	.4370	.4384	.4391	....	....	....	....	....
30...	.4332	.4371	.4323	.4355	.4327	.4378	.4384	.4314	.4314	.4319	.4581	.4587	.4524	.4545	.4524
31...	.4374	.4389	.4340	.4382	.4368	....	....	....	....	....	....	....	....	....	....

	OCTOBER					NOVEMBER					DECEMBER				
Date	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00	7:30	High	Low	Last	1:00
1...	.4563	.4667	.4562	.4666	.4636	.4664	.4703	.4646	.4673	.4690	....	....	....	....	....
2...	.4642	.4655	.4614	.4622	.4625	....	....	....	....	....	.4821	.4825	.4741	.4768	.4761
3...	.4617	.4683	.4616	.4669	.4675	....	....	....	....	....	.4728	.4748	.4724	.4748	.4734
4...	.4686	.4699	.4618	.4651	.4633	.4695	.4695	.4668	.4668	.4686	.4773	.4782	.4767	.4774	.4768
5...	....	....	....	....	....	.4652	.4664	.4642	.4659	.4649	.4753	.4781	.4749	.4768	.4766
6...	....	....	....	....	....	.4669	.4690	.4659	.4679	.4665	.4755	.4758	.4741	.4744	.4752
7...	.4630	.4633	.4606	.4621	.4608	.4683	.4687	.4610	.4623	.4614	....	....	....	....	....
8...	.4597	.4621	.4594	.4593	.4601	.4644	.4657	.4626	.4642	.4651	....	....	....	....	....
9...	.4602	.4627	.4564	.4564	.4597	....	....	....	....	....	.4738	.4746	.4723	.4728	.4724
10...	.4586	.4595	.4557	.4562	.4559	....	....	....	....	....	.4712	.4723	.4697	.4697	.4710
11...	.4574	.4604	.4570	.4582	.4585	....	....	....	....	....	.4691	.4721	.4677	.4709	.4714
12...	....	....	....	....	....	.4638	.4678	.4634	.4670	.4666	.4732	.4756	.4732	.4734	.4734
13...	....	....	....	....	....	.4675	.4680	.4647	.4647	.4655	.4757	.4767	.4734	.4734	.4741
14...	....	....	....	....	....	.4668	.4679	.4659	.4672	.4666	....	....	....	....	....
15...	.4575	.4585	.4568	.4569	.4569	.4644	.4670	.4649	.4654	.4649	....	....	....	....	....
16...	.4569	.4557	.4522	.4557	.4528	....	....	....	....	....	.4737	.4768	.4722	.4734	.4744
17...	.4569	.4612	.4565	.4610	.4612	....	....	....	....	....	.4751	.4773	.4740	.4740	.4755
18...	.4620	.4637	.4606	.4630	.4627	.4653	.4689	.4653	.4678	.4673	.4731	.4742	.4703	.4712	.4713
19...	....	....	....	....	....	.4677	.4706	.4664	.4678	.4675	.4716	.4758	.4716	.4734	.4741
20...	....	....	....	....	....	.4674	.4703	.4658	.4671	.4658	.4727	.4752	.4722	.4747	.4748
21...	.4629	.4640	.4612	.4614	.4621	.4710	.4737	.4701	.4737	.4711	....	....	....	....	....
22...	.4609	.4650	.4608	.4623	.4616	.4723	.4770	.4719	.4759	.4759	....	....	....	....	....
23...	.4626	.4628	.4613	.4618	.4617	....	....	....	....	....	.4743	.4759	.4739	.4748	.4748
24...	.4604	.4611	.4589	.4589	.4598	....	....	....	....	....	.4743	.4756	.4742	.4756	.4755
25...	.4611	.4623	.4597	.4612	.4601	.4759	.4769	.4750	.4755	.4760	....	....	....	....	....
26...	....	....	....	....	....	.4744	.4786	.4743	.4782	.4786	.4747	.4761	.4747	.4750	.4750
27...	....	....	....	....	....	.4778	.4792	.4763	.4770	.4773	.4773	.4813	.4773	.4807	.4805
28...	.4612	.4631	.4610	.4624	.4614	Closed					....	....	....	....	....
29...	.4632	.4679	.4632	.4670	.4663	.4798	.4818	.4796	.4796	.4799	....	....	....	....	....
30...	.4664	.4675	.4633	.4633	.4656	....	....	....	....	....	.4812	.4828	.4810	.4819	.4813
31...	.4657	.4694	.4646	.4660	.4646	....	....	....	....	....	....	....	....	....	....

1985 SWISS FRANC INTERBANK FORWARD RATES (In U.S. Dollars per one Swiss Franc)

	JANUARY						FEBRUARY						MARCH					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	Closed						.3681	3691	.3703	.3713	.3747	.3828	.3499	.3511	.3521	.3533	.3576	.3674
2...	.3807	.3820	.3832	.3844	.3891	.3990	....	....	....	....	....	....	....	....	....	....	....	....
3...	.3826	.3838	.3850	.3864	.3910	.4014	....	....	....	....	....	....	....	....	....	....	....	....
4...	.3799	.3810	.3822	.3837	.3880	.3984	.3642	.3651	.3663	.3672	.3706	.3787	.3446	.3457	.3467	.3479	.3520	.3617
5...	....	....	....	....	....	....	.3648	.3656	.3667	.3677	.3710	.3792	.3422	.3433	.3443	.3455	.3498	.3594
6...	....	....	....	....	....	....	.3650	.3659	.3669	.3678	.3710	.3792	.3457	.3467	.3478	.3490	.3532	.3631
7...	.3792	.3802	.3814	.3827	.3869	.3971	.3623	.3632	.3642	.3653	.3685	.3767	.3441	.3451	.3462	.3474	.3518	.3621
8...	.3773	.3784	.3794	.3806	.3846	.3940	.3604	.3614	.3626	.3636	.3672	.3756	.3460	.3470	.3480	.3493	.3535	.3639
9...	.3732	.3943	.3803	.3816	.3856	.3953	....	....	....	....	....	....	....	....	....	....	....	....
10...	.3796	.3807	.3817	.3830	.3869	.3965	....	....	....	....	....	....	....	....	....	....	....	....
11...	.3775	.3785	.3795	.3808	.3847	.3940	.3579	.3587	.3599	.3609	.3642	.3724	.3503	.3514	.3522	.3535	.3573	.3672
12...	....	....	....	....	....	....	Closed						.3511	.3520	.3531	.3541	.3580	.3667
13...	....	....	....	....	....	....	.3557	.3565	.3576	.3586	.3620	.3700	.3516	.3525	.3535	.3547	.3586	.3687
14...	.3721	.3732	.3742	.3754	.3793	.3884	.3575	.3583	.3594	.3604	.3637	.3718	.3468	.3477	.3488	.3499	.3541	.3644
15...	.3721	.3730	.3735	.3748	.3784	.3872	.3599	.3607	.3617	.3628	.3662	.3747	.3468	.3478	.3489	.3500	.3541	.3646
16...	.3919	.3926	.3932	.3939	.3968	.4046	....	....	....	....	....	...	....	....	....	....	....	....
17...	.3725	.3733	.3742	.3753	.3789	.3875	....	....	....	....	....	....	....	....	....	....	....	....
18...	.3749	.3757	.3766	.3776	.3811	.3900	Closed						.3522	.3527	.3536	.3547	.3588	.3690
19...	....	....	....	....	....	....	.3558	.3563	.3573	.3583	.3617	.3701	.3646	.3656	.3666	.3678	.3720	.3829
20...	....	....	....	....	....	....	.3539	.3547	.3557	.3567	.3601	.3689	.3616	.3626	.3636	.3648	.3687	.3795
21...	Closed						.3529	.3538	.3548	.3560	.3599	.3692	.3659	.3669	.3680	.3691	.3731	.3797
22...	.3730	.3739	.3748	.3757	.3792	.3878	.3512	.3521	.3531	.3542	.3578	.3673	.3669	.3679	.3691	.3702	.3743	.3843
23...	.3738	.3745	.3753	.3762	.3796	.3881	....	....	....	....	....	....	....	....	....	....	....	....
24...	.3762	.3770	.3779	.3789	.3824	.3911	....	....	....	....	....	....	....	....	....	....	....	....
25...	.3753	.3762	.3770	.3780	.3812	.3895	.3424	.3432	.3443	.3452	.3489	.3579	.3642	.3653	.3663	.3675	.3716	.3820
26...	....	....	....	....	....	....	.3478	.3485	.3495	.3506	.3543	.3639	.3668	.3677	.3687	.3699	.3740	.3840
27...	....	....	....	....	....	....	.3527	.3537	.3547	.3558	.3597	.3695	.3757	.3767	.3778	.3788	.3830	.3935
28...	n/a						.3487	.3497	.3508	.3519	.3561	.3656	.3766	.3777	.3788	.3798	.3842	.3947
29...	.3748	.3755	.3764	.3775	.3810	.3894	....	....	....	....	....	....	.3861	.3872	.3882	.3893	.3935	.4037
30...	.3742	.3750	.3759	.3769	.3801	.3883	....	....	....	....	....	....	....	....	....	....	....	....
31...	n/a						....	....	....	....	....	....	....	....	....	....	....	....

	APRIL						MAY						JUNE					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.3804	.3815	.3825	.3835	.3875	.3976	.3805	.3816	.3826	.3839	.3878	.3972	.....	....	....	....	....	....
2...	.3779	.3791	.3801	.3812	.3852	.3950	.3760	.3770	.3782	.3793	.3830	.3919	....	....	....	....	....	....
3...	.3763	.3774	.3785	.3795	.3834	.3932	.3686	.3689	.3700	.3710	.3745	.3832	.3891	.3899	.3908	.3915	.3943	.4012
4...	.3748	.3758	.3769	.3780	.3818	.3917	....	....	....	....	....	....	.3883	.3892	.3900	.3908	.3935	.4004
5...	Closed						....	....	....	....	....	....	.3878	.3887	.3894	.3903	.3927	.3985
6...	....	....	....	....	....	....	n/a						.3876	.3884	.3893	.3900	.3925	.3987
7...	....	....	....	....	....	....	.3745	.3756	.3765	.3776	.3810	.3897	.3852	.3863	.3872	.3880	.3900	.3949
8...	.3763	.3774	.3785	.3795	.3836	.3932	.3727	.3737	.3747	.3758	.3793	.3875	....	....	....	....	....	....
9...	.3748	.3759	.3769	.3779	.3818	.3915	.3816	.3827	.3839	.3849	.3883	.3973	....	....	....	....	....	....
10..	.3766	.3777	.3788	.3797	.3837	.3935	.3809	.3820	.3831	.3841	.3874	.3958	.3835	.3843	.3821	.3860	.3886	.3946
11...	.3861	.3872	.3883	.3893	.3931	.4030	....	....	....	....	....	....	.3848	.3855	.3863	.3872	.3897	.3958
12...	.3888	.3899	.3910	.3919	.3955	.4048	....	....	....	....	....	....	.3844	.3852	.3859	.3868	.3893	.3951
13...	....	....	....	....	....	....	.3864	.3875	.3887	.3896	.3930	.4015	.3835	.3843	.3852	.3859	.3886	.3944
14...	....	....	....	....	....	....	.3880	.3890	.3900	.3911	.3944	.4032	.3883	.3891	.3899	.3908	.3935	.3998
15...	n/a						.3892	.3903	.3913	.3923	.3956	.4043	....	....	....	....	....	....
16...	.3949	.3962	.3972	.3983	.4018	.4113	.3853	.3963	.3874	.3883	.3916	.4001	....	....	....	....	....	....
17...	.3944	.3956	.3967	.3978	.4012	.4106	.3883	.3893	.3903	.3913	.3946	.4032	.3881	.3889	.3896	.3904	.3928	.3988
18...	.4046	.4058	.4072	.4080	.4116	.4215	....	....	....	....	....	....	.3952	.3960	.3966	.3974	.3998	.4058
19...	.4032	.4042	.4054	.4064	.4099	.4191	....	....	....	....	....	....	.3916	.3924	.3931	.3939	.3955	.4024
20...	....	....	....	....	....	....	.3861	.3870	.3878	.3887	.3917	.3992	.3874	.3880	.3889	.3896	.3923	.3987
21...	....	....	....	....	....	....	.3868	.3877	.3885	.3894	.3925	.3998	.3900	.3907	.3915	.3923	.3952	.4016
22...	.3994	.4004	.4016	.4026	.4061	.4151	.3858	.3866	.3869	.3885	.3914	.3991	....	....	....	....	....	....
23...	.3846	.3856	.3865	.3874	.3907	.3987	.3861	.3869	.3878	.3887	.3920	.3998	....	....	....	....	....	....
24...	.3853	.3863	.3873	.3883	.3920	.4008	.3835	.3842	.3851	.3860	.3891	.3982	.3900	.3906	.3915	.3921	.3953	.4017
25...	.3821	.3830	.3841	.3851	.3887	.3969	....	....	....	....	....	....	.3892	.3899	.3907	.3915	.3945	.4012
26...	.3827	.3836	.3847	.3857	.3896	.3980	....	....	....	....	....	....	.3926	.3933	.3941	.3950	.3980	.4043
27...	....	....	....	....	....	....	Closed						.3910	.3917	.3926	.3934	.3926	.4026
28...	....	....	....	....	....	....	.3822	.3829	.3837	.3846	.3875	.3951	.3940	.3949	.3956	.3964	.3991	.4056
29...	.3859	.3870	.3880	.3892	.3931	.4019	.3861	.3867	.3875	.3883	.3913	.3987	....	....	....	....	....	....
30...	.3835	.3846	.3857	.3854	.3908	.4005	.3838	.3845	.3858	.3861	.3891	.3965	....	....	....	....	....	....
31..	....	....	....	....	....	....	.3894	.3903	.3912	.3920	.3949	.4026	....	....	....	....	....	....

1985 SWISS FRANC INTERBANK FORWARD RATES (In U.S. Dollars per one Swiss Franc)

Date	JULY					
	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.3920	.3928	.3935	.3943	.3966	.4104
2...	.3924	.3932	.3941	.3949	.3975	.4038
3...	.3934	.3942	.3951	.3949	.3965	.4049
4...	Closed					
5...	.3980	.3989	.3999	.4006	.4032	.4095
6...	....	....	....	....	....	....
7...	....	....	....	....	....	....
8...	.4011	.4020	.4028	.4036	.4061	.4125
9...	.4035	.4044	.4053	.4061	.4088	.4151
10...	.4081	.4091	.4100	.4110	.4136	.4205
11...	.4112	.4122	.4132	.4141	.4169	.4237
12..	.4169	.4179	.4190	.4199	.4231	.4306
13...	....	....	....	....	....	....
14...	....	....	....	....	....	....
15...	.4180	.4191	.4201	.4211	.4242	.4317
16...	.4185	.4196	.4206	.4217	.4249	.4323
17...	.4210	.4219	.4230	.4241	.4271	.4338
18...	.4189	.4198	.4210	.4219	.4250	.4325
19...	.4206	.4216	.4227	.4237	.4272	.4351
20...	....	....	....	....	....	....
21...	....	....	....	....	....	....
22...	.4231	.4243	.4253	.4263	.4297	.4378
23...	.4259	.4271	.4281	.4292	.4327	.4404
24...	.4252	.4262	.4273	.4266	.4318	.4402
25...	.4265	.4274	.4387	.4296	.4332	.4414
26...	.4342	.4351	.4364	.4375	.4412	.4499
27...	....	....	....	....	....	....
28...	....	....	....	....	....	....
29...	.4348	.4359	.4371	.4383	.4424	.4520
30...	.4327	.4339	.4351	.4364	.4407	.4504
31...	.4368	.4380	.4392	.4406	.4449	.4549

Date	AUGUST					
	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.4293	.4306	.4319	.4330	.4371	.4468
2...	.4316	.4329	.4342	.4354	.4394	.4491
3...	....	....	....	....	....	....
4...	....	....	....	....	....	....
5...	.4305	.4320	.4331	.4344	.4385	.4479
6...	.4225	.4247	.4249	.4262	.4300	.4390
7...	.4239	.4251	.4262	.4276	.4310	.4401
8...	.4268	.4280	.4294	.4304	.4342	.4431
9...	.4323	.4336	.4350	.4361	.4399	.4491
10...	....	....	....	....	....	....
11...	....	....	....	....	....	....
12..	.4353	.4366	.4378	.4390	.4424	.4516
13...	.4372	.4385	.4397	.4409	.4447	.4541
14...	.4349	.4363	.4374	.4387	.4423	.4518
15...	.4415	.4428	.4441	.4454	.4490	.4585
16...	.4434	.4448	.4461	.4473	.4513	.4609
17...	....	....	....	....	....	....
18...	....	....	....	....	....	....
19...	.4418	.4432	.4443	.4456	.4493	.4581
20...	.4386	.4400	.4411	.4425	.4460	.4549
21...	.4421	.4437	.4449	.4463	.4498	.4591
22...	.4401	.4413	.4426	.4438	.4472	.4559
23...	.4434	.4447	.4459	.4472	.4508	.4597
24...	....	....	....	....	....	....
25...	....	....	....	....	....	....
26...	.4409	.4422	.4433	.4446	.4481	.4571
27...	.4380	.4393	.4405	.4417	.4453	.4545
28...	.4418	.4431	.4444	.4455	.4492	.4586
29...	.4391	.4404	.4417	.4428	.4464	.4555
30...	.4319	.4331	.4343	.4355	.4389	.4474
31...	....	....	....	....	....	....

Date	SEPTEMBER					
	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	....	....	....	....	....	....
2...	....	....	....	....	....	....
3...	.4240	.4252	.4264	.4274	.4308	.4391
4...	.4266	.4279	.4291	.4303	.4339	.4428
5...	.4214	.4227	.4240	.4250	.4286	.4369
6...	.4154	.4167	.4180	.4192	.4231	.4317
7...	....	....	....	....	....	....
8...	....	....	....	....	....	....
9...	n/a					
10...	.4106	.4120	.4132	.4144	.4183	.4269
11...	.4096	.4110	.4122	.4134	.4173	.4259
12..	.4125	.4237	.4152	.4164	.4206	.4298
13...	.4164	.4177	.4191	.4205	.4246	.4327
14...	....	....	....	....	....	....
15...	....	....	....	....	....	....
16...	.4214	.4226	.4240	.4252	.4291	.4385
17...	.4192	.4205	.4217	.4231	.4268	.4356
18...	.4182	.4195	.4207	.4221.	.4258	.4348
19...	4197	.4209	.4224	.4236	.4275	.4366
20...	.4273	.4286	.4300	.4313	.4352	.4447
21...	....	....	....	....	....	....
22...	....	....	....	....	....	....
23...	.4506	.4518	.4534	.4548	.4586	.4683
24...	.4490	.4504	.4516	.4531	.4569	.4665
25...	.4545	.4558	.4573	.4586	.4624	.4720
26...	.4549	.4562	.4574	.4587	.4621	.4706
27...	n/a					
28...	....	....	....	....	....	....
29...	....	....	....	....	....	....
30...	.4524	.4539	.4552	.4555	.4602	.4689
31...	....	....	....	....	....	....

Date	OCTOBER					
	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.4636	.4651	.4665	.4678	.4718	.4812
2...	.4625	.4640	.4654	.4667	.4706	.4799
3...	.4675	.4690	.4706	.4716	.4758	.4854
4...	.4633	.4684	.4663	.4674	.4714	.4807
5...	....	....	....	....	....	....
6...	....	....	....	....	....	....
7...	.4608	.4625	.4637	.4605	.4692	.4785
8...	.4601	.4618	.4631	.4644	.4687	.4780
9...	.4597	.4613	.4627	.4640	.4680	.4774
10...	.4559	.4574	.4590	.4601	.4643	.4738
11...	.4585	.4600	.4615	.4626	.4669	.4763
12...	....	....	....	....	....	....
13...	....	....	....	....	....	....
14...	Closed					
15...	.4569	.4584	.4599	.4610	.4651	.4748
16...	.4528	.4544	.4553	.4572	.4611	.4703
17...	.4612	.4628	.4645	.4656	.4697	.4795
18...	.4627	.4643	.4658	.4669	.4710	.4807
19...	....	....	....	....	....	....
20...	.....	....	....	....	....	....
21...	.4621	.4637	.4651	.4662	.4703	.4800
22..	.4614	.4630	.4645	.4656	.4698	.4793
23...	.4617	.4633	.4650	.4660	.4701	.4798
24...	.4598	.4615	.4632	.4641	.4685	.4782
25...	.4601	.4617	.4633	.4644	.4687	.4782
26...	....	....	....	....	....	....
27...	....	....	....	....	....	....
28...	.4614	.4629	.4645	.4656	.4699	.4792
29...	.4663	.4676	.4693	.4704	.4746	.4839
30...	.4656	.4670	.4684	.4697	.4733	.4820
31...	.4646	.4662	.4675	.4688	.4727	.4813

Date	NOVEMBER					
	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	.4690	.4706	.4718	.4731	.4768	.4851
2...	....	....	....	....	....	....
3...	....	....	....	....	....	....
4...	.4686	.4702	.4714	.4728	.4768	.4854
5...	.4649	.4667	.4679	.4693	.4735	.4822
6...	.4665	4684	.4697	.4714	.4755	.4841
7...	.4614	.4632	.4645	.4660	.4698	.4786
8...	.4651	.4668	.4683	.4698	.4738	.4835
9...	....	....	....	....	....	....
10...	....	....	....	....	....	....
11...	Closed					
12...	.4666	.4685	.4697	.4712	.4753	.4844
13...	.4655	.4673	.4686	.4704	.4742	.4833
14...	.4666	.4684	.4699	.4713	.4755	.4842
15...	.4649	.4667	.4683	.4696	.4740	.4835
16...	....	....	....	....	....	....
17...	....	....	....	....	....	....
18...	.4673	.4693	.4708	.4722	.4767	.4855
19...	.4675	.4695	.4707	.4722	.4762	.4854
20...	.4658	.4678	.4691	.4707	.4748	.4839
21...	.4711	.4735	.4749	.4763	.4808	.4901
22..	.4759	.4780	.4794	.4809	.4854	.4950
23...	....	....	....	....	....	....
24...	....	....	....	....	....	....
25...	.4760	.4780	.4794	.4810	.4855	.4945
26...	.4786	.4807	.4822	.4836	.4881	.4972
27...	.4773	.4792	.4806	.4821	.4864	.4957
28...	Closed					
29...	.4799	.4815	.4833	.4847	.4893	.4987
30...	....	....	....	....	....	....
31...	....	....	....	....	....	....

Date	DECEMBER					
	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1...	....	....	....	....	....	....
2...	.4761	.4780	.4796	.4810	.4857	.4950
3...	.4734	.4752	.4769	.4784	.4831	.4924
4...	.4768	.4785	.4802	.4817	.4865	.4961
5...	.4766	.4783	.4800	.4816	.4863	.4957
6...	.4752	.4769	.4786	.4801	.4850	.4944
7...	....	....	....	....	....	....
8...	....	....	....	....	....	....
9...	.4724	.4742	.4757	.4772	.4820	.4915
10...	.4710	.4726	.4743	.4756	.4803	.4894
11...	.4714	.4730	.4746	.4760	.4806	.4899
12...	.4734	.4749	.4766	.4779	.4822	.4912
13...	.4741	.4755	.4771	.4785	.4827	.4917
14...	....	....	....	....	....	....
15...	....	....	....	....	....	....
16...	.4744	.4760	.4774	.4787	.4829	.4923
17...	.4755	.4755	.4769	.4783	.4839	.4934
18...	.4713	.4728	.4742	.4755	.4799	.4889
19...	.4741	.4755	.4772	.4785	.4829	.4921
20...	.4748	.4761	.4777	.4790	.4833	.4924
21...	....	....	....	....	....	....
22..	....	....	....	....	....	....
23...	.4748	.4759	.4774	.4786	.4830	.4918
24...	.4755	.4769	.4781	.4792	.4842	.4938
25...	Closed					
26...	.4750	.4762	.4775	.4786	.4832	.4920
27...	.4805	.4821	.4834	.4850	.4895	.4987
28...	.....	....	....	....	....	....
29...	....	....	....	....	....	....
30...	.4813	.4830	.4843	.4859	.4903	.4993
31...	.4861	.4878	.4892	.4909	.4952	.5045

SWISS FRANC OPTION ON FUTURES—CALLS

MARCH 1985 34 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	.54@.56	.60	.54	.56	.56	.643	24	21
26....	.46	1.00B	.45A	.80	.80	.799	54	34
27....	1.39	1.60B	1.39	1.50A	1.53	.972	41	34
28....	1.06	1.09	1.09	1.09	1.07	.906	13	45

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.93A	1.07N	.98	.922	....	45
4....	....	....	.73A	.73A	.74	.915	4	32
5....	....	....	.43A	.46A	.41	.738	....	32
6....	.37	.80B	.37	.74	.71	.978	12	40
7....	.45	.52B	.45	.45	.45	.959	11	35
8....	.64	.70	.64	.68	.55	.986	9	...

MARCH 1985 35 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	.07@.08	.17	.07	.15	.15	.199	67	48
26....	.13	.35	.12A	.35	.25	.334	136	122
27....	.60	.72	.60	.65	.68	.721	91	87
28....	.45@.40	.50	.38A	.38A	.38	.465	27	69

MARCH 1985 35 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.43	.25	.28A	.28	.462	74	128
4....	.13	.15	.12	.12	.15	.264	66	116
5....	.09	.09	.03	.05	.04	.046	109	195
6....	.06	.14	.06	.14	.13	.209	83	140
7....	.08	.08	.03	.05	.03	.011	38	117
8....	.02	.04	.01	.01	.01	.036	15	...

MARCH 1985 36 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	.03	.03	.03	.03	.03	.021	50	50
26....	.04	.12	.04	.12	.10	.048	112	162
27....	.18@.17	.25	.17	.25	.20	.238	120	115
28....	.14	.14	.10	.14	.14	.071	6	115

SWISS FRANC OPTION ON FUTURES—CALLS

MARCH 1985 36 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.07	.11	.05	.11	.06	.058	67	159
4....	....	....	.05A	.05A	.02	.004	50	209
5....	....	....	....	.02N	.01	.000	....	209
6....	....	....	....	.01N	.02	.000	....	209
7....	....	....	....	.02N	.02	.000	....	207
8....	....	....	.01A	.01A	.01	.000	....	....

MARCH 1986 37 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	.08	.08	.08	.08	.08	.024	1	1
28....	....	....	.07A	.07A	.07	.002	....	1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.04A	.04A	.01	.001	....	1
4....	....	....	....	.01N	.01	.000	....	1
5....	....	....	....	.01N	.01	.000	....	1
6....	....	....	....	.01N	.01	.000	....	1
7....	....	....	....	.01N	.01	.000	....	1
8....	....	....	....	.01N	.01	.000	....	....
31....	7.06	7.06	7.06	7.06	7.12	1.000	10	10

JUNE 1985 32 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	7.14	7.14	7.14	7.14	7.18	1.000	10	14
4....	....	....	7.08A	7.08A	6.92	1.000	....	14
5....	....	....	6.90A	6.92N	6.96	1.000	....	4
6....	....	7.00B	....	6.95N	6.90	1.000	....	4
7....	....	....	6.84A	6.90N	6.50	1.000	....	....

JUNE 1985 33 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	3.74	3.74	3.74	3.74	3.51	.907	1	1
21....	4.22	4.22	4.07A	4.07A	4.08	.939	1	2
22....	....	4.10B	....	4.10B	4.12	.942	....	1
25....	....	....	3.88A	3.88A	3.76	.928	....	1
26....	....	....	....	3.76N	3.96	.939	....	....
27....	....	4.80B	....	4.80B	4.85	.971	....	....

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1985 33 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	5.35A	5.87N	5.24	.962	....	....
4....	....	....	4.78A	4.78A	4.84	.975	....	....
8....	....	...	4.42A	4.42A	5.30	.987	....	....
9....	....	....	4.95A	....	....	.979	....	...
22....	7.32	7.32	7.30	7.30	7.07	.999	2	1
23....	....	7.15B	....	7.07N	5.80	.997	....	....
26....	....	....	....	5.34N	5.36	.996	....	....
30....	....	5.90B	5.72A	5.72A	5.38	.997	....	....

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	5.12A	5.38N	5.31	.997	....	....
2....	....	....	4.85A	....	....	.994	....	....
3....	....	....	...	4.50A	3.88	.985	....	....
6....	....	....	3.77A	3.77A	3.93	.989	....	....
7....	....	4.50B	....	4.50B	4.71	.997	...	....
31....	6.05	6.05	6.05	6.05	6.12	1.000	10	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	6.15	6.15	6.15	6.15	6.18	1.000	10	4
4....	....	....	6.08A	6.08A	5.92	1.000	....	14
5...	....	....	5.90A	5.92N	5.95	1.000	....	4
6....	....	6.00B	....	5.95N	5.90	1.000	...	3
7....	....	....	5.84A	5.90N	5.50	1.000	—	—

JUNE 1985 33 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	1.35	1.72B	1.33	1.70	1.67	.664	45	35
27....	....	2.22B	....	2.18B	2.20	.771	....	35
28....	....	....	1.87A	1.87A	1.87	.707	....	35

JUNE 1985 34 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.90B	1.77A	1.87N	1.83	.700	....	35
4....	1.63	1.65	1.56A	1.56A	1.61	.674	100	135
5....	1.46	1.46	1.40A	1.40A	1.38	.612	10	145
6....	1.38	1.48B	1.31	1.48B	1.64	.684	51	196
7....	1.53	1.53	1.43A	1.53	1.47	.639	51	247
8....	1.49	1.64	1.49	1.64	1.53	.655	2	249
11....	....	1.92B	....	1.53N	1.90	.743	....	249
12....	1.74	2.00B	1.74	1.95	2.02	.760	31	278
13....	1.95	2.04B	1.81A	1.81A	1.82	.717	2	280
14....	1.64	1.65B	1.62	1.62	1.62	.681	67	323
15....	1.54	1.62B	1.54	1.55	1.56	.647	10	323
18....	1.66	2.00B	1.66	2.00B	2.04	.738	8	325
19....	2.39	3.10B	2.37A	3.10B	3.10	.866	10	325
20....	2.76	2.97B	2.76	2.76	2.70	.826	1	323
21....	3.20	3.26B	3.20	3.20	3.22	.877	4	323
22....	....	....	...	3.22N	3.24	.881	....	323
25....	....	....	3.01A	3.01A	2.90	.856	....	324
26....	....	....	....	2.90N	3.10	.875	....	323
27....	....	4.01B	3.90	3.90	3.90	.932	15	322
28....	4.04	4.24B	3.98A	4.06	4.18	.947	26	314
29....	4.55	4.90B	4.55	4.90B	4.91	.969	60	320

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1985 34 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	4.37A	4.37A	4.24	.954	....	260
2....	....	....	3.91A	3.91A	4.36	.957	....	260
3....	....	....	4.11A	4.36N	3.90	.941	...	260
4....	....	....	3.82A	3.82A	3.83	.936	....	260
5....	Exchange Closed; Good Friday							
8....	....	....	3.48A	3.60A	4.30	.962	....	257
9....	3.81	3.81	3.81	3.81	3.79	.944	2	256
10....	....	3.92B	....	3.79N	4.06	.957	4	252
11....	....	4.68B	....	4.68B	5.05	.983	....	255
12....	....	5.12B	....	5.12B	5.23	.986	....	255
15....	....	5.90B	....	5.90B	5.73	.993	....	250
16....	....	6.78B	5.70A	5.73N	5.91	.995	....	250
17....	....	....	5.81A	5.81A	5.69	.994	....	250
18....	....	6.10B	....	6.10B	6.75	.996	....	250
19....	....	....	6.69A	6.69A	6.61	.998	....	240
22....	....	....	6.34A	6.34A	6.07	.997	....	240
23....	....	6.26B	....	6.07N	4.80	.989	....	240
24....	....	....	4.65A	4.70A	4.85	.990	....	240
25....	....	....	4.57A	4.57A	4.36	.983	....	240
26....	....	4.44B	4.34A	4.44B	4.38	.985	....	240
29....	....	4.49B	....	4.49B	4.84	.993	....	240
30....	....	4.90B	4.70A	4.70A	4.38	.988	....	240

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	4.15A	4.36N	4.30	.988	....	240
2....	....	....	3.85A	3.85A	3.67	.976	....	240
3....	....	....	3.50A	3.50A	2.91	.944	....	240
6....	....	....	2.80A	2.80A	2.97	.954	....	240
7....	....	3.40B	....	3.40B	3.73	.984	....	240
8....	....	....	3.48A	3.48A	3.49	.980	....	240
9....	....	4.27B	....	4.27B	4.29	.994	....	240
10....	....	....	4.22A	4.29N	4.39	.996	....	240
13....	....	4.73B	....	4.73B	4.65	.998	...	240
14....	....	4.88B	....	4.88B	5.00	.999	....	240
15....	....	....	4.75A	5.00N	5.17	.999	....	240
16....	....	....	4.58A	4.58A	4.68	.999	....	240
17....	....	....	4.67A	4.67A	4.65	.999	....	240
20....	....	5.33B	....	4.85N	4.60	.999	....	240
21....	....	4.86B	....	4.86B	4.88	.999	....	240
22....	....	....	4.82A	4.82A	4.78	.999	....	240
23....	....	....	4.54A	4.67A	4.73	.999	....	240
24....	....	....	4.58A	4.58A	4.26	.999	....	240
28....	....	....	....	4.26N	4.16	.999	....	240
29....	....	4.26B	..	4.26B	4.76	.999	....	239
30....	....	4.78B	....	4.78B	4.56	.999	....	239
31....	....	4.90B	4.48A	4.90B	5.12	.999	....	239

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	5.15B	....	5.12N	5.18	1.000	....	239
4....	....	....	5.08A	5.08A	4.92	1.000	....	239
5....	....	....	4.90A	4.92N	4.95	1.000	....	239
6....	....	5.00B	....	4.96N	4.90	1.000	....	214
7....	....	4.92B	4.84A	4.90N	4.50	1.000	....	214
10....	....	....	....	....	....	1.000	....	....

JUNE 1985 35 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	.80	.91	.80	.86	.85	.451	31	31
26....	.87	1.40B	.82A	1.12	1.05	.509	37	61
27....	1.60	1.66B	1.40	1.60	1.60	.633	139	133
28....	1.39	1.39	1.26A	1.35	1.27	.556	65	198

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1985 35 CALLS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.22	1.35B	1.21A	1.30	1.26	.558	30	221
4....	1.08	1.10	1.02A	1.02A	1.07	.515	64	279
5....	.92	.92	.86	.90	.88	.448	168	440
6....	.90	1.12	.82A	1.11A	1.10	.525	171	597
7....	1.00	1.02	.96	.96	.96	.475	56	591
8....	.97	1.07	.97	.98	1.00	.492	10	593
11....	1.15	1.32	1.14	1.27A	1.30	.589	32	594
12....	1.15	1.41	1.10	1.41	1.37	.609	882	1090
13....	1.32	1.42B	1.25A	1.25A	1.23	.557	68	1105
14....	1.11	1.15	1.06	1.06	1.08	.514	286	1088
15....	1.00	1.17	1.00	1.03A	1.03	.505	17	1085
18....	1.09	1.40	1.09	1.33	1.40	.605	290	1361
19....	1.77	2.30B	1.72	2.30B	2.29	.769	63	1316
20....	2.19	2.19	1.93A	1.93A	1.98	.713	704	813
21....	2.33	2.52	2.33	2.33	2.42	.784	31	812
22....	....	....	2.34A	2.42N	2.45	.788	....	812
25....	2.14	2.18	2.14	2.18	2.12	.750	2	812
26....	2.27	2.37	2.20A	2.37	2.32	.776	26	812
27....	3.13	3.20	3.10	3.10	3.03	.864	5	815
28....	3.28	3.28	3.17A	3.17A	3.30	.888	36	815
29....	....	3.93B	....	3.93B	3.96	.930	7	819

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.47A	3.47A	3.35	.899	....	819
2....	3.20	3.20	3.05A	3.20	3.44	.905	4	815
3....	....	....	3.23A	3.44N	3.04	.875	....	808
4....	....	....	2.76A	3.04N	2.97	.870	....	807
8....	....	3.12B	2.67A	3.12B	3.38	.911	....	807
9....	3.04	3.05B	3.00A	3.00A	2.92	.876	1	807
10....	....	3.09B	....	3.09B	3.16	.901	....	805
11....	3.98	3.98	3.85	3.85	4.06	.954	9	795
12....	....	4.16B	....	4.16B	4.24	.962	....	795
15....	....	4.90B	....	4.90B	4.73	.979	19	814
16....	....	5.78B	....	4.73N	4.91	.983	....	814
17....	4.82	4.82	4.72	4.72	4.69	.980	4	820
18....	5.48	5.48	5.48	5.48	5.75	.993	30	835
19....	5.57	5.60B	5.57	5.60B	5.62	.993	1	469
22....	5.30	5.30	5.27A	5.30	5.07	.989	1	459
23....	....	5.29B	....	5.07N	3.82	.963	....	458
24....	....	....	3.67A	3.67A	3.87	.966	....	453
25....	....	....	3.65A	3.65A	3.39	.948	....	453
26....	3.49	3.49	3.36A	3.49	3.38	.951	13	453
29....	3.40	3.80B	3.40	3.80B	3.84	.974	16	469
30....	....	3.95B	3.74A	3.74A	3.40	.959	....	469

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.14A	3.40N	3.33	.958	....	469
2....	....	....	2.86A	2.86A	2.72	.923	....	469
3....	....	....	2.20A	2.20A	2.02	.847	....	469
6....	2.23	2.23	1.87A	2.23	2.09	.864	1	469
7....	....	2.45B	....	2.45B	2.78	.940	....	469
8....	....	....	2.54A	2.54A	2.56	.926	....	469
9....	....	3.29B	....	3.29B	3.32	.972	....	469
10....	....	....	3.22A	3.32N	3.41	.979	....	469
13....	....	3.73B	....	3.73B	3.85	.992	....	469
14....	....	3.88B	....	3.88B	3.52	.994	....	469
15....	....	3.95B	....	3.95B	4.18	.996	....	469
16....	....	....	3.55A	3.55A	3.69	.993	....	469
17....	3.67	3.67	3.67	3.67	3.87	.995	5	469
20....	....	4.30B	3.72A	3.72A	3.60	.996	....	464
21....	....	3.90B	....	3.90B	3.88	.998	....	458
22....	....	....	3.69A	3.69A	3.78	.998	....	458
23....	....	....	3.55A	3.67A	3.73	.998	....	458
24....	....	....	3.57A	3.57A	3.26	.997	....	444
27....	Exchange Closed; Memorial Day							
28....	....	....	....	3.26N	3.18	.999	....	444
29....	....	3.26B	....	3.26B	3.76	.999	....	444
30....	....	3.78B	....	3.78B	3.56	.999	....	444
31....	....	3.90B	3.48A	3.90B	4.12	.999	....	444

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1985 35 CALLS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	4.15	4.15	4.15	4.15	4.18	1.000	1	445
4....	....	....	4.08A	4.08A	3.92	1.000	....	433
5....	....	....	3.90A	3.92N	3.95	1.000	....	432
6....	....	4.00B	....	3.95N	3.90	1.000	....	416
7....	....	3.92B	3.84A	3.90N	3.50	1.000	....	331
10....	....	....	....	....	....	1.000	....	....

JUNE 1985 36 CALLS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	.57	.57	.55	.56	.56	.305	78	78
26....	.53	.74	.48A	.72	.70	.358	102	149
27....	.91	1.20	.91	1.06B	1.10	.480	10	154
28....	1.00	1.09	.80A	.84A	.84	.401	84	232

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.75	.88	.75	.88	.80	.402	55	280
4....	.70	.70	.63A	.67	.66	.359	8	287
5....	.58	.58	.54A	.54A	.53	.297	21	292
6....	.52	.72	.52	.69A	.68	.366	4	296
7....	.62	.63	.58	.61	.60	.320	88	383
8....	.60	.69	.60	.64	.61	.334	82	463
11....	.76	.86	.75	.81	.83	.424	95	554
12....	.78	.99	.74A	.93	.91	.444	227	760
13....	.89	.95B	.83	.85	.80	.391	63	788
14....	.75	.75	.68	.69	.68	.349	131	85[illegible]
15....	.70	.76	.64A	.68	.65	.367	56	869
18....	.73	.94	.73	.92	.93	.462	13	873
19....	1.21@1.23	1.73	1.14	1.73	1.65	.645	67	900
20....	1.44	1.60	1.40A	1.40B	1.38	.579	30	894
21....	1.74	1.85	1.58A	1.67	1.75	.662	62	842
22....	1.67	1.73B	1.63	1.73B	1.77	.667	55	922
25....	1.52	1.57	1.47	1.53	1.49	.617	133	959
26....	1.51	1.72	1.51	1.61B	1.64	.648	175	1042
27....	2.23	2.35	2.15	2.28	2.26	.763	65	1042
28....	2.35	2.48B	2.24	2.34B	2.47	.798	261	845
29....	2.83	3.20	2.80	3.10	3.12	.862	31	830

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.60	2.61B	2.60	2.61B	2.54	.811	....	827
2....	2.29	2.29	2.27A	2.29	2.61	.819	5	777
3....	2.46	2.46	2.43A	2.46	2.25	.773	13	773
4....	2.28	2.28	2.04A	2.28	2.21	.764	15	764
5....	Exchange Closed; Good Friday							
8....	....	2.35B	1.92A	2.35B	2.56	.824	....	756
9....	2.28	2.28	2.19	2.19	2.13	.769	7	748
10....	2.34	2.34	2.22A	2.22A	2.38	.805	2	748
11....	3.00	3.06B	2.90A	3.00	3.15	.895	70	788
12....	3.25	3.30	3.16A	3.27	3.33	.910	73	742
15....	3.89	3.93	3.89	3.93	3.80	.944	14	742
16....	4.09	4.12B	3.78	3.95	3.93	.953	12	724
17....	3.86	3.87B	3.84A	3.86	3.72	.945	40	709
18....	4.35	4.50	4.33	4.50	4.75	.979	31	705
19....	4.62	4.62	4.51	4.61	4.64	.977	3	703
22....	4.47	4.47	4.32A	4.47	4.07	.967	21	671
23....	4.14	4.27B	4.14	4.14	2.87	.905	6	671
24....	2.87	2.87	2.75A	2.81	2.93	.909	2	676
25....	2.57	2.57	2.43	2.43	2.50	.871	90	643
26....	....	2.58B	2.46A	2.58B	2.49	.876	....	642
29....	....	2.85B	....	2.85B	2.89	.923	....	642
30....	2.45	3.00B	2.45	2.45	2.49	.889	25	632

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1985 36 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.25A	2.49N	2.43	.885	....	631
2....	1.95	1.95	1.91A	1.93	1.85	.812	9	636
3....	....	1.46	1.32	1.32	1.27	.684	26	647
6....	1.12	1.37B	1.12	1.35	1.33	.700	9	656
7....	....	1.76B	....	1.76B	1.91	.834	....	652
8....	....	....	1.64A	1.64A	1.63	.804	....	652
9....	2.42	2.53	2.42	2.49	2.37	.906	17	652
10....	....	....	2.24A	2.37N	2.48	.922	....	637
13....	2.89	2.91B	2.89	2.91B	2.90	.961	1	635
14....	....	2.93B	....	2.93B	3.04	.971	....	635
15....	....	....	2.75A	3.04N	3.19	.979	....	638
16....	....	....	2.60A	2.60A	2.71	.962	....	638
17....	....	2.80B	2.70A	2.80B	2.89	.973	....	638
20....	....	3.32B	2.73A	2.73A	2.63	.971	....	638
21....	....	2.90B	2.58A	2.63N	2.89	.984	....	638
22....	....	....	2.80A	2.80A	2.80	.984	....	638
23....	....	....	2.56A	2.62A	2.74	.985	....	638
24....	....	....	2.67A	2.67A	2.27	.970	....	635
27....	Exchange Closed; Memorial Day							
28....	....	....	....	2.27N	2.19	.984	....	635
29....	....	2.25B	....	2.25B	2.76	.997	....	633
30....	....	2.78B	2.70A	2.70A	2.56	.997	....	629
31....	3.10	3.11B	2.48A	3.11B	3.12	.999	10	628

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	3.10	3.16	2.98A	3.16	3.18	.999	1	518
4....	3.06	3.06	3.06	3.06	2.92	.999	21	509
5....	....	....	2.90A	2.92N	2.95	.999	....	381
6....	....	3.00B	....	2.95N	2.90	1.000	....	369
7....	2.92	2.92	2.84A	2.92	2.50	1.000	1	296
10....	....	....	....	....	....	.999	....	....

JUNE 1985 37 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	.24	.35	.24	.35	.35	[illegible]	81	81
26....	.29	.48	.29	.39	.40	.229	15	94
27....	.86	.86	.70	.73A@.70	.71	.334	54	124
28....	.71	.71	.50	.52B	.52	.264	67	182

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.47	.54B	.47	.50	.50	.264	58	229
4....	.40	.42	.40	.42	.40	.226	2	220
5....	.34	.34	.31	.31	.33	.178	55	222
6....	.35	.43	.33A	.43	.40	.231	83	263
7....	.39	.39	.35	.39	.37	.194	125	369
8....	.44	.44	.39A	.40	.36	.204	125	444
11....	.49	.55	.49	.51@.55	.51	.276	60	447
12....	.50	.63	.50	.58B	.60	.292	119	506
13....	.60	.65	.56A	.56A	.51	.246	20	458
14....	.47	.47	.44	.44	.43	.212	70	504
15....	.43	.48	.40	.41	.41	.247	58	522
18....	.46	.58B	.46	.58B	.60	.328	118	609
19....	.80	1.16B	.74	1.16B	1.16	.508	605	830
20....	1.10	1.11	.89	.93	.92	.438	396	992
21....	1.20	1.32	1.10	1.20@.19	1.24	.525	196	1092
22....	1.17	1.26	1.10	1.26	1.22	.529	41	1122
25....	1.03	1.07	1.00	1.00	1.03	.472	394	1205
26....	1.04	1.20	1.00	1.12	1.14	.504	215	1359
27....	1.70	1.75	1.54	1.62	1.62	.634	190	1363
28....	1.75	1.79	1.62	1.73B	1.77	.677	589	1312
29....	2.02	2.38	1.95A	2.32	2.35	.762	135	1303

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1985 37 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.88@.86	1.93	1.78	1.93B	1.84	.691	40	1310
2....	1.56	1.84B	1.56	1.84B	1.87	.700	11	1297
3....	1.73	1.73	1.60	1.60	1.59	.640	70	1286
4....	1.45	1.62B	1.34	1.62B	1.54	.628	17	1228
5....	Exchange Closed; Good Friday							
8....	1.34	1.70B	1.32	1.70B	1.84	.701	67	1233
9....	1.59	1.68B	1.47	1.47	1.48	.627	9	1234
10....	1.62	1.72B	1.50	1.61B	1.67	.672	17	1232
11....	2.10	2.27	2.10	2.27B	2.35	.799	75	1187
12....	2.42	2.55B	2.17	2.47	2.49	.821	191	1207
15....	3.05	3.08	3.00A	3.08	2.93	.877	57	1214
16....	3.21	3.28B	2.93A	2.93B	3.06	.892	11	1252
17....	3.03	3.03	2.81	2.81	2.82	.877	7	1194
18....	3.55	3.70B	3.48	3.68	3.75	.945	3	1251
19....	....	....	3.68A	3.68A	3.62	.940	10	1110
22....	3.46	3.46	3.05A	3.08	3.08	.916	12	1071
23....	3.28	3.28	1.85	1.85	2.03	.800	18	1078
24....	1.96	2.06	1.87A	2.06	2.08	.805	5	1076
25....	1.85	1.93B	1.58	1.79	1.71	.743	21	1076
26....	1.77	1.77	1.67A	1.74	1.70	.748	23	1081
29....	1.75	2.00	1.69	2.00	2.04	.821	55	1061
30....	2.15	2.15	1.87	1.87	1.65	.761	2	1062

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.42	1.62	1.36	1.60	1.60	.753	48	1098
2....	1.20@.27	1.29	1.14	1.14	1.14	.640	176	1145
3....	.99	.99	.72	.76	.71	.478	271	1199
6....	.61	.85B	.61	.80	.75	.487	459	789
7....	1.02	1.22B	1.00	1.14	1.20	.657	217	782
8....	1.02	1.12	.92	.98	1.05	.611	57	789
9....	1.66	1.70	1.47	1.61A	1.57	.768	117	721
10....	1.50	1.60B	1.45	1.60B	1.65	.795	18	697
13....	1.80	2.00	1.79A	1.95A	2.02	.872	68	670
14....	2.23	2.23	1.83A	2.09	2.15	.895	3	667
15....	2.19	2.25	1.94A	2.23	2.27	.916	32	655
16....	1.72	1.84	1.71A	1.84	1.82	.866	6	655
17....	1.82	1.92	1.82	1.92	1.99	.893	25	630
20....	2.30	2.31B	1.83A	1.83A	1.71	.876	1	630
21....	1.88	1.96B	1.68A	1.95	1.96	.919	2	632
22....	1.70	1.72B	1.70	1.72B	1.83	.914	50	635
23....	....	....	1.62A	1.69A	1.77	.915	200	835
24....	....	....	1.62A	1.62A	1.33	.852	....	835
27....	Exchange Closed; Memorial Day							
28....	1.30	1.30	1.22A	1.30	1.23	.876	1	834
29....	1.26	1.62	[illegible]	1.62	1.78	.963	20	824
30....	1.70	1.70	1.51A	1.51A	1.57	.954	2	823
31....	1.43	1.93B	1.42A	1.93B	2.12	.992	7	826

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	2.14B	....	2.14B	2.18	.999	....	818
4....	....	....	2.08A	2.08A	1.92	.999	....	818
5....	....	....	1.90A	1.92N	1.95	.999	....	777
6....	....	2.00B	1.92A	1.95N	1.90	.999	....	777
7....	....	1.92B	1.84A	1.90N	1.50	.999	....	502
10....	....	....	....	....	....	.998	....	....

JUNE 1985 38 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	.45	.45	.33A	.33A	.33	.156	81	81

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.32	.32	.30	.30	.32	.157	....	81
4....	....	....	.26A	.32N	.24	.129	10	91
5....	.20	.20	.19	.19	.20	.096	17	107
6....	....	.24B	....	.24B	.23	.131	....	106
7....	.22	.22	.22	.22	.22	.106	2	108
8....	.25	.28	.24	.24	.21	.112	111	207
11....	.30	.31	.28	.31	.30	.161	31	238
12....	.29	.36B	.29	.34	.37	.172	16	254
13....	.34	.35	.34	.34	.31	.139	13	267
14....	.26	.31	.26	.29	.27	.115	135	400
15....	.25	.28	.23	.25	.24	.154	59	453
18....	.26	.35	.26	.35B	.35	.216	132	562
19....	.52	.78	.48	.78	.75	.373	103	838
20....	.69	.78	.58	.62	.60	.308	265	810
21....	.90	.95	.75	.85B@.87	.83	.388	241	872
22....	.78	.82	.75A	.82B	.83	.391	21	866
25....	.67	.70	.67	.68@.70	.69	.335	55	855
26....	.70	.80	.67	.75B	.75	.364	277	1064
27....	1.12	1.24	1.03	1.14	1.12	.493	520	1158
28....	1.19	1.26	1.06	1.20	1.21	.538	170	1149
29....	1.42	1.75	1.40	1.68	1.69	.635	30	1149

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1985 38 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.27	1.34	1.22	1.25B	1.28	.549	185	1189
2....	1.06@.03	1.13	1.03	1.13B	1.27	.558	329	1429
3....	1.14	1.23	.99	1.04	1.05	.491	647	1677
4....	1.00	1.15	.86	1.07	1.05	.477	398	1530
5....	Exchange Closed; Good Friday							
8....	.89	1.22	.89	1.21	1.25	.552	89	1581
9....	1.04@.05	1.13B	.98A	.98A	.96	.470	32	1578
10....	1.09	1.13	.98	1.08B	1.13	.517	248	1729
11....	1.41	1.64	1.38	1.63B	1.67	.667	801	1660
12....	1.72	1.82B	1.50	1.80	1.77	.695	184	1380
15....	2.25	2.25	2.07	2.07	2.15	.770	43	1283
16....	2.42	2.45	2.05A	2.11A	2.25	.792	134	1052
17....	2.10	2.20B	2.06	2.06	2.04	.768	7	1060
18....	2.47	2.86	2.47	2.73	2.90	.878	186	941
19....	2.63	2.80	2.63	2.67	2.73	.869	74	919
22....	2.56	2.63B	2.37A	2.37A	2.22	.823	54	907
23....	1.83	2.45B	1.35	1.35	1.32	.650	14	867
24....	1.20	1.37	1.16	1.37	1.38	.655	32	872
25....	1.00	1.16	.99	1.16	1.08	.573	144	835
26....	.98	1.14	.98	1.07B	1.07	.577	76	801
29....	1.10	1.32	1.03	1.30A	1.32	.666	50	834
30....	1.25	1.38B	.98	1.00	.99	.584	34	825

IN MAY

1....	.86	.99	.82	.96	.97	.571	119	830
2....	.68	.74	.60A	.65	.62	.439	304	1023
3....	.53	.54	.34	.38	.35	.283	459	1190
6....	.35	.45B	.29	.45B	.40	.283	234	1306
7....	.53	.71	.53	.67B	.68	.442	786	1178
8....	.54	.60	.53	.53	.56	.390	83	1192
9....	1.01	1.01	.86A	.95	.93	.564	99	1088
10....	.85	1.00	.80	.94	.99	.596	50	1050
13....	1.07	1.29	1.07	1.29	1.27	.700	162	979
14....	1.20	1.45	1.05A	1.30	1.36	.738	58	960
15....	1.25	1.40	1.20	1.40	1.46	.771	27	968
16....	1.00	1.12	.95	1.12	1.10	.675	17	988
17....	1.06	1.23	1.05	1.17	1.17	.717	112	995
20....	1.50	1.54	1.03	1.03	.97	.668	108	929
21....	1.10	1.20B	.85A	1.05	1.15	.744	20	925
22....	.94	1.02	.93	1.02	1.02	.726	266	1082
23....	.87	.90	.82A	.90	.95	.719	2	1075
24....	.80	.80	.55	.55	.59	.589	4	1074
27....	Exchange Closed; Memorial Day							
28....	.54	.56	.45	.46	.48	.573	52	1083
29....	.50	.90	.46	.90	.89	.780	131	1148
30....	.85	.85	.60A	.66	.67	.728	105	1130
31....	.52	1.16	.50A	1.16	1.14	.898	55	1109

IN JUNE

3....	1.16	1.26	1.02A	1.13	1.19	.961	54	1078
4....	.98	1.01	.98	.98A	.93	.944	12	1070
5....	.83	.87B	.81	.87B	.96	.978	3	1058
6....	1.00	1.00	.80	.90	.90	.995	12	1055
7....	.75	.75	.50	.51A@.50	.50	.929	45	1031
10....	...	...	...	...	...	.821	...	...

JUNE 1985 39 CALLS

IN MARCH 1985

20....	.49	.50	.34	.36B	.38	.201	35	35
21....	.65	.65	.50	.57B@.58	.55	.266	202	167
22....	.52	.55	.50	.55	.54	.268	18	158
25....	.48	.48	.44	.44	.43	.219	203	159
26....	.52	.53	.50	.52	.50	.242	7	161
27....	.74	.84	.68	.73B	.75	.356	157	228
28....	.78	.81B	.75	.75	.78	.398	23	242
29....	.88	1.22	.88	1.15B	1.15	.496	143	357

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1985 39 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.83@.85	.88	.79	.85A	.83	.404	39	366
2....	.85	.86	.65	.86	.84	.412	90	366
3....	.73	.78	.67	.67	.67	.347	238	503
4....	.63	.76	.55	.66	.67	.333	83	554
5....	Exchange Closed; Good Friday							
8....	.58	.74B	.57A	.74B	.83	.399	13	533
9....	.62	.76	.61	.83B@.84	.60	.321	55	586
10....	.68	.78	.62A	.70B	.70	.364	71	604
11....	.98	1.10	.92	1.10	1.11	.514	69	631
12....	1.15	1.30	1.04	1.17	1.19	.544	77	622
15....	1.60	1.62	1.52	1.60	1.51	.626	82	667
16....	1.77	1.77	1.44	1.50	1.55	.655	188	810
17....	1.47	1.52	1.31A	1.39	1.39	.623	20	807
18....	1.85	2.10	1.73	2.10	2.10	.771	78	547
19....	1.87	2.00	1.87	1.91	1.91	.756	17	546
22....	1.75	1.81B	1.49	1.49	1.48	.687	46	565
23....	1.56	1.65B	.86	.84	.79	.478	126	615
24....	.71@.70	.88	.70	.81	.84	.479	129	660
25....	.75	.75	.54	.61	.63	.393	77	684
26....	.64	.70	.55	.55	.60	.365	129	725
29....	.65	.76	.54	.76	.75	.480	213	847
30....	.83	.84B	.54A	.55	.55	.392	194	904

IN MAY

1....	.42	.55	.42	.53	.53	.377	45	877
2....	.33	.39	.30	.35	.30	.257	606	1161
3....	.25	.26	.17	.20	.19	.140	414	1331
6....	.22	.23	.16A	.20A	.19	.135	65	1365
7....	.33	.40	.30	.35B	.36	.247	111	1430
8....	.32	.32	.26	.27B	.30	.205	7	1433
9....	.53	.56	.47	.52A	.50	.347	65	1439
10....	.45	.54B	.41	.51	.54	.374	52	1406
13....	.53	.74B	.53	.74B	.77	.470	573	1322
14....	.63	.87	.57	.76	.78	.508	298	1419
15....	.67	.80	.63	.78B	.84	.547	529	1150
16....	.52	.59	.48	.59	.58	.427	100	1160
17....	.55	.67	.55	.65A	.63	.469	54	1120
20....	.80	.92	.40	.44	.46	.394	515	1085
21....	.50	.61	.44	.52	.55	.472	118	1052
22....	.49	.49	.38	.38	.46	.442	43	1052
23....	.33	.38	.27	.36	.37	.424	186	1119
24....	.28@.27	.34	.17	.22	.20	.283	513	1464
27....	Exchange Closed; Memorial Day							
28....	.14	.16	.14	.14	.13	.223	241	1563
29....	.17	.29	.12A	.27@.26	.28	.411	271	1499
30....	.23	.23	.15	.19	.18	.326	521	1356
31....	.10	.44	.10	.39	.40	.557	1023	1298

IN JUNE

3....	.33	.44	.25	.40	.39	.607	220	1224
4....	.28	.34	.15	.18	.20	.448	419	1571
5....	.12	.20	.10	.18	.19	.480	252	1583
6....	.20	.20	.11	.14A	.13	.388	269	1673
7....	.04	.04	CAB	.01	...	.074	1067	...

JUNE 1985 40 CALLS

IN MARCH 1985

28....	.50	.50	.44	.50	.49	.273	66	66
29....	.60	.84	.60	.75	.75	.360	61	118

IN APRIL

1....	.56	.59	.53	.55	.54	.275	269	284
2....	.46	.49	.43	.48A	.54	.280	129	365
3....	.50	.50	.42	.42	.42	.225	90	377
4....	.35	.40B	.35	.40B	.42	.213	49	381
5....	Exchange Closed; Good Friday							
8....	.35	.55	.34	.55	.54	.264	64	431
9....	.43	.51	.42	.42	.42	.199	101	533
10....	.43	.47	.40A	.47	.46	.232	9	541
11....	.59	.72	.56A	.65	.73	.363	983	1035
12....	.71	.83	.70	.74	.78	.390	48	1073
15....	1.08	1.00	.95	.95	1.00	.471	133	1135
16....	1.14	1.19	.93A	1.05	1.05	.498	201	1223
17....	.99	.99	.85	.85	.86	.462	31	1241
18....	1.12	1.40	1.10	1.39	1.40	.630	237	1248
19....	1.25	1.30	1.22	1.22	1.25	.609	103	1323
22....	1.13	1.20B	.87	.87	.90	.523	43	1280
23....	.86	1.00B	.36	.47	.43	.310	201	1253
24....	.42	.56	.38	.47A	.48	.311	131	1317
25....	.42	.45	.27	.35A	.33	.237	156	1337
26....	.34	.38	.30	.30	.31	.237	246	1183
29....	.30	.45	.25	.42	.42	.303	131	1251
30....	.35	.39	.22	.24B	.27	.228	46	1284

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1985 40 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.24	29	19	29	.27	.214	616	1272
2....	.17	20	16	18	15	.128	298	1551
3....	.11	14	09	09	11	.058	80	1603
6....	.09	11	09	11	11	.052	45	1612
7....	.13	20	13	18	19	114	265	1717
8....	.16	17B	.15A	15A	15	.087	15	1716
9....	.25	29	21	.27	.26	.175	611	1559
10....	.23	26	20	.25	.27	191	37	1561
13....	.24	40	.24	.38	37	.256	471	1520
14....	.36	46	28	42	41	.283	1035	2155
15....	.37	40	32	40	43	312	885	2291
16....	.21	30	.21	.28	.28	.210	90	2220
17....	.28	30	.28	.30	30	.236	77	2153
20....	.38	45	.19	19	19	169	905	2402
21....	.20	.24B	16	.23	.22	.219	578	2371
22....	.22	.22	13	13	17	.191	51	2340
23....	.13	13	.08	.11	11	173	113	2442
24....	.09	09	06	07	05	.086	69	2447
27....	Exchange Closed, Memorial Day							
28....	.05	05	03	.04	03	046	42	2376
29....	.03	06	03	.06	06	116	10	2381
30....	.04	04	.03	03	03	.069	117	2310
31....	.02	10	02	08	06	169	1222	2313

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	06	09	05	07	.06	118	433	2296
4....	.05	05	01	.02	.02	035	211	2235
5....	.01	01	.01	.01	01	.015	286	2237
6....	.01	.01	CAB	CAB	CAB	000	1	2232
7....	CAB	CAB	CAB	CAB	CAB	000	64	....

JUNE 1985 41 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.35	.35	35	35	32	.172	2	2
2....	.27	.34	.24	34	.34	.176	20	19
3....	.32	35	28A	30B	.25	134	59	70
4....	.28	36	28	36	.27	125	27	94
5....	Exchange Closed, Good Friday							
8....	.20	32B	.20	32B	.33	159	27	119
9....	.27	.27	.26	26	.27	112	2	119
10....	....	....	....	27N	29	134	....	119
11....	39	.45	39	43	.48	.234	11	108
12....	48	.55	41	53B	53	.255	65	64
15....	66	69	60	65	62	.322	54	96
16....	70	72	53	63	64	.345	93	144
17....	58	.58	50	53	50	.311	19	159
18....	.70	87B	69	87B	.90	.472	93	146
19....	.76	85	.70	72B	72	449	40	150
22....	69	71	.52	52	50	359	41	152
23....	48	55B	.21A	28	.23	.179	358	244
24....	.20	.27	.20	27@.26	.26	179	71	308
25....	.21	.21	.16	18	19	125	287	319
26....	.19	.21	.13	17	17	.124	23	334
29....	.13	18B	13	18B	21	165	118	372
30....	.23	23	12	13	14	113	111	470

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1985 41 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	12	12	10	10	12	.104	116	513
2....	.07	.07	07	07	.08	.063	10	523
3....	.07	07	07	07	.06	.020	5	523
6....	....	....	....	.06N	.05	.017	....	523
7....	....	09B	....	09B	.09	043	....	518
8....	.09	09	09	09	08	030	....	518
9....	.15	15	13A	13A	13	.072	4	519
10....	....	....	....	.13N	12	.079	....	519
13....	14	18	13	18	19	.110	58	530
14....	13	.24	13	.20	20	.124	74	531
15....	19	19	16	19	.21	.139	33	562
16....	10	14	10	14	13	.079	10	563
17....	13	14	13	13	14	091	53	527
20....	.18	19	08	08	08	052	125	565
21....	08	08	08	08	.08	.071	4	558
22....	09	09	05	05	06	056	28	542
23....	....	....	....	.06N	04	046	....	542
24....	.02	02	01	02	02	.017	67	523
27....	Exchange Closed, Memorial Day							
28....	.02@.01	02	.01	.01	02	004	20	503
29....	.01	01	.01	01	01	.016	100	468
30....	.01	01	01	01	01	006	2	458
31....	.01	02	.01	.02	01	021	182	563

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	01	01	.01	01	.01	004	21	399
4....	....	....	....	.01N	01	000	10	399
5....	CAB	CAB	CAB	CAB	CAB	000	47	352
6....	CAB	CAB	CAB	CAB	CAB	.000	....	352

JUNE 1985 42 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	.37	37	.35	.36	.32	.189	8	11
18....	.38	55	.38	54B	.54	.322	42	43
19....	44	48B	42	.42	.42	300	28	46
22....	.41@.42	42	.30	30	.25	.221	42	75
23....	.26	.26B	12	.12	.13	.091	44	78
24....	14	14	.11	.11	.12	.090	38	53
25....	12	.15	.08A	.15	.12	.058	17	62
26....	.10	10	10	10	.09	056	2	60
29....	.07	09B	.06A	.09B	.08	078	30	65
30....	....	10B	....	.10B	.07	048	....	65

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1985 42 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.08	.08	.08	.08	.07	.043	12	55
2....	.04	....	....	.07N	.04	.019	....	55
3....	....	....	....	.04N	.04	.005	....	55
6....	.04	.05	.04	.05	.03	.004	11	54
7....	.05	.06	.05	.05	.06	.013	4	54
8....	....	....	....	.06N	.04	.008	....	54
9....	....	.07B	....	.07B	.07	.024	....	54
10....	....	....	....	.07N	.06	.026	....	54
13....	.08	.08	.08	.08	.10	.037	2	52
14....	.09	.09	.09	.09	.10	.042	1	52
15....	....	....	.09A	.10N	.10	.048	....	52
16....	....	....	.08A	.08A	.05	.022	....	52
17....	....	....	....	.05N	.06	.026	....	52
20....	....	....	....	.06N	.03	.011	....	52
21....	....	....	....	.03N	.03	.016	....	52
22....	.05	.05	.04	.04	.02	.011	3	49
23....	....	....	....	.02N	.01	.008	....	49
24....	....	....	....	.01N	.01	.002	....	49
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.01N	.01	.000	....	49
29....	....	....	....	.01N	.01	.001	....	49
30....	....	....	....	.01N	.01	.000	....	49
31....	....	....	....	.01N	.01	.001	....	49

IN JUNE

c

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.01N	.01	.000	....	49
4....	....	....	....	.01N	.01	.000	....	49
5....	....	....	....	.01N	....	.000	....	49
6....	CAB	CAB	CAB	CAB	CAB	.000	....	49

JUNE 1985 43 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	.26	.26	.26	.26	.25	.181	1	1
22....	.22	.22	.21	.21	.16	.121	6	7
23....	.09	.09	.09	.09	.08	.041	....	7
24....	....	....	....	.08N	.08	.040	1	8
25....	.05	.07	.05	.06A	.05	.023	10	17
26....	....	.07B	....	.07B	.06	.022	10	27
29....	....	....	....	.06N	.07	.032	....	27
30....	.06	.06	.04	.04	.05	.018	5	22

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.03	.03	.03	.03	.05	.015	1	21
2....	.04	.04	.04	.04	.03	.006	5	18
3....	.02	.02	.02	.02	.02	.001	12	18
6....	....	....	....	.02N	.02	.001	....	18
7....	....	....	....	.02N	.02	.003	....	18
8....	....	....	....	.02N	.02	.002	....	18
9....	....	.03B	....	.03B	.04	.006	....	18
10....	.04	.04	.04	.04	.03	.007	1	18
13....	....	....	....	.03N	.05	.010	1	18
14....	.07	.07	.07	.07	.05	.011	2	18
15....	....	....	....	.05N	.06	.013	....	18
16....	....	....	....	.05N	.02	.004	....	18
17....	....	....	....	.02N	.03	.005	....	18
20....	....	....	....	.03N	.01	.001	....	18
21....	....	....	....	.01N	.02	.002	....	18
22....	....	....	....	.02N	.01	.001	....	18
23....	....	....	....	.01N	.01	.000	....	18
24....	....	....	....	.01N	.01	.000	....	18
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.01N	.01	.000	....	18
29....	....	....	....	.01N	.01	.000	....	18
30....	....	....	....	.01N	.01	.000	....	18
31....	....	....	....	.01N	.01	.000	....	18

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1985 43 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.01N	.01	.000	....	18
4....	....	....	....	.01N	.01	.000	....	18
5....	....	....	....	.01N	....	.000	....	18
6....	CAB	CAB	CAB	CAB	CAB	.000	....	18

SEPTEMBER 1985 33 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	10.39	10.52	10.39	10.52	10.52	.999	10	10
29....	....	10.75B	....	10.52N	10.50	.999	....	10
30....	....	10.58B	....	10.50N	10.53	.999	10	5
31....	....	10.95B	....	10.95B	11.01	.999	....	....

SEPTEMBER 1985 34 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	2.05	2.05	1.92	1.92	1.93	.631	50	50
26....	....	2.13B	1.90A	1.93N	2.16	.669	....	50
27....	....	2.72B	....	2.72B	2.83	.746	....	50
28....	....	....	2.80A	2.83N	2.51	.699	....	50

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.43A	2.51N	2.45	.698	....	50
4....	....	....	2.16A	2.16A	2.25	.681	....	50
5....	2.05	2.05	2.05	2.05	2.00	.634	....	50
6....	....	2.21B	....	2.21B	2.26	.686	10	60
7....	....	....	2.12A	2.12A	2.11	.653	....	60
8....	....	2.20B	....	2.20B	2.18	.669	....	60
11....	2.50	2.50	2.50	2.50	2.52	.727	5	65
12....	....	....	2.47A	2.52N	2.63	.735	....	65
13....	....	....	....	2.63N	2.45	.707	....	65
14....	....	....	2.30A	2.30A	2.28	.682	....	65
15....	....	....	2.24A	2.24A	2.25	.653	....	65
18....	....	2.32B	....	2.32B	2.65	.714	....	65
19....	....	3.37B	....	3.37B	3.64	.811	....	65
20....	....	....	3.53A	3.64N	3.31	.779	....	65
21....	....	3.70B	....	3.70B	3.77	.819	....	65
22....	....	....	....	3.77N	3.80	.824	....	65
25....	....	....	3.60A	3.60A	3.50	.799	....	46
26....	....	....	....	3.50N	3.66	.815	....	[illegible]
27....	....	4.30B	....	4.30B	4.38	.867	....	65
28....	....	4.60B	....	4.38N	4.55	.883	....	65
29....	....	4.92B	....	4.92B	5.35	.913	....	65

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 34 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	4.86A	4.86A	4.70	.883	....	65
2....	....	....	4.42A	4.42A	4.85	.892	....	65
3....	....	....	4.56A	4.85N	4.31	.870	....	65
4....	....	....	4.20A	4.20A	4.38	.886	....	65
5....	Exchange Closed; Good Friday							
8....	....	....	4.06A	4.38N	4.70	.893	....	65
9....	....	....	4.37A	4.37A	4.27	.888	...	65
10....	....	4.36B	....	4.36B	4.48	.884	....	65
11....	....	4.95B	....	4.95B	5.35	.923	....	65
12....	....	....	....	5.35N	5.23	.930	....	65
15....	....	6.17B	....	6.17B	6.06	.948	....	65
16....	....	6.38B	....	6.38B	6.26	.953	....	65
17....	....	....	6.24A	6.24A	6.06	.948	....	65
18....	....	6.98B	....	6.98B	7.10	.970	...	65
19....	....	....	6.95A	6.95A	6.97	.968	....	65
22....	....	....	6.83A	6.83A	6.40	.959	....	65
23....	....	6.50B	....	6.40N	5.13	.924	....	65
24....	....	....	5.00A	5.13N	5.20	.926	....	65
25....	....	....	5.03A	5.03A	4.71	.907	....	65
26....	....	....	4.70A	4.71N	4.69	.909	....	65
29....	....	4.80B	....	4.69N	5.19	.930	....	65
30....	....	5.35B	....	5.19N	4.72	.914	....	65

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	4.75B	4.55A	4.72N	4.72	.911	....	65
2....	....	....	4.20A	4.25A	4.11	.880	....	65
3....	....	..	3.95A	3.95A	3.42	.828	..	65
6....	....	....	3.40A	3.42N	3.52	.835	....	65
7..	....	4.00B	....	4.00B	4.21	.886	....	65
8....	....	....	4.02A	4.02A	4.02	.874	....	65
9....	...	4.75B	....	4.75B	4.69	.915	....	65
10....	....	....	....	4.69N	4.80	.921	....	65
13....	....	5.19B	....	5.19B	5.18	.940	....	65
14....	....	....	5.17A	5.17A	5.36	.946	....	65
15....	....	....	5.30A	5.35N	5.51	.950	....	65
16....	....	....	4.92A	4.92A	5.05	.936	...	65
17....	....	5.06B	....	5.06B	5.20	.942	...	65
20....	....	5.58B	....	5.20N	4.93	.936	....	65
21....	....	5.10B	....	5.10B	5.18	.946	...	65
22....	....	....	....	5.18N	5.08	.943	....	65
23....	....	....	4.88A	4.88A	5.00	.942	....	65
24....	....	....	4.84A	4.84A	4.54	.924	....	65
27....	Exchange Closed; Memorial Day							
28....	....	....	4.53A	4.53A	4.43	.924	...	65
29....	....	...	....	4.43N	5.03	.947	....	65
30....	....	....	....	5.03N	4.81	.942	....	65
31....	....	5.20B	4.66A	5.20B	5.40	.960	...	65

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	5.35A	5.35A	5.48	.963	....	65
4....	....	....	5.33A	5.33A	5.19	.957	...	40
5....	....	...	5.16A	5.19N	5.20	.959	..	40
6....	....	5.30B	...	5.20N	5.15	.954	....	40
7....	....	5.20B	5.00A	5.00A	4.76	.943	....	40
10....	....	4.78B	....	4.78N	4.72	.944	....	40
11....	....	4.84B	....	4.84B	4.78	.948	....	40
12....	....	4.82B	....	4.78N	4.67	.944	....	40
13....	....	...	4.55A	4.55A	4.59	.943	....	40
14....	....	4.95B	....	4.95B	5.15	.960	....	40
17....	....	....	5.03A	5.03A	5.10	.962	....	40
18....	....	5.35B	....	5.35B	5.94	.979	....	40
19....	....	...	....	5.94N	5.45	.972	...	2
20....	....	....	....	5.45N	5.05	.963	....	2
21....	....	....	....	5.05N	5.24	.968	....	2
24....	....	....	5.10A	5.24N	5.26	.971	....	2
25....	....	....	5.14A	5.26N	5.21	.972	....	2
26....	....	5.25B	....	5.25B	5.50	.978	...	2
27....	....	....	....	5.50N	5.36	.976	....	2
28....	....	5.50B	....	5.50B	5.67	.991	....	2

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 34 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	5.50A	5.50A	5.43	.990	....	2
2....	...	....	....	5.43N	5.50	.991	....	2
3....	....	5.53B	....	5.53B	5.61	.992	....	2
4....	Exchange Closed; Independence Day							
5....	....	5.80B	....	5.80B	6.11	.996	....	2
8....	....	....	6.00A	6.11N	6.30	.997	....	2
9....	..	6.53B	....	6.53B	6.51	.998	....	2
10....	....	7.05B	....	7.05B	7.11	.999	....	2
11....	....	7.16B	....	7.16B	7.31	.999	....	2
12....	....	7.85B	....	7.85B	8.05	.999	....	....
15....	....	....	8.00A	8.00A	8.03	.999	....	....
25....	1.42	1.42	1.40	1.40	1.41	.518	40	40
26....	1.38	1.60B	1.38A	1.60B	1.62	.559	207	167
27....	2.12	2.18B	2.10A	2.18B	2.20	.645	10	86
28....	....	....	2.18A	2.20N	1.94	.581	5	86

SEPTEMBER 1985 35 CALLS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.82A	1.94N	1.87	.590	....	86
4....	1.67	1.67	1.62	1.62	1.70	.571	108	193
5....	....	....	1.53A	1.53A	1.47	.519	....	193
6....	1.50	1.60	1.46A	1.60	1.70	.577	61	194
7....	...	...	1.58A	1.58A	1.57	.539	10	184
8....	....	1.63B	....	1.63B	1.61	.556	5	184
11....	1.95	1.95	1.95	1.95	1.94	.619	1	185
12....	....	...	1.88A	1.94N	2.02	.628	....	185
13....	....	....	....	2.02N	1.87	.596	...	186
14....	1.78	1.90B	1.71A	1.71A	1.73	.568	....	185
15....	1.75	1.75	1.70A	1.71	1.69	.556	3	185
18....	...	1.74B	....	1.74B	2.05	.622	1	185
19....	...	2.68B	...	2.68B	2.92	.735	....	185
20....	....	....	2.84A	2.84A	2.85	.696	....	186
21....	3.10	3.10	3.10	3.10	3.06	.744	1	186
22....	....	....	3.05A	3.05A	3.09	.749	....	186
25....	....	....	2.90A	2.90A	2.79	.719	....	186
26....	...	....	....	2.79N	2.96	.738	...	185
27....	...	3.50B	....	3.50B	3.59	.802	....	185
28....	3.72	3.72	3.70A	3.70A	3.75	.823	2	185
29....	4.30	4.80	4.30	4.80	4.50	.864	1	186

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 35 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	4.05A	4.05A	3.91	.830	2	187
2	...	...	3.65A	3.65A	4.03	.834	...	187
3	...	...	3.74A	4.03N	3.53	.806	...	187
4	...	...	3.44A	3.44A	3.54	.800	...	185
5	Exchange Closed; Good Friday							
8	...	3.58B	3.35A	3.58B	3.90	.835	...	185
9	...	...	3.60A	3.60A	3.49	.801	...	185
10	...	3.57B	...	3.57B	3.69	.821	...	185
11	...	4.15B	...	4.15B	4.48	.876	...	185
12	...	4.50B	...	4.50B	4.60	.886	...	185
15	...	5.20B	...	5.20B	5.14	.911	...	185
16	...	5.45B	...	5.45B	5.26	.918	...	185
17	...	...	5.24A	5.24A	5.11	.911	...	185
18	...	5.98B	...	5.98B	6.14	.946	...	185
19	...	...	5.89A	5.89A	5.99	.942	...	185
22	...	...	5.80A	5.80A	5.41	.927	...	185
23	...	5.50B	...	5.41N	4.25	.875	...	185
24	...	...	4.10A	4.25N	4.31	.877	...	185
25	4.10	4.10	4.10	4.10	3.91	.850	22	185
26	...	...	3.90A	3.91N	3.86	.852	...	185
29	...	...	...	3.85N	4.29	.862	...	185
30	...	4.36B	...	4.29N	3.88	.858	...	185

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	3.79A	3.88N	3.87	.855	...	185
2	...	...	3.45A	3.45A	3.31	.810	...	185
3	...	...	3.17A	3.17A	2.98	.742	...	185
6	...	...	...	2.88N	2.80	.750	...	185
7	...	3.12B	...	3.12B	3.43	.817	...	185
8	...	...	3.25A	3.25A	3.25	.800	...	185
9	...	3.92B	...	3.92B	3.87	.857	...	185
10	...	...	3.85A	3.87N	3.96	.866	...	185
13	...	4.18B	...	4.18B	4.33	.884	...	185
14	...	...	4.31A	4.31A	4.47	.903	...	185
15	...	...	4.42A	4.47N	4.61	.910	...	185
16	...	...	4.10A	4.10A	4.19	.887	...	185
17	...	4.29B	...	4.29B	4.30	.886	...	185
20	...	4.65B	...	4.30N	4.09	.885	...	185
21	...	4.25B	...	4.25B	4.31	.901	...	185
22	...	...	4.30A	4.30A	4.21	.897	...	185
23	...	...	4.03A	4.03A	4.14	.884	...	185
24	...	...	4.03A	4.03A	3.89	.866	...	185
27	Exchange Closed; Memorial Day							
28	...	...	3.67A	3.67A	3.50	.865	...	185
29	...	3.60B	...	3.60B	4.09	.901	...	185
30	...	...	4.04A	4.04A	3.91	.892	...	185
31	...	4.30B	3.79A	4.30B	4.42	.921	...	185

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 35 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	4.42N	4.50	.927	...	185
4	...	...	4.40A	4.40A	4.24	.915	...	185
5	...	...	4.23A	4.24N	4.25	.918	...	185
6	...	4.36B	...	4.26N	4.20	.912	...	185
7	...	4.25B	4.15A	4.15A	3.86	.893	...	185
10	...	...	3.80A	3.80A	3.83	.894	...	185
11	...	3.86B	...	3.86B	3.90	.890	...	185
12	...	3.94B	...	3.90N	3.74	.893	...	185
13	...	3.75B	...	3.74N	3.67	.880	...	185
14	...	4.00B	...	4.00B	4.18	.920	...	185
17	...	...	4.07A	4.07A	4.10	.921	...	185
18	...	4.40B	...	4.40B	4.94	.964	...	185
19	4.74	4.74	4.74	4.74	4.48	.939	5	190
20	...	...	4.10A	4.10A	4.10	.923	...	190
21	...	...	4.05A	4.10N	4.24	.932	...	190
24	...	...	4.10A	4.24N	4.26	.936	...	190
25	...	...	4.14A	4.26N	4.25	.937	...	190
26	...	4.33B	...	4.33B	4.50	.949	...	190
27	...	...	...	4.50N	4.36	.945	...	190
28	...	4.50B	...	4.50B	4.67	.973	...	190

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.47	4.47	4.47	4.47	4.45	.970	5	185
2	...	...	4.43A	4.45N	4.50	.972	...	185
3	...	4.53B	...	4.53B	4.61	.976	...	185
4	Exchange Closed; Independence Day							
5	...	4.90B	...	4.90B	5.11	.986	...	185
8	...	...	5.00A	5.11N	5.30	.990	...	185
9	...	5.53B	...	5.53B	5.51	.992	...	128
10	...	6.06B	...	6.06B	6.11	.996	...	128
11	6.22	6.22	6.22	6.22	6.31	.997	...	27
12	...	6.86B	...	6.86B	7.06	.999	8	13
15	...	...	7.00A	7.00A	7.03	.999	...	5
16	...	...	6.89A	7.03N	7.11	.999	...	...
18	...	...	7.45A	7.45A	7.07	.999	...	...

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	7.61	7.61	7.61	7.61	7.43	1.000	...	...
4	...	7.88B	...	7.88B	7.75	1.000	...	...
5	...	...	7.54A	7.54A	7.19	1.000	...	...
6	...	...	...	7.19N	6.51	1.000	...	...

SEPTEMBER 1985 36 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.00	1.00	1.00	1.00	1.00	.407	50	50
26	1.00	1.16B	.97A	1.00	1.16	.447	...	50
27	...	1.68B	...	1.68B	1.70	.536	...	50
28	1.52	1.52	1.52	1.52	1.46	.479	1	51

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	1.39A	1.46N	1.40	.478	2	53
4	...	...	1.20A	1.20A	1.26	.457	...	53
5	...	...	1.12A	1.12A	1.06	.408	...	53
6	...	1.20B	1.03A	1.20B	1.25	.463	...	53
7	1.20	1.20	1.16A	1.20	1.14	.424	2	55
8	...	1.20B	...	1.20B	1.10	.441	...	55
11	...	1.40B	...	1.40B	1.44	.506	...	55
12	1.35	1.65	1.35	1.58	1.52	.514	7	62
13	...	...	...	1.52N	1.40	.480	...	62
14	...	...	1.24A	1.24A	1.28	.451	...	62
15	1.41	1.41	1.27A	1.31	1.24	.458	21	60
18	1.38	1.53	1.38	1.53	1.54	.525	18	60
19	1.92	2.07B	1.92	2.07B	2.31	.648	1	60
20	...	...	2.24A	2.31N	2.07	.604	...	60
21	2.41	2.41	2.41	2.41	2.42	.658	2	60
22	2.37	2.37	2.36	2.36	2.96	.664	2	57
25	2.25	2.25	2.25	2.25	2.19	.628	100	107
26	...	...	...	2.19N	2.34	.649	...	107
27	3.00	3.00	3.00	3.00	2.90	.724	1	107
28	2.90	3.00B	2.90	2.90	3.05	.749	1	108
29	3.30	3.30	3.30	3.30	3.72	.801	1	108

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 36 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.30	3.30	3.30	3.30	3.18	.757	1	108
2....	....	....	2.96A	2.96A	3.27	.762	....	108
3....	....	....	3.05A	3.27N	2.84	.726	....	108
4....	....	....	2.75A	2.75A	2.87	.720	....	108
5....	Exchange Closed; Good Friday							
8....	....	2.88B	2.68A	2.88B	3.17	.761	....	107
9....	....	....	2.90A	2.90A	2.83	.719	....	107
10....	....	2.95B	....	2.95B	3.00	.744	....	107
11....	....	3.40B	....	3.40B	3.71	.813	....	107
12....	....	....	....	3.71N	3.82	.825	....	107
15....	4.30	4.33B	4.30	4.30	4.32	.859	1	106
16....	....	4.52B	....	4.52B	4.45	.869	....	106
17....	....	....	4.39A	4.39A	4.26	.859	....	106
18....	....	4.98B	....	4.98B	5.12	.909	....	106
19....	....	....	4.95A	4.95A	4.99	.903	....	106
22....	....	....	4.82A	4.82A	4.46	.881	....	106
23....	....	4.50B	3.93A	4.46N	3.41	.808	....	106
24....	....	....	3.30A	3.41N	3.51	.810	....	106
25....	....	....	3.30A	3.30A	3.14	.776	....	106
26....	....	....	3.10A	3.14N	3.09	.778	....	106
29....	....	3.17B	....	3.09N	3.48	.816	....	106
30....	....	3.51B	....	3.48N	3.12	.784	....	106

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.00A	3.00A	3.09	.779	....	106
2....	....	....	2.70A	2.80A	2.59	.723	....	106
3....	....	....	2.40A	2.40A	2.05	.641	....	106
6....	....	2.20B	2.03A	2.20B	2.18	.649	....	106
7....	....	2.52B	....	2.52B	2.73	.730	....	106
8....	....	....	2.57A	2.57A	2.56	.708	....	106
9....	....	3.05B	....	3.05B	3.12	.780	....	106
10....	....	....	3.05A	3.12N	3.20	.791	....	106
13....	....	3.51B	....	3.51B	3.53	.829	....	106
14....	....	3.55B	3.52A	3.53N	3.66	.841	....	106
15....	....	....	3.63A	3.66N	3.81	.850	....	106
16....	3.37	3.37	3.30A	3.37	3.40	.818	1	106
17....	....	3.48B	....	3.48B	3.56	.831	....	106
20....	....	3.84B	....	3.56N	3.33	.814	....	106
21....	....	3.45B	....	3.45B	3.49	.835	....	106
22....	....	....	....	3.49N	3.42	.829	....	106
23....	....	....	3.23A	3.23A	3.34	.825	....	106
24....	....	....	3.22A	3.22A	2.92	.786	....	106
27....	Exchange Closed; Memorial Day							
28....	....	....	2.89A	2.89A	2.82	.783	....	106
29....	....	2.95B	....	2.95B	3.29	.833	....	106
30....	....	....	....	3.29N	3.10	.819	....	106
31....	....	3.40B	[illegible]	3.40B	3.57	.861	....	106

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	3.57N	3.63	.869	....	106
4....	....	....	3.53A	3.53A	3.40	.851	....	105
5....	....	....	3.38A	3.40N	3.42	.855	....	104
6....	....	3.50B	....	3.42N	3.37	.847	....	104
7....	....	....	3.14A	3.20A	3.05	.819	....	104
10....	....	....	3.00A	3.00A	3.02	.818	....	104
11....	....	....	....	3.02N	3.05	.825	....	104
12....	....	3.10B	....	3.05N	2.91	.816	....	104
13....	....	....	....	2.91N	2.86	.812	....	104
14....	....	3.12B	....	3.12B	3.32	.855	....	104
17....	....	....	3.21A	3.21A	3.20	.855	....	104
18....	....	3.45B	....	3.45B	3.98	.909	....	104
19....	....	....	3.76A	3.76A	3.56	.883	....	104
20....	3.20	3.67B	3.20	3.20	3.22	.857	1	103
21....	....	....	3.15A	3.22N	3.35	.871	....	103
24....	....	....	3.25A	3.35N	3.36	.877	....	103
25....	....	....	3.35A	3.36N	3.35	.877	....	103
26....	....	3.62B	....	3.62B	3.54	.896	....	103
27....	....	....	3.46A	3.46A	3.41	.889	....	103
28....	....	3.50B	3.36A	3.50B	3.70	.934	....	103

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 36 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.60A	3.60A	3.48	.926	....	103
2....	....	....	3.45A	3.48N	3.53	.930	....	103
3....	....	3.55B	....	3.55B	3.62	.938	....	103
4....	Exchange Closed; Independence Day							
5....	....	3.80B	3.60A	3.80B	4.13	.961	....	103
8....	....	....	3.91A	4.13N	4.30	.969	....	103
9....	....	4.53B	....	4.53B	4.51	.978	....	103
10....	....	5.05B	....	5.05B	5.11	.987	....	103
11....	....	....	....	5.11N	5.31	.990	....	81
12....	5.88	5.88	5.88	5.88	6.05	.996	3	82
15....	....	....	6.00A	6.00A	6.03	.996	....	79
16....	6.15	6.15	5.89A	6.15	6.11	.997	1	80
17....	7.02	7.08B	7.02	7.08B	7.01	.999	1	80
18....	....	....	6.45A	6.45A	6.06	.997	....	80
19....	....	6.18B	....	6.18B	6.39	.998	....	70
22....	....	....	....	6.39N	6.62	.999	....	70
23....	....	6.73B	....	6.73B	6.61	.999	....	70
24....	....	....	6.56A	6.61N	6.81	.999	....	69
25....	....	6.88B	....	6.81N	6.80	.999	....	69
26....	....	....	6.73A	6.80N	7.52	.999	....	[illegible]
29....	....	7.75B	....	7.52N	7.50	.999	....	69
30....	....	7.58B	....	7.50N	7.53	.999	....	69
31....	....	7.95B	....	7.95B	8.01	.999	....	69

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	7.80A	7.80A	7.26	.999	....	[illegible]
2....	....	7.33B	....	7.33B	7.56	.999	....	13
5....	....	....	....	7.55N	7.27	.999	....	13
6....	....	....	6.83A	6.83A	6.44	.999	....	13
7....	....	6.54B	....	6.54B	6.53	.999	....	13
8....	....	6.80B	....	6.80B	6.92	.999	....	13
9....	....	....	6.89A	6.92N	7.51	.999	....	13
12....	....	....	....	7.51N	7.70	.999	....	13
13....	7.75	7.93B	7.75	7.75	7.86	.999	1	12
14....	....	....	7.60A	7.60A	7.66	.999	....	12
15....	....	8.10B	....	8.10B	8.32	.999	....	12
16....	....	....	8.30A	8.32N	8.36	.999	....	12
19....	....	....	8.35A	8.35A	8.46	.999	....	12
20....	....	....	8.00A	8.00A	8.01	.999	....	12
21....	....	....	8.00A	8.01N	8.44	1.000	....	12
22....	8.72	8.72	8.72	8.72	8.20	1.000	4	16
23....	....	8.35B	....	8.35B	8.47	1.000	....	16
26....	....	....	8.45A	8.47N	8.16	1.000	....	16
27....	....	....	7.92A	7.92A	8.00	1.000	....	16
28....	....	8.17B	....	8.17B	8.19	1.000	....	12
29....	....	....	8.08A	8.08A	7.98	1.000	....	12
30....	....	....	7.50A	7.50A	7.29	1.000	....	12

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	6.65A	6.65A	6.43	1.000	....	12
4....	....	6.68B	....	6.68B	6.75	1.000	....	7
5....	....	....	6.54A	6.54A	6.19	1.000	....	7
6....	5.49	5.49	5.49	5.49	5.51	1.000	5	11
9....	....	....	....	....	....	1.000	....	....

SEPTEMBER 1985 37 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	.75	.75	.72A	.74	.74	.306	200	200
26....	.86	.86	.67A	.84A	.83	.342	1	201
27....	....	1.24B	....	1.24B	1.29	.427	....	201
28....	....	....	1.10A	1.29N	1.12	.372	....	201

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 37 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.90A	1.12N	1.02	.370	....	201
4....	.90	.90	.85A	.85A	.87	.360	1	202
5....	.80	.80	.75	.75	.74	.302	1	202
6....	....	.84B	....	.84B	.90	.356	1	202
7....	....	....	.84A	.84A	.81	.319	....	202
8....	....	....	....	.81N	.93	.334	....	202
11....	....	1.00B	....	1.00B	1.06	.393	....	202
12....	1.05	1.22	1.05	1.22	1.13	.402	3	205
13....	1.13	1.13	1.13	1.13	1.03	.369	2	205
14....	1.03	1.03	.95A	.95A	.95	.341	1	206
15....	.97	.97	.97	.97	.92	.366	1	207
18....	1.15	1.15	1.15	1.15	1.15	.430	1	208
19....	1.45	1.75	1.45	1.75	1.78	.555	14	212
20....	1.80	1.80	1.66A	1.66A	1.60	.509	1	213
21....	2.00	2.00	2.00	2.00	1.90	.565	2	215
22....	....	....	1.88A	1.88A	1.81	.571	..	215
25....	1.75	1.75	1.70	1.70	1.69	.532	3	218
26....	1.82	1.82	1.80A	1.80A	1.80	.554	1	218
27....	2.20	2.39	2.20	2.27	2.30	.636	3	220
28....	....	2.35B	....	2.35B	2.42	.665	1	220
29....	2.65	2.67	2.65	2.67	3.00	.724	1	220

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.58A	2.58A	2.55	.672	1	221
2....	2.33	2.33	2.33	2.33	2.53	.678	100	321
3....	2.44	2.44	2.30A	2.30A	2.22	.637	100	419
4....	2.27	2.27	2.16A	2.27	2.26	.629	150	569
5....	Exchange Closed; Good Friday							
8....	....	....	2.10A	2.26N	2.53	.675	....	568
9....	....	....	2.30A	2.30A	2.23	.626	....	567
10....	....	2.33B	....	2.33B	2.36	.654	....	567
11....	2.85	2.85	2.85	2.85	3.01	.735	1	566
12....	2.90	3.05	2.90	3.05	3.08	.751	4	563
15....	3.60	3.65	3.60	3.65	3.59	.792	4	563
16....	....	3.77B	....	3.59N	3.67	.805	....	561
17....	....	....	3.54A	3.54A	3.47	.791	.	561
18....	3.90	4.14	3.70A	4.14	4.29	.857	1	561
19....	....	....	4.12A	4.12A	4.14	.860	....	561
22....	....	....	4.00A	4.00A	3.63	.819	....	560
23....	....	3.08B	3.00A	3.63N	2.62	.726	....	560
24....	....	....	2.60A	2.62N	2.79	.729	....	560
25....	....	....	2.69A	2.69A	2.46	.686	....	560
26....	....	....	2.45A	2.48N	2.40	[illegible]	....	560
29....	....	2.45B	....	2.40N	2.75	.733	....	560
30....	....	2.78B	....	2.78B	2.43	.694	....	560

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.33A	2.33A	2.41	.680	....	560
2....	2.10	2.10	2.08A	2.10	1.97	.622	2	560
3....	1.85	1.85	1.59	1.66	1.52	.532	4	562
6....	1.47	1.72B	1.47	1.70	1.64	.539	114	575
7....	2.04	2.04	2.00	2.00	2.11	.628	23	578
8....	2.02	2.02	1.98	1.98	1.97	.603	2	580
9....	....	2.40B	....	2.40B	2.46	.686	....	580
10....	2.33	2.50B	2.33	2.50B	2.53	.690	[illegible] 1	579
13....	....	2.80B	....	2.80B	2.81	.744	....	579
14....	....	3.00B	....	2.86B	2.83	.759	....	576
15....	....	2.95B	2.90A	2.93N	3.08	.771	....	576
16....	2.54	2.72B	2.54	2.72B	2.70	.730	1	575
17....	2.78	2.78	2.78	2.78	2.85	.745	1	574
20....	....	3.08B	....	2.85N	2.61	.722	....	574
21....	....	2.74B	....	2.62B	2.78	.740	....	574
22....	....	....	2.77A	2.77A	2.80	.741	....	574
23....	2.57	2.57	2.53A	2.57	2.62	.736	1	574
24....	....	....	2.53A	2.53A	2.23	.687	....	574
27....	Exchange Closed; Memorial Day							
28....	....	....	2.10A	2.18A	2.14	.680	....	574
29....	....	2.30B	....	2.30B	2.56	.742	....	574
30....	....	....	2.54A	2.54A	2.38	.724	....	574
31....	2.26	2.80B	2.26	2.80B	2.80	.779	2	572

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 37 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	2.71A	2.71A	2.86	.787	....	572
4....	....	....	2.79A	2.79A	2.63	.763	....	572
5....	....	....	2.62A	2.63N	2.69	.767	....	572
6....	....	....	....	2.66N	2.61	.759	....	572
7....	....	....	2.40A	2.60A	2.30	.722	....	572
10....	....	....	2.25A	2.25A	2.30	.720	....	572
11....	2.32	2.33	2.32	2.33	2.31	.729	21	593
12....	....	....	2.22A	2.22A	2.18	.715	....	573
13....	....	....	2.14A	2.14A	2.14	.710	....	573
14....	....	2.50B	....	2.14N	2.56	.765	....	573
17....	....	....	2.44A	2.44A	2.47	.764	....	573
18....	2.80	2.80	2.80	2.80	3.14	.839	1	572
19....	3.11	3.11	3.08A	3.08A	2.74	.801	....	572
20....	....	....	....	2.74N	2.40	.764	2	572
21....	2.51	2.51	2.37A	2.51	2.55	.782	10	582
24....	....	....	2.45A	2.56N	2.56	.789	....	582
25....	....	....	....	2.56N	2.53	.788	....	580
26....	....	....	....	2.53N	2.89	.816	....	580
27....	....	....	2.82A	2.82A	2.56	.804	....	580
28....	....	2.70B	....	2.70B	2.88	.862	....	580

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.72A	2.72A	2.63	.846	....	580
2....	....	....	2.59A	2.63N	2.67	.853	....	580
3....	2.71	2.71	2.71	2.71	2.75	.866	1	580
4....	Exchange Closed; Independence Day							
5....	....	2.90B	2.72A	2.90B	3.21	.907	....	579
8....	3.16	3.38	3.01A	3.38	3.34	.923	2	578
9....	....	3.50B	....	3.50B	3.58	.937	....	578
10....	4.02	4.15B	4.02	4.13	4.11	.963	2	577
11....	3.88	4.35	3.88	4.35	4.33	.970	66	613
12....	4.50	4.92	4.50	4.92	5.06	.986	31	622
15....	....	....	5.00A	5.00A	5.09	.988	....	620
16....	4.78	5.15B	4.78	5.15B	5.11	.989	5	610
17....	....	5.96B	....	5.96B	6.01	.996	....	358
18....	....	....	5.45A	5.45A	5.07	.990	....	356
19....	5.25	5.25	5.25	5.25	5.30	.993	1	356
22....	....	....	....	5.38N	5.82	.998	....	356
23....	....	5.73B	....	5.73B	5.61	.996	....	356
24....	....	....	5.56A	5.61N	5.81	.997	....	356
25....	....	5.86B	....	5.81N	5.80	.997	....	356
26....	....	....	5.73A	5.80N	6.52	.999	....	355
29....	....	6.75B	....	6.52N	6.50	.999	....	353
30....	....	6.58B	....	6.50N	6.53	.999	....	353
31....	....	6.95B	....	6.95B	7.01	.999	....	353

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	6.80A	6.80A	6.26	.999	....	353
2....	....	6.33B	....	6.33B	6.56	.999	....	3
5....	....	....	....	6.55N	6.27	.999	....	3
6....	....	....	5.83A	5.83A	5.44	.999	....	4
7....	....	5.54B	....	5.54B	5.53	.999	....	4
8....	....	5.80B	....	5.80B	5.92	.999	....	3
9....	....	....	5.89A	5.92N	6.51	.999	....	3
12....	6.50	6.51	6.46	6.51	6.70	.999	1	4
13....	....	6.93B	....	6.93B	6.86	.999	1	3
14....	....	....	6.60A	6.60A	6.66	.999	....	3
15....	....	7.10B	....	7.10B	7.32	.999	....	3
16....	....	....	7.30A	7.32N	7.36	.999	....	3
19....	....	....	7.35A	7.35A	7.46	.999	....	3
20....	....	....	7.00A	7.00A	7.01	.999	....	3
21....	....	....	7.00A	7.01N	7.44	.999	....	3
22....	7.73	7.73	7.73	7.73	7.20	.999	3	6
23....	....	7.35B	....	7.35B	7.47	.999	....	6
26....	....	....	7.45A	7.45A	7.16	1.000	....	6
27....	....	....	6.92A	6.92A	7.00	1.000	....	6
28....	....	7.17B	....	7.17B	7.19	1.000	....	3
29....	....	....	7.08A	7.08A	6.98	1.000	....	3
30....	....	....	6.50A	6.50A	6.29	1.000	....	3

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 37 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	5.65A	5.65A	5.43	1.000	....	3
4....	....	5.68B	....	5.68B	5.75	1.000	....	3
5....	5.73	5.73	5.54A	5.54A	5.19	1.000	5	6
6....	....	....	....	5.19N	4.51	1.000	....	2
9....	....	....	....	....	....	1.000	....	....

SEPTEMBER 1985 38 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	.49	.56B	.49	.56B	56	.250	....	....
27....	1.06	1.06	1.00	1.00	95	.326	20	20
28....	.86	.86	.84A	.86	83	.278	30	30

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.75A	.83N	74	.274	....	30
4....	....	....	.70A	.70A	62	.255	14	30
5....	....	....	.60A	.60A	51	.215	....	30
6....	....	.56B	....	.56B	62	.260	....	30
7....	....	....	.60A	.60A	57	.228	....	30
8....	....	....	....	.57N	60	.241	....	30
11....	....	.75B	....	.75B	75	.282	....	30
12....	.78	.78	.78	.78	85	.300	1	30
13....	.89	.89	.89	.89	74	.270	2	32
14....	....	....	....	.74N	74	.246	1	33
15....	....	....	.73A	.73A	67	.283	....	33
18....	....	.70B	....	.70B	83	.340	....	33
19....	....	1.25B	....	1.25B	1.38	.462	....	33
20....	1.46	1.46	1.30	1.30	1.21	.415	74	86
21....	1.55	1.60	1.46A	1.52	1.47	.472	4	78
22....	1.46	1.49	1.30A	1.40	1.46	.477	39	91
25....	1.33	1.33	1.33	1.33	1.30	.437	1	92
26....	....	....	....	1.30N	1.39	.459	....	92
27....	1.72	1.82	1.72	1.82	1.82	.543	6	97
28....	1.80	1.90	1.75	1.82B	1.86	.573	53	120
29....	2.04	2.27B	2.04	2.27B	2.40	.638	12	129

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 38 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.02A	2.02A	1.98	.580	1	130
2....	....	....	1.82A	1.82A	1.98	.586	....	130
3....	1.87	1.87	1.85	1.85	1.69	.541	4	131
4....	1.63	1.79	1.62	1.79	1.75	.533	2	133
5....	Exchange Closed; Good Friday							
8....	1.80	1.85B	1.60A	1.82	1.97	.581	4	137
9....	1.75	1.75	1.75	1.75	1.73	.529	1	138
10....	1.69@.68	1.78B	1.67A	1.78B	1.83	.558	150	288
11....	....	2.28B	....	2.28B	2.39	.647	1	269
12....	2.57	2.57	2.32A	2.54	2.44	.664	50	319
15....	2.90	2.97B	2.78A	2.92	2.90	.712	280	319
16....	3.10	3.10	2.76	2.81B	2.96	.727	29	314
17....	2.90	2.90	2.75	2.75	2.75	.710	2	293
18....	....	3.15B	....	3.15B	3.51	.791	....	291
19....	3.30	3.30	3.30	3.30	3.34	.781	2	289
22....	....	....	2.95A	2.95A	2.89	.742	....	289
23....	2.75	2.90B	2.25	2.25	2.00	.633	11	298
24....	1.98	2.20	1.98	2.17	2.15	.635	3	301
25....	1.90	1.99	1.80	1.95A	1.86	.587	7	303
26....	1.90	1.90	1.90	1.90	1.82	.569	1	304
29....	1.87	1.90B	1.85	1.90B	2.12	.638	101	355
30....	2.08	2.08	2.08	2.08	1.85	.594	43	398

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.75A	1.85N	1.83	.587	2	400
2....	1.83	1.83	1.48	1.57	1.52	.516	109	407
3....	1.30	1.30	1.15	1.17	1.09	.424	119	422
6....	1.11	1.30	1.10A	1.30	1.20	.429	8	430
7....	1.50	1.64	1.50	1.64	1.60	.520	12	440
8....	1.50	1.52	1.45	1.48	1.48	.493	44	482
9....	1.92	1.92	1.90	1.90	1.88	.581	23	501
10....	1.77	1.90	1.77	1.90	1.94	.595	102	501
13....	....	2.11B	....	2.11B	2.18	.645	....	501
14....	2.29	2.37B	2.14A	2.29	2.29	.682	50	501
15....	....	2.34B	2.25A	2.34B	2.40	.675	....	501
16....	1.95	2.21	1.95	2.15	2.09	.627	27	503
17....	2.17	2.20B	2.17	2.20B	2.21	.644	10	496
20....	....	2.41B	....	2.21N	2.02	.617	....	486
21....	2.04	2.15B	2.04	2.04	2.15	.647	1	487
22....	2.04	2.04	2.00	2.00	2.05	.637	3	486
23....	1.96	1.96	1.86A	1.90B	2.00	.630	82	466
24....	1.88	1.90	1.70	1.73	1.66	.574	49	443
27....	Exchange Closed; Memorial Day							
28....	1.65	1.65	1.52A	1.58	1.57	.564	131	451
29....	1.80	1.85B	1.60	1.85B	1.93	.635	2	453
30....	1.78	1.80	1.74	1.78	1.76	.613	77	384
31....	....	2.15	1.86A	2.15	2.12	.677	....	379

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.07	2.07	2.00	2.00	2.17	.685	3	379
4....	2.00@.01	2.01	1.87	1.87	1.97	.656	29	361
5....	....	....	1.96A	1.97N	1.99	.660	....	361
6....	1.96	2.00B	1.96	1.96	1.96	.652	30	361
7....	..72	1.78	1.71	1.71	1.72	.608	52	390
10....	1.57	1.60	1.56	1.60	1.69	.603	25	392
11....	1.68	1.73B	1.68	1.68	1.70	.612	50	442
12....	1.68	1.68	1.60A	1.60A	1.57	.597	4	442
13....	1.55	1.55	1.55	1.55	1.53	.590	3	441
14....	1.85	1.87	1.80	1.80	1.86	.654	51	434
17....	1.77	1.77	1.72	1.72	1.80	.650	72	486
18....	1.92	2.25B	1.92	2.25B	2.38	.744	28	487
19....	2.20	2.33	2.20	2.22	2.03	.694	13	483
20....	1.70	1.93B	1.70	1.70	1.73	.649	1	484
21....	1.70	1.78	1.70	1.75	1.86	.670	14	489
24....	....	....	1.77A	1.96N	1.84	.675	....	489
25....	1.72	1.72	1.71	1.71	1.81	.673	3	485
26....	1.65	1.98B	1.65	1.91A	1.94	.707	508	949
27....	1.80	1.86	1.80	1.82	1.81	.692	58	980
28....	1.96	1.96	1.80A	1.96	2.09	.754	51	1031

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 38 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.99A	1.99A	1.87	.728	....	994
2....	1.81	1.85	1.81	1.85	1.91	.737	51	988
3....	....	....	....	1.91N	1.97	.754	....	988
4....	Exchange Closed; Independence Day							
5....	....	2.35B	1.94A	2.35B	2.36	.815	....	988
8....	2.18	2.49	2.14	2.49	2.49	.838	104	965
9....	2.85	2.87B	2.70	2.80	2.69	.862	69	969
10....	3.14	3.28	3.11	3.16	3.19	.910	31	964
11....	3.00	3.41	3.00	3.40	3.40	.924	25	912
12....	3.80	3.98	3.80	3.98	4.05	.959	2	911
15....	4.00	4.10	3.90A	4.10	4.07	.963	7	930
16....	4.05	4.05	3.88A	4.05	4.14	.967	2	930
17....	5.00	5.04	4.75	4.75	5.01	.987	2	920
18....	....	....	4.45A	4.45A	4.07	.968	2	910
19....	4.52	4.52	4.27	4.28	4.41	.978	2	910
22....	....	....	....	4.41N	4.62	.985	1	911
23....	4.87	4.88B	4.87	4.87	4.61	.986	1	911
24....	4.46	4.46	4.46	4.46	4.81	.989	2	911
25....	....	4.86B	....	4.81N	4.80	.990	....	860
26....	4.75	4.75	4.73A	4.75	5.53	.996	2	859
29....	....	5.75B	....	5.53N	5.50	.997	....	259
30....	....	5.50B	....	5.50N	5.53	.997	....	213
31....	....	5.95B	....	5.95B	6.01	.999	....	213

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	5.80A	5.80A	5.26	.997	....	211
2....	....	5.33B	....	5.33B	5.55	.998	....	112
5....	....	....	....	5.56N	5.27	.998	....	108
6....	....	....	4.51A	4.51A	4.44	.994	....	108
7....	....	4.54B	....	4.54B	4.53	.995	....	128
8....	....	4.80B	....	4.80B	4.92	.998	....	108
9....	....	....	4.89A	4.92N	5.51	.999	....	108
12....	5.54	5.54	5.54	5.54	5.70	.999	1	108
13....	....	5.93B	....	5.93B	5.86	.999	....	108
14....	....	....	5.60A	5.60A	5.66	.990	....	107
15....	6.24	6.24	6.06A	6.24	6.32	.999	....	107
16....	....	....	6.30A	6.32N	6.36	.999	1	107
19....	....	....	6.35A	6.35A	6.46	.999	....	107
20....	5.92	5.92	5.92	5.92	6.01	.999	1	98
21....	6.44	6.44	6.00A	6.44	6.44	.999	20	98
22....	....	6.70B	....	6.44N	6.20	.999	....	75
23....	....	6.35B	....	6.35B	6.47	.999	....	74
26....	6.36	6.36	6.36	6.36	6.16	.999	1	74
27....	....	....	5.92A	5.92A	6.00	.999	....	74
28....	....	6.17B	....	6.17B	6.19	.999	....	73
29....	....	....	6.08A	6.08A	5.98	1.000	....	73
30....	....	....	5.50A	5.50A	5.29	.999	....	73

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	....	....	4.65A	4.65A	4.43	1.000	....	73
4....	....	4.68B	....	4.68B	4.75	1.000	....	72
5....	....	....	4.54A	4.54A	4.19	1.000	....	22
6....	3.56	3.56	3.56	3.56	3.51	1.000	1	21
9....	....	....	....	....	....	1.000	....	....

SEPTEMBER 1985 39 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	1.40	1.44	1.40	1.40	1.42	.480	3	3
29....	1.66	1.69	1.64	1.66A	1.65	.547	143	126

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 39 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.62	1.62	1.52	1.60	1.51	.486	41	165
2....	1.38	1.38	1.38	1.38	1.50	.491	50	165
3....	1.40	1.40	1.40	1.40	1.27	.446	7	172
4....	1.23	1.23	1.23	1.23	1.34	.437	2	173
5....	Exchange Closed; Good Friday							
8....	1.35	1.35	1.22A	1.35	1.52	.484	1	174
9....	1.36	1.44	1.32A	1.35	1.33	.432	26	184
10....	1.35	1.43	1.32A	1.41	1.39	.460	8	192
11....	1.75	1.88	1.75	1.88	1.87	.552	29	221
12....	1.93	1.93	1.80A	1.84	1.89	.570	27	198
15....	2.25	2.30	2.25	2.30	2.30	.622	3	200
16....	2.42	2.44	2.22A	2.44	2.34	.638	1	199
17....	2.29	2.29	2.05	2.05	2.15	.619	3	198
18....	2.65	2.65	2.65	2.65	2.80	.712	....	198
19....	2.58	2.58	2.58	2.58	2.65	.700	3	195
22....	....	....	2.44A	2.44A	2.22	.653	....	195
23....	2.16	2.16	1.52	1.57	1.47	.533	6	194
24....	1.58	1.68	1.56	1.68	1.61	.535	10	198
25....	1.43	1.44	1.36	1.40B	1.40	.485	108	304
26....	1.35	1.45	1.36	1.44	1.34	.487	17	317
29....	1.36	1.61	1.36	1.61	1.58	.537	156	376
30....	1.48	1.48	1.42A	1.48	1.35	.490	30	406

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.20	1.33	1.20	1.33	1.35	.483	12	406
2....	1.10	1.10	1.10	1.10	1.05	.411	....	406
3....	.98	.98	.79	.83	.77	.323	50	400
6....	.81	1.00	.76A	.95	.87	.327	12	412
7....	1.03	1.23	1.03	1.23	1.18	.412	21	421
8....	1.12	1.16	1.02	1.02	1.09	.386	20	440
9....	1.43	1.54	1.40	1.50	1.41	.473	5	443
10....	1.40	1.40	1.36A	1.39A	1.47	.487	7	454
13....	1.53	1.65	1.53	1.65	1.66	.538	264	560
14....	1.60	1.90	1.60	1.82A	1.75	.555	24	565
15....	1.65	1.90	1.65	1.80	1.84	.569	19	560
16....	1.47	1.70	1.47	1.64	1.57	.517	6	554
17....	1.60	1.72	1.60	1.72	1.68	.534	37	591
20....	1.84	1.93	1.62	1.62	1.52	.504	143	711
21....	1.62	1.74	1.43	1.65	1.62	.536	33	724
22....	1.69	1.69	1.44A	1.52	1.53	.524	3	726
23....	1.44	1.44	1.39A	1.43	1.47	.516	235	824
24....	1.37	1.37	1.22	1.29B	1.22	.458	102	725
27....	Exchange Closed; Memorial Day							
28....	1.18	1.20	1.08	1.10A@.08	1.11	.446	122	746
29....	1.11	1.37	1.11	1.37	1.40	.518	114	747
30....	1.39	1.39	1.21	1.28	1.26	.494	204	751
31....	1.17	1.53	1.15	1.51	1.54	.563	131	723

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.51	1.60	1.46	1.60	1.60	.570	17	727
4....	1.50	1.50	1.35	1.35	1.42	.537	15	717
5....	1.39	1.39	1.33	1.33	1.45	.540	25	722
6....	1.45	1.52	1.36	1.44	1.43	.534	6	723
7....	1.26	1.32	1.24	1.28	1.22	.487	143	840
10....	1.14	1.17	1.06	1.17	1.19	.480	321	951
11....	1.17	1.21	1.17	1.17	1.20	.489	34	961
12....	1.17	1.17	1.08	1.10	1.09	.472	229	984
13....	1.06@.07	1.07	1.03A	1.04	1.04	.465	214	928
14....	1.24	1.32	1.24	1.30	1.31	.531	21	929
17....	1.14	1.22	1.14	1.22	1.24	.524	4	931
18....	1.34	1.74	1.34	1.72	1.73	.629	154	1085
19....	1.66	1.68	1.41	1.41	1.43	.571	15	1093
20....	1.41	1.41	1.16	1.20	1.19	.520	337	1163
21....	1.15	1.28	1.15	1.28	1.29	.542	126	1176
24....	1.21	1.21	1.19	1.21B	1.26	.545	101	1178
25....	1.16	1.22	1.06	1.22	1.23	.543	308	1086
26....	1.35	1.41B	1.26	1.30	1.32	.560	9	1081
27....	1.20	1.23	1.15	1.23	1.21	.562	181	1106
28....	1.20	1.45	1.20	1.42B	1.44	.614	18	1117

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 39 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.23	1.28B	1.23	1.24	1.23	.580	28	1119
2....	1.18	1.33	1.18	1.30	1.28	.590	73	1117
3....	1.30	1.32	1.29	1.30	1.33	.609	16	1114
4....	Exchange Closed; Independence Day							
5....	1.43	1.63B	1.32A	1.63B	1.64	.684	54	1121
8....	1.53@.52	1.78	1.48A	1.75A	1.74	.712	39	1091
9....	1.95	2.04B	1.91	1.93	1.90	.745	38	1047
10....	2.34	2.39	2.29	2.33	2.36	.817	46	1014
11....	2.18	2.53B	2.18	2.53B	2.53	.841	22	1002
12....	2.78	3.11	2.78	3.10	3.15	.903	65	983
15....	2.94	3.10	2.94	3.10	3.14	.909	15	964
16....	3.10	3.13	2.97A	3.13	3.21	.916	8	958
17....	3.86	4.04	3.66	3.78	4.05	.961	38	957
18....	3.58	4.15B	3.45	3.45	3.18	.918	7	920
19....	3.32	3.36	3.31	3.36	3.48	.938	4	915
22....	3.34	3.63	3.31	3.63	3.68	.954	4	910
23....	3.91	4.03B	3.90	3.90	3.63	.956	4	909
24....	3.57	3.57	3.57	3.57	3.84	.965	27	888
25....	3.86	3.90B	3.86	3.86	3.82	.966	1	889
26....	....	....	3.76A	3.82N	4.52	.985	....	889
29....	4.74	4.80	4.73	4.75	4.50	.987	5	887
30....	4.60	4.87	4.47	4.47	4.53	.989	13	826
31....	5.04	5.04	4.70	4.79	5.01	.994	112	910

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.60	4.60	4.20	4.29	4.26	.986	12	745
2....	4.43	4.56	4.43	4.56	4.55	.991	2	540
5....	4.18	4.18	4.03A	4.03A	4.27	.990	2	508
6....	3.73	3.73	3.73	3.73	3.44	.974	1	506
7....	....	3.54B	....	3.54B	3.53	.979	....	467
8....	....	3.80B	....	3.80B	3.92	.988	....	468
9....	4.46	4.46	3.89A	4.46	4.51	.996	5	467
12....	4.52	4.52	4.52	4.52	4.70	.998	2	465
13....	....	4.93B	....	4.93B	4.86	.998	....	465
14....	....	....	4.50A	4.60A	4.66	.998	....	464
15....	....	5.10B	....	5.10B	5.32	.999	....	465
16....	5.45	5.47	5.30A	5.47	5.36	.999	6	458
19....	....	....	5.35A	5.35A	5.46	.999	....	460
20....	....	....	5.00A	5.00A	5.01	.999	....	423
21....	4.97	4.97	4.97	4.97	5.44	.999	2	425
22....	5.67	5.70B	5.67	5.67	5.20	.999	1	397
23....	5.43	5.43	5.43	5.43	5.47	.999	2	398
26....	5.12	5.12	5.12	5.12	5.16	.999	2	397
27....	5.07	5.07	4.92A	4.92A	5.00	.999	8	393
28....	....	5.17B	....	5.17B	5.19	.999	1	388
29....	....	....	5.08A	5.08A	4.98	.999	....	386
30....	4.66	4.66	4.36	4.36	4.29	.999	105	366

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	3.67	3.70B	3.55A	3.55A	3.43	.999	12	279
4....	....	3.68B	....	3.68B	3.75	1.000	....	275
5....	3.51	3.51	3.19	3.19	3.19	1.000	11	284
6....	2.52	2.52	2.52	2.52	2.51	1.000	9	233
9....	....	....	....	....	....	.999	....	....

SEPTEMBER 1985 40 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	1.10	1.10	1.10	1.10	1.08	.362	5	5
28....	1.08	1.08	1.08	1.08	1.04	.390	1	6
29....	1.25	1.52	1.25	1.52	1.42	.456	7	13

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 40 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.20	1.20	1.18A	1.18A	1.14	.394	2	15
2....	1.05	1.05	1.05	1.05	1.16	.399	3	18
3....	1.03	1.03	1.03	1.03	.94	.356	3	21
4....	....	....	.91A	.94N	1.00	.347	....	21
5....	Exchange Closed; Good Friday							
8....	1.06	1.09	.84A	1.09	1.09	.391	2	23
9....	....	....	1.00A	1.00A	.97	.341	....	23
10....	1.04	1.04	1.00A	1.04	1.03	.366	10	33
11....	1.35	1.47	1.30	1.43	1.44	.457	18	47
12....	1.42	1.53	1.37A	1.40	1.43	.475	9	54
15....	1.85	1.86	1.78A	1.86	1.78	.527	39	93
16....	1.76	1.92B	1.71	1.80	1.81	.544	4	96
17....	1.70	1.70	1.60	1.63	1.64	.523	6	98
18....	1.95	2.14	1.95	2.13B	2.18	.623	7	102
19....	2.08@.02	2.08	2.02	2.02	2.05	.610	1	103
22....	....	....	1.84A	1.84A	1.67	.556	....	101
23....	1.75@.77	1.77	1.02	1.14	1.04	.433	16	115
24....	1.23	1.23	1.12A	1.20	1.20	.436	5	120
25....	1.12	1.12	.97	1.06	1.01	.386	49	169
26....	1.03	1.06	1.01	1.05	.96	.387	60	225
29....	1.00	1.17	.99	1.17	1.15	.436	6	227
30....	1.09	1.09	1.00	1.00	.96	.389	7	236

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.90A	.96N	.97	.382	....	232
2....	1.03	1.03	.70	.80	.75	.314	10	241
3....	.65	.66	.61	.61	.55	.236	58	274
6....	.56	.70	.54A	.65	.61	.236	8	280
7....	.74	.91	.74	.90	.85	.314	7	280
8....	.72	.83	.72	.82	.79	.290	9	267
9....	1.00	1.16	1.00	1.04B	1.05	.369	21	249
10....	1.00	1.05	1.00	1.05	1.09	.382	20	249
13....	1.20	1.30	1.20	1.30	1.24	.430	42	271
14....	1.17	1.45	1.17	1.29	1.32	.447	13	274
15....	1.31@.38	1.38	1.26	1.36	1.39	.461	8	273
16....	1.17	1.26	1.14	1.26	1.16	.408	6	275
17....	1.25	1.30	1.18	1.24B	1.25	.425	5	274
20....	1.45	1.50	1.17A	1.19	1.14	.394	59	314
21....	1.21	1.29	1.07	1.21	1.19	.424	19	317
22....	1.15	1.15	1.15	1.15	1.13	.413	6	324
23....	1.00	1.08	1.00	1.05	1.06	.404	512	594
24....	1.00	1.00	.93	.94	.88	.349	9	836
28....	.85	.85	.73	.79	.76	.335	5	835
29....	.86	.95	.86	.95	.99	.403	41	831
30....	.91	.91	.81	.86B	.88	.379	12	822
31....	.78	1.15	.78	1.15	1.11	.446	309	960

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.15	1.15	.98	1.11	1.15	.451	33	955
4....	1.06	1.12	.94	.94	.99	.418	33	963
5....	1.01	1.03	.96	1.01	1.03	.421	459	1182
6....	1.01	1.05	.97	.97	1.00	.417	37	1207
7....	.85	.92	.81	.85	.85	.371	231	1069
10....	.80	.80	.76	.80	.81	.362	324	1363
11....	.82	.85	.79	.80	.82	.370	7	1366
12....	.80	.80	.70	.72	.73	.353	27	1390
13....	.70	.72	.69	.71	.70	.345	129	1304
14....	.87	.93	.84	.90	.89	.408	261	1510
17....	.80	.80	.80	.80	.84	.399	100	1610
18....	.94	1.21B	.88	1.21B	1.20	.504	245	1819
19....	1.13	1.14	.95	.97@.96A	.98	.444	415	1993
20....	.89	.93	.76	.79	.80	.393	748	1863
21....	.78	.91	.75	.86	.84	.414	261	1850
24....	.80	.85	.76	.85	.82	.414	13	1801
25....	.75	.80	.69	.80B	.82	.411	69	1806
26....	.80	.90B	.80	.81	.84	.447	267	1828
27....	.81	.81	.71	.79A@.77	.77	.428	349	2034
28....	.85	.97	.85	.93	.96	.462	189	2100

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 40 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.89	.89	.75	.76	.77	.424	192	2164
2....	.75	.83	.75	.82A	.81	.432	73	2221
3....	.80	.89	.80	.85	.84	.450	344	2460
4....	Exchange Closed; Independence Day							
5....	.90	1.10	.90	1.10	1.08	.529	318	2620
8....	.93	1.19	.90	1.17	1.14	.557	171	2536
9....	1.29	1.41	1.28	1.30	1.28	.594	430	2390
10....	1.55	1.70	1.55	1.67	1.66	.686	314	2301
11....	1.48	1.85	1.44	1.78	1.77	.716	173	2158
12....	2.06	2.33	2.06	2.33	2.34	.808	164	2020
15....	2.28	2.38	2.04	2.32	2.29	.814	51	1954
16....	2.23	2.30B	2.08A	2.26	2.34	.825	11	1951
17....	2.81	3.22	2.81	3.06	3.14	.906	145	1945
18....	3.06	3.15	2.36	2.37	2.35	.825	39	1918
19....	2.58	2.63B	2.50	2.50	2.60	.860	7	1914
22....	2.47	2.82	2.36	2.82	2.78	.888	11	1911
23....	3.00	3.10	2.74A	2.74A	2.71	.889	5	1914
24....	2.65	2.65	2.60	2.60	2.91	.906	9	1916
25....	2.90	3.00	2.79A	2.88A	2.89	.909	24	1894
26....	2.78	3.50	2.78	3.46	3.56	.953	11	1898
29....	3.56	3.85B	3.52	3.52	3.51	.957	8	1897
30....	3.70	3.79	3.49	3.55B	3.56	.961	14	1895
31....	3.80	3.95B	3.80	3.86	4.01	.978	4	1869

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.61	3.61	3.20	3.20	3.26	.954	67	1880
2....	3.36	3.40	3.35	3.40	3.55	.968	2	1879
5....	....	....	....	3.55N	3.27	.963	....	1871
6....	2.79	2.79	2.51	2.51	2.48	.915	6	1874
7....	2.51	2.60B	2.50A	2.54	2.56	.926	4	1882
8....	2.86	2.86	2.88	2.88	2.95	.954	20	1852
9....	2.80	2.80	2.80	2.80	3.51	.979	5	1852
12....	3.35	3.70	3.35	3.70	3.70	.988	2	1847
13....	...	3.93B	3.61A	3.93B	3.86	.992	....	1842
14....	....	....	3.60A	3.60A	3.66	.990	....	1832
15....	4.06	4.27	3.95	4.27	4.32	.997	15	1841
16....	4.29	4.28	4.26	4.28	4.36	.998	1	1811
19....	4.35	4.40	4.35	4.36	4.46	.999	15	1756
20....	....	....	4.00A	4.00A	4.01	.998	....	26
21....	4.28	4.28	4.00A	4.28	4.44	.999	1	22
22....	....	4.70B	....	4.44N	4.20	.990	....	22
23....	....	4.35B	....	4.35B	4.47	.999	...	22
26....	4.36	4.36	4.36	4.36	4.16	.999	10	22
27....	3.85	3.87B	3.77A	3.87B	4.00	.990	1	12
28....	....	4.17B	....	4.17B	4.19	.999	....	10
29....	....	....	4.08A	4.08A	3.96	.999	....	11
30....	....	....	3.50A	3.50A	3.29	.999	...	10

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	2.65A	2.65A	2.43	.999	....	10
4....	....	2.68B	....	2.68B	2.75	.999	....	10
5....	....	....	2.22A	2.22A	2.19	1.000	...	5
6....	1.51	1.51	1.51	1.51	1.51	.999	1	3
9....	....	....	....	....	....	.993	....	....
29....	1.15	1.15	1.15	1.15	1.15	.389	1	1

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 41 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.20	1.20	.92A	1.20	.85	.311	....	1
2....	.74	.74	.74	.74	.85	.315	272	273
3....	.83	.83	.74	.74	.80	.275	6	277
4....	....	....	....	.69N	.75	.267	....	277
5....	Exchange Closed; Good Friday							
8....	....	....	.67A	.75N	.84	.306	2	279
9....	....	....	.63A	.83A	.71	.260	....	279
10....	....	.73B	....	.73B	.75	.284	....	279
11....	1.00	1.12	1.00	1.05B@.12	1.09	.366	2	279
12....	1.05	1.12	1.05	1.12	1.06	.363	48	321
15....	1.40	1.48	1.28	1.41	1.36	.433	54	332
16....	1.55	1.55	1.36A	1.55	1.39	.449	4	332
17....	1.24	1.24	1.20	1.20A	1.22	.428	2	333
18....	1.60	1.70	1.52	1.70	1.66	.529	33	337
19....	1.53@.57	1.62	1.53	1.60	1.54	.515	7	338
22....	1.53	1.53	1.31	1.36	1.22	.461	10	342
23....	1.12	1.12	.74	.74	.72	.340	167	364
24....	.87	.87	.78	.81	.85	.342	1	364
25....	.75	.79	.73	.79	.73	.296	27	362
26....	.70	.75	.70	.74	.67	.297	10	357
29....	.65	.83B	.65	.83B	.84	.340	40	397
30....	.80	.83	.63	.75	.70	.297	7	397

MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.65A	.70N	.70	.290	....	397
2....	.50	.58	.50	.58	.52	.231	287	684
3....	.45	.50	.41	.41	.37	.165	20	422
6....	....	.45B	....	.45B	.44	.166	....	423
7....	.63	.66	.58	.58	.62	.229	8	423
8....	.55	.60	.55	.60	.56	.208	49	399
9....	.76	.84	.76	.83A	.76	.277	11	408
10....	.78	.82	.70	.82	.80	.288	7	409
13....	.90	1.00	.88	.90	.93	.330	19	404
14....	.94	1.02	.90	.96B	.97	.346	28	380
15....	.95	1.10	.95	1.10	1.04	.358	15	402
16....	.88	.90	.88	.90	.85	.309	7	399
17....	.85	1.06	.86	1.05	.92	.324	28	424
20....	1.10	1.10	.84	.90A	.83	.294	45	421
21....	.83	.92	.75	.85	.86	.321	47	419
22....	.89	.89	.89	.89	.82	.310	20	415
23....	.69	.69	.69	.69	.74	.302	10	406
24....	.66	.66	.56	.56	.61	.253	17	401
27....	Exchange Closed; Memorial Day							
28....	.57	.57	.51	.51	.52	.230	8	401
29....	.51	.67	.51	.67	.69	.298	31	380
30....	.53	.57B	.53	.57B	.59	.277	30	386
31....	.56	.78	.56	.78	.75	.336	12	393

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.77	.80	.71	.80	.78	.339	120	401
4....	.77	.70	.64	.66	.66	.308	13	406
5....	.64	.71	.64	.71	.71	.310	64	411
6....	.72	.74	.70	.70	.69	[illegible]	10	421
7....	.60	.60	.60	.60	.58	.267	65	474
10....	.53	.53	.50	.53	.54	.258	150	563
11....	.54	.58	.54	.56A	.53	.264	19	576
12....	.53	.53	.45	.46	.48	.250	[illegible]	638
13....	.43	.43	.43	.43	.44	.242	106	739
14....	.56	.60	.56	.60	.58	.296	23	755
17....	.55	.56	.51	.51	.54	.287	73	768
18....	.60	.86	.60	.80	.81	.382	94	833
19....	.76	.77	.66	.65	.64	.326	82	853
20....	.55	.60	.49	.50	.51	.279	159	940
21....	.45	.60	.45	.55A	.54	.297	45	953
24....	.50	.55	.50	.55	.54	.295	30	944
25....	.51@.50	.51	.42	.50	.52	.291	7	943
26....	.48	.60	.48	.52@.50	.51	.323	41	936
27....	.48	.50	.45	[illegible]	.45	.304	23	936
28....	.50	.67	.48	.57	.61	.319	99	960

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 41 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.53	.53	.48	.48	.47	.282	61	981
2....	.48	.50	.42	.50	.48	.298	14	986
3....	.50	.52	.50	.50	.49	.303	311	1152
4....	Exchange Closed; Independence Day							
5....	.58	.72	.57A	.72	.67	.374	248	1167
8....	.60@.58	.76	.54	.75A	.70	.397	268	1244
9....	.81	.92	.80	.85	.81	.432	451	1383
10....	1.00	1.18	1.00	1.08	1.08	.528	214	1428
11....	.95	1.23	.94	1.20	1.19	.562	105	1448
12....	1.36	1.60	1.36	1.60	1.64	.674	352	1295
15....	1.56	1.66	1.39A	1.64A	1.56	.678	230	1359
16....	1.43	1.63	1.42A	1.63B	1.63	.891	60	1322
17....	2.04	2.38	2.04	2.25	2.30	.811	158	1245
18....	2.28@.34	2.34	1.58	1.58	1.63	.686	158	1185
19....	1.85	1.91	1.65	1.66	1.81	.736	139	1105
22....	1.80	1.93	1.60	1.93	1.97	.774	32	1159
23....	2.04	2.29	1.96A	2.00	1.92	.775	153	1125
24....	1.65	1.87B	1.73	1.73	2.07	.803	6	1124
25....	2.10	2.22B	2.09A	2.02	2.04	.803	2	1055
26....	1.96	2.61	1.87	2.55A	2.65	.884	4	1054
29....	2.65	2.94	2.65	2.73A	2.59	.889	92	1035
30....	2.76	2.78	2.65A	2.67	2.60	.896	38	1027
31....	3.03	3.03	2.70A	2.89B	3.06	.934	8	1041

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.80	2.80	2.28	2.33B	2.35	.877	11	1046
2....	2.49	2.66	2.42	2.66	2.61	.906	5	1013
5....	....	....	2.55A	2.55A	2.34	.891	2	1012
6....	1.80	1.80	1.69A	1.69A	1.62	.791	5	1010
7....	1.69	1.72B	1.69	1.69	1.68	.806	1	1009
8....	1.96	1.96	1.96	1.96	2.03	.865	1	1008
9....	1.94	1.94	1.90	2.11	2.54	.926	8	1004
12....	2.54	2.72	2.47	2.72	2.71	.949	16	988
13....	2.94	2.94	2.94	2.94	2.86	.961	1	974
14....	2.76	2.76	2.56A	2.68	2.68	.954	4	968
15....	3.09	3.30	3.09	3.27	3.33	.983	6	968
16....	3.33	3.40	3.25A	3.40	3.39	.986	1	968
19....	....	....	....	3.39N	3.46	.992	1	930
20....	2.94	2.96	2.94	2.96	3.01	.986	3	930
21....	3.05	3.28	3.05	3.28	3.44	.995	6	923
22....	3.23	3.70B	3.23	3.23	3.20	.993	1	846
23....	....	3.35B	....	3.35B	3.47	.997	....	843
26....	3.09	3.09	3.09	3.09	3.16	.997	7	836
27....	....	....	3.12A	3.12A	3.00	.997	....	828
28....	3.10	3.17B	3.10	3.14B	3.19	.999	1	731
29....	....	....	3.07A	3.07A	2.98	.999	....	680
30....	2.41	2.41	2.41	2.41	2.29	.995	1	663

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.74	1.74	1.58	1.58	1.43	.994	33	661
4....	1.68	1.68	1.68	1.68	1.76	.999	4	650
5....	1.23	1.23	1.23	1.23	1.19	.999	2	650
6....	.75	.75	.55A	.55A	.51	.942	1	646
9....	....	....	....	....	....	.605	....	....

SEPTEMBER 1985 42 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	1.04	1.04	1.04	1.04	1.04	.380	1	1
17....	....	....	.94A	.94A	.90	.380	....	1
18....	1.25	1.31	1.22	1.30	1.28	.437	12	12
19....	1.10	1.24	1.10	1.18	1.13	.422	21	29
22....	1.10	1.13	.88	.88	.87	.369	20	48
23....	.91	.91	.60	.60	.49	.258	12	59
24....	....	....	....	.49N	.60	.259	1	60
25....	.51	.51	.42	.42	.50	.219	7	62
26....	.47	.47	.47	.47	.46	.220	1	61
29....	....	....	....	.46N	.58	.256	....	61
30....	.42	.47B	.42	.47B	.50	.219	1	60

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 42 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.47A	.47A	.47	.212	....	60
2....	.40	.40	.40	.40	.40	.163	25	70
3....	.31	.35	.27	.28	.27	.111	37	84
6....	.25	.30B	.15	.30B	.30	.111	3	85
7....	....	.45B	....	.45B	.45	.160	....	86
8....	....	....	.40A	.40A	.40	.143	....	85
9....	.52	.55B	.52	.55B	.54	.199	1	85
10....	.60	.60	.60	.60	.57	.208	1	86
13....	.65	.65	.62	.62	.68	.243	15	78
14....	.80	.80	.70	.70	.71	.256	4	79
15....	.70	.85	.70	.78	.76	.266	14	78
16....	.65	.68	.65	.68	.62	.223	8	74
17....	.70	.70	.70	.70	.68	.236	1	75
20....	.70	.82	.67	.88	.60	.210	8	79
21....	.52	.62	.52	.62	.63	.232	2	79
22....	.68	.69	.57	.57	.56	.222	11	79
23....	.51	.53	.51	.51	.51	.215	8	79
24....	.48	.48	.40	.43	.41	.174	8	86
27....	Exchange Closed; Memorial Day							
28....	.37@.38	.38	.35	.35	.34	.162	7	87
29....	.34	.48	.34	.46	.46	.209	13	92
30....	.38	.38	.38	.38	.39	.192	104	161
31....	.38	.46B	.37	.46B	.53	.241	12	151

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.53	.53	.50A	.53	.54	242	2	153
4....	.51	.54	.50	.52	.44	.215	9	156
5....	.44	.44	.41	.42B	.48	.217	13	167
6....	.47	.47	.45	.46	.46	.217	7	171
7....	40	.40	.37	.37	.38	.183	17	186
10....	.36	.36	.32	.32	.35	.174	405	583
11....	.34	.37	.33	.37	.35	.178	141	717
12....	.32	.32	.30A	.32	.28	.167	7	719
13....	....	....	....	.28N	.28	.160	....	719
14....	.35	.40	.35	.36	.36	.203	19	731
17....	.35	.35	.30	.34	.34	.194	17	726
18....	.36	.55	.36	.55	.54	.273	72	735
19....	.51	.52	.38	.39	.40	.224	47	730
20....	.40	.40	.28	.32	.33	.186	54	737
21....	.35	.38	.30A	.35	.33	.200	11	737
24....	.28	.33	.27	.33	.32	.196	7	738
25....	.28	.33	.27	.29	.32	.193	14	742
26....	.30	.36	.29	.29	.30	.218	19	744
27....	.26	.27	.26	.26	.26	.202	48	777
28....	.28	.42	.28	.35	.38	.201	26	780

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.33	.34	.25	.26@.27	.27	.170	28	770
2....	.23	.31	.23	.30	.27	.175	62	814
3....	.27	.28	.27	.28	.27	.185	10	807
4....	Exchange Closed; Independence Day							
5....	.34	.44	.30	.44	.40	.239	288	779
8....	.32	.44	.32	.42	.40	.255	224	748
9....	.52	.57	.47	.47	.49	.284	177	731
10....	.63	.76	.63	.68	.68	.369	264	847
11....	.60	.80	.60	.76	.75	.401	229	1021
12....	.90	1.08	.90	1.06	1.07	.516	878	1157
15....	1.06	1.10	.86	1.05@.04	1.04	.516	259	1068
16....	.95	1.13	.89	1.10	1.08	.529	58	1094
17....	1.48	1.68	1.41	1.60	1.61	.674	334	1027
18....	1.47	1.63B	1.04A	1.05	1.05	.523	80	925
19....	1.10	1.24	1.05	1.22	1.16	.577	243	1002
22....	1.17	1.27	1.01	1.27	1.27	.618	114	989
23....	1.37	1.57B	1.22	1.27	1.26	.617	71	932
24....	1.14	1.35	1.10	1.32	1.34	.652	80	937
25....	1.36	1.48	1.23	1.32@.33	1.34	.650	101	009
26....	1.23	1.82	1.23	1.81	1.83	.765	15	884
29....	1.82	2.11	1.73	1.74	1.78	.767	124	874
30....	1.77	2.00	1.76	1.80B	1.77	.777	18	819
31....	2.16	2.16	1.97	2.09B	2.17	.842	15	811

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 42 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.68	1.68	1.45	1.52B	1.55	.742	6	819
2....	1.66	1.75B	1.66	1.75B	1.78	.789	1	817
5....	1.50	1.63	1.44A	1.55A	1.51	.755	9	802
6....	1.18	1.18	.90	.90	.92	.602	83	842
7....	1.04	1.07B	.96	1.01	.97	.622	7	808
8....	1.09	1.20	1.09	1.19B	1.24	.703	20	808
9....	1.13	1.57	1.13	1.54	1.66	.806	50	805
12....	1.69	1.84	1.61A	1.84	1.80	.848	61	805
13....	2.00	2.00	1.93A	2.00	1.94	.874	4	811
14....	1.63	1.80	1.63	1.79	1.76	.852	94	815
15....	2.10	2.34B	2.10	2.27	2.36	.930	18	801
16....	2.30	2.50	2.30	2.39A	2.41	.937	41	770
19....	2.37	2.45	2.37	2.37	2.47	.957	15	766
20....	1.95	2.05	1.95	2.05	2.04	.927	9	772
21....	2.02	2.40B	2.02	2.40B	2.45	.965	9	763
22....	2.41	2.70B	2.20A	2.20A	2.22	.954	11	767
23....	2.42	2.46	2.42	2.45	2.49	.974	6	770
26....	....	....	2.42A	2.42A	2.17	.973	1	770
27....	....	....	2.12A	2.12A	2.01	.970	....	770
28....	2.18	2.18	2.11	2.11	2.20	.984	4	768
29....	....	....	2.07A	2.07A	1.99	.981	....	763
30....	1.60	1.60	1.40	1.42	1.32	.928	23	760

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.75	.75	.52	.58	52	.775	41	747
4....	.77	.92B	.65	.77	.77	.945	17	739
5....	.78	.78	.24	.34	.30	.718	87	800
6....	.02	.03	.01	.01	....	.068	229	....

SEPTEMBER 1985 43 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	.63	.63	.63	.63	.60	.286	1	1
23....	....	.85B	....	.60N	.33	.189	....	1
24....	.50	.50	.50	.50	45	.189	....	1
25....	....	....	....	.45N	.34	.156	3	4
26....	....	....	....	.34N	.31	.157	....	4
29....	....	.33B	....	.33B	.40	.186	....	4
30....	....	....	....	.40N	.35	.155	....	4

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.30	.30	.28	.30	.35	.150	25	29
2....	....	....	30A	30A	.26	110	....	29
3....	.15	15	.15	.15	.19	.072	1	30
6....	.30	.30	.25A	.25A	.22	.072	1	29
7....	....	.27B	....	.27B	.32	.107	....	29
8....	....	.44B	....	.32N	.28	.086	....	25
9....	....	.37B	....	37B	.40	.137	....	29
10....	....	....	....	40N	.41	144	....	29
13....	....	.48B	....	.48B	.49	.171	....	29
14....	.51	.55	.50	.50	.51	.181	5	27
15....	.58	.61	.50	.50	.57	.190	19	9
16....	.46	.46	.46	.46	.43	.155	1	9
17....	.50	.50	.50	.50	.50	165	4	7
20....	.57	.60	.57	.60	.42	.143	2	6
21....	.40	.40	.40	.40	.43	.160	1	6
22....	....	....	....	.43N	.39	.152	....	6
23....	....	....	....	.39N	.35	.146	....	6
24....	.32	.32	32	.32	.28	115	1	7
27....	Exchange Closed; Memorial Day							
28....	....	....	.27A	.27A	.24	.105	....	7
29....	.23	.28B	.23	.28B	.33	.140	10	18
30....	.31@.29	31	.27A	.27A	.25	.126	11	27
31....	.22	.33B	.22	.33B	.34	.164	109	126

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 43 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.36	.36	.36	.36	.35	.164	102	222
4....	....	....	....	.35N	.30	.143	....	222
5....	....	....	....	.30N	.31	.144	....	222
6....	.30	.33	.30	.33	.31	.145	157	244
7....	....	....	....	.31N	.27	.118	....	244
10....	....	....	.26A	.26A	.23	.111	....	244
11....	.22	.22	.22	.22	.22	.114	5	249
12....	.22	.22	.20A	.20A	.18	.105	1	249
13....	....	....	....	.18N	.18	.100	1	249
14....	.21	.21	.21	.21	.23	.131	10	259
17....	.20	.20	.20	.20	.21	.123	32	291
18....	.28	.35	.28	.35	.33	.164	6	291
19....	.30	.30	.25A	.25A	.24	.146	100	291
20....	.24	.24	.20A	.20A	.20	.117	....	291
21....	....	....	....	.20N	.21	.126	3	294
24....	....	....	.20A	.21N	.19	.122	1	293
25....	....	....	.16A	.19N	.19	.119	....	293
26....	.17	17	.17	.17	.17	.137	1	293
27....	.13	.16B	.13	16B	.14	.125	5	290
28....	.18	.23	.18	.23	.23	.116	72	320

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.20	.20	18	.18	.16	.093	81	378
2....	.17	.18	.17	.18	.14	.096	61	424
3....	....	.15B	....	15B	.14	.102	....	424
4....	Exchange Closed; Independence Day							
5....	....	.23B	....	.23B	.23	138	....	424
8....	.20	.24	.20	.24	.24	.148	203	627
9....	.29	.33	.29	.30A	.28	.168	142	703
10....	.37	.45	.37	.40B	.40	.233	211	657
11....	.37	.45	.33	.45	.45	.258	90	656
12....	.50	.67	.50	.66	.67	.359	297	823
15....	.66	.68	.52A	.62	.64	.355	273	1104
16....	.55	.69	.53	.69	.67	.366	192	931
17....	.84	1.14	.84	1.08	1.07	.512	752	677
18....	1.00	1.00	.84A	.65	.63	.357	380	869
19....	.68	.80	.65	.68	.71	.408	115	866
22....	.72	.82	.62	.80	.79	.444	262	843
23....	.84	1.01	.74	.80A	.76	.441	263	811
24....	.65	.81	.65	.81	.82	.476	118	871
25....	.86	.86	.72	.75	.80	.472	77	868
26....	75	1.15	.69	1.15	1.14	.603	149	828
29....	1.17	1.39	1.07	1.12	1.11	.599	84	821
30....	1.06	1.33B	1.06	1.10	1.10	.609	119	869
31....	1.40	1.42	1.20A	1.25	1.40	.694	204	787

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.09	1.09	.90	.92	.92	.560	67	761
2....	1.05	1.10	1.01	1.10	1.09	.616	9	756
5....	.93	.93	.75A	.85	.86	.564	136	869
6....	.59	.59	.43	.45	.45	.390	456	1022
7....	.47	.57	.45	.46	.47	.407	530	1212
8....	.58	.65	.55	.63@.65	.64	.490	290	1321
9....	.58	.95	.53	.95	.95	.619	759	1066
12....	.98@.99	1.13	.90	1.09	1.04	.666	289	964
13....	1.08	1.21	1.02A	1.18A	1.15	.703	13	944
14....	96	1.04B	.92	.92	.99	.663	17	930
15....	1.32	1.52	1.23	1.50	1.49	.799	91	866
16....	1.41	1.66	1.41	1.60	1.52	.811	26	850
19....	1.48	1.50	1.38	1.45	1.57	.845	58	838
20....	1.12	1.18	1.09	1.18	1.17	.768	53	878
21....	1.12	1.56B	1.12	1.56B	1.53	.856	14	867
22....	1.77	1.80B	1.26A	1.30	1.31	.821	143	833
23....	1.48	1.55B	1.45	1.54	1.56	.876	61	835
26....	1.18	1.22B	1.16	1.22B	1.24	.849	16	831
27....	1.05	1.06	.82	1.05B	1.07	.825	34	823
28....	1.20	1.33B	1.16	1.26	1.22	.879	18	827
29....	.99	1.01	.95A	1.01	1.02	.847	21	831
30....	.54	.54	.42	.42	.45	630	28	827

SWISS FRANC OPTION ON FUTURES—CALLS

SEPTEMBER 1985 43 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.10	.12	.05	.07A@.06	.06	.164	362	1090
4....	.12	.18	.06	.11B	.10	.301	123	1078
5....	.09	.09	.01	.01	.01	.007	174	1171
6....	....	....	....	.01N	....	.000	6	....

SEPTEMBER 1985 44 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15....	.32@.31	.38	.28	.35	.36	.219	335	334
16....	.39	.40	.35A	.40	.39	.227	312	643
17....	.53	.70	.53	.66	.66	352	1007	1092
18....	.68	.68	.36	.36	.36	.217	245	1206
19....	.41	.47	.38	.45	.42	.257	225	1279
22....	.37	.45	.36A	.45	.47	.283	7	1256
23....	.50	.63	.44A	.44A	.43	.279	429	1335
24....	.40	.47	.33	.47	.47	.308	349	1582
25....	.50	.51	.41	.44A	.44	.302	664	1434
26....	.42	.73	.34	.73@.71	.70	.424	677	1224
29....	.70	.85	.64	.64	.63	.413	671	1348
30....	.66	.82	.53A	.60	.63	421	182	1296
31....	.82	.84	.67	.84	85	.511	400	1546

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.74	.74	.46	.52	.49	.366	299	1737
2....	.50@.48	.57	.48	.55	.59	.421	138	1790
5....	.55@.51	.55	.35	.43	.42	.361	468	2022
6....	.25	.26	.19	.20	.19	.210	292	2073
7....	.24	.25B	.18	.20	19	.221	45	2054
8....	.27	.29	.24	.28	28	285	64	2040
9....	.28	.48B	.25	.42	46	401	316	2179
12....	.47	.57	.38	.55	.50	.438	329	2069
13....	.50	.68	.46	.57@.56	.57	.474	817	1890
14....	.44	.50	.42	.44	.47	.425	275	1851
15....	.70	.81B	.60	.77B	.80	.585	485	1805
16....	.73	.90	.72	.81	.81	.596	42	1607
19....	.80	.80	.69	.80	.83	.628	118	1644
20....	.54	.56	.46	.56@.54	.54	.509	387	1605
21....	.48	.79	.48	.78	76	.630	336	1500
22....	.85	.97B	.55	.61	.61	.565	120	1413
23....	.66	.76	.61	.70	.77	.646	50	1414
26....	.62	.62	.43	.47	50	.560	108	1383
27....	.43	.43	.26	.39	.40	.504	159	1386
28....	.45	.52	.41	.47	.46	.577	141	1340
29....	.34	.37	.24	.30A	.31	.496	296	1477
30....	.20	.20	.04	.05@.06	.06	.219	455	1491

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.01	.01	CAB	.01	01	003	273	1240
4....	CAB	.01	CAB	CAB	.01	.004	14	1221
5....	....	....	....	.01N	....	.000	2	1188

SWISS FRANC OPTION ON FUTURES—CALLS

SEPTEMBER 1985 45 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	.35	.35	.28A	.28A	.20	.118	50	50
19....	....	.24B	....	.24B	.24	.144	....	50
22....	.22	.24	.20	.24	.26	.160	153	203
23....	.33	.35	.25A	.25A	.23	.156	53	256
24....	.18	.21B	.17	.21B	.26	.175	79	332
25....	.25	.27B	.21	.22	.22	.170	60	439
26....	.21	.45B	.20A	.40	.38	.263	346	772
29....	.39	.47	.33	.33	.32	.249	820	666
30....	.40	.42	.31	.31A	.32	.253	87	653
31....	.46	.47	.35	.43	.47	.329	380	745

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.32	.32	.22	.22	.24	.207	256	941
2....	.26	.30	.25	.29@.30	.29	.247	38	910
5....	.26	.26	.16	.19	.20	.194	100	948
6....	.13	.13	.09	.10	.07	.093	321	765
7....	.08	.10	.08	.10	.08	.098	9	763
8....	.12	.13	.11A	.13	.11	.136	115	762
9....	.10	.23	.10	.23	.20	.214	118	762
12....	.19	.22B	.17	.22B	.22	.233	43	730
13....	.24	.30B	.19	.25	.24	.258	552	1131
14....	.18	.22	.18	.18	.19	.216	154	1240
15....	.29	.40	.24	.38	.36	.346	199	1379
16....	.35	.44	.33	.40	.37	.351	1025	521
19....	.31	.35	.29	.34@.35	.36	.364	270	522
20....	.16	.21	.16	.21	.19	.251	822	993
21....	.18	.32	.18	.29	.30	.350	1022	1183
22....	.33	.40	.20	.23	.22	.282	752	1065
23....	.23	.30	.21	.27	.28	.348	507	1253
26....	.21	.21	.10	.13	.13	.236	657	1600
27....	.10	.10	.08	.09	.08	.186	511	1867
28....	.10	.14	.09	12	10	223	341	1964
29....	.08	.08	.04	.05A	.05	153	70	1980
30....	.04@.03	.04	.01	.01	.01	.031	338	1699

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.01	.01	CAB	CAB	CAB	.000	46	1658
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1655
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1655
6....	.01	.01	CAB	CAB	CAB	.000	4	....

SEPTEMBER 1985 46 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29....	.19@.18	.23B	.18	.19A	.16	.130	181	175
30....	.20	.23	.15A	.15A	.18	.132	28	203
31....	.19	.20	.18	.20	.24	.183	43	230

SWISS FRANC OPTION ON FUTURES—CALLS
SEPTEMBER 1985 46 CALLS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.15	.15	.13A	.13A	.11	.100	1	231
2....	.13	.13	.10A	.12	.13	.124	105	171
5....	.10	.10	.06	.06	.08	.087	135	98
6....	.05	.05	.05	.05	.04	.034	1	99
7....	.03	.03	.03	.03	.03	.035	20	104
8....	....	.04B	....	.04B	.05	.052	....	104
9....	.04	.04	.04	.04	.09	.093	1	104
12....	.08	.08	.08	.08	.08	.099	1	103
13....	.08	.10B	.08	.08	.10	.111	5	106
14....	...	....	.06A	.06A	.08	.085	....	106
15....	.09	.12B	.09	.12B	.13	.160	6	108
16....	.14	.19	.14	.17A	.14	.160	33	132
19....	....	....	.12A	.12A	.14	.157	3	128
20....	.08	.08	.05	.06	.05	.088	53	160
21....	.04	.08B	.04	.08B	.09	.139	10	170
22....	.12	12	.08A	.08A	.07	.097	8	170
23....	.07	.08B	.07	.08B	.08	.127	20	188
26....	.06	.06	.04A	.04A	.04	.060	2	188
27....	.01	.01	.01	.01	.01	.037	28	217
28....	....	....	....	.01N	.02	.045	....	217
29....	....	....	....	.02N	.01	.022	....	217
30....	.01	.01	.01	.01	.01	.001	....	217

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	...	....	....	.01N	....	.000	5	222
4....	CAB	CAB	CAB	CAB	CAB	.000	....	222
5....	CAB	CAB	CAB	CAB	CAB	.000	...	222

DECEMBER 1985 34 CALLS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15....	2.85	2.85	2.85	2.85	2.79	.671	1	1
18....	...	....	....	2.79N	3.22	.717	....	1
19....	....	3.60B	....	3.60B	4.24	.797	....	1
20....	....	....	....	4.24N	3.84	.786	....	1
21....	....	....	....	3.84N	4.35	.803	....	1
22....	....	....	4.22A	4.35N	4.31	.806	....	1
25....	....	....	4.13A	4.13A	4.08	.786	....	1
26....	....	....	....	4.08N	4.08	.797	....	1
27....	....	....	....	4.08N	4.08	.842	....	1
28....	5.02	5.02	4.95A	4.95A	5.05	.855	1	....

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	....	....	4.68A	....	....	.841	....	....
5....	Exchange Closed; Good Friday							
8....	....	....	4.63A	4.83N	5.15	.863	....	....
9....	....	....	4.86A	4.86A	4.72	.840	....	....
12....	....	5.73B	....	5.73B	5.80	.898	....	....
15....	....	6.35B	....	....	....	.916	....	....

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23....	9.11	9.30	9.11	9.30	8.94	.995	6	6
24....	...	....	8.92A	8.94N	9.16	.996	...	3
25....	....	9.20B	....	9.16N	9.15	.996	....	....

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 34 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	12.33	12.34B	12.33	12.34B	12.29	.999	2000	2000
10....	....	....	....	12.29N	11.93	.999	....	....
14....	....	....	....	12.23N	12.05	.999	....	....

DECEMBER 1985 35 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	5.10	5.10	5.10	5.10	4.61	.837	2	2
21....	4.72	4.72	4.72	4.72	4.80	.853	2	4
22....	....	....	....	4.80N	4.71	.848	....	4
23....	....	....	4.57A	4.57A	4.59	.844	....	6
24....	....	....	....	4.59N	4.13	.815	....	2
27....	Exchange Closed; Memorial Day							
28....	....	....	....	4.13N	4.02	.810	....	2
29....	...	4.09B	....	4.09B	4.52	.847	....	2
30....	....	....	....	4.52N	4.36	.837	....	2
31....	....	4.78B	4.30A	4.78B	4.79	.885	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	4.85B	...	4.85B	5.12	.869	....	2
4....	..	....	4.80A	4.86A	4.60	.857	....	2
5....	....	....	....	4.60N	4.62	.858	....	2
6....	....	4.63B	...	4.62N	4.59	.850	....	2
7....	....	....	4.57A	4.59N	4.26	.831	....	2
10....	....	....	4.20A	4.20A	4.24	.830	....	2
11....	....	....	...	4.24N	4.30	.837	....	2
12....	....	....	....	4.30N	4.15	.829	....	2
13....	....	....	....	4.15N	4.08	.826	....	2
14....	...	4.35B	....	4.35B	4.54	.856	....	2
17....	....	....	4.50A	4.50A	4.48	.854	....	2
18....	....	4.67B	...	4.67B	5.19	.892	....	2
19....	....	....	...	5.19N	4.77	.873	....	2
20....	...	....	....	4.77N	4.50	.858	....	2
21....	....	....	4.46A	4.50N	4.63	.865	....	2
24....	...	...	4.60A	4.63N	4.65	.868	..	2
25....	....	..	4.53A	4.65N	4.62	.868	....	2
26....	....	....	....	4.62N	4.82	.882	....	2
27....	.	....	4.42A	4.75A	4.68	.875	....	2
28....	....	4.82B	....	4.82B	5.05	.915	....	2

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	4.90A	4.90A	4.71	.905	....	2
2....	....	...	4.59A	4.71N	4.76	.909	....	2
3....	....	4.83B	....	4.83B	4.87	.915	....	2
4....	Exchange Closed; Independence Day							
5....	....	5.06B	...	5.06B	5.40	.936	....	2
8....	....	...	5.26A	5.40N	5.55	.941	....	2
9....	..	5.80B	....	5.80B	5.80	.949	....	2
10....	6.40	6.40	6.40	6.40	6.41	.964	....	2
11....	....	....	6.26A	6.41N	6.67	.968	6	5
12....	....	7.15B	....	7.15B	7.40	.980	....	5
15....	....	....	...	7.40N	7.37	.981	...	5
16....	...	....	7.30A	7.37N	7.43	.982	...	5
17....	...	8.25B	....	8.25B	8.32	.990	....	2
18....	....	....	7.80A	7.80A	7.40	.982	...	2
19....	...	...	...	7.40N	7.74	.985	....	2
22....	...	...	..	7.74N	7.98	.988	....	2
23....	....	8.15B	....	8.15B	7.94	.988	....	2
24....	...	....	...	7.94N	8.16	.990	....	2
25....	...	8.20B	....	8.16N	8.15	.990	....	2
26....	...	....	8.11A	8.15N	8.89	.994	....	2
29....	...	9.10B	....	8.89N	8.90	.994	...	2
30....	..	8.99B	....	8.90N	8.95	.995	....	2
31....	...	9.33B	...	9.33B	9.43	.996	....	2

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 35 CALLS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	9.25A	9.25A	8.65	.994	....	2
2....	....	8.8€B	....	8.88B	8.99	.995	....	2
5....	....	....	8.98A	8.98A	8.67	.995	....	2
6....	....	....	8.00A	8.00A	7.82	991	....	2
7....	....	7.95B	....	7.95B	7.95	.991	....	2
8....	....	8.24B	....	8.24B	8.31	.994	....	2
9....	....	....	8.29A	8.31N	8.90	996	....	2
12....	....	....	....	8.90N	9.06	.997	....	2
13....	....	9.25B	....	9.25B	9.26	.997	....	2
14....	....	....	9.02A	9.02A	9.03	.997	....	2
15....	....	9.40B	....	9.40B	9.73	.998	....	2
16....	....	....	....	9.73N	9.78	.998	....	2
19....	....	....	....	9.78N	9.83	.998	....	2
20....	....	....	9.40A	9.40A	9.39	.998	....	2
21....	....	....	9.38A	9.39N	9.81	.998	....	2
22....	....	10.00B	....	9.81N	9.58	.998	....	2
23....	....	9.76B	....	9.76B	9.84	999	....	2
26....	....	....	....	9.84N	9.53	.998	....	2
27....	....	....	....	9.53N	9.37	998	....	2
28....	....	....	....	9.37N	9.58	.999	....	2
29....	....	....	....	9.58N	9.36	.998	....	2
30....	....	....	....	9.36N	8.68	998	....	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	8.68N	7.80	.996	....	2
4....	....	8.10B	....	8.10B	8.12	997	....	2
5....	....	....	....	8.12N	7.58	.995	....	2
6....	....	....	....	7.58N	6.89	992	....	2
9....	....	....	6.70A	6.70A	6.52	.990	....	2
10....	....	6.65B	....	6.52N	6.57	.991	....	2
11....	....	6.60B	....	6.57N	6.41	990	....	2
12....	....	....	6.30A	6.41N	6.62	992	....	2
13....	....	7.10B	....	7.10B	7.13	.995	....	2
16....	....	....	7.10A	7.13N	7.64	.997	....	2
17....	....	....	7.50A	7.50A	7.34	.996	....	2
18....	....	....	7.30A	7.30A	7.21	.996	....	2
19....	....	....	....	7.21N	7.37	997	....	2
20....	....	7.80B	....	7.80B	8.20	.998	....	2
23....	....	10.10B	....	10.10B	10.40	.999	....	2
24....	....	....	....	10.40N	10.36	999	....	2
25....	....	....	....	10.36N	10.93	.999	....	2
26....	....	11.00B	....	10.93N	10.82	999	....	2
27....	....	....	....	10.82N	11.04	999	....	....

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	....	....	....	11.23N	11.05	999	....	....

DECEMBER 1985 36 CALLS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	1.90	1.90	1.90	1.90	1.83	.505	....	....
15....	1.83	1.83	1.83	1.83	1.77	.515	1	1
18....	....	....	....	1.77N	2.11	.586	11	12
19....	....	2.38B	....	2.38B	2.93	.664	....	12
20....	2.92	2.92	2.85	2.85	2.64	.625	2	12
21....	....	....	....	2.64N	3.05	.672	....	12
22....	....	....	2.93A	3.05N	3.01	.676	....	12
25....	....	....	2.88A	2.88A	2.80	.648	....	12
26....	....	....	....	2.80N	2.80	.663	....	14
27....	3.40	3.40	3.40	3.40	3.50	722	3	11
28....	....	....	....	3.50N	3.63	741	....	11
29....	....	3.87B	....	3.87B	4.20	781	....	15

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 36 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.88A	3.88A	3.73	.750	....	11
2....	....	....	3.60A	3.60A	3.78	.753	....	11
3....	....	....	3.72A	3.72A	3.43	.725	....	11
4....	....	....	3.30A	3.30A	3.39	.718	....	11
5....	Exchange Closed; Good Friday							
8....	....	....	3.27A	3.39N	3.70	.750	....	11
9....	....	....	3.48A	3.48A	3.37	.717	....	11
10....	....	....	....	3.37N	3.49	.735	....	11
11....	....	3.93B	....	3.93B	4.12	.789	....	11
12....	....	....	....	4.12N	4.27	.802	....	11
15....	....	4.68B	....	4.68B	4.74	.830	....	11
16....	....	4.94B	....	4.94B	4.86	.837	....	11
17....	....	....	4.85A	4.85A	4.75	.830	....	11
18....	....	5.20B	....	5.20B	5.46	.874	....	11
19....	....	....	5.34A	5.34A	5.36	.869	....	11
22....	....	....	5.28A	5.28A	4.85	.846	....	11
23....	....	....	4.35A	4.35A	3.85	.783	....	11
24....	....	3.96B	....	3.85N	4.04	.783	....	11
25....	....	....	....	4.04N	3.60	.754	....	11
26....	....	3.73B	....	3.73B	3.64	.756	....	11
29....	....	....	....	3.64N	4.00	.786	....	11
30....	....	....	....	4.00N	3.66	.760	....	11

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.64A	3.64A	3.64	.755	....	11
2....	....	....	....	3.40A	3.20	.712	....	11
3....	....	....	....	3.20N	2.55	.644	....	11
6....	....	....	....	2.55N	2.72	.653	....	11
7....	....	....	....	2.72N	3.25	.713	....	11
8....	....	....	3.20A	3.20A	3.10	.694	....	11
9....	....	3.64B	....	3.64B	3.67	.749	....	11
10....	....	....	3.62A	3.67N	3.80	.758	....	11
13....	....	3.95B	....	3.95B	4.09	.791	....	11
14....	....	4.10B	....	4.10B	4.24	.799	....	11
15....	....	....	....	4.24N	4.32	.807	....	11
16....	....	....	....	4.32N	3.95	.780	....	11
17....	....	....	....	3.95N	4.12	.790	....	11
20....	....	....	....	4.12N	3.89	.774	....	11
21....	....	4.00B	....	4.00B	4.09	.793	....	11
22....	....	....	4.06A	4.06A	3.98	.787	....	11
23....	....	....	3.85A	3.85A	3.87	.782	....	11
24....	....	....	....	3.87N	3.44	.747	....	11
27....	Exchange Closed; Memorial Day							
28....	....	....	....	3.44N	3.35	.740	....	11
29....	....	3.38B	....	3.38B	3.80	.786	....	11
30....	....	....	3.70A	3.70A	3.63	.772	....	11
31....	....	4.00B	3.59A	4.00B	4.03	.807	....	11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	4.07B	....	4.07B	4.08	.811	....	11
4....	....	....	....	4.08N	3.85	.796	....	11
5....	....	....	....	3.85N	3.87	.798	....	11
6....	....	....	....	3.87N	3.84	.789	....	11
7....	....	....	3.82A	3.84N	3.53	.766	....	11
10....	....	....	3.50A	3.50A	3.52	.764	....	11
11....	....	....	....	3.52N	3.57	.772	....	11
12....	....	....	....	3.57N	3.42	.762	....	11
13....	....	....	3.35A	3.35A	3.35	.758	....	11
14....	....	3.60B	....	3.60B	3.79	.795	....	11
17....	....	....	3.75A	3.75A	3.71	.792	....	11
18....	....	3.88B	....	3.88B	4.37	.840	....	11
19....	....	....	....	4.37N	3.98	.815	....	11
20....	....	....	....	3.98N	3.70	.794	....	11
21....	....	....	....	3.70N	3.84	.805	....	11
24....	....	....	3.76A	3.84N	3.84	.808	....	11
25....	....	....	....	3.84N	3.86	.808	....	11
26....	....	....	....	3.86N	4.00	.825	....	11
27....	....	....	3.94A	3.94A	3.86	.817	....	11
28....	....	4.05B	....	4.05B	4.20	.863	....	11

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 36 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	4.15A	4.15A	3.90	.848	....	11
2....	....	....	3.89A	3.90N	3.94	.853	....	11
3....	....	4.00B	....	4.00B	4.04	.861	....	11
4....	Exchange Closed; Independence Day							
5....	....	4.21B	....	4.21B	4.53	.891	....	11
8....	....	....	4.40A	4.53N	4.63	.899	....	11
9....	....	4.90B	....	4.90B	4.80	.910	....	11
10....	....	5.39B	....	5.39B	5.41	.933	....	11
11....	....	....	5.27A	5.41N	5.72	.941	....	11
12....	....	6.20B	....	6.20B	6.40	.961	....	11
15....	....	....	....	6.40N	6.37	.962	....	11
16....	....	....	6.30A	6.37N	6.43	.963	....	11
17....	....	7.25B	....	7.25B	7.33	.978	....	11
18....	....	....	6.80A	6.80A	6.40	.964	....	11
19....	....	....	....	6.40N	6.74	.970	....	11
22....	....	....	....	6.74N	6.98	.975	....	11
23....	....	7.15B	....	7.15B	6.94	.975	....	11
24....	....	....	6.92A	6.94N	7.16	.979	....	11
25....	....	7.20B	....	7.16N	7.15	.979	....	11
26....	....	....	7.11A	7.15N	7.89	.987	....	11
29....	....	8.10B	....	7.89N	7.90	.988	....	11
30....	....	7.99B	....	7.90N	7.95	.988	....	11
31....	....	8.33B	....	8.33B	8.43	.992	....	11

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	8.25A	8.25A	7.65	.986	....	9
2....	....	7.85B	....	7.88B	7.99	.989	....	9
5....	7.80	7.80	7.80	7.80	7.67	.988	8	9
6....	....	....	7.00A	7.00A	6.82	.979	....	9
7....	....	6.95B	....	6.95B	6.95	.981	....	9
8....	....	7.24B	....	7.24B	7.31	.985	....	9
9....	....	....	7.29A	7.31N	7.90	.990	....	9
12....	....	....	....	7.90N	8.08	.992	....	9
13....	....	8.25B	....	8.25B	8.26	.993	....	9
14....	....	....	8.02A	8.02A	8.03	.992	....	1
15....	....	8.40B	....	8.40B	8.73	.965	....	1
16....	....	....	....	8.73N	8.78	.996	....	1
19....	....	....	....	8.78N	8.83	.996	....	1
20....	....	....	8.40A	8.40A	8.39	.995	....	1
21....	....	....	8.38A	8.39N	8.81	.996	....	1
22....	....	9.00B	....	8.81N	8.58	.996	....	1
23....	....	8.76B	....	8.76B	8.84	.997	....	1
26....	....	....	....	8.84N	8.53	.996	....	1
27....	....	....	8.46A	8.46A	8.37	.996	....	1
28....	....	8.55B	....	8.55B	8.58	.997	....	1
29....	....	....	8.45A	8.45A	8.36	.996	....	1
30....	....	....	7.90A	7.90A	7.68	.994	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	7.00A	7.00A	6.80	.989	....	1
4....	....	7.10B	....	7.10B	7.12	.992	....	1
5....	....	....	....	7.12N	6.58	.988	....	1
6....	....	....	....	6.58N	5.89	.980	....	1
9....	....	....	5.70A	5.70A	5.53	.975	....	1
10....	....	5.65B	....	5.53N	5.58	.977	....	1
11....	....	5.60B	....	5.58N	5.42	.974	....	1
12....	....	....	5.30A	5.42N	5.63	.979	....	1
13....	....	6.10B	....	6.10B	6.13	.986	....	1
16....	....	....	6.10A	6.13N	6.64	.992	....	1
17....	....	....	6.50A	6.50A	6.34	.990	....	1
18....	....	....	6.30A	6.30A	6.21	.989	....	1
19....	....	....	....	6.21N	6.37	.991	....	1
20....	....	6.90B	....	6.90B	7.20	.996	....	1
23....	....	9.10B	....	9.10B	9.40	.999	....	1
24....	....	....	....	9.40N	9.36	.999	....	1
25....	....	....	....	9.36N	9.93	.999	....	1
26....	....	10.00B	....	9.93N	9.82	.998	....	1
27....	....	....	....	9.82N	10.04	.999	....	1
30....	....	....	....	10.04N	9.80	.999	....	1

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 36 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	10.45B	....	10.45B	10.95	.999	....	1
2....	....	....	....	10.95N	10.64	.999	....	1
3....	....	....	....	10.64N	11.05	.999	....	1
4....	....	11.18B	10.95A	10.95A	10.86	.999	....	1
7....	....	....	....	10.86N	10.50	.999	....	1
8....	....	....	....	10.50N	10.37	.999	....	1
9....	....	....	....	10.37N	10.29	.999	....	1
10....	....	....	....	10.29N	9.93	.999	....	1
11....	....	....	....	9.93N	10.23	.999	....	1
14....	....	....	....	10.23N	10.05	.999	....	1
15....	....	....	....	10.05N	10.07	.999	....	1
16....	....	....	9.75A	9.75A	9.64	.999	....	1
17....	....	....	....	9.64N	10.42	.999	....	1
18....	....	....	....	10.42N	10.61	.999	....	1
21....	....	....	....	10.61N	10.51	.999	....	1
22....	....	....	....	10.51N	10.55	.999	....	1
23....	....	....	....	10.55N	10.45	.999	....	1
24....	....	....	....	10.45N	10.23	.999	....	1
25....	....	....	....	10.23N	10.20	.999	....	1
28....	....	....	....	10.20N	10.39	.999	....	1
29....	....	....	....	10.39N	10.93	.999	....	1
30....	....	....	....	10.93N	10.75	.999	....	1
31....	....	....	....	10.75N	10.80	.999	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	10.80N	11.24	.999	....	1
4....	....	....	....	11.24N	11.05	1.000	....	1
5....	....	....	....	11.05N	10.80	.999	....	1
6....	....	....	....	10.80N	11.06	1.000	....	1
7....	....	....	....	11.06N	10.50	1.000	....	1
8....	....	....	....	10.50N	10.69	1.000	....	1
11....	....	....	....	10.69N	10.73	1.000	....	1
12....	....	10.80B	10.65A	10.80B	11.03	1.000	....	1
13....	....	....	10.85A	10.85A	10.75	1.000	....	1
14....	....	10.87B	....	10.87B	10.86	1.000	....	1
15....	....	....	10.68A	10.78A	10.75	1.000	....	1
18....	....	10.92B	10.74A	10.92B	10.98	1.000	....	1
19....	....	11.15B	10.90A	10.90A	10.94	1.000	....	1
20....	....	10.98B	10.80A	10.80A	10.80	1.000	....	1
21....	....	11.25B	....	11.25B	11.48	1.000	....	1
22....	....	11.67B	11.39A	11.67B	11.72	1.000	....	1
25....	....	....	....	11.72N	11.75	1.000	....	1
26....	....	11.90B	11.55A	11.90B	11.94	1.000	....	1
27....	....	11.95B	11.78A	11.87A	11.82	1.000	....	1
28....	Exchange Closed; Thanksgiving Day							
29....	....	12.15B	....	12.15B	12.19	1.000	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	12.25B	11.73A	11.73A	11.82	1.000	....	1
3....	....	....	11.43A	11.58A	11.41	1.000	....	1
4....	....	....	....	11.41N	11.83	1.000	....	1
5....	11.58	11.75B	11.58	11.75B	11.77	1.000	1	1
6....	....	....	11.58A	11.58A	11.45	1.000	....	1
9....	....	....	....	....	....	1.000	....	....

DECEMBER 1985 37 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	2.79	2.79	2.79	2.79	2.87	.688	15	15
11....	2.85	2.85	2.85	2.85	2.92	.696	25	40
12....	....	....	....	2.92N	2.78	.685	....	40
13....	2.72	2.72	2.70A	2.72	2.70	.680	50	90
14....	....	2.90B	....	2.90B	3.09	.723	....	90
17....	....	....	3.00A	3.00A	3.01	.719	....	90
18....	....	3.14B	....	3.14B	3.61	.776	....	90
19....	....	....	....	3.61N	3.26	.746	....	90
20....	....	....	....	3.26N	3.00	.720	....	90
21....	....	....	2.97A	3.00N	3.12	.733	....	90
24....	....	....	3.05A	3.12N	3.12	.736	....	90
25....	....	....	3.00A	3.12N	3.12	.735	....	90
26....	....	3.38B	....	3.38B	3.24	.757	....	90
27....	....	....	3.19A	3.19A	3.11	.746	....	90
28....	....	3.27B	....	3.27B	3.42	.793	....	90

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 37 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.35A	3.35A	3.16	.774	....	90
2....	....	3.23B	3.14A	3.23B	3.20	.790	....	90
3....	....	3.23B	....	3.23B	3.28	.790	....	90
4....	Exchange Closed; Independence Day							
5....	....	3.43B	....	3.43B	3.72	.829	....	90
8....	....	....	3.60A	3.72N	3.82	.840	...	90
9....	....	4.05B	...	4.05B	4.02	.855	....	90
10....	....	4.52B	....	4.52B	4.55	.888	....	90
11....	....	....	4.42A	4.55N	4.83	.900	..	90
12....	....	5.25B	....	5.25B	5.41	.930	....	90
15....	....	....	....	5.41N	5.50	.931	....	90
16....	....	...	5.23A	5.50N	5.45	.933	....	90
17....	....	6.25B	....	6.25B	6.33	.958	....	90
18....	....	...	5.80A	5.80A	5.41	.934	....	90
19....	....	....	....	5.41N	5.84	.945	....	90
22....	....	....	....	5.84N	6.03	.953	....	90
23....	....	6.15B	....	6.15B	5.94	.952	...	90
24....	....	....	5.92A	5.94N	6.18	.958	...	90
25....	....	6.22B	....	6.18N	6.19	.958	...	90
26....	....	....	6.11A	6.19N	6.89	.973	....	90
29....	....	7.10B	....	6.89N	6.90	.974	....	90
30....	....	6.99B	....	6.90N	6.95	.975	....	105
31....	....	7.33B	....	7.33B	7.43	.982	....	105

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	7.25A	7.25A	6.65	.972	...	91
2....	....	6.88B	....	6.88B	6.99	.977	....	41
5....	....	....	6.98A	6.98A	6.67	.974	...	29
6....	....	....	6.00A	6.00A	5.82	.957	....	29
7....	....	5.95B	....	5.95B	5.95	.960	...	29
8....	....	6.24B	....	6.24B	6.31	.969	....	26
9....	....	....	6.29A	6.31N	6.90	.979	..	26
12....	....	...	....	6.90N	7.08	.982	....	26
13....	....	7.25B	....	7.25B	7.26	.984	....	26
14....	....	....	7.02A	7.02A	7.03	.982	....	26
15....	...	7.40B	....	7.40B	7.73	.989	....	26
16....	....	....	..	7.73N	7.78	.990	....	26
19....	....	....	....	7.78N	7.83	.991	....	26
20....	....	....	7.40A	7.40A	7.39	.988	...	26
21....	....	....	7.38A	7.39N	7.81	.991	....	26
22....	....	8.00B	....	7.81N	7.58	.990	....	26
23....	....	7.76B	....	7.76B	7.84	.992	...	26
26....	....	....	....	7.84N	7.53	.991	..	26
27....	....	...	7.46A	7.46A	7.37	.990	...	26
28....	...	7.55B	....	7.55B	7.58	.992	...	25
29....	....	....	7.45A	7.45A	7.36	.990	...	26
30....	...	....	6.90A	6.90A	6.68	.985	....	26

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	6.00A	6.00A	5.80	.974	..	25
4....	....	6.10B	...	6.10B	6.12	.980	..	26
5....	....	....	....	6.12N	5.58	.971	....	26
6....	....	....	....	5.58N	4.94	.954	....	25
9....	..	....	4.70A	4.70A	4.55	.945	...	26
10....	....	4.70B	....	4.55N	4.63	.948	..	26
11....	4.54	4.65B	4.54	4.54	4.48	.943	14	26
12....	...	....	4.35A	4.48N	4.68	.951	....	26
13....	...	5.10B	....	5.10B	5.17	.967	...	26
16....	...	....	5.10A	5.17N	5.65	.979	...	26
17....	....	....	5.50A	5.50A	5.37	.974	....	26
18....	..	....	5.30A	5.30A	5.24	.972	...	26
19....	....	....	....	5.24N	5.39	.976	...	26
20....	....	5.80B	....	5.80B	6.20	.988	...	26
23....	....	8.10B	....	8.10B	8.40	.998	....	14
24....	....	....	....	8.40N	8.36	.998	...	14
25....	....	....	....	8.36N	8.93	.999	....	14
26....	...	9.00B	....	8.93N	8.82	.996	...	14
27....	....	....	....	8.82N	9.04	.997	....	....

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	...	...		9.23N	9.05	.999	....	....

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 38 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	1.24	1.24	1.24	1.24	1.32	.414	1	1
19....	....	1.50B	....	1.50B	1.95	.516	....	1
20....	1.91@.89	1.91	1.79	1.79	1.72	.474	42	41
21....	....	1.90B	....	1.90B	1.68	.524	....	40
22....	....	1.98B	....	1.68N	1.99	.527	....	40
25....	1.85	1.85	1.85	1.85	1.86	.497	1	40
26....	....	....	....	1.86N	1.86	.512	....	40
27....	2.30	2.30	2.30	2.30	2.40	.579	1	40
28....	....	....	....	2.40N	2.48	.601	....	40
29....	....	2.64B	....	2.64B	2.96	.650	....	40

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	..	2.61A	2.61A	2.55	.611	....	40
2....	2.40	2.40	2.40	2.40	2.60	.614	1	40
3....	....	....	2.50A	2.50A	2.29	.580	....	40
4....	....	....	2.20A	2.20A	2.28	.572	....	40
5....	Exchange Closed; Good Friday							
8....	....	....	2.18A	2.28N	2.48	.608	....	40
9....	2.31	2.31	2.31	2.31	2.27	.589	1	40
10....	2.37	2.37	2.34A	2.34A	2.33	.590	1	41
11....	2.86	2.78	2.70A	2.78	2.87	.656	1	40
12....	....	....	....	2.87N	3.00	.672	....	40
15....	....	3.34B	....	3.34B	3.40	.708	....	40
16....	3.43	3.55B	3.43	3.43	3.50	.718	....	40
17....	....	....	3.44A	3.44A	3.21	.707	1	41
18....	....	3.67B	....	3.21N	4.03	.789	...	41
19....	3.97	3.97	3.85A	3.97	3.79	.762	10	41
22....	....	...	3.75A	3.75A	3.28	.729	....	41
23....	....	....	2.90A	2.90A	2.55	.644	..	41
24....	2.65	2.65	2.65	2.65	2.73	.644	40	65
25....	2.57	2.57	2.57	2.57	2.40	.608	1	26
26....	2.41	2.41	2.41	2.41	2.42	.610	2	24
29....	....	....	....	2.42N	2.69	.645	...	24
30....	....	...	...	2.69N	2.45	.613	....	24

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.42A	2.42A	2.44	.606	...	24
2....	2.15	2.15	2.15	2.15	2.09	.555	1	25
3....	1.90	1.90	1.90	1.90	1.58	.479	1	26
6....	...	....	...	1.58N	1.75	.487	....	26
7....	....	....	...	1.75N	2.16	.554	...	26
8....	2.06	2.06	2.05A	2.05A	2.05	.532	25	26
9....	...	2.47B	...	2.47B	2.53	.596	..	26
10....	....	....	2.48A	2.53N	2.60	.607	...	26
13....	....	2.73B	....	2.73B	2.85	.647	....	26
14....	...	2.95B	..	2.95B	2.95	.658	..	26
15....	...	...	....	2.95N	3.04	.667	...	26
16....	...	...	....	3.04N	2.71	.632	....	26
17....	....	2.74B	...	2.74B	2.87	.644	...	26
20....	....	...	....	2.87N	2.67	.623	...	26
21....	2.71	2.75	2.71	2.75	3.83	.647	1	26
22....	....	....	2.75A	2.75A	2.70	.639	....	26
23....	...	...	2.63A	2.63A	2.64	.632	...	26
24....	....	....	....	2.64N	2.28	.587	....	26
27....	Exchange Closed; Memorial Day							
28....	2.32	2.32	2.27A	2.32	2.19	.577	1	27
29....	...	2.20B	...	2.20B	2.53	.633	....	27
30....	...	....	2.50A	2.50A	2.40	.616	...	27
31....	...	2.69B	2.37A	2.69B	2.70	.661	....	27

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 38 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		2.73B		2.73B	2.75	686	...	27
4				2.75N	2.56	644	...	27
5				2.56N	2.60	646	...	26
6				2.60N	2.56	639	...	26
7			2.54A	2.56N	2.32	608	...	26
10			2.27A	2.27A	2.30	605	...	26
11				2.30N	2.34	614	...	26
12	2.23	2.23	2.23	2.23N	2.19	601	1	27
13			2.15A	2.15A	2.14	595	...	27
14		2.28B		2.28B	2.48	642	...	27
17			2.38A	2.38A	2.40	638	...	27
18		2.49B		2.49B	2.93	702	...	27
19				2.93N	2.61	667	...	27
20			2.60A	2.61N	2.36	637	...	27
21			2.35A	2.36N	2.49	652	...	27
24			2.42A	2.49N	2.47	656	...	27
25			2.37A	2.47N	2.46	654	...	27
26		2.67B		2.67B	2.57	677	...	27
27			2.46A	2.46A	2.46	665	...	27
28		2.60B		2.60B	2.74	709	...	27

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			2.57A	2.57A	2.50	686	...	27
2			2.49A	2.50N	2.53	692	...	27
3		2.56B		2.56B	2.61	704	...	27
4	Exchange Closed; Independence Day							
5	2.80	2.80	2.80	2.80	2.97	751	1	27
8			2.85A	2.97N	3.09	763	...	27
9		3.28B		3.28B	3.25	782	...	27
10		3.72B		3.72B	3.76	826	...	27
11	3.56	3.56	3.56	3.56	4.00	842	1	27
12		4.35B		4.35B	4.57	884	...	27
15			4.42A	4.42A	4.60	885	...	27
16			4.40A	4.60N	4.59	889	...	27
17		5.35B		5.35B	5.41	926	...	27
18	5.16	5.16	5.00A	5.00A	4.57	889	1	28
19				4.57N	4.94	905	...	27
22			4.85A	4.94N	5.14	917	...	27
23		5.19B		5.19B	5.06	916	...	27
24			4.92A	5.06N	5.20	925	...	27
25		5.22B		5.20N	5.21	925	...	27
26			5.11A	5.21N	5.94	949	...	27
29		6.15B		5.94N	5.80	950	...	27
30		5.99B		5.90N	5.95	953	...	27
31		6.33B		6.33B	6.43	964	...	27

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			5.72A	5.78A	5.66	946	...	27
2		5.88B		5.88B	5.99	955	...	27
5	5.40	5.40	5.40	5.40	5.67	949	1	26
6			5.00A	5.00A	4.82	921	...	26
7		4.95B		4.95B	4.95	926	...	26
8		5.24B		5.24B	5.31	940	...	26
9			5.29A	5.31N	5.90	957	...	26
12				5.90N	6.08	963	...	26
13	6.29	6.28	6.28	6.28	6.26	968	1	26
14	5.93	5.93	5.93	5.93	6.03	963	1	26
15		6.40B		6.40B	6.73	977	...	26
16				6.73N	6.78	977	...	26
19				6.78N	6.83	980	...	26
20			6.40A	6.40A	6.39	974	...	26
21			6.38A	6.39N	6.81	980	...	26
22		7.00B		6.81N	6.58	978	...	26
23		6.76B		6.76B	6.84	982	...	26
26				6.84N	6.53	979	...	26
27			6.46A	6.46A	6.40	977	...	26
28		6.55B		6.55B	6.58	980	...	25
29			6.45A	6.45A	6.36	978	...	25
30			5.90A	5.90A	5.68	966	...	25

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 38 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3			5.00A	5.00A	4.84	945	...	25
4		5.13B		5.13B	5.13	956	...	25
5				5.13N	4.64	939	...	25
6				4.64N	4.01	909	...	25
9	3.74	3.74	3.68A	3.74	3.68	892	1	25
10		3.77B		3.68N	3.74	896	...	24
11				3.74N	3.60	888	...	24
12			3.50A	3.60N	3.80	902	...	24
13		4.20B		4.20B	4.25	929	...	24
16				4.25N	4.71	[illegible]	...	24
17	4.60	4.60	4.58A	4.60	4.44	942	1	25
18			4.40A	4.40A	4.31	938	...	25
19				4.31N	4.43	945	...	25
20		4.85B		4.85B	5.23	971	...	25
23		7.00B		7.00B	7.40	996	...	25
24				7.40N	7.38	996	...	25
25				7.38N	7.93	996	...	25
26	7.81	6.00B	7.81	7.81	7.82	991	1	24
27				7.82N	8.04	993	...	10
30				8.04N	7.80	993	...	10

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		8.45B		8.45B	8.95	997	...	10
2				8.95N	8.64	996	...	10
3				8.64N	9.05	997	...	10
4		9.18B	8.95A	8.95A	8.86	997	...	10
7				8.86N	8.50	997	...	10
8				8.50N	8.37	997	...	10
9				8.37N	8.29	997	...	10
10				8.29N	7.93	996	...	10
11				7.93N	8.23	997	...	10
14				8.23N	8.05	997	...	10
15				8.05N	8.07	997	...	10
16			7.75A	7.75A	7.64	997	...	10
17				7.64N	8.42	998	...	10
18				8.42N	8.61	999	...	10
21				8.61N	8.51	999	...	10
22				8.51N	8.55	999	...	10
23				8.55N	8.45	999	...	10
24				8.45N	8.23	999	...	10
25				8.23N	8.20	999	...	10
28				8.20N	8.39	999	...	10
29				8.39N	8.93	999	...	10
30				8.93N	8.75	999	...	10
31				8.75N	8.80	999	...	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				8.80N	9.24	999	...	10
4				9.24N	9.05	999	...	10
5				9.05N	8.80	999	...	10
6				8.80N	9.06	999	...	10
7				9.06N	8.50	999	...	10
8				8.50N	8.69	999	...	10
11				8.69N	8.73	999	...	10
12		8.81B	8.65A	8.81B	9.03	999	...	10
13			8.85A	8.85A	8.75	999	...	10
14		8.87B		8.87B	8.86	999	...	10
15			8.68A	8.78A	8.75	999	...	10
18		8.92B	8.74A	8.92B	8.98	1.000	...	10
19		9.15B	8.90A	8.90A	8.94	1.000	...	10
20		8.98B	8.80A	8.80A	8.80	1.000	...	10
21		9.25B		9.25B	9.48	1.000	...	10
22		9.67B	9.39A	9.67B	9.72	1.000	...	10
25				9.72N	9.75	1.000	...	10
26		9.90B	9.55A	9.90B	9.94	1.000	...	10
27		9.95B	9.78A	9.87A	9.82	1.000	...	10
28	Exchange Closed; Thanksgiving Day							
29		10.15B		10.15B	10.19	1.000	...	10

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 38 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	—	10.25B	9.73A	9.73A	9.82	1.000	—	10
3	—	—	9.43A	9.58A	9.41	1.000	—	9
4	—	—	—	9.41N	9.83	1.000	—	9
5	—	—	9.60A	9.83N	9.77	1.000	—	9
6	—	—	9.58A	9.58A	9.45	1.000	—	—

DECEMBER 1985 39 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2.26	2.26	2.26	2.26	2.34	.582	25	25
12	2.36	2.36	2.36	2.36	2.45	.599	25	5
15	—	2.75B	—	2.75B	2.83	.638	—	5
16	—	2.96B	—	2.96B	2.90	.649	—	5
17	—	—	2.84A	2.84A	2.63	.637	—	5
18	—	3.10B	—	3.10B	3.30	.705	—	5
19	3.25	3.25	3.20A	3.25	3.15	.697	2	6
22	3.00	3.00	3.00	3.00	2.67	.680	1	5
23	2.20	2.24	2.20	2.24	2.07	.568	3	7
24	2.25	2.25	2.10	2.12	2.20	.568	3	9
25	1.92	1.92	1.92	1.92	1.92	.529	1	8
26	—	2.00B	—	2.00B	1.93	.532	—	8
29	—	—	—	1.93N	2.17	.568	—	8
30	2.15	2.15	2.15	2.15	1.95	.534	1	9

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	1.95N	1.95	.527	—	9
2	—	—	—	1.77A	1.77	.474	—	8
3	—	—	—	1.77N	1.23	.399	—	8
6	—	1.40B	—	1.40B	1.37	.407	—	8
7	—	—	—	1.37N	1.73	.473	—	8
8	—	—	—	1.73N	1.64	.450	—	8
9	2.13	2.13	2.10	2.12	2.04	.515	4	12
10	2.07	2.07	2.00A	2.07	2.13	.526	10	19
13	—	2.21B	—	2.21B	2.34	.567	—	19
14	2.50	2.50	2.50	2.50	2.43	.578	1	20
15	—	—	—	2.43N	2.50	.589	—	20
16	—	—	2.25A	2.25A	2.21	.550	—	20
17	2.30	2.30	2.30	2.30	2.36	.563	10	12
20	—	—	—	2.36N	2.19	.541	—	12
21	—	2.25B	—	2.25B	2.31	.566	—	12
22	—	—	—	2.31N	2.19	.557	—	12
23	—	—	2.10A	2.10A	2.13	.550	—	12
24	2.05	2.05	1.82	1.82	1.82	.503	2	13
27	Exchange Closed: Memorial Day							
28	—	—	1.75A	1.75A	1.75	.492	—	12
29	1.79	1.79	1.79	1.79	2.02	.549	1	13
30	1.88	1.88	1.88	1.88	1.90	.531	4	15
31	—	2.14B	1.88A	2.14B	2.16	.578	—	15

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 39 CALLS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—	2.19B	—	2.19B	2.20	.582	—	15
4	2.12	2.12	2.06	2.06	2.03	.560	5	20
5	—	—	—	2.03N	2.09	.582	—	20
6	—	—	—	2.09N	2.04	.555	—	20
7	—	—	2.03A	2.04N	1.83	.523	—	20
10	1.75	1.75	1.75	1.75	1.81	.519	1	21
11	1.80	1.80	1.80	1.80	1.84	.528	3	21
12	—	—	1.74A	1.74A	1.70	.514	—	21
13	1.74	1.74	1.65A	1.74	1.66	.508	12	33
14	1.81	1.91B	1.81	1.91B	1.95	.557	6	39
17	—	—	1.87A	1.87A	1.87	.551	—	39
18	—	1.92B	—	1.92B	2.33	.620	—	39
19	2.20	2.20	2.20	2.20	2.05	.582	1	38
20	—	—	—	2.05N	1.83	.551	—	38
21	—	—	1.80A	1.83N	1.94	.565	—	38
24	—	—	1.88A	1.94N	1.92	.568	—	38
25	—	—	1.85A	1.92N	1.90	[illegible]	—	38
26	—	2.08B	—	1.94B	1.99	.582	—	38
27	—	—	1.96A	1.96A	1.88	.578	—	38
28	—	2.00B	—	2.00B	2.12	.614	—	38

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	2.00A	2.00A	1.93	.586	—	38
2	—	—	1.92A	1.93N	1.95	.593	—	38
3	—	1.98B	—	1.98B	2.02	.606	—	38
4	Exchange Closed: Independence Day							
5	2.24	2.24	2.24	2.24	2.32	.660	1	39
8	2.43	2.43	2.20A	2.40A	2.43	.673	1	40
9	—	2.57B	—	2.57B	2.57	.695	—	40
10	—	3.01B	—	3.01B	3.05	.748	—	40
11	—	—	2.95A	3.05N	3.23	.767	—	40
12	3.45	3.49B	3.45	3.49B	3.79	.822	3	38
15	—	—	—	3.79N	3.80	.823	—	38
16	—	—	3.60A	3.80N	3.80	.827	—	38
17	4.45	4.50B	4.40A	4.45	4.56	.879	1	38
18	—	—	4.10A	4.10A	3.79	.827	—	38
19	—	4.03B	—	4.03B	4.10	.849	—	38
22	—	—	—	4.10N	4.28	.865	—	38
23	4.45	4.45	4.32	4.32	4.22	.863	4	38
24	—	—	4.17A	4.22N	4.35	.876	—	34
25	4.30	4.40B	4.30	4.30	4.36	.876	1	33
26	4.40	4.40	4.40	4.40	4.99	.911	1	32
29	5.20	5.20	5.09	5.03	4.96	.913	1	31
30	—	5.05B	—	4.96N	5.00	.916	1	31
31	—	5.33B	—	5.33B	5.51	.934	—	31

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.93	4.93	4.70	4.70	4.73	.906	4	27
2	—	4.75B	—	4.75B	5.03	.919	1	28
5	—	—	4.57A	4.80A	4.80	.910	—	27
6	4.04	4.04	4.04	4.04	3.98	.868	1	27
7	4.04	4.13B	4.04	4.05	4.10	.875	3	28
8	—	4.36B	—	4.36B	4.41	.895	—	28
9	—	4.90B	4.29A	4.90B	4.93	.922	—	26
12	4.91	5.19B	4.91	5.19B	5.09	.931	1	26
13	5.30	5.30	5.29A	5.30	5.26	.938	1	24
14	—	—	5.02A	5.02A	5.08	.931	—	24
15	5.40	5.40	5.40	5.40	5.75	.953	1	24
16	5.88	5.88	5.88	5.88	5.78	.955	1	23
19	—	—	—	5.78N	5.83	.959	—	23
20	—	—	5.40A	5.40A	5.39	.948	—	23
21	—	—	5.38A	5.39N	5.81	.959	—	23
22	—	6.08B	—	5.81N	5.58	.954	—	24
23	—	5.76B	—	5.76B	5.84	.962	—	24
26	—	—	—	5.84N	5.53	.956	—	24
27	—	—	5.50A	5.50A	5.42	.952	—	24
28	—	5.55B	—	5.55B	5.58	.959	—	23
29	—	—	5.45A	5.45A	5.38	.954	—	23
30	—	—	4.90A	4.90A	4.75	.932	—	23

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 39 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	—	—	4.10A	4.10A	3.94	.896	—	23
4	—	4.20B	—	4.20B	4.24	.913	—	23
5	—	—	—	4.24N	3.75	.885	—	23
6	—	—	—	3.75N	3.19	.839	—	23
9	—	—	2.88A	2.88A	2.88	.812	—	23
10	—	2.95B	—	2.88N	2.92	.818	—	23
11	—	2.98B	—	2.92N	2.79	.805	—	23
12	—	—	2.65A	2.79N	2.98	.824	—	23
13	—	3.36B	—	3.36B	3.37	.866	—	23
16	—	—	—	3.37N	3.83	.902	—	23
17	—	—	3.79A	3.72A	3.56	.885	—	23
18	—	—	3.50A	3.50A	3.43	.878	—	23
19	—	—	3.38A	3.43N	3.56	.890	—	23
20	—	3.75B	—	3.75B	4.30	.935	—	23
23	—	6.00B	—	6.00B	6.42	.988	—	23
24	—	—	6.40A	6.40A	6.38	.988	—	23
25	—	—	—	6.38N	6.94	.993	—	23
26	—	7.00B	—	6.94N	6.82	.980	—	23
27	—	—	—	6.82N	7.04	.984	—	23
30	—	—	—	7.04N	6.80	.983	—	23

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	7.45B	—	7.45B	7.95	.993	—	23
2	—	—	—	7.95N	7.64	.991	—	23
3	—	—	—	7.64N	8.05	.994	—	23
4	—	8.18B	7.95A	7.95A	7.86	.993	—	21
7	—	—	—	7.86N	7.50	.992	—	21
8	—	—	—	7.50N	7.37	.992	—	21
9	—	—	—	7.37N	7.29	.992	—	18
10	—	—	—	7.29N	6.93	.990	—	18
11	—	—	—	6.93N	7.23	.992	—	18
14	—	—	—	7.23N	7.06	.992	—	18
15	—	—	—	7.05N	7.07	.993	—	18
16	—	—	6.75A	6.75A	6.64	.991	—	18
17	—	—	—	6.64N	7.42	.995	—	18
18	—	—	—	7.42N	7.61	.996	—	18
21	—	—	—	7.61N	7.51	.997	—	18
22	—	—	—	7.51N	7.56	.999	—	18
23	—	—	—	7.56N	7.45	.999	—	18
24	—	—	—	7.45N	7.23	.999	—	18
25	—	—	—	7.23N	7.20	.999	—	18
28	—	—	—	7.20N	7.39	.999	—	18
29	—	—	—	7.39N	7.93	.999	—	18
30	—	—	—	7.93N	7.75	.999	—	18
31	—	—	—	7.75N	7.80	.999	—	6

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	7.80N	8.24	.999	—	6
4	—	—	—	8.24N	8.05	.999	—	6
5	—	—	—	8.05N	7.80	.999	—	6
6	—	—	—	7.80N	8.06	.999	—	6
7	—	—	—	8.06N	7.50	.999	—	6
8	—	—	—	7.50N	7.69	.999	—	6
11	—	—	—	7.69N	7.73	.999	—	6
12	—	7.81B	7.65A	7.81B	8.03	.999	—	6
13	—	—	7.85A	7.85A	7.75	.999	—	6
14	—	7.87B	—	7.87B	7.86	.999	—	6
15	—	—	7.68A	7.78A	7.75	.999	—	6
18	—	7.92B	7.74A	7.92B	7.98	.999	—	6
19	—	8.15B	7.90A	7.90A	7.94	.999	—	6
20	—	7.96B	7.80A	7.80A	7.80	.999	—	6
21	—	8.25B	—	8.25B	8.48	1.000	—	6
22	—	8.67B	8.39A	8.67B	8.72	1.000	—	7
25	—	—	—	8.72N	8.75	1.000	—	6
26	8.90	8.90	8.55A	8.90	8.94	1.000	1	6
27	—	8.95B	8.78A	8.87A	8.82	1.000	—	6
28	Exchange Closed; Thanksgiving Day							
29	—	9.15B	—	9.15B	9.19	1.000	—	—

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	—	9.25B	8.73A	8.73A	8.82	1.000	—	—
3	—	—	8.43A	8.58A	8.41	1.000	—	—
4	—	—	—	8.41N	8.83	1.000	—	—
5	—	—	8.[illegible]A	8.83N	8.77	1.000	—	—
6	—	—	8.58A	8.58A	8.45	1.000	—	—

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 40 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.48	1.60B	1.45	1.60B	1.70	.466	17	17
3	—	—	1.65A	1.65A	1.45	.431	—	17
4	—	—	1.40A	1.45N	1.48	.423	—	17
5	Exchange Closed; Good Friday							
8	—	—	1.40A	1.48N	1.58	.458	—	17
9	—	—	1.52A	1.52A	1.46	.418	—	17
10	—	—	—	1.46N	1.47	.439	—	17
11	—	1.74B	—	1.74B	1.88	.508	—	17
12	—	—	—	1.88N	2.00	.525	—	17
15	—	2.25B	—	2.25B	2.32	.564	—	17
16	—	2.43B	—	2.43B	2.37	.576	—	17
17	—	—	2.32A	2.32A	2.12	.563	—	17
18	—	2.50B	—	2.50B	2.70	.636	—	17
19	—	—	2.63A	2.63A	2.58	.627	—	17
22	2.20	2.20	2.20	2.20	2.13	.587	1	17
23	1.60	1.60	1.60	1.60	1.61	.491	2	17
24	—	1.70B	—	1.61N	1.76	.491	—	17
25	1.60	1.65	1.60	1.65	1.50	.452	2	17
26	1.60	1.60	1.53	1.53	1.52	.454	13	30
29	1.55	1.68B	1.55	1.68B	1.72	.490	2	30
30	1.65	1.65	1.65	1.65	1.54	.456	1	30

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	1.45A	1.45A	1.54	.448	—	30
2	1.45	1.45	1.45	1.45	1.25	.397	1	31
3	1.05	1.05	1.05	1.05	.94	.325	1	32
6	—	—	—	.94N	1.06	.332	—	32
7	1.40	1.40	1.40	1.40	1.37	.394	2	33
8	—	—	—	1.37N	1.30	.373	—	33
9	—	1.67B	—	1.67B	1.63	.435	—	33
10	—	—	1.62A	1.63N	1.71	.446	—	33
13	1.90	1.90	1.90	1.90	1.89	.487	1	34
14	—	1.90B	—	1.90B	1.97	.498	—	34
15	2.10	2.10	2.10	2.10	2.07	.508	—	34
16	1.84	1.87	1.83	1.83	1.78	.469	7	39
17	—	1.90B	—	1.90B	1.91	.482	—	39
20	—	—	—	1.91N	1.77	.458	—	39
21	—	1.80B	—	1.80B	1.87	.484	—	39
22	1.80	1.80	1.80	1.80	1.75	.475	1	40
23	1.73	1.73	1.70A	1.73	1.70	.467	3	42
24	1.58	1.58	1.50	1.50	1.42	.420	4	46
27	Exchange Closed; Memorial Day							
28	—	—	—	1.42N	1.37	.409	—	46
29	1.60	1.60	1.60	1.60	1.60	.465	1	47
30	—	—	1.52A	1.52A	1.49	.447	—	47
31	1.70	1.70	1.46A	1.70	1.71	.494	1	48

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.74	1.74	1.73	1.73	1.75	.498	22	70
4	1.76	1.76	1.68	1.68	1.60	.475	3	73
5	1.65	1.65	1.62	1.62	1.64	.476	4	77
6	1.65	1.65	1.64	1.64	1.62	.472	5	82
7	—	—	1.61A	1.61A	1.42	.440	—	82
10	1.37	1.44B	1.37	1.42	1.40	.434	4	84
11	1.44	1.44	1.44	1.44	1.42	.443	1	85
12	1.31	1.31	1.31	1.31	1.30	.430	1	86
13	1.25	1.25	1.25	1.25	1.25	.423	100	188
14	1.53	1.53	1.53	1.53	1.51	.472	1	188
17	1.43	1.46	1.40	1.45	1.42	.465	108	289
18	1.63	1.63	1.63	1.63	1.84	.535	1	289
19	1.90	1.90	1.60A	1.62A	1.59	.496	13	301
20	1.40	1.40	1.40	1.40	1.40	.463	1	302
21	1.40	1.55	1.40	1.55	1.48	.478	2	303
24	1.44	1.44	1.44	1.44	1.48	.480	3	306
25	—	—	1.40A	1.48N	1.46	.478	—	306
26	1.65	1.65	1.53A	1.53A	1.50	.504	—	306
27	1.50	1.50	1.40	1.40	1.41	.489	12	311
28	1.60@1.65	1.65	1.60	1.65	1.64	.514	30	318

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 40 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.52	1.52	1.48A	1.48A	1.46	.485	2	319
2	....	....	1.41A	1.45N	1.48	.492	....	319
3	....	1.49B	....	1.49B	1.53	.505	....	319
4	Exchange Closed; Independence Day							
5	1.62	1.76	1.62	1.76	1.80	.560	12	315
8	1.79	1.90	1.70A	1.83A	1.87	.574	8	319
9	1.98	2.18	1.98	2.18A	2.00	.598	3	319
10	2.45	2.45	2.38	2.40	2.42	.657	75	366
11	2.22	2.54	2.22	2.54	2.56	.679	10	365
12	2.88	2.95	2.83	2.95	3.08	.745	7	363
15	2.98@3.00	3.06	2.94A	3.03	3.04	.745	11	363
16	3.00	3.00	2.90A	3.00	3.09	.750	3	359
17	3.80	4.20B	3.52	3.73	3.76	.816	14	356
18	3.32	3.45B	3.07	3.12	3.08	.749	14	344
19	3.20	3.30B	3.20	3.30	3.33	.776	3	344
22	....	....	....	3.33N	3.50	.796	....	344
23	3.43	3.56B	3.43	3.43	3.47	.794	1	340
24	3.40	3.40	3.26	3.26	3.62	.810	2	336
25	3.53	3.66B	3.53	3.53	3.59	.809	1	336
26	3.49@.56	4.15	3.49	4.15	4.17	.857	30	336
29	4.20	4.36B	3.96A	4.20	4.13	.860	17	315
30	4.25	4.35	4.25	4.35	4.15	.864	3	321
31	4.43	4.45B	4.35	4.35	4.60	.890	2	320

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.96	3.86	3.86	3.86	3.91	.849	2	320
2	3.96	3.96	3.96	3.96	4.19	.868	1	320
5	....	....	....	4.19N	3.95	.853	....	318
6	....	....	3.58A	3.58A	3.20	.795	....	318
7	3.30	3.30	3.30	3.30	3.31	.804	1	319
8	....	3.45B	....	3.45B	3.60	.831	....	318
9	4.00	4.00	4.00	4.00	4.08	.869	1	317
12	....	4.09B	....	4.09B	4.23	.882	....	317
13	....	4.33B	....	4.23N	4.38	.893	....	317
14	4.22	4.22	4.18	4.18	4.23	.882	4	315
15	....	4.65B	....	4.65B	4.81	.916	....	315
16	....	....	....	4.81N	4.84	.918	....	315
19	4.82	4.90B	4.82	4.82	4.87	.923	1	315
20	4.46	4.46	4.46	4.46	4.48	.906	100	247
21	....	....	....	4.48N	4.85	.924	....	247
22	....	5.02B	....	4.85N	4.65	.916	....	247
23	....	4.76B	....	4.76B	4.86	.927	....	247
26	4.56	4.57	4.53	4.57	4.59	.918	12	255
27	4.40	4.60B	4.40	4.40	4.45	.912	1	255
28	....	4.65B	....	4.65B	4.62	.922	....	255
29	4.25	4.25	4.25	4.25	4.45	.913	1	255
30	....	....	4.00A	4.00A	3.80	.879	....	255

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	3.37A	3.37A	3.10	.823	....	255
4	....	3.30B	....	3.30B	3.38	.848	....	255
5	....	....	3.35A	3.35A	2.94	.807	....	255
6	....	....	....	2.94N	2.44	.743	....	255
9	2.45	2.45	2.20A	2.45	2.17	.706	16	265
10	2.35	2.35	2.28	2.28	2.19	.713	3	264
11	2.08	2.22B	2.03	2.03	2.06	.695	36	276
12	2.31	2.38B	1.96A	2.28	2.23	.720	100	345
13	2.66	2.66	2.56A	2.66	2.59	.775	17	349
16	....	....	2.55A	2.59N	3.00	.826	....	349
17	2.68	2.68	2.68	2.68	2.75	.800	1	349
18	....	....	2.68A	2.68A	2.64	.789	....	349
19	....	....	2.61A	2.64N	2.75	.806	....	349
20	3.35	3.37	3.35	3.37	3.44	.875	7	341
23	5.14	5.40B	5.14	5.14	5.48	.971	1	341
24	....	....	5.42A	5.42A	5.43	.971	....	341
25	5.83	5.83	5.35A	5.83	5.99	.982	5	336
26	6.19	6.19	6.04	6.04	5.85	.960	7	335
27	5.87	6.15B	5.87	5.87	6.08	.965	3	335
30	....	6.12B	....	6.08N	5.82	.963	....	335

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 40 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.50B	....	6.50B	6.95	.983	....	336
2	6.70	6.70	6.52	6.52	6.64	.980	1	332
3	....	....	....	6.64N	7.05	.985	1	331
4	6.74	7.18B	6.74	6.74	6.86	.984	1	303
7	6.56	6.60	6.56	6.60	6.50	.982	6	302
8	6.34	6.52	6.34	6.52	6.37	.981	1	297
9	....	6.49B	....	6.37N	6.29	.980	....	297
10	....	....	6.10A	6.10A	5.93	.976	....	296
11	6.26	6.26	6.26	6.26	6.23	.981	1	296
14	....	....	....	6.23N	6.05	.981	....	296
15	....	....	....	6.05N	6.07	.982	....	283
16	....	....	5.75A	5.75A	5.64	.978	....	283
17	....	6.35B	....	6.35B	6.42	.988	....	283
18	....	6.45B	....	6.45B	6.61	.990	....	283
21	....	....	6.46A	6.55A	6.51	.991	....	283
22	....	....	6.40A	6.51N	6.55	.996	....	145
23	6.50	6.50	6.50	6.50	6.45	.996	1	46
24	....	....	6.32A	6.32A	6.23	.996	....	44
25	....	6.30B	....	6.23N	6.20	.996	....	44
28	....	6.32B	....	6.32B	6.39	.997	....	44
29	....	6.52B	....	6.52B	6.93	.999	....	44
30	6.83	6.84	6.83	6.84	6.75	.999	8	44
31	....	....	....	6.75N	6.80	.999	....	44

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	7.21B	....	7.21B	7.24	.999	....	43
4	7.10	7.10	7.10	7.10	7.05	.999	1	44
5	....	....	....	7.05N	6.80	.999	....	36
6	....	....	....	6.80N	7.06	.999	....	35
7	....	....	....	7.06N	6.50	.999	....	35
8	....	....	....	6.50N	6.69	.999	....	35
11	....	....	....	6.69N	6.73	.999	....	35
12	....	6.81B	6.65A	6.81B	7.03	.999	....	35
13	....	....	6.85A	6.85A	6.75	.999	....	35
14	....	6.87B	....	6.87B	6.86	.999	....	35
15	....	....	6.68A	6.78A	6.75	.999	....	35
18	....	6.92B	6.74A	6.92B	6.98	.999	....	35
19	7.16	7.16	6.90A	6.90A	6.94	.999	....	35
20	....	6.96B	6.80A	6.80A	6.80	.999	....	35
21	....	7.25B	....	7.25B	7.48	.999	....	35
22	7.50	7.67B	7.39A	7.67B	7.72	.999	8	25
25	....	....	....	7.72N	7.75	1.000	....	20
26	....	7.90B	7.55A	7.90B	7.94	1.000	....	12
27	....	7.95B	7.78A	7.87A	7.82	1.000	....	12
28	Exchange Closed; Thanksgiving Day							
29	....	8.15B	....	8.15B	8.19	1.000	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	8.25B	7.73A	7.73A	7.82	1.000	....	2
3	....	....	7.43A	7.58A	7.41	1.000	....	2
4	7.81	7.82B	7.81	7.82B	7.83	1.000	1	2
5	....	....	7.60A	7.83N	7.77	1.000	....	2
6	7.51	7.51	7.51	7.51	7.46	1.000	1	1
9	....	....	....	....	....	1.000	....	....

DECEMBER 1985 41 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	1.00	1.00	.95	.95	1.25	.386	30	30
9	....	....	1.20A	1.20A	1.12	.348	....	30
10	....	....	....	1.12N	1.14	.368	....	30
11	....	1.38B	....	1.38B	1.48	.435	....	30
12	1.48	1.48	1.48	1.48	1.60	.451	1	30
15	1.90	1.90	1.85A	1.90	1.88	.491	1	30
16	....	....	1.85A	1.85A	1.92	.502	....	30
17	1.70	1.70	1.70	1.70	1.68	.489	1	30
18	....	2.00B	....	2.00B	2.20	.564	....	30
19	....	....	2.16A	2.16A	2.07	.554	....	30
22	....	....	1.80A	1.80A	1.67	.512	....	30
23	1.56	1.56	1.56	1.56	1.23	.416	1	30
24	1.24	1.30B	1.24	1.30B	1.38	.416	1	30
25	1.38	1.38	1.21A	1.23	1.17	.378	36	62
26	1.20	1.20	1.20	1.20	1.18	.380	1	32
29	1.18	1.28	1.18	1.28	1.34	.415	4	32
30	1.32	1.32	1.30A	1.30A	1.20	.381	1	32

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 41 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.15	1.18	1.10	1.18	1.19	.374	4	32
2....	....	....	1.07A	1.08A	1.00	.325	....	32
3....	....	....	....	1.00N	.75	.250	....	32
6....	....	.80B	....	.80B	.82	.265	....	32
7....	1.11	1.18	1.11	1.18	1.06	.322	8	32
8....	1.14	1.14	1.08	1.08	1.03	.301	2	33
9....	1.35	1.40	1.35	1.40	1.33	.360	3	34
10....	1.34	1.34	1.30A	1.34	1.38	.370	1	35
13....	....	1.43B	....	1.43B	1.53	.409	....	35
14....	....	....	....	1.53N	1.58	.419	....	35
15....	....	1.65B	....	1.65B	1.70	.429	....	35
16....	1.40	1.40	1.40	1.40	1.43	.391	1	34
17....	....	1.44B	....	1.44B	1.55	.403	....	34
20....	1.76	1.76	1.40	1.50	1.42	.380	5	37
21....	1.40	1.50	1.40	1.50	1.50	.404	4	40
22....	1.37	1.37	1.37	1.37	1.43	.395	1	39
23....	....	....	1.36A	1.36A	1.35	.388	....	39
24....	1.23	1.23	1.23	1.23	1.14	.343	1	40
27....	Exchange Closed; Memorial Day							
28....	1.10	1.10	1.10	1.10	1.08	.332	2	42
29....	....	....	....	1.08N	1.25	.384	....	42
30....	1.15	1.15	1.15	1.15	1.15	.367	250	285
31....	....	1.30B	1.13A	1.30B	1.32	.412	....	285

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.33	1.39	1.32	1.39	1.36	.415	15	285
4....	1.29	1.29	1.29	1.29	1.25	.393	1	285
5....	1.28	1.28	1.28	1.28	1.28	.394	4	285
6....	....	....	....	1.28N	1.26	.391	1	285
7....	1.10	1.10	1.10	1.10	1.09	.360	1	284
10....	1.00	1.00	1.00	1.00	1.07	.355	....	284
11....	....	....	....	1.07N	1.08	.383	1	284
12....	1.04	1.04	.98A	.98A	.97	.350	1	282
13....	.97	.97	.97	.97	.94	.343	24	306
14....	1.03	1.03	1.03	1.03	1.14	.390	12	306
17....	....	....	1.10A	1.10A	1.07	.382	....	306
18....	1.32	1.40	1.32	1.40	1.42	.451	6	306
19....	1.35	1.35	1.33A	1.33A	1.20	.412	2	306
20....	1.11	1.11	1.11	1.11	1.07	.380	1	306
21....	1.07	1.07	1.07	1.07	1.12	.394	1	306
24....	....	....	1.10A	1.12N	1.12	.395	....	306
25....	....	....	1.08A	1.12N	1.10	.383	....	307
26....	1.15	1.20B	1.15	1.15	1.11	.418	500	572
27....	....	....	1.10A	1.10A	1.03	.403	....	572
28....	....	1.15B	....	1.15B	1.25	.416	....	572

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.11	1.18	1.05	1.05	1.08	.386	7	570
2....	1.06	1.06	1.06	1.06	1.06	.393	1	570
3....	....	1.09B	....	1.09B	1.13	.405	....	570
4....	Exchange Closed; Independence Day							
5....	1.39	1.39	1.37	1.37	1.37	.460	2	571
8....	1.32	1.32	1.28A	1.32	1.40	.472	5	571
9....	1.65	1.66	1.62	1.62A	1.53	.496	85	651
10....	1.78	1.90	1.78	1.90	1.86	.559	13	661
11....	1.66	2.03	1.66	2.00A	2.00	.582	10	666
12....	2.20	2.39	2.19	2.33	2.45	.655	26	606
15....	2.43	2.43	2.20	2.35	2.39	.654	9	679
16....	2.23	2.47	2.23	2.47	2.45	.659	3	679
17....	3.10	3.10	2.82	2.99	3.04	.738	9	609
18....	2.84	2.84	2.60	2.63	2.45	.658	4	668
19....	....	2.63B	....	2.58B	2.64	.669	....	662
22....	2.55	2.72	2.55	2.72	2.79	.711	4	662
23....	2.96	3.03	2.96	3.03	2.79	.709	53	663
24....	....	....	2.75A	2.79N	2.90	.728	....	663
25....	....	....	....	2.90N	2.88	.727	....	661
26....	2.71	3.35B	2.71	3.30	3.37	.767	51	621
29....	3.37	3.64	3.37	3.50	3.37	.789	23	621
30....	3.48	3.61B	3.43A	3.47A	3.36	.794	20	640
31....	3.60	3.69B	3.52A	3.55	3.77	.828	4	639

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 41 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.25	3.25	3.14	3.14	3.16	.774	3	636
2....	....	3.29B	....	3.29B	3.42	.799	....	636
5....	3.14	3.14	2.95	2.95	3.15	.778	3	632
6....	2.58	2.64B	2.58	2.58	2.50	.705	3	632
7....	....	2.59B	....	2.59B	2.60	.716	....	632
8....	....	2.72B	....	2.72B	2.86	.750	....	631
9....	....	....	....	2.86N	3.29	.796	....	631
12....	3.32	3.36B	3.26	3.30	3.43	.814	6	630
13....	3.58	3.58	3.47A	3.47A	3.58	.829	3	627
14....	3.38	3.38	3.38	3.38	3.42	.813	1	627
15....	....	3.80B	....	3.80B	3.96	.861	....	627
16....	....	....	3.95A	3.96N	4.02	.863	....	627
19....	....	4.05B	....	4.05B	4.04	.870	....	627
20....	....	....	3.63A	3.63A	3.06	.844	....	627
21....	....	....	..	3.66N	4.00	.871	....	627
22....	....	4.12B	3.75A	3.75A	3.81	.859	....	627
23....	....	3.95B	....	3.95B	4.01	.875	....	627
26....	3.71	3.75B	3.70	3.72	3.75	.860	13	619
27....	3.66	3.66	3.40	3.40	3.61	.850	5	614
28....	....	3.75B	....	3.75B	3.75	.865	2	614
29....	....	....	3.70A	3.70A	3.60	.852	....	614
30....	3.23	3.50B	3.23	3.23	3.03	.803	3	617

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.50	2.50	2.50	2.50	2.36	.726	2	619
4....	2.66	2.66	2.66	2.66	2.58	.759	1	619
5....	....	....	2.18A	2.18A	2.19	.705	....	616
6....	1.78	1.82B	1.73	1.75	1.79	.627	5	617
9....	1.62	1.78B	1.57	1.57	1.57	.582	30	643
10....	1.70	1.70	1.57	1.60	1.58	.589	14	644
11....	1.65	1.65	1.41	1.47	1.48	.568	258	883
12....	1.38	1.66	1.37A	1.66	1.61	.596	40	903
13....	1.82	2.00	1.82	1.88	1.92	.660	38	929
16....	1.93	2.25	1.93	2.25	2.25	.722	3	927
17....	....	....	2.23A	2.23A	2.04	.689	....	918
18....	2.04	2.04	1.97A	2.02B	1.94	.674	201	818
19....	1.94	1.98B	1.93A	1.98B	2.04	.694	5	817
20....	2.25	2.57B	2.25	2.57B	2.64	.796	3	793
23....	4.55	4.60	4.14	4.60	4.58	.938	12	791
24....	4.50	4.53	4.50	4.53	4.55	.938	3	793
25....	4.42	4.90B	4.42	4.90B	5.06	.958	116	789
26....	5.26	5.26	4.92	4.95	4.93	.925	11	782
27....	....	5.15B	....	4.93N	5.16	.934	2	783
30....	....	....	....	5.18N	4.89	.929	....	783

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	5.82B	....	5.82B	5.98	.984	....	748
2....	....	....	5.92A	5.92A	5.69	.958	....	747
3....	5.74	5.99	5.65A	5.90	6.06	.988	16	731
4....	....	6.18B	5.95A	5.95A	5.86	.965	....	731
7....	....	....	5.65A	5.65A	5.61	.980	....	731
8....	....	....	5.37A	5.37A	5.38	.958	....	731
9....	....	5.49B	....	5.38N	5.29	.967	....	731
10....	....	....	5.10A	5.10A	4.94	.948	....	731
11....	....	5.00B	....	5.00B	5.23	.958	....	731
14....	5.25	5.25	5.22A	5.25	5.06	.957	2	729
15....	5.00	5.11	5.00	5.11	5.08	.959	2	727
16....	4.76	4.76	4.75A	4.76	4.86	.948	2	727
17....	....	5.36B	....	5.36B	5.42	.971	....	727
18....	....	5.45B	....	5.45B	5.61	.976	....	727
21....	....	....	5.60A	5.60A	5.51	.977	....	727
22....	5.45	5.45	5.40A	5.45	5.52	.988	1	718
23....	....	....	....	5.52N	5.45	.980	....	716
24....	....	....	5.32A	5.32A	5.[illegible]	.986	....	716
25....	....	5.30B	....	5.23N	5.20	.987	....	716
28....	....	5.32B	....	5.32B	5.39	.991	....	716
29....	....	5.52B	....	5.52B	5.93	.998	....	716
30....	....	....	....	5.93N	5.75	.998	....	184
31....	....	....	....	5.75N	5.80	.998	....	48

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 41 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	5.80N	6.24	.999	....	48
4....	....	....	....	6.24N	6.05	.999	....	48
5....	....	....	....	6.05N	5.80	.999	....	48
6....	....	....	....	5.80N	6.06	.999	....	48
7....	....	....	....	6.06N	5.50	.999	....	48
8....	....	....	....	5.50N	5.69	.999	....	48
11....	....	....	....	5.69N	5.73	.999	....	48
12....	....	5.81B	5.65A	5.81B	6.03	.999	....	48
13....	....	....	5.85A	5.65A	5.75	.999	....	48
14....	....	5.87B	....	5.87B	5.86	.999	....	48
15....	....	....	5.68A	5.78A	5.75	.999	....	48
18....	....	5.92B	5.74A	5.92B	5.98	.999	....	48
19....	....	6.15B	5.90A	5.90A	5.94	.999	....	48
20....	....	5.98B	5.80A	5.80A	5.80	.999	....	48
21....	....	6.25B	....	6.25B	6.48	.999	....	48
22....	....	6.67B	6.39A	6.67B	6.72	.999	....	43
25....	6.65	6.70B	6.65	6.70B	6.75	.999	17	43
26....	6.53	6.90B	6.53	6.90B	6.94	1.000	2	28
27....	....	6.95B	6.78A	6.87A	6.82	1.000	....	28
28....	Exchange Closed; Thanksgiving Day							
29....	....	7.15B	....	7.15B	7.19	1.000	....	26

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	7.25B	6.73A	6.73A	6.82	1.000	....	26
3....	....	....	6.43A	6.58A	6.41	1.000	....	5
4....	6.78	6.78	6.78	6.78	6.83	1.000	4	4
5....	....	....	6.60A	6.83N	6.77	1.000	....	3
6....	....	....	6.58A	6.58A	6.45	1.000	....	2
9....	....	....	....	....	....	1.000	....	....

DECEMBER 1985 42 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15....	1.50	1.50	1.50	1.50	1.50	.419	1	1
16....	....	....	....	1.50N	1.53	.431	....	1
17....	....	....	1.50A	1.50A	1.31	.417	....	1
18....	....	1.60B	....	1.60B	1.75	.492	....	1
19....	....	....	1.70A	1.70A	1.64	.482	....	1
22....	1.30	1.52B	1.30	1.32	1.27	.439	3	3
23....	1.25	1.25	.90A	.95A	.92	.348	1	4
24....	.97	1.10	.97	1.10	1.07	.346	74	78
25....	1.03	1.03	.98	1.00	.89	.310	79	157
26....	.98	1.02B	.97	.97	.90	.312	63	220
29....	.95	1.05	.93	1.05	1.03	.344	25	245
30....	1.14	1.14	.94	.94	.94	.312	17	257

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.90	1.05	.90	1.05	1.00	.305	12	269
2....	1.00	1.00	.80	.85	.80	.260	11	281
3....	.80	.80	.66	.66	.58	.202	6	287
6....	.58	.68	.58	.68	.63	.206	18	303
7....	.91	.94	.78	.85	.84	.257	12	300
8....	....	....	....	.84N	.80	.239	....	301
9....	1.10	1.15	1.10	1.15	1.04	.291	4	305
10....	1.06	1.10	1.05A	1.10	1.10	.300	3	308
13....	1.26	1.26	1.22A	1.22A	1.23	.336	3	311
14....	1.33	1.33	1.33	1.33	1.27	.346	2	312
15....	1.25@.31	1.39	1.25	1.30	1.38	.355	18	311
16....	1.21	1.21	1.21	1.21	1.14	.319	1	312
17....	1.25	1.25	1.20	1.20	1.23	.330	5	315
20....	1.33	1.34B	1.33	1.33	1.12	.308	17	298
21....	1.07	1.18	1.07	1.18	1.19	.330	2	299
22....	1.08	1.13	1.08	1.13	1.14	.322	3	298
23....	1.10	1.10	1.07A	1.07A	1.08	.314	1	299
24....	1.00	1.00	.90	.97	.88	.273	4	301
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.88N	.82	.282	....	301
29....	....	....	....	.82N	.97	.310	....	301
30....	.90	.90	.90	.90	.87	.294	1	302
31....	1.02	1.02	.86A	1.02	1.02	.336	....	302

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 42 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.98	1.00B	.98	.98	1.04	.338	18	289
4....	.95	.95	.95	.95	.95	.317	2	288
5....	....	....	....	.95N	.98	.318	....	288
6....	.94	.94	.94	.94	.96	.317	1	288
7....	....	....	....	.96N	.83	.286	2	288
10....	.82	.82	.81A	.81A	.80	.283	1	288
11....	.78	.78	.78	.78	.81	.290	8	282
12....	....	....	.73A	.73A	.73	.278	....	282
13....	.75	.75	.75	.75	.69	.272	1	281
14....	....	.75B	....	.75B	.87	.314	....	281
17....	.78	.78	.78	.78	.80	.306	3	284
18....	.82	1.07	.82	1.07	1.07	.371	8	284
19....	.97	.97	.95	.97	.88	.333	24	288
20....	.76	.76	.76	.76	.80	.304	1	289
21....	....	....	....	.80N	.83	.316	2	290
24....	....	....	.77A	.83N	.84	.317	....	289
25....	.78	.78	.78	.78	.82	.315	1	289
26....	.90	.90	.85	.85	.80	.337	3	288
27....	.75	.75	.75	.75	.74	.324	1	287
28....	....	.75B	....	.75B	.93	.325	....	285

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.77	.77	.77	.77	.77	.297	20	284
2....	.72	.78B	.72	.78B	.78	.303	1	285
3....	.83	.83	.63	.83	.81	.314	2	287
4....	Exchange Closed; Independence Day							
5....	1.00	1.02	1.00	1.02	1.02	.364	4	289
8....	.95	1.10	.95	1.10	1.03	.375	6	292
9....	1.27	1.27	1.15	1.20	1.14	.398	18	303
10....	1.36	1.49	1.36	1.48	1.43	.459	55	340
11....	1.28@.32	1.57	1.28	1.48	1.52	.482	72	384
12....	1.70	1.85	1.66	1.85	1.91	.558	120	372
15....	1.90	1.90	1.65	1.87	1.89	.556	57	477
16....	1.73	1.91	1.73	1.91	1.92	.561	70	487
17....	2.25	2.46	2.23	2.40	2.43	.648	45	398
18....	2.27	2.40	1.85	1.86	1.91	.559	20	431
19....	2.07	2.10	1.90A	2.03	2.05	.592	9	434
22....	2.00	2.23	1.90	2.23	2.18	.618	11	262
23....	2.27	2.42	2.20	2.20	2.20	.613	19	247
24....	2.10	2.22	2.01	2.22	2.25	.634	103	335
25....	2.29	2.35	2.20	2.20	2.27	.633	7	332
26....	2.13	2.50	2.12	2.50	2.68	.702	15	323
29....	2.80	2.89	2.80	2.83	2.68	.704	16	327
30....	2.75	2.85	2.69	2.69	2.65	.710	11	323
31....	2.99	2.99	2.80	2.83	3.01	.750	6	320

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.55	2.57	2.52	2.52	2.49	.685	5	319
2....	2.56	2.60B	2.56	2.60B	2.72	.713	2	321
5....	2.60	2.60	2.60	2.60	2.46	.686	2	317
6....	2.00	2.00	1.94	1.98	1.90	.603	27	318
7....	2.08	2.08	2.00	2.00	1.99	.615	13	329
8....	2.10	2.18B	2.10	2.18B	2.22	.653	1	329
9....	....	....	....	2.22N	2.59	.710	....	329
12....	2.58	2.67	2.55	2.55	2.73	.729	58	290
13....	2.85	2.92	2.70	2.92	2.88	.746	11	303
14....	2.62	2.76	2.60	2.76	2.69	.727	57	244
15....	2.93	3.16B	2.93	3.14	3.19	.787	3	244
16....	3.11	3.35B	3.11	3.35B	3.25	.789	6	245
19....	3.19	3.20	3.19	3.20	3.26	.798	1	244
20....	2.86	2.90	2.85	2.85	2.91	.763	9	241
21....	....	....	....	2.91N	3.20	.798	1	241
22....	3.40	3.40	2.90	2.90	3.02	.781	4	239
23....	3.25	3.25	3.18	3.18	3.22	.803	1	238
26....	....	....	2.92A	2.92A	2.98	.781	....	238
27....	2.87	2.87	2.62A	2.75	2.85	.768	3	234
28....	2.91	2.96B	2.91	2.91	2.90	.787	2	236
29....	....	....	2.89A	2.89A	2.79	.770	....	234
30....	2.55	2.60B	2.42A	2.42A	2.30	.708	9	232

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 42 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.90	1.90	1.81	1.84	1.71	.612	69	296
4....	1.87	2.01	1.87	1.90	1.91	.650	5	298
5....	1.91	1.93	1.54	1.63	1.59	.596	59	347
6....	1.27	1.34	1.21	1.30	1.27	.500	241	527
9....	1.04	1.27	1.04	1.06	1.10	.452	105	578
10....	1.15	1.20	1.10A	1.13	1.10	.408	137	661
11....	1.15	1.15	.93	1.05	1.01	.437	129	699
12....	.94@.96	1.22	.93	1.16	1.13	.464	146	736
13....	1.30	1.49B	1.22	1.39	1.37	.531	135	776
16....	1.32	1.62	1.32	1.62	1.63	.598	38	787
17....	1.58	1.73	1.44	1.48	1.45	.559	30	773
18....	1.38	1.50B	1.36	1.38	1.37	.542	123	874
19....	1.40	1.46	1.35	1.42	1.45	.564	181	1035
20....	1.73	1.92	1.69	1.92	1.96	.671	61	1020
23....	3.66	3.74	3.26	3.67	3.71	.882	212	1006
24....	3.55	3.70B	3.40	3.43	3.70	.881	81	897
25....	3.57	4.05	3.57	4.06	4.18	.915	111	791
26....	4.40	4.40	3.96	4.07	4.08	.872	116	685
27....	4.07	4.10B	4.07	4.07	4.26	.885	1	680
30....	....	....	4.16A	4.16A	4.01	.877	....	671

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.28	4.96	4.28	4.96	5.04	.932	54	665
2....	4.84	4.97	4.84	4.86B	4.74	.921	5	662
3....	4.85	5.13B	4.60	5.13B	5.10	.936	17	657
4....	5.16	5.22B	4.86A	4.86A	4.88	.933	3	652
7....	4.65	4.65	4.45	4.45	4.55	.923	83	605
8....	4.53	4.56B	4.40A	4.53	4.43	.919	12	593
9....	4.58	4.58	4.43	4.43	4.36	.917	2	593
10....	....	....	4.01A	4.01A	4.00	.902	....	583
11....	4.13	4.33	4.12	4.33	4.22	.918	3	581
14....	4.25	4.25	4.25	4.25	4.10	.915	1	581
15....	4.10	4.10	4.10	4.10	4.12	.918	30	561
16....	....	....	3.70A	3.70A	3.73	.897	....	553
17....	4.18	4.38B	4.18	4.38B	4.44	.937	3	552
18....	....	4.47B	....	4.47B	4.63	.946	....	552
21....	....	....	....	4.63N	4.52	.948	....	552
22....	4.40	4.40	4.36A	4.40	4.55	.968	2	552
23....	....	....	....	4.55N	4.46	.967	....	552
24....	4.23	4.23	4.23	4.23	4.23	.962	1	563
25....	4.40	4.40	4.40	4.40	4.20	.962	1	562
28....	4.34	4.34	4.34	4.34	4.39	.973	1	563
29....	4.67	4.67	4.67	4.67	4.93	.993	2	546
30....	....	....	....	4.93N	4.75	.992	....	546
31....	4.80	4.82B	4.80	4.80	4.80	.993	....	546

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	4.83B	....	4.83B	5.24	.996	1	546
4....	....	....	....	5.24N	5.05	.997	....	546
5....	....	....	4.77A	4.77A	4.80	.998	....	545
6....	4.99	4.99	4.99	4.99	5.06	.997	2	447
7....	....	....	....	5.06N	4.50	.995	....	447
8....	4.48	4.70B	4.48	4.70B	4.69	.997	3	446
11....	....	....	4.62A	4.69N	4.73	.998	....	446
12....	....	4.81B	4.63A	4.81B	5.03	.999	....	437
13....	4.95	4.95	4.85A	4.85A	4.75	.998	10	404
14....	....	4.87B	....	4.87B	4.86	.999	....	394
15....	4.71	4.73B	4.68A	4.73B	4.75	.999	50	444
18....	....	4.92B	4.74A	4.92B	4.98	.990	....	394
19....	....	5.15B	4.90A	4.90A	4.94	.999	....	394
20....	....	4.96B	4.80A	4.80A	4.80	.999	....	389
21....	....	5.25B	....	5.25B	5.48	.999	....	389
22....	5.38	5.67B	5.38	5.67B	5.72	.999	52	333
25....	5.65	5.71	5.65	5.71	5.75	.999	181	230
26....	5.54	5.90B	5.54	5.90B	5.94	.999	1	180
27....	....	5.96B	5.78A	5.87A	5.82	.999	....	127
28....	Exchange Closed; Thanksgiving Day							
29....	6.13	6.15B	6.13	6.15B	6.19	1.000	15	140

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 42 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	6.25B	5.73A	5.73A	5.82	1.000	....	125
3....	....	....	5.43A	5.58A	5.41	1.000	....	120
4....	....	....	....	5.41N	5.83	1.000	....	118
5....	5.82	5.82	5.60A	5.82	5.77	1.000	2	118
6....	....	....	5.58A	5.58A	5.45	1.000	....	86
9....	....	....	....	....	....	1.000	....	....

DECEMBER 1985 43 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	1.10	1.10	1.06	1.06	.94	.370	6	6
23....	1.00	1.00	.82	.82	.88	.283	13	19
24....	....	.77B	....	.69N	.84	.282	....	19
25....	....	....	....	.84N	.67	.250	....	19
26....	....	.70B	....	.70B	.68	.251	....	19
29....	....	....	....	.68N	.80	.279	....	19
30....	.90	.91	.80A	.80A	.72	.251	5	24

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	.70	.70	.70	.77	.244	1	25
2....	.77	.77	.67A	.67A	.66	.205	1	26
3....	.54	.54	.54	.54	.48	.154	1	27
6....	.35	.56	.35	.55	.53	.158	4	28
7....	.67	.67	.67	.67	.70	.201	2	29
8....	.80	.80	.80	.80	.83	.185	1	29
9....	.92	.93	.92	.93	.85	.231	3	31
10....	.86	.86	.84	.85A	.87	.239	10	41
13....	.98	.98	.95	.98	.97	.270	6	47
14....	1.00	1.15	1.00	1.14A	1.01	.279	12	59
15....	1.06	1.16	1.05A	1.16	1.08	.287	5	63
16....	.95	1.00	.95	1.00	.90	.254	10	72
17....	1.02	1.05	1.02	1.05	.98	.265	5	77
20....	1.10	1.10	1.09A	1.09A	.88	.244	2	78
21....	.98	.98	.90A	.98	.93	.264	7	85
22....	.91	.91	.87	.87	.87	.258	4	89
23....	.86	.88	.85	.87	.83	.248	4	93
24....	.77	.78	.77	.78	.67	.213	3	96
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.67N	.64	.203	....	96
29....	.75	.75	.75	.75	.74	.245	1	97
30....	.65	.65	.65	.65	.65	.230	1	97
31....	....	.73B	....	.73B	.75	.267	....	97

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.75N	.70	.269	....	97
4....	.85	.85	.75	.78	.73	.250	40	137
5....	....	....	....	.73N	.75	.250	30	167
6....	.71	.71	.71	.71	.73	.251	1	166
7....	....	....	....	.73N	.63	.225	....	166
10....	.63	.63	.56	.56	.59	.220	1	167
11....	....	.60B	....	.60B	.60	.226	1	167
12....	....	....	....	.60N	.51	.215	....	167
13....	....	....	....	.51N	.50	.210	....	167
14....	....	.60B	....	.60B	.65	.247	....	167
17....	....	....	.62A	.62A	.60	.240	....	167
18....	.80	.80	.80	.80	.79	.297	1	167
19....	....	....	....	.79N	.65	.263	1	168
20....	.51	.51	.51	.51	.56	.237	1	168
21....	....	....	....	.58N	.60	.248	....	168
24....	....	....	....	.60N	.61	.247	....	168
25....	....	....	.55A	.61N	.59	.245	....	168
26....	....	.65B	....	.65B	.56	.265	....	168
27....	.56	.56	.56	.56	.52	.253	1	169
28....	....	.55B	....	.55B	.66	.245	....	169

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 43 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.63A	.63A	.55	.220	....	169
2....	....	....	....	.55N	.55	.225	....	169
3....	....	....	....	.56N	.56	.234	....	169
4....	Exchange Closed; Independence Day							
5....	.58	.69	.56	.69	.74	.277	3	168
8....	.69	.78	.69	.78	.73	.286	4	172
9....	....	.86B	....	.86B	.84	.307	....	172
10....	1.14	1.14	1.05	1.05	1.07	.364	23	191
11....	1.02	1.12	1.02	1.05	1.14	.385	6	195
12....	1.38	1.43	1.38	1.43	1.46	.460	4	199
15....	1.35	1.49	1.25	1.48	1.45	.457	21	254
16....	1.34@.38	1.50	1.34	1.50	1.47	.462	7	257
17....	1.75@.77	1.91	1.75	1.91	1.92	.552	64	314
18....	1.75@.74	1.92	1.50	1.53	1.45	.459	45	335
19....	1.45	1.69	1.45	1.58	1.58	.492	60	355
22....	1.51	1.60	1.49A	1.60	1.66	.516	9	227
23....	1.84	1.92	1.66A	1.66A	1.70	.512	11	231
24....	1.56	1.75	1.55	1.75	1.73	.534	13	239
25....	1.76	1.79	1.64	1.65	1.75	.532	8	240
26....	1.69	2.08	1.55	2.08	2.08	.607	21	243
29....	2.22	2.29	2.08	2.29	2.09	.607	214	450
30....	2.10	2.28	2.10	2.15	2.05	.613	91	456
31....	2.43	2.43	2.25	2.36	2.35	.660	26	458

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.05	2.10	1.86	1.86	1.92	.585	6	464
2....	2.06	2.06	1.98A	2.02	2.11	.616	6	463
5....	2.10	2.10	1.76	1.88	1.66	.587	5	458
6....	1.46	1.50	1.46	1.50	1.42	.496	140	555
7....	1.52	1.62	1.48	1.53	1.46	.508	45	568
8....	1.62	1.68	1.60	1.62	1.67	.548	114	606
9....	1.58	1.95B	1.58	1.63B	1.98	.610	2	608
12....	2.00	2.11	2.00	2.11	2.09	.630	2	608
13....	2.21	2.25B	2.18A	2.25B	2.21	.649	52	560
14....	2.02	2.07B	2.02	2.05	2.04	.627	5	560
15....	2.35	2.45B	2.30	2.45B	2.49	.696	2	559
16....	2.52	2.62	2.52	2.62	2.56	.690	5	561
19....	2.51	2.51	2.51	2.51	2.55	.708	4	559
20....	2.19	2.27	2.15A	2.27	2.25	.666	3	560
21....	2.33	2.34B	2.33	2.34B	2.49	.708	51	510
22....	2.53	2.60B	2.33A	2.33A	2.33	.686	3	508
23....	2.55	2.57B	2.45	2.53	2.52	.712	3	506
26....	2.36	2.36	2.25A	2.35A	2.30	.684	6	507
27....	2.20	2.20	1.98A	2.01A	2.16	.668	82	499
28....	2.28	2.28	2.28	2.28	2.27	.691	1	498
29....	2.14	2.14	2.08A	2.08A	2.10	.669	1	498
30....	1.98	1.98	1.66A	1.70	1.67	.595	57	539

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.35	1.35	1.20	1.20	1.19	.490	116	617
4....	1.35	1.47	1.30	1.46	1.35	.529	56	664
5....	1.33	1.40	1.07	1.11	1.09	.463	27	667
6....	.88	.95	.83	.85	.86	.377	400	1018
9....	.80	.89	.70	.77	.73	.330	96	1213
10....	.77	.80	.72	.73	.73	.335	80	1135
11....	.70	.74B	.63	.66	.66	.315	316	1453
12....	.65	.84	.62	.76	.75	.339	251	1536
13....	.89	1.02	.89	.93@.97	.94	.402	350	1641
16....	.90	1.14	.90	1.13	1.14	.466	173	1748
17....	1.05	1.18	.97	1.01B	1.00	.426	127	1769
18....	.94	1.06	.90	.93B	.93	.408	383	1793
19....	.93	1.00	.93	.97	.99	.429	89	1817
20....	1.25	1.36	1.17	1.33	1.38	.540	206	1910
23....	2.93	3.01	2.55	2.98@.95	2.95	.798	582	1835
24....	2.70	2.94	2.62	2.81	2.91	.796	86	1753
25....	2.77	3.26	2.77	3.26	3.37	.846	103	1303
26....	3.53	3.61B	3.16	3.26	3.24	.799	146	1181
27....	3.30	3.38	3.26	3.38	3.45	.817	20	1176
30....	3.53	3.53	3.08	3.08	3.18	.804	15	1157

SWISS FRANC OPTION ON FUTURES—CALLS
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IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.32	4.13	3.32	4.13	4.14	.882	18	1143
2....	4.00	4.08	3.85A	3.85A	3.85	.856	65	1083
3....	3.92	3.92	3.80A	3.89	4.20	.891	19	1067
4....	4.21	4.30B	3.72	3.88B	3.99	.882	5	1066
7....	3.65	3.65	3.56	3.62	3.67	.866	120	968
8....	3.68	3.68	3.53A	3.54	3.57	.859	32	933
9....	3.75	3.75	3.47	3.54B	3.45	.856	43	891
10....	3.39	3.39	3.12	3.12	3.12	.832	7	893
11....	3.30	3.30	3.30	3.30	3.36	.856	2	893
14....	....	3.39B	3.20A	3.36N	3.20	.849	....	892
15....	3.25	3.25	3.25	3.25	3.22	.852	8	885
16....	2.90	2.90	2.75A	2.80	2.86	.821	24	874
17....	3.40	3.53	3.40	3.50A	3.51	.881	56	841
18....	3.46	3.60B	3.46	3.46	3.69	.895	2	818
21....	....	....	3.55A	3.56A	3.58	.898	....	814
22....	3.54	3.54	3.46A	3.53	3.61	.925	2	813
23....	....	....	3.59A	3.59A	3.50	.921	....	816
24....	3.24	3.24	3.24	3.24	3.26	.910	1	810
25....	3.40	3.45	3.40	3.45	3.25	.911	84	803
28....	3.45	3.45	3.45	3.45	3.42	.930	3	803
29....	3.69	3.94	3.65	3.94	3.94	.974	8	798
30....	....	....	3.80A	3.80A	3.76	.971	....	798
31....	....	3.83B	....	3.78B	3.81	.974	....	778

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.96	3.96	3.96	3.96	4.24	.985	....	778
4....	....	....	....	4.24N	4.05	.985	10	778
5....	....	....	3.77A	3.77A	3.80	.981	....	778
6....	3.98	4.00B	3.98	3.98	4.06	.988	3	768
7....	3.36	3.36	3.36	3.36	3.50	.977	3	763
8....	3.50	3.70B	3.50	3.70B	3.69	.983	8	758
11....	....	....	3.60A	3.69N	3.73	.988	....	758
12....	3.64	3.81B	3.62A	3.81B	4.03	.994	1	758
13....	3.76	3.76	3.76	3.76	3.75	.991	5	750
14....	....	3.87B	....	3.87B	3.86	.994	....	734
15....	3.71	3.73B	3.68A	3.73B	3.75	.993	50	736
18....	....	3.92B	3.74A	3.92B	3.98	.997	....	734
19....	4.20	4.20	4.00	4.00	3.94	.998	1	522
20....	4.18	4.22	3.84	3.84	3.80	.998	8	521
21....	4.25	4.25	4.25	4.25	4.48	.999	14	519
22....	4.39	4.67B	4.39	4.67B	4.72	.999	41	495
25....	4.64	4.70B	4.64	4.70B	4.75	.999	20	493
26....	....	4.90B	4.55A	4.90B	4.94	.999	5	463
27....	....	4.95B	4.78A	4.87A	4.82	.999	....	463
28....	Exchange Closed; Thanksgiving Day							
29....	5.15	5.20B	5.15	5.15	5.19	.999	1	463

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	4.80	5.25B	4.73A	4.73A	4.82	1.000	1	463
3....	....	....	4.43A	4.58A	4.41	1.000	....	436
4....	4.83	4.83	4.83	4.83	4.83	1.000	1	410
5....	4.61	4.75B	4.60A	4.75B	4.77	1.000	216	374
6....	4.57	4.57	4.57	4.57	4.45	1.000	6	254
9....	....	....	....	....	....	1.000	....	....

DECEMBER 1985 44 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	44	44	32	32	33	.115	32	32
6....	....	....	....	33N	40	.118	1	33
7....	50	50	50	50	55	.154	10	43
8....	....	....	....	55N	49	.140	....	43
9....	....	....	....	49N	.65	.179	....	43
10....	....	....	....	65N	68	.186	....	43
13....	80	81B	80	80	76	.213	1	43
14....	88	88	80	80	80	.221	2	42
15....	85	95	84A	95	90	.228	41	13
16....	78	78	78	78	.70	.199	3	13
17....	79	85	79	84	75	.207	6	14
20....	70	70	70	70	65	.189	1	13
21....	....	....	....	65N	73	.207	....	13
22....	....	....	....	73N	68	.199	....	13
23....	....	....	65A	65A	65	.194	....	13
24....	....	....	....	65N	59	.162	....	13
27....	Exchange Closed; Memorial Day							
28....	44	44	44	44	42	.153	1	13
29....	....	43B	....	43B	55	.189	....	13
30....	....	....	....	55N	47	.178	....	13
31....	....	52B	45A	52B	58	.208	....	13

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 44 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.58N	.60	.209	....	13
4....	....	....	....	.60N	.56	.192	....	13
5....	....	....	.55A	.56N	.56	.192	....	13
6....	.55	.55	.55	.55	.54	.194	1	12
7....	.46	.47	.46	.47	.44	.172	11	22
10....	.44	.45B	.44	.44	.45	.167	1	22
11....	....	....	....	.45N	.45	.172	....	22
12....	.41	.41	.41	.41	.39	.163	1	22
13....	.40	.40	.40	.40	.38	.158	2	20
14....	....	.40B	....	.40B	.48	.189	...	20
17....	....	....	.46A	.46A	.44	.183	...	20
18....	....	.45B	...	.45B	.60	.233	....	20
19....	....	....	.57A	.57A	.50	.203	...	20
20....	.40	.40	.40	.40	.43	.180	1	20
21....	....	....	...	.43N	.42	.189	. .	20
24....	.43	.43	.43	.43	.45	.188	1	20
25....	.41	.41	.41	.41	.43	.186	1	20
26....	....	.48B	....	.48B	.37	.203	. . .	20
27....	.40	.40	.40	.40	.37	.192	1	20
28....	...	.38B	....	.38B	.50	.178	....	20

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.48A	.48A	.38	.157	...	20
2....	....	.39B	...	.39B	.39	.161	...	20
3....	....	...	...	.39N	.40	.168	...	20
4....	Exchange Closed; Independence Day							
5....	....	.43B	...	.43B	.55	.204	...	20
8....	.45	.52B	.45	.52B	.50	.211	1	20
9....	.65	.65	.62	.64	.62	.228	40	52
10....	....	.76B	...	.76B	.78	.278	...	52
11....	.69	.80	.69	.80	.85	.297	3	54
12....	....	.96B	....	.96B	1.08	.366	..	54
15....	1.13	1.13	1.00	1.06	1.06	.362	6	55
16....	1.06	1.08	1.02A	1.08	1.09	.366	2	57
17....	1.50	1.55	1.40	1.47	1.46	.454	27	70
18....	1.17	1.18	1.06	1.17	1.06	.363	38	57
19....	1.18	1.21	1.18	1.21	1.20	.395	4	60
22....	1.14	1.33	1.14	1.33	1.27	.417	104	153
23....	1.40	1.53	1.30A	1.30B@.33	1.28	.412	32	176
24....	1.26	1.26	1.18	1.23	1.33	.434	108	94
25....	1.33	1.37	1.27A	1.35B	1.31	.431	10	98
26....	1.25	1.58	1.13	1.58	1.56	.507	13	98
29....	1.63	1.84	1.60A	1.60A	1.58	.506	37	118
30....	1.60	1.79	1.57	1.62	1.55	.512	87	186
31....	1.60	1.82	1.66	1.82	1.81	.561	13	188

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.72	1.72	1.40	1.48	1.43	.482	125	299
2....	1.48	1.52	1.42	1.50	1.61	.514	5	303
5....	1.40	1.47	1.28	1.46	1.38	.482	203	367
6....	1.08	1.12	1.00	1.00	1.00	.392	65	351
7....	1.12	1.17B	1.07	1.07	1.06	.403	12	361
8....	1.12	1.24B	1.12	1.12	1.22	.441	7	367
9....	1.17	1.48	1.17	1.46	1.47	.504	7	369
12....	1.47	1.57	1.46	1.57	1.57	.524	14	377
13....	1.61	1.69	1.50A	1.69	1.66	.544	6	378
14....	1.48	1.60	1.45	1.55	1.52	.519	39	377
15....	1.72	1.90	1.72	1.90	1.93	.594	19	387
16....	1.84	2.05	1.84	1.93	1.96	.596	22	397
19....	1.93	1.93	1.88	1.90	1.95	.606	18	407
20....	1.63	1.70	1.61A	1.70	1.69	.559	83	444
21....	1.72	1.87	1.65A	1.86	1.88	.604	213	649
22....	1.99	2.04B	1.66	1.76	1.74	.580	22	633
23....	1.87	1.97	1.87	1.94	1.91	.608	11	635
26....	1.73	1.73	1.68A	1.73	1.71	.575	6	635
27....	1.60	1.62	1.46	1.50	1.59	.557	20	647
28....	1.70	1.73	1.63	1.72	1.69	.581	84	692
29....	1.59	1.60	1.49	1.49	1.53	.557	36	717
30....	1.35	1.35	1.21A	1.21A	1.18	.478	23	715

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 44 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.87	.94	.83	.83	.80	.372	55	756
4....	.93	1.00	.84	.93	.92	.409	37	772
5....	.95	.96	.73	.76	.73	.345	151	811
6....	.52	.63	.51	.54@.60	.56	.268	578	818
9....	.47	.56	.47	.50	.47	.226	496	1222
10....	.50	.53	.46	.49	.47	.229	238	1336
11....	.46	.46	.40	.43A	.42	.212	551	1828
12....	.43	.55	.40	.50B@.51	.48	.232	247	1791
13....	.67@.66	.70	.60	.64	.64	.285	205	1986
16....	.65	.78	.54	.78	.77	.341	38	1864
17....	.77	.79	.63	.67	.66	.304	39	1880
18....	.61	.66	.60	.64	.62	.287	64	1846
19....	.58	.68	.56	.66	.66	.305	76	1883
20....	.78	.95	.77	.95	.95	.408	638	1557
23....	2.21	2.35	1.98	2.25@.22	2.28	.690	1012	1063
24....	2.22	2.27	2.00	2.20B	2.25	.686	129	983
25....	2.10	2.65	2.10	2.63	2.63	.751	105	914
26....	2.80	2.83	2.45	2.55@.50	2.51	.708	84	879
27....	2.59	2.61	2.47	2.61	2.68	.730	30	870
30....	2.63	2.70	2.37	2.41B	2.45	.711	69	840

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.57	3.21	2.56A	3.21	3.30	.812	37	814
2....	3.12	3.30	2.97	2.97	3.04	.789	11	806
3....	3.09	3.38B	3.00A	3.32	3.34	.823	7	794
4....	3.45	3.45	2.97	3.05	3.14	.810	31	769
7....	2.92	2.92	2.75	2.85	2.86	.786	30	664
8....	2.80	2.80	2.72	2.75A@.72	2.75	.776	60	708
9....	2.83	2.88	2.75	2.75	2.63	.771	7	709
10....	2.50	2.50	2.33A	2.33A	2.34	.738	2	657
11....	2.43	2.57B	2.32A	2.48B	2.54	.769	1	658
14....	....	....	....	2.54N	2.40	.757	....	658
15....	2.43	2.48B	2.42	2.42	2.39	.761	6	657
16....	2.10	2.12	1.96	1.96	2.07	.718	9	647
17....	2.26	2.61B	2.26	2.61B	2.66	.798	1	646
18....	2.70	2.70	2.60	2.60	2.81	.817	4	647
21....	....	....	....	2.81N	2.69	.815	....	647
22....	2.63	2.71B	2.56A	2.71B	2.71	.848	15	642
23....	2.64	2.64	2.58A	2.59	2.59	.842	5	642
24....	2.48	2.48	2.40A	2.48	2.38	.823	10	647
25....	2.43	2.50	2.43	2.50	2.37	.822	11	647
28....	2.49	2.50	2.41	2.41	2.50	.850	12	644
29....	2.60	3.00	2.60	3.00	3.00	.926	36	646
30....	3.05	3.08	2.90A	2.90A	2.81	.916	14	658
31....	3.06	3.09B	2.78	2.85	2.87	.922	26	662

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.80	3.23B	2.80	3.23B	3.26	.951	26	661
4....	3.17	3.17	3.08	3.11B	3.09	.949	52	702
5....	2.83	2.93	2.77	2.79	2.82	.937	18	686
6....	2.98	3.05B	2.98	3.05B	3.08	.954	6	686
7....	3.05	3.05	2.48	2.48	2.56	.922	11	679
8....	2.61	2.75B	2.54	2.75B	2.72	.939	6	673
11....	2.58	2.58	2.58	2.58	2.73	.951	6	673
12....	2.63	2.81B	2.63	2.81B	3.03	.969	5	619
13....	2.92	2.92	2.92	2.92	2.75	.959	5	633
14....	2.87	2.87	2.83	2.85	2.86	.967	9	611
15....	2.85	2.85	2.71	2.71	2.75	.965	40	615
18....	....	2.88B	2.74A	2.88B	2.98	.983	...	597
19....	3.12	3.18B	2.95A	2.95A	2.94	.984	22	599
20....	....	3.16B	2.80A	2.80A	2.80	.982	....	598
21....	3.20	3.29	3.20	3.26	3.48	.996	19	584
22....	....	3.69	3.39A	3.69	3.72	.998	1	429
25....	3.67	3.70	3.67	3.70	3.75	.999	4	389
26....	3.92	3.92	3.55A	3.92	3.94	.999	....	387
27....	....	3.95B	3.78A	3.87A	3.82	.999	3	167
28....	Exchange Closed; Thanksgiving Day							
29....	[illegible]	4.20	4.19	4.20	4.19	.999	11	165

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 44 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	4.29	4.29	3.60A	3.70A	3.82	.999	1	164
3....	3.44	3.44	3.44	3.44	3.41	.999	2	158
4....	3.81	3.81	3.81	3.81	3.83	1.000	1	156
5....	3.70	3.81	3.60A	3.81	3.77	1.000	3	156
6....	....	....	3.58A	3.58A	3.45	1.000	...	126
9....	....	....	....	....	....	1.000	....	....

DECEMBER 1985 45 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	1.15	1.16	1.10	1.10	1.11	361	13	13
18....	1.05	1.05	90	90	80	.277	4	17
19....	.88	.88	88	88	89	.305	44	61
22....	....	....	87A	89N	.95	324	4	62
23....	1.06	1.10	1.01	1.01	93	.320	6	67
24....	.90	90	.87	90B	98	.340	3	69
25....	1.00	1.00	97A	97A	98	.337	2	71
26....	.96	1.20	91A	1.20	1.18	408	11	81
29....	1.21	1.38	1.20	1.20	1.17	.407	45	117
30....	1.21	1.31	1.12	1.16	1.16	.412	44	130
31....	1.33	1.45	1.25A	1.35	1.37	.460	87	146

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.25	1.25	1.06A	1.06A	1.05	.383	23	162
2....	1.13	1.15	1.12	1.12	1.19	.413	7	163
5....	1.11	1.11	96	96	1.00	.361	72	209
6....	.87	.87	75	76	69	297	17	209
7....	79	82B	79	79	76	306	3	211
8....	.86	.92	81	92	90	.341	61	268
9....	88	1.08	83	1.08	1.07	400	4	272
12....	1.09	1.13	1.05	1.13	1.15	418	75	345
13....	1.23	1.25	1.15A	1.22	1.23	438	13	346
14....	1.07	1.17	1.07	1.12B	1.10	413	28	353
15....	1.30	1.46	1.27A	1.45	1.43	.487	67	365
16....	1.36	1.53	1.36	1.50	1.47	489	144	488
19....	1.47	1.47	1.39	1.45	1.45	497	309	648
20....	1.20	1.27	1.20	1.25	1.23	449	164	753
21....	1.16	1.42	1.16	1.42	1.30	495	29	811
22....	1.47	1.52	1.21	1.28A@.26	1.26	466	93	812
23....	1.36	1.45	1.32A	1.43	1.41	498	87	835
26....	1.39	1.43	1.21	1.27	1.23	463	57	824
27....	1.17@.16	1.18	1.01	1.12B	1.13	444	148	840
28....	1.22	1.25	1.15	1.25	1.21	468	108	926
29....	1.15	1.15	1.02	1.10	1.08	442	52	944
30....	1.00	1.01	80	80	80	365	422	863

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 45 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.60	.62	.51	.51	.52	.267	422	1098
4....	.60	.67	.59	.61	.61	.209	229	1284
5....	.64	.65	.45	48	47	.243	81	1315
6....	.35	42	.32	.39A	.37	.179	89	1363
9....	.32	.37	.30	.30	.30	.145	37	1387
10....	.31	.34	.28	.31	30	.147	252	1493
11....	.32	.32	.25	.26B	.26	.134	70	1532
12....	.25	33	.25	.32@.33	.31	.148	121	1544
13....	.38	.46	.38	.43	.41	.189	132	1518
16....	.39	.52	.39	.51	52	.233	268	1524
17....	.49	.53	.42	.42	.43	.202	119	1468
18....	.38	45B	38	.42	.40	186	75	1442
19....	.40	45	.40	43	43	.202	56	1462
20....	.55	.62	.52	.62	63	.288	234	1644
23....	1.60	1.74	1.44	1.69	1.71	.565	1048	1547
24....	1.50	1.68	1.46	1.66	1.65	.580	214	1508
25....	1.56	2.01	1.52	1.98@2.01	1.99	.633	335	1736
26....	2.13	2.25	1.83	1.90B	1.88	.605	107	1731
27....	1.98	1.98	1.86	1.96@.98	2.01	.629	54	1712
30....	2.01	2.02	1.72	1.77B	1.80	605	32	1709

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.95	2.50	1.95	2.50	2.52	.723	192	1692
2....	2.42@.45	2.50B	2.27	2.30	2.30	.694	105	1672
3....	2.39	2.61	2.39	2.54	2.56	.735	60	1592
4....	2.68	2.68	2.28	2.35	2.41	.718	60	1638
7....	2.20	2.20	2.09	2.09	2.14	.686	54	1641
8....	2.05	2.12	2.01	2.04	2.02	.673	18	1626
9....	1.96	2.07B	1.96	1.99	1.91	.666	21	1632
10....	1.80	1.86B	1.64	1.64	1.64	.626	216	1424
11....	1.76	1.88B	1.61A	1.80B	1.84	.661	1	1415
14....	1.78	1.79	1.66	1.66	1.69	.644	3	1414
15....	1.71	1.71	1.68	1.68	1.69	.647	5	1411
16....	1.45	1.48	1.37A	1.40	1.42	.596	96	1326
17....	1.75	1.86B	1.75	1.86B	1.91	.691	6	1307
18....	1.93	2.05	1.88	2.05	2.03	.714	8	1299
21....	1.86	1.92B	1.83	1.92B	1.92	.708	10	1299
22....	1.89	1.89	1.85A	1.89	1.92	.735	2	1297
23....	1.90	1.90	1.77	1.83	1.79	725	9	1286
24....	1.63	1.63	1.57	1.58	1.58	.697	24	1264
25....	1.63	1.72	1.56A	1.58	1.58	695	67	1254
28....	1.61	1.67B	1.58	1.65B	1.68	.728	2	1252
29....	1.78	2.07B	1.78	2.07B	2.11	.829	74	1252
30....	2.15	2.15	1.92	1.92	1.95	.810	13	1240
31....	2.21	2.21	1.95	1.96	1.99	.819	6	1235

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.02	2.33	1.98A	2.33	2.34	.873	7	1234
4....	2.18	2.25	2.13A	2.25	2.18	.863	29	1211
5....	2.02	2.04	1.92A	1.96A	1.92	.836	8	1212
6....	2.06	2.11	2.00A	2.00A	2.15	.871	113	1112
7....	2.15	2.15	1.45	1.65	1.66	.802	9	1107
8....	1.75	1.86	1.64	1.85	1.80	.834	28	1102
11....	1.68	1.74	1.68	1.74	1.82	.851	7	1101
12....	1.70	1.88B	1.70	1.88B	2.09	.893	5	1101
13....	1.96	1.96	1.90A	1.90A	1.82	.885	5	1090
14....	1.95	1.95	1.86	1.86	1.90	.884	6	1092
15....	1.82	1.82	1.80	1.80	1.79	.875	8	1093
18....	1.76	1.95B	1.76	1.95B	2.00	.919	21	1087
19....	2.00	2.21	2.00	2.21	1.94	.921	36	1083
20....	1.92	2.16B	1.80	1.80	1.83	.911	12	1083
21....	2.26	2.40	2.24	2.40	2.48	.971	15	1077
22....	2.36	2.78	2.35	2.74B	2.72	.984	34	1066
25....	2.72	2.76	2.71	2.76	2.75	.992	14	1053
26....	2.53	2.96	2.53	2.96	2.94	.996	3	1045
27....	2.78	3.00B	2.78	2.79	2.82	.997	5	1046
28....	Exchange Closed: Thanksgiving Day							
29....	3.19	3.20B	3.13	3.16	3.19	.999	4	996

SWISS FRANC OPTION ON FUTURES—CALLS

DECEMBER 1985 45 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	3.28	3.28	2.58	2.74	2.82	999	29	718
3....	2.42	2.55B	2.40A	2.55B	2.41	999	1	710
4....	2.80	2.91	2.80	2.82	2.83	999	8	706
5....	2.85	2.78	2.60A	2.78	2.77	1.000	19	582
6....	....	....	2.58A	2.58A	2.45	1.000	....	498
9....	....	....	....	....	....	999	....	....

DECEMBER 1985 46 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29....	.97	.97	.97	.97	.84	315	1	1
30....	.95	1.00	.95	1.00	.85	320	3	4
31....	.99	1.00	.97	.97	1.01	384	83	86

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.90	.90	.79	.79	.75	292	34	123
2....	.78	.79B	.78	.78	.86	319	5	123
5....	.78	.78	.75	.75	.71	289	4	124
6....	.62	.62	.55	.57	.48	216	56	167
7....	.56	.58	.54	.54	.52	223	76	242
8....	....	.59B	....	.59B	.63	253	1	242
9....	.64	.70	.57A	.70	.76	305	161	284
12....	.78@.79	.80B	.76	.80B	.82	321	43	286
13....	.85	.92	.80	.90A	.87	338	39	269
14....	.84	.85B	.77	.83B	.79	315	41	289
15....	.98	1.05	.93A	1.04	1.04	384	312	516
16....	1.08	1.20	.98	1.08	1.08	385	57	518
19....	1.04	1.04	1.03A	1.03A	1.07	392	5	519
20....	.87	.91	.83A	.89	.87	346	16	520
21....	.87	1.00	.87	1.00	1.00	388	5	523
22....	1.10	1.10	.87A	.93	.90	364	19	526
23....	.96	1.07	.96	1.03	1.01	390	157	615
26....	1.01	1.01	.83	.88	.88	355	34	619
27....	.79	.80	.66	.78	.78	338	41	619
28....	.79	.88	.79	.86	.83	359	15	624
29....	.74	.77	.72	.76	.73	335	28	625
30....	.66	.68	.55	.55	.54	265	68	614

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed, Labor Day							
3....	.40	.42	.35	.37	.33	181	45	623
4....	.41	.41	.36	.38	.39	207	28	635
5....	.38	.39	.30	.30	.31	161	25	639
6....	.22	.26	.22	.25	.23	112	37	650
9....	.22	.25	.20	.21	.19	087	145	691
10....	.21	.23	.20	.23B	.18	089	32	695
11....	....	....	.17A	.17A	.16	079	....	695
12....	.15	.19B	.15	.19B	.19	089	2	693
13....	.28	.30	.27	.28	.26	117	105	695
16....	.26	.32B	.26	.32B	.33	149	2	693
17....	.31	.31	.30	.31	.28	125	14	681
18....	.28	.28	.25	.25	.26	115	4	682
19....	.25	.28	.25	.28	.27	124	16	687
20....	.33	.39B	.33	.39B	.41	190	52	685
23....	1.12@1.25	1.30	1.05	1.25@1.28	1.26	436	489	826
24....	1.12@1.14	1.24	1.05	1.19	1.21	430	393	1020
25....	1.14	1.53	1.11	1.48@1.49	1.48	504	730	1513
26....	1.59@1.58	1.63	1.35	1.43B	1.38	496	480	1466
27....	1.42	1.47	1.32	1.47	1.48	520	44	1367
30....	1.47	1.50	1.23	1.29	1.29	492	189	1279

SWISS FRANC OPTION ON FUTURES—CALLS

DECEMBER 1985 46 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.38	1.93	1.36	1.87@.93	1.88	.619	734	1410
2....	1.83	1.89	1.64	1.71	1.70	.587	158	1478
3....	1.70	1.98	1.68A	1.90	1.90	.631	607	1026
4....	2.00	2.01	1.60	1.75B	1.78	.612	190	1113
7....	1.58	1.64	1.47	1.49	1.52	.573	124	1150
8....	1.45	1.50	1.45	1.50B	1.41	.558	19	1249
9....	1.50	1.50	1.28	1.28	1.30	.549	16	1307
10....	1.28	1.29	1.07	1.07	1.09	.505	150	1395
11....	1.18	1.28	1.14	1.25	1.25	.542	11	1398
14....	1.19	1.20B	1.12	1.12	1.11	.519	12	1398
15....	1.11	1.16	1.08	1.12	1.11	.522	33	1387
16....	.93	.94	.83	.89	.90	.466	97	1386
17....	1.02	1.28	.99A	1.25	1.28	.567	164	1429
18....	1.25	1.34B	1.19	1.34B	1.34	.592	168	1220
21....	1.29	1.32B	1.22	1.22	1.26	.581	41	1108
22....	1.25	1.25	1.12	1.21B	1.27	.594	15	1059
23....	1.19	1.19	1.12	1.12	1.12	.580	48	1061
24....	.95	.95	.92A	.94	.94	.547	11	1063
25....	.98	1.06	.93	.96	.93	.542	77	1098
28....	.96	1.02	.95	.95	1.00	.574	110	1172
29....	1.06	1.28	1.06	1.28	1.33	.679	109	1188
30....	1.30	1.30	1.22	1.23A	1.20	.649	26	1180
31....	1.36	1.41B	1.18	1.23	1.23	.660	55	1177

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.30	1.51	1.16A	1.51	1.50	.737	78	1146
4....	1.48	1.48	1.34	1.37B	1.37	.714	133	1096
5....	1.21	1.22B	1.13	1.16	1.16	.671	41	1120
6....	1.30	1.32	1.24A	1.25A	1.33	.721	24	1136
7....	1.31	1.31	.79	.84	.91	.615	38	1124
8....	1.00	1.06B	.91	1.04B	1.02	.656	34	1121
11....	.95	1.06B	.90	.98	1.02	.670	50	1118
12....	.92	1.11	.92	1.11	1.23	.737	17	1119
13....	1.12	1.12	1.00	1.00	1.01	.683	6	1124
14....	1.05	1.09B	.99	1.06B	1.06	.710	7	1124
15....	.98	1.00	.68	.95	.93	.690	187	1091
18....	.88	1.09	.88	1.09	1.08	.756	56	1063
19....	1.08	1.28B	1.00A	1.07	1.06	.753	128	1010
20....	1.26	1.26	.88	.94B@.95	.93	.726	43	983
21....	1.30	1.45	1.26A	1.45	1.51	.870	155	907
22....	1.39	1.80	1.39	1.75@.76	1.75	.911	101	897
25....	1.73	1.77	1.67A	1.77	1.78	.939	58	886
26....	1.56	1.99	1.56	1.95	1.94	.983	51	867
27....	1.92	2.00B	1.78A	1.87A	1.82	.962	6	869
28....	Exchange Closed; Thanksgiving Day							
29....	2.09	2.23	2.09	2.12	2.19	.991	52	818

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.18	2.25B	1.63A	1.78	1.82	.996	12	811
3....	1.41	1.58	1.36	1.48B	1.41	.991	45	847
4....	1.82	1.82	1.80	1.80	1.83	.999	1	586
5....	1.79	1.83	1.60A	1.82	1.77	.999	15	548
6....	1.62	1.62	1.46	1.48	1.45	.999	7	263
9....	....	....	....	....	....	.996	....	....

DECEMBER 1985 47 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	.77	.85	.77	.78	.79	.291	33	32
19....	.72	.72	.72	.72	.77	.296	7	32
20....	.58	.60B	.58	.60B	.62	.254	1	33
21....	.61	.61	.60A	.61	.71	.292	1	34
22....	.80	.80	.62	.62	.63	.289	21	54
23....	.67	.71	.67	.71	.71	.293	107	150
26....	.58	.62	.58	.62	.60	.260	21	157
27....	.58	.58	.48	.52	.53	.244	18	168
28....	.60	.61	.53	.57	.56	.263	7	172
29....	.56	.56	.45	.53	.50	.241	40	209
30....	.38	.40	.37	.37	.35	.183	24	222

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 47 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.27	.27	.20	.23	.21	.116	68	260
4....	.25	.27	.25	.27	.25	.135	26	283
5....	.23	.23	.19	.19	.20	.101	3	278
6....	.14	.22	.14	.22	.15	.066	24	257
9....	.14	.15	.14	.14	.13	.049	34	275
10....	.11	.12B	.11	.12B	.12	.050	1	276
11....	.12	.12	.10	.10	.10	.044	186	285
12....	....	.12B	....	.12B	.12	.050	....	285
13....	.18	.19	.17	.18	.17	.068	77	256
16....	.19	.22	.19	.22	.21	.089	49	256
17....	.19	.19	.19	.19	.18	.073	5	245
18....	.18	.18	.17	.17	.16	.066	15	244
19....	.18	.18	.18	.18	.17	.072	1	249
20....	.22	.27	.22	.27	.27	.117	102	326
23....	.90	.94	.72	.93@.94	.92	.315	575	567
24....	.84	.90	.71	.85B	.86	.300	195	616
25....	.81	1.10	.78	1.09B@1.10	1.09	.377	678	828
26....	1.15	1.23	.97	1.05B	.99	.369	205	875
27....	1.02	1.04	.98	1.04@1.02	1.06	.412	261	936
30....	1.05	1.09	.84	.88	.91	.383	274	963

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.98	1.36	.98	1.34	1.37	.509	139	1067
2....	1.28	1.35	1.14	1.22	1.21	.474	142	1078
3....	1.20	1.42	1.17	1.36	1.37	.520	327	864
4....	1.38	1.49	1.16	1.25	1.25	.499	131	803
7....	1.12	1.13	1.01	1.03	1.05	.456	78	850
8....	.99	1.04	.91	.96A	.95	.440	80	889
9....	1.06	1.06	.85	.87	.85	.430	68	860
10....	.80	.84	.65	.72	.69	.386	67	854
11....	.72	.84	.70	.78	.80	.421	43	862
14....	.73	.75B	.69A	.69A	.70	.396	20	866
15....	.69	.71	.69	.69	.69	.397	18	862
16....	.56	.58	.47	.54	.54	.343	100	934
17....	.62	.80	.62	.80	.80	.439	106	973
18....	.84	.88	.72	.87	.84	.462	142	892
21....	.80	.85	.75	.79	.78	.447	87	874
22....	.74	.75B	.68	.75B	.78	.443	123	786
23....	.72	.81	.63	.63	.65	.426	90	799
24....	.50@.51	.53	.49	.50	.51	.392	252	870
25....	.50@.51	.59	.50	.52@.50	.51	.386	431	1086
28....	.54	.55B	.48	.53	.53	.411	180	1129
29....	.55	.77B	.55	.76B	.76	.495	178	1170
30....	.77	.80	.63	.63	.65	.461	26	1167
31....	.74	.83	.62	.64	.68	.470	174	1204

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.65	.90	.62	.90	.89	.555	276	1246
4....	.82	.82	.73	.77	.74	.518	168	1267
5....	.64	.66	.56	.59	.59	.466	83	1322
6....	.70	.71	.60	.71	.71	.520	99	1307
7....	.65	.68	.33	.42B	.42	.400	189	1342
8....	.48	.59	.41A	.51	.50	.439	219	1448
11....	.45	.50	.40	.50	.48	.442	132	1422
12....	.42	.56	.39	.53B@.56	.59	.514	218	1447
13....	.54	.56	.44	.44	.44	.446	164	1445
14....	.51	.55B	.44	.45	.46	.472	147	1413
15....	.45	.45	.31	.32	.33	.443	309	1525
18....	.30	.42	.28	.42	.42	.500	323	1477
19....	.38	.55	.32	.41	.39	.489	271	1565
20....	.50	.51B	.30	.34	.32	.447	339	1594
21....	.60@.58	.70	.51	.70	.70	.645	449	1619
22....	.65	.98	.59	.92@.88	.88	.715	502	1686
25....	.86	.91	.80	.89	.86	.746	181	1557
26....	.70	1.06	.69	1.00A@.97	1.00	.806	313	1498
27....	.80	1.03	.75	.89	.87	.787	27	1491
28....	Exchange Closed; Thanksgiving Day							
29....	1.18	1.30	1.08	1.20	1.20	.903	67	1394

SWISS FRANC OPTION ON FUTURES—CALLS
DECEMBER 1985 47 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.27	1.28B	.61	.62	.64	.882	130	1306
3....	.57@.58	.60	.46A	.47	.48	.755	37	1288
4....	.82	.91	.80	.80	.85	.954	118	1263
5....	.57	.80	.57	.77	.78	.966	78	1234
6....	.62	.66	.44	.48@.44	.45	.903	346	949
9....	....	....	....	....	....	.745	....	....

DECEMBER 1985 48 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	.55	.55	.55	.55	.60	.209	1	1
25....	.57	.77	.56A	.75	.76	.264	29	25
26....	.88	.88	.70	.72	.69	.292	192	198
27....	.71	.73	.65	.69	.73	.312	47	209
30....	.72	.75	.57	.63	.62	.284	323	474

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.68	.96	.68	.93	.96	.401	288	512
2....	.93@.90	.98	.81	.87	.84	.366	239	641
3....	.82	.99	.82	.96	.95	.410	176	696
4....	1.01	1.02	.75	.83	.84	.388	848	946
7....	.75	.75	.64A	.68	.70	.345	49	970
8....	.63	.70	.59	.61	.62	.329	44	988
9....	.67	.67	.52	.52	.54	.319	50	987
10....	.51	.53	.40	.44	.43	.279	221	967
11....	.46	.51	.46	.50	.50	.309	37	986
14....	.47	.47	.43	.43A	.43	.284	22	948
15....	.43	.45	.41	.43	.42	.284	125	1006
16....	.33	.34	.29A	.32	.31	.237	400	1132
17....	.39	.46	.39	.46	.48	.319	164	1183
18....	.47	.54	.43	.52A@.50	.50	.339	85	1230
21....	.46	.50	.43	.45	.46	.322	157	1138
22....	.44	.44	.39	.40	.45	.302	129	1257
23....	.41	.43	.35	.35	.35	.286	71	1251
24....	.30	.31	.25	.26	.26	.255	118	1221
25....	.25	.28	.25	.27	.25	.249	117	1244
28....	.29	.29	.23	.25	.26	.265	182	1198
29....	.30	.39	.30	.39	.39	.316	74	1203
30....	.42	.43	.33	.33	.33	.284	46	1190
31....	.35	.41	.30	.31	.34	.289	269	1295

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.34	.48	.30	.48	.46	.364	58	1238
4....	.42	.42	.35	.38	.38	.322	96	1245
5....	.31	.31	.25	.28B@.29	.28	.274	224	1148
6....	.30	.31	.27	.31	.33	.318	175	1172
7....	.23	.24B	.15	.17B	.17	.216	162	1192
8....	.18	.23	.16	.22	.19	.243	42	1204
11....	.15	.19	.15	.19	.19	.235	53	1219
12....	.15	.21	.15	.21	.23	.290	316	1377
13....	.21	.22	.16	.16	.16	.231	48	1369
14....	.16	.18	.14	.16	.16	.247	77	1325
15....	.16	.16	.09A	.10	.10	.220	43	1334
18....	.09	.11	.07	.11	.12	.249	173	1378
19....	.09	.17	.09	.11	.11	.234	643	1442
20....	.10	.15B	.07	.07	.08	.197	232	1388
21....	.18	.25	.15	.22@.25	.23	.355	563	1629
22....	.20	.33	.18	.32	.32	.420	278	1678
25....	.28	.32	.22	.26	.28	.419	270	1551
26....	.18	.35	.18	.31@.29	.32	.483	242	1374
27....	.24	.33	.17	.22	.24	.436	259	1388
28....	Exchange Closed; Thanksgiving Day							
29....	.31@.35	.42	.29	.38A@.36	.36	.584	228	1360

SWISS FRANC OPTION ON FUTURES—CALLS

DECEMBER 1985 48 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.41	.41	.10	.14	.16	.401	283	1206
3....	.04	09	.04	.07A	.07	.166	356	1309
4....	.13	.15	.10	.13	.13	.367	319	1135
5....	.05	.10	.05	.07	.07	.257	328	1261
6....	.01	.02	CAB	.01	....	.058	96	....

DECEMBER 1985 490 CALLS

IN OCTOBER 1985

2....	.59	.59	.59	.59	.57	.270	10	10
3....	.60	.63B	.55A	.63B	.66	.306	6	16
4....	.72	.72	.54	.54	.56	.287	21	21
7....	.49	.49	.43	.44B	.45	.247	7	28
8....	.40	.43	.36	.42A	.40	.233	66	93
9....	.36	.36	.33	.36	.33	.224	66	153
10....	.29	.32	.24	.26	.26	.191	69	178
11....	.26	.30	.26	.29	.29	.214	18	182
14....	.28	.28	.23	.23	.24	.191	65	167
15....	.23	.27	.23	.26	.25	.191	108	253
16....	.20@.19	.20	.16	.16	.18	.153	43	257
17....	.20	29	.20	.29	28	.218	26	256
18....	.26	.31	.22	.31	.29	.234	584	757
21....	.27	31	23	24	25	.216	105	744
22....	22	22	21	.21	.24	.186	67	748
23....	.22	22	18	.21	.19	.175	233	815
24....	.12	.14	.11	.13	13	.150	19	816
25....	.12	13	.12	.12	11	.145	48	837
28....	.14	14	.12	.12	.11	.153	6	834
29....	.14	.19	.14	.19	.18	.175	75	842
30....	.19	.20B	.17	.17	16	150	18	849
31....	16	20	.15	.15	16	153	108	951

IN NOVEMBER

1....	16	.22	14	.22	.21	.205	11	907
4....	.17	.18	17	.17	.17	.168	13	914
5....	.13	.14	.12	.13	13	134	132	1036
6....	.13	.13	13	.13	14	.161	1	1035
7....	.13	13	.05	.05	.07	095	12	1037
8....	.07	.08	.07	08	08	110	5	1033
11....	.08	.08	.06	.07	.07	099	5	1033
12....	05	07	05	07	08	130	6	1036
13....	06	.06	05	.06	05	093	4	1035
14....	.06	.06	.05	.05	05	099	51	1043
15....	.04	.04	.03	.03	.03	.083	19	1036
18....	.02	.03	.02	03	.02	090	216	959
19....	.03	04	03	03	02	079	35	961
20....	.03	.03	.03	03	02	060	79	946
21....	.05	05	.04	.05B	.06	136	120	911
22....	.05	.07	.04	07	.07	170	50	939
25....	.06	.07	.06	07	06	146	14	948
26....	04	08	04	07	07	175	124	956
27....	05	06	04	.05A@.04	04	136	137	983
28....	Exchange Closed; Thanksgiving Day							
29....	.08	.08	05	07	06	197	54	997

IN DECEMBER

2....	05	.05	02	02	02	048	14	994
3....	....	....	.01A	.01A	01	004	6	993
4....	....	...	...	.01N	01	009	...	993
5....	CAB	CAB	CAB	CAB	CAB	000	211	782

SWISS FRANC OPTION ON FUTURES—CALLS

MARCH 1986 37 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	3.79	3.79	3.72	3.72	3.73	.784	50	50
4....	Exchange Closed; Independence Day							
5....	....	3.80B	....	3.80B	4.07	.795	....	50
8....	....	....	4.05A	4.07N	4.22	.805	....	50
9....	....	4.46B	....	4.46B	4.42	.817	....	50
10....	....	....	....	4.42N	4.95	.851	....	50
11....	5.17	5.17	4.92A	5.17	5.15	.861	1	50
12....	....	5.65B	....	5.65B	5.80	.894	....	50
15....	....	....	....	5.80N	5.86	.893	....	50
16....	....	....	5.67A	5.86N	5.80	.897	....	50
17....	....	6.45B	5.75A	6.45B	6.74	.926	....	50
18....	....	....	6.65A	6.65A	5.80	.898	....	50
19....	....	5.98B	....	5.98B	6.18	.909	....	50
22....	6.00	6.00	6.00	6.00	6.35	.918	....	50
23....	....	6.44B	....	6.44B	6.32	.918	....	50
24....	....	....	....	6.32N	6.63	.925	....	50
25....	....	....	....	6.63N	6.56	.925	1	51
26....	....	....	6.55A	6.56N	7.32	.944	....	51
29....	....	....	....	7.32N	7.30	.945	....	51
30....	....	7.36B	....	7.30N	7.36	.946	....	51
31....	....	7.81B	....	7.81B	7.85	.956	....	51

IN AUGUST

1....	..	....	7.60A	7.60A	7.10	.941	....	1
2....	....	7.15B	....	7.15B	7.37	.948	....	....
7....	....	6.43B	....	6.43B	6.42	.925	....	....

MARCH 1986 38 CALLS

IN JUNE 1985

11....	...	.	2.83A	2.87N	2.87	626	....	....
12....	....	....	2.84A	2.84A	2.74	.619	....	....
13....	....	....	2.65A	2.65A	2.69	.614	1	1
14....	....	2.78B	....	2.78B	2.94	.647	....	1
17....	....	....	2.92A	2.92A	2.87	.641	....	1
18....	....	2.90B	....	2.90B	3.41	.693	....	1
19....	....	3.42B	...	3.41N	3.03	.665	....	1
20....	....	....	....	3.03N	2.85	.640	....	1
21....	....	....	....	2.85N	2.95	.651	....	1
24....	....	....	2.93A	2.95N	2.98	.654	....	1
25....	....	....	2.87A	2.98N	2.95	.652	....	1
26....	....	....	....	2.95N	3.02	.670	....	1
27....	....	....	....	3.02N	2.90	.660	....	1
28....	....	3.08B	....	3.08B	3.24	.697	....	1

IN JULY

1....	..	....	3.17A	3.17A	2.99	.678	....	1
2....	..	....	....	2.99N	3.04	.684	....	1
3....	3.11	3.11	3.11	3.11	3.08	.692	38	39
4....	Exchange Closed; Independence Day							
5....	....	3.12B	....	3.12B	3.47	.729	....	39
8....	....	....	3.39A	3.47N	3.54	.739	....	39
9....	....	3.78B	....	3.78B	3.70	.754	....	39
10....	....	....	....	3.70N	4.22	.794	....	39
11....	....	....	4.16A	4.22N	4.37	.806	....	39
12....	....	4.90B	....	4.90B	5.03	.848	....	39
15....	....	....	....	5.03N	5.03	.847	....	39
16....	....	....	4.90A	5.03N	5.00	.852	....	39
17....	....	5.60B	....	5.60B	5.78	.890	....	39
18....	....	....	5.70A	5.70A	5.00	.853	....	39
19....	....	5.16B	....	5.16B	5.34	.867	....	39
22....	....	....	5.26A	5.34N	5.40	.879	....	39
23....	....	5.54B	....	5.54B	5.44	.878	....	39
24....	....	....	....	5.44N	5.76	.887	....	39
25....	....	....	5.65A	5.76N	5.63	.887	....	39
26....	....	....	5.60A	5.63N	6.37	.914	....	39
29....	....	....	....	6.37N	6.30	.915	....	39
30....	....	6.40B	....	6.40B	6.35	.917	....	39
31....	....	6.81B	....	6.81B	6.85	.931	....	39

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 38 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	6.60A	6.60A	6.10	.909	...	39
2....	....	6.15B	....	6.15B	6.37	.918	...	39
5....	....	....	....	6.37N	6.18	.912	...	33
6....	....	....	5.70A	5.70A	5.34	.882	...	39
7....	....	5.43B	....	5.43B	5.42	.886	...	39
8....	....	5.65B	....	5.65B	5.67	.900	...	39
9....	....	....	....	5.67N	6.28	.919	...	39
12....	....	....	....	6.28N	6.49	.926	...	39
13....	....	6.63B	....	6.63B	6.69	.932	...	39
14....	....	....	6.50A	6.50A	6.52	.926	....	39
15....	....	6.85B	....	6.85B	7.20	.944	....	39
16....	....	....	7.15A	7.20N	7.16	.944	....	39
19....	....	...	...	7.16N	7.26	.948	....	39
20....	....	....	6.74A	6.74A	6.81	.938	...	39
21....	....	....	6.75A	6.81N	7.25	.949	....	39
22....	....	7.35B	....	7.25N	6.95	.942	....	39
23....	....	7.10B	....	7.10B	7.25	.949	....	39
26....	....	....	7.10A	7.10A	6.94	.944	....	39
27....	....	....	6.87A	6.87A	6.76	.940	...	39
28....	...	6.90B	...	6.90B	7.02	.946	....	39
29....	....	....	6.85A	6.85A	6.80	.942	....	39
30....	...	....	6.60A	6.F^A	6.15	.925	...	39

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	5.55A	5.55A	5.40	.897	....	39
4....	5.74	5.74	5.74	5.74	5.66	.908	4	35
5....	5.68	5.68	5.68	5.68	5.15	.888	2	37
6....	4.58	4.58	4.58	4.58	4.61	.857	2	39
9....	....	....	4.34A	4.34A	4.32	.839	...	39
10....	...	4.39B	....	4.32N	4.33	.842	....	39
11....	...	....	....	4.33N	4.20	.836	..	39
12....	4.10	4.40	4.10	4.40	4.42	.847	6	36
13....	4.88	4.88	4.88	4.88	4.82	.873	4	38
16....	4.82	4.82	4.82	4.82	5.26	.897	2	40
17....	5.15	5.15	5.15	5.15	4.96	.883	2	38
18....	4.98	4.98	4.90A	4.98	4.82	.879	2	40
19....	4.92	4.92	4.89	4.89	5.01	.887	10	45
20....	5.30	5.30	5.30	5.30	5.77	.921	....	45
23....	7.65	7.65	7.65	7.65	7.83	.971	9	50
24....	....	....	....	7.83N	7.76	.971	...	50
25....	....	....	....	7.76N	8.35	.978	....	50
26....	...	....	....	8.35N	8.22	.954	....	50
27....	...	8.36B	...	8.22N	8.44	.958	....	50
30....	....	....	....	8.44N	8.18	.955	....	50

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	9.10B	....	9.10B	9.35	.972	....	26
2....	....	....	....	9.35N	9.04	.969	....	26
3....	....	....	....	9.04N	9.45	.974	....	26
4....	....	....	....	9.45N	9.26	.972	....	26
7....	....	....	....	9.26N	8.90	.969	....	....

MARCH 1986 39 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	....	....	2.34A	2.37N	2.37	.557	....	....
12....	....	....	2.25A	2.25A	2.25	.549	2	2
13....	2.18	2.18	2.15A	2.17	2.20	.544	101	101
14....	....	2.28B	...	2.28B	2.42	.578	....	101
17....	....	....	2.40A	2.40A	2.35	.572	....	101
18....	....	2.37B	....	2.37B	2.83	.627	....	101
19....	....	2.85B	...	2.83N	2.50	.597	....	101
20....	....	....	....	2.50N	2.33	.570	....	101
21....	....	2.44B	....	2.44B	2.42	.582	....	101
24....	....	....	2.40A	2.42N	2.41	.584	....	101
25....	....	.	2.33A	2.41N	2.41	.582	...	101
26....	2.40	2.40	2.40	2.40	2.46	.601	1	102
27....	....	....	....	2.46N	2.35	.591	....	102
28....	....	2.50B	....	2.50B	2.64	.621	....	102

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 39 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	....	2.60A	2.60A	2.44	.600	....	102
2....	....	....	....	2.44N	2.48	.608	....	102
3....	....	....	....	2.48N	2.52	.615	....	102
4....	Exchange Closed; Independence Day							
5....	....	2.55B	....	2.55B	2.85	.654	...	102
8....	2.70	2.78B	2.70	2.70	2.92	.666	28	102
9....	....	3.14B	....	3.14B	3.03	.682	....	102
10....	....	....	....	3.03N	3.56	.728	....	102
11....	....	....	3.48A	3.56N	3.66	.742	....	102
12....	....	4.19B	...	4.19B	4.31	.792	....	102
15....	....	....	4.30A	4.31N	4.30	.790	....	102
16....	....	....	4.17A	4.30N	4.26	.796	....	102
17....	4.85	4.85	4.85	4.85	5.00	.844	28	130
18....	....	....	4.93A	4.93A	4.26	.797	....	102
19....	....	4.38B	....	4.38B	4.58	.815	....	102
22....	4.40	4.40	4.35A	4.40	4.69	.829	1	101
23....	....	4.75B	....	4.75B	4.68	.828	....	101
24....	....	....	....	4.68N	4.95	.840	....	101
25....	....	....	4.90A	4.95N	4.84	.839	....	101
26....	....	....	4.81A	4.84N	5.50	.874	....	101
29....	....	....	....	5.50N	5.42	.874	....	101
30....	....	5.45B	....	5.45B	5.45	.877	....	101
31....	....	5.81B	....	5.45N	5.95	.896	....	101

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	5.80A	5.80A	5.25	.867	....	101
2....	....	5.37B	....	5.37B	5.45	.879	....	101
5....	....	....	....	5.45N	5.34	.870	....	101
6....	....	....	4.90A	4.90A	4.55	.831	....	101
7....	....	4.63B	....	4.63B	4.64	.836	....	101
8....	....	4.85B	....	4.85B	4.87	.854	....	101
9....	....	....	....	4.87N	5.40	.879	....	101
12....	....	....	....	5.40N	5.56	.888	....	101
13....	....	5.73B	....	5.73B	5.73	.896	....	101
14....	....	....	5.60A	5.60A	5.65	.888	....	101
15....	....	5.95B	....	5.95B	6.22	.913	....	101
16....	6.15	6.15	6.15	6.15	6.16	.913	1	100
19....	....	....	....	6.16N	6.26	.918	....	100
20....	....	....	5.74A	5.74A	5.85	.904	....	100
21....	....	....	5.75A	5.85N	6.25	.919	....	100
22....	....	6.40B	....	6.25N	5.96	.910	....	100
23....	....	6.10B	....	6.10B	6.25	.920	....	100
26....	....	....	6.10A	6.10A	5.94	.911	....	100
27....	....	....	5.88A	5.88A	5.77	.906	....	100
28....	....	6.10B	....	6.10B	6.03	.915	....	100
29....	....	....	5.90A	5.90A	5.87	.909	....	100
30....	....	....	5.75A	5.75A	5.30	.886	....	100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	4.70A	4.70A	4.58	.847	....	100
4....	....	4.70B	....	4.70B	4.81	.862	....	100
5....	....	....	....	4.81N	4.32	.834	....	100
6....	....	....	....	4.32N	3.84	.794	....	100
9....	....	....	3.58A	3.58A	3.58	.771	....	100
10....	....	3.64B	....	3.58N	3.58	.774	....	100
11....	....	....	....	3.58N	3.46	.767	....	100
12....	....	....	3.36A	3.46N	3.65	.781	....	100
13....	....	3.78B	....	3.78B	4.03	.813	....	100
16....	....	....	....	4.03N	4.44	.845	....	100
17....	....	....	4.35A	4.35A	4.15	.826	....	100
18....	....	....	4.10A	4.10A	4.07	.820	....	100
19....	....	....	....	4.07N	4.19	.830	....	100
20....	....	4.43B	....	4.43B	4.90	.876	....	100
23....	....	6.60B	....	6.60B	6.91	.950	....	100
24....	....	....	....	6.91N	6.85	.949	....	100
25....	....	....	....	6.85N	7.39	.961	....	100
26....	....	....	....	7.39N	7.29	.930	....	100
27....	....	....	....	7.29N	8.49	.935	....	100
30....	....	....	....	8.49N	7.20	.931	....	100

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 39 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	8.10B	—	8.10B	8.36	.955	—	100
2	—	—	—	8.36N	8.04	.960	—	100
3	—	—	—	8.04N	8.45	.958	—	100
4	—	—	—	8.45N	8.26	.965	—	100
7	—	—	—	8.26N	7.90	.960	—	100
8	—	—	—	7.90N	7.78	.948	—	100
9	—	—	—	7.78N	7.70	.947	—	100
10	—	—	—	7.70N	7.32	.940	—	100
11	—	—	—	7.32N	7.64	.947	—	100
14	—	—	—	7.64N	7.50	.946	—	100
15	—	—	—	7.50N	7.48	.946	—	100
16	—	—	—	7.48N	7.04	.937	—	100
17	—	—	—	7.04N	7.83	.964	—	100
18	—	—	—	7.83N	8.02	.968	—	100
21	—	—	—	8.02N	7.91	.966	—	100
22	—	—	—	7.91N	7.96	.974	—	100
23	—	—	—	7.96N	7.86	.973	—	100
24	—	—	—	7.86N	7.63	.970	—	100
25	—	—	—	7.63N	7.61	.970	—	100
28	—	—	—	7.61N	7.80	.974	—	100
29	—	—	—	7.80N	8.32	.980	—	—

MARCH 1986 40 CALLS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	—	—	1.93A	1.94N	1.94	.488	—	—
12	—	—	—	1.94N	1.84	.480	1	1
13	—	—	1.75A	1.75A	1.78	.474	—	1
14	—	1.86B	—	1.86B	1.97	.509	—	1
17	—	—	—	1.97N	1.90	.503	—	1
18	—	1.92B	—	1.92B	2.33	.559	—	1
19	—	2.36B	—	2.33N	2.02	.529	—	1
20	—	—	—	2.02N	1.88	.500	—	1
21	—	—	—	1.88N	1.96	.512	—	1
24	—	—	1.96A	1.96N	1.96	.514	—	1
25	—	—	1.88A	1.96N	1.96	.512	—	1
26	—	—	—	1.95N	1.98	.531	—	1
27	—	—	—	1.98N	1.87	.520	—	1
28	—	2.01B	—	2.01B	2.15	.542	—	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	2.08A	2 [illegible]A	1.96	.519	—	1
2	—	—	—	1.96N	1.99	.528	—	1
3	—	2.00B	—	2.00B	2.03	.536	—	1
4	Exchange Closed, Independence Day							
5	—	2.05B	—	2.05B	2.31	.576	—	1
8	—	—	2.29A	2.31N	2.38	.588	—	1
9	—	2.54B	—	2.54B	2.44	.605	—	1
10	—	—	—	2.44N	2.96	.656	—	1
11	—	—	2.86A	2.96N	3.02	.671	—	1
12	—	3.51B	—	3.51B	3.64	.727	—	1
15	—	—	3.62A	3.62A	3.58	.725	—	1
16	—	—	3.50A	3.58N	3.60	.732	—	1
17	—	4.06B	—	4.06B	4.28	.788	—	1
18	—	—	4.21A	4.21A	3.60	.732	—	1
19	3.68	3.68	3.68	3.68	3.90	.753	5	6
22	—	—	3.82A	3.90N	3.98	.769	—	6
23	—	4.25B	—	4.25B	3.97	.768	—	6
24	—	—	3.96A	3.97N	4.18	.782	—	6
25	—	—	4.16A	4.18N	4.12	.781	—	6
26	—	—	4.09A	4.12N	4.72	.824	—	6
29	—	—	—	4.72N	4.65	.824	—	6
30	4.70	4.75B	4.70	4.70	4.86	.828	5	10
31	—	5.03B	—	5.03B	5.16	.851	—	10

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 40 CALLS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	4.96A	4.96A	4.48	.814	—	10
2	—	4.55B	—	4.55B	4.67	.830	—	10
5	—	—	—	4.67N	4.53	.817	—	10
6	—	—	4.15A	4.15A	3.84	.770	—	10
7	—	3.90B	—	3.90B	3.91	.778	—	10
8	—	4.09B	—	4.08B	4.13	.797	—	10
9	—	—	—	4.13N	4.62	.829	—	10
12	—	—	—	4.62N	4.78	.840	—	10
13	—	4.90B	—	4.90B	4.93	.849	—	10
14	—	—	4.80A	4.80A	4.83	.840	—	10
15	—	5.14B	—	5.14B	5.36	.872	—	10
16	—	—	5.33A	5.36N	5.33	.872	—	10
19	—	—	—	5.33N	5.40	.878	—	10
20	—	—	5.02A	5.02A	5.06	.860	—	10
21	—	—	5.00A	5.06N	5.30	.879	—	10
22	—	5.45B	—	5.30N	5.12	.867	—	10
23	—	5.24B	—	5.24B	5.36	.880	—	10
26	—	—	—	5.36N	5.11	.866	—	10
27	—	—	5.07A	5.07A	4.96	.861	—	10
28	—	5.10B	—	5.10B	5.17	.873	—	10
29	—	—	5.00A	5.00A	4.98	.864	—	10
30	—	—	4.86A	4.86A	4.48	.833	—	10

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	—	—	4.05A	4.05A	3.80	.785	—	10
4	4.03	4.03	4.03	4.03	4.01	.802	4	6
5	4.00	4.00	4.00	4.00	3.58	.768	2	8
6	3.13	3.13	3.13	3.13	3.14	.720	2	10
9	—	—	2.93A	2.93A	2.88	.682	—	10
10	—	2.96B	—	2.89N	2.90	.686	—	10
11	2.78	2.78	2.75A	2.78	2.78	.686	10	20
12	2.70	2.70	2.70	2.70	2.87	.703	—	20
13	—	3.16B	—	3.16B	3.30	.741	—	20
16	—	—	—	3.30N	3.69	.779	2	20
17	—	—	3.62A	3.62A	3.41	.755	—	20
18	—	—	3.40A	3.40A	3.34	.748	—	20
19	—	—	—	3.34N	3.44	.760	—	20
20	—	3.86B	—	3.86B	4.10	.818	—	20
23	—	5.70B	—	5.70B	6.05	.919	—	20
24	—	—	—	6.05N	5.87	.917	—	20
25	—	—	5.90A	5.97N	6.50	.935	—	20
26	—	6.70B	—	6.50N	6.38	.897	—	20
27	—	—	—	6.38N	6.60	.904	—	20
30	—	6.66B	—	6.60N	6.28	.898	—	20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	7.20B	—	7.20B	7.40	.931	—	14
2	—	—	7.23A	7.23A	7.10	.924	—	14
3	—	—	—	7.10N	7.47	.935	—	14
4	—	7.56B	—	7.47N	7.26	.931	—	14
7	—	—	7.06A	7.06A	6.93	.923	—	14
8	—	—	6.86A	6.86A	6.79	.921	—	14
9	—	6.92B	—	6.79N	6.70	.919	—	14
10	—	—	6.37A	6.37A	6.36	.909	—	14
11	—	6.46B	—	6.46B	6.67	.919	—	14
14	—	—	6.63A	6.63A	6.53	.916	—	14
15	—	—	—	6.53N	6.56	.917	—	14
16	—	—	6.20A	6.20A	6.14	.904	—	14
17	—	6.36B	—	6.36B	6.96	.926	—	14
18	—	6.90B	—	6.90B	7.02	.933	—	14
21	—	—	—	7.02N	6.93	.933	—	14
22	—	—	6.90A	6.93N	6.93	.954	—	14
23	—	—	6.85A	6.85A	6.85	.952	—	14
24	—	—	6.76A	6.76A	6.63	.948	—	14
25	—	6.73B	—	6.63N	6.62	.948	—	14
28	—	6.75B	—	6.75B	6.80	.954	—	14
29	—	6.85B	—	6.85B	7.32	.980	—	14
30	—	7.35B	—	7.32N	7.11	.978	—	14
31	—	7.20B	—	7.13B	7.18	.979	—	14

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 40 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	7.23B	—	7.18N	7.62	984	—	14
4	—	—	—	7.62N	7.44	983	—	14
5	—	—	—	7.44N	7.20	981	—	14
6	—	—	—	7.20N	7.47	984	—	14
7	—	—	—	7.47N	6.90	978	—	14
8	—	—	—	6.90N	7.10	981	—	4
11	—	—	—	7.10N	7.15	983	—	4
12	—	7.25B	7.05A	7.25B	7.45	986	—	4
13	—	—	7.38A	7.38A	7.18	984	—	4
14	—	—	—	7.18N	7.29	985	—	4
15	—	—	—	7.29N	7.19	985	—	4
18	—	—	—	7.19N	7.42	988	—	4
19	—	—	—	7.42N	7.37	988	—	4
20	—	—	—	7.37N	7.29	987	—	4
21	—	7.61B	—	7.61B	7.92	982	—	4
22	—	—	7.89A	7.92N	8.20	994	—	4
25	—	—	—	8.20N	8.23	994	—	9
26	—	8.42B	8.02A	8.42B	8.41	986	—	9
27	—	—	—	8.41N	8.30	985	—	4
28	Exchange Closed: Thanksgiving Day							
29	—	—	—	8.30N	8.70	997	—	4

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	—	—	—	8.70N	8.36	996	—	4
3	—	—	8.00A	8.00A	7.92	995	—	4
4	8.34	8.34	8.34	8.34	8.33	996	10	12
5	—	—	8.20A	8.33N	8.29	996	—	12
6	—	—	8.15A	8.15A	7.96	995	—	4
9	—	—	—	7.96N	7.82	995	—	4
10	—	—	—	7.82N	7.63	995	—	4
11	—	—	—	7.63N	7.66	995	—	4
12	—	8.00B	—	7.79B	7.83	996	—	4
13	—	—	—	7.83N	7.85	996	—	4
16	—	—	—	7.85N	8.14	997	—	4
17	—	—	—	8.14N	7.86	997	—	4
18	—	—	7.56A	7.56A	7.49	996	—	4
19	—	—	—	7.49N	7.73	997	—	4
20	—	—	—	7.73N	7.87	997	—	4
23	—	—	—	7.87N	7.74	997	—	4
24	—	—	—	7.74N	7.80	998	—	4
25	Exchange Closed: Christmas							
26	—	—	—	7.90N	7.77	998	—	4
27	—	—	—	7.77N	8.62	999	—	4
30	—	—	—	8.62N	8.71	999	—	4
31	—	—	—	8.71N	9.08	999	—	4

MARCH 1986 41 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	2.80	2.85	2.80	2.85	3.04	656	20	20
15	—	—	3.02A	3.02A	2.95	653	5	25
16	3.00	3.00	2.92A	3.00	3.00	660	5	30
17	3.30	3.30	3.30	3.30	3.60	724	20	50
18	—	—	3.56A	3.56A	3.00	660	—	50
19	3.00	3.04B	3.00	3.00	3.21	684	5	55
22	—	—	3.19A	3.21N	3.32	701	—	55
23	—	3.58B	—	3.58B	3.33	700	—	55
24	—	—	3.31A	3.33N	3.50	716	—	55
25	—	—	—	3.50N	3.48	715	—	55
26	—	—	3.41A	3.48N	3.98	764	—	55
29	4.11	4.11	4.11	4.11	3.94	764	5	60
30	—	4.02B	—	4.02B	3.96	768	—	60
31	—	4.29B	—	4.29B	4.38	796	—	60

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 41 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	4.20A	4.20A	3.78	.752	—	60
2	—	3.86B	—	3.86B	3.96	.770	—	60
5	—	—	—	3.96N	3.79	.756	—	60
6	—	—	3.53A	3.53A	3.18	.699	—	60
7	—	3.24B	—	3.24B	3.25	.708	—	60
8	—	3.42B	—	3.42B	3.45	.731	—	60
9	—	—	—	3.45N	3.90	.768	—	60
12	—	—	—	3.90N	4.05	.781	—	60
13	—	4.15B	—	4.15B	4.18	.793	—	60
14	—	—	4.06A	4.06A	4.08	.780	—	60
15	—	4.36B	—	4.36B	4.58	.820	—	60
16	—	—	4.55A	4.58N	4.57	.820	—	60
19	—	4.58B	—	4.58B	4.65	.827	—	60
20	—	—	4.21A	4.21A	4.30	.804	—	60
21	—	—	4.25A	4.30N	4.55	.828	—	60
22	—	4.65B	—	4.55N	4.36	.813	—	60
23	—	4.45B	—	4.45B	4.61	.829	—	60
26	—	—	4.60A	4.60A	4.36	.814	—	60
27	—	—	4.31A	4.31A	4.18	.804	—	60
28	—	4.29B	—	4.29B	4.38	.819	—	60
29	—	—	4.26A	4.26A	4.18	.808	—	60
30	—	—	4.10A	4.10A	3.73	.770	—	60

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	—	—	3.30A	3.30A	3.10	.711	—	60
4	—	3.20B	—	3.20B	3.29	.732	—	60
5	—	—	—	3.29N	2.80	.662	—	60
6	2.49	2.49	2.49	2.49	2.52	.636	25	70
9	2.39	2.39	2.36	2.35	2.28	.606	15	65
10	2.30	2.36B	2.30	2.30	2.30	.609	5	60
11	2.23	2.36B	2.15	2.15	2.20	.599	15	55
12	2.40	2.40	2.16A	2.35	2.36	.616	2	56
13	—	2.45B	—	2.45B	2.66	.658	—	56
16	—	—	—	2.65N	3.00	.701	—	56
17	—	—	2.96A	2.96A	2.75	.674	—	55
18	—	—	2.70A	2.70A	2.70	.666	—	55
19	—	—	2.69A	2.70N	2.78	.679	—	55
20	—	2.95B	—	2.96B	3.39	.747	—	55
23	—	4.90B	—	4.90B	5.22	.875	—	55
24	—	—	—	5.22N	5.15	.873	—	55
25	—	—	5.10A	5.15N	5.68	.898	—	55
26	—	5.75B	—	5.68N	5.54	.865	—	55
27	—	—	—	5.54N	5.75	.864	—	55
30	—	—	—	5.75N	5.44	.868	—	55

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	6.25B	—	6.25B	6.48	.899	—	45
2	—	—	6.40A	6.40A	6.18	.890	—	45
3	—	—	6.15A	6.18N	6.56	.903	—	45
4	—	—	—	6.56N	6.27	.898	—	45
7	—	—	6.10A	6.10A	6.04	.888	—	45
8	—	—	5.94A	5.94A	5.88	.885	—	45
9	—	6.00B	—	5.88N	5.78	.862	—	45
10	—	—	5.45A	5.45A	5.48	.869	—	45
11	—	5.56B	—	5.56B	5.77	.882	—	45
14	—	—	5.73A	5.73A	5.63	.877	—	45
15	—	—	—	5.63N	5.64	.878	—	45
16	—	—	5.30A	5.30A	5.23	.861	—	45
17	—	5.45B	—	5.45B	5.97	.893	—	45
18	—	6.00B	—	6.00B	6.12	.900	—	45
21	—	—	—	6.12N	6.02	.899	—	45
22	—	—	5.95A	6.02N	6.02	.924	—	45
23	—	—	5.92A	5.92A	5.92	.922	—	45
24	—	—	5.83A	5.83A	5.70	.915	—	45
25	—	5.80B	—	5.70N	5.70	.915	—	45
28	—	—	—	5.70N	5.86	.924	—	45
29	—	—	—	5.86N	6.35	.961	—	45
30	—	—	—	6.35N	6.14	.957	—	45
31	—	6.18B	—	6.16B	6.20	.959	—	45

SWISS FRANC OPTION ON FUTURES—CALLS

MARCH 1986 41 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	6.21B	—	6.20N	6.62	968	—	45
4	—	—	—	6.62N	6.44	966	—	45
5	—	—	—	6.44N	6.20	962	—	45
6	—	—	—	6.20N	6.47	968	—	45
7	—	—	—	6.47N	5.90	956	—	45
8	—	—	—	5.90N	6.10	962	—	45
11	—	—	—	6.10N	6.15	964	—	45
12	—	6.28B	6.05A	6.28B	6.45	971	—	45
13	—	—	6.38A	6.38A	6.18	966	—	45
14	—	—	—	6.18N	6.29	969	—	45
15	—	—	—	6.29N	6.19	967	—	45
18	—	—	—	6.19N	6.42	973	—	45
19	—	—	—	6.42N	6.37	973	—	45
20	—	—	—	6.37N	6.25	971	—	45
21	—	6.61B	—	6.61B	6.92	982	—	45
22	—	—	6.89A	6.92N	7.20	985	—	45
25	—	—	—	7.20N	7.23	987	—	45
26	—	7.42B	7.02A	7.42B	7.41	989	—	2
27	—	—	—	7.41N	7.30	988	—	2
28	Exchange Closed; Thanksgiving Day							
29	—	—	—	7.30N	7.70	991	—	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	—	—	7.20A	7.20A	7.35	990	—	2
3	—	—	7.00A	7.00A	6.92	987	—	2
4	7.33	7.33	7.31	7.31	7.33	991	2	4
5	—	—	7.20A	7.33N	7.29	990	—	3
6	—	—	7.15A	7.15A	6.96	988	—	2
9	—	—	—	6.96N	6.82	988	—	2
10	—	—	—	6.82N	6.63	987	—	2
11	—	—	—	6.63N	6.65	987	—	2
12	—	7.00B	—	6.78B	6.83	989	—	2
13	—	—	—	6.83N	6.85	990	—	2
16	—	—	—	6.85N	7.14	993	—	2
17	—	—	—	7.14N	6.88	991	—	2
18	—	—	6.55A	6.55A	6.49	988	—	2
19	—	—	—	6.49N	6.73	991	—	2
20	—	—	—	6.73N	6.87	992	—	2
23	—	—	—	6.87N	6.74	992	—	2
24	—	—	—	6.74N	6.90	994	—	2
25	Exchange Closed; Christmas							
26	—	—	—	6.90N	6.77	993	—	2
27	—	—	—	6.77N	7.62	997	—	2
30	—	—	—	7.62N	7.71	998	—	2
31	—	—	—	7.71N	8.08	998	—	2

MARCH 1986 42 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	1.73	1.73	1.73	1.73	1.57	.447	3	3
10	—	—	—	1.57N	1.98	.499	—	3
11	1.91	1.91	1.91	1.91	2.01	.516	1	4
12	2.25	2.35	2.25	2.35	2.51	.580	26	25
15	—	—	—	2.51N	2.45	.576	—	29
16	2.48	2.48	2.39A	2.46	2.48	.584	16	39
17	2.70	2.91	2.70	2.91	3.00	.653	26	63
18	—	—	2.96A	2.96A	2.48	.584	—	63
19	—	—	—	2.48N	2.64	.609	—	63
22	—	—	2.63A	2.64N	2.75	.627	—	63
23	—	2.97B	—	2.97B	2.75	.625	—	63
24	—	—	2.74A	2.75N	2.87	.643	—	63
25	—	—	—	2.87N	2.87	.642	—	63
26	—	—	2.84A	2.87N	3.35	.697	—	63
29	—	—	—	3.35N	3.30	.696	—	63
30	—	—	—	3.30N	3.30	.701	—	63
31	—	3.61B	—	3.61B	3.65	.733	—	63

SWISS FRANC OPTION ON FUTURES—CALLS

MARCH 1986 42 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	3.50A	3.50A	3.14	.682	—	63
2	—	3.20B	—	3.20B	3.30	.702	—	63
5	—	—	—	3.30N	3.12	.685	—	63
6	—	—	2.88A	2.88A	2.60	.622	—	63
7	—	2.66B	—	2.66B	2.66	.630	—	63
8	—	2.81B	—	2.81B	2.84	.657	—	63
9	—	—	—	2.84N	3.25	.698	—	63
12	—	—	—	3.25N	3.38	.713	—	63
13	—	3.46B	—	3.46B	3.50	.726	—	63
14	—	—	3.35A	3.35A	3.36	.712	—	63
15	—	3.62B	—	3.62B	3.87	.758	—	63
16	—	—	3.84A	3.87N	3.86	.758	—	63
19	—	—	—	3.86N	3.91	.766	—	63
20	—	—	3.55A	3.55A	3.61	.738	—	63
21	—	—	3.55A	3.61N	3.82	.767	—	63
22	—	3.90B	—	3.82N	3.63	.748	—	63
23	3.84	3.84	3.84	3.84	3.89	.768	1	64
26	—	—	3.85A	3.85A	3.64	.749	—	64
27	—	—	3.60A	3.60A	3.48	.738	—	64
28	—	3.59B	—	3.59B	3.66	.755	—	64
29	—	—	3.50A	3.50A	3.47	.742	—	64
30	—	—	3.35A	3.35A	3.06	.697	—	64

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	—	—	2.68A	2.68A	2.49	.630		64
4	—	2.57B	—	2.57B	2.65	.653	—	64
5	2.27	2.33	2.27	2.33	2.31	.608	1	63
6	1.98	2.08	1.98	2.08	1.98	.548	47	72
9	1.85	1.92	1.85	1.85	1.80	.515	31	82
10	1.91	1.91	1.80	1.80	1.80	.519	14	85
11	1.80	1.85	1.71	1.72	1.70	.508	26	80
12	1.65	1.90B	1.65	1.88	1.84	.526	6	84
13	—	2.14B	—	2.14B	2.09	.570	—	84
16	2.36	2.36	2.36	2.36	2.39	.616	1	85
17	2.40	2.42B	2.29A	2.29A	2.18	.585	8	85
18	—	—	2.15A	2.18N	2.13	.577	—	85
19	2.21	2.21	2.21	2.21	2.20	.591	1	86
20	—	2.45B	—	2.45B	2.73	.666	—	85
23	4.15	4.24	4.15	4.24	4.45	.820	9	78
24	4.30	4.30	4.23	4.23	4.42	.816	10	69
25	4.20	4.22	4.20	4.22	4.84	.849	6	70
26	5.03	5.03	5.03	5.03	4.74	.804	1	70
27	4.75	4.75	4.75	4.75	4.94	.816	1	69
30	—	4.95B	4.68A	4.68A	4.66	.805	—	68

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.15	5.46	5.15	5.46	5.63	.858	4	67
2	—	—	5.50A	5.50A	5.36	.846	—	66
3	—	—	5.35A	5.36N	5.66	.864	—	66
4	—	—	5.30A	5.30A	5.41	.857	—	66
7	—	—	5.13A	5.25A	5.15	.843	—	66
8	5.00	5.07	5.00	5.07	5.00	.839	1	66
9	—	5.14B	—	5.00N	4.94	.836	1	66
10	4.62	4.62	4.62	4.62	4.63	.818	2	63
11	—	4.70B	—	4.70B	4.90	.835	—	63
14	—	—	4.86A	4.86A	4.79	.828	—	63
15	—	—	—	4.79N	4.79	.830	—	63
16	—	—	4.45A	4.45A	4.42	.808	—	63
17	—	4.55B	—	4.55B	5.08	.848	—	63
18	—	5.10B	—	5.10B	5.22	.857	—	63
21	—	—	—	5.22N	5.13	.854	—	62
22	—	—	5.07A	5.13N	5.11	.882	—	62
23	5.00	5.00	5.00	5.00	5.00	.879	1	61
24	—	—	4.95A	4.95A	4.81	.870	—	61
25	4.92	4.92	4.92	4.92	4.82	.870	2	60
28	—	4.94B	—	4.94B	4.97	.881	—	60
29	—	—	—	4.97N	5.41	.929	—	60
30	—	—	—	5.41N	5.25	.923	—	60
31	—	5.30B	—	5.25N	5.28	.926	—	60

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 42 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.59B	....	5.59B	5.70	.941	....	60
4	....	....	5.57A	5.57A	5.49	.938	....	60
5	....	....	5.27A	5.27A	5.28	.930	....	60
6	5.46	5.46	5.46	5.46	5.51	.940	1	59
7	....	....	....	5.51N	4.98	.921	....	59
8	....	5.16B	....	5.16B	5.13	.929	....	59
11	....	5.16B	....	5.13N	5.12	.933	....	59
12	....	5.30B	....	5.30B	5.51	.944	....	59
13	....	....	5.47A	5.47A	5.24	.936	....	59
14	....	5.28B	....	5.28B	5.34	.940	....	59
15	....	....	....	5.34N	5.23	.938	....	59
18	....	....	....	5.23N	5.45	.947	....	59
19	....	....	....	5.45N	5.41	.947	....	59
20	....	....	....	5.41N	5.27	.944	....	59
21	....	5.63B	....	5.63B	5.92	.962	....	59
22	5.84	6.00	5.84	6.00	6.20	.969	3	56
25	....	....	....	6.20N	6.23	.971	....	56
26	....	6.43B	6.02A	6.42B	6.41	.975	....	55
27	....	....	....	6.41N	6.30	.974	....	55
28	Exchange Closed; Thanksgiving Day							
29	....	....	....	6.30N	6.70	.981	....	55

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	6.20A	6.20A	6.35	.977	....	55
3	....	....	6.00A	6.00A	5.92	.970	....	55
4	....	....	....	5.92N	6.33	.978	....	55
5	....	....	6.20A	6.33N	6.29	.978	....	55
6	....	....	6.15A	6.15A	5.96	.973	....	55
9	....	....	....	5.96N	5.82	.972	....	55
10	....	....	....	5.82N	5.63	.969	....	55
11	5.56	5.56	5.56	5.55	5.66	.970	1	55
12	....	6.00B	....	5.78B	5.83	.974	....	55
13	....	....	....	5.83N	5.85	.975	....	55
16	....	....	....	5.85N	6.14	.982	....	55
17	....	....	6.06A	6.05A	5.98	.978	....	55
18	6.10	6.10	5.56A	5.55A	5.49	.972	....	55
19	....	....	....	5.49N	5.73	.977	....	55
20	....	....	....	5.73N	5.87	.980	....	55
23	5.91	5.91	5.91	5.91	5.74	.980	20	62
24	....	....	....	5.74N	5.90	.983	....	62
25	Exchange Closed; Christmas							
26	....	....	....	5.90N	5.78	.982	....	62
27	....	....	....	5.78N	6.62	.992	....	62
30	....	....	....	6.62N	6.71	.993	....	62
31	....	....	....	6.71N	7.08	.996	....	62

MARCH 1986 43 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	1.83	1.83	1.83	1.83	2.06	.503	25	25
15	....	....	....	2.06N	2.00	.499	....	25
16	2.00	2.00	1.94A	1.95	2.02	.506	7	32
17	2.30	2.30	2.30	2.30	2.48	.578	....	32
18	....	....	2.45A	2.45A	2.02	.506	20	52
19	....	2.24B	....	2.02N	2.14	.532	....	52
22	2.14	2.14	2.14	2.14	2.22	.550	1	53
23	....	2.40B	....	2.40B	2.24	.548	....	53
24	....	....	....	2.24N	2.33	.566	....	53
25	2.25	2.25	2.25	2.25	2.34	.565	....	53
26	....	....	2.33A	2.34N	2.75	.624	2	55
29	2.88	2.90B	2.88	2.88	2.72	.623	1	53
30	2.93	2.93	2.93	2.93	2.69	.627	....	53
31	....	2.98B	....	2.98B	3.01	.662	1	54

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 43 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.75	2.75	2.75	2.75	2.58	.607	2	55
2	....	2.60B	....	2.60B	2.72	.626	....	55
5	2.62	2.62	2.62	2.62	2.52	.609	1	56
6	....	....	2.14A	2.14A	2.09	.542	....	56
7	....	2.13B	....	2.13B	2.15	.560	....	56
8	2.33	2.33	2.33	2.33	2.30	.578	10	56
9	....	....	....	2.30N	2.66	.623	....	56
12	....	....	....	2.66N	2.78	.639	....	56
13	....	2.81B	....	2.81B	2.89	.653	....	56
14	2.73	2.73	2.73	2.73	2.74	.637	....	56
15	....	2.97B	....	2.97B	3.24	.688	2	56
16	3.24	3.24	3.18A	3.24	3.22	.686	1	56
19	3.22	3.22	3.22	3.22	3.25	.697	1	56
20	....	....	2.90A	2.90A	2.99	.655	....	55
21	....	....	2.92A	2.99N	3.15	.697	....	55
22	....	3.25B	....	3.15N	2.98	.676	....	55
23	....	3.12B	....	3.12B	3.24	.698	....	55
26	2.92	2.92	2.92	2.92	3.01	.676	2	57
27	....	....	2.98A	2.98A	2.86	.663	....	56
28	....	2.95B	....	2.95B	3.01	.682	....	55
29	2.85	2.85	2.85	2.85	2.81	.667	1	56
30	....	....	2.71A	2.71A	2.45	.617	....	56

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	2.10A	2.10A	1.95	.544	....	55
4	....	2.03B	....	2.03B	2.09	.568	....	55
5	2.08	2.08	2.08	2.08	1.80	.521	1	55
6	1.53	1.56	1.53	1.56	1.53	.460	16	56
9	1.47	1.58	1.43	1.43	1.40	.426	24	64
10	1.45	1.47	1.38	1.38	1.36	.429	14	69
11	1.33	1.34	1.29	1.29	1.30	.418	12	71
12	1.27	1.59B	1.26A	1.59B	1.42	.436	1	72
13	1.70	1.70	1.67	1.66	1.63	.480	3	73
16	1.72	1.86	1.58	1.86	1.88	.526	3	75
17	1.71	1.71	1.71	1.71	1.70	.495	2	75
18	1.73	1.73	1.63	1.69	1.67	.485	13	71
19	1.67@.66	1.74	1.66	1.74	1.71	.500	19	80
20	2.11	2.11	2.11	2.11	2.17	.578	1	79
23	3.56	3.80B	3.45	3.65	3.73	.752	6	76
24	3.50	3.63B	3.50	3.63B	3.88	.748	2	76
25	3.68	4.00	3.62A	4.00	4.10	.787	4	73
26	4.35	4.35	3.90	3.90	4.01	.746	4	70
27	3.96@.95	3.96	3.96	3.96	4.19	.759	2	68
30	4.15	4.20B	3.90	3.90	3.92	.745	5	61

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.01	4.60B	4.01	4.60B	4.82	.809	1	60
2	4.70	4.70	4.70	4.70	4.56	.794	1	60
3	....	....	4.55A	4.56N	4.84	.815	....	60
4	4.80	4.90B	4.51A	4.51A	4.62	.806	4	56
7	4.40	4.40	4.40	4.40	4.37	.790	2	56
8	4.34	4.34	4.30A	4.34	4.25	.784	1	55
9	4.26	4.36B	4.22	4.22	4.13	.780	2	56
10	....	....	4.10A	4.10A	3.84	.750	....	55
11	....	3.90B	....	3.90B	4.11	.778	....	55
14	....	....	4.08A	4.08A	3.99	.770	....	55
15	....	....	....	3.99N	3.99	.772	....	55
16	3.73	3.73	3.54	3.54	3.66	.746	4	53
17	4.12	4.12	4.12	4.12	4.27	.793	1	53
18	4.37	4.37	4.37	4.37	4.41	.804	1	53
21	....	....	4.35A	4.35A	4.30	.800	....	53
22	....	....	4.25A	4.30N	4.29	.828	....	53
23	4.11	4.11	4.11	4.11	4.17	.823	2	53
24	....	....	4.10A	4.10A	3.97	.811	....	53
25	....	4.07B	....	3.97N	3.99	.811	....	53
28	....	4.02B	....	4.02B	4.11	.825	....	53
29	4.50	4.50	4.50	4.50	4.55	.863	1	53
30	....	....	....	4.55N	4.36	.873	....	53
31	4.53	4.53	4.43A	4.53	4.41	.877	4	57

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 43 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	4.72B	....	4.72B	4.63	.900	....	57
4....	....	....	4.70A	4.70A	4.60	.904	....	57
5....	....	....	4.39A	4.39A	4.41	.883	....	57
6....	....	4.55B	....	4.55B	4.63	.897	....	56
7....	....	....	....	4.63N	4.12	.866	....	56
8....	....	4.28B	....	4.28B	4.27	.880	....	56
11....	....	....	4.20A	4.27N	4.32	.886	....	56
12....	4.28	4.45	4.25A	4.45	4.61	.901	2	57
13....	....	....	4.52A	4.52A	4.35	.889	....	56
14....	....	4.38B	....	4.38B	4.43	.896	....	56
15....	....	....	....	4.43N	4.33	.892	....	56
18....	....	....	....	4.33N	4.55	.906	....	56
19....	4.72	4.72	4.40A	4.40A	4.47	.904	1	55
20....	....	....	....	4.47N	4.34	.899	....	55
21....	....	4.70B	....	4.70B	4.94	.929	....	55
22....	....	....	....	4.94N	5.23	.940	....	55
25....	....	....	....	5.23N	5.26	.943	....	55
26....	5.47	5.47	5.10A	5.47	5.43	.950	4	55
27....	....	....	....	5.43N	5.32	.947	....	55
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	5.32N	5.70	.960	....	55

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	5.12	5.15B	5.12	5.15B	5.37	.953	2	56
3....	....	....	5.00A	5.00A	4.96	.940	....	55
4....	....	....	....	4.96N	5.36	.954	....	55
5....	....	....	5.20A	5.36N	5.31	.954	....	55
6....	....	....	5.15A	5.15A	4.97	.944	....	55
9....	....	....	....	4.97N	4.86	.942	....	55
10....	4.75	4.78	4.75	4.76	4.65	.937	1	56
11....	4.31	4.52B	4.31	4.48	4.69	.938	5	59
12....	....	5.00B	....	4.78B	4.86	.946	1	59
13....	....	....	....	4.86N	4.88	.947	....	59
16....	....	....	....	4.88N	5.14	.959	....	59
17....	....	....	5.05A	5.05A	4.88	.952	....	59
18....	....	....	4.55A	4.55A	4.51	.940	....	59
19....	....	....	....	4.51N	4.73	.950	....	59
20....	4.83	4.83	4.83	4.83	4.87	.955	2	59
23....	....	....	....	4.87N	4.74	.954	....	59
24....	....	....	....	4.74N	4.90	.960	....	59
25....	Exchange Closed; Christmas							
26....	....	....	....	4.90N	4.79	.958	....	59
27....	....	....	....	4.79N	5.62	.979	....	59
30....	5.64	5.64	5.63A	5.63A	5.71	.982	1	59
31....	....	....	....	5.71N	6.08	.987	....	59

MARCH 1986 44 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	1.52	1.60	1.52	1.60	1.62	.430	15	15
17....	1.86	1.86	1.85	1.85	2.01	.502	10	25
18....	....	....	2.00A	2.00A	1.62	.430	....	25
19....	....	....	....	1.62N	1.74	.455	....	25
22....	....	....	1.72A	1.74N	1.86	.473	....	25
23....	1.98	1.98	1.98	1.98	1.80	.471	2	26
24....	....	....	....	1.80N	1.89	.489	....	26
25....	1.83	1.83	1.83	1.83	1.88	.487	1	27
26....	1.85	2.12B	1.82	2.12B	2.22	.547	2	29
29....	....	2.36B	....	2.22N	2.21	.546	....	29
30....	2.34	2.34	2.20	2.20	2.17	.551	4	31
31....	....	2.43B	....	2.43B	2.45	.568	....	31

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 44 CALLS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.35A	2.35A	2.08	.529	....	31
2....	2.15	2.15	2.15	2.15	2.21	.551	5	33
5....	2.10	2.10	2.10	2.10	2.02	.530	1	34
6....	1.90	1.90	1.80	1.80	1.85	.483	5	35
7....	1.79	1.79	1.79	1.79	1.70	.470	1	36
8....	1.88	1.88	1.88	1.88	1.84	.486	100	127
9....	1.79	1.88	1.79	1.88	2.15	.544	3	130
12....	2.16	2.16	2.14	2.14	2.26	.560	4	132
13....	2.28	2.28	2.28	2.28	2.35	.575	7	135
14....	2.24	2.24	2.24	2.24	2.20	.558	2	137
15....	....	2.40B	....	2.40B	2.67	.612	2	139
16....	....	....	2.63A	2.67N	2.65	.612	....	139
19....	....	....	....	2.65N	2.66	.621	....	139
20....	2.40	2.40	1.90A	2.40	2.44	.587	2	141
21....	....	....	2.37A	2.44N	[illegible]	.621	....	141
22....	....	2.60B	....	2.58N	2.41	.596	....	141
23....	2.62	2.62	2.62	2.62	2.65	.621	2	143
26....	2.65	2.65	2.30	2.50	2.44	.587	14	150
27....	2.02	2.08	2.02	2.08	2.30	.583	7	148
28....	2.35	2.38	2.35	2.38	2.44	.603	8	156
29....	2.23	2.23	2.18	2.18	2.25	.587	6	157
30....	1.95	1.97	1.91	1.97	1.94	.534	10	162

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.57	1.57	1.54	1.54	1.50	.458	9	164
4....	1.65	1.65	1.60	1.62B	1.62	.482	5	167
5....	1.60	1.62	1.41	1.41	1.38	.436	10	170
6....	1.17	1.27	1.15	1.27	1.18	.375	53	175
9....	1.10	1.16	1.09A	1.16	1.03	.343	24	188
10....	1.06	1.11	1.06	1.10	1.04	.345	7	186
11....	1.10	1.10	.96	.96	.97	.335	11	193
12....	.96	1.10	.96	1.10	1.08	.351	11	198
13....	1.40	1.40	1.32	1.32	1.26	.383	5	203
16....	1.35	1.42	1.22	1.42	1.46	.438	4	207
17....	1.40	1.40	1.35	1.35	1.31	.406	106	140
18....	1.26	1.33	1.26	1.27A	1.28	.397	9	140
19....	1.30	1.33	1.30	1.31	1.32	.411	4	141
20....	1.52	1.71	1.52	1.71	1.70	.488	8	148
23....	2.90	3.16	2.85	3.16	3.10	.675	18	138
24....	3.00	3.00	2.90	2.90	3.05	.670	16	139
25....	3.00	3.28	2.98A	3.28	3.41	.715	6	136
26....	3.48	3.55B	3.20A	3.25	3.32	.680	3	133
27....	3.44	3.44	3.33	3.33	3.51	.695	2	133
30....	3.46	3.46	3.15	3.15	3.25	.679	4	132

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.40	3.73	3.40	3.73	4.06	.751	4	124
2....	3.90	3.90	3.89A	3.89A	3.81	.734	....	124
3....	3.99	4.04	3.80A	4.04	4.06	.758	3	122
4....	3.85	4.14B	3.73	3.73	3.89	.746	2	122
7....	3.57	3.63	3.57	3.63	3.63	.728	3	121
8....	....	....	3.58A	3.58A	3.53	.721	1	121
9....	....	3.58B	....	3.53N	3.40	.717	....	117
10....	3.38	3.38	3.10	3.10	3.12	.693	11	113
11....	....	3.20B	....	3.20B	3.37	.714	....	113
14....	....	....	3.33A	3.33A	3.27	.704	....	109
15....	3.19	3.19	3.19	3.19	3.26	.706	1	109
16....	3.01	3.01	3.01	3.01	2.96	.677	1	108
17....	....	3.10B	....	3.10B	3.52	.730	....	108
18....	3.50	3.50	3.48	3.48	3.66	.742	6	106
21....	3.48	3.48	3.48	3.48	3.54	.737	2	103
22....	3.33	3.33	3.33	3.33	3.52	.762	10	103
23....	....	....	3.42A	3.42A	3.40	.756	....	103
24....	3.16	3.16	3.16	3.16	3.21	.741	2	103
25....	3.30	3.30	3.30	3.30	3.23	.740	4	97
28....	....	3.27B	....	3.27B	3.32	.756	....	98
29....	....	3.36B	....	3.36B	3.73	.820	....	98
30....	....	....	....	3.73N	3.56	.806	....	98
31....	....	3.66B	....	3.55N	3.61	.812	....	98

SWISS FRANC OPTION ON FUTURES—CALLS

MARCH 1986 44 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.61	3.90B	3.61	3.90B	3.99	.841	2	98
4....	....	....	3.86A	3.86A	3.78	833	....	98
5....	3.58	3.58	3.58	3.58	3.61	818	1	98
6....	....	3.72B	....	3.72B	3.79	836	....	98
7....	....	....	3.36A	3.40A	3.32	798	....	98
8....	3.47	3.47	3.47	3.47	3.46	813	1	98
11....	....	....	3.38A	3.46N	3.50	820	....	98
12....	....	3.57B	....	3.57B	3.74	841	....	98
13....	....	....	3.70A	3.70A	3.52	824	....	98
14....	....	3.56B	....	3.56B	3.59	832	....	98
15....	....	....	....	3.59N	3.48	826	....	98
18....	....	3.50B	....	3.50B	3.67	845	....	98
19....	3.62	3.62	3.55	3.55	3.61	843	2	98
20....	....	3.80B	3.60A	3.60A	3.48	835	....	98
21....	3.89	3.90	3.89	3.90	4.09	878	3	97
22....	4.16	4.31B	4.05A	4.31B	4.33	894	1	96
25....	4.29	4.30	4.29	4.30	4.35	899	14	94
26....	4.50	4.54	4.24A	4.54	4.52	900	3	93
27....	....	....	4.43A	4.43A	4.43	904	8	101
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	4.43N	4.78	924	....	93

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	4.36	4.36	4.30A	4.36	4.46	912	1	93
3....	....	....	4.15A	4.15A	4.05	891	....	93
4....	4.46	4.45	4.45	4.45	4.44	914	1	91
5....	....	....	4.28A	4.44N	4.39	912	....	91
6....	....	....	4.24A	4.24A	4.07	897	....	91
9....	....	....	....	4.07N	3.92	893	....	91
10....	3.85	3.85	3.85	3.85	3.75	883	2	92
11....	3.42	3.60B	3.42	3.60B	3.77	886	1	92
12....	....	4.00B	....	3.78B	3.93	897	....	92
13....	....	....	....	3.93N	3.98	900	....	92
16....	....	....	....	3.98N	4.20	918	....	92
17....	....	....	4.06A	4.06A	3.98	908	....	92
18....	....	....	3.65A	3.65A	3.58	885	....	92
19....	....	....	....	3.58N	3.78	901	....	92
20....	....	....	....	3.78N	3.95	910	....	92
23....	....	....	....	3.95N	3.76	907	....	92
24....	....	....	....	3.76N	3.92	917	....	92
25....	Exchange Closed; Christmas							
26....	....	....	....	3.92N	3.82	913	....	92
27....	....	....	....	3.82N	4.62	951	....	92
30....	4.64	4.64	4.62A	4.62A	4.71	957	1	91
31....	....	....	....	4.71N	5.08	988	....	91

MARCH 1986 45 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	1.45	1.45	1.45	1.45	1.49	412	....	....
26....	....	1.61B	....	1.61B	1.80	471	2	2
29....	1.90	1.90	1.82A	1.90	1.77	489	....	2
30....	1.80	1.80	1.80	1.80	1.75	474	1	3
31....	1.95	1.96B	1.95	1.95	1.99	511	21	22

SWISS FRANC OPTION ON FUTURES—CALLS

MARCH 1986 45 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.70	1.70	1.68A	1.68A	1.66	.452	1	22
2....	1.74	1.86	1.73	1.86	1.78	.474	5	28
5....	1.75	1.75	1.63	1.63	1.60	.452	23	27
6....	....	....	1.40A	1.40A	1.29	.386	....	27
7....	1.40	1.40	1.40	1.40	1.33	.392	2	29
8....	....	1.42B	....	1.42B	1.44	.420	....	27
9....	....	....	....	1.44N	1.71	.466	....	27
12....	1.77	1.77	1.77	1.77	1.80	.481	1	27
13....	....	1.83B	....	1.83B	1.98	.496	....	27
14....	1.84	1.84	1.78	1.81	1.75	.478	5	29
15....	1.99	2.14	1.98	2.14	2.17	.534	33	49
16....	2.14	2.24	2.14	2.24	2.15	.534	5	54
19....	2.18	2.18	2.18	2.18	2.15	.542	2	56
20....	2.01	2.01	1.91A	1.98	1.97	.506	3	59
21....	2.00	2.00	1.91A	2.00	2.06	.541	4	63
22....	....	2.10B	....	2.05N	1.92	.517	....	63
23....	2.15	2.15	2.15	2.15	2.14	.541	....	63
26....	2.06	2.06	1.81	1.83	1.95	.518	15	69
27....	1.90	1.90	1.58	1.78B	1.82	.501	18	81
28....	1.87	1.87	1.82A	1.87	1.96	.522	9	88
29....	1.70	1.82	1.67	1.80	1.77	.505	14	101
30....	1.60	1.60	1.47	1.53	1.51	.451	19	117

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.17	1.20	1.17	1.18	1.15	.378	16	124
4....	1.28	1.28	1.28	1.28	1.24	.389	3	125
5....	.96	1.00B	.96	1.00B	1.04	.353	5	125
6....	.90	.90	.79	.90	.87	.298	82	134
9....	.85	.93	.80	.85	.76	.268	42	141
10....	.88@.83	.88	.80	.80	.77	.270	72	202
11....	.82	.82	.68	.70	.72	.261	33	225
12....	.71	.87	.71	.80	.81	.275	24	247
13....	.95	1.05	.95	1.03	.98	.313	12	259
16....	1.00	1.11	.96	1.10	1.12	.364	17	276
17....	1.10@1.13	1.13	1.04	1.04	1.00	.324	14	291
18....	1.00	1.08	.98	1.00	.97	.315	23	303
19....	.98	1.00	.98	1.00	1.01	.328	11	313
20....	1.28	1.31	1.27	1.31	1.32	.401	12	323
23....	2.48	2.70B	2.25A	2.50	2.54	.581	161	289
24....	2.42	2.48	2.28	2.33	2.48	.586	50	242
25....	2.35	2.75	2.35	2.75	2.81	.634	24	225
26....	2.94	3.00	2.86	2.89	2.73	.611	10	221
27....	2.78	2.78	2.72	2.72	2.89	.626	4	219
30....	2.68	2.68	2.65	2.65	2.66	.609	3	187

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.76	3.30	2.76	3.30	3.37	.698	87	283
2....	3.25	3.25	3.20	3.20	3.16	.668	2	218
3....	3.40	3.40	3.15A	3.40	3.38	.695	....	216
4....	3.11	3.40B	3.11	3.20	3.21	.663	5	213
7....	....	....	3.08A	3.08A	2.98	.680	....	213
8....	2.94	2.94	2.85	2.86	2.87	.663	2	212
9....	....	2.95B	....	2.87N	2.73	.648	....	212
10....	....	....	....	2.73N	2.48	.621	....	212
11....	....	2.61B	....	2.61B	2.71	.644	....	212
14....	2.65	2.66	2.65	2.66	2.60	.632	1	211
15....	2.53	2.53	2.53	2.53	2.60	.634	1	210
16....	2.39	2.39	2.30	2.31	2.35	.602	6	211
17....	....	2.80B	....	2.80B	2.84	.659	....	211
18....	2.87	2.88	2.77A	2.88	2.95	.673	2	210
21....	2.92	2.92	2.92	2.92	2.85	.667	....	210
22....	....	....	2.76A	2.85N	2.84	.665	....	210
23....	2.80	2.80	2.75A	2.75A	2.73	.678	1	210
24....	....	....	2.59A	2.59A	2.52	.661	....	210
25....	....	2.60B	....	2.52N	2.55	.659	....	210
28....	2.65	2.65	2.65	2.65	2.63	.676	1	210
29....	2.84	2.92	2.84	2.92	2.99	.740	4	210
30....	2.95	2.95	2.90	2.90	2.83	.723	3	208
31....	3.03	3.03	2.80	2.80	2.88	.730	1	205

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 45 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.20	3.20	3.01A	3.20	3.22	.767	3	204
4....	3.06	3.06	3.06	3.06	3.02	.755	1	204
5....	2.84	2.86	2.84	2.86	2.86	.735	3	203
6....	2.91	2.98B	2.91	2.98B	3.03	.759	1	202
7....	2.40	2.40	2.40	2.40	2.60	.710	1	202
8....	2.72	2.76	2.67	2.76	2.71	.729	7	197
11....	....	....	2.66A	2.71N	2.75	.736	....	197
12....	....	2.82B	2.70A	2.82B	2.96	.762	....	197
13....	2.81	2.81	2.81	2.81	2.73	.740	1	197
14....	2.75	2.80B	2.75	2.78B	2.82	.750	....	197
15....	2.66	2.67B	2.66	2.67B	2.71	.742	....	197
18....	....	2.84B	2.70A	2.84B	2.88	.765	1	197
19....	3.03	3.03	2.76	2.76	2.80	.761	4	197
20....	2.84	3.00B	2.72A	2.72A	2.68	.752	2	196
21....	3.05	3.13B	3.00	3.13B	3.25	.806	2	195
22....	3.29	3.46	3.17A	3.45	3.46	.829	5	197
25....	3.48	3.48	3.47	3.47	3.51	.834	3	198
26....	3.71	3.71	3.33A	3.71	3.65	.848	1	197
27....	3.54	3.54	3.54	3.54	3.56	.841	2	196
28....	Exchange Closed; Thanksgiving Day							
29....	3.80	3.80	3.80	3.80	3.69	.869	1	195
2....	....	4.00B	3.43A	3.43A	3.58	.851	3	192

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	3.25A	3.25A	3.22	.821	....	192
4....	3.53	3.53	3.53	3.53	3.56	.852	....	191
5....	3.48	3.50	3.40A	3.45	3.51	.850	4	189
6....	....	....	3.40A	3.40A	3.21	.827	....	188
9....	....	....	3.09A	3.09A	3.07	.820	....	188
10....	2.90	2.96B	2.85A	2.90	2.90	.806	1	188
11....	2.69	2.69	2.69	2.69	2.92	.809	1	187
12....	....	3.04B	....	3.04B	3.06	.825	....	187
13....	....	3.26B	....	3.06N	3.08	.828	....	187
16....	....	....	2.93A	3.08N	3.30	.854	....	187
17....	....	....	3.12A	3.12A	3.07	.836	....	187
18....	....	....	2.93A	2.93A	2.70	.804	....	187
19....	2.82	2.92	2.86	2.86	2.89	.827	2	186
20....	....	3.00B	....	3.00B	3.02	.839	....	186
23....	....	3.03B	....	3.02N	2.86	.833	....	186
24....	....	....	....	2.88N	3.03	.848	....	186
25....	Exchange Closed; Christmas							
26....	....	....	....	3.03N	2.94	.840	....	186
27....	....	....	....	2.94N	3.69	.901	....	186
30....	3.64	3.65B	3.64	3.65B	3.77	.911	1	186
31....	....	....	....	3.77N	4.11	.931	....	186

MARCH 1986 46 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	1.17	1.17	1.17	1.17	1.45	.398	2	2
29....	....	....	....	1.45N	1.40	.386	....	2
30....	1.58	1.58	1.40	1.40	1.39	.389	10	10
31....	1.58	1.58	1.58	1.58	1.59	.436	1	11

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.45	1.45	1.45	1.45	1.30	.378	2	13
2....	1.40	1.40	1.40	1.40	1.40	.399	1	12
5....	1.35	1.35	1.25A	1.25A	1.26	.378	2	14
6....	1.18	1.18	1.15A	1.15A	.99	.315	4	18
7....	....	1.02B	....	1.02B	1.03	.321	....	18
8....	....	1.10B	....	1.10B	1.12	.347	....	18
9....	....	....	....	1.12N	1.34	.390	....	18
12....	1.43	1.50	1.43	1.50	1.43	.404	1	19
13....	1.52	1.52	1.48	1.48	1.49	.419	5	24
14....	1.36	1.44	1.34	1.44	1.39	.401	1	24
15....	1.68	1.74	1.68	1.72	1.75	.456	9	31
16....	1.73	1.84	1.73	1.84	1.72	.455	15	46
19....	1.66	1.75	1.66	1.75	1.72	.463	37	53
20....	1.55	1.58	1.50	1.58	1.56	.428	4	56
21....	1.60	1.66	1.53A	1.66	1.63	.462	14	70
22....	1.73	1.80	1.60	1.60	1.52	.438	12	82
23....	1.70	1.73	1.65	1.65	1.71	.462	6	88
26....	1.60	1.60	1.50	1.53B	1.54	.435	11	94
27....	1.33	1.45	1.30	1.45	1.43	.421	7	96
28....	1.48	1.48	1.46A	1.48	1.55	.441	5	98
29....	1.33	1.41	1.33	1.41	1.37	.424	8	99
30....	1.25	1.25	1.15	1.15	1.17	.372	8	107

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 46 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.90	.90	.90	.90	.86	.301	5	110
4....	....	.86B	....	.84B	.94	.322	....	110
5....	....	....	....	.94N	.78	.280	....	110
6....	.70	.70	.60	.60	.66	.230	27	106
9....	.65	.65	.60	.60	.57	.204	14	106
10....	.59	.59	.59	.59	.57	.206	4	102
11....	.57	.57	.52A	.52A	.53	.197	9	106
12....	.54	.62	.54	.62	.60	.209	150	177
13....	.80	.80	.78	.80	.72	.242	9	178
16....	.75	.85	.75	.85	.86	.278	6	181
17....	.90	.90	.79	.79	.75	.251	16	194
18....	.74	.80	.73	.75A	.74	.243	32	196
19....	.79	.79	.76	.77	.78	.254	11	205
20....	.93	1.04	.92A	1.00	1.01	.321	40	237
23....	2.20	2.25	1.81	2.05	2.06	.505	79	249
24....	2.02	2.02	1.78	1.88	2.00	.498	73	255
25....	1.90	2.29	1.88	2.27	2.28	.550	23	266
26....	2.27	2.52	2.14	2.18	2.22	.539	15	267
27....	2.25	2.30	2.25	2.30	2.36	.555	11	276
30....	2.31	2.31	2.11A	2.18	2.15	.536	8	259

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.46	2.74	2.46	2.74	2.76	.619	6	260
2....	2.65	2.76	2.65	2.66	2.58	.598	5	261
3....	2.73	2.86	2.73	2.80	2.77	.626	9	262
4....	2.65	2.60B	2.60A	2.62	2.62	.613	13	267
7....	2.48	2.48	2.38	2.38	2.40	.589	5	262
8....	....	....	2.36A	2.36A	2.31	.580	....	262
9....	2.23	2.36B	2.23	2.31	2.16	.574	2	261
10....	2.13	2.15B	2.01A	2.01A	1.94	.546	2	261
11....	2.06	2.10	2.06	2.10	2.14	.570	7	266
14....	....	....	2.13A	2.13A	2.06	.557	1	267
15....	2.06	2.06	2.02	2.02	2.07	.559	2	268
16....	1.90	1.90	1.80	1.84	1.83	.525	6	274
17....	2.13	2.25B	2.13	2.21	2.25	.585	23	296
18....	2.22	2.33	2.22	2.33	2.34	.589	3	298
21....	2.28	2.28	2.20A	2.20A	2.25	.582	3	300
22....	....	....	2.11A	2.25N	2.24	.601	....	300
23....	2.20	2.20	2.12A	2.15	2.11	.593	3	302
24....	2.06	2.06	1.94A	1.96A	1.93	.574	4	303
25....	1.99	2.10	1.89	2.00	1.96	.573	70	311
28....	2.04	2.04	2.00	2.00	2.01	.590	3	313
29....	2.18	2.30	2.18	2.30	2.34	.648	4	316
30....	2.38	2.38	2.25	2.27	2.18	.628	7	318
31....	2.25	2.32B	2.16	2.20	2.23	.636	5	321

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.23N	2.52	.677	....	321
4....	2.44	2.44	2.44	2.44	2.37	.662	1	321
5....	....	....	2.23A	2.23A	2.23	.640	....	321
6....	2.36	2.36	2.23	2.23	2.37	.666	2	321
7....	2.32	2.32	1.93	1.97	1.99	.610	6	322
8....	2.00	2.17B	1.95	2.14	2.07	.631	20	331
11....	2.04	2.06B	2.04	2.06B	2.09	.637	5	335
12....	2.22	2.22	2.06A	2.22	2.29	.667	1	335
13....	2.10	2.13	2.10	2.10	2.08	.641	7	337
14....	2.03	2.14B	2.03	2.03	2.14	.653	2	337
15....	2.14	2.14	2.04	2.06	2.04	.643	3	338
18....	2.03	2.17	2.03	2.17	2.18	.668	3	339
19....	....	....	2.09A	2.09A	2.09	.664	....	339
20....	....	2.25B	2.00A	2.00A	1.98	.652	....	339
21....	2.38	2.38	2.29A	2.36	2.48	.718	6	341
22....	2.39	2.57	2.39	2.50	2.70	.745	4	341
25....	2.70	2.70	2.67A	2.68	2.72	.750	4	342
26....	2.92	2.92	2.57A	2.86	2.86	.767	2	341
27....	2.82	2.82	2.66	2.72	2.76	.758	7	333
28....	Exchange Closed; Thanksgiving Day							
29....	3.06	3.06	2.98	3.02	3.05	.794	8	328

SWISS FRANC OPTION ON FUTURES—CALLS

MARCH 1986 46 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	3.02	3.10B	2.55	2.64	2.78	.768	8	329
3....	2.45	2.45	2.45	2.45	2.47	.729	2	330
4....	2.78	2.78	2.78	2.78	2.75	.769	....	328
5....	2.56	2.70B	2.56	2.69	2.70	.766	6	331
6....	2.46	2.46	2.46	2.46	2.43	.736	....	330
9....	2.29	2.30	2.29	2.29	2.30	.725	18	328
10....	2.19	2.19	2.17	2.17	2.13	.706	2	330
11....	2.12	2.12	2.01A	2.12	2.16	.709	10	331
12....	2.27	2.45B	2.27	2.27	2.28	.729	1	331
13....	2.50	2.50	2.31	2.31	2.30	.732	103	415
16....	2.42	2.42	2.16A	2.42	2.47	.764	1	416
17....	2.35	2.35	2.30A	2.30A	2.27	.740	1	416
18....	2.09	2.09	2.03	2.03	1.93	.699	3	415
19....	2.10	2.13B	2.10	2.10	2.07	.726	....	415
20....	2.00	2.11B	2.00	2.11B	2.18	.742	35	411
23....	2.14	2.18B	2.14	2.18B	2.07	.732	2	411
24....	....	2.08B	....	2.08B	2.20	.751	....	411
26....	2.10	2.10	2.10	2.10	2.07	.739	1	412
27....	2.48	2.68B	2.48	2.68B	2.80	.824	33	407
30....	2.83	2.84	2.75	2.75	2.87	.837	29	405
31....	3.03	3.33	3.03	3.33	3.19	.868	5	385

MARCH 1986 47 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	1.35	1.35	1.35	1.35	1.28	.386	1	1
22....	1.43	1.43	1.36	1.36	1.19	.363	2	3
23....	....	1.26B	....	1.26B	1.35	.385	....	3
26....	1.17	1.17	1.17	1.17	1.20	.360	5	8
27....	1.02	1.02	.99	.99	1.11	.345	6	13
28....	1.18	1.18	1.09	1.09	1.21	.365	50	63
29....	1.05	1.05	.98	.98	1.05	.348	6	68
30....	.86	.86	.86	.86	.89	.299	5	73

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.67	.67	.67	.67	.65	.235	4	75
4....	....	....	....	.65N	.71	.253	1	76
5....	....	....	....	.71N	.58	.216	....	76
6....	.51	.51	.47	.47	.48	.173	30	67
9....	....	....	.45A	.45A	.42	.151	....	67
10....	....	....	.41A	.42N	.42	.152	....	67
11....	....	....	....	.42N	.39	.145	....	67
12....	....	....	....	.39N	.45	.155	....	67
13....	....	....	....	.45N	.54	.182	....	67
16....	....	....	....	.54N	.64	.212	....	67
17....	....	....	....	.64N	.56	.189	....	67
18....	....	....	....	.56N	.55	.182	....	67
19....	....	....	....	.55N	.56	.191	....	67
20....	.72	.72	.72	.72	.76	.249	1	68
23....	1.55	1.63	1.45	1.60	1.67	.420	24	74
24....	1.63	1.65	1.50	1.65	1.60	.414	23	97
25....	1.60	1.90	1.55	1.90	1.85	.464	12	108
26....	1.92	2.02	1.83	1.87	1.79	.468	19	116
27....	1.86	1.89	1.80	1.87	1.92	.483	18	144
30....	1.82	1.85B	1.70	1.74	1.72	.464	78	233

SWISS FRANC OPTION ON FUTURES—CALLS

MARCH 1986 47 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.87	2.22	1.87	2.22	2.25	.548	63	272
2....	2.22	2.22	2.07	2.07	2.08	.526	12	280
3....	2.28	2.32	2.25	2.32	2.24	.555	7	277
4....	2.25	2.28B	2.08	2.15	2.10	.542	4	281
7....	....	....	2.00A	2.00A	1.92	.515	....	281
8....	1.88	1.90	1.85	1.85	1.83	.506	7	288
9....	1.76	1.86B	1.75	1.75	1.67	.500	9	295
10....	1.60	1.60	1.53A	1.57	1.50	.472	5	300
11....	1.69	1.70	1.69	1.70	1.67	.495	6	306
14....	1.64	1.64	1.64	1.64	1.59	.481	2	308
15....	1.61	1.61	1.61	1.61	1.60	.483	1	309
16....	1.43	1.46	1.37A	1.40	1.40	.449	7	316
17....	1.67	1.72	1.65	1.72B	1.76	.509	10	324
18....	1.75	1.80B	1.71	1.80B	1.83	.523	18	342
21....	1.81	1.81	1.73	1.73	1.74	.515	3	345
22....	1.69@.67	1.69	1.63	1.64	1.74	.515	69	350
23....	1.70	1.70	1.60	1.65	1.61	.506	17	362
24....	1.50	1.52	1.45	1.45	1.45	.486	35	366
25....	1.50	1.59	1.48A	1.50	1.48	.484	17	378
28....	1.53	1.54	1.51	1.51	1.51	.501	5	382
29....	1.66	1.80	1.66	1.80	1.79	.549	10	392
30....	1.82	1.82	1.70	1.70	1.65	.527	377	768
31....	1.86	1.86	1.60	1.69	1.69	.534	[illegible]	806

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.72	1.95	1.69	1.95	1.94	.579	188	1001
4....	1.90	1.93	1.76A	1.87	1.82	.561	164	1146
5....	1.74	1.76	1.67A	1.68	1.69	.537	30	1169
6....	1.82	1.82	1.70	1.76	1.80	.565	47	1194
7....	1.80	1.80	1.32	1.47	1.47	.505	29	1211
8....	1.51	1.65	1.47	1.56	1.54	.526	31	1229
11....	1.52	1.58	1.50	1.53	1.55	.531	17	1244
12....	1.50	1.67	1.48A	1.67	1.70	.563	23	1261
13....	1.67	1.67	1.55	1.55	1.53	.535	9	1269
14....	1.65	1.65	1.50	1.59	1.57	.546	14	1274
15....	1.57	1.57	1.38	1.47B	1.49	.536	30	1284
18....	1.45	1.57B	1.42	1.55	1.58	.561	103	1296
19....	1.65	1.69	1.44	1.53@.50	1.50	.556	99	1366
20....	1.56	1.64B	1.44	1.44	1.42	.542	134	1492
21....	1.75	1.79	1.67	1.78	1.83	.615	100	1533
22....	1.78	2.04	1.73	2.01	2.02	.645	81	1588
25....	1.99	2.05	1.98	2.05	2.04	.650	386	1934
26....	1.95	2.18	1.92A	2.18	2.15	.669	38	1908
27....	2.06	2.09B	1.98	2.09B	2.07	.658	41	1926
28....	Exchange Closed; Thanksgiving Day							
29....	2.29	2.38	2.28	2.28	2.32	.700	11	1913

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.08	2.08	1.92	2.06	2.08	.667	18	1916
3....	1.86	1.90	1.81	1.81	1.82	.621	121	1908
4....	2.03	2.07	2.03	2.06	2.05	.667	39	1908
5....	1.94@.93	1.99B	1.90A	1.99B	1.99	.662	55	1852
6....	1.90	1.90	1.80	1.80	1.77	.627	6	1854
9....	1.78	1.78	1.62	1.63	1.64	.612	24	1857
10....	1.55	1.58	1.48	1.48	1.51	.590	80	1848
11....	1.38@.39	1.54	1.31	1.50	1.52	.593	219	2009
12....	1.76	1.76	1.67A	1.67A	1.62	.615	46	2049
13....	1.76	1.76	1.63	1.66	1.63	.618	4	2051
16....	1.57	1.75	1.53	1.75	1.76	.654	8	2050
17....	1.70	1.71B	1.62A	1.64	1.58	.623	24	2037
18....	1.45	1.45	1.29	1.29	1.31	.576	153	2029
19....	1.35	1.46B	1.35	1.46B	1.40	.606	35	1883
20....	1.36	1.48B	1.36	1.48B	1.49	.624	50	1863
23....	1.45	1.47B	1.35	1.37	1.40	.610	34	1860
24....	1.39	1.46	1.39	1.46	1.50	.630	59	1863
25....	Exchange Closed; Christmas							
26....	....	....	1.46A	1.46A	1.39	.615	....	1860
27....	1.76	2.00	1.71	2.00	2.01	.720	76	1834
30....	1.98	2.06	1.93	2.06	2.07	.734	56	1831
31....	2.30	2.49	2.28	2.40	2.36	.775	40	1804

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 48 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	1.27	1.28	1.20	1.25	1.28	.335	19	18
25....	1.27	1.50	1.26A	1.48A	1.48	.382	9	27
26....	1.57	1.65	1.50	1.50	1.43	.399	10	37
27....	1.49	1.50	1.49	1.50	1.54	.414	3	40
30....	1.53	1.54	1.37	1.37	1.37	.394	11	50

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.44	1.78	1.44	1.75B@.78	1.81	.477	12	60
2....	1.77	1.84	1.64	1.70	1.67	.455	31	80
3....	1.73	1.85	1.67	1.85	1.80	.484	11	91
4....	1.85	1.86	1.65	1.70	1.66	.470	9	100
7....	1.55	1.55	1.46	1.46	1.50	.443	6	104
8....	1.45	1.48	1.45	1.48	1.42	.434	3	107
9....	1.40	1.46B	1.40	1.40	1.30	.428	1	108
10....	1.29	1.29	1.15	1.15	1.14	.399	9	117
11....	1.24	1.30	1.23	1.26	1.28	.422	11	128
14....	....	....	1.25A	1.25A	1.22	.408	2	130
15....	1.21	1.24	1.21	1.22	1.22	.409	10	139
16....	1.09	1.09	1.01	1.05B	1.06	.376	6	144
17....	1.31	1.32	1.30	1.32	1.35	.434	7	151
18....	1.30	1.42	1.30	1.42	1.41	.448	8	156
21....	1.31	1.31	1.31	1.31	1.34	.439	1	157
22....	1.25	1.32	1.19	1.19	1.31	.429	160	208
23....	1.21	1.23	1.21	1.23	1.22	.420	251	459
24....	1.11	1.11	1.08	1.08	1.07	.401	2	460
25....	....	1.12B	....	1.07N	1.10	.398	....	460
28....	1.12	1.17	1.12	1.13	1.12	.413	4	460
29....	1.25	1.35	1.23	1.35	1.34	.448	6	465
30....	1.31	1.38	1.27	1.27	1.22	.426	20	473
31....	1.37	1.37	1.20	1.26	1.25	.433	15	474

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.25	1.38B	1.25	1.38B	1.46	.477	14	479
4....	1.45	1.45	1.33	1.42	1.36	.458	73	532
5....	1.28	1.33	1.22A	1.28	1.24	.433	75	580
6....	1.33	1.34	1.28	1.30B	1.33	.461	27	583
7....	1.30	1.30	1.00	1.06B@.10	1.06	.401	74	604
8....	1.08	1.20	1.03	1.15	1.11	.421	38	587
11....	1.08	1.14B	1.08	1.10	1.12	.425	9	591
12....	1.08	1.18	1.08	1.18	1.25	.457	6	591
13....	1.17	1.18	1.12	1.12	1.10	.428	22	594
14....	1.14	1.16	1.06	1.13	1.13	.439	17	607
15....	1.16	1.16	1.01	1.05	1.06	.428	15	606
18....	1.05	1.15	1.00	1.15@.10	1.12	.451	50	647
19....	1.16	1.17	1.02	1.06	1.04	.446	23	666
20....	1.06	1.15B	1.00	1.00	.98	.432	9	672
21....	1.21	1.28	1.17	1.28	1.32	.506	245	843
22....	1.27	1.51	1.22	1.47A@.43	1.46	.537	243	868
25....	1.48	1.50	1.40	1.49	1.48	.540	136	767
26....	1.42	1.63	1.37A	1.61	1.58	.580	115	824
27....	1.55	1.56	1.43	1.48	1.52	.548	44	833
28....	Exchange Closed; Thanksgiving Day							
29....	1.62	1.79B	1.62	1.68B	1.71	.593	77	882

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 48 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.69	1.80	1.32	1.43	1.49	.554	49	885
3....	1.28	1.33	1.26	1.28A	1.28	.504	77	868
4....	1.46	1.52	1.46	1.47	1.46	.553	43	875
5....	1.31	1.47	1.31	1.43	1.42	.548	285	1044
6....	1.37	1.37	1.24	1.24	1.23	.509	16	1051
9....	1.18@.16	1.20B	1.11	1.12	1.13	.491	40	1055
10....	1.06	1.07	1.00	1.00	1.00	.466	154	1090
11....	.90	1.03	.85	1.03	1.03	.470	83	1091
12....	1.12	1.23	1.08	1.11B	1.12	.492	72	1134
13....	1.25	1.28	1.12	1.12	1.12	.494	46	1228
16....	1.08	1.18B	.97	1.18B	1.19	.530	58	1179
17....	1.11	1.18	1.04	1.04	1.05	.497	83	1217
18....	1.01	1.01	.79	.79	.84	.447	158	1222
19....	.83	.95B	.83	.92A	.89	.473	106	1257
20....	.87	.96	.86	.95	.95	.496	46	1252
23....	.94	.98	.89A	.90A	.88	.478	10	1255
24....	.85	.95	.85	.95	.95	.499	74	1242
25....	Exchange Closed; Christmas							
26....	.93	.93	.93	.93	.92	.481	7	1241
27....	1.14	1.30B	1.10	1.30B	1.35	.594	82	1225
30....	1.42@.43	1.43	1.30	1.37B	1.39	.608	98	1218
31....	1.54	1.75B	1.54	1.66	1.63	.656	156	1180

MARCH 1986 49 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.40	1.37	1.37	1.44	.408	4	4
2....	1.48	1.48	1.33	1.37	1.33	.386	22	22
3....	1.41	1.45	1.41	1.45	1.43	.414	4	26
4....	1.32	1.32	1.28	1.28	1.31	.400	6	32
7....	1.19	1.19	1.14A	1.16	1.17	.374	322	350
8....	1.15	1.18	1.11	1.14A	1.10	.365	119	429
9....	1.16	1.16	1.03A	1.03A	.98	.359	28	456
10....	.97	.99	.90	.90	.86	.332	15	471
11....	.94	.98	.94	.98	.97	.353	3	474
14....	....	....	.94A	.94A	.93	.339	....	474
15....	.93	.93	.92A	.93	.92	.340	1	475
16....	.78	.78	.78	.78	.79	.308	2	473
17....	1.00	1.02	1.00	1.02	1.02	.363	3	476
18....	1.07	1.07	1.00	1.00	1.08	.376	62	499
21....	1.01	1.01	.97	.97	1.00	.366	24	523
22....	.96	.96	.93A	.93A	.97	.348	32	526
23....	.89	.91	.89	.91	.90	.340	131	593
24....	.83	.83	.79	.79	.77	.321	55	618
25....	.80	.80	.80	.80	.80	.319	1	618
28....	....	....	....	.80N	.81	.332	....	618
29....	.90	.96	.90	.96	.99	.352	22	640
30....	1.01	1.01	.96	.96	.89	.332	13	631
31....	.97	1.00B	.89A	.93	.91	.336	23	649

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 49 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.95	1.09	.95	1.09	1.09	.379	130	655
4....	1.06	1.05	.98A	1.04	.98	.360	55	677
5....	.92	.93	.88	.92A	.90	.336	28	693
6....	.92	.97	.92	.94	.97	.361	18	700
7....	.89	.89	.71	.72B	.75	.306	7	705
8....	.73	.83	.73	.83	.80	.324	4	704
11....	.76	.76	.76	.76	.79	.327	1	705
12....	.78	.94	.72	.90B@.94	.89	.355	25	710
13....	.85	.85	.78	.79	.77	.328	12	720
14....	.82	.83	.76	.78	.80	.338	113	792
15....	.73	.75	.70	.73	.73	.327	15	802
18....	.70	.74B	.70	.74B	.78	.348	8	807
19....	.75	.81	.68A	.70	.70	.342	218	918
20....	.80	.80	.65	.69	.66	.329	80	977
21....	.83	.83	.78	.80	.90	.398	21	992
22....	.89	1.06	.88A	1.06	1.03	.427	356	1257
25....	1.04	1.06	1.02	1.06	1.03	.429	51	965
26....	.98	1.16	.92	1.06	1.12	.449	115	383
27....	1.06	1.15	.97	1.06A	1.07	.436	55	982
28....	Exchange Closed; Thanksgiving Day							
29....	1.20	1.27	1.16	1.22B	1.23	.480	122	1068

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.22	1.25B	.92	.99B	1.05	.439	105	1074
3....	.85	.93	.85	.86	.89	.390	62	1084
4....	1.03	1.07	1.01	1.01	1.02	.437	71	1100
5....	.95@.96	1.00	.92	.98	.97	.431	74	1109
6....	.90	.91	.84	.87	.84	.392	55	1138
9....	.80	.83	.74	.74	.75	.374	60	1151
10....	.70	.71	.64	.67	.66	.351	234	1223
11....	.58	.70	.55	.70	.69	.353	164	1270
12....	.75	.80	.72	.74	.74	.372	52	1290
13....	.80	.83B	.73	.75	.74	.374	130	1312
16....	.65	.75	.62	.74	.78	.406	89	1343
17....	.73	.76	.69	.69A	.67	.374	73	1382
18....	.64	.64	.48	.51@.50	.52	.327	112	1427
19....	.50@.51	.57	.49	.57	.54	.354	148	1411
20....	.51	.58	.51	.58	.58	.370	23	1424
23....	.57	.58	.52	.53A	.52	.351	42	1440
24....	.50	.57	.50	.57	.56	.370	66	1494
25....	Exchange Closed; Christmas							
26....	.58	.58	.53	.54	.53	.351	8	1494
27....	.70	.85	.68	.84	.85	.461	402	1374
30....	.84	.90	.83	.88	.89	.472	148	1405
31....	.97	1.16	.96	1.03@.05B	1.06	.522	447	1481

MARCH 1986 50 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7....	.88	.88	.88	.88	.88	.310	....	....
8....	.89	.90	.85	.85	.85	.301	6	6
9....	....	....	....	.85N	.73	.295	....	6
10....	.69	.69	.69	.69	.64	.271	1	7
11....	....	.67B	....	.67B	.72	.290	....	7
14....	....	....	....	.72N	.69	.276	....	7
15....	.71	.71	.70	.70	.69	.277	3	10
16....	....	....	.62A	.62A	.59	.248	....	10
17....	.75	.76	.75	.76	.77	.298	3	13
18....	.73	.73	.73	.73	.82	.310	1	13
21....	....	....	.80A	.80A	.74	.300	....	13
22....	.71	.71	.71	.71	.73	.275	1	14
23....	....	....	.70A	.70A	.66	.267	....	14
24....	.55	.58	.55	.57	.57	.251	4	14
25....	.60	.60	.57A	.57A	.58	.248	1	14
28....	.60	.60	.59A	.59A	.58	.259	5	19
29....	.61	.72	.61	.72	.72	.267	29	42
30....	.67	.67	.67	.67	.64	.249	1	42
31....	.65	.65	.65	.65	.65	.254	1	42

SWISS FRANC OPTION ON FUTURES—CALLS
MARCH 1986 50 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.63	.68	.63	.68	.79	.290	5	43
4....	.74	.74	.70	.74	.71	.272	26	48
5....	.62	.65	.62	.65	.64	.250	29	77
6....	.64	.72	.64	.67A	.70	.272	25	97
7....	.60	.60	.52	.52	.52	.224	3	94
8....	.55	.55	.55	.55	.56	.239	2	96
11....	.52	.52	.52	.52	.54	.240	1	97
12....	.53	.53	.53	.53	.62	.265	9	106
13....	.60	.60	.57	.57	.52	.241	4	106
14....	.57	.57	.51	.53B	.54	.249	2	106
15....	.51	.51	.48	.48	.49	.239	7	109
18....	.47	.48B	.45	.45	.52	.256	3	112
19....	.52	.52	.43A	.48A	.46	.250	9	120
20....	....	.51B	....	.46N	.43	.239	....	120
21....	.53	.60	.51	.59	.63	.299	10	126
22....	.60	.72	.60	.71B	.69	.326	12	131
25....	.70	.72	.38	.72	.70	.326	18	145
26....	.66	.81	.65	.78A	.75	.343	30	156
27....	.70	.79	.69	.75	.74	.331	69	200
28....	Exchange Closed; Thanksgiving Day							
29....	.86	.87B	.86	.86	.86	.371	11	200

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.83	.90	.62	.73	.71	.332	25	208
3....	.56	.64	.56	.60	.60	.286	161	308
4....	.70	.70	.70	.70	.69	.329	10	310
5....	.65	.69	.62A	.66	.65	.322	25	319
6....	.59	.60	.54	.57	.55	.287	126	379
9....	.50	.52	.47	.47	.48	.269	98	442
10....	.43	.45	.42	.43	.41	.249	33	463
11....	.33	.44	.33	.42	.43	.250	115	528
12....	.45	.53	.45	.48	.47	.266	58	559
13....	.49	.54B	.46	.49	.46	.267	100	634
16....	.43	.49	.37	.48@.49	.48	.293	43	658
17....	.44	.47	.41	.41	.41	.264	54	684
18....	.36	.37	.28A	.30A	.30	.224	84	710
19....	.31	.33	.30	.31	.31	.246	16	706
20....	.30	.30	.30	.30	.33	.259	22	729
23....	.31	.35	.27	.27	.29	.241	43	752
24....	....	.30B	....	.29N	.32	.256	....	752
25....	Exchange Closed; Christmas							
26....	.30	.31	.30	.31	.30	.239	13	758
27....	.42	.53	.42	.53	.51	.335	150	822
30....	.53	.53	.47	.53	.52	.342	138	830
31....	.61	.72	.60	.64	.64	.388	124	871

MARCH 1986 51 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.40	.40	.40	.40	.40	.200	1	1
4....	.45	.45	.45	.45	.46	.234	2	3
5....	.43	.44	.43	.44	.42	.229	3	5
6....	.36	.36	.36	.36	.35	.199	....	5
9....	.33	.33	.32A	.32A	.30	.183	26	24
10....	....	....	.28A	.28A	.26	.167	....	24
11....	.23	.28	.23	.27	.26	.167	19	40
12....	.29	.30	.29	.30	.29	.179	33	57
13....	.30	.30	.29	.29	.28	.179	48	99
16....	....	....	.23A	.28N	.28	.199	....	99
17....	.27	.29	.24	.24	.23	.176	11	107
18....	.19	.19	.17	.17	.16	.144	7	109
19....	.16	.17	.16	.17	.17	.160	11	113
20....	....	....	.16A	.17N	.18	.170	....	111
23....	.19	.19	.19	.19	.15	.154	1	110
24....	....	....	....	.15N	.17	.165	....	110
25....	Exchange Closed; Christmas							
26....	....	....	....	.17N	.17	.151	....	110
27....	.24	.32	.24	.32	.30	.226	68	137
30....	.30	.32	.28	.32	.31	.230	76	212
31....	.35	.41	.35	.39	.37	.269	17	215

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1986 41 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	3.50	3.50	3.50	3.50	3.57	.701	5	5
17			3.40A	3.40A	3.37	.682		5
18			3.34A	3.34A	3.26	.670		5
19	3.30	3.33	3.30	3.33	3.36	.681	120	125
20	3.65	3.90	3.65	3.90	3.94	.735	10	125
23	5.60	5.60	5.60	5.60	5.79	.846	10	125
24	5.62	5.62	5.62	5.62	5.70	.844	35	125
25	5.59	6.15	5.59	6.15	6.19	.866	30	135
26	6.22	6.40	6.22	6.40	6.12	.826	20	140
27			6.11A	6.12N	6.27	.833		150
30				6.27N	5.96	.823		150

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.50	6.80	6.50	6.80	6.86	.865	20	160
2			6.80A	6.80A	6.62	.855		160
3			6.60A	6.62N	6.90	.870		160
4	6.95	6.95	6.95	6.95	6.72	.863	5	162
7			6.58A	6.58A	6.50	.854		162
8			6.40A	6.40A	6.40	.851		162
9		6.45B		6.40N	6.32	.848		162
10			6.25A	6.25A	6.00	.835		162
11		6.10B		6.10B	6.29	.846		162
14			6.25A	6.25A	6.13	.841		162
15				6.13N	6.14	.842		162
16			5.85A	5.85A	5.79	.826		162
17		5.90B		5.90B	6.48	.855		162
18	6.50	6.50	6.50	6.50	6.63	.862	5	167
21	6.55	6.55	6.55	6.55	6.55	.860	15	167
22			6.50A	6.55N	6.58	.887	5	167
23	6.40	6.40	6.40	6.40	6.45	.884	5	162
24	6.30	6.30	6.30	6.30	6.24	.877	5	157
25		6.26B		6.24N	6.23	.877		157
28		6.46B		6.46B	6.35	.883		157
29		6.47B		6.47B	6.82	.927		157
30		6.85B		6.82N	6.60	.920		157
31		6.90B		6.60N	6.65	.923		157

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		6.67B		6.65N	7.08	.935		157
4				7.08N	6.95	.933		157
5				6.95N	6.74	.928		157
6	6.95	6.95	6.95	6.95	6.96	.936	10	150
7				6.96N	6.42	.921		150
8	6.50	6.50	6.50	6.50	6.59	.927	10	150
11	6.50	6.50	6.50	6.50	5.64	.928	5	150
12	6.60	6.60	6.60	6.60	6.89	.936	5	150
13	6.90	6.90	6.75A	6.75A	6.71	.931	5	155
14	6.86	6.86	6.86	6.86	6.81	.934	5	155
15	6.75	6.75	6.75	6.75	6.72	.933	5	155
18	6.73	6.73	6.73	6.73	6.88	.940	5	150
19				6.88N	6.88	.939		150
20				6.88N	6.77	.936		150
21		7.17B		7.17B	7.40	.952		150
22				7.40N	7.72	.958		150
25				7.72N	7.70	.959		150
26	7.68	7.90B	7.60A	7.90B	7.88	.962	5	148
27	7.83	7.83	7.83	7.83	7.74	.960	5	148
28	Exchange Closed; Thanksgiving Day							
29	8.32	8.32	8.15A	8.32	8.19	.968	5	148

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1986 41 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	8.00	8.00	7.64	7.64	7.85	.964	10	143
3	7.60	7.60	7.60	7.60	7.43	.957	1	144
4	7.84	7.84	7.84	7.84	7.84	.964	1	143
5	7.68	7.79	7.68	7.79	7.82	.964	2	143
6	7.55	7.55	7.55	7.55	7.47	.959	1	142
9	7.40	7.40	7.30	7.30	7.30	.957	12	142
10	7.20	7.20	7.20	7.20	7.07	.953	3	142
11	6.77	6.95B	6.77	6.95B	7.08	.953	2	144
12	7.50	7.50	7.50	7.50	7.25	.957	2	144
13	7.35	7.35	7.35	7.35	7.21	.957	1	143
16	7.21	7.21	7.21	7.21	7.56	.964	1	143
17	7.50	7.50	7.35	7.35	7.29	.960	3	143
18	7.10	7.10	7.00	7.00	6.92	.953	1	143
19				6.92N	7.15	.958	5	143
20				7.15N	7.29	.961		143
23				7.29N	7.16	.960		143
24				7.16N	7.35	.964		143
25	Exchange Closed; Christmas							
26				7.35N	7.21	.962		143
27	7.86	7.95B	7.86	7.95B	8.09	.976	11	141
30				8.09N	8.19	.978		141
31				8.19N	8.63	.983		141

JUNE 1986 42 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	2.33	2.33	2.33	2.33	2.36	.554	1	1
10		2.40B		2.36N	2.35	.554		1
11				2.35N	2.32	.551		1
12			2.20A	2.32N	2.38	.554		1
13		2.60B		2.60B	2.69	.597		1
16	2.65	2.90	2.65	2.90	2.97	.632	15	16
17	2.80	2.95	2.80	2.95	2.79	.612	10	26
18	2.72	2.72	2.72	2.72	2.69	.599	5	31
19	2.80	2.80	2.80	2.80	2.78	.611	40	71
20	3.00	3.26	3.00	3.26	3.30	.670	50	121
23	4.90	4.90	4.90	4.90	5.05	.796		121
24	4.81	4.81	4.81	4.81	5.00	.794	15	136
25	4.85	5.40	4.85	5.40	5.43	.820	20	156
26	5.55	5.70	5.55	5.70	5.37	.781	30	186
27				5.37N	5.50	.789		186
30				5.50N	5.20	.778		186

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.90	5.90	5.90	5.90	6.00	.826	10	196
2	6.02	6.10	6.02	6.10	5.86	.815	10	206
3			5.80A	5.86N	6.10	.832		206
4				6.10N	5.94	.824		206
7			5.85A	5.85A	5.70	.813		206
8			5.60A	5.60A	5.60	.809		206
9		5.70B		5.60N	5.50	.806		206
10				5.50N	5.10	.791		206
11		5.35B		5.35B	5.47	.804		206
14	5.49	5.49	5.45A	5.49	5.36	.798	50	206
15				5.36N	5.36	.798		206
16	5.10	5.10	4.90	4.90	4.89	.780	15	191
17		5.15B		5.15B	5.65	.814		191
18		5.70B		5.70B	5.82	.822		191
21	5.73	5.73	5.70	5.70	5.72	.820	10	191
22	5.60	5.60	5.60	5.60	5.73	.846	5	186
23			5.65A	5.65A	5.61	.843		186
24	5.44	5.44	5.40	5.40	5.39	.834	10	181
25		5.41B		5.39N	5.40	.833		181
28		5.47B		5.47B	5.50	.841		181
29		5.53B		5.53B	5.95	.891		181
30				5.95N	5.74	.882		181
31		6.00B		5.74N	5.80	.886		181

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1986 42 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	5.80N	6.20	.902	...	181
4	...	...	6.10A	6.10A	6.06	.899	...	181
5	...	...	5.85A	5.85A	5.84	.892	...	181
6	6.00	6.02B	6.00	6.00	6.04	.902	10	171
7	6.02	6.02	6.02	6.02	5.55	.862	10	171
8	5.70	5.70	5.70	5.70	5.68	.890	5	171
11	5.68	5.68	5.67A	5.68	5.74	.892	10	161
12	5.65	5.75B	5.65	5.75B	6.00	.903	5	161
13	5.83	5.83	5.83	5.83	5.80	.895	5	166
14	5.90	5.90	5.90	5.90	5.91	.900	5	161
15	5.75	5.75	5.75	5.75	5.84	.898	...	161
18	5.80	5.80	5.80	5.80	5.91	.907	10	151
19	6.00	6.00	6.00	6.00	5.98	.906	5	151
20	...	...	...	5.98N	5.87	.902	...	151
21	...	6.23B	...	6.23B	6.44	.923	...	151
22	...	...	...	6.44N	6.72	.932	...	151
25	...	...	...	6.72N	6.70	.933	...	151
26	6.90	6.90	6.60A	6.90	6.86	.938	5	146
27	6.80	6.80	6.80	6.80	6.74	.935	5	146
28	Exchange Closed: Thanksgiving Day							
29	7.30	7.30	7.15A	7.30	7.19	.947	5	146

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	7.15	7.15	6.70	6.70	6.85	.940	10	136
3	6.50	6.50	6.50	6.50	6.46	.930	1	137
4	6.90	6.90	6.90	6.90	6.84	.941	1	136
5	6.71	6.75B	6.70	6.75B	6.82	.941	2	134
6	6.54	6.54	6.54	6.54	6.47	.933	1	133
9	6.40	6.40	6.35	6.35	6.31	.929	11	144
10	6.25	6.25	6.25	6.25	6.10	.923	4	134
11	6.10	6.10	6.10	6.10	6.08	.924	2	132
12	6.32	6.40B	6.32	6.40B	6.26	.929	2	130
13	6.30	6.30	6.30	6.30	6.23	.929	1	130
16	6.15	6.18B	6.15	6.18B	6.56	.940	1	129
17	6.45	6.45	6.45	6.45	6.31	.933	3	129
18	6.10	6.12	6.10	6.12	5.95	.923	6	129
19	...	...	...	5.95N	6.15	.930	...	124
20	...	...	...	6.15N	6.29	.935	...	124
23	...	...	...	6.29N	6.16	.933	...	124
24	...	...	...	6.16N	6.35	.938	...	124
25	Exchange Closed: Christmas							
26	...	...	...	6.35N	6.21	.936	...	124
27	6.91	6.95B	6.91	6.95B	7.09	.957	11	122
30	...	...	...	7.09N	7.19	.960	...	122
31	...	...	...	7.19N	7.63	.968	...	106

JUNE 1986 42 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	1.90	1.90	1.90	1.90	1.92	.482	2	2
10	...	1.95B	...	1.92N	1.90	.482	...	2
11	...	...	...	1.90N	1.88	.478	...	2
12	2.00	2.00	1.80A	2.00	1.93	.481	2	2
13	...	2.15B	...	2.15B	2.21	.525	...	2
16	2.15	2.40	2.15	2.40	2.45	.561	20	20
17	2.45	2.45	2.30	2.30	2.30	.539	10	30
18	2.22	2.22	2.22	2.22	2.21	.526	5	35
19	2.24	2.24	2.24	2.24	2.28	.538	5	40
20	2.50	2.70	2.50	2.70	2.74	.600	30	70
23	4.20	4.20	4.20	4.20	4.38	.739	...	70
24	4.30	4.30	4.20	4.20	4.33	.737	20	90
25	4.20	4.70	4.20	4.70	4.73	.767	75	159
26	4.80	4.95	4.80	4.95	4.65	.732	30	179
27	...	...	...	4.65N	4.71	.741	...	179
30	...	4.78B	...	4.71N	4.51	.728	...	179

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1986 43 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.10	5.15	5.10	5.15	5.20	.783	20	199
2	5.25	5.25	5.25	5.25	5.10	.770	5	204
3	5.30	5.30	5.30	5.30	5.37	.789	5	209
4	...	5.40B	...	5.40B	5.19	.780	...	209
7	...	...	5.00A	5.00A	4.96	.767	...	209
8	...	...	4.90A	4.90A	4.83	.763	...	209
9	...	4.90B	...	4.83N	4.74	.759	...	209
10	...	...	4.65A	4.65A	4.43	.742	...	209
11	...	4.60B	...	4.60B	4.62	.756	...	209
14	...	4.70B	...	4.62N	4.61	.749	...	209
15	...	...	...	4.61N	4.61	.749	...	209
16	4.37	4.37	4.25	4.25	4.28	.729	25	184
17	...	4.59B	...	4.59B	4.87	.767	...	184
18	...	4.90B	...	4.90B	5.00	.776	...	184
21	5.00	5.00	4.90	4.90	4.95	.773	10	177
22	...	...	4.92A	4.95N	4.96	.796	...	177
23	4.80	[illegible]	4.80	4.80	4.83	.793	5	172
24	4.66	4.66	4.60	4.60	4.60	.783	10	162
25	...	4.62B	...	4.60N	4.62	.782	...	162
28	...	...	...	4.62N	4.70	.791	...	162
29	5.05	5.05	5.05	5.05	5.12	.845	5	167
30	...	...	...	5.12N	4.92	.834	...	167
31	...	5.15B	...	4.92N	4.89	.839	...	167

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	4.96B	...	5.03N	5.36	.859	...	167
4	5.06	5.17B	5.06	5.17B	5.20	.855	5	172
5	...	...	5.03A	5.03A	5.01	.845	...	172
6	5.18	5.18	5.18	5.18	5.21	.859	10	162
7	5.18	5.18	5.18	5.18	4.76	.833	10	159
8	5.00	5.00	5.00	5.00	4.89	.842	10	154
11	...	...	4.82A	4.89N	4.91	.844	...	154
12	4.97	4.97	4.85A	4.90	5.16	.859	20	154
13	5.00	5.00	5.00	5.00	4.99	.849	5	159
14	5.05	5.05	5.05	5.05	5.06	.854	5	154
15	5.00	5.02	5.00	5.02	4.98	.852	10	154
18	4.90	4.90	4.90	4.90	5.08	.863	5	150
19	5.20	5.20	5.05A	5.05A	5.12	.862	5	145
20	...	...	...	5.12N	4.97	.857	...	145
21	...	5.33B	...	5.53B	5.56	.885	...	145
22	...	5.81B	5.48A	5.81B	5.82	.897	...	145
25	...	...	...	5.82N	5.80	.898	...	145
26	5.85	5.90B	5.65A	5.90B	5.96	.905	5	145
27	6.00	6.00	6.00	6.00	5.83	.901	5	141
28	Exchange Closed: Thanksgiving Day							
29	6.30	6.30	6.20A	6.30	6.25	.917	6	141

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.90	6.00	5.78A	6.00	5.95	.907	10	136
3	...	...	...	5.95N	5.56	.893	...	136
4	...	5.80B	...	5.80B	5.94	.908	...	136
5	5.98	5.98	5.90A	5.90A	5.90	.908	1	136
6	5.68	5.68	5.60A	5.68	5.57	.896	1	136
9	5.45	5.45	5.45	5.45	5.42	.891	1	136
10	5.30	5.30	5.30	5.30	5.21	.882	1	136
11	5.12	5.12	5.12	5.12	5.24	.883	4	139
12	5.40	5.50B	5.40	5.50B	5.37	.891	2	141
13	5.50	5.50	5.50	5.50	5.36	.890	1	[illegible]
16	5.35	5.35	5.25	5.30B	5.66	.905	2	[illegible]
17	5.75	5.75	5.44	5.50	5.35	.895	4	[illegible]
18	5.20	5.20	5.16	5.16	5.05	.880	6	140
19	5.17	5.34	5.17	5.34	5.24	.891	2	139
20	5.30	5.30	5.27A	5.27A	5.29	.897	1	139
23	5.37	5.37	5.37	5.37	5.17	.894	1	139
24	5.30	5.30	5.30	5.30	5.39	.902	1	134
25	Exchange Closed: Christmas							
26	...	...	...	5.39N	5.29	.898	...	134
27	5.95	5.95	5.95	5.95	6.12	.929	1	132
30	...	...	...	6.12N	6.20	.933	...	132
31	...	...	...	6.20N	6.63	.946	...	132

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1986 44 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	1.53	1.53	1.53	1.53	1.54	.411	1	1
10....	....	1.57B	....	1.54N	1.53	.411	....	1
11....	....	1.55B	....	1.53N	1.51	407	....	1
12....	1.40	1.40	1.40	1.40	1.56	.411	1	2
13....	....	1.75B	....	1.75B	1.80	.454	....	2
16....	1.80	1.96	1.80	1.95	2.00	489	15	17
17....	1.85	1.96	1.85	1.95	1.88	467	105	117
18....	1.82	1.90	1.82	1.90	1.80	454	6	118
19....	1.83	1.83	1.83	1.83	1.86	.466	5	118
20....	2.05	2.20	2.05	2.20	2.25	528	25	102
23....	3.60	3.60	3.60	3.60	3.75	677	5	102
24....	3.45	3.65	3.45	3.65	3.70	674	25	122
25....	3.50	3.85	3.50	3.85	4.07	707	26	138
26....	4.18	4.25	4.18	4.25	4.01	680	25	133
27....	....	....	....	4.01N	4.12	689	....	163
30....	....	....	....	4.12N	3.86	674	....	163

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.30	4.50	4.30	4.50	4.64	735	25	188
2....	4.55	4.55	4.55	4.55	4.41	720	10	198
3....	4.60	4.65	4.40A	4.65	4.67	741	10	208
4....	....	....	....	4.67N	4.50	731	....	208
7....	....	....	4.40A	4.40A	4.27	716	....	208
8....	....	....	4.20A	4.20A	4.17	711	....	208
9....	....	4.30B	....	4.17N	4.02	707	....	208
10....	....	....	....	4.02N	3.79	688	....	208
11....	....	3.90B	....	3.90B	4.03	704	....	208
14....	....	....	....	4.03N	3.87	695	....	208
15....	....	....	....	3.87N	3.93	696	....	208
16....	3.73	3.73	3.60	3.60	3.61	673	25	198
17....	....	3.75B	....	3.75B	4.16	715	....	198
18....	....	4.18B	....	4.18B	4.30	725		198
21....	4.25	4.25	4.25	4.25	4.22	721	10	198
22....	4.20	4.20	4.10	4.10	4.22	743	15	188
23....	....	....	4.10A	4.10A	4.09	738	....	188
24....	3.95	3.95	3.90	3.90	3.89	726	20	168
25....	....	....	....	3.89N	3.91	724	....	168
28....	....	3.95B	....	3.95B	3.96	734		168
29....	4.30	4.30	4.30	4.30	4.36	789	5	173
30....	....	....	....	4.36N	4.17	776		173
31....	....	4.42B	....	4.17N	4.22	782		173

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	4.22N	4.48	806		173
4....	....	....	....	4.48N	4.43	801		173
5....	....	....	4.28A	4.28A	4.26	788	....	173
6....	4.40	4.41B	4.40	4.40	4.45	805	10	173
7....	4.44	4.44	4.44	4.44	4.04	774	10	173
8....	4.10	4.10	4.00	4.00	4.13	785	10	173
11....	4.10	4.10	4.07A	4.10	4.14	787	10	168
12....	4.10	4.18B	4.10	4.18B	4.38	804	5	168
13....	4.20	4.20	4.20	4.20	4.20	792	5	173
14....	4.27	4.27	4.27	4.27	4.28	798	5	173
15....	4.22	4.22	4.15A	4.15A	4.19	795	5	168
18....	4.14	4.30	4.14	4.30	4.31	809	6	159
19....	4.30	4.30	4.25A	4.25A	4.30	807	5	154
20....	....	4.40B	4.24A	4.24A	4.16	800	....	154
21....	....	4.56B	....	4.56B	4.73	835	....	154
22....	....	5.00B	4.88A	5.00B	4.98	851	....	154
25....	....	....	....	4.98N	4.84	852	....	154
26....	5.10	5.10	4.82A	5.10	5.12	861	5	154
27....	5.10	5.10	5.10	5.10	5.00	855	5	149
28....	Exchange Closed, Thanksgiving Day							
29....	5.40	5.40	5.35A	5.40	5.38	876	6	143

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1986 44 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	5.00	5.00	4.90A	4.90A	5.08	.863	10	143
3....	4.78	4.78	4.78	4.78	4.72	.844	....	143
4....	....	4.80B	....	4.80B	5.09	.864	....	143
5....	5.00	5.00	5.00	5.00	5.03	.863	1	143
6....	4.95	4.95	4.80A	4.95	4.72	.848	2	141
9....	4.70	4.70	4.70	4.70	4.56	.840	....	141
10....	4.44	4.50	4.44	4.50	4.37	.829	3	141
11....	4.30	4.30	4.30	4.30	4.40	.831	3	142
12....	4.60	4.60	4.60	4.60	4.53	.840	2	140
13....	4.70	4.70	4.65A	4.70	4.51	.839	1	140
16....	4.20	4.50	4.20	4.50	4.77	.858	2	139
17....	4.75	4.75	4.67A	4.70	4.54	.845	4	139
18....	4.40	4.40	4.40	4.40	4.20	.826	6	139
19....	4.33	4.43	4.33	4.43	4.37	.839	7	138
20....	4.42	4.42	4.42	4.42	4.44	.847	1	138
23....	4.44	4.44	4.44	4.44	4.32	.842	1	138
24....	4.43	4.43	4.43	4.43	4.53	.852	1	138
26....	....	....	....	4.53N	4.41	.847	....	138
27....	5.15	5.15	5.15	5.15	5.21	.889	1	135
30....	....	....	....	5.21N	5.28	.895	....	135
31....	....	....	....	5.28N	5.69	.912	....	135

JUNE 1986 45 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	1.60	1.60	1.60	1.60	1.64	419	5	5
17....	1.60	1.60	1.59A	1.60	1.52	398	1	5
18....	1.66	1.66	1.66	1.66	1.46	385	....	5
19....	....	....	....	1.46N	1.51	396	....	5
20....	1.65	1.85	1.65	1.80	1.85	457	22	25
23....	3.05	3.05	3.05	3.05	3.19	610	....	25
24....	2.95	3.10	2.95	3.10	3.15	607	35	60
25....	3.55	3.55	3.05	3.30	3.48	643	31	91
26....	3.58	3.60	3.50	3.60	3.42	624	20	110
27....	....	....	....	3.42N	3.54	634	....	110
30....	....	....	....	3.54N	3.28	618	....	110

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.65	3.85	3.65	3.85	3.90	683	25	135
2....	3.95	3.95	3.95	3.95	3.80	667	10	145
3....	4.05	4.05	4.05	4.05	4.05	390	10	155
4....	....	....	3.97A	4.05N	3.87	679	....	155
7....	....	....	3.75A	3.75A	3.62	662	....	155
8....	....	....	3.60A	3.60A	3.54	657	....	155
9....	....	3.55B	....	3.54N	3.38	652	....	155
10....	....	....	....	3.38N	3.18	632	....	155
11....	....	3.25B	....	3.25B	3.36	648	....	155
14....	....	....	....	3.38N	3.26	639	....	155
15....	....	....	....	3.26N	3.30	640	....	155
16....	3.12	3.12	3.00	3.00	2.98	615	25	130
17....	....	3.12B	....	3.12B	3.51	680	....	130
18....	....	....	....	3.51N	3.63	670	....	130
21....	3.60	3.60	3.60	3.60	3.56	666	5	125
22....	3.55	3.55	3.45	3.45	3.58	682	15	110
23....	3.40	3.40	3.40	3.40	3.44	678	5	105
24....	3.30	3.30	3.30	3.30	3.22	663	10	95
25....	....	3.23B	....	3.22N	3.26	662	....	95
28....	....	....	....	3.26N	3.29	672	....	95
29....	....	3.33B	....	3.33B	3.66	725	....	95
30....	3.64	3.64	3.64	3.64	3.49	709	5	100
31....	3.60	3.70B	3.55A	3.55A	3.52	716	....	100

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1986 45 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	3.52N	3.85	744	2	100
4	...	...	3.80A	3.80A	3.72	737	...	100
5	3.47	3.49B	3.47	3.49B	3.55	723	1	100
6	3.70	3.71B	3.70	3.70	3.74	742	10	100
7	3.72	3.72	3.72	3.72	3.34	705	10	90
8	3.28	3.36B	3.28	3.28	3.45	718	5	90
11	3.38	3.38	3.38	3.38	3.43	720	5	85
12	...	3.46B	3.40A	3.46B	3.64	740	...	85
13	3.50	3.50	3.50	3.50	3.49	725	10	90
14	3.58	3.58	3.58	3.58	3.56	733	5	90
15	3.43	3.43	3.43	3.43	3.47	729	5	85
18	3.42	3.42	3.42	3.42	3.59	744	...	75
19	...	...	3.52A	3.52A	3.54	742	5	71
20	...	3.63B	3.48A	3.48A	3.42	734	...	71
21	...	3.81B	...	3.81B	3.96	776	...	71
22	...	4.19B	3.90A	4.19B	4.18	796	...	71
25	...	...	...	4.18N	4.17	795	...	71
26	4.40	4.40	4.08A	4.40	4.32	806	5	71
27	4.31	4.31	4.31	4.31	4.23	799	5	66
28	Exchange Closed; Thanksgiving Day							
29	4.50	4.50	4.45	4.45	4.46	824	6	60

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	4.50	4.50	4.13A	4.15	4.27	808	11	49
3	...	...	...	4.27N	3.94	784		49
4	...	...	...	3.94N	4.27	808	...	49
5	...	...	4.25A	4.25A	4.20	808		49
6		...	4.10A	4.10A	3.91	788	...	49
9	...	...	...	3.91N	3.77	778	...	49
10	3.70	3.70	3.70	3.70	3.59	765	2	47
11	3.60	3.64B	3.60	3.64B	3.62	786	3	50
12	3.94	3.94	3.94	3.94	3.74	778	2	50
13	3.93	3.93	3.85A	3.85A	3.73	776	1	50
16	3.62	3.68	3.62	3.68	3.95	799	2	50
17	3.96	3.96	3.80	3.80	3.73	783	4	48
18	3.62	3.64	3.41	3.41	3.42	759	8	48
19	3.60	3.67	3.60	3.67	3.57	775	2	48
20	3.51	3.51	3.51	3.51	3.65	785	1	48
23	3.70	3.70	3.70	3.70	3.53	778	1	48
24	3.55	3.55	3.51A	3.55	3.62	790	1	48
25	Exchange Closed; Christmas							
26	3.60	3.65	3.60	3.65	3.60	783	2	47
27	4.25	4.25	4.25	4.25	4.34	836	1	45
30	...	...	...	4.34N	4.41	844		45
31	...	...	...	4.41N	4.79	867	...	45

JUNE 1986 46 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.20	1.25	1.15	1.15	1.15	333	1	1
18	...	...	...	1.15N	1.17	321	10	11
19	...	...	...	1.17N	1.22	331		11
20	1.35	1.45	1.35	1.45	1.50	389	20	31
23	2.55	2.77	2.55	2.77	2.70	542	2	31
24	2.53	2.60	2.53	2.60	2.65	538	54	75
25	2.55	2.85	2.55	2.85	2.96	576	76	151
26	3.02	3.10	3.02	3.10	2.91	568	20	170
27	...	...	...	2.91N	3.00	578		170
30	...	...	...	3.00N	2.77	561		170

SWISS FRANC OPTION ON FUTURES—CALLS
JUNE 1986 46 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.15	3.20	3.15	3.20	3.35	628	10	180
2	...	3.68B	...	3.35N	3.23	611	5	185
3	3.35	3.40	3.20A	3.40	3.40	636	15	200
4	...	...	3.18A	3.18A	3.29	624	...	200
7	...	...	3.15A	3.15A	3.03	608	...	200
8	...	...	...	3.03N	2.98	600	...	202
9	3.01	3.01	3.01	3.01	2.80	585	2	200
10	2.76	2.76	2.76	2.76	2.86	574	1	201
11	...	...	...	2.86N	2.80	591	...	200
14	...	...	...	2.80N	2.74	581	...	200
15	...	...	...	2.74N	2.74	581	...	200
16	2.58	2.58	2.45	2.45	2.48	556	30	170
17	...	2.57B	...	2.57B	2.92	602	...	170
18	...	...	...	2.92N	3.06	613	...	170
21	...	...	3.04A	3.04A	2.97	608	...	170
22	2.90	2.90	2.85	2.85	2.99	618	10	160
23	2.80	2.80	2.80	2.80	2.84	611	10	155
24	2.70	2.70	2.65	2.65	2.63	597	15	140
25	...	2.66B	...	2.63N	2.67	595	...	140
28	2.70	2.70	2.70	2.70	2.70	606	5	145
29	2.90	2.95B	2.90	2.95B	3.11	653	1	145
30	3.00	3.00	3.00	3.00	2.86	636	5	150
31	...	3.05B	...	2.86N	2.89	643	...	150

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	2.89N	3.19	675	...	150
4	...	...	3.16A	3.16A	3.09	686	...	150
5			2.96A	2.96A	2.94	650	...	150
6	3.10	3.10	3.03A	3.03A	3.11	671	10	150
7	3.04	3.04	2.96A	2.96A	2.75	631	10	141
8	...	...	...	2.75N	2.82	644	...	140
11	...	...	2.78A	2.82N	2.79	646	...	140
12	2.85	2.85	2.80A	2.85	2.97	668	10	135
13	2.85	2.85	2.85	2.85	2.84	651	5	135
14	2.93	2.93	2.93	2.93	2.88	680	5	130
15	2.85	2.85	2.85	2.85	2.83	655	5	135
18	2.75	2.75	2.75	2.75	2.90	672	1	131
19			2.85A	2.85A	2.86	669		131
20		2.95B	2.83A	2.83A	2.75	660		131
21	...	3.10B	...	3.10B	3.25	707	...	131
22	...	3.48B	3.20A	3.48B	3.45	729		131
25	...	...	3.44A	3.45N	3.44	729		131
26	3.34	3.34	3.30	3.30	3.56	741	6	120
27	3.60	3.60	3.60	3.60	3.47	733	5	115
28	Exchange Closed; Thanksgiving Day							
29	3.70	3.70	3.70	3.70	3.79	762	...	115

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.62	3.83B	3.33	3.33	3.54	742	16	114
3	...	...	3.27A	3.27A	3.22	714	...	114
4	...	3.42B	...	3.42B	3.51	742		112
5			3.40A	3.48A	3.45	742		112
6			3.40A	3.40A	3.19	718	...	112
9				3.19N	3.05	706	...	112
10	3.02	3.02	2.96A	3.02	2.90	691	2	112
11	2.69	2.93B	2.69	2.93B	2.93	692	2	114
12	3.20	3.20	3.20	3.20	3.02	705	2	114
13	3.12	3.15B	3.12	3.12	2.97	702	1	114
16	2.95	2.95	2.88A	2.90	3.21	729	7	114
17	3.23	3.23	3.10	3.10	3.00	710	4	114
18	2.82	2.85	2.75	2.75	2.71	682	8	114
19	2.90	2.95	2.90	2.95	2.85	700	2	113
20	2.91	2.91	2.91	2.91	2.92	711	1	113
23			2.90A	2.90A	2.83	703	...	113
24				2.83N	2.96	717		113
25	Exchange Closed; Christmas							
26	...			2.96N	2.86	708	...	113
27	3.50	3.50	3.45	3.45	3.54	772	5	108
30				3.54N	3.59	780	...	108
31	3.80	3.80	3.80	3.80	3.95	808	1	106

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1986 47 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	2.16	2.16	2.16	2.16	2.23	470	5	5
25	2.15	2.40	2.15	2.40	2.50	507	30	35
26	2.55	2.60	2.43	2.43	2.45	511	22	56
27	...	...	...	2.45N	2.55	521	...	56
30	2.46	2.46	2.46	2.46	2.33	503	1	56

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.48	2.80	2.48	2.80	2.85	572	23	79
2	...	...	...	2.65N	2.73	555	...	79
3	2.85	2.90	2.70A	2.90	2.90	580	10	89
4	...	...	...	2.90N	2.77	567	...	89
7	2.65	2.65	2.65	2.65	2.53	548	2	90
8	2.62	2.62	2.62	2.62	2.46	542	1	90
9	2.50	2.50	2.50	2.50	2.31	537	1	91
10	2.20	2.20	2.15	2.15	2.18	515	10	81
11	...	2.20B	...	2.20B	2.32	533	...	81
14	...	...	...	2.32N	2.25	522	...	81
15	...	...	...	2.25N	2.25	522	...	81
16	2.10	2.10	2.00	2.00	2.04	496	15	66
17	...	2.15B	...	2.15B	2.42	543	...	66
18	...	...	...	2.42N	2.52	554	...	66
21	2.45	2.45	2.45	2.45	2.45	549	25	56
22	2.40	2.40	2.35	2.35	2.48	551	10	47
23	2.30	2.30	2.30	2.30	2.30	545	5	42
24	2.22	2.22	2.20	2.20	2.13	530	10	32
25	...	2.18B	...	2.13N	2.17	528	...	32
28	2.20	2.20	2.20	2.20	2.18	538	5	37
29	2.34	2.40	2.34	2.40	2.46	578	6	43
30	...	...	...	2.46N	2.33	560	...	43
31	2.40	2.50B	2.37A	2.37A	2.35	567	1	43

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.43	2.43	2.43	2.43	2.61	600	1	44
4	...	...	2.60A	2.60A	2.53	591	...	44
5	2.43	2.43	2.42A	2.43	2.40	573	1	45
6	2.43	2.50B	2.43	2.43	2.55	595	10	49
7	2.40	2.40	2.15	2.15	2.23	552	12	61
8	2.20	2.20	2.20	2.20	2.31	586	5	65
11	2.25	2.25	2.25	2.25	2.25	567	5	70
12	2.25	2.28	2.20A	2.28	2.40	591	6	76
13	...	...	2.35A	2.35A	2.29	573	...	76
14	2.32	2.36	2.32	2.36	2.32	582	4	79
15	2.24	2.27	2.24	2.25	2.27	576	201	262
18	2.20	2.30	2.20	2.30	2.34	594	26	289
19	2.40	2.40	2.28A	2.28A	2.28	591	2	287
20	2.28	2.37B	2.26A	2.26A	2.18	581	1	287
21	...	2.45B	...	2.45B	2.62	631	...	287
22	...	2.80B	2.55A	2.80B	2.81	656	...	287
25	2.75	2.83	2.75	2.83	2.80	655	3	290
26	2.90	2.90	2.72A	2.90	2.88	668	5	285
27	2.85	2.85	2.76A	2.80	2.80	658	6	285
28	Exchange Closed; Thanksgiving Day							
29	3.00	3.00	3.00	3.00	3.10	692	6	285

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1986 47 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.00	3.00	2.72A	2.78	2.86	.668	12	280
3	...	...	2.63A	2.63A	2.60	.637	....	280
4	...	2.81B	...	2.81B	2.86	.668	....	280
5	...	...	2.73A	2.80A	2.77	.667	....	280
6	...	...	2.74A	2.74A	2.55	.640	...	280
9	2.42	2.42	2.42	2.42	2.42	.627	25	280
10	2.32	2.34	2.32	2.34	2.29	.609	2	280
11	2.14	2.31B	2.14	2.31B	2.31	.610	3	281
12	2.45	2.48B	2.45	2.48B	2.38	.624	1	281
13	2.47	2.56B	2.47	2.47	2.30	.621	1	280
16	2.35	2.35	2.35	2.35	2.56	.650	5	280
17	2.50	2.50	2.40	2.41	2.36	.629	200	426
18	...	...	2.28A	2.28A	2.10	.598	34	460
19	2.29	2.29	2.29	2.29	2.21	.618	1	460
20	2.30	2.30	2.30	2.30	2.29	.630	2	460
23	...	...	2.27A	2.29A	2.20	.620	....	460
24	...	...	...	2.20N	2.31	.635	....	460
25	Exchange Closed; Christmas							
26	...	...	...	2.37N	2.22	.625	...	460
27	...	2.56B	...	2.56B	2.82	.696	....	459
30	...	...	...	2.82N	2.85	.705	....	459
31	3.03	3.03	3.03	3.03	3.19	.738	1	458

JUNE 1986 48 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	2.00	2.10	2.00	2.10	2.15	465	36	36
30	...	...	...	2.15N	1.95	447	...	36

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.15@.20	2.35	1.91A	2.35	2.40	516	26	61
2	...	...	...	2.40N	2.29	498	1	62
3	2.40	2.45	2.40	2.45	2.45	523	12	73
4	2.29	2.29	2.29	2.29	2.31	511	2	75
7	...	...	2.25A	2.25A	2.11	491	....	75
8	...	...	...	2.11N	2.06	485	...	75
9	...	...	...	2.06N	1.91	480	....	75
10	1.85	1.85	1.78A	1.78A	1.76	456	11	65
11	...	1.80B	...	1.80B	1.90	475	...	65
14	1.90	1.90	1.90	1.90	1.85	464	1	66
15	...	...	...	1.85N	1.85	464	...	66
16	1.72	1.72	1.65	1.65	1.65	438	15	51
17	...	1.88B	...	1.88B	1.99	485	...	51
18	2.02	2.02	2.02	2.02	2.08	496	3	54
21	2.02	2.02	2.00	2.00	2.01	490	25	44
22	1.90	1.95B	1.85	1.95B	2.04	485	15	31
23	1.98	1.98	1.95A	1.95A	1.88	478	2	32
24	1.80	1.80	1.80	1.80	1.71	463	5	28
25	1.76	1.76	1.76	1.76	1.75	461	2	30
28	1.87	1.87	1.85A	1.85A	1.75	471	1	31
29	1.92	1.92	1.92	1.92	1.99	501	1	32
30	2.00	2.02	1.90	1.90	1.87	483	25	47
31	2.00	2.00	1.88A	1.90	1.89	489	7	54

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.02	2.02	1.98A	2.02	2.13	523	2	56
4	...	...	2.10A	2.10A	2.05	513	1	57
5	...	...	1.95A	1.95A	1.93	495	...	57
6	2.20	2.20	2.00A	2.00A	2.04	518	10	67
7	1.83	1.83	1.74	1.74	1.77	474	51	101
8	1.75	1.76	1.75	1.76	1.85	486	9	106
11	1.77	1.77	1.73	1.77B	1.78	488	10	113
12	1.77	1.80	1.77	1.80	1.91	512	6	119
13	1.87	1.90	1.82	1.82	1.82	493	301	420
14	1.80	1.88	1.80	1.88	1.84	502	51	470
15	1.78	1.78	1.76	1.76	1.79	496	8	470
18	1.70	1.79	1.70	1.79	1.83	514	3	471
19	...	...	1.80A	1.80A	1.78	510	...	471
20	1.76	1.83B	1.76	1.76	1.71	500	4	471
21	...	1.96B	...	1.96B	2.08	552	....	471
22	2.20	2.28	2.00A	2.28	2.25	577	3	472
25	2.25	2.25	2.18	2.18	2.23	576	4	476
26	2.14	2.30	2.14	2.30	2.31	590	11	473
27	2.27	2.35	2.27	2.30	2.24	579	51	473
28	Exchange Closed; Thanksgiving Day							
29	2.43	2.44	2.37	2.44B	2.49	615	12	479

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1986 48 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.60	2.60	2.19A	2.28	2.29	589	14	472
3	2.20	2.20	2.09A	2.20	2.04	555	1	473
4		2.26B		2.26B	2.28	588		472
5	2.25	2.32	2.22A	2.23A	2.20	587	2	472
6	2.18	2.18	2.08	2.08	1.98	558	3	472
9				1.98N	1.88	543		472
10	1.82	1.82	1.75	1.75	1.77	525	102	572
11	1.68	1.85	1.60	1.85	1.79	526	211	775
12	2.05	2.05	1.95	1.95	1.87	540	6	770
13	1.98	2.02B	1.88	1.92A	1.87	537	4	770
16	1.79	1.83	1.78	1.83	1.99	507	72	790
17	1.98	1.98	1.90	1.90	1.83	544	104	893
18	1.76	1.76	1.65	1.65	1.60	511	5	894
19	1.67	1.75	1.67	1.70	1.68	532	8	896
20	1.70	1.77	1.70	1.73	1.75	544	15	904
23	1.72	1.80	1.72	1.75A	1.67	532	2	904
24	1.72	1.72	1.72	1.72	1.77	548	1	905
25	Exchange Closed, Christmas							
26	1.75	1.80	1.75	1.80	1.68	537	6	909
27	2.05	2.05	1.95	1.95	2.18	613	3	907
30	2.20	2.23B	2.15	2.15	2.22	622	5	902
31	2.41	2.44	2.36	2.36	2.51	658	12	907

JUNE 1986 49 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.02	2.06	2.02	2.06	2.03	461	2	2
2	1.95	2.00	1.95	2.00	1.92	443	10	12
3	2.05	2.05	1.90A	2.05	2.05	468	11	20
4				2.05N	1.91	455		23
7			1.90A	1.90A	1.74	435		23
8				1.74N	1.69	429		23
9				1.69N	1.55	424		23
10	1.60	1.60	1.50	1.50	1.43	402	20	3
11		1.45B		1.45B	1.55	419		3
14				1.55N	1.50	408		3
15				1.50N	1.50	408		3
16	1.35	1.35	1.35	1.35	1.34	382	1	4
17		1.37B		1.37B	1.63	428		4
18				1.63N	1.70	439		4
21			1.65A	1.65A	1.64	433		4
22			1.63A	1.64N	1.64	420		4
23			1.55A	1.55A	1.51	413		4
24	1.45	1.59	1.45	1.59	1.36	399	2	6
25				1.36N	1.30	398		6
28	1.38	1.39B	1.38	1.38	1.39	405	6	7
29	1.45	1.45	1.45	1.45	1.60	426	2	9
30	1.50	1.50	1.50	1.50	1.49	408	5	14
31	1.60	1.60	1.55A	1.55A	1.51	414	3	17

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.51N	1.71	447		17
4				1.71N	1.65	437		17
5	1.53	1.53	1.53	1.53	1.53	419	1	18
6	1.55	1.60B	1.55	1.59	1.63	441	65	76
7	1.55	1.60B	1.33	1.33	1.39	397	13	86
8	1.40	1.40	1.40	1.40	1.45	411	10	96
11	1.32	1.38B	1.32	1.38B	1.40	411	20	105
12	1.30	1.39B	1.30	1.39B	1.51	434	5	110
13	1.48	1.48	1.48	1.48	1.43	416	1	110
14				1.43N	1.44	424		110
15	1.40	1.40	1.40	1.40	1.41	418	1	110
18	1.24	1.40	1.24	1.40	1.43	435	3	111
19	1.40	1.45B	1.36A	1.40	1.37	431	1	111
20	1.36	1.40B	1.36	1.36	1.31	421	1	112
21	1.55	1.55	1.55	1.55	1.65	472	1	113
22		1.73B	1.60A	1.73B	1.77	498		113
25	1.83	1.83	1.78	1.78	1.76	496	4	113
26	1.70	1.87	1.70	1.87	1.83	510	6	108
27	1.76	1.83	1.75	1.82	1.76	499	11	111
28	Exchange Closed; Thanksgiving Day							
29	1.88	1.95	1.88	1.95	1.98	535	106	211

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1986 49 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.90	1.90	1.69	1.80	1.81	507	17	209
3	1.69	1.72	1.59	1.72	1.60	473	7	212
4	1.80	1.80	1.76	1.78	1.79	506	2	214
5	1.73	1.75	1.70	1.75	1.72	504	8	213
6	1.64	1.69	1.56	1.69	1.54	475	7	208
9	1.47	1.47	1.47	1.47	1.45	460	1	208
10			1.40A	1.40A	1.36	441		207
11	1.24	1.40B	1.24	1.40B	1.39	442	8	209
12	1.55	1.55	1.48A	1.48A	1.44	456	2	209
13	1.51	1.60	1.50	1.50A	1.44	452	5	209
16	1.35	1.52	1.35	1.52	1.54	481	11	212
17	1.48	1.57	1.42A	1.46	1.41	458	12	218
18	1.34	1.34	1.30	1.30	1.21	425	5	218
19	1.34	1.34	1.34	1.34	1.27	445	2	218
20	1.23	1.23	1.23	1.23	1.32	457	1	218
23	1.30	1.32	1.29A	1.32	1.23	445	51	226
24	1.30	1.34	1.29	1.34	1.32	461	5	228
25	Exchange Closed, Christmas							
26	1.35	1.35	1.35	1.35	1.26	449	37	250
27	1.50	1.66	1.50	1.66	1.68	526	49	291
30	1.66	1.66	1.60	1.62	1.70	535	32	301
31	1.90	1.90	1.86	1.90	1.93	573	9	301

JUNE 1986 50 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	1.40	1.40	1.40	1.40	1.42	382	1	1
8	1.36	1.36	1.36	1.36	1.40	376	1	2
9	1.40	1.40	1.40	1.40	1.25	371	2	4
10			1.20A	1.20A	1.18	349		4
11				1.18N	1.25	365		4
14				1.25N	1.21	354		4
15				1.21N	1.21	354		4
16				1.21N	1.06	330		4
17		1.30B		1.30B	1.29	374		4
18		1.30B		1.30B	1.39	384		4
21			1.35A	1.35A	1.33	378		4
22				1.33N	1.34	359		4
23				1.34N	1.21	352		4
24	1.15	1.15	1.15	1.15	1.07	338	1	4
25				1.07N	1.11	336		4
28	1.12	1.12	1.12	1.12	1.10	344	5	9
29	1.34	1.34	1.34	1.34	1.27	355		9
30				1.27N	1.18	337	3	9
31	1.23	1.25B	1.20A	1.20A	1.19	343	11	19

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.19N	1.36	375		19
4	1.31	1.31	1.31	1.31	1.31	364		19
5			1.24A	1.24A	1.22	347	1	20
6	1.22	1.25B	1.22	1.22	1.31	368	10	30
7	1.20	1.20	1.20	1.20	1.11	326		30
8	1.05	1.07	1.06	1.07	1.15	339	20	30
11	1.06	1.10B	1.06	1.10B	1.09	338	10	40
12	1.05	1.12B	1.06	1.12B	1.18	360	20	59
13			1.15A	1.15A	1.12	342		59
14				1.12N	1.12	350		59
15	1.08	1.08	1.08	1.08	1.09	345	2	59
18	1.10	1.10	1.07A	1.10	1.09	360	1	60
19			1.07A	1.07A	1.04	356		60
20		1.07B		1.04N	1.00	346		60
21	1.20	1.20	1.20	1.20	1.27	395	3	63
22	1.23	1.33B	1.20A	1.33B	1.37	420	5	68
25				1.37N	1.37	417		68
26	1.30	1.38	1.30	1.34	1.43	431	7	63
27	1.40	1.45	1.39A	1.45	1.37	420	9	62
28	Exchange Closed; Thanksgiving Day							
29	1.45	1.46B	1.45	1.46B	1.56	455	6	62

SWISS FRANC OPTION ON FUTURES—CALLS

JUNE 1986 50 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.60	1.60	1.30A	1.35B	1.41	.427	46	87
3....	1.28	1.34	1.28	1.34	1.24	.393	4	89
4....	....	1.35B	....	1.35B	1.40	.426	....	89
5....	1.35	1.35	1.33	1.33	1.32	.424	2	89
6....	....	....	1.29A	1.29A	1.18	.395	....	89
9....	1.16	1.16	1.08	1.08	1.11	.379	5	91
10....	1.03	1.05	1.00	1.02B	1.03	.361	4	94
11....	1.04	1.06	.99A	1.06	1.06	.362	49	136
12....	1.15	1.15	1.14A	1.14A	1.08	.375	31	166
13....	1.15	1.16B	1.12A	1.12A	1.09	.371	2	167
16....	1.05	1.07B	1.01	1.07B	1.16	.398	13	162
17....	1.12	1.13B	1.09	1.09	1.05	.376	6	161
18....	1.00	1.00	.91A	.92A	.88	.344	4	161
19....	.92	.97B	.92	.92	.92	.363	1	162
20....	....	.96B	.91A	.96B	.96	.374	....	162
23....	.93	.96	.93	.96	.90	.362	2	162
24....	....	....	....	.90N	.97	.377	....	162
25....	Exchange Closed; Christmas							
26....	.96	.96	.96	.96	.91	.365	36	183
27....	1.09	1.20	1.09	1.20	1.26	.439	83	216
30....	1.18	1.18	1.18	1.18	1.27	.447	5	221
31....	1.36	1.37B	1.36	1.36	1.45	.486	11	231

JUNE 1986 51 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.25	1.25	1.00A	1.05	1.09	.351	9	9
3....	.95	.95	.95	.95	.95	.319	5	14
4....	1.00	1.04	1.00	1.04	1.08	.349	6	20
5....	1.00	1.00	1.00	1.00	1.01	.347	5	25
6....	.93	.93	.91A	.91A	.89	.320	5	30
9....	....	....	....	.89N	.83	.305	....	30
10....	.78	.78	.78	.78	.76	.289	2	30
11....	.67	.77	.67	.77	.78	.289	14	42
12....	1.00	1.00	.85	.85	.80	.300	4	39
13....	.86	.87	.83	.87	.81	.297	5	40
16....	.75	.77B	.75	.77B	.85	.322	1	40
17....	.87	.87	.79	.79	.77	.300	7	42
18....	.71	.71	.65	.65	.63	.272	7	42
19....	.66	.69	.66	.69	.66	.289	5	46
20....	.73	.73	.65A	.73	.69	.298	1	46
23....	....	....	.67A	.69N	.64	.287	....	44
24....	....	....	....	.64N	.70	.300	....	44
25....	Exchange Closed; Christmas							
26....	....	....	....	.70N	.65	.288	....	44
27....	....	.81B	....	.81B	.93	.357	....	42
30....	.88	.90	.88	.88	.88	.364	5	44
31....	1.02	1.05	1.02	1.05	1.07	.401	4	47

SEPTEMBER 1986 46 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	3.40	3.40	3.40	3.40	3.45	.706	1	1
27....	4.00	4.00	4.00	4.00	4.13	.757	4	5
30....	....	....	....	4.13N	4.20	.763	....	5
31....	....	4.32B	....	4.32B	4.52	.787	....	5
16....	1.79	3.10B	1.79	3.10B	3.12	.655	....	....
17....	....	....	3.10A	3.10A	2.95	.642	10	10
18....	....	....	2.90A	2.90A	2.69	.617	....	10
19....	....	....	....	2.69N	2.81	.633	....	10
20....	2.94	2.94	2.94	2.94	2.91	.643	1	11
23....	....	....	2.90A	2.90A	2.75	.635	....	11
24....	....	2.76B	....	2.76B	2.90	.647	....	11
25....	Exchange Closed; Christmas							
26....	....	....	....	2.90N	2.82	.639	....	11
27....	....	3.10B	....	3.10B	3.43	.695	....	11
30....	3.40	3.40	3.40	3.40	3.49	.702	4	15
31....	....	3.64B	....	3.64B	3.77	.729	....	15

SWISS FRANC OPTION ON FUTURES—CALLS

SEPTEMBER 1986 48 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	2.45	2.45	2.45	2.45	2.34	.558	7	7
11....	2.25	2.30B	2.25	2.30B	2.36	.558	2	9
12....	2.44	2.50	2.44	2.50	2.42	.568	7	16
13....	2.56	2.56	2.56	2.55	2.47	.570	6	12
16....	2.36	2.36	2.35	2.35	2.56	.588	5	17
17....	2.50	2.50	2.50	2.50	2.39	.573	1	18
18....	2.30	2.30	2.25	2.25	2.16	.548	2	19
19....	....	2.18B	....	2.18B	2.28	.565	....	19
20....	....	....	....	2.28N	2.38	.574	....	19
23....	....	....	2.35A	2.35A	2.22	.566	....	19
24....	....	....	....	2.22N	2.36	.579	....	19
25....	Exchange Closed; Christmas							
26....	....	....	2.30A	2.30A	2.26	.570	....	19
27....	2.60	2.60	2.60	2.60	2.78	.629	1	20
30....	....	....	....	2.78N	2.86	.636	....	20
31....	....	2.96B	....	2.96B	3.12	.665	....	20

SEPTEMBER 1986 49 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	1.90	1.90	1.90	1.90	1.90	.489	2	2
11....	1.80	1.80	1.80	1.80	1.93	.489	2	4
12....	2.00	2.00	2.00	2.00	1.97	.500	2	6
13....	2.00	2.10	2.00	2.10	2.02	.501	6	12
16....	1.88	2.00B	1.88	1.88	2.09	.520	1	13
17....	2.00	2.00	2.00	2.00	1.95	.505	5	18
18....	1.90	1.90	1.90	1.90	1.74	.479	1	19
19....	1.81	1.82B	1.81	1.82B	1.84	.495	1	19
20....	....	....	....	1.84N	1.89	.506	....	19
23....	....	....	1.88A	1.88A	1.77	.498	....	19
24....	....	....	....	1.77N	1.90	.509	....	19
25....	Exchange Closed; Christmas							
26....	....	....	....	1.90N	1.81	.500	....	19
27....	2.10	2.10	2.10	2.10	2.30	.561	1	20
30....	....	....	....	2.30N	2.33	.567	....	20
31....	....	2.40B	....	2.40B	2.53	.598	....	20

SEPTEMBER 1986 50 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	1.50	1.40B	1.50	1.50	1.69	.452	10	10
17....	....	....	....	1.69N	1.55	.437	....	10
18....	....	....	1.50A	1.50A	1.38	.411	....	10
19....	....	1.40B	....	1.40B	1.45	.428	....	10
20....	....	....	....	1.45N	1.49	.437	....	10
23....	....	....	....	1.49N	1.39	.427	....	10
24....	1.53	1.53	1.53	1.53	1.50	.440	1	11
25....	Exchange Closed; Christmas							
26....	....	....	....	1.50N	1.42	.431	....	11
27....	2.15	2.15	2.15	2.15	1.82	.492	1	12
30....	....	....	....	1.82N	1.86	.498	....	12
31....	1.95	1.95	1.95	1.95	2.03	.529	4	16

SWISS FRANC OPTION ON FUTURES—PUTS

MARCH 1985 33 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.06	.09	.05	.06	.05	.015	71	51
27				.04A	.02	.000	1	50
28	.04	.04	.04	.04	.04	.002	10	60

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.03	.03	.03	.03	.02	.001	50	110
4				.02N	.02	.000		110
5				.02N	.01	.001		110
6		.02B		.02B	.01	.000		110
7				.01N	.01	.000		110
8	.01	.01	.01	.01	.01	.000		

MARCH 1985 34 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.32	.35	.11A	.14	.15	.200	73	59
27	.06	.07	.06	.07	.07	.027	4	58
28	.13	.15	.13	.15	.14	.091	2	60

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.10	.12	.09	.10	.06	.077	69	120
4	.07	.10B	.07	.10B	.08	.084	1	119
5	.18	.20	.18	.19A	.13	.261	2	121
6	.12	.12	.10	.10	.04	.021	5	116
7	.04	.04	.03	.03	.03	.040	1	115
8	.01	.01	.01	.01	.01	.013	6	

MARCH 1985 35 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.81	.86B	.79A	.86B	.86	.800	3	2
26	1.00	1.00	.50A	.58	.59	.665	22	22
27	.27	.32	.25	.25	.23	.278	33	31
28	.27	.47B	.25A	.42	.43	.534	60	55

SWISS FRANC OPTION ON FUTURES—PUTS

MARCH 1985 35 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.50@.48	.50	.34A	.36	.35	.537	82	91
	.50	.52B	.46A	.46A	.47	.735	16	90
5	.68	.78B	.68	.76B	.75	.953	14	95
6	.81	.81	.42A	.49	.49	.790		95
7	.55	.60B	.55	.59	.59	.988	17	75
8	.36	.40	.35A	.40	.45	.963	6	
11						.346		

JUNE 1985 32 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	.14	.14	.14	.14	.14	.056	4	4
28				.14N	.16	.082		4

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		.17B		.16N	.16	.080		4
4		.20B		.20B	.19	.094		4
5	.23	.29	.23	.25	.24	.124	10	13
6	.19	.19	.19	.19	.16	.088	5	18
7	.22	.22	.22	.22	.22	.108	2	20
8	.18	.18	.18	.18	.19	.100		20
11	.15	.15	.14	.15	.13	.060	41	61
12	.15	.15	.11	.11	.14	.053	31	87
13		.16B		.16B	.17	.069		87
14	.19	.20B	.18	.20B	.20	.083	6	85
15	.20	.22B	.19A	.20	.20	.127	23	105
18	.15	.15	.15	.15	.13	.078	4	101
19	.12	.13	.09	.09	.09	.029	33	90
20	.12	.14	.10A	.12	.08	.042	5	92
21	.08	.08	.08	.08	.06	.025	2	91
22	.07	.07	.07	.07	.07	.023	2	93
25				.07N	.08	.030		93
26	.08	.08	.06	.06	.07	.024	29	93
27	.06	.06	.06	.06	.05	.010	2	93
28	.03	.03	.03	.03	.02	.007	2	93
29	.03	.05B	.03	.03	.04	.003	10	103

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				.04N	.04	.005		101
2				.04N	.05	.004		101
3				.05N	.05	.007		101
4				.05N	.05	.007		101
5	Exchange Closed; Good Friday							
8				.05N	.04	.003		101
9				.04N	.06	.006		101
10	.04	.04	.04	.04	.05	.004	20	101
11				.05N	.04	.001		101
12				.04N	.03	.000		101
15				.03N	.02	.000		101
16				.02N	.02	.000		101
17				.02N	.02	.000		101
18				.02N	.01	.000		101
19				.01N	.01	.000		101
22				.01N	.01	.000		101
23				.01N	.01	.000		101
24	.01	.01	.01	.01	.01	.000	3	101
25				.01N	.01	.000		101
26	.01	.01	.01	.01	.01	.000	20	92
29				.01N	.01	.000		91
30				.01N	.01	.000	10	91

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1985 32 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				01N	01	000		91
2				01N	01	000		91
3				01N	01	002		91
6				01N	01	001		91
7	01	01	01	01	01	000	1	91
8				01N	01	000		91
9				01N	01	000		91
10				01N	01	000		91
13				01N	01	000		91
14				01N	01	000		91
15				01N	01	000		91
16				01N	01	000		91
17				01N	01	000		91
20				01N	01	000		91
21				01N	01	000		91
22				01N	01	000		91
23				01N	01	000		91
24				01N	01	000		91
27	Exchange Closed: Memorial Day							
28				01N	01	000		91
29				01N	01	000		91
30				01N	01	000		91
31				01N	01	000		91

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				01N	01	000		91
4				01N	01	000		91
5				01N		000		91
6	CAB	CAB	CAB	CAB	CAB	000		91
25	45	45	42	42	44	246		
26	46	54B	35A	53	37	201	15	15
27	28	32B	28	28	30	123		15
28	30	34B	30	34B	34	168	11	19

JUNE 1985 33 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		35B	33A	34N	33	166		19
4	36	42	35	42	36	190	67	86
5	41	48	41	47	44	238	646	716
6	45	45	39A	39A	32	181	28	715
7	40	42	40	42to 41A	41	215	65	774
8			37A	37A	38	202		774
11	32	32	25	25	26	136	79	784
12	25	29	25	29	27	124	12	794
13	30	30	29	29	34	153	12	806
14	34	38	34	38	37	178	2	857
15	34	40B	34	38	38	225	4	857
18	29	29	24	24	24	153	6	857
19	19	21	15	16	12	067	56	860
20		15B		15B	16	092		859
21	11	11	11	11	11	060	14	873
22	14	14	14	14	12	057	4	874
25		14B		14B	14	071		874
26	14	14	14	14	14	080	2	871
27	12	12	08	08	09	028	15	861
28	08	08	07	07	05	021	7	855
29	05	06B	05	06B	05	011		855

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				05N	06	017	1	854
2				06N	07	015		854
3	08	08	08	08	08	023	114	884
4				08N	08	024		854
5	Exchange Closed: Good Friday							
8	09	09	08	08	07	012	55	809
9				07N	08	020		809
10				08N	08	014		809
11			07A	07A	06	004		809
12	.05	.05	05	05	04	003	1	808
15				04N	03	001		808
16				03N	03	001		808
17				03N	03	001		808
18				03N	02	000		808
19	01	01	01	01	01	000	5	803
22				01N	01	000		803
23				01N	01	002		803
24				01N	.01	002		803
25	.01	.01	.01	01	01	003	22	781
26				01N	02	003		781
29			01A	01A	01	001		781
30				01N	.01	002		781

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1985 33 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	01	01	01	01N	01	002	200	781
2	01	01	01	01	02	006	1	580
3				02N	03	014		580
6				03N	03	010		580
7				03N	02	002		580
8				02N	02	003		580
9				02N	02	000		580
10				02N	01	000		580
13				01N	01	000		580
14				01N	01	000		580
15				01N	01	000		580
16				01N	01	000		580
17				01N	01	000		580
20				01N	01	000		580
21				01N	01	000		580
22				01N	01	000		580
23				01N	01	000		580
24				01N	01	000		580
27	Exchange Closed: Memorial Day							
28				01N	01	000		580
29				01N	01	000		580
30				01N	01	000		580
31				01N	01	000		580

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				01N	01	000		580
4				01N	01	000		580
5				01N		000		580
6	CAB	CAB	CAB	CAB	CAB	000		580

JUNE 1985 34 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	75	76B	74	74	79	391		
26	85	86B	70	75	66	335	27	26
27	56	58	55A	56	56	228	2	28
28	55	62	55	62	62	292	18	36

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1985 34 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	64	65B	54	55	58	290	6	42
4	67	67	67	67	65	325	31	72
5	75	77	72	77	77	387	45	114
6	80	80	64A	64A	60	315	69	137
7	68	75	68	74	74	380	196	301
8	70	70	64A	67	68	344	7	307
11	55	55	48	48	48	256	24	307
12	55	55	52A	52A	52	239	6	312
13	45	50B	45	50B	58	282	24	334
14	68	69	65	65 to 67	65	318	38	330
15	70	70	61	66	66	352	37	331
18			48A	48A	45	261		330
19	34	34	26A	30	23	133	8	329
20	30	30	29	29	30	173	152	399
21	24	25	21	24A	21	122	111	399
22	24	24	21	21	21	118	12	402
25		28B		28B	26	143		401
26	22	25B	22	22	22	124	50	410
27	15	18	15	15	13	087	11	411
28	10	12	10	12	10	062	18	393
29	06	09B	06	08	08	030	52	393

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	11	11	11	11	09	045	30	423
2		11B		09N	10	042		423
3		11B		11B	12	058		363
4	14	15B	14	14	13	061	2	362
5	Exchange Closed: Good Friday							
8			12A	13N	11	037		362
9	11	11	11	11	14	055	1	363
10	10	10	10	10	11	042	5	363
11			10A	10A	08	016		362
12				08N	06	013	1	362
15				06N	05	006		362
16	08	08	08	08	05	004	2	363
17				05N	05	005		361
18	02	02	02	02	03	001	1	361
19			02A	03N	01	001		380
22	01	01	01	01	01	002		380
23				01N	02	010	4	363
24		03B		03B	03	009		363
25				03N	04	016		363
26	03	03	03	03	03	014	10	368
29				03N	02	006		367
30				02N	02	011		367

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				02N	02	011		367
2				02N	04	023		367
3				04N	08	055		367
6	10	10	08A	10	10	045	40	347
7			08A	08A	06	015		347
8				06N	05	019		347
9			03A	03A	04	005		347
10			03A	03A	02	003		347
13				02N	02	001		347
14			01A	01A	01	000		347
15				01N	02	000		347
16			01A	01A	01	000		347
17				01N	01	000		337
20				01N	01	000		337
21				01N	01	000		337
22				01N	01	000		337
23				01N	01	000		334
24				01N	01	000		334
27	Exchange Closed, Memorial Day							
28				01N	01	000		334
29				01N	01	000		334
30				01N	01	000		334
31				01N	01	000		334

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1985 34 PUTS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				01N	01	000		334
4				01N	01	000		334
5				01N		000		334
6	CAB	CAB	CAB	CAB	CAB	000		334

JUNE 1985 35 PUTS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.25	1.25	1.25	1.25	1.24	548		
26	1.37	1.37	95A	1.10	1.07	490	116	114
27	90	96B	85A	92	86	386	79	190
28	91	98B	91	98B	1.02	443	11	181

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.02	1.04B	91A	1.02	99	441	25	216
4	1.08	1.09	1.06	1.09	1.07	484	16	224
5	1.18	1.31	1.18	1.30	1.23	551	10	231
6	1.16	1.24B	1.02	1.02	1.02	474	104	326
7	1.14	1.18B	1.13	1.18B	1.18	524	19	326
8			1.08A	1.13A	1.13	507		326
11	88	93	83	85	85	410	7	326
12	80	90B	80	90B	83	380	2	316
13	83	95	80	95	98	442	18	316
14	1.06	1.08B	1.06	1.08B	1.07	485	28	323
15	1.03	1.15B	1.03	1.06B	1.11	494	6	329
18	95	95	75	75	78	394	23	329
19	64	64	47	47	39	230	14	341
20		54B		54B	56	286	1	341
21	43	43	42	42	40	215	118	430
22	40	42	38	40B	40	211	3	430
25	46	47	43	46	46	249	139	362
26	46	46	38	39	41	223	10	348
27	30	30	23	27	24	135	21	352
28	25	25	20	20	17	111	11	363
29	18	18	15	16A	14	069	16	369

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	18	18	18	18	18	100	19	369
2	22	23	15	15	17	094	5	368
3		20B		20B	23	124		365
4	25	28	25	25	26	129	10	358
5	Exchange Closed: Good Friday							
8	27	28B	22	22	18	086	6	362
9	25	28	25	25	25	123	5	362
10	21	21	19	19	17	088	3	363
11				17N	12	045		362
12	12	13	12	13	10	037	1	363
15	08 to 09	09	08	09	08	020	50	393
16	05	08	05	08	08	016	6	397
17	07	07	07	07	07	019	5	401
18			04A	04A	04	006		401
19			02A	04N	02	006		401
22	01	01	01	01	01	010		401
23				01N	04	036	4	400
24	07	07	07	07	05	033	3	400
25	12	12	12	12	08	051	1	399
26	08	10B	08	08	07	048	10	399
29	07	07	05	05	03	025	46	416
30				03N	05	040		416

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1985 35 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.05	05	05	05	05	041	10	416
2...	06	07B	06	07B	10	076	1	405
3...	10	10	10	10	19	152	2	403
6...	22	22	13	17B	20	136	13	412
7...	11	11	11	11	10	059	2	412
8...	...	12B	...	12B	12	073	...	402
9...	05	06	.05	06	06	027	5	405
10...	.04	04	04	04	04	020	...	405
13...	...	...	...	04N	.03	007	25	405
14...	...	...	...	03N	03	.006	...	405
15...	...	...	...	03N	03	.003	...	405
16...	...	...	...	03N	.02	006	...	405
17...	.02	.02	02	.02	02	004	...	405
20...	...	...	...	02N	.02	003	20	425
21...	...	...	.01A	02N	01	001	...	425
22...	...	...	...	.01N	01	.001	...	425
23...	...	...	...	01N	.01	001	...	425
24...	01	01	01	.01	.01	.002	5	426
27...	Exchange Closed, Memorial Day							
28...	...	...	...	01N	.01	000	...	426
29...	...	...	...	.01N	.01	000	...	426
30...	...	...	...	.01N	.01	000	...	426
31...	CAB	CAB	CAB	01N	.01	000	...	425

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3...	CAB	CAB	CAB	CAB	.01	000	...	425
4...	...	...	...	.01N	01	000	2	423
5...	...	...	...	.01N	...	000	...	423
6...	CAB	CAB	CAB	CAB	CAB	.000	...	423

JUNE 1985 36 PUTS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20...	1.38	1.46B	1.38	1.45B	1.54	598	21	21

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	1.45	1.60B	1.45	1.45	1.50	.597	4	24
4...	...	1.80B	...	1.50N	1.86	.640	...	24
5...	1.89	1.89	1.89	1.89	1.85	702	5	29
6...	1.91	1.91	1.91	1.91	1.58	633	3	32
7...	...	...	...	1.75B	1.80	679	...	32
8...	...	...	1.65A	1.80N	1.71	665	...	32
11...	...	1.36	1.35	1.36	1.36	575	2	32
12...	1.51	1.55	1.46A	1.46A	1.33	556	184	216
13...	...	1.39B	...	1.33N	1.33	608	...	216
14...	...	1.65B	...	1.08B	1.65	650	...	218
15...	...	...	...	1.65N	1.70	632	...	216
18...	1.40	1.40	1.27A	1.27A	1.26	.537	4	219
19...	1.03	1.03	.83A	.83A	72	354	4	220
20...	85	.92	85	.92	.94	420	13	232
21...	.66	75	.66	.75B	.70	.337	236	159
22...	75	79	72	74	.71	.332	107	450
25...	75@.74	80	74	.80	.80	.382	147	419
26...	.72	74B	67	74B	.73	.351	28	553
27...	.47	47	40A	.42	.45	.236	112	588
28...	.40	41	39	.39	.34	.201	9	591
29...	.34	40	.25	.26B	.27	.137	128	592

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1985 36 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.35	36	34	35	.34	.188	8	593
2...	.41	43	.37A	37A	.33	180	251	530
3...	.40	42	.40	.42	43	.226	2	521
4...	.49	55B	45	40	.48	.236	48	533
5...	Exchange Closed; Good Friday							
8...	53	53	38A	.38A	.43	.175	10	534
9...	42	.47B	42	.44	.43	.230	69	559
10...	35	40	34	.39A	.3[illegible]	.194	288	763
11...	26	.28	20	.25	.20	.104	139	700
12...	.17@.15	22B	.15	17	.17	.089	28	700
15...	10	14	10	14	.12	.065	16	714
16...	12	13	12	13	.13	.046	12	717
17...	.12	12	.10A	11	.11	.054	12	712
18...	08	08	.04	04	.04	.020	115	698
19...	06	06	03	.03	.03	.022	77	799
22...	03	03	03	03	02	.032	42	771
23...	11	.11	11	11	11	094	43	681
24...	12	17	12	15A	.14	.090	28	667
25...	15	19	15	19	18	.128	69	676
26...	.14	15B	14	15B	16	123	52	712
29...	.11	.11	.11	11	.11	078	2	710
30...	13	13	10	.10	13	110	2	709

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.20	.20	.16A	16A	.14	114	1	709
2...	19	21	19	.21	.22	187	23	709
3...	23	43	.23	43	43	315	25	701
6...	.47	.49	.34	43	44	.299	65	756
7...	.26	30	.23	.24	.24	.165	230	955
8...	.26	30	.26	.28	.28	.195	32	942
9...	15	.16	.14	.14	.14	.093	18	931
10...	14	15	.10	10	.10	.077	56	960
13...	.07	07	.07	.07	.06	.036	27	946
14...	.11	11	09	.09	07	.026	110	892
15...	.07	.07	06	.06	.05	.020	21	892
16...	.06	.07B	.06	06	.06	.037	13	894
17...	...	...	...	06N	.05	.026	...	894
20...	.02	.03B	02	03B	.06	.028	50	912
21...	.05	05	.04A	04A	03	.015	5	917
22...	02	03	02	03	.02	.015	1019	1131
23...	.04	04	.03	.03	.02	.014	100	1131
24...	.02	.02	02	.02	.02	.029	21	1077
27...	Exchange Closed; Memorial Day							
28...	02	.03	.02	.03	02	015	40	997
29...	...	...	...	.02N	.01	.002	...	895
30...	...	...	...	.01N	.01	.002	...	896
31...	01	.01	CAB	.01	.01	000	4	895

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3...	CAB	CAB	CAB	CAB	01	.000	1	896
4...	...	...	...	01N	01	000	4	894
5...	...	...	...	01N	...	.000	...	894
6...	CAB	CAB	CAB	CAB	CAB	000	...	888
7...	CAB	CAB	CAB	CAB	CAB	.000	2	...

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1985 37 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	1.20	1.27B	1.15A	1.19	1.17	.474	55	56
22....	....	1.20B	....	1.17N	1.12	.470	...	55
25....	....	1.27B	....	1.27B	1.32	.527	....	55
26....	....	....	1.20A	1.20A	1.18	.495	....	55
27....	.87	.87	.72	.80	.79	.365	61	97
28....	.64	.70	.62	.67B	.63	.322	39	113
29....	.47	.60	.47	.53	.52	.237	250	350

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.56	.62B	.56	.60B	.63	.308	103	350
2....	.72	.72	.61A	.61A	.60	.290	9	354
3....	.63	.69	.63	.69	.75	.359	7	354
4....	.85	.92	.81A	.82	.81	.371	84	359
5....	Exchange Closed; Good Friday							
8....	.90	.91B	.72	.72	.61	.298	62	364
9....	.74	.83	.71	.75B	.76	.372	461	663
10....	.66@.66	.68	.63	.67B	.66	.327	350	1011
11....	.44	.45B	.42	.42	.38	.200	104	1011
12....	.46	.46	.32	.35	.32	.178	33	1034
15....	.22	.28	.22	.28	.25	.122	42	1015
16....	.21	.22	.20	.22	.21	.107	6	1016
17....	.20	.20	.18	.20	.20	.122	232	1209
18....	.15	.15	.08	.08	.07	.054	84	1170
19....	.08	.09B	.06	.08	.07	.059	61	1129
22....	.06	.07B	.05	.07B	.08	.083	42	1161
23....	.07	.34B	.07	.25B	.25	.199	6	1163
24....	.26	.29B	.26	.28	.28	.194	106	1062
25....	.41	.43	.34	.34	.39	.256	32	1071
26....	.33	.34	.31	.34	.35	.251	22	1069
29....	....	....	.26A	.26A	.22	.178	1	1070
30....	.21	.25	.21	.25	.28	.238	3	1067

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.35	.35	.32	.32	.38	.246	3	1068
2....	.44	.54	.40	.54	.50	.359	216	1102
3....	.57	.80	.55	.80	.85	.521	188	1092
6....	.91	.96	.71	.80	.85	.512	58	1080
7....	.64	.64	.50	.53	.53	.342	133	1190
8....	.64	.65	.53	.61	.59	.388	20	1200
9....	.30	.33	.25	.30	.32	.231	317	1400
10....	.31	.32	.25	.25	.26	.204	46	1413
13....	.20	.21	.16	.18B	.18	.127	247	1284
14....	.23	.23	.16	.18	.15	.104	16	1293
15....	.16	.16	.14	.14	.13	.083	14	1301
16....	.22	.22	.15	.15	.16	.133	73	1301
17....	.20	.20	.12	.14	.15	.106	59	1345
20....	.06	.15	.06	.14	.13	.123	34	1365
21....	.13	.14	.08	.08	.09	.090	449	1748
22....	.08	.10	.07	.07	.06	.065	112	1747
23....	.10	.10	.06A	.06A	.05	.084	6	1747
24....	.05	.09	.05	.08	.07	.147	18	1739
27....	Exchange Closed; Memorial Day							
28....	.06	.06	.06	.06	.06	.123	13	1734
29....	.03	.03	.02	.02	.02	.036	10	1729
30....	.02	.02	.02	.02	.02	.045	20	1729
31....	.01	.01	.01	.01	.01	.007	5	1729

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.01N	.01	.000	....	1729
4....	....	....	....	.01N	.01	.000	....	1729
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1729
6....	CAB	CAB	CAB	CAB	CAB	.000	1	1728

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1985 38 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	1.30	1.30	1.18	1.18	1.28	.506	6	6
28....	1.06	1.14	1.06	1.13	1.04	.461	25	27
29....	.85	1.04	.80	.85	.85	.364	270	253

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.02	1.02	.96	1.01	1.02	.450	186	406
2....	1.18	1.23B	1.14A	1.14A	.98	.441	27	421
3....	1.04	1.20B	1.04	1.18	1.20	.508	353	770
4....	1.32	1.42	1.19	1.30	1.29	.522	109	870
5....	Exchange Closed; Good Friday							
8....	1.43	1.43	1.09A	1.09A	1.02	.447	11	875
9....	1.11	1.29B	1.11	1.22B	1.23	.529	1	874
10....	1.05	1.10B	1.03A	1.05	1.10	.482	3	874
11....	.79	.80	.71A	.74	.68	.332	51	843
12....	.75	.75	.60	.60	.59	.304	34	852
15....	.44	.45	.40	.41	.42	.229	8	851
16....	.33	.44	.32	.40	.38	.207	48	898
17....	.38	.42	.31	.40	.38	.231	84	930
18....	.32	.32	.17	.17	.17	.121	245	970
19....	.17	.17	.15	.15	.15	.130	184	1037
22....	.16	.18	.16	.18	.18	.176	182	1056
23....	.17	.62B	.15A	.49	.53	.349	273	868
24....	.60	.65	.50	.56	.57	.344	60	830
25....	.60	.82	.60	.68	.75	.426	96	781
26....	.72	.72	.62	.68	.70	.422	138	799
29....	.60	.66	.45	.45	.47	.333	31	783
30....	.51	.60B	.46	.60B	.63	.415	92	730

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	.76	.66A	.66A	.67	.428	19	737
2....	.83	.97	.83	.95	.97	.560	54	768
3....	1.07	1.45	1.07	1.45	1.49	.716	39	770
6....	1.54	1.64B	1.35	1.43	1.49	.716	16	770
7....	1.08	1.10	.97	1.00	1.00	.557	64	767
8....	1.15	1.15	1.04	1.07	1.10	.609	39	779
9....	.65	.73	.58	.66	.68	.436	210	830
10....	.70	.72B	.62A	.62A	.60	.403	54	828
13....	.48	.50	.42	.42	.43	.299	49	815
14....	.45	.54	.31	.35	.37	.263	110	818
15....	.37	.43	.28	.35	.32	.228	44	831
16....	.48	.48	.42	.42	.42	.324	35	863
17....	.42	.42	.28	.28	.32	.282	77	845
20....	.23	.42	.20	.34B	.38	.331	86	880
21....	.26	.36	.25	.26	.27	.256	78	894
22....	.28	.29	.23	.23	.22	.273	68	901
23....	.28	.30	.20	.23	.23	.260	132	966
24....	.23	.36	.21A	.36	.33	.410	287	1001
27....	Exchange Closed; Memorial Day							
28....	.31	.32	.26	.26	.31	.426	150	1132
29....	.23	.23	.09	.09	.12	.219	41	1138
30....	.11	.15	.10A	.15	.12	.271	815	1083
31....	.14	.14	.02	.04	.03	.101	567	1437

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.03N	.02	.038	3	1431
4....	.02	.02	.02	.02	.02	.055	57	1431
5....	.01	.02	.01	.02	.01	.021	323	1578
6....	.01	.01	.01	.01	.01	.004	70	1577
7....	.01	.01	CAB	CAB	CAB	.070	4	....
29....	1.52	1.55B	1.30A	1.31A	1.27	.503	106	105

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1985 39 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.52	1.59B	1.50	1.59B	1.57	.595	155	220
2....	...	1.80B	...	1.67B	1.67	.587	5	220
3....	...	1.76B	1.63A	1.76B	1.80	.652	...	220
4....	...	2.06B	...	1.85B	1.89	.666	...	220
5....	Exchange Closed, Good Friday							
8....	1.98	2.07B	1.75A	1.75A	1.57	.600	1	221
9....	...	1.75B	...	1.75B	1.88	.678	...	221
10....	...	...	1.76A	1.76A	1.66	.635	...	221
11....	...	...	1.23A	1.23A	1.11	.485	...	141
12....	1.10	1.12B	1.00A	1.01	1.00	.455	5	144
15....	.72	.82	.72	.82	.75	.371	P3	172
16....	.62	.73	.60	.70A	.68	.344	61	181
17....	.66	.73B	.61	.70A	.69	.376	31	189
18....	.52@.56	.65	.38	.38	.38	.228	27	194
19....	.41	.41	.35A	.37	.35	.243	15	199
22....	.38	.39	.36A	.38	.44	.312	16	209
23....	.56	1.10	.36A	.91	.99	.523	109	249
24....	1.06	1.14	.95	1.00	1.02	.520	34	253
25....	1.12	1.38	1.12	1.19	1.29	.606	14	253
26....	1.25	1.30	1.16	1.20B	1.22	.604	25	259
29....	1.06	1.15B	.91	.95	.92	.519	28	257
30....	.87	1.10	.85A	1.10	1.16	.607	24	271

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.29	1.30	1.19	1.22	1.22	.622	22	254
2....	1.55	1.59B	1.45	1.59B	1.64	.742	7	253
3....	1.81	2.11	1.79	2.11	2.32	.859	13	247
6....	2.26	2.36B	2.17A	2.17A	2.27	.864	2	244
7....	1.80	1.80	1.61	1.66	1.66	.752	11	233
8....	1.80	1.81B	1.74	1.74	1.82	.794	6	237
9....	1.17	1.19B	1.17	1.19B	1.25	.652	10	241
10....	1.25	1.30B	1.19	1.19	1.13	.625	3	241
13....	.95	.96B	.85	.88	.87	.529	39	249
14....	1.03	1.03	.70	.87	.78	.491	107	301
15....	.85	.86	.70	.75	.68	.452	21	297
16....	.90	1.03	.86	.86	.89	.572	89	250
17....	.87	.87	.72	.73	.78	.530	9	258
20....	.48	.80	.47A	.80	.87	.605	129	364
21....	....	...	.66A	.75A	.68	.527	1	362
22....	.74	.76B	.69	.69	.66	.557	5	367
23....	.79	.79	.65	.65	.64	.575	321	670
24....	.85	.86B	.79A	.85	.92	.716	1	665
27....	Exchange Closed, Memorial Day							
28....	...	.94B	.87A	.92N	.94	.776	...	665
29....	.89	.89	.59	.59	.51	.588	8	662
30....	.58	.66	.58	.60	.62	.673	113	658
31....	.64	.64	.24	.27A	.28	.442	381	911

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.23	.34	.17	.21	.21	.392	247	995
4....	.19	.30	.15	.26	.28	.551	93	954
5....	.26	.35	.20	.21	.24	.539	253	913
6....	.17	.26B	.14	.24	.23	.611	41	921
7....	.25	.50	.24	.50	.50	.925	48	891
10....	...	...	...	...	...	.873		

JUNE 1985 40 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	2.70	2.70	2.45A	2.45A	2.25	.735	1	1
9....	...	2.44B	...	2.44B	2.65	.800	...	1
10....	...	...	2.56A	2.56A	2.40	.767	...	1
11....	...	...	1.82A	1.82A	1.71	.636	.	1
12....	...	2.00B	1.58A	1.71N	1.55	.609	...	1
15....	1.20	1.20	1.18A	1.20	1.25	.528	6	7
16....	1.08	1.18	1.07A	1.18B	1.15	.501	3	8
17....	1.16	1.16	1.08A	1.14	1.16	.537	11	18
18....	.83	.83	.72A	.73	.69	.369	181	199
19....	.74	.74	.65	.72	.66	.390	48	225
22....	.75	.85	.75	.84	.85	.476	31	239
23....	.74	1.70	.74	1.70	1.62	.689	35	252
24....	1.73	1.73	1.62	1.62	1.63	.688	24	238
25....	1.74	2.10	1.74	1.95A	1.97	.762	20	240
26....	1.97	1.97	1.85A	1.90	1.92	.762	241	262
29....	1.73	1.85B	1.73	1.73	1.56	.696	3	255
30....	1.63	1.65	1.48A	1.65	1.87	.771	6	257

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1985 40 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	2.02B	...	1.87N	1.95	.785	....	258
2....	2.36	2.39	2.18	2.39	2.48	.871	3	256
3....	2.63	2.99	2.63	2.99	3.24	.941	6	252
6....	3.08	3.08	3.08	3.08	3.18	.947	1	252
7....	...	...	2.71A	2.71A	2.48	.885	...	252
8....	...	2.86B	...	2.86B	2.67	.912	....	252
9....	1.90	1.90	1.90	1.90	2.00	.824	2	251
10....	...	...	....	2.00N	1.86	.806	....	251
13....	1.58	1.58	1.55A	1.55A	1.51	.743	6	245
14....	1.50	1.67B	1.35A	1.46	1.40	.716	8	240
15....	...	1.45B	...	1.40N	1.27	.687	....	238
16....	...	1.70B	...	1.70B	1.56	.789	....	238
17....	...	....	1.42A	1.42A	1.45	.761	....	238
20....	1.10	1.51	1.10	1.51	1.60	.830	9	238
21....	1.35	1.56B	1.32A	1.35	1.33	.780	11	244
22....	...	1.47B	...	1.39B	1.38	.808	...	243
23....	...	1.54B	...	1.40B	1.38	.826	....	243
24....	...	1.58B	...	1.58B	1.78	.911	....	243
27....	Exchange Closed, Memorial Day							
28....	...	1.84B	1.76A	1.78N	1.84	.953	...	243
29....	1.73	1.76	1.52A	1.52A	1.29	.883	6	239
30....	...	1.45B	...	1.45B	1.48	.930	...	238
31....	.90	1.55B	.90	[illegible]	.95	.830	10	238

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	...	...	.91A	.95N	.88	.881	...	238
4....	.96	1.09	.90A	1.09	1.10	.964	2	240
5....	...	...	....	1.10N	1.06	.984	1	239
6....	1.00	1.00	1.00	1.00	1.10	.999	1	238
7....	1.50	1.50	1.50	1.50	1.50	.999	2	238
10....	...	...	...	...	...	.999	...	....

JUNE 1985 41 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	1.78	1.78	1.78	1.78	1.70	.654	1	1
17....	...	1.73B	...	1.70N	1.79	.680	....	1
18....	1.30	1.30	1.18A	1.18A	1.13	.527	2	2
19....	1.11	1.18B	1.10	1.10	1.10	.550	2	3
22....	1.20	1.26B	1.20	1.26B	1.43	.640	1	3
23....	1.19	2.01B	1.19	2.01B	2.40	.820	1	4
24....	2.65	2.65	2.54A	2.64A	2.41	.820	1	4
25....	...	2.90B	...	2.41N	2.82	.874	....	4
26....	....	...	2.65A	2.82N	2.78	.875	...	4
29....	....	...	2.68A	2.68A	2.31	.834	...	4
30....	2.55	2.69B	2.20A	2.69B	2.72	.886	1	5

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1985 41 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.93	2.93	2.79A	2.79A	2.80	.895	1	5
2	...	3.22B	...	3.22B	3.41	946	...	5
3	...	3.60B	...	3.60B	4.21	.979	...	5
6	...	4.22B	...	4.22B	4.15	962	...	5
7	3.60	3.60	3.60	3.60	3.37	956	1	6
8	...	3.58B	...	3.58B	3.59	.969	...	5
9	2.82	2.82	2.82	2.82	2.86	927	...	5
10	...	...	...	2.86N	2.71	920	...	5
13	...	...	2.36A	2.36A	2.32	.889	...	5
14	...	2.35B	2.13A	2.13A	2.20	.875	...	5
15	...	2.29B	...	2.20N	2.03	880	...	5
16	...	2.56B	...	2.56B	2.40	920	...	5
17	...	...	2.28A	2.28A	2.27	906	...	5
20	1.83	2.31B	1.83	2.31B	2.49	947	1	5
21	...	...	2.14A	2.49N	2.19	.928	...	5
22	...	2.28B	...	2.28B	2.27	.943	...	5
23	...	2.47B	...	2.39B	2.29	953	...	5
24	...	2.37B	...	2.37B	2.75	982	...	5
27	Exchange Closed; Memorial Day							
28	...	...	...	2.75N	2.83	995	...	5
29	...	...	2.79A	2.79A	2.24	983	...	5
30	...	2.45B	...	2.45B	2.45	993	...	5
31	...	2.53B	2.10A	2.10A	1.88	.978	...	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	1.88N	1.83	995	...	1
4	...	2.06B	...	2.06B	2.06	.999	...	1
5	...	2.10B	...	2.10B	2.05	999	...	1
6	...	...	2.03A	2.05N	2.10	999	...	1
7	2.20	2.20	2.20	2.20	2.50	1.000	1	1
10	...	...	...	...	...	999	...	...

JUNE 1985 33 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.61	.61	.61	.61	.54	.212	1	1
7	...	.55B	...	.55B	.64	.241	...	1
8	...	...	...	.64N	.61	.227	...	1
11	.55	.55	.55	.55	.48	.180	1	2
12	...	...	...	.48N	.51	.173	...	2
13	...	.55B	...	.55B	.55	.195	...	2
14	.59	.62B	.59	.59	.64	.215	100	100
15	...	.65B	...	.65B	.65	.256	...	100
18	...	...	.57A	.57A	.46	.203	...	100
19	...	...	.40A	.40A	.29	.125	...	100
20	...	.33B	...	.33B	.37	.150	...	100
21	...	...	...	.37N	.29	.119	...	100
22	...	...	...	.29N	.28	.115	...	100
25	...	.30B	...	.30B	.30	.134	...	100
26	...	...	...	.30N	.30	.121	...	100
27	...	...	.25A	.25A	.20	.083	...	100
28	...	...	...	.20N	.15	.072	...	100
29	...	...	...	.15N	.13	.050	...	100

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 1985 33 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.13N	.15	.067	...	100
2	...	.35B	...	.35B	.18	.065	...	100
3	...	...	...	.16N	.18	.060	...	100
4	...	...	...	.18N	.25	.082	...	100
5	Exchange Closed; Good Friday							
8	...	...	...	.25N	.07	.063	...	100
9	...	.24B	...	.07N	.22	.060	...	100
10	...	...	...	...	...	.069	...	100
11	.11	...	.15A	.22N	.14	.043	...	100
12	...	...	...	.14N	.11	.038	...	100
15	...	...	.10A	.11N	.08	.027	...	100
16	...	...	...	.08N	.08	.024	...	100
17	...	...	...	.09N	.09	.027	...	100
18	...	...	...	.09N	.05	.014	...	100
19	...	...	...	.05N	.04	.015	...	100
22	...	...	...	.04N	.04	.020	...	100
23	...	...	...	.04N	.07	.041	...	100
24	...	...	...	.07N	.10	.040	...	100
25	...	...	...	.10N	.12	.052	...	100
26	...	...	...	.12N	.09	.051	...	100
29	...	...	...	.09N	.10	.037	...	100
30	...	...	...	.10N	.10	.047	...	100

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.10N	.12	.048	...	100
2	...	.15B	...	.15B	.15	.069	...	100
3	...	...	...	.15N	.23	.104	...	100
6	.22	.22	.22	.22	.26	.099	1	101
7	...	...	...	.26N	.22	.064	...	101
8	...	...	...	.22N	.24	.072	...	101
9	...	...	.21A	.21A	.15	.045	...	101
10	...	...	...	.15N	.14	.041	...	101
13	...	...	...	.14N	.12	.029	...	101
14	...	...	...	.12N	.10	.026	...	101
15	.15	.15	.15	.15	.09	.024	1	100
16	...	...	...	.09N	.11	.032	...	100
17	...	...	...	.11N	.10	.028	...	100
20	...	...	...	.10N	.12	.031	...	100
21	...	...	...	.12N	.10	.026	...	100
22	...	...	...	.10N	.07	.027	...	100
23	...	.08B	...	.08B	.08	.028	...	100
24	...	...	...	.08N	.11	.038	...	100
27	Exchange Closed; Memorial Day							
28	...	...	...	.11N	.10	.037	...	100
29	...	...	...	.10N	.06	.024	...	100
30	...	...	...	.06N	.07	.027	...	100
31	...	...	...	.07N	.03	.017	...	100

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	.03N	.05	.015	...	100
4	...	...	...	.05N	.04	.018	...	100
5	...	...	...	.04N	.04	.018	...	100
6	...	...	...	.04N	.04	.020	...	100
7	...	...	...	.04N	.05	.026	...	100
10	...	...	...	.05N	.06	.025	...	100
11	...	...	...	.06N	.06	.023	...	100
12	.05	.05	.05	.05	.04	.025	1	100
13	...	...	...	.04N	.04	.025	...	100
14	...	...	...	.04N	.04	.016	...	100
17	...	...	...	.04N	.03	.015	...	100
18	...	...	...	.03N	.04	.007	...	100
19	...	...	...	.04N	.03	.010	...	100
20	.04	.04	.04	.04	.02	.014	3	100
21	.03	.04	.03	.04	.02	.012	3	103
24	...	...	...	.02N	.02	.010	...	103
25	...	...	...	.02N	.02	.010	...	103
26	...	...	...	.02N	.01	.007	...	103
27	...	...	...	.01N	.01	.008	...	103
28	...	...	...	.01N	.01	.002	...	103

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 33 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.002	....	103
2	....	....	....	.01N	.01	.002	....	103
3	....	....	....	.01N	.01	.001	....	103
4	Exchange Closed; Independence Day							
5	....	....	....	.01N	.01	.000	....	103
8	....	....	....	.01N	.01	.000	....	103
9	....	....	....	.01N	.01	.000	....	103
10	....	....	....	.01N	.01	.000	....	103
11	....	....	....	.01N	.01	.000	....	103
12	....	....	....	.01N	.01	.000	....	103
15	....	....	....	.01N	.01	.000	....	103
16	....	....	....	.01N	.01	.000	....	103
17	....	....	....	.01N	.01	.000	....	103
18	....	....	....	.01N	.01	.000	....	103
19	....	....	....	.01N	.01	.000	....	103
22	....	....	....	.01N	.01	.000	....	103
23	....	....	....	.01N	.01	.000	....	103
24	....	....	....	.01N	.01	.000	....	103
25	....	....	....	.01N	.01	.000	....	103
26	....	....	....	.01N	.01	.000	....	103
29	....	....	....	.01N	.01	.000	....	103
30	....	....	....	.01N	.01	.000	....	103
31	....	....	....	.01N	.01	.000	....	103

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.000	....	104
2	CAB	CAB	CAB	CAB	CAB	.000	3	103
5	CAB	CAB	CAB	CAB	CAB	.000	....	102
6	CAB	CAB	CAB	CAB	CAB	.000	....	102
7	CAB	CAB	CAB	CAB	CAB	.000	....	102
8	CAB	CAB	CAB	CAB	CAB	.000	....	102
9	CAB	CAB	CAB	CAB	CAB	.000	....	102
12	CAB	CAB	CAB	CAB	CAB	.000	....	102
13	CAB	CAB	CAB	CAB	CAB	.000	....	102
14	CAB	CAB	CAB	CAB	CAB	.000	....	102
15	CAB	CAB	CAB	CAB	CAB	.000	....	102
16	CAB	CAB	CAB	CAB	CAB	.000	....	102
19	CAB	CAB	CAB	CAB	CAB	.000	....	102
20	CAB	CAB	CAB	CAB	CAB	.000	....	102
21	CAB	CAB	CAB	CAB	CAB	.000	....	102
22	CAB	CAB	CAB	CAB	CAB	.000	....	102
23	CAB	CAB	CAB	CAB	CAB	.000	....	102
26	CAB	CAB	CAB	CAB	CAB	.000	....	102
27	CAB	CAB	CAB	CAB	CAB	.000	....	102
28	CAB	CAB	CAB	CAB	CAB	.000	....	102
29	CAB	CAB	CAB	CAB	CAB	.000	....	102
30	CAB	CAB	CAB	CAB	CAB	.000	....	102

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	....	102
4	CAB	CAB	CAB	CAB	CAB	.000	....	102
5	CAB	CAB	CAB	CAB	CAB	.000	....	102

SEPTEMBER 1985 34 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.20	.18	.18	.22	.088	10	10
2	.23	.23	.22	.22	.26	.119	10	20
3	....	....	....	.26N	.26	.171	....	20
6	.40	.41B	.20A	.38	.42	.164	2	22
7	....	....	....	.42N	.34	.113	....	22
8	....	....	....	.34N	.36	.125	....	22
9	.20	.21B	.20	.21B	.26	.084	1	23
10	.26	.26	.26	.26	.24	.078	5	23
13	....	....	....	.24N	.17	.059	....	23
14	.24	.24	.24	.24	.16	.053	1	22
15	.25	.25	.25	.25	.17	.049	1	21
16	.25	.25	.25	.25	.18	.063	13	21
17	.22	.22	.22	.22	.20	.057	4	17
20	.15	.20B	.15	.20B	.20	.063	1	18
21	.17	.17	.17	.17	.15	.053	1	16
22	....	....	....	.15N	.16	.056	....	16
23	....	....	....	.16N	.12	.057	....	16
24	....	....	....	.12N	.17	.075	....	16
27	Exchange Closed; Memorial Day							
28	....	....	....	.17N	.15	.075	....	16
29	....	....	.13A	.13A	.12	.052	....	16
30	....	....	....	.12N	.12	.057	....	16
31	....	....	....	.12N	.08	.039	....	16

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 34 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.09N	.08	.038	....	15
4	....	....	....	.09N	.10	.042	....	18
5	....	....	....	.10N	.10	.040	....	18
6	....	....	....	.10N	.10	.046	....	18
7	....	....	....	.10N	.12	.058	....	18
10	....	....	....	.12N	.12	.065	....	18
11	....	....	....	.12N	.09	.051	....	18
12	....	....	....	.09N	.09	.055	....	18
13	....	....	....	.09N	.08	.056	....	18
14	....	....	.07A	.07A	.07	.038	....	18
17	....	....	....	.07N	.06	.037	....	18
18	....	....	....	.06N	.06	.030	....	18
19	....	....	....	.06N	.05	.027	....	18
20	....	....	....	.05N	.05	.036	....	18
21	....	....	....	.05N	.05	.031	....	18
24	....	....	....	.05N	.04	.025	....	18
25	....	....	....	.04N	.04	.027	....	18
26	....	....	....	.04N	.02	.021	....	18
27	....	....	....	.02N	.02	.023	....	18
28	....	....	....	.02N	.02	.008	....	18

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.009	....	16
2	.03	.03	.03	.03	.01	.008	2	15
3	....	....	....	.01N	.01	.007	....	15
4	Exchange Closed; Independence Day							
5	....	....	....	.01N	.01	.003	....	15
8	....	....	....	.01N	.01	.002	....	15
9	.01	.01	.01	.01	.01	.001	2	14
10	....	....	....	.01N	.01	.000	....	14
11	....	....	....	.01N	.01	.000	....	14
12	....	....	....	.01N	.01	.000	....	14
15	....	....	....	.01N	.01	.000	....	14
16	....	....	....	.01N	.01	.000	....	14
17	....	....	....	.01N	.01	.000	....	14
18	....	....	....	.01N	.01	.000	....	14
19	....	.02B	....	.01N	.01	.000	....	14
22	....	....	....	.01N	.01	.000	....	14
23	....	....	....	.01N	.01	.000	....	14
24	....	....	....	.01N	.01	.000	....	14
25	....	....	....	.01N	.01	.000	....	14
26	....	....	....	.01N	.01	.000	....	14
29	....	....	....	.01N	.01	.000	....	14
30	....	....	....	.01N	.01	.000	....	14
31	.01	.01	.01	.01	.01	.000	....	14

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.000	....	14
2	....	....	....	.01N	....	.000	....	14
5	CAB	CAB	CAB	CAB	CAB	.000	....	14
6	CAB	CAB	CAB	CAB	CAB	.000	....	14
7	CAB	CAB	CAB	CAB	CAB	.000	....	14
8	CAB	CAB	CAB	CAB	CAB	.000	....	14
9	CAB	CAB	CAB	CAB	CAB	.000	....	14
12	CAB	CAB	CAB	CAB	CAB	.000	....	14
13	CAB	CAB	CAB	CAB	CAB	.000	....	14
14	CAB	CAB	CAB	CAB	CAB	.000	....	14
15	....	....	....	....	....	.000	....	14
16	CAB	CAB	CAB	CAB	CAB	.000	....	14
19	CAB	CAB	CAB	CAB	CAB	.000	....	14
20	CAB	CAB	CAB	CAB	CAB	.000	....	14
21	CAB	CAB	CAB	CAB	CAB	.000	....	14
22	CAB	CAB	CAB	CAB	CAB	.000	....	14
23	CAB	CAB	CAB	CAB	CAB	.000	....	14
26	CAB	CAB	CAB	CAB	CAB	.000	1	13
27	CAB	CAB	CAB	CAB	CAB	.000	....	13
28	CAB	CAB	CAB	CAB	CAB	.000	....	13
29	CAB	CAB	CAB	CAB	CAB	.000	....	13
30	CAB	CAB	CAB	CAB	CAB	.000	....	13

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 1985 34 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2...	Exchange Closed: Labor Day							
3...	CAB	CAB	CAB	CAB	CAB	.000	...	13
4...	CAB	CAB	CAB	CAB	CAB	.000	...	13
5...	CAB	CAB	CAB	CAB	CAB	.000	...	13

SEPTEMBER 35 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	1.32	1.32	1.21	1.21	1.21	.469	1	1
4...	...	1.28B	...	1.28B	1.26	.428	...	1
5...	...	1.40B	...	1.40B	1.40	.480	...	1
6...	1.43	1.47B	1.43	1.47B	1.23	.422	...	1
7...	...	1.30B	...	1.30B	1.36	.460	1	2
8...	...	...	...	1.36N	1.32	.443	...	2
11...	...	...	1.17A	1.17A	1.09	.360	...	2
12...	...	1.10B	...	1.09N	1.10	.371	...	2
13...	...	1.12B	...	1.12B	1.21	.403	1	3
14...	...	1.31B	...	1.31B	1.36	.431	...	3
15...	...	1.38B	1.35A	1.35A	1.35	.443	...	3
18...	...	...	1.06A	1.06A	1.06	.377	...	3
19...	...	...	.82A	.82A	.70	.284	...	3
20...	...	.78B	...	.78B	.88	.303	...	3
21...	...	...	.80A	.80A	.70	.255	...	3
22...	...	...	...	.70N	.70	.250	...	3
25...	...	.72B	...	.72B	.78	.280	...	3
26...	...	...	.75A	.75A	.73	.261	...	3
27...	...	...	.55A	.55A	.51	.197	...	3
28...	...	...	.48A	.51N	.41	.176	...	3
29...	...	...	...	.41N	.35	.135	...	3

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	...	.38B	...	.38B	.43	.169	...	3
2...	...	.45B	...	.45B	.43	.165	...	3
3...	...	...	...	.43N	.46	.194	...	3
4...	...	.50B	...	.46N	.56	.199	...	3
5...	Exchange Closed: Good Friday							
8...	...	...	...	.56N	.45	.164	...	3
9...	...	.51B	...	.51B	.53	.198	...	3
10...	...	...	...	.53N	.47	.178	...	3
11...	...	...	.45A	.45A	.34	.123	...	3
12...	...	...	...	.34N	.32	.113	...	3
15...	.20	.20	.20	.20	.25	.088	1	2
16...	...	...	...	.25N	.24	.081	...	2
17...	...	...	.23A	.23A	.20	.068	...	2
18...	.17	.17	.17	.17	.13	.053	1	3
19...	...	...	...	.13N	.13	.057	...	3
22...	...	...	...	.13N	.12	.072	...	3
23...	...	...	.11A	.11A	.20	.124	...	3
24...	...	.23B	...	.20N	.28	.122	...	3
25...	...	...	...	.28N	.33	.149	...	3
26...	...	...	...	.33N	.31	.147	...	3
29...	...	...	...	.31N	.25	.117	...	3
30...	...	...	...	.25N	.28	.141	...	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.30	.34B	.30	.30	.34	.144	287	287
2...	...	.39B	...	.39B	.44	.189	...	287
3...	.50	.55	.50	.51	.64	.257	22	309
6...	.67	.73B	.66	.66	.68	.249	30	338
7...	.48	.48	.48	.48	.53	.182	4	342
8...	...	...	...	.53N	.56	.198	...	342
9...	...	...	.45A	.45A	.41	.142	...	342
10...	.37	.37	.37	.37	.39	.133	5	347
13...	...	...	.32A	.32A	.28	.105	...	347
14...	.33	.33	.33	.33	.27	.096	2	346
15...	.35	.35	.35	.35	.28	.089	2	344
16...	.35	.38	.35	.35A	.30	.112	...	344
17...	...	...	...	.30N	.32	.103	11	343
20...	...	...	.30A	.32N	.34	.114	...	343
21...	.28	.35	.28	.35	.27	.086	5	338
22...	...	...	...	.27N	.28	.102	...	338
23...	...	...	...	.28N	.26	.105	...	338
24...	...	.28B	...	.28B	.28	.133	...	338
27...	Exchange Closed: Memorial Day							
28...	.28	.30	.28	.30	.28	.134	3	338
29...	...	...	...	.28N	.20	.098	...	338
30...	.22	.22	.22	.22	.20	.107	1	339
31...	.23	.23	.17A	.17A	.15	.078	54	343

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 35 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3...	...	...	...	.15N	.16	.072	...	343
4...	.17	.17	.17	.17	.16	.084	2	345
5...	.23	.23	.23	.23	.17	.081	1	345
6...	...	...	...	.17N	.16	.087	...	345
7...	.18	.18	.18	.18	.22	.106	13	358
10...	...	...	...	.22N	.22	.105	...	358
11...	...	...	...	.22N	.19	.100	...	358
12...	...	...	...	.19N	.18	.108	...	358
13...	...	...	...	.18N	.17	.109	...	358
14...	...	...	.14A	.14A	.13	.079	...	358
17...	...	...	...	.13N	.11	.078	...	358
18...	.10	.10	.08	.08	.08	.045	20	338
19...	...	.10B	...	.10B	.10	.060	1	339
20...	.09	.09	.09	.09	.12	.076	11	350
21...	...	...	...	.12N	.11	.067	...	350
24...	.10	.10	.09	.09	.08	.063	40	350
25...	...	...	...	.08N	.08	.062	...	310
26...	.07	.07	.07	.07	.05	.050	10	310
27...	...	...	...	.05N	.05	.054	...	310
28...	...	...	...	.05N	.05	.026	...	310

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	...	...	...	.05N	.04	.029	...	310
2...	.03	.03	.03	.03	.03	.027	100	407
3...	...	...	...	.03N	.03	.023	...	407
4...	Exchange Closed: Independence Day							
5...	...	...	...	.03N	.02	.013	...	407
8...	...	...	...	.02N	.02	.009	...	407
9...	...	...	...	.02N	.01	.007	...	407
10...	.02	.03	.02	.03	.02	.003	274	407
11...	...	...	...	.02N	.01	.002	...	407
12...	...	...	...	.01N	.01	.000	...	407
15...	...	...	...	.01N	.01	.000	...	407
16...	...	...	...	.01N	.01	.000	...	407
17...	...	...	...	.01N	.01	.000	...	407
18...	...	...	...	.01N	.01	.000	...	407
19...	...	...	...	.01N	.01	.000	...	407
22...	...	...	...	.01N	.01	.000	...	407
23...	...	...	...	.01N	.01	.000	...	407
24...	...	...	...	.01N	.01	.000	...	407
25...	...	...	...	.01N	.01	.000	...	407
26...	...	...	...	.01N	.01	.000	...	407
29...	...	...	...	.01N	.01	.000	...	407
30...	...	...	...	.01N	.01	.000	...	407
31...	...	...	...	.01N	.01	.000	...	407

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	...	...	...	.01N	.01	.000	...	407
2...	CAB	CAB	CAB	CAB	CAB	.000	2	407
5...	CAB	CAB	CAB	CAB	CAB	.000	...	407
6...	CAB	CAB	CAB	CAB	CAB	.000	...	407
7...	CAB	CAB	CAB	CAB	CAB	.000	...	407
8...	CAB	CAB	CAB	CAB	CAB	.000	...	407
9...	CAB	CAB	CAB	CAB	CAB	.000	...	407
12...	CAB	CAB	CAB	CAB	CAB	.000	...	407
13...	CAB	CAB	CAB	CAB	CAB	.000	...	407
14...	CAB	CAB	CAB	CAB	CAB	.000	...	407
15...	CAB	CAB	CAB	CAB	CAB	.000	...	407
16...	CAB	CAB	CAB	CAB	CAB	.000	...	407
19...	.01	.01	.01	.01	...	.000	2	407
20...	CAB	CAB	CAB	CAB	CAB	.000	...	407
21...	CAB	CAB	CAB	CAB	CAB	.000	...	407
22...	CAB	CAB	CAB	CAB	CAB	.000	...	407
23...	CAB	CAB	CAB	CAB	CAB	.000	205	407
26...	CAB	CAB	CAB	CAB	CAB	.000	155	252
27...	CAB	CAB	CAB	CAB	CAB	.000	...	252
28...	CAB	CAB	CAB	CAB	CAB	.000	...	252
29...	CAB	CAB	CAB	CAB	CAB	.000	...	252
30...	CAB	CAB	CAB	CAB	CAB	.000	...	252

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 35 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000	—	252
4	CAB	CAB	CAB	CAB	CAB	000	—	252
5	CAB	CAB	CAB	CAB	CAB	000	—	252

SEPTEMBER 1985 36 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	1.75	1.80B	1.75	1.76	1.74	542	200	200
5	—	1.85B	—	1.85B	1.91	593	—	200
6	1.80	1.80	1.80	1.80	1.73	536	1	201
7	—	1.82B	—	1.82B	1.89	575	—	201
8	—	—	—	1.89N	1.83	558	—	201
11	1.57	1.57	1.57	1.57	1.56	494	3	204
12	—	1.57B	—	1.55N	1.56	485	—	204
13	—	1.58B	—	1.58B	1.89	519	—	204
14	—	1.80B	—	1.80B	1.86	546	—	204
15	—	—	—	1.90B	1.86	541	—	204
18	—	—	1.50A	1.52A	1.50	474	—	204
19	1.29	1.29	1.17A	1.17A	1.03	351	7	211
20	—	1.20B	—	1.20B	1.26	395	—	211
21	1.05	1.06	1.05	1.06	1.02	341	2	211
22	—	—	—	1.02N	1.02	335	—	211
25	—	1.10B	—	1.10B	1.13	371	—	211
26	—	—	—	1.13N	1.06	350	—	211
27	80	80	80	80	75	275	1	212
28	—	—	68A	75N	65	250	—	212
29	—	—	64A	64A	55	198	—	212

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	57	60B	57	60B	67	242	1	212
2	66	72B	66	86	86	237	1	213
3	—	—	—	66N	72	273	—	213
4	—	80B	—	72N	84	279	—	213
5	Exchange Closed, Good Friday							
8	—	—	83A	83A	67	238	—	213
9	—	77B	—	77B	84	280	—	213
10	—	—	78A	78A	71	255	272	280
11	60	60	47	47	53	186	1	281
12	—	—	—	53N	43	174	1	282
15	—	—	42A	42A	40	140	—	283
16	43	43	35	35	36	130	—	282
17	36	36	30	30	32	140	5	284
18	28	28	25	25	19	090	4	287
19	—	20B	—	20B	22	096	—	287
22	23	23	19	19	21	118	8	287
23	45	45	45	45	35	191	5	284
24	—	47B	—	35N	46	189	—	284
25	—	53B	—	53B	54	223	—	283
26	—	—	—	54N	51	221	—	283
29	50	50	45A	45A	40	183	2	284
30	—	45B	—	45B	49	215	—	284

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	52	54	52	54	53	220	277	547
2	64	65B	64	64	88	276	3	547
3	72	89B	77	89B	97	358	4	551
6	1.06	1.06	97	1.00	1.02	350	5	549
7	—	—	82A	82A	78	289	—	549
8	80	83B	80	83B	85	291	2	549
9	58	65	58	65	82	219	5	551
10	63	63	62A	62A	57	208	5	551
13	50	51	50	51	47	170	4	555
14	42	45	42	45	43	158	2	556
15	54	54	54	54	44	149	2	558
16	—	50B	—	50B	49	181	—	558
17	50	54B	50	50	50	188	1	557
20	—	—	45A	50N	54	185	—	557
21	—	—	—	54N	42	164	—	557
22	—	—	—	42N	45	170	—	557
23	—	49B	44A	44A	42	174	—	557
24	40	50	40	50	50	213	17	573
27	Exchange Closed, Memorial Day							
28	50	50	50	50	48	216	5	578
29	41	41	36	36	37	186	2	578
30	—	—	—	37N	37	180	—	577
31	38	39	34A	34A	27	138	1	578

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 36 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—	—	—	27N	.27	130	2	578
4	—	—	—	27N	.30	.148	—	576
5	36	36	30	30	31	144	7	583
6	—	—	—	31N	29	152	—	583
7	28	33	28	33	39	190	15	577
10	38	38	38	38	38	181	122	599
11	36	36	31	31	35	174	38	632
12	29	30B	29	29	33	183	2	634
13	33	35	33	35	33	187	20	652
14	25	25	23	23	25	144	2	654
17	24	24	23	23	23	144	15	668
18	17	17	16	16	15	080	6	673
19	17	17	17	17	19	116	1	674
20	—	20B	18A	20B	23	142	—	674
21	18	18	18	18	20	128	1	673
24	19	19	19	19	17	122	10	672
25	20	20	20	20	17	122	1	673
26	16	16	12A	12A	11	103	19	658
27	—	—	—	11N	11	110	—	658
28	11	11	11	11	10	085	2	660

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	08	08	08	08	10	073	8	605
2	12	12	10	12	09	069	27	680
3	07	07	07	07	08	061	6	685
4	Exchange Closed, Independence Day							
5	10	10	07	07	06	039	5	668
8	08	08	07A	07A	04	030	16	658
9	04	04	04	04	04	023	37	653
10	04	04	04	04	03	012	560	913
11	—	—	—	03N	02	009	—	641
12	02	02	02	02	01	003	1	640
15	—	—	—	01N	01	003	—	640
16	—	—	—	01N	01	002	—	639
17	01	01	01	01	01	000	8	631
18	—	—	—	01N	01	002	—	631
19	—	—	—	01N	01	001	—	631
22	—	—	—	01N	01	000	—	631
23	—	—	—	01N	01	000	—	632
24	—	—	—	01N	01	000	—	632
25	—	—	—	01N	01	000	—	632
26	—	—	—	01N	01	000	—	632
29	—	—	—	01N	01	000	—	632
30	—	—	—	01N	01	000	—	636
31	—	—	—	01N	01	000	—	636

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	01N	01	000	—	636
2	CAB	CAB	CAB	CAB	CAB	000	57	599
5	CAB	CAB	CAB	CAB	CAB	000	—	594
6	CAB	CAB	CAB	CAB	01	000	—	594
7	—	—	—	01N	—	000	—	594
8	CAB	CAB	CAB	CAB	CAB	000	—	594
9	CAB	CAB	CAB	CAB	01	000	—	594
12	—	—	—	01N	—	000	—	594
13	CAB	CAB	CAB	CAB	CAB	000	—	594
14	CAB	CAB	CAB	CAB	CAB	000	—	574
15	CAB	CAB	CAB	CAB	CAB	000	—	574
16	CAB	CAB	CAB	CAB	CAB	000	—	574
19	CAB	CAB	CAB	CAB	CAB	000	—	574
20	CAB	CAB	CAB	CAB	CAB	000	—	574
21	CAB	CAB	CAB	CAB	CAB	000	—	574
22	CAB	CAB	CAB	CAB	CAB	000	—	574
23	CAB	CAB	CAB	CAB	CAB	000	—	574
26	CAB	CAB	CAB	CAB	CAB	000	62	548
27	CAB	CAB	CAB	CAB	CAB	000	—	548
28	CAB	CAB	CAB	CAB	CAB	000	—	548
29	CAB	CAB	CAB	CAB	CAB	000	—	548
30	CAB	CAB	CAB	CAB	CAB	000	—	548

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000	—	548
4	CAB	CAB	CAB	CAB	CAB	000	—	548
5	CAB	CAB	CAB	CAB	CAB	000	—	548
29	80	82B	73	82B	81	275	100	100

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 1985 37 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	.96B	...	.96B	.99	.327	...	100
2	1.02	1.07B	1.02	1.02	.92	.321	100	110
3	.95	.97B	.95	.97B	1.07	.362	100	210
4	1.19	1.23B	1.14A	1.18B/1.20	1.19	.370	251	451
5	Exchange Closed; Good Friday							
8	...	1.20B	1.17A	1.17A	.99	.324	...	451
9	...	1.11B	...	1.11B	1.20	.373	...	451
10	...	...	1.00A	1.00A	1.05	.345	...	451
11	...	...	.85A	.85A	.78	.264	...	451
12	...	...	.74A	.74A	.64	.248	...	451
15	.64	.64	.60A	.63A	.61	.207	100	451
16	...	...	.55A	.61N	.54	.194	...	451
17	.50	.50	.50	.50	.52	.208	10	461
18	...	...	.35A	.35A	.34	.142	...	461
19	...	...	...	.34N	.33	.149	...	461
22	...	...	...	.33N	.35	.180	...	461
23	...	.42B	...	.42B	.57	.273	...	461
24	...	.73B	...	.57N	.72	.270	...	461
25	...	...	...	.72N	.83	.313	...	461
26	...	...	...	.83N	.78	.310	...	461
29	.70	.75B	.70	[illegible]	.64	.266	80	491
30	...	...	...	[illegible]	.76	.305	...	491

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.84	.84	.84	.84	.81	.311	...	491
2	.97	.97	.96	.96	1.03	.377	11	487
3	...	1.20	1.14A	1.20	1.40	.467	51	537
6	1.48	1.50	1.40A	1.40A	1.46	.460	451	887
7	1.15	1.15	1.10	1.10	1.15	.371	21	856
8	...	1.18B	...	1.18B	1.22	.396	...	856
9	.93	.93	.93	.93	.94	.313	1	857
10	...	...	...	.94N	.86	.300	...	857
13	...	...	.78A	.78A	.72	.255	...	857
14	.82	.82	.76A	.76A	.69	.240	81	858
15	.81	.81	.65	.65	.68	.228	6	859
16	.78	.83B	.78	.83B	.75	.269	50	859
17	.83	.83	.81A	.81A	.76	.254	1	859
20	.65	.73B	.62	.73B	.80	.277	51	860
21	.72	.72	.72	.72	.67	.250	1	861
22	...	.70B	...	.67N	.70	.258	...	861
23	...	...	...	.70N	.68	.264	...	861
24	.71	.74	.70	.70	.77	.312	128	961
27	Exchange Closed; Memorial Day							
28	.86	.86	.77	.77	.77	.319	15	974
29	.59	.63B	.59	.63B	.61	.257	4	977
30	.66	.68B	.66	.66	.62	.275	100	977
31	.64	.64	.48	.48	.47	.220	30	997

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.43	.48	.40	.48	.47	.212	65	1008
4	.46	.54	.46	.53A	.51	.236	6	1010
5	...	.53B	...	.53B	.52	.232	...	1007
6	.48	.48	.48	.48	.51	.240	24	1031
7	...	.57B	...	.57B	.63	.277	...	1031
10	.60	.60	.60	.60	.64	.279	15	1041
11	.58	.58	.58	.58	.57	.271	1	1041
12	.52	.54	.52	.52	.58	.284	21	1051
13	.55	.58B	.53	.58B	.59	.289	17	1052
14	...	.48	.42	.42	.45	.234	11	1058
17	.41	.42	.39A	.41	.43	.235	74	1122
18	.33	.33	.30	.30	.29	.160	4	1124
19	.31	.36	.31	.36	.35	.198	35	1155
20	.39	.43	.39	.43	.42	.235	6	1156
21	.42	.42	.38	.38	.38	.217	2	1137
24	.34	.34	.34	.34	.33	.211	41	1137
25	.41	.41	.36A	.36A	.35	.211	5	1142
26	.30	.30	.20	.25	.24	.183	21	1155
27	.25	.27	.25	.27	.24	.195	31	1159
28	.22	.22	.21	.21	.22	.137	10	1163

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 1985 37 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.23	.20	.23	.22	.153	59	1148
2	.20	.22	.19	.22	.21	.146	219	1178
3	[illegible]	.20	.16	.16	.19	.133	108	1105
4	Exchange Closed; Independence Day							
5	[illegible]	.15	.13	.13	.13	.092	40	1111
8	.12	.12	.11	.11	.10	.076	9	1085
9	.09	.10	.09	.09	.11	.062	50	1076
10	...	...	.07A	.07A	.06	.036	...	1076
11	.06	.06	.05	.06	.05	.029	44	1094
12	.04	.04	.04	.04	.02	.013	27	1075
15	.03	.03	.03	.03	.02	.011	8	1075
16	...	...	...	.02N	.02	.010	...	1075
17	.02	.02	.02	.02	.02	.003	2	1074
18	...	...	...	.02N	.02	.009	...	1084
19	...	...	...	.02N	.02	.006	...	1084
22	...	...	...	.02N	.02	.003	...	1084
23	...	...	...	.02N	.02	.003	...	1089
24	...	...	...	.02N	.01	.002	...	1089
25	...	...	...	.01N	.01	.002	...	1089
26	...	...	...	.01N	.01	.000	...	1089
29	...	...	...	.01N	.01	.000	...	1089
30	...	...	...	.01N	.01	.000	...	1089
31	CAB	CAB	CAB	CAB	.01	.000	4	1089

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.01	.01	.01	.01	.000	...	1065
2	...	...	...	.01N	.01	.000	...	1065
5	...	...	...	.01N	.01	.000	...	1060
6	...	...	...	.01N	.01	.000	...	1060
7	...	...	...	.01N	...	.000	...	1060
8	CAB	CAB	CAB	CAB	CAB	.000	...	1060
9	CAB	CAB	CAB	CAB	.01	.000	...	1060
12	...	...	...	.01N	...	.000	...	1060
13	CAB	CAB	CAB	CAB	CAB	.000	...	1060
14	CAB	CAB	CAB	CAB	CAB	.000	...	1060
15	CAB	CAB	CAB	CAB	CAB	.000	...	1060
16	CAB	CAB	CAB	CAB	CAB	.000	...	1060
19	CAB	CAB	CAB	CAB	CAB	.000	...	1060
20	CAB	CAB	CAB	CAB	CAB	.000	...	1060
21	CAB	CAB	CAB	CAB	CAB	.000	...	1060
22	CAB	CAB	CAB	CAB	CAB	.000	...	1060
23	CAB	CAB	CAB	CAB	CAB	.000	20	1040
26	CAB	CAB	CAB	CAB	CAB	.000	...	1040
27	CAB	CAB	CAB	CAB	CAB	.000	...	1040
28	CAB	CAB	CAB	CAB	CAB	.000	...	1040
29	CAB	CAB	CAB	CAB	CAB	.000	...	1040
30	CAB	CAB	CAB	CAB	CAB	.000	...	1040

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	...	1040
4	CAB	CAB	CAB	CAB	CAB	.000	...	1040
5	CAB	CAB	CAB	CAB	CAB	.000	...	1040

SEPTEMBER 1985 38 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	1.55	1.55	1.55	1.55	1.65	.470	2	2
10	...	...	1.48A	1.48A	1.47	.441	...	2
11	...	...	1.21A	1.21A	1.12	.352	...	2
12	...	...	...	1.12N	.96	.335	...	2
15	...	...	.88A	.88A	.88	.287	...	2
16	...	...	.75A	.88N	.79	.272	...	2
17	.75	.75	.72A	.75	.80	.289	...	2
18	.58	.58	.58	.58	.53	.208	1	3
19	...	...	...	.53N	.50	.218	...	3
22	...	...	...	.50N	.57	.257	...	3
23	...	.62B	.55A	.62B	.91	.386	...	3
24	...	1.07B	...	.91N	1.06	.364	...	3
25	...	1.09B	...	1.09B	1.20	.412	...	3
26	...	...	...	1.20N	1.17	.410	...	3
29	1.18	1.18	1.00A	1.00A	.96	.361	2	5
30	...	1.15B	...	1.15B	1.15	.405	...	5

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 1985 38 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.26	1.26	1.22	1.22	1.20	.412	230	235
2....	....	1.40B	....	1.40B	1.52	.483	....	235
3....	....	1.70B	1.66	1.70B	1.94	.575	1	236
6....	1.96	1.99B	1.90A	1.90A	1.88	.570	1	236
7....	....	....	1.66A	1.66A	1.80	.479	....	236
8....	....	1.65B	....	1.65B	1.70	.506	....	236
9....	....	....	1.32A	1.32A	1.34	.418	....	236
10....	....	....	1.30A	1.30A	1.25	.404	....	236
13....	1.16	1.16	1.16	1.16	1.04	.354	100	186
14....	1.13	1.15B	1.09A	1.09A	.91	.337	1	185
15....	1.06	1.05	1.05	1.05	.98	.324	4	187
16....	....	1.18B	....	1.18B	1.11	.372	....	187
17....	....	1.12B	....	1.12B	1.12	.355	....	187
20....	.89	1.10	.89	1.10	1.17	.382	105	187
21....	....	....	1.10A	1.10A	1.01	.352	....	187
22....	....	1.08B	....	1.01N	1.03	.362	....	187
23....	....	1.12B	....	1.12B	1.03	.369	....	187
24....	1.04	1.20	1.04	1.20	1.20	.425	47	208
27....	Exchange Closed; Memorial Day							
28....	1.23	1.23	1.16A	1.18	1.18	.435	80	263
29....	.94	.94	.94	.94	.96	.364	50	263
30....	.95	.98	.95	.98	.97	.386	35	263
31....	1.04	1.04	.82A	.82A	.76	.322	290	312

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.74	.77B	.71	.72	.76	.314	112	277
4....	.73	.80	.73	.80	.83	.343	10	275
5....	.81	.85B	.81	.81	.85	.339	....	275
6....	.78	.83	.78	.80	.83	.347	112	334
7....	.84	.92B	.84	.92B	1.00	.391	1	333
10....	1.01	1.03	.99	.99	1.01	.396	404	397
11....	.94	.94	.89	.89	.92	.387	208	666
12....	.90	.90	.86A	.89A	.94	.402	5	669
13....	.92	.97	.92	.96A	.97	.409	103	767
14....	.80	.82	.75	.75	.76	.345	149	659
17....	.72	.72	.71	.71	.73	.349	222	803
18....	.63	.64	.50A	.53A	.51	.255	151	732
19....	.53	.59B	.50	.59B	.62	.305	118	718
20....	.70	.73	.60A	.70	.72	.350	48	766
21....	.65	.65	.65	.65	.67	.329	2	786
24....	.63	.63	.60	.60	.62	.324	15	775
25....	.70	.70	.62	.62	.63	.326	2	777
26....	.58	.58	.40	.40	.43	.292	9	780
27....	.48	.52	.47	.52	.48	.307	39	818
28....	.47	.47	.40	.40	.43	.245	34	837

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.41	.43	.41	.43	.45	.271	30	848
2....	.47	.48	.41	.41	.43	.262	171	911
3....	.42	.42	.40A	.41	.40	.245	51	874
4....	Exchange Closed; Independence Day							
5....	.31	.34	.26	.26	.28	.184	504	1237
8....	.29	.30B	.21	.21	.24	.161	133	1172
9....	.18	.19	.17	.18	.21	.137	16	1181
10....	.15	.15	.14	.15	.13	.089	217	970
11....	.10	.14B	.10	.10	.12	.075	2	973
12....	.11@.12	.12	.07	.08	.06	.040	33	964
15....	.08	.08	.07	.07	.06	.036	36	945
16....	....	....	....	.06N	.06	.032	....	945
17....	.04	.04	.03	.03	.03	.012	7	939
18....	.05	.05	.04	.05	.06	.031	40	948
19....	.05	.06	.05	.06	.04	.021	286	1023
22....	.06	.06	.04	.04	.04	.014	300	733
23....	.03	.03	.03	.03	.03	.013	151	583
24....	.04	.04	.03A	.03A	.02	.010	1	583
25....	....	....	....	.02N	.02	.009	....	497
26....	....	....	....	.02N	.01	.003	....	383
29....	.01	.01	.01	.01	.01	.002	2	381
30....	CAB	CAB	CAB	CAB	.01	.002	11	374
31....	....	....	....	.01N	.01	.000	2	376

SWISS FRANC OPTION CN FUTURES—PUTS
SEPTEMBER 1985 38 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.01	.01	.01	.01	.01	.002	2	372
2....	....	....	....	.01N	.01	.001	....	368
5....	....	....	....	.01N	.01	.001	....	366
6....	....	....	....	.01N	.01	.006	....	355
7....	....	....	....	.01N	.01	.004	....	355
8....	.01	.01	.01	.01	.01	.001	1	355
9....	....	....	....	.01N	.01	.000	....	355
12....	CAB	CAB	CAB	CAB	CAB	.000	38	317
13....	CAB	CAB	CAB	CAB	CAB	.000	....	317
14....	CAB	CAB	CAB	CAB	CAB	.000	....	317
15....	CAB	CAB	CAB	CAB	CAB	.000	....	317
16....	.01	.01	.01	.01	....	.000	1	316
19....	CAB	CAB	CAB	CAB	CAB	.000	....	316
20....	CAB	CAB	CAB	CAB	CAB	.000	....	316
21....	.01	.01	.01	.01	....	.000	3	316
22....	CAB	CAB	CAB	CAB	CAB	.000	....	316
23....	CAB	CAB	CAB	CAB	CAB	.000	....	316
26....	CAB	CAB	CAB	CAB	CAB	.000	....	316
27....	CAB	CAB	CAB	CAB	CAB	.000	....	316
28....	CAB	CAB	CAB	CAB	CAB	.000	....	316
29....	CAB	CAB	CAB	CAB	CAB	.000	....	316
30....	CAB	CAB	CAB	CAB	CAB	.000	....	316

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	CAB	CAB	CAB	CAB	CAB	.000	....	316
4....	CAB	CAB	CAB	CAB	CAB	.000	....	316
5....	CAB	CAB	CAB	CAB	CAB	.000	....	316

SEPTEMBER 1985 39 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	2.75	2.75	2.75	2.75	2.79	.651	100	100
26....	....	....	....	2.79N	2.62	.631	....	100
27....	....	....	2.17A	2.17A	2.10	.549	....	100
28....	....	....	1.97A	2.10N	1.84	.519	....	100
29....	....	....	1.71A	1.71A	1.58	.452	....	100

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.85B	....	1.77B	1.87	.513	....	100
2....	....	2.02B	....	2.02B	1.80	.508	....	100
3....	....	1.85B	....	1.85B	2.04	.553	....	100
4....	....	2.08B	....	2.04N	2.17	.562	....	100
5....	Exchange Closed; Good Friday							
8....	....	2.23B	2.13A	2.13A	1.90	.515	....	100
9....	2.03	2.09B	2.03	2.03	2.19	.567	25	125
10....	....	....	2.00A	2.00A	1.98	.539	....	125
11....	....	....	1.66A	1.66A	1.56	.447	....	125
12....	....	....	....	1.56N	1.38	.429	....	125
15....	....	....	1.20A	1.20A	1.25	.377	....	125
16....	1.20	1.20	1.20	1.20	1.14	.361	1	128
17....	1.05	1.20	1.05	1.15	1.16	.380	6	132
18....	.90	.90	.85A	.85A	.78	.287	23	155
19....	.78	.80B	.78	.78	.77	.299	1	156
22....	....	.80B	....	.77N	.87	.346	....	156
23....	1.23	1.43B	1.15	1.43B	1.34	.466	12	148
24....	....	1.55B	....	1.34N	1.50	.484	....	148
25....	1.71	1.73	1.71	1.73	1.69	.514	105	251
26....	....	1.70B	....	1.69N	1.63	.512	....	251
29....	....	....	1.45A	1.45A	1.40	.462	....	251
30....	....	1.53B	....	1.53B	1.61	.509	....	251

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 39 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.68	1.77	1.68	1.68A	1.89	.516	102	149
2	....	1.91B	....	1.91B	2.02	.588	....	149
3	2.39	2.39	2.39	2.39	2.59	.676	25	143
6	....	2.65B	....	2.65B	2.64	.672	....	143
7	2.20	2.20	2.10	2.10	2.15	.587	3	141
8	....	2.22B	....	2.22B	2.27	.613	....	141
9	1.88	1.88	1.80A	1.88	1.82	.526	3	144
10	....	....	....	1.82N	1.74	.512	....	144
13	1.60	1.61B	1.60	1.60	1.49	.461	40	184
14	1.52	1.63B	1.50	1.50	1.46	.444	2	186
15	....	1.50B	....	1.48N	1.38	.430	....	186
16	1.60	1.65B	1.60	1.60	1.57	.482	1	186
17	1.63	1.63	1.58A	1.58A	1.53	.465	2	188
20	....	....	1.34A	1.53N	1.64	.495	1	189
21	....	....	1.57A	1.57A	1.45	.463	....	189
22	....	1.50B	....	1.50B	1.48	.475	....	189
23	1.50	1.58B	1.50	1.50	1.47	.483	1	190
24	....	1.55B	....	1.55B	1.67	.541	....	189
27	Exchange Closed; Memorial Day							
28	....	1.72B	....	1.72B	1.69	.553	....	189
29	1.40	1.40	1.40	1.40	1.40	.481	40	189
30	....	1.41B	....	1.41B	1.44	.505	....	189
31	1.25	1.50B	1.15	1.20	1.17	.436	56	191

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.19	1.19	1.18	1.18	1.16	.429	57	211
4	....	1.20B	....	1.20B	1.26	.462	....	211
5	....	1.33B	....	1.33B	1.26	.459	....	211
6	1.22	1.25	1.20	1.22B	1.26	.465	32	237
7	1.42	1.43B	1.41A	1.42	1.46	.512	10	237
10	1.54	1.54	1.50A	1.54	1.49	.519	25	237
11	....	....	1.41A	1.41A	1.41	.510	....	237
12	1.35	1.35	1.31	1.33B	1.43	.527	41	200
13	1.44	1.45	1.42	1.45	1.45	.534	8	196
14	1.17	1.17	1.17	1.17	1.19	.468	12	204
17	1.18	1.18	1.14	1.14	1.15	.475	5	205
18	.98	1.00	.80	.80	.84	.370	94	285
19	.83	1.00	.82	1.00	.99	.428	100	351
20	1.00	1.18B	1.00	1.11	1.16	.479	76	355
21	1.19	1.19	1.02	1.05	1.08	.457	157	408
24	....	....	1.00A	1.03A	1.02	.454	10	408
25	1.17	1.17	1.05	1.05	1.03	.456	106	507
26	.97	.97	.75A	.84A	.84	.419	656	576
27	.83	.90	.82	.85	.86	.437	169	753
28	.75	.81	.75	.78	.77	.385	28	771

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.76	.82	.76	.77	.81	.419	7	771
2	.83	.83	.76	.76	.79	.409	12	772
3	.73	.73	.71	.73	.74	.390	9	779
4	Exchange Closed; Independence Day							
5	.66	.66	.51	.52B	.55	.315	472	716
8	.62	.62	.43	.47	.49	.287	275	738
9	.40	.41B	.36	.40 or .41B	.43	.254	39	754
10	.28	.32	.28	.28	.29	.182	46	742
11	.27	.32B	.23	.23	.25	.158	42	738
12	.18	.19	.16	.17	.15	.096	139	758
15	.15	.16	.13	.14	.14	.090	26	754
16	....	.15B	....	.14N	.13	.083	....	754
17	.07	.09	.05	.08	.07	.038	322	939
18	.12	.12	.12	.12	.13	.081	26	946
19	.12	.12	.10	.10	.10	.061	4	931
22	.12	.12	.10	.10	.09	.045	217	861
23	.07	.07	.05	.06	.06	.043	132	752
24	.07	.07	.06	.06	.05	.034	13	747
25	.05	.05	.05	.05	.05	.033	100	768
26	.05	.05	.04A	.04A	.02	.014	5	772
29	.02	.02	.02	.02	.02	.012	11	782
30	....	....	....	.02N	.02	.010	....	782
31	....	....	....	.02N	.01	.005	....	782

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 39 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.02	.02	.02	.02	.013	13	790
2	....	....	....	.02N	.01	.008	2	762
5	.01	.01	.01	.01	.01	.009	....	754
6	.01	.01	.01	.01	.02	.025	2	753
7	.02	.02	.01	.02	.02	.020	25	751
8	....	....	....	.02N	.01	.011	2	751
9	.01	.01	.01	.01	.01	.003	7	745
12	.01	.01	.01	.01	.01	.001	1	742
13	....	....	....	.01N	....	.001	....	741
14	.01	.01	.01	.01	.01	.001	1	741
15	CAB	CAB	CAB	CAB	CAB	.000	1	741
16	.01	.01	.01	.01	....	.000	30	756
19	CAB	CAB	CAB	CAB	CAB	.000	....	731
20	CAB	CAB	CAB	CAB	CAB	.000	....	731
21	....	....	....	....	....	.000	....	731
22	.01	.01	.01	.01	.01	.000	1	731
23	....	....	....	.01N	.01	.000	....	731
26	CAB	CAB	CAB	CAB	CAB	.000	60	671
27	CAB	CAB	CAB	CAB	CAB	.000	....	671
28	CAB	CAB	CAB	CAB	CAB	.000	2	669
29	CAB	CAB	CAB	CAB	CAB	.000	....	669
30	CAB	CAB	CAB	CAB	CAB	.000	3	666

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	....	666
4	CAB	CAB	CAB	CAB	CAB	.000	....	666
5	CAB	CAB	CAB	CAB	CAB	.000	....	666

SEPTEMBER 1985 40 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	1.62	1.62	1.62	1.62	1.70	.472	25	25
16	1.62	1.62	1.47A	1.62	1.57	.455	6	31
17	....	....	1.49A	1.57N	1.61	.476	....	31
18	1.20	1.20	1.20	1.20	1.12	.376	1	32
19	1.14	1.14	1.14	1.14	1.13	.389	31	32
22	....	1.16B	....	1.16B	1.29	.441	....	32
23	1.46	1.46	1.22A	1.46	1.87	.566	2	34
24	2.08	2.08	1.98A	2.08	2.04	.564	1	35
25	2.07	2.26B	2.07	2.26B	2.27	.613	1	35
26	....	....	....	2.27N	2.23	.612	....	35
29	1.96	1.96	1.96	1.96	1.92	.564	1	34
30	....	....	....	1.92N	2.19	.610	....	34

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.30	2.30	2.30	2.30	2.27	.617	5	34
2	2.60	2.60	2.59A	2.60	2.70	.885	....	34
3	....	2.79B	....	2.79B	3.34	.763	25	59
6	....	3.37B	....	3.37B	3.34	.761	....	59
7	....	....	3.00A	3.00A	2.79	.685	....	34
8	....	2.88B	....	2.88B	2.93	.709	....	34
9	....	....	2.48A	2.48A	2.42	.630	....	34
10	....	2.46B	....	2.42N	2.34	.617	....	34
13	....	2.55B	2.12A	2.12A	2.04	.569	....	34
14	....	2.20B	....	2.04N	1.98	.552	....	34
15	....	2.04B	....	1.98N	1.90	.538	....	34
16	....	2.25B	....	2.10B	2.13	.591	....	34
17	....	....	....	2.13N	2.07	.574	....	34
20	....	2.08B	[illegible]	2.08B	2.22	.605	....	34
21	....	....	2.13A	2.13A	2.00	.575	....	34
22	....	2.03B	....	2.02B	2.05	.586	....	34
23	....	2.13B	....	2.13B	2.03	.595	....	34
24	....	2.13B	....	2.13B	2.34	.650	....	34
27	Exchange Closed; Memorial Day							
28	....	2.35B	2.30A	2.34N	2.32	.664	....	34
29	....	....	1.97A	1.99A	1.96	.596	....	34
30	1.98	2.00B	1.98	2.00B	2.03	.620	40	72
31	....	2.41B	....	2.03N	1.68	.553	....	72

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 1985 40 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.75	1.75	1.75	1.75	1.67	.548	50	82
4	....	1.78B	....	1.78B	1.80	.581	....	82
5	....	1.89B	....	1.89B	1.78	.578	....	82
6	....	....	....	1.78N	1.82	.582	....	82
7	....	1.95B	1.50A	1.82N	2.04	.628	....	82
10	2.05	2.10B	2.05	2.06	2.08	.637	5	87
11	....	....	2.03A	2.03A	2.00	.629	....	87
12	....	....	1.98A	1.98A	2.05	.646	....	87
13	....	2.07B	....	2.07B	2.06	.654	....	87
14	....	....	1.80A	1.80A	1.75	.591	....	87
17	1.75	1.77B	1.70A	1.72	1.75	.600	3	86
18	1.47	1.47	1.30	1.30	1.30	.495	27	113
19	1.30	1.43	1.29A	1.43	1.51	.555	48	161
20	....	....	1.44A	1.51N	1.75	.606	....	161
21	....	....	....	1.75N	1.64	.585	....	161
24	1.67	1.67	1.60A	1.60A	1.58	.586	2	163
25	1.70	1.75	1.60A	1.60A	1.60	.588	2	165
26	1.35	1.35	1.27A	1.35	1.36	.552	5	170
27	1.37	1.40B	1.37	1.37	1.41	.571	1	171
28	1.25	1.25	1.25	1.25	1.27	.537	7	176

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.26	1.33	1.25	1.26	1.33	.575	35	188
2	1.25	1.34B	1.25	1.25	1.32	.567	40	218
3	1.30	1.30	1.25	1.25	1.24	.549	11	220
4	Exchange Closed, Independence Day							
5	1.07	1.06	.95	.95	.98	.470	51	241
8	1.06	1.07	.82	.82	.87	.442	80	219
9	.71	.77B	.69	.77B	.77	.406	60	273
10	.58	.60	.58	.59	.57	.314	83	282
11	.65	.69	.50	.53	.48	.283	30	248
12	.40	.41	.31	.33	.33	.191	528	572
15	.33	.38	.27	.27	.30	.185	262	566
16	.32	.34	.25	.26	.26	.174	344	664
17	.18	.18	.14	.16	.16	.093	155	738
18	....	.30	.25	.29A	.29	.174	221	549
19	.23	.26B	.23	.24	.21	.130	152	450
22	.25	.25	.19	.19	.18	.111	2	458
23	.15	.16	.14	.16	.15	.110	5	455
24	.17	.18	.16A	.16A	.12	.091	85	459
25	.11	.12	.10	.12	.13	.090	19	510
26	.12	.12	.06A	.06A	.07	.046	1	510
29	....	....	.05A	.05A	.05	.042	....	510
30	.04	.04	.04	.04	.04	.036	1	511
31	.03	.03	.03	.03	.03	.021	11	500

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.05	.04	.05	.04	.045	14	512
2	....	.05B	....	.04N	.02	.031	....	467
5	....	....	....	.02N	.03	.036	....	467
6	.07	.07	.07	.07	.07	.084	44	436
7	....	....	....	.07N	.06	.073	....	437
8	.03	.06	.03	.04	.04	.045	169	513
3	.04	.04	.04	.04	.02	.020	10	513
12	.01	.01	.01	.01	.02	.011	126	391
13	.01	.01	.01	.01	.01	.007	18	373
14	.01	.01	.01	.01	.02	.009	11	373
15	....	....	.01A	.01A	.01	.002	....	372
16	....	....	....	.01N	.01	.001	....	372
19	....	....	....	.01N	....	.000	....	372
20	CAB	CAB	CAB	CAB	CAB	.001	1	371
21	.01	.01	.01	.01	....	.000	2	371
22	CAB	CAB	CAB	CAB	.01	.000	....	371
23	....	....	....	.01N	.01	.000	....	371
26	CAB	CAB	CAB	CAB	CAB	.000	21	371
27	CAB	CAB	CAB	CAB	CAB	.000	....	371
28	CAB	CAB	CAB	CAB	CAB	.000	....	355
29	CAB	CAB	CAB	CAB	CAB	.000	5	351
30	CAB	CAB	CAB	CAB	CAB	.000	....	346

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 1985 40 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	....	343
4	CAB	CAB	CAB	CAB	CAB	.000	....	343
5	CAB	CAB	CAB	CAB	CAB	.000	....	343

SEPTEMBER 1985 41 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	2.18	2.18	2.01A	2.18	2.15	.571	1	1
10	....	....	1.65A	1.65A	1.57	.470	....	1
19	....	1.60B	....	1.60B	1.59	.484	....	1
22	1.66	1.66	1.66	1.66	1.80	.538	1	2
23	1.70	2.22B	1.70	2.22B	2.51	.659	3	2
24	....	2.75B	....	2.51N	2.60	.657	....	2
25	....	3.05B	....	3.06B	2.94	.703	....	2
26	2.92	2.92	2.88A	2.92	2.90	.702	7	9
29	....	....	....	2.90N	2.55	.659	....	9
30	....	....	....	2.55N	2.87	.702	....	9

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.95B	....	2.95B	2.97	.709	....	9
2	3.38	3.38	3.38	3.38_	3.44	.768	2	11
3	....	3.56B	....	3.56B	4.11	.834	....	9
6	....	4.17B	....	4.17B	4.14	.833	....	9
7	....	....	3.75A	3.75A	3.51	.770	....	9
8	3.68	3.68	3.66	3.68	3.68	.791	1	8
9	....	....	3.17A	3.17A	3.10	.722	....	8
10	....	3.17B	3.09A	3.09A	3.00	.711	....	8
13	....	....	2.85A	2.85A	2.69	.669	....	8
14	....	2.73B	....	2.69N	2.60	.654	....	8
15	....	2.67B	....	2.60N	2.52	.641	....	8
16	3.01	3.01	2.85A	2.85A	2.90	.690	7	8
17	....	....	2.75A	2.75A	2.70	.675	....	8
20	....	2.74B	2.48A	2.74B	2.89	.705	....	8
21	....	....	2.81A	2.81A	2.84	.678	....	8
22	....	2.67B	....	2.67B	2.71	.689	....	8
23	....	2.82B	....	2.82B	2.69	.697	....	8
24	....	2.71B	....	2.71B	3.04	.746	....	8
27	Exchange Closed; Memorial Day							
28	....	3.07B	....	3.07B	3.06	.760	....	8
29	....	....	3.00A	3.00A	2.64	.701	....	8
30	....	....	2.50A	2.50A	2.73	.722	....	8
31	....	2.82B	....	2.73N	2.32	.663	....	8

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.32N	2.29	.660	....	8
4	....	2.40B	....	2.40B	2.46	.691	....	8
5	....	2.48B	....	2.48B	2.43	.689	....	8
6	....	....	....	2.43N	2.49	.690	....	8
7	....	2.60B	....	2.60B	2.73	.732	....	8
10	....	2.83B	....	2.83B	2.79	.741	....	8
11	....	....	....	2.79N	2.69	.735	....	8
12	....	....	....	2.69N	2.76	.749	....	8
13	....	2.81B	....	2.81B	2.78	.757	....	8
14	....	....	2.62A	2.62A	2.43	.703	....	8
17	....	2.46B	....	2.46B	2.44	.712	....	8
18	....	....	2.15A	2.15A	1.88	.617	....	8
19	1.88	1.96	1.88	1.96	2.15	.673	200	158
20	2.35	2.35	2.35	2.35	2.43	.720	2	160
21	....	2.45B	....	2.43N	2.30	.702	....	160
24	....	2.35B	....	2.30N	2.25	.704	....	160
25	....	2.33B	....	2.25N	2.29	.708	....	160
26	....	....	1.95A	1.95A	2.00	.676	....	160
27	....	2.03B	....	2.03B	2.08	.695	....	160
28	....	....	1.95A	1.95A	1.89	.680	....	160

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 41 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.93B	....	1.93B	2.00	.717	....	160
2....	....	2.04B	....	2.00N	1.97	.711	....	160
3....	....	....	1.95A	1.95A	1.87	.696	....	160
4....	Exchange Closed; Independence Day							
5....	1.51	1.51	1.51	1.51	1.55	.625	20	172
8....	....	1.62B	1.48A	1.48A	1.42	.602	....	172
9....	....	....	1.18A	1.42N	1.30	.567	....	172
10....	1.06	1.06	.98	.99	.98	471	71	167
11....	1.00	1.08B	.91A	.91A	.89	.437	1	168
12....	.75	.75	64	.64	63	.325	197	223
15....	.59	.69B	.58A	.58A	.56	321	25	227
16....	.61	61	.51	51	.54	306	20	244
17....	.40	.40	27	.34A	.32	188	81	277
18....	.32	54	32	.52	.56	.311	161	349
19....	.48	.50	.44	.45A	.43	.263	198	446
22....	.45	.47	.36	.37B	.37	.225	24	490
23....	.33	35	.25	.34	34	.224	466	633
24....	.34	36	.26	.20	.28	196	42	638
25....	.26	30	21	.26	.26	196	328	919
26....	.22	.25	14	.15	15	115	263	1095
29....	.14	.14	07	11	12	110	97	1063
30....	.08	.11	06	10	.11	103	531	969
31....	.06	09B	06	06	07	065	30	877

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.07	16	07	15	13	122	73	974
2....	.12	12	10	10	09	093	11	984
5....	09	.13	09	10A	.10	.108	24	998
6....	.17	20	.17	.20	.20	206	84	950
7....	.17	18	.14	.18	.17	.191	82	952
8....	.14	15	.13	13	.13	.134	17	913
9....	.14	14	07	.09	06	073	35	907
12....	06	06	06	06	05	050	2	904
13....	.05	05	.04A	.04A	.03	036	11	843
14....	.04	.05	.04	.05	.04	.045	12	841
15....	.02	.02	.02	.02	.02	.016	6	844
16....	....	....	....	.02N	.02	013	8	852
19....	.01	01	01	.01	.01	007	10	837
20....	.01	01	01	01	01	013	6	821
21....	....	....	....	.01N	.01	004	5	821
22....	CAB	CAB	CAB	CAB	02	006	47	779
23....	....	....	.01A	.01A	.01	002	....	769
26....	....	....	....	01N	.01	002	....	768
27....	CAB	CAB	CAB	CAB	CAB	.002	12	768
28....	.01	01	.01	.01	....	.000	9	756
29....	CAB	CAB	CAB	CAB	.01	000	....	756
30....	....	....	....	.01N	01	004	....	756

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed, Labor Day							
3....	....	....	....	01N	.01	005	....	756
4....	.01	01	01	01	01	000	11	764
5....	CAB	01	CAB	01	.01	000	19	746
6....	.01	01	CAB	CAB	CAB	057	15	....
12....	1.11	1.15	1.09	1.09	1.07	483	92	91
15....	1.02	1.15	98A	98A	1.02	483	9	92
16....	98	1.10B	.95A	95A	98	470	2	95
17....	.70	74	56	64A	62	325	328	360
18....	60	99	60	96	97	476	88	366
19....	.92	92	76	77	77	422	20	370
22....	.78	.85B	.71	71	68	381	13	372
23....	.62@.61	67	51	65	66	382	41	407
24....	.68	70	56	56	55	347	8	407
25....	.57	61	50	55B	55	349	10	406
26....	.55	.55	30	30	32	234	491	810
29....	.29	29	.20	.28	29	232	402	1058
30....	.25	.29	.20	27	26	222	204	1132
31....	.19	25	18	20	18	157	291	991

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 41 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.18	35	.18	.35	.31	.257	633	865
2....	.26	.27	.22	.22	.24	.210	36	876
5....	.22	.32	.19	.24A	26	.244	57	890
6....	.39	50	37	49	.49	.307	79	906
7....	.44	.45	.38	.45	.44	.377	110	912
8....	.30	.36	.30	.32	.31	.296	20	918
9....	.34	.36	.19	.19	.17	.191	132	931
12....	.16	16	12	12	.12	.151	25	923
13....	12	.13	.09	.10B	10	125	323	826
14....	.14	.15	.10	.13	12	.147	42	790
15....	.09	.09	.06	.06	.05	.069	146	784
16....	04	.05	04	.04	06	.062	61	783
19....	04	05	03	.03	03	.042	89	814
20....	.06	.06	.04	.05	04	.072	111	837
21....	.04	.04	03	.03	.02	.034	4	837
22....	.02	.02	.02	.02	.03	.045	13	838
23....	....	....	....	.03N	.02	.025	....	838
26....	.01	.02	.01	.02	.02	.026	234	862
27....	01	.02B	.01	02B	02	.029	4	835
28....	01	.03B	.01	.01	.01	.015	4	834
29....	.01	01	.01	.01	01	.018	10	834
30....	.01	02	.01	.02	.02	.071	127	960

SEPTEMBER 1985 42 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.04	.10	03	.09@.10	.09	.224	134	931
4....	02	.03B	02	.02	02	.054	7	927
5....	.03	.10	.03	.10	.10	.281	262	932
6....	.32	65	.32	.45B@.48	.49	.931	468	965
9....	....	....	....	....	....	.971	....	....

SEPTEMBER 1985 43 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	98	1.19	.98	1.08	1.07	487	90	86
18....	1.07	1.52B	1.01A	1.50	1.55	642	27	94
19....	1.47	1.47	1.29	1.42B	1.31	.591	1	82
22....	1.40	1.40	1.35	1.35	1.18	.555	34	114
23....	1.05	1.05	1.05	1.05	1.16	.558	6	115
24....	1.07	1.17B	1.07	1.07	1.02	.523	25	115
25....	1.00	1.01	.98A	1.01	1.01	.527	30	146
26....	1.00	1.03B	.61	.63	.65	.396	35	166
29....	.56	.64	.47A	.63@.64	.63	400	915	650
30....	.58	.61	.47A	.58A	.57	.380	371	1001
31....	.43	55	40	.41	41	.305	947	1026

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.50	70	.50	.68	.66	.439	49	1051
2....	60	61B	56	60	54	.383	111	1060
5....	.51	68	51	53A	59	.435	48	1084
6....	.78	1.03	78	1.00A@.98	1.00	.609	147	1074
7....	.90	93	.81A	93	94	.592	101	1038
8....	77	81	.73	76A	72	.509	165	968
9....	78	78	.45	45	44	.380	23	979
12....	45	47	34	.36	.35	333	290	1138
13....	.30	39	26	.29	30	.296	426	1187
14....	.37	.41	.31	.34@.33	.34	336	217	1245
15....	22@.23	24B	16	19	18	.200	540	1447
16....	18	18	13	15	16	188	158	1519
19....	14	14	12	13	12	154	151	1504
20....	.23	23	15	15	17	231	808	1540
21....	16	17	08	08	09	143	448	1753
22....	05	13	05	11	12	.178	531	1470
23....	09	.10	.07	08	08	123	92	1520
26....	07	.09	05	08	08	150	223	1625
27....	08	14	07	07	07	174	628	1737
28....	.05	05	03A	03A	03	120	522	1700
29....	.05	.06	03	03	05	152	36	1716
30....	06	18	06	15	15	389	304	1547

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 43 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.40	.60	.36	.60	63	.835	367	1527
4....	.40	47	.25	.34	.35	.698	200	1406
5....	.44	.85	.41	80	82	.992	137	1335
6....	1.43	1.60	1.43	1.46	1.49	.999	28	1334
9....	....	....	....	....	....	.990	....	....

SEPTEMBER 1985 44 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	1.11	1.11	1.11	1.11	1.18	.575	3	3
29....	94	1.05B	.93	1.05B	1.13	586	7	10
30....	1.12	1.12	.92	1.01B	1.10	.578	4	10
31....	.80	.95	.80	.85	85	.488	252	239

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.17	1.22	1.17	1.22	1.23	.631	191	300
2....	1.07@.06	1.24B	1.06	1.12	1.04	.578	50	310
5....	1.01	1.20B	1.01	1.01	1.14	.638	45	331
6....	1.48	1.71	1.48	1.64	1.73	.789	57	336
7....	1.55	1.67B	1.55	1.55	1.65	.778	100	327
8....	....	....	1.40A	1.40A	1.36	.714	....	327
9....	1.12	1.12	1.02A	1.02A	.95	.598	1	326
12....	1.00	1.00	78	78	81	561	8	334
13....	70	.78B	.66	70	72	.525	105	439
14....	.84	.88	.84	86A	81	.574	15	452
15....	.58	60	49A	49A	.48	.414	71	496
16....	.47	48	.40	46	46	403	86	549
19....	.43	.45	.34	.34	38	.371	18	554
20....	.56	59	50	.51	.53	490	248	595
21....	.49	.54B	.29	.32@.30	.31	.369	304	780
22....	.23	.46	.21	.42	.41	.434	457	878
23....	.30	.37	29A	33	.30	353	475	905
26....	.25	43	.25	.32	.34	.439	174	857
27....	.38	.52B	.35	.37	40	495	40	815
28....	.30	31	.24	.26B	27	422	108	834
29....	.33	42	.27	29	.32	.503	51	861
30....	.42	.80	42	75	76	.780	387	592

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.30	1.55	1.26	1.55	1.57	.996	76	606
4....	1.30	1.38B	1.07	1.22B	1.26	.995	9	595
5....	1.70	1.80	1.70	1.80	1.81	.999	18	587
6....	2.50	2.51	2.42	2.47	2.49	1.000	17	457
9....	....	....	....	....	....	.999	....	....
24....	2.71	2.71	2.71	2.71	2.44	.824	1	1
25....	....	....	2.37A	2.44N	2.40	.829	....	1
26....	....	2.48B	2.00A	2.00A	1.87	.736	....	1
29....	....	....	1.77A	1.77A	1.82	.750	....	1
30....	....	....	1.74A	1.82N	1.78	.746	....	1
31....	....	....	1.48A	1.48A	1.46	.670	....	1

SWISS FRANC OPTION ON FUTURES—PUTS

SEPTEMBER 1985 45 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.00B	....	2.00B	1.97	.792	....	1
2....	....	....	1.88A	1.88A	1.72	.752	....	1
5....	....	1.73B	....	1.73B	1.89	.805	....	1
6....	....	2.28B	....	2.28B	2.60	.906	....	1
7....	....	....	2.49A	2.49A	2.53	.901	....	1
8....	....	....	2.32A	2.32A	2.17	.863	....	1
9....	....	2.18B	....	2.17N	1.67	.785	....	1
12....	....	....	1.62A	1.67N	1.50	.766	....	1
13....	1.30	1.30	1.30	1.30	1.38	.741	1	1
14....	....	1.55B	....	1.55B	1.53	.783	....	1
15....	1.20	1.20	1.11A	1.11A	1.03	.653	1	2
16....	.98	1.04B	.93A	1.00	1.01	.648	1	3
19....	1.01	1.01	.95A	1.01	.91	.635	6	8
20....	1.23	1.23	1.22A	1.22A	1.17	.748	1	9
21....	....	1.20B	.83	.83	.84	.649	5	14
22....	.71	.73	.67	.67	1.02	.717	4	18
23....	.75	.81	.75	.81	.81	.651	3	21
26....	....	.99B	....	.99B	.97	.761	....	21
27....	....	1.15B	....	1.15B	1.08	.813	....	21
28....	....	....	.93A	1.01A	.91	.776	....	21
29....	1.03	1.10	1.02	1.02	1.05	.846	4	18
30....	1.35	1.68	1.35	1.68	1.72	.968	4	18

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	2.28B	....	2.28B	2.57	.999	....	18
4....	....	....	2.30A	2.30A	2.25	.999	....	16
5....	....	....	....	2.25N	2.81	1.000	....	15
6....	....	3.30B	....	3.30B	3.49	1.000	....	15
9....	....	....	....	....	....	1.000	....	....
15....	2.00	2.00	1.95	1.95	1.81	.839	3	3
16....	1.67	1.82B	1.67	1.67	1.77	.839	2	3
19....	....	....	1.75A	1.75A	1.83	.842	....	3
20....	....	2.07B	....	2.07B	2.04	.911	....	3
21....	2.12	2.12	1.69A	1.69A	1.64	.860	3	4
22....	1.40	1.40	1.40	1.40	1.86	.902	1	6
23....	....	....	1.72A	1.72A	1.80	.872	....	6
26....	....	1.80B	....	1.80B	1.87	.939	....	6
27....	....	2.20B	....	2.20B	2.01	.962	....	6
28....	....	....	1.84A	1.84A	1.82	.954	....	6
29....	....	2.00B	....	2.00B	2.02	.977	....	6
30....	....	2.50B	....	2.50B	2.71	.998	....	6

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 1985 46 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	3.28B	....	3.28B	3.57	.999	....	6
4....	3.25	3.25	3.25	3.25	3.25	1.000	3	7
5....	....	....	....	3.25N	3.81	1.000	....	4
6....	....	4.30B	....	4.30B	4.49	1.000	....	4
9....	....	....	....	....	....	1.000	....	....

DECEMBER 1985 34 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.38	.53	.38	.53	.59	.206	32	32
6....	.75	.75	.51	.51	.66	.199	8	37
7....	.50	57B	.50	.50	.50	155	11	48
8....	.55	.55	.55	.55	.50	168	1	49
9....	....	....	....	.59N	.50	.130	....	49
10....	....	....	....	.50N	.42	.123	....	49
13....	....	....	....	.42N	.37	102	....	49
14....	.32	.32	.32	.32	.35	.096	1	48
15....	.46	.46	.39	.39	.34	092	35	18
16....	.45	.45	45	.45	.39	108	2	16
17....	.42	.42	42	.42	.40	102	4	12
20....	....	....	....	40N	.44	.111	....	12
21....	....	....	....	44N	.36	.099	....	12
22....	....	....	....	36N	.36	.102	....	12
23....	....	....	....	36N	33	105	....	12
24....	....	....	....	.33N	40	.128	....	12
28....	....	....	....	40N	.38	.131	....	12
29....	....	....	....	38N	.30	.102	....	12
30....	....	....	....	.30N	.30	110	....	12
31....	....	....	....	30N	.24	089	....	12

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.24N	22	085	....	12
4....	....	....	....	22N	25	094	....	12
5....	....	....	....	25N	28	093	....	12
6....	....	....	....	28N	.29	100	....	12
7....	....	....	....	.29N	.31	114	....	12
10....	....	....	....	.31N	.32	114	....	12
11....	.29	29	.29	.29	.27	.109	1	12
12....	.25	25	.25	.25	27	.115	12	24
13....	....	....	....	.27N	.26	.118	....	24
14....	....	....	....	.26N	.20	.094	....	24
17....	....	....	....	.20N	.21	.095	....	24
18....	.17	17	15A	17	.15	.068	1	23
19....	....	....	....	15N	.16	061	....	23
20....	....	....	....	16N	.20	094	....	23
21....	....	....	....	.20N	.17	.087	....	23
24....	....	....	....	17N	.18	.084	....	23
25....	....	....	....	.18N	18	084	....	23
26....	....	....	....	18N	.11	074	....	23
27....	....	....	....	.11N	11	.079	....	23
28....	....	....	....	.11N	.12	047	....	23

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.12N	12	053	....	23
2....	....	....	....	.12N	12	051	....	23
3....	....	....	....	.12N	12	.047	....	23
4....	Exchange Closed; Independence Day							
5....	....	....	....	.12N	10	034	....	23
8....	.11	.11	.11	.11	07	030	....	23
9....	....	....	....	.07N	07	.026	1	23
10....	.08	.08	.08	.08	.08	.017	1	22
11....	....	....	....	06N	05	015	....	22
12....	....	....	....	05N	04	008	....	22
15....	....	....	....	04N	04	.008	....	22
16....	.06	.06	.06	.06	.06	008	1	21
17....	....	....	.04A	04A	.03	.004	....	21
18....	....	....	....	.03N	04	.007	....	21
19....	....	....	....	04N	03	006	....	21
22....	....	....	....	.03N	.03	004	....	21
23....	....	....	....	.03N	.02	004	....	21
24....	....	....	....	.02N	.02	003	....	21
25....	....	....	....	02N	.02	.003	....	21
26....	....	....	....	.02N	02	.002	....	21
29....	....	....	....	02N	.01	001	....	21
30....	....	....	....	.01N	.01	.001	....	21
31....	....	....	....	01N	.01	001	....	21

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 34 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.02	.002	....	21
2....	....	....	....	.02N	.01	.001	....	21
5....	....	....	....	.01N	.01	001	1	21
6....	....	....	....	01N	.01	.003	....	21
7....	....	02B	....	.01N	.01	.003	....	21
8....	....	....	....	.01N	02	.002	....	21
9....	....	....	....	.02N	.01	.001	....	21
12....	....	....	....	....	....	.000	....	21
13....	....	....	....	01N	.01	.000	....	21
14....	....	....	....	.01N	.01	.000	....	21
15....	....	....	....	01N	.01	000	....	19
16....	....	....	....	.01N	.01	.000	....	19
19....	....	....	....	.01N	.01	.000	....	19
20....	....	....	....	.01N	01	000	....	19
21....	....	....	....	.01N	01	.000	....	18
22....	....	....	....	01N	.01	000	....	18
23....	....	....	....	.01N	.01	.000	....	18
26....	....	....	....	.01N	.01	.000	....	18
27....	....	....	....	.01N	01	.000	....	18
28....	....	....	....	.01N	.01	.000	....	18
29....	....	....	....	.01N	.01	.000	....	18
30....	....	....	....	.01N	.01	.000	....	18

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	01N	01	.001	....	18
4....	....	....	....	01N	.01	000	....	18
5....	....	....	....	01N	01	001	....	18
6....	....	....	....	01N	.01	002	....	18
9....	....	....	....	01N	02	.002	....	18
10....	....	....	....	02N	.01	002	....	18
11....	....	....	....	.01N	.01	.003	....	18
12....	....	....	....	.01N	01	.002	....	18
13....	....	....	....	.01N	.02	001	....	18
16....	....	....	....	02N	.01	000	....	18
17....	....	....	....	01N	01	.000	....	18
18....	....	....	....	01N	.01	.000	....	18
19....	....	....	....	.01N	.01	.000	....	18
20....	....	....	....	.01N	.01	.000	....	18
23....	....	....	....	01N	....	.000	....	18
24....	CAB	CAB	CAB	CAB	CAB	000	....	18
25....	....	....	....	....	....	.000	....	18
26....	CAB	CAB	CAB	CAB	CAB	.000	....	18
27....	CAB	CAB	CAB	CAB	CAB	.000	....	18
30....	CAB	CAB	CAB	CAB	CAB	.000	....	18

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	18
2....	CAB	CAB	CAB	CAB	CAB	.000	....	18
3....	CAB	CAB	CAB	CAB	CAB	000	....	18
4....	CAB	CAB	CAB	CAB	CAB	.000	....	18
7....	CAB	CAB	CAB	CAB	CAB	.000	....	18
8....	CAB	CAB	CAB	CAB	CAB	.000	....	18
9....	CAB	CAB	CAB	CAB	CAB	.000	....	18
10....	CAB	CAB	CAB	CAB	CAB	.000	....	18
11....	CAB	CAB	CAB	CAB	CAB	.000	....	18
14....	CAB	CAB	CAB	CAB	CAB	.000	....	18
15....	CAB	CAB	CAB	CAB	CAB	.000	....	18
16....	CAB	CAB	CAB	CAB	CAB	.000	....	18
17....	CAB	CAB	CAB	CAB	CAB	.000	....	18
18....	CAB	CAB	CAB	CAB	CAB	.000	....	18
21....	CAB	CAB	CAB	CAB	CAB	.000	....	18
22....	CAB	CAB	CAB	CAB	CAB	.000	....	18
23....	CAB	CAB	CAB	CAB	CAB	.000	....	18
24....	CAB	CAB	CAB	CAB	CAB	000	....	18
25....	CAB	CAB	CAB	CAB	CAB	.000	....	18
28....	CAB	CAB	CAB	CAB	CAB	000	....	18
29....	CAB	CAB	CAB	CAB	CAB	.000	....	18
30....	CAB	CAB	CAB	CAB	CAB	.000	....	18
31....	CAB	CAB	CAB	CAB	CAB	.000	....	18

SWISS FRANC OPTION ON FUTURES—PUTS

DCEMBER 1985 34 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	18
4....	CAB	CAB	CAB	CAB	CAB	.000	....	18
5....	CAB	CAB	CAB	CAB	CAB	.000	....	18
6....	CAB	CAB	CAB	CAB	CAB	.000	....	18
7....	CAB	CAB	CAB	CAB	CAB	.000	....	18
8....	CAB	CAB	CAB	CAB	CAB	.000	....	18
11....	CAB	CAB	CAB	CAB	CAB	.000	....	18
12....	CAB	CAB	CAB	CAB	CAB	.000	....	18
13....	CAB	CAB	CAB	CAB	CAB	.000	....	18
14....	CAB	CAB	CAB	CAB	CAB	.000	....	18
15....	CAB	CAB	CAB	CAB	CAB	.000	....	18
18....	CAB	CAB	CAB	CAB	CAB	.000	....	18
19....	CAB	CAB	CAB	CAB	CAB	.000	....	18
20....	CAB	CAB	CAB	CAB	CAB	.000	....	18
21....	CAB	CAB	CAB	CAB	CAB	.000	....	18
22....	CAB	CAB	CAB	CAB	CAB	.000	....	18
25....	CAB	CAB	CAB	CAB	CAB	.000	....	18
26....	CAB	CAB	CAB	CAB	CAB	.000	....	18
27....	CAB	CAB	CAB	CAB	CAB	.000	....	18
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	18

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	18
3....	CAB	CAB	CAB	CAB	CAB	.000	....	18
4....	CAB	CAB	CAB	CAB	CAB	.000	....	18
5....	CAB	CAB	CAB	CAB	CAB	.000	....	18

DECEMBER 1985 35 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.63	.63	.59	.59	.38	.186	40	40
3....	....	.54B	....	.54B	.62	.210	....	40
4....	....	.63B	....	.63B	.68	.215	....	40
5....	Exchange Closed; Good Friday							
8....	.70	.70	.65	.65	.55	.188	30	70
9....	....	....	....	.55N	.66	.216	....	70
10....	....	....	....	.66N	.58	.200	....	70
11....	....	....	.55A	.55A	.43	.155	....	70
12....	....	....	....	.43N	.40	.144	....	70
15....	....	....	....	....	....	.121	....	70
16....	....	....	.37A	.37A	.35	.115	....	70
17....	....	....	....	.35N	.30	.121	....	70
18....	....	....	.25A	.25A	.21	.087	....	70
19....	....	....	....	.21N	.18	.090	....	70
22....	....	....	....	.18N	.16	.107	....	70
23....	....	.20B	....	.20B	.34	.158	....	70
24....	....	.40B	....	.34N	.46	.158	....	70
25....	.55	.55	.55	.55	.52	.182	5	75
26....	....	....	....	.52N	.50	.180	....	75
29....	....	....	....	.50N	.45	.156	....	75
30....	....	....	....	.45N	.52	.177	....	75

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.52N	.57	.181	....	75
2....	.60	.60	.60	.60	.68	.217	261	336
3....	....	....	....	.68N	.86	.277	11	347
6....	....	.88B	....	.86N	.93	.268	....	347
7....	....	....	.86A	.86A	.73	.215	....	347
8....	....	.75B	....	.75B	.83	.232	....	347
9....	....	....	.75A	.75A	.69	.185	....	347
10....	....	....	....	.69N	.61	.177	....	347
13....	....	....	....	.61N	.54	.150	....	347
14....	....	.55B	....	.55B	.50	.143	....	347
15....	....	.53B	....	.50N	.51	.136	....	347
16....	....	....	....	.51N	.55	.158	....	347
17....	....	....	....	.55N	.58	.150	....	347
20....	....	....	....	.58N	.63	.162	....	347
21....	....	....	....	.63N	.53	.146	....	347
22....	.50	.50	.50	.50	.54	.151	80	427
23....	....	....	....	.54N	.51	.185	....	427
24....	....	....	....	.51N	.59	.184	....	427
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.59N	.58	.189	....	427
29....	....	....	....	.58N	.45	.152	....	427
30....	....	....	....	.45N	.45	.162	....	427
31....	....	....	....	.45N	.37	.134	....	427

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 35 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.37N	.34	.130	....	427
4....	....	....	....	.34N	.40	.142	....	427
5....	.39	.39	.39	.39	.43	.141	5	432
6....	....	....	....	.43N	.42	.149	4	436
7....	....	....	....	.42N	.47	.168	....	436
10....	.46	.46	.46	.46	.47	.169	5	441
11....	....	....	....	.47N	.43	.162	....	441
12....	....	....	....	.43N	.43	.170	....	441
13....	....	....	....	.43N	.43	.173	....	441
14....	....	....	.40A	.40A	.33	.143	....	441
17....	....	....	....	.33N	.33	.145	....	441
18....	....	....	.27A	.27A	.24	.107	....	441
19....	....	....	....	.24N	.27	.126	....	441
20....	....	....	....	.27N	.33	.143	....	441
21....	....	....	....	.33N	.29	.134	....	441
24....	....	....	....	.29N	.30	.131	....	441
25....	....	....	....	.30N	.29	.131	....	441
26....	....	....	....	.29N	.20	.117	....	441
27....	....	....	....	.20N	.20	.124	....	441
28....	....	....	....	.20N	.21	.084	....	441

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.21N	.22	.094	....	441
2....	....	....	....	.22N	.20	.090	....	441
3....	....	....	....	.20N	.19	.084	....	441
4....	Exchange Closed; Independence Day							
5....	....	....	....	.19N	.17	.063	....	441
8....	....	....	....	.17N	.13	.058	....	441
9....	....	....	....	.13N	.13	.050	....	441
10....	....	....	....	.13N	.11	.035	....	441
11....	....	....	....	.11N	.09	.031	....	441
12....	.09	.09	.08	.08	.06	.019	1	441
15....	....	....	....	.06N	.07	.018	272	224
16....	....	....	....	.07N	.07	.017	....	224
17....	....	....	.06A	.06A	.06	.009	....	224
18....	....	....	....	.06N	.06	.017	....	224
19....	....	....	....	.06N	.06	.014	....	224
22....	....	....	....	.06N	.05	.011	....	224
23....	....	....	....	.05N	.05	.011	....	224
24....	....	....	....	.05N	.04	.009	....	224
25....	.05	.05	.05	.05	.04	.009	10	224
26....	.04	.04	.04	.04	.03	.005	70	224
29....	....	....	....	.03N	.02	.005	....	224
30....	....	....	....	.02N	.02	.004	....	224
31....	....	....	....	.02N	.01	.003	....	224

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.02B	....	.02B	.03	.005	....	224
2....	....	....	....	.03N	.03	.004	....	224
5....	....	....	....	.03N	.02	.004	....	224
6....	....	....	....	.02N	.04	.008	....	224
7....	....	....	....	.04N	.04	.008	....	224
8....	....	....	.02A	.02A	.03	.005	....	224
9....	....	....	....	.03N	.02	.003	....	224
12....	....	....	....	.02N	.02	.002	....	224
13....	....	....	....	.02N	.02	.002	....	224
14....	....	....	....	.02N	.02	.002	....	224
15....	....	....	....	.02N	.02	.001	....	224
16....	....	....	....	.02N	.02	.001	....	224
19....	....	....	....	.02N	.02	.001	....	224
20....	....	....	....	.02N	.02	.001	....	224
21....	.01	.01	.01	.01	.02	.001	2	224
22....	....	....	.01A	.02N	.02	.001	....	224
23....	....	....	....	.02N	.02	.000	....	224
26....	....	....	....	.02N	.02	.001	....	224
27....	....	....	....	.02N	.02	.001	....	224
28....	....	....	....	.02N	.02	.000	....	224
29....	....	....	....	.02N	.01	.001	....	224
30....	....	....	....	.01N	.01	.001	....	224

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 35 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.01N	.01	.003	....	224
4....	....	....	....	.01N	.01	.002	....	224
5....	....	....	....	.01N	.02	.004	....	224
6....	....	....	....	.02N	.03	.007	....	224
9....	....	....	....	.03N	.04	.009	....	224
10....	....	....	....	.04N	.03	.006	....	224
11....	....	....	....	.03N	.03	.009	....	224
12....	....	....	....	.03N	.03	.007	....	224
13....	....	....	....	.03N	.03	.004	....	224
16....	....	....	....	.03N	.02	.002	....	224
17....	....	....	....	.02N	.02	.003	....	224
18....	....	....	....	.02N	.01	.003	....	224
19....	....	....	....	.01N	.01	.002	....	224
20....	....	....	....	.01N	.01	.001	....	224
23....	....	....	....	.01N	....	.000	....	224
24....	CAB	CAB	CAB	CAB	CAB	.000	....	224
25....	....	....	....	....	....	.000	....	224
26....	CAB	CAB	CAB	CAB	CAB	.000	....	224
27....	CAB	CAB	CAB	CAB	CAB	.000	....	224
30....	CAB	CAB	CAB	CAB	CAB	.000	....	224

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	224
2....	CAB	CAB	CAB	CAB	CAB	.000	....	224
3....	CAB	CAB	CAB	CAB	CAB	.000	....	224
4....	CAB	CAB	CAB	CAB	CAB	.000	....	224
7....	CAB	CAB	CAB	CAB	CAB	.000	....	224
8....	CAB	CAB	CAB	CAB	CAB	.000	....	224
9....	CAB	CAB	CAB	CAB	CAB	.000	....	224
10....	CAB	CAB	CAB	CAB	CAB	.000	....	224
11....	CAB	CAB	CAB	CAB	CAB	.000	....	224
14....	CAB	CAB	CAB	CAB	CAB	.000	....	224
15....	CAB	CAB	CAB	CAB	CAB	.000	....	224
16....	CAB	CAB	CAB	CAB	CAB	.000	....	224
17....	CAB	CAB	CAB	CAB	CAB	.000	....	224
18....	CAB	CAB	CAB	CAB	CAB	.000	....	224
21....	CAB	CAB	CAB	CAB	CAB	.000	....	224
22....	CAB	CAB	CAB	CAB	CAB	.000	....	224
23....	CAB	CAB	CAB	CAB	CAB	.000	....	224
24....	CAB	CAB	CAB	CAB	CAB	.000	....	224
25....	CAB	CAB	CAB	CAB	CAB	.000	....	224
28....	CAB	CAB	CAB	CAB	CAB	.000	....	224
29....	CAB	CAB	CAB	CAB	CAB	.000	....	224
30....	CAB	CAB	CAB	CAB	CAB	.000	....	224
31....	CAB	CAB	CAB	CAB	CAB	.000	....	224

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	224
4....	CAB	CAB	CAB	CAB	CAB	.000	....	224
5....	CAB	CAB	CAB	CAB	CAB	.000	....	224
6....	CAB	CAB	CAB	CAB	CAB	.000	....	224
7....	CAB	CAB	CAB	CAB	CAB	.000	....	224
8....	CAB	CAB	CAB	CAB	CAB	.000	....	224
11....	CAB	CAB	CAB	CAB	CAB	.000	....	224
12....	CAB	CAB	CAB	CAB	CAB	.000	....	224
13....	CAB	CAB	CAB	CAB	CAB	.000	....	224
14....	CAB	CAB	CAB	CAB	CAB	.000	....	224
15....	CAB	CAB	CAB	CAB	CAB	.000	....	224
18....	CAB	CAB	CAB	CAB	CAB	.000	....	224
19....	CAB	CAB	CAB	CAB	CAB	.000	....	224
20....	CAB	CAB	CAB	CAB	CAB	.000	....	224
21....	CAB	CAB	CAB	CAB	CAB	.000	....	224
22....	CAB	CAB	CAB	CAB	CAB	.000	....	224
25....	CAB	CAB	CAB	CAB	CAB	.000	....	224
26....	CAB	CAB	CAB	CAB	CAB	.000	....	224
27....	CAB	CAB	CAB	CAB	CAB	.000	....	224
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	224

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 35 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	224
3....	CAB	CAB	CAB	CAB	CAB	.000	....	224
4....	CAB	CAB	CAB	CAB	CAB	.000	....	224
5....	CAB	CAB	CAB	CAB	CAB	.000	....	224

DECEMBER 1985 36 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23....	.27	.27	.27	.27	.52	.216	75	75
24....	....	.60B	....	.52N	.68	.216	....	75
25....	....	....	....	.68N	.75	.245	....	75
26....	....	....	....	.75N	.74	.243	....	75
29....	....	....	....	.74N	.65	.213	....	75
30....	....	....	....	.65N	.73	.239	....	75

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.73N	.80	.244	....	75
2....	....	....	....	.80N	.95	.287	....	75
3....	....	....	....	.95N	1.20	.355	....	75
6....	....	1.25B	....	1.20N	1.28	.346	....	75
7....	1.18	1.18	1.18	1.18	1.01	.286	1	76
8....	....	1.05B	....	1.05B	1.15	.305	....	76
9....	....	....	.99A	.99A	.95	.250	....	76
10....	.92	.92	.92	.92	.87	.241	60	136
13....	....	....	.83A	.83A	.76	.208	....	136
14....	....	....	....	.76N	.72	.200	....	136
15....	....	.75B	....	.72N	.72	.192	....	136
16....	....	....	....	.72N	.79	.219	....	136
17....	....	....	....	.79N	.81	.209	....	136
20....	....	....	....	.81N	.85	.225	....	136
21....	....	....	....	.85N	.77	.206	....	136
22....	....	....	....	.77N	.76	.212	....	136
23....	....	....	....	.76N	.74	.217	....	136
24....	....	....	....	.74N	.83	.252	....	136
27....	Exchange Closed; Memorial Day							
28....	.84	.84	.80	.80	.84	.259	120	135
29....	....	....	.83A	.83A	.65	.214	....	135
30....	....	....	....	.65N	.68	.227	....	135
31....	....	....	....	.68N	.56	.192	....	135

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.56N	.55	.188	....	135
4....	....	....	....	.55N	.60	.203	....	135
5....	....	....	....	.60N	.63	.201	....	135
6....	....	....	....	.63N	.63	.210	....	135
7....	....	....	....	.63N	.70	.233	....	135
10....	....	....	....	.70N	.70	.235	....	135
11....	....	....	....	.70N	.66	.227	....	135
12....	....	....	.63A	.63A	.65	.237	....	135
13....	....	....	....	.65N	.66	.241	....	135
14....	....	....	.60A	.60A	.53	.204	....	135
17....	....	....	....	.53N	.52	.207	....	135
18....	.40	.40	.40	.40	.38	.159	10	145
19....	....	....	....	.38N	.44	.184	....	145
20....	....	.48B	....	.48B	.51	.205	....	145
21....	....	....	....	.51N	.47	.194	....	145
24....	....	....	....	.47N	.47	.191	....	145
25....	....	....	....	.47N	.46	.191	....	145
26....	....	....	....	.46N	.34	.174	....	145
27....	....	....	....	.34N	.35	.182	....	145
28....	....	....	....	.35N	.36	.136	....	145

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 36 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.36N	.37	.151	....	145
2....	....	....	....	.37N	.35	.146	....	145
3....	....	....	....	.35N	.33	.138	....	145
4....	Exchange Closed; Independence Day							
5....	....	....	....	.33N	.28	.108	....	145
8....	....	....	....	.28N	.23	.100	....	145
9....	....	.36B	....	.23N	.22	.089	....	145
10....	....	....	....	.22N	.18	.086	....	145
11....	....	....	....	.18N	.15	.058	....	145
12....	....	....	....	.15N	.10	.038	....	145
15....	....	....	....	.10N	.11	.037	....	145
16....	....	....	....	11N	11	.036	....	145
17....	....	....	....	.11N	.07	.021	....	145
18....	....	....	....	.07N	10	.035	....	145
19....	....	....	....	10N	.10	.029	....	145
22....	....	....	....	.10N	.08	.024	....	145
23....	....	....	....	.06N	07	.024	....	145
24....	....	....	....	.07N	.08	.020	....	145
25....	.10	.10	.10	.10	.07	.020	10	135
26....	....	....	....	.07N	.05	012	....	135
29....	....	....	....	.05N	04	011	....	135
30....	....	....	....	.04N	.03	011	....	135
31....	....	04B	....	.04B	.03	007	....	135

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.05	.05	.05	.05B	.05	013	75	135
2....	....	....	....	.05N	04	.010	....	135
5....	....	....	....	04N	03	.011	....	135
6....	....	.04B	....	04B	07	.020	....	135
7....	....	....	....	.07N	.07	.018	....	135
8....	....	....	.06A	.06A	.07	.014	....	135
9....	....	....	....	07N	.05	009	....	135
12....	....	....	.03A	05N	04	007	....	135
13....	....	....	....	04N	03	006	....	135
14....	....	....	....	.03N	.03	.007	....	135
15....	....	....	....	.03N	.03	.004	....	135
16....	....	....	....	03N	03	.003	....	135
19....	....	....	....	03N	.03	003	....	135
20....	....	....	....	03N	02	004	....	135
21....	....	....	....	.02N	02	.003	....	135
22....	....	....	....	.02N	.02	003	....	135
23....	....	....	....	.02N	.02	002	....	135
26....	....	....	....	02N	02	003	....	135
27....	....	....	....	02N	02	003	....	135
28....	....	....	....	02N	02	002	....	135
29....	....	....	....	.02N	02	.003	....	135
30....	....	....	....	.02N	01	.005	....	135

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	01N	.02	010	....	135
4....	....	....	....	.02N	02	007	....	135
5....	....	....	....	02N	04	011	....	135
6....	....	....	....	04N	06	019	....	135
9....	....	....	....	06N	07	024	....	135
10....	....	....	....	.07N	06	022	....	135
11....	....	....	....	06N	.07	025	....	135
12....	....	....	....	07N	06	020	....	135
13....	....	....	....	06N	.05	.013	....	135
16....	....	....	....	.05N	04	007	....	135
17....	....	....	....	.04N	.03	009	....	135
18....	....	....	....	03N	03	010	....	135
19....	....	....	....	03N	03	008	....	135
20....	....	....	....	03N	02	003	....	135
23....	....	....	....	.02N	.01	000	....	135
24....	....	....	....	.01N	.01	.000	....	135
25....	....	....	....	.01N	.01	.000	....	135
26....	....	....	....	.01N	.01	001	....	135
27....	....	....	....	.01N	....	000	....	135
30....	CAB	CAB	CAB	CAB	CAB	000	....	135

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 36 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	135
2....	CAB	CAB	CAB	CAB	CAB	.000	....	135
3....	CAB	CAB	CAB	CAB	CAB	.000	....	135
4....	CAB	CAB	CAB	CAB	CAB	.000	....	135
7....	CAB	CAB	CAB	CAB	CAB	.000	....	135
8....	CAB	CAB	CAB	CAB	CAB	.000	....	135
9....	CAB	CAB	CAB	CAB	CAB	.000	....	135
10....	CAB	CAB	CAB	CAB	CAB	.000	....	135
11....	CAB	CAB	CAB	CAB	CAB	.000	....	135
14....	CAB	CAB	CAB	CAB	CAB	000	....	135
15....	CAB	CAB	CAB	CAB	CAB	.000	....	135
16....	CAB	CAB	CAB	CAB	CAB	.000	....	135
17....	CAB	CAB	CAB	CAB	CAB	.000	....	135
18....	CAB	CAB	CAB	CAB	CAB	.000	....	135
21....	CAB	CAB	CAB	CAB	CAB	.000	....	135
22....	CAB	CAB	CAB	CAB	CAB	.000	....	135
23....	CAB	CAB	CAB	CAB	CAB	.000	....	135
24....	CAB	CAB	CAB	CAB	CAB	.000	....	135
25....	CAB	CAB	CAB	CAB	CAB	.000	....	135
28....	CAB	CAB	CAB	CAB	CAB	.000	....	135
29....	CAB	CAB	CAB	CAB	CAB	.000	....	135
30....	CAB	CAB	CAB	CAB	CAB	000	....	135
31....	CAB	CAB	CAB	CAB	CAB	.000	....	135

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	135
4....	CAB	CAB	CAB	CAB	CAB	.000	....	135
5....	CAB	CAB	CAB	CAB	CAB	.000	....	135
6....	CAB	CAB	CAB	CAB	CAB	000	....	135
7....	CAB	CAB	CAB	CAB	CAB	.000	....	135
8....	CAB	CAB	CAB	CAB	CAB	.000	....	135
11....	CAB	CAB	CAB	CAB	CAB	.000	....	135
12....	CAB	CAB	CAB	CAB	CAB	.000	....	135
13....	CAB	CAB	CAB	CAB	CAB	:000	....	135
14....	CAB	CAB	CAB	CAB	CAB	.000	....	135
15....	CAB	CAB	CAB	CAB	CAB	.000	....	135
18....	CAB	CAB	CAB	CAB	CAB	.000	....	135
19....	CAB	CAB	CAB	CAB	CAB	.000	....	135
20....	CAB	CAB	CAB	CAB	CAB	000	....	135
21....	CAB	CAB	CAB	CAB	CAB	.000	....	135
22....	CAB	CAB	CAB	CAB	CAB	.000	....	135
25....	CAB	CAB	CAB	CAB	CAB	.000	....	135
26....	CAB	CAB	CAB	CAB	CAB	.000	....	135
27....	CAB	CAB	CAB	CAB	CAB	000	....	135
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	135

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	135
3....	CAB	CAB	CAB	CAB	CAB	000	....	135
4....	CAB	CAB	CAB	CAB	CAB	.000	....	135
5....	CAB	CAB	CAB	CAB	CAB	000	....	135

DECEMBER 1985 37 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	1.57	1.57	1.49	1.49	1.52	.384	122	122
9....	....	....	1.31A	1.31A	1.29	.324	....	122
10....	....	....	1.28A	1.28A	1.17	.313	....	122
13....	....	....	1.13A	1.13A	1.05	.277	....	122
14....	....	....	....	1.05N	1.00	.267	....	122
15....	....	....	....	1.00N	99	.258	....	122
16....	....	....	....	99N	1.09	.290	....	122
17....	....	....	....	1.09N	1.08	.278	....	122
20....	....	....	....	1.08N	1.15	.297	....	122
21....	....	....	....	1.15N	1.05	.275	....	122
22....	....	1.08B	....	1.05N	1.04	.282	....	122
23....	....	....	....	1.04N	1.04	.288	....	122
24....	....	....	....	1.04N	1.16	.329	....	122
27....	Exchange Closed; Memorial Day							
28....	....	....	....	1.16N	1.18	.337	....	122
29....	....	....	1.14A	1.14A	94	.286	....	122
30....	....	....	....	94N	98	.301	....	122
31....	....	....	....	98N	.82	.261	....	122

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 37 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.82N	.79	.256	....	122
4....	....	....	....	.79N	.85	.275	....	122
5....	....	....	....	.85N	.90	.273	....	122
6....	....	....	....	.90N	.89	.281	....	122
7....	....	....	....	.89N	1.01	.309	....	122
10....	.98	.98	.98	.98	1.01	.311	....	122
11....	.96	.97	.94	.94	.95	.303	38	146
12....	....	....	.92A	.92A	.95	.314	....	146
13....	....	....	....	.95N	.96	.319	....	146
14....	....	....	.90A	.90A	.79	.276	....	146
17....	.80	.80	.80	.80	.77	.280	20	146
18....	....	....	.66A	.66A	.59	.223	....	146
19....	....	....	....	.59N	.67	.253	....	146
20....	....	.72B	....	.72B	.77	.279	....	146
21....	....	....	.75A	.75A	.72	.286	....	146
24....	....	....	....	.72N	.71	.263	....	146
25....	....	....	....	.71N	.69	.264	....	146
26....	....	....	.62A	.62A	.55	.242	....	146
27....	....	....	....	.55N	.57	.253	....	146
28....	....	....	....	.57N	.56	.206	....	146

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.56N	.59	.225	....	146
2....	....	....	....	.59N	.57	.219	....	146
3....	....	....	....	.57N	.53	.209	....	146
4....	Exchange Closed; Independence Day							
5....	.45	.46	.45	.46	.45	.170	52	146
8....	.48	.48	.40	.40	.40	.159	200	187
9....	.30	.37	.30	.37	.37	.144	8	195
10....	....	....	.35A	.35A	.30	.111	....	195
11....	....	....	....	.30N	.26	.099	....	195
12....	.24	.24	.24	.24	.18	.069	50	195
15....	....	.20B	....	.18N	.20	.068	....	195
16....	....	....	....	.20N	.18	.066	....	184
17....	....	....	....	.18N	.12	.041	....	184
18....	....	....	....	.12N	.18	.065	....	184
19....	....	....	....	.18N	.17	.054	....	184
22....	....	....	....	.17N	.15	.046	....	184
23....	....	....	....	.15N	.14	.047	....	184
24....	....	....	....	.14N	.13	.041	....	184
25....	.15	.15	.15	.15	.12	.041	20	183
26....	....	....	....	.12N	.08	.026	....	184
29....	....	....	....	.08N	.06	.025	....	184
30....	....	....	....	.06N	.07	.024	....	184
31....	....	....	....	.07N	.08	.017	....	184

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.07	.027	....	184
2....	....	....	....	.07N	.06	.022	....	184
5....	....	....	....	.06N	.06	.025	....	194
6....	....	.07B	....	.07B	.11	.042	....	194
7....	....	....	....	.11N	.11	.039	....	194
8....	....	....	....	.11N	.10	.030	....	194
9....	.09	.09	.09	.09	.07	.020	5	198
12....	.07	.07	.07	.07	.06	.017	20	199
13....	....	.07B	....	.07B	.04	.015	....	189
14....	.07	.07	.07	.07	.05	.017	1	168
15....	....	....	....	.05N	.05	.010	....	168
16....	....	....	....	.05N	.05	.009	....	168
19....	....	....	....	.05N	.04	.008	....	168
20....	....	....	....	.04N	.04	.011	....	168
21....	.05	.05	.05	.05	.03	.008	1	168
22....	....	....	....	.03N	.03	.009	....	168
23....	....	....	....	.03N	.03	.007	....	168
26....	....	....	....	.03N	.04	.008	....	168
27....	....	....	....	.04N	.04	.009	....	168
28....	....	....	....	.04N	.04	.007	....	168
29....	....	....	....	.04N	.03	.009	....	168
30....	....	....	....	.03N	.03	.014	....	168

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 37 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.03N	.05	.025	....	168
4....	....	....	....	.05N	.04	.019	....	168
5....	....	....	....	.04N	.07	.028	....	168
6....	....	....	....	.07N	.11	.045	....	168
9....	.13	.13	.11A	.13	.12	.054	1	168
10....	....	....	....	.12N	.12	.051	....	168
11....	....	....	....	.12N	.13	.056	....	168
12....	.13	.13	.13	.13	.12	.048	20	178
13....	.09	.09	.09	.09	.09	.032	11	184
16....	.09	.09	.08	.08	.07	.020	31	155
17....	....	....	....	.07N	.07	.025	....	155
18....	....	....	....	.07N	.07	.027	....	155
19....	.09	.09	.08A	.08A	.07	.023	200	355
20....	.04	.06	.04	.06	.03	.011	102	453
23....	.03	.03	.03	.03	.02	.001	8	453
24....	....	....	....	.02N	.02	.001	....	453
25....	....	....	....	.02N	.02	.000	....	453
26....	....	....	....	.02N	.01	.003	....	453
27....	....	....	....	.01N	.01	.002	....	453
30....	....	....	....	.01N	.01	.002	....	453

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	....	.000	....	453
2....	CAB	CAB	CAB	CAB	CAB	.001	....	453
3....	CAB	CAB	CAB	CAB	CAB	.000	....	453
4....	CAB	CAB	CAB	CAB	CAB	.000	54	399
7....	CAB	CAB	CAB	CAB	CAB	.000	....	399
8....	CAB	CAB	CAB	CAB	CAB	.000	....	399
9....	CAB	CAB	CAB	CAB	CAB	.000	....	399
10....	CAB	CAB	CAB	CAB	CAB	.001	....	399
11....	CAB	CAB	CAB	CAB	CAB	.000	....	399
14....	CAB	CAB	CAB	CAB	CAB	.000	....	399
15....	CAB	CAB	CAB	CAB	CAB	.000	....	399
16....	CAB	CAB	CAB	CAB	CAB	.000	....	399
17....	CAB	CAB	CAB	CAB	CAB	.000	....	399
18....	CAB	CAB	CAB	CAB	CAB	.000	....	399
21....	CAB	CAB	CAB	CAB	CAB	.000	....	399
22....	CAB	CAB	CAB	CAB	CAB	.000	....	399
23....	CAB	CAB	CAB	CAB	CAB	.000	....	391
24....	CAB	CAB	CAB	CAB	CAB	.000	....	391
25....	CAB	CAB	CAB	CAB	CAB	.000	....	391
28....	CAB	CAB	CAB	CAB	CAB	.000	....	391
29....	CAB	CAB	CAB	CAB	CAB	.000	....	391
30....	CAB	CAB	CAB	CAB	CAB	.000	....	391
31....	CAB	CAB	CAB	CAB	CAB	.000	....	391

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	391
4....	CAB	CAB	CAB	CAB	CAB	.000	....	391
5....	CAB	CAB	CAB	CAB	CAB	.000	4	387
6....	CAB	CAB	CAB	CAB	CAB	.000	....	387
7....	CAB	CAB	CAB	CAB	CAB	.000	....	387
8....	CAB	CAB	CAB	CAB	CAB	.000	....	387
11....	CAB	CAB	CAB	CAB	CAB	.000	....	387
12....	CAB	CAB	CAB	CAB	CAB	.000	....	387
13....	CAB	CAB	CAB	CAB	CAB	.000	....	387
14....	CAB	CAB	CAB	CAB	CAB	.000	....	387
15....	CAB	CAB	CAB	CAB	CAB	.000	....	387
18....	CAB	CAB	CAB	CAB	CAB	.000	....	387
19....	CAB	CAB	CAB	CAB	CAB	.000	....	387
20....	CAB	CAB	CAB	CAB	CAB	.000	11	387
21....	CAB	CAB	CAB	CAB	CAB	.000	....	387
22....	CAB	CAB	CAB	CAB	CAB	.000	....	387
25....	CAB	CAB	CAB	CAB	CAB	.000	....	387
26....	CAB	CAB	CAB	CAB	CAB	.000	....	387
27....	CAB	CAB	CAB	CAB	CAB	.000	....	387
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	387

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 37 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	...	387
3	CAB	CAB	CAB	CAB	CAB	.000	...	387
4	CAB	CAB	CAB	CAB	CAB	.000	...	387
5	CAB	CAB	CAB	CAB	CAB	.000	...	387

DECEMBER 1985 38 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.54	.64	.64	.64	.62	.237	10	10
22	...	.63B	...	.63B	.65	.270	...	10
23	...	.82B	...	.82B	1.09	.355	...	10
24	...	1.23B	...	1.09N	1.27	.355	...	10
25	...	...	...	1.27N	1.43	.391	...	10
26	...	...	...	1.43N	1.41	.369	...	10
29	...	...	1.33A	1.33A	1.24	.354	...	10
30	...	1.25B	...	1.25B	1.41	.386	...	10

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.41N	1.48	.393	...	10
2	...	1.50B	...	1.50B	1.74	.444	...	10
3	...	1.75B	...	1.74N	2.13	.520	...	10
6	...	...	...	2.13N	2.17	.512	...	10
7	...	...	...	2.17N	1.80	.445	...	10
8	1.93	1.95B	1.93	1.93	1.98	.467	100	110
9	...	...	1.72A	1.72A	1.88	.403	...	110
10	...	...	...	1.68N	1.56	.392	...	110
13	...	...	1.49A	1.49A	1.30	.352	...	110
14	1.45	1.45	1.45	1.45	1.35	.341	1	110
15	...	...	...	1.35N	1.33	.332	...	110
16	...	...	...	1.33N	1.46	.367	...	110
17	...	...	...	1.46N	1.44	.355	...	110
20	...	...	...	1.44N	1.53	.376	...	110
21	...	...	...	1.53N	1.41	.352	...	110
22	...	...	...	1.41N	1.38	.380	...	110
23	...	1.40B	...	1.40B	1.41	.367	...	110
24	...	...	...	1.41N	1.57	.412	...	110
27	Exchange Closed; Memorial Day							
28	...	...	...	1.57N	1.59	.422	...	110
29	...	...	1.54A	1.54A	1.30	.366	...	110
30	...	...	...	1.30N	1.35	.383	...	110
31	...	...	...	1.35N	1.15	.338	...	110

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	1.12A	1.12A	1.13	.334	...	110
4	...	...	...	1.13N	1.20	.355	...	110
5	...	...	...	1.20N	1.24	.353	...	110
6	1.20	1.20	1.20	1.20	1.24	.360	1	111
7	...	...	...	1.24N	1.38	.391	...	111
10	...	...	...	1.38N	1.39	.394	...	111
11	...	...	...	1.39N	1.34	.385	...	111
12	...	...	1.28A	1.28A	1.33	.398	...	111
13	...	...	...	1.33N	1.35	.404	...	111
14	...	...	1.25A	1.25A	1.13	.357	...	111
17	1.10	1.14B	1.10	1.10	1.12	.361	55	166
18	.80	.80	.80	.80	.87	.297	4	170
19	...	...	...	.87N	.98	.332	...	170
20	...	...	...	.98N	1.11	.362	...	170
21	...	...	...	1.11N	1.05	.347	...	170
24	...	...	...	1.05N	1.03	.344	...	170
25	...	...	...	1.03N	1.01	.345	...	170
26	...	...	.92A	.92A	.84	.322	...	170
27	.91	.91	.91	.91	.88	.334	1	171
28	.85	.85	.85	.85	.84	.290	20	191

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1986 38 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.82	.88	.82	.88	.90	.314	3	194
2	...	...	.86A	.86A	.86	.307	...	194
3	...	...	.85A	.88N	.82	.295	...	194
4	Exchange Closed; Independence Day							
5	.66	.72	.68	.72	.70	.248	53	245
8	.70	.72	.60	.60	.63	.236	119	364
9	.56	.56	.56	.56	.58	.217	12	376
10	...	...	.50A	.50A	.48	.173	...	376
11	...	...	...	.48N	.42	.157	3	379
12	.42	.42	.35	.36	.31	.115	161	303
15	...	...	...	.31N	.33	.114	...	304
16	...	...	...	.33N	.30	.110	...	304
17	.27	.27	.24A	.24A	.21	.073	1	305
18	...	.28B	...	.28B	.31	.110	...	305
19	...	...	...	.31N	.27	.094	...	305
22	...	...	...	.27N	.24	.082	...	305
23	...	...	...	.24N	.23	.083	...	305
24	...	...	...	.23N	.22	.074	...	305
25	.24	.24	.24	.24	.21	.074	14	301
26	...	...	.18A	.18A	.14	.050	...	301
29	.10	.10	.10	.10	.11	.049	...	301
30	.13	.13	.13	.13	.11	.046	1	301
31	.11	.14	.11	.14	.10	.035	3	300

DECEMBER 1985 38 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	.13B	...	.13B	.12	.053	...	300
2	...	...	...	.12N	.10	.044	...	300
5	...	.12B	...	.12B	.12	.050	...	300
6	...	.17B	...	.17B	.16	.078	...	300
7	...	.17B	...	.16N	.16	.073	...	300
8	.17	.17	.17	.17	.13	.059	1	300
9	.14	.14	.14	.14	.10	.042	1	299
12	...	...	...	.10N	.09	.036	...	299
13	...	...	...	.09N	.07	.031	...	299
14	.12	.12	.12	.12	.10	.036	1	299
15	...	...	...	.10N	.07	.022	...	299
16	.09	.09	.09	.09	.08	.022	8	299
19	...	...	...	.08N	.06	.019	...	299
20	...	.07B	...	.07B	.06	.025	...	299
21	...	...	...	.06N	.05	.019	...	299
22	...	...	...	.05N	.06	.021	...	299
23	...	...	...	.06N	.06	.017	...	299
26	...	...	...	.06N	.07	.020	...	299
27	...	...	...	.07N	.07	.022	...	299
28	.07	.07	.07	.07	.07	.019	1	298
29	...	...	...	.07N	.06	.021	...	298
30	...	...	...	.06N	.06	.033	...	298

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	.08B	...	.08B	.10	.054	...	298
4	...	...	...	.10N	.09	.043	...	298
5	...	...	...	.09N	.12	.060	...	298
6	.18	.18	.18	.18	.20	.090	1	299
9	.25	.25	.20	.21	.23	.107	201	500
10	.20	.22B	.20	.22B	.23	.103	170	669
11	.26	.26	.26	.26	.24	.111	8	674
12	.22	.25B	.22	.22	.23	.097	4	676
13	.18	.18	.15	.15	.16	.070	22	655
16	.17	.17	.17	.17	.12	.047	50	704
17	...	...	...	.12N	.14	.057	...	704
18	...	...	...	.14N	.14	.061	...	704
19	.16	.16	.15A	.15A	.13	.054	150	778
20	.10	.10	.08A	.10	.07	.028	50	828
23	.04	.08	.04	.06	.04	.003	301	652
24	.04	.04	.04	.04	.04	.003	150	602
25	.04	.04	.04	.04	.03	.001	16	598
26	.02	.02	.02	.02	.03	.008	10	582
27	...	...	...	.03N	.02	.006	...	582
30	.01	.01	.01	.01	.02	.006	...	582

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 38 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.02N	.01	.002	...	582
2	...	...	...	.01N	.01	.003	...	582
3	...	...	...	.01N	.01	.002	...	582
4	...	...	...	.01N	...	.002	...	582
7	CAB	CAB	CAB	CAB	CAB	.002	...	582
8	CAB	CAB	CAB	CAB	CAB	.002	...	582
9	CAB	CAB	CAB	CAB	CAB	.002	...	582
10	CAB	CAB	CAB	CAB	CAB	.003	...	582
11	CAB	CAB	CAB	CAB	CAB	.002	...	582
14	CAB	CAB	CAB	CAB	CAB	.002	...	582
15	CAB	CAB	CAB	CAB	CAB	.002	...	582
16	CAB	CAB	CAB	CAB	CAB	.002	...	582
17	CAB	CAB	CAB	CAB	CAB	.001	...	582
18	CAB	CAB	CAB	CAB	CAB	.000	...	582
21	CAB	CAB	CAB	CAB	CAB	.000	...	582
22	CAB	CAB	CAB	CAB	CAB	.000	...	582
23	CAB	CAB	CAB	CAB	CAB	000	...	577
24	CAB	CAB	CAB	CAB	CAB	.000	...	577
25	CAB	CAB	CAB	CAB	CAB	000	...	577
28	CAB	CAB	CAB	CAB	CAB	000	...	577
29	CAB	CAB	CAB	CAB	CAB	000	...	577
30	CAB	CAB	CAB	CAB	CAB	.000	...	577
31	CAB	CAB	CAB	CAB	CAB	000	...	577

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000	...	577
4	CAB	CAB	CAB	CAB	CAB	000	...	577
5	CAB	CAB	CAB	CAB	CAB	000	...	577
6	CAB	CAB	CAB	CAB	CAB	000	...	577
7	CAB	CAB	CAB	CAB	CAB	000	...	577
8	CAB	CAB	CAB	CAB	CAB	000	...	577
11	CAB	CAB	CAB	CAB	CAB	000	...	577
12	CAB	CAB	CAB	CAB	CAB	000	...	577
13	CAB	CAB	CAB	CAB	CAB	000	...	577
14	CAB	CAB	CAB	CAB	CAB	000	...	577
15	CAB	CAB	CAB	CAB	CAB	000	...	577
18	CAB	CAB	CAB	CAB	CAB	000	...	577
19	CAB	CAB	CAB	CAB	CAB	000	...	577
20	CAB	CAB	CAB	CAB	CAB	000	...	577
21	CAB	CAB	CAB	CAB	CAB	000	...	577
22	CAB	CAB	CAB	CAB	CAB	000	...	577
25	CAB	CAB	CAB	CAB	CAB	000	...	577
26	CAB	CAB	CAB	CAB	CAB	000	...	577
27	CAB	CAB	CAB	CAB	CAB	000	...	577
28	Exchange Closed; Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000	...	577

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000	...	577
3	CAB	CAB	CAB	CAB	CAB	000	...	587
4	CAB	CAB	CAB	CAB	CAB	000	...	577
5	CAB	CAB	CAB	CAB	CAB	000	...	577

DECEMBER 1985 39 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	1.58	1.58	1.58	1.58	1.68	444	2	2
7	...	...	...	1.68N	1.83	476	...	2
10	...	...	...	1.83N	1.86	480	...	2
11	1.89	1.89	1.87	1.87	1.80	471	18	18
12	1.68	1.68	1.68	1.68	1.80	485	7	20
13	...	...	...	1.80N	1.82	491	...	20
14	...	...	1.70A	1.70A	1.56	442	...	20
17	...	...	...	1.56N	1.55	448	...	20
18	...	...	1.43A	1.43A	1.23	379	...	20
19	...	...	...	1.23N	1.38	417	...	20
20	...	...	...	1.38N	1.53	448	...	20
21	...	...	...	1.53N	1.46	434	...	20
24	...	...	...	1.46N	1.44	431	...	20
25	1.45	1.45	1.45	1.45	1.42	432	...	20
26	...	...	1.30A	1.30A	1.22	407	1	20
27	1.25	1.29	1.25	1.29	1.27	421	4	24
28	...	...	...	1.27N	1.20	385	...	24

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 39 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.22	1.28	1.22	1.28	1.29	413	3	22
2	...	...	...	1.29N	1.25	406	...	22
3	...	...	...	1.25N	1.20	.393	...	22
4	Exchange Closed; Independence Day							
5	1.07	1.07	.97	97	1.02	339	150	172
8	95	1.04B	95	95	95	.326	5	177
9	85	85	84	84	86	.304	22	192
10	.77	80	74	74	73	251	12	203
11	78	78	72	72A	65	.232	106	101
12	58	58	50	50	50	.177	255	346
15	...	.53B	...	.50N	.51	.178	1	346
16	54	54	53	53	48	.172	100	295
17	.37	37	.37	37	.34	120	7	295
18	39	39	39	39	50	.172	4	293
19	45	48B	45	45	44	.150	2	295
22	...	...	...	44N	.38	.134	...	295
23	...	...	...	38N	38	136	...	295
24	...	...	...	38N	35	123	...	295
25	...	...	...	35N	.34	.123	...	295
26	34	34	27	27	24	088	14	304
29	...	...	...	24N	20	086	...	304
30	...	...	...	.20N	.19	.083	...	304
31	...	...	...	.19N	.21	085	...	304

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	.22B	...	22B	.21	.093	...	304
2	...	.22B	...	.21N	.18	080	...	304
5	25	25	25	25	.21	089	24	315
6	...	.23B	...	.23B	.29	131	...	315
7	.28	.28	.28	28	27	124	1	315
8	...	...	...	27N	.23	104	...	315
9	...	...	...	23N	16	.077	...	315
12	22	22	20A	20A	15	068	1	315
13	...	...	...	15N	13	.061	...	315
14	...	17B	...	17B	17	068	...	315
15	...	...	...	17N	12	.046	...	315
16	12	12	12	12	14	.044	2	317
19	15	15	13A	.14	11	040	202	117
20	...	14B	...	14B	.12	051	...	117
21	...	...	...	12N	10	040	...	117
22	12	.12	12	12	10	045	1	117
23	...	...	...	10N	10	037	...	117
26	...	...	...	10N	11	043	...	117
27	...	...	...	11N	11	047	...	117
28	...	...	...	11N	10	.040	...	117
29	.09	09	09	.09	.09	.045	2	115
30	11	11	11	.11	.12	.067	2	113

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.16	16	16	16	19	.103	1	113
4	...	...	...	19N	17	.086	...	106
5	...	22B	...	22B	22	114	...	106
6	30	37	30	33	35	160	51	151
9	38	40B	34	38	40	187	104	192
10	34	39	34	37	40	181	8	198
11	37	45	37	45	43	194	472	583
12	47	47	41	41	40	175	17	583
13	30	33	30	33	31	133	41	575
16	31	31	27A	27A	23	097	50	577
17	21	.26B	.21	25	.25	.114	3	578
18	...	...	...	25N	26	.121	...	578
19	...	...	...	26N	24	109	...	577
20	17	17	15	15	15	064	1	577
23	07	10	07	10	07	011	80	575
24	09	09	08	08	08	.011	55	579
25	09	09	08	08	06	006	102	579
26	06	06	06	06	06	019	50	629
27	06	06	05	05	04	015	26	654
30	.04	04	04	04	03	.016	10	644

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 39 PUTS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.03N	.02	.006	...	644
2	...	...	...	.02N	.02	.008	...	644
3	...	...	...	02N	01	.005	...	644
4	...	...	...	.01N	01	.006	...	644
7	...	...	...	.01N	.01	.007	...	644
8	...	...	...	.01N	.01	.007	...	644
9	...	...	...	.01N	.01	.007	...	644
10	...	...	...	.01N	01	.009	...	644
11	...	...	...	01N	.01	.007	...	644
14	...	...	...	01N	01	.007	...	644
15	...	...	...	01N	.01	.006	...	644
16	...	...	...	.01N	.01	.008	...	644
17	...	...	...	01N	...	.004	...	644
18	CAB	CAB	CAB	CAB	CAB	.003	...	644
21	CAB	CAB	CAB	CAB	CAB	.002	...	644
22	CAB	CAB	CAB	CAB	CAB	.000	...	644
23	CAB	CAB	CAB	CAB	CAB	.000	...	644
24	CAB	CAB	CAB	CAB	CAB	.000	...	644
25	CAB	CAB	CAB	CAB	CAB	.000	...	644
28	CAB	CAB	CAB	CAB	CAB	.000	...	644
29	CAB	CAB	CAB	CAB	CAB	.000	...	644
30	CAB	CAB	CAB	CAB	CAB	.000	...	644
31	CAB	CAB	CAB	CAB	CAB	.000	...	644

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000	...	644
4	CAB	CAB	CAB	CAB	CAB	000	...	644
5	CAB	CAB	CAB	CAB	CAB	000	...	644
6	CAB	CAB	CAB	CAB	CAB	000	...	643
7	CAB	CAB	CAB	CAB	CAB	000	...	643
8	CAB	CAB	CAB	CAB	CAB	000	...	643
11	CAB	CAB	CAB	CAB	CAB	000	...	643
12	CAB	CAB	CAB	CAB	CAB	000	...	643
13	CAB	CAB	CAB	CAB	CAB	000	...	643
14	CAB	CAB	CAB	CAB	CAB	000	...	643
15	CAB	CAB	CAB	CAB	CAB	000	...	643
18	CAB	CAB	CAB	CAB	CAB	000	...	643
19	CAB	CAB	CAB	CAB	CAB	000	...	643
20	CAB	CAB	CAB	CAB	CAB	000	...	643
21	CAB	CAB	CAB	CAB	CAB	000	...	643
22	CAB	CAB	CAB	CAB	CAB	000	...	643
25	CAB	CAB	CAB	CAB	CAB	000	...	643
26	CAB	CAB	CAB	CAB	CAB	000	...	643
27	CAB	CAB	CAB	CAB	CAB	000	...	643
28	Exchange Closed; Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	000	...	643

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000	...	643
3	CAB	CAE	CAB	CAB	CAB	000	2	641
4	CAB	CAB	CAB	CAB	CAB	000	...	641
5	CAB	CAB	CAB	CAB	CAB	000	...	641

DECEMBER 1985 40 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	1.80	1.80	1.80	1.80	1.65	435	1	1
16	...	...	1.76A	1.76A	1.72	423	...	1
17	...	...	...	1.72N	1.69	436	...	1
18	...	...	1.40A	1.40A	1.30	363	...	1
19	...	...	...	1.30N	1.27	372	...	1
22	...	...	...	1.27N	1.37	412	...	1
23	...	1.60B	...	1.60B	1.98	508	...	1
24	...	2.13B	...	1.98N	2.17	508	...	1
25	...	...	...	2.17N	2.40	547	...	1
26	...	...	...	2.40N	2.37	545	...	1
29	...	...	2.30A	2.30A	2.14	509	...	1
30	2.12	2.12	2.12	2.12	2.39	543	1	1

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 40 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	2.40B	...	2.40B	2.48	.551	...	1
2	...	2.55B	...	2.55B	2.82	.602	...	1
3	...	...	...	2.82N	3.36	.674	...	1
6	...	...	...	3.36N	3.37	.667	...	1
7	...	...	...	3.37N	2.89	.605	...	1
8	...	2.97B	...	2.97B	3.11	.626	...	1
9	...	...	2.19A	2.19A	2.70	.564	...	1
10	...	...	...	2.70N	2.56	.553	...	1
13	...	...	2.44A	2.44A	2.34	.512	...	1
14	...	...	...	2.34N	2.26	.501	...	1
15	...	...	...	2.26N	2.27	.491	...	1
16	...	...	...	2.27N	2.43	.530	...	1
17	...	...	...	2.43N	2.39	.517	...	1
20	...	...	2.15A	2.39N	2.53	.541	...	1
21	...	...	...	2.53N	2.35	.515	...	1
22	...	...	...	2.35N	2.32	.524	...	1
23	...	2.36B	...	2.36B	2.36	.532	...	1
24	...	...	...	2.36N	2.60	.579	...	1
27	Exchange Closed; Memorial Day							
28	...	...	...	2.60N	2.64	.580	...	1
29	...	...	2.58A	2.58A	2.25	.534	...	1
30	...	...	...	2.25N	2.34	.552	...	1
31	...	...	...	2.34N	2.04	.506	...	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	2.00A	2.00A	2.04	.501	...	1
4	...	2.05B	...	2.05B	2.15	.524	...	1
5	...	...	...	2.15N	2.15	.523	...	1
6	...	...	...	2.15N	2.18	.527	...	1
7	...	...	...	2.18N	2.38	.559	...	1
10	...	2.37B	...	2.37B	2.40	.566	...	1
11	2.26	2.26	2.26	2.26	2.33	.556	1	1
12	2.29	2.29	2.29	2.29	2.35	.569	1	2
13	...	...	...	2.35N	2.37	.576	...	2
14	...	...	2.28A	2.28A	2.08	.527	...	2
17	2.00	2.10B	2.00	2.00	2.06	.534	100	102
18	...	...	1.93A	1.93A	1.67	.464	...	102
19	...	...	...	1.67N	1.87	.503	...	102
20	...	...	1.83A	1.87N	2.08	.536	...	102
21	...	...	...	2.08N	1.95	.521	...	102
24	...	1.99B	...	1.95N	1.95	.519	...	102
25	...	...	...	1.95N	1.93	.521	...	102
26	...	...	1.77A	1.77A	1.69	.495	...	102
27	...	...	...	1.69N	1.78	.510	...	102
28	1.70	1.70	1.70	1.70	1.58	.485	5	107

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	1.69B	...	1.69B	1.79	.514	5	112
2	1.82	1.82	1.82	1.82	1.74	.507	1	110
3	...	...	...	1.74N	1.67	.494	...	110
4	Exchange Closed; Independence Day							
5	1.53	1.53	1.40	1.41B	1.46	.439	10	112
8	1.33	1.47B	1.31	1.31	1.36	.425	90	201
9	1.20	1.20	1.20	1.20	1.24	.401	6	201
10	1.08	1.15	1.08	1.10	1.06	.342	154	236
11	1.00	1.10B	1.00	1.00	.96	.320	54	235
12	.86	.86	.77	.77	.78	.254	101	335
15	.81	.81B	.75	.75	.77	.254	78	380
16	.80	.80	.71	.80	.73	.249	123	450
17	.57	.58	.52	.52	.53	.183	107	431
18	...	.68B	...	.68B	.76	.250	...	423
19	...	...	...	.78N	.66	.223	20	405
22	...	...	...	.66N	.58	.203	...	403
23	...	...	...	.58N	.60	.205	...	403
24	...	...	...	.60N	.54	.189	...	403
25	...	...	...	.54N	.54	.190	...	[illegible]
26	.39	.39	.39	.39	.37	.142	10	413
29	...	...	...	.37N	.34	.139	...	413
30	.36	.36	.35A	.35A	.33	.135	100	313
31	...	...	.31A	.33N	.26	.109	...	313

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 40 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.35	.35	.35	.35	.36	.150	5	318
2....	....	....	....	.36N	.31	.131	....	318
5....	....	....	....	.31N	.34	.146	....	318
6....	.46	.46	.46	.40	.48	.204	1	319
7....	.44	.45B	.44	.45B	.46	.195	14	319
8....	.43	.43	.43	.43	.39	.168	1	319
9....	....	....	.36A	.36A	.29	.130	....	319
12....	.34	.34	.34	.34	.26	.117	1	320
13....	.28	.28	.28	.28	.24	.106	1	321
14....	.30	.30	.30	.30	.29	.117	1	323
15....	.22	.25	.22	.25	.20	.083	2	324
16....	....	....	....	.20N	.21	.081	....	324
19....	....	....	....	.21N	.20	.076	....	324
20....	....	.23B	....	.23B	.21	.093	....	324
21....	.19	.19	.19	.19	.16	.075	1	324
22....	.17	.17	.17	.17	.19	.083	1	325
23....	.19	.19	.19	.19	.19	.072	66	375
26....	....	....	....	.19N	.19	.081	....	375
27....	....	....	....	.19N	.18	.087	....	375
28....	....	....	....	.18N	.15	.077	....	375
29....	....	....	....	.15N	.15	.086	....	375
30....	....	.17B	....	.17B	.22	.120	....	375

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.26	.35	.26	.34A	.35	.176	56	411
4....	.27	.34	.27	.34	.32	.151	200	443
5....	.36	.40	.36	.40	.39	.192	137	495
6....	.55	.62	.52	.52	.59	.256	71	526
9....	.68	.68	.60	.67B	.67	.293	112	554
10....	.67	.67	.59	.65	.66	.286	55	537
11....	.64	.73	.63	.70	.70	.304	127	653
12....	.74	.74	.61	.66	.64	.279	185	771
13....	.50	.51	.49A	.50	.52	.224	68	829
16....	.51	.51	.40	.41	.39	.173	67	857
17....	.42	.45	.40	.45	.44	.199	417	1199
18....	.46	.47	.41	.47	.47	.210	47	1185
19....	.50	.50	.40	.42	.42	.193	67	1244
20....	.38	.38	.28	.28	.28	.124	40	1230
23....	.10	.18	.10	.14	.13	.028	135	1227
24....	.13	.15	.13	.15	.14	.028	109	1321
25....	.12	.12	.10	.11B	.11	.017	16	1315
26....	.10	.10	.09	.10	.09	.039	191	1228
27....	....	....	....	.09N	.08	.034	1	1220
30....	.08	.09	.07	.09	.07	.036	27	1225

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.06	.06	.03	.03	.03	.016	25	1200
2....	....	....	....	.03N	.04	.019	1	1198
3....	.04	.04	.02	.02	.03	.014	47	1213
4....	.02	.02	.02	.02	.02	.015	1	1212
7....	.02	.02	.02	.02	.03	.017	1	1167
8....	....	....	....	.03N	.03	.018	....	1167
9....	.02	.02	.02	.02	.02	.019	6	1159
10....	....	....	....	.02N	.02	.023	....	1159
11....	.04	.04	.04	.04	.02	.018	2	1159
14....	....	....	....	.02N	.02	.018	....	1159
15....	.02	.02	.02	.02	.02	.017	1	1156
16....	....	....	....	.02N	.02	.023	....	1156
17....	.01	.01	.01	.01	.01	.011	5	1146
18....	....	....	....	.01N	.01	.009	....	1146
21....	....	....	....	.01N	.01	.008	....	1146
22....	....	....	....	.01N	.01	.003	....	1146
23....	....	....	....	.01N	....	.003	....	1146
24....	CAB	CAB	CAB	CAB	CAB	.003	....	1146
25....	CAB	CAB	CAB	CAB	CAB	.003	....	1146
28....	CAB	CAB	CAB	CAB	CAB	.002	....	1146
29....	CAB	CAB	CAB	CAB	CAB	.000	....	1146
30....	CAB	CAB	CAB	CAB	CAB	.000	....	1146
31....	CAB	CAB	CAB	CAB	CAB	.000	....	1146

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 40 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	1146
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1146
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1146
6....	CAB	CAB	CAB	CAB	CAB	.000	....	1142
7....	CAB	CAB	CAB	CAB	CAB	.000	....	1142
8....	CAB	CAB	CAB	CAB	CAB	.000	....	1142
11....	CAB	CAB	CAB	CAB	CAB	.000	....	1142
12....	CAB	CAB	CAB	CAB	CAB	.000	....	1142
13....	CAB	CAB	CAB	CAB	CAB	.000	21	1121
14....	CAB	CAB	CAB	CAB	CAB	.000	[illegible]	1089
15....	CAB	CAB	CAB	CAB	CAB	.000	....	1089
18....	CAB	CAB	CAB	CAB	CAB	.000	....	1089
19....	CAB	CAB	CAB	CAB	CAB	.000	....	1089
20....	CAB	CAB	CAB	CAB	CAB	.000	....	1089
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1089
22....	CAB	CAB	CAB	CAB	CAB	.000	....	1088
25....	CAB	CAB	CAB	CAB	CAB	.000	....	1088
26....	.01	.01	.01	.01	....	.000	1	1087
27....	CAB	CAB	CAB	CAB	CAB	.000	....	1087
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	1087

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	1087
3....	CAB	CAB	CAB	CAB	CAB	.000	....	1083
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1083
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1083
10....	1.54	1.54	1.54	1.54	1.49	.440	20	20

DECEMBER 1985 41 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	....	1.54B	1.48A	1.48A	1.38	.417	....	20
12....	1.12	1.13	1.12	1.13	1.10	.344	160	180
15....	1.10	1.11B	1.10	1.10	1.09	.345	1	180
16....	....	1.14B	....	1.09N	1.06	.340	....	180
17....	.78	.80	.78	.80	.79	.261	50	130
18....	....	.90B	....	.90B	1.10	.341	....	130
19....	....	....	....	1.10N	.96	.310	20	110
22....	....	....	....	.96N	.86	.288	....	110
23....	.76	.83	.76	.83	.89	.290	14	124
24....	....	....	....	.89N	.81	.271	....	124
25....	.72	.72	.72	.72	.61	.272	1	124
26....	....	....	.67A	.67A	.57	.212	....	124
29....	.53	.53	.50A	.51	.55	.210	102	124
30....	.56	.56	.54A	.54A	.52	.205	2	71
31....	.51	.51	.48	.48	.42	.171	96	167

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.56	.56	.56	.56	.59	.225	1	188
2....	.55	.55	.55	.55	.51	.201	5	218
5....	.50	.57	.50	.57	.56	.221	52	229
6....	.70	.75B	.70	.75B	.75	.294	35	239
7....	.77	.77	.68	.68	.72	.283	1	240
8....	....	....	.69A	.69A	.63	.249	2	242
9....	....	....	.57A	.57A	.49	.201	....	242
12....	....	....	....	.49N	.44	.185	....	242
13....	.45	.45	.45	.45	.42	.170	1	196
14....	.46	.47B	.48	.48	.47	.186	40	197
15....	.35	.35	.35	.35	.34	.138	2	197
16....	.33	.35B	.33	.33	.35	.136	3	200
19....	.37	.37	.37	.37	.33	.129	3	203
20....	.36	.36	.36	.36	.36	.155	2	204
21....	....	....	....	.36N	.29	.128	5	206
22....	.28	.31	.28	.31	.32	.140	3	206
23....	.30	.32	.30	.32	.31	.124	352	546
26....	....	....	....	.31N	.32	.139	40	576
27....	....	....	....	.32N	.32	.149	....	576
28....	.29	.29	.28	.28	.27	.134	28	574
29....	.29	.29	.29	.29	.29	.147	20	574
30....	.29	.40	.29	.40	.38	.196	21	586

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 41 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.48	.55	.48	.55	.59	.273	75	626
4....	....	....	.52A	.55A	.51	.240	4	622
5....	.52	.67	.52	.63	.64	.294	390	464
6....	.88	.95	.86	.90	.93	.372	120	453
9....	1.06	1.06	.91	1.05	1.06	.417	24	460
10....	1.01	1.05	.92	1.04A	1.02	.410	66	456
11....	1.02	1.11	1.02	1.05	1.09	.431	160	450
12....	1.17	1.17	.99	1.00	1.01	.403	78	499
13....	.81	.85	.76	.83	.82	.339	142	553
16....	.81	.81	.64	.65B	.64	.277	22	561
17....	.67	.72	.60	.71	.72	.310	81	607
18....	.75	.78	.68	.77@.78	.76	.325	255	782
19....	.75	.76	.68	.68	.69	.305	228	839
20....	.56	.57	.48	.48	.47	.213	113	873
23....	.17	.30	.17	.25	.22	.061	63	824
24....	.25	.25	.23	.24A	.23	.061	50	802
25....	.22	.22	.19	.20	.18	.041	105	762
26....	.18	.18	.17	.18	.17	.074	74	801
27....	.18	.18	.18	.18	.15	.065	11	808
30....	.14	.14	.14	.14	.14	.070	30	807

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.11	.11	.06	.07	.07	.035	12	799
2....	.08	.08	.06	.08	.08	.041	68	754
3....	.08	.08	.05	.05	.06	.031	52	723
4....	.05	.06	.05	.06	.05	.034	7	720
7....	....	....	....	.05N	.06	.039	....	700
8....	.06	.06	.05	.05	.05	.041	4	700
9....	.05	.05	.05	.05	.04	.042	1	700
10....	....	....	....	.04N	.05	.051	....	700
11....	....	....	....	.05N	.04	.041	....	699
14....	....	....	....	.04N	.04	.042	....	699
15....	.05	.05	.04	.05	.04	.040	56	655
16....	....	.05B	....	.05B	.05	.051	....	655
17....	....	....	....	.05N	.03	.028	....	655
18....	....	....	....	.03N	.02	.023	....	655
21....	.02	.02	.02	.02	.02	.022	1	655
22....	....	....	....	.02N	.02	.011	....	655
23....	....	....	....	.02N	.01	.011	....	645
24....	....	....	....	.01N	.01	.013	....	645
25....	.01	.01	CAB	CAB	.01	.012	12	637
28....	....	....	....	.01N	.01	.008	....	637
29....	....	....	....	.01N	.01	.001	....	637
30....	....	....	....	.01N	....	.001	....	637
31....	CAB	CAB	CAB	CAB	CAB	.001	....	637

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	1	636
4....	CAB	CAB	CAB	CAB	CAB	.000	1	635
5....	.01	.01	.01	.01	....	.000	12	631
6....	CAB	CAB	CAB	CAB	CAB	.000	....	631
7....	CAB	CAB	CAB	CAB	CAB	.000	....	631
8....	CAB	CAB	CAB	CAB	CAB	.000	....	631
11....	CAB	CAB	CAB	CAB	CAB	.000	....	635
12....	CAB	CAB	CAB	CAB	CAB	.000	22	613
13....	CAB	CAB	CAB	CAB	CAB	.000	....	608
14....	CAB	CAB	CAB	CAB	CAB	.000	....	608
15....	CAB	CAB	CAB	CAB	CAB	.000	....	608
18....	CAB	CAB	CAB	CAB	CAB	.000	....	608
19....	CAB	CAB	CAB	CAB	CAB	.000	....	608
20....	CAB	CAB	CAB	CAB	CAB	.000	....	608
21....	CAB	CAB	CAB	CAB	CAB	.000	....	608
22....	CAB	CAB	CAB	CAB	CAB	.000	....	608
25....	CAB	CAB	CAB	CAB	CAB	.000	....	608
26....	CAB	CAB	CAB	CAB	CAB	.000	1	607
27....	CAB	CAB	CAB	CAB				
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	607

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1986 41 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	607
3....	CAB	CAB	CAB	CAB	CAB	.000	....	607
4....	CAB	CAB	CAB	CAB	CAB	.000	....	607
5....	CAB	CAB	CAB	CAB	CAB	.000	....	607

DECEMBER 1985 42 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	2.28	2.28	2.28	2.28	2.21	.517	2	2
22....	2.20	2.20	2.20	2.20	2.37	.560	1	1
23....	....	2.72B	1.90A	2.37N	3.19	.653	....	1
24....	....	....	....	3.19N	3.36	.653	....	1
25....	....	....	....	3.36N	3.67	.689	....	1
26....	....	....	3.65A	3.65A	3.63	.687	....	1
29....	....	....	3.57A	3.57A	3.33	.655	....	1
30....	....	....	....	3.33N	3.67	.687	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	3.68B	....	3.68B	3.82	.694	....	1
2....	....	4.00B	....	4.00B	4.21	.739	....	1
3....	....	....	....	4.21N	4.89	.797	....	1
6....	....	....	....	4.89N	4.82	.793	....	1
7....	....	....	....	4.82N	4.25	.742	....	1
8....	....	4.31B	....	4.31B	4.46	.760	....	1
9....	....	....	4.23A	4.23A	3.99	.708	....	1
10....	....	4.00B	....	4.00B	3.82	.699	....	1
13....	....	....	3.64A	3.64A	3.54	.663	....	1
14....	....	....	....	3.54N	3.48	.653	....	1
15....	....	....	....	3.48N	3.45	.644	....	1
16....	....	....	....	3.45N	3.76	.680	....	1
17....	....	....	....	3.76N	3.60	.669	....	1
20....	....	....	....	3.60N	3.78	.691	....	1
21....	....	....	....	3.78N	3.57	.669	....	1
22....	....	....	....	3.57N	3.60	.677	....	1
23....	....	3.61B	....	3.61B	3.61	.685	....	1
24....	....	....	....	3.61N	3.95	.726	....	1
27....	Exchange Closed; Memorial Day							
28....	....	....	....	3.95N	4.03	.737	....	1
29....	....	....	3.90A	3.90A	3.53	.689	....	1
30....	....	....	....	3.53N	3.63	.705	....	1
31....	....	....	....	3.63N	3.24	.663	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	3.20A	3.20A	3.23	.661	....	1
4....	....	3.27B	....	3.27B	3.39	.682	....	1
5....	....	....	....	3.39N	3.37	.681	....	1
6....	....	....	....	3.37N	3.47	.682	....	1
7....	....	....	....	3.47N	3.66	.711	....	1
10....	....	3.68B	....	3.68B	3.72	.716	....	1
11....	....	....	....	3.72N	3.61	.709	....	1
12....	....	....	....	3.61N	3.67	.721	....	1
13....	....	3.70B	....	3.70B	3.69	.727	....	1
14....	....	....	3.60A	3.60A	3.32	.685	....	1
17....	....	3.40B	....	3.40B	3.35	.693	....	1
18....	....	....	3.20A	3.20A	2.85	.628	....	1
19....	....	....	....	2.85N	3.08	.666	....	1
20....	....	3.10B	....	3.10B	3.39	.695	....	1
21....	....	....	....	3.39N	3.24	.683	....	1
24....	....	3.30B	....	3.24N	3.25	.682	....	1
25....	....	....	....	3.25N	3.24	.684	....	1
26....	....	....	3.00A	3.00A	2.91	.662	....	1
27....	....	2.92B	....	2.92B	3.04	.675	....	1
28....	....	....	....	3.04N	2.90	.674	....	1

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 42 PUTS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.90N	3.03	.702	....	1
2....	....	....	....	3.03N	2.98	.696	....	1
3....	....	....	2.96A	2.96A	2.87	.685	....	1
4....	Exchange Closed; Independence Day							
5....	....	....	2.75A	2.75A	2.65	.635	....	1
8....	....	2.67B	2.52A	2.52A	2.46	.624	....	1
9....	2.28	2.28	2.28	2.28	2.33	.601	2	3
10....	....	....	2.06A	2.06A	2.02	.540	....	3
11....	1.90	2.07B	1.90	1.90	1.89	.517	4	7
12....	1.61	1.61	1.61	1.61	1.52	.441	5	12
15....	....	1.54B	....	1.52N	1.53	.443	....	12
16....	1.42	1.50B	1.42	1.42	1.49	.438	1	12
17....	1.12	1.12	1.06A	1.12	1.16	.351	14	26
18....	1.30	1.31B	1.30	1.31B	1.52	.440	....	26
19....	1.35	1.35	1.33	1.33	1.34	.407	41	65
22....	....	....	....	1.34N	1.22	.383	....	65
23....	....	....	....	1.22N	1.27	.386	....	65
24....	....	....	....	1.27N	1.13	.365	....	65
25....	1.12	1.12	1.08	1.08	1.16	.366	3	68
26....	....	....	....	1.16N	.84	.297	....	68
29....	.82	.82	.82	.82	.84	.295	1	68
30....	....	....	....	.84N	.78	.289	....	68
31....	.76	.78B	.69A	.74A	.65	.249	2	69

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.75B	....	.75B	.69	.314	....	69
2....	.80	.82	.80	.82	.79	.296	2	70
5....	.86	.90	.88	.90	.83	.311	6	74
6....	1.00	1.14	1.00	1.14	1.12	.396	124	174
7....	1.07	1.10	1.05	1.05	1.08	.384	15	175
8....	1.00	1.00	.94	.97B	.95	.346	31	199
9....	.90	.99	.74	.76	.76	.289	233	222
12....	.75	.76	.69	.70	.70	.270	193	262
13....	.69	.72	.65	.67B	.68	.253	23	285
14....	.78	.79	.72	.72	.72	.272	60	303
15....	.62	.62	.58	.58	.54	.212	106	350
16....	.60	.60	.55	.55	.57	.210	21	364
19....	.50	.55	.50	.55	.51	.201	26	390
20....	....	.62B	....	.62B	.58	.238	....	390
21....	.58	.58	.45	.45	.47	.201	116	461
22....	.46	.52	.42A	.52	.52	.218	31	461
23....	.48	.50	.45	.50	.48	.196	7	458
26....	.51	.51	.51	.51	.52	.218	1	458
27....	.55	.56	.55	.55	.53	.231	1	457
28....	.45	.45	.44	.44	.47	.212	24	469
29....	.50	.50	.47	.47	.48	.229	40	475
30....	.62	.67	.61	.67	.63	.293	11	479

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.79	.93	.79	.93	.93	.387	16	475
4....	.83	.85	.78	.84	.82	.349	24	489
5....	.88	1.04	.88	1.01	1.02	.413	65	511
6....	1.26	1.40	1.26	1.36	1.36	.499	101	538
9....	1.50	1.59	1.40	1.59	1.56	.547	155	487
10....	1.50	1.55	1.48A	1.54	1.51	.541	6	456
11....	1.56	1.63	1.50A	1.61	1.60	.562	45	451
12....	1.71	1.71	1.45A	1.45A	1.50	.535	44	432
13....	1.20	1.24	1.20	1.22	1.27	.468	15	433
16....	1.24	1.25	1.03	1.03	1.00	.401	71	462
17....	1.07	1.14	.98	1.14	1.11	.440	13	471
18....	1.12	1.19	1.06A	1.19	1.17	.457	161	433
19....	1.14	1.19B	1.04	1.10	1.09	.435	140	551
20....	1.00	1.00	.76	.77@.76	.76	.328	149	581
23....	.32	.48	.32	.35@.38	.36	.117	210	652
24....	.38	.41	.38	.39A	.39	.118	6	649
25....	.40	.41	.30	.30	.30	.084	319	555
26....	.30	.31	.25	.30	.29	.127	207	502
27....	.29	.29	.28	.28	.26	.114	9	599
30....	.26	.27	.23	.27	.24	.122	82	571

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 42 PUTS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.20	.20	.11	.14	.12	.067	436	452
2....	.13	.14	.13	.14	.15	.078	47	441
3....	.10	.11	.10	.10	.10	.061	13	445
4....	.11	.12	.10	.11	.11	.066	16	458
7....	.14	.14	.12A	.14	.11	.076	4	458
8....	.12	.12	.11	.11	.12	.060	4	455
9....	....	....	.11A	.12N	.10	.082	1	455
10....	.10	.11	.10	.11	.12	.097	55	477
11....	.08	.08	.08	.08	.09	.081	2	479
14....	.08	.09B	.08	.08	.09	.084	3	478
15....	.09	.09	.08	.08	.08	.081	51	521
16....	.11	.11	.11	.11	.11	.102	11	520
17....	.08	.08	.05	.05	.08	.062	19	516
18....	.05	.05	.05	.05	.05	.053	36	517
21....	....	....	....	.05N	.05	.051	....	516
22....	.03	.03	.03	.03	.03	.031	16	515
23....	.04	.04	.03	.03	.03	.032	6	505
24....	....	....	....	.03N	.02	.037	....	505
25....	.02	.02	.02	.02	.03	.037	58	493
28....	....	....	....	.03N	.02	.026	....	493
29....	....	....	....	.02N	.02	.008	....	475
30....	....	....	....	.02N	.01	.007	....	475
31....	....	....	....	.01N	.01	.006	....	475

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
[illegible]	.01	.01	.01	.01	.01	.003	51	475
[illegible]	....	....	....	.01N	.01	.002	....	424
5....	.01	.01	.01	.01	.01	.003	1	423
6....	....	....	....	.01N	....	.002	....	423
7....	CAB	CAB	CAB	CAB	CAB	.004	....	423
8....	CAB	CAB	CAB	CAB	CAB	.002	....	423
11....	CAB	CAB	CAB	CAB	CAB	.001	....	423
12....	CAB	CAB	CAB	CAB	CAB	.000	....	423
13....	CAB	CAB	CAB	CAB	CAB	.001	....	423
14....	CAB	CAB	CAB	CAB	CAB	.000	....	423
15....	CAB	CAB	CAB	CAB	CAB	.000	....	423
18....	CAB	CAB	CAB	CAB	CAB	.000	....	423
19....	CAB	CAB	CAB	CAB	CAB	.000	....	423
20....	.01	.01	.01	.01	....	.000	....	423
21....	.01	.01	.01	.01	....	.000	1	423
22....	CAB	CAB	CAB	CAB	CAB	.000	....	423
25....	CAB	CAB	CAB	CAB	CAB	.000	....	423
26....	CAB	CAB	CAB	CAB	CAB	.000	9	414
27....	CAB	CAB	CAB	CAB	CAB	.000	....	414
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	20	414

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	414
3....	CAB	CAB	CAB	CAB	CAB	.000	....	414
4....	CAB	CAB	CAB	CAB	CAB	.000	....	414
5....	CAB	CAB	CAB	CAB	CAB	.000	....	'13

DECEMBER 1985 43 PUTS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	1.60	1.60	1.53A	1.60	1.62	.447	100	100
18....	1.72	1.80	1.72	1.80	2.03	.540	3	103
19....	....	....	2.00A	2.03N	1.82	.507	....	103
22....	....	....	....	1.82N	1.67	.483	....	103
23....	1.58	1.63	1.58	1.63	1.73	.487	2	105
24....	....	....	....	1.73N	1.58	.465	....	105
25....	....	....	....	1.58N	1.61	.467	....	105
26....	1.50	1.50	1.50	1.50	1.21	.392	2	107
29....	....	....	....	1.21N	1.21	.392	....	107
30....	....	....	1.16A	1.21N	1.14	.386	....	107
31....	....	....	1.04A	1.06A	.96	.339	....	107

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 43 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.25	1.25	1.25	1.25	1.28	.414	1	108
2....	1.21	1.32B	1.20	1.20	1.15	.383	52	108
5....	1.22	1.33	1.20	1.33	1.20	.412	3	109
6....	1.46	1.61	1.44	1.61	1.63	.503	246	275
7....	1.58	1.58	1.58	1.58	1.53	.491	10	264
8....	....	....	1.47A	1.47A	1.38	.451	....	264
9....	1.31	1.31	1.14	1.14	1.13	.389	100	254
12....	1.08	1.12	1.04	1.04	1.06	.369	86	349
13....	1.02	1.07	.97	.99	.99	.350	51	349
14....	1.12	1.12	1.06	1.07	1.06	.372	11	355
15....	.91	.91	.83	.83	.83	.303	119	442
16....	.83	.85	.80	.80	.88	.300	29	463
19....	.80	.85	.80	.85	.78	.291	30	465
20....	.95	.95	.94A	.94A	.89	.333	42	467
21....	.91	.91	.79	.79	.72	.291	52	467
22....	.67	.83	.63	.80	.80	.313	42	453
23....	.77	.77	.71	.71	.73	.287	22	463
26....	....	.78B	....	.78B	.81	.315	....	463
27....	.90	.91B	.84A	.84A	.81	.331	1	461
28....	.75	.75	.70	.70	.75	.308	15	471
29....	.73	.80	.70	.74	.77	.330	34	470
30....	.97	1.02	.95	1.02	.97	.404	80	545

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.22	1.36	1.22	1.35	1.38	.509	303	681
4....	1.16	1.30	1.16	1.26	1.24	.470	41	667
5....	1.25	1.50	1.23A	1.46	1.49	.536	115	703
6....	1.84	1.99B	1.84	1.90	1.95	.622	50	705
9....	2.11	2.17B	2.00	2.04	2.18	.669	68	666
10....	2.05	2.15	2.06	2.15	2.15	.664	11	669
11....	2.26	2.26	2.10A	2.26	2.23	.684	5	669
12....	....	2.33B	2.10A	2.14A	2.11	.660	....	665
13....	1.69	1.73B	1.69	1.69	1.81	.597	3	662
16....	1.76	1.76	1.57	1.57	1.49	.533	73	665
17....	1.54	1.69	1.43	1.69	1.63	.573	13	656
18....	1.73	1.73	1.66A	1.73	1.71	.591	1	656
19....	....	1.75B	....	1.71N	1.80	.570	....	660
20....	1.35	1.35	1.16	1.16	1.18	.459	80	658
23....	.67	.75	.54	.54	.58	.201	78	686
24....	.60	.64	.56	.60	.61	.203	196	836
25....	.60	.60	.43	.43	.48	.153	274	1009
26....	.44	.49	.39	.49	.47	.200	438	1212
27....	.45	.46	.41	.41	.42	.182	68	1257
30....	.42	.45	.40	.44A	.42	.195	303	1063

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.35	.35	.20	.23	.23	.117	240	940
2....	.25	.26	.23A	.25	.26	.133	86	958
3....	.25	.25	.19	.19	.20	.108	34	957
4....	.15	.24	.15	.23	.22	.117	28	953
7....	.23	.23	.22	.22	.22	.133	13	956
8....	.20	.22	.20	.22	.22	.140	11	962
9....	.20	.20	.18	.20	.20	.143	13	972
10....	.20	.25	.20	.20	.23	.167	95	1057
11....	.20	.20	.18	.18	.18	.143	234	1153
14....	.17	.20	.16	.20	.20	.150	79	1028
15....	.20	.20	.17	.19	.19	.147	192	1096
16....	.22	.25B	.22	.24	.23	.178	106	1155
17....	.18	.18	.14	.14	.13	.118	43	1166
18....	.12	.12	.11	.11	.11	.104	6	1168
21....	.10	.10	.10	.10	.11	.103	2	1170
22....	.11	.11	.08	.09	.08	.074	92	1096
23....	.08	.08	.08	.08	.07	.078	17	1122
24....	.06	.06	.06	.06	.06	.069	10	1132
25....	.04	.05	.04	.05	.06	.066	89	1132
28....	.05	.05	.05	.05	.06	.069	22	1120
29....	.04	.04	.04	.04	.03	.025	....	1120
30....	.03	.03	.03	.03	.03	.028	55	1167
31....	.03	.03	.03	.03	.03	.025	5	1118

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 43 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.03	.03	.02	.02	.02	.014	3	1118
4....	....	....	....	.02N	.02	.014	4	1118
5....	.03	.03	.03	.03	.02	.018	1	1114
6....	.02	.02	.01	.01	.01	.011	2	1114
7....	.01	.01	.01	.01	.02	.022	10	1113
8....	.01@.02	.02	.01	.02	.01	.016	2	1115
11....	....	....	....	.01N	.01	.011	....	1115
12....	.01	.01	.01	.01	.01	.005	10	1105
13....	.01	.01	CAB	.01	.01	.006	2	1107
14....	....	....	....	.01N	.01	.005	....	1109
15....	....	....	....	.01N	....	.006	....	1107
18....	CAB	CAB	CAB	CAB	CAB	.002	....	1107
19....	CAB	CAB	CAB	CAB	CAB	.001	40	1082
20....	CAB	CAB	CAB	CAB	CAB	.001	....	1081
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1068
22....	CAB	CAB	CAB	CAB	CAB	.000	1	1067
25....	CAB	CAB	CAB	CAB	CAB	.000	....	1067
26....	CAB	CAB	CAB	CAB	CAB	.000	....	1067
27....	CAB	CAB	CAB	CAB	CAB	.000	....	1067
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	1067

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	1067
3....	CAB	CAB	CAB	CAB	CAB	.000	....	1067
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1067
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1067

DECEMBER 1985 44 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	1.72	1.72	1.72	1.72	1.67	.492	20	20
29....	....	....	1.58A	1.58A	1.68	.493	....	20
30....	....	1.75B	1.65A	1.68N	1.62	.487	....	20
31....	1.46	1.54	1.46	1.54	1.39	.438	31	50

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.72	1.72	1.72	1.72	1.77	.517	1	51
2....	1.70	1.70	1.70	1.70	1.61	.485	....	51
5....	....	....	....	1.61N	1.69	.517	4	51
6....	....	2.14B	....	2.06B	2.17	.607	....	51
7....	....	....	2.09A	2.09A	2.11	.596	....	51
8....	1.88	1.94	1.88	1.94	1.90	.558	2	51
9....	1.92	1.92	1.92	1.92	1.80	.495	1	51
12....	....	....	1.57A	1.57A	1.50	.475	....	51
13....	....	....	1.44A	1.44A	1.42	.455	....	51
14....	....	1.53B	....	1.53B	1.51	.460	....	51
15....	1.37	1.37	1.30	1.34	1.21	.405	112	162
16....	1.22	1.23	1.14	1.14	1.24	.403	55	209
19....	1.24	1.24	1.21	1.21	1.15	.393	29	227
20....	1.40	1.40	1.34	1.34	1.30	.440	79	276
21....	1.30	1.30	1.12	1.14	1.09	.395	30	278
22....	.96	1.20	.96	1.19	1.18	.419	30	289
23....	1.10	1.10	1.04	1.06B	1.11	.391	13	291
26....	1.14	1.23	1.14	1.20	1.20	.424	45	307
27....	1.25	1.37	1.17	1.17	1.22	.442	57	332
28....	1.10	1.14B	1.10	1.10	1.14	.418	1	303
29....	1.21	1.21	1.09	1.17	1.17	.442	38	324
30....	1.31	1.50	1.28	1.49	1.44	.521	37	312

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 44 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.79	1.88	1.79	1.88B	1.98	.627	137	400
4....	1.70	1.70	1.70	1.70	1.78	.590	17	391
5....	1.85	2.07	1.85	2.07	2.12	.654	2	390
6....	2.63	2.68	2.56A	2.56A	2.64	.731	3	388
9....	2.95	2.95	2.75A	2.75A	2.90	.773	1	287
10....	2.78	2.80	2.78	2.80	2.88	.770	2	289
11....	....	2.96B	2.81A	2.95B	2.98	.787	....	287
12....	3.11	3.11	2.79	2.79	2.83	.767	15	289
13....	2.48	2.48	2.48	2.48	2.47	.714	1	288
16....	2.16	2.16	2.16	2.16	2.10	658	4	292
17....	....	2.19B	....	2.14B	2.29	.695	....	292
18....	....	2.35B	....	2.35B	2.39	.712	....	292
19....	....	2.40B	....	2.39N	2.26	694	....	295
20....	1.73	1.73	1.73	1.73	1.73	.591	35	292
23....	.95	1.05	.84A	.90	.90	.309	144	413
24....	.95	.98	.88	.91	.92	.313	175	567
25....	.95	.95	.76	.76	.74	.248	145	579
26....	.67	75	.63A	.67	74	.291	74	583
27....	.69	.72	.67	.67	.66	.269	11	584
30....	.61	69	.61	.68A	.67	.268	18	583

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.52	.52	.36	.40	.38	187	80	620
2....	.43	.45	.38	.44	44	.210	42	596
3....	.34	36	.30	.32	.34	.176	45	605
4....	32	38	.29	.35	36	.189	179	766
7....	.35	.41	.35	.41	39	.213	20	778
8....	.38	.41	.37	38	.39	223	20	764
9....	.34	39	.33	.39	.36	.228	119	895
10....	.36	43	.38	.41	.43	.261	12	898
11....	.37	.37	.32	.33	.35	.230	6	898
14....	.32	39	32	.38	38	.242	83	934
15....	.35	.35	.33	34	.35	.238	10	925
16....	.44	.47	.39	43	.46	.281	23	939
17....	.35	.35	.25	.27	.27	.201	226	1062
18....	.23	.25	.21	.22	.22	.182	582	1290
21....	.20	.22	.20	.20	.22	184	123	1284
22....	.21	22	.21	.21A	.17	.151	322	1263
23....	.18	.19	.16	.16	.17	.157	257	1496
24....	.17	.17	.15	.15	15	.176	65	1483
25....	.15	.17	.13	.16	.16	.177	91	1558
28....	.15	.15	.12	.12	12	.149	88	1561
29....	.12	.12	.08	.08	.08	.073	313	1466
30....	.09	.09	.06	.08	.08	.083	242	1545
31....	.07	.08	.05	.06	.08	.077	94	1588

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.07	.07	.04	.04	04	.048	51	1528
4....	04	.05	.04	04	05	.050	36	1526
5....	.05	.07	.05	.06	.06	.062	59	1558
6....	.04	.04	.03	.03	.03	.045	17	1551
7....	.03	05	03	.05B	.06	.077	45	1566
8....	.05	.06	.05	.05	.04	.060	47	1574
11....	.04	.04	03	04B	03	.048	16	1559
12....	.02	03	02	03	.02	.030	30	1578
13....	.02	02	.01	.02	.02	.040	12	1576
14....	.02	.02	02	.02	.02	.032	8	1578
15....	.02	.02	.01	.01	.01	.034	137	1455
18....	.01	.01	.01	.01	....	.016	5	1455
19....	.01	.01	.01	.01	.01	.015	10	1456
20....	.01	.01	.01	.01	.01	.017	21	1435
21....	....	....	....	.01N	....	.003	....	1435
22....	CAB	CAB	CAB	CAB	CAB	.001	....	1435
25....	CAB	CAB	CAB	CAB	CAB	.000	....	1435
26....	CAB	CAB	CAB	CAB	CAB	.000	....	1435
27....	CAB	CAB	CAB	CAB	CAB	.000	....	1435
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	1435

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 44 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	25	1410
3....	CAB	CAB	CAB	CAB	CAB	.000	....	1410
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1410
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1410
16....	1.64	1.66	1.64	1.66	1.71	.510	115	115
19....	1.74	1.74	1.74	1.74	1.67	.502	10	115
20....	....	1.83B	....	1.83B	1.81	.550	1	116
21....	....	1.83B	....	1.81N	1.56	.504	....	116
22....	1.48	1.61	1.46	1.60	1.66	.530	8	124
23....	1.56	1.56	1.56	1.56	1.57	.501	1	125
26....	....	1.64B	...	1.64B	1.69	.536	....	125
27....	1.75	1.88	1.75	1.87	1.74	.555	103	228
28....	....	....	1.65A	1.65A	1.64	.531	....	228
29....	....	....	....	1.64N	1.69	.557	....	228
30....	2.11	2.11	2.06	2.11	2.04	.634	6	233

DECEMBER 1965 45 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	2.43B	....	2.43B	2.68	.732	....	233
4....	2.42	2.42	2.33	2.33	2.45	.700	6	228
5....	....	....	....	2.45N	2.84	.756	....	228
6....	3.41	3.41	3.36	3.36	3.43	.820	6	226
9....	3.69	3.71	3.50A	3.50A	3.70	.854	31	216
10....	....	....	3.61A	3.70N	3.67	.852	....	216
11....	....	....	3.63A	3.67N	3.81	.865	....	216
12....	3.92	3.95B	3.55	3.60B	3.66	.851	12	216
13....	3.17	3.19	3.17	3.19	3.25	.810	22	210
16....	....	....	2.98A	2.98A	2.83	.766	....	210
17....	....	3.00B	....	3.00B	3.04	.797	....	210
18....	3.13	3.13	3.05A	3.13	3.17	.811	31	225
19....	....	....	3.15A	3.17N	3.02	.797	....	225
20....	....	....	2.70A	2.70A	2.40	.711	....	225
23....	1.45	1.52	1.25A	1.27	1.32	.434	108	291
24....	1.36	1.42B	1.30A	1.33	1.32	.439	34	309
25....	1.33	1.33	1.08	1.08	1.08	.368	270	565
26....	.96	1.10	.96	1.08	1.08	.394	232	583
27....	1.10	1.10	1.02	1.02	.98	.370	87	632
30....	.95	1.06	.90	1.04	1.01	.394	246	728

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.91	.91	.59	.59	.60	.276	107	779
2....	.64	.74	.59	.67	.69	.306	189	871
3....	.63	.64	.50	.56	.54	.264	184	968
4....	.50	.66	.47	.59	.58	.281	154	969
7....	.65	.68	.60	.67	.66	.313	153	1036
8....	.65	.69B	.63	.66	67	.326	115	1035
9....	.60	.64	.56	.63	.63	.333	59	1031
10....	.64	.75	.63	.75	73	.373	334	780
11....	.64	.66	.59	.59	.62	.338	152	892
14....	.65	.68	.60A	.68	.66	.355	10	890
15....	.61	.66	.61	.62	.64	.352	41	882
16....	.75	.81	.73	.80	.79	.403	86	920
17....	.56	.58B	.48	.48@.49B	.50	.308	107	908
18....	.44	.48	.42	.43	.43	.285	78	915
21....	.41	.46	.39	.42	44	.291	300	1184
22....	.46	.46	.40	.42	.38	.264	66	1196
23....	.35	.40	.32	.32	.35	.274	20	1202
24....	.40	.40	.30	.36	.36	.302	49	1212
25....	.30	.38	.30	.37	.37	.304	64	1241
28....	.32	.32	.28	.28	.29	.271	46	1214
29....	.28	.26	.18	.18	.19	.170	107	1226
30....	.18	.19	.17	.19	.20	.189	42	1208
31....	14	.20	.14	.19	.20	.180	278	1444

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 45 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.17	.18B	.13	.14	.12	.126	200	1372
4....	.12	.16	.12	.14	.13	.136	177	1458
5....	.15	.17	.15	.15	.15	.163	52	1465
6....	.12	.12	.11	.11	.11	.128	49	1471
7....	.10	.19	.10	.17	.17	.197	93	1453
8....	.15	.17	.12A	.13	.13	.165	168	1470
11....	.13	.13	.11	.11A	.11	.148	17	1455
12....	.11	.13	.06	.06	.06	.106	173	1401
13....	.06	.09	.06	.09	.09	.134	45	1432
14....	.06	.08	.06	.07	.06	.115	31	1402
15....	.06	.07	.05A	.05A	.05	.124	27	1380
18....	.04	.04	.02	.03	.02	.080	35	1358
19....	.02	.03	.02	.03	.02	.078	31	1342
20....	.03	.04	.02	.04	.03	.088	169	1444
21....	.01	.02	.01	.02	.01	.028	265	1396
22....	.02	.02	.01	.01	.01	.015	48	1396
25....	.01	.01	.01	.01	.01	.007	37	1366
26....	CAB	.01	CAB	.01	....	.003	3	1340
27....	CAB	CAB	CAB	CAB	CAB	.002	12	1327
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	16	1311

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.01	.01	.01	.01	.01	.000	4	1311
3....	....	....	....	.01N	....	000	1	1311
4....	CAB	.01	CAB	.01	...	.000	7	1304
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1304

DECEMBER 1985 46 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	2.12	2.12	2.12	2.12	2.42	.653	....	...
21....	....	2.45B	....	2.42N	2.15	.611	....	....
22....	....	....	2.07A	2.15N	2.30	.635	....	....
23....	2.14	2.14	2.14	2.14	2.14	.609	3	3
26....	....	2.17B	....	2.17B	2.31	.644	....	3
27....	....	2.53B	....	2.53B	2.36	.661	....	3
28....	....	....	2.25A	2.25A	2.24	.640	...	3
29....	....	2.25B	....	2.24N	2.33	.664	....	3
30....	2.58	2.60	2.58	2.60	2.73	.734	1	4

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.	3.22B	....	3.22B	3.49	.818	....	4
4....	....	....	3.28A	3.28A	3.24	.792	....	4
5....	....	....	3.23A	3.24N	3.66	.838	...	4
6....	4.24	4.24	4.24	4.24	4.29	.887	1	3
9....	4.50	4.60B	4.50	4.55	4.57	.912	2	4
10....	...	....	4.55A	4.55A	4.57	.910	...	4
11....	....	...	4.49A	4.57N	4.70	.920	...	4
12....	....	....	....	4.70N	4.52	.910	....	3
13....	....	....	4.10A	4.10A	4.09	.882	....	3
16....	....	....	....	4.09N	3.65	.850	....	3
17....	....	3.70B	....	3.70B	3.90	.874	...	3
18....	....	3.97B	....	3.97B	4.01	.884	....	3
19....	....	....	...	4.01N	3.86	.875	....	3
20....	....	....	3.53A	3.53A	3.18	.809	....	3
23....	1.76	1.76	1.76	1.76	1.85	.563	2	5
24....	...	1.99B	1.81A	1.90B	1.84	.569	....	5
25....	1.91	1.91	1.58	1.58	1.55	.495	66	61
26....	1.41	1.55	1.41	1.55	1.56	.503	26	82
27....	1.49	1.49	1.49	1.49	1.43	.479	4	85
30....	1.36	1.57	1.36	1.56	1.49	.507	63	137

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 46 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.36	1.36	.91	.91@.94	.95	.380	315	359
2....	1.00	1.10	.94	1.04	1.06	.412	251	514
3....	1.00	1.00	.82	.88	.87	.368	187	621
4....	.75	1.03	.75	.94	.93	.387	115	709
7....	1.04	1.06	.97	1.03	1.03	.426	87	762
8....	1.01	1.07B	.98	1.02	1.04	.441	22	783
9....	.94	1.05	.94	1.00	1.01	.450	42	797
10....	1.02	1.21	.99	1.15@.17	1.16	.494	106	850
11....	1.06	1.12	.95	1.00	1.00	.457	255	960
14....	1.05	1.06B	1.04	1.04	1.06	.480	2	961
15....	1.05	1.06	.99	1.02	1.03	.477	41	951
16....	1.21	1.30	1.16	1.26	1.25	.533	461	1228
17....	1.12	1.12	.83	.84@.83	.85	.432	108	828
18....	.79	.85	.71	.72B	.75	.407	35	826
21....	.72	.80	.68	.75	.77	.418	59	823
22....	.78	.80	.75A	.75A	.72	.405	43	857
23....	.68	.73B	.65	.65	.68	.419	60	878
24....	.75	.75	.68A	.69	.72	.452	45	880
25....	.67	.77	.63	.71	.74	.457	203	980
28....	.63	.63	.58	.59	.60	.425	38	987
29....	.51	.51	.38	.38	.41	.320	84	1028
30....	.40	.46B	.38	.46B	.46	.350	103	1088
31....	.40	.45	.34	.45@.44	.44	.339	205	1169

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.42	.45	.30	.31	.29	.262	182	1124
4....	.31	.34	.29	.32	.31	.265	50	1146
5....	.39	.40	.34	.36	.36	.328	57	1142
6....	.30	.32	.26	.26	.26	.278	171	1176
7....	.24	.47	.24	.45A	.41	.384	186	1203
8....	.40	.43B	.31	.35	.35	.343	58	1173
11....	.37	.37	.30	.30	.31	.329	218	1279
12....	.32	.32	.17	.17@.20	.19	.262	239	1436
13....	.20	.25	.20	.23	.26	.316	56	1400
14....	.24	.25	.19A	.22	.21	.289	146	1442
15....	.20	.23	.18	.19A	.18	.309	240	1377
18....	.15	.17	.10	.10	.10	.243	411	1222
19....	.11	.15	.08	.12	.12	.248	297	1263
20....	.10	.16	.08A	.13	.14	.273	190	1237
21....	.08	.11	.05	.06	.06	.129	184	1272
22....	.05	.06	.03	.03	.03	.088	91	1319
25....	.03	.03	.02	.02	.01	.060	102	1333
26....	.03	.03	.01	.01	.01	.036	12	1261
27....	.01	.01	.01	.01	....	.037	3	1257
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.008	....	1256

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.01	.01	.01	.01	.01	.003	40	1225
3....	.01	.01	.01	.01	.01	.008	60	1248
4....	....	....	....	.01N	.01	.000	5	1204
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1204
6....	CAB	CAB	CAB	CAB	CAB	.000	10	....

DECEMBER 1985 47 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	2.06	2.06	2.06	2.06	2.14	.610	5	5
27....	....	....	....	2.14N	2.00	.587	....	5
30....	1.90	1.98B	1.90	1.98B	2.09	.616	5	10

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 47 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.67	1.67	1.43	1.43	1.41	.490	8	16
2....	1.53	1.55	1.40	1.55	1.56	.525	20	33
3....	1.56	1.56	1.26	1.28	1.32	.479	177	208
4....	1.23	1.51	1.20A	1.39	1.40	.500	506	339
7....	1.49	1.53	1.45	1.53	1.54	.543	4	339
8....	1.50	1.59	1.48	1.53	1.56	.559	98	465
9....	1.43	1.54	1.43	1.54	1.54	.569	5	437
10....	1.62@.64	1.80	1.62	1.80	1.75	.613	3	437
11....	1.51	1.57B	1.51	1.57B	1.56	.578	2	437
14....	....	1.60B	....	1.60B	1.64	.603	....	437
15....	....	....	1.60A	1.60A	1.61	.602	....	437
16....	1.81	1.94B	1.81	1.88	1.89	.656	344	618
17....	1.41	1.45	1.36	1.36	1.37	.580	9	297
18....	1.32	1.32	1.32	1.32	1.23	.537	2	297
21....	1.24	1.35	1.19	1.27	1.27	.552	559	828
22....	1.30	1.30	1.24	1.24	1.21	.556	38	851
23....	1.16	1.22B	1.16	1.20	1.19	.573	2	864
24....	1.29	1.29	1.21	1.26	1.27	.607	6	857
25....	1.16	1.30	1.15A	1.29	1.29	.613	42	864
28....	1.16	1.17	1.11	1.14A	1.13	.588	569	529
29....	1.01	1.01	.80	.80	.82	.504	128	540
30....	.76	.91	.76	.91	.90	.538	117	547
31....	.87	.88	.73A	.87	.88	.529	187	635

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.84	.87	.64	.64@.65	.64	.444	56	569
4....	.65	.73	.62	.69	.69	.481	85	630
5....	.80	.83	.74	.80	.79	.533	41	653
6....	.70	.71	.64	.68	.64	.479	98	728
7....	.58	1.03	.58	1.03	.91	.599	151	803
8....	.88	.91	.75	.75	.82	.560	123	849
11....	.85	.85	.70	.70	.76	.557	36	825
12....	.90	.80	.57	.57	.56	.485	67	823
13....	.56	.65	.53	.65	.69	.553	50	793
14....	.65	.66	.60	.61A	.61	.527	50	770
15....	.59	.65	.59	.64	.59	.556	67	777
18....	.57	.59	.41	.41	.43	.499	158	810
19....	.40@.39	.53B	.31	.44	.44	.510	214	913
20....	.48	.56	.34A	.52	.52	.552	250	1006
21....	.27	.34	.24	.24	.22	.354	215	1075
22....	.26	.26	.15	.16	.16	.284	177	1068
25....	.14	.15	.12	.13	.12	.253	161	1018
26....	.16	.16	.06	.06	.07	.193	179	994
27....	.05@.06	.06	.04	.06	.06	.212	521	732
28....	Exchange Closed; Thanksgiving Day							
29....	.03	.03	.02	.02	.01	.096	64	731

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.01	.05	.01	.03	.03	.117	222	727
3....	.08	.08	.04	.08@.06	.07	.244	311	584
4....	.02	.03	.02	.02	.02	.045	218	757
5....	.03	.03	.01	.01	.01	.013	25	771
6....	.01	.01	CAB	.01	....	.096	28	....

DECEMBER 1985 48 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	1.94	2.05	1.94	2.05	2.04	.750	25	25
28....	....	....	1.90A	1.90A	1.85	.734	....	25
29....	1.60	1.60	1.53A	1.59	1.44	.683	15	40
30....	1.38	1.45	1.38	1.45	1.56	.715	26	66
31....	1.40	1.40	1.32A	1.40	1.53	.710	65	101

SWISS FRANC OPTION ON FUTURES—PUTS

DECEMBER 1985 48 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.25A	1.25A	1.20	.635	....	36
4....	1.30	1.30	1.30	1.30	1.30	.677	1	37
5....	....	1.48B	....	1.48B	1.48	.725	....	37
6....	1.33	1.33	1.31A	1.33	1.26	.681	....	37
7....	1.25	1.80	1.25	1.80	1.67	.783	4	39
8....	....	....	1.57A	1.67N	1.51	.756	....	39
11....	....	1.54B	....	1.51N	1.46	.764	....	37
12....	....	1.50B	1.35A	1.35A	1.19	.709	....	37
13....	....	1.32B	....	1.32B	1.40	.788	....	37
14....	1.34	1.34	1.30A	1.34	1.29	.752	1	36
15....	....	1.34B	....	1.34B	1.33	.779	....	36
18....	....	....	....	1.33N	1.11	.750	....	36
19....	....	....	....	1.11N	1.15	.765	....	36
20....	1.24	1.29	.96A	1.29	1.28	.802	2	36
21....	.80	.80	.80	.80	.74	.644	1	37
22....	.79	.80B	.55	.55	.60	.579	10	41
25....	.53	.56B	.53	.53	.53	.580	1	41
26....	.62	.62	.32	.39	.37	.516	164	184
27....	.47	.47	.30	.40A	.43	.563	58	221
28....	Exchange Closed; Thanksgiving Day							
29....	.22	.22	.17	.18	.17	.415	117	284

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.15	.51	.12	.36	.35	.598	124	280
3....	.63	.65	.48	.53	.66	.833	88	258
4....	.32	.32	.25A	.30	.30	.632	118	242
5....	.44	.50	.29	.30	.30	.742	22	227
6....	.49	.55	.34	.53	.55	.941	81	197
9....	....	....	....	....	....	.914	....	....

DECEMBER 1985 49 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	2.80	2.90	2.80	2.90	2.92	.854	10	10
28....	....	....	2.79A	2.79A	2.70	.846	....	10
29....	2.42	2.42	2.41	2.41	2.25	.824	10	20
30....	2.18	2.25	2.18	2.25	2.38	.849	30	50
31....	2.17	2.17	2.17	2.17	2.35	.846	50	80

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.20	2.25B	2.03A	2.03A	1.95	.794	....	80
4....	....	2.10B	....	2.10B	2.09	.831	....	80
5....	....	2.31B	....	2.31B	2.31	.865	....	30
6....	....	....	2.11A	2.11A	2.07	.838	....	30
7....	....	....	....	2.07N	2.55	.904	....	30
8....	....	....	2.45A	2.45A	2.39	.889	....	30
11....	....	2.41B	....	2.39N	2.34	.900	....	30
12....	....	2.40B	2.25A	2.25A	2.05	.869	....	30
13....	....	2.20B	....	2.20B	2.29	.906	....	30
14....	....	....	2.10A	2.18A	2.18	.900	....	30
15....	....	2.24B	....	2.24B	2.25	.916	....	30
18....	....	2.27B	....	2.25N	2.04	.909	....	30
19....	....	....	....	2.04N	2.08	.920	....	30
20....	2.05	2.05	1.86A	2.05	2.22	.939	2	32
21....	....	....	1.75A	1.75A	1.58	.863	....	32
22....	....	1.64B	....	1.58N	1.36	.829	....	32
25....	1.33	1.33	1.33	1.33	1.31	.853	1	33
26....	....	1.42B	1.16A	1.16A	1.12	.824	....	33
27....	1.18	1.18	1.18	1.18	1.22	.863	2	31
28....	Exchange Closed; Thanksgiving Day							
29....	.89	.89	.80A	.85	.87	.802	50	81

SWISS FRANC OPTION ON FUTURES—PUTS
DECEMBER 1985 49 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.59	1.35B	.90A	1.21	1.20	.951	5	83
3....	....	1.61B	....	1.50B	1.59	.995	....	83
4....	1.18	1.20B	1.12A	1.17	1.18	.990	151	233
5....	....	1.43B	....	1.18N	1.23	.999	....	233
6....	....	1.34B	....	1.34B	1.55	.999	....	233
9....	....	....	....	....	....	.999	....	....

MARCH 1986 37 PUTS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	1.21	1.21	1.21	1.21	1.19	.313	....	....
11....	....	....	....	1.19N	1.19	.306	....	....
12....	....	....	1.10A	1.10A	1.17	.313	1	1
13....	....	....	....	1.17N	1.17	.317	....	1
14....	....	....	....	1.17N	1.03	.287	....	1
17....	....	....	....	1.03N	1.00	.291	....	1
18....	....	....	.94A	.94A	.83	.244	....	1
19....	....	....	....	.83N	.87	.269	....	1
20....	....	....	....	.87N	1.00	.292	....	1
21....	....	....	....	1.00N	.95	.282	....	1
24....	....	....	....	.95N	.92	.279	....	1
25....	....	....	....	.92N	.95	.281	....	1
26....	....	....	....	.95N	.78	.264	....	1
27....	....	....	....	.78N	.79	.273	....	1
28....	....	....	.77A	.77A	.84	.232	....	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.78A	.84N	.83	.248	....	1
2....	....	....	....	.83N	.81	.243	....	1
3....	....	....	....	.81N	.76	.235	....	1
4....	Exchange Closed; Independence Day							
5....	....	....	....	.76N	.67	.204	....	1
8....	....	....	....	.67N	.62	.194	....	1
9....	....	....	.55A	.55A	.55	.182	....	1
10....	....	....	....	.55N	.50	.148	....	1
11....	....	.51B	....	.50N	.45	.138	....	1
12....	....	....	.44A	.44A	.36	.105	....	1
15....	....	....	....	.36N	.38	.106	....	1
16....	....	....	....	.38N	.30	.102	....	1
17....	....	....	....	.30N	.23	.073	....	1
18....	....	....	....	.23N	.30	.101	....	1
19....	....	....	....	.30N	.32	.090	....	1
22....	....	....	....	.32N	.28	.081	....	1
23....	....	....	....	.28N	.25	.081	....	1
24....	....	....	....	.25N	.25	.074	....	1
25....	....	....	....	.25N	.23	.074	....	1
26....	....	....	....	.23N	.20	.055	....	1
29....	....	....	....	.20N	.15	.054	....	1
30....	....	.16B	....	.15N	.16	.053	....	1
31....	....	....	....	.16N	.13	.043	....	1

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 37 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.14B	....	.14B	.17	.058	....	1
2....	....	....	....	.17N	.16	.051	....	1
5....	....	....	....	.16N	.17	.056	....	1
6....	....	.20B	....	.20B	.24	.077	....	1
7....	....	....	....	.24N	.24	.074	....	1
8....	....	....	....	.24N	.22	.064	....	1
9....	....	....	....	.22N	.17	.050	....	1
12....	....	....	....	.17N	.16	.045	....	[illegible]
13....	....	....	....	.16N	.14	.041	....	1
14....	....	.15B	....	.15B	.15	.045	....	1
15....	....	....	....	.15N	.13	.033	....	1
16....	....	....	....	.13N	.14	.033	....	1
19....	....	....	....	.14N	.12	.030	....	1
20....	....	.13B	....	.13B	.14	.037	....	1
21....	....	....	....	.14N	.09	.030	....	1
22....	....	....	....	.09N	.10	.034	....	1
23....	....	....	....	.10N	.09	.029	....	1
26....	....	....	....	.09N	.10	.033	....	1
27....	....	....	....	.10N	.11	.035	....	1
28....	....	....	....	.11N	.10	.031	....	1
29....	....	....	....	.10N	.08	.034	....	1
30....	....	....	....	.08N	.13	.045	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.13N	.18	.064	....	1
4....	....	....	....	.18N	.16	.056	....	1
5....	....	....	....	.16N	.20	.071	....	1
6....	.20	.28	.20	.28	.28	.093	25	26
9....	.29	.31	.29	.31	.32	.108	15	41
10....	....	....	....	.32N	.30	.104	....	41
11....	.33@.32	.33	.32	.33	.30	.108	10	51
12....	....	....	....	.30N	.31	.099	....	51
13....	....	....	.30A	.30A	.24	.081	....	51
16....	....	.25B	....	.24N	.21	.063	....	51
17....	....	....	....	.21N	.22	.073	....	51
18....	....	.23B	....	.23B	.24	.075	....	51
19....	....	....	....	.24N	.22	.070	....	51
20....	....	....	....	.22N	.15	.046	....	51
23....	.21	.21	.12	.12	.08	.014	45	31
24....	.15	.15	.15	.15	.09	.015	5	31
25....	....	.10B	....	.09N	.08	.010	....	21
26....	....	....	....	.08N	.09	.027	....	21
27....	....	....	....	.09N	.09	.024	....	21
30....	....	....	....	.09N	.08	.026	....	21

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.08N	.05	.015	....	21
2....	.06	.06	.05	.05	.06	.017	6	21
3....	....	....	....	.06N	.04	.014	....	21
4....	....	....	....	.04N	.04	.015	....	21
7....	....	....	....	.04N	.04	.017	....	21
8....	....	....	....	.04N	.03	.018	....	21
9....	....	....	....	.03N	.03	.018	....	21
10....	....	....	....	.03N	.03	.021	....	21
11....	....	....	....	.03N	.02	.018	....	21
14....	....	....	....	.02N	.03	.019	....	21
15....	....	....	....	.03N	.03	.018	....	21
16....	....	....	....	.03N	.03	.022	....	21
17....	....	....	....	.03N	.02	.015	....	21
18....	....	....	....	.02N	.02	.013	....	21
21....	....	....	....	.02N	.02	.013	....	21
22....	....	....	....	.02N	.02	.006	....	21
23....	....	....	....	.02N	.02	.006	....	21
24....	....	....	....	.02N	.02	.007	....	21
25....	....	....	....	.02N	.01	.007	....	21
28....	....	....	....	.01N	.01	.006	....	21
29....	....	....	....	.01N	.01	.001	....	21
30....	....	....	....	.01N	.01	.001	....	21
31....	....	....	....	.01N	.01	.001	....	21

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 37 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.000	....	21
4....	....	....	....	.01N	.02	.000	....	21
5....	....	....	....	.02N	.03	.001	....	21
6....	....	....	....	.03N	.02	.000	....	21
7....	....	....	....	.02N	.03	.001	....	21
8....	....	....	....	.03N	.02	.001	....	21
11....	....	....	....	.02N	.01	.000	....	21
12....	CAB	CAB	CAB	CAB	CAB	.000	....	21
13....	CAB	CAB	CAB	CAB	CAB	.000	....	21
14....	CAB	CAB	CAB	CAB	CAB	.000	....	21
15....	CAB	CAB	CAB	CAB	CAB	.000	....	21
18....	CAB	CAB	CAB	CAB	CAB	.000	....	21
19....	CAB	CAB	CAB	CAB	CAB	.000	....	21
20....	CAB	CAB	CAB	CAB	CAB	.000	....	21
21....	CAB	CAB	CAB	CAB	CAB	.000	....	21
22....	CAB	CAB	CAB	CAB	CAB	.000	....	21
25....	CAB	CAB	CAB	CAB	CAB	.000	....	21
26....	CAB	CAB	CAB	CAB	CAB	.000	....	21
27....	CAB	CAB	CAB	CAB	CAB	.000	....	21
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	21

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	21
3....	CAB	CAB	CAB	CAB	CAB	.000	....	21
4....	CAB	CAB	CAB	CAB	CAB	.000	....	21
5....	CAB	CAB	CAB	CAB	CAB	.000	....	21
6....	CAB	CAB	CAB	CAB	CAB	.000	....	21
9....	CAB	CAB	CAB	CAB	CAB	.000	....	21
10....	CAB	CAB	CAB	CAB	CAB	.000	....	21
11....	CAB	CAB	CAB	CAB	CAB	.000	....	21
12....	CAB	CAB	CAB	CAB	CAB	.000	....	21
13....	CAB	CAB	CAB	CAB	CAB	.000	....	21
16....	CAB	CAB	CAB	CAB	CAB	.000	....	21
17....	CAB	CAB	CAB	CAB	CAB	.000	....	21
18....	CAB	CAB	CAB	CAB	CAB	.000	....	21
19....	CAB	CAB	CAB	CAB	CAB	.000	....	21
20....	....	....	....	....	....	.000	....	21
23....	CAB	CAB	CAB	CAB	CAB	.000	....	21
24....	CAB	CAB	CAB	CAB	CAB	.000	....	21
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	21
27....	CAB	CAB	CAB	CAB	CAB	.000	....	21
30....	CAB	CAB	CAB	CAB	CAB	.000	....	21
31....	CAB	CAB	CAB	CAB	CAB	.000	....	21

MARCH 1986 38 PUTS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	1.30	1.30	1.30	1.30	1.35	.358	10	10
18....	1.20	1.20	1.10	1.10	1.11	.306	20	30
19....	....	1.12B	....	1.12B	1.18	.334	....	30
20....	1.30	1.30	1.30	1.30	1.35	.359	2	32
21....	....	....	....	1.35N	1.30	.348	....	32
24....	1.30	1.30	1.25A	1.25A	1.24	.345	6	32
25....	....	1.25B	....	1.25B	1.29	.347	....	32
26....	....	....	....	1.29N	1.09	.329	....	32
27....	....	....	....	1.09N	1.11	.339	....	32
28....	....	....	1.05A	1.05A	1.14	.302	....	32

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 38 PUTS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.08A	1.14N	1.15	.321	....	32
2....	....	....	....	1.15N	1.12	.315	....	32
3....	....	....	....	1.12N	1.07	.307	....	32
4....	Exchange Closed; Independence Day							
5....	....	....	....	1.07N	.94	.270	....	32
8....	....	....	....	.94N	.89	.260	....	32
9....	....	....	.80A	.80A	.80	.245	....	32
10....	....	....	....	.80N	.72	.206	....	32
11....	....	.73B	....	.72N	.65	.193	....	32
12....	....	....	.60A	.60A	.53	.151	....	32
15....	.60	.60	.60	.60	.54	.152	2	30
16....	.43	.48B	.43	.48B	.42	.147	50	80
17....	....	....	....	.42N	.35	.109	....	80
18....	....	....	....	.35N	.42	.146	....	80
19....	....	....	....	.42N	.48	.132	....	80
22....	....	....	.47A	.47A	.41	.120	....	80
23....	....	....	.40A	.40A	.39	.121	....	80
24....	....	....	....	.39N	.38	.112	....	80
25....	....	....	....	.38N	.36	.112	....	80
26....	....	....	....	.36N	.30	.085	....	80
29....	....	....	....	.30N	.25	.084	....	80
30....	.30	.30	.28	.28	.25	.082	51	80
31....	....	....	.24A	.25N	.21	.068	....	31

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.25B	....	.25B	.26	.090	....	31
2....	....	....	....	.26N	.22	.081	....	31
5....	....	....	....	.22N	.26	.087	....	31
6....	....	.30B	....	.30B	.33	.117	....	31
7....	....	....	....	.33N	.33	.113	....	31
8....	....	....	....	.33N	.30	.099	....	31
9....	....	....	....	.30N	.23	.080	....	31
12....	....	....	....	.23N	.22	.073	....	31
13....	....	....	....	.22N	.20	.067	....	31
14....	....	.24B	....	.24B	.23	.073	....	31
15....	....	....	....	.23N	.20	.055	....	31
16....	....	....	....	.20N	.19	.056	....	31
19....	....	....	....	.19N	.17	.051	....	31
20....	....	.20B	....	.20B	.19	.061	....	31
21....	....	....	....	.19N	.15	.050	....	31
22....	....	....	....	.15N	.17	.057	....	31
23....	....	....	....	.17N	.16	.050	....	31
26....	....	....	....	.16N	.17	.055	....	31
27....	....	....	....	.17N	.18	.059	....	31
28....	....	....	....	.18N	.16	.053	....	31
29....	....	....	....	.16N	.15	.057	....	31
30....	.17	.17	.17	.17	.21	.074	1	32

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.22	.27	.22	.27	.28	.102	10	37
4....	.20	.22	.20	.22	.25	.091	10	47
5....	.22	.28	.22	.28	.30	.111	10	52
6....	.38	.40	.35	.40	.43	.142	35	87
9....	.43	.46	.40	.46	.48	.160	26	112
10....	.42	.43B	.42	.43B	.46	.157	10	122
11....	.42	.51	.42	.47	.48	.163	50	131
12....	.47	.47	.44	.44	.46	.152	15	146
13....	.38	.38	.36	.36	.38	.126	15	161
16....	....	....	....	.38N	.32	.102	....	161
17....	....	....	....	.32N	.35	.116	....	161
18....	....	....	....	.35N	.36	.120	....	161
19....	....	....	....	.36N	.34	.112	....	161
20....	....	....	....	.34N	.24	.078	....	161
23....	.20	.35	.20	.25A	.14	.028	60	111
24....	.14	.16B	.14	.16B	.15	.028	75	116
25....	.20	.20	.18	.18	.12	.021	10	36
26....	....	....	....	.12N	.14	.045	....	36
27....	....	....	....	.14N	.14	.041	....	36
30....	....	....	....	.14N	.12	.044	....	36

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 38 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.12N	.06	.027	....	36
2....	....	....	....	.06N	10	.030	....	36
3....	.06	.06	.06	.06	.06	.025	1	36
4....	....	....	....	.06N	.06	.027	....	36
7....	.05	.05	.05	.05	.07	.030	1	36
8....	....	....	....	.07N	.06	.031	....	36
9....	....	....	....	.06N	.05	.032	....	36
10....	....	....	....	.05N	.05	.037	....	36
11....	....	....	....	.05N	.05	.032	....	36
14....	....	....	....	.05N	.06	.033	....	36
15....	....	....	....	.06N	.06	.032	....	36
16....	....	....	....	.06N	.07	.038	....	36
17....	....	....	....	.07N	.05	027	....	36
18....	....	....	....	.05N	.04	.024	....	38
21....	....	....	....	.04N	.04	.024	....	36
22....	....	....	....	.04N	04	.013	....	36
23....	....	....	....	.04N	.03	.013	....	36
24....	....	....	....	.03N	.03	.015	....	36
25....	....	....	....	.03N	.03	.015	....	36
28....	....	....	....	.03N	.02	.012	....	36
29....	....	....	....	.02N	.02	.003	....	36
30....	....	....	....	.02N	.02	.004	....	36
31....	....	....	....	.02N	.02	.003	....	36

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.02N	.02	002	....	36
4....	....	....	....	.02N	.03	.002	....	36
5....	....	....	....	.03N	.04	.003	....	36
6....	....	....	....	04N	03	.002	....	36
7....	....	....	....	.03N	.04	.003	....	36
8....	....	....	....	.04N	.03	.003	....	36
11....	....	....	....	.03N	.02	002	....	36
12....	....	....	....	02N	.01	.002	....	36
13....	....	....	....	.01N	.01	002	....	36
14....	....	....	....	.01N	.01	002	....	36
15....	....	....	....	.01N	.01	.002	....	36
18....	....	....	....	.01N	.01	.001	....	36
19....	....	....	....	.01N	....	.001	....	36
20....	CAB	CAB	CAB	CAB	CAB	.001	....	36
21....	CAB	CAB	CAB	CAB	CAB	.000	....	36
22....	CAB	CAB	CAB	CAB	CAB	000	....	36
25....	CAB	CAB	CAB	CAB	CAB	.000	....	36
26....	CAB	CAB	CAB	CAB	CAB	.000	....	36
27....	CAB	CAB	CAB	CAB	CAB	000	....	36
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	36

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	36
3....	CAB	CAB	CAB	CAB	CAB	000	....	36
4....	CAB	CAB	CAB	CAB	CAB	.000	....	36
5....	CAB	CAB	CAB	CAB	CAB	.000	....	36
6....	CAB	CAB	CAB	CAB	CAB	.000	....	36
9....	CAB	CAB	CAB	CAB	CAB	000	....	36
10....	CAB	CAB	CAB	CAB	CAB	000	....	36
11....	CAB	CAB	CAB	CAB	CAB	.000	....	36
12....	CAB	CAB	CAB	CAB	CAB	.000	....	36
13....	CAB	CAB	CAB	CAB	CAB	.000	....	36
16....	CAB	CAB	CAB	CAB	CAB	.000	....	36
17....	CAB	CAB	CAB	CAB	CAB	000	....	36
18....	CAB	CAB	CAB	CAB	CAB	.000	....	36
19....	CAB	CAB	CAB	CAB	CAB	.000	....	36
20....	....	....	....	....	—	000	....	36
23....	CAB	CAB	CAB	CAB	CAB	000	....	36
24....	CAB	CAB	CAB	CAB	CAB	.000	....	36
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	000	....	36
27....	CAB	CAB	CAB	CAB	CAB	.000	....	36
30....	CAB	CAB	CAB	CAB	CAB	000	....	36
31....	CAB	CAB	CAB	CAB	CAB	000	....	36

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 39 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	.65	.70B	.65	.70B	.64	.203	50	50
17....	.50	.50	.50	.50	.52	.155	28	78
18....	....	....	....	.52N	.64	.202	....	78
19....	....	....	.63A	.64N	.68	.184	....	78
22....	....	....	.66A	.66A	.59	.170	....	78
23....	....	....	....	.59N	.57	171	....	78
24....	....	....	....	.57N	.54	.159	....	78
25....	....	....	....	.54N	.52	.160	....	78
26....	....	....	....	.52N	.33	.125	....	78
29....	....	....	....	33N	.38	.125	....	78
30....	.41	.41	.41	.41	.38	.122	50	48
31....	....	....	.34A	.34A	.32	.103	....	28

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.32N	.39	.132	....	28
2....	....	....	....	.39N	.35	.120	....	28
5....	....	....	....	.35N	.39	.129	....	28
6....	....	.45B	....	.45B	.50	.168	....	28
7....	....	....	....	.50N	.50	.163	....	28
8....	....	....	....	.50N	.45	.145	....	28
9....	....	....	....	.45N	.36	120	....	28
12....	....	....	....	.36N	.34	.111	....	28
13....	....	....	....	34N	.30	.103	....	28
14....	....	.36B	....	36B	.35	111	....	28
15....	....	....	....	.35N	.32	086	....	28
16....	32	32	32	32	.29	086	3	28
19....	....	30B	....	.30B	.27	.081	....	25
20....	....	.30B	....	.30B	.30	096	....	25
21....	.30	.30	.28	.28	.24	080	10	30
22....	.26	.26	.26	.26	.26	089	5	20
23....	....	....	....	.26N	.25	.079	....	20
26....	....	....	....	.25N	.27	.088	....	20
27....	....	....	....	.27N	.27	093	....	15
28....	24	.24	.24	24	.24	084	5	20
29....	....	....	....	.24N	.23	.090	....	20
30....	....	....	....	.23N	.32	114	....	20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	.35B	....	.35B	43	132	....	20
4....	.34	.37	.34	.37	.39	.137	10	22
5....	.39	.41	.39	.41	.47	165	10	32
6....	.60	.62	.53	.62	.64	205	30	62
9....	70	70	.62	.68	.70	228	30	92
10....	.61	.62	.61	.62	.70	.225	10	102
11....	.65	.72	.65	.72B	.71	.232	20	122
12....	.65	.65	.62	.62	.68	.218	20	142
13....	.60	.60	.54	.54	.57	186	15	157
16....	....	....	....	.57N	.48	.154	....	157
17....	....	.50B	....	.50B	.53	.173	....	157
18....	.56	.56	.56	.56	.54	.179	3	154
19....	....	....	....	.54N	.52	.169	....	154
20....	....	....	....	.52N	.37	123	2	154
23....	.28	.45	.28	.37	.22	.049	145	84
24....	....	....	....	.22N	.23	.050	....	84
25....	....	.24B	....	.23N	.19	.038	....	84
26....	....	....	....	.19N	.21	.069	....	84
27....	.25	.25	.25	25	.20	.064	....	84
30....	....	....	....	.20N	19	.068	....	84

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 39 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.19N	.12	.044	2	77
2....	....	....	....	12N	.14	.049	....	77
3....	....	....	....	14N	.10	.041	....	75
4....	....	....	....	10N	.09	.044	....	75
7....	....	....	....	.09N	.11	.049	....	75
8....	....	....	....	11N	.11	.051	....	75
9....	....	....	....	11N	.09	.052	....	75
10....	....	....	....	09N	.09	.059	....	75
11....	....	....	....	09N	.09	.052	....	75
14....	....	....	....	09N	.10	.054	....	75
15....	....	....	....	10N	.10	.053	....	75
16....	....	....	....	.10N	.11	.062	....	75
17....	....	....	....	11N	.08	045	....	75
18....	....	....	....	08N	.06	.041	....	75
21....	....	....	....	06N	.07	.041	....	75
22....	....	....	....	.07N	.07	025	....	75
23....	....	....	....	.07N	.06	028	....	75
24....	....	....	....	06N	05	.029	....	75
25....	....	....	....	05N	.05	029	....	75
28....	....	....	....	05N	.05	025	....	75
29....	....	....	....	.05N	.04	.009	....	75
30....	..	....	....	04N	.04	.010	....	75
31....	....	....	....	04N	.04	.009	....	75

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.04N	.03	.006	....	75
4....	....	....	....	.03N	.04	.007	....	75
5....	....	....	....	04N	.06	.008	....	75
6....	....	....	....	05N	.04	.006	....	75
7....	....	....	....	04N	.06	.009	....	75
8....	....	....	....	06N	.05	.008	....	75
11....	....	....	....	.05N	.03	007	....	75
12....	....	....	....	03N	.02	005	....	75
13....	....	....	....	02N	.02	006	....	75
14....	....	....	....	02N	.02	.005	....	75
15....	....	....	....	02N	.02	006	....	75
18....	....	....	....	02N	.01	004	....	75
19....	....	....	....	01N	01	.004	....	75
20....	....	....	....	01N	.01	005	....	75
21....	....	....	....	01N	.01	.002	....	75
22....	....	....	....	01N	.01	002	....	75
25....	....	....	....	01N	01	.001	....	75
26....	....	....	....	.01N	.01	001	....	75
27....	....	....	....	01N	....	001	....	75
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	75

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.001	....	75
3....	CAB	CAB	CAB	CAB	CAB	.001	....	75
4....	CAB	CAB	CAB	CAB	CAB	.001	....	75
5....	CAB	CAB	CAB	CAB	CAB	001	....	75
6....	CAB	CAB	CAB	CAB	CAB	.001	....	75
9....	CAB	CAB	CAB	CAB	CAB	001	....	75
10....	CAB	CAB	CAB	CAB	CAB	001	....	75
11....	CAB	CAB	CAB	CAB	CAB	.001	....	75
12....	CAB	CAB	CAB	CAB	CAB	.001	....	75
13....	CAB	CAB	CAB	CAB	CAB	.001	....	75
16....	CAB	CAB	CAB	CAB	CAB	000	....	75
17....	CAB	CAB	CAB	CAB	CAB	000	....	75
18....	CAB	CAB	CAB	CAB	CAB	001	....	75
19....	CAB	CAB	CAB	CAB	CAB	000	....	75
20....	....	....	....	....	....	.000	....	75
23....	CAB	CAB	CAB	CAB	CAB	000	....	75
24....	CAB	CAB	CAB	CAB	CAB	000	....	75
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	75
27....	CAB	CAB	CAB	CAB	CAB	000	....	75
30....	CAB	CAB	CAB	CAB	CAB	.000	....	75
31....	CAB	CAB	CAB	CAB	CAB	.000	....	75

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 40 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	Exchange Closed; Independence Day							
5....	1.72	1.72	1.72	1.72	1.88	.423	38	38
8....	....	....	....	1.58N	1.62	.411	....	38
9....	....	....	1.50A	1.50A	1.47	.394	....	38
10....	1.36	1.36	1.36	1.36	1.35	.344	60	98
11....	....	1.36B	....	1.35N	1.23	.328	....	98
12....	....	....	1.12A	1.12A	1.04	.272	....	98
15....	....	....	....	1.04N	1.05	.274	....	98
16....	1.06	1.06	1.00A	1.00A	.97	.287	20	108
17....	.80	.80	.80	.80	.75	.211	15	123
18....	....	....	....	.75N	.97	.267	....	123
19....	....	....	.90A	.97N	.94	.246	....	123
22....	....	....	.93A	.93A	.82	.230	....	123
23....	....	....	.80A	.80A	.82	.231	....	123
24....	....	....	....	.82N	.76	.217	....	123
25....	....	....	....	.76N	.74	.218	....	123
26....	....	....	....	.74N	.60	.175	....	123
29....	....	....	....	.60N	.58	.175	....	123
30....	....	....	....	.56N	.55	.171	....	123
31....	....	....	.52A	.52A	.46	.148	....	123

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.50B	....	.50B	.58	.185	....	123
2....	....	....	....	.58N	.53	.188	....	123
5....	....	....	....	.53N	.57	.182	....	123
6....	.73	.73	.73	.73	.73	.229	1	124
7....	....	....	....	.73N	.73	.224	....	124
8....	....	....	....	.73N	.65	.202	....	124
9....	....	....	....	.65N	.54	.170	....	124
12....	....	....	....	.54N	.52	.158	....	124
13....	....	....	....	.52N	.48	.150	....	124
14....	....	.52B	....	.52B	.51	.158	....	124
15....	.50	.50	.48	.48	.48	.127	8	124
16....	.46	.46	.46	.46	.42	.127	5	124
19....	....	.44B	....	.44B	.40	.121	....	111
20....	.50	.50	.50	.50	.46	.139	5	106
21....	.44	.44	.42	.42	.38	.120	10	106
22....	.40	.40	.38	.38	.39	.132	10	96
23....	....	....	....	.39N	.37	.119	....	96
26....	....	....	....	.37N	.40	.131	....	96
27....	....	....	....	.40N	.41	.138	....	86
28....	.36	.36	.36	.36	.37	.126	5	86
29....	....	....	....	.37N	.37	.135	....	86
30....	.49	.49	.49	.49	.49	.166	4	90

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.56	.60	.56	.60	.64	.214	21	111
4....	.54	.65	.54	.56	.58	.197	14	125
5....	.56	.65	.56	.63	.70	.231	16	141
6....	.83	.90	.80	.90	.91	.279	66	207
9....	.95	.98B	.88	.89	1.00	.307	59	262
10....	.97	.97	.89	.93	.99	.303	15	273
11....	.97	1.05	.97	1.00	1.01	.313	35	288
12....	1.00	1.05B	.93	.93	.96	.296	15	303
13....	.85	.85	.80	.80	.83	.258	39	338
16....	....	....	....	.83N	.70	.220	....	338
17....	.72	.78	.72	.78	.78	.244	7	342
18....	.80	.80	.80	.80	.79	.251	1	340
19....	....	....	....	.79N	.76	.239	....	340
20....	....	....	.68A	.68A	.56	.181	....	340
23....	.43	.60	.40	.40	.35	.080	91	276
24....	....	....	....	.35N	.34	.082	85	336
25....	....	.36B	....	.34N	.29	.064	....	251
26....	....	....	....	.29N	.32	.102	....	251
27....	....	....	....	.32N	.31	.085	....	251
30....	....	....	.30A	.31N	.28	.101	....	251

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 40 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.26	.26	.25A	.25A	.19	.068	5	241
2....	.23	.23	.23	.23	.21	.075	41	200
3....	.19	.19	.19	.19	.16	.064	....	200
4....	....	....	....	.16N	.15	.068	2	200
7....	....	....	....	.15N	.17	.076	....	200
8....	....	.25B	....	.17N	.17	.078	....	200
9....	....	....	....	.17N	.14	.080	....	200
10....	....	....	....	.14N	.17	.090	....	200
11....	....	....	....	.17N	.14	.080	....	200
14....	....	....	....	.14N	.17	.083	....	200
15....	.18	.18	.18	.18	.18	.082	2	198
16....	....	....	....	.18N	.19	.095	....	198
17....	....	....	....	.19N	.13	.071	....	198
18....	....	....	....	.13N	.12	.066	....	198
21....	....	....	....	.12N	.12	.068	....	198
22....	....	....	....	.12N	.11	.045	....	198
23....	....	....	....	.11N	.10	.047	....	198
24....	.11	.11	.11	.11	.10	.051	20	183
25....	....	....	....	.10N	.11	.051	....	183
28....	.10	.10	.09	.09	.08	.045	65	118
29....	....	....	....	.08N	.07	.019	....	118
30....	....	....	....	.07N	.06	.021	....	118
31....	....	....	....	.06N	.07	.020	....	118

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.07N	.06	.015	....	118
4....	....	....	....	.06N	.06	.016	....	118
5....	....	....	....	.06N	.07	.018	....	118
6....	....	....	....	.07N	.06	.015	....	118
7....	....	....	....	.06N	.06	.021	....	118
8....	.07	.07	.06	.06	.06	.018	5	118
11....	.05	.05	.05	.05	.05	.016	10	113
12....	....	....	....	.05N	.04	.013	....	113
13....	....	....	....	.04N	.04	.015	....	113
14....	....	....	....	.04N	.03	.014	....	113
15....	....	....	....	.03N	.03	.014	....	113
18....	....	....	....	.03N	.03	.011	....	113
19....	....	....	....	.03N	.02	.011	....	113
20....	.02	.02	.02	.02	.02	.012	20	113
21....	....	....	....	.02N	.01	.007	....	93
22....	.02	.02	.02	.02	.02	.005	4	97
25....	....	....	.01A	.01A	.02	.005	....	93
26....	....	....	.01A	.01A	.01	.004	....	93
27....	....	....	....	.01N	.01	.004	....	93
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.01N	.01	.002	....	93

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.01N	.01	.003	....	93
3....	....	....	....	.01N	.01	.004	....	93
4....	....	....	....	.01N	.01	.003	....	93
5....	....	....	....	.01N	.01	.003	....	93
6....	....	....	....	.01N	.01	.004	....	93
9....	....	....	....	.01N	.01	.004	....	93
10....	....	....	....	.01N	.01	.004	....	93
11....	....	....	....	.01N	.01	.004	....	93
12....	....	....	....	.01N	.01	.003	....	93
13....	....	....	....	.01N	.01	.003	....	93
16....	....	....	....	.01N	.01	.002	....	93
17....	....	....	....	.01N	.01	.002	....	93
18....	....	....	....	.01N	.01	.003	....	93
19....	CAB	CAB	CAB	CAB	CAB	.002	....	93
20....	....	....	....	....	....	.002	....	93
23....	CAB	CAB	CAB	CAB	CAB	.002	....	93
24....	CAB	CAB	CAB	CAB	CAB	.001	....	93
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.001	....	93
27....	CAB	CAB	CAB	CAB	CAB	.000	....	93
30....	CAB	CAB	CAB	CAB	CAB	.000	....	93
31....	CAB	CAB	CAB	CAB	CAB	.000	....	93

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 41 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	Exchange Closed; Independence Day							
5....	2.23	2.23	2.23	2.23	2.18	.503	....	....
8....	....	....	....	2.19N	2.10	.491	36	36
9....	....	....	1.95A	1.95A	1.93	.474	....	35
10....	....	....	....	1.93N	1.77	.421	....	35
11....	....	1.79B	....	1.77N	1.83	.405	....	36
12....	....	....	1.47A	1.47A	1.39	.343	....	35
15....	....	....	....	1.39N	1.38	.346	....	36
16....	1.42	1.42	1.36	1.36	1.32	.339	5	40
17....	....	....	....	1.32N	1.03	.275	....	40
18....	....	....	....	1.03N	1.32	.339	....	40
19....	1.23	1.23	1.22A	1.23	1.25	.315	25	65
22....	....	....	....	1.25N	1.11	.298	....	65
23....	....	....	1.10A	1.10A	1.12	.299	....	65
24....	....	....	....	1.12N	1.04	.263	....	65
25....	....	....	....	1.04N	1.03	.264	....	65
26....	....	....	....	1.03N	.85	.235	....	65
29....	....	....	....	.85N	.80	.235	....	65
30....	....	....	....	.80N	.77	.231	....	65
31....	....	....	.73A	.73A	.88	.203	....	65

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.70B	....	.70B	.83	.247	....	65
2....	....	....	....	.83N	.78	.229	....	65
5....	....	....	....	.78N	.80	.244	....	65
6....	....	.90B	....	.90B	1.03	.300	....	65
7....	1.00	1.00	1.00	1.00	1.01	.293	11	70
8....	....	....	.96A	.96A	.92	.288	....	70
9....	....	....	....	.92N	.77	.231	....	70
12....	....	....	....	.77N	.73	.218	....	70
13....	....	....	....	.73N	.67	.206	....	70
14....	....	.75B	....	.75B	.72	.219	....	70
15....	.72	.72	.64	.64	.62	.179	210	270
16....	....	....	....	.62N	.60	.179	....	270
19....	....	.62B	....	.62B	.58	.172	....	245
20....	....	.67B	....	.67B	.67	.185	....	245
21....	.60	.60	.60	.60	.53	.171	10	245
22....	....	....	....	.53N	.56	.186	....	235
23....	....	....	....	.58N	.54	.170	....	235
26....	....	....	....	.54N	.59	.185	....	235
27....	.61	.61	.61	.61	.62	.195	1	236
28....	....	....	.59A	.59A	.56	.180	....	236
29....	....	....	....	.58N	.55	.191	....	236
30....	....	....	....	.55N	.71	.229	....	236

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.85	.85	.85	.85	.91	.288	5	241
4....	.77	.80	.77	.80	.84	.267	11	252
5....	.81	.91	.81	.91	.98	.307	10	262
6....	1.17	1.24	1.15	1.23	1.25	.383	45	307
9....	1.35	1.35	1.26	1.34	1.37	.394	23	329
10....	1.29	1.35	1.28	1.35	1.37	.390	15	344
11....	1.37	1.45	1.36	1.45	1.39	.400	25	369
12....	1.42	1.42	1.38A	1.38A	1.33	.383	17	386
13....	1.21	1.21	1.12	1.12	1.16	.341	35	419
16....	....	....	....	1.16N	.99	.298	....	419
17....	....	1.03B	....	1.03B	1.09	.325	....	417
18....	....	....	....	1.09N	1.13	.333	....	417
19....	1.10	1.11B	1.10	1.10	1.06	.320	20	397
20....	....	....	.93A	.93A	.83	.252	10	397
23....	.71	.71	.50	.62	.50	.124	146	283
24....	.52	.52	.52	.52	.50	.128	6	272
25....	....	.52B	....	.50N	.48	.101	....	257
26....	....	....	.45A	.48N	.46	.144	....	257
27....	....	....	....	.46N	.45	.136	....	257
30....	.40	.45	.40	.45	.43	.143	225	457

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 41 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.38	.38	.33A	.33A	.28	.100	5	250
2....	....	....	....	.28N	.31	.109	....	252
3....	....	....	....	.31N	.24	.096	....	252
4....	.25	.25	.25	.25	.24	.101	1	253
7....	....	....	....	.24N	.27	.111	....	253
8....	....	.30B	.26A	.27N	.26	.114	....	253
9....	....	....	....	.26N	.22	.117	....	253
10....	....	....	....	.22N	.27	.130	....	253
11....	....	....	....	.27N	.24	.117	....	253
14....	....	....	....	.24N	.26	.122	....	253
15....	....	....	....	.26N	.26	.121	....	253
16....	....	.27B	....	.27B	.30	.138	....	253
17....	....	....	....	.30N	.22	.106	....	253
18....	....	....	....	.22N	.20	.089	....	253
21....	....	....	....	.20N	.20	.100	....	253
22....	....	....	....	.20N	.19	.075	....	253
23....	.18	.18	.17A	.18	.16	.077	1	252
24....	.18	.18	.18	.18	.16	.084	7	256
25....	....	....	....	.16N	.17	.084	....	251
28....	.17	.17	.17	.17	.14	.075	1	250
29....	....	....	....	.14N	.12	.038	....	250
30....	....	....	.11A	.12N	.11	.042	....	250
31....	....	....	....	.11N	.11	.040	....	250

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.11N	.09	.031	....	250
4....	....	....	....	.09N	.10	.033	....	250
5....	....	....	....	.10N	.11	.037	....	250
6....	....	....	....	.11N	.10	.031	....	250
7....	....	....	....	.10N	.11	.043	....	250
8....	....	....	....	.11N	.09	.037	....	250
11....	....	....	....	.09N	.08	.035	....	250
12....	....	....	....	.08N	.07	.028	....	250
13....	....	.08B	....	.08B	.07	.033	....	250
14....	....	....	....	.07N	.06	.030	....	250
15....	....	....	....	.06N	.06	.032	....	250
18....	....	....	....	.06N	.06	.026	....	250
19....	....	....	....	.06N	.04	.026	....	250
20....	....	....	....	.04N	.04	.028	....	250
21....	....	....	....	.04N	.02	.017	....	250
22....	....	.03B	....	.03B	.03	.014	....	250
25....	....	....	....	.03N	.03	.012	....	250
26....	....	....	....	.03N	.03	.010	....	250
27....	.04	.04	.04	.04	.03	.011	2	250
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.03N	.02	.006	....	250

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.02N	.02	.009	....	248
3....	.02	.02	.02	.02	.02	.012	2	248
4....	....	....	....	.02N	.02	.008	....	246
5....	....	....	....	.02N	.01	.009	....	246
6....	....	....	....	.01N	.02	.011	....	246
9....	....	....	....	.02N	.02	.011	....	246
10....	....	....	....	.02N	.02	.012	....	246
11....	....	....	....	.02N	.02	.012	....	246
12....	....	....	....	.02N	.02	.010	....	246
13....	.01	.01	.01	.01	.01	.009	1	245
16....	....	....	....	.01N	.01	.006	....	245
17....	....	....	....	.01N	.01	.008	....	245
18....	....	....	....	.01N	.01	.011	....	245
19....	....	....	....	.01N	.01	.008	....	245
20....	....	....	....	.01N	.01	.007	....	245
23....	....	....	....	.01N	.01	.007	....	245
24....	....	....	....	.01N	.01	.005	....	245
25....	Exchange Closed; Christmas							
26....	....	....	....	.01N	.01	.006	....	245
27....	....	....	....	.01N	....	.002	....	245
30....	CAB	CAB	CAB	CAB	CAB	.001	....	245
31....	CAB	CAB	CAB	CAB	CAB	.001	....	245

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 42 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29....	1.10	1.10	1.10	1.10	1.11	.303	10	10
30....	....	....	....	1.11N	1.06	.298	....	10
31....	....	....	1.00A	1.00A	.91	.298	....	10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.97B	....	.97B	1.14	.317	....	10
2....	....	....	....	1.14N	1.05	.297	....	10
5....	....	....	....	1.05N	1.10	.314	....	10
6....	....	1.25B	....	1.25B	1.40	.377	....	10
7....	....	....	....	1.40N	1.37	.369	....	10
8....	....	....	1.35A	1.35A	1.27	.342	....	10
9....	1.26	1.26	1.26	1.26	1.07	.301	15	25
12....	....	....	....	1.07N	1.02	.286	....	25
13....	1.01	1.01	1.01	1.01	.95	.273	1	26
14....	....	1.03B	....	1.03B	1.00	.257	....	26
15....	....	....	.96A	.96A	.85	.241	....	26
16....	....	....	....	.85N	.88	.241	....	26
19....	....	....	....	.88N	.81	.233	....	26
20....	....	.93B	....	.90B	.93	.261	....	26
21....	.90	.90	.90	.90	.78	.232	1	26
22....	....	....	....	.78N	.82	.251	....	26
23....	.80	.80	.80	.80	.80	.231	8	34
26....	....	.81B	....	.81B	.84	.250	....	34
27....	.82	.85	.82	.85	.87	.261	11	45
28....	....	....	.86A	.86A	.80	.244	....	45
29....	....	....	....	.80N	.80	.257	....	45
30....	.85	.90B	.85	.90B	.99	.302	10	55

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	1.11	1.16	1.11	1.16	1.27	.369	7	62
4....	1.10	1.10	1.10	1.10	1.17	.346	10	72
5....	1.12	1.33B	1.12	1.33B	1.36	.391	10	82
6....	1.60	1.62	1.59	1.61	1.68	.451	35	117
9....	1.75	1.80	1.71	1.80	1.85	.484	33	150
10....	1.71	1.71	1.71	1.71	1.81	.480	10	160
11....	1.80	1.89	1.80	1.89	1.86	.491	38	198
12....	1.90	1.95B	1.72	1.82	1.78	.473	23	218
13....	1.60	1.60	1.50	1.60	1.56	.429	40	251
16....	....	....	....	1.56N	1.35	.383	....	251
17....	1.48	1.48	1.48	1.48	1.48	.414	2	251
18....	....	....	....	1.48N	1.53	.422	....	251
19....	....	....	....	1.53N	1.45	.408	....	265
20....	1.40	1.40	1.40	1.40	1.14	.333	155	107
23....	1.15	1.15	.75A	.75A	.71	.179	....	107
24....	.74	.74	.74	.74	.74	.183	1	107
25....	.74	.74	.74	.74	.63	.150	100	205
26....	.60	.60	.60	.60	.65	.195	1	206
27....	....	....	....	.65N	.62	.183	....	206
30....	.58	.63	.58	.63	.62	.194	130	302

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.55	.55	.46A	.46A	.41	.141	20	290
2....	.46	.46	.45	.45	.46	.153	10	300
3....	....	....	.42A	.42A	.35	.136	....	292
4....	....	....	....	.35N	.38	.142	....	292
7....	....	....	....	.38N	.40	.156	....	292
8....	.40	.41	.40	.41	.40	.160	4	296
9....	....	....	....	.40N	.35	.163	....	296
10....	....	....	....	.35N	.41	.181	1	296
11....	....	....	....	.41N	.36	.164	....	296
14....	....	....	....	.36N	.40	.171	....	296
15....	.41	.41	.40	.40	.39	.169	4	296
16....	.45	.45	.45	.45	.46	.191	26	308
17....	....	....	.45A	.35A	.35	.151	....	310
18....	....	....	....	.35N	.31	.142	....	310
21....	....	....	....	.31N	.31	.145	....	310
22....	....	....	....	.31N	.27	.117	....	310
23....	.26	.26	.26	.26	.27	.120	2	310
24....	.28	.28	.28	.28	.26	.129	10	307
25....	....	....	....	.26N	.28	.129	....	305
28....	....	....	....	.28N	.23	.118	....	305
29....	....	....	....	.23N	.20	.070	....	300
30....	....	....	.19A	.20N	.19	.076	....	300
31....	....	....	....	.18N	.18	.073	....	300

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 42 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				.18N	.16	.058		300
4				.16N	.17	.061		300
5				.17N	.19	.069		300
6				.19N	.16	.059		300
7				.16N	.18	.078		300
8	.14	.14	.14	.14	.16	.070	4	296
11	.14	.14	.14	.14	.15	.066	12	284
12	.14	.14	.14	.14	.12	.055	1	284
13	.15	.15	.15	.15	.13	.063	1	285
14				.13N	.12	.059		285
15				.12N	.12	.061		285
18				.12N	.09	.052		284
19			.08A	.08A	.08	.052		284
20			.07A	.08N	.08	.055		284
21				.06N	.05	.037		284
22		.06B		.06B	.06	.030		284
25	.06	.06	.06	.06	.05	.028	20	284
26				.05N	.05	.024		284
27				.05N	.05	.025		284
28	Exchange Closed; Thanksgiving Day							
29				.05N	.04	.018		284

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				.04N	.03	.022		284
3		.04B		.03N	.05	.029		284
4				.05N	.03	.021		284
5				.03N	.03	.021		284
6				.03N	.04	.026		284
9				.04N	.04	.027		284
10	.04	.04	.04	.04	.04	.030	18	284
11				.04N	.04	.029		284
12	.03	.03	.02	.02	.03	.025	7	286
13				.03N	.03	.024		284
16				.03N	.02	.017		284
17				.02N	.02	.021		284
18				.02N	.02	.027		284
19				.02N	.01	.022		284
20				.01N	.01	.019		284
23				.01N	.01	.019		284
24				.01N	.01	.016		284
25	Exchange Closed; Christmas							
26				.01N	.01	.017		284
27				.01N		.007		284
30	.01	.01	.01	.01		.006	5	284
31	CAB	CAB	CAB	CAB	CAB	.004		284

MARCH 1986 430 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	1.71	1.71	1.71	1.71	1.68	.421	10	10
9	1.71	1.71	1.71	1.71	1.44	.376	40	50
12				1.44N	1.37	.360		50
13			1.36A	1.36A	1.30	.346		50
14	1.40	1.40	1.40	1.40	1.34	.362	2	50
15	1.30	1.30	1.30	1.30	1.16	.311	1	50
16				1.16N	1.17	.311		50
19				1.17N	1.10	.302		50
20		1.25B		1.25B	1.26	.334		50
21				1.26N	1.04	.302		50
22	.96	.96	.96	.96	1.12	.323	2	48
23				1.12N	1.09	.301		48
26				1.09N	1.16	.323		48
27				1.16N	1.19	.336		48
28			1.16A	1.16A	1.11	.317		48
29				1.11N	1.09	.332		48
30		1.12B		1.12B	1.36	.382		48

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 43 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	1.66	1.65	1.66	1.65	1.89	.455	5	53
4	1.55	1.55	1.48	1.52	1.57	.431	13	66
5	1.58	1.61	1.58	1.61	1.80	.478	10	76
6	2.16	2.16	2.10	2.10	2.19	.539	15	83
9	2.35	2.35	2.24	2.31B	2.39	.573	15	98
10	2.25	2.25	2.22	2.22	2.35	.570	15	113
11	2.39	2.50	2.32	2.50	2.40	.581	65	123
12	2.40	2.50B	2.32	2.32	2.32	.563	15	133
13	2.13	2.13	2.00	2.00	2.05	.519	15	138
16			1.88A	1.88A	1.80	.473		138
17		1.90B		1.90B	1.96	.504		138
18		2.00B		2.00B	2.02	.514		138
19				2.02N	1.92	.499		139
20	1.75	1.75	1.75	1.75	1.55	.421	125	138
23	.95	1.06B	.95	1.00	.98	.247	21	132
24		1.00B		1.00B	1.00	.251		132
25	.97	.97	.87	.87	.87	.212	2	132
26	.75	.90	.75	.90	.89	.253	3	131
27	.90	.90	.88A	.90	.85	.240	1	131
30	.80	.80	.80	.80	.65	.254	3	128

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			.82A	.82A	.59	.190		128
2				.59N	.64	.205		128
3				.64N	.52	.184		128
4		.58B		.58B	.54	.193		128
7		.55B		.55B	.59	.209		128
8				.59N	.60	.215		128
9				.60N	.53	.219		128
10				.53N	.61	.240		128
11	.56	.56	.56	.56	.55	.221	1	128
14				.55N	.60	.229		128
15				.60N	.60	.227		128
16		.63B		.63B	.66	.253		128
17	.53	.53	.53	.53	.52	.206	20	136
18			.48A	.48A	.48	.195		136
21			.47A	.48N	.48	.190		136
22				.48N	.42	.171		136
23	.43	.43	.43	.43	.43	.178		136
24	.41	.46	.41	.46	.42	.188	32	128
25				.42N	.45	.188		128
28	.37	.37	.35	.35	.37	.174	300	419
29				.37N	.32	.116		419
30	.28to .26	.28	.26	.26	.32	.126	170	586
31	.28	.28	.28	.28	.31	.122	135	721

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			.28A	.28A	.26	.099		721
4	.27	.27	.27	.27	.28	.105	1	722
5	.29	.29	.29	.29	.31	.116	2	724
6	.28	.28	.28	.28	.26	.102	7	724
7				.28N	.31	.131		724
8	.27	.27	.27	.27	.28	.119	47	771
11			.26A	.26A	.25	.113		771
12	.24	.24	.24	.24	.21	.098	4	775
13	.21	.21	.21	.21	.23	.110	2	777
14			.22A	.22A	.21	.103		777
15				.21N	.21	.107		773
18			.19A	.19A	.17	.093		773
19				.17N	.16	.095		773
20				.16N	.16	.100		773
21				.16N	.11	.070		773
22				.11N	.10	.059		773
25	.09	.09	.09	.09	.10	.056	2	773
26				.10N	.09	.048		773
27				.09N	.09	.052		773
28	Exchange Closed; Thanksgiving Day							
29	.08	.08	.08	.08	.07	.039	5	788

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 43 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2				07N	07	.046		768
3		.09B		.09B	10	.059		768
4			09A	09A	07	.045		768
5				.07N	06	.045		768
6				.06N	06	.055		768
9	.09	.09	08	08	08	.057	48	724
10	.08	.08	08	08	08	.062	1	723
11				08N	06	.061		723
12				.08N	07	.053		723
13				.07N	06	.052		723
16	.04	04	04	04	04	.040	4	723
17	.04	04	04	04	05	.047	1	722
18	.05	05	05	05	.05	.059	20	702
19	.03	03	03	03	03	.049	1	702
20				03N	03	.044		697
23				03N	03	.045		697
24				03N	03	.039		697
25	Exchange Closed; Christmas							
26				03N	.02	.041		697
27				02N	01	.020		697
30	.01	.01	.01	.01	.01	.017	8	697
31				.01N	.01	.012		697

MARCH 1986 44 PUTS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	1.99	1.99	1.99	1.99	1.90	.452	50	50
29				1.90N	1.92	.453		50
30			1.90A	1.92N	1.85	.448		50
31	1.82	1.82	1.73A	1.82	1.63	.411	1	51

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.70B		1.70B	1.99	.470		52
2			1.83A	1.83A	1.85	.448		52
5				1.85N	1.92	.469		51
6		2.15B		2.15B	2.36	.536		51
7				2.36N	2.32	.529		51
8			2.25A	2.25A	2.17	.501		51
9				2.17N	1.89	.455		51
12				1.89N	1.80	.439		51
13			1.77A	1.77A	1.71	.424		51
14		1.81B		1.81B	1.76	.441		51
15			1.70A	1.70A	1.55	.387		51
16				1.55N	1.55	.387		51
19				1.55N	1.47	.378		51
20				1.47N	1.66	.412		51
21				1.66N	1.41	.378		51
22				1.41N	1.50	.401		51
23				1.50N	1.46	.378		51
26				1.46N	1.56	.402		51
27				1.56N	1.58	.416		51
28			1.56A	1.56A	1.50	.396		51
29				1.50N	1.49	.412		51
30		1.55B		1.55B	1.79	.465		51

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	2.00	2.12B	2.00	2.12B	2.21	.541	5	51
4	2.03	2.03	2.03	2.03	2.08	.517	5	51
5	2.05	2.05	2.05	2.05	2.33	.564	5	56
6	2.71	2.71	2.70	2.70	2.78	.624	30	86
9	2.95	2.95	2.85A	2.90	3.00	.656	64	119
10	2.80	2.80	2.80	2.80	2.98	.654	7	119
11	2.92	3.13	2.92	3.13	3.04	.664	25	141
12	3.01	3.15B	2.87	2.90B	2.93	.648	15	146
13	2.72	2.72	2.55	2.55	2.64	.606	15	156
16				2.64N	2.35	.561		156
17		2.40B		2.40B	2.53	.593		156
18		2.54B		2.54B	2.59	.602		156
19				2.59N	2.49	.588		156
20			2.40A	2.40A	2.04	.511		156
23	1.55	1.60	1.47A	1.47A	1.32	.324	120	156
24				1.32N	1.33	.329		156
25				1.33N	1.15	.284		156
26	1.12	1.12	1.10	1.10	1.18	.319	3	159
27				1.18N	1.13	.304		159
30			1.12A	1.13N	1.15	.320		159

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 44 PUTS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			1.08A	1.08A	.81	.248		159
2		.82B		.81N	.87	.265		159
3			.76A	.76A	.74	.241		159
4	.70	.77B	.70	.77B	.78	.251		159
7		.80B		.78N	.84	.271	1	159
8				.84N	.84	.278		159
9			.80A	.84N	.77	.282		159
10	.80	.80	.80	.80	.87	.306	2	159
11				.87N	.80	.285		159
14				.80N	.87	.295		159
15				.87N	.86	.293		159
16		.93B		.93B	.97	.322		159
17	.90	.90	.77	.77	.76	.269	2	160
18			.73A	.73A	.70	.257	1	160
21				.70N	.70	.262		160
22	.65	.65	.65	.65	.63	.237		160
23				.63N	.64	.243	8	160
24	.63	.66B	.62	.62	.64	.258	200	249
25	.64	.64	.64	.64N	.88	.259	1	250
28			.67A	.67A	.57	.243		250
29				.57N	.50	.179		250
30	.46	.50	.46	.50	.50	.193	18	264
31				.50N	.49	.187		264

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.46	.46	.45	.45	.42	.158	22	284
4		.43B		.43B	.44	.166		284
5		.46B		.46B	.47	.181		284
6	.44	.47B	.42	.42	.41	.163	2	284
7	.40	.40	.40	.40	.49	.201	2	285
8	.38	.38	.38	.38	.45	.186	1	285
11	.46	.47	.43	.43	.42	.179	5	282
12			.40A	.40A	.35	.158		282
13	.38	.38	.38	.38	.39	.175	5	282
14	.36	.36	.36	.36	.36	.167	1	282
15				.36N	.35	.173		282
18	.37	.37	.30	.31	.29	.154	7	282
19				.29N	.27	.156	3	285
20			.26A	.27N	.28	.164		285
21			.25A	.28N	.21	.121		285
22	.20	.20	.20	.20	.18	.105	1	286
25	.20	.20	.19	.19	.18	.100	321	216
26	.17	.17	.15	.15	.16	.091	4	217
27	.19	.19	.18A	.18A	.17	.095	4	215
28	Exchange Closed; Thanksgiving Day							
29			.14A	.14A	.13	.075		195

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.13	.17	.13	.17	.14	.087	3	194
3		.17B		.16B	.19	.108		194
4			.16A	.16A	.14	.085		194
5				.14N	.13	.087		194
6		.14B		.14B	.16	.102		194
9				.16N	.15	.106		194
10	.16	.16	.16	.16	.16	.116	1	195
11	.16	.17B	.16	.16	.16	.113	50	242
12	.16	.16	.12	.12	.15	.102	3	244
13	.13	.14	.13	.14	.13	.099	79	304
16				.13N	.09	.081		304
17				.09N	.11	.093		304
18	.10	.11	.09	.11	.12	.114	71	330
19	.10	.10	.08	.08	.08	.098	113	239
20				.08N	.07	.089		239
23				.07N	.07	.092		239
24	.07	.07	.07	.07	.07	.082	8	247
25	Exchange Closed; Christmas							
26				.07N	.07	.086		247
27	.05	.05	.04	.04	.03	.048	26	229
30	.01	.03B	.01	.03B	.03	.042	3	222
31	.02	.02	.02	.02	.02	.031	1	221

SWISS FRANC OPTION ON FUTURES—PUTS

MARCH 1986 45 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23....	1.85	1.85	1.85	1.85	1.91	.458	5	5
26....	1.94	1.94	1.94	1.94	2.03	.483	5	10
27....	2.05	2.05	2.05	2.05	2.06	.498	10	15
28....	—	—	2.04A	2.04A	1.96	.477	—	15
29....	—	—	—	1.96N	1.96	.494	—	15
30....	—	2.03B	—	2.03B	2.31	.548	—	15

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.61	2.61	2.61	2.61	2.80	.623	10	25
4....	2.53	2.53	2.53	2.53	2.65	.600	5	30
5....	2.65	3.00	2.65	3.00	2.98	.646	10	35
6....	3.36	3.42	3.35A	3.40	3.46	.701	55	90
9....	3.65	3.65	3.58	3.60	3.70	.731	10	100
10....	3.56	3.56	3.56	3.56	3.68	.729	10	110
11....	3.84	3.84	3.84	3.84	3.75	.738	10	120
12....	3.90	3.90	3.90	3.90	3.64	.724	5	125
13....	—	—	3.50A	3.50A	3.30	.686	—	125
16....	3.20	3.20	3.20	3.20	2.97	.645	120	125
17....	—	3.08B	—	3.08B	3.18	.675	—	125
18....	—	3.23B	—	3.23B	3.26	.684	—	125
19....	—	—	—	3.26N	3.15	.671	—	125
20....	—	—	3.00A	3.00A	2.63	.598	—	125
23....	—	—	1.82A	1.82A	1.73	.408	—	125
24....	—	—	—	1.73N	1.75	.414	—	125
25....	—	1.77B	—	1.75N	1.52	.365	—	125
26....	1.40	1.40	1.40	1.40	1.56	.388	1	125
27....	1.53	1.53	1.53	1.53	1.50	.373	1	124
30....	1.43	1.48	1.43	1.48	1.53	.390	103	217

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	—	—	1.41A	1.41A	1.11	.311		182
2....	—	1.12B	—	1.11N	1.19	.331	....	182
3....	—	—	—	1.19N	1.02	.304	....	182
4....	—	1.08B	1.00A	1.08B	1.05	.316	—	182
7....	—	1.08B	—	1.08B	1.14	.339	—	182
8....	—	—	—	1.14N	1.16	.346	—	182
9....	1.14	1.14	1.14	1.14	1.08	.351	5	177
10....	1.21	1.21	1.21	1.21	1.21	.378	....	177
11....	1.15	1.15	1.15	1.15	1.11	.355	1	178
14....	—	—	—	1.11N	1.19	.367	1	179
15....	1.11	1.11	1.11	1.11	1.18	.365	1	180
16....	1.26	1.26	1.26	1.26	1.32	.397	1	181
17....	—	—	1.25A	1.25A	1.05	.340	—	181
18....	.97	.98B	.95	.95	.99	.326	19	200
21....	.99	.99	.99	.99	1.00	.332	270	447
22....	—	—	.99A	1.00N	.93	.314	—	447
23....	—	—	—	.93N	.93	.321	—	447
24....	.93	.94B	.93	.94B	.94	.338	100	447
25....	.94	.94	.92	.92	.96	.340	9	443
28....	.87	.87	.87	.87	.86	.323	9	443
29....	.72	.75	.72	.75	.74	.259	21	458
30....	.67	.77	.67	.77	.76	.276	7	463
31....	.67	.76B	.67	.67	.75	.269	1	464

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.71	.71	.71	.71	.64	.232	21	485
4....	.64	.71	.64	.70B@.71	.66	.244	202	525
5....	—	.73B	—	.73B	.71	.264	—	525
6....	.71@.72	.72	.59	.65B	.63	.240	8	532
7....	.61	.82	.61	.82	.75	.289	13	536
8....	.76	.76	.69	.69	.68	.270	7	538
11....	.71	.71	.67A	.67A	.65	.264	1	538
12....	.68	.68	.55	.61A@.55	.57	.237	5	534
13....	.60	.60	.56	.57	.62	.259	8	536
14....	.51	.59	.51	.56	.58	.249	17	551
15....	.61	.61	.60A	.60A	.58	.257	4	549
18....	.55	.55	.51A	.51A	.49	.234	6	547
19....	.45	.50	.40	.46	.47	.238	18	556
20....	.40	.52	.38	.52	.48	.247	25	548
21....	.40	.44	.39	.39	.36	.191	49	547
22....	.37	.37	.30	.30	.32	.170	21	561
25....	.31	.34	.31	.32	.32	.165	9	565
26....	.26	.28	.25	.26	.28	.151	7	561
27....	.30	.31	.27	.27	.29	.158	18	562
28....	Exchange Closed; Thanksgiving Day							
29....	.24	.25	.22	.22	.23	.130	10	563

SWISS FRANC OPTION ON FUTURES—PUTS

MARCH 1986 45 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.25	.30	.25	.28B	.26	.148	9	567
3....	.32	.32	.31	.31	.34	.178	12	579
4....	.27	.27	.27	.27	.26	.147	5	582
5....	.27	.28B	.25	.26	.24	.149	38	578
6....	.26	.29	.26	.29	.29	.172	2	580
9....	.30	.30	.30	.30	.29	.179	42	587
10....	.29	.30	.28	.30	.30	.193	104	632
11....	.35	.35	.30	.32A	.30	.190	34	661
12....	—	.28	.26	.27	.27	.174	9	662
13....	—	—	.25A	.26A	.26	.171	9	670
16....	.24	.24	.19	.19	.19	.145	2	669
17....	—	—	—	.19N	.22	.163	1	668
18....	.25	.25	.21	.25B	.24	.195	12	662
19....	.17	.17	.17	.17	.18	.172	50	647
20....	—	—	—	.18N	.18	.160	....	647
23....	.17	.17	.17	.17	.18	.166	1	646
24....	.17	.17	.17	.17	.16	.151	10	642
25....	Exchange Closed; Christmas							
26....	.16	.16	.16	.16	.16	.159	10	652
27....	.12	.12	.10	.11	.09	.098	31	633
30....	.10	.10	.10	.10	.08	.088	13	619
31....	.07	.07	.05	.06	.06	.088	15	622

MARCH 1986 46 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	3.30	3.30	3.30	3.30	3.48	.698	5	5
4....	3.40	3.40	3.38A	3.40	3.32	.677	5	10
5....	3.25	3.25	3.25	3.25	3.66	.719	5	15
6....	4.10	4.10	4.05	4.05	4.21	.769	10	25
9....	4.28	4.53	4.28	4.53	4.48	.795	17	40
10....	4.30	4.30	4.30	4.30	4.46	.794	5	45
11....	4.61	4.61	4.61	4.61	4.54	.802	5	50
12....	—	4.65B	—	4.54N	4.41	.790	....	50
13....	—	—	4.22A	4.22A	4.06	.757	....	50
16....	—	—	—	4.08N	3.88	.721	....	50
17....	3.94	3.94	3.94	3.94	3.82	.748	100	150
18....	—	3.95B	—	3.95B	4.01	.756	....	150
19....	—	—	—	4.01N	3.88	.745	....	150
20....	3.63	3.63	3.63	3.63	3.28	.678	40	143
23....	2.45	2.45	2.45	2.45	2.23	.494	10	133
24....	—	—	—	2.23N	2.23	.500	....	133
25....	—	—	—	2.23N	1.96	.449	....	133
26....	1.85	1.85	1.85	1.85	2.01	.460	5	136
27....	—	—	—	2.01N	1.93	.444	....	135
30....	—	—	1.91A	1.93N	1.98	.463	....	135

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.87	1.87	1.50	1.50	1.47	.380	18	153
2....	—	1.49B	—	1.49B	1.57	.401	....	148
3....	1.55	1.55	1.41	1.41	1.38	.373	3	146
4....	—	—	1.31A	1.38N	1.42	.386	....	146
7....	—	1.53B	—	1.53B	1.53	.410	....	146
8....	1.60	1.60	1.54	1.54	1.56	.419	1	147
9....	—	—	1.56A	1.56N	1.48	.425	2	147
10....	1.60	1.60	1.60	1.60	1.64	.453	1	147
11....	1.65	1.65	1.53	1.53	1.53	.429	5	150
14....	—	—	—	1.53N	1.61	.442	....	150
15....	—	—	—	1.61N	1.60	.440	....	148
16....	—	1.70B	—	1.70B	1.78	.474	....	148
17....	—	—	1.49A	1.49A	1.44	.414	....	148
18....	1.45	1.45	1.35A	1.45	1.35	.400	2	148
21....	1.38	1.38	1.38	1.38	1.37	.407	1	148
22....	—	1.38B	—	1.37N	1.31	.398	....	148
23....	—	—	—	1.31N	1.30	.406	....	148
24....	—	—	—	1.30N	1.33	.425	....	148
25....	1.30	1.30	1.30	1.30	1.37	.426	1	149
28....	—	—	1.34A	1.34A	1.23	.409	....	149
29....	1.10	1.10	1.08A	1.08A	1.06	.351	1	150
30....	—	—	1.02A	1.04N	1.09	.371	....	150
31....	1.00	1.05	1.00	1.05	1.08	.363	13	158

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 46 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.06	1.06	.95A	.95A	.93	.322	104	259
4....	.90	1.00	.90	1.00	.98	.337	32	290
5....	1.03	1.14	1.03	1.06	1.05	.359	7	283
6....	....	....	.93A	.93A	.95	.333	....	283
7....	.94	1.15	.88	1.13	1.11	.389	46	323
8....	1.11	1.11	1.06	1.07	1.02	.368	35	358
11....	1.02	1.02	1.00A	1.00A	.98	.362	4	362
12....	1.00	1.03	.88	.88	.87	.332	20	376
13....	.85	.93	.85	.93	.92	.358	11	378
14....	.90	.92	.86	.89	.86	.346	119	445
15....	.93	.93	.88	.91	.89	.356	16	450
18....	.91	.91	.80A	.80A	.76	.331	2	450
19....	.72	.75	.67A	.75B	.74	.335	128	541
20....	.76	.81	.69A	.80	.77	.347	106	631
21....	.65	.67	.60	.60	.59	.281	50	656
22....	.60	.64B	.51	.51	.54	.254	110	725
25....	.50	.56	.50	.52	.52	.249	7	733
26....	.53	.55B	.43	.45	.47	.232	193	902
27....	.49	.49	.45A	.47	.50	.241	5	901
28....	Exchange Closed; Thanksgiving Day							
29....	.40	.43	.38	.38	.40	.205	56	867

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.37	.51	.37	.49	.45	.231	13	868
3....	.54	.58	.51	.52	.57	.270	34	883
4....	.48	.48	.43	.46	.44	.230	24	882
5....	.47	.49B	.47	.47	.44	.233	1	883
6....	.49	.52B	.46	.52B	.50	.263	13	893
9....	.48	.54	.47	.47	.51	.274	30	901
10....	.50	.56	.50	.55	.54	.293	65	917
11....	.61	.62	.54A	.54A	.53	.290	50	920
12....	.46	.50	.46	.46	.48	.270	18	915
13....	.44	.48	.44	.47	.47	.267	90	928
16....	.49	.49	.37A	.37A	.35	.235	36	946
17....	.38	.43	.36	.43	.40	.259	69	945
18....	.42	.47	.38	.44	.46	.300	20	961
19....	.42	.42	.33	.36	.36	.273	28	962
20....	.39	.39	.33	.36	.34	.257	42	962
23....	.34	.35	.31	.35	.36	.267	12	970
24....	.35@.36	.36	.32	.32	.32	.248	11	969
25....	Exchange Closed; Christmas							
26....	.32	.34B	.31	.33	.33	.260	4	969
27....	.23	.25	.20	.21	.20	.175	126	1067
30....	.21	.21	.20	.20	.19	.162	136	1153
31....	.17	.17	.13	.15	.14	.131	73	1130

MARCH 1986 47 PUTS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7....	2.04	2.04	2.04	2.04	2.03	.484	1	1
8....	....	....	....	2.03N	2.06	.493	....	1
9....	....	....	1.98A	2.06N	1.96	.499	....	1
10....	....	2.11B	....	2.11B	2.17	.527	....	1
11....	....	....	2.07A	2.07A	2.01	.504	....	1
14....	....	....	....	2.01N	2.11	.518	....	1
15....	....	....	....	2.11N	2.10	.516	....	1
16....	2.23	2.25B	2.23	2.23	2.32	.550	2	3
17....	....	....	2.20A	2.20A	1.91	.490	....	3
18....	....	....	1.90A	1.90A	1.81	.476	....	3
21....	....	....	1.80A	1.81N	1.84	.484	....	3
22....	1.85	1.85	1.85	1.85	1.77	.484	2	4
23....	1.76	1.76	1.76	1.76	1.77	.493	1	4
24....	1.86	1.85	1.85	1.85	1.82	.513	2	3
25....	1.75	1.81	1.75	1.81	1.86	.515	5	8
28....	....	....	1.80A	1.80A	1.70	.498	....	8
29....	1.48	1.48	1.48	1.48	1.49	.450	1	8
30....	1.47	1.47	1.46A	1.47	1.49	.472	10	18
31....	1.42	1.42	1.42	1.42	1.51	.465	1	18

SWISS FRANC OPTION ON FUTURES—PUTS
MARCH 1986 47 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.51N	1.33	.420	....	18
4....	....	1.40B	....	1.40B	1.40	.438	....	18
5....	....	1.49B	....	1.49B	1.49	.462	....	18
6....	1.40	1.40	1.39A	1.39A	1.35	.434	3	21
7....	1.35	1.63	1.32A	1.63	1.57	.494	7	27
8....	1.47	1.47	1.47	1.47	1.46	.473	1	28
11....	....	....	....	1.46N	1.41	.468	....	25
12....	1.41	1.43B	1.29	1.29	1.27	.436	16	40
13....	1.27	1.39	1.27	1.39	1.35	.464	18	54
14....	1.27	1.34	1.27	1.34	1.30	.453	161	210
15....	1.40	1.40	1.26	1.30B	1.32	.463	3	213
18....	1.36	1.35	1.20	1.20	1.16	.438	25	219
19....	1.14	1.17	1.03	1.13	1.13	.443	115	222
20....	1.15	1.23	1.06A	1.23	1.18	.457	17	230
21....	.98	1.03	.95	.98	.92	.384	27	248
22....	.94	.96	.87	.87	.84	.354	60	277
25....	.86	.86	.80	.80	.82	.349	256	511
26....	.85	.87B	.72	.74	.79	.330	34	545
27....	.82	.82	.75	.78	.80	.341	157	694
28....	Exchange Closed; Thanksgivng Day							
29....	.66	.67	.62	.65	.67	.299	24	718

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.81	.83	.61	.75@.74	.74	.332	57	730
3....	.87	.91	.80	.85	.90	.378	227	897
4....	.72	.75	.72	.74	.73	.332	32	904
5....	.76	.80B	.73	.73	.71	.337	8	908
6....	.79	.81B	.76	.80	.82	.372	52	960
9....	.80	.88	.79	.86	.84	.387	29	954
10....	.87	.89	.84	.88	.86	.409	120	1050
11....	1.01	1.03	.87	.87	.89	.406	225	1242
12....	.80	.84	.74	.80	.81	.384	23	1238
13....	.74	.79	.74	.78	.80	.381	18	1240
16....	.76	.82B	.65A	.65A	.63	.345	8	1243
17....	.63	.69	.63	.69	.72	.376	95	1280
18....	.76	.84	.72	.83	.82	.423	30	1277
19....	.77	.77	.63	.65B	.69	.393	195	1343
20....	.69	.70	.63	.64	.64	.375	92	1358
23....	.57	.66B	.57	.66B	.66	.389	33	1365
24....	.64	.67	.62A	.62A	.60	.369	14	1350
25....	Exchange Closed; Christmas							
26....	.62	.62	.59	.61B	.61	.384	133	1456
27....	.47	.47	.42	.43	.41	.279	50	1468
30....	.40	.43	.40	.40	.38	.265	80	1473
31....	.30	.33	.25	.27	.29	.224	63	1456

MARCH 1986 48 PUTS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	2.40	2.40	2.40	2.40	2.33	.570	10	10
23....	....	....	....	2.33N	2.33	.579	....	10
24....	....	2.40B	....	2.40B	2.41	.598	....	10
25....	....	....	2.40A	2.41N	2.45	.601	....	10
28....	....	....	2.40A	2.40A	2.28	.586	....	10
29....	....	....	2.10A	2.10A	2.00	.551	....	10
30....	....	....	....	2.00N	2.09	.573	....	10
31....	....	....	1.96A	1.96A	2.06	.566	....	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.06N	1.82	.522	....	10
4....	....	1.87B	....	1.87B	1.91	.541	....	10
5....	....	2.03B	....	2.03B	2.03	.566	....	10
6....	....	....	1.91A	1.91A	1.86	.538	....	10
7....	....	2.13B	1.86A	2.13B	2.13	.598	....	10
8....	....	....	2.10A	2.10A	2.01	.578	....	10
11....	....	....	2.00A	2.00A	1.99	.574	....	10
12....	....	2.00B	1.95A	1.95A	1.79	.542	....	10
13....	....	1.82B	....	1.82B	1.89	.571	....	10
14....	....	....	1.83A	1.83A	1.83	.560	....	10
15....	....	1.84B	....	1.84B	1.86	.571	....	10
18....	1.80	1.80	1.78A	1.78A	1.68	.548	2	12
19....	....	....	1.52A	1.68N	1.65	.553	....	12
20....	....	....	1.55A	1.65N	1.72	.567	....	12
21....	....	....	1.53A	1.53A	1.38	.493	....	12
22....	1.36	1.42B	1.23	1.23	1.27	.462	30	42
25....	1.23	1.23	1.21	1.22@1.21	1.25	.459	125	157
26....	1.14	1.33B	1.12	1.20	1.18	.439	20	160
27....	1.20	1.22B	1.19A	1.19A	1.22	.451	4	164
28....	Exchange Closed; Thanksgiving Day							
29....	1.02	1.05	1.00	1.00	1.02	.406	89	253

SWISS FRANC OPTION ON FUTURES—PUTS

MARCH 1986 48 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	96	1.21B	96	1.13	1.14	.446	110	343
3....	1.33	1.35	1.27	1.35	1.35	.486	182	493
4....	1.12	1.13B	1.10	1.12	1.13	.446	121	629
5....	1.12	1.23B	1.12	1.12	1.12	.451	12	607
6....	1.19	1.19	1.19	1.19	1.26	.490	5	607
9....	1.33	1.33	1.33	1.33	1.30	.506	40	627
10....	1.39	1.39	1.30	1.34B	1.38	.531	28	643
11....	1.58	1.58	1.38A	1.38A	1.37	.529	30	621
12....	1.24	1.26B	1.16	1.25	1.30	.507	65	675
13....	1.14	1.24	1.14	1.24	1.27	.505	45	719
16....	1.20	1.30B	1.08A	1.08A	1.05	.488	3	722
17....	1.06	1.15	1.04A	1.15	1.17	.502	9	725
18....	1.23	1.34B	1.18A	1.30	1.33	.552	22	716
19....	1.24	1.24	1.10A	1.11	1.17	.521	156	742
20....	1.18	1.20B	1.10	1.10	1.08	.503	137	842
23....	1.00	1.10	1.00	1.10	1.14	.521	106	944
24....	....	....	1.06A	1.06A	1.06	.500	20	964
25....	Exchange Closed, Christmas							
26....	1.06	1.08B	1.04A	1.06	1.09	.518	1	945
27....	.84	.84	.75A	.75A	.73	.405	172	1048
30....	.72	.75	.71	.72@.71	.71	.391	83	1037
31....	.60	.61	.51	.57	.56	.343	288	1258

MARCH 1986 49 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	2.50	2.50	2.50	2.50	2.52	.639	1	1
5....	....	2.64B	....	2.64B	2.66	.663	....	1
6....	....	....	2.52A	2.52A	2.47	.636	....	1
7....	....	....	....	2.47N	2.80	.693	....	1
8....	....	....	2.75A	2.75A	2.67	.675	....	1
11....	....	....	2.66A	2.66A	2.62	.672	....	1
12....	....	2.65B	....	2.65B	2.41	.644	....	1
13....	....	....	....	2.41N	2.55	.671	....	1
14....	....	....	2.47A	2.47A	2.46	.661	....	1
15....	....	2.48B	....	2.48B	2.52	.672	....	1
18....	....	....	2.40A	2.40A	2.32	.651	....	1
19....	....	2.35B	2.30A	2.35B	2.29	.657	....	1
20....	....	....	2.17A	2.29N	2.39	.670	....	1
21....	....	....	2.11A	2.11A	1.96	.601	....	1
22....	1.86	2.00B	1.86	1.86	1.71	.572	2	2
25....	1.83	1.83	1.83	1.83	1.79	.57u	2	4
26....	1.64	1.87B	1.64	1.64	1.69	.560	16	20
27....	1.68	1.68	1.68	1.68	1.75	.563	4	24
28....	Exchange Closed, Thanksgiving Day							
29....	1.52	1.53	1.52	1.53	1.52	.512	5	29

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.56	1.79B	1.51A	1.75B	1.67	.560	25	54
3....	....	1.91B	....	1.88B	1.94	.609	....	54
4....	....	....	1.75A	1.75A	1.68	.562	....	54
5....	....	1.80B	....	1.68N	1.86	.568	....	54
6....	....	1.76B	....	1.76B	1.85	.607	....	54
9....	1.93	1.93	1.93	1.93	1.92	.625	2	54
10....	2.00	2.00	1.95A	1.95A	2.01	.648	20	64
11....	2.08	2.12B	2.01A	2.01A	2.00	.646	2	62
12....	1.86	....	1.86A	1.86A	1.92	.627	....	52
13....	1.85	1.85	1.73A	1.85	1.86	.625	1	53
16....	....	1.90B	1.80	1.80	1.82	.593	4	57
17....	1.60	1.74B	1.60	1.74B	1.78	.625	3	60
18....	1.85	1.86	1.80	1.81B	2.00	.672	18	46
19....	....	....	1.73A	1.73A	1.80	.645	....	46
20....	....	....	....	1.80N	1.69	.629	....	46
23....	1.71	1.78	1.70A	1.78	1.75	.648	3	48
24....	1.60	1.60	1.60	1.60	1.65	.629	1	49
25....	Exchange Closed, Christmas							
26....	....	1.73B	....	1.73B	1.73	.648	....	49
27....	1.39	1.39	1.24	1.24	1.23	.538	65	114
30....	1.25	1.25	1.20	1.20	1.19	.527	121	157
31....	1.06	1.05	.89	.96	.96	.477	259	319

SWISS FRANC OPTION ON FUTURES—PUTS

MARCH 1986 50 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	3.72	3.72	3.72	3.72	3.78	.699	100	100
22....	....	3.80B	....	3.78N	3.69	.724	....	100
23....	....	....	....	3.69N	3.74	.732	....	100
24....	....	3.80B	....	3.80B	3.84	.746	....	100
25....	....	....	3.80A	3.84N	3.91	.751	....	100
28....	....	....	3.80A	3.80A	3.71	.740	....	100
29....	....	....	3.60A	3.60A	3.35	.732	....	100
30....	....	....	....	3.35N	3.44	.750	....	100
31....	....	....	3.40A	3.40A	3.40	.745	....	100

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	3.40N	3.10	.709	....	100
4....	....	3.15B	....	3.15B	3.22	.727	....	100
5....	....	3.35B	....	3.35B	3.38	.749	....	100
6....	....	....	3.21A	3.21A	3.16	.727	....	100
7....	....	....	....	3.16N	3.55	.775	....	100
8....	....	....	3.50A	3.50A	3.41	.760	....	100
11....	....	....	3.38A	3.38A	3.36	.759	....	100
12....	....	3.40B	3.30A	3.30A	3.13	.734	....	100
13....	....	....	....	3.13N	3.29	.758	....	100
14....	....	....	3.17A	3.17A	3.21	.750	....	100
15....	....	3.25B	....	3.25B	3.26	.760	....	100
18....	....	....	3.16A	3.16A	3.05	.743	....	100
19....	....	3.08B	....	3.08B	3.05	.749	....	100
20....	....	....	2.88A	3.05N	3.15	.760	....	100
21....	....	....	2.81A	2.81A	2.64	.700	....	100
22....	....	2.70B	....	2.64N	2.46	.673	....	100
25....	....	....	....	2.46N	2.45	.673	....	100
26....	....	2.55B	....	2.45N	2.34	.656	....	100
27....	2.35	2.35	2.35	2.35	2.39	.668	2	102
28....	Exchange Closed, Thanksgiving Day							
29....	....	....	2.15A	2.15A	2.14	.628	....	102

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	2.43B	2.12A	2.43B	2.32	.667	....	102
3....	....	2.62B	....	2.62B	2.64	.713	....	102
4....	....	....	2.38A	2.38A	2.33	.670	....	102
5....	....	2.46B	....	2.33N	2.32	.677	....	102
6....	....	2.42B	....	2.42B	2.56	.712	....	102
9....	....	2.65B	....	2.65B	2.62	.730	....	102
10....	....	2.72B	....	2.72B	2.75	.750	....	102
11....	2.92	2.92	2.92	2.92	2.75	.749	2	104
12....	....	....	2.60A	2.60A	2.61	.733	....	104
13....	....	....	2.46A	2.46A	2.59	.732	....	104
16....	....	....	....	2.59N	2.31	.706	....	104
17....	....	2.40B	....	2.40B	2.51	.735	....	104
18....	2.55	2.57B	2.55	2.55	2.77	.775	2	104
19....	....	....	2.70A	2.70A	2.56	.753	1	105
20....	....	....	....	2.55N	2.43	.740	....	105
23....	....	....	....	2.43N	2.52	.758	....	105
24....	....	....	2.49A	2.49A	2.39	.743	....	105
25....	Exchange Closed, Christmas							
26....	....	2.48B	....	2.48B	2.50	.760	....	105
27....	2.00	2.00	2.00	2.00	1.91	.664	3	106
30....	....	....	1.88A	1.91N	1.79	.657	....	103
31....	1.60	1.60	1.44	1.53B	1.55	.611	39	134

JUNE 1986 40 PUTS

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	1.20	1.25	1.20	1.25	1.20	.302	10	10
13....	....	....	1.15A	1.15A	1.04	.264	....	10
16....	....	....	....	1.04N	.91	.235	....	10
17....	....	.93B	....	.93B	.99	.251	....	10
18....	....	....	....	.99N	1.02	.261	....	10
19....	....	....	....	1.02N	.98	.252	....	10
20....	....	....	.95A	.95A	.78	.204	....	10
23....	.72	.72	.70	.70	.57	.111	10	5
24....	....	....	....	.57N	.60	.112	....	5
25....	....	....	....	.60N	.50	.095	....	5
26....	....	....	....	.50N	.52	.134	....	5
27....	....	....	....	.52N	.50	.128	....	5
30....	....	....	....	.50N	.48	.136	....	5

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1986 40 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.45A	.45A	.32	.101	....	5
2....	....	.35B	....	.35B	.36	.109	....	5
3....	....	....	....	.36N	.29	.097	....	5
4....	....	....	....	.29N	.29	.102	....	5
7....	....	....	....	.29N	.31	.110	....	5
8....	....	....	....	.31N	.33	.113	....	5
9....	....	....	.30A	.33N	.28	.115	....	5
10....	....	....	....	.28N	.33	.125	....	5
11....	....	....	....	.33N	.30	.116	....	5
14....	....	....	....	.30N	.33	.120	....	5
15....	....	....	....	.33N	.32	.119	....	5
16....	....	....	....	.32N	.36	.132	....	5
17....	....	....	....	.36N	.28	.108	....	5
18....	....	....	....	.28N	.26	.103	....	5
21....	....	....	....	.26N	.27	.104	....	5
22....	....	....	....	.27N	.26	.079	....	5
23....	....	....	....	.26N	.23	.081	....	5
24....	....	....	....	.23N	.22	.086	....	5
25....	....	....	....	.22N	.23	.087	....	5
28....	....	....	....	.23N	.20	.082	....	5
29....	....	....	....	.20N	.17	.046	....	5
30....	....	....	....	.17N	.18	.050	....	5
31....	....	....	.15A	.15A	.16	.048	....	5

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.16N	.14	.040	....	5
4....	....	....	....	.14N	.14	.041	....	5
5....	....	....	....	.14N	.15	.045	....	5
6....	....	....	....	.15N	.12	.039	....	5
7....	....	....	....	.12N	.14	.049	....	5
8....	.14	.14	.14	.14	.13	.045	....	5
11....	....	....	....	.13N	.13	.044	....	5
12....	....	....	....	.13N	.11	.038	....	5
13....	....	....	....	.11N	.13	.042	....	5
14....	....	....	....	.13N	.11	.040	....	5
15....	....	....	....	.11N	.12	.041	....	5
18....	.10	.10	.10	.10	.09	.036	....	5
19....	....	....	....	.09N	.08	.036	1	5
20....	....	....	....	.08N	.08	.038	....	5
21....	....	....	....	.08N	.07	.028	....	5
22....	....	....	....	.07N	.06	.024	....	5
25....	....	....	....	.06N	.06	.023	....	5
26....	....	....	....	.06N	.05	.021	....	5
27....	....	....	....	.05N	.05	.022	....	5
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.05N	.05	.017	....	5

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.05N	.05	.020	....	5
3....	....	....	....	.05N	.06	.024	....	5
4....	.04	.05	.04	.05	.05	.019	100	105
5....	....	....	....	.05N	.04	.019	....	105
6....	....	....	....	.04N	.04	.023	....	105
9....	....	....	....	.04N	.05	.024	....	105
10....	....	....	....	.05N	.06	.026	....	105
11....	....	....	....	.06N	.04	.026	....	105
12....	....	....	....	.04N	.05	.023	....	105
13....	....	....	....	.05N	.05	.024	....	105
16....	....	....	....	.05N	.04	.019	....	105
17....	....	....	....	.04N	.04	.022	....	105
18....	....	....	....	.04N	.04	.026	....	105
19....	....	....	....	.04N	.03	.023	....	105
20....	....	....	....	.03N	.03	.021	....	105
23....	....	....	....	.03N	.02	.021	....	105
24....	....	....	....	.02N	.03	.019	....	105
25....	Exchange Closed; Christmas							
26....	....	....	....	.03N	.03	.020	....	105
27....	....	....	....	.03N	.03	.012	....	105
30....	....	....	....	.03N	.02	.010	....	105
31....	....	....	....	.02N	.01	.008	....	105

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1986 41 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	1.55	1.60	1.55	1.60	1.56	.372	10	10
13....	....	....	1.50A	1.50A	1.37	.331	....	10
16....	....	....	....	1.37N	1.21	.298	....	10
17....	....	1.25B	....	1.25B	1.30	.317	....	10
18....	....	....	....	1.30N	1.34	.329	....	10
19....	....	1.35B	....	1.34N	1.30	.318	....	10
20....	....	....	1.25A	1.25A	1.04	.264	....	10
23....	....	....	.93A	.93A	.76	.153	....	10
24....	.83	.83	.81	.81	.78	.155	10	20
25....	....	....	.70A	.70A	.66	.133	....	10
26....	.60	.60	.60	.60	.69	.173	1	11
27....	....	....	....	.69N	.67	.166	....	11
30....	....	....	....	.67N	.66	.176	....	11

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.60A	.60A	.44	.134	....	11
2....	....	.48B	....	.48B	.50	.144	....	11
3....	....	....	....	.50N	.41	.129	....	11
4....	....	....	....	.41N	.41	.136	....	11
7....	....	....	....	.41N	.44	.145	....	11
8....	....	....	....	.44N	.45	.148	....	11
9....	....	....	....	.45N	.40	.151	....	11
10....	....	....	....	.40N	.46	.164	....	11
11....	....	....	....	.46N	.42	.153	....	11
14....	....	....	....	.42N	.46	.158	....	11
15....	....	....	....	.46N	.45	.157	....	11
16....	.50	.50	.50	.50	.52	.173	5	16
17....	....	....	....	.52N	.40	.144	....	16
18....	....	....	....	.40N	.38	.137	....	16
21....	....	....	....	.38N	.38	.139	....	16
22....	....	....	....	.38N	.37	.112	....	16
23....	....	....	....	.37N	.33	.115	....	16
24....	....	....	....	.33N	.33	.122	....	16
25....	....	....	....	.33N	.35	.122	....	16
28....	....	....	....	.35N	.30	.116	....	16
29....	....	....	....	.30N	.25	.072	....	16
30....	.22	.22	.21	.21	.27	.079	20	36
31....	.20	.23	.20	.23	.24	.076	40	76

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.23	.23	.23	.23	.22	.064	10	86
4....	.21	.21	.20	.20	.23	.066	35	121
5....	....	....	....	.23N	.25	.071	....	121
6....	.25	.25	.25	.25	.20	.063	10	121
7....	....	....	....	.20N	.23	.076	....	121
8....	.25	.25	.23A	.23A	.23	.072	10	111
11....	.25	.25	.25	.25	.21	.071	5	111
12....	.20	.20	.20	.20	.17	.063	5	101
13....	.20	.20	.20	.20	.20	.068	5	101
14....	.20	.20	.19A	.20	.18	.065	5	96
15....	.18	.18	.18	.18	.19	.066	5	91
18....	.17	.17	.17	.17	.18	.059	5	81
19....	.15	.15	.15	.15	.14	.060	1	80
20....	....	....	.13A	.14N	.14	.063	....	80
21....	....	....	....	.14N	.11	.047	....	80
22....	....	....	....	.11N	.10	.041	....	80
25....	....	....	....	.10N	.10	.040	....	80
26....	.09	.09	.09	.09	.09	.037	5	75
27....	.10	.10	.10	.10	.08	.039	5	75
28....	Exchange Closed; Thanksgiving Day							
29....	.08	.08	.08	.08	.08	.031	5	75

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1986 41 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.07	.13	.07	.10	.08	.035	110	170
3....	.10	.10	.10	.10	.11	.042	1	171
4....	.08	.08	.08	.08	.09	.035	1	170
5..	.09	.09	.07	.07	.07	.035	2	168
6....	.10	.10	.10	.10	.08	.040	1	167
9....	.10	.10	.10	.10	.09	.042	12	178
10....	.08	.10	.09	.10	.09	.046	3	165
11....	.10	.10	.10	.10	.07	.046	2	167
12....	.11	.11	.10A	.10A	.08	.042	2	165
13....	.10	.10	.10	.10	.09	.042	1	164
16....	.10	.10	.10	.10	.07	.035	1	164
17....	.08	.08	.06	.06	.06	.039	3	164
18....	.10	.10	.05	.05	.06	.046	1	164
19....	....	....	....	.08N	.06	.041	5	159
20....	....	....	....	.06N	.05	.038	....	159
23....	....	....	....	.05N	.05	.039	....	159
24....	....	....	....	.05N	.05	.035	....	159
25....	Exchange Closed; Christmas							
26....	....	....	....	.06N	.05	.037	....	159
27....	.03	.03	.03	.03	.04	.023	11	157
30....	....	...	....	.04N	.03	.021	....	157
31....	.02	.02	.02	.02	.02	.016	100	257

JUNE 1986 42 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	2.00	2.05	2.00	2.05	1.98	.445	10	10
13....	....	....	1.88A	1.88A	1.75	.402	....	10
16....	....	....	....	1.75N	1.56	.367	....	10
17....	....	1.58B	....	1.58B	1.67	.387	....	10
18....	....	....	....	1.67N	1.72	.400	....	10
19....	....	....	....	1.72N	1.67	.388	....	10
20....	1.55	1.55	1.55	1.55	1.38	.329	155	165
23....	1.15	1.15	1.04	1.04	.99	.203	135	75
24....	.95	1.14	.95	1.08A	1.01	.205	20	75
25....	1.03	1.05	1.03	1.05	.90	.179	20	55
26....	....	....	....	.90N	.91	.218	....	55
27....	....	....	.90A	.90A	.87	.210	....	55
30....	....	....	....	.87N	.88	.221	....	55

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.80A	.80A	.55	.173	....	55
2....	....	.64B	....	.64B	.68	.184	....	55
3....	....	....	.57A	.57A	.56	.167	....	55
4....	....	....	.55A	.58N	.56	.175	....	55
7....	.55	.55	.55	.55	.60	.186	1	55
8....	....	....	....	.60N	.62	.190	....	55
9....	....	....	.60A	.62N	.56	.193	....	55
10....	....	....	....	.56N	.65	.208	....	55
11....	....	....	....	.65N	.59	.195	....	55
14....	....	....	....	.59N	.64	.201	....	55
15....	....	....	.63A	.64N	.64	.201	....	55
16....	.70	.70	.70	.70	.72	.219	5	55
17....	....	....	.70A	.70A	.58	.185	....	55
18....	....	....	....	.58N	.53	.177	....	55
21....	....	....	....	.53N	.55	.179	....	55
22....	....	....	....	.55N	.54	.153	....	55
23....	....	....	.52A	.54N	.48	.156	....	55
24....	....	....	....	.48N	.47	.165	....	55
25....	....	....	....	.47N	.50	.166	....	55
28....	.46	.46	.46	.46	.44	.158	5	60
29....	....	....	.41A	.41A	.37	.108	....	60
30....	.34	.34	.34	.34	.40	.117	20	70
31....	.33	.40	.33	.40	.37	.113	45	95

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1986 42 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.35A	.37N	.33	.097	....	95
4....	.30	.32	.30	.32	.34	.100	45	125
5....	....	....	....	.34N	.36	.107	....	125
6....	.35	.35	.35	.35	.31	.097	10	125
7....	.31	.31	.31	.31	.36	.117	10	115
8....	.32	.32	.32	.32	.34	.109	5	110
11....	.32	.35	.32	.35	.32	.107	15	110
12....	.30	.30	.30	.30	.27	.096	5	108
13....	.30	.30	.30	.30	.30	.104	5	113
14....	.30	.30	.30	.30	.28	.099	5	108
15....	.31	.31	.31	.31	.28	.101	....	108
18....	.27	.27	.27	.27	.23	.092	10	100
19....	.20	.20	.20	.20	.22	.093	5	100
20....	....	....	....	.22N	.23	.087	....	100
21....	....	....	....	.23N	.19	.076	....	100
22....	....	....	.14A	.19N	.17	.067	....	100
25....	....	....	.16A	.16A	.16	.066	....	100
26....	.20	.20	.20	.20	.16	.061	5	95
27....	.20	.20	.20	.20	.14	.064	5	95
28....	Exchange Closed; Thanksgiving Day							
29....	.15	.15	.15	.15	.13	.052	5	95

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.22	.22	.16A	.21	.14	.059	10	85
3....	.20	.20	.20	.20	.17	.069	1	86
4....	.10	.10	.10	.10	.14	.058	....	85
5....	.14	.15	.14	.15	.12	.058	2	85
6....	.20	.20	.20	.20	.14	.066	2	84
9....	.16	.16	.15	.15	.15	.070	12	84
10....	.15	.15	.15	.15	.16	.076	3	81
11....	.13	.13	.13	.13	.13	.075	2	81
12....	.21	.21	.17A	.17A	.15	.070	2	81
13....	.20	.20	.20	.20	.15	.070	1	81
16....	.15	.15	.15	.15	.12	.059	1	81
17....	.12	.12	.11	.11	.13	.066	3	81
18....	.20	.20	.14	.14	.14	.076	6	81
19....	....	....	....	.14N	.11	.069	....	81
20....	....	....	....	.11N	.10	.064	....	81
23....	....	....	....	.10N	.09	.066	....	81
24....	....	....	....	.09N	.11	.061	....	81
25....	Exchange Closed; Christmas							
26....	....	....	....	.11N	.10	.063	....	81
27....	.10	.10	.10	.10	.07	.042	11	79
30....	....	....	....	.07N	.06	.039	....	79
31....	....	....	....	.06N	.04	.031	....	79

JUNE 1986 43 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	1.90	1.90	1.90	1.90	1.75	.399	125	125
23....	1.50	1.50	1.32	1.48	1.27	.260	85	106
24....	1.44	1.44	1.33	1.33	1.30	.262	25	120
25....	1.33	1.33	1.33	1.33	1.05	.232	15	105
26....	....	....	....	1.05N	1.18	.267	....	105
27....	....	....	1.17A	1.17A	1.13	.258	....	105
30....	....	....	....	1.13N	1.15	.271	....	105

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.06A	1.05A	.76	.218	....	105
2....	....	.85B	....	.85B	.89	.229	....	105
3....	....	....	....	.89N	.74	.210	....	105
4....	....	....	....	.74N	.75	.219	....	105
7....	....	....	....	.75N	.82	.232	....	105
8....	....	....	....	.82N	.84	.236	....	105
9....	....	....	.80A	.84N	.77	.240	....	105
10....	....	.78B	....	.78B	.88	.257	....	105
11....	....	....	.85A	.85A	.80	.243	....	105
14....	....	....	....	.80N	.86	.250	....	105
15....	....	....	.85A	.86N	.87	.250	....	105
16....	.90	.95	.90	.95	.97	.270	10	110
17....	....	....	.83A	.83A	.78	.232	5	110
18....	....	....	....	.78N	.73	.223	....	110
21....	....	....	....	.73N	.75	.228	....	110
22....	....	....	....	.75N	.73	.201	....	110
23....	....	....	....	.73N	.66	.206	....	110
24....	....	....	....	.68N	.67	.216	....	110
25....	....	....	.62A	.67N	.71	.217	....	110
28....	.63	.63	.63	.63	.63	.208	5	115
29....	....	....	.58A	.58A	.54	.154	....	115
30....	.52	.52	.52	.52	.57	.165	20	135
31....	.48	.52	.48	.52	.53	.160	40	165

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1986 43 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.52A	.53N	.48	.140	....	165
4....	.43	.45	.43	.45	.48	.144	70	190
5....	....	....	....	.48N	.52	.154	....	190
6....	.50	.50	.48A	.50	.46	.140	10	180
7....	.46	.46	.46	.46	.53	.166	10	170
8....	.45	.45	.45	.45	.51	.157	10	160
11....	.51	.51	.50A	.51	.47	.155	10	150
12....	.51	.51	.47A	.47A	.41	.140	10	140
13....	.45	.45	.45	.45	.46	.150	5	140
14....	.43	.43	.43	.43	.42	.145	5	140
15....	.45	.45	.45	.45	.43	.147	10	135
18....	.45	.45	.42A	.45	.37	.136	5	130
19....	.43	.43	.40A	.40A	.33	.137	5	130
20....	....	....	....	.33N	.35	.142	....	130
21....	....	....	....	.35N	.30	.114	....	130
22....	....	....	....	.30N	.27	.102	....	130
25....	....	....	.26A	.26A	.26	.101	....	130
26....	.25	.25	.25	.25	.24	.094	5	130
27....	.20	.22B	.20	.22B	.25	.096	5	130
28....	Exchange Closed; Thanksgiving Day							
29....	.22	.28	.22	.28	.21	.082	6	130

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.24	.24	.17	.17	.23	.082	10	125
3....	....	....	....	.23N	.28	.106	....	125
4....	....	....	.26A	.26A	.22	.091	....	125
5....	.21	.21	.21	.21	.20	.091	1	124
6....	.22	.22	.22	.22	.22	.103	1	124
9....	.25	.25	.25	.25	.25	.108	1	124
10....	.25	.25	.25	.25	.26	.117	3	124
11....	.30	.30	.30	.30	.26	.116	2	125
12....	.28	.28	.28	.28	.24	.108	2	125
13....	.30	.30	.28A	.28A	.26	.109	1	125
16....	.23	.24	.23	.24	.21	.094	2	124
17....	.25	.25	.19	.19	.21	.104	4	123
18....	.25	.25	.23	.24	.23	.119	6	123
19....	.19	.19	.18	.18	.19	.108	1	123
20....	.22	.22	.22	.22	.17	.102	2	123
23....	.16	.16	.16	.16	.17	.105	1	123
24....	.20	.20	.20	.20	.18	.097	1	122
25....	Exchange Closed; Christmas							
26....	....	....	....	.18N	.17	.101	....	122
27....	.18	.18	.18	.18	.13	.070	1	120
30....	....	....	....	.13N	.11	.066	....	120
31....	....	....	....	.11N	.08	.053	....	120

JUNE 1986 44 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	2.60	2.60	2.60	2.60	2.50	.510	120	120
17....	2.70	2.70	2.70	2.70	2.63	.532	100	120
18....	....	2.64B	....	2.64B	2.70	.545	....	120
19....	....	....	....	2.70N	2.64	.533	....	120
20....	2.42	2.42	2.42	2.42	2.21	.471	35	155
23....	1.85	1.85	1.85	1.85	1.61	.322	140	155
24....	....	....	....	1.61N	1.62	.325	15	135
25....	....	....	....	1.62N	1.46	.292	....	120
26....	....	....	1.40A	1.46N	1.48	.319	....	120
27....	1.48	1.48	1.47A	1.48	1.43	.310	1	121
30....	....	....	....	1.43N	1.45	.325	....	121

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1986 44 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.35A	1.35A	1.06	.264	....	121
2....	1.05	1.10	1.05	1.10	1.15	.279	10	126
3....	....	....	....	1.15N	.99	.258	....	126
4....	....	....	....	.99N	1.01	.268	....	126
7....	....	....	....	1.01N	1.06	.283	....	126
8....	....	....	....	1.06N	1.10	.288	....	126
9....	....	....	1.05A	1.10N	1.03	.292	....	126
10....	1.01	1.04B	1.01	1.01	1.16	.311	1	126
11....	1.12	1.12	1.12	1.12	1.06	.295	1	127
14....	....	....	....	1.06N	1.14	.304	....	127
15....	....	....	....	1.14N	1.14	.303	....	127
16....	1.20	1.30	1.20	1.30	1.26	.326	10	127
17....	1.21	1.21	1.20A	1.20A	1.04	.284	1	127
18....	....	....	....	1.04N	.98	.274	....	127
21....	....	....	....	.98N	1.01	.278	....	127
22....	.95	.95	.95	.95	1.00	.256	5	122
23....	....	....	....	1.00N	.92	.261	....	122
24....	....	.93B	....	.93B	.92	.273	....	122
25....	....	....	.88A	.92N	.97	.275	....	122
28....	.90	.90	.90	.90	.87	.265	5	117
29....	....	....	.80A	.80A	.78	.210	....	117
30....	.72	.72	.72	.72	.79	.223	20	137
31....	.66	.75	.68	.75	.75	.217	45	147

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.74A	.75N	.68	.193	....	147
4....	.64	.66	.64	.66	.68	.198	40	156
5....	....	.69B	....	.69B	.75	.211	10	156
6....	.70	.70	.70	.70	.67	.194	10	147
7....	.65	.65	.65	.65	.78	.225	10	147
8....	.70	.70	.69	.69	.71	.214	31	158
11....	.70	.70	.70	.70	.67	.212	10	148
12....	.70	.70	.68A	.68A	.60	.195	5	143
13....	.70	.70	.64A	.64A	.66	.207	5	148
14....	.65	.65	.63A	.65	.62	.201	5	148
15....	.60	.60	.60	.60	.63	.204	5	143
18....	.65	.65	.60	.60	.55	.190	6	134
19....	.57	.57	.53A	.57	.51	.192	5	133
20....	....	....	....	.51N	.53	.199	....	133
21....	....	....	.50A	.53N	.46	.154	....	133
22....	.39	.39	.39	.39	.40	.148	20	153
25....	.39	.39	.39	.39	.39	.147	1	154
26....	.38	.37	.36	.37	.37	.138	6	154
27....	.35	.35	.35	.35	.37	.144	5	154
28....	Exchange Closed; Thanksgiving Day							
29....	.38	.38	.35	.35	.34	.123	6	154

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.25	.45	.25	.45	.35	.136	10	149
3....	....	.40B	....	.40B	.42	.155	....	149
4....	....	....	.38A	.38A	.35	.135	....	149
5....	.38	.38	.38	.38	.32	.136	1	148
6....	.38	.38	.38	.38	.36	.151	1	148
9....	.39	.39	.39	.39	.38	.159	1	148
10....	.40	.40	.38	.38	.41	.170	2	148
11....	.40	.44B	.40	.44B	.42	.168	3	148
12....	.40	.40	.40	.40	.38	.159	2	148
13....	.40	.40	.40	.40	.40	.160	1	148
16....	.47	.47	.36	.36	.33	.141	2	148
17....	.35	.35	.30	.31	.34	.154	7	149
18....	.34	.36	.34	.36	.37	.173	6	148
19....	.33	.33	.30	.31	.31	.160	8	147
20....	.31	.31	.31	.31	.28	.152	1	142
23....	.29	.29	.29	.29	.28	.157	1	142
24....	.32	.32	.32	.32	.29	.147	1	142
25....	Exchange Closed; Christmas							
26....	....	....	....	.29N	.29	.152	....	142
27....	.25	.25	.25	.25	.21	.110	1	137
30....	....	....	....	.21N	.19	.104	....	137
31....	....	....	....	.19N	.14	.087	....	136

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1986 45 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	2.98	2.98	2.87	2.87	2.74	.542	10	10
23....	....	....	2.25A	2.25A	2.01	.389	....	5
24....	....	....	....	2.01N	2.01	.392	....	5
25....	....	....	1.91A	1.91A	1.82	.356	....	5
26....	....	....	1.75A	1.82N	1.85	.375	....	....
30....	....	....	1.80A	1.85N	1.83	.381	....	....

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.40	1.40	1.35	1.35	1.47	.332	2	2
3....	....	....	....	1.47N	1.28	.309	....	2
4....	....	....	....	1.28N	1.30	.320	....	2
7....	....	....	....	1.30N	1.39	.337	....	2
8....	....	....	....	1.39N	1.42	.342	....	2
9....	1.35	1.35	1.35	1.35	1.36	.347	75	76
10....	....	....	....	1.36N	1.50	.367	....	76
11....	....	....	1.45A	1.45A	1.40	.351	....	76
14....	....	....	....	1.40N	1.47	.360	....	76
15....	....	....	1.42A	1.47N	1.47	.359	....	76
16....	1.50	1.61B	1.50	1.61B	1.62	.384	10	76
17....	....	....	1.35A	1.35A	1.35	.339	....	76
18....	....	....	....	1.35N	1.29	.329	....	76
21....	1.28	1.28	1.28	1.28	1.32	.333	1	76
22....	1.25	1.25	1.25	1.25	1.30	.317	5	76
23....	....	....	....	1.30N	1.23	.323	....	76
24....	....	1.25B	....	1.25B	1.23	.336	....	76
25....	....	....	1.20A	1.23N	1.30	.337	....	76
28....	1.20	1.20	1.16	1.16	1.17	.327	5	76
29....	....	....	1.09A	1.09A	1.02	.274	....	76
30....	.98	1.00	.98	1.00	1.08	.290	25	76
31....	.95	1.01	.95	1.01	1.03	.283	50	94

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.96A	1.03N	.93	.255	....	94
4....	.89	.94	.89	.94	.93	.262	40	134
5....	....	.99B	....	.99B	1.01	.276	....	134
6....	.95	.95	.92	.92	.91	.257	11	125
7....	.86	.87B	.85A	.87B	1.04	.294	11	126
8....	.98	1.00	.98	1.00	.98	.281	11	137
11....	1.00	1.00	1.00	1.00	.94	.279	5	137
12....	.92	.95B	.92	.92	.85	.259	2	137
13....	.87	.93	.87	.90A	.92	.274	10	137
14....	.90	.90	.87A	.87A	.87	.266	5	137
15....	.93	.93	.93	.93	.89	.270	5	132
18....	.85	.85	.85	.85	.80	.255	5	122
19....	.70	.73B	.70	.73B	.74	.257	2	124
20....	....	....	....	.74N	.76	.265	....	124
21....	.68	.68	.68	.68	.68	.223	1	125
22....	.58	.58	.57	.57	.59	.204	23	126
25....	....	....	....	.59N	.59	.204	....	126
26....	.52	.52	.52	.52	.55	.193	5	126
27....	.50	.50	.50	.50	.55	.200	5	126
28....	Exchange Closed; Thanksgiving Day							
29....	.55	.60	.55	.55A	.48	.175	6	115

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1986 45 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.55	.55	.50	.50	.53	.191	10	108
3....	....	.60B	....	.60B	.61	.215	....	108
4....	.51	.51	.51	.51	.52	.191	3	108
5....	....	....	....	.52N	.49	.191	....	108
6....	.58	.58	.58	.58	.55	.211	1	109
9....	.55	.55	.55	.55	.57	.221	1	109
10....	.58	.58	.58	.58	.61	.234	2	107
11....	.64	.64	.64	.64	.62	.233	2	109
12....	.59	.59	.59	.59	.57	.221	2	109
13....	.55	.55	.55	.55	.60	.223	1	109
16....	.62	.62	.50	.50	.49	.200	9	109
17....	.52	.54	.50	.52A	.53	.216	4	109
18....	.52	.62	.52	.62	.58	.240	8	109
19....	.52	.52	.50	.50	.50	.224	12	119
20....	.50	.50	.50	.50	.46	.214	1	118
23....	.42	.45	.42	.45	.47	.221	2	118
24....	.50	.50	.50	.50	.45	.209	1	118
25....	Exchange Closed; Christmas							
26....	.46	.46	.45	.45	.46	.216	2	117
27....	.40	.40	.40	.40	.34	.163	1	114
30....	.30	.30	.30	.30	.30	.155	1	114
31....	.25	.25	.25	.25	.24	.132	1	114

JUNE 1986 46 PUTS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	1.80	1.80	1.80	1.80	1.80	.399	5	5
9....	....	....	1.75A	1.80N	1.73	.404	....	5
10....	1.74	1.77B	1.74	1.77B	1.90	.425	20	25
11....	....	....	1.82A	1.82A	1.78	.408	....	25
14....	....	....	....	1.78N	1.87	.418	....	25
15....	....	....	1.85A	1.87N	1.87	.418	....	25
16....	1.94	2.01	1.94	2.01	2.05	.443	10	25
17....	....	....	1.84A	1.84A	1.73	.397	....	25
18....	....	....	1.72A	1.72A	1.65	.386	....	25
21....	....	....	....	1.65N	1.69	.391	....	25
22....	....	....	....	1.69N	1.67	.381	....	25
23....	....	....	1.65A	1.67N	1.59	.388	....	25
24....	....	1.65B	....	1.65B	1.60	.402	....	25
25....	....	....	....	1.60N	1.67	.404	....	25
28....	1.55	1.55	1.53	1.53	1.54	.393	15	35
29....	....	....	....	1.54N	1.35	.346	....	35
30....	1.33	1.33	1.33	1.33	1.43	.363	10	45
31....	1.30	1.32	1.27A	1.32	1.37	.356	25	65

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.28A	1.37N	1.23	.324	....	65
4....	1.22	1.24	1.22	1.22	1.27	.333	25	90
5....	1.31	1.31	1.31	1.31	1.35	.349	30	120
6....	1.24	1.24	1.23A	1.23A	1.24	.328	10	110
7....	1.20	1.20	1.20	1.20	1.41	.368	10	100
8....	....	....	1.33A	1.33A	1.32	.355	....	100
11....	....	....	....	1.32N	1.27	.353	....	100
12....	1.27	1.30B	1.25	1.25	1.16	.331	10	90
13....	1.22	1.25	1.22	1.25	1.25	.348	6	91
14....	1.20	1.20	1.20	1.20	1.17	.339	5	91
15....	1.15	1.20	1.15	1.20	1.21	.344	8	94
18....	1.11	1.11	1.11	1.11	1.08	.327	1	94
19....	....	....	....	1.08N	1.03	.330	....	94
20....	1.05	1.05	1.02A	1.05	1.06	.339	5	99
21....	....	....	.95A	.95A	.92	.292	....	99
22....	.92	.94	.92	.93	.84	.270	5	98
25....	....	....	....	.84N	.84	.270	....	98
26....	.90	.90	.80A	.80A	.78	.258	5	93
27....	.70	.75	.70	.75	.79	.266	10	98
28....	Exchange Closed; Thanksgiving Day							
29....	.75	.75	.75	.75	.70	.237	6	98

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1986 46 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.78	.90	.78	.88A	.77	.257	10	93
3....	....	.86B	....	.86B	.87	.285	....	93
4....	....	....	.82A	.82A	.76	.257	....	93
5....	....	.80B	....	.76N	.71	.257	....	93
6....	....	.74B	....	.74B	.80	.281	....	93
9....	....	....	....	.80N	.84	.293	....	93
10....	.89	.89	.89	.89	.90	.308	2	93
11....	1.00	1.00	.95A	.95A	.90	.307	2	95
12....	.86	.86	.80A	.86	.83	.294	2	94
13....	.80	.80	.78A	.80	.86	.297	2	93
16....	.90	.90	.85	.85	.73	.270	7	93
17....	.77	.80	.73A	.75	.78	.289	5	93
18....	.82	.85	.82	.83	.85	.317	8	93
19....	.75	.75	.75	.75	.75	.299	2	88
20....	.77	.77	.76	.76	.71	.288	21	103
23....	....	....	.36A	.71N	.73	.296	....	103
24....	....	....	....	.73N	.70	.282	....	103
26....	....	....	....	.70N	.71	.291	....	103
27....	.55	.61	.55	.61	.52	.227	5	96
30....	....	....	....	.52N	.48	.219	....	96
31....	....	....	....	.48N	.40	.191	....	96

JUNE 1986 47 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.20	2.20	2.20	2.20	2.05	.419	5	5
4....	....	....	....	2.05N	2.11	.432	....	5
7....	....	2.15B	....	2.15B	2.17	.451	....	5
8....	....	2.22B	....	2.22B	2.25	.457	....	5
9....	....	....	2.20A	2.25N	2.18	.462	....	5
10....	....	2.22B	....	2.22B	2.38	.484	....	5
11....	....	....	2.30A	2.30A	2.25	.466	....	5
14....	....	....	....	2.25N	2.35	.477	....	5
15....	....	....	....	2.35N	2.34	.477	....	5
16....	2.40	2.60	2.40	2.60	2.56	.503	9	14
17....	2.18	2.18	2.17A	2.18	2.18	.456	9	23
18....	....	....	2.16A	2.16A	2.09	.445	....	23
21....	....	....	....	2.09N	2.13	.450	....	23
22....	2.05	2.05	2.05	2.05	2.09	.448	5	18
23....	....	....	....	2.09N	2.03	.454	....	18
24....	2.10	2.12	2.10	2.12@.11	2.05	.469	4	14
25....	....	....	2.04A	2.05N	2.12	.471	4	14
28....	2.05	2.05	2.05	2.05	1.98	.461	5	15
29....	....	....	....	1.98N	1.76	.421	....	15
30....	1.75	1.75	1.75	1.75	1.85	.439	5	20
31....	1.72	1.72	1.72	1.72	1.79	.432	....	20

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.74	1.80B	1.74	1.74	1.62	.399	1	21
4....	....	1.63B	....	1.63B	1.67	.408	....	21
5....	....	1.77B	....	1.77B	1.77	.426	....	21
6....	1.60	1.60	1.60	1.60	1.64	.404	....	21
7....	1.55	1.66B	1.55	1.66B	1.84	.447	20	40
8....	1.72	1.72	1.72	1.72	1.75	.433	5	45
11....	1.70	1.70	1.70	1.70	1.69	.432	5	50
12....	1.59	1.70B	1.59	1.60B	1.55	.408	5	55
13....	....	....	....	1.55N	1.66	.426	....	55
14....	....	....	1.60A	1.60A	1.57	.417	....	55
15....	....	1.58B	....	1.58B	1.62	.423	....	55
18....	1.60	1.60	1.60	1.60	1.48	.405	1	56
19....	1.39	1.45B	1.39	1.45B	1.41	.408	7	63
20....	1.44	1.44	1.40A	1.44	1.45	.4'8	1	63
21....	....	....	1.30A	1.37A	1.27	.368	....	63
22....	....	....	....	1.27N	1.16	.343	....	63
25....	....	....	....	1.16N	1.16	.344	....	63
26....	1.15	1.20	1.15	1.20	1.09	.331	5	58
27....	1.10	1.10	1.10	1.10	1.12	.341	6	54
28....	Exchange Closed; Thanksgiving Day							
29....	1.10	1.10	1.06A	1.06A	.99	.307	1	53

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1986 47 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.05	1.17	.90	1.06	1.08	.331	24	57
3....	1.20	1.20	1.20	1.20	1.22	.362	6	63
4....	1.10	1.10	1.10	1.10	1.08	.331	2	57
5....	....	1.12B	....	1.08N	1.02	.332	....	57
6....	....	1.05B	....	1.05B	1.13	.359	....	57
9....	....	....	....	1.13N	1.18	.372	....	57
10....	1.22	1.22	1.22	1.22	1.23	.390	1	56
11....	1.30	1.39B	1.30	1.30	1.27	.389	1	56
12....	1.27	1.27	1.16A	1.16A	1.18	.375	1	56
13....	1.13	1.13	1.13	1.13	1.22	.378	1	54
16....	1.23	1.23	1.15	1.18	1.03	.349	15	42
17....	1.05	1.08	1.05	1.08	1.11	.370	224	241
18....	1.15	1.15	1.15	1.15	1.21	.401	11	241
19....	....	....	1.17A	1.17A	1.09	.381	....	241
20....	1.04	1.04	1.04	1.04	1.04	.369	6	242
23....	....	....	....	1.04N	1.07	.379	....	242
24....	....	....	....	1.07N	1.03	.364	....	242
25....	Exchange Closed; Christmas							
26....	....	....	....	1.03N	1.04	.374	....	242
27....	....	....	.82A	.82A	.79	.303	....	241
30....	....	....	.75A	.75A	.72	.294	....	241
31....	.58	.58	.58	.58	.61	.261	20	261

JUNE 1986 48 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	2.81	2.81	2.81	2.81	2.94	.541	5	5
11....	....	....	2.80A	2.80A	2.77	.524	....	5
14....	....	....	....	2.77N	2.88	.535	....	5
15....	....	....	2.85A	2.88N	2.88	.535	....	5
16....	3.00	3.00	3.00	3.00	3.12	.561	5	10
17....	....	....	2.95A	2.95A	2.70	.514	....	10
18....	....	....	2.65A	2.65A	2.60	.503	....	10
21....	....	....	....	2.60N	2.64	.509	....	10
22....	....	....	....	2.64N	2.61	.514	....	10
23....	....	....	2.60A	2.61N	2.55	.521	....	10
24....	....	2.60B	....	2.60B	2.58	.536	....	10
25....	....	....	....	2.58N	2.66	.538	....	10
28....	....	....	2.58A	2.58A	2.50	.528	....	10
29....	....	....	....	2.50N	2.23	.498	....	10
30....	....	....	....	2.23N	2.34	.516	....	10
31....	2.17	2.17	2.17	2.17	2.28	.510	5	15

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.26A	2.28N	2.08	.476	....	15
4....	....	....	....	2.08N	2.14	.486	....	15
5....	....	2.25B	....	2.25B	2.26	.504	....	15
6....	1.90	2.07B	1.90	2.07B	2.09	.481	10	25
7....	2.04	2.25B	2.04	2.25B	2.35	.525	30	55
8....	2.28	2.28	2.26A	2.28	2.26	.511	5	60
11....	2.20	2.20	2.20	2.20	2.16	.511	15	75
12....	2.07	2.20B	2.07	2.08B	2.01	.487	5	80
13....	....	2.04B	....	2.04B	2.14	.506	....	80
14....	2.10	2.10	2.04	2.04	2.05	.497	50	130
15....	....	2.07B	....	2.07B	2.10	.503	....	130
18....	2.10	2.10	2.09A	2.10	1.93	.485	1	131
19....	1.80	1.90B	1.80	1.90B	1.87	.489	1	132
20....	....	1.95B	1.85A	1.95B	1.94	.499	....	132
21....	....	....	1.73A	1.73A	1.70	.447	....	132
22....	....	....	....	1.70N	1.57	.422	....	132
25....	....	....	....	1.57N	1.56	.423	....	132
26....	1.55	1.55	1.55	1.55	1.47	.409	10	132
27....	1.50	1.50	1.45	1.45	1.51	.420	50	82
28....	Exchange Closed; Thanksgiving Day							
29....	1.40	1.40	1.40	1.40	1.35	.384	6	87

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1986 48 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.26	1.52B	1.26	1.50	1.47	.410	45	112
3....	....	1.62B	....	1.62B	1.64	.444	....	112
4....	....	....	1.52A	1.52A	1.46	.411	....	112
5....	1.48	1.53B	1.48	1.48	1.40	.412	10	102
6....	1.53	1.53	1.53	1.53	1.54	.441	1	102
9....	....	....	....	1.54N	1.61	.456	....	102
10....	1.63	1.63	1.60A	1.63	1.70	.474	100	202
11....	1.88	1.88	1.88	1.88	1.71	.473	105	307
12....	1.55	1.61	1.55	1.61	1.62	.459	26	287
13....	....	....	1.59A	1.62N	1.66	.462	....	287
16....	1.80	1.60	1.60	1.60	1.44	.432	70	307
17....	....	1.48B	....	1.48B	1.54	.455	....	307
18....	....	1.55B	....	1.55B	1.68	.488	....	307
19....	....	....	1.47A	1.49A	1.53	.467	....	307
20....	....	....	....	1.53N	1.47	.455	....	307
23....	1.45	1.45	1.45	1.45	1.52	.467	1	307
24....	1.52	1.52	1.52	1.52	1.45	.451	....	307
25....	Exchange Closed; Christmas							
26....	1.45	1.45	1.45	1.45	1.47	.462	2	306
27....	1.35	1.36	1.16	1.17A@.16	1.14	.388	1	306
30....	1.15	1.15	1.15	1.15	1.07	.377	7	307
31....	1.00	1.00	.88	.88	.91	.341	3	308

JUNE 1986 49 PUTS

IN OCTOBER 1985

10....	3.50	3.50	3.50	3.50	3.55	.507	5	5
11....	....	....	3.40A	3.40A	3.38	.580	....	5
14....	....	....	....	3.38N	3.50	.591	....	5
15....	....	....	....	3.50N	3.50	.591	....	5
16....	....	3.70B	....	3.70B	3.78	.617	....	5
17....	....	....	3.58A	3.58A	3.29	.571	....	5
18....	....	....	3.25A	3.25A	3.17	.580	....	5
21....	....	....	3.15A	3.17N	3.23	.566	....	5
22....	....	....	....	3.23N	3.23	.579	....	5
23....	....	....	3.17A	3.23N	3.14	.586	....	5
24....	....	3.20B	....	3.20B	3.20	.600	....	5
25....	....	....	3.17A	3.20N	3.36	.603	....	5
28....	....	....	3.28A	3.28A	3.10	.594	....	5
29....	....	....	3.08A	3.08A	2.80	.573	....	5
30....	....	....	....	2.80N	2.93	.591	....	5
31....	....	....	2.75A	2.75A	2.86	.585		5

IN NOVEMBER

1....	....	....	2.85A	2.86N	2.62	.552	....	5
4....	2.63	2.65B	2.63	2.65B	2.70	.562	5	10
5....	....	2.80B	....	2.80B	2.82	.580	....	10
6....	2.62	2.62	2.62	2.62	2.64	.558	10	20
7....	2.10	2.10	2.10	2.10	2.93	.602	10	30
8....	2.90	2.90	2.83A	2.90	2.82	.588	20	40
11....	2.78	2.78	2.78	2.78	2.75	.588	10	50
12....	2.80	2.80	2.72A	2.72A	2.56	.565	5	55
13....	....	....	....	2.56N	2.72	.583	....	55
14....	....	....	....	2.72N	2.61	.575	....	55
15....	....	2.66B	....	2.66B	2.68	.581	....	55
18....	2.70	2.70	2.59A	2.59A	2.49	.564	1	56
19....	....	....	2.45A	2.49N	2.43	.568	....	56
20....	....	2.45B	2.38A	2.45B	2.50	.578	....	56
21....	....	....	2.25A	2.25A	2.22	.527	....	56
22....	....	....	....	2.22N	2.04	.501	....	56
25....	....	....	....	2.04N	2.04	.503	....	56
26....	2.08	2.08	2.08	2.08	1.95	.489	5	51
27....	2.00	2.00	2.00	2.00	2.00	.500	105	151
28....	Exchange Closed; Thanksgiving Day							
29....	1.90	1.90	1.88A	1.88A	1.80	.464	6	151

SWISS FRANC OPTION ON FUTURES—PUTS

JUNE 1986 49 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.90	2.05	1.90	2.05	1.95	.492	10	146
3....	....	2.15B	....	2.15B	2.17	.526	....	146
4....	....	....	2.00A	2.00A	1.94	.493	....	146
5....	....	2.03B	....	1.94N	1.89	.495	....	146
6....	2.00	2.00	2.00	2.00	2 06	.524	....	146
9....	....	....	....	2.08N	2.14	.539	5	141
10....	....	....	....	2.14N	2.25	.558	....	141
11....	....	2.32B	....	2.32B	2.27	.557	....	141
12....	....	....	2.10A	2.10A	2.18	.543	....	141
13....	2.15	2.15	2.10A	2.15	2.18	.547	5	136
16....	....	....	2.17A	2.17A	1.95	.518	....	136
17....	....	2.00B	....	2.00B	2.08	.541	....	136
18....	....	2.10B	....	2.10B	2.25	.574	....	136
19....	....	....	2.04A	2.04A	2.06	.554	....	136
20....	....	....	2.05A	2.05A	2.00	.542	....	136
23....	1.98	2.03	1.99	2.02A	2.06	.554	51	186
24....	2.07	2.07	2.07	2.07	1.97	.538	1	187
25....	Exchange Closed; Christmas							
26....	2.00	2.00	2.00	2.00	2.02	.550	1	186
27....	1.73	1.73	1.66A	1.66A	1.59	.473	5	185
30....	1.60	1.60	1.60	1.60	1.51	.464	1	185
31....	1.39	1.39	1.39	1.39	1.31	.426	1	185

JUNE 1986 50 PUTS

IN NOVEMBER 1985

4....	3.25	3.26B	3.25	3.26B	3.34	.636	5	5
5....	....	3.45B	....	3.45B	3.48	.652	....	5
6....	3.32	3.32	3.32	3.32	3.28	.631	10	15
7....	3.20	3.20	3.20	3.20	3.61	.673	....	15
8....	3.45	3.45	3.45	3.45	3.50	.660	10	25
11....	3.46	3.46	3.46	3.46	3.38	.661	10	35
12....	3.45	3.45	3.39A	3.39A	3.21	.639	20	55
13....	....	....	....	3.21N	3.36	.657	....	55
14....	....	....	3.35A	3.35A	3.26	.649	....	55
15....	....	3.30B	....	3.30B	3.31	.654	....	55
18....	3.30	3.30	3.30	3.30	3.10	.639	1	56
19....	....	....	....	3.10N	3.08	.643	....	56
20....	....	3.11B	3.00A	3.11B	3.16	.653	....	56
21....	....	....	2.88A	2.88A	2.81	.604	....	56
22....	....	2.85B	....	2.81N	2.61	.579	....	56
25....	....	....	....	2.61N	2.62	.582	....	56
26....	2.65	2.68B	2.65	[illegible]	2.51	.568	5	51
27....	2.50	2.50	2.50	2.50	2.57	.579	5	51
28....	Exchange Closed; Thanksgiving Day							
29....	2.45	2.45	2.43A	2.43A	2.34	.544	6	51

IN DECEMBER

2....	2.45	2.65	2.45	2.65	2.52	.572	10	41
3....	....	2.75B	....	2.75B	2.77	.606	....	41
4....	....	....	2.55A	2.55A	2.51	.573	....	41
5....	....	2.61B	....	2.51N	2.46	.575	....	41
6....	....	2.52B	....	2.52B	2.66	.604	....	41
9....	....	....	....	2.68N	2.76	.620	....	41
10....	2.83	2.83	2.83	2.83	2.89	.638	1	41
11....	2.92	2.97B	2.92	2.92	2.90	.637	1	41
12....	2.78	2.78	2.70A	2.70A	2.76	.624	1	41
13....	2.75	2.75	2.70A	2.75	2.79	.628	1	40
16....	2.85	2.85	2.80A	2.80A	2.54	.601	11	39
17....	2.70	2.70	2.68A	2.70	2.89	.623	4	39
18....	....	2.72B	....	2.72B	2.90	.655	....	29
19....	....	....	2.82A	2.82A	2.71	.636	....	29
20....	....	....	....	2.71N	2.61	.625	....	29
23....	....	....	....	2.61N	2.68	.637	....	29
24....	....	....	....	2.68N	2.56	.622	....	29
25....	Exchange Closed; Christmas							
26....	....	....	....	2.56N	2.64	.634	....	29
27....	....	....	2.33A	2.33A	2.14	.560	....	28
30....	....	....	....	2.14N	2.04	.552	....	28
31....	1.75	1.75	1.75	1.75	1.80	.513	20	43

SWISS FRANC OPTION ON FUTURES—PUTS
JUNE 1986 51 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.95	3.20B	2.95	3.20B	3.17	.648	6	6
3....	3.39	3.40B	3.39	3.39	3.45	.680	5	11
4....	3.22	3.22	3.22	3.22	3.16	.650	5	16
5....	3.20	3.27B	3.20	3.20	3.12	.652	5	21
6....	3.25	3.32B	3.25	3.32B	3.34	.679	5	26
9....	....	....	....	3.34N	3.46	.694	....	26
10....	3.52	3.52	3.52	3.52	3.60	.710	2	26
11....	3.85	3.85	3.85	3.85	3.60	.710	2	28
12....	3.23	3.28B	3.23	3.28B	3.46	.699	2	26
13....	3.50	3.50	3.39A	3.50	3.52	.702	1	25
16....	3.60	3.60	3.50A	3.50A	3.21	.677	1	25
17....	3.25	3.37	3.25	3.37	3.35	.699	3	24
18....	3.47	3.61	3.47	3.61	3.63	.727	7	24
19....	....	3.52	3.52	....	....	.710	1	24
20....	3.35	3.35	3.35	3.35	3.31	.701	1	24
23....	....	3.32B	....	3.32B	3.39	.712	....	24
24....	....	....	....	3.39N	3.27	.699	....	24
25....	Exchange Closed; Christmas							
26....	....	....	....	3.27N	3.35	.711	....	24
27....	....	....	2.98A	3.06A	2.78	.642	....	22
30....	....	....	....	2.78N	2.67	.635	....	22
31....	2.51	2.51	2.51	2.51	2.38	.598	6	28

SEPTEMBER 1986 46 PUTS
IN DECEMBER 1985

25....	Exchange Closed; Christmas							
26....	.85	.85	.85	.85	.90	.293	1	1
27....	.73	.73	.73	.73	.71	.242	4	5
30....	....	....	....	.71N	.69	.236	....	5
31....	....	....	.68A	.68A	.58	.212	....	5

SEPTEMBER 1986 47 PUTS
IN DECEMBER 1985

16....	1.40	1.40	1.40	1.40	1.27	.344	10	10
17....	....	....	....	1.27N	1.28	.357	....	10
18....	....	....	....	1.28N	1.39	.382	....	10
19....	....	....	1.35A	1.35A	1.30	.366	....	10
20....	....	....	....	1.30N	1.27	.356	....	10
23....	....	....	....	1.27N	1.33	.364	....	10
24....	....	....	....	1.33N	1.25	.352	....	10
25....	Exchange Closed; Christmas							
26....	....	....	....	1.25N	1.22	.360	....	10
27....	....	....	1.12A	1.12A	1.00	.304	....	10
30....	1.00	1.00	1.00	1.00	.96	.297	4	14
31....	.79	.79	.79	.79	.82	.270	4	18

SWISS FRANC OPTION ON FUTURES—PUTS
SEPTEMBER 1986 48 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	1.80	1.80	1.80	1.80	1.86	.441	7	7
11....	1.85	1.90B	1.85	1.8[illegible]	1.89	.441	4	11
12....	1.67	1.76B	1.67	1.7[illegible]	1.80	.431	27	33
13....	1.66	1.66	1.66	1.66	1.40	.429	6	28
16....	1.80	1.80	1.73	1.73	1.67	.411	5	30
17....	1.64	1.64	1.64	1.64	1.69	.426	1	31
18....	1.70	1.70	1.70	1.70	1.81	.451	1	32
19....	....	....	1.77A	1.77A	1.72	.434	....	32
20....	....	....	....	1.72N	1.67	.425	....	32
23....	....	....	....	1.67N	1.76	.433	....	32
24....	....	....	....	1.76N	1.63	.420	....	32
25....	Exchange Closed; Christmas							
26....	....	....	....	1.63N	1.62	.429	....	32
27....	1.40	1.40	1.40	1.40	1.33	.370	1	32
30....	....	....	....	1.33N	1.29	.363	....	32
31....	....	....	1.25A	1.25A	1.11	.334	....	32

SEPTEMBER 1986 49 PUTS
IN DECEMBER 1985

10....	2.25	2.25	2.25	2.25	2.38	.510	2	2
11....	2.30	2.44B	2.30	2.30	2.42	.510	2	4
12....	2.09	2.09	2.09	2.09	2.30	.499	2	6
13....	2.20	2.25	2.20	2.25	1.82	.498	6	12
16....	2.24	2.25B	2.24	2.24	2.15	.479	1	13
17....	2.15	2.20	2.15	2.20	2.19	.494	5	18
18....	2.10	2.10	2.10	2.10	2.34	.520	1	19
19....	....	....	2.30A	2.30A	2.22	.504	....	19
20....	....	....	....	2.22N	2.15	.494	....	19
23....	....	....	....	2.15N	2.25	.503	....	19
24....	....	....	....	2.25N	2.12	.490	....	19
25....	Exchange Closed; Christmas							
26....	....	....	....	2.12N	2.12	.499	....	19
27....	1.85	1.85	1.85	1.85	1.77	.438	1	20
30....	....	....	....	1.77N	1.71	.432	....	20
31....	....	....	1.65A	1.65A	1.49	.401	....	20

SEPTEMBER 1986 50 PUTS
IN DECEMBER 1985

16....	2.85	2.85	2.85	2.85	2.68	.547	....	....
17....	....	....	....	2.68N	2.80	.562	10	10
18....	....	....	....	2.80N	2.93	.586	....	10
19....	....	....	2.85A	2.85A	2.79	.571	....	10
20....	....	....	....	2.79N	2.70	.562	....	10
23....	....	....	....	2.70N	2.82	.572	....	10
24....	....	....	2.81A	2.81A	2.69	.559	....	10
25....	Exchange Closed; Christmas							
26....	....	....	....	2.69N	2.67	.568	....	10
27....	2.30	2.30	2.30	2.30	2.26	.507	1	11
30....	....	....	....	2.26N	2.19	.501	....	11
31....	....	....	2.12A	2.12A	1.94	.470	....	11

SWISS FRANC OPTION ON FUTURES—CALLS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	286	583	1,013	....	424	926	....	1,804	604	....
2	....	....	....	1,030	1,855	....	336	338	Closed	860	....	846
3	....	....	....	1,237	1,597	1,080	772	....	1,603	1,343	....	890
4	....	....	427	743	....	823	Closed	....	559	1,340	828	641
5	....	....	381	Closed	....	1,187	931	1,177	648	....	676	1,348
6	....	....	476	....	993	538	....	1,483	1,903	....	699	679
7	....	....	383	....	1,466	1,699	....	772	....	892	670	....
8	....	....	359	299	314	....	1,064	804	....	474	532	....
9	....	....	....	245	1,008	....	1,456	1,440	1,116	2,321	....	321
10	....	....	....	520	320	1,248	1,248	....	873	825	....	641
11	....	....	224	2,095	....	316	839	....	1,678	144	361	923
12	....	....	1,286	802	....	370	2,030	950	1,110	....	716	328
13	....	....	170	....	1,687	744	....	1,532	1,092	....	639	466
14	....	....	691	....	1,512	404	....	728	....	182	530	....
15	....	....	227	785	1,645	....	1,279	1,270	....	354	1,018	....
16	....	....	....	678	302	....	777	1,466	662	954	....	332
17	....	....	....	151	448	409	2,694	....	611	573	....	613
18	....	Closed	593	753	....	612	1,107	....	970	1,102	1,019	608
19	....	....	863	323	....	718	866	865	650	....	1,515	354
20	....	....	1,551	....	1,938	1,307	....	1,713	1,524	....	944	202
21	....	....	746	....	841	497	....	1,741	....	533	1,726	....
22	....	....	176	310	491	....	718	1,219	....	703	1,780	....
23	....	....	....	999	1,357	....	1,113	1,021	4,254	895	....	210
24	....	....	....	547	853	156	899	....	1,484	626	....	209
25	....	671	892	1,144	....	403	960	....	2,584	933	1,382	Closed
26	....	709	701	690	....	1,349	1,364	1,000	1,658	....	1,110	111
27	....	486	971	....	Closed	679	....	1,097	539	....	770	983
28	....	379	1,233	....	633	485	....	795	....	536	Closed	....
29	....	....	633	947	746	....	2,345	580	....	652	820	....
30	....	....	....	530	1,441	....	789	1,598	1,010	615	....	599
31	....	....	....	....	3,105	....	1,410	....	....	754	....	830
Total	....	2,245	13,269	15,411	25,665	15,024	25,421	24,515	26,528	19,415	18,539	12,134
Average	....	561	632	734	1,167	751	1,156	1,114	1,326	844	927	578

SWISS FRANC OPTION ON FUTURES—CALLS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	1,598	5,980	8,846	....	8,910	11,667	....	10,915	11,925	....
2	....	....	....	6,653	9,988	....	9,055	10,837	Closed	11,092	....	12,416
3	....	....	....	7,202	10,280	11,676	9,540	....	11,399	10,433	....	12,367
4	....	....	1,898	7,217	....	11,954	Closed	....	11,617	10,813	12,160	12,089
5	....	....	2,171	Closed	....	11,969	9,692	10,976	11,819	....	12,338	11,930
6	....	....	2,387	....	10,115	12,082	....	11,388	7,327	....	12,259	9,093
7	....	....	2,589	....	10,132	7,399	....	11,630	....	10,882	12,363	....
8	....	....	2,487	7,353	10,183	....	9,813	11,860	....	11,153	12,476	....
9	....	....	....	7,487	9,905	....	9,907	11,766	7,215	13,237	....	7,057
10	....	....	....	7,845	9,828	5,917	9,997	....	7,504	11,069	....	7,279
11	....	....	2,619	8,321	....	6,173	9,953	....	8,687	11,097	12,487	7,845
12	....	....	3,435	8,053	....	6,267	9,893	11,556	8,971	....	12,674	8,025
13	....	....	3,447	....	9,729	6,510	....	11,688	9,191	....	12,986	8,345
14	....	....	3,725	....	10,452	6,754	....	11,691	....	11,065	12,992	....
15	....	....	3,804	8,168	10,291	....	10,587	11,817	....	11,152	13,333	....
16	....	....	....	8,032	10,245	....	10,737	11,067	9,394	11,119	....	8,383
17	....	....	....	7,986	10,167	7,054	10,677	....	9,407	11,240	....	8,750
18	....	Closed	4,295	7,928	....	7,489	10,818	....	9,407	11,520	13,196	8,857
19	....	....	4,578	7,484	....	7,665	10,963	11,171	9,857	....	13,274	8,730
20	....	....	4,531	....	10,486	7,701	....	9,986	9,987	....	13,371	8,742
21	....	....	4,767	....	10,435	7,733	....	10,306	....	11,276	13,741	....
22	....	....	4,871	7,424	10,552	....	10,877	9,941	....	11,083	13,969	....
23	....	....	....	7,577	11,282	....	10,909	10,376	9,614	11,358	....	8,793
24	....	....	....	7,832	11,704	7,680	11,282	....	9,721	11,353	....	8,836
25	....	649	5,036	8,076	....	7,593	11,067	....	10,297	11,645	13,546	Closed
26	....	1,125	5,483	8,074	....	8,332	11,109	10,706	10,327	....	13,141	8,886
27	....	1,089	5,659	....	Closed	8,629	....	11,013	10,328	....	12,972	8,868
28	....	1,375	5,501	....	11,752	8,819	....	11,158	....	11,738	Closed	....
29	....	....	5,798	8,513	11,695	....	10,910	11,359	....	11,782	12,957	....
30	....	....	....	8,777	11,726	....	10,885	11,042	10,510	11,636	....	8,985
31	....	....	....	....	11,957	....	11,369	....	....	11,789	....	9,024
Average	....	1,060	3,842	7,713	10,534	8,270	10,407	11,136	9,629	11,324	12,908	9,205

SWISS FRANC OPTION ON FUTURES—PUTS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	237	483	1,167	....	150	1,058	....	1,273	702	....
2	....	....	....	438	592	....	572	331	Closed	773	....	892
3	....	....	....	576	444	537	185	....	1,233	748	....	932
4	....	....	333	504	....	176	Closed	....	605	1,063	855	792
5	....	....	732	Closed	....	590	1,395	264	1,231	....	276	127
6	....	....	216	....	695	288	....	820	1,278	....	448	203
7	....	....	301	....	482	96	....	470	....	266	670	....
8	....	....	19	176	323	....	962	421	....	284	605	....
9	....	....	....	564	572	....	255	603	991	328	....	223
10	....	....	....	941	233	576	1,488	....	415	640	....	485
11	....	....	157	295	....	304	286	....	1,100	661	404	521
12	....	....	235	104	....	91	1,750	791	530	....	637	196
13	....	....	53	....	537	148	....	961	499	....	289	270
14	....	....	174	....	442	174	....	414	....	178	666	....
15	....	....	70	332	151	....	720	1,328	....	399	527	....
16	....	....	....	144	303	....	716	568	608	1,124	....	190
17	....	....	....	397	168	504	1,315	....	736	554	....	451
18	....	Closed	37	685	....	337	570	....	499	759	697	250
19	....	....	122	414	....	503	769	576	805	....	883	573
20	....	....	171	....	487	148	....	1,304	1,227	....	819	303
21	....	....	536	....	551	165	....	1,012	....	1,416	793	....
22	....	....	128	324	1,284	...	590	1,187	....	602	603	....
23	....	....	....	572	560	....	817	1,272	2,117	374	....	211
24	....	....	....	260	524	124	175	....	1,017	550	....	68
25	....	3	386	365	....	116	545	....	1,460	614	1,045	Closed
26	....	324	119	525	....	721	964	1,021	1,322	....	698	154
27	....	122	227	....	Closed	245	....	868	220	....	995	516
28	....	133	111	....	406	106	....	722	....	1,178	Closed	....
29	....	....	931	194	161	....	1,547	240	....	680	509	....
30	....	....	....	139	1,124	....	1,326	998	1,245	940	....	462
31	....	....	....	....	1,398	....	1,670	....	....	1,284	....	893
Total	....	582	5,295	8,432	12,604	5,949	18,767	17,229	19,138	16,688	13,121	8,712
Average	....	146	252	402	573	297	853	783	957	726	656	415

SWISS FRANC OPTION ON FUTURES—PUTS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	627	3,831	6,708	....	5,326	9,283	....	9,064	13,448	....
2	....	....	....	3,837	6,829	....	5,539	9,259	Closed	9,226	....	15,655
3	....	....	....	4,244	6,938	10,150	5,443	....	11,516	9,596	....	16,171
4	....	....	930	4,564	....	10,108	Closed	....	11,464	9,929	13,809	16,360
5	....	....	1,630	Closed	....	10,222	6,026	9,347	11,395	....	13,831	16,328
6	....	....	1,752	....	7,352	10,337	....	9,545	7,699	....	13,936	6,535
7	....	....	1,957	....	7,606	4,692	....	9,503	....	10,000	14,117	....
8	....	....	1,663	4,566	7,830	....	6,214	9,512	....	10,135	14,268	....
9	....	....	....	4,917	8,083	....	6,320	9,604	5,254	10,329	....	6,076
10	....	....	....	5,537	8,178	3,668	6,460	....	5,468	10,271	....	6,379
11	....	....	1,718	5,362	....	4,010	6,097	....	6,125	10,595	14,320	6,748
12	....	....	1,933	5,398	....	4,004	6,992	9,724	6,412	....	14,460	6,787
13	....	....	1,968	....	8,028	4,117	....	9,649	6,645	....	14,414	6,902
14	....	....	2,118	....	8,033	4,025	....	9,689	....	10,523	14,627	....
15	....	....	2,145	5,482	8,019	....	6,775	10,379	....	10,540	14,416	....
16	....	....	....	5,525	8,013	....	7,034	10,728	6,859	11,147	....	6,948
17	....	....	....	5,814	8,020	4,412	7,751	....	7,348	10,554	....	7,202
18	....	Closed	2,143	6,017	....	4,468	7,648	....	7,481	10,809	14,230	7,183
19	....	....	2,154	6,153	....	4,751	7,734	10,522	7,992	....	14,448	7,170
20	....	....	2,237	....	8,220	4,819	....	10,654	8,354	....	14,692	7,281
21	....	....	2,321	....	8,620	4,855	....	11,135	....	11,948	14,759	....
22	....	....	2,618	6,229	8,926	....	7,449	10,891	....	11,922	14,967	....
23	....	....	....	6,064	9,292	....	7,388	11,357	7,951	12,185	....	7,448
24	....	....	....	5,912	9,397	4,865	7,393	....	8,354	12,248	....	7,467
25	....	2	2,608	5,969	....	4,934	7,678	....	8,553	12,470	15,194	Closed
26	....	287	2,745	6,052	....	5,009	8,263	11,246	8,828	....	15,394	7,562
27	....	376	2,823	....	Closed	5,234	....	11,416	8,957	....	15,357	7,784
28	....	446	2,850	....	9,515	5,307	....	11,362	....	12,349	Closed	....
29	....	....	3,535	6,073	9,408	....	8,988	11,422	....	12,336	15,505	....
30	....	....	....	6,033	9,388	....	9,134	11,199	9,267	12,848	....	7,888
31	....	....	....	....	10,066	....	9,204	....	....	13,582	....	8,411
Average	....	278	2,118	5,409	8,294	5,699	7,130	10,338	8,096	11,070	14,510	8,871

SWISS FRANC OPTION ON FUTURES—CALLS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed							163				
2								753	Closed	3		271
3						118			84			232
4				1		38	Closed		12	30		100
5				Closed		182		32	55		7	128
6						44		1	69		100	589
7						439		39		26	4	
8			36					1		6	10	
9							56		916	4		2,149
10						2,374				2,002		
11							169					
12							19					
13								3			23	
14								9			34	
15				5			10	1		13		
16							5	21				
17							140					
18		Closed					3				52	
19				350		38	10	102			212	
20					5			1,778			25	
21			20		6			5			2	
22				30				130		149	194	
23				1				3	12	100		
24				5	14		1			1		
25				1			51				66	Closed
26							2	1	1		153	
27					Closed			11	30		245	
28		2						112			Closed	
29					3		602	52		105	65	
30					4		98	20		532		
31							12			148		16
Total		2	56	393	32	3,233	1,178	3,237	1,179	3,119	1,192	3,485

SWISS FRANC OPTION ON FUTURES—PUTS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed											
2									Closed			
3												
4							Closed		9			
5				Closed					3			
6									127			
7						1						
8			70									
9									2,775			430
10						1,130						
11			4									
12												
13												
14												
15												
16												
17												
18		Closed										
19												
20												
21												
22												
23												
24												
25												Closed
26												
27					Closed							
28											Closed	
29												
30					1							
31					4							
Total			74		5	1,131			2,914			430

CHICAGO MERCANTILE EXCHANGE

1985 Statistical Yearbook
Volume Two

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WASHINGTON, D.C.
2000 Pennsylvania Avenue 20006

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CHICAGO MERCANTILE EXCHANGE CONTRACT SPECIFICATIONS

	GOLD BULLION	90-DAY TREASURY BILL	3-MONTH DOMESTIC CERT. OF DEP.	3-MONTH EURODOLLAR FUTURES	3-MONTH EURODOLLAR OPTIONS
First Day Trading	Dec. 31, 1974	Jan, 6, 1976	July 29, 1981	Dec, 9, 1981	Mar, 20, 1985
Contract Size	100 Ounces	$1 Mln.	$1 Mln.	$1 Mln.	One Eurodollar Futures
Contract Months	Mar, Jne, Sep, Dec, & Spot Month	Mar, Jne, Sep, Dec.	Mar, Jne, Sep, Dec.	Mar, Jne, Sep, Dec.	Mar, Jne, Sep, Dec.
Ticker Symbols	GD	TB	DC	ED	Calls-CE Puts-PE
Trading Hours (Central Time Zone)	8:00-1:30	7:30-2:00	7:30-2:00	7:30-2.00	7:30-2:00
Trading Hours Change	-----	7:20-2:00 (10/15/85)	7:20-2:00 (10/15/85)	7:20-2:00 (10/15/85)	7:20-2:00 (10/15/85)
Daily Price Limit	5000 Pts.	60 Pts.	80 Pts.	100 Pts.	None
Daily Price Limit Change	-----	None (12/19/85)	None (12/19/85)	None (12/19/85)	-----
Last Day Trading	Business day prior to last 5 business days of contract month. Trading Prohibited 7/10/85	Business day prior to issue date.	Business day prior to last business day of month.	2nd London business day before 3rd Wed. of contract month.	2nd London business day before 3rd Wed. of contract month.
1st Delivery Day	1st Business Day	Issue date of 13-Wk Bill coinciding with last 13 weeks of year bill.	1st Business day beginning with 15th calendar day.	Last day of trading	-----

	S&P 500 FUTURES	S&P 500 OPTIONS	S&P 100 FUTURES	S&P OTC 250
First Day of Trading	Apr. 21, 1982	Jan. 28, 1983	July 14, 1983	Oct. 25, 1985
Contract Size	$500 x Index	One S&P 500 Futures	$200 x Index	$500 x Index
Contract Months	Mar, Jne, Sep, Dec.	Mar, Jne, Sep, Dec.	Jan, Feb, Mar, Apr, May, Jne, Jul, Aug, Sep, Oct, Nov, Dec.	Mar, Jne, Sep, Dec.
Ticker Symbol	SP	Calls-CS Puts-PS	SX	OT
Trading Hours (Central Time Zone)	9:00-3:15	9:00-3:15	9:00-3:15	8:30-3:15
Trading Hours Change	8:30-3:15 (9/30/85)	8:30-3:15 (9/30/85)	8:30-3:15 (9/30/85)	-----
Daily Price Limit	None	None	None	None
Daily Price Limit Change	-----	-----	-----	-----
Last Day Trading	3rd Friday	3rd Friday	3rd Friday	3rd Friday
1st Delivery Day	3rd Friday	-----	3rd Friday	3rd Friday

1985 CHICAGO MERCANTILE EXCHANGE VOLUME

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec	Annual
Exchange	4,178,435	4,404,949	5,167,495	4,544,957	4,940,092	4,544,313	5,052,072	4,578,275	5,077,565	4,851,162	4,653,572	4,555,589	56,548,476
Futures	3,983,101	4,118,763	4,823,214	4,191,814	4,486,123	4,232,723	4,642,345	4,174,968	4,640,325	4,439,209	4,225,526	4,157,136	52,115,247
Options	195,334	286,186	344,281	353,143	453,969	311,590	409,727	403,307	437,240	411,953	428,046	398,453	4,443,229
CME Meat Complex	703,033	599,474	658,094	627,683	750,763	618,684	754,740	626,279	679,415	742,228	659,116	650,946	8,070,455
IMM	1,795,114	2,151,408	2,709,567	2,417,399	2,474,077	2,382,366	2,729,275	2,451,077	2,708,214	2,279,757	2,196,640	2,015,814	28,310,706
IOM	1,680,288	1,654,067	1,799,834	1,499,875	1,715,252	1,543,263	1,568,057	1,500,919	1,689,936	1,829,177	1,797,816	1,888,829	20,167,313
Cattle	340,690	290,282	327,902	304,289	411,953	317,214	440,503	370,214	400,225	445,323	404,955	383,776	4,437,327
Cattle Options	14,827	19,801	18,020	19,706	23,584	14,803	17,667	24,630	34,577	47,252	47,769	44,088	326,724
Cattle Calls	8,032	13,663	8,975	9,106	12,981	9,015	10,429	16,523	21,875	27,199	28,362	20,831	186,990
Cattle Puts	6,795	6,138	9,045	10,600	10,603	5,788	7,238	8,107	12,703	20,053	19,407	23,257	139,734
Feeder Cattle	33,888	43,574	36,464	33,197	32,757	24,263	43,462	46,131	65,787	40,773	23,544	32,041	455,881
Hogs	154,967	128,283	160,219	141,708	156,244	141,888	134,749	120,150	136,077	156,841	145,240	143,495	2,169,030
Hog Options	....	3,711	5,375	5,175	4,661	7,724	6,538	2,564	5,108	6,017	5,497	4,672	57,042
Hog Calls	....	2,674	3,562	2,938	1,778	3,833	4,467	1,304	3,061	3,544	3,629	2,840	33,630
Hog Puts	....	1,037	1,813	2,237	2,883	3,891	2,071	1,260	2,047	2,473	1,868	1,832	23,412
Lumber	71,719	55,737	56,718	65,762	62,766	57,422	43,525	39,151	36,517	34,703	29,556	27,972	581,548
Pork Bellies	173,488	137,334	133,509	148,489	149,809	135,319	136,026	89,784	77,326	99,291	85,377	91,634	1,457,386
British Pound	191,955	170,181	237,325	225,614	269,830	271,754	302,225	279,401	267,804	170,914	196,414	215,607	2,799,024
British Pound Options	....	2,471	24,316	17,551	35,850	44,351	42,605	43,193	35,003	26,881	27,953	28,897	329,071
British Pound Calls	....	1,508	10,718	10,811	20,527	20,081	17,709	25,070	20,018	12,978	13,410	15,559	168,389
British Pound Puts	....	963	13,598	6,740	15,323	24,270	24,896	18,123	14,985	13,903	14,543	13,338	160,682
Canadian Dollar	28,966	61,283	62,082	32,180	58,561	21,611	22,070	27,133	40,211	21,328	34,089	59,482	468,996
Deutschemark	417,091	458,991	600,569	609,181	609,435	460,418	685,325	609,130	648,309	505,476	452,116	393,343	6,449,384
Duetschemark Options	99,353	178,736	152,410	152,642	150,511	76,976	147,498	123,190	139,530	125,112	114,356	102,125	1,562,438
Deutschemark Calls	68,887	114,574	102,933	88,016	96,562	50,617	97,880	77,950	86,730	81,786	73,067	66,922	1,005,924
Deutschemark Puts	30,466	64,162	49,477	64,626	53,949	26,359	49,618	45,240	52,800	43,326	41,289	35,202	556,514
French Franc	1,499	1,883	1,669	734	1,674	748	74	117	267	246	175	249	9,335
Japanese Yen	99,805	169,022	193,015	141,760	125,508	174,850	232,529	190,022	263,467	300,962	312,747	208,407	2,415,094
Mexican Peso	524	380	1,662	431	919	967	1,851	1,873	1,598	1,084	1,448	----	12,737
Swiss Franc	285,071	308,281	404,204	416,819	436,689	348,090	503,020	475,551	507,765	424,331	360,329	288,009	4,758,159
Swiss Franc Options	....	2,827	18,564	23,966	38,269	20,973	44,188	41,744	45,666	36,103	31,660	20,846	324,806
Swiss Franc Calls	....	2,245	13,269	15,420	25,665	15,024	25,421	24,515	26,528	19,415	18,539	12,134	198,175
Swiss Franc Puts	....	582	5,295	8,546	12,604	5,949	18,767	17,229	19,138	16,688	13,121	8,712	126,631
Domestic Cert. of Dep	14,149	12,390	17,302	8,156	8,533	6,802	3,662	4,478	2,889	1,122	1,782	2,841	84,106
Eurodollar	524,713	723,562	877,221	764,667	753,718	891,496	797,964	697,545	769,129	694,349	695,425	710,739	8,900,528
Eurodollar Options	....	....	20,293	50,408	72,359	70,223	69,970	80,833	102,391	83,560	89,910	103,133	743,080
Eurodollar Calls	....	....	9,815	22,098	39,339	33,069	27,772	35,249	39,750	46,891	48,761	62,866	365,610
Eurodollar Puts	....	....	10,478	28,310	33,020	37,154	42,198	45,584	62,641	36,669	41,149	40,267	377,470
90-Day Treasury Bill	231,341	245,432	314,518	217,855	206,208	205,630	180,555	165,827	206,775	159,945	142,115	137,137	2,413,338
S & P 500	1,412,453	1,311,550	1,398,647	1,080,894	1,198,507	1,174,241	1,114,805	1,058,461	1,216,177	1,352,252	1,293,906	1,444,062	15,055,955
S & P 500 Options	81,154	78,640	105,303	83,695	128,735	76,540	81,261	87,153	74,965	87,028	110,901	94,693	1,090,068
S & P 500 Calls	48,568	37,900	53,980	33,576	73,034	45,072	48,407	46,937	36,445	47,711	58,946	60,695	591,271
S & P 500 Puts	32,586	40,740	51,323	50,119	55,701	31,468	32,854	40,216	38,520	39,317	51,955	33,948	498,747
S & P 100	782	594	188	76	10	10	----	----	2	----	----	----	1,662
S & P 250 OTC	....	....	....	....	....	....	....	....	....	30,269	46,308	18,342	94,919
Gold Bullion	----	3	----	2	2	----	----	----	----	----	----	----	7
PRODUCT TOTALS—													
Futures & Options Combined:													
Agricultural	789,579	678,723	738,207	718,326	841,774	698,633	822,470	692,624	755,617	830,200	741,938	727,678	9,035,769
Currencies	1,124,264	1,354,055	1,695,816	1,620,878	1,730,246	1,420,738	1,981,385	1,791,354	1,949,620	1,612,437	1,513,287	1,316,964	19,129,044
Equity	1,494,389	1,390,784	1,504,138	1,164,665	1,327,252	1,250,791	1,196,066	1,145,614	1,291,144	1,469,549	1,451,115	1,557,097	16,242,604
Interest Rates	770,203	981,381	1,229,334	1,041,086	1,040,818	1,174,151	1,052,151	948,683	1,081,185	938,976	929,232	953,850	12,141,052
Precious Metals	----	3	----	2	2	----	----	----	----	----	----	----	7
Futures:													
Agricultural	774,752	655,211	714,812	693,445	813,529	676,106	798,265	665,430	715,932	776,931	688,672	678,918	[illegible]652,003
Currencies	1,024,911	1,170,021	1,500,526	1,426,719	1,505,616	1,278,438	1,747,094	1,583,227	1,729,421	1,424,341	1,357,318	1,165,097	16,912,729
Equity	1,413,235	1,312,144	1,398,835	1,080,970	1,198,517	1,174,251	1,114,805	1,058,461	1,216,179	1,382,521	1,340,214	1,462,404	12,529,794
Interest Rates	770,203	981,381	1,209,041	990,678	968,459	1,103,928	982,181	867,850	978,793	855,416	839,322	850,717	11,397,792
Precious Metals	----	3	----	2	2	----	----	----	----	----	----	----	7
Options On Futures:													
Agricultural	14,827	23,412	23,395	24,881	28,245	22,527	24,205	27,194	39,685	53,269	53,266	48,760	383,766
Currencies	99,353	184,034	195,290	194,159	224,630	142,300	234,291	208,127	220,199	188,096	173,969	151,867	2,216,315
Equity	81,154	78,640	105,303	83,695	128,735	76,540	81,261	87,153	74,965	87,028	110,901	94,693	1,090,068
Interest Rates	....	....	20,293	50,408	72,359	70,223	69,970	80,833	102,391	83,560	89,910	103,133	743,080
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	44,690	36,031	51,716	53,857	48,641	40,410	52,553	35,116	50,599	41,419	51,369	32,949	539,350
Deutschemark	11,341	5,997	12,454	23,017	22,114	8,240	14,557	13,259	23,483	14,522	13,700	8,155	170,839
Japanese Yen	3,664	2,340	2,356	1,299	324	531	1,310	1,139	2,918	4,722	8,401	2,513	31,518
Eurodollar	17,820	20,880	30,707	26,119	23,465	29,729	34,152	19,216	22,670	20,661	27,947	21,606	294,958
Gold Bullion	11,865	6,825	6,201	3,422	2,738	1,910	2,534	1,502	1,528	1,514	1,321	675	42,035

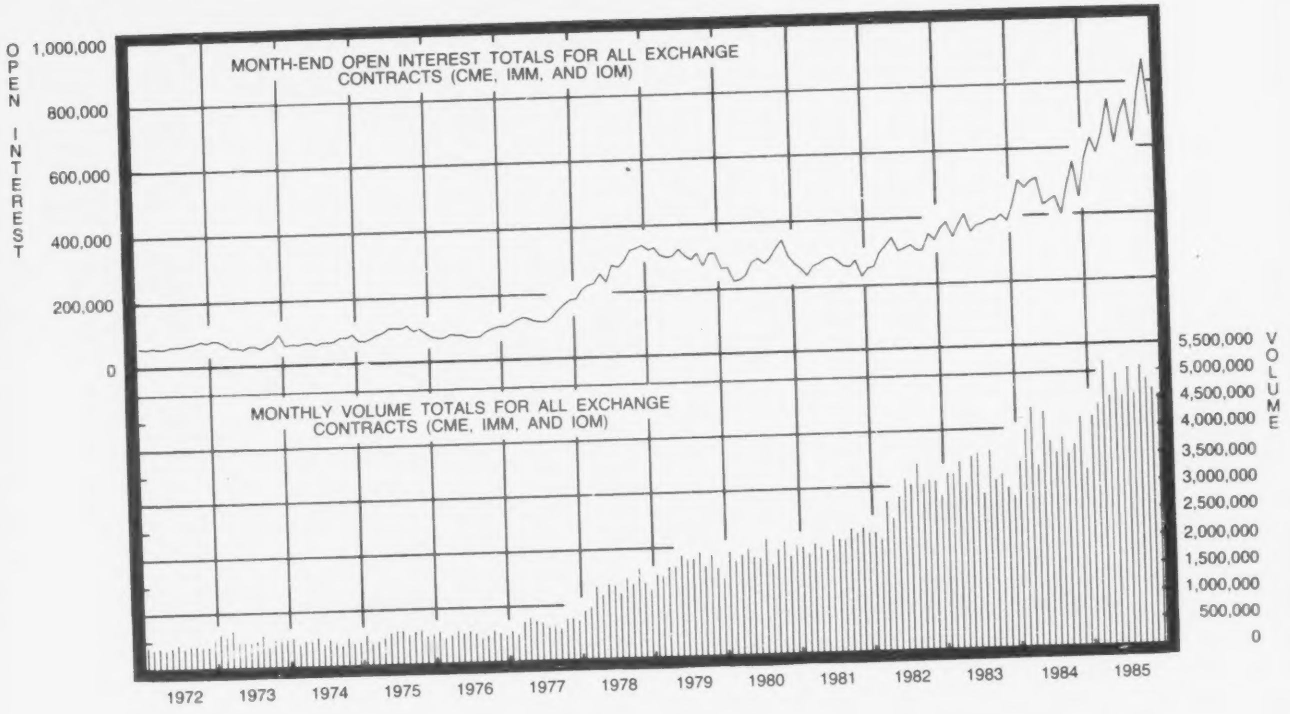
1985 CHICAGO MERCANTILE EXCHANGE DAILY AVERAGE VOLUME

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec	Annual
Exchange	189,929	231,839	246,071	216,427	224,550	227,216	229,640	208,103	253,878	210,920	232,679	216,933	224,399
Futures	181,050	216,777	229,677	199,610	203,915	211,636	211,016	189,771	232,016	193,009	211,276	197,959	206,807
Options	8,879	15,062	16,394	16,816	20,635	15,580	18,624	18,332	21,862	17,911	21,403	18,974	17,632
CME Meat Complex	31,956	31,551	31,338	29,890	34,126	30,934	34,306	28,467	33,971	32,271	32,956	30,997	32,026
IMM	81,596	113,232	129,027	115,114	112,458	119,118	124,058	111,413	135,411	99,120	109,832	95,991	112,344
IOM	76,377	87,056	85,706	71,423	77,966	77,163	71,275	68,224	84,497	79,529	89,891	89,944	80,029
Cattle	15,486	15,278	15,614	14,490	18,725	15,861	20,023	16,828	20,011	19,362	20,248	18,275	17,608
Cattle Options	674	1,042	858	938	1,072	740	803	1,120	1,729	2,054	2,388	2,099	1,297
Cattle Calls	365	719	427	434	590	451	474	751	1,094	1,183	1,418	992	742
Cattle Puts	309	323	431	504	482	289	329	369	635	872	970	1,107	555
Feeder Cattle	1,540	2,293	1,736	1,581	1,489	1,213	1,976	2,097	3,289	1,773	1,177	1,526	1,809
Hogs	7,044	6,752	7,629	6,748	7,102	7.094	6,125	5,461	6,804	6,819	7,262	6,833	8,607
Hog Options	----	195	256	246	212	386	297	117	255	262	275	222	226
Hog Calls	----	140	170	140	81	192	203	59	153	154	181	135	133
Hog Puts	----	55	86	106	131	195	94	57	102	108	93	87	93
Lumber	3,260	2,934	2,701	3,132	2,853	2,871	1,978	1,780	1,826	1,509	1,478	1,332	2,308
Pork Bellies	7,886	7,228	6,358	7.071	6,810	6,755	6,183	4,081	3,866	4,317	4,269	4,364	5,783
British Pound	8,725	8,957	11,301	10,744	12,265	13,588	13,738	12,700	13,390	7,431	9,821	10,267	11,107
British Pound Options	----	618	1,158	836	1,630	2,218	1,937	1,963	1,750	1,169	1,398	1,376	1,306
British Pound Calls	----	377	510	515	933	1,044	805	1,140	1,001	564	671	741	668
British Pound Puts	----	241	648	321	697	1,214	1,132	824	749	604	727	635	638
Canadian Dollar	1,317	3,225	2,956	1,532	2,662	1,081	1,003	1,233	2,011	927	1,704	2,832	1,861
Deutschemark	18,959	24,157	28,599	29,009	27,702	23,021	31,151	27,688	32,415	21,977	22,606	18,731	25,593
Duetschemark Options	4,516	9,407	7,258	7,269	6,841	3,849	6,704	5,600	6,977	5,440	5,718	4,863	6,200
Deutschemark Calls	3,131	6,030	4,902	4,192	4,389	2,531	4,449	3,543	4,337	3,556	3,653	3,187	3,992
Deutschemark Puts	1,385	3,377	2,356	3,077	2,452	1,318	2,255	2,056	2,640	1,884	2,064	1,676	2,208
French Franc	68	105	79	35	76	37	3	5	13	11	9	12	37
Japanese Yen	4,537	8,896	9,191	6,750	5,841	8,743	10,570	8,637	13,173	13,085	15,637	9,924	9,584
Mexican Peso	24	20	79	21	42	48	84	85	80	47	72	----	51
Swiss Franc	12,958	16,225	19,248	19,849	19,850	17,405	22,065	21,616	25,388	18,449	18,016	13,715	18,882
Swiss Franc Options	----	707	884	1,141	1,740	1,049	2,009	1,897	2,283	1,570	1,583	993	1,289
Swiss Franc Calls	----	561	632	734	1,167	751	1,156	1,114	1,326	844	927	578	786
Swiss Franc Puts	----	146	252	407	573	297	853	783	957	726	656	415	503
Domestic Cert. of Dep	643	652	824	388	388	340	166	204	144	49	89	135	334
Eurodollar	23,851	38,082	41,772	36,413	34,260	44,575	36,271	31,707	38,456	30,189	34,771	33,845	35,320
Eurodollar Options	----	----	2,537	2,400	3,289	3,511	3,180	3,674	5,120	3,633	4,496	4,911	2,949
Eurodollar Calls	----	----	1,227	1,052	1,788	1,653	1,262	1,602	1,988	2,039	2,438	2,994	1,451
Eurodollar Puts	----	----	1,310	1,348	1,501	1,858	1,918	2,072	3,132	1,594	2,057	1,917	1,498
90-Day Treasury Bill	10,516	12,917	14,977	10,374	9,373	10,282	8,207	7,538	10,339	6,954	7,106	6,530	9,577
S & P 500	64,202	69,029	66,602	51,471	54,478	58,712	50,673	48,112	60,809	58,794	64,655	68,765	59,746
S & P 500 Options	3,689	4,139	5,014	3,985	5,852	3,827	3,694	3,962	3,748	3,784	5,545	4,509	4,326
S & P 500 Calls	2,208	1,995	2,570	1,598	3,320	2,254	2,200	2,134	1,822	2,074	2,947	2,690	2,346
S & P 500 Puts	1,481	2,144	2,444	2,387	2,532	1,573	1,493	1,828	1,926	1,709	2,598	1,617	1,979
S & P 100	36	31	9	4	----	----	----	----	----	----	----	----	7
S & P 250 OTC	----	----	----	----	----	----	----	----	----	6,054	2,315	873	377
Gold Bullion	----	----	----	----	----	----	----	----	----	----	----	----	----
PRODUCT TOTALS—													
Futures & Options Combined:													
Agricultural	35,889	35,722	35,152	34,206	38,262	34,932	37,385	31,483	37,781	36,096	37,097	34,651	35,856
Currencies	51,102	71,266	80,753	77,185	78,648	71,037	90,063	81,425	97,481	70,106	75,664	62,713	75,909
Equity	67,926	73,199	71,625	55,460	60,330	62,540	54,367	52,073	64,557	63,893	72,556	74,147	64,455
Interest Rates	35,009	51,651	58,539	49,576	47,310	58,708	47,825	43,122	54,059	40,825	46,462	45,421	48,179
Precious Metals	----	----	----	----	----	----	----	----	----	----	----	----	----
Futures:													
Agricultural	35,216	34,484	34,038	33,021	36,979	33,805	36,285	30,247	35,797	33,780	34,434	32,329	34,333
Currencies	46,586	61,580	71,474	67,940	68,437	63,922	79,413	71,965	86,471	61,928	67,866	55,481	67,114
Equity	64,237	69,060	66,611	51,475	54,478	58,713	50,673	48,112	60.809	60,110	67,011	69,638	49,721
Interest Rates	35,009	51,652	57,573	47,175	44,021	55,196	44,645	39,448	48,940	37,192	41,966	40,510	45,229
Precious Metals	----	----	----	----	----	----	----	----	----	----	----	----	----
Options On Futures:													
Agricultural	673	1,237	1,114	1,185	1,284	1,126	1,100	1,236	1,984	2,316	2,663	2,322	1,523
Currencies	4,516	9,686	9,300	9,246	10,210	7,115	10,650	9,460	11,010	8,178	8,698	7,232	8,795
Equity	3,688	4,139	5,014	3,985	5,852	3,827	3,694	3,962	3,748	3,784	5,545	4,509	4,326
Interest Rates	23,851	38,082	41,772	36,413	34,260	44,575	36,271	31,707	38,456	30,189	34,771	33,845	35,320
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	2,031	2,002	2,463	2,565	2,211	2,245	2,285	1,756	2,530	1,801	2,704	1,569	2,140
Deutschemark	516	333	593	1,096	1,005	458	633	663	1,174	631	721	388	678
Japanese Yen	167	130	112	62	15	30	57	57	146	205	442	120	125
Eurodollar	810	379	1,462	1,244	1,067	1,652	1,485	961	1,134	898	1,471	1,029	1,170
Gold Bullion	539	1,160	295	163	124	106	110	75	76	66	70	32	167

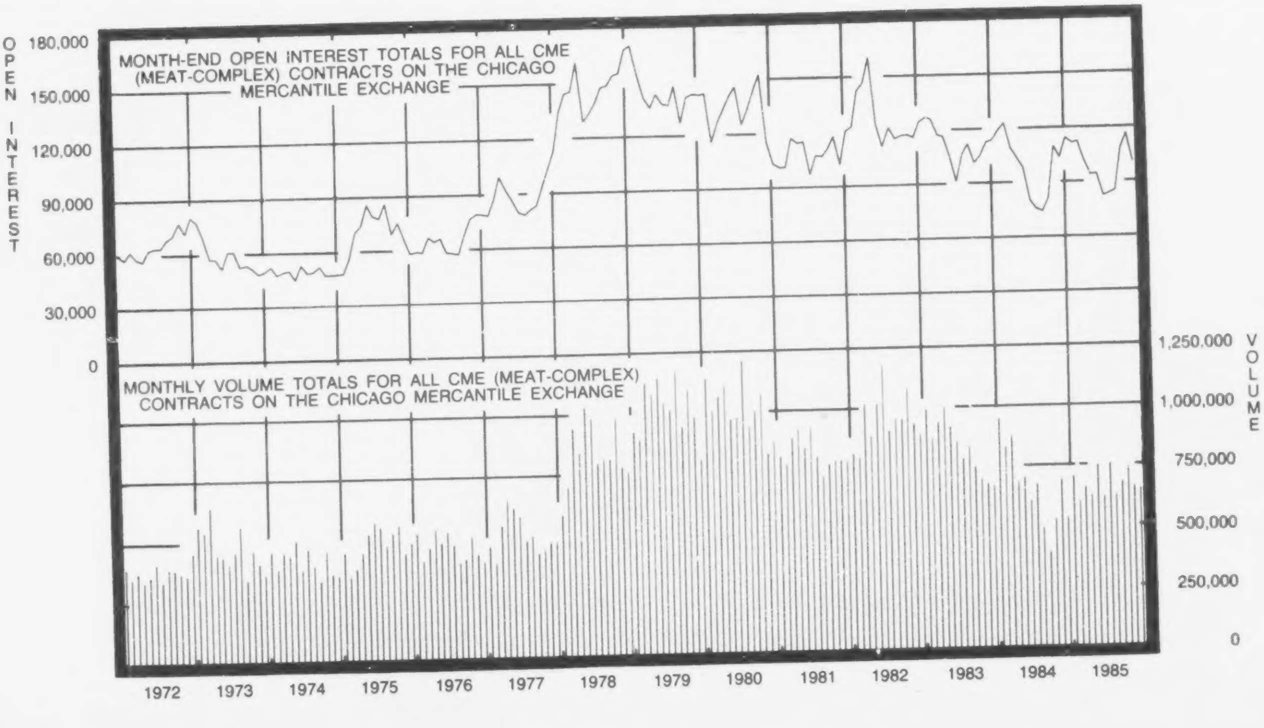
1985 CHICAGO MERCANTILE EXCHANGE MONTH-END OPEN INTEREST

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
Exchange	570,447	630,986	585,382	648,074	746,995	611,895	702,510	745,747	616,876	768,012	864,817	695,759
Futures	472,258	477,828	457,699	462,660	516,892	464,552	507,757	503,175	435,336	517,226	582,755	474,003
Options	98,189	153,158	127,683	185,414	230,103	147,343	194,753	242,572	181,540	250,786	282,062	221,756
CME Meat Complex	114,143	111,198	112,050	101,532	93,666	94,052	82,015	83,158	84,987	108,140	116,003	100,350
IMM	289,437	295,425	279,492	293,915	340,784	302,375	356,422	350,953	289,323	335,232	383,036	303,801
IOM	166,867	224,363	193,840	252,627	312,545	215,468	264,073	311,636	242,566	324,640	365,778	291,608
Cattle	58,769	57,744	63,236	57,324	51,216	49,594	45,674	48,583	50,888	65,037	68,592	59,361
Cattle Options	7,432	13,416	10,654	16,238	8,419	12,242	8,823	19,064	18,681	33,370	27,380	38,331
Cattle Calls	4,329	8,222	6,114	9,572	5,396	8,552	6,021	12,713	11,200	17,892	14,908	19,990
Cattle Puts	3,103	5,194	4,540	6,666	3,023	3,690	2,802	6,351	7,481	15,478	12,472	18,341
Feeder Cattle	11,238	10,843	10,515	7,955	8,176	8,920	9,600	8,001	8,795	9,752	10,365	11,206
Hogs	29,917	27,827	25,738	23,673	22,919	24,807	18,289	19,984	18,390	25,447	27,912	21,680
Hog Options	....	2,131	4,258	6,299	4,574	4,855	3,729	5,372	4,158	6,434	2,726	4,617
Hog Calls	....	1,475	2,980	4,441	2,864	3,263	2,862	3,800	3,062	4,091	1,690	2,668
Hog Puts	....	656	1,278	1,858	1,710	1,592	867	1,572	1,096	2,343	1,036	1,949
Lumber	10,104	8,984	8,447	9,045	9,764	9,224	8,708	8,346	7,409	6,965	6,687	6,383
Pork Bellies	14,452	14,784	12,561	12,580	11,355	10,731	8,452	6,590	6,914	7,904	9,134	8,103
British Pound	22,230	23,911	29,487	31,486	50,437	38,496	46,123	41,685	24,982	28,699	35,562	25,082
British Pound Options	....	1,993	11,638	19,556	29,287	21,051	25,036	27,773	19,882	23,703	26,464	24,514
British Pound Calls	....	1,237	5,952	11,255	14,158	10,487	10,727	12,533	12,443	13,716	11,716	11,630
British Pound Puts	....	756	5,686	8,301	15,129	10,564	14,309	15,240	7,439	9,987	14,748	12,884
Canadian Dollar	9,248	12,208	11,132	10,503	12,479	8,145	8,817	9,461	4,771	4,801	8,516	13,929
Deutschemark	49,483	45,759	48,190	47,318	52,909	50,400	56,977	54,966	42,696	50,796	57,347	53,525
Deutschemark Options	37,389	88,048	54,548	75,069	85,798	41,827	62,239	67,254	43,324	65,261	80,600	56,606
Deutschemark Calls	37,683	65,669	36,409	41,636	47,959	25,567	36,239	37,305	24,765	38,530	42,049	32,132
Deutschemark Puts	19,706	22,379	18,139	33,433	37,839	16,260	26,000	29,949	18,559	26,731	38,551	24,474
French Franc	1,430	2,723	1,070	1,414	846	397	394	396	132	136	170	134
Japanese Yen	13,755	16,206	21,333	17,893	18,251	22,258	37,861	35,896	32,582	37,658	39,605	28,058
Mexican Peso	1,432	1,577	1,309	1,432	1,598	1,311	1,831	2,094	1,319	1,697	....	....
Swiss Franc	24,406	28,898	22,446	27,144	3,175	27,891	34,160	35,850	25,988	28,190	35,047	27,351
Swiss Franc Options	....	1,821	9,333	14,810	22,023	14,126	20,573	22,241	19,155	25,371	28,462	17,435
Swiss Franc Calls	....	1,375	5,798	8,777	11,957	8,819	11,369	11,042	10,327	11,789	12,957	9,024
Swiss Franc Puts	....	446	3,535	6,033	10,066	5,307	9,204	11,199	8,828	25,371	15,505	8,411
Domestic Cert. of Dep	13,632	12,320	6,717	5,757	4,986	3,492	3,393	2,353	1,931	2,037	1,762	922
Eurodollar	105,524	105,487	98,417	110,046	130,730	116,274	128,862	131,447	122,028	141,184	165,256	121,537
Eurodollar Options	....	....	9,433	19,764	37,951	26,645	36,941	51,121	40,057	51,980	64,912	43,077
Eurodollar Calls	....	....	4,392	7,314	14,635	12,531	14,632	21,458	14,627	19,592	26,401	17,027
Eurodollar Puts	....	....	5,041	12,450	23,316	14,114	22,309	29,663	25,430	32,386	38,511	26,050
90-Day Treasury Bill	48,294	46,336	39,391	40,920	36,373	33,711	38,004	36,805	32,894	40,034	39,771	33,263
S & P 500	58,332	62,142	57,664	58,131	72,642	58,890	60,612	60,718	53,060	65,568	74,909	62,879
S & P 500 Options	33,548	45,748	27,819	33,678	42,051	26,597	37,412	49,747	30,522	44,667	51,518	37,176
S & P 500 Calls	20,235	20,232	13,137	16,733	23,194	15,234	22,170	31,199	13,343	22,929	21,668	18,045
S & P 500 Puts	13,313	25,516	14,682	16,945	18,857	11,363	15,242	18,548	17,179	21,738	29,850	19,131
S & P 100	62	79	46	37	36	8	----	----	----	1,321	2,120	590
S & P 250 OTC	....	....	....	....	....	....	....	....	....			
Gold Bullion	3	----	----	2	----	----	----	----	----	----	----	----
PRODUCT TOTALS—												
Futures & Options Combined:												
Agricultural	131,679	135,729	135,409	133,114	116,423	120,373	103,275	115,940	115,315	154,909	152,796	149,681
Currencies	179,373	223,145	210,486	246,625	305,803	225,902	294,011	297,616	215,607	266,312	311,773	246,634
Equity	91,942	107,969	85,529	91,846	114,729	85,495	98,024	110,465	88,575	111,556	128,547	100,645
Interest Rates	167,450	164,143	153,958	176,487	210,040	180,122	207,200	221,726	197,379	235,235	271,701	198,799
Precious Metals	3	—	—	2	—	—	—	—	—	—	—	—
Futures:												
Agricultural	124,247	120,182	120,497	110,577	103,430	103,276	90,723	91,504	92,384	115,105	122,690	106,733
Currencies	121,984	131,282	134,967	137,190	168,695	148,898	186,163	180,348	132,470	151,977	176,247	148,079
Equity	58,344	62,221	57,710	58,168	72,678	58,898	60,612	60,718	53,629	66,889	77,029	63,469
Interest Rates	167,450	164,143	144,525	156,723	172,089	153,477	170,259	170,605	156,853	183,255	206,789	155,722
Precious Metals	3	—	—	2	—	—	—	—	—	—	—	—
Options On Futures:												
Agricultural	7,432	15,547	14,912	22,537	12,993	17,097	12,552	24,436	22,931	39,804	30,106	42,948
Currencies	57,389	91,863	75,519	109,435	137,108	77,004	107,848	117,268	83,137	114,335	135,526	98,555
Equity	33,548	45,748	27,819	33,678	42,051	26,597	37,412	49,747	34,946	44,667	51,518	37,176
Interest Rates	—	—	9,433	19,764	37,951	26,645	36,941	51,121	40,526	51,980	64,912	43,077
SINGAPORE INTERNATIONAL MONETARY EXCHANGE												
SIMEX Total	2,165	2,270	2,644	2,410	2,604	2,534	3,135	4,096	3,682	5,485	7,132	3,160
Deutschemark	512	454	598	610	576	424	625	1,009	591	1,893	2,795	305
Japanese Yen	79	273	492	347	168	65	405	511	720	916	832	235
Eurodollar	1,236	1,774	1,283	1,220	1,800	1,979	2,086	2,430	2,282	2,593	3,488	2,554
Gold Bullion	338	859	271	233	60	66	19	146	89	83	17	66

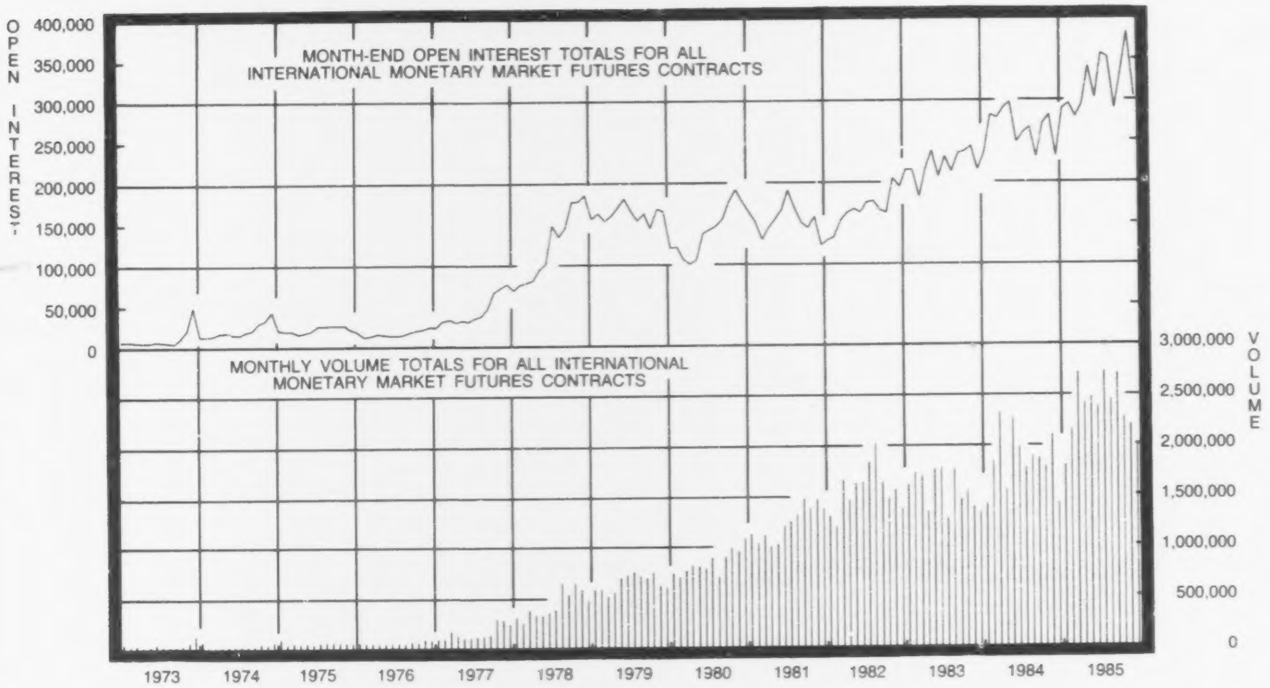
TOTAL


OPEN INTEREST
1,000,000
800,000
600,000
400,000
200,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
MONTHLY VOLUME TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
VOLUME
5,500,000
5,000,000
4,500,000
4,000,000
3,500,000
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
500,000
0
1972
1973
1974
1975
1976
1977
1978
1979
1980
1981
1982
1983
1984
1985

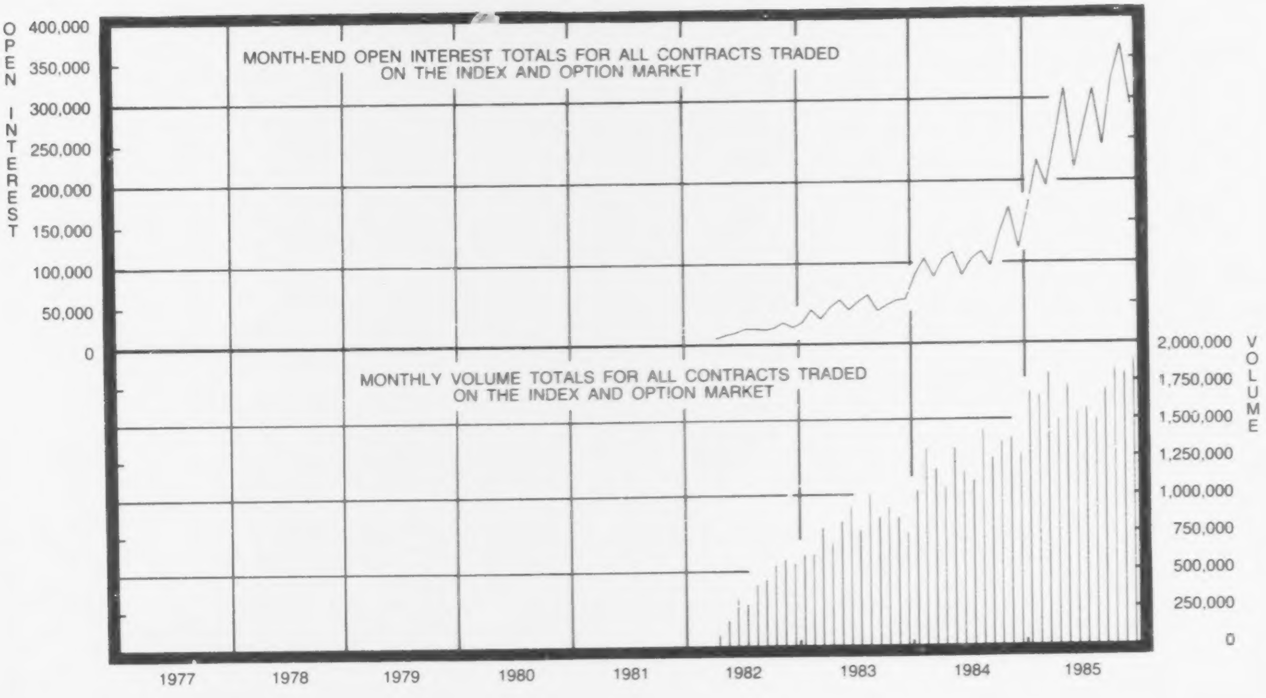
CME


OPEN INTEREST
180,000
150,000
120,000
90,000
60,000
30,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL CME (MEAT-COMPLEX) CONTRACTS ON THE CHICAGO MERCANTILE EXCHANGE
MONTHLY VOLUME TOTALS FOR ALL CME (MEAT-COMPLEX) CONTRACTS ON THE CHICAGO MERCANTILE EXCHANGE
VOLUME
1,250,000
1,000,000
750,000
500,000
250,000
0
1972
1973
1974
1975
1976
1977
1978
1979
1980
1981
1982
1983
1984
1985

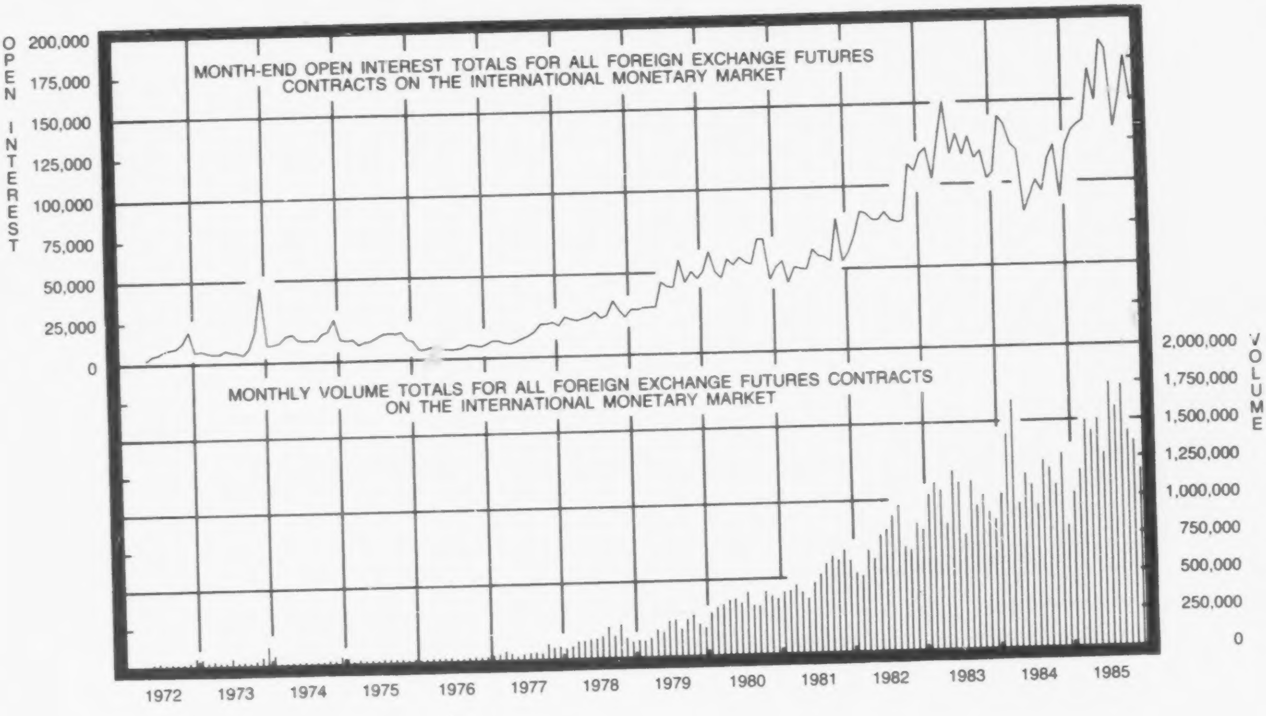
IMM


OPEN INTEREST
400,000
350,000
300,000
250,000
200,000
150,000
100,000
50,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
MONTHLY VOLUME TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
VOLUME
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
500,000
0
1973
1974
1975
1976
1977
1978
1979
1980
1981
1982
1983
1984
1985

IOM


OPEN INTEREST
400,000
350,000
300,000
250,000
200,000
150,000
100,000
50,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL CONTRACTS TRADED ON THE INDEX AND OPTION MARKET
MONTHLY VOLUME TOTALS FOR ALL CONTRACTS TRADED ON THE INDEX AND OPTION MARKET
VOLUME
2,000,000
1,750,000
1,500,000
1,250,000
1,000,000
750,000
500,000
250,000
0
1977
1978
1979
1980
1981
1982
1983
1984
1985

FX


MONTH-END OPEN INTEREST TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
MONTHLY VOLUME TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
OPEN INTEREST
200,000
175,000
150,000
125,000
100,000
75,000
50,000
25,000
0
VOLUME
2,000,000
1,750,000
1,500,000
1,250,000
1,000,000
750,000
500,000
250,000
0
1972
1973
1974
1975
1976
1977
1978
1979
1980
1981
1982
1983
1984
1985

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
90-DAY U.S. TREASURY BILL FUTURES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	91.66	92.21	91.64	91.90	91.95	....	....	12,501	1,424	169,814	31,118	22,833	22,833
Feb	91.80	91.87	91.40	91.42	91.68	....	....	14,119	1,959	130,731	22,180	13,394	13,394
Mar	91.44	91.58	91.18	....	91.38	....	....	3,769	963	24,633	11,571	....	....
Year	91.66	92.21	91.18	....	91.66	....	....	14,119	963	325,178	31,118	....	....

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	91.16	91.81	91.14	91.54	91.48	....	....	5,662	340	52,141	18,373	9,210	18,373
Feb	91.44	91.47	90.78	90.80	91.21	....	....	11,262	1,304	106,101	24,264	18,875	24,264
Mar	90.82	91.49	90.39	91.41	90.84	....	....	26,986	7,690	260,637	31,875	24,939	26,154
Apr	91.39	92.25	91.26	92.01	91.81	....	....	13,147	4,677	172,307	27,876	24,095	24,467
May	91.99	92.93	91.98	92.91	92.52	....	....	10,222	2,360	112,725	24,577	7,533	7,533
Jne	92.96	93.19	92.95	....	93.05	....	....	3,866	1,413	9,148	5,836	....	....
Year	91.16	93.19	90.39	....	91.81	....	....	26,986	340	713,059	31,875	....	....

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	90.75	91.33	90.71	91.06	91.00	....	....	1,018	83	6,875	3,488	1,780	3,350
Feb	91.00	91.00	90.29	90.30	90.72	....	....	934	31	7,027	4,874	3,363	4,746
Mar	90.32	90.92	89.97	90.88	90.36	....	....	2,873	397	24,984	6,783	4,821	6,783
Apr	90.85	91.77	90.76	91.48	91.30	....	....	3,527	277	40,427	11,595	6,888	11,342
May	91.45	92.69	91.45	92.65	92.09	....	....	7,305	1,496	84,497	21,900	11,357	21,900
Jne	92.71	93.30	92.53	92.95	92.88	....	....	16,806	5,510	175,573	26,097	23,120	23,185
Jly	93.03	93.33	92.58	92.67	92.89	....	....	12,225	3,837	151,714	24,392	22,515	22,691
Aug	92.71	93.12	92.59	92.96	92.90	....	....	8,064	2,320	106,939	22,827	13,420	13,420
Sep	92.93	93.35	92.79	....	92.98	....	....	5,100	619	32,656	12,919	....	....
Year	90.75	93.35	89.97	....	91.90	....	....	16,806	31	630,672	26,097	....	....

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	90.34	90.93B	90.33	90.66	90.60	....	....	208	8	1,433	1,514	1,256	1,514
Feb	90.62	90.62	89.92	89.94	90.34	....	....	163	4	972	1,671	1,528	1,625
Mar	89.96	90.54B	89.70	90.50	90.04	....	....	296	34	2,758	1,648	1,415	1,599
Apr	90.47	91.32B	90.38	91.03	90.88	....	....	487	33	3,905	2,345	1,609	2,345
May	91.00	92.32	91.00	92.30	91.71	....	....	807	10	6,845	4,185	2,345	4,185
Jne	92.36	92.96B	92.16	92.56	92.52	....	....	1,752	315	18,027	7,324	4,547	7,324
Jly	92.66	93.07	92.22	92.32	92.57	....	....	2,495	434	25,116	11,023	6,894	11,023
Aug	92.37	92.86	92.23	92.63	92.58	....	....	6,542	620	53,925	18,415	11,185	18,415
Sep	92.61	93.06	92.41	92.90	92.70	....	....	13,286	3,553	163,404	27,865	18,570	26,326
Oct	92.89	93.08	92.72	93.00	92.86	....	....	15,864	981	137,606	31,697	24,736	26,893
Nov	93.03	93.04	92.75	92.98	92.95	....	....	6,347	818	84,452	26,268	15,679	15,679
Dec	92.97	93.11	92.83	....	92.93	....	....	4,059	1,001	30,825	15,225	....	....
Year	90.34	93.11	89.70	....	91.89	....	....	15,864	4	529,268	31,697	....	....

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	90.01	90.57B	90.01	90.32	90.27	....	....	93	....	442	1,112	1,034	1,086
Feb	90.15	90.20	89.67A	89.67	90.02	....	....	37	....	259	1,118	1,061	1,075
Mar	89.66	90.25B	89.42	90.22	89.78	....	....	125	....	632	1,076	1,026	1,049
Apr	90.20	90.94B	90.08	90.66	90.53	....	....	156	....	602	1,057	1,021	1,040
May	90.69	91.97B	90.65A	91.96	91.39	....	....	182	4	1,276	1,316	1,018	1,316
Jne	92.10	92.57B	91.83	92.20	92.18	....	....	317	27	2,146	1,832	1,289	1,832
Jly	92.29	92.66B	91.88A	91.96	92.21	....	....	347	21	2,609	2,559	1,827	2,559
Aug	92.03	92.50	91.87A	92.28	92.23	....	....	566	39	3,544	3,064	2,552	3,064
Sep	92.26	92.70	92.08A	92.56	92.35	....	....	1,305	42	8,607	4,661	3,039	4,323
Oct	92.56	92.93	92.39	92.85	92.57	....	....	3,862	76	17,712	8,886	4,185	8,886
Nov	92.89	93.12	92.64	93.09	92.91	....	....	4,546	864	52,285	18,781	9,657	18,781
Dec	93.06	93.36	92.86	93.20	93.15	....	....	11,474	951	92,229	27,759	19,538	25,568
Year	90.01	93.36	89.42	93.20	91.63	....	....	11,474	....	182,343	27,759	1,018	25,568

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
90-DAY U.S. TREASURY FUTURES

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	89.75	90.29B	89.75	90.04	90.00	...	...	103	...	424	1,007	885	967
Feb	90.00	90.00	89.47A	89.47	89.76	...	...	53	...	162	974	947	953
Mar	89.48	90.03B	89.28A	90.02	89.60	...	...	141	1	557	1,317	970	1,307
Apr	89.98	90.64	89.86A	90.37	90.26	...	...	103	...	347	1,690	1,271	1,271
May	90.42	91.68B	90.36A	91.66	91.13	...	...	170	...	491	1,270	1,003	1,017
Jne	91.84	92.24B	91.58A	91.89	91.88	...	...	51	2	423	987	901	904
Jly	91.96	92.41B	91.50	91.62	91.87	...	...	221	...	662	1,080	913	1,063
Aug	91.65	92.17	91.51	91.93	91.88	...	...	129	6	888	1,289	1,049	1,059
Sep	91.91	92.32	91.74	92.19	92.01	...	...	411	8	1,763	1,283	1,003	1,277
Oct	92.18	92.57	92.03A	92.51	92.22	...	...	646	5	3,845	2,945	1,279	2,945
Nov	92.58	92.91	92.41	92.91	92.68	...	...	576	34	3,698	3,544	2,906	3,544
Dec	92.87	93.30	92.72A	93.13	93.05	...	...	1,459	40	10,707	5,125	3,678	5,112
Year	89.75	93.30	89.28A	93.13	91.36	...	...	1,459	...	23,967	5,125	885	5,112

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	89.50	90.02B	89.50	89.81	89.75	...	...	105	...	212	231	151	161
Feb	89.76	89.76	89.30A	89.30	89.54	...	...	25	...	86	214	170	214
Mar	89.21	89.86	89.13A	89.85	89.44	...	...	102	...	257	386	253	382
Apr	89.72	90.39B	89.67A	90.10	90.03	...	...	33	...	162	494	314	326
May	90.15	91.42B	90.09A	91.41	90.91	...	...	82	...	197	325	228	257
Jne	91.59	91.96	91.36A	91.63	91.63	...	...	37	...	188	307	281	287
Jly	91.70	92.08B	91.16	91.30	91.58	...	...	136	...	295	414	285	413
Aug	91.32	91.85B	91.23A	91.61	91.57	...	...	64	...	301	514	420	514
Sep	91.65	91.96B	91.43A	91.84	91.70	...	...	36	...	208	554	513	554
Oct	91.83	92.22B	91.70A	92.16	91.88	...	...	99	...	470	807	546	807
Nov	92.20	92.63	92.13A	92.63	92.38	...	...	204	5	1,026	1,090	813	1,090
Dec	92.55	93.06	92.48A	92.97	92.82	...	...	326	3	2,168	1,593	1,081	1,592
Year	89.50	93.06	89.13A	92.97	91.10	...	...	326	...	5,568	1,593	151	1,592

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	...	89.78B	89.38A	89.58	89.51	...	...	...	...	...	10	10	10
Feb	89.39	89.47B	89.14A	89.14	89.34	...	...	40	...	94	65	10	65
Mar	89.14	89.68B	88.98A	89.67	89.28	...	...	17	...	66	103	65	103
Apr	89.59	90.19B	89.47A	89.87	89.81	...	...	56	...	97	127	92	107
May	89.98	91.21B	89.90A	91.19	90.71	...	...	107	...	156	131	105	131
Jne	91.39	91.72B	91.11A	91.39	91.40	...	...	30	...	114	143	103	141
Jly	91.78	91.78	90.86	91.02	91.32	...	...	33	...	134	197	136	197
Aug	91.04	91.55	90.97A	91.32	91.29	...	...	35	...	201	254	206	254
Sep	91.37	91.64B	91.13A	91.53	91.40	...	...	35	...	111	319	276	317
Oct	91.54	91.85B	91.40A	91.84	91.58	...	...	24	...	152	338	309	322
Nov	91.91	92.35	91.81A	92.35	92.08	...	...	42	3	363	387	323	387
Dec	92.30	92.79	92.20A	92.73	92.54	...	...	98	3	565	442	388	433
Year	89.39	92.79	88.98A	92.73	90.85	...	...	107	...	2,053	442	10	433

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	89.02	89.52B	89.02	89.52	89.25	...	...	13	...	14	14	13	14
Apr	89.58	89.95B	89.31A	89.67	89.62	...	...	6	...	8	40	14	22
May	90.15	91.00B	89.71A	91.00	90.52	...	...	8	...	21	38	22	34
Jne	91.39	91.49B	90.95A	91.17	91.19	...	...	5	...	7	35	33	34
Jly	91.21	91.55B	90.64	90.74	91.08	...	...	20	...	24	56	33	55
Aug	90.80	91.28B	90.71A	91.06	91.03	...	...	2	...	2	57	55	57
Sep	91.11	91.36B	90.88A	91.25	91.13	...	...	3	...	4	61	60	61
Oct	91.25	91.54B	91.15A	91.52	91.30	...	...	12	...	33	62	48	48
Nov	91.60	92.07	91.55A	92.07	91.76	...	...	25	...	95	75	38	75
Dec	92.03	92.52B	91.94A	92.47	92.27	...	...	80	...	191	140	63	133
Year	89.02	92.52B	89.02	92.47	90.91	...	...	80	...	399	140	13	133

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	91.21	91.30B	90.77A	90.96	90.98	...	...	3	...	4	4	...	4
Jly	90.93	91.30B	90.41A	90.49	90.86	...	...	1	...	1	4	3	3
Aug	90.70	90.99B	90.44A	90.79	90.77	...	...	20	...	27	22	3	22
Sep	90.84	91.14B	90.63A	91.00	90.88	...	...	15	...	24	36	23	36
Oct	90.90	91.26	90.90	91.25	91.05	...	...	30	...	125	131	36	131
Nov	91.29	91.80	91.27A	91.82	91.51	...	...	28	...	188	214	141	206
Dec	91.81	92.27B	91.68A	92.23	92.02	...	...	114	...	287	287	195	282
Year	91.21	92.27B	90.41A	92.23	91.15	...	...	114	...	656	287		282

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	90.94	91.01B	90.83A	91.00	90.93	...	...	1		2	2	1	2
Nov	91.47	91.53	91.01A	91.55	91.24			2		8	9	2	9
Dec	91.48	92.06B	91.43A	92.01	91.78			100		165	143	4	143
Year	90.94	92.06B	90.83A	92.01	91.31			100		175	143	1	143

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	90.89	91.70	90.83	91.36	91.31	—	—	985	132	9,750	5,476	5,038	5,076
Feb	91.26	91.27	90.66	90.68	90.99	—	—	1,010	64	7,256	5,181	3,866	3,866
Mar	90.65	91.25	90.52A	91.23	90.91	—	—	888	39	5,480	3,862	88	88
Year	90.89	91.70	90.52A	91.23	91.07	—	—	1,010	39	22,486	5,476	88	88

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	90.31	91.21B	90.23A	90.89	90.72	—	—	675	7	3,190	4,035	3,213	3,213
Feb	90.78	90.78	89.82	89.84	90.34	—	—	501	12	2,663	3,099	2,890	2,997
Mar	89.82	90.67	89.39	90.65	89.94	—	—	968	92	7,395	3,032	2,672	2,672
Apr	90.59	91.65	90.45	91.43	91.14	—	—	537	53	5,310	2,851	2,316	2,316
May	91.40	92.60	91.38A	92.59	92.02	—	—	392	62	4,899	2,299	1,140	1,140
Jne	92.65	92.89B	92.45	92.59	92.64	—	—	248	1	1,474	991	31	31
Year	90.31	92.89B	89.39	92.59	91.13	—	—	968	1	24,931	4,035	31	31

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	89.81	90.64B	89.73A	90.36	90.18	—	—	522		951	3,893	3,751	3,778
Feb	90.15	90.20B	89.22A	89.25	89.79	—	—	321		1,969	3,896	3,786	3,861
Mar	89.16	90.01	88.91	89.97	89.35	—	—	1,181	5	3,324	3,972	2,542	2,572
Apr	89.94	91.08	89.82	90.71	90.52	—	—	317	1	2,310	2,593	1,944	1,958
May	90.79	92.07	90.66A	92.06	91.39	—	—	774	3	3,222	2,579	1,921	2,579
Jne	92.13	92.76B	91.84A	92.36	92.30	—	—	600	55	4,579	2,602	2,126	2,310
Jly	92.44	92.78	91.87	91.97	92.24	—	—	393	17	2,829	2,295	2,130	2,147
Aug	92.07	92.41	91.90	92.19	92.21	—	—	513	25	3,142	2,129	758	758
Sep	92.11	92.31B	91.88		92.09	—	—	178		989	638	—	—
Year	89.81	92.78	88.91		91.11	—	—	1,181		23,315	3,972	—	—

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	89.41	90.18B	89.30A	89.91	89.74	—	—	77		182	1,297	1,265	1,266
Feb	89.62	89.73B	88.81A	88.83	89.35	—	—	282		457	1,296	1,266	1,296
Mar	88.76	89.56	88.53	89.50	88.94	—	—	365		789	1,324	1,031	1,031
Apr	89.49	90.56	89.31A	90.16	90.01	—	—	106		300	1,016	911	924
May	90.20	91.64	90.13A	91.58	90.93	—	—	108		395	922	712	731
Jne	91.75	92.27B	91.45	91.89	91.82	—	—	307		616	732	625	645
Jly	92.00	92.37	91.38A	91.48	91.81	—	—	209		747	66[illegible]	618	682
Aug	91.54	92.13	91.43A	91.85	91.83	—	—	138	2	1,308	1,005	665	1,005
Sep	91.80	92.26	91.46	92.10	91.83	—	—	417	13	1,864	1,472	1,052	1,335
Oct	92.09	92.50	91.92A	92.35	92.08	—	—	146	2	1,033	1,450	1,324	1,429
Nov	92.40	92.44B	92.15	92.24	92.31	—	—	188	10	1,221	1,369	1,035	1,035
Dec	92.20	92.48	92.07	92.45	92.27	—	—	359		1,994	985	—	—
Year	89.41	92.50	88.53	92.45	91.07	—	—	417		10,906	1,472		—

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	89.34	89.78	89.14A	89.51	89.35	—	—	46		70	187	181	181
Feb	89.33	89.34B	88.49A	88.50	88.98	—	—	8		26	183	181	182
Mar	88.38	89.17B	88.23	89.16	88.64	—	—	23		68	183	181	182
Apr	88.97	90.18	88.96A	89.71	89.61	—	—	5		16	181	180	180
May	90.17	91.19B	89.68A	91.18	90.54	—	—	2		5	180	179	179
Jne	91.41	91.82B	91.08A	91.46	91.39	—	—	54		67	181	178	179
Jly	91.53	91.83B	90.94A	91.04	91.36	—	—	8		12	178	174	174
Aug	91.41	91.68B	91.02A	91.43	91.40	—	—	14		17	188	174	181
Sep	91.18	91.68B	91.14A	91.71	91.44	—	—	13		33	187	181	187
Oct	91.86	92.18	91.54A	92.13	91.74	—	—	30		79	200	181	200
Nov	92.12	92.44	92.10	92.31	92.25	—	—	95	2	540	310	211	310
Dec	92.25	92.75B	92.11	92.56	92.48	—	—	153		828	538	310	503
Year	89.34	92.75B	88.23	92.56	90.76	—	—	153		1,761	538	174	503

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	89.46	89.46	89.03A	89.19	89.03			6		6	98	92	98
Feb	88.73	89.01B	88.26A	88.27	88.69			4		6	99	98	98
Mar	88.12	88.86B	88.00	88.89	88.42			21		60	113	98	110
Apr	89.17	89.82	88.77A	89.34	89.29			52		64	160	109	158
May	89.83	90.60B	89.31A	90.83	90.23			1		6	158	157	157
Jne	91.00	91.40	90.95A	91.10	91.04			13		29	163	153	154
Jly	91.33	91.46B	90.56A	90.64	90.97			2		8	158	154	154
Aug	91.24	91.28B	90.64A	91.03	91.00			4		7	154	153	154
Sep	91.23	91.46B	90.80A	91.30	91.06			1		3	154	153	154
Oct	91.22	91.80B	91.18A	91.76	91.36			5		10	154	153	153
Nov	91.84	92.19B	91.82A	92.13	91.97			5		18	161	153	161
Dec	92.02	92.64B	91.99A	92.44	92.33			10		16	165	161	164
Year	89.46	92.64B	88.00	92.44	90.44			52		233	165	92	164

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan		89.07B	88.75A	88.90	88.74						20	20	20
Feb	88.48	88.68B	88.05A	88.04	88.42			10		14	20	20	20
Mar	88.01	89.19B	87.85A	88.65	88.20			71		186	160	20	150
Apr	88.49	89.50	88.49	89.03	89.01			20		120	185	150	185
May	89.53	90.54	89.09A	90.53	89.96			3		6	185	163	164
Jne	90.74	91.10B	90.50	90.79	90.74			22		33	167	164	167
Jly	90.84	91.15	90.31A	90.27	90.63			3		16	171	167	169
Aug	90.77	90.77	90.77	90.67	90.64			2		2	169	168	168
Sep				90.93	90.72						168	168	168
Oct		91.35B	90.93A	91.39	91.00						168	168	168
Nov	91.44	91.81B	91.44	91.83	91.64			1		2	169	168	168
Dec	92.36	92.36	92.36	92.23	92.08			2		2	168	168	168
Year	88.48	92.36	87.85A	92.23	90.14			71		381	165	20	168

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	88.36	89.17B	88.34	88.75	88.81			21		36	36	9	36
May		90.20B	88.80A	90.25	89.72						36	36	36
Jne	90.18	90.73B	90.18	90.50	90.45			3		4	37	36	37
Jly		90.17B	90.11A	89.93	90.31						37	37	37
Aug	90.41	90.41	90.41	90.32	90.31			2		2	37	37	37
Sep				90.58	90.39						37	37	37
Oct		90.78B	90.59A	91.03	90.67						37	37	37
Nov	91.40	91.40	91.40	91.54	91.32			1		1	38	37	38
Dec	91.88	91.88	91.88	91.97	91.79			1		1	38	37	37
Year	88.36	91.88	88.34	91.97	90.41			21		44	38	9	37

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	89.90	89.91	89.57A	89.61	89.68			50		50	50	50	50
Aug		89.79B		89.99	89.99						50	50	50
Sep			90.25A	90.26	90.08						50	50	50
Oct				90.69	90.35						50	50	50
Nov				91.25	91.00						50	50	50
Dec				91.69	91.51						50	50	50
Year	89.90	89.91	89.57A	91.69	90.43			50		50	50	50	50

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
3-MONTH EURODOLLAR TIME DEPOSIT FUTURES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	90.50	91.38	90.43	91.07	90.95	—	—	22,929	3,610	374,424	50,409	47,352	50,409
Feb	91.00	91.00	90.30	90.31	90.63	—	—	35,058	5,484	340,627	49,173	34,517	34,517
Mar	90.36	90.63	90.11	—	90.38	—	—	7,844	2,474	48,058	33,186	—	—
Year	90.50	91.38	90.11	—	90.65	—	—	35,058	2,474	763,109	50,409	—	—

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	89.90	90.88	89.83	90.57	90.38	—	—	10,768	860	111,288	30,207	20,603	30,207
Feb	90.48	90.50	89.42	89.45	89.97	—	—	35,728	3,404	335,199	39,159	31,779	39,159
Mar	89.43	90.25	88.97	90.23	89.54	—	—	45,663	21,938	715,361	60,468	43,580	53,727
Apr	90.19	91.31	90.03	91.05	90.76	—	—	40,041	17,371	569,762	55,443	51,944	54,210
May	91.02	92.25	91.00	92.24	91.67	—	—	30,333	5,299	307,483	53,393	33,672	33,672
Jne	92.31	92.59	92.18	—	92.36	—	—	7,860	2,758	57,412	31,998	—	—
Year	89.90	92.59	88.97	—	90.77	—	—	45,663	860	2,096,505	60,468	—	—

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	89.40	90.33	89.33	90.03	89.82	—	—	1,708	71	19,024	12,233	9,020	12,233
Feb	89.95	89.95	88.84	88.86	89.42	—	—	3,152	262	28,685	14,847	12,212	14,847
Mar	88.86	89.60	88.46A	89.59	88.94	—	—	6,922	1,670	77,361	22,430	16,053	22,430
Apr	89.56	90.72	89.40	90.29	90.13	—	—	13,510	1,304	152,441	29,832	22,988	29,209
May	90.26	91.72	90.26	91.70	91.01	—	—	28,127	6,583	383,905	62,888	29,487	62,575
Jne	91.79	92.45	91.54	92.07	91.97	—	—	53,828	25,595	726,394	68,026	61,558	68,026
Jly	92.16	92.41	91.54	91.64	91.92	—	—	53,238	18,906	673,160	68,666	63,979	67,184
Aug	91.72	92.08	91.58	91.86	91.88	—	—	28,259	4,570	358,166	65,586	41,405	41,405
Sep	91.78	91.91	91.53A	—	91.71	—	—	8,648	3,037	50,673	39,786	—	10
Year	89.40	92.45	88.46A	—	90.75	—	—	53,828	71	2,469,809	68,666	—	10

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	88.95	89.87	88.91	89.57	89.37	—	—	1,668	21	9,753	5,208	4,015	4,773
Feb	89.46	89.47	88.42	88.44	88.97	—	—	960	147	8,308	6,180	4,836	6,180
Mar	88.44	89.15	88.11A	89.13	88.55	—	—	2,185	443	20,777	8,922	6,378	8,922
Apr	89.08	90.20	88.94	89.75	89.63	—	—	2,218	264	20,879	12,188	9,088	12,188
May	89.74	91.24	89.73A	91.22	90.55	—	—	2,769	713	35,140	18,119	12,165	18,119
Jne	91.35	91.99B	91.07	91.58	91.49	—	—	6,313	1,697	76,249	26,205	19,092	26,205
Jly	91.68	92.00	91.03	91.15	91.48	—	—	9,433	1,725	91,649	34,382	26,369	34,382
Aug	91.24	91.60	91.09	91.52	91.50	—	—	34,407	3,538	298,404	54,938	34,598	54,938
Sep	91.49	91.94	91.13	91.77	91.49	—	—	59,685	17,296	646,029	76,606	55,283	75,273
Oct	91.75	92.17	91.58	92.05	91.76	—	—	58,489	2,845	570,055	75,061	69,440	73,047
Nov	92.10	92.15	91.85	91.97	92.03	—	—	41,595	3,342	295,855	73,338	56,892	56,892
Dec	91.93	92.11	91.80	—	91.91	—	—	10,743	4,967	71,701	54,482	—	—
Year	88.95	92.17	88.11A	—	90.72	—	—	59,685	21	2,144,799	76,606	—	—

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	88.56	89.48	88.55	89.19	88.99	—	—	1,384	—	5,511	3,880	2,052	3,880
Feb	89.10	89.10	88.11A	88.12	88.61	—	—	315	4	2,567	4,224	3,905	4,224
Mar	88.07	88.81	87.86A	88.79	88.26	—	—	654	40	6,699	5,161	4,231	5,181
Apr	88.78	89.79	88.58	89.31	89.23	—	—	1,609	85	11,777	6,080	4,639	5,002
May	89.30	90.82	89.30	90.81	90.16	—	—	1,184	147	14,214	6,452	4,869	6,452
Jne	90.95	91.55	90.69	91.15	91.07	—	—	1,285	473	16,570	9,201	6,407	9,201
Jly	91.23	91.56	90.59	90.71	91.04	—	—	1,530	183	16,607	12,222	9,195	12,222
Aug	90.79	91.38	90.65	91.12	91.07	—	—	2,014	433	20,370	15,113	12,379	15,113
Sep	91.09	91.57	90.75	91.38	91.11	—	—	4,902	998	46,757	21,598	15,176	21,575
Oct	91.38	91.93	91.19	91.83	91.42	—	—	15,403	320	87,767	34,462	23,063	34,462
Nov	91.90	92.14	91.70	92.00	91.93	—	—	32,362	2,485	319,949	60,119	35,834	60,119
Dec	91.96	92.44	91.77	92.25	92.16	—	—	56,130	4,367	528,402	72,581	62,264	65,480
Year	88.56	92.44	87.86A	92.25	90.42	—	—	56,130	—	1,077,190	72,581	2,052	65,480

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
3-MONTH EURODOLLAR TIME DEPOSIT FUTURES

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	88.23	89.15	88.21A	88.88	88.67	—	—	874	—	3,840	2,762	1,541	2,762
Feb	88.64	88.68	87.88A	87.87	88.32	—	—	694	13	5,185	3,561	2,767	3,561
Mar	87.81	88.55	87.65	88.52	88.03	—	—	668	31	4,051	3,904	3,488	3,904
Apr	88.50	89.44	88.34	88.94	88.91	—	—	492	7	3,033	4,710	3,559	4,009
May	88.93	90.47B	88.93	90.46	89.85	—	—	871	44	5,372	4,145	3,737	3,761
Jne	90.58	91.15	90.38A	90.79	90.71	—	—	504	108	5,887	4,906	3,732	4,906
Jly	90.85	91.16B	90.17	90.31	90.65	—	—	822	96	8,001	5,820	4,833	5,820
Aug	90.38	90.98	90.25	90.72	90.68	—	—	789	158	9,511	7,525	5,819	7,525
Sep	90.70	91.14	90.40	90.97	90.74	—	—	1,401	407	15,132	11,031	8,045	11,031
Oct	90.97	91.55	90.83	91.46	91.05	—	—	2,837	88	18,475	15,414	11,202	15,414
Nov	91.54	91.93	91.40	91.82	91.67	—	—	4,162	260	45,072	22,785	15,930	22,785
Dec	91.79	92.34	91.59	92.13	92.02	—	—	6,960	1,032	67,268	27,004	23,794	26,114
Year	88.23	92.34	87.65	92.13	90.10	—	—	6,960		190,827	27,004	1,541	26,114

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	87.95	88.86B	87.91	88.59	88.38			132		637	1,031	879	1,031
Feb	88.35	88.39B	87.68A	87.66	88.06			196		1,335	1,600	993	1,600
Mar	87.60	88.30B	87.46A	88.28	87.81			553		3,153	2,409	1,631	2,320
Apr	88.25	89.14	88.07A	88.62	88.62			466	5	3,000	3,271	2,276	2,367
May	88.67	90.16B	88.66	90.16	89.58			578	9	3,982	2,638	2,133	2,638
Jne	90.35	90.84	90.09	90.48	90.41			544	38	4,554	3,218	2,636	3,131
Jly	90.53	90.83B	89.85A	89.94	90.31			423	25	3,178	3,632	3,092	3,632
Aug	90.00	90.63B	89.89	90.35	90.32			431	36	3,303	4,289	3,612	4,289
Sep	90.32	90.76	90.09	90.60	90.39			502	73	3,969	4,956	4,280	4,956
Oct	90.58	91.16	90.49	91.09	90.69			1,266	38	7,149	5,391	4,968	5,380
Nov	91.18	91.61	91.04	91.53	91.34			1,571	202	16,240	8,050	5,116	8,050
Dec	91.48	92.09	91.32	91.92	91.77			3,070	142	23,278	11,094	8,293	11,094
Year	87.95	92.09	87.46A	91.92	89.80			3,070		73,778	11,094	879	11,094

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	88.01	88.58B	87.63A	88.32	88.11			111		236	229	1	229
Feb	88.10	88.12B	87.49A	87.49	87.82			551		1,656	1,399	229	1,399
Mar	87.49	88.10B	87.28	88.07	87.63			261		1,760	1,989	1,411	1,952
Apr	88.04	88.90	87.84	88.34	88.36			652		2,443	2,086	1,793	2,086
May	88.45	89.92B	88.40	89.88	89.34			420	2	2,277	2,235	2,088	2,148
Jne	90.05	90.53B	89.84	90.19	90.13			942	5	2,981	2,925	2,119	2,925
Jly	90.25	90.52	89.48	89.60	89.99			249	13	2,038	3,016	2,709	2,808
Aug	89.67	90.27	89.55	90.01	89.98			536	21	3,849	3,566	2,814	3,527
Sep	89.99	90.43B	89.75A	90.25	90.07			259	44	2,152	4,045	3,539	4,007
Oct	90.25	90.80	90.17A	90.73	90.36			629	2	4,571	5,399	3,978	5,399
Nov	90.82	91.30	90.67	91.24	91.02			987	68	9,094	7,331	5,422	7,199
Dec	91.20	91.79	91.04	91.66	91.48			1,072	6	10,614	8,092	6,957	7,839
Year	88.01	91.79	87.28	91.66	89.52			1,072		43,671	8,092	1	7,839

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	87.24	87.90B	87.24	87.87	87.66			1		1	1	1	1
Apr	87.64	88.64	87.64	88.08	88.12			536		1,332	975	1	975
May	88.36	89.73B	88.17A	69.62	89.11			292		1,345	1,365	975	1,365
Jne	90.14	90.27B	89.56A	89.92	89.85			253		1,311	1,906	1,365	1,779
Jly	89.91	90.23B	89.17A	89.28	89.69			446		1,779	1,926	1,338	1,401
Aug	89.40	89.97B	89.25A	89.68	89.67			209	5	1,950	1,908	1,396	1,908
Sep	89.67	90.20	89.42	89.98	89.75			129		1,370	2,066	1,918	2,066
Oct	90.08	90.47	89.85A	90.39	90.04			707		1,915	2,688	2,062	2,688
Nov	90.40	91.00	90.38	90.95	90.70			586	7	4,451	4,253	2,734	3,924
Dec	90.90	91.50B	90.77	91.38	91.20			601	5	4,595	4,129	3,734	4,129
Year	87.24	91.50B	87.24	91.38	89.57			707		20,049	4,253	1	4,129

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	89.79	89.79	89.38A	89.67	89.56			137		138	101	1	101
Jly	89.74	89.97B	88.84	88.98	89.41			400		1,552	1,416	101	1,413
Aug	89.06	89.69B	88.96A	89.38	89.38			610	1	1,992	2,742	1,421	2,742
Sep	89.54	89.84B	89.15	89.63	89.46			685	6	2,094	2,962	2,241	2,241
Oct	89.64	90.15	89.55	90.08	89.75			771	2	2,427	2,707	2,245	2,683
Nov	90.17	90.70B	90.07A	90.67	90.40			278	10	2,418	3,111	2,575	3,111
Dec	90.63	91.22	90.50A	91.12	90.92			551	2	2,798	3,101	2,865	2,911
Year	89.79	91.22	88.84	91.12	89.84			771		13,419	3,111	1	2,911

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	89.20	89.63B	89.05A	89.36	89.34			595		953	879	5	879
Oct	89.37	89.88	89.29A	89.80	89.48			549		1,990	2,111	880	2,111
Nov	89.90	90.43B	89.80	90.40	90.12			443	1	2,346	3,230	2,213	3,176
Dec	90.35	90.97B	90.22A	90.88	90.66			194	9	1,718	3,643	3,195	3,641
Year	89.20	90.97B	89.05A	90.88	89.90			595		7,007	3,643	5	3,641

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	90.62	90.72B	90.58A	90.65	90.64			270		365	329	10	329
Year	90.62	90.72B	90.58A	90.65	90.64			270		365	329	10	329

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—CALLS

JUNE 1985 8850 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.15	1.76B	1.14	1.74	1.45	....	....	41	....	72	50	10	90
Apr	1.70	2.72B	1.57A	2.54	2.26	....	....	63	....	79	101	11	11
May	....	3.48B	2.52A	3.41	2.96	....	....	....	....	....	11	....	....
Year	1.15	3.48B	1.14	3.41	2.23	....	....	63	....	151	101	....	....

JUNE 1985 8900 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	79	1.25B	79	1.27	1.03	....	....	110	....	276	235	100	235
Apr	1.23	2.24B	1.14A	2.04	1.77	....	....	103	....	352	150	19	19
May	....	3.15B	2.02A	3.24	2.66	....	....	....	....	....	19	5	5
Jne	....	3.53B	3.24A	....	3.45	....	....	....	....	....	5	....	....
Year	79	3.53B	79		2.22	....	....	110	....	628	235	....	....

JUNE 1985 8950 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	47	85	45	86	67	....	....	572	61	1,685	857	526	825
Apr	82	1.77B	71	1.54	1.29	....	....	292	....	1,337	903	357	357
May	1.86	2.65B	1.52A	2.74	2.16	....	....	34	....	66	357	71	71
Jne	....	3.03B	2.74A	....	2.93	....	....	....	....	....	44	....	....
Year	47	3.03B	45		1.78	....	....	572	....	3,088	903	....	....

JUNE 1985 9000 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	28	54	24	52	38	....	....	859	345	4,847	1,448	644	1,431
Apr	48	1.32	40	1.06	86	....	....	549	....	3,765	1,579	657	657
May	1.10	2.15B	1.10	2.24	1.66	....	....	105	....	286	674	96	96
Jne	....	2.53B	2.29A	....	2.36	....	....	....	....	....	96	....	....
Year	28	2.53B	24		1.31	....	....	859	....	8,898	1,579	....	....

JUNE 1985 9050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	11	28	11	27	18	....	....	575	92	2,474	1,410	182	1,410
Apr	26	86B	19	63	50	....	....	917	38	6,692	2,584	1,503	1,832
May	63	1.75	62A	1.74	1.17	....	....	165	....	830	1,843	108	108
Jne	1.79	2.03B	1.79A	....	1.86	....	....	2	....	3	108	....	....
Year	11	2.03B	11		92	....	....	917	....	9,999	2,584	....	....

JUNE 1985 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	07	13	07	11	09	....	....	119	60	258	236	60	236
Apr	11	46B	07	27	23	....	....	560	23	4,670	1,863	436	1,863
May	25	1.23	25	1.24	72	....	....	575	....	2,819	2,041	799	799
Jne	1.37	1.50B	1.20A	....	1.36	....	....	12	....	18	780	....	....
Year	07	1.50B	07		60	....	....	575	....	7,965	2,041	....	....

JUNE 1985 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	07	20	05	09	10	....	....	504	1	3,607	1,733	1	1,733
May	09	75	09	75	33	....	....	1,283	12	10,676	3,729	2,088	2,804
Jne	89	1.05B	77A	....	86	....	....	73	....	149	2,496	....	....
Year	07	1.05B	05		43	....	....	1,283	....	14,632	3,729	....	....

JUNE 1985 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	02	07	02	02	03	....	....	203	....	389	275	12	223
May	03	28	03	28	09	....	....	2,516	....	13,406	4,646	223	4,335
Jne	34	59	22	....	38	....	....	724	....	1,542	4,153	....	....
Year	02	59	02		16	....	....	2,516	....	15,337	4,646	....	....

JUNE 1985 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	01	01	01	01	01	....	....	16	....	22	22	....	22
May	02	04	01	04	02	....	....	338	....	569	370	22	370
Jne	06	15B	01	....	05	....	....	772	128	4,066	1,604	....	....
Year	01	15B	01		02	....	....	772	....	4,657	1,604	....	....

JUNE 1985 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	01	01	01	01	01	....	....	20	20	20	20	20	20
Jne	02	02	02	....	01	....	....	1	....	2	22	....	....
Year	01	02	01		01	....	....	20	....	22	22	....	....

SEPTEMBER 1985 8850 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.23	2.15	1.20	....	1.73	....	....	20	....	40	20	....	....
May	....	2.47B	....	....	....	....	....	....	....	....	....	....	....
Jne	....	3.35B	....	....	....	....	....	....	....	....	....	....	....
Year	1.23	3.35B	1.20	....	57	....	....	20	....	40	20	....	....

SEPTEMBER 1985 8950 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	40	57B	40	57	51	....	....	5	....	5	5	5	5
Apr	....	1.25B	55A	1.01	84	....	....	....	....	....	5	5	5
May	....	2.15B	1.05A	2.20	1.56	....	....	....	....	....	5	5	5
Jne	2.15	2.85B	2.15	2.57	2.47	....	....	5	....	5	5	5	5
Jly	....	2.77B	2.15A	2.14	2.42	....	....	....	....	....	5	5	5
Aug	....	2.46B	2.30A	2.49	2.38	....	....	....	....	....	5	....	....
Year	40	2.85B	40	2.49	1.71	....	....	5	....	10	5	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—CALLS

SEPTEMBER 1985 9000 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.30	.39	.24	39	.32	....	....	135	....	107	187	135	187
Apr	.42	.89	.34A	67	.61	....	....	133	....	436	326	187	294
May	.64	1.6[illegible]	.64	1.71	1.14	....	....	91	....	287	335	283	320
Jne	2.17	2.35B	1.65	2.07	1.96	....	....	40	....	58	370	258	258
Jly	2.14	2.27B	1.65A	1.64	1.92	....	....	10	....	10	262	215	215
Aug	1.72	1.96B	1.68	1.86	1.86	....	....	11	....	13	215	1	1
Sep	....	1.85B	1.58A	....	1.71	....	....	....	....	....	1	....	....
Year	.30	2.35B	.24	....	1.36	....	....	136	....	1,021	370	....	....

SEPTEMBER 1985 9050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.15	.15	.15	.19	.18	....	....	10	....	10	10	10	10
Apr	.36	.64B	.19A	.39	.38	....	....	37	....	113	72	10	72
May	.44	1.20B	.42A	1.22	.76	....	....	45	....	296	166	92	136
Jne	1.37	1.85B	1.18	1.57	1.49	....	....	46	....	92	181	133	162
Jly	1.52	1.77B	1.12A	1.15	1.43	....	....	10	....	14	171	162	167
Aug	....	1.46B	1.30A	1.36	1.38	....	....	....	....	....	167	53	53
Sep	....	....	1.35A	1.34	1.34	....	....	....	....	....	....	....	....
Year	.15	1.85B	.15	1.34	.99	....	....	46	....	525	181	....	....

SEPTEMBER 1985 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.22	.40	.16A	.22	.25	....	....	91	....	367	221	20	221
May	.22	.83	.22	.82	.47	....	....	311	22	1,964	892	229	817
Jne	.93	1.42B	.77A	1.13	1.05	....	....	141	....	494	832	607	823
Jly	1.14	1.33B	.65A	.71	.97	....	....	60	....	207	643	508	568
Aug	.87	1.04B	.67	.86	.89	....	....	58	....	164	615	487	487
Sep	.83	.88	.57	....	.70	....	....	65	....	74	475	....	....
Year	.22	1.42B	.16A	....	.72	....	....	311	....	3,270	892	....	....

SEPTEMBER 1985 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	19	19	10	08	11	....	....	2	....	3	3	2	3
May	12	49	12	48	.25	....	....	833	20	2,938	1,356	53	1,356
Jne	.52	98B	45A	74	68	....	....	491	10	1,603	1,244	936	936
Jly	75	95	31A	34	58	....	....	403	2	2,286	1,745	871	1,734
Aug	38	58	30	39	45	....	....	741	1	4,000	2,278	1,476	1,476
Sep	32	40	10	....	23	....	....	1,264	10	2,347	2,467	....	....
Year	19	98B	10	....	38	....	....	1,264	....	13,177	2,467	....	....

SEPTEMBER 1985 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.12	24	10A	23	.14	....	....	1,404	....	4,563	3,242	40	3,242
Jne	24	64	.23	40	39	....	....	1,613	94	7,486	4,262	3,144	4,148
Jly	43	58	10	13	.29	....	....	1,034	89	8,987	4,447	3,881	3,826
Aug	15	21	05	05	13	....	....	1,422	250	14,962	6,333	3,741	6,222
Sep	04	06	CAB	01	02	....	....	591	65	2,417	6,521	6,052	6,052
Year	12	64	CAB	01	.10	....	....	1,613	....	38,415	6,521	40	6,052

SEPTEMBER 1985 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	08	09B	04	09	06	....	....	103	....	181	144	....	144
Jne	12	36	10	19	18	....	....	1,219	37	10,764	3,178	167	3,014
Jly	21	28	03	04	11	....	....	1,161	133	8,981	3,765	2,737	3,459
Aug	04	05	01	01	02	....	....	659	....	5,784	4,704	3,459	4,656
Sep	01	.01	CAB	CAB	00	....	....	60	31	148	4,807	4,475	4,475
Year	08	36	CAB	CAB	07	....	....	1,219	....	25,858	4,704	....	4,475

SEPTEMBER 1985 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.09	16	04	09	09	....	....	1,075	22	5,342	2,150	20	2,150
Jly	08	12	01	01	04	....	....	822	....	5,774	3,217	2,419	2,738
Aug	02	02	CAB	CAB	00	....	....	345	....	1,156	2,866	2,659	2,659
Sep	CAB	01	CAB	CAB	00	....	....	16	2	18	2,671	2,655	2,671
Year	09	16	CAB	CAB	03	....	....	1,075	....	12,290	3,217	20	2,671

SEPTEMBER 1985 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	03	07	02	03	03	....	....	250	....	431	386	4	378
Jly	03	05	01	01	01	....	....	12	....	46	381	370	372
Aug	CAB	CAB	CAB	CAB	00	....	....	....	....	....	386	372	372
Sep	CAB	CAB	CAB	CAB	00	....	....	....	....	....	372	372	372
Year	03	07	CAB	CAB	01	....	....	250	....	477	386	4	372

DECEMBER 1985 8950 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	51	51	48A	48	51	....	....	1	....	1	1	1	1
Apr	85	91B	73A	82	78	....	....	1	....	1	1	1	1
May	....	1.70B	99A	1.76	1.26	....	....	....	....	....	1	1	1
Jne	....	2.42B	1.75A	2.11	2.02	....	....	....	....	....	1	1	1
Jly	....	2.33B	1.74A	1.70	2.00	....	....	....	....	....	1	1	1
Aug	....	2.18B	1.73A	2.03	2.00	....	....	....	....	....	1	1	1
Sep	1.83	2.40B	1.71A	2.27	2.00	....	....	25	....	25	26	1	25
Oct	....	2.59B	2.12A	2.55	2.26	....	....	....	....	....	25	25	25
Nov	....	2.52B	2.49A	2.61	2.55	....	....	....	....	....	25	....	....
Year	.51	2.59B	48A	2.61	1.70	....	....	25	....	27	26	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—CALLS

DECEMBER 1985 9000 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.62	.62	.50A	.56	.56	...	...	1	...	3	2	1	1
May	.77	1.33B	.88A	1.36	.91	...	...	20	...	21	22	1	22
Jne	1.70	1.95B	1.35A	1.66	1.58	...	...	20	...	21	22	21	21
Jly	...	1.86B	1.32A	1.28	1.56	...	...	...	...	...	21	21	21
Aug	1.33	1.72B	1.31A	1.55	1.53	...	...	2	...	2	23	21	23
Sep	1.23	1.90B	1.23	1.77	1.51	...	...	25	...	26	48	23	39
Oct	1.77	2.09B	1.61A	2.05	1.78	...	...	3	...	4	40	27	27
Nov	...	2.09B	1.90A	1.97	2.03	...	...	...	...	...	27	1	1
Dec	...	2.08B	1.85A	...	1.91	...	...	...	...	...	1	...	...
Year	.62	2.09B	.50A	...	1.48	...	...	25	...	77	48	...	...

DECEMBER 1985 9050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	53	.93B	44	.97	.89	...	...	28	...	92	62	3	62
Jne	1.00	1.52B	.97A	1.25	1.19	...	...	58	...	61	117	115	115
Jly	1.43	1.43	.86A	.91	1.16	...	...	25	...	32	137	114	137
Aug	1.17	1.24B	1.10A	1.10	1.12	...	...	10	...	12	137	136	136
Sep	88	1.43	83	1.28	1.06	...	...	420	...	624	620	136	615
Oct	1.24	1.59B	1.12A	1.55	1.26	...	...	25	...	40	607	223	223
Nov	...	1.63B	1.40A	1.47	1.53	...	...	...	...	...	223	75	75
Dec	...	1.58B	1.35A	...	1.41	...	...	...	...	...	75	...	...
Year	.53	1.63B	44	...	1.17	...	...	420	...	861	620	...	...

DECEMBER 1985 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	54	.64B	46	65	53	...	...	50	...	88	88	1	88
Jne	70	1.13B	62A	90	83	...	...	79	...	133	154	135	135
Jly	.85	1.10B	55	80	.81	...	...	100	...	122	208	127	208
Aug	64	.87	.58A	.71	75	...	...	30	...	142	274	200	200
Sep	.66	.97	48	.84	67	...	...	279	...	1,577	868	200	850
Oct	.81	1.09B	65	1.05	78	...	...	230	...	885	855	694	742
Nov	1.03	1.12	80A	.97	1.03	...	...	200	...	317	796	254	254
Dec	84	1.08B	84	...	91	...	...	2	...	3	254	...	...
Year	54	1.13B	46	...	78	...	...	279	...	3,267	868	...	...

DECEMBER 1985 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	36	40	26A	40	.32	...	...	11	...	17	15	2	15
Jne	47	80	43A	.59	56	...	...	26	...	142	130	36	130
Jly	77	80	31	35	52	...	...	136	...	330	329	126	329
Aug	39	57B	35	40	45	...	...	528	4	1,745	1,017	515	1,017
Sep	37	58	24	45	36	...	...	1,162	66	8,684	2,481	1,063	2,364
Oct	45	64	29	57	39	...	...	799	6	6,201	2,650	2,199	2,201
Nov	.63	65B	39A	47	53	...	...	363	...	1,843	2,188	1,624	1,624
Dec	.38	80	32	...	42	...	...	222	...	508	1,590	...	...
Year	35	80	24	...	44	...	...	1,162	...	19,470	2,650	...	...

DECEMBER 1985 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	44	.57	25A	37	35	...	...	121	...	202	189	5	189
Jly	40	.52	18	20	31	...	...	110	...	382	309	189	309
Aug	.22	.32B	18	19	23	...	...	840	5	4,825	2,273	300	2,262
Sep	17	.27	10	19	16	...	...	2,258	33	15,850	5,798	2,332	4,921
Oct	18	.29	08	22	13	...	...	4,184	59	27,847	8,303	5,176	7,912
Nov	24	24	07	08	.15	...	...	2,468	111	18,669	8,603	7,597	7,597
Dec	06	13	.01	...	.04	...	...	3,157	189	10,839	7,970	...	...
Year	44	.57	.01	...	.19	...	...	4,184	...	78,634	8,603	...	...

DECEMBER 1985 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	13	.30	13	.25	19	...	...	118	...	329	203	...	160
Jly	21	31	09	10	16	...	...	60	...	424	275	160	275
Aug	09	15	08	08	10	...	...	379	...	1,662	1,363	259	1,247
Sep	07	09	03	06	05	...	...	1,245	...	5,058	3,690	1,246	3,244
Oct	05	06	01	05	03	...	...	875	1	3,891	3,033	2,514	2,802
Nov	05	06	01	01	02	...	...	1,733	...	5,518	5,210	2,890	5,210
Dec	CAB	02	CAB	CAB	00	...	...	4,499	...	5,157	8,940	...	...
Year	13	31	CAB	CAB	07	...	...	4,499	...	22,339	8,940	...	...

DECEMBER 1985 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	10	15	09	13	.10	...	...	25	...	38	38	2	38
Jly	18	18	06	04	08	...	...	8	...	25	62	38	62
Aug	03	06	[illegible]	03	03	...	...	138	...	438	287	62	222
Sep	03	03	01	02	.01	...	...	25	...	51	236	222	234
Oct	.02	02	CAB	CAB	.00	...	...	52	...	127	276	235	263
Nov	CAB	01	CAB	CAB	.00	...	...	10	...	24	279	263	279
Dec	CAB	CAB	CAB	CAB	.00	...	...	11	...	11	284	...	...
Year	.10	18	CAB	CAB	.03	...	...	138	...	714	287	...	...

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—CALLS

MARCH 1986 9050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.82	1.09B	.82	.94	.94	....	....	20	....	22	20	....	20
Sep	.81	1.09B	.81	1.04	.90	....	....	2	....	3	22	20	22
Oct	1.08	1.40B	1.00A	1.34	1.03	....	....	1	....	1	23	22	23
Nov	1.60	1.60	1.26A	1.50	1.43	....	....	2	....	2	23	22	22
Dec	....	1.85B	1.40A	1.83	1.60	....	....	....	....	....	22	....	....
Year	.82	1.85B	.81	1.83	1.18	....	....	20	....	28	23	....	....

MARCH 1986 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	46	46	.45A	.52	.48	....	....	20	....	20	20	20	20
Jne	58	.80B	.55A	.75	67	....	....	20	....	50	60	20	60
Jly	.66	.84B	.50	.52	.69	....	....	13	....	19	79	60	79
Aug	55	76B	.52A	.64	65	....	....	10	....	11	101	79	79
Sep	72	80	.47	.70	.59	....	....	507	....	901	728	79	728
Oct	.79	95B	56	.92	67	....	....	707	....	1,181	1,324	716	1,218
Nov	86	1.10B	.82A	1.02	98	....	....	150	....	542	1,449	1,230	1,449
Dec	.97	1.35B	.84A	1.25	1.17	....	....	151	....	356	1,649	953	953
Year	.46	1.35B	.45A	1.25	.73	....	....	707	....	3,080	1,649	20	953

MARCH 1986 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	50	56B	.31A	.32	.46	....	....	10	....	11	10	10	10
Aug	45	51B	.40A	.40	.42	....	....	1	....	1	12	10	11
Sep	37	49B	.28	.43	.36	....	....	50	....	180	168	11	168
Oct	42	62	30	.55	.38	....	....	180	....	1,228	762	170	670
Nov	62	70	45	.58	.56	....	....	155	....	892	832	538	780
Dec	42	95	42	.77	71	....	....	181	....	1,210	930	582	582
Year	50	95	.28	.77	.48	....	....	181	....	3,522	930	10	582

MARCH 1986 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	42	49	.27A	34	30	....	....	27	....	28	28	27	28
Jly	42	44B	17A	18	.30	....	....	51	....	118	119	28	113
Aug	19	34	19	23	24	....	....	143	....	281	301	84	301
Sep	23	27	14	.24	19	....	....	325	....	857	820	301	320
Oct	24	35	14	29	19	....	....	1,300	....	3,577	1,721	879	1,592
Nov	28	37	.20	.26	27	....	....	1,194	186	10,345	3,471	1,583	3,403
Dec	23	54	15	.38	35	....	....	2,516	31	14,325	5,355	3,235	3,670
Year	42	54	14	.38	.26	....	....	2,516	....	29,531	5,355	27	3,670

MARCH 1986 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	15	16	14A	13	15	....	....	3	....	6	6	1	6
Sep	10	12	06	11	09	....	....	85	....	247	172	6	172
Oct	12	14	05	13	08	....	....	434	....	1,147	1,089	170	1,089
Nov	13	16	.07	09	10	....	....	811	19	5,678	2,721	802	2,398
Dec	.07	23	04	13	13	....	....	2,308	14	17,999	5,295	2,413	4,710
Year	15	23	04	13	11	....	....	2,308	....	25,077	5,295	1	4,710

MARCH 1986 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	04	05	.02	02	03	....	....	441	....	1,500	970	2	960
Dec	02	09	01	.04	04	....	....	868	....	4,945	2,800	974	2,800
Year	04	09	01	04	03	....	....	868	....	6,445	2,800	2	2,800

MARCH 1986 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	.02	02	02	02	02	....	....	20	....	27	25	2	25
Year	02	02	02	.02	.02	....	....	20	....	27	25	2	25

JUNE 1986 9000 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	1.50	1.84B	1.52A	1.82	1.71	....	....	5	....	5	5	....	5
Dec	....	2.20B	1.62A	2.13	2.02	....	....	....	....	....	5	5	5
Year	1.50	2.20B	1.52A	2.13	1.86	....	....	5	....	5	5	....	5

JUNE 1986 9050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	80	80	.65A	.64	73	....	....	3	....	3	3	....	3
Aug	65	.94B	.50A	85	85	....	....	1	....	1	8	3	4
Sep	66	95	66	89	.79	....	....	11	....	48	51	4	51
Oct	86	1.15B	.73A	1.09	87	....	....	20	....	39	53	38	38
Nov	1.13	1.36B	1.11A	1.34	1.22	....	....	100	....	205	138	38	92
Dec	1.68	1.80B	.50A	1.63	.99	....	....	100	....	297	138	....	85
Year	80	1.80B	.50A	1.63	.99	....	....	100	....	297	138	....	85

JUNE 1986 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	71	85B	.45A	43	62	....	....	1	....	1	1	1	1
Aug	64	67B	.33A	60	60	....	....	2	....	2	4	1	3
Sep	45	65	.45	.62	.54	....	....	55	....	120	82	3	82
Oct	63	75B	.53A	.75	.59	....	....	30	....	46	98	86	98
Nov	75	98B	73	.90	.84	....	....	27	....	46	110	80	80
Dec	96	1.30B	.77A	1.17	1.97	....	....	16	....	21	80	64	64
Year	71	1.30B	.33A	1.17	.71	....	....	55	....	236	110	1	64

JUNE 1986 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	36	.43B	.28	40	33	....	....	105	....	305	227	10	227
Oct	.42	.52	.32A	47	.36	....	....	101	....	432	403	206	330
Nov	.47	.64B	.43	.54	.51	....	....	50	....	245	420	330	419
Dec	.53	94	.42	.76	69	....	....	158	....	448	342	238	252
Year	.36	94	.28	.76	47	....	....	158	....	1,430	420	10	252

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—CALLS

JUNE 1986 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.21	.25B	.19	.23	.19	....	....	60	....	120	110	15	110
Oct	.20	.26	.17	.26	.20	....	....	76	....	104	150	95	149
Nov	.26	.39	.24	.29	.28	....	....	165	....	857	609	149	601
Dec	.27	.56	.21	.44	.39	....	....	190	....	1,061	663	466	466
Year	.21	.56	.17	.44	.26	....	....	190	....	2,142	663	15	466

JUNE 1986 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.13	.14B	.13	.12	.12	....	....	50	5	55	55	50	55
Nov	.13	.18B	.11	.13	.13	....	....	280	....	938	533	55	523
Dec	.12	.31	.08	.21	.19	....	....	714	....	2,555	1,498	526	1,365
Year	.13	.31	.08	.21	.14	....	....	714	....	3,548	1,498	50	1,365

JUNE 1986 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.05	.05	.05	.05	.05	....	....	50	....	50	50	50	50
Dec	.04	.14	.04A	.08	.07	....	....	271	....	1,468	715	50	653
Year	.05	.14	.04A	.08	.06	....	....	271	....	1,518	715	50	653

JUNE 1986 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	.02	.05	.02	.03	.03	....	....	40	....	53	53	2	53
Year	.02	.05	.02	.03	.03	....	....	40	....	53	53	2	53

SEPTEMBER 1986 8950 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.36	1.70B	1.36	1.63	1.45	....	....	5	....	10	10	5	10
Nov	1.62	2.02B	1.62	2.03	1.84	....	....	10	....	25	20	10	20
Dec	2.13	2.59	1.92A	2.42	2.27	....	....	1	....	9	11	10	10
Year	1.36	2.59	1.36	2.42	1.85	....	....	10	....	44	20	5	10

SEPTEMBER 1986 9000 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.00	1.25B	1.00	1.26	1.11	....	....	6	....	11	11	5	10
Nov	1.23	1.54B	1.23	1.53	1.41	....	....	10	....	10	20	10	20
Dec	1.70	1.99	1.40A	1.92	1.78	....	....	2	....	9	22	6	6
Year	1.00	1.99	1.00	1.92	1.43	....	....	10	....	30	22	5	6

SEPTEMBER 1986 9050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.75	.90B	.75	.93	.80	....	....	5	....	10	10	5	10
Nov	.90	1.16B	.90	1.15	1.05	....	....	10	....	10	20	10	20
Dec	....	1.45B	1.14A	1.47	1.34	....	....	....	....	....	20	20	20
Year	.75	1.45B	.75	1.47	1.06	....	....	10	....	20	20	5	20

SEPTEMBER 1986 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.46	.59B	.46	.56	.54	....	....	25	....	35	35	....	35
Oct	.51	.60B	.50	.64	.53	....	....	15	....	25	45	35	40
Nov	.65	.82B	.65	.82	.73	....	....	100	....	269	151	31	101
Dec	.73	1.15	.70	1.08	.98	....	....	10	....	18	111	101	109
Year	.46	1.15	.46	1.08	.69	....	....	100	....	347	151	....	109

SEPTEMBER 1986 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.33	.34	.33	.37	.37	....	....	25	....	35	35	25	35
Oct	.33	.40B	.33	.41	.34	....	....	10	....	20	55	35	55
Nov	.38	.52B	.38	.52	.47	....	....	35	....	81	82	56	73
Dec	.47	.80B	.45A	.74	.66	....	....	14	....	33	94	70	94
Year	.33	.80B	.33	.74	.46	....	....	35	....	169	94	25	94

SEPTEMBER 1986 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.16	.25B	.16	.24	.20	....	....	5	....	10	10	5	10
Nov	.23	.34B	.23	.31	.27	....	....	15	....	25	30	10	30
Dec	.26	.56	.26	.46	.41	....	....	200	....	441	244	30	244
Year	.16	.56	.16	.46	.29	....	....	200	....	476	244	5	244

SEPTEMBER 1986 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.13	.19	.13	.17	.15	....	....	125	....	345	315	5	315
Dec	.16	.33	.16A	.26	.23	....	....	300	....	765	601	315	599
Year	.13	.33	.13	.26	.19	....	....	300	....	1,110	601	5	599

SEPTEMBER 1986 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	.12	.19	.12	.13	.14	....	....	176	....	454	200	....	112
Year	.12	.19	.12	.13	.14	....	....	176	....	454	200	....	112

DECEMBER 1986 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	.49	.51	.48A	.46	.48	....	....	50	....	75	75	....	75
Year	.49	.51	.48A	.46	.48	....	....	50	....	75	75	....	75

DECEMBER 1986 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	.30	.31	.30	.28	.29	....	....	50	....	75	75	....	75
Year	.30	.31	.30	.28	.29	....	....	50	....	75	75	....	75

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—PUTS

JUNE 1985 8850 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.15	.15	.04	.04	.07	....	....	303	2	716	456	10	445
Apr	.04	.05	.01	.01	.01	....	....	122	....	389	600	385	492
May	CAB	.01	CAB	CAB	.00	....	....	2	....	4	494	482	492
Jne	CAB	CAB	CAB	CAB	.00	....	....	5	5	5	487	486	486
Year	.15	.15	CAB	CAB	.02	....	....	303	....	1,114	600	10	486

JUNE 1985 8900 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.23	.24	.06	.06	.12	....	....	744	85	2,639	1,279	429	1,279
Apr	.08	.09	.01	.01	.02	....	....	510	....	1,761	1,538	1,240	1,310
May	CAB	.01	CAB	CAB	.00	....	....	2	....	3	1,356	1,303	1,356
Jne	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	1,356	1,354	1,364
Year	.23	.24	CAB	CAB	.03	....	....	744	....	4,405	1,538	429	1,354

JUNE 1985 8950 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.45	45	.12	14	.25	....	....	937	118	4,021	1,541	326	1,541
Apr	.16	19	01	.01	.05	....	....	731	....	3,173	1,814	1,158	1,158
May	.01	01	CAB	CAB	.00	....	....	66	....	118	1,148	1,093	1,120
Jne	CAB	CAB	CAB	CAB	.00	....	....	2	....	4	1,120	1,110	1,110
Year	.45	.45	CAB	CAB	.07	....	....	937	....	7,314	1,814	326	1,110

JUNE 1985 9000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	70	.71	.28A	.29	.46	....	....	601	186	2,687	1,422	218	1,422
Apr	.30	.30	.02	.03	.11	....	....	627	43	4,804	1,868	1,434	1,758
May	03	.03	CAB	CAB	.00	....	....	107	....	282	2,130	1,753	1,768
Jne	CAB	CAB	CAB	CAB	.00	....	....	1	....	2	1,768	1,739	1,745
Year	70	.71	CAB	CAB	.14	....	....	627	....	7,775	2,130	218	1,745

JUNE 1985 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.94	.96	.53	.54	.70	....	....	122	....	307	246	5	246
Apr	.55	.63	.06	.09	.24	....	....	1,030	....	7,900	3,019	254	3,019
May	.09	.09	CAB	CAB	.02	....	....	630	....	2,791	3,291	2,828	2,855
Jne	CAB	CAB	CAB	CAB	.00	....	....	65	....	65	2,855	2,783	2,783
Year	.94	.96	CAB	CAB	.24	....	....	1,030	....	11,063	3,291	5	2,783

JUNE 1985 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	1.01	1.01	.16	.23	.44	....	....	1,090	....	6,536	2,163	....	2,163
May	.25	.25	.01	.01	.05	....	....	645	....	4,583	2,776	2,029	2,461
Jne	CAB	.01	CAB	CAB	.00	....	....	30	....	52	2,430	....	....
Year	1.01	1.01	CAB	CAB	.16	....	....	1,090	....	11,181	2,776	....	....

JUNE 1985 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.51	.65	.40	.54	.53	....	....	250	23	1,259	542	28	522
May	.38	.50	.01	.01	.16	....	....	3,617	5	11,743	4,759	512	4,001
Jne	.01	.01	CAB	CAB	.00	....	....	250	....	303	4,001	3,853	3,853
Year	.51	.65	CAB	CAB	.23	....	....	3,617	....	13,305	4,759	28	3,853

JUNE 1985 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.78	1.06B	.78	.95	.93	....	....	50	....	50	50	50	50
May	.61	.98B	.03	.04	.41	....	....	696	....	3,849	1,802	48	1,655
Jne	.04	.04	.01	.01	.01	....	....	1,304	21	3,473	2,677	1,325	2,677
Year	.78	1.06B	.01	.01	.45	....	....	1,304	....	7,372	2,677	48	2,677

JUNE 1985 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.39	.39	.29	.29	.34	....	....	46	25	71	46	25	46
Jne	.20	.32	.06	....	.18	....	....	506	54	2,359	839	....	....
Year	.39	.39	.06	....	.26	....	....	506	25	2,430	839	....	....

SEPTEMBER 1985 8750 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.01	.01	CAB	.01	.00	....	....	5	....	5	5	....	5
May	....	....	....	.01	.01	....	....	....	....	....	5	5	5
Jne	....	....	....	.01	.01	....	....	....	....	....	5	5	5
Jly	.01	.01	.01	.01	.01	....	....	5	....	5	5	5	5
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	5	5	5
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	5	5	5
Year	.01	.01	CAB	CAB	.00	....	....	5	....	10	5	....	5

SEPTEMBER 1985 8800 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.04	.04	.02A	.01	.02	....	....	20	....	20	20	20	20
Jne	....	....	....	.01	.01	....	....	....	....	....	20	20	20
Jly	....	....	....	.01	.01	....	....	....	....	....	20	20	20
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	20	20	20
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	20	20	20
Year	.04	.04	CAB	CAB	.00	....	....	20	....	20	20	20	20

SEPTEMBER 1985 8850 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.25	.25	.05A	.10	.11	....	....	100	....	166	166	1	166
May	.05	.05	.01A	.01	.03	....	....	10	....	14	180	166	180
Jne	.01	.01	.01	.01	.01	....	....	2	....	2	184	180	183
Jly	.01	.01	.01	.01	.01	....	....	5	....	5	183	181	181
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	181	181	181
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	181	181	181
Year	.25	.25	CAB	CAB	.02	....	....	100	....	187	184	1	181

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—PUTS

SEPT..MBER 1985 8900 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.61	.61	.37	.37	.50	....	....	20	....	103	103	18	103
Apr	.35	.44B	.10	.15	.19	....	....	168	....	388	282	103	282
May	.11	.11	.01	.01	.05	....	....	100	....	179	364	282	364
Jne	.02	.02	.01A	.01	.01	....	....	187	....	202	364	294	308
Jly	....	....	....	.01	.01	....	....	....	....	....	311	308	308
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	308	308	308
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	308	308	308
Year	.61	.61	CAB	CAB	.10	....	....	187	....	872	364	18	308

SEPTEMBER 1985 8950 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	64	65	.14	.22	.32	....	....	80	....	541	479	1	479
May	21	.23	.02	.02	.08	....	....	124	....	587	857	541	846
Jne	.01	.03	.01	.01	.01	....	....	33	....	69	855	843	843
Jly	....	....	....	.01	.01	....	....	....	....	....	843	843	843
Aug	CAB	CAB	CAB	CAB	.00	..	....	....	....	....	843	843	843
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	843	843	843
Year	64	65	CAB	CAB	.07	....	....	124	....	1,197	857	1	843

SEPTEMBER 1985 9000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.20	1.20	85A	85	97	....	....	5	....	5	5	....	5
Apr	84	90	24A	.37	.50	....	....	189	....	999	786	5	786
May	.32	38B	03	.03	.14	....	....	479	1	1,218	1,485	803	1,459
Jne	02	04	01	02	.02	....	....	182	....	609	1,451	1,256	1,289
Jly	02	02	02	02	.01	....	....	21	....	37	1,289	1,238	1,238
Aug	01	02B	CAB	CAB	.00	....	....	26	....	31	1,251	1,233	1,233
Sep	CAB	CAB	CAB	CAB	.00	....	....	14	8	22	1,233	1,219	1,219
Year	1.20	1.20	CAB	CAB	.23	....	....	479	....	2,921	1,485	....	1,219

SEPTEMBER 1985 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	90	90	41A	.80	80	....	....	108	....	281	256	1	256
May	58	58	06	.06	.28	....	..	358	....	1,643	1,161	256	1,161
Jne	04	10	02	04	05	....	..	268	....	1,032	1,160	1,010	1,010
Jly	04	04	02	03	02	....	....	171	....	485	1,025	866	953
Aug	03	03	CAB	CAB	00	....	....	40	....	81	953	833	833
Sep	CAB	CAB	CAB	CAB	00	....	....	61	1	75	832	758	758
Year	90	90	CAB	CAB	15	....	....	358	....	3,597	1,161	1	758

SEPTEMBER 1985 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	60	66B	12	13	38	....	..	944	....	4,100	2,148	25	2,148
Jne	09	19	05	08	10	....	....	1,379	12	6,064	3,047	1,841	3,047
Jly	06	12	04	08	06	..	....	987	27	7,265	3,720	2,364	3,720
Aug	06	09	CAB	CAB	02	....	..	549	....	2,952	3,836	3,147	3,147
Sep	CAB	01	CAB	CAB	00	....	..	385	....	801	3,147	....	....
Year	60	66B	CAB	CAB	11	....	....	1,379	....	21,182	3,836	....	....

SEPTEMBER 1985 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	71	76B	27	28	50	...	...	347	....	879	491	15	491
Jne	21	38	11	17	21	....	....	1,686	103	12,841	3,121	691	3,066
Jly	14	26	07	20	16	....	....	1,732	162	17,876	5,182	2,847	4,989
Aug	18	23	01	03	07	....	....	1,431	34	13,850	6,229	4,788	6,229
Sep	04	06	CAB	CAB	02	....	....	2,564	279	11,840	8,239	....	....
Year	71	76B	CAB	CAB	19	....	....	2,564	....	57,286	8,239	....	....

SEPTEMBER 1985 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	73	73	54A	51	61	....	....	10	....	15	15	5	15
Jne	38	63	23	34	41	....	....	754	108	6,748	1,737	129	1,289
Jly	30	54	18	48	36	....	....	816	49	8,628	2,691	1,301	1,972
Aug	43	50	11	18	24	....	....	2,898	21	9,576	3,844	1,908	3,844
Sep	21	44	15	....	30	....	....	1,030	50	4,209	3,776	....	....
Year	73	73	11	....	38	....	....	2,898	....	29,176	3,844	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—PUTS

SEPTEMBER 1985 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.55	1.00B	.43	.63	.70	....	....	182	....	923	546	....	510
Jly	.55	.94B	.40	.87	.67	....	....	189	....	975	762	515	584
Aug	.81	.91	.45A	.65	.63	....	....	100	....	370	709	424	424
Sep	.85	.89B	.83A	....	.78	....	....	1	....	1	424	....	....
Year	.55	1.00B	.40	....	.69	....	....	189	....	2,269	762	....	....

DECEMBER 1985 8750 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.01	.01	.01	.01	.01	....	....	90	....	100	100	90	100
Sep	.01	.01	.01	.01	.01	....	....	20	....	20	100	100	100
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	100	100	100
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	100	100	100
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	100	100	100
Year	.01	.01	CAB	CAB	.00	....	....	90	....	120	100	90	100

DECEMBER 1985 8800 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.02	.02	.01	.01	.01	....	....	100	....	160	.60	....	160
Sep	.01	.01	.01	.01	.01	....	....	10	....	10	160	160	160
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	160	160	160
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	160	160	160
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	160	160	160
Year	.02	.02	CAB	CAB	.00	....	....	100	....	170	160	....	160

DECEMBER 1985 8850 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.07	.07	.06A	.04	.04	....	....	20	....	40	40	15	40
Jne	.03	.03	.03	.02	.02	....	....	10	....	10	50	40	50
Jly	.02	.04	.02	.01	.01	....	....	30	....	60	50	20	20
Aug	.03	.04	.03	.01	.01	....	....	100	....	250	270	20	270
Sep	.01	.01	.01	.01	.01	....	....	40	....	40	270	270	270
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	270	270	270
Nov	CAB	.01	CAB	CAB	.00	....	....	10	....	10	270	260	260
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	260	260	260
Year	.07	.07	CAB	CAB	.01	....	....	100	....	410	270	15	260

DECEMBER 1985 8900 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.40	.40	.39A	.41	.39	....	....	2	....	2	2	2	2
May	.25	.25	.06A	.08	.16	....	....	25	....	117	118	2	118
Jne	....	.06B	.04A	.05	.05	....	....	....	....	....	118	118	118
Jly	.04	.06	.04A	.05	.04	....	....	25	....	59	159	118	159
Aug	.05	.05	.01	.02	.02	....	....	50	....	106	265	159	245
Sep	.01	.01	CAB	.01	.01	....	....	63	....	77	274	244	270
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	270	270	270
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	270	270	270
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	270	270	270
Year	.40	.40	CAB	CAB	.07	....	....	63	....	361	274	2	270

DECEMBER 1985 8950 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.18	.19	.12	.12	.15	....	....	46	....	136	136	40	136
Jne	....	.09B	.06A	.09	.08	....	....	....	....	....	136	136	136
Jly	.06	.10B	.05	.09	.07	....	....	70	....	187	296	136	298
Aug	.09	.09	.02	.02	.04	....	....	50	....	225	432	283	432
Sep	.02	.04	.01	.01	.01	....	....	478	....	1,090	1,157	432	1,147
Oct	.01	.01	CAB	CAB	.00	....	....	25	....	55	1,194	1,147	1,194
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,194	1,194	1,194
Dec	CAB		CAB	CAB	.00	....	....	....	....	....	1,194	1,194	1,194
Year	.18	.19	CAB	CAB	.04	....	....	478	....	1,693	1,194	40	1,194

DECEMBER 1985 9000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.57	.74B	.57	.82	.74	....	....	2	....	2	2	2	2
May	.53	.59	.15A	.19	.39	....	....	50	....	74	76	2	76
Jne	....	.21B	.12A	.14	.14	....	....	....	....	....	76	76	76
Jly	.14	.15	.08	.17	.12	....	....	75	....	150	198	76	198
Aug	.17	.17	.04	.04	.07	....	....	100	....	470	438	198	398
Sep	.04	.08	.01	.01	.03	....	....	118	....	405	567	398	563
Oct	.01	.01	CAB	CAB	.00	....	....	15	....	24	568	557	568
Nov	CAB	CAB	CAB	CAB	.00	....	....	120	....	128	568	448	452
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	452	452	452
Year	.57	.74B	CAB	CAB	.16	....	....	120	....	1,253	568	2	452

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—PUTS

DECEMBER 1985 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.62	.62	.30A	.30	.43	....	....	200	....	305	262	1	262
Jne	.13	.35B	.13	.22	.23	....	....	110	....	156	262	161	201
Jly	.10	.31B	.10	.28	.21	....	....	209	....	338	265	189	234
Aug	.29	.29	.07	.10	.14	....	....	200	....	950	659	239	641
Sep	.11	16	.02	03	.08	....	....	836	7	5,710	3,085	593	2,806
Oct	.02	.03	.01	.01	.01	....	....	264	....	1,154	2,521	2,323	2,382
Nov	CAB	.01	CAB	CAB	.00	....	....	374	....	530	2,382	1,836	1,836
Dec	CAB	....	CAB	CAB	.00	....	....	20	....	20	1,836	....	....
Year	.62	.62	CAB	CAB	.13	....	....	836	....	9,163	3,085	....	....

DECEMBER 1985 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.56	.60	.45A	.45	.51	....	....	31	....	32	32	31	32
Jne	.37	54B	.25	.35	.37	....	....	65	....	217	190	87	190
Jly	.28	50	.25A	47	.34	....	....	3,436	....	4,238	3,805	190	3,805
Aug	.44	.49	.14	.20	.26	....	....	2,524	....	9,895	4,212	2,847	4,070
Sep	.22	.32	.05	.08	.18	....	....	1,612	296	18,087	7,694	4,167	7,694
Oct	.07	.08	.01	.01	.04	....	....	1,278	....	5,679	7,045	6,269	6,547
Nov	CAB	.01	CAB	CAB	.00	....	....	108	....	221	6,339	5,984	5,984
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	5,983	5,983	5,983
Year	56	60	CAB	CAB	.21	....	....	3,436	....	38,569	7,694	31	5,983

DECEMBER 1985 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	60	77B	38A	.53	.57	....	....	135	....	550	421	10	421
Jly	46	75B	37	70	54	....	....	215	....	879	889	421	794
Aug	.66	.71	28	38	45	....	....	702	....	3,641	2,158	770	2,158
Sep	42	56	14	.20	.36	....	....	1,923	102	11,831	5,122	2,266	5,122
Oct	.20	22	03	.03	.12	....	....	1,563	52	15,241	7,542	4,849	7,189
Nov	04	.05	.01	01	01	....	....	815	....	5,686	7,471	6,553	6,682
Dec	.01	.02	CAB	CAB	.00	....	....	601	11	991	6,646	6,385	6,646
Year	.80	.77B	CAB	CAB	.29	....	....	1,923	....	38,821	7,542	10	6,646

DECEMBER 1985 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	91	1.05B	60	.77	.84	....	....	200	....	489	322	131	322
Jly	60	1.04B	60	1.01	.80	....	....	25	....	96	362	322	360
Aug	.97	1.06	53	.65	.72	....	....	100	....	338	377	332	377
Sep	59	.90	.34	42	.64	....	....	783	....	2,819	1,041	346	867
Oct	.42	.49	13	.17	.35	....	....	896	....	5,099	2,061	912	2,061
Nov	15	.23	.07	.11	.11	....	....	2,079	138	13,776	4,054	1,969	3,786
Dec	11	.23	.01	....	.14	....	....	1,650	101	5,528	3,950	....	....
Year	91	1.06	.01	....	.51	....	....	2,079	....	28,147	4,054	....	....

DECEMBER 1985 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.28	1.44B	1.28	1.39	1.34	....	....	10	....	10	10	10	10
Aug	.88	1.04B	88	1.05	1.07	....	....	20	....	20	30	10	30
Sep	....	1.28B	66A	78	1.03	....	....	....	....	....	30	30	30
Oct	.69	.90B	.43A	49	.75	....	....	20	....	22	52	30	52
Nov	.48	.64	38	.53	48	....	....	51	....	139	85	53	85
Dec	69	69	43A	....	58	....	....	10	....	20	95	....	....
Year	1.28	1.44B	38	....	.87	....	....	51	....	211	95	....	....

DECEMBER 1985 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.26	1.30B	1.10A	1.23	1.20	....	....	100	....	110	100	35	35
Oct	1.13	1.22B	92	95	1.23	....	....	35	....	35	35	35	35
Nov	....	1.00B	....	.86	.95	....	....	1	....	1	36	....	....
Year	1.26	1.30B	92	.86	1.12	....	....	100	....	146	100	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—PUTS

MARCH 1986 8700 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.02	.03	.01	.01	.01	....	....	200	....	315	315	....	315
Sep	.01	.01	.01	.01	.01	....	....	20	....	20	315	315	315
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	315	315	315
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	315	315	315
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	315	315	315
Year	.02	.03	CAB	CAB	.00	....	....	200	....	335	315	....	315

MARCH 1986 8750 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.03	.04	.02	.02	.02	....	....	120	....	380	360	50	360
Sep	.01	.01	.01	.01	.01	....	....	20	....	20	360	360	360
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	360	360	360
Nov	CAB	.01	CAB	CAB	.00	....	....	10	....	10	360	360	380
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	360	360	360
Year	.03	.04	CAB	CAB	.00	....	....	120	....	410	300	50	360

MARCH 1986 8800 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.06	.06	.06	.05	.05	....	....	100	....	100	100	100	100
Jly	.05	.06	.04A	.06	.05	....	....	100	....	120	100	....	20
Aug	.05	.06	.04	.03	.04	....	....	75	....	150	170	20	170
Sep	....	....	....	.01	.02	....	....	....	....	....	170	170	170
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Year	.06	.06	CAB	CAB	.02	....	....	100	....	370	170	....	170

MARCH 1986 8850 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.17	.17	.12	.13	.14	....	....	60	....	180	180	30	180
Jne	.12	.12	.08	.10	.09	....	....	20	....	30	200	200	200
Jly	.11	.12	.08A	.11	.09	....	....	40	....	40	245	200	245
Aug	.11	.11	.05A	.06	.07	....	....	20	....	20	265	265	265
Sep	.05	.06	.04	.01	.03	....	....	30	....	39	265	245	256
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	256	256	256
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	256	256	256
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	256	256	256
Year	.17	.17	CAB	CAB	.05	....	....	60	....	309	265	30	256

MARCH 1986 8900 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.21	.21	.21	.21	.21	....	....	26	26	26	26	26	'6
Jne	.18	.19B	.11	.18	.14	....	....	70	....	385	401	56	401
Jly	.15	.15	.11	.17	.14	....	....	20	....	58	437	416	432
Aug	.18	.18	.08	.07	.11	....	....	110	....	130	462	452	462
Sep	.10	.10	.04A	.03	.06	....	....	96	....	116	498	462	498
Oct	.03	.03	CAB	.01	.01	....	....	2	....	2	498	498	498
Nov	.01	.01	CAB	CAB	.00	....	....	5	....	6	497	491	491
Dec	CAB	CAB	CAB	CAB	.00	....	....	25	....	25	492	467	467
Year	.21	.21	CAB	CAB	.08	....	....	110	....	748	498	26	467

MARCH 1986 8950 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.18	.28B	.15	.23	.21	....	....	100	....	350	240	40	215
Jly	.21	.26	.13	.25	.21	....	....	30	....	96	282	225	271
Aug	.26	.26	.12	.13	.17	....	....	125	....	305	526	291	526
Sep	.14	.17	.05	.06	.11	....	....	204	....	533	909	526	909
Oct	.05	.06	CAB	.01	.03	....	....	50	....	[illegible]	951	903	943
Nov	.01	.01	CAB	CAB	.00	....	....	20	....	36	948	933	933
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	933	933	933
Year	.18	.28B	CAB	CAB	.10	....	....	204	....	1,451	951	40	933

MARCH 1986 9000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.55	.75B	.33A	.31	.45	....	....	1	....	1	1	....	1
Jne	.25	.41B	.23	.32	.30	....	....	1	....	4	4	1	4
Jly	.25	.39	.24A	.38	.31	....	....	50	....	52	52	4	52
Aug	.30	.30B	.22	.23	.26	....	....	100	....	132	182	52	181
Sep	.22	.28	.10	.11	.18	....	....	102	....	674	381	181	381
Oct	.10	.11	.02	.02	.07	....	....	74	....	318	467	381	421
Nov	.02	.03	.01	.01	.01	....	....	51	....	54	470	421	480
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	480	480	480
Year	.55	.75B	CAB	CAB	.19	....	....	102	....	1,255	470	....	480

MARCH 1986 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.60	.60	.50A	.46	.53	....	....	1	....	1	1	1	1
Jne	.30	.58B	.30A	.45	.42	....	....	5	....	6	7	1	7
Jly	.46	.63	.33	.55	.45	....	....	50	....	83	55	7	55
Aug	.59	.59	.28A	.35	.40	....	....	200	....	485	461	55	461
Sep	.38	.44	.20A	.19	.31	....	....	115	....	305	582	461	582
Oct	.22	.23	.05	.05	.14	....	....	136	....	844	972	582	901
Nov	.04	.04	.02	.02	.02	....	....	131	....	500	1,071	856	981
Dec	.02	.02	CAB	.01	.00	....	....	908	....	1,222	1,855	1,069	1,858
Year	.60	.63	CAB	.01	.28	....	....	908	....	3,416	1,855	1	1,855

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

EURODOLLAR OPTION ON FUTURES—PUTS

MARCH 1986 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	87	87	73A	70	78	—	—	1	—	1	1	1	1
Jne	67	80B	43A	82	80	—	—	1	—	2	3	1	3
Jly	60	80B	50A	79	65	—	—	65	—	181	144	3	144
Aug	75	75	44A	52	56	—	—	100	—	275	262	124	260
Sep	43	67	26	33	46	—	—	560	—	2,241	1,604	226	1,604
Oct	26	37	10	11	25	—	—	351	—	3,187	2,939	1,523	2,939
Nov	10	11B	03	04	06	—	—	736	—	1,867	3,119	2,857	3,100
Dec	04	06	01	02	02	—	—	248	—	1,258	3,166	2,963	2,963
Year	87	87	01	02	42	—	—	735	—	9,003	3,166	1	2,963

MARCH 1986 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	80	1 10B	80	85	96	—	—	10	—	10	10	10	10
Jly	73	1 08B	70A	1 08	89	—	—	10	—	19	25	10	25
Aug	86	90B	62	77	82	—	—	22	—	58	66	25	66
Sep	66	91	46A	54	72	—	—	24	—	72	118	66	118
Oct	54	58	20	22	45	—	—	453	—	1,522	1,033	133	1,033
Nov	24	25	09	10	14	—	—	856	1	5,945	2,708	1,136	2,526
Dec	11	15	04	05	07	—	—	1,566	—	8,145	5,274	2,863	4,856
Year	80	1 10B	04	05	57	—	—	1,566	—	15,771	5,274	10	4,856

MARCH 1986 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1 05	1 05	1 05	1 07	1 07	—	—	20	20	20	20	20	20
Sep	95	1 25B	75A	84	1 03	—	—	5	—	5	25	20	25
Oct	81	87B	42A	44	73	—	—	148	—	223	166	25	166
Nov	48	49	23	26	33	—	—	829	5	4,490	1,749	183	1,702
Dec	28	37	11	14	19	—	—	1,887	120	14,132	4,080	1,622	4,160
Year	1 05	1 25B	11	14	67	—	—	1,887	—	18,870	4,080	20	4,160

MARCH 1986 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1 22	1 22	1 08	1 20	1 17	—	—	25	—	50	25	25	25
Oct		1 05B	74A	76	1 11	—	—		—		25	25	25
Nov	70	80B	52	57	64	—	—	30	—	87	99	25	99
Dec	61	66B	28	38	46	—	—	1,036	—	2,380	921	86	921
Year	1 22	1 22	28	38	84	—	—	1,036	—	2,407	921	25	921

MARCH 1986 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	74	79B	65A	77	73	—	—	20	—	22	22	2	2
Year	74	79B	65A	77	73	—	—	20	—	22	22	2	2

JUNE 1986 8950 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	46	46	37	37	39	—	—	30	—	50	50		50
Jly	34	49B	26A	43	39	—	—	40	—	235	285	60	285
Aug	64	64	25	36	36	—	—	50	—	165	425	285	425
Sep	26	36	19	20	27	—	—	95	—	244	492	420	483
Oct	19	24	08	05	14	—	—	27	—	64	515	483	510
Nov	05	05	04	01	02	—	—	56	—	180	665	510	665
Dec	01	01	01	01	01	—	—	66	—	98	686	664	684
Year	46	49B	01	01	22	—	—	95	—	1,064	685	—	684

JUNE 1986 9000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	60	60	57	57	59	—	—	20	10	40	40	10	40
Jly	46	65B	40	59	53	—	—	10	—	45	85	50	85
Aug	60	60	40A	47	50	—	—	20	—	68	151	95	151
Sep	40	50	30	30	40	—	—	56	—	145	158	151	156
Oct	27	27	12A	11	23	—	—	100	—	380	413	158	413
Nov	10	10	03	03	05	—	—	50	—	152	476	415	415
Dec	04	04	02	02	02	—	—	75	—	239	494	385	494
Year	60	65B	02	02	33	—	—	100	—	1,047	494	10	494

JUNE 1986 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	81	81	56A	65	65	—	—	10	—	21	21	—	21
Sep	56	70B	40A	44	58	—	—	40	—	172	141	21	104
Oct	40	46	18	19	35	—	—	70	—	298	359	104	356
Nov	16	16	07A	07	11	—	—	140	—	433	596	356	596
Dec	08	08	00	00	04	—	—	101	—	339	805	560	560
Year	[illegible]	81	00	00	34	—	—	140	—	1,263	805	—	560

JUNE 1986 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	78	1 10B	78	1 07	99	—	—	4	—	4	4	4	4
Aug		95B	75A	86	90	—	—		—		6	4	4
Sep	87	96	56A	64	76	—	—	128	—	438	312	7	296
Oct	54	68	28A	31	54	—	—	175	—	896	793	311	783
Nov	29	32B	12A	13	20	—	—	200	—	1,128	1,209	795	1,140
Dec	17	19	06	07	09	—	—	435	—	687	1,375	1,125	1,343
Year	78	1 10B	06	07	56	—	—	435	—	3,353	1,375	4	1,343

JUNE 1986 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1 12	1 12	1 00A	1 12	1 06	—	—	6	—	7	6	6	6
Sep	1 02	1 13B	83A	86	1 05	—	—	17	—	24	30	6	30
Oct	86	92B	48A	51	79	—	—	186	—	301	343	70	343
Nov	50	52B	25	25	36	—	—	375	—	2,323	862	343	862
Dec	33	35	13	15	19	—	—	218	—	1,980	1,727	877	1,707
Year	1 12	1 13B	13	15	80	—	—	375	—	4,734	1,727	6	1,707

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
EURODOLLAR OPTION ON FUTURES—PUTS

JUNE 1986 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.36	1.42B	1.30A	1.43	1.36	—	—	30	—	30	20	—	30
Sep	—	1.59B	1.12A	1.19	1.37	—	—	—	—	—	20	20	20
Oct	1.01	1.22B	78A	77	1.08	—	—	141	—	141	161	20	161
Nov	77	80	47	48	59	—	—	171	—	867	422	201	391
Dec	80	80	26	31	36	—	—	224	—	843	612	391	612
Year	1.36	1.59B	26	31	96	—	—	224	—	1,571	612	—	612

JUNE 1986 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	87	88	47	56	54	—	—	50	—	134	110	30	108
Year	87	88	47	56	54	—	—	50	—	134	110	30	108

SEPTEMBER 1986 8950 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	48	54	34	38	39	—	—	80	—	278	278	48	278
Oct	40	41B	13	16	29	—	—	20	—	61	322	274	322
Nov	13	13B	08	07	08	—	—	10	—	12	324	322	324
Dec	07	07	02	03	04	—	—	10	—	18	325	324	384
Year	48	54	02	08	20	—	—	80	—	370	325	48	384

SEPTEMBER 1986 9000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	61	68	48A	52	54	—	—	10	—	30	30	10	30
Oct	49	53B	23	25	42	—	—	110	—	270	280	30	280
Nov	21	22	12A	12	16	—	—	200	—	386	545	280	546
Dec	13	13	06	08	08	—	—	50	—	109	615	546	578
Year	61	68	06	08	30	—	—	200	—	774	615	10	578

SEPTEMBER 1986 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	82	83	66A	70	72	—	—	15	—	20	20	15	20
Oct	63	67	38	38	60	—	—	220	—	306	210	20	210
Nov	35	35	19	20	26	—	—	100	—	380	491	210	491
Dec	22	22	11	13	15	—	—	75	—	327	565	466	465
Year	82	83	11	13	43	—	—	220	—	1,043	565	15	495

SEPTEMBER 1986 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.04	1.15	88A	92	95	—	—	25	—	72	72	22	[illegible]
Oct	90	94	54A	55	81	—	—	20	—	59	101	72	[illegible]
Nov	52	52	31	32	41	—	—	286	—	867	572	201	687
Dec	20	36B	17	22	28	—	—	190	—	540	746	687	746
Year	1.04	1.15	17	22	60	—	—	286	—	1,653	746	22	746

SEPTEMBER 1986 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	1.31	1.31	1.17A	1.19	1.23	—	—	6	—	6	6	6	6
Oct	1.09	1.25	75	78	1.08	—	—	27	—	28	24	6	24
Nov	70	79	40A	50	62	—	—	315	—	1,102	435	24	245
Dec	50	54B	30	30	40	—	—	190	—	562	390	215	390
Year	1.31	1.31	30	30	80	—	—	215	—	1,708	435	6	390

SEPTEMBER 1986 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.34	1.34	1.03	1.10	1.18	—	—	44	—	48	48	44	48
Nov	1.07	1.07	78A	78	88	—	—	28	—	42	49	48	49
Dec	85	83B	51	50	66	—	—	200	—	214	190	47	190
Year	1.34	1.34	51	50	80	—	—	200	—	306	190	44	190

SEPTEMBER 1986 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	1.29	1.32B	1.08A	1.07	1.18	—	—	5	—	20	20	5	20
Dec	1.01	1.14B	72A	80	90	—	—	2	—	10	21	17	17
Year	1.29	1.32B	72A	80	1.03	—	—	5	—	30	21	5	17

DECEMBER 1986 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	22	22	22	25	24	—	—	50	—	70	90	—	90
Year	22	22	22	25	24	—	—	50	—	70	90		90

DECEMBER 1986 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	30	30	30	37	36	—	—	50	—	50	50	50	50
Year	30	30	30	37	36	—	—	90	—	90	90	90	90

DECEMBER 1986 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	48	55B	47	56	54	—	—	100	—	100	100	100	100
Year	48	55B	47	56	54	—	—	100	—	100	100	100	100

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX FUTURES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	170.00	182.10	166.00	180.45	173.86	—	—	80,799	35,474	1,386,318	57,100	37,741	56,155
Feb	179.75	186.55	178.90	181.80	181.56	—	—	82,557	42,538	1,256,008	56,280	43,974	44,977
Mar	182.70	186.10	177.25	—	179.97	—	—	83,706	8,629	376,767	45,694	—	—
Year	170.00	186.55	166.00	—	178.46	—	—	83,706	8,629	3,002,093	57,100	—	—

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	172.80	185.20	169.00	183.56	176.92	—	—	1,582	231	16,673	2,154	670	2,096
Feb	182.75	188.75	182.30	186.05	184.90	—	—	10,430	546	81,574	16,908	2,146	16,908
Mar	187.00	189.10	180.00	183.35	183.52	—	—	72,836	9,380	1,017,423	56,767	20,014	56,767
Apr	183.70	184.85	179.70	180.85	182.29	—	—	69,878	27,913	1,088,319	56,200	49,021	54,808
May	191.00	191.00	179.05	189.65	185.74	—	—	71,547	19,756	1,133,278	56,528	47,804	49,122
Jne	190.70	191.95	185.50	—	188.82	—	—	57,795	7,180	479,582	49,146	—	3
Year	172.00	191.95	169.00	—	183.96	—	—	72,836	231	3,798,850	56,767	—	3

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	175.50	188.00	172.10	186.65	180.02	—	—	82	—	426	96	56	70
Feb	186.00	191.80B	185.40A	189.80	188.17	—	—	154	11	834	223	70	217
Mar	190.30	192.70	183.35	186.65	187.01	—	—	486	34	4,163	828	212	838
Apr	187.10	188.45	182.90	184.05	185.96	—	—	1,827	130	11,136	3,072	886	3,072
May	184.10	194.55	182.20	193.15	189.19	—	—	8,190	681	62,702	22,853	3,262	22,853
Jne	194.40	195.80	188.55	—	192.12	—	—	66,821	7,506	680,712	58,299	24,853	57,860
Jly	194.00	198.00	189.60	191.36	193.92	—	—	72,783	25,625	1,098,781	64,816	56,546	57,988
Aug	191.80	193.30	186.30	187.90	188.75	—	—	68,836	28,005	1,009,906	63,086	47,077	47,077
Sep	188.20	189.40	180.30	—	184.76	—	—	56,466	8,473	417,338	49,833	—	—
Year	175.50	198.00	172.10	—	187.73	—	—	72,783	—	3,296,986	64,816	—	—

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	175.90	191.25B	175.40A	189.75	183.10	—	—	8	—	36	12	1	12
Feb	191.30	194.90	188.85A	193.55	191.46	—	—	56	—	134	40	12	40
Mar	193.80	196.50B	187.00A	190.20	190.51	—	—	62	1	289	86	38	84
Apr	190.05	191.90B	186.20	187.20	189.03	—	—	87	3	427	248	67	245
May	186.85	196.00B	185.35	195.40	192.44	—	—	387	7	2,374	798	194	786
Jne	197.80	199.10	191.55	—	195.38	—	—	446	44	3,797	1,206	772	1,203
Jly	196.90	200.85	192.20	193.95	196.62	—	—	1,476	259	14,467	2,492	1,294	2,393
Aug	194.30	195.75	188.75	189.90	191.28	—	—	5,023	622	47,850	13,400	2,547	13,403
Sep	190.15	191.40	180.85	182.80	186.51	—	—	70,368	4,320	703,247	64,428	13,866	52,633
Oct	182.70	190.46	182.10	189.25	186.51	—	—	74,948	36,196	1,332,756	62,732	51,900	60,461
Nov	189.35	204.90	189.10	202.40	197.76	—	—	99,847	40,105	1,226,496	64,076	52,830	62,880
Dec	202.40	213.85	200.40	—	207.06	—	—	95,086	7,822	884,075	51,259	—	—
Year	175.90	213.85	175.40A	—	192.23	—	—	99,847	—	4,367,969	64,076	—	—

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	191.25	194.50B	190.10A	190.50	192.76	—	—	5	—	5	5	—	5
Apr	192.10	195.28B	190.60A	190.50	192.39	—	—	4	—	12	6	5	8
May	190.60	201.65B	188.80A	199.80	195.76	—	—	60	—	150	104	8	96
Jne	201.00	202.25	196.00A	—	198.93	—	—	38	—	136	123	96	122
Jly	199.50	200.75	195.10A	196.60	199.75	—	—	79	3	505	295	127	266
Aug	197.35	198.50B	191.65A	192.30	194.08	—	—	148	1	849	244	207	214
Sep	192.30	193.60B	182.35A	184.60	187.46	—	—	1,160	40	5,381	1,017	203	1,017
Oct	194.55	192.10	185.70A	190.90	189.88	—	—	2,402	231	19,466	4,778	2,186	4,778
Nov	191.00	206.90	190.80	204.80	199.09	—	—	6,864	1,100	60,946	20,080	4,871	20,082
Dec	204.90	216.80	202.65	212.45	210.15	—	—	91,570	3,837	774,050	80,542	20,778	60,507
Year	191.25	216.80	182.35A	212.45	198.91	—	—	91,570	—	860,278	60,542	—	60,507

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	200.00	203.25B	200.00	—	202.08	—	—	5	—	5	5	—	5
Jly	203.30	206.60B	198.00A	199.40	202.80	—	—	10	—	32	28	—	28
Aug	200.00	201.25B	194.50A	195.00	196.90	—	—	25	—	57	26	8	24
Sep	193.75	196.50B	183.90A	186.50	189.86	—	—	108	—	227	73	24	73
Oct	188.75	193.50	185.40A	192.45	189.33	—	—	142	10	894	228	90	228
Nov	192.45	208.00	192.45	206.56	201.26	—	—	430	28	2,812	625	230	611
Dec	206.30	218.99	204.40	214.85	212.11	—	—	543	88	5,551	960	597	960
Year	200.00	218.99	183.90A	214.85	199.27	—	—	543	—	9,810	960	—	960

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	192.70	192.70	187.00A	188.90	190.38	—	—	4	—	6	6	1	6
Oct	190.50	194.85B	187.40A	194.85	191.28	—	—	27	—	105	81	21	81
Nov	194.70	210.10	194.00A	206.15	202.77	—	—	1,080	—	1,663	1,327	1,084	1,313
Dec	207.70	221.60	206.05A	216.80	214.10	—	—	44	1	278	1,389	1,311	1,389
Year	192.70	221.60	187.00A	216.80	199.37	—	—	1,080	—	2,140	1,389	1	1,389

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	218.80	220.80B	215.70A	219.30	218.17	—	—	2	—	5	3	1	1
Year	218.80	220.80B	215.70A	219.30	218.17	—	—	2	—	5	3	1	1

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—CALLS

MARCH 1985 150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	32.65	35.00B	30.80A	34.15	32.21	—	—	10	—	10	10	—	—
Year	32.65	35.00B	30.80A	34.15	32.21	—	—	10	—	10	10	—	—

MARCH 1985 155 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	28.10	28.10	25.80A	26.55	26.25	—	—	4	—	4	2	—	—
Year	28.10	28.10	25.80A	26.55	26.25	—	—	4	—	4	2	—	—

MARCH 1985 160 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	9.50	21.90B	7.80A	20.45	14.26	—	—	20	—	36	29	8	29
Feb	21.80	25.00B	10.00A	21.80	21.56	—	—	2	—	4	28	21	21
Mar	—	24.60B	18.90A	—	21.07	—	—	—	—	—	21	—	—
Year	9.50	25.00B	7.80A	—	18.86	—	—	20	—	38	29	—	—

MARCH 1985 165 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	6.90	16.80B	4.40	15.50	10.02	—	—	105	—	761	420	218	414
Feb	14.90	20.00B	14.00A	16.80	16.57	—	—	9	—	24	413	203	203
Mar	19.00	19.60B	12.45A	—	15.06	—	—	1	—	2	196	—	—
Year	6.90	20.00B	4.40	—	13.86	—	—	105	—	787	420	—	—

MARCH 1985 170 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3.75	12.10	2.35	10.75	6.45	—	—	1,234	39	5,608	4,097	3,762	3,766
Feb	10.00	15.25	9.10A	11.80	11.67	—	—	468	—	786	4,163	2,214	2,214
Mar	13.40	14.60B	7.45A	—	10.05	—	—	5	—	22	2,207	—	—
Year	3.75	15.25	2.35	—	9.39	—	—	1,234	—	6,416	4,163	—	—

MARCH 1985 175 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.00	8.10	1.15	6.70	3.74	—	—	1,714	69	12,805	3,044	2,557	2,561
Feb	6.15	10.20	4.50	6.85	7.06	—	—	503	26	2,476	2,805	2,068	2,068
Mar	7.70	10.00	2.35	—	5.09	—	—	75	8	317	2,066	—	—
Year	2.00	10.20	1.15	—	5.30	—	—	1,714	8	15,598	3,044	—	—

MARCH 1985 180 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.00	4.70	55	3.65	1.97	—	—	2,740	63	15,942	6,402	1,460	6,226
Feb	3.25	6.20	1.50	2.70	3.49	—	—	1,242	190	10,282	6,424	5,447	5,823
Mar	3.30	5.20	CAB	CAB	1.40	—	—	3,772	556	12,197	6,755	—	—
Year	1.00	6.20	CAB	CAB	2.28	—	—	3,772	63	38,421	6,755	—	—

MARCH 1985 185 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	50	2.45	25	1.85	95	—	—	2,368	10	8,392	4,318	745	4,256
Feb	1.70	3.20	40	70	1.43	—	—	1,964	373	14,325	5,551	3,927	4,439
Mar	60	1.85	CAB	CAB	33	—	—	2,391	225	8,477	5,005	—	—
Year	50	2.20	CAB	CAB	90	—	—	2,391	10	31,194	5,551	—	—

MARCH 1985 190 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	30	1.15	15	75	42	—	—	924	3	3,955	2,204	521	2,204
Feb	65	1.15	05	10	48	—	—	971	91	6,140	2,649	2,254	2,429
Mar	15	40	CAB	CAB	05	—	—	480	119	1,548	2,735	—	—
Year	30	1.15	CAB	CAB	31	—	—	971	3	11,643	2,735	—	—

MARCH 1985 195 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	35	35	05	—	10	—	—	48	—	163	122	47	122
Mar	05	10	CAB	CAB	01	—	—	[illegible]	—	106	222	217	217
Year	35	35	CAB	CAB	05	—	—	106	—	269	222	47	217

JUNE 1985 170 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	7.35	15.45B	5.70	14.55	10.10	—	—	31	—	56	39	4	38
Feb	13.60	18.70B	13.60	16.45	15.58	—	—	3	—	9	34	32	34
Mar	16.70	18.80B	11.10A	13.65	13.89	—	—	22	—	43	57	34	56
Apr	10.45	14.55B	10.15A	11.00	12.51	—	—	10	—	14	66	56	66
May	9.60	20.75B	9.30A	19.65	15.60	—	—	21	—	40	81	—	—
Jne	—	20.45B	19.85A	20.30	20.30	—	—	—	—	—	—	—	—
Year	7.35	20.75B	5.70	20.30	14.66	—	—	31	—	161	81	—	—

JUNE 1985 175 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	4.50	11.60	3.70	10.85	7.22	—	—	62	—	131	93	42	93
Feb	10.30	14.50B	9.40	12.20	11.60	—	—	18	—	66	114	98	107
Mar	12.70	13.80B	7.35A	9.45	9.78	—	—	36	—	168	175	106	175
Apr	9.75	10.30B	5.70	6.45	8.18	—	—	32	—	133	190	151	166
May	6.45	15.75B	5.00	14.65	10.94	—	—	110	—	436	347	48	48
Jne	14.70	16.10B	10.75A	—	13.53	—	—	1	—	2	48	—	—
Year	4.50	16.10B	3.70	—	10.30	—	—	110	—	936	347	—	—

JUNE 1985 180 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3.10	8.80	2.45	7.85	4.98	—	—	51	—	239	101	2	101
Feb	7.20	10.80B	6.50	8.35	8.17	—	—	87	—	429	234	105	212
Mar	9.00	10.20	4.20	5.90	8.35	—	—	394	38	2,703	956	215	898
Apr	6.00	7.00	2.50	2.95	4.65	—	—	394	68	3,686	1,222	837	1,222
May	3.00	10.90	2.10	9.65	6.57	—	—	861	2	4,724	2,209	1,122	1,122
Jne	9.85	11.60	8.75A	—	8.60	—	—	36	—	157	1,117	—	—
Year	3.10	11.60	2.10	—	6.56	—	—	861	—	11,936	2,209	—	—

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—CALLS

JUNE 1985 185 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.00	6.20	1.70A	5.45	3.39	....	....	83	....	241	119	11	119
Feb	5.00	7.60	4.00	5.50	5.56	....	....	187	16	1,156	796	139	780
Mar	5.65	7.20	2.40	3.36	3.89	....	....	2,346	70	12,183	4,333	772	4,333
Apr	3.35	4.00	1.00	1.10	2.33	....	....	2,060	306	17,922	6,180	4,000	5,204
May	1.15	6.30	.75	5.00	3.14	....	....	2,533	56	15,079	5,622	3,789	3,789
Jne	5.90	7.00B	1.00	....	3.85	....	....	690	34	3,221	3,966	....	....
Year	2.00	7.60	.75	....	3.69	....	....	2,533	....	49,802	6,180	....	....

JUNE 1985 190 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.15	4.40	.95	3.75	2.20	....	....	35	....	195	163	101	163
Feb	3.30	5.25	2.50	3.30	3.60	....	....	511	....	1,222	1,008	162	1,008
Mar	3.50	4.50	1.35	1.75	2.28	....	....	1,585	166	9,683	3,645	1,337	3,645
Apr	1.75	2.10	.35	.45	1.03	....	....	1,184	50	6,756	3,566	2,858	3,262
May	.45	2.80	.30	1.65	1.12	....	....	2,065	52	15,820	5,103	3,316	5,082
Jne	2.20	2.80	CAB	CAB	.86	....	....	1,345	292	11,074	5,112	....	....
Year	1.15	5.25	CAB	CAB	1.84	....	....	2,065	....	44,750	5,112	....	....

JUNE 1985 195 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.30	2.30	2.20A	2.35	2.35	....	....	2	2	2	2	2	2
Feb	2.10	3.05	1.50	2.00	2.25	....	....	104	....	551	383	44	383
Mar	2.10	2.80	.60	.90	1.27	....	....	760	40	6,297	3,704	433	3,698
Apr	.90	1.15	.10	.15	.45	....	....	417	25	2,806	4,300	3,672	4,271
May	.15	1.00	.10	.40	.35	....	....	1,586	6	9,174	5,920	4,285	5,920
Jne	.60	.70	CAB	CAB	.16	....	....	844	233	4,448	6,265	....	....
Year	2.30	3.05	CAB	CAB	1.13	....	....	1,588	....	23,278	6,265	....	....

JUNE 1985 200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.25	.25	.05	.05	.09	....	....	132	1	382	287	2	287
Jne	.05	.10	CAB	CAB	.02	....	....	207	....	258	402	290	380
Year	.25	.25	CAB	CAB	.05	....	....	207	....	640	402	2	380

SEPTEMBER 1985 175 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	7.20	14.70B	6.20A	14.20	10.12	....	....	100	....	103	161	100	161
Feb	14.10	16.80B	13.00	16.10	15.26	....	....	1	....	2	161	60	61
Mar	14.25	17.50B	11.50A	13.45	13.62	....	....	1	....	1	62	61	62
Apr	11.60	14.35B	9.80A	10.40	12.15	....	....	1	....	2	63	62	63
May	14.10	19.45B	10.00A	18.20	14.70	....	....	1	....	1	63	63	63
Jne	....	19.75B	14.10A	18.90	17.32	....	....	....	....	....	63	3	3
Jly	22.60	22.80B	15.00A	16.35	18.92	....	....	1	....	1	3	1	1
Aug	16.50	18.05B	11.60A	12.90	13.75	....	....	1	....	3	3	1	1
Sep	....	14.25B	9.90A	9.60	12.19	....	....	....	....	....	1	....	....
Year	7.20	22.80B	6.20A	9.60	14.22	....	....	100	....	113	161	....	....

SEPTEMBER 1985 180 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	10.70	10.90B	8.30A	9.80	9.64	....	....	2	....	4	2	1	2
Apr	10.15	10.70B	6.55A	6.95	8.63	....	....	100	....	210	206	3	206
May	6.10	14.45B	6.00A	13.40	10.52	....	....	250	....	267	209	165	184
Jne	14.60	14.80B	10.00A	13.70	12.65	....	....	17	....	48	186	162	178
Jly	13.30	17.80B	10.20A	11.45	13.97	....	....	201	....	234	298	138	149
Aug	11.70	13.05B	6.80A	7.95	8.95	....	....	25	....	64	188	148	188
Sep	8.10	9.25B	1.15	....	4.92	....	....	311	....	847	480	....	....
Year	10.70	17.80B	1.15	....	9.89	....	....	311	....	1,674	480	....	....

SEPTEMBER 1985 185 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	6.40	8.70B	6.40	8.60	7.77	....	....	100	....	101	101	100	101
Feb	8.75	10.10B	7.75A	9.20	8.95	....	....	2	....	2	101	101	101
Mar	7.50	9.40B	5.50	7.00	7.38	....	....	20	....	42	114	101	114
Apr	5.90	7.60B	4.00	4.30	5.85	....	....	192	....	623	597	114	597
May	4.20	10.20	3.45	9.30	7.05	....	....	1,006	1	2,210	1,368	567	581
Jne	10.00	11.30	6.30	9.35	8.59	....	....	183	1	694	803	556	704
Jly	9.30	12.75B	6.05	7.20	9.52	....	....	133	....	468	705	508	508
Aug	7.70	8.55B	2.70	3.55	4.80	....	....	1,903	....	4,699	2,708	507	2,341
Sep	3.40	4.40	CAB	CAB	1.56	....	....	1,140	54	6,203	2,385	....	....
Year	6.40	12.75B	CAB	CAB	6.83	....	....	1,903	....	15,042	2,708	....	....

SEPTEMBER 1985 190 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	5.70	7.00	5.35A	6.55	5.93	....	....	2	....	3	3	2	3
Feb	6.75	8.00	5.50A	6.90	6.52	....	....	62	....	129	107	3	107
Mar	7.60	7.75B	3.80A	4.80	5.17	....	....	20	....	54	142	107	142
Apr	5.00	5.20B	2.30A	2.50	3.78	....	....	403	....	1,129	1,174	142	1,174
May	2.40	7.00	2.05	5.80	4.37	....	....	2,114	4	8,818	2,905	1,172	1,918
Jne	6.30	7.65	3.40	5.70	5.30	....	....	593	33	3,790	2,917	1,926	2,917
Jly	5.90	8.70B	3.00	3.90	5.79	....	....	891	36	4,755	3,696	2,919	3,696
Aug	4.10	4.95	.75	.90	1.99	....	....	1,151	139	14,678	4,167	3,196	3,764
Sep	.95	1.20	CAB	CAB	.33	....	....	1,355	144	6,754	4,783	....	....
Year	5.70	8.70B	CAB	CAB	4.35	....	....	2,114	....	40,110	4,783	....	....

SEPTEMBER 1985 195 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	5.10	5.10	2.35	3.10	3.38	....	....	10	....	58	46	....	46
Apr	3.00	3.45B	1.40A	1.45	2.36	....	....	6	....	34	64	46	64
May	1.25	4.45	1.15	3.40	2.53	....	....	2,857	....	8,954	1,913	65	1,691
Jne	3.75	4.70	1.75	3.05	2.97	....	....	3,213	49	12,754	6,087	1,553	6,087
Jly	3.30	5.15	1.30	1.70	3.07	....	....	2,808	166	16,924	6,077	4,847	5,851
Aug	1.85	2.40	.15	.15	.67	....	....	2,895	116	10,873	5,176	4,555	4,964
Sep	.15	.20	CAB	CAB	.04	....	....	296	112	1,586	5,359	....	....
Year	5.10	5.15	CAB	CAB	2.14	....	....	3,213	....	51,185	6,087	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—CALLS

SEPTEMBER 1985 200 CALLS

Feb	3.40	3.40	2.40	3.20	2.98	...	...	50	...	120	120	20	120
Mar	2.60	3.50B	1.60A	2.00	2.25	...	...	21	...	75	166	120	166
Apr	1.95	2.15B	.85A	.85	1.41	...	...	2	...	5	166	166	166
May	1.25	2.50	1.15	1.75	1.38	...	...	2,106	...	6,809	2,430	166	1,936
Jne	1.90	2.75	.95	1.50	1.54	...	...	1,340	23	6,424	3,329	1,269	3,329
Jly	1.60	2.75	.50	.65	1.45	...	...	2,398	217	18,214	6,404	3,444	6,196
Aug	.80	1.00	.02	.05	.21	...	...	852	...	4,844	6,966	6,292	6,966
Sep	.05	.05	CAB	CAB	.00	...	...	31	16	151	6,979	...	...
Year	3.40	3.50B	CAB	CAB	1.40	...	...	2,398	...	36,642	6,966	...	...

SEPTEMBER 1985 205 CALLS

Jne	1.10	1.20	.45	.70	.67	...	...	536	2	1,816	1,136	3	1,118
Jly	.70	1.30	.20	.30	.63	...	...	544	104	5,861	3,614	1,228	3,614
Aug	.30	.40	CAB	CAB	.08	...	...	645	14	2,166	4,209	3,898	4,061
Sep	CAB	.05	CAB	CAB	.00	...	...	107	107	189	3,970	3,910	3,910
Year	1.10	1.30	CAB	CAB	.34	...	...	645	2	10,032	4,209	3	3,910

DECEMBER 1985 170 CALLS

Oct	18.15	19.05B	16.65A	18.10	17.76	...	...	1	...	2	1	...	...
Year	18.15	19.05B	16.65A	18.10	17.76	...	...	1	...	2	1	...	...

DECEMBER 1985 175 CALLS

Sep	7.40	9.10	7.40	8.75	8.65	...	...	50	2	56	50	25	27
Oct	8.90	15.40B	8.40A	14.25	11.88	...	...	63	...	233	175	33	175
Nov	16.85	25.00B	15.75A	23.70	20.09	...	...	14	...	49	184	...	...
Year	7.40	25.00B	7.40	23.70	13.54	...	...	63	...	337	184	...	...

DECEMBER 1985 180 CALLS

Sep	6.00	7.85	4.15	5.20	5.82	...	...	101	1	455	232	3	232
Oct	5.25	10.70B	4.90	9.80	7.73	...	...	102	1	616	290	190	240
Nov	10.80	24.00B	10.40A	22.40	17.78	...	...	31	...	172	250	33	38
Dec	...	33.20B	20.75A	...	26.82	...	...	...	...	...	33	...	...
Year	6.00	33.20B	4.15	...	14.53	...	...	102	...	1,243	290	...	...

DECEMBER 1985 185 CALLS

Aug	7.90	8.10B	7.05A	7.00	7.45	...	...	1	1	2	2	1	2
Sep	6.70	7.55B	2.10	2.75	4.34	...	...	2,147	...	6,626	4,430	2	4,430
Oct	2.80	6.35B	2.40	5.55	4.39	...	...	1,589	54	6,503	4,860	3,486	3,586
Nov	5.55	19.40	5.55	17.40	12.96	...	...	1,884	1	2,406	2,304	776	776
Dec	15.80	28.30B	15.50	...	21.82	...	...	80	...	110	776	...	...
Year	7.90	28.30B	2.10	...	10.19	...	...	2,147	...	15,649	4,860	...	...

DECEMBER 1985 190 CALLS

Apr	6.00	6.85	4.60A	5.15	6.04	...	...	30	...	31	31	30	31
May	8.00	9.90B	4.50A	9.15	7.30	...	...	36	...	37	66	31	66
Jne	7.35	10.00B	6.60	9.15	8.62	...	...	5	...	8	70	66	70
Jly	8.95	11.80B	6.90A	7.25	9.23	...	...	35	...	68	70	49	50
Aug	7.70	8.35B	3.75	4.05	5.40	...	...	1,020	...	1,291	1,135	40	1,136
Sep	4.10	4.65	1.00	1.25	2.33	...	...	498	9	3,337	1,890	1,162	1,861
Oct	1.25	3.35	1.10	2.65	2.15	...	...	4,404	207	23,511	5,796	1,897	5,456
Nov	2.80	14.50	2.55	12.40	8.50	...	...	4,124	7	9,566	5,913	3,449	3,449
Dec	11.50	23.30B	10.55	...	16.82	...	...	217	...	408	3,317	...	...
Year	6.00	23.30B	1.00	...	7.37	...	...	4,404	...	38,257	5,913	...	...

DECEMBER 1985 195 CALLS

May	6.00	6.35B	5.70	6.30	6.00	...	...	35	...	56	55	20	56
Jne	7.00	7.00	4.40A	6.30	5.89	...	...	13	...	34	72	55	72
Jly	6.25	8.50	4.25A	4.75	6.24	...	...	252	...	630	466	72	478
Aug	5.00	5.75	1.90	2.20	3.22	...	...	4,091	3	5,113	4,474	413	4,474
Sep	2.15	2.60	.45	.50	1.15	...	...	1,487	53	4,731	4,586	4,003	4,087
Oct	.55	1.45	.50	1.00	.91	...	...	1,114	136	8,424	4,637	3,821	4,335
Nov	.95	9.45	.95	7.65	4.79	...	...	2,214	13	11,806	4,531	3,555	3,776
Dec	7.50	18.60	5.90	...	11.88	...	...	653	1	1,245	3,735	...	...
Year	6.00	18.60	.45	...	5.01	...	...	4,091	...	32,039	4,637	...	...

DECEMBER 1985 200 CALLS

May	1.50	4.95	1.50	4.10	3.26	...	...	35	...	49	37	2	37
Jne	5.00	5.00	2.85A	4.15	3.87	...	...	13	...	34	86	37	86
Jly	4.40	5.70	2.65	2.90	4.01	...	...	75	...	323	226	84	226
Aug	3.15	3.40	1.05A	1.10	1.82	...	...	1,042	5	2,275	1,529	242	1,529
Sep	1.05	1.20	.20	.25	.54	...	...	1,107	21	3,818	1,918	976	1,918
Oct	.25	.55	.20	.35	.36	...	...	309	15	3,073	2,629	1,865	2,548
Nov	.35	5.10	.30	3.80	2.16	...	...	1,630	138	11,017	3,665	2,528	2,590
Dec	3.50	13.50	2.20	...	7.22	...	...	422	23	2,326	2,607	...	...
Year	1.50	13.50	.20	...	2.90	...	...	1,630	...	22,915	3,665	...	...

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—CALLS

DECEMBER 1985 205 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.15	2.20	1.00	1.25	1.86	....	....	52	....	222	241	50	241
May	1.00	3.35	1.00	2.55	2.06	....	....	41	....	176	411	241	411
Jne	2.65	3.45	1.75A	....	2.40	....	....	22	....	116	500	411	489
Jly	2.80	3.80	1.55A	1.85	2.47	....	....	48	....	226	583	489	560
Aug	2.00	2.15	.40	.50	1.00	....	....	171	1	489	841	561	841
Sep	.45	.55	.10	.10	.24	....	....	172	....	753	1,305	859	1,304
Oct	.15	.25	.05	.10	.13	....	....	145	....	913	1,667	1,314	1,613
Nov	.10	2.10	.10	1.15	.78	....	....	1,138	29	10,897	3,168	1,611	2,257
Dec	1.15	8.60B	.55	....	3.43	....	....	1,020	90	7,912	2,350	....	....
Year	2.15	8.60B	.05	....	1.59	....	....	1,138	....	21,884	3,168	....	....

DECEMBER 1985 210 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.90	1.90	.95A	1.05	1.28	....	....	62	....	158	146	40	146
Aug	1.15	1.15	.25A	.25	.52	....	....	14	....	63	174	146	174
Sep	.20	.25	.05	.05	.11	....	....	400	....	588	546	176	527
Oct	.05	.05	.05	.05	.06	....	....	81	....	167	579	523	542
Nov	.05	.60	.05	.30	.21	....	....	723	....	4,073	2,133	542	2,045
Dec	.30	4.40	.15	....	1.06	....	....	2,009	74	13,638	3,346	....	....
Year	1.90	4.40	.05	....	.53	....	....	2,009	....	18,698	3,346	....	....

MARCH 1986 180 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	17.20	20.20B	17.20	19.75	19.22	....	....	14	....	16	16	....	16
Jly	20.50	23.50	16.40A	17.35	19.90	....	....	10	....	14	30	18	30
Aug	14.75	18.20B	13.40A	13.25	15.02	....	....	15	....	30	45	20	20
Sep	8.70	13.95B	6.85	7.85	9.83	....	....	2	....	7	22	20	22
Oct	7.65	12.70B	7.40A	11.95	10.16	....	....	8	....	19	31	20	31
Nov	14.60	26.50B	13.45A	24.80	20.00	....	....	12	....	27	31	11	11
Dec	....	36.10B	23.30A	32.45	30.01	....	....	....	....	....	11	6	6
Year	17.20	36.10B	6.85	32.45	17.73	....	....	15	....	113	45	....	6

MARCH 1986 185 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	13.40	15.70B	13.40	15.50	15.09	....	....	12	....	14	14	....	14
Jly	16.00	18.50	12.80A	13.50	15.70	....	....	6	....	12	26	16	26
Aug	11.25	14.40B	9.90A	9.65	11.38	....	....	8	....	26	36	15	15
Sep	5.15	10.30B	4.40	5.25	6.83	....	....	7	....	15	21	15	21
Oct	5.15	9.00B	4.90A	8.35	6.98	....	....	4	....	15	26	20	25
Nov	10.40	21.50B	9.60A	19.90	15.52	....	....	5	....	33	36	25	36
Dec	24.75	31.00B	18.10A	27.45	25.04	....	....	4	....	8	36	30	30
Year	13.40	31.00B	4.40	27.45	13.79	....	....	12	....	121	36	....	30

MARCH 1986 190 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	10.20	12.15B	10.20	12.00	11.68	....	....	8	....	18	18	8	18
Jly	12.25	14.50	9.70A	10.15	12.11	....	....	8	....	20	38	20	38
Aug	9.00	11.00B	7.00A	6.70	8.31	....	....	20	....	40	60	24	24
Sep	4.50	7.20B	2.70	3.30	4.49	....	....	15	....	50	47	24	47
Oct	3.80	6.10	3.00	5.40	4.53	....	....	48	....	163	124	48	124
Nov	5.45	16.70	5.45	15.25	11.55	....	....	43	....	245	188	122	173
Dec	14.95	26.10B	13.55A	22.50	20.20	....	....	33	....	74	188	147	152
Year	10.20	26.10B	2.70	22.50	10.40	....	....	46	....	610	188	8	152

MARCH 1986 195 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	7.45	9.10B	7.45	9.00	8.71	....	....	8	....	16	16	8	16
Jly	9.25	11.00B	7.05A	7.35	9.02	....	....	10	....	14	30	16	30
Aug	5.80	8.00B	4.75A	4.45	5.80	....	....	25	....	33	54	22	22
Sep	4.45	4.80B	1.40	2.00	2.84	....	....	17	....	50	46	22	46
Oct	2.00	4.00	1.75	3.30	2.76	....	....	2,010	....	3,251	3,091	62	3,091
Nov	3.35	12.50B	3.35	11.15	8.15	....	....	1,012	3	1,671	2,340	2,258	2,258
Dec	10.30	21.45B	9.60	17.80	15.86	....	....	2,043	....	2,162	2,258	896	896
Year	7.45	21.45B	1.40	17.80	7.59	....	....	2,043	....	7,197	3,091	8	896

MARCH 1986 200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	4.90	6.60	4.80	6.55	6.28	....	....	10	....	26	26	10	26
Jly	6.70	8.30	5.00A	5.15	6.47	....	....	10	....	17	41	26	40
Aug	4.20	5.70B	3.05A	2.80	3.91	....	....	26	....	48	66	26	26
Sep	2.85	3.00B	.95	1.10	1.72	....	....	10	....	41	52	26	52
Oct	1.10	2.30	1.00	1.90	1.62	....	....	36	....	182	148	54	148
Nov	2.75	9.00	2.20	7.75	5.44	....	....	129	8	1,258	618	217	563
Dec	7.55	17.50	6.45	13.55	11.97	....	....	83	1	586	577	419	424
Year	4.90	17.50	.95	13.55	5.34	....	....	129	....	2,160	618	10	424

MARCH 1986 205 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	3.35	4.60	3.35	4.40	4.35	....	....	8	....	21	21	8	21
Jly	4.70	5.65	3.45A	3.50	4.47	....	....	10	....	21	41	25	40
Aug	2.30	3.85B	1.90A	1.70	2.56	....	....	40	....	72	72	34	34
Sep	1.75	1.80B	.50A	.65	1.01	....	....	7	....	23	51	34	51
Oct	.65	1.40	.60	1.05	.82	....	....	39	....	271	196	53	196
Nov	1.10	6.00	1.10	5.00	3.41	....	....	336	5	2,586	1,303	202	1,303
Dec	4.90	13.70	4.05	9.75	8.60	....	....	478	5	2,480	1,433	981	981
Year	3.35	13.70	.50A	9.75	3.61	....	....	478	....	5,474	1,433	8	981

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—CALLS

MARCH 1986 210 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	3.25	3.25	2.70	2.85	2.92	....	....	53	30	83	80	51	80
Jly	2.70	4.00B	2.10	2.30	2.95	....	....	90	....	427	492	132	492
Aug	2.40	2.55B	1.20A	1.05	1.63	....	....	54	....	148	611	492	596
Sep	.90	1.10B	.35A	.35	.60	....	....	50	....	132	648	577	642
Oct	.55	.75	.30	.60	.52	....	....	70	....	216	663	625	663
Nov	.75	3.70	.75	3.00	2.03	....	....	381	6	2,316	1,676	663	1,676
Dec	2.95	10.70	2.35	6.50	5.94	....	....	1,959	90	7,111	3,537	1,758	3,246
Year	3.25	10.70	.30	6.50	2.37	....	....	1,959	....	10,433	3,537	51	3,246

MARCH 1986 215 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	1.40	2.20	1.40	1.70	1.71	....	....	174	56	390	331	55	331
Dec	1.70	7.80B	1.30	4.10	3.92	....	....	2,738	21	13,777	6,888	359	6,888
Year	1.40	7.80B	1.30	4.10	2.81	....	....	2,738	21	14,167	6,888	55	6,888

MARCH 1986 220 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.30	6.00	2.10	2.50	3.34	....	....	718	181	5,096	2,955	356	2,955
Year	2.30	6.00	2.10	2.50	3.34	....	....	718	181	5,096	2,955	356	2,955

MARCH 1986 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	3.50	4.35	1.40	1.50	2.15	....	....	547	209	3,023	1,807	484	1,807
Year	3.50	4.35	1.40	1.50	2.15	....	....	547	209	3,023	1,807	484	1,807

JUNE 1986 175 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	16.20	18.45	15.90A	17.85	17.20	....	....	20	....	26	26	1	26
Nov	19.00	31.35B	19.00	30.40	25.66	....	....	10	....	19	36	....	....
Year	16.20	31.35B	15.90A	30.40	21.43	....	....	20	....	45	36	....	....

JUNE 1986 180 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	13.40	14.50B	13.40	13.95	14.28	....	....	10	....	10	10	10	10
Nov	15.50	28.40	15.50	26.55	21.60	....	....	20	....	32	35	10	20
Dec	25.00	38.00B	25.00	34.65	31.98	....	....	35	....	47	44	6	6
Year	13.40	38.00B	13.40	34.65	22.62	....	....	35	....	89	44	6	6

JUNE 1986 185 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	9.10	11.00B	9.10	10.55	10.51	....	....	10	....	15	15	5	15
Nov	11.90	23.25B	11.85A	21.80	17.34	....	....	20	....	25	35	15	35
Dec	21.35	33.00B	20.00A	29.80	27.10	....	....	5	....	29	36	29	29
Year	9.10	33.00B	9.10	29.80	18.31	....	....	20	....	69	36	5	29

JUNE 1986 190 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	4.90	8.10B	4.90	7.60	6.68	....	....	6	....	19	18	1	18
Nov	8.00	18.25	8.00	17.45	13.63	....	....	9	....	30	39	22	37
Dec	16.25	28.30B	16.15A	25.00	22.59	....	....	5	....	31	32	23	23
Year	4.90	28.30B	4.90	25.00	14.30	....	....	9	....	80	39	1	23

JUNE 1986 195 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	5.00	5.00	3.00A	3.50	3.80	....	....	1	....	2	2	1	2
Oct	4.00	5.70B	3.40A	5.30	4.46	....	....	10	....	32	33	2	33
Nov	6.35	14.85	6.25A	13.60	10.38	....	....	10	....	19	50	33	50
Dec	13.40	24.40	12.30A	20.60	18.54	....	....	15	....	54	46	32	32
Year	5.00	24.40	3.00A	20.60	9.29	....	....	15	....	107	50	1	32

JUNE 1986 200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.00	2.10B	1.90	2.30	2.27	....	....	18	....	30	18	....	15
Oct	2.75	3.90B	2.30A	3.60	3.00	....	....	15	....	50	47	7	46
Nov	4.00	11.45	4.00	10.30	7.68	....	....	6	....	38	54	46	51
Dec	10.35	20.00	9.35A	16.80	14.89	....	....	6	....	41	51	44	44
Year	2.00	20.00	1.90	16.80	6.96	....	....	18	....	159	54	....	44

JUNE 1986 205 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	3.10	7.85B	3.10	7.55	6.27	....	....	9	....	58	47	4	47
Dec	6.90	16.70B	6.75A	13.25	11.71	....	....	22	....	100	81	45	74
Year	3.10	16.70B	3.10	13.25	8.99	....	....	22	....	158	81	4	74

JUNE 1986 210 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	3.40	5.50B	3.40	5.30	4.60	....	....	31	....	105	85	6	65
Dec	5.30	13.20B	4.55	10.20	9.00	....	....	29	....	151	119	86	109
Year	3.40	13.20B	3.40	10.20	6.80	....	....	31	....	256	119	6	109

JUNE 1986 215 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	3.25	3.90	3.00	3.60	3.46	....	....	40	5	106	106	40	106
Dec	3.30	10.65	3.10	7.65	6.74	....	....	39	....	130	181	104	168
Year	3.25	10.65	3.00	7.65	5.10	....	....	40	....	236	181	40	168

JUNE 1986 220 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	3.20	8.50	3.20	5.60	5.79	....	....	32	....	72	62	1	61
Year	3.20	8.50	3.20	5.60	5.79	....	....	32	....	72	62	1	61

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—CALLS

JUNE 1986 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	5.00	7.00	4.00	4.05	4.84	....	....	21	1	89	71	2	71
Year	5.00	7.00	4.00	4.05	4.84	....	....	21	1	89	71	2	71

SEPTEMBER 1986 210 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	12.60	13.70	12.45	13.00	13.27	....	....	2	1	6	6	2	6
Year	12.60	13.70	12.45	13.00	13.27	....	....	2	1	6	6	2	6

SEPTEMBER 1986 215 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	10.90	11.25	10.30A	10.35	10.58	....	....	6	....	13	12	1	12
Year	10.90	11.25	10.30A	10.35	10.58	....	....	6	....	13	12	1	12

SEPTEMBER 1986 220 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	8.90	9.00	8.30A	8.15	8.45	....	....	8	....	13	13	1	13
Year	8.90	9.00	8.30A	8.15	8.45	....	....	8	....	13	13	1	13

SEPTEMBER 1986 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	6.40	7.00	6.40	6.35	6.76	....	....	5	1	12	12	1	12
Year	6.40	7.00	6.40	6.35	6.76	....	....	5	1	12	12	1	12

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—PUTS

MARCH 1985 145 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	10	15	05	....	07	....	....	55	....	179	348	243	342
Feb	CAB	....	CAB	CAB	00	....	....	....	....	....	342	342	342
Mar	CAB	CAB	CAB	CAB	00	....	....	....	....	....	342	342	342
Year	10	15	CAB	CAB	02	....	....	55	....	179	348	243	342

MARCH 1985 150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	20	30	02	....	13	....	....	172	....	380	697	587	644
Feb	CAB	....	CAB	CAB	00	....	....	3	....	3	650	641	641
Mar	CAB	CAB	CAB	CAB	00	....	....	20	....	20	642	621	621
Year	20	30	CAB	CAB	04	....	....	172	....	403	697	587	621

MARCH 1985 155 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	40	70	05	....	23	....	....	99	....	700	962	690	959
Feb	CAB	....	CAB	CAB	00	....	....	24	....	26	958	932	932
Mar	CAB	CAB	CAB	CAB	00	....	....	33	....	34	932	898	898
Year	40	70	CAB	CAB	07	....	....	99	....	760	962	690	898

MARCH 1985 160 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	85	1.60	05	05	52	....	....	381	9	2,698	1,868	905	1,868
Feb	10	10	CAB	CAB	01	....	....	32	....	67	1,894	1,879	1,880
Mar	CAB	CAB	CAB	CAB	00	....	....	35	....	39	1,880	1,841	1,841
Year	85	1.60	CAB	CAB	17	....	....	381	....	2,804	1,894	905	1,841

MARCH 1985 165 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.00	3.35	15	20	1.27	....	....	2,530	43	8,667	4,911	2,715	2,727
Feb	25	30	CAB	CAB	07	....	....	92	....	392	2,773	2,690	2,710
Mar	05	05	CAB	CAB	00	....	....	144	5	186	2,792	2,626	2,626
Year	2.00	3.35	CAB	CAB	44	....	....	2,530	....	9,245	4,911	2,626	2,626

MARCH 1985 170 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	4.00	6.10	45	45	2.65	....	....	1,983	34	12,849	4,861	2,694	2,823
Feb	55	70	CAB	05	19	....	....	956	10	3,130	3,751	2,736	3,880
Mar	CAB	CAB	CAB	CAB	00	....	....	682	3	968	4,109	2,853	2,872
Year	4.00	6.10	CAB	CAB	94	....	....	1,983	3	16,947	4,861	2,694	2,872

MARCH 1985 175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	7.70	9.70B	1.15	1.35	4.85	....	....	1,507	....	5,360	2,528	110	2,528
Feb	1.55	1.75	10	10	59	....	....	892	78	7,227	2,866	1,736	2,389
Mar	10	15	CAB	CAB	06	....	....	369	40	1,883	2,453	....	....
Year	7.70	9.70B	CAB	CAB	1.83	....	....	1,507	....	14,470	2,865	....	....

MARCH 1985 180 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	7.90	9.00B	2.65	3.20	5.10	....	....	338	....	624	548	2	548
Feb	3.60	3.85	80	85	1.94	....	....	4,089	200	23,824	8,934	710	8,934
Mar	70	2.65	25	....	1.35	....	....	2,775	153	10,247	9,403	....	....
Year	7.90	9.00B	25	....	2.79	....	....	4,089	....	34,695	9,403	....	....

MARCH 1985 185 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	8.10	8.80B	5.60	6.30	7.17	....	....	12	....	18	13	2	13
Feb	7.05	7.05	2.50	3.85	4.82	....	....	1,016	....	3,081	1,132	13	881
Mar	3.20	7.70	1.70	....	5.23	....	....	403	6	1,505	883	....	....
Year	8.10	8.80B	1.70	....	5.74	....	....	1,016	....	4,604	1,132	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—PUTS

JUNE 1985 150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.70	.70	.20	.25	.40	....	....	20	....	41	37	1	37
Feb	.20	.20	.05A	.05	.14	....	....	1	....	2	39	37	39
Mar	.05	.05	.05	.06	.05	....	....	2	....	2	39	39	39
Apr	.05	.05	CAB	CAB	.02	....	....	4	....	6	41	39	41
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	41	41	41
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	41	41	41
Year	.70	.70	CAB	CAB	.10	....	....	20	....	51	41	1	41

JUNE 1985 155 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	.05	.05	CAB	CAB	.03	....	....	20	....	20	20	20	20
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	20	20	20
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	20	20	20
Year	.05	.06	CAB	CAB	.01	....	....	20	....	20	20	20	20

JUNE 1985 160 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.40	1.45B	.50	.50	.90	....	....	60	....	135	131	1	131
Feb	.45	.46	.25	.25	.40	....	....	2	....	6	135	131	134
Mar	.10	.25	.10	.15	.15	....	....	14	....	26	144	134	144
Apr	.10	.15	CAB	.05	.07	....	....	78	....	143	186	154	189
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	189	189	189
Jne	CAB	CAB	CAB	CAB	.00	....	....	4	4	5	187	163	163
Year	1.40	1.45B	CAB	CAB	.25	....	....	78	....	315	189	1	163

JUNE 1985 165 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3.35	3.80	.90	.90	2.05	....	....	61	....	228	222	19	222
Feb	1.00	1.00	.45	.45	.70	....	....	14	....	39	247	221	247
Mar	.35	.45	.20	.25	.32	....	....	26	....	92	301	243	299
Apr	.30	.30	.10	.10	.17	....	....	11	....	47	317	294	317
May	.10	.10	CAB	CAB	.03	....	....	100	....	134	355	317	351
Jne	CAB	CAB	CAB	CAB	.00	....	....	1	....	2	361	349	349
Year	3.35	3.80	CAB	CAB	.54	....	....	100	....	542	365	19	349

JUNE 1985 170 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	5.25	5.90B	1.70	1.56	3.42	....	....	17	....	53	69	29	69
Feb	1.70	1.70	.75	.75	1.14	....	....	101	....	267	274	69	274
Mar	.70	1.05	.40	.50	.65	....	....	102	....	548	390	269	382
Apr	.55	.75	.10	.25	.36	....	....	92	2	653	609	396	609
May	.25	.35	CAB	CAB	.06	....	....	116	1	364	651	567	633
Jne	CAB	CAB	CAB	CAB	.00	....	....	3	....	6	634	627	627
Year	5.25	5.90B	CAB	CAB	.94	....	....	116	....	1,891	651	29	627

JUNE 1985 175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	7.80	8.55B	2.40	2.70	5.35	....	....	63	....	219	200	7	200
Feb	3.00	3.00	1.50	1.45	2.03	....	....	129	1	409	407	211	407
Mar	1.40	2.15	.90	1.25	1.44	....	....	1,571	2	8,156	2,473	407	1,569
Apr	1.30	1.75	.45	.75	1.00	....	....	569	18	3,678	2,852	1,571	2,825
May	.75	1.10	CAB	CAB	.27	....	....	1,717	....	4,431	3,166	1,867	1,869
Jne	CAB	.05	CAB	CAB	.00	....	....	25	....	57	1,869	1,842	1,842
Year	7.80	8.55B	CAB	CAB	1.66	....	....	1,717	....	16,952	3,166	7	1,842

JUNE 1985 180 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	8.50	8.50	4.00	4.45	6.10	....	....	52	....	80	75	3	75
Feb	4.80	4.85	2.50	2.50	3.47	....	....	646	2	1,986	1,747	77	1,747
Mar	2.20	4.20	1.70	2.60	2.92	....	....	3,255	97	22,649	10,520	1,847	8,020
Apr	2.60	3.75	1.40	2.15	2.40	....	....	5,286	246	34,974	8,187	4,371	8,187
May	2.10	3.10	.05	.05	.87	....	....	3,471	22	18,805	8,250	3,693	3,740
Jne	.05	.05	CAB	CAB	.01	....	....	140	4	232	3,746	....	....
Year	8.50	8.50	CAB	CAB	2.62	....	....	5,286	....	78,726	10,520	....	....

JUNE 1985 185 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	8.00	8.30B	6.60A	6.90	7.46	....	....	6	....	13	11	2	10
Feb	6.00	7.10B	4.30	4.50	5.64	....	....	31	....	205	117	10	117
Mar	4.20	7.10B	3.10	4.95	5.30	....	....	1,256	3	3,620	2,958	124	2,958
Apr	4.90	6.80B	3.35	5.20	4.96	....	....	2,333	6	8,495	4,301	1,757	1,757
May	5.45	6.55	.30	.35	2.39	....	....	4,019	50	17,347	4,338	1,707	2,948
Jne	.25	1.00	CAB	CAB	.26	....	....	1,081	101	5,809	3,360	....	....
Year	8.00	8.30B	CAB	CAB	4.33	....	....	4,019	....	35,489	4,338	....	....

JUNE 1985 190 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	8.00	8.00	7.30A	7.10	7.10	....	....	10	10	10	10	10	10
Mar	6.05	10.95B	5.85A	8.30	8.57	....	....	110	....	214	170	114	181
Apr	9.55	10.60B	6.75A	9.50	8.66	....	....	50	....	176	189	110	113
May	9.40	10.95B	1.65	2.00	5.33	....	....	760	....	3,524	1,572	114	1,572
Jne	1.50	4.70	.90	....	2.27	....	....	907	36	4,132	2,095	....	....
Year	8.00	10.95B	.90	....	6.38	....	....	907	....	8,056	2,095	....	....

JUNE 1985 195 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	15.25	15.25	10.95A	14.20	12.93	....	....	10	....	14	10	....	10
May	14.75	15.80B	5.10A	5.70	9.51	....	....	953	....	1,011	1,003	8	1,002
Jne	5.00	9.30B	4.05	....	6.67	....	....	44	....	55	1,009	....	....
Year	15.25	15.80B	4.05	....	9.70	....	....	953	....	1,080	1,009	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—PUTS

SEPTEMBER 1985 160 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.50	1.50	.80A	.80	1.01	....	....	100	....	101	100	....	100
Feb	.75	.80	.45A	.40	.65	....	....	5	....	15	105	100	106
Mar	.35	.55	.35A	.35	.41	....	....	10	....	24	109	105	109
Apr	.40	.40	.30A	.25	.30	....	....	12	....	17	115	109	115
May	.15	.15	.05	.05	.14	....	....	14	....	25	142	116	117
Jne	.05	.10	.05	.05	.05	....	....	12	....	22	134	117	124
Jly	CAB	.05	CAB	CAB	.00	....	....	100	....	100	124	94	95
Aug	CAB	.05	CAB	CAB	.00	....	....	5	....	5	100	94	94
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	94	94	94
Year	1.50	1.50	CAB	CAB	.28	....	....	100	....	309	142	....	94

SEPTEMBER 1985 165 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	.75	.80	.75	.65	.70	....	....	20	....	20	20	20	20
Apr	.75	.75	.40A	.45	.56	....	....	2	....	3	23	20	23
May	.55	.60	.05	.05	.26	....	....	10	....	37	47	24	46
Jne	.10	.10	.10	.05	.08	....	....	5	....	11	54	46	54
Jly	.05	.05	CAB	CAB	.02	....	....	9	....	14	54	52	52
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	43	43	43
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	43	43	43
Year	.75	.80	CAB	CAB	.23	....	....	20	....	85	54	20	43

SEPTEMBER 1985 170 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	4.10	4.10	2.10	2.45	2.59	....	....	6	....	21	17	2	17
Feb	2.50	2.50	1.30A	1.30	1.81	....	....	8	....	35	51	17	51
Mar	1.15	1.75	.85	1.15	1.26	....	....	26	....	73	98	51	96
Apr	1.30	1.50	.75A	.85	1.04	....	....	12	....	52	135	96	135
May	1.10	1.10	.15	.15	.46	....	....	16	....	82	183	137	183
Jne	.05	.30	.05	.10	.17	....	....	25	....	61	210	157	209
Jly	.05	.05	CAB	.05	.05	....	....	28	....	64	234	208	234
Aug	.05	.05	CAB	CAB	.03	....	....	20	....	71	283	234	283
Sep	CAB	CAB	CAB	CAB	.00	....	....	4	....	12	283	....	....
Year	4.10	4.10	CAB	CAB	.82	....	....	28	....	471	283	....	....

SEPTEMBER 1985 175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	3.00	3.00	2.00A	2.00	2.57	....	....	4	....	12	12	4	12
Mar	1.60	3.10	1.40	2.00	2.09	....	....	510	....	631	508	7	508
Apr	1.95	2.55	1.40A	1.75	1.87	....	....	307	....	1,048	1,532	512	1,532
May	1.95	1.95	.30	.30	.84	....	....	1,357	....	1,733	1,652	829	850
Jne	.30	.50	.15	.15	.32	....	....	89	....	255	984	845	984
Jly	.15	.15	CAB	.10	.09	....	....	688	....	886	1,157	982	1,115
Aug	.10	.15	CAB	.05	.07	....	....	283	....	477	1,315	1,115	1,275
Sep	CAB	.05	CAB	CAB	.01	....	....	137	....	261	1,291	....	....
Year	3.00	3.10	CAB	CAB	.98	....	....	1,357	....	5,303	1,652	....	....

SEPTEMBER 1985 180 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	4.00	4.40B	3.05A	3.05	3.82	....	....	2	....	4	4	2	4
Mar	2.50	4.45B	2.30	3.35	3.40	....	....	100	....	200	183	9	183
Apr	3.20	4.10B	2.30	3.00	3.16	....	....	203	....	606	718	181	718
May	3.20	3.65	.60	.65	1.59	....	....	237	1	697	822	662	674
Jne	.60	1.20	.35	.35	.70	....	....	318	2	1,083	1,221	677	1,205
Jly	.40	.45	.10	.30	.26	....	....	287	....	979	1,331	1,072	1,165
Aug	.25	.65	.10	.10	.28	....	....	259	14	1,795	1,377	1,128	1,365
Sep	.10	.85	CAB	CAB	.18	....	....	840	21	4,003	1,392	....	....
Year	4.00	4.45B	CAB	CAB	1.67	....	....	840	....	9,367	1,392	....	....

SEPTEMBER 1985 185 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	5.80	6.15	5.05A	5.30	5.60	....	....	100	....	204	204	100	204
Apr	4.85	6.20B	4.10	5.30	5.18	....	....	58	....	182	371	204	371
May	5.40	6.05	1.20	1.25	2.97	....	....	1,537	....	3,481	1,946	369	1,946
Jne	1.00	2.50	.80	....	1.58	....	....	1,002	19	5,188	1,945	1,502	1,864
Jly	.90	1.45	.30	.95	.74	....	....	574	14	3,958	2,228	1,863	1,890
Aug	.85	1.85	.55	.65	1.09	....	....	1,733	115	10,291	2,600	1,819	1,835
Sep	.60	4.60	.25	....	1.79	....	....	1,207	66	6,297	1,879	....	....
Year	5.80	6.20B	.25	....	2.70	....	....	1,733	....	29,601	2,600	....	....

SEPTEMBER 1985 190 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	5.05	5.45B	2.40	2.85	3.71	....	....	2,080	....	3,403	2,186	30	2,186
Jne	2.40	4.75	1.90	2.10	3.15	....	....	3,901	13	11,507	4,681	981	4,604
Jly	2.10	3.40	.90	2.55	1.92	....	....	3,188	143	17,783	4,746	2,282	4,672
Aug	2.35	4.65	1.65	2.95	3.22	....	....	2,448	47	13,314	3,558	2,771	2,827
Sep	2.90	9.60	1.90	....	5.54	....	....	543	13	2,555	2,836	....	....
Year	5.05	9.60	.90	....	3.50	....	....	3,901	....	48,562	4,746	....	....

SEPTEMBER 1985 195 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	5.25	6.20B	4.75A	5.20	5.63	....	....	110	....	216	200	90	200
Jne	4.50	7.80	4.15	4.40	5.71	....	....	636	....	1,496	986	200	986
Jly	4.25	6.60	2.25	5.35	4.12	....	....	1,655	37	4,686	2,190	917	2,131
Aug	5.05	8.60	4.15	7.20	6.86	....	....	299	....	1,028	2,383	2,180	2,182
Sep	7.90	14.60B	5.95	....	10.25	....	....	1,173	....	1,284	2,205	....	....
Year	5.25	14.60B	2.25	....	6.51	....	....	1,655	....	8,714	2,383	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—PUTS

SEPTEMBER 1985 200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	8.20	11.75	7.20	7.75	9.37	...	...	387	...	857	380	15	274
Jly	7.50	10.60B	4.75	9.15	7.42	...	...	530	...	1,828	783	241	780
Aug	8.00	13.50B	7.70	12.10	11.32	...	...	831	...	3,980	781	305	305
Sep	13.15	19.60B	11.00A	18.45	14.87	...	...	6	...	14	305	...	...
Year	8.20	19.60B	4.75	18.45	10.74	...	...	831	...	6,679	783	...	...

SEPTEMBER 1985 205 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	8.25	15.20B	8.25	13.80	11.86	...	...	70	...	146	75	35	64
Aug	13.70	18.50B	12.20A	16.25	16.21	...	...	4	...	5	64	...	...
Year	8.25	18.50B	8.25	16.25	14.03	...	...	70	...	151	75	...	...

DECEMBER 1985 170 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.25	1.25	.40A	.35	.61	...	...	3	...	12	11	2	11
Jne	.35	.45B	.25A	.25	.32	...	...	23	...	59	65	11	65
Jly	.30	.60	.15	.40	.25	...	...	5	...	21	80	65	80
Aug	.30	.50	.20A	.25	.35	...	...	210	...	244	315	80	315
Sep	.25	.80	.20	.50	.39	...	...	400	3	1,705	1,425	326	1,425
Oct	.50	.55	.05	.05	.22	...	...	321	3	1,915	2,054	1,534	2,039
Nov	.05	.05	CAB	CAB	.00	...	...	50	5	83	2,352	2,026	2,033
Dec	CAB	.05	CAB	CAB	.00	...	...	26	...	44	2,026	...	...
Year	1.25	1.25	CAB	CAB	.26	...	...	400	...	4,083	2,054	...	...

DECEMBER 1985 175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	2.05	2.10B	1.75A	2.05	1.89	...	...	4	...	5	5	1	5
May	2.30	2.30	.70A	.65	1.23	...	...	3	...	14	19	5	19
Jne	.65	.85	.55A	.55	.67	...	...	22	...	42	60	19	60
Jly	.55	.80	.15	.65	.48	...	...	109	...	459	439	60	439
Aug	.55	.90	.35	.40	.62	...	...	47	...	212	551	441	551
Sep	.40	1.75	.35	1.10	.88	...	...	819	1	3,238	2,420	573	2,420
Oct	1.10	1.30	.10	.15	.55	...	...	633	34	4,179	3,208	2,875	3,208
Nov	.15	.15	CAB	CAB	.02	...	...	471	18	1,273	3,395	3,013	3,017
Dec	CAB	.05	CAB	CAB	.00	...	...	26	1	58	3,016	...	...
Year	2.05	2.30	CAB	CAB	.70	...	...	819	...	9,480	3,395	...	...

DECEMBER 1985 180 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.40	1.40	1.00	1.00	1.22	...	...	12	...	13	13	1	13
Jne	1.00	1.50B	.80	.80	1.14	...	...	26	...	76	86	13	86
Jly	.85	1.40	.45	1.10	.81	...	...	116	...	674	656	86	656
Aug	1.10	1.75	.80	.90	1.16	...	...	147	3	674	1,051	652	1,042
Sep	1.00	3.55	.75	2.45	1.92	...	...	1,724	26	7,771	2,565	1,101	2,430
Oct	2.50	2.75	.40	.45	1.32	...	...	829	105	6,910	3,559	2,636	3,494
Nov	.50	.50	CAB	CAB	.10	...	...	594	57	2,523	3,812	3,480	3,803
Dec	CAB	.05	CAB	CAB	.00	...	...	31	...	76	3,805	3,747	3,747
Year	1.40	3.55	CAB	CAB	.95	...	...	1,724	...	18,717	3,812	1	3,747

DECEMBER 1985 185 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	5.50	5.50	1.90	1.80	2.94	...	...	50	...	69	69	3	69
Jne	1.80	2.85B	1.50	1.60	2.01	...	...	15	...	55	110	72	109
Jly	1.50	2.75	.85	2.10	1.52	...	...	111	...	360	360	109	360
Aug	2.00	3.10	1.70	2.15	2.30	...	...	4,065	2	5,501	4,043	364	4,043
Sep	2.15	6.35	1.75	4.85	3.84	...	...	2,713	19	9,331	10,886	4,045	10,886
Oct	4.90	5.25	1.15	1.35	2.89	...	...	3,110	29	17,614	11,738	5,816	6,362
Nov	1.40	1.40	CAB	CAB	.29	...	...	3,954	9	11,493	4,904	2,858	2,858
Dec	CAB	.05	CAB	CAB	.00	...	...	40	2	96	2,857	...	...
Year	5.50	6.35	CAB	CAB	1.97	...	...	4,065	...	44,521	11,738	...	...

DECEMBER 1985 190 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	5.20	5.20	3.00A	3.00	3.86	...	...	51	...	172	167	50	167
Jne	3.00	4.70B	2.70	2.85	3.43	...	...	28	...	128	280	168	280
Jly	2.95	4.20	1.60	3.70	2.65	...	...	104	...	396	606	280	606
Aug	3.25	5.25	3.05A	4.10	4.16	...	...	1,005	...	1,682	1,212	606	1,212
Sep	4.10	10.00B	3.45	8.30	6.71	...	...	80	...	504	1,242	1,205	1,211
Oct	7.90	8.70	2.90	3.40	5.57	...	...	521	1	2,835	1,602	1,122	1,602
Nov	3.45	3.45	.05	.05	.82	...	...	3,096	83	11,049	3,642	1,548	3,642
Dec	.10	.10	CAB	CAB	.01	...	...	256	24	553	3,707	3,642	3,650
Year	5.20	10.00B	CAB	CAB	3.40	...	...	3,096	...	17,319	3,707	50	3,650

DECEMBER 1985 195 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	5.05	5.75B	4.50	4.95	5.38	...	...	50	...	131	131	50	131
Jne	4.95	7.25B	4.40A	4.70	5.47	...	...	55	...	327	458	181	458
Jly	5.05	6.50	3.05	5.95	4.48	...	...	108	...	372	777	558	777
Aug	4.95	8.00B	4.95	7.15	6.84	...	...	103	...	361	777	577	580
Sep	7.10	14.30B	6.40A	12.45	10.41	...	...	169	...	633	482	192	192
Oct	10.15	12.90B	6.20A	6.70	9.25	...	...	64	...	169	239	187	239
Nov	5.40	6.20B	.25	.30	2.05	...	...	1,949	1	8,470	2,958	183	2,836
Dec	.30	.50	CAB	CAB	.08	...	...	860	142	2,587	2,755	...	...
Year	5.05	14.30B	CAB	CAB	5.49	...	...	1,949	...	13,030	2,958	...	...

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—PUTS

DECEMBER 1985 200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	6.75	9.55B	5.05	8.90	7.07	....	....	50	....	70	69	1	69
Aug	7.75	11.80	7.75	10.95	10.32	....	....	15	....	41	81	64	65
Sep	12.80	19.30B	10.10A	17.25	14.73	....	....	54	....	54	65	32	32
Oct	12.50	17.70B	10.25A	10.95	13.65	....	....	28	....	54	66	32	66
Nov	8.30	9.70B	.85	1.20	4.37	....	....	1,147	....	4,618	2,189	40	2,189
Dec	1.20	1.85	CAB	CAB	.48	....	....	1,560	198	4,859	3,160	....	....
Year	6.75	19.30B	CAB	CAB	8.43	....	....	1,560	....	9,898	3,160	....	....

DECEMBER 1985 205 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	7.90	13.30B	7.80A	12.50	10.72	....	....	3	....	3	3	3	3
Aug	14.20	15.80B	11.30A	14.00	14.07	....	....	3	....	3	3	....	....
Nov	6.20	7.50	2.75	3.75	5.34	....	....	119	....	274	178	11	178
Dec	3.80	5.05B	CAB	CAB	1.80	....	....	865	12	3,811	1,387	....	....
Year	7.90	15.80B	CAB	CAB	7.93	....	....	865	....	4,091	1,387	....	....

DECEMBER 1985 210 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	3.90	4.70	.05	....	2.05	....	....	698	3	2,513	794	....	....
Year	3.90	4.70	.05	....	2.05	....	....	698	3	2,513	794	....	....

MARCH 1986 175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.25	2.65	1.35	1.95	1.91	....	....	129	2	363	311	60	311
Oct	1.95	2.25	.65	.70	1.30	....	....	248	2	723	512	309	411
Nov	.75	.75	.10	.10	.31	....	....	60	....	315	520	414	452
Dec	.15	.15	.05	.05	.09	....	....	217	....	313	505	428	505
Year	2.25	2.65	.05	.05	.90	....	....	248	....	1,714	520	60	505

MARCH 1986 180 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.75	1.55	.75	1.45	1.10	....	....	8	....	24	24	8	24
Aug	2.00	2.25	1.35A	1.55	1.68	....	....	100	....	309	311	24	311
Sep	1.65	4.35	1.45	3.45	2.89	....	....	61	1	207	368	318	368
Oct	3.10	3.65	1.25	1.35	2.36	....	....	240	1	886	511	336	381
Nov	1.40	1.40	.20	.25	.59	....	....	131	....	686	876	368	876
Dec	.30	.40	.10	.10	.19	....	....	151	....	369	1,031	892	1,029
Year	.75	4.35	.10	.10	1.43	....	....	240	....	2,461	1,031	8	1,029

MARCH 1986 185 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.60	2.60	2.55A	2.50	2.50	....	....	1	1	1	1	1	1
Aug	2.50	3.35	2.25A	2.70	2.76	....	....	15	....	41	40	1	40
Sep	2.75	6.70	2.55A	5.80	4.45	....	....	27	....	106	81	40	79
Oct	5.30	5.75B	2.45A	2.60	4.00	....	....	2,001	....	3,250	3,023	114	3,023
Nov	2.55	2.55	.40	.45	1.10	....	....	2,057	4	4,025	2,386	1,824	1,830
Dec	.55	.60	.15	.20	.35	....	....	648	....	1,602	1,986	1,544	1,544
Year	2.60	6.70	.15	.20	2.52	....	....	2,057	....	9,025	3,023	1	1,544

MARCH 1986 190 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	3.10	3.10	2.90A	3.00	3.00	....	....	1	....	1	1	1	1
Jly	2.60	4.20B	2.00	3.90	2.89	....	....	8	....	26	27	3	27
Aug	3.65	5.30B	3.50	4.50	4.43	....	....	4	....	26	42	27	42
Sep	5.05	9.70B	4.15	8.50	6.89	....	....	64	....	118	112	42	109
Oct	8.15	8.65B	4.30A	4.50	6.38	....	....	59	....	185	229	108	228
Nov	4.30	4.40B	.75	.90	2.01	....	....	1,419	1	2,692	2,179	228	2,179
Dec	.95	1.15	.30	.35	.67	....	....	147	5	1,126	2,275	2,175	2,259
Year	3.10	9.70B	.30	.35	3.75	....	....	1,419	....	4,174	2,275	1	2,259

MARCH 1986 195 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.45	6.25B	3.35	5.80	5.05	....	....	2	....	2	2	2	2
Aug	5.70	7.80B	5.50A	7.00	6.70	....	....	50	....	156	158	52	158
Sep	7.00	13.50B	6.60A	11.95	9.90	....	....	7	....	25	161	158	161
Oct	10.00	12.25B	6.90A	7.30	9.44	....	....	51	....	79	218	163	218
Nov	6.70	7.00B	1.30	1.65	3.48	....	....	90	....	672	661	220	661
Dec	1.70	2.20	.55	.70	1.18	....	....	166	23	1,202	1,020	679	1,020
Year	3.45	13.50B	.55	.70	5.95	....	....	166	....	2,136	1,020	2	1,020

MARCH 1986 200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	5.60	5.60	2.50	3.10	4.17	....	....	137	....	491	279	32	279
Dec	3.15	3.75	1.00	1.25	2.17	....	....	582	19	3,116	1,575	292	1,268
Year	5.60	5.60	1.00	1.25	3.17	....	....	582	....	3,607	1,575	32	1,268

MARCH 1986 205 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	7.65	7.90B	4.50A	5.20	6.17	....	....	28	....	46	41	2	41
Dec	5.30	6.05B	2.00	2.40	3.70	....	....	593	4	2,375	1,184	46	1,184
Year	7.65	7.90B	2.00	2.40	4.93	....	....	593	....	2,421	1,184	2	1,184

MARCH 1986 210 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	8.30	9.05B	3.40	4.10	5.92	....	....	2,572	....	4,689	3,380	2	3,380
Year	8.30	9.05B	3.40	4.10	5.92	....	....	2,572	....	4,689	3,380	2	3,380

MARCH 1986 215 PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	7.90	9.90	5.75	6.65	7.64	....	....	1,394	4	1,914	1,880	28	1,875
Year	7.90	9.90	5.75	6.65	7.64	....	....	1,394	4	1,914	1,880	28	1,875

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 500 STOCK INDEX OPTION ON FUTURES—PUTS

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1986 220 PUTS													
Dec.	11.80	13.25B	8.90A	9.90	11.11	....	....	7	...	18	14	3	14
Year	11.80	13.25B	8.90A	9.90	11.11	....	....	7	...	18	14	3	14
JUNE 1986 175 PUTS													
Oct.	2.00	2.50B	1.15A	1.15	1.82	....	....	27	...	60	51	5	51
Nov.	1.20	1.20	.30	.30	.59	....	....	42	...	151	141	58	121
Dec.	.25	.35	.20	.20	.28	....	....	7	...	17	130	121	130
Year	2.00	2.50B	.20	.20	.89	....	....	42	...	228	141	5	130
JUNE 1986 180 PUTS													
Sep.	4.50	4.75	4.00A	3.90	4.01	....	....	16	...	16	15	15	15
Oct.	4.15	4.15	2.00	2.05	2.99	....	....	52	...	95	77	12	77
Nov.	1.90	1.90	.50	.50	1.05	....	....	56	1	237	248	77	248
Dec.	.65	.75	.40	.40	.50	....	....	36	...	145	321	259	320
Year	4.50	4.75	.40	.40	2.13	....	....	96	...	493	321	12	320
JUNE 1986 185 PUTS													
Sep.	5.00	6.75	5.00	5.90	5.97	....	....	10	...	11	11	1	11
Oct.	5.95	6.00	3.30	3.40	4.64	....	....	51	...	142	121	8	121
Nov.	3.30	3.30	.85	.90	1.76	....	....	2,012	...	2,283	2,169	122	2,163
Dec.	.95	1.35	.65	.70	.86	....	....	104	...	173	2,281	2,163	2,281
Year	5.00	6.75	.65	.70	3.30	....	....	2,012	...	2,609	2,281	1	2,281
JUNE 1986 190 PUTS													
Sep.	8.80	9.50	8.50A	8.45	8.73	....	....	6	...	12	12	6	12
Oct.	8.50	8.65B	5.10	5.25	6.83	....	....	100	...	190	170	8	170
Nov.	5.00	5.00	1.45	1.55	2.83	....	....	59	...	160	270	175	269
Dec.	1.75	2.10	.75	1.05	1.36	....	....	16	...	93	298	269	297
Year	8.80	9.50	.75	1.05	4.93	....	....	100	...	455	298	6	297
JUNE 1986 195 PUTS													
Oct.	9.65	9.65	7.40	7.75	8.43	....	....	16	...	22	20	5	20
Nov.	7.35	7.35	2.55	2.60	4.37	....	....	51	...	159	141	25	141
Dec.	2.55	3.10	1.45	1.65	2.21	....	....	30	...	167	216	139	216
Year	9.65	9.65	1.45	1.65	5.00	....	....	51	...	348	216	5	216
JUNE 1986 200 PUTS													
Oct.	12.40	12.45B	10.35	10.80	11.54	....	....	23	...	29	28	1	28
Nov.	9.80	10.10B	3.75A	4.05	6.44	....	....	10	...	58	60	33	58
Dec.	4.05	4.70	2.30	2.60	3.37	....	....	159	...	349	321	58	321
Year	12.40	12.45B	2.30	2.60	7.11	....	....	159	...	436	321	1	321
JUNE 1986 205 PUTS													
Nov.	12.15	12.15	5.80A	6.10	7.78	....	....	56	...	128	117	4	117
Dec.	6.70	6.90	3.60	3.90	4.97	....	....	66	...	303	356	115	318
Year	12.15	12.15	3.60	3.90	6.37	....	....	66	...	431	356	4	318
JUNE 1986 210 PUTS													
Nov.	11.50	11.90	7.80A	8.55	10.24	....	....	6	...	44	34	5	34
Dec.	9.55	9.55	5.05	5.70	7.08	....	....	150	...	543	539	34	539
Year	11.50	11.90	5.05	5.70	8.66	....	....	150	...	587	539	5	539
JUNE 1986 215 PUTS													
Nov.	12.55	13.15B	10.70	11.60	12.03	....	....	5	5	25	25	5	25
Dec.	12.70	12.70	7.35A	8.00	9.64	....	....	745	...	776	768	22	762
Year	12.55	13.15B	7.35A	8.00	10.83	....	....	745	...	801	768	5	762
JUNE 1986 220 PUTS													
Dec.	12.10	13.85B	10.00A	10.80	11.74	....	....	18	...	27	20	...	20
Year	12.10	13.85B	10.00A	10.80	11.74	....	....	18	...	27	20	...	20
JUNE 1986 225 PUTS													
Dec.	13.65	17.25B	13.15A	14.00	15.02	....	....	9	...	13	10	8	10
Year	13.65	17.25B	13.15A	14.00	15.02	....	....	9	...	13	10	8	10
SEPTEMBER 1986 210 PUTS													
Dec.	8.45	8.45	6.15A	6.55	7.22	....	....	2	1	6	6	2	6
Year	8.45	8.45	6.15A	6.55	7.22	....	....	2	1	6	6	2	6
SEPTEMBER 1986 215 PUTS													
Dec.	9.50	9.50	8.15A	8.65	8.93	....	....	6	2	12	12	2	12
Year	9.50	9.50	8.15A	8.65	8.93	....	....	6	2	12	12	2	12
SEPTEMBER 1986 220 PUTS													
Dec.	12.10	12.20	10.55A	11.20	11.45	....	....	5	2	9	9	2	9
Year	12.10	12.20	10.55A	11.20	11.45	....	....	5	2	9	9	2	9
JUNE 1986 225 PUTS													
Dec.	16.30	16.30	13.30A	14.10	14.98	....	....	5	1	12	12	1	12
Year	16.30	16.30	13.30A	14.10	14.98	....	....	5	1	12	12	1	12

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 250 OTC INDEX FUTURES

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	169.35	172.40	169.05	171.35	170.89	—	—	7,977	5,132	29,974	1,608	758	1,126
Nov	171.40	186.55	171.10	186.15	130.08	—	—	4,008	861	45,599	1,704	858	1,579
Dec	186.00	197.30	184.85		191.13	—	—	2,736	27	13,562	1,563	—	—
Year	169.35	197.30	169.05		180.70	—	—	7,977	27	89,135	1,704	—	—

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	172.30	175.20B	172.00A	174.15	173.73	—	—	216	6	294	194	153	194
Nov	174.15	190.05	174.00A	189.50	183.21	—	—	189		693	558	215	525
Dec	189.60	203.40	188.40A	196.50	195.59	—	—	753	22	4,725	1,039	550	577
Year	172.30	203.40	172.00A	196.50	184.17	—	—	753	—	5,712	1,039	153	577

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	175.00	177.90B	174.80A	176.75	176.50	—	—	1	—	1	1	1	1
Nov	177.00	192.70B	176.70A	192.50	185.89	—	—	16	—	16	16	16	16
Dec	199.00	206.65B	191.40A	199.70	198.96	—	—	23	—	56	26	13	13
Year	175.00	206.65B	174.80A	199.70	187.11	—	—	23	—	72	26	1	13

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
STANDARD AND POOR'S 100 STOCK INDEX FUTURES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	167.90	180.85B	164.05A	178.75	172.02	....	....	47	2	551	68	22	60
Feb	178.20	182.80B	175.75	179.20	178.88	....	....	34	4	385	65	31	42
Mar	180.50	182.95	174.25	....	177.40	....	....	12	2	50	42	....	....
Year	167.90	182.95	164.05A	....	176.10	....	....	47	2	986	68	....	....

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	170.90	183.70B	167.15A	181.80	175.06	....	....	25	....	231	16	....	2
Feb	181.25	185.80B	179.30A	182.80	182.01	....	....	40	1	209	44	2	37
Mar	183.80	186.00	176.90A	178.50	180.14	....	....	19	....	134	46	35	46
Apr	178.10	181.00	175.00A	175.70	177.67	....	....	25	....	76	42	34	37
May	175.40	184.50	174.10A	184.40	179.20	....	....	6	....	10	38	30	36
Jne	....	182.25B	179.00A	182.98	182.09	....	....	....	....	....	36	30	30
Year	170.90	186.00	167.15A	182.98	179.36	....	....	40	....	660	46	....	30

SEPTEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	182.40	184.50B	180.70A	182.00	182.63	....	....	2	....	4	2	....	....
Jne	185.25	187.50	185.25		185.85	....	....	8	....	10	8	1	8
Jly	....	....	....	187.00	187.00	....	....	....	....	....	8	....	....
Year	182.40	187.50	180.70A	187.00	185.16	....	....	8	....	14	8	....	....

DECEMBER 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	178.70	180.50B	178.70	180.15	179.99	....	.	1	....	2	1	....	....
Dec	....	....	....	205.30	205.30	....	....	....	....	....	....	....	....
Year	178.70	180.50B	178.70	205.30	192.64	....	....	1	....	2	1	....	....

1985 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE
GOLD BULLION FUTURES PRICES

MARCH 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	....	....	....	307.20	306.60	....	....	....	....	....	3	3	3
Feb	283.30	283.30	283.30	283.30	301.40	....	....	3	....	3	3	....	....
Mar	283.30	283.30	283.30	283.30	304.00	....	....	3	....	3	3	....	....
Year	....	....	....	....	....	....	....	3	....	....	....	....	....

JUNE 1985 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Avg. Sett.	# Days Limit Up	# Days Limit Dwn.	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr	331.60	331.60	321.00A	317.00	325.80	....	....	2	....	2	2	....	2
Year	331.60	331.60	321.00A	317.00	325.80	....	....	2	....	2	2	....	2

ECONOMIC INDICATORS

COUNTRY	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1985 BALANCE OF TRADE												
United States(bln dlrs)	−10.290	−11.450	−11.050	−11.850	−12.670	−13.420	−13.510	− 9.900	−15.550	−11.450	−13.680	−17.370
United Kingdom (bln sterling)	− .760	− .270	− .900	− .277	+ .224	− .216	− .560	− .195	n/a	n/a	− .141	+ .125
Canada (bln dlrs)	+ 1.370	+ 1.700	+ 2.230	+ 2.150	+ 1.800	+ 1.000	+ .247	+ 1.060	+ 1.820	+ 2.200	+ .500	+ 1.250
West Germany (bln marks)	+ 2.000	+ 4.700	+ 6.400	+ 5.500	+ 7.500	+ 5.500	+ 6.800	+ 3.300	+ 7.429	+ 8.666	....	....
France (bln francs)	− 3.800	− 6.500	− .567	− 4.220	− 1.240	+ 2.000	− 3.836	+ .400	− 2.620	+ .982	− .486	− 3.400
Japan (bln dlrs)	+ 1.460	+ 3.320	+ 4.180	+ 4.140	+ 4.290	+ 5.720	+ 5.410	+ 4.380	+ 5.270	+ 5.400	+ 5.350	+ 7.050
Switzerland (bln francs)	− .744	− .666	− .992	n/a	− .660	− .636	− .896	− .870	− .729	− .583	+ .114	− .570
1985 BALANCE OF PAYMENTS—(Qtrly, *Annual)												
United States (bln dlrs)	—	—	−29.430	—	—	−32.11	—	—	...	—	—	...
United Kingdom (mln dlrs)	—	—	− .759	—	—	+ 1.063	—	—	...	—	—	...
Canada (mln dlrs)	—	—	− .499	—	—	+ .045	—	—	...	—	—	...
West Germany (bln dlrs)	—	—	+ 1.670	—	—	+ 3.120	—	—	...	—	—	...
France (mln dlrs)	—	—	− 1.712	—	—	− 1.139	—	—	...	—	—	...
Japan (bln dlrs)	—	—	+ 1.900	—	—	+12.270	—	—	...	—	—	...
Switzerland (*mln dlrs)	—	—	—	—	—	—	—	—	—	—	—	...
1985 PRODUCER—WHOLESALE PRICE INDEX												
United States (1967 base)	292.7	292.2	292.4	293.1	294.2	294.0	294.8	293.5	292.4	294.8	296.7	297.2
United Kingdom (1980 base)	135.6	136.2	137.3	139.0	139.5	139.6	139.9	140.1	140.5	140.8	141.4	141.7
Canada (1971 base)	127.7	128.0	128.5	128.7	129.0	129.0	129.1	129.0	129.2	...	...	...
West Germany (1980 base)	121.1	121.5	121.8	122.0	122.1	121.9	122.1	121.9	122.1	121.9	121.9	121.5
France (1962 base)	446.9	452.3	452.9	454.0	456.3	455.7	452.6	449.3	445.8	442.6	438.1	...
Japan (1980 base)	101.1	101.4	101.1	100.7	100.5	100.2	99.8	99.4	99.1	97.7	96.9	96.6
Switzerland (1963 base)	179.7	180.8	181.0	181.1	180.6	180.2	179.5	178.4	178.7	178.8	178.8	178.3
1985 CONSUMER PRICE—COST OF LIVING INDEX												
United States (1967 base)	316.1	317.4	318.8	321.0	321.3	322.3	322.8	323.5	324.5	325.5	327.4	327.4
United Kingdom (1974 base)	359.8	362.7	366.[illegible]	373.9	n/a	376.4	375.7	376.7	376.5	377.1	378.4	378.9
Canada (1981 base)	124.6	125.4	125.7	126.2	126.6	127.2	127.6	127.8	128.0	128.4	128.9	129.5
West Germany (1980 base)	117.2	118.8	120.0	121.1	121.2	121.3	121.1	116.2	116.6	115.5	115.7	115.1
France (1980 base)	153.9	154.7	155.8	156.9	157.7	158.8	158.9	159.0	159.1	159.5	159.8	...
Japan (1980 base)	113.8	112.9	113.4	114.0	114.5	114.6	114.7	113.6	114.7	116.3	115.1	115.2
Switzerland (1982 base)	106.1	107.0	107.6	107.5	107.4	107.3	107.1	107.1	107.4	107.7	108.4	108.5
1985 UNEMPLOYMENT—(Pct; *No. in mlns)												
United States	7.4	7.3	7.3	7.3	7.3	7.3	7.3	7.0	7.1	7.1	7.0	6.9
United Kingdom	12.9	13.0	13.0	13.1	13.1	13.1	13.1	13.2	13.1	13.1	13.1	13.2
Canada	11.2	11.0	11.2	10.9	10.5	10.5	10.4	10.3	10.1	10.3	10.2	10.0
West Germany	10.6	10.5	10.0	9.3	8.8	8.7	9.0	8.9	8.7	8.6	8.9	9.4
France*	1.4	1.4	2.4	2.4	2.4	2.4	2.4	2.4	2.4	2.4	2.4	2.3
Japan*	1.5	1.6	1.7	1.6	1.5	1.5	1.5	1.5	1.6	1.6	1.6	1.5
Switzerland	1.3	1.2	1.1	1.1	1.0	0.9	0.9	0.8	0.8	0.8	0.9	1.0
1985 RESERVES												
United States (bln dlrs)	6.27	6.30	7.04	7.05	7.16	7.41	7.96	7.89	8.67	11.80	12.55	...
United Kingdom (bln dlrs)	15.52	15.35	13.53	14.03	13.98	14.32	14.26	14.26	14.18	16.31	15.98	15.54
Canada (bln dlrs)	2.98	2.77	3.77	3.41	3.11	3.04	3.53	3.25	3.21	3.12	3.40	3.28
West Germany (bln marks)	34.20	33.14	32.10	32.83	33.78	34.41	35.94	36.87	37.56	35.74	39.00	...
France (bln francs)	458.23	462.21	463.12	469.00	476.39	466.91	465.29	455.88	460.34	461.27	465.17	412.89
Japan (bln dlrs)	26.54	26.24	26.54	26.84	27.33	27.57	28.10	28.45	27.52	26.37	26.30	26.51
Switzerland (bln francs)	12.37	12.02	12.59	12.19	12.40	13.26	12.63	13.50	14.01	13.52	14.65	...
1985 INDUSTRIAL PRODUCTION INDEX												
United States (1966,*1967 base)	166.6	164.7	165.6	165.4	n/a	124.6*	124.5	124.8	124.7	124.7	125.1	126.0
United Kingdom (1980 base)	105.2	105.0	106.8	107.4	107.8	107.6	106.4	106.8	109.1	108.8	110.7	...
Canada (1980 base)	106.2	105.8	105.4	106.2	106.2	...	...	...	...	...	...	...
West Germany (1980 base)	100.0	99.8	99.8	100.5	101.6	103.3	105.8	102.4	103.0	106.2	106.0	103.2
France (1970 base)	127.0	132.0	134.0	131.0	133.0	131.0	135.0	135.0	133.0	134.0	137.0	132.0
Japan (1980 base)	120.0	120.9	118.6	121.9	124.8	123.9	124.4	122.8	121.4	122.6	121.3	122.0
Switzerland (1980 base; qtrly)	...	...	...	...	...	...	...	...	...	...	...	...

1985 WEEKLY AVERAGE MONEY MARKET RATES (% per annum)

(According to the Federal Reserve Bank)

	U.S. Treasury Bills — Market Yields			U.S. Treasury Bills — Rates on New Issues		Cert. of Dep. Secondary Mkt.		Euro Dollar Deposits	Fed-eral Funds	Prime Comm. Paper		Prime Bankers' Accept-ances,	Money Supply (bln dlrs)			Broker
WK END	3-Mo.	6-Mo.	1 Yr.	3-Mo.	6-Mo.	3-Mo.	6-Mo.	3-Mo.	Rate	3-Mo.	6-Mo.	90-Days	M-1	M-2	M-3	Loan
Jan 4...	7.83	8.17	8.48	7.86	8.19	8.30	8.61	8.61	8.75	8.20	8.31	8.19	559.6	2376.1	2988.2	9¾-10
11...	7.75	7.98	8.34	7.78	8.02	8.13	8.43	8.33	8.27	8.01	8.14	7.99	556.9	2376.3	2987.3	9-10¼
18...	7.73	7.98	8.33	7.74	8.05	8.11	8.47	8.34	8.23	8.00	8.16	7.96	561.5	2376.3	2989.3	9-10¼
25...	7.65	7.91	8.22	7.68	7.93	8.07	8.34	8.25	8.19	7.91	8.05	7.90	563.6	2400.4	3028.3	9-10¼
Feb 1...	7.92	8.09	8.35	7.76	7.97	8.23	8.49	8.49	8.45	8.14	8.22	8.11	565.2	2400.1	3027.9	9½
8...	8.17	8.28	8.47	8.16	8.30	8.56	8.78	8.91	8.59	8.41	8.48	8.39	567.6	2399.4	3027.1	9½
15...	8.21	8.29	8.47	8.20	8.28	8.64	8.95	8.99	8.44	8.51	8.63	8.48	569.1	2399.5	3022.4	9½
22...	8.31	8.42	8.58	8.15	8.25	8.77	9.16	9.09	8.57	8.59	8.74	8.66	572.8	2420.6	3042.7	9½
Mar 1...	8.47	8.70	8.84	8.36	8.53	8.91	9.47	9.35	8.40	8.75	9.06	8.80	572.7	2419.3	3040.3	9½
8...	8.69	8.97	9.09	8.73	8.98	9.22	9.86	9.61	8.63	9.06	9.42	9.10	570.6	2419.8	3040.7	9½
15...	8.55	8.95	9.09	8.48	8.79	9.04	9.62	9.30	8.52	8.93	9.26	8.90	570.8	2420.0	3040.6	9¾
22...	8.51	8.96	9.15	8.64	9.04	9.01	9.58	9.20	8.75	8.86	9.21	8.83	572.8	2427.4	3053.0	9½
29...	8.29	8.71	8.90	8.41	8.86	8.82	9.31	9.14	8.38	8.75	9.02	8.68	574.8	2429.0	3054.5	9½
Apr 5...	8.17	8.58	8.79	8.18	8.55	8.80	9.15	9.01	8.68	8.69	8.82	8.66	573.9	2429.2	3054.8	9½
12...	8.08	8.41	8.60	8.14	8.56	8.69	9.00	8.89	8.45	8.58	8.67	8.52	573.5	2429.3	3055.4	9½
19...	7.86	8.06	8.27	8.04	8.27	8.39	8.54	8.61	8.46	8.26	8.31	8.22	576.1	2429.1	3056.0	9
26...	7.77	8.00	8.22	7.62	7.87	8.20	8.46	8.55	7.69	8.08	8.20	8.07	575.5	2527.0	3057.5	9
May 3...	7.78	8.03	8.25	7.87	8.11	8.29	8.57	8.58	8.35	8.19	8.31	8.14	577.7	2427.0	3057.5	9½
10...	7.76	7.92	8.09	7.76	7.93	8.14	8.29	8.44	8.19	8.04	8.11	8.02	572.1	2427.6	3057.4	9-9½
17...	7.50	7.68	7.90	7.69	7.90	8.04	8.15	8.20	8.14	7.95	7.98	7.84	572.1	2427.7	3057.5	9
24...	7.25	7.41	7.63	7.28	7.43	7.64	7.81	8.01	7.91	7.54	7.60	7.51	585.8	2445.0	3077.7	8¾-8½
31...	7.19	7.32	7.53	7.22	7.39	7.55	7.74	7.86	7.60	7.48	7.54	7.43	585.8	2445.0	3077.7	8¾-8½
Jne 7...	7.01	7.10	7.25	7.03	7.16	7.39	7.46	7.63	7.75	7.33	7.31	7.30	590.8	2444.5	3075.2	8¾-9½
14...	7.03	7.15	7.31	7.21	7.35	7.49	7.59	7.58	7.62	7.40	7.40	7.36	589.3	2444.5	3074.1	8½
21...	6.81	6.97	7.14	6.73	6.90	7.29	7.44	7.50	7.13	7.16	7.21	7.19	592.0	2472.8	3101.5	8
28...	6.97	7.16	7.37	7.06	7.24	7.60	7.83	7.70	7.46	7.49	7.60	7.42	596.0	2472.8	3103.3	8½
Jly 5...	6.90	6.98	7.13	7.00	7.08	7.52	7.58	7.71	8.06	7.43	7.41	7.35	596.4	2473.1	3103.7	8½
12...	6.99	7.09	7.19	6.92	7.00	7.51	7.64	7.74	8.07	7.42	7.40	7.40	591.7	2473.1	3103.5	8½
19...	7.07	7.18	7.29	7.06	7.20	7.62	7.77	7.81	7.77	7.53	7.53	7.52	581.6	2473.1	3103.5	8¾-½
26...	7.22	7.35	7.47	7.23	7.35	7.76	7.98	8.01	7.88	7.72	7.76	7.71	596.6	2490.3	3114.1	8½
Aug 2...	7.28	7.44	7.57	7.23	7.40	7.83	8.07	8.15	7.64	7.77	7.86	7.72	602.2	2490.4	3114.2	9-8¾
9...	7.21	7.44	7.58	7.30	7.52	7.83	8.07	8.13	7.92	7.76	7.82	7.70	603.2	2490.4	3113.8	8¾
16...	7.13	7.34	7.49	7.14	7.36	7.82	7.97	8.01	7.88	7.72	7.72	7.68	606.0	2490.4	3113.9	9½
23...	7.07	7.22	7.39	7.14	7.28	7.78	7.88	7.95	8.06	7.67	7.68	7.64	608.4	2513.3	3136.3	8¾-½
30...	7.07	7.22	7.42	7.07	7.21	7.79	7.92	7.99	7.78	7.68	7.68	7.66	609.7	2513.4	3136.0	9-8¾
Sep 6...	7.14	7.31	7.49	7.12	7.30	7.87	8.02	8.11	7.88	7.74	7.76	7.78	613.7	2513.8	3136.0	8¾
13...	7.23	7.42	7.62	7.22	7.39	8.00	8.24	8.29	7.80	7.92	7.98	7.90	610.2	2513.7	3136.4	8¾
20...	7.12	7.33	7.55	7.17	7.32	7.99	8.19	8.16	7.85	7.91	7.96	7.88	609.7	2528.4	3163.3	8¾-9
27...	6.89	7.00	7.34	6.81	7.05	7.82	7.89	8.00	7.96	7.72	7.73	7.66	614.8	2528.4	3163.4	8¾
Oct 4...	7.02	7.20	7.41	7.07	7.24	7.85	7.95	8.01	8.12	7.74	7.73	7.71	611.9	2528.2	3163.4	8¾
11...	7.17	7.36	7.49	7.14	7.32	7.89	8.00	8.10	7.84	7.81	7.81	7.80	605.1	2528.4	3163.3	8¾-9
18...	7.20	7.33	7.44	7.20	7.36	7.92	8.02	8.13	8.03	7.84	7.85	7.79	613.6	2528.5	3164.1	8¾-9
25...	7.22	7.38	7.47	7.18	7.32	7.93	8.02	8.08	8.14	7.84	7.82	7.78	611.4	2532.7	3173.6	9
Nov 1...	7.20	7.32	7.41	7.24	7.37	7.85	8.09	8.09	7.89	7.74	7.73	7.69	612.1	2533.4	3174.5	9-8¾
8...	7.25	7.32	7.36	7.21	7.30	7.79	8.00	8.00	8.30	7.78	7.71	7.68	613.8	2533.3	3174.8	9¼-9
15...	7.29	7.32	7.34	7.21	7.23	7.83	7.99	7.99	7.95	7.79	7.69	7.70	616.6	2533.3	3177.2	9¾-½
22...	7.23	7.29	7.30	7.24	7.26	7.81	8.03	8.03	8.13	7.74	7.67	7.70	612.1	2533.4	3174.5	9
29...	7.18	7.27	7.32	7.15	7.26	7.88	8.03	8.03	7.71	7.77	7.69	7.71	613.8	2533.3	3174.8	9-8¾
Dec 6...	....	....	....	....	....	....	....	....	....	....	....	....	620.8	2547.3	3190.6	9
13...	....	....	....	....	....	....	....	....	....	....	....	....	620.8	2547.3	3190.6	9
20...	....	....	....	....	....	....	....	....	....	....	....	....	626.2	2547.4	3192.7	9
27...	....	....	....	....	....	....	....	....	....	....	....	....	523.2	2547.1	3194.4	9

90-DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	91.66@.68	91.73	91.64	91.67@.68	91.67 (8.33)	6320	27938
3....	91.66@.65	91.77	91.65	91.72@.73	91.72 (8.28)	6534	28691
4....	91.76@.78	91.82	91.72	91.72@.73	91.72 (8.28)	5938	28405
7....	91.79@.80	91.91	91.79	91.87@.88	91.87 (8.13)	8007	28509
8....	91.89@.90	91.96	91.87	91.93@.96	91.94 (8.06)	7954	28433
9....	91.99@.98	92.05	91.96	91.99@92.00	91.99 (8.01)	12501	30481
10....	91.97	91.98	91.91	91.93@.94	91.94 (8.06)	8922	30732
11....	91.92@.91	91.94	91.80	91.82@.81	91.82 (8.18)	9467	31118
14....	91.79@.80	91.88	91.79	91.85@.86	91.85 (8.15)	7527	29953
15....	91.88@.90	92.02	91.88	91.92@.91	91.91 (8.09)	9186	30780
16....	91.88@.87	91.95	91.86	91.92@.91	91.91 (8.09)	7908	29439
17....	91.92	91.97	91.92	91.92@.93	91.92 (8.08)	7626	28313
18....	92.00@91.98	92.06	91.98	92.05@.04	92.04 (7.96)	8345	27342
21....	92.04	92.06	92.01	92.04	92.04 (7.96)	1424	27300
22....	92.01@.03	92.14	91.98	92.12@.13	92.12 (7.88)	7163	26491
23....	92.14@.15	92.17	92.10	92.10@.11	92.11 (7.89)	6700	25599
24....	92.13@.14	92.21	92.10	92.20@.19	92.19 (7.81)	8722	24838
25....	92.19	92.21	92.14	92.14@.15	92.15 (7.85)	6865	24613
28....	92.12@.11	92.17	92.05	92.10@.11	92.11 (7.89)	7421	243[illegible]
29....	92.07@.08	92.12	92.03	92.09@.08	92.09 (7.91)	6822	24826
30....	92.13	92.16	92.04	92.04@.05	92.05 (7.95)	8908	23163
31....	91.99@.97	92.07	91.88	91.90@.89	91.90 (8.10)	9554	22833

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.80@.81	91.85	91.71	91.71@.74	91.73 (8.27)	14119	22180
4....	91.67@.69	91.79	91.67	91.76	91.76 (8.24)	7885	21190
5....	91.79@.80	91.83	91.78	91.79@.80	91.79 (8.21)	6163	21110
6....	91.82	91.87	91.74	91.75@.74	91.75 (8.25)	6775	21104
7....	91.79@.78	91.82	91.69	91.70@.71	91.71 (8.29)	9961	20674
8....	91.63@.66	91.75	91.62	91.70@.71	91.71 (8.29)	10784	20482
11....	91.73@.74	91.78	91.69	91.70@.71	91.71 (8.29)	6449	20096
12....	91.68@.69	91.70	91.64	91.68@.67	91.68 (8.32)	1959	19364
13....	91.68@.69	91.73	91.65	91.68@.69	91.68 (8.32)	6544	19232
14....	91.72@.70	91.81	91.69	91.79@.80	91.79 (8.21)	6916	18610
15....	91.78@.77	91.86	91.76	91.77@.78	91.78 (8.22)	6714	18382
18....	Exchange Closed; President's Day						
19....	91.75@.76	91.84	91.75	91.82@.83	91.82 (8.18)	3985	18643
20....	91.79@.77	91.79	91.74	91.74@.75	91.75 (8.25)	7159	18026
21....	91.74@.78	91.78	91.60	91.64@.62	91.63 (8.37)	9495	17261
22....	91.65@.63	91.69	91.56	91.58@.59	91.59 (8.41)	8497	16256
25....	91.61	91.65	91.58	91.63	91.63 (8.37)	3906	15508
26....	91.66@.67	91.69	91.62	91.65@.66	91.65 (8.35)	4902	15106
27....	91.64	91.64	91.47	91.47@.48	91.48 (8.52)	4144	14306
28....	91.49@.48	91.49	91.40	91.40@.43	91.42 (8.58)	4374	13394

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.44@.40	91.44	91.28	91.33@.29	91.31 (8.69)	3769	11571
4....	91.35	91.39	91.27	91.30	91.30 (8.70)	3590	10324
5....	91.33	91.36	91.32	91.34	91.34 (8.66)	1923	9549
6....	91.37	91.40	91.30	91.31@.32	91.32 (8.68)	3445	8646
7....	91.29	91.31	91.18	91.20@.21	91.21 (8.79)	2728	7220
8....	91.27@.28	91.48	91.27	91.47@.48	91.47 (8.53)	3296	5386
11....	91.54@.58	91.58	91.51	91.56	91.56 (8.44)	2552	4090
12....	91.54	91.54	91.46	91.48@.49	91.49 (8.51)	2339	2250
13....	91.51	91.52B	91.31	91.31	91.31 (8.69)	963	867
14....	....	....	....	....	....	28	....

90-DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	91.16	91.22B	91.14	91.18@.19	91.18 (8.82)	1915	9210
3....	91.14	91.25	91.14	91.21@.22	91.21 (8.79)	875	9440
4....	91.26	91.31	91.19	91.20@.19	91.20 (8.80)	1797	10396
7....	91.27	91.42	91.27	91.37@.39	91.38 (8.62)	2069	10842
8....	91.40	91.48	91.39	91.45@.48	91.46 (8.54)	2031	11120
9....	91.50@.51	91.59	91.50	91.53B	91.53 (8.47)	2028	11773
10....	91.50	91.50	91.42	91.44@.45	91.45 (8.55)	1854	12103
11....	91.41@.40	91.44	91.29	91.30@.31	91.31 (8.69)	2476	12351
14....	91.30	91.37	91.27	91.31@.32	91.32 (8.68)	2411	13073
15....	91.37	91.50	91.37	91.41@.40	91.40 (8.60)	2166	13345
16....	91.38	91.46B	91.36	91.40@.41	91.40 (8.60)	1419	13537
17....	91.43	91.48	91.40	91.40	91.40 (8.60)	2324	13836
18....	91.48	91.56	91.48	91.54	91.54 (8.46)	2621	14337
21....	91.54	91.56	91.52	91.54	91.54 (8.46)	340	14445
22....	91.47	91.65	91.47	91.65	91.64 (8.36)	2035	14317
23....	91.68	91.70	91.63	91.64@.63	91.64 (8.36)	1491	14490
24....	91.67	91.79	91.63	91.78@.79	91.78 (8.22)	2244	15021
25....	91.80	91.81	91.70	91.72@.71	91.72 (8.28)	3748	16319
28....	91.67	91.76	91.63	91.70@.68	91.69 (8.31)	3012	16421
29....	91.64@.63	91.72	91.60	91.69@.70	91.69 (8.31)	3489	16829
30....	91.73	91.79	91.67	91.69@.67	91.68 (8.32)	5662	17753
31....	91.64@.62	91.69	91.51	91.53@.54	91.54 (8.46)	4134	18373

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.44	91.47	91.29	91.34@.32	91.33 (8.67)	6971	19248
4....	91.30@.28	91.38	91.26	91.34	91.34 (8.66)	3891	19686
5....	91.40@.39	91.45	91.39	91.41@.39	91.40 (8.60)	2916	19600
6....	91.43@.44	91.46	91.30	91.30@.31	91.31 (8.69)	4423	19684
7....	91.35	91.36	91.25	91.26@.27	91.27 (8.73)	7179	19041
8....	91.22@.23	91.33	91.17	91.29@.30	91.29 (8.71)	6442	19176
11....	91.31@.30	91.39	91.25	91.27@.26	91.27 (8.73)	4025	19036
12....	91.25	91.25	91.19	91.22@.21	91.22 (8.78)	1304	18962
13....	91.20@.21	91.28	91.18	91.23@.24	91.23 (8.77)	5023	18875
14....	91.28@.26	91.39	91.26	91.38@.37	91.37 (8.63)	3915	19048
15....	91.37@.36	91.36	91.29	91.32@.31	91.32 (8.68)	3934	19816
*18....	Exchange Closed; President's Day						
19....	91.33	91.37	91.30	91.35@.36	91.35 (8.65)	1807	20000
20....	91.34	91.34	91.25	91.25@.26	91.26 (8.74)	4517	20163
21....	91.21@.22	91.22	91.09	91.10@.11	91.11 (8.89)	8272	20878
22....	91.12@.14	91.20	91.02	91.06@.04	91.05 (8.95)	7831	21907
25....	91.08	91.12	91.02	91.09@.10	91.09 (8.91)	5412	22606
26....	91.11	91.17	91.08	91.12@.13	91.12 (8.88)	7129	23114
27....	91.09	91.09	90.86	90.86@.87	90.87 (9.13)	11262	23752
28....	90.89	90.91	90.78	90.79@.81	90.80 (9.20)	9748	24264

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.82	90.83	90.63	90.66@.68	90.67 (9.33)	13718	24939
4....	90.70@.73	90.75	90.59	90.61@.62	90.62 (9.38)	9267	25772
5....	90.66@.65	90.74	90.65	90.73@.72	90.72 (9.28)	10450	25881
6....	90.74@.75	90.78	90.59	90.60@.61	90.61 (9.39)	14652	26497
7....	90.60@.57	90.60	90.39	90.42@.44	90.43 (9.57)	12902	26863
8....	90.50@.49	90.80	90.49	90.78@.79	90.78 (9.22)	14725	25812
11....	90.87@.86	90.89	90.81	90.88@.87	90.87 (9.13)	8386	26019
12....	90.85@.83	90.85	90.75	90.80@.81	90.81 (9.19)	7690	27052
13....	90.86@.85	90.86	90.60	90.64@.65	90.65 (9.35)	11522	28227
14....	90.68@.67	90.68	90.52	90.62@.60	90.61 (9.39)	10050	28827
15....	90.55@.54	90.85	90.54	90.77@.79	90.78 (9.22)	26966	31875
18....	90.80@.81	90.85	90.64	90.68@.70	90.69 (9.31)	15237	31248
19....	90.66@.64	90.77	90.61	90.75@.76	90.75 (9.25)	12679	29494
20....	90.7[illegible]	90.90	90.77	90.89@.87	90.88 (9.12)	13957	29948
21....	90.93@.96	91.02	90.93	90.97@.96	90.96 (9.04)	13361	29015
22....	91.07@.11	91.11	90.87	90.87@.88	90.88 (9.12)	8681	29100
25....	90.87@.86	91.01	90.83	91.00@.01	91.00 (9.00)	7933	29090
26....	91.13@.1[illegible]	91.16	91.04	91.15@.13	91.14 (8.86)	12314	28650
27....	91.11@.10	91.28	91.05	91.23@.21	91.22 (8.78)	13050	28587
28....	91.15@.16	91.37	91.13	91.32@.31	91.31 (8.69)	14134	27453
29....	91.49@.35	91.49	91.34	91.42@.41	91.41 (8.59)	8943	28154

90-DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.39@.38	91.43	91.35	91.37@.36	91.37 (8.63)	7272	27876
2....	91.33@.32	91.38	91.26	91.35@.36	91.36 (8.64)	7253	27493
3....	91.38	91.39	91.33	91.37@.36	91.36 (8.64)	5478	26900
4....	91.33	91.38	91.27	91.37@.36	91.36 (8.64)	5610	27095
5....	Exchange Closed; Good Friday						
8....	91.36@.35	91.55	91.31	91.46@.47	91.46 (8.54)	10525	27216
9....	91.46@.47	91.61	91.42	91.61@.60	91.60 (8.40)	9964	27026
10....	91.61@.60	91.70	91.59	91.62@.61	91.61 (8.39)	10606	27395
11....	91.65@.71	91.86	91.65	91.81@.80	91.80 (8.20)	13147	25800
12....	91.84@.86	91.89	91.79	91.80@.79	91.80 (8.20)	6860	25405
15....	91.83@.84	91.86	91.77	91.79@.80	91.80 (8.20)	4677	25596
16....	91.86	92.07	91.82	92.05@.07	92.06 (7.94)	9034	26264
17....	91.96@.95	92.09	91.93	91.99@.97	91.98 (8.02)	9791	25951
18....	92.03@.11	92.25	92.03	92.18@.19	92.18 (7.82)	13039	25810
19....	92.18@.16	92.24	92.05	92.10@.11	92.11 (7.89)	8361	25863
22....	92.18@.19	92.24	92.13	92.20@.21	92.20 (7.80)	6709	26008
23....	92.07@.11	92.17	91.99	92.03@.02	92.03 (7.97)	9928	25474
24....	92.08	92.11	92.02	92.08@.07	92.07 (7.93)	6478	25307
25....	92.06@.05	92.06	91.94	92.04@.03	92.04 (7.96)	8524	24878
26....	92.00@.01	92.07	91.95	92.04@.00	92.03 (7.97)	6379	24180
29....	91.98@.97	91.98	91.90	91.93@.92	91.93 (8.07)	5457	24095
30....	91.89@.91	92.08	91.89	92.02@.01	92.01 (7.99)	7197	24467

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.99@.98	92.10	91.98	92.08@.08	92.07 (7.93)	5445	24577
2....	92.04@.05	92.13	92.04	92.12@.11	92.11 (7.89)	6708	23975
3....	92.20@.25	92.31	92.20	92.26@.28	92.27 (7.73)	8091	23940
6....	92.34@.32	92.34	92.23	92.28@.27	92.27 (7.73)	5110	24047
7....	92.24@.25	92.33	92.24	92.24@.25	92.25 (7.75)	8144	23763
8....	92.27	92.27	92.16	92.21@.20	92.21 (7.79)	5569	23369
9....	92.24@.25	92.31	92.19	92.30@.31	92.30 (7.70)	4877	23055
10....	92.33@.34	92.38	92.31	92.34@.33	92.33 (7.67)	5115	22899
13....	92.35@.34	92.35	92.30	92.32@.31	92.32 (7.68)	2670	22590
14....	92.30	92.45	92.30	92.44@.43	92.43 (7.57)	7335	21292
15....	92.46@.47	92.64	92.42	92.49@.48	92.48 (7.52)	10222	20122
16....	92.46@.49	92.61	92.46	92.58@.57	92.58 (7.42)	7349	18794
17....	92.55@.54	92.59	92.49	92.55@.55	92.54 (7.46)	3930	18133
20....	92.74@.70	92.80	92.70	92.77@.74	92.75 (7.25)	4042	17298
21....	92.71@.70	92.74	92.68	92.74@.73	92.74 (7.26)	2360	16492
22....	92.68	92.77	92.68	92.76@.74	92.75 (7.25)	3119	14688
23....	92.68@.67	92.85	92.67	92.84@.83	92.83 (7.17)	4956	13237
24....	92.81	92.87	92.80	92.82@.83	92.83 (7.17)	2978	12563
27....	Exchange Closed; Memorial Day						
28....	92.86@.88	92.91	92.80	92.80@.81	92.81 (7.19)	3815	11390
29....	92.75	92.82	92.73	92.82@.81	92.81 (7.19)	3877	9748
30....	92.83@.81	92.87	92.79	92.85@.86	92.85 (7.15)	3671	9338
31....	92.82	92.93	92.80	92.89@.91	92.91 (7.09)	3342	7533

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3....	92.96@.95	93.06	92.95	93.05@.04	93.04 (6.96)	3760	5836
4....	92.99	93.04	92.96	93.02@.04	93.03 (6.97)	3866	3632
5....	93.13@.10	93.19	93.06	93.11@.08	93.09 (6.91)	1413	2450
6....	....	....	....	....	....	84	....
7....	....	....	....	....	....	22	..
10....	....	....	....	....	....	3	....

90-DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	90.75	90.77	90.71	90.75@.73	90.74 (9.26)	237	1863
3....	90.71	90.78	90.71	90.74	90.74 (9.26)	121	1879
4....	90.78	90.82B	90.72	90.73@.72	90.73 (9.27)	147	1880
7....	90.84	90.96	90.84	90.91@.90	90.91 (9.09)	320	1806
8....	90.92	90.99B	90.92	90.97@.99B	90.98 (9.02)	148	1780
9....	91.04	91.12	91.02	91.07	91.07 (8.93)	243	1848
10....	91.03@.02	91.03	90.97	91.00@90.98	90.99 (9.01)	147	1855
11....	90.95	90.97	90.80	90.84	90.84 (9.16)	178	1844
14....	90.81	90.88B	90.80	90.85@.84	90.84 (9.16)	244	2019
15....	90.97	90.99	90.92	90.93	90.93 (9.07)	239	2113
16....	90.91	90.97B	90.90A	90.93@.91	90.92 (9.08)	333	2181
17....	90.94	90.96	90.91	90.91	90.91 (9.09)	459	2278
18....	91.01	91.05	91.00	91.02@.03	91.03 (8.97)	501	2538
21....	91.01	91.05	91.01A	91.02	91.02 (8.98)	83	2521
22....	90.94	91.13	90.94	91.11	91.11 (8.89)	509	2591
23....	91.17	91.18	91.11	91.11	91.11 (8.89)	118	2599
24....	91.14	91.29	91 *4	91.27	91.27 (8.73)	518	2812
25....	91.29	91.29	91.21	91.22A@.21	91.22 (8.78)	191	2895
28....	91.19	91.26	91.14A	91.16@.19B	91.18 (8.82)	240	3036
29....	91.14	91.23B	91.10	91.20@.21B	91.20 (8.80)	381	3207
30....	91.27	91.33	91.21	91.21	91.21 (8.79)	502	3488
31....	91.25	91.25	91.04	91.06	91.06 (8.94)	1018	3350

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.00	91.00	90.82	90.85@.86	90.86 (9.14)	475	3383
4....	90.83	90.89B	90.79A	90.85	90.85 (9.15)	194	3393
5....	90.95	90.96B	90.90	90.90	90.91 (9.09)	270	3558
6....	90.95	90.97	90.81	90.81@.82B	90.82 (9.18)	693	4097
7....	90.86	90.90	90.75	90.75@.77B	90.77 (9.23)	934	4135
8....	90.74	90.82	90.65	90.77	90.77 (9.23)	535	4177
11....	90.82	90.89	90.76A	90.76A@.77	90.77 (9.23)	183	4213
12....	90.72	90.73	90.70	90.71	90.71 (9.29)	31	4191
13....	90.71	90.79	90.70A	90.75	90.75 (9.25)	106	4214
14....	90.81	90.89	90.80	90.89B	90.89 (9.11)	378	4330
15....	90.90	90.91B	90.83A	90.84	90.84 (9.16)	334	4437
18....	Exchange Closed; President's Day						
19....	90.82	90.88	90.81	90.87@.88B	90.87 (9.13)	139	4477
20....	90.79	90.83	90.79	90.80	90.80 (9.20)	295	4630
21....	90.76	90.76	90.65	90.66@.65	90.66 (9.34)	600	4866
22....	90.66	90.73	90.58	90.60@.59	90.60 (9.40)	368	4874
25....	90.64	90.64	90.58	90.64	90.63 (9.37)	140	4848
26....	90.68	90.69B	90.61	90.65	90.65 (9.35)	161	4808
27....	90.57	90.57	90.40	90.40	90.40 (9.60)	669	4779
28....	90.40	90.44	90.29	90.30A@.29	90.30 (9.70)	502	4746

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.32	90.32	90.18	90.23@.21	90.22 (9.78)	830	5071
4....	90.28	90.32B	90.20	90.20@.21	90.21 (9.79)	684	5127
5....	90.25	90.31	90.24	90.31	90.30 (9.70)	969	4861
6....	90.33	90.35B	90.18	90.20	90.20 (9.80)	928	4821
7....	90.17	90.17	89.97	90.01@89.99	90.01 (9.99)	917	4901
8....	90.09	90.35	90.09	90.30@.32B	90.31 (9.69)	1472	5032
11....	90.44@.43	90.44	90.36	90.41	90.40 (9.60)	964	4980
12....	90.35	90.36B	90.30	90.32@.33	90.33 (9.67)	640	5028
13....	90.24	90.37B	90.15	90.18	90.18 (9.82)	822	5070
14....	90.19@.18	90.19	90.03	90.12@.13	90.13 (9.87)	1269	5488
15....	90.08	90.37	90.07A	90.25@.27	90.26 (9.74)	2873	6562
18....	90.28@.30	90.33	90.12	90.17	90.17 (9.83)	1532	6628
19....	90.12	90.25	90.11	90.25@.22A	90.24 (9.76)	1423	6542
20....	90.29	90.42	90.28	90.40@.42	90.41 (9.59)	1181	6498
21....	90.45@.49	90.56	90.45	90.50	90.50 (9.50)	1293	6384
22....	90.58@.59	90.60	90.40	90.40	90.40 (9.60)	820	6336
25....	90.39	90.52	90.36	90.50@.52	90.51 (9.49)	397	6280
26....	90.62	90.62	90.50	90.60@.61	90.61 (9.39)	2068	6673
27....	90.57	90.75	90.54	90.70	90.70 (9.30)	1980	6556
28....	90.63	90.84	90.63	90.79	90.79 (9.21)	1273	6747
29....	90.85	90.92	90.81	90.88@.89	90.88 (9.12)	609	6783

90-DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.85	90.91	90.83	90.86	90.86 (9.14)	895	6888
2....	90.80	90.86	90.76	90.85@.84	90.85 (9.15)	1169	7166
3....	90.87	90.89B	90.83	90.87A@.86	90.86 (9.14)	277	7233
4....	90.83	90.86	90.76	90.85	90.85 (9.15)	717	7286
5....	Exchange Closed; Good Friday						
8....	90.83	90.99	90.81	90.89	90.89 (9.11)	1750	7863
9....	90.88@.90	91.03	90.86	91.03	91.03 (8.97)	1195	7926
10....	91.03	91.15	91.03	91.07	91.07 (8.93)	1823	7922
11....	91.08	91.38	91.08	91.34@.33	91.33 (8.67)	2777	8152
12....	91.35	91.43	91.31	91.32@.33	91.33 (8.67)	1297	8235
15....	91.38	91.39	91.30	91.30@.31	91.31 (8.69)	943	8379
16....	91.39	91.58	91.35A	91.58@.57	91.57 (8.43)	2258	8992
17....	91.54@.51	91.59	91.42	91.48@.49	91.48 (8.52)	2729	9321
18....	91.53@.58	91.77	91.53	91.70@.69	91.69 (8.31)	3275	9661
19....	91.67@.66	91.77	91.58	91.64@.62	91.63 (8.37)	2141	9770
22....	91.69	91.77	91.66	91.73@.72	91.72 (8.28)	1214	10093
23....	91.60	91.67	91.51	91.55@.54	91.55 (8.45)	2743	10621
24....	91.58	91.62	91.53	91.59	91.59 (8.41)	1584	10992
25....	91.55	91.55	91.42	91.51@.49A	91.50 (8.50)	3527	11596
26....	91.45	91.54	91.39	91.51	91.51 (8.49)	3246	11568
29....	91.48	91.48	91.37	91.38@.39	91.39 (8.61)	2686	11483
30....	91.38	91.56	91.38	91.48	91.48 (8.52)	2181	11342

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.45	91.59	91.45	91.56@.58	91.56 (8.44)	1551	11357
2....	91.54@.53	91.60	91.51	91.58@.59	91.58 (8.42)	1781	11578
3....	91.66	91.80	91.66	91.7"@.76	91.77 (8.23)	2514	11780
6....	91.80	91.84	91.74	91.79	91.79 (8.21)	1799	12235
7....	91.77	91.87	91.77	91.78@.79	91.79 (8.21)	2526	12487
8....	91.80@.81	91.81	91.68	91.72@.73	91.73 (8.27)	2133	12608
9....	91.75	91.83	91.71	91.82@.81	91.82 (8.18)	1789	12929
10....	91.87@.86	91.90	91.84	91.89@.88	91.88 (8.12)	2950	13209
13....	91.91@.89	91.91	91.86	91.88A	91.88 (8.12)	1496	13498
14....	91.90	92.02	91.88	92.02@.01	92.01 (7.99)	4819	14362
15....	92.04@.03	92.22	92.01	92.03@.04	92.03 (7.97)	5495	15156
16....	92.03@.06	92.15	92.02	92.14@.13	92.13 (7.87)	6012	15525
17....	92.10@.11	92.12	92.03	92.09@.08	92.08 (7.92)	3988	16286
20....	92.33@.32	92.40	92.28	92.36@.35	92.35 (7.65)	5518	16907
21....	92.35@.33	92.35	92.27	92.35@.34	92.35 (7.65)	2655	17612
22....	92.36@.38	92.39	92.30	92.35@.33	92.34 (7.66)	3684	17618
23....	92.28@.27	92.38	92.26	92.35@.36	92.35 (7.65)	6106	18299
24....	92.38@.36	92.43	92.35	92.40@.41	92.40 (7.60)	3563	18450
27....	Exchange Closed; Memorial Day						
28....	92.49@.48	92.55	92.46	92.48	92.48 (7.52)	4948	18925
29....	92.47@.46	92.49	92.42	92.49@.48	92.48 (7.52)	4870	20143
30....	92.56@.54	92.58	92.47	92.56@.55	92.55 (7.45)	6995	21421
31....	92.53@.52	92.69	92.51	92.66@.65	92.65 (7.35)	7305	21900

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3....	92.71@.70	92.84	92.69	92.83@.82	92.82 (7.18)	8020	23272
4....	92.80@.79	92.83	92.74	92.81@.82	92.82 (7.18)	7129	23922
5....	92.94@.92	93.11	92.92	93.09@.10	93.09 (6.91)	9331	24393
6....	93.00@.01	93.07	92.96	93.03@.06	93.05 (6.95)	6009	24373
7....	93.07@.06	93.07	92.72	92.72@.74	92.73 (7.27)	11213	24997
10....	92.73@.74	92.77	92.66	92.70@.71	92.71 (7.29)	6036	24552
11....	92.75@.76	92.82	92.72	92.80@.79	92.79 (7.21)	6178	25683
12....	92.88@.89	92.89	92.75	92.76@.77	92.77 (7.23)	8552	25358
13....	92.71@.74	92.92	92.71	92.84	92.84 (7.16)	13458	25842
14....	92.96@.99	93.19	92.96	93.16@.18	93.17 (6.83)	16806	26097
17....	93.20@.17	93.24	93.08	93.08@.10	93.09 (6.91)	10481	24857
18....	93.14	93.26	93.13	93.24@.23	93.23 (6.77)	8415	24593
19....	93.24@.22	93.30	93.04	93.05@.06	93.06 (6.94)	8684	25318
20....	92.98@.96	93.08	92.89	92.94@.93	92.94 (7.06)	10409	25305
21....	92.82@.78	92.82	92.65	92.70@.69	92.70 (7.30)	9218	24426
24....	92.64	92.70	92.59	92.67@.68	92.68 (7.32)	5737	23720
25....	92.65@.70	92.70	92.53	92.64@.63	92.64 (7.36)	8584	23120
26....	92.62@.63	92.76	92.62	92.69@.71	92.70 (7.30)	5510	23147
27....	92.76	92.88	92.74	92.84@.86	92.85 (7.15)	9385	23579
28....	92.79@.77	92.96	92.77	92.96@.95	92.95 (7.05)	6418	23185

90-DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	93.03@.02	93.04	92.91	92.94@.93	92.94 (7.06)	4401	23506
2....	92.88@.89	92.99	92.85	92.92@.94	92.93 (7.07)	5874	23744
3....	92.93@.95	93.03	92.89	92.95@.94	92.94 (7.06)	4002	23658
4....	Exchange Closed; Independence Day						
5....	92.90@.86	93.33	92.86	93.31@.33	93.32 (6.68)	7331	23959
8....	93.25@.24	93.25	93.13	93.13@.15	93.14 (6.86)	6400	23671
9....	93.13@.11	93.15	93.05	93.10@.11	93.11 (6.89)	5442	24060
10....	93.12@.11	93.18	93.05	93.06@.08	93.07 (6.93)	3837	23336
11....	93.04	93.04	92.85	92.87@.88	92.88 (7.12)	8281	23263
12....	92.85@.83	92.99	92.79	92.91@.89	92.90 (7.10)	6867	23247
15....	92.87@.88	92.97	92.85	92.97@.95	92.96 (7.04)	4845	22928
16....	92.96@.94	93.06	92.94	93.05@.06	93.05 (6.95)	7487	23284
17....	93.18	93.23	92.96	93.10@.08	93.09 (6.91)	12073	24262
18....	93.14@.15	93.15	92.78	92.84@.78	92.83 (7.17)	12225	24392
19....	92.86	92.89	92.75	92.83@.81	92.82 (7.18)	6998	23524
22....	92.80	92.80	92.66	92.75@.73	92.74 (7.26)	7899	23540
23....	92.67@.61	92.74	92.61	92.73@.74	92.74 (7.26)	9112	24329
24....	92.77@.78	92.82	92.72	92.72@.73	92.73 (7.27)	5795	23784
25....	92.70@.71	92.82	92.70	92.80@.81	02.80 (7.20)	6309	23183
26....	92.76@.77	92.80	92.70	92.74@.75	92.75 (7.25)	6185	23248
29....	92.66@.65	92.69	92.63	92.67@.68	92.68 (7.32)	5386	23138
30....	92.67@.68	92.74	92.58	92.62@.63	92.63 (7.37)	8221	22515
31....	92.66@.61	92.68	92.61	92.67@.68	92.67 (7.33)	4742	22691

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.71@.73	92.74	92.66	92.69@.70	92.69 (7.31)	4987	22718
2....	92.72@.71	92.72	92.59	92.62@.61	92.62 (7.38)	4553	22291
5....	92.65@.66	92.67	92.60	92.67@.66	92.66 (7.34)	3498	22187
6....	92.70@.71	92.73	92.67	92.67@.68	92.67 (7.33)	4457	22569
7....	92.68	92.80	92.66	92.77@.78	92.77 (7.23)	6344	22827
8....	92.79@.80	92.87	92.78	92.82@.80	92.81 (7.19)	8064	22462
9....	92.79@.80	92.89	92.78	92.87@.86	92.86 (7.14)	5483	21929
12....	92.88@.89	92.92	92.82	92.86@.88	92.87 (7.13)	5138	21892
13....	92.75@.78	92.89	92.75	92.86@.87	92.87 (7.13)	6435	20686
14....	92.84@.85	92.94	92.82	92.93@.92	92.92 (7.08)	7450	20012
15....	92.94@.95	92.98	92.83	92.84@.86	92.85 (7.15)	6210	19690
16....	92.80@.79	92.94	92.79	92.93@.94	92.93 (7.07)	7218	19959
19....	92.90@.91	92.98	92.90	92.96@.98	92.97 (7.03)	4004	19595
20....	92.90@.86	93.02	92.86	93.00@.02	93.01 (6.99)	7156	18757
21....	92.99@93.00	93.10	92.99	93.08@.07	93.08 (6.92)	5870	17658
22....	93.05	93.12	93.05	93.08@.07	93.08 (6.92)	3627	16925
23....	93.06@.07	93.10	93.03	93.05@.06	93.06 (6.94)	2320	16471
26....	93.05@.06	93.06	93.01	93.03@.02	93.02 (6.98)	2381	16274
27....	93.02@.01	93.07	93.00	93.06@.05	93.05 (6.95)	2458	15782
28....	93.06	93.09	93.03	93.03	93.03 (6.97)	3213	15075
29....	93.08	93.08	93.06	93.08@.07	93.07 (6.93)	2955	14220
30....	93.01	93.04	92.95	92.95@.96	92.96 (7.04)	3116	13420

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	92.93@.94	92.98	92.92	92.96@.97	92.96 (7.04)	1630	12919
4....	93.00@92.99	93.12	92.99	93.06	93.06 (6.94)	5100	11523
5....	93.06	93.07	92.96	92.99@.98	92.99 (7.01)	1549	11193
6....	92.99	92.99	92.80	92.82@.83	92.82 (7.18)	3510	10184
9....	92.80	92.87	92.79	92.80@.82	92.81 (7.19)	2551	9503
10....	92.87	92.87	92.82	92.86	92.86 (7.14)	1755	8910
11....	92.85	92.87	92.81	92.83@.84	92.84 (7.16)	2128	7697
12....	92.83	92.85	92.82	92.85	92.85 (7.15)	1194	6542
13....	92.84	92.99	92.83	92.93	92.93 (7.07)	2262	6263
16....	92.94	92.96	92.91	92.94	92.94 (7.06)	1441	6005
17....	92.96	92.99	92.87	92.88B@.89	92.89 (7.11)	1615	5217
18....	92.92@.95	93.03	92.92	93.00	93.00 (7.00)	2936	3814
19....	92.98	93.02	92.97	92.99@93.00	93.00 (7.00)	882	3332
20....	93.06	93.13	93.06	93.13	93.13 (6.87)	1028	2694
23....	93.35	93.35	93.23	93.25	93.25 (6.75)	1064	1958
24....	93.21	93.23	93.16	93.21@.20	93.21 (6.79)	1383	1599
25....	93.23	93.23	93.13	93.15@.14	93.15 (6.85)	619	930
26....	....	....	....	....	....	9	....

90-DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	90.34	90.39B	90.34	90.35	90.35 (9.65)	63	1263
3....	90.37	90.40	90.34A	90.35	90.35 (9.65)	54	1256
4....	90.42	90.42	90.33	90.33	90.34 (9.66)	68	1308
7....	90.43	90.58B	90.43	90.53A	90.53 (9.47)	46	1330
8....	90.55	90.59B	90.54A	90.59B	90.59 (9.41)	8	1318
9....	90.69	90.73	90.68A	90.70A	90.70 (9.30)	36	1319
10....	90.65	90.65	90.60A	90.62	90.62 (9.38)	24	1301
11....	90.61	90.61	90.45	90.45	90.45 (9.55)	23	1302
14....	90.43	90.49	90.43	90.48A	90.47 (9.53)	28	1313
15....	90.64	90.64	90.55	90.55	90.55 (9.45)	60	1334
16....	90.53	90.58	90.53	90.53	90.52 (9.48)	31	1350
17....	90.57	90.57	90.50	90.50	90.50 (9.50)	66	1376
18....	90.59	90.64	90.59	90.62	90.62 (9.38)	80	1365
21....	90.63	90.64	90.59A	90.59A	90.59 (9.41)	19	1373
22....	90.54	90.70B	90.54	90.69	90.69 (9.31)	208	1365
23....	90.78	90.78	90.69	90.70A@.69	90.69 (9.31)	78	1373
24....	90.74	90.89	90.73	90.87@.89	90.87 (9.13)	135	1453
25....	90.88	90.88	90.81	90.82A@.81	90.82 (9.18)	70	1481
28....	90.79	90.85	90.73A	90.74@.77B	90.76 (9.24)	74	1464
29....	90.70	90.81	90.70	90.80	90.80 (9.20)	31	1454
30....	90.90	90.93B	90.82	90.82	90.82 (9.18)	140	1507
31....	90.82	90.85	90.65A	90.66	90.66 (9.34)	91	1514

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.62	90.62	90.41A	90.46A	90.46 (9.54)	112	1528
4....	90.40	90.47B	90.37	90.44	90.44 (9.56)	23	1541
5....	90.50	90.54B	90.49A	90.49A	90.49 (9.51)	14	1543
6....	90.56	90.56	90.39	90.40A@.39	90.40 (9.60)	22	1542
7....	90.46	90.48	90.35A	90.35A	90.36 (9.64)	163	1638
8....	90.29	90.41	90.25A	90.37@.36	90.36 (9.64)	121	1654
11....	90.41	90.46B	90.36	90.37A@.36	90.36 (9.64)	52	1645
12....	90.32	90.32	90.30A	90.31A	90.31 (9.69)	13	1661
13....	90.39	90.39	90.36	90.36	90.36 (9.64)	4	1660
14....	90.42	90.50B	90.42	90.50B	90.50 (9.50)	18	1653
15....	90.51	90.52	90.46	90.46	90.46 (9.54)	38	1671
18....	Exchange Closed; President's Day						
19....	90.45	90.51B	90.45	90.50	90.50 (9.50)	77	1638
20....	90.46	90.46	90.40	90.43A	90.43 (9.57)	34	1656
21....	90.34	90.36	90.30	90.33A@.32	90.33 (9.67)	63	1655
22....	90.34	90.36B	90.23	90.26	90.26 (9.74)	100	1638
25....	90.28	90.28	90.24	90.27	90.27 (9.73)	38	1624
26....	90.28	90.33B	90.26A	90.28B	90.28 (9.72)	22	1627
27....	90.18	90.18	90.06A	90.06A	90.06 (9.94)	38	1626
28....	90.09	90.10B	89.92	89.95A@.92	89.94 (10.06)	20	1625

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	89.96	89.96	89.83A	89.88	89.88 (10.12)	111	1648
4....	89.92	89.98	89.88	89.90	89.89 (10.11)	77	1646
5....	89.92	89.98B	89.92	89.98B	89.98 (10.02)	131	1616
6....	90.00	90.02	89.86	89.90B@.92	89.91 (10.09)	102	1610
7....	89.87	89.88	89.70	89.70	89.70 (10.30)	65	1598
8....	89.81	90.03	89.81	90.02A@.00	90.00 (10.00)	53	1603
11....	90.08	90.10	90.04A	90.08	90.08 (9.92)	93	1571
12....	90.04	90.04	89.97	90.02B	90.02 (9.98)	137	1459
13....	89.93	90.05B	89.85	89.87	89.87 (10.13)	161	1415
14....	89.79	89.81	89.72	89.81A@.78	89.80 (10.20)	207	1526
15....	89.74	90.07	89.74	89.94B	89.94 (10.06)	219	1517
18....	90.00	90.00	89.82A	89.85	89.85 (10.15)	139	1544
19....	89.82	89.93	89.80	89.93	89.92 (10.08)	143	1564
20....	90.02	90.11	89.96	90.11	90.10 (9.90)	147	1602
21....	90.23@.24	90.24	90.17	90.18B	90.18 (9.82)	296	1599
22....	90.29	90.29	90.08	90.08	90.08 (9.92)	79	1614
25....	90.08	90.18	90.02	90.17@.18	90.17 (9.83)	50	1625
26....	90.26	90.30B	90.16A	90.26	90.26 (9.74)	280	1634
27....	90.22	90.38B	90.20A	90.35	90.35 (9.65)	81	1631
28....	90.31	90.45B	90.29A	90.42	90.42 (9.58)	34	1627
29....	90.48	90.54B	90.47	90.51	90.50 (9.50)	153	1599

90-DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.47	90.51B	90.45A	90.47	90.47 (9.53)	113	1647
2....	90.38	90.46B	90.38	90.46B	90.46 (9.54)	121	1609
3....	90.50	90.50	90.44	90.48	90.48 (9.52)	33	1618
4....	90.40	90.45B	90.38A	90.44B	90.45 (9.55)	151	1692
5....	Exchange Closed; Good Friday						
8....	90.45	90.58	90.42	90.48B	90.4[illegible] (9.52)	131	1752
9....	90.50	90.61	90.46A	90.60	90.60 (9.40)	353	1942
10....	90.62	90.73B	90.62	90.65A	90.64 (9.36)	155	1880
11....	90.67	90.93B	90.67	90.90	90.90 (9.10)	487	2016
12....	90.94@.95	90.97B	90.87	90.88	90.88 (9.12)	192	1997
15....	90.93	90.93	90.87	90.88	90.88 (9.12)	179	1940
16....	90.93	91.14B	90.93	91.14B	91.14 (8.86)	354	2107
17....	91.10	91.16	90.99A	91.04B@.05	91.04 (8.96)	328	2206
18....	91.26	91.32	91.22A	91.26@.25A	91.25 (8.75)	254	2219
19....	91.23@.22	91.32B	91.18A	91.20A@.19	91.19 (8.81)	164	2239
22....	91.24	91.31B	91.23A	91.29	91.29 (8.71)	80	2243
23....	91.23	91.23	91.09A	91.10	91.10 (8.90)	107	2271
24....	91.12	91.18	91.10A	91.16	91.16 (8.84)	166	2272
25....	91.09	91.09	91.00A	91.06	91.06 (8.94)	74	2253
26....	91.01	91.08B	90.96	91.06	91.06 (8.94)	83	2234
29....	90.98	90.98	90.91	90.92	90.92 (9.08)	139	2234
30....	90.88	91.10	90.88	91.03B	91.03 (8.97)	241	2345

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.00	91.13	91.00	91.10A	91.10 (8.90)	10	2345
2....	91.14	91.14	91.07A	91.12B	91.12 (8.88)	150	2359
3....	91.28	91.35	91.24	91.34	91.34 (8.66)	261	2508
6....	91.36	91.40	91.34A	91.38	91.38 (8.62)	220	2537
7....	91.42@.43	91.48B	91.37A	91.42	91.42 (8.58)	107	2540
8....	91.43	91.43	91.30	91.34@.35	91.35 (8.65)	80	2583
9....	91.36	91.44	91.33	91.44	91.44 (8.56)	275	2611
10....	91.53	91.54	91.47A	91.52@.51	91.51 (8.49)	343	2725
13....	91.54	91.54	91.49A	91.51A	91.51 (8.49)	97	2765
14....	91.53	91.67	91.53	91.67@.66A	91.66 (8.34)	279	2744
15....	91.70	91.87B	91.66	91.67A	91.67 (8.33)	205	2808
16....	91.67	91.79	91.64	91.78	91.79 (8.21)	414	2945
17....	91.74	91.78B	91.72	91.74A	91.74 (8.26)	264	3048
20....	91.94	92.08	91.94	92.03	92.02 (7.98)	337	3118
21....	91.99	92.01	91.94	92.00	92.00 (8.00)	199	3193
22....	92.03@.04	92.04	91.97	91.98B	91.98 (8.02)	234	3177
23....	91.93	91.99	91.92	91.98A@.96	91.98 (8.02)	644	3361
24....	91.98	92.07	91.98	92.04A	92.04 (7.96)	431	3358
27....	Exchange Closed; Memorial Day						
28....	92.10@.14	92.20	92.10	92.12B	92.12 (7.88)	449	3517
29....	92.12	92.13	92.08	92.13B	92.13 (7.87)	485	3790
30....	92.22	92.22	92.14	92.20@.21	92.20 (7.80)	554	3944
31....	92.17	92.32	92.16A	92.30@.29	92.30 (7.70)	807	4186

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3....	92.36	92.50	92.36	92.48@.49	92.48 (7.52)	959	4547
4....	92.46	92.50	92.42A	92.50	92.50 (7.50)	315	4616
5....	92.58	92.79	92.58	92.77@.78	92.77 (7.23)	430	4715
6....	92.71	92.75	92.64	92.70	92.70 (7.30)	747	4849
7....	92.60@.59	92.73B	92.40	92.40	92.40 (7.60)	1572	5361
10....	92.39@.40	92.43	92.31	92.36	92.36 (7.64)	606	5175
11....	92.42	92.48	92.39	92.46@.45	92.45 (7.55)	806	5161
12....	92.55	92.56	92.42	92.42	92.42 (7.58)	1129	5131
13....	92.39	92.56	92.38	92.48@.46	92.47 (7.53)	1031	5154
14....	92.59	92.82	92.59	92.79@.82	92.80 (7.20)	853	5303
17....	92.83@.81	92.89	92.73A	92.73B@.74	92.73 (7.27)	359	5282
18....	92.78@.79	92.90	92.78	92.88@.89	92.88 (7.12)	874	5433
19....	92.89	92.96B	92.69	92.69	92.70 (7.30)	1200	5748
20....	92.55	92.71	92.54	92.59@.58	92.59 (7.41)	1198	5912
21....	92.44	92.46	92.33	92.34@.35	92.35 (7.65)	1752	6259
24....	92.26	92.33	92.25	92.30	92.31 (7.69)	817	6451
25....	92.29@.30	92.30	92.16	92.27	92.27 (7.73)	1089	6719
26....	92.24	92.38	92.24	92.30@.31	92.31 (7.69)	605	6785
27....	92.35	92.48	92.35	92.45@.47B	92.46 (7.54)	750	7083
28....	92.40	92.60	92.40	92.57@.56	92.56 (7.44)	935	7324

90-DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.66	92.67	92.54	92.58@.57	92.57 (7.43)	566	7331
2....	92.51	92.64	92.49	92.59@.60	92.59 (7.41)	958	7210
3....	92.61	92.70	92.56	92.62@.61	92.61 (7.39)	670	7072
4....	Exchange Closed; Independence Day						
5....	92.53	93.07	92.53	93.02	93.02 (6.98)	990	6960
8....	92.97	92.97	92.85	92.87@.85	92.86 (7.14)	668	6694
9....	92.85	92.85	92.77	92.80@.81	92.81 (7.19)	771	7085
10....	92.81	92.87	92.75	92.76@.75	92.76 (7.24)	434	7126
11....	92.72@.71	92.72	92.54	92.55@.54	92.55 (7.45)	1654	7405
12....	92.54@.53	92.65	92.48	92.57	92.58 (7.42)	1633	7680
15....	92.56	92.68	92.53	92.68@.67A	92.67 (7.33)	536	7737
16....	92.68	92.75	92.65A	92.74B@.75	92.74 (7.26)	1196	7947
17....	92.88	92.91	92.67	92.76B@.77	92.77 (7.23)	2495	8404
18....	92.82	92.83B	92.54	92.55@.54	92.55 (7.45)	2437	9181
19....	92.55	92.59	92.47	92.54@.51	92.53 (7.47)	1561	9552
22....	92.49	92.49	92.36	92.44	92.44 (7.56)	1488	9622
23....	92.36	92.44	92.33	92.43@.42	92.43 (7.57)	1194	9946
24....	92.47	92.52	92.40	92.41@.40	92.41 (7.59)	622	10030
25....	92.38	92.51	92.38	92.48@.49	92.48 (7.52)	720	10141
26....	92.44@.43	92.46	92.36	92.38@.39	92.39 (7.61)	1006	10256
29....	92.25	92.33	92.25	92.33	92.33 (7.67)	1196	10496
30....	92.32@.33	92.38	92.22	92.28@.27	92.28 (7.72)	1793	10976
31....	92.26	92.33	92.26	92.32	92.32 (7.68)	627	11023

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.37@.39	92.42	92.34	92.37@.36	92.36 (7.64)	1123	11185
2....	92.38	92.38	92.24	92.24@.25	92.25 (7.75)	743	11325
5....	92.28	92.30	92.23	92.29@.28	92.28 (7.72)	1462	11417
6....	92.32	92.36	92.30	92.30@.31	92.31 (7.69)	620	11531
7....	92.31	92.45	92.30	92.41@.42	92.41 (7.59)	1671	11840
8....	92.42@.41	92.53	92.41	92.49@.48	92.48 (7.52)	2156	12105
9....	92.45	92.58	92.45	92.55@.56	92.55 (7.45)	2641	12848
12....	92.58@.61	92.64	92.54	92.58	92.58 (7.42)	2082	12995
13....	92.57@.58	92.58	92.48	92.55@.58	92.56 (7.44)	2317	12758
14....	92.54@.53	92.61	92.51	92.59@.58	92.59 (7.41)	2143	12978
15....	92.63	92.66	92.51	92.53	92.53 (7.47)	1411	13285
16....	92.47@.45	92.60	92.45	92.60	92.60 (7.40)	2210	13582
19....	92.58	92.67	92.56	92.66@.67	92.66 (7.34)	1667	13687
20....	92.63@.60	92.70	92.56	92.68@.70	92.70 (7.30)	3176	14202
21....	92.74	92.81	92.72	92.80@.81	92.80 (7.20)	4840	14710
22....	92.78@.81	92.86	92.77	92.79	92.79 (7.21)	3321	15327
23....	92.79@.80	92.81	92.75	92.76@.77	92.77 (7.23)	1401	15409
26....	92.78@.77	92.78	92.70	92.71@.72	92.72 (7.28)	1964	15849
27....	92.72@.74	92.80	92.70	92.80@.79	92.79 (7.21)	2799	16584
28....	92.79	92.83	92.76	92.77@.76	92.77 (7.23)	3066	16739
29....	92.82@.83	92.85	92.81	92.82@.83	92.82 (7.18)	4270	17884
30....	92.79@.78	92.79	92.62	92.63@.62	92.63 (7.37)	6542	18415

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	92.61@.60	92.68	92.58	92.67@.66	92.66 (7.34)	4537	18570
4....	92.74@.75	92.86	92.74	92.78@.80	92.79 (7.21)	11857	20207
5....	92.82@.81	92.82	92.68	92.72@.71	92.72 (7.28)	7252	20796
6....	92.70@.66	92.70	92.46	92.48@.46	92.48 (7.52)	13288	21284
9....	92.46	92.52	92.42	92.43@.44	92.44 (7.56)	11089	20941
10....	92.49	92.51	92.45	92.49@.48	92.48 (7.52)	5395	21748
11....	92.45@.46	92.48	92.41	92.48@.47	92.47 (7.53)	8147	23482
12....	92.44@.45	92.48	92.44	92.46@.47	92.47 (7.53)	4418	23077
13....	92.45@.46	92.68	92.45	92.62@.63	92.62 (7.38)	11846	23756
16....	92.61@.62	92.65	92.61	92.63@.64	92.63 (7.37)	3823	23486
17....	92.67@.66	92.72	92.56	92.61@.62	92.62 (7.38)	7096	23668
18....	92.63@.64	92.68	92.62	92.64@.63	92.63 (7.37)	7697	24770
19....	92.60@.61	92.64	92.57	92.61@.62	92.62 (7.38)	8044	25471
20....	92.77@.80	92.80	92.68	92.75@.73	92.75 (7.25)	10200	27359
23....	92.91@.93	92.94	92.86	92.89@.91	92.90 (7.10)	11922	27865
24....	92.88@.84	92.97	92.82	92.97@.96	92.96 (7.04)	11831	27554
25....	92.94@.93	93.05	92.92	93.02@.01	93.01 (6.99)	7639	27669
26....	93.05	93.06	92.93	92.99@.98	92.99 (7.01)	7707	27176
27....	92.96@.94	92.98	92.84	92.86@.86	92.87 (7.13)	3553	27295
30....	92.84@.77	92.91	92.77	92.90	92.90 (7.10)	6083	26326

90-DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.89@.90	92.96	92.87	92.95@.93	92.94 (7.06)	5874	26110
2....	92.95@.96	93.00	92.87	92.87@.88	92.88 (7.12)	8538	26198
3....	92.91@.92	92.92	92.85	92.90@.89	92.89 (7.11)	4889	25166
4....	92.89@.97	93.05	92.84	92.88@.86	92.87 (7.13)	7436	24736
7....	92.82@.83	92.83	92.77	92.80@.79	92.80 (7.20)	6258	25553
8....	92.79	92.81	92.74	92.78@.79	92.79 (7.21)	8517	26147
9....	92.80	92.80	92.76	92.76@.77	92.77 (7.23)	5644	25969
10....	92.75@.74	92.77	92.72	92.74@.73	92.74 (7.26)	5642	26333
11....	92.72@.79	92.83	92.72	92.77@.76	92.76 (7.24)	6315	26715
14....	92.77	92.79	92.75	92.75@.76	92.76 (7.24)	981	26364
15....	92.77	92.80	92.76	92.79@.80	92.79 (7.21)	2903	26670
16....	92.80@.81	92.85	92.79	92.84@.85	92.84 (7.16)	5253	26526
17....	92.83@.82	92.92	92.78	92.92@.91	92.91 (7.09)	5249	27556
18....	92.93@.94	92.95	92.90	92.92@.93	92.92 (7.08)	9710	30625
21....	92.92	92.93	92.88	92.93@.92	92.92 (7.08)	3392	30804
22....	92.90	92.98	92.90	92.94@.93	92.93 (7.07)	3849	30968
23....	92.93@.94	92.97	92.86	92.90@.89	92.90 (7.10)	6742	30982
24....	92.89@.88	92.89	92.82	92.84	92.84 (7.16)	4669	31032
25....	92.82@.80	92.90	92.80	92.88@.90	92.89 (7.11)	4146	31448
28....	92.88@.89	92.91	92.86	92.88@.87	92.88 (7.12)	3645	31009
29....	92.91@.93	93.00	92.91	92.96@.97	92.96 (7.04)	7803	31697
30....	93.05@.06	93.08	92.97	92.98@.99	92.98 (7.02)	15864	27191
31....	92.96@.95	93.02	92.95	93.00	93.00 (7.00)	4487	26893

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	93.03	93.04	92.94	93.00	93.00 (7.00)	6346	26268
4....	92.99@93.00	93.00	92.95	92.95@.96	92.96 (7.04)	4078	25798
5....	92.93@.94	92.99	92.92	92.94@.93	92.94 (7.06)	4831	24625
6....	92.94	92.98	92.94	92.95@.94	92.94 (7.06)	4213	24320
7....	92.99	93.00	92.89	92.92@.93	92.93 (7.07)	4722	24779
8....	92.94@.95	93.04	92.93	93.03	93.03 (6.97)	6248	25335
11....	93.01@.00	93.03	92.99	93.00@.01	93.01 (6.99)	818	25128
12....	92.99	93.03	92.99	93.02@.00	93.01 (6.99)	2930	25460
13....	93.00	93.00	92.88	92.91@.88	92.90 (7.10)	5674	24718
14....	92.87@.88	92.91	92.85	92.86	92.86 (7.14)	3631	23907
15....	92.77@.78	92.85	92.75	92.81@.80	92.81 (7.19)	5861	21993
18....	92.80@.79	92.94	92.79	92.94	92.94 (7.06)	6347	20635
19....	92.96@.97	93.03	92.92	92.98@93.01	92.99 (7.01)	5830	19406
20....	92.99@93.00	93.00	92.89	92.94@.95	92.95 (7.05)	5067	19574
21....	93.03@.01	93.03	92.97	92.98	92.98 (7.02)	4668	18620
22....	92.96@.97	93.01	92.96	92.98	92.98 (7.02)	4118	17364
25....	92.95@.96	93.00	92.94	92.98@.99	92.98 (7.02)	2245	17162
26....	92.95	93.00	92.94	92.94@.95	92.95 (7.05)	2625	17060
27....	92.94	93.00	92.92	92.96@.97	92.96 (7.04)	2217	16065
28....	Exchange Closed; Thanksgiving Day						
29....	92.96	93.01	92.95	92.98	92.98 (7.02)	1583	15879

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	92.97@.96	92.97	92.89	92.90	92.90 (7.10)	4022	15225
3....	92.90	92.93	92.85	92.92@.93	92.93 (7.07)	3203	14329
4....	92.95@.94	92.95	92.91	92.91@.92	92.92 (7.08)	2519	13535
5....	92.92@.91	92.92	92.87	92.87@.88	92.88 (7.12)	1444	11577
6....	92.86	92.87	92.83	92.83@.85	92.84 (7.16)	1924	10861
9....	92.85	92.88	92.85	92.88@.87	92.87 (7.13)	2385	9375
10....	92.86	92.92	92.86	92.87	92.87 (7.13)	2532	7881
11....	92.88	93.04	92.86	92.98@.97	92.97 (7.03)	4059	6730
12....	92.95	93.04	92.94	92.98@.99	92.98 (7.02)	1882	6210
13....	93.00	93.11	92.99	93.06	93.06 (6.94)	2019	5633
16....	93.06@.08	93.08	93.00	93.03A@.02	93.02 (6.98)	1831	4312
17....	92.98	93.03	92.98	92.99@93.00	93.00 (7.00)	1941	2766
18....	92.96@.92	92.96	92.89	92.92	92.92 (7.08)	1001	2019
19....	....	....	....	....	....	33	....
24....	....	....	....	....	....	....	....
25....	Exchange Closed; Christmas						
30....	....	....	....	....	....	20	....
31....	....	....	....	....	....	....	....

90-DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	90.01	90.05	90.01	90.05	90.04 (9.96)	9	1102
3....	90.07	90.07	90.02	90.02	90.02 (9.98)	7	1100
4....	....	90.08B	....	90.02N	90.02 (9.98)	....	1098
7....	90.10	90.27	90.10	90.22	90.22 (9.78)	93	1112
8....	90.25	90.28	90.22A	90.26	90.26 (9.74)	52	1106
9....	90.39	90.41	90.38	90.38	90.38 (9.62)	15	1097
10....	90.30	90.32B	90.30	90.30	90.30 (9.70)	10	1086
11....	90.24	90.24	90.13A	90.13A	90.13 (9.87)	11	1086
14....	90.17	90.18	90.11A	90.17A	90.17 (9.83)	2	1087
15....	90.28	90.31B	90.24A	90.24A	90.24 (9.76)	4	1089
16....	90.22	90.27	90.22	90.22A	90.21 (9.79)	5	1092
17....	90.25	90.25	90.18A	90.18A	90.18 (9.82)	8	1094
18....	90.27	90.30	90.27	90.29A	90.29 (9.71)	31	1077
21....	90.33	90.33	90.25A	90.25A	90.25 (9.75)	2	1081
22....	90.25	90.35	90.25	90.35@.34	90.34 (9.66)	56	1034
23....	90.40	90.45	90.35	90.35	90.35 (9.65)	46	1059
24....	90.48	90.53B	90.46	90.53B	90.53 (9.47)	10	1056
25....	90.53	90.55	90.48A	90.48A	90.48 (9.52)	38	1076
28....	90.47	90.51	90.38A	90.41A	90.41 (9.59)	9	1077
29....	90.46	90.46	90.35A	90.46	90.46 (9.54)	1	1076
30....	90.53	90.57B	90.48	90.48	90.48 (9.52)	19	1085
31....	90.46	90.50B	90.31A	90.32A	90.32 (9.68)	16	1086

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.15	90.15	90.08	90.12B	90.12 (9.88)	16	1080
4....	90.08	90.13B	90.05	90.09B	90.09 (9.91)	....	1080
5....	90.18	90.20	90.14A	90.14A	90.14 (9.86)	3	1082
6....	....	90.18B	90.04A	90.04A	90.04 (9.96)	4	1082
7....	90.11	90.15	90.00	90.00	90.00 (10.00)	....	1083
8....	89.99	90.03B	89.91A	90.01B	90.01 (9.99)	23	1090
11....	....	90.11B	....	90.01N	90.01 (9.99)	2	1092
12....	89.99	89.99	89.95A	89.95A	89.95 (10.05)	13	1105
13....	89.96	90.03B	89.96	90.01	90.01 (9.99)	13	1108
14....	90.10	90.19	90.10	90.17B	90.17 (9.83)	14	1105
15....	90.15	90.20	90.14A	90.14A	90.14 (9.86)	11	1109
18....	Exchange Closed; President's Day						
19....	90.17	90.17	90.15A	90.17	90.17 (9.83)	17	1118
20....	90.11	90.14B	90.10A	90.11	90.11 (9.89)	2	1100
21....	90.01	90.08B	90.00A	90.05B	90.05 (9.95)	37	1071
22....	90.07	90.08B	89.95	89.99B	89.99 (10.01)	15	1086
25....	90.00	90.03B	89.98A	90.01B	90.01 (9.99)	33	1064
26....	90.03	90.06B	89.99	90.01B	90.01 (9.99)	13	1061
27....	89.91	89.91	89.81A	89.81A	89.81 (10.19)	20	1065
28....	89.86	89.86	89.67A	89.67A	89.67 (10.33)	23	1075

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	89.66	89.68	89.55	89.59B	89.59 ([illegible].41)	27	1076
4....	89.62	89.70B	89.60	89.61B	89.61 (10.39)	61	1072
5....	89.62	89.71B	89.62	89.71B	89.71 (10.29)	36	1073
6....	89.73	89.73	89.62	89.66B	89.65 (10.35)	38	1075
7....	89.56	89.56	89.42	89.42	89.42 (10.58)	69	1073
8....	89.61	89.73B	89.61	89.73B	89.73 (10.27)	23	1035
11....	89.79	89.86	89.79	89.83B	89.83 (10.17)	47	1031
12....	89.75	89.78B	89.73A	89.78B	89.78 (10.22)	5	1026
13....	89.68	89.68	89.62A	89.63	89.63 (10.37)	5	1026
14....	89.53	89.57B	89.49A	89.57B	89.56 (10.44)	32	1028
15....	....	89.71B	....	89.70B	89.70 (10.30)	....	1027
18....	89.63	89.74B	89.59A	89.59A	89.60 (10.40)	7	1028
19....	89.58	89.67B	89.58	89.67B	89.67 (10.33)	26	1029
20....	89.77	89.89	89.73	89.89@.88A	89.87 (10.13)	35	1037
21....	....	89.98B	....	89.94B	89.94 (10.06)	5	1037
22....	89.88	89.99B	89.85A	89.85A	89.85 (10.15)	6	1038
25....	89.85	89.92B	89.80A	89.92B	89.92 (10.08)	3	1038
26....	90.01	90.01	89.92A	90.00B	90.00 (10.00)	33	1040
27....	89.94	90.09	89.94	90.08A	90.08 (9.92)	35	1041
28....	90.01	90.17B	90.01	90.15	90.15 (9.85)	125	1050
29....	90.21	90.25B	90.19A	90.22A	90.22 (9.78)	14	1049

90-DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.20	90.20	90.16A	90.16A	90.17 (9.83)	17	1047
2....	90.08	90.16B	90.08	90.16B	90.16 (9.84)	13	1054
3....	....	90.16B	90.15A	90.17B	90.17 (9.83)	....	1054
4....	90.11	90.13B	90.08	90.13B	90.13 (9.87)	3	1051
5....	Exchange Closed; Good Friday						
8....	90.10	90.23B	90.10	90.15A	90.15 (9.85)	14	1041
9....	90.17	90.25B	90.15A	90.25B	90.25 (9.75)	13	1050
10....	90.33	90.38B	90.30A	90.30A	90.30 (9.70)	1	1050
11....	90.33	90.57	90.33	90.56A	90.56 (9.44)	156	1057
12....	90.59	90.61B	90.54	90.54	90.54 (9.46)	49	1046
15....	90.56	90.58	90.53A	90.53A	90.53 (9.47)	105	1024
16....	90.64	90.77B	90.59	90.77B	90.77 (9.23)	26	1034
17....	90.74	90.78B	90.63A	90.67B	90.67 (9.33)	29	1023
18....	90.79	90.94B	90.79	90.89	90.89 (9.11)	50	1025
19....	90.87@.86	90.93	90.79A	90.85A@.83	90.83 (9.17)	41	1033
22....	90.90	90.93B	90.90	90.92B	90.92 (9.08)	9	1029
23....	90.87	90.87	90.74A	90.74A	90.74 (9.26)	21	1021
24....	90.75	90.83B	90.75	90.81	90.81 (9.19)	17	1025
25....	90.63	90.72B	90.65A	90.70	90.70 (9.30)	14	1031
26....	90.60	90.70B	90.60	90.60	90.70 (9.30)	10	1029
29....	90.56	90.58B	90.55	90.55	90.55 (9.45)	15	1040
30....	....	90.72B	....	90.66B	90.66 (9.34)	....	1040

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.69	90.76	90.65A	90.73A	90.73 (9.27)	34	1044
2....	90.76	90.77	90.69A	90.75A	90.75 (9.25)	10	1044
3....	90.87	90.98B	90.87	90.98B	90.98 (9.02)	49	1036
6....	91.02	91.03B	91.00A	91.03B	91.03 (8.97)	6	1040
7....	91.07	91.16B	91.07	91.07	91.09 (8.91)	7	1038
8....	91.07	91.10B	90.99A	91.05B	91.05 (8.95)	24	1048
9....	91.06	91.13B	91.06	91.13B	91.13 (8.87)	6	1046
10....	91.19	91.23	91.18A	91.19A	91.19 (8.81)	182	1018
13....	91.20	91.25	91.19A	91.23A	91.22 (8.78)	30	1026
14....	91.35	91.38	91.35	91.36A	91.36 (8.64)	4	1029
15....	91.43	91.56B	91.37A	91.37A	91.37 (8.63)	127	1037
16....	91.43	91.53	91.35A	91.53@.52A	91.52 (8.48)	61	1066
17....	91.47	91.49B	91.46A	91.47	91.47 (8.53)	23	1091
20....	91.74	91.80B	91.73A	91.73A	91.73 (8.27)	62	1072
21....	91.73	91.73	91.65	91.70B	91.70 (8.30)	169	1218
22....	91.73	91.73	91.67A	91.68	91.68 (8.32)	88	1196
23....	91.64	91.08B	91.61	91.64A	91.63 (8.37)	68	1197
24....	91.64	91.73	91.64	91.72A	91.72 (8.28)	5	1221
27....	Exchange Closed; Memorial Day						
28....	91.81	91.87B	91.81	91.81A	91.81 (8.19)	89	1217
29....	91.78	91.80	91.78	91.80	91.80 (8.20)	19	1201
30....	91.82	91.87B	91.82	91.87B	91.87 (8.13)	89	1259
31....	91.83	91.97B	91.82A	91.97@.96A	91.96 (8.04)	124	1316

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3....	92.10	92.18B	92.10	92.17B	92.17 (7.83)	94	1289
4....	92.11	92.19B	92.11	92.18B	92.18 (7.82)	73	1327
5....	92.36	92.49	92.36	92.46	92.46 (7.54)	67	1360
6....	92.35	92.41B	92.31	92.39	92.38 (7.62)	74	1362
7....	92.22	92.25B	92.05	92.05@.06	92.06 (7.94)	317	1492
10....	92.10	92.10	91.97	92.00B	92.00 (8.00)	257	1558
11....	92.05	92.12	92.05	92.10	92.10 (7.90)	63	1558
12....	92.19	92.20	92.08	92.08	92.08 (7.92)	53	1566
13....	92.08	92.18B	92.04A	92.11	92.11 (7.89)	173	1614
14....	92.34	92.46	92.32	92.45B@.46	92.45 (7.55)	68	1614
17....	92.50	92.50	92.38	92.38	92.38 (7.62)	135	1633
18....	92.48	92.54	92.47A	92.54@.53A	92.53 (7.47)	160	1632
19....	92.49	92.57B	92.35	92.36A	92.36 (7.64)	113	1656
20....	92.30	92.35	92.22	92.25	92.25 (7.75)	106	1696
21....	92.13	92.13	91.97	92.02	92.02 (7.98)	98	1729
24....	91.98	91.99B	91.93A	91.98B	91.98 (8.02)	27	1736
25....	91.95	91.95	91.83	91.91	91.93 (8.07)	51	1753
26....	91.93	92.02B	91.93	91.94A	91.94 (8.06)	51	1737
27....	92.01	92.12	92.01	92.12	92.1[illegible] (7.90)	125	1829
28....	92.20	92.23B	92.05A	92.22B	92.20 (7.80)	41	1832

90-DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.29	92.31	92.19	92.23@.21	92.22 (7.78)	80	1827
2....	92.17	92.28B	92.14A	92.24	92.24 (7.76)	22	1844
3....	92.30	92.33	92.23A	92.27B	92.27 (7.73)	71	1872
4....	Exchange Closed; Independence Day						
5....	92.40	92.66B	92.40	92.66B	92.66 (7.34)	39	1589
8....	92.59	92.59	92.51A	92.51A	92.50 (7.50)	144	1959
9....	92.45	92.47B	92.42	92.45	92.45 (7.55)	133	1968
10....	92.49	92.50B	92.39	92.39	92.39 (7.61)	21	1996
11....	92.32	92.35B	92.18A	92.18A	92.18 (7.82)	102	2017
12....	92.23	92.26B	92.13	92.21B	92.21 (7.79)	133	2037
15....	92.22	92.31	92.19A	92.30A	92.31 (7.69)	27	2045
16....	92.29	92.39B	92.29	92.39B	92.39 (7.61)	103	2100
17....	92.50	92.54B	92.32A	92.40B	92.40 (7.60)	50	2077
18....	92.29@.28	92.44B	92.19	92.19A	92.19 (7.81)	60	2099
19....	92.22	92.22	92.12	92.18B	92.18 (7.82)	59	2260
22....	92.06	92.11B	92.02	92.09	92.09 (7.91)	60	2220
23....	92.05	92.07	92.00A	92.06	92.07 (7.93)	347	2384
24....	92.12	92.16	92.04A	92.04A	92.04 (7.96)	262	2385
25....	92.05	92.14	92.04	92.14	92.12 (7.88)	280	2464
26....	92.10	92.10	92.01	92.01	92.01 (7.99)	122	2456
29....	91.90	91.95	91.89	91.93	91.93 (8.07)	292	2538
30....	91.96	91.99	91.88A	91.90	91.90 (8.10)	132	2546
31....	91.95	91.97	91.90	91.96	91.96 (8.04)	70	2559

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.03	92.03	91.98	92.00B	92.00 (8.00)	125	2552
2....	91.98	91.98	91.87A	91.88@.89B	91.88 (8.12)	47	2574
5....	91.91	91.93	91.87A	91.89	91.91 (8.09)	75	2616
6....	91.98	91.98	91.94A	91.94A	91.95 (8.05)	39	2631
7....	91.97	92.07	91.95	92.06	92.06 (7.94)	177	2670
8....	92.10	92.19	92.10	92.14@.15	92.14 (7.86)	112	2671
9....	92.10	92.25	92.10	92.21B	92.21 (7.79)	426	2732
12....	92.25	92.29B	92.19	92.24	92.23 (7.77)	165	2751
13....	92.16	92.21B	92.14	92.20B	92.20 (7.80)	124	2739
14....	92.21	92.24	92.17A	92.24B	92.23 (7.77)	64	2754
15....	92.26	92.29	92.17A	92.18	92.17 (7.83)	61	2710
16....	92.14	92.26	92.13	92.24@.25B	92.25 (7.75)	73	2557
19....	92.25	92.32	92.25	92.32B	92.32 (7.68)	187	2592
20....	92.28	92.37	92.22	92.37	92.36 (7.64)	66	2595
21....	92.44	92.46	92.37	92.45@.48	92.45 (7.55)	566	2751
22....	92.49	92.50	92.43	92.43	92.43 (7.57)	400	2963
23....	92.46	92.46	92.39	92.41	92.41 (7.59)	131	2995
26....	92.36	92.37	92.35	92.36A	92.36 (7.64)	137	2971
27....	92.39	92.44	92.35A	92.44	92.44 (7.56)	73	3000
28....	92.44	92.48	92.41	92.42	92.42 (7.58)	127	3063
29....	92.50	92.50	92.47	92.47	92.47 (7.53)	172	2983
30....	92.42	92.43	92.28A	92.29A	92.28 (7.72)	197	3064

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	92.26	92.33	92.25	92.33	32.33 (7.67)	121	3039
4....	92.42	92.52	92.42	92.47	92.47 (7.53)	514	3186
5....	92.40	92.49B	92.34	92.37B	92.38 (7.62)	171	3211
6....	92.22@.21	92.22	92.12	92.13A	92.13 (7.87)	613	3202
9....	92.09	92.17B	92.08A	92.09A	92.09 (7.91)	174	3232
10....	92.14	92.16	92.12	92.14B	92.14 (7.86)	112	3248
11....	92.13	92.14B	92.09	92.14B	92.14 (7.86)	52	3253
12....	92.10	92.13	92.10	92.12	92.12 (7.88)	158	3283
13....	92.14	92.33B	92.12	92.30B	92.30 (7.70)	525	3403
16....	92.28	92.33	92.28	92.31A	92.31 (7.69)	98	3449
17....	92.37	92.39	92.27	92.27@.28B	92.29 (7.71)	107	3444
18....	92.33	92.34B	92.27A	92.28	92.27 (7.73)	897	4120
19....	92.23@.24	92.25	92.21	92.24B@.25	92.25 (7.75)	977	4097
20....	92.35@.39	92.41	92.33	92.40	92.40 (7.60)	1305	4661
23....	92.59@.60	92.60	92.53	92.54@.55B	92.55 (7.45)	723	4638
24....	92.50	92.61	92.49A	92.61	92.61 (7.39)	453	4408
25....	92.57	92.70	92.57	92.66B@.67	92.66 (7.34)	179	4448
26....	92.69	92.69	92.58	92.63@.64	92.64 (7.36)	700	4378
27....	92.57@.56	92.57	92.49	92.51B	92.51 (7.49)	42	4372
30....	92.40	92.57	92.40	92.56B@.57	92.56 (7.44)	686	4323

90-DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.56	92.62	92.53A	92.61	92.61 (7.39)	418	4185
2....	92.62	92.66	92.53	92.54A@.53	92.54 (7.46)	1281	4742
3....	92.58	92.58	92.52	92.55B@.56	92.55 (7.45)	240	4772
4....	92.64	92.71	92.51	92.54	92.54 (7.46)	589	4877
7....	92.50	92.50	92.42	92.44A	92.44 (7.56)	408	4803
8....	92.44	92.45	92.40A	92.44	92.44 (7.56)	184	4[illegible]2
9....	92.45	92.45	92.41	92.42B	92.42 (7.58)	147	4914
10....	92.41	92.43	92.39	92.39@.40B	92.40 (7.60)	703	4842
11....	92.47	92.49B	92.42A	92.43	92.42 (7.58)	392	4872
14....	92.41	92.45	92.41	92.43	92.43 (7.57)	76	4907
15....	92.46	92.47	92.45	92.47	92.47 (7.53)	159	4996
16....	92.49	92.52	92.47	92.52	92.52 (7.48)	302	4871
17....	92.50	92.60	92.44	92.60@.59	92.59 (7.41)	331	5071
18....	92.61	92.64	92.59	92.62@.63	92.62 (7.38)	680	5296
21....	92.61	92.62	92.60	92.62	92.62 (7.38)	267	5380
22....	92.60	92.71	92.60	92.65	92.65 (7.35)	399	5375
23....	92.68	92.68	92.60	92.63@.64	92.64 (7.36)	1268	5782
24....	92.63	92.63	92.58	92.59	92.59 (7.41)	1241	6304
25....	92.58	92.66	92.58	92.65	92.65 (7.35)	797	6530
28....	92.65	92.67	92.62	92.62	92.62 (7.38)	356	6571
29....	92.65	92.75	92.65	92.75@.74	92.74 (7.26)	1625	7310
30....	92.88	92.93	92.81	92.82@.83	92.82 (7.18)	3862	8494
31....	92.81@.79	92.87	92.79	92.85	92.85 (7.15)	1987	8886

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.89	92.90	92.78	92.86@.85	92.85 (7.15)	2223	9657
4....	92.85@.84	92.85	92.80	92.82@.83	92.83 (7.17)	1077	9811
5....	92.80	92.86	92.78	92.80	92.80 (7.20)	1735	10114
6....	92.79	92.84	92.79	92.80	92.80 (7.20)	2114	11315
7....	92.85	92.87	92.78	92.80@.82	92.81 (7.19)	1254	11574
8....	92.82	92.94	92.82	92.94	92.94 (7.06)	2173	12027
11....	92.92	92.96	92.89	92.95	92.95 (7.05)	864	12361
12....	92.95	93.02	92.95	92.97	92.97 (7.03)	2197	12964
13....	92.99@.97	92.99	92.87	92.88@.87	92.88 (7.12)	3070	13825
14....	92.88@.89	92.89	92.80	92.82@.80	92.81 (7.19)	3256	14622
15....	92.68@.67	92.80	92.64	92.79@.77	92.78 (7.22)	3191	14722
18....	92.79@.81	92.94	92.79	92.93@.94	92.94 (7.06)	3278	15416
19....	92.99@93.00	93.04	92.92	92.98@.99	92.98 (7.02)	4548	16068
20....	93.01	93.01	92.90	92.94	92.94 (7.06)	3605	16945
21....	93.05@.06	93.06	92.95	92.97@.96	92.96 (7.04)	3434	17449
22....	92.97@.96	93.01	92.94	92.98@.96	92.97 (7.03)	3639	17591
25....	92.94@.95	92.99	92.92	92.95@.96	92.96 (7.04)	2465	17559
26....	92.94	92.99	92.94	92.95@.96	92.96 (7.04)	2641	17624
27....	92.95@.94	93.01	92.93	92.98@.99	92.98 (7.02)	2857	18232
28....	Exchange Closed; Thanksgiving Day						
29....	92.97	93.12	92.97	93.06@.12	93.[illegible]9 (6.91)	2666	18781

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	93.06@.05	93.06	92.92	92.93@.92	92.93 (7.07)	5837	19538
3....	92.95@.91	92.95	92.86	92.93@.92	92.93 (7.07)	5497	20354
4....	92.94@.96	92.96	92.91	92.96@.95	92.95 (7.05)	4122	20741
5....	92.94@.93	92.95	92.92	92.92	92.92 (7.08)	2835	20835
6....	92.92@.91	92.94	92.88	92.91@.92	92.92 (7.08)	3314	21272
9....	92.94@.95	93.08	92.94	93.06@.06	93.06 (6.94)	4259	21568
10....	93.06@.05	93.14	93.05	93.10@.09	93.09 (6.91)	6578	21371
11....	93.12@.13	93.31	93.10	93.25@.27	93.26 (6.74)	11474	23202
12....	93.26@.25	93.30	93.17	93.23	93.23 (6.77)	6403	22676
13....	93.26@.27	93.32	93.26	93.30@.29	93.29 (6.71)	3654	23451
16....	93.29	93.32	93.24	93.28@.27	93.28 (6.72)	4247	2380[illegible]
17....	93.28@.27	93.34	93.27	93.33@.32	93.32 (6.68)	4778	24190
18....	93.30	93.30	93.17	93.21@.22	93.22 (6.78)	5346	24966
19....	93.19@.20	93.31	93.17	93.28@.27	93.27 (6.73)	5441	26001
20....	93.22@.23	93.36	93.16	93.28@.27	93.27 (6.73)	6800	27759
23....	93.23	93.26	93.21	93.22@.23	93.23 (6.77)	2023	27362
24....	93.21	93.28	93.19	93.20@.19	93.20 (6.80)	951	27561
25....	Exchange Closed; Christmas						
26....	93.18@.16	93.29	93.16	93.27	93.27 (6.73)	1844	27502
27....	93.29	93.31	93.25	93.26@.27	93.27 (6.73)	2163	27006
30....	93.27	93.29	93.17	93.18@.19	93.19 (6.81)	2435	25734
31....	93.18@.19	93.24	93.18	93.20@.21	93.20 (6.80)	2028	25566

90-DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	89.75	89.80	89.75	89.80	89.77 (10.23)	14	885
3....	89.78	89.79B	89.75A	89.75A	89.75 (10.25)	25	903
4....	89.80	89.83	89.76	89.76	89.76 (10.24)	95	997
7....	90.00	90.00	89.97A	89.97A	89.97 (10.03)	13	1007
8....	90.00	90.01B	89.95	89.95	89.98 (10.02)	103	929
9....	90.10	90.13B	90.10	90.11A	90.11 (9.89)	12	931
10....	....	....	90.02A	90.02A	90.02 (9.98)	....	931
11....	90.00	90.00	89.86A	89.86A	89.86 (10.14)	4	932
14....	89.84	89.91B	89.84	89.90B	89.90 (10.10)	4	930
15....	90.02	90.02	89.97A	89.97A	89.97 (10.03)	14	938
16....	89.97	90.00	89.95A	89.95A	89.94 (10.06)	3	938
17....	....	89.95B	89.91A	89.91A	89.91 (10.09)	....	938
18....	89.99	90.00B	89.99	90.00B	90.00 (10.00)	1	938
21....	....	....	89.98A	89.98A	89.98 (10.02)	....	938
22....	....	90.06B	....	90.06B	90.06 (9.94)	....	938
23....	90.13	90.14B	90.08A	90.08A	90.08 (9.92)	10	928
24....	90.20	90.26B	90.20	90.26B	90.26 (9.74)	79	960
25....	90.26	90.26	90.21A	90.21A	90.21 (9.79)	37	959
28....	....	....	90.11A	90.11A	90.12 (9.88)	2	961
29....	90.06	90.17B	90.06	90.17B	90.17 (9.83)	1	961
30....	90.27	90.29B	90.21A	90.21A	90.21 (9.79)	7	967
31....	90.20	90.20	90.04A	90.04A	90.04 (9.96)	....	967

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.00	90.00	89.80A	89.85A	89.85 (10.15)	18	969
4....	89.77	89.85B	89.77	89.81B	89.81 (10.19)	1	970
5....	....	89.87B	....	89.86B	89.86 (10.14)	....	970
6....	....	89.90B	89.76A	89.76A	89.76 (10.24)	....	970
7....	....	89.84B	89.72A	89.72A	89.72 (10.28)	....	970
8....	....	89.73B	89.63A	89.72N	89.72 (10.28)	....	970
11....	89.78	89.79B	89.72A	89.72A	89.72 (10.28)	4	970
12....	89.66	89.69B	89.66	89.66	89.66 (10.34)	2	972
13....	89.74	89.74	89.73A	89.73A	89.73 (10.27)	1	973
14....	....	89.89B	....	89.88B	89.88 (10.12)	....	972
15....	89.86	89.89	89.85A	89.85A	89.86 (10.14)	8	972
18....	Exchange Closed; President's Day						
19....	....	89.89B	....	89.89B	89.89 (10.11)	....	968
20....	89.82	89.87B	89.82	89.84B	89.84 (10.16)	5	965
21....	89.74	89.81B	89.74	89.81B	89.81 (10.19)	28	973
22....	89.84	89.84	89.73A	89.75B	89.75 (10.25)	14	974
25....	89.76	89.84	89.73A	89.83	89.80 (10.20)	53	955
26....	89.82	89.83	89.78	89.80	89.80 (10.20)	17	947
27....	89.68	89.70B	89.61A	89.61A	89.61 (10.39)	4	949
28....	89.57	89.63B	89.47A	89.47A	89.47 (10.53)	7	953

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	89.48	89.48	89.35	89.40	89.40 (10.60)	42	970
4....	89.50	89.50	89.42A	89.42B@.44	89.43 (10.57)	12	973
5....	89.45	89.54B	89.45	89.53B	89.53 (10.47)	17	990
6....	89.42	89.55B	89.42	89.49B	89.48 (10.52)	1	986
7....	89.48	89.48	89.28A	89.28A	89.26 (10.74)	59	1020
8....	89.43	89.55B	89.42A	89.55B	89.55 (10.45)	13	1031
11....	89.60@.61	89.68	89.60	89.66B@.68	89.67 (10.33)	141	1159
12....	89.61	89.63	89.57	89.61B@.63	89.62 (10.38)	105	1259
13....	89.52	89.52	89.43A	89.46B	89.46 (10.54)	12	1267
14....	89.46	89.46	89.32	89.40	89.39 (10.61)	19	1281
15....	89.44	89.54B	89.44	89.53B	89.53 (10.47)	14	1289
18....	89.46	89.56B	89.41A	89.41A	89.42 (10.58)	2	1288
19....	89.41	89.47B	89.40A	89.47B	89.48 (10.52)	18	1306
20....	89.54	89.69	89.54	89.69	89.69 (10.31)	11	1306
21....	89.74	89.79B	89.74	89.76B	89.76 (10.24)	6	1303
22....	89.70	89.70	89.67A	89.67A	89.67 (10.33)	2	1304
25....	89.66	89.75	89.62A	89.73B@.75	89.74 (10.26)	10	1307
26....	89.76	89.82	89.77A	89.82	89.82 (10.18)	5	1308
27....	89.78	89.93	89.78	89.90A	89.90 (10.10)	26	1310
28....	89.94	89.96B	89.83A	89.96B	89.96 (10.04)	40	1317
29....	90.02	90.03B	90.00A	90.02	90.02 (9.98)	2	1307

90-DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	89.98	90.00	89.96A	89.96A	89.96 (10.04)	10	1303
2....	89.87	89.96B	89.87	89.96B	89.96 (10.04)	9	1305
3....	....	89.97B	89.95A	89.97B	89.97 (10.03)	....	1304
4....	89.91	89.91	89.86A	89.90A	89.90 (10.10)	1	1305
5....	Exchange Closed; Good Friday						
8....	89.91	89.98B	89.89A	89.91	89.91 (10.09)	2	1306
9....	....	89.99B	....	89.99B	89.99 (10.01)	....	1306
10....	90.09	90.12B	90.03A	90.03A	90.03 (9.97)	2	1304
11....	90.12	90.29	90.12	90.29	90.29 (9.71)	41	1332
12....	90.32	90.35B	90.28A	90.29	90.28 (9.72)	46	1333
15....	90.30	90.33B	90.27A	90.27A	90.27 (9.73)	4	1336
16....	90.35	90.51	90.35	90.48B@.51	90.49 (9.51)	8	1337
17....	90.48	90.50	90.36A	90.38A	90.38 (9.62)	37	1690
18....	90.59	90.64	90.59	90.59A	90.60 (9.40)	11	1315
19....	90.60	90.63B	90.54A	90.54A	90.54 (9.46)	34	1315
22....	90.57	90.63B	90.57	90.63B	90.62 (9.38)	4	1309
23....	....	....	90.44A	90.44A	90.44 (9.56)	....	1309
24....	90.45	90.55	90.45	90.53A	90.53 (9.47)	6	1307
25....	90.41	90.42B	90.37A	90.42B	90.42 (9.58)	12	1311
26....	90.40	90.41B	90.32A	90.41B	90.42 (9.58)	11	1302
29....	90.35	90.35	90.24	90.25B	90.25 (9.75)	103	1273
30....	90.24	90.40B	90.24	90.36B	90.37 (9.63)	6	1271

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.42	90.44B	90.36A	90.43B	90.43 (9.57)	1	1270
2....	90.44	90.48B	90.38A	90.45B	90.45 (9.55)	53	1222
3....	....	90.68B	....	90.68B	90.68 (9.32)	....	1221
6....	90.74	90.74	90.73A	90.73A	90.73 (9.27)	3	1221
7....	90.84	90.91	90.79A	90.79A	90.81 (9.19)	13	1233
8....	90.74	90.79B	90.72A	90.79B	90.79 (9.21)	1	1234
9....	90.80	90.88B	90.80	90.88B	90.88 (9.12)	3	1234
10....	90.93	90.96B	90.93	90.94B	90.94 (9.06)	170	1102
13....	90.97	90.99	90.95A	90.99	90.98 (9.02)	29	1190
14....	91.14	91.16	91.10A	91.11	91.11 (8.89)	61	1133
15....	91.25	91.31B	91.08	91.11B	91.11 (8.89)	6	1132
16....	91.17	91.25	91.17	91.25	91.25 (8.75)	26	1127
17....	91.23	91.23	91.23	91.23	91.23 (8.77)	12	1133
20....	91.54	91.57	91.49A	91.49A	91.49 (8.51)	13	1119
21....	91.43	91.45B	91.42A	91.45B	91.45 (8.55)	25	1109
22....	91.47	91.47	91.42A	91.42A	91.42 (8.58)	52	1006
23....	91.38	91.38	91.33	91.38B	91.36 (8.64)	4	1003
24....	91.47	91.47	91.45A	91.45A	91.45 (8.55)	1	1004
27....	Exchange Closed; Memorial Day						
28....	91.59	91.60	91.54A	91.55A	91.55 (8.45)	7	1004
29....	91.54	91.54	91.49A	91.53	91.53 (8.47)	6	1018
30....	91.55	91.60	91.55	91.60	91.60 (8.40)	3	1017
31....	91.60	91.68B	91.57A	91.66B	91.66 (8.34)	1	1017

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3....	91.84	91.88	91.82A	91.87	91.87 (8.13)	41	987
4....	91.83	91.89B	91.82A	91.89B	91.89 (8.11)	47	954
5....	92.09	92.19	92.09	92.19	92.17 (7.83)	44	931
6....	92.02	92.12B	92.02	92.09	92.09 (7.91)	17	939
7....	91.97	91.97	91.77A	91.77A	91.77 (8.23)	23	940
10....	91.75	91.75	91.66	91.70B	91.70 (8.30)	10	938
11....	91.77	91.79	91.77	91.79	91.79 (8.21)	17	934
12....	91.84	91.89	91.77A	91.77A	91.77 (8.23)	34	945
13....	91.82	91.85B	91.73A	91.77A	91.79 (8.21)	3	945
14....	91.87	92.13B	91.87	92.13B	92.13 (7.87)	21	941
17....	....	....	92.07A	92.07A	92.07 (7.93)	2	936
18....	92.17	92.23	92.16A	92.22A	92.22 (7.78)	51	933
19....	92.20	92.24B	92.05A	92.05A	92.05 (7.95)	35	923
20....	92.04	92.04	91.91	91.95B	91.95 (8.05)	9	917
21....	91.71	91.76B	91.71	91.74	91.74 (8.26)	20	920
24....	91.66	91.71B	91.66	91.70B	91.70 (8.30)	2	919
25....	91.60	91.64B	91.56A	91.62	91.63 (8.37)	10	905
26....	91.68	91.72	91.63	91.63A	91.63 (8.37)	14	901
27....	91.74	91.79B	91.74	91.79B	91.79 (8.21)	3	903
28....	91.81	91.90B	91.74A	91.90B	91.89 (8.11)	20	904

90-DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.96	91.97B	91.89A	91.90	91.90 (8.10)	25	913
2....	91.82	91.95B	91.81A	91.93B	91.93 (8.07)	1	914
3....	92.00	92.00	91.91A	91.96	91.96 (8.04)	9	920
4....	Exchange Closed; Independence Day						
5....	92.18	92.41B	92.18	92.36	92.36 (7.64)	11	916
8....	92.28	92.28	92.18	92.18	92.18 (7.82)	50	918
9....	92.10	92.15B	92.10	92.12B	92.12 (7.88)	35	942
10....	92.16	92.17B	92.06A	92.06A	92.06 (7.94)	5	944
11....	92.02	92.02	91.84A	91.84A	91.84 (8.16)	10	942
12....	91.92	91.93B	91.80	91.87B	91.87 (8.13)	29	945
15....	....	91.98B	91.85A	91.96B	91.96 (8.04)	....	945
16....	91.96	92.05B	91.96	92.05B	92.05 (7.95)	6	946
17....	92.22	92.22	92.00A	92.05A	92.05 (7.95)	14	938
18....	91.94	91.94	91.86A	91.86A	91.86 (8.14)	6	941
19....	91.86	91.87B	91.80	91.85B	91.85 (8.15)	33	983
22....	91.73	91.77B	91.69	91.76B	91.76 (8.24)	38	954
23....	91.70	91.72B	91.67A	91.72B	91.72 (8.28)	72	1035
24....	91.80	91.80	91.67	91.70	91.70 (8.30)	221	1076
25....	91.71	91.78B	91.71	91.78B	91.78 (8.22)	32	1078
26....	91.70	91.72B	91.65A	91.65A	91.65 (8.35)	2	1080
29....	91.55	91.58B	91.50	91.56B	91.56 (8.44)	38	1075
30....	91.58	91.62B	91.53A	91.55A	91.55 (8.45)	9	1064
31....	91.61	91.63	91.60A	91.62A	91.62 (8.38)	16	1063

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.65	91.67B	91.64	91.65	91.66 (8.34)	35	1073
2....	91.61	91.61	91.54A	91.60	91.55 (8.45)	8	1074
5....	91.58	91.58	91.51	91.57B	91.57 (8.43)	44	1069
6....	91.63	91.64	91.60A	91.60A	91.61 (8.39)	9	1072
7....	91.69	91.71B	91.68	91.71B	91.72 (8.28)	25	1091
8....	91.77	91.85B	91.77	91.81A	91.80 (8.20)	50	1121
9....	91.82	91.89B	91.79A	91.87	91.87 (8.13)	108	1144
12....	91.96	91.96	91.87A	91.90	91.89 (8.11)	26	1136
13....	91.82	91.86B	91.76	91.84	91.85 (8.15)	129	1230
14....	91.87	91.89B	91.84A	91.89B	91.89 (8.11)	8	1234
15....	91.96	91.96	91.81	91.83	91.83 (8.17)	26	1239
16....	91.82	91.91	91.79A	91.90	91.90 (8.10)	35	1211
19....	91.93	91.97B	91.93	91.97B	91.97 (8.03)	9	1207
20....	91.93	92.03B	91.93	92.03B	92.02 (7.98)	84	1283
21....	92.10	92.10	92.05	92.10	92.10 (7.90)	51	1289
22....	92.15	92.17	92.07A	92.07A	92.07 (7.93)	11	1287
23....	92.04	92.05B	92.04	92.04	92.04 (7.96)	6	1288
26....	91.99	92.00	91.98	92.00	91.99 (8.01)	43	1274
27....	92.02	92.08	92.02	92.08	92.08 (7.92)	47	1266
28....	92.08	92.12	92.06A	92.06A	92.05 (7.95)	36	1287
29....	92.14	92.14	92.11	92.11A	92.11 (7.89)	50	1049
30....	92.07	92.07	91.93A	91.93A	91.93 (8.07)	48	1059

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	91.91	91.99B	91.90	91.99B	91.99 (8.01)	27	1065
4....	92.08@.09	92.16	92.08	92.14A	92.14 (7.86)	75	1114
5....	92.16	92.16	91.99	92.03B	92.04 (7.96)	9	1112
6....	91.96	91.96	91.77	91.78	91.78 (8.22)	86	1076
9....	91.74	91.82B	91.74	91.75A	91.75 (8.25)	43	1090
10....	91.80	91.81B	91.79A	91.80	91.81 (8.19)	16	1082
11....	91.81	91.81	91.78	91.80B	91.81 (8.19)	18	1083
12....	91.80	91.80	91.78A	91.79	91.79 (8.21)	50	1083
13....	91.87	92.00B	91.87	91.99	91.99 (8.01)	69	1096
16....	92.00	92.02B	91.99	92.00	92.00 (8.00)	23	1101
17....	92.10	92.10	91.95A	91.95A	91.96 (8.04)	86	1109
18....	92.01	92.01	91.93A	91.95	91.93 (8.07)	318	1143
19....	91.87	91.90B	91.87	91.90B	91.91 (8.09)	87	1099
20....	92.04	92.06B	91.99A	92.06B	92.06 (7.94)	259	1275
23....	92.25	92.25	92.19A	92.22	92.20 (7.80)	101	1225
24....	92.15	92.24	92.15	92.24	92.24 (7.76)	58	1003
25....	92.25	92.29	92.22A	92.29	92.29 (7.71)	17	1006
26....	92.32	92.32	92.21A	92.25B	92.25 (7.75)	411	1283
27....	92.17	92.17	92.12A	92.14B	92.14 (7.86)	8	1280
30....	92.08	92.19	92.08	92.19	92.19 (7.81)	22	1277

90-DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.18	92.27	92.18	92.24A	92.24 (7.76)	41	1279
2....	92.26	92.29B	92.18A	92.18A	92.18 (7.82)	511	1681
3....	92.19	92.21	92.18	92.20B	92.19 (7.81)	55	1682
4....	92.23	92.28B	92.13	92.15	92.17 (7.83)	97	1741
7....	92.10	92.10	92.06A	92.08	92.08 (7.92)	119	1734
8....	92.08	92.08	92.05	92.08	92.08 (7.92)	88	1729
9....	92.09	92.09	92.06	92.06	92.06 (7.94)	28	1736
10....	92.06	92.06	92.03A	92.04	92.05 (7.95)	94	1741
11....	92.13	92.13	92.04A	92.07A	92.07 (7.93)	193	1853
14....	92.06	92.09	92.08	92.08A	92.08 (7.92)	5	1848
15....	92.10	92.12	92.09A	92.11B@.12	92.11 (7.89)	121	1972
16....	92.13	92.17	92.12	92.17	92.16 (7.84)	47	2006
17....	92.14	92.24B	92.10	92.24B	92.24 (7.76)	381	2275
18....	92.27	92.29B	92.24A	92.28	92.27 (7.73)	646	2705
21....	92.25	92.28B	92.25	92.26	92.28 (7.72)	397	2807
22....	92.29	92.36	92.27A	92.31	92.30 (7.70)	70	2832
23....	92.29	92.33B	92.26	92.29	92.29 (7.71)	24	2829
24....	92.24	92.26	92.23	92.25	92.25 (7.75)	133	2798
25....	92.26	92.33	92.24A	92.32	92.32 (7.68)	53	2823
28....	92.30	92.32	92.29A	92.30A	92.29 (7.71)	34	2825
29....	92.35	92.41	92.35	92.40	92.40 (7.60)	132	2851
30....	92.50	92.57	92.46	92.48	92.48 (7.52)	413	2906
31....	92.47	92.52B	92.46A	92.51	92.51 (7.49)	183	2946

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.58	92.58	92.45	92.52	92.53 (7.47)	97	2972
4....	92.51	92.54B	92.49A	92.53	92.53 (7.47)	74	2993
5....	92.52	92.56	92.51	92.53	92.53 (7.47)	105	3050
6....	92.57	92.58	92.53	92.53	92.53 (7.47)	192	3082
7....	92.62	92.62	92.53	92.53	92.54 (7.46)	77	3106
8....	92.58	92.68	92.57	92.68B	92.68 (7.32)	100	3134
11....	92.66	92.69	92.64	92.69	92.69 (7.31)	34	3132
12....	92.70	92.78	92.70	92.76B	92.76 (7.24)	130	3131
13....	92.77	92.77	92.65A	92.65A	92.66 (7.34)	576	3017
14....	92.64	92.65B	92.59A	92.59A	92.59 (7.41)	187	2986
15....	92.43	92.57B	92.41	92.55	92.56 (7.44)	115	2906
18....	92.64	92.76	92.64	92.76	92.76 (7.24)	152	2960
19....	92.84	92.88	92.75	92.77B	92.77 (7.23)	326	3059
20....	92.80	92.80	92.69	92.71	92.71 (7.29)	87	3070
21....	92.84	92.84	92.75	92.76	92.76 (7.24)	101	3147
22....	92.77@.78	92.78	92.74	92.77A	92.77 (7.23)	506	3355
25....	92.75	92.77B	92.73	92.76	92.76 (7.24)	159	3440
26....	92.75	92.78	92.75	92.76	92.76 (7.24)	293	3527
27....	92.74	92.81B	92.74	92.80B	92.80 (7.20)	221	3528
28....	Exchange Closed; Thanksgiving Day						
29....	92.82	92.91	92.81	92.90@.91	92.91 (7.09)	184	3544

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	92.87	92.87	92.77	92.77	92.78 (7.22)	574	3735
3....	92.80@.79	92.80	92.72A	92.74	92.77 (7.23)	1039	3875
4....	92.79	92.84	92.78	92.80@.82	92.81 (7.19)	492	3911
5....	92.80	92.81	92.79	92.80	92.79 (7.21)	448	3899
6....	92.78	92.81	92.75	92.77	92.77 (7.23)	224	3727
9....	92.79	92.93	92.79	92.93	92.92 (7.08)	158	3728
10....	92.94	93.02	92.94	93.00	92.99 (7.01)	614	3678
11....	93.02	93.20	93.00	93.14@.15	93.14 (6.86)	1459	4137
12....	93.16	93.19	93.06	93.11B@.12	93.12 (6.88)	444	4115
13....	93.13	93.20	93.13	93.16	93.16 (6.84)	462	4236
16....	93.18@.19	93.21	93.15	93.19@.18	93.18 (6.82)	1078	4798
17....	93.20	93.27	93.19	93.24	93.24 (6.76)	647	4874
18....	93.22	93.23	93.12	93.15	93.16 (6.84)	571	4788
19....	93.12	93.24	93.10	93.21@.23	93.22 (6.78)	686	4856
20....	93.18	93.30	93.12	93.23	93.22 (6.78)	707	4960
23....	93.19	93.20	93.15	93.16A	93.16 (6.84)	89	5018
24....	93.14	93.20B	93.13A	93.14@.13A	93.14 (6.86)	40	5038
25....	Exchange Closed; Christmas						
26....	93.10@.09	93.23	93.09	93.22	93.22 (6.78)	218	5103
27....	93.24	93.26	93.21A	93.22@.21A	93.21 (6.79)	296	5090
30....	93.20	93.23B	93.09	93.10@.11B	93.11 (6.89)	318	5125
31....	93.14	93.16	93.12	93.13	93.13 (6.87)	145	5112

90-DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	89.50	89.52B	89.50	89.50	89.52 (10.48)	11	230
3....	....	89.53B	89.50A	89.50A	89.50 (10.50)	1	229
4....	89.56	89.56	89.52A	89.52A	89.52 (10.48)	2	231
7....	89.73	89.74B	89.73	89.73	89.73 (10.27)	1	231
8....	89.75	89.75	89.72A	89.73	89.73 (10.27)	105	151
9....	89.84	89.86B	89.84	89.85B	89.85 (10.15)	1	152
10....	....	....	89.78A	89.78A	89.78 (10.22)	....	152
11....	....	....	89.63A	89.63A	89.62 (10.38)	....	152
14....	....	89.65B	89.60A	89.65B	89.65 (10.35)	....	152
15....	....	89.75B	....	89.72B	89.72 (10.28)	....	152
16....	....	89.73B	89.70A	89.70A	89.70 (10.30)	....	152
17....	....	....	89.66A	89.66A	89.66 (10.34)	....	152
18....	....	89.73B	....	89.73B	89.73 (10.27)	....	152
21....	....	....	89.71A	89.71A	89.71 (10.29)	....	152
22....	....	89.79B	....	89.79B	89.79 (10.21)	....	152
23....	....	89.87B	....	89.83B	89.83 (10.17)	....	152
24....	89.94	89.94	89.94	89.94	90.00 (10.00)	50	152
25....	90.00	90.00	89.96A	89.96A	89.96 (10.04)	30	152
28....	....	....	89.86A	89.86A	89.86 (10.14)	....	152
29....	....	89.90B	89.83A	89.90B	89.90 (10.10)	....	152
30....	89.96	90.02B	89.96	89.96	89.96 (10.04)	5	155
31....	89.86	89.86	89.81A	89.81A	89.81 (10.19)	6	161

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	89.76	89.76	89.56A	89.61	89.61 (10.39)	12	170
4....	89.57	89.58B	89.53A	89.57	89.57 (10.43)	2	170
5....	....	89.62B	....	89.62B	89.62 (10.38)	....	170
6....	....	89.64B	89.53A	89.53A	89.53 (10.47)	....	170
7....	....	89.61B	89.49A	89.49A	89.49 (10.51)	....	170
8....	....	....	89.38A	89.49N	89.47 (10.53)	....	172
11....	89.51	89.53B	89.49A	89.49A	89.49 (10.51)	1	172
12....	89.42	89.42	89.42	89.42	89.42 (10.58)	2	174
13....	....	89.47B	....	89.47B	89.47 (10.53)	....	171
14....	89.60	89.65B	89.60	89.64B	89.64 (10.36)	10	180
15....	....	89.65B	....	89.63A	89.63 (10.37)	....	180
18....	Exchange Closed; President's Day						
19....	....	89.65B	....	89.65B	89.65 (10.35)	....	180
20....	89.60	89.64B	89.60	89.64B	89.64 (10.36)	5	183
21....	89.56	89.63B	89.56	89.63B	89.63 (10.37)	15	195
22....	89.66	89.66	89.56	89.56	89.56 (10.44)	11	202
25....	89.57	89.60B	89.57	89.60B	89.60 (10.40)	25	212
26....	89.60	89.63B	89.60	89.60	89.60 (10.40)	2	212
27....	....	....	....	89.43A	89.43 (10.57)	....	212
28....	89.42	89.44B	89.30A	89.30A	89.30 (10.70)	1	214

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	89.21	89.25	89.19	89.23A	89.23 (10.77)	43	253
4....	89.32	89.32	89.26A	89.26A	89.26 (10.74)	14	255
5....	89.28	89.37B	89.28	89.35B	89.35 (10.65)	11	266
6....	89.36	89.37B	89.25	89.32B	89.31 (10.69)	4	267
7....	89.31	89.31	89.13A	89.13A	89.11 (10.89)	17	279
8....	89.27	89.39B	89.24	89.39B	89.39 (10.61)	18	282
11....	89.44	89.51B	89.44	89.51B	89.51 (10.49)	4	284
12....	....	....	89.43A	89.51N	89.46 (10.54)	....	284
13....	89.37	89.37	89.27A	89.29A	89.29 (10.71)	8	284
14....	89.20	89.24B	89.16A	89.24B	89.23 (10.77)	1	284
15....	89.36	89.38B	89.29	89.38B	89.38 (10.62)	6	283
18....	89.32	89.41B	89.23A	89.23A	89.27 (10.73)	102	384
19....	89.27	89.31B	89.25A	89.31B	89.32 (10.68)	2	384
20....	89.40	89.50B	89.39A	89.50	89.51 (10.49)	1	384
21....	....	89.61B	....	89.59B	89.59 (10.41)	....	384
22....	....	....	89.50A	89.50A	89.50 (10.50)	....	384
25....	89.55	89.55	89.46A	89.55	89.57 (10.43)	1	385
26....	89.62	89.64B	89.58A	89.64B	89.64 (10.36)	2	386
27....	89.73	89.73	89.61A	89.73	89.73 (10.27)	1	385
28....	89.72	89.78B	89.58A	89.78B	89.78 (10.22)	12	383
29....	89.86	89.86	89.83A	89.85A	89.85 (10.15)	10	382

90-DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	....	89.78A	89.78A	89.78 (10.22)	....	382
2....	89.72	89.77B	89.70A	89.77B	89.77 (10.23)	2	380
3....	....	89.78B	89.78A	89.78B	89.78 (10.22)	....	380
4....	....	....	89.67A	89.70A	89.70 (10.30)	....	380
5....	Exchange Closed; Good Friday						
8....	....	89.76B	89.68A	89.70N	89.71 (10.29)	....	380
9....	....	89.77B	....	89.77B	89.77 (10.23)	....	380
10....	89.85	89.89B	89.80A	89.80A	89.80 (10.20)	2	378
11....	89.88	90.05B	89.88	90.05B	90.05 (9.95)	15	381
12....	....	90.10B	90.04A	90.05N	90.05 (9.95)	5	381
15....	90.1[illegible]	90.09	90.06	90.06A	90.06 (9.[illegible])	5	380
16....	90.14	90.25	90.14	90.25	90.23 (9.77)	26	348
17....	90.21	90.21	90.11A	90.13A	90.13 (9.87)	25	494
18....	90.36	90.38B	90.35A	90.35A	90.35 (9.65)	9	336
19....	90.35	90.36B	90.27A	90.29A	90.29 (9.71)	33	334
22....	90.31	90.38B	90.31	90.38B	90.38 (9.62)	2	324
23....	....	....	90.18A	90.18A	90.18 (9.82)	..	314
24....	90.19	90.28B	90.19	90.28B	90.28 (9.72)	1	315
25....	90.12	90.17B	90.12	90.17B	90.17 (9.83)	9	324
26....	90.13	90.16B	90.09A	90.16B	90.17 (9.83)	13	327
29....	90.02	90.02	89.97	89.98B	89.98 (10.02)	10	329
30....	90.12	90.13B	90.10A	90.10A	90.10 (9.90)	5	326

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	90.15	90.17B	90.09A	90.17B	90.17 (9.83)	22	325
2....	....	90.20B	90.13A	90.18B	90.18 (9.82)	....	325
3....	....	90.43B	....	90.43B	90.43 (9.57)	....	325
6....	....	90.49B	....	90.49B	90.49 (9.51)	....	325
7....	90.59	90.65B	90.57A	90.57A	90.57 (9.43)	2	325
8....	90.56	90.57B	90.49A	90.57B	90.57 (9.43)	4	324
9....	....	90.69B	....	90.69B	90.69 (9.31)	....	324
10....	90.74	90.76B	90.74	90.76B	90.75 (9.25)	26	300
13....	90.78	90.80	90.77A	90.79	90.79 (9.21)	62	243
14....	90.80	90.94B	90.80	90.92	90.92 (9.08)	6	244
15....	....	91.11B	....	90.92N	90.92 (9.08)	....	228
16....	90.95	91.04B	90.95	91.04B	91.04 (8.96)	5	233
17....	91.01	91.03	91.01	91.03	91.03 (8.97)	21	234
20....	....	91.35B	....	91.30B	91.30 (8.70)	15	252
21....	....	....	91.24A	91.25A	91.25 (8.75)	....	252
22....	91.24	91.24	91.22	91.22	91.22 (8.78)	3	252
23....	91.12	91.16B	91.12	91.16B	91.16 (8.84)	5	254
24....	....	91.26B	....	91.23B	91.23 (8.77)	....	254
27....	Exchange Closed; Memorial Day						
28....	....	91.35B	....	91.32B	91.32 (8.68)	....	254
29....	91.28	91.28	91.26A	91.28	91.28 (8.72)	3	257
30....	91.31	91.35B	91.31	91.35B	91.35 (8.65)	2	257
31....	91.36	91.42B	91.34A	91.41B	91.41 (8.59)	1	257

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3....	91.59	91.63B	91.59	91.61B	91.61 (8.39)	37	290
4....	91.64	91.64	91.57A	91.64	91.64 (8.36)	7	283
5....	91.90	91.92B	91.87A	91.92B	91.92 (8.08)	10	284
6....	91.87	91.87	91.80A	91.86	91.86 (8.14)	9	284
7....	91.75	91.75	91.53A	91.52A	91.52 (8.48)	10	286
10....	91.46	91.46	91.43	91.43	91.44 (8.56)	3	283
11....	....	91.54B	....	91.54B	91.54 (8.46)	2	283
12....	91.62	91.63B	91.53A	91.53A	91.53 (8.47)	30	307
13....	91.53	91.57B	91.47A	91.50A	91.53 (8.47)	13	307
14....	....	91.86B	....	91.86B	91.86 (8.14)	1	307
17....	91.87	91.87	91.80A	91.80A	91.80 (8.20)	1	306
18....	91.94	91.96	91.92A	91.96	91.96 (8.04)	22	306
19....	91.90	91.90	91.80A	91.80A	91.80 (8.20)	22	283
20....	91.79	91.79	91.67A	91.69A	91.69 (8.31)	1	283
21....	91.49	91.54B	91.47A	91.51B	91.51 (8.49)	4	283
24....	91.45	91.48	91.43A	91.47A	91.47 (8.53)	3	281
25....	....	....	91.36A	91.39A	91.39 (8.61)	....	281
26....	91.41	91.47	91.39A	91.39A	91.39 (8.61)	1	281
27....	91.45	91.54	91.45	91.53A	91.53 (8.47)	8	286
28....	91.64	91.64	91.48A	91.64	91.63 (8.37)	6	287

90-DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.70	91.70	91.58	91.58	91.64 (8.36)	20	288
2....	91.69	91.70B	91.55A	91.69	91.67 (8.33)	5	288
3....	91.67	91.74B	91.65A	91.70	91.70 (8.30)	5	290
4....	Exchange Closed; Independence Day						
5....	91.92	92.08B	91.92	92.08B	92.08 (7.92)	12	290
8....	91.90	91.99	91.88A	91.89A	91.89 (8.11)	4	290
9....	91.83	91.88	91.81	91.83B	91.83 (8.17)	9	291
10....	91.87	91.87	91.78A	91.78A	91.78 (8.22)	1	291
11....	91.60	91.60	91.56A	91.56A	91.56 (8.44)	7	293
12....	91.61	91.63B	91.51A	91.59A	91.59 (8.41)	4	296
15....	91.60	91.68B	91.57A	91.68B	91.68 (8.32)	1	295
16....	....	91.75B	....	91.75B	91.75 (8.25)	....	295
17....	91.75	91.90B	91.70A	91.75	91.75 (8.25)	1	295
18....	91.64	91.65B	91.55A	91.55A	91.55 (8.45)	5	296
19....	91.49	91.55B	91.49	91.55B	91.55 (8.45)	4	297
22....	91.45	91.49	91.38	91.49	91.47 (8.53)	20	298
23....	91.41	91.41	91.39A	91.41	91.41 (8.59)	5	303
24....	91.47	91.47	91.37	91.40	91.40 (8.60)	22	310
25....	91.39	91.47B	91.39	91.47B	91.47 (8.53)	136	406
26....	91.43	91.43	91.32	91.32	91.32 (8.68)	10	406
29....	91.17	91.24	91.16	91.22B@.24	91.23 (8.77)	13	408
30....	91.22	91.29B	91.22	91.23B	91.23 (8.77)	10	414
31....	91.26	91.30B	91.26	91.30B	91.30 (8.70)	1	413

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.32	91.36	91.32	91.36	91.35 (8.65)	15	420
2....	91.29	91.30	91.24A	91.24A	91.24 (8.76)	9	425
5....	91.29	91.29	91.23A	91.26	91.26 (8.74)	23	442
6....	91.32	91.32	91.30A	91.30A	91.30 (8.70)	1	443
7....	91.34	91.41B	91.34	91.41B	91.41 (8.59)	1	443
8....	91.46	91.53	91.46	91.48	91.49 (8.51)	53	453
9....	91.51	91.57	91.50	91.56	91.56 (8.44)	32	450
12....	91.63	91.67	91.57A	91.57A	91.58 (8.42)	10	490
13....	91.54	91.54	91.49A	91.54	91.54 (8.46)	58	496
14....	91.56	91.56	91.52A	91.56	91.56 (8.44)	4	500
15....	91.52	91.62B	91.50A	91.50A	91.50 (8.50)	10	504
16....	91.58	91.60B	91.46A	91.60B	91.59 (8.41)	5	501
19....	91.62	91.68B	91.62	91.68B	91.67 (8.33)	4	500
20....	91.65	91.71B	91.63A	91.71B	91.72 (8.28)	4	503
21....	91.77	91.80	91.75A	91.80	91.80 (8.20)	64	504
22....	91.76	91.85B	91.76	91.76	91.76 (8.24)	2	505
23....	....	....	91.72A	91.73A	91.73 (8.27)	....	505
26....	....	....	91.67A	91.73N	91.68 (8.32)	....	506
27....	....	91.77B	....	91.77B	91.77 (8.23)	....	511
28....	....	91.79B	91.76A	91.76A	91.74 (8.26)	2	510
29....	....	91.80B	....	91.74N	91.79 (8.21)	....	510
30....	91.65	91.65	91.61A	91.61A	91.61 (8.39)	4	514

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	91.65	91.67B	91.60A	91.67B	91.67 (8.33)	3	514
4....	91.82	91.83B	91.78	91.82B	91.82 (8.18)	3	513
5....	91.72	91.72	91.68A	91.72	91.72 (8.28)	1	513
6....	91.58	91.58	91.45A	91.46A	91.46 (8.54)	2	513
9....	91.46	91.48B	91.43A	91.44A	91.44 (8.56)	21	523
10....	....	91.51B	....	91.50B	91.50 (8.50)	....	522
11....	91.50	91.52B	91.45	91.52B	91.51 (8.49)	29	545
12....	....	....	91.49A	91.49A	91.50 (8.50)	....	545
13....	91.57	91.71	91.57	91.71	91.71 (8.29)	16	543
16....	91.71	91.74B	91.71	91.71	91.72 (8.28)	5	539
17....	91.70	91.78B	91.67A	91.67A	91.68 (8.32)	13	550
18....	91.70	91.72B	91.65	91.65	91.65 (8.35)	3	542
19....	91.58	91.60B	91.57	91.60B	91.60 (8.40)	7	544
20....	91.72	91.78	91.68A	91.73B@.78	91.77 (8.23)	8	545
23....	91.91	91.92B	91.88	91.89A	91.39 (8.11)	9	545
24....	91.83	91.92	91.83	91.92	91.92 (8.08)	30	544
25....	91.89	91.91B	91.88	91.91B	91.94 (8.06)	22	545
26....	91.91	91.96B	91.87A	91.90A@.88	91.89 (8.11)	10	544
27....	....	....	91.78A	91.89N	91.79 (8.21)	1	545
30....	91.77	91.84B	91.75A	91.84B	91.84 (8.16)	17	554

90-DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.83	91.91B	91.83	91.90	91.90 (8.10)	13	558
2....	91.90	91.94B	91.85A	91.85A	91.85 (8.15)	14	552
3....	91.87	91.87	91.82A	91.87	91.86 (8.14)	11	550
4....	91.87	91.92B	91.81A	91.83A	91.83 (8.17)	6	549
7....	....	....	91.73A	91.74A	91.74 (8.26)	....	547
8....	91.72	91.74B	91.72	91.74B	91.74 (8.26)	2	548
9....	91.73	91.76B	91.72A	91.72A	91.72 (8.28)	8	548
10....	91.72	91.72	91.70A	91.72	91.71 (8.29)	5	548
11....	91.76	91.77B	91.73A	91.73A	91.73 (8.27)	39	592
14....	91.75	91.78	91.75	91.75A	91.75 (8.25)	8	595
15....	91.77	91.78	91.75	91.75B	91.78 (8.22)	17	604
16....	91.79	91.85B	91.79	91.85B	91.85 (8.15)	5	604
17....	91.87	91.91B	91.82A	91.91B	91.91 (8.09)	31	603
18....	91.96	91.96	91.92A	91.95B	91.94 (8.06)	83	677
21....	91.93	91.96B	91.93	91.96B	91.96 (8.04)	99	739
22....	91.97	92.00	91.96A	91.97A	91.97 (8.03)	31	762
23....	91.96	92.00B	91.92A	91.95	91.95 (8.05)	7	768
24....	91.89	91.92B	91.89	91.89	91.91 (8.09)	12	769
25....	91.92	91.98B	91.92	91.98B	91.98 (8.02)	15	782
28....	91.97	91.98B	91.97	91.97	91.97 (8.03)	5	777
29....	92.04	92.06	92.03A	92.06	92.06 (7.94)	27	793
30....	92.17	92.22B	92.12A	92.18	92.13 (7.87)	31	808
31....	92.13	92.17B	92.13	92.13	92.16 (7.84)	1	807

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	92.20	92.22	92.13A	92.22	92.19 (7.81)	39	813
4....	92.18	92.20B	92.16A	92.19	92.20 (7.80)	12	818
5....	92.21	92.22	92.18A	92.22	92.21 (7.79)	92	893
6....	92.26	92.26	92.21A	92.22	92.22 (7.78)	62	927
7....	92.28	92.31	92.23A	92.24	92.23 (7.77)	48	942
8....	92.26	92.37	92.26	92.37	92.37 (7.63)	43	952
11....	92.37	92.39B	92.35A	92.39B	92.39 (7.61)	28	961
12....	92.40	92.48	92.40	92.48	92.48 (7.52)	72	942
13....	92.48	92.50	92.36A	92.36A	92.36 (7.64)	204	1008
14....	92.34	92.34	92.30	92.30	92.29 (7.71)	143	1071
15....	92.15	92.27B	92.13	92.27B	92.27 (7.73)	56	1072
18....	92.43	92.48	92.41	92.48	92.48 (7.52)	33	1063
19....	92.54	92.57B	92.47	92.48	92.48 (7.52)	51	1078
20....	92.42	92.50B	92.40	92.40	92.41 (7.59)	5	1075
21....	92.48	92.52B	92.46A	92.51	92.47 (7.53)	8	1081
22....	92.45	92.50B	92.45	92.48	92.48 (7.52)	9	1083
25....	92.45	92.48B	92.42	92.47	92.47 (7.53)	18	1078
26....	92.46	92.50	92.48	92.48A	92.48 (7.52)	22	1078
27....	92.50	92.52B	92.50	92.51	92.52 (7.48)	8	1075
28....	Exchange Closed; Thanksgiving Day						
29....	92.57	92.63	92.55	92.63@.62	92.63 (7.37)	75	1090

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	92.55	92.61	92.51A	92.51A	92.51 (7.49)	65	1091
3....	92.49	92.52	92.48A	92.52	92.51 (7.48)	326	1281
4....	92.52	92.58	92.52	92.55B	92.55 (7.45)	123	1341
5....	92.54	92.55	92.53	92.54	92.53 (7.47)	222	1500
6....	92.48	92.54B	92.48	92.50	92.50 (7.50)	91	1500
9....	92.59	92.65	92.59	92.65	92.65 (7.35)	68	1469
10....	92.73	92.78	92.69A	92.75	92.74 (7.26)	138	1470
11....	92.79	92.95	92.75A	92.89A	92.89 (7.11)	95	1478
12....	92.89	92.93	92.81	92.86B	92.87 (7.13)	35	1488
13....	92.89	92.94B	92.89	92@.89	92.90 (7.10)	138	1494
16....	92.93	92.96	92.90	92.93A@.92	92.92 (7.08)	145	1483
17....	92.96	93.02	92.96	93.00	93.00 (7.00)	249	1488
18....	92.99	92.99	92.91	92.94	92.94 (7.06)	113	1506
19....	92.89	93.03	92.89	93.01	93.01 (6.99)	173	1569
20....	92.97	93.06	92.93A	93.01A	93.01 (6.99)	87	1573
23....	92.94	92.96B	92.94	92.94	92.95 (7.05)	3	1573
24....	92.96	92.97B	92.95	92.96B	92.95 (7.05)	3	1575
25....	Exchange Closed; Christmas						
26....	92.91	93.02	92.91	93.02	93.02 (6.98)	19	1573
27....	93.02	93.06	93.02	93.05	93.04 (6.96)	19	1582
30....	93.04	93.04	92.94A	92.96	92.96 (7.04)	44	1583
31....	92.99	93.00	92.95A	92.98	92.97 (7.03)	14	1582

90-DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	....	....	89.29N	89.29 (10.71)	....	10
3....	....	....	....	89.29N	89.27 (10.73)	....	10
4....	....	89.29B	....	89.28B	89.28 (10.72)	....	10
7....	....	89.49B	....	89.49B	89.49 (10.51)	....	10
8....	....	89.50B	....	89.49N	89.49 (10.51)	....	10
9....	....	89.61B	....	89.61B	89.61 (10.39)	....	10
10....	....	....	89.56A	89.56A	89.56 (10.44)	....	10
11....	....	....	89.41A	89.41A	89.40 (10.60)	....	10
14....	....	89.42B	89.38A	89.42B	89.42 (10.58)	....	10
15....	....	89.52B	....	89.49B	89.49 (10.51)	....	10
16....	....	....	89.47A	89.47A	89.47 (10.53)	....	10
17....	....	....	89.44A	89.44A	89.44 (10.56)	....	10
18....	....	89.48B	....	89.48B	89.48 (10.52)	....	10
21....	....	....	89.46A	89.46A	89.46 (10.54)	....	10
22....	....	89.54B	....	89.54B	89.54 (10.46)	....	10
23....	....	89.62B	....	89.58B	89.58 (10.42)	....	10
24....	....	89.67B	....	89.67B	89.75 (10.25)	....	10
25....	....	....	89.73A	89.73A	89.73 (10.27)	....	10
28....	....	....	89.63A	89.63A	89.63 (10.37)	....	10
29....	....	89.66B	89.60A	89.66B	89.66 (10.34)	....	10
30....	....	89.78B	....	89.73B	89.73 (10.27)	....	10
31....	....	....	89.58A	89.58A	89.58 (10.42)	....	10

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	....	89.38A	89.38A	89.38 (10.62)	....	10
4....	....	....	89.32A	89.35A	89.35 (10.65)	....	10
5....	89.39	89.39	89.39	89.39	89.39 (10.61)	....	10
6....	....	89.40B	89.32A	89.32A	89.32 (10.68)	5	15
7....	89.39	89.40B	89.29A	89.29A	89.29 (10.71)	40	55
8....	....	....	89.19A	89.29N	89.27 (10.73)	10	53
11....	....	89.32B	89.26A	89.26A	89.26 (10.74)	....	53
12....	89.19	89.19	89.19	89.19	89.19 (10.81)	10	63
13....	....	89.27B	....	89.25B	89.25 (10.75)	....	63
14....	....	89.42B	....	89.42B	89.42 (10.58)	....	63
15....	....	89.43B	....	89.43B	89.43 (10.57)	....	63
18....	Exchange Closed; President's Day						
19....	89.42	89.47B	89.41A	89.45B	89.45 (10.55)	10	63
20....	....	....	89.40A	89.44A	89.44 (10.56)	....	63
21....	....	89.47B	89.42A	89.47B	89.47 (10.53)	....	63
22....	....	....	89.35A	89.38A	89.38 (10.62)	....	63
25....	89.37	89.41B	89.37	89.41B	89.41 (10.59)	18	65
26....	....	89.44B	....	89.42B	89.42 (10.58)	....	65
27....	89.36	89.36	89.27A	89.27A	89.27 (10.73)	1	65
28....	....	....	89.14A	89.14A	89.14 (10.86)	....	65

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	....	89.04A	89.06A	89.06 (10.94)	....	65
4....	89.14	89.14	89.08A	89.08A	89.08 (10.92)	10	65
5....	89.12	89.17B	89.12	89.17B	89.17 (10.83)	2	66
6....	89.18	89.18	89.09	89.17B	89.16 (10.84)	4	69
7....	89.06	89.09B	88.96A	88.96A	88.96 (11.04)	7	76
8....	....	89.25B	....	89.25B	89.25 (10.75)	....	76
11....	89.31	89.36B	89.30	89.36B	89.36 (10.64)	11	87
12....	....	....	89.29A	89.36N	89.32 (10.68)	....	87
13....	....	....	89.15A	89.15A	89.15 (10.85)	....	87
14....	89.06	89.10B	89.03A	89.10B	89.09 (10.91)	3	85
15....	89.16	89.24B	89.16	89.24B	89.24 (10.76)	10	85
18....	....	89.27B	89.11A	89.11A	89.11 (10.89)	....	85
19....	89.06	89.16B	89.06	89.16B	89.16 (10.84)	....	85
20....	89.24	89.34B	89.22A	89.34B	89.34 (10.66)	17	101
21....	....	89.45B	....	89.43B	89.43 (10.57)	....	101
22....	89.36	89.36	89.34A	89.34A	89.34 (10.66)	1	102
25....	89.33	89.41B	89.28A	89.41B	89.42 (10.58)	1	103
26....	....	89.48B	89.40A	89.48B	89.48 (10.52)	....	103
27....	....	89.56B	89.42A	89.56B	89.56 (10.44)	....	103
28....	....	89.61B	89.49A	89.61B	89.61 (10.39)	....	103
29....	....	89.68B	....	89.67B	89.67 (10.33)	....	103

90-DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	....	89.63A	89.63A	89.63 (10.37)	....	103
2....	....	....	89.53A	89.61A	89.61 (10.39)	....	103
3....	89.59	89.59	89.58A	89.59	89.60 (10.40)	3	106
4....	....	....	89.48A	89.51A	89.51 (10.49)	1	107
5....	Exchange Closed; Good Friday						
8....	....	89.56B	89.47A	89.51N	89.51 (10.49)	....	106
9....	....	89.56B	89.49A	89.56B	89.56 (10.44)	....	106
10....	89.62	89.67B	89.57A	89.57A	89.57 (10.43)	10	106
11....	....	89.78B	....	89.78B	89.81 (10.19)	....	106
12....	....	89.86B	....	89.81N	89.81 (10.19)	....	106
15....	....	89.83B	....	89.83B	89.83 (10.17)	....	106
16....	....	90.03B	....	90.03B	90.01 (9.99)	....	106
17....	....	....	89.89A	89.91A	89.91 (10.09)	....	106
18....	90.18	90.19B	90.15A	90.15A	90.15 (9.85)	20	92
19....	90.13	90.18B	90.05A	90.06A	90.06 (9.94)	56	126
22....	....	90.11B	....	90.11B	90.11 (9.89)	....	126
23....	....	....	89.95A	89.95A	89.95 (10.05)	....	126
24....	....	90.05B	....	90.05B	90.05 (9.95)	....	126
25....	89.87	89.95B	89.87	89.95B	89.94 (10.06)	7	127
26....	....	....	89.88A	89.94N	89.94 (10.06)	....	107
29....	....	....	89.75A	89.75A	89.75 (10.25)	....	107
30....	....	89.89B	....	89.87B	89.87 (10.13)	....	107

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	89.94B	....	89.93B	89.93 (10.07)	....	105
2....	89.98@.99	89.99	89.90A	89.99	89.94 (10.06)	2	107
3....	90.08	90.20B	90.08	90.20B	90.20 (9.80)	3	108
6....	90.25	90.26B	90.24A	90.26B	90.26 (9.74)	1	109
7....	....	90.44B	....	90.36B	90.36 (9.64)	....	109
8....	90.33	90.37B	90.28A	90.37B	90.37 (9.63)	6	115
9....	....	90.50B	....	90.50B	90.50 (9.50)	....	115
10....	....	90.56B	....	90.56B	90.56 (9.44)	....	109
13....	....	90.60B	....	90.60B	90.60 (9.40)	....	109
14....	90.77	90.77	90.75A	90.75A	90.75 (9.25)	4	109
15....	90.80	90.93B	90.75A	90.76A	90.75 (9.25)	107	119
16....	90.85	90.85	90.80A	90.85	90.85 (9.15)	8	115
17....	....	....	90.82A	90.84A	90.84 (9.16)	4	119
20....	91.00	91.20B	91.00	91.13B	91.13 (8.87)	3	122
21....	....	....	91.06A	91.07A	91.07 (8.93)	....	118
22....	91.02	91.06B	91.02	91.03B	91.03 (8.97)	2	120
23....	90.93	90.94B	90.93	90.94B	90.94 (9.06)	2	122
24....	....	91.04B	....	91.04B	91.04 (8.96)	....	122
27....	Exchange Closed; Memorial Day						
28....	91.15	91.15	91.12A	91.12A	91.12 (8.88)	4	122
29....	91.02	91.07B	91.02	91.07B	91.07 (8.93)	9	130
30....	....	91.13B	....	91.13B	91.13 (8.87)	....	130
31....	91.12	91.21B	91.12	91.19B	91.19 (8.81)	1	131

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3....	91.39	91.41B	91.39	91.39	91.39 (8.61)	30	103
4....	....	91.41B	91.36A	91.41B	91.41 (8.59)	....	103
5....	....	91.69B	....	91.69B	91.69 (8.31)	....	106
6....	91.65	91.65	91.57A	91.63A	91.63 (8.37)	5	105
7....	91.47	91.47	91.31A	91.31A	91.31 (8.69)	12	110
10....	....	....	91.21A	91.21A	91.23 (8.77)	....	110
11....	....	91.32B	....	91.32B	91.32 (8.68)	....	110
12....	....	91.38B	91.31A	91.31A	91.31 (8.69)	....	110
13....	91.29	91.31B	91.25A	91.25A	91.29 (8.71)	....	110
14....	....	91.62B	....	91.62B	91.62 (8.38)	3	113
17....	91.59	91.59	91.55A	91.55A	91.56 (8.44)	25	138
18....	91.70	91.72B	91.68A	91.72B	91.72 (8.28)	26	143
19....	....	....	91.56A	91.56A	91.56 (8.44)	....	143
20....	91.49	91.50B	91.42	91.45B	91.45 (8.55)	2	143
21....	....	....	91.20A	91.30A	91.30 (8.70)	2	143
24....	91.29	91.29	91.18	91.25B	91.25 (8.75)	6	141
25....	....	....	91.11A	91.17A	91.17 (8.83)	....	141
26....	....	91.22B	91.15A	91.15A	91.16 (8.84)	....	141
27....	....	91.31B	....	91.16N	91.29 (8.71)	....	141
28....	91.40	91.41B	91.24A	91.41B	91.39 (8.61)	3	141

90-DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	91.47B	....	91.40B	91.40 (8.60)	....	141
2....	....	91.44B	91.31A	91.44B	91.44 (8.56)	....	136
3....	....	91.51B	91.41A	91.47B	91.47 (8.53)	....	136
4....	Exchange Closed; Independence Day						
5....	91.78	91.78	91.75A	91.75A	91.85 (8.15)	5	137
8....	91.62	91.64B	91.62	91.62	91.64 (8.36)	3	140
9....	....	....	91.56A	91.58A	91.58 (8.42)	....	140
10....	....	91.60B	91.53A	91.53A	91.53 (8.47)	....	140
11....	91.38	91.38	91.31A	91.31A	91.31 (8.69)	10	140
12....	....	91.34B	91.26A	91.34B	91.34 (8.66)	....	140
15....	....	91.43B	91.33A	91.43B	91.43 (8.57)	....	140
16....	....	91.49B	....	91.49B	91.49 (8.51)	....	140
17....	....	....	91.43A	91.49N	91.49 (8.51)	....	140
18....	91.38	91.38	91.28A	91.28A	91.28 (8.72)	3	143
19....	91.22	91.28B	91.22	91.28B	91.28 (8.72)	4	147
22....	91.22	91.22	91.10	91.19B	91.19 (8.81)	20	147
23....	91.13	91.13	91.09A	91.13	91.13 (8.87)	10	152
24....	91.15	91.16B	91.09	91.12B	91.12 (8.88)	23	163
25....	91.11	91.20B	91.11	91.20B	91.20 (8.80)	33	187
26....	91.18	91.18	91.05A	91.05A	91.05 (8.95)	4	186
29....	90.86	90.93B	90.86	90.93B	90.93 (9.07)	11	193
30....	90.97	90.96B	90.92A	90.94A	90.94 (9.06)	3	192
31....	90.99	91.02B	90.99	91.02B	91.02 (8.98)	5	197

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.04	91.10	91.04	91.09	91.07 (8.93)	16	206
2....	91.06	91.06	90.97A	91.02	90.97 (9.03)	8	211
5....	90.98	91.00	90.97A	91.00	90.99 (9.01)	18	207
6....	91.00	91.06B	91.00	91.00	91.04 (8.96)	2	209
7....	....	91.14B	....	91.14B	91.15 (8.85)	1	209
8....	91.27	91.27	91.22A	91.22A	91.23 (8.77)	9	214
9....	91.22	91.29	91.22	91.29	91.28 (8.72)	16	214
12....	91.35	91.36B	91.30A	91.30A	91.30 (8.70)	2	216
13....	....	....	91.21A	91.30N	91.25 (8.75)	....	215
14....	91.25	91.26B	91.23A	91.26B	91.26 (8.74)	....	215
15....	91.23	91.29B	91.20A	91.20A	91.20 (8.80)	13	215
16....	91.20	91.32B	91.16A	91.32B	91.31 (8.69)	4	219
19....	91.32	91.39B	91.32	91.39B	91.39 (8.61)	18	221
20....	91.36	91.44B	91.32A	91.44B	91.45 (8.55)	5	225
21....	91.50	91.52B	91.48A	91.52B	91.52 (8.48)	35	250
22....	91.55	91.55	91.47A	91.47A	91.47 (8.53)	26	243
23....	....	....	91.42A	91.44A	91.44 (8.56)	....	243
26....	91.36	91.38B	91.35	91.38B	91.39 (8.61)	20	254
27....	....	91.47B	....	91.47B	91.48 (8.52)	....	254
28....	91.52	91.52	91.47A	91.47A	91.46 (8.54)	3	254
29....	....	91.52B	....	91.46N	91.50 (8.50)	....	254
30....	91.43	91.43	91.32A	91.32A	91.32 (8.68)	4	254

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	91.37	91.38B	91.35	91.38B	91.38 (8.62)	22	276
4....	91.52	91.55B	91.52	91.54B	91.54 (8.46)	3	278
5....	91.40	91.44B	91.39A	91.43	91.43 (8.57)	3	280
6....	91.17	91.18B	91.17	91.17	91.17 (8.83)	1	281
9....	91.18	91.20B	91.13A	91.14B@.15	91.15 (8.85)	35	306
10....	....	91.22B	....	91.22B	91.21 (8.79)	....	305
11....	91.20	91.22B	91.17A	91.22B	91.22 (8.78)	2	307
12....	91.22	91.22	91.21A	91.22	91.22 (8.78)	2	308
13....	....	91.43B	....	91.43B	91.43 (8.57)	....	308
16....	....	91.46B	....	91.43N	91.45 (8.55)	....	308
17....	91.40	91.49B	91.39A	91.39A	91.40 (8.60)	1	319
18....	....	91.45B	91.37A	91.38A	91.37 (8.63)	....	309
19....	....	....	91.27A	91.31A	91.31 (8.69)	....	309
20....	91.40	91.50	91.40	91.45B@.50	91.49 (8.51)	4	311
23....	91.62	91.63B	91.58A	91.58B@.60	91.60 (8.40)	7	318
24....	91.58	91.60	91.54A	91.60	91.60 (8.40)	2	318
25....	91.58	91.60B	91.55	91.60B	91.62 (8.38)	10	311
26....	91.62	91.64B	91.56A	91.57A	91.57 (8.43)	3	309
27....	91.47	91.47	91.46A	91.47	91.47 (8.53)	1	310
30....	91.47	91.53	91.44A	91.53	91.53 (8.47)	15	317

90-DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.54	91.61B	91.54	91.59B	91.59 (8.41)	1	317
2....	91.60	91.63B	91.55A	91.55A	91.55 (8.45)	9	322
3....	91.57	91.57	91.52A	91.57B	91.56 (8.44)	9	323
4....	91.59	91.61B	91.52A	91.53A	91.53 (8.47)	9	326
7....	91.46	91.46	91.43A	91.44A	91.44 (8.56)	1	327
8....	....	....	91.42A	91.44N	91.44 (8.56)	....	323
9....	91.43	91.45B	91.42A	91.42A	91.42 (8.58)	10	332
10....	91.43	91.43	91.40A	91.43	91.41 (8.59)	2	332
11....	91.45	91.46	91.43A	91.43A	91.43 (8.57)	10	332
14....	91.45	91.46	91.45	91.45A	91.45 (8.55)	5	336
15....	91.46	91.50	91.45A	91.50	91.47 (8.53)	4	338
16....	91.53	91.54B	91.50A	91.54B	91.54 (8.46)	20	324
17....	....	91.61B	91.52A	91.61B	91.61 (8.39)	....	324
18....	91.62	91.66	91.62	91.66	91.64 (8.36)	24	330
21....	91.66	91.66	91.66	91.66	91.66 (8.34)	2	327
22....	91.67	91.69B	91.67	91.67A	91.67 (8.33)	11	329
23....	91.63	91.69B	91.62A	91.64A	91.64 (8.36)	2	329
24....	91.61	91.61	91.58A	91.60A	91.60 (8.40)	12	319
25....	....	91.68B	....	91.68B	91.68 (8.32)	....	309
28....	91.69	91.69	91.66A	91.67A	91.67 (8.33)	1	310
29....	91.73	91.73	91.71	91.73B	91.73 (8.27)	2	310
30....	91.79	91.85B	91.78A	91.78A	91.78 (8.22)	15	321
31....	91.80	91.85B	91.79	91.84B	91.84 (8.16)	3	322

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.91	91.91	91.81A	91.87B	91.86 (8.14)	8	323
4....	91.88	91.89	91.84A	91.89	91.88 (8.12)	21	328
5....	91.91	91.93B	91.86A	91.90B	91.90 (8.10)	15	334
6....	91.92	91.92	91.89	91.90	91.91 (8.09)	19	334
7....	92.00	92.01B	91.92A	91.92A	91.92 (8.08)	19	333
8....	91.96	92.06B	91.95	92.06B	92.06 (7.94)	9	334
11....	92.08	92.09B	92.04A	92.09B	92.09 (7.91)	3	337
12....	92.18	92.21B	92.17A	92.20	92.20 (7.80)	21	339
13....	92.14	92.21B	92.06	92.06	92.06 (7.94)	31	331
14....	92.01	92.02	92.00A	92.00A	91.99 (8.01)	14	335
15....	91.85	91.97B	91.84A	91.97B	91.97 (8.03)	24	342
18....	92.18	92.19B	92.13	92.19B	92.19 (7.81)	42	357
19....	92.23	92.29B	92.18A	92.18A	92.18 (7.82)	24	358
20....	92.12	92.12	92.10	92.10	92.10 (7.90)	18	360
21....	92.19	92.21	92.14	92.15B	92.15 (7.85)	18	367
22....	92.14	92.19B	92.14	92.19B	92.19 (7.81)	6	366
25....	92.17	92.18	92.15A	92.18	92.18 (7.82)	4	368
26....	92.20	92.20	92.19A	92.19A	92.19 (7.81)	7	362
27....	92.19	92.23B	92.19	92.22	92.23 (7.77)	24	367
28....	Exchange Closed; Thanksgiving Day						
29....	92.30	92.35	92.30	92.35	92.35 (7.65)	40	387

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	92.30	92.34	92.23	92.23	92.23 (7.77)	84	405
3....	92.23	92.24B	92.20A	92.23	92.23 (7.77)	30	413
4....	92.27	92.28B	92.24	92.26	92.26 (7.74)	12	417
5....	92.28	92.28	92.25A	92.28	92.26 (7.74)	4	418
6....	92.25	92.27	92.21A	92.22@.21A	92.22 (7.78)	34	413
9....	92.29	92.35	92.29	92.35	92.35 (7.65)	37	409
10....	92.45	92.45	92.42A	92.45	92.44 (7.56)	14	392
11....	92.50	92.65	92.46A	92.61	92.59 (7.41)	35	374
12....	92.63	92.66	92.53	92.58	92.58 (7.42)	24	368
13....	92.60	92.67B	92.59	92.59A	92.60 (7.40)	98	370
16....	92.64	92.67	92.60	92.63	92.63 (7.37)	35	380
17....	92.67	92.74	92.66	92.72B	92.72 (7.28)	55	409
18....	92.66	92.69B	92.63	92.66	92.66 (7.34)	42	426
19....	92.64	92.75	92.62A	92.74	92.73 (7.27)	12	423
20....	92.71	92.77B	92.65A	92.73A	92.73 (7.27)	18	433
23....	92.71	92.71	92.64	92.67B	92.67 (7.33)	10	436
24....	92.69	92.69	92.68A	92.69	92.68 (7.32)	7	433
25....	Exchange Closed; Christmas						
26....	92.73	92.75B	92.73	92.74	92.74 (7.26)	11	442
27....	92.75	92.78	92.75	92.78	92.78 (7.22)	10	435
30....	92.79	92.79	92.71A	92.72	92.70 (7.30)	12	438
31....	92.73	92.74B	92.71A	92.73	92.73 (7.27)	3	433
15....	89.02	89.08B	89.02	89.08B	89.10 (10.90)	13	13

90-DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
18....	....	89.13B	89.02A	89.02A	88.99 (11.01)	....	13
19....	....	89.02B	....	89.02B	89.02 (10.98)	....	13
20....	....	89.18B	....	89.18B	89.18 (10.82)	....	13
21....	....	89.28B	....	89.28B	89.28 (10.72)	....	13
22....	89.21	89.21	89.21	89.21	89.21 (10.79)	....	13
25....	....	89.28B	89.16A	89.28B	89.28 (10.72)	1	14
26....	....	89.34B	....	89.34B	89.34 (10.66)	....	14
27....	....	89.40B	89.28A	89.40B	89.40 (10.60)	....	14
28....	....	89.45B	89.38A	89.45B	89.45 (10.55)	....	14
29....	....	89.52B	....	89.52B	89.52 (10.48)	....	14

IN APRIL

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	....	89.48A	89.48A	89.48 (10.52)	....	14
2....	....	....	89.46A	89.46A	89.46 (10.54)	....	14
3....	....	....	....	89.46N	89.46 (10.54)	....	14
4....	....	....	89.33A	89.34A	89.34 (10.66)	....	14
5....	Exchange Closed; Good Friday						
8....	....	89.37B	89.31A	89.32A	89.32 (10.68)	....	14
9....	....	89.36B	....	89.36B	89.36 (10.64)	....	14
10....	....	89.50B	....	89.37B	89.37 (10.63)	....	14
11....	....	89.55B	....	89.55B	89.59 (10.41)	....	14
12....	89.58	89.65B	89.58	89.58	89.58 (10.42)	6	20
15....	....	89.60B	....	89.60B	89.60 (10.40)	....	20
16....	....	89.80B	....	89.80B	89.79 (10.21)	....	20
17....	....	....	89.67A	89.70A	89.70 (10.30)	....	40
18....	....	89.95B	....	89.95B	89.95 (10.05)	....	20
19....	....	....	89.87A	89.87A	89.87 (10.13)	....	20
22....	....	89.88B	....	89.88B	89.92 (10.08)	....	20
23....	....	....	89.75A	89.75A	89.75 (10.25)	....	20
24....	....	89.84B	....	89.84B	89.84 (10.16)	....	20
25....	89.66	89.74B	89.66	89.74B	89.74 (10.26)	2	22
26....	....	....	89.69A	89.69A	89.74 (10.26)	....	22
29....	....	....	89.55A	89.55A	89.55 (10.45)	....	22
30....	....	89.67B	....	89.67B	89.67 (10.33)	....	22

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	89.72B	....	89.72B	89.72 (10.28)	....	22
2....	....	89.75B	89.71A	89.73B	89.73 (10.27)	....	22
3....	....	89.97B	....	89.97B	89.99 (10.01)	....	22
6....	....	90.05B	....	90.04B	90.04 (9.96)	....	22
7....	....	90.25B	....	90.17B	90.17 (9.83)	....	22
8....	90.15	90.18B	90.10A	90.18B	90.18 (9.82)	....	22
9....	....	90.32B	....	90.32B	90.32 (9.68)	6	25
10....	....	90.38B	....	90.38B	90.38 (9.62)	....	28
13....	....	90.42B	....	90.42B	90.42 (9.58)	....	28
14....	....	90.58B	....	90.58B	90.58 (9.42)	....	28
15....	....	90.76B	....	90.58N	90.58 (9.42)	....	28
16....	....	90.65B	....	90.65B	90.66 (9.34)	....	28
17....	....	90.67B	....	90.67B	90.67 (9.33)	....	28
20....	....	91.00B	....	90.97B	90.97 (9.03)	....	28
21....	....	....	90.91A	90.91A	90.91 (9.09)	....	28
22....	90.85	90.85	90.85	90.85	90.85 (9.15)	2	30
23....	90.72	90.73B	90.72	90.73B	90.73 (9.27)	8	38
24....	....	90.85B	....	90.85B	90.85 (9.15)	....	38
27....	Exchange Closed; Memorial Day						
28....	90.97	90.97	90.94A	90.94A	90.94 (9.06)	4	34
29....	90.86	90.89B	90.85A	90.89B	90.89 (9.11)	....	34
30....	....	90.93B	....	90.93B	90.93 (9.07)	1	34
31....	....	91.00B	....	91.00B	91.00 (9.00)	....	34

90-DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3....	....	91.20B	....	91.17B	91.17 (8.83)	....	34
4....	....	91.20B	91.16A	91.20B	91.20 (8.80)	....	34
5....	....	91.49B	....	91.49B	91.49 (8.51)	....	34
6....	91.39	91.44B	91.38A	91.42B	91.42 (8.58)	....	34
7....	91.18	91.18	91.11A	91.11A	91.11 (8.89)	....	34
10....	....	....	91.02A	91.02A	91.03 (8.97)	5	34
11....	....	91.12B	....	91.12B	91.12 (8.88)	....	33
12....	....	91.13B	91.09A	91.11A	91.11 (8.89)	....	33
13....	....	....	91.03A	91.03A	91.09 (8.91)	....	33
14....	....	91.40B	....	91.40B	91.40 (8.60)	....	33
17....	....	....	91.34A	91.34A	91.34 (8.66)	....	33
18....	....	91.49B	....	91.49B	91.49 (8.51)	....	33
19....	....	....	91.34A	91.34A	91.34 (8.66)	....	33
20....	91.27	91.29B	91.23A	91.23A	91.23 (8.77)	2	35
21....	....	....	91.05A	91.13A	91.13 (8.87)	....	35
24....	....	....	91.01A	91.05A	91.05 (8.95)	....	34
25....	....	....	90.95A	91.05N	90.96 (9.04)	....	34
26....	....	91.01B	....	90.96N	90.94 (9.06)	....	34
27....	....	91.08B	....	90.94N	91.07 (8.93)	....	34
28....	....	91.21B	....	91.21B	91.17 (8.83)	....	34

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	91.24B	....	91.17N	91.19 (8.81)	....	34
2....	91.21	91.24B	91.12A	91.24B	91.24 (8.76)	1	36
3....	....	91.31B	91.22A	91.27B	91.27 (8.73)	....	36
4....	Exchange Closed; Independence Day						
5....	....	91.55B	....	91.55B	91.65 (8.35)	....	36
8....	....	....	91.40A	91.43A	91.42 (8.58)	....	36
9....	....	....	91.36A	91.36A	91.36 (8.64)	....	36
10....	....	91.38B	91.31A	91.31A	91.31 (8.69)	....	36
11....	....	....	91.09A	91.09A	91.09 (8.91)	....	36
12....	....	91.12B	....	91.12B	91.10 (8.90)	....	36
15....	....	91.19B	....	91.10B	91.19 (8.81)	....	36
16....	....	91.25B	....	91.25B	91.25 (8.75)	....	36
17....	....	....	91.20A	91.25N	91.25 (8.75)	....	33
18....	91.15	91.15	91.05A	91.05A	91.05 (8.95)	1	34
19....	....	....	91.02A	91.05N	91.05 (8.95)	....	34
22....	....	....	90.90A	90.95A	90.95 (9.05)	....	33
23....	....	....	90.88A	90.88A	90.88 (9.12)	....	33
24....	....	90.92B	90.87A	90.87A	90.87 (9.13)	....	33
25....	90.85	90.95B	90.85	90.95B	90.95 (9.05)	20	53
26....	....	....	90.80A	90.80A	90.80 (9.20)	....	53
29....	90.64	90.66B	90.64	90.66B	90.66 (9.34)	2	55
30....	....	90.70B	....	90.66N	90.67 (9.33)	....	55
31....	....	90.74B	....	90.74B	90.74 (9.26)	....	55

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	90.80B	....	90.80B	90.80 (9.20)	....	55
2....	....	....	90.71A	90.71A	90.71 (9.29)	....	55
5....	....	90.74B	....	90.71N	90.73 (9.27)	....	55
6....	90.80	90.80	90.79A	90.79A	90.79 (9.21)	....	55
7....	....	90.89B	....	90.89B	90.90 (9.10)	....	55
8....	....	91.00B	....	90.90N	90.98 (9.02)	....	55
9....	....	91.05B	....	91.03B	91.03 (8.97)	....	55
12....	....	91.11B	....	91.06B	91.05 (8.95)	....	55
13....	....	....	90.98A	90.98A	90.99 (9.01)	....	55
14....	....	....	....	90.99N	90.99 (9.01)	....	55
15....	90.91	91.02B	90.91	90.93B	90.93 (9.07)	2	57
16....	....	91.05B	....	91.05B	91.04 (8.96)	....	57
19....	....	91.12B	....	91.12B	91.12 (8.88)	....	57
20....	....	91.16B	91.10A	91.16B	91.18 (8.82)	....	57
21....	....	91.25B	....	91.25B	91.25 (8.75)	....	57
22....	....	....	91.20A	91.20A	91.20 (8.80)	....	57
23....	....	....	91.16A	91.18A	91.18 (8.82)	....	57
26....	....	....	91.12A	91.18N	91.13 (8.87)	....	57
27....	....	91.21B	....	91.21B	91.22 (8.78)	....	57
28....	....	91.24B	91.21A	91.21A	91.20 (8.80)	....	57
29....	....	91.26B	....	91.20N	91.23 (8.77)	....	57
30....	....	....	91.06A	91.06A	91.06 (8.94)	....	57

90-DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	91.11	91.12B	91.10	91.12B	91.12 (8.88)	3	60
4....	....	91.28B	....	91.28B	91.28 (8.72)	....	60
5....	....	....	91.13A	91.17A	91.17 (8.83)	....	60
6....	....	....	90.91A	90.91A	90.91 (9.09)	....	60
9....	....	90.93B	90.88A	9C.88A	90.88 (9.12)	....	60
10....	....	90.95B	....	90.95B	90.94 (9.06)	....	60
11....	....	....	90.92A	90.94N	90.95 (9.05)	....	60
12....	....	....	90.94A	90.94A	90.95 (9.05)	....	60
13....	....	91.16B	....	91.16B	91.16 (8.84)	....	60
16....	....	91.21B	....	91.16N	91.19 (8.81)	....	60
17....	91.14	91.23B	91.14	91.14	91.14 (8.86)	1	61
18....	....	....	91.11A	91.14N	91.11 (8.89)	....	61
19....	....	....	91.00A	91.11N	91.05 (8.95)	....	61
20....	....	91.16B	....	91.18B	91.23 (8.77)	....	61
23....	....	91.36B	....	91.23N	91.32 (8.68)	....	61
24....	....	....	91.28A	91.32N	91.32 (8.68)	....	61
25....	....	....	91.30A	91.32N	91.34 (8.66)	....	61
26....	....	....	91.29A	91.29A	91.29 (8.71)	....	61
27....	....	....	91.19A	91.19A	91.19 (8.81)	....	61
30....	....	91.26B	....	91.19N	91.25 (8.75)	....	51

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.25	91.32B	91.25	91.32B	91.32 (8.68)	....	61
2....	....	91.35B	91.29A	91.29A	91.29 (8.71)	....	61
3....	....	91.31B	91.28A	91.31B	91.30 (8.70)	1	61
4....	....	91.35B	91.26A	91.30N	91.27 (8.73)	....	62
7....	91.21	91.21	91.18A	91.18A	91.18 (8.82)	1	62
8....	....	....	91.16A	91.18N	91.18 (8.82)	....	62
9....	....	....	91.16A	91.16A	91.16 (8.84)	....	62
10....	....	....	91.15A	91.16N	91.15 (8.85)	....	62
11....	....	91.19B	....	91.15N	91.16 (8.84)	....	62
14....	91.18	91.18	91.18	91.18	91.18 (8.82)	4	62
15....	....	91.20B	....	91.18N	91.20 (8.80)	....	62
16....	91.26	91.27B	91.26	91.27B	91.28 (8.72)	8	54
17....	91.31	91.35B	91.31	91.35B	91.34 (8.66)	2	54
18....	91.39	91.39	91.37A	91.37A	91.37 (8.63)	12	51
21....	....	91.38B	....	91.38B	91.38 (8.62)	....	51
22....	91.39	91.40B	91.39	91.39	91.39 (8.61)	1	51
23....	....	91.40B	91.?1A	91.39N	91.36 (8.64)	....	51
24....	....	....	91.30A	91.36N	91.32 (8.68)	....	51
25....	....	91.39B	....	91.39B	91.39 (8.61)	....	51
28....	....	....	....	91.39N	91.39 (8.61)	....	51
29....	....	91.45B	....	91.45B	91.45 (8.55)	....	51
30....	....	91.54B	....	91.45N	91.48 (8.52)	....	51
31....	91.50	91.52B	91.48	91.52B	91.52 (8.48)	4	46

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	91.55B	....	91.55B	91.55 (8.45)	....	46
4....	....	91.56B	....	91.56B	91.56 (8.44)	....	48
5....	....	91.59B	....	91.59B	91.58 (8.42)	....	48
6....	91.60	91.60	91.60	91.60	91.61 (8.39)	1	48
7....	91.65	91.65	91.63A	91.65	91.63 (8.37)	10	38
8....	....	91.78B	....	91.78B	91.78 (8.22)	....	38
11....	....	91.80B	....	91.80B	91.80 (8.20)	....	38
12....	91.94	91.96	91.90A	91.90A	91.91 (8.09)	3	40
13....	91.90	91.90	91.78A	91.78A	91.76 (8.24)	....	40
14....	....	....	91.70A	91.70A	91.69 (8.31)	....	40
15....	91.61	91.70B	91.55A	91.67B	91.67 (8.33)	1	40
18....	91.83	91.88B	91.83	91.88B	91.88 (8.12)	25	63
19....	....	91.98B	91.87A	91.88N	91.88 (8.12)	....	63
20....	....	....	91.80A	91.81A	91.81 (8.19)	....	63
21....	....	91.91B	....	91.81N	91.87 (8.13)	....	63
22....	91.85	91.91B	91.85	91.91B	91.91 (8.09)	11	74
25....	91.92	91.92	91.88A	91.91A	91.90 (8.10)	8	70
26....	91.89	91.92B	91.89	91.89	91.89 (8.11)	1	70
27....	91.90	91.94B	91.90	91.94B	91.94 (8.06)	11	75
28....	Exchange Closed; Thanksgiving Day						
29....	92.06	92.07	92.05A	92.07	92.07 (7.93)	24	75

90-DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	92.03	92.06	91.95A	91.96A	91.96 (8.04)	44	74
3....	....	91.97B	91.94A	91.96N	91.96 (8.04)	....	63
4....	91.96	91.99B	91.96	91.98B	91.98 (8.02)	1	63
5....	....	....	91.97A	91.98N	91.98 (8.02)	....	63
6....	91.97	91.97	91.94A	91.97	91.94 (8.06)	1	64
9....	92.04	92.07B	92.04	92.07B	92.07 (7.93)	3	67
10....	92.15	92.17B	92.13A	92.17B	92.16 (7.84)	3	70
11....	92.23	92.34B	92.20A	92.34B	92.31 (7.69)	6	66
12....	....	92.35B	92.28A	92.31N	92.30 (7.70)	....	66
13....	92.34	92.38B	92.30	92.33B	92.32 (7.68)	80	117
16....	92.32	92.36B	92.32	92.32	92.34 (7.66)	2	119
17....	92.37	92.45B	92.37	92.45B	92.45 (7.55)	25	140
18....	92.38	92.42B	92.38	92.39	92.39 (7.61)	13	136
19....	92.36	92.48B	92.36	92.48B	92.48 (7.52)	7	137
20....	....	92.50B	92.41A	92.48N	92.48 (7.52)	....	137
23....	92.37	92.42B	92.37	92.42B	92.42 (7.58)	2	136
24....	92.42	92.43B	92.42	92.43B	92.42 (7.56)	2	138
25....	Exchange Closed; Christmas						
26....	....	92.47B	....	92.47B	92.47 (7.53)	....	138
27....	32.50	92.52B	92.50	92.50	92.51 (7.49)	1	132
30....	92.44	92.44	92.44	92.44	92.44 (7.56)	....	132
31....	....	92.47B	....	92.46B	92.47 (7.53)	1	133

JUNE 1987 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
6....	91.21	91.25B	91.21	91.25B	91.25 (8.75)	....	....
7....	....	....	90.93A	90.93A	90.93 (9.07)	1	1
10....	....	....	90.85A	90.85A	90.85 (9.15)	....	1
11....	....	90.94B	....	90.94B	90.94 (9.06)	....	1
12....	....	....	90.90A	90.93A	90.93 (9.07)	....	1
13....	....	....	90.83A	90.83A	90.88 (9.12)	....	1
14....	....	91.20B	....	91.20B	91.20 (8.80)	..	1
17....	....	....	91.18A	91.18A	91.16 (8.84)	....	1
18....	....	91.30B	....	91.30B	91.30 (8.70)	....	1
19....	....	....	91.15A	91.15A	91.15 (8.85)	....	1
20....	....	....	91.04A	91.04A	91.04 (8.96)	....	1
21....	....	....	90.87A	90.96A	90.96 (9.04)	....	1
24....	90.89	90.89	90.83A	90.89	90.87 (9.13)	3	4
25....	....	....	90.77A	90.77A	90.77 (9.23)	....	4
26....	.. .	90.79B	....	90.77N	90.74 (9.26)	....	4
27....	....	90.86B	....	90.74N	90.86 (9.14)	....	4
28....	....	90.98B	....	90.98B	90.96 (9.04)	....	4

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	91.01B	....	90.96N	90.98 (9.02)	....	4
2....	....	91.02B	90.92A	91.02B	91.05 (8.95)	....	4
3....	....	91.10B	91.02A	91.06B	91.07 (8.93)	....	4
4....	Exchange Closed; Independence Day						
5....	....	91.30B	....	91.30B	91.45 (8.55)	....	4
8....	....	....	91.20A	91.22A	91.22 (8.78)	....	4
9....	....	....	91.14A	91.15A	91.15 (8.85)	....	4
10....	....	....	91.10A	91.10A	91.10 (8.90)	....	4
11....	....	.. .	90.88A	90.88A	90.88 (9.12)	....	4
12....	....	90.90B	....	90.90B	90.87 (9.13)	....	4
15....	....	90.97B	....	90.96B	90.96 (9.04)	....	4
16....	....	91.02B	....	91.02B	91.02 (8.98)	....	4
17....	....	....	....	91.02N	91.02 (8.98)	....	4
18....	90.93	90.93	90.83A	90.83A	90.83 (9.17)	1	4
19....	....	....	90.80A	90.83N	90.83 (9.17)	....	4
22....	....	....	90.66A	90.74A	90.74 (9.26)	....	3
23....	....	....	90.67A	90.67A	90.67 (9.33)	....	3
24....	....	90.69B	90.66A	90.66A	90.66 (9.34)	....	3
25....	....	90.72B	....	90.72B	90.72 (9.28)	....	3
26....	....	....	90.57A	90.57A	90.57 (9.43)	....	3
29....	....	....	90.41A	90.41A	90.41 (9.59)	....	3
30....	....	....	....	90.41N	90.42 (9.58)	....	3
31....	....	90.49B	....	90.49B	90.49 (9.51)	....	3

90-DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	90.54B	....	90.54B	90.54 (9.46)	....	3
2....	....	....	90.44A	90.45A	90.45 (9.55)	....	3
5....	....	90.50B	....	90.50B	90.47 (9.53)	....	3
6....	....	90.51B	....	90.51B	90.54 (9.46)	....	3
7....	....	90.64B	....	90.64B	90.65 (9.35)	....	3
8....	....	90.76B	....	90.65N	90.73 (9.27)	....	3
9....	....	90.79B	....	90.78B	90.78 (9.22;	....	3
12....	....	90.82B	....	90.82B	90.80 (9.20)	....	3
13....	....	....	90.74A	90.74A	90.73 (9.27)	....	3
14....	....	....	....	90.73N	90.73 (9.27)	....	3
15....	90.70	90.76B	90.64	90.66B	90.67 (9.33)	5	8
16....	....	90.80B	....	90.80B	90.79 (9.21)	....	8
19....	90.83	90.88B	90.83	90.88B	90.88 (9.12)	2	10
20....	....	....	....	90.88N	90.94 (9.06)	....	10
21....	....	90.99B	....	90.99B	90.99 (9.01)	....	10
22....	....	....	90.94A	90.94A	90.94 (9.06)	....	10
23....	....	....	90.90A	90.92A	90.92 (9.08)	....	10
26....	....	....	90.86A	90.92N	90.87 (9.13)	....	10
27....	....	90.95B	....	90.95B	90.96 (9.04)	....	10
28....	90.95	90.97B	90.95	90.95	90.94 (9.06)	20	22
29....	....	90.97B	....	90.97B	90.97 (9.03)	....	22
30....	....	....	90.79A	90.79A	90.79 (9.21)	....	22

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	90.84	90.85B	90.84	90.85B	90.85 (9.15)	1	23
4....	90.99	91.02B	90.99	91.02B	91.02 (8.98)	15	33
5....	....	....	90.89A	90.92A	90.92 (9.08)	....	33
6....	....	....	90.66A	90.66A	90.66 (9.34)	....	33
9....	....	90.68B	90.63A	90.63A	90.63 (9.37)	....	33
10....	90.70	90.70	90.68A	90.70	90.69 (9.31)	1	33
11....	....	....	90.68A	90.69N	90.70 (9.30)	....	33
12....	....	....	90.69A	90.69A	90.70 (9.30)	....	33
13....	....	90.91B	....	90.91B	90.91 (9.09)	....	33
16....	....	90.96B	....	90.91N	90.94 (9.06)	....	33
17....	90.98	90.98	90.90	90.90	90.90 (9.10)	5	35
18....	....	....	90.87A	90.90N	90.87 (9.13)	1	35
19....	....	....	90.76A	90.87N	90.80 (9.20)	....	35
20....	....	90.93B	....	90.93B	90.98 (9.02)	....	35
23....	....	91.14B	....	90.98N	91.06 (8.94)	....	35
24....	....	....	91.02A	91.06N	91.06 (8.94)	....	35
25....	91.01	91.03B	91.01	91.03B	91.06 (8.94)	....	35
26....	....	....	91.03A	91.06N	91.03 (8.97)	1	36
27....	....	....	90.94A	90.94A	90.94 (9.06)	....	36
30....	....	91.01B	....	90.94N	91.00 (9.00)	....	36

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	91.06B	....	91.06B	91.06 (8.94)	....	36
2....	....	91.09B	91.03A	91.03A	91.03 (8.97)	....	36
3....	....	91.05B	91.02A	91.05B	91.04 (8.96)	....	36
4....	....	91.09B	91.00A	91.04N	91.01 (8.99)	....	36
7....	....	....	90.92A	90.92A	90.92 (9.08)	....	36
8....	90.90	90.92B	90.90	90.92B	90.92 (9.08)	1	37
9....	....	....	90.90A	90.90A	90.90 (9.10)	....	37
10....	....	....	....	90.90N	90.90 (9.10)	....	37
11....	90.91	90.94B	90.91	90.91	90.90 (9.10)	5	42
14....	....	....	....	90.90N	90.92 (9.08)	....	42
15....	90.93	90.95B	90.93	90.93	90.94 (9.06)	30	67
16....	90.95	91.01B	90.95	91.01B	91.02 (8.98)	10	77
17....	91.08	91.09	91.07A	91.09	91.09 (8.91)	5	77
18....	91.16	91.16	91.11A	91.15	91.12 (8.88)	30	92
21....	....	91.14B	....	91.14B	91.14 (8.86)	....	92
22....	91.15	91.15	91.15	91.15	91.15 (8.85)	1	93
23....	....	....	91.09A	91.15N	91.11 (8.89)	....	93
24....	....	....	91.05A	91.11N	91.07 (8.93)	....	93
25....	....	91.14B	....	91.14B	91.14 (8.86)	....	93
28....	....	....	....	91.14N	91.14 (8.86)	....	93
29....	91.19	91.19	91.17A	91.19	91.19 (8.81)	23	111
30....	....	91.26B	....	91.19N	91.21 (8.79)	....	111
31....	91.23	91.26	91.22A	91.25A	91.25 (8.75)	20	131

90-DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	91.29	91.29	91.29	91.29	91.28 (8.72)	10	141
4....	....	91.29B	....	91.29B	91.29 (8.71)	....	141
5....	91.33	91.33	91.31A	91.31A	91.31 (8.69)	6	147
6....	....	91.33B	....	91.33B	91.32 (8.68)	....	147
7....	91.34	91.35B	91.33A	91.33B@.34	91.33 (8.67)	1	148
8....	91.36	91.51B	91.36	91.51B	91.51 (8.49)	14	161
11....	....	91.53B	....	91.53B	91.53 (8.47)	....	161
12....	91.68	91.69	91.64A	91.64A	91.64 (8.36)	3	163
13....	91.61	91.61	91.50A	91.50A	91.48 (8.52)	28	188
14....	91.44	91.45	91.41A	91.42A	91.41 (8.59)	....	188
15....	91.36	91.40B	91.27A	91.39B	91.39 (8.61)	27	189
18....	91.57	91.60B	91.57	91.60B	91.60 (8.40)	24	200
19....	91.68	91.70B	91.59A	91.66	91.60 (8.40)	26	207
20....	91.54	91.55B	91.53A	91.54	91.54 (8.46)	14	213
21....	91.65	91.65	91.60A	91.60A	91.60 (8.40)	4	207
22....	91.58	91.64B	91.58	91.58	91.63 (8.37)	10	214
25....	91.63	91.64B	91.61A	91.63	91.63 (8.37)	1	214
26....	91.63	91.66	91.63	91.65A	91.63 (8.37)	3	214
27....	....	91.68B	....	91.68B	91.68 (8.32)	....	214
28....	Exchange Closed; Thanksgiving Day						
29....	91.78	91.80	91.78	91.80	91.82 (8.18)	17	206

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	91.81@.82	91.82	91.71A	91.71A	91.70 (8.30)	37	202
3....	91.75	91.75	91.68A	91.71A	91.70 (8.30)	1	196
4....	....	91.73B	....	91.72B	91.72 (8.28)	....	196
5....	....	....	91.71A	91.72N	91.72 (8.28)	....	196
6....	91.71	91.71	91.68A	91.68A	91.68 (8.32)	2	197
9....	91.78	91.80B	91.78	91.80B	91.80 (8.20)	....	197
10....	91.88	91.91B	91.87A	91.91B	91.91 (8.09)	2	199
11....	91.96	92.09	91.94A	92.09	92.06 (7.94)	114	250
12....	92.00	92.11B	92.00	92.03B	92.04 (7.96)	14	260
13....	92.05	92.12B	92.03	92.07B	92.06 (7.94)	61	283
16....	92.06	92.11	92.06	92.07A	92.07 (7.93)	28	284
17....	92.11	92.19B	92.11	92.19B	92.19 (7.81)	2	286
18....	92.14	92.17B	92.13A	92.14	92.14 (7.86)	2	287
19....	92.09	92.23B	92.09	92.23B	92.23 (7.77)	16	285
20....	92.16	92.25B	92.16	92.16	92.23 (7.77)	....	285
23....	....	....	92.15A	92.23N	92.17 (7.83)	1	284
24....	92.17	92.17	92.17	92.17	92.17 (7.83)	5	281
25....	Exchange Closed; Christmas						
26....	92.22	92.23B	92.22	92.22	92.22 (7.78)	1	281
27....	....	92.27B	....	92.27B	92.27 (7.73)	....	281
30....	92.20	92.20	92.20	92.20	92.20 (7.80)	1	282
31....	....	92.22B	....	92.20N	92.23 (7.77)	....	282

SEPTEMBER 1987 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
22....	90.94	90.94	90.94	90.94	90.94 (9.06)	1	1
23....	90.91	90.91	90.88A	90.91	90.94 (9.06)	1	2
24....	....	....	90.83A	90.94N	90.85 (9.15)	....	2
25....	....	90.92B	....	90.92B	90.92 (9.08)	....	2
28....	....	....	....	90.92N	90.92 (9.08)	....	2
29....	....	90.94B	....	90.94B	90.94 (9.06)	....	2
30....	....	91.01B	....	90.94N	90.96 (9.04)	....	2
31....	....	....	....	90.96N	91.00 (9.00)	....	2

90-DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	91.00N	91.02 (8.98)	....	2
4....	....	91.03B	....	91.03B	91.03 (8.97)	....	2
5....	....	91.06B	....	91.03N	91.05 (8.95)	....	2
6....	....	91.07B	....	91.07B	91.06 (8.94)	....	2
7....	....	91.09B	....	91.06N	91.07 (8.93)	....	2
8....	....	91.25B	....	91.25B	91.25 (8.75)	....	2
11....	....	91.27B	....	91.27B	91.27 (8.73)	....	2
12....	91.47	91.47	91.39A	91.39A	91.39 (8.61)	2	4
13....	91.38	91.38	91.24A	91.24A	91.22 (8.78)	1	5
14....	....	....	91.15A	91.16A	91.15 (8.85)	1	6
15....	....	....	91.01A	91.15N	91.13 (8.87)	....	6
18....	....	91.34B	....	91.34B	91.34 (8.66)	....	6
19....	91.45	91.45	91.32A	91.45	91.32 (8.68)	2	8
20....	....	....	91.26A	91.26A	91.26 (8.74)	....	8
21....	....	91.37B	....	91.26N	91.32 (8.68)	....	8
22....	91.40	91.40	91.38A	91.38A	91.38 (8.62)	1	9
25....	....	....	91.35A	91.38N	91.37 (8.63)	....	9
26....	....	91.39B	....	91.37N	91.37 (8.63)	....	9
27....	....	91.42B	....	91.42B	91.42 (8.58)	....	9
28....	Exchange Closed; Thanksgiving Day						
29....	91.52	91.53	91.50A	91.53	91.55 (8.45)	1	9

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2....	91.48	91.54B	91.45A	91.45A	91.45 (8.55)	5	5
3....	....	91.47B	91.44A	91.45N	91.45 (8.55)	....	4
4....	....	91.48B	....	91.47B	91.47 (8.53)	....	4
5....	....	....	91.46A	91.46A	91.47 (8.53)	....	4
6....	91.46	91.46	91.43A	91.43A	91.43 (8.57)	1	5
9....	91.55	91.55	91.55	91.55	91.55 (8.45)	3	8
10....	....	91.66B	....	91.66B	91.66 (8.34)	....	8
11....	91.74	91.83B	91.74	91.83B	91.80 (8.20)	4	5
12....	91.87	91.87	91.79A	91.80A	91.80 (8.20)	....	4
13....	91.82	91.86B	91.82	91.82	91.82 (8.18)	6	11
16....	91.87	91.87	91.87	91.87	91.85 (8.15)	100	110
17....	91.94	91.95B	91.94	91.95B	91.95 (8.05)	....	110
18....	91.93	91.93	91.88A	91.88A	91.91 (8.09)	11	120
19....	91.83	91.98B	91.83	91.98B	91.98 (8.02)	9	125
20....	....	92.00B	91.93A	91.98N	91.98 (8.02)	....	125
23....	91.94	91.94	91.90A	91.92A	91.92 (8.08)	5	130
24....	....	....	....	91.92N	91.92 (8.08)	....	130
25....	Exchange Closed; Christmas						
26....	92.03	92.03	92.01A	92.03	92.00 (8.00)	10	140
27....	....	92.06B	....	92.06B	92.06 (7.94)	....	140
30....	92.03	92.03	91.97A	91.99	91.98 (8.02)	11	143
31....	....	....	....	91.98N	92.01 (7.99)	....	143

90-DAY U.S. TREASURY BILL FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	21,723	18,540	8,307	7,063	....	5,092	6,301	....	6,347	8,721	....
2	8,569	....	....	8,567	8,704	....	6,862	5,368	Closed	10,353	....	10,648
3	7,617	....	....	5,789	10,918	12,941	4,757	....	6,344	5,205	....	10,096
4	8,047	12,096	13,715	6,483	....	11,437	Closed	....	17,567	8,137	5,262	7,269
5	....	9,366	13,539	Closed	....	11,295	8,088	5,120	8,965	....	6,784	4,951
6	....	11,922	19,174	....	7,139	6,945	....	5,128	17,500	....	6,601	5,591
7	10,549	18,277	16.764	....	10,799	13,170	....	8,219	....	6,787	6,129	....
8	10,401	17,915	19,600	12,422	7,817	....	7,269	10,444	....	8,792	8,587	....
9	14,836	....	....	11,545	6,956	....	6,390	8,706	13,893	5,837	....	6,913
10	10,957	....	....	12,599	8,786	6,920	4,298	....	7,279	6,446	....	9,879
11	12,159	10,716	12,198	16,623	....	7,066	10,264	....	10,376	6,954	1,747	17,246
12	....	3,334	10,916	8,455	....	9,798	10,666	7,433	5,822	....	5,358	8,812
13	....	11,691	13,493	....	4,404	14,678	....	9,063	14,718	....	9,484	6,718
14	10,216	11,251	11,609	....	12,508	17,752	....	9,669	....	1,079	7,532	....
15	11,669	11,039	30,121	5,913	16,162	....	5,409	7,738	....	3,234	9,277	....
16	9,699	....	....	11,706	13,875	....	8,792	9,545	5,390	5,645	....	7,466
17	10,483	....	....	12,938	8,242	11,003	14,633	....	8,904	5,979	....	7,697
18	11,579	Closed	17,019	16,658	....	9,548	14,738	....	11,852	11,185	9,901	7,099
19	....	6,035	14,291	10,830	....	10,054	8,659	5,892	9,997	....	10,805	6,377
20	....	12,017	15,349	....	9,990	11,727	....	10,493	12,804	....	8,794	7,610
21	1,868	18,510	14,961	....	5,409	11,094	....	11,426	....	4,157	8,233	....
22	9,971	16,856	9,589	8,018	7,184	....	9,525	7,387	....	4,363	8,302	....
23	8,441	....	....	12,799	11,793	....	10,740	3,858	13,826	8,044	....	2,133
24	11,758	....	....	8,252	6,978	6,595	6,945	....	13,763	6,067	....	1,008
25	10,977	9,625	8,396	12,169	....	9,734	7,530	....	8,486	5,011	4,900	Closed
26	....	12,246	14,722	9,742	....	6,181	7,329	4,545	8,841	....	5,792	2,103
27	....	16,138	15,173	....	Closed	10,269	....	5,377	3,605	....	5,336	2,489
28	10,758	14,675	15,618	....	9,316	7,423	....	6,757	....	4,041	Closed	....
29	10,725	....	9,731	8,410	9,269	....	6,940	7,447	....	9,412	4,570	....
30	15,243	....	....	9,630	11,315	....	10,168	9,911	6,823	20,185	....	2,841
31	14,819	....	....	....	11,581	....	5,461	....	....	6,685	....	2,191
Total	231,341	245,432	314,518	217,855	206,208	205,630	180,555	165,827	206,775	159,945	142,115	137,137
Average	10,516	12,917	14,977	10,374	9,373	10,282	8,207	7,538	10,339	6,954	7.106	6,530

90-DAY U.S. TREASURY BILL FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	48,566	45,593	39,260	41,045	....	34,046	38,212	....	32,546	40,224	....
2	42,521	....	....	39,124	40,632	....	34,175	37,958	Closed	33,592	....	40,275
3	43,508	....	....	38,609	40,940	36,358	33,987	....	36,466	32,590	....	40,594
4	44,307	48,040	45,234	38,930	....	34,871	Closed	....	36,914	32,327	39,937	40,207
5	....	48,043	44,301	Closed	....	34,273	34,190	37,996	37,198	....	39,213	38,291
6	....	48,664	43,971	....	41,536	31,946	....	38,513	36,633	....	40,175	38,039
7	44,846	47,766	43,030	....	41,517	33,221	....	39,138	....	33,062	40,922	....
8	44,847	47,774	40,257	39,678	41,283	....	34,111	39,084	....	33,658	41,983	....
9	47,611	....	....	39,750	41,339	....	34,525	39,375	35,687	33,598	....	36,821
10	48,170	....	....	40,049	41,390	32,651	33,872	....	35,906	33,893	....	34,869
11	48,795	47,277	39,221	38,858	....	33,763	34,099	....	36,460	34,468	42,130	36,240
12	....	46,512	38,445	38,523	....	33,451	34,384	39,498	34,931	....	43,043	35,185
13	....	46,296	38,243	....	41,449	34,006	....	38,162	35,462	....	43,132	35,595
14	48,537	45,961	38,519	....	40,941	34,409	....	37,751	....	34,144	43,155	....
15	49,761	46,630	42,651	38,781	40,630	....	34,129	37,708	....	34,709	41,270	....
15	48,699	....	....	40,208	39,853	....	34,754	38,194	34,981	34,562	....	35,269
17	47,997	....	....	40,833	40,072	33,186	36,153	....	34,403	35,959	....	34,243
18	47,759	Closed	42,218	40,478	....	33,074	37,090	....	34,794	39,776	40,700	34,270
19	....	47,[illegible]87	40,417	40,700	....	34,105	36,801	37,869	34,948	....	40,255	33,388
20	....	46,7[illegible]6	40,889	....	39,916	34,292	....	37,632	36,941	....	41,308	35,292
21	47,820	46,962	39,836	....	40,022	33,796	....	37,229	....	40,200	40,942	....
22	46,898	46,980	39,891	41,152	38,087	....	36,817	37,317	....	40,431	40,056	....
23	46,210	....	....	41,356	37,511	....	38,185	36,978	36,645	40,816	....	34,941
24	46,302	....	....	41,364	37,008	33,285	37,784	....	35,522	41,368	....	35,156
25	47,505	46,882	39,842	41,541	....	32,957	37,515	....	35,007	42,038	39,898	Closed
26	....	46,940	39,808	40,769	....	33,030	37,688	37,194	33,785	....	39,962	35,179
27	....	46,754	39,597	....	Closed	33,859	....	37,464	33,899	....	39,585	34,676
28	47,471	46,336	38,694	....	36,463	33,711	....	37,007	....	41,638	Closed	....
29	48,515	....	39,391	40,583	36,321	....	37,906	36,979	....	43,125	39,771	....
30	48,128	....	....	40,920	37,400	....	37,765	36,805	32,894	39,882	....	33,447
31	48,294	....	....	....	36,373	....	38,004	....	....	40,034	....	33,263
Average	47,023	47,171	40,955	40,070	39,624	33,712	35,817	37,912	35,474	36,888	40,883	35,964

90-DAY U.S. TREASURY BILL FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	867	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	....
18	....	Closed	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	2,019
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	20
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	930	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	20
Total	....	....	867	....	....	....	....	....	930	....	....	2,059

1985 90-DAY U.S. TREASURY BILLS

Daily Cash Market Price Range (Discount; Bid Side)

Date	JANUARY Open	High	Low	Close	2:00
1...	Closed				
2...	7.85	7.86	7.81	7.85	7.81
3...	7.83	7.83	7.81	7.81	7.81
4...	7.81	7.83	7.80	7.83	7.83
5...	....	....	....	....	....
6...	....	....	....	....	....
7...	7.78	7.80	7.77	7.80	7.80
8...	7.80	7.83	7.78	7.78	7.80
9...	7.80	7.80	7.70	7.71	7.70
10...	7.70	7.78	7.70	7.78	7.75
11...	7.73	7.79	7.73	7.76	7.76
12...	....	....	....	....	....
13...	....	....	....	....	....
14...	7.76	7.80	7.70	7.70	7.72
15...	7.71	7.74	7.71	7.74	7.74
16...	7.76	7.76	7.75	7.75	7.76
17...	7.75	7.75	7.74	7.75	7.75
18...	7.75	7.75	7.75	7.75	7.75
19...	....	....	....	....	....
20...	....	....	....	....	....
21...	Closed				
22...	7.74	7.74	7.70	7.70	7.70
23...	7.65	7.67	7.63	7.63	7.65
24...	7.65	7.65	7.59	7.59	7.62
25...	7.59	7.65	7.59	7.65	7.65
26...	....	....	....	....	....
27...	....	....	....	....	....
28...	7.67	7.73	7.67	7.72	7.73
29...	7.72	7.87	7.72	7.84	7.85
30...	7.79	7.84	7.79	7.82	7.84
31...	....	....	....	....	....

Date	FEBRUARY Open	High	Low	Close	2:00
1...	8.09	8.26	8.09	8.20	8.20
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	8.21	8.23	8.19	8.19	8.21
5...	8.13	8.15	8.13	8.14	8.15
6...	8.16	8.16	8.12	8.15	8.12
7...	8.15	8.25	8.15	8.25	8.20
8...	8.24	8.31	8.24	8.24	8.25
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	8.24	8.24	8.21	8.23	8.21
12...	Closed				8.53
13...	8.26	8.27	8.22	8.22	8.26
14...	8.23	8.26	8.20	8.20	8.22
15...	8.19	8.21	8.19	8.20	8.20
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	8.19	8.21	8.19	8.19	8.20
19...	8.21	8.22	8.17	8.17	8.20
20...	8.23	8.25	8.21	8.25	8.24
21...	8.27	8.43	8.27	8.40	8.43
22...	8.42	8.42	8.37	8.38	8.41
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	8.39	8.41	8.38	8.38	8.40
26...	8.36	8.38	8.38	8.35	8.37
27...	8.41	8.49	8.40	8.49	8.47
28...	8.45	8.59	8.45	8.59	8.50
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

Date	MARCH Open	High	Low	Close	2:00
1...	8.56	8.73	8.55	8.65	8.68
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	8.63	8.72	8.60	8.72	8.72
5...	8.71	8.72	8.70	8.70	8.71
6...	8.67	8.70	8.64	8.69	8.70
7...	8.71	8.84	8.71	8.75	8.84
8...	8.65	8.65	8.62	8.62	8.62
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	8.57	8.57	8.49	8.49	8.50
12...	8.54	8.53	8.53	8.54	8.54
13...	8.54	8.70	8.54	8.56	8.69
14...	8.64	8.79	8.64	8.79	8.74
15...	8.79	8.79	8.35	8.45	8.41
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	8.43	8.53	8.43	8.53	8.50
19...	8.64	8.67	8.55	8.57	8.55
20...	8.43	8.55	8.43	8.53	8.52
21...	8.43	8.46	8.38	8.38	8.45
22...	8.45	8.52	8.42	8.51	8.52
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	8.53	8.55	8.44	8.44	8.45
26...	8.31	8.37	8.31	8.36	8.35
27...	8.37	8.42	8.33	8.36	8.33
28...	8.37	8.37	8.08	8.08	8.17
29...	8.11	8.18	8.11	8.18	8.17
30...	....	....	....	....	....
31...	....	....	....	....	....

Date	APRIL Open	High	Low	Close	2:00
1...	8.21	8.23	8.16	8.16	8.16
2...	8.18	8.36	8.18	8.36	8.28
3...	8.27	8.27	8.13	8.13	8.21
4...	8.19	8.25	8.12	8.12	8.17
5...	Closed				
6...	....	....	....	....	....
7...	....	....	....	....	....
8...	8.20	8.20	8.11	8.13	8.12
9...	8.17	8.17	8.09	8.09	8.11
10...	8.11	8.12	8.11	8.12	8.12
11...	8.10	8.10	8.03	8.05	8.04
12...	8.07	8.07	8.05	8.05	8.05
13...	....	....	....	....	....
14...	....	....	....	....	....
15...	8.07	8.10	8.05	8.09	8.09
16...	8.04	8.05	7.96	7.96	7.97
17...	7.98	7.98	7.78	7.78	7.87
18...	7.80	7.80	7.60	7.73	7.72
19...	7.75	7.82	7.65	7.77	7.82
20...	....	....	....	....	....
21...	....	....	....	....	....
22...	7.80	7.80	7.66	7.66	7.68
23...	7.70	7.81	7.70	7.79	7.81
24...	7.83	7.83	7.74	7.74	7.74
25...	7.76	7.84	7.76	7.81	7.84
26...	7.85	7.87	7.79	7.79	7.85
27...	....	....	....	....	....
28...	....	....	....	....	....
29...	7.80	7.88	7.80	7.84	7.85
30...	7.89	7.88	7.89	7.85	7.86
31...	....	....	....	....	....

Date	MAY Open	High	Low	Close	2:00
1...	7.88	7.88	7.76	7.76	7.83
2...	7.74	7.78	7.73	7.74	7.78
3...	7.63	7.72	7.63	7.72	7.72
4...	....	....	....	....	....
5...	....	....	....	....	....
6...	7.71	7.73	7.70	7.71	7.73
7...	7.75	7.83	7.75	7.77	7.83
8...	7.78	7.84	7.78	7.81	7.84
9...	7.81	7.81	7.64	7.64	7.76
10...	7.74	7.74	7.73	7.74	7.74
11...	....	....	....	....	....
12...	....	....	....	....	....
13...	7.75	7.75	7.72	7.72	7.74
14...	8.70	8.70	7.61	7.61	7.63
15...	7.57	7.58	7.41	7.42	7.46
16...	7.50	7.50	7.35	7.40	7.38
17...	7.38	7.45	7.38	7.45	7.43
18...	....	....	....	....	....
19...	....	....	....	....	....
20...	7.30	7.30	7.24	7.26	7.24
21...	7.28	7.35	7.28	7.30	7.31
22...	7.27	7.31	7.27	7.29	7.30
23...	7.33	7.33	7.22	7.22	7.30
24...	7.23	7.23	7.17	7.18	7.21
25...	....	....	....	....	....
26...	....	....	....	....	....
27...	Closed				
28...	7.14	7.23	7.14	7.18	7.18
29...	7.22	7.28	7.22	7.25	7.25
30...	7.25	7.26	7.20	7.20	7.20
31...	7.18	7.19	7.08	7.08	7.15

Date	JUNE Open	High	Low	Close	2:00
1...	....	....	....	....	....
2...	....	....	....	....	....
3...	7.08	7.08	7.00	7.03	7.02
4...	7.08	7.08	6.96	6.96	7.05
5...	6.85	6.95	6.85	6.94	6.92
6...	6.97	6.99	6.95	6.99	7.01
7...	6.99	7.14	6.99	7.17	7.14
8...	....	....	....	....	....
9...	....	....	....	....	....
10...	7.15	7.24	7.15	7.22	7.24
11...	7.19	7.20	7.12	7.12	7.17
12...	7.11	7.11	7.07	7.07	7.11
13...	7.08	7.08	6.92	6.92	6.94
14...	6.85	6.85	6.67	6.73	6.67
15...	....	....	....	....	....
16...	....	....	....	....	....
17...	6.67	6.77	6.67	6.75	6.77
18...	6.70	6.80	6.65	6.65	6.63
19...	6.76	6.78	6.70	6.74	6.78
20...	6.78	6.96	6.78	6.96	6.81
21...	6.83	7.05	6.83	7.05	7.05
22...	....	....	....	....	....
23...	....	....	....	....	....
24...	7.05	7.10	7.05	7.08	7.05
25...	7.12	7.13	7.09	7.09	7.10
26...	7.06	7.06	6.97	6.97	6.98
27...	6.97	6.97	6.83	6.87	6.88
28...	6.93	6.93	6.79	6.79	6.83
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

1985 90-DAY U.S. TREASURY BILLS

Daily Cash Market Price Range (Discount; Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1...	6.85	6.87	6.85	6.87	6.87	7.26	7.28	7.26	7.28	7.28	....	....	....	....	....
2...	7.02	7.02	6.94	6.94	6.97	7.28	7.34	7.28	7.31	7.33	Closed				
3...	6.94	7.05	6.94	7.00	7.04	....	....	....	....	....	7.15	7.15	7.12	7.12	7.12
4...	Closed					....	....	....	....	....	6.99	7.06	6.99	7.05	7.06
5...	6.82	6.82	6.79	6.79	6.82	7.33	7.33	7.27	7.27	7.30	7.04	7.15	7.04	7.15	7.14
6...	....	....	....	....	....	7.26	7.27	7.26	7.26	7.27	7.16	7.28	7.16	7.24	7.27
7...	....	....	....	....	....	7.27	7.27	7.17	7.18	7.17	....	....	....	....	....
8...	6.76	6.93	6.76	6.92	6.93	7.19	7.19	7.17	7.17	7.17	....	....	....	....	....
9...	6.99	7.00	6.92	6.92	6.97	7.17	7.20	7.16	7.16	7.17	7.27	7.27	7.24	7.24	7.25
10...	6.94	6.94	6.89	6.94	6.91	....	....	....	....	....	7.22	7.25	7.22	7.23	7.25
11...	6.98	7.12	6.97	7.12	7.06	....	....	....	....	....	7.24	7.27	7.24	7.24	7.27
12...	7.12	7.14	7.08	7.08	7.09	7.16	7.16	7.11	7.11	7.12	7.25	7.28	7.25	7.28	7.25
13...	....	....	....	....	....	7.12	7.19	7.12	7.12	7.15	7.26	7.26	7.20	7.20	7.20
14...	....	....	....	....	....	7.14	7.15	7.09	7.09	7.11	....	....	....	....	....
15...	7.09	7.10	7.05	7.05	7.05	7.11	7.27	7.09	7.27	7.09	....	....	....	....	....
16...	7.04	7.04	6.99	6.99	7.01	7.24	7.24	7.11	7.11	7.15	7.21	7.21	7.18	7.18	7.19
17...	6.94	7.00	6.92	6.93	7.00	....	....	....	....	....	7.17	7.21	7.13	7.13	7.21
18...	6.99	7.12	6.99	7.11	7.12	....	....	....	....	....	7.13	7.15	7.12	7.12	7.12
19...	7.12	7.17	7.12	7.15	7.17	7.15	7.15	7.11	7.11	7.15	7.12	7.12	7.08	7.08	7.10
20...	....	....	....	....	....	7.14	7.17	7.12	7.12	7.13	7.08	7.08	7.00	7.00	7.04
21...	....	....	....	....	....	7.09	7.11	7.03	7.03	7.04	....	....	....	....	....
22...	7.15	7.27	7.15	7.27	7.27	7.05	7.05	7.00	7.04	7.03	....	....	....	....	....
23...	7.27	7.29	7.25	7.26	7.27	7.04	7.05	7.04	7.05	7.04	6.90	6.94	6.87	6.89	6.87
24...	7.27	7.27	7.23	7.23	7.25	....	....	....	....	....	6.83	6.86	6.82	6.86	6.82
25...	7.25	7.25	7.12	7.12	7.18	....	....	....	....	....	6.85	6.87	6.85	6.85	6.85
26...	7.19	7.22	7.19	7.22	7.19	7.04	7.07	7.00	7.00	7.07	6.85	6.93	6.85	6.93	6.93
27...	....	....	....	....	....	7.07	7.07	7.05	7.05	7.07	Closed				
28...	....	....	....	....	....	7.07	7.07	7.05	7.07	7.06	....	....	....	....	....
29...	7.25	7.27	7.25	7.25	7.27	7.08	7.08	7.03	7.06	7.03	....	....	....	....	....
30...	7.22	7.30	7.22	7.28	7.30	7.05	7.17	7.05	7.17	7.15	7.07	7.07	7.03	7.03	7.03
31...	7.31	7.31	7.26	7.26	7.31	....	....	....	....	....	....	....	....	....	....

	OCTOBER					NOVEMBER					DECEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1...	7.08	7.08	7.02	7.02	7.05	7.21	7.22	7.20	7.20	7.22	....	....	....	....	....
2...	7.05	7.05	6.99	7.03	7.03	....	....	....	....	....	7.18	7.26	7.18	7.26	7.23
3...	7.03	7.04	7.01	7.01	7.01	....	....	....	....	....	7.27	7.27	7.21	7.21	7.25
4...	6.96	7.01	6.96	7.01	6.96	7.22	7.24	7.22	7.22	7.24	7.23	7.23	7.20	7.20	7.20
5...	....	....	....	....	....	7.26	7.26	7.23	7.23	7.25	7.22	7.27	7.22	7.27	7.27
6...	....	....	....	....	....	7.24	7.26	7.24	7.26	7.26	7.28	7.29	7.21	7.21	7.25
7...	7.05	7.07	7.04	7.06	7.07	7.27	7.32	7.27	7.30	7.32	....	....	....	....	....
8...	7.14	7.17	7.14	7.15	7.16	7.28	7.29	7.21	7.21	7.24	....	....	....	....	....
9...	7.17	7.19	7.17	7.19	7.19	....	....	....	....	....	7.21	7.22	7.20	7.20	7.20
10...	7.19	7.23	7.19	7.23	7.22	....	....	....	....	....	7.19	7.20	7.18	7.18	7.18
11...	7.24	7.24	7.18	7.18	7.20	Closed					7.18	7.19	7.06	7.07	7.06
12...	....	....	....	....	....	7.22	7.22	7.21	7.21	7.22	7.08	7.09	7.02	7.07	7.07
13...	....	....	....	....	....	7.22	7.28	7.22	7.28	7.27	7.02	7.02	6.95	6.97	6.98
14...	Closed					7.28	7.36	7.28	7.36	7.32	....	....	....	....	....
15...	7.19	7.24	7.19	7.19	7.23	7.34	7.36	7.34	7.35	7.34	....	....	....	....	....
16...	7.20	7.22	7.20	7.20	7.22	....	....	....	....	....	6.98	7.07	6.98	7.07	7.03
17...	7.20	7.21	7.18	7.18	7.20	....	....	....	....	....	7.00	7.02	7.00	7.01	7.00
18...	7.21	7.21	7.19	7.20	7.21	7.35	7.35	7.22	7.22	7.25	7.04	7.13	7.04	7.13	7.16
19...	....	....	....	....	....	7.16	7.22	7.16	7.21	7.22	7.15	7.17	7.10	7.10	7.11
20...	....	....	....	....	....	7.22	7.28	7.22	7.23	7.25	7.16	n/a	n/a	n/a	7.06
21...	7.23	7.24	7.20	7.20	7.23	7.22	7.24	7.22	7.24	7.22	....	....	....	....	....
22...	7.22	7.22	7.16	7.18	7.17	7.24	7.24	7.23	7.23	7.23	....	....	....	....	....
23...	7.19	7.24	7.19	7.23	7.24	....	....	....	....	....	7.11	7.11	7.07	7.08	7.08
24...	7.24	7.26	7.23	7.23	7.25	....	....	....	....	....	7.06	7.06	7.04	7.04	7.04
25...	7.25	7.25	7.23	7.23	7.25	7.23	7.23	7.21	7.21	7.21	Closed				
26...	....	....	....	....	....	7.19	7.22	7.18	7.22	7.20	7.05	7.05	7.02	7.02	7.03
27...	....	....	....	....	....	7.21	7.21	7.16	7.16	7.17	7.02	7.02	6.97	6.97	6.98
28...	7.23	7.21	7.23	7.21	7.22	Closed					....	....	....	....	....
29...	7.24	7.24	7.19	7.19	7.22	7.15	7.18	7.15	7.15	7.18	....	....	....	....	....
30...	7.16	7.20	7.16	7.18	7.20	....	....	....	....	....	6.95	6.98	6.89	6.89	6.95
31...	7.18	7.20	7.18	7.19	7.19	....	....	....	....	....	7.05	7.05	7.04	7.04	7.04

1985 FEDERAL FUNDS DAILY RANGE

JANUARY

Date	Open	High	Low	Close	2:00
1...	Closed				
2...	8½	8	9	9	9
3...	8¾	8⅞	8¾	8¾	8⅞
4...	8⅜	8⅜	7⅜	7½	8¼
5...	....	....	....	....	....
6...	....	....	....	....	....
7...	8⅛	8⅛	8	8⅛	8
8...	8⅜	8⅜	7⅞	7⅞	8¼
9...	8	8⅛	7⅞	8⅛	8
10...	8	8⅜	7 15/16	8⅜	8¼
11...	8¼	8 3/16	8⅛	8⅛	8¼
12...	....	....	....	....	....
13...	....	....	....	....	....
14...	8	8	8⅛	8⅛	8 1/16
15...	7 15/16	8	7 15/16	8	7 15/16
16...	8¼	8⅞	8¼	8⅞	8¾
17...	8⅛	8¼	8⅛	8 3/16	8¼
18...	8⅛	8⅛	8	8	8
19...	....	....	....	....	....
20...	....	....	....	....	....
21...	Closed				
22...	8 3/16	8⅜	8 3/16	8⅜	8 3/16
23...	8 3/16	8⅜	8 3/16	8⅜	8 3/16
24...	8¼	8⅜	8¼	8⅜	8¼
25...	8 3/16	8½	8 3/16	8½	8 3/16
26...	....	....	....	....	....
27...	....	....	....	....	....
28...	8⅜	8¾	8⅜	8¾	8⅜
29...	8 7/16	8¾	8⅜	8⅜	8½
30...	8⅜	8⅜	8 3/16	8⅜	8⅜
31...	8½	9	8½	9	8¾

FEBRUARY

Date	Open	High	Low	Close	2:00
1...	8¾	8¾	8 9/16	8 9/16	8⅝
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	8⅝	8⅝	8½	8½	8½
5...	8 7/16	8 7/16	8¼	8 5/16	8 5/16
6...	8 3/16	8 3/16	8 3/16	8 3/16	8 3/16
7...	8 5/16	8½	8 5/16	8½	8⅜
8...	8½	8 9/16	8 5/16	8 5/16	8⅜
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	8¼	8 5/16	8¼	8 5/16	8¼
12...	Closed				
13...	8½	8¾	8½	8⅝	8 11/16
14...	8 9/16	8⅝	8½	8½	8 9/16
15...	8½	8½	8 7/16	8½	8 7/16
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	Closed				
19...	8⅝	8⅝	8 9/16	8⅝	8 9/16
20...	8 9/16	8⅝	8 9/16	8⅝	8⅝
21...	8⅝	8 11/16	8⅝	8 11/16	8⅝
22...	8½	8½	8 7/16	8 7/16	8 7/16
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	8 9/16	8 9/16	8⅜	8⅜	8½
26...	8⅛	8⅛	7⅝	7⅝	7⅞
27...	7⅝	8⅝	7⅝	8⅝	8⅛
28...	8 9/16	8 13/16	8 5/16	8 13/16	8¾
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

MARCH

Date	Open	High	Low	Close	2:00
1...	8 11/16	8¾	8 11/16	8 11/16	8 11/16
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	8 11/16	8¾	8 11/16	8¾	8¾
5...	8⅝	8⅝	8 7/16	8 7/16	8 7/16
6...	8¼	8¼	8⅛	8¼	8 3/16
7...	8⅜	8½	8⅜	8½	8½
8...	8½	8½	8⅜	8⅜	8 7/16
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	8¼	8 5/16	8 3/16	8 5/16	8¼
12...	8⅝	8⅝	8⅝	8⅝	8 9/16
13...	8 11/16	9½	8 11/16	9½	9⅜
14...	9	9⅛	9	9⅛	9⅛
15...	8⅞	8⅞	8⅝	8⅞	8¾
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	8⅝	8 11/16	8½	8 9/16	8 9/16
19...	8⅝	8 11/16	8 9/16	8 11/16	8 9/16
20...	8½	8½	8⅜	8½	8 7/16
21...	8½	8¾	8½	8¾	8⅝
22...	8⅝	8 11/16	8½	8½	8⅝
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	8½	8½	8 5/16	8 5/16	8⅝
26...	8 5/16	8 5/16	7½	7½	7½
27...	7¾	8½	7½	8½	8½
28...	8⅞	9	8½	8½	8½
29...	9⅛	9⅛	8	8¼	8
30...	....	....	....	....	....
31...	....	....	....	....	....

APRIL

Date	Open	High	Low	Close	2:00
1...	8¾	8 13/16	8 11/16	8 13/16	8¾
2...	8⅞	8 13/16	8½	8½	8¾
3...	8⅝	8¾	8⅝	8⅝	8¾
4...	8½	8 9/16	8⅜	8½	8½
5...	Closed				
6...	....	....	....	....	....
7...	....	....	....	....	....
8...	8½	8 9/16	8½	8 9/16	8 9/16
9...	8⅝	8 11/16	8 9/16	8⅝	8 9/16
10...	8¾	9	8¾	8¾	9
11...	8 13/16	8⅞	8⅝	8⅝	8 13/16
12...	8 9/16	8 9/16	8⅜	8⅜	8 7/16
13...	....	....	....	....	....
14...	....	....	....	....	....
15...	8½	8⅝	8 7/16	8 7/16	8½
16...	8¼	8¼	8 3/16	8 3/16	8 3/16
17...	8⅛	8⅛	7¾	7¾	8
18...	7¾	7⅞	7⅝	7⅝	7⅞
19...	7¾	8	7¾	7¾	7¾
20...	....	....	....	....	....
21...	....	....	....	....	....
22...	7½	7½	6⅞	7¼	6⅞
23...	8¼	8¼	7¾	7¾	8
24...	7¾	7⅞	7⅝	7⅞	7⅞
25...	8⅛	8¼	8⅛	8⅛	8 3/16
26...	8⅛	8⅛	7⅞	7⅞	7⅞
27...	....	....	....	....	....
28...	....	....	....	....	....
29...	8⅜	8 7/16	8 3/16	8 7/16	8 3/16
30...	8½	8 7/16	8 11/16	8 11/16	8½
31...	....	....	....	....	....

MAY

Date	Open	High	Low	Close	2:00
1...	8⅝	9	8⅝	9	8⅞
2...	8⅞	8 13/16	8⅝	8⅝	8 13/16
3...	8½	8½	7¾	7¾	8¼
4...	....	....	....	....	....
5...	....	....	....	....	....
6...	8	8	7⅞	8	7¾
7...	7⅞	8	7⅞	7⅞	8
8...	7¾	8	7	7	7⅞
9...	8	8 1/16	8	8	8
10...	8	8 3/16	8	8⅛	8 1/16
11...	....	....	....	....	....
12...	....	....	....	....	....
13...	8⅛	8⅛	8 1/16	8 1/16	8 1/16
14...	8 1/16	8 1/16	7⅞	7⅞	7⅞
15...	8	8⅜	8	8⅜	8
16...	8⅛	8¼	8¼	8 3/16	8 3/16
17...	8⅛	8	7⅞	7 13/16	7⅞
18...	....	....	....	....	....
19...	....	....	....	....	....
20...	7⅝	7⅞	7⅝	7¾	7⅞
21...	7¾	7¾	7⅝	7⅝	7⅝
22...	7½	7½	7 3/16	7½	7⅝
23...	7¾	7¾	7 13/16	7 13/16	7¾
24...	7½	7 9/16	7⅝	7½	7 9/16
25...	....	....	....	....	....
26...	....	....	....	....	....
27...	Closed				
28...	7 9/16	7⅞	7 9/16	7⅞	7 11/16
29...	7 13/16	7⅞	7¾	7⅞	7¾
30...	7¾	7¾	7⅝	7⅝	7⅝
31...	7½	7 11/16	7½	7 11/16	7⅝

JUNE

Date	Open	High	Low	Close	2:00
1...	....	....	....	....	....
2...	....	....	....	....	....
3...	7⅝	7¾	7⅝	8	7 13/16
4...	7⅞	7 13/16	7¾	7¾	7 13/16
5...	7⅝	8⅛	7⅝	8⅛	8
6...	7¾	7 13/16	7 11/16	7⅝	7 11/16
7...	7 3/16	7⅝	7½	7 3/16	7½
8...	....	....	....	....	....
9...	....	....	....	....	....
10...	7⅝	7¾	7⅝	7⅝	7 11/16
11...	7⅝	7⅝	7⅝	7⅝	7½
12...	7⅝	7 1/16	7¼	7¼	7¼
13...	7⅝	7⅝	7¼	7 3/16	7 5/16
14...	7⅝	7⅝	7¼	7¼	7 5/16
15...	....	....	....	....	....
16...	....	....	....	....	....
17...	7¼	7¼	7	7	7 3/16
18...	7	7	6	6	6⅛
19...	6⅝	7½	6¼	7½	6
20...	7¼	7 5/16	7¼	7 5/16	7 5/16
21...	7 3/16	7⅝	7 3/16	7 3/16	7⅝
22...	....	....	....	....	....
23...	....	....	....	....	....
24...	7½	7⅝	7 7/16	7 5/16	7 5/16
25...	7⅝	7⅝	7 7/16	7 7/16	7½
26...	7½	7½	7⅝	7⅝	7 5/16
27...	7½	7⅝	8¼	8¼	7⅝
28...	8	8	7⅝	8	7¾
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

1985 FEDERAL FUNDS DAILY RANGE

JULY

Date	Open	High	Low	Close	2:00
1...	7 11/16	9	7 11/16	9	8
2...	8 1/8	8 1/8	7 5/8	7 5/8	8 1/8
3...	8	7 3/4	9	9	9
4...	Closed				
5...	7 7/8	8 1/8	7 7/8	8 1/8	8
6...	.....	.....	.....	.....	.....
7...	.....	.....	.....	.....	.....
8...	8	8	7 7/8	7 13/16	7 13/16
9...	8	8	7 3/4	7 3/4	7 7/8
10...	7 3/4	7 3/4	7 1/2	7 5/8	7 11/16
11...	7 3/4	7 7/8	7 11/16	7 7/8	7 7/8
12...	7 5/8	7 3/4	7 5/8	7 5/8	7 11/16
13...	.....	.....	.....	.....	.....
14...	.....	.....	.....	.....	.....
15...	7 9/16	7 5/8	7 9/16	7 5/8	7 9/16
16...	7 9/16	7 9/16	7 5/8	7 5/8	7 5/8
17...	7 7/16	10	7 7/16	7 7/16	7 7/8
18...	7 3/4	8 1/4	7 3/4	8 1/4	8 1/8
19...	7 3/4	7 7/8	7 3/4	7 7/8	7 7/8
20...	.....	.....	.....	.....	.....
21...	.....	.....	.....	.....	.....
22...	7 7/8	8 1/8	7 7/8	8	8 1/16
23...	7 7/8	7 7/8	7 5/8	7 5/8	7 3/4
24...	7 5/8	7 5/8	7 7/16	7 7/16	7 7/16
25...	7 7/16	7 1/2	7 5/8	7 1/2	7 7/16
26...	7 5/8	7 7/16	7 5/8	7 5/8	7 5/8
27...	.....	.....	.....	.....	.....
28...	.....	.....	.....	.....	.....
29...	7 9/16	7 9/16	7 9/16	7 9/16	7 9/16
30...	7 7/16	7 11/16	7 7/16	7 5/8	7 11/16
31...	7 7/8	9	7 7/8	9	8 7/8

AUGUST

Date	Open	High	Low	Close	2:00
1...	8 1/8	8 3/16	8 1/8	8 1/8	8 3/8
2...	7 7/8	8	7 5/8	7 5/8	7 13/16
3...	.....	.....	.....	.....	.....
4...	.....	.....	.....	.....	.....
5...	7 7/8	7 7/8	7 3/4	7 3/4	7 3/4
6...	7 3/4	7 3/4	7 5/8	7 5/8	7 11/16
7...	7 3/4	7 3/4	7 5/8	7 5/8	7 5/8
8...	7 5/8	7 5/8	7 9/16	7 11/16	7 11/16
9...	7 9/16	7 9/16	7 1/2	7 9/16	7 9/16
10...	.....	.....	.....	.....	.....
11...	.....	.....	.....	.....	.....
12...	7 11/16	7 7/8	7 11/16	7 7/8	7 13/16
13...	8	8 1/8	7 7/8	7 7/8	8
14...	8 1/4	9 3/4	8 1/4	8 3/4	9 3/4
15...	8 5/8	8 5/8	8 5/8	8 5/8	8 7/16
16...	8 3/16	8 3/16	8 1/8	8 1/8	8 3/16
17...	.....	.....	.....	.....	.....
18...	.....	.....	.....	.....	.....
19...	8	8	7 7/8	7 7/8	7 7/8
20...	7 11/16	7 11/16	7 9/16	7 9/16	7 9/16
21...	7 1/2	7 1/2	7 1/2	7 1/2	7 1/2
22...	7 11/16	7 13/16	7 5/8	7 13/16	7 3/4
23...	7 5/8	7 11/16	7 9/16	7 9/16	7 11/16
24...	.....	.....	.....	.....	.....
25...	.....	.....	.....	.....	.....
26...	7 3/4	7 7/8	7 3/4	7 7/8	7 13/16
27...	7 7/8	7 13/16	7 13/16	7 13/16	7 7/8
28...	8 1/4	8 3/8	7 3/4	7 3/4	8
29...	7 3/4	7 11/16	7 13/16	7 13/16	7 11/16
30...	7 11/16	8	7 5/8	8	7 5/8
31...	.....	.....	.....	.....	.....

SEPTEMBER

Date	Open	High	Low	Close	2:00
1...	.....	.....	.....	.....	.....
2...	Closed				
3...	8	8 1/4	8	8	8 1/4
4...	8 1/16	8 1/16	7 5/8	7 5/8	7 7/8
5...	7 5/8	7 3/4	7 5/8	7 11/16	7 3/4
6...	7 5/8	7 3/4	7 1/2	7 1/2	7 9/16
7...	.....	.....	.....	.....	.....
8...	.....	.....	.....	.....	.....
9...	7 7/8	7 13/16	7 13/16	7 13/16	7 7/8
10...	7 13/16	7 13/16	7 5/8	7 13/16	7 3/4
11...	8 1/4	8 1/4	7 1/2	8	7 1/2
12...	8	8	7 7/8	7 13/16	7 7/8
13...	7 3/4	7 3/4	7 11/16	7 3/4	7 3/4
14...	.....	.....	.....	.....	.....
15...	.....	.....	.....	.....	.....
16...	8 1/8	8 1/8	8	8	8
17...	7 13/16	7 13/16	7 3/4	7 3/4	7 3/4
18...	7 13/16	7 13/16	7 3/4	7 13/16	7 13/16
19...	7 7/8	7 13/16	7 7/8	7 13/16	7 7/8
20...	8	8	7 3/4	7 13/16	7 13/16
21...	.....	.....	.....	.....	.....
22...	.....	.....	.....	.....	.....
23...	7 13/16	7 7/8	7 13/16	7 7/8	7 7/8
24...	7 7/8	7 7/8	7 3/4	7 3/4	7 13/16
25...	8	8 1/2	7 3/4	8 1/2	7 3/4
26...	7 7/8	7 7/8	7 13/16	7 7/8	7 7/8
27...	Closed				
28...	.....	.....	.....	.....	.....
29...	.....	.....	.....	.....	.....
30...	8	8 3/8	8	8 3/8	8
31...	.....	.....	.....	.....	.....

OCTOBER

Date	Open	High	Low	Close	2:00
1...	8	8 1/4	8	8 1/4	8 3/16
2...	8	8	7 7/8	7 13/16	8
3...	7 13/16	7 7/8	7 13/16	7 7/8	7 13/16
4...	7 5/8	7 3/4	7 5/8	7 5/8	7 11/16
5...	.....	.....	.....	.....	.....
6...	.....	.....	.....	.....	.....
7...	7 3/4	7 13/16	7 3/4	7 3/4	7 3/4
8...	7 11/16	7 11/16	7 9/16	7 9/16	7 5/8
9...	7 3/4	8 1/4	7 3/4	8 1/4	8 1/4
10...	8 1/4	8 3/8	8 1/4	8 1/4	8 1/4
11...	7 7/8	7 13/16	7 13/16	7 13/16	7 13/16
12...	.....	.....	.....	.....	.....
13...	.....	.....	.....	.....	.....
14...	Closed				
15...	7 13/16	8 1/8	7 13/16	8 1/8	8 1/8
16...	7 13/16	7 13/16	7 7/8	7 13/16	7 7/8
17...	7 13/16	7 13/16	7 7/8	7 13/16	7 7/8
18...	7 13/16	8	7 13/16	8	7 13/16
19...	.....	.....	.....	.....	.....
20...	.....	.....	.....	.....	.....
21...	8 1/8	8 1/8	8 1/16	8 1/8	8 1/16
22...	8 1/16	8 1/8	8 1/16	8 1/8	8 1/16
23...	8 3/8	8 7/8	8 3/8	8 3/8	8 3/8
24...	8 1/4	8 1/4	8 1/8	8 1/8	8 3/16
25...	7 7/8	7 5/8	7 13/16	7 5/8	7 13/16
26...	.....	.....	.....	.....	.....
27...	.....	.....	.....	.....	.....
28...	7 13/16	7 11/16	7 7/8	7 11/16	7 13/16
29...	7 3/4	7 3/4	7 11/16	7 11/16	7 11/16
30...	7 1/2	8	7 1/2	8	8 1/8
31...	8	8 1/8	8	8 1/16	8 1/8

NOVEMBER

Date	Open	High	Low	Close	2:00
1...	8 1/4	8 1/2	8	8	8 3/8
2...	.....	.....	.....	.....	.....
3...	.....	.....	.....	.....	.....
4...	8 3/8	8 3/8	8 1/4	8 1/4	8 3/8
5...	8 1/4	8 3/8	8 1/4	8 3/8	8 1/4
6...	8 3/8	8 1/2	8 1/8	8 1/8	8 1/4
7...	8 1/8	8 1/8	8	8	8 1/16
8...	7 7/8	7 7/8	7 13/16	7 13/16	7 13/16
9...	.....	.....	.....	.....	.....
10...	.....	.....	.....	.....	.....
11...	Closed				
12...	8	8	7 13/16	7 13/16	7 13/16
13...	8	8	7 13/16	7 13/16	7 13/16
14...	7 7/8	7 13/16	7 7/8	7 13/16	7 7/8
15...	8 1/2	8 1/8	8 1/2	8 3/8	8 3/8
16...	.....	.....	.....	.....	.....
17...	.....	.....	.....	.....	.....
18...	7 7/8	7 7/8	7 1/2	7 1/2	7 13/16
19...	7 9/16	7 5/8	6 3/4	7	6 3/4
20...	7 1/2	8 3/4	7 1/2	8 3/4	8 1/2
21...	8 1/4	8 1/4	7 3/4	8	7 3/4
22...	7 5/8	7 3/4	6	6 1/2	6
23...	.....	.....	.....	.....	.....
24...	.....	.....	.....	.....	.....
25...	8	8	7 3/4	7 3/4	7 3/4
26...	7 7/8	7 13/16	7 11/16	7 11/16	7 11/16
27...	7 5/8	8 3/4	7 1/2	8 3/4	8
28...	Closed				
29...	8	9	7 7/8	9	9
30...	.....	.....	.....	.....	.....
31...	.....	.....	.....	.....	.....

DECEMBER

Date	Open	High	Low	Close	2:00
1...	.....	.....	.....	.....	.....
2...	8 1/4	8 3/8	8 1/4	8 3/8	8 9/16
3...	8 3/4	8 7/8	8	8	8 1/2
4...	8 3/4	8 3/4	8 3/8	8 3/4	8 3/8
5...	8 3/16	8 3/16	8 3/16	8 3/16	8 1/4
6...	7 13/16	8	7 7/8	7 7/8	7 13/16
7...	.....	.....	.....	.....	.....
8...	.....	.....	.....	.....	.....
9...	8	8	7 13/16	8	7 13/16
10...	7 13/16	7 13/16	7 13/16	7 7/8	7 7/8
11...	7 13/16	8 1/16	7 13/16	7 13/16	7 13/16
12...	7 13/16	7 7/8	7 13/16	7 7/8	7 3/4
13...	7 13/16	7 13/16	7 3/4	7 3/4	7 13/16
14...	.....	.....	.....	.....	.....
15...	.....	.....	.....	.....	.....
16...	7 7/8	8 1/2	7 7/8	8 1/2	7 13/16
17...	.....	.....	.....	.....	.....
18...	8 1/8	9	8 1/8	8 1/2	9
19...	8 1/8	8 3/16	8	8 3/16	8 1/16
20...	8	n/a	n/a	n/a	8
21...	.....	.....	.....	.....	.....
22...	.....	.....	.....	.....	.....
23...	8	8 1/16	7 7/8	7 7/8	7 13/16
24...	8	8	7 3/4	7 3/4	7 3/4
25...	Closed				
26...	7 7/8	7 13/16	7 7/8	7 7/8	7 13/16
27...	7 13/16	7 13/16	7 1/2	7 1/2	7 5/8
28...	.....	.....	.....	.....	.....
29...	.....	.....	.....	.....	.....
30...	7 3/4	8 1/4	7 1/2	7 1/2	8 1/4
31...	10 1/2	11 1/2	9 1/2	10 1/2	10

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	90.89	90.93	90.86	90.88	90.88 (9.12)	456	5417
3....	90.85	90.99	90.83	90.93@.92A	90.92 (9.08)	416	5450
4....	90.96	91.03	90.89	90.91@.90	90.91 (9.09)	432	5407
7....	91.01@.02	91.16	91.01	91.12@.13	91.12 (8.88)	741	5384
8....	91.12	91.20	91.12	91.18	91.18 (8.82)	281	5390
9....	91.34	91.34	91.25	91.28@.29	91.28 (8.72)	995	5316
10....	91.23	91.26	91.19	91.24@.23	91.24 (8.76)	331	5246
11....	91.18@.16	91.20	91.08	91.10@.08	91.09 (8.91)	409	5201
14....	91.07@.08	91.14	91.05	91.12@.13	91.12 (8.88)	259	5239
15....	91.30	91.31	91.23	91.27@.26	91.26 (8.74)	325	5262
16....	91.20	91.26	91.20	91.25@.24	91.25 (8.75)	671	5439
17....	91.27@.28	91.33	91.26	91.30@.28	91.29 (8.71)	609	5476
18....	91.43	91.46	91.38	91.46	91.46 (8.54)	478	5432
21....	91.44	91.49	91.44	91.46	91.46 (8.54)	132	5416
22....	91.45	91.57	91.40A	91.57@.56	91.56 (8.44)	164	5393
23....	91.61@.60	91.63	91.56	91.56	91.56 (8.44)	390	5279
24....	91.59	91.70	91.54	91.70@.68	91.69 (8.31)	506	5176
25....	91.64	91.69	91.59	91.62@.60	91.61 (8.39)	321	5130
28....	91.53	91.61	91.49	91.55@.56B	91.56 (8.44)	205	5111
29....	91.50@.49	91.59	91.45	91.54	91.54 (8.46)	623	5068
30....	91.65	91.65	91.49	91.49	91.50 (8.50)	390	5038
31....	91.47@.45	91.55B	91.34	91.34@.36	91.36 (8.64)	617	5076

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.26@.25	91.27	91.08	91.11@.08	91.10 (8.90)	1010	5094
4....	91.08	91.20	91.03	91.18@.17	91.17 (8.83)	405	5161
5....	91.22	91.26	91.17	91.20	91.20 (8.80)	369	5038
6....	91.26	91.26	91.06	91.06@.08B	91.08 (8.92)	191	5005
7....	91.15	91.15	90.99	91.00	91.00 (9.00)	570	4863
8....	90.92@.93	91.07	90.86	91.06@.04	91.05 (8.95)	414	4945
11....	91.06@.07	91.12	90.96A	90.99	90.99 (9.01)	285	4925
12....	90.94	90.97	90.89	90.96B@.97	90.97 (9.03)	64	4896
13....	90.94	91.03	90.93	90.97@.99	90.98 (9.02)	276	4691
14....	91.04	91.20	91.03A	91.18@.20	91.18 (8.82)	271	4632
15....	91.17@.18	91.20	91.06	91.09@.07	91.08 (8.92)	232	4600
18....	Exchange Closed; President's Day						
19....	91.03@.02	91.14	91.02	91.14	91.14 (8.86)	268	4566
20....	91.09	91.09	91.00	91.01@.00	91.01 (8.99)	385	4546
21....	90.90	90.94	90.84	90.89	90.89 (9.11)	395	4344
22....	90.86	90.93	90.76	90.81@.80	90.80 (9.20)	570	4287
25....	90.83	90.87	90.78	90.85B@.87	90.86 (9.14)	284	4188
26....	90.93	90.94	90.86	90.94	90.94 (9.06)	335	4030
27....	90.94	90.94	90.70	90.71@.70	90.71 (9.29)	248	3954
28....	90.74	90.74	90.66	90.68@.67A	90.68 (9.32)	703	3866

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.65	90.69B	90.54	90.54A	90.54 (9.46)	612	3662
4....	90.66	90.70	90.52A	90.54	90.54 (9.46)	551	3309
5....	90.60	90.68	90.59A	90.68@.65A	90.65 (9.35)	425	2968
6....	90.69	90.73	90.55A	90.57	90.57 (9.43)	324	2664
7....	90.59	90.61	90.52A	90.61@.58A	90.60 (9.40)	111	2490
8....	90.72	90.89	90.70	90.86@.89	90.87 (9.13)	674	2034
11....	91.00	91.04	90.94	91.02@.01A	91.01 (8.99)	265	1762
12....	90.94	91.02	90.92	91.00	91.00 (9.00)	305	1514
13....	90.95	90.96	90.86A	90.88@.86A	90.87 (9.13)	103	1454
14....	90.79	90.90	90.77	90.89	90.89 (9.11)	868	808
15....	90.80	90.95	90.80	90.91	90.91 (9.09)	409	442
18....	90.91	90.94B	90.83A	90.88	90.83 (9.17)	132	335
19....	90.89	90.90	90.84A	90.85	90.85 (9.15)	43	310
20....	91.00	91.05	90.94A	91.05	91.05 (8.95)	160	308
21....	91.10	91.15	91.05	91.15	91.15 (8.85)	91	283
22....	91.20	91.20	91.12	91.15	91.15 (8.85)	55	244
25....	91.10	91.10	91.05	91.10	91.10 (8.90)	101	221
26....	91.18	91.21	91.13	91.21	91.21 (8.79)	105	184
27....	91.20	91.24	91.20	91.24	91.24 (8.76)	107	117
28....	91.15	91.25	91.15	91.23A	91.23 (8.77)	39	88

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	90.31	90.32	90.27A	90.32	90.29 (9.71)	110	3859
3....	90.26	90.39B	90.23A	90.36	90.33 (9.67)	226	3808
4....	90.42	90.43	90.29	90.30	90.31 (9.69)	216	3807
7....	90.40	90.56B	90.40	90.53	90.53 (9.47)	675	4029
8....	90.54	90.60	90.53A	90.60	90.59 (9.41)	141	4035
9....	90.72@.73	90.73	90.68A	90.71	90.68 (9.32)	45	3838
10....	90.64	90.65B	90.59	90.64B	90.64 (9.36)	134	3885
11....	90.56	90.58B	90.46	90.48B	90.47 (9.53)	100	3917
14....	90.46	90.53B	90.44	90.51	90.49 (9.51)	116	3955
15....	90.67	90.67	90.60	90.61	90.62 (9.38)	18	3908
16....	90.59	90.63B	90.58A	90.59	90.59 (9.41)	231	3961
17....	90.63	90.65B	90.61A	90.62B@.63	90.61 (9.39)	70	3905
18....	90.76	90.82	90.76	90.81	90.80 (9.20)	27	3907
21....	90.81	90.81	90.77A	90.80	90.80 (9.20)	7	3904
22....	90.82	90.98B	90.75A	90.96	90.94 (9.06)	34	3925
23....	90.96	91.06	90.96	91.00	90.98 (9.02)	68	3903
24....	91.14	91.21B	90.96A	91.17A	91.17 (8.83)	130	3848
25....	91.19	91.20	91.09A	91.11	91.10 (8.90)	110	3840
28....	91.03	91.11B	90.97A	91.02@.04B	91.03 (8.97)	64	3867
29....	90.97	91.09B	90.93A	91.06A	91.06 (8.94)	32	3872
30....	91.16	91.18B	91.00	91.00	91.02 (8.98)	107	3764
31....	91.04	91.05B	90.86A	90.90	90.89 (9.11)	529	3213

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.78	90.78	90.54	90.65	90.62 (9.38)	212	3064
4....	90.53	90.71B	90.52A	90.66	90.66 (9.34)	14	3021
5....	90.73	90.76B	90.68A	90.70	90.69 (9.31)	145	2923
6....	90.75	90.76B	90.53	90.53@.54	90.54 (9.46)	63	2923
7....	90.60	90.60	90.41A	90.43A	90.43 (9.57)	54	2902
8....	90.30	90.50B	90.26	90.49	90.48 (9.52)	115	2894
11....	90.52	90.56B	90.30	90.39@.38	90.39 (9.61)	122	2902
12....	90.30	90.34B	90.28	90.32	90.32 (9.68)	12	2890
13....	90.34	90.44B	90.30	90.40	90.38 (9.62)	33	2905
14....	90.46	90.58	90.40A	90.57@.58	90.57 (9.43)	34	2908
15....	90.56	90.57	90.44	90.48	90.47 (9.53)	52	2923
18....	Exchange Closed; President's Day						
19....	90.46	90.50	90.42	90.49	90.48 (9.52)	57	2939
20....	90.49@.50	90.50	90.32A	90.34@.32A	90.33 (9.67)	138	2996
21....	90.23	90.23	90.09	90.15	90.15 (9.85)	185	3067
22....	90.20@.24	90.26B	90.01	90.04@.02	90.04 (9.96)	396	3073
25....	90.11	90.12B	89.99A	90.11	90.11 (9.89)	148	3078
26....	90.16	90.21	90.11	90.18@.19B	90.18 (9.82)	105	3099
27....	90.15	90.15	89.88	89.88	89.88 (10.12)	501	2937
28....	89.90	89.92B	89.82	89.83@.84	89.84 (10.16)	281	2997

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.82	89.84B	89.64	89.65	89.69 (10.31)	306	2852
4....	89.73	89.76B	89.52	89.52@.55	89.54 (10.46)	350	2896
5....	89.63	89.74	89.63	89.72@.71	89.71 (10.29)	249	2863
6....	89.74	89.77B	89.47	89.48@.47	89.50 (10.50)	343	3032
7....	89.52	89.52	89.39	89.48B@.50	89.49 (10.51)	637	2954
8....	89.60@.59	89.84	89.59	89.82@.84	89.83 (10.17)	968	3009
11....	89.98@.92	89.98	89.84	89.96B@.98	89.97 (10.03)	174	299
12....	89.94	89.94	89.82	89.89B@.90	89.89 (10.11)	283	2934
13....	89.91	89.91	89.65A	89.67@.69	89.68 (10.32)	266	2955
14....	89.62	89.69	89.54	89.69@.68	89.68 (10.32)	513	2906
15....	89.57	89.86	89.57	89.82@.84	89.83 (10.17)	487	2882
18....	89.88	89.89	89.71	89.75	89.75 (10.25)	308	2833
19....	89.73	89.75	89.67	89.74@.73	89.74 (10.26)	261	2887
20....	89.86@.93	90.14	89.86	90.13@.14	90.13 (9.87)	609	2759
21....	90.10@.16	90.27	90.10	90.19	90.18 (9.82)	324	2702
22....	90.28	90.28	90.06	90.06@.07	90.08 (9.92)	154	2693
25....	90.07@.05	90.20B	90.01	90.19@.18A	90.18 (9.82)	92	2676
26....	90.28	90.46	90.21	90.43	90.43 (9.57)	357	2718
27....	90.34	90.57	90.31	90.43A	90.44 (9.56)	274	2715
28....	90.34	90.59	90.34	90.57@.55A	90.55 (9.45)	141	2716
29....	90.57	90.67	90.53	90.66@.67	90.65 (9.35)	299	2672

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.59	90.65	90.57	90.57B@.56	90.56 (9.42)	102	2718
2....	90.48	90.57B	90.46	90.52	90.57 (9.43)	389	2851
3....	90.60	90.62	90.54	90.59A	90.56 (9.42)	53	2821
4....	90.57	90.59	90.45	90.58	90.58 (9.42)	145	2773
5....	Exchange Closed; Good Friday						
8....	90.57	90.75	90.52	90.66@.65A	90.65 (9.35)	142	2850
9....	90.63	90.89	90.62A	90.86B@.89	90.87 (9.13)	136	2848
10....	90.89	90.97B	90.85A	90.88	90.88 (9.12)	467	2561
11....	91.00	91.20B	91.00	91.16	91.16 (8.84)	537	2732
12....	91.24	91.24	91.13	91.15	91.15 (8.85)	153	2754
15....	91.24	91.24	91.14	91.17@.16	91.16 (8.84)	115	2759
16....	91.12	91.47	91.12	91.48B@.47	91.46 (8.54)	392	2733
17....	91.46	91.47B	91.26	91.35@.34A	91.35 (8.65)	266	2740
18....	91.41@.53	91.65	91.41	91.60	91.59 (8.41)	192	2667
19....	91.52	91.61	91.42A	91.44	91.46 (8.54)	156	2674
22....	91.52	91.63	91.52	91.62	91.62 (8.38)	61	2666
23....	91.55	91.56B	91.32	91.36@.39B	91.36 (8.62)	428	2697
24....	91.42	91.51	91.38	91.48	91.48 (8.52)	152	2560
25....	91.42	91.46	91.32A	91.41	91.42 (8.58)	292	2421
26....	91.36	91.47	91.29A	91.43@.47	91.46 (8.54)	306	2464
29....	91.36	91.36	91.27	91.30@.27	91.29 (8.71)	478	2368
30....	91.39	91.51B	91.35	91.45@.42	91.43 (8.57)	348	2316

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.40	91.56	91.38A	91.54	91.54 (8.46)	277	2295
2....	91.50	91.55	91.45	91.53B@.55	91.54 (8.46)	312	2298
3....	91.60@.71	91.77	91.60	91.72@.71	91.71 (8.29)	392	2299
6....	91.75	91.78	91.70A	91.76@.74A	91.75 (8.25)	165	2289
7....	91.72	91.87	91.72	91.77	91.77 (8.23)	268	2262
8....	91.74	91.78B	91.64	91.70	91.70 (8.30)	199	2152
9....	91.73@.74	91.79	91.68A	91.78A	91.79 (8.21)	92	2149
10....	91.87@.94	91.94	91.80A	91.80A	91.80 (8.20)	194	2086
13....	91.86	91.86	91.79	91.80A@.79	91.80 (8.20)	62	2083
14....	91.83	91.94	91.81A	91.93@.92	91.92 (8.08)	64	2036
15....	91.94	92.05B	91.90	91.91@.90A	91.91 (8.09)	391	2049
16....	91.94	92.03B	91.86	92.01@.00	92.00 (8.00)	315	2017
17....	91.97@.94	92.00B	91.91A	91.99	91.99 (8.01)	130	1881
20....	92.24	92.29	92.19	92.28@.26A	92.26 (7.74)	203	1857
21....	92.23@.21	92.26	92.18	92.26	92.26 (7.74)	175	1897
22....	92.25	92.29	92.23	92.25@.28	92.27 (7.73)	384	1740
23....	92.20@.19	92.28	92.19	92.28	92.27 (7.73)	132	1683
24....	92.27	92.34	92.27	92.31@.34	92.32 (7.68)	124	1659
27....	Exchange Closed; Memorial Day						
28....	92.38	92.45	92.37	92.38@.40	92.40 (7.60)	224	1592
29....	92.36	92.41	92.33A	92.41@.38A	92.40 (7.60)	230	1447
30....	92.43@.48	92.46	92.38	92.45B@.46	92.45 (7.55)	327	1334
31....	92.41	92.60	92.41	92.58@.60	92.59 (7.41)	239	1140

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	92.65	92.75	92.64A	92.72A@.71	92.71 (7.29)	238	991
4....	92.65	92.72	92.65	92.72@.71A	92.72 (7.28)	248	760
5....	92.87	92.89	92.79	92.85	92.85 (7.15)	129	700
6....	92.74	92.85	92.74	92.80	92.80 (7.20)	152	623
7....	92.70	92.71	92.53	92.53	92.53 (7.47)	121	531
10....	92.53	92.53	92.48	92.53B	92.53 (7.47)	65	484
11....	92.53	92.59	92.52	92.59	92.59 (7.41)	73	393
12....	92.64	92.66	92.58A	92.62	92.60 (7.40)	97	312
13....	92.56	92.60	92.52	92.55	92.55 (7.45)	86	279
14....	92.67	92.75	92.67	92.74B	92.74 (7.26)	40	253
17....	92.78	92.78	92.72	92.73B	92.73 (7.27)	80	193
18....	92.85	92.89B	92.84	92.89B	92.88 (7.12)	13	173
19....	92.80	92.80	92.75	92.77	92.77 (7.23)	74	165
20....	92.70	92.73B	92.64	92.70	92.70 (7.30)	48	63
21....	92.66	92.66	92.55	92.55	92.55 (7.45)	9	52
24....	92.50	92.50	92.50	92.50	92.50 (7.50)	1	51
25....	92.45	92.45	92.45	92.45	92.45 (7.55)	14	37
26....	92.50	92.52B	92.50	92.50	92.50 (7.50)	5	32
27....	92.59	92.60B	92.59	92.59@.60B	92.59 (7.41)	1	31

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	89.80B	89.75A	89.78N	89.78 (11.22)	....	3891
3....	89.81	89.85B	89.73A	89.81	89.80 (10.20)	2	3893
4....	89.84	89.90B	89.75A	89.78	89.78 (10.22)	127	3781
7....	89.88	90.04B	89.88	89.99	90.00 (10.00)	55	3797
8....	....	90.07B	....	90.00N	90.07 (9.93)	....	3766
9....	90.20	90.22	90.19A	90.22	90.16 (9.84)	7	3771
10....	90.11	90.13B	90.10A	90.13B	90.13 (9.87)	4	3773
11....	....	....	89.95A	89.95A	89.95 (10.05)	....	3773
14....	89.94	89.99B	89.94	89.94	89.97 (10.03)	3	3770
15....	90.08	90.15	90.08	90.15	90.09 (9.91)	2	3771
16....	....	....	90.07A	90.09N	90.05 (9.95)	....	3770
17....	90.12	90.12	90.08A	90.12	90.06 (9.94)	1	3769
18....	90.16	90.21B	90.16	90.16	90.23 (9.77)	3	3767
21....	....	....	....	90.23N	90.23 (9.77)	....	3767
22....	90.29	90.38B	90.22A	90.38B	90.38 (9.62)	1	3766
23....	90.51	90.51	90.40	90.40	90.40 (9.60)	92	3769
24....	90.41	90.63B	90.39A	90.59	90.59 (9.41)	50	3764
25....	90.59	90.64B	90.54A	90.59	90.55 (9.45)	14	3751
28....	....	90.56B	90.42A	90.55N	90.49 (9.51)	....	3751
29....	90.40	90.55B	90.39A	90.43	90.52 (9.48)	11	3752
30....	90.59	90.64B	90.48A	90.52	90.50 (9.50)	57	3778
31....	90.53	90.53	90.35A	90.38	90.36 (9.64)	522	3778

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.15	90.16	90.03A	90.15	90.08 (9.92)	128	3845
4....	90.00	90.13B	89.99A	90.06	90.10 (9.90)	37	3879
5....	90.18	90.20B	90.12A	90.12A	90.13 (9.87)	160	3869
6....	90.19	90.20B	90.04A	90.15	90.00 (10.00)	48	3858
7....	89.94	90.05B	89.89A	89.96	89.89 (10.11)	48	3850
8....	89.75	89.94B	89.75	89.75	89.93 (10.07)	3	3850
11....	....	90.01B	89.84A	89.93N	89.86 (10.14)	....	3850
12....	89.80	89.84B	89.78A	89.80	89.80 (10.20)	1	3849
13....	89.79	89.89B	89.78A	89.85	89.84 (10.16)	76	3853
14....	89.92	90.00B	89.90	89.99B	90.00 (10.00)	131	3856
15....	90.00	90.04B	89.91	89.91	89.93 (10.07)	62	3857
18....	Exchange Closed; President's Day						
19....	89.91	89.95B	89.90A	89.92	89.93 (10.07)	77	3819
20....	89.81	89.84B	89.80A	89.81	89.80 (10.20)	320	3786
21....	89.65	89.67B	89.57A	89.58	89.60 (10.40)	40	3800
22....	89.71	89.73B	89.50A	89.51	89.51 (10.49)	219	3800
25....	89.55	89.56B	89.45A	89.55	89.56 (10.44)	71	3857
26....	89.62	89.64B	89.56	89.62B	89.62 (10.38)	6	3862
27....	89.49	89.51	89.34A	89.51	89.35 (10.65)	321	3896
28....	89.35	89.38B	89.22A	89.26	89.25 (10.75)	221	3861

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.16	89.23B	89.07A	89.12	89.12 (10.88)	211	3813
4....	89.21	89.21	89.04	89.06B	89.05 (10.95)	81	3864
5....	89.12	89.23B	89.12	89.22	89.20 (10.80)	8	3866
6....	89.24	89.25	89.04A	89.17	89.04 (10.96)	5	3866
7....	88.94	89.01B	88.93A	88.94	88.97 (11.03)	18	3875
8....	89.17	89.25B	89.16A	89.25B	89.26 (10.74)	148	3972
11....	89.40	89.40	89.33	89.37	89.40 (10.60)	17	3963
12....	89.29	89.34B	89.29	89.29	89.33 (10.67)	5	3966
13....	89.11	89.14B	89.05A	89.05A	89.07 (10.93)	159	3963
14....	88.99	89.05	88.91	89.04	89.05 (10.95)	810	3626
15....	89.10	89.23	88.99A	89.19A	89.20 (10.80)	1181	2744
18....	89.22	89.22	89.06A	89.15	89.11 (10.89)	270	2601
19....	89.12	89.12	89.03	89.10	89.11 (10.89)	106	2542
20....	89.30	89.49B	89.27A	89.45	89.49 (10.51)	51	2542
21....	89.51	89.67B	89.51	89.59	89.58 (10.42)	81	2614
22....	89.53	89.62B	89.46A	89.48A	89.48 (10.52)	34	2597
25....	89.39	89.58B	89.38	89.56	89.54 (10.46)	7	2601
26....	89.60	89.77B	89.58A	89.77B	89.76 (10.24)	15	2611
27....	89.67	89.88B	89.62A	89.79A	89.79 (10.21)	10	2615
28....	89.70	89.91B	89.69	89.90	89.90 (10.10)	15	2603
29....	89.93	90.01	89.92	89.97	89.97 (10.03)	92	2572

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.94	89.98B	89.90A	89.95	89.93 (10.07)	47	2585
2....	89.82	89.98B	89.82	89.98B	89.97 (10.03)	168	2585
3....	89.94	89.99B	89.91A	89.96A	89.96 (10.04)	123	2578
4....	89.87	89.97B	89.83A	89.95@.96B	89.96 (10.04)	33	2582
5....	Exchange Closed; Good Friday						
8....	....	90.13B	89.92A	90.02B	90.01 (9.99)	1	2583
9....	89.99	90.23B	89.98	90.23B	90.22 (9.78)	317	2593
10....	90.31	90.37B	90.26A	90.26A	90.26 (9.74)	253	2551
11....	90.42	90.64B	90.42	90.58	90.59 (9.41)	118	2506
12....	90.64	90.67	90.56A	90.60@.61B	90.61 (9.39)	62	2503
15....	90.66	90.66	90.57	90.59B	90.59 (9.41)	53	2396
16....	90.70	90.92B	90.69	90.92B	90.90 (9.10)	53	2320
17....	90.80	90.87B	90.68A	90.72	90.76 (9.24)	132	2287
18....	91.00	91.06	90.96	91.02B	91.01 (8.99)	148	2123
19....	90.97	91.06B	90.83A	90.86A	90.85 (9.15)	11	2143
22....	90.91	91.03B	90.91	91.02	91.02 (3.98)	45	2124
23....	90.90	90.93B	90.74A	90.76B@.78	90.78 (9.22)	240	2030
24....	90.76	90.92B	90.78	90.87B	90.86 (9.14)	56	1944
25....	90.63	90.83	90.65	90.76B	90.75 (9.25)	125	1950
26....	90.60	90.78B	90.56A	90.78B	90.78 (9.22)	16	1949
29....	90.63	90.64	90.56A	90.62	90.57 (9.43)	286	1952
30....	90.70	90.81B	90.69A	90.71	90.71 (9.29)	23	1958

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.79	90.86	90.66A	90.82@.83B	90.82 (9.18)	26	1955
2....	90.76	90.84B	90.73A	90.82	90.82 (9.18)	211	2047
3....	90.99	91.06B	90.98	91.03B	91.02 (8.98)	3	2049
6....	91.06	91.10	91.03	91.05	91.08 (8.92)	42	2084
7....	91.05	91.23	91.04	91.12B	91.12 (8.88)	774	1974
8....	91.12	91.12	90.97A	91.00	91.02 (8.98)	40	1978
9....	91.03	91.12B	91.00A	91.12B	91.11 (8.89)	47	2002
10....	91.32	91.32	91.16	91.16	91.16 (8.84)	121	1921
13....	91.19	91.22	91.15A	91.22	91.17 (8.83)	96	1943
14....	91.22	91.33	91.20A	91.33	91.34 (8.66)	128	1937
15....	91.43	91.49B	91.31A	91.32	91.32 (8.68)	256	2028
16....	91.34	91.44	91.28A	91.42	91.41 (8.59)	124	2072
17....	91.35	91.42	91.34A	91.39	91.39 (8.61)	74	2115
20....	91.79	91.79	91.69A	91.73	91.71 (8.29)	74	2117
21....	91.70	91.70	91.64	91.69A	91.69 (8.31)	284	2362
22....	91.69	91.73	91.65A	91.67	91.67 (8.33)	159	2362
23....	91.62	91.63B	91.57	91.60@.62B	91.62 (8.38)	123	2401
24....	91.62@.68	91.72B	91.62	91.71	91.70 (8.30)	149	2460
27....	Exchange Closed; Memorial Day						
28....	91.84	91.89	91.79	91.80	91.80 (8.20)	245	2561
29....	91.81	91.83	91.75	91.81A	91.81 (8.19)	74	2574
30....	91.86@.89	91.92	91.83	91.89	91.89 (8.11)	136	2576
31....	91.86	92.07	91.85A	92.05	92.06 (7.94)	36	2579

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	92.13@.18	92.29B	92.13	92.25	92.24 (7.76)	130	2602
4....	92.19	92.29	92.18	92.29@.28A	92.28 (7.72)	600	2261
5....	92.50	92.60	92.45	92.56	92.56 (7.44)	310	2258
6....	92.45	92.56B	92.39	92.51@.52B	92.52 (7.48)	473	2286
7....	92.39	92.39	92.09	92.09	92.10 (7.90)	127	2290
10....	92.12	92.16	92.08	92.13@.14	92.13 (7.87)	179	2262
11....	92.18	92.30	92.18	92.30@.28A	92.29 (7.71)	152	2268
12....	92.38	92.38	92.20	92.23B@.24	92.24 (7.76)	112	2294
13....	92.17	92.30B	92.16	92.21B@.23	92.22 (7.78)	212	2149
14....	92.30	92.59	92.30	92.59	92.59 (7.41)	146	2126
17....	92.57	92.66B	92.51	92.51@.53B	92.52 (7.48)	91	2151
18....	92.60@.61	92.74	92.58	92.71A	92.71 (7.29)	94	2159
19....	92.67	92.76B	92.46	92.47@.48	92.48 (7.52)	186	2154
20....	92.39	92.48	92.29A	92.31	92.33 (7.67)	226	2233
21....	92.12	92.18	92.03	92.07@.09	92.08 (7.92)	435	2216
24....	92.00	92.04	91.89	92.00@.03	92.03 (7.97)	287	2231
25....	91.96	92.05B	91.84A	92.02@.03B	92.03 (7.97)	321	2278
26....	92.06	92.15B	92.02A	92.08@.09B	92.09 (7.91)	201	2354
27....	92.13	92.25	92.13	92.23	92.22 (7.78)	55	2297
28....	92.20	92.38	92.19	92.35@.38B	92.36 (7.64)	242	2310

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	92.44	92.46	92.34	92.34A	92.34 (7.66)	76	2296
2....	92.32	92.40	92.25	92.35B@.36	92.35 (7.65)	85	2262
3....	92.42	92.44	92.32	92.33	92.35 (7.65)	134	2187
4....	Exchange Closed; Independence Day						
5....	92.66	92.78	92.58	92.75B@.76	92.75 (7.25)	141	2212
8....	92.66	92.68	92.57	92.60@.58A	92.59 (7.41)	140	2197
9....	92.58	92.61	92.50	92.54@.57	92.56 (7.44)	123	2161
10....	92.61	92.62	92.46	92.48B	92.48 (7.52)	124	2130
11....	92.44	92.44	92.19	92.20@.23B	92.22 (7.78)	253	2174
12....	92.20	92.39B	92.11A	92.23	92.23 (7.77)	162	2148
15....	92.21	92.31	92.19	92.28@.30	92.29 (7.71)	79	2179
16....	92.29	92.43	92.29	92.43	92.43 (7.57)	96	2189
17....	92.60	92.60	92.28	92.41B@.43	92.42 (7.58)	68	2163
18....	92.53	92.53	92.13	92.13@.15	92.14 (7.86)	76	2149
19....	92.14	92.18B	92.03	92.12B	92.12 (7.88)	225	2206
22....	92.07	92.07	91.94	92.04@.03A	92.04 (7.96)	44	2216
23....	92.08	92.09	91.97	92.08	92.08 (7.92)	50	2217
24....	92.13@.14	92.16	92.03	92.03@.04B	92.04 (7.96)	247	2208
25....	92.05	92.13	92.01	92.13@.12A	92.12 (7.88)	103	2172
26....	92.07	92.08B	92.00	92.03A@.02	92.03 (7.97)	383	2186
29....	91.99	91.99	91.89	91.94@.95B	91.95 (8.05)	92	2197
30....	91.99	92.03B	91.87	91.90	91.92 (8.08)	102	2159
31....	91.96	91.98B	91.90A	91.96	91.97 (8.03)	17	2147

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	92.07	92.07	92.00	92.03	92.01 (7.99)	87	2113
2....	91.96	91.98	91.90	91.90	91.92 (8.08)	166	2129
5....	91.96	91.97B	91.92A	91.97B	91.96 (8.04)	31	2064
6....	92.04	92.05	91.99A	91.99A	91.99 (8.01)	25	2049
7....	92.03	92.14	92.00	92.14	92.13 (7.87)	67	2025
8....	92.15	92.23	92.15	92.22@.21A	92.21 (7.79)	123	1932
9....	92.18	92.26	92.18	92.25	92.25 (7.75)	513	1852
12....	92.32@.33	92.34	92.24A	92.27	92.27 (7.73)	221	1889
13....	92.22	92.26	92.16	92.23	92.22 (7.78)	311	1626
14....	92.16	92.26	92.16A	92.28	92.27 (7.73)	158	1479
15....	92.26	92.30B	92.16	92.16@.17B	92.17 (7.83)	141	1446
16....	92.11	92.24B	92.11	92.24B	92.24 (7.76)	114	1410
19....	92.27	92.29	92.22	92.27A	92.27 (7.73)	69	1352
20....	92.21	92.33	92.20A	92.31@.33	92.32 (7.68)	136	1356
21....	92.30	92.38	92.30	92.38	92.38 (7.62)	93	1324
22....	92.38	92.41	92.35A	92.35A	92.36 (7.64)	158	1260
23....	92.31@.33	92.38	92.31	92.33	92.33 (7.67)	132	1158
26....	92.26	92.31	92.25	92.26A@.25	92.27 (7.73)	156	1079
27....	92.27	92.33B	92.23A	92.32	92.32 (7.68)	106	985
28....	92.34	92.34	92.28	92.28	92.28 (7.72)	118	907
29....	92.29	92.34	92.29	92.34	92.33 (7.67)	125	811
30....	92.27	92.27	92.18	92.20@.18	92.19 (7.81)	92	758

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day						
3....	92.11	92.18	92.10	92.18	92.18 (7.82)	178	636
4....	92.20	92.24	92.20	92.22	92.22 (7.78)	136	536
5....	92.23	92.23	92.14A	92.14A	92.16 (7.84)	43	512
6....	92.02	92.04B	92.00	92.02	92.01 (7.99)	75	455
9....	92.00	92.04	91.96A	91.98@.99B	91.99 (8.01)	101	399
10....	92.02	92.02	91.96A	92.00A	91.99 (8.01)	36	352
11....	91.98	91.98	91.95A	91.98B	91.98 (8.02)	55	304
12....	91.93	91.95	91.88	91.91A@.88	91.90 (8.10)	115	242
13....	91.90	92.12B	91.90	92.09	92.06 (7.94)	51	207
16....	92.08	92.08	92.05A	92.08	92.08 (7.92)	24	186
17....	92.10	92.13B	92.05A	92.07	92.05 (7.95)	14	160
18....	92.09	92.09	92.03A	92.04@.03A	92.03 (7.97)	2	156
19....	91.97	92.02B	91.97	91.98	92.00 (8.00)	26	130
20....	92.05	92.10	92.05	92.10	92.06 (7.94)	25	106
23....	92.20	92.20	92.16A	92.16A	92.16 (7.54)	31	74
24....	92.18	92.25B	92.17	92.25B	92.25 (7.75)	59	23
25....	92.25	92.31B	92.20	92.30	92.31 (7.69)	15	8
26....	....	....	....	92.31N	92.31 (7.69)	....	3
27....	92.15	92.15	92.15	92.15	92.15 (7.85)	3	3
30....	....	....	....	....	— —	—	—

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	89.37B	89.30A	89.34N	89.33 (10.67)	....	1268
3....	....	89.38B	....	89.33N	89.36 (10.64)	....	1268
4....	89.41	89.45B	89.33A	89.34	89.35 (10.65)	77	1265
7....	89.44	89.63B	89.44	89.59	89.57 (10.43)	32	1296
8....	89.56	89.62B	89.56	89.56	89.62 (10.38)	2	1295
9....	89.77	89.77	89.75A	89.77	89.73 (10.27)	8	1297
10....	89.70	89.70	89.68	89.68	89.70 (10.30)	5	1297
11....	89.63	89.63	89.53A	89.63	89.53 (10.47)	6	1296
14....	....	89.57B	....	89.53N	89.56 (10.44)	....	1296
15....	....	89.71B	....	89.56N	89.68 (10.32)	....	1296
16....	....	....	89.65A	89.68N	89.60 (10.40)	....	1296
17....	89.62	89.63B	89.62	89.62	89.62 (10.38)	2	1293
18....	89.70	89.74B	89.70	89.73	89.77 (10.23)	4	1298
21....	....	....	....	89.77N	89.77 (10.23)	1	1297
22....	89.72	89.90B	89.72	89.72	89.91 (10.09)	2	1296
23....	90.00	90.01B	89.91	89.91	89.94 (10.06)	31	1273
24....	....	90.14B	....	89.94N	90.11 (9.89)	....	1272
25....	....	....	90.07A	90.11N	90.08 (9.92)	....	1272
28....	....	90.09B	89.95A	90.08N	90.02 (9.98)	....	1272
29....	89.93	90.06B	89.92A	89.93	90.08 (9.92)	5	1267
30....	90.17	90.18B	90.06	90.06	90.06 (9.94)	7	1268
31....	....	....	89.90A	90.06N	89.91 (10.09)	....	1268

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	89.58A	89.91N	89.62 (10.38)	....	1266
4....	89.62	89.66B	89.52A	89.62	89.64 (10.36)	14	1277
5....	....	89.73B	....	89.64N	89.67 (10.33)	....	1277
6....	89.71	89.72B	89.57A	89.71	89.54 (10.46)	1	1278
7....	89.39	89.41B	89.39	89.39	89.41 (10.59)	97	1278
8....	89.42	89.43B	89.25A	89.42	89.44 (10.56)	3	1278
11....	....	89.50B	89.34A	89.44N	89.36 (10.64)	1	1279
12....	89.30	89.33B	89.29A	89.30	89.33 (10.67)	2	1280
13....	....	89.42B	89.30A	89.33N	89.37 (10.63)	....	1280
14....	89.47	89.55B	89.47	89.53	89.55 (10.45)	8	1284
15....	89.52	89.53B	89.49A	89.52	89.49 (10.51)	7	1285
18....	Exchange Closed; President's Day						
19....	....	89.53B	89.46A	89.49N	89.49 (10.51)	....	1285
20....	89.38	89.40B	89.35A	89.38	89.38 (10.62)	282	1295
21....	89.16	89.21B	89.16	89.18	89.19 (10.81)	1	1296
22....	89.26	89.29B	89.10A	89.26	89.09 (10.91)	29	1295
25....	....	89.14B	89.03A	89.09N	89.15 (10.85)	....	1295
26....	89.21	89.23	89.15A	89.23	89.20 (10.80)	3	1298
27....	89.11	89.12	88.98A	89.12	88.93 (11.07)	5	1298
28....	88.95	88.97B	88.81A	88.95	88.83 (11.17)	4	1298

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.78	88.81B	88.66A	88.78	88.72 (11.28)	1	1298
4....	88.67	88.68B	88.63A	88.67	88.66 (11.34)	17	1301
5....	88.80	88.81B	88.80	88.80	88.81 (11.19)	40	1294
6....	88.86@.87	88.87	88.64A	88.80	88.69 (11.31)	3	1294
7....	88.59	88.62B	88.54	88.54	88.62 (11.38)	7	1298
8....	88.78	88.86B	88.78	88.84	88.88 (11.12)	56	1322
11....	89.00	89.03B	88.94A	89.03B	89.02 (10.98)	3	1322
12....	....	....	88.92A	89.02N	88.93 (11.07)	....	1322
13....	88.75	88.76B	88.69A	88.75	88.68 (11.32)	3	1324
14....	88.59@.58	88.66	88.53	88.66	88.64 (11.36)	6	1322
15....	88.70	88.86	88.64A	88.79A	88.79 (11.21)	365	1188
18....	88.81	88.81	88.67A	88.69A	88.70 (11.30)	221	1051
19....	88.64	88.70B	88.64	88.64	88.69 (11.31)	11	1051
20....	88.94	89.00B	88.85A	88.95	89.09 (10.91)	3	1051
21....	89.11@.14	89.24	89.11	89.15A	89.16 (10.84)	9	1051
22....	89.07	89.08B	89.03A	89.03A	89.05 (10.95)	2	1051
25....	....	89.13B	88.97A	89.05N	89.10 (10.90)	....	1051
26....	89.38	89.38	89.30A	89.30A	89.31 (10.69)	1	1051
27....	89.20	89.42B	89.20	89.20	89.34 (10.66)	4	1051
28....	89.40	89.45B	89.25A	89.40	89.42 (10.58)	1	1051
29....	89.48	89.56	89.44A	89.47	89.50 (10.50)	36	1031

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.49	89.52	89.41A	89.52	89.43 (10.57)	39	1016
2....	89.34	89.49B	89.31A	89.49B	89.48 (10.52)	14	1016
3....	89.46	89.50	89.42A	89.49B@.50	89.50 (10.50)	7	1011
4....	....	....	89.38A	89.45A	89.46 (10.54)	2	1011
5....	Exchange Closed; Good Friday						
8....	89.44	89.63B	89.42	89.47	89.52 (10.48)	44	1011
9....	89.51	89.71	89.48A	89.63	89.69 (10.31)	106	911
10....	....	89.84B	....	89.73B	89.73 (10.27)	....	912
11....	89.89	90.09B	89.89	90.05	90.08 (9.92)	12	912
12....	90.19	90.19	90.06A	90.09	90.09 (9.91)	6	912
15....	90.06	90.12B	90.06	90.07	90.08 (9.92)	6	912
16....	90.23	90.40B	90.16	90.40B	90.39 (9.61)	28	923
17....	90.25	90.25	90.16A	90.17	90.22 (9.78)	11	929
18....	90.56	90.56	90.45A	90.48B	90.49 (9.51)	3	928
19....	....	90.52B	90.33A	90.34A	90.33 (9.67)	1	928
22....	90.46	90.54	90.42A	90.54	90.51 (9.49)	7	923
23....	90.28	90.28	90.24A	90.28@.26A	90.27 (9.73)	1	924
24....	90.30	90.43B	90.25	90.25	90.35 (9.65)	2	923
25....	90.23	90.26	90.12A	90.24B@.26	90.24 (9.76)	6	924
26....	....	....	90.05A	90.24N	90.24 (9.76)	....	924
29....	90.09	90.09	90.00A	90.04	90.00 (10.00)	4	924
30....	90.22	90.27	90.14A	90.27	90.16 (9.84)	1	924

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
[illegible]	90.20	90.30B	90.13A	90.25	90.26 (9.74)	7	920
[illegible]	90.23	90.27B	90.17A	90.24	90.27 (9.73)	3	922
3....	90.45	90.53B	90.43A	90.50	90.50 (9.50)	8	918
6....	90.57	90.60B	90.53A	90.59	90.57 (9.43)	77	859
7....	90.70	90.72B	90.60A	90.66	90.65 (9.35)	18	859
8....	90.58	90.58	90.49	90.54B@.56	90.54 (9.46)	7	856
9....	90.53	90.63	90.52	90.63	90.63 (9.37)	27	875
10....	90.74	90.76B	90.68A	90.70	90.70 (9.30)	45	902
13....	....	90.73B	....	90.70N	90.70 (9.30)	2	902
14....	90.77	90.91B	90.77	90.85	90.88 (9.12)	12	909
15....	90.88	91.07B	90.88	90.88	90.86 (9.14)	....	909
16....	90.97	91.02B	90.97	91.02B	91.00 (9.00)	26	886
17....	90.93	91.02B	90.93	90.93	90.98 (9.02)	106	781
20....	91.38	91.38	91.29	91.29	91.30 (8.70)	11	787
21....	91.25	91.27B	91.25	91.25	91.27 (8.73)	3	789
22....	91.26	91.32B	91.24A	91.27@.25A	91.25 (8.75)	3	715
23....	91.17	91.18B	91.10A	91.17	91.13 (8.87)	4	712
24....	....	91.27B	....	91.13N	91.24 (8.76)	....	712
27....	Exchange Closed; Memorial Day						
28....	....	91.42B	....	91.42N	91.35 (8.65)	....	712
29....	91.32	91.37B	91.30A	91.32	91.37 (8.63)	3	714
30....	91.38	91.46	91.37A	91.46	91.43 (8.57)	10	717
31....	91.64	91.64	91.41A	91.59A@.58	91.58 (8.42)	21	731

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	91.75	91.84B	91.75	91.75	91.77 (8.23)	3	731
4....	....	91.82B	91.71A	91.77N	91.82 (8.18)	2	731
5....	92.06	92.16B	92.05A	92.13	92.12 (7.88)	21	732
6....	92.08	92.09B	91.98A	92.03A	92.04 (7.96)	....	716
7....	91.87	91.92B	91.63A	91.87	91.60 (8.40)	5	719
10....	91.66	91.67B	91.60A	91.66	91.62 (8.38)	19	701
11....	91.69	91.82	91.69	91.81B@.82	91.81 (8.19)	21	704
12....	91.85	91.90B	91.75A	91.77@.76A	91.76 (8.24)	3	704
13....	91.70	91.74	91.65	91.71B@.74	91.72 (8.28)	8	703
14....	91.86	92.10B	91.85A	92.05	92.09 (7.91)	5	707
17....	92.16	92.21B	92.08A	92.08A	92.05 (7.95)	2	709
18....	92.15	92.27B	92.15	92.25	92.24 (7.76)	16	702
19....	92.24	92.25B	92.01A	92.01A	92.01 (7.99)	24	711
20....	91.86	92.03B	91.83A	91.93	91.87 (8.13)	75	670
21....	91.62	91.65B	91.60A	91.61	91.61 (8.39)	33	645
24....	91.51	91.57B	91.47A	91.51	91.57 (8.43)	11	644
25....	91.45	91.59B	91.45	91.57B	91.56 (8.44)	307	625
26....	91.56	91.69B	91.56	91.56	91.61 (8.39)	1	626
27....	91.72	91.76B	91.72	91.72	91.75 (8.25)	53	644
28....	91.90	91.91	91.87A	91.90B@.91	91.89 (8.11)	5	645

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	92.00	92.00	91.88	91.88	91.88 (8.12)	4	644
2....	91.84	91.97	91.81A	91.95	91.92 (8.08)	43	627
3....	91.98	92.00B	91.89A	91.98	91.92 (8.08)	23	624
4....	Exchange Closed; Independence Day						
5....	92.28	92.37	92.24A	92.35B@.37	92.35 (7.65)	7	624
8....	92.24	92.25	92.17A	92.20	92.18 (7.82)	7	625
9....	....	....	92.12A	92.18N	92.14 (7.86)	....	625
10....	92.15	92.17B	92.05A	92.05A	92.05 (7.95)	10	629
11....	91.98	91.99	91.80	91.81B@.83	91.80 (8.20)	9	623
12....	....	91.90B	91.71A	91.80N	91.81 (8.19)	....	618
15....	....	91.20B	91.80A	91.81N	91.88 (8.12)	....	618
16....	91.90	92.02B	91.90	91.90	92.01 (7.99)	1	618
17....	92.17	92.18B	91.93	91.93	92.00 (8.00)	4	619
18....	91.78	92.03B	91.74A	91.78	91.74 (8.26)	52	618
19....	91.66	91.77B	91.63A	91.66	91.70 (8.30)	98	653
22....	91.59	91.63B	91.54A	91.60	91.61 (8.39)	63	656
23....	91.54	91.65B	91.54	91.65B	91.65 (8.35)	38	650
24....	91.75	91.75	91.64A	91.69	91.62 (8.38)	12	643
25....	91.59	91.70B	91.59	91.59	91.69 (8.31)	14	644
26....	91.60	91.63B	91.56A	91.56A	91.57 (8.43)	209	636
29....	91.43	91.48	91.42	91.48	91.48 (8.52)	104	638
30....	91.56	91.56	91.38A	91.41A	91.43 (8.57)	47	661
31....	91.45	91.48B	91.45	91.45	91.48 (8.52)	1	662

IN AUGUST

1....	91.54	91.59	91.52A	91.54	91.55 (8.45)	48	698
2....	91.47	91.47	91.44A	91.44A	91.44 (8.56)	62	671
5....	91.44	91.47B	91.43A	91.44	91.47 (8.53)	81	750
6....	91.52	91.56	91.51A	91.51A	91.52 (8.48)	2	665
7....	91.54	91.67	91.53	91.67	91.67 (8.33)	24	667
8....	91.67	91.80B	91.67	91.78@.79	91.79 (8.21)	49	675
9....	91.75	91.91	91.75	91.90	91.87 (8.13)	103	670
12....	92.00	92.00	91.86A	92.00	91.87 (8.13)	4	673
13....	91.84	91.87B	91.75A	91.78	91.82 (8.18)	8	679
14....	91.79	91.86B	91.76A	91.84	91.87 (8.13)	13	689
15....	91.94	91.95B	91.78	91.78	91.78 (8.22)	23	695
16....	91.70	91.88	91.70	91.88@.86A	91.86 (8.14)	25	689
19....	91.88	91.92B	91.87	91.92B	91.92 (8.08)	9	686
20....	91.87@.88	91.98B	91.80	91.98B	91.98 (8.02)	64	704
21....	92.08	92.08	92.01A	92.08	92.09 (7.91)	112	756
22....	92.13	92.13	92.02A	92.02A	92.02 (7.98)	77	802
23....	92.06	92.06	91.99	91.99	92.01 (7.99)	100	842
26....	91.96	91.97B	91.90A	91.93	91.95 (8.05)	77	854
27....	91.91	92.01	91.91	92.01	92.00 (8.00)	58	898
28....	92.00	92.03	91.96	91.96	91.98 (8.02)	119	962
29....	92.07	92.09	92.03	92.03	92.06 (7.94)	138	997
30....	91.97@.96	91.97	91.83	91.83	91.85 (8.15)	112	1005

IN SEPTEMBER

2....	Exchange Closed; Labor Day						
3....	91.80	91.87B	91.78	91.87B	91.87 (8.13)	65	1052
4....	91.90	91.97B	91.90	91.93	91.93 (8.07)	102	1102
5....	91.97	91.97	91.83	91.86B	91.86 (8.14)	13	1112
6....	91.66	91.66	91.57	91.61A@.57	91.59 (8.41)	177	1253
9....	91.52	91.62B	91.52	91.54@.55	91.55 (8.45)	163	1309
10....	91.58	91.63B	91.55A	91.59B	91.59 (8.41)	41	1298
11....	91.56	91.56	91.50	91.56B	91.56 (8.44)	71	1303
12....	91.52	91.55B	91.52	91.53	91.53 (8.47)	417	1365
13....	91.46	91.80B	91.46	91.78	91.77 (8.23)	111	1419
16....	91.78	91.78	91.76	91.78@.77A	91.77 (8.23)	38	1438
17....	91.79	91.84B	91.66	91.68@.69B	91.70 (8.30)	40	1456
18....	91.72	91.73B	91.68	91.68@.69B	91.69 (8.31)	66	1446
19....	91.65	91.68B	91.62	91.66@.68B	91.68 (8.32)	22	1472
20....	91.72	91.95B	91.72	91.87@.88	91.87 (8.13)	28	1413
23....	92.14	92.14	91.98	92.01B@.02	92.02 (7.98)	204	1400
24....	91.99	92.14	91.94	92.13B	92.13 (7.87)	121	1368
25....	92.09	92.25	92.09	92.20	92.21 (7.79)	64	1375
26....	92.26	92.26	92.12	92.18B	92.19 (7.81)	13	1365
27....	92.10	92.10	92.04	92.05	92.05 (7.95)	71	1339
30....	91.99@.97	92.11B	91.97	92.08	92.10 (7.90)	37	1335

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	92.09	92.17	92.07A	92.17	92.16 (7.84)	42	1324
2....	92.16	92.25	92.06A	92.06A	92.06 (7.94)	34	1326
3....	92.09	92.10B	92.02	92.07B	92.08 (7.92)	35	1330
4....	92.21	92.21	92.02	92.02	92.06 (7.94)	39	1348
7....	92.02	92.02	91.95A	91.97A@.96	91.97 (8.03)	27	1341
8....	91.99	92.01	91.97	92.01	92.01 (7.99)	38	1345
9....	91.99	92.01B	91.95A	91.95A	91.96 (8.04)	8	1361
10....	91.94	91.95B	91.92A	91.94	91.95 (8.05)	2	1367
11....	92.00	92.00	91.97A	91.98	91.96 (8.04)	54	1362
14....	91.97	91.97	91.95	91.97B	91.96 (8.04)	38	1385
15....	91.97	91.98	91.96A	91.98	91.98 (8.02)	5	1388
16....	91.96	92.03	91.96	92.03	92.03 (7.97)	54	1407
17....	91.99	92.10B	91.99	92.06	92.10 (7.90)	70	1387
18....	92.13	92.14	92.09	92.12	92.12 (7.88)	16	1386
21....	92.13	92.13	92.08	92.08	92.11 (7.89)	25	1350
22....	92.11	92.18	92.10A	92.14A	92.15 (7.85)	62	1362
23....	92.15	92.15	92.08	92.12B	92.13 (7.87)	30	1367
24....	92.06	92.07B	92.04	92.05A@.04	92.06 (7.94)	64	1349
25....	92.07	92.11	92.06A	92.11	92.10 (7.90)	47	1330
28....	92.10	92.12	92.09A	92.12	92.11 (7.89)	32	1362
29....	92.13	92.24	92.13	92.24	92.24 (7.76)	146	1402
30....	92.50	92.50	92.31A	92.33	92.32 (7.68)	129	1450
31....	92.33	92.38	92.31A	92.34	92.35 (7.65)	37	1429

IN NOVEMBER

1....	92.40	92.42	92.26	92.40	92.38 (7.62)	179	1369
4....	92.31	92.33	92.30A	92.33@.32	92.32 (7.68)	188	1314
5....	92.27	92.33	92.27	92.32	92.31 (7.69)	29	1281
6....	92.33	92.33	92.30A	92.32	92.30 (7.70)	48	1266
7....	92.37	92.37	92.26	92.26	92.30 (7.70)	10	1264
8....	92.33	92.44B	22.32	92.44B	92.43 (7.57)	40	1247
11....	92.42	92.42	92.35A	92.42	92.42 (7.58)	19	1230
12....	92.40	92.42	92.40	92.41	92.41 (7.59)	54	1199
13....	92.35	92.38B	92.34A	92.35	92.34 (7.66)	44	1202
14....	92.32	92.33B	92.28	92.29A@.28	92.29 (7.71)	73	1192
15....	92.15	92.27	92.15	92.22	92.22 (7.78)	31	1179
18....	92.25	92.32	92.25	92.32	92.32 (7.68)	60	1176
19....	92.42	92.42	92.32A	92.39	92.35 (7.65)	22	1170
20....	92.36	92.36	92.25A	92.28	92.29 (7.71)	33	1156
21....	92.33	92.34	92.30A	92.30A	92.30 (7.70)	62	1168
22....	92.30	92.33	92.26	92.30	92.30 (7.70)	55	1175
25....	92.26	92.29	92.26	92.27	92.28 (7.72)	137	1143
26....	92.26	92.28	92.26	92.27	92.27 (7.73)	57	1103
27....	92.25	92.32	92.24A	92.29	92.28 (7.72)	24	1059
28....	Exchange Closed; Thanksgiving Day						
29....	92.26	92.28	92.23	92.23	92.24 (7.76)	56	1035

IN DECEMBER

2....	92.20	92.20	92.13	92.13	92.13 (7.87)	46	985
3....	92.13	92.13	92.07	92.12	92.12 (7.88)	218	862
4....	92.13	92.13	92.10	92.13	92.13 (7.87)	86	787
5....	92.12	92.12	92.10	92.11	92.10 (7.90)	41	757
6....	92.10	92.12	92.10	92.10	92.10 (7.90)	118	723
9....	92.12	92.16	92.12	92.16	92.14 (7.86)	151	608
10....	92.20	92.21	92.16	92.18	92.16 (7.84)	92	586
11....	92.17	92.34	92.17	92.32	92.30 (7.70)	121	519
12....	92.32	92.34	92.25	92.29B@.30	92.28 (7.72)	142	436
13....	92.30@.29	92.44	92.29	92.41	92.40 (7.60)	70	428
16....	92.36	92.46	92.35A	92.42B	92.42 (7.58)	359	550
17....	92.45	92.48	92.44A	92.45	92.45 (7.55)	141	414
18....	92.40	92.42	92.30A	92.36	92.36 (7.64)	142	299
19....	92.40	92.44	92.33A	92.36	92.36 (7.64)	30	222
20....	92.38	92.40	92.33	92.39	92.39 (7.61)	90	133
23....	92.28	92.28	92.25A	92.26	92.26 (7.74)	100	133
24....	92.28	92.28	92.28	92.28	92.28 (7.72)	36	100
25....	Exchange Closed; Christmas						
26....	....	92.29B	....	92.28N	92.28 (7.72)	....	31
27....	92.40	92.40	92.40	92.40	92.40 (7.60)	1	16
30....	92.45	92.45	92.45	92.45	92.45 (7.55)	1	....

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES MARCH 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	....	....	88.98N	88.96 (11.04)	....	185
3....	....	89.00B	....	88.96N	88.99 (11.01)	....	185
4....	....	....	....	88.99N	88.99 (11.01)	....	185
7....	....	89.25B	....	88.99N	89.23 (10.77)	....	185
8....	....	....	....	89.23N	89.25 (10.75)	....	185
9....	....	....	....	89.25N	89.37 (10.63)	....	185
10....	89.34	89.34	89.32A	89.34	89.34 (10.66)	2	187
11....	....	....	89.14A	89.14A	89.17 (10.83)	....	187
14....	....	....	....	89.17N	89.20 (10.80)	....	187
15....	89.33	89.35	89.31A	89.35	89.32 (10.68)	3	187
16....	....	....	....	89.32N	89.21 (10.79)	....	187
17....	....	....	....	89.21N	89.21 (10.79)	....	185
18....	....	89.32B	....	89.21N	89.34 (10.66)	....	185
21....	....	....	....	89.34N	89.34 (10.66)	....	185
22....	....	89.49B	89.31A	89.34N	89.48 (10.52)	....	185
23....	89.52	89.59B	89.52	89.52	89.55 (10.45)	1	185
24....	89.56	89.70B	89.53A	89.70B	89.71 (10.29)	46	181
25....	....	....	89.66A	89.71N	89.69 (10.31)	....	181
28....	....	....	89.52A	89.69N	89.63 (10.37)	....	181
29....	....	89.65B	89.49A	89.63N	89.68 (10.32)	....	181
30....	89.76	89.78	89.64A	89.70	89.66 (10.34)	18	181
31....	....	....	89.49A	89.66N	89.51 (10.49)	....	181

IN FEBRUARY

1....	....	....	89.15A	89.51N	89.20 (10.80)	....	181
4....	....	89.26B	89.10A	89.20N	89.23 (10.77)	....	181
5....	89.33	89.34B	89.25A	89.33	89.26 (10.74)	2	182
6....	....	89.30B	89.10A	89.26N	89.12 (10.88)	....	182
7....	....	....	89.05A	89.12N	89.00 (11.00)	....	182
8....	89.04	89.04	88.85A	89.04	89.02 (10.98)	1	182
11....	....	....	88.94A	89.02N	88.97 (11.03)	....	182
12....	88.93	88.93	88.89A	88.93	88.93 (11.07)	2	182
13....	....	89.02B	....	88.93N	88.99 (11.01)	....	182
14....	89.16	89.17B	89.15A	89.16	89.19 (10.81)	1	182
15....	....	....	89.12A	89.19N	89.13 (10.87)	1	182
18....	Exchange Closed; President's Day						
19....	....	89.18B	89.09A	89.13N	89.12 (10.88)	....	182
20....	89.01	89.05B	89.00A	89.01	89.01 (10.99)	1	182
21....	88.85	88.92B	88.83	88.83	88.90 (11.10)	3	183
22....	....	....	88.76A	88.90N	88.76 (11.24)	....	183
25....	....	88.80B	88.72A	88.76N	88.85 (11.15)	....	183
26....	88.83	88.87B	88.83	88.83	88.87 (11.13)	8	182
27....	88.78	88.78	88.66A	88.78	88.63 (11.37)	7	182
28....	....	....	88.49A	88.63N	88.50 (11.50)	....	182

IN MARCH

1....	....	....	88.35A	88.50N	88.41 (11.59)	....	182
4....	88.38	88.39B	88.33A	88.38	88.32 (11.68)	7	182
5....	....	88.51B	....	88.32N	88.50 (11.50)	....	182
6....	88.57	88.59B	88.35A	88.47	88.39 (11.61)	2	183
7....	88.39	88.39	88.25A	88.29	88.35 (11.65)	23	183
8....	88.59	88.61B	88.56A	88.59	88.61 (11.39)	2	183
11....	88.75	88.75	88.67A	88.75	88.71 (11.29)	1	183
12....	....	....	88.60A	88.71N	88.65 (11.35)	....	183
13....	88.46	88.48B	88.40A	88.46	88.41 (11.59)	1	183
14....	88.23	88.38B	88.23	88.23	88.35 (11.65)	1	183
15....	....	88.53B	....	88.35N	88.52 (11.48)	....	183
18....	....	....	88.40A	88.52N	88.43 (11.57)	....	182
19....	88.38	88.38	88.38	88.38	88.40 (11.60)	21	182
20....	88.60	88.70B	88.58A	88.61	88.77 (11.23)	1	182
21....	88.78@.81	58.95	88.78	88.95	88.86 (11.14)	6	183
22....	....	....	88.76A	88.86N	88.79 (11.21)	....	183
25....	88.74	88.83B	88.70A	88.74	88.80 (11.20)	1	182
26....	....	88.99B	....	88.80N	89.01 (10.99)	....	182
27....	....	89.07B	88.90A	89.01N	89.02 (10.98)	....	181
28....	....	89.11B	88.94A	89.02N	89.10 (10.90)	....	181
29....	89.15	89.17B	89.10A	89.15	89.16 (10.84)	2	182

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES MARCH 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	89.05A	89.16N	89.07 (10.93)	....	181
2....	88.97	89.14B	88.96A	89.14B	89.13 (10.87)	4	181
3....	89.11	89.13B	89.07A	89.11	89.14 (10.86)	1	181
4....	....	....	89.03A	89.09A	89.09 (10.91)	....	181
5....	Exchange Closed; Good Friday						
8....	....	89.25B	89.05A	89.09N	89.15 (10.85)	....	181
9....	....	89.26B	89.14A	89.15N	89.31 (10.69)	....	181
10....	89.47	89.47	89.32A	89.34	89.33 (10.67)	2	180
11....	89.58	89.70B	89.58	89.58	89.69 (10.31)	1	180
12....	89.79	89.79	89.67A	89.69A	89.70 (10.30)	1	180
15....	....	89.71B	89.68A	89.70N	89.69 (10.31)	....	180
16....	....	89.98B	....	89.69N	89.99 (10.01)	....	180
17....	....	....	89.74A	89.99N	89.83 (10.17)	....	180
18....	90.18	90.18	90.05A	90.18	90.08 (9.92)	1	180
19....	89.96	90.11B	89.90A	89.91A	89.92 (10.08)	5	180
22....	....	90.10B	....	89.92N	90.09 (9.91)	....	180
23....	....	....	89.82A	90.09N	89.85 (10.15)	....	180
24....	....	90.01B	89.84A	89.85N	89.95 (10.05)	....	180
25....	....	....	89.70A	89.95N	89.82 (10.18)	....	180
26....	....	....	89.66A	89.82N	89.82 (10.18)	....	180
29....	89.56	89.60B	89.53A	89.56	89.56 (10.44)	1	180
30....	....	89.78B	....	89.56N	89.71 (10.29)	....	180

IN MAY

1....	....	89.85B	89.68A	89.71N	89.82 (10.18)	....	180
2....	....	....	89.74A	89.82N	89.82 (10.18)	....	180
3....	....	90.08B	....	89.82N	90.07 (9.93)	....	180
6....	90.17	90.17	90.12A	90.17	90.16 (9.84)	1	179
7....	90.28	90.32B	90.23A	90.28	90.27 (9.73)	1	179
8....	....	....	90.10A	90.27N	90.17 (9.83)	....	179
9....	....	90.26B	....	90.17N	90.26 (9.74)	....	179
10....	90.37	90.37	90.30A	90.31A	90.29 (9.71)	1	179
13....	....	90.34B	....	90.29N	90.32 (9.68)	....	179
14....	....	90.52B	....	90.32N	90.51 (9.49)	....	179
15....	....	90.67B	....	90.51N	90.50 (9.50)	....	179
16....	....	90.65B	....	90.50N	90.65 (9.3[illegible])	....	179
17....	....	....	90.63A	90.65N	90.61 (9.39)	....	179
20....	91.05	91.05	90.94	90.94	90.95 (9.05)	2	179
21....	....	....	90.89A	90.95N	90.91 (9.09)	....	179
22....	....	90.96B	90.88A	90.91N	90.88 (9.12)	....	179
23....	....	....	90.72A	90.88N	90.74 (9.26)	....	179
24....	....	90.88B	....	90.74N	90.87 (9.13)	....	179
27....	Exchange Closed; Memorial Day						
28....	....	91.06B	....	90.87N	90.98 (9.02)	....	179
29....	....	91.00B	90.90A	90.98N	90.99 (9.01)	....	179
30....	....	91.05B	....	90.99N	91.04 (8.96)	....	179
31....	....	91.19B	....	91.04N	91.18 (8.82)	....	179

IN JUNE

3....	....	91.44B	....	91.18N	91.38 (8.62)	....	179
4....	91.41	91.43B	91.31A	91.41	91.43 (8.57)	54	179
5....	....	91.78B	....	91.43N	91.73 (8.27)	1	179
6....	....	....	91.55A	91.61A	91.63 (8.37)	....	179
7....	....	....	91.22A	91.63N	91.18 (8.82)	....	179
10....	91.21	91.23B	91.17A	91.21	91.19 (8.81)	2	179
11....	91.32	91.34B	91.32	91.32	91.32 (8.68)	4	180
12....	....	91.37B	91.31A	91.32N	91.29 (8.71)	....	179
13....	....	....	91.20A	91.29N	91.24 (8.76)	....	179
14....	....	91.65B	....	91.24N	91.64 (8.36)	....	179
17....	91.71	91.74B	91.64A	91.64A	91.61 (8.39)	4	181
18....	91.75	91.82B	91.75	91.75	91.81 (8.19)	1	178
19....	....	....	91.59A	91.81N	91.58 (8.42)	....	178
20....	....	....	91.46A	91.58N	91.45 (8.55)	....	178
21....	....	....	91.22A	91.45N	91.21 (8.79)	....	178
24....	....	....	91.11A	91.21N	91.16 (8.84)	....	178
25....	....	91.26B	91.08A	91.16N	91.14 (8.86)	....	178
26....	....	91.27B	....	91.14N	91.18 (8.82)	....	178
27....	....	....	....	91.18N	91.32 (8.68)	....	178
28....	91.43	91.48B	91.43	91.43	91.46 (8.54)	1	179

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.53	91.53	91.48A	91.53	91.45 (8.55)	1	178
2....	....	....	....	91.45N	91.49 (8.51)	....	178
3....	....	....	....	91.49N	91.50 (8.50)	....	178
4....	Exchange Closed; Independence Day						
5....	....	91.83B	....	91.50N	91.84 (8.16)	....	178
8....	....	....	91.67A	91.67A	91.72 (8.28)	....	178
9....	....	....	....	91.72N	91.70 (8.30)	....	178
10....	91.71	91.71	91.67A	91.71	91.61 (8.39)	1	177
11....	....	....	....	91.61N	91.32 (8.68)	....	177
12....	91.30	91.46	91.27	91.27	91.37 (8.63)	8	178
15....	....	91.44B	....	91.37N	91.44 (8.56)	....	174
16....	....	91.57B	....	91.44N	91.58 (8.42)	....	174
17....	....	91.73B	91.50A	91.58N	91.55 (8.45)	....	174
18....	....	....	91.30A	91.55N	91.30 (8.70)	....	174
19....	....	....	91.25A	91.30N	91.27 (8.73)	....	174
22....	....	....	91.15A	91.27N	91.18 (8.82)	....	174
23....	91.23	91.24B	91.15A	91.23	91.21 (8.79)	1	175
24....	....	91.30B	....	91.21N	91.17 (8.83)	....	175
25....	....	91.24B	....	91.17N	91.24 (8.76)	....	175
26....	91.13	91.18B	91.11A	91.13	91.10 (8.90)	1	174
29....	....	....	91.01A	91.10N	91.01 (8.99)	....	174
30....	....	91.08B	90.94A	91.01N	90.97 (9.03)	....	174
31....	....	91.04B	....	90.97N	91.04 (8.96)	....	174

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	91.13B	....	91.04N	91.09 (8.91)	....	174
2....	....	....	91.02A	91.09N	90.99 (9.01)	....	174
5....	....	91.02B	....	91.02B	91.01 (8.99)	....	174
6....	....	91.12B	....	91.01N	91.06 (8.94)	....	174
7....	....	91.22B	....	91.06N	91.22 (8.78)	....	174
8....	....	91.37B	....	91.22N	91.35 (8.65)	....	174
9....	....	91.45B	....	91.35N	91.44 (8.56)	....	174
12....	....	....	....	91.44N	91.44 (8.56)	....	174
13....	91.41	91.41	91.33A	91.41	91.38 (8.62)	1	174
14....	....	91.42B	91.32A	91.38N	91.43 (8.57)	....	174
15....	....	91.49B	91.37A	91.43N	91.35 (8.65)	....	174
16....	....	91.38B	91.34A	91.35N	91.44 (8.56)	....	174
19....	....	91.52B	....	91.44N	91.52 (8.48)	....	174
20....	....	91.56B	....	91.52N	91.58 (8.42)	....	174
21....	....	91.66B	....	91.58N	91.68 (8.32)	....	174
22....	....	....	....	91.68N	91.60 (8.40)	....	174
23....	....	....	....	91.60N	91.58 (8.42)	....	174
26....	....	....	....	91.58N	91.51 (8.49)	....	174
27....	91.57	91.58	91.55A	91.58	91.59 (8.41)	14	188
28....	....	....	....	91.59N	91.56 (8.44)	....	181
29....	91.61	91.67B	91.61	91.61	91.64 (8.36)	....	181
30....	....	....	....	91.64N	91.43 (8.57)	2	181

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	....	....	....	91.43N	91.46 (8.54)	....	181
4....	....	91.56B	....	91.46N	91.53 (8.47)	....	181
5....	....	91.54B	91.48A	91.53N	91.46 (8.54)	....	181
6....	....	....	....	91.46N	91.18 (8.82)	....	181
9....	....	....	....	91.18N	91.16 (8.84)	....	181
10....	....	....	....	91.16N	91.20 (8.80)	....	181
11....	91.18	91.18	91.14A	91.18	91.17 (8.83)	13	186
12....	91.16	91.16	91.14A	91.14A	91.13 (8.87)	6	182
13....	91.25	91.39B	91.25	91.39B	91.39 (8.61)	....	182
16....	....	91.42B	....	91.39N	91.40 (8.60)	1	183
17....	....	91.48B	91.37A	91.40N	91.34 (8.66)	....	183
18....	....	....	91.31A	91.34N	91.31 (8.69)	....	183
19....	....	....	91.26A	91.31N	91.30 (8.70)	....	183
20....	91.45	91.49B	91.45	91.45	91.49 (8.51)	1	184
23....	....	91.65B	....	91.49N	91.64 (8.36)	....	184
24....	91.66	91.73B	91.66	91.73B	91.73 (8.27)	4	187
25....	91.83	91.84B	91.83	91.83	91.81 (8.19)	1	187
26....	91.78	91.86B	91.75A	91.79B	91.79 (8.21)	6	187
27....	91.64	91.67B	91.64	91.64	91.64 (8.36)	1	187
30....	....	91.70B	91.60A	91.64N	91.71 (8.29)	....	187

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	91.77B	91.69A	91.71N	91.78 (8.22)	....	187
2....	91.86	91.87B	91.72A	91.72A	91.70 (8.30)	1	187
3....	....	91.72B	91.68A	91.70N	91.70 (8.30)	....	187
4....	91.69	91.82B	91.68A	91.69	91.68 (8.32)	2	186
7....	....	....	91.59A	91.66N	91.58 (8.42)	....	186
8....	91.61	91.61	91.58A	91.61	91.62 (8.38)	5	181
9....	....	91.63B	91.58A	91.62N	91.57 (8.43)	....	181
10....	....	....	91.54A	91.57N	91.55 (8.45)	....	181
11....	....	91.61B	....	91.55N	91.58 (8.42)	....	181
14....	....	....	....	91.58N	91.59 (8.41)	....	181
15....	....	91.60B	....	91.59N	91.62 (8.38)	....	181
16....	....	....	....	91.62N	91.67 (8.33)	....	181
17....	....	91.75B	....	91.75B	91.74 (8.26)	....	181
18....	91.82	91.82	91.80A	91.82	91.80 (8.20)	11	182
21....	91.77	91.77	91.77	91.77	91.77 (8.23)	1	182
22....	....	91.85B	....	91.77N	91.83 (8.17)	....	182
23....	....	....	91.80A	91.83N	91.82 (8.18)	....	182
24....	....	....	91.75A	91.82N	91.75 (8.25)	....	182
25....	....	....	....	91.75N	91.79 (8.21)	....	182
28....	....	91.81B	....	91.79N	91.81 (8.19)	....	182
29....	91.90	92.01	91.90	92.01	92.00 (8.00)	24	182
30....	92.15	92.18	92.11A	92.11A	92.08 (7.92)	5	182
31....	92.12	92.13B	92.11A	92.13B	92.13 (7.87)	30	200

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	92.12	92.16B	92.12	92.12	92.17 (7.83)	26	211
4....	92.14	92.16	92.13A	92.16	92.15 (7.85)	3	212
5....	92.12	92.12	92.12	92.12	92.13 (7.87)	6	213
6....	92.19	92.19	92.11A	92.13@.11A	92.11 (7.89)	4	214
7....	92.18	92.18	92.10	92.14B	92.14 (7.86)	63	234
8....	92.18	92.29B	92.18	92.28	92.30 (7.70)	45	230
11....	92.29	92.29	92.25A	92.29	92.29 (7.71)	2	230
12....	92.32	92.33B	92.32	92.32	92.34 (7.66)	24	243
13....	92.28	92.33B	92.27A	92.30	92.27 (7.73)	38	233
14....	92.22	92.22	92.20A	92.22	92.18 (7.82)	5	237
15....	92.13	92.16B	92.13	92.13	92.15 (7.85)	2	239
18....	92.23	92.35B	92.23	92.23	92.34 (7.66)	4	242
19....	92.44	92.44	92.33	92.35	92.36 (7.64)	76	241
20....	92.40	92.40	92.26	92.27	92.31 (7.69)	90	262
21....	92.36	92.37B	92.34A	92.34A	92.34 (7.66)	10	262
22....	....	....	92.29A	92.34N	92.31 (7.69)	10	262
25....	92.28	92.29	92.28	92.29	92.29 (7.71)	95	304
26....	92.26	92.28B	92.26	92.26	92.26 (7.74)	12	303
27....	92.25	92.31	92.23A	92.29	92.29 (7.71)	21	310
28....	Exchange Closed; Thanksgiving Day						
29....	92.32	92.32	92.30A	92.31	92.31 (7.69)	4	310

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	92.25@.26	92.26	92.15A	92.20	92.13 (7.87)	8	310
3....	92.11	92.13B	92.11	92.11	92.14 (7.86)	25	322
4....	92.18	92.18	92.15A	92.16	92.19 (7.81)	21	333
5....	92.16	92.17	92.15A	92.15A	92.15 (7.85)	16	342
6....	92.17	92.17	92.13A	92.17	92.15 (7.85)	1	342
9....	92.23	92.31B	92.22A	92.31B	92.30 (7.70)	99	424
10....	92.36	92.42	92.36	92.39	92.40 (7.60)	36	426
11....	92.45	92.65B	92.44A	92.65B	92.64 (7.36)	16	428
12....	92.61	92.67	92.55A	92.58	92.59 (7.41)	114	486
13....	92.64	92.68	92.64	92.66B@.68	92.65 (7.35)	36	506
16....	92.69	92.69	92.63	92.65	92.65 (7.35)	153	507
17....	92.69	92.71B	92.69	92.69	92.69 (7.31)	12	508
18....	92.63	92.64	92.55	92.58	92.57 (7.43)	28	510
19....	92.57	92.69	92.53	92.65A@.64	92.65 (7.35)	21	519
20....	92.60	92.75B	92.56A	92.74	92.66 (7.34)	65	503
23....	92.57	92.63	92.57	92.59A	92.59 (7.41)	38	538
24....	92.62	92.62	92.60A	92.62	92.60 (7.40)	19	538
25....	Exchange Closed; Christmas						
26....	92.65	92.65	92.64A	92.65	92.62 (7.38)	....	538
27....	92.68	92.68	92.63	92.63	92.64 (7.36)	37	521
30....	92.63	92.63	92.60	92.60	92.57 (7.43)	4	518
31....	92.56	92.59	92.56	92.56	92.56 (7.44)	79	503

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	....	....	88.65N	88.63 (11.37)	....	92
3....	....	88.67B	....	88.63N	88.67 (11.33)	....	92
4....	....	....	....	88.67N	88.67 (11.33)	....	92
7....	....	88.94B	....	88.67N	88.93 (11.07)	....	92
8....	....	....	....	88.93N	88.92 (11.08)	....	92
9....	....	....	....	88.92N	89.06 (10.94)	....	92
10....	....	....	89.03A	89.06N	89.04 (10.96)	....	92
11....	....	....	....	89.04N	88.86 (11.14)	....	92
14....	....	....	....	88.86N	88.89 (11.11)	....	92
15....	....	....	....	88.89N	89.01 (10.99)	....	92
16....	....	....	....	89.01N	88.89 (11.11)	....	92
17....	....	....	....	88.89N	88.89 (11.11)	....	92
18....	....	....	....	88.89N	89.02 (10.98)	....	92
21....	....	....	....	89.02N	89.02 (10.98)	....	92
22....	....	89.16B	....	89.02N	89.15 (10.85)	....	92
23....	....	....	....	89.15N	89.19 (10.81)	....	92
24....	....	89.38B	....	89.38B	89.38 (10.62)	....	92
25....	....	....	....	89.38N	89.36 (10.64)	....	92
28....	....	....	89.21A	89.36N	89.30 (10.70)	....	92
29....	....	....	89.19A	89.30N	89.34 (10.66)	....	92
30....	89.46	89.46	89.38A	89.46	89.32 (10.68)	....	92
31....	....	....	89.19A	89.32N	89.19 (10.81)	6	98

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	88.85A	89.19N	88.90 (11.10)	....	98
4....	....	....	....	88.90N	88.90 (11.10)	....	98
5....	....	89.01B	....	88.90N	88.93 (11.07)	....	98
6....	....	88.97B	88.83A	88.93N	88.79 (11.21)	....	98
7....	....	....	88.70A	88.79N	88.67 (11.33)	....	98
8....	....	....	....	88.67N	88.68 (11.32)	....	98
11....	....	....	....	88.68N	88.65 (11.35)	....	98
12....	....	....	....	88.65N	88.62 (11.38)	....	98
13....	....	....	....	88.62N	88.68 (11.32)	....	98
14....	....	88.85B	....	88.68N	88.88 (11.12)	....	98
15....	....	....	88.87A	88.88N	88.83 (11.17)	....	98
18....	Exchange Closed; President's Day						
19....	....	....	....	88.83N	88.83 (11.17)	....	98
20....	88.73	88.73	88.73	88.73	88.73 (11.27)	2	98
21....	88.57	88.65B	88.57	88.57	88.63 (11.37)	4	99
22....	....	....	88.53A	88.63N	88.52 (11.48)	....	99
25....	....	....	88.49A	88.52N	88.60 (11.40)	....	98
26....	....	88.62B	88.58A	88.60N	88.61 (11.39)	....	98
27....	....	....	88.42A	88.61N	88.39 (11.61)	....	98
28....	....	....	88.26A	88.39N	88.27 (11.73)	....	98

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	88.16A	88.27N	88.16 (11.84)	....	98
4....	88.12	88.12	88.09A	88.12	88.09 (11.91)	21	108
5....	....	88.29B	....	88.09N	88.27 (11.73)	....	108
6....	....	....	88.16A	88.27N	88.16 (11.84)	....	108
7....	88.05	88.14B	88.03A	88.05	88.14 (11.86)	14	108
8....	....	88.38B	....	88.14N	88.39 (11.61)	....	108
11....	88.54	88.54	88.48A	88.54	88.55 (11.45)	1	108
12....	....	....	88.44A	88.55N	88.44 (11.56)	....	108
13....	88.25	88.28B	88.20A	88.25	88.18 (11.82)	5	112
14....	88.00	88.12B	88.00	88.07	88.15 (11.85)	1	113
15....	88.26	88.32B	88.26	88.26	88.30 (11.70)	1	112
18....	88.24	88.24	88.20A	88.20A	88.20 (11.80)	1	112
19....	88.15	88.17B	88.15	88.15	88.17 (11.83)	14	112
20....	....	88.45B	....	88.17N	88.58 (11.42)	....	112
21....	88.72	88.74	88.68A	88.74	88.64 (11.36)	2	110
22....	....	....	88.53A	88.64N	88.56 (11.44)	....	110
25....	....	88.56B	....	88.56N	88.56 (11.44)	....	110
26....	....	88.73B	....	88.56N	88.77 (11.23)	....	110
27....	....	....	88.67A	88.77N	88.78 (11.22)	....	110
28....	....	88.86B	....	88.78N	88.85 (11.15)	....	110
29....	....	....	....	88.85N	88.89 (11.11)	....	110

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	88.77A	88.89N	88.80 (11.20)	....	110
2....	....	88.90B	....	88.80N	88.87 (11.13)	....	110
3....	....	88.88B	....	88.87N	88.89 (11.11)	....	110
4....	....	....	88.80A	88.89N	88.82 (11.18)	....	110
5....	Exchange Closed; Good Friday						
8....	....	88.90B	....	88.82N	88.87 (11.13)	....	110
9....	....	88.94B	....	88.87N	89.02 (10.98)	....	110
10....	89.17	89.17	89.01A	89.17	89.01 (10.99)	1	109
11....	89.28	89.35B	89.28	89.28	89.36 (10.64)	1	110
12....	....	....	89.35A	89.36N	89.39 (10.61)	....	110
15....	....	89.42B	89.38A	89.39N	89.39 (10.61)	....	110
16....	89.56	89.63B	89.45A	89.51	89.67 (10.33)	1	110
17....	....	....	89.45A	89.67N	89.48 (10.52)	52	160
18....	89.82	89.82	89.73A	89.82	89.73 (10.27)	1	158
19....	....	89.74B	89.55A	89.73N	89.57 (10.43)	....	158
22....	....	89.70B	....	89.57N	89.74 (10.26)	....	158
23....	....	....	89.48A	89.74N	89.50 (10.50)	....	158
24....	....	....	....	89.50N	89.61 (10.39)	....	158
25....	....	....	89.43A	89.61N	89.50 (10.50)	....	158
26....	....	....	89.37A	89.50N	89.47 (10.53)	....	158
29....	89.18	89.24B	89.18	89..8	89.21 (10.79)	8	158
30....	....	89.33B	....	89.21N	89.34 (10.66)	....	153

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	89.45B	89.31A	89.34N	89.46 (10.54)	....	158
2....	....	....	89.40A	89.46N	89.45 (10.55)	....	158
3....	....	....	....	89.45N	89.73 (10.27)	....	158
6....	89.83	89.83	89.80A	89.83	89.83 (10.17)	1	157
7....	....	90.01B	....	89.83N	90.05 (9.95)	....	157
8....	....	....	89.80A	90.05N	89.89 (10.11)	....	157
9....	....	89.96B	....	89.96B	89.97 (10.03)	....	157
10....	90.02	90.05B	90.02	90.02	90.02 (9.98)	1	157
13....	....	....	....	90.02N	90.02 (9.98)	....	157
14....	90.20	90.20	90.20	90.20	90.22 (9.78)	1	157
15....	....	....	....	90.22N	90.20 (9.80)	....	157
16....	....	....	....	90.20N	90.37 (9.63)	....	157
17....	....	....	90.36A	90.37N	90.33 (9.67)	....	157
20....	90.65	90.70B	90.65	90.65	90.67 (9.33)	1	158
21....	....	....	90.60A	90.67N	90.62 (9.38)	....	158
22....	....	90.68B	90.56A	90.62N	90.56 (9.44)	....	158
23....	....	....	90.42A	90.56N	90.42 (9.58)	....	158
24....	....	90.58B	....	90.42N	90.56 (9.44)	....	158
27....	Exchange Closed; Memorial Day						
28....	90.66	90.66	90.66	90.66	90.67 (9.33)	1	158
29....	....	....	90.58A	90.67N	90.67 (9.33)	....	158
30....	90.74	90.74	90.70A	90.74	90.72 (9.28)	1	157
31....	....	90.80B	....	90.72N	90.83 (9.17)	....	157

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	91.00	91.05B	91.00	91.00	91.04 (8.96)	13	163
4....	....	91.10B	....	91.04N	91.10 (8.90)	....	160
5....	....	91.40B	....	91.10N	91.41 (8.59)	....	160
6....	....	....	91.20A	91.41N	91.29 (8.71)	....	160
7....	91.19	91.19	91.19	91.19	90.82 (9.18)	7	153
10....	....	....	....	90.82N	90.82 (9.18)	....	153
11....	....	90.95B	....	90.82N	90.95 (9.05)	....	153
12....	91.02	91.05B	90.95A	91.02	90.92 (9.08)	6	156
13....	....	....	....	90.92N	90.86 (9.14)	....	153
14....	....	91.27B	....	90.86N	91.28 (8.72)	....	153
17....	....	91.33B	....	91.28N	91.25 (8.75)	....	153
18....	91.40	91.40	91.40	91.40	91.45 (8.55)	1	154
19....	....	....	....	91.45N	91.22 (8.78)	....	154
20....	....	....	....	91.22N	91.10 (8.90)	....	154
21....	....	....	....	91.10N	90.88 (9.12)	....	154
24....	....	....	....	90.88N	90.83 (9.17)	....	154
25....	....	....	....	90.83N	90.80 (9.20)	....	154
26....	....	....	....	90.80N	90.82 (9.18)	....	154
27....	....	....	....	90.82N	90.96 (9.04)	....	154
28....	91.13	91.13	91.10A	91.13	91.10 (8.90)	2	154

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	91.10N	91.09 (8.91)	....	154
2....	....	....	....	91.09N	91.13 (8.87)	....	154
3....	....	....	....	91.13N	91.13 (8.87)	....	154
4....	Exchange Closed; Independence Day						
5....	....	91.46B	....	91.13N	91.49 (8.51)	....	154
8....	....	....	....	91.49N	91.34 (8.66)	....	154
9....	....	....	....	91.34N	91.30 (8.70)	....	154
10....	91.33	91.33	91.29A	91.33	91.22 (8.78)	1	155
11....	....	....	....	91.22N	90.92 (9.08)	....	155
12....	90.82	90.96B	90.82	90.82	90.97 (9.03)	2	155
15....	....	....	....	90.97N	91.06 (8.94)	....	155
16....	....	....	....	91.06N	91.19 (8.81)	....	155
17....	91.31	91.31	91.06A	91.10	91.15 (8.85)	2	156
18....	91.01	91.01	90.89A	91.01	90.90 (9.10)	1	155
19....	....	....	....	90.90N	90.88 (9.12)	1	155
22....	90.81	90.81	90.76A	90.81	90.79 (9.21)	1	154
23....	....	90.80B	....	90.79N	90.81 (9.19)	....	154
24....	....	90.89B	....	90.81N	90.77 (9.23)	....	154
25....	....	90.83B	....	90.77N	90.84 (9.16)	....	154
26....	....	....	....	90.84N	90.70 (9.30)	....	154
29....	....	....	90.59A	90.70N	90.61 (9.39)	....	154
30....	....	90.66B	90.56A	90.61N	90.57 (9.43)	....	154
31....	....	90.64B	....	90.57N	90.64 (9.36)	....	154

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	90.73B	....	90.64N	90.70 (9.30)	....	154
2....	....	....	90.64A	90.70N	90.60 (9.40)	....	154
5....	....	90.62B	....	90.62B	90.61 (9.39)	....	154
6....	....	90.72B	....	90.61N	90.67 (9.33)	....	154
7....	....	90.82B	....	90.67N	90.83 (9.17)	....	154
8....	....	90.97B	....	90.83N	90.96 (9.04)	....	153
9....	....	91.05B	....	90.96N	91.05 (8.95)	....	153
12....	....	....	....	91.05N	91.04 (8.96)	....	153
13....	....	....	....	91.04N	90.98 (9.02)	....	153
14....	....	91.00B	90.92A	90.98N	91.02 (8.98)	....	153
15....	....	91.07B	90.97A	91.02N	90.95 (9.05)	....	153
16....	....	91.02B	....	90.95N	91.05 (8.95)	....	153
19....	....	....	....	91.05N	91.14 (8.86)	....	153
20....	....	91.17B	....	91.14N	91.20 (8.80)	....	153
21....	91.24	91.28B	91.24	91.24	91.29 (8.71)	2	153
22....	....	....	....	91.29N	91.19 (8.81)	....	153
23....	....	....	....	91.19N	91.17 (8.83)	....	153
26....	....	....	....	91.17N	91.10 (8.90)	....	153
27....	91.18	91.18	91.15A	91.16	91.19 (8.81)	4	154
28....	....	....	....	91.19N	91.16 (8.84)	....	154
29....	....	....	....	91.16N	91.24 (8.76)	....	154
30....	91.11	91.11	91.11	91.11	91.03 (8.97)	1	154

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	....	....	....	91.03N	91.08 (8.92)	....	154
4....	....	....	....	91.08N	91.15 (8.85)	....	154
5....	....	91.16B	91.09A	91.15N	91.08 (8.92)	....	154
6....	....	....	....	91.08N	90.79 (9.21)	....	154
9....	....	....	....	90.79N	90.77 (9.23)	....	154
10....	....	....	....	90.77N	90.83 (9.17)	....	154
11....	....	....	....	90.83N	90.81 (9.19)	....	154
12....	....	....	....	90.81N	90.76 (9.24)	....	154
13....	....	....	....	90.76N	91.04 (8.96)	....	154
16....	....	91.08B	....	91.04N	91.05 (8.95)	....	153
17....	....	....	90.97A	91.05N	91.00 (9.00)	....	153
18....	....	91.01B	90.96A	91.00N	90.96 (9.04)	....	153
19....	....	....	90.90A	90.96N	90.94 (9.06)	....	153
20....	....	....	....	90.94N	91.14 (8.86)	....	153
23....	....	....	....	91.14N	91.27 (8.73)	....	153
24....	91.23	91.33B	91.23	91.33B	91.34 (8.66)	1	154
25....	....	91.41B	....	91.34N	91.39 (8.61)	....	154
26....	....	91.46B	91.35A	91.39N	91.38 (8.62)	....	154
27....	91.27	91.27	91.27	91.27	91.24 (8.76)	1	154
30....	91.26	91.29B	91.26	91.26	91.30 (8.70)	1	154

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	91.39B	....	91.30N	91.38 (8.62)	....	154
2....	....	91.47B	91.33A	91.38N	91.30 (8.70)	....	154
3....	....	91.34B	91.28A	91.30N	91.32 (8.68)	....	154
4....	....	....	91.29A	91.32N	91.29 (8.71)	....	154
7....	....	....	91.21A	91.29N	91.18 (8.82)	....	154
8....	91.22	91.22	91.21A	91.22	91.24 (8.76)	1	154
9....	....	91.25B	91.18A	91.24N	91.18 (8.82)	....	153
10....	....	....	....	91.18N	91.18 (8.82)	....	153
11....	....	91.24B	....	91.18N	91.19 (8.81)	....	153
14....	....	....	....	91.19N	91.20 (8.80)	....	153
15....	....	91.23B	....	91.20N	91.23 (8.77)	....	153
16....	....	....	....	91.23N	91.28 (8.72)	....	153
17....	....	91.38B	....	91.28N	91.37 (8.63)	....	153
18....	....	91.43B	....	91.37N	91.42 (8.58)	....	153
21....	....	....	....	91.42N	91.39 (8.61)	....	153
22....	....	91.49B	....	91.39N	91.45 (8.55)	....	153
23....	....	....	91.44A	91.45N	91.44 (8.56)	....	153
24....	....	....	91.38A	91.44N	91.38 (8.62)	....	153
25....	....	....	....	91.38N	91.42 (8.58)	....	153
28....	....	91.44B	....	91.42N	91.42 (8.58)	....	153
29....	91.65	91.65	91.65	91.65	91.63 (8.37)	5	153
30....	91.77	91.80B	91.73A	91.73A	91.71 (8.29)	4	153
31....	....	....	....	91.71N	91.76 (8.24)	....	153

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	91.76N	91.80 (8.20)	....	153
4....	....	....	....	91.80N	91.80 (8.20)	....	153
5....	....	....	....	91.80N	91.81 (8.19)	....	153
6....	91.84	91.84	91.82A	91.84	91.79 (8.21)	2	154
7....	....	....	....	91.79N	91.81 (8.19)	....	154
8....	....	....	....	91.81N	91.98 (8.02)	....	154
11....	....	....	....	91.98N	91.98 (8.02)	....	154
12....	92.05	92.08B	92.05	92.05	92.07 (7.93)	1	155
13....	....	....	....	92.07N	91.99 (8.01)	....	155
14....	91.95	91.95	91.92A	91.95	91.92 (8.08)	2	157
15....	....	....	91.85A	91.92N	91.88 (8.12)	....	157
18....	92.09	92.12B	92.09	92.12B	92.10 (7.90)	4	153
19....	92.18	92.19B	92.12A	92.17	92.11 (7.89)	5	158
20....	....	....	....	92.11N	92.01 (7.99)	....	158
21....	....	....	....	92.01N	92.06 (7.94)	....	158
22....	....	....	....	92.06N	92.05 (7.95)	....	158
25....	....	....	....	92.05N	92.03 (7.97)	....	158
26....	92.02	92.05B	92.01A	92.04	92.02 (7.98)	4	161
27....	....	....	....	92.02N	92.09 (7.91)	....	161
28....	Exchange Closed; Thanksgiving Day						
29....	....	....	....	92.09N	92.13 (7.87)	....	161

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	....	....	....	92.13N	91.96 (8.04)	....	161
3....	....	....	....	91.96N	91.96 (8.04)	....	161
4....	92.02	92.02	91.99A	92.02	92.03 (7.97)	1	162
5....	....	....	....	92.03N	91.99 (8.01)	....	162
6....	....	....	....	91.99N	91.97 (8.03)	....	162
9....	....	....	....	91.97N	92.13 (7.87)	....	162
10....	92.24	92.25B	92.24	92.24	92.24 (7.76)	1	163
11....	....	....	....	92.24N	92.46 (7.54)	....	163
12....	92.43	92.51B	92.41A	92.43	92.41 (7.59)	10	163
13....	....	....	....	92.41N	92.46 (7.54)	1	165
16....	92.50	92.50	92.50	92.50	92.49 (7.51)	1	164
17....	....	....	....	92.49N	92.57 (7.43)	....	164
18....	....	....	....	92.57N	92.47 (7.53)	....	164
19....	....	....	....	92.47N	92.56 (7.44)	....	164
20....	92.51	92.64B	92.51	92.61	92.55 (7.45)	2	164
23....	....	....	....	92.55N	92.47 (7.53)	....	164
24....	....	....	....	92.47N	92.48 (7.52)	....	164
25....	Exchange Closed; Christmas						
26....	....	....	....	92.48N	92.50 (7.50)	....	164
27....	....	....	....	92.50N	92.53 (7.47)	....	164
30....	....	....	....	92.53N	92.45 (7.55)	....	164
31....	....	....	....	92.45N	92.44 (7.56)	....	164

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	....	....	88.35N	88.33 (11.67)	....	20
3....	....	88.37B	....	88.33N	88.38 (11.62)	....	20
4....	....	....	....	88.38N	88.38 (11.62)	....	20
7....	....	88.68B	...	88.38N	88.66 (11.34)	....	20
8....	....	....	....	88.66N	88.63 (11.37)	....	20
9....	....	....	....	88.63N	88.78 (11.22)	....	20
10....	....	....	88.75A	88.78N	88.75 (11.25)	....	20
11....	....	....	....	88.75N	88.60 (11.40)	....	20
14....	....	....	....	88.60N	88.61 (11.39)	....	20
15....	....	....	....	88.61N	88.71 (11.29)	....	20
16....	....	....	....	88.71N	88.60 (11.40)	....	20
17....	....	....	....	88.60N	88.58 (11.42)	....	20
18....	....	....	....	88.58N	88.71 (11.29)	....	20
21....	....	....	....	88.71N	88.71 (11.29)	....	20
22....	....	....	....	88.71N	88.85 (11.15)	....	20
23....	....	....	....	88.85N	88.89 (11.11)	....	20
24....	....	89.07B	....	89.07B	89.09 (10.91)	....	20
25....	....	....	....	89.09N	89.08 (10.92)	....	20
28....	....	....	88.93A	89.08N	89.02 (10.98)	....	20
29....	....	....	....	89.02N	89.05 (10.95)	....	20
30....	....	....	....	89.05N	89.03 (10.97)	....	20
31....	....	....	....	89.03N	88.90 (11.10)	....	20

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	88.62A	88.90N	88.62 (11.38)	....	20
4....	....	....	....	88.62N	88.61 (11.39)	....	20
5....	....	....	....	88.61N	88.64 (11.36)	....	20
6....	....	88.66B	88.55A	88.64N	88.49 (11.51)	....	20
7....	....	....	....	88.49N	88.37 (11.63)	....	20
8....	....	....	....	88.37N	88.38 (11.62)	....	20
11....	....	....	....	88.38N	88.36 (11.64)	....	20
12....	....	....	....	88.36N	88.34 (11.66)	....	20
13....	....	....	....	88.34N	88.40 (11.60)	....	20
14....	....	88.58B	....	88.40N	88.61 (11.39)	....	20
15....	....	....	88.60A	88.61N	88.58 (11.42)	....	20
18....	Exchange Closed; President's Day						
19....	....	....	....	88.58N	88.58 (11.42)	....	20
20....	88.48	88.48	88.48	88.48	88.48 (11.52)	2	20
21....	88.40	88.46B	88.40	88.40	88.40 (11.60)	2	20
22....	....	....	88.31A	88.40N	88.28 (11.72)	....	20
25....	88.29	88.29	88.25A	88.29	88.37 (11.63)	10	20
26....	....	....	....	88.37N	88.39 (11.61)	....	20
27....	....	....	....	88.39N	88.16 (11.84)	....	20
28....	....	....	88.05A	88.16N	88.04 (11.96)	....	20

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	88.04N	87.94 (12.06)	....	20
4....	88.01	88.01	87.87A	88.01	87.86 (12.14)	10	24
5....	....	88.07B	....	87.86N	88.05 (11.95)	....	24
6....	....	....	88.00A	88.05N	87.95 (12.05)	....	24
7....	87.87	87.94B	87.85A	87.87	87.93 (12.07)	71	91
8....	....	89.19B	....	87.93N	88.18 (11.82)	....	91
11....	88.29	88.30B	88.29	88.29	88.34 (11.66)	....	91
12....	....	....	88.26A	88.34N	88.24 (11.76)	10	101
13....	88.04	88.04	88.04	88.04	87.98 (12.02)	40	141
14....	....	....	87.97A	87.98N	87.94 (12.06)	19	160
15....	....	....	....	87.94N	88.10 (11.90)	....	150
18....	88.12	88.12	88.00A	88.00A	88.00 (12.00)	10	150
19....	87.95	87.97B	87.95	87.95	87.95 (12.05)	14	150
20....	....	88.18B	....	87.95N	88.35 (11.65)	....	150
21....	88.51	88.52	88.51	88.52	88.43 (11.57)	2	150
22....	....	....	....	88.43N	88.43 (11.57)	....	150
25....	....	....	....	88.43N	88.34 (11.66)	....	150
26....	88.40	88.53B	88.40	88.40	88.54 (11.46)	10	150
27....	....	....	....	88.54N	88.55 (11.45)	....	150
28....	....	88.64B	....	88.55N	88.62 (11.38)	....	150
29....	....	....	....	88.62N	88.65 (11.35)	....	150

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	88.62A	88.65N	88.56 (11.44)	....	150
2....	88.49	88.61B	88.49	88.57N	88.63 (11.37)	18	166
3....	88.59	88.63B	88.59	88.59	88.65 (11.35)	10	163
4....	....	....	88.59A	88.65N	88.58 (11.42)	....	163
5....	Exchange Closed; Good Friday						
8....	....	88.65B	88.57A	88.58N	88.62 (11.38)	....	163
9....	....	88.68B	....	88.62N	88.75 (11.25)	....	163
10....	....	88.84B	88.74A	88.75N	88.74 (11.26)	....	163
11....	....	89.06B	....	88.74N	89.08 (10.92)	....	163
12....	89.17	89.20B	89.08A	89.17	89.11 (10.89)	2	163
15....	....	89.15B	....	89.11N	89.11 (10.89)	....	163
16....	89.25	89.33B	89.15A	89.24	89.37 (10.63)	15	163
17....	89.34	89.34	89.10A	89.34	89.18 (10.82)	8	163
18....	89.50	89.50	89.42A	89.50	89.44 (10.56)	1	163
19....	....	89.45B	89.25A	89.44N	89.26 (10.74)	....	163
22....	....	89.40B	....	89.26N	89.44 (10.56)	....	163
23....	89.27	89.29B	89.20A	89.27	89.19 (10.81)	20	163
24....	89.28	89.35B	89.21A	89.28	89.32 (10.68)	18	163
25....	89.18	89.20B	89.13A	89.18	89.20 (10.80)	10	163
26....	89.13	89.14B	89.08A	89.13	89.16 (10.84)	15	163
29....	88.89	88.93B	88.89	88.89	88.89 (11.11)	3	165
30....	....	89.04B	....	88.89N	89.03 (10.97)	....	165

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	89.13B	....	89.03N	89.14 (10.86)	....	165
2....	....	....	89.06A	89.14N	89.13 (10.87)	....	165
3....	....	....	....	89.13N	89.43 (10.57)	....	163
6....	89.53	89.53	89.51A	89.53	89.52 (10.48)	3	163
7....	....	89.70B	....	89.52N	89.68 (10.32)	....	163
8....	....	....	89.53A	89.68N	89.53 (10.47)	....	163
9....	....	89.76B	....	89.76B	89.72 (10.28)	....	163
10....	89.84	89.84	89.75A	89.84	89.74 (10.26)	1	163
13....	....	....	....	89.74N	89.77 (10.23)	....	163
14....	....	89.99B	....	89.77N	89.98 (10.02)	....	163
15....	90.08	90.08	90.08	90.08	89.95 (10.05)	1	163
16....	....	....	....	89.95N	90.14 (9.86)	....	163
17....	....	....	90.13A	90.14N	90.11 (9.89)	....	163
20....	90.54	90.54	90.44A	90.54	90.43 (9.57)	1	164
21....	....	....	90.37A	90.43N	90.38 (9.62)	....	164
22....	....	90.42B	90.30A	90.38N	90.30 (9.70)	....	164
23....	....	....	90.12A	90.30N	90.15 (9.85)	....	164
24....	....	90.31B	....	90.15N	90.30 (9.70)	....	164
27....	Exchange Closed; Memorial Day						
28....	....	....	....	90.30N	90.41 (9.59)	....	164
29....	....	....	90.30A	90.41N	90.40 (9.60)	....	164
30....	....	....	....	90.40N	90.44 (9.56)	....	164
31....	....	....	....	90.44N	90.53 (9.47)	....	164

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	90.74	90.76B	90.74	90.74	90.76 (9.24)	1	164
4....	90.78	90.78	90.78	90.78	90.82 (9.18)	22	164
5....	91.08	91.10B	91.08	91.08	91.13 (8.87)	2	166
6....	90.95	91.05B	90.90A	90.95	91.01 (8.99)	1	166
7....	....	....	....	91.01N	90.52 (9.48)	....	166
10....	90.54	90.54	90.54	90.54	90.51 (9.49)	4	167
11....	90.60	90.64B	90.60	90.60	90.64 (9.36)	1	166
12....	....	....	....	90.64N	90.60 (9.40)	....	166
13....	....	....	....	90.60N	90.53 (9.47)	....	166
14....	....	90.94B	....	90.53N	90.96 (9.04)	....	166
17....	....	91.03B	....	90.96N	90.94 (9.06)	....	166
18....	....	....	....	90.94N	91.14 (8.86)	....	166
19....	91.08	91.08	90.94A	90.94A	90.91 (9.09)	1	167
20....	....	....	....	90.91N	90.80 (9.20)	....	167
21....	....	....	....	90.80N	90.60 (9.40)	....	167
24....	....	....	....	90.60N	90.55 (9.45)	....	167
25....	90.50	90.50	90.50	90.50	90.50 (9.50)	1	167
26....	....	....	....	90.50N	90.51 (9.49)	....	167
27....	....	....	....	90.51N	90.65 (9.35)	....	167
28....	....	....	....	90.65N	90.79 (9.21)	....	167

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	90.79N	90.78 (9.22)	....	167
2....	90.84	90.84	90.84	90.84	90.82 (9.18)	2	167
3....	90.91	90.91	90.91	90.91	90.82 (9.18)	2	167
4....	Exchange Closed; Independence Day						
5....	91.15	91.15	91.15	91.15	91.14 (8.86)	1	167
8....	....	....	....	91.14N	91.01 (8.99)	....	167
9....	....	....	....	91.01N	90.96 (9.04)	....	167
10....	....	....	....	90.96N	90.89 (9.11)	....	167
11....	....	....	....	90.89N	90.58 (9.42)	....	167
12....	90.45	90.45	90.45	90.45	90.62 (9.38)	1	167
15....	90.70	90.70	90.70	90.70	90.72 (9.28)	1	168
16....	90.76@.75	90.83B	90.75	90.75	90.85 (9.15)	3	171
17....	90.78	90.78	90.78	90.78	90.80 (9.20)	....	171
18....	....	....	....	90.80N	90.55 (9.45)	3	171
19....	....	....	....	90.55N	90.53 (9.47)	....	171
22....	90.41	90.48	90.41	90.48	90.44 (9.56)	3	169
23....	....	....	....	90.44N	90.45 (9.55)	....	169
24....	....	90.50B	....	90.45N	90.41 (9.59)	....	169
25....	....	90.47B	....	90.41N	90.48 (9.52)	....	169
26....	....	....	....	90.48N	90.33 (9.67)	....	169
29....	....	....	90.31A	90.33N	90.23 (9.77)	....	169
30....	....	90.24B	....	90.23N	90.20 (9.80)	....	169
31....	....	90.28B	....	90.20N	90.27 (9.73)	....	169

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	90.38B	....	90.27N	90.34 (9.66)	....	169
2....	....	....	....	90.34N	90.24 (9.76)	....	169
5....	....	....	....	90.24N	90.24 (9.76)	....	169
6....	....	90.33B	....	90.24N	90.31 (9.69)	....	169
7....	....	90.47B	....	90.31N	90.48 (9.52)	....	169
8....	....	....	....	90.48N	90.61 (9.39)	....	169
9....	....	....	....	90.61N	90.70 (9.30)	....	169
12....	....	....	....	90.70N	90.69 (9.31)	....	169
13....	....	....	....	90.69N	90.61 (9.39)	....	168
14....	....	....	....	90.61N	90.65 (9.35)	....	168
15....	....	....	....	90.65N	90.59 (9.41)	....	168
16....	....	....	....	90.59N	90.70 (9.30)	....	168
19....	....	....	....	90.70N	90.80 (9.20)	....	168
20....	....	....	....	90.80N	90.86 (9.14)	....	168
21....	....	....	....	90.86N	90.94 (9.06)	....	168
22....	....	....	....	90.94N	90.82 (9.18)	....	168
23....	....	....	....	90.82N	90.80 (9.20)	....	168
26....	....	....	....	90.80N	90.73 (9.27)	....	168
27....	....	....	....	90.73N	90.83 (9.17)	....	168
28....	....	....	....	90.83N	90.79 (9.21)	....	168
29....	....	....	....	90.79N	90.87 (9.13)	....	168
30....	90.77	90.77	90.77	90.77	90.67 (9.33)	2	168

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	....	....	....	90.67N	90.73 (9.27)	....	168
4....	....	....	....	90.73N	90.80 (9.20)	....	168
5....	....	....	....	90.80N	90.73 (9.27)	....	168
6....	....	....	....	90.73N	90.43 (9.57)	....	168
9....	....	....	....	90.43N	90.41 (9.59)	....	168
10....	....	....	....	90.41N	90.49 (9.51)	....	168
11....	....	....	....	90.49N	90.47 (9.53)	....	168
12....	....	....	....	90.47N	90.43 (9.57)	....	168
13....	....	....	....	90.43N	90.72 (9.28)	....	168
16....	....	....	....	90.72N	90.73 (9.27)	....	168
17....	....	....	....	90.73N	90.68 (9.32)	....	168
18....	....	....	....	90.68N	90.63 (9.37)	....	168
19....	....	....	....	90.63N	90.61 (9.39)	....	168
20....	....	....	....	90.61N	90.83 (9.17)	....	168
23....	....	....	....	90.83N	90.93 (9.07)	....	168
24....	....	....	....	90.93N	90.98 (9.02)	....	168
25....	....	....	....	90.98N	91.01 (8.99)	....	168
26....	....	....	....	91.01N	91.00 (9.00)	....	168
27....	....	....	....	91.00N	90.86 (9.14)	....	168
30....	....	....	....	90.86N	90.93 (9.07)	....	168

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	90.93N	91.01 (8.99)	....	168
2....	....	....	....	91.01N	90.93 (9.07)	....	168
3....	....	....	....	90.93N	90.96 (9.04)	....	168
4....	....	....	90.93A	90.96N	90.92 (9.08)	....	168
7....	....	....	....	90.92N	90.82 (9.18)	....	168
8....	....	....	....	90.82N	90.86 (9.14)	....	168
9....	....	....	....	90.86N	90.82 (9.18)	....	168
10....	....	....	....	90.82N	90.82 (9.18)	....	168
11....	....	....	....	90.82N	90.84 (9.16)	....	168
14....	....	....	....	90.84N	90.84 (9.16)	....	168
15....	....	90.88B	....	90.84N	90.88 (9.12)	....	168
16....	....	....	....	90.88N	90.94 (9.06)	....	168
17....	....	....	....	90.94N	91.03 (8.97)	....	168
18....	....	....	....	91.03N	91.08 (8.92)	....	168
21....	....	....	....	91.08N	91.06 (8.94)	....	168
22....	....	....	....	91.06N	91.09 (8.91)	....	168
23....	....	....	....	91.09N	91.09 (8.91)	....	168
24....	....	....	....	91.09N	91.03 (8.97)	....	168
25....	....	....	....	91.03N	91.08 (8.92)	....	168
28....	....	....	....	91.08N	91.07 (8.93)	....	168
29....	....	91.20B	....	91.07N	91.19 (8.81)	....	168
30....	....	91.35B	....	91.19N	91.32 (8.68)	....	168
31....	....	....	....	91.32N	91.39 (8.61)	....	168

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.44	91.44	91.44	91.44	91.43 (8.57)	1	169
4....	....	....	....	91.43N	91.44 (8.56)	....	169
5....	....	....	....	91.44N	91.46 (8.54)	....	169
6....	....	....	....	91.46N	91.45 (8.55)	....	169
7....	....	....	....	91.45N	91.47 (8.53)	....	169
8....	....	....	....	91.47N	91.64 (8.36)	....	169
11....	....	....	....	91.64N	91.65 (8.35)	....	169
12....	....	....	....	91.65N	91.76 (8.24)	....	169
13....	....	....	....	91.76N	91.67 (8.33)	....	169
14....	....	....	....	91.67N	91.60 (8.40)	....	169
15....	....	....	....	91.60N	91.57 (8.43)	....	169
18....	91.79	91.81B	91.79	91.79	91.79 (8.21)	1	168
19....	....	....	....	91.79N	91.78 (8.22)	....	168
20....	....	....	....	91.78N	91.68 (8.32)	....	168
21....	....	....	....	91.68N	91.73 (8.27)	....	168
22....	....	....	....	91.73N	91.73 (8.27)	....	168
25....	....	....	....	91.73N	91.72 (8.28)	....	168
26....	....	91.74B	....	91.72N	91.71 (8.29)	....	168
27....	....	....	....	91.71N	91.77 (8.23)	....	168
28....	Exchange Closed; Thanksgiving Day						
29....	....	....	....	91.77N	91.83 (8.17)	....	168

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	....	....	....	91.83N	91.67 (8.33)	....	168
3....	....	....	....	91.67N	91.67 (8.33)	....	168
4....	....	91.73B	....	91.67N	91.75 (8.25)	....	168
5....	....	....	....	91.75N	91.70 (8.30)	....	168
6....	....	....	....	91.70N	91.66 (8.34)	....	168
9....	....	....	....	91.66N	91.83 (8.17)	....	168
10....	....	....	....	91.83N	91.96 (8.04)	....	168
11....	....	....	....	91.96N	92.17 (7.83)	....	168
12....	....	....	....	92.17N	92.13 (7.87)	....	168
13....	....	....	....	92.13N	92.18 (7.82)	....	168
16....	....	....	....	92.18N	92.22 (7.78)	....	168
17....	....	....	....	92.22N	92.32 (7.68)	....	168
18....	....	....	....	92.32N	92.24 (7.76)	....	168
19....	....	....	....	92.24N	92.33 (7.67)	....	168
20....	92.36	92.36	92.36	92.36	92.32 (7.68)	2	168
23....	....	....	....	92.32N	92.24 (7.76)	....	168
24....	....	....	....	92.24N	92.26 (7.74)	....	168
25....	Exchange Closed; Christmas Day						
26....	....	....	....	92.26N	92.28 (7.72)	....	168
27....	....	....	....	92.28N	92.31 (7.69)	....	168
30....	....	....	....	92.31N	92.24 (7.76)	....	168
31....	....	....	....	92.24N	92.23 (7.77)	....	168

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
4....	88.36	88.36	88.36	88.36	88.37 (11.63)	9	9
5....	Exchange Closed, Good Friday						
8....	88.34	88.43B	88.34	88.34	88.39 (11.61)	21	30
9....	....	....	....	88.39N	88.50 (11.50)	....	30
10....	....	88.57B	88.48A	88.50N	88.47 (11.53)	....	30
11....	....	88.81B	....	88.47N	88.82 (11.18)	....	30
12....	....	....	....	88.82N	88.86 (11.14)	....	30
15....	....	....	....	88.86N	88.86 (11.14)	....	30
16....	88.99	89.05B	88.90A	88.99	89.10 (10.90)	6	36
17....	....	....	88.90A	89.10N	88.90 (11.10)	....	36
18....	....	89.15B	....	88.90N	89.15 (10.85)	....	36
19....	....	89.17B	89.07A	89.15N	88.99 (11.01)	....	36
22....	....	89.07B	....	88.99N	89.15 (10.85)	....	36
23....	....	....	89.10A	89.15N	88.91 (11.09)	....	36
24....	....	....	....	88.91N	89.04 (10.96)	....	36
25....	....	....	....	89.04N	88.93 (11.07)	....	36
26....	....	....	....	88.93N	88.88 (11.12)	....	36
29....	....	....	88.68A	88.89N	88.61 (11.39)	....	36
30....	....	88.78B	....	88.61N	88.75 (11.25)	....	36

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	88.85B	....	88.75N	88.86 (11.14)	....	36
2....	....	....	88.80A	88.86N	88.85 (11.15)	...	36
3....	....	....	....	88.85N	89.16 (10.84)	....	36
6....	....	....	....	89.16N	89.28 (10.72)	....	36
7....	....	89.46B	....	89.28N	89.43 (10.57)	....	36
8....	....	....	89.27A	89.43N	89.30 (10.70)	....	36
9....	....	89.50B	....	89.50B	89.50 (10.50)	....	36
10....	....	....	....	89.50N	89.51 (10.49)	....	36
13....	....	....	....	89.51N	89.54 (10.46)	....	36
14....	....	89.75B	....	89.54N	89.75 (10.25)	....	36
15....	....	....	....	89.75N	89.73 (10.27)	....	36
16....	....	....	....	89.73N	89.93 (10.07)	....	36
17....	....	....	89.92A	89.93N	89.90 (10.10)	....	36
20....	....	....	....	89.90N	90.21 (9.79)	....	36
21....	....	....	90.17A	90.21N	90.16 (9.84)	....	36
22....	....	90.20B	90.09A	90.16N	90.08 (9.92)	....	36
23....	....	....	89.90A	90.08N	89.89 (10.11)	....	36
24....	....	90.05B	....	89.89N	90.05 (9.95)	....	36
27....	Exchange Closed; Memorial Day						
28....	....	....	....	90.05N	90.16 (9.84)	....	36
29....	....	....	....	90.16N	90.14 (9.86)	....	36
30....	....	....	....	90.14N	90.18 (9.82)	....	36
31....	....	....	....	90.18N	90.25 (9.75)	....	36

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	....	90.48B	....	90.25N	90.49 (9.51)	....	36
4....	....	....	....	90.49N	90.55 (9.45)	....	36
5....	....	....	....	90.55N	90.87 (9.13)	....	36
6....	....	....	....	90.87N	90.73 (9.27)	....	36
7....	....	....	....	90.73N	90.22 (9.78)	....	36
10....	....	....	....	90.22N	90.20 (9.80)	....	36
11....	....	....	....	90.20N	90.34 (9.66)	....	36
12....	....	....	....	90.34N	90.30 (9.70)	....	36
13....	....	....	....	90.30N	90.22 (9.78)	....	36
14....	....	....	....	90.22N	90.66 (9.34)	....	36
17....	....	90.73B	....	90.66N	90.64 (9.36)	....	36
18....	....	....	....	90.64N	90.84 (9.16)	....	36
19....	....	....	....	90.84N	90.61 (9.39)	....	36
20....	....	....	....	90.61N	90.52 (9.48)	....	36
21....	....	....	....	90.52N	90.34 (9.66)	....	36
24....	....	....	....	90.34N	90.29 (9.71)	....	36
25....	90.18	90.18	90.18	90.18	90.24 (9.76)	3	36
26....	....	....	....	90.24N	90.22 (9.78)	....	36
27....	90.33	90.33	90.33	90.33	90.36 (9.64)	1	37
28....	....	....	....	90.36N	90.50 (9.50)	....	37

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	90.50N	90.49 (9.51)	....	37
2....	....	....	....	90.49N	90.53 (9.47)	....	37
3....	....	....	....	90.53N	90.53 (9.47)	....	37
4....	Exchange Closed; Independence Day						
5....	....	....	....	90.53N	90.83 (9.17)	....	37
8....	....	....	....	90.83N	90.70 (9.30)	....	37
9....	....	....	....	90.70N	90.65 (9.35)	....	37
10....	....	....	....	90.65N	90.57 (9.43)	....	37
11....	....	....	....	90.57N	90.26 (9.74)	....	37
12....	....	....	....	90.26N	90.29 (9.71)	....	37
15....	....	....	....	90.29N	90.40 (9.60)	....	37
16....	....	....	....	90.40N	90.53 (9.47)	....	37
17....	....	....	....	90.53N	90.48 (9.52)	....	37
18....	....	....	....	90.48N	90.22 (9.78)	....	37
19....	....	....	....	90.22N	90.21 (9.79)	....	37
22....	....	....	90.11A	90.21N	90.12 (9.88)	....	37
23....	....	....	....	90.12N	90.12 (9.88)	....	37
24....	....	90.17B	....	90.12N	90.08 (9.92)	....	37
25....	....	90.12B	....	90.08N	90.15 (9.85)	....	37
26....	....	....	....	90.15N	89.99 (10.01)	....	37
29....	....	....	....	89.99N	89.89 (10.11)	....	37
30....	....	89.91B	....	89.89N	89.86 (10.14)	....	37
31....	....	89.94B	....	89.86N	89.93 (10.07)	....	37

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	89.93N	90.01 (9.99)	....	37
2....	....	....	....	90.01N	89.91 (10.09)	....	37
5....	....	....	....	89.91N	89.90 (10.10)	....	37
6....	....	89.99B	....	89.90N	89.98 (10.02)	....	37
7....	....	90.14B	....	89.98N	90.15 (9.85)	....	37
8....	....	....	....	90.15N	90.28 (9.72)	....	37
9....	....	....	....	90.28N	90.37 (9.63)	....	37
12....	....	....	....	90.37N	90.36 (9.64)	....	37
13....	....	....	....	90.36N	90.28 (9.72)	....	37
14....	....	....	....	90.28N	90.30 (9.70)	....	37
15....	....	....	....	90.30N	90.25 (9.75)	....	37
16....	....	....	....	90.25N	90.37 (9.63)	....	37
19....	....	....	....	90.37N	90.48 (9.52)	....	37
20....	....	....	....	90.48N	90.54 (9.46)	....	37
21....	....	....	....	90.54N	90.61 (9.39)	....	37
22....	....	....	....	90.61N	90.50 (9.50)	....	37
23....	....	....	....	90.50N	90.45 (9.55)	....	37
26....	....	....	....	90.45N	90.38 (9.62)	....	37
27....	....	....	....	90.38N	90.49 (9.51)	....	37
28....	....	....	....	90.49N	90.44 (9.56)	....	37
29....	....	....	....	90.44N	90.52 (9.48)	....	37
30....	90.41	90.41	90.41	90.41	90.32 (9.68)	2	37

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	....	....	....	90.32N	90.38 (9.62)	....	37
4....	....	....	....	90.38N	90.45 (9.55)	....	37
5....	....	....	....	90.45N	90.39 (9.61)	....	37
6....	....	....	....	90.39N	90.09 (9.91)	....	37
9....	....	....	....	90.09N	90.07 (9.93)	....	37
10....	....	....	....	90.07N	90.16 (9.84)	....	37
11....	....	....	....	90.16N	90.15 (9.85)	....	37
12....	....	....	....	90.15N	90.12 (9.88)	....	37
13....	....	....	....	90.12N	90.41 (9.59)	....	37
16....	....	....	....	90.41N	90.42 (9.58)	....	37
17....	....	....	....	90.42N	90.38 (9.62)	....	37
18....	....	....	....	90.38N	90.32 (9.68)	....	37
19....	....	....	....	90.32N	90.30 (9.70)	....	37
20....	....	....	....	90.30N	90.53 (9.47)	....	37
23....	....	....	....	90.53N	90.61 (9.39)	....	37
24....	....	....	....	90.61N	90.64 (9.36)	....	37
25....	....	....	....	90.64N	90.68 (9.32)	....	37
26....	....	....	....	90.68N	90.65 (9.35)	....	37
27....	....	....	....	90.65N	90.52 (9.48)	....	37
30....	....	....	....	90.52N	90.58 (9.42)	....	37

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	90.58N	90.66 (9.34)	....	37
2....	....	....	....	90.66N	90.58 (9.42)	....	37
3....	....	....	....	90.58N	90.62 (9.38)	....	37
4....	....	....	90.59A	90.62N	90.59 (9.41)	....	37
7....	....	....	....	90.59N	90.49 (9.51)	....	37
8....	....	....	....	90.49N	90.55 (9.45)	....	37
9....	....	....	....	90.55N	90.49 (9.51)	....	37
10....	....	....	....	90.49N	90.49 (9.51)	....	37
11....	....	....	....	90.49N	90.51 (9.49)	....	37
14....	....	....	....	90.51N	90.52 (9.48)	....	37
15....	....	....	....	90.52N	90.55 (9.45)	....	37
16....	....	....	....	90.55N	90.62 (9.38)	....	37
17....	....	....	....	90.62N	90.72 (9.28)	....	37
18....	....	....	....	90.72N	90.77 (9.23)	....	37
21....	....	....	....	90.77N	90.75 (9.25)	....	37
22....	....	90.78B	....	90.75N	90.75 (9.25)	....	37
23....	....	....	....	90.75N	90.75 (9.25)	....	37
24....	....	....	....	90.75N	90.70 (9.30)	....	37
25....	....	....	....	90.70N	90.74 (9.26)	....	37
28....	....	....	....	90.74N	90.74 (9.26)	....	37
29....	....	....	....	90.74N	90.84 (9.16)	....	37
30....	....	....	....	90.84N	90.96 (9.04)	....	37
31....	....	....	....	90.96N	91.03 (8.97)	....	37

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	91.03N	91.07 (8.93)	....	37
4....	....	....	....	91.07N	91.09 (8.91)	....	37
5....	....	....	....	91.09N	91.12 (8.88)	....	37
6....	....	....	....	91.12N	91.11 (8.89)	....	37
7....	....	....	....	91.11N	91.13 (8.87)	....	37
8....	....	....	....	91.13N	91.31 (8.69)	....	37
11....	....	....	....	91.31N	91.32 (8.68)	....	37
12....	....	....	....	91.32N	91.44 (8.56)	....	37
13....	....	....	....	91.44N	91.35 (8.65)	....	37
14....	....	....	....	91.35N	91.28 (8.72)	....	37
15....	....	....	....	91.28N	91.25 (8.75)	....	37
18....	....	....	....	91.25N	91.48 (8.52)	....	37
19....	....	....	....	91.48N	91.46 (8.54)	....	37
20....	....	....	....	91.46N	91.36 (8.64)	....	37
21....	....	....	....	91.36N	91.41 (8.59)	....	37
22....	....	....	....	91.41N	91.42 (8.58)	....	37
25....	....	....	....	91.42N	91.41 (8.59)	....	37
26....	91.40	91.40	91.40	91.40	91.40 (8.60)	1	38
27....	....	....	....	91.40N	91.47 (8.53)	....	38
28....	Exchange Closed; Thanksgiving Day						
29....	....	....	....	91.47N	91.54 (8.46)	....	38

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	....	....	....	91.54N	91.38 (8.62)	....	38
3....	....	....	....	91.38N	91.38 (8.62)	....	38
4....	....	....	....	91.38N	91.46 (8.54)	....	38
5....	....	....	....	91.46N	91.41 (8.59)	....	38
6....	....	....	....	91.41N	91.36 (8.64)	....	38
9....	....	....	....	91.36N	91.53 (8.47)	....	38
10....	....	....	....	91.53N	91.66 (8.34)	....	38
11....	....	....	....	91.66N	91.86 (8.14)	....	38
12....	....	....	....	91.86N	91.83 (8.17)	....	38
13....	....	....	....	91.83N	91.88 (8.12)	....	38
16....	91.88	91.88	91.88	91.88	91.92 (8.08)	1	37
17....	....	....	....	91.92N	92.03 (7.97)	....	37
18....	....	....	....	92.03N	91.96 (8.04)	....	37
19....	....	....	....	91.96N	92.05 (7.95)	....	37
20....	....	....	....	92.05N	92.03 (7.97)	....	37
23....	....	....	....	92.03N	91.96 (8.04)	....	37
24....	....	....	....	91.96N	91.98 (8.02)	....	37
25....	Exchange Closed; Christmas						
26....	....	....	....	91.98N	92.01 (7.99)	....	37
27....	....	....	....	92.01N	92.05 (7.95)	....	37
30....	....	....	....	92.05N	91.98 (8.02)	....	37
31....	....	....	....	91.98N	91.97 (8.03)	....	37

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
24....	89.90@.91	89.91	89.90	89.91	89.78 (10.22)	50	50
25....	....	89.82B	....	89.78N	89.85 (10.15)	....	50
26....	....	....	....	89.85N	89.77 (10.23)	....	50
29....	....	....	89.57A	89.77N	89.57 (10.43)	....	50
30....	....	....	....	89.57N	89.54 (10.46)	....	50
31....	....	89.60B	....	89.54N	89.61 (10.39)	....	50

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	89.61N	89.70 (10.30)	....	50
2....	....	....	....	89.70N	89.60 (10.40)	....	50
5....	....	....	....	89.60N	89.59 (10.41)	....	50
6....	....	89.68B	....	89.59N	89.67 (10.33)	....	50
7....	....	89.79B	....	89.67N	89.84 (10.16)	....	50
8....	....	....	....	89.84N	89.97 (10.03)	....	50
9....	....	....	....	89.97N	90.06 (9.94)	....	50
12....	....	....	....	90.06N	90.05 (9.95)	....	50
13....	....	....	....	90.05N	89.96 (10.04)	....	50
14....	....	....	....	89.96N	89.97 (10.03)	....	50
15....	....	....	....	89.97N	89.92 (10.08)	....	50
16....	....	....	....	89.92N	90.05 (9.95)	....	50
19....	....	....	....	90.05N	90.16 (9.84)	....	50
20....	....	....	....	90.16N	90.24 (9.76)	....	50
21....	....	....	....	90.24N	90.31 (9.69)	....	50
22....	....	....	....	90.31N	90.19 (9.81)	....	50
23....	....	....	....	90.19N	90.13 (9.87)	....	50
26....	....	....	....	90.13N	90.06 (9.94)	....	50
27....	....	....	....	90.06N	90.17 (9.83)	....	50
28....	....	....	....	90.17N	90.12 (9.88)	....	50
29....	....	....	....	90.12N	90.20 (9.80)	....	50
30....	....	....	....	90.20N	89.99 (10.01)	....	50

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	....	....	....	89.99N	90.05 (9.95)	....	50
4....	....	....	....	90.05N	90.13 (9.87)	....	50
5....	....	....	....	90.13N	90.07 (9.93)	....	50
6....	....	....	....	90.07N	89.77 (10.23)	....	50
9....	....	....	....	89.77N	89.75 (10.25)	....	50
10....	....	....	....	89.75N	89.84 (10.16)	....	50
11....	....	....	....	89.84N	89.84 (10.16)	....	50
12....	....	....	....	89.85N	89.82 (10.18)	....	50
13....	....	....	....	89.82N	90.11 (9.89)	....	50
16....	....	....	....	90.11N	90.12 (9.88)	....	50
17....	....	....	....	90.12N	90.09 (9.91)	....	50
18....	....	....	....	90.09N	90.02 (9.98)	....	50
19....	....	....	....	90.02N	90.00 (10.00)	....	50
20....	....	....	....	90.00N	90.24 (9.76)	....	50
23....	....	....	....	90.24N	90.31 (9.69)	....	50
24....	....	....	....	90.31N	90.32 (9.68)	....	50
25....	....	....	....	90.32N	90.35 (9.65)	....	50
26....	....	....	....	90.35N	90.33 (9.67)	....	50
27....	....	....	....	90.33N	90.20 (9.80)	....	50
30....	....	....	....	90.20N	90.26 (9.74)	....	50

THREE-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	90.26N	90.34 (9.66)	....	50
2....	....	....	....	90.34N	90.26 (9.74)	....	50
3....	....	....	....	90.26N	90.28 (9.72)	....	50
4....	....	....	90.25A	90.28N	90.25 (9.75)	....	50
7....	....	....	....	90.25N	90.17 (9.83)	....	50
8....	....	....	....	90.17N	90.24 (9.76)	....	50
9....	....	....	....	90.24N	90.17 (9.83)	....	50
10....	....	....	....	90.17N	90.17 (9.83)	....	50
11....	....	....	....	90.17N	90.19 (9.81)	....	50
14....	....	....	....	90.19N	90.20 (9.80)	....	50
15....	....	....	....	90.20N	90.24 (9.76)	....	50
16....	....	....	....	90.24N	90.31 (9.69)	....	50
17....	....	....	....	90.31N	90.41 (9.59)	....	50
18....	....	....	....	90.41N	90.47 (9.53)	....	50
21....	....	....	....	90.47N	90.45 (9.55)	....	50
22....	....	....	....	90.45N	90.44 (9.56)	....	50
23....	....	....	....	90.44N	90.44 (9.56)	....	50
24....	....	....	....	90.44N	90.39 (9.61)	....	50
25....	....	....	....	90.39N	90.42 (9.58)	....	50
28....	....	....	....	90.42N	90.43 (9.57)	....	50
29....	....	....	....	90.43N	90.51 (9.49)	....	50
30....	....	....	....	90.51N	90.62 (9.38)	....	50
31....	....	....	....	90.62N	90.69 (9.31)	....	50

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	....	90.69N	90.73 (9.27)	....	50
4....	....	....	....	90.73N	90.75 (9.25)	....	50
5....	....	....	....	90.75N	90.79 (9.21)	....	50
6....	....	....	....	90.79N	90.78 (9.22)	....	50
7....	....	....	....	90.78N	90.80 (9.20)	....	50
8....	....	....	....	90.80N	90.98 (9.02)	....	50
11....	....	....	....	90.98N	90.99 (9.01)	....	50
12....	....	....	....	90.99N	91.12 (8.88)	....	50
13....	....	....	....	91.12N	91.03 (8.97)	....	50
14....	....	....	....	91.03N	90.96 (9.04)	....	50
15....	....	....	....	90.96N	90.93 (9.07)	....	50
18....	....	....	....	90.93N	91.16 (8.84)	....	50
19....	....	....	....	91.16N	91.13 (8.87)	....	50
20....	....	....	....	91.13N	91.04 (8.96)	....	50
21....	....	....	....	91.04N	91.09 (8.91)	....	50
22....	....	....	....	91.09N	91.11 (8.89)	....	50
25....	....	....	....	91.11N	91.10 (8.90)	....	50
26....	....	....	....	91.10N	91.09 (8.91)	....	50
27....	....	....	....	91.09N	91.17 (8.83)	....	50
28....	Exchange Closed: Thanksgiving Day						
29....	....	....	....	91.17N	91.25 (8.75)	....	50

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	....	....	....	91.25N	91.10 (8.90)	....	50
3....	....	....	....	91.10N	91.10 (8.90)	....	50
4....	....	....	....	91.10N	91.18 (8.82)	....	50
5....	....	....	....	91.18N	91.13 (8.87)	....	50
6....	....	....	....	91.13N	91.08 (8.92)	....	50
9....	....	....	....	91.08N	91.23 (8.77)	....	50
10....	....	....	....	91.23N	91.38 (8.62)	....	50
11....	....	....	....	91.38N	91.57 (8.43)	....	50
12....	....	....	....	91.57N	91.54 (8.46)	....	50
13....	....	....	....	91.54N	91.59 (8.41)	....	50
16....	....	....	....	91.59N	91.63 (8.37)	....	50
17....	....	....	....	91.63N	91.74 (8.26)	....	50
18....	....	....	....	91.74N	91.69 (8.31)	....	50
19....	....	....	....	91.69N	91.76 (8.24)	....	50
20....	....	....	....	91.76N	91.74 (8.26)	....	50
23....	....	....	....	91.74N	91.67 (8.33)	....	50
24....	....	....	....	91.67N	91.69 (8.31)	....	50
25....	Exchange Closed: Christmas						
26....	....	....	....	91.69N	91.73 (8.27)	....	50
27....	....	....	....	91.73N	91.77 (8.23)	....	50
30....	....	....	....	91.77N	91.71 (8.29)	....	50
31....	....	....	....	91.71N	91.69 (8.31)	....	50

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	1,350	1,130	188	310	....	81	135	....	42	206	....
2	566	....	....	593	526	....	130	228	Closed	35	....	54
3	644	....	....	194	403	385	159	....	243	35	....	243
4	852	470	1,037	189	....	926	Closed	....	238	41	191	108
5	....	676	722	Closed	....	463	149	112	56	....	35	57
6	....	303	677	....	289	626	....	27	252	....	54	119
7	1,503	769	881	....	1,061	260	....	91	....	27	73	....
8	424	536	1,848	208	246	....	147	172	....	44	85	....
9	1,055	....	....	559	166	....	123	616	264	8	....	250
10	476	....	....	723	363	269	136	....	77	2	....	129
11	515	408	461	669	....	251	262	....	139	54	21	137
12	....	81	603	224	....	218	173	225	538	....	79	266
13	....	385	577	....	160	306	....	320	162	....	82	107
14	378	445	2,218	....	205	191	....	171	....	38	80	....
15	348	354	2,443	174	648	....	80	164	....	5	33	....
16	902	....	....	495	465	....	99	139	63	54	....	514
17	681	....	....	469	312	157	74	....	54	70	....	153
18	512	Closed	942	346	....	127	132	....	68	26	69	170
19	....	402	470	173	....	285	325	78	48	....	103	51
20	....	1,108	824	....	292	349	....	200	54	....	123	168
21	140	630	515	....	462	477	....	207	....	26	72	....
22	201	1,214	245	113	546	....	111	235	....	62	65	....
23	582	....	....	689	259	....	89	232	235	30	....	138
24	732	....	....	228	273	299	309	....	185	64	....	55
25	445	511	201	433	....	646	117	....	80	47	232	Closed
26	....	457	488	337	....	207	603	233	19	....	74	....
27	....	1,062	395	....	Closed	110	....	182	76	....	45	38
28	269	1,209	196	....	470	250	....	237	....	32	Closed	....
29	671	....	429	780	307	....	196	263	....	175	60	....
30	579	....	....	372	474	....	149	211	38	138	....	5
31	1,674	....	....	....	296	....	18	....	....	67	....	79
Total	14,149	12,390	17,302	3,156	8,533	6,802	3,662	4,478	2,689	1,122	1,782	2,841
Average	643	652	824	388	388	340	166	204	144	49	89	142

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	13,568	11,923	6,760	5,729	....	3,475	3,395	....	1,920	1,989	....
2	14,732	....	....	6,909	5,826	....	3,425	3,384	Closed	1,924	....	1,712
3	14,716	....	....	6,864	5,823	4,866	3,347	....	2,280	1,926	....	1,601
4	14,557	13,637	11,686	6,829	....	4,291	Closed	....	2,228	1,941	1,935	1,538
5	....	13,407	11,325	Closed	....	4,231	3,372	3,388	2,214	....	1,903	1,517
6	....	13,364	11,171	....	5,787	4,166	....	3,298	2,298	....	1,890	1,483
7	14,803	13,193	10,997	....	5,650	4,074	....	3,276	....	1,936	1,908	....
8	14,783	13,267	10,719	6,928	5,521	....	3,358	3,190	....	1,935	1,887	....
9	14,519	....	....	6,836	5,561	....	3,322	3,105	2,298	1,950	....	1,450
10	14,500	....	....	6,506	5,444	3,982	3,295	....	2,240	1,956	....	1,431
11	14,486	13,256	10,420	6,635	....	3,900	3,333	....	2,202	1,951	1,870	1,366
12	....	13,215	10,128	6,652	....	3,846	3,303	3,145	2,198	....	1,853	1,343
13	....	13,029	10,132	....	5,463	3,665	....	2,889	2,217	....	1,846	1,355
14	14,559	12,980	9,118	....	5,417	3,620	....	2,750	....	1,974	1,842	....
15	14,536	12,965	7,701	6,550	5,521	....	3,331	2,723	....	1,977	1,831	....
16	14,765	....	....	6,465	5,510	....	3,344	2,681	2,217	1,996	....	1,478
17	14,740	....	....	6,495	5,312	3,589	3,320	....	2,209	1,976	....	1,341
18	14,699	Closed	7,264	6,255	....	3,568	3,304	....	2,193	1,955	1,826	1,228
19	....	12,909	7,234	6,282	....	3,565	3,396	2,620	2,193	....	1,824	1,160
20	....	12,923	7,104	....	5,298	3,507	....	2,644	2,110	....	1,831	1,055
21	14,681	12,809	7,093	....	5,585	3,448	....	2,662	....	1,940	1,843	....
22	14,677	12,757	7,028	6,250	5,354	....	3,406	2,644	....	1,952	1,850	....
23	14,521	....	....	6,188	5,333	....	3,402	2,582	2,066	1,957	....	1,090
24	14,351	....	....	5,964	5,368	3,461	3,436	....	1,987	1,939	....	1,057
25	14,286	12,719	6,991	5,832	....	3,475	3,401	....	1,979	1,920	1,860	Closed
26	....	12,587	7,006	5,894	....	3,547	3,406	2,515	1,964	....	1,823	988
27	....	12,383	6,939	....	Closed	3,508	....	2,480	1,938	....	1,786	956
28	14,294	12,320	6,899	....	5,402	3,492	....	2,459	....	1,942	Closed	....
29	14,252	....	6,717	5,803	5,272	....	3,419	2,398	....	1,992	1,762	....
30	14,139	....	....	5,757	5,163	....	3,404	2,353	1,931	2,040	....	937
31	13,632	....	....	....	4,986	....	3,393	....	....	2,037	....	922
Average	14,510	13,015	8,838	6,412	5,469	3,790	3,372	2,845	2,148	1,956	1,858	1,288

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	100
17	....	....	....	....	....	....	....	....	10	....	....	114
18	....	Closed	20	....	....	....	....	....	....	....	....	5
19	....	....	10	....	....	....	....	....	....	....	....	75
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	5	....	....	1
27	....	....	....	....	Closed	....	....	....	....	....	....	14
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	3	....	....	15
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	30	....	....	....	....	....	18	....	....	324

1985 3-MONTH DOMESTIC CERTIFICATES OF DEPOSIT

Daily Price Range (Secondary Market; Bid Side)

	JANUARY				
Date	Open	High	Low	Close	2:00
1...	Closed				
2...	8.42	8.47	8.40	8.40	8.40
3...	8.45	8.50	8.40	8.40	8.40
4...	8.30	8.32	8.30	8.30	8.32
5...	....	....	....	....	....
6...	....	....	....	....	....
7...	8.30	8.30	8.25	8.30	8.25
8...	8.25	8.25	8.20	8.25	8.25
9...	8.18	8.20	8.10	8.15	8.10
10...	8.18	8.20	8.15	8.20	8.20
11...	8.25	8.28	8.20	8.25	8.25
12...	....	....	....	....	....
13...	....	....	....	....	....
14...	8.25	8.25	8.22	8.22	8.22
15...	8.15	8.20	8.15	8.17	8.15
16...	8.20	8.22	8.20	8.20	8.20
17...	8.17	8.20	8.15	8.15	8.15
18...	8.12	8.15	8.08	8.15	8.15
19...	....	....	....	....	....
20...	....	....	....	....	....
21...	Closed				
22...	8.15	8.15	8.06	8.12	8.08
23...	8.12	8.12	8.06	8.08	8.08
24...	8.12	8.12	8.10	8.10	8.10
25...	8.10	8.12	8.10	8.10	8.10
26...	....	....	....	....	....
27...	....	....	....	....	....
28...	8.20	8.23	8.20	8.23	8.20
29...	8.28	8.28	8.20	8.25	8.27
30...	8.20	8.22	8.20	8.22	8.22
31...	8.22	8.42	8.22	8.42	8.42

	FEBRUARY				
Date	Open	High	Low	Close	2:00
1...	8.55	8.60	8.55	8.60	8.60
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	8.65	8.70	8.60	8.60	8.65
5...	8.57	8.60	8.57	8.57	8.57
6...	8.55	8.60	8.52	8.52	8.60
7...	8.60	8.65	8.55	8.65	8.65
8...	8.85	8.85	8.70	8.70	8.80
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	8.70	8.70	8.70	8.70	8.70
12...	Closed				
13...	8.80	8.80	8.80	8.80	8.80
14...	8.75	8.75	8.75	8.75	8.75
15...	8.70	8.73	8.65	8.73	8.65
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	Closed				
19...	8.70	8.72	8.67	8.72	8.70
20...	8.72	8.80	8.72	8.80	8.77
21...	8.85	8.95	8.85	8.90	8.90
22...	8.95	8.95	8.90	8.92	8.92
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	8.90	8.95	8.90	8.95	8.95
26...	8.90	8.90	8.85	8.85	8.85
27...	8.87	8.90	8.87	8.90	8.90
28...	9.15	9.15	8.95	8.95	8.95
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

	MARCH				
Date	Open	High	Low	Close	2:00
1...	9.30	9.30	9.25	9.30	9.30
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	9.35	9.55	9.25	9.55	9.25
5...	9.45	9.45	9.42	9.40	9.42
6...	9.35	9.42	9.35	9.42	9.35
7...	9.45	9.50	9.42	9.42	9.42
8...	9.40	9.40	9.20	9.20	9.20
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	9.05	9.05	8.05	8.95	8.97
12...	9.05	9.10	9.00	9.10	9.00
13...	9.10	9.25	9.10	9.15	9.25
14...	9.25	9.40	9.25	9.30	9.37
15...	9.40	9.40	9.30	9.35	9.33
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	9.25	9.25	9.22	9.25	9.22
19...	9.30	9.30	9.20	9.20	9.20
20...	9.10	9.10	9.00	9.00	9.00
21...	8.98	8.98	8.90	8.90	8.90
22...	....	....	....	....	....
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	9.00	9.05	8.89	8.90	8.89
26...	8.83	8.85	8.80	8.80	8.80
27...	8.85	8.88	8.80	8.80	8.80
28...	8.88	8.88	8.82	8.82	8.85
29...	8.82	8.90	8.80	8.80	8.86
30...	....	....	....	....	....
31...	....	....	....	....	....

	APRIL				
Date	Open	High	Low	Close	2:00
1...	8.90	8.90	8.90	8.90	8.90
2...	8.98	8.98	8.88	8.88	8.92
3...	8.83	8.87	8.83	8.85	8.85
4...	8.88	8.90	8.80	8.90	8.90
5...	Closed				
6...	....	....	....	....	....
7...	....	....	....	....	....
8...	8.87	8.88	8.83	8.88	8.83
9...	8.85	8.87	8.80	8.80	8.85
10...	8.75	8.80	8.74	8.80	8.74
11...	8.75	8.75	8.63	8.65	8.63
12...	8.65	8.75	8.65	8.68	8.75
13...	....	....	....	....	....
14...	....	....	....	....	....
15...	8.68	8.68	8.60	8.60	8.62
16...	8.60	8.60	8.45	8.45	8.50
17...	8.47	8.50	8.45	8.50	8.50
18...	8.32	8.35	8.20	8.25	8.25
19...	8.25	8.25	8.20	8.25	8.20
20...	....	....	....	....	....
21...	....	....	....	....	....
22...	8.22	8.25	8.20	8.20	8.25
23...	8.20	8.30	8.20	8.30	8.30
24...	8.23	8.25	8.16	8.16	8.16
25...	8.25	8.30	8.25	8.28	8.30
26...	8.35	8.35	8.30	8.30	8.30
27...	....	....	....	....	....
28...	....	....	....	....	....
29...	8.35	8.35	8.30	8.35	8.35
30...	8.55	8.55	8.42	8.42	8.42
31...	....	....	....	....	....

	MAY				
Date	Open	High	Low	Close	2:00
1...	8.45	8.45	8.35	8.35	8.38
2...	8.40	8.42	8.40	8.42	8.42
3...	8.28	8.30	8.23	8.23	8.25
4...	....	....	....	....	....
5...	....	....	....	....	....
6...	8.25	8.25	8.25	8.25	8.25
7...	8.19	8.20	8.15	8.19	8.15
8...	8.23	8.25	8.20	8.20	8.25
9...	8.20	8.25	8.20	8.22	8.22
10...	8.16	8.22	8.13	8.13	8.13
11...	....	....	....	....	....
12...	....	....	....	....	....
13...	8.20	8.20	8.17	8.18	8.17
14...	8.15	8.18	8.08	8.08	8.15
15...	8.07	8.10	8.00	8.06	8.05
16...	8.10	8.10	7.95	7.95	7.95
17...	8.05	8.05	7.98	7.98	8.00
18...	....	....	....	....	....
19...	....	....	....	....	....
20...	7.75	7.75	7.65	7.65	7.68
21...	7.70	7.72	7.65	7.65	7.69
22...	7.65	7.70	7.65	7.69	7.65
23...	7.70	7.77	7.70	7.77	7.75
24...	7.70	7.70	7.65	7.65	7.65
25...	....	....	....	....	....
26...	....	....	....	....	....
27...	Closed				
28...	7.60	7.65	7.57	7.65	7.59
29...	7.65	7.65	7.63	7.62	7.62
30...	7.65	7.65	7.57	7.60	7.57
31...	7.62	7.62	7.50	7.52	7.50

	JUNE				
Date	Open	High	Low	Close	2:00
1...	....	....	....	....	....
2...	....	....	....	....	....
3...	7.48	7.48	7.45	7.45	7.45
4...	7.53	7.53	7.42	7.42	7.47
5...	7.35	7.40	7.35	7.35	7.35
6...	7.45	7.45	7.37	7.40	7.37
7...	7.50	7.65	7.50	7.62	7.55
8...	....	....	....	....	....
9...	....	....	....	....	....
10...	7.55	7.65	7.55	7.65	7.60
11...	7.60	7.60	7.52	7.52	7.57
12...	7.50	7.58	7.50	7.58	7.59
13...	7.62	7.65	7.58	7.62	7.58
14...	7.50	7.50	7.40	7.40	7.42
15...	....	....	....	....	....
16...	....	....	....	....	....
17...	7.38	7.40	7.35	7.35	7.40
18...	7.27	7.27	7.20	7.20	7.20
19...	7.20	7.30	7.18	7.25	7.25
20...	7.30	7.33	7.25	7.33	7.30
21...	7.55	7.60	7.53	7.60	7.53
22...	....	....	....	....	....
23...	....	....	....	....	....
24...	7.65	7.70	7.65	7.65	7.65
25...	7.70	7.75	7.68	7.68	7.75
26...	7.60	7.60	7.60	7.60	7.60
27...	7.60	7.65	7.65	7.65	7.60
28...	7.57	7.60	7.55	7.57	7.60
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

1985 3-MONTH DOMESTIC CERTIFICATES OF DEPOSIT

Daily Price Range (Secondary Market; Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1...	7.55	7.63	7.55	7.60	7.63	7.92	8.00	7.88	8.00	7.92	....	....	....	....	....
2...	7.67	7.67	7.63	7.60	7.65	7.95	7.95	7.88	7.95	7.95	Closed				
3...	7.60	7.60	7.55	7.58	7.58	....	....	....	....	....	7.95	7.95	7.90	7.95	7.92
4...	Closed					....	....	....	....	....	7.93	7.93	7.85	7.88	7.87
5...	7.50	7.50	7.38	7.42	7.42	7.93	7.95	7.90	7.93	7.93	7.87	7.92	7.84	7.92	7.92
6...	....	....	....	....	....	7.93	7.93	7.88	7.90	7.92	8.00	8.07	8.00	8.07	8.02
7...	....	....	....	....	....	7.92	7.92	7.87	7.87	7.89	....	....	....	....	....
8...	7.42	7.47	7.42	7.47	7.45	7.87	7.87	7.80	7.87	7.84	....	....	....	....	....
9...	7.50	7.57	7.50	7.57	7.52	7.85	7.85	7.80	7.82	7.80	8.00	8.05	8.00	8.00	8.00
10...	7.52	7.55	7.48	7.50	7.48	....	....	....	....	....	8.05	8.07	8.00	8.07	8.05
11...	7.63	7.68	7.60	7.65	7.65	....	....	....	....	....	8.05	8.10	8.05	8.10	8.10
12...	7.72	7.75	7.67	7.73	7.70	7.80	7.82	7.78	7.79	7.82	8.10	8.10	8.10	8.10	8.10
13...	....	....	....	....	....	7.85	7.87	7.84	7.85	7.87	8.17	8.17	8.10	8.10	8.10
14...	....	....	....	....	....	7.90	7.90	7.84	7.85	7.85	....	....	....	....	....
15...	7.70	7.70	7.55	7.55	7.70	7.87	7.87	7.85	7.87	7.85	....	....	....	....	....
16...	7.70	7.70	7.62	7.67	7.68	7.92	7.92	7.88	7.88	7.90	8.05	8.06	8.05	8.05	8.05
17...	7.50	7.63	7.50	7.55	7.63	....	....	....	....	....	8.02	8.04	8.02	8.02	8.02
18...	7.87	8.06	7.87	8.06	8.06	....	....	....	....	....	8.05	8.10	8.03	8.10	8.05
19...	7.80	7.85	7.78	7.80	7.85	7.92	7.92	7.90	7.90	7.90	8.10	8.10	8.03	8.03	8.07
20...	....	....	....	....	....	7.90	7.90	7.82	7.82	7.82	8.07	8.07	7.95	7.95	8.00
21...	....	....	....	....	....	7.82	7.82	7.78	7.78	7.80	....	....	....	....	....
22...	7.90	7.90	7.80	7.85	7.85	7.79	7.79	7.75	7.77	7.77	....	....	....	....	....
23...	7.87	7.90	7.85	7.88	7.85	7.80	7.80	7.77	7.80	7.77	7.87	7.87	7.85	7.87	7.85
24...	7.75	7.80	7.75	7.78	7.75	....	....	....	....	....	7.92	7.92	7.83	7.85	7.83
25...	7.75	7.75	7.72	7.75	7.75	....	....	....	....	....	7.87	7.87	7.80	7.82	7.80
26...	7.78	7.75	7.80	7.80	7.80	7.80	7.80	7.80	7.80	7.80	7.82	7.86	7.82	7.86	7.86
27...	....	....	....	....	....	7.85	7.85	7.82	7.82	7.84	Closed				
28...	....	....	....	....	....	7.82	7.85	7.80	7.80	7.80	....	....	....	....	....
29...	7.85	7.86	7.80	7.86	7.86	7.80	7.80	7.75	7.75	7.75	....	....	....	....	....
30...	7.85	7.90	7.82	7.90	7.90	7.85	7.87	7.82	7.87	7.87	7.90	7.90	7.90	7.90	7.90
31...	7.95	7.95	7.90	7.92	7.93	....	....	....	....	....	....	....	....	....	....

	OCTOBER					NOVEMBER					DECEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1...	7.93	7.95	7.90	7.90	7.90	7.78	7.80	7.78	7.80	7.80	....	....	....	....	....
2...	7.85	7.90	7.85	7.90	7.85	....	....	....	....	....	7.92	7.93	7.90	7.93	7.91
3...	7.90	7.90	7.87	7.90	7.90	....	....	....	....	....	8.00	8.00	7.95	7.95	8.00
4...	7.87	7.90	7.87	7.90	7.90	7.80	7.82	7.78	7.82	7.78	7.96	7.98	7.92	7.92	7.98
5...	....	....	....	....	....	7.82	7.88	7.80	7.80	7.85	7.96	8.00	7.96	7.98	7.98
6...	....	....	....	....	....	7.82	7.85	7.82	7.85	7.85	7.97	7.97	7.95	7.95	7.96
7...	7.95	7.95	7.92	7.93	7.93	7.83	7.85	7.83	7.85	7.85	....	....	....	....	....
8...	7.92	7.92	7.90	7.92	7.92	7.85	7.85	7.80	7.80	7.83	....	....	....	....	....
9...	7.92	7.95	7.92	7.92	7.95	....	....	....	....	....	7.95	7.95	7.91	7.91	7.93
10...	7.98	7.98	7.93	7.97	7.98	....	....	....	....	....	7.90	7.90	7.80	7.90	7.90
11...	8.00	8.00	7.95	7.95	7.96	Closed					7.85	7.88	7.73	7.73	7.77
12...	....	....	....	....	....	7.80	7.80	7.80	7.80	7.80	7.75	7.82	7.75	7.82	7.83
13...	....	....	....	....	....	7.85	7.85	7.80	7.80	7.85	7.70	7.70	7.68	7.75	7.68
14...	Closed					7.87	7.87	7.85	7.85	7.87	....	....	....	....	....
15...	8.00	8.00	7.95	7.97	7.97	8.15	8.15	7.95	7.95	7.95	....	....	....	....	....
16...	7.95	7.95	7.95	7.95	7.95	....	....	....	....	....	7.67	7.68	7.62	7.62	7.67
17...	7.98	7.98	7.94	7.96	7.96	....	....	....	....	....	7.63	7.65	7.62	7.65	7.62
18...	8.18	7.95	7.92	7.95	8.18	7.95	7.95	7.88	7.90	7.88	7.70	7.70	7.65	7.70	7.65
19...	....	....	....	....	....	7.78	7.80	7.78	7.80	7.80	7.75	7.75	7.65	7.66	7.70
20...	....	....	....	....	....	7.80	7.85	7.80	7.85	7.85	7.73	n/a	n/a	n/a	7.75
21...	7.95	7.97	7.95	7.97	7.97	7.85	7.85	7.82	7.85	7.82	....	....	....	....	....
22...	7.94	7.95	7.92	7.95	7.92	7.88	7.90	7.85	7.85	7.85	....	....	....	....	....
23...	7.92	7.98	7.92	7.98	7.98	....	....	....	....	....	7.85	7.85	7.82	7.85	7.85
24...	8.00	8.00	7.98	7.98	8.00	....	....	....	....	....	7.85	7.85	7.78	7.80	7.80
25...	7.98	7.95	7.98	7.95	7.97	7.90	7.90	7.87	7.88	7.88	Closed				
26...	....	....	....	....	....	7.90	7.92	7.90	7.90	7.90	7.85	7.87	7.83	7.85	7.83
27...	....	....	....	....	....	7.90	7.90	7.89	7.90	7.88	7.87	7.90	7.85	7.90	7.86
28...	7.97	7.97	7.98	7.94	7.97	Closed					....	....	....	....	....
29...	7.95	7.95	7.88	7.88	7.90	7.90	7.90	7.85	7.85	7.88	....	....	....	....	....
30...	7.77	7.80	7.77	7.77	7.78	....	....	....	....	....	7.75	7.83	7.85	7.75	7.85
31...	7.77	7.78	7.77	7.78	7.78	....	....	....	....	....	7.75	7.75	7.75	7.75	7.75

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	90.50@.51	90.55	90.47	90.48@.47	90.48 (9.52)	11317	47352
3....	90.44@.45	90.60	90.43	90.53@.52	90.52 (9.48)	16591	47580
4....	90.61@.60	90.64	90.49	90.50@.51	90.51 (9.49)	15265	47584
7....	90.63@.64	90.76	90.62	90.72@.74	90.73 (9.27)	21915	48710
8....	90.75@.74	90.81	90.73	90.78@.79	90.78 (9.22)	16590	48414
9....	90.95@.90	90.95	90.85	90.89@.90	90.89 (9.11)	22059	50395
10....	90.86@.85	90.87	90.81	90.86@.85	90.86 (9.14)	16702	49052
11....	90.82@.77	90.85	90.69	90.71@.70	90.71 (9.29)	20399	48172
14....	90.71@.70	90.78	90.68	90.75@.74	90.74 (9.26)	12881	47841
15....	90.81@.90	90.93	90.81	90.88@.89	90.88 (9.12)	19650	48558
16....	90.87@.85	90.92	90.84	90.88@.87	90.88 (9.12)	14627	47575
17....	90.88@.91	90.99	90.88	90.96@.95	90.95 (9.05)	17067	47725
18....	91.07@.08	91.14	91.05	91.12@.14	91.13 (8.87)	16933	48355
21....	91.13	91.15	91.11	91.11@.12	91.12 (8.88)	3610	48817
22....	91.12@.07	91.24	91.07	91.22@.23	91.22 (8.78)	14768	49241
23....	91.28@.29	91.30	91.22	91.22@.23	91.22 (8.78)	14803	47718
24....	91.24@.28	91.38	91.20	91.38@.37	91.36 (8.64)	20530	48497
25....	91.33@.37	91.37	91.26	91.28@.27	91.28 (8.72)	18015	48880
28....	91.23@.21	91.28	91.15	91.24@.23	91.24 (8.76)	18828	48284
29....	91.18@.17	91.27	91.11	91.22@.21	91.22 (8.78)	19509	49056
30....	91.32@.30	91.34	91.17	91.19@.18	91.19 (8.81)	19236	49870
31....	91.15@.12	91.24	91.04	91.06@.08	91.07 (8.93)	22929	50409

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.00@90.96	91.00	90.76	90.80@.76	90.78 (9.22)	35058	48530
4....	90.79@.78	90.89	90.73	90.86@.85	90.85 (9.15)	21442	48481
5....	90.94@.93	90.95	90.84	90.88@.89	90.88 (9.12)	20970	48623
6....	90.92@.94	90.97	90.76	90.76@.77	90.77 (9.23)	20286	49173
7....	90.83@.82	90.83	90.64	90.65@.66	90.66 (9.34)	26541	46936
8....	90.59@.58	90.75	90.52	90.71@.72	90.71 (9.29)	32579	46734
11....	90.76@.75	90.80	90.60	90.62@.63	90.63 (9.37)	20693	46177
12....	90.57@.60	90.62	90.55	90.60@.61	90.61 (9.39)	5484	45191
13....	90.55@.58	90.68	90.55	90.63@.64	90.63 (9.37)	22412	44811
14....	90.71@.70	90.82	90.67	90.82@.81	90.81 (9.19)	18285	43438
15....	90.78@.80	90.84	90.69	90.71@.70	90.71 (9.29)	17717	43126
18....	Exchange Closed; President's Day						
19....	90.70@.66	90.79	90.66	90.79@.78	90.78 (9.22)	12562	43026
20....	90.76@.75	90.76	90.63	90.63@.64	90.64 (9.36)	17989	40600
21....	90.56@.58	90.58	90.47	90.51@.52	90.52 (9.48)	18864	40217
22....	90.53@.52	90.58	90.40	90.44@.42	90.43 (9.57)	17115	38277
25....	90.45	90.50	90.43	90.50@.48	90.49 (9.51)	7363	37912
26....	90.54@.55	90.59	90.49	90.59@.57	90.58 (9.42)	7744	35777
27....	90.56@.55	90.56	90.35	90.36@.36	90.36 (9.64)	10034	35347
28....	90.39@.40	90.41	90.30	90.30@.32	90.31 (9.69)	7489	34517

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.36@.37	90.37	90.15	90.17@.15	90.16 (9.84)	7844	33186
4....	90.25@.26	90.31	90.11	90.14	90.14 (9.86)	6676	31701
5....	90.15@.16	90.28	90.15	90.26@.23	90.24 (9.76)	4329	30206
6....	90.32@.31	90.32	90.14	90.16	90.16 (9.84)	4884	29474
7....	90.19	90.20	90.13	90.18@.19	90.18 (9.82)	3193	28644
8....	90.28	90.45	90.27	90.45	90.45 (9.55)	4151	25864
11....	90.53@.52	90.60	90.52	90.60@.59	90.59 (9.41)	2629	24069
12....	90.57@.56	90.61	90.52	90.61	90.61 (9.39)	2474	23593
13....	90.63	90.63	90.45	90.45	90.45 (9.55)	3665	21523
14....	90.45	90.50	90.35	90.49@.48	90.48 (9.52)	2479	19903
15....	90.33@.34	90.56	90.33	90.53	90.53 (9.47)	2758	17965
18....	90.61@.62	90.62	90.59	90.62	90.62 (9.38)	2728	16063
19....	....	....	....	....	....	44	....
20....	....	....	....	....	....	1	....

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	89.90	89.93	89.87	89.88@.87	89.88 (10.12)	1214	20603
3....	89.85	89.99	89.83	89.92@.93	89.92 (10.08)	3010	20709
4....	89.98	90.05	89.88	89.90	89.90 (10.10)	3218	20725
7....	90.04@.03	90.18	90.03	90.13	90.13 (9.87)	4285	21184
8....	90.14	90.21	90.13	90.19	90.19 (9.81)	4045	21272
9....	90.32@.33	90.36	90.27	90.29@.30	90.30 (9.70)	4328	22080
10....	90.25	90.27	90.22	90.26	90.26 (9.74)	4225	21947
11....	90.20@.21	90.24	90.07	90.08@.09	90.09 (9.91)	5438	21727
14....	90.09	90.14	90.05	90.12@.11	90.11 (9.89)	3387	21756
15....	90.21	90.31	90.21	90.25@.24	90.24 (9.76)	3538	21941
16....	90.22	90.28	90.21	90.21@.22	90.22 (9.78)	2564	21712
17....	90.26	90.31	90.25	90.27@.28	90.27 (9.73)	2925	22424
18....	90.40	90.46	90.39	90.45@.46	90.45 (9.55)	4912	22537
21....	90.45	90.47	90.43	90.45	90.45 (9.55)	860	22659
22....	90.45	90.64	90.41	90.61@.63	90.61 (9.39)	4564	22990
23....	90.70	90.71	90.64	90.65@.64	90.64 (9.36)	6546	23791
24....	90.66@.65	90.88	90.62	90.82@.85	90.83 (9.17)	10768	25381
25....	90.88@.83	90.88	90.74	90.75@.76	90.76 (9.24)	8338	26409
28....	90.70	90.78	90.63	90.69@.72	90.71 (9.29)	8620	27332
29....	90.65@.64	90.77	90.59	90.72@.73	90.72 (9.28)	7442	29179
30....	90.83	90.86	90.68	90.70	90.70 (9.30)	9446	29681
31....	90.68@.67	90.73	90.53	90.57	90.57 (9.43)	7615	30207

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.48@.46	90.50	90.22	90.29@.27	90.28 (9.72)	14581	31779
4....	90.25@.27	90.37	90.19	90.32@.33	90.32 (9.68)	8449	31787
5....	90.40@.41	90.43	90.32	90.35@.36	90.35 (9.65)	7227	32711
6....	90.43	90.44	90.21	90.22@.21	90.21 (9.79)	7338	33191
7....	90.28@.26	90.28	90.04	90.07@.08	90.08 (9.92)	12715	33980
8....	90.02@.00	90.15	89.91	90.14@.13	90.13 (9.87)	19175	33368
11....	90.15@.16	90.22	89.95	90.01@.02	90.02 (9.98)	11647	33562
12....	89.95@.92	89.99	89.92	89.96@.95	89.96 (10.04)	3404	33311
13....	89.93@.92	90.09	89.92	90.00@.01	90.00 (10.00)	15750	33883
14....	90.10@.11	90.21	90.04	90.17@.18	90.17 (9.83)	15538	33486
15....	90.15@.17	90.23	90.04	90.06@.07	90.07 (9.93)	16235	33766
18....	Exchange Closed; President's Day						
19....	90.07@.05	90.12	90.02	90.09@.10	90.09 (9.91)	10783	33945
20....	90.06@.05	90.06	89.92	89.93@.94	89.94 (10.06)	21761	35304
21....	89.80@.83	89.84	89.70	89.76@.75	89.76 (10.24)	26276	35714
22....	89.79@.81	89.87	89.61	89.65@.67	89.66 (10.34)	31780	35485
25....	89.71@.69	89.74	89.60	89.72@.74	89.73 (10.27)	19915	35952
26....	89.77@.81	89.83	89.70	89.80@.81	89.80 (10.20)	27714	36489
27....	89.73@.75	89.75	89.48	89.50@.48	89.49 (10.51)	35728	38557
28....	89.53@.54	89.55	89.42	89.44@.45	89.45 (10.55)	29183	39159

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.43@.46	89.46	89.21	89.27@.28	89.28 (10.72)	41856	43580
4....	89.35@.37	89.38	89.10	89.12@.14	89.13 (10.87)	33486	47558
5....	89.20@.21	89.32	89.20	89.30@.29	89.29 (10.71)	34553	46866
6....	89.35@.37	89.37	89.04	89.07@.10	89.09 (10.91)	45663	50938
7....	89.09@.08	89.12	88.97	89.07@.08	89.08 (10.92)	37144	52928
8....	89.16@.14	89.44	89.14	89.43@.44	89.43 (10.57)	42902	51332
11....	89.55@.59	89.59	89.46	89.58@.57	89.57 (10.43)	27277	52264
12....	89.51@.48	89.52	89.42	89.50@.51	89.51 (10.49)	24574	53411
13....	89.54@.41	89.54	89.26	89.28@.27	89.28 (10.72)	38110	55436
14....	89.23@.24	89.31	89.15	89.28@.29	89.28 (10.72)	33620	57091
15....	89.17@.21	89.46	89.17	89.42@.43	89.42 (10.58)	44539	58114
18....	89.45@.44	89.48	89.28	89.33@.32	89.33 (10.67)	35434	60468
19....	89.29@.28	89.35	89.25	89.35@.34	89.34 (10.66)	29791	60270
20....	89.48@.53	89.70	89.48	89.69@.70	89.69 (10.31)	40028	56509
21....	89.68@.84	89.87	89.68	89.76@.77	89.76 (10.24)	35994	55019
22....	89.80@.84	89.87	89.66	89.68@.67	89.68 (10.32)	21938	56480
25....	89.64@.67	89.81	89.60	89.78@.79	89.78 (10.22)	22962	56780
26....	89.86@.85	90.04	89.81	90.04@.03	90.03 (9.97)	31887	56312
27....	89.94@.93	90.15	89.91	90.05@.04	90.04 (9.96)	33483	54806
28....	89.96@.95	90.19	89.94	90.13@.12	90.12 (9.88)	36381	52782
29....	90.25@.12	90.25	90.12	90.23@.24	90.23 (9.77)	23720	53727

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.19@.20	90.24	90.14	90.16@.15	90.16 (9.84)	18695	53919
2....	90.09@.10	90.18	90.03	90.18@.17	90.17 (9.83)	25070	53467
3....	90.21@.20	90.22	90.13	90.19@.18	90.18 (9.82)	17501	54713
4....	90.18@.17	90.21	90.06	90.19@.18	90.18 (9.82)	18540	54598
5....	Exchange Closed; Good Friday						
8....	90.18@.16	90.36	90.13	90.25@.26	90.25 (9.75)	25456	55443
9....	90.25@.21	90.48	90.21	90.48@.45	90.46 (9.54)	28820	55055
10....	90.46@.47	90.57	90.45	90.47@.48	90.47 (9.53)	31061	54750
11....	90.50@.65	90.81	90.50	90.80@.78	90.79 (9.21)	38057	53463
12....	90.79@.85	90.85	90.73	90.76@.75	90.76 (9.24)	21729	52987
15....	90.81@.82	90.82	90.74	90.77@.78	90.77 (9.23)	17371	51944
16....	90.93@.91	91.09	90.82	91.08@.09	91.08 (8.92)	36678	54526
17....	91.04@.09	91.10	90.91	90.97@.95	90.96 (9.04)	35419	55127
18....	91.15@.18	91.31	91.15	91.23@.22	91.22 (8.78)	40041	55273
19....	91.19@.17	91.28	91.05	91.10@.09	91.10 (8.90)	29071	54628
22....	91.18@.17	91.28	91.15	91.25@.26	91.25 (8.75)	21022	54995
23....	91.16@.18	91.23	90.97	91.03@.02	91.03 (8.97)	33368	54997
24....	91.05@.07	91.16	91.00	91.12@.11	91.11 (8.89)	30032	55421
25....	91.09@.08	91.09	90.94	91.04@.03	91.04 (8.96)	31565	53021
26....	90.97@.96	91.09	90.90	91.08@.09	91.08 (8.92)	21910	52868
29....	90.97@.96	90.98	90.91	90.93@.91	90.92 (9.08)	21120	53692
30....	90.92@91.06	91.13	90.92	91.05@.06	91.05 (8.95)	27236	54210

IN MAY

1....	91.02@.00	91.20	91.00	91.16@.18	91.17 (8.83)	26831	53393
2....	91.15@.13	91.17	91.07	91.15@.16	91.16 (8.84)	19191	53070
3....	91.28@.34	91.39	91.27	91.33@.34	91.33 (8.67)	30333	52455
6....	91.34@.37	91.39	91.32	91.38@.36	91.37 (8.63)	15222	50883
7....	91.36@.35	91.50	91.34	91.38@.39	91.38 (8.62)	25837	49009
8....	91.41@.39	91.41	91.26	91.31@.32	91.32 (8.68)	25087	50066
9....	91.34@.35	91.43	91.29	91.43@.41	91.42 (8.58)	19293	48826
10....	91.49@.48	91.57	91.44	91.44@.46	91.45 (8.55)	17551	47015
13....	91.48@.47	91.49	91.43	91.45@.44	91.45 (8.55)	5968	46753
14....	91.48@.54	91.59	91.45	91.58@.56	91.57 (8.43)	16400	45331
15....	91.61@.62	91.71	91.55	91.56@.57	91.57 (8.43)	18205	45362
16....	91.58@.52	91.69	91.52	91.67@.66	91.66 (8.34)	15141	44697
17....	91.62@.60	91.68	91.58	91.65@.64	91.65 (8.35)	9121	43708
20....	91.90@.91	91.96	91.87	91.91@.92	91.91 (8.09)	9962	43905
21....	91.92@.95	91.95	91.88	91.92	91.92 (8.08)	6810	43429
22....	91.92@.89	91.98	91.89	91.95@.94	91.94 (8.06)	6489	42455
23....	91.89@.90	91.95	91.89	91.95@.94	91.94 (8.06)	5299	40642
24....	91.97@.96	92.02	91.96	92.00@.01	92.00 (8.00)	5385	39404
27....	Exchange Closed; Memorial Day						
28....	92.08@.10	92.13	92.05	92.07@.09	92.08 (7.92)	7196	38801
29....	92.07@.06	92.09	92.01	92.07@.09	92.08 (7.92)	6822	37341
30....	92.15@.16	92.16	92.07	92.13@.14	92.13 (7.87)	8034	35027
31....	92.10@.09	92.25	92.09	92.23@.25	92.24 (7.76)	7306	33672

IN JUNE

3....	92.31	92.40	92.31	92.39@.38	92.38 (7.62)	7860	31998
4....	92.34	92.39	92.31	92.37@.38	92.38 (7.62)	5889	30686
5....	92.50@.52	92.59	92.46	92.55	92.55 (7.45)	7140	27411
6....	92.43@.45	92.55	92.43	92.49@.50	92.50 (7.50)	6894	26969
7....	92.48@.41	92.48	92.23	92.23	92.23 (7.77)	6430	27052
10....	92.23@.22	92.24	92.18	92.23@.22	92.23 (7.77)	2758	25291
11....	92.23@.22	92.30	92.21	92.29@.30	92.29 (7.71)	3068	24054
12....	92.34	92.38	92.28	92.29	92.29 (7.71)	3752	23803
13....	92.27	92.34	92.27	92.31@.30	92.30 (7.70)	3919	22293
14....	92.31@.32	92.48	92.31	92.46	92.45 (7.55)	4192	20797
17....	92.38	92.46	92.38	92.44@.43	92.44 (7.56)	4872	17967
18....	....	....	....	....	....	601	....
19....	....	....	....	....	....	37	....

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	89.40	89.43	89.35	89.39@.37	89.38 (10.62,	156	9020
3....	89.35	89.45	89.33	89.41@.40	89.40 (10.60)	598	9044
4....	89.49	89.52B	89.35	89.38@.39	89.38 (10.62)	851	9103
7....	89.51	89.66B	89.51	89.61@.63	89.62 (10.38)	1203	9353
8....	89.64	89.68	89.61	89.67	89.67 (10.33)	699	9396
9....	89.76	89.85	89.76	89.79@.77	89.79 (10.21)	811	9624
10....	89.75	89.76	89.71A	89.74@.75	89.75 (10.25)	765	9943
11....	89.70	89.72	89.55A	89.57@.58	89.57 (10.43)	864	10105
14....	89.56	89.61	89.53	89.60	89.59 (10.41)	492	10181
15....	89.77	89.79	89.70	89.72	89.71 (10.29)	673	10326
16....	89.68	89.73	89.67	89.67	89.67 (10.33)	442	10503
17....	89.71	89.75	89.70	89.72@.71	89.71 (10.29)	414	10537
18....	89.84	89.88	89.83	89.88	89.87 (10.13)	777	10793
21....	89.87	89.89B	89.86A	89.87	89.88 (10.12)	71	10823
22....	89.82	90.04	89.82	90.03	90.03 (9.97)	640	11075
23....	90.13@.11	90.15	90.05	90.05@.07	90.07 (9.93)	1644	11239
24....	90.09	90.29	90.05	90.26@.24	90.25 (9.75)	1497	11534
25....	90.28	90.31	90.19	90.20@.19	90.20 (9.80)	1375	11708
28....	90.14	90.21	90.06	90.12@.14	90.14 (9.86)	994	11649
29....	90.06	90.21	90.03	90.19A	90.18 (9.82)	713	11645
30....	90.29	90.33	90.15	90.16A	90.16 (9.84)	1637	11938
31....	90.18	90.21	90.00	90.04@.02	90.03 (9.97)	1706	12233

IN FEBRUARY

1....	89.95	89.95	89.66	89.74A@.71	89.72 (10.28)	1783	12212
4....	89.70	89.80B	89.63	89.76	89.76 (10.24)	1065	12270
5....	89.85	89.87	89.77	89.79	89.79 (10.21)	915	12518
6....	89.88	89.88	89.64	89.66A@.64	89.65 (10.35)	1024	12714
7....	89.70	89.71B	89.49	89.51	89.52 (10.48)	1380	12615
8....	89.43	89.57	89.34	89.56	89.56 (10.44)	2319	12633
11....	89.58	89.65	89.41	89.46	89.46 (10.54)	1154	12480
12....	89.36	89.43	89.36	89.41@.40	89.41 (10.59)	262	12540
13....	89.40	89.53B	89.39A	89.48@.46A	89.46 (10.54)	513	12624
14....	89.57	89.64	89.53	89.64	89.63 (10.37)	1188	12940
15....	89.64	89.68B	89.52	89.55@.54A	89.55 (10.45)	1034	13080
19....	89.54	89.58	89.50	89.55	89.55 (10.45)	1121	13300
18....	Exchange Closed; President's Day						
20....	89.43	89.46B	89.39	89.41@.39	89.41 (10.59)	2405	13820
21....	89.29	89.29	89.18	89.20@.21	89.22 (10.78)	3152	14741
22....	89.25	89.32	89.08A	89.12@.11	89.12 (10.88)	2658	14300
25....	89.16	89.19	89.04	89.18B@.19	89.18 (10.82)	1261	14304
26....	89.22	89.27	89.16	89.25@.24	89.24 (10.76)	1183	14244
27....	89.19@.18	89.19	88.93	88.94	88.94 (11.06)	2165	14361
28....	88.95	88.96	88.84	88.84@.88	88.86 (11.14)	2103	14847

IN MARCH

1....	88.86	63.86	88.66	88.73@.74	88.74 (11.26)	3638	16053
4....	88.83	88.83	88.61	88.63	88.63 (11.37)	1670	16499
5....	88.68@.69	88.80	88.67	88.79A@.78	88.78 (11.22)	2470	16458
6....	88.83	88.83	88.56	88.59	88.59 (11.41)	2945	16960
7....	88.57	88.58	88.46A	88.55@.57	88.56 (11.44)	2463	17240
8....	88.64@.63	88.86	88.63	88.86@.85	88.86 (11.14)	3520	18153
11....	88.98@.99	89.03	88.91	89.02@.03	89.02 (10.98)	2383	18067
12....	88.95	88.98	88.88	88.93@.94	88.94 (11.06)	2005	18405
13....	88.81	88.83	88.68	88.69@.68	88.69 (11.31)	3290	19425
14....	88.68@.67	88.68	88.55	88.67@.66	88.66 (11.34)	4045	19686
15....	88.57	88.80	88.57	88.77@.79	88.78 (11.22)	4317	21053
18....	88.82	88.82	88.64	88.69	88.69 (11.31)	3301	21245
19....	88.66	88.70	88.61	88.70	88.70 (11.30)	3178	21145
20....	88.86	89.11	88.82	89.09	89.09 (10.91)	4181	20581
21....	89.08@.15	89.28	89.08	89.17@.18	89.17 (10.83)	6922	20584
22....	89.22@.23	89.24	89.06	89.09	89.09 (10.91)	3726	20701
25....	89.08	89.17	88.99	89.15@.14	89.14 (10.86)	2521	21140
26....	89.22	89.37	89.17	89.36	89.36 (10.64)	4358	21154
27....	89.27	89.49	89.24	89.40@.39	89.39 (10.61)	5619	22086
28....	89.31	89.53	89.29	89.48@.47	89.47 (10.53)	6420	21856
29....	89.58@.57	89.60	89.48	89.59@.60	89.50 (10.41)	4391	22430

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.56@.55	89.60	89.50	89.52	89.52 (10.48)	2768	22986
2....	89.45	89.56	89.40	89.56@.55	89.55 (10.45)	3782	23143
3....	89.58@.59	89.60	89.51	89.59	89.58 (10.42)	1304	23111
4....	89.57	89.59	89.45	89.56	89.56 (10.44)	2375	23096
5....	Exchange Closed; Good Friday						
8....	89.53	89.74	89.50	89.61	89.61 (10.39)	4241	23469
9....	89.61	89.81	89.57	89.80@.81	89.80 (10.20)	5745	23796
10....	89.82	89.95	89.79	89.84	89.84 (10.16)	8650	25038
11....	89.87	90.24	89.87	90.20@.21	90.21 (9.79)	9777	25749
12....	90.25	90.29	90.16	90.21	90.21 (9.79)	4530	26010
15....	90.26	90.27B	90.17	90.19@.20	90.20 (9.80)	4323	25699
16....	90.32@.30	90.53	90.27	90.52@.53	90.52 (9.48)	13510	26065
17....	90.47@.45	90.50	90.29	90.37@.36	90.36 (9.64)	8998	27195
18....	90.54	90.72	90.54	90.64@.65	90.64 (9.36)	12960	29799
19....	90.62@.61	90.70	90.46	90.49	90.49 (9.51)	7468	28859
22....	90.56@.57	90.67	90.56	90.64@.66	90.65 (9.35)	3765	29072
23....	90.55	90.62	90.36	90.40@.41	90.41 (9.59)	9012	29648
24....	90.41	90.54	90.38	90.49@.48	90.48 (9.52)	8573	29687
25....	90.44	90.44	90.25	90.34@.36	90.35 (9.65)	11480	29616
26....	90.24@.21	90.39	90.16	90.38@.39	90.38 (9.62)	8631	29059
29....	90.25@.24	90.25	90.13	90.15@.16	90.16 (9.84)	9366	29632
30....	90.17@.21	90.41	90.17	90.30@.29	90.29 (9.71)	11163	29209

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.26	90.47	90.26	90.41@.42	90.42 (9.58)	9077	29487
2....	90.39@.38	90.43	90.32	90.41	90.41 (9.59)	6583	30994
3....	90.51	90.67	90.50	90.62@.61	90.61 (9.39)	11664	33281
6....	90.64@.65	90.72	90.64	90.68@.67	90.67 (9.33)	6962	34389
7....	90.68	90.84	90.66	90.73@.74	90.73 (9.27)	20283	37843
8....	90.76	90.76	90.56	90.63@.62	90.63 (9.37)	16012	39803
9....	90.66@.65	90.75	90.61	90.74@.73	90.73 (9.27)	13772	41551
10....	90.81@.89	90.89	90.78	90.79@.80	90.79 (9.21)	15335	44505
13....	90.82@.83	90.84	90.78	90.80	90.80 (9.20)	7884	44529
14....	90.85@91.00	91.00	90.81	90.98@.97	90.97 (9.03)	19969	47611
15....	91.02@.01	91.13	90.93	90.93@.94	90.94 (9.06)	28127	48978
16....	90.94@.89	91.09	90.89	91.04@.05	91.04 (8.96)	25063	50334
17....	90.98@.99	91.05	90.95	91.02@.01	91.02 (8.98)	14457	51159
20....	91.33@.35	91.39	91.32	91.34@.35	91.34 (8.66)	22461	53311
21....	91.36@.38	91.38	91.26	91.31@.32	91.32 (8.68)	16490	54765
22....	91.33@.29	91.37	91.27	91.29@.30	91.30 (8.70)	20536	57881
23....	91.21@.23	91.26	91.18	91.25@.24	91.24 (8.76)	18172	57464
24....	91.28@.27	91.36	91.26	91.34@.35	91.34 (8.66)	14207	58236
27....	Exchange Closed; Memorial Day						
28....	91.43@.45	91.51	91.41	91.43@.44	91.43 (8.57)	24579	61455
29....	91.41@.40	91.46	91.38	91.45@.46	91.45 (8.55)	19469	62866
30....	91.53@.56	91.56	91.46	91.53@.54	91.53 (8.47)	27591	62463
31....	91.49@.51	91.72	91.49	91.71@.69	91.70 (8.30)	25212	62575

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	91.79@.80	91.95	91.78	91.88@.90	91.89 (8.11)	27752	62540
4....	91.84@.85	91.94	91.80	91.93@.94	91.93 (8.07)	25595	61743
5....	92.13@.15	92.26	92.10	92.24@.23	92.23 (7.77)	32994	62620
6....	92.10@.09	92.24	92.06	92.18@.17	92.18 (7.82)	33063	61558
7....	92.17@.02	92.17	91.76	91.76@.77	91.77 (8.23)	43257	63733
10....	91.81@.79	91.83	91.74	91.81@.79	91.80 (8.20)	28920	65855
11....	91.85@.87	91.97	91.84	91.95@.96	91.95 (8.05)	25784	36883
12....	92.02@.04	92.07	91.85	91.90@.92	91.91 (8.09)	43420	63962
13....	91.84@.80	92.02	91.79	91.88@.89	91.89 (8.11)	50265	63806
14....	91.98@92.01	92.28	91.98	92.26@.27	92.26 (7.74)	48871	64764
17....	92.28@.26	92.39	92.19	92.21@.19	92.20 (7.80)	38495	64107
18....	92.32@.30	92.42	92.26	92.39@.37	92.38 (7.62)	36262	65291
19....	92.36@.35	92.45	92.14	92.16@.15	92.16 (7.84)	34689	64838
20....	92.18@.20	92.20	91.92	92.01@.02	92.02 (7.98)	53828	64271
21....	91.83@.88	91.88	91.70	91.78@.76	91.77 (8.23)	41942	55830
24....	91.71@.72	91.74	91.80	91.72@.73	91.73 (8.27)	30020	65339
25....	91.70@.69	91.77	91.54	91.73@.71	91.72 (8.28)	41236	65539
26....	91.71@.72	91.87	91.71	91.77@.79	91.78 (8.22)	32549	66937
27....	91.86@.84	91.94	91.83	91.93@.92	91.92 (8.06)	26029	67107
28....	91.87@.96	92.08	91.87	92.06@.08	92.07 (7.93)	29443	68026

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	92.16@.15	92.17	92.03	92.03@.04	92.04 (7.96)	21560	65911
2....	92.00@91.98	92.11	91.94	92.04@.06	92.05 (7.95)	24224	65999
3....	92.08@.07	92.14	92.00	92.05@.03	92.04 (7.96)	18906	64231
4....	Exchange Closed; Independence Day						
5....	92.07@.20	92.41	92.07	92.40@.39	92.39 (7.61)	26606	65060
8....	92.32@.31	92.35	92.23	92.25@.24	92.25 (7.75)	20729	64805
9....	92.21	92.29	92.18	92.22@.23	92.23 (7.77)	22893	65858
10....	92.22@.23	92.29	92.15	92.16@.15	92.16 (7.84)	21278	65799
11....	92.11@.12	92.12	91.88	91.89@.91	91.90 (8.10)	41522	64733
12....	91.93@92.01	92.07	91.78	91.91@.92	91.91 (8.09)	39114	66500
15....	91.91@.90	92.00	91.85	91.98@.97	91.97 (8.03)	21274	65329
16....	91.96@.97	92.12	91.96	92.11@.12	92.11 (7.89)	25861	64961
17....	92.26@.33	92.33	91.97	92.12@.10	92.11 (7.89)	51953	63979
18....	92.11@.20	92.21	91.83	91.83@.85	91.84 (8.16)	53238	65346
19....	91.86@.89	91.89	91.72	91.79@.80	91.80 (8.20)	44451	67912
22....	91.75@.74	91.75	91.62	91.71@.72	91.72 (8.28)	39767	65821
23....	91.65@.74	91.78	91.64	91.77@.76	91.76 (8.24)	39604	68012
24....	91.84@.83	91.86	91.72	91.73@.72	91.73 (8.27)	30284	68666
25....	91.72	91.81	91.69	91.79@.80	91.79 (8.21)	24499	67140
26....	91.75@.76	91.77	91.69	91.71@.70	91.71 (8.29)	22911	66777
29....	91.66@.63	91.66	91.57	91.63@.62	91.63 (8.37)	23825	67235
30....	91.62@.64	91.70	91.54	91.58@.59	91.59 (8.41)	36128	67006
31....	91.63@.56	91.66	91.56	91.65@.64	91.64 (8.36)	22331	67184

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.72@.73	91.75	91.67	91.70@.69	91.69 (8.31)	28020	65566
2....	91.68@.65	91.68	91.58	91.59@.58	91.59 (8.41)	21249	64443
5....	91.62@.60	91.65	91.58	91.65@.64	91.64 (8.36)	14623	64864
6....	91.71@.70	91.74	91.66	91.67@.66	91.66 (8.34)	16017	64299
7....	91.69@.70	91.81	91.66	91.80@.81	91.80 (8.20)	24459	62589
8....	91.81@.82	91.91	91.81	91.88@.89	91.88 (8.12)	28259	59067
9....	91.84@.85	91.96	91.84	91.92@.94	91.93 (8.07)	23856	56810
12....	91.97@92.00	92.03	91.90	91.93@.95	91.94 (8.06)	23069	56191
13....	91.88@.86	91.95	91.83	91.87@.86	91.88 (8.12)	24114	55804
14....	91.83@.82	91.94	91.81	91.93@.94	91.93 (8.07)	21671	54456
15....	91.95@.96	92.01	91.83	91.86@.84	91.85 (8.15)	22529	53735
16....	91.77@.80	91.92	91.77	91.90@.92	91.91 (8.09)	20703	54749
19....	91.92@.91	91.96	91.89	91.95@.94	91.94 (8.06)	10637	53497
20....	91.89@.82	91.99	91.82	91.98@.99	91.98 (8.02)	20267	51706
21....	92.01@91.99	92.06	91.97	92.05@.06	92.05 (7.95)	15006	50687
22....	92.06@.04	92.08	92.01	92.03@.02	92.03 (7.97)	10090	48110
23....	92.00@91.99	92.05	91.98	91.98@.99	91.99 (8.01)	6673	47816
26....	91.98@.97	91.98	91.92	91.93@.94	91.94 (8.06)	4570	46644
27....	91.93@.92	92.00	91.92	92.00@91.99	91.99 (8.01)	4694	46185
28....	91.98	91.99	91.94	91.94	91.94 (8.06)	5002	45149
29....	91.98@.97	92.01	91.97	91.99@92.00	91.99 (8.01)	5334	43161
30....	91.96@.92	91.96	91.85	91.86	91.86 (8.14)	6935	41405

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	91.78@.79	91.85	91.77	91.84@.86	91.84 (8.16)	4312	39786
4....	91.85@.84	91.91	91.84	91.88@.89	91.88 (8.12)	5012	39153
5....	91.88	91.90	91.79	91.80@.81	91.81 (8.19)	5666	36554
6....	91.78@.76	91.78	91.65	91.67@.66	91.66 (8.34)	8646	34450
9....	91.63@.62	91.69	91.60	91.63@.64	91.64 (8.36)	5269	32071
10....	91.68	91.69	91.62	91.64	91.64 (8.36)	3037	30662
11....	91.63	91.64	91.59	91.63@.62	91.63 (8.37)	4693	28753
12....	91.59	91.60	91.57	91.57	91.57 (8.43)	3481	28004
13....	91.55@.57	91.76	91.53A	91.71@.72	91.71 (8.29)	6810	26618
16....	91.70	91.72	91.70	91.71@.72	91.73 (8.27)	3612	24406
17....	....	....	....	....	....	121	....
18....	....	....	....	....	....	....	....
23....	....	....	....	....	....	10	....

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	88.95	88.99	88.93A	88.93A	88.94 (11.06)	68	5206
3....	88.91	89.00	88.91	88.98	88.97 (11.03)	225	5203
4....	89.07	89.09B	88.93	88.94B	88.95 (11.05)	384	5204
7....	89.09	89.25	89.09	89.20B	89.19 (10.81)	680	5029
8....	89.21	89.24	89.18A	89.22	89.23 (10.77)	138	5043
9....	89.35	89.42	89.34A	89.36A	89.35 (10.65)	1350	4470
10....	89.31	89.33	89.29	89.32B@.33	89.32 (10.68)	1668	4015
11....	89.28	89.29	89.12A	89.15	89.14 (10.86)	412	4048
14....	89.14	89.19	89.11	89.17	89.17 (10.83)	143	4086
15....	89.35	89.36	89.28A	89.30A	89.29 (10.71)	257	4048
16....	89.26	89.30B	89.22	89.22	89.22 (10.78)	272	4119
17....	89.27	89.30	89.25	89.25	89.25 (10.75)	128	4177
18....	89.38	89.41	89.36	89.41	89.40 (10.60)	274	4184
21....	89.41	89.42	89.40	89.40	89.41 (10.59)	21	4139
22....	89.40	89.55	89.39A	89.55	89.55 (10.45)	428	4194
23....	89.64	89.67	89.58	89.59	89.59 (10.41)	707	4332
24....	89.80	89.80	89.58	89.76A	89.76 (10.24)	375	4461
25....	89.78	89.83	89.72	89.73	89.73 (10.27)	471	4617
28....	89.68	89.74	89.59	89.63B@.67	89.67 (10.33)	382	4814
29....	89.57	89.74	89.55	89.73	89.73 (10.27)	383	4582
30....	89.83	89.87	89.70A	89.71A	89.71 (10.29)	531	4611
31....	89.75	89.76B	89.56A	89.57	89.57 (10.43)	476	4773

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.46	89.47	89.20	89.28A	89.26 (10.74)	558	4836
4....	89.24	89.33	89.16	89.33	89.29 (10.71)	304	4878
5....	89.39	89.40	89.30	89.34	89.32 (10.68)	216	4856
6....	89.39	89.39	89.18A	89.18A	89.18 (10.82)	242	4933
7....	89.23	89.24	89.02	89.04	89.05 (10.95)	526	5091
8....	88.98	89.08B	88.88	89.07@.05	89.07 (10.93)	305	5199
11....	89.11	89.17B	88.96A	88.99	88.99 (11.01)	271	5209
12....	88.92	88.96	88.91A	88.93A	88.94 (11.06)	147	5293
13....	88.95	89.07B	88.92A	89.00	89.00 (11.00)	502	5401
14....	89.13	89.19	89.10	89.18	89.18 (10.82)	392	5467
15....	89.21	89.24B	89.10	89.11A@.10	89.11 (10.89)	297	5449
18....	Exchange Closed; President's Day						
19....	89.07	89.16	89.07	89.11	89.11 (10.89)	525	5495
20....	89.01	89.03B	88.97	88.97	88.98 (11.02)	714	6000
21....	88.82@.83	88.87	88.77A	88.80A	88.80 (11.20)	960	5928
22....	88.83	88.91B	88.68A	88.70A	88.70 (11.30)	821	5968
25....	88.72	88.78	88.65	88.78@.77	88.77 (11.23)	243	5967
26....	88.81	88.86	88.75A	88.82	88.82 (11.18)	244	6019
27....	88.78	88.79	88.53A	88.53A	88.53 (11.47)	485	6030
28....	88.54	88.57	88.42	88.43@.44	88.44 (11.56)	556	6180

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.44	88.45	88.24	88.29	88.33 (11.67)	443	6378
4....	88.41	88.41	88.22	88.24	88.24 (11.76)	604	6453
5....	88.30	88.42	88.30	88.41@.40A	88.40 (11.60)	541	6430
6....	88.45	88.45	88.21	88.24	88.24 (11.76)	578	6569
7....	88.24	88.24	88.11A	88.20B	88.20 (11.80)	894	6625
8....	88.33	88.48B	88.33	88.48B	88.48 (11.52)	542	6790
11....	88.60	88.66	88.54	88.65A	88.65 (11.35)	695	6877
12....	88.60	88.61	88.52	88.55@.56	88.56 (11.44)	831	6824
13....	88.46	88.47	88.30	88.30	88.30 (11.70)	672	7123
14....	88.28	88.29	88.16	88.26A	88.26 (11.74)	1252	7663
15....	88.20	88.41	88.18A	88.38	88.39 (11.61)	1056	7886
18....	88.40	88.42B	88.27	88.30	88.30 (11.70)	1271	8054
19....	88.27	88.30	88.23	88.29	88.30 (11.70)	814	8281
20....	88.44	88.71	88.44	88.69A	88.69 (11.31)	798	8449
21....	88.81	88.90	88.77A	88.78	88.77 (11.23)	1981	8634
22....	88.83	88.85	88.67	88.67@.69	88.68 (11.32)	1321	8194
25....	88.68	88.77	88.60	88.73	88.73 (11.27)	657	8374
26....	88.81	88.95	88.78	88.93	88.94 (11.06)	705	8385
27....	88.85	89.06	88.83A	88.97B	88.96 (11.04)	923	8471
28....	88.91	89.08B	88.88	89.04@.05	89.04 (10.96)	1964	8274
29....	89.11	89.15	89.06	89.13@.11	89.13 (10.87)	2185	8922

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.08	89.14	89.03	89.05@.04	89.04 (10.96)	591	9088
2....	88.97	89.10	88.94	89.10	89.09 (10.91)	828	9214
3....	89.13	89.13	89.04	89.12	89.11 (10.89)	297	9191
4....	89.10	89.12	89.00	89.07@.08	89.08 (10.92)	264	9292
5....	Exchange Closed; Good Friday						
8....	89.08	89.25	89.04	89.14	89.14 (10.86)	452	9283
9....	89.14	89.31B	89.11	89.31B	89.31 (10.69)	932	9398
10....	89.31	89.47	89.31	89.35@.34	89.34 (10.66)	1684	9739
11....	89.36	89.74B	89.36	89.71	89.71 (10.29)	1240	9991
12....	89.78	89.80	89.68	89.72@.73	89.72 (10.28)	532	10052
15....	89.76	89.76	89.69	89.70	89.71 (10.29)	817	10254
16....	89.81	90.03	89.78	90.03	90.02 (9.98)	2194	10813
17....	89.99	89.99	89.80A	89.86B	89.86 (10.14)	899	10884
18....	90.05	90.20	90.05	90.13	90.13 (9.87)	2218	11257
19....	90.10	90.17	89.96A	89.97	89.97 (10.03)	700	11328
22....	90.07	90.17	90.06	90.13@.14B	90.14 (9.86)	1190	11605
23....	90.07	90.08	89.85	89.91@.90	89.90 (10.10)	1158	11737
24....	89.94	90.06	89.89	89.98	89.98 (10.02)	1264	11780
25....	89.95	89.96	89.76A	89.83@.85	89.84 (10.16)	866	11883
26....	89.72	89.86	89.65A	89.86@.85	89.85 (10.15)	703	11949
29....	89.71	89.71	89.60	89.61	89.61 (10.39)	995	12163
30....	89.67	89.86	89.67	89.76@.75A	89.75 (10.25)	1255	12188

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.74	89.92	89.73A	89.87B@.88	89.87 (10.13)	758	12165
2....	89.86	89.88	89.78	89.87	89.86 (10.14)	919	12352
3....	90.03	90.15	90.03	90.09	90.09 (9.91)	917	12527
6....	90.14	90.21	90.13	90.18@.17	90.17 (9.83)	713	12662
7....	90.19	90.35	90.18	90.26@.27	90.26 (9.74)	2386	13018
8....	90.27	90.27	90.09	90.14	90.15 (9.85)	1495	13145
9....	90.17	90.26	90.14	90.26	90.25 (9.75)	1133	13342
10....	90.35	90.41	90.30	90.30	90.31 (9.69)	1272	13556
13....	90.34	90.36	90.32	90.33	90.33 (9.67)	905	13637
14....	90.47	90.53	90.36	90.50@.51	90.51 (9.49)	2420	13854
15....	90.58	90.69B	90.48	90.50@.48	90.49 (9.51)	2153	14251
16....	90.50	90.65	90.45	90.63@.64	90.62 (9.38)	1237	14360
17....	90.58	90.64	90.56	90.59A@.58	90.59 (9.41)	1085	14482
20....	90.93@.97	90.99	90.92	90.93@.94	90.93 (9.07)	1750	14967
21....	90.90	90.92	90.86	90.91@.90	90.90 (9.10)	1730	15514
22....	90.91@.88	90.96	90.84	90.86@.87	90.87 (9.13)	2380	16206
23....	90.78	90.82	90.71	90.76@.74	90.76 (9.24)	1384	16238
24....	90.81@.83	90.90	90.81	90.88@.89	90.88 (9.12)	1345	16502
27....	Exchange Closed; Memorial Day						
28....	90.98@.99	91.07	90.97	90.98	90.98 (9.02)	2769	17278
29....	90.98@.97	91.01	90.93	91.01@.00	91.00 (9.00)	1938	17569
30....	91.10	91.10	91.01	91.08@.07	91.07 (8.93)	2069	17839
31....	91.04	91.24	91.04	91.23@.22	91.22 (8.78)	2402	18119

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	91.35	91.49	91.32	91.42@.41	91.42 (8.58)	4012	19092
4....	91.37	91.49	91.32	91.47@.49	91.47 (8.53)	1965	19433
5....	91.69	91.82	91.65	91.79	91.78 (8.22)	4776	20281
6....	91.62	91.78	91.61	91.70@.67	91.70 (8.30)	2446	20167
7....	91.73	91.73	91.27	91.27	91.27 (8.73)	3382	20458
10....	91.32@.33	91.35	91.25	91.30@.29	91.29 (8.71)	1697	20650
11....	91.37	91.47	91.35	91.46	91.46 (8.54)	2075	20732
12....	91.54	91.58	91.37	91.40@.42	91.41 (8.59)	2745	20980
13....	91.34	91.49	91.31	91.37@.38	91.37 (8.63)	3200	21163
14....	91.48	91.77	91.48	91.75@.76	91.76 (8.24)	3055	21302
17....	91.79	91.90	91.72	91.72	91.72 (8.28)	5140	21513
18....	91.82	91.94	91.79A	91.92@.91	91.91 (8.09)	4725	22369
19....	91.92	91.99B	91.66	91.68	91.68 (8.32)	4747	22686
20....	91.71@.65	91.72	91.47	91.54@.55	91.55 (8.45)	6131	23647
21....	91.40@.35	91.40	91.23	91.29	91.29 (8.71)	6313	24242
24....	91.23	91.25	91.12	91.24@.25	91.25 (8.75)	3623	24627
25....	91.24@.25	91.28	91.07	91.25@.24	91.24 (8.76)	4704	24592
26....	91.22@.24	91.37	91.22	91.29	91.29 (8.71)	4308	25383
27....	91.37	91.45	91.35	91.44	91.43 (8.57)	3320	25536
28....	91.38	91.60	91.38	91.57@.59	91.58 (8.42)	3885	26206

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.58	91.68	91.55	91.57@.56	91.57 (8.43)	2070	26511
2....	91.52@.51	91.65	91.47	91.60	91.60 (8.40)	1885	26587
3....	91.64	91.69	91.56A	91.59@.60	91.60 (8.40)	1725	26604
4....	Exchange Closed; Independence Day						
5....	91.79	92.00	91.76	91.99@92.00	91.99 (8.01)	4749	26721
8....	91.91	91.94	91.84	91.84	91.84 (8.16)	2322	26369
9....	91.81	91.86	91.77	91.81	91.81 (8.19)	3173	26375
10....	91.81	91.85	91.72	91.72	91.72 (8.28)	2629	26720
11....	91.67	91.68	91.43	91.43@.46	91.45 (8.55)	4192	26785
12....	91.58	91.62	91.35	91.49	91.48 (8.52)	4100	27636
15....	91.46@.47	91.58	91.42	91.55@.57	91.56 (8.44)	2526	28022
16....	91.55@.57	91.70	91.55	91.70@.69	91.69 (8.31)	3310	27730
17....	91.88@.84	91.88	91.57	91.68@.67	91.68 (8.32)	8723	26827
18....	91.79	91.79	91.39	91.42@.40	91.41 (8.59)	9433	27793
19....	91.44	91.46	91.30	91.37@.38	91.38 (8.62)	5184	28459
22....	91.32	91.32	91.21	91.29	91.29 (8.71)	4296	29180
23....	91.20	91.34	91.20	91.33@.34	91.33 (8.67)	4144	30033
24....	91.40	91.42	91.29	91.29	91.29 (8.71)	3178	30550
25....	91.31	91.38	91.26	91.37@.36	91.36 (8.64)	2728	31157
26....	91.32	91.33	91.22	91.23@.22	91.23 (8.77)	5130	31942
29....	91.17@.14	91.17	91.08	91.14@.13	91.14 (8.86)	4102	32686
30....	91.12@.14	91.21	91.03	91.08@.09	91.09 (8.91)	7637	33897
31....	91.09@.06	91.16	91.06	91.15	91.15 (8.85)	4413	34382

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.24	91.28	91.18	91.21	91.21 (8.79)	5198	34598
2....	91.16	91.18	91.09	91.10@.09	91.10 (8.90)	4517	35409
5....	91.12	91.15	91.09	91.13@.14	91.13 (8.87)	3538	36004
6....	91.18@.20	91.24	91.17	91.17@.19	91.18 (8.82)	4347	36285
7....	91.22@.21	91.34	91.19	91.34@.33	91.33 (8.67)	5710	37140
8....	91.34@.36	91.48	91.34	91.46@.45	91.45 (8.55)	9016	38127
9....	91.40@.41	91.57	91.40	91.54@.55	91.54 (8.46)	12664	38512
12....	91.62@.65	91.66	91.51	91.54	91.54 (8.46)	8989	39216
13....	91.50@.47	91.54	91.41	91.47@.48	91.48 (8.52)	10564	41107
14....	91.42	91.55	91.41	91.54@.55	91.54 (8.46)	10756	42474
15....	91.56@.59	91.64	91.44	91.45@.46	91.46 (8.54)	13758	42155
16....	91.36@.41	91.54	91.36	91.53@.52	91.52 (8.48)	14728	45453
19....	91.52@.53	91.60	91.50	91.60@.59	91.59 (8.41)	10395	45190
20....	91.55@.50	91.66	91.48	91.65@.66	91.65 (8.35)	26127	45599
21....	91.76@.74	91.77	91.67	91.77@.76	91.76 (8.24)	26883	47013
22....	91.76@.80	91.80	91.68	91.69@.68	91.69 (8.31)	18498	47882
23....	91.68@.69	91.74	91.66	91.68@.66	91.67 (8.33)	10909	48436
26....	91.64@.65	91.65	91.56	91.60@.61	91.61 (8.39)	12482	49750
27....	91.60@.59	91.68	91.58	91.68@.67	91.67 (8.33)	16014	50579
28....	91.68@.69	91.70	91.63	91.63@.64	91.64 (8.36)	19314	51815
29....	91.72@.71	91.76	91.69	91.72@.73	91.72 (8.28)	19589	53231
30....	91.65@.67	91.67	91.51	91.52@.51	91.52 (8.48)	34407	54938

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	91.49@.48	91.54	91.44	91.54@.53	91.53 (8.47)	20417	55283
4....	91.56@.57	91.65	91.55	91.59@.60	91.59 (8.41)	27307	56243
5....	91.62@.63	91.65	91.48	91.51@.52	91.52 (8.48)	31154	58834
6....	91.48@.35	91.48	91.25	91.27@.25	91.26 (8.74)	50366	63474
9....	91.23@.22	91.30	91.21	91.22@.23	91.23 (8.77)	36235	63857
10....	91.28@.29	91.32	91.21	91.25@.27	91.26 (8.74)	24165	63411
11....	91.23@.24	91.25	91.16	91.23@.22	91.23 (8.77)	42236	66420
12....	91.19@.20	91.22	91.17	91.18@.19	91.19 (8.81)	20515	66732
13....	91.13@.24	91.49	91.13	91.43@.44	91.43 (8.57)	59685	69740
16....	91.41@.43	91.47	91.41	91.44@.42	91.43 (8.57)	18766	71454
17....	91.45@.48	91.52	91.36	91.36@.37	91.37 (8.63)	28381	71556
18....	91.40@.43	91.43	91.34	91.36@.37	91.37 (8.63)	19522	70081
19....	91.34@.33	91.36	91.30	91.35@.36	91.36 (8.64)	23823	68490
20....	91.50@.58	91.58	91.45	91.53@.54	91.53 (8.47)	41875	70010
23....	91.74@.72	91.75	91.65	91.67@.68	91.67 (8.33)	36991	72461
24....	91.61@.63	91.81	91.59	91.79@.80	91.79 (8.21)	47686	74457
25....	91.79@.76	91.94	91.76	91.88@.86	91.87 (8.13)	33465	76606
26....	91.92@.93	91.94	91.77	91.85@.84	91.85 (8.15)	39602	75594
27....	91.80@.72	91.80	91.69	91.71@.70	91.71 (8.29)	17296	75902
30....	91.67@.64	91.78	91.63	91.78@.77	91.77 (8.23)	26342	75273

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.75@.76	91.84	91.72	91.83@.82	91.82 (8.18)	25430	74746
2....	91.85@.84	91.92	91.71	91.73@.71	91.72 (8.28)	43542	75061
3....	91.77@.76	91.79	91.69	91.74@.75	91.74 (8.26)	31224	74089
4....	91.78@.90	91.90	91.71	91.73@.72	91.73 (8.27)	40186	74984
7....	91.67@.68	91.68	91.62	91.64@.65	91.65 (8.35)	26056	74585
8....	91.65@.66	91.69	91.62	91.69@.68	91.68 (8.32)	20924	73305
9....	91.70@.69	91.70	91.61	91.62@.63	91.63 (8.37)	25638	74411
10....	91.59@.60	91.63	91.58	91.61@.62	91.62 (8.38)	22701	72485
11....	91.58@.80	91.82	91.58	91.63@.65	91.64 (8.36)	21743	72871
14....	91.65@.64	91.66	91.63	91.63@.64	91.64 (8.36)	2845	73164
15....	91.66@.65	91.68	91.65	91.66@.67	91.66 (8.34)	8506	73187
16....	91.66@.67	91.72	91.66	91.71@.72	91.71 (8.29)	15671	70875
17....	91.72@.71	91.79	91.63	91.78@.79	91.78 (8.22)	23436	71696
18....	91.80@.81	91.85	91.79	91.80@.81	91.80 (8.20)	20844	70810
21....	91.81@.79	91.81	91.76	91.78@.79	91.79 (8.21)	11543	70045
22....	91.78	91.97	91.77	91.82@.84	91.83 (8.17)	23155	69611
23....	91.82@.84	91.87	91.77	91.81@.82	91.82 (8.18)	24963	69440
24....	91.78@.76	91.78	91.73	91.75@.74	91.75 (8.25)	23667	71279
25....	91.75@.73	91.79	91.73	91.78@.79	91.78 (8.22)	18372	70986
28....	91.77@.78	91.82	91.77	91.79@.80	91.79 (8.21)	17779	70340
29....	91.83@.84	91.95	91.83	91.94@.95	91.94 (8.06)	33593	72483
30....	92.17@.13	92.17	92.02	92.02@.03	92.02 (7.98)	58489	73364
31....	92.04@.02	92.10	92.01	92.05@.06	92.05 (7.95)	29728	73047

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	92.10@.11	92.13	91.98	92.07@.08	92.07 (7.93)	41595	73338
4....	92.04@.03	92.05	92.00	92.03@.01	92.02 (7.98)	15096	72028
5....	91.99@.96	92.05	91.96	92.01@.02	92.02 (7.98)	22598	71736
6....	92.02@.03	92.07	91.99	92.00@91.99	92.00 (8.00)	18926	71086
7....	92.07@.06	92.08	91.95	92.01@.00	92.00 (8.00)	25171	72279
8....	92.02@.03	92.15	92.02	92.15@.14	92.14 (7.86)	28370	73305
11....	92.08@.07	92.12	92.06	92.10@.11	92.11 (7.89)	4163	72723
12....	92.10@.09	92.13	92.08	92.10@.11	92.11 (7.89)	13244	71221
13....	92.09	92.09	92.03	92.03@.04	92.04 (7.96)	16746	70838
14....	92.03@.04	92.07	91.99	92.00@.01	92.01 (7.99)	12653	68944
15....	91.89@.88	91.97	91.85	91.93@.94	91.94 (8.06)	19580	67116
18....	91.92@.93	92.07	91.92	92.06@.07	92.06 (7.94)	13819	65303
19....	92.09@.11	92.14	92.01	92.07@.08	92.07 (7.93)	15833	62575
20....	92.10@.09	92.10	91.96	92.00@.01	92.01 (7.99)	14419	62503
21....	92.09@.06	92.09	92.01	92.02@.03	92.02 (7.98)	8093	60640
22....	92.00@91.98	92.05	91.98	92.02@.01	92.02 (7.98)	5220	59884
25....	91.99	92.01	91.98	91.99@92.00	92.00 (8.00)	3342	59165
26....	91.96@.97	92.02	91.96	91.99@.98	91.99 (8.01)	5792	58366
27....	91.99	92.04	91.95	92.00@.01	92.00 (8.00)	7364	57787
28....	Exchange Closed; Thanksgiving Day						
29....	91.99	92.01	91.96	91.98@.96	91.97 (8.03)	3831	56892

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.93	91.94	91.85	91.86@.85	91.86 (8.14)	8188	54482
3....	91.83@.85	91.85	91.80	91.84	91.84 (8.16)	6650	52406
4....	91.84@.85	91.86	91.82	91.84@.85	91.85 (8.15)	5906	51822
5....	91.84@.83	91.84	91.81	91.81	91.81 (8.19)	5248	49425
6....	91.81@.80	91.85	91.80	91.81@.82	91.81 (8.19)	4967	47407
9....	91.85@.84	91.88	91.84	91.86@.87	91.87 (8.13)	5717	45054
10....	91.90	91.93	91.88	91.88@.89	91.88 (8.12)	5871	42866
11....	91.90@.91	92.07	91.89	92.05@.04	92.04 (7.96)	10743	41161
12....	92.03	92.09	91.98	92.03	92.03 (7.97)	7492	37872
13....	92.06	92.11	92.03	92.05@.06	92.05 (7.95)	5701	36944
16....	92.03	92.05	92.01	92.05	92.04 (7.96)	5027	34591
17....	....	....	....	....	....	154	....
18....	....	....	....	....	....	13	....
19....	....	....	....	....	....	20	....
23....	....	....	....	....	....	....	....
27....	....	....	....	....	....	5	....
30....	....	....	....	....	....	....	....

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	88.62B	88.58A	88.58A	88.58 (11.42)	....	2052
3....	88.56	88.64	88.55	88.62A	88.61 (11.39)	128	2103
4....	88.70	88.72B	88.58	88.58	88.59 (11.41)	130	2091
7....	88.72	88.91B	88.72	88.86B	88.85 (11.15)	456	2390
8....	88.88	88.88	88.81A	88.83	88.87 (11.13)	16	2405
9....	89.00	89.07	89.00	89.01A	89.00 (11.00)	1172	2673
10....	88.98	88.98	88.94A	88.98B	88.98 (11.02)	1384	3618
11....	88.94	88.94	88.77A	88.83	88.79 (11.21)	179	3761
14....	88.77	88.83	88.75	88.82A	88.82 (11.18)	38	3726
15....	88.99	89.00B	88.92A	88.98	88.94 (11.06)	97	3673
16....	88.91	88.91	88.85A	88.85A	88.85 (11.15)	6	3674
17....	88.88	88.91	88.87A	88.87A	88.87 (11.13)	27	3679
18....	89.00	89.02	88.98A	89.00	89.01 (10.99)	66	3672
21....	89.02	89.02	89.00A	89.02	89.02 (10.98)	57	3648
22....	89.01	89.15	89.01	89.14	89.15 (10.85)	185	3597
23....	89.26	89.30	89.19	89.19	89.19 (10.81)	228	3610
24....	89.20	89.37	89.18A	89.37	89.36 (10.64)	191	3613
25....	89.40	89.43B	89.33	89.33	89.34 (10.66)	81	3662
28....	89.28	89.34	89.21A	89.34	89.28 (10.72)	190	3648
29....	89.18	89.35B	89.18	89.32	89.34 (10.66)	423	3645
30....	89.44	89.48	89.32A	89.32A	89.33 (10.67)	327	3845
31....	89.36	89.36	89.19A	89.23	89.19 (10.81)	130	3880

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.10	89.10	88.83A	88.88A	88.88 (11.12)	308	3957
4....	88.78	88.95B	88.77	88.77	88.90 (11.10)	60	3998
5....	89.00	89.01B	88.93	88.93	88.93 (11.07)	117	3980
6....	88.97	88.97	88.79A	88.79A	88.78 (11.22)	234	3949
7....	88.82	88.82	88.63A	88.70	88.65 (11.35)	80	3924
8....	88.51	88.69	88.49	88.66	88.67 (11.33)	51	3940
11....	88.73	88.77B	88.59A	88.63	88.61 (11.39)	58	3946
12....	88.55	88.57B	88.54A	88.55	88.56 (11.44)	4	3946
13....	88.57	88.68B	88.56A	88.58	88.62 (11.38)	44	3932
14....	88.76	88.82	88.74A	88.81	88.81 (11.19)	28	3933
15....	88.83	88.86B	88.74A	88.75	88.75 (11.25)	220	3906
18....	Exchange Closed; President's Day						
19....	88.70	88.81	88.70	88.75	88.75 (11.25)	315	3959
20....	88.66	88.68B	88.62	88.65A	88.63 (11.37)	224	4070
21....	88.48	88.57	88.44	88.52	88.51 (11.49)	215	4100
22....	88.54	88.59	88.38	88.38	88.38 (11.62)	200	4131
25....	88.41	88.49	88.36A	88.48A	88.46 (11.54)	51	4142
26....	88.48	88.53B	88.46	88.50A@.49	88.50 (11.50)	65	4154
27....	88.47	88.47	88.23A	88.32	88.23 (11.77)	99	4179
28....	88.24	88.25B	88.11A	88.11A	88.12 (11.88)	194	4224

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.07	88.15	87.96A	88.02A	88.02 (11.98)	111	4248
4....	88.10	88.11	87.93A	87.93A	87.94 (12.06)	165	4266
5....	88.04	88.12	88.04	88.10A	88.10 (11.90)	268	4231
6....	88.13	88.14	87.96	87.96	87.97 (12.03)	198	4304
7....	87.96	87.97	87.86A	87.94	87.93 (12.07)	257	4399
8....	88.03	88.24	88.03	88.21A	88.21 (11.79)	579	4681
11....	88.33	88.36B	88.28	88.33	88.38 (11.62)	235	4761
12....	88.37	88.37	88.28	88.28	88.28 (11.72)	372	4628
13....	88.17	88.17	88.03	88.03	88.02 (11.98)	346	4822
14....	88.01	88.01	87.86	87.90	87.98 (12.02)	521	4848
15....	87.96	88.15B	87.93A	88.13B	88.12 (11.88)	175	4834
18....	88.14	88.14	87.99	88.03B	88.03 (11.97)	419	4830
19....	88.02	88.02	87.95	87.98	88.01 (11.99)	111	4803
20....	88.15	88.41B	88.15	88.40	88.40 (11.60)	41	4803
21....	88.50	88.57	88.50	88.52	88.48 (11.52)	645	4995
22....	88.45	88.53B	88.39A	88.39A	88.39 (11.61)	40	5007
25....	88.36	88.46B	88.32A	88.44@.43A	88.43 (11.57)	68	4986
26....	88.51	88.63B	88.46	88.63B	88.63 (11.37)	373	5093
27....	88.54	88.73B	88.53	88.70	88.65 (11.35)	654	5013
28....	88.59	88.75	88.58	88.72A	88.72 (11.28)	634	4814
29....	88.75	88.81	88.75	88.79	88.79 (11.21)	487	5161

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.78	88.80	88.67	88.69	88.69 (11.31)	639	5353
2....	88.58	88.74B	88.58	88.74B	88.74 (11.26)	234	5411
3....	88.77	88.77	88.69	88.76B	88.76 (11.24)	89	5407
4....	88.78	88.78	88.65A	88.70	88.71 (11.29)	394	5569
5....	Exchange Closed; Good Friday						
8....	88.71	88.87B	88.68A	88.77	88.77 (11.23)	225	5624
9....	88.75	88.94	88.75	88.91B@.94	88.93 (11.07)	85	5810
10....	88.96	89.10	88.95	88.95	88.94 (11.06)	1080	5901
11....	88.98	89.34B	88.98	89.32	89.31 (10.69)	745	6053
12....	89.31	89.40	89.29	89.32	89.33 (10.67)	356	6080
15....	89.36	89.36	89.30	89.31	89.32 (10.68)	185	6071
16....	89.37	89.63	89.37	89.62@.63	89.62 (10.38)	1609	5340
17....	89.57	89.58	89.39	89.46@.45A	89.45 (10.55)	414	5256
18....	89.67	89.79	89.67	89.72A	89.72 (10.28)	1361	5114
19....	89.69	89.76B	89.55	89.57	89.56 (10.44)	499	5170
22....	89.68	89.75	89.63	89.71A	89.72 (10.28)	706	5088
23....	89.63	89.66	89.42	89.48B@.49	89.48 (10.52)	1023	5034
24....	89.51	89.65	89.48	89.58	89.58 (10.42)	731	4762
25....	89.40	89.47	89.35	89.44	89.44 (10.56)	340	4843
26....	89.28	89.43B	89.26A	89.43S	89.43 (10.57)	124	4639
29....	89.27	89.27	89.14A	89.17	89.17 (10.83)	587	4884
30....	89.23	89.41	89.23	89.31	89.31 (10.69)	351	5002

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.30	89.47B	89.30	89.44B	89.43 (10.57)	147	5055
2....	89.42	89.43	89.35A	89.43B	89.42 (10.58)	200	5070
3....	89.60	89.74	89.58A	89.68	89.68 (10.32)	837	4963
6....	89.72	89.77	89.72	89.77	89.77 (10.23)	313	5035
7....	89.79	89.97	89.79	89.89B	89.89 (10.11)	728	5055
8....	89.86	89.88	89.72A	89.78	89.78 (10.22)	279	5179
9....	89.84	89.89	89.79A	89.89	89.88 (10.12)	455	5285
10....	90.00	90.01	89.90A	89.90A	89.92 (10.08)	443	5284
13....	89.96	89.98	89.93	89.96@.95	89.95 (10.05)	748	5304
14....	89.99	90.17	89.99	90.14	90.14 (9.86)	903	5133
15....	90.23	90.32B	90.12	90.12	90.12 (9.88)	1184	5008
16....	90.11	90.29	90.09	90.28A@.27	90.27 (9.73)	885	4885
17....	90.23	90.28	90.23	90.24	90.24 (9.76)	556	4869
20....	90.64	90.66	90.57A	90.58	90.58 (9.42)	893	4982
21....	90.58	90.58	90.51	90.54	90.54 (9.46)	705	5182
22....	90.55	90.61	90.48A	90.51	90.51 (9.49)	919	5656
23....	90.43	90.45	90.35	90.39@.35	90.37 (9.63)	823	5629
24....	90.45	90.53	90.43	90.49@.50B	90.50 (9.50)	693	5927
27....	Exchange Closed; Memorial Day						
28....	90.61	90.70	90.60	90.61	90.61 (9.39)	667	6176
29....	90.60	90.62B	90.55	90.60	90.62 (9.38)	670	6206
30....	90.68	90.72B	90.63	90.69	90.68 (9.32)	420	6200
31....	90.65@.66	90.82	90.65	90.80A	90.81 (9.19)	748	6452

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	90.95	91.08	90.94A	91.02	91.02 (8.98)	572	6407
4....	90.97@.96	91.09	90.93A	91.07	91.07 (8.93)	548	6634
5....	91.30	91.42	91.26	91.39A	91.39 (8.61)	856	6711
6....	91.24	91.38	91.20	91.27@.26	91.29 (8.71)	587	6717
7....	91.32	91.32	90.83	90.86@.83	90.84 (9.16)	1134	7077
10....	90.91	90.93	90.82	90.86@.84	90.85 (9.15)	1285	7499
11....	90.93@.95	91.04B	90.93	91.02	91.02 (8.98)	939	7715
12....	91.13	91.14	90.94	90.97	90.97 (9.03)	798	7695
13....	90.92	91.01	90.87	90.92@.91	90.92 (9.08)	768	7782
14....	91.03	91.33	91.03	91.33	91.32 (8.68)	1027	7968
17....	91.38	91.46	91.29	91.29	91.29 (8.71)	1205	8004
18....	91.43	91.51	91.40	91.50@.49A	91.49 (8.51)	1242	8242
19....	91.50@.55	91.55	91.25	91.25	91.26 (8.74)	795	8272
20....	91.10	91.29	91.09	91.12@.13B	91.13 (8.87)	1149	8454
21....	90.96	90.97	90.84	90.89	90.89 (9.11)	916	8613
24....	90.78	90.85B	90.72	90.84@.83	90.84 (9.16)	618	8905
25....	90.72	90.85	90.69	90.83	90.82 (9.18)	525	8884
26....	90.85	90.95	90.83A	90.86	90.86 (9.14)	614	9058
27....	90.94	91.02	90.92A	91.00	91.00 (9.00)	473	9133
28....	90.99	91.17	90.98A	91.15	91.15 (8.85)	539	9201

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.23	91.25B	91.13	91.14	91.14 (8.86)	399	9195
2....	91.09	91.22	91.06	91.18B	91.18 (8.82)	389	9289
3....	91.23	91.27	91.15	91.18B	91.18 (8.82)	362	9282
4....	Exchange Closed; Independence Day						
5....	91.36	91.56	91.35	91.55	91.55 (8.45)	1530	9297
8....	91.48	91.50	91.40	91.40	91.41 (8.59)	516	9260
9....	91.38	91.42	91.35	91.37	91.37 (8.63)	653	9324
10....	91.41	91.41	91.29	91.29	91.29 (8.71)	470	9535
11....	91.24	91.24	90.99	90.99	91.00 (9.00)	688	9659
12....	91.15@.16	91.16	90.92	91.06	91.05 (8.95)	953	9980
15....	91.04	91.13	91.00A	91.12	91.13 (8.87)	183	10068
16....	91.13	91.27	91.12	91.27	91.26 (8.74)	389	10161
17....	91.42	91.43	91.15	91.23@.22	91.23 (8.77)	918	9651
18....	91.31	91.32B	90.95A	90.98@.97A	90.97 (9.03)	1214	10031
19....	91.00	91.01	90.89	90.94B	90.95 (9.05)	513	10159
22....	90.84	90.89B	90.79A	90.87	90.86 (9.14)	505	10200
23....	90.81	90.89	90.80A	90.89	90.89 (9.11)	842	10409
24....	90.98@.97	90.98	90.85	90.85	90.85 (9.15)	995	10932
25....	90.88	90.94	90.83A	90.92A	90.92 (9.08)	896	11220
26....	90.89	90.89	90.76	90.79@.78	90.78 (9.22)	1457	11253
29....	90.69	90.71	90.65	90.68@.67	90.68 (9.32)	1165	11610
30....	90.71	90.76	90.59	90.63	90.64 (9.36)	1079	12045
31....	90.61	90.72	90.61	90.72@.71	90.71 (9.29)	491	12222

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.79	90.85	90.76	90.77	90.77 (9.23)	587	12379
2....	90.75	90.76	90.65	90.65@.67	90.66 (9.34)	640	12495
5....	90.68	90.71	90.66	90.68	90.68 (9.32)	569	12764
6....	90.77	90.80	90.74	90.74	90.74 (9.26)	469	13014
7....	90.80	90.91	90.77	90.91	90.90 (9.10)	1140	13460
8....	90.93	91.05	90.93	91.03@.04	91.03 (8.97)	1409	13591
9....	90.99	91.15	90.98	91.13	91.12 (8.88)	1070	13535
12....	91.24	91.25	91.09	91.10	91.11 (8.89)	1162	13768
13....	91.12	91.12	90.99	91.05	91.05 (8.95)	1299	13689
14....	90.99	91.11	90.98	91.10	91.10 (8.90)	688	13808
15....	91.17	91.22	91.02	91.02	91.03 (8.97)	773	13968
16....	90.95	91.13	90.95	91.12	91.11 (8.89)	976	14272
19....	91.09	91.20	91.09	91.20@.19	91.19 (8.81)	565	14325
20....	91.11	91.25	91.10A	91.25	91.25 (8.75)	859	14763
21....	91.37	91.37	91.27	91.36@.37	91.35 (8.65)	1530	14330
22....	91.37	91.38	91.27	91.27	91.27 (8.73)	921	14262
23....	91.27	91.31	91.23	91.26@.24	91.25 (8.75)	615	14397
26....	91.24	91.24	91.14A	91.17	91.18 (8.82)	433	14460
27....	91.17	91.26B	91.16A	91.26B	91.25 (8.75)	592	14548
28....	91.27	91.29	91.23	91.23@.24	91.24 (8.76)	921	14778
29....	91.33	91.36	91.30	91.33@.32	91.32 (8.68)	1138	14795
30....	91.27	91.27	91.12	91.12	91.12 (8.88)	2014	15113

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	91.09	91.16	91.07	91.16	91.15 (8.85)	1228	15238
4....	91.21	91.27	91.20	91.23	91.22 (8.78)	998	15176
5....	91.27	91.29	91.13	91.14	91.14 (8.86)	1296	15381
6....	91.10	91.10	90.85	90.87@.85	90.86 (9.14)	3963	16439
9....	90.83	90.91	90.82	90.85@.84	90.84 (9.16)	1596	16740
10....	90.89	90.94	90.84	90.89	90.88 (9.12)	1195	17022
11....	90.87	90.88	90.80	90.85	90.85 (9.15)	1819	17560
12....	90.82	90.84	90.80	90.81@.80	90.81 (9.19)	1608	17704
13....	90.75	91.12	90.75	91.07@.08	91.07 (8.93)	2182	17813
16....	91.06	91.13	91.06	91.08	91.08 (8.92)	1153	17889
17....	91.10	91.16	91.01	91.01@.02	91.02 (8.98)	1809	18392
18....	91.03	91.06	90.97	91.00@90.98	90.99 (9.01)	1482	18547
19....	90.95@.94	90.97	90.91	90.97	90.97 (9.03)	3434	19193
20....	91.13@.16	91.17	91.08	91.16	91.16 (8.84)	4137	19102
23....	91.40@.39	91.41	91.30	91.32@.31	91.31 (8.69)	4902	19286
24....	91.27@.25	91.42	91.23	91.41	91.40 (8.60)	3325	19702
25....	91.42@.41	91.56	91.39	91.50@.48	91.48 (8.52)	3079	20502
26....	91.54	91.57	91.39	91.46@.45	91.46 (8.54)	3934	21250
27....	91.45@.44	91.45	91.30	91.32@.30	91.31 (8.69)	2193	21598
30....	91.27@.22	91.39	91.22	91.39@.38	91.38 (8.62)	1424	21575

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.38	91.46	91.35	91.45	91.45 (8.55)	3762	23063
2....	91.49	91.55	91.36	91.36	91.36 (8.64)	4544	23580
3....	91.40	91.42	91.33	91.38@.37	91.37 (8.63)	3464	24172
4....	91.42	91.55	91.33	91.35	91.35 (8.65)	2909	24606
7....	91.29	91.31	91.24	91.27@.25	91.26 (8.74)	2894	24853
8....	91.28	91.31	91.24	91.30	91.30 (8.70)	1697	24998
9....	91.32	91.32	91.24	91.24	91.24 (8.76)	2006	25084
10....	91.21@.20	91.25	91.20	91.23@.22	91.23 (8.77)	2654	25144
11....	91.19	91.35	91.19	91.26	91.26 (8.74)	2378	25278
14....	91.26	91.30	91.26	91.27@.28	91.27 (8.73)	320	25226
15....	91.30	91.32	91.29	91.30	91.30 (8.70)	1220	25789
16....	91.31@.32	91.36	91.31	91.36	91.35 (8.65)	1549	26067
17....	91.37	91.45	91.28	91.45@.44	91.44 (8.56)	2800	26644
18....	91.47	91.52	91.46	91.48@.49	91.48 (8.52)	2471	27041
21....	91.47	91.48	91.44	91.45@.44	91.45 (8.55)	2256	27217
22....	91.45	91.56	91.45	91.51@.52	91.51 (8.49)	5996	28499
23....	91.53	91.56	91.45	91.51@.50	91.51 (8.49)	4699	29350
24....	91.47@.44	91.47	91.41	91.43@.44	91.44 (8.56)	4546	30480
25....	91.44	91.48	91.42	91.48	91.48 (8.52)	2496	30474
28....	91.47	91.52	91.46	91.48@.49	91.48 (8.52)	3078	30651
29....	91.52	91.68	91.52	91.68@.67	91.67 (8.33)	7867	31923
30....	91.90@.89	91.93	91.77	91.77@.78	91.77 (8.23)	15403	33948
31....	91.78	91.87	91.77	91.84@.83	91.83 (8.17)	6761	34482

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.90@.91	91.93	91.75	91.85@.86	91.85 (8.15)	14245	35834
4....	91.82	91.84	91.78	91.83@.84	91.84 (8.16)	5269	36856
5....	91.78	91.85	91.75	91.81@.83	91.82 (8.18)	9525	37973
6....	91.84@.83	91.86	91.78	91.78@.79	91.79 (8.21)	10823	39423
7....	91.87@.88	91.89	91.76	91.83@.82	91.82 (8.18)	12710	40563
8....	91.84@.85	91.99	91.84	91.99@.98	91.98 (8.02)	11793	41228
11....	91.93@.92	91.99	91.91	91.98@.99	91.98 (8.02)	2485	41226
12....	91.97	92.03	91.97	92.02	92.02 (7.98)	10998	42314
13....	92.02@.01	92.02	91.94	91.94@.96	91.95 (8.05)	15148	43416
14....	91.94@.95	91.97	91.87	91.88@.87	91.88 (8.12)	14465	44210
15....	91.76@.74	91.86	91.70	91.84@.83	91.84 (8.16)	23731	46691
18....	91.86@.85	92.05	91.85	92.04@.05	92.04 (7.96)	28425	49639
19....	92.10@.12	92.14	92.01	92.06@.07	92.06 (7.94)	32362	49964
20....	92.08@.09	92.09	91.95	91.97@.98	91.98 (8.02)	30712	52431
21....	92.07@.09	92.09	92.01	92.01@.02	92.02 (7.98)	23436	53217
22....	92.00	92.05	91.97	92.00@91.99	92.00 (8.00)	15508	54634
25....	91.99@.98	91.99	91.95	91.96@.97	91.97 (8.03)	10574	54844
26....	91.95@.94	92.00	[illegible]	91.94@.95	91.95 (8.05)	16445	56797
27....	91.94@.95	92.02	91.91	91.98@.99	91.98 (8.02)	20069	60043
28....	Exchange Closed; Thanksgiving Day						
29....	91.98@.96	92.01	91.95	92.00	92.00 (8.00)	11226	60119

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.96	91.97	91.81	91.83@.81	91.82 (8.18)	29928	62264
3....	91.82@.80	91.84	91.77	91.84@.82	91.83 (8.17)	26896	63747
4....	91.86@.85	91.89	91.82	91.88@.89	91.88 (8.12)	24879	66866
5....	91.88	91.87	91.82	91.84@.82	91.83 (8.17)	18835	66149
6....	91.82	91.87	91.78	91.83@.84	91.83 (8.17)	26665	67125
9....	91.86@.87	91.98	91.86	91.97@.98	91.97 (8.03)	28470	65445
10....	92.02@.01	92.11	92.01	92.07@.08	92.07 (7.93)	35595	64965
11....	92.12@.14	92.34	92.09	92.31@.32	92.31 (7.69)	56130	66802
12....	92.27@.28	92.35	92.19	92.27@.26	92.27 (7.73)	54931	67472
13....	92.31@.29	92.38	92.29	92.33@.32	92.32 (7.68)	27265	67186
16....	92.35@.36	92.36	92.29	92.33@.34	92.33 (7.67)	25802	69637
17....	92.32@.33	92.39	92.32	92.37@.38	92.37 (7.63)	20632	70322
18....	92.35@.34	92.36	92.22	92.24@.25	92.25 (7.75)	31191	72273
19....	92.22@.23	92.38	92.20	92.34@.33	92.33 (7.67)	34876	72581
20....	92.30@.29	92.44	92.20	92.36@.35	92.35 (7.65)	36851	71304
23....	92.30@.29	92.32	92.26	92.27@.26	92.27 (7.73)	14328	70084
24....	92.24@.25	92.33	92.24	92.29@.28	92.28 (7.72)	5881	69009
25....	Exchange Closed; Christmas						
26....	92.27@.28	92.35	92.26	92.31@.30	92.30 (7.70)	4367	68035
27....	92.30@.33	92.36	92.30	92.31@.32	92.31 (7.69)	6714	66909
30....	92.30@.28	92.34	92.24	92.25@.24	92.25 (7.75)	11870	65723
31....	92.25@.26	92.29	92.24	92.25@.24	92.25 (7.75)	6295	65480

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	88.28B	88.23A	88.23A	88.24 (11.76)	....	1541
3....	88.23	88.32B	88.21A	88.24	88.28 (11.72)	63	1560
4....	88.34	88.38B	88.26A	88.26A	88.27 (11.73)	101	1645
7....	88.42	88.60	88.42	88.60	88.55 (11.45)	21	1657
8....	88.54@.55	88.55	88.50	88.51	88.55 (11.45)	166	1581
9....	88.67	88.77	88.67	88.70A	88.69 (11.31)	161	1646
10....	88.67	88.67	88.64A	88.67	88.68 (11.32)	2	1647
11....	88.60	88.60	88.47A	88.52	88.48 (11.52)	175	1770
14....	88.48	88.54	88.45	88.53A	88.51 (11.49)	38	1772
15....	88.66	88.67	88.62A	88.67	88.63 (11.37)	127	1798
16....	88.59	88.59	88.55A	88.55A	88.53 (11.47)	9	1780
17....	88.58	88.58	88.55	88.56	88.54 (11.46)	20	1774
18....	88.67	88.69B	88.67	88.68	88.68 (11.32)	8	1767
21....	88.68	88.68	88.66A	88.68	88.68 (11.32)	100	1679
22....	88.69	88.82	88.67A	88.82	88.81 (11.19)	42	1686
23....	88.85	88.97	88.85	88.85	88.85 (11.15)	421	1798
24....	88.86	89.05B	88.83	89.04	89.03 (10.97)	874	2341
25....	89.05	89.12	89.01	89.01A	89.01 (10.99)	714	2748
28....	89.01	89.02B	88.89A	89.01	88.95 (11.05)	156	2664
29....	88.86	89.02B	88.85	89.00B	89.02 (10.98)	283	2690
30....	89.12	89.15	89.00	89.00	89.00 (11.00)	167	2739
31....	89.03	89.05B	88.85A	88.88	88.88 (11.12)	192	2762

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.64	88.67	88.48A	88.58A	88.56 (11.44)	277	2791
4....	88.49	88.63	88.45A	88.63	88.57 (11.43)	129	2788
5....	88.65	88.68	88.60	88.64	88.60 (11.40)	178	2815
6....	88.66	88.67	88.43	88.45A@.43	88.45 (11.55)	347	2815
7....	88.48	88.50B	88.30A	88.41	88.32 (11.68)	476	2767
8....	88.18	88.37	88.16A	88.37	88.33 (11.67)	114	2798
11....	88.36	88.44B	88.25A	88.30	88.29 (11.71)	104	2817
12....	88.23	88.25	88.21A	88.25	88.24 (11.76)	13	2812
13....	88.24	88.36B	88.22	88.31A	88.31 (11.69)	542	2850
14....	88.40	88.50B	88.40	88.49	88.50 (11.50)	694	3189
15....	88.55	88.56B	88.44A	88.44A	88.45 (11.55)	223	3191
18....	Exchange Closed; President's Day						
19....	88.40	88.52	88.40	88.46	88.46 (11.54)	628	3480
20....	88.44	88.44	88.32A	88.37	88.35 (11.65)	160	3496
21....	88.20	88.31	88.17	88.27A@.25	88.26 (11.74)	303	3533
22....	88.26	88.35B	88.13	88.13A	88.13 (11.87)	118	3542
25....	88.14	88.23	88.12A	88.23	88.21 (11.79)	86	3481
26....	88.23	88.27B	88.21A	88.23	88.25 (11.75)	81	3470
27....	88.21	88.21	87.99A	87.99A	87.99 (12.01)	585	3505
28....	88.00	88.01B	87.88A	87.88A	87.87 (12.13)	127	3561

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	87.81	87.90	87.74A	87.78A	87.77 (12.23)	147	3574
4....	87.83	87.85B	87.70A	87.70A	87.70 (12.30)	195	3605
5....	87.80	87.89B	87.80	87.87	87.87 (12.13)	43	3594
6....	87.90	87.91	87.70	87.70	87.74 (12.26)	280	3568
7....	87.74	87.76B	87.65	87.72	87.72 (12.28)	67	3574
8....	87.82	88.01B	87.82	87.94	88.00 (12.00)	39	3559
11....	88.14	88.17B	88.08	88.17B	88.16 (11.84)	134	3580
12....	88.16	88.16	88.06	88.07	88.06 (11.94)	278	3600
13....	87.95	87.95	87.81A	87.84	87.80 (12.20)	173	3639
14....	87.79	87.79	87.65	87.77B	87.76 (12.24)	274	3570
15....	87.74	87.93B	87.72A	87.87	87.90 (12.10)	35	3583
18....	87.91	87.91	87.78A	87.80	87.81 (12.19)	52	3596
19....	87.75	87.79	87.74A	87.79	87.79 (12.21)	173	3494
20....	87.90	88.19B	87.90	88.13	88.18 (11.82)	60	3488
21....	88.33	88.33	88.27	88.29	88.25 (11.75)	668	3614
22....	88.17	88.19B	88.17	88.17	88.16 (11.84)	31	3614
25....	88.13	88.21B	88.11A	88.20	88.19 (11.81)	64	3561
26....	88.24	88.39B	88.24	88.39B	88.39 (11.61)	49	3558
27....	88.30	88.46B	88.28	88.43	88.41 (11.59)	259	3513
28....	88.34	88.51	88.33	88.47A	88.47 (11.53)	455	3520
29....	88.54	88.55	88.46A	88.52	88.52 (11.48)	575	3904

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.50	88.50	88.39	88.42	88.42 (11.58)	101	3952
2...,	88.34	88.48	88.34	88.48	88.47 (11.53)	113	3559
3....	88.49	88.50B	88.4[illegible]	88.50B	88.49 (11.51)	36	3574
4....	88.45	88.45	88.3[illegible]	88.40	88.42 (11.58)	7	3573
5....	Exchange Closed; Good Friday						
8....	88.43	88.55B	88.39A	88.47B	88.47 (11.53)	130	3659
9....	88.48	88.58B	88.45A	88.58B	88.62 (11.38)	10	3659
10....	88.64	88.77	88.61	88.61	88.61 (11.39)	55	3645
11....	88.76	89.00B	88.76	88.97B	88.98 (11.02)	117	3578
12....	89.06	89.06	88.97A	89.03	89.01 (10.99)	123	3567
15....	89.03	89.04B	88.98A	88.98A	89.00 (11.00)	63	3615
16....	89.10	89.28B	89.05	89.25	89.28 (10.72)	487	3645
17....	89.19	89.22	89.04	89.09B	89.10 (10.90)	219	4710
18....	89.32	89.44	89.32	89.37A	89.37 (10.63)	206	3830
19....	89.33	89.38B	89.20A	89.22A	89.21 (10.79)	292	3854
22....	89.40	89.40	89.37A	89.37A	89.37 (10.63)	119	3848
23....	89.29	89.29	89.11	89.13B	89.13 (10.87)	492	3612
24....	89.14	89.31	89.13A	89.24A	89.24 (10.76)	42	3917
25....	89.08	89.13B	89.01	89.10	89.10 (10.90)	160	3919
26....	88.95	89.06B	88.93	89.06B	89.07 (10.93)	52	3908
29....	88.93	88.93	88.78	88.80@.79A	88.81 (11.19)	136	3975
30....	88.95	89.05	88.94A	88.94A	88.94 (11.06)	73	4009

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.93	89.08B	88.93	89.04	89.06 (10.94)	46	3988
2....	89.07	89.07	88.99A	89.05B	89.05 (10.95)	44	4011
3....	89.23	89.35	89.22A	89.33	89.33 (10.67)	287	3965
6....	89.40	89.43	89.38A	89.41	89.43 (10.57)	229	4102
7....	89.50	89.65	89.50	89.55	89.57 (10.43)	871	4145
8....	89.52	89.52	89.40	89.49B	89.48 (10.52)	257	4019
9....	89.53	89.58B	89.49A	89.58B	89.58 (10.42)	479	3861
10....	89.70	89.70	89.62A	89.62A	89.61 (10.39)	259	3888
13....	89.64	89.66	89.64	89.65	89.65 (10.35)	260	3737
14....	89.70	89.87	89.70	89.84	89.84 (10.16)	255	3824
15....	89.95	90.01B	89.82A	89.82A	89.82 (10.18)	209	3896
16....	89.79	90.00	89.79	89.99	89.99 (10.01)	258	3832
17....	89.94	90.00	89.94	89.95A@.94	89.96 (10.04)	188	3968
20....	90.36	90.37B	90.29A	90.32A	90.30 (9.70)	305	3889
21....	90.22	90.26	90.22	90.26	90.25 (9.75)	66	3889
22....	90.29	90.30B	90.19	90.19	90.21 (9.79)	71	3767
23....	90.09	90.13	90.04A	90.05A	90.05 (9.95)	193	3746
24....	90.11	90.21	90.11	90.20A	90.19 (9.81)	100	3759
27....	Exchange Closed; Memorial Day						
28....	90.37	90.38	90.30	90.33	90.30 (9.70)	233	3744
29....	90.23	90.30B	90.21	90.27	90.30 (9.70)	384	3831
30....	90.38	90.38	90.31A	90.36B	90.35 (9.65)	255	3753
31....	90.33	90.47B	90.33	90.43	90.46 (9.54)	123	3761

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	90.58	90.74	90.58	90.68	90.68 (9.32)	186	3732
4....	90.61	90.74B	90.60A	90.73	90.74 (9.26)	108	3740
5....	90.96	91.07	90.91	91.06	91.06 (8.94)	286	3763
6....	90.90	91.01	90.87	90.93	90.95 (9.05)	196	3847
7....	90.98@.91	90.98	90.46	90.46	90.48 (9.52)	346	4013
10....	90.56	90.56	90.45	90.45	90.48 (9.52)	339	4069
11....	90.59	90.68	90.57	90.68@.66A	90.65 (9.35)	254	4131
12....	90.74	90.76B	90.52	90.60	90.60 (9.40)	194	4175
13....	90.54	90.62	90.50	90.52	90.54 (9.46)	163	4129
14....	90.61	90.95B	90.61	90.95B	90.95 (9.05)	454	4257
17....	90.99	91.09	90.93A	90.93A	90.93 (9.07)	150	4256
18....	91.06	91.15	91.05	91.14	91.13 (8.87)	483	4213
19....	91.13	91.14B	90.90A	90.91	90.90 (9.10)	220	4212
20....	90.77	90.97B	90.73	90.77	90.78 (9.22)	504	4550
21....	90.65@.64	90.65	90.52A	90.56A	90.56 (9.44)	433	4695
24....	90.51	90.52	90.39	90.51	90.51 (9.49)	394	4702
25....	90.39	90.49B	90.38A	90.45	90.48 (9.52)	258	4720
26....	90.50	90.59	90.49A	90.50	90.50 (9.50)	392	4836
27....	90.58	90.64	90.54	90.64B	90.64 (9.36)	355	4827
28....	90.66	90.80	90.66	90.79B	90.79 (9.21)	172	4906

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.85	90.87	90.77A	90.79	90.78 (9.22)	111	4904
2....	90.73	90.86	90.69	90.81@.82B	90.82 (9.18)	133	4961
3....	90.86	90.91	90.80A	90.81	90.82 (9.18)	158	5038
4....	Exchange Closed; Independence Day						
5....	91.00	91.16B	91.00	91.14	91.17 (8.83)	574	4833
8....	91.10	91.13	91.02	91.02A	91.03 (8.97)	323	4915
9....	90.97	91.02	90.96	90.97	90.98 (9.02)	346	4958
10....	90.96	91.01B	90.90A	90.92	90.90 (9.10)	319	4998
11....	90.86	90.86	90.59A	90.59A	90.60 (9.40)	369	5006
12....	90.66@.68	90.75	90.52	90.65	90.66 (9.34)	634	4979
15....	90.61	90.74	90.60A	90.73	90.74 (9.26)	96	5003
16....	90.73	90.87	90.72	90.87	90.87 (9.13)	311	5038
17....	91.03	91.04	90.76	90.83	90.83 (9.17)	277	5038
18....	90.78	90.90B	90.53	90.57A	90.57 (9.43)	674	5008
19....	90.63	90.63	90.51	90.55A	90.56 (9.44)	257	4993
22....	90.49	90.49	90.39A	90.47	90.47 (9.53)	217	5009
23....	90.46	90.49	90.42	90.49B	90.49 (9.51)	276	5129
24....	90.56	90.58	90.45	90.45	90.45 (9.55)	724	5593
25....	90.47	90.53	90.44	90.53	90.52 (9.48)	430	5549
26....	90.49	90.49	90.34	90.39	90.37 (9.63)	822	5663
29....	90.30	90.30	90.24	90.28	90.27 (9.73)	289	5725
30....	90.28	90.34	90.17	90.24	90.24 (9.76)	325	5820
31....	90.30	90.33B	90.27	90.33B	90.31 (9.69)	336	5820

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.38	90.45	90.37	90.39	90.38 (9.62)	192	5881
2....	90.36	90.36	90.25	90.25@.27	90.27 (9.73)	223	5819
5....	90.29	90.31	90.26	90.27	90.28 (9.72)	359	5973
6....	90.36	90.40	90.35	90.35	90.35 (9.65)	292	6033
7....	90.38	90.51	90.38	90.51B	90.51 (9.49)	642	6109
8....	90.54	90.66	90.54	90.64B	90.64 (9.36)	618	6414
9....	90.60	90.75	90.59	90.73	90.73 (9.27)	703	6624
12....	90.33	90.86	90.70	90.72	90.71 (9.29)	618	6744
13....	90.68	90.63	90.58	90.66	90.65 (9.35)	646	6846
14....	90.59	90.69	90.58	90.69	90.69 (9.31)	450	6884
15....	90.76	90.81	90.62	90.62	90.63 (9.37)	496	6946
16....	90.58	90.74	90.56	90.73@.72	90.72 (9.28)	391	7065
19....	90.80	90.82	90.77	90.81	90.81 (9.19)	212	7128
20....	90.78	90.87B	90.72A	90.87B	90.87 (9.13)	380	7259
21....	90.95	90.97	90.88	90.96	90.96 (9.04)	389	7273
22....	90.95	90.98	90.85A	90.86	90.86 (9.14)	494	7214
23....	90.85	90.89B	90.83	90.85@.84A	90.84 (9.16)	158	7179
26....	90.80	90.80	90.73A	90.77	90.77 (9.23)	208	7193
27....	90.77	90.86B	90.74A	90.86B	90.85 (9.15)	181	7255
28....	90.86	90.89	90.82	90.83@.84	90.84 (9.16)	507	7405
29....	90.94	90.96	90.90	90.93	90.92 (9.08)	789	7314
30....	90.86	90.86	90.72	90.72	90.72 (9.28)	563	7525

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	90.70@.71	90.77	90.68	90.77	90.77 (9.23)	982	8045
4....	90.84	90.89	90.82	90.84@.85	90.84 (9.16)	492	8092
5....	90.89	90.89	90.75	90.76	90.76 (9.24)	557	8332
6....	90.60	90.60	90.45	90.47@.45	90.47 (9.53)	1311	8659
9....	90.44	90.53	90.43	90.46	90.45 (9.55)	854	8759
10....	90.54	90.55	90.46	90.52@.51	90.51 (9.49)	536	8930
11....	90.50	90.50	90.43	90.48@.49	90.48 (9.52)	729	9232
12....	90.45	90.47	90.43	90.44@.43	90.44 (9.56)	495	9316
13....	90.40	90.74	90.40	90.72B@.73	90.72 (9.28)	1030	9468
16....	90.74	90.78	90.71A	90.72	90.73 (9.27)	407	9569
17....	90.76	90.81	90.67	90.67@.68	90.68 (9.32)	639	9718
18....	90.70	90.72B	90.62A	90.64@.63	90.64 (9.36)	537	9710
19....	90.58	90.60	90.54	90.60	90.61 (9.39)	540	9738
20....	90.69	90.82	90.69	90.81@.80	90.81 (9.19)	443	9662
23....	91.05	91.05	90.93	90.94	90.94 (9.06)	1010	9934
24....	90.90	91.03	90.87	91.01	91.01 (8.99)	952	10294
25....	91.01	91.13B	91.00	91.07@.06	91.07 (8.93)	1211	10484
26....	91.12@.13	91.14	90.98	91.06@.04	91.05 (8.95)	1401	10877
27....	90.97	90.97	90.90	90.91A	90.91 (9.09)	548	11031
30....	90.85	90.98	90.84	90.98@.97	90.97 (9.03)	458	11031

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.97	91.08	90.96	91.06@.07	91.06 (8.94)	667	11202
2....	91.10	91.15	90.85A	90.99	90.97 (9.03)	930	11261
3....	91.02	91.04	90.95	91.00	90.99 (9.01)	504	11322
4....	91.12	91.13B	90.96	90.96	90.96 (9.04)	336	11421
7....	90.90	90.92	90.86	90.87@.86	90.87 (9.13)	713	11673
8....	90.90	90.92	90.86A	90.92	90.92 (9.08)	240	11717
9....	90.93	90.94	90.85	90.86@.85	90.86 (9.14)	568	11803
10....	90.83	90.87	90.83	90.85	90.85 (9.15)	522	11878
11....	90.84	90.98	90.84	90.88A	90.88 (9.12)	850	11910
14....	90.89	90.91	90.89	90.91	90.89 (9.11)	38	11967
15....	90.91	90.95	90.91	90.93	90.92 (9.08)	218	11973
16....	90.94	90.99	90.94	90.98	90.98 (9.02)	451	12242
17....	90.99	91.08	90.92A	91.08@.07	91.07 (8.93)	622	12447
18....	91.11	91.15	91.11	91.12	91.12 (8.88)	997	12863
21....	91.12	91.12	91.09	91.09	91.09 (8.91)	983	13280
22....	91.10	91.19	91.09	91.16@.15A	91.14 (8.86)	941	13300
23....	91.17	91.18	91.09	91.13	91.14 (8.86)	985	13648
24....	91.06	91.08	91.05	91.06	91.08 (8.92)	707	13935
25....	91.07	91.12	91.07	91.12	91.12 (8.88)	992	14289
28....	91.12	91.16	91.11	91.12	91.12 (8.88)	688	14309
29....	91.18	91.30	91.18	91.29	91.29 (8.71)	1624	14658
30....	91.55	91.55	91.39	91.40@.39	91.39 (8.61)	2837	15184
31....	91.50	91.50	91.41	91.47@.46	91.46 (8.54)	1012	15414

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.54	91.56	91.40	91.51@.50	91.50 (8.50)	1917	15930
4....	91.48	91.51	91.44	91.50	91.50 (8.50)	959	16246
5....	91.46	91.54	91.44	91.50	91.51 (8.49)	1555	16520
6....	91.54	91.56	91.48	91.48@.49	91.49 (8.51)	3104	17295
7....	91.62	91.62	91.47	91.51@.52	91.51 (8.49)	2907	18052
8....	91.58	91.69	91.56	91.69@.68	91.68 (8.32)	2205	18469
11....	91.63	91.69	91.62	91.69	91.68 (8.32)	260	18514
12....	91.68	91.79	91.68	91.78@.77	91.77 (8.23)	2654	18873
13....	91.78	91.78	91.69	91.69	91.69 (8.31)	2875	19366
14....	91.69	91.70	91.61	91.62	91.62 (8.38)	2333	19518
15....	91.47	91.60	91.45	91.57@.58	91.58 (8.42)	2417	19951
18....	91.62	91.82	91.62	91.81@.82	91.81 (8.19)	3985	20124
19....	91.87	91.93	91.77	91.82@.81	91.81 (8.19)	4162	20532
20....	91.84	91.84	91.69	91.71	91.71 (8.29)	3091	20922
21....	91.83	91.86	91.75	91.76@.77	91.76 (8.24)	2604	21686
22....	91.75	91.79	91.72	91.75	91.75 (8.25)	1793	21774
25....	91.73	91.74	91.72	91.73@.74	91.73 (8.27)	869	21914
26....	91.72	91.76	91.70	91.72	91.72 (8.28)	1613	21930
27....	91.72	91.80	91.71	91.79	91.78 (8.22)	2459	22402
28....	Exchange Closed; Thanksgiving Day						
29....	91.77	91.83	91.76A	91.82@.83	91.82 (8.18)	1310	22785

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.79	91.79	91.65	91.65	91.65 (8.35)	4975	23794
3....	91.63@.62	91.67	91.59	91.65@.66	91.65 (8.35)	4097	24593
4....	91.70	91.73	91.66	91.73@.72	91.72 (8.28)	2509	24698
5....	91.72	91.72	91.67	91.68@.67	91.67 (8.33)	1692	24719
6....	91.66	91.71	91.63	91.65	91.65 (8.35)	2588	24678
9....	91.70@.71	91.82	91.70	91.81@.82	91.81 (8.19)	2343	24486
10....	91.86	91.96	91.86	91.93@.92	91.92 (8.08)	4827	24606
11....	91.99@92.00	92.16	91.94	92.14@.15	92.14 (7.86)	6960	25303
12....	92.10	92.20	92.04	92.11A@.10	92.10 (7.90)	4590	25273
13....	92.15@.14	92.22	92.14	92.15@.16	92.15 (7.85)	3872	25393
16....	92.19	92.21	92.14	92.18@.19	92.18 (7.82)	3310	25698
17....	92.19	92.28	92.19	92.26@.27	92.26 (7.74)	3805	26560
18....	92.25	92.25	92.12	92.15@.16	92.15 (7.85)	4081	26844
19....	92.12	92.28	92.11	92.25@.23	92.24 (7.76)	4248	26880
20....	92.20	92.34	92.12	92.25@.24	92.24 (7.76)	4769	27004
23....	92.18	92.20	92.15	92.16	92.16 (7.84)	1637	26963
24....	92.13	92.22	92.13	92.18@.17	92.17 (7.83)	1032	26759
25....	Exchange Closed; Christmas						
26....	92.16	92.24	92.16	92.20@.19	92.19 (7.81)	1127	26827
27....	92.21	92.26	92.20	92.22	92.21 (7.79)	1572	26405
30....	92.18	92.24B	92.13	92.14	92.14 (7.86)	1806	26290
31....	92.15	92.18	92.12	92.12	92.13 (7.87)	1428	26114

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed: New Year's Day						
2....	....	87.98B	87.94A	87.94A	87.94 (12.06)	....	879
3....	87.95	88.03B	87.91	88.02@.01	87.98 (12.02)	64	905
4....	87.96	88.06B	87.96	87.96	87.98 (12.02)	1	905
7....	88.13	88.33B	88.13	88.27B	88.27 (11.73)	2	905
8....	88.27	88.27	88.21	88.21	88.26 (11.74)	132	981
9....	88.40	88.48B	88.40	83.40	88.41 (11.59)	11	970
10....	88.38	88.38	88.35	88.37	88.39 (11.61)	20	970
11....	88.31	88.31	88.18A	88.31	88.20 (11.80)	8	970
14....	88.20	88.25	88.19A	88.23A	88.23 (11.77)	16	975
15....	88.36@.35	88.38B	88.32	88.37	88.34 (11.66)	87	995
16....	88.28	88.28	88.24A	88.24A	88.24 (11.76)	2	980
17....	88.28	88.29B	88.23	88.26A@.23	88.24 (11.76)	13	990
18....	....	88.39B	....	88.24N	88.37 (11.63)	....	990
21....	88.38	88.38	88.36A	88.38	88.38 (11.62)	50	941
22....	88.45	88.51B	88.45	88.48	88.51 (11.49)	15	948
23....	88.59	88.66B	88.56A	88.63	88.55 (11.45)	15	952
24....	88.53	88.75	88.53	88.75	88.73 (11.27)	73	954
25....	88.75	88.80B	88.71A	88.71A	88.72 (11.28)	63	994
28....	....	....	88.59A	88.72N	88.65 (11.35)	....	994
29....	....	88.72B	88.56A	88.65N	88.73 (11.27)	....	994
30....	88.83	88.86B	88.71A	88.71A	88.71 (11.29)	50	1021
31....	88.78	88.78	88.57A	88.78	88.59 (11.41)	15	1031

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.35	88.39	88.19A	88.33A	88.27 (11.73)	36	1030
4....	88.27	88.34B	88.17A	88.32	88.28 (11.72)	17	1030
5....	88.38	88.39B	88.31A	88.32	88.31 (11.69)	41	996
6....	88.32	88.34B	88.16A	88.32	88.15 (11.85)	12	998
7....	88.20	88.20	88.01A	88.12	88.02 (11.98)	34	983
8....	87.89	88.08	87.85	88.08	88.03 (11.97)	62	1018
11....	88.09	88.14B	87.99A	88.05	88.01 (11.99)	55	1032
12....	87.95	87.96B	87.95	87.95	87.96 (12.04)	24	1028
13....	88.06	88.06	88.02A	88.06	88.04 (11.96)	6	1033
14....	88.19	88.23B	88.18A	88.19	88.23 (11.77)	22	1033
15....	88.26	88.28B	88.19	88.21	88.20 (11.80)	75	1050
18....	Exchange Closed: President's Day						
19....	88.15	88.26	88.14A	88.21	88.21 (11.79)	196	1194
20....	88.18	88.18	88.07A	88.15	88.11 (11.89)	152	1285
21....	87.95	88.09B	87.94A	88.03B	88.03 (11.97)	188	1412
22....	88.11	88.14	87.88	87.88@.89	87.90 (12.10)	103	1428
25....	87.91	87.99B	87.89A	87.99B	87.98 (12.02)	17	1419
26....	....	88.04B	87.97A	87.98N	88.01 (11.99)	....	1418
27....	87.89	87.90B	87.76A	87.76A	87.76 (12.24)	100	1463
28....	87.74	87.78B	87.68A	87.68A	87.66 (12.34)	195	1600

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	87.60	87.68B	87.52A	87.54A	87.55 (12.45)	64	1631
4....	87.62	87.63B	87.47A	87.48A	87.48 (12.52)	218	1656
5....	87.54	87.67B	87.54	87.65	87.65 (12.35)	154	1676
6....	87.68	87.69	87.49	87.49	87.53 (12.47)	436	1886
7....	87.52	87.54	87.46A	87.53	87.51 (12.49)	142	1893
8....	87.73	87.82	87.73	87.82	87.78 (12.22)	32	1901
11....	87.90	87.96B	87.88A	87.96B	87.95 (12.05)	36	1929
12....	87.87	87.90	87.87	87.90	87.86 (12.14)	119	1910
13....	87.74	87.74	87.61A	87.66	87.60 (12.40)	142	1941
14....	87.48	87.59B	87.46	87.46	87.56 (12.44)	79	1928
15....	87.57	87.73B	87.53A	87.66	87.70 (12.30)	11	1928
18....	87.60	87.71B	87.59A	87.60	87.61 (12.39)	28	1928
19....	87.52	87.59	87.52	87.59	87.59 (12.41)	176	1890
20....	87.75	87.84B	87.73	87.73	87.97 (12.03)	43	1895
21....	88.09	88.10B	88.06	88.09	88.04 (11.96)	441	1941
22....	88.00	88.01	87.96A	87.96A	87.95 (12.05)	44	1961
25....	....	87.99B	87.91A	87.95N	87.97 (12.03)	....	2004
26....	88.01	88.17B	88.01	88.16B	88.16 (11.84)	553	2409
27....	88.09	88.22	88.07	88.22	88.18 (11.82)	198	2391
28....	88.20	88.27B	88.13A	88.19	88.24 (11.76)	177	2380
29....	88.29	88.30B	88.25A	88.29	88.28 (11.72)	60	2320

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.25	88.26B	88.14	88.18	88.18 (11.82)	169	2329
2....	88.08	88.21	88.07A	88.21	88.23 (11.77)	197	2355
3....	88.22	88.26B	88.19	88.26B	88.25 (11.75)	18	2352
4....	88.20	88.20	88.15A	88.16	88.18 (11.82)	85	2426
5....	Exchange Closed: Good Friday						
8....	88.28	88.29B	88.16A	88.22A	88.22 (11.78)	104	2433
9....	88.22	88.26B	88.19A	88.28B	88.35 (11.65)	20	2443
10....	88.36	88.49	88.34A	88.34A	88.33 (11.67)	104	2427
11....	88.59	88.71B	88.59	88.68B	88.70 (11.30)	86	2457
12....	88.80	88.80	88.72A	88.75	88.73 (11.27)	104	2412
15....	88.75	88.76B	88.70A	88.70A	88.72 (11.28)	5	2415
16....	88.86	88.97B	88.76	88.93	88.98 (11.02)	168	2557
17....	88.90	88.92	88.74A	88.77A	88.79 (11.21)	488	3271
18....	89.01	89.14	89.01	89.06A	89.06 (10.94)	301	2471
19....	89.03	89.06B	88.88A	88.91A	88.90 (11.10)	294	2364
22....	....	89.07B	....	88.90N	89.06 (10.94)	6	2365
23....	88.99	88.99	88.80	88.81A	88.82 (11.18)	306	2276
24....	88.83	88.97B	88.83	88.92	88.94 (11.06)	49	2301
25....	88.79	88.82B	88.72A	88.80	88.80 (11.20)	30	2315
26....	88.64	88.75B	88.62A	88.75B	88.76 (11.24)	65	2348
29....	88.52	88.56	88.48	88.51	88.49 (11.51)	285	2283
30....	88.60	88.73	88.60	88.64A	88.62 (11.38)	138	2367

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.67	88.75B	88.66	88.66	88.74 (11.26)	149	2290
2....	88.72	88.72	88.68	88.71B	88.73 (11.27)	58	2278
3....	88.90	89.05B	88.89	89.02	89.03 (10.97)	248	2203
6....	89.10	89.15	89.08A	89.12	89.12 (10.88)	266	2133
7....	89.15	89.36B	89.15	89.30	89.30 (10.70)	220	2173
8....	89.24	89.24	89.14	89.14	89.22 (10.78)	578	2267
9....	89.25	89.33	89.24A	89.33	89.33 (10.67)	58	2256
10....	89.42	89.43B	89.35A	89.35A	89.35 (10.65)	34	2362
13....	89.39	89.42	89.38A	89.42	89.40 (10.60)	214	2556
14....	89.45	89.62	89.45	89.59	89.59 (10.41)	285	2475
15....	89.70	89.75B	89.58A	89.58A	89.57 (10.43)	229	2431
16....	89.64	89.77B	89.55A	89.77B	89.76 (10.24)	51	2439
17....	89.74	89.76B	89.73A	89.74	89.73 (10.27)	222	2424
20....	90.13	90.13	90.04	90.04	90.06 (9.94)	461	2464
21....	90.00	90.01B	89.99	89.99	90.01 (9.99)	49	2473
22....	90.03	90.03	89.93	89.93	89.96 (10.04)	56	2357
23....	89.85	89.86	89.74A	89.79	89.78 (10.22)	250	2488
24....	89.86	89.93B	89.86	89.90	89.93 (10.07)	126	2485
27....	Exchange Closed: Memorial Day						
28....	90.13	90.13	90.03A	90.05	90.04 (9.96)	151	2521
29....	90.02	90.02	89.94	90.00	90.03 (9.97)	184	2630
30....	90.07	90.09B	90.04	90.07B	90.07 (9.93)	9	2636
31....	90.05	90.16B	90.04A	90.09	90.16 (9.84)	84	2638

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	90.35	90.45	90.35	90.40A	90.40 (9.60)	90	2636
4....	90.32	90.45B	90.32	90.44B	90.47 (9.53)	62	2669
5....	90.70	90.78	90.66A	90.78	90.78 (9.22)	504	2786
6....	90.58	90.72B	90.58	90.62	90.67 (9.33)	338	2938
7....	90.67	90.67	90.19	90.19	90.18 (9.82)	161	2972
10....	90.22	90.24B	90.14A	90.23	90.17 (9.83)	544	2691
11....	90.25	90.35B	90.25	90.34B	90.33 (9.67)	200	2711
12....	90.42	90.43B	90.25	90.27A	90.28 (9.72)	78	2753
13....	90.28	90.29B	90.17A	90.20	90.21 (9.79)	88	2762
14....	90.33	90.62B	90.33	90.62B	90.64 (9.36)	262	2833
17....	90.78	90.78	90.62A	90.62A	90.62 (9.38)	69	2829
18....	90.75	90.83B	90.74	90.81	90.82 (9.18)	403	2891
19....	90.83@.84	90.84	90.59A	90.59A	90.59 (9.41)	155	2874
20....	90.46	90.62B	90.43	90.47B	90.48 (9.52)	288	2938
21....	90.32	90.32	90.25A	90.28A	90.28 (9.72)	209	3059
24....	90.20	90.24	90.11	90.21	90.23 (9.77)	380	3137
25....	90.11	90.20B	90.09	90.11	90.18 (9.82)	217	3218
26....	90.21	90.28	90.18A	90.22	90.19 (9.81)	181	3194
27....	90.24	90.33B	90.22	90.33B	90.33 (9.67)	267	3129
28....	90.45	90.49B	90.40	90.49B	90.48 (9.52)	38	3131

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.53	90.55B	90.46	90.47B	90.47 (9.53)	98	3101
2....	90.40	90.55B	90.40A	90.51B	90.51 (9.49)	39	3092
3....	90.57	90.60B	90.50A	90.58	90.51 (9.49)	25	3092
4....	Exchange Closed; Independence Day						
5....	90.74	90.83B	90.74	90.83B	90.84 (9.16)	352	3196
8....	90.78	90.78	90.70	90.70	90.70 (9.30)	153	3273
9....	90.65	90.69B	90.63	90.63	90.64 (9.36)	86	3305
10....	90.66	90.67B	90.57A	90.60	90.57 (9.43)	72	3301
11....	90.46	90.47	90.26	90.26	90.26 (9.74)	60	3332
12....	90.30	90.40B	90.20A	90.30	90.32 (9.68)	154	3309
15....	90.33	90.40B	90.28A	90.38	90.40 (9.60)	65	3347
16....	90.45	90.52B	90.45	90.52B	90.53 (9.47)	88	3363
17....	90.67	90.69B	90.42A	90.45	90.48 (9.52)	116	3280
18....	90.36	90.49B	90.15	90.15	90.22 (9.78)	262	3259
19....	90.26	90.26	90.16A	90.20	90.21 (9.79)	106	3293
22....	90.10	90.15B	90.04A	90.12	90.12 (9.88)	71	3351
23....	90.11	90.14B	90.08A	90.09	90.13 (9.87)	195	3315
24....	90.20	90.20	90.10	90.11	90.09 (9.91)	185	3335
25....	90.11	90.17B	90.08	90.17B	90.16 (9.84)	385	3449
26....	90.12	90.12	89.98	90.02	90.00 (10.00)	423	3565
29....	89.90	89.93B	89.66	89.90	89.90 (10.10)	104	3582
30....	89.92	89.96	89.85A	89.88	89.87 (10.13)	91	3605
31....	89.89	89.97B	89.87A	89.96B	89.94 (10.06)	48	3632

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.00	90.09B	90.00	90.02B	90.02 (9.98)	59	3612
2....	90.01	90.01	89.92A	89.92A	89.91 (10.09)	110	3631
5....	89.94	89.95B	89.89	89.90	89.91 (10.09)	173	3730
6....	90.03	90.04	90.00A	90.00A	89.99 (10.01)	43	3724
7....	90.05	90.18B	90.04	90.18B	90.16 (9.84)	250	3837
8....	90.22	90.31B	90.22	90.28@.29B	90.29 (9.71)	141	3885
9....	90.32	90.39	90.25A	90.37	90.38 (9.62)	103	3935
12....	90.52	90.52	90.34A	90.39	90.36 (9.64)	117	3940
13....	90.35	90.35	90.22A	90.25	90.29 (9.71)	131	3959
14....	90.21	90.32B	90.21	90.32B	90.32 (9.68)	215	4115
15....	90.38	90.42B	90.26	90.27A@.26	90.27 (9.73)	155	4037
16....	90.23	90.38B	90.22A	90.36	90.37 (9.63)	158	4052
19....	90.38	90.46	90.38	90.43	90.47 (9.53)	350	3947
20....	90.45	90.53B	90.39	90.53B	90.53 (9.47)	431	4004
21....	90.59	90.60	90.54	90.60	90.61 (9.39)	133	3990
22....	90.60	90.63B	90.48A	90.48A	90.50 (9.50)	73	4014
23....	90.50	90.51	90.46	90.46	90.47 (9.53)	106	4105
26....	90.43	90.43	90.35	90.35	90.40 (9.60)	36	4094
27....	90.40	90.50B	90.38A	90.50B	90.49 (9.51)	73	4117
28....	90.50	90.52	90.46A	90.47A	90.47 (9.53)	118	4102
29....	90.57	90.58B	90.53A	90.55	90.55 (9.45)	178	4200
30....	90.48	90.48	90.36A	90.37	90.36 (9.64)	150	4289

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	90.32	90.41B	90.32	90.41B	90.42 (9.58)	150	4280
4....	90.51	90.55B	90.46	90.50B	90.49 (9.51)	165	4309
5....	90.49	90.53B	90.38	90.41	90.41 (9.59)	201	4411
6....	90.22	90.22	90.10A	90.10A	90.11 (9.89)	182	4348
9....	90.09	90.15	90.09	90.10A	90.09 (9.91)	214	4392
10....	90.16	90.19	90.12A	90.18B	90.17 (9.83)	203	4356
11....	90.15	90.16	90.11	90.15	90.15 (9.85)	191	4370
12....	90.11	90.14B	90.10	90.10	90.11 (9.89)	116	4358
13....	90.17	90.41B	90.15A	90.41B	90.40 (9.60)	151	4433
16....	90.37	90.46	90.37	90.41	90.41 (9.59)	143	4411
17....	90.44	90.47	90.36	90.36	90.36 (9.64)	133	4481
18....	90.36	90.39B	90.28	90.30@.31	90.31 (9.69)	163	4472
19....	90.24	90.27B	90.20	90.27B	90.28 (9.72)	185	4513
20....	90.42	90.50B	90.37	90.50B	90.50 (9.50)	73	4507
23....	90.73	90.73	90.59	90.59	90.60 (9.40)	317	4678
24....	90.53	90.66	90.53	90.66	90.65 (9.35)	269	4747
25....	90.66	90.72	90.63	90.69	90.69 (9.31)	304	4798
26....	90.73	90.76	90.58	90.64	90.67 (9.33)	502	4849
27....	90.51	90.58	90.51	90.54A	90.54 (9.46)	152	4892
30....	90.47	90.62B	90.47	90.60	90.60 (9.40)	155	4956

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.58	90.71B	90.58	90.70	90.69 (9.31)	271	4977
2....	90.73	90.78	90.60A	90.60A	90.60 (9.40)	153	5018
3....	90.64	90.66	90.59A	90.63B	90.63 (9.37)	330	5019
4....	90.72	90.76B	90.60	90.60	90.60 (9.40)	131	5012
7....	90.56	90.56	90.50A	90.51	90.51 (9.49)	109	4968
8....	90.53	90.56B	90.50	90.56B	90.56 (9.44)	108	4970
9....	90.56	90.58	90.50A	90.52	90.50 (9.50)	137	4971
10....	90.50	90.51	90.49	90.49	90.50 (9.50)	210	4984
11....	90.56	90.63	90.53A	90.54	90.53 (9.47)	332	5082
14....	90.54	90.56B	90.54	90.55	90.54 (9.46)	38	5107
15....	90.58	90.59	90.56A	90.57	90.57 (9.43)	92	5037
16....	90.59	90.64B	90.58	90.64B	90.64 (9.36)	169	5051
17....	90.65	90.73B	90.63	90.72	90.73 (9.27)	274	5138
18....	90.77	90.82	90.77	90.78	90.78 (9.22)	302	5187
21....	90.77	90.78	90.75	90.76B	90.76 (9.24)	185	5168
22....	90.76	90.84	90.76	90.80	90.79 (9.21)	419	5249
23....	90.82	90.84B	90.72	90.77A@.76	90.79 (9.21)	647	5138
24....	90.77	90.77	90.69A	90.71	90.73 (9.27)	268	5058
25....	90.71	90.78	90.71	90.78	90.77 (9.23)	357	5154
28....	90.78	90.80B	90.75	90.78	90.77 (9.23)	330	5155
29....	90.82	90.92	90.82	90.92	90.92 (9.08)	376	5218
30....	91.12	91.16	91.01A	91.01A	91.01 (8.99)	1266	5391
31....	91.06	91.09	91.01A	91.03	91.09 (8.91)	647	5380

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.18	91.18	91.04	91.14A	91.13 (8.87)	789	5387
4....	91.11	91.15	91.07	91.15	91.14 (8.86)	292	5509
5....	91.11	91.17	91.09	91.16	91.16 (8.84)	1175	5210
6....	91.20	91.20	91.15	91.15	91.15 (8.85)	888	5116
7....	91.25	91.27	91.14	91.16	91.17 (8.83)	743	5252
8....	91.23	91.35	91.23	91.35@.34A	91.34 (8.66)	652	5298
11....	91.28	91.35B	91.28	91.34	91.35 (8.65)	202	5351
12....	91.35	91.47	91.35	91.46	91.46 (8.54)	1045	5402
13....	91.47	91.47	91.37	91.37	91.37 (8.63)	1099	5983
14....	91.37	91.38	91.29	91.30A@.29	91.30 (8.70)	596	6113
15....	91.15	91.29	91.12	91.26	91.26 (8.74)	1383	6390
18....	91.35	91.51	91.35	91.50@.51	91.50 (8.50)	1054	6543
19....	91.57	91.61	91.46	91.48	91.48 (8.52)	1571	6637
20....	91.51	91.51	91.35	91.37	91.38 (8.62)	803	6812
21....	91.50	91.52	91.42A	91.43	91.43 (8.57)	894	7067
22....	91.43	91.47	91.39	91.43	91.43 (8.57)	956	7279
25....	91.41	91.43	91.40	91.42	91.42 (8.58)	489	7556
26....	91.41	91.45	91.40A	91.41	91.41 (8.59)	614	7777
27....	91.42	91.49	91.41	91.47@.48	91.47 (8.53)	785	8027
28....	Exchange Closed; Thanksgiving Day						
29....	91.49	91.53	91.49	91.51	91.53 (8.47)	230	8050

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.48	91.50	91.38	91.38	91.37 (8.63)	854	8293
3....	91.35	91.40	91.32	91.37@.38	91.37 (8.63)	1478	8778
4....	91.42	91.48	91.39	91.44	91.45 (8.55)	872	8840
5....	91.43	91.43	91.40A	91.41	91.40 (8.60)	616	8862
6....	91.40	91.42	91.36	91.36	91.36 (8.64)	1209	9098
9....	91.42	91.53	91.42	91.53@.52	91.52 (8.48)	887	8858
10....	91.55	91.68B	91.55	91.64	91.65 (8.35)	1267	8613
11....	91.72	91.91	91.68	91.88@.85	91.86 (8.14)	3070	9178
12....	91.83	91.92	91.77	91.81@.83	91.82 (8.18)	1410	9240
13....	91.86	91.95	91.86A	91.87@.88	91.87 (8.13)	1197	9469
16....	91.91	91.94	91.87	91.91@.92	91.91 (8.09)	1204	9615
17....	91.93	92.03	91.93	92.02@.01	92.01 (7.99)	1504	10237
18....	91.98	91.99	91.90	91.93@.94	91.93 (8.07)	1512	10560
19....	91.89	92.04	91.86	92.03@.01	92.02 (7.98)	1480	10836
20....	91.98	92.09	91.90	92.02@.01	92.01 (7.99)	2089	10950
23....	91.93	91.94	91.91	91.92@.93	91.93 (8.07)	1058	10929
24....	91.93	91.96B	91.92A	91.95	91.95 (8.05)	142	10967
25....	Exchange Closed; Christmas						
26....	91.92	92.00	91.92	91.96	91.97 (8.03)	143	10951
27....	91.99	92.04	91.99	92.00@.01	92.00 (8.00)	409	10908
30....	91.97	92.02	91.93	91.93	91.93 (8.07)	463	11015
31....	91.96	91.96	91.92	91.93	91.92 (8.08)	393	11094

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	....	87.70B	87.67A	87.67A	87.66 (12.34)	....	1
3	....	87.75B	87.63A	87.66N	87.70 (12.30)	....	1
4	....	87.82B	....	87.70N	87.72 (12.28)	....	1
7	88.01	88.06B	88.00A	88.07	88.02 (11.98)	111	112
8	....	....	87.98A	88.02N	88.01 (11.99)	....	112
9	88.20	88.22B	88.17A	88.17A	88.16 (11.84)	102	214
10	88.11	88.14B	88.11	88.13	88.13 (11.87)	7	221
11	88.00	88.00	87.92A	88.00	87.95 (12.05)	1	221
14	87.99	88.01	87.90	87.99A	87.98 (12.02)	5	223
15	88.11	88.12B	88.08A	88.11	88.07 (11.93)	2	223
16	....	....	87.98A	87.98A	87.96 (12.04)	....	223
17	....	87.99B	....	87.96N	87.95 (12.05)	....	223
18	....	88.11B	....	87.95N	88.10 (11.90)	....	223
21	....	....	88.08A	88.10N	88.10 (11.90)	....	223
22	....	88.23B	....	88.10N	88.23 (11.77)	....	223
23	88.32	88.36B	88.28A	88.28A	88.27 (11.73)	2	225
24	....	88.47B	....	88.27N	88.45 (11.55)	....	225
25	....	88.50B	....	88.45N	88.44 (11.56)	....	225
28	....	88.45B	88.31A	88.44N	88.38 (11.62)	....	225
29	88.31	88.45B	88.28A	88.31	88.46 (11.54)	1	226
30	88.56	88.58B	88.44A	88.44A	88.44 (11.56)	....	226
31	....	88.49B	88.30A	88.44N	88.32 (11.68)	5	229

IN FEBRUARY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	88.10	88.12B	87.91A	88.04A	88.00 (12.00)	2	229
4	....	88.04B	87.90A	88.00N	88.01 (11.99)	....	229
5	88.10	88.12B	88.04A	88.10	88.04 (11.96)	1	232
6	....	88.07B	87.91A	88.04N	87.88 (12.12)	....	232
7	87.93	87.93	87.75A	87.93	87.75 (12.25)	....	232
8	....	87.80B	87.63A	87.75N	87.76 (12.24)	....	232
11	87.78	87.83B	87.73A	87.78	87.74 (12.26)	5	236
12	....	....	87.69A	87.74N	87.70 (12.30)	1	234
13	....	87.81B	....	87.70N	87.79 (12.21)	....	234
14	....	87.98B	....	87.79N	87.98 (12.02)	....	234
15	88.01	88.03B	87.95	87.97	87.97 (12.03)	35	253
18	Exchange Closed; President's Day						
19	88.03	88.04	87.92A	87.99	87.99 (12.01)	140	369
20	87.88	87.96B	87.87A	87.93	87.89 (12.11)	115	456
21	87.81	87.88	87.74A	87.82A	87.83 (12.17)	551	968
22	87.90	87.94	87.68	87.69A@.68	87.69 (12.31)	51	994
25	87.73	87.79B	87.67	87.77	87.78 (12.22)	127	1075
26	87.80	87.84B	87.79A	87.80	87.81 (12.19)	11	1085
27	87.78	87.78	87.57	87.57	87.57 (12.43)	282	1338
28	87.55	87.59	87.49A	87.50	87.49 (12.51)	335	1399

IN MARCH

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	87.49	87.49	87.34A	87.34A	87.36 (12.64)	183	1411
4	87.44	87.45B	87.30	87.30	87.30 (12.70)	187	1415
5	87.35	87.49B	87.35	87.45B	87.47 (12.53)	22	1426
6	87.48	87.51B	87.31	87.31	87.34 (12.66)	37	1452
7	87.33	87.36	87.28	87.30	87.33 (12.67)	74	1515
8	87.56	87.63B	87.56	87.56	87.60 (12.40)	261	1764
11	87.72	87.77B	87.70A	87.72	87.77 (12.23)	60	1822
12	87.69	87.69	87.66	87.66@.67B	87.68 (12.32)	13	1831
13	87.50	87.50	87.41	87.42@.41	87.42 (12.58)	80	1843
14	87.38	87.43	87.28	87.41A@.35	87.38 (12.62)	217	1955
15	87.40	87.55B	87.35A	87.53@.54B	87.52 (12.48)	25	1964
18	87.53	87.53	87.42	87.42	87.43 (12.57)	24	1964
19	87.40	87.42	87.38A	87.42	87.41 (12.59)	30	1989
20	87.63	87.65B	87.63	87.63	87.78 (12.22)	....	1989
21	87.88	87.90B	87.86	87.86	87.85 (12.15)	68	1951
22	87.81	87.81	87.75A	87.75A	87.76 (12.24)	53	1965
25	87.70	87.79B	87.68A	87.78B	87.78 (12.22)	26	1959
26	87.81	87.97B	87.81	87.97B	87.97 (12.03)	135	1964
27	87.90	88.04B	87.88	87.88	87.99 (12.01)	115	1952
28	88.00	88.07B	87.94A	88.07B	88.04 (11.96)	65	1952
29	88.09	88.10B	88.06A	88.09	88.07 (11.93)	85	1952

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	88.04	88.04	87.95A	88.02	87.97 (12.03)	326	1971
2	87.94	88.01B	87.84	87.99	88.02 (11.98)	652	1883
3	87.99	88.05B	87.98	88.05B	88.04 (11.96)	18	1886
4	87.97	87.97	87.94A	87.97	87.97 (12.03)	16	1887
5	Exchange Closed; Good Friday						
8	87.94	88.06B	87.94	87.90B	87.99 (12.01)	64	1892
9	87.96	88.06B	87.96	88.06B	88.10 (11.90)	15	1897
10	88.11	88.22	88.09A	88.09A	88.07 (11.93)	91	1881
11	88.33	88.45B	88.33	88.33	88.44 (11.56)	36	1881
12	88.47	88.52B	88.47	88.50	88.48 (11.52)	44	1875
15	88.47	88.51B	88.45A	88.47	88.47 (11.53)	23	1867
16	88.60	88.72B	88.50	88.61	88.71 (11.29)	222	1964
17	88.63	88.65B	88.50A	88.51A	88.52 (11.48)	113	1920
18	88.82	88.90	88.79A	88.79A	88.79 (11.21)	267	1793
19	88.72	88.79B	88.60	88.60	88.63 (11.37)	226	1975
22	88.77	88.80B	88.76A	88.77	88.78 (11.22)	31	2005
23	88.61	88.61	88.51	88.53A	88.54 (11.46)	21	2001
24	....	88.70B	....	88.54N	88.67 (11.33)	....	2001
25	88.48	88.54	88.45A	88.54	88.53 (11.47)	26	1984
26	....	....	88.36A	88.53N	88.48 (11.52)	....	1954
29	88.36	88.36	88.21A	88.25@.26B	88.21 (11.79)	203	2085
30	88.31	88.43B	88.28A	88.35B	88.34 (11.66)	29	2088

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	88.45	88.46B	88.45	88.45	88.46 (11.54)	116	2199
2	88.40	88.43B	88.40	88.43B	88.45 (11.55)	9	2192
3	88.62	88.77B	88.61	88.74	88.76 (11.24)	72	2195
6	88.80	88.89	88.80	88.88	88.85 (11.15)	38	2199
7	88.98	89.12B	88.98	89.06	89.05 (10.95)	56	2235
8	89.00	89.00	88.88	88.98B	88.98 (11.02)	420	2188
9	89.03	89.11B	89.02A	89.11B	89.10 (10.90)	38	2182
10	89.20	89.20	89.12A	89.12A	89.12 (10.88)	290	2094
13	89.17	89.17	89.16A	89.17	89.17 (10.83)	18	2098
14	89.28	89.42	89.28	89.39	89.37 (10.63)	231	2168
15	89.46	89.54B	89.37A	89.37A	89.35 (10.65)	73	2154
16	89.47	89.58B	89.45	89.58A@.56	89.55 (10.45)	81	2193
17	89.51	89.55B	89.51	89.53	89.52 (10.48)	364	2177
20	89.89	89.92B	89.86A	89.87	89.84 (10.16)	23	2177
21	89.77	89.78B	89.77	89.77	89.79 (10.21)	6	2175
22	89.81	89.81	89.71A	89.71A	89.73 (10.27)	66	2155
23	89.62	89.63B	89.50A	89.51A	89.52 (10.48)	2	2146
24	....	89.67B	....	89.52N	89.68 (10.32)	5	2146
27	Exchange Closed; Memorial Day						
28	89.88	89.88	89.79	89.79	89.79 (10.21)	14	2146
29	89.77	89.77	89.69	89.75	89.77 (10.23)	161	2134
30	89.81	89.83B	89.79A	89.81	89.81 (10.19)	155	2139
31	89.78	89.88B	89.78	89.78	89.88 (10.12)	9	2148

IN JUNE

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	90.05	90.16	90.05	90.13A	90.13 (9.87)	39	2142
4	90.07	90.17B	90.07	90.17B	90.20 (9.80)	5	2142
5	90.40	90.53	90.40	90.52A	90.52 (9.48)	221	2124
6	90.42	90.44B	90.34A	90.38	90.39 (9.61)	103	2119
7	90.28	90.28	89.92A	89.92A	89.88 (10.12)	53	2133
10	89.94	89.94	89.86A	89.94	89.87 (10.13)	172	2143
11	89.96	90.05	89.96	90.05	90.03 (9.97)	26	2159
12	90.13	90.13	89.97A	89.97A	89.98 (10.02)	15	2169
13	89.96	89.99	89.85A	89.86	89.90 (10.10)	37	2180
14	90.30	90.33B	90.30	90.33B	90.34 (9.66)	88	2252
17	90.32	90.48B	90.32	90.32A	90.32 (9.68)	942	2744
18	90.46	90.53B	90.45	90.52	90.52 (9.48)	71	2759
19	90.52	90.52	90.29A	90.29A	90.29 (9.71)	105	2754
20	90.19	90.33B	90.16	90.20B	90.20 (9.80)	15	2756
21	90.05	90.08	89.99A	90.02A	90.02 (9.98)	159	2843
24	89.86	89.99	89.84	89.96	89.97 (10.03)	452	2873
25	89.85	89.94B	89.84A	89.89	89.92 (10.08)	250	2915
26	89.92	89.99	89.91A	89.91A	89.90 (10.10)	85	2913
27	89.93	90.03B	89.92	90.03B	90.04 (9.96)	89	2921
28	90.14	90.18B	90.12	90.18B	90.19 (9.81)	74	2925

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES DECEMBER 1986 FUTURES CONTRACT

IN JULY 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	90.25	90.25	90.18	90.18	90.18 (9.82)	82	2876
2	90.21	90.25B	90.13A	90.24	90.22 (9.78)	18	2878
3	90.29	90.31B	90.22A	90.22A	90.22 (9.78)	26	2871
4	Exchange Closed; Independence Day						
5	90.48	90.52	90.48	90.52	90.53 (9.47)	92	2851
8	90.46	90.46	90.38	90.39B	90.39 (9.61)	136	3015
9	90.34	90.37B	90.32A	90.32A	90.32 (9.68)	57	3016
10	90.34	90.34	90.25A	90.34	90.25 (9.75)	13	3006
11	90.15	90.17	89.93	89.94B	89.94 (10.06)	114	2938
12	89.89	90.07B	89.88A	89.97B	90.00 (10.00)	77	2975
15	89.98	90.08B	89.96A	90.02	90.08 (9.92)	14	2970
16	90.17	90.20B	90.15	90.20B	90.21 (9.79)	68	2946
17	90.27	90.36B	90.10A	90.13	90.16 (9.84)	77	2709
18	90.02	90.17B	89.80	89.91A	89.90 (10.10)	162	2788
19	89.90	89.94B	89.84A	89.88	89.89 (10.11)	95	2797
22	89.79	89.82B	89.73	89.80	89.80 (10.20)	54	2826
23	89.80	89.82B	89.75	89.78B	89.80 (10.20)	190	2771
24	89.78	89.87B	89.74	89.78A	89.76 (10.24)	148	2846
25	89.76	89.84	89.76	89.84	89.83 (10.17)	173	2774
26	89.70	89.75B	89.64	89.67B	89.66 (10.34)	18	2772
29	89.56	89.56	89.51	89.55	89.56 (10.44)	72	2741
30	89.59	89.63	89.48	89.48	89.53 (10.47)	249	2790
31	89.56	89.63	89.57	89.63@.61	89.60 (10.40)	102	2808

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	89.67	89.74B	89.67	89.68B	89.69 (10.31)	60	2814
2	89.66	89.66	89.58A	89.58A	89.58 (10.42)	34	2844
5	89.61	89.62B	89.55	89.56	89.57 (10.43)	68	2863
6	89.67	89.71	89.65	89.65	89.66 (10.34)	67	2868
7	89.69	89.87	89.69	89.86@.87	89.83 (10.17)	164	2920
8	89.90	89.98B	89.90	89.96B	89.96 (10.04)	153	2963
9	89.93	90.06	89.93	90.04	90.05 (9.95)	118	2997
12	90.18	90.18	90.02	90.05	90.03 (9.97)	204	3094
13	90.02	90.02	89.91	89.94	89.95 (10.05)	164	3026
14	89.87	89.97B	89.86	89.97B	89.97 (10.03)	77	3069
15	89.96	90.06B	89.92A	89.96	89.93 (10.07)	21	3062
16	89.85	90.05B	89.85	90.03	90.04 (9.96)	131	3099
19	90.06	90.12B	90.06	90.11	90.15 (9.85)	373	3255
20	90.13	90.21B	90.07	90.21B	90.21 (9.79)	536	3486
21	90.26	90.27	90.24	90.25	90.28 (9.72)	307	3566
22	90.25	90.25	90.17A	90.17A	90.17 (9.83)	218	3494
23	90.17	90.18B	90.09	90.10A@.09	90.12 (9.88)	294	3439
26	90.07	90.07	90.01A	90.04	90.05 (9.95)	502	3471
27	90.04	90.15B	90.04	90.15B	90.15 (9.85)	159	3463
28	90.12	90.18B	90.09A	90.09A	90.12 (9.88)	109	3495
29	90.20	90.23B	90.18A	90.20	90.20 (9.80)	34	3519
30	90.13	90.13	90.01	90.01	90.01 (9.99)	55	3527

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day						
3	89.99	90.06B	89.98A	90.06B	90.07 (9.93)	76	3539
4	90.17	90.19	90.13A	90.19	90.15 (9.85)	157	3506
5	90.13	90.18B	90.04	90.07	90.07 (9.93)	81	3570
6	89.90	89.90	89.76A	89.76A	89.77 (10.23)	259	3606
9	89.76	89.81B	89.75A	89.77A	89.75 (10.25)	129	3719
10	89.85	89.86	89.79A	89.84B	89.84 (10.16)	107	3707
11	89.85	89.85	89.79	89.83	89.84 (10.16)	120	3718
12	89.82	89.83	89.78	89.79	89.80 (10.20)	70	3753
13	89.90	90.08B	89.90	90.08B	90.09 (9.91)	194	3779
16	90.11	90.16	90.07A	90.10A	90.10 (9.90)	62	3769
17	90.14	90.16	90.05A	90.08	90.06 (9.94)	162	3848
18	90.04	90.07B	89.98A	90.00B	90.00 (10.00)	71	3819
19	89.93	89.98B	89.88	89.98B	89.97 (10.03)	72	3836
20	90.12	90.20B	90.06A	90.20B	90.20 (9.80)	76	3865
23	90.41	90.43B	90.28A	90.28A	90.29 (9.71)	100	3875
24	90.27	90.31B	90.21A	90.31B	90.31 (9.69)	111	3944
25	90.30	90.35	90.30	90.35B	90.34 (9.66)	94	3987
26	90.39	90.41B	90.25A	90.33B	90.32 (9.68)	98	4045
27	90.22	90.23B	90.17	90.21	90.20 (9.80)	69	4039
30	90.15	90.27B	90.14A	90.25	90.25 (9.75)	44	4007

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES DECEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	90.25	90.36B	90.25	90.34	90.34 (9.66)	53	3993
2	90.38	90.44	90.28A	90.28A	90.25 (9.75)	30	3993
3	90.27	90.31B	90.26A	90.30	90.29 (9.71)	23	3976
4	90.41	90.42B	90.26	90.26	90.26 (9.74)	165	3997
7	90.20	90.21	90.17A	90.19	90.18 (9.82)	124	4016
8	90.21	90.23B	90.17A	90.21	90.23 (9.77)	44	4036
9	90.25	90.26B	90.18A	90.18A	90.17 (9.83)	6	4028
10	90.17	90.19B	90.17	90.17	90.17 (9.83)	152	4092
11	90.30	90.30	90.20	90.20	90.20 (9.80)	30	4078
14	90.22	90.22	90.21	90.21	90.21 (9.79)	2	4079
15	90.25	90.26B	90.24	90.24	90.24 (9.76)	252	4097
16	90.27	90.31	90.25	90.31	90.32 (9.68)	260	4259
17	90.36	90.42B	90.30A	90.42B	90.41 (9.59)	70	4320
18	90.47	90.51	90.45A	90.47	90.46 (9.54)	279	4411
21	90.45	90.46	90.43	90.43	90.44 (9.56)	116	4436
22	90.44	90.51	90.44	90.46	90.45 (9.55)	379	4431
23	90.42	90.49B	90.40	90.43A@.42	90.45 (9.55)	538	4749
24	90.35	90.40	90.35	90.39	90.40 (9.60)	79	4779
25	90.41	90.45	90.40A	90.44	90.44 (9.56)	337	4866
28	90.44	90.47B	90.42	90.45	90.44 (9.56)	241	4983
29	90.48	90.58B	90.48	90.58B	90.57 (9.43)	274	5113
30	90.77	90.80	90.66	90.67A	90.65 (9.35)	629	5330
31	90.70	90.73	90.65	90.73	90.73 (9.27)	490	5399

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	90.82	90.82	90.67	90.77	90.77 (9.23)	620	5445
4	90.75	90.79	90.71	90.79	90.79 (9.21)	100	5422
5	90.76	90.83	90.74	90.81	90.81 (9.19)	956	5681
6	90.84@.85	90.85	90.78	90.79A	90.81 (9.19)	674	5913
7	90.93	90.93	90.82	90.83	90.83 (9.17)	476	6194
8	90.89	91.02B	90.87	91.01	91.01 (8.99)	172	6181
11	90.98	91.02B	90.97A	91.01	91.02 (8.98)	68	6197
12	91.05	91.15B	91.05	91.14	91.14 (8.86)	499	6335
13	91.14	91.16B	91.03	91.06	91.05 (8.95)	682	6425
14	91.05	91.05	90.97	91.00	90.98 (9.02)	253	6472
15	90.81	90.96B	90.79	90.95	90.95 (9.05)	432	6506
18	91.05	91.19	91.05	91.19	91.19 (8.81)	496	6662
19	91.28	91.30	91.12	91.16	91.16 (8.84)	987	6940
20	91.12	91.17B	91.05	91.06	91.06 (8.94)	621	6920
21	91.17	91.20B	91.10A	91.11	91.11 (8.89)	514	7015
22	91.11	91.14	91.08	91.12	91.12 (8.88)	211	7009
25	91.09	91.12	91.08	91.12	91.11 (8.89)	81	6982
26	91.10	91.13	91.09A	91.10	91.10 (8.90)	426	7046
27	91.10	91.18	91.08	91.17	91.17 (8.83)	710	7331
28	Exchange Closed; Thanksgiving Day						
29	91.17	91.25	91.17	91.25	91.24 (8.76)	117	7199

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	91.20	91.21	91.07A	91.08	91.08 (8.92)	860	7313
3	91.05	91.12B	91.04	91.09	91.08 (8.92)	955	7311
4	91.13	91.17B	91.09A	91.15@.16	91.16 (8.84)	572	7356
5	91.13	91.14	91.11	91.13	91.11 (8.89)	485	7053
6	91.10	91.13B	91.07A	91.09	91.06 (8.94)	423	7009
9	91.13	91.23	91.13	91.21@.23	91.22 (8.78)	158	7049
10	91.35	91.37	91.30	91.36@.37	91.35 (8.65)	633	6957
11	91.41	91.60B	91.38	91.57@.56	91.55 (8.45)	994	7162
12	91.54	91.60B	91.47	91.53	91.52 (8.48)	708	7301
13	91.63	91.65	91.56	91.57	91.57 (8.43)	603	7494
16	91.62	91.64	91.56	91.56	91.61 (8.39)	321	7526
17	91.66	91.73	91.66	91.72	91.72 (8.28)	183	7395
18	91.70	91.70	91.62A	91.65B	91.65 (8.35)	450	7546
19	91.59	91.74	91.59	91.74	91.74 (8.26)	983	7756
20	91.71	91.79	91.62A	91.73	91.72 (8.28)	1072	8019
23	91.65	91.66	91.62	91.65B	91.65 (8.35)	341	7987
24	91.69	91.69	91.64A	91.67	91.67 (8.33)	100	8032
25	Exchange Closed; Christmas						
26	91.69	91.72	91.66A	91.70	91.70 (8.30)	6	8034
27	91.72	91.77	91.72	91.74B@.75	91.74 (8.26)	33	7966
30	91.72	91.75	91.67A	91.68	91.67 (8.33)	228	8092
31	91.69	91.69	91.65	91.67B	91.66 (8.34)	496	7839

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN MARCH 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
19....	87.24	87.24	87.24	87.24	87.24 (12.76)	1	1
20....	....	87.44B	....	87.24N	87.60 (12.40)	....	1
21....	....	87.71B	...	87.60N	87.67 (12.33)	....	1
22....	....	....	87.62A	87.67N	87.58 (12.42)	....	1
25....	....	87.60B	87.53A	87.58N	87.59 (12.41)	....	1
26....	....	87.77B	....	87.59N	87.78 (12.22)	....	1
27....	...	87.82B	87.74A	87.78N	87.80 (12.20)	....	1
28....	....	87.86B	87.76A	87.80N	87.84 (12.16)	....	1
29....	....	87.90B	....	87.84N	87.87 (12.13)	....	1

IN APRIL

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	....	87.80A	87.87N	87.77 (12.23)	....	1
2....	87.64	87.80B	87.64	87.64	87.82 (12.18)	536	500
3....	87.78	87.82B	87.76A	87.82B	87.83 (12.17)	18	503
4....	87.81	87.81	87.71A	87.81	87.76 (12.24)	191	517
5....	Exchange Closed; Good Friday						
8....	87.83	87.84B	87.74A	87.77A	87.77 (12.23)	21	514
9....	87.73	87.80B	87.73	87.80B	87.86 (12.14)	9	511
10....	87.99	87.99	87.84A	87.84A	87.82 (12.18)	50	511
11....	....	88.16B	....	87.82N	88.19 (11.81)	....	511
12....	88.23	88.23	88.23	88.23	88.23 (11.77)	45	558
15....	....	88.25B	88.20A	88.23N	88.22 (11.78)	....	566
16....	88.24	88.44B	88.24	88.24	88.45 (11.55)	200	756
17....	....	....	88.26A	88.45N	88.26 (11.74)	....	756
18....	88.64	88.64	88.53A	88.53A	88.53 (11.47)	33	780
19....	88.47	88.53	88.36A	88.53	88.37 (11.63)	22	798
22....	88.47	88.53B	88.45A	88.47	88.52 (11.48)	17	813
23....	88.47	88.47	88.30A	88.30A	88.28 (11.72)	20	833
24....	88.30	88.45B	88.30	88.30	88.42 (11.58)	4	835
25....	88.24	88.29B	88.21A	88.29B	88.28 (11.72)	10	841
26....	88.16	88.20B	88.15A	88.20B	88.22 (11.78)	47	881
29....	88.05	88.05	87.96A	87.98B	87.95 (12.05)	90	959
30....	....	88.17B	....	87.95N	88.08 (11.92)	16	975

IN MAY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	88.20B	....	88.08N	88.20 (11.80)	....	975
2....	...	....	88.17A	88.20N	88.19 (11.81)	....	975
3....	88.36	88.52B	88.36	88.50B	88.51 (11.49)	130	1105
6....	....	88.64B	....	88.51N	88.61 (11.39)	....	1102
7....	88.72	88.89	88.72	88.82	88.81 (11.19)	42	1110
8....	88.73	88.78B	88.66A	88.76B	88.76 (11.24)	27	1100
9....	88.84	88.92B	88.84	88.92B	88.91 (11.09)	52	1097
10....	89.00	89.01B	88.93A	88.93A	88.92 (11.08)	71	1099
13....	88.99	89.00B	88.96	88.96	88.96 (11.04)	292	1194
14....	89.05	89.26	89.05	89.20A	89.17 (10.83)	102	1191
15....	89.27	89.35B	89.15	89.15	89.14 (10.86)	27	1216
16....	89.25	89.38B	89.24	89.38B	89.35 (10.65)	46	1245
17....	89.34	89.36B	89.31A	89.31A	89.33 (10.67)	174	1245
20....	89.67	89.73B	89.66	89.68B	89.64 (10.36)	22	1239
21....	89.60	89.60	89.56	89.56	89.59 (10.41)	7	1238
22....	89.60	89.62B	89.40	89.50A	89.52 (10.48)	80	1224
23....	89.41	89.42B	89.27A	89.31A	89.28 (10.72)	12	1209
24....	89.36	89.44B	89.36	89.44B	89.45 (10.55)	10	1217
27....	Exchange Closed; Memorial Day						
28....	89.64	89.64	89.56A	89.56A	89.56 (10.44)	43	1227
29....	89.54	89.54	89.49A	89.54	89.54 (10.46)	82	1251
30....	89.58	89.60B	89.56A	89.58	89.57 (10.43)	126	1365
31....	....	89.61B	89.55A	89.57N	89.62 (10.38)	....	1365

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	....	89.86B	....	89.84B	89.87 (10.13)	....	1365
4....	....	89.91B	....	89.90B	89.94 (10.06)	....	1365
5....	90.14	90.27B	90.14	90.20	90.26 (9.74)	70	1406
6....	90.14	90.16B	90.08A	90.15	90.13 (9.87)	19	1408
7....	89.96	90.00	89.66A	89.66A	89.60 (10.40)	19	1425
10....	89.67	89.67	89.59	89.59	89.59 (10.41)	35	1425
11....	89.75	89.80	89.75	89.80	89.75 (10.25)	69	1472
12....	89.84	89.85B	89.60A	89.69A	89.70 (10.30)	3	1469
13....	89.64@.62	89.66B	89.56A	89.60	89.61 (10.39)	148	1506
14....	90.02	90.04	90.01A	90.04	90.05 (9.95)	253	1740
17....	90.10	90.18B	90.03A	90.03A	90.03 (9.97)	134	1768
18....	90.17	90.24	90.16A	90.23A	90.24 (9.76)	86	1767
19....	90.24	90.24	90.01A	90.01A	90.01 (9.99)	24	1770
20....	89.99	90.06B	89.91	89.94B	89.94 (10.06)	11	1781
21....	89.78	89.84B	89.75	89.80A	89.77 (10.23)	53	1819
24....	89.61	89.72	89.60	89.72	89.72 (10.28)	110	1893
25....	89.60	89.69B	89.60	89.60	89.66 (10.34)	19	1874
26....	89.72	89.73B	89.61A	89.61A	89.63 (10.37)	42	1906
27....	89.64	89.75B	89.64	89.75B	89.77 (10.23)	103	1811
28....	89.87	89.90B	89.85A	89.90B	89.92 (10.08)	133	1779

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.91	89.97B	89.91	89.91	89.91 (10.09)	6	1767
2....	....	89.97B	89.87A	89.91N	89.95 (10.05)	....	1767
3....	89.99	90.04B	89.95A	89.95A	89.95 (10.05)	5	1772
4....	Exchange Closed; Independence Day						
5....	90.20	90.23B	90.20	90.23B	90.24 (9.76)	80	1780
8....	90.18	90.18	90.11A	90.11A	90.10 (9.90)	105	1926
9....	90.06	90.07	90.04A	90.04A	90.02 (9.98)	446	1695
10....	....	90.04B	89.97A	90.02N	89.95 (10.05)	....	1693
11....	89.85	89.86B	89.62	89.64B	89.64 (10.36)	203	1708
12....	89.63	89.76B	89.59A	89.67B	89.70 (10.30)	310	1787
15....	89.70	89.76B	89.70	89.70	89.78 (10.22)	....	1787
16....	89.77	89.90B	89.77	89.89B	89.91 (10.09)	99	1742
17....	90.02	90.05B	89.81A	89.86B	89.86 (10.14)	112	1416
18....	89.60	89.63B	89.49	89.62	89.60 (10.40)	178	1343
19....	89.62	89.64B	89.56A	89.62	89.59 (10.41)	74	1336
22....	....	....	89.45A	89.59N	89.50 (10.50)	....	1336
23....	89.49	89.52B	89.45A	89.48B	89.49 (10.51)	23	1340
24....	89.56	89.56	89.44	89.46	89.45 (10.55)	79	1424
25....	89.45	89.52B	89.45	89.52B	89.52 (10.48)	56	1403
26....	89.40	89.42B	89.35A	89.36A	89.34 (10.66)	4	1403
29....	....	....	89.24A	89.34N	89.24 (10.76)	....	1403
30....	89.30	89.30	89.17A	89.26	89.21 (10.79)	19	1399
31....	....	89.30B	....	89.21N	89.28 (10.72)	....	1401

IN AUGUST

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.40	89.40	89.38A	89.38A	89.38 (10.62)	20	1409
2....	89.31	89.31	89.27A	89.27A	89.27 (10.73)	18	1398
5....	89.27	89.31B	89.25A	89.27	89.26 (10.74)	110	1480
6....	89.37	89.40	89.35A	89.35A	89.35 (10.65)	27	1509
7....	89.39	89.55B	89.39	89.55B	89.52 (10.48)	21	1520
8....	89.61	89.66B	89.61	89.65B	89.65 (10.35)	57	1530
9....	89.63	89.74	89.63	89.74	89.74 (10.26)	59	1562
12....	89.79	89.85B	89.72A	89.74	89.72 (10.28)	160	1627
13....	89.67	89.67	89.60A	89.61	89.63 (10.37)	151	1613
14....	89.56@.55	89.64B	89.55	89.64B	89.65 (10.35)	55	1641
15....	89.61	89.73B	89.61	89.63	89.61 (10.39)	22	1624
16....	....	89.73B	89.58A	89.61N	89.72 (10.28)	5	1624
19....	89.78	89.81	89.77	89.80B	89.84 (10.16)	209	1652
20....	89.81	89.89B	89.77	89.89B	89.91 (10.09)	96	1697
21....	89.96	89.97B	89.94A	89.95	89.97 (10.03)	132	1789
22....	89.95	89.95	89.86A	89.86A	89.86 (10.14)	161	1903
23....	89.85	89.85	89.80A	89.80A	89.80 (10.20)	142	1813
26....	89.77	89.77	89.68A	89.71	89.73 (10.27)	48	1793
27....	89.73	89.83B	89.72A	89.83B	89.83 (10.17)	173	1828
28....	89.85	89.86B	89.79A	89.79A	89.79 (10.21)	172	1858
29....	89.89	89.91B	89.85A	89.86	89.87 (10.13)	78	1898
30....	89.81	89.81	89.68A	89.68A	89.68 (10.32)	38	1908

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	89.67	89.74B	89.65A	89.74B	89.75 (10.25)	19	1918
4....	89.85@.84	89.86B	89.81	89.81	89.83 (10.17)	110	1966
5....	89.85	89.85	89.72	89.76	89.75 (10.25)	104	2007
6....	89.56	89.56	89.44A	89.44A	89.45 (10.55)	96	1984
9....	89.42	89.49B	89.42	89.46	89.43 (10.57)	91	1939
10....	89.55	89.55	89.47A	89.52B	89.52 (10.48)	53	1949
11....	89.53	89.54	89.47A	89.52A	89.52 (10.48)	23	1937
12....	89.51	89.51	89.50	89.50	89.50 (10.50)	54	1946
13....	89.67	89.76B	89.67	89.76B	89.79 (10.21)	15	1943
16....	89.86	89.86	89.78A	89.80A	89.80 (10.20)	28	1968
17....	89.85	89.85	89.75	89.78	89.77 (10.23)	42	1973
18....	89.74	89.78B	89.68A	89.74	89.70 (10.30)	....	1973
19....	89.63	89.66B	89.58A	89.66B	89.67 (10.33)	120	1955
20....	89.84	89.90B	89.84	89.90B	89.91 (10.09)	127	1935
23....	90.20	90.20	89.98	89.99A	89.99 (10.01)	56	1970
24....	89.91	89.99B	89.91	89.99B	89.99 (10.01)	81	2007
25....	90.04	90.04	89.97A	90.02B	90.01 (9.99)	56	2032
26....	90.08	90.09B	89.94A	90.06	90.00 (10.00)	129	2042
27....	89.88	89.92B	89.85	89.89	89.88 (10.12)	72	2043
30....	89.91	89.94B	89.85A	89.93	89.93 (10.07)	94	2066

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	90.05B	....	89.93N	90.02 (9.98)	....	2062
2....	90.06	90.09	89.96A	89.96A	89.93 (10.07)	41	2082
3....	89.97	89.99B	89.94A	89.95	89.97 (10.03)	7	2078
4....	90.02	90.10B	89.94A	89.94A	89.94 (10.06)	1	2078
7....	89.89	89.89	89.85A	89.86A	89.86 (10.14)	3	2088
8....	89.87	89.93B	89.86A	89.87	89.91 (10.09)	19	2075
9....	89.93	89.96	89.89A	89.89A	89.85 (10.15)	24	2080
10....	89.86	89.87	89.85	89.85	89.85 (10.15)	119	2074
11....	89.97	89.97	89.86	89.88	89.88 (10.12)	12	2077
14....	....	89.90B	....	89.88N	89.89 (10.11)	....	2077
15....	89.94	89.95B	89.93A	89.94	89.92 (10.08)	1	2076
16....	90.00	90.00	89.94	90.00	90.01 (9.99)	79	2122
17....	90.04	90.11B	90.03A	90.04	90.11 (9.89)	15	2135
18....	90.15	90.20B	90.14A	90.18	90.16 (9.84)	53	2143
21....	90.17	90.17	90.14A	90.16	90.14 (9.86)	5	2142
22....	90.14	90.21	90.14	90.16A	90.14 (9.86)	131	2252
23....	90.16	90.16	90.09A	90.12B	90.14 (9.86)	72	2257
24....	90.04	90.11B	90.04	90.06	90.09 (9.91)	31	2253
25....	90.12	90.14B	90.11	90.12	90.13 (9.87)	71	2265
28....	90.14	90.17B	90.12	90.15B	90.13 (9.87)	86	2299
29....	90.18	90.25	90.18	90.25B	90.24 (9.76)	261	2372
30....	90.44	90.47	90.30	90.30	90.31 (9.69)	707	2638
31....	90.37	90.38B	90.32A	90.38B	90.39 (9.61)	177	2686

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.40	90.48B	90.38	90.45	90.43 (9.57)	70	2742
4....	90.45	90.45	90.39A	90.45	90.45 (9.55)	28	2734
5....	90.43	90.51B	90.41A	90.46@.48B	90.48 (9.52)	258	2916
6....	90.52	90.52	90.47	90.48A	90.48 (9.52)	410	2973
7....	90.58	90.59B	90.49	90.51	90.50 (9.50)	353	3155
8....	90.57	90.68B	90.55	90.60	90.68 (9.32)	120	3190
11....	90.68	90.70B	90.68	90.68	90.69 (9.31)	7	3192
12....	90.74	90.84B	90.74	90.79	90.82 (9.18)	220	3149
13....	90.81	90.83B	90.71	90.77	90.73 (9.27)	336	3194
14....	90.73	90.73	90.62	90.67B	90.66 (9.34)	183	3187
15....	90.48	90.63B	90.47A	90.60	90.63 (9.37)	228	3219
18....	90.80	90.87	90.77	90.84	90.87 (9.13)	443	3251
19....	90.97	91.00	90.79	90.80A@.79	90.83 (9.17)	366	3285
20....	90.81	90.81	90.71	90.73	90.74 (9.26)	246	3316
21....	90.86	90.88B	90.79A	90.83	90.79 (9.21)	181	3398
22....	90.78	90.82B	90.74	90.80	90.81 (9.19)	111	3624
25....	90.76	90.81	90.76	90.80	90.80 (9.20)	198	3887
26....	90.79	90.82	90.79	90.80	90.79 (9.21)	586	4253
27....	90.79	90.87B	90.79	90.86	90.87 (9.13)	56	3978
28....	Exchange Closed; Thanksgiving Day						
29....	90.91	90.94B	90.91	90.92	90.95 (9.05)	51	3924

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	90.90	90.91B	90.80A	90.81	90.80 (9.20)	192	3806
3....	90.79	90.83B	90.77	90.80	90.80 (9.20)	255	3734
4....	90.85	90.88	90.81A	90.83	90.88 (9.12)	56	3752
5....	90.85	90.85	90.84	90.85	90.83 (9.17)	81	3746
6....	90.79	90.84B	90.79	90.80	90.78 (9.22)	263	3761
9....	90.86	90.92B	90.86	90.92B	90.94 (9.06)	52	3764
10....	91.02	91.05B	91.01A	91.03	91.07 (8.93)	253	3792
11....	91.11	91.30B	91.10	91.25	91.26 (8.74)	601	3818
12....	91.24	91.29	91.17	91.22	91.23 (8.77)	300	3820
13....	91.31	91.36	91.25	91.28	91.28 (8.72)	306	3810
16....	91.32	91.35	91.28A	91.29	91.32 (8.68)	130	3825
17....	91.39	91.43B	91.36	91.42	91.43 (8.57)	219	3899
18....	91.41	91.41	91.34A	91.38	91.37 (8.63)	353	3896
19....	91.34	91.46	91.31A	91.42	91.45 (8.55)	376	3931
20....	91.35	91.50B	91.34A	91.46	91.43 (8.57)	455	3994
23....	91.36	91.36	91.33	91.35@.36B	91.36 (8.64)	252	3973
24....	91.40	91.40	91.34A	91.38	91.38 (8.62)	115	3996
25....	Exchange Closed; Christmas						
26....	....	91.42B	....	91.38N	91.42 (8.58)	50	4036
27....	91.46	91.48	91.44	91.46B	91.46 (8.54)	5	4035
30....	91.45	91.48B	91.40	91.40	91.40 (8.60)	174	4085
31....	91.40	91.41B	91.39	91.39	91.38 (8.62)	105	4129

JUNE 1987 FUTURES CONTRACT

IN JUNE 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
19....	89.79	89.79	89.78A	89.78A	89.76 (10.24)	1	1
20....	....	....	89.70A	89.76N	89.70 (10.30)	....	1
21....	....	....	89.54A	89.58A	89.54 (10.46)	....	1
24....	....	....	89.42A	89.54N	89.49 (10.51)	....	1
25....	89.43	89.44B	89.43	89.44B	89.43 (10.57)	....	1
26....	....	89.45B	89.38A	89.43N	89.38 (10.62)	....	1
27....	89.40	89.49B	89.40	89.49B	89.52 (10.48)	137	101
28....	....	89.64B	....	89.52N	89.67 (10.33)	....	101

IN JULY

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	....	89.71B	89.66A	89.67N	89.66 (10.34)	....	101
2....	....	89.72B	89.62A	89.66N	89.70 (10.30)	....	101
3....	89.74	89.76B	89.70A	89.70A	89.70 (10.30)	5	101
4....	Exchange Closed; Independence Day						
5....	89.95	89.97B	89.94	89.97B	89.98 (10.02)	84	139
8....	89.94	89.94	89.86A	89.86A	89.84 (10.16)	61	165
9....	89.80	89.80	89.78A	89.78A	89.75 (10.25)	400	549
10....	....	89.76B	89.70A	89.75N	89.68 (10.32)	....	549
11....	89.58	89.58	89.35A	89.36A	89.36 (10.64)	103	650
12....	89.36	89.48B	89.31A	89.38B	89.42 (10.58)	300	915
15....	89.42	89.50B	89.42	89.42	89.50 (10.50)	....	915
16....	89.50	89.62B	89.50	89.61B	89.63 (10.37)	4	916
17....	89.75	89.76B	89.53A	89.58B	89.58 (10.42)	106	1015
18....	89.31	89.34B	89.21	89.33	89.32 (10.68)	138	1146
19....	....	89.36B	89.28A	89.32N	89.31 (10.69)	6	1146
22....	....	....	89.18A	89.31N	89.22 (10.78)	....	1146
23....	89.22	89.22	89.18A	89.18A	89.20 (10.80)	59	1197
24....	89.19	89.27B	89.15A	89.15A	89.16 (10.84)	118	1290
25....	89.16	89.23B	89.16	89.23B	89.23 (10.77)	16	1306
26....	89.12	89.12	89.07A	89.07A	89.04 (10.96)	110	1399
29....	88.90	88.93B	88.90	88.93B	88.94 (11.06)	12	1399
30....	89.03	89.03	88.84	88.91B	88.91 (11.09)	27	1416
31....	88.96	89.02B	88.96	88.99B	88.98 (11.02)	3	1413

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN AUGUST 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.06	89.11	89.06	89.08A	89.09 (10.91)	27	1421
2....	89.04	89.04	88.98A	88.98A	88.98 (11.02)	17	1436
5....	89.01	89.02B	88.96A	88.98	88.97 (11.03)	110	1538
6....	89.05	89.10	89.05	89.05	89.06 (10.94)	11	1540
7....	89.12	89.26B	89.12	89.24@.26B	89.23 (10.77)	6	1541
8....	89.31	89.37B	89.31	89.36	89.37 (10.63)	5	1543
9....	89.33	89.46	89.33	89.46	89.46 (10.54)	43	1545
12....	89.46	89.57B	89.43A	89.46	89.43 (10.57)	115	1643
13....	89.38	89.38	89.31A	89.32	89.34 (10.66)	55	1672
14....	89.25	89.35B	89.25	89.34B	89.36 (10.64)	135	1727
15....	89.33	89.46B	89.32A	89.33	89.32 (10.68)	3	1727
16....	....	89.44B	....	89.32N	89.43 (10.57)	1	1728
19....	89.50	89.54B	89.49A	89.51B	89.55 (10.45)	186	1853
20....	89.49	89.61B	89.49	89.61B	89.63 (10.37)	56	1869
21....	89.67	89.69B	89.66A	89.67	89.69 (10.31)	30	1878
22....	89.66	89.66	89.60A	89.61A	89.57 (10.43)	105	1978
23....	89.54	89.54	89.50A	89.50A	89.50 (10.50)	610	2569
26....	89.48	89.48	89.38A	89.42	89.43 (10.57)	42	2580
27....	89.44	89.53B	89.44	89.53B	89.53 (10.47)	10	2579
28....	89.55	89.57B	89.49A	89.49A	89.49 (10.51)	167	2679
29....	89.59	89.60B	89.55	89.56	89.57 (10.43)	203	2724
30....	89.51	89.51	89.38	89.38A	89.38 (10.62)	55	2742

IN SEPTEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day						
3....	....	89.44B	89.35A	89.38N	89.45 (10.55)	8	2742
4....	89.54	89.57	89.51	89.51	89.54 (10.46)	42	2753
5....	89.57	89.57	89.43	89.47	89.46 (10.54)	127	2704
6....	89.29	89.29	89.15	89.15	89.16 (10.84)	42	2730
9....	89.18	89.20B	89.15A	89.16A	89.14 (10.86)	27	2727
10....	89.27	89.27	89.18A	89.23B	89.23 (10.77)	256	2945
11....	89.18	89.25B	89.18	89.23A	89.23 (10.77)	75	2895
12....	89.21	89.22	89.21	89.22	89.21 (10.79)	115	2959
13....	89.40	89.47B	89.38	89.47B	89.50 (10.50)	16	2962
16....	89.58	89.58	89.49A	89.51A	89.51 (10.49)	35	2942
17....	89.57	89.57	89.47A	89.50	89.49 (10.51)	25	2939
18....	89.48	89.50B	89.39A	89.41	89.41 (10.59)	40	2944
19....	89.35	89.37B	89.29	89.37B	89.38 (10.62)	73	2932
20....	89.49	89.62	89.49	89.62B	89.63 (10.37)	75	2916
23....	89.82	89.84B	89.71	89.71	89.70 (10.30)	352	2742
24....	89.62	89.70B	89.62	89.70B	89.70 (10.30)	685	2299
25....	89.70	89.73	89.69A	89.73	89.71 (10.29)	51	2263
26....	89.78	89.79B	89.64A	89.74	89.71 (10.29)	6	2282
27....	89.56	89.63B	89.56	89.59	89.59 (10.41)	20	2281
30....	89.61	89.64	89.57A	89.64	89.63 (10.37)	24	2241

IN OCTOBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.64	89.77B	89.63A	89.75B	89.72 (10.28)	2	2245
2....	89.79	89.79	89.66A	89.66A	89.63 (10.37)	95	2275
3....	89.68	89.70B	89.64A	89.67	89.67 (10.33)	5	2280
4....	89.79	89.79	89.64A	89.64A	89.64 (10.36)	113	2333
7....	89.59	89.59	89.56A	89.56A	89.56 (10.44)	34	2335
8....	89.55	89.64	89.55	89.64B	89.61 (10.39)	38	2353
9....	89.61	89.66B	89.60A	89.60A	89.55 (10.45)	45	2398
10....	89.57	89.58B	89.56	89.56	89.56 (10.44)	80	2414
11....	89.64	89.66B	89.59	89.59	89.59 (10.41)	7	2405
14....	89.61	89.62B	89.61	89.61	89.60 (10.40)	8	2408
15....	89.62	89.66B	89.62	89.64	89.63 (10.37)	56	2428
16....	89.66	89.71B	89.65	89.70B	89.72 (10.28)	57	2438
17....	89.77	89.83B	89.74A	89.82	89.83 (10.17)	99	2449
18....	89.88	89.94	89.85A	89.89	89.88 (10.12)	83	2381
21....	89.85	89.89B	89.85	89.86	89.86 (10.14)	25	2387
22....	89.90	89.93B	89.87A	89.90	89.85 (10.15)	160	2292
23....	89.85	89.86B	89.78A	89.83	89.85 (10.15)	70	2304
24....	89.75	89.81B	89.73	89.78	89.80 (10.20)	25	2304
25....	89.83	89.85	89.82A	89.84	89.84 (10.16)	61	2285
28....	89.85	89.88B	89.84	89.85	89.84 (10.16)	73	2332
29....	89.88	89.95	89.88	89.95B	89.94 (10.06)	367	2466
30....	90.13	90.15	89.98	89.98	90.00 (10.00)	771	2707
31....	90.00	90.07B	90.00	90.07B	90.08 (9.92)	153	2683

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.17	90.17	90.07A	90.14B	90.12 (9.88)	151	2623
4....	90.14	90.14	90.09A	90.14	90.14 (9.86)	33	2620
5....	90.14	90.18	90.14	90.18	90.18 (9.82)	86	2661
6....	90.20	90.22	90.16	90.18A	90.18 (9.82)	137	2637
7....	90.30	90.30	90.19A	90.21	90.20 (9.80)	278	2640
8....	90.26	90.38B	90.25	90.25	90.38 (9.62)	115	2582
11....	90.32	90.39B	90.32	90.37	90.39 (9.61)	10	2576
12....	90.46	90.55B	90.46	90.50	90.52 (9.48)	67	2575
13....	90.52	90.53B	90.41A	90.44	90.43 (9.57)	265	2706
14....	90.40	90.40	90.35	90.37B	90.36 (9.64)	170	2765
15....	90.29	90.34	90.18A	90.34	90.33 (9.67)	94	2822
18....	90.52	90.56B	90.48	90.53	90.57 (9.43)	196	2873
19....	90.64	90.70B	90.50	90.54	90.53 (9.47)	150	2906
20....	90.49	90.52B	90.42	90.45	90.44 (9.56)	201	2987
21....	90.53	90.58B	90.49A	90.50	90.49 (9.51)	105	3037
22....	90.46	90.52B	90.44	90.48	90.52 (9.48)	97	3073
25....	90.51	90.52	90.50A	90.51A	90.51 (9.49)	70	3081
26....	90.50	90.53	90.50	90.53	90.50 (9.50)	129	3100
27....	90.51	90.58	90.51	90.58	90.59 (9.41)	27	3104
28....	Exchange Closed; Thanksgiving Day						
29....	90.58	90.66B	90.58	90.62	90.67 (9.33)	37	3111

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	90.63	90.63	90.56	90.56	90.53 (9.47)	110	3101
3....	90.54	90.55B	90.50A	90.54	90.53 (9.47)	139	3043
4....	90.56	90.61B	90.52	90.52	90.61 (9.39)	45	3033
5....	90.55	90.58	90.55	90.58	90.56 (9.44)	77	2989
6....	90.54	90.55B	90.50A	90.53	90.50 (9.50)	163	2989
9....	90.58	90.64B	90.58	90.63	90.66 (9.34)	39	2991
10....	90.78	90.78	90.72	90.77	90.79 (9.21)	163	2999
11....	90.82	91.03B	90.81	90.95	90.98 (9.02)	551	2886
12....	90.96	91.02	90.92A	90.95	90.95 (9.05)	142	2865
13....	91.05	91.08	90.99	91.02	91.00 (9.00)	215	2937
16....	91.07	91.07	91.01A	91.06	91.04 (8.96)	102	2900
17....	91.09	91.15B	91.09	91.13	91.15 (8.85)	90	2919
18....	91.12	91.13	91.06A	91.11	91.10 (8.90)	75	2924
19....	91.03	91.19B	91.03	91.16	91.18 (8.82)	173	2906
20....	91.13	91.21B	91.06	91.20	91.15 (8.85)	212	3012
23....	91.08	91.08	91.05A	91.06	91.09 (8.91)	115	3015
24....	91.12	91.14B	91.06A	91.13	91.11 (8.89)	84	3008
25....	Exchange Closed; Christmas						
26....	....	91.15B	....	91.11N	91.15 (8.85)	2	3008
27....	91.14	91.22	91.14	91.21	91.19 (8.81)	14	3012
30....	91.19	91.21B	91.13A	91.15	91.13 (8.87)	132	2994
31....	91.13	91.14B	91.12	91.12	91.12 (8.88)	155	2911

SEPTEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
18....	89.20	89.20	89.14A	89.15	89.15 (10.85)	5	5
19....	....	....	89.05A	89.15N	89.12 (10.88)	40	45
20....	89.26	89.38B	89.26	89.38B	89.38 (10.62)	49	89
23....	89.45	89.63B	89.45	89.45	89.44 (10.56)	206	274
24....	89.40	89.44B	89.35A	89.44B	89.44 (10.56)	595	844
25....	89.44	89.46B	89.43A	89.44	89.44 (10.56)	45	869
26....	....	89.51B	89.40A	89.44N	89.44 (10.56)	....	869
27....	89.36	89.36	89.31A	89.33A	89.32 (10.68)	10	879
30....	89.36	89.37B	89.30A	89.36	89.36 (10.64)	4	879

THREE-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.37	89.50B	89.37	89.48B	89.45 (10.55)	7	880
2....	89.52	89.52	89.41A	89.41A	89.36 (10.64)	55	898
3....	89.42	89.43B	89.37A	89.42	89.40 (10.60)	....	898
4....	89.52	89.52	89.37A	89.37A	89.37 (10.63)	131	984
7....	89.33	89.33	89.29A	89.29A	89.29 (10.71)	30	966
8....	89.29	89.38B	89.29	89.38B	89.34 (10.66)	25	989
9....	89.35	89.40B	89.33A	89.33A	89.28 (10.72)	41	993
10....	89.31	89.32	89.31	89.32	89.29 (10.71)	48	1032
11....	89.39	89.42	89.32A	89.35	89.32 (10.68)	13	1044
14....	89.37	89.37	89.37	89.37	89.33 (10.67)	1	1045
15....	89.37	89.39B	89.37	89.37	89.36 (10.64)	25	1039
16....	89.39	89.43B	89.39	89.39	89.46 (10.54)	7	1032
17....	89.51	89.57B	89.49A	89.55	89.57 (10.43)	54	1029
18....	....	89.66B	....	89.60B	89.62 (10.38)	....	1029
21....	89.62	89.63B	89.60A	89.60A	89.60 (10.40)	3	1029
22....	89.66	89.66	89.61	89.61	89.59 (10.41)	126	1116
23....	89.59	89.61B	89.52A	89.56	89.59 (10.41)	77	1173
24....	89.48@.47	89.55B	89.47	89.49	89.53 (10.47)	33	1181
25....	89.57	89.59B	89.57	89.57	89.57 (10.43)	35	1208
28....	89.58	89.61B	89.56	89.58A	89.57 (10.43)	124	1312
29....	89.62	89.68B	89.62	89.68B	89.67 (10.33)	87	1364
30....	89.86	89.86	89.72A	89.72A	89.73 (10.27)	519	1765
31....	89.73	89.80	89.72	89.80	89.80 (10.20)	549	2111

IN NOVEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.90	89.90	89.80	89.86B	89.84 (10.16)	152	2213
4....	89.87	89.87	89.83A	89.87	89.86 (10.14)	22	2223
5....	89.86	89.91B	89.85A	89.90	89.91 (10.09)	60	2246
6....	89.95	89.95	89.90A	89.91A	89.91 (10.09)	108	2345
7....	90.00	90.02B	89.91	89.93B	89.92 (10.08)	443	2598
8....	90.00	90.10B	89.96	90.00	90.10 (9.90)	41	2585
11....	90.10	90.12B	90.10	90.10	90.12 (9.88)	8	2584
12....	90.19	90.28B	90.19	90.23	90.25 (9.75)	140	2609
13....	90.25	90.26B	90.14	90.14	90.15 (9.85)	152	2562
14....	90.13	90.13	90.05	90.09B	90.09 (9.91)	219	2671
15....	89.91	90.06B	89.91	90.01	90.06 (9.94)	103	2772
18....	90.28	90.28	90.20	90.26	90.30 (9.70)	248	2956
19....	90.40	90.43B	90.22A	90.27	90.26 (9.74)	185	3098
20....	90.24	90.25B	90.14	90.18	90.16 (9.84)	162	3162
21....	90.28	90.32B	90.21A	90.21A	90.21 (9.79)	161	3230
22....	90.20	90.25B	90.19A	90.21	90.25 (9.75)	72	3209
25....	90.24	90.26	90.24	90.26	90.24 (9.76)	25	3202
26....	90.27	90.27	90.24	90.24	90.23 (9.77)	17	3199
27....	90.30	90.31	90.30	90.31	90.32 (9.68)	1	3198
28....	Exchange Closed; Thanksgiving Day						
29....	90.32	90.39B	90.32	90.32	90.40 (9.60)	27	3176

IN DECEMBER

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	90.35	90.35	90.29	90.29	90.26 (9.74)	72	3216
3....	90.29	90.29	90.25A	90.29	90.26 (9.74)	12	3209
4....	90.29	90.34B	90.27A	90.29	90.34 (9.66)	15	3209
5....	90.31	90.31	90.31	90.31	90.29 (9.71)	52	3195
6....	90.26	90.29	90.22A	90.24B	90.23 (9.77)	42	3195
9....	90.33	90.33B	90.32A	90.33	90.39 (9.61)	19	3214
10....	90.47	90.50B	90.46	90.48	90.52 (9.48)	43	3207
11....	90.57	90.75B	90.54	90.69	90.71 (9.29)	134	3201
12....	90.73	90.75	90.66A	90.67	90.68 (9.32)	126	3221
13....	90.75	90.82	90.73	90.75	90.73 (9.27)	155	3236
16....	90.79	90.80	90.73	90.73	90.77 (9.23)	160	3212
17....	90.85	90.87B	90.83A	90.85	90.88 (9.12)	32	3205
18....	90.86	90.88	90.81A	90.86	90.84 (9.16)	60	3227
19....	90.83	90.93B	90.79A	90.91	90.92 (9.08)	194	3376
20....	90.87	90.96	90.81	90.96	90.89 (9.11)	97	3405
23....	90.83	90.85	90.82	90.83	90.84 (9.16)	85	3417
24....	....	90.88B	....	90.84N	90.86 (9.14)	133	3523
25....	Exchange Closed; Christmas						
26....	90.90	90.90	90.89	90.89	90.90 (9.10)	9	3514
27....	90.90	90.96B	90.90	90.95	90.94 (9.06)	51	3564
30....	90.96	90.97B	90.89A	90.96	90.89 (9.11)	55	3643
31....	90.90	90.90	90.87A	90.88	90.88 (9.12)	172	3641

DECEMBER 1987 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
18....	90.62	90.65	90.60A	90.65	90.60 (9.40)	15	10
19....	90.63	90.68B	90.58A	90.63	90.68 (9.32)	10	15
20....	....	90.71B	90.59A	90.68N	90.65 (9.35)	....	15
23....	90.60	90.60	90.59[illegible]	90.60	90.60 (9.40)	9	19
24....	....	....	....	90.60N	90.62 (9.38)	1	20
25....	Exchange Closed; Christmas						
26....	....	90.66B	90.61A	90.62N	90.66 (9.34)	....	20
27....	....	90.72B	....	90.66N	90.70 (9.30)	....	20
30....	90.68	90.72B	90.66A	90.67	90.66 (9.34)	60	70
31....	90.67	90.68B	90.65	90.65	90.65 (9.35)	270	329

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	52,603	54,286	23,289	37,124	....	24,326	34,164	....	30,192	59,539	....
2	12,755	....	....	31,412	27,004	....	26,688	26,806	Closed	49,390	....	45,179
3	20,679	....	....	19,281	44,488	40,511	21,212	....	27,192	35,557	....	40,482
4	19,950	31,466	43,400	21,872	....	34,172	Closed	....	34,283	43,972	21,799	34,853
5	....	29,665	42,380	Closed	....	46,847	34,049	19,550	39,188	....	36,213	27,086
6	....	29,483	55,021	....	23,743	43,626	....	21,273	64,867	....	35,070	36,320
7	28,673	41,752	44,237	....	50,423	54,782	....	32,392	....	29,963	43,081	....
8	21,766	54,605	52,026	30,713	44,155	....	24,345	39,658	....	23,093	43,468	....
9	29,994	....	....	35,636	35,280	....	28,054	38,617	44,415	28,465	....	37,685
10	24,773	....	....	42,775	35,255	35,750	24,781	....	29,552	26,486	....	48,653
11	27,476	33,987	33,449	50,058	....	32,395	47,251	....	49,886	25,365	7,203	79,183
12	....	9,339	30,716	27,463	....	51,005	45,642	34,424	26,454	....	28,867	69,699
13	....	39,769	46,478	....	16,287	58,588	....	37,124	70,083	....	37,303	39,316
14	17,000	36,147	42,487	....	40,565	58,202	....	34,047	....	3,302	30,872	....
15	24,631	35,836	52,916	22,787	50,207	....	24,158	37,757	....	10,370	47,968	....
16	17,922	....	....	55,068	42,772	....	30,131	37,093	24,206	18,243	....	36,056
17	20,594	....	....	46,528	26,187	51,027	62,282	....	31,312	27,370	....	26,629
18	22,970	Closed	43,257	57,407	....	43,853	65,299	....	21,820	25,029	48,666	37,750
19	....	26,270	34,316	38,572	....	40,773	50,686	23,127	28,287	....	55,616	42,360
20	....	43,520	45,152	....	35,877	61,926	....	48,752	46,855	....	50,255	45,545
21	4,769	50,509	46,719	....	25,863	50,025	....	44,409	....	15,115	35,988	....
22	20,642	52,846	27,153	26,856	30,577	....	44,910	30,560	....	31,307	23,968	....
23	24,366	....	....	45,400	26,135	....	45,533	19,507	43,943	32,069	....	17,826
24	34,308	....	....	40,695	21,871	35,797	35,711	....	53,704	29,356	....	7,488
25	29,057	29,063	26,318	44,277	....	47,209	29,183	....	38,305	22,721	15,628	Closed
26	....	37,042	38,060	31,532	....	38,171	30,875	18,319	45,872	....	25,621	5,704
27	....	49,478	41,251	....	Closed	32,753	....	22,096	20,360	....	31,471	8,803
28	29,170	40,182	46,096	....	35,652	34,084	....	26,310	....	22,397	Closed	....
29	28,734	....	31,503	32,785	29,710	....	29,569	27,343	....	44,449	16,829	....
30	31,394	....	....	40,261	38,659	....	45,555	44,217	28,545	80,621	....	14,808
31	33,070	....	....	....	35,884	....	27,724	....	....	39,517	....	9,314
Total	524,713	723,562	877,221	764,667	753,718	891,496	797,964	697,545	769,129	694,349	695,425	710,739
Average	23,851	38,082	41,772	36,413	34,260	44,575	36,271	31,707	38,456	30,189	34,771	33,845

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	105,364	110,061	99,599	109,552	....	114,366	127,679	....	123,168	143,512	....
2	86,654	....	....	99,532	110,942	....	114,674	127,473	Closed	124,168	....	166,271
3	87,105	....	....	100,737	112,694	129,912	112,991	....	130,831	123,816	....	166,820
4	87,228	105,461	113,153	100,958	....	128,412	Closed	....	131,278	125,415	143,438	169,376
5	....	106,729	110,889	Closed	....	127,102	113,877	129,226	131,793	....	144,943	166,137
6	....	108,005	115,151	....	112,505	125,723	....	129,277	135,750	....	146,788	165,262
7	89,340	106,538	116,818	....	114,588	128,864	....	129,116	....	125,484	150,733	....
8	89,204	105,922	114,053	102,317	117,767	....	113,728	127,120	....	124,443	152,838	....
9	92,072	....	....	102,371	118,399	....	115,080	125,520	134,204	125,768	....	160,861
10	91,413	....	....	103,892	119,803	129,523	115,601	....	133,182	124,103	....	157,794
11	90,774	105,459	114,169	103,683	....	129,857	114,811	....	134,885	124,745	152,363	159,311
12	....	104,355	114,202	103,539	....	126,826	118,081	126,223	134,774	....	152,478	157,064
13	....	104,768	115,751	....	119,798	125,621	....	127,716	136,756	....	154,45[illegible]	156,469
14	90,560	103,720	116,644	....	121,587	125,913	....	128,174	....	125,073	153,880	....
15	91,562	103,820	117,347	102,421	123,296	....	117,441	127,254	....	125,626	155,467	....
16	90,566	....	....	105,666	124,085	....	116,857	132,046	136,408	124,086	....	157,204
17	91,529	....	....	109,119	124,032	123,188	113,923	....	112,907	125,857	....	124,537
18	92,521	Closed	118,168	110,317	....	107,532	116,694	....	111,551	125,865	157,351	127,282
19	....	104,768	101,873	108,974	....	107,407	120,097	130,847	110,702	....	155,937	128,221
20	....	105,035	97,715	....	126,954	108,398	....	130,383	112,066	....	159,053	127,703
21	92,929	106,613	96,739	....	128,665	111,102	....	130,406	....	125,706	159,290	....
22	93,952	104,125	97,923	109,789	131,701	....	118,871	128,857	....	126,750	160,686	....
23	93,665	....	....	110,438	129,562	....	122,206	129,754	115,230	128,059	....	126,387
24	97,006	....	....	110,684	129,676	111,477	124,636	....	118,294	131,269	....	125,334
25	99,241	104,252	98,805	108,222	....	111,743	123,998	....	121,561	131,527	160,631	Closed
26	....	102,656	98,876	107,606	....	114,228	124,774	129,985	121,808	....	162,468	124,424
27	....	104,780	98,223	....	Closed	114,559	....	130,554	122,665	....	165,870	122,841
28	99,410	105,487	95,679	....	133,348	116,274	....	131,279	....	131,381	Closed	....
29	102,017	....	98,417	109,853	133,857	....	126,381	130,840	....	135,597	165,256	....
30	103,931	....	....	110,046	131,422	....	127,980	131,447	122,028	140,307	....	121,912
31	105,524	....	....	....	130,730	....	128,862	....	....	141,184	....	121,537
Average	93,555	105,150	107,650	105,703	122,953	120,183	118,906	129,144	125,434	127,800	154,874	144,419

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	34,591
18	....	Closed	....	....	....	....	....	....	24,406	....	....	10,768
19	....	....	....	....	....	17,967	....	....	....	....	....	155
20	....	....	16,083	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	29
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	5
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	16,083	....	....	17,967	....	....	24,406	....	....	45,548

1985 3-MTH EURODOLLAR (OFFER)

JANUARY

Date	Open	High	Low	Close	2:00
1...	Closed				
2...	8.75	8.81	8.75	8.81	8.75
3...	8.87	8.87	8.81	8.81	8.81
4...	8.75	8.75	8.75	8.75	8.75
5...	....	....	....	....	....
6...	....	....	....	....	....
7...	8.62	8.62	8.50	8.50	8.50
8...	8.43	8.50	8.43	8.50	8.50
9...	8.37	8.37	8.37	8.37	8.37
10...	8.37	8.43	8.37	8.37	8.43
11...	8.50	8.56	8.50	8.56	8.50
12...	....	....	....	....	....
13...	....	....	....	....	....
14...	8.62	8.62	8.62	8.62	8.62
15...	8.43	8.43	8.43	8.43	8.43
16...	8.43	8.50	8.43	8.50	8.50
17...	8.43	8.43	8.43	8.43	8.43
18...	8.37	8.56	8.37	8.56	8.56
19...	....	....	....	....	....
20...	....	....	....	....	....
21...	Closed				
22...	8.43	8.43	8.31	8.31	8.43
23...	8.31	8.37	8.31	8.37	8.37
24...	8.37	8.62	8.37	8.62	8.37
25...	8.31	8.37	8.31	8.37	8.37
26...	....	....	....	....	....
27...	....	....	....	....	....
28...	8.50	8.56	8.50	8.56	8.50
29...	8.56	8.62	8.50	8.50	8.62
30...	8.50	8.62	8.50	8.62	8.50
31...	8.56	8.75	8.56	8.75	8.75

FEBRUARY

Date	Open	High	Low	Close	2:00
1...	8.87	9.06	8.87	8.93	8.93
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	8.93	9.06	8.93	9.00	9.06
5...	8.93	8.93	8.87	8.87	8.87
6...	8.87	8.93	8.87	8.93	8.87
7...	8.93	9.06	8.93	9.06	9.06
8...	9.12	9.37	9.12	9.12	8.12
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	9.12	9.12	9.06	9.12	9.12
12...	Closed				
13...	9.25	9.25	9.18	9.18	9.18
14...	9.06	9.12	9.00	9.00	9.06
15...	9.06	9.12	9.00	9.12	9.06
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	Closed				
19...	9.12	10.06	9.12	10.06	9.12
20...	9.12	9.12	9.12	9.12	9.12
21...	9.31	9.37	9.31	9.37	9.31
22...	9.37	9.43	9.31	9.43	9.37
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	9.37	9.43	9.37	9.37	9.43
26...	9.43	9.43	9.31	9.31	9.31
27...	9.31	9.56	9.31	9.56	9.43
28...	9.50	9.56	9.50	9.56	9.50
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

MARCH

Date	Open	High	Low	Close	2:00
1...	9.62	9.75	9.62	9.75	9.75
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	9.75	9.81	9.68	9.81	9.81
5...	9.81	9.81	9.75	9.75	9.75
6...	9.56	9.75	9.56	9.75	9.75
7...	9.75	9.75	9.68	9.68	9.75
8...	9.68	9.68	9.56	9.56	9.56
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	9.31	9.31	9.31	9.31	9.31
12...	9.31	9.37	9.31	9.31	9.31
13...	9.37	9.50	9.37	9.50	9.50
14...	9.56	9.56	9.56	9.56	9.56
15...	9.62	9.62	9.50	9.50	9.50
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	9.37	9.37	9.37	9.37	9.37
19...	9.37	9.37	9.37	9.37	9.37
20...	9.10	9.10	9.00	9.00	9.00
21...	9.31	9.31	9.25	9.25	9.25
22...	9.25	9.31	9.25	9.31	9.31
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	9.43	9.43	9.31	9.31	9.37
26...	9.31	9.31	9.25	9.25	9.25
27...	8.85	8.88	8.80	8.80	8.80
28...	9.31	9.31	9.12	9.12	9.12
29...	9.18	9.18	9.12	9.12	9.12
30...	....	....	....	....	....
31...	....	....	....	....	....

APRIL

Date	Open	High	Low	Close	2:00
1...	9.12	9.12	9.06	9.06	9.06
2...	9.18	9.18	9.12	9.18	9.18
3...	9.12	9.12	9.12	9.12	9.12
4...	9.12	9.18	9.12	9.18	9.18
5...	Closed				
6...	....	....	....	....	....
7...	....	....	....	....	....
8...	9.12	9.12	9.12	9.12	9.12
9...	9.06	9.06	9.06	9.06	9.06
10...	9.06	9.06	9.00	9.00	9.00
11...	8.93	8.93	8.87	8.87	8.87
12...	8.87	8.87	8.81	8.87	8.87
13...	....	....	....	....	....
14...	....	....	....	....	....
15...	8.81	8.81	8.81	8.81	8.81
16...	8.75	8.75	8.75	8.75	8.75
17...	8.68	8.68	8.68	8.68	8.68
18...	8.62	8.62	8.56	8.56	8.56
19...	8.43	8.62	8.43	8.62	8.62
20...	....	....	....	....	....
21...	....	....	....	....	....
22...	8.56	8.56	8.50	8.50	8.50
23...	8.50	8.56	8.50	8.56	8.56
24...	8.62	8.62	8.56	8.56	8.56
25...	8.56	8.62	8.56	8.62	8.62
26...	8.68	8.75	8.62	8.62	8.62
27...	....	....	....	....	....
28...	....	....	....	....	....
29...	8.68	8.75	8.68	8.75	8.68
30...	8.75	8.75	8.68	8.68	8.68
31...	....	....	....	....	....

MAY

Date	Open	High	Low	Close	2:00
1...	8.75	8.75	8.68	8.68	8.68
2...	8.68	8.75	8.68	8.75	8.75
3...	8.62	8.62	8.56	8.56	8.56
4...	....	....	....	....	....
5...	....	....	....	....	....
6...	8.50	8.50	8.50	8.50	8.50
7...	8.50	8.50	8.37	8.43	8.37
8...	8.37	8.50	8.37	8.50	8.50
9...	8.43	8.43	8.43	8.43	8.43
10...	8.37	8.37	8.37	8.37	8.37
11...	....	....	....	....	....
12...	....	....	....	....	....
13...	8.31	8.37	8.31	8.37	8.37
14...	8.31	8.37	8.31	8.31	8.31
15...	8.18	8.25	8.18	8.25	8.25
16...	8.31	8.31	8.31	8.31	8.31
17...	8.31	8.31	8.31	8.31	8.31
18...	....	....	....	....	....
19...	....	....	....	....	....
20...	8.06	8.06	8.00	8.00	8.00
21...	8.00	8.00	8.00	8.00	8.00
22...	8.00	8.00	7.93	7.93	7.93
23...	8.06	8.06	8.00	8.00	8.06
24...	8.06	8.06	8.00	8.00	8.00
25...	....	....	....	....	....
26...	....	....	....	....	....
27...	Closed				
28...	8.93	8.93	7.87	7.87	7.87
29...	7.87	7.87	7.87	7.87	7.87
30...	7.87	7.87	7.87	7.87	7.87
31...	7.87	7.87	7.75	7.75	7.75

JUNE

Date	Open	High	Low	Close	2:00
1...	....	....	....	....	....
2...	....	....	....	....	....
3...	7.62	7.62	7.62	7.62	7.62
4...	7.68	7.68	7.68	7.68	7.68
5...	7.56	7.56	7.56	7.56	7.56
6...	7.62	7.62	7.50	7.62	7.62
7...	7.62	7.81	7.62	7.81	7.81
8...	....	....	....	....	....
9...	....	....	....	....	....
10...	7.81	8.00	7.81	8.00	7.81
11...	7.81	7.81	7.81	7.81	7.81
12...	7.68	7.75	7.62	7.75	7.75
13...	7.75	7.81	7.75	7.81	7.81
14...	7.75	7.75	7.62	7.62	7.62
15...	....	....	....	....	....
16...	....	....	....	....	....
17...	7.56	7.56	7.56	7.56	7.56
18...	7.43	7.43	7.43	7.43	7.43
19...	7.37	7.43	7.37	7.43	7.43
20...	7.56	7.62	7.62	7.62	7.62
21...	7.68	7.87	7.68	7.81	7.75
22...	....	....	....	....	....
23...	....	....	....	....	....
24...	7.87	7.93	7.87	7.93	7.93
25...	7.93	8.00	7.93	7.93	7.93
26...	7.93	7.93	7.87	7.87	7.87
27...	7.87	7.87	7.87	7.87	7.87
28...	7.87	7.87	7.87	7.87	7.87
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

1985 3-MTH EURODOLLAR (OFFER)

	JULY					AUGUST					SEPTEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1...	7.75	7.87	7.75	7.87	7.87	8.37	8.37	8.37	8.37	8.37	....	....	....	....	....
2...	7.87	7.87	7.87	7.87	7.87	8.25	8.25	8.25	8.25	8.25	Closed				
3...	7.81	7.87	7.81	7.87	7.87	....	....	....	....	....	8.25	8.25	8.25	8.25	8.25
4...	Closed					....	....	....	....	....	8.25	8.25	8.18	8.25	8.18
5...	7.81	7.81	7.75	7.81	7.75	8.25	8.25	8.25	8.25	8.25	8.12	8.12	8.12	8.12	8.12
6...	....	....	....	....	....	8.18	8.25	8.18	8.25	8.25	8.25	8.37	8.25	8.37	8.37
7...	....	....	....	....	....	8.25	8.25	8.18	8.18	8.18	....	....	....	....	....
8...	7.81	7.81	7.75	7.81	7.81	8.12	8.18	8.12	8.18	8.18	....	....	....	....	....
9...	7.81	7.81	7.81	7.81	7.81	8.12	8.12	8.12	8.12	8.12	8.37	8.37	8.37	8.37	8.37
10...	7.81	7.81	7.75	7.81	7.75	....	....	....	....	....	8.37	8.37	8.31	8.37	8.37
11...	7.87	7.93	7.87	7.93	7.93	....	....	....	....	....	8.37	8.37	8.37	8.37	8.37
12...	7.93	8.00	7.93	7.93	8.00	8.12	8.12	8.06	8.12	8.12	8.43	8.43	8.37	8.37	8.37
13...	....	....	....	....	....	8.12	8.18	8.12	8.18	8.18	8.43	8.43	8.31	8.31	8.31
14...	....	....	....	....	....	8.18	8.18	8.18	8.18	8.18	....	....	....	....	....
15...	8.00	8.00	7.83	7.93	8.00	8.06	8.18	8.06	8.18	8.12	....	....	....	....	....
16...	7.93	7.93	7.87	7.87	7.93	8.18	8.18	8.12	8.12	8.12	8.25	8.25	8.25	8.25	8.25
17...	7.75	7.93	7.75	7.87	7.93	....	....	....	....	....	8.25	8.25	8.25	8.25	8.25
18...	7.87	8.06	7.87	8.06	8.06	....	....	....	....	....	8.25	8.31	8.25	8.31	8.31
19...	8.06	8.18	8.06	8.18	8.18	8.12	8.12	8.12	8.12	8.12	8.31	8.31	8.31	8.31	8.31
20...	....	....	....	....	....	8.12	8.12	8.12	8.12	8.12	8.31	8.31	8.25	8.25	8.25
21...	....	....	....	....	....	8.06	8.12	8.06	8.06	8.06	....	....	....	....	....
22...	8.18	8.25	8.18	8.25	8.25	8.06	8.06	8.06	8.06	8.06	....	....	....	....	....
23...	8.25	8.25	8.25	8.25	8.25	8.12	8.12	8.06	8.06	8.06	8.18	8.18	8.18	8.18	8.18
24...	8.18	8.18	8.18	8.18	8.18	....	....	....	....	....	8.18	8.18	8.12	8.12	8.12
25...	8.18	8.18	8.18	8.18	8.18	....	....	....	....	....	8.12	8.12	8.12	8.12	8.12
26...	8.18	8.25	8.18	8.18	8.18	8.06	8.12	8.06	8.12	8.12	8.06	8.12	8.06	8.12	8.12
27...	....	....	....	....	....	8.12	8.12	8.12	8.12	8.12	Closed				
28...	....	....	....	....	....	8.12	8.12	8.12	8.12	8.12	....	....	....	....	....
29...	8.25	8.25	8.25	8.25	8.25	8.06	8.06	8.06	8.06	8.06	....	....	....	....	....
30...	8.25	8.25	8.25	8.25	8.25	8.06	8.12	8.06	8.12	8.12	8.18	8.18	8.18	8.18	8.18
31...	8.25	8.25	8.25	8.25	8.25	....	....	....	....	....	....	....	....	....	....

	JULY					AUGUST					SEPTEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1...	8.18	8.18	8.18	8.18	8.18	8.06	8.12	8.06	8.06	8.06	....	....	....	....	....
2...	8.12	8.18	8.12	8.18	8.18	....	....	....	....	....	8.18	8.18	8.18	8.18	8.18
3...	8.18	8.18	8.18	8.18	8.18	....	....	....	.....	....	8.31	8.31	8.25	8.25	8.31
4...	8.12	8.12	8.12	8.12	8.12	8.12	8.12	8.12	8.12	8.12	8.31	8.31	8.25	8.25	8.25
5...	....	....	....	....	....	8.18	8.18	8.12	8.12	8.12	8.25	8.25	8.25	8.25	8.25
6...	....	....	....	....	....	8.18	8.18	8.18	8.18	8.18	8.25	8.25	8.25	8.25	8.25
7...	8.25	8.25	8.12	8.25	8.25	8.12	8.18	8.12	8.18	8.18	....	....	....	....	....
8...	8.12	8.25	8.12	8.25	8.25	8.18	8.18	8.18	8.18	8.18	....	....	....	....	....
9...	8.25	8.25	8.25	8.25	8.25	....	....	....	....	....	8.25	8.25	8.25	8.25	8.25
10...	8.25	8.25	8.25	8.25	8.25	....	....	....	....	....	8.18	8.18	8.18	8.18	8.18
11...	8.25	8.25	8.25	8.25	8.25	Closed					8.12	8.12	8.06	8.06	8.06
12...	....	....	....	....	....	8.06	8.06	8.06	8.06	8.06	8.06	8.06	8.00	8.06	8.06
13...	....	....	....	....	....	8.06	8.12	8.06	8.12	8.12	8.06	8.06	7.93	7.93	7.93
14...	Closed					8.06	8.18	8.06	8.18	8.12	....	....	....	....	....
15...	8.25	8.25	8.25	8.25	8.25	8.25	8.25	8.25	8.25	8.25	....	....	....	....	....
16...	8.25	8.25	8.25	8.25	8.25	....	....	....	....	....	7.93	7.93	7.93	7.93	7.93
17...	8.25	8.25	8.25	8.25	8.25	....	....	....	....	....	7.93	7.93	7.93	7.93	7.93
18...	8.18	8.18	8.18	8.18	8.18	8.25	8.25	8.12	8.12	8.18	7.87	8.00	7.87	8.00	7.93
19...	....	....	....	....	....	8.06	8.12	8.06	8.12	8.12	8.06	8.06	8.00	8.00	8.00
20...	....	....	....	....	....	8.12	8.12	8.12	8.12	8.12	8.00	n/a	n/a	n/a	7.93
21...	8.18	8.18	8.18	8.18	8.18	8.12	8.12	8.12	8.12	8.12	....	....	....	....	....
22...	8.18	8.18	8.18	8.18	8.18	8.12	8.12	8.12	8.12	8.12	....	....	....	....	....
23...	8.18	8.18	8.18	8.18	8.18	....	....	....	....	....	8.06	8.06	8.06	8.06	8.06
24...	8.25	8.31	8.25	8.31	8.31	....	....	....	....	....	8.06	8.12	8.06	8.12	8.06
25...	8.25	8.25	8.25	8.25	8.25	8.12	8.12	8.12	8.12	8.12	8.12	8.12	8.12	8.12	8.12
26...	....	....	....	....	....	8.12	8.18	8.12	8.18	8.12	8.12	8.12	8.12	8.12	8.12
27...	....	....	....	....	....	8.18	8.18	8.18	8.18	8.18	8.12	8.12	8.06	8.06	8.06
28...	8.25	8.25	8.25	8.25	8.25	8.18	8.18	8.18	8.18	8.18	....	....	....	....	....
29...	8.25	8.25	8.18	8.18	8.18	Closed					....	....	....	....	....
30...	8.18	8.18	8.06	8.06	8.06	....	....	....	....	....	8.00	8.00	8.00	8.00	8.00
31...	8.06	8.12	8.06	8.12	8.12	....	....	....	....	....	8.00	8.00	8.00	8.00	8.00

1985 U.S. DOLLAR LONDON EURODEPOSIT DAILY CLOSE(offer)

JANUARY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	Closed				
2...	8 7/16	8 5/8	8 3/4	9 1/4	9 13/16
3...	8 1/2	8 5/8	8 13/16	9 1/4	10
4...	8 7/16	8 5/8	8 11/16	9 13/16	9 13/16
5...	....	....	....	....	....
6...	....	....	....	....	....
7...	8 3/16	8 7/13	8 9/16	9 1/16	9 13/16
8...	8 3/16	8 3/8	8 7/16	9	9 11/16
9...	8 3/16	8 1/4	8 3/8	8 3/4	9 9/16
10...	8 1/8	8 1/4	8 3/8	8 13/16	9 9/16
11...	8 1/4	8 3/8	8 9/16	8 13/16	9 11/16
12...	....	....	....	....	....
13...	....	....	....	....	....
14...	8 3/16	8 7/16	8 5/8	9 1/16	9 13/16
15...	8 3/16	8 5/16	8 7/16	8 7/8	9 11/16
16...	8 1/4	8 5/16	8 1/2	8 13/16	9 3/4
17...	8 1/4	8 5/16	8 7/16	8 13/16	9 11/16
18...	8 1/4	8 1/4	8 7/16	8 13/16	9 5/8
19...	....	....	....	....	....
20...	....	....	....	....	....
21...	8 3/16	8 3/16	8 3/8	8 13/16	9 9/16
22...	8 1/4	8 5/16	8 7/16	8 13/16	9 9/16
23...	8 3/16	8 1/4	8 3/8	8 3/4	9 7/16
24...	8 1/4	8 3/16	8 3/8	8 3/4	9 7/16
25...	8 1/4	8 1/4	8 3/8	8 5/8	9 5/16
26...	....	....	....	....	....
27...	....	....	....	....	....
28...	8 3/8	8 7/16	8 1/2	8 3/4	9 3/8
29...	8 7/16	8 7/16	8 9/16	8 13/16	9 1/2
30...	8 3/8	8 7/16	8 1/2	8 3/4	9 3/8
31...	8 3/8	8 7/16	8 1/2	8 3/4	9 3/8

FEBRUARY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	8 3/4	8 7/8	8 13/16	9 1/8	9 3/4
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	8 13/16	9	9 1/16	9 1/4	9 13/16
5...	8 11/16	8 7/8	8 13/16	9 1/8	9 13/16
6...	8 9/16	8 13/16	8 13/16	9 1/8	9 13/16
7...	8 5/8	8 7/8	9	9 3/16	9 13/16
8...	8 7/8	9 1/16	9 3/16	9 5/16	10 1/4
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	8 11/16	9	9 1/16	9 7/16	10 1/16
12...	8 11/16	9	9 3/16	9 5/16	10 3/16
13...	8 11/16	9	9 3/16	9 3/8	10 1/4
14...	8 5/8	8 13/16	9 1/16	9 5/16	10 3/16
15...	8 11/16	8 13/16	9 1/16	9 1/2	10 1/16
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	8 11/16	9	9 1/8	9 5/16	10 1/8
19...	8 11/16	9	9 1/8	9 5/16	10 1/8
20...	8 11/16	8 13/16	9 1/8	9 5/16	10 1/4
21...	8 7/8	9 1/8	9 3/8	9 7/8	10 5/16
22...	8 13/16	9 13/16	9 3/8	9 13/16	10 11/16
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	8 7/8	9 1/8	9 7/16	9 13/16	10 11/16
26...	8 3/4	9 1/8	9 3/16	9 13/16	10 3/8
27...	8 13/16	9 3/16	9 3/8	9 13/16	10 3/8
28...	8 13/16	9 1/4	9 1/2	10 1/8	10 7/8
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

MARCH

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	9 1/16	9 7/16	9 5/8	10 3/16	10 13/16
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	9 13/16	9 1/2	9 3/4	10 3/8	11
5...	9 1/8	9 7/16	9 3/4	10 3/8	1 11/16
6...	9 1/16	9 5/8	9 11/16	10 3/16	1 11/16
7...	9 3/16	9 1/2	9 3/4	10 1/2	11 1/4
8...	9 1/16	9 5/8	9 5/8	10 3/16	1 11/16
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	8 13/16	9 1/8	9 3/16	10	10 3/4
12...	8 7/8	9 1/8	9 3/16	9 13/16	10 13/16
13...	8 13/16	9 1/16	9 7/16	10 1/16	10 11/16
14...	9 1/8	9 3/16	9 5/16	10 1/8	1 11/16
15...	9 1/16	9 3/16	9 1/2	10 1/8	11
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	9	9 1/8	9 5/8	10	10 13/16
19...	9	9 3/16	9 5/8	10	11
20...	8 7/8	9 1/16	9 1/4	9 7/8	10 13/16
21...	8 13/16	9 1/16	9 3/16	9 13/16	10 11/16
22...	8 13/16	9 1/8	9 5/8	9 7/8	10 3/4
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	9	9 3/16	9 7/16	9 13/16	10 3/4
26...	8 13/16	9 1/16	9 3/16	9 7/8	10 5/8
27...	8 13/16	9	9 1/4	9 13/16	10 9/16
28...	8 7/8	9 1/16	9 3/16	9 3/4	10 7/16
29...	8 3/16	8 13/16	9 1/16	9 1/2	10 1/4
30...	....	....	....	....	....
31...	....	....	....	....	....

APRIL

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	8 13/16	8 13/16	9 1/16	9 1/2	10 3/16
2...	8 7/8	9 1/16	9 3/16	9 9/16	10 5/16
3...	8 13/16	9	9 1/8	9 9/16	10 3/8
4...	8 13/16	9	9 1/8	9 5/8	10 5/16
5...	Closed				
6...	....	....	....	....	....
7...	....	....	....	....	....
8...	Closed				
9...	8 13/16	8 13/16	9 1/16	9 9/16	10 1/4
10...	8 13/16	8 13/16	9 1/16	9 5/8	10 1/16
11...	8 3/4	8 7/8	8 13/16	9 5/16	9 13/16
12...	8 11/16	8 3/4	8 7/8	9 1/8	9 13/16
13...	....	....	....	....	....
14...	....	....	....	....	....
15...	8 11/16	8 3/4	8 7/8	9 1/8	9 3/4
16...	8 5/8	8 11/16	8 3/4	8 13/16	9 9/16
17...	8 9/16	8 5/8	8 5/8	8 13/16	9 1/2
18...	8 7/16	8 1/2	8 9/16	8 13/16	9 3/8
19...	8 3/8	8 7/16	8 9/16	8 13/16	9 7/16
20...	....	....	....	....	....
21...	....	....	....	....	....
22...	8 3/16	[illegible]	8 9/16	8 13/16	9 7/16
23...	8 3/8	8 3/8	8 1/2	8 13/16	9 7/16
24...	8 5/16	8 7/16	8 9/16	8 13/16	9 9/16
25...	8 5/16	8 7/16	8 5/8	8 13/16	9 9/16
26...	8 7/16	8 9/16	8 11/16	9	9 3/4
27...	....	....	....	....	....
28...	....	....	....	....	....
29...	8 7/16	8 5/8	8 11/16	9 1/16	9 13/16
30...	8 7/16	8 5/8	8 3/4	9 1/16	9 3/4
31...	....	....	....	....	....

MAY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	8 7/16	8 9/16	8 11/16	9	9 11/16
2...	8 1/2	8 5/8	8 11/16	9	9 11/16
3...	8 3/8	8 1/2	8 9/16	8 13/16	9 5/8
4...	....	....	....	....	....
5...	....	....	....	....	....
6...	....	....	....	....	....
7...	8 1/4	8 3/8	8 1/2	8 13/16	9 7/16
8...	8 1/4	8 3/8	8 7/16	8 13/16	9 3/8
9...	8 3/16	8 3/8	8 1/2	8 13/16	9 3/8
10...	8 1/8	8 1/4	8 3/16	8 11/16	9 3/16
11...	....	....	....	....	....
12...	....	....	....	....	....
13...	8 3/16	8 1/4	8 3/8	8 11/16	9 1/4
14...	8 3/16	8 1/4	8 3/16	8 5/8	9 1/4
15...	8 1/8	8 3/16	8 1/4	8 1/2	9 1/16
16...	8 1/8	8 3/16	8 1/4	8 1/2	9
17...	8 3/16	8 1/4	8 3/16	8 1/2	9 1/16
18...	....	....	....	....	....
19...	....	....	....	....	....
20...	7 13/16	7 13/16	8	8 3/16	8 5/8
21...	7 7/8	7 13/16	8	8 1/4	8 3/4
22...	7 13/16	7 13/16	8	8 1/4	8 11/16
23...	7 7/8	8	8 1/16	8 3/8	8 7/8
24...	7 13/16	7 13/16	8	8 7/8	8 13/16
25...	....	....	....	....	....
26...	....	....	....	....	....
27...	Closed				
28...	7 13/16	7 7/8	7 13/16	8 3/16	8 11/16
29...	7 11/16	7 3/4	7 13/16	8 1/8	8 11/16
30...	7 3/4	7 13/16	7 7/8	8 1/8	8 5/8
31...	7 11/16	7 11/16	7 3/4	8 1/16	8 5/16

JUNE

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	....	....	....	....	....
2...	....	....	....	....	....
3...	7 5/8	7 5/8	7 11/16	7 13/16	8 3/16
4...	7 5/8	7 5/8	7 11/16	7 7/8	8 3/8
5...	7 9/16	7 9/16	7 9/16	7 3/4	8 1/8
6...	7 9/16	7 9/16	7 9/16	7 13/16	8 1/8
7...	7 11/16	7 11/16	7 3/4	8	8 3/8
8...	....	....	....	....	....
9...	....	....	....	....	....
10...	7 3/4	7 13/16	7 13/16	8	8 7/16
11...	7 13/16	7 13/16	7 13/16	7 13/16	8 3/8
12...	7 3/4	7 3/4	7 3/4	7 7/8	8 3/8
13...	7 3/4	7 3/4	7 13/16	8 1/16	8 7/16
14...	7 5/8	7 11/16	7 11/16	7 7/8	8 1/4
15...	....	....	....	....	....
16...	....	....	....	....	....
17...	7 9/16	7 9/16	7 9/16	7 13/16	8 3/16
18...	7 5/8	7 5/8	7 7/16	7 11/16	8 1/16
19...	7 3/16	7 5/8	7 7/16	7 11/16	8 1/8
20...	7 7/16	7 1/2	7 5/8	7 7/8	8 1/4
21...	7 5/8	7 3/4	7 13/16	8 1/8	8 3/8
22...	....	....	....	....	....
23...	....	....	....	....	....
24...	7 3/4	7 13/16	7 13/16	8 3/16	8 3/8
25...	7 7/8	7 13/16	8	8 3/8	8 3/8
26...	7 3/4	7 13/16	7 7/8	8 3/16	8 3/8
27...	7 3/4	7 13/16	7 7/8	8 1/8	8 3/16
28...	7 11/16	7 3/4	7 13/16	8	8 3/16
29...	....	....	....	....	....
30...	....	....	....	....	....
31...	....	....	....	....	....

1985 U.S. DOLLAR LONDON EURODEPOSIT DAILY CLOSE(offer)

JULY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	7 3/4	7 3/4	7 13/16	7 13/16	8 3/16
2...	7 13/16	7 13/16	7 7/8	7 7/8	8 3/8
3...	7 13/16	7 13/16	7 13/16	7 13/16	8 3/16
4...	7 13/16	7 13/16	7 7/8	8	8 3/8
5...	7 3/4	7 3/4	7 13/16	7 7/8	8 3/16
6...	....	....	....	....	....
7...	....	....	....	....	....
8...	7 3/4	7 3/4	7 13/16	7 7/8	8 3/16
9...	7 13/16	7 13/16	7 7/8	7 13/16	8 1/4
10...	7 13/16	7 13/16	7 13/16	7 7/8	8 1/4
11...	7 13/16	7 13/16	7 7/8	7	8 3/16
12...	7 7/8	7 7/8	7 7/8	8 3/16	8 1/2
13...	....	....	....	....	....
14...	....	....	....	....	....
15...	7 13/16	7 13/16	7 13/16	8 1/8	8 1/2
16...	7 13/16	7 7/8	7 13/16	8 1/16	8 7/16
17...	7 11/16	7 3/4	7 13/16	7	8 7/16
18...	7 7/8	7 13/16	8	8 1/4	8 3/8
19...	8	8 1/16	8 1/8	8 3/8	8 3/4
20...	....	....	....	....	....
21...	....	....	....	....	....
22...	8 1/8	8 3/16	8 1/4	8 7/16	8 13/16
23...	8 1/8	8 3/16	8 1/4	8 7/16	8 13/16
24...	8	8 1/8	8 3/16	8 3/8	8 3/4
25...	8 1/16	8 1/8	8 3/16	8 3/8	8 3/4
26...	8	8 1/8	8 1/4	8 7/16	8 13/16
27...	....	....	....	....	....
28...	....	....	....	....	....
29...	7 7/8	8	8 1/4	8 3/8	8 13/16
30...	8	8 1/8	8 1/4	8 9/16	8 13/16
31...	8	8 3/16	8 3/16	8 9/16	9

AUGUST

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	8 1/16	8 3/16	8 1/4	8 1/2	8 13/16
2...	8 1/16	8 3/16	8 1/4	8 1/2	8 7/8
3...	....	....	....	....	....
4...	....	....	....	....	....
5...	8 1/16	8 3/16	8 1/4	8 1/2	8 13/16
6...	8	8 1/8	8 3/16	8 7/16	8 7/8
7...	8	8 3/16	8 3/8	8 3/16	8 7/8
8...	7 13/16	8 1/16	8 3/16	8 3/16	8 3/4
9...	8	8 1/16	8 1/8	8 3/8	8 3/4
10...	....	....	....	....	....
11...	....	....	....	....	....
12...	7 13/16	8	8	8 1/4	8 5/8
13...	8	8 1/16	8 1/8	8 3/8	8 3/4
14...	8 1/16	8 1/8	8 3/16	8 3/8	8 11/16
15...	8	8 1/16	8 1/8	8 3/16	8 11/16
16...	8 1/16	8 1/8	8 3/16	8 3/8	8 3/4
17...	....	....	....	....	....
18...	....	....	....	....	....
19...	8 1/16	8 1/8	8 1/8	8 13/16	8 11/16
20...	8	8 1/16	8 1/8	8 3/16	8 11/16
21...	7 13/16	8	8 1/16	8 1/4	8 9/16
22...	7 13/16	8	8 1/16	8 3/16	8 5/8
23...	7 13/16	8	8 1/16	8 1/4	8 5/8
24...	....	....	....	....	....
25...	....	....	....	....	....
26...	....	....	....	....	....
27...	8	8 1/16	8 1/8	8 3/16	8 5/8
28...	8	3 1/16	8 1/8	8 1/4	8 5/8
29...	8	8 1/16	8 1/16	8 1/4	8 5/8
30...	8 1/16	8 1/16	8 1/8	8 1/4	8 11/16
31...	....	....	....	....	....

SEPTEMBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	....	....	....	....	....
2...	....	....	....	....	....
3...	8 1/8	8 1/8	8 1/4	8 3/8	8 3/4
4...	8 3/16	8 3/16	8 3/16	8 3/16	8 3/4
5...	8 11/16	8 1/8	8 3/16	8 3/16	8 11/16
6...	8 3/16	8 1/4	8 3/16	8 1/2	8 13/16
7...	....	....	....	....	....
8...	....	....	....	....	....
9...	8 1/4	8 3/8	8 3/8	8 3/8	9
10...	8 1/4	8 3/8	8 3/8	8 3/8	9
11...	8 1/4	8 3/16	8 3/8	8 11/16	9 1/16
12...	8 3/16	8 3/8	8 7/16	8 3/4	9 3/16
13...	8 3/16	8 3/16	8 3/8	8 9/16	9
14...	....	....	....	....	....
15...	....	....	....	....	....
16...	8 3/16	8 1/4	8 3/16	8 9/16	8 13/16
17...	8 1/8	8 3/16	8 1/4	8 1/2	8 13/16
18...	8 1/8	8 3/16	8 1/4	8 9/16	8 13/16
19...	8 3/16	8 1/4	8 3/16	8 3/8	9
20...	8 1/8	8 3/16	8 1/2	8 1/2	8 7/8
21...	....	....	....	....	....
22...	....	....	....	....	....
23...	8 1/16	8 1/8	8 3/16	8 3/8	8 11/16
24...	8 1/16	8 1/8	8 3/16	8 3/8	8 3/4
25...	8	8 1/16	8 1/8	8 3/16	8 9/16
26...	7 13/16	8	8 1/16	8 1/4	8 9/16
27...	7 13/16	8	8 1/16	8 1/4	8 1/2
28...	....	....	....	....	....
29...	....	....	....	....	....
30...	8 1/16	8 1/8	8 3/16	8 3/8	8 3/4
31...	....	....	....	....	....

OCTOBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	8 1/16	8 1/8	8 3/16	8 3/16	8 11/16
2...	8	8 1/16	8 1/8	8 1/2	8 9/16
3...	8 1/16	8 1/8	8 3/16	8 1/4	8 5/8
4...	8 1/16	8 1/16	8 1/8	8 1/4	8 5/8
5...	....	....	....	....	....
6...	....	....	....	....	....
7...	8 1/16	8 1/8	8 1/4	8 3/8	8 3/4
8...	8 1/8	8 3/16	8 1/4	8 3/8	8 3/4
9...	8 1/8	8 1/8	8 3/16	8 3/8	8 11/16
10...	8 1/8	8 3/16	8 1/4	8 3/8	8 3/4
11...	8 1/16	8 3/16	8 1/4	8 3/8	8 3/4
12...	....	....	...	....	....
13...	....	....	....	....	....
14...	8 1/8	8 3/16	8 1/4	8 3/8	8 3/4
15...	8 1/8	8 3/16	8 1/4	8 3/8	8 3/4
16...	8 1/8	8 3/16	8 1/4	8 3/8	8 3/4
17...	8 1/8	8 1/8	8 1/4	8 3/8	8 3/4
18...	8 1/16	8 1/8	8 3/16	8 3/16	8 5/8
19...	....	....	....	....	....
20...	....	....	....	....	....
21...	8 1/16	8 1/8	8 3/16	8 3/16	8 5/8
22...	8 1/8	8 1/8	8 3/16	8 3/16	8 5/8
23...	8 1/8	8 1/8	8 1/4	8 3/16	8 5/8
24...	8 3/16	8 3/16	8 1/4	8 3/16	8 5/8
25...	8 3/16	8 3/16	8 1/4	8 3/8	8 5/8
26...	....	....	....	....	....
27...	....	....	....	....	....
28...	8 1/8	8 1/8	8 3/16	8 3/8	8 5/8
29...	8 1/8	8 1/8	8 3/16	8 3/8	8 1/2
30...	7 13/16	8	8	8 1/8	8 3/16
31...	8	8 1/16	8 1/16	8 1/8	8 1/8

NOVEMBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	8	8 1/16	8 1/8	3 1/8	8 3/8
2...	....	....	....	....	....
3...	....	....	....	....	....
4...	8 1/16	8 1/16	8 1/16	8 1/8	8 3/8
5...	8 1/8	8 1/8	8 1/8	8 3/16	8 7/16
6...	8 3/16	8 3/16	8 3/16	8 3/16	8 7/16
7...	8 1/8	8 3/16	8 3/16	8 3/16	8 3/8
8...	8 1/8	8 1/8	8 1/8	8 3/16	8 3/16
9...	....	....	....	....	....
10...	....	....	....	....	....
11...	8 1/8	8 1/8	8 1/8	8 1/8	8 5/16
12...	8 1/8	8 1/8	8 1/8	8 1/8	8 5/16
13...	8 1/16	8 1/16	8 1/16	8 1/16	8 1/4
14...	8 1/16	8 1/16	8 1/8	8 1/8	8 3/8
15...	8 1/4	8 1/4	8 1/4	8 1/4	8 7/16
16...	....	....	....	....	....
17...	....	....	....	....	....
18...	8 1/4	8 3/16	8 3/16	8 3/16	8 3/8
19...	8 1/16	8 1/8	8 1/16	8 1/16	8 3/16
20...	8 1/8	8 1/8	8 1/8	8 1/8	8 5/16
21...	8 1/8	8 1/8	8 1/8	8 1/8	8 1/4
22...	8 1/8	8 1/8	8 1/8	8 1/8	8 1/4
23...	....	....	....	....	....
24...	....	....	....	....	....
25...	8 1/8	8 1/8	8 1/8	8 1/8	8 5/16
26...	8 3/16	8 3/16	8 3/16	8 3/16	8 5/16
27...	8 3/16	8 3/16	8 3/16	8 3/16	8 5/16
28...	8 3/16	8 3/16	8 3/16	8 3/16	8 5/16
29...	8 3/16	8 3/16	8 3/16	8 3/16	8 5/16
30...	....	....	....	....	....
31...	....	....	....	....	....

DECEMBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1...	....	....	....	....	....
2...	8 1/4	8 3/16	8 3/16	8 3/16	8 5/16
3...	8 3/8	8 5/16	8 5/16	8 5/16	8 7/16
4...	8 3/8	8 5/16	8 5/16	3 5/16	8 7/16
5...	8 3/16	8 1/4	8 1/4	8 1/4	8 3/8
6...	8 3/8	8 3/16	8 3/16	8 3/16	8 7/16
7...	....	....	....	....	....
8...	....	....	....	....	....
9...	8 3/8	8 5/16	8 1/4	8 1/4	8 7/16
10...	8 1/4	8 3/16	8 3/16	8 3/16	8 3/8
11...	8 1/4	8 3/16	8 1/8	8 1/8	8 3/16
12...	8	8	8	8	8 1/8
13...	3 1/8	8 1/16	8	8	8 1/8
14...	....	....	....	....	....
15...	....	....	....	....	....
16...	8 1/8	8 1/16	8	8	8 1/8
17...	8 1/16	8	7 15/16	7 15/16	8
18...	8 1/16	8	7 15/16	7 15/16	8 1/16
19...	8 3/16	8 1/16	8 1/16	8 1/16	8 1/8
20...	8 1/4	8 1/16	8 1/16	8 1/16	8 1/8
21...	....	....	....	....	....
22...	....	....	....	....	....
23...	8 5/16	8 1/8	8 1/16	8 1/16	8 1/16
24...	8 3/8	8 1/8	8 1/8	8 1/8	8 1/8
25...	Closed				
26...	Closed				
27...	8 3/8	8 1/8	8 1/8	8 1/8	8 1/8
28...	....	....	....	....	....
29...	....	....	....	....	....
30...	8 3/16	8 1/16	8 1/16	8 1/16	8 1/16
31...	8 1/8	8 1/16	7 7/8	7 7/8	8 1/16

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1985 8850 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	1.15	1.24B	1.14	1.24B	1.26	.834	16	10
21....	1.34	1.41B	1.33A	1.33A	1.33	.849	41	45
22....	....	1.37B	1.28A	1.32A	1.26	.835	....	45
25....	1.35	1.35	1.24A	1.35	1.35	.858	....	45
26....	....	1.49B	....	1.49B	1.54	.901	5	40
27....	....	1.60B	1.47A	1.60B	1.56	.904	....	40
28....	....	1.65B	1.50A	1.60B	1.63	.916	....	40
29....	1.72	1.76B	1.68A	1.70A	1.74	.931	10	50

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.70	1.70	1.69A	1.70	1.70	.926	3	52
2....	....	....	1.57A	1.70N	1.70	.929	....	48
3....	....	1.72B	1.68A	1.70N	1.70	.931	....	48
4....	....	....	1.62A	1.62A	1.70	.932	....	48
5....	Exchange Closed; Good Friday							
8....	....	1.82B	....	1.78B	1.73	.945	....	43
9....	....	1.90B	....	1.90B	1.94	.964	....	43
10....	2.04	2.04	2.02	2.02	1.94	.968	63	101
11....	....	2.23B	....	2.23B	2.28	.983	3	53
12....	2.24	2.32B	2.24	2.24	2.26	.983	7	46
15....	....	2.31B	....	2.26N	2.26	.985	....	36
16....	....	2.55B	....	2.55B	2.58	.993	....	36
17....	....	....	2.56A	2.56A	2.46	.991	....	36
18....	2.71	2.71	2.71	2.71	2.71	.996	3	35
19....	....	2.72B	2.65A	2.65A	2.60	.995	....	34
22....	....	2.64B	....	2.64B	2.74	.997	....	34
23....	....	....	2.65A	2.65A	2.52	.995	....	11
24....	....	2.60B	....	2.60B	2.60	.996	....	11
25....	....	....	2.50A	2.50A	2.52	.996	....	11
26....	....	2.54B	2.49A	2.52N	2.58	.996	....	11
29....	....	....	2.50A	2.50A	2.41	.995	....	11
30....	....	2.55B	....	2.55B	2.54	.997	....	11

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.58B	2.52A	2.58B	2.66	.998	....	11
2....	....	....	2.64A	2.66N	2.66	.999	....	11
3....	....	2.80B	....	2.80B	2.83	.999	....	10
6....	....	2.87B	....	2.83N	2.86	.999	....	10
7....	....	2.98B	....	2.89B	2.88	.999	....	10
8....	....	....	2.80A	2.85A	2.82	.999	....	10
9....	....	2.95B	....	2.88B	2.92	.999	....	10
10....	....	2.98B	....	2.95B	2.95	.999	....	10
13....	....	2.96B	....	2.95N	2.95	.999	....	10
14....	....	3.05B	....	3.05B	3.07	.999	....	10
15....	....	3.18B	....	3.08B	3.07	.999	....	10
16....	....	3.14B	....	3.14B	3.15	.999	....	10
17....	....	3.16B	3.14A	3.16B	3.15	.999	....	10
20....	....	3.48B	....	3.42B	3.40	1.000	....	10
21....	....	....	....	3.40N	3.41	1.000	....	....

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	...	....	3.83A	....	....	1.000	....	....
10....	....	....	3.74A	....	....	1.000	....	....

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1985 8900 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	.79	.86	.79	.86	.86	.714	100	100
21....	.93	.97	.93	.94A	.94	.734	110	210
22....	.97	.98B	.88A	.88A	.87	.713	17	226
25....	.84	.95	.83A	.92	.92	.744	25	233
26....	.97	1.06B	.94	1.06B	1.10	.807	12	235
27....	1.04	1.16B	1.03A	1.16B	1.10	.811	10	233
28....	....	1.20B	1.06A	1.20B	1.18	.830	2	235
29....	....	1.25B	....	1.19B	1.27	.853	....	235

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.23	1.23	1.21	1.21	1.22	.844	100	135
2....	1.15	1.23B	1.14A	1.23B	1.22	.848	3	135
3....	1.21	1.25B	1.20	1.24B	1.23	.851	17	150
4....	....	....	1.16A	1.23N	1.23	.853	....	150
4....	Exchange Closed; Good Friday							
8....	....	1.35B	....	1.25B	1.27	.873	....	150
9....	....	1.47B	....	1.47B	1.48	.910	....	150
10....	1.50	1.50	1.47A	1.50	1.47	.913	103	47
11....	....	1.78B	1.67	1.78B	1.78	.952	51	93
12....	1.78	1.85B	1.78	1.78	1.76	.950	3	93
15....	1.76	1.80B	1.76	1.77	1.76	.955	5	92
16....	1.91	2.05B	1.91	2.05B	2.08	.977	56	92
17....	....	....	1.96A	1.96A	1.96	.971	4	43
18....	....	2.24B	....	2.23B	2.21	.985	....	30
19....	2.13	2.22B	2.13	2.13	2.10	.981	10	23
22....	....	2.17B	....	2.17B	2.24	.988	....	19
23....	....	....	2.02A	2.02A	2.02	.981	....	19
24....	....	2.10B	....	2.10B	2.10	.985	....	19
25....	....	....	2.02A	2.02A	2.04	.983	....	19
26....	....	....	1.99A	2.04N	2.08	.985	....	19
29....	....	....	2.00A	2.00A	1.91	.981	....	19
30....	....	2.05B	....	2.04B	2.04	.987	....	19

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.09B	2.02A	2.09B	2.16	.991	....	19
2....	...	....	2.15A	2.16N	2.16	.998	....	19
3....	....	2.30B	....	2.30B	2.33	.999	....	19
6....	....	2.37B	....	2.33N	2.38	.999	..	19
7....	....	2.48B	....	2.39B	2.38	.999	....	19
8....	....	....	2.33A	2.35A	2.32	.999	....	19
9....	....	2.42B	....	2.38B	2.42	.999	....	19
10....	....	2.48B	....	2.45B	2.45	.999	....	19
13....	....	2.46B	....	2.46B	2.45	.999	....	16
14....	....	2.56B	....	2.55B	2.57	.999	....	18
15....	....	2.66B	....	2.58B	2.57	.999	....	15
16....	....	2.64B	....	2.64B	2.65	.999	....	15
17....	....	2.66B	2.64A	2.66B	2.65	.999	....	15
20....	....	2.92B	....	2.92B	2.90	.999	....	12
21....	....	....	....	2.90N	2.91	.999	....	12
22....	....	2.96B	....	2.91N	2.93	.999	....	12
23....	....	....	2.88A	2.93N	2.93	.999	....	12
24....	....	2.98B	....	2.98B	2.99	.999	....	12
27....	Exchange Closed; Memorial Day							
28....	....	3.08B	....	3.08B	3.07	1.000	....	9
29....	....	....	3.05A	3.07N	3.08	1.000	....	9
30....	....	3.12B	....	3.10B	3.12	1.000	....	5
31....	....	3.15B	....	....	3.24	1.000	....	5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	3.36B	....	3.36B	3.38	1.000	....	5
4....	....	....	3.33A	3.38N	3.38	1.000	....	5
5....	....	3.53B	....	3.53B	3.55	1.000	....	5
6....	....	....	3.49A	3.53A	3.50	1.000	....	....
10....	....	....	....	....	....	1.000	....	....

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1985 8950 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	.47	.57	.45	.57	.57	.563	572	526
21....	.61	.65B	.59	.60	.60	.586	372	734
22....	.59	.64B	.54	.54	.54	.561	203	839
25....	.50	.59	.50	.58A	.58	.594	134	762
26....	.63	.71	.60	.71	.71	.673	75	756
27....	.65	.77	.65	.77	.73	.677	123	795
28....	.68	.83	.68	.78	.78	.701	145	857
29....	.81	.85	.81	.83B	.86	.734	61	825

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.82	.83	.80	.81	.81	.718	247	852
2....	.73	.79	.71	.79	.79	.722	108	903
3....	.83	.83	.78	.80	.80	.726	185	712
4....	.80	.80	.71A	.78	.79	.727	49	746
5....	Exchange Closed; Good Friday							
8....	.77	.90	.76	.82	.83	.753	170	768
9....	.82@.81	.93B	.80A	.93B	1.02	.811	68	721
10....	1.06	1.07B	1.04	1.04A	1.01	.815	292	506
11....	1.15	1.29	1.15	1.26	1.29	.884	52	511
12....	1.33	1.33	1.24	1.29	1.26	.881	39	538
15....	1.29	1.32B	1.29	1.30A	1.28	.888	49	530
16....	1.42	1.58B	1.42	1.56B	1.58	.936	13	428
17....	1.52	1.58B	1.47A	1.47A	1.46	.922	3	387
18....	1.73	1.77B	1.71A	1.71A	1.71	.953	6	384
19....	....	1.72B	1.65A	1.65A	1.60	.942	....	383
22....	....	1.74B	....	1.74B	1.74	.961	....	383
23....	1.65	1.65	1.52	1.52	1.52	.941	30	380
24....	1.56	1.65B	1.56	1.65B	1.60	.951	26	358
25....	....	....	....	1.60N	1.55	.945	....	358
26....	....	....	1.48A	1.55N	1.58	.951	....	358
29....	....	....	1.48A	1.48A	1.42	.938	....	358
30....	....	1.55B	....	1.55B	1.54	.955	....	357

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.58B	1.52A	1.58B	1.66	.967	....	357
2....	....	....	....	1.66N	1.66	.990	....	357
3....	....	1.85B	....	1.80B	1.83	.995	....	341
6....	1.86	1.86	1.86	1.86	1.86	.997	20	353
7....	....	1.98B	....	1.89B	1.88	.997	12	322
8....	....	....	1.83A	1.85A	1.82	.997	....	321
9....	....	1.92B	....	1.88B	1.92	.998	....	321
10....	....	1.98B	....	1.95B	1.95	.998	....	221
13....	....	1.96B	....	1.96B	1.95	.999	....	204
14....	....	2.05B	....	2.05B	2.07	.999	....	203
15....	....	2.16B	....	2.08B	2.07	.999	....	203
16....	....	2.14B	2.04A	2.14B	2.15	.999	....	203
17....	....	2.16B	2.14A	2.16B	2.15	.999	....	203
20....	....	2.42B	....	2.42B	2.40	.999	....	196
21....	....	....	....	2.40N	2.41	.999	....	170
22....	....	2.45B	....	2.41N	2.43	.999	....	170
23....	....	....	....	2.43N	2.43	.999	....	170
24....	2.46	2.48B	2.46	2.48B	2.49	.999	34	114
27....	Exchange Closed; Memorial Day							
28....	....	2.58B	....	2.58B	2.57	.999	....	82
29....	....	....	2.55A	2.57N	2.58	.999	....	81
30....	....	2.62B	....	2.60B	2.62	1.000	....	71
31....	....	2.65B	....	2.65B	2.74	1.000	....	71

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	2.86B	....	2.86B	2.88	1.000	....	44
4....	....	....	2.83A	2.88N	2.88	1.000	....	44
5....	....	3.03B	....	3.03B	3.05	1.000	....	....
10....	....	....	....	....	....	1.000	....	....

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1985 9000 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	.28	.32	.24	.32	.32	.404	729	644
21....	.36	.38B	.32	.33	.33	.425	859	901
22....	.36	.36	.26	.28	.28	.399	661	1206
25....	.26@.25	.33	.25	.32	.32	.430	759	1312
26....	.37	.41	.33	.41	.41	.512	345	1384
27....	.38	.49	.37	.43	.43	.516	661	1448
28....	.39	.51B	.38	.48@.49	.48	.542	471	1411
29....	.48	.54	.48	.51	.52	.579	362	1431

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.48@.47	.51	.47	.47	.47	.557	218	1336
2....	.42	.46B	.40	.46B	.46	.561	269	1369
3....	.48	.49	.44	.46	.46	.565	228	1466
4....	.46	.46	.41	.45	.45	.565	421	1565
5....	Exchange Closed; Good Friday							
8....	.47	.55	.44A	.48A	.47	.591	129	1549
9....	.47	.59	.46	.59B	.61	.664	356	1579
10....	.62	.68	.62	.62	.62	.666	549	1496
11....	.72	.85	.71	.83	.84	.768	399	1377
12....	.88	.88	.80	.82	.81	.761	135	1331
15....	.85	.86	.82	.83	.83	.769	63	1325
16....	.92	1.11B	.92	1.11B	1.10	.850	198	1271
17....	1.08	1.13	.95	.98	.99	.824	295	1193
18....	1.23	1.32	1.20A	1.24B	1.24	.883	224	1033
19....	1.18	1.28	1.10	1.13	1.12	.860	24	958
22....	1.28	1.28	1.28	1.28	1.28	.896	3	821
23....	1.24	1.24	1.04A	1.08	1.08	.853	37	800
24....	....	1.17B	1.07A	1.12B	1.13	.873	6	800
25....	1.00	1.08B	.98A	1.03B	1.07	.860	6	759
26....	....	....	.97A	1.07N	1.10	.871	....	759
29....	1.02	1.02	.96	.96	.96	.840	141	684
30....	1.06	1.11B	1.02	1.08	1.06	.874	66	657

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.10	1.19B	1.10	1.13B	1.16	.901	....	662
2....	1.14	1.14	1.14	1.14	1.18	.949	10	672
3....	1.32	1.36	1.32	1.36	1.34	.971	67	674
6....	1.36	1.36	1.36	1.36	1.36	.978	37	665
7....	1.41	1.49B	1.41	1.42	1.38	.980	105	835
8....	....	....	1.33A	1.35A	1.32	.977	....	610
9....	....	1.38B	....	1.38B	1.42	.985	....	600
10....	1.49	1.49	1.49	1.49	1.45	.987	1	599
13....	....	1.46B	....	1.46B	1.45	.990	....	600
14....	1.53	1.55B	1.53	1.55B	1.57	.997	5	594
15....	....	1.66B	....	1.58B	1.57	.998	....	589
16....	1.60	1.64B	1.56A	1.64B	1.65	.998	25	263
17....	1.60	1.66B	1.60	1.66B	1.65	.999	....	243
20....	....	1.92B	....	1.92B	1.90	.999	8	222
21....	....	....	....	1.90N	1.91	.999	....	221
22....	1.94	1.96	1.94	1.96	1.93	.998	11	194
23....	....	....	1.92A	1.93N	1.93	.999	....	139
24....	....	1.98B	....	1.98B	1.99	.999	....	124
27....	Exchange Closed; Memorial Day							
28....	2.09	2.09	2.09	2.09	2.07	.999	17	122
29....	....	....	2.05A	2.07N	2.08	.999	....	122
30....	....	2.12B	....	2.08N	2.12	.999	....	105
31....	....	2.15B	....	2.15B	2.24	.999	....	95

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1985 9000 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—	2.36B	—	2.36B	2.36	1.000	...	96
4	—	—	2.33A	2.38N	2.36	1.000	—	86
5	—	2.53B	—	2.53B	2.56	1.000	—	85
6	—	—	2.49A	2.53A	2.50	1.000	—	82
7	—	—	2.29A	2.34A	2.23	1.000	—	45
10	—	—	—	2.23N	2.23	1.000	—	48
11	—	2.25B	—	2.25B	2.29	1.000	—	45
12	—	2.30B	—	2.30B	2.29	1.000	—	47
13	—	—	—	2.29N	2.30	1.000	—	47
14	—	2.33B	—	2.33B	2.45	1.000	—	47
17	—	—	—	2.45N	2.44	1.000	—	47
18	—	—	—	—	—	1.000	—	—

JUNE 1985 9050 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	11	14	11	14B	14	260	177	182
21	18	19	16	16	16	277	223	394
22	18	18	13	13	13	254	292	657
25	12	15	11	15	15	278	92	691
26	16	19	14	19	19	350	187	812
27	17	26	16	21	21	362	575	1103
28	20	27	19	24	24	377	546	1328
29	24	28	24	27	27	412	382	1410

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	26	26	24	24	25	387	480	1503
2	21	25	19	24(a) 25	24	389	817	1953
3	25	25	22	24	24	382	346	2051
4	23	24	19	24	24	391	171	2175
5	Exchange Closed, Good Friday							
8	23	26	22A	24	24	413	763	2373
9	24	33	23	31(a) 33	32	487	347	2349
10	32	35	31	31	30	491	435	2330
11	38	49	37	49	49	607	674	2584
12	50	50	43	46	47	597	296	2536
15	48	49	45	46	47	603	286	2501
16	56	69	54	66(a) 69	56	712	510	2217
17	64	68	55A	59	59	673	368	2186
18	74	86B	74	80	80	758	155	2190
19	72	83	68	68	68	723	189	2074
22	74(a) 73	83	73	83	82	775	150	2000
23	74	74	61	62	63	706	38	1980
24	65	72	62	72B	70	735	66	2006
25	66(a) 67	67	57	62	63	713	319	1860
26	57(a) 56	67B	56	66B	67	728	70	1865
29	56	56	55	55	54	675	43	1807
30	58	67	58	64A	63	726	106	1832

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1985 9050 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	63	78B	.62A	.71A	.73	.770	72	1843
2	67	69	.66	.68B	.71	.824	81	1837
3	81	93	.81	.86	.86	.882	165	1783
6	88	90	.85	.90	.89	.900	67	1785
7	94	98B	.90	.91A	.91	.905	106	1762
8	83	83	.81A	.83	.84	.892	28	1744
9	86	91B	.86	.91B	.93	.920	17	1731
10	1.01	1.05B	.98A	.98A	.98	.929	30	1723
13	96	97B	.96	.96	.96	.937	10	1703
14	1.00(a) 99	1.07B	.97	1.07B	1.07	.973	48	1718
15	1.09	1.19B	1.09	1.12A	1.07	.974	4	1783
16	—	1.17B	—	1.14B	1.14	.984	1	1759
17	1.14	1.14	1.12	1.14B	1.14	.984	20	1694
20	1.42	1.43	1.42	1.43	1.40	.997	56	1849
21	—	—	—	1.40N	1.42	.997	...	1302
22	1.48	1.49	1.46A	1.46A	1.44	.998	7	905
23	1.40	1.40	1.40	1.40	1.44	.998	50	474
24	—	1.48B	—	1.48B	1.50	.999	—	428
27	Exchange Closed, Memorial Day							
28	1.59	1.59	1.56	1.56	1.57	.999	67	354
29	—	—	1.56A	1.57N	1.58	.999	—	114
30	—	1.62B	—	1.62B	1.63	.999	—	112
31	—	1.75	1.75	1.75B	1.74	.999	1	108

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—	1.85B	—	1.85B	1.89	.999	—	108
4	—	—	1.84A	1.88N	1.88	.999	—	106
5	—	2.03B	—	2.03B	2.05	.999	...	101
6	—	—	1.96A	2.03A	2.00	1.000	2	70
7	—	—	1.79A	1.84A	1.73	.999	..	90
10	—	—	—	1.73N	1.73	1.000	—	50
11	1.79	1.79	1.79	1.79	1.79	1.000	1	50
12	—	1.80B	—	1.80B	1.79	1.000	—	50
13	—	—	—	1.79N	1.80	1.000	...	50
14	—	1.93B	—	1.83B	1.95	1.000	...	5
17	—	—	—	1.96N	1.94	1.000	—	5
18	—	—	—	—	—	1.000	—	—

JUNE 1985 9100 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	07	09B	07	09B	09	214	60	60
28	10	10	09	09	09	232	119	179
29	11	13	11	11	11	260	79	238

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	11	11	09	10	10	237	202	438
2	07	10	07	10	10	238	114	547
3	10	10	08	10	10	239	23	544
4	07B(a) 08A	10	08	08	08	238	34	534
5	Exchange Closed, Good Friday							
8	08	09	08	08	08	251	53	550
9	10	12	09	12	12	314	80	561
10	15	15	12	12	12	316	172	626
11	14	23	14	23	23	425	199	725
12	24	24	20	22	22	414	246	835
15	21	22	19	21	20	416	194	928
16	22	34	22	32	33	532	560	1289
17	32	34	26A	29	29	498	405	1560
18	37	46B	37	42	42	586	182	1400
19	37	45	32A	35	35	541	137	1469
22	40	43	38	42	42	600	192	1458
23	38	38	28	31	30	514	333	1506
24	32	35	29	34A	33	546	221	1602
25	30	30	25	30	30	518	431	1782
26	24	31	24	31	31	536	251	1708
29	26	25	22	23	23	487	403	1690
30	26	31	25	28(a) 27	27	523	438	1963

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1985 9100 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.36	.25	.35	.35	.575	248	2015
2....	.32	.34	.29	.34	.34	.590	265	2041
3....	.41	.50	.40	.46	.45	.681	563	1866
6....	.47	.46B	.45	.46B	.47	.707	98	1794
7....	.51	.57	.48A	.48A	.48	.715	575	1425
8....	.45	.45	.37	.42	.42	.686	174	1452
9....	.45	.49	.41	.48B@.49	.45	.740	32	1444
10....	.59	.59	.51A	.51A	.51	.757	80	1376
13....	.51	.51	.49	.51	.51	.786	154	1311
14....	.53	.62	.51	.62	.62	.847	77	1314
15....	.63	.70B	.60A	.60A	.60	.851	118	1425
16....	.59	.71	.59	.64	.66	.889	32	1391
17....	.66	.69B	.61A	.67	.67	.889	26	1236
20....	.88	.96	.88	.95B	.91	.953	61	1224
21....	.96	.92B	.90	.90	.93	.967	11	1205
22....	....	.95B	....	.93N	.95	.973	....	1205
23....	.90	.92	.89	.89	.94	.975	78	1287
24....	.97	1.02	.97	1.01	1.00	.983	4	1268
27....	Exchange Closed; Memorial Day							
28....	1.08	1.12	1.04	1.04	1.08	.994	79	1235
29....	1.01	1.06	1.01	1.06	1.08	.995	83	1169
30....	1.10	1.12B	1.10	1.10	1.13	.997	20	1023
31....	1.11	1.23	1.11	1.23	1.24	.999	42	799
3....	1.37	1.37	1.37	1.37	1.38	.999	12	780

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	....	....	1.34A	1.38N	1.38	.999	1	779
5....	....	1.50B	....	1.50B	1.55	.999	....	776
6....	....	....	1.49A	1.53A	1.50	.999	....	712
7....	....	....	1.29A	1.30A	1.23	.999	....	677
10....	....	....	1.20A	1.23N	1.23	.999	....	669
11....	1.26	1.30	1.26	1.30	1.29	.999	2	669
12....	....	1.30B	....	1.30B	1.29	.999	....	664
13....	....	....	....	1.28N	1.30	.999	....	644
14....	....	1.33B	....	1.33B	1.45	1.000	....	644
17....	1.44	1.44	1.44	1.44	1.44	1.000	3	639
18....	....	....	....	....	....	1.000	....	....

JUNE 1985 9150 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	07	07	07	07	06	240	1	1
15....	05	06B	05	06B	06	247	10	10
16....	10	15	10	14A	14	347	204	176
17....	13	13	09A	11A	09	304	291	384
18....	17	20	14	17	17	395	436	756
19....	14	18	11	13	13	350	439	949
22....	14	18	13	17	17	403	185	814
23....	15	15	08	10	10	318	465	1139
24....	10	13	08	10	10	347	504	1430
25....	09	11	08	11	11	330	162	1486
26....	08	10	08	10	10	333	474	1639
29....	08	08	06	06	06	269	126	1634
30....	07	10	07	09	09	318	280	1733

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1985 9150 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.09	.12	.09	.11	.11	.361	563	2088
2....	.10	.12	.10	.12	.12	.318	990	2808
3....	.16	.19	.15	.17	.17	.406	884	2961
6....	.17	.18	.16	.17B	.17	.425	344	3075
7....	.18	.23	.16	.16	.16	.430	882	3433
8....	.19	.19	.12	.14	.14	.394	435	3327
9....	.15	.18	.13	.18	.18	.453	161	3406
10....	.22	.23B	.18	.18	.18	.470	368	3480
13....	.18	.19B	.16	.18	.18	.489	648	3729
14....	.19	.23	.17	.22A@.21	.21	.551	675	3666
15....	.22	.30	.20	.21	.21	.551	1283	3413
16....	.21	.28	.20	.26	.26	.617	387	3672
17....	.23	.27	.21	.26	.26	.611	1110	3690
20....	.43@.45	.50	.42	.49	.48	.790	589	3306
21....	.45	.47	.43	.47	.46	.800	202	3122
22....	.45	.48B	.44	.46	.45	.818	55	3117
23....	.44	.46B	.43A	.46B	.47	.820	12	3120
24....	.49	.53	.48	.53	.53	.856	24	3083
27....	Exchange Closed; Memorial Day							
28....	.60	.64	.56	.56	.58	.911	413	3060
29....	.56	.58B	.52	.58B	.58	.917	502	2793
30....	.59	.65	.59	.65	.64	.939	152	2549
31....	.64	.75	.62A	.75	.75	.969	189	2804

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.89	.89	.87A	.88A	.88	.962	22	2498
4....	.92	.88B	.82	.88B	.89	.994	73	2471
5....	.99	1.05B	.99	.99	1.05	.999	15	726
6....	....	....	.99A	1.03A	1.00	.999	....	636
7....	....	....	.77A	.77A	.73	.996	....	601
10....	....	....	....	.73N	.73	.999	....	578
11....	....	.76B	....	.76B	.76	.999	....	578
12....	.85	.85	.80	.80	.79	.999	36	585
13....	....	....	....	.79N	.80	.999	3	569
14....	....	.83B	....	.83B	.95	.999	....	561
17....	....	....	....	.95N	.94	1.000	....	561
18....	....	....	....	....	....	1.000	....	....

JUNE 1985 9200 CALLS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	02	02	02	02	02	161	12	12
18....	06	07B	06	06	06	228	1	13
19....	07	07	04	04	04	192	20	19
22....	04@.03	04	03	04	04	229	20	37
23....	04	04	02	02	02	166	36	62
24....	02	04	02	03	03	164	203	211
25....	03	04	03	04	04	164	82	275
26....	04	04	04	04	03	172	....	225
29....	03	03	02	02	02	125	15	223
30....	....	....	....	02N	02	154	....	223

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

JUNE 1985 9200 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	03B	....	03B	03	.184	....	223
2	.03	03	03	03	03	120	18	225
3	.05	05	04	05	05	.173	702	674
6	.05	05	05	05	05	.179	10	674
7	.06	07	06	06	06	.180	353	654
8	....	....	04A	05A	05	.155	1	666
9	.03	06	03	06	05	.190	7	700
10	.06	07B	04	06	06	.200	222	785
13	.05	05	05	05	06	.190	132	866
14	.06	06	05	05	05	.222	495	1188
15	.06	07	04	04	04	218	1167	2267
16	.05	07	05	05	05	266	985	2586
17	.04	07	04	07	07	257	2516	3429
20	.13	15	12	14	14	430	1207	3764
21	.12	13	11	12	12	437	1302	4217
22	.12	13B	10	11	11	462	256	4359
23	.09	11	09	10	10	451	386	4352
24	.11	14	11	13	13	501	408	4303
27	Exchange Closed: Memorial Day							
28	.18	20	15	16	16	574	867	4646
29	.15	16	12	16	16	576	1721	4310
30	.20	20	15	20	19	625	623	4362
31	.18	28	16	28	28	727	446	4335

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.34	41	34	40	40	864	283	4153
4	.38	39	35	39	40	863	724	3782
5	.49	59	45A	56	56	950	117	3391
6	.45	54B	45	50	51	958	98	3350
7	.39	40	25	25	25	798	129	3261
10	.25	25	22	23	25	842	190	3212
11	.25	30B	24A	30B	31	913	33	3179
12	....	37B	....	31N	31	900	2	3179
13	....	32B	30A	31N	31	930	....	3179
14	....	46B	....	43B	46	994	....	3179
17	.41	45B	41	44	44	998	1	3178
18	....	....	....	....	....	990	5	....

JUNE 198⁻ 9250 CALLS

IN A RIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.01	01	01	01	01	.070	....	....
24	....	....	....	.01N	01	080	16	16
25	....	....	....	.01N	01	068	6	22
26	....	....	....	.01N	01	072	....	22
29	....	....	....	.01N	01	047	....	22
30	....	....	....	.01N	01	080	....	22

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	01	075	....	22
2	....	....	....	.01N	01	031	....	22
3	....	....	....	.01N	01	080	....	22
6	....	....	....	.01N	01	050	....	22
7	....	....	....	.01N	01	049	....	22
8	....	....	....	.01N	01	039	....	22
9	....	....	....	.01N	01	051	....	22
10	....	....	....	.01N	01	064	....	22
13	.02	02	02	02	02	047	5	24
14	.02	02	02	02	02	049	2	25
15	....	....	....	.02N	02	046	....	25
16	....	....	....	.02N	02	062	....	25
17	.01	01	01	01	01	066	100	125
20	.02	02	02	02	03	124	12	130
21	.04@.03	04	03	03	03	124	100	230
22	.03	03	03	03	03	126	1	231
23	....	....	....	.03N	03	123	....	221
24	.03	03	03	03	03	145	10	228
27	Exchange Closed: Memorial Day							
28	....	....	....	.03N	03	166	....	228
29	....	....	....	.03N	03	150	....	228
30	.03	03	03	03	03	184	1	229
31	.02	04	02	04	04	257	338	370

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

JUNE 1985 9250 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.06	06	06	06	07	.370	129	406
4	.06	06	05	06@.07	06	.366	324	584
5	.11	15B	09	14	14	.559	245	597
6	.07	13	07	11	10	.500	293	586
7	.07	07	02	03	03	.163	303	574
10	.02	02	01	02	02	.120	163	536
11	.02	03	02	02	02	.162	188	726
12	.03	04	03	03	03	.177	336	1000
13	.02	04	02	03	03	.162	646	1302
14	.03	08	08	06@.07	07	.386	772	1604
17	.02	02	01	01	CAB	.277	646	....
18	....	....	....	....	....	.277	18	....

JUNE 1985 9300 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	.01	01	01	01	01	.028	20	20
3	....	....	....	.01N	.01	.044	1	21
4	....	....	....	.01N	.01	.038	....	21
5	....	....	....	.01N	.01	.080	....	21
6	.02	02	02	02	.02	.042	1	22
7	....	....	....	.02N	.01	.002	....	22
10	....	....	....	.01N	.01	.000	....	22
11	....	....	....	.01N	.01	.000	....	22
12	....	....	....	.01N	.01	.000	....	22
13	....	....	....	.01N	.01	.000	....	22
14	....	....	....	.01N	.01	.000	....	22
17	....	....	....	....	....	.000	....	....

SEPTEMBER 1985 8850 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	1.23	1.23	1.20	1.21B	1.21	.739	10	10
5	Exchange Closed: Good Friday							
8	1.27	1.27	1.27	1.27	1.25	.751	10	20
9	....	....	....	1.25N	1.42	.786	....	20
10	....	1.45B	....	1.45B	1.45	.784	....	20
11	....	1.58B	....	1.58B	1.75	.852	....	20
12	....	1.77B	....	1.77B	1.73	.853	....	20
15	....	....	....	1.73N	1.73	.864	....	20
16	....	1.75B	....	1.75B	2.00	.895	....	20
17	....	....	....	2.00N	1.88	.877	....	20
18	....	2.06B	....	2.06B	2.14	.909	....	20
19	2.15	2.15	2.15	2.15	2.07	.883	20	20
22	....	2.10B	....	2.10B	2.15	.913	....	....
23	....	....	....	....	....	.887	....	....
26	....	....	....	....	....	.886	....	....
30	....	....	....	....	....	.878	....	....

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 8950 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	.40	.45B	.40	.45B	.43	.410	5	5
25....	....	....	.41A	.43N	.49	.421	....	5
26....	....	....	....	.49N	.57	.471	....	5
27....	....	....	.50A	.50A	.50	.478	....	5
28....	....	.54B	....	.54B	.54	.496	....	5
29....	....	.57B	....	.57B	.57	.524	....	5

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.62B	....	.61B	.58	.506	....	5
2....	....	....	.55A	.55A	.58	.515	....	5
3....	....	.62B	....	.58N	.58	.522	....	5
4....	....	....	....	.58N	.58	.517	....	5
5....	Exchange Closed; Good Friday							
8....	....	.68B	....	.68B	.61	.530	....	5
9....	....	....	....	.61N	.73	.575	....	5
10....	....	.77B	....	.77B	.75	.584	....	5
11....	....	.83B	....	.83B	1.05	.669	....	5
12....	....	....	1.04A	1.04A	1.15	.669	....	5
15....	....	....	1.00A	1.00A	1.15	.669	....	5
16....	....	....	1.01A	1.15N	1.14	.737	....	5
17....	....	....	....	1.14N	1.06	.704	....	5
18....	....	1.20B	....	1.20B	1.24	.761	....	5
19....	....	....	....	1.24N	1.19	.732	....	5
22....	....	1.25B	....	1.25B	1.27	.766	....	5
23....	....	....	1.06A	1.06A	1.09	.719	....	5
24....	....	....	....	1.09N	1.11	.734	....	5
25....	....	....	....	1.11N	1.00	.707	....	5
26....	....	....	.96A	.98A	1.03	.714	....	5
29....	....	....	.93A	.93A	.93	.667	....	5
30....	....	1.01B	....	1.01B	1.01	.697	....	5

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.01N	1.08	.726	....	5
2....	....	....	1.06A	1.08N	1.07	.775	....	5
3....	....	1.25B	....	1.28B	1.25	.822	....	5
6....	....	....	....	1.25N	1.30	.837	....	5
7....	....	1.32B	....	1.32B	1.32	.850	....	5
8....	....	....	1.30A	1.30A	1.25	.831	....	5
9....	....	....	....	1.28N	1.30	.852	....	5
10....	....	1.35B	....	1.31B	1.35	.864	....	5
13....	....	....	....	1.35N	1.36	.869	....	5
14....	....	....	....	1.38N	1.49	.918	....	5
15....	....	....	....	1.49N	1.48	.915	....	5
16....	....	1.51B	1.46A	1.51B	1.51	.929	....	5
17....	....	....	....	1.51N	1.51	.928	....	5
20....	....	1.80B	....	1.80B	1.85	.963	....	5
21....	....	....	....	1.85N	1.81	.962	....	5
22....	....	1.83B	....	1.81N	1.81	.961	....	5
23....	....	....	1.77A	1.77A	1.76	.956	....	5
24....	....	....	....	1.76N	1.86	.966	....	5
27....	Exchange Closed; Memorial Day							
28....	....	1.90B	....	1.90B	1.93	.973	....	5
29....	....	....	....	1.93N	1.96	.975	....	5
30....	....	2.00B	....	2.00B	2.02	.980	....	5
31....	....	2.15B	....	2.15B	2.20	.987	....	5

SEPTEMBER 1985 8950 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	2.30B	....	2.30B	2.39	.993	....	5
4....	....	2.40B	2.36A	2.40B	2.43	.994	....	5
5....	....	2.70B	....	2.70B	2.73	.997	....	5
6....	....	....	2.66A	2.73N	2.66	.999	....	5
7....	....	....	2.50A	2.50A	2.28	.995	....	5
10....	....	....	....	2.28N	2.30	.996	....	5
11....	....	2.40B	....	2.40B	2.45	.998	....	5
12....	....	2.53B	....	2.45N	2.41	.993	....	5
13....	....	....	....	2.41N	2.40	.993	....	5
14....	....	2.50B	....	2.50B	2.76	.997	....	5
17....	....	2.84B	....	2.84B	2.70	.997	....	5
18....	....	2.85B	....	2.85B	2.88	.998	....	5
19....	....	....	2.80A	2.80A	2.86	.997	....	5
20....	....	....	2.62A	2.62A	2.52	.996	....	5
21....	....	....	....	2.52N	2.27	.992	....	5
24....	2.15	2.15	2.15	2.15	2.23	.992	5	5
25....	....	....	2.20A	2.23N	2.22	.992	....	5
26....	....	2.26B	....	2.26B	2.28	.994	....	5
27....	....	2.37B	....	2.37B	2.42	.996	....	5
28....	....	2.50B	....	2.50B	2.57	.998	....	5

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 8950 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.63B	....	2.57N	2.54	.998	....	5
2....	....	....	2.50A	2.54N	2.55	.998	....	5
3....	....	2.56B	....	2.55N	2.54	.998	....	5
4....	Exchange Closed; Independence Day							
5....	....	2.77B	....	2.77B	2.89	.999	....	5
8....	....	....	2.81A	2.81A	2.75	.999	....	5
9....	....	....	2.74A	2.74A	2.73	.999	....	5
10....	....	....	....	2.73N	2.66	.999	....	5
11....	....	....	2.65A	2.65A	2.40	.998	....	5
12....	....	2.45B	....	2.40N	2.41	.998	....	5
15....	....	....	....	2.41N	2.47	.999	....	5
16....	....	2.50B	....	2.50B	2.61	.998	....	5
17....	....	2.70B	2.55A	2.61N	2.61	.998	....	5
18....	....	....	2.45A	2.45A	2.34	.997	....	5
19....	....	....	2.30A	2.30A	2.30	.997	....	5
22....	....	....	2.25A	2.25A	2.22	.996	....	5
23....	....	....	2.20A	2.22N	2.26	.997	....	5
24....	....	2.30B	....	2.30B	2.23	.997	....	5
25....	....	2.27B	2.22A	2.27B	2.29	.998	....	5
26....	....	....	2.25A	2.25A	2.21	.997	....	5
29....	....	....	2.15A	2.15A	2.13	.997	....	5
30....	....	....	....	2.13N	2.09	.997	....	5
31....	....	2.11B	....	2.09N	2.14	.997	....	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.16B	....	2.16B	2.19	.998	....	5
2....	....	....	....	2.19N	2.09	.997	....	5
5....	....	....	....	2.09N	2.14	.998	....	5
6....	....	2.20B	....	2.20B	2.12	.999	....	5
7....	....	2.20B	....	2.20B	2.30	.999	....	5
8....	....	2.32B	....	2.32B	2.38	.999	....	5
9....	....	....	....	2.38N	2.43	.999	....	5
12....	....	2.46B	....	2.46B	2.44	.999	....	5
13....	....	....	....	2.44N	2.38	.999	....	5
14....	....	....	2.35A	2.38N	2.43	.999	....	5
15....	....	2.46B	....	2.43N	2.35	.999	....	5
16....	....	....	2.30A	2.35N	2.41	.999	....	5
19....	....	....	....	2.41N	2.47	.999	....	5
20....	....	....	....	2.47N	2.48	.999	....	5
21....	....	....	....	2.48N	2.55	.999	....	5
22....	....	....	....	2.56N	2.53	.999	....	5
23....	....	....	....	2.53N	2.49	.999	....	5
26....	....	....	....	2.49N	2.44	.999	....	5
27....	....	....	....	2.44N	2.49	1.000	....	5
28....	....	....	....	2.49N	2.44	1.000	....	5
29....	....	2.45B	....	2.45B	2.49	1.000	....	....

SEPTEMBER 1985 9000 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	.30	.30	.28	.30B	.28	.321	135	135
22....	.30	.32B	.29A	.29A	.24	.305	35	170
25....	.26	.26	.24	.24	.29	.313	15	185
26....	....	....	....	.29N	.33	.350	....	185
27....	....	.35B	.31A	.35B	.35	.365	....	185
28....	.38@.39	.39	.32A	.39	.39	.382	2	187
29....	....	....	....	.39N	.39	.409	....	187

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.40B	.38A	.40B	.36	.382	....	187
2....	.42	.42	.34A	.41B	.38	.399	14	195
3....	....	.40B	....	.36N	.37	.405	5	195
4....	....	....	....	.37N	.37	.400	....	190
8....	.43	.43	.42A	.42A	.39	.411	....	190
9....	.43	.43	.38A	.43	.47	.455	1	191
10....	.51@.52	.52	.51	.52	.50	.465	14	193
11....	.61@.60	.67B	.60	.67B	.67	.553	62	236
12....	.63	.63	.63	.63	.63	.554	6	226
15....	.58	.60B	.58	.58	.63	.552	2	225
16....	.65	.73B	.66	.73B	.79	.628	71	237
17....	.73	.75	.70A	.72A	.71	.590	133	206
18....	.89	.89	.87A	.87A	.88	.658	5	288
19....	....	....	.84A	.88N	.86	.622	....	286
22....	.79	.85B	.79	.85B	.88	.660	7	266
23....	.80	.80	.74A	.76B	.74	.604	7	326
24....	.75	.80	.75	.78A	.75	.621	2	197
25....	....	....	.74A	.74A	.67	.590	....	196
26....	.63	.69	.62	.69	.69	.598	5	195
29....	....	....	.60A	.50A	.60	.544	....	194
30....	.89	.70B	.66	.67	.67	.577	102	294

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9000 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.64	.75	.64	.75	.74	.609	91	287
2....	....	....	.73A	.74N	.74	.634	11	287
3....	.82	.85B	.82	.85	.85	.694	81	283
6....	.89	.89	.89	.89	.89	.714	18	301
7....	.92	.97B	.92	.92	.92	.731	....	301
8....	....	....	.84A	.85A	.85	.703	1	284
9....	....	.87B	....	.87B	.92	.732	....	284
10....	.97	.97	.95	.96	.96	.750	18	302
13....	.95	.95	.95	.95	.95	.755	25	300
14....	.96	1.05	.96	1.05	1.07	.821	35	335
15....	1.07	1.08B	1.07	1.07	1.06	.815	1	334
16....	....	1.11B	1.03A	1.11B	1.10	.840	....	319
17....	1.12	1.12	1.12	1.12	1.10	.836	1	318
20....	1.39	1.39	1.39	1.39	1.39	.903	1	319
21....	1.30	1.31B	1.30	1.31B	1.34	.900	1	319
22....	....	1.36B	....	1.34N	1.35	.898	1	319
23....	....	....	1.29A	1.29A	1.30	.888	....	318
24....	....	1.36B	....	1.36B	1.38	.906	....	318
27....	Exchange Closed; Memorial Day							
28....	....	1.49B	....	1.49B	1.45	.924	....	318
29....	....	....	1.44A	1.45N	1.49	.928	....	318
30....	....	1.55B	....	1.55B	1.52	.939	....	318
31....	1.66	1.66	1.66	1.66	1.71	.957	2	320

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	1.86B	....	1.86B	1.89	.973	....	320
4....	....	1.90B	1.85A	1.90B	1.93	.976	....	320
5....	2.17	2.23	2.15	2.21	2.23	.989	38	352
6....	....	....	2.15A	2.23N	2.18	.994	..	279
7....	1.81	1.81	1.81	1.81	1.78	.980	1	279
10....	1.80	1.82B	1.80	1.80	1.80	.983	40	309
11....	....	1.90B	....	1.90B	1.95	.989	1	282
12....	....	2.00B	....	1.95N	1.93	.974	....	370
13....	....	....	....	1.93N	1.91	.974	....	279
14....	....	2.00B	....	2.00B	2.26	.990	....	279
17....	....	2.34B	....	2.34B	2.20	.988	....	260
18....	....	2.36B	....	2.36B	2.38	.993	....	260
19....	....	....	2.35A	2.35A	2.16	.988	....	261
20....	....	....	2.12A	2.12A	2.02	.984	....	261
21....	....	....	....	2.02N	1.77	.971	...	261
24....	1.65	1.65	1.65	1.65	1.73	.970	8	261
25....	....	....	1.68A	1.73N	1.72	.970	....	261
26....	...	1.80B	....	2.80B	1.78	.975	....	261
27....	....	1.87B	....	1.87B	1.92	.983	....	261
28....	....	2.00B	....	2.00B	2.07	.989	..	258

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.14	2.14	2.08	2.08	2.04	.990	10	262
2....	...	....	2.00A	2.04N	2.05	.990	....	262
3....	...	2.08B	....	2.05N	2.04	.990	....	222
4....	Exchange Closed; Independence Day							
5....	....	2.27B	....	2.27B	2.38	.997	....	222
8....	....	....	2.31A	2.31A	2.25	.996	....	222
9....	....	....	2.24A	2.24A	2.23	.996	....	222
10....	....	....	....	2.23N	2.16	.986	....	218
11....	....	....	2.15A	2.15A	1.90	.990	...	218
12....	....	1.95B	....	1.90N	1.91	.990	....	218
15....	....	....	....	1.91N	1.97	.993	....	218
16....	....	2.00B	....	2.00B	2.11	.992	....	228
17....	....	2.20B	2.06A	2.11N	2.11	.993	....	228
18....	....	....	1.95A	1.95A	1.85	.985	....	226
19....	....	....	1.80A	1.80A	1.80	.984	....	216
22....	....	...	1.75A	1.75A	1.72	.982	...	216
23....	....	...	1.70A	1.72N	1.76	.985	...	216
24....	....	1.80B	....	1.80B	1.73	.984	...	216
25....	....	1.77B	1.72A	1.77B	1.79	.987	....	215
26....	....	....	1.75A	1.75A	1.71	.985	....	215
29....	....	....	1.65A	1.65A	1.64	.983	....	215
30....	....	....	....	1.64N	1.59	.982	....	215
31....	....	1.61B	....	1.59N	1.64	.985	....	215

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9000 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.66B	....	1.66B	1.69	.988	....	215
2....	....	....	....	1.69N	1.58	.985	....	215
5....	....	....	....	1.58N	1.64	.989	....	215
6....	1.72	1.72	1.72	1.72	1.63	.991	2	213
7....	1.68	1.75B	1.68	1.75B	1.60	.995	11	209
8....	....	1.82B	....	1.82B	1.88	.997	....	206
9....	....	....	....	1.88N	1.93	.997	....	177
12....	....	1.96B	....	1.96B	1.94	.998	....	177
13....	....	....	....	1.94N	1.88	.999	....	167
14....	...	....	1.85A	1.88N	1.93	.999	....	167
15....	....	1.96B	....	1.93N	1.85	.999	....	167
16....	....	....	1.80A	1.85N	1.91	.999	....	6
19....	....	....	....	1.91N	1.93	.999	...	6
20....	...	...	....	1.93N	1.98	.999	....	6
21....	....	....	....	1.98N	2.05	.996	....	6
22....	....	....	....	2.05N	2.03	.998	....	6
23....	....	....	....	2.03N	1.99	.999	....	6
26....	....	....	....	1.99N	1.94	.999	....	6
27....	....	....	....	1.94N	1.99	.998	....	6
28....	....	....	....	1.99N	1.94	.999	....	6
29....	....	1.95B	....	1.95B	1.99	.999	....	1
30....	....	....	....	1.99N	1.86	.999	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	1.85A	1.85A	1.84	.998	....	1
4....	....	1.85B	....	1.85B	1.88	.999	....	1
5....	....	....	....	1.88N	1.81	.998	....	1
6....	....	....	....	1.81N	1.66	.999	....	1
9....	....	....	1.65A	1.65A	1.64	1.000	....	1
10....	....	1.65B	....	1.65B	1.64	1.000	....	1
11....	....	....	....	1.64N	1.63	1.000	....	1
12....	....	....	1.58A	1.58A	1.57	1.000	....	1
13....	....	1.70B	....	1.70B	1.79	1.000	....	1
16....	....	....	1.75A	1.75A	1.73	1.000	....	1
17....	....	....	....	....	....	1.000	....	....

SEPTEMBER 1985 9050 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	.15	.15	.15	.15	.17	.258	10	10
27....	....	....	....	.17N	.17	.264	....	10
28....	....	....	....	.17N	.19	.278	....	10
29....	...	...	....	.19N	.19	.302	....	10

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.19N	.20	.286	....	10
2....	...	.22B	.19A	.22B	.20	.291	....	10
3....	....	.26B	....	.24B	.24	.297	....	10
4....	....	....	.22A	.22A	.22	.292	....	10
5....	Exchange Closed; Good Friday							
8....	....	.23B	....	.23B	.23	.300	....	10
9....	....	....	....	.23N	.28	.341	...	10
10....	...	.31B	....	.31B	.30	.349	....	10
11....	.36	.46B	.36	.45B	.44	.434	27	37
12....	.39	.39	.38	.39	.41	.434	15	37
15....	....	....	.40A	.40A	.41	.431	....	37
16....	.40	.40	.40	.40	.50	.508	3	39
17....	.50	.50	.48A	.48A	.48	.469	....	39
18....	.51	.64B	.51	.58	.59	.537	10	47
19....	.55	.58	.54	.54	.54	.501	37	68
22....	.55	.55	.53	.55B	.57	.540	....	62
23....	.50	.50	.44	.46B	.45	.481	17	69
24....	...	....	....	.45N	.47	.498	1	70
25....	.45	.45	.45	.45	.40	.465	1	70
26....	.40	.40	.38A	.40	.40	.473	2	72
29....	....	....	.37A	.38A	.35	.417	....	72
30....	.39	.40B	.39	.39	.39	.449	....	72

EURODOLLAR OPTION ON FUTURE PRICES—CALLS
SEPTEMBER 1985 9050 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.44	.44	.44	.44	.44	.482	11	82
2....	.43	.45	.42A	.45	.45	.473	31	113
3....	.62	.62	.60	.60	.58	.538	37	123
6....	....	.59B	....	.58N	.60	.558	....	122
7....	.63	.63	.63	.63	.63	.578	10	122
8....	.56	.55	.53	.53	.54	.545	2	123
9....	....	.56B	.53A	.56B	.59	.579	....	123
10....	.64	.66	.63A	.63A	.63	.599	2	123
13....	....	....	....	.63N	.63	.603	....	123
14....	.64	.70	.64	.70	.71	.673	2	125
15....	.75	.75	.75	.75	.67	.663	11	126
16....	....	.71B	.65A	.71B	.71	.697	....	126
17....	.72	.74	.72	.74	.71	.691	40	166
20....	.94	.96	.94	.96	.96	.792	44	162
21....	.92	.93	.89	.93	.93	.787	5	161
22....	.96	.96	.91	.91	.91	.783	12	155
23....	.86	.86	.80	.82B	.84	.766	22	151
24....	....	.92B	....	.92B	.95	.796	10	154
27....	Exchange Closed; Memorial Day							
28....	1.01	1.01	1.01	1.01	1.00	.824	2	154
29....	1.01	1.02	.99A	1.02	1.02	.830	45	136
30....	....	1.07B	....	1.07B	1.02	.851	....	136
31....	1.17	1.20B	1.17	1.20B	1.22	.888	10	136

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.37	1.39	1.37	1.39	1.40	.923	3	136
4....	1.41	1.41	1.39A	1.41	1.44	.929	1	136
5....	1.60	1.70B	1.60	1.70B	1.73	.963	6	137
6....	1.60@1.59	1.70B	1.59	1.70B	1.70	.973	2	135
7....	1.36	1.36	1.36	1.36	1.30	.930	1	135
10....	....	....	....	1.30N	1.35	.937	....	135
11....	....	1.40B	....	1.40B	1.49	.957	....	135
12....	....	1.50B	....	1.50B	1.41	.925	....	135
13....	....	....	....	1.41N	1.44	.923	....	135
14....	1.66	1.66	1.66	1.66	1.76	.965	1	134
17....	1.77	1.84B	1.77	1.77	1.70	.962	1	133
18....	....	1.85B	....	1.85B	1.88	.975	....	133
19....	....	....	1.85A	1.85A	1.86	.960	....	133
20....	....	....	1.62A	1.62A	1.52	.947	....	133
21....	1.39	1.39	1.35A	1.35A	1.30	.913	48	181
24....	1.18	1.20	1.18	1.20	1.27	.910	20	162
25....	....	....	1.20A	1.27N	1.27	.910	....	162
26....	....	1.32B	....	1.30B	1.33	.921	....	162
27....	1.39	1.44B	1.39	1.44B	1.45	.942	9	162
28....	....	1.50B	....	1.50B	1.57	.960	....	162

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.63B	....	1.57N	1.56	.960	....	162
2....	....	....	1.52A	1.56N	1.56	.962	....	162
3....	....	1.56B	....	1.56N	1.54	.962	....	162
4....	Exchange Closed; Independence Day							
5....	....	1.77B	....	1.77B	1.86	.986	....	162
8....	....	....	1.81A	1.81A	1.76	.981	....	162
9....	....	....	1.74A	1.74A	1.73	.981	....	162
10....	....	....	....	1.73N	1.66	.977	....	162
11....	....	....	1.62A	1.62A	1.40	.956	....	162
12....	....	1.45B	....	1.40N	1.42	.958	....	162
15....	....	....	1.41A	1.42N	1.48	.967	....	162
16....	....	1.50B	....	1.50B	1.61	.968	....	162
17....	1.52	1.70B	1.50A	1.55B	1.61	.969	....	162
18....	....	....	1.36A	1.36A	1.36	.943	10	162
19....	1.27	1.27	1.27	1.27	1.30	.939	4	166
22....	....	....	1.25A	1.25A	1.22	.932	....	171
23....	....	....	1.20A	1.22N	1.26	.939	....	171
24....	....	1.30B	....	1.30B	1.23	.937	....	167
25....	....	1.27B	1.22A	1.27B	1.29	.947	....	167
26....	....	....	1.25A	1.25A	1.21	.937	....	167
29....	....	....	1.12A	1.12A	1.15	.930	....	167
30....	....	....	....	1.15N	1.10	.925	....	167
31....	....	1.12B	....	1.10N	1.15	.935	....	167

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9050 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.16B	....	1.16B	1.19	.945	....	167
2....	....	....	....	1.19N	1.10	.931	....	119
5....	....	....	....	1.10N	1.14	.946	....	109
6....	....	1.21B	....	1.21B	1.16	.951	....	109
7....	....	1.25B	....	1.25B	1.30	.969	....	113
8....	....	1.32B	....	1.32B	1.38	.978	....	109
9....	....	....	....	1.38N	1.43	.982	....	109
12....	....	1.46B	....	1.46B	1.44	.986	....	109
13....	....	....	....	1.44N	1.38	.993	....	109
14....	....	....	1.35A	1.38N	1.43	.995	....	109
15....	....	1.46B	....	1.43N	1.35	.993	....	109
16....	....	....	1.30A	1.35N	1.41	.998	....	93
19....	....	....	....	1.41N	1.43	.999	....	93
20....	....	....	....	1.43N	1.48	.999	....	93
21....	....	....	....	1.48N	1.55	.999	....	93
22....	....	....	....	1.55N	1.53	.999	....	80
23....	....	....	....	1.53N	1.49	.999	....	80
26....	....	....	....	1.49N	1.44	.999	....	79
27....	....	....	....	1.44N	1.49	.999	....	57
28....	....	....	....	1.49N	1.44	.999	....	57
29....	....	1.45B	....	1.45B	1.49	.999	....	57
30....	....	....	....	1.49N	1.36	.999	....	53

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	1.35A	1.35A	1.34	.999	....	....

SEPTEMBER 1985 9100 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15....	.22	.22	.16A	.17	.17	.316	25	20
16....	....	.16B	....	.16B	.28	.386	....	20
17....	....	....	.24A	.24A	.24	.351	....	20
18....	....	.34B	....	.32B	.33	.416	....	20
19....	.40	.40	.36A	.36A	.33	.390	....	20
22....	.30	.35	.30	.35	.35	.417	91	110
23....	.29	.29	.26	.27B	.26	.360	76	136
24....	.30	.30	.30	.30	.26	.378	52	176
25....	.24	.28B	.23A	.24	.22	.345	1	176
26....	.22	.22	.22	.22	.22	.351	65	221
29....	.20	.20	.20	.20	.19	.299	1	220
30....	.22	.22	.22	.22	.22	.328	36	221

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.22	.23	.22	.23	.24	.358	92	229
2....	.23	.23	.23	.23	.23	.317	110	283
3....	.36	.36	.35	.35	.35	.377	45	303
6....	.35	.36	.35	.36	.36	.394	31	293
7....	.36	.38	.35	.35	.35	.413	73	254
8....	.33	.33	.29	.31B	.32	.381	111	326
9....	.29	.34	.28	.34	.34	.413	156	482
10....	.39	.39	.37	.37	.37	.432	53	484
13....	.37	.37	.34	.35	.35	.434	74	537
14....	.37	.44	.37	.44	.44	.491	140	579
15....	.45	.49	.42A	.42A	.40	.479	118	616
16....	.39	.46	.39	.44	.43	.517	93	684
17....	.44	.46	.41A	.45	.43	.509	33	677
20....	.62	.65	.59	.64	.64	.630	49	654
21....	.62	.62	.58	.60	.60	.623	96	667
22....	.58	.61B	.57	.57	.58	.618	25	674
23....	.51	.52	.50	.52	.52	.594	311	823
24....	.57	.58	.57	.58	.59	.632	151	892
27....	Exchange Closed; Memorial Day							
28....	.64	.66	.62	.62	.63	.667	116	865
29....	.61	.64	.61	.64	.64	.675	26	745
30....	.67	.72	.66	.72	.71	.704	22	762
31....	.68	.83	.68	.83	.82	.761	37	817

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9100 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.93	.97	.93	.96	.96	.819	141	805
4....	.89	.98	.89	.97B	.99	.830	109	832
5....	1.19	1.26	1.15	1.26	1.26	.897	36	750
6....	1.12	1.24	1.12	1.24	1.23	.912	18	673
7....	.96	.96	.93A	.96	.88	.814	1	663
10....	.85	.85	.85	.85	.91	.827	....	663
11....	....	.99B	....	.99B	1.04	.869	1	664
12....	1.03	1.10B	1.03	1.03	1.00	.823	1	663
13....	.95	.99B	.95	.95	.99	.819	1	662
14....	1.28	1.29B	1.23	1.29B	1.30	.902	28	657
17....	1.35	1.36	1.28	1.28	1.23	.895	72	669
18....	1.29	1.38B	1.29	1.38B	1.38	.926	3	608
19....	1.35	1.42B	1.25A	1.25A	1.20	.890	1	607
20....	....	1.23B	1.05A	1.10A	1.08	.861	....	608
21....	....	....	.87A	.89A	.89	.795	....	607
24....	.80	.87	.79	.86	.88	.787	38	627
25....	....	....	.77A	.86N	.84	.785	....	627
26....	.91	.95B	.91	.92	.90	.805	2	625
27....	.96	1.00	.96	1.00	1.02	.846	27	623
28....	1.09	1.09	1.09	1.09	1.13	.883	15	623

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.18B	1.10A	1.10A	1.09	.881	....	619
2....	....	1.11B	1.04A	1.07A	1.10	.885	....	619
3....	1.14	1.14	1.08A	1.08A	1.08	.884	6	619
4....	Exchange Closed; Independence Day							
5....	....	1.33B	....	1.33B	1.40	.947	1	618
8....	1.29	1.32B	1.27A	1.27A	1.28	.931	3	609
9....	....	....	1.23A	1.26A	1.25	.929	....	610
10....	....	1.27B	....	1.25N	1.18	.919	....	610
11....	1.12	1.12	.96A	.96A	.95	.863	8	607
12....	....	1.02B	.90A	.95N	.96	.868	....	607
15....	....	1.01B	....	1.01B	1.02	.888	....	607
16....	....	1.15B	....	1.13B	1.13	.900	....	607
17....	1.08	1.23B	1.04A	1.10B	1.12	.902	25	627
18....	.95	1.13B	.91A	.91A	.89	.838	5	632
19....	.82	.91B	.82	.84A	.86	.829	5	633
22....	.71@.70	.75B	.70	.75B	.79	.810	40	643
23....	.75	.80B	.75	.76B	.82	.825	60	608
24....	....	.86B	....	.82N	.78	.817	....	568
25....	.75	.82B	.75	.82B	.82	.839	2	568
26....	....	....	.75A	.76A	.76	.815	....	568
29....	....	....	.69A	.70A	.71	.794	....	566
30....	.68	.73B	.65A	.68	.66	.782	2	568
31....	.68@.67	.71B	.67	.71B	.71	.802	50	568

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.76B	....	.73B	.74	.823	....	566
2....	.67	.67	.67	.67	.67	.769	25	545
5....	....	....	....	.67N	.70	.816	....	538
6....	.76	.76	.76	.76	.72	.826	2	540
7....	.74	.80B	.74	.80B	.82	.875	1	615
8....	....	.86B	....	.86B	.89	.900	....	537
9....	....	.95B	.88A	.95B	.95	.915	....	537
12....	....	....	.94A	.94A	.95	.925	....	536
13....	....	....	.85A	.91A	.89	.942	....	554
14....	....	.90B	.85A	.90B	.93	.954	....	554
15....	.87	.94B	.86	.86	.85	.942	58	528
16....	....	.88B	.79A	.86B	.91	.971	....	503
19....	....	....	....	.91N	.94	.980	....	548
20....	.90	.96	.90	.96	.98	.985	43	558
21....	1.00	1.04B	1.00	1.04B	1.05	.991	2	537
22....	....	....	....	1.05N	1.03	.991	....	524
23....	....	....	....	1.03N	.99	.990	....	490
26....	....	....	.93A	.96A	.94	.991	....	490
27....	.94@.93	.94	.93	.93	.99	.994	3	493
28....	....	....	....	.99N	.94	.993	....	490
29....	.98	.98	.98	.98	.99	.996	20	490
30....	....	....	....	.99N	.86	.992	10	487

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9100 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.83	.83	.83	.83	.84	.996	1	475
4....	.88	.88	.88	.88	.88	.998	2	474
5....	.82	.82	.82	.82	.81	.997	1	475
6....	....	....	....	.81N	.86	.992	....	475
9....	....	....	.65A	.65A	.64	.994	....	475
10....	....	.65B	....	.65B	.64	.996	....	475
11....	....	....	.63A	.63A	.63	.998	....	475
12....	.59	.59	.59	.59	.57	.998	5	294
13....	.57	.60B	.57	.60B	.69	.999	65	347
16....	....	....	....	.69N	.73	1.000	....	347
17....	....	....	....	....	....	1.000	....	....

SEPTEMBER 1985 9150 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	.19	.19	.19	.19	.17	.302	2	2
23....	....	....	.15A	.15A	.13	.252	....	2
24....	....	....	....	.13N	.13	.265	....	2
25....	....	....	....	.13N	.10	.238	....	2
26....	.10	.10	.10	.10	.10	.243	1	3
29....	....	....	....	.10N	.08	.199	....	3
30....	....	....	....	.08N	.08	.223	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.12	.12	.12	.12	.12	.247	50	53
2....	.13	.13	.13	.13	.13	.186	26	78
3....	.17	.19	.17	.19	.19	.235	21	98
6....	.20	.21B	.19	.20	.20	.248	31	129
7....	.21@.23	.24	.21	.21A	.21	.263	43	164
8....	.18	.18	.17A	.18	.18	.236	52	166
9....	.16	.19	.16	.17	.18	.262	21	185
10....	.25	.25	.18	.18	.18	.277	117	291
13....	.20	.20	.18A	.20	.20	.278	92	382
14....	.20	.24	.20	.23	.23	.311	234	535
15....	.23	.26	.20	.20	.20	.301	392	724
16....	.20	.24	.20	.22	.22	.334	42	749
17....	.22	.25	.21A	.25	.22	.326	38	650
20....	.33	.36	.31	.36	.36	.441	116	685
21....	.33	.33	.31A	.33	.33	.433	22	673
22....	.34	.34	.31	.31	.31	.425	20	679
23....	.28	.28	.25	.26	.26	.402	280	868
24....	.28	.32	.28	.30	.30	.440	45	887
27....	Exchange Closed; Memorial Day							
28....	.34	.38	.33	.33	.34	.474	833	1109
29....	.34	.35	.32	.35	.35	.482	109	1172
30....	.38	.40	.36	.40	.39	.514	243	1290
31....	.38	.49	.38	.48	.48	.581	111	1356

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.52	.58	.52	.58	.58	.656	229	1217
4....	.53	.60	.53	.59	.60	.671	106	1244
5....	.75	.87	.74	.86	.85	.774	491	1108
6....	.71	.85	.71	.82	.81	.783	82	1102
7....	.71	.74	.58	.58	.54	.623	46	1099
10....	.54	.57	.54	.56	.56	.638	32	1125
11....	.61	.65	.61	.65B	.65	.703	18	1133
12....	.67	.72B	.63A	.63A	.64	.662	18	1093
13....	.65	.65	.59A	.61	.61	.656	14	1092
14....	.78	.87B	.79	.87B	.88	.782	52	1078
17....	.92	.94B	.83	.83	.83	.767	64	1028
18....	.91	.98	.91	.98	.97	.822	10	1021
19....	.90	.98B	.81	.81	.81	.757	49	969
20....	.75	.77	.68	.68	.71	.710	13	965
21....	.60	.60	.53A	.56	.56	.615	34	978
24....	.50	.54	.45A	.53@.52	.53	.600	42	966
25....	.46	.52B	.45	.52B	.53	.596	196	992
26....	.54	.60B	.54	.58A	.56	.622	45	984
27....	.58	.63	.59	.63	.64	.680	18	973
28....	.70	.74	.69	.71	.74	.737	48	936

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9150 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.75	.76B	.70	.70	.70	.730	2	934
2....	.66	.74	.64A	.69	.69	.735	65	904
3....	.70	.72B	.69	.69	.69	.733	6	905
4....	Exchange Closed; Independence Day							
5....	.87	.95	.86	.95	.94	.849	47	896
8....	.86	.88	.85	.85	.84	.813	9	894
9....	.82	.88	.81A	.84A	.82	.809	21	874
10....	.85	.85	.81	.81	.77	.787	6	872
11....	.71	.72B	.61A	.61A	.60	.687	2	871
12....	.59	.65B	.53A	.58B	.59	.693	190	955
15....	.60	.62B	.60	.61	.62	.722	70	962
16....	.69	.72	.68A	.72	.71	.759	15	968
17....	.64	.64	.64A	.69B	.70	.761	78	1027
18....	.54	.74B	.51	.51	.51	.656	33	1035
19....	.48	.52B	.45	.46	.49	.640	23	1046
22....	.40	.42B	.37	.42B	.42	.606	163	1100
23....	.40	.45	.38	.43	.43	.626	254	1134
24....	.48	.48	.42	.42	.42	.613	112	1058
25....	.39	.45B	.39	.44	.44	.642	403	1353
26....	.41	.43	.39	.39	.40	.605	116	1335
29....	.34	.34	.31A	.33	.34	.568	231	1519
30....	.33	.38	.31	.32	.32	.548	358	1745
31....	.33	.34	.32	.34	.34	.575	64	1734

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.38	.40	.37	.38	.38	.601	193	1865
2....	.35	.35	.30	.30	.30	.550	446	1979
5....	.30	.32	.30	.32	.32	.579	234	2182
6....	.38	.38	.35A	.35A	.34	.591	741	2185
7....	.36	.42	.34	.42	.41	.667	345	2278
8....	.42	.47	.42	.46	.46	.710	167	2154
9....	.44	.50	.44	.49	.50	.737	39	2121
12....	.54	.54	.48A	.51	.50	.750	301	2022
13....	.44	.44	.42	.44	.44	.752	240	1916
14....	.40	.48B	.39	.48B	.48	.763	182	1511
15....	.44@.45	.50B	.40A	.42	.41	.741	523	1813
16....	.35	.42B	.35	.42B	.45	.803	84	1801
19....	.48	.48	.46	.47	.48	.832	272	1660
20....	.43	.50B	.41	.50B	.50	.857	51	1612
21....	.52	.54B	.52	.54B	.56	.894	3	1611
22....	.57@.58	.58	.53A	.54	.55	.890	39	1592
23....	.50	.53	.50	.51	.50	.876	53	1568
26....	.46@.47	.47	.44	.45	.46	.867	28	1552
27....	.45	.47B	.45	.47B	.51	.897	1	1541
28....	.46	.46	.46	.46	.47	.879	4	1512
29....	.52	.52	.50A	.50A	.50	.909	43	1483
30....	.44	.44	.40	.40	.39	.844	11	1476

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.32	.35B	.30	.35B	.36	.862	20	1480
4....	.40	.40	.38	.39	.39	.898	65	1486
5....	.38	.38	.34A	.34A	.34	.860	10	1485
6....	.22	.23	.20	.21	.22	.721	20	1469
9....	.18	.21B	.18	.18	.18	.710	31	1489
10....	.18	.20B	.17	.17	.17	.724	16	1475
11....	.16	.16	.13	.15B	.16	.728	262	1435
12....	.12	.13	.10	.11@.10	.10	.642	1264	2467
13....	.11	.25B	.11	.20	.22	.897	618	2180
16....	.20	.20	.20	.20	.23	.991	41	2117
17....	....	....	....	....	....	.991	....	....

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9200 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	.12	.12	.11	.11	.11	.157	40	40
13....	....	....	....	.11N	.11	.156	....	40
14....	.11	.11	.10A	.11	.10	.169	1	41
15....	.11	.12	.11	.11A	.10	.161	125	166
16....	.11	.12	.11	.11	.11	.164	16	182
17....	.11	.12	.11	.11A	.11	.178	91	242
20....	.15	.19	.15	.18	.18	.266	66	287
21....	.17	.17	.15	.15	.16	.258	81	305
22....	.16	.16	.13	.14	.14	.251	54	329
23....	.12	.15	.12	.12	.13	.232	148	449
24....	.12	.14	.12	.14	.14	.262	18	450
27....	Exchange Closed; Memorial Day							
28....	.16	.18	.15	.17	.16	.288	1404	1359
29....	.16	.17	.15	.17	.17	.294	1163	2237
30....	.19	.19	.17	.19	.19	.321	942	3048
31....	.18	.24	.18	.23	.23	.384	414	3242

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.24	.32	.24	.30	.30	.457	357	3144
4....	.27	.33	.27	.33	.33	.473	394	3350
5....	.43	.52	.42	.51	.50	.594	1613	3719
6....	.43	.50	.41	.47	.47	.583	498	3449
7....	.40	.40	.28A	.50	.50	.397	194	3447
10....	.30	.31	.28	.31	.31	.409	245	3493
11....	.34	.37	.32	.37	.38	.478	359	3497
12....	.42	.42	.35	.35	.36	.465	372	3646
13....	.35	.36	.31	.35	.35	.457	342	3618
14....	.41	.55	.41	.55	.55	.606	215	3658
17....	.58	.58	.49	.51	.51	.584	94	3645
18....	.57	.64	.55	.64	.62	.655	450	3790
19....	.57	.57	.48	.48	.49	.568	127	3766
20....	.43	.49	.38A	.40	.42	.510	102	3751
21....	.33	.33	.29	.31	.31	.405	565	3703
24....	.26	.29	.24	.28B	.28	.387	233	3867
25....	.23	.28	.23	.28B	.27	.382	166	3955
26....	.27	.33	.27	.30A	.29	.406	300	4142
27....	.33	.36	.32	.36	.35	.466	304	4262
28....	.38	.41	.38	.39	.40	.532	546	4148

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.43	.45	.38	.39	.39	.519	171	4131
2....	.34@.33	.40B	.33	.37	.37	.524	126	4113
3....	.39	.41	.34	.37	.37	.520	511	4045
4....	Exchange Closed; Independence Day							
5....	.46	.58	.46	.57A@.56	.56	.675	299	3912
8....	.50	.52	.48	.48	.48	.617	194	4001
9....	.46	.50	.45	.46	.46	.609	135	4017
10....	.48	.48	.42	.42	.42	.577	89	4042
11....	.38	.39	.29	.31	.31	.453	364	4159
12....	.35	.36	.26	.31	.31	.458	393	4185
15....	.28	.35	.28	.34	.34	.486	207	4261
16....	.33	.41	.33	.40@.41	.40	.552	228	4447
17....	.47	.48	.29	.38	.36	.552	1034	4261
18....	.36	.40B	.23	.23	.24	.427	351	3848
19....	.25	.25	.18	.21	.21	.408	345	3928
22....	.17	.18	.14	.17	.17	.369	431	3949
23....	.16	.19	.15	.18	.18	.386	490	3992
24....	.21	.21	.17	.17	.17	.371	631	4067
25....	.15	.19	.15	.18	.18	.398	288	3988
26....	.16	.17	.15	.16	.15	.359	705	3780
29....	.12	.13	.11	.13	.13	.317	875	3771
30....	.13	.15	.10	.11	.11	.297	601	3681
31....	.12	.14	.11	.14	.13	.318	519	3826

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9200 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.15	.15	.13	.14	.14	.341	337	3769
2....	.13	.13	.10	.10	.10	.291	420	4000
5....	.11	.12	.10	.11	.11	.309	320	3967
6....	.13	.14	.12	.12	.12	.316	817	3741
7....	.13	.15	.11	.15	.15	.388	330	3876
8....	.15	.18	.15	.18	.17	.432	1115	4257
9....	.16	.19	.15	.16	.18	.460	904	4131
12....	.20	.21	.16	.17	.18	.464	743	4170
13....	.16	.16	.12	.14	.14	.416	1422	4746
14....	.12	.17	.11	.16@.17	.16	.450	732	4884
15....	.17	.18	.11	.11	.11	.392	1271	5023
16....	.09	.12	.08	.12	.12	.427	328	5220
19....	.12	.15	.11	.13	.13	.448	691	5474
20....	.09	.15	.09	.15	.15	.483	891	5644
21....	.17	.18	.14	.18	.18	.545	396	5738
22....	.17	.19	.14	.14	.15	.528	418	5562
23....	.14	.17	.13	.13	.13	.491	714	5730
26....	.11	.11	.09	.10	.10	.440	536	6055
27....	.10	.12	.09	.12	.12	.490	726	6267
28....	.11	.11	.09	.09	.09	.437	250	6081
29....	.12	.12	.10	.11	.11	.489	679	6333
30....	.09	.09	.05	.05	.05	.348	942	6222

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.04	.04	.03	.04	.04	.304	591	6521
4....	.05	.06	.04	.05	.05	.345	258	6412
5....	.05	.05	.02	.02	.03	.254	498	6515
6....	.02	.02	.01	.01	.01	.107	249	6478
9....	.01	.01	CAB	.01	.01	.078	284	6346
10....	.01	.01	CAB	CAB	.01	.063	376	6229
11....	.01	.01	.01	.01	.01	.042	65	6141
12....	CAB	.01	CAB	.01	CAB	012	8	6103
13....	.01	.01	.01	.01	.01	.040	66	6052

SEPTEMBER 1985 9250 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	.08	.08	.08	.08	.08	.130	....	....
22....	....	....	.06A	.08N	.05	.125	10	10
23....	.04	.04	.04	.04	.04	.112	12	22
24....	.04	.04	.04	.04	.04	.131	1	23
28....	....	05B	....	05B	.05	.146	....	23
29....	.07	.07	.05A	.06	.06	.150	6	29
30....	.06	.07	.06	.07	.07	.168	49	68
31....	.07	.09B	.07	.09B	.09	.213	103	144

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9250 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.12	.14	.12	.14	.14	.270	37	187
4....	.12	.15	.11	.14	.14	.283	294	366
5....	.18	.27	.17	.25	.25	.393	1219	1240
6....	.20	.26	.19	.23	.24	.359	619	1321
7....	.18@.19	.19	.14	.14	.14	.202	630	1591
10....	.14	.15	.13	.15	.15	.209	255	1797
11....	.15	.18	.15	.18	.17	.261	228	1846
12....	.19@.20	.21	.16	.17	.17	.278	462	2024
13....	.19	.19	.14	.16	.16	.270	709	2227
14....	.21	.29	.20	.28	.28	.406	855	2413
17....	.26@.27	.31	.25	.25	.25	.380	821	2277
18....	.32	.36	.29	.34	.34	.452	656	2142
19....	.31	.31	.26	.26	.26	.363	597	2301
20....	.20	.25	.19	.20	.20	.308	534	2494
21....	.16	.16	.13	.14	.14	.221	603	2708
24....	.11	.13	.10	.12	.12	.204	423	2711
25....	.10	.13	.10	.12	.12	.200	329	2860
26....	.12	.15	.12	.13	.14	.217	544	2855
27....	.15	.18	.14	.18@.17	.17	.264	398	3178
28....	.19	.21	.18	.18@.19	.19	.319	561	3014

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.21	.21	.16	.16	.16	.304	528	2958
2....	.15	.17	.13	.16	.16	.307	437	2927
3....	.17	.18	.15	.15	.15	.301	373	2827
4....	Exchange Closed; Independence Day							
5....	.22	.28	.21	.28	.28	.451	553	2737
8....	.24	.28	.21	.22	.22	.398	133	2750
9....	.20	.24	.19	.22	.21	.376	240	2805
10....	.22	.23	.18	.19@.18	.19	.343	348	2802
11....	.17	.18	.11	.12	.12	.236	531	2866
12....	.14	.15	.10	.13	13	.298	807	2779
15....	.11	14	.11	.14	13	.256	401	2998
16....	.13	.17	.13	.17	17	.329	366	3108
17....	.21	.22	.12	.15@.16	.15	.328	1161	3522
18....	.18	.18	.08	.08	.08	.222	685	3786
19....	.08	.08	.06	.07	.07	.207	200	3667
22....	.06	.06	.05	.05	.05	.174	298	3670
23....	.05	.06	.05	.05	.05	.185	312	3490
24....	.07	.07	.05	.05	.05	.173	181	3546
25....	.05	.06	.04	.06	.06	.190	198	3617
26....	.05	.06	.05	.05	.05	.162	465	3462
29....	.04	.04	.03	.04	.04	.131	160	3497
30....	.04	.04	03	.03	.03	.118	419	3412
31....	.04	.04	.03	.03	.04	.129	183	3459

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.04	.05	.03	.03	.04	.141	113	3459
2....	.03	.04	.03	.04	.04	.111	20	3459
5....	.03	.04	.03	.03	.03	.116	428	3596
6....	.04	.04	.03	.03	.03	.119	178	3484
7....	.03	.04	.03	.04	.04	.160	195	3515
8....	.04	.04	.03	.03	.04	.166	513	3606
9....	.03	.04	.03	.03	.03	.203	160	3833
12....	.03	.05	.03	.03	.03	.197	549	4026
13....	.03	.03	.01	.02	.02	.135	261	3985
14....	.02	.03	.02	.03	.03	.152	74	3964
15....	.03	.03	.01	.02	.02	.117	633	3906
16....	.01	.02	.01	.02	.02	.111	75	3850
19....	.02	.02	.02	.02	.02	.112	10	3838
20....	.01	.02	.01	.02	.02	.125	15	3747
21....	.02	.03	.02	.03	.02	.155	669	4241
22....	.03	.03	.02	.02	.02	.140	508	4607
23....	.01	.02	.01	.01	.01	.115	176	4645
26....	.02	.02	.01	.02	.02	.080	228	4694
27....	.01	.02	.01	.01	.01	.095	25	4704
28....	....	....	....	.01N	.01	.069	....	4657
29....	.01	.02	.01	.02	.01	.083	342	4681
30....	.01	.01	.01	.01	.01	.037	622	4656

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 9250 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.01	.01	CAB	CAB	CAB	.017	50	4607
4....	.01	.01	.01	.01	.01	.019	31	4563
5....	.01	.01	.01	.01	CAB	.008	7	4550
6....	CAB	CAB	CAB	CAB	CAB	.001	....	4547
9....	.01	.01	.01	.01	CAB	.000	....	4547
10....	CAB	CAB	CAB	CAB	CAB	.000	60	4487
11....	CAB	CAB	CAB	CAB	CAB	.000	....	4487
12....	CAB	CAB	CAB	CAB	CAB	.000	....	4475
13....	CAB	CAB	CAB	CAB	CAB	.000	....	4475

SEPTEMBER 1985 9300 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	.09	.13	.08	.12A	.12	.218	22	20
6....	.09	.11	.09	11	.11	.177	384	329
7....	.09	.09	.05	.05	.05	.080	148	453
10....	.06	.07	.05	.07	.06	.082	321	349
11....	.07	.08	.07	.08	.07	.111	84	372
12....	.08	.08	.07	.07	.07	.138	148	493
13....	.07	.08	.06	.07	.06	.132	219	664
14....	.10	.13	.09	.13	.12	.228	1075	1052
17....	.12	.16	.10	.11	11	.206	421	1352
18....	.14	.16	.12	.16	.16	.262	510	1627
19....	.16	.16	.11	.11	.11	.192	228	1734
20....	.10	.11	.08	.09B	.09	.153	341	1899
21....	.07	.07	.05	.06	.06	.097	179	1954
24....	.05	.07	.04	.06	.06	.086	458	1935
25....	.05	.06	.04	.05	05	.083	153	1976
26....	.06	.06	.05	.06	.06	.093	114	2023
27....	.07	.08	.07	.08	08	.119	342	2133
28....	.07	.10	.07	.08	08	.154	195	2150

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.08	.08	.07	.07	.07	.142	342	2419
2....	.06	.07	.05	.06	06	.143	334	2586
3....	.06	.07	06	.06	06	.138	126	2636
4....	Exchange Closed; Independence Day							
5....	.10	.12	.08	.12	12	.243	610	2648
8....	.10	.11	.08	.08	.08	.190	649	2951
9....	.08	.09	.07	.08	.08	.182	386	3099
10....	.09	.09	.06	.06	.06	.159	273	3001
11....	.06	06	.03	.04	.04	.093	555	3217
12....	.05	.05	.03	.04	.04	.094	822	2736
15....	.06	.06	.04	.05	.05	.101	107	2948
16....	.05	.07	.05	.07	.06	156	242	3009
17....	.08	08	03	.05	.05	154	143	3076
18....	.04	04	.02	.03	.03	089	94	2864
19....	.04	.04	.02	.02	.02	.080	131	2874
22....	.02	.03	.02	.02	.02	.062	240	2832
23....	.03	.03	.03	.03	.02	066	29	2850
24....	.02	.02	.02	.02	.02	.060	75	2849
25....	.02	.03	.02	.02	.02	.066	337	2830
26....	.02	.02	.01	.01	.01	.054	223	2778
29....	.01	.01	.01	.01	.01	.039	51	2758
30....	....	....	....	01N	.01	033	5	2738
31....	....	...	....	01N	01	037	...	2738

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 9300 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.041	....	2752
2....	.02@.01	.02	.01	.01	.01	.029	5	2757
5....	....	....	....	.01N	.01	.029	....	2741
6....	.01	.01	.01	.01	.01	.030	20	2741
7....	.01	.01	.01	.01	.01	.044	345	2729
8....	.01	.01	.01	.01	.01	.063	284	2866
9....	.01	.01	.01	.01	.01	.069	178	2862
12....	.01	.01	.01	01	.01	.054	154	2857
13....	....	....	....	.01N	.01	.023	....	2830
14....	....	....	....	.01N	.01	.027	....	2809
15....	....	....	....	.01N	.01	.017	....	2809
16....	....	....	....	.01N	.01	.012	....	2809
19....	....	....	....	.01N	.01	.010	....	2809
20....	....	....	....	.01N	.01	.012	....	2809
21....	....	....	....	01N	.01	.016	....	2809
22....	....	....	....	.01N	CAB	013	....	2809
23....	.01	.01	CAB	CAB	CAB	.009	83	2755
26....	CAB	CAB	CAB	CAB	CAB	.003	....	2713
27....	CAB	CAB	CAB	CAB	CAB	.004	75	2713
28....	CAB	CAB	CAB	CAB	CAB	.002	....	2659
29....	CAB	CAB	CAB	CAB	CAB	.003	....	2659
30....	CAB	CAB	CAB	CAB	CAB	.000	12	2659

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	CAB	CAB	CAB	CAB	CAB	.000	2	2659
4....	CAB	CAB	CAB	CAB	CAB	.000	....	2655
5....	CAB	CAB	CAB	CAB	CAB	.000	....	2655
6....	CAB	CAB	CAB	CAB	CAB	.000	....	2655
9....	.01	.01	.01	.01	CAB	000	16	2671
10....	CAB	CAB	CAB	CAB	CAB	.000	....	2671
11....	CAB	CAB	CAB	CAB	CAB	.000	....	2671
12....	CAB	CAB	CAB	CAB	CAB	.000	...	2671
13....	CAB	CAB	CAB	CAB	CAB	.000	....	2671

SEPTEMBER 1985 9350 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	.03	.03	.03	.03	03	.056	4	4
13....	.03	.03	.03	.03	.03	.053	250	254
14....	.05	.05	.05	.05	05	.106	34	288
17....	06	06	05	.05	05	.091	19	306
18....	....	06B	....	.06B	06	.124	....	306
19....	.06	.07	.05	.05	.05	.082	67	329
20....	.05	.05	.04	.04	.04	.061	6	344
21....	.02	.02	.02	02	.03	.034	1	343
24....	....	...	....	03N	03	.029	....	343
25....	.02	.03	.02	.03	03	.027	50	388
26....	....	....	....	03N	.03	.031	....	388
27....	....	....	....	.03N	.03	.042	....	378
28....	.04	04	.03	.03	03	059	....	378

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 9350 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.03@.02	.03	.02	.02	.02	.051	5	379
2	.01	.01	.01	.01	.01	.051	1	378
3	.02	.02	.01	.01	.01	.049	4	381
4	Exchange Closed; Independence Day							
5	.05	.05	.04A	.05	.05	.102	2	381
8	....	....	.03A	.03A	.03	.072	....	381
9	.03	.03	.03	.03	.03	.067	11	370
10	....	....	....	.03N	.03	.056	....	370
11	.04	.04	.02	.02	.02	.027	3	372
12	....	....	....	.02N	.02	.027	....	372
15	....	....	....	.02N	.02	.029	....	372
16	.02	.02	.02	.02	.02	.057	12	372
17	.01	.01	.01	.01	.02	.056	1	372
18	.01	.01	.01	.01	.01	.027	7	373
19	....	....	....	.01N	.01	.023	....	373
22	....	....	....	.01N	.01	.016	....	373
23	....	....	....	.01N	.01	.017	....	372
24	....	....	....	.01N	.01	.015	....	372
25	....	....	....	.01N	.01	.017	....	372
26	....	....	....	.01N	.01	.013	....	372
29	....	....	....	.01N	.01	.008	....	372
30	....	....	....	.01N	.01	.006	....	372
31	....	....	....	.01N	.01	.007	....	372

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.008	....	372
2	....	....	....	.01N	.01	.005	....	372
5	....	....	....	.01N	.01	.005	....	372
6	....	....	....	.01N	.01	.005	....	372
7	....	....	....	.01N	.01	.008	....	372
8	....	....	....	.01N	.01	.010	....	380
9	....	....	....	.01N	.01	.011	....	388
12	....	....	....	.01N	CAB	.009	....	380
13	CAB	CAB	CAB	CAB	CAB	.002	....	372
14	CAB	CAB	CAB	CAB	CAB	.002	....	372
15	CAB	CAB	CAB	CAB	CAB	.001	....	372
16	CAB	CAB	CAB	CAB	CAB	.000	....	372
19	CAB	CAB	CAB	CAB	CAB	.000	....	372
20	CAB	CAB	CAB	CAB	CAB	.000	....	372
21	....	....	....	....	CAB	.000	....	372
22	CAB	CAB	CAB	CAB	CAB	.000	....	372
23	CAB	CAB	CAB	CAB	CAB	.000	....	372
26	CAB	CAB	CAB	CAB	CAB	.000	....	372
27	CAB	CAB	CAB	CAB	CAB	.000	....	372
28	CAB	CAB	CAB	CAB	CAB	.000	....	372
29	CAB	CAB	CAB	CAB	CAB	.000	....	372
30	CAB	CAB	CAB	CAB	CAB	.000	....	372

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	....	372
4	CAB	CAB	CAB	CAB	CAB	.000	....	372
5	CAB	CAB	CAB	CAB	CAB	.000	....	372
6	CAB	CAB	CAB	CAB	CAB	.000	....	372
9	CAB	CAB	CAB	CAB	CAB	.000	....	372
10	CAB	CAB	CAB	CAB	CAB	.000	....	372
11	CAB	CAB	CAB	CAB	CAB	.000	....	372
12	CAB	CAB	CAB	CAB	CAB	.000	....	372
13	CAB	CAB	CAB	CAB	CAB	.000	....	372

DECEMBER 1985 8950 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.51	.51	.51	.51	.51	.355	1	1
25	....	....	.48A	.51N	.51	.363	....	1
26	....	....	....	.51N	.56	.400	....	1
27	....	....	.49A	.49A	.49	.404	....	1
28	....	....	....	.49N	.52	.418	....	1
29	....	....	.48A	.48A	.48	.435	....	1

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 8950 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.48N	.47	.418	....	1
2	....	....	....	.47N	.47	.427	....	1
3	....	.53B	....	.53B	.53	.430	....	1
4	....	....	....	.53N	.53	.425	....	1
5	Exchange Closed; Good Friday							
8	....	....	....	.53N	.56	.435	....	1
9	....	....	....	.56N	.66	.468	....	1
10	....	....	....	.66N	.68	.473	....	1
11	....	....	....	.68N	.93	.544	....	1
12	....	....	....	.93N	.90	.546	....	1
15	....	....	....	.90N	.90	.545	....	1
16	....	.91B	....	.91B	.93	.604	....	1
17	....	....	....	.93N	.86	.574	....	1
18	....	....	....	.86N	1.06	.625	....	1
19	....	....	....	1.06N	1.00	.595	....	1
22	....	....	....	1.00N	1.01	.627	....	1
23	....	....	.94A	.94A	.94	.582	....	1
24	.85	.85	.85	.85	.91	.598	1	1
25	....	....	....	.91N	.84	.571	....	1
26	....	....	.75A	.75A	.82	.573	....	1
29	....	....	.73A	.73A	.73	.526	....	1
30	....	.84B	....	.82B	.82	.554	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.85B	....	.85B	.88	.578	....	1
2	....	....	....	.88N	.86	.594	....	1
3	....	.95B	....	.95B	1.00	.650	....	1
6	....	....	....	1.00N	1.00	.670	....	1
7	....	....	....	1.00N	1.03	.691	....	1
8	....	....	.99A	.99A	.97	.666	....	1
9	....	.98B	....	.98B	1.04	.690	....	1
10	....	1.05B	....	1.05B	1.08	.704	....	1
13	....	....	....	1.08N	1.10	.709	....	1
14	....	....	....	1.10N	1.21	.769	....	1
15	....	....	....	1.21N	1.21	.765	....	1
16	....	....	....	1.21N	1.21	.793	....	1
17	....	1.24B	....	1.24B	1.21	.788	....	1
20	....	1.50B	....	1.50B	1.55	.853	....	1
21	....	....	....	1.55N	1.53	.849	....	1
22	....	....	....	1.53N	1.50	.844	....	1
23	....	....	1.45A	1.45A	1.41	.825	....	1
24	....	....	....	1.41N	1.48	.847	....	1
27	Exchange Closed; Memorial Day							
28	....	1.58B	....	1.58B	1.58	.866	....	1
29	....	....	....	1.58N	1.60	.870	....	1
30	....	....	....	1.60N	1.65	.881	....	1
31	....	1.70B	....	1.70B	1.76	.902	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	1.90B	....	1.90B	1.90	.927	....	1
4	....	....	....	1.90N	1.98	.932	....	1
5	....	2.15B	....	2.15B	2.20	.958	....	1
6	....	....	....	2.20N	2.20	.968	....	1
7	....	....	2.13A	2.13A	1.82	.934	....	1
10	....	....	....	1.82N	1.84	.937	....	1
11	....	1.85B	....	1.85B	1.95	.953	....	1
12	....	2.08B	....	1.95N	1.95	.921	....	1
13	....	....	....	1.95N	1.93	.917	....	1
14	....	2.20B	....	2.20B	2.25	.953	....	1
17	....	2.30B	....	2.30B	2.25	.951	....	1
18	....	2.30B	....	2.30B	2.41	.964	....	1
19	....	2.42B	2.35A	2.35A	2.25	.949	....	1
20	....	....	2.15A	2.15A	2.05	.939	....	1
21	....	....	1.88A	1.88A	1.83	.912	....	1
24	....	....	1.76A	1.76A	1.80	.909	....	1
25	....	....	1.75A	1.80N	1.84	.909	....	1
26	....	....	....	1.84N	1.85	.915	....	1
27	....	1.90B	....	1.90B	2.00	.931	....	1
28	....	2.05B	....	2.05B	2.11	.945	....	1

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 8950 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	2.15B	....	2.15B	2.10	.948	....	1
2....	....	....	2.05A	2.05A	2.13	.949	....	1
3....	....	....	....	2.13N	2.11	.949	...	1
4....	Exchange Closed; Independence Day							
5....	....	2.33B	....	2.33B	2.48	.974	....	1
8....	....	....	2.44A	2.44A	2.35	.968	....	1
9....	....	....	2.33A	2.33A	2.31	.967	....	1
10....	....	....	....	2.31N	2.23	.962	....	1
11....	....	....	2.10A	2.10A	1.96	.941	....	1
12....	....	2.10B	....	1.96N	2.01	.944	....	1
15....	....	....	....	2.01N	2.06	.953	....	1
16....	....	2.15B	....	2.15B	2.20	.948	....	1
17....	....	2.30B	....	2.20N	2.19	.948	....	1
18....	....	....	2.05A	2.05A	1.92	.924	....	1
19....	....	1.95B	....	1.95B	1.91	.921	....	1
22....	....	....	....	1.91N	1.83	.913	....	1
23....	....	....	....	1.83N	1.84	.919	....	1
24....	....	1.90B	....	1.90B	1.82	.915	....	1
25....	....	....	....	1.82N	1.87	.923	....	1
26....	....	....	....	1.87N	1.76	.909	....	1
29....	....	....	1.74A	1.74A	1.68	.900	....	1
30....	....	....	....	1.68N	1.64	.893	....	1
31....	....	1.70B	....	1.70B	1.70	.902	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.70N	1.74	.911	....	1
2....	....	....	1.73A	1.73A	1.65	.897	....	1
5....	....	....	....	1.65N	1.68	.904	....	1
6....	....	1.70B	....	1.70B	1.71	.911	....	1
7....	....	1.75B	....	1.75B	1.84	.930	....	1
8....	....	1.95B	....	1.95B	1.95	.942	....	1
9....	....	....	....	1.95N	2.04	.951	....	1
12....	....	2.12B	....	2.04N	2.04	.952	....	1
13....	....	....	....	2.04N	1.98	.969	....	1
14....	....	....	....	1.98N	2.04	.973	....	1
15....	....	2.05B	....	2.04N	1.97	.969	....	1
16....	....	....	....	1.97N	2.02	.984	....	1
19....	....	....	....	2.02N	2.09	.987	....	1
20....	....	....	2.07A	2.07A	2.15	.989	....	1
21....	....	2.18B	....	2.18B	2.26	.992	....	1
22....	....	....	....	2.26N	2.18	.991	....	1
23....	....	....	....	2.18N	2.17	.991	....	1
26....	....	....	....	2.17N	2.11	.990	....	1
27....	....	....	....	2.11N	2.17	.992	....	1
28....	....	....	....	2.17N	2.14	.991	....	1
29....	....	....	....	2.14N	2.22	.993	....	1
30....	....	....	2.10A	2.10A	2.03	.988	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	2.03N	2.04	.990	....	1
4....	....	2.10B	....	2.10B	2.09	.992	....	1
5....	....	2.12B	....	2.09N	2.02	.990	....	1
6....	....	....	....	2.02N	1.76	.980	....	1
9....	....	....	....	1.76N	1.73	.968	....	1
10....	....	....	....	1.73N	1.76	.970	....	1
11....	....	....	....	1.76N	1.73	.969	....	1
12....	....	....	1.71A	1.71A	1.69	.967	....	1
13....	....	1.85B	....	1.85B	1.93	.982	....	1
16....	....	....	....	1.93N	1.93	.983	....	1
17....	....	1.95B	....	1.95B	1.87	.981	....	1
18....	....	1.88B		1.87N	1.87	.962	....	....
19....	1.83	1.83	1.83	1.83	1.86	.982	25	26
20....	....	2.00B	....	1.87B	2.05	.989	....	26
23....	....	2.20B	....	2.20A	2.27	.993	....	26
24....	....	....	2.21A	2.27N	2.29	.996	....	25
25....	....	....	....	2.29N	2.37	.997	....	25
26....	....	2.40B	....	2.37N	2.35	.997	....	25
27....	....	....	2.25A	2.25A	2.19	.995	....	25
30....	....	....	2.16A	2.19N	2.27	.996	....	25

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 8950 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.27N	2.32	.997	....	25
2....	....	2.35B	....	2.32N	2.22	.996	....	25
3....	....	2.27B	....	2.22N	2.24	.997	....	25
4....	....	2.34B	....	2.27B	2.23	.997	....	25
7....	....	....	2.18A	2.18A	2.15	.996	....	25
8....	....	....	....	2.15N	2.18	.997	....	25
9....	....	....	....	2.18N	2.13	.996	....	25
10....	....	....	2.12A	2.12A	2.12	.996	....	25
11....	....	2.16B	....	2.16B	2.14	.997	....	25
14....	....	....	....	2.14N	2.14	.997	....	25
15....	....	2.15B	....	2.15B	2.16	.998	....	25
16....	....	....	....	2.16N	2.21	.998	....	25
17....	....	....	....	2.21N	2.28	.999	....	25
18....	....	....	....	2.28N	2.30	.999	....	25
21....	....	....	....	2.30N	2.29	.999	....	25
22....	....	2.35B	....	2.35B	2.3[illegible]	.999	....	25
23....	....	....	....	2.33N	2.32	.999	....	25
24....	....	....	....	2.32N	2.25	.999	....	25
25....	....	....	....	2.25N	2.28	.999	....	25
28....	....	....	....	2.28N	2.29	.999	....	25
29....	....	2.35B	....	2.35B	2.44	.999	....	25
30....	....	2.59B	....	2.50B	2.52	.999	....	25
31....	....	2.55B	....	2.53B	2.55	.999	....	25

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.55N	2.57	.999	....	25
4....	....	....	2.54A	2.54A	2.52	.999	....	25
5....	....	....	2.50A	2.50A	2.52	.999	....	25
6....	....	....	....	2.52N	2.50	.999	....	25
7....	....	2.52B	2.49A	2.50N	2.50	.999	....	25
8....	....	2.52B	....	2.52B	2.64	.999	....	25
11....	....	....	2.60A	2.62A	2.61	.999	....	....

DECEMBER 1985 9000 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	.62	.62	.62	.62	.63	.500	1	1
25....	.60	.60	.60	.60	.57	.472	1	2
26....	....	....	.53A	.53A	.56	.474	....	2
29....	....	....	.50A	.50A	.50	.427	....	2
30....	.50	.56B	.50	.56B	.56	.454	1	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.57B	....	.57B	.60	.478	....	1
2....	....	....	....	.60N	.60	.467	....	1
3....	....	.65B	....	.65B	.70	.526	....	1
6....	....	....	....	.70N	.70	.547	....	1
7....	....	....	....	.70N	.71	.569	....	1
8....	....	....	.66A	.66A	.66	.542	....	1
9....	....	....	....	.66N	.72	.567	....	1
10....	....	.73B	....	.73B	.75	.583	....	1
13....	.77	.77	.77	.77	.77	.588	20	21
14....	....	....	....	.77N	.86	.646	....	21
15....	....	....	....	.86N	.86	.641	....	21
16....	....	.88B	....	.86N	.86	.675	....	21
17....	....	.88B	....	.88B	.86	.666	....	21
20....	....	1.10B	....	1.10B	1.15	.753	....	21
21....	....	....	....	1.15N	1.14	.746	....	21
22....	1.18	1.18	1.18	1.18	1.14	.740	1	22
23....	....	....	1.01A	1.01A	1.01	.714	....	22
24....	....	1.03B	....	1.03B	1.09	.743	....	22
27....	Exchange Closed; Memorial Day							
28....	....	1.15B	....	1.10B	1.16	.768	....	22
29....	....	....	....	1.16N	1.19	.773	....	22
30....	....	1.20B	....	1.20B	1.24	.789	....	22
31....	....	1.33B	....	1.33B	1.36	.820	....	22

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9000 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	1.45B	....	1.45B	1.45	.858	....	22
4....	....	....	....	1.45N	1.50	.867	....	22
5....	....	1.70B	....	1.70B	1.78	.911	....	22
6....	1.70	1.70	1.70	1.70	1.73	.924	20	21
7....	1.40	1.40	1.40	1.40	1.40	.859	1	21
10....	....	....	....	1.40N	1.40	.865	....	21
11....	....	....	....	1.40N	1.50	.894	....	21
12....	....	1.62B	....	1.50N	1.51	.851	....	21
13....	....	....	....	1.51N	1.49	.845	....	21
14....	....	1.70B	....	1.70B	1.80	.903	....	21
17....	....	1.82B	....	1.82B	1.78	.900	....	21
18....	....	1.85B	....	1.85B	1.94	.923	....	21
19....	....	1.95B	1.87A	1.87A	1.90	.896	....	21
20....	....	....	1.72A	1.72A	1.68	.878	....	21
21....	....	....	1.47A	1.47A	1.43	.835	....	21
24....	....	....	1.37A	1.37A	1.40	.830	....	21
25....	....	....	1.35A	1.40N	1.42	.829	....	21
26....	....	....	....	1.42N	1.44	.839	....	21
27....	....	1.50B	....	1.50B	1.56	.864	....	21
28....	....	1.60B	....	1.60B	1.66	.888	....	21

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.66N	1.65	.888	....	21
2....	....	....	1.61A	1.61A	1.67	.893	....	21
3....	....	....	....	1.67N	1.66	.894	....	21
4....	Exchange Closed; Independence Day							
5....	....	1.86B	....	1.86B	2.02	.940	....	21
8....	....	....	1.96A	1.96A	1.85	.927	....	21
9....	....	....	....	1.85N	1.82	.924	....	21
10....	....	....	....	1.82N	1.75	.915	....	21
11....	....	....	1.63A	1.63A	1.54	.877	....	21
12....	....	1.65B	....	1.54N	1.57	.883	....	21
15....	....	....	....	1.57N	1.62	.897	....	21
16....	....	1.67B	....	1.67B	1.73	.895	....	21
17....	....	1.80B	....	1.73N	1.73	.894	....	21
18....	....	....	1.65A	1.65A	1.50	.855	....	21
19....	....	....	....	1.50N	1.49	.850	....	21
22....	....	....	1.45A	1.45A	1.41	.837	....	21
23....	....	....	....	1.41N	1.43	.845	....	21
24....	....	1.46B	....	1.46B	1.39	.838	....	21
25....	....	....	....	1.39N	1.45	.852	....	21
26....	....	....	....	1.45N	1.33	.828	....	21
29....	....	....	1.32A	1.32A	1.27	.813	....	21
30....	....	....	....	1.27N	1.24	.803	....	21
31....	....	1.25B	....	1.25B	1.28	.817	....	21

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.28N	1.33	.830	....	21
2....	....	....	1.31A	1.31A	1.24	.806	....	21
5....	....	....	....	1.24N	1.26	.817	....	21
6....	1.33	1.33	1.33	1.33	1.29	.828	2	23
7....	....	....	....	1.29N	1.41	.858	....	23
8....	....	1.47B	....	1.47B	1.51	.879	....	23
9....	....	....	....	1.51N	1.5d	.893	....	23
12....	....	1.66B	....	1.58N	1.57	.896	....	23
13....	....	....	....	1.57N	1.52	.919	....	23
14....	....	....	1.50A	1.52N	1.56	.928	....	23
15....	....	1.60B	....	1.56N	1.50	.918	....	23
16....	....	....	....	1.50N	1.55	.948	....	23
19....	....	....	....	1.55N	1.60	.956	....	23
20....	....	....	1.57A	1.57A	1.65	.962	....	23
21....	....	1.68B	....	1.68B	1.78	.971	....	23
22....	....	....	....	1.76N	1.66	.966	....	23
23....	....	....	....	1.66N	1.67	.965	....	23
26....	....	....	....	1.67N	1.61	.962	....	23
27....	....	....	....	1.61N	1.67	.968	....	23
28....	....	....	....	1.67N	1.64	.966	....	23
29....	....	1.72B	....	1.72B	1.72	.973	....	23
30....	....	....	....	1.72N	1.56	.956	....	23

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9000 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	1.55N	1.56	.960	....	23
4....	....	1.60B	....	1.60B	1.59	.966	....	23
5....	....	1.62B	....	1.59N	1.52	.961	....	23
6....	....	....	1.33A	1.33A	1.30	.929	....	23
9....	....	....	1.26A	1.30N	1.27	.905	....	23
10....	....	....	....	1.27N	1.29	.912	....	23
11....	1.23	1.23	1.23	1.23	1.26	.907	1	24
12....	....	....	1.24A	1.25A	1.23	.901	....	24
13....	....	1.38B	....	1.38B	1.43	.940	....	24
16....	....	....	....	1.43N	1.43	.943	....	24
17....	....	1.45B	....	1.45B	1.37	.936	....	24
18....	....	1.38B	....	1.37N	1.37	.937	....	24
19....	1.35	1.35	1.35	1.35	1.37	.937	25	49
20....	....	1.52B	....	1.52B	1.55	.958	....	49
23....	....	1.70B	....	1.64B	1.66	.972	....	49
24....	....	....	1.62A	1.66N	1.79	.980	....	49
25....	....	....	....	1.79N	1.87	.985	....	49
26....	....	1.90B	....	1.87N	1.85	.984	....	49
27....	....	....	1.75A	1.75A	1.71	.978	....	39
30....	....	....	1.66A	1.71N	1.77	.983	....	39

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.77N	1.82	.986	....	39
2....	....	1.85B	....	1.82N	1.72	.981	....	39
3....	....	1.77B	....	1.72N	1.74	.983	....	39
4....	1.77	1.84B	1.77	1.77	1.73	.933	3	40
7....	....	....	1.65A	1.65A	1.65	.981	....	39
8....	....	....	....	1.65N	1.68	.983	....	39
9....	1.65	1.65	1.65	1.65	1.63	.981	1	37
10....	....	....	1.61A	1.61A	1.62	.981	....	37
11....	....	1.66B	....	1.66B	1.64	.983	....	37
14....	....	....	....	1.64N	1.64	.985	....	37
15....	....	1.65B	....	1.65B	1.66	.986	....	37
16....	....	....	....	1.66N	1.71	.989	....	37
17....	....	....	....	1.71N	1.78	.992	....	37
18....	....	....	....	1.78N	1.80	.993	....	37
21....	....	....	....	1.80N	1.79	.994	....	37
22....	....	1.85B	....	1.85B	1.83	.996	....	37
23....	....	....	....	1.83N	1.82	.998	....	37
24....	....	....	....	1.82N	1.75	.998	....	37
25....	....	....	....	1.75N	1.78	.998	....	27
28....	....	....	....	1.78N	1.79	.999	....	27
29....	....	1.85B	....	1.85B	1.94	.999	....	27
30....	....	2.09B	....	2.00B	2.02	.999	....	27
31....	....	2.05B	....	2.03B	2.05	.999	....	27

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.09B	....	2.05N	2.07	.999	....	27
4....	....	....	2.04A	2.04A	2.02	.999	....	27
5....	....	....	2.00A	2.00A	2.02	.999	....	27
6....	....	....	....	2.02N	2.00	.999	....	27
7....	....	2.02B	....	2.00N	2.00	.999	....	26
8....	....	2.02B	....	2.02B	2.14	.999	....	26
11....	....	....	2.10A	2.12A	2.11	.999	....	1
12....	....	....	....	2.11N	2.11	.999	....	1
13....	....	....	2.07A	2.09A	2.04	.999	....	1
14....	....	....	....	2.04N	2.01	.999	....	1
15....	....	....	1.90A	1.95A	1.94	.999	....	1
18....	....	2.00B	....	2.00B	2.06	.999	....	1
19....	....	....	....	2.06N	2.07	.999	....	1
20....	....	....	2.05A	2.05A	2.01	.999	....	1
21....	....	2.04B	....	2.01N	2.02	.999	....	1
22....	....	....	....	2.02N	2.02	.999	....	1
25....	....	....	2.00A	2.01A	2.00	.999	....	1
26....	....	....	....	2.00N	1.99	.999	....	1
27....	....	....	1.97A	1.99N	2.00	.999	....	1
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	2.00N	1.97	1.000	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	1.90A	1.90A	1.86	1.000	....	1
3....	....	....	1.85A	1.85A	1.84	1.000	....	1
4....	....	1.85B	....	1.84N	1.85	1.000	....	1
5....	....	....	....	1.85N	1.81	1.000	....	1
6....	....	....	....	1.81N	1.81	1.000	....	1
9....	....	1.85B	....	1.85B	1.87	1.000	....	1
10....	....	1.9*B	....	1.87N	1.88	1.000	....	1
11....	....	2.00B	....	2.00B	2.04	1.000	....	1
12....	....	2.05B	....	2.04N	2.03	1.000	....	1
13....	....	2.08B	....	2.08B	2.05	1.000	....	1
16....	....	....	....	2.05N	2.04	1.000	....	1
17....	....	....	....	....	....	1.000	....	....

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9050 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	.53	.53	.45A	.45A	.42	.414	3	3
9....	.44	.54	.44	.53A	.53	.439	11	14
10....	.59	.59	.59	.59	.55	.454	11	25
13....	....	....	.53A	.53A	.55	.459	1	26
14....	.61	.61	.61	.61	.59	.505	2	28
15....	.68	.68	.68	.68	.59	.500	3	31
16....	.83	.63	.63	.63	.63	.537	1	32
17....	.63	.63	.63	.63	.63	.528	5	37
20....	.82	.82	.82	.82	.82	.625	....	37
21....	.78	.78	.78	.78	.78	.617	3	39
22....	....	.80B	....	.78N	.78	.609	....	39
23....	.66	.66	.66	.66	.68	.578	5	39
24....	.76	.76	.76	.76	.76	.612	2	39
27....	Exchange Closed; Memorial Day							
28....	.78	.83	.78	.83	.83	.641	12	39
29....	.76	.80B	.76	.79	.82	.647	4	41
30....	.83	.86B	.80	.84	.84	.666	28	62
31....	.82	.93B	.82	.93B	.97	.706	1	62

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.00	1.09B	1.00	1.06	1.06	.757	56	117
4....	....	....	....	1.08N	1.10	.769	....	117
5....	....	1.37B	....	1.37B	1.37	.834	....	116
6....	....	....	1.31A	1.31A	1.31	.844	....	116
7....	....	....	1.20A	1.20A	1.01	.743	....	116
10....	....	....	....	1.01N	1.03	.750	....	116
11....	....	....	....	1.03N	1.10	.794	....	116
12....	....	1.20B	....	1.15B	1.15	.749	....	116
13....	....	....	....	1.15N	1.10	.740	....	116
14....	....	1.30B	....	1.30B	1.38	.824	....	116
17....	1.36@.34	1.36	1.34	1.36	1.36	.818	3	115
18....	....	1.42B	....	1.42B	1.50	.853	2	115
19....	....	1.52B	1.47A	1.47A	1.40	.812	....	115
20....	....	....	1.35A	1.35A	1.31	.785	....	115
21....	....	....	1.12A	1.12A	1.06	.725	....	115
24....	....	....	.97A	.97A	1.03	.717	....	115
25....	....	....	1.00A	1.03	1.05	.715	....	115
26....	....	....	....	1.05N	1.05	.728	....	115
27....	....	1.15B	....	1.15B	1.17	.763	....	115
28....	....	....	....	1.17N	1.25	.797	....	115

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.25N	1.24	.797	....	115
2....	....	....	1.22A	1.22A	1.25	.804	....	115
3....	....	....	....	1.25N	1.25	.805	....	115
4....	Exchange Closed; Independence Day							
5....	....	1.43B	....	1.43B	1.57	.878	....	115
8....	1.43	1.43	1.43	1.43	1.43	.855	1	114
9....	....	....	....	1.43N	1.41	.850	....	114
10....	1.37	1.37	1.37	1.37	1.33	.834	1	114
11....	....	....	1.23A	1.23A	1.14	.777	....	114
12....	....	1.25B	....	1.14N	1.17	.784	....	114
15....	....	....	....	1.17N	1.22	.805	....	115
16....	....	1.25B	....	1.25B	1.32	.811	....	115
17....	1.19	1.40B	1.19	1.22	1.31	.810	2	115
18....	....	....	1.25A	1.25A	1.11	.752	....	115
19....	....	....	....	1.11N	1.10	.746	....	114
22....	....	....	1.00A	1.00A	1.03	.726	....	114
23....	1.01	1.01	1.00A	1.01	1.04	.737	1	115
24....	....	1.08B	....	1.08B	1.01	.728	....	115
25....	....	....	....	1.01N	1.06	.745	....	115
26....	....	....	....	1.05N	.98	.714	....	115
29....	....	....	.93A	.93A	.91	.692	....	115
30....	.94	.94	.88A	.88A	.87	.679	2	115
31....	.88	.89C	.88	.88	.91	.696	25	137

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9050 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.96B	....	.96B	.95	.712	....	137
2....	....	....	....	.95N	.88	.683	....	137
5....	....	....	....	.88N	.89	.693	....	137
6....	....	.90B	....	.90B	.93	.708	....	137
7....	....	.95B	....	.95B	1.02	.748	....	137
8....	....	....	....	1.02N	1.10	.778	....	137
9....	....	....	....	1.10N	1.17	.800	....	137
12....	1.17	1.24B	1.17	1.17	1.16	.802	2	136
13....	1.11	1.11	1.11	1.11	1.11	.822	10	136
14....	....	....	1.10A	1.11N	1.14	.837	....	136
15....	....	1.15B	1.10A	1.10A	1.09	.819	....	136
16....	....	....	....	1.09N	1.12	.860	....	136
19....	....	....	....	1.12N	1.16	.879	....	136
20....	....	....	....	1.16N	1.22	.892	....	136
21....	....	1.23B	....	1.23B	1.31	.913	....	136
22....	....	....	....	1.31N	1.25	.901	....	136
23....	....	....	....	1.25N	1.23	.899	....	136
26....	....	....	....	1.23N	1.18	.890	....	136
27....	....	....	....	1.18N	1.23	.903	....	136
28....	....	....	....	1.23N	1.19	.898	....	136
29....	....	1.24B	....	1.24B	1.26	.914	....	136
30....	....	....	....	1.26N	1.10	.874	....	136

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	1.10N	1.11	.881	....	136
4....	....	1.15B	....	1.15B	1.15	.895	....	136
5....	....	....	....	1.15N	1.09	.881	....	136
6....	....	....	.92A	.92A	.89	.812	....	136
9....	....	....	.86A	.89N	.86	.782	....	136
10....	.88	.90B	.88	.88	.88	.792	10	141
11....	....	....	.84A	.84A	.85	.784	....	141
12....	.83	.84	.83	.84	.84	.773	26	165
13....	.95	1.05B	.93A	1.01B	1.01	.844	62	189
16....	1.01	1.01	1.01	1.01	1.01	.848	30	219
17....	1.04	1.05	1.03	1.03	.95	.833	35	218
18....	....	.96B	.94A	.94A	.95	.834	....	218
19....	....	....	.92A	.94A	.94	.833	....	218
20....	....	1.05B	....	1.05B	1.08	.877	....	218
23....	1.23	1.23	1.19	1.19	1.20	.910	16	218
24....	1.32	1.32	1.16A	1.32	1.29	.931	15	203
25....	1.43	1.43	1.43	1.43	1.37	.944	10	200
26....	1.37	1.42B	1.35A	1.35A	1.35	.942	420	620
27....	....	....	1.25A	1.25A	1.22	.922	....	616
30....	....	1.24B	1.17A	1.24B	1.28	.935	....	615

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.28N	1.33	.944	....	605
2....	....	1.36B	1.28A	1.28A	1.23	.930	....	605
3....	1.24	1.28B	1.22	1.22	1.25	.935	3	606
4....	1.27	1.35B	1.23A	1.23A	1.25	.934	3	604
7....	....	....	1.16A	1.16A	1.16	.925	....	604
8....	....	....	....	1.16N	1.18	.932	3	607
9....	1.16	1.16	1.14A	1.16	1.13	.925	6	606
10....	....	....	1.12A	1.12A	1.12	.925	....	606
11....	....	1.16B	....	1.14B	1.14	.930	....	606
14....	....	....	....	1.14N	1.14	.934	....	606
15....	....	1.15B	....	1.14N	1.16	.939	....	606
16....	....	....	....	1.16N	1.21	.948	....	330
17....	....	....	....	1.21N	1.28	.958	....	330
18....	....	....	....	1.28N	1.30	.962	....	330
21....	....	....	....	1.30N	1.29	.964	....	284
22....	....	1.35B	....	1.35B	1.33	.986	....	284
23....	....	....	....	1.33N	1.32	.986	....	284
24....	....	....	....	1.32N	1.25	.983	....	284
25....	....	1.27B	....	1.27B	1.28	.985	....	284
28....	....	1.29B	....	1.29B	1.29	.988	....	268
29....	1.40	1.40	1.40	1.40	1.44	.998	25	268
30....	....	1.59B	....	1.59B	1.52	.999	....	224
31....	....	1.54B	....	1.53B	1.55	.999	....	223

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9050 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.59B		1.55N	1.57	999		223
4			1.53A	1.53A	1.52	999		223
5			1.50A	1.50A	1.52	999		223
6				1.52N	1.50	999		223
7		1.52B	1.49A	1.50N	1.50	999		223
8		1.55B		1.55B	1.64	999		75
11			1.60A	1.62A	1.61	999		75
12				1.61N	1.61	999		75
13			1.57A	1.58A	1.54	999		75
14				1.54N	1.51	999		75
15			1.40A	1.45A	1.44	999		75
18		1.49B		1.49B	1.56	999		75
19		1.63B		1.58N	1.57	999		75
20			1.56A	1.56A	1.51	999		75
21		1.54B		1.51N	1.52	999		75
22				1.52N	1.52	999		75
25			1.50A	1.51A	1.50	999		75
26				1.50N	1.48	999		75
27			1.47A	1.48N	1.50	999		75
28	Exchange Closed, Thanksgiving Day							
29				1.50N	1.47	999		75

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2			1.40A	1.40A	1.38	999		75
3			1.35A	1.35A	1.34	999		75
4		1.38B		1.34N	1.35	999		75
5				1.35N	1.31	999		75
6				1.31N	1.31	999		75
9		1.35B		1.36B	1.37	1.000		75
10		1.41B		1.37N	1.38	1.000		75
11		1.50B		1.50B	1.54	1.000		75
12		1.55B		1.54N	1.53	1.000		75
13		1.58B		1.58B	1.55	1.000		75
16				1.56N	1.54	1.000		75
17						1.000		

DECEMBER 1985 9100 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	54	54	54	54	54	482	1	1
21	54	55	53	53	53	474	22	23
22	54	54	54	54	51	465	3	26
23			47A	47A	44	433		26
24	46	50	46	50	50	467	5	31
25	Exchange Closed, Christmas							
28	54	54	54	54	54	497	3	34
29	54	56	54	55	55	502	50	84
30				55N	56	523		84
31	58	64B	57	64B	65	567	4	88

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	70	76	70	76	76	626	79	137
4	74	78	74	78	78	640	6	139
5	96	96	95	96	98	723	3	142
6			93A	93A	93	723		142
7	79	81	75	75	70	582	1	143
10	70	73	70	73	72	589	7	146
11	80	80	80	80	79	664	12	154
12	80	87B	78	78	78	620	3	151
13	77	77	77	77	77	609	3	150
14	90	98	90	98	98	713	11	140
17	1.02	1.06	99A	99A	99	705	2	138
18	1.10	1.10	1.10	1.10	1.10	751	1	138
19	1.02	1.13B	93A	99A	99	695	2	136
20	84	84	84	84	88	661	1	135
21			81A	81A	74	588		135
24			67A	67A	72	577		135
25			62A	72N	72	574		135
26		73B		72N	74	586		135
27		80B		80B	82	630		135
28		85B	81A	85B	90	673		135

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9100 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	85	85	85	85	.89	.671	1	134
2	.87	.87	.87	87	.90	.680	1	134
3	92	92	92	92	.91	.681	1	133
4	Exchange Closed, Independence Day							
5		1.10B		1.09B	1.17	.781		133
8	1.06	1.06	1.05	1.05	1.04	.747	3	132
9	99	1.02B	99	1.02B	1.02	740	1	129
10			99A	99A	96	717		129
11	90	90	79	79	.80	642	2	127
12	.74	87B	74	74	.82	651	1	127
15	.86	87	85	85	85	678	2	129
16		87B		67B	94	696	2	131
17		1.05B		94N	93	694		131
18		93B	78A	78A	77	622		131
19				77N	76	614		131
22			69A	69A	70	589		131
23			69A	69A	70	601		131
24		72B		72B	68	580		131
25	70	70	70	70	72	610	1	131
26			68A	68A	64	572		131
29	56	57B	56	56	56	545	4	136
30	60	61B	56	56	57	530	3	133
31	57	58B	57	58B	60	549	100	208

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	64	64	63	64 @ 63	63	567	4	204
2			58A	58A	57	530		204
5	58	58	56	58	58	543	30	234
6	64	64	63A	63A	61	559	25	233
7		67B		67B	68	606		208
8		75B		75B	75	642		208
9	77	79B	77	79B	80	669	10	209
12	80	85B	79	79A	79	671	12	203
13			74A	74A	74	675	1	203
14			73A	74N	77	686		201
15			73A	73A	73	670		201
16	70	70	69A	70	75	706	3	204
19		76B		76B	.78	736		274
20	77	78B	75A	78B	83	756	25	224
21		85B		85B	90	794		224
22	87	87	85	85	85	773	1	224
23		86B		85N	83	767	3	223
26	80	80	78A	78A	79	750	26	202
27				79N	83	771		202
28	82	82	82	82	79	762	1	203
29	84	84	84	84	85	789	2	200
30			73A	73A	71	721		200

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	68	68	68	68	71	729	1	200
4	77	79	77	77A	76	751	50	218
5	68	68	68	68	71	726	1	218
6	57	57	55	55	55	620	125	341
9	54	56B	52A	53A	52	598	37	369
10	58	58	53	53	53	610	130	479
11	49	51	48	51	51	599	279	661
12	50	51	50	50	49	582	90	681
13	52 @ 53	63B	50A	62	63	680	202	667
16	62 @ 63	63	62	63	62	683	55	692
17	65	66	58	59	58	660	130	725
18	60	60	57A	58A	58	651	10	744
19	54	55	54	56	56	657	18	743
20	64	67	63	67	66	725	127	808
23	80	81B	76	76	77	779	81	807
24	79	84B	73A	84B	85	818	92	862
25	92	97	92	94	91	843	123	844
26	86	94B	85A	87B	90	830	1	843
27			80A	81A	78	798	25	868
30		81B	75A	81B	84	821		860

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9100 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		87B	81A	87B	87	836		741
2		91B	83A	83A	79	806		741
3		82B		78N	80	816		741
4	81	88B	78A	78A	78	815	10	741
7	72	72	70A	72	71	793	80	769
8	72	72	69	71B	73	805	66	709
9	73	74	66	66	67	799	118	699
10	65	66B	65	65	68	787	1	699
11		70B		66N	68	796		699
14	66	68	68	68	66	801	2	697
15	69	71B	69	70	70	810	7	699
16	73	73	73	73	73	830	5	694
17	76	79B	76	78B	79	854	150	818
18	83	83	82A	82A	81	862	56	799
21			78A	79A	79	865		799
22	79	87B	79	84A	83	916	230	865
23	84	84	80	81	82	915	50	850
24	76	76	74	74	75	898	51	824
25		77B	74A	75N	78	908		824
28		79B		78N	79	917		824
29	86	92B	86	92B	94	970	80	804
30	1.06	1.09B	1.03A	1.03A	1.02	980	21	783
31	1.04	1.05B	1.04	1.04	1.05	984	1	742

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.09B	1.01A	1.06B	1.07	986		741
4			1.02A	1.02A	1.02	985		731
5	1.03	1.03	97A	1.02	1.02	986	104	795
6				1.02N	1.00	986		474
7		1.01B	96A	1.00N	1.00	987		452
8	1.02	1.12B	1.02	1.10B	1.14	994		436
11			1.10A	1.12A	1.11	995	200	376
12	1.11	1.11	1.11	1.11	1.11	996	1	337
13	1.06	1.07B	1.06	1.06	1.04	994		318
14	99	1.01B	99	99	1.01	993	3	315
15			89A	95A	94	990		315
18		1.02B		1.02B	1.06	997		314
19	1.12	1.12	1.06A	1.08A	1.07	997	9	314
20			1.05A	1.05A	1.01	997		314
21		1.04B		1.01N	1.02	997		314
22				1.02N	1.02	998		314
25			1.00A	1.01A	1.00	998		314
26				1.00N	99	998		314
27			97A	99N	1.00	999		314
28	Exchange Closed, Thanksgiving Day							
29				1.00N	97	999		254

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2			90A	90A	86	999		254
3	84	84	84	84	84	999	1	253
4		85B		84N	85	999		253
5				85N	81	999		173
6				81N	81	999		173
9		85B		85B	87	999		173
10		91B		87N	88	999		173
11	1.05	1.05	1.04	1.04	1.04	1.000	2	173
12		1.05B		1.04N	1.03	1.000		173
13		1.08B		1.08B	1.05	1.000		173
16				1.05N	1.04	1.000		173
17						1.000		

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9150 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	35	35	36	36	35	334	2	2
22				35N	31	326		2
23	30	30	28A	28A	24	297	2	4
24	28	28	28	28	28	328	1	5
27	Exchange Closed, Memorial Day							
28		29B		29B	32	353		5
29				32N	33	358		5
30	36	36	36	36	36	377	1	6
31	36	40	36	40	40	420	11	15

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		50	40	50	50	479	21	36
4	47	51	47	51	51	493	9	44
5	62	71	62	71	71	585	18	60
6	63	66	60	66	63	568	26	69
7	50	50	47	47	47	426	8	76
10	48	48	45	45	48	432	5	80
11				48N	48	489		80
12	60	60	56A	56	53	476	3	83
13	56	56	50	50	50	465	4	87
14	70	70	70	70	70	578	9	96
17	75	75	75	75	67	567	6	102
18	78	80	78	80	80	621	13	114
19	68	76	68	74A	70	555	4	114
20	64	68	63A	63A	60	517	3	117
21	49	51	48	51	50	440	11	128
24			46A	46A	46	428		128
25	48	48	43A	48	48	425	2	130
26				48N	48	439		130
27		50B		50B	53	481		130
28		60B		60B	59	527		130

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		60B		59N	58	524		130
2				58N	60	533		130
3				60N	60	533		130
4	Exchange Closed, Independence Day							
5	77	80	77	80	84	650	2	132
8	75	77	75	76A	72	607	4	130
9	74	74	71A	71A	70	598	2	130
10	70	72	67	67	64	571	9	126
11			56A	56A	52	486		126
12	54	56B	48	48	53	496	20	140
15		55B		55B	56	521	10	134
16	62	62	62	62	63	558	2	136
17	70	70	54	56	60	555	8	131
18	48/// 47	48	47	47	48	476	3	130
19	45	45	45	45	47	467		130
22			45A	45A	43	440	1	131
23	43	43	42A	43	43	452	1	132
24		45B		43N	41	439		132
25	40	44	40	44	44	460	12	133
26	40	40	39	39	38	421	65	183
29	34	36	31	36	34	393	136	309
30	35	37B	33	33	33	378	3	306
31	35	36	36	36	35	395	52	329

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9150 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.39	.39	.39	.39	.39	.413	191	515
2	.35	.35	.35	.35	.35	.380	70	582
5	.36	.36	.36	.36	.35	.387	31	601
6	.39	.41	.38	.38	.36	.402	124	668
7	.37	.42B	.37	.42B	.42	.449	5	618
8	.46	.47	.46	.47	.47	.486	17	616
9	.45@.46	.51	.45	.50	.50	.515	74	690
12	.56	.56	.49	.49	.48	.515	31	707
13	.44	.45B	.43A	.45B	.45	.494	12	707
14	.41	.45	.41	.45	.47	.517	21	708
15	.45	.49B	.43	.43	.44	.487	12	718
16	.40	.44	.39	.43A	.45	.510	134	702
19	.46	.48	.44A	.48	.47	.540	89	769
20	.43	.49	.43	.49	.50	.565	30	736
21	.52	.54	.52	.54	.55	.611	4	733
22	.56	.57B	.52	.52	.51	.582	40	729
23	.52	.53B	.50	.51A	.50	.574	92	752
26	.47	.47	.46A	.47	.46	.549	35	763
27	....	.49B	....	.48B	.49	.576	11	773
28	.47	.49	.46	.46	.46	.563	129	782
29	.52	.52	.51A	.52	.50	.598	65	826
30	.47	.47	.40	.40	.40	.510	528	1017

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.37	.39	.37	.39	.39	.515	136	1083
4	.44	.46	.43	.43	.43	.542	144	1139
5	.45	.45	.38	.39	.40	.511	238	1198
6	.31	.32	.28	.28	.29	.392	730	1557
9	.27	.30	.26	.27	.27	.389	253	1664
10	.30	.30	.26A	.28	.27	.401	66	1670
11	.25	.27	.25	.26	.26	.388	989	1197
12	.24	.26	.24	.26	.25	.371	216	1160
13	.24	.37	.24	.32	.32	.471	631	1435
16	.33	.34	.32	.32	.33	.471	227	1395
17	.36	.36	.31	.31	.31	.445	240	1481
18	.31	.32	.29	.29@.30	.30	.444	531	1497
19	.27	.30	.27	.30	.30	.439	262	1570
20	.38	.40	.31	.35	.35	.515	1162	1975
23	.46	.46	.40	.41	.41	.578	738	2169
24	.37@.38	.49	.37	.48	.47	.631	589	2343
25	.47	.58	.47	.53A	.51	.686	145	2203
26	.55	.55	.47	.53	.52	.659	382	2321
27	.44	.45	.43	.44	.43	.598	524	2481
30	.39	.46	.39	.46	.45	.627	481	2364

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.45	.49	.43	.49	.48	.650	371	2352
2	.52	.54	.44A	.44A	.41	.606	799	2389
3	.43	.44B	.39	.41	.42	.616	284	2338
4	.49	.49	.40	.40A	.40	.612	463	2438
7	.35	.36	.33	.36	.35	.575	381	2441
8	.34	.37	.33	.36B	.36	.591	128	2434
9	.35	.36	.31	.31	.31	.567	189	2541
10	.30	.31	.29	.31	.31	.562	452	2359
11	.34@.33	.35	.30A	.31	.31	.573	104	2386
14	.32	.32	.32	.32	.31	.574	6	2284
15	.33	.33	.32	.33	.33	.585	354	2350
16	.34	.36	.34	.35	.35	.611	164	2391
17	.37	.40	.34A	.40	.39	.648	248	2490
18	.40	.43	.40	.42	.41	.659	357	2639
21	....	....	.38A	.40A	.38	.658	7	2615
22	.37	.42B	.37	.41	.40	.708	98	2650
23	.41	.41	.37	.38	.39	.704	60	2617
24	.34	.35	.34	.34A	.34	.664	297	2483
25	.34	.36	.33	.36	.36	.684	135	2491
28	.37	.37	.35	.36	.36	.695	67	2484
29	.39	.49	.39	.49	.49	.811	400	2535
30	.59	.66	.54	.54	.54	.854	726	2199
31	.59	.59	.55	.56	.57	.870	111	2201

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9150 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.63	.63	.54	.61	.59	.881	277	2186
4	.53	.54	.53	.54	.54	.867	86	2139
5	.49	.56	.49	.52	.53	.870	383	1964
6	.54	.55	.52A	.53	.51	.884	106	1806
7	.50	.56B	.48A	.51B	.51	.867	1	1770
8	.54	.65	.54	.66	.64	.925	51	1785
11	....	....	.61A	.63A	.61	.924	...	1786
12	.62	.62	.62	.62	.61	.926	1	1783
13	.58	.59	.55	.55	.55	.904	145	1807
14	.56	.56	.51	.51	.52	.895	120	1817
15	.45	.46	.39A	.46	.48	.864	44	1822
18	.52	.54B	.45A	.54B	.56	.929	22	1803
19	.64	.65B	.54A	.56	.58	.936	117	1808
20	.52	.55B	.50	.53	.53	.917	180	1714
21	....	.58B	...	.53N	.53	.925	38	1734
22	....	.55B	....	.55B	.53	.929	...	1704
25	.50	.51	.50	.51	.50	.935	6	1700
26	.48	.51	.48	.51	.50	.936	290	1809
27	.51	.52B	.47A	.51	.50	.944	12	1719
28	Exchange Closed; Thanksgiving Day							
29	.49	.49	.49	.49	.47	.943	5	1624

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	.41	.38	.38	.37	.909	222	1581
3	....	.34B	.33	.34B	.35	.906	8	1575
4	.38	.38	.34	.35B	.36	.920	83	1580
5	.35	.35	.34	.35	.32	.903	26	1583
6	.32	.32	.32	.32	.32	.913	1	1587
9	.38	.39	.38	.39	.38	.974	21	1581
10	.39	.42B	.39	.39	.38	.984	5	1580
11	.42	.55B	.40	.54	.54	.999	92	1456
12	.58	.58	.50	.50	.53	.999	52	1386
13	.58	.60	.56	.58	.55	.999	18	1268
16	....	....	...	.55N	.54	1.000	...	1268
17	....	....	....	....	....	1.000	....	....

DECEMBER 1985 9200 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	.44	.44	.44	.44	.44	.437	5	5
6	.41	.42	.38A	.41	.40	.404	15	19
7	.34	.35	.34	.35	.27	.273	2	21
10	....	....	.25A	.25A	.26	.277	...	21
11	.32	.32	.32	.32	.32	.329	1	22
12	.34	.34	.32	.32	.32	.337	1	23
13	.32	.32	.32	.32	.30	.326	6	29
14	.43	.48B	.43	.47	.47	.433	34	49
17	.50	.50	.44A	.44A	.42	.421	10	59
18	.49	.57	.49	.55	.56	.476	121	162
19	.49	.49	.43	.43	.43	.409	1	163
20	....	....	.38A	.38A	.38	.372	3	166
21	.32	.32	.30A	.30A	.30	.301	1	167
24	....	....	.26A	.26A	.27	.269	1	168
25	....	....	.25A	.27N	.26	.266	...	168
26	.31	.31	.31	.31	.31	.298	1	168
27	....	....	....	.31N	.33	.336	...	168
28	....	.36B	....	.34B	.37	.377	...	168

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9200 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.38B	....	.37N	.37	.373	....	169
2....	....	....	.36A	.36A	.37	.382	....	169
3....	.40	.40	.40	.40	.37	.381	2	171
4....	Exchange Closed; Independence Day							
5....	.46	.51	.46	.51	.55	.499	3	174
8....	.52	.52	.45	.49A	.45	.453	5	176
9....	.48	.48	.44	.44A	.44	.443	29	197
10....	.45	.45	.36	.36	.39	.415	7	199
11....	.37	.38B	.34A	.34A	.30	.334	30	229
12....	.30	.32B	.30	.30	.31	.342	2	231
15....	.35	.35	.30	.30	.32	.365	27	232
16....	.34	.38	.34	.38	.38	.413	24	25/
17....	.41	.43B	.36	.36	.35	.410	36	292
18....	....	....	.32A	.32A	.28	.334	1	293
19....	.27	.27	.25	.26A	.27	.325	57	272
22....	....	....	.25A	.25A	.23	.300	....	271
23....	....	....	....	.23N	.24	.310	1	271
24....	....	....	....	.24N	.22	.299	....	271
25....	.23	.24	.23	.24	.24	.317	44	272
26....	....	.23	.21	.21	.21	.282	2	272
29....	.18	.18	.18	.18	.18	.257	110	292
30....	.19	.19	.19	.19	.18	.244	1	308
31....	....	.19B	....	.19B	.20	.258	1	309

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.22	.23	.22	.23	.21	.272	37	300
2....	.19	.19	.19	.19	.19	.244	5	300
5....	.18	.20	.18	.20	.18	.249	7	301
6....	....	.19B	....	.19B	.19	.260	25	308
7....	.20	.24	.20	.24	.22	.300	154	412
8....	.26	.28	.24A	.28	.26	.333	207	560
9....	.26	.29	.25	.28	.28	.359	202	751
12....	.29	.32B	.26	.27	.26	.357	113	824
13....	.23	.25	.22	.24	.24	.316	87	893
14....	.22	.25	.22	.25	.25	.336	50	942
15....	.25	.27B	.21	.21	.23	.308	200	1021
16....	.21	.24	.20	.24	.24	.309	96	1097
19....	.23	.26	.23	.26	.25	.333	304	1301
20....	.24	.27B	.22	.27B	.27	.356	470	1417
21....	.29	.31	.27	.31	.30	.400	371	1639
22....	.30	.31	.28	.28	.27	.371	201	1680
23....	.27	.28	.26	.26	.26	.362	124	1632
26....	.24	.24	.23	.23	.23	.336	217	1723
27....	.23	.24	.23	.24	.25	.360	431	1918
28....	.25	.26	.23	.23	.23	.347	463	2273
29....	.26	.27	.25	.26	.27	.380	221	2223
30....	.23@.24	.24	.19	.19	.19	.298	840	2262

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.17	.19	.18	.19	.19	.298	399	2332
4....	.21	.22	.20	.20	.21	.321	361	2367
5....	.22	.22	.18	.19	.19	.292	551	2554
6....	.15	.15	.12	.13	.13	.196	803	3034
9....	.11	.13	.11	.11	.11	.210	512	2968
10....	.13	.13	.11	.11	.11	.218	401	2935
11....	.11	.12	.10	.11B	.11	.207	388	2956
12....	.10	.11	.10	.11	.10	.194	252	3064
13....	.12	.17	.11	.15	.15	.271	481	3089
16....	.16	.15	.14	.14	.14	.268	33	3090
17....	.16	.17	.12	.13	.13	.246	273	3204
18....	.13	.13	.11	.12B	.12	.244	1100	3914
19....	.11	.12	.11	.11	.12	.240	972	4605
20....	.17	.17	.13	.14	.14	.301	937	5214
23....	.21	.22	.16	.17	.18	.355	1941	5796
24....	.15	.21	.15	.21	.21	.407	1373	5598
25....	.20	.27	.20	.24	.24	.442	2258	4930
26....	.25	.27	.21	.24	.24	.433	1447	4847
27....	.20	.20	.18	.19	.19	.369	263	4958
30....	.16	.20	.16	.19	.19	.394	1005	4921

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9200 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.18	.21	.18	.21	.21	.416	1412	5176
2....	.22	.24	.17	.17	.17	.370	2208	5829
3....	.17	.18	.15	.17	.16	.375	1446	6401
4....	.20	.21	.15	.16	.16	.372	1057	6496
7....	.12	.13	.11	.13	.13	.333	960	6379
8....	.12	.13	.11	.12	.12	.345	251	6408
9....	.12	.12	.09	.10A	.10	.321	663	6551
10....	.09	.10	.09	.10	.10	.316	1043	6942
11....	.10	.12	.09	.09	.09	.323	820	6804
14....	.09	.10	.09	.09	.09	.319	58	6694
15....	.09	.10	.09	.09	.09	.328	939	6767
16....	.10	.12	.10	.12	.11	.351	719	6945
17....	.11	.13	.10	.13	.13	.385	880	7095
18....	.14	.14	.13	.13@.14	.14	.394	551	7204
21....	.12	.12	.11	.11	.12	.386	397	7214
22....	.12	.13	.11	.12	.12	.380	929	7261
23....	.11	.13	.10	.11	.11	.383	1018	7553
24....	.09	.09	.08	.09	.09	.338	970	7581
25....	.08	.09	.08	.09	.09	.355	1328	7281
28....	.09	.10	.08	.09	.09	.358	1624	7286
29....	.10	.16	.10	.16	.16	.453	3287	8303
30....	.29	.29	.20	.21	.21	.517	4184	7846
31....	.22@.21	.24	.20	.22	.22	.541	1102	7912

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.24	.24	.18	.21	.21	.558	2468	8106
4....	.19	.19	.14	.16	.17	.518	939	8021
5....	.14	.17	.12	.16	.16	.518	912	7949
6....	.16	.17	.15	.15	.15	.500	1023	7741
7....	.16	.18	.12	.16@.15	.15	.500	1146	7745
8....	.16	.24	.15	.24	.23	.624	1967	8426
11....	.18	.21	.18	.21	.21	.602	111	8360
12....	.20	.23	.19	.20	.21	.603	304	8292
13....	.18	.19	.16	.16	.17	.539	737	8603
14....	.17	.17	.14	.15	.15	.510	949	8343
15....	.10	.12	.09	.11	.11	.441	1252	7869
18....	.11	.17	.11	.17	.17	.563	642	7667
19....	.18	.21	.15	.17	.17	.574	1000	7731
20....	.17	.17	.11	.12	.13	.511	1375	7909
21....	.16	.16	.12	.14	.14	.522	1040	8023
22....	.12	.14	.11	.12	.12	.523	758	8051
25....	.09	.10	.09	.10	.10	.500	379	7990
26....	.09	.10	.08	.08	.09	.488	546	7942
27....	.08	.11	.07	.11	.10	.500	820	7764
28....	Exchange Closed; Thanksgiving Day							
29....	.09	.09	.07	.08@.09	.08	.480	300	7597

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.06	.06	.03	.03	.04	.302	757	7545
3....	.03	.04	.02	.03	.03	.289	626	7515
4....	.03	.04	.03	.04	.03	.274	446	7650
5....	.03	.03	.02	.02	.03	.214	189	7588
6....	.02	.02	.02	.02	.02	.202	321	7618
9....	.02	.03	.01	.03@.02	.03	.248	821	7636
10....	.04	.04	.03	.03	.03	.248	458	7970
11....	.04	.13	.03	.11	.10	.598	2358	7707
12....	.08	.12	.05	.08	.08	.582	3157	7811
13....	.09	.13	.08	.08	.08	.655	1249	7217
16....	.02	.05	.02	.04	.04	.710	549	6997
17....	....	....	....	....	....	.710	189	....
18....	....	....	....	....	....	.652	9	....
19....	....	....	....	....	....	.625	....	....

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9250 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	.13	.13	.13	.13	.13	.224	....	....
5....	.20	.22	.19	.22	.22	.298	5	5
6....	.25	.25	.20	.20	.20	.256	19	21
7....	.16	.16	.16	.16	.13	.154	55	62
10....	.20@.19	.20	.19	.19	.15	.156	10	72
11....	....	.17B	....	.17B	.17	.192	5	77
12....	.20	.20	.20	.20	.17	.217	....	77
13....	....	....	....	.17N	.16	.208	1	78
14....	.21	.24	.21	.24	.24	.298	116	190
17....	....	.25B	....	.24N	.24	.286	....	190
18....	.30	.30	.30	.30	.30	.335	1	191
19....	.25	.25	.25	.25	.25	.275	5	199
20....	....	....	.22A	.22A	.21	.243	....	199
21....	.16	.16	.16	.16	.17	.186	4	203
24....	....	....	....	.17N	.17	.176	....	203
25....	.17	.17	.15A	.17	.17	.173	100	203
26....	.17	.18B	.17	.17	.17	.183	7	160
27....	....	....	....	.17N	.18	.211	....	160
28....	.25	.25	.25	.25	.25	.245	1	160

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.21	.21	.21	.21	.24	.241	4	160
2....	....	....	.20A	.20A	.22	.247	....	160
3....	.25@.24	.25	.22	.22	.22	.247	50	208
4....	Exchange Closed; Independence Day							
5....	.27	.31	.27	.31	.33	.349	7	205
8....	.30	.30	.29A	.30	.25	.306	20	219
9....	.26	.26	.26	.26	.24	.297	2	203
10....	....	....	....	.24N	.21	.272	....	203
11....	.18	.18	.18	.18	.16	.208	25	178
12....	.16	.16	.16	.16	.16	.212	25	178
15....	.14	.18	.14	.18	.17	.229	5	186
16....	.19	.21	.19	.20	.20	.279	54	236
17....	.22	.24	.21A	.21A	.19	.276	60	236
18....	.24	.24	.15A	.17A	.15	.213	12	238
19....	.12	.14	.12	.12A	.14	.208	27	232
22....	.13	.13	.13	.13	.12	.186	5	234
23....	.12	.13	.12	.13	.12	.192	2	235
24....	....	....	....	.12N	.10	.183	....	235
25....	.11	.12	.11	.12	.11	.197	51	260
26....	....	....	....	.11N	.10	.170	....	260
29....	.09	.09	.09	.09	.09	.150	32	250
30....	.10	.10	.10	.10	.08	.141	33	275
31....	.10	.10	.10	.10	.10	.150	10	275

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....		.10N	.09	.161	....	274
2....	.09	.09	.09	.09	.09	.140	5	274
5....	.09	.09	.08	.08	.09	.142	11	284
6....	.09	.09	.09	.09	.09	.150	5	259
7....	....	....	....	.09N	.11	.179	....	259
8....	....	....	....	.11N	.12	.204	....	259
9....	....	.13B	....	.13B	.13	.224	....	259
12....	....	....	....	.13N	.12	.222	....	259
13....	.10	.10	.10	.10	.11	.173	40	272
14....	.12	.12	.12	.12	.12	.186	20	292
15....	.13	.13	.10	.10	.10	.166	40	284
16....	.08	.08	.08	.08	.10	.154	5	288
19....	.11	.11	.11	.11	.11	.169	35	303
20....	.11	.12	.11	.12	.11	.184	115	418
21....	.13	.14	.13	.14	.14	.216	241	659
22....	.15	.15	.12	.12	.12	.194	86	715
23....	.13	.13	.12	.12	.11	.187	5	717
26....	.11	.11	.10	.10	.10	.167	379	1087
27....	.10	.11	.10	.11	.11	.183	280	1323
28....	.11	.12	.11	.11A	.10	.173	45	1363
29....	.11	.11	.10	.11	.11	.196	92	1337
30....	.09	.09	.08	.08A	.08	.139	258	1247

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9250 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.07	.08	.07	.08	.08	.137	162	1246
4....	.09	.09	.08	.08	.08	.151	118	1343
5....	.08@.09	.09	.07	.07	.07	.132	276	1564
6....	.06	.06	.05	.05	.05	.077	355	1659
9....	.04	.05	.04	.05	.04	.091	54	1676
10....	.04	.04	.04	.04	.04	.096	24	1687
11....	.04	.04	.03	.03	.04	.089	63	1647
12....	....	....	....	.04N	.04	.081	5	1649
13....	.04	.05	.04	.04	.04	.126	171	1595
16....	.05	.06	.04	.04	.04	.123	53	1568
17....	.04	.05B	.04	.04	.04	.108	4	1566
18....	.04	.04	.04	.04	.04	.107	26	1540
19....	.04	.04	.04	.04	.04	.104	32	1552
20....	....	....	....	.04N	.04	.141	....	1552
23....	.06	.07	.05	.05@.06	.06	.174	376	1608
24....	.05	.07	.05	.06	.07	.210	1245	2674
25....	.06	.09	.06	.08	.08	.236	1203	3680
26....	.09	.09	.07	.08	.08	.228	505	3626
27....	.06	.07	.06	.06A	.06	.181	53	3125
30....	.05	.06	.05	.06	.06	.195	333	3244

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.05	.07	.06	.07	.07	.210	17	3033
2....	.06	.06	.05	.05	.05	.176	441	3020
3....	.05	.05	.04	.05	.05	.180	178	2984
4....	.05	.06	.04	.05	.05	.176	317	3022
7....	.04	.04	.03	.03	.03	.146	140	3013
8....	.03	.04	.03	.03	.03	.153	48	2817
9....	.03	.03	.02	.02@.03	.03	.137	302	2996
10....	.02	.03	.02	.03	.03	.133	202	2605
11....	.03	.03	.02	.02	.02	.136	124	2620
14....	.02	.02	.02	.02	.02	.131	10	2570
15....	.02	.02	.02	.02	.02	.135	66	2514
16....	.03@.02	.03	.02	.02	.02	.148	18	2541
17....	.02	.02	.02	.02	.02	.168	1	2516
18....	.03	.03	.02	.02	.02	.173	132	2527
21....	.03	.03	.02	.02	.02	.163	12	2532
22....	.03	.03	.02	.03	.02	.138	74	2551
23....	.03	.03	.02	.02	.02	.130	222	2558
24....	.02	.02	.01	.02	.02	.105	54	2582
25....	.01	.02	.01	.01	.01	.112	9	2585
28....	.02	.02	.02	.02	.01	.108	26	2578
29....	.02	.03	.02	.03	.03	.132	318	2638
30....	.06@.05	.06	.04	.04	.05	.167	875	2862
31....	.06	.05	.04	.05	.06	.180	305	2802

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.06	.06	.04	.05	.05	.188	280	2890
4....	.04	.04	.02	.03	.03	.153	1733	3878
5....	.03	.03	.02	.03	.02	.150	183	3887
6....	.03	.03	.02	.02	.02	.138	101	3866
7....	.03	.04	.02	.03@.04	.03	.135	799	4628
8....	.03	.06	.03	.06	.05	.210	811	4685
11....	.03	.05	.03	.04	.04	.182	107	4711
12....	.04	.05	.04	.05	.04	.178	184	4801
13....	.04	.04	.03	.03	.03	.134	494	4915
14....	.03	.04B	.02	.02	.02	.116	204	5018
15....	.02	.02	.02	.02	.02	.082	237	4915
18....	.03	.03	.03	.03	.03	.125	94	4927
19....	.04	.04	.02	.02	.02	.127	279	4980
20....	.02	.02	.01	.01	.01	.082	90	5002
21....	.03	.03	.02	.02	.01	.092	54	5006
22....	.01@.02	.02	.01	.02	.01	.088	97	5067
25....	.01	.01	.01	.01	.01	.066	19	5079
26....	.01	.01	.01	.01	.01	.057	172	5136
27....	.01	.01	.01	.01	.01	.056	80	5210
28....	Exchange Closed; Thanksgiving Day							
29....				.01N	.01	.038	....	5210

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9250 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.01N	....	.008	....	5210
3....	CAB	CAB	CAB	CAB	CAB	.006	....	5149
4....	CAB	CAB	CAB	CAB	CAB	.004	....	5149
5....	CAB	CAB	CAB	CAB	CAB	.002	4	5149
6....	CAB	CAB	CAB	CAB	CAB	.001	....	5145
9....	CAB	CAB	CAB	CAB	CAB	.000	....	5145
10....	CAB	CAB	CAB	CAB	CAB	.000	....	5145
11....	.01	.01	.01	.01	CAB	.002	17	5135
12....	.01	.02	.01	.01	.01	.000	4499	8813
13....	CAB	.01	CAB	.01	.01	.000	519	8940
16....	....	....	....	.01N	....	.000	16	....
18....	....	....	....	....	....	.000	101	....
19....	....	....	....	....	....	.000	1	....

DECEMBER 1985 9300 CALLS

IN JUNE 1985

7....	.10	.11	.09	.09	.07	.078	2	2
10....	....	....	....	.07N	.07	.076	5	7
11....	....	.08B	....	.08B	.08	.099	1	8
12....	....	....	....	.08N	.08	.127	....	8
13....	.10	.10	.10	.10	.08	.120	25	33
14....	.15	.15	.15	.15	.15	.186	2	35
17....	....	....	....	.15N	.12	.176	....	35
18....	....	.13B	....	.13B	.15	.214	....	35
19....	....	....	....	.15N	.13	.168	....	35
20....	....	....	....	.13N	.13	.144	....	35
21....	....	....	.12A	.12A	.10	.104	....	35
24....	....	....	....	.10N	.10	.098	....	35
25....	....	....	.09A	.10N	.08	.095	....	35
26....	....	....	....	.08N	.09	.100	....	35
27....	....	....	....	.09N	.09	.120	....	35
28....	.13	.13	.11A	.13	.13	.143	3	38

IN JULY

1....	....	....	.12A	.12A	.12	.139	....	38
2....	....	....	.11A	.11A	.12	.144	....	38
3....	....	....	....	.12N	.11	.143	....	38
4....	Exchange Closed, Independence Day							
5....	....	....	....	.11N	.17	.221	....	38
8....	.18	.18	.14A	.17A	.13	.185	8	46
9....	....	....	....	.13N	.12	.178	....	46
10....	.15	.15	.12A	.12A	.10	.160	1	47
11....	....	....	....	.10N	.07	.113	....	47
12....	.09	.09	.09	.09	.08	.117	1	48
15....	....	....	....	.08N	.08	.127	....	48
16....	....	.10B	....	.10B	.10	.172	....	48
17....	.12	.12	.11A	.11A	.08	.169	1	48
18....	.10	.10	.10	.10	.07	.123	4	52
19....	....	....	....	.07N	.06	.118	....	52
22....	....	....	....	.06N	.05	.103	....	52
23....	....	....	....	.05N	.05	.107	....	52
24....	.08	.08	.07A	.07A	.04	.101	1	53
25....	.06	.06	.06	.06	.06	.110	5	58
26....	.07	.07	.06A	.06A	.04	.092	4	62
29....	....	....	....	.04N	.03	.079	....	62
30....	....	....	....	.03N	.03	.072	....	62
31....	....	....	....	.03N	.04	.078	....	62

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9300 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.04N	.04	.085	....	62
2....	.03	.04	.03	.04	.04	.071	3	64
5....	....	....	....	.04N	.03	.072	....	64
6....	....	....	....	.03N	.03	.077	....	64
7....	....	....	....	.03N	.04	.095	....	64
8....	....	....	....	.04N	.05	.111	....	64
9....	.06	.06	.06	.06	.05	.124	....	64
12....	....	....	....	.05N	.05	.122	6	70
13....	.04	.04	.04	.04	.04	.080	2	71
14....	....	....	....	.04N	.04	.088	....	71
15....	....	....	....	.04N	.04	.078	....	71
16....	....	....	....	.04N	.04	.062	....	66
19....	....	....	....	.04N	.04	.069	....	66
20....	.04	.04	.04	.04	.04	.077	4	62
21....	.06	.06	.05	.05	.05	.094	120	182
22....	....	....	....	.06N	.04	.081	....	182
23....	.05	.05	.05	.05	.04	.077	105	287
26....	.04	.04	.03	.03	.03	.066	136	223
27....	....	....	....	.03N	.03	.074	....	226
28....	.04	.04	.04	.04	.04	.068	10	226
29....	....	....	....	.04N	.04	.080	....	226
30....	.03	.03	.03	.03	.03	.051	50	222

IN SEPTEMBER

2....	Exchange Closed, Labor Day							
3....	....	....	....	.03N	.03	.049	....	222
4....	....	....	....	.03N	.03	.056	....	222
5....	.03	.03	.03	.03	.03	.046	2	222
6....	....	....	....	.03N	.02	.023	....	222
9....	.01	.01	.01	.01	.01	.032	....	222
10....	.01	.01	.01	.01	.01	.033	25	236
11....	....	....	....	.01N	.01	.030	....	236
12....	....	....	....	.01N	.01	.027	....	236
13....	.02	.02	.01	.01	.02	.047	11	227
16....	....	....	....	.02N	.01	.044	....	227
17....	....	....	....	.01N	.01	.037	....	227
18....	....	....	....	.01N	.01	.037	....	227
19....	.01	.01	.01	.01	.01	.036	5	227
20....	....	....	....	.01N	.01	.051	....	227
23....	.02	.02	.02	.02	.02	.067	6	233
24....	.03	.03	.01	.01	.02	.065	2	234
25....	....	....	....	.02N	.02	.088	....	234
26....	....	....	....	.02N	.02	.094	....	234
27....	....	....	....	.02N	.02	.068	....	234
30....	....	....	....	.02N	.02	.074	....	234

IN OCTOBER

1....	.02	.02	.02	.02	.02	.081	1	236
2....	....	....	....	.02N	.01	.063	....	236
3....	.02	.02	.01	.01	.01	.065	52	286
4....	.02	.02	.01	.01	.01	.062	11	266
7....	.01@.02	.02	.01	.02	.01	.047	12	276
8....	.01	.01	.01	.01	.01	.050	40	256
9....	....	....	....	.01N	.01	.043	3	255
10....	....	....	....	.01N	.01	.040	....	255
11....	....	....	....	.01N	.01	.041	....	256
14....	....	....	....	.01N	.01	.038	....	255
15....	....	....	....	.01N	.01	.039	....	255
16....	.01	.01	.01	.01	.01	.044	8	263
17....	....	....	....	.01N	.01	.062	....	263
18....	....	....	....	.01N	.01	.053	....	263
21....	....	....	....	.01N	.01	.047	....	263
22....	....	....	....	.01N	.01	.027	....	263
23....	....	....	....	.01N	.01	.025	....	263
24....	....	....	....	.01N	.01	.018	....	263
25....	....	....	....	.01N	CAB	.019	....	263
28....	CAB	CAB	CAB	CAB	CAB	.017	....	263
29....	CAB	CAB	CAB	CAB	CAB	.017	....	263
30....	CAB	CAB	CAB	CAB	CAB	.024	....	263
31....	CAB	CAB	CAB	CAB	CAB	.027	....	263

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 9300 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.020	....	263
4....	CAB	CAB	CAB	CAB	CAB	.018	....	263
5....	CAB	CAB	CAB	CAB	CAB	.017	....	263
6....	CAB	CAB	CAB	CAB	CAB	.014	....	263
7....	.01	.01	.01	.01	CAB	.013	4	263
8....	.01	.01	.01	.01	.01	.027	....	263
11....	.01	.01	.01	.01	.01	.019	8	269
12....	....	....	....	.01N	.01	.017	2	271
13....	....	....	....	.01N	CAB	.010	....	271
14....	CAB	CAB	CAB	CAB	CAB	.008	....	271
15....	CAB	CAB	CAB	CAB	CAB	.004	....	271
18....	CAB	CAB	CAB	CAB	CAB	.007	....	271
19....	CAB	CAB	CAB	CAB	CAB	.006	....	271
20....	CAB	CAB	CAB	CAB	CAB	.003	....	271
21....	CAB	CAB	CAB	CAB	CAB	.003	....	271
22....	CAB	CAB	CAB	CAB	CAB	.002	....	271
25....	CAB	CAB	CAB	CAB	CAB	.001	....	271
26....	CAB	CAB	CAB	CAB	CAB	.000	....	271
27....	CAB	CAB	CAB	CAB	CAB	.000	....	271
28....	Exchange Closed; Thanksgiving Day							
29....	.01	.01	.01	.01	....	.000	10	279

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	279
3....	CAB	CAB	CAB	CAB	CAB	.000	....	284
4....	CAB	CAB	CAB	CAB	CAB	.000	....	284
5....	CAB	CAB	CAB	CAB	CAB	.000	....	284
6....	CAB	CAB	CAB	CAB	CAB	.000	....	284
9....	CAB	CAB	CAB	CAB	CAB	.000	....	284
10....	CAB	CAB	CAB	CAB	CAB	.000	....	284
11....	CAB	CAB	CAB	CAB	CAB	.000	....	284
12....	CAB	CAB	CAB	CAB	CAB	.000	....	284
13....	CAB	CAB	CAB	CAB	CAB	.000	....	284
16....	CAB	CAB	CAB	CAB	CAB	.000	11	....

MARCH 1986 9050 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.82	.82	.82	.82	.79	.568	....	....
2....	....	....	....	.79N	.73	.542	1	1
5....	....	....	....	.73N	.75	.547	....	1
6....	....	.76B	....	.76B	.78	.582	....	1
7....	....	.82B	....	.82B	.86	.600	....	1
8....	....	.90B	....	.90B	.93	.631	....	1
9....	....	....	.92A	.92A	.96	.652	....	1
12....	....	1.02B	....	1.02B	.97	.650	....	1
13....	....	....	....	.97N	.92	.665	....	1
14....	....	....	....	.92N	.96	.669	....	1
15....	....	....	....	.96N	.92	.651	....	1
16....	....	....	....	.92N	.96	.669	....	1
19....	....	.97B	....	.97B	1.00	.713	....	1
20....	....	....	....	1.00N	1.04	.729	....	1
21....	1.06	1.08	1.06	1.06	1.11	.756	1	1
22....	....	....	....	1.11N	1.06	.736	....	....
23....	1.07	1.07	1.07	1.07	1.03	.731	20	20
26....	....	....	....	1.03N	.99	.713	....	20
27....	....	....	....	.99N	1.04	.730	....	20
28....	....	....	....	1.04N	1.02	.731	....	20
29....	....	1.09B	....	1.09B	1.06	.752	....	20
30....	....	....	.97A	.97A	.94	.698	....	20

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
MARCH 1986 9050 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.94N	.94	.709	....	20
4....	....	1.00B	....	1.00B	.99	.729	....	20
5....	....	....	....	.99N	.92	.707	....	20
6....	....	....	.85A	.85A	.76	.621	....	20
9....	.81	.81	.81	.81	.75	.605	1	20
10....	....	.76B	....	.76B	.77	.617	....	20
11....	....	....	....	.77N	.76	.609	....	20
12....	....	....	....	.76N	.73	.597	....	20
13....	....	.74B	....	.74B	.88	.672	....	20
16....	....	....	....	.88N	.88	.677	....	20
17....	....	....	....	.88N	.85	.660	....	20
18....	....	....	....	.85N	.83	.662	....	20
19....	....	....	.82A	.82A	.81	.646	....	20
20....	....	.90B	....	.90B	.91	.700	....	20
23....	....	.93B	....	.93B	.98	.742	....	20
24....	....	....	....	.98N	1.06	.765	....	20
25....	....	1.09B	1.05A	1.09B	1.10	.784	....	20
26....	....	....	....	1.10N	1.09	.780	....	20
27....	....	....	1.05A	1.05A	.99	.744	....	20
30....	.97	.97	.97	.97	1.04	.764	2	22

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.04N	1.09	.781	....	22
2....	....	1.15B	....	1.09N	1.02	.780	....	23
3....	....	....	....	1.02N	1.02	.783	....	23
4....	....	1.10B	....	1.02N	1.01	.758	....	23
7....	....	....	1.00A	1.00A	.96	.737	....	23
8....	....	....	....	.96N	.96	.748	....	23
9....	....	....	....	.96N	.91	.733	....	23
10....	....	....	....	.91N	.90	.731	....	23
11....	....	.93B	....	.93B	.92	.740	....	23
14....	....	....	....	.92N	.92	.744	....	23
15....	....	....	....	.92N	.95	.753	....	23
16....	....	.97B	....	.97B	1.00	.767	....	23
17....	....	....	....	1.00N	1.07	.790	....	23
18....	....	....	....	1.07N	1.08	.801	....	23
21....	....	....	....	1.08N	1.05	.796	....	23
22....	1.08	1.08	1.05A	1.05A	1.08	.850	1	23
23....	....	....	1.05A	1.08N	1.07	.851	....	23
24....	....	....	1.00A	1.00A	1.01	.834	....	23
25....	....	....	....	1.01N	1.05	.845	....	23
28....	....	....	....	1.05N	1.05	.848	....	23
29....	....	1.15B	....	1.15B	1.17	.918	....	23
30....	....	1.40B	....	1.25B	1.27	.935	....	23
31....	....	1.30B	....	1.30B	1.34	.944	....	23

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.45B	1.33A	1.45B	1.36	.947	....	23
4....	....	....	....	1.35N	1.34	.948	....	23
5....	....	....	....	1.34N	1.32	.946	....	23
6....	....	1.35B	....	1.32N	1.29	.942	....	22
7....	....	1.35B	....	1.30B	1.32	.947	....	22
8....	....	1.45B	....	1.45B	1.46	.965	....	22
11....	....	....	....	1.48N	1.48	.967	....	22
12....	....	....	....	1.48N	1.52	.971	....	22
13....	....	....	....	1.52N	1.45	.965	....	22
14....	....	....	1.43A	1.43A	1.38	.959	....	22
15....	....	....	1.28A	1.38N	1.34	.955	....	22
18....	....	1.50B	....	1.50B	1.54	.975	....	22
19....	1.60	1.60	1.60	1.60	1.56	.977	2	22
20....	....	....	1.55A	1.55A	1.48	.972	....	22
21....	....	1.56B	....	1.50B	1.52	.975	....	22
22....	....	....	....	1.52N	1.50	.974	....	22
25....	....	....	....	1.50N	1.47	.974	....	22
26....	....	....	....	1.47N	1.45	.972	....	22
27....	....	1.50B	....	1.50B	1.49	.975	....	22
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	1.49N	1.50	.978	....	22

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

MARCH 1986 9050 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	1.40A	1.40A	1.32	.964	....	22
3....	....	....	....	1.32N	1.33	.966	....	22
4....	....	1.38B	....	1.38B	1.38	.971	....	22
5....	....	....	....	1.38N	1.33	.967	....	22
6....	....	....	....	1.33N	1.33	.968	....	22
9....	....	1.41B	....	1.41B	1.47	.981	....	22
10....	....	1.55B	....	1.55B	1.57	.987	....	22
11....	....	1.60B	....	1.60B	1.61	.995	....	22
12....	....	....	1.79A	1.80A	1.77	.994	....	22
13....	....	1.80B	....	1.80B	1.82	.995	....	22
16....	....	1.83B	....	1.83B	1.83	.996	....	22
17....	....	1.85B	....	1.85B	1.87	.997	....	2
18....	....	....	....	1.87N	1.75	.995	....	....
19....	....	....	....	1.75N	1.83	.000	....	....

MARCH 1986 9100 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	.46	.46	.46	.46	.46	.406	20	20
29....	....	....	.45A	.45A	.45	.410	....	20
30....	....	....	....	.45N	.49	.425	....	20
31....	....	....	.47A	.49N	.52	.456	....	20

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	.58B	....	.58B	.62	.508	....	20
4....	.58	.58	.55A	.58	.59	.520	20	40
5....	....	.75B	....	.75B	.80	.590	....	40
6....	.69	.70B	.69	.69	.71	.582	10	40
7....	....	....	.60A	.60A	.55	.458	....	40
10....	....	....	....	.55N	.57	.461	....	40
11....	.66	.66	.66	.66	.66	.508	20	60
12....	....	....	....	.66N	.62	.496	....	60
13....	....	....	....	.62N	.61	.484	....	60
14....	....	.70B	....	.70B	.74	.579	....	60
17....	....	.86B	....	.86B	.86	.573	....	60
18....	....	....	....	.86N	.90	.619	....	60
19....	....	....	.80A	.80A	.77	.566	....	60
20....	....	....	.70A	.70A	.70	.535	....	60
21....	....	....	.68A	.68A	.61	.476	....	60
24....	....	....	.60A	.60A	.59	.464	....	60
25....	....	....	....	.59N	.60	.459	....	60
26....	....	....	....	.60N	.61	.469	....	60
27....	....	.68B	....	.65B	.68	.503	....	60
28....	....	.72B	....	.72B	.75	.540	....	60

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.75N	.74	.538	....	60
2....	....	....	.73A	.73A	.75	.548	....	60
3....	....	....	....	.75N	.75	.548	....	60
4....	Exchange Closed; Independence Day							
5....	....	....	....	.75N	1.00	.637	....	60
8....	....	....	.96A	.96A	.90	.605	....	60
9....	....	....	.88A	.88A	.86	.595	....	60
10....	....	....	....	.86N	.82	.576	....	60
11....	....	....	.73A	.73A	.68	.503	....	60
12....	....	.72B	....	.68N	.70	.518	....	60
15....	....	.71B	....	.71B	.74	.536	....	60
16....	....	....	....	.74N	.80	.564	....	60
17....	....	.84B	....	.80N	.77	.557	....	60
18....	....	....	.73A	.73A	.65	.496	....	60
19....	.66	.66	.66	.66	.63	.491	....	60
22....	....	....	....	.63N	.58	.470	2	62
23....	....	.60B	....	.60B	.60	.477	....	62
24....	....	.62B	....	.60N	.58	.468	....	62
25....	....	....	....	.58N	.61	.484	....	62
26....	.58	.58	.58	.58	.56	.451	1	63
29....	....	....	.52A	.52A	.50	.427	....	63
30....	.50	.51B	.50	.50	.49	.417	13	76
31....	.55	.55	.55	.55	.52	.434	3	79

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

MARCH 1986 9100 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.54B	....	.54B	.54	.446	....	79
2....	....	....	.52A	.52A	.48	.421	....	79
5....	....	....	....	.48N	.49	.426	....	79
6....	.55	.55	.55	.55	.52	.440	1	80
7....	....	.55B	....	.56B	.59	.479	....	80
8....	....	.60B	....	.60B	.64	.510	....	80
9....	....	....	.63A	.63A	.69	.532	....	80
12....	....	.72B	....	.72B	.68	.530	....	80
13....	....	....	....	.68N	.64	.517	....	80
14....	.64	.64	.64	.64	.67	.531	10	79
15....	....	....	....	.67N	.63	.511	....	79
16....	....	....	....	.63N	.65	.537	....	79
19....	....	.67B	....	.67B	.70	.563	....	101
20....	....	....	....	.70N	.73	.582	....	79
21....	....	.74B	....	.74B	.79	.613	....	79
22....	....	....	....	.79N	.74	.589	....	79
23....	....	....	....	.74N	.73	.583	....	79
26....	....	....	.72A	.72A	.69	.561	....	79
27....	....	....	....	.69N	.72	.583	....	79
28....	....	....	....	.72N	.71	.580	....	79
29....	....	.78B	....	.78B	.75	.606	....	79
30....	....	....	.66A	.66A	.64	.542	....	79

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.64N	.63	.552	....	79
4....	.72	.72	.71	.71	.67	.575	1	80
5....	....	....	....	.67N	.62	.549	1	81
6....	....	....	.54A	.54A	.49	.455	....	81
9....	.50	.50	.50	.50	.48	.454	1	81
10....	.50	.50	.50	.50	.50	.466	38	117
11....	.48	.48	.48	.48	.49	.458	142	215
12....	.47	.47	.47	.47	.47	.444	100	287
13....	.52	.59B	.52	.59B	.59	.524	21	288
16....	.59	.59	.59	.59	.59	.527	1	288
17....	.55	.60B	.55	.56	.56	.509	51	310
18....	.56	.56	.56	.56	.54	.499	....	310
19....	.50	.51	.50	.50	.51	.493	507	717
20....	.59	.59	.59	.59	.60	.552	6	710
23....	.68	.68	.68	.68	.66	.590	1	710
24....	.68	.66	.64A	.66	.72	.627	3	713
25....	.78	.78	.71A	.78	.75	.651	1	713
26....	.80	.80	.77A	.77A	.75	.645	10	713
27....	....	....	.70A	.70A	.66	.600	....	713
30....	.65	.69	.65	.69	.70	.623	17	728

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.70N	.74	.644	....	716
2....	.79	.79	.74A	.74A	.68	.617	54	717
3....	.69	.70	.68	.68	.69	.621	707	1324
4....	.71	.77B	.70	.70	.69	.615	202	1148
7....	....	....	.64A	.64A	.63	.587	1	1147
8....	.62	.62	.61A	.61A	.61	.600	6	1137
9....	....	....	.57A	.60A	.56	.581	....	1137
10....	.56	.56	.56	.56	.56	.578	1	1137
11....	.59	.59	.59	.59	.58	.588	100	1237
14....	....	....	....	.58N	.58	.592	....	1215
15....	.60	.60	.60	.60	.60	.602	1	1215
16....	....	.62B	....	.62B	.64	.619	....	1215
17....	.64	.66B	.64	.66B	.68	.648	17	1216
18....	.68	.70B	.68	.68	.70	.661	38	1254
21....	.67	.67	.67	.67	.67	.653	15	1243
22....	.70	.70	.70	.70	.70	.700	7	1244
23....	....	....	.68A	.70N	.70	.700	....	1244
24....	....	....	.62A	.63A	.64	.678	....	1244
25....	....	....	.63A	.64N	.66	.691	....	1244
28....	....	....	.65A	.65A	.66	.693	....	1244
29....	.75	.79	.75	.79	.78	.787	28	1246
30....	.91	.95B	.87	.87	.86	.820	2	1218
31....	.91 @ .92	.92	.91	.92	.92	.839	2	1218

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
MARCH 1986 9100 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.86	.95B	.86	.95B	.93	.846	12	1230
4....	.90	.91	.89	.89	.91	.845	21	1237
5....	.88	.89B	.86	.88	.90	.841	55	1262
6....	.90	.90	.87	.87	.87	.833	150	1355
7....	.88	.91B	.84	.85B	.89	.842	40	1385
8....	....	1.00B	....	1.00B	1.03	.886	25	1410
11....	....	....	.99A	1.03N	1.03	.888	....	1408
12....	....	....	1.01A	1.03N	1.06	.898	....	1406
13....	1.02	1.02	.99	.99	1.00	.883	139	1427
14....	.94	.94	.93A	.93A	.94	.866	5	1422
15....	....	....	.82A	.89A	.91	.856	....	1422
18....	....	1.05B	....	1.05B	1.08	.908	....	1422
19....	1.07	1.10B	1.05	1.05	1.09	.913	2	1421
20....	...	...	1.02A	1.02A	1.01	.897	....	1421
21....	....	1.05B	....	1.02B	1.04	.906	....	1421
22....	....	....	1.01A	1.04N	1.04	.903	....	1421
25....	....	....	1.00A	1.02A	1.01	.899	....	1421
26....	....	....	.97A	.97A	.98	.896	....	1421
27....	.97	1.00B	.97	1.00B	1.01	.904	6	1415
28....	Exchange Closed; Thanksgiving Day							
29....	1.01	1.01	.99	1.01B	1.02	.910	87	1449

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.97	.97	.90A	.90A	.86	.868	15	1450
3....	.85	.85	.84A	.85	.87	.872	....	1450
4....	.88	.90B	.88	.90B	.91	.887	75	1475
5....	....	....	.87A	.87A	.86	.874	....	1475
6....	....	....	.84A	.86N	.86	.875	....	1475
9....	....	.95B	...	.95B	.99	.914	....	1475
10....	1.09	1.09	1.09	1.09	1.07	.935	1	1475
11....	1.13	1.27B	1.11	1.27B	1.31	.968	80	1525
12....	1.28	1.35	1.23	1.25B	1.27	.965	151	1649
13....	....	1.35B	....	1.34B	1.32	.970	....	1634
16....	....	1.35B	....	1.34B	1.33	.973	....	1634
17....	1.34	1.35B	1.34	1.35B	1.37	.977	30	1535
18....	1.27	1.27	1.27	1.27	1.25	.967	3	953
19....	1.24	1.24	1.24	1.24	1.33	.975	1	953
20....	....	1.35B	....	1.35B	1.35	.978	....	953
23....	....	....	1.29A	1.32A	1.27	.973	....	953
24....	....	1.28B	....	1.28B	1.28	.974	....	953
25....	Exchange Closed; Christmas							
26....	....	....	....	1.28N	1.30	.977	....	953
27....	....	1.32B	....	1.30N	1.30	.979	....	953
30....	....	....	1.27A	1.27A	1.25	.976	....	953
31....	....	....	....	1.25N	1.25	.977	....	953

MARCH 1986 9150 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.50	.50	.50	.50	.51	.424	10	10
3....	.55	.55	.55	.55	.51	.424	1	10
4....	Exchange Closed; Independence Day							
5....	....	....	....	.51N	.70	.515	....	10
8....	....	....	.66A	.66A	.63	.480	....	10
9....	....	....	.61A	.61A	.59	.470	....	10
10....	....	....	....	.59N	.56	.450	....	10
11....	....	....	.49A	.49A	.45	.379	....	10
12....	....	.49B	....	.45N	.46	.391	....	10
15....	....	....	.47A	.48N	.50	.410	....	10
16....	....	.52B	....	.52B	.55	.446	....	10
17....	....	.56B	....	.55N	.54	.441	....	10
18....	....	....	.50A	.50A	.44	.381	....	10
19....	....	....	....	.44N	.41	.377	....	10
22....	....	....	....	.41N	.37	.356	....	10
23....	....	....	....	.37N	.38	.362	....	10
24....	....	....	....	.38N	.37	.353	....	10
25....	....	....	....	.37N	.40	.368	....	10
26....	....	....	.38A	.38A	.37	.337	....	10
29....	....	....	.31A	.31A	.32	.314	....	10
30....	....	....	.31A	.31A	.29	.305	....	10
31....	....	....	....	.29N	.32	.320	....	10

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
MARCH 1986 9150 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.34B	....	.34B	.33	.333	....	10
2....	....	....	....	.33N	.30	.308	....	10
5....	....	....	....	.30N	.31	.311	....	10
6....	....	....	....	.31N	.33	.324	....	10
7....	....	.35B	....	.35B	.37	.360	....	10
8....	....	.38B	....	.38B	.41	.390	....	10
9....	....	.43B	....	.43B	.45	.411	....	10
12....	....	.51B	....	.51B	.44	.408	....	10
13....	....	....	....	.44N	.42	.377	....	10
14....	....	....	....	.42N	.43	.390	....	10
15....	....	.44B	....	.44B	.41	.371	....	10
16....	....	....	.40A	.41N	.42	.380	....	10
19....	.45	.45	.45	.45	.46	.404	1	12
20....	....	....	....	.46N	.49	.423	....	11
21....	....	....	....	.49N	.52	.454	....	11
22....	....	....	....	.52N	.48	.429	....	11
23....	....	....	....	.48N	.47	.422	....	11
26....	....	....	.46A	.46A	.44	.399	....	11
27....	....	....	....	.44N	.47	.421	....	11
28....	....	....	....	.47N	.46	.418	....	11
29....	....	.49B	....	.49B	.46	.443	....	11
30....	....	....	.42A	.42A	.40	.379	....	11

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.37	.38B	.37	.38B	.39	.387	....	11
4....	.43	.43	.43	.43	.42	.410	10	21
5....	.43	.43	.43	.43	.38	.384	15	36
6....	.32	.32	.31A	.31A	.29	.297	25	56
9....	.28	.28	.28	.28	.28	.310	1	57
10....	.30	.31B	.30	.30	.30	.320	1	48
11....	.28	.28	.28	.28	.29	.311	25	68
12....	....	....	.28A	.28A	.28	.300	....	68
13....	.33	.35	.33	.35	.36	.373	50	118
16....	....	....	....	.36N	.36	.374	1	118
17....	....	....	....	.36N	.34	.357	....	118
18....	....	....	.33A	.33A	.32	.347	....	118
19....	....	....	.30A	.30A	.31	.341	....	118
20....	....	.35B	....	.35B	.37	.387	....	118
23....	.42	.43B	.42	.42	.39	.443	50	168
24....	....	....	....	.39N	.44	.471	....	168
25....	.48	.49	.45A	.49	.48	.498	1	167
26....	....	.49B	....	.49B	.46	.490	....	167
27....	....	....	.43A	.45A	.40	.442	....	167
30....	.43	.43	.43	.43	.43	.464	1	168

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.42	.42	.42	.42	.45	.486	10	170
2....	.44	.46B	.42A	.44	.41	.457	....	170
3....	.41	.41	.41	.41	.41	.460	1	171
4....	....	.45B	....	.41N	.40	.453	....	171
7....	....	....	....	.40N	.37	.424	....	171
8....	.37	.37	.35	.35	.36	.436	52	194
9....	.36	.37	.33A	.35A	.31	.417	52	244
10....	.32	.32	.31	.31	.31	.413	51	273
11....	....	.33B	....	.31N	.32	.423	2	275
14....	.30	.31B	.30	.31B	.31	.425	10	275
15....	.34	.34	.33A	.34	.33	.436	11	284
16....	.33	.36	.33	.36	.36	.451	10	295
17....	.36	.36	.36	.36	.39	.482	10	305
18....	....	.42B	....	.39N	.40	.495	20	325
21....	.38	.38	.38	.38	.38	.485	100	370
22....	.37	.40	.37	.39	.39	.506	106	370
23....	.38	.40B	.36	.36	.37	.506	130	445
24....	.33	.33	.32	.32	.32	.477	180	586
25....	.34	.34	.33	.33	.34	.493	51	611
28....	.34	.36	.34	.35	.35	.493	166	762
29....	.38	.45B	.38	.45B	.44	.561	125	598
30....	.62	.62	.55A	.55A	.51	.627	125	667
31....	.56	.56	.54A	.55	.55	.654	16	670

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
MARCH 1986 9150 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.62	.62	.53A	.60A	.56	.663	40	645
4....	.53	.53	.52	.53	.54	.660	134	554
5....	.50	.53B	.50	.51	.51	.652	70	538
6....	....	.52B	....	.51N	.49	.639	....	538
7....	.51	.52B	.48A	.50	.49	.653	80	618
8....	....	.58B	....	.57B	.61	.722	100	718
11....	.56	.59	.56	.59	.61	.725	26	743
12....	.61	.61	.61	.61	.63	.742	1	742
13....	.60	.61B	.57A	.57A	.58	.714	150	761
14....	.55	.55	.54A	.54A	.53	.684	50	761
15....	.45	.50	.45	.50	.51	.667	35	736
18....	.57	.64	.57	.64	.65	.755	26	716
19....	.70	.70	.63	.63	.66	.764	155	832
20....	....	....	.60A	.60A	.58	.732	....	832
21....	.66	.66	.64A	.65	.60	.749	1	758
22....	....	....	.58A	.58A	.58	742	1	759
25....	....	....	.56A	.57A	.55	.732	....	759
26....	.56	.56	.54	.54	.54	.724	12	770
27....	.59	.59	.53A	.58A	.57	.738	....	770
28....	Exchange Closed; Thanksgiving Day							
29....	.57	.58B	.57	.57	.58	.749	11	780

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	.48A	.48A	.44	.669	....	775
3....	.42	.45	.42	.44	.45	.674	160	820
4....	.49	.49	.46A	.49	.49	.699	10	815
5....	.48	.48	.46A	.47	.45	.676	121	900
6....	.45	.48	.42	.46A	.45	.677	28	918
9....	.48	.54	.48	.54	.55	.746	126	912
10....	.64	.64	.62A	.64	.63	.790	45	873
11....	.68	.85B	.66	.83B	.83	.874	47	850
12....	.81	.86	.79A	.79A	.81	.864	110	930
13....	.88	.89B	.88	.88	.86	.880	1	829
16....	.89	.89	.85	.85	.86	.886	66	709
17....	.91	.91	.90	.90	.89	.898	138	692
18....	.84	.84	.79	.79	.79	.865	72	719
19....	.86	.86	.78A	.86	.86	.890	5	695
20....	.91	.95	.83A	.93A	.87	.897	75	643
23....	.83	.83	.81A	.83	.80	.878	25	643
24....	....	....	.79A	.79A	.80	.883	...	618
25....	Exchange Closed; Christmas							
26....	....	....	....	.80N	.82	.891	....	618
27....	.85	.85	.84A	.84A	.83	.895	181	763
30....	....	....	.79A	.79A	.78	.862	....	582
31....	....	....	....	.78N	.77	.864	....	582

MARCH 1986 9200 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	.42	.49	.42	.49	.49	.363	27	27
19....	....	....	.42A	.42A	.35	.330	....	27
20....	....	....	.27A	.27A	.28	.302	....	27
21....	....	....	....	.28N	.24	.253	....	27
24....	....	....	....	.24N	.23	.242	....	27
25....	....	.26B	....	.24B	.26	.238	....	27
26....	.28	.28	.28	.28	.29	.245	1	28
27....	....	....	....	.28N	.30	.272	....	28
28....	....	....	....	.30N	.34	.304	....	28

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
MARCH 1986 9200 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.34N	.34	.300	....	28
2....	....	....	.33A	.34N	.35	.309	....	28
3....	....	....	....	.35N	.35	.308	....	28
4....	Exchange Closed; Independence Day							
5....	...	.44B	....	.44B	.50	.393	....	28
8....	....	....	.46A	.48A	.43	.359	....	28
9....	....	....	.40A	.40A	.38	.349	....	28
10....	.42	.42	.40	.40	.37	.331	2	29
11....	.35	.35	.33A	.33A	.30	.267	50	79
12....	...	....	...	.30N	.31	.277	....	79
15....	....	....	....	.31N	.31	.293	....	79
16....	.30	.33B	.30	.33B	.36	.337	1	79
17....	.33	.38B	.33	.33	.33	.330	51	119
18....	....	....	....	.33N	.27	.276	14	113
19....	....	....	....	.27N	.25	.272	....	113
22....	....	....	...	.25N	.22	.253	....	113
23....	....	....	....	.22N	.23	.258	....	113
24....	....	....	....	.23N	.22	.251	....	113
25....	....	....	....	.22N	.24	.264	....	113
26....	....	....	....	.24N	.22	.237	....	113
29....	....	....	.17A	.20A	.18	.217	....	113
30....	....	....	....	.18N	.16	.209	....	113
31....	....	.17B	....	.17B	.18	.221	....	113

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	...	....	....	.18N	.16	.232	....	113
2....	....	....	....	.18N	.16	.211	....	113
5....	.19	.20B	.19	.19	.19	.213	....	113
6....	...	....	....	.19N	.19	.224	1	113
7....	....	.20B	....	.20B	.23	.254	....	113
8....	....	....	....	.23N	.25	.279	....	113
9....	....	....	....	.25N	.27	.296	....	113
12....	....	.29B	....	.29B	.26	.294	....	113
13....	....	....	....	.26N	.24	.252	....	64
14....	....	....	....	.24N	.25	.263	....	64
15....	....	....	....	.25N	.24	.246	....	64
16....	....	....	....	.24N	.25	.241	....	64
19....	....	....	....	.25N	.27	.260	....	64
20....	....	....	....	.27N	.29	.278	....	64
21....	....	....	....	.29N	.32	.303	....	64
22....	.32	.34	.32	.34	.29	.260	143	207
23....	.28	.29	.28	.29	.28	.274	137	301
26....	....	....	.27A	.27A	.26	.254	....	301
27....	....	....	....	.26N	.27	.272	....	301
28....	....	....	....	.27N	.26	.289	...	301
29....		.28B	....	.28B	.26	.291	....	301
30....	...	...	.24A	.24A	.23	.236	...	301

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.23N	.21	.242	....	301
4....	....	.23B	....	.23B	.24	.260	...	301
5....	.23	.23	.23	.23	.20	.236	5	306
6....	.17	.17	.16	.16	.15	.171	75	372
9....	....	....		.15N	.15	.190	....	372
10....	....	.17B	....	.15N	.15	.196	....	356
11....	.14	.14	.14	.14	.15	.191	25	386
12....	.15	.15	.15	.15	.14	.162	1	387
13....	....	.17B	....	.17B	.19	.239	....	387
16....	....	....		.19N	.19	.240	....	387
17....	....	....	.18A	.18A	.18	.225	....	387
18....	....	....	....	.18N	.17	.218	...	387
19....	....	....	....	.17N	.16	.212	....	387
20....	....	.17B	....	.17B	.20	.257	....	387
23....	.23	.23	.23	.23	.21	.295	1	388
24....	.21	.22B	.21	.22B	.24	.320	25	393
25....	....	.26B	....	.26B	.27	.342	....	393
26....	.26	.27	.26	.27	.26	.336	177	500
27....	.24	.24	.23	.24	.23	.293	325	714
30....	.20	.25	.20	.24	.24	.311	223	820

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
MARCH 1986 9200 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.24	.25	.23	.24	.25	.331	95	906
2	.26	.28	.24	.24	.22	.304	61	879
3	.24	.24	.23A	.24	.23	.307	4	882
4	.27	.27	.22	.22	.22	.300	12	892
7	.20	.21	.20	.21	.19	.273	5	895
8	....	....	....	.19N	.18	.284	....	895
9	.16	.17	.16	.17	.15	.267	3	897
10	.15	.16	.15	.16	.15	.263	137	963
11	....	.16B	....	.15N	.16	.271	....	963
14	....	....	....	.16N	.16	.272	....	963
15	....	....	....	.16N	.16	.279	....	963
16	.16	.17	.16	.17	.17	.293	48	987
17	.17	.18B	.17	.18B	.19	.319	71	964
18	.20	.20	.19	.19	.21	.331	22	976
21	....	....	.20A	.20A	.19	.320	....	976
22	.18	.21	.18	.19A	.19	.311	183	1080
23	.18	.18	.15	.18	.17	.310	259	1172
24	.15	.15	.14	.14	.14	.285	49	1200
25	.14	.14	.14	.14	.15	.298	155	1302
28	.15	.15	.14	.15	.15	.296	452	1556
29	.17	.22	.17	.22	.22	.350	563	1721
30	.28	.35	.26	.26	.26	.394	1300	1513
31	.28@.29	.29	.27	.28	.29	.422	158	1592

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.28	.32	.27	.31	.30	.431	1097	1583
4	.29	.29	.26	.27	.27	.425	448	1803
5	.25	.26	.23	.24	.25	.415	618	1655
6	.26	.26	.22	.22	.23	.401	735	1896
7	.27	.27	.20	.23	.23	.415	959	1995
8	.23	.32	.23	.32	.31	.482	453	2386
11	.30	.31	.29	.31	.31	.491	193	2377
12	.31	.33	.31	.31	.32	.511	249	2467
13	.31	.31	.29	.29	.29	.476	562	2302
14	.27	.27	.25	.25	.25	.442	359	2324
15	.20	.24	.20	.23	.23	.422	254	2308
18	.24	.31	.24	.31	.32	.521	270	2324
19	.35	.37	.29	.33	.33	.532	517	2399
20	.30	.31	.25	.28@.27	.27	.491	441	2631
21	.31	.31	.28	.29	.28	.511	609	2803
22	.27	.28	.25	.26	.26	.501	1194	3417
25	.24	.25	.23	.24	.24	.486	492	3471
26	.24	.24	.22	.22	.23	.475	402	3400
27	.22	.26	.21	.25	.25	.491	207	3370
28	Exchange Closed; Thanksgiving Day							
29	.25@.24	.26	.24	.25	.26	.501	186	3403

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.23	.24	.17	.17	.17	.405	851	3235
3	.16	.18	.16	.18	.18	.410	762	3385
4	.19	.20	.18	.20	.20	.436	298	3440
5	.18	.19	.17	.17	.18	.409	696	3820
6	.16	.19	.15	.18	.18	.408	1128	3893
9	.19	.23	.19	.23	.23	.484	302	3934
10	.25@.24	.30	.24	.29	.28	.540	1208	4329
11	.32	.45	.30	.45	.44	.670	2518	4753
12	.41	.49	.39	.42	.42	.650	1761	5355
13	.44	.51	.44	.49	.48	.677	1696	4982
16	.48	.48	.46	.48B	.47	.685	311	4905
17	.51	.51	.49	.49	.49	.706	542	4704
18	.45	.45	.40	.40	.40	.644	167	4500
19	.38	.48	.38	.47	.46	.687	459	4489
20	.41	.54	.40A	.47	.47	.689	750	4100
23	.42	.44	.41	.41	.41	.659	346	3810
24	.43	.43	.40A	.43	.42	.665	31	3740
25	Exchange Closed; Christmas							
26	.40	.44	.40	.43A	.42	.678	86	3761
27	.45	.47	.43	.43	.43	.685	164	3653
30	.43	.43	.38	.38	.39	.654	61	3578
31	.38	.40	.38	.39	.39	.655	210	3670

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
MARCH 1986 9250 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.15	.15	.15	.15	.15	.187	1	1
9	....	....	....	.15N	.16	.202	2	3
12	....	....	....	.16N	.16	.199	....	3
13	....	....	....	.16N	.15	.154	....	3
14	....	....	....	.15N	.15	.162	....	3
15	....	....	....	.15N	.13	.149	....	3
16	....	....	....	.13N	.14	.136	....	3
19	....	....	....	.14N	.15	.149	....	3
20	....	....	....	.15N	.16	.160	....	3
21	.16	.16	.16	.16	.16	.160	3	6
22	....	....	....	.18N	.16	.163	....	6
23	....	....	....	.16N	.16	.158	....	6
26	....	....	.15A	.15A	.15	.143	....	6
27	....	....	....	.15N	.15	.156	....	6
28	....	....	....	.15N	.15	.153	....	6
29	....	....	....	.15N	.16	.169	....	6
30	....	....	.14A	.14A	.13	.130	....	6

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	....	.13N	.11	.133	....	6
4	....	....	....	.11N	.12	.145	....	6
5	.10	.10	.10	.10	.10	.130	50	56
6	.08	.08	.07	.07	.07	.086	35	66
9	....	....	....	.07N	.07	.106	15	81
10	....	.08B	....	.07N	.07	.110	....	81
11	.06	.07	.06	.06	.07	.105	85	121
12	.07	.07	.07	.07	.06	.099	1	121
13	.08	.09	.08	.08A	.09	.138	52	171
16	....	....	....	.09N	.09	.138	....	171
17	.10@.11	.11	.10	.10A	.09	.127	2	171
18	....	....	....	.09N	.08	.122	....	171
19	....	....	....	.08N	.08	.118	....	171
20	.09	.09	.09	.09	.10	.149	....	171
23	....	....	....	.10N	.10	.178	1	172
24	.10	.10	.10	.10	.12	.195	4	171
25	....	....	....	.12N	.14	.212	....	171
26	.12	.12	.12	.12	.12	.207	....	171
27	....	....	....	.12N	.10	.173	....	171
30	.10	.10	.10	.10	.11	.186	2	172

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.12	.12	.12	.12	.12	.201	....	170
2	.12	.12	.11A	.11A	.10	.180	21	190
3	....	....	....	.10N	.11	.182	....	190
4	....	....	....	.11N	.10	.177	....	190
7	....	....	....	.10N	.09	.156	....	190
8	.08	.08	.08	.08	.08	.163	141	331
9	.08	.08	.08	.08	.07	.150	3	334
10	.06	.06	.06	.06	.06	.148	67	361
11	....	....	....	.06N	.07	.153	....	361
14	....	....	....	.07N	.07	.152	....	361
15	....	....	....	.07N	.07	.158	....	361
16	....	....	....	.07N	.08	.167	....	361
17	....	....	....	.08N	.09	.186	....	361
18	....	....	....	.09N	.09	.195	....	361
21	....	....	....	.09N	.08	.185	....	361
22	.08	.08	.08	.08	.08	.159	2	362
23	.08	.08	.07A	.07A	.08	.158	90	392
24	.06	.06	.06	.06	.06	.141	11	393
25	....	....	....	.06N	.06	.149	....	393
28	.06	.06	.05	.05	.06	.147	215	532
29	.06	.07B	.06	.07B	.06	.166	100	632
30	.13@.14	.14	.11	.11	.11	.196	434	1032
31	.13	.13	.11	.13	.13	.215	63	1089

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
MARCH 1986 9250 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.13	.14	.12A	.14	.13	.221	20	1099
4....	.13	.13	.11	.12	.12	.215	19	802
5....	.09	.10	.09	.10	.10	.207	193	913
6....	.10	.10	.09A	.09A	.09	.196	304	1432
7....	.11	.11	.07	.09	.09	.208	218	1616
8....	.10	.13	.09	.13	.13	.265	159	1744
11....	.12	.13	.12	.13	.13	.262	42	1742
12....	.13	.15	.13	.13	.13	.278	311	1757
13....	.11	.12	.11	.12	.12	.248	238	1904
14....	.10	.10	.09	.09	.10	.221	495	1881
15....	.07	.09	.07	.09	.09	.205	121	1871
18....	.09	.12	.09	.12	.13	.281	306	1929
19....	.14	.16	.12	.13	.13	.289	391	2040
20....	.14	.14	.09	.10	.10	.254	811	2112
21....	.11	.12	.11	.11	.11	.270	570	2290
22....	.09	.09	.09	.09	.10	.261	248	2369
25....	.09	.09	.08	.08	.08	.245	25	2353
26....	.08	.09	.08	.08	.08	.236	416	2526
27....	.07	.09	.07	.09	.09	.248	636	2721
28....	Exchange Closed; Thanksgiving Day							
29....	.09	.09	.08	.09	.09	.254	159	2398

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.07	.08	.05	.05	.06	.180	101	2413
3....	.05	.05	.05	.05	.05	.183	254	2571
4....	.06	.06	.06	.06	.06	.200	14	2585
5....	.06	.06	.04	.06	.05	.180	66	2628
6....	.05	.05	.04	.05	.05	.179	170	2692
9....	.05	.07	.05	.07	.07	.231	495	2850
10....	.08	.10	.08	.09	.09	.274	1284	3389
11....	.10	.18	.10	.18	.17	.396	2225	4561
12....	.17	.23	.14	.18B	.17	.373	2308	5289
13....	.18@.19	.22	.17A	.20	.20	.400	1983	5295
16....	.19	.20	.18	.19	.19	.404	1134	4701
17....	.20	.21	.20	.20	.20	.426	1754	5000
18....	.18	.18	.14	.15	.15	.356	699	4967
19....	.15	.19	.14	.18	.18	.402	1844	4866
20....	.17	.23	.15	.19	.19	.413	2304	4568
23....	.16	.17	.14	.16	.15	.386	324	4583
24....	.16	.16	.16	.16	.16	.370	103	4639
25....	Exchange Closed; Christmas							
26....	.16	.17	.15	.17	.16	.381	70	4661
27....	.17	.18	.15	.16	.16	.386	180	4702
30....	.16	.16	.13	.13	.14	.348	316	4726
31....	.14	.14	.13	.13	.13	.347	361	4710

MARCH 1986 8300 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	.04	.05	.04	.05	.04	.083	2	2
5....	.04	.04	.04	.04	.04	.079	1	3
6....	.04	.04	.04	.04	.03	.073	...	3
7....	.03	.04	.03	.03	.03	.077	297	291
8....	.02	.04	.02	.04	.04	.108	137	407
11....	....	...	...	.04N	.04	.106	...	405
12....	.05	.05	.05	.05	.04	.114	14	419
13....	.04	.04	.04	.04	.04	.097	268	442
14....	.03	.04	.03	.04	.04	.082	47	472
15....	.03	.03	.03	.03	.03	.074	30	482
18....	.03	.04B	.03	.04B	.04	.113	4	482
19....	.05	.05	.04	.04	.04	.117	441	854
20....	.04	.04	.03	.03	.03	.097	10	859
21....	.04	.04	.03	.03	.03	.105	124	926
22....	....	....	....	.03N	.03	.100	....	926
25....	.03	.03	.03	.03	.03	.090	2	928
26....	.03	.03	.03	.03	.03	.085	52	955
27....	.02	.03	.02	.03	.02	.090	70	970
28....	Exchange Closed; Thanksgiving Day							
29....	.02	.02	.02	.02	.02	.093	1	960

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
MARCH 1986 9300 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.02	.02	.01	.01	.01	.056	125	974
3....	....	....	....	.01N	.01	.057	....	974
4....	....	....	....	.01N	.01	.064	....	974
5....	.02	.02	.02	.02	.01	.055	1	975
6....	....	....	...	.01N	.01	.054	....	975
9....	.02	.02	.02	.02	.02	.076	250	1030
10....	.03	.03	.03	.03	.03	.097	16	1044
11....	.03	.07	.03	.07	.07	.167	171	1203
12....	.05	.09	.05	.05	.06	.152	512	1290
13....	.08	.09	.06	.07	.07	.168	494	1049
16....	.07	.07	.05	.06	.06	.166	333	1189
17....	.07	.07	.06	.06	.06	.161	868	1715
18....	.05	.05	.04	.04	.04	.137	582	2224
19....	.06	.06	.05	.06	.06	.164	194	2284
20....	.05	.08	.05	.08	.07	.170	589	2517
23....	.05	.05	.04	.05	.05	.137	104	2498
24....	.06	.06	.06	.06	.06	.139	39	2527
25....	Exchange Closed; Christmas							
26....	.06	.06	.06	.06	.06	.143	20	2536
27....	.06	.06	.04	.05	.05	.145	271	2696
30....	.04	.04	.04	.04	.04	.120	375	2799
31....	.04	.04	.04	.04	.04	.119	11	2800

MARCH 1986 9350 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	.02	.02	.02	.02	.02	.047	2	2
16....	.02	.02	.02	.02	.02	.046	20	22
17....	.02	.02	.02	.02	.02	.051	2	22
18....	....	...	...	.02N	.02	.034	....	22
19....	....	....	....	.02N	.02	.044	....	22
20....	....	....	....	.02N	.02	.045	....	22
23....	....	....	....	.02N	.02	.033	....	22
24....	.02	.02	.02	.02	.02	.033	1	23
25....	Exchange Closed; Christmas							
26....	.02	.02	.02	.02	.02	.034	...	23
27....	....	....	....	.02N	.02	.034	2	25
30....	....	...	....	.02N	.02	.025	....	25
31....	..	....	....	.02N	.02	.024	....	25

JUNE 1986 9000 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7....	1.50	1.59	1.59	1.59	1.53	.923	....	....
8....	...	1.65B	...	1.65B	1.66	.944	5	5
11....	....	....	1.67A	1.68N	1.66	.945	...	5
12....	....	1.75B	1.64A	1.75B	1.77	.954	....	5
13....	....	....	....	1.77N	1.69	.947	....	5
14....	....	....	....	1.69N	1.62	.940	....	5
15....	....	....	1.52A	1.62N	1.58	.936	....	5
18....	....	1.80B	....	1.80B	1.81	.960	....	5
19....	...	1.84B	....	1.81N	1.81	.960	....	5
20....	....	....	1.80A	1.80A	1.71	.952	....	5
21....	....	1.80B	....	1.80B	1.76	.957	....	5
22....	..	....	1.75A	1.75A	1.75	.956	....	5
25....	....	....	....	1.75N	1.74	.956	....	5
26....	....	....	1.71A	1.74N	1.72	.955	...	5
27....	....	....	....	1.72N	1.78	.961	....	5
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	1.78N	1.82	.965	....	5

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1986 9000 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	1.78A	1.78A	1.65	.951	....	5
3....	....	....	1.62A	1.62A	1.65	.951	....	5
4....	....	....	....	1.65N	1.72	.958	....	5
5....	....	....	....	1.72N	1.68	.954	....	5
6....	....	....	1.67A	1.67A	1.66	.953	....	5
9....	....	....	....	1.66N	1.81	.967	....	5
10....	....	....	....	1.81N	1.92	.975	....	5
11....	....	1.93B	....	1.93B	2.14	.985	....	5
12....	....	2.15B	....	2.15B	2.10	.984	....	5
13....	....	2.12B	....	2.12B	2.15	.986	....	5
16....	....	2.17B	....	2.17B	2.18	.988	....	5
17....	....	2.20B	....	2.20B	2.26	.990	....	5
18....	....	....	2.25A	2.25A	2.16	.987	....	5
19....	....	....	2.15A	2.15A	2.24	.990	....	5
20....	....	....	....	2.24N	2.24	.990	....	5
23....	....	....	....	2.24N	2.16	.988	....	5
24....	....	....	....	2.16N	2.17	.989	....	5
25....	Exchange Closed; Christmas							
26....	....	....	....	2.17N	2.19	.990	....	5
27....	....	....	....	2.19N	2.21	.991	....	5
30....	....	....	....	2.21N	2.14	.989	....	5
31....	....	....	....	2.14N	2.13	.989	....	5

JUNE 1986 9050 CALLS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	.80	.80	.80	.80	.79	.516	....	....
22....	....	....	....	.79N	.77	.498	3	3
23....	....	....	.75A	.75A	.77	.502	....	3
24....	....	....	....	.77N	.75	.494	....	3
25....	....	....	....	.75N	.78	.508	....	3
26....	....	....	....	.78N	.74	.477	....	3
29....	....	....	.67A	.67A	.68	.457	....	3
30....	....	....	.65A	.65A	.67	.451	....	3
31....	....	....	.66A	.66A	.64	.465	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.65B	.50A	.65B	.73	.479	....	3
2....	....	....	.72A	.72A	.67	.457	....	3
5....	.65	.65	.65	.65	.69	.458	1	4
6....	....	....	....	.69N	.70	.473	....	4
7....	....	.75B	....	.75B	.77	.506	....	4
8....	....	....	....	.77N	.63	.533	....	4
9....	....	....	.80A	.83N	.86	.551	....	4
12....	....	.90B	....	.90B	.87	.547	....	4
13....	....	....	....	.87N	.84	.539	....	4
14....	....	....	.81A	.81A	.86	.549	....	4
15....	....	....	....	.86N	.83	.534	....	4
16....	....	....	....	.83N	.86	.561	....	4
19....	....	....	....	.86N	.89	.586	....	8
20....	....	....	....	.89N	.93	.601	....	4
21....	....	.94B	....	.94B	.99	.625	....	4
22....	....	....	....	.99N	.93	.599	....	4
23....	....	....	....	.93N	.92	.594	....	4
26....	....	....	....	.92N	.89	.576	....	4
27....	....	....	....	.89N	.93	.597	....	4
28....	....	....	....	.93N	.92	.595	....	4
29....	....	....	....	.92N	.96	.616	....	4
30....	....	....	.90A	.90A	.85	.563	....	4

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1986 9050 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.85N	.84	.577	....	4
4....	....	.85B	....	.85B	.89	.596	....	4
5....	....	....	....	.89N	.82	.574	....	4
6....	....	....	.72A	.72A	.67	.494	....	4
9....	.66	.66	.66	.66	.67	.490	5	9
10....	....	.68B	....	.68B	.69	.506	....	9
11....	....	....	....	.69N	.68	.498	....	9
12....	....	....	....	.68N	.66	.488	....	9
13....	.70	.75	.70	.75	.78	.558	7	16
16....	....	....	....	.78N	.78	.561	3	19
17....	....	....	....	.78N	.76	.549	....	19
18....	....	....	....	.76N	.74	.539	....	19
19....	.69	.69	.69	.69	.73	.531	11	30
20....	....	.75B	....	.75B	.79	.582	....	30
23....	.88	.88	.88	.88	.87	.615	10	40
24....	....	....	.86A	.86A	.90	.632	....	40
25....	.90	.90	.90	.90	.93	.647	5	45
26....	.95	.95	.95	.95	.93	.642	5	50
27....	.88	.88	.88	.88	.84	.608	1	51
30....	.84	.84	.84	.84	.89	.623	1	51

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.89N	.94	.646	....	51
2....	....	.96B	....	.94N	.88	.624	....	51
3....	....	....	....	.88N	.88	.629	....	51
4....	....	.95B	....	.90B	.88	.622	....	51
7....	.86	.86	.86	.86	.84	.600	2	53
8....	....	....	....	.84N	.63	.613	....	53
9....	....	....	....	.83N	.78	.597	....	53
10....	.78	.79	.78	.79	.79	.595	20	48
11....	....	.80B	....	.80B	.80	.603	5	53
14....	.79	.79	.79	.79	.80	.606	10	38
15....	....	....	.73A	.73A	.82	.614	....	38
16....	....	....	....	.82N	.85	.630	....	38
17....	....	....	....	.85N	.88	.653	....	38
18....	....	.92B	....	.92B	.91	.665	....	38
21....	....	....	....	.91N	.91	.659	....	38
22....	....	....	....	.91N	.91	.698	....	38
23....	....	....	.90A	.90A	.88	.699	....	38
24....	.82	.84	.82	.84	.82	.682	2	38
25....	....	....	....	.82N	.86	.694	....	38
28....	....	....	....	.86N	.85	.695	....	38
29....	....	.92B	....	.91B	.96	.769	....	38
30....	....	1.15B	....	1.04B	1.05	.798	....	38
31....	....	1.07B	....	1.07B	1.09	.814	....	38

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.13	1.13	1.13	1.13	1.11	.825	1	38
4....	....	....	....	1.11N	1.10	.826	....	38
5....	1.12	1.12	1.12	1.12	1.10	.829	2	38
6....	1.12	1.12	1.12	1.12	1.08	.825	1	38
7....	....	1.15B	....	1.15B	1.12	.830	....	38
8....	1.18	1.24	1.13	1.24	1.24	.868	25	63
11....	1.20	1.20	1.20	1.20	1.24	.869	26	88
12....	1.30	1.31	1.30	1.31	1.32	.887	50	138
13....	....	....	1.27A	1.27A	1.24	.872	....	128
14....	....	....	1.22A	1.22A	1.18	.859	....	128
15....	....	....	1.11A	1.15A	1.16	.851	....	128
18....	....	1.30B	....	1.30B	1.33	.897	....	128
19....	....	1.36B	....	1.33N	1.33	.896	....	128
20....	....	....	1.32A	1.32	1.22	.880	....	128
21....	....	1.31B	....	1.31B	1.27	.890	....	128
22....	....	....	1.26A	1.26A	1.26	.889	....	128
25....	....	....	....	1.26N	1.25	.887	....	128
26....	....	....	1.21A	1.25N	1.23	.886	....	128
27....	1.23	1.27B	1.23	1.27B	1.28	.897	100	87
29....	....	....	....	1.28N	1.34	.905	....	92

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

JUNE 1986 9050 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2			1.25A	1.25A	1.17	875		102
3			1.14A	1.14A	1.17	876		93
4				1.17N	1.23	890		93
5				1.23N	1.19	881		93
6				1.19N	1.17	878		93
9				1.17N	1.31	909		93
10		1.41B		1.41B	1.42	926		93
11		1.43B		1.43B	1.64	953		93
12		1.65B		1.65B	1.60	949		93
13		1.63B		1.63B	1.65	955		93
16		1.67B		1.67B	1.68	959		93
17				1.68N	1.76	966		86
18				1.76N	1.66	957		86
19			1.65A	1.66N	1.74	965		86
20	1.68	1.80B	1.68	1.80B	1.74	965		86
23				1.74N	1.66	960	1	85
24				1.66N	1.67	961		85
25	Exchange Closed; Christmas							
26				1.67N	1.69	964		85
27				1.69N	1.71	966		85
30				1.71N	1.64	961		85
31				1.64N	1.63	961		85

JUNE 1986 9100 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	71	71	71	71	71	465	1	1
4	Exchange Closed; Independence Day							
5				71N	90	540		1
8				90N	81	510		1
9				81N	78	499		1
10				78N	76	482		1
11			65A	65A	65	417		1
12				65N	63	430		1
15				63N	65	447		1
16		68B		68B	58	478		1
17		85B		68N	68	470		1
18			63A	63A	59	418		1
19				59N	58	416		1
22				58N	54	398		1
23				54N	55	402		1
24				55N	53	394		1
25				53N	55	408		1
26				55N	52	378		1
29			49A	49A	47	358		1
30			45A	45A	47	352		1
31			45A	45A	43	355		1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		45B	33A	45B	52	379		1
2			51A	51A	46	357		1
5				46N	47	359		1
6				47N	48	372		1
7		52B		52B	54	404		1
8		55B		55B	59	430		1
9			55A	59N	63	448		1
12		65B		65B	62	444		1
13				62N	60	420		1
14			57A	57A	62	429		1
15				62N	59	415		1
16				59N	61	428		1
19	64	64	63A	64	64	452	2	4
20				64N	67	468		3
21				67N	72	492		3
22			69A	69A	67	465		3
23				67N	66	460		3
26			65A	65A	64	440		3
27				64N	67	462		3
28			66A	66A	66	459		3
29		67B		66N	69	481		3
30			65A	65A	60	426		3

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

JUNE 1986 9100 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3			59A	64N	60	440		3
4				60N	63	459		3
5				63N	56	437		3
6			53A	53A	45	359		3
9	45	45	45	45	45	367	5	8
10		46B		46B	46	382		8
11				46N	45	374		8
12				45N	44	364		8
13	50	53	50	53	53	433	55	63
16				53N	53	435		63
17				53N	51	422		63
18				51N	50	412		63
19	48	50B	47A	47A	49	404	26	49
20		53B		51B	52	454		49
23	59 60	60	59	60	60	487	10	59
24	62	62	58A	62	62	505	2	60
25				62N	64	521		60
26	65	65	64	64	64	516	6	66
27			61A	61A	57	480		66
30	59	62	59	62	62	495	16	82

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	63	63	63	63	65	518	4	86
2		68B		65N	61	495		86
3				61N	62	500		86
4	70	70	66A	66A	61	492	5	91
7	60	66B	60	60	58	469	1	92
8	58	58	58	58	56	482	2	94
9	56	56	53A	53A	52	466	30	94
10		55B		52N	53	463		94
11		56B		53N	53	471		94
14				53N	54	473		94
15		56B		56B	55	481		94
16		56B		55N	57	497		94
17				57N	61	522		94
18	64	64	64	64	62	535	1	95
21				62N	62	527		95
22				62N	61	547		95
23			60A	60A	58	547		95
24	56	56	56	56	53	528	2	97
25				53N	56	541		97
28				56N	55	541		97
29		61B		61B	65	607		97
30	74	75B	74	74	71	642	1	98
31		73B		73B	75	666		98

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				75N	77	680		98
4	75	75	75	75	76	681	7	106
5				76N	75	685		106
6	73	76	73	76	73	679	27	110
7		78B		78B	77	686		86
8	81	85B	81	85B	85	740	1	86
11	83	83	83	83	85	741	1	86
12	83	89	83	89	91	769	2	85
13	85	85	85	85	86	745	1	85
14				86N	81	724		85
15			73A	78A	79	712		85
18		90B		90B	94	783		85
19	96	98B	96	96	94	784	1	84
20				94N	86	755		84
21		92B		91B	89	770		84
22			88A	88A	86	768		84
25				86N	85	764		84
26			82A	85N	84	761		85
27	83	85B	83	85B	87	780	6	80
28	Exchange Closed; Thanksgiving Day							
29				87N	90	792		80

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1986 9100 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	.87A	.87A	.78	.743	....	80
3....	....	....	.77A	.77A	.78	.743	....	80
4....	....	....	....	.78N	.83	.766	....	80
5....	....	....	....	.83N	.80	.751	....	80
6....	....	....	....	.80N	.78	.745	....	80
9....	....	.85B	....	.85B	.90	.795	....	80
10....	.96	1.00	.96	1.00	.97	.826	2	80
11....	1.14	1.14	1.14	1.14	1.15	.877	1	80
12....	1.14	1.20B	1.14	1.14	1.13	.870	2	80
13....	....	1.15B	....	1.15B	1.17	.881	....	79
16....	....	1.18B	....	1.18B	1.20	.889	....	79
17....	....	....	....	1.20N	1.26	.904	....	79
18....	1.25	1.25	1.25	1.25	1.18	.864	....	79
19....	....	....	....	1.18N	1.26	.902	....	79
20....	1.18	1.30B	1.18	1.30B	1.26	.902	16	64
23....	....	....	1.23A	1.23A	1.18	.869	....	64
24....	....	....	....	1.18N	1.19	.892	....	64
25....	Exchange Closed; Christmas							
26....	....	....	....	1.19N	1.21	.887	....	64
27....	....	1.25B	....	1.25B	1.25	.901	....	64
30....	....	....	1.23A	1.23A	1.18	.890	....	64
31....	....	....	....	1.18N	1.17	.889	....	64

JUNE 1986 9150 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	.36	.36	.36	.36	.36	.307	10	10
6....	....	....	.36A	.36A	.28	.239	15	25
9....	.28	.28	.28	.28	.28	.257	5	30
10....	....	....	....	.28N	.29	.269	....	30
11....	....	....	....	.29N	.28	.263	....	30
12....	....	....	....	.28N	.27	.254	....	30
13....	.30	.33	.30	.33	.34	.314	55	86
16....	....	....	....	.34N	.34	.315	5	90
17....	....	....	....	.34N	.32	.304	....	90
18....	....	....	....	.32N	.31	.294	....	90
19....	.30	.30	.30	.30	.30	.287	....	90
20....	.32	.32	.32	.32	.33	.332	35	115
23....	.38	.38	.38	.38	.38	.362	25	130
24....	.36	.37	.36	.37	.40	.379	20	150
25....	.40	.42	.40	.42	.42	.394	10	160
26....	.42	.43B	.39A	.41	.41	.389	20	195
27....	....	....	.40A	.40A	.37	.354	....	195
30....	.37	.42	.36	.42	.40	.368	106	227

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.42	.43	.40	.43	.42	.390	44	206
2....	.45	.47	.42	.42	.39	.367	58	234
3....	....	.43	.40A	.40A	.40	.372	18	227
4....	.48@.50	.50	.43	.43A	.39	.384	37	245
7....	.40	.40	.38	.38	.37	.341	11	248
8....	.39	.39	.36	.36	.34	.353	44	275
9....	.37	.37	.32A	.32A	.31	.338	54	284
10....	.34	.34	.34	.34	.32	.336	18	302
11....	.36	.36	.35	.35A	.33	.343	101	403
14....	.33	.35	.33	.35	.33	.344	4	332
15....	.35	.35	.35	.35	.34	.351	2	334
16....	....	....	....	.34N	.35	.366	....	334
17....	....	.38B	....	.38B	.38	.389	....	334
18....	.35	.41	.35	.40	.39	.402	38	326
21....	....	....	....	.39N	.38	.393	....	326
22....	....	....	....	.38N	.38	.389	....	326
23....	....	....	.37A	.37A	.35	.389	....	326
24....	....	....	.33A	.33A	.31	.370	....	326
25....	....	....	....	.31N	.33	.382	....	326
28....	....	....	....	.33N	.32	.361	....	326
29....	.38	.38	.38	.38	.39	.425	1	327
30....	.48	.52	.48	.51	.44	.462	4	331
31....	....	.45B	....	.45B	.47	.487	....	330

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1986 9150 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.47N	.49	.502	....	330
4....	.47	.52	.47	.48A	.46	.502	15	345
5....	.48	.48	.48	.48	.47	.506	2	347
6....	.47	.49	.47	.49	.45	.498	22	347
7....	.45	.47	.45	.47	.48	.508	35	361
8....	....	.53B	....	.51B	.53	.569	....	354
11....	.55	.55	.52A	.55	.53	.569	4	358
12....	.58	.58	.57A	.58	.58	.602	5	363
13....	....	....	....	.58N	.54	.573	....	363
14....	....	....	.52A	.52A	.50	.547	....	363
15....	.43	.49	.43	.48	.48	.532	16	377
18....	.56	.56	.56	.56	.59	.619	17	394
19....	.62	.64B	.61	.61	.59	.619	9	395
20....	.53	.53	.53	.53	.52	.582	17	380
21....	.55	.59	.55	.57A	.55	.601	27	395
22....	....	....	....	.55N	.53	.597	25	420
25....	.51	.51	.51	.51	.51	.590	1	419
26....	....	....	.50A	.51N	.50	.587	....	419
27....	....	.53B	....	.53B	.53	.610	....	419
28....	Exchange Closed; Thanksgiving Day							
29....	.56	.56	.52	.52	.54	.625	50	419

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.53@.52	.53	.45	.45	.46	.561	158	342
3....	.44	.45	.42	.45	.46	.561	60	333
4....	.48	.50	.45	.48	.50	.589	78	245
5....	.47	.46	.45	.46	.46	.569	15	238
6....	.44	.45	.44	.45	.45	.561	9	241
9....	.47	.54	.47	.54	.54	.625	30	259
10....	.60	.61B	.60	.60	.60	.666	1	258
11....	.64	.77	.64	.77	.76	.743	3	259
12....	.75	.92B	.72	.72	.75	.730	28	266
13....	.76	.82	.76	.82	.78	.747	8	259
16....	....	.80B	....	.80B	.81	.759	....	259
17....	.85	.86	.83	.85	.86	.784	11	251
18....	....	....	.84A	.84A	.79	.750	....	251
19....	....	....	.78A	.78A	.85	.779	....	251
20....	.94	.94	.82A	.94	.85	.780	50	252
23....	....	....	.81A	.81A	.79	.757	....	252
24....	....	....	....	.78N	.79	.761	....	252
25....	Exchange Closed; Christmas							
26....	....	....	....	.79N	.80	.768	....	252
27....	....	.66B	....	.80N	.82	.775	....	252
30....	.79	.82B	.78A	.78A	.77	.754	1	252
31....	....	....	....	.77N	.76	.752	....	252

JUNE 1986 9200 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	.21	.21	.21	.21	.21	.198	15	15
6....	....	....	....	.21N	.16	.146	10	25
9....	....	....	....	.16N	.16	.166	....	25
10....	....	....	....	.16N	.16	.177	....	25
11....	....	....	....	.16N	.16	.172	....	25
12....	....	....	....	.16N	.16	.166	....	25
13....	.20	.20	.19	.20	.19	.212	60	75
16....	....	....	....	.19N	.19	.213	....	75
17....	.20	.20	.20	.20	.18	.203	25	100
18....	....	....	....	.18N	.18	.196	....	100
19....	....	....	....	.18N	.18	.190	....	100
20....	....	.19B	....	.19B	.18	.226	....	100
23....	....	.21B	....	.20B	.22	.251	....	100
24....	.22	.22	.21A	.22	.23	.265	5	105
25....	.24	.24	.24	.24	.24	.277	5	110
26....	....	.25B	....	.24N	.24	.273	....	110
27....	....	....	.23A	.23A	.21	.243	....	110
30....	....	.22B	....	.22B	.23	.254	....	110

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1986 9200 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	23N	20	.273	...	110
2	...	25B	...	20N	23	.253	...	110
3	...	...	...	23N	.24	.257	...	110
4	...	25B	...	24N	.22	.250	...	110
7	...	...	...	22N	21	.231	...	115
8	20	20	20	20	18	.240	20	95
9	...	...	...	18N	16	.228	...	95
10	17	17	17	17	17	.225	3	95
11	...	...	...	.17N	18	.231	...	95
14	...	...	...	18N	18	.231	...	95
15	...	...	...	18N	19	.237	...	95
16	...	...	...	19N	19	.249	...	95
17	...	...	...	19N	21	.269	...	95
18	...	...	...	21N	.21	.279	...	95
21	...	...	...	.21N	.22	.271	...	95
22	...	...	...	22N	21	.248	...	95
23	...	...	20A	21N	18	.248	...	95
24	...	...	17A	17A	16	.232	...	95
25	...	...	...	18N	18	.242	...	95
28	...	...	...	18N	.17	.240	...	95
29	17	20	.17	20	.21	.259	76	150
30	...	25B	...	25B	.24	.269	...	149
31	26	26	26	26	26	.311	5	149

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	26N	28	.324	...	149
4	26	26	26	26	28	323	20	169
5	26	26	26	26	26	326	41	179
6	28	28	26	26	24	319	75	249
7	29	29	24	26	26	325	165	295
8	.27	30B	27	30B	30	384	15	306
11	31	32	31	32	30	383	41	324
12	.30	33	30	32	33	416	154	427
13	...	...	31A	32A	29	386	...	427
14	...	...	28A	28A	27	361	...	427
15	25	25	24A	25	26	346	15	392
18	...	31B	...	31B	34	430	...	392
19	39	39	35A	35A	33	429	14	403
20	31	31	29	.30	.28	392	67	429
21	.30	.32B	.30	.31	30	410	157	579
22	.29	30	.29	30	28	406	39	598
25	26	26	26	26	26	398	10	589
26	.27	.27	26	26	25	394	30	609
27	.27	28B	27	28B	28	417	10	599
28	Exchange Closed, Thanksgiving Day							
29	.29	29	.29	.29	29	431	4	601

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.27	.27	.25A	25A	23	.366	190	663
3	.21	.24	.21	22	.23	366	46	552
4	.25	25	24	24	25	392	20	575
5	23	23	23	23	22	372	25	587
6	.22	.22	.22	.22	22	365	62	629
9	.25	27	25	27	28	426	17	579
10	34	34	32A	33	32	469	102	569
11	36	47	34	47	44	558	108	631
12	42	48B	42	45	43	542	35	591
13	.50	.51B	49	49	46	562	55	624
16	49	49	49	49	48	.575	3	625
17	.50	53	50	53	52	607	43	605
18	.51	.51	45	45	.45	563	65	604
19	44	54	44	53	51	599	56	555
20	47	56	47	52A	51	600	26	563
23	46	47	46	47	.46	568	159	513
24	48	48	48	48	.47	.572	1	513
25	Exchange Closed, Christmas							
26	.47	49B	47	48	48	581	5	514
27	...	49B	...	49B	49	589	1	514
30	48	48	.45	.45	45	561	42	466
31	...	...	.44A	44A	44	.557	...	466

JUNE 1986 9250 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	13	13	13	13	12	156	50	50
31	13	14B	13	14B	12	171	5	55

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1986 9250 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	12N	14	.180	...	55
4	...	...	...	14N	13	.179	...	55
5	...	...	...	13N	13	.180	...	55
6	...	...	...	.13N	12	.175	...	55
7	13	13	12	12	12	.179	280	300
8	.15	15	.15	15	15	223	125	410
11	...	...	...	15N	15	222	75	435
12	...	...	...	15N	16	247	...	235
13	16	16	.15	.15	15	.224	40	275
14	13	13	13	13	13	204	55	310
15	.12	12	12	12	13	.193	25	335
18	...	15B	...	15B	17	257	...	335
19	17	18B	17	.17	16	.256	1	336
20	.16	15	14A	14A	13	.226	5	341
21	15	15	15	15	14	.240	127	386
22	...	...	...	14N	13	.236	28	414
25	11	12	11	12	12	.229	50	425
26	13	13	.12	.12	12	.225	32	443
27	.12	13	.12	13	13	.243	95	533
28	Exchange Closed, Thanksgiving Day							
29	...	...	...	.13N	13	.264	...	523

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.12	12	11A	.11A	10	.202	5	528
3	08	09	08	09	10	.201	40	526
4	...	...	...	10N	11	220	...	538
5	10	10	09	09	09	205	170	693
6	08	10	08	10	09	199	61	718
9	10	10	10	10	12	.245	100	818
10	12	15	12	15	14	281	202	900
11	15	24	15	23	22	360	86	958
12	23	.27	21	22	22	344	181	902
13	.25	28	.25	.26	.25	363	714	1283
16	.25	.25	25	25	.25	.373	177	1259
17	25	28	24	28	28	404	356	1498
18	25	25	23A	24A	23	361	13	1347
19	...	26B	...	25B	26	396	...	1347
20	.24	.31	24	30A	.28	396	23	1369
23	.24	26B	.24	24	.23	363	10	1349
24	...	...	...	23N	.23	366	5	1351
25	Exchange Closed, Christmas							
26	27	.27	26A	26A	.24	374	1	1351
27	.26	26	25A	25A	25	381	180	1405
30	23	.24	.22	.22	22	352	227	1451
31	22	22	22	22	.21	348	4	1385

JUNE 1986 9300 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	05	05	.05	.05	.05	108	50	50
27	...	...	...	05N	.05	118	...	50
28	Exchange Closed, Thanksgiving Day							
29	...	...	...	.05N	.05	125	...	50

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	.04A	.04A	03	.092	...	50
3	04	04	.04	04	04	.092	10	60
4	...	...	...	.04N	04	103	1	61
5	.04	04	04	04	03	094	1	62
6	...	...	...	.03N	02	.090	...	62
9	...	...	...	02N	04	117	...	62
10	...	...	...	.04N	.05	.140	...	62
11	.08	07B	06	07B	.08	194	20	82
12	12	12	09	09	09	183	89	169
13	11	13	11	13	11	196	263	421
16	12	12	11	12	11	203	21	430
17	12	13	1.1	13	13	226	183	533
18	12	12	10A	10A	10	193	89	522
19	.11	11	11	11	11	.218	2	522
20	10	14	10	13A	11	218	271	463
23	11	11	11	11	10	192	7	465
24	12	12	11A	11A	10	.194	6	465
25	Exchange Closed, Christmas							
26	...	...	...	10N	10	199	...	465
27	10	10	10	10	10	204	180	525
30	11	11	09A	09A	09	181	220	715
31	09	09	08	08	08	178	105	663

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
JUNE 1986 9350 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	02	05	02	04A	04	098	2	2
23	04 /n 05	05	.04	05	04	083	8	5
24				04N	04	084	3	8
25	Exchange Closed, Christmas							
26				04N	04	086		8
27	05	05	05	05	05	088	40	48
30			04A	05N	03	075		48
31				.03N	03	073		53

SEPTEMBER 1986 8950 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.36	1.36	1.36	1.36	1.41	765	5	5
18	1.41	1.41	1.41	1.41	1.44	774	5	10
21				1.44N	1.43	772		10
22		1.48B		1.48B	1.43	814		10
23				1.43N	1.43	815		10
24				1.43N	1.38	804		10
25				1.38N	1.41	812		10
28				1.41N	1.36	813		10
29		1.38B		1.38B	1.50	869		10
30		1.70B		1.70B	1.57	884		10
31				1.57N	1.63	896		10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.67B		1.67B	1.66	902		10
4	1.62	1.62	1.62	1.62	1.66	904	10	20
5			1.65A	1.65A	1.65	907		20
6				1.65N	1.65	906		20
7	1.77	1.77	1.77	1.77	1.67	909	5	20
8		1.80B		1.80B	1.83	930		20
11				1.83N	1.83	932		20
12		1.95B		1.95B	1.95	943		20
13		1.96B		1.96B	1.88	934		20
14				1.88N	1.80	927		20
15			1.68A	1.68A	1.76	923		20
18		1.90B		1.90B	2.00	948		20
19		2.02B		2.02B	1.98	946		20
20			1.95A	1.95A	1.87	937		20
21		1.98B		1.98B	1.93	943		20
22				1.93N	1.93	943		10
25				1.93N	1.92	943		10
26			1.86A	1.92N	1.91	942		10
27		1.95B		1.95B	1.97	948		10
28	Exchange Closed, Thanksgiving Day							
29	1.98	1.99B	1.98	1.99B	2.03	953	10	20

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1986 8950 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2			1.92A	1.92A	1.87	940		10
3				1.87N	1.87	941		10
4		1.92B		1.92B	1.96	948		10
5				1.95N	1.90	944		10
6				1.90N	1.86	941		10
9				1.86N	2.02	955		10
10	2.13	2.13	2.13	2.13	2.15	965	1	10
11	2.22	2.22	2.22	2.22	2.36	976	1	11
12	2.38	2.38	2.33A	2.[illegible]8	2.32	975	1	11
13	2.45	2.45	2.45	2.45	2.37	977	1	11
16	2.43	2.43	2.43	2.43	2.41	980	1	11
17	2.50	2.50	2.50	2.50	2.51	983	1	11
18	2.48	2.48	2.48	2.48	2.43	981	1	11
19	2.51	2.51	2.51	2.51	2.52	984	1	11
20	2.59	2.59	2.59	2.59	2.51	984	1	11
23			2.49A	2.49A	2.43	982		11
24		2.44B		2.44B	2.46	982		11
25	Exchange Closed, Christmas							
26				2.45N	2.47	984		11
27				2.47N	2.50	985		10
30				2.50N	2.43	983		10
31				2.43N	2.42	983		10

SEPTEMBER 1986 9000 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.00	1.06B	1.00	1.06B	1.07	667	5	5
18	1.10	1.11	1.10	1.11	1.10	677	6	11
21				1.10N	1.09	674		11
22		1.12B		1.12B	1.09	708		10
23				1.09N	1.09	709		10
24				1.09N	1.06	695		10
25				1.06N	1.07	705		10
28				1.07N	1.[illegible]3	705		10
29		1.07B		1.07B	1.14	767		10
30		1.25B		1.25B	1.21	788		10
31		1.23B		1.23B	1.26	806		10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		1.29B		1.29B	1.28	815		10
4	1.23	1.23	1.23	1.23	1.28	818	10	20
5			1.27A	1.27A	1.28	823		20
6				1.28N	1.27	821		20
7		1.30B		1.30B	1.29	825		20
8		1.40B		1.40B	1.43	858		20
11				1.43N	1.43	861		20
12		1.45B	1.42A	1.45B	1.49	880		20
13				1.49N	1.43	865		20
14				1.43N	1.37	853		20
15			1.30A	1.30A	1.35	846		20
18		1.45B		1.45B	1.53	888		20
19		1.54B		1.54B	1.51	886		20
20		1.52B	1.45A	1.45A	1.43	870		20
21		1.50B		1.50B	1.46	878		20
22				1.46N	1.46	879		20
25				1.46N	1.46	878		20
26			1.41A	1.46N	1.44	877		20
27				1.44N	1.49	887		20
28	Exchange Closed, Thanksgiving Day							
29				1.49N	1.53	897		20

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1986 9000 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	1.50A	1.50A	1.41	873	...	20
3	...	...	1.40A	1.40A	1.41	873	...	20
4	...	1.45B	...	1.45B	1.48	887	...	20
5	...	...	...	1.48N	1.44	879	...	20
6	...	...	...	1.44N	1.41	873	...	20
9	...	...	...	1.41N	1.52	899	...	20
10	...	1.53B	...	1.53B	1.65	918	...	20
11	1.70	1.71B	1.70	1.70	1.86	941	2	22
12	1.94	1.94	1.83A	1.94	1.82	938	1	22
13	1.93	1.93	1.93	1.93	1.88	943	1	17
16	1.94	1.94	1.94	1.94	1.91	947	1	17
17	1.98	1.98	1.98	1.98	2.01	956	1	8
18	...	...	...	2.01N	1.93	950	...	8
19	...	1.98B	1.92A	1.98B	2.02	957	...	8
20	...	...	...	2.02N	2.01	957	...	8
23	1.95	1.95	1.95	1.95	1.93	951	1	8
24	1.99	1.99	1.98A	1.98A	1.95	953	1	8
25	Exchange Closed, Christmas							
26	1.97	1.97	1.97	1.97	1.97	956	1	8
27	...	...	...	1.97N	2.00	958	...	6
30	...	...	...	2.00N	1.93	954	...	6
31	...	...	...	1.93N	1.92	953	...	6

SEPTEMBER 1986 9050 CALLS

IN DECEMBER 1985

17	75	76B	75	76B	78	556	5	5
18	80	80	80	80	80	568	5	10
21	...	...	...	80N	79	563	...	10
22	...	82B	...	82B	79	581	...	10
23	...	...	...	79N	79	581	...	10
24	...	...	78A	78A	76	565	...	10
25	...	...	...	76N	77	576	...	10
28	...	...	...	77N	75	577	...	10
29	...	80B	...	80B	82	631	...	10
30	...	90B	...	90B	89	658	...	10
31	...	90B	...	90B	93	680	...	10

IN NOVEMBER

1	...	96B	...	96B	95	692	...	10
4	90	90	90	90	94	695	10	20
5	...	...	...	94N	93	701	...	20
6	...	...	...	93N	93	699	...	20
7	...	94B	...	94B	96	704	...	20
8	...	1.00B	...	1.00B	1.07	749	...	20
11	...	...	1.05A	1.05A	1.07	753	...	20
12	...	1.10B	...	1.10B	1.12	780	...	20
13	...	...	...	1.12N	1.07	759	...	20
14	...	...	...	1.07N	1.02	741	...	20
15	...	...	96A	96A	1.00	731	...	20
18	...	1.05B	...	1.05B	1.15	792	...	20
19	...	1.16B	...	1.16B	1.14	787	...	20
20	...	...	1.12A	1.12A	1.06	764	...	20
21	...	1.12B	...	1.12B	1.09	776	...	20
22	...	...	...	1.09N	1.09	777	...	20
25	...	...	...	1.09N	1.09	775	...	20
26	...	...	1.05A	1.09N	1.06	773	...	20
27	...	...	...	1.06N	1.12	788	...	20
28	Exchange Closed: Thanksgiving Day							
29	...	1.14B	...	1.14B	1.15	803	...	20

EURODOLLAR OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1986 9050 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	1.14A	1.14A	1.05	766	...	20
3	...	...	...	1.05N	1.05	766	...	20
	...	1.07B	...	1.07B	1.10	786	...	20
5	...	...	...	1.10N	1.07	774	...	20
6	...	...	...	1.07N	1.03	765	...	20
9	...	...	...	1.03N	1.14	805	...	20
10	...	1.21B	...	1.21B	1.23	833	...	20
11	...	1.27B	...	1.27B	1.39	874	...	20
12	...	...	1.37A	1.39N	1.37	867	...	20
13	...	1.38B	...	1.38B	1.42	876	...	20
16	...	1.45B	...	1.45B	1.44	884	...	20
17	...	1.45B	...	1.45B	1.51	900	...	20
18	...	...	...	1.51N	1.47	888	...	20
19	...	...	1.45A	1.47N	1.53	902	...	20
20	...	...	...	1.53N	1.52	901	...	20
23	...	...	1.51A	1.51A	1.47	890	...	20
24	...	...	...	1.47N	1.47	894	...	20
25	Exchange Closed, Christmas							
26	...	...	...	1.47N	1.49	898	...	20
27	...	...	...	1.49N	1.51	903	...	20
30	...	...	...	1.51N	1.47	893	...	20
31	...	...	...	1.47N	1.47	892	...	20

SEPTEMBER 1986 9100 CALLS

IN SEPTEMBER 1985

20	46	46	46	46	49	394	...	...
23	...	51B	...	51B	55	415	25	25
24	...	...	53A	53A	.57	426	...	25
25	53	55B	53	55B	58	436	10	35
26	...	59B	...	58N	57	430	...	35
27	...	...	56A	56A	52	402	...	35
30	...	...	...	52N	56	414	...	35

IN OCTOBER

1	...	...	...	56N	.59	434	...	35
2	...	...	58A	58A	55	.414	...	35
3	...	...	...	55N	56	421	...	35
4	...	58B	...	58B	56	414	...	35
7	...	...	55A	55A	54	394	...	35
8	...	...	...	54N	52	.404	...	35
9	...	...	...	52N	48	391	...	35
10	...	...	...	48N	47	.381	...	35
11	...	...	...	47N	49	.387	...	35
14	...	...	...	49N	.50	.399	...	35
15	...	...	...	50N	.50	406	...	35
16	...	...	...	50N	52	421	...	35
17	51	52B	51	52B	54	441	5	40
18	.55	57B	55	.57B	55	453	5	45
21	...	...	...	55N	.54	448	...	45
22	...	56B	...	56B	55	446	...	45
23	...	...	...	55N	54	446	...	45
24	...	...	...	54N	51	429	...	45
25	...	...	...	51N	52	440	...	45
28	50	51	50	51	49	440	15	40
29	...	54B	...	54B	56	.477	...	40
30	...	60B	...	56N	60	505	...	40
31	...	...	...	60N	64	530	...	40

IN NOVEMBER

1	...	67B	...	67B	66	543	...	40
4	65	65	65	65	65	546	11	51
5	...	...	...	65N	64	552	3	51
6	65	.65	65	65	64	549	25	51
7	66	66	66	66	66	556	7	31
8	62	71B	68	71B	75	608	100	131
11	...	...	74A	75N	75	612	...	131
12	77	77	77	77	80	645	20	151
13	...	...	...	80N	75	618	...	151
14	74	74	74	74	71	597	60	141
15	...	...	66A	67A	69	585	40	141
18	...	75B	...	75B	.81	658	...	101
19	...	82B	...	82B	81	653	...	101
20	...	...	77A	77A	74	623	...	101
21	...	79B	...	79B	78	638	...	101
22	...	...	...	78N	76	636	...	101
25	...	78B	...	78N	78	636	...	101
26	76	76	74A	76	74	633	3	101
27	...	...	...	74N	79	.651	...	101
28	Exchange Closed: Thanksgiving Day							
29	...	...	...	79N	82	670	...	101

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1986 9100 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	.80A	.80A	.72	.622	...	101
3	.73	.73	.70	.70	.72	.622	10	111
4	...	.74B	...	.72N	.77	.647	...	111
5	...	.	.76A	.76A	.74	.632	...	106
6	...	...	...	.74N	.71	.620	...	106
9	...	.72B	...	.72B	.80	.670	...	106
10	.88	.88	.88	.88	.88	.708	3	106
11	...	.90B	...	.90B	1.02	.765	...	106
12	...	...	.98A	.98A	1.00	.755	...	106
13	...	1.02B	...	1.02B	1.06	.769	...	106
16	1.06	1.06	1.06	1.06	1.07	.780	1	111
17	1.15	1.15	1.15	1.15	1.14	.804	1	110
18	1.13	1.13	1.13	1.13	1.09	.786	1	109
19	1.12	1.12	1.08A	1.12	1.14	.807	1	109
20	1.12	1.12	1.12	1.12	1.14	.806	1	110
23	...	...	1.13A	1.13A	1.09	.788	...	110
24	...	...	...	1.09N	1.09	.793	...	110
25	Exchange Closed; Christmas							
26	...	...	...	1.09N	1.12	.799	...	110
27	...	...	...	1.12N	1.14	.806	...	109
30	...	...	...	1.14N	1.08	.791	...	109
31	...	...	.	1.08N	1.08	.789	...	109

SEPTEMBER 1986 9150 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.33	.33	.33	.33	.36	.312	25	25
24	.34	.34	.34	.34	.38	.321	...	25
25	...	...	...	.38N	.39	.329	...	25
26	...	...	...	.39N	.38	.325	10	35
27	...	...	...	.38N	.34	.299	...	35
30	...	...	...	.34N	.37	.310	...	35

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.37N	.40	.328	...	35
2	...	...	.39A	.39A	.37	.309	...	35
3	...	...	...	.37N	.38	.315	...	35
4	...	.39B	...	.39B	.37	.309	...	35
7	...	...	...	.37N	.36	.290	...	35
8	...	...	...	.36N	.33	.300	...	35
9	...	...	...	.33N	.30	.286	...	35
10	...	...	...	.30N	.29	.287	...	35
11	...	...	...	.29N	.31	.293	...	35
14	...	...	...	.31N	.32	.294	...	35
15	...	...	...	.32N	.31	.300	...	35
16	...	...	...	.31N	.34	.314	...	35
17	.33	.34	.33	.34	.35	.332	10	45
18	.36	.36	.35	.35	.35	.342	5	50
21	...	...	...	.35N	.35	.337	...	50
22	...	...	...	.35N	.34	.317	...	50
23	...	...	...	.34N	.34	.317	...	50
24	...	...	...	.34N	.32	.302	...	50
25	...	...	...	.32N	.34	.311	...	50
28	...	...	...	.34N	.30	.310	...	50
29	.35	.35	.35	.35	.35	.328	5	55
30	...	.40B	...	.40B	.38	.353	...	55
31	...	.39B	...	.39B	.41	.377	...	55

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	.43B	...	.43B	.43	.388	...	55
4	.38	.38	.38	.38	.42	.391	5	60
5	...	...	...	.42N	.40	.397	...	60
6	.42	.42	.42	.42	.41	.393	35	62
7	.43	.44	.43	.44	.43	.399	23	65
8	...	...	...	.43N	.49	.452	...	65
11	.49	.49	.49	.49	.49	.455	7	65
12	...	...	...	.49N	.52	.490	...	65
13	...	...	...	.52N	.49	.461	...	65
14	...	...	...	.49N	.46	.439	...	65
15	.44	.44	.44	.44	.44	.426	...	65
18	...	.47B	...	.47B	.54	.502	3	68
19	...	...	.52A	.52A	.53	.496	...	68
20	...	...	...	.53N	.48	.4u4	...	68
21	...	.52B	...	.52B	.49	.480	...	68
22	...	...	...	.49N	.49	.480	...	68
25	...	...	...	.49N	.49	.476	...	68
26	.47	.47	.46	.46	.48	.473	8	73
27	...	...	...	.48N	.51	.492	...	73
28	Exchange Closed; Thanksgiving Day							
29	...	...	...	.51N	.52	.512	...	73

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1986 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	.51A	.51A	.47	.460	...	73
3	...	...	.45A	.47N	.47	.459	...	73
4	.47	.47	.47	.47	.49	.486	5	70
5	.47	.50B	.47	.47	.48	.469	3	72
6	.47	.47	.47	.47	.45	.456	7	77
9	.48	.48	.48	.48	.52	.509	3	80
10	.56	.56	.56	.56	.57	.552	14	94
11	...	.58B	...	.58B	.68	.620	...	94
12	...	...	.67A	.67A	.67	.607	...	94
13	...	.68B	...	.68B	.72	.623	...	94
16	...	.75B	...	.75N	.75	.637	...	94
17	...	.80B	...	.80B	.79	.666	...	94
18	...	...	...	.79N	.76	.644	...	94
19	...	.77B	.75A	.77B	.81	.672	...	94
20	...	...	.80A	.80A	.79	.669	...	94
23	.77	.77	.77	.77	.75	.645	1	94
24	...	...	...	.75N	.76	.651	...	94
25	Exchange Closed; Christmas							
26	...	...	...	.76N	.78	.658	...	94
27	...	...	...	.78N	.79	.666	...	94
30	...	...	...	.79N	.74	.647	...	94
31	...	...	...	.74N	.74	.644	...	94

SEPTEMBER 1985 9200 CALLS
IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	.16	.16	.16	.16	.16	.201	5	5
29	.20	.20	.20	.20	.20	.202	5	10
30	...	.25B	...	.25B	.22	.222	...	10
31	...	...	...	.22N	.24	.241	...	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.24N	.25	.250	...	10
4	.23	.23	.23	.23	.24	.252	15	25
5	...	...	...	.24N	.23	.257	...	25
6	...	...	...	.23N	.23	.254	...	25
7	...	...	...	.23N	.24	.258	...	25
8	.24	.24	.24	.24	.29	.303	...	25
11	...	...	...	.29N	.29	.305	...	25
12	.30	.30	.30	.30	.31	.336	10	30
13	...	...	.30A	.30A	.29	.310	...	30
14	...	...	.28A	.28A	.28	.291	...	30
15	...	...	.25A	.25A	.25	.279	...	30
18	...	...	...	.25N	.32	.347	...	30
19	...	.34B	...	.32N	.32	.340	...	30
20	...	...	...	.32N	.28	.311	...	30
21	...	.30B	...	.30B	.28	.325	...	30
22	...	.29B	...	.29B	.27	.325	...	30
25	...	.28B	...	.28B	.27	.321	...	30
26	...	...	...	.27N	.27	.318	...	30
27	...	...	.25A	.27N	.28	.336	...	30
28	Exchange Closed; Thanksgiving Day							
29	...	...	...	.28N	.31	.353	...	30

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1986 9200 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	.30A	.30A	.27	.305	....	30
3....	.26	.26	.26	.26	.27	.304	15	45
4....	....	....	....	.27N	.29	.327	....	45
5....	....	....	.28A	.28A	.28	.312	....	45
6....	....	....	.26A	.26A	.26	.300	....	45
9....	....	....	....	.29N	.30	.347	....	45
10....	.35	.35	.33A	.33A	.35	.386	2	45
11....	.44	.44	.42	.42	.42	.456	200	145
12....	.41	.45B	.41	.43	.42	.443	100	127
13....	....	....	....	.42N	.47	.459	....	127
16....	....	.48B	....	.48B	.47	.472	....	127
17....	.50	.51B	.50	.51B	.52	.505	20	147
18....	....	....	.47A	.47A	.49	.479	....	147
19....	....	....	.48A	.49N	.52	.509	....	147
20....	.56	.56	.56	.56	.52	.505	50	192
23....	.49	.50	.49	.50	.48	.478	2	192
24....	.49	.49	.49	.49	.48	.485	51	243
25....	Exchange Closed; Christmas							
26....	.50	.50	.50	.50	.49	.492	1	244
27....	....	....	....	.49N	.50	.502	....	244
30....	....	....	....	.50N	.48	.478	....	244
31....	....	....	....	.46N	.46	.475	....	244

SEPTEMBER 1986 9250 CALLS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	.13	.13	.13	.13	.15	.182	5	5
11....	.14	.14	.14	.14	.15	.183	5	10
12....	.15	.15	.15	.15	.17	.207	5	15
13....	.15	.15	.15	.15	.15	.187	....	15
14....	....	....	....	.15N	.14	.172	5	20
15....	....	....	....	.14N	.13	.163	....	20
18....	....	....	....	.13N	.17	.214	....	20
19....	.19	.19	.18	.18	.17	.209	125	115
20....	....	....	.16A	.16A	.15	.186	....	115
21....	.15	.15	.15	.15	.15	.197	100	215
22....	....	....	....	.15N	.15	.196	....	215
25....	....	....	....	.15N	.15	.193	....	215
26....	.13	.13	.13	.13	.14	.190	100	315
27....	....	....	....	.14N	.15	.203	....	315
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.15N	.17	.217	....	315

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	.16A	.16A	.13	.179	....	315
3....	....	....	....	.13N	.13	.179	....	315
4....	....	....	....	.13N	.15	.196	....	315
5....	....	....	....	.15N	.14	.184	....	315
6....	....	....	....	.14N	.12	.175	....	315
9....	....	....	....	.12N	.18	.210	....	315
10....	.16	.19	.16	.19	.18	.242	72	384
11....	.22	.24B	.22	.24B	.23	.300	32	388
12....	.22	.29	.22	.23	.23	.288	300	519
13....	.26	.30	.26	.30	.27	.302	102	537
16....	.29	.29	.29	.29	.27	.313	1	536
17....	.29	.30	.29	.30	.30	.343	51	536
18....	.31	.31	.27A	.27A	.28	.318	1	486
19....	.27	.29B	.27	.27	.30	.345	1	486
20....	.29	.33	.29	.33	.30	.342	155	561
23....	....	....	....	.30N	.27	.316	....	561
24....	.27	.27	.27	.27	.28	.322	50	601
25....	Exchange Closed; Christmas							
26....	....	....	....	.28N	.28	.328	....	601
27....	....	....	....	.28N	.29	.337	....	599
30....	....	....	....	.29N	.26	.314	....	599
31....	....	....	....	.26N	.26	.311	....	599

EURODOLLAR OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1986 9200 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	.12	.12	.12	.12	.12	.165	....	....
13....	.12	.13B	.12	.13B	.14	.178	176	176
16....	....	....	....	.14N	.14	.183	24	200
17....	....	....	....	.14N	.18	.206	....	200
18....	....	....	.15A	.15A	.15	.187	....	200
19....	.16	.17	.14A	.17	.17	.207	53	150
20....	.18	.19	.16A	.18	.16	.204	150	76
23....	....	....	....	.16N	.14	.184	....	76
24....	....	....	....	.14N	.14	.188	....	76
25....	Exchange Closed; Christmas							
26....	....	....	....	.14N	.14	.192	....	76
27....	....	....	....	.14N	.14	.199	....	76
30....	....	....	.13A	.13A	.13	.181	....	76
31....	.12	.12	.12	.12	.13	.178	51	112

DECEMBER 1986 9200 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	.49	.49	.49	.49	.49	.407	....	....
25....	Exchange Closed; Christmas							
26....	....	....	.48A	.48A	.51	.415	25	25
27....	.51	.51	.51	.51	.50	.426	50	75
30....	....	....	....	.50N	.48	.406	....	75
31....	....	....	....	.46N	.46	.403	....	75

DECEMBER 1986 9250 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	.30	.30	.30	.30	.30	.273	....	....
25....	Exchange Closed; Christmas							
26....	....	....	....	.30N	.31	.280	25	25
27....	.31	.31	.31	.31	.31	.290	50	75
30....	....	....	....	.31N	.28	.272	....	75
31....	....	....	....	.29N	.28	.269	....	75

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1985 8850 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20...	15	15	.10	.11A	.11	166	18	10
21...	.10	11	08	09	.09	150	303	280
22...	.10	.12	10	11	.11	164	57	332
25...	11	11	09A	10	09	141	94	355
26...	07	08	05	05	05	098	88	423
27...	06	06	.04	04	05	095	36	449
28...	....	....	....	05N	04	083	2	456
29...	.04	.04	04	04	04	068	118	445

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.04	04	03	04	04	073	6	402
2...	05	.05	05	05	04	070	15	402
3...	03	04	03	04	04	068	6	385
4...	.03	03	.03	03	03	067	63	401
5...	Exchange Closed, Good Friday							
8...	.03	03	.01	01	.01	054	46	433
9...	.01	01	01	01	01	035	19	456
10...	.01	02	01	01	01	033	83	534
11...	.01	01	01	01	.01	016	122	600
12...	.01	.01	01	.01	01	016	15	484
15...	01	01	.01	01	01	014	3	495
16...	....	....	....	01N	01	006	....	494
17...	01	.01	.01	01	01	008	6	494
18...	....	....	....	01N	.01	003	....	494
19...	....	....	....	01N	.01	004	....	494
22...	.01	01	.01	01	.01	002	1	494
23...	....	....	....	01N	01	004	....	493
24...	....	....	....	.01N	01	003	....	494
25...	.01	01	01	01	01	003	1	492
26...	.01	.01	.01	01	.01	003	2	491
29...	.01	.01	.01	.01	.01	004	1	491
30...	....	....	....	.01N	01	002	....	492

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	....	....	....	.01N	.01	001	....	492
2...	....	....	....	01N	01	000	....	492
3...	....	....	....	01N	01	000	....	492
6...	CAB	CAB	CAB	CAB	CAB	000	2	494
7...	CAB	CAB	CAB	CAB	CAB	000	....	494
8...	CAB	CAB	CAB	CAB	CAB	000	....	494
9...	CAB	CAB	CAB	CAB	CAB	000	....	494
10...	CAB	CAB	CAB	CAB	CAB	000	....	494
13...	01	.01	01	01	CAB	000	1	494
14...	CAB	CAB	CAB	CAB	CAB	000	....	494
15...	CAB	CAB	CAB	CAB	CAB	000	....	494
16...	.01	.01	.01	.01	CAB	.000	1	493
17...	CAB	CAB	CAB	CAB	CAB	000	....	493
20...	CAB	CAB	CAB	CAB	CAB	000	....	493
21...	CAB	CAB	CAB	CAB	CAB	000	....	493
22...	CAB	CAB	CAB	CAB	CAB	000	....	482
23...	CAB	CAB	CAB	CAB	CAB	000	....	492
24...	CAB	CAB	CAB	CAB	CAB	000	....	492
27...	Exchange Closed; Memorial Day							
28...	CAB	CAB	CAB	CAB	CAB	000	....	492
29...	CAB	CAB	CAB	CAB	CAB	000	....	492
30...	....	....	....	....	CAB	000	....	492
31...	CAB	CAB	CAB	CAB	CAB	000	....	492

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1985 8850 PUTS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3...	CAB	CAB	CAB	CAB	CAB	000	5	487
4...	CAB	CAB	CAB	CAB	CAB	000	....	487
5...	CAB	CAB	CAB	CAB	CAB	000	....	487
6...	CAB	CAB	CAB	CAB	CAB	000	....	486
7...	CAB	CAB	CAB	CAB	CAB	000	....	486
10...	CAB	CAB	CAB	CAB	CAB	000	....	486
11...	CAB	CAB	CAB	CAB	CAB	000	....	486
12...	CAB	CAB	CAB	CAB	CAB	000	....	486
13...	CAB	CAB	CAB	CAB	CAB	000	....	486
14...	CAB	CAB	CAB	CAB	CAB	000	....	486

JUNE 1985 8900 PUTS
IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20...	23	.24	18	.18	18	285	564	429
21...	16	20	.16	17B	17	265	142	432
22...	.19	22	19	21B	21	286	744	929
25...	20	21B	14	15	15	255	85	955
26...	14	15	.09	.11	10	192	273	1039
27...	.13	13	.07	08	08	188	486	1118
28...	09	.10	.07	08	08	169	146	1171
29...	07	08	.06	06	.06	146	199	1279

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.08	.09	.07	08	08	156	221	1240
2...	.09	09	.08	08	.08	151	64	1298
3...	.07	07	06	06@.07	07	148	26	1291
4...	06	07	05	06	07	146	195	1388
5...	Exchange Closed, Good Friday							
8...	.06	.06	04	04	.04	.126	88	1425
9...	.04	.04	03	03	.03	089	22	1419
10...	.03	03	02	03	03	086	344	1281
11...	02	02	.01	.01	01	.047	510	1427
12...	02	02	.02	02	.02	.049	90	1538
15...	.01	01	.01	.01	.01	044	6	1486
16...	01	01	.01	01	01	022	63	1478
17...	01	01	01	01	01	028	26	1422
18...	.01	01	.01	01	.01	014	6	1422
19...	.01	01	.01	01	.01	.018	50	1310
22...	....	....	....	01N	.01	011	....	1310
23...	....	....	....	.01N	.01	018	....	1311
24...	01	01	.01	.01	01	.014	15	1326
25...	01	01	.01	01	02	016	11	1310
26...	02	02	02	02	02	014	19	1311
29...	01	01	01	.01	01	018	5	1311
30...	....	....	....	.01N	.01	012	....	1310

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

JUNE 1985 8900 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	01N	.01	008	...	1310
2	...	...	...	01N	.01	001	...	1310
3	...	...	...	01N	.01	000	...	1310
6	CAB	CAB	CAB	CAB	CAB	000	1	1310
7	CAB	CAB	CAB	CAB	CAB	000	...	1310
8	CAB	CAB	CAB	CAB	CAB	000	...	1310
9	CAB	CAB	CAB	CAB	CAB	000	...	1310
10	CAB	CAB	CAB	CAB	CAB	000	...	1310
13	CAB	CAB	CAB	CAB	CAB	000	...	1310
14	CAB	CAB	CAB	CAB	CAB	000	...	1310
15	CAB	CAB	CAB	CAB	CAB	000	...	1310
16	.01	.01	.01	.01	CAB	000	2	1310
17	CAB	CAB	CAB	CAB	CAB	000	...	1310
20	CAB	CAB	CAB	CAB	CAB	000	...	1310
21	CAB	CAB	CAB	CAB	CAB	000	...	1310
22	CAB	CAB	CAB	CAB	CAB	000	...	1303
23	CAB	CAB	CAB	CAB	CAB	000	...	1356
24	CAB	CAB	CAB	CAB	CAB	000	...	1356
27	Exchange Closed: Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	000	...	1356
29	CAB	CAB	CAB	CAB	CAB	000	...	1356
30	...	...			CAB	000	...	1356
31	CAB	CAB	CAB	CAB	CAB	000	...	1356

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000	...	1356
4	CAB	CAB	CAB	CAB	CAB	000	...	1356
5	CAB	CAB	CAB	CAB	CAB	000	...	1356
6	CAB	CAB	CAB	CAB	CAB	000	...	1356
7	CAB	CAB	CAB	CAB	CAB	000	...	1356
10	CAB	CAB	CAB	CAB	CAB	000	...	1356
11	CAB	CAB	CAB	CAB	CAB	000	2	1354
12	CAB	CAB	CAB	CAB	CAB	000	...	1354
13	CAB	CAB	CAB	CAB	CAB	000	...	1354
14	CAB	CAB	CAB	CAB	CAB	000	...	1354

JUNE 1985 8950 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.45@.44	.45	.37	.37	.37	.436	363	326
21	.34	.34	.30A	.33	.33	.413	187	445
22	.29	.38	.29	.36	.36	.438	937	1148
25	.40	.40	.29	.29	.30	.405	583	1318
26	.26	.28	.20	.20	.20	.326	715	1370
27	.24	.25	.17	.18	.19	.322	759	1493
28	.22	.23	.16	.17	.17	.298	359	1519
29	.16	.16	.12	.14	.14	.265	118	1541

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.16	.16	.14	.16	.16	.281	203	1509
2	.19	.19	.14	.14	.14	.277	366	1771
3	.12	.14	.12	.12	.13	.273	332	1582
4	.12	.14	.11	.12B	.12	.272	290	1779
5	Exchange Closed: Good Friday							
8	.13	.14	.07	.08	.09	.246	125	1814
9	.09	.10	.06	.07	.07	.188	218	1636
10	.06	.06	.04	.05	.05	.184	731	1519
11	.04	.04	.02	.03	.03	.115	400	1390
12	.04	.04	.03	.03	.04	.118	13	1391
15	.03	.04	.03	.04	.04	.111	189	1336
16	.03	.03	.01	.02	.02	.063	157	1330
17	.02	.02	.02	.02	.02	.077	13	1317
18	.02	.02	.02	.02	.02	.046	18	1228
19	.02	.02	.02	.02	.02	.057	1	1226
22	...	...	...	.02N	.02	.038	...	1219
23	.02	.03	.02	.02	.01	.058	35	1223
24	.03	.03	.03	.03	.02	.048	22	1196
25	...	.03B	...	.02N	.03	.054	...	1205
26	.03	.03	.03	.03	.03	.048	25	1215
29	.02	.02	.02	.02	.02	.061	61	1162
30	.01	.01	.01	.01	.01	.044	34	1158

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

JUNE 1985 8950 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.01	.01	.01	.01	.032	25	1138
2	...	...	...	.01N	.01	.009	...	1125
3	.01	.01	.01	.01	.01	.004	66	1096
6	.01	.01	CAB	CAB	CAB	.002	17	1099
7	CAB	CAB	CAB	CAB	CAB	.002	...	1102
8	CAB	CAB	CAB	CAB	CAB	.002	...	1096
9	CAB	CAB	CAB	CAB	CAB	.001	...	1096
10	CAB	CAB	CAB	CAB	CAB	.001	...	1096
13	CAB	CAB	CAB	CAB	CAB	.000	...	1096
14	CAB	CAB	CAB	CAB	CAB	.000	3	1093
15	CAB	CAB	CAB	CAB	CAB	.000	5	1148
16	CAB	CAB	CAB	CAB	CAB	.000	...	1148
17	CAB	CAB	CAB	CAB	CAB	.000	...	1098
20	CAB	CAB	CAB	CAB	CAB	.000	...	1098
21	CAB	CAB	CAB	CAB	CAB	.000	...	1098
22	CAB	CAB	CAB	CAB	CAB	.000	...	1098
23	CAB	CAB	CAB	CAB	CAB	.000	...	1120
24	CAB	CAB	CAB	CAB	CAB	.000	...	1120
27	Exchange Closed: Memorial Day							
28	CAB	CAB	CAB	CAB	CAB	.000	...	1130
29	CAB	CAB	CAB	CAB	CAB	.000	...	1120
30	...	...	...	...	CAB	.000	...	1120
31	CAB	CAB	CAB	CAB	CAB	.000	...	1120

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	...	1120
4	CAB	CAB	CAB	CAB	CAB	.000	...	1120
5	CAB	CAB	CAB	CAB	CAB	.000	...	1114
6	CAB	CAB	CAB	CAB	CAB	.000	...	1114
7	CAB	CAB	CAB	CAB	CAB	.000	...	1114
10	CAB	CAB	CAB	CAB	CAB	.000	1	1113
11	CAB	CAB	CAB	CAB	CAB	.000	...	1113
12	CAB	CAB	CAB	CAB	CAB	.000	1	1112
13	CAB	CAB	CAB	CAB	CAB	.000	2	1110
14	CAB	CAB	CAB	CAB	CAB	.000	...	1110

JUNE 1985 9000 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.70	.71	.61	.61	.60	.595	262	218
21	.54	.57	.53	.54	.55	.574	168	312
22	.53	.61	.53	.60B	.61	.600	601	718
25	.61	.62	.51	.53	.54	.509	312	885
26	.48	.50	.39	.39	.39	.487	596	1194
27	.44	.45	.36	.40	.40	.483	252	1310
28	.40	.43	.33	.34@.35	.35	.457	317	1386
29	.33	.33	.28A	.29	.29	.420	181	1422

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.30	.34	.29	.34	.32	.442	149	1494
2	.34	.36	.31	.31	.31	.438	241	1525
3	.27	.30	.27	.28	.29	.434	76	1434
4	.27	.34	.27	.30	.30	.434	442	1587
5	Exchange Closed: Good Friday							
8	.31	.31	.20	.24@.23	.23	.408	244	1657
9	.25	.26	.17	.18	.16	.335	232	1638
10	.16	.16	.12	.14	.14	.331	570	1867
11	.09	.09	.06	.08	.07	.231	591	1745
12	.07	.09	.07	.08	.08	.236	141	1823
13	.08	.08	.07	.07	.07	.230	73	1806
16	.05	.05	.04	.04	.04	.148	138	1888
17	.05	.06	.03	.05	.05	.175	627	1670
18	.03	.04	.02	.04	.04	.116	122	1762
19	.04	.05	.03	.04	.04	.139	43	1761
22	.02@.03	.04	.02	.03	.03	.103	45	1715
23	.04	.06	.03	.06	.06	.148	189	1652
24	.06	.06	.05	.05	.05	.126	66	1702
25	.06	.06	.05	.05	.05	.139	209	1791
26	.06	.08	.05	.05	.05	.128	106	1860
29	.06	.06	.04	.05	.05	.159	297	1827
30	.03	.03	.02	.03	.03	.125	203	1758

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1985 9000 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.03	.03	.02	.02	.02	.096	107	1761
2....	.03	.03	.02	.03	.03	.050	80	1767
3....	....	....	.02A	.02A	.02	.028	....	1767
6....	.01	.01	.01	.01	.01	.021	7	1767
7....	....	....	....	.01N	.01	.019	....	1767
8....	.02	.02	.02	.02	.01	.022	3	1777
9....	.02	.02	.01	.01	.01	.014	65	1777
10....	....	....	....	.01N	.01	.012	1	1772
13....	.01	.01	.01	.01	.01	.009	2	1770
14....	....	....	....	.01N	.01	.002	....	1769
15....	CAB	CAB	CAB	CAB	CAB	.001	....	2130
16....	CAB	CAB	CAB	CAB	CAB	.001	....	2130
17....	.01	.01	.01	.01	CAB	.000	....	1769
20....	CAB	CAB	CAB	CAB	CAB	.000	5	1767
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1766
22....	.01	.01	.01	.01	CAB	.000	6	1753
23....	CAB	CAB	CAB	CAB	CAB	.000	6	1768
24....	CAB	CAB	CAB	CAB	CAB	.000	....	1768
27....	Exchange Closed; Memorial Day							
28....	CAB	CAB	CAB	CAB	CAB	.000	....	1768
29....	CAB	CAB	CAB	CAB	CAB	.000	....	1768
30....	....	....	....	....	CAB	.000	....	1768
31....	CAB	CAB	CAB	CAB	CAB	.000	....	1768

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	CAB	CAB	CAB	CAB	CAB	.000	....	1768
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1768
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1743
6....	CAB	CAB	CAB	CAB	CAB	.000	....	1743
7....	CAB	CAB	CAB	CAB	CAB	.000	....	1739
10....	CAB	CAB	CAB	CAB	CAB	.000	....	1739
11....	CAB	CAB	CAB	CAB	CAB	.000	1	1739
12....	CAB	CAB	CAB	CAB	CAB	.000	....	1745
13....	CAB	CAB	CAB	CAB	CAB	.000	1	1745
14....	CAB	CAB	CAB	CAB	CAB	.000	....	1745

JUNE 1985 9050 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	.94	.96	.92A	.95A	.93	.745	6	5
25....	....	.95B	.88A	.88A	.85	.721	....	5
26....	.76	.80	.70	.70	.64	.649	122	121
27....	.72	.73	.60	.62B	.63	.647	55	147
28....	.73	.73	.59	.58	.61	.622	50	179
29....	.58	.58	.53	.53	.54	.587	74	246

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1985 9050 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.55	.57B	.55	.57B	.57	.612	37	254
2....	.63	.63	.59A	.58A	.58	.610	74	281
3....	.55	.56	.54	.55	.56	.607	29	291
4....	.60	.60	.55A	.58A	.56	.606	....	291
5....	Exchange Closed; Good Friday							
8....	.53	.53	.43	.48	.49	.586	135	376
9....	.50	.50	.35	.37@.35	.36	.512	181	429
10....	.34	.34	.30	.33B	.32	.508	296	591
11....	.24	.24	.18	.21	.21	.382	865	1179
12....	.19	.22	.18	.22	.22	.402	422	1379
15....	.20	.21	.18	.20	.20	.396	416	1323
16....	.16	.16	.09	.09	.09	.287	755	1610
17....	.10	.15	.10	.15	.15	.326	1030	1775
18....	.08	.09	.06	.08	.08	.240	381	1861
19....	.09	.11	.07	.10	.10	.276	577	2236
22....	.08	.09	.07	.07	.07	.224	163	2163
23....	.08	.12	.08	.12	.11	.293	544	2291
24....	.10	.12	.08	.08	.09	.264	145	2309
25....	.12	.13	.10	.10	.10	.286	370	2394
26....	.12	.14	.10	.10	.10	.271	811	2982
29....	.13	.13	.11	.12	.12	.324	277	2978
30....	.12	.12	.07	.08	.09	.273	392	3019

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.09	.09	.06	.07	.07	.229	221	3276
2....	.08	.08	.06	.07	.06	.175	232	3291
3....	.04	.05	.03	.04	.04	.117	332	3282
6....	.04	.04	.03	.03	.03	.099	284	3273
7....	.03	.03	.03	.03	.03	.094	54	3210
8....	.04	.04	.02	.03	.03	.107	12	3209
9....	.02	.03	.02	.02	.02	.079	58	3209
10....	.02	.02	.01	.01	.01	.070	35	3228
13....	....	....	....	.01N	.01	.082	1	3227
14....	.01	.01	.01	.01	.01	.026	103	3184
15....	.01	.01	.01	.01	.01	.025	11	3194
16....	.01	.01	.01	.01	.01	.015	215	3175
17....	.01	.01	.01	.01	.01	.015	16	3169
20....	.01	.01	.01	.01	.01	.002	575	3078
21....	.01	.01	.01	.01	.01	.002	630	2906
22....	.01	.01	.01	.01	.01	.001	32	2828
23....	....	....	....	.01N	.01	.001	....	2891
24....	....	....	....	.01N	.01	.000	....	2891
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.01N	.01	.000	....	2891
29....	....	....	....	.01N	CAB	.000	....	2855
30....	....	....	....	....	CAB	.000	....	2855
31....	CAB	CAB	CAB	CAB	CAB	.000	....	2855

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	CAB	CAB	CAB	CAB	CAB	.000	....	2855
4....	CAB	CAB	CAB	CAB	CAB	.000	....	2855
5....	CAB	CAB	CAB	CAB	CAB	.000	....	2848
6....	CAB	CAB	CAB	CAB	CAB	.000	....	2848
7....	CAB	CAB	CAB	CAB	CAB	.000	....	2848
10....	CAB	CAB	CAB	CAB	CAB	.000	....	2848
11....	CAB	CAB	CAB	CAB	CAB	.000	....	2848
12....	CAB	CAB	CAB	CAB	CAB	.000	....	2848
13....	CAB	CAB	CAB	CAB	CAB	.000	65	2783
14....	CAB	CAB	CAB	CAB	CAB	.000	....	2783

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1985 9100 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.01	1.01	93A	93A	93	.761	....	....
3	...	....	90A	.91A	.91	.760	25	25
4	.94	.96B	90A	.94	96	761	....	25
5	Exchange Closed; Good Friday							
8	....	....	76A	76A	81	748	....	25
9	....	84B	69A	69A	63	685	....	25
10	.63	.64B	60A	63	63	663	7	37
11	.45	.48	44	44	44	574	182	130
12	.42	45	40	45	46	585	42	145
15	43	44	41	42B	.43	583	94	223
16	35	35	26	26	26	467	259	466
17	.28	34	26	34	33	513	785	959
18	.24	.24	16	.20	.20	.413	1090	1404
19	.23	.27	18	.25	25	458	480	1399
22	.20@ 19	.22	17	19	18	399	406	1503
23	.19	30	19	.27	.27	485	662	1484
24	.25	.27	.21	.23	.23	453	790	1790
25	.25	.30	.25	.26	.26	481	506	1956
26	.31	.32	.23	.23@ 24	.24	464	306	1934
29	.30	.31	.28	.30	.30	532	338	1959
30	.27	.27	19	24	.23	476	584	2163

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25	25	17	.19	19	.424	248	2143
2	.21	22	18	18	18	409	461	2169
3	.13	14	10	12	12	.318	645	2053
6	11	12	10	11	10	.292	183	2029
7	.10	11	08	10	10	.264	340	2229
8	.11	13	.11	.11	11	.313	401	2433
9	11	11	07	07	07	259	150	2492
10	.06	06	05	06@ 05	06	.242	137	2455
13	.06	06	.05	.05	.05	.233	341	2467
14	.05	.05	.04	.04	.04	.152	321	2337
15	.04@ 03	04	.02	04	.04	.148	334	2401
16	.05	05	.03	04	03	110	455	2776
17	.03	04	.03	03	03	110	112	2604
20	.01	.02	.01	.02	.02	.036	43	2596
21	.02	.02	.02	.02	.02	.032	84	2601
22	.02	.02	.01	.02	.02	.026	113	2590
23	.01	.02	01	.01	01	.024	99	2617
24	.01	01	01	01	01	.016	88	2504
27	Exchange Closed; Memorial Day							
28	.01	01	.01	.01	.01	.005	2	2504
29	....	....	....	.01N	.01	.004	....	2497
30	....	....	....	.01N	.01	.002	....	2497
31	01	01	01	01	01	.000	36	2461

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.01N	CAB	.000	....	2351
4	CAB	CAB	CAB	CAB	CAB	.000	....	2351
5	CAB	CAB	CAB	CAB	CAB	.000	....	2361
6	CAB	CAB	CAB	CAB	CAB	.000	....	2356
7	CAB	CAB	CAB	CAB	CAB	.000	30	2325
10	CAB	CAB	CAB	CAB	CAB	.000	....	2325
11	.01	01	CAB	CAB	CAB	.000	20	2430
12	CAB	CAB	CAB	CAB	CAB	.000	....	2430
13	CAB	CAB	CAB	CAB	CAB	.000	....	2430
14	CAB	CAB	CAB	CAB	CAB	.000	....	2430
19	....	....	....	....	CAB	.000	1	....
21	....	....	....	....	CAB	.000	1	....

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1985 9150 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.51	.55	.49	.55	.55	.652	28	28
17	.55	.64	.55	.64	.62	.695	134	149
18	.44	46	.41	45@.46	.46	.604	204	238
19	45	54B	.43A	.50B	.52	.649	23	233
22	.46	46	.40	.40	.40	.596	151	369
23	.45	.59	.45	.58	.57	.680	250	539
24	.57	.57	.48A	.50	.50	.652	5.	505
25	.58	60	.56	.57A	.56	.679	97	500
26	.63	63	53A	.55A	.51	.686	30	507
29	.60	65	60	.63	63	.730	152	542
30	.59	59	52A	54	54	.684	110	522

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.44A	47A	44	.636	5	512
2	....	.50	.47	.48A	45	681	15	517
3	.38	.36	.32	.33	.33	.593	39	532
6	.30	.32	.29	.29	.29	.574	141	564
7	.30	.30	.23	.30	.30	.569	319	680
8	.30	.38B	.30	.32	.32	.605	327	876
9	.30	.32	.27	.27	.27	.546	100	911
10	.22	.23	.20	.22	.22	.529	338	1094
13	.19	.22	.19	.21	.21	.530	566	1440
14	.20	.21	.15	.15	.15	.449	907	1736
15	.13	.16	.10	.15	.15	.448	377	1767
16	.16	.16	.10	.11@.10	.11	.382	975	2150
17	.12	.14	.10	12	.12	.388	656	2507
20	.05	.06	.04	.06	.06	.209	3617	4759
21	.05	.06	.04	.04	.04	.199	1810	4547
22	.04	.04	.03	.03@.04	.04	.183	206	4304
23	.04	.05	.04	.04	.04	.179	106	4234
24	.03	.03	.02	.02	.02	.143	269	4294
27	Exchange Closed; Memorial Day							
28	.02	.02	.01	.01	.01	[illegible]	280	4300
29	.01	.01	.01	.01	.01	.082	492	4118
30	.01	.01	.01	.01	.01	.060	332	4020
31	.01	.01	.01	.01	.01	.030	8	4001

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.01	.01	CAB	.01	.01	007	2	4001
4	CAB	.01	CAB	.01	.01	.005	250	3907
5	....	....	....	.01N	.01	.000	....	3907
6	.01	.01	.01	.01	.01	.000	2	3884
7	....	....	....	.01N	.01	.003	....	3883
10	....	....	....	.01N	CAB	.000	....	3883
11	.01	.01	.01	.01	CAB	.000	10	3879
12	CAB	CAB	CAB	CAB	CAB	.000	1	3878
13	.01	.01	.01	.01	.01	.000	38	3853
14	....	....	....	.01N	CAB	.000	....	3853

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1985 9200 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.78	.87B	78	.87B	90	807	50	50
22	...	...	80A	80A	78	770	...	50
23	...	96B	...	96B	97	833	...	50
24	...	...	93A	93A	.93	.815	...	50
25	...	1.03B	...	95B	99	835	...	50
26	...	1.03B	.95A	95A	92	827	...	50
29	...	1.08B	...	1.08B	1.06	874	...	50
30	...	...	95A	95A	95	845	...	50

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	98B	85A	85A	85	815	...	50
2	...	...	...	85N	85	879	...	50
3	...	...	70A	70A	68	.826	...	50
6	...	...	...	68N	68	820	...	50
7	61	65B	61	65B	68	.819	35	72
8	...	72B	65A	69B	72	844	17	87
9	.69	69	.65	66	.63	.800	11	98
10	...	...	.58A	.58A	58	799	...	48
13	...	...	57A	58N	58	809	...	48
14	.52	56B	52	52	48	777	10	58
15	43	46B	40A	46B	46	781	...	58
16	46	47B	42A	42A	40	733	27	80
17	.44	44	.40	.41	42	742	153	202
20	.22	.22	19	.21	.21	569	696	688
21	.23	.24	19	19	19	562	289	927
22	.20	.20	16	18@ 17	17	547	486	1229
23	.19	.20	17A	17A	17	548	59	1256
24	.16	16	.12	.13	13	498	128	1320
27	Exchange Closed; Memorial Day							
28	.08	10	07	10	09	425	343	1431
29	.08	10	08	.08	08	423	524	1653
30	.06	.08	05	05	05	.374	406	1862
31	.06	06	03	04	04	272	865	1655

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.04	04	01	02	02	145	339	1809
4	.02	.03	01	01	02	.136	458	1732
5	.01	.01	.01	01	01	049	213	1325
6	01	02	01	.02	01	041	1304	2529
7	02	02	01	01	01	200	324	2395
10	02	03	.02	.03	03	.157	301	2522
11	.02	02	02	.02	02	.086	126	2409
12	02	02	.02	.02	02	099	332	2667
13	02	02	.01	01	.01	069	21	2673
14	01	01	.01	01	01	005	55	2677

JUNE 1985 9250 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.39	39	.39	.39	39	815	25	25
31	.34	34	.29	.29	.29	742	46	46

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.20	.20	18	18	.18	629	144	183
4	19	.21	18	18	18	633	255	327
5	10	13	07	.11	10	440	329	550
6	.15	15	07	.10	10	499	323	611
7	14@ 16	27B	14	27B	.28	836	194	647
10	26	32	.26	.30	30	879	116	617
11	.25	.25	.21	23B	23	.837	62	537
12	.18	.25	.17A	23B	.24	822	111	476
13	.25	.25	20A	22	22	837	54	531
14	17	17	.10	12@ 13	12	611	254	567
17	.10	.10	06	06	06	722	506	839
18	...	...	...	...	...	.722	11	[illegible]

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8750 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	01	01	01	01	.01	022	...	...
23	...	...	...	01N	.01	031	...	...
25	CAB	CAB	CAB	CAB	CAB	033	5	5
26	...	...	...	01N	.01	031	...	5
29	...	...	...	01N	01	041	...	5
30	...	...	...	01N	01	033	...	5

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	01N	01	027	...	5
2	...	...	...	01N	01	007	...	5
3	...	...	...	01N	01	004	...	5
6	...	...	...	01N	01	003	...	5
7	...	...	...	01N	01	003	...	5
8	...	...	...	01N	.01	003	...	5
9	...	...	...	01N	01	002	...	5
10	...	...	...	01N	01	002	...	5
13	...	...	...	01N	.01	002	...	5
14	...	...	...	01N	01	000	...	5
15	...	...	...	01N	01	000	...	5
16	...	...	...	01N	01	000	...	5
17	...	...	...	01N	01	000	...	5
20	...	...	...	01N	01	000	...	5
21	...	...	...	01N	01	000	...	5
22	...	...	...	01N	01	000	...	5
23	...	...	...	01N	01	000	...	5
24	...	...	...	01N	01	000	...	5
27	Exchange Closed; Memorial Day							
28	...	...	...	01N	01	000	...	5
29	...	...	...	0'N	.01	000	...	5
30	...	...	...	01N	01	000	...	5
31	...	...	...	01N	01	000	...	5

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8750 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—	—	—	01N	01	000	—	5
4	—	—	—	01N	01	000	—	5
5	—	—	—	01N	01	000	—	5
6	—	—	—	—	CAB	000	—	5
7	—	—	—	01N	01	000	—	5
10	—	—	—	01N	01	000	—	5
11	—	—	—	01N	01	000	—	5
12	—	—	—	01N	01	000	—	5
13	—	—	—	01N	01	000	—	5
14	—	—	—	—	CAB	000	—	5
17	—	—	—	01N	01	000	—	5
18	—	—	—	01N	01	000	—	5
19	—	—	—	01N	01	000	—	5
20	—	—	—	01N	01	000	—	5
21	—	—	—	01N	01	000	—	5
24	—	—	—	01N	01	000	—	5
25	—	—	—	01N	01	000	—	5
26	—	—	—	01N	01	000	—	5
27	—	—	—	01N	01	000	—	5
28	—	—	—	01N	01	000	—	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	01N	01	000	—	5
2	—	—	—	01N	01	000	—	5
3	—	—	—	01N	01	000	—	5
4	Exchange Closed: Independence Day							
5	—	—	—	01N	01	000	—	5
8	01	01	01	01	01	000	5	5
9	—	—	—	01N	01	000	—	5
10	—	—	—	01N	01	000	—	5
11	—	—	—	01N	01	000	—	5
12	—	—	—	01N	01	000	—	5
15	—	—	—	01N	01	000	—	5
16	—	—	—	01N	01	000	—	5
17	—	—	—	01N	01	000	—	5
18	—	—	—	01N	01	000	—	5
19	—	—	—	01N	01	000	—	5
22	—	—	—	01N	01	000	—	5
23	—	—	—	01N	01	000	—	5
24	—	—	—	01N	01	000	—	5
25	—	—	—	01N	01	000	—	5
26	—	—	—	01N	01	000	—	5
29	—	—	—	01N	01	000	—	5
30	—	—	—	01N	01	000	—	5
31	—	—	—	01N	01	000	—	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	01N	01	000	—	5
2	—	—	—	01N	01	000	—	5
5	—	—	—	01N	01	000	—	5
6	—	—	—	01N	01	000	—	5
7	—	—	—	01N	01	000	—	5
8	—	—	—	01N	01	000	—	5
9	—	—	—	01N	01	000	—	5
12	—	—	—	01N	CAB	000	—	5
13	CAB	CAB	CAB	CAB	CAB	000	—	5
14	CAB	CAB	CAB	CAB	CAB	000	—	5
15	CAB	CAB	CAB	CAB	CAB	000	—	5
16	CAB	CAB	CAB	CAB	CAB	000	—	5
19	CAB	CAB	CAB	CAB	CAB	000	—	5
20	CAB	CAB	CAB	CAB	CAB	000	—	5
21	CAB	CAB	CAB	CAB	CAB	000	—	5
22	CAB	CAB	CAB	CAB	CAB	000	—	5
23	CAB	CAB	CAB	CAB	CAB	000	—	5
26	CAB	CAB	CAB	CAB	CAB	000	—	5
27	CAB	CAB	CAB	CAB	CAB	000	—	5
28	CAB	CAB	CAB	CAB	CAB	000	—	5
29	CAB	CAB	CAB	CAB	CAB	000	—	5
30	CAB	CAB	CAB	CAB	CAB	000	—	5

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8750 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	CAB	CAB	CAB	CAB	CAB	000	...	5
4	CAB	CAB	CAB	CAB	CAB	000	...	5
5	CAB	CAB	CAB	CAB	CAB	000	...	5
6	CAB	CAB	CAB	CAB	CAB	000	...	5
9	CAB	CAB	CAB	CAB	CAB	000	...	5
10	CAB	CAB	CAB	CAB	CAB	000	...	5
11	CAB	CAB	CAB	CAB	CAB	000	...	5
12	CAB	CAB	CAB	CAB	CAB	000	...	5
13	CAB	CAB	CAB	CAB	CAB	000	...	5

SEPTEMBER 1985 8800 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	04	04	04	04	04	022	20	20
3	—	—	—	04N	04	014	...	20
6	—	—	—	04N	04	011	...	20
7	—	—	—	04N	03	010	...	20
8	—	—	—	03N	03	012	...	20
9	—	—	—	03N	03	009	...	20
10	—	—	—	03N	03	008	...	20
13	—	—	—	03N	03	007	...	20
14	—	—	—	03N	03	002	...	20
15	—	—	—	03N	03	002	...	20
16	—	—	02A	03N	02	001	...	20
17	—	—	—	02N	02	001	...	20
20	—	—	—	02N	02	000	...	20
21	—	—	—	02N	02	000	...	20
22	—	—	—	02N	02	000	...	20
23	—	—	—	02N	02	000	...	20
24	—	—	—	02N	01	000	...	20
27	Exchange Closed: Memorial Day							
28	—	—	—	01N	01	000	...	20
29	—	—	—	01N	01	000	...	20
30	—	—	—	01N	01	000	...	20
31	—	—	—	01N	01	000	...	20

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—	—	—	01N	01	000	...	20
4	—	—	—	01N	01	000	...	20
5	—	—	—	01N	01	000	...	20
6	—	—	—	01N	01	000	...	20
7	—	—	—	01N	01	000	...	20
10	—	—	—	01N	01	000	...	20
11	—	—	—	01N	01	000	...	20
12	—	—	—	01N	01	000	...	20
13	—	—	—	01N	01	000	...	20
14	—	—	—	01N	01	000	...	20
17	—	—	—	01N	01	000	...	20
18	—	—	—	01N	01	000	...	20
19	—	—	—	01N	01	000	...	20
20	—	—	—	01N	01	000	...	20
21	—	—	—	01N	01	000	...	20
24	—	—	—	01N	01	000	...	20
25	—	—	—	01N	01	000	...	20
26	—	—	—	01N	01	000	...	20
27	—	—	—	01N	01	000	...	20
28	—	—	—	01N	01	000	...	20

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8800 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.01N	.01	.000	...	20
2	...	...	...	.01N	.01	.000	...	20
3	...	...	...	.01N	.01	.000	...	20
4	Exchange Closed; Independence Day							
5	...	...	...	.01N	.01	.000	...	20
8	...	...	...	.01N	.01	.000	...	20
9	...	...	...	.01N	.01	.000	...	20
10	...	...	...	.01N	.01	.000	...	20
11	...	...	...	.01N	.01	.000	...	20
12	...	...	...	.01N	.01	.000	...	20
15	...	...	...	.01N	.01	.000	...	20
16	...	...	...	.01N	.01	.000	...	20
17	...	...	...	.01N	.01	.000	...	20
18	...	...	...	.01N	.01	.000	...	20
19	...	...	...	.01N	.01	.000	...	20
22	...	...	...	.01N	.01	.000	...	20
23	...	...	...	.01N	.01	.000	...	20
24	...	...	...	.01N	.01	.000	...	20
25	...	...	...	.01N	.01	.000	...	20
26	...	...	...	.01N	.01	.000	...	20
29	...	...	...	.01N	.01	.000	...	20
30	...	...	...	.01N	.01	.000	...	20
31	...	...	...	.01N	.01	.000	...	20
IN AUGUST								
1	...	...	...	.01N	.01	.000	...	20
2	...	...	...	.01N	.01	.000	...	20
5	...	...	...	.01N	.01	.000	...	20
6	...	...	...	.01N	.01	.000	...	20
7	...	...	...	.01N	.01	.000	...	20
8	...	...	...	.01N	.01	.000	...	20
9	...	...	...	.01N	.01	.000	...	20
12	...	...	...	.01N	CAB	.000	...	20
13	CAB	CAB	CAB	CAB	CAB	.000	...	20
14	CAB	CAB	CAB	CAB	CAB	.000	...	20
15	CAB	CAB	CAB	CAB	CAB	.000	...	20
16	CAB	CAB	CAB	CAB	CAB	.000	...	20
19	CAB	CAB	CAB	CAB	CAB	.000	...	20
20	CAB	CAB	CAB	CAB	CAB	.000	...	20
21	CAB	CAB	CAB	CAB	CAB	.000	...	20
22	CAB	CAB	CAB	CAB	CAB	.000	...	20
23	CAB	CAB	CAB	CAB	CAB	.000	...	20
26	CAB	CAB	CAB	CAB	CAB	.000	...	20
27	CAB	CAB	CAB	CAB	CAB	.000	...	20
28	CAB	CAB	CAB	CAB	CAB	.000	...	20
29	CAB	CAB	CAB	CAB	CAB	.000	...	20
30	CAB	CAB	CAB	CAB	CAB	.000	...	20
IN SEPTEMBER								
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	...	20
4	CAB	CAB	CAB	CAB	CAB	.000	...	20
5	CAB	CAB	CAB	CAB	CAB	.000	...	20
6	CAB	CAB	CAB	CAB	CAB	.000	...	20
9	CAB	CAB	CAB	CAB	CAB	.000	...	20
10	CAB	CAB	CAB	CAB	CAB	.000	...	20
11	CAB	CAB	CAB	CAB	CAB	.000	...	20
12	CAB	CAB	CAB	CAB	CAB	.000	...	20
13	CAB	CAB	CAB	CAB	CAB	.000	...	20

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8850 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.25	.25	.25	.25	.25	.263	1	1
3	...	...	.23A	.23A	.23	.257	...	1
4	...	...	...	.23N	.23	.200	...	1
5	Exchange Closed; Good Friday							
8	...	...	...	.23N	.23	.248	...	1
9	.22	.22	.18	.18	.18	.213	30	31
10	...	...	.17A	.17A	.17	.205	...	31
11	.10	.10	.10	.10	.10	.147	30	61
12	...	...	...	.10N	.11	.146	...	61
15	...	...	...	.11N	.11	.145	...	61
16	...	...	.05A	.05A	.05	.104	...	61
17	...	.11B	...	.05N	.06	.122	...	61
18	...	...	...	.06N	.05	.080	...	61
19	...	...	...	.05N	.05	.106	...	61
22	.07	.07	.07	.07	.05	.086	5	66
23	...	.07B	...	.05N	.05	.112	...	66
24	...	...	...	.05N	.04	.103	...	66
25	...	.06B	...	.06B	.06	.117	...	66
26	...	.07B	...	.07B	.07	.113	...	66
29	...	...	...	.07N	.07	.140	...	66
30	.10	.10	.08A	.10	.10	.121	100	166
IN MAY								
1	...	...	.08A	.08A	.08	.104	...	166
2	...	...	...	.08N	.08	.055	...	166
3	...	...	...	.08N	.08	.039	...	166
6	...	...	.06A	.06A	.06	.033	...	166
7	.05	.05	.05	.05	.04	.029	1	167
8	...	...	...	.04N	.04	.035	...	167
9	...	...	...	.04N	.04	.028	...	167
10	...	...	...	.04N	.04	.025	...	167
13	...	...	...	.04N	.04	.023	...	167
14	.05	.05	.05	.05	.04	.008	2	169
15	...	...	...	.04N	.04	.008	1	170
16	...	...	...	.04N	.03	.007	...	170
17	...	...	...	.03N	.03	.007	...	170
20	...	...	...	.03N	.03	.002	...	170
21	...	...	...	.03N	.03	.002	...	170
22	...	...	...	.03N	.03	.002	...	170
23	.02	.02	.02	.02	.02	.003	10	180
24	...	...	...	.02N	.02	.002	...	180
28	...	...	...	.02N	.02	.001	...	180
29	...	...	...	.02N	.02	.001	...	180
30	...	...	...	.02N	.02	.001	...	180
31	...	...	.01A	.01A	.01	.000	...	180
IN JUNE								
3	...	...	...	.01N	.01	.000	...	180
4	...	...	...	.01N	.01	.000	...	180
5	...	...	...	.01N	.01	.000	...	180
6	...	...	...	.01N	.01	.000	...	180
7	...	...	...	.01N	.01	.000	...	180
10	.01	.01	.01	.01	.01	.000	2	182
11	...	...	...	.01N	.01	.000	...	182
12	...	...	...	.01N	.01	.000	...	182
13	...	...	...	.01N	.01	.000	...	182
14	...	...	...	.01N	.01	.000	...	182
17	...	...	...	.01N	.01	.000	...	182
18	...	...	...	.01N	.01	.000	...	182
19	...	...	...	.01N	.01	.000	...	182
20	...	...	...	.01N	.01	.000	...	182
21	...	...	...	.01N	.01	.000	...	182
24	...	...	...	.01N	.01	.000	...	183
25	...	...	...	.01N	.01	.000	...	184
26	...	...	...	.01N	.01	.000	...	183
27	...	...	...	.01N	.01	.000	...	183
28	...	...	...	.01N	.01	.000	...	183

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8850 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.01N	.01	.000	...	183
2	...	...	...	.01N	.01	.000	...	183
3	...	...	...	.01N	.01	.000	...	183
4	Exchange Closed; Independence Day							
5	...	...	...	.01N	.01	.000	...	182
8	.01	.01	.01	.01	.01	.000	5	181
9	...	...	...	.01N	.01	.000	...	181
10	...	...	...	.01N	.01	.000	...	181
11	...	...	...	.01N	.01	.000	...	181
12	...	...	...	.01N	.01	.000	...	181
15	...	...	...	.01N	.01	.000	...	181
16	...	...	...	.01N	.01	.000	...	181
17	...	...	...	.01N	.01	.000	...	181
18	...	...	...	.01N	.01	.000	...	181
19	...	...	...	.01N	.01	.000	...	181
22	...	...	...	.01N	.01	.000	...	181
23	...	...	...	.01N	.01	.000	...	181
24	...	...	...	.01N	.01	.000	...	181
25	...	...	...	.01N	.01	.000	...	181
26	...	...	...	.01N	.01	.000	...	181
29	...	...	...	.01N	.01	.000	...	181
30	...	...	...	.01N	.01	.000	...	181
31	...	...	...	.01N	.01	.000	...	181

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.01N	.01	.000	...	181
2	...	...	...	.01N	.01	.000	...	181
5	...	...	...	.01N	.01	.000	...	181
6	...	...	...	.01N	.01	.000	...	181
7	...	...	...	.01N	.01	.000	...	181
8	...	...	...	.01N	.01	.000	...	181
9	...	...	...	.01N	.01	.000	...	181
12	...	...	...	.01N	CAB	.000	...	181
13	CAB	CAB	CAB	CAB	CAB	.000	...	181
14	CAB	CAB	CAB	CAB	CAB	.000	...	181
15	CAB	CAB	CAB	CAB	CAB	.000	...	181
16	CAB	CAB	CAB	CAB	CAB	.000	...	181
19	CAB	CAB	CAB	CAB	CAB	.000	...	181
20	CAB	CAB	CAB	CAB	CAB	.000	...	181
21	CAB	CAB	CAB	CAB	CAB	.000	...	181
22	CAB	CAB	CAB	CAB	CAB	.000	...	181
23	CAB	CAB	CAB	CAB	CAB	.000	...	181
26	CAB	CAB	CAB	CAB	CAB	.000	...	181
27	CAB	CAB	CAB	CAB	CAB	.000	...	181
28	CAB	CAB	CAB	CAB	CAB	.000	...	181
29	CAB	CAB	CAB	CAB	CAB	.000	...	181
30	CAB	CAB	CAB	CAB	CAB	.000	...	181

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	...	181
4	CAB	CAB	CAB	CAB	CAB	.000	...	181
5	CAB	CAB	CAB	CAB	CAB	.000	...	181
6	CAB	CAB	CAB	CAB	CAB	.000	...	181
9	...	...	...	...	CAB	.000	...	181
10	CAB	CAB	CAB	CAB	CAB	.000	...	181
11	CAB	CAB	CAB	CAB	CAB	.000	...	181
12	CAB	CAB	CAB	CAB	CAB	.000	...	181
13	CAB	CAB	CAB	CAB	CAB	.000	...	181

SEPTEMBER 1985 8900 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.61	.61	.61	.61	.61	.457	18	18
22	.61	.61	.61	.61	.62	.475	5	23
25	...	...	.58A	.58A	.58	.463	...	23
26	.48	.48	.48	.48	.47	.413	20	43
27	.45	.45	.43A	.43A	.45	.406	20	63
28	.40	.40	.40	.40	.40	.388	20	83
29	.37	.37	.37	.37	.37	.381	20	103

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8900 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.37N	.38	.375	...	103
2	...	.44B	...	.39N	.39	.366	...	103
3	...	...	...	.38N	.38	.361	...	103
4	...	...	.38A	.38A	.38	.385	...	103
5	Exchange Closed; Good Friday							
8	...	...	...	.36N	.34	.353	...	103
9	.35	.35	.33A	.35	.29	.311	5	103
10	...	...	.28A	.28A	.27	.302	5	105
11	.18	.16	.16	.16	.16	.228	10	113
12	.15	.15	.15	.15	.15	.228	30	143
15	.14	.14	.14	.14	.15	.227	10	153
16	.12	.12	.10	.10	.10	.172	65	218
17	...	.11B	...	.10N	.11	.198	...	218
18	...	...	...	.11N	.10	.153	...	218
19	...	...	...	.10N	.10	.175	...	218
22	...	...	...	.10N	.09	.148	...	218
23	...	.10B	...	.09N	.12	.185	...	218
24	.12	.12	.12	.12	.09	.172	169	387
25	.14	.16	.14	.16	.13	.190	14	277
26	.16	.16	.13	.13	.14	.187	35	287
29	.16	.18	.15	.15	.15	.224	46	282
30	...	...	...	.15N	.15	.200	...	282

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	.13A	.13A	.12	.178	...	282
2	...	...	...	.12N	.12	.120	...	282
3	.11	.11	.11	.11	.11	.089	5	287
6	...	...	.10A	.10A	.10	.079	...	287
7	...	...	.09A	.09A	.08	.071	...	287
8	...	...	...	.08N	.08	.083	...	287
9	.07	.07	.07	.07	.07	.070	100	348
10	.07	.07	.07	.07	.07	.083	16	364
13	.07	.07	.07	.07	.07	.058	2	380
14	...	...	...	.07N	.06	.030	1	380
15	...	...	...	.06N	.06	.031	...	355
16	...	...	...	.06N	.04	.025	...	348
17	...	...	...	.04N	.04	.025	...	348
20	.03	.03	.03	.03	.03	.011	8	348
21	...	...	...	.03N	.03	.011	...	348
22	...	...	...	.03N	.03	.011	...	348
23	.04	.04	.03	.03	.03	.013	25	339
24	...	...	...	.03N	.03	.010	5	339
27	Exchange Closed; Memorial Day							
28	...	...	...	.03N	.03	.007	...	339
29	.02	.02	.02	.02	.02	.008	5	344
30	...	...	...	.02N	.02	.005	...	344
31	.01	.01	.01	.01	.01	.002	20	364

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	.01N	.01	.001	...	364
4	...	...	...	.01N	.01	.001	...	364
5	...	.01	...	.01	.01	.000	9	356
6	...	...	...	.01N	.01	.000	...	356
7	...	...	...	.01N	.01	.000	...	356
10	.02	.02	.02	.02	.02	.000	1	355
11	...	...	...	.02N	.02	.000	...	355
12	...	...	.01A	.01A	.01	.001	5	359
13	.01	.02	.01	.01	.01	.001	187	294
14	...	...	...	.01N	.01	.000	...	294
17	...	...	...	.01N	.01	.000	...	294
18	...	...	...	.01N	.01	.000	...	294
19	...	...	...	.01N	.01	.000	...	313
20	...	...	...	.01N	.01	.000	...	313
21	...	...	...	.01N	.01	.001	...	313
24	...	...	...	.01N	.01	.001	...	313
25	...	...	...	.01N	.01	.001	...	308
26	...	...	...	.01N	.01	.000	...	308
27	...	...	...	.01N	.01	.000	...	308
28	...	...	...	.01N	.01	.000	...	308

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8900 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				01N	01	.000		308
2				01N	01	.000		308
3				01N	01	.000		308
4	Exchange Closed; Independence Day							
5				01N	01	.000		308
8				01N	01	.000		308
9				01N	01	.000		308
10				01N	01	.000		308
11				01N	01	.000		306
12				01N	01	.000		308
15				01N	01	.000		311
16				01N	01	.000		311
17				01N	01	.000		311
18				01N	01	.000		311
19				01N	01	.000		311
22				01N	01	.000		311
23				01N	01	.000		311
24				01N	01	.000		308
25				01N	01	.000		308
26				01N	01	.000		308
29				01N	01	.000		308
30				01N	01	.000		308
31				01N	01	.000		308

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				01N	01	.000		308
2				01N	01	.000		308
5				01N	01	.000		308
6				01N	01	.000		308
7				01N	01	.000		308
8				01N	01	.000		308
9				01N	01	.000		308
12				01N	CAB	.000		308
13	CAB	CAB	CAB	CAB	CAB	.000		308
14	CAB	CAB	CAB	CAB	CAB	.000		308
15	CAB	CAB	CAB	CAB	CAB	.000		308
16	CAB	CAB	CAB	CAB	CAB	.000		308
19	CAB	CAB	CAB	CAB	CAB	.000		308
20	CAB	CAB	CAB	CAB	CAB	.000		308
21	CAB	CAB	CAB	CAB	CAB	.000		308
22	CAB	CAB	CAB	CAB	CAB	.000		308
23	CAB	CAB	CAB	CAB	CAB	.000		308
26	CAB	CAB	CAB	CAB	CAB	.000		308
27	CAB	CAB	CAB	CAB	CAB	.000		308
28	CAB	CAB	CAB	CAB	CAB	.000		308
29	CAB	CAB	CAB	CAB	CAB	.000		308
30	CAB	CAB	CAB	CAB	CAB	.000		308

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000		308
4						.000		308
5	CAB	CAB	CAB	CAB	CAB	.000		308
6	CAB	CAB	CAB	CAB	CAB	.000		308
9	CAB	CAB	CAB	CAB	CAB	.000		308
10	CAB	CAB	CAB	CAB	CAB	.000		308
11	CAB	CAB	CAB	CAB	CAB	.000		308
12	CAB	CAB	CAB	CAB	CAB	.000		308
13	CAB	CAB	CAB	CAB	CAB	.000		308

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8950 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.64	.64	.60A	.64	.64	.484	1	1
3			.60A	.61A	.62	.477		1
4	.65	.65	.58A	.65	.65	.482	1	2
5	Exchange Closed; Good Friday							
8			.54A	.56A	.62	.469		2
9			.55A	.55A	.45	.424		2
10	.36	.37B	.36	.37B	.42	.415	20	22
11	.30	.30	.26A	.26A	.26	.330	10	32
12				.26N	.27	.330		32
15			.25A	.25A	.27	.330		32
16	.19	.19	.18	.18	.18	.262	20	52
17	.22	.22	.22	.22	.23	.295	20	52
18	.14	.14	.14	.14	.14	.238	40	92
19	.17	.17	.16A	.17	.16	.267	30	102
22				.16N	.15	.233		102
23	.19	.19	.18	.19	.20	.260	50	132
24	.19	.19	.19	.19	.18	.265	75	207
25	.25	.25	.24	.24	.23	.292	58	263
26	.27	.28	.23A	.23A	.23	.285	61	324
29	.27@.28	.28	.27	.28	.28	.332	77	399
30	.24	.24	.21	.22B	.22	.302	80	479

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.21	.23B	.20	.20	.20	.273	62	541
2	.23	.23	.23	.23	.23	.224	70	591
3	.18	.18	.16A	.17	.17	.177	61	632
6	.15	.15	.14	.14	.14	.162	56	668
7	.13	.13	.10	.11	.11	.149	70	718
8		.13R		.11N	.12	.168		718
9	.12	.12	.11A	.11A	.11	.147	11	729
10	.10	.10	.09	.10	.10	.135	43	759
13				.10N	.10	.130	2	761
14	.07	.08B	.07	.08B	.08	.081	10	781
15	.08	.08	.07	.07	.07	.084	35	783
16	.08	.08	.06	.05	.05	.070	11	791
17				.05N	.05	.071		791
20	.04	.04	.04	.04	.04	.036		791
21				.04N	.04	.037	1	791
22	.04	.04	.04	.04	.04	.038	1	792
23	.04	.04	.03	.03	.04	.043	124	857
24			.03A	.03A	.03	.034		857
27	Exchange Closed; Memorial Day							
28				.03N	.03	.026		857
29	.03	.03	.03	.03	.03	.024		857
30	.03	.03	.02	.02	.02	.019	30	846
31				.02N	.02	.012		846

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.01	.01	.01	.01	.01	.006	10	853
4				.01N	.01	.006		853
5				.01N	.01	.002		853
6				.01N	.01	.000		853
7				.01N	.01	.004		853
10	.01	.03	.01	.02A	.03	.003	33	865
11	.02	.02	.02	.02	.02	.001	21	843
12				.02N	.02	.006		843
13				.02N	.02	.006		843
14				.02N	.02	.002		843
17				.02N	.02	.002		843
18				.02N	.02	.001		843
19				.02N	.02	.002		843
20				.02N	.02	.003		843
21	.02	.02	.02	.02	.02	.007	5	843
24				.02N	.02	.007		843
25				.02N	.02	.007		843
26				.02N	.02	.005		843
27				.02N	.02	.003		843
28				.02N	.01	.001		843

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 8950 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.001	....	843
2	....	....	....	.01N	.01	.001	....	843
3	....	....	....	.01N	.01	.001	....	843
4	Exchange Closed; Independence Day							
5	....	....	....	.01N	.01	.000	....	843
8	....	....	....	.01N	.01	.000	....	843
9	....	....	....	.01N	.01	.000	....	843
10	....	....	....	.01N	.01	.000	....	843
11	....	....	....	.01N	.01	.001	....	843
12	....	....	....	.01N	.01	.001	....	843
15	....	....	....	.01N	.01	.000	....	843
16	....	....	....	.01N	.01	.001	....	843
17	....	....	....	.01N	.01	.001	....	843
18	....	....	....	.01N	.01	.002	....	843
19	....	....	....	.01N	.01	.002	....	843
22	....	....	....	.01N	.01	.003	....	843
23	....	....	....	.01N	.01	.002	....	843
24	....	....	....	.01N	.01	.002	....	843
25	....	....	....	.01N	.01	.001	....	843
26	....	....	....	.01N	.01	.002	....	843
29	....	....	....	.01N	.01	.002	....	843
30	....	....	....	.01N	.01	.002	....	843
31	....	....	....	.01N	.01	.002	....	843

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.001	....	843
2	....	....	....	.01N	.01	.002	....	843
5	....	....	....	.01N	.01	.001	....	843
6	....	....	....	.01N	.01	.000	....	843
7	....	....	....	.01N	.01	.000	....	843
8	....	....	....	.01N	.01	.000	....	843
9	....	....	....	.01N	.01	.000	....	843
12	....	....	....	.01N	CAB	.000	....	843
13	....	....	....	....	CAB	.000		843
14	CAB	CAB	CAB	CAB	CAB	.000	....	843
15	CAB	CAB	CAB	CAB	CAB	.000	....	843
16	CAB	CAB	CAB	CAB	CAB	.000	....	843
19	CAB	CAB	CAB	CAB	CAB	.000	....	843
20	CAB	CAB	CAB	CAB	CAB	.000		843
21	CAB	CAB	CAB	CAB	CAB	.000	....	843
22	CAB	CAB	CAB	CAB	CAB	.000	....	843
23	CAB	CAB	CAB	CAB	CAB	.000	....	843
26	CAB	CAB	CAB	CAB	CAB	.000	....	843
27	CAB	CAB	CAB	CAB	CAB	.000	....	843
28	CAB	CAB	CAB	CAB	CAB	.000		843
29	CAB	CAB	CAB	CAB	CAB	.000		843
30	CAB	CAB	CAB	CAB	CAB	.000	....	843

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	CAB	....	....	CAB	.000	....	843
4	....	....	....	....	CAB	.000	....	843
5	CAB	CAB	CAB	CAB	CAB	.000	....	843
6	....	....	....	....	CAB	.000	....	843
9	CAB	CAB	CAB	CAB	CAB	.000	....	843
10	CAB	CAB	CAB	CAB	CAB	.000	....	843
11	CAB	CAB	CAB	CAB	CAB	.000	....	843
12	CAB	CAB	CAB	CAB	CAB	.000	....	843
13	CAB	CAB	CAB	CAB	CAB	.000	....	843

SEPTEMBER 1985 9000 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.20	1.20	1.15A	1.15A	1.11	.686	....	....
26	....	....	1.10A	1.11N	.99	.640	5	5
27	....	....	....	.99N	.99	.634	....	5
28	....	....	.95A	.95A	.95	.617	....	5
29	....	....	.85A	.85A	.85	.590	....	5

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9000 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.84A	.84A	.84	.607	....	5
2	.84	.85B	.84	.84	.84	.600	....	5
3	....	....	....	.84N	.83	.594	5	10
5	Exchange Closed; Good Friday							
4	.85	.90	.84A	.90	.90	.599	4	6
8	....	....	.79A	.80A	.86	.586	....	6
9	.76	.76	.73	.73	.67	.544	2	7
10	....	....	.61A	.67N	.66	.534	....	7
11	.49	.50	.45	.45	.45	.446	36	42
12	.36	.40	.36	.40	.45	.445	31	72
15	.36	.40B	.35	.39B	.45	.447	50	115
16	.33	.33	.28A	.30	.29	.371	146	207
17	.32	.38	.30	.38	.38	.409	96	261
18	.26	.29	.24A	.29	.29	.343	45	296
19	.26	.30B	.26	.29B	.30	.377	....	296
22	.27	.27	.25	.26B	.26	.339	46	343
23	.29	.34	.28	.34	.35	.395	43	379
24	.36	.36	.31A	.32	.30	.378	179	556
25	.33	.38	.33	.36	.36	.409	189	745
26	.40	.41B	.39	.39	.39	.401	22	766
29	.43	.43	.43	.43	.43	.455	50	766
30	.37	.37	.36A	.37	.37	.422	50	766

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.32	.38B	.32	.33B	.33	.390	25	803
2	....	.35B	....	.34B	.34	.365	2	805
3	.28	.31B	.24	.25B	.25	.305	115	872
6	.24	.24	.24	.24	.24	.285	31	878
7	.21	.23	.21	.21	.21	.268	4	878
8	.24	.25	.24	.24	.24	.296	4	881
9	.21	.24	.20	.21	.21	.267	80	911
10	.15	.20	.15	.16	.16	.249	51	934
13	.17	.17	.16	.16	.16	.244	1	923
14	.16	.17	.13A	.17	.15	.178	36	940
15	.15@.14	.16	.12	.14	.14	.184	113	1020
16	.14	.14	.09	.10B	.10	.159	34	10[illegible]
17	.12	.12	.12	.12	.10	.163	20	1035
20	.10	.10	.06	.06	.06	.096	22	1034
21	.07	.07	.07	.07	.07	.099	41	1056
22	.07	.07	.06	.06	.06	.101	34	1070
23	.06	.06	.05	.06	.06	.111	479	1232
24	.07	.07	.07	.07	.06	.093	5	1475
27	Exchange Closed; Memorial Day							
28	.05	.05	.04	.04	.04	.075	13	1467
29	.05	.05	.04	.04	.04	.071	10	1465
30	.05	.05	.03	.04	.04	.060	38	1485
31	.03	.03	.03	.03	.03	.042	60	1459

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.02	.02	.02	.02	.02	.026	11	1451
4	.03	.03	.02	.02	.02	.023	7	1303
5	.01	.02	.01	.02	.02	.010	52	1256
6	.01	.02B	.01	.02B	.02	.005	1	1257
7	.03	.04	.03	.04	.04	.019	182	1380
10	.04	.04	.03	.03	.04	.016	12	1388
11	.03	.03	.02	.02	.03	.010	10	1378
12	....	....	....	.03N	.03	.025	....	1378
13	.03	.03	.03	.03	.03	.025	45	1366
14	.03	.03	.02	.02	.02	.009	37	1365
17	.02	.02	.02	.02	.02	.010	35	1348
18	....	....	....	.02N	.02	.006	....	1348
19	.02	.02	.02	.02	.02	.010	2	1346
20	.03	.03	.03	.03	.03	.015	1	1348
21	.03	.04	.03	.04	.04	.028	20	1330
24	.04	.04	.04	.04	.04	.029	11	1319
25	.04	.04	.04	.04	.04	.029	13	1335
26	.02	.02	.02	.02	.02	.024	66	1316
27	.02	.02	.02	.02	.02	.016	102	1389
28	....	....	....	.02N	.02	.010	....	1289

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9000 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.02N	.02	.009	....	1289
2....	....	....	....	.02N	.02	.009	....	1259
3....	.02	.02	.02	.02	.02	.009	10	1259
4....	Exchange Closed; Independence Day							
5....	....	....	....	.02N	.01	.002	....	1259
8....	....	....	....	.01N	.01	.003	....	1259
9....	....	....	....	.01N	.01	.003	....	1259
10....	....	....	....	.01N	.01	.004	....	1261
11....	....	....	....	.01N	.01	.009	....	1260
12....	.02	.02	.02	.02	.02	.009	5	1260
15....	....	....	....	.02N	.02	.006	....	1260
16....	....	....	....	.02N	.02	.007	....	1260
17....	....	....	....	.02N	.02	.006	....	1261
18....	.02	.02	.02	.02	.02	.014	1	1261
19....	.02	.02	.02	.02	.02	.015	21	1249
22....	....	....	....	.02N	.02	.017	....	1240
23....	....	....	....	.02N	.02	.014	....	1238
24....	....	....	....	.02N	.02	.015	....	1238
25....	....	....	....	.02N	.02	.012	....	1238
26....	....	....	....	.02N	.02	.014	....	1238
29....	....	....	....	.02N	.02	.016	....	1238
30....	....	....	....	.02N	.02	.017	....	1238
31....	....	....	....	.02N	.02	.014	....	1238

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.01	.02B	.01	.01	.01	.011	5	1243
2....	....	....	....	.01N	.01	.014	....	1243
5....	....	....	....	.01N	.01	.010	....	1243
6....	....	....	....	.01N	.01	.008	....	1243
7....	....	....	....	.01N	.01	.004	....	1243
8....	....	....	....	.01N	.01	.002	....	1244
9....	....	....	....	.01N	.01	.002	....	1245
12....	....	....	....	.01N	CAB	.001	....	1244
13....	CAB	CAB	CAB	CAB	CAB	.000	....	1244
14....	CAB	CAB	CAB	CAB	CAB	.000	....	1244
15....	CAB	CAB	CAB	CAB	CAB	.000	....	1244
16....	CAB	CAB	CAB	CAB	CAB	.000	....	1243
19....	CAB	CAB	CAB	CAB	CAB	.000	....	1243
20....	CAB	CAB	CAB	CAB	CAB	.000	....	1251
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1251
22....	CAB	CAB	CAB	CAB	CAB	.000	....	1251
23....	CAB	CAB	CAB	CAB	CAB	.000	....	1251
26....	CAB	CAB	CAB	CAB	CAB	.000	....	1251
27....	CAB	CAB	CAB	CAB	CAB	.000	....	1251
28....	CAB	CAB	CAB	CAB	CAB	.000	....	1251
29....	CAB	CAB	CAB	CAB	CAB	.000	26	1233
30....	CAB	CAB	CAB	CAB	CAB	.000	....	1233

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	CAB	CAB	CAB	CAB	CAB	.000	8	1233
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1233
5....	CAB	CAB	CAB	CAB	CAB	.000	14	1219
6....	CAB	CAB	CAB	CAB	CAB	.000	....	1219
9....	CAB	CAB	CAB	CAB	CAB	.000	....	1219
10....	CAB	CAB	CAB	CAB	CAB	.000	....	1219
11....	CAB	CAB	CAB	CAB	CAB	.000	....	1219
12....	CAB	CAB	CAB	CAB	CAB	.000	....	1219
13....	CAB	CAB	CAB	CAB	CAB	.000	....	1219

SEPTEMBER 1985 9050 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	.90	.90	.90	.90	.98	.650	1	1
11....	.73	.74B	.73	.74B	.74	.565	30	16
12....	....	....	.66A	.68A	.68	.565	....	16
15....	....	....	....	.68N	.68	.568	....	1
16....	....	....	.60A	.60A	.49	.491	....	1
17....	.63	.63	.63	.63	.63	.530	1	2
18....	.48	.48	.41A	.47A	.46	.462	....	2
19....	.47	.54	.47	.53A	.52	.498	108	110
22....	.48	.48	.44A	.45	.44	.459	1	111
23....	.55	.55	.55	.55	.56	.518	30	136
24....	....	....	.54A	.54A	.50	.501	25	161
25....	....	.57B	....	.55B	.59	.534	....	161
26....	....	.62B	....	.59N	.59	.526	....	161
29....	.67	.68	.65A	.66	.66	.582	70	226
30....	.61	.61	.56A	.60	.60	.550	15	256

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9050 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.54A	.57A	.53	.517	....	256
2....	.58	.58	.58	.58	.56	.526	1	257
3....	.49	.49	.41	.42B	.44	.461	104	324
6....	.42	.43	.41A	.43	.42	.441	21	323
7....	.38	.38	.36A	.38	.38	.421	10	313
8....	....	.41B	....	.40B	.42	.454	....	313
9....	.38	.40	.36A	.38A	.38	.420	55	327
10....	.27	.33	.27	.33	.33	.400	33	350
13....	....	....	....	.33N	.33	.396	....	350
14....	.27	.27	.22	.24	.25	.326	133	396
15....	.25	.25	.22	.22	.24	.336	196	580
16....	.28	.28	.21	.23	.23	.302	39	599
17....	.22	.24	.21	.23	.23	.308	64	654
20....	.17	.17	.12	.13	.13	.207	358	803
21....	.15	.15	.15	.15	.15	.212	13	798
22....	.14	.15	.14	.15	.15	.216	18	804
23....	.16	.16	.13	.13	.13	.233	127	899
24....	.12	.13	.12	.12	.12	.203	269	1099
27....	Exchange Closed; Memorial Day							
28....	.10	.10	.09	.09	.09	.175	41	1042
29....	.09	.11	.09	.10A	.09	.169	7	1048
30....	.08	.09	.07	.08	.08	.148	125	1135
31....	.07	.07	.06	.06	.06	.111	29	1161

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.04	.04	.04	.04	.04	.076	20	1160
4....	.03	.04B	.03	.04B	.04	.070	4	1158
5....	.04	.04	.02	.02	.02	.036	268	1104
6....	.03	.04	.03	.04	.04	.026	32	1098
7....	.07	.07	.06	.06	.08	.069	6	1082
10....	.07	.07	.07	.07	.07	.062	5	1082
11....	.07	.07	.06A	.06A	.06	.042	15	1071
12....	.06	.06	.05A	.06	.06	.074	50	1121
13....	.06	.07	.06	.06	.06	.076	220	1012
14....	....	....	.04A	.04A	.04	.034	20	1032
17....	....	....	.03A	.03A	.03	.037	....	1032
18....	.03	.03	.03	.03	.03	.024	20	1022
19....	....	....	....	.03N	.03	.039	....	1022
20....	.05	.05	.05	.05	.04	.052	11	1011
21....	.08	.08	.07	.07	.07	.086	45	1046
24....	.07	.08	.07	.07	.07	.069	78	1047
25....	.09	.10	.08	.08	.08	.089	169	1064
26....	.07	.07	.06	.07	.07	.078	26	1065
27....	.05	.05	.05	.05	.05	.057	7	1028
28....	.04	.04	.04	.04	.04	.039	36	1010

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.04	.04	.03	.03	.03	.039	6	1010
2....	.03	.03	.03	.03	.03	.037	51	1025
3....	....	....	....	.03N	.03	.037	....	1025
4....	Exchange Closed; Independence Day							
5....	.02	.02	.02	.02	.02	.013	26	999
8....	....	....	....	.02N	.02	.018	....	999
9....	.03	.03	.02	.02	.02	.018	15	1000
10....	.02	.02	.02	.02	.02	.022	100	931
11....	....	.03B	....	.03B	.03	.043	....	931
12....	.04	.04	.04	.04	.04	.041	2	931
15....	.03	.03	.03	.03	.04	.032	4	926
16....	....	....	.03A	.03A	.03	.031	....	926
17....	.02	.02	.02	.02	.02	.030	....	929
18....	....	.03B	....	.03B	.03	.056	5	934
19....	.04	.04	.03	.03	.03	.060	8	942
22....	.04	.04	.03	.03	.03	.067	5	937
23....	.03	.03	.02	.02	.03	.060	3	937
24....	....	....	....	.03N	.03	.062	....	933
25....	.03	.03	.02	.02	.02	.052	30	954
26....	....	....	....	.02N	.02	.062	....	944
29....	.03	.04	.03	.03	.03	.069	54	906
30....	.02	.03B	.02	.03B	.03	.074	171	866
31....	.03	.03	.03	.03	.03	.064	5	953

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9050 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.03N	.03	.054	....	953
2....	.03	.03	.03	.03	.03	.068	....	953
5....	.02	.02	.02	.02	.02	.053	8	882
6....	.02	.02	.02	.02	.02	.048	6	850
7....	.01	.01	.01	.01	.01	.030	10	858
8....	.01	.01	.01	.01	.01	.021	40	858
9....	....	....	....	.01N	.01	.017	....	858
12....	....	....	....	.01N	.01	.013	....	858
13....	....	....	....	.01N	.01	.006	....	858
14....	CAB	CAB	CAB	CAB	CAB	.004	1	857
15....	CAB	CAB	CAB	CAB	CAB	.006	....	857
16....	CAB	CAB	CAB	CAB	CAB	.001	....	857
19....	CAB	CAB	CAB	CAB	CAB	.000	....	857
20....	CAB	CAB	CAB	CAB	CAB	.000	....	857
21....	CAB	CAB	CAB	CAB	CAB	.000	....	857
22....	CAB	CAB	CAB	CAB	CAB	.000	....	857
23....	CAB	CAB	CAB	CAB	CAB	.000	....	857
26....	CAB	CAB	CAB	CAB	CAB	.000	....	857
27....	CAB	CAB	CAB	CAB	CAB	.000	....	849
28....	CAB	CAB	CAB	CAB	CAB	.000	16	833
29....	CAB	CAB	CAB	CAB	CAB	.000	....	833
30....	CAB	CAB	CAB	CAB	CAB	.000	....	833

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	CAB	CAB	CAB	CAB	CAB	.000	1	832
4....	CAB	CAB	CAB	CAB	CAB	.000	9	823
5....	CAB	CAB	CAB	CAB	CAB	.000	61	762
6....	CAB	CAB	CAB	CAB	CAB	.000	....	762
9....	CAB	CAB	CAB	CAB	CAB	.000	4	762
10....	CAB	CAB	CAB	CAB	CAB	.000	....	762
11....	CAB	CAB	CAB	CAB	CAB	.000	....	762
12....	CAB	CAB	CAB	CAB	CAB	.000	....	758
13....	CAB	CAB	CAB	CAB	CAB	.000	....	758

SEPTEMBER 1985 9100 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7....	.60	.61B	.59	.59	.59	.586	25	25
8....	.64@.63	.66B	.63	.66B	.66	.618	25	50
9....	....	....	.60A	.63A	.61	.586	....	50
10....	.50	.53B	.50	.53B	.55	.567	5	50
13....	.55	.55	.55	.55	.55	.565	10	60
14....	.53	.53	.46	.46	.46	.508	346	330
15....	.43	.46B	.40	.45B	.46	.520	255	522
16....	.50	.50	.39	.41B	.40	.482	433	698
17....	.43	.45	.41	.45	.45	.490	284	862
20....	.35	.35	.26	.27	.28	.369	306	1021
21....	.31	.31	.28	.29	.29	.376	51	1002
22....	.29	.30	.28	.30	.30	.383	98	1087
23....	.31	.32	.30	.31	.30	.405	90	1096
24....	.28	.28	.25	.25	.25	.367	125	1132
27....	Exchange Closed; Memorial Day							
28....	.18	.20	.16	.20	.20	.332	944	1589
29....	.20	.21	.19	.20	.19	.324	331	1657
30....	.18	.19	.16	.17	.17	.295	612	2051
31....	.18	.18	.12	.13	.13	.238	158	2148

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9100 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.09	.09	.08	.08	.08	.180	140	2169
4....	.10	.10	.08	.09	.09	.169	178	2244
5....	.07	.07	.05	.05	.05	.102	1379	2282
6....	.06	.08	.06	.07	.07	.087	142	2104
7....	.09	.13	.09	.13	.13	.195	324	2014
10....	.13	.14	.12	.12	.13	.172	171	1944
11....	.11	.12	.11	.11	.11	.130	12	1841
12....	.09	.13	.08	.11	.11	.176	233	1898
13....	.10	.13	.10	.12	.12	.180	391	2049
14....	.10	.10	.06	.07	.07	.097	279	2008
17....	.07	.08	.06	.08	.07	.104	263	2077
18....	.06	.06	.06	.06	.05	.073	79	2116
19....	.06	.08	.06	.08	.08	.109	122	2170
20....	.09	.10	.08	.10	.10	.138	96	2208
21....	.13	.16	.13	.14	.14	.204	513	2295
24....	.16@.15	.19	.15	.17	.17	.212	365	2470
25....	.19	.19	.16	.16A	.16	.214	356	2599
26....	.18	.16	.12	.14B	.14	.194	275	2738
27....	.13	.13	.10	.11	.11	.153	313	2793
28....	.10	.10	.07	.08	.08	.116	435	3047

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.06	.08	.06	.07	.07	.118	577	2781
2....	.08	.09	.06	.07	.07	.114	406	2868
3....	.06	.07	.05	.06	.06	.115	227	2914
4....	Exchange Closed; Independence Day							
5....	.08	.06	.04	.05	.04	.052	328	2936
8....	.04	.06	.04	.06	.05	.088	94	2941
9....	.06	.06	.05	.06	.05	.070	27	2888
10....	.05	.06	.05	.06	.05	.080	48	2744
11....	.06	.09	.06	.09@.08	.08	.136	373	2626
12....	.08	.12	.06	.08	.08	.131	402	2445
15....	.09	.10	.08	.08	.08	.111	137	2588
16....	.09	.09	.06	.06A	.06	.099	199	2718
17....	.05	.06	.05	.06	.05	.097	409	2649
18....	.06@.05	.09	.05	.09	.08	.161	148	2511
19....	.09	.10	.07A	.08	.08	.170	499	2364
22....	.10	.10	.08	.09@.08	.08	.189	678	2655
23....	.09	.09	.07	.08	.08	.174	424	2947
24....	.06	.08	.06	.08	.07	.182	192	2970
25....	.07	.08	.06	.06	.06	.160	254	3012
26....	.07	.08	.06	.07	.07	.184	144	2942
29....	.08	.10	.08	.09@.10	.09	.205	420	3129
30....	.08	.10	.07	.10	.09	.217	987	3626
31....	.10	.10	.08	.08	.08	.196	292	3720

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.08	.08	.06	.07	.07	.178	549	3584
2....	.08	.09	.07	.09	.09	.210	253	3623
5....	.08	.08	.07	.07	.07	.183	416	3836
6....	.05	.06	.05	.06	.06	.173	291	3791
7....	.05	.06	.04	.04	.04	.124	203	3834
8....	.03	.03	.02	.02	.02	.099	139	3709
9....	.03	.03	.01	.02	.02	.084	175	3613
12....	.02	.02	.01	.01	.01	.074	54	3684
13....	.02	.02	.01	.01	.01	.057	113	3601
14....	.01	.01	.01	.01	.01	.045	253	3472
15....	.01	.01	.01	.01	.01	.057	83	3459
16....	.01	.01	.01	.01	.01	.028	99	3418
19....	....	....	....	.01N	.01	.019	....	3418
20....	.01	.01	.01	.01	.01	.014	40	3458
21....	.01	.01	.01	.01	.01	.008	8	3434
22....	CAB	CAB	CAB	CAB	CAB	.008	4	3436
23....	CAB	CAB	CAB	CAB	CAB	.009	....	3434
26....	CAB	CAB	CAB	CAB	CAB	.008	....	3434
27....	CAB	.01	CAB	CAB	CAB	.005	262	3167
28....	CAB	CAB	CAB	CAB	CAB	.006	....	3157
29....	.01	.01	CAB	CAB	CAB	.003	5	3152
30....	CAB	CAB	CAB	CAB	CAB	.007	5	3147

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9100 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.003	....	3147
4	CAB	CAB	CAB	CAB	CAB	.001	....	3147
5	CAB	CAB	CAB	CAB	CAB	.002	....	3147
6	CAB	CAB	CAB	CAB	CAB	.007	....	3147
9	.01	.01	CAB	CAB	CAB	.005	100	3047
10	CAB	CAB	CAB	CAB	CAB	.003	....	3047
11	CAB	CAB	CAB	CAB	CAB	.001	120	2927
12	CAB	.01	CAB	CAB	CAB	.001	194	2794
13	CAB	CAB	CAB	CAB	CAB	.000	385	2409
25	....	....	....	....	....	.005	2	....

SEPTEMBER 1985 9150 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.71	.72B	.70	.71	.74	.698	30	15
16	....	.76B	.66A	.74N	.70	.665	....	15
17	.72	.72	.71A	.71A	.70	.673	1	15
20	.49	.49	.49	.49	.49	.558	20	25
21	....	.50B	....	.50B	.51	.566	....	25
22	.49	.49	.49	.49	.49	.574	3	28
23	.54	.54	.54	.54	.52	.597	3	30
24	.51	.51	.46	.46	.46	.559	22	31
27	Exchange Closed; Memorial Day							
28	.40	.40	.38	.40	.40	.525	199	144
29	.41	.42B	.39	.39	.39	.517	35	171
30	.41	.41	.34	.35	.35	.485	347	456
31	.35	.35	.27	.28	.28	.418	219	491

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.21	.21	.18A	.20	.20	.343	367	691
4	.23	.23	.18	.20	.20	.328	508	1075
5	.16	.16	.12	.12	.13	.225	1686	1932
6	.16	.17	.14	.14	.14	.216	463	1987
7	.17	.27	.17	.27	.27	.376	504	2040
10	.26	.29	.25	.27	.27	.361	379	2004
11	.26	.26	.22	.22	.22	.296	182	1957
12	.21	.25	.19	.24	.25	.337	514	2050
13	.21	.28	.21	.24	.24	.343	665	2167
14	.18	.19	.13	.14	.14	.217	644	2213
17	.13	.16	.12	.16	.16	.232	319	2360
18	.13	.13	.11	.11	.11	.177	599	2586
19	.11	.18	.11	.18	.17	.242	431	2646
20	.17	.22	.16	.21	.21	.289	892	3121
21	.27	.32	.27	.30	.30	.384	984	3054
24	.30@.31	.36	.30	.31	.30	.399	1172	2452
25	.34	.38	.29	.31	.31	.403	1099	2836
26	.31	.31	.25	.28	.28	.377	823	2970
27	.25	.25	.22	.22	.23	.319	507	3089
28	.22	.22	.17	.17	.17	.262	103	3066

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.14	.18	.14	.17	.17	.269	1230	2882
2	.18	.19	.15	.17	.16	.264	452	2847
3	.15@.16	.17	.14	.16	.16	.266	403	2954
4	Exchange Closed; Independence Day							
5	.11	.11	.07	.07	.07	.150	872	3242
8	.09	.11	.09	.10	.10	.186	536	3070
9	.12	.13	.10	.11	.10	.190	490	3110
10	.11	.13	.10	.13	.13	.212	162	3096
11	.13	.21	.13	.21	.21	.312	919	2895
12	.16	.24	.16	.19	.19	.306	1082	3230
15	.21	.21	.17	.17	.17	.277	435	3439
16	.17	.18	.12	.12	.12	.240	1262	3995
17	.09	.15	.09	.12	.12	.238	439	4205
18	.10	.19	.10	.19	.18	.343	1204	4742
19	.16	.22	.16	.20	.20	.359	1732	5056
22	.21	.24	.20	.21	.21	.393	772	5017
23	.22	.23	.18	.19	.18	.373	446	5083
24	.16	.19	.15	.19	.19	.386	974	5182
25	.18	.20	.16	.17	.16	.357	501	5018
26	.18	.20	.17	.19	.19	.394	907	4747
29	.22	.25	.22	.22	.22	.431	999	4308
30	.21	.26	.19	.23	.23	.451	1212	4734
31	.22	.24B	.20	.20	.20	.424	847	4989

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9150 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.18	.20	.17	.19	.19	.398	592	4788
2	.20	.23	.20	.23	.22	.449	492	4939
5	.21	.21	.18	.18	.19	.420	1169	5342
6	.16	.18	.16	.17	.17	.408	726	5228
7	.17	.17	.11	.12	.11	.332	1431	5515
8	.11@.10	.11	.08	.08	.08	.289	1168	5898
9	.09	.10	.07	.08	.08	.262	582	5952
12	.06	.07	.06	.06	.06	.249	608	5590
13	.07	.08	.06	.06	.06	.247	312	5660
14	.07	.08	.05	.05	.05	.216	728	5600
15	.04	.06	.04	.06	.06	.258	456	5636
16	.07	.07	.04	.04@.05	.05	.196	976	5856
19	.04	.04	.03	.04	.04	.167	171	5942
20	.04	.05	.03	.03	.03	.142	796	5406
21	.03	.03	.02	.02	.02	.105	667	5622
22	.02	.03	.02	.02	.02	.109	290	5552
23	.02	.03	.02	.02	.02	.123	144	5558
26	.03	.03	.02	.02	.02	.132	34	5578
27	.02	.02	.02	.02	.02	.102	153	5754
28	.02	.02	.02	.02	.02	.120	342	5620
29	.02	.02	.02	.02	.02	.090	1113	5669
30	.01	.03	.01	.03	.03	.155	901	6229

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.04	.04	.02	.02	.02	.137	498	6300
4	.02	.02	.01	.01	.01	.101	279	5731
5	.02	.03	.02	.03	.03	.139	366	5805
6	.04	.06	.04	.06	.06	.278	2564	5625
9	.06	.06	.03	.04	.04	.289	2207	6568
10	.03	.04	.02	.03	.03	.275	1100	6795
11	.03	.04	.03	.03	.03	.271	826	6977
12	.04	.05	.03	.04	.04	.357	2562	8122
13	.04	.04	.01	.01	.01	.102	1198	8239
16	CAB	CAB	CAB	CAB	CAB	.008	218	....
17	....	....	....	....	....	.008	22	....

SEPTEMBER 1985 9200 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.73	.73	.72A	.72A	.70	.705	5	5
30	.67	.67	.64A	.64A	.64	.678	10	15
31	....	....	.54A	.54A	.51	.615	....	15

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.38	.43	.38	.42	.42	.542	124	129
4	.42	.43	.39	.40	.40	.526	185	241
5	.33	.33	.25	.27	.27	.405	262	377
6	.32	.33	.29A	.30	.30	.416	149	418
7	.39	.50	.38	.60	.60	.602	724	776
10	.49	.51	.48	.50	.51	.590	197	811
11	.46	.47	.42	.42	.43	.521	108	805
12	.37	.45	.37	.45	.45	.534	466	1018
13	.41	.48	.41	.46	.46	.542	501	1159
14	.39	.39	.27	.29@.30	.30	.393	383	1289
17	.25	.31	.24	.31	.31	.415	256	1241
18	.26	.26	.23	.23	.23	.344	348	1427
19	.27	.34	.27	.34	.34	.431	629	1698
20	.40	.42	.32	.40	.40	.489	754	1737
21	.48	.54	.47	.53	.53	.594	618	1571
24	.57	.60	.54	.55	.55	.612	280	1507
25	.63	.63	.53	.54	.54	.617	313	1292
26	.52	.53	.46	.50	.51	.593	158	1284
27	.45	.46B	.42	.42	.43	.533	136	1352
28	.41	.41	.34	.35A	.34	.467	157	1289

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9200 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.30	.36	.29	.35	.35	.480	144	1301
2....	.39	.39	.31	.33	.33	.475	609	1400
3....	.29	.34	.27	.33	.33	.479	415	1497
4....	Exchange Closed; Independence Day							
5....	.21	.21	.18	.19@.18	.18	.324	604	1630
8....	.19	.23	.19	.23	.23	.382	765	1768
9....	.25	.27	.22	.24	.24	.390	385	1847
10....	.21@.20	.28	.20	.28	.28	.422	280	1995
11....	.30	.41	.28	.41	.41	.546	659	2222
12....	.35	.47	.33	.40A	.40	.541	635	2318
15....	.41	.41	.35A	.36	.36	.513	103	2308
16....	.36	.36	.28	.28	.28	.447	672	2523
17....	.20	.32	.20	.27	.26	.447	816	2691
18....	.22	.39	.22	.39	.39	.572	464	2641
19....	.37	.45	.37	.43	.42	.591	461	2657
22....	.47	.51	.44	.44	.44	.630	479	2554
23....	.47	.49B	.42A	.42A	.42	.613	216	2485
24....	.37	.43	.37	.43	.43	.628	122	2408
25....	.42	.45	.40A	.40A	.39	.601	70	2384
26....	.40	.45	.40	.44	.44	.640	253	2183
29....	.50	.53	.49	.50	.50	.682	184	2080
30....	.46	.54	.44	.51	.51	.702	243	2021
31....	.51	.51	.47	.47	.48	.681	49	1972

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.43	.45B	.41	.44	.44	.658	118	1930
2....	.46	.49B	.46	.48	.51	.706	96	1910
5....	.48	.50	.45	.45	.46	.690	35	1939
6....	.40	.43	.40	.43	.43	.683	21	1908
7....	.41	.41	.33	.34A@.33	.34	.611	75	1912
8....	.31	.31	.27	.29	.28	.567	251	1910
9....	.30	.30	.23	.25	.25	.539	385	2067
12....	.19	.26	.19	.23	.24	.535	560	2092
13....	.25	.29	.25	.25	.25	.583	465	2224
14....	.29	.30	.23	.23A	.23	.549	270	2291
15....	.20	.27	.17	.26	.26	.607	697	2159
16....	.30	.30	.23A	.23A	.22	.572	124	2250
19....	.21	.22	.18	.19	.19	.551	354	2485
20....	.21	.22	.17A	.17A	.17	.516	202	2463
21....	.15	.16	.13	.13A	.13	.454	558	2621
22....	.11	.14	.11	.14	.13	.471	625	2671
23....	.14	.14	.12	.14	.14	.506	518	2736
26....	.15	.17	.15	.16	.16	.559	343	2723
27....	.18	.18	.12	.12	.13	.509	306	2909
28....	.13	.15	.12	.15	.15	.562	206	2898
29....	.12	.13	.11	.11	.11	.510	467	3058
30....	.13	.19	.13	.19	.18	.651	2898	3844

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.21	.26	.20	.20	.20	.695	340	3776
4....	.16	.17	.15	.16	.17	.654	499	3329
5....	.16	.23	.16	.22	.22	.745	474	3544
6....	.30	.36	.30	.36	.36	.892	608	3113
9....	.38	.38	.32	.36B	.37	.921	1030	2489
10....	.30	.37	.30	.35	.37	.936	157	2331
11....	.37	.41	.37	.38	.38	.957	151	2262
12....	.42	.44	.40	.42	.43	.987	583	2116
13....	.42	.42	.25	.30	.30	.959	317	1948
16....	.28	.28	.28	.28	.27	.997	50	1964
17....	....	....	....	....	....	.997	....	....

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9250 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6....	.55	.55	.55	.55	.55	.640	....	....
7....	.83	.85	.83	.85	.85	.797	180	180
10....	.83	.83	.81A	.81A	.84	.790	38	203
11....	.78	.78	.73A	.73A	.71	.738	25	218
12....	.65	.72B	.65	.71B	.74	.721	115	318
13....	.81	.81	.73A	.78	.77	.729	125	443
14....	.50	.54B	.50	.50	.51	.594	10	443
17....	.47	.54B	.45A	.54B	.55	.619	4	447
18....	.49	.49	.43	.44	.44	.547	47	454
19....	.43	.59	.43	.59	.59	.636	182	546
20....	.65	.69B	.59	.67	.68	.691	88	513
21....	.78	.87	.78	.84A	.84	.778	45	533
24....	.91	.92B	.89A	.89A	.87	.795	50	521
25....	....	1.00B	....	.87N	.88	.790	....	516
26....	.82	.89B	.79A	.82	.84	.782	4	520
27....	.75@.76	.76	.73A	.73A	.74	.735	10	510
28....	....	....	.63A	.63A	.63	.680	....	510

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.55	.61B	.55	.61B	.61	.695	35	515
2....	.66	.70	.58	.58	.60	.692	185	648
3....	.56	.62	.55A	.62	.60	.598	45	668
4....	Exchange Closed; Independence Day							
5....	.44	.44	.40	.40	.40	.548	131	743
8....	.42	.48	.42	.46	.46	.613	34	756
9....	.50	.51B	.45A	.47	.47	.623	24	760
10....	.48	.52B	.46A	.52B	.51	.656	5	762
11....	.56	.72	.56	.72	.71	.763	189	661
12....	.79	.79	.64A	.72	.70	.761	31	670
15....	....	.73B	.65A	.65A	.65	.743	30	653
16....	.66	.66	.56	.56	.56	.670	33	654
17....	.45	.60B	.45	.53B	.54	.671	21	633
18....	.54	.72	.48A	.72	.72	.777	35	623
19....	....	.80B	....	.76B	.75	.792	....	640
22....	.84	.87B	.82A	.82A	.81	.825	18	625
23....	.83	.86B	.79A	.79A	.77	.814	118	615
24....	.72	.76B	.72	.76B	.80	.826	16	602
25....	....	....	.76A	.76A	.76	.809	....	600
26....	.75	.81B	.75	.80	.82	.837	2	606
29....	.86	.93B	.86	.90	.91	.868	21	587
30....	.91	.94B	.85A	.91	.93	.881	2	583
31....	....	....	.88A	.91A	.87	.870	....	584

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.81	.81	.81	.81	.82	.858	1	583
2....	.91	.91	.90A	.90A	.92	.886	1	583
5....	....	....	.89A	.89A	.87	.883	....	583
6....	....	....	.80A	.80A	.86	.860	....	583
7....	....	....	.80A	.80A	.72	.839	....	584
8....	.68	.69B	.64	.64	.64	.813	2	581
9....	.66	.66	.62A	.62A	.60	.796	2	580
12....	.55	.58B	.54A	.58B	.58	.802	100	571
13....	.66	.67	.64A	.64A	.63	.864	32	684
14....	.67	.67	.58	.58	.59	.847	60	649
15....	.55	.64B	.55	.64B	.67	.862	20	709
16....	.70	.71B	.64A	.64A	.60	.888	33	527
19....	....	....	....	.60N	.57	.887	....	528
20....	....	.61B	....	.60B	.54	.874	....	528
21....	.49	.50B	.49	.49	.47	.844	12	540
22....	....	....	.45A	.47N	.49	.859	....	528
23....	.50	.50	.50	.50	.50	.884	95	562
26....	.57	.57	.57	.57	.57	.919	2	431
27....	.57	.57	.55A	.55A	.52	.904	10	424
28....	....	....	....	.52N	.56	.930	....	424
29....	....	....	.55A	.55A	.52	.916	....	424
30....	....	.63B	....	.63B	.65	.962	....	424

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 9250 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.65N	.65	.982	....	424
4....	....	....	....	.65N	.63	.980	....	424
5....	....	....	....	.63N	.69	.991	....	424
6....	....	....	....	.69N	.84	.998	....	424
9....	....	....	.83A	.83A	.86	.999	....	413
10....	....	....	....	.88N	.86	.999	....	403
11....	....	....	....	.86N	.87	.999	....	403
12....	....	....	....	.87N	.93	.999	....	403
13....	.85	.89B	.85	.89B	.79	.999	1	397
16....	....	....	....	.79N	.77	1.000	....	397
17....	....	....	....	....	....	1.000	....	....

DECEMBER 1985 8750 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	.01	.01	.01	.01	.01	.000	90	90
23....	....	....	....	.01N	.01	.000	10	100
26....	....	....	....	.01N	.01	.000	....	100
27....	....	....	....	.01N	.01	.000	....	100
28....	....	....	....	.01N	.01	.000	....	100
29....	....	....	....	.01N	.01	.000	....	100
30....	....	....	....	.01N	.01	.000	....	100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.01N	.01	.000	....	100
4....	....	....	....	.01N	.01	.000	....	100
5....	....	....	....	.01N	.01	.000	....	100
6....	....	....	....	.01N	.01	.000	....	100
9....	....	....	....	.01N	.01	.000	....	100
10....	....	....	....	.01N	.01	.000	....	100
11....	....	....	....	.01N	.01	.000	....	100
12....	....	....	....	.01N	.01	.000	....	100
13....	....	....	....	.01N	.01	.000	....	100
16....	....	....	....	.01N	.01	.000	....	100
17....	.01	.01	.01	.01	.01	.000	20	100
18....	....	....	....	.01N	.01	.000	....	100
19....	....	....	....	.01N	.01	.000	....	100
20....	....	....	....	.01N	.01	.000	....	100
23....	....	....	....	.01N	.01	.000	....	100
24....	....	....	....	.01N	.01	.000	....	100
25....	....	....	....	.01N	.01	.000	....	100
26....	....	....	....	.01N	.01	.000	....	100
27....	....	....	....	.01N	.01	.000	....	100
30....	....	....	....	.01N	.01	.000	....	100

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.000	....	100
2....	....	....	....	.01N	.01	.000	....	100
3....	....	....	....	.01N	.01	.000	....	100
4....	....	....	....	.01N	.01	.000	....	100
7....	....	....	....	.01N	.01	.000	....	100
8....	....	....	....	.01N	.01	.000	....	100
9....	....	....	....	.01N	CAB	.000	....	100
10....	CAB	CAB	CAB	CAB	CAB	.000	....	100
11....	CAB	CAB	CAB	CAB	CAB	.000	....	100
14....	CAB	CAB	CAB	CAB	CAB	.000	....	100
15....	CAB	CAB	CAB	CAB	CAB	.000	....	100
16....	CAB	CAB	CAB	CAB	CAB	.000	....	100
17....	CAB	CAB	CAB	CAB	CAB	.000	....	100
18....	CAB	CAB	CAB	CAB	CAB	.000	....	100
21....	CAB	CAB	CAB	CAB	CAB	.000	....	100
22....	CAB	CAB	CAB	CAB	CAB	.000	....	100
23....	CAB	CAB	CAB	CAB	CAB	.000	....	100
24....	CAB	CAB	CAB	CAB	CAB	.000	....	100
25....	CAB	CAB	CAB	CAB	CAB	.000	....	100
28....	CAB	CAB	CAB	CAB	CAB	.000	....	100
29....	CAB	CAB	CAB	CAB	CAB	.000	....	100
30....	CAB	CAB	CAB	CAB	CAB	.000	....	100
31....	CAB	CAB	CAB	CAB	CAB	.000	....	100

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 8750 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	100
4....	CAB	CAB	CAB	CAB	CAB	.000	....	100
5....	CAB	CAB	CAB	CAB	CAB	.000	....	100
6....	CAB	CAB	CAB	CAB	CAB	.000	....	100
7....	CAB	CAB	CAB	CAB	CAB	.000	....	100
8....	CAB	CAB	CAB	CAB	CAB	.000	....	100
11....	CAB	CAB	CAB	CAB	CAB	.000	....	100
12....	CAB	CAB	CAB	CAB	CAB	.000	....	100
13....	CAB	CAB	CAB	CAB	CAB	.000	....	100
14....	CAB	CAB	CAB	CAB	CAB	.000	....	100
15....	CAB	CAB	CAB	CAB	CAB	.000	....	100
18....	CAB	CAB	CAB	CAB	CAB	.000	....	100
19....	CAB	CAB	CAB	CAB	CAB	.000	....	100
20....	CAB	CAB	CAB	CAB	CAB	.000	....	100
21....	CAB	CAB	CAB	CAB	CAB	.000	....	100
22....	CAB	CAB	CAB	CAB	CAB	.000	....	100
25....	CAB	CAB	CAB	CAB	CAB	.000	....	100
26....	CAB	CAB	CAB	CAB	CAB	.000	....	100
27....	CAB	CAB	CAB	CAB	CAB	.000	....	100
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	100

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	100
3....	CAB	CAB	CAB	CAB	CAB	.000	....	100
4....	CAB	CAB	CAB	CAB	CAB	.000	....	100
5....	CAB	CAB	CAB	CAB	CAB	.000	....	100
6....	CAB	CAB	CAB	CAB	CAB	.000	....	100
9....	CAB	CAB	CAB	CAB	CAB	.000	....	100
10....	CAB	CAB	CAB	CAB	CAB	.000	....	100
11....	CAB	CAB	CAB	CAB	CAB	.000	....	100
12....	CAB	CAB	CAB	CAB	CAB	.000	....	100
13....	CAB	CAB	CAB	CAB	CAB	.000	....	100

DECEMBER 1985 8800 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7....	.02	.02	.02	.02	.02	.003	....	....
8....	....	....	....	.02N	.02	.002	10	10
9....	.02	.02	.02	.02	.02	.001	50	60
12....	.01@.02	.02	.01	.02	.01	.001	100	160
13....	....	....	....	.01N	.01	.000	....	160
14....	....	....	....	.01N	.01	.000	....	160
15....	....	....	....	.01N	.01	.000	....	160
16....	....	....	....	.01N	.01	.000	....	160
19....	....	....	....	.01N	.01	.000	....	160
20....	....	....	....	.01N	.01	.000	....	160
21....	....	....	....	.01N	.01	.000	....	160
22....	....	....	....	.01N	.01	.000	....	160
23....	....	....	....	.01N	.01	.000	....	160
26....	....	....	....	.01N	.01	.000	....	160
27....	....	....	....	.01N	.01	.000	....	160
28....	....	....	....	.01N	.01	.000	....	160
29....	....	....	....	.01N	.01	.000	....	160
30....	....	....	....	.01N	.01	.000	....	160

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.01N	.01	.000	....	160
4....	....	....	....	.01N	.01	.000	....	160
5....	....	....	....	.01N	.01	.000	....	160
6....	....	....	....	.01N	.01	.000	....	160
9....	....	....	....	.01N	.01	.000	....	160
10....	....	....	....	.01N	.01	.000	....	160
11....	....	....	....	.01N	.01	.000	....	160
12....	....	....	....	.01N	.01	.000	....	160
13....	....	....	....	.01N	.01	.000	....	160
16....	....	....	....	.01N	.01	.000	....	160
17....	.01	.01	.01	.01	.01	.000	10	160
18....	....	....	....	.01N	.01	.000	....	160
19....	....	....	....	.01N	.01	.000	....	160
20....	....	....	....	.01N	.01	.000	....	160
23....	....	....	....	.01N	.01	.000	....	160
24....	....	....	....	.01N	.01	.000	....	160
25....	....	....	....	.01N	.01	.000	....	160
26....	....	....	....	.01N	.01	.000	....	160
27....	....	....	....	.01N	.01	.000	....	160
30....	....	....	....	.01N	.01	.000	....	160

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

DECEMBER 1985 8800 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.000	....	160
2....	....	....	....	.01N	.01	.000	....	160
3....	....	....	....	.01N	.01	.000	....	160
4....	....	....	....	.01N	.01	.000	....	160
7....	....	....	....	.01N	.01	.000	....	160
8....	....	....	....	.01N	.01	.000	....	160
9....	....	....	....	.01N	CAB	.000	....	160
10....	CAB	CAB	CAB	CAB	CAB	.000	....	160
11....	CAB	CAB	CAB	CAB	CAB	.000	....	160
14....	CAB	CAB	CAB	CAB	CAB	.000	....	160
15....	CAB	CAB	CAB	CAB	CAB	.000	....	160
16....	CAB	CAB	CAB	CAB	CAB	.000	....	160
17....	CAB	CAB	CAB	CAB	CAB	.000	....	160
18....	CAB	CAB	CAB	CAB	CAB	.000	....	160
21....	CAB	CAB	CAB	CAB	CAB	.000	....	160
22....	CAB	CAB	CAB	CAB	CAB	.000	....	160
23....	CAB	CAB	CAB	CAB	CAB	.000	....	160
24....	CAB	CAB	CAB	CAB	CAB	.000	....	160
25....	CAB	CAB	CAB	CAB	CAB	.000	....	160
28....	CAB	CAB	CAB	CAB	CAB	.000	....	160
29....	CAB	CAB	CAB	CAB	CAB	.000	....	160
30....	CAB	CAB	CAB	CAB	CAB	.000	....	160
31....	CAB	CAB	CAB	CAB	CAB	.000	....	160

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	160
4....	CAB	CAB	CAB	CAB	CAB	.000	....	160
5....	CAB	CAB	CAB	CAB	CAB	.000	....	160
6....	CAB	CAB	CAB	CAB	CAB	.000	....	160
7....	CAB	CAB	CAB	CAB	CAB	.000	....	160
8....	CAB	CAB	CAB	CAB	CAB	.000	....	160
11....	CAB	CAB	CAB	CAB	CAB	.000	....	160
12....	CAB	CAB	CAB	CAB	CAB	.000	....	160
13....	CAB	CAB	CAB	CAB	CAB	.000	....	160
14....	CAB	CAB	CAB	CAB	CAB	.000	....	160
15....	CAB	CAB	CAB	CAB	CAB	.000	....	160
18....	CAB	CAB	CAB	CAB	CAB	.000	....	160
19....	CAB	CAB	CAB	CAB	CAB	.000	....	160
20....	CAB	CAB	CAB	CAB	CAB	.000	....	160
21....	CAB	CAB	CAB	CAB	CAB	.000	....	160
22....	CAB	CAB	CAB	CAB	CAB	.000	....	160
25....	CAB	CAB	CAB	CAB	CAB	.000	....	160
26....	CAB	CAB	CAB	CAB	CAB	.000	....	160
27....	CAB	CAB	CAB	CAB	CAB	.000	....	160
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	160

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	160
3....	CAB	CAB	CAB	CAB	CAB	.000	....	160
4....	CAB	CAB	CAB	CAB	CAB	.000	....	160
5....	CAB	CAB	CAB	CAB	CAB	.000	....	160
6....	CAB	CAB	CAB	CAB	CAB	.000	....	160
9....	CAB	CAB	CAB	CAB	CAB	.000	....	160
10....	CAB	CAB	CAB	CAB	CAB	.000	....	160
11....	CAB	CAB	CAB	CAB	CAB	.000	....	160
12....	CAB	CAB	CAB	CAB	CAB	.000	....	160
13....	CAB	CAB	CAB	CAB	CAB	.000	....	160

DECEMBER 1985 8850 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	.07	.07	.07	.07	.07	.039	15	15
23....	....	....	.06A	.06A	.06	.046	5	20
24....	....	....	....	.06N	.04	.038	....	20
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.04N	.03	.031	....	20
29....	....	....	....	.03N	.03	.029	....	20
30....	.06	.06	.06	.06	.05	.026	20	40
31....	....	....	....	.05N	.04	.019	....	40

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

DECEMBER 1985 8850 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.04N	.04	.013	....	40
4....	....	....	....	.04N	.03	.011	....	40
5....	....	....	....	.03N	.03	.006	....	40
6....	....	....	....	.03N	.02	.003	....	40
7....	....	....	....	.02N	.03	.008	....	40
10....	....	....	....	.03N	.03	.008	....	40
11....	....	....	....	.03N	.03	.005	....	40
12....	....	....	....	.03N	.03	.015	....	40
13....	....	....	....	.03N	.03	.016	....	40
14....	....	....	....	.03N	.02	.007	....	40
17....	....	....	....	.02N	.02	.007	....	40
18....	....	....	....	.02N	.02	.005	....	40
19....	....	....	....	.02N	.02	.008	....	40
20....	....	....	....	.02N	.02	.010	....	40
21....	.03	.03	.03	.03	.04	.016	10	50
24....	....	....	....	.04N	.04	.017	....	50
25....	....	....	....	.04N	.04	.017	....	50
26....	....	....	....	.04N	.04	.015	....	50
27....	....	....	....	.04N	.03	.011	....	50
28....	....	....	....	.03N	.02	.008	....	50

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.02N	.02	.008	....	50
2....	....	....	....	.02N	.02	.007	....	50
3....	....	....	....	.02N	.02	.007	....	50
4....	Exchange Closed; Independence Day							
5....	....	....	....	.02N	.02	.002	....	50
8....	....	....	....	.02N	.01	.003	....	50
9....	....	....	....	.01N	.01	.004	....	50
10....	....	....	....	.01N	.01	.004	....	50
11....	.02	.02	.02	.02	.02	.008	20	40
12....	.02	.02	.02	.02	.02	.007	30	20
15....	....	....	....	.02N	.02	.006	....	20
16....	....	....	....	.02N	.01	.008	....	30
17....	....	....	....	.01N	.01	.008	....	20
18....	....	....	....	.01N	.01	.014	....	20
19....	....	....	....	.01N	.01	.014	....	20
22....	.04	.04	.04	.04	.04	.016	10	20
23....	....	....	....	.04N	.02	.014	....	20
24....	....	....	....	.02N	.02	.015	....	20
25....	....	....	....	.02N	.01	.013	....	20
26....	....	....	....	.01N	.01	.017	....	20
29....	....	....	....	.01N	.01	.019	....	20
30....	....	....	....	.01N	.01	.020	....	20
31....	....	....	....	.01N	.01	.018	....	20

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.015	....	20
2....	.03@.04	.04	.03	.04	.04	.019	100	120
5....	....	....	....	.04N	.03	.017	....	120
6....	.03	.03	.03	.03	.03	.015	100	220
7....	.03	.03	.03	.03	.02	.010	50	270
8....	....	....	....	.02N	.02	.008	....	270
9....	....	....	....	.02N	.02	.006	....	270
12....	....	....	....	.02N	.02	.006	....	270
13....	....	....	....	.02N	.01	.002	....	270
14....	....	....	....	.01N	.01	.001	....	270
15....	....	....	....	.01N	.01	.002	....	270
16....	....	....	....	.01N	.01	.000	....	270
19....	....	....	....	.01N	.01	.000	....	270
20....	....	....	....	.01N	.01	.000	....	270
21....	....	....	....	.01N	.01	.000	....	270
22....	....	....	....	.01N	.01	.000	....	270
23....	....	....	....	.01N	.01	.000	....	270
26....	....	....	....	.01N	.01	.000	....	270
27....	....	....	....	.01N	.01	.000	....	270
28....	....	....	....	.01N	.01	.000	....	270
29....	....	....	....	.01N	.01	.000	....	270
30....	....	....	....	.01N	.01	.000	....	270

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 8850 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.01N	.01	.000	....	270
4....	....	....	....	.01N	.01	.000	....	270
5....	....	....	....	.01N	.01	.000	....	270
6....	....	....	....	.01N	.01	.000	....	270
9....	....	....	....	.01N	.01	.001	....	270
10....	....	....	....	.01N	.01	.001	....	270
11....	....	....	....	.01N	.01	.001	....	270
12....	....	....	....	.01N	.01	.001	....	270
13....	....	....	....	.01N	.01	.000	....	270
16....	....	....	....	.01N	.01	.000	....	270
17....	.01	.01	.01	.01	.01	.000	40	270
18....	....	....	....	.01N	.01	.000	....	270
19....	....	....	....	.01N	.01	.000	....	270
20....	....	....	....	.01N	.01	.000	....	270
23....	....	....	....	.01N	.01	.000	....	270
24....	....	....	....	.01N	.01	.000	....	270
25....	....	....	....	.01N	.01	.000	....	270
26....	....	....	....	.01N	.01	.000	....	270
27....	....	....	....	.01N	.01	.000	....	270
30....	....	....	....	.01N	.01	.000	....	270

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.000	....	270
2....	....	....	....	.01N	.01	.000	....	270
3....	....	....	....	.01N	.01	.000	....	270
4....	....	....	....	.01N	.01	.000	....	270
7....	....	....	....	.01N	.01	.000	....	270
8....	....	....	....	.01N	.01	.000	....	270
9....	....	....	....	.01N	CAB	.000	....	270
10....	CAB	CAB	CAB	CAB	CAB	.000	....	270
11....	CAB	CAB	CAB	CAB	CAB	.000	....	270
14....	CAB	CAB	CAB	CAB	CAB	.000	....	270
15....	CAB	CAB	CAB	CAB	CAB	.000	....	270
16....	CAB	CAB	CAB	CAB	CAB	.000	....	270
17....	CAB	CAB	CAB	CAB	CAB	.000	....	270
18....	CAB	CAB	CAB	CAB	CAB	.000	....	270
21....	CAB	CAB	CAB	CAB	CAB	.000	....	270
22....	CAB	CAB	CAB	CAB	CAB	.000	....	270
23....	CAB	CAB	CAB	CAB	CAB	.000	....	270
24....	CAB	CAB	CAB	CAB	CAB	.000	....	270
25....	CAB	CAB	CAB	CAB	CAB	.000	....	270
28....	CAB	CAB	CAB	CAB	CAB	.000	....	270
29....	CAB	CAB	CAB	CAB	CAB	.000	....	270
30....	CAB	CAB	CAB	CAB	CAB	.000	....	270
31....	CAB	CAB	CAB	CAB	CAB	.000	....	270

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	270
4....	CAB	CAB	CAB	CAB	CAB	.000	....	270
5....	CAB	CAB	CAB	CAB	CAB	.000	....	270
6....	CAB	CAB	CAB	CAB	CAB	.000	....	270
7....	.01	.01	CAB	CAB	CAB	.000	10	260
8....	CAB	CAB	CAB	CAB	CAB	.000	....	260
11....	CAB	CAB	CAB	CAB	CAB	.000	....	260
12....	CAB	CAB	CAB	CAB	CAB	.000	....	260
13....	CAB	CAB	CAB	CAB	CAB	.000	....	260
14....	CAB	CAB	CAB	CAB	CAB	.000	....	260
15....	CAB	CAB	CAB	CAB	CAB	.000	....	260
18....	CAB	CAB	CAB	CAB	CAB	.000	....	260
19....	CAB	CAB	CAB	CAB	CAB	.000	....	260
20....	CAB	CAB	CAB	CAB	CAB	.000	....	260
21....	CAB	CAB	CAB	CAB	CAB	.000	....	260
22....	CAB	CAB	CAB	CAB	CAB	.000	....	260
25....	CAB	CAB	CAB	CAB	CAB	.000	....	260
26....	CAB	CAB	CAB	CAB	CAB	.000	....	260
27....	CAB	CAB	CAB	CAB	CAB	.000	....	260
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	260

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 8850 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	260
3....	CAB	CAB	CAB	CAB	CAB	.000	....	260
4....	CAB	CAB	CAB	CAB	CAB	.000	....	260
5....	CAB	CAB	CAB	CAB	CAB	.000	....	260
6....	CAB	CAB	CAB	CAB	CAB	.000	....	260
9....	CAB	CAB	CAB	CAB	CAB	.000	....	260
10....	CAB	CAB	CAB	CAB	CAB	.000	....	260
11....	CAB	CAB	CAB	CAB	CAB	.000	....	260
12....	CAB	CAB	CAB	CAB	CAB	.000	....	260
13....	CAB	CAB	CAB	CAB	CAB	.000	....	260

DECEMBER 1985 8900 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	.40	.40	.40	.40	.36	.331	2	2
29....	....	....	....	.36N	.41	.375	....	2
30....	....	....	.39A	.41N	.41	.348	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.38A	.40A	.37	.326	....	2
2....	....	....	....	.37N	.36	.287	....	2
3....	....	....	.30A	.30A	.28	.238	....	2
6....	.25	.25	.25	.25	.25	.221	10	12
7....	.23	.23	.23	.23	.23	.204	10	22
8....	....	....	....	.23N	.23	.224	....	22
9....	....	....	....	.23N	.21	.205	....	22
10....	.19	.19	.19	.19	.19	.193	10	32
13....	.20	.20	.20	.20	.19	.188	1	33
14....	.15	.15	.15	.15	.15	.135	20	53
15....	.15	.15	.15	.15	.15	.138	20	73
16....	....	....	....	.15N	.15	.117	....	73
17....	....	....	.13A	.13A	.15	.121	....	73
20....	....	....	.08A	.10A	.10	.077	....	73
21....	....	....	.06A	.10N	.10	.080	....	73
22....	.10	.12	.10	.12	.12	.083	21	93
23....	....	....	.10A	.12N	.11	.095	....	93
24....	....	....	....	.11N	.09	.080	....	93
27....	Exchange Closed; Memorial Day							
28....	....	....	.07A	.07A	.06	.068	....	93
29....	....	....	....	.06N	.06	.066	....	93
30....	....	....	....	.06N	.06	.059	....	93
31....	.08	.08	.06	.06	.06	.046	25	118

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.06N	.06	.033	....	118
4....	....	....	....	.06N	.05	.030	....	118
5....	....	....	.04A	.04A	.04	.017	....	118
6....	....	....	....	.04N	.04	.011	....	118
7....	....	....	....	.04N	.06	.026	....	118
10....	....	....	....	.06N	.06	.024	....	118
11....	....	....	.05A	.05A	.05	.017	....	118
12....	....	....	....	.05N	.05	.037	....	118
13....	....	....	....	.05N	.05	.039	....	118
14....	....	....	....	.05N	.04	.020	....	118
17....	....	....	....	.04N	.04	.020	....	118
18....	....	....	....	.04N	.03	.014	....	118
19....	....	....	....	.03N	.03	.021	....	118
20....	....	....	....	.03N	.03	.026	....	118
21....	....	.06B	....	.06B	.06	.040	....	118
24....	....	....	....	.06N	.06	.042	....	118
25....	....	....	....	.06N	.07	.042	....	118
26....	....	....	....	.07N	.07	.038	....	118
27....	....	....	....	.07N	.06	.030	....	118
28....	....	....	....	.06N	.05	.023	....	118

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 8900 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.022	....	118
2	....	....	....	.05N	.05	.020	....	118
3	....	....	.04A	.05N	.05	.020	....	118
4	Exchange Closed; Independence Day							
5	.04	.04	.04	.04	.04	.009	5	123
8	....	....	....	.04N	.03	.011	....	123
9	....	....	....	.03N	.03	.012	....	123
10	....	....	....	.03N	.03	.014	....	123
11	....	.04B	....	.04B	.04	.024	....	123
12	....	....	....	.04N	.04	.022	....	123
15	.05	.05	.05	.05	.04	.018	1	124
16	.04	.04	.04	.04	.03	.022	3	125
17	.04	.04	.04	.04	.01	.022	4	129
18	....	....	....	.01N	.03	.034	....	129
19	....	.04B	....	.04B	.04	.036	....	129
22	.06	.06	.06	.06	.05	.040	20	149
23	....	....	....	.05N	.04	.037	....	149
24	....	....	....	.04N	.04	.039	....	149
25	....	....	....	.04N	.04	.034	....	149
26	....	....	....	.04N	.05	.042	....	149
29	.06	.06	.04	.04	.05	.046	1	150
30	.06	.06	.06	.06	.06	.050	25	159
31	....	....	....	.06N	.05	.045	....	159

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.040	....	159
2	....	....	....	.05N	.06	.047	....	159
5	....	....	....	.06N	.05	.043	....	159
6	....	....	....	.05N	.05	.039	....	159
7	.05	.05	.05	.05	.04	.029	50	209
8	.04	.04	.04	.04	.03	.023	50	259
9	....	....	....	.03N	.02	.019	....	259
12	....	....	....	.02N	.02	.018	....	259
13	....	....	....	.02N	.02	.009	....	259
14	.02	.02	.02	.02	.02	.007	1	260
15	....	....	....	.02N	.02	.009	....	260
16	....	....	....	.02N	.02	.003	....	260
19	....	....	....	.02N	.02	.002	....	260
20	....	....	....	.02N	.01	.002	....	260
21	....	....	....	.01N	.01	.001	....	260
22	....	....	....	.01N	.01	.001	....	260
23	....	....	....	.01N	.01	.001	....	260
26	.02	.02	.02	.02	.02	.001	4	264
27	.01	.01	.01	.01	.01	.001	1	265
28	....	....	....	.01N	.01	.001	....	245
29	....	....	....	.01N	.01	.001	....	245
30	.02	.02	.u2	.02	.02	.002	....	245

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Fxchange Closed; Labor Day							
3	....	....	....	.02N	.01	.001	....	245
4	....	....	....	.01N	.01	.001	....	245
5	....	....	....	.01N	.01	.001	....	245
6	....	....	....	.01N	.01	.003	....	245
9	....	....	....	.01N	.01	.008	....	245
10	....	....	....	.01N	.01	.007	....	245
11	....	....	....	.01N	.01	.007	....	245
12	....	....	....	.01N	.01	.008	....	245
13	....	....	....	.01N	.01	.003	....	245
16	....	....	....	.01N	.01	.003	....	245
17	.01	.01	.01	.01	.01	.004	63	244
18	....	....	....	.01N	.01	.003	....	244
19	....	....	....	.01N	.01	.003	....	244
20	.01	.01	.01	.01	.01	.002	....	244
23	....	....	....	.01N	.01	.001	10	254
24	....	....	....	.01N	.01	.000	....	274
25	....	....	....	.01N	.01	.000	....	274
26	.01	.01	CAB	CAB	.01	.000	4	270
27	....	....	....	.01N	.01	.000	....	270
30	....	....	....	.01N	.01	.000	....	270

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 8900 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.000	....	270
2	....	....	....	.01N	.01	.000	....	270
3	....	....	....	.01N	.01	.000	....	270
4	....	....	....	.01N	.01	.000	....	270
7	....	....	....	.01N	.01	.000	....	270
8	....	....	....	.01N	.01	.000	....	270
9	....	....	....	.01N	CAB	.000	....	270
10	CAB	CAB	CAB	CAB	CAB	.000	....	270
11	CAB	CAB	CAB	CAB	CAB	.000	....	270
14	CAB	CAB	CAB	CAB	CAB	.000	....	270
15	CAB	CAB	CAB	CAB	CAB	.000	....	270
16	CAB	CAB	CAB	CAB	CAB	.000	....	270
17	CAB	CAB	CAB	CAB	CAB	.000	....	270
18	CAB	CAB	CAB	CAB	CAB	.000	....	270
21	CAB	CAB	CAB	CAB	CAB	.000	....	270
22	CAB	CAB	CAB	CAB	CAB	.000	....	270
23	CAB	CAB	CAB	CAB	CAB	.000	....	270
24	CAB	CAB	CAB	CAB	CAB	.000	....	270
25	CAB	CAB	CAB	CAB	CAB	.000	....	270
28	CAB	CAB	CAB	CAB	CAB	.000	....	270
29	CAB	CAB	CAB	CAB	CAB	.000	....	270
30	CAB	CAB	CAB	CAB	CAB	.000	....	270
31	CAB	CAB	CAB	CAB	CAB	.000	....	270

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	270
4	CAB	CAB	CAB	CAB	CAB	.000	....	270
5	CAB	CAB	CAB	CAB	CAB	.000	....	270
6	CAB	CAB	CAB	CAB	CAB	.000	....	270
7	CAB	CAB	CAB	CAB	CAB	.000	....	270
8	CAB	CAB	CAB	CAB	CAB	.000	....	270
11	CAB	CAB	CAB	CAB	CAB	.000	....	270
12	CAB	CAB	CAB	CAB	CAB	.000	....	270
13	CAB	CAB	CAB	CAB	CAB	.000	....	270
14	CAB	CAB	CAB	CAB	CAB	.000	....	270
15	CAB	CAB	CAB	CAB	CAB	.000	....	270
18	CAB	CAB	CAB	CAB	CAB	.000	....	270
19	CAB	CAB	CAB	CAB	CAB	.000	....	270
20	CAB	CAB	CAB	CAB	CAB	.000	....	270
21	CAB	CAB	CAB	CAB	CAB	.000	....	270
22	CAB	CAB	CAB	CAB	CAB	.000	....	270
25	CAB	CAB	CAB	CAB	CAB	.000	....	270
26	CAB	CAB	CAB	CAB	CAB	.000	....	270
27	CAB	CAB	CAB	CAB	CAB	.000	....	270
28	Exchange Closed; Thanksgiving Day							
29	CAB	CAB	CAB	CAB	CAB	.000	....	270

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	270
3	CAB	CAB	CAB	CAB	CAB	.000	....	270
4	CAB	CAB	CAB	CAB	CAB	.000	....	270
5	CAB	CAB	CAB	CAB	CAB	.000	....	270
6	CAB	CAB	CAB	CAB	CAB	.000	....	270
9	CAB	CAB	CAB	CAB	CAB	.000	....	270
10	CAB	CAB	CAB	CAB	CAB	.000	....	270
11	CAB	CAB	CAB	CAB	CAB	.000	....	270
12	CAB	CAB	CAB	CAB	CAB	.000	....	270
13	CAB	CAB	CAB	CAB	CAB	.000	....	270

DECEMBER 1985 8950 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.18	.18	.18	.18	.18	.150	40	40
22	.19	.19	.19	.19	.19	.155	30	70
23	.17	.18	.16A	.18	.18	.174	46	116
24	....	....	....	.16N	.16	.152	....	116
27	Exchange Closed; Memorial Day							
28	....	....	.14A	.14A	.14	.133	....	116
29	....	....	....	.14N	.14	.129	....	116
30	....	....	....	.14N	.14	.118	....	116
31	.12	.12	.12	.12	.12	.097	20	136

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 8950 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	.10A	.10A	.10	.072	....	136
4....	....	....	....	.10N	.08	.067	....	136
5....	....	....	.06A	.06A	.06	.041	....	136
6....	....	....	....	.06N	.06	.031	....	136
7....	....	.07B	....	.07B	.10	.065	....	136
10....	....	....	....	.10N	.10	.062	....	136
11....	....	....	....	.10N	.09	.046	....	136
12....	....	....	.08A	.08A	.08	.078	....	136
13....	....	.09B	....	.09B	.09	.082	....	136
14....	....	....	....	.09N	.06	.046	....	136
17....	....	....	....	.06N	.06	.048	....	136
18....	....	....	....	.06N	.05	.035	....	136
19....	....	....	....	.05N	.05	.050	....	136
20....	....	....	....	.05N	.06	.060	....	136
21....	....	.07B	....	.07B	.10	.087	....	136
24....	....	....	....	.10N	.12	.090	....	136
25....	....	....	....	.12N	.12	.090	....	136
26....	....	....	....	.12N	.11	.084	....	136
27....	....	....	....	.11N	.11	.068	....	136
28....	....	....	....	.11N	.09	.054	....	136

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.08A	.09N	.09	.053	....	136
2....	....	....	....	.09N	.09	.050	....	136
3....	....	....	.08A	.08A	.08	.050	....	136
4....	Exchange Closed; Independence Day							
5....	.06	.06	.06	.06	.06	.025	5	141
8....	.05	.05	.05	.05	.05	.031	20	161
9....	....	....	....	.05N	.05	.032	....	161
10....	....	....	....	.05N	.04	.037	....	161
11....	....	.06B	....	.06B	.07	.058	....	161
12....	....	....	....	.07N	.07	.055	....	161
15....	....	....	....	.07N	.06	.046	....	161
16....	....	....	....	.06N	.05	.051	....	161
17....	.06	.06	.06	.06	.05	.051	20	181
18....	....	....	....	.05N	.08	.075	....	181
19....	....	....	....	.08N	.08	.078	....	181
22....	....	....	....	.08N	.09	.086	....	181
23....	.09	.10B	.09	.09	.08	.080	70	251
24....	.07	.07	.07	.07	.08	.084	25	261
25....	....	....	....	.08N	.07	.076	....	261
26....	.09	.09	.09	.09	.09	.090	37	298
29....	.08	.08	.08	.08	.10	.089	10	298
30....	....	....	....	.10N	.10	.108	....	298
31....	....	....	....	.10N	.09	.097	....	298

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.09	.09	.09	.09	.09	.088	35	303
2....	....	....	....	.09N	.10	.102	....	303
5....	....	....	....	.10N	.09	.095	....	303
6....	....	....	....	.09N	.08	.088	....	303
7....	....	....	....	.08N	.06	.069	....	283
8....	....	....	....	.06N	.05	.057	....	313
9....	....	....	....	.05N	.04	.048	....	313
12....	....	....	....	.04N	.04	.047	....	313
13....	.05	.05	.05	.05	.04	.030	26	314
14....	....	....	....	.04N	.04	.026	....	313
15....	.04	.04	.04	.04	.04	.030	25	331
16....	.04	.04	.04	.04	.03	.015	4	335
19....	.04	.04	.04	.04	.02	.012	25	360
20....	.03	.04	.03	.04/a .03	.03	.010	50	407
21....	....	....	....	.03N	.02	.007	36	407
22....	....	....	....	.02N	.02	.006	....	407
23....	....	....	....	.02N	.02	.008	....	407
26....	....	....	....	.02N	.02	.009	....	407
27....	....	....	....	.02N	.02	.007	....	407
28....	....	....	....	.02N	.02	.006	....	407
29....	.02	.02	.02	.02	.02	.006	....	407
30....	....	....	....	.02N	.02	.011	25	432

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 8950 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.02N	.02	.009	....	432
4....	.02	.02	.01	.01	.02	.007	36	468
5....	.02	.02	.02	.02	.02	.009	58	497
6....	.04	.04	.02	.04	.03	.019	240	682
9....	.03	.03	.03	.03	.03	.031	7	688
10....	.03	.03	.03	.03	.03	.029	32	720
11....	....	....	....	.03N	.03	.030	18	721
12....	....	....	....	.03N	.03	.032	....	721
13....	.03	.03	.02	.02	.02	.017	24	745
16....	.03/a .02	.03	.02	.02	.02	.016	30	775
17....	.02	.02	.02	.02	.02	.018	108	775
18....	.03	.03	.03	.03	.02	.017	....	775
19....	....	....	....	.02N	.02	.017	3	778
20....	.02	.02	.01	.01	.01	.010	478	1113
23....	....	....	....	.01N	.01	.006	60	1157
24....	....	....	....	.01N	.01	.003	....	1157
25....	....	....	....	.01N	.01	.002	....	1147
26....	....	....	....	.01N	.01	.002	....	1147
27....	....	....	....	.01N	.01	.004	....	1147
30....	....	....	....	.01N	.01	.003	....	1147

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.002	....	1147
2....	....	....	....	.01N	.01	.003	....	1147
3....	....	....	....	.01N	.01	.002	....	1147
4....	.01	.01	.01	.01	.01	.002	15	1162
7....	.01	.01	.01	.01	.01	.003	25	1187
8....	.01	.01	.01	.01	.01	.002	....	1187
9....	.01	.01	.01	.01	.01	.003	14	1194
10....	....	....	....	.01N	.01	.003	....	1194
11....	....	....	....	.01N	.01	.002	....	1194
14....	....	....	....	.01N	.01	.002	....	1194
15....	....	....	....	.01N	.01	.001	....	1194
16....	.01	.01	.01	.01	.01	.001	1	1194
17....	....	....	....	.01N	....	.000	....	1194
18....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
22....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
23....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
24....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
25....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
28....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
29....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
30....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
31....	CAB	CAB	CAB	CAB	CAB	.000	....	1194

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
6....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
7....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
8....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
11....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
12....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
13....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
14....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
15....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
18....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
19....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
20....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
21....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
22....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
25....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
26....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
27....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	1194

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 8950 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
3....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
6....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
9....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
10....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
11....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
12....	CAB	CAB	CAB	CAB	CAB	.000	....	1194
13....	....	....	....	...	....	.000	....	1194

DECEMBER 1985 9000 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	.57	.65	.57	.65	.03	.499	2	2
25....	....	.65B	....	.65B	.72	.527	....	2
26....	....	.74B	....	.72N	.72	.525	....	2
29....	....	....	....	.72N	.82	.572	....	2
30....	....	....	.75A	.82N	.82	.545	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.80A	.80A	.75	.521	....	2
2....	....	....	....	.75N	.74	.532	....	2
3....	....	....	.65A	.65A	.60	.473	....	2
6....	....	....	.58A	.58A	.56	.452	....	2
7....	.53	.53	.51A	.53	.53	.430	50	52
8....	.59	.59	.58A	.58A	.57	.457	....	52
9....	.53	.53	.51A	.51A	.48	.432	21	73
10....	....	....	.45A	.47A	.47	.416	....	73
13....	....	....	.44A	.47N	.47	.411	....	73
14....	....	....	.40A	.41A	.38	.353	....	73
15....	.41	.41	.38A	.38A	.36	.358	2	75
16....	....	....	.35A	.36A	.34	.324	....	75
17....	....	....	....	.34N	.34	.331	....	75
20....	....	....	.25A	.25A	.22	.246	....	75
21....	....	.29B	.20A	.24B	.26	.253	....	75
22....	....	....	.24A	.26N	.27	.259	....	75
23....	.28	.28	.26A	.26	.28	.265	1	76
24....	....	....	.27A	.27A	.25	.256	....	76
27....	Exchange Closed; Memorial Day							
28....	....	....	.20A	.20A	.20	.231	....	76
29....	....	....	.15A	.20N	.21	.225	....	76
30....	....	....	.19A	.18A	.19	.210	....	76
31....	....	....	....	.19N	.19	.179	....	76

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	.16A	.16N	.16	.141	....	76
4....	....	....	.15A	.15A	.12	.132	....	76
5....	....	....	....	.12N	.12	.088	....	76
6....	....	....	....	.12N	.10	.075	....	76
7....	....	.12B	....	.12B	.17	.140	....	76
10....	....	....	.15A	.15A	.17	.134	....	76
11....	....	....	.15A	.15A	.15	.105	....	76
12....	....	....	.12A	.14A	.14	.148	....	76
13....	....	....	....	.14N	.16	.154	....	76
14....	....	....	....	.16N	.12	.096	....	76
17....	....	....	....	.12N	.12	.099	....	76
18....	....	....	....	.12N	.10	.076	....	76
19....	....	....	....	.10N	.13	.103	....	76
20....	....	....	....	.13N	.13	.121	....	76
21....	....	....	....	.13N	.18	.164	....	76
24....	....	....	....	.18N	.20	.169	....	76
25....	....	.21B	....	.21B	.21	.170	....	76
26....	....	....	....	.21N	.19	.180	....	76
27....	....	....	....	.19N	.16	.135	....	76
28....	....	....	....	.16N	.14	.111	....	76

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9000 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.13A	.13A	.14	.111	....	76
2....	....	....	....	.14N	.13	.106	....	76
3....	.14	.14	.14	.14	.13	.106	1	77
4....	Exchange Closed; Independence Day							
5....	....	....	.11A	.11A	.09	.069	....	77
8....	....	....	....	.08N	.08	.072	....	77
9....	.08	.10	.08	.10	.08	.075	2	77
10....	....	....	....	.08N	.09	.084	....	77
11....	....	.12B	....	.12B	.13	.122	....	77
12....	.15@.14	.15	.14	.14	.13	.118	75	128
15....	....	....	....	.13N	.12	.102	25	163
16....	.13	.13	.13	.13	.10	.104	2	165
17....	....	....	....	.10N	.09	.105	....	153
18....	....	.10B	....	.10B	.15	.144	....	153
19....	....	....	....	.15N	.14	.149	....	153
22....	....	....	....	.14N	.15	.182	....	153
23....	....	....	....	.15N	.14	.154	....	153
24....	....	....	....	.14N	.15	.161	....	153
25....	.15	.15	.15	.15	.13	.147	45	198
26....	....	....	....	.13N	.15	.171	....	198
29....	....	....	....	.15N	.17	.186	....	198
30....	....	....	....	.17N	.18	.196	....	198
31....	....	....	....	.18N	.17	.182	....	198

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.18A	.18A	.15	.169	....	198
2....	....	....	....	.15N	.17	.191	....	198
5....	.17	.17	.17	.17	.16	.182	20	213
6....	.14	.15	.14	.15	.15	.171	60	273
7....	....	....	.14A	.14A	.12	.141	100	373
8....	....	....	....	.12N	.10	.120	....	373
9....	....	....	....	.10N	.08	.106	....	373
12....	....	....	....	.08N	.08	.103	....	373
13....	....	....	....	.08N	.08	.080	....	373
14....	.08	.08	.08	.08	.08	.071	65	438
15....	.08	.08	.07A	.08	.08	.081	15	438
16....	.07	.07	.07	.07	.07	.053	30	378
19....	....	....	.06A	.06A	.05	.043	....	378
20....	....	.06B	....	.05N	.05	.037	....	363
21....	.04	.04	.04	.04	.04	.029	100	363
22....	....	....	....	.04N	.04	.033	....	363
23....	.04	.04	.04	.04	.04	.034	10	363
26....	....	....	....	.04N	.04	.037	....	363
27....	....	....	....	.04N	.04	.031	....	363
28....	.04	.04	.04	.04	.04	.033	25	373
29....	....	....	....	.04N	.04	.026	....	373
30....	.04	.06B	.04	.04	.04	.043	25	398

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.04N	.04	.039	....	398
4....	.04	.04	.04	.04	.04	.033	5	403
5....	.04	.05	.04	.05	.04	.038	20	413
6....	.06	.08	.06	.08	.07	.070	94	495
9....	.06	.07B	.06	.07B	.07	.094	2	495
10....	.06	.06	.06	.06	.06	.087	6	501
11....	....	....	....	.06N	.06	.092	....	501
12....	....	....	....	.06N	.06	.098	....	501
13....	.04@.05	.05	.04	.04	.04	.059	33	496
16....	.04	.04	.03	.04	.04	.056	38	485
17....	.04	.04	.04	.04	.04	.063	2	474
18....	.04@.05	.05	.04	.04	.04	.062	....	474
19....	.05	.05	.05	.05	.04	.062	11	485
20....	.04	.04	.03	.03	.03	.041	30	508
23....	.02	.02	.02	.02	.02	.027	22	518
24....	.01	.01	.01	.01	.01	.019	118	565
25....	.01	.01	.01	.01	.01	.014	2	567
26....	....	....	....	.01N	.01	.015	....	565
27....	....	....	....	.01N	.01	.021	....	565
30....	.02	.02	.02	.02	.01	.016	22	563

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9000 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.01	.01	.01	.01	.01	.013	3	557
2....	....	....	....	.01N	.01	.018	....	557
3....	....	....	....	.01N	.01	.016	....	557
4....	.01	.01	.01	.01	.01	.016	15	562
7....	.01	.01	.01	.01	.01	.018	6	568
8....	....	....	....	.01N	.01	.016	....	568
9....	....	....	....	.01N	.01	.018	....	568
10....	....	....	....	.01N	.01	.018	....	568
11....	....	....	....	.01N	.01	.016	....	568
14....	....	....	....	.01N	.01	.014	....	568
15....	....	....	....	.01N	.01	.013	....	568
16....	....	....	....	.01N	.01	.010	....	568
17....	....	....	....	.01N	.01	.007	....	568
18....	....	....	....	.01N	.01	.006	....	568
21....	....	....	....	.01N	.01	.005	....	568
22....	....	....	....	.01N	.01	.001	....	568
23....	....	....	....	.01N	.01	.001	....	568
24....	....	....	....	.01N	.01	.001	....	568
25....	....	....	....	.01N	.01	.001	....	568
28....	....	....	....	.01N	.01	.000	....	568
29....	....	....	....	.01N	CAB	.000	....	568
30....	CAB	CAB	CAB	CAB	CAB	.000	....	568
31....	CAB	CAB	CAB	CAB	CAB	.000	....	568

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	568
4....	CAB	CAB	CAB	CAB	CAB	.000	....	568
5....	CAB	CAB	CAB	CAB	CAB	.000	....	568
6....	CAB	CAB	CAB	CAB	CAB	.000	....	568
7....	CAB	CAB	CAB	CAB	CAB	.000	....	568
8....	CAB	CAB	CAB	CAB	CAB	.000	....	568
11....	CAB	CAB	CAB	CAB	CAB	.000	....	568
12....	CAB	CAB	CAB	CAB	CAB	.000	....	568
13....	CAB	CAB	CAB	CAB	CAB	.000	....	568
14....	CAB	CAB	CAB	CAB	CAB	.000	....	568
15....	CAB	CAB	CAB	CAB	CAB	.000	....	568
18....	CAB	CAB	CAB	CAB	CAB	.000	....	568
19....	CAB	CAB	CAB	CAB	CAB	.000	....	568
20....	CAB	CAB	CAB	CAB	CAB	.000	....	568
21....	CAB	CAB	CAB	CAB	CAB	.000	7	568
22....	CAB	CAB	CAB	CAB	CAB	.000	120	477
25....	CAB	CAB	CAB	CAB	CAB	.000	....	448
26....	CAB	CAB	CAB	CAB	CAB	.000	....	452
27....	CAB	CAB	CAB	CAB	CAB	.000	....	452
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	1	452
2....	CAB	CAB	CAB	CAB	CAB	.000	....	452

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	CAB	CAB	CAB	CAB	CAB	.000	....	452
4....	CAB	CAB	CAB	CAB	CAB	.000	....	452
5....	CAB	CAB	CAB	CAB	CAB	.000	....	452
6....	CAB	CAB	CAB	CAB	CAB	.000	....	452
9....	CAB	CAB	CAB	CAB	CAB	.000	....	452
10....	CAB	CAB	CAB	CAB	CAB	.000	....	452
11....	CAB	CAB	CAB	CAB	CAB	.000	....	452
12....	CAB	CAB	CAB	CAB	CAB	.000	....	452
13....	CAB	CAB	CAB	CAB	CAB	.000	....	452

DECEMBER 1985 9050 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	.62	.62	.62	.62	.62	.540	1	1
14....	....	....	.60A	.60A	.58	.494	....	1
15....	....	....	.57A	.57A	.57	.499	....	1
16....	.52	.58B	.45	.45	.46	.462	200	201
17....	....	....	....	.46N	.46	.471	....	201
20....	.38	.38	.38	.38	.38	.374	1	201
21....	.42	.45	.40	.40	.40	.382	32	201
22....	....	....	....	.40N	.41	.390	....	201
23....	.47	.49	.47	.49@.48	.48	.421	3	202
24....	.43	.43	.40	.40	.40	.387	5	204
27....	Exchange Closed; Memorial Day							
28....	.31	.32	.31	.32	.32	.358	1	204
29....	.32	.37	.32	.37	.35	.352	61	262
30....	....	....	.34A	.34A	.32	.333	1	262
31....	....	....	.30A	.30A	.30	.293	....	262

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9050 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	.24A	.24A	.24	.242	....	262
4....	....	....	....	.24N	.21	.230	....	261
5....	.13	.13	.13	.13	.13	.165	1	262
6....	.18	.18	.18	.18	.18	.155	5	261
7....	....	....	....	.18N	.27	.256	....	261
10....	....	....	.25A	.25A	.27	.249	....	261
11....	....	....	....	.27N	.23	.205	....	261
12....	....	....	.20A	.23N	.25	.250	....	261
13....	....	....	....	.25N	.27	.259	....	261
14....	.20	.20	.19	.19	.18	.175	110	161
17....	....	....	....	.18N	.19	.181	....	161
18....	....	....	....	.19N	.16	.146	....	161
19....	....	....	....	.16N	.20	.187	....	161
20....	....	.22B	....	.22B	.22	.214	....	161
21....	....	.28B	....	.28B	.30	.274	....	161
24....	....	....	....	.30N	.31	.282	....	161
25....	....	.35B	....	.35B	.32	.284	....	161
26....	....	....	....	.32N	.30	.271	....	161
27....	.25@.24	.25	.24	.24	.25	.236	40	201
28....	....	....	....	.25N	.22	.202	....	201

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.20A	.20A	.22	.202	....	201
2....	....	....	....	.22N	.21	.195	....	201
3....	....	....	.17A	.21N	.21	.194	....	201
4....	Exchange Closed; Independence Day							
5....	.10	.15B	.10	.12B	.14	.121	10	201
8....	....	....	....	.14N	.13	.144	....	201
9....	....	....	....	.13N	.14	.149	....	201
10....	....	....	....	.14N	.18	.165	....	201
11....	....	.19B	....	.19B	.22	.222	....	201
12....	.25	.25	.25	.25	.20	.215	50	221
15....	....	.23B	....	.20N	.18	.194	....	265
16....	....	.19B	.16A	.16A	.15	.188	....	265
17....	....	.16B	....	.16B	.16	.189	....	221
18....	....	.21B	....	.21B	.25	.247	....	221
19....	.25	.25	.25	.25	.24	.253	1	221
22....	....	.25B	....	.25A	.24	.273	....	221
23....	.25	.25	.24A	.25	.25	.262	8	229
24....	....	....	.22A	.24A	.25	.271	....	229
25....	....	....	.24A	.24A	.23	.254	....	229
26....	....	....	....	.23N	.26	.285	....	229
29....	.27	.28B	.27	.27	.29	.307	....	229
30....	.26	.31B	.26	.29B	.30	.320	209	189
31....	.28	.29B	.28	.28	.28	.303	60	234

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.26A	.28N	.26	.287	5	239
2....	.29	.29	.29	.29	.29	.316	10	249
5....	....	....	.27A	.27A	.28	.308	....	249
6....	....	....	.26A	.26A	.26	.291	....	249
7....	.23	.23	.23	.23	.21	.251	100	329
8....	.19	.19	.19	.19	.18	.221	85	414
9....	.18	.19	.14	.15	.16	.199	143	551
12....	.13	.14	.13	.13	.14	.197	21	571
13....	.13	.16	.13	.16	.16	.177	125	546
14....	....	....	.15A	.16N	.14	.162	....	621
15....	.13	.16	.13	.15	.16	.180	93	659
16....	.14	.14	.14	.14	.13	.139	11	659
19....	.11	.11	.11	.11	.11	.120	10	584
20....	.12	.12	.10	.10	.10	.107	60	523
21....	....	....	.09A	.09A	.08	.086	....	523
22....	.08	.09	.08	.09	.09	.099	66	528
23....	.09	.09	.09	.09	.09	.100	5	538
26....	.10	.10	.10	.10	.10	.109	5	543
27....	....	....	.09A	.09A	.09	.096	....	543
28....	....	....	....	.09N	.08	.101	....	541
29....	.08	.08	.07	.07	.07	.085	200	641
30....	.10	.10	.10	.10	.10	.125	1	641

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9050 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.11	.11	.10	.10	.10	.118	15	601
4....	.08	.08	.08	.08	.08	.104	80	593
5....	.08	.10	.08	.10	.10	.118	147	693
6....	.12	.15	.12	.14	.15	.187	327	926
9....	.15	.15	.13	.15	.15	.217	592	1305
10....	.13	.14	.13	.13	.13	.207	434	1668
11....	.14	.16	.14	.16	.15	.215	354	1949
12....	.16	.16	.14	.15	.15	.226	233	2165
13....	.14	.14	.10	.10	.10	.155	667	2611
16....	.10	.10	.09	.10	.10	.151	282	2652
17....	.08	.11	.08	.10	.10	.166	493	2450
18....	.10	.11	.10	.11	.10	.165	120	2464
19....	.11	.11	.10	.10	.10	.166	836	3073
20....	.07	.08	.06	.06	.06	.122	169	3085
23....	.04	.05	.04	.04	.04	.089	162	3062
24....	.04	.04	.02	.02	.03	.088	243	2545
25....	.02	.02	.02	.02	.02	.055	150	2557
26....	.02	.03	.02	.03	.02	.057	319	2885
27....	.04@.03	.04	.03	.03	.03	.077	80	2805
30....	.04	.04	.03	.03	.03	.064	7	2806

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.02	.02	.02	.02	.02	.055	40	2521
2....	....	....	....	.02N	.02	.069	....	2321
3....	.03	.03	.02	.02	.02	.064	45	2503
4....	.02	.03	.01	.03	.03	.065	208	2455
7....	.02	.03	.02	.03	.03	.074	231	2407
8....	.02	.03	.02	.02	.02	.067	64	2389
9....	.02	.02	.02	.02	.02	.074	32	2334
10....	.02	.02	.02	.02	.02	.074	142	2399
11....	....	....	....	.02N	.02	.069	5	2402
14....	....	....	....	.02N	.02	.065	....	2401
15....	....	....	....	.02N	.02	.060	....	2401
16....	.01	.01	.01	.01	.02	.051	3	2401
17....	.01	.01	.01	.01	.01	.041	264	2480
18....	.01	.01	.01	.01	.01	.037	17	2344
21....	....	....	....	.01N	.01	.035	....	2324
22....	....	....	....	.01N	.01	.013	....	2324
23....	.01	.01	.01	.01	.01	.013	1	2323
24....	....	....	....	.01N	.01	.016	....	2323
25....	....	....	....	.01N	.01	.014	....	2323
28....	....	....	....	.01N	.01	.011	....	2323
29....	.01	.01	.01	.01	.01	.001	97	2332
30....	....	....	....	.01N	.01	.000	5	2382
31....	....	....	....	.01N	.01	.000	....	2382

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	CAB	.000	....	2382
4....	CAB	CAB	CAB	CAB	CAB	.000	....	2382
5....	.01	.01	.01	.01	CAB	.000	1	2381
6....	CAB	CAB	CAB	CAB	CAB	.000	....	2331
7....	CAB	CAB	CAB	CAB	CAB	.000	....	2331
8....	.01	.01	.01	.01	CAB	.000	3	2328
11....	CAB	CAB	CAB	CAB	CAB	.000	....	2328
12....	CAB	CAB	CAB	CAB	CAB	.000	....	2328
13....	CAB	CAB	CAB	CAB	CAB	.000	....	2328
14....	CAB	CAB	CAB	CAB	CAB	.000	....	2328
15....	CAB	CAB	CAB	CAB	CAB	.000	....	2328
18....	CAB	CAB	CAB	CAB	CAB	.000	....	2328
19....	CAB	CAB	CAB	CAB	CAB	.000	....	2328
20....	CAB	CAB	CAB	CAB	CAB	.000	....	2328
21....	CAB	CAB	CAB	CAB	CAB	.000	132	2204
22....	CAB	CAB	CAB	CAB	CAB	.000	2	2197
25....	CAB	CAB	CAB	CAB	CAB	.000	....	2197
26....	CAB	CAB	CAB	CAB	CAB	.000	....	2196
27....	.01	.01	CAB	CAB	CAB	.000	374	1840
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	18	1836

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9050 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	1836
3....	CAB	CAB	CAB	CAB	CAB	.000	....	1827
4....	CAB	CAB	CAB	CAB	CAB	.000	....	1827
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1827
6....	CAB	CAB	CAB	CAB	CAB	.000	....	1827
9....	CAB	CAB	CAB	CAB	CAB	.000	....	1827
10....	CAB	CAB	CAB	CAB	CAB	.000	....	1827
11....	CAB	CAB	CAB	CAB	CAB	.000	....	1827
12....	CAB	CAB	CAB	CAB	CAB	.000	....	1827
13....	CAB	CAB	CAB	CAB	CAB	.000	....	1827
20....	....	....	....	....	....	.000	20	....

DECEMBER 1985 9100 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29....	.56	.60	.56	.60	.57	.497	31	31
30....	.53	.53	.53	.53	.52	.476	1	32
31....	....	....	.45A	.45A	.45	.432	....	32

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.37	.37	.35	.36	.36	.373	55	87
4....	....	....	....	.36N	.36	.359	....	87
5....	.27	.27	.27	.27	.27	.276	1	88
6....	.27	.27	.26A	.27	.27	.276	5	92
7....	....	.31B	....	.31B	.43	.407	....	92
10....	.40	.40	.40	.40	.43	.400	15	87
11....	.38@.37	.38	.30A	.37	.35	.345	20	107
12....	.38	.39	.33A	.39	.39	.379	2	109
13....	.44	.44	.44	.44	.43	.390	1	109
14....	.25	.25	.25	.25	.27	.286	65	152
17....	....	....	....	.27N	.31	.294	....	152
18....	....	....	.27A	.27A	.26	.248	....	152
19....	....	.30B	....	.30B	.33	.304	....	152
20....	.30	.34B	.30	.33B	.37	.338	2	150
21....	....	.44B	....	.44B	.46	.411	....	150
24....	....	.50B	....	.48B	.48	.422	....	150
25....	....	.54B	....	.48N	.48	.425	....	150
26....	....	....	.46A	.46A	.46	.410	....	150
27....	....	....	.42A	.42A	.41	.369	....	150
28....	.35	.35	.35	.35	.35	.326	51	190

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.31A	.32A	.35	.328	....	190
2....	....	....	....	.35N	.34	.319	....	190
3....	.28	.29	.26A	.29	.33	.318	31	220
4....	Exchange Closed; Independence Day							
5....	....	....	.25A	.26A	.23	.218	....	220
8....	....	....	....	.23N	.22	.252	....	220
9....	....	....	....	.22N	.24	.259	....	220
10....	....	....	....	.24N	.27	.282	....	220
11....	....	.32B	....	.32B	.36	.357	....	220
12....	.40	.40	.35A	.38	.33	.348	58	256
15....	.34	.34	.34	.34	.31	.323	35	309
16....	.27	.27	.27	.27	.27	.303	50	329
17....	....	.28B	.25A	.28B	.27	.305	....	298
18....	.37	.37	.37	.37	.37	.377	20	316
19....	.36	.36B	.36	.36B	.38	.385	25	316
22....	.41	.44	.41	.41A	.41	.410	54	361
23....	.40	.41	.40	.40A	.39	.398	20	361
24....	....	....	.38A	.39N	.40	.410	2	382
25....	.37	.40	.37	.38	.38	.389	20	381
26....	.40	.41B	.40	.41B	.42	.427	65	408
29....	.48	.48	.46A	.47	.46	.454	177	388
30....	.45	.50	.42	.49	.49	.469	3436	3603
31....	.49	.49	.47	.48	.47	.450	245	3805

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9100 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.44	.45	.43A	.45	.44	432	236	4025
2....	.49	.49	47	.48	.48	486	485	4175
5....	....	...	.45A	.45A	.45	456	...	4200
6....	.42	.44B	.42	.44B	.44	.440	20	4190
7....	.43	.43	.37	.37	.36	.393	432	4212
8....	.35	.35	.31	.31	.31	357	215	4163
9....	.32	.32	.27	.27	.28	.330	411	3846
12....	.22	.26	.22	.20B	.26	.328	205	3676
13....	.26	.29	.25	.29A	.27	.324	190	3773
14....	.30	.30	.26	.26	.25	.303	342	3671
15....	.22	.28	.21	.28	.28	.329	719	3342
16....	.20	.29	.23	.25A	25	290	344	3061
19....	.22	.22	.22	.22	.22	.263	79	3077
20....	.23@.24	.24	.20	.20	.20	.241	508	3332
21....	.17	.18	.15	.15	.16	.205	2524	2847
22....	.16	.18	.15	18	.18	.226	317	2850
23....	.17	18	.17	.18	.18	232	100	2926
26....	.20	.20	19	.20	.20	.249	183	3011
27....	.19	19	.18	18	.18	.226	707	3445
28....	.17	19	.16	18	.18	.237	581	3616
29....	.15	.16	.14	.14	.15	.210	373	3648
30....	.16	.21	16	.21	.20	.278	945	4070

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.22	.23	19	.19	.20	.271	339	4283
4....	.17	17	15	.17	17	.248	311	4167
5....	.16	.21	.16	.21	.20	.273	709	4773
6....	.26	.30	.25	.20	.29	.379	1424	4961
9....	.31	.31	.27	.30	.30	401	1078	5187
10....	.27	30	.27	.29	28	.389	606	5255
11....	.29	32	28	.29	.29	400	1172	5728
12....	.31	.32	.29	.32	.31	.417	1195	5739
13....	.28	.31	.19	.20	.20	.319	1430	6018
16....	.20	.21	.18	.20	.20	.316	504	6138
17....	.18	.22	.17	.22	.22	.339	712	5974
18....	.21	.23	.21	.22A	.22	.338	361	6204
19....	.24	.24	.21	.22@.23	.22	342	1424	6409
20....	.16	17	.13	14	.14	274	1492	7046
23....	.09	.11	.09	11	11	.220	1201	6844
24....	.12	12	.06	.08	.07	.181	1612	7177
25....	.08	08	.05	.06	.06	.156	822	7391
26....	.06	08	.06	.07	.07	160	1088	7585
27....	.08	10	.08	09	.09	.201	298	7631
30....	.09	.09	.08	.08	.08	.178	312	7894

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.07	.08	.06	.06	.06	161	594	7045
2....	.06	.07	.06	.07	.07	.191	1278	6826
3....	.07	.07	.06	.07	.07	.183	328	6809
4....	.05	06	.06	06	.06	.184	334	6875
7....	.07	.08	.07	.07	07	.206	131	6374
8....	.07	.08	.06	.06	.06	194	194	6288
9....	.06	.06	.05	06	06	.210	155	6326
10....	.06	06	.05	.06	.06	212	723	6519
11....	.04	.05	.04	05	05	.203	148	6474
14....	.05	.05	.05	.05	.05	198	29	6466
15....	.05	.05	.05	05	.05	189	32	6454
16....	.05	.05	.04	04	.04	169	136	6509
17....	.04	.04	.03	.03	.03	145	597	6578
18....	.03	.04	.02	.03	03	.137	182	6625
21....	.03	03	.03	03	.03	.134	20	6633
22....	.02	.02	02	02	02	083	122	6619
23....	.02	.02	.02	.02	02	084	301	6428
24....	02	02	.02	02	02	101	34	6422
25....	....	..	..	02N	.02	.091	...	6420
28....	.02	.02	.02	02	02	082	3	6420
29....	01	.02	.01	01	.01	029	486	6209
30....	.01	.01	01	01	01	.019	50	6450
31....	01	01	.01	01	.01	.015	2	6547

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9100 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.013	....	6339
4....	....	....	..	.01N	.01	.014	...	6234
5....	...	....	....	.01N	.01	.013	2	6139
6....	....	...	...	.01N	CAB	.013	....	6139
7....	CAB	CAB	CAB	CAB	CAB	.012	....	6139
8....	CAB	CAB	CAB	CAB	CAB	.005	....	6139
11....	CAB	CAB	CAB	CAB	CAB	.004	....	6139
12....	CAB	CAB	CAB	CAB	CAB	.004	....	6139
13....	CAB	CAB	CAB	CAB	CAB	.005	3	6142
14....	.01	.01	.01	.01	.01	.006	108	6109
15....	....	....	...	.01N	.01	.009	3	6092
18....	...	...	....	.01N	CAB	.002	....	6092
19....	CAB	CAB	CAB	CAB	CAB	.002	....	6089
20....	CAB	CAB	CAB	CAB	CAB	.002	....	6089
21....	CAB	CAB	CAB	CAB	CAB	.002	....	6089
22....	CAB	CAB	CAB	CAB	CAB	.001	16	6073
25....	CAB	CAB	CAB	CAB	CAB	.001	....	6073
26....	CAB	CAB	CAB	CAB	CAB	.001	87	5986
27....	CAB	CAB	CAB	CAB	CAB	.000	....	5986
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	2	5984

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	5983
3....	CAB	CAB	CAB	CAB	CAB	.000	....	5983
4....	CAB	CAB	CAB	CAB	CAB	000	....	5983
5....	CAB	CAB	CAB	CAB	CAB	000	....	5983
6....	CAB	CAB	CAB	CAB	CAB	.000	....	5983
9....	CAB	CAB	CAB	CAB	CAB	.000	....	5983
10....	CAB	CAB	CAB	CAB	CAB	.000	....	5983
11....	CAB	CAB	CAB	CAR	CAB	.000	....	5983
12....	CAB	CAB	CAB	CAB	CAB	.000	....	5983
13....	CAB	CAB	CAB	CAB	CAB	000	..	5983

DECEMBER 1985 9150 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	60	60	60	60	.56	.506	10	10
5....	.47	.47	42A	42A	.42	.414	3	12
6....	.43	44B	.36A	.43	.43	.431	25	36
7....	.57	.57	57	.57	.66	.573	60	96
10....	.67	67	65A	67	66	.567	2	78
11....	.59	59	58A	59	.59	.510	70	148
12....	...	...	50A	.59N	.60	.523	30	153
13....	....	....	....	.60N	.62	.534	....	153
14....	.53	.53	.45	.46	.46	.421	133	281
17....	.44	44	39	43	.48	.432	135	364
18....	.42	.42	.40	40	.40	.378	20	371
19....	....	.45B	....	.46B	.50	.444	....	364
20....	.50	.58B	.50	.57B	.55	.482	20	379
21....	.65	65	65	65	.68	.559	2	381
24....	....	72B	.	72B	71	571	...	381
25....	....	.77B	....	.71N	71	.574	...	381
26....	....	....	..	.71N	68	.560	....	381
27....	...	...	63A	63A	.59	.518	....	381
28....	.55	55	.53A	54A	.53	.472	40	421

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9150 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.50A	.53N	.53	.475	....	421
2....	....	.55B	.52A	.53N	.51	.466	....	421
3....	.46	.48B	.46	.47	.49	.466	80	496
4....	Exchange Closed; Independence Day							
5....	.39	.39	.37	.37	.37	.349	177	667
8....	.37	.39B	.37	.39B	.38	.392	27	692
9....	.40	.40	.40	.40	.40	.401	6	693
10....	.40	.40	.40	.40	.43	.428	6	703
11....	.49	.55B	.49	.55B	.55	.513	50	727
12....	.55	.64	.52A	.62A	.53	.503	51	723
15....	....	.54B	....	.53N	.51	.478	....	723
16....	....	....	.45A	.45A	.43	.441	....	698
17....	.38	.46B	.38	.46B	.44	.444	38	708
18....	.59	.59	.54A	.59	.58	.523	1	709
19....	....	.61B	.57A	.58N	.59	.532	....	709
22....	.66	.66	.66	.66	.62	.559	120	829
23....	....	.64B	....	.62N	.61	.547	....	830
24....	.60	.60	.56A	.60	.62	.560	10	840
25....	.59	.59	.58	.58	.59	.539	25	865
26....	.63	.63	.61	.63B	.66	.578	74	889
29....	.72	.72	.71A	.71A	.70	.606	215	797
30....	.68	.75B	.68	.72B	.73	.621	1	796
31....	....	....	.72A	.72A	.70	.604	....	794

IN AUGUST

1....	.66	.69	.64	.69	.67	.586	127	[illegible]
2....	....	.71B	....	.70B	.73	.619	....	[illegible]
5....	.71	.71	.71	.71	.70	.612	30	[illegible]
6....	.66	.66	.65A	.66	.67	.597	1	772
7....	.64	.64	.62	.62	.57	.550	163	770
8....	.57	.57	.50	.50	.51	.513	75	802
9....	.51	.52	.45	.47	.46	.484	182	840
12....	.41	.45	.41	.45	.45	.484	41	853
13....	.47	.49	.47	.47	.47	.505	28	880
14....	.50	.50	.44	.44	.44	.482	65	902
15....	.41	.47	.40A	.47	.49	.512	17	919
16....	.50	.51	.42	.42	.44	.489	107	924
19....	.39	.39	.39	.39	.39	.459	50	958
20....	.42	.43	.35A	.36	.36	.434	702	1057
21....	.34	.34	.30	.30	.30	.388	523	995
22....	.30	.33	.30	.33	.33	.417	249	1529
23....	.33	.35	.32	.34	.34	.425	270	1640
26....	.34	.36	.34	.36	.36	.450	141	1746
27....	.34	.34	.33A	.33A	.33	.423	67	1742
28....	.32	.33	.32	.33	.33	.436	168	1820
29....	.29	.30	.28	.29A	.28	.401	320	1920
30....	.32	.38B	.32	.38B	.38	.489	315	2158

IN SEPTEMBER

2....	Exchange Closed; Labor Day							
3....	.42	.43	.38A	.38A	.38	.484	216	2266
4....	.35	.35	.32	.34B	.33	.457	392	2523
5....	.31	.41	.31	.39	.38	.488	626	2932
6....	.48	.53	.47	.53B	.52	.607	653	2935
9....	.54	.55	.50	.53	.53	.610	423	3063
10....	.50	.54	.48	.51	.51	.598	235	3102
11....	.54	.56	.52	.52	.52	.611	317	3111
12....	.56	.56	.54	.54	.55	.628	102	3102
13....	.53	.54	.39	.40A	.40	.528	304	3131
16....	.38	.39	.38	.39	.39	.528	171	3201
17....	.35	.44	.35	.44	.43	.554	410	3228
18....	.41	.45	.41	.44	.43	.555	591	3317
19....	.46	.46	.44	.44	.43	.560	753	3591
20....	.35	.37	.30	.31	.31	.484	877	3713
23....	.22	.26	.22	.24	.24	.421	1087	4128
24....	.27	.28	.18	.18	.18	.368	1190	4582
25....	.18	.19	.15	.15	.15	.333	425	4620
26....	.14	.21	.14	.18	.18	.340	1923	4809
27....	.22	.23	.21	.22	.22	.401	584	5029
30....	.25	.25	.19	.20	.20	.372	572	5122

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9150 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.20	.20	.16	.16	.16	.349	681	4849
2....	.16	.19	.13	.19	.19	.393	873	5283
3....	.18	.20	.17	.18	.18	.383	455	5346
4....	.13	.19	.13	.18	.18	.387	786	5558
7....	.19	.22	.19	.20B	.20	.424	618	5877
8....	.20	.21	.18	.18A	.18	.408	315	5967
9....	.17	.20	.17	.18	.19	.432	621	6128
10....	.19	.20	.19	.19	.19	.437	779	5969
11....	.17	.18	.16	.17	.17	.426	997	6341
14....	.17	.17	.17	.17	.17	.425	52	6417
15....	.17	.18	.16	.17	.17	.414	973	6612
16....	.17	.17	.14	.15	.14	.388	931	6667
17....	.14	.15B	.12	.12	.12	.351	1039	6996
18....	.10	.11	.10	.10	.10	.340	578	7244
21....	.11	.12	.10	.10	.10	.341	195	7192
22....	.11	.11	.07	.08	.08	.291	515	7351
23....	.08	.10	.08	.08	.08	.295	449	7542
24....	.10	.11	.09	.10	.10	.336	1563	7446
25....	.10	.10	.08	.08	.08	.315	340	7491
28....	.08	.08	.07	.07	.07	.304	393	7375
29....	.08	.08	.05	.05	.05	.188	853	7324
30....	.03	.04	.03	.04	.03	.146	835	7163
31....	.03	.04	.03	.04@.03	.03	.129	148	7189

IN NOVEMBER

1....	.04	.05	.03	.03	.03	.118	797	7471
4....	.03	.03	.02	.02	.02	.132	600	7330
5....	.03	.04	.02	.03	.02	.129	344	7018
6....	.02	.02	.01	.01	.02	.135	815	7204
7....	.02	.03	.02	.02	.02	.132	347	7084
8....	.02	.02	.02	.02	.01	.074	245	7159
11....	....	....	....	.01N	.01	.075	....	7139
12....	.01	.02	.01	.02	.02	.073	196	7269
13....	.02	.02	.02	.02	.02	.095	172	7324
14....	.02	.02	.02	.02	.02	.104	266	7251
15....	.04	.04	.03	.03	.03	.135	804	6709
18....	.03	.03	.01	.02	.01	.070	44	6709
19....	.01	.02	.01	.02	.01	.063	75	6738
20....	.02	.02	.02	.02	.02	.082	200	6674
21....	.01	.01	.01	.01	.01	.074	56	6654
22....	.01	.02	.01	.02	.01	.070	6	6643
25....	.01	.01	.01	.01	.01	.064	3	6643
26....	.01	.01	.01	.01	.01	.063	477	6653
27....	.01	.01	.01	.01	.01	.055	180	6654
28....	Exchange Closed; Thanksgiving Day							
29....	.01	.01	.01	.01	.01	.058	32	6682

IN DECEMBER

2....	.01	.02	.01	.02	.01	.090	305	6386
3....	.02	.02	.01	.01	.01	.094	601	6626
4....	.02	.02	.01	.01	.01	.079	20	6636
5....	.01	.01	.01	.01	.01	.096	12	6644
6....	.01	.01	.01	.01	.01	.086	12	6637
9....	.01	.01	.01	.01	.01	.025	11	6637
10....	....	....	....	.01N	....	.015	....	6637
11....	CAB	CAB	CAB	CAB	CAB	.000	....	6637
12....	.01	.01	CAB	CAB	CAB	.000	26	6645
13....	CAB	CAB	CAB	CAB	CAB	.000	4	6646

DECEMBER 1985 9200 PUTS

IN JUNE 1985

7....	.91	.94	.91	.94	.96	.726	131	131
10....	.94	.94	.94	.94	.93	.722	12	143
11....	.85	.85	.85	.85	.85	.673	15	158
12....	....	....	.75A	.85N	.85	.662	....	158
13....	....	....	....	.85N	.90	.673	....	158
14....	.72	.72	.69A	.71A	.67	.566	6	164
17....	....	....	.63A	.66A	.71	.578	....	164
18....	.60	.60	.60	.60	.60	.523	25	189
19....	.63	.70B	.63	.69B	.73	.590	200	322
20....	.71	.78B	.71	.76B	.77	.627	100	322
21....	....	.93B	....	.93B	.96	.690	....	322
24....	....	.99B	....	.99B	.99	.710	....	322
25....	....	1.05B	....	1.05B	1.00	.713	....	322
26....	....	....	....	1.00N	.97	.701	....	322
27....	....	....	.90A	.90A	.86	.664	..	322
28....	....	....	.77A	.77A	.77	.622	....	322

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9200 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.75A	.75A	.78	.626	....	322
2....	....	.80B	.75A	.75A	.74	.617	....	322
3....	....	....	....	.74N	.74	.618	....	322
4....	Exchange Closed; Independence Day							
5....	.60	.60	.60	.60	.56	.500	1	323
8....	.63	.63	.63	.63	.60	.546	25	332
9....	....	.61B	....	.60N	.61	.556	....	337
10....	.67	.67	.67	.67	.67	.584	1	338
11....	....	.78B	....	.78B	.82	.665	....	323
12....	.86	.88B	.77A	.86	.79	.657	....	323
15....	....	.80B	....	.80B	.75	.634	1	324
16....	....	....	.71A	.71A	.67	.586	....	323
17....	....	.71B	.62A	.70B	.67	.580	....	323
18....	.77	.80	.77	.80	.86	.665	4	324
19....	....	....	.85A	.85A	.88	.674	....	324
22....	....	.93B	....	.93B	.92	.699	....	324
23....	.91	.95B	.91	.91	.83	.689	5	328
24....	.90	.90	.85A	.90	.91	.700	20	342
25....	....	....	.90A	.90A	.88	.682	....	342
26....	.95	.95	.95	.95	.95	.717	20	362
29....	1.03	1.03	1.03	1.03	1.02	.742	20	360
30....	....	1.04B	1.01A	1.04B	1.06	.755	....	360
31....	....	....	....	1.05N	1.01	.741	....	360

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.97	.97	.96	.96	.97	.727	45	336
2....	1.06	1.06	1.06	1.06	1.06	.756	10	346
5....	....	....	1.05A	1.05A	1.01	.750	10	346
6....	....	....	.97A	.97A	.96	.739	....	346
7....	.97	.97	.92A	.92A	.86	.699	13	333
8....	.77	.77	.77	.77	.79	.666	10	333
9....	....	....	.74A	.74A	.72	.640	....	333
12....	....	....	.66A	.72N	.71	.642	....	333
13....	.79	.79	.78A	.78A	.74	.663	1	333
14....	.75	.77B	.74A	.74A	.70	.664	1	332
15....	.74	.76	.66A	.76	.77	.691	29	361
16....	.76	.80B	.73A	.73A	.70	.690	25	376
19....	....	....	.69A	.69A	.65	.666	....	376
20....	.69	.69	.62A	.62A	.61	.643	100	349
21....	.56	.57B	.56	.56	.54	.590	30	364
22....	....	.58B	....	.58B	.57	.628	....	364
23....	....	....	....	.57N	.59	.637	....	364
26....	.63	.64	.61	.61	.62	.663	35	353
27....	....	....	.59A	.59A	.57	.639	2	353
28....	....	....	....	.57N	.59	.652	....	353
29....	.53	.53	.53	.53	.53	.619	6	358
30....	.62	.64	.62	.64	.65	.701	21	377

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	.67B	....	.65N	.65	.701	....	377
4....	.59@.60	.60	.59	.60	.60	.678	2	379
5....	.57	.67	.57	.57	.65	.707	10	381
6....	.80	.84	.79	.84	.84	.801	52	407
9....	.85	.56	.84	.86	.86	.789	106	352
10....	.80	.86B	.80	.80	.84	.781	45	346
11....	.85	.90	.85	.88A	.87	.792	173	426
12....	.90	.90	.89	.89	.89	.805	13	421
13....	.73	.78B	.67	.67	.71	.726	1	420
16....	....	....	.69A	.70A	.69	.731	15	410
17....	.71	.74B	.68A	.74B	.75	.753	4	406
18....	....	....	.73A	.75N	.74	.755	....	403
19....	.77	.78B	.74	.75	.75	.759	21	423
20....	.64	.65B	.60A	.60A	.60	.696	55	472
23....	.46	.52	.46	.48	.50	.644	783	635
24....	.50	.53B	.41A	.41A	.41	.592	14	590
25....	.37	.37	.34	.37	.36	.557	130	637
26....	.34	.42B	.34	.39	.39	.586	538	876
27....	.46	.48	.46	.48	.47	.630	238	1041
30....	.51	.51	.42	.42	.42	.605	622	867

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9200 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.42	.43	.37	.37	.38	.583	176	912
2....	.36	.43	.32	.41	.43	.629	439	1109
3....	.43	.46	.40A	.43	.42	.621	189	1097
4....	.34	.42	.33	.41B	.43	.627	896	1536
7....	.47	.49	.45	.47	.47	.666	123	1531
8....	.47	.47	.42	.42	.43	.654	110	1494
9....	.43	.47	.41	.45B	.46	.678	307	1541
10....	.48	.49	.46	.47	.47	.683	76	1564
11....	.40	.44B	.40	.44B	.45	.678	22	1544
14....	....	....	....	.45N	.45	.680	....	1544
15....	.44	.44	.42	.43	.44	.671	17	1550
16....	.40	.41	.39	.41	.39	.648	17	1544
17....	.38	.38	.35	.35	.34	.614	395	1616
18....	.34	.34	.30	.32	.33	.605	152	1820
21....	.33	.33	.32	.32	.32	.613	317	1747
22....	.32	.32	.28	.28B	.28	.609	147	1805
23....	.30	.32	.30	.30A	.29	.616	44	1836
24....	.34	.34	.33	.33	.33	.661	81	1845
25....	.33	.33	.32A	.32A	.31	.644	140	1960
28....	....	....	.29A	.29A	.29	.641	10	1970
29....	.28	.28	.20	.20	.21	.546	343	2017
30....	.15	.19	.13	.17	.18	.482	669	1981
31....	.19	.19	.15	.17	.17	.458	429	2061

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.15	.20	.11	.14	.14	.441	313	2136
4....	.15	.16B	.14	.15	.15	.481	1056	1969
5....	.17	.16	.13	.15	.14	.481	716	2311
6....	.14	.15	.12	.14	.15	.499	653	2581
7....	.12	.17	.12	.15	.15	.499	1548	3749
8....	.13	.13	.09	.10	.09	.375	2079	3302
11....	.11	.11	.09	.09	.09	.397	423	3466
12....	.10	.10	.09	.09	.09	.396	266	3401
13....	.10	.13	.10	.13	.13	.460	589	3618
14....	.13	.15	.13	.15	.14	.489	237	3640
15....	.20	.23	.15	.17	.17	.558	541	3218
18....	.17@.16	.17	.11	.11	.11	.436	415	3210
19....	.09	.12	.07	.09	.10	.425	1512	3747
20....	.13@.14	.14	.11	.12	.12	.466	756	3941
21....	.09	.10	.08	.09	.10	.477	470	4025
22....	.10	.11	.09	.11	.10	.476	421	4016
25....	.12	.12	.10	.10	.10	.499	138	4041
26....	.11	.11	.09	.10	.10	.511	567	3944
27....	.12	.12	.08	.08	.09	.499	720	4054
28....	Exchange Closed; Thanksgiving Day							
29....	.10	.11	.09	.11	.11	.539	356	3786

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.11@.12	.18	.11	.18	.18	.697	862	3795
3....	.19	.23	.19	.20	.19	.730	444	3497
4....	.18	.20	.17	.18	.18	.725	245	3353
5....	.19	.20	.19	.20	.21	.765	102	3350
6....	.22	.22	.18	.20	.20	.797	179	3271
9....	.15	.17	.15	.15	.16	.751	101	3206
10....	.14@.13	.14	.11	.13	.14	.751	266	3206
11....	.10	.12	.05	.06	.06	.401	1650	3910
12....	.05	.06	.04	.05	.05	.417	699	3950
13....	.04	.04	.02	.03	.03	.344	682	3874
16....	.01	.01	.01	.01	CAB	.289	251	....
17....	....	....	....	....	....	.289	42	....
19....	....	..	....	....	....	.374	5	....

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9250 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	1.28	1.28	1.28	1.28	1.27	.816	10	10
25....	....	....	....	1.27N	1.23	.802	....	10
26....	....	1.27B	....	1.27B	1.31	.829	....	10
29....	....	1.44B	....	1.44B	1.41	.849	....	10
30....	....	....	....	1.41N	1.43	.858	....	10
31....	....	....	....	1.43N	1.39	.849	....	10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.35A	1.35A	1.35	.838	....	10
2....	....	....	....	1.35N	1.44	.859	....	10
5....	....	....	....	1.44N	1.40	.857	....	10
6....	....	....	....	1.40N	1.37	.849	....	10
7....	....	....	1.33A	1.33A	1.22	.820	....	10
8....	....	....	....	1.22N	1.14	.795	....	10
9....	....	....	....	1.14N	1.06	.775	....	10
12....	....	....	....	1.06N	1.05	.777	....	10
13....	....	....	....	1.05N	1.09	.826	....	10
14....	....	....	....	1.09N	1.04	.813	....	10
15....	....	....	1.03A	1.04N	1.12	.833	....	10
16....	....	....	....	1.12N	1.06	.845	....	10
19....	....	....	1.03A	1.03A	.99	.830	....	10
20....	....	1.04B	.98A	.98A	.95	.815	....	10
21....	.88	.88	.88	.88	.86	.763	....	10
22....	....	....	....	.86N	.90	.805	20	30
23....	....	....	....	.90N	.93	.812	....	30
26....	....	....	....	.93N	.97	.832	....	30
27....	....	....	....	.97N	.91	.816	....	30
28....	....	....	....	.91N	.94	.826	....	30
29....	....	....	.90A	.90A	.86	.803	....	30
30....	....	....	....	.86N	1.05	.860	..	30

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	1.05N	1.05	.862	....	30
4....	....	....	.94A	.97A	.96	.848	....	30
5....	....	....	.94A	.94A	1.02	.867	....	30
6....	....	1.20B	....	1.20B	1.25	922	....	30
9....	....	....	....	1.25N	1.27	.906	....	30
10....	....	....	....	1.27N	1.25	.903	....	30
11....	....	1.28B	....	1.28B	1.28	.910	....	30
12....	....	....	....	1.28N	1.26	.918	....	30
13....	....	....	1.25A	1.25A	1.10	.873	....	30
16....	....	....	1.09A	1.09A	1.10	.876	....	30
17....	....	....	1.06A	1.10N	1.14	.891	....	30
18....	....	....	....	1.14N	1.14	.892	....	30
19....	....	1.19B	....	1.19B	1.15	.895	....	30
20....	....	....	1.00A	1.00A	1.00	.858	..	30
23....	....	....	.82A	.84A	.88	.825	..	30
24....	....	....	.82A	.82A	.76	.789	....	30
25....	....	....	.66A	.66A	.70	.783	....	30
26....	....	.75B	....	.73B	.71	.771	....	30
27....	....	.81B	....	.81B	.83	.818	....	30
30....	....	.88B	.80A	.80A	.78	.804	....	30

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9250 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.73A	.74A	.73	.789	....	30
2....	.69	.77B	.67A	77B	.82	.823	1	31
3....	.78	.78	.78	.78	.79	.819	1	32
4....	....	....	.71A	.79N	.81	.823	....	32
7....	....	.87B	....	.87B	.87	.853	....	32
8....	....	....	....	.87N	.82	.846	....	32
9....	....	....	.78A	.82N	.88	.862	....	32
10....	....	90B	....	.88N	.89	.866	....	32
11....	....	....	....	.89N	.87	.853	....	32
14....	....	....	....	.87N	.87	.866	....	32
15....	....	....	....	.87N	.86	.864	....	32
16....	....	....	.82A	.82A	.79	.851	....	32
17....	....	....	.77A	.77A	.74	.831	....	32
18....	....	....	.71A	.71A	.70	.825	....	32
21....	....	.71B	....	71B	.72	.836	....	32
22....	.69	.69	.62A	68A	.68	.863	20	52
23....	....	.71B	....	.69B	.69	.869	....	52
24....	....	.73B	....	.73B	.75	.894	....	52
25....	....	....	.73A	.74A	.73	.887	....	52
28....	....	....	.69A	.72A	.71	.891	....	52
29....	....	....	.58A	.58A	.58	.867	....	52
30....	....	....	.43A	.51A	.52	.832	....	52
31....	.47	.47	.47	.47	.49	.819	....	52

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.45A	.47A	.47	.811	1	53
4....	....	.48B	....	.48B	.50	.846	....	53
5....	.48	.51	.48	.51	.50	.849	51	84
6....	.50	.50	.49A	.50	.52	.861	1	84
7....	.50	.52B	.46A	.50	.51	.864	20	84
8....	.38	.38	.38	.38	.39	.769	50	74
11....	....	.43B	....	.40B	.42	.817	....	74
12....	.41	.41	.41	.41	.42	.821	1	75
13....	....	.48B	....	.48B	.48	.865	....	75
14....	....	.50B	....	.50B	.50	.883	....	75
15....	.64	.64	.62A	.62A	.57	.917	5	75
18....	....	....	.48A	.48A	.46	.874	....	75
19....	....	....	.45A	.46N	.44	[illegible]	....	75
20....	....	.48B	....	.48B	.49	.907	....	75
21....	....	....	.47A	.49N	.48	.907	....	75
22....	....	....	....	.48N	.48	.911	....	75
25....	....	.50B	....	.50B	.50	.933	....	75
26....	....	.51B	....	.50N	.50	.942	....	75
27....	.49	.49	.49	.49	.50	.943	10	85
28....	Exchange Closed; Thanksgiving Day							
29....	....	.51B	....	.51B	.53	.961	....	85

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	.64B	....	.64B	.64	.990	....	85
3....	.69	.69	.69	.69	.66	.994	10	95
4....	....	....	....	.66N	65	.995	....	85
5....	....	....	....	.65N	69	.997	....	85
6....	.66	.66	.66	.66	.69	.998	5	75
9....	....	....	.67A	.67A	.63	999	....	72
10....	.58	.58	.58	.58	.62	.999	5	74
11....	....	....	.60A	.60A	.46	.997	....	43
12....	....	....	....	.46N	.46	.999	....	43
13....	....	....	.43A	.45A	.45	.999	....	42
16....	....	....	....	.45N	.46	999	....	42
17....	....	....	....	....	....	.999	....	....

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 9300 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	1.26	1.26	1.22A	1.22A	1.21	.914	100	100
25....	....	....	....	1.21N	1.13	.900	10	65
26....	....	1.20B	1.10A	1.20B	1.15	.905	....	55
27....	....	1.28B	....	1.27B	1.29	.931	....	55
30....	....	1.30B	....	1.29N	1.23	.925	....	35
				IN OCTOBER				
1....	....	....	1.19A	1.19A	1.18	.918	....	35
2....	1.13	1.22B	1.12A	1.22B	1.28	.936	35	35
3....	....	....	....	1.28N	1.26	.934	....	35
4....	....	....	1.15A	1.26N	1.28	.937	....	35
7....	....	....	....	1.28N	1.35	.952	....	35
8....	....	....	....	1.35N	1.32	.949	....	35
9....	....	....	....	1.32N	1.38	.956	....	35
10....	....	....	....	1.38N	1.39	.959	....	35
11....	....	....	....	1.39N	1.36	.958	....	35
14....	....	....	....	1.36N	1.36	.961	....	35
15....	....	....	....	1.36N	1.35	.960	....	35
16....	....	....	....	1.35N	1.30	.955	....	35
17....	....	....	1.29A	1.29A	1.23	.947	....	35
18....	....	....	....	1.23N	1.21	.946	....	35
21....	....	....	....	1.21N	1.21	.952	....	35
22....	....	....	....	1.21N	1.17	.972	....	35
23....	....	....	....	1.17N	1.18	.974	....	35
24....	....	1.20B	....	1.20B	1.25	.981	....	35
25....	....	....	....	1.25N	1.22	.980	....	35
28....	....	....	....	1.22N	1.21	.982	....	35
29....	....	....	1.20A	1.20A	1.06	.982	....	35
30....	....	....	.94A	1.00A	.98	.975	....	35
31....	.92	.92	.92	.92	.95	.972	....	35
				IN NOVEMBER				
1....	....	....	....	.95N	.93	.971	1	36
4....	....	....	....	.93N	.98	.981	....	36
5....	....	1.00B	....	1.00B	.96	.982	....	35
6....	....	....	....	.98N	1.00	.985	....	35
7....	....	....	....	1.00N	1.00	.986	....	35
8....	....	....	....	1.00N	.86	.972	....	....

MARCH 1986 8700 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6....	.02	.02	.02	.02	.02	.009	....	....
7....	.03	.03	.03	.03	.02	.007	90	90
8....	.02	.02	.02	.02	.02	.005	....	90
9....	....	....	....	.02N	.02	.004	25	115
12....	....	....	....	.02N	.02	.004	....	115
13....	....	....	....	.02N	.02	.001	....	115
14....	....	....	....	.02N	.01	.001	....	115
15....	....	....	....	.01N	.01	.001	....	115
16....	....	....	....	.01N	.01	.000	....	115
19....	....	....	....	.01N	.01	.000	....	115
20....	....	....	....	.01N	.01	000	....	115
21....	....	....	....	.01N	.01	000	....	115
22....	.01	.01	.01	.01	.01	.000	200	315
23....	....	....	....	.01N	.01	.000	....	315
26....	....	....	....	.01N	.01	.000	....	315
27....	....	....	....	.01N	.01	000	....	315
28....	....	....	....	.01N	.01	000	....	315
29....	....	....	....	01N	.01	.000	....	315
30....	....	....	....	.01N	.01	.000	....	315

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 8700 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.01N	.01	.000	....	315
4....	....	....	....	.01N	.01	.000	....	315
5....	....	....	....	.01N	.01	.000	....	315
6....	....	....	....	.01N	.01	.000	....	315
9....	....	....	....	.01N	.01	.001	....	315
10....	....	....	....	.01N	.01	.001	....	315
11....	.01	.01	.01	.01	.01	.001	20	315
12....	....	....	....	.01N	.01	.001	....	315
13....	....	....	....	.01N	.01	.000	....	315
16....	....	....	....	.01N	.01	.000	....	315
17....	....	....	....	.01N	.01	.000	....	315
18....	....	....	....	.01N	.01	.000	....	315
19....	....	....	....	.01N	.01	.000	....	315
20....	....	....	....	.01N	.01	.000	....	315
23....	....	....	....	.01N	.01	000	....	315
24....	....	....	....	.01N	.01	.000	....	315
25....	....	....	....	.01N	.01	.000	....	315
26....	....	....	....	.01N	.01	.000	....	315
27....	....	....	....	.01N	.01	.000	....	315
30....	....	....	....	.01N	.01	.000	....	315
				IN OCTOBER				
1....	....	....	....	.01N	.01	.000	....	315
2....	....	....	....	.01N	.01	.000	....	315
3....	....	....	....	.01N	.01	000	....	315
4....	....	....	....	.01N	.01	.000	....	315
7....	....	....	....	.01N	.01	.000	....	315
8....	....	....	....	.01N	.01	.000	....	315
9....	....	....	....	.01N	.01	.000	....	315
10....	....	....	....	.01N	.01	.000	....	315
11....	....	....	....	.01N	.01	.000	....	315
14....	....	....	....	.01N	.01	.000	....	315
15....	....	....	....	.01N	.01	.000	....	315
16....	....	....	....	.01N	.01	.000	....	315
17....	....	....	....	.01N	.01	.000	....	315
18....	....	....	....	.01N	.01	.000	....	315
21....	....	....	....	.01N	.01	.000	....	315
22....	....	....	....	.01N	.01	.000	....	315
23....	....	....	....	.01N	.01	.000	....	315
24....	....	....	....	.01N	.01	.000	....	315
25....	....	....	....	.01N	CAB	.000	....	315
28....	CAB	CAB	CAB	CAB	CAB	.000	....	315
29....	CAB	CAB	CAB	CAB	CAB	.000	....	315
30....	CAB	CAB	CAB	CAB	CAB	.000	....	315
31....	CAB	CAB	CAB	CAB	CAB	.000	....	315
				IN NOVEMBER				
1....	CAB	CAB	CAB	CAB	CAB	.000	....	315
4....	....	....	....	....	CAB	.000	....	315
5....	CAB	CAB	CAB	CAB	CAB	.000	....	315
6....	CAB	CAB	CAB	CAB	CAB	.000	....	315
7....	CAB	CAB	CAB	CAB	CAB	.000	....	315
8....	CAB	CAB	CAB	CAB	CAB	.000	....	315
11....	CAB	CAB	CAB	CAB	CAB	.000	....	315
12....	CAB	CAB	CAB	CAB	CAB	.000	....	315
13....	CAB	CAB	CAB	CAB	CAB	.000	....	315
14....	CAB	CAB	CAB	CAB	CAB	.000	....	315
15....	CAB	CAB	CAB	CAB	CAB	.000	....	315
18....	CAB	CAB	CAB	CAB	CAB	.000	....	315
19....	CAB	CAB	CAB	CAB	CAB	.000	....	315
20....	CAB	CAB	CAB	CAB	CAB	.000	....	315
21....	CAB	CAB	CAB	CAB	CAB	.000	....	315
22....	CAB	CAB	CAB	CAB	CAB	.000	....	315
25....	CAB	CAB	CAB	CAB	CAB	.000	....	315
26....	CAB	CAB	CAB	CAB	CAB	.000	....	315
27....	CAB	CAB	CAB	CAB	CAB	.000	....	315
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	315

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 8700 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	315
3....	CAB	CAB	CAB	CAB	CAB	.000	....	315
4....	CAB	CAB	CAB	CAB	CAB	.000	....	315
5....	CAB	CAB	CAB	CAB	CAB	.000	....	315
6....	CAB	CAB	CAB	CAB	CAB	.000	....	315
9....	CAB	CAB	CAB	CAB	CAB	.000	....	315
10....	CAB	CAB	CAB	CAB	CAB	.000	....	315
11....	CAB	CAB	CAB	CAB	CAB	.000	....	315
12....	CAB	CAB	CAB	CAB	CAB	.000	....	315
13....	CAB	CAB	CAB	CAB	CAB	.000	....	315
16....	CAB	CAB	CAB	CAB	CAB	.000	....	315
17....	CAB	CAB	CAB	CAB	CAB	.000	....	315
18....	CAB	CAB	CAB	CAB	CAB	.000	....	315
19....	CAB	CAB	CAB	CAB	CAB	.000	....	315
20....	....	....	....	....	CAB	.000	....	315
23....	CAB	CAB	CAB	CAB	CAB	.000	....	315
24....	CAB	CAB	CAB	CAB	CAB	.000	....	315
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	315
27....	CAB	CAB	CAB	CAB	CAB	.000	....	315
30....	CAB	CAB	CAB	CAB	CAB	.000	....	315
31....	CAB	CAB	CAB	CAB	CAB	.000	....	315
2....	.03	.03	.03	.03	.03	.024	50	50

MARCH 1986 8750 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	.04	.04	.04	.04	.03	.023	10	60
6....	.04	.04	.04	.04	.04	.021	70	130
7....	....	....	....	.04N	.03	.016	....	130
8....	....	....	....	.03N	.03	.013	....	130
9....	....	....	....	.03N	.02	.011	....	130
12....	....	....	....	.02N	.02	.011	....	130
13....	....	....	....	.02N	.02	.004	....	130
14....	....	....	....	.02N	.02	.004	....	130
15....	....	....	....	.02N	.02	.004	....	130
16....	....	....	....	.02N	.02	.001	....	130
19....	....	....	....	.02N	.02	.001	....	130
20....	.02	.02	.02	.02	.02	.001	50	180
21....	....	....	....	.02N	.02	.000	....	180
22....	.02	.02	.02	.02	.02	.000	120	280
23....	....	....	....	.02N	.02	.000	80	360
26....	....	....	....	.02N	.02	.001	....	360
27....	....	....	....	.02N	.02	.000	....	360
28....	....	....	....	.02N	.02	.000	....	360
29....	....	....	....	.02N	.02	.000	....	360
30....	....	....	....	.02N	.02	.001	....	360

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.02N	.02	.000	....	360
4....	....	....	....	.02N	.02	.000	....	360
5....	....	....	....	.02N	.02	.000	....	360
6....	....	....	....	.02N	.02	.001	....	360
9....	....	....	....	.02N	.02	.004	....	360
10....	....	....	....	.02N	.02	.004	....	360
11....	.01	.01	.01	.01	.01	.004	20	360
12....	....	....	....	.01N	.01	.004	....	360
13....	....	....	....	.01N	.01	.002	....	360
16....	....	....	....	.01N	.01	.002	....	360
17....	....	....	....	.01N	.01	.002	....	360
18....	....	....	....	.01N	.01	.002	....	360
19....	....	....	....	.01N	.01	.002	....	360
20....	....	....	....	.01N	.01	.001	....	360
23....	....	....	....	.01N	.01	.001	....	360
24....	....	....	....	.01N	.01	.000	....	360
25....	....	....	....	.01N	.01	.000	....	360
26....	....	....	....	.01N	.01	.000	....	360
27....	....	....	....	.01N	.01	.000	....	360
30....	....	....	....	.01N	.01	.000	....	360

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 8750 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.000	....	360
2....	....	....	....	.01N	.01	.000	....	360
3....	....	....	....	.01N	.01	.000	....	360
4....	....	....	....	.01N	.01	.000	....	360
7....	....	....	....	.01N	.01	.000	....	360
8....	....	....	....	.01N	.01	.000	....	360
9....	....	....	....	.01N	.01	.000	....	360
10....	....	....	....	.01N	.01	.000	....	360
11....	....	....	....	.01N	.01	.000	....	360
14....	....	....	....	.01N	.01	.000	....	360
15....	....	....	....	.01N	.01	.000	....	360
16....	....	....	....	.01N	.01	.000	....	360
17....	....	....	....	.01N	.01	.000	....	360
18....	....	....	....	.01N	.01	.000	....	360
21....	....	....	....	.01N	.01	.000	....	360
22....	....	....	....	.01N	.01	.000	....	360
23....	....	....	....	.01N	.01	.000	....	360
24....	....	....	....	.01N	.01	.000	....	360
25....	....	....	....	.01N	CAB	.000	....	360
28....	CAB	CAB	CAB	CAB	CAB	.000	....	360
29....	CAB	CAB	CAB	CAB	CAB	.000	....	360
30....	CAB	CAB	CAB	CAB	CAB	.000	....	360
31....	CAB	CAB	CAB	CAB	CAB	.000	....	360

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	360
4....	....	....	....	....	CAB	.000	....	360
5....	CAB	CAB	CAB	CAB	CAB	.000	....	360
6....	CAB	CAB	CAB	CAB	CAB	.000	....	360
7....	.01	.01	.01	.01	CAB	.000	10	360
8....	CAB	CAB	CAB	CAB	CAB	.000	....	360
11....	CAB	CAB	CAB	CAB	CAB	.000	....	360
12....	CAB	CAB	CAB	CAB	CAB	.000	....	360
13....	CAB	CAB	CAB	CAB	CAB	.000	....	360
14....	CAB	CAB	CAB	CAB	CAB	.000	....	360
15....	CAB	CAB	CAB	CAB	CAB	.000	....	360
18....	CAB	CAB	CAB	CAB	CAB	.000	....	360
19....	CAB	CAB	CAB	CAB	CAB	.000	....	360
20....	CAB	CAB	CAB	CAB	CAB	.000	....	360
21....	CAB	CAB	CAB	CAB	CAB	.000	....	360
22....	CAB	CAB	CAB	CAB	CAB	.000	....	360
25....	CAB	CAB	CAB	CAB	CAB	.000	....	360
26....	CAB	CAB	CAB	CAB	CAB	.000	....	360
27....	CAB	CAB	CAB	CAB	CAB	.000	....	360
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	360

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	360
3....	CAB	CAB	CAB	CAB	CAB	.000	....	360
4....	CAB	CAB	CAB	CAB	CAB	.000	....	360
5....	CAB	CAB	CAB	CAB	CAB	.000	....	360
6....	CAB	CAB	CAB	CAB	CAB	.000	....	360
9....	CAB	CAB	CAB	CAB	CAB	.000	....	360
10....	CAB	CAB	CAB	CAB	CAB	.000	....	360
11....	CAB	CAB	CAB	CAB	CAB	.000	....	360
12....	CAB	CAB	CAB	CAB	CAB	.000	....	360
13....	CAB	CAB	CAB	CAB	CAB	.000	....	360
16....	CAB	CAB	CAB	CAB	CAB	.000	....	360
17....	CAB	CAB	CAB	CAB	CAB	.000	....	360
18....	CAB	CAB	CAB	CAB	CAB	.000	....	360
19....	CAB	CAB	CAB	CAB	CAB	.000	....	360
20....	....	....	....	....	CAB	.000	....	360
23....	CAB	CAB	CAB	CAB	CAB	.000	....	360
24....	CAB	CAB	CAB	CAB	CAB	.000	....	360
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	360
27....	CAB	CAB	CAB	CAB	CAB	.000	....	360
30....	CAB	CAB	CAB	CAB	CAB	.000	....	360
31....	CAB	CAB	CAB	CAB	CAB	.000	....	360

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

MARCH 1986 8800 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	.06	.06	.06	.06	.06	.029	100	100
28....	....	....	....	.06N	.05	.023	....	100

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.023	....	100
2....	....	....	....	.05N	.05	.021	....	100
3....	....	....	.04A	.05N	.05	.021	....	100
4....	Exchange Closed; Independence Day							
5....	....	....	....	.05N	.04	.011	....	100
8....	....	....	....	.04N	.04	.014	....	100
9....	....	....	....	.04N	.04	.015	....	100
10....	.05	.05	.05	.05	.05	.016	100	100
11....	....	....	....	.05N	.10	.028	....	....
31....	.06	.06	.06	.06	.06	.047	20	20

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.06N	.04	.043	....	20
2....	.05	.05	.05	.05	.05	.049	25	45
5....	....	....	....	.05N	.05	.047	....	45
6....	....	....	....	.05N	.05	.043	....	45
7....	.06	.06	.06	.06	.07	.034	75	120
8....	....	....	....	.07N	.06	.028	....	120
9....	....	....	....	.06N	.05	.024	....	120
12....	....	....	....	.05N	.04	.024	....	120
13....	....	....	....	.04N	.04	.013	....	120
14....	....	....	....	.04N	.04	.011	....	120
15....	....	....	....	.04N	.04	.013	....	120
16....	....	....	....	.04N	.04	.005	....	120
19....	.04	.04	.04	.04	.04	.004	50	170
20....	....	....	....	.04N	.04	.003	....	170
21....	....	....	....	.04N	.03	.002	....	170
22....	....	....	....	.03N	.03	.003	....	170
23....	....	....	....	.03N	.03	.003	....	170
26....	....	....	....	.03N	.03	.004	....	170
27....	....	....	....	.03N	.03	.003	....	170
28....	....	....	....	.03N	.03	.003	....	170
29....	....	....	....	.03N	.03	.002	....	170
30....	....	....	....	.03N	.03	.004	....	170

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.03N	.03	.003	....	170
4....	....	....	....	.03N	.03	.003	....	170
5....	....	....	....	.03N	.03	.003	....	170
6....	....	....	....	.03N	.03	.007	....	170
9....	....	....	....	.03N	.03	.013	....	170
10....	....	....	....	.03N	.03	.012	....	170
11....	....	....	....	.03N	.03	.012	....	170
12....	....	....	....	.03N	.03	.013	....	170
13....	....	....	....	.03N	.02	.007	....	170
16....	....	....	....	.02N	.02	.007	....	170
17....	....	....	....	.02N	.02	.008	....	170
18....	....	....	....	.02N	.02	.008	....	170
19....	....	....	....	.02N	.02	.008	....	170
20....	....	....	....	.02N	.01	.005	....	170
23....	....	....	....	.01N	.01	.003	....	170
24....	....	....	....	.01N	.01	.002	....	170
25....	....	....	....	.01N	.01	.002	....	170
26....	....	....	....	.01N	.01	.002	....	170
27....	....	....	....	.01N	.01	.003	....	170
30....	....	....	....	.01N	.01	.002	....	170

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

MARCH 1986 8800 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.002	....	170
2....	....	....	....	.01N	.01	.002	....	170
3....	....	....	....	.01N	.01	.002	....	170
4....	....	....	....	.01N	.01	.002	....	170
7....	....	....	....	.01N	.01	.003	....	170
8....	....	....	....	.01N	.01	.002	....	170
9....	....	....	....	.01N	.01	.003	....	170
10....	....	....	....	.01N	.01	.003	....	170
11....	....	....	....	.01N	.01	.002		170
14....	....	....	....	.01N	.01	.002	....	170
15....	....	....	....	.01N	.01	.002	....	170
16....	....	....	....	.01N	.01	.001	....	170
17....	....	....	....	.01N	.01	.001	....	170
18....	....	....	....	.01N	.01	.001	....	170
21....	....	....	....	.01N	.01	.001	....	170
22....	....	....	....	.01N	.01	.000	....	170
23....	....	....	....	.01N	.01	.000	....	170
24....	....	....	....	.01N	.01	.000	....	170
25....	....	....	....	.01N	.01	.000	....	170
28....	....	....	....	.01N	.01	.000	....	170
29....	....	....	....	.01N	CAB	.000	....	170
30....	CAB	CAB	CAB	CAB	CAB	.000	....	170
31....	CAB	CAB	CAB	CAB	CAB	.000	....	170

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	170
4....	....	....	....	....	....	.000	....	170
5....	CAB	CAB	CAB	CAB	CAB	.000	....	170
6....	CAB	CAB	CAB	CAB	CAB	.000	....	170
7....	CAB	CAB	CAB	CAB	CAB	.000	....	170
8....	CAB	CAB	CAB	CAB	CAB	.000	....	170
11....	CAB	CAB	CAB	CAB	CAB	.000	....	170
12....	CAB	CAB	CAB	CAB	CAB	.000	....	170
13....	CAB	CAB	CAB	CAB	CAB	.000	....	170
14....	CAB	CAB	CAB	CAB	CAB	.000	....	170
15....	CAB	CAB	CAB	CAB	CAB	.000	....	170
18....	CAB	CAB	CAB	CAB	CAB	.000	....	170
19....	CAB	CAB	CAB	CAB	CAB	.000	....	170
20....	CAB	CAB	CAB	CAB	CAB	.000	....	170
21....	CAB	CAB	CAB	CAB	CAB	.000	....	170
22....	CAB	CAB	CAB	CAB	CAB	.000	....	170
25....	CAB	CAB	CAB	CAB	CAB	.000	....	170
26....	CAB	CAB	CAB	CAB	CAB	.000	....	170
27....	CAB	CAB	CAB	CAB	CAB	.000	....	170
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	170

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	170
3....	CAB	CAB	CAB	CAB	CAB	.000	....	170
4....	CAB	CAB	CAB	CAB	CAB	.000	....	170
5....	CAB	CAB	CAB	CAB	CAB	.000	....	170
6....	CAB	CAB	CAB	CAB	CAB	.000	....	170
9....	CAB	CAB	CAB	CAB	CAB	.000	....	170
10....	CAB	CAB	CAB	CAB	CAB	.000	....	170
11....	CAB	CAB	CAB	CAB	CAB	.000	....	170
12....	CAB	CAB	CAB	CAB	CAB	.000	....	170
13....	CAB	CAB	CAB	CAB	CAB	.000	....	170
16....	CAB	CAB	CAB	CAB	CAB	.000	....	170
17....	CAB	CAB	CAB	CAB	CAB	.000	....	170
18....	CAB	CAB	CAB	CAB	CAB	.000	....	170
19....	CAB	CAB	CAB	CAB	CAB	.000	....	170
20....	....	....	....	....	CAB	.000	....	170
23....	CAB	CAB	CAB	CAB	CAB	.000	....	170
24....	CAB	CAB	CAB	CAB	CAB	.000	....	170
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	170
27....	CAB	CAB	CAB	CAB	CAB	.000	....	170
30....	CAB	CAB	CAB	CAB	CAB	.000	....	170
31....	CAB	CAB	CAB	CAB	CAB	.000	....	170

MARCH 1986 8850 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23....	.17	.17	.17	.17	.17	.121	30	30
24....	....	....	.15A	.15A	.14	.106	....	30
27....	Exchange Closed; Memorial Day							
28....	.12	.14	.12	.14	.14	.092	40	70
29....	.15	.15	.14	.14	.14	.091	30	100
30....	.14	.14	.14	.14	.14	.085	20	120
31....	.14	.14	.13	.13	.13	.072	60	180

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 8850 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.12	.12	.12	.12	.12	.055	20	200
4....	....	....	....	.12N	.11	.051	....	200
5....	....	....	.10A	.10A	.10	.033	....	200
6....	.08	.08	.08	.08	.08	.024	10	200
7....	....	....	....	.08N	.09	.049	....	200
10....	....	....	....	.09N	.09	.047	....	200
11....	....	....	....	.09N	.09	.036	....	200
12....	....	....	....	.09N	.09	.065	....	200
13....	....	....	....	.09N	.09	.068	....	200
14....	....	....	....	.09N	.07	.042	....	200
17....	....	....	....	07N	.07	.042	....	200
18....	....	....	....	.07N	.06	.032	....	200
19....	....	....	....	.06N	.07	.043	....	200
20....	....	....	....	07N	.07	051	....	200
21....	....	11B	....	11B	.14	.068	....	200
24....	....	....	....	.14N	.14	.071	....	200
25....	....	....	....	.14N	.14	.072	....	200
26....	....	....	....	14N	.12	.069	....	200
27....	....	....	....	12N	.12	.056	....	200
28....	....	....	....	12N	.10	047	....	200

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	10N	10	.047	....	200
2....	....	....	....	10N	.10	044	....	200
3....	....	....	....	10N	10	.044	....	200
4....	Exchange Closed; Independence Day							
5....	....	....	....	10N	08	026	....	200
8....	....	....	....	08N	09	031	....	200
9....	....	....	08A	09N	06	032	....	200
10....	....	.08B	....	06N	.09	036	....	200
11....	....	....	....	09N	13	053	....	200
12....	....	....	12A	12A	11	049	....	200
15....	....	....	....	11N	10	043	....	200
16....	....	....	....	10N	08	050	....	200
17....	....	....	....	08N	.08	051	....	200
18....	....	....	....	08N	.10	069	....	200
19....	....	....	....	10N	10	070	....	200
22....	....	....	....	10N	10	076	....	200
23....	....	....	....	10N	10	073	....	200
24....	....	....	....	10N	.10	076	....	200
25....	....	....	....	10N	.10	070	....	205
26....	....	....	....	10N	11	082	....	205
29....	....	....	10A	11N	12	090	....	205
30....	....	....	10A	12N	12	093	....	205
31....	11	.12	11	.12	.11	086	40	245

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.11	.11	.11	.11	.10	080	20	265
2....	....	....	....	10N	.11	090	....	265
5....	....	....	....	.11N	.10	086	....	265
6....	....	....	....	10N	.10	080	....	265
7....	....	....	....	10N	09	066	....	265
8....	....	....	....	09N	08	056	....	265
9....	....	....	....	.08N	07	050	....	265
12....	....	....	....	07N	.07	.049	....	265
13....	....	....	....	07N	07	031	....	265
14....	....	....	....	07N	.06	029	....	265
15....	....	....	....	06N	.07	032	....	265
16....	....	....	....	.07N	07	.018	....	265
19....	....	....	....	07N	07	013	....	265
20....	....	....	....	07N	07	.012	....	265
21....	....	....	....	07N	06	009	....	265
22....	....	....	05A	06N	07	011	....	265
23....	....	....	06A	06A	07	011	....	265
26....	....	....	....	07N	.07	012	....	265
27....	....	....	....	07N	07	010	....	265
28....	....	....	05A	06A	06	011	....	265
29....	....	....	....	06N	06	009	....	265
30....	....	....	....	06N	06	013	....	265

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 8850 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.06N	.06	.012	....	265
4....	....	....	.05A	.05A	.04	.010	....	265
5....	....	....	....	.04N	.04	.012	....	265
6....	.05	.05	.05	.05	.05	.021	30	245
9....	.05	05	.05	.05	.05	.034	2	247
10....	....	....	....	.05N	.05	.031	....	247
11....	....	....	....	.05N	.05	.033	....	247
12....	.06	.06	.06	.06	.05	.035	5	247
13....	....	....	....	.05N	.04	.021	....	247
16....	....	....	....	.04N	.04	.020	....	247
17....	.04	.04	.04	.04	.04	.022	2	247
18....	....	....	....	.04N	.04	.023	....	247
19....	....	....	....	.04N	.04	.024	....	247
20....	....	....	....	.04N	.03	.016	....	247
23....	....	....	....	.03N	.02	.011	....	247
24....	....	....	....	.02N	.01	.009	....	247
25....	....	....	....	.01N	.01	.007	....	247
26....	....	....	....	.01N	01	.008	....	256
27....	....	....	....	01N	.01	.011	....	256
30....	....	....	....	.01N	.01	008	....	256

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	007	....	256
2....	....	....	....	.01N	.01	.009	....	256
3....	....	....	....	.01N	.01	.008	....	256
4....	....	....	....	01N	.01	.008	....	256
7....	....	....	....	01N	01	.010	....	256
8....	....	....	....	.01N	.01	.009	....	256
9....	....	....	....	.01N	.01	.010	....	256
10....	....	....	....	01N	.01	.010	....	256
11....	....	....	....	01N	.01	.009	....	256
14....	....	....	....	01N	.01	.008	....	256
15....	....	....	....	01N	.01	.007	....	256
16....	....	....	....	01N	.01	.006	....	256
17....	....	....	....	01N	01	005	....	256
18....	....	....	....	01N	.01	004	....	256
21....	....	....	....	.01N	01	004	....	256
22....	....	....	....	01N	01	000	....	256
23....	....	....	....	01N	01	000	....	256
24....	....	....	....	.01N	01	.001	....	256
25....	....	....	....	01N	.01	000	....	256
28....	....	....	....	.01N	01	000	....	256
29....	....	....	....	01N	CAB	000	....	256
30....	CAB	CAB	CAB	CAB	CAB	000	....	256
31....	CAB	CAB	CAB	CAB	CAB	000	....	256

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	256
4....	....	....	....	....	CAB	000	....	256
5....	CAB	CAB	CAB	CAB	CAB	000	....	256
6....	CAB	CAB	CAB	CAB	CAB	.000	....	256
7....	CAB	CAB	CAB	CAB	CAB	000	....	256
8....	CAB	CAB	CAB	CAB	CAB	000	....	256
11....	CAB	CAB	CAB	CAB	CAB	000	....	256
12....	CAB	CAB	CAB	CAB	CAB	000	....	256
13....	CAB	CAB	CAB	CAB	CAB	.000	....	256
14....	CAB	CAB	CAB	CAB	CAB	000	....	256
15....	CAB	CAB	CAB	CAB	CAB	000	....	256
18....	CAB	CAB	CAB	CAB	CAB	.000	....	256
19....	CAB	CAB	CAB	CAB	CAB	000	....	256
20....	CAB	CAB	CAB	CAB	CAB	.000	....	256
21....	CAB	CAB	CAB	CAB	CAB	000	....	256
22....	CAB	CAB	CAB	CAB	CAB	000	....	256
25....	CAB	CAB	CAB	CAB	CAB	.000	....	256
26....	CAB	CAB	CAB	CAB	CAB	000	....	256
27....	CAB	CAB	CAB	CAB	CAB	000	....	256
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	000	....	256

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

MARCH 1986 8850 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	256
3....	CAB	CAB	CAB	CAB	CAB	.000	....	256
4....	CAB	CAB	CAB	CAB	CAB	.000	....	256
5....	CAB	CAB	CAB	CAB	CAB	.000	....	256
6....	CAB	CAB	CAB	CAB	CAB	.000	....	256
9....	CAB	CAB	CAB	CAB	CAB	.000	....	256
10....	CAB	CAB	CAB	CAB	CAB	.000	....	256
11....	CAB	CAB	CAB	CAB	CAB	.000	....	256
12....	CAB	CAB	CAB	CAB	CAB	.000	....	256
13....	CAB	CAB	CAB	CAB	CAB	.000	....	256
16....	CAB	CAB	CAB	CAB	CAB	.000	....	256
17....	CAB	CAB	CAB	CAB	CAB	.000	....	256
18....	CAB	CAB	CAB	CAB	CAB	.000	....	256
19....	CAB	CAB	CAB	CAB	CAB	.000	....	256
20....	....	....	....	....	CAB	.000	....	256
23....	CAB	CAB	CAB	CAB	CAB	.000	....	256
24....	CAB	CAB	CAB	CAB	CAB	.000	....	256
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	256
27....	CAB	CAB	CAB	CAB	CAB	.000	....	256
30....	CAB	CAB	CAB	CAB	CAB	.000	....	256
31....	CAB	CAB	CAB	CAB	CAB	.000	....	256

MARCH 1986 8900 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31....	.21	21	.21	.21	.21	.127	26	26

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.18	.18	.18	.18	.18	.101	30	56
4....	....	....	....	.18N	.16	.095	....	56
5....	13	.13	.12	.12	.12	.065	60	116
6....	.12	.12	.11	11	.11	.053	50	166
7....	....	.12B	....	12B	.13	.096	....	166
10....	....	....	....	.13N	.13	.094	....	166
11....	14	.14	.13	.13	.13	.075	60	226
12....	....	....	....	.13N	.14	.114	....	226
13....	.16	.16	.15	.15	.15	.119	40	266
14....	.12	.12	.12	.12	12	.078	70	326
17....	....	....	....	.12N	.12	.079	....	326
18....	.12	.12	.11	11	.11	.062	60	386
19....	....	.13B	....	.13B	.14	.081	....	386
20....	....	....	....	.14N	.16	.093	....	386
21....	....	....	....	.16N	16	.120	....	386
24....	....	.17B	....	.17B	.16	.124	....	386
25....	....	.18B	....	.18B	.20	.127	....	386
26....	....	....	.19A	.19A	.18	.121	....	386
27....	.18	.19B	.18	.19B	.19	.104	10	396
28....	.18	.18	.18	18	.18	.088	5	401

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.15	.15	.15	.15	.15	.088	15	416
2....	....	....	.14A	.14A	.13	.083	....	416
3....	.14	14	.14	.14	.13	.083	1	417
4....	Exchange Closed; Independence Day							
5....	....	....	....	.13N	.10	.052	....	417
8....	....	....	....	.10N	.13	.061	....	417
9....	....	....	.12A	.12A	.11	.064	....	417
10....	.11	.12B	.11	.11	.13	.070	2	417
11....	....	....	....	.13N	.17	.098	....	417
12....	....	....	.15A	.15A	.15	.092	....	417
15....	....	....	....	.15N	.14	.083	....	417
16....	....	....	....	14N	.12	.089	....	417
17....	....	....	....	.12N	.12	.092	....	417
18....	....	....	....	.12N	.16	.119	....	417
19....	....	....	....	.16N	.15	.121	....	417
22....	....	....	....	.15N	.16	.130	....	417
23....	....	....	....	.18N	.15	.126	....	417
24....	....	....	....	.15N	.16	.131	....	417
25....	.15	.15	.15	.15	.15	.121	20	437
26....	....	....	....	.15N	.17	.139	....	437
29....	.15	.15	.15	.15	.17	.151	20	432
30....	....	....	....	.17N	.19	.156	....	432
31....	....	....	....	.19N	.17	.145	....	432

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

MARCH 1986 8900 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.18@.17	.18	.17	.17	.15	.137	20	452
2....	....	....	....	.15N	.17	.151	....	452
5....	....	....	....	.17N	.16	.147	....	452
6....	....	....	....	.16N	.16	.138	....	452
7....	....	....	....	.16N	.15	.117	....	452
8....	....	....	....	.15N	.13	.102	....	452
9....	....	....	....	.13N	.11	.092	....	452
12....	....	....	....	.11N	.11	.091	....	452
13....	....	....	....	.11N	.12	.068	....	452
14....	....	....	....	.12N	.11	.063	....	452
15....	....	....	....	.11N	.12	.069	....	452
16....	....	....	....	.12N	.12	.043	....	452
19....	....	....	.11A	.11A	.11	.036	....	452
20....	....	....	....	.11N	.10	.032	....	452
21....	....	....	....	.10N	.09	.027	....	452
22....	.06	.08	.08	.08	.09	.031	110	462
23....	....	....	....	.09N	.09	.031	....	462
26....	....	....	....	.09N	.09	.035	....	462
27....	....	....	....	.09N	.08	.030	....	462
28....	....	....	....	.08N	.08	.030	....	462
29....	....	....	....	.08N	.07	.026	....	462
30....	....	....	....	.07N	.07	.037	....	462

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.07N	.07	.034	....	462
4....	....	....	....	.07N	.07	.029	....	462
5....	....	....	....	.07N	.07	.034	....	462
6....	.10	.10	.10	.10	.10	.055	15	462
9....	....	....	....	.10N	.09	.076	....	462
10....	....	....	....	.09N	.09	.071	....	462
11....	.09	.10	.09	.10	.10	.074	95	472
12....	....	....	....	.10N	.11	.078	....	472
13....	....	....	.09A	.09A	.07	.052	....	472
16....	.07	.07	.07	.07	.07	.050	5	477
17....	.08	.06	.08	.08	.08	.054	1	478
18....	....	....	....	.08N	.08	.056	....	478
19....	....	....	....	.08N	.08	.058	....	478
20....	....	....	.07A	.07A	.06	.042	....	478
23....	....	....	.04A	.03N	.03	.031	....	478
24....	....	....	....	.03N	.02	.026	....	478
25....	....	....	....	.02N	.02	.022	....	478
26....	....	....	....	.02N	.02	.023	....	498
27....	....	....	....	.02N	.03	.030	....	498
30....	....	....	....	.03N	.03	.025	....	498

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.03	.03	.03	.03	.03	.021	....	498
2....	....	....	....	.03N	.03	.025	2	498
3....	....	....	....	.03N	.03	.024	....	498
4....	....	....	....	.03N	.03	.025	....	498
7....	....	....	....	.03N	.03	.029	....	498
8....	....	....	....	.03N	.02	.026	....	498
9....	....	....	....	.02N	.02	.029	....	498
10....	....	....	....	.02N	.02	.029	....	498
11....	....	....	....	.02N	.02	.027	....	498
14....	....	....	....	.02N	.02	.025	....	498
15....	....	....	....	.02N	.02	.024	....	498
16....	....	....	....	.02N	.01	.021	....	498
17....	....	....	....	.01N	.01	.017	....	498
18....	....	....	....	.01N	.01	.015	....	498
21....	....	....	....	.01N	.01	.015	....	498
22....	....	....	....	.01N	.01	.004	....	498
23....	....	....	....	.01N	.01	.004	....	498
24....	....	....	....	.01N	.01	.005	....	498
25....	....	....	....	.01N	.01	.004	....	498
28....	....	....	....	.01N	.01	.004	....	498
29....	....	....	....	.01N	.01	.000	....	498
30....	CAB	CAB	CAB	CAB	.01	.000	....	498
31....	....	....	....	.01N	.01	.000	....	498

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 8900 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.000	....	496
4....	.01	.01	.01	.01	.01	.000	1	497
5....	....	....	....	.01N	.01	.000	....	497
6....	....	....	....	.01N	.01	.000	....	497
7....	.01	.01	.01	.01	.01	.000	5	492
8....	....	....	....	.01N	CAB	.000	....	492
11....	CAB	CAB	CAB	CAB	CAB	.000	....	492
12....	CAB	CAB	CAB	CAB	CAB	.000	....	492
13....	CAB	CAB	CAB	CAB	CAB	.000	....	492
14....	CAB	CAB	CAB	CAB	CAB	.000	....	492
15....	CAB	CAB	CAB	CAB	CAB	.000	....	492
18....	CAB	CAB	CAB	CAB	CAB	.000	....	492
19....	CAB	CAB	CAB	CAB	CAB	.000	....	492
20....	CAB	CAB	CAB	CAB	CAB	.000	....	492
21....	CAB	CAB	CAB	CAB	CAB	.000	....	492
22....	CAB	CAB	CAB	CAB	CAB	.000	....	493
25....	CAB	CAB	CAB	CAB	CAB	.000	....	492
26....	CAB	CAB	CAB	CAB	CAB	.000	....	492
27....	CAB	CAB	CAB	CAB	CAB	.000	....	492
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	491

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	492
3....	CAB	CAB	CAB	CAB	CAB	.000	....	482
4....	CAB	CAB	CAB	CAB	CAB	.000	....	492
5....	CAB	CAB	CAB	CAB	CAB	.000	....	492
6....	CAB	CAB	CAB	CAB	CAB	.000	....	492
9....	CAB	CAB	CAB	CAB	CAB	.000	....	492
10....	CAB	CAB	CAB	CAB	CAB	.000	....	492
11....	CAB	CAB	CAB	CAB	CAB	.000	....	492
12....	CAB	CAB	CAB	CAB	CAB	.000	....	482
13....	CAB	CAB	CAB	CAB	CAB	.000	....	492
16....	CAB	CAB	CAB	CAB	CAB	.000	....	492
17....	CAB	CAB	CAB	CAB	CAB	.000	....	492
18....	CAB	CAB	CAB	CAB	CAB	.000	....	492
19....	CAB	CAB	CAB	CAB	CAB	.000	25	467
20....	....	....	....	....	CAB	.000	....	467
23....	CAB	CAB	CAB	CAB	CAB	.000	....	467
24....	CAB	CAB	CAB	CAB	CAB	.000	....	467
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	467
27....	CAB	CAB	CAB	CAB	CAB	.000	....	467
30....	CAB	CAB	CAB	CAB	CAB	.000	....	467
31....	CAB	CAB	CAB	CAB	CAB	.000	....	467

MARCH 1986 8950 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	.18	.18	.17	.17	.17	.116	40	40
6....	.15	.15	.15	.15	.15	.104	20	60
7....	....	.18B	....	.18B	.20	.172	20	80
10....	....	....	....	.20N	.20	.169	....	80
11....	.20	.20	.20	.20	.20	.140	30	110
12....	....	....	....	.20N	.21	.184	....	110
13....	....	....	....	.21N	.22	.192	....	110
14....	.19	.19	.19	.19	.19	.133	40	150
17....	.17	.18B	.17	.18B	.18	.135	25	175
18....	.17	.17	.16	.16	.16	.110	50	215
19....	.19	.19	.19	.19	.21	.138	25	240
20....	.19	.24	.19	.22	.21	.156	100	215
21....	....	....	....	.21N	.25	.193	....	215
24....	....	.26B	....	.26B	.25	.201	....	215
25....	....	.28B	....	.25N	.30	.204	....	215
26....	....	....	.25A	.26A	.26	.196	....	215
27....	....	....	....	.26N	.27	.173	....	215
28....	....	....	.26A	.26A	.23	.150	....	215

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 8950 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.21	.21	.21	.21	.21	.150	10	225
2....	....	....	....	.21N	.20	.144	....	225
3....	....	....	....	.20N	.20	.143	....	225
4....	Exchange Closed; Independence Day							
5....	.15	.15	.15	.15	.13	.096	5	230
8....	.13	.16	.13	.16	.18	.111	21	251
9....	.15	.15	.15	.15	.15	.115	30	281
10....	....	....	....	.15N	.18	.125	....	281
11....	....	.20B	....	.20B	.24	.166	....	281
12....	....	....	.22A	.23A	.22	.158	....	281
15....	....	....	....	.22N	.21	.145	....	282
16....	....	....	....	.21N	.19	.148	....	282
17....	....	....	.18A	.19N	.18	.151	....	281
18....	....	.20B	....	.20B	.24	.189	....	281
19....	....	....	....	.24N	.23	.182	....	281
22....	....	....	....	.23N	.24	.205	....	281
23....	....	....	....	.24N	.23	.200	....	281
24....	....	....	....	.23N	.24	.206	....	281
25....	.23	.23	.23	.23	.22	.194	10	271
26....	....	....	....	.22N	.27	.217	....	271
29....	.25@.26	.26	.25	.26	.27	.234	20	271
30....	....	....	....	.27N	.28	.241	....	271
31....	....	....	....	.28N	.25	.227	....	271

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.26	.26	.25	.25	.23	.218	26	291
2....	....	.24B	....	.24B	.26	.236	....	291
5....	....	....	....	.26N	.25	.230	4	295
6....	....	....	....	.25N	.25	.219	....	291
7....	....	....	....	.25N	.23	.190	....	291
8....	....	....	....	.23N	.19	.169	....	291
9....	....	....	....	.19N	.17	.155	....	291
12....	....	....	....	.17N	.17	.156	....	291
13....	....	....	....	.17N	.19	.130	....	291
14....	....	....	....	.19N	.17	.122	....	291
15....	....	....	....	.17N	.18	.132	....	291
16....	.17	.20B	.17	.17	.17	.096	5	296
19....	....	....	....	.17N	.15	.084	....	296
20....	.16	.16	.14	.16	.15	.076	125	396
21....	....	....	.14A	.14A	.13	.065	....	396
22....	....	....	....	.13N	.14	.073	....	396
23....	....	....	....	.14N	.14	.075	....	396
26....	.15	.15	.14	.14	.14	.081	125	511
27....	....	....	....	.14N	.13	.073	....	511
28....	....	....	....	.13N	.13	.073	....	511
29....	.12	.12	.12	.12	.11	.064	20	526
30....	....	.12B	....	.12B	.13	.087	....	526

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.14	.14	.14	.14	.12	.081	5	526
4....	.11	.11	.11	.11	.11	.072	5	531
5....	.12	.12	.12	.12	.12	.081	70	601
6....	.16	.17	.16	.17	.16	.122	204	765
9....	....	....	....	.15N	.17	.149	30	795
10....	....	....	.16A	.16A	.15	.141	....	795
11....	.17	.17	.17	.17	.17	.146	10	785
12....	....	....	....	.17N	.18	.152	....	785
13....	.12	.13	.12	.13	.12	.109	65	821
16....	.12	.12	.12	.12	.12	.106	22	836
17....	.11	.11	.11	.11	.12	.114	....	836
18....	....	....	....	.12N	.12	.118	1	836
19....	.14	.14	.14	.14	.13	.120	21	843
20....	....	....	.11A	.11A	.10	.082	....	843
23....	.08	.08	.07	.08	.07	.073	70	879
24....	.05	.05	.05	.05	.05	.063	30	908
25....	....	....	....	.05N	.05	.055	....	909
26....	....	....	....	.05N	.05	.056	....	909
27....	....	.06B	....	.06B	.07	.070	....	909
30....	....	....	....	.07N	.06	.061	....	909

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 8950 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.05	.05	.05	.05	.05	.054	5	903
2....	.05	.05	.05	.05	.06	.062	10	913
3....	.06	.06	.06	.06	.06	.061	10	923
4....	.06	.06	.05A	.06	.05	.062	17	937
7....	....	.06B	....	.06B	.06	.070	....	937
8....	.06	.06	.06	.06	.05	.065	....	937
9....	.05	.05	.05	.05	.06	.071	20	950
10....	....	....	....	.05N	.05	.071	....	950
11....	....	....	....	.05N	.05	.067	....	950
14....	....	....	....	.05N	.05	.065	....	950
15....	....	....	....	.05N	.05	.061	....	950
16....	....	....	.04A	.04A	.04	.055	....	950
17....	.03	.03	.03	.03	.03	.047	5	950
18....	....	....	....	.03N	.03	.043	....	950
21....	....	....	....	.03N	.03	.044	....	950
22....	.02	.02	.02	.02	.02	.019	6	951
23....	.02	.02	.02	.02	.01	.018	50	951
24....	.02	.02	.02	.02	.02	.022	8	943
25....	....	....	....	.02N	.01	.019	....	943
28....	....	....	....	.01N	.01	.018	....	343
29....	....	....	....	.01N	.01	.004	....	943
30....	CAB	CAB	CAB	CAB	.01	.003	....	943
31....	....	....	....	.01N	.01	.002	....	943

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.01N	.01	.002	....	943
4....	.01	.01	.01	.01	.01	.002	1	944
5....	....	....	....	.01N	.01	.002	....	944
6....	.01	.01	.01	.01	.01	.002	2	946
7....	CAB	.01	CAB	.01	.01	.002	13	933
8....	....	....	....	.01N	.01	.001	....	933
11....	.01	.01	.01	.01	.01	.000	20	933
12....	....	....	....	.01N	CAB	.000	....	933
13....	CAB	CAB	CAB	CAB	CAB	.000	....	933
14....	CAB	CAB	CAB	CAB	CAB	.001	....	933
15....	CAB	CAB	CAB	CAB	CAB	.001	....	933
18....	CAB	CAB	CAB	CAB	CAB	.000	....	933
19....	CAB	CAB	CAB	CAB	CAB	.000	....	933
20....	CAB	CAB	CAB	CAB	CAB	.000	....	933
21....	CAB	CAB	CAB	CAB	CAB	.000	....	933
22....	CAB	CAB	CAB	CAB	CAB	.000	....	934
25....	CAB	CAB	CAB	CAB	CAB	.000	....	933
26....	CAB	CAB	CAB	CAB	CAB	.000	....	933
27....	CAB	CAB	CAB	CAB	CAB	.000	....	933
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	933

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	933
3....	CAB	CAB	CAB	CAB	CAB	.000	....	933
4....	CAB	CAB	CAB	CAB	CAB	.000	....	933
5....	CAB	CAB	CAB	CAB	CAB	.000	....	933
6....	CAB	CAB	CAB	CAB	CAB	.000	....	933
9....	CAB	CAB	CAB	CAB	CAB	.000	....	933
10....	CAB	CAB	CAB	CAB	CAB	.000	....	933
11....	CAB	CAB	CAB	CAB	CAB	.000	....	933
12....	CAB	CAB	CAB	CAB	CAB	.000	....	933
13....	CAB	CAB	CAB	CAB	CAB	.000	....	933
16....	CAB	CAB	CAB	CAB	CAB	.000	....	933
17....	CAB	CAB	CAB	CAB	CAB	.000	....	933
18....	CAB	CAB	CAB	CAB	CAB	.000	....	933
19....	CAB	CAB	CAB	CAB	CAB	.000	....	933
20....	....	....	....	....	CAB	.000	....	933
23....	CAB	CAB	CAB	CAB	CAB	.000	....	933
24....	CAB	CAB	CAB	CAB	CAB	.000	....	933
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	933
27....	CAB	CAB	CAB	CAB	CAB	.000	....	933
30....	CAB	CAB	CAB	CAB	CAB	.000	....	933
31....	CAB	CAB	CAB	CAB	CAB	.000	....	933

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9000 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	.55	.55	.55	.55	.56	.506	....	....
14....	....	.73B	....	.57B	.56	.462	1	1
15....	....	....	....	.56N	.56	.467	....	1
16....	....	.59B	....	.56N	.56	.431	....	1
17....	....	.75B	....	.56N	.56	.438	....	1
20....	....	....	.45A	.45A	.42	.358	....	1
21....	....	....	....	.42N	.41	.367	....	1
22....	....	.49B	....	.41N	.44	.374	....	1
23....	....	.48B	....	.48B	.50	.406	....	1
24....	....	....	.45A	.45A	.44	.375	....	1
28....	....	....	.40A	.40A	.38	.349	....	1
29....	....	....	....	.38N	.38	.347	....	1
30....	....	....	....	.38N	.34	.333	....	1
31....	....	.35B	.33A	.33A	.31	.304	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	.30A	.30A	.28	.259	....	1
4....	.25	.25	.25	.25	.25	.249	1	2
5....	.23	.23	.23	.23	.23	.190	1	3
6....	.25	.25	.25	.25	.23	.182	1	3
7....	....	.27B	....	.27B	.32	.276	....	3
10....	....	....	....	.32N	.31	.272	....	3
11....	....	....	.30A	.31N	.30	.234	....	3
12....	....	....	....	.30N	.31	.276	....	3
13....	....	....	.30A	.30A	.30	.286	....	3
14....	....	....	.25A	.25A	.25	.209	....	3
17....	....	....	....	.25N	.25	.213	....	3
18....	....	....	....	.25N	.23	.180	....	3
19....	....	....	....	.23N	.28	.218	....	3
20....	....	....	....	.28N	.26	.242	....	3
21....	.34	.34	.34	.34	.36	.288	1	4
24....	....	.38B	....	.38N	.37	.299	....	4
25....	....	.41B	....	.41B	.41	.302	....	4
26....	....	....	.37A	.40A	.38	.294	....	4
27....	....	....	....	.38N	.36	.264	....	4
28....	....	....	....	.36N	.32	.234	....	4

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.32N	.32	.236	....	4
2....	....	....	....	.32N	.31	.227	....	4
3....	....	....	....	.31N	.31	.227	....	4
5....	....	....	....	.31N	.21	.163	....	4
8....	....	....	....	.21N	.26	.184	....	4
9....	....	....	.24A	.24A	.25	.190	....	4
10....	.25	.25	.25	.25	.25	.203	1	5
11....	....	.35B	....	.35B	.35	.259	....	5
12....	....	....	.34A	.34A	.32	.248	....	5
15....	....	....	....	.32N	.31	.231	....	5
16....	....	....	....	.31N	.27	.227	....	5
17....	....	....	....	.27N	.27	.231	....	5
18....	....	.30B	....	.30B	.34	.280	....	5
19....	....	....	....	.34N	.33	.283	....	5
22....	....	....	....	.33N	.34	.301	....	5
23....	....	.35B	....	.34N	.33	.294	....	5
24....	....	....	....	.33N	.34	.302	....	5
25....	....	....	....	.34N	.33	.287	....	5
26....	....	.34B	....	.34B	.36	.316	....	5
29....	....	....	....	.36N	.39	.337	....	5
30....	.36	.38B	.36	.38B	.42	.345	50	52
31....	.39	.39	.39	.39	.38	.329	1	52

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

MARCH 1986 9000 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.38N	.35	.316	....	52
2....	....	....	....	.35N	.39	.340	....	52
5....	....	....	....	.39N	.38	.334	....	52
6....	....	....	....	.38N	.37	.321	....	52
7....	....	....	.35A	.35A	.33	.286	....	52
8....	.30	.30	.30	.30	.29	.259	1	52
9....	....	....	....	.29N	.27	.241	....	52
12....	....	....	....	.27N	.27	.241	....	52
13....	....	.28B	....	.28B	.29	.223	....	52
14....	....	....	....	.29N	.27	.212	....	52
15....	....	....	....	.27N	.29	.226	....	52
16....	.26	.30B	.25	.25	.26	.184	31	83
19....	....	....	.24A	.24A	.23	.166	....	83
20....	....	.24B	....	.23N	.22	.153	....	83
21....	....	....	....	.22N	.19	.135	....	83
22....	....	.20B	....	.20B	.21	.149	....	83
23....	....	....	....	.21N	.22	.152	....	83
26....	.22	.22	.22	.22	.23	.164	100	182
27....	....	....	....	.23N	.20	.149	....	181
28....	....	....	....	.20N	.20	.*51	....	181
29....	....	....	....	.20N	.18	.135	....	181
30....	....	.20B	....	.20B	.23	.174	....	181

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.22	.22	.22	.22	.20	.165	5	181
4....	....	....	....	.20N	.18	.150	....	181
5....	.18	.19	.18	.19	.20	.166	19	189
6....	.26	.26	.23A	.26	.27	.231	10	199
9....	.27	.27	.27	.27	.27	.256	67	199
10....	.26	.26	.26	.26	.25	.246	18	217
11....	.27	.27	.26	.27	.27	.253	102	242
12....	.28	.28	.27	.28B	.29	.262	45	281
13....	.24	.24	.22	.22	.20	.201	69	345
16....	.21	.21	.19	.19	.19	.197	38	356
17....	.17	.20B	.17	.20B	.21	.209	100	336
18....	.20	.21	.20	.21	.21	.215	5	331
19....	.23	.23	.23	.23	.22	.219	55	338
20....	....	....	.19A	.19A	.17	.177	....	338
23....	.12@.13	.13	.12	.12	.11	.146	65	353
24....	....	.14B	....	.11N	.11	.130	....	353
25....	....	....	....	.11N	.10	.116	....	353
26....	.10	.10	.10	.10	.10	.119	51	377
27....	....	.12B	....	.12B	.12	.144	....	377
30....	.12	.12	.12	.12	.11	.129	25	381

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.10A	.10A	.10	.117	....	381
2....	.10	.10	.09A	.10	.11	.131	1	381
3....	....	....	....	.11N	.11	.129	....	381
4....	.09	.10	.09	.10	.10	.131	50	401
7....	....	.11B	....	.11B	.12	.146	....	401
8....	.11	.11	.11	.11	.10	.137	12	408
9....	.09	.09	.09	.0S	.09	.148	39	436
10....	.10	.10	.10	.10	.10	.149	....	436
11....	....	....	....	.10N	.10	.143	1	437
14....	.10	.10	.10	.10	.10	.138	20	447
15....	....	....	....	.10N	.09	.132	30	467
16....	....	....	....	.09N	.09	.123	....	457
17....	....	....	.07A	.07A	.07	.107	....	457
18....	....	....	.06A	.07N	.07	.100	....	457
21....	....	....	....	.07N	.07	.102	....	457
22....	....	....	.06A	.06A	.06	.060	....	457
23....	....	....	.05A	.05A	.05	.059	....	457
24....	....	....	....	.05i	.05	.067	....	457
25....	....	....	....	.05N	.04	.062	....	457
28....	.04	.04	.03	.03	.04	.060	63	440
29....	.03	.03	.03	.03	.03	.023	74	440
30....	.02	.03	.02	.02	.02	.017	28	441
31....	....	....	....	.02N	.02	.014	....	421

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

MARCH 1986 9000 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.02N	.02	.012	....	421
4....	....	....	....	.02N	.02	.012	....	421
5....	....	....	....	.02N	.02	.013	....	421
6....	.02	.02	.02	.02	.02	.014	2	421
7....	.03	.03	.02	.02	.02	.012	51	470
8....	....	....	....	.02N	.01	.007	....	470
11....	....	....	....	.01N	.01	.006	....	470
12....	....	....	....	.01N	.01	.005	....	470
13....	....	....	....	.01N	.01	.007	....	470
14....	.01	.01	.01	.01	.01	.008	1	470
15....	....	....	....	.01N	.01	.009	....	470
18....	....	....	....	.01N	.01	.004	....	470
19....	....	....	....	.01N	.01	.003	....	460
20....	....	....	....	.01N	.01	.005	....	460
21....	....	....	....	.01N	.01	.004	....	460
22....	....	....	....	.01N	.01	.004	....	460
25....	....	....	....	.01N	.01	.004	....	460
26....	....	....	....	.01N	.01	.004	....	460
27....	....	....	....	.01N	.01	.004	....	460
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.01N	.01	.003	....	460

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.01N	.01	.006	....	460
3....	....	....	....	.01N	.01	.005	....	460
4....	....	....	....	.01N	.01	.004	....	460
5....	....	....	....	.01N	.01	.005	....	460
6....	....	....	....	.01N	.01	.005	....	460
9....	....	....	....	.01N	.01	.002	....	460
10....	....	....	....	.01N	.01	.001	....	460
11....	....	....	....	.01N	CAB	.000	....	460
12....	CAB	CAB	CAB	CAB	CAB	.000	....	460
13....	CAB	CAB	CAB	CAB	CAB	.000	....	460
16....	CAB	CAB	CAB	CAB	CAB	.000	....	460
17....	CAB	CAB	CAB	CAB	CAB	.000	....	460
18....	CAB	CAB	CAB	CAB	CAB	.000	....	460
19....	CAB	CAB	CAB	CAB	CAB	.000	....	460
20....	....	....	....	....	CAB	.000	....	460
23....	CAB	CAB	CAB	CAB	CAB	.000	....	460
24....	CAB	CAB	CAB	CAB	CAB	.000	....	460
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.000	....	460
27....	CAB	CAB	CAB	CAB	CAB	.000	....	460
30....	CAB	CAB	CAB	CAB	CAB	.000	....	460
31....	CAB	CAB	CAB	CAB	CAB	.000	....	460

MARCH 1986 9050 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29....	.60	.60	.60	.60	.60	.466	1	1
30....	....	....	.55A	.55A	.55	.452	....	1
31....	....	....	.50A	.50A	.46	.420	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	.45A	.45A	.42	.369	....	1
4....	....	....	.41A	.41A	.38	.358	....	1
5....	....	....	.30A	.30A	.29	.286	....	1
6....	.30	.30	.30	.30	.31	.289	5	6
7....	....	.37B	....	.37B	.49	.403	....	6
10....	.46	.46	.46	.46	.47	.400	....	6
11....	....	....	.42A	.42A	.42	.354	....	6
12....	....	....	.40A	.42N	.45	.385	1	7
13....	....	....	.44A	.44A	.44	.396	....	7
14....	....	....	.35A	.35A	.32	.307	....	7
17....	....	....	.30A	.30A	.30	.312	....	7
18....	....	....	....	.30N	.31	.271	....	7
19....	....	....	....	.31N	.37	.318	....	7
20....	....	....	....	.37N	.37	.347	....	7
21....	....	.50B	....	.50B	.51	.402	....	7
24....	....	.55B	....	.55B	.53	.413	....	7
25....	....	.58B	....	.58B	.58	.418	....	7
26....	....	....	....	.58N	.54	.408	....	7
27....	....	....	....	.54N	.51	.375	....	7
28....	....	....	.50A	.50A	.45	.340	....	7

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9050 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.44A	.45N	.45	.341	....	7
2....	.46	.46	.46	.46	.45	.332	1	8
3....	....	....	.44A	.45N	.45	.332	....	8
4....	Exchange Closed; Independence Day							
5....	.33	.33	.33	.33	.32	.252	1	9
8....	....	....	....	.32N	.37	.280	....	9
9....	....	....	.36A	.36A	.35	.298	....	9
10....	....	....	....	.35N	.37	.305	....	9
11....	....	.47B	....	.47B	.50	.372	....	9
12....	....	....	.46A	.46A	.46	.350	....	8
15....	....	....	....	.46N	.43	.340	....	8
16....	....	....	.42A	.42A	.39	.324	....	8
17....	....	.40B	.38A	.40B	.40	.330	....	8
18....	.41	.41	.41	.41	.49	.387	1	7
19....	....	....	....	.49N	.48	.391	....	7
22....	....	....	....	.48N	.49	.411	....	7
23....	....	.52B	....	.52B	.50	.404	....	7
24....	....	....	.48A	.48A	.49	.413	....	7
25....	....	....	....	.49N	.47	.387	....	7
26....	....	.50B	....	.50B	.54	.429	....	7
29....	....	.56B	....	.54N	.55	.453	....	7
30....	.53	.63	.53	.60	.61	.462	50	55
31....	....	....	.60A	.60A	.55	.445	....	55

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.55N	.52	.431	....	55
2....	....	.56B	....	.56B	.57	.457	....	55
5....	.59	.59	.59	.59	.56	.452	10	60
6....	....	....	.55A	.55A	.53	.437	....	60
7....	....	....	.51A	.51A	.46	.399	....	60
8....	....	....	.43A	.43A	.43	.366	....	60
9....	....	....	....	.43N	.40	.347	....	60
12....	....	....	....	.40N	.40	.349	....	60
13....	....	....	....	.40N	.43	.344	....	60
14....	.41	.41	.41	.41	.39	.330	10	60
15....	.41	.41	.37A	.41	.42	.348	100	156
16....	....	....	.41A	.41A	.38	.310	....	156
19....	.35	.35	.35	.35	.35	.286	10	156
20....	....	....	....	.35N	.34	.270	....	156
21....	.29	.29	.29	.29	.30	.243	200	306
22....	.29	.30B	.29	.29	.33	.263	55	361
23....	....	....	.32A	.32A	.33	.288	....	361
26....	....	.34B	....	.34B	.35	.288	....	361
27....	.33	.33	.33	.33	.32	.286	100	461
28....	....	....	....	.32N	.32	.268	....	461
29....	....	....	.28A	.28A	.29	.247	....	461
30....	....	.35B	....	.36B	.35	.301	....	461

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	.34A	.34A	.32	.290	....	461
4....	....	....	.30A	.31A	.29	.270	....	461
5....	....	.31B	....	.31B	.31	.292	....	461
6....	.38	.38	.38	.38	.42	.378	115	486
9....	.43	.44	.41A	.41A	.42	.394	65	511
10....	.41	.41	.41	.41	.41	.382	6	511
11....	....	....	....	.41N	.42	.380	....	506
12....	....	....	....	.42N	.45	.402	....	506
13....	.36	.36	.34A	.35	.34	.327	30	516
16....	....	....	.33A	.34N	.34	.322	....	516
17....	....	....	.33A	.34N	.34	.339	....	516
18....	.35	.35	.35	.35	.35	.347	10	521
19....	.36	.36	.36	.36	.35	.353	6	525
20....	.31	.31	.31	.31	.29	.299	5	525
23....	.23	.23	.22	.23	.22	.257	46	555
24....	....	.25B	.20A	.20A	.19	.234	....	540
25....	....	....	....	.19N	.17	.215	....	540
26....	....	....	....	.17N	.17	.219	....	540
27....	....	.21B	....	.21B	.21	.255	....	540
30....	.23	.23	.21	.21	.19	.235	23	562

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9050 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.22	.22	.18A	.18A	.18	.218	20	582
2....	.16	.18B	.16	.18B	.20	.239	125	702
3....	....	....	....	.20N	.20	.236	....	701
4....	.16	.20	.16	.19	.19	.240	32	721
7....	.23	.23	.22	.22	.22	.262	5	724
8....	.21	.22	.20A	.20A	.19	.251	136	860
9....	.17	.18	.17	.18	.18	.268	21	876
10....	.18	.19	.18	.19	.19	.268	12	866
11....	.17	.18	.17	.18	.18	.259	19	880
14....	....	....	....	.18N	.18	.255	....	880
15....	....	....	....	.18N	.17	.246	....	880
16....	.16	.16	.16	.16	.16	.232	5	871
17....	.15	.15	.13	.13	.13	.209	102	873
18....	.12	.12	.10	.11B	.12	.198	101	972
21....	....	....	....	.12N	.12	.203	....	971
22....	.10	.10	.10	.10	.10	.148	30	906
23....	.09	.10	.08	.10	.10	.148	114	910
24....	.08	.09	.08	.08	.09	.165	7	913
25....	.09	.09	.09	.09	.09	.154	20	904
28....	.08	.08	.08	.08	.08	.151	28	904
29....	.06	.06	.06	.06	.06	.061	5	903
30....	.06	.05	.05	.05	.05	.064	51	899
31....	.06	.05	.05	.06	.06	.055	11	901

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.04	.052	....	891
4....	....	....	....	.04N	.04	.051	....	881
5....	.04	.04	.04	.04	.04	.053	2	881
6....	....	....	....	.04N	.03	.057	....	881
7....	.03	.03	.03	.03	.03	.052	10	881
8....	.03	.03	.03	.03	.02	.034	50	861
11....	....	....	....	.02N	.02	.032	....	858
12....	.03	.03	.02	.02	.02	.028	122	905
13....	....	....	....	.02N	.02	.034	55	959
14....	....	....	....	.02N	.02	.040	....	959
15....	.04	.04	.03A	.04	.03	.044	100	892
18....	.03	.03	.02	.02	.02	.024	131	1056
19....	.03	.03	.03	.03	.02	.022	15	1071
20....	....	....	....	.02N	.02	.027	15	981
21....	....	....	....	.02N	.02	.024	....	981
22....	....	....	....	.02N	.02	.025	....	981
25....	....	....	....	.02N	.02	.025	....	981
26....	....	....	....	.02N	.02	.027	....	981
27....	....	....	....	.02N	.02	.024	....	981
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.02N	.02	.021	....	981

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.02	.02	.02	.02	.02	.035	71	1062
3....	.02	.02	.02	.02	.01	.033	2	1064
4....	....	....	....	.01N	.01	.028	....	1059
5....	....	....	....	.01N	.01	.032	....	1059
6....	....	....	....	.01N	.01	.031	....	1059
9....	....	....	....	.01N	.01	.018	....	1059
10....	....	....	....	.01N	.01	.012	....	1059
11....	....	....	....	.01N	CAB	.004	....	1059
12....	CAB	CAB	CAB	CAB	CAB	.005	....	1059
13....	CAB	CAB	CAB	CAB	CAB	.004	....	1059
16....	CAB	CAB	CAB	CAB	CAB	.003	....	1059
17....	CAB	CAB	CAB	CAB	CAB	.002	....	1059
18....	CAB	CAB	CAB	CAB	CAB	.004	....	1059
19....	CAB	CAB	CAB	CAB	CAB	.003	....	1059
20....	....	....	....	....	CAB	.002	....	1059
23....	CAB	CAB	CAB	CAB	CAB	.003	....	1059
24....	CAB	CAB	CAB	CAB	CAB	.003	....	1059
25....	Exchange Closed; Christmas							
26....	CAB	CAB	CAB	CAB	CAB	.002	....	1059
27....	.01	.01	.01	.01	.01	.002	906	1790
30....	.01	.01	.01	.01	.01	.002	241	1855
31....	....	....	....	.01N	.01	.002	....	1855
29....	.87	.87	.87	.87	.87	.589	1	1
30....	....	....	.79A	.79A	.79	.574	....	1
31....	....	....	.73A	.73A	.70	.543	....	1

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9100 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	66A	66A	.62	.491	....	1
4....	....	....	58A	58A	.56	.479	....	1
5....	....	....	43A	43A	.42	.400	....	1
6....	....	....	....	42N	.42	.417	....	1
7....	....	60B	....	60B	.68	.541	....	1
10....	....	....	....	68N	.66	538	....	1
11....	....	....	60A	64A	.58	.491	....	1
12....	....	60B	....	60B	.65	.503	....	1
13....	....	....	....	65N	.65	515	....	1
14....	....	....	52A	52A	47	420	....	1
17....	....	....	48A	46A	46	426	....	1
18....	....	....	....	46N	44	380	....	1
19....	....	45B	....	45B	56	433	....	1
20....	67	67	49A	67	58	464	1	2
21....	....	75B	....	75B	71	523	....	2
24....	....	73	73	73	74	535	....	2
25....	....	80B	....	80B	80	540	....	2
26....	....	....	78A	78A	76	530	....	2
27....	....	....	73A	73A	69	496	1	3
28....	....	....	64A	64A	62	.459	....	3

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	60A	62N	63	461	....	3
2....	60	60	60	60	59	451	10	13
3....	55	60	55	60	59	451	45	58
4....	Exchange Closed: Independence Day							
5....	....	....	52A	52A	45	362	....	58
8....	51	53	51	53	52	394	40	78
9....	....	....	50A	52N	51	404	....	78
10....	....	....	....	51N	53	423	....	78
11....	....	67B	....	67B	68	496	....	78
12....	....	....	64A	68N	65	483	....	78
15....	....	....	....	65N	62	463	....	78
16....	....	....	58A	58A	55	435	....	78
17....	....	60B	....	60B	57	442	....	78
18....	....	64B	....	64B	68	503	....	78
19....	....	....	....	68N	68	508	....	78
22....	....	72B	....	72B	73	529	....	78
23....	73	75	72A	75	73	522	21	79
24....	....	....	69A	73N	74	531	....	79
25....	....	....	....	74N	71	.515	....	79
26....	....	....	....	71N	76	546	....	79
29....	....	80B	....	80B	77	.572	....	79
30....	76	79	76	79	84	582	66	144
31....	....	....	82A	82A	79	565	....	144

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	75	75	75	75	75	551	35	124
2....	....	....	....	75N	81	[illegible]	....	124
5....	....	....	79A	79A	78	573	....	124
6....	75	75	75	75	77	569	40	124
7....	....	....	70A	70A	68	.520	....	124
8....	63	63	61A	62	62	409	41	165
9....	....	....	....	62N	58	467	....	165
12....	57	57	55A	57	58	469	....	165
13....	....	59B	....	59B	62	482	2	[illegible]
14....	59	60	59	60	58	468	48	215
15....	61	61	57A	61	62	488	100	260
16....	57	57	57	57	56	462	5	260
19....	....	....	54A	54A	53	436	....	260
20....	....	....	52A	52A	51	417	....	260
21....	48	48	47A	48	46	386	2	262
22....	....	....	44A	44A	50	410	....	262
23....	....	....	....	50N	49	416	....	262
26....	....	....	....	49N	52	438	....	262
27....	....	....	....	52N	48	416	....	262
28....	....	....	....	48N	46	419	....	262
29....	44	44	44	44	44	393	2	260
30....	....	50B	....	50B	52	457	....	260

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9100 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	....	....	....	.52N	.49	.447	....	260
4....	.43	.44B	.43	.44B	.45	.424	35	225
5....	.51	.51	.44A	.50	.50	.450	60	256
6....	.58	.60	.58	.60	.62	.544	145	365
9....	.66	.65	.61	.63B	.64	.545	92	377
10....	....	....	.62A	.62A	.60	.533	....	377
11....	.67	.67	.64	.66	.64	.543	100	487
12....	....	....	....	.64N	.68	.555	200	487
13....	.59	.59	.53A	.53A	.51	.475	20	487
16....	....	....	.50A	.50A	.50	.472	....	487
17....	.47	.52	.47	.52	.52	.490	580	1017
18....	.54	.54	[illegible]	.54	.54	.500	10	1027
19....	.57	.57	.56	.57B	.55	.506	238	1031
20....	.48	.48	.47A	.47A	.46	.447	....	1031
23....	.36	.38	.35	.36	.37	.400	223	1202
24....	.36	.36B	.32	.33	.33	.372	214	1361
25....	.31	.31	.29A	.31	.30	.348	94	1448
26....	.28	.33	.28	.32	.31	.354	166	1582
27....	.36	.35	.35	.35	.36	.399	97	1604
30....	....	....	.34A	.34A	.33	.376	....	1604

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.33N	.31	.366	....	1566
2....	.29	.30	.27	.30	.33	.382	130	1536
3....	.33	.34	.32A	.34	.33	.378	12	1541
4....	.31	.34	[illegible]	.33	.33	.384	227	1523
7....	....	.36B	....	.36B	.37	.412	....	1523
8....	.36	.37	.33A	.33A	.33	.399	36	1538
9....	.31	.32	.30	.32	.32	.418	307	1688
10....	.32	.34	.32	.33	.33	.421	50	1686
11....	.31	.32B	.29	.32B	.32	.411	361	1878
14....	....	....	....	.32N	.32	.407	....	1878
15....	.31	.31	.30	.30	.31	.397	79	1883
16....	.23	.29B	.28	.28	.29	.380	20	1924
17....	.28	.28	.24A	.24A	.24	.351	287	2118
18....	.22	.22	.21	.22B	.23	.336	70	2138
21....	.23	.23	.23	.23	.23	.346	130	2228
22....	.23	[illegible]	.18	.19	.20	.299	143	2284
23....	.18	.19B	.18	.18	.18	.299	86	2322
24....	.19	.20	.19	.20	.20	.323	205	2487
25....	.19	.19	.18	.18	.19	.306	238	2636
28....	.17	.18	.17	.18	.18	.306	305	2787
29....	.17	.17	.14	.14	.14	.212	179	2790
30....	.10	.11	.10	.11	.11	.179	65	2799
31....	.11	.11	.10	.11	.11	.180	258	2939

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.10	.11	.10	.11	.10	.153	29	2965
4....	.11	.11	.10	.11	.11	.154	58	2978
5....	....	....	.10A	.10A	.10	.158	....	2936
6....	.09	.09	.08	.08	.09	.166	40	2926
7....	.08	.09	.07	.09	.08	.157	735	2926
8....	.07	.07	.06A	.07	.06	.113	170	2868
11....	.08	.06	.06	.06	.06	.111	40	2887
12....	.06	.06	.06	.06	.06	.101	11	2877
13....	.06	.06	.06	.06	.06	.116	20	2857
14....	....	.07B	....	.06N	.07	.133	....	2857
15....	.10	.11B	.08	.08	.08	.143	19	2859
18....	.06	.06	.05	.05	.06	.091	166	2897
19....	.04	.06	.04	.04	.06	.086	293	3108
20....	.05	.06	.05	.05	.05	.102	156	3119
21....	.04	.04	.03	.03	.03	.083	30	3113
22....	.04	.04	.04	.04	.04	.086	61	3082
25....	.04	.04	.04	.04	.04	.100	10	3088
26....	.03	.04	.03	.04	.03	.103	13	3100
27....	.04	.04	.04	.04	.04	.086	5	3100
28....	Exchange Closed: Thanksgiving Day							
29....	.04	.04	.04	.04	.04	.069	2	3100

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9100 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.04	.05	.04	.06	.06	.131	8	3105
3	.06	.05	.06	.06	.05	.127	86	3130
4	.06	.05	.05	.06	.04	.112	6	3115
5	.06	.06	.05	.06	.06	.125	59	3108
6	.05	.06	.05	.06	.05	.124	53	3158
9	.04	.04	.04	.04	.04	.086	15	3160
10	.03	.03	.02	.02	.02	.064	248	3120
11	.02	.02	.01	.02	.02	.031	233	3168
12	.02	.02	.02	.02	.02	.034	215	3067
13	.02	.02	.02	.02	.02	.029	53	3055
16	.02	.02	.01	.02B	.02	.028	116	3109
17	.01	.02	.01	.02	.02	.022	30	3006
18	.02	.02	.02	.02	.02	.032	47	3019
19	....	....	....	.02N	.02	.024	....	3014
20	.01	.02	.01	.02	.02	.021	3	3011
23	.02	.02	.02	.02	.02	.026	2	3011
24	....	....	....	.02N	.02	.025	....	3013
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.022	....	3013
27	.02	.02	.02	.02	.02	.020	100	2968
30	....	....	....	.02N	.02	.023	....	2968
31	.02	.02	.02	.02	.02	.022	5	2963

MARCH 1986 9150 PUTS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.80	.80	.80	.80	.83	.585	10	10
21	....	.97B	....	.97B	.99	.641	....	10
24	....	1.01B	....	1.01B	1.01	.653	....	10
25	....	1.10B	....	1.10B	1.06	.658	....	10
26	....	....	1.05A	1.05A	1.03	.649	....	10
27	....	....	....	1.03N	.95	.617	....	10
28	....	....	....	.95N	.85	.581	....	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.82A	.85N	.85	.584	....	10
2	....	....	....	.85N	.83	.575	....	10
3	....	....	....	.83N	.83	.575	....	10
4	Exchange Closed; Independence Day							
5	....	....	....	.83N	.65	.484	....	10
8	.73	.73	.73	.73	.73	.519	2	12
9	.72	.72	.70A	.72	.72	.529	....	12
10	....	....	....	.72N	.76	.549	....	12
11	....	.90B	....	.90B	.94	.620	3	15
12	....	....	.87A	.87A	.86	.606	2	15
15	....	....	....	.86N	.85	.589	....	15
16	....	....	....	.85N	.79	.561	....	15
17	....	.80B	.75A	.80B	.79	.558	....	15
18	....	.88B	....	.88B	.94	.618	....	15
19	....	....	....	.94N	.94	.622	....	15
22	.95	.98B	.95	.95	.98	.643	2	15
23	....	1.00B	....	1.00B	.98	.637	....	15
24	....	....	.95A	.95A	.97	.646	....	15
25	....	....	....	.97N	.94	.631	....	15
26	.96	.98B	.96	.98B	1.03	.662	10	25
29	....	1.06B	....	1.06B	1.07	.685	....	25
30	....	....	....	1.07N	1.15	.694	....	25
31	....	....	....	1.15N	1.06	.679	....	25

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.02A	1.02A	1.02	.666	....	25
2	....	....	....	1.02N	1.11	.691	....	25
5	....	....	....	1.11N	1.09	.688	....	25
6	....	....	1.05A	1.05A	1.04	.675	....	25
7	....	....	.99A	.99A	.94	.639	....	25
8	.89	.89	.85A	.85A	.86	.609	10	25
9	....	....	.81A	.81A	.81	.588	....	25
12	.77	.77	.77	.77	.81	.591	5	30
13	....	....	....	.81N	.86	.622	....	30
14	....	....	....	.86N	.82	.609	....	30
15	....	....	.80A	.80B	.87	.628	....	30
16	.81	.90B	.81	.81	.80	.619	11	41
19	....	....	.77A	.77A	.75	.595	....	54
20	....	....	....	.75N	.73	.576	....	41
21	....	....	.69A	.69A	.66	.545	....	41
22	.62	.62	.62	.62	.70	.570	10	46
23	....	....	....	.70N	.71	.577	....	46
26	....	....	....	.71N	.75	.600	....	46
27	....	....	....	.75N	.70	.578	....	46
28	.71	.71	.70	.70	.70	.581	22	68
29	....	....	....	.70N	.66	.566	....	68
30	....	.67B	....	.67B	.77	.620	....	68

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9150 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	.75A	.75A	.72	.612	....	68
4	.69	.69	.69	.69	.68	.589	17	85
5	.63	.70	.63	.70	.73	.615	24	98
6	....	.80B	....	.80B	.90	.702	....	98
9	....	....	....	.90N	.91	.689	....	98
10	.91	.91	.90A	.91	.88	.679	10	98
11	....	....	....	.88N	.91	.688	....	98
12	....	....	....	.91N	.94	.699	....	98
13	.77	.77	.77	.77	.76	.626	1	98
16	....	....	....	.76N	.76	.625	....	98
17	....	....	.74A	.76N	.79	.642	....	98
18	....	....	....	.79N	.79	.652	....	98
19	.82	.83B	.82	.82	.80	.658	20	118
20	....	....	.70A	.76A	.68	.602	....	118
23	....	....	.56A	.56A	.59	.556	....	118
24	....	.62B	.54A	.54A	.54	.528	....	118
25	....	....	.51A	.51A	.50	.503	....	118
26	....	....	.49A	.49A	.49	.509	....	118
27	....	.56B	....	.56B	.58	.557	....	118
30	....	....	....	.58N	.54	.535	....	118

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.54	.54	.52A	.52A	.50	.513	15	133
2	.46	.51B	.46	.51B	.54	.542	2	133
3	.55	.56	.54A	.56	.53	.539	8	133
4	.50	.56	.50	.54	.54	.546	15	136
7	....	.57B	....	.57B	.60	.575	....	136
8	.58	.58	.56A	.56A	.55	.563	5	141
9	.50	.55B	.50	.53B	.56	.582	....	141
10	.57	.57	.57	.57	.57	.586	45	172
11	....	....	.52A	.55A	.55	.576	....	172
14	.55	.55	.55	.55	.55	.574	10	172
15	.55	.56	.54A	.56	.53	.564	25	197
16	.51	.51	.50	.50	.49	.548	11	207
17	.47	.49	.46	.46	.45	.517	111	277
18	.43	.43	.40	.40	.41	.504	95	354
21	.44	.44	.43A	.43A	.42	.514	25	371
22	.38	.38	.37A	.38	.38	.493	35	370
23	.38	.38	.36	.38	.36	.493	69	384
24	.39	.40	.37	.38B	.38	.522	86	400
25	.38	.39B	.36	.36	.36	.506	28	419
28	.35	.36	.34	.36	.36	.506	66	461
29	.30	.31	.28	.28	.28	.418	306	579
30	.20	.26	.20	.26	.24	.372	453	838
31	.25	.25	.22	.22	.22	.345	112	1033

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.24	.25	.20	.22B	.22	.336	288	1177
4	.23	.23	.23	.23	.22	.339	50	1136
5	.23	.23	.22A	.22A	.22	.347	100	1156
6	.21	.21	.20A	.21	.21	.360	20	1176
7	.18	.21	.18	.19	.19	.346	580	1594
8	.18	.18	.13	.14	.14	.277	664	1632
11	.16	.16	.13	.13	.14	.274	158	1756
12	.13	.13	.13	.13	.13	.257	1	1755
13	.13	.15B	.13	.15B	.15	.285	164	1651
14	.17	.18	.17	.17	.17	.315	45	1671
15	.22	.22	.19	.19	.19	.332	243	1708
18	.19	.19	.12	.12	.12	.244	772	2068
19	.10	.12	.09	.12	.12	.235	856	2294
20	.12	.13	.12	.12	.13	.267	596	2455
21	.10	.11	.09	.11	.11	.250	399	2582
22	.11	.11	.10A	.11	.11	.257	18	2588
25	.11	.11	.10	.10	.11	.267	259	2708
26	.12	.12	.10	.11	.11	.275	390	2606
27	.11	.11	.09	.09	.10	.261	326	2549
28	Exchange CLosed; Thanksgiving Day							
29	.10	.11	.10	.10	.10	.250	16	2526

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9150 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.11	.14	.10	.14	.14	.330	634	2863
3....	.15	.15	.13	.14	.15	.325	499	3064
4....	.13	.14	.13	.13	.13	.300	611	3431
5....	.13	.14	.13	.14	.14	.323	417	3555
6....	.14	.15	.13	.14	.14	.322	875	4146
9....	.12	.12	.10	.10	.10	.253	764	4632
10....	.08	.08	.07	.07	.07	.209	1568	5274
11....	.06	.07B	.04	.05	.05	.125	646	4977
12....	.06	.08	.06	.07	.07	.135	513	4812
13....	.07	.07	.05	.06	.06	.119	296	4756
16....	.06	.06	.05	.06	.06	.113	83	5004
17....	.05	.05	.04	.04	.05	.101	109	5014
18....	.05	.06	.05	.06	.06	.134	90	5026
19....	.06	.06	.05	.05	.05	.109	203	5081
20....	.06	.06	.04	.05	.05	.102	163	4870
23....	.05	.06	.05	.06	.06	.121	113	4916
24....	.05	.05	.05	.05	.05	.116	104	4918
25....	Exchange Closed; Christmas							
26....	.05	.05	.05	.05	.05	.108	....	4918
27....	.04	.04	.04	.04	.04	.104	385	4910
30....	.04	.05	.04	.05	.05	.117	50	4878
31....	.05	.05	.05	.05	.05	.115	1	4655

MARCH 1986 9200 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30....	1.06	1.06	1.06	1.06	1.07	.763	20	20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	1.05A	1.05A	1.02	.757	....	20
4....	....	....	....	1.02N	.97	.739	....	20
5....	.95	.95	.95	.95	1.03	.761	5	25
6....	....	1.15B	....	1.15B	1.24	.828	....	25
9....	....	1.25B	....	1.25B	1.25	.809	....	25
10....	....	....	....	1.25N	1.22	.801	....	25
11....	....	....	....	1.22N	1.24	.806	....	25
12....	....	....	....	1.24N	1.29	.817	....	25
13....	....	....	....	1.29N	1.07	.780	....	25
16....	....	....	....	1.07N	1.07	.759	....	25
17....	....	....	....	1.07N	1.12	.774	....	25
18....	....	....	....	1.12N	1.13	.781	....	25
19....	....	....	....	1.13N	1.14	.787	....	25
20....	....	....	1.05A	1.05A	.98	.742	....	25
23....	....	....	.85A	.85A	.88	.704	....	25
24....	....	.90B	.83A	.83A	.81	.679	....	25
25....	....	....	....	.81N	.77	.657	....	25
26....	....	....	.75A	.75A	.77	.663	....	25
27....	....	.80B	....	.80B	.87	.706	....	25
30....	....	.90B	....	.90B	.84	.686	....	25

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.80A	.80A	.78	.668	....	25
2....	....	....	.77A	.78N	.83	.695	....	25
3....	....	....	....	.83N	.82	.692	....	25
4....	....	....	.77A	.77A	.82	.699	....	25
7....	....	.87B	....	.87B	.90	.726	....	25
8....	....	....	....	.90N	.86	.715	....	25
9....	....	....	....	.86N	.88	.732	....	25
10....	....	....	....	.88N	.86	.736	....	25
11....	....	....	.86A	.86A	.86	.726	....	25
14....	....	....	....	.86N	.86	.727	....	25
15....	....	....	....	.86N	.84	.720	....	25
16....	....	....	....	.84N	.79	.708	....	25
17....	....	....	.74A	.74A	.73	.680	....	25
18....	....	....	.70A	.70A	.69	.666	....	25
21....	....	.70B	....	.71N	.71	.679	....	25
22....	.61	.62	.61	.62	.65	.686	18	37
23....	....	....	....	.65N	.64	.689	....	37
24....	....	.66B	....	.67B	.66	.714	....	37
25....	....	....	....	.68N	.66	.701	....	37
28....	.65	.65	.64	.64	.64	.703	148	130
29....	....	....	.57A	.57A	.54	.649	....	130
30....	.45	.46	.42A	.46	.47	.606	57	166
31....	....	....	....	.47N	.44	.577	....	166

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9200 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.48	.49	.40A	.44A	.44	.568	77	183
4....	.44	.45B	.44	.44	.43	.574	25	208
5....	.44	.46B	.43A	.43A	.43	.584	15	205
6....	.41	.41	.39	.41	.42	.598	202	374
7....	.40	.44	.40	.43A	.41	.584	340	818
8....	.37	.37	.33A	.33A	.33	.507	500	858
11....	....	...	....	.33N	.33	.508	5	858
12....	.32	.32	.30	.30	.30	.488	237	1032
13....	.31	.34B	.31	.34B	.34	.523	206	1153
14....	.34	.37	.34	.38	.37	.557	153	1173
15....	.43	.46	.39	.40	.40	.577	206	1223
18....	.36	.36	.27	.27	.28	.478	135	1135
19....	.24	.28	.23	.26A	.27	.467	338	1113
20....	.26	.31B	.26	.28	.29	.506	239	1198
21....	.25	.27	.24	.27	.27	.488	929	1708
22....	.27	.28	.24	.25B	.26	.496	203	1748
25....	.27	.27	.27	.27	.27	.513	66	1738
26....	.29	.29	.26	.29	.28	.524	437	1746
27....	.29	.29	.24	.28	.26	.506	141	1726
28....	Exchange Closed; Thanksgiving Day							
29....	.26	.27	.26	.27	.26	.496	34	1702

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.28	.34	.27A	.34	.34	.594	514	1922
3....	.36	.37	.34	.35	.34	.589	258	1867
4....	.34	.35	.32	.32	.32	.563	208	2061
5....	.34	.35	.33	.34	.34	.590	310	2232
6....	.36	.37	.33	.34	.34	.591	817	2429
9....	.33	.33	.26	.27@.26	.26	.515	209	2487
10....	.23	.23	.20	.21	.21	.456	963	2427
11....	.19	.20	.13	.14	.14	.329	1065	2961
12....	.15	.21	.14	.16	.16	.349	1452	2819
13....	.16@.15	.16	.13	.16	.16	.322	1227	3180
16....	.14	.16	.14	.14	.14	.314	648	2818
17....	.14	.14	.12	.12	.12	.293	427	2637
18....	.13	.16	.13	.16	.16	.355	856	3210
19....	.17	.18	.12	.14	.14	.312	1887	4047
20....	.15	.17	.11	.13	.13	.300	1383	4680
23....	.15	.15	.13	.15	.15	.340	552	4606
24....	.14	.14	.13	.13	.14	.334	120	4506
25....	Exchange Closed; Christmas							
26....	.15	.15	.12	.12	.12	.321	142	4482
27....	.12	.13	.11	.13	.13	.314	293	4479
30....	.14	.15	.12	.15	.15	.346	442	4402
31....	.15	.15	.13	.14	.14	.344	649	4160

MARCH 1986 9250 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	1.22	1.22	1.18A	1.18A	1.16	.804	25	25
25....	....	....	....	1.16N	1.11	.787	....	25
26....	1.08	1.08	1.08	1.08	1.13	.792	23	25
27....	....	1.15B	....	1.15B	1.25	.826	....	25
30....	....	....	....	1.25N	1.20	.813	....	25

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.20N	1.11	.798	....	25
2....	....	....	....	1.11N	1.19	.819	....	25
3....	....	....	....	1.19N	1.18	.817	....	25
4....	....	....	....	1.18N	1.19	.822	....	25
7....	....	....	....	1.19N	1.26	.843	....	25
8....	....	....	....	1.28N	1.24	.836	....	25
9....	....	....	....	1.24N	1.29	.848	....	25
10....	....	....	....	1.29N	1.30	.851	....	25
11....	....	....	....	1.30N	1.27	.846	....	25
14....	....	....	....	1.27N	1.27	.847	....	25
15....	....	....	....	1.27N	1.24	.841	....	25
16....	....	....	....	1.24N	1.18	.832	....	25
17....	....	....	....	1.18N	1.10	.813	....	25
18....	....	....	....	1.10N	1.07	.804	....	25
21....	....	....	....	1.07N	1.09	.814	....	25
22....	....	....	1.00A	1.02A	1.02	.840	....	25
23....	....	....	....	1.02N	1.01	.841	....	25
24....	....	1.05B	....	1.05B	1.08	.858	....	25
25....	....	....	....	1.08N	1.04	.850	....	25
28....	....	....	....	1.04N	1.04	.852	....	25
29....	....	....	1.00A	1.00A	.99	.833	....	25
30....	....	....	.74A	.74A	.80	.803	....	25
31....	....	....	....	.80N	.76	.784	....	25

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
MARCH 1986 9250 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	.75B	.70	.75B	.75	.778	2	25
4....	....	....	....	.75N	.76	.784	....	25
5....	....	....	....	.76N	.76	.792	....	25
6....	....	....	.75A	.76N	.77	.803	....	25
7....	....	....	.74A	.77N	.75	.793	....	25
8....	....	....	.65A	.65A	.62	.734	....	25
11....	....	.65B	....	.62N	.62	.737	....	25
12....	.60	.60	.60	.60	.60	.721	6	31
13....	....	.62B	....	.62B	.64	.751	1	31
14....	....	.67B	....	.67B	.69	.778	....	32
15....	....	.80B	....	.73B	.73	.794	....	32
18....	....	....	.60A	.60A	.56	.718	....	32
19....	.53	.55B	.52	.55B	.55	.710	5	37
20....	....	....	....	.55N	.58	.745	20	46
21....	.55	.55	.54A	.55	.57	.729	3	49
22....	....	.58B	....	.58B	.57	.738	....	49
25....	.57	.58B	.57	.58B	.56	.754	30	79
26....	.58	.59B	.58	.58	.58	.763	10	89
27....	.58	.58B	.55A	.58	.57	.751	10	99
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.57N	.57	.745	....	99

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.61	.66B	.61	.66B	.72	.819	10	99
3....	....	....	....	.72N	.70	.816	....	99
4....	....	....	.68A	.68A	.65	.799	....	99
5....	....	.68B	....	.68B	.70	.819	....	99
6....	....	....	.69A	.69A	.70	.820	....	99
9....	....	....	.60A	.60A	.58	.768	....	99
10....	....	....	.51A	.51A	.51	.725	....	99
11....	.40	.40	.36	.36	.36	.603	93	83
12....	....	.42B	....	.41B	.41	.626	....	83
13....	....	....	.38A	.38A	.38	.599	10	93
16....	.36	.36	.36	.36	.36	.595	10	93
17....	.34	.34	.32	.32	.32	.573	167	212
18....	.34	.41	.34	.30A	.40	.641	344	488
19....	.42	.42	.33	.36	.35	.597	1036	539
20....	.35	.37B	.28	.32B	.34	.586	167	557
23....	.35	.36B	.35	.36B	.36	.633	21	552
24....	....	.38B	.35A	.36N	.38	.629	....	551
25....	Exchange Closed; Christmas							
26....	....	....	.34A	.38A	.35	.618	....	551
27....	.32	.33B	.32	.32	.34	.613	5	556
30....	.36	.36	.35A	.36	.36	.651	111	648
31....	.36	.38B	.36	.38B	.33	.652	386	921

MARCH 1986 9300 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	.74	.74	.74	.74	.74	.832	20	20
12....	....	....	....	.74N	.76	.847	....	20
13....	....	....	.72A	.72A	.72	.831	....	20
16....	....	....	....	.72N	.71	.831	....	20
17....	....	....	....	.71N	.67	.818	....	20
18....	....	.74B	....	.74B	.77	.862	....	20
19....	....	.79B	....	.78B	.70	.835	....	20
20....	.72	.72	.66A	.66A	.68	.829	2	22
23....	....	.74B	....	.74B	.75	.862	....	22
24....	....	.76B	.74A	.74A	.75	.860	....	22
25....	Exchange Closed; Christmas							
26....	....	....	.73A	.73A	.71	.856	....	22
27....	....	.72B	.69A	.72B	.72	.854	....	22
30....	....	.75B	....	.75B	.77	.879	....	12
31....	....	....	....	.77N	.77	.880	....	2

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1986 8950 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	.46	.46	.43	.43	.43	.296	....	....
26....	.42	.42	.40	.40	.40	.292	20	20
27....	.39	.39	.39	.39	.39	.266	30	50
28....	.38	.38	.37	.37	.37	.240	....	50

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.34	.34	.33A	.34	.34	.241	10	60
2....	.36	.36	.36	.36	.33	.234	40	100
3....	....	....	....	.33N	.33	.234	10	110
4....	Exchange Closed; Independence Day							
5....	.28	.28	.26A	.26A	.23	.160	5	115
8....	....	.28B	....	.28B	.36	.199	....	115
9....	.30	.30	.29	.29	.29	.206	30	145
10....	....	....	....	.29N	.33	.219	....	145
11....	....	.42B	....	.42B	.44	.269	....	145
12....	.43	.43	.39	.39	.40	.259	30	175
15....	.38	.38	.38	.38	.38	.244	30	205
16....	.34	.34	.33	.33	.33	.241	25	230
17....	.31	.38	.31	.38	.38	.247	30	260
18....	....	.39B	.34A	.39B	.42	.290	....	260
19....	....	....	....	.42N	.42	.291	....	260
22....	....	....	....	.42N	.43	.306	....	260
23....	....	....	....	.43N	.42	.303	....	260
24....	....	....	.40A	.40A	.43	.309	....	260
25....	.42	.42	.41	.41	.41	.297	5	265
26....	....	....	....	.41N	.46	.323	20	285
29....	....	.49B	....	.49B	.50	.341	....	285
30....	....	....	.45A	.50N	.52	.347	....	285
31....	....	....	.49A	.49A	.43	.333	....	285

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.44	.44	.44	.44	.46	.320	10	295
2....	....	....	....	.46N	.49	.340	....	295
5....	....	....	.48A	.48A	.48	.338	....	295
6....	....	....	.45A	.45A	.47	.325	....	295
7....	.41	.41	.41	.41	.42	.295	30	325
8....	.38	.38	.38	.38	.38	.272	20	345
9....	.34	.34	.34	.34	.36	.256	20	365
12....	....	....	.33A	.36N	.37	.259	....	365
13....	....	....	....	.37N	.38	.240	....	365
14....	.40	.40	.40	.40	.37	.232	10	365
15....	....	....	.36A	.36A	.39	.243	....	365
16....	....	.40B	.36A	.36A	.35	.202	....	365
19....	.33	.33	.31	.31	.32	.184	50	405
20....	.31	.33B	.31	.31	.31	.173	25	415
21....	....	....	....	.31N	.31	.158	....	415
22....	.30	.30	.30	.30	.31	.174	10	415
23....	....	....	....	.31N	.31	.177	....	415
26....	....	....	....	.31N	.34	.189	....	415
27....	.25	.28B	.25	.28B	.31	.174	10	425
28....	....	....	....	.31N	.32	.175	....	425
29....	....	....	.30A	.30A	.29	.161	....	425
30....	....	.30B	....	.30B	.35	.197	....	425

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.35	.35	.33A	.33A	.31	.186	3	428
4....	....	....	....	.31N	.29	.173	....	428
5....	.28	.29	.28	.29	.29	.187	10	438
6....	.31	.36	.31	.34	.35	.245	95	443
9....	.35	.35	.35	.35	.36	.270	15	448
10....	....	....	.33A	.35A	.34	.257	....	448
11....	....	....	....	.34N	.35	.263	....	448
12....	.36	.36	.36	.36	.37	.271	20	438
13....	.31	.31	.27	.27	.29	.215	20	468
16....	.27	.27	.27	.27	.27	.212	20	483
17....	....	....	....	.27N	.29	.221	....	483
18....	....	....	....	.29N	.30	.228	....	483
19....	.33	.33	.33	.33	.31	.234	24	492
20....	....	....	.30A	.30A	.22	.196	....	492
23....	.20	.20	.20	.20	.20	.172	15	485
24....	.19	.19	.19	.19	.19	.161	5	490
25....	.20	.20	.19	.19	.17	.151	17	470
26....	....	....	....	.17N	.18	.153	....	483
27....	....	....	....	.18N	.20	.175	....	483
30....	....	....	....	.20N	.20	.164	....	483

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1986 8950 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.20N	.18	.150	....	483
2....	.18	.18	.18	.18	.20	.163	10	493
3....	....	....	....	.20N	.19	.160	...	493
4....	.17	.19B	.17	.19B	.20	.164	2	495
7....	.24	.24	.24	.24	.22	.178	27	515
8....	....	....	....	.22N	.18	.169	....	515
9....	....	....	....	.18N	.17	.178	....	515
10....	....	....	....	.17N	.20	.180	....	515
11....	....	....	....	.20N	.19	.174	....	515
14....	....	....	....	.19N	.18	.171	....	515
15....	....	....	....	.18N	.18	.165	....	515
16....	....	....	....	.18N	.16	.155	....	515
17....	....	....	....	.16N	.14	.140	....	515
18....	....	....	....	.14N	.12	.133	....	515
21....	....	....	....	.12N	.13	.136	....	515
22....	....	....	.12A	.12A	.10	.091	....	515
23....	....	....	....	.10N	.09	.090	....	515
24....	....	....	....	.09N	.10	.098	...	515
25....	....	....	.09A	.10N	.09	.092	....	515
28....	....	....	....	.09N	.08	.091	....	515
29....	.08	.08	.08	.08	.06	.047	25	510
30....	....	....	....	.06N	.06	.038	....	510
31....	....	....	....	.06N	.05	.033	....	510

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.030	....	510
4....	.05	.05	.05	.05	.04	.029	20	530
5....	.05	.05	.05	.05	.05	.028	45	550
6....	.05	.05	.05	.05	.04	.029	55	605
7....	....	....	....	.04N	.04	.028	...	605
8....	.04	.04	.04	.04	.03	.019	30	635
11....	....	....	....	.03N	.03	.018	30	665
12....	....	....	....	.03N	.03	.014	...	665
13....	....	....	....	.03N	.03	.017	....	665
14....	....	....	....	.03N	.03	.020	....	665
15....	....	....	....	.03N	.03	.022	....	665
18....	....	....	....	.03N	.02	.012	...	665
19....	....	....	....	.02N	.02	.012	...	665
20....	....	....	....	.02N	.02	.015	....	665
21....	....	....	....	.02N	.02	.013	...	665
22....	....	....	....	.02N	.02	.013	....	665
25....	....	....	....	.02N	.02	.013	....	665
26....	....	....	....	.02N	.02	.013	....	665
27....	....	....	....	.02N	.02	.011	....	665
28....	Exchange Closed, Thanksgiving Day							
29....	....	....	....	.02N	.01	.010	....	665

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.01N	.01	.015	...	665
3....	....	....	....	.01N	.01	.014	...	665
4....	....	....	....	.01N	.01	.012	....	665
5....	....	....	....	.01N	.01	.013	....	665
6....	....	....	....	.01N	.01	.014	....	665
9....	....	....	....	.01N	.01	.008	....	665
10....	....	....	....	.01N	.01	.006	....	665
11....	....	....	....	.01N	.01	.003	....	665
12....	.01	.01	.01	.01	.01	.003	1	664
13....	....	....	....	.01N	.01	.003	...	664
16....	.01	.01	.01	.01	.01	.002	95	664
17....	....	....	....	.01N	.01	.001	....	664
18....	....	....	....	.01N	.01	.002	....	664
19....	....	....	....	.01N	.01	.002	...	664
20....	....	....	....	.01N	.01	.001	....	664
23....	....	....	....	.01N	.01	.002	....	664
24....	....	....	....	.01N	.01	.002	....	664
25....	Exchange Closed; Christmas							
26....	....	....	....	.01N	.01	.001	...	664
27....	....	....	....	.01N	.01	.001	...	664
30....	....	....	....	.01N	.01	.002	....	664
31....	....	....	....	.01N	.01	.002	....	664

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1986 9000 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	.60	.60	.58	.58	.60	.390	10	10
27....	.58	.58	.58	.58	.58	.362	20	30
28....	.57	.57	.57	.57	.57	.332	10	40

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.46	.46	.45A	.46	.46	.333	10	50
2....	....	....	....	.46N	.45	.325	....	50
3....	.45	.45	.45	.45	.45	.325	10	60
4....	Exchange Closed; Independence Day							
5....	.40	.40	.40	.40	.30	.260	5	65
8....	.40	.40	.40	.40	.47	.284	10	75
9....	....	....	.43A	.43A	.43	.293	....	75
10....	....	....	....	.43N	.46	.308	....	75
11....	....	.56B	....	.56B	.59	.367	....	75
12....	....	.65B	.55A	.56A	.58	.355.	....	75
15....	....	....	....	.58N	.52	.338	....	75
16....	....	....	.50A	.50A	.46	.327	....	75
17....	.43	.45B	.43	.45B	.46	.334	10	85
18....	....	.54B	....	.54B	.57	.382	....	85
19....	....	....	....	.57N	.57	.384	....	85
22....	....	....	....	.57N	.59	.401	....	85
23....	....	....	....	.59N	.58	.397	....	85
24....	....	....	.55A	.55A	.59	.405	....	85
25....	....	....	.58A	.58A	.56	.391	....	85
26....	....	....	....	.56N	.63	.420	....	85
29....	....	....	....	.63N	.67	.440	....	85
30....	....	....	.65A	.67N	.70	.446	....	86
31....	....	....	.65A	.66A	.59	.432	....	85

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.60	.60	.60	.60	.61	.418	10	95
2....	....	....	....	.61N	.66	.440	....	95
5....	....	....	.62A	.66N	.65	.437	....	95
6....	....	....	.64A	.64A	.63	.423	....	95
7....	....	....	.59A	.59A	.58	.391	....	95
8....	....	....	.51A	.51A	.52	.365	....	95
9....	.46	.46	.46	.46	.50	.347	10	105
12....	.45	.45	.43A	.45	.50	.351	10	115
13....	....	....	....	.50N	.52	.344	....	115
14....	....	....	....	.52N	.50	.334	....	115
15....	....	....	.49A	.49A	.53	.348	....	115
16....	.45	.55B	.45	.45	.49	.310	6	121
19....	....	....	....	.49N	.46	.289	....	121
20....	.45	.45	.43A	.43A	.42	.275	10	131
21....	.42	.42	.41	.41	.41	.254	20	151
22....	....	....	....	.41N	.44	.276	....	151
23....	....	....	....	.44N	.44	.280	....	151
26....	....	....	....	.44N	.47	.296	....	151
27....	....	....	....	.47N	.44	.277	....	151
28....	....	....	....	.44N	.44	.279	....	151
29....	....	....	.40A	.40A	.41	.260	....	151
30....	....	.45B	....	.45B	.47	.306	....	151

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.47N	.44	.293	...	151
4....	....	....	....	.44N	.41	.276	....	151
5....	.40	.40	.38	.40B	.41	.295	12	158
6....	.45	.50	.45	.48	.51	.368	55	158
9....	.50	.50	.50	.50	.51	.384	5	158
10....	....	....	.44A	.46A	.48	.369	....	158
11....	....	.49B	....	.49B	.50	.376	....	158
12....	....	....	....	.50N	.52	.386	....	158
13....	....	....	.41A	.41A	.41	.320	....	158
16....	.38	.38	.38	.38	.40	.317	13	158
17....	....	....	....	.40N	.42	.328	....	158
18....	.41	.41	.41	.41	.44	.337	10	158
19....	.48	.48	.48	.48	.45	.344	10	158
20....	....	....	.43A	.43A	.35	.297	....	158
23....	.31@.32	.32	.30	.31B	.31	.268	30	153
24....	.30	.30	.30	.30	.29	.253	10	158
25....	....	....	....	.29N	.27	.240	....	158
26....	....	....	....	.27N	.27	.244	....	158
27....	....	.28B	....	.28B	.31	.273	....	158
30....	....	....	....	.31N	.30	.259	....	158

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1986 9000 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.30N	.28	.240	....	158
2....	....	....	....	.28N	.31	.258	....	158
3....	....	....	....	.31N	.30	.254	....	158
4....	....	....	.28A	.30N	.31	.260	....	158
7....	....	....	....	.31N	.34	.278	....	158
8....	....	....	....	.34N	.29	.267	....	158
9....	.27	.27	.27	.27	.28	.280	25	183
10....	....	....	....	.28N	.31	.281	....	183
11....	....	....	.30A	.30A	.29	.274	....	183
14....	....	....	....	.29N	.28	.271	....	183
15....	....	....	.27A	.27A	.28	.264	....	183
16....	....	...	.27A	.27A	.26	.250	....	183
17....	....	....	....	.26N	.23	.231	....	183
18....	.20	.20	.20	.20	.21	.220	25	188
21....	....	....	....	.21N	.22	.225	....	188
22....	.20	.20	.19	.19	.19	.177	100	263
23....	.17	.17	.17	.17	.17	.176	25	303
24....	.17	.17	.16	.16	.18	.189	100	353
25....	....	....	.17A	.17A	.16	.179	....	353
28....	.15	.15	.15	.15	.16	.178	10	353
29....	.15	.15	.14	.14	.13	.114	75	413
30....	....	....	.12A	.12A	.12	.097	....	413
31....	....	....	....	.12N	.11	.086	....	413

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.10	.10	.10	.10	.10	.080	5	418
4....	.09	.09	.09	.09	.09	.078	8	426
5....	....	....	....	.09N	.09	.077	....	426
6....	....	...	....	.09N	.09	.079	....	426
7....	.09	.09	.08A	.09	.09	.078	50	476
8....	....	...	.08A	.08A	.06	.055	....	476
11....	....	....	....	.06N	.06	.054	...	476
12....	....	....	....	.06N	.05	.045	....	476
13....	....	....	....	.05N	.05	.052	....	476
14....	.05	.05	.05	.05	.06	.059	6	470
15....	...	.07B	...	.07B	.06	.063	..	470
18....	...	...	...	.06N	.05	.039	....	470
19....	....	....	....	.05N	.05	.039	....	470
20....	....	....	....	.05N	.05	.047	....	470
21....	.04	.04	.04	.04	.04	.042	25	470
22....	....	....	....	.04N	.03	.043	....	460
25....	.04	.04	.04	.04	.03	.043	8	452
26....	....	...	...	.03N	.03	.044	....	452
27....	.03	.03	.03	.03	.03	.038	50	452
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.03N	.03	.034	....	415

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.03N	.03	.048	....	415
3....	.04	.04	.04	.04	.03	.046	25	390
4....	.03	.03	.03	.03	.02	.041	25	365
5....	....	....	....	.02N	.03	.045	....	365
6....	....	....	....	.03N	.03	.046	....	365
9....	....	....	....	.03N	.03	.032	....	365
10....	.02	.02	.02	.02	.02	.024	20	365
11....	.02	.02	.02	.02	.02	.014	35	389
12....	....	....	....	.02N	.02	.015	75	464
13....	....	....	....	.02N	.02	.013	....	464
16....	.02	.02	.02	.02	.02	.011	29	464
17....	.02	.02	.02	.02	.02	.009	30	494
18....	....	....	....	.02N	.02	.012	....	494
19....	....	....	....	.02N	.02	.009	....	494
20....	....	....	....	.02N	.02	.009	....	494
23....	....	....	....	.02N	.02	.011	....	494
24....	....	....	....	.02N	.02	.010	....	494
25....	Exhange Closed; Christmas							
26....	....	...	...	.02N	.02	.009	....	494
27....	....	....	....	.02N	.02	.008	....	494
30....	....	....	...	.02N	.02	.010	..	494
31....	....	...	....	.02N	.02	.010	...	494

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1986 9050 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6....	.81	.81	.81	.81	.84	.528	....	....
7....	....	....	.79A	.79A	.77	.493	10	10
8....	....	....	.70A	.70A	.69	.468	....	10
9....	....	....	.67A	.67A	.67	.448	....	10
12....	....	....	.61A	.66A	.67	.452	....	10
13....	....	....	....	.67N	.70	.460	....	10
14....	....	....	.61A	.68A	.68	.450	....	10
15....	.65	.65	.64A	.65	.72	.465	9	19
16....	....	.75B	.67A	.67A	.65	.438	....	19
19....	....	....	....	.65N	.62	.413	....	19
20....	....	....	....	.62N	.60	.398	....	19
21....	.60	.60	.59A	.60	.56	.374	2	21
22....	....	....	....	.58N	.60	.400	....	21
23....	....	....	....	.60N	.61	.405	....	21
26....	....	....	....	.61N	.64	.423	...	21
27....	...	....	....	.64N	.60	.402	....	21
28....	....	....	....	.60N	.61	.404	....	21
29....	...	....	.56A	.56A	.57	.383	....	21
30....	....	.60B	....	.60B	.65	.436	....	21

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	....	....	.65N	.60	.422	....	21
4....	....	....	....	.60N	.57	.403	....	21
5....	.56	.58	.54A	.58	.56	.425	10	31
6....	.60	.67B	.60	.67B	.70	.505	25	55
9....	.70	.70	.70	.70	.70	.509	30	79
10....	....	....	.65A	.65A	.67	.493	....	79
11....	.69	.69	.69	.69	.69	.501	40	119
12....	....	.70B	....	.70B	.71	.511	....	119
13....	.62	.62	.59	.59	.58	.441	15	134
16....	....	....	....	.58N	.58	.438	10	139
17....	....	....	.56A	.56A	.59	.450	....	139
18....	....	....	....	.59N	.61	.460	....	139
19....	.63	.63	.63	.63	.63	.468	2	141
20....	....	....	.55A	.55A	.51	.417	....	141
23....	.47@.48	.48	.46	.46	.45	.384	30	111
24....	.45	.45	.44	.44	.43	.367	10	114
25....	....	....	....	.43N	.41	.352	....	104
26....	....	....	.40A	.41N	.40	.357	....	104
27....	....	.43B	....	.43B	.47	.391	....	104
30....	....	....	....	.47N	.44	.376	....	104

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	..	....	....	.44N	.41	.353	....	104
2....	...	....	....	.41N	.45	.375	....	104
3....	....	....	....	.45N	.44	.370	....	104
4....	....	....	.41A	.44N	.46	.377	....	104
7....	.48	.48	.48	.48	.50	.399	6	104
8....	.47	.48	.45	.45	.44	.388	45	149
9....	....	....	....	.44N	.44	.402	1	150
10....	....	....	....	.44N	.47	.404	....	149
11....	....	....	.45A	.45A	.44	.386	....	149
14....	....	....	....	.44N	.43	.393	....	149
15....	.41	.41	.41	.41	.42	.385	50	199
16....	....	...	....	.42N	.40	.369	....	199
17....	.37	.37	.37	.37	.36	.348	..	194
18....	.31	.31	.31	.31	.33	.334	70	264
21....	....	.34B	....	.34B	.35	.340	....	264
22....	....	...	.34A	.34A	.31	.301	....	264
23....	.29	.29	.29	.29	.29	.300	50	314
24....	....	.32B	....	.29N	.30	.317	....	314
25....	.28	.28	.28	.28	.28	.305	25	339
28....	....	...	....	.28N	.27	.304	....	339
29....	....	....	....	.27N	.22	.230	....	339
30....	.18	.18	.18	.18	.20	.203	30	359
31....	.22	.22	.21A	.21A	.19	.185	21	359

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1986 9050 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.19N	.18	.174	....	359
4....	.16	.16	.16	.16	.16	.173	....	359
5....	....	....	....	.16N	.17	.170	3	362
6....	....	....	.16A	.16A	.16	.174	....	362
7....	.14	.16	.14	.16	.16	.169	140	356
8....	.12	.12	.12	.12	.12	.131	90	433
11....	....	....	....	.12N	.12	.130	....	433
12....	.10	.10	.10	10	.10	.112	45	478
13....	.11	.11	.11	.11	.11	.127	15	488
14....	.11	11	.11	.11	.12	140	72	533
15....	....	.14B	....	.13B	.12	.148	....	533
18....	.10	.10	.10	.10	.09	.102	65	598
19....	....	....	.08A	.08A	.08	.101	....	598
20....	....	.09B	....	.09B	.09	.119	....	598
21....	....	....	....	.09N	.08	.109	....	598
22....	....	....	....	.08N	.08	.110	....	598
25....	.08	.08	.08	.08	.08	.112	3	595
26....	....	....	....	.08N	.08	.113	....	595
27....	....	....	.07A	.07A	.07	.102	....	595
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.07N	.07	.094	....	595

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.07N	.08	.124	....	595
3....	.08	.08	.08	.08	.08	.123	10	595
4....	....	....	....	.08N	.07	.109	....	595
5....	....	....	....	.07N	.08	.118	....	595
6....	....	....	....	.08N	.08	.121	....	595
9....	....	....	.07A	.07A	.06	.090	....	595
10....	.05	.05	.05	.05	.05	.073	10	605
11....	.04	.04	.04	.04	.04	.046	50	580
12....	.04	.04	.04	.04	.04	.050	40	580
13....	....	....	....	.04N	.04	.044	60	580
16....	.04	.04	.04	.04	.04	.040	35	580
17....	.03	.03	.03	.03	.03	.033	33	555
18....	....	....	....	.03N	.03	.042	....	555
19....	....	....	....	.03N	.03	.034	....	555
20....	.04	.04	.03	.03	.03	.034	101	550
23....	....	....	....	.03N	.03	.039	....	550
24....	....	....	....	.03N	.03	.038	....	550
25....	Exchange Closed; Christmas							
26....	....	....	....	.03N	.03	.035	....	550
27....	....	....	....	.03N	.03	.033	....	550
30....	....	....	....	.03N	.03	.038	....	550
31....	....	....	....	.03N	.03	.038	....	550

JUNE 1986 9100 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	.78	.78	.78	.78	.78	.500	4	4
10....	....	....	....	.78N	.82	.517	....	4
11....	....	.95B	....	.95B	1.00	.582	....	4
12....	....	....	.95A	1.00N	1.00	.569	....	4
15....	....	....	....	1.00N	.92	.552	....	4
16....	....	....	....	.92N	.85	.521	....	4
17....	....	....	.80A	.85N	.84	.529	....	4
18....	....	.97B	....	.97B	1.00	.581	....	4
19....	....	....	....	1.00N	1.00	.583	....	4
22....	....	....	....	1.00N	1.03	.601	....	4
23....	....	1.05B	....	1.05B	1.03	.597	....	4
24....	....	....	....	1.03N	1.05	.605	....	4
25....	....	....	....	1.05N	1.01	.591	....	4
26....	....	....	....	1.01N	1.09	.621	....	4
29....	....	1.10B	....	1.10B	1.16	.641	....	4
30....	....	....	1.15A	1.16N	1.18	.647	....	4
31....	....	....	1.15A	1.15A	1.07	.634	....	4

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
JUNE 1986 9100 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.05A	1.05A	1.06	.620	....	4
2....	....	....	....	1.08N	1.15	.642	....	4
5....	....	....	1.10A	1.10A	1.13	.640	....	4
6....	....	....	1.05A	1.05A	1.07	.627	....	4
7....	....	....	1.05A	1.05A	1.00	.595	....	4
8....	....	....	.95A	.95A	.92	.569	....	4
9....	....	....	.90A	.90A	.89	.551	....	4
12....	....	....	.82A	.82A	.90	.556	....	4
13....	....	....	....	.90N	.92	.579	....	4
14....	....	....	....	.92N	.89	.570	....	4
15....	....	....	.88A	.89N	.93	.584	....	4
16....	....	.95B	.89A	.89A	.87	.571	....	4
19....	....	....	.85A	.85A	.83	.547	....	8
20....	....	....	....	.83N	.81	.531	....	8
21....	....	....	.77A	.77A	.75	.507	....	4
22....	....	....	....	.75N	.80	.534	....	4
23....	....	....	....	.80N	.81	.539	....	4
26....	....	....	....	.81N	.85	.559	....	4
27....	....	....	....	.85N	.79	.537	....	4
28....	....	....	....	.79N	.80	.540	....	4
29....	....	....	.75A	.75A	.77	.518	....	4
30....	....	.80B	....	.80B	.86	.573	....	4

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.87	.87	.85A	.85A	.81	.559	3	7
4....	.78	.78	.78	.78	.78	.540	30	37
5....	.78	.80	.75A	.80	.80	.562	10	40
6....	.85@.86	.92	.85	.92	.94	.640	65	92
9....	.96	.96	.96	.96	.95	.632	20	102
10....	....	....	.90A	.90A	.91	.617	....	99
11....	....	.95B	....	.92B	.93	.625	....	99
12....	....	....	....	.93N	.96	.635	....	99
13....	.80	.80	.80	.80	.79	.566	20	115
16....	....	....	....	.79N	.79	.564	....	115
17....	....	....	.77A	.79N	.82	.577	....	115
18....	....	....	....	.82N	.84	.587	....	115
19....	.86	.89	.86	.89	.87	.595	19	134
20....	....	....	.81A	.81A	.72	.545	....	134
23....	.59	.67	.50	.67	.64	.512	113	196
24....	....	.65B	....	.64N	.62	.494	22	218
25....	.60	.60	.60	.60	.59	.478	....	196
26....	.61	.61	.58A	.61	.59	.483	126	312
27....	....	.62B	....	.62B	.67	.519	....	296
30....	....	.69B	....	.68B	.64	.504	....	296

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.64	.64	.62A	.62A	.60	.481	15	311
2....	.56	.58B	.56	.58B	.65	.504	94	345
3....	....	....	.64A	.64A	.64	.499	....	345
4....	.57	.64	.57	.64	.65	.507	22	366
7....	.68	.68	.68	.68	.70	.530	36	385
8....	.68	.68	.65	.65	.63	.517	20	414
9....	....	....	....	.63N	.65	.533	5	419
10....	....	....	....	.65N	.67	.536	....	419
11....	....	....	.65A	.65A	.65	.528	....	419
14....	....	....	....	.65N	.64	.526	....	419
15....	....	....	....	.64N	.62	.518	....	419
16....	....	....	.60A	.60A	.59	.502	....	419
17....	.59	.59	.54	.54	.54	.477	114	504
18....	.52	.52	.51	.51	.52	.464	125	584
21....	....	.53B	....	.53B	.52	.472	....	584
22....	.49	.49	.48	.48	.48	.452	110	694
23....	.47	.47	.47	.47	.47	.452	25	694
24....	....	.48B	....	.47N	.48	.471	....	684
25....	....	....	.47A	.47A	.46	.458	....	684
28....	.45	.45	.44	.44	.44	.458	175	770
29....	.39	.39	.38	.38	.37	.392	101	770
30....	....	....	.28A	.34A	.34	.357	....	770
31....	.32	.32	.32	.32	.31	.333	54	783

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

JUNE 1986 9100 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.29	.32B	.27	.28	.30	.319	152	795
4....	.30	.30	.30	.30	.28	.318	....	795
5....	.27	.29B	.27	.27	.28	.314	60	875
6....	.26	.26	.26	.26	.28	.320	98	943
7....	.25	.27	.25	.27	.28	.313	200	933
8....	.24	.24	.22	.22	.21	.259	175	1083
11....	....	.22B	....	.21N	.21	.258	10	1091
12....	....	....	.20A	.20A	.19	.230	....	1091
13....	.20	.20	.18A	.20	.21	.254	25	1091
14....	.21	.21	.21	.21	.22	.275	16	1085
15....	.25	.28B	.25	.25	.23	.287	5	1085
18....	.20	.20	.18A	.18A	.17	.216	110	1136
19....	.15	.17	.15	.17	.17	.215	51	1179
20....	.17	.17	.17	.17	.19	.244	40	1209
21....	.14	.16	.14	.16	.16	.229	25	1199
22....	.16	.16	.16	.16	.16	.231	110	1209
25....	.16	.16	.16	.16	.16	.235	50	1209
26....	....	....	.15A	.16N	.16	.238	....	1140
27....	.16	.16	.15A	.15A	.13	.219	1	1140
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	.12A	.13N	.13	.207	....	1140

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	.14B	....	.14B	.16	.256	....	1140
3....	.17	.18	.17	.17	.16	.256	64	1129
4....	....	....	....	.16N	.14	.233	....	1125
5....	.15	.15	.15	.15	.15	.248	50	1125
6....	....	....	....	.15N	.15	.254	....	1125
9....	....	....	.14A	.14A	.12	.204	....	1125
10....	.10	.11	.10	.10	.09	.173	111	1210
11....	.08	.09	.08	.08A	.06	.122	132	1172
12....	.07	.08B	.07	.08B	.09	.129	435	1365
13....	....	....	.08A	.08A	.08	.118	....	1365
16....	....	....	....	.08N	.08	.110	....	1365
17....	.06	.07	.06	.07	.06	.095	40	1375
18....	....	.07B	....	.07B	.07	.115	5	1375
19....	.08	.08	.07	.07	.07	.097	55	1350
20....	....	....	....	.07N	.06	.097	....	1350
23....	....	....	....	.06N	.07	.110	....	1338
24....	....	....	....	.07N	.07	.107	....	1338
25....	Exchange Closed; Christmas							
26....	....	....	....	.07N	.07	.102	....	1338
27....	.07	.07	.07	.07	.07	.098	5	1343
30....	....	....	....	.07N	.07	.109	....	1343
31....	....	....	....	.07N	.07	.110	....	1343

JUNE 1986 9150 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	1.12	1.12	1.12	1.12	1.13	.696	6	6
19....	....	....	....	1.13N	1.08	.675	....	6
20....	....	....	....	1.06N	1.04	.661	....	6
21....	....	....	....	1.04N	.97	.638	....	6
22....	....	....	....	.97N	1.05	.664	....	6
23....	....	....	....	1.05N	1.06	.669	....	6
26....	....	1.07B	....	1.07B	1.11	.687	....	6
27....	1.10	1.10	1.10	1.10	1.04	.667	1	6
28....	....	....	....	1.04N	1.05	.670	....	6
29....	....	....	1.00A	1.00A	1.01	.650	....	6
30....	....	1.10B	....	1.10B	1.12	.700	....	6

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

JUNE 1986 9150 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	1.13B	....	1.12N	1.07	.689	....	6
4....	1.02	1.02	1.02	1.02	1.03	.672	17	23
5....	1.00	1.02B	1.00	1.02B	1.06	.692	7	30
6....	....	....	....	1.06N	1.24	.760	....	30
9....	....	....	....	1.24N	1.25	.742	....	30
10....	....	....	....	1.25N	1.20	.730	....	30
11....	....	....	....	1.20N	1.22	.736	....	30
12....	....	....	....	1.22N	1.26	.745	....	30
13....	....	....	1.10A	1.10A	1.07	.685	....	30
16....	....	....	....	1.07N	1.07	.684	....	30
17....	....	....	1.05A	1.05A	1.09	.695	....	30
18....	....	....	....	1.09N	1.12	.706	....	30
19....	....	....	....	1.12N	1.15	.712	....	30
20....	....	....	1.10A	1.10A	.99	.667	....	30
23....	....	....	....	.99N	.90	.637	....	30
24....	....	....	....	.90N	.86	.620	....	30
25....	....	....	....	.86N	.82	.606	....	30
26....	....	....	.80A	.82N	.83	.610	....	30
27....	....	.87B	....	.87B	.92	.645	....	30
30....	....	.97B	....	.92N	.88	.631	....	30

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.86	.86	.86	.85	.83	.609	50	70
2....	.82	.83B	.79	.83B	.90	.632	188	220
3....	....	....	.88A	.88A	.89	.627	102	320
4....	.89	.89	.83A	.87	.90	.635	12	305
7....	....	.92B	....	.92B	.96	.658	....	305
8....	....	....	.92A	.92A	.89	.646	....	305
9....	....	....	....	.89N	.91	.661	....	305
10....	....	....	....	.91N	.95	.663	....	305
11....	....	....	.90A	.90A	.91	.656	....	305
14....	....	....	....	.91N	.89	.655	....	305
15....	....	....	....	.89N	.88	.648	....	305
16....	....	....	....	.88N	.84	.633	....	305
17....	....	....	....	.84N	.78	.610	....	305
18....	....	....	.75A	.75A	.75	.597	....	305
21....	....	....	....	.75N	.76	.608	....	305
22....	.71	.71	.71	.71	.71	.610	25	330
23....	....	....	....	.71N	.71	.610	....	330
24....	....	....	....	.71N	.72	.629	....	330
25....	....	....	....	.72N	.70	.617	....	330
28....	....	....	....	.70N	.69	.618	....	330
29....	....	....	.67A	.67A	.58	.574	....	330
30....	.53	.53	.48A	.53	.54	.537	12	342
31....	.55	.55	.54	.54	.51	.512	2	343

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.52B	....	.51N	.49	.497	....	343
4....	.50	.50	.50	.50	.47	.497	2	345
5....	.46	.46	.46	.46	.46	.493	100	378
6....	....	....	....	.46N	.46	.501	....	378
7....	....	....	.42A	.43A	.46	.493	....	378
8....	.39	.39	.39	.39	.37	.430	110	447
11....	.37	.38B	.37	.37	.37	.430	50	497
12....	.36	.36	.33	.33	.33	.397	219	657
13....	.34	.37	.34	.35	.36	.426	168	744
14....	....	....	....	.36N	.39	.452	81	635
15....	.47	.50	.44	.44	.41	.467	133	677
18....	.39	.39	.31	.31	.31	.380	358	838
19....	.28	.32	.27	.30	.30	.380	375	938
20....	.31	.33	.31	.33	.33	.417	183	779
21....	.28	.30	.28	.30	.31	.398	195	851
22....	.29	.29	.29	.29	.29	.402	26	834
25....	....	....	....	.29N	.29	.409	....	834
26....	.29	.29	.28	.28	.29	.412	18	852
27....	.28	.30B	.26	.26	.26	.389	230	942
28....	Exchange Closed; Thanksgiving Day							
29....	.26	.26	.25	.25	.25	.374	75	952

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

JUNE 1986 9150 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.33	.33	.33	.33	.33	.438	25	977
3	.35	.35	.33	.33	.32	.438	52	1029
4	.29	.29	.29	.29	.28	.410	50	1009
5	.28	.29	.28	.28	.30	.430	215	1061
6	.30	.31	.30	.31	.30	.438	195	1178
9	.27	.27	.24	.24	.24	.374	203	1282
10	.23	.24B	.20	.20	.20	.333	215	1399
11	.19	.19	.15	.15	.16	.256	218	1541
12	.15	.17B	.15	.17B	.17	.269	110	1561
13	.15	.16B	.15	.15	.16	.252	211	1631
16	...	...	...	.16N	.15	.240	50	1632
17	.14	.14	.13	.13	.13	.215	20	1642
18	.14	.16B	.14	.16B	.15	.249	50	1662
19	.17	.17	.15A	.15A	.14	.220	90	1727
20	.16	.16	.13	.14	.13	.219	60	1666
23	...	.15B	...	.14B	.15	.242	25	1686
24	.16	.16	.15	.15	.15	.238	100	1696
25	Exchange Closed; Christmas							
26	.13	.14B	.13	.14B	.15	.231	100	1717
27	...	...	.14A	.14A	.13	.224	...	1717
30	...	.14B	...	.14B	.15	.245	...	1707
31	.15	.15	.15	.15	.15	.247	10	1707

JUNE 1986 9200 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.36	1.36	1.36	1.36	1.34	.775	...	...
23	...	...	...	1.34N	1.35	.780	20	20
26	...	1.42B	...	1.42B	1.41	.795	...	20
27	...	...	...	1.41N	1.33	.779	...	20
28	...	...	...	1.33N	1.36	.782	...	20
29	...	...	1.30A	1.30A	1.30	.766	...	20
30	...	1.40B	...	1.40B	1.43	.806	...	20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	1.46B	...	1.43N	1.38	.798	...	20
4	...	...	...	1.38N	1.33	.785	...	20
5	...	...	...	1.33N	1.36	.801	...	20
6	...	...	...	1.36N	1.58	.853	...	20
9	...	...	...	1.58N	1.59	.831	...	20
10	...	...	...	1.59N	1.54	.822	...	20
11	...	...	...	1.54N	1.56	.827	...	20
12	...	1.59B	...	1.59B	1.61	.834	...	20
13	...	...	1.40A	1.40A	1.39	.787	...	20
16	...	...	...	1.39N	1.39	.786	...	20
17	...	...	...	1.39N	1.42	.796	...	20
18	...	...	...	1.42N	1.45	.803	...	20
19	...	...	...	1.45N	1.49	.809	...	20
20	...	...	1.45A	1.45A	1.31	.773	...	20
23	...	...	...	1.31N	1.21	.748	...	20
24	...	1.24B	...	1.24B	1.17	.734	...	20
25	...	...	...	1.17N	1.13	.722	...	20
26	...	...	1.12A	1.13N	1.12	.726	...	20
27	...	1.17B	...	1.17B	1.23	.756	...	20
30	...	1.27B	...	1.23N	1.19	.745	...	20

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

JUNE 1986 9200 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.19N	1.13	.726	...	20
2	...	...	...	1.13N	1.20	.746	...	20
3	...	...	...	1.20N	1.18	.742	...	20
4	...	...	1.13A	1.13A	1.20	.749	...	20
7	...	1.22B	...	1.22B	1.28	.768	...	20
8	...	...	...	1.28N	1.20	.759	...	20
9	...	...	...	1.20N	1.23	.771	...	20
10	...	...	...	1.23N	1.28	.774	...	20
11	...	...	...	1.28N	1.23	.768	...	20
14	...	...	...	1.23N	1.21	.768	...	20
15	...	...	...	1.21N	1.20	.762	...	20
16	...	...	1.19A	1.19A	1.15	.750	...	20
17	...	...	...	1.15N	1.08	.730	...	20
18	...	...	1.07A	1.07A	1.05	.720	...	20
21	...	...	...	1.05N	1.06	.728	...	20
22	...	...	...	1.06N	1.01	.751	...	20
23	...	...	...	1.01N	1.01	.751	...	20
24	...	...	...	1.01N	1.03	.767	...	20
25	...	...	...	1.03N	1.00	.757	...	20
28	1.01	1.03	1.01	1.02	.99	.759	141	161
29	...	...	.94A	.94A	.88	.740	...	161
30	...	...	.78A	.78A	.81	.710	...	161
31	...	...	.80A	.80A	.77	.688	...	161

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.77	.80	.73A	.76A	.75	.675	77	211
4	...	.76B	...	.75N	.74	.676	...	201
5	.76	.76	.74	.74	.73	.673	110	311
6	...	...	.71A	.73N	.73	.680	...	311
7	.67	.72	.67	.72	.73	.674	70	361
8	...	...	.65A	.65A	.60	.615	...	361
11	...	.62B	...	.62B	.60	.616	...	361
12	.56	.56	.55	.55	.55	.583	50	311
13	.56	.60	.56	.58A	.59	.613	171	422
14	...	...	...	.59N	.63	.638	...	422
15	...	.73B	...	.68B	.65	.653	...	422
18	.65	.65	.56A	.56A	.51	.569	33	418
19	.47	.47	.47	.47	.51	.570	35	383
20	...	.53B	...	.53B	.56	.607	...	371
21	...	...	.50A	.54A	.53	.589	...	371
22	...	...	...	.53N	.52	.593	...	371
25	...	...	...	.52N	.52	.601	...	371
26	.51	.53	.51	.53	.53	.605	21	391
27	...	...	.52A	.52A	.48	.582	...	391
28	Exchange Closed; Thanksgiving Day							
29	...	...	...	.48N	.46	.568	...	391

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	.56B	...	.55B	.56	.633	...	391
3	.60	.60	.57	.57	.56	.633	20	391
4	...	...	.55A	.55A	.51	.607	...	391
5	...	.52B	...	.51N	.54	.627	...	391
6	...	...	...	.54N	.55	.634	...	391
9	.47	.47	.47	.47	.46	.573	20	401
10	.40	.40	.40	.40	.38	.530	8	405
11	.37	.38	.30	.30	.29	.441	224	479
12	...	.34B	...	.33B	.33	.457	63	542
13	.30	.32	.29	.32	.31	.437	205	696
16	.31	.31	.30A	.31	.30	.424	30	635
17	.28	.28	.26	.26	.27	.392	146	694
18	...	.30B	...	.30B	.30	.436	90	784
19	.34	.34	.27A	.29A	.27	.400	30	806
20	.29	.29	.26A	.20	.27	.399	1	806
23	...	.29B	...	.29B	.30	.431	...	806
24	...	...	...	.30N	.30	.427	...	806
25	Exchange Closed; Christmas							
26	...	...	.28A	.30N	.30	.418	...	806
27	.27	.27	.27	.27	.28	.410	1	807
30	.31	.31	.29A	.31	.31	.438	5	812
31	...	...	...	.31N	.31	.442	...	812

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

JUNE 1986 9250 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	.67	.68	.58A	.58A	.55	.639	30	30
12....	....	.56B	....	.55N	.59	.655	20	50
13....	.54	.55	.54	.55	.56	.636	50	100
16....	.53	.53	.53	.53	.55	.626	30	110
17....	....	....	....	.55N	.48	.595	....	105
18....	....	.50B	....	.50B	.55	.638	....	105
19....	....	.57B	....	.57B	.50	.603	....	105
20....	.49	.54B	.47	.49B	.49	.603	4	106
23....	....	.53B	....	.53B	.55	.636	....	106
24....	....	.56B	..	.55N	.55	.633	....	106
25....	Exchange Closed, Christmas							
26....	....	....	....	.55N	.55	.625	....	106
27....	....	....	.53A	.53A	.52	.618	....	106
30....	....	....	....	.52N	.56	.647	....	106
31....	....	....	....	.56N	.56	.651	....	106

SEPTEMBER 1986 8950 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	.48	.48	.47	.48	.48	.312	48	48
18....	.49	.49	.48	.48	.48	.321	5	53
19....	.54	.54	.54	.54	.49	.327	25	78
20....	.42	.43	.42	.43	.37	.284	....	78
23....	.36	.38	.35A	.38	.37	.265	30	108
24....	.39	.39	.37	.37	.35	.255	30	138
25....	.37	.37	.34	.34	.35	.248	80	218
26....	....	.37B	....	.37B	.34	.251	50	268
27....	....	.37B	....	.37B	.38	.275	....	268
30....	....	....	....	.38N	.38	.263	10	278

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.40	.40	.40	.40	.35	.246	5	278
2....	.34	.34	.34	.34	.38	.262	10	288
3....	....	....	....	.38N	.37	.256	....	288
4....	.36	.39	.36	.39	.38	.262	11	299
7....	.40	.41B	.35	.40B	.41	.278	20	319
8....	....	....	.39A	.39A	.37	.268	....	319
9....	.38	.38	.37A	.37A	.37	.279	5	319
10....	....	....	....	.37N	.37	.279	....	319
11....	....	....	....	.37N	.34	.273	....	319
14....	....	....	....	.34N	.34	.270	....	319
15....	....	....	....	.34N	.33	.264	....	319
16....	....	....	....	.33N	.32	.251	....	322
17....	....	....	.31A	.31A	.28	.234	....	322
18....	....	....	....	.28N	.27	.225	....	322
21....	....	....	....	.27N	.27	.227	....	322
22....	....	....	....	.27N	.24	.185	....	322
23....	....	....	....	.24N	.25	.184	....	322
24....	....	....	....	.25N	.25	.195	....	322
25....	....	....	....	.25N	.24	.187	....	322
28....	....	....	....	.24N	.21	.186	....	322
29....	....	....	....	.21N	.18	.130	....	322
30....	.13	.13	.13	.13	.17	.115	10	322
31....	....	....	....	.17N	.16	.103	....	322

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

SEPTEMBER 1986 8950 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.16N	.15	.097	....	322
4....	.13	.13	.13	.13	.14	.095	10	322
5....	....	....	....	.14N	.12	.092	....	322
6....	....	....	....	.12N	.12	.093	....	322
7....	....	....	....	.12N	.14	.090	....	322
8....	....	....	.12A	.12A	.11	.069	....	322
11....	....	....	....	.11N	.11	.067	....	322
12....	....	....	....	.11N	.08	.056	....	322
13....	....	....	....	.08N	.09	.065	....	322
14....	....	....	....	.09N	.10	.072	....	322
15....	....	.13B	...	.10N	.11	.076	....	322
18....	....	....	.10A	.10A	.08	.051	....	322
19....	.08	.08	.08	.08	.08	.053	2	324
20....	....	....	....	.08N	.09	.062	....	324
21....	....	....	.08A	.08A	.08	.056	....	324
22....	....	....	....	.08N	.08	.056	....	324
25....	....	....	....	.08N	.08	.056	....	324
26....	....	....	....	.08N	.08	.057	....	324
27....	....	....	....	.08N	.08	.051	....	324
29....	....	....	....	.08N	.07	.046	....	324

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.07	.07	.07	.07	.08	.059	10	324
3....	....	....	....	.08N	.08	.058	....	324
4....	....	....	....	.08N	.07	.051	....	324
5....	....	....	....	.07N	.08	.055	....	324
6....	....	....	....	.08N	.08	.058	....	324
9....	....	....	....	.08N	.06	.044	....	324
10....	.05	.05	.05	.05	.05	.034	1	324
11....	.04	.04	.04	.04	.03	.023	1	325
12....	.04	.04	.04	.04	.04	.024	1	325
13....	.04	.04	.04	.04	.04	.022	1	325
16....	.04	.04	.04	.04	.04	.019	1	325
17....	.04	.04	.04	.04	.03	.016	1	325
18....	.02	.02	.02	.02	.04	.018	1	325
19....	.05	.05	.05	.05	.03	.015	....	325
20....	.03	.03	.03	.03	.03	.015	2	325
23....	....	....	....	.03N	.04	.017	....	325
24....	....	....	....	.04N	.04	.017	....	325
25....	Exchange Closed, Christmas							
26....	....	....	....	.04N	.03	.015	....	325
27....	....	....		.03N	.03	.014	....	324
30....	....	....		.03N	.03	.016	....	324
31....	....	....	....	.03N	.03	.016	....	324

SEPTEMBER 1986 9000 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	.61	.61	.61	.61	.62	.416	10	10
18....	....	....	....	.62N	.64	.427	....	10
19....	.68	.68	.68	.68	.65	.434	10	20
20....	....	....	.61A	.61A	.52	.386	....	20
23....	....	....	.49A	.49A	.51	.364	....	20
24....	.51	.52B	.51	.51	.49	.354	10	30
25....	....	....	....	.49N	.48	.345	....	30
26....	....	....	....	.48N	.48	.349	....	30
27....	....	....	....	.48N	.53	.376	....	30
30....	....	....	....	.53N	.52	.363	....	30

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1986 9000 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.52N	.48	.344	....	30
2....	....	....	....	.48N	.52	.363	....	30
3....	....	....	....	.52N	.51	.356	....	30
4....	....	....	.50A	.51N	.52	.362	....	30
7....	....	.53B	....	.53B	.55	.381	....	30
8....	....	....	....	.55N	.51	.370	....	30
9....	.49	.49	.49	.49	.52	.383	25	50
10....	.48	.49B	.48	.49B	.52	.363	25	65
11....	....	....	.48A	.52N	.50	.376	....	65
14....	....	....	....	.50N	.49	.373	....	65
15....	....	....	....	.49N	.48	.367	....	65
16....	....	....	....	.48N	.46	.351	....	65
17....	....	....	.43A	.43A	.41	.332	....	65
18....	....	....	.39A	.39A	.39	.322	....	65
21....	....	....	....	.39N	.39	.325	....	65
22....	....	....	....	.39N	.36	.291	....	65
23....	....	....	....	.36N	.37	.290	....	65
24....	.36	.37B	.36	.36	.37	.304	110	150
25....	.36	.36	.35	.35	.36	.294	50	200
28....	.32	.32	.32	.32	.33	.294	50	250
29....	....	....	.32A	.32A	.29	.232	....	250
30....	.23	.23	.23	.23	.28	.211	10	260
31....	....	....	....	.28N	.25	.193	....	260

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.25N	.24	.184	....	260
4....	.21	.21	.21	.21	.22	.181	10	270
5....	....	....	....	.22N	.20	.176	....	270
6....	....	....	....	.20N	.20	.178	....	270
7....	.22	.22	.22	.22	.23	.174	200	420
8....	....	....	.20A	.20A	.18	.141	....	420
11....	....	....	....	.18N	.18	.138	....	420
12....	....	....	.17A	.17A	.14	.119	....	420
13....	....	.15B	....	.15B	.16	.134	....	420
14....	.16	.16	.16	.16	.16	.146	45	-40
15....	....	.20B	....	.18B	.19	.153	5	445
18....	.14	.14	.14	.14	.14	.111	5	445
19....	....	....	....	.14N	.14	.113	....	445
20....	....	....	....	.14N	.15	.129	....	445
21....	....	....	.13A	.13A	.14	.121	....	445
22....	....	....	.13A	.13A	.14	.120	....	445
25....	....	....	....	.14N	.14	.121	....	445
26....	.13	.13	.13	.13	.14	.122	100	545
27....	....	....	....	.14N	.13	.112	....	545
28....	Exchange Closed, Thanksgiving Day							
29....	....	....	.12A	.12A	.12	.102	....	545

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.12N	.14	.126	....	545
3....	....	....	....	.14N	.14	.126	....	545
4....	....	....	....	.14N	.13	.112	....	545
5....	....	....	....	.13N	.14	.120	....	545
6....	.13	.13	.13	.13	.15	.126	50	595
9....	.11	.11	.11	.11	.11	.100	20	615
10....	....	....	.10A	.10A	.09	.081	....	615
11....	.08	.08	.08	.08	.07	.058	12	605
12....	.08	.08	.08	.08	.09	.061	1	604
13....	.08	.08	.08	.08	.08	.056	5	599
16....	.08	.08	.08	.08	.07	.052	1	598
17....	.07	.07	.06	.06	.06	.043	17	591
18....	....	....	....	.06N	.08	.049	....	591
19....	....	....	....	.08N	.07	.042	....	591
20....	....	....	....	.07N	.07	.042	....	591
23....	.09	.09	.09	.09	.09	.048	1	590
24....	.07	.07	.07	.07	.08	.046	1	589
25....	Exchange Closed, Christmas							
26....	.08	.08	.08	.08	.08	.043	1	588
27....	....	....	....	.08N	.08	.041	....	586
30....	....	....	....	.08N	.08	.045	....	586
31....	....	....	....	.08N	.08	.046	....	576

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1986 9050 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	.82	.82	.82	.82	.82	.526	15	15
18....	.83	.83	.83	.83	.84	.538	5	20
19....	....	....	....	.84N	.86	.544	....	20
20....	....	....	.81A	.81A	.70	.496	....	20
23....	....	....	.66A	.65A	.69	.473	....	20
24....	....	....	....	.69N	.66	.462	....	20
25....	....	....	....	.66N	.64	.453	....	20
26....	....	....	....	.64N	.65	.458	....	20
27....	....	.67B	....	.67B	.72	.487	....	20
30....	....	....	....	.72N	.70	.473	....	20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.70N	.65	.453	....	20
2....	....	....	....	.65N	.70	.473	....	20
3....	....	....	....	.70N	.69	.466	....	20
4....	....	....	.66A	.69N	.70	.473	....	20
7....	.63@.64	.67	.63	.67	.76	.493	16	36
8....	....	....	....	.76N	.70	.482	....	36
9....	....	....	....	.70N	.71	.496	....	36
10....	....	....	....	.71N	.71	.496	....	36
11....	....	....	.70A	.70A	.69	.489	....	36
14....	....	....	....	.69N	.67	.486	....	36
15....	....	....	....	.67N	.66	.480	....	36
16....	....	....	....	.66N	.63	.463	....	36
17....	....	....	.62A	.62A	.58	.443	....	36
18....	....	....	.56A	.56A	.55	.431	....	36
21....	....	....	....	.55N	.55	.436	....	36
22....	....	....	....	.55N	.53	.418	....	36
23....	.56	.56	.55	.55	.55	.418	220	150
24....	....	....	....	.55N	.54	.434	....	150
25....	.55	.55	.54A	.54A	.52	.423	35	185
28....	....	....	.50A	.50A	.48	.422	15	200
29....	....	....	.45A	.45A	.44	.368	....	200
30....	.36	.39	.36	.39	.42	.341	20	210
31....	....	....	....	.42N	.38	.319	....	210

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.37A	.37A	.36	.307	....	210
4....	.35	.35	.35	.35	.35	.304	10	211
5....	....	....	....	.35N	.32	.298	....	211
6....	.30	.30	.30	.30	.33	.300	50	246
7....	.35	.35	.32A	.34	.35	.295	40	231
8....	....	....	.31A	.31A	.28	.250	10	231
11....	....	....	....	.28N	.28	.246	....	231
12....	.23	.23	.23	.23	.23	.219	50	281
13....	.26	.26	.26	.26	.25	.240	30	301
14....	.27	.27	.27	.27	.28	.258	100	391
15....	....	.31B	....	.29B	.29	.268	....	391
18....	....	....	.23A	.23A	.22	.207	....	391
19....	.19	.21B	.19	.21B	.23	.212	100	491
20....	....	....	....	.23N	.25	.235	....	491
21....	....	....	.22A	.22A	.23	.223	....	491
22....	....	....	....	.23N	.23	.222	....	491
25....	....	....	....	.23N	.23	.224	....	491
26....	....	....	....	.23N	.23	.226	....	491
27....	....	....	....	.23N	.22	.211	....	491
28....	Exchange Closed: Thanksgiving Day							
29....	....	....	....	.22N	.20	.196	....	491

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

SEPTEMBER 1986 9050 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	.21B	....	.21B	.24	.233	....	491
3....	....	....	....	.24N	.24	.233	....	491
4....	....	....	....	.24N	.22	.213	....	491
5....	....	....	....	.22N	.23	.225	....	491
6....	.22	.22	.22	.22	.24	.234	45	496
9....	.20	.20	.20	.20	.19	.194	30	526
10....	....	....	.17A	.17A	.16	.166	....	506
11....	.14	.14	.13	.13	.12	.125	22	520
12....	....	.13B	....	.13B	.14	.132	....	520
13....	....	....	.12A	.13A	.13	.123	....	520
16....	....	....	....	.13N	.13	.115	....	520
17....	.11	.11	.11	.11	.12	.099	55	515
18....	.12	.12	.12	.12	.13	.111	50	565
19....	.13	.13	.12	.12	.12	.097	75	490
20....	.12	.12	.12	.12	.12	.098	50	465
23....	....	....	....	.12N	.13	.109	....	465
24....	....	....	....	.13N	.12	.105	....	465
25....	Exchange Closed; Christmas							
26....	....	....	....	.12N	.12	.101	....	465
27....	....	....	.11A	.12N	.11	.096	....	465
30....	....	....	....	.11N	.13	.106	....	465
31....	....	....	....	.13N	.13	.107	....	465

SEPTEMBER 1986 9100 PUTS

IN SEPTEMBER 1985

17....	1.04	1.05	1.03	1.05	1.06	.634	22	22
18....	1.09	1.08	1.08	1.08	1.08	.645	25	47
19....	1.14	1.15	1.12	1.15	1.11	.651	25	72
20....	....	....	1.07A	1.07A	.94	.605	....	72
23....	....	....	.88A	.88A	.91	.584	....	72
24....	....	....	....	.91N	.88	.573	....	72
25....	....	....	....	.88N	.86	.564	....	72
26....	....	....	....	.86N	.86	.569	....	72
27....	....	.90B	....	.90B	.95	.597	....	72
30....	....	.97B	....	.95N	.92	.585	....	72

IN OCTOBER

1....	....	....	....	.92N	.87	.565	....	72
2....	....	....	....	.87N	.92	.585	....	72
3....	....	....	....	.92N	.91	.578	....	72
4....	.90	.90	.87A	.90	.93	.585	20	72
7....	.94	.94	.94	.94	.98	.605	14	86
8....	....	....	....	.98N	.92	.595	....	86
9....	....	....	.90A	.90A	.94	.606	....	86
10....	....	....	....	.94N	.94	.608	....	86
11....	....	....	.93A	.93A	.91	.602	....	86
14....	....	....	....	.91N	.90	.600	....	86
15....	....	....	....	.90N	.90	.593	....	86
16....	....	....	....	.90N	.85	.578	....	86
17....	....	....	.83A	.83A	.80	.558	....	86
18....	....	....	.77A	.77A	.75	.546	....	86
21....	....	.77B	....	.77B	.77	.551	....	86
22....	....	....	....	.77N	.73	.553	....	86
23....	....	....	....	.73N	.75	.553	....	86
24....	....	....	....	.75N	.76	.570	....	86
25....	....	....	....	.76N	.73	.559	....	86
28....	.72	.72	.70	.70	.70	.559	10	96
29....	....	....	.68A	.68A	.63	.522	....	96
30....	.57	.57	.54A	.55	.60	.494	15	101
31....	....	....	....	.60N	.55	.469	....	101

EURODOLLAR OPTION ON FUTURES PRICES—PUTS

SEPTEMBER 1986 9100 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.52	.52	.52	.52	.53	.456	100	201
4....	.50	.50	.50	.50	.51	.453	10	211
5....	....	....	.50A	.50A	.49	.447	....	211
6....	.46	.46	.46	.46	.50	.450	50	261
7....	.46	.49B	.46	.48B	.52	.443	25	239
8....	....	....	.47A	.47A	.44	.391	25	214
11....	.42	.42	.41	.41	.44	.387	....	214
12....	.41	.41	.36	.36	.37	.354	261	472
13....	.39	.40	.39	.40	.40	.381	10	482
14....	.42	.44	.42	.43	.43	.402	80	535
15....	.50	.51	.45	.45	.45	.414	266	572
18....	....	....	.38A	.38A	.35	.341	....	371
19....	....	....	.34A	.34A	.36	.346	....	371
20....	....	....	....	.36N	.39	.376	....	371
21....	....	....	.35A	.35A	.36	.361	....	371
22....	.36	.36	.35A	.35A	.38	.361	32	403
25....	....	....	.37A	.37A	.38	.363	....	393
26....	.38	.36	.36	.36	.37	.366	28	417
27....	....	....	....	.37N	.35	.348	....	417
28....	Exchange Closed; Thanksgiving Day							
29....	.31	.31	.31	.31	.32	.329	50	467
2....	....	.35B	....	.35B	.38	.377	..	467

IN DECEMBER

3....	....	....	....	.38N	.38	.377	....	467
4....	....	....	.34A	.34A	.35	.352	....	467
5....	....	....	.34A	.35N	.37	.367	....	467
6....	....	....	.36A	.37N	.39	.379	....	467
9....	.33	.33	.32	.32	.32	.329	40	477
10....	.28	.28	.28	.28	.28	.291	50	467
11....	.24	.24	.24	.24	.21	.234	100	562
12....	....	.23B	....	.23B	.24	.244	....	532
13....	.19	.21	.19	.21	.22	.230	150	632
16....	.21	.21	.21	.21	.22	.219	1	632
17....	.20	.20	.20	.20	.20	.195	56	637
18....	.22	.22	.22	.22	.22	.213	46	651
19....	.22	.22	.22	.22	.20	.192	51	696
20....	.21	.21	.21	.21	.20	.193	1	696
23....	....	....	....	.20N	.23	.211	....	696
24....	....	....	....	.23N	.22	.206	....	696
25....	Exchange Closed; Christmas							
26....	....	....	....	.22N	.21	.200	....	696
27....	.18	.19B	.17	.19B	.20	.193	50	745
30....	....	....	....	.20N	.22	.208	....	745
31....	....	....	.21A	.21A	.22	.210	....	745

SEPTEMBER 1986 9150 PUTS

IN SEPTEMBER 1985

17....	1.31	1.31	1.31	1.31	1.35	.731	6	6
18....	....	....	....	1.35N	1.38	.741	....	6
19....	....	....	....	1.38N	1.41	.746	....	6
20....	....	....	1.35A	1.35A	1.21	.706	....	6
23....	....	....	1.17A	1.17A	1.18	.687	....	6
24....	....	....	....	1.16N	1.14	.678	....	6
25....	....	....	....	1.14N	1.12	.670	....	6
26....	....	....	....	1.12N	1.13	.674	....	6
27....	....	1.17B	....	1.17B	1.23	.700	....	6
30....	....	....	....	1.23N	1.19	.669	....	6

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1986 9150 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.19N	1.13	.671	....	6
2....	....	....	....	1.13N	1.19	.690	....	6
3....	....	....	....	1.19N	1.18	.684	....	6
4....	1.09	1.09	1.09	1.09	1.20	.690	1	7
7....	1.25	1.25	1.25	1.25	1.26	.739	5	12
8....	....	....	....	1.29N	1.19	.699	....	12
9....	1.23	1.23	1.23	1.23	1.22	.711	5	7
10....	....	....	....	1.22N	1.23	.712	....	7
11....	....	....	1.19A	1.19A	1.19	.706	....	7
14....	....	....	....	1.19N	1.18	.705	....	7
15....	....	....	1.17A	1.17A	1.17	.699	....	7
16....	....	....	....	1.17N	1.12	.685	....	7
17....	....	....	....	1.12N	1.06	.667	....	7
18....	....	....	1.03A	1.03A	1.03	.657	....	7
21....	....	....	1.02A	1.02A	1.03	.662	....	7
22....	....	....	....	1.03N	1.00	.682	....	7
23....	....	....	....	1.00N	1.02	.682	....	7
24....	....	....	....	1.02N	1.03	.697	....	7
25....	....	....	....	1.03N	.95	.688	....	7
28....	....	....	....	.99N	.97	.689	....	7
29....	....	....	.96A	.96A	.87	.671	....	7
30....	.75	.80	.75	.80	.84	.646	27	24
31....	....	.86B	....	.84N	.78	.622	....	24

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.75A	.75A	.77	.611	....	24
4....	.79	.79	.76	.76	.74	.606	10	34
5....	....	....	....	.74N	.72	.602	....	34
6....	....	....	....	.72N	.72	.606	....	34
7....	....	....	.70A	.72N	.74	.600	....	34
8....	....	....	....	.74N	.64	.547	....	34
11....	....	....	....	.64N	.64	.544	....	34
12....	.55	.55	.55	.55	.56	.509	50	84
13....	....	.60B	....	.60B	.60	.538	....	84
14....	....	....	....	.60N	.64	.560	....	84
15....	.74	.74	.70	.70	.66	.573	157	190
18....	.57	.57	.53	.53	.54	.497	250	395
19....	.52	.57	.49A	.54	.55	.503	315	435
20....	.55	.58B	.55	.57B	.59	.535	100	200
21....	.53	.54	.53	.54	.57	.519	75	132
22....	....	....	....	.57N	.57	.519	....	132
25....	....	....	....	.57N	.57	.523	....	132
26....	.56	.56	.56	.56	.56	.526	45	152
27....	.50	.50	.50	.50	.53	.507	100	232
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	.50A	.50A	.50	.487	....	245

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	.54B	....	.54B	.58	.539	....	245
3....	....	....	....	.58N	.58	.540	....	245
4....	....	....	.56A	.56A	.55	.513	....	245
5....	....	....	.54A	.55N	.57	.530	....	245
6....	....	....	.55A	.57N	.58	.543	....	245
9....	.52	.52	.51	.51	.50	.490	60	255
10....	.46	.46	.44A	.46	.44	.447	20	215
11....	.39	.39	.35A	.35A	.35	.379	50	245
12....	.34@.35	.38B	.34	.38B	.39	.392	190	338
13....	.33	.38B	.33	.36B	.37	.376	50	338
16....	....	....	.35A	.35A	.36	.362	....	338
17....	.34	.34	.33A	.34	.32	.331	25	348
18....	.33	.33	.33	.33	.36	.355	21	348
19....	.37	.37	.35A	.35A	.32	.327	125	390
20....	....	....	....	.32N	.32	.330	....	290
23....	.37	.37	.35	.35	.35	.354	20	300
24....	....	....	....	.35N	.34	.348	....	300
25....	Exchange Closed; Christmas							
26....	....	....	....	.34N	.33	.341	1	300
27....	....	....	....	.33N	.32	.331	....	300
30....	....	....	....	.32N	.34	.352	....	300
31....	....	....	....	.34N	.33	.355	....	300

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1986 9200 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28....	1.34	1.34	1.34	1.34	1.29	.798	44	44
29....	....	....	1.28A	1.28A	1.19	.797	....	44
30....	1.03	1.08B	1.03	1.08B	1.14	.777	5	49
31....	....	....	....	1.14N	1.10	.758	....	49

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.03A	1.03A	1.05	.749	....	49
4....	1.07	1.07	1.07	1.07	1.02	.747	20	49
5....	....	....	....	1.02N	1.00	.742	....	49
6....	....	....	....	1.00N	1.02	.745	....	49
7....	....	....	.97A	1.02N	1.02	.741	....	49
8....	.97	.97	.97	.97	.92	.698	....	49
11....	....	....	....	.92N	.92	.694	....	49
12....	....	....	.84A	.84A	.81	.663	....	49
13....	....	.85B	....	.85B	.87	.689	....	49
14....	....	....	....	.87N	.92	.706	....	49
15....	.99	1.01B	.99	.99	.93	.720	22	49
18....	....	....	.86A	.86A	.79	.652	....	49
19....	....	....	.77A	.77A	.80	.659	....	49
20....	....	.82B	.79A	.82B	.86	.688	....	49
21....	....	....	.79A	.79A	.82	.674	....	49
22....	....	....	....	.82N	.82	.674	....	49
25....	....	....	....	.82N	.82	.678	....	49
26....	....	.83B	....	.82N	.83	.681	....	49
27....	....	....	....	.83N	.78	.684	....	49
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	.76A	.76A	.76	.646	....	49

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	.83B	....	.83B	.85	.694	....	49
3....	....	....	....	.85N	.85	.696	....	49
4....	....	....	.81A	.81A	.81	.672	....	49
5....	....	....	.79A	.81N	.83	.687	....	49
6....	....	....	....	.83N	.85	.699	....	49
9....	....	....	.80A	.80A	.75	.652	....	49
10....	.65	.65	.65	.65	.67	.611	2	47
11....	.55	.57	.55	.57	.56	.543	203	184
12....	....	.57B	....	.57B	.60	.556	5	189
13....	....	....	.54A	.55A	.57	.540	....	189
16....	....	....	.56A	.56A	.55	.527	....	189
17....	....	....	.53A	.53A	.51	.494	....	189
18....	.54	.54	.54	.54	.54	.520	1	190
19....	....	.55B	.53A	.53A	.50	.490	....	190
20....	....	....	....	.50N	.51	.494	....	190
23....	.53	.54	.53	.54	.54	.521	2	190
24....	.51	.51	.51	.51	.53	.514	1	190
25....	Exchange Closed; Christmas							
26....	....	....	....	.53N	.52	.507	....	190
27....	....	....	....	.52N	.50	.487	....	190
30....	....	....	....	.50N	.53	.521	....	190
31....	....	....	....	.53N	.53	.524	....	190

SEPTEMBER 1986 9250 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	1.29	1.29	1.29	1.29	1.24	.817	5	5
11....	1.21	1.21	1.21	1.21	1.24	.816	5	10
12....	1.13	1.13	1.13	1.13	1.11	.792	5	15
13....	1.13	1.15B	1.13	1.15	1.18	.812	5	20
14....	....	....	....	1.18N	1.25	.827	....	20
15....	....	1.32B	....	1.32B	1.28	.836	....	20
18....	....	....	1.19A	1.19A	1.09	.785	....	20
19....	....	....	1.08A	1.08A	1.11	.790	....	20
20....	....	....	1.10A	1.10A	1.18	.813	....	20
21....	....	....	1.10A	1.10A	1.15	.802	....	20
22....	....	....	....	1.15N	1.15	.803	....	20
25....	....	....	....	1.15N	1.15	.808	....	20
26....	....	1.16B	1.14A	1.14A	1.16	.809	....	20
27....	....	....	....	1.16N	1.10	.796	....	20
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	1.10N	1.07	.782	....	20

EURODOLLAR OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1986 9250 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	1.10B	....	1.10B	1.18	.820	....	20
3....	....	....	....	1.18N	1.18	.820	....	20
4....	....	....	1.15A	1.15A	1.13	.803	....	20
5....	....	1.14B	1.11A	1.14B	1.18	.815	....	20
6....	....	....	....	1.18N	1.19	.824	....	20
9....	....	....	1.17A	1.17A	1.07	.789	....	20
10....	1.01	1.01	1.01	1.01	1.00	.757	2	19
11....	.86	.86	.86	.86	.83	.699	2	21
12....	.82	.85B	.79A	.84B	.87	.711	1	20
13....	.80	.80	.80	.80	.84	.697	1	20
16....	.83	.83	.83	.83	.81	.686	1	20
17....	.78	.78	.78	.78	.75	.656	1	21
18....	.79	.80B	.79	.80B	.81	.681	1	21
19....	.85	.85	.78A	.78A	.75	.654	1	21
20....	....	....	.72A	.72A	.75	.657	....	20
23....	....	.78B	....	.78B	.81	.683	....	20
24....	....	....	....	.81N	.79	.677	....	20
25....	Exchange Closed, Christmas							
26....	....	.80B	....	.79N	.77	.671	....	20
27....	....	.78B	....	.77N	.75	.662	....	17
30....	....	.76B	....	.76B	.80	.685	....	17
31....	....	....	....	.80N	.80	.688	....	17

DECEMBER 1986 9050 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	.22	.22	.22	.22	.22	.000	....	....
18....	....	....	....	.22N	.25	.000	....	....
19....	.22	.22	.22	.22	.22	.000	10	....
20....	....	....	....	.22N	.24	.182	10	20
23....	....	....	....	.24N	.26	.195	....	40
24....	....	....	....	.26N	.26	.190	....	40
25....	Exchange Closed, Christmas							
26....	....	....	....	.26N	.25	.184	....	40
27....	.22	.22	.22	.22	.23	.176	50	90
30....	....	....	....	.23N	.25	.186	....	90
31....	....	....	....	.25N	.25	.190	....	90

DECEMBER 1986 9100 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	.33	.33	.33	.33	.35	.288	50	50
30....	....	....	....	.35N	.37	.306	....	50
31....	....	....	....	.37N	.37	.308	....	50

DECEMBER 1986 9150 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	.48	.52B	.47	.52B	.52	.433	100	100
23....	....	.55B	....	.55B	.55	.453	....	100
24....	....	....	....	.55N	.56	.447	....	100
25....	Exchange Closed, Christmas							
26....	....	....	....	.56N	.55	.438	....	100
27....	....	....	.53A	.53A	.53	.426	....	100
30....	....	.54B	....	.54B	.56	.446	....	100
31....	....	....	....	.56N	.56	.449	....	100

EURODOLLAR OPTION ON FUTURES—CALLS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			1,218	1,127		1,063	875		1,954	4,195	
2				1,425	1,542		994	1,000	Closed	3,640		2,424
3				804	2,565	1,369	1,081		1,362	2,693		1,992
4				685		2,063	Closed		1,040	2,120	3,485	1,008
5				Closed		3,833	1,524	1,062	1,680		2,547	1,317
6					656	2,047		1,943	2,542		2,606	1,787
7					2,159	1,522		1,386		1,563	4,059	
8				1,125	807		1,029	2,304		791	3,799	
9				852	407		827	1,569	1,220	1,422		1,865
10				1,628	942	1,273	736		1,147	1,995		3,416
11				1,467		954	1,570		2,324	1,256	846	7,961
12				738		1,386	2,261	1,911	1,968		1,313	13,285
13					1,159	2,223		2,075	2,629		2,872	7,292
14					1,716	3,204		1,089		101	2,352	
15				634	3,221		829	2,737		1,380	2,069	
16				1,615	1,182		948	725	449	972		2,669
17				1,511	3,980	2,165	2,598		760	1,407		4,200
18		Closed		1,022		1,817	1,219		1,667	1,240	1,384	1,813
19				876		1,081	792	1,404	1,883		3,063	2,618
20			1,594		2,210	1,003		1,644	2,267		2,976	4,443
21			1,740		1,847	1,436		1,800		531	2,844	
22			1,214	650	468		1,183	1,436		1,630	2,389	
23				1,039	1,284		1,150	1,512	3,306	1,829		988
24				1,102	713	1,228	1,000		3,375	1,616		291
25			1,025	1,039		996	1,341		3,771	1,678	984	Closed
26			634	888		1,014	1,581	1,586	2,983		2,113	214
27			1,429		Closed	1,096		1,552	1,191		2,042	1,299
28			1,285		3,833	1,359		902		2,570	Closed	
29			894	729	3,711		1,599	1,464		5,013	823	
30				1,029	2,081		1,440	3,273	2,186	7,722		1,242
31					1,729		1,007			1,768		742
Total			9,815	22,076	39,339	33,069	27,772	35,249	39,750	46,891	48,761	62,866
Average			1,227	1,051	1,788	1,653	1,262	1,602	1,988	2,039	2,438	2,994

EURODOLLAR OPTION ON FUTURES—CALLS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			4,519	7,898		12,725	14,892		14,713	19,845	
2				5,186	8,758		12,822	15,241	Closed	15,413		26,153
3				5,204	9,164	14,241	12,718		21,782	16,513		26,317
4				5,434		14,494	Closed		21,845	16,621	20,636	26,501
5				Closed		13,424	12,499	15,576	22,498		20,447	27,019
6					9,229	13,191		15,293	23,622		20,687	27,259
7					9,330	13,383		15,643		16,550	22,319	
8				5,659	9,112		12,913	16,398		16,461	23,918	
9				5,620	9,351		13,104	16,509	23,633	16,941		27,790
10				5,339	9,497	13,497	13,022		23,576	16,894		28,986
11				5,642		13,742	13,470		23,307	17,006	23,861	30,639
12				5,669		14,520	13,029	16,717	24,298		23,749	36,083
13					9,898	15,324		17,153	24,528		24,452	35,623
14					10,402	16,334		16,911		16,634	24,356	
15				5,730	11,754		13,549	17,349		16,730	23,747	
16				5,831	12,043		14,000	17,338	10,890	16,738		25,562
17				6,101	12,761	14,827	14,445		8,704	17,104		17,853
18		Closed		6,222		10,756	14,075		9,423	17,443	23,591	17,354
19				6,309		10,976	14,045	17,871	10,652		24,471	17,181
20			1,442		12,706	11,336		18,028	11,749		24,904	16,669
21			2,419		12,695	11,632		19,177		17,428	25,695	
22			3,149	6,021	12,054		14,003	19,537		17,684	26,510	
23				6,495	12,483		13,985	19,846	12,725	18,140		16,309
24				6,905	12,387	11,770	13,986		13,858	18,206		16,406
25			3,234	7,046		12,121	14,295		14,064	18,034	26,498	Closed
26			3,428	7,106		12,299	13,897	20,548	14,627		26,949	16,512
27			3,880		Closed	12,829		21,184	14,623		26,944	16,997
28			4,253		13,680	12,531		21,270		18,530	Closed	
29			4,392	6,925	13,631		14,247	21,472		19,829	26,401	
30				7,314	14,298		14,328	21,458	14,742	19,473		17,057
31					14,635		14,632			19,592		17,027
Average			3,275	6,013	11,262	13,161	13,627	17,973	17,257	17,334	23,999	23,205

EURODOLLAR OPTION ON FUTURES—PUTS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	616	693	....	2,037	1,833	....	1,604	1,842	....
2	....	....	....	762	881	....	1,754	1,504	Closed	3,198	....	2,439
3	....	....	....	499	1,367	1,267	1,278	....	1,433	1,150	....	2,051
4	....	....	....	935	....	1,854	Closed	....	1,717	2,665	1,900	1,165
5	....	....	....	Closed	....	4,304	2,175	1,712	2,711	....	1,549	1,165
6	....	....	....	....	733	2,537	....	1,335	6,721	....	1,988	1,921
7	....	....	....	....	918	2,679	....	2,832	....	1,463	4,394	....
8	....	....	....	638	789	....	1,584	2,127	....	936	4,206	....
9	....	....	....	709	651	....	1,013	1,985	5,874	1,782	....	1,473
10	....	....	....	2,057	663	1,285	705	....	2,649	1,852	....	3,489
11	....	....	....	2,768	....	789	2,213	....	3,516	1,543	741	4,786
12	....	....	....	784	....	1,861	2,453	1,704	5,152	....	1,520	3,847
13	....	....	....	....	918	2,356	....	1,294	4,600	....	1,636	3,007
14	....	....	....	....	1,883	2,106	....	1,874	....	111	1,230	....
15	....	....	....	841	1,379	....	801	2,363	....	1,206	2,529	....
16	....	....	....	1,631	2,392	....	2,246	1,817	1,416	1,124	....	1,381
17	....	....	....	2,738	1,306	1,543	1,785	....	2,636	2,974	....	1,199
18	....	Closed	....	1,906	....	1,259	1,883	....	1,143	1,415	2,483	1,611
19	....	....	....	1,362	....	1,592	2,747	799	3,500	....	3,972	3,593
20	....	....	1,207	....	5,651	2,075	....	2,667	3,106	....	2,305	2,077
21	....	....	815	....	2,791	2,244	....	4,681	....	667	2,346	....
22	....	....	2,350	821	1,063	....	2,158	2,166	....	1,271	1,015	....
23	....	....	....	1,803	1,293	....	1,332	1,252	3,926	1,434	....	736
24	....	....	....	1,567	916	1,956	1,371	....	3,633	2,194	....	326
25	....	....	1,074	1,458	....	1,950	980	....	1,732	876	567	Closed
26	....	....	1,819	1,419	....	1,384	1,532	972	4,290	....	2,193	244
27	....	....	1,608	....	Closed	1,276	....	1,619	1,293	....	2,147	1,857
28	....	....	894	....	1,863	837	....	1,360	....	1,461	Closed	....
29	....	....	710	1,374	1,533	....	2,141	2,532	....	2,544	586	....
30	....	....	....	1,568	1,967	....	6,451	5,156	1,593	2,142	....	549
31	....	....	....	....	1,370	....	1,559	....	....	1,037	....	1,051
Total	....	....	10,478	28,256	33,020	37,154	42,198	45,584	62,641	36,669	41,149	40,267
Average	....	....	1,310	1,346	1,501	1,858	1,918	2,072	3,132	1,594	2,057	1,917

EURODOLLAR OPTION ON FUTURES—PUTS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	5,097	12,719	....	13,726	22,204	....	24,651	32,883	....
2	....	....	....	5,387	12,832	....	14,046	22,719	Closed	25,378	....	38,881
3	....	....	....	5,123	12,872	23,930	14,488	....	29,952	25,597	....	39,114
4	....	....	....	5,583	....	24,334	Closed	....	29,137	26,258	32,520	39,364
5	....	....	....	Closed	....	25,148	15,177	23,347	30,680	....	32,705	39,707
6	....	....	....	....	12,917	26,399	....	23,320	31,146	....	33,502	40,621
7	....	....	....	....	13,331	27,074	....	24,135	....	26,149	35,420	....
8	....	....	....	5,843	13,777	....	15,267	24,608	....	26,335	35,524	....
9	....	....	....	5,746	14,040	....	15,388	24,886	32,146	26,786	....	41,283
10	....	....	....	5,993	14,241	27,133	15,325	....	32,722	26,940	....	41,970
11	....	....	....	6,735	....	27,060	15,033	....	33,709	27,438	35,878	43,098
12	....	....	....	7,084	....	27,784	15,402	24,388	34,813	....	36,681	43,484
13	....	....	....	....	14,595	28,142	....	24,922	35,334	....	37,250	44,080
14	....	....	....	....	15,090	28,494	....	24,671	....	27,515	37,294	....
15	....	....	....	7,030	16,122	....	15,912	24,545	....	27,804	36,525	....
16	....	....	....	7,833	17,266	....	16,846	24,394	21,659	27,963	....	23,203
17	....	....	....	8,380	17,403	12,611	17,092	....	19,557	28,855	....	23,089
18	....	Closed	....	9,080	....	12,332	17,457	....	19,930	29,572	37,268	24,138
19	....	....	....	9,497	....	12,999	17,653	24,803	21,184	....	38,506	25,124
20	....	....	983	....	20,357	13,506	....	24,750	22,362	....	38,446	25,473
21	....	....	1,487	....	20,253	13,410	....	24,748	....	29,551	39,014	....
22	....	....	3,153	9,652	20,366	....	17,958	25,749	....	29,997	38,912	....
23	....	....	....	9,973	20,929	....	18,339	26,152	23,081	30,267	....	25,477
24	....	....	....	10,633	21,423	12,898	18,409	....	23,746	30,455	....	25,408
25	....	....	3,541	11,217	....	13,220	18,391	....	24,130	30,901	39,031	Closed
26	....	....	4,195	11,953	....	13,500	17,983	26,427	25,430	....	38,800	25,405
27	....	....	4,585	....	Closed	13,969	....	27,049	25,787	....	38,768	26,234
28	....	....	4,799	....	22,095	14,114	....	27,137	....	31,361	Closed	....
29	....	....	5,041	12,068	22,312	....	17,453	27,573	....	31,440	38,511	....
30	....	....	....	12,450	23,214	....	21,616	29,663	25,784	31,854	....	26,068
31	....	....	....	....	23,316	....	22,309	....	....	32,388	....	26,050
Average	....	....	3,473	8,207	17,340	19,903	16,876	25,100	27,114	28,499	36,672	32,727

EURODOLLAR OPTION ON FUTURES—CALLS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	1	....
2	....	....	....	4	....	....	....	48	Closed	....	....	10
3	....	....	....	....	17	55	40	....	64	....	....	10
4	....	....	....	....	....	36	Closed	....	....	....	10	....
5	....	....	....	Closed	....	1,833	....	10	....	....	....	80
6	....	....	....	....	....	219	....	....	....	....	239	....
7	....	....	....	....	20	192	....	....	....	....	43	....
8	....	....	....	....	1	....	....	4	....	....	164	....
9	....	....	....	....	15	....	....	29	....	3	....	....
10	....	....	....	....	100	32	....	....	....	....	....	....
11	....	....	....	51	....	31	....	....	....	....	51	92
12	....	....	....	....	....	8	....	1	181	....	50	....
13	....	....	....	....	21	20	....	10	10	....	12	143
14	....	....	....	....	4	52	....	....	....	....	3	....
15	....	....	....	10	6	....	....	....	....	....	....	....
16	....	....	....	....	339	....	....	177	4	276	....	100
17	....	....	....	47	18	5	....	....	2,465	....	....	8,673
18	....	Closed	....	6	....	4,431	2	....	....	....	1	729
19	....	....	....	2	....	....	....	....	....	....	....	9
20	....	....	....	....	34	....	....	....	....	....	....	....
21	....	....	....	....	391	....	....	....	....	46	....	....
22	....	....	....	124	795	....	....	23	....	....	10	....
23	....	....	....	24	118	....	....	34	....	15	....	....
24	....	....	....	10	135	....	....	....	1	25	....	....
25	....	....	....	2	....	....	1	....	....	10	....	Closed
26	....	....	....	....	....	....	....	1	....	....	....	....
27	....	....	....	....	Closed	....	....	....	10	....	....	....
28	....	....	....	....	102	3	....	3	....	16	Closed	....
29	....	....	....	1	245	....	....	10	....	....	60	....
30	....	....	....	1	145	....	....	4	....	64	....	....
31	....	....	....	....	186	....	....	....	....	37	....	....
Average	....	—	....	24	142	532	14	27	391	55	54	1,094

EURODOLLAR OPTION ON FUTURES—PUTS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	1	....
6	....	....	....	....	....	....	....	....	....	....	....	10
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	35	....
9	....	....	....	....	....	....	....	....	11	....	....	3
10	....	....	....	....	....	....	....	....	10	....	....	....
11	....	....	....	....	....	....	....	....	3	....	....	31
12	....	....	....	....	....	....	....	....	5	....	....	....
13	....	....	....	....	....	....	....	....	5	....	....	1
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	1	....	....	2,361	....	....	42
18	....	Closed	....	....	....	839	....	....	....	....	....	....
19	....	....	....	....	....	....	....	32	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	45	....	....	Closed
26	....	....	....	....	....	....	....	41	....	....	....	....
27	....	....	....	....	Closed	....	....	7	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	20	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	840	....	80	2,460	....	36	87

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	90.51	90.52	90.49	90.51@90.50	90.51 (9.49)	222	399
3....	90.46	90.46	90.42	90.43	90.43 (9.57)	406	406
4....	90.56	90.59	90.56	90.59	90.59 (9.41)	523	578
7....	90.48@90.50	90.65	90.48	90.65	90.65 (9.35)	654	616
8....	90.75@90.76	90.79	90.74	90.78@90.79	90.78 (9.22)	622	571
9....	90.82	90.86	90.81	90.85	90.85 (9.15)	701	662
10....	90.88@90.87	90.91	90.86	90.88	90.88 (9.12)	785	816
11....	90.80	90.83	90.78	90.79	90.79 (9.21)	...	...
14....	90.74	90.74	90.68	90.70	90.70 (9.30)	1289	729
15....	90.76@90.77	90.79	90.76	90.78	90.78 (9.22)	614	729
16....	90.92	90.92	90.89	90.90@90.91	90.90 (9.10)	242	691
17....	90.85@90.86	90.88	90.85	90.88	90.88 (9.12)	385	692
18....	91.01@90.99	91.07	90.99	91.07@91.06	91.06 (8.94)	1225	726
21....	91.13	91.13	91.10	91.11	91.11 (8.89)	405	807
22....	91.13	91.13	91.07	91.08@91.09	91.09 (8.91)	917	856
23....	91.27@91.26	91.28	91.24	91.27	91.27 (8.73)	835	949
24....	91.24	91.25	91.23	91.24	91.24 (8.76)	290	897
25....	91.38@91.40	91.40	91.34	91.38	91.38 (8.62)	1144	891
28....	91.26	91.28	91.25	91.25	91.25 (8.75)	567	915
29....	91.21@91.19	91.21	91.16	91.16	91.16 (8.84)	952	916
30....	91.31	91.31	91.28	91.30@91.29	91.29 (8.71)	1138	913
31....	91.16@91.17	91.19	91.16	91.18	91.18 (8.82)	724	798

IN FEBRUARY

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.04@91.03	91.04	90.94	90.95	90.95 (9.05)	2011	793
4....	90.78@90.77	90.81	90.71	90.71	90.71 (9.29)	1371	803
5....	90.88	90.94	90.86	90.92	90.92 (9.08)	804	794
6....	90.92@90.91	90.96	90.90	90.95	90.95 (9.05)	948	938
7....	90.83@90.85	90.85	90.80	90.80	90.80 (9.20)	866	961
8....	90.58@90.57	90.60	90.55	90.58	90.58 (9.42)	1568	913
11....	90.74	90.76	90.72	90.74	90.74 (9.26)	448	1008
12....	90.62	90.65	90.55	90.56	90.56 (9.44)	1045	933
13....	90.58	90.58	90.54	90.55	90.55 (9.45)	672	982
14....	90.65	90.71	90.65	90.71	90.71 (9.29)	...	...
15....	90.87	90.88	90.81	90.81	90.81 (9.19)	1405	993
18....	90.72	90.72	90.68	90.70	90.70 (9.30)	...	...
19....	90.68	90.70	90.67	90.70	90.70 (9.30)	571	928
20....	Closed						
21....	Closed						
22....	90.49	90.50	90.44	90.47	90.47 (9.53)	622	940
25....	90.40	90.50	90.40	90.50	90.50 (9.50)	179	856
26....	90.50	90.55	90.50	90.50	90.50 (9.50)	68	735
27....	90.57	90.59	90.57	90.57	90.57 (9.43)	68	693
28....	90.34	90.41	90.32	90.34	90.34 (9.66)	166	620

IN MARCH

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.30	90.34	90.30	90.33	90.33 (9.67)	153	587
4....	90.18	90.21	90.18	90.20	90.21 (9.79)	29	579
5....	90.14	90.16	90.13	90.14	90.14 (9.86)	178	407
6....	90.28	90.29	90.26	90.29	90.29 (9.71)	55	414
7....	90.15	90.21	90.14	90.19	90.19 (9.81)	51	461
8....	90.20	90.26	90.20	90.26	90.26 (9.74)	104	381
11....	90.45	90.60	90.47A	90.60	90.60 (9.40)	157	380
12....	90.63	90.68	90.59	90.68	90.66 (9.34)	182	403
13....	90.60	90.65	90.60	90.63	90.63 (9.37)	224	441
14....	90.48	90.48	90.41	90.41	90.41 (9.59)	79	338
15....	90.36	90.36	90.25	90.26	90.26 (9.74)	111	303
18....	90.54	90.54	90.53	...	90.53 (9.47)	15	...

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2....	...	89.92B	89.90A	90.04	89.91 (10.09)	...	99
3....	89.86	89.86	89.82	89.82	89.82 (10.18)	33	49
4....	89.96	89.98	89.96	89.98	89.98 (10.02)	43	24
7....	89.96	90.04	89.96	90.04	90.04 (9.96)	42	134
8....	90.19	90.21B	90.18A	90.19	90.19 (9.81)	52	132
9....	90.23	90.26	90.23	90.26	90.26 (9.74)	113	169
10....	90.28	90.34	90.28	90.34	90.32 (9.68)	59	214
11....	90.22	90.23	90.18	90.19	90.19 (9.81)	...	...
14....	90.10	90.10	90.07	90.07	90.08 (9.92)	55	264
15....	90.13	90.15B	90.13	90.15A	90.15 (9.85)	30	265
16....	90.28	90.28	90.27A	90.27A	90.26 (9.74)	5	227
17....	90.20	90.23	90.20	90.21B	90.22 (9.78)	29	240
18....	90.39@90.41	90.41	90.38	90.39	90.39 (9.61)	272	302
21....	90.45	90.46	90.45	90.46	90.46 (9.54)	233	220
22....	90.45	90.45	90.42	90.42	90.42 (9.58)	93	303
23....	90.63	90.68	90.63	90.68	90.68 (9.32)	94	328
24....	90.67	90.70	90.66A	90.70	90.70 (9.30)	49	356
25....	90.85	90.89	90.82	90.89	90.88 (9.12)	321	390
28....	90.77	90.77	90.73	90.73	90.74 (9.26)	128	401
29....	90.70	90.70	90.63	90.63	90.63 (9.37)	184	360
30....	90.78	90.82	90.77	90.82	90.81 (9.19)	275	321
31....	90.67	90.67	90.67	90.67	90.68 (9.32)	34	338

IN FEBRUARY

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.51	90.51	90.43	90.43	90.43 (9.57)	133	283
4....	90.30	90.30	90.15	90.16	90.15 (9.85)	292	235
5....	90.33	90.44	90.33	90.44	90.42 (9.58)	86	160
6....	90.42	90.45	90.41	90.45	90.45 (9.55)	241	234
7....	90.27	90.31	90.26	90.26	90.26 (9.74)	150	255
8....	89.94	89.99	89.94	89.97	89.97 (10.03)	426	390
11....	90.12	90.17	90.12	90.15	90.15 (9.85)	103	359
12....	90.03	90.03	89.93	89.93	89.93 (10.07)	127	394
13....	89.92	89.92	89.97	89.88	89.88 (10.12)	246	385
14....	90.06	90.11	90.04	90.11	90.11 (9.89)	...	...
15....	90.27@90.28	90.28	90.20	90.21@90.20	90.20 (9.80)	641	359
18....	90.09	90.09	90.02	90.04	90.04 (9.96)	...	...
19....	90.04	90.06	90.03	90.06	90.06 (9.94)	209	504
20....	Closed						
21....	Closed						
22....	89.72	89.73	89.68	89.72	89.72 (10.28)	574	561
25....	89.63	89.73	89.68	89.73@89.74	89.73 (10.27)	465	472
26....	89.76@89.75	89.78	89.73	89.76	89.76 (10.24)	488	506
27....	89.81@89.82	89.83	89.81	89.81@8.982	89.81 (10.19)	499	653
28....	89.46@89.45	89.48	89.42	89.48	89.48 (10.52)	1624	1070

IN MARCH

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.45	89.46	89.43	89.46	89.46 (10.54)	1004	818
4....	89.26	89.33	89.26	89.32@89.33	89.33 (10.67)	747	886
5....	89.13@89.14	89.21	89.12	89.13@89.14	89.17 (10.83)	655	918
6....	89.33@89.34	89.35	89.31	89.35@89.34	89.34 (10.66)	1002	1174
7....	89.07@89.08	89.15	89.07	89.15	89.15 (10.85)	1562	1561
8....	89.10@89.12	89.17	89.10	89.16@89.17	89.16 (10.84)	1293	1358
11....	89.46	89.56	89.45	89.56	89.56 (10.44)	1515	1496
12....	89.57@89.58	89.63	89.52	89.63	89.59 (10.41)	2445	1015
13....	89.52	89.56	89.51	89.53	89.53 (10.47)	968	700
14....	89.28@89.29	89.31	89.21	89.23	89.23 (10.77)	2696	871
15....	89.20@89.16	89.20	89.13	89.15@89.16	89.16 (10.84)	1694	863
1°....	89.44@89.43	89.48	89.42	....	89.45 (10.55)	1400	912
19....	89.30@89.32	89.36	89.30	89.32@89.33	89.33 (10.67)	692	973
20....	89.40@89.41	89.50	89.40	89.45	89.45 (10.55)	2171	1234
21....	89.71	89.72	89.66	89.67	89.67 (10.33)	1135	1208
22....	89.86@.87	89.92	89.85	89.87	89.87 (10.13)	1271	1081
25....	89.68	89.69	89.63	89.63	89.63 (10.37)	1583	1106
26....	89.80@89.82	89.85	89.80	89.81	89.81 (10.19)	958	1168
27....	89.98@89.99	89.99	89.94	89.96	89.96 (10.04)	1077	1007
28....	89.97@89.96	90.00	89.95	89.96@89.97	89.96 (10.04)	672	676
29....	90.17@90.18	90.22	90.17	90.20	90.20 (9.80)	1211	894

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.22	90.23	90.20	90.21@90.22	90.21 (9.79)	825	863
2....	90.14@90.13	90.14	90.07	90.07@90.06	90.06 (9.92)	1339	947
3....	90.17@90.18	90.19	90.14	90.16	90.16 (9.84)	1101	835
4....	90.19	90.19	90.15	90.15	90.15 (9.85)	279	854
5....	Closed						
8....	90.20	90.20	90.14	90.16	90.16 (9.84)	453	997
9....	90.24@90.25	90.25	90.22	90.25	90.25 (9.75)	674	811
10....	90.50	90.52	90.47	90.40@90.49	90.48 (9.52)	1645	1099
11....	90.45	90.50	90.43	90.50	90.50 (9.50)	679	882
12....	90.78	90.82	90.76	90.76	90.76 (9.24)	1252	1004
15....	90.77	90.79	90.77	90.79	90.79 (9.21)	515	923
16....	90.79	90.86	90.78	90.86	90.86 (9.14)	1129	999
17....	91.09	91.10	91.05	91.05	91.09 (8.91)	803	849
18....	90.95	91.00	90.91	90.94	90.94 (9.06)	1371	801
19....	90.19	90.22	90.15	90.18	90.18 (8.82)	1684	1134
22....	91.12	91.13	91.09	91.12	91.12 (8.88)	1015	1071
23....	91.22	91.22	91.13	91.20	91.20 (8.80)	1953	1326
24....	91.04@91.05	91.07	90.98	90.98@90.99	90.99 (9.01)	2339	1069
25....	91.08@91.09	91.12	91.07	...	91.12 (8.88)	1170	859
26....	91.02@90.96	91.02	90.92	90.83@90.94	90.94 (9.06)	1133	783
29....	91.04@91.05	91.06	91.01	91.03	91.03 (8.97)	733	895
30....	90.88@90.87	90.89	90.85	...	90.86 (9.14)	1658	730

IN MAY

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	91.20@91.21	91.21	91.16	91.17	91.17 (8.83)	1083	722
3....	91.18	91.20	91.18	91.19@91.18	91.18 (8.82)	486	773
6....	91.36	91.36	91.34	...	91.36 (8.64)	504	859
7....	91.37	91.38	91.35	91.35	91.35 (8.65)	564	757
8....	91.39@91.40	91.41	91.39	91.40	91.40 (8.60)	762	724
9....	91.32	91.34	91.31	...	91.33 (8.67)	602	622
10....	91.38	91.46	91.37	91.43	91.43 (8.57)	1258	778
13....	91.45	91.48	91.45	91.47@91.48	91.47 (8.53)	332	563
14....	91.47	91.49	91.46	91.48	91.48 (8.52)	329	667
15....	91.61	91.64	91.60	91.61	91.61 (8.39)	363	477
16....	91.57@91.56	91.59	91.56	91.59@91.58	91.59 (8.41)	200	511
17....	91.64	91.64	91.60	...	91.60 (8.40)	254	487
20....	91.87	91.92	91.87	91.91	91.91 (8.09)	487	481
21....	91.92	91.93	91.91	91.92@91.91	91.91 (8.09)	169	500
22....	91.93	91.94	91.91	91.92	91.92 (8.08)	169	463
23....	91.89	91.89	91.86	91.86	91.86 (8.14)	237	410
24....	91.93	91.93	91.91	91.92	91.92 (8.08)	50	407
27....	Closed						
28....	92.03	92.06	92.03	92.06	92.06 (7.94)	56	429
29....	92.09	92.09	92.05	92.06	92.06 (7.94)	215	359
30....	92.11	92.14	92.11	92.14	92.14 (7.86)	267	343
31....	92.08	92.10	92.08	92.10	92.10 (7.90)	95	349

IN JUNE

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	92.37	92.37	92.32	92.33	92.33 (7.67)	135	324
5....	92.50	92.50	92.44	92.44	92.44 (7.56)	185	416
6....	92.50	92.50	92.42	92.43	92.43 (7.57)	223	376
7....	92.50	92.50	92.45	92.49	92.49 (7.51)	125	424
10....	92.23	92.23	92.19	92.20	92.20 (7.80)	132	429
11....	92.25	92.26	92.21	92.23	92.23 (7.77)	93	278
12....	92.31	92.33	92.31	92.32	92.32 (7.68)	30	240
13....	92.28	92.28	92.27	92.27	92.27 (7.73)	284	274
14....	92.30	92.31	92.30	92.31	92.31 (7.60)	31	218
17....	...	92.37B	...	92.37B	92.38 (7.62)	...	...

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	...	89.41B	89.39A	89.41A	89.41 (10.59)	...	8
3....	89.32	89.32	89.32	89.32	89.32 (10.68)	2	9
4....	89.40	89.43	89.40	89.42	89.46 (10.54)	12	19
7....	89.51	89.51	89.51	89.51	89.52 (10.48)	3	22
8....	...	89.68B	...	89.68B	89.68 (10.32)	...	22
9....	...	89.75B	...	89.75B	89.75 (10.25)	...	12
10....	89.79	89.83	89.79	89.83	89.81 (10.19)	50	58
11....	...	...	89.73A	89.81	89.68 (10.32)	...	...
14....	...	...	...	89.68	89.56 (10.44)	...	58
15....	...	89.63B	89.63A	89.63A	89.63 (10.37)	...	58
16....	...	89.74B	89.74A	89.74A	89.73 (10.27)	...	58
17....	89.66	89.67B	89.65A	89.67B	89.67 (10.33)	5	58
18....	...	89.81B	...	89.67	89.83 (10.17)	...	58
21....	...	89.86B	89.85A	89.83	89.88 (10.12)	...	58
22....	...	...	89.87A	89.88	89.85 (10.15)	...	58
23....	90.06	90.06	90.06	90.06	90.10 (9.90)	15	73
24....	...	90.13B	...	90.10	90.13 (9.87)	...	73
25....	90.25@90.26	90.32B	90.25	90.29	90.34 (9.66)	11	84
28....	...	...	90.18A	90.18A	90.18 (9.82)	...	97
29....	...	...	90.08A	90.08	90.07 (9.93)	...	95
30....	90.26	90.26	90.26	90.26	90.27 (9.73)	4	97
31....	...	...	90.15A	90.27	90.14 (9.86)	...	97

IN FEBRUARY

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.96	89.96	89.92A	.8992A	89.89 (10.11)	1	99
4....	...	...	89.70A	.8989	89.59 (10.41)	...	99
5....	89.79	89.82B	89.79	.8982B	89.86 (10.13)	1	106
6....	...	...	...	.8986	89.89 (10.11)	...	84
7....	...	...	89.75A	.8989	89.70 (10.30)	...	84
8....	...	89.45B	89.44A	.8970	89.41 (10.59)	...	84
11....	89.60	89.60	89.58A	.8960	89.58 (10.42)	5	73
12....	...	...	89.38A	.8938A	89.37 (10.63)	...	73
13....	89.36	89.36	89.35A	.8935A	89.33 (10.67)	1	75
14....	...	89.54B	89.51A	.8954A	89.57 (10.43)	...	...
15....	89.69	89.69	89.69	.8969	89.66 (10.34)	...	89
18....	...	...	89.52A	.8952A	89.52 (10.48)	...	...
19....	...	...	...	.8952	89.54 (10.46)	...	66
20....	Closed						
21....	Closed						
22....	89.18	89.19	89.18	89.19	89.18 (10.82)	25	91
25....	...	...	...	89.18	89.19 (10.81)	...	91
26....	89.21	89.21	89.21	89.21	89.21 (10.79)	1	76
27....	89.24	89.24	89.24	89.24	89.25 (10.75)	1	67
28....	88.88	88.89	88.88	88.89	88.90 (11.10)	19	83

IN MARCH

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.87	88.88	88.87	88.88	88.87 (11.13)	12	78
4....	88.76	88.80	88.76	88.80	88.80 (11.20)	101	150
5....	88.66	88.68	88.65A	88.66	88.67 (11.33)	45	253
6....	88.80	88.84	88.80	88.84	88.83 (11.17)	36	276
7....	88.59	88.64	88.58	88.64	88.65 (11.35)	31	287
8....	88.59	88.64	88.58	88.64	88.64 (11.36)	60	253
11....	88.85	89.00	88.85	89.00	89.00 (11.00)	80	266
12....	89.02	89.08	89.00	89.08	89.07 (10.93)	79	300
13....	88.99	88.99	88.97	88.97	88.97 (11.03)	17	309
14....	88.66	88.68B	88.64	88.64	88.64 (11.36)	21	331
15....	88.53	88.55	88.53	88.54@88.55	88.55 (11.45)	62	263
18....	88.79	88.82	88.79	...	88.81 (11.19)	18	252
19....	88.70	88.70	88.68	88.69	88.69 (11.31)	117	260
20....	88.82	88.83	88.76A	88.79	88.79 (11.21)	249	319
21....	89.09	89.10	89.06	89.06	89.06 (10.94)	108	297
22....	89.26	89.29	89.25	89.28	89.27 (10.73)	142	318
25....	89.08	89.09	89.04A	89.04A	89.04 (10.96)	103	282
26....	89.16	89.19	89.16	89.19	89.17 (10.83)	46	269
27....	89.30	89.31	89.29	89.31	89.30 (10.70)	47	292
28....	89.30	89.33	89.30	89.33	89.31 (10.69)	54	281
29....	89.56	89.57	89.55	89.56	89.56 (10.44)	62	303

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.59	89.59	89.58A	89.59	89.59 (10.41)	15	309
2....	...	89.45B	89.45A	89.59	89.44 (10.56)	2	284
3....	89.56	89.56	89.54	89.54	89.54 (10.46)	8	263
4....	89.54	89.55	89.53	89.53	89.55 (10.45)	29	268
5....	Closed						
8....	...	89.56B	...	89.55	89.54 (10.46)	...	271
9....	89.59	89.62	89.59	89.61	89.61 (10.39)	37	269
10....	89.80	89.85	89.80	89.84	89.83 (10.17)	93	294
11....	89.83	89.99	89.83	89.88	89.87 (10.13)	31	287
12....							
15....	90.24	90.24	90.22	90.23	90.24 (9.76)	21	309
16....	90.23	90.32	90.22	90.32	90.30 (9.70)	100	316
17....	90.52	90.54	90.51	90.51	90.53 (9.47)	134	399
18....	90.37	90.39	90.30	90.31	90.31 (9.69)	66	406
19....	90.62	90.62	90.57	90.62	90.62 (9.38)	195	355
22....	90.54	90.54	90.49	90.51B	90.51 (9.49)	76	408
23....	90.58	90.60	90.53	90.59	90.60 (9.40)	118	369
24....	90.46	90.46	90.34	90.37	90.37 (9.63)	242	449
25....	90.49	90.49	90.47A	...	90.49 (9.51)	35	334
26....	90.26	90.26	90.23	90.23	90.23 (9.77)	146	384
29....	90.32	90.34	90.30	90.31	90.31 (9.69)	181	405
30....	90.13	90.13	90.07	...	90.08 (9.92)	431	379
....							

IN MAY

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	90.42	90.44	90.40	90.43	90.42 (9.58)	339	356
3....	90.44	90.48	90.44	90.47	90.47 (9.53)	157	354
6....	90.65	90.67	90.65	...	90.65 (9.35)	114	384
7....	90.69	90.70	90.67	90.68	90.67 (9.33)	287	395
8....	90.75	90.78	90.74	90.74	90.75 (9.25)	411	526
9....	90.64	90.65	90.60	...	90.65 (9.35)	354	583
10....	90.71	90.82	90.67	90.80	90.80 (9.20)	902	526
13....	90.78	90.82	90.78	90.81	90.81 (9.19)	342	565
14....	90.82	90.85	90.81	90.84	90.84 (9.16)	278	556
15....	91.01@91.02	91.05	91.01	91.02	91.02 (8.98)	920	718
16....	90.93	90.99	90.93	90.93	90.93 (9.07)	495	898
17....	91.04@91.03	91.04	90.97	...	91.00 (9.00)	808	907
20....	91.26@91.29	91.34	91.26	91.34	91.34 (8.66)	1897	1030
21....	91.36	91.36	91.33	91.33	91.33 (8.67)	521	998
22....	91.32	91.33	91.30	91.30	91.30 (8.70)	453	985
23....	91.23	91.24	91.19	91.19	91.19 (8.81)	1615	1296
24....	91.25	91.25	91.23	91.23@91.24	91.23 (8.77)	533	971
27....	Closed						
28....	91.35	91.41	91.35	91.40	90.96 (9.04)	645	845
29....	91.44	91.44	91.39	91.42	91.42 (8.58)	962	1059
30....	91.48@91.50	91.54	91.48	91.53	91.53 (8.47)	1035	1109
31....	91.48@91.49	91.51	91.47	91.51	91.51 (8.49)	670	1047

IN JUNE

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	91.98	91.91	91.84	91.84	91.84 (8.16)	812	1071
5....	92.00@92.01	92.12	92.00	92.09	92.09 (7.91)	1535	1022
6....	92.17@92.16	92.18	92.06	92.11	92.11 (7.89)	1512	822
7....	92.13	92.20	92.13	92.20	92.20 (7.80)	372	791
10....	91.83	91.84	91.77	91.80	91.80 (8.20)	1111	947
11....	91.86@91.89	91.89	91.85	91.88	91.88 (8.12)	1085	852
12....	92.05@92.09	92.09	92.05	92.05	92.05 (7.95)	1776	1016
13....	91.89@91.88	91.89	91.85	91.85	91.85 (8.15)	1560	1070
14....	91.95@91.98	92.00	91.95	91.99	91.99 (8.01)	1595	857
17....	92.20@92.22	92.22	92.18	92.18	92.21 (7.79)	1245	1119
18....	92.36@92.25	92.32	92.25	92.30	92.30 (7.70)	1720	1125
19....	92.36	92.39	92.33	92.34	92.34 (7.66)	825	968
20....	Closed						
21....	91.91	91.91	91.85	...	91.86 (8.11)	2812	1394
24....	91.77	91.77	91.70	91.72	91.72 (8.28)	1094	1171
25....	91.68@91.66	91.73	91.63	91.67	91.67 (8.33)	1964	1095
26....	91.68@91.69	91.71	91.66	91.71	91.71 (8.29)	1724	1025
27....	91.84@91.86	91.86	91.82	91.84@91.85	91.84 (8.16)	1681	1076
28....	91.87@91.86	91.89	91.84	91.84@91.85	91.84 (8.16)	1537	1409

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	92.12@92.16	92.17	92.12	92.16@92.17	92.16 (7.84)	1089	1333
2....	92.01@91.99	92.01	91.97	91.97@91.98	91.98 (8.02)	1333	1301
3....	92.06	92.08	92.05	92.07	92.07 (7.93)	914	1155
4....	92.05	92.07	92.04	...	92.05 (7.95)	...	...
5....	92.04	92.06	92.01	92.01@92.02	92.02 (7.98)	430	1318
8....	92.30@92.28	92.33	92.28	92.32	92.32 (7.68)	1174	1107
9....	92.26	92.27	92.25	92.25	92.26 (7.74)	578	1338
10....	92.27@92.26	92.31	92.24	92.24	92.24 (7.76)	1330	1452
11....	92.12@92.13	92.14	92.10	92.13	92.13 (7.87)	1569	1253
12....	91.85@91.84	91.92	91.83	91.89@91.90	91.90 (8.10)	2372	1282
15....	91.86@91.85	91.89	91.79	91.89	91.89 (8.11)	2060	2025
16....	91.92@91.91	91.94	91.86	91.94	91.94 (8.06)	1537	1621
17....	92.19@92.22	92.26	92.19	92.26	92.26 (7.74)	1879	1453
18....	Closed						
19....	91.78@91.76	91.84	91.76	91.78	91.78 (8.22)	2584	1882
22....	91.80@91.78	91.80	91.75	91.76	91.76 (8.24)	904	1958
23....	91.73	91.77	91.71	91.76@91.77	91.76 (8.24)	1513	1338
24....	91.79@91.80	91.84	91.78	91.84	91.84 (8.16)	1689	1498
25....	91.71@91.72	91.75	91.70	91.70@91.71	91.71 (8.29)	1202	1812
26....	91.84	91.84	91.74	91.75	91.75 (8.25)	1326	1485
29....	91.63	91.67	91.63	91.64@91.63	91.64 (8.36)	623	1356
30....	91.63	91.65	91.58	91.58	91.58 (8.42)	1153	1477
31....	91.59	91.63	91.57	91.63	91.63 (8.37)	1172	1307

IN AUGUST

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.70@91.71	91.73	91.70	91.72	91.72 (8.28)	1877	1552
2....	91.67	91.70	91.67	91.68	91.68 (8.32)	653	1140
5....	91.61@91.62	91.62	91.60	91.60	91.60 (8.40)	492	1164
6....	91.67	91.69	91.67	91.69	91.69 (8.31)	782	1008
7....	91.70	91.72	91.68	91.70	91.72 (8.28)	591	957
8....	91.82	91.82	91.79	91.81	91.81 (8.19)	766	977
9....	Closed						
12....	91.94	91.98	91.94	91.97@91.98	91.97 (8.03)	661	1089
13....	91.93@91.92	91.94	91.90	91.94@91.93	91.94 (8.06)	721	1204
14....	91.86	91.87	91.84	91.85	91.85 (8.15)	683	1149
15....	91.95	91.96	91.94	91.95@91.96	91.95 (8.05)	485	1067
16....	91.77	91.77	91.74	91.76	91.76 (8.24)	1435	1327
19....	91.91@91.90	91.91	91.88	91.89	91.89 (8.11)	242	1193
20....	91.93	91.94	91.92	91.93	91.93 (8.07)	211	1125
21....	91.99	91.99	91.97	91.99	91.99 (8.01)	190	1039
22....	92.03	92.05	92.03	92.03	92.04 (7.96)	176	1021
23....	91.99	92.01	91.98	91.98	91.98 (8.02)	241	957
26....	Closed						
27....	91.94	91.94	91.94	91.94	91.94 (8.06)	7	914
28....	92.01	92.01	91.97	91.98	91.98 (8.02)	75	759
29....	91.97	91.97	91.96	91.97	91.97 (8.03)	78	782
30....	91.99	91.99	91.97	91.97	91.97 (8.03)	86	833

IN SEPTEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.84	91.84	91.82	...	91.82 (8.18)	68	800
3....	91.83	91.83	91.77	91.78	91.78 (8.22)	...	...
4....	91.83	91.83	91.83	91.83	91.83 (8.17)	21	714
5....	91.88	91.89	91.87	91.89	91.89 (8.11)	66	694
6....	91.82	91.82	91.80	91.80	91.80 (8.20)	214	663
9....	91.60	91.62	91.57	91.62	91.62 (8.38)	276	693
10....	91.68	91.68	91.65	91.66	91.66 (8.34)	71	652
11....	91.67	91.67	91.66	91.66	91.65 (8.35)	21	601
12....	91.59	91.59	91.59	91.59	91.59 (8.41)	140	611
13....	91.55	91.55	91.47	91.49	91.49 (8.51)	150	624
16....	...	91.70B	...	91.70B	91.70 (8.30)	...	575
17....	...	...	...	...	...	...	...

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	...	88.97B	...	88.97B	88.98 (11.02)	...	...
3....	...	...	88.90A	88.90A	88.88 (11.12)	...	...
4....	...	...	...	88.88	89.03 (10.97)	...	...
7....	...	...	...	89.03	89.09 (10.91)	...	...
8....	...	89.25B	...	89.25B	89.25 (10.75)	...	...
9....	...	89.30B	...	89.30B	89.31 (10.69)	...	...
10....	...	...	...	89.31	89.37 (10.63)	...	...
11....	...	...	...	89.37	89.25 (10.75)	...	...
14....	...	...	...	89.25	89.13 (10.87)	...	...
15....	...	...	89.21A	89.21A	89.21 (10.79)	...	...
16....	...	89.31B	...	89.31B	89.31 (10.69)	...	...
17....	89.22	89.22	89.20A	89.22	89.22 (10.78)	5	5
18....	...	89.35B	...	89.22	89.37 (10.63)	...	...
21....	...	89.39B	89.38A	89.37	89.41 (10.59)	...	...
22....	...	...	...	89.41	89.38 (10.62)	...	...
23....	...	89.58B	...	89.58B	89.62 (10.38)	...	...
24....	89.62	89.64B	99.62	89.62	89.68 (10.32)	3	6
25....	...	89.74B	...	89.68	89.81 (10.19)	...	6
28....	...	...	89.71A	89.71A	89.71 (10.29)	...	...
29....	89.60	89.60	89.60	89.60	89.60 (10.40)	3	3
30....	89.81	89.81	89.81	89.81	89.81 (10.18)	4	4
31....	...	...	89.70A	89.82	89.69 (10.31)	...	3

IN FEBRUARY

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	...	...	89.51A	89.51A	89.43 (10.57)	...	...
4....	...	...	89.16A	89.43	89.13 (10.87)	...	...
5....	89.37	89.38	89.37	89.37	89.39 (10.61)	1	1
6....	...	...	...	89.39	89.42 (10.58)	...	1
7....	...	...	89.35A	89.42	89.22 (10.78)	...	1
8....	...	...	89.00A	89.22	89.94 (11.06)	...	1
11....	...	89.10B	...	88.94	89.08 (10.91)	...	1
12....	...	...	88.95A	88.95A	88.90 (11.10)	...	1
13....	...	...	88.87A	88.87A	88.86 (11.14)	...	1
14....	...	89.02B	...	88.86	89.11 (10.89)	...	...
15....	...	...	...	89.11	89.21 (10.79)	3	1
18....	...	...	...	89.21	89.08 (10.92)	...	...
19....	...	...	...	89.08	89.10 (10.90)	...	1
20....	Closed						
21....	Closed						
22....	...	...	...	89.10	88.76 (11.24)	...	1
25....	...	...	...	88.76	88.77 (11.23)	...	1
26....	...	88.80B	88.79A	88.77	88.80 (11.20)	...	1
27....	...	88.83B	...	88.80	88.83 (11.17)	...	1
28....	...	...	88.50A	88.83	88.49 (11.51)	...	1

IN MARCH

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	88.45	88.45	88.45	88.45	88.45 (11.55)	1	1
4....	...	...	...	88.45	88.39 (11.61)	...	1
5....	...	...	...	88.45	88.28 (11.72)	...	6
6....	...	88.44B	88.42A	88.28	88.45 (11.55)	...	20
7....	88.25	88.25	88.25	88.25	88.25 (11.70)	1	21
8....	...	...	...	88.30	88.28 (11.72)	...	21
11....	...	88.53B	...	88.28	88.62 (11.38)	...	21
12....	...	...	...	88.62	88.70 (11.30)	...	21
13....	...	...	88.66A	88.70	88.59 (11.41)	...	...
14....	...	...	88.33A	88.59	88.25 (11.75)	...	31
15....	88.18	88.18	88.16	88.16	88.15 (11.85)	25	46
18....	...	88.42B	...	...	88.42 (11.58)	...	45
19....	88.30	88.30	88.30	88.30	88.30 (11.70)	1	40
20....	88.41	88.41	88.41	88.41	88.41 (11.59)	37	88
21....	88.70	88.70	88.69	88.69	88.67 (11.33)	20	103
22....	...	88.88B	...	88.67	88.87 (11.13)	...	108
25....	88.65	88.65	88.65	86.65	88.63 (11.37)	15	112
26....	88.75	88.77B	88.75	88.77B	88.76 (11.24)	5	108
27....	...	88.87B	...	88.76	88.88 (11.12)	...	107
28....	88.88	88.92	88.88	88.92	88.88 (11.12)	10	110
29....	89.10	89.14	89.10	89.14	89.13 (10.87)	10	100

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	89.14	89.14	89.14	89.14	89.13 (10.87)	4	108
2....	...	...	88.99A	89.13	88.96 (11.04)	...	99
3....	...	89.09B	89.09A	88.96	89.08 (10.92)	...	99
4....	...	...	...	89.08	89.08 (10.92)	...	99
5....	Closed						
8....	...	...	...	89.08	89.06 (10.94)	...	99
9....	...	89.14B	...	89.06	89.14 (10.86)	5	99
10....	89.32	89.38	89.32	89.37	89.34 (10.66)	86	107
11....	89.34	89.38	89.34	89.38	89.37 (10.63)	23	102
12....	Closed						
15....	89.75	89.75	89.75	89.75	89.75 (10.25)	5	149
16....	89.82	89.82	89.75	89.82	89.81 (10.19)	30	155
17....	90.03	90.03	90.01	90.01	90.03 (9.97)	5	150
18....	89.80	89.87	89.80	89.80	89.80 (10.20)	2	97
19....	...	90.11B	90.10A	89.80	90.11 (9.89)	...	101
22....	...	...	90.01A	90.11	89.99 (10.10)	...	108
23....	90.09	90.11	90.08A	90.11	90.09 (9.91)	21	122
24....	89.86	89.93	89.84	89.86	89.86 (10.14)	37	143
25....	...	89.98B	...	...	89.99 (10.00)	...	101
26....	...	...	89.74A	89.99	89.72 (10.28)	...	101
29....	...	...	...	89.72	89.78 (10.22)	...	101
30....	...	...	...	...	89.53 (10.47)	...	101

IN MAY

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	89.89	89.90	89.88	89.88	89.88 (10.12)	60	105
3....	89.92	89.96	89.81	89.95	89.93 (10.07)	11	104
6....	90.17	90.17	90.17	...	90.17 (9.83)	15	129
7....	...	90.91B	...	90.17	90.17 (9.83)	5	146
8....	90.28	90.28	90.27	90.27	90.28 (9.72)	22	125
9....	90.18	90.18	90.12	...	90.17 (9.83)	15	129
10....	90.20	90.34	90.19	90.33	90.32 (9.68)	45	118
13....	90.30	90.33	90.30	90.33	90.33 (9.67)	3	121
14....	90.37	90.38	90.36	90.38	90.37 (9.63)	19	118
15....	90.61	90.61	90.58	90.60	90.60 (9.80)	78	125
16....	90.52	90.52	90.50	90.51	90.50 (9.50)	19	164
17....	90.60	90.60	90.56	...	90.57 (9.43)	7	163
20....	90.93	90.93	90.92A	90.93	90.81 (9.09)	19	151
21....	90.94	90.95B	90.93	90.93	90.93 (9.07)	27	178
22....	90.91	90.93	90.90	90.90	90.90 (9.10)	46	148
23....	90.81	90.82	90.77	90.78	90.76 (9.24)	67	164
24....	90.77	90.78	90.77	90.78	90.78 (9.22)	11	149
27....	Closed						
28....	90.91	90.97	90.91	90.97	90.58 (9.42)	40	154
29....	90.95	90.99	90.95	90.99	90.99 (9.01)	46	172
30....	91.07	91.11	91.07	91.11	91.11 (8.89)	158	246
31....	91.04	91.06	91.03	91.06	91.06 (8.94)	260	316

IN JUNE

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	91.41	91.43	91.38	91.38	91.38 (8.62)	54	256
5....	91.60	91.66	91.60	91.64	91.65 (8.36)	48	257
6....	91.72	91.72	91.62	91.65	91.65 (8.35)	125	247
7....	91.65	91.71	91.65	91.71	91.71 (8.29)	49	264
10....	91.30	91.32	91.30	91.32	91.32 (8.68)	52	261
11....	91.36	91.39	91.36	91.37	91.37 (8.63)	86	251
12....	91.57	91.59	91.57	91.59	91.59 (8.41)	78	268
13....	91.39	91.40	91.36	91.36	91.36 (8.64)	251	270
14....	91.46	91.49	91.46	91.49	91.49 (8.51)	63	279
17....	91.69	91.72	91.69	91.72	91.71 (8.29)	58	313
18....	91.79	91.83	91.79	91.83	91.82 (8.18)	144	401
19....	91.86	91.92B	91.86	91.90	91.87 (8.13)	82	327
20....	Closed						
21....	90.40	91.40	91.36	...	91.37 (8.63)	383	685
24....	91.25	91.25	91.21	91.22	91.22 (8.78)	132	385
25....	91.21	91.22	91.22	91.18	91.18 (8.82)	140	317
26....	91.19	91.21	91.18	91.21	91.23 (8.77)	145	299
27....	91.34	91.36	91.34	91.36	91.35 (8.65)	128	293
28....	91.40	91.42	91.38	91.38	91.38 (8.65)	132	363

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.66	91.70	91.65	91.70	91.69 (8.31)	93	387
2....	91.52	91.53	91.50	91.52	91.51 (8.49)	142	438
3....	91.63	91.63	91.61	91.61	91.61 (8.39)	109	395
4....	91.62	91.62	91.60	...	91.60 (8.40)	...	...
5...	91.59	91.59	91.57	91.57	91.58 (8.42)	30	365
8....	91.91	91.93	91.91	91.91	91.91 (8.09)	72	398
9....	91.85	91.86	91.85	91.85	91.85 (8.15)	34	419
10....	91.84	91.88	91.83	91.84A	91.82 (8.18)	25	421
11....	91.68	91.68	91.68	91.68	91.69 (8.31)	9	363
12....	91.40	91.48	91.40	91.46	91.45 (8.55)	465	513
15....	91.40	91.46	91.39A	91.45	91.46 (8.54)	77	480
16....	91.48	91.53	91.47	91.53	91.53 (8.47)	75	553
17....	91.80	91.86	91.80	91.86	91.85 (8.15)	157	548
18....	91.68	91.70	91.66	91.69	91.69 (8.31)	37	568
19....	91.37	91.40	91.33	91.35	91.35 (8.65)	210	590
22....	91.35	91.35	91.34	91.34	91.34 (8.66)	20	512
23....	91.32	91.35	91.30A	91.33	91.33 (8.67)	77	520
24....	91.40	91.41	91.35	91.40	91.41 (8.59)	277	573
25....	91.31	91.31	91.27A	91.27A	91.27 (8.73)	135	595
26....	91.37	91.37	91.33A	91.33A	91.32 (8.68)	70	580
29...	91.18	91.18	91.16	91.16	91.16 (8.84)	81	554
30....	91.16	91.16	91.10A	91.14	91.09 (8.91)	41	536
31....	91.09	91.14	91.09	91.13	91.13 (8.87)	207	559

IN AUGUST

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.21	91.25	91.20	91.24	91.22 (8.77)	299	623
2....	91.21	91.23	91.20	91.21	91.21 (8.79)	72	464
5....	91.12	91.12	91.11	91.11	91.11 (8.89)	34	448
6....	91.17	91.19	91.17	91.19B	91.19 (8.81)	100	439
7....	91.21	91.23	91.20	91.21	91.23 (8.77)	107	424
8....	91.34	91.36	91.33	91.35	91.34 (8.66)	248	444
9....	Closed						
12....	91.58	91.61	91.57	91.61	91.60 (8.40)	563	559
13....	91.52	91.54	91.49	91.54	91.54 (8.46)	350	525
14....	91.44	91.47	91.44	91.44	91.44 (8.56)	186	535
15....	91.58	91.58	91.56	91.57	91.57 (8.43)	510	621
16....	91.38	91.38	91.34	91.35	91.35 (8.65)	937	776
19....	91.50	91.53	91.50	91.53	91.53 (8.47)	285	711
20....	91.57	91.60	91.57	91.60	91.60 (8.40)	392	865
21....	91.66	91.69	91.66	91.66	91.66 (8.34)	824	932
22....	91.77	91.78	91.75	91.76	91.76 (8.24)	705	681
23....	91.70@91.68	91.70	91.65	91.67@91.66	91.67 (8.33)	818	954
26....	Closed						
27....	91.63	91.63	91.61	91.62@91.61	91.62 (8.38)	325	892
28....	91.69@91.68	91.70	91.68	91.69	91.69 (8.31)	455	869
29....	91.68	91.70	91.68	91.69	91.69 (8.31)	479	1134
30....	91.70	91.71	91.69	91.70@91.69	91.69 (8.31)	290	1034

IN SEPTEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.54	91.54	91.50	...	91.50 (8.50)	325	1201
3...	91.51	91.52	91.47	91.48	91.48 (8.52)	...	...
4....	91.53	91.53	91.51	91.52	91.52 (8.48)	255	1105
5....	91.58@91.59	91.64	91.58	91.64	91.64 (8.36)	480	865
6....	91.52	91.52	91.50	91.51@91.50	91.50 (8.50)	550	948
9....	91.22@91.20	91.26	91.20	91.26	91.26 (8.74)	1261	1277
10....	91.25	91.28	91.25	91.27	91.27 (8.73)	474	1019
11....	91.27	91.28	91.25	91.26	91.26 (8.74)	515	1120
12....	91.20@91.21	91.22	91.18	91.20	91.20 (8.80)	...	...
13....	91.17@91.11	91.17	91.11	91.14	91.14 (8.86)	1286	1311
16....	91.43	91.44	91.40	91.43	91.43 (8.57)	684	1275
17....	91.42	91.43	91.40	91.42@91.43	91.43 (8.57)	422	1103
18....	91.41@91.42	91.44	91.41	91.41@91.42	91.42 (8.58)	1026	1208
19....	91.34@91.33	91.35	91.32	91.32	91.32 (8.68)	1233	1206
20....	91.37@91.36	91.38	91.33	91.36	91.36 (8.64)	1285	1238
23....	91.55@91.57	91.72	91.55	...	91.68 (8.32)	3261	2132
24....	91.68@91.66	91.68	91.63	91.64@91.65	91.65 (8.35)	1007	1585
25....	91.80	91.83	91.78	91.78	91.78 (8.22)	1508	1404
26....	91.96@91.95	91.96	91.89	91.89	91.89 (8.11)	1748	1479
27....	91.84	91.85	91.80	91.83	91.83 (8.17)	1035	1449
30....	91.69	91.69	91.67	91.68	91.68 (8.32)	423	1430

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.77	91.77	91.74	91.76	91.76 (8.24)	785	1566
2....	91.82	91.85	91.81	91.84	91.84 (8.16)	1010	1667
3....	91.77	91.79	91.76	91.77@91.78	91.78 (8.22)	1265	1399
4....	91.73	91.77	91.71	91.77	91.77 (8.23)	579	1271
7....	91.70@91.71	91.71	91.66	91.67	91.67 (8.33)	1058	1387
8....	91.64	91.65	91.63	91.65	91.65 (8.35)	687	1578
9....	91.68@91.69	91.71	91.68	91.70@91.71	91.70 (8.30)	934	1326
10....	91.64@91.63	91.64	91.61	91.63	91.63 (8.37)	523	1250
11....	91.62	91.66	91.62	91.65	91.65 (8.35)	1160	1577
14....	91.64	91.67	91.62	91.65@91.63	91.64 (8.36)	433	1426
15....	91.65	91.67	91.64	91.66	91.66 (8.34)	358	[illegible]
16....	91.68	91.69	91.67	91.67	91.67 (8.33)	424	2461
17....	91.70	91.71	91.70	91.71	91.71 (8.29)	403	1281
18....	91.79	91.81	91.78	91.80	91.80 (8.20)	884	1387
21....	91.79	91.80	91.78	91.79	91.79 (8.21)	443	1300
22....	91.79	91.81	91.77	91.78@91.79	91.79 (8.21)	671	1293
23....	91.81@91.82	91.84	91.81	91.83@91.84	91.83 (8.17)	384	1206
24....	91.81	91.81	91.79	91.79	91.79 (8.21)	567	1235
25....	91.76	91.79	91.76	91.78@91.77	91.78 (8.22)	775	1611
28....	91.80	91.82	91.78	91.80	91.80 (8.20)	1173	1608
29....	91.79	91.81	91.79	91.80	91.80 (8.20)	343	1132
30....	91.97@91.98	92.06	91.96	92.03	92.03 (7.97)	2357	1233
31....	91.99	92.01	91.98	91.99@92.00	92.00 (8.00)	1054	1245

IN NOVEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	92.10@92.14	92.14	92.10	92.10	92.10 (7.90)	1685	1606
4....	92.04	92.10	92.04	92.05@92.04	92.05 (7.95)	593	1561
5....	92.01	92.03	91.99	92.00@91.99	92.00 (8.00)	772	1445
6....	92.01	92.03	92.01	92.02	92.02 (7.98)	576	1318
7....	92.00@92.01	92.05	91.98	92.04	92.04 (7.96)	1779	1356
8....	92.01	92.03	91.98	92.02	92.02 (7.98)	807	1450
11....	Closed						
12....	92.11	92.11	92.08	92.10	92.10 (7.90)	615	1236
13....	92.11	92.11	92.08	92.09@92.08	92.09 (7.91)	596	1320
14....	92.05	92.06	92.04	92.05	92.05 (7.95)	437	1200
15....	91.98@91.97	91.98	91.89	91.90	91.90 (8.10)	1433	1227
18....	91.95	91.97	91.93	91.93	91.93 (8.07)	559	1102
19....	92.07	92.14	92.07	92.14	92.14 (7.86)	378	1051
20....	92.07	92.07	92.04	92.04	92.04 (7.96)	272	992
21....	92.11@92.13	92.13	92.08	92.09	92.09 (7.91)	298	1034
22....	92.01	92.02	92.00	92.00	92.00 (8.00)	402	1080
25....	92.04	92.04	91.9[illegible]	91.99	91.99 (8.01)	118	983
26....	91.99	91.99	91.9[illegible]	91.99	91.97 (8.03)	224	951
27....	91.98	91.98	91.96	91.96	91.96 (8.04)	100	934
28....	Closed						
29....	92.00	92.00	91.97	91.97	91.98 (8.02)	132	995

IN DECEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.96	91.97	91.94	91.94	91.94 (8.06)	535	1026
3....	91.85	91.86	91.84	91.84	91.84 (8.16)	471	850
4....	91.86	91.87	91.84	91.84	91.84 (8.16)	161	797
5....	91.85	91.87	91.83	91.87	91.87 (8.13)	88	771
6....	91.82	91.82	91.81	91.81	91.81 (8.19)	140	741
9....	91.84	91.84	91.81	91.81	91.81 (8.19)	109	645
10....	91.88	91.90	91.88	91.88	91.88 (8.12)	64	666
11....	91.91	91.92	91.91	91.91	91.91 (8.09)	121	655
12....	92.04	92.04	92.01	92.03	92.03 (7.97)	274	626
13....	92.05	92.05	92.04	92.05	92.05 (7.95)	140	652
16....	92.02	92.04	92.02	...	92.03 (7.97)	112	625
17 ...	...	...	...	92.03	92.04 (7.96)	...	...

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
19....	...	...	...	...	88.03 (11.97)	...	...
20....	...	...	...	88.03	88.12 (11.88)	...	...
21....	...	...	...	88.12	88.38 (11.62)	...	...
22....	...	...	...	88.38	88.58 (11.42)	...	...
25....	...	...	...	88.58	88.34 (11.66)	...	...
26....	...	...	...	88.34	88.46 (11.54)	...	...
27....	...	...	...	88.46	88.57 (11.43)	...	...
28....	...	...	...	88.57	88.57 (11.43)	...	...
29....	...	...	...	88.57	88.81 (11.19)	...	...

IN APRIL

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	88.81	88.79 (11.21)	...	...
2....	...	...	...	88.79	88.61 (11.39)	...	...
3....	...	88.72B	...	88.61	88.73 (11.27)	...	...
4....	...	...	...	88.73	88.73 (11.27)	...	...
5....	Closed						
8....	...	...	...	88.73	88.69 (11.31)	...	...
9....	...	88.74B	...	88.69	88.77 (11.23)	...	...
10....	...	...	...	88.77	88.96 (11.04)	...	...
11....	...	88.97B	...	88.96	88.97 (11.03)	...	5
12....	...	...	...	88.97	89.30 (10.70)	...	5
15....	...	...	...	89.30	89.36 (10.64)	...	5
16....	89.48	89.48	89.44	89.48	89.42 (10.58)	4	4
17....	89.65	89.65	89.65	89.65	89.63 (10.37)	16	20
18....	...	...	...	89.63	89.39 (10.61)	...	20
19....	...	89.66B	...	89.39	89.70 (10.30)	...	26
22....	...	...	...	89.70	89.58 (10.42)	...	21
23....	...	89.70B	89.70A	89.58	89.67 (10.33)	...	21
24....	...	...	...	89.67	89.44 (10.56)	...	10
25....	...	...	...	...	89.59 (10.41)	...	10
26....	..	...	89.37A	89.59	89.32 (10.68)	...	10
29....	...	...	...	89.32	89.36 (10.64)	...	10
30....	...	...	...	...	89.11 (10.89)	...	10

IN MAY

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	Closed						
2....	89.47	89.47	89.46	89.47	89.45 (10.55)	22	20
3....	89.50	89.50	89.50	89.50	89.49 (10.51)	6	32
6....	...	...	...	...	89.76 (10.24)	...	20
7....	...	89.77B	...	89.76	89.77 (10.23)	...	14
8....	...	...	...	89.77	89.91 (10.09)	...	14
9....	89.78	89.79	89.79	...	89.80 (10.20)	15	29
10....	...	...	...	89.80	89.95 (10.05)	...	34
13....	89.95	89.96	89.95	89.96	89.96 (10.04)	15	30
14....	89.98	90.00	89.98	89.98	89.99 (10.01)	10	31
15....	90.24	90.26	90.24	90.26	90.26 (9.74)	13	34
16....	...	...	...	90.26	90.15 (9.85)	...	34
17....	...	...	...	...	90.24 (9.76)	...	31
20....	...	90.57B	...	90.24	90.56 (9.44)	...	31
21....	...	...	...	90.56	90.58 (9.42)	...	18
22....	90.57	90.60	90.57	90.60	90.58 (9.42)	14	39
23....	90.43	90.43	90.43	90.43	90.40 (9.60)	30	46
24....	...	...	...	90.40	90.39 (9.61)	...	36
27....	Closed						
28....	90.58	90.60	90.58	90.58	90.58 (9.42)	10	41
29....	90.64	90.65	90.63	90.64	90.64 (9.36)	23	64
30....	90.68	90.72	90.68	90.71	90.71 (9.29)	10	39
31....	90.66	90.68	90.65	90.68	90.68 (9.32)	67	53

IN JUNE

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	91.00	91.02	91.00	91.00	91.00 (9.00)	16	40
5....	...	...	...	91.24	91.24 (8.76)	...	36
6....	91.24	91.30	91.24	91.27	91.27 (8.73)	55	58
7....	91.31	91.31	91.31	91.31	91.31 (8.69)	8	48
10....	...	...	...	90.89	90.89 (9.11)	...	35
11....	90.97	90.97	90.96	90.93	90.93 (9.07)	10	40
12....	...	...	...	91.15	91.15 (8.85)	...	40
13....	90.96	90.97	90.93	90.92	90.92 (9.08)	89	40
14....	91.05	91.05	91.05	91.05	91.05 (8.95)	5	40
17....	91.26	91.28B	91.26	91.26	91.27 (8.73)	5	40
18....	91.40	91.40	91.39	91.39	91.39 (8.61)	2	40
19....	91.53	91.53	91.52A	91.53	91.45 (8.55)	10	40
20....	Closed						
21....	90.94	90.95	90.94	...	90.95 (9.05)	12	46
24....	90.83	90.83	90.82	90.82	90.82 (9.18)	11	45
25....	90.78	90.79	90.77	90.79	90.77 (9.23)	8	52
26....	90.82	90.82	90.79	90.80	90.81 (9.19)	75	100
27....	90.94	90.94	90.94	90.94	90.92 (9.08)	10	63
28....	90.98	90.99	90.97	90.98	90.92 (9.08)	65	175

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JULY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.23	91.25B	91.23	91.25B	91.25 (8.75)	8	83
2....	91.08	91.09	91.08	91.08	91.08 (8.92)	36	81
3....	...	...	...	91.08	91.20 (8.80)	...	81
4....	Closed				91.19 (8.81)	...	...
5....	91.17	91.17	91.16	91.16	91.16 (8.84)	22	93
8....	91.48@91.50	91.50	91.48	91.50	91.50 (8.52)	25	137
9....	...	...	91.44A	91.48	91.42 (8.58)	...	100
10....	91.45	91.45	91.41A	91.41A	91.38 (8.62)	9	89
11....	91.25	91.25	91.24	91.24	91.26 (8.74)	27	84
12....	91.00	91.04	90.94A	91.01	91.01 (8.99)	294	214
15....	91.01	91.05	90.95A	91.05	91.04 (8.96)	42	192
16....	...	...	...	91.08B	91.10 (8.90)	...	192
17....	91.41	91.44	91.41	91.44	91.42 (8.58)	26	197
18....	...	...	91.25A	91.42	91.24 (8.76)	...	196
19....	90.95	90.95	90.94	90.94	90.91 (9.09)	26	193
22....	90.89	90.91	90.89	90.89	90.91 (9.09)	5	187
23....	90.90	90.90	90.89A	90.90	90.90 (9.10)	17	191
24....	90.89	90.97B	90.89	90.95	90.97 (9.03)	58	191
25....	90.87	90.87	90.86	90.87	90.86 (9.14)	32	186
26....	90.93	90.93	90.89A	90.89A	90.88 (9.12)	33	193
29....	90.75	90.75	90.73A	90.73A	90.71 (9.29)	11	191
30....	90.72	90.72	90.66A	90.66A	90.64 (9.36)	27	188
31....	90.70	90.70	90.69A	90.70	90.68 (9.32)	15	188

IN AUGUST

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.78	90.83	90.75	90.80A	90.79 (9.21)	103	202
2....	90.77	90.79	90.76	90.79	90.78 (9.22)	14	180
5....	90.70	90.70	90.69	90.70	90.67 (9.33)	16	191
6....	90.71	90.75	90.71	90.75	90.75 (9.25)	40	180
7....	90.76	90.79B	90.76	90.77	90.79 (9.21)	1	180
8....	90.79	90.95	90.93	90.95	90.92 (9.08)	12	224
9....	Closed						
12....	91.20	91.20	91.20	91.20	91.20 (8.80)	25	244
13....	91.07	91.11	91.05	91.11	91.11 (8.89)	39	266
14....	91.01	91.01	91.01	91.01	91.01 (8.99)	23	291
15....	91.15	91.15	91.15	91.16	91.14 (8.86)	25	329
16....	90.93	90.95	90.93	90.95	90.94 (9.06)	157	415
19....	91.11	91.13	91.11	91.13	91.13 (8.87)	21	387
20....	91.19	91.20	91.18	91.18	91.18 (8.82)	4	414
21....	91.26	91.27	91.26	91.27	91.25 (8.73)	24	409
22....	91.36	91.36	91.34	91.36	91.35 (8.65)	19	430
23....	91.27	91.27	91.26	91.26	91.25 (8.75)	70	423
26....	Closed						
27....	91.18	91.19	91.18	91.19	91.19 (8.81)	39	376
28....	91.26	91.28	91.26	91.27	91.27 (8.73)	32	388
29....	91.29	91.29	91.29	91.92	91.29 (8.71)	28	382
30....	91.31	91.31	91.31	91.31	91.31 (8.69)	15	387

IN SEPTEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.13	91.14	91.13	...	91.10 (8.90)	34	421
3....	91.13	91.14	91.09	91.09	91.09 (8.91)	...	...
4....	91.14	91.14	91.14	91.14	91.14 (8.86)	6	441
5....	91.24	91.26	91.24	91.26B	91.26 (8.74)	10	419
6....	91.15	91.15	91.12	91.12	91.12 (8.88)	79	465
9....	90.84	90.88	90.84	90.88	90.88 (9.12)	146	526
10....	90.88	90.89B	90.88	90.89B	90.89 (9.11)	15	464
11....	90.91	90.91	90.88	90.89	90.89 (9.11)	50	488
12....	90.85	90.85	90.81	90.81	90.81 (9.19)	30	490
13....	90.76	90.76	90.75	90.75	90.76 (9.24)	30	490
16....	91.05	91.06	91.05	91.06	91.07 (8.93)	24	499
17....	91.07	91.08	91.07	91.08	91.08 (8.92)	31	519
18....	91.05	91.07	91.05	91.06	91.06 (8.94)	17	519
19....	90.95	90.96	90.95	90.95	90.95 (9.05)	40	519
20....	90.96	90.98	90.96	90.97	90.97 (9.03)	33	537
23....	91.23	91.41	91.23	...	91.36 (8.64)	386	579
24....	91.30	91.30	91.30	91.27	91.27 (8.73)	58	585
25....	91.42	91.44	91.41	91.42	91.42 (8.58)	159	630
26....	91.56	91.56	91.52	91.52	91.52 (8.48)	29	590
27....	91.43	91.46	91.43	91.44	91.44 (8.56)	56	568
30....	91.31	91.31	91.29	91.28	91.28 (8.72)	87	579

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.36	91.37	91.36	91.36	91.37 (8.63)	65	622
2....	91.44	91.49	91.44	91.48	91.47 (8.53)	49	638
3....	91.41	91.41	91.40	91.41	91.42 (8.58)	128	744
4....	91.35	91.41	91.35	91.40@91.41	91.41 (8.59)	86	689
7....	91.30	91.30	91.29	91.29	91.29 (9.09)	213	737
8....	91.27	91.27	91.27	91.27	91.26 (8.74)	6	711
9....	91.31	91.32	91.31	91.32	91.32 (8.68)	13	700
10....	91.25	91.26	91.24	91.26	91.25 (8.75)	57	702
11....	91.27	91.27	91.24A	91.27	91.27 (8.73)	24	697
14....	91.26	91.26	91.26	91.26	91.26 (8.74)	3	692
15....	91.28	91.30	91.28	91.30	91.29 (8.71)	65	688
16....	91.31	91.32	91.31	91.32	91.32 (8.68)	31	596
17....	91.34	91.35	91.34	91.35	91.35 (8.65)	17	680
18....	91.44	91.46	91.44	91.46	91.46 (8.54)	80	685
21....	91.45	91.48	91.45	91.48	91.48 (8.52)	33	695
22....	91.47	91.47	91.44	91.46	91.46 (8.54)	94	727
23....	91.50	91.53	91.50	91.53	91.53 (8.47)	43	689
24....	91.48	91.50	91.48	91.49	91.49 (8.51)	101	713
25....	91.46	91.48	91.46	91.47	91.47 (8.53)	52	716
28....	91.49	91.51	91.47	91.47	91.49 (8.51)	72	689
29....	91.50	91.50	91.50	91.50	91.49 (8.51)	18	716
30....	91.70	91.81	91.70	91.81	91.82 (8.18)	128	788
31....	91.75	91.76	91.74	91.75	91.75 (8.25)	85	790

IN NOVEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.91	91.97	91.91	91.93	91.93 (8.07)	564	824
4....	91.87	91.87	91.83	91.84	91.84 (8.16)	166	857
5....	91.82	91.84	91.80	91.81	91.81 (8.19)	213	832
6....	91.80	91.83	91.80	91.82	91.82 (8.18)	37	817
7....	91.83@91.84	91.86	91.79	91.84A	91.85 (8.15)	1418	1347
8....	91.82	91.88	91.80	91.87	91.87 (8.13)	981	1323
11....	Closed						
12....	91.97	91.98	91.95	91.96@91.95	91.95 (8.05)	298	1030
13....	92.03	92.03	91.91	92.01	92.01 (7.99)	811	1107
14....	91.96	91.97	91.94	91.94@91.95	91.95 (8.05)	840	1160
15....	91.83@91.80	91.83	91.77	91.77	91.77 (8.23)	1342	1312
18....	91.86@91.85	91.88	91.85	91.85	91.85 (8.15)	1460	1216
19....	92.06	92.14	92.06	92.13@92.14	92.14 (7.86)	1539	1181
20....	92.06	92.07	92.03	92.04	92.04 (7.96)	429	1127
21....	92.07@92.12	92.14	92.07	92.11	92.11 (7.89)	1171	1330
22....	92.02	92.04	91.98	91.99	91.99 (8.01)	904	1228
25....	92.04@92.03	92.04	91.97	91.99	91.99 (8.01)	442	1254
26....	91.97	91.98	91.95	91.96	91.96 (8.04)	643	1252
27....	91.94	91.95	91.93	91.95	91.95 (8.05)	346	1301
28....	91.99	92.00	91.98	...	91.99 (8.01)	447	1285
29....	91.96	91.99	91.96	91.97@91.98	91.98 (8.02)	289	1300

IN DECEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.99	92.03	91.99	92.00	92.00 (8.00)	601	1337
3....	91.82	91.84	91.82	91.82	91.82 (8.18)	786	1154
4....	91.85	91.88	91.85	91.86	91.86 (8.14)	961	1241
5....	91.89	91.89	91.87	91.89	91.89 (8.11)	891	1155
6....	91.83@91.82	91.84	91.81	91.83	91.83 (8.17)	426	1193
9....	91.86	91.88	91.85	91.85	91.85 (8.15)	375	1271
10....	91.99	92.01	91.99	92.01	92.01 (7.99)	862	1241
11....	92.12@92.15	92.15	92.10	92.11@92.12	92.11 (7.89)	953	1179
12....	92.33@92.34	92.35	92.28	92.29@92.28	92.28 (7.72)	1523	1151
13....	92.30@92.35	92.35	92.30	92.32@92.31	92.31 (7.69)	1918	982
16....	92.30	92.37	92.30	...	92.36 (7.64)	1660	1446
17....	92.33@92.32	92.34	92.30	92.33@92.34	92.34 (7.66)	1384	1216
18....	92.36	92.44	92.34	92.38	92.38 (7.62)	2067	2027
19....	92.24	92.25	92.22	92.25	92.25 (7.75)	709	1320
20....	92.30	92.32	92.28	92.30@92.31	92.30 (7.70)	519	1196
23....	92.36	92.36	92.31	92.36	92.32 (7.68)	529	1151
24....	92.28	92.28	92.25	92.27	92.27 (7.73)	289	1015
25....	Closed						

JUNE 1986 FUTURES CONTRACT

IN MAY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
9....	...	...	...	...	89.50 (10.50)	1	1
10....	...	...	...	89.59	89.65 (10.35)	...	1
13....	...	...	...	89.65	89.65 (10.35)	...	3
14....	...	...	...	89.69	89.69 (10.31)	...	3
15....	...	...	...	89.96	89.96 (10.04)	...	13
16....	...	...	...	89.96	89.85 (10.15)	...	13
17....	...	...	...	...	89.95 (10.45)	...	15
20....	...	...	...	89.95	90.18 (9.82)	...	15
21....	...	...	...	90.18	90.30 (9.70)	...	15
22....	...	...	...	90.30	90.23 (9.77)	1	15
23....	...	...	...	90.23	90.10 (9.90)	...	15
24....	...	...	...	90.10	90.07 (9.93)	...	15
27....	Closed						

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3....	Closed						
4....	...	...	...	...	90.64 (9.36)	...	18
5....	...	...	...	...	90.91 (9.09)	...	18
6....	...	...	...	...	90.94 (9.06)	...	16
7....	...	...	...	...	90.96 (9.04)	...	16
10....	...	...	...	...	90.53 (9.47)	...	16
11....	...	...	...	...	90.56 (9.44)	...	16
12....	...	...	...	...	90.78 (9.22)	...	16
13....	...	...	...	...	90.55 (9.45)	...	16
14....	...	...	...	...	90.67 (9.33)	...	16
17....	...	90.85B	...	90.55	90.90 (9.10)	...	16
18....	...	...	...	90.90	91.03 (8.97)	...	16
19....	...	91.11B	...	91.03	91.09 (8.91)	...	16
20....	Closed						
21....	...	...	90.61A	91.09	90.60 (9.40)	...	16
24....	...	...	...	90.60	90.49 (9.51)	...	16
25....	...	...	...	90.49	90.44 (9.56)	...	16
26....	...	...	...	90.44	90.47 (9.53)	...	16
27....	...	90.54B	...	90.47	90.56 (9.44)	...	16
28....	...	90.58B	...	90.56	90.56 (9.44)	...	16

IN JULY

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	90.56	90.86 (9.11)	...	16
2....	...	...	90.75A	90.89	90.72 (9.28)	...	16
3....	...	...	...	90.72	90.84 (9.16)	...	16
4....	...	...	...	...	90.83 (9.17)	...	...
5....	...	...	90.82A	90.83	90.80 (9.20)	...	16
8....	...	...	...	90.80	91.10 (8.90)	...	16
9....	...	...	...	91.10	91.04 (8.96)	...	16
10....	...	...	...	91.04	90.99 (9.01)	...	16
11....	...	...	90.88A	90.99	90.87 (9.13)	...	15
12....	90.64	90.65	90.62A	90.65	90.61 (9.39)	51	60
15....	...	90.65B	90.60A	90.61	90.64 (9.36)	...	56
16....	...	...	...	90.64	90.17 (9.29)	...	45
17....	91.06	91.06	91.06	91.06	91.03 (8.97)	4	45
18....	...	...	...	91.03	90.84 (9.16)	...	45
19....	90.54	90.54	90.54	90.54	90.51 (9.49)	2	47
22....	...	...	...	90.51	90.52 (9.48)	...	45
23....	...	...	...	90.52	90.51 (9.49)	...	45
24....	...	90.56B	...	90.51	90.57 (9.43)	...	45
25....	90.47	90.48	90.47	90.48	90.45 (9.55)	11	45
26....	...	90.53B	...	90.45	90.48 (9.52)	...	45
29....	90.35	90.35	90.35	90.35	90.30 (9.70)	2	17
30....	90.30	90.30	90.25A	90.30	90.23 (9.77)	8	17
31....	...	90.28B	...	90.23	90.28 (9.72)	...	17

IN AUGUST

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	90.33	90.42B	90.33	90.33	90.39 (9.98)	1	17
2....	90.34	90.37	90.34	90.37	90.37 (9.63)	6	18
5....	90.32	90.32	90.31	90.32	90.28 (9.72)	2	18
6....	90.35	90.38	90.35	90.38	90.36 (9.64)	25	34
7....	90.35	90.41B	90.35	90.37	90.41 (9.59)	1	32
8....	90.56	90.54	90.54	90.54	90.52 (9.48)	1	32
9....	Closed						
12....	...	90.76B	...	90.52	90.79 (9.21)	...	32
13....	...	...	...	90.79	90.71 (9.29)	..	43
14....	...	...	90.63A	90.63A	90.61 (9.39)	...	74
15....	...	90.74B	...	90.74B	90.74 (9.26)	...	77
16....	90.55	90.55	90.55	90.55	90.55 (9.45)	5	74
19....	90.76	90.76	90.76	90.76	90.74 (9.26)	3	77
20....	...	...	...	90.74	90.80 (9.20)	...	150
21....	...	90.89	...	90.80	90.88 (9.12)	...	147
22....	...	90.96B	...	90.96B	90.96 (9.04)	...	150
23....	...	...	...	90.96	90.84 (9.16)	...	147
26....	Closed						
27....	...	...	...	90.84	90.78 (9.22)	...	144
28....	...	...	...	90.87	90.87 (9.13)	...	144
29....	90.89	90.90	90.89	90.90	90.90 (9.10)	14	151
30....	90.92	90.93	90.92	90.93	90.91 (9.09)	20	161

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	90.74	90.74	90.73	...	90.70 (9.30)	11	181
3	90.75	90.75	90.70	90.71	90.71 (9.29)	...	...
4	...	90.77B	...	90.71	90.76 (9.24)	...	224
5	90.84@90.85	90.89	90.84	90.89	90.88 (9.12)	7	283
6	90.75	90.77	90.75	90.76	90.76 (9.24)	26	148
9	90.48	90.52	90.48	90.51	90.51 (9.49)	74	190
10	...	...	90.50A	90.51	90.49 (9.51)	...	185
11	90.54	90.54	90.53	90.53	90.53 (9.47)	36	205
12	90.45	90.45	90.45	90.45	90.44 (9.56)	...	210
13	...	...	...	90.44	90.39 (9.61)	...	210
16	...	90.71B	...	90.39	90.72 (9.28)	...	210
17	90.73	90.73	90.73	90.73	90.73 (9.27)	2	227
18	90.75	90.72	90.71	90.72	90.72 (9.28)	12	229
19	90.60	90.64	90.60	90.64	90.60 (9.40)	22	230
20	...	...	...	90.60	90.61 (9.39)	...	230
23	91.01	91.02	91.01	...	91.01 (8.99)	25	230
24	90.92	90.92	90.91	90.91	90.91 (9.09)	32	254
25	91.02	91.05	91.01	91.04	91.04 (8.96)	43	292
26	91.13	91.14	91.12	91.12	91.12 (8.88)	17	279
27	91.07	91.07	91.03	91.05	91.05 (8.95)	13	262
30	90.92	90.92	90.91	90.91	90.89 (9.11)	22	258

IN OCTOBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	90.97	90.98	90.97	90.98	90.97 (9.03)	52	303
2	91.04	91.09	91.04	91.09	91.08 (8.92)	21	317
3	91.00	91.04	91.00	91.04	91.03 (8.97)	90	386
4	91.03	91.03	91.02	91.03	91.02 (8.98)	62	392
7	90.92	90.93	90.92	90.93	90.91 (9.09)	65	407
8	90.86	90.86	90.86	90.86	90.87 (9.13)	10	415
9	...	90.94B	...	90.87	90.94 (9.06)	...	362
10	90.88	90.88	90.87	90.88	90.88 (9.12)	47	362
11	90.90	90.90	90.89	90.89	90.89 (9.11)	7	357
14	...	90.90B	...	90.89	90.89 (9.11)	...	357
15	90.91	90.93	90.91	90.93	90.93 (9.07)	36	362
16	90.93	90.94	90.93	90.94B	90.94 (9.06)	1	372
17	...	...	...	90.98B	90.98 (9.02)	...	372
18	91.07	91.12	91.07	91.11	91.10 (8.90)	52	372
21	91.09	91.14	91.09	91.13	91.12 (8.88)	32	383
22	91.08	91.12	91.08	91.12	91.12 (8.88)	117	440
23	91.12	91.15	91.12	91.15B	91.15 (8.85)	20	405
24	91.13	91.15	91.13	91.14	91.14 (8.86)	44	432
25	91.12	91.12	91.12	91.12	91.11 (8.89)	20	457
28	91.13	91.13	91.12	91.13	91.13 (8.87)	7	462
29	91.11	91.15	91.11	91.15	91.13 (8.87)	12	492
30	91.33	91.45	91.33	91.45	91.45 (8.55)	61	527
31	91.37	91.37	91.36	91.36	91.36 (8.64)	5	520

IN NOVEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	91.53	91.59	91.53	91.56	91.56 (8.44)	76	600
4	91.49	91.50	91.49	91.49	91.49 (8.51)	20	627
5	91.50	91.51	91.49	91.48	91.48 (8.52)	28	627
6	91.51	91.51	91.51	91.51	91.51 (8.49)	8	623
7	91.52	91.59	91.48	91.59	91.58 (8.42)	209	720
8	91.51	91.61	91.51	91.60	91.60 (8.40)	101	822
11	Closed						
12	91.67	91.69	91.67	91.69	91.67 (8.33)	25	813
13	91.76	91.78	91.75	91.78	91.78 (8.22)	80	825
14	91.68	91.70	91.68	91.68	91.68 (8.32)	53	898
15	91.58	91.58	91.52	91.52	91.52 (8.48)	54	911
18	91.58	91.62	91.58	91.62	91.61 (8.39)	79	883
19	91.84	91.91	91.84	91.91	91.91 (8.09)	214	942
20	91.82	91.82	91.80	91.81	91.81 (8.19)	60	890
21	91.82	91.90	91.82	91.87	91.87 (8.13)	47	889
22	91.76	91.78	91.74	91.75	91.75 (8.25)	80	864
25	91.75	91.76	91.74	91.75	91.75 (8.25)	107	904
26	91.75	91.75	91.72	91.72	91.72 (8.28)	48	948
27	91.71	91.74	91.71	91.73	91.73 (8.27)	35	945
28	Closed						
29	91.79	91.79	91.7	...	91.78 (8.22)	65	960

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	91.83	91.83	91.82	91.82	91.82 (8.18)	68	835
3	91.65	91.68	91.65	91.67	91.67 (8.33)	29	947
4	91.72	91.73	91.70	91.70	91.70 (8.30)	107	912
5	91.73	91.74	91.73	91.74	91.74 (8.26)	100	920
6	91.69	91.69	91.68	91.68	91.68 (8.60)	22	937
9	91.69	91.69	91.68	91.68	91.68 (8.60)	5	968
10	91.84	91.85	91.82	91.85	91.85 (8.15)	170	994
11	91.95	91.97	91.69	91.69	91.68 (8.31)	111	886
12	91.95	92.15	92.12	92.12	92.12 (7.88)	31	890
13	92.16	92.17	92.15	92.15	92.15 (7.85)	26	903
16	92.16	92.21	92.16	...	92.20 (7.80)	150	903
17	92.16	92.21	92.16	92.21	92.21 (7.79)	58	930
18	92.24	92.34	92.24	92.27	92.27 (7.73)	58	933
19	92.13	92.14	92.12	92.13B	92.14 (7.86)	49	923
20	92.20	92.21	92.19	92.21B	92.21 (7.79)	11	921
23	92.22	92.22	92.21	92.22	92.22 (7.78)	109	967
24	92.17	92.17	92.15	92.17	92.16 (7.84)	11	926
25	Closed						
26	92.15	92.17	92.15	92.17	92.17 (7.83)	22	921
27	92.20	92.20	92.20	92.20	92.20 (7.80)	5	921
30	92.20	92.22	92.20	92.20	92.20 (7.80)	165	928
31	92.14	92.18B	92.14	92.17	92.15 (7.85)	232	1129

SEPTEMBER 1986 FUTURES CONTRACT

IN MAY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
9	...	...	...	...	89.24 (10.76)	1	1
10	...	...	...	89.24	89.40 (10.60)	...	11
13	...	...	...	89.39	89.39 (10.61)	...	13
14	...	...	...	89.44	89.44 (10.56)	...	13
15	...	...	...	89.71	89.71 (10.29)	...	13
16	...	...	...	89.71	89.60 (10.40)	...	13
17	...	...	...	...	89.72 (10.28)	...	15
20	...	...	...	89.72	90.05 (9.95)	...	15
21	...	...	...	90.05	90.06 (9.94)	...	15
22	...	...	...	90.05	89.99 (10.01)	1	15
23	...	...	...	90.05	89.85 (10.15)	...	15
24	...	...	...	90.05	89.80 (10.20)	...	15
27	Closed						
28	...	...	...	...	90.01 (9.99)	...	15
29	...	...	...	...	90.07 (9.93)	...	15
30	...	...	...	...	90.12 (9.88)	...	15
31	...	...	...	...	90.07 (9.93)	...	15

IN JUNE

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	Closed						
4	...	...	...	...	90.36 (9.64)	...	18
5	...	...	...	...	90.64 (9.36)	...	18
6	...	...	...	...	90.56 (9.44)	...	16
7	...	...	...	...	90.68 (9.32)	...	16
10	...	...	...	...	90.23 (9.77)	...	16
11	...	...	...	...	90.25 (9.75)	...	16
12	...	...	...	...	90.46 (9.54)	...	16
13	...	...	...	...	90.23 (9.77)	...	16
14	...	...	...	...	90.34 (9.66)	...	16
17	...	...	...	90.34	90.59 (9.41)	...	16
18	...	...	...	90.59	90.72 (9.28)	...	16
19	...	...	...	90.72	90.78 (9.22)	...	16
20	Closed						
21	...	...	...	...	90.30 (9.70)	...	16
24	...	...	...	90.30	90.21 (9.79)	...	16
25	...	...	...	90.21	90.16 (9.84)	...	16
26	...	...	...	90.16	90.17 (9.83)	...	16
27	...	...	...	90.17	90.25 (9.75)	...	16
28	...	...	...	90.25	90.25 (9.75)	...	16

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	90.25	90.58 (9.42)	...	16
2....	...	...	...	90.58	90.41 (9.59)	...	16
3....	...	...	...	90.41	90.53 (9.47)	...	16
4....	...	...	...	...	90.52 (9.48)	...	...
5....	...	...	...	90.52	90.49 (9.51)	...	16
8....	...	...	...	90.49	90.77 (9.23)	...	16
9....	...	...	...	90.77	90.71 (9.29)	...	16
10....	...	...	...	90.71	90.65 (9.35)	...	16
11....	...	...	...	90.65	90.54 (9.46)	...	16
12....	...	...	...	90.54	90.27 (9.73)	...	15
15....	...	...	...	90.27	90.30 (9.70)	...	15
16....	...	...	...	90.30	90.37 (9.63)	...	15
17....	...	...	...	90.37	90.69 (9.31)	...	15
18....	...	...	...	90.69	90.49 (9.51)	...	15
19....	...	...	...	90.49	90.16 (9.84)	...	15
22....	...	...	...	90.16	90.17 (9.83)	...	15
23....	...	...	...	90.17	90.16 (9.84)	...	15
24....	...	...	...	90.16	90.21 (9.79)	...	15
25....	...	...	...	90.21	90.07 (9.93)	...	15
26....	...	...	...	90.07	90.12 (9.88)	...	15
29....	...	...	...	90.12	89.93 (10.07)	...	15
30....	...	...	...	89.93	89.86 (10.14)	...	15
31....	...	...	...	89.86	89.91 (10.09)	...	15

IN AUGUST

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	89.91	90.02 (9.98)	...	15
2....	...	...	...	90.02	90.01 (9.99)	...	15
5....	...	...	...	90.01	89.92 (10.08)	...	15
6....	...	...	...	89.92	89.97 (10.03)	...	15
7....	...	...	...	89.97	90.04 (9.96)	...	15
8....	...	...	...	90.04	90.18 (9.82)	...	15
9....	Closed						
12....	...	...	...	90.18	90.44 (9.56)	...	15
13....	...	...	...	90.44	90.36 (9.64)	...	15
14....	...	...	...	90.36	90.25 (9.75)	...	15
15....	...	...	...	90.25	90.37 (9.63)	...	15
16....	...	...	...	90.37	90.19 (9.81)	...	15
19....	...	...	...	90.19	90.39 (9.61)	...	15
20....	...	...	...	90.39	90.46 (9.54)	...	15
21....	...	...	...	90.46	90.54 (9.46)	...	15
22....	...	...	...	90.54	90.61 (9.39)	...	15
23....	...	...	...	90.61	90.48 (9.52)	...	15
26....	Closed						
27....	...	...	...	90.48	90.41 (9.59)	...	15
28....	...	...	...	90.51	90.51 (9.49)	...	15
29....	...	...	...	90.51	90.52 (9.48)	...	15
30....	...	...	...	90.52	90.53 (9.47)	...	15

IN SEPTEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	...	...	...	...	90.34 (9.66)	...	15
3....	...	...	...	90.34	90.32 (9.68)	...	...
4....	...	...	...	90.32	90.41 (9.59)	...	15
5....	...	...	...	90.41	90.53 (9.47)	...	15
6....	...	...	...	90.53	90.41 (9.59)	...	15
9....	...	...	...	90.41	90.13 (9.87)	...	15
10....	...	...	...	90.13	90.13 (9.87)	...	15
11....	...	...	...	90.13	90.19 (9.81)	...	15
12....	...	...	...	90.19	90.11 (9.89)	...	15
13....	...	...	...	90.11	90.06 (9.94)	...	15
16....	...	90.35B	...	90.06	90.40 (9.60)	...	15
17....	...	...	...	90.40	90.41 (9.59)	...	15
18....	...	...	90.39A	90.41	90.40 (9.60)	...	15
19....	90.30	90.30	90.29A	90.29A	90.29 (9.71)	10	25
20....	...	...	...	90.29	90.28 (9.72)	...	15
23....	...	90.73B	...	...	90.68 (9.32)	...	15
24....	...	...	...	9057A	90.57 (9.43)	...	15
25....	...	90.69B	...	90.57	90.68 (9.32)	...	15
26....	...	...	...	90.68	90.76 (9.24)	...	15
27....	90.65	90.65	90.65	90.65	90.65 (9.35)	1	15
30....	...	...	...	90.65	90.51 (9.49)	...	15

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	...	90.55B	...	90.51	90.59 (9.41)	...	15
2....	90.71	90.74	90.71	90.74	90.71 (9.29)	12	20
3....	90.63	90.66	90.63	90.66	90.66 (9.34)	41	15
4....	90.66	90.66	90.64	90.66	90.66 (9.34)	7	15
7....	90.58	90.58	90.56	90.58	90.54 (9.46)	15	26
8....	...	...	90.53A	90.54	90.51 (9.49)	...	17
9....	...	90.57B	...	90.51	90.58 (9.42)	...	17
10....	90.53	90.54	90.51	90.54	90.53 (9.47)	27	31
11....	...	90.53B	...	90.53B	90.53 (9.47)	...	25
14....	...	...	...	90.53	90.53 (9.47)	...	25
15....	90.59	90.59	90.59	90.59	90.59 (9.41)	1	20
16....	...	...	...	90.59	90.59 (9.41)	...	20
17....	...	...	...	90.64B	90.64 (9.36)	...	19
18....	90.75	90.77	90.75	90.75	90.75 (9.25)	20	20
21....	90.83	90.83	90.80	90.80A	90.78 (9.22)	8	26
22....	90.80	90.80	90.79	90.80	90.80 (9.20)	29	35
23....	...	...	...	90.81	90.81 (9.19)	...	18
24....	90.80	90.80	90.80	90.80	90.80 (9.20)	4	17
25....	90.75	90.75	90.75	90.78	90.76 (9.24)	13	25
28....	...	...	...	90.67	90.78 (9.22)	...	23
29....	90.76	90.81	90.76	90.80A	90.80 (9.20)	7	28
30....	90.98	91.08	90.98	91.08B	91.08 (8.92)	3	25
31....	91.00	91.00	91.00	91.00	90.98 (9.02)	10	33

IN NOVEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	91.21	91.21	91.20	91.20	91.19 (8.81)	30	46
4....	...	...	...	91.19	91.12 (8.88)	...	43
5....	91.14	91.16	91.14	91.14	91.14 (8.86)	22	52
6....	...	...	...	91.14	91.16 (8.84)	...	47
7....	91.24	91.24	91.24	91.24	91.24 (8.76)	42	89
8....	91.25	91.30	91.22	91.29A	91.29 (8.71)	15	101
11....	Closed						
12....	...	...	...	91.33B	91.33 (8.67)	...	150
13....	91.46	91.49	91.43	91.49	91.49 (8.51)	82	170
14....	91.36	91.38	91.36	91.36	91.36 (8.64)	40	170
15....	91.14	91.19	91.19	91.19	91.19 (8.81)	20	170
18....	91.31	91.31	91.28	91.30B	91.30 (8.70)	22	170
19....	91.55	91.60	91.55	91.60B	91.60 (8.40)	24	177
20....	...	...	...	91.60	91.48 (8.52)	...	177
21....	91.49	91.57	91.49	91.56	91.57 (8.43)	43	198
22....	91.41	91.42	91.41	91.41	91.43 (8.57)	10	203
25....	91.42	91.42	91.42	91.42	91.42 (8.58)	2	202
26....	91.45	91.45	91.42	91.42	91.42 (8.58)	8	207
27....	91.42	91.42	91.42	91.42	91.42 (8.58)	9	216
28....	...	...	...	...	91.48 (8.52)	2	216
29....	91.49	91.49	91.49	91.49	91.47 (8.53)	2	216

IN DECEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2....	91.54	91.54	91.53	91.53	91.53 (8.47)	22	216
3....	91.41	91.41	91.38	91.40	91.40 (8.60)	41	245
4....	...	...	...	91.40	91.42 (8.58)	...	216
5....	91.45	91.49	91.45	91.49	91.47 (8.53)	28	230
6....	91.43	91.43	91.41	91.40	91.40 (8.60)	12	228
9....	...	...	...	91.40	91.40 (8.60)	...	230
10....	91.60	91.60	91.59	91.59A	91.56 (8.44)	3	226
11....	91.69	91.71	91.69	91.69	91.69 (8.31)	17	236
12....	...	...	...	91.69	91.84 (8.16)	...	234
13....	91.90	91.90	91.90	91.90	91.89 (8.11)	5	238
16....	91.92	91.92	91.92	...	91.92 (8.08)	16	252
17....	91.91	91.96	91.90	91.96	91.96 (8.04)	80	295
18....	92.02	92.10	92.02	92.03A	92.03 (7.97)	13	296
19....	91.91	91.91	91.91	91.91	91.92 (8.08)	1	284
20....	91.98	91.98	91.97	91.97	91.99 (8.01)	15	279
23....	91.99	92.00	91.99	91.99	91.99 (8.01)	5	288
24....	...	...	91.94A	91.94A	91.94 (8.06)	...	283
25....	Closed						
26....	...	...	...	91.94	91.95 (8.05)	...	283
27....	...	...	91.97B	91.95	91.98 (8.02)	...	283
30....	91.98	91.99	91.98	91.99	91.99 (8.01)	11	284
31....	91.92	91.97	91.92	91.95	91.95 (8.05)	11	288

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
18....	...	...	...	...	90.10 (9.90)	...	...
19....	...	...	...	90.10	89.95 (10.05)	...	...
20....	...	...	...	89.95	89.97 (10.03)	...	...
23....	...	...	...	...	90.37 (9.63)	...	...
24....	...	...	...	90.37	90.26 (9.74)	..	...
25....	...	...	...	90.26	90.34 (9.66)	...	...
26....	...	...	...	90.34	90.38 (9.62)	...	...
27....	...	...	...	90.38	90.30 (9.70)	...	...
30....	...	...	..	90.30	90.17 (9.83)	...	...

IN OCTOBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	90.17	90.24 (9.76)	...	...
2....	...	...	...	90.24	90.36 (9.64)	...	...
3....	...	...	...	90.36	90.31 (9.69)	...	...
4....	...	...	...	90.31	90.32 (9.68)	...	...
7....	...	...	...	90.32	90.20 (9.80)	...	...
8....	...	...	...	90.20	90.19 (9.81)	...	...
9....	...	...	...	90.19	90.25 (9.75)	...	...
10....	...	...	...	90.25	90.19 (9.81)	...	...
11....	...	...	...	90.19	90.21 (9.79)	...	...
14....	...	...	...	90.21	90.20 (9.80)	...	...
15....	...	...	...	90.20	90.26 (9.74)	...	...
16....	...	...	...	90.26	90.26 (9.74)	...	...
17....	...	...	...	90.26	90.32 (9.68)	...	...
18....	...	...	...	90.32	90.43 (9.57)	...	...
21....	...	...	...	90.43	90.46 (9.54)	...	...
22....	...	90.48B	...	90.48B	90.48 (9.52)	...	...
23....	...	...	...	90.48	90.47 (9.53)	...	...
24....	...	...	...	90.47	90.46 (9.54)	...	...
25....	...	...	...	90.46	90.43 (9.57)	...	...
28....	...	...	...	90.43	90.45 (9.55)	...	...
29....	...	...	...	90.45	90.46 (9.54)	...	5
30....	...	...	...	90.46	90.73 (9.27)	...	5
31....	...	...	...	90.73	90.62 (9.38)	...	5

IN NOVEMBER

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1....	...	...	...	90.62	90.83 (9.17)	...	6
4....	...	...	...	90.83	90.76 (9.24)	...	6
5....	...	...	...	90.76	90.79 (9.21)	...	7
6....	...	...	...	90.79	90.81 (9.19)	...	7
7....	...	..	...	90.81	90.90 (9.10)	...	7
8....	...	...	...	90.90A	90.95 (9.05)	...	7
11....	Closed						

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN DECEMBER 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17....	...	...	...	...	91.37 (8.63)	...	...
18....	...	...	...	91.37	91.45 (8.55)	...	...
19....	...	...	...	91.45	91.36 (8.64)	...	...
20....	...	...	...	91.36	91.42 (8.58)	...	...
23....	...	...	...	...	91.43 (8.57)	...	...
24....	...	...	...	91.43	91.37 (8.53)	...	...
25....	Closed						
26....	...	...	...	91.37	91.38 (8.62)	...	...
27....	...	...	...	91.38	91.43 (8.57)	...	5
30....	...	...	..	91.43	91.45 (8.55)	...	5
31....	...	...	...	91.45	91.44 (8.56)	...	...

JUNE 1987 FUTURES CONTRACT

IN DECEMBER 1985

Date	Opening Range	High	Low	Closing Range	Sett. Price IMM Index (Add-On %)	Volume (Trades Cleared)	Open Interest
23....	...	...	...	...	91.15 (8.85)	...	...
24....	...	...	...	91.15	91.10 (8.90)	...	5
25....	Exchange Closed; Christmas						
26....	...	...	...	91.10	91.11 (8.89)	...	5
27....	...	...	...	91.11	91.16 (8.84)	...	5
30....	...	...	...	91.16	91.18 (8.82)	...	5
31....	...	...	...	9118	91.17 (8.83)	...	...

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	170.00@169.90	170.00	168.20	168.35@.45	168.40	35474	40345
3....	168.35@.45	169.90	167.00	167.05@.00	167.05	52879	39446
4....	167.15@.05	167.35	166.00	166.45@.35	166.40	45327	38910
7....	167.50@.65	168.25	166.95	167.00@.10	167.05	53539	37741
8....	166.95@167.00	167.60	166.35	166.80@.90	166.85	52869	38549
9....	167.10@.20	169.10	167.10	168.70@.55	168.60	66264	39214
10....	168.30@.40	172.15	168.20	171.70@.60	171.65	71551	41436
11....	171.65@.55	172.20	170.20	170.75@.90	170.85	59942	41790
14....	170.35@.50	173.95	170.35	173.30@.40	173.35	70863	44125
15....	174.00@173.90	174.30	172.45	172.95@173.05	173.00	72878	45158
16....	173.50@.30	174.25	172.35	173.10@.25	173.15	73799	47129
17....	173.80@.60	173.90	172.15	172.55@.65	172.60	59850	47671
18....	173.15@.00	173.70	172.40	173.35@.50	173.40	51418	47580
21....	173.60@.65	178.00	173.60	177.70@.60	177.65	73469	52446
22....	178.90@.70	179.15	177.10	177.10@.20	177.15	80788	54652
23....	177.55@.40	179.75	177.10	179.30@.20	179.25	73573	56415
24....	179.45@.30	180.15	178.10	178.50@.60	178.55	77270	55369
25....	178.70@.55	179.80	178.20	178.80@.70	178.75	55848	56106
28....	178.65@.55	179.90	177.45	178.60@.75	178.70	71724	56766
29....	178.25@.40	181.85	177.90	181.70@.85	181.75	66167	57100
30....	181.80@.70	182.10	180.30	180.45@.55	180.50	73826	55366
31....	180.15@.30	181.05	179.80	180.55@.35	180.45	58000	56155

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	179.75@.45	180.20	179.40	179.50@.60	179.55	42538	53989
4....	179.25@.40	182.40	179.25	181.45@.30	181.35	75364	56280
5....	181.75@.65	182.70	180.40	180.90@181.05	181.00	75955	55332
6....	181.30@.10	182.30	180.60	180.90@181.00	180.95	64318	53533
7....	181.30@.20	183.20	181.20	183.00@.20	183.10	74800	54268
8....	182.95@183.20	183.80	182.50	183.15@.25	183.20	55359	55940
11....	183.30@.40	183.45	180.50	181.00@180.90	180.95	68431	50807
12....	180.70@.50	181.80	180.40	181.40@.70	181.55	62229	51870
13....	181.45@.35	185.55	181.35	184.25@.10	184.15	76922	53219
14....	184.25@.35	184.70	182.75	182.90@.80	182.85	69613	50654
15....	183.10@.00	183.65	181.20	181.80@.90	181.85	57184	49203
18....	Exchange Closed; President's Day						
19....	181.85@.90	182.75	181.65	181.95@182.05	182.00	47464	47914
20....	181.40@.30	183.35	180.80	181.15@.05	181.10	70435	49934
21....	180.80@.70	181.55	179.90	180.50@.40	180.45	63469	51250
22....	180.60@.50	181.10	179.05	180.20@.10	180.15	59562	50124
25....	179.50@.60	181.00	178.90	181.00@180.85	180.90	64250	48278
26....	180.50@.60	182.90	180.15	182.25@.15	182.20	82557	45310
27....	181.55@.65	182.65	180.50	180.60@.80	180.70	72912	43974
28....	180.55@.45	182.00	180.45	181.95@.70	181.80	75646	44977

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	182.70@.90	185.10	182.50	183.70@.85	183.75	83706	45694
4....	184.10@.00	184.10	181.90	182.10@.00	182.05	63557	44917
5....	182.50@.40	183.70	181.85	182.70@.85	182.75	71740	42965
6....	182.85@.75	183.10	180.75	180.80@.90	180.85	68789	40937
7....	180.45@.60	181.30	179.55	179.55@.70	179.65	22698	38071
8....	180.40@.55	180.70	179.25	179.35@.25	179.30	15065	35433
11....	179.50@.40	179.75	178.50	179.25@.15	179.20	13009	32425
12....	179.00@178.95	180.50	178.95	179.35@.75	179.85	8629	29546
13....	179.60@.55	180.15	177.90	178.00@.15	178.10	9978	27550
14....	178.00@.05	178.65	177.60	177.60@.65	177.65	9029	27123
15....	177.50@.35	178.35	177.25	177.25@.35	176.53	9494	26989
18....	....	....	....	....	....	934	....
19....	....	....	....	....	....	79	....
20....	....	....	....	....	....	26	....
21....	....	....	....	....	....	23	....
22....	....	....	....	....	....	11	....

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	172.60	172.75B	171.25	171.25@.50	171.40	231	675
3....	171.35@.30	173.00	169.95	169.95@170.15	170.05	419	716
4....	170.20	170.35	169.00	169.30@.50	169.40	403	749
7....	170.75	171.15	169.95	170.00@169.95	170.00	299	742
8....	169.95	170.60	169.30	169.80	169.80	309	670
9....	170.10	172.15	170.10	171.60@.70	171.65	497	792
10....	171.40@.30	175.20	171.30	174.80@.70A	174.70	441	836
11....	174.75	175.15	173.25	173.80@.90	173.85	395	890
14....	173.35@.45	177.00	173.35	176.50@.45A	176.45	553	980
15....	177.00@.10	177.35	175.40	175.95@176.05	176.00	765	1174
16....	176.40@.45	177.30	175.35	176.30@.25	176.25	893	1319
17....	176.70@.75	176.85B	175.20	175.65@.50	175.60	563	1356
18....	175.95	176.70	175.45	176.45@.55	176.40	619	1412
21....	176.60	181.05	176.60	180.90@.80	180.85	1367	1806
22....	181.75@.90	182.35	180.15	180.20@.15	180.20	1582	1918
23....	180.60@.70	182.75	180.20	182.55@.40	182.40	1216	2056
24....	182.70	183.30	181.30	181.85@.95	181.85	1010	2103
25....	182.00	182.80	181.55	181.85@.75	181.80	879	2142
28....	181.60@.80	183.00	180.55	181.70@.55	181.70	917	2154
29....	181.45@.40	184.90	180.95	184.80@.90	184.85	693	2011
30....	184.95@.85	185.20	183.30	183.50@.40	183.55	1071	2024
31....	183.25	184.05	182.95	183.60@.50	183.55	551	2095

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	182.75@.60	183.30	182.50	182.60	182.60	548	2146
4....	182.40@.50	185.45	182.30	184.70@.60	184.60	1430	2427
5....	185.05@.00	185.95	183.50	184.00@.20	184.10	1384	2543
6....	184.30@.25	185.40	183.70	183.95@184.00	184.00	1206	2704
7....	184.40	186.40	184.35	186.20@.40	186.30	1287	2944
8....	186.15@.25	186.90	185.65	186.25@.45	186.35	1014	2933
11....	186.40@.35	186.45B	183.60	184.10@.05	184.10	1459	2922
12....	183.75@.65	184.85	183.45	184.65@.75	184.70	774	2952
13....	184.50@.55	188.75	184.50	187.40@.50	187.40	1859	3276
14....	187.60@.65	188.00	185.90	185.90@186.05	186.00	1569	3363
15....	186.20@.25	186.80	184.40	184.95@185.05	185.00	1066	3508
18....	Exchange Closed; President's Day						
19....	185.20@.10	185.90	184.95	185.10@.20	185.15	1188	3767
20....	184.55@.50	186.60	184.10	184.30@.20	184.25	1875	4093
21....	183.80@.90	184.70B	183.20	183.60@.70	183.70	2199	4547
22....	183.85@.90	184.45	182.40	183.50@.40	183.50	2087	5357
25....	183.05@.00	184.65	182.35	184.55@.65	184.50	4280	6684
26....	184.10@.40	186.90	184.05	186.15@.00	186.15	9748	11328
27....	185.65@.60	186.60	184.60	184.60@.75	184.70	6162	12875
28....	184.55@.45	186.30	184.40	186.30@.10	186.05	10439	16908

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	187.00@.20	189.10	186.65	187.80@188.00	187.80	11692	20014
4....	188.20@.10	188.20	185.85	186.00@185.95	186.00	9380	21688
5....	186.80@.60	187.60	185.85	186.80@.65	186.75	10871	22680
6....	186.90@.70	187.20	184.65	184.65@.80	184.75	12554	25273
7....	184.15@.30	185.35	183.55	183.80@.70	183.75	47255	31615
8....	184.65@.55	184.95	183.35	183.50@.40	183.45	54146	38807
11....	183.50@.40	184.25	182.65	183.70@.60	183.65	58501	42491
12....	183.35@.45	185.35	183.35	184.80@.70	184.75	63366	43511
13....	184.35@.45	185.00	182.35	182.80@.90	182.85	67130	47182
14....	182.60@.70	183.55	182.00	182.35@.25	182.30	52651	48815
15....	182.10@.25	183.20	181.50	181.70@.90	181.80	57115	51411
18....	181.60@.70	182.15	180.00	180.40@.30	180.35	56890	52153
19....	180.70@.60	184.25	180.10	183.85@.75	183.80	72579	51280
20....	183.90@.65	184.10	182.15	183.15@.30	183.25	64439	50370
21....	182.85@183.00	184.50	182.60	183.30@.10	183.20	72836	52544
22....	183.40@.50	183.50	181.95	182.40@.35	182.40	48850	52192
25....	182.30@.20	182.40	181.15	181.55@.65	181.60	47719	53125
26....	181.70@.75	183.05	181.40	182.35@.25	182.30	56865	53975
27....	182.20@.00	183.95	181.95	183.20@.00	183.10	57344	55756
28....	183.35@.45	184.20	182.50	182.75@.85	182.80	53101	56413
29....	183.30@.45	183.55	182.65	183.45@.30	183.35	42139	56767

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	183.70@.40	184.20	183.00	184.20@.00	184.10	42183	56200
2	184.00@.10	184.85	182.60	183.00@182.90	182.95	58123	54901
3	182.95@.85	183.15	180.80	181.30@.20	181.25	61369	55909
4	181.10@180.95	181.70	180.40	181.60@.50	181.55	40063	53809
5	Exchange Closed; Good Friday						
8	181.80@.95	182.10	179.70	179.90@180.05	180.00	52522	55288
9	180.70@.50	181.25	179.90	180.55@.45	180.50	57618	54791
10	181.10@.00	182.65	180.95	181.90@182.10	182.00	56847	53076
11	182.45@.60	183.40	181.90	182.35@.45	182.40	54868	53391
12	182.40@.25	182.80	181.75	182.70@.80	182.75	27913	53455
15	182.70@.60	183.25	181.90	182.60@.50	182.55	40026	53561
16	182.40@.30	184.25	181.25	183.10@.20	183.15	68254	52815
17	183.00@.15	183.60	182.45	182.95@183.05	183.00	52253	51218
18	183.80@.65	183.80	181.90	182.00@181.90	181.95	56361	49230
19	181.90@.70	182.50	181.50	182.10@.00	182.05	34084	49021
22	182.05@.15	182.45	181.35	182.05@.15	182.10	41982	49606
23	181.65@.75	184.00	181.60	183.65@.75	183.70	69878	52066
24	183.80@.90	184.05	182.80	183.30@.25	183.30	49008	52707
25	183.05@182.90	184.70	182.90	184.30@.10	184.20	54714	54441
26	184.25@.35	184.45	182.95	183.05@182.95	183.00	39575	52330
29	182.50@.60	182.90	180.75	180.90@.75	180.85	55377	54302
30	180.90@181.05	181.10	179.70	180.90@.80	180.85	56301	54806

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	181.00@180.90	181.00	179.05	179.20@.30	179.25	57738	56528
2	179.35@.25	179.90	179.10	179.55@.65	179.60	42768	55780
3	179.90@.75	180.90	179.40	180.60@.80	180.70	41471	54512
6	180.95@.85	181.35	180.40	180.70@.85	180.75	36763	53539
7	180.90@.80	182.30	180.75	181.55@.65	181.60	54504	51121
8	181.15@.25	182.10	180.70	181.75@.85	181.80	40103	50709
9	181.85@.95	183.30	181.85	182.80@.70	182.75	47167	49764
10	183.30@.20	186.40	183.20	186.05@185.95	186.00	71547	51320
13	186.10@.00	186.30	185.35	185.90@186.00	185.95	45816	51638
14	106.75@.65	186.80	184.65	184.95@185.00	185.00	63988	51082
15	185.10@.00	186.80	184.75	185.50@.60	185.55	69180	49565
16	185.85@.75	187.25	185.70	187.25@.10	187.15	59094	49928
17	186.60@.75	188.75	186.45	188.00@.05	188.00	63392	50348
20	190.00@189.60	191.00	189.35	190.50@.35	190.40	68428	52573
21	190.20@.30	190.60	189.80	189.85@.95	189.90	59933	54254
22	189.70@.55	189.70	188.60	189.30@.40	189.35	43524	52306
23	189.20@.30	189.60	188.55	188.70@.80	188.75	36896	51148
24	189.05@.00	189.40	188.85	189.30@.20	189.25	19758	50987
27	Exchange Closed; Memorial Day						
28	189.80@.95	190.25	187.65	188.20@.10	188.15	56871	49127
29	187.80@.90	188.60	187.50	188.40@.50	188.45	40698	49499
30	188.30@.20	188.90	187.40	188.35@.45	188.40	52607	47604
31	188.25@.35	190.55	188.05	189.75@.55	189.65	61032	49122

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	190.70@.90	190.90	189.30	190.05@.15	190.10	57795	49146
4	190.10@.20	190.75	189.65	190.40@.25	190.30	57280	48807
5	190.80@.70	191.15	189.85	189.85@190.05	189.95	52726	46990
6	189.75@.65	191.70	189.55	191.70@.60	191.65	49021	46434
7	191.40@.60	191.95	189.50	189.50@.60	189.55	55628	44038
10	189.40@.25	190.05	188.85	189.80@.95	189.85	36721	43881
11	189.85@.95	190.05	188.90	189.20@.25	189.25	42915	41881
12	189.20@.10	189.35	187.65	187.80@.90	187.85	47076	39498
13	187.00@.25	187.60	185.50	185.80@.60	185.70	21030	35592
14	186.50@.35	187.15	185.70	187.00@.10	187.05	9501	32423
17	186.90	187.20	186.40	186.90@187.00	186.95	7967	30359
18	187.35@.45	188.20	187.15	187.60@.50	187.55	7163	28916
19	187.60@.50	188.10	186.55	186.65@.75	186.75	7160	26496
20	186.60@.50	187.35	185.65	187.35@.25	187.30	9093	23268
21	186.80@.70	189.25	186.70	189.25@.00	189.61	16994	23324
24	...	...	...	...	...	1275	...
25	...	...	...	...	...	231	...
26	...	...	...	...	...	7	...
27	...	...	...	...	...	6	...
28	...	...	...	...	...	3	...

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	175.50	175.60B	174.20A	174.30A	174.30	3	61
3	174.70	176.00B	173.00	173.00	173.00	3	62
4	173.00	173.20B	172.10	172.40B	172.40	7	58
7	174.00	174.00	172.95A	173.00	173.00	4	57
8	...	173.60B	172.60A	172.85A	172.85	...	57
9	...	175.10B	...	174.70B	174.70	...	55
10	174.20	178.20B	174.20	177.80B	177.80	3	57
11	...	178.05B	176.50A	176.95A	176.95	...	56
14	...	180.10B	176.75A	179.65B	179.65	...	56
15	180.10	180.40B	178.80A	179.10B	179.10	6	58
16	179.50	180.20	178.35A	179.45A	179.45	10	58
17	180.00	180.00	178.40A	178.70B	178.70	5	59
18	178.65	179.80	178.60A	179.80@.60A	179.60	7	62
21	179.55	184.10	179.55	184.05A	184.05	65	76
22	185.10	185.40B	183.25A	183.25A	183.25	14	86
23	184.00	185.80B	183.40A	185.55B@.70	185.65	58	77
24	185.70	186.30B	184.50A	185.20@.05A	185.05	82	94
25	184.95	185.95B	184.80A	185.05	185.05	45	79
28	184.80	186.10	183.70	184.70B	184.70	23	84
29	184.50	188.00B	184.00A	188.00B	188.00	17	95
30	187.90	188.00	186.50	186.50	186.80	47	79
31	186.20	187.15	186.00A	186.65A	186.65	27	70

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	186.00	186.35	185.65A	185.70A	185.70	11	70
4	185.60	188.45B	185.40A	187.85A	187.85	40	82
5	188.25	189.00	186.90A	187.20A	187.20	79	121
6	187.60	188.45B	186.80A	187.05B@.10	187.05	22	114
7	187.50	189.55	187.50	189.50@.55	189.50	58	142
8	189.30@.40	189.90B	188.85A	189.40@.50B	189.50	82	180
11	189.40	189.55B	186.90A	187.30@.20A	187.25	45	159
12	186.85@.90	188.00B	186.55	187.75B@.90B	187.85	31	161
13	188.15	191.80B	187.75A	190.60	190.65	25	163
14	190.95@.90	191.20B	189.00	189.15A@.00	189.10	40	145
15	189.25@.30	189.90B	187.50A	188.25	188.25	56	148
18	Exchange Closed; President's Day						
19	188.30	188.80B	188.15A	188.40A	188.40	11	155
20	187.60	189.60B	187.35A	187.40A	187.40	22	159
21	187.15	187.85B	186.50	186.75B@.90	186.90	154	192
22	187.00	187.60B	185.70	186.75B	186.75	17	195
25	186.30	188.00B	185.80	188.00B	188.00	38	203
26	187.50@.55	190.40B	187.50	189.85A	189.85	45	223
27	189.30@.35	190.15B	188.20A	188.40A	188.40	43	209
28	188.30	189.80B	186.20A	189.80B	189.80	15	2171

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	190.30@.40	192.70	190.30	191.60	191.50	124	272
4	191.95	191.95	189.60A	189.75@.65A	189.70	40	274
5	190.30	191.35B	189.60A	190.50	190.45	34	234
6	190.30@.35	190.50	188.20	188.20	188.35	85	212
7	187.80@.75	188.90B	187.25A	187.35A	187.35	78	251
8	187.90	188.40B	186.90	186.95A@.90	187.05	76	256
11	187.10@.05	187.75	186.10	187.20B@.30	187.15	128	269
12	187.00@186.95	188.80	186.95	188.25B	188.25	63	277
13	187.70	188.45	185.80	186.00@.10B	186.10	215	336
14	185.75@.80	186.60	185.30	185.55B	185.55	362	488
15	185.20@.25	186.55	184.75	184.90@185.00B	185.00	151	515
18	184.90@.80	185.40	183.35	183.65	183.70	412	642
19	184.00@183.90	187.50	183.60	187.20@.50	187.30	456	647
20	187.25@.20	187.50	185.50	186.75B@.85	186.80	358	693
21	186.30	188.00	186.15	186.75	186.75	215	606
22	187.20	187.20	185.50	185.80A@.75	185.80	299	689
25	185.80	185.80	184.65	185.00@.10	185.05	165	682
26	185.25	186.50	184.90	185.75B@.80	185.75	208	687
27	185.45	187.30	185.40	186.65@.55	186.60	170	674
28	186.90@.95	187.65	186.05	186.30@.20	186.25	323	770
29	186.80	187.00	186.15	186.90	186.85	201	828

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	187.10	187.70B	186.60A	187.60@.70B	187.65	263	888
2	187.60	188.45	186.15	186.35	186.40	273	916
3	186.25@.30	186.65	184.25	184.70	184.70	400	1065
4	184.60@.45	185.25B	183.95	185.10@.00A	185.05	290	998
5	Exchange Closed; Good Friday						
8	185.45	185.55	133.30	183.30@.45	183.40	372	1078
9	184.10@.20	184.75	183.50	184.00	184.00	472	1201
10	184.55@.60	186.10B	184.55	185.50@.60	185.55	514	1318
11	186.20@.00	186.85B	185.45A	185.90@.85	185.85	285	1353
12	185.85	186.30	185.30A	186.30	186.30	130	1367
15	186.25@.20	186.75	185.50A	186.00@185.90	186.00	318	1418
16	185.80@.85	187.65	184.70	186.60B@.70	186.65	633	1627
17	186.60@.50	187.00	185.95	186.40@.45B	186.45	368	1604
18	187.35@.25	187.35	185.25	185.40A@.25	185.35	543	1674
19	185.20@.15	185.90B	184.95	185.35@.40B	185.40	353	1689
22	185.65@.60	185.80	184.80A	185.50	185.50	186	1713
23	185.05@.00	187.10	185.00	186.85@187.00	186.90	1827	2322
24	187.15@.05	187.35	185.95	186.45@.55	186.50	659	2460
25	186.20	187.90	186.15	187.40@.50	187.45	841	2622
26	187.55	187.65B	186.15	186.15@.25	186.20	582	2789
29	185.80@.75	186.10	184.00	184.10A@.00	184.05	607	2881
30	184.10	184.30	182.90	184.05@.00	184.05	1220	3072

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	184.10	184.10	182.25	182.35@.30	182.40	1036	3262
2	182.50@.45	183.15	182.20	182.75@.65	182.75	681	3324
3	183.10	184.05	182.65A	183.85@.95	183.90	744	3269
6	184.15	184.55	183.60	183.90@184.00	183.95	911	3587
7	184.20@.15	185.55	184.05	184.85@.80	184.80	862	3812
8	184.40	185.20B	183.85	184.95@185.05	185.00	828	3910
9	185.10@.15	186.55	185.10	186.05@185.95	186.00	871	4151
10	186.50	189.60	186.45	189.30@.20	189.25	2171	4733
13	189.40@.35	189.50	188.70	189.15@.10	189.15	1382	5251
14	189.95@.85	190.10	188.05	188.35@.30	188.35	3316	6764
15	188.35@.30	190.30	188.10	189.20	189.20	4508	8962
16	189.55@.65	191.00	189.40A	190.80@191.00	190.90	2920	10094
17	190.35@.30	192.55	190.15	191.90@.80	191.75	4286	12165
20	193.90@.80	194.55	193.25	194.15@.05	194.10	4699	13461
21	194.10@.00	194.35	193.40	193.45@.55	193.50	4334	14731
22	193.35@.20	193.35	192.20	192.80@.90	192.90	3113	14985
23	192.65@.70	193.10	192.05	192.20@.30	192.25	1920	15107
24	192.55@.65	193.05	192.35	192.80@.90	192.85	2755	16265
27	Exchange Closed; Memorial Day						
28	193.65@.75	193.80	191.35	191.95@.90	191.95	5491	17564
29	191.85@.50	192.30	191.35	192.15@.25	192.20	4966	19324
30	192.05@191.95	192.50	191.10	192.05@.00	192.05	4718	20835
31	192.00@191.95	194.05	191.70	193.15@192.90	193.15	6190	22653

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	194.40@.50	194.50	192.85	193.85@.80	193.80	8294	24653
4	193.70@.80	194.30	193.30	194.20@.10	194.05	7506	26584
5	194.55@.65	194.90	193.40	193.40@.75	193.65	8277	29081
6	193.50@.60	195.60	193.20	195.55@.35	195.40	10914	32374
7	195.10@.25	195.60	193.30	193.40@.30	193.35	11080	34113
10	192.70@.90	193.75	192.30	193.60@.70	193.55	10482	35953
11	193.50@.60	193.70	192.60	192.90@193.00	193.00	8929	37619
12	193.00@.05	193.05	191.30	191.35@.50	191.50	10604	39025
13	190.60@.40	191.15	188.90	189.20@.30	189.25	52020	43503
14	189.95@.85	190.70	189.10	190.65@.50	190.55	43312	44267
17	190.25@.40	190.40	189.50	189.95@190.05	190.00	38083	46579
18	190.50@.60	191.40	190.20	190.65@.60	190.60	54789	50367
19	190.60@.45	191.20	189.50	189.65@.75	189.70	53195	52749
20	189.55@.40	190.50	188.55	190.50@.30	190.40	53332	52519
21	190.00@189.90	191.80	189.70	191.15@190.60	190.85	65684	56587
24	191.00@.05	192.10	190.45	191.75@.90	191.80	45657	57691
25	192.05@191.90	193.85	191.60	191.80@192.00	191.90	66821	58254
26	192.15@.05	193.40	192.05	192.95@193.10	193.00	51533	58299
27	193.45@.65	194.25	192.65	193.90@194.00	193.95	51556	57485
28	194.10@.20	194.35	193.40	193.70@.55	193.65	38643	57560

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	194.00@193.90	195.00	192.80	194.60@.45	194.50	45823	57654
2	194.50@.40	195.05	193.80	194.15@.25	194.20	48695	57579
3	194.50@.60	194.60	193.50	193.65@.55	193.60	25625	56548
4	Exchange Closed; Independence Day						
5	194.30@.40	195.50	194.20	194.90@.80	194.85	28108	58036
8	194.30@.20	194.65	192.85	193.40@.55	193.50	45795	58515
9	193.20@.30	193.75	192.30	192.80@.90	192.85	49409	59883
10	193.00@192.95	194.30	192.50	194.15@.05	194.10	51966	59902
11	194.00@193.90	194.85	193.60	194.40@.00	194.20	49400	59306
12	194.00@193.90	195.15	193.65	194.50@.70	194.60	44833	61959
15	194.40@.25	195.60	193.70	194.00@.10	194.05	49493	59368
16	194.20@.30	196.90	194.20	196.90@.80	196.85	65690	62982
17	197.35@.45	198.00	196.95	197.65@.60	197.60	61625	63943
18	196.90@.80	197.45	196.10	196.70@197.00	196.85	50161	63572
19	196.50@.60	197.30	196.30	196.30@.55	196.45	36572	64818
22	196.20@.35	196.35	194.25	195.35@.50	195.45	53396	62947
23	195.70@.80	196.50	193.30	193.65@.45	193.55	66314	62057
24	193.65@.50	193.75	191.60	191.95@.80	191.90	72783	58708
25	192.30@.15	193.00	191.95	192.75@.90	192.8[illegible]	53067	58266
26	192.70@.80	193.45	192.30	192.90@.80	192.85	43110	57018
29	192.50@.40	192.55	189.70	189.70@.80	189.75	61468	59201
30	189.85@190.05	191.05	189.60	190.40@.50	190.45	50224	57833
31	190.70@.60	191.65	190.60	191.30@.40	191.35	46224	57988

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	191.80@.70	193.30	191.70	193.10@.15	193.10	51895	57427
2	192.80@.65	192.80	191.75	191.80@.90	191.85	29248	57493
5	191.80@.65	191.80	190.25	191.55@.40	191.50	46486	58368
6	191.75@.65	191.80	187.80	187.80@188.00	187.90	67783	62990
7	187.65@.80	188.75	187.65	188.15@.25	188.20	49952	63086
8	188.55@.45	189.45	188.25	189.05@.15	189.10	49573	60242
9	189.40@.30	189.50	188.45	188.75@.65	188.70	37902	59969
12	188.60@.50	189.55	187.75	188.20@.30	188.25	53592	60556
13	188.00@187.90	189.45	186.85	188.30@.20	188.25	68835	59084
14	188.75@.60	189.00	187.90	188.20@.15	188.20	48717	57325
15	188.20@.30	188.65	187.00	187.60@.50	187.55	57217	57242
16	187.45@.25	187.70	186.45	186.75@.70	186.75	43124	56837
19	186.85@.75	187.80	186.70	187.40@.45	187.40	36099	55906
20	188.00@187.80	189.50	187.80	189.40@.30	189.35	51792	52352
21	189.50@.40	190.30	189.00	189.85@.70	189.75	46795	52213
22	190.05@189.95	190.10	187.55	187.95@.85	187.90	56494	52474
23	187.80@.90	187.90	186.85	187.35@.45	187.40	36782	51592
26	186.80@.90	188.15	186.30	188.00@.10	188.05	44294	50228
27	188.30@.40	188.65	187.80	188.40@.30	188.35	36745	50120
28	188.20@.35	188.70	187.85	188.45@.50	188.45	35455	49369
29	188.50@.40	188.80	188.15	188.70@.80	188.75	28005	48703
30	188.55@.45	188.90	187.55	187.95@.85	187.90	33120	47077

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day						
3	188.20@.15	188.20	186.95	187.65@.70	187.70	36222	45562
4	187.80@.85	187.90	186.60	187.35@.20	187.30	49429	47023
5	187.20@.10	187.90	186.55	187.80@.70	187.75	52146	49833
6	187.95@188.05	189.10	187.80	188.60@.45	188.50	41309	47302
9	188.70@.60	189.40	187.90	188.25@.15	188.20	46687	43357
10	188.35@.25	188.40	186.05	186.35@.25	186.30	55465	41434
11	186.20@.10	186.20	184.55	184.55@.65	184.60	49889	37996
12	184.65@.75	185.40	183.20	183.45@.35	183.40	18187	34184
13	183.40@.60	183.95	181.55	182.25@.40	182.35	17253	29472
16	182.50@.60	183.10	182.10	182.90@183.10	183.10	8473	27941
17	183.10@.05	183.25	180.30	180.75@.60	180.70	9868	25042
18	180.90@.80	181.90	180.40	181.60@.50	181.55	9093	22209
19	181.30@.25	183.50	181.20	183.30@.20	183.20	9935	20522
20	183.10@.15	184.00	181.80	182.05@.00	182.05	12032	17177
23	—	—	—	—	—	1249	2214
24	—	—	—	—	—	58	—
25	—	—	—	—	—	7	—
26	—	—	—	—	—	22	—
27	—	—	—	—	—	9	—
30	—	—	—	—	—	3	—

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	...	177.20A	...	177.20A	177.20	...	2
3....	...	178.90B	176.00A	176.00A	176.00	...	1
4....	...	176.20B	175.40A	175.40A	175.40	...	1
7....	...	177.00B	...	176.00B	176.00	...	1
8....	175.90	176.70B	175.70A	175.90	175.90	2	3
9....	...	178.10B	...	177.75B	177.75	...	3
10....	...	181.20B	177.65A	180.90B	180.90	...	4
11....	...	181.25B	179.75A	180.05A	180.05	...	3
14....	...	183.10B	179.85A	182.85B	182.85	...	3
15....	181.90	183.65B	181.90	181.90	181.90	1	4
16....	182.70	183.00B	181.45A	182.65A	182.65	4	4
17....	182.30	183.00B	181.80	181.80	181.80	2	5
18....	182.00	182.70B	181.85A	182.70B	182.70	1	7
21....	185.40	187.25B	185.30A	187.25B	187.25	1	7
22....	187.75	188.50B	186.30A	186.30A	186.30	2	7
23....	...	188.85B	...	188.85B	188.85	...	7
24....	189.30	189.30	188.00A	188.25A	188.25	2	8
25....	189.10	189.15B	188.00A	188.25A	188.25	6	11
28....	188.70@.80	189.00B	187.00A	187.70A	187.70	8	11
29....	187.20	191.15B	187.05A	191.15B	191.15	1	11
30....	190.60	191.25B	189.55A	189.65A	189.65	6	12
31....	...	190.10B	189.05A	189.75B	189.75	...	12

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	...	...	188.65A	188.80A	188.80	...	12
4....	191.30	191.45B	188.70A	191.10A	191.10	1	12
5....	...	192.00B	189.90A	190.30A	190.30	...	12
6....	...	191.45B	190.10A	190.10A	190.10	...	12
7....	190.75	192.70B	190.75	192.70B	192.70	28	31
8....	...	193.05B	192.00A	192.65A	192.65	...	29
11....	191.10	192.70B	190.10A	190.40A	190.40	3	31
12....	...	191.00B	189.80A	191.00B	191.00	...	31
13....	192.65	194.90	190.90A	193.90A	193.90	4	29
14....	194.00	194.40B	192.20A	192.20A	192.20	10	24
15....	191.75	193.05B	190.50A	191.45A	191.45	2	24
18....	Exchange Closed; President's Day						
19....	191.60	191.85B	191.55	191.60B	191.60	6	26
20....	191.30	192.60B	190.65A	190.65A	190.65	3	27
21....	190.35	191.00B	189.80A	190.10	190.10	55	26
22....	190.70	190.80B	189.10	190.00B	190.00	7	29
25....	189.25	191.50B	189.25	191.50B	191.50	4	29
26....	193.10	193.90B	[illegible]	193.55B	193.55	1	30
27....	192.70	193.80B	[illegible]	192.10A	192.10	10	40
28....	...	193.60B	[illegible]	193.55B	193.55	...	40

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	193.80	196.50B	193.80	195.50	195.50	8	45
4....	194.00	195.75B	193.50	193.70A@.50	193.50	4	42
5....	193.70	194.80B	193.50A	194.15A	194.15	5	40
6....	192.15	194.20B	192.00A	192.00A	192.00	3	36
7....	191.20	192.40B	191.00A	191.00A	191.00	2	37
8....	191.20	192.10B	190.70A	190.70A	190.70	1	38
11....	190.40	191.30B	190.00	190.80B	190.80	18	51
12....	190.30	192.15B	190.30	191.90B	191.90	1	51
13....	191.80	192.00B	189.40A	189.75	189.75	8	49
14....	189.10	190.20B	189.00	189.00	189.00	4	51
15....	188.55@.60	189.70B	188.35A	188.35A	188.35	9	50
18....	188.10	188.70B	187.00A	187.05A	187.05	6	44
19....	187.20@.25	190.80	187.10	190.65A	190.65	62	62
20....	190.60	190.70B	189.10A	190.20B	190.20	54	62
21....	191.10	191.35B	189.50A	190.15A	190.15	3	65
22....	190.50@.45	190.50	188.90A	189.10	189.10	23	64
25....	189.15	189.15	188.00A	188.35A	188.35	2	60
26....	188.50@.55	189.60B	188.30A	189.05B	189.05	43	49
27....	189.65@.70	190.45	189.00A	189.90A	189.90	11	48
28....	190.30	190.85B	189.40	189.55B	189.55	12	55
29....	190.15	190.20B	189.65A	190.20B	190.20	10	64

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	190.05	191.05B	190.00A	191.05B	191.05	9	67
2....	191.25	191.90B	189.60	189.85B	189.85	5	71
3....	189.75	190.00B	187.85A	188.15	188.15	10	71
4....	187.90	188.60B	187.35A	188.50B	188.50	22	85
5....	Exchange Closed; Good Friday						
8....	188.90	188.90	186.80A	186.80A	186.80	24	81
9....	187.55	188.20	187.10A	187.45	187.45	12	83
10....	187.95	189.60B	187.95	189.05B	189.05	3	84
11....	189.65	190.25	189.00A	189.25A	189.25	12	90
12....	189.25	189.85	188.75A	189.85@.70A	189.80	3	91
15....	189.70@.65	190.25B	188.90	189.40B	189.40	45	111
16....	189.20	191.00B	188.25A	190.10A	190.10	44	135
17....	190.05	190.50B	189.40	189.85B	189.85	7	135
18....	190.55	190.55	188.60	188.70A@.60	188.70	18	144
19....	188.60	189.20B	188.50A	188.75A	188.75	21	140
22....	188.40	189.00	188.20	188.85A	188.85	8	139
23....	188.30	190.25B	188.30	190.05	190.05	87	161
24....	190.25	190.35B	189.40A	189.65A	189.65	16	169
25....	190.00	191.05	189.40A	190.60A	190.60	22	177
26....	190.60	190.70B	189.40	189.40	189.40	14	243
29....	189.00	189.20B	187.20A	187.20A	187.20	24	248
30....	187.25@.30	187.35B	186.20	187.20A	187.20	21	245

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	186.85	187.25B	185.35	185.50B	185.50	9	244
2....	185.50	186.30B	185.45A	185.95@.85A	185.85	32	248
3....	185.95	187.15B	185.95	187.05B	187.05	7	250
6....	187.20	187.60B	186.90A	187.20	187.10	8	247
7....	187.25	188.60B	187.25	187.95B	187.95	23	249
8....	187.55@.50	188.30B	187.20	188.15B	188.15	17	197
9....	188.50	189.65	188.40A	189.20	189.20	24	199
10....	189.70@.75	192.80	189.70	192.45B@.50	192.45	98	210
13....	192.45@.50	192.60B	192.00	192.40B@.45	192.45	81	216
14....	193.20	193.35	191.50A	191.70B	191.70	83	194
15....	191.55	193.50B	191.45	192.50B@.55	192.55	93	199
16....	192.85@.90	194.45B	192.80A	194.45B	194.35	175	204
17....	194.00	195.90	193.80	195.20A	195.20	150	231
20....	197.50	198.00B	196.95	197.55A	197.55	367	268
21....	197.50@.45	197.50	196.65	196.80A@.65	196.75	225	398
22....	196.25	196.30	195.60A	196.15A	196.15	105	417
23....	195.90@.95	196.40B	195.35A	195.50B	195.45	285	431
24....	195.70@.75	196.15	195.55	196.15	196.05	68	438
27....	Exchange Closed; Memorial Day						
28....	196.90	196.95B	194.80A	195.20	195.20	61	443
29....	194.85	195.45B	194.75A	195.35	195.35	159	560
30....	195.15	195.70B	194.40A	195.35B	195.35	128	642
31....	195.25	197.25	195.10A	196.40	196.40	176	768

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	197.60	197.60	196.00	197.05	197.05	110	772
4....	196.95	197.55	196.50	197.45A	197.45	95	774
5....	197.70@.75	198.05B	196.90A	196.90A	197.05	92	776
6....	196.80@.85	198.90B	196.60	198.90B	198.80	44	787
7....	198.80@.75	199.10	196.75A	197.00	197.00	122	799
10....	196.50	197.20	195.95A	197.20	197.15	88	825
11....	197.00@.05	197.05	196.20	196.40B@.50	196.45	81	824
12....	196.55@.60	196.60	194.70	194.70@.95B	194.85	78	834
13....	193.85@.80	194.30	192.00	192.60@.75B	192.70	268	844
14....	193.50	193.85B	192.40A	193.80B	193.80	276	842
17....	193.40@.45	193.45	192.80A	193.35B	193.35	92	851
18....	193.40@.45	194.40B	193.40	193.65@.80B	193.70	91	867
19....	193.60@.55	194.20	192.50	192.65@.80	192.75	86	899
20....	192.55@.50	193.60	191.55	193.40B@.60	193.50	305	958
21....	193.25@.20	194.90	192.80	194.30@193.50	193.90	251	1004
24....	194.05@.00	195.15	193.50A	194.85B@195.00	194.90	377	1068
25....	195.10@.15	196.85B	194.60A	194.75@195.00	194.90	445	1205
26....	195.20	196.40	195.15	195.90@196.10B	196.00	165	1174
27....	196.60@.55	197.25B	195.75A	197.05@.00	197.00	411	1168
28....	197.30@.25	197.35	196.50	196.60@.70	196.65	320	1203

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	196.90@.95	197.90	195.80	197.60@.50	197.50	282	1264
2	197.50@.45	198.00	196.85	197.10	197.15	539	1311
3	197.55@.50	197.55	196.50	196.65@.55	196.60	293	1351
4	Exchange Closed; Independence Day						
5	197.30@.35	198.60	197.20	197.95@.85	197.85	333	1367
8	197.35@.30	197.60B	195.95	196.40@.45	196.50	521	1465
9	196.15@.20	196.70	195.40	195.85@.95	195.90	568	1561
10	196.00@195.95	197.35B	195.50	197.30@.20	197.20	614	1671
11	196.95@197.00	197.90	196.70	197.50@.35	197.30	259	1642
12	197.00@.15	198.20	196.70A	197.60@.75	197.65	410	1740
15	197.45@.35	198.50	196.75	197.05B@.10	197.05	425	1761
16	197.05@.10	199.90	197.05	199.85@.90	199.80	555	1782
17	200.35@.45	200.85	199.80	200.60@.55A	200.55	1058	1966
18	199.65@.60	200.25	199.00	199.55B@.90	199.75	914	2301
19	199.45@.40	200.15B	199.30	199.45A@.30	199.40	435	2258
22	199.05@.10	199.20	197.05	198.35	198.35	432	2256
23	198.60@.65	199.30	196.00	196.40@.20	196.30	1024	2326
24	196.30@.20	196.45B	194.30	194.80@.70	194.75	1048	2416
25	195.00@.10	195.80	194.80A	195.55	195.55	1282	2451
26	195.55	196.20	195.10	195.75@.50	195.60	544	2431
29	195.20@.10	195.20	192.30	192.30@.35	192.35	639	2492
30	192.60@.55	193.60	192.20	193.10@.20	193.10	1478	2455
31	193.40@.30	194.15	193.30	193.75@.90B	193.85	834	2393

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	194.30@.35	195.75	194.30	195.65@.70	195.65	877	2547
2	195.35@.30	195.35	194.25	194.40@.50	194.45	622	2627
5	194.40@.30	194.40	192.80	194.10@193.95	194.05	793	2801
6	194.20@.25	194.30	190.35	190.35@.55	190.45	1972	3393
7	190.40@.30	191.30	190.15	190.65@.60	190.70	1843	3542
8	190.95@191.00	192.05	190.90	191.80@.70	191.70	922	3579
9	192.00@.05	192.10	190.95	191.10@.20	191.15	1074	3786
12	191.10@.05	192.10	190.50	190.75@.90	190.85	2039	4103
13	190.50@.45	192.00	189.40	190.80@.90	190.85	1793	4300
14	191.30@.20	191.55	190.50	190.65@.75	190.70	1015	4467
15	190.85@.80	191.20	189.60	190.15@.05	190.10	2431	5254
16	189.85@.80	190.30	189.00	189.20@.35	189.30	1500	5312
19	189.30@.40	190.25	189.30	189.85@190.00	189.90	1466	5603
20	190.50@.60	192.10	190.30	192.00@191.90	191.95	2028	6136
21	192.20@.15	192.90	191.65	192.45A@.30A	192.35	2339	6490
22	192.50@.55	192.60	190.25	190.60@.45	190.55	3784	7917
23	190.50@.40	190.50	189.35	189.95@.85	189.90	4289	9617
26	189.35@.25	190.70	188.75	190.60@.65	190.60	3053	10033
27	190.90@.95	191.20	190.35	191.00@190.90A	190.95	2753	10554
28	190.90@.95	191.25	190.45	191.05@190.95	191.00	1717	10437
29	190.90@.85	191.25	190.65	191.10@.25	191.20	4517	12031
30	191.00@190.80	191.35	189.85	189.85@.90	189.90	5023	13403

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day						
3	190.15@.20	190.20	188.95	189.50@.65	189.60	4320	13886
4	189.85@.80	189.85	188.30	188.90@.70	188.90	9676	17127
5	188.65@.80	189.75	188.20	189.50@.60	189.55	6801	18935
6	189.90@190.05	191.15	189.90	190.55@.45	190.45	10992	22409
9	190.50@.60	191.40	189.75	190.15@.25	190.20	9904	23038
10	190.30@.20	190.40	187.75	188.15@.00	188.10	14964	25389
11	188.00@.15	188.15	186.20	186.20@.35	186.30	14410	28072
12	186.20@.30	187.20	184.90	185.25@.15	185.20	49767	34788
13	185.35@.50	185.75	183.25	184.10@.25	184.20	70358	43580
16	184.40@.50	184.90	183.85	184.80@.90	184.85	32945	45741
17	184.85@.75	185.00	181.90	182.15@.25	182.20	69534	49564
18	182.40@.30	183.35	181.80	182.95@.80	182.85	62084	51957
19	182.70@.60	185.05	182.55	184.65@.70	184.65	69381	52479
20	184.55@.60	185.45	183.60	183.75@.90	183.85	63740	54428
23	185.10@.20	186.50	185.00	185.85@.75	185.80	67656	54131
24	185.45@.35	185.65	183.35	184.20@.10	184.15	58686	52431
25	184.10@183.90	184.10	181.40	181.55@.45	181.50	52115	53037
26	181.45@.30	182.65	180.65	182.65@.55	182.60	67695	52895
27	182.50@.40	182.65	182.20	182.45@.50	182.50	9044	52053
30	182.85@.75	183.35	181.75	182.90@.75	182.80	49175	52533

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	182.70@.80	186.60	182.65	186.45@.60	186.50	74447	52774
2	186.50@.35	187.05	184.25	184.25@.30	184.30	74948	51903
3	184.40@.50	185.90	183.90	184.60@.85	184.70	70935	52992
4	183.90@184.10	184.15	182.65	183.20@.30	183.25	49797	54118
7	182.80@.60	183.80	182.10	183.15@.25	183.20	62870	55901
8	183.00@.20	183.65	182.20	182.95@.80	182.90	63835	55132
9	183.10@.20	184.65	182.95	183.15@.20	183.15	61018	57048
10	183.20@.10	183.65	182.50	183.40@.50	183.45	50184	56784
11	183.60@.70	185.75	182.95	185.65@.75	185.70	66436	56402
14	185.50@.35	187.60	185.15	187.15@.25	187.20	49204	54835
15	187.30@.40	187.70	185.80	186.70@.60	186.65	67227	55525
16	186.80@.90	188.45	186.30	188.20@.10	188.15	66216	56328
17	187.85@.95	189.05	187.30	187.70@.60	187.65	66779	57352
18	187.80@.90	188.10	186.50	186.90@.75	186.85	51692	58655
21	186.75@.65	187.40	186.25	186.75@.80	186.80	40817	58329
22	186.75@.85	189.00	186.70	188.00@187.90	187.95	57314	57139
23	187.70@.80	189.30	187.70	189.25@.15	189.20	61962	56898
24	188.80@.85	189.35	187.95	188.05@.10	188.10	45697	58600
25	187.65@.75	187.90	186.90	187.35@.45	187.40	35166	59177
28	187.20@.10	188.15	186.80	188.10@.15	188.10	42344	59170
29	188.30@.40	190.40	188.15	189.40@.55	189.45	60132	60750
30	190.30@.45	190.45	189.30	190.00@.10	190.05	63175	62732
31	189.75@.65	189.90	188.55	189.20@.30	189.25	50563	60481

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	189.35@.20	191.50	189.10	191.15@.25	191.20	61533	58648
4	191.00@190.85	191.80	190.50	191.25@.35	191.30	55800	58062
5	191.50@.40	192.30	191.10	192.00@.10	192.05	66332	57926
6	192.25@.35	192.65	191.25	192.25@.35	192.30	66894	57030
7	192.00@.10	192.65	191.75	192.30@.40	192.35	50528	57396
8	192.30@.40	194.60	192.15	193.80@.95	193.85	60019	58242
11	193.80@.90	198.00	193.70	197.95@.85	197.90	70646	62646
12	198.00@.15	199.70	197.55	198.60@.90	198.75	99647	64076
13	198.45@.30	198.90	197.20	197.95@.85	197.90	54970	62855
14	197.70@.60	200.35	197.60	199.65@.75	199.70	71962	62789
15	199.10@.00	200.65	198.25	198.75@.65	198.70	67714	60916
18	199.10@198.95	199.70	198.00	199.35@.25	199.30	59166	61011
19	199.70@.90	200.15	197.95	199.10@.20	199.15	64434	59308
20	199.50@.60	200.45	198.85	199.40@.50	199.45	60314	61064
21	199.90@200.00	202.30	199.90	201.80@.85	201.80	73426	58811
22	201.45@.60	202.90	201.25	201.30@.40	201.35	60841	57390
25	201.15@.05	201.30	200.25	201.00@200.90	200.95	40105	53663
26	201.20@.10	201.90	200.75	201.15@.20	201.15	44301	54058
27	201.00@.05	203.80	200.95	203.70@.80	203.75	54188	54655
28	Exchange Closed; Thanksgiving Day						
29	204.30@.45	204.50	201.95	202.45@.35	202.40	45675	52933

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	202.40@.30	202.55	200.40	200.70@.75	200.75	52039	50051
3	200.60@.55	201.65	200.40	201.60@.55	201.55	42668	47974
4	201.80@.70	205.05	201.45	204.80@.90	204.85	69294	51259
5	205.30@.45	206.90	204.10	204.30@.40	204.35	95086	48337
6	204.00@.10	204.55	203.15	204.25@.55	204.40	63001	46304
9	204.75@.85	205.80	203.85	204.95@.85	204.90	79486	46090
10	205.30@.45	206.15	204.40	205.05@204.95	205.00	76473	45776
11	205.50@.40	207.70	205.15	207.05@.15	207.10	80763	43207
12	206.30@.70	207.50	205.50	207.40@.30	207.35	25391	39380
13	207.60@.65	210.90	207.55	210.55@.75	210.65	18518	36522
16	210.50@.65	213.85	210.25	212.50@.20	212.35	17334	32845
17	213.40@.30	213.50	210.90	211.25@.15	211.10	13024	29772
18	210.80@.60	212.00	209.55	210.15@.25	210.20	8369	27516
19	210.20@209.90	210.75	209.70	210.35@.25	210.30	7822	27058
20	210.35@.50	212.30	210.30	210.95@.90	210.94	13697	27116
23	....	....	....	....	....	892	....
24	....	....	....	....	....	146	....
25	Exchange Closed; Christmas						
26	....	....	....	....	....	29	....
27	....	....	....	....	....	26	....
30	....	....	....	....	....	14	....
31	....	....	....	....	....	3	....

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18....	191.35	191.80B	190.10A	190.45A	190.45	....	....
19....	....	194.05B	....	194.05B	194.05	5	5
20....	....	....	192.80A	193.60A	193.60	....	5
21....	....	194.50B	193.00A	193.55A	193.55	....	5
22....	....	193.60B	192.40A	192.40A	192.40	....	5
25....	....	....	191.30A	191.65A	191.65	....	5
26....	....	192.70B	....	192.35B	192.35	....	5
27....	....	193.50B	192.30A	193.20B	193.20	....	5
28....	....	194.20B	192.80A	192.85A	192.85	....	5
29....	....	193.50B	....	193.50B	193.50	....	5

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	194.50B	193.40A	194.35B	194.35	....	5
2....	....	195.30B	193.15A	193.15A	193.15	....	5
3....	....	....	191.40A	191.45A	191.45	....	5
4....	....	192.00B	190.65A	191.80B	191.80	....	5
5....	Exchange Closed; Good Friday						
8....	....	192.00B	190.10A	190.10A	190.10	....	5
9....	....	191.40B	....	190.75B	190.75	....	5
10....	....	192.80B	....	192.35B	192.35	....	5
11....	....	193.30B	....	192.55B	192.55	....	5
12....	192.10	193.10B	192.10	193.10B	193.10	....	5
15....	....	193.30B	192.50A	192.70A	192.70	1	5
16....	192.30	194.30B	191.60A	193.40B	193.40	1	5
17....	....	193.80B	192.90A	193.15A	193.15	....	5
18....	193.75	193.75	192.00A	192.00A	192.00	4	5
19....	192.00	192.30B	191.85A	192.05B	192.05	4	8
22....	....	192.25B	191.70A	192.15B	192.15	....	8
23....	....	193.50B	191.85A	193.35B	193.35	....	8
24....	....	193.55B	192.85A	192.95A	192.95	....	8
25....	....	194.15B	192.70A	193.90B	193.90	....	8
26....	193.85(a .80	194.00B	192.70A	192.70A	192.70	2	8
29....	....	....	190.50A	190.50A	190.50	....	8
30....	....	190.60B	189.60A	190.50N	190.50	....	8

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	190.55B	188.80A	188.80A	188.80	....	8
2....	....	189.50B	....	189.15B	189.15	....	8
3....	....	190.35B	....	190.35B	190.35	....	8
6....	190.60	191.00	190.20A	190.40A	190.40	2	8
7....	....	191.80B	....	191.25B	191.25	....	8
8....	....	191.50B	190.60A	191.45B	191.45	....	8
9....	191.95	192.90B	191.95	192.50B	192.50	4	12
10....	....	195.95B	....	195.75B	195.75	....	12
13....	....	195.80B	195.35A	195.70A	195.70	....	12
14....	196.00	196.40B	194.90A	195.00A	195.00	14	20
15....	196.50	196.80B	194.90A	195.85A	195.85	1	21
16....	....	197.80B	....	197.80B	197.80	....	21
17....	198.00	199.35B	197.40A	198.65B	198.65	30	21
20....	200.70	201.65B	200.70	201.00B	201.00	1	22
21....	200.75	200.75	199.90	200.00A	200.00	80	99
22....	....	....	198.80A	199.40A	199.40	10	104
23....	199.00	199.60B	198.70A	198.70A	198.70	1	103
24....	....	199.30B	....	199.30B	199.30	....	103
27....	Exchange Closed; Memorial Day						
28....	....	200.15B	198.15A	198.60A	198.60	....	103
29....	198.20(a .15	198.65B	198.15	198.65B	198.65	10	104
30....	....	199.00B	197.80A	198.75B	198.75	....	99
31....	....	200.70B	198.55A	199.80B	199.80	....	99

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	201.00	201.00	199.50A	200.45A	200.45	4	99
4....	200.10	200.90B	200.10	200.85B	200.85	9	108
5....	201.30	201.40B	200.40A	200.40A	200.45	10	109
6....	201.80	202.25	200.10A	202.25	202.25	2	110
7....	202.00	202.20B	200.20A	200.70A	200.70	2	112
10....	200.00	200.85B	199.75A	200.85B	200.85	2	113
11....	200.35	200.60B	199.80A	200.20A	200.20	1	113
12....	199.90	199.90	198.40A	198.60A	198.60	5	114
13....	....	....	195.90A	196.30A	196.30	....	114
14....	196.95	197.50B	196.10A	197.50B	197.50	32	113
17....	196.65	197.00B	196.20A	197.00B	197.00	7	119
18....	....	197.80B	....	197.50B	197.40	6	113
19....	197.00(a .05	197.70B	196.00A	196.45A	196.45	3	115
20....	195.30	197.00B	195.00A	197.00B	197.00	[illegible]	115
21....	198.30	198.40B	196.40A	197.50A	197.50	1	114
24....	197.00	198.50B	196.90	198.50B	198.50	12	119
25....	....	200.10B	198.00A	198.30A	198.30	....	119
26....	198.70	199.40B	198.65A	199.40B	199.40	23	119
27....	199.55	200.25	199.00A	200.15A	200.15	7	123
28....	200.40	200.40	199.70A	199.75A	199.75	7	122

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	199.50	200.75B	199.00A	200.70(a .55A	200.50	16	127
2....	200.15	201.10	199.80A	200.15A	200.15	70	171
3....	200.50	200.50	199.50A	199.50A	199.50	10	168
4....	Exchange Closed; Independence Day						
5....	200.40	201.35B	200.30	200.80A	200.80	7	170
8....	200.30(a .25	200.40B	199.00A	199.40A	199.45	26	167
9....	199.30	199.60B	198.30A	198.90A	198.90	11	154
10....	199.00(a .05	200.30	198.50A	200.20A	200.20	31	166
11....	200.20(a .25	200.70B	199.65A	200.25A	200.25	3	167
12....	200.35	201.00B	200.00A	200.60B	200.60	4	167
15....	200.35	201.40B	199.80A	199.95A	199.95	7	171
16....	200.25(a .30	203.00	200.20A	202.80B(a 203.00	202.70	5	170
17....	203.50	203.75	203.00A	203.50	203.50	27	173
18....	202.80	203.00	202.00A	202.60A	202.60	24	174
19....	202.15	202.90B	202.15	202.35A	202.35	12	179
22....	201.90	201.90	199.95A	201.30B(a .35	201.25	23	189
23....	201.50(a .55	202.00B	199.00A	199.10A	199.10	14	193
24....	199.00	199.20B	197.40A	197.65A	197.65	31	181
25....	198.30(a .35	198.60B	197.80A	198.55B	198.55	18	189
26....	198.20(a .25	199.00B	197.90A	198.60A	198.60	49	206
29....	196.20	196.20	195.30A	195.30A	195.30	39	201
30....	195.35(a .40	196.40B	195.10A	196.10B	196.05	63	206
31....	196.10	197.00B	196.10	196.60A	196.60	15	206

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	197.35(a .40	198.50B	197.10	198.50B	198.50	14	207
2....	198.00	198.05	197.15A	197.35A	197.35	29	210
5....	197.10(a .05	197.10	195.60A	196.85B	196.85	23	213
6....	197.00(a 196.95	197.00	193.45A	193.45A	193.45	45	222
7....	193.20(a .25	194.00	193.00	193.60B	193.60	148	215
8....	193.95(a 194.00	194.65B	193.70A	194.45A	194.45	15	221
9....	194.00(a 193.95	194.75B	193.80A	194.10B	194.10	44	215
12....	193.90(a .95	195.00	193.20	193.65A	193.65	10	219
13....	194.20	194.75B	192.25A	193.80B	193.80	4	220
14....	194.00	194.40B	193.40A	193.55	193.55	1	219
15....	193.60	193.75B	192.40	192.90B	192.90	34	244
16....	192.50	193.00B	191.80A	192.10B	192.10	12	240
19....	192.10(a .15	193.00B	192.10	192.70B	192.70	19	235
20....	193.40	195.00B	193.25	194.85B	194.85	10	236
21....	194.50	195.65B	194.40A	195.25A	195.25	29	235
22....	195.50	195.50	193.00	193.30	193.30	27	238
23....	193.30	193.30	192.05	192.65B	192.65	25	237
26....	192.00(a .05	193.40B	191.65A	193.40B	193.40	23	240
27....	193.70	193.90B	193.20A	193.70B	193.70	63	221
28....	193.70	193.90B	193.20A	193.75	193.75	12	221
29....	193.80(a .75	193.85	193.50A	193.85	193.85	23	208
30....	193.75(a .80	193.80	192.30	192.30	192.30	39	214

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	192.30@.25	192.45	191.40A	191.95	191.95	42	207
4....	192.00@.05	192.10B	190.40A	191.00A	191.00	52	203
5....	190.85@.90	191.65B	190.50	191.60B	191.60	100	240
6....	192.30	193.50B	192.30	192.75A	192.70	105	274
9....	192.80	193.60B	192.00	192.40B	192.40	66	295
10....	192.40@.35	192.45B	189.90	190.20A@.00	190.10	69	292
11....	190.10	190.10	188.20	188.30A	188.30	187	286
12....	188.10@.15	189.25B	187.10	187.30B	187.30	186	322
13....	187.40	187.80	185.30A	186.30	186.30	318	366
16....	186.35@.30	186.85B	185.90	186.85B@.75	186.85	98	365
17....	186.80@.85	187.00	183.65	183.90A@.65	183.80	193	435
18....	183.90@.95	185.10	183.55	184.70	184.70	387	438
19....	184.70@.65	186.80B	184.45	186.60@.70	186.65	364	353
20....	186.65	187.30B	185.60A	185.75B	185.75	194	402
23....	187.00	188.55	186.90A	187.75	187.80	210	411
24....	187.45	187.60	185.40	186.10	186.10	364	490
25....	185.90@.95	185.95	183.00	183.00	183.00	486	634
26....	182.85@.75	184.50	182.30A	184.25B@.50	184.50	1163	959
27....	184.35@.30	184.45	183.95A	184.30	184.30	352	941
30....	184.60@.55	185.25	183.50	184.65@.55	184.60	425	1017

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	184.55@.50	188.25	184.50	188.00@.25	188.10	2402	2186
2....	188.20@.15	188.60	185.70	185.70@.90	185.85	794	2215
3....	186.00	187.45B	185.40	186.30@.35	186.30	658	2271
4....	185.60	185.60	184.25	184.75	184.75	268	2288
7....	184.20@.15	185.30B	183.70A	184.60@.80B	184.70	319	2256
8....	184.70@.75	185.10B	183.75	184.40@.45	184.45	231	2237
9....	184.60	186.05	184.45	184.75@.65	184.70	672	2488
10....	184.80	185.05B	184.00	184.85@.90	184.85	848	2772
11....	184.95@185.00	187.30	184.30A	187.10@.30	187.20	1121	3076
14....	186.85	189.10	186.70	188.65@.75	188.70	1178	3451
15....	188.90@.85	189.15	187.30A	188.25@.10	188.15	929	3581
16....	188.30	189.90	187.85	189.70@.75	189.65	609	3627
17....	189.45	190.45B	188.75	189.05@.10	189.10	1005	3762
18....	189.30@.25	189.45	187.90	188.25@.30	188.30	947	3921
21....	188.10	189.00	187.80	188.40@.45	188.40	779	4141
22....	188.45@.40	190.60B	188.40	189.65@.60	189.60	602	4187
23....	189.45	190.85	189.45	190.85A@.75	190.85	748	4173
24....	190.45@.40	191.10	189.55	189.65@.75	189.70	664	4247
25....	189.25@.30	189.50	188.55	189.05@.10	189.05	506	4342
28....	188.70@.65	189.90	188.40	189.85@.90	189.75	541	4418
29....	189.95@190.00	192.10	189.80A	191.05@.15	191.10	588	4486
30....	191.95@192.00	192.10	190.95	191.80@.75	191.75	1107	4598
31....	191.20@.30	191.60	190.15	190.95@.85	190.90	939	4778

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	191.00@190.90	193.25	190.80	193.05@192.95	193.00	1739	4671
4....	192.75@.80	193.55	192.10	192.95@193.00	192.95	1892	4953
5....	193.05@.10	193.90	192.70	193.80@.70	193.70	1440	5369
3....	193.90@.85	194.25	192.85	193.90@.85	193.85	1612	5791
7....	193.60@.70	194.25	193.40	194.00@.05	194.00	1103	5970
8....	193.95	196.30	193.85	195.60@.70	195.60	1292	6396
11....	195.40@.35	199.80	195.35	199.70@.80	199.70	2229	6947
12....	199.95@200.00	201.75	199.30	200.65@.90	200.75	6160	8975
13....	200.50@.30	201.00	199.25	200.00@199.85	199.95	2435	8774
14....	199.65@.75	202.50	199.60	201.80@.75	201.75	2792	9243
15....	201.20@.15	202.85	200.40	201.00@200.85	200.95	3179	9973
18....	201.15@.05	201.65	200.05	201.40@.50	201.45	2569	10397
19....	202.00@.05	202.35	200.10	201.30B@.40	201.35	2968	11205
20....	201.50@.55	202.50	200.90	201.70	201.65	2523	11837
21....	202.25@.15	204.50	202.15	204.15@.20	204.10	4115	12999
22....	203.95	205.10	203.55	203.80@.65A	203.65	3968	13856
25....	203.30	203.50	202.50	203.25@.20	203.25	3570	15286
26....	203.50@.40	204.25	203.00	203.55@.65	203.55	4323	17212
27....	203.50	206.20	203.35	206.20@.15	206.15	4173	18562
28....	Exchange Closed; Thanksgiving Day						
29....	206.50@.55	206.90	204.30	204.75@.80	204.80	6864	20052

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	204.50@.60	204.85	202.65	203.05@202.95	203.00	4826	20778
3....	202.90@.80	203.90	202.65	203.85@.90	203.85	3837	21205
4....	204.05@.10	207.60	203.75	207.40@.55	207.35	9349	22754
5....	208.50@.60	209.55	206.80	206.95@207.15	207.05	17197	26942
6....	206.65@.55	206.95	205.70	206.80@.95	207.00	10167	29604
9....	207.40@.50	208.55	206.55	207.75@.60	207.65	11663	32123
10....	208.30@.10	209.05	207.25	207.80@.90	207.85	13040	34391
11....	208.30@.45	210.60	208.05	210.05@209.90	209.95	17475	37291
12....	209.15@.35	210.45	208.20	210.30@.05	210.15	52351	41331
13....	210.45@.60	213.80	210.40	213.50@.35	213.40	83827	45907
16....	213.55@.35	216.80	213.05	215.10@.25	215.15	91570	53176
17....	216.15@.00	216.50	213.55	213.65@.75	213.70	85046	55701
18....	213.25@.40	214.85	212.05	212.70@.80	212.75	62276	55407
19....	212.70@.55	213.60	212.15	212.90@.80	212.85	52870	56627
20....	212.90@213.30	215.25	212.90	213.60@.80	213.70	65833	59748
23....	213.55@.45	213.75	210.30	210.55@.30	210.45	47316	59594
24....	210.85@.75	210.85	208.60	209.20@.30	209.25	29214	58726
25....	Exchange Closed; Christmas						
26....	209.85@.70	210.50	209.35	210.15@.00	210.05	22318	59813
27....	210.75@.90	212.25	210.75	212.25@.15	212.20	28098	59963
30....	212.50@.65	213.55	210.85	213.55@.40	213.45	32499	60542
31....	213.40@.55	214.30	212.35	212.35@.50	212.45	33283	60507

JUNE 1986 FUTURES CONTRACT

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24....	200.00	201.50B	200.00	201.50B	201.50	....	....
25....	....	203.10B	201.00A	201.30A	201.30	....	....
26....	....	202.40B	....	202.40B	202.40	5	5
27....	....	203.15B	202.00A	203.15B	203.15	....	5
28....	....	203.25B	202.60A	202.75A	202.75	....	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	203.70B	201.90A	203.50B	203.50	....	5
2....	....	203.85B	202.70A	203.15A	203.15	....	15
3....	....	203.50B	202.45A	202.50A	202.50	....	15
4....	Exchange Closed; Independence Day						
5....	....	204.25B	....	203.80B	203.80	....	15
8....	203.30	203.30	202.00A	202.45A	202.45	5	10
9....	....	....	201.40A	201.90A	201.90	....	....
10....	....	203.20B	....	203.20B	203.20	....	....
12....	203.25	204.00B	203.00A	203.60B	203.60	1	1
15....	....	204.30B	202.80A	202.95A	202.95	....	1
16....	....	205.70B	....	205.70B	205.70	....	1
17....	206.50	206.60B	206.00A	206.50	206.50	7	8
18....	....	....	204.95A	205.60A	205.60	....	8
19....	....	205.70B	205.20A	205.35A	205.35	....	10
22....	....	....	202.95A	204.25A	204.25	....	8
23....	....	205.00B	202.00A	202.00A	202.00	....	8
24....	201.65	201.90B	200.10A	200.65A	200.65	8	16
25....	....	201.60B	....	201.55B	201.55	....	16
26....	201.50	202.00B	200.85A	201.35A	201.35	10	26
29....	198.55	199.00B	198.20A	198.20A	198.20	1	26
30....	....	199.20B	198.00A	199.00B	199.00	....	25
31....	....	200.00B	....	199.40B	199.40	....	25

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	200.00	201.25B	200.00	201.25B	201.25	4	25
2....	....	....	200.15A	200.25A	200.25	....	25
5....	198.95	199.75B	198.60A	199.75B	199.75	3	26
6....	....	199.85B	196.45A	196.45A	196.45	....	26
7....	196.45	196.65B	196.00	196.45B	196.45	25	15
8....	196.80	197.45B	196.60A	197.25B	197.25	1	15
9....	196.45	197.55B	196.45	196.85B	196.85	1	9
12....	....	197.60B	196.30A	196.35A	196.35	....	9
13....	196.80	197.50B	195.05A	196.60A	196.60	2	11
14....	....	196.80B	196.10A	196.35A	196.35	....	11
15....	196.00	196.40B	195.15	195.60A	195.60	3	13
16....	195.00	195.80B	194.70A	194.95B	194.95	4	17
19....	194.70	195.80B	194.70	195.50B	195.50	6	21
20....	196.00	197.80B	196.00	197.75B	197.75	5	22
21....	198.00	198.40B	197.30A	198.15B	198.15	1	23
22....	....	198.25B	195.95A	196.30A	196.30	...	24
23....	....	....	195.00A	195.55A	195.55	....	24
26....	....	196.30B	194.50A	196.30B	196.30	....	24
27....	196.30	196.60B	196.10A	196.60B	196.60	2	26
28....	....	196.70B	196.20A	196.65B	196.65	....	25
29....	....	196.75B	196.20A	196.75B	196.75	....	25
30....	....	....	195.00A	195.00A	195.00	....	24

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day						
3....	....	195.10B	194.25A	194.75A	194.75	...	24
4....	....	194.85B	193.40A	193.80A	193.80	....	24
5....	193.75@.80	194.40B	193.20A	194.40B	194.40	2	26
6....	195.80	196.30B	195.60A	195.60A	195.60	2	24
9....	194.80	196.50B	194.80	195.30B	195.30	1	25
10....	....	195.35B	193.00A	193.00A	192.80	....	26
11....	....	....	191.00A	191.00A	191.00	....	26
12....	....	192.00B	189.75A	189.95A	189.95	....	26
13....	....	190.00B	188.00A	188.90A	188.90	....	26
16....	...	189.45B	....	189.45B	189.45	....	25
17....	....	....	186.35A	186.40A	186.40	....	25
18....	186.20	187.30B	186.20	187.15	187.15	10	25
19....	188.00	189.10B	187.10A	189.10B	189.10	1	26
20....	189.50	189.50	187.60	188.00B	188.00	8	28
23....	189.20	190.70	189.20	190.10A	190.10	28	29
24....	189.50	190.00B	187.90A	188.30A	188.30	22	34
25....	186.10	186.10	184.80A	184.80A	184.80	6	33
26....	184.60	186.50B	183.90A	186.50B	186.50	108	72
27....	....	....	186.00A	186.20A	186.20	29	64
30....	186.80@.85	187.00B	185.55A	186.50A	186.50	10	73

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	186.75	189.85B	186.45A	189.75B	189.75	26	91
2....	189.75@.80	190.40B	187.50	187.50	187.50	14	96
3....	188.25	189.10B	187.25A	187.80A	187.80	26	90
4....	185.90@.95	186.50B	185.90	186.25B	186.25	10	94
7....	185.60	186.80B	185.40A	186.20B	186.20	10	100
8....	185.85	186.60B	185.40A	186.00B	186.00	14	101
9....	186.55@.60	187.50	186.05A	186.25A	186.25	16	107
10....	186.15	186.45B	185.70A	186.35B	186.35	10	108
11....	186.50	188.65B	185.90	188.65B	188.65	18	108
14....	188.55@.60	190.70	188.50A	190.15A	190.15	29	117
15....	190.50@.45	190.50	189.00A	189.60A	189.60	74	125
16....	189.40@.35	191.15B	189.35	191.05	191.05	75	159
17....	190.85@.80	191.65	190.10A	190.40B	190.40	36	176
18....	190.55	190.75B	189.40A	189.60A	189.65	25	183
21....	189.30@.25	190.25B	189.25	189.70	189.70	55	200
22....	189.90@.95	191.95B	189.90	190.95B	190.95	51	188
23....	190.90@.95	192.20B	190.75A	192.20B	192.20	53	170
24....	192.00@.05	192.30B	191.00A	191.05A	191.05	52	177
25....	190.50@.55	190.75B	190.00A	190.50B	190.50	50	188
28....	190.10	191.10B	190.00	191.10A@.05	191.10	34	185
29....	191.20@.15	193.45B	191.15	192.55A	192.55	59	203
30....	193.30@.35	193.50	192.45	193.25B	193.25	142	219
31....	192.95@193.00	193.05	191.75A	192.45A	192.45	55	228

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	192.45@.50	194.60B	192.45	194.45B	194.45	40	232
4....	194.00@.05	195.00	193.70A	194.25B	194.25	57	230
5....	194.45@.40	195.15B	194.20A	195.05B	195.05	96	257
6....	195.20	195.60	194.25	195.25B	195.25	191	389
7....	195.10	195.55B	194.90A	195.40A	195.40	39	400
8....	195.40@.35	197.55B	195.30A	197.00	197.00	77	403
11....	196.90	201.10B	196.85A	201.10B	201.00	197	417
12....	201.35@.30	203.00B	200.85A	202.20A	202.20	284	414
13....	202.05@.10	202.25B	200.60	201.35B	201.35	240	453
14....	201.10@.05	203.60B	201.05	203.05A	203.10	184	522
15....	202.35@.40	204.20B	201.90A	202.30B	202.30	63	499
18....	202.80@.75	203.00B	201.55A	202.85A	202.85	73	526
19....	203.40	203.80	201.65A	202.75B	202.75	77	527
20....	202.75@.80	203.90	202.45A	203.05A	203.05	80	530
21....	204.90@.85	205.90B	203.85	205.55A	205.55	128	553
22....	205.40	206.40B	205.25	205.30	205.30	134	585
25....	204.75	205.00	204.15A	204.90B	204.90	150	585
26....	204.90@.95	205.80B	204.75A	205.40	205.40	133	608
27....	205.35	208.10	205.35	208.00@.10	208.00	139	625
28....	Exchange Closed; Thanksgiving Day						
29....	208.35@.40	208.60	203.15	206.55A	206.55	430	611

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	206.30	206.50B	204.40	204.50@.70B	204.60	66	597
3....	204.60@.65	205.55	204.45	205.50	205.50	143	632
4....	205.90	209.20	205.65A	209.05B	209.05	134	624
5....	210.00@.05	211.25	208.45	208.65B	208.65	356	659
6....	208.10@.15	208.45B	207.40A	208.40B	208.40	160	651
9....	209.10@.05	210.40B	208.55	209.75@.55A	209.60	157	663
10....	209.80@.85	210.75	209.10A	209.90@.80A	209.85	250	674
11....	210.40@.35	212.30	210.15	211.90	211.90	262	710
12....	211.50@.45	212.50	210.25A	212.40@.20A	212.25	287	700
13....	212.80@.75	215.85	212.35	215.80	215.60	368	792
16....	215.70@.65	218.75B	215.30	217.35B	217.35	543	870
17....	218.60@.65	218.90	215.75	215.90A@.75	215.85	467	802
18....	215.75@.80	216.90	214.10	214.70A@.60	214.65	401	834
19....	214.45	215.30	214.05	214.85A	214.85	171	840
20....	214.70@.75	217.30	214.70	215.95@.60	215.75	247	838
23....	215.35	215.75	212.55	212.75@.65	212.70	298	892
24....	212.75	212.80	210.60	211.15	211.15	234	931
25....	Exchange Closed; Christmas						
26....	211.55@.60	212.65	211.50	212.20@.10	212.15	192	939
27....	213.00@.25	214.80	213.00	214.70@.80	214.50	313	953
30....	214.65@.60	215.55	212.95	215.50@.55	215.50	266	952
31....	215.80	216.65B	214.45	214.80@.45	214.65	236	98

SEPTEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
23....	192.70	192.70	192.60A	192.60A	192.60	1	1
24....	....	....	190.60A	190.80A	190.80	....	1
25....	....	....	187.30A	187.30A	187.30	....	1
26....	187.20	188.60B	187.00A	188.60B	188.60	1	2
27....	....	....	188.40A	188.40A	188.40	...	2
30....	188.25	188.90B	187.95A	188.60B	188.60	4	6

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	190.50	191.80B	190.50	191.75B	191.75	27	31
2....	....	192.20B	189.50A	189.50A	189.50	....	31
3....	....	191.00B	189.25A	189.80B	189.80	....	31
4....	188.25	188.50B	188.00A	188.25	188.25	....	31
7....	....	188.65B	187.50A	188.20A	188.20	1	31
8....	....	188.45B	187.40A	188.00A	188.00	....	31
9....	188.20	189.30B	188.05A	188.25B	188.25	4	35
10....	....	188.40B	187.70A	188.35B	188.35	....	35
11....	188.50	190.40B	188.50	189.90@190.40B	190.15	19	52
14....	190.00	192.45B	190.00	191.85B	191.85	21	67
15....	191.40	192.00B	190.40A	191.10A	191.10	11	72
16....	192.00	192.45B	191.00A	192.45B	192.45	6	78
17....	192.10	193.00	191.55	192.00B	192.00	4	78
18....	191.50	192.15B	191.00A	191.35A	191.35	4	80
21....	....	191.80B	190.80A	191.30A	191.30	2	78
22....	....	193.30B	....	192.70B	192.70	....	78
23....	....	193.80B	192.50A	193.75B	193.75	....	78
24....	193.35	193.80B	192.70A	192.70A	192.70	1	77
25....	....	....	191.80A	192.10A	192.10	....	77
28....	191.90	192.70B	191.70A	192.70B	192.70	4	81
29....	....	194.60B	....	194.15B	194.15	....	81
30....	193.80	194.65B	193.75A	194.65B	194.65	1	81
31....	....	....	193.50A	194.05A	194.05	....	81

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	194.70	196.10B	194.00A	196.05B	196.05	1003	1084
4....	196.00	196.20B	195.15	195.90B	195.90	8	1089
5....	196.00	196.60B	195.70A	196.45B	196.45	20	1099
6....	196.50	196.90B	195.80A	196.85B	196.85	85	1147
7....	....	197.00B	196.30A	196.90B	196.90	7	1144
8....	196.80	199.00B	196.80	198.60B	198.60	1	1144
11....	198.50	202.40B	198.35A	202.40B	202.40	223	1253
12....	202.50	204.00B	202.00	203.60A	203.60	140	1324
13....	202.70	203.45B	202.20A	202.75A	202.75	6	1326
14....	201.90	205.00B	201.90	204.50B	204.50	3	1326
15....	205.20	205.40B	203.30A	203.70A	203.70	23	1327
18....	203.80	204.40B	202.95A	204.25B	204.25	39	1324
19....	204.30	205.00B	203.00	204.15B	204.15	8	1323
20....	205.00	205.05B	203.80A	204.45A	204.45	1	1304
21....	206.75	207.30	206.00A	207.00A	207.00	15	1312
22....	206.85	207.80B	206.70	206.70	206.70	7	1311
25....	206.00	206.45	205.70A	206.40A	206.40	16	1309
26....	....	207.30B	206.30A	207.00B	207.00	....	1309
27....	207.20	209.65B	206.95A	209.65B	209.60	25	1316
28....	Exchange Closed; Thanksgiving Day						
29....	209.80	210.10	207.80A	208.15B	208.15	23	1313

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	207.70@.65	207.75	206.05A	206.30A	206.30	20	1311
3....	206.15	207.20B	206.15	207.20B	207.20	1	1312
4....	207.70	210.90B	207.60A	210.75B	210.75	3	1312
5....	212.00	212.80B	210.50A	210.55A	210.55	43	1330
6....	210.30	210.30	209.10A	210.30B	210.25	18	1340
9....	211.30	212.00B	210.45A	211.50B	211.50	11	1341
10....	211.35@.40	212.05B	211.00	211.70A	211.75	31	1352
11....	212.00	214.25	212.00	213.80	213.80	20	1342
12....	213.25@.20	214.35B	212.30A	214.25B	214.25	22	1340
13....	214.80@.75	217.90	214.75	217.75B@.90	217.60	44	1352
16....	217.40	220.55B	217.30A	219.35A	219.35	34	1369
17....	221.00	221.00	217.60A	217.60A	217.60	33	1373
18....	218.30	219.00	216.30	216.70B	216.70	18	1382
19....	217.10	217.30B	216.50A	216.85A	216.85	10	1381
20....	218.90	219.30B	216.80A	217.90B@218.40	218.15	18	1386
23....	218.00	218.00	214.75A	214.75A	214.75	15	1391
24....	214.85@.90	214.90	213.10A	213.50@.40A	213.45	11	1393
25....	Exchange Closed; Christmas						
26....	213.70@.75	214.50B	213.60	214.15B	214.15	3	1392
27....	215.45	216.75B	215.45	216.75B	216.75	8	1390
30....	216.90	217.85B	215.30A	217.80B	217.80	8	1387
31....	218.15	218.50B	216.70A	216.80A	216.80	5	1388

DECEMBER 1986 FUTURES CONTRACT

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24....	....	....	215.70A	216.00A	216.00	1	1
25....	Exchange Closed; Christmas						
26....	....	216.60B	....	216.60B	216.60	....	1
27....	....	218.90B	....	218.90B	218.90	....	1
30....	218.80	220.15B	217.90A	220.05B	220.05	2	3
31....	220.30	220.90B	219.20A	219.30A	219.30	2	1

STANDARD & POOR'S 500 STOCK INDEX FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	43,097	95,530	42,455	58,783	....	46,121	52,790	....	76,902	64,315	....
2	35,708	....	....	58,401	43,481	....	49,304	29,899	Closed	75,756	....	56,951
3	53,301	....	....	61,779	42,222	66,203	25,928	....	40,584	71,619	....	46,649
4	45,737	76,835	72,981	40,375	....	64,890	Closed	....	59,157	50,075	57,757	78,780
5	....	77,418	82,650	Closed	....	61,105	28,448	47,305	59,049	....	67,888	112,682
6	....	65,546	81,431	....	37,684	59,981	....	69,800	52,408	....	68,782	73,346
7	53,842	76,173	70,033	....	55,389	66,832	....	51,968	....	63,200	51,677	....
8	53,180	56,455	69,288	52,918	40,948	....	46,347	50,511	....	64,080	61,389	....
9	66,761	....	....	58,102	48,066	....	49,988	39,021	56,658	61,710	....	91,317
10	71,995	....	....	57,364	73,816	47,293	52,611	....	70,498	51,042	....	89,794
11	59,337	69,938	71,656	55,165	....	51,926	49,662	....	64,486	67,594	73,295	98,520
12	....	63,034	72,059	28,046	....	57,763	45,248	55,641	68,140	....	106,231	78,051
13	....	78,810	77,331	....	47,279	73,318	....	70,634	87,929	....	57,651	102,757
14	71,416	71,232	62,046	....	67,401	53,121	....	49,733	....	50,432	74,941	....
15	73,650	58,308	66,769	40,390	73,782	....	49,925	59,685	....	68,241	70,979	....
16	74,706	....	....	68,932	62,189	....	66,250	44,640	41,516	66,906	....	109,481
17	60,420	....	....	52,628	67,858	46,149	62,717	....	79,595	67,824	....	98,570
18	52,045	Closed	58,242	56,926	....	62,049	51,096	....	71,574	52,668	61,847	71,064
19	....	48,669	73,181	34,462	....	60,445	37,019	37,590	79,681	....	67,487	60,873
20	....	72,335	64,877	....	73,495	62,732	....	53,835	75,974	....	62,918	79,795
21	74,902	65,877	73,077	....	64,572	82,930	....	49,164	....	41,653	77,684	....
22	82,386	61,673	49,183	42,176	46,752	....	53,851	60,305	....	57,967	64,950	....
23	74,847	....	....	71,792	39,102	....	67,352	41,096	69,144	62,763	....	48,521
24	78,364	....	....	49,683	22,581	47,321	73,870	....	59,130	46,414	....	29,606
25	56,778	68,572	47,886	55,577	....	67,497	54,367	....	52,614	35,722	43,841	Closed
26	....	92,351	57,116	40,173	....	51,733	43,713	47,370	68,989	....	48,757	22,542
27	....	79,127	57,525	....	Closed	51,980	....	39,563	9,434	....	58,525	28,445
28	72,672	86,100	53,436	....	62,423	38,973	....	37,184	....	42,923	Closed	....
29	66,878	....	42,350	56,008	45,833	....	62,147	32,545	....	60,779	52,992	....
30	74,950	....	....	57,542	57,453	....	51,765	38,182	49,617	64,425	....	32,789
31	58,578	....	....	....	67,398	....	47,073	....	....	51,557	....	33,529
Total	1,412,453	1,311,550	1,398,647	1,080,894	1,198,507	1,174,241	1,114,805	1,058,461	1,216,177	1,352,252	1,293,906	1,444,062
Average	64,202	69,029	66,602	51,471	54,478	58,712	50,673	48,112	60,809	58,794	64,695	68,765

STANDARD & POOR'S 500 STOCK INDEX FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	56,217	66,025	57,160	60,042	....	59,050	60,206	....	55,082	64,635	....
2	41,083	....	....	55,893	59,360	....	59,076	60,355	Closed	54,245	....	72,737
3	40,225	....	....	57,050	58,039	74,670	58,082	....	59,679	55,384	....	71,123
4	39,718	58,801	66,921	54,897	....	76,273	Closed	....	64,377	56,531	64,334	75,949
5	....	58,008	65,919	Closed	....	76,956	59,588	61,408	69,034	....	64,651	77,268
6	....	56,363	66,458	....	57,381	79,705	....	66,631	70,009	....	64,357	77,899
7	38,541	57,385	69,974	....	55,190	79,062	....	66,858	....	58,288	64,910	....
8	39,279	59,082	74,534	56,452	54,824	....	60,157	64,057	....	57,501	66,185	....
9	40,064	....	....	56,080	54,126	....	61,598	63,979	66,715	59,678	....	80,217
10	42,333	....	....	54,483	56,275	80,772	61,739	....	67,141	59,699	....	82,193
11	42,739	53,919	75,236	54,839	....	80,437	61,115	....	66,380	59,638	71,263	82,550
12	....	55,014	73,385	54,918	....	79,471	63,867	64,887	69,320	....	74,789	82,751
13	....	56,687	75,117	....	57,117	80,053	....	63,615	73,444	....	73,408	84,573
14	45,164	54,186	76,477	....	58,060	77,645	....	62,022	....	58,470	73,880	....
15	46,394	52,883	78,965	55,095	58,747	....	61,301	62,753	....	59,303	72,715	....
16	48,510	....	....	54,582	60,247	....	64,935	62,406	74,072	60,192	....	88,260
17	49,091	....	....	52,962	62,765	77,908	66,090	....	75,066	61,368	....	87,648
18	49,061	Closed	52,839	51,053	....	80,263	66,055	....	74,629	62,839	73,258	85,139
19	....	51,862	51,994	50,858	....	80,259	67,265	61,765	73,380	....	72,363	85,906
20	....	54,213	51,130	....	66,324	76,860	....	58,746	72,035	....	74,735	89,088
21	54,335	56,015	53,220	....	69,482	81,029	....	58,961	....	62,748	73,675	....
22	56,663	55,705	52,950	51,466	67,812	....	65,400	60,653	....	61,592	73,122	....
23	58,555	....	....	54,557	66,789	....	64,584	61,470	56,786	61,319	....	61,877
24	57,574	....	....	55,344	67,793	58,878	61,321	....	52,956	63,109	....	61,051
25	58,338	55,194	53,872	57,248	....	59,578	60,922	....	53,705	63,784	70,823	Closed
26	....	56,891	54,716	55,370	....	59,597	59,681	60,525	53,928	....	73,187	62,145
27	....	57,098	56,483	....	Closed	58,781	....	60,921	53,060	....	75,158	62,307
28	59,015	62,142	57,243	....	67,237	58,893	....	60,052	....	63,854	Closed	....
29	59,217	....	57,664	57,439	69,487	....	61,920	60,967	....	65,520	74,909	....
30	57,481	....	....	58,131	69,180	....	60,510	60,718	53,629	67,530	....	62,884
31	58,332	....	....	....	72,642	....	60,612	....	....	65,568	....	62,879
Average	49,169	56,193	63,387	55,042	62,224	73,855	62,040	61,998	64,967	60,580	70,818	76,021

STANDARD & POOR'S 500 STOCK INDEX FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	....
18	....	Closed	26,898	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	27,116
24	....	....	....	....	....	23,324	....	....	17,177	....	....	3,390
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	....	....	....	229
27	....	....	....	....	Closed	....	....	....	....	....	....	34
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	32
31	....	....	....	....	....	....	....	....	....	....	....	14
Total	....	....	26,898	....	....	23,324	....	....	17,177	....	....	30,815

1985 STANDARD & POOR'S 500 STOCK COMPOSITE PRICE INDEX

	JANUARY				FEBRUARY				MARCH			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	Closed				n/a	179.63	178.44	178.63	181.85	183.89	181.16	183.23
2...	166.54	167.20	165.19	165.37	....	....	....	....	....	....	....	....
3...	164.78	166.11	164.38	164.57	....	....	....	....	....	....	....	....
4...	164.26	164.55	163.36	163.68	178.00	180.35	177.75	180.35	183.05	183.41	181.40	182.06
5...	....	....	....	....	181.13	181.53	180.07	180.61	182.40	182.65	181.42	182.23
6...	....	....	....	....	180.87	181.50	180.32	180.43	182.00	182.25	180.59	180.65
7...	164.08	164.71	163.68	164.24	181.40	181.96	180.43	181.82	179.86	180.65	179.44	179.51
8...	164.24	164.59	163.91	163.99	181.80	182.39	181.67	182.19	179.69	179.97	179.07	179.10
9...	164.65	165.57	163.99	165.18	....	....	....	....	....	....	....	....
10...	165.15	168.31	164.99	168.31	....	....	....	....	....	....	....	....
11...	168.37	168.72	167.58	167.91	181.55	182.19	180.11	180.51	179.27	179.46	178.15	178.79
12...	....	....	....	....	179.45	180.75	179.45	180.56	179.07	180.14	178.70	179.66
13...	....	....	....	....	181.00	183.86	179.45	180.56	179.52	179.96	178.02	178.19
14...	167.65	170.55	167.58	170.51	183.57	183.95	182.39	182.41	177.76	178.53	177.61	177.84
15...	171.30	171.82	170.40	170.81	182.44	182.65	181.24	181.60	177.73	178.41	176.53	176.53
16...	171.31	171.94	170.41	171.19	....	....	....	....	....	....	....	....
17...	171.03	171.34	170.23	170.73	....	....	....	....	....	....	....	....
18...	171.13	171.42	170.66	171.32	Closed				177.02	177.66	176.53	176.88
19...	....	....	....	....	181.10	181.61	180.95	181.33	177.32	179.57	176.87	179.54
20...	....	....	....	....	180.68	182.10	180.64	181.18	179.71	179.78	178.79	179.08
21...	171.73	175.42	171.31	175.23	180.82	181.18	180.02	180.19	179.46	180.22	178.89	179.35
22...	176.41	176.62	175.15	175.48	179.97	180.41	179.23	179.36	179.86	179.92	178.86	179.04
23...	175.15	177.30	175.15	175.48	....	....	....	....	....	....	....	....
24...	177.70	178.16	176.56	176.71	....	....	....	....	....	....	....	....
25...	176.72	177.75	176.54	177.35	178.50	179.36	178.13	179.23	178.06	179.04	177.85	177.97
26...	....	....	....	....	179.87	181.58	179.16	181.17	178.27	178.86	177.88	178.43
27...	....	....	....	....	181.17	181.87	180.50	180.70	179.13	179.80	178.43	179.54
28...	177.61	178.19	176.56	177.40	180.51	181.21	180.33	181.18	179.82	180.66	179.43	179.54
29...	176.72	177.75	176.54	177.35	....	....	....	....	....	....	....	....
30...	180.22	179.19	179.05	179.39	....	....	....	....	....	....	....	....
31...	178.56	179.83	178.56	179.63	....	....	....	....	....	....	....	....

	APRIL				MAY				JUNE			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	180.49	181.27	180.43	181.27	179.67	180.04	178.35	178.37	....	....	....	....
2...	181.50	181.86	180.28	180.53	178.92	179.01	178.37	179.01	....	....	....	....
3...	180.53	180.53	178.64	179.11	179.57	180.30	179.01	180.08	190.15	190.36	188.93	189.32
4...	179.11	180.53	178.64	179.03	....	....	....	....	188.94	190.27	188.88	190.04
5...	Closed				....	....	....	....	191.00	191.02	190.04	190.16
6...	....	....	....	....	180.19	181.09	179.87	180.06	189.13	191.06	189.13	191.06
7...	....	....	....	....	180.19	180.76	179.96	180.62	191.18	191.29	189.55	189.68
8...	179.26	179.46	177.86	178.03	180.19	180.76	179.96	180.62	....	....	....	....
9...	178.16	178.66	177.99	178.21	180.86	181.97	180.62	181.92	....	....	....	....
10...	179.30	179.90	178.21	179.42	183.47	184.74	181.92	184.28	188.93	189.68	188.82	189.51
11...	180.71	180.91	179.42	180.19	....	....	....	....	189.51	189.61	188.78	189.04
12...	180.10	180.55	180.06	180.54	....	....	....	....	188.45	189.04	187.59	187.61
13...	....	....	....	....	184.41	184.61	184.19	184.61	187.08	187.61	185.03	185.33
14...	....	....	....	....	185.11	185.17	183.65	183.87	186.13	187.10	185.33	187.10
15...	180.51	181.15	180.45	180.92	184.14	185.43	183.86	184.54	....	....	....	....
16...	181.09	181.78	180.19	181.20	185.01	185.74	184.54	185.66	....	....	....	....
17...	181.34	181.91	181.14	181.68	185.82	187.94	185.47	187.42	186.55	187.10	185.98	186.58
18...	182.38	182.56	180.75	180.84	....	....	....	....	187.35	187.98	186.63	186.63
19...	180.66	181.25	180.42	181.11	....	....	....	....	187.35	187.98	186.63	186.63
20...	....	....	....	....	189.38	189.98	187.42	189.72	186.66	186.75	185.97	186.73
21...	....	....	....	....	189.21	189.81	188.78	189.64	187.09	189.66	186.43	189.61
22...	180.95	181.23	180.25	180.70	188.29	189.64	187.71	188.56	....	....	....	....
23...	180.36	181.97	180.34	181.88	187.79	188.56	187.45	187.60	....	....	....	....
24...	181.88	182.27	181.74	182.26	187.63	188.24	187.29	188.29	187.93	189.61	187.84	189.15
25...	182.25	183.43	182.12	183.43	....	....	....	....	189.67	190.96	189.15	189.15
26...	183.59	183.60	182.11	182.18	....	....	....	....	189.48	190.26	189.44	190.06
27...	....	....	....	....	188.75	188.94	187.38	187.86	190.76	191.36	190.06	191.23
28...	....	....	....	....	188.04	188.04	187.09	187.75	191.56	191.85	191.04	191.85
29...	181.87	182.34	180.62	180.63	188.04	188.04	187.09	187.75	....	....	....	....
30...	180.48	180.63	178.86	179.83	187.51	189.59	187.45	189.55	....	....	....	....
31...	....	....	....	....	....	....	....	....	....	....	....	....

1985 STANDARD & POOR'S 500 STOCK COMPOSITE PRICE INDEX

Date	JULY				AUGUST				SEPTEMBER			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	191.23	192.43	191.17	192.43	191.62	192.17	190.91	192.11	....	....	....	....
2...	192.23	192.63	191.84	192.01	191.79	192.11	191.27	191.48	Closed			
3...	191.92	192.07	191.37	191.45	....	....	....	....	188.29	188.63	187.38	187.91
4...	Closed				....	....	....	....	187.86	187.92	186.97	187.37
5...	191.84	192.67	191.45	192.52	190.56	191.48	189.95	190.62	187.40	187.52	186.89	187.27
6...	....	....	....	....	190.63	190.72	187.87	187.93	187.72	188.43	187.27	188.27
7...	....	....	....	....	187.60	187.93	187.87	187.68	....	....	....	....
8...	191.77	192.52	191.26	191.93	188.31	188.96	187.68	188.95	....	....	....	....
9...	191.50	191.93	190.81	191.05	188.93	189.05	188.11	188.32	188.03	188.80	187.90	188.25
10...	191.28	192.37	190.99	192.37	....	....	....	....	188.22	188.26	186.50	186.90
11...	192.58	192.94	192.28	192.94	....	....	....	....	186.30	186.90	184.79	185.03
12...	192.64	193.32	192.64	193.29	187.94	188.32	187.43	187.63	184.81	185.21	182.05	182.91
13...	....	....	....	....	187.65	188.16	186.51	187.30	183.86	184.19	182.05	182.91
14...	....	....	....	....	187.79	187.87	187.30	187.41	....	....	....	....
15...	192.60	193.84	192.55	192.72	187.68	187.74	186.62	187.26	....	....	....	....
16...	193.05	194.72	192.72	194.72	186.80	187.26	186.10	186.10	182.62	182.91	182.45	182.88
17...	195.98	196.07	194.72	195.65	....	....	....	....	182.74	182.88	180.78	181.36
18...	194.62	195.65	194.34	194.38	....	....	....	....	180.79	181.83	180.81	181.71
19...	194.53	195.13	194.28	195.13	186.47	185.82	186.10	186.38	182.06	183.40	181.71	183.39
20...	....	....	....	....	187.17	188.27	186.38	188.08	183.62	183.99	183.04	182.05
21...	....	....	....	....	188.18	189.16	188.08	189.16	....	....	....	..
22...	194.51	195.13	193.58	194.35	189.05	189.23	187.20	187.36	....	....	....	....
23...	194.30	194.98	192.28	192.55	187.27	187.36	186.59	187.17	184.62	184.65	182.05	184.30
24...	192.07	192.55	190.66	191.58	....	....	....	....	182.71	182.30	182.42	182.62
25...	191.51	192,23	191.17	192,06	....	....	....	....	182.38	182.62	180.62	180.66
26...	192.01	192.78	191.58	192.40	186.62	187.44	186.46	187.31	180.17	181.29	179.45	181.29
27...	....	....	....	....	187.88	188.10	187.31	188.10	n/a	n/a	n/a	n/a
28...	....	....	....	....	188.36	188.83	187.90	188.83	....	....	....	....
29...	191.48	192.42	189.53	184.69	188.44	188.94	188.38	188.93	181.80	182.08	181.22	182.08
30...	189.60	190.05	189.30	189.93	188.68	189.13	188.00	188.63	....	....	....	....
31...	190.62	191.33	189.93	190.92	....	....	....	....	....	....	....	....

Date	OCTOBER				NOVEMBER				DECEMBER			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	183.63	185.08	182.02	185.07	189.47	191.53	189.37	191.53	....	....	....	....
2...	185.87	185.94	184.06	184.06	....	....	....	....	201.78	202.19	200.20	200.46
3...	183.61	185.17	183.59	184.36	....	....	....	....	200.24	200.98	200.10	200.86
4...	183.29	184.36	182.65	183.22	191.08	191.96	190.66	191.25	201.43	204.23	200.86	204.23
5...	....	....	....	....	191.48	192.43	190.99	192.37	204.77	205.86	203.79	203.88
6...	....	....	....	....	192.83	193.01	191.83	192.76	202.69	203.88	202.45	202.99
7...	182.05	183.22	181.30	181.87	192.45	192.96	192.16	192.62	....	....	....	....
8...	182.13	182.30	181.16	181.87	192.66	193.97	192.53	193.72	....	....	....	....
9...	182.28	183.27	181.87	182.52	....	....	....	....	203.40	204.65	202.98	204.25
10...	182.40	182.79	182.05	182.78	....	....	....	....	204.61	205.16	203.68	204.39
11...	182.75	184.28	182.61	184.28	193.81	197.29	193.70	197.29	204.50	206.68	204.17	206.31
12...	....	....	....		197.17	198.66	196.97	198.08	207.02	207.65	205.83	206.73
13...	....	....	....	....	197.33	198.11	196.91	197.10	207.57	210.31	206.73	209.94
14...	184.46	186.37	184.28	186.37	197.39	199.19	196.88	199.06	....	....	....	....
15...	186.58	187.16	185.66	186.08	198.50	199.58	197.90	198.11	....	....	....	....
16...	186.54	187.98	186.08	197.98	....	....	....	....	210.55	213.08	209.91	212.02
17...	186.00	188.52	187.42	187.66	....	....	....	....	211.80	212.45	210.58	210.65
18...	187.60	188.11	186.89	187.04	198.00	198.71	197.51	198.71	210.74	211.23	209.24	210.02
19...	....	....	....	....	199.44	199.52	198.01	198.67	209.84	210.13	209.25	210.02
20...	....	....	....	....	198.89	199.20	198.52	198.99	210.64	211.77	210.02	210.94
21...	187.02	187.30	186.79	186.96	200.01	201.43	198.99	201.41	....	....	....	....
22...	187.20	188.57	186.96	188.04	201.30	202.01	201.-5	201.52	....	....	....	....
23...	188.22	189.04	188.04	189.09	....	....	....	....	209.99	210.94	208.44	208.57
24...	189.38	189.45	188.41	188.50	....	....	....	....	207.85	208.57	206.44	207.14
25...	188.25	188.51	187.32	187.52	200.72	201.52	200.08	200.35	Closed			
26...	....	....	....	....	200.48	201.16	200.11	200.67	207.57	207.76	207.05	207.65
27...	....	....	....	....	201.11	202.65	200.67	202.54	208.46	209.62	207.65	209.61
28...	187.02	187.76	186.93	187.76	Closed				....	....	....	....
29...	187.91	189.78	187.76	189.23	n/a	203.40	201.92	202.17	....	....	....	....
30...	189.90	190.09	189.14	190.07	....	....	....	....	210.04	210.70	209.17	210.68
31...	189.97	190.95	189.35	189.82	....	....	....	....	....	....	....	....

1985 DOW JONES 30 INDUSTRIALS DAILY STOCK PRICE INDEX

	JANUARY				FEBRUARY				MARCH			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	Closed				1276.94	1286.11	1269.77	1277.72	1285.34	1309.96	1282.69	1299.36
2...	1210.58	1212.46	1194.35	1198.87	....	....	....	....	....	....	....	....
3...	1195.34	1207.93	1185.18	1189.82	....	....	....	....	....	....	....	....
4...	1187.17	1192.69	1178.67	1184.96	1272.08	1294.94	1268.99	1290.08	1299.91	1304.55	1283.13	1289.53
5...	....	....	....	....	1294.06	1301.13	1278.60	1285.23	1290.08	1300.02	1281.03	1291.85
6...	....	....	....	....	1284.89	1294.50	1275.07	1280.59	1291.85	1296.93	1275.51	1280.37
7...	1189.05	1198.32	1182.86	1190.59	1285.00	1297.04	1279.81	1290.08	1276.83	1283.24	1265.46	1271.53
8...	1190.81	1199.54	1184.08	1191.70	1290.08	1297.15	1281.36	1289.79	1291.85	1296.93	1275.51	1280.37
9...	1193.79	1209.47	1190.26	1202.74	....	....	....	....	....	....	....	....
10...	1201.19	1225.93	1195.56	1223.50	....	....	....	....	....	....	....	....
11...	1222.39	1229.35	1210.91	1218.09	1287.99	1291.74	1268.66	1276.06	1268.77	1277.05	1260.93	1268.55
12...	....	....	....	....	1271.20	1283.13	1266.34	1276.61	1267.56	1279.48	1262.48	1271.75
13...	....	....	....	....	1277.83	1304.66	1274.51	1297.92	1270.98	1278.27	1257.62	1261.70
14...	1214.44	1238.18	1210.36	1234.54	1301.79	1307.53	1283.68	1287.88	1258.72	1269.21	1245.14	1247.02
15...	1237.19	1243.71	1223.06	1230.79	1289.20	1296.27	1275.07	1282.02	1259.72	1266.67	1245.14	1247.02
16...	n/a	n/a	n/a	1230.68	....	....	....	....	....	....	....	....
17...	n/a	n/a	n/a	1228.69	....	....	....	....	....	....	....	....
18...	1229.79	1237.63	1219.52	1227.36	Closed				1252.65	1260.93	1242.82	1249.67
19...	....	....	....	....	1279.81	1287.43	1273.52	1280.59	1249.01	1274.18	1245.69	1271.09
20...	....	....	....	....	1280.15	1292.51	1272.53	1283.13	1271.53	1277.39	1257.84	1265.24
21...	1229.35	1266.45	1226.70	1261.37	1280.37	1287.10	1271.64	1279.04	1263.80	1278.93	1257.62	1268.22
22...	1269.66	1277.27	1252.87	1259.50	1277.94	1286.55	1269.66	1275.85	1272.42	1277.39	1261.70	1267.45
23...	1259.05	1278.27	1252.54	1274.73	....	....	....	....	....	....	....	....
24...	1279.15	1287.99	1264.58	1270.43	....	....	....	....	....	....	....	....
25...	1268.77	1284.67	1262.04	1276.06	1269.99	1283.13	1263.91	1277.50	1261.70	1268.33	1252.87	1259.94
26...	....	....	....	....	1276.28	1293.18	1272.31	1286.11	1257.07	1267.56	1252.10	1259.72
27...	....	....	....	....	1285.67	1295.27	1274.40	1281.03	1260.16	1270.89	1255.96	1264.91
28...	1276.06	1290.97	1264.24	1277.83	1278.05	1288.32	1271.42	1284.01	1265.90	1275.51	1256.63	1260.71
29...	1277.72	1295.49	1266.89	1292.62	....	....	....	....	....	....	....	....
30...	1297.37	1305.10	1278.93	1287.88	....	....	....	....	....	....	....	....
31...	1283.24	1293.40	1272.64	1286.77	....	....	....	....	....	....	....	....

	APRIL				MAY				JUNE			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	1264.80	1276.28	1260.49	1272.75	1257.18	1262.81	1239.07	1242.05	....	....	....	....
2...	1273.96	1280.15	1261.48	1265.68	1244.37	1251.21	1235.53	1242.27	....	....	....	....
3...	1264.69	1268.11	1251.55	1258.06	1243.71	1253.86	1238.30	1247.24	1321.24	1325.04	1304.21	1310.93
4...	1256.29	1264.24	1248.34	1259.05	....	....	....	....	1310.60	1321.24	1304.44	1315.30
5...	Closed				....	....	....	....	1320.56	1331.77	1312.61	1320.56
6...	....	....	....	....	1246.91	1256.40	1241.39	1247.79	1317.20	1330.53	1311.94	1327.28
7...	....	....	....	....	1248.23	1261.37	1243.15	1252.76	1329.64	1331.99	1312.95	1316.42
8...	1259.50	1267.01	1246.02	1252.98	1248.67	1258.94	1239.51	1249.78	....	....	....	....
9...	1252.21	1262.04	1246.58	1253.06	1251.88	1265.57	1246.58	1260.27	....	....	....	....
10...	1256.85	1269.10	1252.10	1259.94	1268.99	1282.46	1261.59	1274.18	1314.29	1322.58	1307.24	1318.44
11...	1265.24	1274.85	1257.18	1263.69	....	....	....	....	1319.00	1323.81	1308.02	1313.84
12...	1263.69	1270.43	1257.29	1265.68	....	....	....	....	1312.05	1318.21	1300.74	1306.34
13...	....	....	....	....	1277.61	1283.57	1268.77	1277.50	1302.20	1308.13	1285.39	1290.10
14...	....	....	....	....	1281.47	1288.65	1267.67	1273.30	1297.38	1305.44	1288.87	1300.96
15...	1262.59	1272.42	1257.84	1266.18	1271.20	1283.57	1265.46	1273.52	....	....	....	....
16...	1268.11	1276.61	1256.96	1269.55	1276.72	1285.11	1270.10	1278.05	....	....	....	....
17...	1269.66	1277.50	1263.47	1272.42	1276.83	1295.83	1271.42	1285.34	1298.95	1303.99	1288.75	1298.39
18...	1278.82	1281.91	1260.82	1265.13	....	....	....	....	1299.40	1312.39	1293.68	1304.77
19...	1265.13	1272.53	1258.50	1266.56	....	....	....	....	1304.77	1305.44	1293.57	1297.38
20...	....	....	....	....	1298.95	1310.37	1292.23	1304.88	1296.71	1305.44	1287.75	1299.73
21...	....	....	....	....	1305.00	1316.08	1297.49	1309.70	1297.27	1325.83	1293.79	1324.15
22...	1269.77	1270.63	1257.62	1266.56	1305.22	1308.92	1294.35	1303.76	....	....	....	....
23...	1265.35	1282.91	1261.15	1278.71	1301.75	1307.80	1290.99	1296.71	....	....	....	....
24...	1279.04	1286.44	1269.88	1278.49	1295.47	1305.67	1291.11	1301.97	1315.08	1326.72	1307.80	1320.56
25...	1276.83	1289.20	1272.53	1284.78	....	....	....	....	1322.69	1338.82	1314.07	1323.03
26...	1286.22	1290.30	1270.54	1275.18	....	....	....	....	1320.68	1329.19	1314.74	1323.81
27...	....	....	....	....	Closed				1325.94	1338.71	1321.80	1332.21
28...	....	....	....	....	1305.33	1312.84	1293.23	1301.52	1334.12	1341.17	1326.16	1335.24
29...	1272.86	1277.94	1257.40	1259.72	1300.96	1308.36	1292.79	1302.98	....	....	....	....
30...	1256.74	1266.23	1245.80	1258.06	1306.45	1314.18	1293.91	1305.78	....	....	....	....
31...	....	....	....	....	1302.76	1320.79	1298.72	1315.41	....	....	....	....

1985 DOW JONES 30 INDUSTRIALS DAILY STOCK PRICE INDEX

	JULY				AUGUST				SEPTEMBER			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	1334.01	1342.18	1322.58	1337.14	1350.02	1361.90	1342.97	1355.62	....	....	....	....
2...	n/a	n/a	n/a	n/a	1354.28	1360.10	1345.43	1353.05	Closed			
3...	1331.77	1337.59	1320.23	1326.39	....	....	....	....	1333.67	1337.14	1322.80	1329.19
4...	Closed				....	....	....	....	1329.08	1334.12	1318.12	1326.72
5...	1328.29	1340.61	1324.93	1344.45	1348.57	1352.71	1336.92	1346.89	1326.39	1333.00	1318.66	1325.83
6...	....	....	....	....	1345.88	1350.02	1322.92	1325.16	1327.17	1341.40	1323.92	1335.69
7...	....	....	....	....	1320.79	1331.21	1316.31	1325.04	....	....	....	....
8...	1330.42	1336.47	1318.88	1328.41	1324.71	1334.79	1318.32	1329.86	....	....	....	....
9...	1324.60	1333.67	1313.40	1321.91	1328.85	1331.88	1317.65	1320.79	1335.13	1349.23	1326.61	1339.27
10...	1320.90	1336.81	1315.30	1332.89	....	....	....	....	1337.93	1346.55	1324.82	1333.45
11...	1333.22	1343.64	1326.16	1337.70	....	....	....	....	1330.20	1334.01	1314.85	1319.44
12...	1336.13	1345.99	1326.39	1338.60	1318.77	1324.37	1309.14	1314.29	1317.43	1327.40	1307.01	1312.39
13...	....	....	....	....	1314.63	1325.49	1303.65	1315.30	1314.96	1320.12	1296.71	1307.68
14...	....	....	....	....	1318.55	1326.05	1311.38	1316.98	....	....	....	....
15...	1333.89	1347.67	1326.95	1335.46	1318.44	1324.71	1308.13	1317.76	....	....	....	....
16...	1336.58	1351.93	1331.54	1347.89	n/a	n/a	n/a	n/a	1307.35	1315.75	1301.08	1309.14
17...	1354.61	1365.93	1346.21	1357.97	....	....	....	....	1308.58	1314.52	1291.22	1298.16
18...	1352.26	1363.24	1345.32	1350.92	....	....	....	....	1295.25	1307.57	1283.71	1300.40
19...	1351.03	1363.35	1346.44	1359.54	1312.05	1319.22	1307.57	1312.50	1298.84	1312.95	1294.47	1297.94
20...	....	....	....	....	1315.97	1328.07	1311.83	1323.70	1306.34	1313.40	1294.47	1297.94
21...	....	....	....	....	1323.92	1333.67	1319.11	1329.53	....	....	....	....
22...	1356.18	1362.12	1346.69	1357.64	1330.42	1334.68	1313.51	1318.10	....	....	....	....
23...	1357.08	1372.20	1344.76	1351.81	1316.42	1322.92	1310.48	1318.32	1313.96	1323.59	1305.78	1316.31
24...	1349.80	1359.21	1335.99	1348.90	....	....	....	....	1314.74	1334.57	1301.86	1321.12
25...	1349.13	1359.88	1336.60	1353.61	....	....	....	....	1323.48	1330.20	1306.00	1312.05
26...	1352.26	1365.59	1345.21	1357.08	1316.64	1324.26	1309.81	1317.65	1310.60	1325.27	1301.97	1320.79
27...	....	....	....	....	1321.24	1328.63	1315.19	1322.47	Closed			
28...	....	....	....	....	1322.92	1334.79	1316.98	1331.09	....	....	....	....
29...	1354.28	1358.09	1338.93	1343.86	1331.21	1340.05	1325.16	1335.13	....	....	....	....
30...	1340.39	1352.60	1334.90	1346.10	1335.46	1342.41	1325.27	1334.05	1330.09	1336.81	1318.55	1328.63
31...	1347.89	1357.41	1340.05	1347.45	....	....	....	....	....	....	....	....

	OCTOBER				NOVEMBER				DECEMBER			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	1329.64	1343.97	1323.48	1340.95	1372.13	1393.58	1367.78	1390.25	....	....	....	....
2...	1343.41	1351.59	1327.96	1333.67	....	....	....	....	1471.33	1476.26	1451.26	1457.91
3...	1332.21	1345.43	1323.81	1333.11	....	....	....	....	1455.05	1466.40	1450.34	1459.06
4...	1330.09	1335.01	1321.12	1327.74	1388.07	1398.51	1377.06	1389.68	1463.19	1488.76	1457.45	1484.40
5...	....	....	....	....	1386.81	1402.52	1380.28	1396.67	1490.37	1504.01	1477.98	1482.91
6...	....	....	....	....	1398.39	1411.01	1386.47	1404.13	1476.72	1488.30	1464.79	1477.18
7...	1326.05	1335.91	1315.19	1324.37	1400.11	1410.89	1389.91	1399.54	....	....	....	....
8...	1325.04	1333.89	1316.20	1325.49	1397.94	1410.44	1391.06	1404.36	....	....	....	....
9...	1324.48	1336.81	1320.23	1326.72	....	....	....	....	1483.94	1504.13	1478.10	1497.02
10...	1325.60	1333.33	1318.44	1328.07	....	....	....	....	1498.85	1514.91	1483.94	1499.20
11...	1328.29	1343.41	1323.70	1339.94	1405..73	1432.57	1402.41	1431.88	1498.17	1520.30	1492.09	1511.70
12...	....	....	....	....	1431.08	1446.10	1421.10	1433.60	1512.04	1523.51	1496.79	1511.24
13...	....	....	....	....	1432.68	1439.79	1419.38	1427.75	1515.48	1546.44	1502.75	1535.21
14...	1340.39	1356.18	1336.58	1354.73	1425.69	1443.81	1420.64	1439.22	....	....	....	....
15...	1356.74	1364.14	1343.53	1350.81	1435.78	1450.57	1425.69	1435.09	....	....	....	....
16...	1351.93	1371.30	1346.21	1368.50	....	....	....	....	1538.30	1570.87	1528.90	1553.10
17...	1366.94	1378.36	1356.85	1369.29	....	....	....	....	1556.88	1568.81	1536.35	1544.50
18...	1368.39	1383.40	1358.87	1368.84	1433.26	1447.25	1422.25	1440.02	1543.12	1560.44	1528.44	1542.43
19...	....	....	....	....	1444.72	1452.18	1430.05	1438.99	1540.37	1552.98	1532.00	1543.92
20...	....	....	....	....	1440.37	1451.44	1429.24	1439.22	1548.74	1564.56	1535.67	1543.00
21...	1367.05	1375.67	1357.75	1364.14	1445.30	1466.06	1439.79	1462.27	....	....	....	....
22...	1364.25	1374.66	1356.18	1364.36	1460.76	1475.57	1451.61	1464.33	....	....	....	....
23...	1364.47	1373.43	1357.08	1367.16	....	....	....	....	1539.22	1547.82	1516.63	1528.78
24...	1367.38	1374.55	1355.29	1362.23	....	....	....	....	1526.38	1532.45	1508.83	1519.15
25...	1360.10	1366.71	1351.59	1356.52	1462.84	1467.09	1449.43	1456.65	Closed			
26...	....	....	....	....	1456.54	1470.07	1447.25	1456.77	1520.76	1532.57	1514.68	1526.49
27...	....	....	....	....	1460.44	1483.83	1454.01	1475.69	1530.16	1548.85	1527.29	1543.00
28...	1353.05	1364.02	1346.55	1359.90	Closed				....	....	....	....
29...	1361.78	1377.69	1356.18	1368.73	1480.28	1486.93	1463.99	1472.13	....	....	....	....
30...	1373.05	1384.63	1361.01	1375.57	....	....	....	....	1546.10	1557.34	1534.98	1550.46
31...	1375.46	1383.60	1362.61	1374.31	....	....	....	....	1552.29	1562.84	1537.50	1546.67

1985 CONSOLIDATED DAILY VOLUME OF STOCKS LISTED ON THE NEW YORK STOCK EXCHANGE (000)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1...	Closed	105,440	139,870	101,550	101,550	.....	96,080	121,480	.....	130,240	129,360	.....
2...	67,820	.....	.....	101,660	107,740	.....	111,070	87,860	Closed	147,330	.....	103,530
3...	88,880	.....	.....	95,480	94,870	125,000	98,410	.....	81,190	127,540	.....	109,890
4...	77,480	113,720	102,800	86,910	.....	115,420	Closed	.....	85,510	101,170	104,940	153,160
5...	.....	143,900	116,370	Closed	.....	143,870	62,450	79,610	94,480	.....	119,190	181,010
6...	.....	140,980	116,940	.....	85,650	117,180	.....	102,900	95,040	.....	129,480	125,540
7...	86,190	151,730	112,100	.....	100,150	99,630	.....	100,040	.....	95,550	118,950	.....
8...	92,110	116,460	96,390	79,960	101,270	.....	83,670	102,870	.....	97,170	114,960	.....
9...	99,230	.....	.....	83,980	110,990	.....	99,060	81,750	89,850	99,140	.....	144,010
10...	124,680	.....	.....	108,150	140,260	97,940	108,180	.....	104,730	90,910	.....	156,500
11...	107,590	104,000	84,110	108,360	.....	102,060	122,790	.....	100,380	96,370	126,540	178,470
12...	.....	111,120	92,840	86,220	.....	97,700	120,260	77,340	107,070	.....	170,800	170,540
13...	.....	142,400	101,670	.....	85,830	107,030	.....	80,300	111,390	.....	109,690	177,900
14...	124,880	139,730	103,350	.....	97,360	93,090	85,780	85,780	.....	78,540	124,930	.....
15...	155,260	106,470	105,190	80,660	106,120	.....	103,920	86,100	.....	110,350	130,240	.....
16...	135,520	.....	.....	94,480	99,420	.....	132,500	87,910	66,700	117,360	.....	176,030
17...	113,550	.....	.....	96,020	124,630	82,170	159,920	.....	111,930	140,510	.....	155,230
18...	104,720	Closed	94,020	100,640	.....	106,930	131,350	.....	105,710	107,080	108,360	137,890
19...	.....	77,505	119,020	81,110	.....	108,270	114,830	67,930	100,320	.....	126,140	130,230
20...	.....	118,210	107,530	.....	146,250	87,500	91,230	101,390	.....	95,680	150,320	.....
21...	146,830	104,020	95,930	.....	130,150	125,400	.....	94,880	.....	95,680	150,320	.....
22...	174,770	93,680	99,250	79,930	101,370	.....	93,540	90,600	.....	111,290	133,750	.....
23...	144,430	.....	.....	108,920	101,000	.....	143,630	75,270	104,790	121,650	.....	107,890
24...	160,740	.....	.....	99,600	85,970	96,040	128,600	.....	97,870	123,140	.....	78,300
25...	122,440	89,740	74,040	108,630	.....	115,660	123,290	.....	92,120	101,810	91,710	Closed
26...	.....	114,150	89,930	86,570	.....	94,130	106,950	70,290	106,100	.....	123,050	62,050
27...	.....	107,690	101,040	.....	Closed	106,730	.....	82,140	Closed	.....	143,650	81,560
28...	128,410	100,720	98,780	.....	90,600	105,240	.....	88,530	.....	97,880	Closed	.....
29...	115,730	.....	101,350	88,860	96,540	.....	95,960	85,660	.....	110,600	84,060	.....
30...	170,020	.....	.....	111,810	108,330	.....	102,270	81,620	103,620	120,360	.....	91,970
31...	132,470	.....	.....	.....	134,140	.....	124,170	.....	.....	121,530	.....	112,650

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1985 150 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	32.65	32.65	30.85A	32.00	30.95	999	10	10
12		31.50B	30.80A	30.95N	31.55	999		1
13		35.00B		31.55N	34.15	999		

MARCH 1985 155 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	28.10	28.10	25.85A	27.95	25.95	999	4	2
12		26.50B	25.80A	25.95N	26.55	999		

MARCH 1985 160 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2			9.45A	9.45A	9.35	808		8
3	9.50	10.40B	8.30A	8.30A	8.20	771		8
4	8.25	8.25	7.80A	7.85A	7.80	752	1	8
7	8.40	8.90	8.35A	8.35A	8.20	779	4	9
8	8.45	8.55B	8.00A	8.45	8.00	771	1	10
9		9.80B		9.20B	9.40	822		10
10	9.90	12.30B	9.30A	9.90	12.05	891		10
11	12.05	12.05	11.15A	12.05	11.35	876	2	11
14	13.10	13.75B	11.00A	13.10	13.50	925	1	10
15	13.60	14.20B	13.00A	13.60	13.30	921		10
16		14.05B	12.90A	13.30N	13.35	924		10
17	12.75	13.80B	12.70A	12.75	12.90	917	1	10
18		13.45B		13.45B	13.50	931		10
21	17.85	18.10	17.80A	17.80A	17.70	975	2	12
22	18.30	19.10B	17.40A	18.30	17.15	973	1	13
23	18.00	19.50B	17.60A	18.00	19.30	985	20	28
24		20.00B	18.50A	19.30N	18.55	982		28
25				18.55N	18.75	984		28
28	19.35	19.80B	18.00A	18.95	18.70	986	2	29
29		21.60B	18.25A	21.60B	21.75	994		29
30		21.90B	20.70A	21.10A	20.50	992		29
31		21.00B	20.10A	20.50N	20.45	993		29

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			19.70A	19.75A	19.55	991		28
4		22.20B		21.50B	21.35	996		28
5		22.40B	21.00A	21.35N	21.00	995		28
6	21.80	22.00B	20.85A	21.05	20.95	996	1	26
7		23.00B		22.80B	23.10	998	1	27
8		23.65B	22.80A	23.10N	23.20	998		27
11	23.25	23.25	20.85A	23.25	20.95	997	2	25
12		21.50B	20.80A	20.95N	21.55	998		23
13		25.00B		21.[illegible]5N	24.15	999		23
14		24.60B	23.10A	23.10A	22.85	999		23
15		23.50B	21.50A	22.85N	21.85	999		23
18	Exchange Closed: President's Day							
19		22.65B		21.85N	22.00	999		22
20		23.10B	21.20A	21.20A	21.10	999		22
21		21.30B	20.20A	20.60A	20.45	999		22
22		21.00B	19.30A	20.45N	20.15	999		22
25		20.75B	19.00A	20.75B	20.90	999		22
26		22.30B	20.60A	22.00B	22.20	999		22
27		22.5[illegible]B	20.80A	21.00A	20.70	999		22
28		21.90B	20.65A	20.70N	21.80	999		21

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1985 160 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		24.60B		21.80N	23.75	999		21
4		24.05B	22.15A	22.15A	22.05	999		21
5		23.25B		22.05N	22.75	999		21
6		22.80B	21.10A	21.10A	20.85	999		21
7		21.25B	20.00A	20.00A	19.65	999		21
8		20.30B	19.25A	19.60A	19.30	999		20
11		19.60B	18.90A	19.30N	19.20	1.000		

MARCH 1985 165 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	6.80	6.80	5.70	5.70	5.75	643	72	248
3	5.75	6.70	5.00	5.00	4.95	592	78	218
4	4.90	4.90	4.40	4.40	4.60	567	77	280
7	5.30	5.70	4.90	5.00	4.95	594	67	304
8	4.90	5.20B	4.65	4.70	4.85	588	34	294
9	5.50	6.10	5.25	5.90	5.85	654	28	296
10	5.65	8.40B	5.60	8.10A	8.05	760	41	317
11	8.00	8.25	7.15A	7.90	7.40	735	7	315
14	7.15	9.40B	7.15	8.55	9.30	815	27	319
15	9.85	9.85	8.90A	9.10	9.05	807	23	324
16	9.50	9.90B	8.65A	9.20	9.15	812	29	303
17	9.65	9.65	8.50A	8.75	8.70	798	8	297
18	9.05	9.20B	8.60A	9.20B	9.20	823	9	299
21	9.80	13.00B	9.80	12.90	12.90	918	15	288
22	13.65	14.10B	12.55	12.70B	12.50	912	105	370
23	12.95	14.50B	12.50	13.10	14.30	944	53	412
24	14.65	15.00B	13.50A	14.00	13.65	937	22	420
25	14.00	14.60B	14.00	14.00	13.85	941	3	399
28		14.80B	13.00A	13.85N	13.80	945		380
29	13.40	16.60B	13.25A	16.60B	16.80	974	59	420
30	16.05	16.90B	15.70A	16.05	15.55	966	2	416
31	15.30	16.00B	15.10A	15.45	15.50	966	2	414

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	14.50	15.00B	14.50	14.50	14.60	959	1	413
4		18.50B	14.50A	18.50B	16.35	977		413
5		17.40B	16.00A	16.35N	16.00	976		413
6	16.50	17.00B	15.70	15.90B	15.95	977	9	410
7	16.60	18.00B	16.60	17.80B	18.10	988	1	410
8		18.65B	17.80A	18.10N	18.20	990		403
11	18.25	18.25	15.85A	16.10	15.95	984	5	399
12		16.50B	15.70A	15.95N	16.55	988		384
13	17.40	20.00B	17.40	17.40	19.15	996	1	267
14	19.20	19.60B	18.00	18.00	17.85	994	3	258
15	18.40	18.50B	16.50A	18.40	16.85	992	2	253
18	Exchange Closed: President's Day							
19		17.65B		16.85N	17.00	996		250
20		18.10B	16.20A	16.20A	16.10	995		250
21		16.30B	15.20A	15.60A	15.45	994		250
22	14.55	16.00B	14.30A	14.95B	15.15	994	1	249
25		15.75B	14.00A	15.75B	15.90	998		247
26	15.55	17.30B	15.55	17.00B	17.20	999	1	224
27		17.50B	15.80A	16.00A	15.70	998		203
28		16.90B	15.65A	15.70N	16.80	999		203

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1985 165 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	19.60B	...	16.80N	18.75	.999	...	196
4	19.00	19.00	17.15A	17.15A	17.05	.999	1	196
5	17.05	18.25B	17.05	17.05	17.75	.999	1	195
6	...	17.80B	16.10A	16.10A	15.85	.999	...	195
7	...	16.25B	15.00A	15.00A	14.65	.909	...	194
8	...	15.30B	14.25A	14.60A	14.30	.999	...	194
11	...	14.60B	13.90A	14.30N	14.20	.999	...	1
12	...	15.15B	14.15A	14.20N	14.85	1.000	...	1
13	...	15.00B	13.70A	13.70A	13.10	1.000	...	1
14	...	13.15B	13.00A	13.00A	12.65	1.000	...	1
15	...	13.25B	12.45A	12.45A	12.45	1.000	...	1
18	...	...	...	...	...	.999	...	...

MARCH 1985 170 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	3.75	3.80	3.15	3.25B	3.20	.450	1234	4009
3	3.30@.35	3.85	2.65	2.65	2.70	.397	193	3990
4	2.55	2.80	2.35	2.45	2.40	.372	639	3796
7	2.90	3.15	2.65	2.70	2.70	.394	140	3918
8	2.65	2.85	2.45	2.65	2.65	.386	194	3943
9	2.80	3.45	2.80	3.25	3.25	.455	443	3953
10	3.20	5.05	3.05	4.75	4.75	.577	360	4017
11	4.70	5.05	4.05	4.30@.25	4.30	.545	258	4097
14	4.05	6.10	4.05	5.70	5.65	.645	359	4033
15	6.10	6.20	5.00	5.50	5.45	.632	416	3923
16	5.45	6.20	5.20	5.55	5.55	.639	244	3886
17	5.70@.75	5.85B	4.90	5.25	5.20	.618	87	3878
18	5.35@.40	5.70	5.00A	5.60	5.55	.650	48	3881
21	5.75	8.80	5.75	8.55	8.60	.800	117	3862
22	9.50	9.60	8.20	8.40	8.25	.787	99	3811
23	8.40	10.00	8.25	9.75	9.95	.847	154	3809
24	10.15	10.60	9.15A	9.25	9.30	.831	121	3806
25	9.30	10.25	9.15	9.60	9.50	.839	159	3797
28	9.50	10.20	8.60	9.30B	9.35	.844	108	3786
29	9.10	12.00	8.95A	12.00	12.05	.912	40	3762
30	12.10	12.10	10.90	11.00	10.95	.890	156	3770
31	10.80	11.30B	10.50	10.80	10.75	.890	39	3766

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.00	10.20	10.00	10.10A	10.00	.872	8	3730
4	9.90	12.35	9.90	12.35	11.70	.916	5	3695
5	11.70	12.50	11.25A	11.50	11.30	.911	488	4163
6	11.35	12.10	11.00	11.05	11.20	.913	24	2960
7	11.45	13.00B	11.45	12.80	13.25	.948	12	4156
8	13.10	13.75	12.80A	13.75	13.25	.952	6	4155
11	13.45	13.45	10.55	11.05	11.10	.927	96	4076
12	10.45@.85	11.60B	10.45	11.40A	11.65	.941	6	4070
13	13.55	15.25	13.55	14.35	14.20	.973	30	4044
14	14.25	14.60B	13.10A	13.10A	12.90	.964	13	2722
15	13.60	13.60	11.50A	11.85B	11.85	.955	6	2670
18	Exchange Closed; President's Day							
19	11.90@12.00	12.65B	11.90	12.20A	12.05	.968	30	2660
20	11.90	13.10B	11.15	11.15	11.15	.900	6	2658
21	11.00	11.30B	10.20A	10.40	10.50	.955	12	2657
22	10.10	11.00B	9.30A	9.95B	10.20	.955	12	2656
25	9.60	10.75B	9.10A	10.75B	10.90	.975	10	2656
26	10.65	12.30B	10.60A	12.00B	12.20	.987	1	2598
27	...	12.50B	10.80A	11.00A	10.70	.979	...	2542
28	10.45	11.90B	10.45	10.80	11.80	.990	21	2214

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1985 170 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	13.40	14.60B	13.40	13.40	13.75	.997	5	2207
4	12.00	14.00B	12.00	12.00	12.05	.998	4	1752
5	...	13.25B	...	12.05N	12.75	.998	...	1737
6	...	12.80B	11.10A	11.10A	10.85	.997	...	1668
7	...	11.25B	10.00A	10.00A	9.65	.998	...	471
8	9.85	10.30	9.60A	9.60A	9.30	.997	2	472
11	9.40	9.60	8.75	9.35A	9.20	.999	4	295
12	...	10.15B	9.15A	9.20N	9.85	.999	1	288
13	...	10.00B	8.70A	8.70A	8.10	.999	...	287
14	8.20	8.20	7.60	7.60	7.65	.999	4	283
15	7.60	8.10B	7.45A	7.45A	7.45	.999	2	285
18	...	...	...	...	...	.999	...	...

MARCH 1985 175 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	2.00	2.00	1.55	1.65	1.90	.273	526	2834
3	1.65	2.05	1.40	1.40	1.45	.229	658	2591
4	1.35@.25	1.40	1.15	1.15	1.20	.209	1277	2790
7	1.50	1.60	1.30	1.30	1.30	.223	701	2654
8	1.35	1.45	1.25	1.25	1.25	.217	695	2557
9	1.40	1.70	1.40	1.60	1.60	.271	420	2572
10	1.60@.55	2.85	1.50	2.65	2.65	.380	443	2668
11	2.65	2.90	2.15	2.35	2.35	.350	940	2718
14	2.25@.20	3.35	2.15	3.05@.10	3.05	.444	1714	3044
15	3.40	3.50	2.55	2.90	2.90	.430	1092	2774
16	3.05	3.40	2.65	3.00	3.00	.435	750	2745
17	3.10	3.20	2.60	2.70	2.75	.412	263	2702
18	2.95	3.20	2.65	3.00	3.00	.444	308	2563
21	3.10	5.40	3.10	5.05	5.05	.620	1266	2779
22	5.90	6.05	4.75	4.80	4.80	.600	533	2766
23	4.90@.95	6.35	4.70	6.15	6.05	.684	269	2746
24	6.20	6.65	5.40	5.50	5.55	.658	224	2695
25	5.30	6.35	5.30	5.80	5.75	.667	69	2692
28	5.45	6.35	4.80	5.65	5.65	.669	195	2626
29	5.40	7.70	5.10	7.70	7.80	.782	174	2599
30	8.10	8.10	6.65	6.95	6.85	.740	151	2607
31	6.60	7.20	6.45	6.75	6.70	.740	117	2561

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.15	6.45	5.95	6.00	6.05	.708	87	2552
4	5.85	8.00	5.80	7.45@.40	7.35	.780	133	2603
5	7.90	8.20	6.80	7.00A	7.00	.769	503	2601
6	7.00	7.70B	6.70	6.80	6.90	.770	57	2605
7	7.10	8.70B	7.10	8.25B	8.75	.842	37	2598
8	8.30	9.05	8.30	8.75	8.75	.849	37	2562
11	8.75	8.75	6.35A	6.70	6.65	.785	203	2445
12	6.55	7.25B	6.40	7.00	7.15	.811	82	2380
13	7.05	10.20	7.05	9.25	9.35	.893	52	2356
14	9.45	9.70	8.00	8.00	8.15	.863	168	2247
15	8.05	8.70	6.70	7.20	7.25	.836	85	2253
18	Exchange Closed; President's Day							
19	7.25	7.90B	7.15	7.40	7.35	.859	48	2259
20	6.60	8.25B	6.30	6.35	6.45	.831	99	2256
21	6.10	6.60	5.50	5.80A	5.80	.811	137	2295
22	5.60	6.[illegible]	4.75	5.25	5.50	.804	103	2333
25	5.00	5.85	4.50	5.85	6.15	.854	288	2220
26	5.75	7.80	5.65A	7.80	7.25	.905	113	2266
27	6.70	7.55	5.90A	6.00A	5.85	.860	218	2371
28	5.90	6.95B	5.70A	6.80	6.85	.908	26	2068

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1986 175 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.70	10.00	7.70	9.10A	8.75	.960	13	2066
4	8.50	8.80	7.15A	7.15A	7.15	.943	11	2050
5	7.20	8.45	7.10	7.85	7.75	.964	27	2028
6	7.80	7.80B	5.90	5.90	5.90	.929	75	1997
7	5.25	6.25B	4.85	4.85	4.75	.897	24	1957
8	4.75	5.40	4.35	4.35	4.35	.897	21	1954
11	4.40	4.75	3.80	4.25	4.25	.950	53	1976
12	4.60	5.20	4.10A	5.00A	4.90	.986	24	1955
13	3.75	5.00B	3.05	3.05	3.10	.960	8	1941
14	3.15	3.45	2.80	2.75	2.70	.983	10	1940
15	2.40	3.30B	2.35	2.40	2.40	.893	35	1930
18	....	....	....	....	....	.766	16	....
19	....	....	....	....	....	.737	....	....

MARCH 1985 180 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.00	1.00	.70	.75	.75	.142	63	1460
3	.75	1.00	.65	.65	.65	.113	77	1460
4	.65@.60	.70	.55	.55	.60	.100	197	1521
7	.75@.80	.80	.65	.65	.65	.108	362	1693
8	.65	.75	.60	.60	.60	.103	142	1783
9	.80	.85	.70	.80	.80	.137	422	1971
10	.75	1.50	.70	1.30	1.30	.215	340	2103
11	1.30	1.60	1.10	1.15	1.15	.192	494	2140
14	1.10	1.80	1.10	1.80	1.65	.262	524	2314
15	1.85@.80	1.85	1.35	1.45	1.45	.249	552	2010
16	1.50	1.75	1.35	1.50	1.50	.253	226	2050
17	1.60	1.65	1.25	1.35	1.35	.233	351	2120
18	1.55	1.60	1.25	1.50@.40	1.45	.258	347	2104
21	1.50	2.85	1.50	2.75	2.75	.414	2740	4023
22	3.40@.25	3.60	2.50	2.55	2.50	.393	2289	5069
23	2.60	3.50	2.40	3.30	3.30	.479	1531	5993
24	3.40	3.80	2.85	3.00	3.00	.449	1423	6308
25	3.00	3.50	2.85	3.15	3.10	.457	631	6280
28	2.90	3.45	2.55	3.00	3.00	.452	1055	6206
29	2.90	4.50	2.65	4.50	4.50	.586	830	6376
30	4.70	4.70	3.70	3.90	3.80	.532	909	6402
31	3.60@.65	4.05	3.40	3.70	3.65	.529	437	6226

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.25@.20	3.50	3.15	3.25	3.25	.489	415	6167
4	3.05	4.55	3.05	4.05	4.05	.571	642	6239
5	4.25@.35	4.80	3.55	3.75	3.80	.556	960	6389
6	3.85	4.40	3.60	3.75	3.75	.554	473	6316
7	3.95	5.00	3.95	5.00	5.00	.653	415	6424
8	5.05	5.20	4.55	4.85	5.00	.659	234	6418
11	4.90	4.90	3.10	3.45	3.50	.556	695	6218
12	3.40@.25	3.75	3.15	3.50	3.60	.588	344	6219
13	3.70	6.20	3.60	5.15	5.25	.715	448	6176
14	5.35@.40	5.65	4.25	4.25	4.25	.657	427	6118
15	4.20@.15	4.75	3.10	3.50	3.50	.608	324	6147
18	Exchange Closed; President's Day							
19	3.50	3.90B	3.40	3.50	3.50	.624	224	6140
20	3.10@.00	4.25	2.85	2.85	2.90	.573	360	6175
21	2.60	3.00	2.25	2.50	2.45	.535	796	6004
22	2.35	2.70	1.80	2.10	2.10	.516	190	6053
25	1.85@.75	2.50	1.50	2.50	2.45	.568	1242	5447
26	2.25@.30	3.75	2.05	3.10@.05	3.15	.658	1134	5822
27	2.95@3.00	3.35	2.05	2.20	2.15	.557	522	5974
28	2.10@.00	2.80B	1.90	2.75	2.70	.639	437	5823

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1985 180 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.30	5.20	3.15	4.10	4.15	.774	808	5748
4	4.30	4.30	2.65	2.80	2.75	.678	877	5990
5	3.00	3.85	2.65	3.20	3.15	.739	1030	6020
6	3.25	3.35	1.70	1.70	1.70	.587	556	6152
7	1.60	1.90	1.00	1.00@1.10	1.00	.467	1042	6525
8	1.35	1.40	.80	.80	.80	.423	645	6756
11	.80	1.00	.60	.80	.75	.381	1521	6539
12	.70	1.25	.70	.75@.70	.85	.475	953	6720
13	.70	.90	.25	.25	.30	.146	3772	4337
14	.25	.25	.05	.05	.05	.031	805	4258
15	.05	.05	CAB	CAB	CAB	.002	172	....
18	....	....	....	....	....	.053	8	....
19	....	....	....	....	....	.080	8	....

MARCH 1985 185 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.50	.50	.40	.40	.40	.064	10	745
3	.40	.50	.40	.40A	.35	.048	11	756
4	.35	.35	.25	.25	.25	.041	34	762
7	.30	.40	.30	.30	.30	.044	90	809
8	.30	.35	.25	.25	.25	.041	13	846
9	.30	.40	.30	.35	.35	.059	175	949
10	.35	.65	.35	.65@.60	.60	.104	68	1018
11	.65	.70	.50	.50	.50	.089	99	1062
14	.50	.80	.50	.70	.75	.131	110	1120
15	.75	.85	.65	.65	.65	.122	226	1117
16	.70	.80	.60	.65	.65	.124	95	1160
17	.70	.70	.55	.60	.60	.111	418	1280
18	.65	.70	.60	.65	.65	.126	56	1303
21	.75	1.50	.70	1.45	1.40	.234	363	1405
22	1.65@.70	1.90	1.20	1.20	1.25	.216	578	1627
23	1.30	1.80	1.15	1.60	1.60	.284	302	1655
24	1.70	1.90	1.35	1.40	1.40	.257	445	1712
25	1.45	1.70	1.40	1.45	1.50	.262	148	1704
28	1.30@.40	1.70	1.10	1.40	1.35	.254	2368	3544
29	1.40	2.45	1.25	2.40@.45	2.35	.371	541	3829
30	2.35@.45	2.45	1.85	1.90	1.90	.319	1536	4318
31	1.80@.85	2.05	1.70	1.85@.80	1.85	.315	706	4256

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.70@.65	1.70	1.50	1.65	1.60	.279	754	3927
4	1.50@.45	2.40	1.40	2.15	2.10	.346	557	4129
5	2.25@.30	2.50	1.65	1.85@.90	1.90	.330	698	4268
6	1.90	2.15	1.70	1.85	1.80	.325	383	4295
7	2.00	2.50	2.00	2.50	2.50	.420	869	4755
8	2.50@.65	2.65	2.15	2.30	2.30	.423	1364	5551
11	2.30	2.30	1.35	1.50	1.50	.312	1964	4583
12	1.40	1.65	1.25	1.50	1.55	.336	627	4550
13	1.55	3.20	1.55	2.45	2.40	.464	696	4380
14	2.50	2.60	1.75	1.80	1.80	.395	1065	4318
15	1.80@.65	2.00	1.15	1.40@.30	1.35	.341	987	4213
18	Exchange Closed; President's Day							
19	1.35	1.50	1.20	1.20	1.25	.336	373	4234
20	1.05	1.70	.95	.95@1.00	1.00	.284	1081	4741
21	.90	1.00	.75	.75	.75	.246	396	4740
22	.75	.80	.45	.65	.60	.225	574	4524
25	.50	.65	.40	.65	.65	.246	389	4544
26	.65	1.00	.50	1.00	.95	.316	494	4458
27	.85	1.05	.50	.50@.55	.55	.221	621	4319
28	.50	.70	.45	.70	.70	.278	433	4439

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1985 185 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.80	1.85	.80	1.20	1.20	.409	1089	4418
4....	1.20	1.30	.55	.60	.60	.265	772	4425
5....	.70	1.00	.50	.70	.70	.310	777	4521
6....	.70@.65	.80	.25	.30@.25	.25	.158	891	4517
7....	.30@.25	.35	.20	.20	.20	.081	804	4703
8....	.35	.35	.15	.20@.15	.15	.053	713	4858
11....	.15	.15	.05	.10	.10	.013	585	5005
12....	.10	.15	.05	.05	.10	.011	2391	4253
13....	.05	.10	.02	CAB	.05	.000	225	4242
14....	CAB	.05	CAB	.05	CAB	.000	122	4201
15....	CAB	.05	CAB	CAB	CAB	.000	142	....
18....	....	....	....	....	....	.000	6	....

MARCH 1985 190 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	.30	.30	.25	.25	.25	.025	13	521
3....	.25	.30	.20	.20	.20	.017	132	632
4....	.20	.20	.15	.15	.15	.014	92	708
7....	.25	.25	.20	.20	.15	.015	192	832
8....	.15	.15	.15	.15	.15	.014	3	804
9....	.20	.20	.20	.20	.20	.021	66	847
10....	.20	.35	.20	.30	.30	.043	29	855
11....	.30	.35	.25A	.25A	.25	.035	28	881
14....	.25	.35	.25	.30	.35	.056	14	890
15....	.35@.40	.45	.30	.30	.30	.051	172	986
16....	.35	.40	.30	.30	.30	.051	53	1019
17....	.30	.30	.30	.30	.30	.044	59	1023
18....	.30	.35	.30	.35@.30	.30	.051	106	1089
21....	.35	.75	.35	.65	.65	.111	253	1203
22....	.80	.90	.50	.50	.55	.100	348	1415
23....	.60	.80	.45	.65	.70	.141	106	1450
24....	.75	.85	.50	.55	.55	.123	349	1404
25....	.56	.66	.50	.60	.60	.125	152	1509
28....	.60	.70	.50	.55	.55	.117	482	1912
29....	.50@.55	1.15	.50	1.15@1.10	1.05	.195	108	1977
30....	1.10@1.15	1.15	.80	.80	.85	.157	924	2110
31....	.85	.95	.70	.75	.75	.154	273	2204

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.65	.70	.60	.65	.65	.129	197	2284
4....	.60	1.00	.60	.90	.90	.169	365	2406
5....	1.00	1.15	.75	.80	.80	.157	500	2483
6....	.80	.95	.65	.65	.65	.153	372	2548
7....	.85	1.05	.85	1.00	1.00	.217	382	2569
8....	1.10	1.10	.90	.90	.90	.217	276	2649
11....	.95	.95	.45	.50	.50	.134	971	2567
12....	.45	.55	.40	.55	.50	.147	235	2254
13....	.50	1.15	.45	.95	.90	.232	492	2339
14....	.95@.90	1.00	.55	.60	.60	.179	669	2445
15....	.50	.60	.35	.40	.45	.140	480	2488
18....	Exchange Closed; President's Day							
19....	.35	.45	.30	.35	.35	.126	278	2403
20....	.35	.45	.25	.30	.30	.096	106	2395
21....	.25@.30	.30	.15	.15	.15	.075	200	2416
22....	.15@.20	.20	.10	.15	.10	.063	91	2430
25....	.10	.15	.05	.10	.10	.064	116	2378
26....	.10	.20	.10	.15	.15	.090	109	2378
27....	.15	.20	.05	.10	.05	.048	162	2450
28....	.10	.15	.05	.10	.10	.065	139	2429

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1985 190 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.15	.40	.10	.25	.25	.118	480	2486
4....	.30	.30	.10	.10	.10	.045	215	2558
5....	.15	.20	.05	.10	.10	.054	192	2578
6....	.15	.15	.05	.05	.05	.014	151	2627
7....	.05	.05	.05	.05	.05	.003	118	2662
8....	.05	.05	CAB	CAB	CAB	.001	40	2700
11....	.05	.05	CAB	CAB	CAB	.000	33	2736
12....	CAB	CAB	CAB	CAB	CAB	.000	1	2730
13....	CAB	CAB	CAB	CAB	CAB	.000	....	2729
14....	CAB	CAB	CAB	CAB	CAB	.000	298	2465
15....	CAB	CAB	CAB	CAB	CAB	.000	19	....

MARCH 1985 195 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	.35	.35	.20	.25	.25	.059	48	47
15....	.20	.20	.10	.10	.15	.042	3	50
19....	.15	.15	.15	.15	.15	.032	39	70
20....	.10	.15	.10	.10	.10	.021	20	86
21....	.05	.05	.05	.05	.05	.015	39	111
22....	.05	.05	.05	.05	.05	.011	3	114
25....	....	....	....	.05N	.05	.009	....	113
26....	.05	.05	.05	.05	.05	.014	1	114
27....	.05	.05	.05	.05	CAB	.006	10	122
28....	....	....	....	....	CAB	.008	....	122

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.05	.10	.05	.05	.05	.017	108	218
4....	....	....	....	.05N	.05	.003	....	218
5....	....	....	....	.05N	CAB	.003	....	222
6....	....	....	....	....	CAB	.000	....	217
7....	CAB	CAB	CAB	CAB	CAB	.000	....	217
8....	CAB	CAB	CAB	CAB	CAB	.000	....	217
11....	CAB	CAB	CAB	CAB	CAB	.000	....	217
12....	CAB	CAB	CAB	CAB	CAB	.000	....	217
13....	CAB	CAB	CAB	CAB	CAB	.000	....	217
14....	CAB	CAB	CAB	CAB	CAB	.000	....	217

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1985 170 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	7.35	7.35	6.50A	6.50A	6.56	.553	....	4
3....	....	7.20B	5.90A	5.90A	5.96	.519	3	6
4....	5.70	5.70	5.70	5.70	5.60	.503	2	8
7....	5.90	6.30B	5.90	6.00A	5.90	.518	4	10
8....	5.80	6.10	5.80	5.80A	5.80	.513	4	14
9....	6.30	6.80B	6.30	6.30	6.70	.559	31	38
10....	....	8.25B	....	8.25B	8.40	.633	....	37
11....	8.30	8.30	8.00A	8.00A	7.85	.613	1	37
14....	....	9.55B	....	9.55B	9.45	.673	....	37
15....	....	9.60B	9.00A	9.45N	9.15	.663	....	37
16....	....	9.60B	....	9.20B	9.35	.669	....	37
17....	9.00	9.10B	8.90A	9.10B	8.90	.655	1	37
18....	8.75	9.15B	8.75	9.15B	9.50	.673	1	38
21....	12.65	12.65	12.65	12.65	12.50	.765	3	39
22....	....	13.00B	....	12.50N	12.20	.753	....	39
23....	....	13.55B	....	13.55B	13.80	.794	....	39
24....	13.30	14.00B	13.10A	13.10A	13.25	.786	1	39
25....	....	13.65B	....	13.25N	13.35	.785	....	39
28....	....	13.50B	12.90A	13.35N	13.25	.784	....	39
29....	13.05	15.45B	13.05	15.45B	15.85	.836	1	38
30....	15.40	15.40	14.90	14.90	14.55	.816	3	36
31....	....	14.80B	14.30A	14.80B	14.55	.816	....	36

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	13.60	13.90B	13.60	13.90B	13.65	.800	2	32
4....	14.50	15.80B	14.50	15.80B	15.80	.833	1	32
5....	....	16.00B	15.10A	15.10A	15.20	.825	....	32
6....	....	15.25B	....	15.20N	15.10	.824	....	32
7....	....	16.70B	....	15.10N	16.75	.858	....	32
8....	....	16.80B	....	16.80B	16.80	.860	....	32
11....	....	....	15.25A	15.25A	15.00	.830	....	32
12....	....	15.20B	14.80A	15.00N	15.50	.841	....	32
13....	....	16.70B	....	15.50N	16.00	.860	....	32
14....	....	....	16.50A	16.50A	16.40	.863	....	32
15....	....	....	....	16.40N	15.55	.850	....	32
18....	Exchange Closed; President's Day							
19....	....	15.75B	....	15.55N	15.75	.856	....	32
20....	14.90	16.20B	14.90	14.90	14.90	.843	1	32
21....	....	....	14.50A	14.50A	14.40	.835	....	32
22....	13.80	14.60B	13.80	13.80	14.25	.834	1	33
25....	14.40	14.60B	14.00A	14.60B	15.15	.853	1	34
26....	....	....	....	15.15N	16.55	.878	....	34
27....	....	16.60B	15.20A	16.55N	15.20	.858		34
28....	14.80	15.80B	14.80	15.80B	16.45	.879	3	34

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	16.80B	....	16.45N	18.00	.903	....	34
4....	....	....	16.40A	16.40A	16.25	.880	....	34
5....	....	17.00B	....	16.25N	16.90	.889	....	34
6....	16.70	17.00B	15.80A	15.80A	15.00	.867	1	35
7....	....	15.10B	14.50A	14.50A	14.20	.855	....	35
8....	....	14.70B	....	14.20N	13.75	.854	....	35
11....	13.40	14.00B	13.40	14.00B	14.00	.863	20	55
12....	....	15.00B	....	14.00N	15.00	.883	....	55
13....	....	....	13.80A	13.80A	13.30	.855	....	55
14....	....	13.50B	12.80A	12.80A	12.80	.848	....	55
15....	....	13.00B	12.60A	12.80N	12.45	.842	....	55
18....	12.25	12.40B	11.10A	11.10A	11.05	.817	22	57
19....	....	14.00B	....	13.80B	14.10	.884	....	56
20....	....	....	13.00A	14.10N	13.65	.878	....	56
21....	....	14.30B	13.45A	13.60A	13.80	.879	....	56
22....	....	....	12.85A	12.85A	12.80	.868	....	56
25....	....	....	12.00A	12.00A	12.05	.858	....	56
26....	....	13.00B	....	12.05N	12.85	.873	....	56
27....	....	13.40B	12.70A	12.85N	13.30	.889	....	56
28....	....	14.00B	....	13.30N	13.10	.886	....	56
29....	....	13.55B	....	13.20B	13.65	.898	....	56

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1985 170 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	14.10B	13.50A	14.10B	14.35	.914	....	56
2....	....	14.50B	13.90A	13.90A	13.30	.898	....	56
3....	....	....	11.60A	11.60A	11.60	.870	....	56
4....	....	....	11.40A	11.60N	11.85	.879	....	56
5....	Exchange Closed; Good Friday							
8....	....	....	10.75A	10.75A	10.45	.853	....	56
9....	10.45	11.15B	10.45	10.45	10.85	.866	10	66
10....	....	12.40B	....	10.85N	12.30	.898	....	66
11....	....	12.95B	....	12.30N	12.60	.907	....	66
12....	12.40	12.65B	12.40	12.65B	12.95	.916	2	66
15....	....	13.05B	12.25A	12.95N	12.75	.918	....	66
16....	14.00	14.00	11.75A	13.50A	13.25	.929	1	66
17....	13.15	13.50B	12.60A	13.15	13.50	.930	1	66
18....	....	13.75B	12.20A	12.25A	12.10	.916	....	66
19....	....	12.30B	12.00A	12.30B	12.20	.921	....	66
22....	....	12.30B	11.80A	12.20N	12.25	.928	....	66
23....	....	13.60B	12.00A	13.60B	13.75	.952	....	66
24....	....	13.60B	13.25A	13.75N	13.40	.949	....	66
25....	....	14.55B	13.05A	13.40N	14.25	.961	....	66
26....	....	14.30B	13.05A	13.05A	13.05	.950	....	65
29....	....	....	11.10A	11.10A	11.00	.924	....	65
30....	....	11.05B	10.15A	11.00N	11.00	.928	....	65

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	9.30A	9.30A	9.50	.899	....	65
2....	9.60	9.80B	9.50A	9.60	9.80	.911	5	60
3....	....	10.70B	9.75A	10.40B	10.80	.936	....	60
6....	....	11.25B	10.65A	10.80N	10.85	.943	....	60
7....	11.50	12.00B	11.50	11.55B	11.65	.957	21	75
8....	....	12.00B	11.00A	11.65N	11.85	.962	....	75
9....	....	13.10B	....	11.85N	12.75	.973	....	75
10....	14.10	16.25B	14.10	16.00	16.00	.992	6	80
13....	....	16.05B	15.60A	16.00N	15.95	.993	....	81
14....	....	16.60B	14.95A	15.20A	15.00	.991	....	71
15....	....	16.60B	14.95A	15.50B	15.55	.994	....	71
16....	16.50	17.10B	16.30A	17.10B	17.15	.997	6	77
17....	....	18.50B	16.80A	17.15N	18.00	.998	....	76
20....	19.80	20.75B	19.80	19.80	19.40	.999	1	77
21....	20.15	20.50B	19.25A	20.15	19.90	.999	1	32
22....	....	....	18.90A	19.90N	19.35	.999	....	32
23....	....	....	18.85A	18.85A	18.75	.999	....	32
24....	....	19.20B	....	19.20B	19.25	.999	....	32
27....	Exchange Closed; Memorial Day							
28....	....	20.10B	17.95A	18.40A	18.15	.999	....	30
29....	....	18.45B	17.80A	18.45B	18.45	.999	....	....
31....	....	....	....	....	19.65	.000	....	....

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	....	20.45B	19.85A	20.30B	20.30	.999	....	....

JUNE 1985 175 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	4.50	4.50	4.35A	4.35A	4.40	.429	1	42
3....	....	4.80B	3.90A	3.90A	3.90	.396	....	42
4....	3.70	3.70	3.70	3.70	3.70	.380	1	43
7....	4.00	4.00	3.95A	3.95A	3.90	.394	1	44
8....	3.80	3.90	3.70	3.70	3.80	.386	82	64
9....	....	4.40B	....	3.80N	4.55	.425	....	64
10....	4.60	5.55B	4.60	5.55B	5.80	.511	3	67
11....	5.90	5.90	5.20	5.40B	5.40	.490	2	68
14....	....	6.70B	....	6.70B	6.65	.553	....	68
15....	....	....	6.50A	6.50A	6.40	.542	....	68
16....	....	6.65B	....	6.40N	6.50	.549	....	68
17....	6.20	6.25B	6.20	6.25B	6.20	.533	1	69
18....	6.40	6.40	6.30	6.35B	6.65	.552	2	69
21....	....	8.75B	....	8.75B	9.20	.657	....	69
22....	10.40	10.40	9.20	9.20	8.80	.643	7	70
23....	9.45	9.60B	9.00	9.60B	10.20	.692	2	71
24....	10.40	10.40	9.70A	9.70A	9.75	.681	6	74
25....	....	10.20B	....	9.75N	9.80	.680	....	74
28....	9.80	10.20B	9.00A	9.80	9.70	.678	1	74
29....	9.80	11.60B	9.55A	11.60B	11.95	.744	1	74
30....	11.80	11.80	11.20	11.20	10.85	.718	21	93
31....	....	11.05B	10.70A	11.05B	10.85	.718	....	93

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
JUNE 1985 175 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.30	10.50	10.30	10.45	10.30	.698	15	99
4	....	11.85B	10.25A	11.85B	11.60	.740	....	99
5	12.20	12.65	11.40A	11.40A	11.30	.729	18	114
6	....	11.50B	....	11.30N	11.25	.728	....	114
7	12.40	12.70	12.40	12.50A	12.75	.772	2	113
8	....	12.80B	....	12.80B	12.80	.774	....	113
11	....	....	11.10A	11.10A	[illegible]	.733	....	98
12	....	11.40B	11.00A	11.20N	11.60	.746	....	98
13	11.70	14.50B	11.70	11.75	13.75	.799	2	101
14	12.60	12.60	12.05	12.05	12.45	.775	5	104
15	12.20@12.40	12.40	11.40	11.40	11.50	.757	5	99
18	Exchange Closed; President's Day							
19	....	11.75B	....	11.50N	11.70	.763	....	99
20	11.20	12.40	11.10A	11.10A	10.90	.745	3	100
21	....	....	10.60A	10.60A	10.30	.734	1	102
22	....	10.70B	10.00A	10.00A	10.20	.731	....	102
25	9.50	10.60B	9.40	10.60B	11.05	.755	4	103
26	11.60	12.35B	11.60	11.60	12.35	.790	1	103
27	11.80	12.40B	11.40A	11.80	11.20	.762	1	102
28	11.10	11.80B	11.00A	11.80B	12.20	.791	9	107

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12.70	13.80B	12.70	13.80B	13.60	.824	6	112
4	12.60	12.60	12.30A	12.30A	11.95	.791	2	108
5	11.75	12.90	11.75	12.60A	12.40	.805	16	112
6	....	12.45B	11.50A	11.50A	10.90	.769	....	105
7	10.80	10.80	10.50A	10.50A	10.10	.751	1	106
8	10.40	10.40	9.75	10.25	9.60	.748	3	107
11	9.70	10.00B	9.40A	10.00B	9.80	.757	2	109
12	....	11.00B	9.75A	9.80N	10.80	.785	....	109
13	10.75	10.75	9.30	9.30	9.30	.743	2	109
14	9.30	9.50B	8.90A	8.90A	8.80	.731	26	132
15	8.90	9.10	8.70A	9.00A	8.40	.720	4	133
18	8.30	8.45B	7.35A	7.50	7.30	.683	7	137
19	7.60	10.00B	7.35A	9.80	10.00	.778	7	144
20	....	....	9.00A	10.00N	9.55	.766	....	144
21	9.80	10.50	9.00	9.60	9.50	.767	29	161
22	....	....	8.80A	8.80A	8.80	.749	....	161
25	8.70	8.70	8.10A	8.10A	8.15	.730	2	163
26	8.50	9.00B	8.50	8.50	8.75	.752	3	161
27	....	9.40B	8.55A	8.75N	9.25	.776	....	161
28	9.50	9.90	9.25A	9.25A	9.00	.770	22	160
29	9.45	9.45	9.10A	9.45	9.45	.787	36	175

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	9.75	9.85B	9.35A	9.85B	10.05	.810	1	176
2	....	10.30B	9.70A	9.70A	9.10	.782	....	176
3	7.80	7.80	7.60A	7.65	7.60	.735	13	152
4	7.20	7.80B	7.20	7.60	7.80	.747	8	156
5	Exchange Closed; Good Friday							
8	....	....	5.85A	6.85A	6.55	.702	1	155
9	7.15	7.20B	6.70A	6.70A	6.95	.721	1	155
10	7.60	8.50B	7.60	7.60	8.10	.771	1	156
11	....	8.85B	....	8.10N	8.40	.785	....	156
12	....	8.55B	8.30A	8.55B	8.60	.799	....	156
15	8.50	8.55B	8.10A	8.50	8.45	.798	1	155
16	8.85	9.30B	7.60A	8.85	9.00	.818	10	155
17	....	9.05B	8.45A	9.00N	8.75	.817	....	155
18	....	9.25B	7.90A	7.90A	7.80	.789	....	155
19	7.60	8.00	7.60	8.00	7.75	.795	6	156
22	7.20	7.80B	7.20	7.20	7.80	.804	5	151
23	7.70	9.00B	7.60A	9.00B	9.20	.853	32	178
24	8.70	9.25B	8.70	9.00B	8.85	.846	20	185
25	9.80	9.80	8.65A	9.80	9.65	.872	1	182
26	8.35	9.70B	8.35	8.35	8.45	.844	8	190
29	8.20	8.25B	6.40	6.40	6.50	.780	10	183
30	6.10	6.60B	5.70	6.50B	6.45	.784	15	165

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
JUNE 1985 175 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.45	6.45	5.00	5.05	5.20	.722	110	199
2	5.40	5.60	5.15	5.60	5.50	.741	16	205
3	5.30	6.30	5.30	6.20	6.35	.791	11	207
6	6.40	6.70B	6.25	6.25	6.30	.801	4	208
7	6.40	7.50	6.40	7.30	6.95	.835	63	254
8	6.60	7.25	6.30	7.10A	7.15	.845	53	304
9	7.30	8.35B	7.30	7.95	8.00	.878	10	310
10	9.60	11.25B	9.60	11.00	11.05	.950	13	316
13	11.05	11.05	10.60A	11.05	11.00	.954	109	340
14	10.65	11.60B	9.80	9.80	10.05	.942	8	333
15	....	11.60B	9.95A	10.50B	10.60	.954	....	328
16	11.30	12.10B	11.25A	12.10B	12.20	.975	10	338
17	11.60	13.50B	11.60	11.60	13.05	.983	2	340
20	14.90	15.75B	14.90	15.40	15.45	.995	3	336
21	15.20	15.45	15.20	15.20A	14.90	.994	23	347
22	14.00	14.40B	13.90A	14.40B	14.35	.993	2	295
23	....	....	13.85A	13.85A	13.75	.992	....	197
24	....	14.20B	....	14.20B	14.25	.995	....	[illegible]
27	Exchange Closed; Memorial Day							
28	....	15.10B	12.95A	13.40A	13.15	.994	....	[illegible]
29	13.00	13.45B	12.80A	13.45B	13.45	.996	1	48
30	....	13.80B	12.80A	13.45N	13.40	.996	....	48
31	....	15.50B	13.25A	13.40N	14.65	.998	....	[illegible]

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	14.70	15.70B	14.70	15.00B	15.10	.999	1	48
4	....	15.45B	14.85A	15.30B	15.30	.999	....	21
5	....	16.00B	15.00A	15.30N	14.95	.999	....	20
6	....	16.10B	14.70A	16.10B	16.65	.999	....	19
7	....	....	14.65A	14.65A	14.55	.999	....	15
10	....	14.85B	14.00A	14.85B	14.85	.999	....	15
11	....	14.90B	14.10A	14.25A	14.25	.999	....	15
12	....	....	13.00A	13.00A	12.85	.999	....	15
13	....	....	10.75A	10.75A	10.70	.999	....	15
14	....	12.00B	....	10.70N	12.05	.999	....	15
17	....	....	11.60A	12.05N	11.95	.999	....	15
18	....	12.85B	....	12.60B	12.55	1.000	....	15
19	....	13.00B	11.70A	11.70A	11.75	1.000	....	15
20	....	12.20B	11.50A	12.20B	12.30	1.000	....	15
21	11.70	13.30B	11.70	13.20B	13.20	1.000	1	15
24	....	....	....	....	....	1.000	....	....

JUNE 1985 180 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	3.10	3.10	2.95A	2.95A	2.95	.316	2	2
3	2.45	3.15B	2.45	2.45	2.45	.286	10	12
4	2.45	2.45	2.45	2.45	2.45	.272	1	12
7	....	2.55B	....	2.45N	2.45	.283	....	12
8	....	....	....	2.45N	2.45	.279	....	12
9	....	2.90B	....	2.45N	2.90	.320	....	12
10	3.00	3.75B	3.00	3.75B	3.90	.391	2	13
11	3.85	3.85	3.40	3.40	3.45	.371	2	15
14	4.45	4.50	4.40	4.40	4.45	.432	51	64
15	4.75	4.75	4.45A	4.45A	4.25	.421	4	65
16	4.25	4.45B	4.25	4.25	4.30	.427	50	16
17	4.00	4.15B	4.00	4.15B	4.10	.411	....	[illegible]
18	4.50	4.50	4.20A	4.45	4.45	.430	4	18
21	....	6.20B	....	6.20B	6.45	.538	....	18
22	7.20	7.20	6.40A	6.65B	6.20	.522	4	22
23	6.25	7.15B	6.00	7.15B	7.25	.575	5	25
24	7.15	7.45	6.90A	6.90A	7.00	.562	33	44
25	6.70	7.20B	6.70	7.05B	6.95	.561	3	45
28	7.50	7.55	6.50	6.70B	6.85	.559	35	80
29	....	8.30B	6.70A	8.30B	8.75	.633	....	[illegible]
30	8.80	8.80	8.00	8.00	7.80	.603	16	88
31	8.20	8.20	7.70	7.95	7.85	.603	17	101

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1985 180 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	7.20	7.40	7.20	7.40	7.30	.581	16	105
4....	....	8.50B	....	8.50B	8.40	.628	....	105
5....	8.80	9.10	8.25A	8.25A	8.05	.616	16	121
6....	8.50	8.60	8.25A	8.25A	8.05	.614	7	123
7....	8.30	9.05	8.30	9.05	9.30	.686	10	126
8....	9.55	9.55	9.30	9.40	9.40	.688	5	131
11....	8.30	8.30	7.80	7.95B	8.00	.618	3	131
12....	7.90	8.25	7.85A	8.25	8.30	.633	29	159
13....	....	10.80B	....	8.30N	10.00	.695	....	155
14....	9.75	10.00	8.90	8.90	8.75	.665	17	143
15....	9.00	9.00	7.80	7.80B	7.85	.642	17	149
18....	Exchange Closed; President's Day							
19....	8.30	8.35	8.25A	8.35	8.30	.647	6	148
20....	7.90	8.95	7.85	7.85	7.45	.626	56	198
21....	7.35	7.45B	7.10A	7.20	7.10	.613	16	202
22....	7.00@.10	7.55	6.60A	6.70	6.90	.608	59	231
25....	6.50	7.25B	6.50	7.20	7.80	.634	3	234
26....	7.50	8.80B	7.40	8.45	8.60	.676	87	213
27....	8.65	8.75B	7.80	7.80	7.70	.641	14	207
28....	8.00	8.10B	7.65	8.10B	8.35	.675	66	212

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	9.00	10.20	8.90	10.00A	9.60	.717	42	215
4....	9.65	9.65	8.00	8.20	8.15	.675	96	248
5....	8.50	9.15	8.00	8.70	8.60	.693	49	238
6....	8.35	8.80B	7.30	7.30	7.20	.646	45	245
7....	6.60	7.50B	6.45	6.65@.50	6.60	.621	99	271
8....	7.00	7.00	6.25	6.25	6.30	.614	249	403
11....	6.30	6.95	5.90A	6.50	6.40	.622	265	469
12....	6.40	7.40	6.40	7.20B	7.25	.654	80	501
13....	7.05	7.25	5.80	5.95A	5.95	.601	218	419
14....	5.85@.90	6.30	5.35	5.60	5.55	.585	62	450
15....	5.55@.65	6.05B	5.10	5.10	5.20	.570	84	467
18....	5.10@.20	5.30	4.20	4.50	4.50	.524	224	506
19....	4.60	6.70	4.35	6.50	6.50	.635	298	717
20....	6.60	6.80	5.50A	6.00	6.00	.619	52	725
21....	5.90	6.75B	5.75	6.15	6.05	.618	38	734
22....	6.05	6.10	5.25	5.50	5.55	.593	42	754
25....	5.15	5.40B	4.85	4.90	5.00	.568	84	813
26....	5.10	5.80B	4.95	5.50	5.45	.592	394	956
27....	5.15	6.25B	5.15	6.10	6.00	.620	177	808
28....	6.00	6.55B	5.50	5.55@.70	5.65	.610	53	805
29....	6.00@.05	6.05	5.45	6.00	5.90	.630	53	698

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	6.00	6.40	6.00	6.40	6.45	.658	138	649
2....	6.80	7.00	5.80	5.70	5.70	.619	68	637
3....	5.80	5.75	4.30	4.45	4.35	.558	338	783
4....	4.25	4.80	4.00	4.35	4.55	.570	394	806
5....	Exchange Closed; Good Friday							
8....	4.75	4.80	3.60	3.65	3.65	.511	98	799
9....	3.95	4.15	3.75A	3.95A	3.85	.531	153	815
10....	4.15	5.15	4.15	4.80	4.80	.590	281	750
11....	5.15	5.50B	4.80	5.00	5.00	.606	111	738
12....	4.80	4.85	4.45	4.70	4.85	.621	149	704
15....	4.75	5.30	4.55	4.85B	4.90	.616	156	794
16....	4.70	5.75	4.15	5.20@.10	5.15	.641	206	871
17....	5.05	5.30B	4.80	5.00	5.05	.637	109	955
18....	5.40	5.40	4.25	4.35@.25	4.30	.586	120	987
19....	4.25	4.60	4.00	4.15	4.25	.600	78	1017
22....	4.00	4.40	3.90	4.20	4.25	.605	92	1040
23....	4.05	5.40B	3.90	5.25	5.30	.675	238	1087
24....	5.35	5.35	4.65	5.05@.00A	5.00	.660	150	1084
25....	4.85	6.05	4.85	5.65	5.60	.700	127	1062
26....	5.55	5.65	4.60A	4.60A	4.60	.651	160	1105
29....	4.40	4.55	3.15	3.15	3.20	.561	320	1094
30....	3.25	3.30	2.50	3.05@.00	2.95	.552	221	1222

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1985 180 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.00@.10	3.10	2.10	2.15	2.20	.488	419	1334
2....	2.25@.15	2.45	2.15	2.35@.30	2.30	.486	186	1383
3....	2.40@.35	3.00	2.25	2.75B	2.85	.548	286	1518
6....	2.80	3.20	2.65	2.80	2.80	.550	116	1558
7....	2.90	3.75	2.90	3.50A	3.40	.597	188	1555
8....	3.10	3.60	2.85	3.45	3.45	.610	288	1668
9....	3.55	4.55	3.55	4.25@.15	4.15	.683	612	2031
10....	4.75@.80	6.85	4.75	6.55	6.60	.814	692	2209
13....	6.60	6.80	6.10	6.60	6.60	.820	92	2125
14....	7.10	7.20	5.60A	5.70	5.70	.784	105	2108
15....	5.75	7.10B	5.55	6.00B	6.10	.811	111	2015
16....	6.55	7.75	6.30	7.50@.75	7.60	.873	379	2007
17....	7.50	8.75	7.10A	8.30A	8.20	.902	133	1986
20....	9.50	10.90	9.50	10.60A	10.50	.959	47	1869
21....	10.20@.25	10.50	10.15	10.20A	10.00	.954	881	1286
22....	9.55	9.55	8.85	9.50B	9.40	.947	34	1214
23....	8.85	9.10B	8.85	8.85	8.80	.938	3	1213
24....	9.10	9.20B	9.10	9.20B	9.30	.951	2	1213
27....	Exchange Closed; Memorial Day							
28....	9.90	10.10B	7.95A	8.10	8.20	.942	9	1215
29....	8.00	8.45B	7.80A	8.45B	8.45	.952	126	1130
30....	8.05	8.80B	7.80A	8.30A	8.40	.954	3	1125
31....	9.25	10.50B	8.25A	10.00A	9.65	.975	10	1122

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	9.85	10.50B	9.65	10.05	10.10	.986	9	1117
4....	10.40	10.50	9.85A	10.35A	10.30	.989	4	982
5....	10.90	11.00B	10.00A	10.85	10.00	.988	12	960
6....	9.70	11.55	9.70	11.55	11.65	.996	18	891
7....	11.60	11.60	9.65A	9.65A	9.60	.989	2	880
10....	9.70	10.00	9.00A	10.00	9.85	.995	2	888
11....	....	9.90B	9.10A	9.25A	9.25	.994	....	856
12....	8.95	9.00B	8.00A	8.00A	7.85	.989	1	827
13....	7.30	7.40	5.75A	5.75A	5.75	.965	16	806
14....	6.65	7.10	6.65	7.00A	7.05	.991	15	802
17....	6.85	7.05	6.50A	7.05	6.95	.999	6	801
18....	7.40	8.00	7.35A	8.00	7.55	.999	38	575
19....	7.50	8.00B	6.70A	6.70A	6.75	.999	6	463
20....	6.90	7.20B	5.75	7.20B	7.30	1.000	5	445
21....	6.70	9.10	6.65	9.10	9.10	1.000	24	433
24....	....	....	....	....	....	.000	1	....
25....	....	....	....	....	....	.999	....	....

JUNE 1985 185 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	....	1.90A	1.90A	1.95	.219	....	11
3....	2.00	2.00	1.70A	1.70A	1.70	.195	2	13
4....	....	....	....	1.70N	1.70	.183	....	13
7....	1.75	1.75	1.70A	1.70A	1.65	.192	21	34
8....	....	....	....	1.65N	1.65	.189	....	33
9....	....	1.85B	....	1.85B	1.85	.222	....	33
10....	....	2.50B	....	2.50B	2.55	.283	....	33
11....	2.60	2.60	2.35	2.35	2.35	.266	1	33
14....	2.40	3.00B	2.40	3.00B	3.05	.319	2	34
15....	....	....	3.00A	3.00A	2.90	.309	....	34
16....	3.25	3.25	2.70	2.85B	2.90	.315	2	34
17....	2.95	3.00B	2.60	2.70B	2.75	.300	5	38
18....	2.80	2.85B	2.80	2.80	2.90	.317	6	38
21....	4.50	4.50	4.50	4.50	4.50	.419	....	38
22....	4.80	4.90	4.50A	4.50A	4.25	.403	6	39
23....	4.50	5.00	4.50	5.00	5.00	.455	2	40
24....	5.30	5.40	4.75	4.75	4.70	.442	66	60
25....	4.60	4.95B	4.60	4.60	4.70	.440	4	63
28....	5.05	5.05	4.50	4.70	4.65	.437	9	68
29....	4.60	5.80B	4.60	5.80B	6.15	.514	7	72
30....	6.15	6.20	5.50	5.50	5.40	.482	83	108
31....	5.30	5.80	5.20	5.80	5.45	.482	28	119

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
JUNE 1985 185 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.00	5.25	5.00	5.10	5.05	.459	29	130
4....	4.95	6.10	4.95	5.95	5.85	.508	55	170
5....	6.00	6.30	5.60	5.60	5.60	.495	145	266
6....	5.80	6.10	5.70	5.70	5.55	.493	52	313
7....	6.00@.15	6.75	6.00	6.25	6.60	.549	187	490
8....	6.40	6.60	6.30	6.60	6.60	.550	25	509
11....	6.25	6.25	5.30	5.70	5.55	.495	18	510
12....	5.25	5.75	5.10	5.45	5.70	.509	31	506
13....	5.65	7.60	5.55	7.05	7.05	.576	78	561
14....	7.10	7.10	6.00	6.00	6.00	.542	24	550
15....	6.10	6.30	5.00	5.20B	5.30	.516	49	579
18....	Exchange Closed; President's Day							
19....	5.60	5.60	5.40	5.45B	5.50	.520	25	592
20....	5.45	6.10	4.95	4.95	4.95	.497	52	598
21....	4.95	4.95	4.60	4.65	4.60	.482	24	596
22....	4.45	4.95	4.20	4.45	4.50	.476	43	629
25....	4.20	4.95	4.00	4.95	5.00	.502	22	637
26....	5.10	6.00	4.80	5.60B	5.75	.546	129	735
27....	5.55	6.00	4.80	4.90	4.90	.507	91	795
28....	4.90	5.40	4.90	5.40	5.50	.544	81	780

IN MARCH

1....	5.65	7.20	5.65	6.40	6.35	.590	70	789
4....	6.35	6.40	5.20	5.25	5.10	.542	153	772
5....	5.50	6.05	5.10	5.60	5.50	.562	173	870
6....	5.40	5.60	4.60	4.65	4.50	.508	202	948
7....	4.35	4.85	4.10	4.25	4.25	.479	286	1126
8....	4.50	4.55	3.90	4.05	4.00	.469	180	1240
11....	3.90	4.30	3.65	4.20	4.10	.474	386	1384
12....	4.10	4.90	4.10	4.75	4.65	.506	261	1413
13....	4.65@.70	4.85	3.70	3.75	3.75	.448	206	1566
14....	3.70@.75	3.95	3.50	3.50	3.50	.430	196	1686
15....	3.50@.45	3.85	3.10	3.15	3.20	.413	311	1863
18....	3.30	3.30	2.40	2.55	2.60	.366	416	1999
19....	2.70@.65	4.20	2.45	3.95	3.95	.474	549	2126
20....	3.95@.80	4.00	3.25	3.65	3.70	.456	190	2142
21....	3.60	4.15	3.30	3.60	3.60	.453	2346	2569
22....	3.70	3.70	3.00	3.20	3.25	.426	794	2988
25....	3.10	3.10	2.70	2.75	2.80	.397	1619	3259
26....	2.85	3.30	2.75	3.00	3.05	.419	988	3428
27....	3.00@2.95	3.55	2.95	3.25@.30B	3.35	.446	1691	3918
28....	3.50@.45	3.85	3.05	3.15	3.20	.436	465	4158
29....	3.40	3.50	3.00	3.35	3.35	.453	719	4333

IN APRIL

1....	3.35	3.70	3.25	3.70	3.70	.479	305	4443
2....	3.70	4.00	3.05	3.15@.20	3.20	.436	1131	4039
3....	3.10@.20	3.30	2.25	2.40	2.40	.373	1327	4165
4....	2.30	2.50	2.00	2.50	2.50	.382	602	4000
5....	Exchange Closed; Good Friday							
8....	2.65	2.70	1.80	1.80	1.85	.321	721	4245
9....	1.95	2.15	1.85	1.95	1.95	.337	817	4602
10....	2.15	2.75	2.15	2.45	2.45	.393	588	4708
11....	2.75	3.00	2.30	2.55	2.55	.407	659	4980
12....	2.50@.55	2.55	2.20	2.45	2.55	.419	353	5134
15....	2.50@.45	2.75	2.35	2.40@.45	2.45	.408	309	5158
16....	2.40	3.05	1.95	2.65	2.65	.432	1074	5409
17....	2.60	2.70	2.25	2.50	2.50	.425	618	5581
18....	2.75@.80	2.80	2.00	2.05	2.05	.379	639	5717
19....	1.95	2.10	1.85	1.95@2.00	2.00	.381	425	5793
22....	2.05	2.05	1.80	1.85	1.90	.379	1028	5705
23....	1.85@.80	2.75	1.75	2.60@.55	2.60	.449	2060	6180
24....	2.70	2.80	2.20	2.40	2.40	.430	1053	5907
25....	2.30	3.00	2.25	2.80@.85	2.80	.471	687	6072
26....	2.85	2.90	2.05	2.05	2.05	.413	537	6173
29....	1.90	1.95	1.20	1.30	1.30	.309	1356	5589
30....	1.30@.35	1.40	1.00	1.10	1.10	.306	1643	5204

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
JUNE 1985 185 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.15@.10	1.20	.75	.75@.85	.80	.233	481	5296
2....	.90@.85	.95	.80	.80	.80	.243	561	5345
3....	.85@.80	1.15	.80	.90	.95	.287	174	5412
6....	1.05	1.15	.85	95	.85	.282	259	5472
7....	1.00	1.50	.95	1.25	1.25	.322	423	5402
8....	1.15	1.40	.90	1.30	1.25	.330	567	5306
9....	1.35	1.80	1.30	1.60	1.60	.379	998	5398
10....	1.75@.80	3.55	1.75	3.15@.20	3.20	.584	2533	5445
13....	3.10@.15	3.15	2.70	3.05@.10	3.05	.583	1450	5622
14....	3.30@.40	3.50	2.20	2.35	2.35	.507	2344	5112
15....	2.25	3.30	2.15	2.60@.65	2.60	.540	413	5034
16....	2.70@.75	3.65	2.70	3.55@.65	3.65	.637	303	5002
17....	3.40@.30	4.75	3.20	4.15	4.15	.666	697	5017
20....	5.00	6.30	5.00	5.85A	5.85	.816	831	4778
21....	5.80@.70	6.15	5.40	5.45	5.50	.797	1723	4256
22....	5.15	5.15	4.55	5.05	5.05	.773	520	4054
23....	5.00	5.00	4.35	4.35	4.90	.746	116	3907
24....	4.55	4.80	4.45	4.75@.70	4.75	.776	58	4003
27....	Exchange Closed; Memorial Day							
28....	5.20@.30	5.35	3.30	3.80	3.80	.729	491	4088
29....	3.55	4.10	3.50	4.05	4.05	.751	61	3860
30.	3.90	4.20	3.40	4.05@3.95	4.00	.752	101	3839
31....	3.85	5.65	3.80	5.10	5.00	.827	205	3789

IN JUNE

3....	5.90@6.00	6.05	4.75	5.30	5.40	.866	186	3790
4....	5.35	5.70	5.10	5.50	5.55	.880	61	3776
5....	5.95	6.10	5.40	5.50	5.20	.869	56	3778
6....	4.95	6.85	4.85	6.75@.85	6.80	.937	248	3636
7....	6.45@.50	7.00B	4.70	4.70	4.80	.862	129	3607
10....	4.65@.50	5.10B	4.20	5.05	5.00	.900	34	3612
11....	5.05	5.05	4.00	4.45	4.40	.878	47	3591
12....	4.20	4.20	3.05A	3.05A	3.20	.799	41	3578
13....	2.70	2.85B	1.50	1.65	1.65	.589	484	3853
14....	2.00@.05	2.45	1.55	2.40	2.45	.756	340	3961
17....	2.30	2.30	1.80	2.20	2.25	.809	366	3968
18....	2.65	3.15	2.50	2.75	2.70	.908	201	3798
19....	2.60	3.10B	1.65	1.85	2.00	.867	108	3795
20....	2.35	2.45B	1.00	2.30	2.35	.980	197	3771
21....	1.85	4.10	1.80	4.10	4.10	.999	690	3537
24....	....	....	....	....	....	.000	43	....
25....	....	....	....	....	....	.000	2	....
26....	....	....	....	....	....	.970	....	....

JUNE 1985 190 CALLS

IN JANUARY 1985

1....	Exchange Closed; New Year's Day							
2....	1.15	1.20	1.10A	1.10A	1.10	.144	31	103
3....	1.25	1.25	1.00A	1.00A	1.00	.126	1	103
4....	1.00	1.00	.95	.95	.95	.117	2	103
7....	....	....	....	.95N	.95	.123	....	103
8....	....	....	....	.95N	.95	.121	....	101
9....	1.05	1.05	1.05	1.05	1.10	.146	10	111
10....	....	1.65B	....	1.65B	1.65	.194	....	111
11....	1.75	1.75	1.35	1.40B	1.50	.181	3	112
14....	1.70	1.80B	1.70	1.80B	1.90	.224	2	114
15....	2.00	2.00	1.85A	1.85A	1.80	.215	2	114
16....	2.00	2.00	1.80	1.80	1.80	.220	6	111
17....	1.65	1.65	1.65	1.65	1.70	.208	20	131
18....	....	....	....	1.70N	1.85	.222	....	131
21....	2.40	2.85B	2.40	2.85B	2.95	.309	2	131
22....	3.30	3.30	2.90	2.90	2.80	.295	4	131
23....	3.05	3.40	2.90A	3.40	3.40	.342	6	130
24....	3.60	3.70	3.20A	3.20A	3.15	.329	28	119
25....	3.20	3.25	3.10	3.25	3.15	.328	11	128
28....	3.10	3.25B	3.00A	3.10	3.05	.324	2	128
29....	3.15	4.00	3.05	4.00	4.15	.396	7	128
30....	4.35@.40	4.40	3.85A	3.90	3.80	.386	23	145
31....	3.50	3.75B	3.50	3.75B	3.75	.386	35	163

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
JUNE 1985 190 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.40A	3.40A	3.30	.344	....	162
4....	3.30	4.20	3.30	4.15A	4.00	.390	5	163
5....	4.00	4.45	3.80	3.85	3.80	.378	34	182
6....	3.90@4.00	4.20	3.80	3.80	3.70	.376	13	192
7....	4.20	4.70	4.10	4.40B	4.50	.429	189	332
8....	4.50	4.50	4.40	4.45	4.45	.430	6	336
11....	4.15	4.15	3.45	3.65	3.65	.375	21	342
12....	3.50	3.80	3.35	3.85	3.80	.388	8	343
13....	4.00	5.25	3.85	4.50	4.50	.453	511	792
14....	4.75	4.80	3.95	3.95	4.00	.416	52	803
15....	3.95	4.00	3.00	3.20B	3.40	.392	95	870
18....	Exchange Closed; President's Day							
19....	3.40	3.55	3.40	3.55	3.55	.394	9	872
20....	3.20	3.95	3.05	3.25A	3.10	.371	12	871
21....	3.15	3.15	2.75	2.75	2.85	.357	13	870
22....	2.75	3.00	2.55	2.70	2.75	.350	16	873
25....	2.50	3.25	2.50	3.25	3.15	.373	23	867
26....	3.05	3.95	2.90	3.55	3.65	.415	100	945
27....	3.55	3.70	3.05	3.10	3.10	.377	39	961
28....	2.80	3.25	2.80	3.25	3.30	.411	76	1008

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.50@.45	4.50	3.35	4.15	4.00	.457	487	1337
4....	3.95	3.95	3.10	3.25A	3.15	.409	409	1554
5....	3.36	3.75	3.15	3.50	3.45	.429	571	1624
6....	3.45@.40	3.60	2.80	2.80	2.80	.373	269	1667
7....	2.65@.70	2.95	2.50	2.50	2.50	.343	429	1820
8....	2.70	2.75	2.35	2.40	2.40	.332	168	1937
11....	2.30@.20	2.65	2.20	2.50	2.50	.333	310	2193
12....	2.50	3.05	2.50	2.75	2.75	.361	825	2332
13....	2.80@.85	2.95	2.20	2.25	2.25	.306	461	2410
14....	2.20	2.45	2.00	2.10	2.10	.289	202	2486
15....	2.15	2.35	1.80	1.80@.90	1.90	.273	329	2617
18....	1.95@.90	2.00	1.35	1.55	1.50	.231	523	2754
19....	1.55	2.55	1.40	2.30	2.30	.322	685	2913
20....	2.30	2.30	1.85	2.05	2.10	.304	337	3031
21....	2.00@.05	2.40	1.95	2.10@.05	2.05	.300	434	3163
22....	2.10@.05	2.15	1.75	1.80	1.80	.275	244	3309
25....	1.80@.75	1.80	1.45	1.50@.45	1.50	.247	185	3386
26....	1.50@.55	1.90	1.50	1.80	1.75	.265	172	3339
27....	1.65@.70	2.00	1.65	1.80	1.80	.286	531	3608
28....	1.85	2.10	1.65	1.70	1.70	.275	507	3614
29....	1.86	1.90	1.55	1.70	1.75	.289	1585	3645

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.75@.80	2.05	1.75	2.00@.05	2.00	.308	423	3522
2....	2.05@.10	2.10	1.50	1.60	1.60	.270	498	3556
3....	1.60@.55	1.60	1.10	1.10	1.10	.217	1184	3243
4....	1.05	1.15	.95	1.10	1.10	.223	243	3209
5....	Exchange Closed; Good Friday							
8....	1.25	1.25	.80	.80	.80	.173	526	2959
9....	.90@.95	1.05	.85	.95	.90	.183	234	2963
10....	1.00@.05	1.25	1.00	1.10	1.10	.224	172	3119
11....	1.25@.30	1.45	1.06	1.10	1.15	.233	322	3127
12....	1.10	1.15	1.00	1.15	1.15	.241	170	3157
15....	1.10	1.20	1.00	1.10	1.10	.228	163	3157
16....	1.05	1.40	.85	1.20	1.20	.245	273	3139
17....	1.15	1.20	.95	1.05	1.05	.237	247	3112
18....	1.25@.20	1.30	.85	.85	.85	.200	150	3107
19....	.80	.90	.75	.80	.80	.199	57	3108
22....	.80	.85	.70	.80	.80	.193	50	2858
23....	.75	1.20	.70	1.15	1.10	.244	455	3043
24....	1.20@.25	1.25	.90	1.00	1.00	.227	221	3093
25....	1.00	1.30	.95	1.20	1.20	.257	477	3270
26....	1.25	1.30	.80	.85	.85	.209	390	3310
29....	.75@.70	.80	.40	.40	.45	.133	350	3327
30....	.45	.50	.35	.45	.45	.129	151	3262

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
JUNE 1985 190 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.45	.50	.30	.30	.30	.086	195	3322
2....	.30@.35	.40	.30	.30	.30	.089	70	3327
3....	.30	.50	.30	.35	.35	.111	78	3316
6....	.40	.45	.35	.35@.40	.35	.104	99	3354
7....	.40@.45	.60	.40	.45	.45	.125	126	3368
8....	.40	.45	.40	.45B	.45	.127	52	3408
9....	.45	.55	.40	.55@.50	.50	.155	239	3480
10....	.60	1.50	.60	1.35	1.35	.291	995	3579
13....	1.30	1.30	1.00	1.10	1.10	.281	645	3684
14....	1.25@.30	1.40	.70	.75	.75	.232	481	3698
15....	.75@.70	1.20	.65	.85	.85	.254	913	3742
16....	1.00	1.30	.90	1.30	1.30	.337	1018	3580
17....	1.06	1.85	1.06	1.40@.35	1.45	.384	1813	3941
20....	2.15@.30	2.80	2.15	2.55@.50	2.50	.532	2065	4100
21....	2.30@.35	2.75	2.20	2.20	2.25	.499	902	4219
22....	2.00	2.10	1.75	2.00	2.00	.463	529	4236
23....	1.95@.90	2.00	1.55	1.60	1.60	.421	420	4316
24....	1.60@.55	1.70	1.50	1.70	1.65	.454	388	4454
27....	Exchange Closed; Memorial Day							
28....	2.00@.10	2.10	1.00	1.20	1.15	.370	1822	4826
29....	1.05@.00	1.35	1.00	1.25	1.25	.389	836	5025
30....	1.20	1.40	.90	1.20	1.15	.383	781	5103
31....	1.05	2.10	1.00	1.80@.70	1.65	.477	1353	5082

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.20@.25	2.30	1.45	1.80B	1.80	.513	969	5008
4....	1.80	2.15	1.60	1.90@.85	1.85	.530	840	5091
5....	2.20	2.30	1.65	1.70	1.65	.500	998	4957
6....	1.50	2.65	1.45	2.65	2.65	.649	598	4630
7....	2.45@.50	2.80	1.30	1.35A	1.30	.462	1147	4786
10....	1.10@.05	1.50	.90	1.35	1.35	.488	369	4704
11....	1.35	1.35	.85	.90	.95	.424	292	4667
12....	.90@.85	.90	.45	.45	.50	.271	591	4331
13....	.45@.30	.45	.15	.15@.20	.20	.093	1345	4408
14....	.30	.35	.15	.30@.35	.30	.168	620	4567
17....	.20	.20	.10	.10	.10	.090	541	4652
18....	.20	.30	.15	.15	.15	.107	726	4543
19....	.10	.20	.10	.10	.10	.021	473	4661
20....	.10	.10	CAB	.10	.05	.008	725	5112
21....	CAB	CAB	CAB	CAB	CAB	.366	782	....
24....	....	....	....	....	....	.423	42	....
25....	....	....	....	....	....	.433	1	....
27....	....	....	....	....	....	.445	15	....

JUNE 1985 195 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31....	2.30	2.30	2.20A	2.30	2.35	.263	2	2

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.10	2.10	2.00	2.00	2.00	.245	42	44
4....	2.50	2.50	2.40A	2.50	2.40	.284	11	55
5....	2.45	2.75	2.45	2.50A	2.35	.274	5	58
6....	....	....	....	2.35N	2.35	.271	....	58
7....	2.70	3.00	2.70	2.85	2.95	.319	8	62
8....	2.95	2.95	2.85	2.90	2.90	.319	104	161
11....	2.70	2.70	2.25	2.25	2.35	.269	2	162
12....	2.30	2.40	2.30	2.30A	2.40	.280	42	202
13....	2.40	3.05	2.40	3.00	2.95	.337	71	268
14....	2.95	3.05	2.60A	2.60A	2.50	.304	21	275
15....	2.35	2.35	2.00	2.10	2.10	.281	10	282
18....	Exchange Closed; President's Day							
19....	2.10	2.20	2.10	2.10	2.15	.281	52	322
20....	2.00	2.20	1.95	2.00A	1.95	.261	5	323
21....	1.86	1.85	1.75	1.75	1.75	.248	12	332
22....	1.65	1.70B	1.55	1.55	1.65	.242	6	333
25....	1.55	1.80	1.50	1.80	1.90	.260	49	368
26....	1.85	2.30	1.80	2.10	2.25	.296	40	371
27....	2.10	2.25	1.70	1.90	1.85	.261	48	378
28....	1.90@.80	1.90	1.80	1.90	2.00	.290	23	383

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1985 195 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.10	2.80	2.10	2.80	2.50	.331	132	433
4....	2.50	2.50	1.75	1.80	1.90	.289	243	635
5....	1.90	2.10	1.80	2.00	2.00	.308	375	756
6....	2.00	2.00	1.60	1.65	1.80	.256	207	885
7....	1.50	1.75	1.45	1.50	1.50	.228	359	1165
8....	1.65@.70	1.70	1.40	1.40	1.40	.217	291	1407
11....	1.35@.30	1.60	1.25	1.50	1.45	.215	315	1680
12....	1.45@.50	1.85	1.45	1.70	1.65	.237	429	2057
13....	1.65	1.75	1.25	1.30	1.25	.191	780	2837
14....	1.25	1.40	1.10	1.15	1.15	.177	482	2997
15....	1.20@.?	1.35	.90	.90	.95	.164	271	3080
18....	.90@1	1.05	.60	.75B	.75	.131	693	3337
19....	.80	1.50	.70	1.30	1.25	.197	380	3224
20....	1.25@.35	1.36	1.00	1.10B	1.10	.182	390	3282
21....	1.05@.10	1.35	1.00	1.05	1.05	.178	135	3315
22....	1.05@.10	1.15	.90	.95	.90	.159	40	3322
25....	.90	.95	.80	.80	.80	.137	209	3429
26....	.85	1.00	.85	.90	.90	.148	280	3654
27....	.90@.85	1.10	.85	.95	.95	.163	98	3665
28....	1.05	1.10	.80	.90	.90	.154	136	3704
29....	1.00	1.00	.80	.95	.90	.162	112	3698

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.90	1.00	.90	1.00	1.00	.174	82	3738
2....	1.00	1.15	.70	.80	.80	.146	241	3762
3....	.75	.80	.50	.55	.55	.110	417	3675
4....	.55	.60	.45	.55	.55	.112	164	3672
5....	Exchange Closed; Good Friday							
8....	.55	.60	.40	.40	.40	.079	87	3693
9....	.45	.55	.40	.45	.45	.085	84	3767
10....	.55	.60	.50	.50	.50	.109	38	3767
11....	.60	.65	.55	.55	.55	.114	106	3732
12....	.55	.55	.50	.50	.50	.117	25	3746
15....	.45	.55	.45	.50	.50	.107	50	3762
16....	.50@.45	.70	.35	.55	.55	.116	129	3786
17....	.50	.55	.45	.45	.45	.109	224	3768
18....	.50	.50	.35	.35A	.35	.086	43	3770
19....	.35	.35	.30	.30	.30	.085	49	3776
22....	.35	.35	.30	.35	.30	.079	148	3908
23....	.30	.45	.30	.40	.40	.106	213	4006
24....	.45	.45	.35	.35	.35	.095	57	4030
25....	.35	.50	.35	.40	.40	.111	286	4251
26....	.45	.45	.25	.30	.30	.083	182	4273
29....	.30	.30	.15	.15	.15	.044	117	4300
30....	.15	.20	.10	.15	.15	.041	64	4271

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.15	.15	.10	.10	.10	.023	466	4321
2....	.10@.15	.15	.10	.10	.10	.024	51	4298
3....	.10	.15	.10	.10	.10	.031	30	4291
6....	.15	.15	.10	.10	.10	.027	6	4285
7....	.15	.20	.15	.15	.15	.034	181	4383
8....	.15	.15	.15	.15	.15	.034	54	4426
9....	.15	.20	.15	.20	.20	.044	147	4543
10....	.25	.50	.25	.45	.45	.107	452	4728
13....	.45	.45	.35	.40	.40	.097	62	4743
14....	.50	.50	.25	.25	.25	.071	206	4906
15....	.25	.45	.20	.30	.30	.080	512	5049
16....	.30	.40	.30	.40	.40	.120	490	4884
17....	.40	.70	.40	.50	.50	.144	470	5236
20....	.75	1.00	.75	.85@.90	.85	.236	1109	5007
21....	.75@.80	.95	.70	.70	.70	.208	1588	4858
22....	.60@.55	.65	.55	.60	.60	.179	420	5031
23....	.60	.65	.45	.45	.45	.150	420	5199
24....	.50	.55	.45	.55	.55	.166	182	5152
27....	Exchange Closed; Memorial Day							
28....	.65	.70	.30	.35	.35	.108	1030	5427
29....	.35	.35	.25	.30	.30	.112	158	5536
30....	.30	.35	.20	.30	.30	.106	321	5577
31....	.30	.50	.25	.45@.40	.40	.151	839	5920

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1985 195 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.60	.60	.35	.40@.35	.40	.155	733	6238
4....	.40	.45	.35	.40	.40	.180	417	6265
5....	.50	.50	.35	.35	.35	.137	553	6206
6....	.30	.70	.25	.55@.70	.60	.230	574	6014
7....	.55@.50	.55	.15	.20	.20	.106	844	5811
10....	.15	.20	.10	.20	.15	.094	398	5706
11....	.15	.15	.10	.10	.10	.064	233	5703
12....	.10	.10	.05	.05	.05	.021	578	5473
13....	.05	.05	.05	.05	CAB	.002	24	5486
14....	CAB	CAB	CAB	CAB	CAB	.004	25	5462
17....	CAB	CAB	CAB	CAB	CAB	.000	1	5462
18....	CAB	CAB	CAB	CAB	CAB	.000	21	5442
19....	CAB	.05	CAB	CAB	CAB	.000	10	5438
20....	CAB	CAB	CAB	CAB	CAB	.000	33	5434
21....	CAB	CAB	CAB	CAB	CAB	.000	4	....

JUNE 1985 200 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	.25	.25	.20A	.20A	.20	.054	2	2
22....	.15	.15	.10	.10	.10	.042	49	49
23....	.15	.15	.10	.10	.10	.032	132	173
24....	.10	.10	.10	.10	.10	.036	15	186
27....	Exchange Closed; Memorial Day							
28....	.15	.15	.10	.10	.10	.016	81	234
29....	.05	.05	.05	.05	.05	.016	76	287
30....	.05	.05	.05	.05	.05	.014	1	288
31....	.05	.05	.05	.05	.05	.02?	26	287

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.05	.05	.05	.05	.05	.021	3	290
4....	.05	.05	.05	.05	.05	.020	2	292
5....	.10	.10	.05	.05	.05	.015	207	397
6....	CAB	.05	CAB	.05	.05	.033	6	394
7....	.05	.05	.05	.05	.05	.008	8	402
10....	....	....	....	.05N	.05	.005	10	402
11....	....	....	....	.05N	.05	.002	....	402
12....	....	....	....	.05N	CAB	.000	....	402
13....	CAB	CAB	CAB	CAB	CAB	.000	....	402
14....	CAB	CAB	CAB	CAB	CAB	.000	....	402
17....	CAB	CAB	CAB	CAB	CAB	.000	....	402
18....	CAB	CAB	CAB	CAB	CAB	.000	....	402
19....	CAB	CAB	CAB	CAB	CAB	.000	....	402
20....	CAB	CAB	CAB	CAB	CAB	.000	22	380

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 175 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	7.20	7.20	6.75A	6.75A	6.75	.509	1	100
3....	....	7.10B	6.50A	6.50A	6.25	.483	....	100
4....	....	....	6.20A	6.20A	6.20	.471	....	100
7....	....	....	....	6.20N	6.35	.483	....	100
8....	....	....	6.25A	6.25A	6.25	.480	....	100
9....	....	6.80B	....	6.80B	7.15	.517	....	100
10....	....	8.45B	....	8.45B	8.56	.577	....	100
11....	....	....	8.25A	8.25A	8.25	.561	....	100
14....	....	9.45B	....	9.45B	9.70	.612	....	100
15....	....	....	9.60A	9.60A	9.40	.601	....	100
16....	....	....	....	9.40N	9.45	.608	....	100
17....	....	....	9.30A	9.30A	9.00	.594	....	100
18....	....	....	....	9.00N	9.50	.611	....	100
21....	11.80	11.80	11.80	11.80	12.30	.689	100	160
22....	11.70	13.00B	11.70	11.70	11.85	.676	1	161
23....	12.25	13.10B	12.25	13.10B	13.40	.716	....	161
24....	....	....	13.00A	13.00A	13.00	.706	....	161
25....	....	....	....	13.00N	13.00	.706	....	161
28....	....	....	12.75A	13.00N	12.80	.701	1	161
29....	....	14.70B	....	14.70B	15.10	.752	....	161
30....	....	....	14.50A	14.50A	14.20	.731	....	161
31....	....	....	....	14.20N	14.20	.731	....	161

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	13.75A	13.75A	13.60	.716	....	161
4....	....	14.80B	....	14.80B	15.00	.749	....	161
5....	....	15.40B	14.60A	14.60A	14.55	.739	....	161
6....	....	14.80B	....	14.55N	14.55	.737	....	160
7....	....	15.50B	....	15.50B	16.40	.772	....	60
8....	....	....	....	16.40N	16.40	.773	....	60
11....	....	....	14.80A	14.80A	14.80	.742	....	60
12....	....	....	14.25A	14.80N	15.20	.752	....	60
13....	....	16.80B	....	16.80B	17.00	.793	....	60
14....	....	....	....	17.00N	16.30	.772	....	60
15....	....	....	....	16.30N	15.50	.761	....	60
18....	Exchange Closed; President's Day							
19....	....	....	....	15.50N	15.60	.765	....	60
20....	....	16.25B	14.90A	14.90A	14.60	.750	....	60
21....	14.10	14.10	14.10	14.10	14.20	.743	1	60
22....	....	....	13.60A	13.60A	14.00	.742	....	60
25....	13.00	14.00B	13.00	14.00B	15.00	.762	1	61
26....	....	....	....	15.00N	16.05	.790	....	61
27....	....	....	15.30A	15.30A	15.10	.770	....	61
28....	....	15.30B	....	15.30B	16.10	.792	....	61

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	17.50B	....	17.50B	17.30	.816	....	61
4....	....	....	16.20A	16.20A	16.00	.790	....	61
5....	....	16.40B	....	16.40B	16.50	.799	....	61
6....	....	....	14.90A	14.90A	14.50	.773	....	61
7....	....	....	....	14.50N	14.25	.761	....	61
8....	14.25	14.25	14.25	14.25	14.10	.759	1	62
11....	....	....	13.50A	14.10N	13.70	.764	....	62
12....	....	14.50B	....	14.50B	14.40	.784	....	62
13....	....	....	13.10A	13.10A	12.90	.750	....	62
14....	....	....	....	12.90N	12.45	.742	....	62
15....	....	12.65B	....	12.65B	12.00	.734	....	62
18....	....	....	11.50A	11.50A	11.10	.711	....	62
19....	....	13.50B	....	13.50B	13.75	.779	....	62
20....	....	....	13.00A	13.75N	13.20	.772	....	62
21....	....	14.10B	....	13.20N	13.10	.773	....	62
22....	....	....	12.90A	12.90A	12.45	.757	....	62
25....	....	....	12.30A	12.30A	11.95	.746	....	62
26....	....	12.60B	....	11.95N	12.50	.760	....	62
27....	....	13.10B	....	13.10B	13.40	.777	....	62
28....	....	13.45B	13.00A	13.00A	13.20	.772	....	62
29....	....	....	....	13.20N	13.45	.785	....	62

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 175 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	13.50B	13.30A	13.50B	14.00	.801	....	62
2....	....	14.35B	13.90A	13.90A	13.10	.780	....	62
3....	11.60	11.60	11.60	11.60	11.50	.749	1	63
4....	....	....	....	11.50N	11.90	.758	....	63
5....	Exchange Closed; Good Friday							
8....	11.00	11.00	11.00	11.00	10.60	.727	1	63
9....	....	11.25B	....	11.25B	11.00	.741	....	63
10....	....	....	....	11.00N	12.45	.773	....	63
11....	....	....	....	12.45N	12.65	.780	....	63
12....	....	....	....	12.65N	12.70	.791	....	63
15....	....	....	12.50A	12.50A	12.40	.788	....	63
16....	....	12.80B	11.80A	12.80B	12.80	.803	....	63
17....	....	....	12.50A	12.80N	12.70	.801	....	63
18....	11.90	12.90B	11.90	11.90	11.80	.781	....	63
19....	....	....	....	11.80N	11.70	.784	....	63
22....	....	....	11.60A	11.60A	11.85	.790	....	63
23....	....	12.40B	....	12.40B	13.00	.819	....	63
24....	....	....	12.55A	12.55A	12.60	.813	....	63
25....	....	13.20B	....	13.20B	13.40	.832	....	63
26....	....	....	12.25A	12.25A	12.25	.811	....	63
29....	....	....	11.15A	11.15A	10.50	.769	....	63
30....	....	....	9.80A	10.50N	10.40	.771	....	63

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	10.40N	9.10	.733	....	63
2....	....	9.25B	....	9.25B	9.35	.745	....	63
3....	....	10.00B	....	9.35N	10.25	.775	....	63
6....	....	10.30B	10.00A	10.00A	10.20	.780	....	63
7....	....	10.80B	....	10.20N	10.75	.800	....	63
8....	....	....	10.45A	10.75N	10.85	.808	....	63
9....	....	11.75B	....	11.75B	11.75	.828	....	63
10....	....	14.20B	....	14.20B	14.55	.886	....	63
13....	14.10	14.45B	14.00A	14.30	14.30	.886	1	63
14....	....	15.00B	13.50A	14.30N	13.75	.875	....	63
15....	....	15.20B	....	14.15B	14.50	.890	....	63
16....	....	15.15B	....	15.15B	16.15	.915	....	63
17....	....	17.40B	15.75A	17.40B	17.20	.926	....	63
20....	....	19.45B	....	19.45B	19.10	.951	....	63
21....	....	19.20B	19.00A	19.00A	18.60	.946	....	63
22....	....	....	18.00A	18.60N	18.00	.941	....	63
23....	....	....	17.60A	17.60A	17.35	.935	....	53
24....	....	17.60B	....	17.60B	18.00	.942	....	63
27....	Exchange Closed; Memorial Day							
28....	....	18.60B	16.90A	17.25A	17.10	.935	....	63
29....	....	17.25B	17.00A	17.25B	17.25	.938	....	63
30....	....	17.40B	16.80A	17.25N	17.20	.937	....	63
31....	....	19.00B	17.05A	17.20N	18.20	.949	....	63

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	19.25B	....	18.65B	18.95	.955	....	63
4....	....	19.20B	18.70A	19.20B	19.15	.957	....	63
5....	....	19.75B	19.10A	19.10A	18.75	.953	....	63
6....	....	....	....	18.75N	20.45	.965	....	63
7....	....	....	19.50A	19.50A	18.40	.950	....	3
10....	....	18.60B	18.25A	18.60B	18.80	.951	....	3
11....	....	....	18.00A	18.00A	18.20	.945	....	3
12....	....	....	16.70A	16.70A	16.60	.932	....	3
13....	....	....	14.25A	14.25A	14.55	.906	....	3
14....	....	15.45B	....	15.45B	15.65	.926	....	3
17....	....	....	14.85A	15.65N	15.20	.923	....	3
18....	....	16.15B	....	15.65B	15.75	.932	....	3
19....	....	15.90B	14.75A	14.75A	14.90	.923	....	3
20....	....	15.25B	14.10A	15.00B	15.55	.933	....	3
21....	....	....	....	15.55N	15.95	.939	....	3
24....	....	16.85B	15.80A	16.85B	16.85	.952	....	3
25....	....	18.60B	....	16.85N	16.90	.955	....	3
26....	....	18.30B	....	17.95B	18.00	.966	....	3
27....	....	19.20B	17.90A	18.00N	18.95	.974	....	3
28....	....	19.10B	18.70A	18.90A	18.90	.973	....	3

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 175 CALLS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		19.80B	18.00A	18.65N	19.50	080		3
2		19.85B	19.15A	19.20A	19.20	980		3
3		19.45B	18.70A	18.70A	18.60	978		3
4	Exchange Closed; Independence Day							
5		20.30B		18.60N	19.85	985		3
8			18.40A	19.85N	18.50	981		3
9		18.55B	17.60A	18.50N	17.85	979		2
10		19.05B	17.80A	19.05B	19.10	985		2
11		19.65B	18.90A	19.10N	19.20	986		2
12		20.00B	19.00A	19.20N	19.60	988		2
15		20.45B	19.15A	19.15A	19.05	988		2
16		21.80B		21.80B	21.85	995		2
17	22.60	22.80B	22.25A	22.60	22.60	996	1	1
18			21.30A	22.60N	21.85	995		1
19		22.10B	21.60A	21.60A	21.45	995		1
22			19.65A	21.45N	20.45	994		1
23		21.20B	18.55A	20.45N	18.55	989		1
24		18.65B	17.00A	18.55N	16.90	983		1
25		17.90B		17.80B	17.85	987		1
26		18.20B	17.60A	17.85N	17.85	988		1
29			15.00A	15.00A	14.75	973		1
30		15.95B		14.75N	15.45	978		1
31		16.50B		16.20B	16.35	983		1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		18.05B		18.05B	18.10	991		1
2			17.00A	17.00A	16.85	987		1
5	16.50	16.50	15.60A	16.50	16.50	988	1	1
6		16.60B	13.35A	13.35A	12.90	964		1
7	12.75@.70	13.50B	12.70	12.70	13.20	968	1	2
8		14.25B		13.20N	14.10	977		2
9		14.25B	13.70A	13.70A	13.70	975		2
12		14.10B		14.10B	13.25	975		2
13		14.00B	12.50A	13.25N	13.25	976		2
14		13.75B		13.25N	13.20	977		2
15	13.15	13.45B	12.60A	12.60A	12.55	973	1	3
16				12.55N	11.75	967		2
19		12.70B		12.30B	12.40	979		2
20		14.35B		14.20B	14.35	991		2
21		15.25B	14.30A	14.35	14.75	993		2
22		14.90B	13.00A	13.00A	12.90	988		1
23			12.10A	12.90N	12.40	986		1
26		13.00B	11.60A	13.00B	13.05	993		1
27		13.50B	12.90A	13.30B	13.35	994		1
28		13.65B	13.05A	13.35N	13.45	995		1
29		13.60B	13.40A	13.60B	13.75	997		1
30			12.70A	13.10A	12.90	996		1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3		13.10B	12.10A	12.90N	12.70	998		1
4		12.80B	11.75A	12.70N	12.30	997		1
5		12.75B	11.75A	12.70B	12.75	998		
6		13.90B		12.75N	13.50	999		
9		14.25B	13.20A	13.50N	13.20	999		
10		13.25B	11.40A	11.40A	11.30	999		
11			9.90A	11.30N	9.60	998		

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 180 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	10.70	10.70	10.70	10.70	10.50	669	1	1
8				10.50N	10.30	665		1
11	10.25	10.25	10.25	10.25	10.25	669	1	2
12		10.90B		10.90B	10.90	692		2
13			9.85A	9.85A	9.60	651		2
14				9.60N	9.15	641		2
15				9.15N	8.80	630		2
18			8.30A	8.30A	8.10	603		2
19		10.00B		10.00B	10.25	680		2
20			9.50A	9.90A	9.90	671		2
21	10.30	10.30	10.30	10.30	9.90	671	2	2
22			9.60A	9.60A	9.15	652		2
25			9.00A	9.00A	8.75	637		2
26		9.30B		8.75N	9.20	653		2
27		9.60B		9.60B	9.80	673		2
28		9.95B	9.65A	9.65A	9.60	666		2
29				9.60N	9.80	680		2

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.15	10.15	10.15	10.15	10.35	699	1	3
2		10.70B	10.30A	10.30A	9.50	672		3
3			8.70A	8.70A	8.60	634		3
4			8.35A	8.35A	8.60	643		3
5	Exchange Closed: Good Friday							
8				8.60N	7.50	604		3
9	8.00	8.00	8.00	8.00	7.80	620	100	103
10	8.40	8.90B	8.40	8.65	8.70	658	52	154
11	9.15	9.30B	9.00	9.00	8.90	666	52	204
12				8.90N	9.10	679		204
15			9.00A	9.00A	8.90	673		204
16		9.25B	8.40A	9.25B	9.25	690		204
17			9.00A	9.00A	9.10	687		204
18		9.30B	8.65A	8.65A	8.40	661		204
19				8.40N	8.20	663		204
22			8.15A	8.15A	8,25	668		204
23	8.10	8.80B	8.10	8.80B	9.25	704	3	204
24			9.10A	9.10A	8.95	696		204
25		9.50B		9.50B	9.55	720		204
26	9.05	9.05	8.75A	8.75A	8.60	691	2	206
29			7.70A	7.70A	6.95	634		206
30			6.55A	6.95N	6.95	636		206

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				6.95N	5.85	588		206
2	6.10	6.10	6.00A	6.10	6.05	599	1	206
3	6.75	6.75	6.55A	6.55A	6.70	635		206
6	7.00	7.00	6.60A	6.60A	6.65	638	2	208
7	6.90	7.25	6.90	7.05A	7.10	664	2	209
8		7.15B	7.00A	7.15B	7.20	671		209
9		7.80B		7.80B	7.90	700		209
10	8.65	10.30B	8.65	9.85	10.50	783	250	196
13	9.90	10.10B	9.90	10.10B	10.45	783	3	195
14		11.00B	9.55A	9.85A	9.65	765		193
15		10.90B		10.10B	10.40	787		193
16		10.80B		10.80B	11.90	826		193
17	12.60	12.75B	11.50A	12.75B	12.55	844	5	188
20	13.70	14.45B	13.70	14.45B	14.45	888	1	188
21	14.20	14.20	14.00A	14.00A	13.90	878	2	186
22			13.25A	13.90N	13.40	869		186
23			13.00A	13.00A	12.75	858		185
24		12.80B		12.80B	13.25	870		185
27	Exchange Closed; Memorial Day							
28		13.70B	12.30A	12.50A	12.50	857		185
29	11.90	12.40B	11.90	12.40B	12.55	862	1	184
30		12.60B	12.25A	12.55N	12.50	860		184
31		13.90B	12.45A	12.50N	13.40	880		184

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 180 CALLS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	—	14.40B	—	13.65B	14.10	892	—	184
4	—	14.20B	13.80A	14.20B	14.35	896	—	184
5	14.60	14.80B	14.35A	14.35A	13.90	889	14	170
6	—	14.30B	—	14.30B	15.60	913	—	170
7	14.20	14.25B	14.20	14.25B	13.70	883	7	163
10	—	—	13.40A	13.70N	14.05	886	6	163
11	14.00	14.00	13.30A	13.30A	13.60	874	1	162
12	—	—	12.10A	12.10A	12.00	850	—	186
13	11.60	11.60	10.20A	10.20A	10.20	803	—	162
14	—	10.95B	—	10.95B	11.25	836	—	162
17	—	—	10.50A	11.25N	10.80	829	—	162
18	—	11.60B	—	11.20B	11.30	844	—	162
19	—	—	10.50A	10.50A	10.60	825	—	162
20	—	10.90B	10.00A	10.65B	11.10	843	—	162
21	—	—	10.80A	11.10N	11.45	854	—	162
24	—	12.15B	11.20A	12.15B	12.20	877	—	162
25	12.50	13.65B	12.00A	12.00A	12.15	882	1	162
26	12.70	13.30B	12.70	12.95B	13.05	904	1	162
27	14.00	14.20B	12.95A	14.00	14.00	922	1	162
28	13.95	14.10B	13.50	13.75	13.70	920	17	178

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	13.30	14.80B	13.00A	14.00	14.55	936	17	148
2	14.70	14.85B	14.15A	14.20A	14.25	934	3	140
3	—	14.50B	13.70A	13.70A	13.65	928		140
4	Exchange Closed; Independence Day							
5	15.05	15.30B	15.00A	15.00A	14.85	947	4	139
8	—	—	13.40A	14.85N	13.55	934	—	138
9	13.50	13.65B	12.60A	13.50	12.90	926	3	141
10	—	14.05B	12.80A	14.05B	14.10	944		139
11	—	14.65B	13.90A	14.10N	14.20	947	—	138
12	—	15.00B	14.00A	14.20N	14.60	953	—	138
15	—	15.45B	14.15A	14.15A	14.05	950	—	138
16	15.80	16.80B	15.80	16.80B	16.85	975	1	138
17	17.60	17.80B	17.25A	17.50B	17.60	980	201	298
18	—	—	16.30A	17.60N	16.85	977	—	164
19	—	17.10B	16.60A	16.60A	16.45	975	—	148
22	—	—	14.65A	16.45N	15.45	970		148
23	15.75	16.20B	13.55A	16.05	13.60	952	2	149
24	—	13.65B	12.00A	13.60N	12.00	931		149
25	—	12.90B	—	12.80B	12.95	944		149
26	—	13.20B	12.60A	12.95N	12.95	946	—	149
29	—	—	10.20A	10.20A	10.05	896	—	149
30	10.20	11.05B	10.20	10.20	10.55	912	3	149
31	—	11.50B		11.25B	11.45	929		149

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	13.05B	—	13.05B	13.15	955	—	148
2	—		12.00A	12.00A	11.95	940	—	148
5	—	—	10.60A	11.95N	11.60	940	—	148
6	11.70	11.70	8.75A	8.75A	8.35	863	1	149
7	8.15	8.80B	8.10	8.10	8.65	874	1	149
8	9.15	9.40B	8.80A	9.00	9.35	899	12	150
9	9.40	9.50B	8.95	8.95	9.00	891	25	175
12	8.80	9.60B	8.30A	8.70	8.65	887	2	175
13	8.40	9.35B	7.90A	8.40	8.60	889	3	177
14	—	9.10B	8.50A	8.50A	8.55	890	1	178
15	—	8.75B	7.90A	7.90A	7.90	876		178
16	—	—	7.30A	7.30A	7.10	854	—	178
19	7.20	7.95B	7.20	7.55B	7.65	886	2	179
20	8.20	9.40B	8.15A	9.35	9.40	938	4	181
21	9.55	10.20B	9.35A	9.55	9.80	949	1	182
22	9.75	9.95B	8.00A	8.00A	8.05	914	2	183
23	7.20	7.65B	7.20	7.65B	7.55	905	1	183
26	—	8.05B	6.80A	8.05B	8.05	934		183
27	—	8.50B	7.90A	8.30B	8.45	944	—	182
28	—	8.65B	8.15A	8.45N	8.55	949		182
29	8.45	8.60B	8.40A	8.60B	8.80	958	1	182
30	8.05	8.10B	7.70A	7.80	7.95	946	8	188

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 180 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	8.10	8.20B	7.20A	8.10	7.75	958	6	196
4	—	7.80B	6.75A	7.75N	7.35	953	—	194
5	—	7.75B	6.75A	7.70B	7.75	966	—	194
6	8.55	8.90B	8.30A	8.55	8.50	980	3	195
9	—	9.25B	8.20A	8.50N	8.20	986	—	195
10	6.35	8.25B	6.35	6.35	6.30	960	3	195
11	6.00	6.00	4.80	4.80	4.75	916	55	237
12	4.90	5.35	3.65	3.65	3.70	864	8	231
13	3.90	4.00B	2.25	2.90	2.75	796	311	421
16	2.75	3.10	2.70A	3.05	3.35	925	18	422
17	3.25	3.25	1.15	1.50	1.40	849	144	448
18	1.50	2.00	1.25	1.80	1.85	849	56	480
19	2.20 (?) 15	3.50	1.75A	3.20	3.25	998	150	459
20	3.20	4.00	2.00	2.00	2.00	973	84	393
23	—	—	—	—	—	867	11	—
24	—	—	—	—	—	833	—	—

SEPTEMBER 1985 185 CALLS
IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	6.40	6.70B	6.40	6.70B	7.00	506	100	100
22	7.60	7.60	7.10A	7.10A	6.80	490	1	101
23		7.60B		7.60B	7.60	535		101
24	—	—	7.50A	7.50A	7.40	523	—	101
25		—		7.40N	7.50	523	—	101
28	—		7.35A	7.50N	7.40	517		101
29		8.70B	—	8.70B	9.10	578		101
30			8.70A	3.70A	8.60	552	—	101
31				5.60N	8.60	553	—	101

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			8.15A	8.15A	8.15	535		101
4	—	8.70B		8.70B	9.05	575	—	101
5	—	9.15B	8.65A	8.65A	8.65	563	—	101
6	8.75	8.75	8.75	8.75	8.60	580	—	101
7	—	9.20B	—	9.20B	10.00	604	2	101
8				10.00N	10.00	605		101
11	—		8.70A	8.70A	8.80	564	—	101
12			8.30A	8.80N	9.10	575		101
13		10.10B	—	10.10B	10.20	626	—	101
14	—	—		10.20N	9.30	599	—	101
15	—	—	—	9.30N	8.90	583		101
18	Exchange Closed; President's Day							
19	—	—	—	8.90N	9.00	587	—	101
20	—	9.60B	8.70A	8.70A	8.45	568		101
21	—	—	—	8.45N	8.15	558		101
22			7.85A	7.85A	8.05	556		101
25			7.75A	8.05N	8.45	580	—	101
26			—	8.45N	9.45	615	—	101
27	—		8.90A	8.90A	9.65	588		101
28	—	8.80B		8.80B	9.20	615	—	101

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 185 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			10 50B	10 50B	10 30	647		101
4			9 40A	9 40A	9 20	613		101
5		9 40B		9 40B	9 60	626		101
6			8 30A	8 30A	8 05	588		101
7				8 05N	7 60	566		101
8	7 50	7 50	7 50	7 50	7 50	563	1	102
11			7 25A	7 25A	7 40	565		102
12		7 90B		7 90B	8 00	589		102
13			7 20A	7 20A	7 10	543		101
14	7 00	7 00	7 00	7 00	6 70	531	10	111
15				6 70N	6 30	519		111
18			5 90A	5 90A	5 70	489		111
19	5 50	7 10B	5 50	7 10B	7 30	570	2	112
20	7 50	7 50	6 90A	7 50	7 20	559	2	111
21	7 20	7 50B	7 20	7 50B	7 00	558	1	111
22	7 00	7 00	6 70	6 70	6 70	537	4	113
25			6 45A	6 45A	6 20	519		113
26	6 50	6 50	6 50	6 50	6 50	535	2	114
27		6 75B		6 50N	6 90	556		114
28		7 25B	6 85A	6 85A	6 75	547		114
29	6 75	7 00	6 75	7 00	7 00	562	20	114

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		7 05B	6 90A	7 05B	7 40	582	10	114
2		7 60B	7 35A	7 35A	6 70	551		114
3			6 00A	6 00A	5 90	509		114
4			5 85A	5 85A	5 95	518		114
5	Exchange Closed. Good Friday							
8				5 95N	5 20	475		114
9				5 20N	5 30	490		114
10	5 90	5 90	5 90	5 90	6 00	530	1	115
11	6 40	6 40	6 35A	6 35A	6 15	538	1	116
12			6 00A	6 00A	6 30	550		116
15			6 10A	6 10A	6 10	542		116
16		6 35B	5 80A	6 35B	6 45	560		116
17	6 35	6 35	6 10	6 10	6 20	555	24	117
18	6 40	6 40	5 85	5 95	5 65	525	27	123
19	5 65	5 65	5 40A	5 40A	5 40	526	192	304
22	5 20	5 75	5 20	5 50A	5 45	529	12	312
23	5 40	6 00B	5 40	6 00B	6 00	568	4	317
24			5 80A	5 80A	6 00	557	20	330
25	6 20	6 45	6 20	6 45	6 45	585	86	414
26	6 00	6 00	5 80	5 80	5 65	549	77	487
29	5 35	5 35	4 50	4 50	4 35	485	36	507
30	4 40	4 40	4 00	4 40	4 30	485	133	597

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4 20	4 20	3 85A	3 85A	3 55	433	1	597
2	3 50	3 75	3 45	3 75	3 75	443	3	600
3	3 95	4 20	3 75	3 85	3 95	479	349	928
6	3 80	4 00B	3 75A	3 80	3 85	479	302	1230
7	4 00	4 45B	4 00	4 25B	4 35	506	101	1330
8	4 35	4 35	4 10A	4 35	4 40	513	10	1339
9	4 50	5 10B	4 50	4 70	4 85	545	3	1339
10	5 70	6 90	5 55	6 85	7 00	645	44	1367
13	6 85	6 90B	6 80A	6 85	6 85	643	23	1368
14	7 25	7 40	6 25A	7 00	6 35	620	40	1362
15	6 35	7 20B	6 10	6 75	6 85	646	1006	732
16	7 25	7 60	7 00	7 60	8 20	697	12	732
17	7 70	9 00B	7 70	8 60	8 65	721	13	719
20	10 10	10 20	10 00	10 15	10 15	784	218	580
21	10 00	10 15	9 85A	10 15	9 80	769	5	579
22	9 20	9 40B	9 20	9 36	9 40	755	2	578
23	9 20	9 45	9 00A	9 05A	8 85	739	8	573
24	9 05	9 05	9 05	9 05	9 35	756	4	573
27	Exchange Closed. Memorial Day							
28	10 00	10 00	8 40A	8 50	8 60	734	3	567
29	8 35	8 45B	8 30A	8 45B	8 65	741	2	574
30	8 40	8 55B	8 00	8 35	8 55	737	4	575
31	8 30	10 00	8 30	9 40	9 30	767	57	581

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 185 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	10 00	10 00	9 30A	9 35	9 90	786	1	581
4	10 35	10 35	9 70A	10 35	10 20	791	3	580
5	10 60	10 60	10 20A	10 20A	9 65	780	2	578
6	9 75	11 20	9 60A	11 00@ 20	11 30	821	12	579
7	11 30	11 30	9 35	9 35	9 60	772	3	580
10	9 20	9 60	9 20	9 60	9 80	777	4	580
11	9 40	9 40	9 10A	9 30A	9 20	761	10	559
12	9 10	9 10	8 20A	8 20A	8 10	723	2	672
13	7 75	7 75	6 55	6 55	6 55	657	3	556
14	7 00	7 35	6 70	7 15	7 35	699	61	607
17	7 10	7 10	6 65	6 95	6 95	685	120	668
18	7 30	7 90	7 30	7 45	7 40	705	24	625
19	7 15	7 60B	6 85A	6 85A	6 90	678	8	624
20	6 65	7 45	6 30	7 45	7 35	702	183	756
21	7 10	8 45	7 00	8 20A	7 55	717	44	781
24	7 55	8 25B	7 40	8 15B	8 20	749	24	800
25	8 65	9 60	8 00	8 00	8 00	756	30	803
26	8 75	9 00B	8 40	8 70	8 85	789	68	801
27	9 30	9 70B	8 75A	9 50	9 60	818	74	698
28	9 10	9 65	9 10	9 50A	9 35	813	18	704

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	9 30	10 15B	8 65	10 15B	10 10	840	16	706
2	10 00	10 35	9 40	9 70B	9 85	835	9	694
3		9 90B	9 35A	9 35A	9 35	822		694
4	Exchange Closed. Independence Day							
5	10 55	10 65B	10 35	10 35	10 30	857	4	691
8	9 40	9 40	8 85A	9 10	9 25	828	2	691
9	8 90	9 15B	8 50A	8 70	8 70	811	8	685
10	8 35	9 65B	8 35	9 65B	9 65	847	133	625
11	9 45	10 00B	9 45	9 50	9 70	851	3	626
12		10 35B	9 45A	9 65	10 15	863	2	624
15	10 50	10 70B	9 55A	9 55A	9 60	854	2	614
16	11 50	12 00B	11 50	12 00B	12 00	915	30	612
17	12 40	12 75B	12 25A	12 60B	12 70	929	70	577
18			11 50A	12 70N	12 00	918		526
19	12 00	12 10B	11 70A	11 70A	11 60	912	6	518
22	10 50	10 65B	10 00A	10 65B	10 75	897	40	548
23	10 90	11 50	9 35A	9 40	9 15	853	7	541
24		9 20B	7 85A	9 15N	7 80	804	1	542
25	8 25	8 50B	8 25	8 50B	8 60	833	80	595
26	8 90	8 90	8 25A	8 75A	8 60	836	20	615
29	7 00	7 00	6 10	6 10	6 05	731	14	606
30	6 10@ 05	6 90B	6 05	6 30	6 55	760	13	610
31	7 05	7 35B	7 00	7 10B	7 20	794	8	508

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7 70	8 55B	7 70	8 55B	8 65	852	1	509
2			7 65A	7 65A	7 55	815		509
5			6 50A	7 55N	7 25	810		507
6	6 30	7 40B	4 70	4 80A	4 60	659	203	512
7	4 35	4 95	4 35	4 80A	4 80	674	73	528
8	5 05	5 35	4 90	5 35	5 40	718	34	540
9	5 35	5 50B	4 85	4 90	5 05	701	60	540
12	4 75@ 85	5 40	4 45	4 80A	4 65	685	210	588
13	4 50	5 40	3 70	4 65	4 65	686	77	596
14	4 95	4 95	4 35	4 45	4 50	686	26	612
15	4 65	4 75	3 70	3 90	3 95	654	169	677
16	3 60	3 70B	3 30A	3 40	3 40	611	103	685
19	3 40@ 45	3 90B	3 40	3 65B	3 75	654	17	663
20	4 00	5 20	4 00	4 95	5 05	763	39	674
21	4 80	5 75	4 80	5 50	5 40	787	32	673
22	5 45	5 50B	3 80A	3 95	3 85	693	315	891
23	3 80	3 80	3 15	3 45	3 40	666	1903	2636
26	2 90	3 85	2.70	3 85	3 85	716	345	2650
27	4 10	4 20B	3 60	4 00	4 05	738	364	2708
28	4 10	4 25	3 70	4 20	4 15	748	486	2384
29	4 05	4 30	3 95A	4 25@ 30	4 30	770	79	2326
30	4 00	4 25	3 40	3 55	3 55	723	163	2341

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 185 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	3.40@.35	3.65B	2.95A	3.30	3.35	728	129	2354
4	3.30	3.40B	2.80	3.00	3.05	702	57	2361
5	2.85	3.40	2.50	3.25	3.30	741	89	2385
6	3.55	4.40	3.55	3.90A	3.85	801	74	2385
9	3.85	4.40	3.40	3.55	3.55	804	54	2356
10	3.55	3.55	2.05	2.15	2.15	642	1140	1809
11	2.00	2.00	1.05	1.10	1.10	456	737	1933
12	1.10	1.35	.60	.70@.65	.65	309	832	2039
13	.70@.75	.75	.25	.35	.35	183	730	2279
16	.40	.40	.30	.30	.30	194	247	2312
17	.30	.30	.05	.05	.05	011	323	2268
18	.10	.10	.05	.05	.05	012	222	2386
19	.05	.15	.05	.15	.15	048	680	2374
20	.15	.25	CAB	CAB	CAB	003	858	
23						058	48	
24						086	1	
25						112	2	

SEPTEMBER 1985 190 CALLS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	5.70	5.75	5.40A	5.40A	5.00	398	2	2
23		5.90B		5.90B	5.75	442		2
24			5.60A	5.60A	5.60	431		2
25				5.60N	5.65	431		2
28			5.35A	5.65N	5.55	424		2
29		6.50B		6.50B	6.85	485		2
30	7.00	7.00	6.60A	6.60A	6.55	460		2
31				6.55N	6.55	461	1	3

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			6.10A	6.10A	6.25	443		3
4		6.45B		6.45B	6.56	483		3
5	6.75	6.75	6.40A	6.40A	6.35	471	1	4
6		6.40B		6.35N	6.30	468		4
7	6.70	6.90	6.70	6.85	7.10	513	62	64
8	7.00	7.00	7.00	7.00	7.00	513	1	65
11			6.50A	6.50A	6.00	471	30	96
12				6.00N	6.20	482		96
13		7.60B		7.60B	7.50	534		96
14	8.00	8.00	7.60	7.60	7.00	505	31	103
15				7.00N	6.70	489		103
18	Exchange Closed: President's Day							
19				6.70N	6.75	491		103
20		7.10B	6.50A	6.50A	6.10	472		103
21				6.10N	5.90	462		103
22			5.70A	5.70A	5.80	458		103
25			5.50A	5.80N	6.20	482		103
26	6.20	6.80B	6.20	6.20	6.95	518	1	104
27	6.95	6.95	6.40	6.40	6.40	490	3	107
28		6.50B		6.50B	6.90	517		107

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 190 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		7.75B		7.75B	7.70	550		107
4	7.60	7.60	6.90A	6.90A	6.90	515	1	108
5				6.90N	7.25	530		108
6			6.00A	6.00A	5.75	408		108
7	5.75	5.80	5.75	5.80	5.25	486	1	109
8	5.40	5.40	5.40	5.40	5.15	459	2	111
11	5.00	5.20	5.00	5.20	5.15	459	3	114
12		5.60B		5.60B	5.65	482	4	118
13	5.15	5.15	5.15	5.15	5.00	435	1	119
14				5.00N	4.70	422		119
15		4.80B		4.80B	4.35	409		119
18			4.00A	4.00A	3.90	378		119
19	4.85	4.90B	3.80A	4.85	5.05	458	20	134
20	4.80	4.80	4.75A	4.80	4.90	448	1	134
21	5.15	5.15	4.60	4.00	4.80	444	3	135
22	4.80	4.80	4.55	4.55	4.40	421	2	136
25	4.00	4.30	4.00	4.30	4.20	402	2	137
26	4.05	4.60	4.05	4.35	4.40	418	7	139
27	4.60	4.60	4.60	4.60	4.70	437	1	136
28		4.75B	4.65A	4.65A	4.60	428		136
29	4.90	4.90	4.40	4.40	4.80	441	6	142

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		4.90B	4.75A	4.90B	5.10	460		142
2	5.00	5.20B	5.00	5.00	4.60	429	1	143
3			3.90A	3.90A	3.90	386		143
4				3.90N	3.95	393		143
5	Exchange Closed: Good Friday							
8			3.50A	3.50A	3.30	351		143
9	3.50	3.50	3.40	3.40	3.45	364	3	145
10				3.45N	3.95	402		145
11	4.20	4.20	4.20	4.20	4.05	409		145
12	3.95	4.00	3.85	4.00	4.10	419	7	146
15	4.00	4.10	4.00	4.00A	4.00	410	3	147
16	3.85	4.40	3.60A	4.40	4.20	426	1	147
17	4.25	4.25	4.00A	4.20	4.10	420	92	218
18	4.20	4.20	3.75	3.85A	3.60	389	22	232
19	3.50	3.55B	3.40	3.40	3.40	389	218	412
22	3.40@.45	3.45	3.10	3.30B	3.40	390	9	415
23	3.20	3.80	3.20	3.80	3.80	428	403	816
24	3.75	3.95	3.70	3.70	3.75	415	101	918
25	3.80	4.20B	3.80	4.05	4.05	442	158	1073
26	4.15	4.15	3.70	3.70	3.55	405	56	1126
29	3.50	3.50	2.65	2.65	2.70	342	50	1173
30	2.65	2.65	2.30A	2.50	2.50	.340	5	1174

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.40	2.45	2.10	2.10	2.00	292	7	1177
2	2.10	2.15	2.05	2.05	2.05	.299	4	1172
3	2.35	2.45	2.10	2.10	2.20	.329	160	1323
6	2.30	2.40	2.20A	2.40	2.25	328	255	1575
7	2.25	2.65	2.25	2.50	2.40	.352	112	1686
8	2.15	2.50	2.15	2.40	2.45	.357	6	1692
9	2.50	2.90B	2.50	2.75	2.75	.387	567	2247
10	3.30	4.40	3.10	4.20B	4.35	.489	338	2546
13	4.25	4.30	4.00	4.15B	4.20	.486	26	2555
14	4.60	4.60	3.60	3.90	3.85	.460	18	2546
15	3.90	4.55	3.80A	4.10B	4.20	.487	1125	2548
16	4.60	5.00B	4.40	4.70@5.00B	5.00	.541	431	2905
17	4.80@.85	5.80	4.80	5.60	5.55	.569	2114	2893
20	6.60	7.00	6.50	7.00	7.00	.643	1784	2286
21	6.60	6.85	6.55	6.60A	6.50	.625	276	2276
22	5.90	6.20B	5.90	6.20B	6.10	.608	15	2288
23	5.95	6.15B	5.70A	5.75	5.70	.586	49	2301
24	5.60	6.00	5.80	6.00	6.05	.605	9	2299
27	Exchange Closed; Memorial Day							
28	6.30	6.50B	4.90	5.20	5.35	.577	291	2101
29	5.20	5.30	5.00	5.30	5.25	.585	412	2205
30	5.20	5.30	4.80	5.25B	5.20	.581	756	1901
31	5.20	6.20	5.20	5.90	5.80	.617	63	1918

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 190 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.30	6.35	5.75	6.10	6.25	.638	60	1937
4	6.20	6.70	6.20	6.55B	6.60	.646	46	1926
5	6.90	7.20	6.40A	6.40A	6.25	.633	173	2004
6	6.10	7.65	6.10	7.65	7.60	.666	208	2020
7	7.35	7.40	6.20	6.20	6.20	.623	110	2100
10	6.05@5.90	6.15B	5.60	6.15B	6.30	.629	33	2092
11	6.30	6.30	5.70	5.85A	5.80	.611	57	2140
12	5.25	5.75	4.95A	4.95A	4.95	.563	343	1992
13	4.65	4.65	3.75	3.90	3.80	.486	185	2034
14	4.15	4.35	3.75	4.35	4.35	.531	180	2120
17	4.05@.10	4.15	3.90	4.05	4.10	.511	328	2239
18	4.30	4.85	4.30	4.50	4.50	.533	255	2323
19	4.40	4.65	3.90	3.95	4.10	.500	84	2381
20	3.95	4.35	3.40	4.30	4.35	.526	179	2401
21	4.20@.10	5.15	4.05	4.90	4.55	.542	287	2524
24	4.65	5.10	4.40	4.85	4.95	.577	241	2699
25	5.20	5.80	4.75	4.75	4.70	.582	503	2895
26	4.85	5.50	4.70	5.30	5.25	.623	129	2886
27	5.55	6.20	5.25	6.00	5.95	.669	220	2916
28	6.05	6.20	5.65	5.75	5.70	.650	79	2917

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.90@.85	6.60	5.15	6.30	6.20	.684	127	2919
2	6.05	6.55	5.85	6.10	6.05	.674	69	2941
3	6.20	6.20	5.65	5.65	5.60	.654	36	2934
4	Exchange Closed; Independence Day							
5	6.05	6.90	6.05	6.35	6.35	.702	92	2943
8	6.15	6.20	5.15	5.60	5.55	.655	135	2983
9	5.35@.30	5.65B	4.80	5.15	5.15	.630	429	3188
10	5.15	5.95B	4.95	5.90	5.90	.680	504	3069
11	5.80	6.30	5.65	5.95	5.95	.685	275	3170
12	5.90	6.50	5.70A	6.15@.20	6.20	.702	84	3161
15	5.90	6.80	5.75	5.85	5.85	.684	197	3185
16	5.90	7.90	5.90	7.90	7.90	.786	118	3111
17	8.30	8.70B	8.00	8.45B	8.45	.811	58	3119
18	7.75	8.20	7.40	7.80B	7.85	.790	65	3102
19	7.55	8.10	7.55	7.80	7.60	.777	39	3115
22	7.45@.40	7.45	6.15	6.60@.80	6.75	.746	79	3104
23	6.95	7.45	5.35	5.55	5.35	.671	204	3209
24	5.50	5.50	4.15	4.45	4.35	.598	238	3239
25	4.65	5.10	4.45	5.00	4.95	.639	142	3298
26	4.80	5.15B	4.70	4.85	4.90	.642	41	3280
29	4.70	4.70	3.15	3.15	3.15	.496	480	3420
30	3.20	3.70	3.00	3.50	3.45	.530	432	3455
31	3.60	4.10	3.60	3.80@.90	3.90	.575	891	3696

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.10	4.95	4.05	4.80B	4.90	.658	939	3355
2	4.55	4.55	4.10	4.10	4.10	.600	139	3335
5	4.00	4.00	3.10	3.75	3.85	.585	486	3425
6	3.85@.95	3.95	2.00	2.00@.05	2.00	.397	1031	3226
7	2.00	2.30	2.00	2.10B	2.10	.412	977	3196
8	2.25	2.65	2.15	2.45	2.50	.459	639	3243
9	2.65	2.65	2.15	2.30	2.25	.437	544	3384
12	2.20@.15	2.65	1.90	2.00	2.05	.409	885	3628
13	2.00@1.90	2.50	1.45	2.05	2.05	.408	720	3784
14	2.20	2.30	1.80	1.90	1.90	.404	1151	4167
15	1.95	2.00	1.35	1.45@.40	1.45	.386	1043	4031
16	1.35	1.45	1.05	1.15	1.15	.319	433	4050
19	1.15@.10	1.40	1.10	1.25	1.30	.348	349	4058
20	1.50@.45	2.15	1.4	2.00	2.00	.465	787	4083
21	2.10	2.40	1.85	2.20@.15	2.10	.480	583	4067
22	2.25	2.25	1.15	1.20@.25	1.25	.368	791	3854
23	1.20@.15	1.20	.90	1.10	1.05	.333	742	4011
26	1.00@.95	1.20	.75	1.15	1.15	.367	914	3749
27	1.30	1.40	1.00	1.25	1.25	.386	541	3857
28	1.20	1.35	1.05	1.30	1.25	.391	346	3805
29	1.20@.15	1.30	1.10	1.25@.30	1.30	.410	293	3774
30	1.10	1.35	.85	.90	.90	.344	345	3784

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 190 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.95	.95	.60	.85	.80	.312	924	4106
4	.85	.85	.50	.70	.70	.277	399	4112
5	.85@.80	.80	.50	.75	.75	.307	559	4054
6	.80	1.20	.80	.95@.90	.85	.366	942	4289
9	.85@.90	1.10	.65	.75@.70	.70	.322	639	4397
10	.70	.75	.25	.30	.30	.161	1355	4636
11	.25	.30	.10	.10	.10	.069	767	4624
12	.15	.15	.05	.05	.05	.019	534	4783
13	.10@.05	.10	CAB	.05	.05	.004	214	4899
16	.05	.05	.05	.05	.05	.000	144	4887
17	CAB	.05	CAB	CAB	CAB	.000	12	4679
18	CAB	CAB	CAB	CAB	CAB	.000	3	4672
19	CAB	CAB	CAB	CAB	CAB	.000	257	4428
24	...	...	...	...	...	.000	5	....

SEPTEMBER 1985 195 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	5.10	5.10	4.85A	4.85A	4.80	.419	....	....
5	....	....	....	4.80N	5.10	.434	....	....
6	....	....	4.10A	4.10A	3.85	.391	1	1
7	....	....	....	3.85N	3.50	.369	....	1
8	...	...	....	3.50N	3.40	.360	....	1
11	3.60	3.70	3.50	3.60	3.50	.352	8	9
12	3.60	3.80	3.60	3.80	3.85	.379	6	14
13	3.35	3.35	3.35	3.35	3.25	.334	2	16
14	....	....	....	3.25N	3.15	.321	2	18
15	3.25	3.50	3.25	3.40	2.90	.308	9	27
18	2.70	2.70	2.70	2.70	2.55	.280	4	31
19	2.35	3.25	2.35	3.25	3.50	.351	5	30
20	3.25	3.25	3.10A	3.10A	3.25	.339	1	30
21	...	3.40B	....	3.40B	3.20	.336	....	30
22	....	....	3.15A	3.15A	2.95	.315	....	30
25	2.55	2.75	2.55	2.75	2.70	.298	3	32
26	2.70	2.90B	2.70	2.90B	2.95	.309	1	33
27	....	3.00B	...	3.00B	3.10	.326	....	33
28	3.40	3.40	3.10	3.10	3.00	.317	10	40
29	....	....	...	3.00N	3.10	.329	6	46

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	3.15B	....	3.15B	3.35	.344	....	46
2	...	3.45B	....	3.35N	3.00	.315	....	46
3	3.00	3.00	2.70A	2.70A	2.60	.277	1	47
4	....	....	2.50A	2.50A	2.56	.282	....	47
5	Exchange Closed; Good Friday							
8	2.20	2.20	2.20	2.20	2.10	.243	3	50
9	...	2.20B	...	2.20B	2.15	.254	....	50
10	....	2.35B	....	2.35B	2.50	.287	...	50
11	2.75	2.80	2.70	2.80	2.55	.292	2	50
12	2.55	2.55	2.45A	2.55	2.60	.300	5	55
15	...	...	...	2.60N	2.50	.290	1	55
16	2.30	2.60B	2.30	2.60B	2.65	.304	1	56
17	2.55	2.55	2.55	2.55	2.55	.297	1	56
18	....	2.60B	2.25A	2.55N	2.20	.269	...	56
19	2.15@.20	2.25	2.15	2.15A	2.10	.268	3	58
22	2.00	2.00	2.00	2.00	2.05	.267	2	60
23	2.00	2.25B	2.00	2.25B	2.35	.299	6	62
24	2.25	2.25	2.25	2.25	2.25	.287	1	61
25	2.30	2.50	2.30	2.45	2.50	.309	3	61
26	2.45	2.45	2.25	2.25	2.05	.276	4	63
29	....	....	1.65A	1.65A	1.55	.221	....	63
30	1.50	1.50	1.40A	1.50	1.45	.218	1	64

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 195 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.25	1.25	1.15	1.15	1.10	180	2	65
2	1.25	1.25	1.25	1.25	1.15	183	1	66
3	1.20	1.25	1.20	1.25	1.25	206	4	69
6	...	...	...	1.25N	1.20	203	...	70
7	1.30	1.35	1.30	1.35	1.30	221	10	78
8	1.30	1.30	1.25	1.30B	1.25	225	6	84
9	1.40	1.50B	1.40	1.50B	1.45	249	3	87
10	1.85	2.50	1.70	2.50	2.50	338	20	103
13	2.50	2.50	2.25	2.40B	2.40	334	26	117
14	2.80	2.80	2.05	2.25B	2.15	309	26	129
15	2.30	2.50	2.25	2.35	2.35	333	9	136
16	2.50	2.95	2.50	2.95	2.95	383	37	168
17	2.90	3.50	2.85A	3.45	3.30	409	949	1052
20	4.10	4.45	3.90	4.45	4.45	483	2857	1782
21	4.30@.15	4.35	4.05	4.05	4.00	464	714	1714
22	3.60	3.80	3.55	3.75	3.70	444	1071	1117
23	3.70	3.70	3.30	3.35	3.35	423	649	1012
24	3.50	3.60	3.45	3.60	3.55	442	156	1016
27	Exchange Closed; Memorial Day							
28	3.95	4.00	3.00	3.15	3.10	411	58	[illegible]
29	3.10	3.10	2.75	2.95	2.95	419	1287	18
30	2.95	3.05	2.65	3.00A	2.90	414	276	1913
31	2.90	3.65	2.85	3.40	3.40	450	794	1601

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.75	3.90	3.40	3.55	3.60	471	609	1553
4	3.70	4.10	3.60	3.90A	3.90	480	359	1688
5	4.20	4.35	3.85	3.85	3.75	467	137	1862
6	3.70	4.70	3.65	4.70	4.60	525	151	1938
7	4.60	4.70	3.60	3.65A	3.65	457	273	2004
10	3.50@.30	3.60B	3.25	3.60B	3.65	464	49	1975
11	3.65	3.70	3.25	3.45	3.40	446	61	2002
12	3.30	3.40	2.65	2.70	2.70	395	1329	2842
13	2.45	2.60	2.00	2.10	2.05	321	1224	2673
14	2.35	2.40	2.05	2.40	2.35	361	269	2925
17	2.15	2.20	2.05	2.20	2.15	339	202	2950
18	2.30	2.70	2.25	2.50	2.50	358	369	3083
19	2.45	2.60	2.10	2.10	2.10	326	439	3084
20	2.05@.10	2.40	1.75	2.40	2.35	349	236	3087
21	2.15	2.90	2.15	2.65@.55	2.45	363	250	3190
24	2.60	2.90	2.35	2.70	2.75	394	494	3405
25	2.95	3.35	2.40A	2.50@.55	2.50	396	1614	4087
26	2.75	2.95	2.50	2.90@.85	2.80	435	3213	5134
27	3.05	3.35	2.75	3.20B	3.25	470	435	5296
28	3.35	3.40	3.00	3.00	3.05	458	1041	6087

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.30@.25	3.60	2.75	3.45	3.45	490	309	6077
2	3.45@.35	3.70	3.15	3.35	3.35	478	901	5616
3	3.45	3.45	2.90	3.05	3.00	453	717	5195
4	Exchange Closed; Independence Day							
5	3.25@.30	3.90	3.25	3.65	3.60	503	642	5031
8	3.30@.20	3.40	2.75	2.95	2.95	446	862	4881
9	2.85@.80	3.05	2.45	2.60@.65	2.65	418	831	4915
10	2.70	3.25	2.55	3.15	3.15	471	448	5111
11	3.10	3.45	2.90	3.15@.10	3.10	475	772	4968
12	3.05@.10	3.55	3.00	3.30	3.30	492	498	5009
15	3.15@.10	3.80	2.85	2.95@3.05	3.00	467	996	4847
16	3.15	4.55	3.10	4.50@.55	4.50	590	1737	5071
17	4.90@.95	5.15	4.60	4.95	4.90	623	465	5550
18	4.50	4.70	4.00	4.30	4.45	591	245	5453
19	4.30	4.65	4.20	4.20	4.25	574	166	5471
22	4.20@.15	4.20	3.20	3.60@.65	3.65	529	591	5319
23	3.85	4.10	2.70	2.85A	2.80	441	810	5300
24	2.80	2.80	1.85	2.05	2.05	365	1030	5476
25	2.30@.25	2.50	2.15	2.40	2.40	405	380	5537
26	2.35	2.65	2.20	2.40	2.40	407	333	5539
29	2.25@.15	2.25	1.35	1.40@.35	1.40	267	496	5054
30	1.50@.40	1.70	1.30	1.50	1.50	295	2808	5334
31	1.60	1.80	1.55	1.65	1.70	334	867	5851

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 195 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.85@.90	2.40	1.80	2.30@.35	2.35	415	2895	4844
2	2.[illegible]0	2.15	1.75	1.80	1.80	354	260	4821
5	1.65	1.65	1.30	1.60	1.80	333	1009	4640
6	1.65	1.70	.70	.75@.70	.75	181	1255	4586
7	.75@.70	.90	.70	.75	.75	199	430	4555
8	.90	1.00	.80	.95	.95	222	250	4620
9	1.00	1.00	.80	.90	.85	204	192	4630
12	.80	1.00	.70	.70	.70	178	325	4681
13	.65	.85	.45	.65	.65	176	252	4716
14	.75	.80	.60	.65	.60	171	633	4816
15	.65	.70	.40	.45	.45	144	674	5122
16	.40	.40	.30	.30	.30	114	298	5176
19	.35@.30	.40	.30	.35	.35	123	214	5154
20	.40	.60	.35	.55@.60	.55	191	320	5056
21	.60	.75	.50	.60	.60	204	386	4912
22	.60	.65	.25	.25	.25	124	183	4911
23	.25	.25	.20	.20	.20	102	323	4903
26	.15@.20	.25	.15	.25	.25	110	205	4963
27	.30	.30	.20	.25	.25	116	208	5000
28	.25	.25	.20	.25	.25	115	145	5022
29	.20	.25	.20	.25	.25	121	116	4990
30	.25	.25	.15	.15	.15	085	298	4964

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	.15@.10	.15	.10	.15	.10	059	112	5008
4	.10	.10	.05	.10	.10	046	282	5164
5	.05	.15	.05	.10	.10	052	279	5149
6	.15	.20	.10	.10	.10	067	296	5218
9	.10	.15	.05	.05	.10	040	186	5321
10	.05	.05	CAB	CAB	CAB	010	293	5342
11	.05	.05	CAB	.05	CAB	001	36	5359
12	CAB	CAB	CAB	CAB	CAB	000	6	5354
13	CAB	CAB	CAB	CAB	CAB	000	9	5319
16	CAB	CAB	CAB	CAB	CAB	000	3	5316
17	CAB	CAB	CAB	CAB	CAB	000	30	5286
18	CAB	CAB	CAB	CAB	CAB	000	6	5281
19	CAB	CAB	CAB	CAB	CAB	000	66	5230
23	...	...	...	...	...	000	5	...

SEPTEMBER 1985 200 CALLS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	3.40	3.40	3.20	3.20	3.20	312	20	20
19	3.00	3.00	2.90	2.90	2.90	313	50	70
20	3.25	3.25	2.85A	2.85A	2.95	296	10	80
21	...	...	2.50A	2.95N	2.80	288	...	80
22	2.40	2.40	2.40	2.40	2.60	283	10	90
25	...	...	2.45A	2.60N	2.85	302	...	90
26	2.70	3.20B	2.70	3.20B	3.45	334	20	110
27	3.25	3.25	3.10A	3.10A	2.95	307	10	120
28	...	3.00B	...	3.00B	3.20	331	...	120

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 200 CALLS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	3.50B	...	3.50B	3.70	.361	...	120
4	...	...	3.20A	3.20A	3.10	.329	...	120
5	...	3.20B	...	3.20B	3.30	.344	...	120
6	2.50	2.50	2.50	2.50	2.40	.302	5	125
7	2.40	2.40	2.30	2.30	2.20	.281	17	130
8	2.30	2.30	2.30	2.30	2.20	.272	1	130
11	...	...	...	2.20N	2.20	.270	...	130
12	...	2.40B	...	2.40B	2.50	.287	...	130
13	2.20	2.20	2.00	2.00	2.10	.246	20	150
14	...	...	...	2.10N	2.00	.234	...	150
15	...	...	...	2.00N	1.90	.222	...	150
18	1.70	1.70	1.70	1.70	1.70	.197	10	160
19	...	2.00B	1.60A	2.00B	2.25	.257	...	160
20	...	...	2.05A	2.25N	2.15	.246	...	160
21	...	2.20B	...	2.20B	2.10	.243	...	160
22	...	...	2.00A	2.00A	1.90	.224	...	160
25	...	...	1.85A	1.85A	1.80	.207	...	160
26	2.00	2.00	2.00	2.00	1.95	.218	1	160
27	...	2.00B	...	2.00B	2.00	.231	...	160
28	2.25	2.30	2.15A	2.15A	1.95	.223	21	166
29	...	...	...	1.95N	2.00	.232	...	166

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	2.00N	2.10	.244	...	166
2	...	2.15B	...	2.10N	1.90	.219	...	166
3	1.95	1.95	1.70A	1.70A	1.60	.187	1	166
4	...	...	...	1.60N	1.55	.191	...	166
5	Exchange Closed; Good Friday							
8	...	...	1.50A	1.50A	1.35	.159	...	166
9	...	...	...	1.35N	1.30	.167	...	166
10	...	1.40B	...	1.40B	1.50	.192	...	166
11	...	...	...	1.50N	1.55	.196	...	166
12	...	...	...	1.55N	1.60	.201	...	166
15	...	...	...	1.60N	1.50	.192	...	166
16	1.65	1.65	1.45A	1.65	1.60	.202	2	168
17	...	...	...	1.60N	1.55	.196	...	168
18	...	1.60B	1.50A	1.50A	1.30	.173	...	168
19	...	...	...	1.30N	1.20	.171	...	168
22	...	...	...	1.20N	1.15	.169	...	168
23	...	1.35B	...	1.35B	1.35	.193	...	168
24	1.20	1.20	1.20	1.20	1.25	.183	2	168
25	...	1.40B	...	1.40B	1.40	.200	...	168
26	...	...	1.35A	1.35A	1.15	.173	...	168
29	...	...	1.05A	1.05A	.90	.131	...	168
30	...	...	.85A	.85A	.85	.128	...	168

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.85N	.70	.101	...	168
2	...	...	...	.70N	.70	.102	...	168
3	...	...	...	.70N	.70	.117	...	168
6	...	...	...	.70N	.65	.114	...	168
7	...	.70B	...	.70B	.70	.126	...	168
8	...	...	...	.70N	.70	.128	...	168
9	...	.75B	...	.75B	.80	.145	...	168
10	...	1.20B	...	1.20B	1.30	.213	...	168
13	1.25	1.25	1.25	1.25	1.25	.208	6	168
14	1.50	1.50	1.20	1.25	1.10	.188	89	195
15	1.15	1.50	1.15	1.25	1.25	.206	62	220
16	...	1.45B	...	1.45B	1.50	.246	30	247
17	1.60	2.00	1.50	1.95	1.90	.267	60	292
20	2.45	2.50	2.10	2.45	2.45	.330	2106	2208
21	2.35	2.45	2.25	2.25	2.25	.312	408	2430
22	2.15	2.20	2.05	2.15B	2.15	.295	1325	1502
23	2.15	2.15	1.90	1.90	1.90	.276	185	1379
24	2.00	2.00	1.95	2.00B	2.00	.291	72	1328
27	Exchange Closed; Memorial Day							
28	2.25@.30	2.30	1.70	1.80	1.70	.263	232	1143
29	1.70	1.70	1.50	1.60	1.60	.270	350	941
30	1.60	1.65	1.40	1.65	1.50	.265	221	895
31	1.50	1.90	1.50	1.75	1.75	.295	1663	1938

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
SEPTEMBER 1985 200 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.90@2.05	2.05	1.70	1.95	1.95	.313	130	1967
4	1.90	2.20	1.90	2.05A	2.05	.321	204	2134
5	2.20@.25	2.40	1.90	2.05@1.90	1.95	.310	372	2236
6	1.85@.90	2.75	1.85	2.50@.75	2.70	.364	248	2314
7	2.55@.70	2.70	1.85A	1.85A	1.90	.302	106	2347
10	1.85	1.85	1.75	1.85B	1.90	.306	66	2366
11	1.90	1.90	1.75	1.75A	1.70	.294	23	2354
12	1.65	1.70	1.35	1.40	1.35	.249	1340	1415
13	1.30@.20	1.30	1.00	1.05@.00	1.05	.189	353	1289
14	1.10	1.25	1.05	1.25	1.20	.218	355	1456
17	1.15	1.15	1.05	1.15	1.10	.199	93	1523
18	1.15@.20	1.50	1.15	1.35	1.30	.212	393	1818
19	1.35	1.40	1.10	1.10A	1.10	.187	170	1898
20	1.10@.05	1.25	.95	1.25	1.20	.203	307	2064
21	1.20@.15	1.60	1.10	1.55@.40	1.25	.213	324	2186
24	1.30@.35	1.45	1.25	1.45	1.45	.235	381	2361
25	1.55	1.75	1.25	1.25	1.25	.235	747	2906
26	1.40	1.45	1.25	1.45	1.40	.264	264	3065
27	1.60	1.75	1.40	1.65	1.65	.292	247	3194
28	1.70@.60	1.75	1.50	1.50	1.50	.279	301	3329

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.60@.50	1.85	1.30	1.80	1.70	.303	254	3444
2	1.65	1.90	1.50	1.60	1.60	.290	350	3587
3	1.70	1.70	1.40	1.40	1.40	.268	728	3736
4	Exchange Closed, Independence Day							
5	1.60@.70	1.90	1.60	1.75	1.75	.308	924	4006
8	1.65	1.65	1.30	1.45	1.45	.256	725	4032
9	1.40	1.50	1.20	1.25A	1.25	.232	350	4101
10	1.25	1.60	1.20	1.55	1.55	.274	369	4101
11	1.55@.50	1.65	1.45	1.60@.55	1.55	.276	217	4225
12	1.45	1.75	1.45	1.60	1.60	.288	411	4285
15	1.50	1.85	1.35	1.40	1.40	.264	328	4308
16	1.40@.45	2.20	1.40	2.20	2.20	.373	1396	4588
17	2.50@.45	2.75	2.25	2.50	2.50	.404	2398	6014
18	2.25@.30	2.40	2.05	2.15	2.15	.371	850	6143
19	2.10@.15	2.35	2.00	2.05@.00	2.05	.353	467	6133
22	2.00	2.00	1.50	1.75	1.75	.308	1431	6263
23	1.80	2.00	1.25	1.35@.25	1.30	.234	1880	6059
24	1.35@.40	1.40	.90	.95	.95	.178	2204	5952
25	1.10	1.15	.95	1.05	1.05	.206	858	6238
26	1.00	1.10	.90	1.00	1.00	.206	394	6404
29	.95@.90	.95	.55	.55	.55	.111	1002	6089
30	.55	.70	.50	.60	.60	.128	419	6116
31	.60	.75	.60	.65	.65	.151	259	6195

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.80	1.00	.70	.95	.95	.206	352	6292
2	.85	.85	.70	.70	.70	.162	119	6329
5	.70@.65	.70	.50	.60	.60	.144	387	6385
6	.65	.65	.25	.25	.25	.061	852	6336
7	.30	.30	.25	.25	.25	.064	301	6402
8	.30	.35	.25	.30	.30	.079	221	6479
9	.35	.35	.25	.25	.25	.069	172	6512
12	.30	.35	.20	.20	.20	.055	556	6382
13	.20	.30	.10	.25@.20	.20	.053	211	6381
14	.25	.30	.15	.20@.15	.15	.050	203	6423
15	.20	.20	.10	.10	.10	.039	79	6478
16	.10	.15	.05	.05	.05	.027	294	6669
19	.10	.10	.10	.10	.05	.028	8	6676
20	.05@.10	.15	.05	.10	.10	.050	162	6661
21	.15	.20	.10	.15	.10	.054	94	6687
22	.15	.15	.05	.05	.05	.025	112	6711
23	.10	.10	.05	.05	.05	.018	12	6701
26	.05	.10	.05	.10	.10	.018	361	6921
27	.10	.10	.05	.05	.10	.019	34	6941
28	...	...	...	.10N	.10	.018	...	6938
29	.05	.05	.05	.05	.05	.018	13	6937
30	.05	.05	.02	.05	.05	.010	311	6988

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 200 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3...	.05	.05	CAB	CAB	CAB	.004	16	6979
4...	CAB	CAB	CAB	CAB	CAB	.002	31	6694
5...	.05	.05	CAB	CAB	CAB	.003	4	6684
6...	.05	.05	.05	.05	CAB	.004	4	6705
9...	.05	.05	.05	.05	CAB	.001	20	6704
10...	CAB	CAB	CAB	CAB	CAB	.000	15	6689
11...	CAB	CAB	CAB	CAB	CAB	.000	5	6685
12...	CAB	CAB	CAB	CAB	CAB	.000	1	6675
13...	CAB	CAB	CAB	CAB	CAB	.000	5	6665
16...	CAB	CAB	CAB	CAB	CAB	.000	17	6648
17...	CAB	CAB	CAB	CAB	CAB	.000	....	6648
18...	CAB	CAB	CAB	CAB	CAB	.000	....	6648
19...	CAB	CAB	CAB	CAB	CAB	.000	25	6623
20...	CAB	CAB	CAB	CAB	CAB	.000	6	....
23...	....	....	....	....	....	.000	2	....

SEPTEMBER 1985 205 CALLS

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7...	1.10	1.20	1.10	1.20	1.10	.179	3	3
10...	.90	.95B	.85A	.95B	.95	.183	2	5
11...	.85	.95	.85	.90A	.85	.174	16	16
12...	.80	.80	.70A	.70A	.70	.140	4	19
13...	.60	.65	.50	.50	.50	.099	45	63
14...	.60	.60	.45	.55	.55	.117	111	163
17...	.55	.55	.50	.55	.50	.102	26	177
18...	.60	.70	.60	.60	.60	.110	152	238
19...	.55	.65	.45	.45	.50	.094	89	300
20...	.55	.60	.45	.55	.55	.103	51	346
21...	.50	.70	.50	.60	.60	.109	134	486
24...	.60@.65	.75	.60	.70	.70	.122	117	544
25...	.75@.80	.90	.60	.65	.65	.121	536	909
26...	.70	.75	.60	.65	.65	.139	306	1062
27...	.80	.80	.70	.80	.75	.157	110	1136
28...	.80	.85	.70	.70	.70	.146	110	1118

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.70	.80	.80	.80	.80	.160	227	1228
2...	.70@.65	.85	.65	.75	.70	.150	141	1300
3...	.80	.80	.65	.65	.65	.133	119	1353
4...	Exchange Closed; Independence Day							
5...	.80	.90	.70	.80	.80	.159	174	1449
8...	.75	.75	.60	.60	.60	.122	450	1734
9...	.60@.55	.65	.50	.50	.50	.107	221	1851
10...	.55	.70	.50	.65	.65	.132	126	1930
11...	.60@.65	.75	.55	.70@.65	.65	.132	129	2008
12...	.60	.75	.60	.70	.70	.140	170	2077
15...	.60	.85	.55	.65@.60	.60	.122	263	2130
16...	.65	.95	.65	.90@.95	.95	.194	168	2156
17...	1.10@1.20	1.30	1.00	1.15	1.10	.216	466	2419
18...	1.00@.95	1.10	.90	1.00	1.00	.190	544	2730
19...	.90	1.05	.90	.95@.90	.95	.177	277	2799
22...	.90	.90	.65	.60	.75	.144	447	2941
23...	.80	.90	.55	.55	.55	.099	332	3021
24...	.55	.60	.35	.35	.35	.066	348	3144
25...	.45	.50	.40	.45	.45	.083	324	3324
26...	.45	.50	.35	.45@.40	.40	.082	371	3456
29...	.40	.40	.20	.20	.20	.035	360	3549
30...	.20@.25	.30	.20	.25	.25	.042	120	3568
31...	.25@.30	.30	.25	.30	.30	.053	104	3614

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

SEPTEMBER 1985 205 CALLS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1...	.30	.40	.25	.35@.30	.35	.079	273	3699
2...	.30	.30	.20	.20	.20	.056	223	3710
5...	.20	.20	.15	.20	.20	.047	146	3738
6...	.20@.25	.25	.10	.10	.10	.015	330	3951
7...	.10	.15	.10	.10	.10	.016	57	3870
8...	.15	.15	.10	.10	.10	.020	40	3877
9...	.15	.15	.10	.15	.10	.017	14	3882
12...	.10	.10	.10	.10	.10	.012	290	4134
13...	.10	.10	.05	.10	.10	.011	845	4209
14...	.10	.10	.05	.05	.05	.010	26	4060
15...	.10	.10	.05	.05	.05	.007	65	4065
16...	.05	.05	.05	.05	CAB	.004	20	4060
19...	.05	.05	.05	.05	CAB	.004	1	4060
20...	CAB	.05	CAB	.05	CAB	.008	2	4059
21...	.05	.05	CAB	CAB	CAB	.008	6	4168
22...	CAB	CAB	CAB	CAB	CAB	.003	1	4191
23...	.05	.05	.05	.05	CAB	.001	25	4062
26...	CAB	CAB	CAB	CAB	CAB	.001	....	4066
27...	CAB	CAB	CAB	CAB	CAB	.001	....	4066
28...	CAB	CAB	CAB	CAB	CAB	.001	....	4066
29...	CAB	.02	.02	CAB	CAB	.001	1	4066
30...	CAB	CAB	CAB	CAB	CAB	.000	1	4061

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2...	Exchange Closed; Labor Day							
3...	CAB	.05	CAB	.05	CAB	.000	107	3970
4...	CAB	CAB	CAB	CAB	CAB	.000	17	3969
5...	CAB	CAB	CAB	CAB	CAB	.000	....	3953
6...	CAB	CAB	CAB	CAB	CAB	.000	19	3953
9...	CAB	CAB	CAB	CAB	CAB	.000	....	3953
10...	CAB	CAB	CAB	CAB	CAB	.000	....	3953
11...	CAB	CAB	CAB	CAB	CAB	.000	....	3953
12...	CAB	CAB	CAB	CAB	CAB	.000	1	3934
13...	CAB	CAB	CAB	CAB	CAB	.000	....	3934
16...	CAB	CAB	CAB	CAB	CAB	.000	26	3931
17...	CAB	CAB	CAB	CAB	CAB	.000	12	3919
18...	.05	.05	CAB	CAB	CAB	.000	7	3915
19...	CAB	CAB	CAB	CAB	CAB	.000	....	3910

DECEMBER 1985 170 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17...	18.15	18.90B	17.80A	17.80A	17.65	.981	1	1
18...	....	17.85B	16.80A	17.65N	16.85	.978	....	1
21...	....	17.05B	16.65A	16.85N	16.85	.979	....	1
22...	....	18.70B	16.80A	16.85N	17.95	.986	....	1
23...	....	19.05B	17.85A	19.05B	19.20	.991	....	1
24...	....	....	18.30A	18.30A	18.10	.988	1	....

DECEMBER 1985 175 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26...	7.40	8.65B	7.40	8.65B	8.65	.791	50	50
27...	8.45	8.55	8.45	8.55	8.55	.790	2	25
30...	8.75	9.10	8.10	8.70B	8.75	.803	3	27

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 175 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	8.90	11.65B	8.80A	11.65B	11.90	.892	29	33
2....	11.80	12.15B	10.10A	10.10A	10.00	.846	5	38
3....	....	11.20B	9.80A	10.00N	10.30	.857	....	38
4....	....	....	8.85A	9.00A	9.10	.821	....	38
7....	....	9.30B	8.40A	9.10N	9.05	.824	....	38
8....	8.65	9.30B	8.40A	8.65	8.85	.816	1	37
9....	....	10.00B	....	9.10B	9.00	.825	...	37
10....	....	9.25B	8.70A	9.05B	9.20	.834	...	37
11....	10.80	11.10	9.00A	11.10	11.20	.889	63	99
14....	11.50	12.60B	10.85A	11.65	12.55	.920	34	133
15....	....	12.60B	11.55A	12.55N	12.00	.912	...	133
16....	12.65	13.45B	11.85A	13.45B	13.30	.937	5	133
17....	13.00	14.00B	12.50A	13.00	12.85	.931	11	136
18....	....	13.00B	12.20A	12.25A	12.10	.919	....	136
21....	....	12.30B	11.95A	12.10N	12.05	.923	....	136
22....	....	13.70B	....	12.05N	13.05	.942	....	136
23....	13.40	14.05B	13.00A	14.05B	14.25	.958	2	136
24....	14.20	14.20	13.30A	13.30A	13.20	.947	1	136
25....	12.50	12.50	12.50	12.50	12.50	.939	5	141
28....	....	13.00B	12.20A	13.00B	13.15	.952	...	141
29....	13.20	15.10B	13.20	14.50	14.45	.968	61	171
30....	....	15.40B	....	15.00B	15.05	.974	....	171
31....	14.05	14.25B	13.80	14.25B	14.25	.969	16	175

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	16.15B	....	16.15B	16.20	.983	...	175
4....	....	16.60B	15.75A	16.20N	16.30	.986	....	175
5....	16.85	17.15B	16.35A	16.85	17.05	.990	14	184
6....	17.25	17.50B	16.55A	17.30B	17.30	.991	10	179
7....	17.10	17.40B	17.00A	17.10	17.35	.992	5	174
8....	17.45	19.40B	17.45	17.80	18.85	.996	6	170
11....	18.90	22.80B	18.90	22.80B	22.90	.999	8	167
12....	22.95	24.50B	22.95	22.95	23.75	.999	5	51
13....	23.45	23.45	22.95A	23.45	22.90	.999	1	43
14....	....	24.25B	22.75A	22.90N	24.70	.999	...	2
15....	....	25.00B	24.40A	24.50A	23.70	.999	....	....

DECEMBER 1985 180 CALLS

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	6.00	6.40B	5.90A	6.00	6.25	.662	3	3
16....	6.15	6.60B	6.15	6.60B	6.65	.687	1	4
17....	5.45	5.50B	5.10	5.10	5.00	.594	1	5
18....	4.90	5.60B	4.90	5.50A	5.40	.619	101	100
19....	6.15	6.90B	6.15	6.55	6.60	.684	8	104
20....	6.55	7.10B	5.90	6.10	6.10	.657	89	122
23....	6.95	7.85	6.95	7.45	7.50	.726	18	124
24....	7.15	7.20	5.90	6.25B	6.25	.671	86	172
25....	5.95	5.95	4.55	4.70A	4.65	.571	53	193
26....	4.35	5.20	4.15	5.15	5.20	.614	47	207
27....	5.05	5.10	5.00	5.00	5.15	.611	8	210
30....	5.55@.60	5.80	4.70	5.30	5.20	.625	40	232

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 180 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.25	7.65B	5.20	7.65B	7.80	.759	102	234
2....	7.55	8.15B	6.25	6.25	6.20	.684	52	222
3....	6.50	7.25B	6.10A	6.35B	6.45	.700	7	219
4....	5.45	5.60	5.35A	5.45	5.50	.645	19	228
7....	5.25	5.70B	4.90	5.50	5.45	.645	33	217
8....	5.40	5.70	5.00A	5.25	5.25	.634	35	244
9....	5.40	6.35B	5.40	5.45	5.35	.644	42	250
10....	5.40	5.70	5.10	5.60	5.56	.657	59	290
11....	5.80	7.00	5.45	7.00	7.15	.743	38	284
14....	6.95	8.55	6.85A	8.25	8.30	.796	29	280
15....	6.55	8.60	7.50	7.80B	7.80	.780	20	285
16....	8.00	9.05	7.55	9.05	9.00	.827	16	214
17....	8.85@.80	9.65	8.30	8.65B	8.55	.814	13	208
18....	8.45	8.60B	8.00A	8.05A	7.65	.791	5	203
21....	7.95	8.15B	7.80A	7.80A	7.80	.794	11	199
22....	8.20	9.30B	8.20	8.60	8.65	.831	8	190
23....	....	9.50B	8.60	9.50B	9.75	.867	7	193
24....	9.50	9.55B	8.75A	8.75A	8.80	.840	4	192
25....	7.95	8.05	7.95	8.05	8.20	.821	2	192
28....	7.85	8.60B	7.85	8.60B	8.75	.846	17	203
29....	8.75	10.50B	8.75	10.00	9.90	.885	93	242
30....	10.25	10.70B	9.85A	10.30B	10.35	.901	3	243
31....	10.00	10.10B	9.10A	10.00	9.60	.886	1	240

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	10.80	11.80	10.40A	11.40	11.30	.928	12	250
4....	11.75	11.75	10.85A	11.75	11.40	.936	4	241
5....	11.75	12.30	11.45A	12.30	12.10	.948	8	247
6....	12.30	12.50B	11.65	12.40@.35	12.35	.954	20	245
7....	12.05	12.40B	11.90	12.00	12.40	.956	18	250
8....	12.45	14.40B	12.45	13.80	13.85	.974	7	245
11....	15.00	17.70	14.90	17.70	17.90	.995	31	247
12....	17.95	19.50B	17.95	18.75A	18.75	.996	10	241
13....	18.10	18.40	18.00	18.40	17.90	.995	9	218
14....	17.70	20.00B	17.70	20.00B	19.70	.997	22	170
15....	20.20	20.20	19.40A	19.50A	18.70	.997	5	117
18....	19.00	19.35B	18.30A	19.30B	19.30	.998	11	114
19....	19.55	20.00B	18.30A	19.00B	19.15	.998	7	117
20....	20.00	20.35B	19.10A	20.00	19.45	.998	1	118
21....	....	22.00B	....	22.00B	21.80	.999	5	82
22....	22.00	22.80B	21.95A	22.00	21.35	.999	1	63
25....	20.75	20.85B	20.55A	20.85B	20.95	.999	1	46
26....	....	21.50B	....	20.95N	21.15	.999	....	34
27....	....	23.50B	21.10A	23.50B	23.75	.999	....	33
28....	Exchange Closed; Thanksgiving Day							
29....	....	24.00B	22.20A	22.60A	22.40	.999	....	33

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	...	...	20.75A	20.75A	20.75	.999	....	33
3....	....	21.45B	....	21.45B	21.55	.999	....	31
4....	...	24.75B	....	24.75B	24.85	.999	....	31
5....	....	26.10B	....	24.85N	24.35	.999	....	30
6....	....	....	23.70A	24.35N	24.40	.999	....	17
9....	..	25.50B	24.30A	24.40N	24.90	.999	....	13
10....	...	26.00B	24.70A	24.90N	25.00	.999	...	13
11....	....	27.45B	....	27.00B	27.10	1.000	....	13
12....	....	27.40B	26.00A	27.25B	27.35	1.000	....	11
13....	....	30.60B	....	30.60B	30.85	1.000	....	11
16....	....	33.20B	....	30.85N	32.35	1.000	....	11
17....	....	33.00B	31.40A	32.35N	31.10	1.000	....	3
18....	...	31.75B	30.00A	30.00A	30.20	1.000	....	3
19....	....	....	29.90A	30.20N	30.30	1.000	....	2
20....	....	32.00B	....	31.90B	30.95	1.000	..	2
23....	....	...	....	....	....	1.000	....	....
29....	7.90	7.90	7.60A	7.90	7.90	.711	1	1
30....	7.10	8.10B	7.05A	7.05A	7.00	.874	1	2

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 185 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	....	6.45A	7.00N	6.75	.667	....	2
4	6.70	6.70	6.00	6.20B	6.20	.644	3	5
5	6.05	6.50	5.95A	6.50	6.55	.664	3	8
6	7.25	7.50B	7.20	7.20	7.30	.682	3	11
9	7.20	7.55B	6.90	6.90	7.05	.684	7	14
10	....	....	5.70A	5.70A	5.55	.616	....	14
11	5.20	5.30B	4.50	4.80	4.80	.557	107	98
12	4.75	4.95	3.95	4.00B	4.00	.519	59	128
13	4.20@.25	4.25	3.15	3.55	3.50	.482	242	302
16	3.60	3.70	3.45A	3.70B	3.85	.505	42	309
17	3.85	3.85	2.75	2.75	2.70	.406	82	336
18	2.75	3.25	2.60	3.10	3.00	.429	133	379
19	3.00@2.95	4.00	2.95	3.80	3.80	.497	523	716
20	3.85@.90	4.20	3.35	3.45@.35	3.40	.466	99	729
23	4.15	4.70	4.15	4.50	4.45	.542	152	796
24	4.25	4.25	3.20	3.60	3.55	.477	287	931
25	3.40	3.40	2.40	2.45	2.40	.373	1542	2041
26	2.35	2.80	2.10	2.75@.80	2.75	.415	1107	2505
27	2.70	2.75	2.60	2.70A	2.70	.410	88	2558
30	2.90	3.10	2.25	2.70	2.75	.420	2147	4430

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.80@.75	4.60	2.75	4.55	4.56	.571	319	4575
2	4.55@.60	4.70	3.30	3.35@.30	3.40	.481	253	4609
3	3.45	4.10B	3.25	3.60	3.60	.497	171	4540
4	3.25	3.25	2.65	2.95	2.95	.436	175	4522
7	2.60	3.15	2.40	2.95	2.90	.433	160	4549
8	2.90	3.00	2.50	2.70@.80	2.70	.419	164	4576
9	2.80@.75	3.45B	2.75	2.80	2.80	.430	204	4600
10	2.75	3.00	2.55	3.00	2.95	.442	143	4643
11	3.05	3.85	2.75A	3.85	3.90	.540	353	4729
14	3.90	5.00	3.70	4.75	4.80	.605	601	4780
15	4.90	5.05	3.95	4.40	4.40	.562	277	4719
16	4.45	5.40	4.25A	5.35@.30A	5.30	.646	120	4727
17	5.20@.15	5.80	4.70	4.90	4.95	.626	235	4676
18	4.85	5.10	4.35	4.40	4.45	.582	175	4680
21	4.15	4.65	4.15	4.30	4.35	.581	64	4694
22	4.40	5.60	4.35A	4.90	5.00	.643	143	4707
23	5.05	5.75B	4.90A	5.75B	5.85	.696	253	4755
24	5.55	5.80	4.95	4.95	5.00	.651	176	4880
25	4.70	4.80	4.35A	4.55	4.80	.621	1569	3665
28	4.40	5.00	4.30	4.95	5.00	.658	54	3667
29	5.15	6.35B	5.05	5.85	5.85	.715	532	3527
30	6.30	6.30	5.70	6.20	6.15	.742	68	3496
31	5.95	6.00	5.20	5.45	5.55	.711	274	3595

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.55	7.20	5.55	7.10	7.10	.790	1884	2304
4	6.70	7.00	6.65A	7.00	7.15	.801	129	2254
5	7.00	7.75	7.00	7.70	7.70	.829	51	2202
6	7.80	8.05	7.35A	7.75B	7.85	.840	20	2186
7	7.55	7.95	7.50A	7.70	7.90	.844	32	2174
8	7.90	9.50B	7.80	9.00	9.10	.891	30	2128
11	9.00	12.80B	9.00	12.80B	12.95	.967	55	2121
12	13.35	14.75	13.20	13.65B	13.80	.975	58	2118
13	13.30	13.30	12.80	12.95	12.95	.969	18	1453
14	13.40	15.20	12.80A	14.75A	14.70	.983	7	1420
15	15.20	15.20	13.65A	13.90	13.70	.976	7	1415
18	13.75	14.35	13.30A	14.30B	14.30	.984	29	1419
19	15.00	15.00	13.30A	14.00B	14.15	.984	36	1359
20	14.50	15.35B	14.10A	15.05	14.45	.987	17	1341
21	15.25	17.00B	15.25	17.00B	16.80	.995	19	1343
22	17.00	17.80B	16.60A	17.00	16.35	.995	3	1127
25	16.20	16.20	15.55A	16.20	15.95	.996	1	1114
26	16.20	16.50B	16.15A	16.20	16.15	.996	1	1115
27	17.00	18.50B	16.10A	18.50B	18.75	.999	3	1113
28	Exchange Closed; Thanksgiving Day							
29	19.40	19.40	17.20A	17.45	17.40	.999	8	776

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 185 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	15.80	16.00B	15.75A	15.80	15.75	.998	80	778
3	15.50	16.50B	15.50	16.50B	16.55	.999	6	775
4	16.80	19.75B	18.75A	19.75B	19.85	.999	3	766
5	20.50	21.10B	20.00A	20.00A	19.35	.999	1	765
6	....	....	18.70A	19.35N	19.40	.999	....	757
9	19.25	20.50B	19.25	19.25	19.90	.999	1	756
10	....	21.00B	19.70A	19.90N	20.00	.999	....	756
11	22.45	22.45	22.00A	22.45	22.10	.999	1	754
12	....	22.40B	20.75A	22.25B	22.35	.999	....	751
13	22.85	25.60B	22.85	25.60B	25.65	1.000	1	745
16	....	28.30B	....	25.65N	27.35	1.000	....	745
17	27.40	28.00B	26.40A	27.40	26.10	1.000	1	735
18	25.95	26.75B	25.00A	25.00A	25.20	1.000	1	734
19	24.90	25.50	24.90	25.35	25.30	1.000	15	734
20	....	27.00B	....	26.90B	25.95	1.000	....	719
23	....	....	....	....	....	1.00C	....	....

DECEMBER 1985 190 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	6.00	6.00	6.00	6.00	6.00	.492	30	30
22	....	....	....	6.00N	6.00	.493	....	30
23	....	....	....	6.00N	6.50	.520	....	30
24	....	....	6.45A	5.45A	6.35	.511	....	30
25	6.85	6.85	6.85	6.85	6.85	.532	1	31
26	....	....	6.60A	6.60A	6.25	.505	....	31
29	....	....	5.5JA	5.50A	5.25	.454	....	31
30	....	....	4.60A	5.25N	5.15	.453	....	31

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.50A	4.50A	4.15	.412	....	31
2	....	4.25B	....	4.25B	4.20	.419	....	31
3	....	4.70B	....	4.70B	4.65	.446	....	31
6	....	....	....	4.65N	4.60	.447	....	31
7	....	5.10B	....	5.10B	5.00	.467	....	31
8	....	....	4.95A	4.95A	5.00	.472	....	31
9	....	5.65B	....	5.65B	5.55	.497	....	31
10	....	7.10B	....	5.55N	7.35	.575	....	31
13	....	....	7.20A	7.20A	7.15	.576	....	31
14	....	7.35B	6.90A	6.90A	6.75	.558	....	31
15	....	7.40B	....	6.75N	7.20	.578	....	31
16	....	8.00B	....	8.00B	8.20	.621	....	31
17	8.00	8.80B	8.00	8.80B	8.75	.641	1	32
20	....	9.90B	....	9.90B	10.20	.693	....	32
21	....	....	10.10A	10.10A	9.70	.676	....	32
22	....	....	9.40A	9.40A	9.25	.663	....	32
23	....	....	9.00A	9.00A	8.75	.647	....	32
24	....	8.90B	....	8.90B	9.20	.661	....	32
27	Exchange Closed; Memorial Day							
28	....	9.30B	8.60A	8.60A	8.55	.643	....	32
29	....	....	....	8.55N	8.65	.646	....	32
30	8.55	8.55	8.30A	8.40	8.60	.648	36	68
31	....	9.40B	....	9.40B	9.15	.670	....	68

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 190 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	9.50B	....	9.20B	9.60	.685	....	68
4....	....	....	....	9.80N	9.85	.693	....	68
5....	....	10.00B	....	9.85N	9.65	.683	....	68
6....	....	....	....	9.65N	11.00	.719	....	68
7....	....	....	....	11.00N	9.80	.681	....	68
10....	....	....	....	9.80N	9.90	.683	....	68
11....	....	....	9.70A	9.70A	9.35	.666	....	68
12....	....	....	8.50A	8.50A	8.25	.632	....	68
13....	....	....	7.00A	7.00A	6.95	.583	....	68
14....	7.35	7.35	7.35	7.35	7.60	.610	1	69
17....	....	....	7.20A	7.20A	7.35	.600	....	69
18....	....	7.65B	....	7.35N	7.60	.609	....	69
19....	....	....	7.20A	7.20A	6.95	.586	....	69
20....	6.60@.70	7.15B	6.60	7.15B	7.40	.604	5	69
21....	....	....	....	7.40N	7.60	.615	....	69
24....	....	8.20B	....	8.20B	8.30	.640	....	69
25....	8.90	8.90	8.20A	8.20A	8.05	.641	1	70
26....	8.80	8.80	8.55A	8.80	8.75	.669	1	70
27....	....	9.35B	8.70A	9.35B	9.40	.694	....	70
28....	....	....	9.15A	9.20A	9.15	.687	....	70

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	8.95	9.55B	8.85A	9.55B	9.80	.709	1	70
2....	....	9.85B	9.45A	9.45A	9.55	.702	....	70
3....	....	....	9.25A	9.25A	9.05	.690	....	70
4....	Exchange Closed; Independence Day							
5....	10.15	10.15	10.15	10.15	9.90	.721	1	70
8....	9.70	9.70	8.85A	9.70	9.00	.691	1	69
9....	....	....	8.75A	8.75A	8.60	.676	....	69
10....	....	9.25B	8.45A	9.25B	9.45	.709	....	69
11....	....	9.50B	9.20A	9.50B	9.55	.712	....	69
12....	....	9.80B	9.35A	9.80B	9.70	.721	....	69
15....	9.20	9.85B	9.20	9.20	9.30	.708	1	69
16....	....	11.05B	....	11.05B	11.40	.772	....	69
17....	11.75	11.80B	11.50A	11.75	11.90	.788	5	69
18....	....	....	10.90A	10.90A	11.20	.772	....	69
19....	....	11.25B	11.05A	11.20N	10.90	.764	....	69
22....	....	....	9.55A	10.90N	10.25	.742	....	69
23....	....	10.45B	9.00A	9.00A	8.75	.681	....	69
24....	8.90	8.90	7.80A	7.80A	7.70	.650	1	58
25....	8.15	8.20B	8.15	8.20B	8.20	.671	35	49
26....	8.40	8.60B	8.25A	8.40	8.15	.672	10	59
29....	7.50	7.50	6.90A	6.90A	6.55	.583	10	49
30....	7.00	7.10	7.00	7.00	7.00	.604	3	51
31....	....	7.25B	....	7.25B	7.25	.625	....	50

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	7.70	8.35B	7.70	8.35B	8.40	.674	....	40
2....	....	....	7.75A	7.75A	7.60	.642	1	40
5....	....	....	6.80A	7.60N	7.35	.632	....	40
6....	5.90	5.90	5.70A	5.70A	5.25	.527	20	54
7....	5.45	5.50	5.20A	5.50	5.40	.534	3	54
8....	5.70	6.05B	5.60	5.95	5.90	.564	19	62
9....	6.10	6.10	5.45	5.45	5.60	.548	5	65
12....	5.55	5.95B	5.40	5.60	5.40	.539	15	61
13....	5.35	6.00B	5.00	5.00	5.40	.539	12	65
14....	5.60	5.60	5.40	5.40	5.30	.535	6	62
15....	5.25	5.40	5.00	5.05	4.95	.516	6	65
16....	4.90	5.05	4.60	4.60	4.50	.491	51	110
19....	4.75	4.95	4.50	4.65	4.70	.510	8	112
20....	5.20	5.55	4.90	5.55	5.60	.574	9	117
21....	5.60	6.05	5.55A	5.85	5.75	.587	36	140
22....	5.80	5.80	4.70	4.75	4.70	.530	9	145
23....	4.70	4.70	4.20	4.25	4.20	.509	43	165
26....	4.00	4.60	3.75	4.60	4.50	.532	8	165
27....	4.70	4.85	4.55	4.70	4.70	.544	11	172
28....	4.50	4.70B	4.50	4.70B	4.75	.545	3	173
29....	4.75	4.80	4.65	4.75	4.80	.552	6	177
30....	4.70	4.70	4.05	4.10	4.05	.509	1020	1135

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 190 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	4.10	4.10	3.70	3.90	3.90	.498	46	1175
4....	4.00	4.00	3.30	3.55B	3.55	.474	38	1162
5....	3.40	3.80B	3.40	3.75B	3.85	.496	9	1168
6....	4.05@.20	4.65	4.05	4.30	4.30	.527	37	1180
9....	4.35	4.65	4.00	4.00	4.15	.519	86	1170
10....	4.00	4.05	2.95	3.10B	3.10	.448	47	1180
11....	2.90	3.00	2.30	2.40	2.40	.385	107	1227
12....	2.50@.55	2.75	2.00	2.05B	2.05	.346	110	1286
13....	2.10	2.20	1.50	1.80A	1.80	.311	208	1287
16....	1.85	1.95	1.75	1.95	1.95	.328	42	1292
17....	2.00	2.00	1.25	1.25	1.30	.241	274	1349
18....	1.30	1.60	1.25	1.55	1.45	.258	180	1424
19....	1.45	2.15	1.45	1.85	2.00	.318	142	1482
20....	2.05	2.35	1.70	1.70	1.70	.287	206	1497
23....	2.20	2.65	2.15	2.40@.45	2.40	.353	498	1590
24....	2.30	2.30	1.65	1.75	1.75	.293	266	1651
25....	1.75	1.75	1.15	1.20	1.20	.208	310	1708
26....	1.15@.10	1.40	1.00	1.40@.30	1.35	.240	326	1836
27....	1.35	1.35	1.25	1.30	1.30	.235	185	1890
30....	1.45	1.50	1.10	1.25@.30	1.25	.239	238	1861

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.25	2.40B	1.20	2.35@.40B	2.35	.371	504	1897
2....	2.40@.45	2.60	1.60	1.65@.70	1.65	.287	512	1933
3....	1.60@.65	2.10	1.50	1.75	1.75	.300	207	1961
4....	1.55	1.55	1.25	1.40A	1.35	.248	332	2046
7....	1.15	1.55	1.10	1.30	1.30	.243	305	1997
8....	1.30	1.40	1.15	1.25@.20	1.20	.231	685	2090
9....	1.30	1.70	1.25	1.30@.35	1.30	.239	988	2196
10....	1.25	1.45	1.20	1.40@.30	1.35	.248	224	2278
11....	1.50@.55	1.95	1.25	1.95	1.95	.331	601	2384
14....	1.95	2.60	1.80	2.45	2.45	.389	612	2587
15....	2.50	2.65	2.00	2.25@.20	2.20	.365	1102	2679
16....	2.25	2.80	2.00	2.65	2.70	.428	1653	3220
17....	2.60@.55	3.05	2.35	2.45	2.50	.408	1842	3283
18....	2.50	2.60	2.05	2.15	2.15	.371	560	3230
21....	2.10	2.30	2.00	2.05	2.10	.365	829	2888
22....	2.10	2.85	2.05	2.40	2.45	.415	1648	3130
23....	2.45	3.00	2.35	3.00	3.00	.472	1149	3457
24....	2.90@.85	2.95	2.40	2.40	2.45	.420	1198	3574
25....	2.30	2.30	2.05	2.20	2.20	.387	1012	3401
28....	2.00	2.45	2.00	2.45	2.45	.417	523	3403
29....	2.50@.60	3.25	2.45	2.85	2.90	.481	4404	5351
30....	3.35@.30	3.35	2.80	3.05	3.10	.510	1232	5786
31....	2.90	2.95	2.35	2.55	2.65	.471	1161	5456

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.60@.55	3.90	2.55	3.70@.75	3.75	.568	4124	5913
4....	3.50	4.00	3.35	3.70@.65	3.70	.574	882	5785
5....	3.70	4.20	3.60	4.10A	4.10	.613	1765	4586
6....	4.25	4.40	3.60	4.30	4.25	.626	738	4302
7....	4.05@.00	4.30	3.85	4.20	4.20	.630	187	4294
8....	4.25@.20	5.55	4.05	5.00	5.05	.705	516	4232
11....	5.00	8.35	5.00	8.35	8.35	.869	376	4060
12....	8.40@.45	9.80B	8.10	9.10	9.15	.893	263	4007
13....	8.50	9.25	7.85	8.45B	8.40	.871	67	3944
14....	8.20	10.30B	8.15	10.00A	9.95	.917	62	3924
15....	9.40	10.60B	8.80	9.05	9.05	.895	105	3981
18....	9.20	9.70	8.45	9.55A	9.55	.917	142	4054
19....	9.90	10.20	8.65A	9.20B	9.40	.916	23	4048
20....	9.60	10.35B	9.25	9.70	9.65	.925	50	4018
21....	10.50	12.00B	10.40	11.90	11.85	.965	134	4008
22....	11.55	12.80B	11.55	11.65	11.40	.962	61	3943
25....	11.25	11.25	10.50	10.80	11.00	.964	28	3755
26....	11.10	11.75	11.10	11.30A	11.20	.969	13	3740
27....	11.65	13.50B	11.10A	13.50B	13.75	.990	7	3861
28....	Exchange Closed; Thanksgiving Day							
29....	14.50	14.50	12.20A	12.45	12.40	.986	22	3449

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 190 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	11.50	11.50	10.75A	10.75A	10.80	.980	124	3317
3....	10.55	11.50	10.55	11.50	11.55	.988	8	3317
4....	11.85	14.90	11.75A	14.90	14.85	.998	6	3256
5....	15.50	16.10B	14.85	14.85	14.35	.998	29	1298
6....	14.00	14.25B	13.70A	14.00	14.40	.998	217	995
9....	14.70	15.50B	14.30A	15.40	14.90	.999	13	1002
10....	15.95	16.00B	14.70A	15.05A	15.00	.999	3	993
11....	16.55	17.45B	16.55	17.00B	17.10	.999	3	821
12....	15.80	17.40B	15.80	17.25B	17.35	.999	1	676
13....	....	20.60B	....	20.60B	20.65	.999	...	669
16....	...	23.30B	...	20.65N	22.35	1.000	...	617
17....	22.35	23.00B	21.40A	22.35	21.10	1.000	1	544
18....	21.30	21.75B	19.80	19.80	20.20	1.000	2	372
19....	...	....	19.90A	20.20N	20.30	1.000	...	314
20....	22.00	22.00	21.80A	22.00	20.95	1.000	1	313
23....	...	...	...	....	....	1.000	....	...

DECEMBER 1985 195 CALLS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	Exchange Closed; Memorial Day							
28....	6.00	6.00	6.00	6.00	5.95	.521	20	20
29....	....	....	....	5.95N	5.95	.525	....	20
30....	5.80	5.80	5.70	5.70	5.80	.525	35	55
31....	5.90	6.35B	5.90	6.35B	6.30	.550	1	55

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	..	6.60B	....	6.40B	6.65	.586	....	55
4....	7.00	7.00	6.90A	7.00	6.85	.576	1	55
5....	....	7.00B	....	6.85N	6.70	.586	..	55
6....	....	....	....	6.70N	7.80	.607	....	55
7....	7.00	7.00	7.00	7.00	6.80	.564	1	55
10....	....	...	...	6.80N	6.85	.568	...	55
11....	6.85	5.85	6.75	6.75	6.55	.551	2	55
12....	....	...	5.80A	5.80A	5.80	.513	...	55
13....	5.35	5.35	4.65A	4.65A	4.55	.460	1	55
14....	....	4.85B	....	4.85B	5.05	.487	...	55
17....	....	....	4.80A	4.80A	4.85	.475	....	55
18....	....	5.10B	....	4.85N	5.10	.483	....	55
19....	5.20	5.30	4.85A	4.85A	4.65	.458	5	56
20....	4.75	4.80B	4.40A	4.80B	4.95	.478	1	5'
21....	5.10	5.30B	5.10	5.30B	5.05	.486	4	60
24....	5.15	5.65B	5.15	5.65B	5.70	.513	1	60
25....	5.85	6.10	5.60A	5.60A	5.45	.513	2	60
26....	5.65	6.05	5.65	6.05	6.00	.541	13	70
27....	6.20	6.60	5.95	6.50A	6.50	.567	3	72
28....	....	....	6.35A	6.35A	6.30	.558	....	72

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	6.25	6.55B	6.05A	6.55B	6.70	.581	2	72
2....	6.65	6.80	6.50	6.50	6.55	.573	6	78
3....	....	....	6.30A	6.35A	6.15	.558	....	78
4....	Exchange Closed; Independence Day							
5....	7.00	7.05B	7.00	7.00	6.80	.592	1	78
8....	....	....	6.00A	6.80N	6.05	.556	...	78
9....	6.00	6.15	5.80A	5.80A	5.70	.539	2	77
10....	5.65	6.25B	5.65	6.25B	6.40	.575	50	110
11....	....	6.50B	6.25A	6.50B	6.40	.578	....	110
12....	6.60	6.80B	6.35A	6.60	6.55	.588	9	117
15....	6.30	6.80B	6.25A	6.25A	6.20	.572	252	329
16....	6.50	7.70	6.45	7.70	7.90	.647	125	445
17....	8.45	8.50	8.00	8.25B	8.35	.667	71	493
18....	8.00@7.90	8.00	7.60A	7.60A	7.65	.647	6	494
19....	7.65	7.85	7.55	7.55	7.55	.637	5	498
22....	7.15	7.15	6.50	6.75B	6.95	.609	11	492
23....	7.05	7.20B	6.00A	6.00A	5.75	.551	7	492
24....	5.75	5.85	5.10A	5.10A	4.95	.506	8	492
25....	5.30	5.50	5.30	5.50	5.50	.529	32	476
26....	5.40	5.70	5.30A	5.70	5.50	.531	10	484
29....	4.75	4.75	4.50	4.50	4.36	.436	8	478
30....	4.50	4.60	4.25A	4.60	4.40	.456	9	477
31....	4.60	4.95	4.60	4.75	4.75	.480	16	478

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 195 CALLS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.00	5.75	4.95	5.75	5.60	.532	7	494
2....	5.30	5.30	5.00	5.00	4.95	.497	4	495
5....	4.75	4.75	4.25	4.60B	4.70	.485	8	478
6....	4.75	4.75	3.60	3.80	3.15	.379	18	489
7....	3.35	3.50	3.20	3.35	3.30	.386	44	508
8....	3.70	3.80	3.55	3.80	3.65	.416	19	5)
9....	3.85	3.85	3.50	3.50A	3.40	.399	109	483
12....	3.50	3.90	3.35	3.45A	3.30	.389	18	469
13....	3.30	3.65B	2.90	3.20	3.25	.389	35	484
14....	3.45	3.50	3.35A	3.35A	3.20	.385	11	483
15....	3.40	3.40	3.00	3.10	3.05	.366	3	483
16....	2.90	2.90	2.80	2.80	2.70	.341	33	481
19....	2.85	3.00	2.70	2.75	2.75	.358	30	487
20....	3.05	3.40	2.80	3.30	3.30	.417	289	413
21....	3.35	3.60	3.20	3.40B	3.35	.429	158	454
22....	3.35	3.45B	2.60	2.90	2.60	.372	54	458
23....	2.45	2.55	2.25	2.40A	2.30	.350	92	569
26....	2.15@.00	2.40	1.90	2.40	2.45	.370	16	569
27....	2.55	2.70	2.50	2.55	2.60	.381	18	581
28....	2.70	2.70	2.50	2.70	2.65	.382	15	587
29....	2.70	2.70	2.50	2.65	2.60	.368	4091	4468
30....	2.60	2.60	2.25	2.25	2.20	.346	41	4474

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.15	2.15	1.90	2.10	2.10	.334	66	4551
4....	2.10	2.15	1.65	1.85	1.85	.313	60	4509
5....	1.70	2.05	1.65	1.95	1.95	.334	115	4566
6....	2.35@.30	2.50	2.15	2.35	2.30	.362	82	4543
9....	2.30	2.60	2.05	2.15B	2.20	.354	53	4550
10....	2.25	2.25	1.50	1.65	1.65	.292	71	4558
11....	1.55	1.55	1.10	1.10	1.10	.237	255	4501
12....	1.25	1.35	.90	.95	.95	.204	884	4248
13....	1.05	1.05	.75	.95@.90	.85	.176	1487	4003
16	.95	.95	.85	.90	.90	.186	67	4033
17....	.90	.95	.55	.55	.60	.124	201	4036
18....	.65	.80	.55	.70	.70	.136	77	4051
19....	.70	1.00	.70	.95	.90	.173	181	4074
20....	1.00	1.10	.80	.80	.80	.152	84	4107
23....	1.05@1.10	1.30	1.05	1.20	1.20	.196	242	4148
24....	1.15	1.15	.70	.80	.80	.154	158	4143
25....	.80	.80	.45	.50	.50	.098	183	4156
26....	.45@.50	.60	.45	.55	.60	.117	296	4088
27....	.60	.60	.60	.60	.55	.114	72	4069
30....	.60	.70	.50	.50	.50	.115	97	4087

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.55	1.15	.50	1.15	1.10	.204	180	4096
2....	1.05	1.25	.70	.70	.70	.144	278	4182
3....	.75	1.00	.65	.80	.75	.152	136	4231
4....	.65	.65	.55	.60	.60	.118	155	4256
7....	.55	.65	.50	.60	.60	.112	141	4289
8....	.60	.65	.55	.60	.55	.105	406	4058
9....	.55	.70	.55	.60	.60	.109	567	4356
10....	.60	.65	.55	.65	.60	.114	556	4637
11....	.70	.90	.60	.90	.85	.168	205	3621
14....	.90	1.20	.80	1.10	1.10	.207	185	3907
15....	1.15@1.10	1.20	.90	1.00	1.00	.189	275	3906
16....	1.00	1.25	.90	1.25	1.20	.235	161	3915
17....	1.15	1.35	1.00	1.05	1.05	.217	352	3990
18....	1.10	1.10	.85	.95	.95	.190	282	3968
21....	.90@.85	1.00	.85	.90	.90	.183	402	4077
22....	.90	1.25	.90	1.00	1.00	.218	284	4086
23....	1.00	1.30	.95	1.30	1.30	.261	313	4130
24....	1.20	1.30	1.00	1.00	1.00	.219	361	4281
25....	.95	.95	.80	.90	.85	.193	821	4011
28....	.80	1.00	.80	1.00	.95	.211	290	4216
29....	1.05	1.45	.95	1.15	1.20	.259	1114	4102
30....	1.35	1.40	1.10	1.20	1.25	.281	451	4314
31....	1.15	1.20	.95	1.00	1.00	.245	511	4335

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 195 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.95	1.75	.95	1.65@.60	1.60	.326	2139	3833
4....	1.50@.45	1.80	1.40	1.60@.55	1.60	.325	540	3871
5....	1.60	1.90	1.50	1.75	1.80	.358	322	3883
6....	1.90	1.95	1.50	1.65	1.80	.370	695	3803
7....	1.70	1.85	1.60	1.70	1.75	.370	985	3565
8....	1.75	2.50	1.60	2.15@.20	2.15	.446	2214	4418
11....	2.10	4.20	2.05	4.20	4.35	.682	1070	4494
12....	4.40@.45	5.80	4.15	5.00	5.20	.704	1211	4531
13....	5.10	5.40	4.30	4.60A	4.60	.663	544	4380
14....	4.40	6.25	4.40	5.80	5.85	.749	581	3985
15....	5.40@.45	6.50	4.85	5.10	5.10	.704	382	3838
18....	5.10	5.65	4.50	5.40	5.40	.740	238	3746
19....	5.80	6.00	4.60	5.20	5.30	.735	323	3851
20....	5.35	6.15	5.00	5.60	5.45	.752	73	3877
21....	6.00	7.75	6.00	7.25@.40	7.35	.850	177	3852
22....	6.95	8.10B	6.85	6.85	6.65	.838	103	3834
25....	6.50	6.65B	6.10A	6.40B	6.50	.835	65	3767
26....	6.70	7.15	6.50A	6.75A	6.60	.848	13	3774
27....	....	8.90	6.50A	8.90	8.90	.930	71	3764
28....	Exchange Closed: Thanksgiving Day							
29....	9.45	9.45	7.45	7.60	7.65	.904	50	3776

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	7.50	7.50	5.90	6.05	6.10	.863	42	3736
3....	5.95	6.80	5.95	6.80	6.85	.898	48	3709
4....	....	10.00B	6.80	10.00B	9.90	.973	94	3636
5....	10.50@.60	11.60	9.40A	9.40A	9.45	.989	653	3145
6....	8.95	9.40	8.40	9.05B	9.45	.973	137	3000
9....	9.90	10.50B	9.30A	10.00	9.90	.987	100	2914
10....	10.00	11.00B	9.70A	10.00A	10.00	.989	76	2891
11....	10.40	12.45	10.40	12.45	12.10	.998	20	2895
12....	12.45	12.45	11.00A	12.40	12.35	.999	4	2322
13....	12.95	15.60B	12.95	15.55	15.65	.999	5	2175
16....	16.05	18.60	16.05	17.60A	17.35	.999	35	1773
17....	18.50	18.50	16.40A	17.35	16.10	.999	12	179
18....	16.60	16.75B	15.00A	15.00A	15.20	1.000	1	145
19....	14.95@.85	15.55	14.85	15.20	15.30	1.000	11	142
20....	15.95	17.00	15.95	17.00	15.95	1.000	7	132
23....	....	....	....	....	....	.999	....	....

DECEMBER 1985 200 CALLS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.50	1.50	1.50	1.50	1.60	.214	2	2
2....	....	1.65B	....	1.65B	1.65	.217	....	2
3....	....	1.80B	....	1.80B	1.90	.237	....	2
6....	....	....	....	1.90N	1.80	.235	....	2
7....	1.85	2.00B	1.85	2.00B	2.00	.250	2	4
8....	....	....	1.95A	1.95A	2.00	.253	....	8
9....	....	2.30B	....	2.30B	2.30	.274	....	8
10....	....	3.15B	....	3.15B	3.20	.344	....	8
13....	....	....	3.15A	3.15A	3.20	.343	....	8
14....	3.50	3.50	3.10A	3.10A	2.95	.325	2	3
15....	....	3.25B	....	3.25B	3.20	.343	4	7
16....	....	3.60B	....	3.60B	3.80	.384	....	7
17....	....	4.00B	....	4.00B	4.10	.403	....	7
20....	4.90	4.90	4.90	4.90	5.00	.458	2	9
21....	4.95	4.95	4.95	4.95	4.65	.439	1	10
22....	....	....	4.50A	4.50A	4.40	.424	....	7
23....	4.20	4.20	4.20	4.20	4.05	.407	1	7
24....	....	....	....	4.05N	4.30	.421	....	7
27....	Exchange Closed: Memorial Day							
28....	....	....	4.00A	4.00A	3.95	.400	....	7
29....	....	....	....	3.95N	3.95	.404	....	7
30....	3.70	3.70	3.70	3.70	3.75	.404	35	37
31....	....	4.20B	....	4.20B	4.10	.429	....	37

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 200 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	4.30B	....	4.15B	4.35	.445	....	37
4....	....	4.50B	....	4.50B	4.55	.455	....	37
5....	5.00	5.00	4.80	4.80	4.50	.445	3	37
6....	....	....	....	4.50N	5.30	.488	1	38
7....	....	....	4.75A	4.75A	4.55	.445	....	38
10....	4.45	4.45	4.45	4.45	4.50	.449	1	39
11....	....	....	4.50A	4.50A	4.35	.434	....	39
12....	3.80	3.80	3.80	3.80	3.70	.395	1	40
13....	....	....	3.00A	3.00A	2.90	.344	1	41
14....	....	3.05B	....	3.05B	3.20	.388	....	41
17....	....	....	3.00A	3.00A	3.10	.385	....	41
18....	3.50	3.50	3.45	3.45	3.40	.382	2	43
19....	3.40	3.40	3.20A	3.20A	2.95	.339	4	47
20....	....	3.00B	2.85A	3.00B	3.15	.386	....	47
21....	....	....	....	3.15N	3.20	.365	....	47
24....	3.45	3.70B	3.40	3.70B	3.80	.388	2	49
25....	4.30	4.30	3.70A	3.70A	3.55	.386	5	54
26....	....	3.80B	....	3.88B	3.90	.412	....	54
27....	4.25	4.25	3.80A	4.25	4.30	.437	1	55
28....	4.35	4.35	4.10	4.10	4.15	.427	13	68

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	4.35B	4.00A	4.35B	4.40	.448	....	66
2....	4.40	4.48B	4.30A	4.30A	4.30	.438	9	68
3....	4.20	4.30	4.15	4.15	4.00	.422	2	68
4....	Exchange Closed: Independence Day							
5....	4.45	4.70	4.45	4.65	4.50	.455	10	65
8....	4.00	4.00	3.90A	3.95	3.90	.418	3	64
9....	3.75	3.80B	3.55	3.55	3.80	.401	3	66
10....	3.75	4.05B	3.70	4.05B	4.10	.436	10	67
11....	4.20	4.35	4.05	4.35	4.10	.439	13	73
12....	4.30	4.50	4.05A	4.40A	4.25	.448	8	78
15....	4.20	4.50	3.90	3.90	3.90	.430	6	82
16....	4.75	5.10	4.75	5.10	5.25	.508	6	80
17....	5.55	5.70	5.40	5.50	5.55	.529	17	89
18....	5.05	5.25	5.00A	5.00A	5.20	.508	14	96
19....	5.20	5.35	5.20	5.20	5.00	.496	21	108
22....	4.95	4.95	4.15	4.30	4.40	.466	13	111
23....	4.65	4.80	3.70	3.70	3.55	.408	25	132
24....	3.90	3.65	3.10	3.20	3.10	.365	35	161
25....	3.40	3.50	3.25	3.50	3.50	.387	75	192
26....	3.70	3.90	3.40	3.65A	3.50	.389	11	200
29....	3.20	3.20	2.70	2.70	2.65	.300	29	213
30....	2.75	2.75	2.65	2.65	2.70	.320	5	218
31....	2.90	3.05	2.90	2.95	2.90	.341	8	226

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.15	3.40	3.15	3.40	2.90	.390	11	242
2....	3.35	3.35	3.20	3.20	3.00	.356	5	247
5....	2.85	2.90	2.50	2.90	2.85	.344	22	249
6....	3.00	3.00	2.30	2.30	1.95	.251	26	260
7....	1.95	2.10	1.95	2.00	1.95	.258	26	285
8....	2.10	2.10	2.10	2.10	2.10	.281	7	292
9....	2.25	2.25	2.05	2.05	2.00	.267	25	310
12....	2.10	2.20B	1.90A	2.05A	1.90	.258	0	310
13....	1.85	2.25	1.70	1.75	1.85	.258	5	311
14....	2.00	2.00	1.80	1.80	1.80	.253	5	315
15....	1.70	1.70	1.65	1.65	1.55	.237	12	316
16....	1.60@.55	1.60	1.50	1.50	1.50	.218	6	321
19....	1.55@.65	1.65	1.40	1.40	1.45	.227	96	345
20....	1.75	1.80	1.70	1.80	1.80	.278	48	378
21....	1.85	2.10	1.80A	1.85	1.85	.285	125	453
22....	1.90	1.90	1.35	1.35	1.35	.236	291	623
23....	1.30	1.30	1.10	1.20	1.15	.217	263	608
26....	1.10	1.25	1.05A	1.20	1.25	.232	28	619
27....	1.35	1.45	1.25	1.40	1.35	.240	171	689
28....	1.40	1.40	1.30	1.35B	1.35	.241	1042	1505
29....	1.40	1.40	1.35	1.35	1.35	.245	15	1509
30....	1.35	1.35	1.10	1.15	1.10	.210	34	1529

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1965 200 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	1.05	1.05	95	1.00	1.00	198	22	1546
4	95	95	80	85	85	184	1107	976
5	80	1.00	80	1.00	95	200	39	991
6	1.15	1.20	1.10	1.15	1.10	222	118	1046
9	1.15	1.20	1.00	1.05	1.05	218	154	1135
10	1.00	1.00	70	75	75	170	66	1154
11	75	75	50	50	50	129	158	1236
12	50@55	65	40	40	40	106	456	1330
13	50	50	30	40	35	087	213	1424
16	40	40	35	40B	40	091	81	1453
17	40	45	25	30	30	066	195	1448
18	30	35	30	35	35	080	127	1503
19	35	50	35	45	45	082	181	1567
20	45	50	40	40	40	069	58	1551
23	50	65	50	60	60	085	255	1690
24	55	55	35	35	35	069	125	1718
25	35	35	20	25	25	039	194	1798
26	25	30	20	30	30	049	140	1854
27	30	30	25	25	25	047	21	1872
30	30	30	25	25	25	046	99	1918

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	25	45	25	45	45	085	144	1885
2	40@45	50	30	30	30	060	91	1933
3	30	40	30	30	35	064	114	1981
4	30	30	25	30	30	046	15	1971
7	30	30	20	25	25	043	33	1980
8	30	30	25	25	25	039	19	1990
9	25	35	25	25	25	041	308	2136
10	25	30	20	30	30	043	61	2188
11	30	40	30	40	40	070	85	2204
14	40	50	35	50	50	091	164	2293
15	50	55	40	40	40	080	111	2340
16	40	50	35	50	50	106	175	2336
17	50	55	45	45	45	095	148	2395
18	45	45	35	40	40	079	69	2439
21	35	35	30	30	30	073	84	2428
22	35	45	30	40	40	082	159	2447
23	40	45	35	45	45	116	213	2545
24	45	45	35	35	35	091	109	2500
25	30	30	25	30	30	075	231	2491
28	30@25	35	25	35	35	083	242	2606
29	35	50	35	45	40	109	197	2629
30	45	45	35	40	45	120	155	2579
31	35	40	30	35	35	089	125	2548

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	35	60	30	60	55	145	487	2528
4	50	65	45	50	50	140	564	2683
5	55	85	50	65	65	160	201	2837
6	65	70	50	60	60	186	178	2858
7	55	60	50	55	55	164	654	3218
8	50	85	45	75	75	213	424	3245
11	75	1.75	70	1.85@.75	1.80	394	1082	3685
12	2.00@.05	2.85	1.75	2.25@.35	2.35	439	1630	3502
13	2.20	2.60	1.90	2.05	2.05	383	630	3521
14	2.00	3.25	2.00	2.85	2.85	480	657	3359
15	2.55@.50	3.30	2.25	2.30@.40	2.35	435	461	3133
18	2.40@.45	2.60	2.00	2.45	2.45	466	580	3027
19	2.70@.80	2.85	1.95	2.30	2.35	457	534	3037
20	2.55	2.85	2.15	2.45	2.40	474	225	3016
21	2.70@.75	4.00	2.70	3.70@.65	3.65	611	511	2983
22	3.50	4.15	3.30A	3.30A	3.30	587	539	2916
25	3.10@.05	3.15	2.80	3.00	2.95	566	380	2858
26	2.95	3.40	2.85	2.95	2.95	580	138	2840
27	2.80	4.70	2.80	4.60@.70	4.65	736	479	2705
28	Exchange Closed: Thanksgiving Day							
29	5.10	5.10	3.45	3.70	3.80	886	353	2560

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 200 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.50	3.50	2.25	2.40	2.45	580	367	2807
3	2.20	2.90	2.20	2.90	2.90	620	235	2588
4	2.90@.95	5.45	2.85A	5.40A	5.25	828	254	2553
5	5.90@6.00	7.05	4.90	4.90	4.95	807	422	2462
6	4.70	4.95	4.15	4.80	4.90	815	165	2405
9	5.10	6.00	4.55	5.40A	5.30	863	198	2403
10	5.90	6.20B	5.00	5.45	5.40	872	86	2378
11	5.90	7.65	5.90	7.25A	7.25	954	72	2371
12	6.90	7.50	5.90A	7.50	7.50	967	68	2347
13	7.60	10.60	7.60	10.60	10.65	967	304	2211
16	10.50	13.50	10.50	11.90	12.35	990	76	2059
17	13.40	13.40	11.30	11.30	11.10	980	34	1412
18	—	11.85B	9.50	9.80	10.20	989	23	1334
19	10.40	10.40	9.80A	10.40	10.30	1.000	8	1308
20	11.10	12.00	10.40	10.85	10.85	1.000	23	1225
23	—	—	—	—	—	990	2	—
24	—	—	—	—	—	989	2	—
25	Exchange Closed: Christmas							

DECMEBER 1985 205 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	2.15	2.15	2.15	2.15	2.25	238	50	50
15	—	—	—	2.25N	2.15	230	—	50
16	2.20	2.20	2.00A	2.20	2.25	238	10	60
17	1.95	1.95	1.95	1.95	2.00	233	20	80
18	1.90	1.90	1.90	1.90	1.85	213	30	110
19	—	—	—	1.85N	1.80	211	—	110
22	—	—	—	1.80N	1.75	209	—	110
23	1.75	1.75	1.75	1.75	1.90	227	10	120
24	—	—	—	1.90N	1.85	219	—	120
25	1.80	2.10B	1.75	2.10B	2.10	233	30	140
26	1.70	1.70	1.70	1.70	1.70	210	20	160
29	1.55	1.55	1.50A	1.50A	1.35	173	30	180
30	1.35	1.35	1.00	1.10B	1.25	170	52	241

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	1.10A	1.10A	1.00	143	—	241
2	1.00	1.00	1.00	1.00	1.00	145	10	251
3	—	1.05B	—	1.05B	1.15	158	—	251
6	—	—	—	1.15N	1.10	157	—	251
7	1.00	1.25B	1.00	1.00	1.10	168	10	281
8	1.00	1.00	1.00	1.00	1.15	171	10	272
9	—	1.35B	—	1.35B	1.35	187	—	272
10	—	2.00B	—	2.00B	2.00	246	—	272
13	—	—	—	2.00N	2.00	245	—	272
14	2.30	2.30	1.80	1.80	1.80	229	21	280
15	—	2.00B	—	2.00B	2.00	244	—	280
16	2.20	2.25B	2.20	2.20	2.45	279	10	300
17	2.45	2.65B	2.45	2.65B	2.65	295	1	301
20	3.35	3.35	3.35	3.35	3.35	345	2	301
21	—	—	—	3.35N	3.05	327	—	301
22	3.00	3.00	2.70	2.80B	2.85	314	41	341
23	2.60	2.60	2.60	2.60	2.60	298	20	361
24	—	—	—	2.60N	2.75	310	—	361
27	Exchange Closed: Memorial Day							
28	2.35	2.40	2.35	2.40	2.45	291	20	381
29	2.20	2.20	2.20	2.20	2.45	294	20	401
30	2.10	2.35	2.10	2.35	2.35	284	11	411
31	—	2.55B	—	2.55B	2.55	318	—	411

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 205 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.85	2.85	2.65A	2.80A	2.75	.331	3	411
4	2.85@.70	2.85	2.70	2.80B	2.85	.340	1	412
5	3.25	3.25	3.15	3.15	2.80	.332	6	411
6	2.75	3.10B	2.75	3.10B	3.45	.372	3	411
7	3.45	3.45	3.30	3.30	2.90	.333	5	413
10	2.80	2.95B	2.75	2.95B	2.95	.338	3	415
11	—	—	2.90A	2.90A	2.70	.325	—	416
12	2.50	2.50	2.45A	2.45A	2.30	.289	20	436
13	—	—	1.85A	1.85A	1.80	.243	—	436
14	—	—	—	1.80N	2.00	.283	—	436
17	1.80	1.80	1.80	1.80	1.85	.250	20	456
18	—	2.00B	—	2.00B	2.00	.256	—	456
19	—	—	1.80A	1.80A	1.80	.236	—	456
20	1.80	1.85B	1.75A	1.85B	1.90	.250	1	456
21	—	—	—	1.90N	1.95	.257	—	456
24	2.25	2.35B	2.25	2.35B	2.40	.276	1	458
25	2.60	2.85B	2.00	2.05B	2.15	.274	11	484
26	2.25	2.25	2.25	2.25	2.40	.295	18	478
27	2.60	2.65B	2.20	2.60B	2.65	.316	22	500
28	—	2.50	2.50	—	—	.306	2	499

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	2.70B	2.45A	2.70B	2.80	.323	—	499
2	2.80	2.80	2.75A	2.75A	2.65	.313	5	504
3	—	—	2.60A	2.60A	2.45	.298	—	504
4	Exchange Closed; Independence Day							
5	2.75	2.85B	2.75	2.85B	2.85	.327	10	504
8	—	—	2.40A	2.40A	2.35	.292	—	504
9	2.40	2.50	2.20A	2.25A	2.15	.277	4	503
10	2.25	2.50	2.25	2.50	2.50	.308	2	504
11	2.50	2.55	2.50	2.55	2.50	.308	1	505
12	2.50	2.75	2.50	2.70A	2.60	.317	15	507
15	2.60	2.70B	2.55A	2.55A	2.45	.300	3	507
16	2.85	3.15	2.60A	3.15	3.25	.371	8	508
17	3.75	3.80	3.40	3.80	3.55	.391	44	517
18	3.40	3.40	3.15A	3.15A	3.25	.369	5	518
19	3.20	3.40	3.20	3.30	3.15	.358	11	518
22	3.10	3.10	2.70	2.75	2.70	.331	11	515
23	3.00	3.00	2.35A	2.40	2.15	.279	11	514
24	2.10	2.20	1.90	1.90	1.80	.243	7	516
25	2.10	2.20	2.10	2.15	2.15	.262	49	546
26	2.20	2.20	2.10A	2.15	2.10	.283	21	563
29	1.65	1.75	1.65	1.65	1.60	.190	12	558
30	1.65	1.70	1.55A	1.70	1.65	.206	5	559
31	1.85	1.90	1.80A	1.90	1.85	.223	2	560

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.00	2.15	2.00	2.15	2.10	.264	4	585
2	2.05	2.10	1.90A	1.90A	1.80	.235	5	585
5	1.60	1.70	1.60	1.70	1.65	.224	51	561
6	1.85	1.85	1.30	1.30	1.20	.152	10	561
7	1.20	1.20	1.10	1.15	1.10	.156	171	721
8	1.20	1.25	1.15	1.20B	1.20	.174	50	758
9	1.35	1.35	1.20	1.25	1.15	.163	7	759
12	1.20	1.20	1.05	1.10	1.10	.156	13	770
13	1.10	1.15B	1.00	1.05B	1.10	.156	3	769
14	1.20	1.20	1.10	1.10	1.05	.152	4	771
15	.95	.95	.95	.95	.95	.140	1	772
16	.95	.95	.90A	.90A	.80	.124	1	772
19	.90	.90	.75	.75A	.75	.131	13	783
20	.80	.90	.80	.85	.90	.166	13	789
21	.95	.95	.90	.95	.95	.172	3	787
22	.85	.85	.75	.75	.70	.135	4	789
23	.70	.70	.50	.65	.60	.121	45	810
26	.50	.60	.50	.60	.60	.130	3	810
27	.65	.65	.65	.65	.65	.136	8	810
28	.65	.65	.65	.65	.65	.136	5	819
29	.65	.65	.60	.60	.60	.139	16	825
30	.65	.65	.40	.40	.50	.114	39	841

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 205 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	45	50	40	45	45	106	28	859
4	50	50	35	40	40	096	34	868
5	40	45	35	40A	40	107	41	863
6	55	55	45	50	50	121	17	876
9	50	50	45	45A	45	118	15	883
10	40	45	25	25	25	089	12	890
11	25	25	20	20	20	063	23	904
12	20	25	20	20	20	048	172	988
13	25	25	15	15	15	[illegible]	17	1028
16	15	20	15	20	20	[illegible]	25	1053
17	20	20	10	10	15	021	48	1053
18	15	15	15	15	15	023	1	1053
19	20	20	20	20	20	033	111	1154
20	25	25	15	15	15	027	5	1157
23	25	30	20	25	25	039	135	1259
24	25@.20	25	15	15	20	026	35	1282
25	15	15	10	15	10	013	20	1288
26	15	15	15	15	15	017	2	1295
27	—	—	—	15N	15	016	—	1305
30	15	15	10	15	10	015	12	1304

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	15	20	15	20	20	037	21	1314
2	25	25	15	15	15	021	30	1332
3	10@.15	20	10	15	15	023	12	1339
4	15	15	15	15	15	015	5	1343
7	10	10	10	10	10	013	1	1343
8	15	15	10	10	10	012	145	1448
9	15	15	15	15	10	012	6	1449
10	10	10	10	10	10	013	41	1440
11	—	—	—	10N	15	024	—	1440
14	15	20	15	20	20	032	55	1455
15	20	20	10	15	15	027	49	1464
16	15	20	15	20	20	039	54	1465
17	20	20	15	15	15	033	43	1503
18	15	15	15	15	15	026	26	1510
21	15	15	10	10	10	023	51	1552
22	10	15	10	15	15	031	86	1582
23	15	15	15	15	15	041	19	1597
24	10	10	10	10	10	030	8	1604
25	—	—	—	10N	10	023	—	1604
28	—	—	—	10N	10	025	—	1604
29	10	20	10	15	10	035	106	1617
30	15	15	15	15	15	040	72	1667
31	15	15	05	05	10	030	83	1613

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10	15	10	15	15	049	66	1619
4	15	15	15	15	15	045	149	1611
5	10	20	10	20	20	054	67	1629
6	20	20	15	20	20	055	29	1636
7	15	20	15	15	15	053	126	1660
8	10	25	10	25	20	075	41	1668
11	20	55B	20	55B	55	174	239	1682
12	70	1.15	55	90	85	204	1108	2166
13	75	1.05	65	85	80	171	1138	2586
14	80	1.50	80	1.25	1.20	241	752	2853
15	1.15@.10	1.45	80	90	90	198	883	2966
18	90@.85	95	70	85	90	213	526	2890
19	95@1.00	1.05	80	85	85	204	425	2978
20	90	1.10	75	85@.80	85	214	321	2948
21	1.00	1.60	1.00	1.50@.45	1.40	325	898	3165
22	1.30@.25	1.60	1.15	1.15	1.15	298	1074	3055
25	1.10@.05	1.10	90	1.00	1.00	266	948	3168
26	95	1.15	95	95	95	273	272	2908
27	95	1.75	90	1.75	1.75	425	817	2512
28	Exchange Closed; Thanksgiving Day							
29	2.10@.00	2.10	1.10	1.15	1.15	333	1000	2257

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 205 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.15	1.15	.60	.65A	.65	221	1020	2266
3	.60@.55	.80	.55	.80	.80	262	376	2233
4	.85	2.10	.75	2.05@1.95	1.95	493	1018	1946
5	2.35@.50	3.20	1.65	1.70B	1.80	454	870	2060
6	1.60	1.80	1.35	1.65	1.70	457	562	2092
9	1.80@.90	2.30	1.45	1.90@.85	1.90	495	730	2098
10	2.15@.20	2.60	1.65	1.90	1.95	504	562	2350
11	2.25	3.65	2.00	3.20A	3.20	691	794	2212
12	2.85@.80	3.50	2.20	3.20	3.25	722	389	2166
13	3.35@.40	6.10	3.35	6.00	6.00	930	602	1920
16	5.80	8.60B	5.75	7.20	7.45	993	256	1867
17	8.25	8.30B	6.15	6.25	6.20	990	123	1848
18	5.80@.65	6.80B	4.75	5.30	5.30	991	212	1650
19	5.30	5.60B	4.90A	5.20	5.30	999	95	1622
20	5.40	7.20B	5.40	5.90	5.95	999	90	1581
23	...	...	...	...	...	984	12	...
24	...	...	...	...	...	969	1	...
26	...	...	...	...	...	936	...	...

DECEMBER 1985 210 CALLS

IN JULY 198[illegible]

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	1.90	1.90	1.80	1.80	[illegible]	249	40	40
19	1.90	1.90	1.80	1.80	1.80	241	62	101
22	...	...	1.65A	1.65A	1.65	217	3	104
23	1.50	1.50	1.20	1.20	1.20	176	14	116
24	1.20	1.20	1.00	1.05	1.05	149	21	134
25	1.25	1.25	1.20A	1.20A	1.20	163	5	134
26	1.10	1.10	1.10	1.10	1.10	164	1	135
29	...	...	.95A	.95A	.90	111	...	135
30	1.00	1.00	1.00	1.00	.95	122	1	135
31	.95	1.00	.95	1.00	1.05	134	11	146

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.15	1.15	1.15	1.15	1.20	166	1	146
2	1.00	1.00	1.00	1.00	1.00	143	8	154
5	...	...	.90A	1.00N	.95	135	2	156
6	.75	.75	.70A	.70A	.65	084	5	160
7	...	...	...	.65N	.65	087	...	160
8	...	...	...	.65N	.65	099	...	160
9	...	.70B	...	.65N	.60	092	...	160
12	.70	.70	.70	.70	.60	086	1	160
13	.65	.65	.60A	.65	.60	086	2	158
14	...	...	...	.60N	.60	084	...	158
15	.55	.55	.55	.55	.55	075	1	158
16	.50	.50	.45A	.45A	.45	065	4	156
19	.50	.50	.40A	.40A	.40	068	3	159
20	.40	.40	.40	.40	.40	090	1	159
21	...	...	...	.40N	.40	094	...	159
22	.35	.35	.30	.30	.30	070	13	171
23	.30	.30	.25A	.25A	.25	061	2	171
26	.25	.25	.25	.25	.25	066	2	172
27	...	...	...	.25N	.25	069	...	172
28	.30	.30	.30	.30	.30	069	2	173
29	.30	.30	.30	.30	.30	070	2	174
30	.25	.25	.25	.25	.25	055	14	174

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 210 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	...	...	.20A	.20A	.20	.050	1	175
4	.20	.20	.20	.20	.20	.045	3	177
5	.20	.20	.20	.20	.20	.051	5	182
6	.25	.25	.25	.25	.25	.059	400	507
9	.25	.25	.25	.25	.25	.057	2	508
10	.15	.15	.15	.15	.15	.041	12	510
11	.10	.10	.10	.10	.10	.027	2	510
12	.10	.10	.10	.10	.10	.019	11	510
13	.10	.10	.10	.10	.10	.014	1	510
16	...	...	...	.10N	.10	.014	...	520
17	.10	.10	.05	.05	.05	.007	6	525
18	...	...	...	.05N	.05	.008	...	525
19	...	...	...	.05N	.10	.012	...	525
20	.15	.15	.10A	.10A	.05	.009	1	526
23	...	...	...	.05N	.10	.014	...	526
24	.10	.10	.10	.10	.10	.008	40	546
25	...	...	...	.10N	.05	.004	...	546
26	.05	.05	.05	.05	.05	.005	104	527
27	...	...	...	.05N	.05	.004	...	527
30	...	...	...	.05N	.05	.004	...	527

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.05N	.10	.012	...	527
2	...	...	...	.10N	.05	.006	...	527
3	...	...	...	.05N	.05	.006	...	527
4	...	...	...	.05N	.05	.004	...	527
7	...	...	...	.05N	.05	.003	...	527
8	.05	.05	.05	.05	.05	.003	24	523
9	.05	.05	.05	.05	.05	.003	10	523
10	...	...	...	.05N	.05	.003	...	523
11	...	...	...	.05N	.05	.007	...	523
14	...	...	...	.05N	.10	.009	...	523
15	...	...	...	.10N	.05	.008	...	523
16	.05	.05	.05	.05	.05	.011	4	527
17	.05	.05	.05	.05	.05	.009	53	569
18	...	...	...	.05N	.05	.007	...	569
21	.05	.05	.05	.05	.05	.008	12	579
22	...	...	...	.05N	.05	.008	...	579
23	...	...	...	.05N	.05	.011	...	579
24	...	...	...	.05N	.05	.007	...	579
25	...	...	...	.05N	.05	.005	...	579
28	...	...	...	.05N	.05	.006	...	579
29	.05	.05	.05	.05	.05	.009	61	539
30	.05	.05	.05	.05	.05	.010	3	542
31	...	...	...	.05N	.05	.007	...	542

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	.05N	.05	.013	...	542
4	...	...	...	.05N	.05	.011	...	542
5	.05	.10	.05	.10	.05	.013	61	600
6	.05	.05	.05	.05	.05	.013	60	660
7	...	...	...	.05N	.05	.013	...	660
8	.05	.05	.05	.05	.05	.019	159	793
11	.10	.15	.10	.15B	.15	.056	14	800
12	.15	.40	.15	.25	.25	.068	228	857
13	.20	.45	.20	.35	.25	.053	562	1150
14	.25	.60	.25	.50	.45	.086	723	1552
15	.40	.60	.25	.30	.30	.065	392	1537
18	.30	.30	.20	.30	.25	.068	252	1628
19	.35	.35	.20	.20	.20	.063	106	1680
20	.25	.30	.20	.20	.20	.066	54	1692
21	.25	.55	.25	.45	.45	.120	256	1752
22	.40	.55	.30	.30	.30	.103	623	1901
25	.30	.30	.25	.25	.25	.081	88	2049
26	.25	.30	.20	.20	.20	.082	79	2091
27	.25	.55	.25	.50	.50	.160	170	2133
28	Exchange Closed: Thanksgiving Day							
29	.55	.55	.25	.30	.30	.102	257	2045

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
DECEMBER 1985 210 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.30	.30	.15	.15	.15	.047	294	1987
3	.15	.20	.15	.15	.15	.050	74	1967
4	.20	.60	.15	.55	.55	.168	283	2024
5	.65	1.15	.50	.50	.50	.141	1373	2388
6	.40@.45	.55	.35	.45	.45	.138	447	2495
9	.60@.55	.75	.40	.50	.50	.137	1077	3035
10	.60	.80	.40	.50	.50	.138	573	3295
11	.55	1.20	.50	1.00	1.00	.255	705	3341
12	.90	1.20	.55	.90@1.00	.95	.261	773	3346
13	.95@1.00	2.40	.95	2.20@.25	2.25	.570	2009	2981
16	2.05	4.40	2.00	3.00@.20B	3.25	.785	1646	2670
17	4.00	4.00	2.10	2.15	2.20	.663	1021	2756
18	2.00@1.90	2.80	1.05	1.35	1.40	.538	1376	3055
19	1.20	1.50	.90	1.05	1.05	.577	526	3016
20	1.00	2.25B	.35	.90	.95	.724	1420	2475
23						.634	30	
24						.617	2	
25	Exchange Closed, Christmas							
26						.597	10	

MARCH 1986 180 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	17.20	18.35B	17.20	18.35B	18.50	.852		
25	19.20	19.80B	18.80A	18.80A	18.30	.852	14	14
26		19.30B		19.30B	19.40	.867		14
27	20.00	20.20B	19.25A	20.20B	20.15	.877	2	16
28			20.10A	20.10A	19.75	.875		16

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	20.50	20.50	19.40A	20.50	20.50	.886	2	18
2		20.80B	20.25A	20.25A	20.15	.883		18
3		20.20B	19.75A	19.75A	19.50	.878		18
4	Exchange Closed, Independence Day							
5	21.00	21.20B	21.00	21.00	20.80	.893	2	20
8			19.30A	19.30A	19.45	.880		20
9				19.45N	18.95	.875		20
10		20.15B		20.15B	20.25	.889		20
11		20.65B		20.25N	20.25	.891		20
12		20.70B		20.70B	20.60	.895		20
15		21.35B	20.15A	20.15A	19.95	.889		20
16		22.90B		22.90B	22.70	.916		20
17	23.10	23.50	23.10	23.50	23.50	.923	10	30
18			22.50A	22.50A	22.60	.916		30
19				22.60N	22.40	.913		30
22			20.30A	22.40N	21.25	.904		30
23		21.80B	19.70A	19.70A	19.10	.880		30
24			17.90A	17.90A	17.95	.863		30
25		18.80B		18.80B	18.80	.873		30
26		19.00B		18.80N	18.80	.873		30
29			16.40A	16.40A	16.15	.830		30
30		16.45B		16.45B	16.90	.840		30
31		17.15B		17.15B	17.35	.847		30

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		18.20B		18.20B	18.60	.871		30
2			17.90A	17.90A	17.90	.857		30
5			16.80A	17.90N	17.45	.851		30
6			15.00A	15.00A	14.75	.802		30
7				14.75N	14.90	.804		30
8		15.20B		15.20B	15.60	.817		30
9			15.25A	15.25A	15.15	.812		30
12				15.15N	14.90	.805		30
13		15.10B		15.10B	14.95	.807		30
14		15.10B		14.95N	14.85	.804		30
15	14.75	14.75	14.50	14.50	14.40	.794	10	40
16	14.25@.00	14.25	13.75	13.75	13.70	.782	15	45
19	13.50	13.90B	13.50	13.50	13.80	.794	5	20
20		15.20B		15.20B	15.20	.830		20
21		15.90B		15.90B	15.80	.837		20
22			14.40A	14.40A	14.25	.809		20
23			13.45A	14.25N	13.60	.800		20
26		13.90B	13.40A	13.90B	14.10	.814		20
27				14.10N	14.45	.819		20
28				14.45N	14.45	.820		20
29				14.45N	14.50	.822		20
30			13.70A	13.70A	13.25	.797		20

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 180 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3			12.65A	13.25N	13.00	.792		20
4			12.10A	13.00N	12.35	.773		20
5				12.35N	12.85	.783		20
6		13.25B		13.25B	13.55	.803		20
9		13.95B	13.35A	13.35A	13.35	.796		20
10			12.00A	12.00A	11.40	.750		20
11			10.40A	10.40A	10.20	.717		20
12		10.70B	9.60A	9.60A	9.55	.697		20
13			8.80A	9.95N	8.80	.676		20
16				8.80N	9.20	.691		20
17	8.70	8.70	7.50A	7.50A	7.25	.617	2	22
18		7.90B		7.90B	7.80	.641		22
19		8.95B		8.95B	9.05	.680		22
20		9.40B	8.90A	8.90A	8.65	.668		22
23		10.20B		8.65N	10.10	.718		22
24	9.60	9.60	8.90A	8.90A	8.95	.678	2	20
25	8.50	8.50	7.25A	7.25A	7.00	.598	2	21
26	6.85	7.50B	6.85	7.50B	8.00	.638	1	21
27			7.70A	7.70A	7.75	.634		21
30		7.85B	7.40A	7.75N	7.85	.643		22

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		10.00B		10.00B	10.10	.730		20
2			8.85A	8.85A	8.55	.676		20
3		9.30B		8.65B	8.80	.686		20
4			8.10A	8.10A	7.85	.648		20
7	7.65	8.00B	7.40A	8.00B	7.85	.647	2	21
8	7.55	7.85	7.40A	7.85	7.60	.641	6	25
9	8.50	8.50	8.05A	8.05A	7.86	.646	1	26
10	7.85	7.85	7.85	7.85	7.90	.652	1	27
11	8.85	9.00B	7.85A	9.00B	9.60	.711	1	27
14		10.55B		10.55B	10.70	.746		26
15			9.80A	10.70N	10.35	.735		26
16		11.30B	10.30A	11.30B	11.30	.769		26
17			11.15A	11.15A	11.00	.758		26
18			10.40A	10.45A	10.35	.740		26
21		10.55B		10.55B	10.40	.744		26
22	10.85	11.50B	10.85	10.85	11.20	.771	8	31
23		11.80B		11.80B	12.25	.798		31
24			11.40A	11.40A	11.25	.775		31
25			10.90A	10.90A	10.85	.761		31
28		11.15B	10.50A	11.15B	11.25	.778		31
29		12.70B		11.25N	12.25	.807		31
30		12.65B		12.60B	12.70	.821		31
31			11.55A	12.70N	11.95	.806		31

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		13.70B		13.70B	13.80	.846		31
4		13.95B	13.45A	13.80N	13.70	.848		31
5		14.30B		14.30B	14.35	.861		31
6	14.60	14.65B	14.50	14.50	14.50	.864	6	30
7				14.50N	14.60	.868		29
8	14.55	16.10B	14.55	16.10B	15.95	.894	8	25
11		18.90B		18.90B	19.70	.942		25
12	21.10	21.40B	21.00A	21.40B	20.80	.950	1	25
13			20.30A	20.30A	20.00	.943		25
14	20.30	21.90	20.30	21.90	21.75	.955	12	28
15			21.45A	21.45A	20.95	.949		28
18		21.40B	20.50A	21.40B	21.45	.954		28
19		22.00B	20.60A	21.45N	21.35	.953		28
20		22.15B	21.20A	21.35N	21.65	.955		28
21		24.40B		24.40B	24.10	.969		28
22		24.80B	23.75A	24.80B	23.65	.967		28
25			23.00A	23.65N	23.25	.966		28
26		23.85B		23.25N	23.55	.968		28
27		25.85B	23.50A	25.85B	26.15	.980		28
28	Exchange Closed: Thanksgiving Day							
29		26.50B	24.65A	26.15N	24.80	.975		11

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 180 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	23.30A	23.30A	23.00	968	....	11
3	....	23.70B	....	23.60B	23.85	972	....	11
4	....	27.40B	....	27.40B	27.35	985	....	11
5	....	29.00B	27.25A	27.25A	27.05	983	....	10
6	....	....	26.70A	27.05N	27.00	982	....	10
9	....	28.20B	....	28.20B	27.65	983	....	10
10	....	29.00B	....	27.65N	27.85	982	....	9
11	....	30.15B	....	29.90B	29.85	987	....	9
12	....	30.20B	28.75A	29.85N	30.15	988	....	6
13	....	33.40B	....	33.40B	33.40	993	....	6
16	....	36.00B	....	33.40N	35.15	995	....	6
17	....	36.10B	34.00A	34.00A	33.70	993	....	6
18	....	34.70B	32.70A	32.70A	32.75	991	....	6
19	....	....	32.50A	32.75N	32.85	991	....	6
20	....	35.00B	....	32.85N	33.70	992	....	6
23	....	....	30.95A	30.95A	30.45	986	....	6
24	....	30.80B	29.00A	29.80A	29.25	983	....	6
25	Exchange Closed, Christmas							
26	....	30.20B	....	30.20B	30.05	986	....	6
27	....	32.00B	....	32.00B	32.20	991	....	6
30	....	33.20B	31.30A	33.20B	33.45	993	....	6
31	....	34.00B	32.75A	32.75A	32.45	993	....	6

MARCH 1986 185 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	13.40	14.50	13.40	14.50	14.50	778	....	....
25	15.00	15.45B	14.70A	14.70A	14.45	777	12	12
26	....	15.00B	....	15.00B	15.25	796	....	12
27	15.50	15.70B	15.00A	15.70B	15.75	809	2	14
28	....	....	15.70A	15.70A	15.50	805	....	14

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	16.00	16.00	15.25A	16.00	16.00	818	2	16
2	....	16.10B	15.75A	15.75A	16.00	815	....	16
3	....	16.25B	15.75A	15.75A	15.55	807	....	16
4	Exchange Closed, Independence Day							
5	16.50	16.50	16.50	16.50	16.50	827	2	18
8	....	....	15.20A	15.20A	15.40	809	....	18
9	....	....	....	15.40N	15.00	801	....	18
10	....	15.65B	....	15.65B	16.05	821	....	18
11	....	....	....	16.05N	16.05	822	....	18
12	....	16.25B	....	16.25B	16.30	828	....	18
15	....	16.65B	15.85A	15.85A	15.80	820	....	18
16	17.00	17.90B	17.00	17.90B	18.00	858	2	20
17	18.10	18.50	18.10	18.50	18.70	868	6	26
18	....	....	17.50A	17.50A	17.70	857	....	26
19	....	....	....	17.70N	17.55	854	....	26
22	....	....	15.95A	17.55N	16.85	840	....	26
23	....	17.20B	15.50A	15.50A	15.10	808	....	26
24	....	....	14.05A	14.05A	14.05	784	....	26
25	....	14.80B	....	14.80B	14.90	798	....	26
26	....	15.00B	....	14.90N	14.80	798	....	26
29	....	....	12.80A	12.80A	12.55	742	....	26
30	....	12.80B	....	12.80B	13.10	755	....	26
31	....	13.40B	....	13.40B	13.50	764	....	26

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	14.40B	....	14.40B	14.75	796	....	26
2	....	....	14.10A	14.10A	14.00	777	....	26
5	....	....	13.10A	14.00N	13.65	769	....	26
6	....	....	11.50A	11.50A	11.10	706	....	26
7	....	....	....	11.10N	11.30	709	....	26
8	....	11.60B	....	11.60B	11.90	725	....	26
9	....	....	11.75A	11.75A	11.60	719	....	26
12	....	....	....	11.60N	11.30	710	....	26
13	....	11.60B	11.15A	11.15A	11.35	713	....	26
14	....	11.50B	....	11.35N	11.30	708	....	26
15	11.25	11.25	11.00	11.00	10.80	696	6	29
16	10.75	10.75	10.40A	10.40A	10.30	681	8	36
19	10.25	10.40B	10.25	10.25	10.40	695	5	22
20	....	11.55B	....	11.55B	11.55	739	2	20
21	....	12.10B	....	12.10B	12.00	748	....	20
22	....	....	10.75A	10.75A	10.75	710	....	20
23	10.00	10.00	10.00	10.00	10.05	698	5	15
26	....	10.30B	9.90A	10.30B	10.50	715	....	15
27	....	....	....	10.50N	10.75	721	....	15
28	....	....	....	10.75N	10.75	722	....	15
29	....	....	....	10.75N	10.80	725	....	15
30	....	....	10.20A	10.20A	9.65	693	....	15

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 185 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	....	....	9.20A	9.65N	9.45	686	....	15
4	....	....	8.75A	9.45N	9.00	664	....	15
5	....	....	....	9.00N	9.45	676	....	15
6	....	9.75B	....	9.75B	9.95	700	....	15
9	....	10.30B	9.80A	9.80A	9.75	693	....	15
10	....	....	8.50A	8.50A	8.00	640	....	15
11	....	....	7.30A	7.30A	7.10	599	....	15
12	....	7.50B	6.60A	6.60A	6.55	575	....	15
13	....	....	5.80A	6.55N	6.00	550	....	15
16	....	....	....	6.00N	6.20	564	....	15
17	....	....	5.00A	5.00A	4.75	483	....	15
18	....	5.25B	....	5.25B	5.15	507	....	15
19	5.15	6.05B	5.15	6.05B	6.10	560	....	15
20	....	6.40B	6.00A	6.00A	5.85	538	2	17
23	7.00	7.25	7.00	7.00A	7.00	591	7	18
24	6.20	6.20	6.05A	6.05A	6.15	545	1	18
25	....	....	4.75A	4.75A	4.60	460	....	18
26	4.40	4.90B	4.40	4.90B	5.30	501	1	18
27	5.30	5.30	5.10A	5.15	5.15	496	2	19
30	4.90	5.20B	4.90	4.90	5.25	504	2	21

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.90B	....	6.90B	7.05	600	....	20
2	....	....	6.00A	6.00A	5.75	539	....	20
3	....	6.30B	5.70A	5.75N	5.95	551	....	20
4	....	....	5.35A	5.35A	5.20	508	....	20
7	5.15	5.25B	5.00A	5.15	5.15	506	1	20
8	5.00	5.00	4.90A	5.00	5.05	499	2	22
9	....	5.55B	....	5.05N	5.20	506	....	21
10	5.20	5.20	5.00A	5.20	5.25	510	1	21
11	....	6.00B	5.20A	6.00B	6.50	577	....	21
14	6.40	7.25B	6.40	7.25B	7.45	618	4	21
15	6.90	6.90	6.70A	6.90	7.05	603	1	20
16	....	7.80B	7.00A	7.80B	7.95	644	....	20
17	7.55	7.85B	7.55	7.55	7.60	630	1	21
18	7.00	7.00	7.00	7.00	7.10	608	1	22
21	....	7.25B	....	7.25B	7.10	611	....	22
22	....	8.05B	....	7.10N	7.85	644	....	22
23	8.30	8.30	7.90A	8.30	8.50	678	1	23
24	8.20	8.20	7.90A	7.90A	7.75	648	1	23
25	....	....	7.55A	7.55A	7.40	630	....	23
28	....	7.70B	....	7.70B	7.80	650	....	23
29	8.20	9.00B	8.10	8.10	8.70	687	2	26
30	....	8.95B	....	8.85B	9.00	704	....	25
31	....	....	8.00A	9.00N	8.36	683	....	25

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	9.50B	....	9.50B	9.95	737	....	25
4	....	10.20B	9.80A	9.95N	9.90	737	....	25
5	10.40	10.40	10.40	10.40	10.50	755	2	26
6	10.80	10.80	10.55A	10.80	10.80	780	1	26
7	10.40	10.55B	10.40	10.55B	10.70	764	2	26
8	12.20	12.20	12.20	12.20	11.80	801	....	26
11	11.90	14.40B	11.90	14.40B	15.10	878	2	27
12	15.10	16.50B	15.10	16.50B	16.20	893	3	27
13	15.80	15.80	15.80	15.80	15.80	880	4	28
14	16.60	17.30	15.50A	16.80	17.10	903	5	30
15	16.40	17.80B	16.40	16.40	16.50	892	2	32
18	....	16.55B	15.95A	16.55B	16.90	900	....	32
19	17.25	17.25	16.00A	17.25	16.70	898	1	32
20	....	17.20B	16.50A	16.70N	17.00	902	1	32
21	17.60	19.40B	17.60	19.40B	19.15	929	3	34
22	....	19.80B	18.90A	19.80B	18.70	926	....	31
25	....	....	18.00A	18.70N	18.35	923	1	32
26	....	18.85B	18.30A	18.35N	18.60	927	....	31
27	20.65	20.85B	18.50A	20.85B	21.20	950	1	31
28	Exchange Closed, Thanksgiving Day							
29	19.95	21.50B	19.65A	19.95	19.90	941	5	36

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 185 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	...	...	18.30A	18.30A	18.15	925	...	36
3	...	18.70B	18.10A	18.60B	18.95	933	...	36
4	...	22.40B	...	22.40B	22.40	960	...	35
5	...	24.00B	22.25A	22.25A	22.10	957	...	34
6	...	...	21.70A	22.10N	22.05	955	...	34
9	...	23.20B	...	23.20B	22.70	958	...	34
10	...	24.00B	...	22.70N	22.90	956	...	34
11	...	25.25B	...	24.90B	24.90	968	...	34
12	24.75	25.20B	23.75A	24.75	25.15	970	1	35
13	...	26.40B	...	26.40B	26.40	982	...	34
16	26.50	31.00B	26.50	26.50	30.15	986	4	31
17	30.30	31.00B	29.00A	29.00A	26.70	981	1	31
18	...	29.70B	27.70A	27.70A	27.75	976	...	31
19	...	...	27.50A	27.75N	27.85	976	...	31
20	...	30.00B	...	27.85N	26.70	979	...	31
23	...	...	25.95A	25.95A	25.45	966	...	31
24	...	25.75B	24.00A	24.80A	24.25	960	...	31
25	Exchange Closed; Christmas							
26	...	25.20B	...	25.20B	25.05	965	...	31
27	...	27.00B	...	27.00B	27.20	976	...	31
30	...	26.20B	26.30A	26.20B	26.45	962	...	31
31	...	29.00B	27.75A	27.75A	27.45	980		30

MARCH 1986 190 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	10.20	11.00	10.20	11.00	11.20	680	8	8
25	11.50	11.80B	11.40A	11.40A	11.15	687	6	14
26	...	11.50B	...	11.50B	11.75	709	...	14
27	12.00	12.15B	11.60A	12.15B	12.20	724	2	16
28	...	...	12.15A	12.15A	12.00	718	2	18

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12.25	12.25	11.75A	12.25	12.45	733	2	20
2	...	...	12.20A	12.20A	12.35	728	...	20
3	...	...	12.10A	12.10A	12.00	718	...	20
4	Exchange Closed; Independence Day							
5	...	12.75B	...	12.75B	12.80	742	...	20
8	...	...	11.70A	11.80N	11.85	719	...	20
9	...	...	...	11.85N	11.50	709	...	20
10	...	12.05B	...	12.05B	12.50	734	...	20
11	...	...	...	12.50N	12.35	735	...	20
12	12.50	12.50	12.50	12.50	12.60	742		20
15	13.10	13.10	12.25A	12.25A	12.15	731	4	24
16	13.25	14.10B	13.25	14.10B	14.15	780	6	30
17	14.20	14.50	14.20	14.50	14.80	793	8	38
18	...	...	13.80A	13.80A	14.00	779	...	38
19	...	...	...	14.00N	13.90	774		38
22	...	...	12.40A	13.90N	13.10	756	...	38
23	...	13.50B	12.00A	12.00A	11.55	716	...	38
24	...	...	10.70A	10.70A	10.65	687	...	38
25	...	11.20B	...	11.20B	11.20	704	...	38
26	...	...	...	11.20N	11.30	705	...	38
29	...	...	9.70A	9.70A	9.35	637	...	38
30	...	9.60B	...	9.60B	9.80	653	...	38
31	...	10.10B	...	10.10B	10.15	664	...	38

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	11.00B	...	11.00B	11.30	702	...	38
2	...	...	10.80A	10.80A	10.65	679	...	38
5	...	...	9.95A	10.65N	10.30	670	...	38
6	9.00	9.00	8.60A	8.60A	8.20	597	...	38
7	...	...	...	8.20N	8.30	600	...	38
8	...	8.50B	...	8.50B	8.90	619	...	38
9	...	...	8.70A	8.70A	8.55	611	...	38
12	...	...	...	8.55N	8.30	601	...	38
13	...	8.50B	...	8.50B	8.35	604	...	38
14	8.30	8.45B	8.30	8.30	8.25	599	3	38
15	8.20	8.20	7.90	7.90	7.85	585	20	53
16	7.80	7.80	7.60	7.60	7.40	566	12	60
19	...	7.45B	...	7.40N	7.50	581	2	25
20	...	8.35B	...	8.35B	8.45	630	1	24
21	...	8.80B	...	8.80B	8.65	640	...	24
22	...	...	7.75A	7.75A	7.55	596	...	24
23	7.15	7.15	7.15	7.15	7.10	581	1	25
26	...	7.30B	7.00A	7.30B	7.45	599	...	25
27	7.80	7.80	7.55A	7.55A	7.80	606	1	24
28	...	...	...	7.60N	7.60	608	...	24
29	...	...	...	7.60N	7.70	610	...	24
30	...	...	7.20A	7.20A	6.70	573	...	24

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 190 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	...	...	6.40A	6.70N	6.56	565	...	24
4	...	...	6.05A	6.55N	6.15	541	...	24
5	...	...	...	6.15N	6.45	556	...	24
6	...	6.75B	...	6.75B	6.95	583	...	24
9	...	7.20B	6.85A	6.85A	6.75	575	...	24
10	...	...	5.80A	5.80A	5.40	519	...	24
11	4.50	4.65B	4.50	4.50	4.45	474	15	29
12	...	4.80B	4.20A	4.20A	4.25	448	...	29
13	3.75	4.10B	3.75	4.00	3.85	421	2	31
16	4.00	4.00	3.90	3.90	4.00	434	4	33
17	3.95	3.95	3.15A	3.15A	2.90	354	1	34
18	...	3.25B	...	3.25B	3.20	376	...	34
19	3.10	3.85B	3.10	3.85B	3.90	427	1	34
20	...	4.10B	3.80A	3.80A	3.75	402	...	34
23	4.75	4.85	4.75	4.80A	4.70	456	2	34
24	4.50	4.60	4.00A	4.00A	4.00	410	9	40
25	3.60	3.60	3.00A	3.00A	2.85	329	5	43
26	2.90	3.00B	2.70	3.00B	3.30	367	3	44
27	3.30	3.30	3.20A	3.20A	3.20	361	6	47
30	3.50	3.50	3.15A	3.15A	3.30	368	2	47

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.80	4.50B	3.80	4.50B	4.60	462	1	48
2	4.60	4.60	3.85A	3.85A	3.65	400	7	50
3	4.05	4.05	3.70A	4.05	3.80	412	1	48
4	...	...	3.25A	3.80N	3.20	370	...	48
7	3.10	3.25	3.10	3.25	3.20	367	6	51
8	3.20	3.20	3.00	3.10	3.10	360	6	55
9	3.50	3.55	3.30A	3.30A	3.25	367	2	57
10	...	...	3.15A	3.25N	3.25	371	...	57
11	3.55	4.00	3.25A	4.00	4.20	436	4	58
14	4.20	4.70B	3.95	4.70B	4.90	478	46	86
15	5.10	5.10	4.45	4.45	4.60	462	8	92
16	4.55	5.50	4.50A	5.40A	5.30	504	6	91
17	5.25	5.50	5.15A	5.15A	5.00	489	7	97
18	5.00	5.25	4.65A	4.65A	4.60	466	18	112
21	4.60	4.70B	4.60	4.60	4.60	468	2	110
22	4.70	5.40	4.70	5.05A	5.15	503	10	115
23	5.10	5.60	5.10	5.50B	5.70	538	8	119
24	5.70	5.70	5.30A	5.30A	5.10	505	4	118
25	...	...	4.80A	5.10N	4.80	486	...	118
28	4.80	5.00B	4.65A	5.00B	5.10	507	1	114
29	5.25	6.10B	5.25	5.75A	5.70	546	15	121
30	6.10	6.10	5.70	5.85B	6.00	565	5	122
31	5.40	5.40	5.15	5.40B	5.40	540	6	124

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.45	6.80B	5.45	6.80B	6.80	601	3	122
4	...	6.80	6.60A	6.80	6.70	600	2	124
5	7.00	7.15B	6.95	7.05	7.25	622	5	125
6	7.35	7.45	7.05	7.25B	7.25	626	20	144
7	7.15	7.20	7.00	7.20	7.30	631	6	140
8	7.15	8.60B	7.15	8.40	8.25	676	32	160
11	8.15	10.40B	8.15	10.40B	11.05	780	34	180
12	11.50	12.30	10.90	12.30	12.05	802	35	188
13	11.50	11.75	11.10	11.10	11.60	784	9	177
14	11.65	12.65	11.60A	12.65	12.95	819	7	175
15	12.40	13.50B	12.30A	12.45	12.45	802	43	169
18	12.25	12.55B	12.00A	12.55B	12.65	813	3	169
19	12.65	13.15B	11.80A	12.00	12.55	811	4	169
20	...	13.05B	12.45A	12.55N	12.90	817	...	163
21	14.55	14.85B	14.00A	14.85B	14.80	860	12	171
22	15.15	15.35B	14.55	14.55	14.40	854	2	171
25	...	...	13.75A	14.40N	14.10	849	...	171
26	13.80	14.45B	13.80	14.45B	14.20	855	1	169
27	15.75	16.00B	15.65	16.00B	16.50	894	16	169
28	Exchange Closed; Thanksgiving Day							
29	16.70	16.70	14.95	15.05B	15.25	877	11	173

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 190 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	14.95	14.95	13.90A	13.90A	13.75	.850	12	168
3	....	14.20B	13.55A	14.20B	14.40	.864	....	165
4	14.95	17.40B	14.65A	17.40B	17.45	.912	2	157
5	17.50	19.00B	17.35A	17.35A	17.30	.906	7	159
6	16.75	16.90B	16.75	16.75	17.25	.904	2	161
9	....	18.20B	....	18.20B	17.80	.910	....	161
10	....	19.00B	....	17.80N	18.00	.Р07	....	161
11	18.70	20.15B	18.70	19.90B	20.00	.929	1	159
12	19.90	20.20B	19.00A	19.90	20.20	.932	1	160
13	22.75	23.40B	22.75	23.40B	23.45	.956	2	160
16	23.40	26.00B	23.40	25.00A	25.20	.966	33	168
17	25.40	26.10B	24.00A	24.00A	23.80	.955	3	148
18	....	24.70B	22.80A	22.80A	22.85	.947	....	147
19	....	....	22.60A	22.85N	22.90	.947	....	147
20	....	25.00B	....	22.90N	23.75	.952	....	147
23	....	....	21.35A	21.35A	20.55	.928	....	147
24	19.50	20.90B	19.50	19.5C	19.40	.916	2	147
25	Exchange Closed; Christmas							
26	....	20.30B	....	20.30B	20.35	.926	....	147
27	....	22.00B	....	22.00B	22.45	.945	....	147
30	....	23.20B	21.35A	23.20B	23.60	.957	....	147
31	23.10	24.00B	22.50	22.50	22.50	.952	9	152

MARCH 1986 195 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	7.45	8.30B	7.45	8.30B	8.30	591	8	8
25	8.50	8.75	8.50	8.50A	8.30	587	6	14
26	....	8.60B	....	8.60B	8.80	.610	....	14
27	9.00	9.10B	8.65A	9.10B	9.15	626	2	16
28	....	....	....	9.15N	9.00	.618	....	16

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	9.25	9.25	8.75A	9.25	9.35	635	2	18
2	....	9.40B	9.15A	9.15A	9.25	628	....	18
3	....	9.30B	9.10A	9.10A	8.90	.615	....	18
5	Exchange Closed; Independence Day							
5	9.50	9.50	9.50	9.50	9.60	.643	2	20
8	....	....	8.70A	9.60N	8.75	.615	....	20
9	....	....	....	8.75N	8.50	.604	....	20
10	....	8.90B	....	8.90Ɔ	9.30	.631	....	20
11	....	....	....	9.30N	9.25	.633	....	20
12	....	9.40B	....	9.40B	9.40	.640	....	20
15	....	....	9.20A	9.20A	9.00	.627	....	20
16	....	10.65B	....	10.65B	10.70	.684	....	20
17	10.75	11.00B	10.75	11.00B	11.30	.700	10	30
18	....	....	10.50A	10.50A	10.70	.682	....	30
19	....	....	....	10.70N	10.60	.677	....	30
22	....	....	9.35A	10.60N	9.80	.655	....	30
23	....	10.10B	9.00A	9.00A	8.50	.609	....	30
24	....	....	7.85A	7.85A	7.75	.577	....	30
25	....	8.30B	....	8.30B	8.30	.597	....	30
26	....	....	....	8.30N	8.30	.598	....	30
29	....	....	7.05A	7.05A	6.80	.524	....	30
30	....	6.90B	....	6.90B	7.05	.541	....	30
31	....	7.35B	....	7.35B	7.35	.554	....	30

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	8.00B	....	8.00B	8.35	595	....	30
2	....	....	7.95A	7.95A	7.80	570	....	30
5	....	....	7.20A	7.80N	7.55	559	....	30
6	....	....	6.10A	6.10A	5.80	.482	....	30
7	....	....	....	5.80N	5.85	485	....	30
8	....	6.00B	....	6.00B	6.25	505	....	30
9	....	....	6.15A	6.15A	6.00	.497	....	30
12	....	....	....	6.00N	5.80	.486	....	30
13	....	5.90B	....	5.90B	5.85	.490	....	30
14	5.80	5.90B	5.80	5.80	5.80	484	5	30
15	5.75	5.75	5.55	5.55	5.45	469	25	54
16	5.40	5.40	5.00	5.00	5.05	.450	2	53
19	....	5.10B	....	5.10B	5.15	.463	....	23
20	5.35	5.80B	5.35	5.80B	5.80	.513	....	23
21	....	6.15B	....	6.15B	6.20	.523	....	23
22	....	....	5.40A	5.40A	5.15	.476	1	23
23	....	....	4.80A	4.80A	4.80	459	....	23
26	....	4.90B	4.75A	4.90B	5.05	.477	....	22
27	....	....	....	5.05N	5.20	.485	....	22
28	....	....	....	5.20N	5.20	.486	....	22
29	....	....	....	5.20N	5.20	488	....	22
30	....	....	4.85A	4.85A	4.45	450	....	22

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 195 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	4.45	4.45	4.25	4.30B	4.30	.441	4	22
4	....	....	4.00A	4.00A	4.00	.418	....	22
5	....	....	....	4.00N	4.25	.433	....	22
6	....	4.45B	....	4.45B	4.60	.460	....	22
9	....	4.80B	4.55A	4.55A	4.45	.453	....	22
10	4.30	4.45B	3.80A	3.80A	3.50	.400	5	27
11	....	....	3.10A	3.10A	2.90	.355	....	27
12	....	3.00B	2.70A	2.70A	2.65	.329	....	27
13	2.45	2.45	2.30A	2.45	2.35	.304	1	28
16	2.45	2.45	2.45	2.45	2.45	.313	3	30
17	....	....	1.90A	1.90A	1.70	.243	....	30
18	....	1.95B	....	1.95B	1.90	.261	....	30
19	....	2.35B	....	2.35B	2.35	.304	....	30
20	2.55	2.55	2.35A	2.50	2.30	.282	2	31
23	3.25	3.25	3.10	3.10	3.05	.330	10	32
24	....	....	2.55A	2.55A	2.50	.289	....	32
25	2.05	2.05	1.70	1.70	1.70	.219	17	41
26	1.80	1.80	1.40	1.80	2.00	.251	8	44
27	....	....	1.95A	1.95A	1.90	.245	....	44
30	1.90	1.95	1.90	1.95	2.00	.249	2	46

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.00	2.80	2.00	2.80	2.85	.332	36	62
2	2.85	2.85	2.20	2.20	2.20	.276	8	64
3	2.40	2.40	2.25A	2.40	2.25	.286	1	62
4	2.20	2.20	1.95	1.95	1.90	.250	5	65
7	1.95	1.95	1.75	1.90B	1.90	.247	7	67
8	1.90	1.95	1.80	1.95	1.80	.241	38	102
9	2.15	2.15	2.05A	2.05A	1.90	.247	1	103
10	1.95	1.95	1.85A	1.85A	1.90	250	....	94
11	1.95	2.45	1.95	2.45	2.55	.306	5	97
14	....	2.90B	....	2.90B	3.05	.343	....	97
15	3.15	3.20	2.90	2.90	2.85	.329	15	100
16	2.90	3.25B	2.90	3.25B	3.30	.368	5	104
17	3.35	3.45	3.20	3.20	3.10	.353	19	115
18	3.15	3.15	2.95	2.95	2.80	.332	18	130
21	2.75	3.00	2.75	2.90	2.80	.333	8	133
22	3.05	3.20B	3.05	3.10	3.20	.364	3	135
23	3.20	3.45	3.20	3.45	3.60	.396	4	137
24	3.60	3.60	3.35A	3.35A	3.10	.356	11	147
25	2.95	3.00	2.90	2.90	2.90	.348	5	147
28	2.85	3.00B	2.85	3.00B	3.10	.365	3	149
29	3.25	3.90	3.25	3.85A	3.60	.402	21	169
30	3.85	4.00	3.50	3.65B	3.70	.420	2010	2074
31	3.50	3.50	2.95	3.30	3.30	.395	1032	3091

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.35	4.55	3.35	4.55	4.40	.455	1012	2264
4	4.35	4.55	4.15A	4.35	4.30	453	82	2297
5	4.55	4.60	4.30	4.60	4.60	.475	50	2319
6	4.65	4.65	4.60A	4.70	4.70	.479	52	2313
7	4.70	4.75	4.65A	4.70	4.70	.484	47	2321
8	4.80	5.65B	4.80	5.60	5.40	531	38	2337
11	5.40	7.10	5.40	7.10	7.65	.650	57	2340
12	7.50	8.70	7.45	8.30	8.50	.678	160	2281
13	8.10	8.30B	7.90	8.00	8.10	.656	38	2301
14	8.60	9.50	8.00A	9.50	9.30	.702	10	2281
15	9.50	9.90B	8.70	8.70	8.85	681	14	2280
18	8.90	9.05B	8.50A	9.05B	9.10	.695	9	2283
19	9.55	9.55	8.40	8.70	8.95	.692	10	2277
20	8.80	9.60	8.80	9.10A	9.15	.700	3	2277
21	9.80	11.10	9.80	11.10	10.95	.758	14	2272
22	10.60	11.40B	10.60	11.25	10.50	.749	5	2270
25	10.40	10.40	9.95	10.00B	10.15	.741	21	2267
26	10.55	10.65B	10.55	10.60	10.30	.749	3	2267
27	10.15	11.85B	10.15	11.85B	12.40	.806	13	2266
28	Exchange Closed; Thanksgiving Day							
29	11.50	12.50B	11.10A	11.20	11.15	.779	33	2258

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 195 CALLS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	10.30	10.30	9.95A	9.95A	9.80	.739	2	2258
3....	9.60	10.20B	9.60	10.20B	10.40	.759	2	2258
4....	10.70	13.15B	10.65	13.15B	13.20	.831	8	2255
5....	13.90	15.00	13.15A	13.15A	13.10	.824	2043	1433
6....	12.35	12.65	12.35	12.65	13.05	.821	25	1398
9....	13.50	14.00B	13.50	14.00B	13.50	.831	2	1399
10....	13.75	14.60B	13.75	13.75	13.70	.829	2	1399
11....	14.30	15.60	14.30	15.60	15.60	.864	8	1398
12....	15.50	15.80B	14.75A	15.50	15.80	.868	....	1397
13....	16.15	18.70	16.15	18.70	18.90	.909	6	1396
16....	18.50	21.20B	18.50	20.60A	20.45	.927	15	1400
17....	20.90	21.45B	19.80A	19.80A	19.50	.909	5	908
18....	19.00	20.40B	18.70A	18.70A	18.60	.895	6	906
19....	18.40	18.40	18.40	18.40	18.55	.895	2	905
20....	....	20.40B	....	19.50B	19.30	.904	....	905
23....	19.00	19.40	16.75	16.75	16.50	.864	21	909
24....	16.70	16.70	15.10	15.20	15.40	.846	4	908
25....	Exchange Closed; Christmas							
26....	15.80	16.05B	15.70A	16.05B	16.10	.860	1	909
27....	....	17.00B	....	17.00B	17.85	.891	....	903
30....	18.05	18.35B	16.90A	18.35B	16.80	.910	8	901
31....	18.10	19.00B	18.10	18.10	17.80	.901	2	896

MARCH 1986 200 CALLS
IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	4.90	5.60B	4.80	5.60B	5.80	.488	10	10
25....	5.90	6.20	5.90	6.10A	6.00	.484	8	18
26....	....	6.25B	....	6.25B	6.40	.506	....	18
27....	6.40	6.60	6.30A	6.60	6.65	.522	8	26
28....	....	....	..	6.65N	6.55	.513	....	26

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	6.70	6.70	6.30A	6.70	6.70	.529	2	28
2....	....	....	6.65A	6.65A	6.60	.521	....	28
3....	....	....	6.55A	6.55A	6.35	.507	....	28
4....	Exchange Closed; Independence Day							
5....	6.80	6.90B	6.80	6.90B	6.90	.535	2	30
8....	....	....	6.30A	6.90N	6.25	.505	..	30
9....	....	....	....	6.25N	6.00	.493	...	30
10....	....	6.35B	....	6.35B	6.70	.522	....	30
11....	....	....	....	6.70N	6.60	.523	..	30
12....	....	6.70B	....	6.70B	6.75	.531	....	30
15....	....	....	6.60A	6.60A	6.40	.516	...	30
16....	7.20	7.60B	7.20	7.60B	7.85	.577	1	31
17....	8.15	8.15	8.15	8.15	8.35	.594	10	41
18....	8.30	8.30	7.75A	7.75A	7.86	.575	...	41
19....	....	....	....	7.85N	7.75	.569	....	41
22....	....	....	6.70A	7.75N	7.10	.545	....	41
23....	....	7.30B	6.40A	6.40A	6.00	.497	....	41
24....	6.10	6.20	5.60A	5.60A	5.50	.464	1	41
25....	....	5.90B	....	5.90B	5.90	.485	1	40
26....	....	....	....	5.90N	5.90	.486	..	40
29....	....	....	5.00A	5.00A	4.80	.412	..	40
30....	....	4.85B	....	4.85B	4.95	.429	....	40
31....	....	5.15B	....	5.15B	5.15	.442	...	40

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	5.70B	....	5.70B	5.95	.484	....	40
2....	....	....	5.50A	5.50A	5.55	.458	...	40
5....	....	....	5.15A	5.15A	5.25	.447	...	40
6....	4.20	4.20	4.20	4.20	3.95	.371	1	40
7....	....	....	....	3.95N	3.95	.375	....	40
8....	....	4.15B	....	4.15B	4.25	.393	....	40
9....	4.25	4.25	4.20A	4.20A	4.10	.386	2	40
12....	....	....	....	4.10N	3.95	.375	....	40
13....	....	4.00B	....	4.00B	4.00	.379	...	40
14....	3.95	3.95	3.95	3.95	3.95	.373	5	40
15....	3.90	3.90	3.70	3.70	3.70	.358	25	60
16....	3.65	3.70	3.45	3.45	3.35	.339	13	66
19....	....	3.40B	....	3.40B	3.40	.351	...	26
20....	3.65	3.85B	3.60A	3.85B	3.90	.398	2	26
21....	....	4.05B	....	4.05B	4.15	.406	...	26
22....	....	....	3.55A	3.55A	3.40	.360	....	26
23....	....	....	3.20A	3.20A	3.10	.344	....	26
26....	....	3.15B	3.05A	3.15B	3.30	.360	....	26
27....	....	...	....	3.30N	3.40	.367	..	26
28....	....	....	....	3.40N	3.40	.368	....	26
29....	....	....	....	3.40N	3.40	.370	....	26
30....	....	....	3.15A	3.15A	2.80	.334	....	26

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 200 CALLS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	...	....	2.70A	2.80N	2.70	.325	....	26
4....	...	...	2.55A	2.55A	2.50	.305	....	26
5....	....	..	...	2.50N	2.60	.319	....	26
6....	....	2.75B	....	2.75B	2.90	.344	....	26
9....	....	3.00B	2.85A	2.85A	2.80	.339	....	26
10....	2.85	2.85	2.40A	2.40A	2.20	.292	1	27
11....	....	....	1.90A	1.90A	1.70	.251	....	27
12....	1.50	1.75B	1.50	1.50	1.55	.228	1	28
13....	....	...	1.40A	1.55N	1.40	.206	....	28
16....	....	....	....	1.40N	1.45	.212	....	28
17....	1.20	1.20	1.10A	1.10A	1.05	.156	1	28
18....	....	1.15B	...	1.15B	1.10	.169	....	28
19....	1.15	1.35B	1.15	1.35B	1.35	.203	1	29
20....	....	1.40B	....	1.35N	1.35	.185	...	29
23....	2.00	2.00	1.80	1.90	1.90	.223	8	33
24....	1.85	1.85	1.55	1.56	1.50	.189	10	41
25....	1.25	1.25	1.05	1.06	1.00	.136	5	42
26....	1.00	1.00	.95	.95	1.15	.159	5	44
27....	1.20	1.20	1.15	1.15	1.10	.155	2	45
30....	1.25	1.25	1.10	1.10	1.10	.157	7	52

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.10	1.80	1.10	1.80	1.70	.222	4	54
2....	1.70	1.70	1.40A	1.40A	1.25	.177	1	55
3....	...	1.40B	....	1.25N	1.30	.185	....	55
4....	....	...	1.20A	1.20A	1.10	.156	....	55
7....	1.10	1.10	1.00	1.05B	1.10	.154	13	65
8....	1.05	1.05	1.05	1.05	1.05	.149	4	64
9....	1.25	1.25	1.25	1.25	1.10	.153	4	68
10....	1.10	1.10	1.10	1.10	1.10	.156	....	68
11....	1.30	1.40	1.20	1.40	1.45	.199	9	76
14....	....	1.70B	...	1.70B	1.80	.229	6	77
15....	1.80	1.80	1.70	1.70	1.70	.217	36	88
16....	1.60	1.90	1.60	1.90	1.95	.249	9	83
17....	2.00	2.00	1.90	1.95A	1.85	.238	8	90
18....	1.85	1.90	1.70	1.75	1.65	.218	14	95
21....	...	....	....	1.65N	1.65	.219	....	95
22....	1.75	1.85B	1.75	1.75	1.85	.244	5	99
23....	1.90	2.10	1.90	2.10	2.15	.273	7	103
24....	2.05	2.05	1.90	1.90	1.85	.245	12	111
25....	1.75	1.75	1.75	1.75	1.70	.230	3	114
28....	1.70	1.75B	1.65	1.75B	1.80	.243	7	119
29....	2.15	2.20	2.15	2.20	2.15	.274	8	123
30....	2.25	2.30	2.05	2.10	2.15	.289	31	147
31....	2.10	2.10	1.85	1.90	1.90	.267	3	148

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.75	2.20	2.75	2.70	.318	82	217
4....	2.75	2.75	2.40	2.40	2.60	.318	27	225
5....	2.70@.65	2.85	2.65	2.85	2.80	.335	43	237
6....	3.00	3.00	2.80A	2.90	2.85	.339	15	236
7....	2.85	2.85	2.75	2.80A	2.85	.342	21	244
8....	2.90	3.50	2.85	3.35	3.30	.385	59	287
11....	3.40	5.10	3.30	4.95@5.10	4.95	.504	99	348
12....	4.80	6.10	4.80	6.10B	5.65	.535	129	415
13....	5.50	5.85B	5.30	5.40	5.35	.512	76	458
14....	5.35	6.60	5.35	6.60	6.45	.564	43	479
15....	6.40	6.90	5.95A	6.00	6.00	.541	58	506
18....	6.10	6.20	5.50	6.15B	6.10	.556	122	513
19....	....	6.65	5.60A	5.80	6.05	.552	73	566
20....	6.15	6.60	5.80	6.15A	6.15	.561	8	570
21....	6.60	7.60	6.60	7.60	7.80	.629	120	618
22....	7.45	8.00	7.20	7.25@.20	7.25	.617	105	590
25....	7.15	7.15	6.65	6.85	6.90	.607	70	584
26....	6.85	7.35B	6.70	7.00A	6.95	.616	24	579
27....	6.95	8.50	6.95	8.50	8.70	.666	53	554
28....	Exchange Closed; Thanksgiving Day							
29....	8.90	9.00	7.45	7.85	7.75	.651	31	553

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 200 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	7.55@.60	7.60	6.55	6.55	6.55	.602	80	577
3	6.45	7.10	6.45	7.10	7.00	.626	16	560
4	7.30	9.45	7.10	9.40	9.40	.718	38	566
5	10.10	11.00	9.20	9.20	9.30	.709	83	560
6	9.00	9.25	8.60	8.85	9.25	.707	11	556
9	9.55	10.15	9.25	10.00A	9.70	.721	73	538
10	9.75	10.45	9.55A	10.00A	9.90	.721	63	498
11	10.25@.30	11.85	10.25	11.70	11.70	.768	15	491
12	11.40	12.00	10.50	11.55B	11.85	.773	39	482
13	12.25	14.90	12.25	14.90	14.85	.834	25	461
16	14.40	17.15	14.40	16.50A	16.40	.862	20	464
17	16.90	17.50	15.45A	15.45A	15.55	.835	24	443
18	15.75	16.20B	14.60A	14.60A	14.65	.816	29	456
19	14.40@.30	14.80	14.30	14.80	14.45	.817	5	451
20	15.80	16.35	14.90	14.90	15.20	.830	7	437
23	15.15	15.15	13.00A	13.00A	12.60	.772	32	429
24	11.25	12.80B	11.25	11.25	11.60	.747	1	426
25	Exchange Closed, Christmas							
26	12.50	12.50	11.85A	12.05	12.15	.765	11	433
27	13.00	13.00	13.00	13.00	13.70	.808	2	420
30	13.55	14.20	12.80A	14.20	14.50	.835	2	419
31	14.30	15.00	13.80A	13.80A	13.55	.821	12	424

MARCH 1986 205 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	3.35@.40	3.80B	3.35	3.80B	4.00	.389	8	8
25	4.10	4.20	4.10	4.20	4.20	.384	6	14
26	4.35	4.40B	4.35	4.40B	4.50	.404	...	14
27	4.50	4.60	4.45A	4.60	4.65	.419	8	20
28	4.40	4.40	4.40	4.40	4.40	.409	1	21

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.70	4.70	4.35A	4.70	4.70	.423	4	25
2	...	...	4.65A	4.65A	4.60	.415	...	25
3	...	4.65B	...	4.60N	4.35	.401	...	25
4	Exchange Closed, Independence Day							
5	4.80	4.90	4.80	4.90	4.80	.427	4	29
8	...	...	4.40A	4.40A	4.30	.398	...	29
9	...	...	...	4.30N	4.05	.386	...	29
10	...	4.35B	...	4.35B	4.60	.413	...	29
11	...	...	...	4.60N	4.55	.414	...	29
12	...	4.60B	...	4.60B	4.70	.421	...	29
15	5.00	5.00	4.70A	4.70A	4.40	.406	2	31
16	...	5.40B	...	5.40B	5.50	.467	...	31
17	5.65	5.65	5.65	5.65	5.90	.484	10	41
18	...	...	5.55A	5.55A	5.55	.464	...	41
19	...	...	...	5.55N	5.50	.459	...	41
22	...	...	4.75A	5.50N	4.90	.434	...	41
23	...	5.05B	4.40A	4.40A	4.10	.386	...	41
24	3.90	3.90	3.80A	3.80A	3.75	.357	1	40
25	...	3.85B	...	3.85B	4.00	.377	...	40
26	...	4.10B	...	4.10B	4.05	.378	...	40
29	...	...	3.45A	3.45A	3.30	.309	...	40
30	...	...	...	3.30N	3.40	.325	...	40
31	...	3.50B	...	3.50B	3.50	.337	...	40

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	3.85B	...	3.85B	4.05	.377	...	40
2	...	...	3.90A	3.90A	3.85	.352	...	40
5	...	...	3.50A	3.50A	3.60	.341	...	40
6	...	...	2.90A	2.90A	2.60	.273	...	40
7	...	...	...	2.60N	2.80	.276	...	40
8	...	2.70B	...	2.70B	2.85	.293	...	40
9	...	...	2.80A	2.80A	2.75	.286	...	40
12	...	...	...	2.75N	2.65	.276	...	40
13	...	...	2.40A	2.40A	2.65	.279	...	40
14	...	...	...	2.65N	2.60	.274	...	40
15	...	...	2.45A	2.45A	2.40	.261	...	40
16	2.30	2.30	2.30	2.30	2.20	.244	10	48
19	2.40	2.40	2.30A	2.30A	2.20	.253	1	49
20	2.30	2.45B	2.30	2.45B	2.50	.294	19	55
21	...	2.60B	...	2.60B	2.70	.300	...	55
22	...	...	2.30A	2.30A	2.15	.259	...	55
23	...	...	2.00A	2.00A	1.95	.245	...	55
26	...	...	1.90A	1.95N	2.05	.258	...	55
27	2.05	2.05	2.05	2.05	2.10	.263	40	72
28	...	...	...	2.10N	2.10	.264	...	72
29	2.20	2.20	2.20	2.20	2.10	.266	2	34
30	...	...	2.00A	2.00A	1.70	.234	...	34

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 205 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed; Labor Day							
3	....	...	1.60A	1.70N	1.65	.226	....	34
4	....	...	1.50A	1.50A	1.45	.210	....	34
5	....	...	...	1.45N	1.55	.223	....	34
6	...	1.65B	...	1.65B	1.75	.243	...	34
9	....	1.80B	1.70A	1.70A	1.70	.240	....	34
10	1.75	1.75	1.45A	1.45A	1.25	.202	1	35
11	1.10	1.10	1.05A	1.05A	1.00	.168	2	37
12	1.05	1.05	.95A	.95A	.90	.149	5	42
13	...	...	.85A	.85A	.80	.131	....	42
16	....	...	...	.80N	.85	.135	....	42
17	...	...	.65A	.65A	.60	.094	....	42
18	.65	.65	.65	.65	.65	.103	1	41
19	...	.75B	...	.75B	.75	.127	...	41
20	.70	.85	.70	.85	.80	.113	1	42
23	1.10	1.10	1.10	1.10	1.05	.141	7	46
24	...	...	.90A	.90A	.90	.116	6	51
25	...	...	.60A	.60A	.60	.079	...	51
26	...	...	.50A	.60N	.70	.094	....	51
27	...	...	...	.70N	.65	.091	....	51
30	...	...	.55A	.65N	.65	.092	....	51

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.65	.80B	.65	.80B	.95	.138	2	53
2	...	...	.80A	.80A	.65	.106	...	53
3	...	.75B	...	.65N	.70	.111	...	53
4	.65	.65	.65	.65	.65	.091	5	58
7	.60	.70	.60	.70	.65	.089	9	67
8	.65	.65	.65	.65	.60	.086	6	71
9	.75	.75	.75	.75	.70	.088	5	76
10	.65	.65	.65	.65	.65	.090	13	89
11	.65	.80B	.65	.80B	.80	.120	2	91
14	1.10	1.10	1.10	1.10	1.05	.142	2	93
15	1.00	1.05	1.00	1.00	1.00	.133	20	101
16	1.10	1.30	1.10	1.20	1.20	.156	11	107
17	1.20	1.25	1.20	1.20	1.10	.147	30	126
18	1.05	1.05	1.00	1.00	.95	.134	11	130
21	1.00	1.00	.95	.95	.95	.133	38	150
22	.95	1.00	.95	1.00	1.05	.152	25	160
23	1.00	1.15	1.00	1.15	1.20	.173	7	165
24	1.05	1.05	1.05	1.05	1.05	.151	10	175
25	.95	.95	.90	.90	.95	.140	39	181
28	.95	1.00	.95	1.00	1.00	.149	22	188
29	...	1.25B	....	1.00N	1.20	.172	...	188
30	1.40	1.40	1.25A	1.25A	1.25	.184	7	189
31	1.10	1.10	.90	1.05	1.05	.166	9	195

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.10	1.50	1.10	1.45	1.50	.206	41	202
4	1.80	1.60	1.40	1.40	1.45	.202	211	377
5	1.50	1.55	1.50	1.55	1.60	.218	20	375
6	1.65	1.70	1.50	1.70	1.65	.220	5	378
7	1.65	1.65	1.55	1.55	1.65	.222	8	380
8	1.65	1.95	1.65	1.95	1.90	.257	8	381
11	1.90	2.80B	1.90	2.80B	3.00	.361	40	387
12	3.25	4.00	2.85	3.40	3.50	.390	336	414
13	3.40	3.75	3.30	3.30	3.35	.369	214	581
14	3.35	4.35B	3.35	4.15	4.15	.420	323	761
15	4.00@3.90	4.75	3.90	3.90	3.85	.398	175	897
18	3.90	4.00	3.60	4.00	3.90	.412	266	972
19	4.10@.20	4.25	3.45	3.75	3.85	.409	218	1003
20	3.95	4.30	3.65	3.90B	3.85	.417	91	1015
21	4.40	5.05	4.20	5.00	5.00	.487	269	1122
22	4.90	5.35	4.85	4.85	4.70	.474	91	1161
25	4.55	4.65	4.30	4.35	4.40	.462	124	1227
26	4.50	4.80	4.30	4.40	4.45	.471	29	1243
27	4.55	5.50	4.55	5.50	5.80	.546	62	1268
28	Exchange Closed; Thanksgiving Day							
29	5.80	6.00	4.80	5.10	5.00	.507	55	1303

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 205 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	4.90	4.90	4.05	4.15	4.10	.453	94	1357
3....	4.10@.05	4.45	4.05	4.45	4.40	479	74	1358
4....	4.65	6.40	4.35	6.40	6.40	.581	275	1433
5....	6.80	7.80	6.20	6.20@.25	6.20	.572	478	1400
6....	5.90@.80	6.10	5.65	5.95	6.20	.570	175	1352
9....	6.25	7.00	6.05	6.60	6.50	.588	300	1270
10....	6.90@7.00	7.35	6.50	6.60	6.70	.592	127	1294
11....	7.15	8.85	6.80	8.25	8.25	.647	120	1259
12....	8.05@.30	8.60	7.35	8.45	8.45	.653	75	1361
13....	9.00	11.00	8.90	10.80	10.90	.730	100	1315
16....	10.65	13.50	10.65	12.50	12.60	.768	107	1274
17....	13.00	13.70	12.00	12.05	11.85	.734	124	1234
18....	11.65	12.60	11.10A	11.80	11.15	.710	71	1150
19....	11.25	11.30B	10.65	10.95	10.95	.712	113	1129
20....	11.80	12.55	11.65A	11.65A	11.55	.730	15	1118
23....	11.40	11.40	9.75	9.75	9.25	.656	17	1103
24....	9.40	9.40	8.00	8.70	8.45	.626	29	1091
25....	Exchange Closed: Christmas							
26....	8.55	8.60	8.55	8.70B	8.75	.647	5	1094
27....	9.30	10.00	9.30	10.00	9.95	.699	26	1090
30....	10.10	10.30B	8.90	10.30B	10.65	.732	37	1017
31....	10.40	10.90	9.70	9.70	9.75	.711	118	981

MARCH 1986 210 CALLS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	3.25	3.25	2.70	3.00	3.00	.323	53	51
28....	3.00	3.00	2.85	2.85	2.85	.314	30	80

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.70	2.90B	2.60	2.90B	3.00	.325	62	132
2....	3.00	3.00	2.90	2.90	2.90	.317	90	222
3....	....	....	....	2.90N	2.80	.303	10	232
4....	Exchange Closed: Independence Day							
5....	3.10	3.20	3.05	3.10A	3.10	.327	65	296
8....	3.00	3.00	2.70	2.70	2.70	.300	30	326
9....	2.70	2.70	2.70	2.70	2.60	.289	2	327
10....	....	3.00B	....	3.00B	3.00	.313	....	327
11....	....	....	....	3.00N	3.00	.314	....	327
12....	....	3.10B	....	3.10B	3.10	.320	....	327
15....	3.30	3.30	3.15A	3.15A	2.90	.306	2	329
16....	3.40	3.60B	3.40	3.60B	3.70	.361	2	331
17....	3.80	4.00B	3.80	4.00B	4.00	.378	10	341
18....	....	....	3.70A	3.70A	3.75	.359	....	341
19....	3.85	3.85	3.85	3.85	3.70	.354	....	341
22....	....	....	3.20A	3.70N	3.30	.331	1	341
23....	2.80	3.40B	2.80	2.80	2.75	.289	20	361
24....	2.55	2.55	2.40A	2.50	2.50	.262	10	371
25....	....	2.70B	....	2.50N	2.75	.280	20	391
26....	....	....	....	2.75N	2.75	.281	....	391
29....	....	2.25	2.10	2.10	2.10	.221	82	473
30....	2.20	2.20	2.20	2.20	2.20	.235	9	480
31....	2.40	2.40	2.25	2.25	2.30	.245	12	492

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.40	2.55B	2.40	2.55B	2.70	.280	1	492
2....	....	....	2.65A	2.65A	2.60	.259	9	501
5....	2.15	2.25B	2.15	2.25B	2.35	.249	40	541
6....	2.15	2.15	1.95A	1.95A	1.70	.191	54	595
7....	....	....	....	1.70N	1.70	.194	6	601
8....	1.90	1.90	1.90	1.90	1.90	.206	1	601
9....	1.80	1.80	1.70	1.70	1.80	.202	14	611
12....	....	....	....	1.80N	1.70	.194	1	611
13....	....	1.60B	1.60A	1.60A	1.70	.197	....	611
14....	1.80	1.80	1.70	1.70	1.70	.192	8	611
15....	1.65	1.65	1.65	1.65	1.60	.181	5	611
16....	....	....	....	1.60N	1.40	.167	7	611
19....	1.55	1.55	1.50A	1.50A	1.45	.173	1	598
20....	....	1.60B	....	1.60B	1.60	.206	....	598
21....	....	1.65B	....	1.65B	1.70	.211	....	598
22....	1.30	1.30	1.30	1.30	1.30	.177	1	599
23....	....	....	1.20A	1.20A	1.15	.165	....	599
26....	....	....	....	1.15N	1.20	.175	....	596
27....	....	....	....	1.20N	1.25	.179	....	596
28....	....	....	....	1.25N	1.25	.180	....	596
29....	....	....	....	1.25N	1.25	.180	....	596
30....	....	....	1.20A	1.20A	1.05	.155	....	596

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
MARCH 1986 210 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	.90	.95B	.90	.95B	.85	.148	1	596
4....	.95	.95	.85	.85	.90	.137	21	577
5....	....	....	....	.90N	1.00	.147	....	577
6....	....	....	....	1.00N	1.05	.163	....	577
9....	....	1.10B	1.00A	1.00A	1.00	.161	....	577
10....	....	....	.85A	.85A	.80	.132	....	577
11....	....	....	.65A	.65A	.65	.106	....	577
12....	....	....	.55A	.55A	.50	.092	....	577
13....	.40	.45B	.40	.45B	.45	.079	....	577
16....	....	.50B	....	.50B	.50	.080	2	579
17....	.40	.40	.40	.40	.40	.053	50	619
18....	.40	.40	.40	.40	.40	.058	31	648
19....	.50	.50	.50	.50	.50	.074	10	638
20....	.50	.50	.50	.50	.45	.065	4	642
23....	.55	.55	.55	.55	.55	.083	....	642
24....	....	....	.50A	.50A	.50	.068	1	642
25....	....	....	.35A	.35A	.35	.042	....	642
26....	....	....	....	.35N	.40	.052	....	642
27....	.40	.40	.40	.40	.40	.050	10	642
30....	.40	.40	.40	.40	.35	.050	2	642

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	.50B	....	.50B	.50	.080	....	640
2....	.55	.60	.45A	.45A	.40	.058	70	652
3....	....	....	....	.40N	.40	.062	....	652
4....	.35	.35	.30	.30	.35	.048	22	626
7....	....	....	....	.35N	.35	.047	....	625
8....	....	....	....	.35N	.35	.045	....	625
9....	....	.40B	....	.40B	.40	.047	....	625
10....	.40	.40	.40	.40	.40	.048	....	625
11....	.45	.45	.45	.45	.45	.067	10	633
14....	....	.50B	....	.50B	.60	.081	10	637
15....	.60	.60	.55A	.60	.55	.075	46	640
16....	.60	.65	.60	.65	.65	.091	5	644
17....	.70	.70	.70	.70	.60	.084	12	656
18....	.65	.65	.60A	.60A	.55	.078	1	658
21....	.50	.50	.50	.50	.55	.075	1	657
22....	.55	.60B	.55	.60B	.60	.087	5	660
23....	.60	.60	.60	.60	.65	.101	7	659
24....	....	....	.60A	.60A	.60	.087	....	659
25....	.45	.50B	.45	.50B	.55	.079	1	659
28....	.50	.55B	.50	.55B	.55	.085	1	660
29....	.65	.70	.65	.70	.70	.100	24	663
30....	.75	.75	.70A	.70A	.70	.107	1	663
31....	....	....	.60A	.60A	.60	.095	....	663

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.75	.90	.75	.80	.85	.123	37	663
4....	.85	.85	.80	.80	.80	.119	6	669
5....	.80	.95	.80	.90	.90	.130	18	682
6....	.95	1.00	.85	.95	.85	.132	67	710
7....	.85	.95	.85	.85	.85	.132	39	741
8....	.85	1.05B	.85	1.05B	1.00	.157	91	783
11....	1.05	1.80B	1.00	1.80B	1.60	.237	91	814
12....	1.60@.70	2.40	1.70	2.20	2.10	.263	179	833
13....	2.05@.00	2.40	1.95	2.10	2.10	.245	68	871
14....	2.10	2.65	2.00	2.40	2.55	.290	63	908
15....	2.45@.50	2.90	2.25	2.40	2.35	.271	143	983
18....	2.30	2.40	2.15	2.30B	2.35	.282	69	1019
19....	2.55@.70	2.70	2.05	2.25	2.30	.280	117	1094
20....	2.35	2.60	2.15	2.30B	2.35	.287	110	1164
21....	2.65@.60	3.10	2.55	3.10	3.10	.350	381	1396
22....	2.95	3.35	2.90A	2.90A	2.85	.338	161	1402
25....	2.70@.75	2.80	2.50	2.55	2.55	.325	241	1515
26....	2.65	2.80	2.45	2.65	2.60	.333	107	1533
27....	2.85	3.45	2.85	3.35	3.45	.403	132	1578
28....	Exchange Closed: Thanksgiving Day							
29....	3.60@.70	3.70	3.00	3.10	3.00	.365	196	1676

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1986 210 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.95	2.95	2.35	2.45	2.40	.315	175	1758
3....	2.45	2.65	2.45	2.55A	2.60	.338	118	1776
4....	2.75	4.15	2.70	4.10@.15	4.05	.436	201	1835
5....	4.25	5.30	3.90	3.90	3.90	.429	597	1962
6....	3.80@.65	3.90	3.40	3.75	3.90	.428	1959	3210
9....	4.15	4.45	3.85	4.25	4.10	.447	578	3403
10....	4.40	4.75	4.05	4.35	4.25	.455	196	3466
11....	4.60@.50	6.00	4.35	5.75	5.75	.512	345	3537
12....	5.60	5.95	4.65	5.90	5.80	.517	298	3530
13....	6.00@.05	8.05	6.00	7.90	7.90	.605	393	3516
16....	7.70	10.50	7.70	9.30@.40	9.30	.649	350	3473
17....	9.50@.55	10.70	8.75	9.00	8.90	.611	252	3473
18....	8.75	9.40B	7.75	8.30B	8.25	.586	137	3486
19....	8.20	8.40	7.70	7.90	7.80	.588	48	3451
20....	8.05	9.35B	8.05	8.55	8.45	.609	149	3441
23....	8.35	8.40	6.70	6.70	6.70	.526	420	3308
24....	6.80	6.80	5.50	5.95	5.85	.494	502	3330
25....	Exchange Closed; Christmas							
26....	6.00	6.30	5.75	6.05B	6.05	.515	90	3333
27....	6.50	7.00	6.40	7.00	6.95	.572	94	3332
30....	7.20	7.40	6.05	7.30	7.35	.606	115	3277
31....	7.50	7.65	6.50	6.50	6.50	.580	94	3246

MARCH 1986 215 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	1.40	1.55	1.40	1.45A	1.45	.217	56	55
27....	1.45	1.90	1.45	1.85	2.00	.275	174	221
28....	Exchange Closed; Thanksgiving Day							
29....	2.20	2.20	1.60A	1.75	1.70	.242	160	331

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.70	1.70	1.35	1.40	1.35	.201	57	359
3....	1.35	1.55	1.30	1.40	1.45	.219	21	363
4....	1.55	2.50	1.55	2.50	2.40	.303	119	436
5....	2.75	3.40	2.40	2.50	2.40	.297	684	973
6....	2.35	2.35	2.10	2.30	2.30	.297	189	1118
9....	2.40@.45	2.85	2.30	2.60	2.45	.316	237	1265
10....	2.65@.70	3.00	2.45	2.65	2.55	.326	302	1509
11....	2.75	3.90	2.65	3.75	3.75	.378	305	1700
12....	3.70	4.00	3.15	3.85@.80	3.70	.383	457	1856
13....	4.00@.20	5.70	4.00	5.55@.30	5.40	.470	831	2094
16....	5.30	7.60	5.25	6.65@.85	6.65	.517	2027	2730
17....	6.95	7.80B	6.20	6.65	6.45	.479	1135	3303
18....	6.50	7.00	5.70	6.05@5.90	5.95	.455	452	3229
19....	5.85@.90	6.15	5.45	5.45	5.45	.458	292	3439
20....	5.80	6.75	5.75	5.90	5.90	.480	228	3493
23....	5.80@.90	5.95	4.50	4.50	4.45	.396	417	3506
24....	4.60@.65	4.65	3.70	4.00	3.85	.365	410	3591
25....	Exchange Closed; Christmas							
26....	3.95	4.15	3.80	4.05	4.00	.385	266	3699
27....	4.35@.40	4.70	4.20	4.65@.70	4.60	.440	368	3760
30....	4.80	4.85	3.90	4.85	4.80	.472	2242	5330
31....	4.95	4.95	4.20	4.20	4.10	.443	2738	6888

MARCH 1986 220 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	2.30	2.50	2.10	2.40	2.30	.264	356	356
13....	2.60	4.00	2.55	3.75	3.75	.342	552	805
16....	3.70	5.50	3.60	4.70	4.65	.386	718	1348
17....	5.00	6.00	4.50	4.70	4.65	.353	566	1717
18....	4.65	5.10	4.00	4.30	4.20	.332	433	1998
19....	4.45	4.35	3.70	3.80@.75	3.70	.335	555	2188
20....	4.00	4.80	4.00	4.05	4.05	.356	367	2367
23....	3.95	4.05	3.00	3.00	3.00	.279	331	2444
24....	3.10	3.10	2.45	2.50	2.50	.253	229	2554
25....	Exchange Closed; Christmas							
26....	2.50@.45	2.75	2.45	2.65	2.60	.268	210	2721
27....	2.85	3.05	2.70	2.85B	2.90	.317	280	2880
30....	3.15	3.15	2.35	3.10	3.05	.343	318	2869
31....	3.05	3.10	2.40	2.40	2.50	.316	181	2955

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

MARCH 1986 225 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	3.50	4.35	3.30	3.50	3.40	.243	547	484
18....	3.45	3.65	2.75A	3.00	2.90	.227	256	670
19....	2.85	2.95	2.50	2.60	2.45	.230	281	878
20....	2.65	3.30	2.65	2.80	2.75	.248	284	1026
23....	2.55@.60	2.75	1.90	1.90	1.90	.184	246	1162
24....	2.00	2.00	1.50	1.60	1.55	.163	326	1378
25....	Exchange Closed; Christmas							
26....	1.70	1.80	1.55	1.65	1.65	.175	215	1536
27....	1.80@.85	1.90	1.65	1.85	1.80	.213	358	1769
30....	1.95	1.95	1.50	1.90	1.90	.233	301	1686
31....	1.90	1.90	1.40	1.40	1.50	.209	209	1807

JUNE 1986 175 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	16.20	16.20	16.20	16.20	15.80	.819	1	1
22....	....	17.00B	....	15.80N	16.85	.837	....	1
23....	17.50	17.50	16.70A	17.50	17.60	.854	5	6
24....	....	....	17.00A	17.00A	16.85	.839	....	6
25....	....	....	16.20A	16.20A	16.45	.832	....	6
28....	....	16.65B	15.90A	16.65B	16.70	.841	....	6
29....	....	18.20B	....	16.70N	18.10	.861	....	6
30....	18.45	18.45	18.10	18.25B	18.60	.870	20	26
31....	....	....	17.55A	18.60N	17.85	.862	....	26

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	19.40B	....	19.40B	19.70	.886	....	26
4....	19.00	19.50B	19.00	19.00	19.40	.885	10	36
5....	....	20.15B	....	20.15B	20.30	.894	....	36
6....	....	20.40B	20.10A	20.35B	20.30	.896	....	31
7....	....	....	....	20.30N	20.45	.899	....	31
8....	....	22.40B	....	22.40B	22.05	.915	....	31
11....	....	25.30B	....	25.30B	26.00	.947	....	31
12....	....	27.75B	....	27.75B	27.20	.953	....	31
13....	26.55	26.55	26.55	26.55	26.35	.947	1	22
14....	27.50	27.60B	27.50	27.50	28.10	.956	1	22
15....	28.40	28.55B	27.80A	28.55B	27.30	.951	1	23
18....	....	27.75B	27.00A	27.75B	27.85	.954	....	22
19....	....	28.65B	27.10A	27.85N	27.75	.953	....	22
20....	27.80	28.50	27.80	28.20A	28.05	.954	6	27
21....	....	30.85B	....	30.85B	30.55	.965	....	10
22....	....	31.35B	....	30.55N	30.30	.965	....	10
25....	....	....	29.75A	29.75A	29.90	.963	....	10
26....	....	30.55B	....	29.90N	30.40	.986	....	....

JUNE 1986 180 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29....	13.40	14.40B	13.40	13.40	14.25	.782	10	10
30....	....	14.50B	....	14.40B	14.65	.794	....	10
31....	....	....	13.45A	14.65N	13.95	.782	....	10

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1986 180 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	15.30B	....	15.30B	15.65	.815	....	10
4	15.50	15.50	15.50	15.50	15.40	.813	20	30
5	....	16.10B	....	16.10B	16.20	.825	....	30
6	....	16.35B	16.10A	16.35B	16.30	.828	....	30
7	....	....	....	16.30N	16.40	.831	....	30
8	16.50	17.65B	16.50	17.65B	17.45	.855	10	35
11	17.60	20.30B	17.55A	20.30B	21.00	.903	1	35
12	....	22.75B	....	22.75B	22.20	.913	....	35
13	....	....	21.75A	21.75A	21.40	.904	....	35
14	....	22.60B	....	22.60B	23.20	.918	....	35
15	....	23.55B	22.50A	22.50A	22.30	.910	....	35
18	....	22.75B	22.00A	22.75B	22.90	.915	....	35
19	....	23.65B	22.10A	22.90N	22.80	.913	....	35
20	....	23.50B	....	22.80N	23.10	.916	....	35
21	....	25.85B	....	25.85B	25.55	.934	....	35
22	....	26.35B	....	25.55N	25.30	.933	....	35
25	....	....	24.75A	24.75A	24.90	.931	....	35
26	....	25.55B	....	24.90N	25.45	.935	....	31
27	....	27.55B	....	27.55B	28.00	.951	....	31
28	Exchange Closed; Thanksgiving Day							
29	28.40	28.40	26.70A	28.40	26.55	.943	1	20

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	25.00	25.00	25.00	25.00	24.60	.930	10	20
3	....	25.50B	....	25.50B	25.50	.936	....	10
4	....	29.00B	....	29.00B	29.05	.956	....	10
5	29.30	30.45B	29.00A	29.00A	28.65	.952	1	10
6	....	....	28.00A	28.65N	28.40	.949	....	10
9	....	29.90B	....	29.90B	29.60	.953	....	10
10	29.40	30.25B	29.40	29.40	29.85	.950	35	44
11	....	32.25B	....	29.85N	31.90	.960	1	11
12	....	32.10B	30.70A	31.90N	32.25	.961	....	11
13	....	35.40B	....	35.40B	35.60	.972	....	7
16	....	38.00B	....	35.60N	37.35	.977	....	6
17	....	....	36.50A	36.50A	35.85	.970	....	6
18	....	....	....	35.85N	34.65	.964	....	6
19	....	....	....	34.60N	34.85	.964	....	6
20	....	36.80B	....	36.80B	35.75	.966	....	6
23	....	....	....	35.75N	32.70	.954	....	6
24	....	....	31.60A	31.60A	31.15	.946	....	6
25	Exchange Closed; Christmas							
26	....	32.30B	....	32.30B	32.15	.951	....	6
27	....	34.00B	....	34.00B	34.50	.961	....	6
30	....	35.10B	33.50A	35.10B	35.50	.967	....	6
31	....	36.10B	34.85A	34.85A	34.65	.965	....	6

JUNE 1986 185 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	9.10	9.60B	9.10	9.60B	9.65	.654	5	5
29	10.00	10.90B	10.00	10.00	10.75	.684	10	15
30	....	11.00B	....	11.00B	11.10	.699	....	15
31	....	....	10.20A	11.10N	10.55	.684	....	15

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1986 185 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	11.70B	....	11.70B	12.10	.723	....	15
4	11.90	11.90	11.85A	11.90	11.90	.721	20	35
5	....	12.40B	....	12.40B	12.60	.736	....	35
6	....	12.65B	12.40A	12.60N	12.60	.740	....	35
7	....	....	12.50A	12.60N	12.70	.743	....	35
8	....	13.85B	....	13.85B	13.65	.774	....	35
11	....	16.05B	....	16.05B	16.95	.838	....	35
12	....	18.10B	....	18.10B	17.95	.853	....	35
13	....	....	17.50A	17.50A	17.30	.841	....	35
14	....	18.20B	....	18.20B	18.70	.861	....	35
15	....	....	17.70A	17.70A	18.10	.850	....	35
18	....	18.15B	17.75A	18.15B	18.50	.857	....	35
19	....	18.80B	17.90A	18.50N	18.45	.855	....	35
20	....	18.90B	....	18.45N	18.65	.858	....	35
21	....	20.85B	....	20.85B	20.60	.886	....	35
22	....	21.35B	....	20.60N	20.55	.884	....	35
25	....	....	19.60A	19.80A	20.15	.881	....	35
26	....	20.55B	....	20.15N	20.60	.886	....	35
27	....	22.55B	....	22.55B	23.00	.911	....	35
28	Exchange Closed; Thanksgiving Day							
29	22.15	23.25B	21.80A	22.15	21.80	.899	5	35

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	21.35	21.35	20.00A	21.35	19.90	.879	5	35
3	....	20.50B	....	20.50B	20.70	.888	....	35
4	....	24.00B	....	24.00B	24.05	.919	....	35
5	....	25.40B	24.00A	24.00A	23.70	.914	....	35
6	23.20	23.50	23.00A	23.50	23.45	.910	2	36
9	24.20	24.90B	24.20	24.90B	24.70	.916	1	36
10	25.20	25.25B	24.50	24.50	25.00	.913	3	33
11	25.05	27.25B	25.05	25.05	27.00	.928	2	33
12	27.45	27.45	25.70A	27.45	27.30	.931	1	32
13	28.30	30.40B	28.30	30.40B	30.65	.949	1	32
16	31.00	33.00B	31.00	31.00	32.40	.956	1	31
17	32.50	32.50	31.00A	31.00A	30.90	.946	3	31
18	31.90	31.90	30.00A	30.00A	29.75	.936	3	31
19	30.00	30.00	30.00	30.00	29.95	.936	1	31
20	31.80	31.80	31.80	31.80	30.85	.940	1	30
23	30.70	30.70	28.00A	28.00A	27.90	.922	1	30
24	28.00	28.00	26.70A	26.95A	26.40	.910	1	30
25	Exchange Closed; Christmas							
26	27.75	27.75	27.20A	27.50A	27.30	.917	2	30
27	28.50	29.00B	28.50	29.00B	29.65	.933	1	29
30	....	30.10B	28.50A	30.10B	30.65	.941	....	29
31	....	31.10B	29.85A	29.85A	29.80	.936	....	29

JUNE 1986 190 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	4.90	4.90	4.90	4.90	4.85	.428	1	1
9	5.45	5.45	5.15A	5.15A	4.95	.434	1	1
10	....	....	....	4.95N	4.95	.438	....	1
11	....	5.55B	....	5.55B	5.95	.488	....	1
14	6.00	6.65B	6.00	6.65B	6.80	.522	6	7
15	....	6.85B	6.60A	6.60A	5.55	.509	....	7
16	5.60	7.00	6.60	7.00	7.25	.542	....	7
17	7.25	7.35B	7.00A	7.00A	6.90	.527	6	13
18	....	....	6.50A	6.50A	6.50	.510	....	13
21	....	....	....	6.50N	6.50	.511	....	13
22	....	7.15B	....	6.50N	7.10	.539	....	13
23	....	7.40B	....	7.40B	7.75	.567	....	13
24	....	....	7.30A	7.30A	7.10	.542	....	13
25	....	....	6.85A	6.85A	6.80	.529	....	13
28	....	6.90B	6.65A	6.90B	6.95	.543	....	13
29	8.00	8.00	7.90A	7.90A	7.85	.575	5	18
30	....	8.10B	....	8.05B	8.00	.591	....	18
31	....	....	7.40A	8.00N	7.60	.573	....	18

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1986 190 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.00	8.65B	8.00	8.65B	9.00	.618	6	22
4	8.90	8.90	8.70A	8.90	8.75	.614	9	31
5	....	9.30B	....	9.30B	9.40	.631	6	37
6	....	9.45B	9.30A	9.40N	9.45	.636	....	37
7	....	....	9.40A	9.40A	9.50	.639	....	37
8	....	10.50B	....	10.50B	10.35	.674	....	37
11	10.35	12.40B	10.35	12.40B	13.15	.753	2	39
12	....	14.25B	....	14.25B	14.10	.773	....	39
13	....	....	13.60A	13.60A	13.60	.757	....	39
14	14.70	14.70	14.70	14.70	14.85	.785	1	39
15	....	....	14.70A	14.70A	14.35	.770	....	39
18	14.30	14.40B	14.10A	14.40B	14.70	.780	1	39
19	....	15.00B	14.45A	14.45A	14.60	.777	....	39
20	....	14.95B	....	14.60N	14.80	.782	....	39
21	....	16.85B	....	16.85B	16.70	.819	....	39
22	....	17.00B	....	16.70N	16.50	.816	....	39
25	....	....	16.00A	16.00A	16.20	.811	....	39
26	....	16.50B	....	16.20N	16.50	.819	....	39
27	....	18.00B	....	18.00B	18.65	.854	....	39
28	Exchange Closed; Thanksgiving Day							
29	18.25	18.25	17.50A	18.25	17.45	.836	5	37

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	16.25	16.25	16.15A	16.15A	15.85	.808	5	32
3	....	16.25B	....	16.25B	16.50	.821	....	32
4	....	19.25B	....	19.25B	19.40	.865	....	32
5	19.60	20.40B	19.40A	19.40A	19.15	.858	....	32
6	18.70	18.70	18.70	18.70	19.05	.853	2	32
9	19.90	19.90	19.90	19.90	20.00	.863	1	32
10	20.45	20.45	19.75	20.25B	20.25	.860	3	30
11	21.05	22.25B	21.05	21.05	22.30	.882	2	32
12	22.70	22.70	21.20A	22.70	22.50	.886	1	31
13	23.35	25.40B	23.35	25.40B	25.75	.913	1	30
16	26.40	28.00B	26.40	26.40	27.80	.924	1	30
17	27.45	28.30B	27.00A	27.00A	26.60	.909	3	29
18	27.10	27.75	25.75A	25.75A	25.40	.896	4	27
19	25.50	25.50	25.50	25.50	25.50	.897	1	25
20	26.50	26.80B	26.50	26.80B	26.20	.903	2	27
23	....	....	23.75A	23.75A	23.50	.876	....	27
24	....	....	22.70A	22.80A	22.10	.860	....	27
25	Exchange Closed; Christmas							
26	23.30	23.30	22.80A	23.10A	23.00	.870	1	27
27	....	24.00B	....	24.00B	25.30	.892	....	25
30	25.00	25.10B	23.90A	25.10B	26.15	.903	4	23
31	....	....	25.00A	25.00A	25.00	.898	....	23

JUNE 1986 195 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	5.00	5.00	4.90A	4.90A	4.90	.414	1	1
24	....	....	4.25A	4.25A	4.25	.376	....	1
25	....	....	3.30A	3.30A	3.05	.305	....	1
26	3.30	3.30	3.00A	3.30	3.70	.338	1	2
27	....	....	3.55A	3.55A	3.45	.332	....	2
30	....	....	3.40A	3.40A	3.50	.336	....	2

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.40B	....	4.40B	4.55	.404	....	2
2	....	....	3.90A	3.90A	3.70	.356	....	2
3	....	4.00B	....	3.70N	3.85	.362	....	2
4	....	....	3.40A	3.40A	3.30	.329	....	2
7	....	....	....	3.30N	3.30	.328	....	2
8	....	....	....	3.30N	3.25	.324	....	2
9	....	3.40B	....	3.25N	3.30	.329	....	2
10	....	....	....	3.30N	3.35	.331	....	2
11	....	3.75B	....	3.75B	4.05	.380	....	2
14	4.00	4.60B	4.00	4.60B	4.75	.412	10	11
15	4.90	4.90	4.60A	4.60A	4.60	.400	5	16
16	5.00	5.00	5.00	5.00	5.15	.431	1	17
17	5.20	5.20	5.00A	5.00A	4.85	.417	6	23
18	....	....	4.55A	4.55A	4.50	.401	....	23
21	....	....	....	4.50N	4.55	.401	....	23
22	....	5.00B	....	4.55N	5.00	.428	....	23
23	....	5.20B	....	5.20B	5.50	.456	....	23
24	....	....	5.20A	5.20A	4.95	.430	....	23
25	4.75	....	4.75A	4.75A	4.70	.418	....	23
28	4.50	4.80B	4.50	4.80B	4.85	.431	5	28
29	5.50	5.60B	5.50	5.50	5.55	.463	5	33
30	....	5.70B	....	5.70B	5.75	.478	....	33
31	....	....	5.30A	5.75N	5.30	.460	....	33

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1986 195 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.15B	....	6.15B	6.50	.505	....	33
4	6.35	6.35	6.25A	6.35	6.30	.500	10	43
5	6.35	6.70B	6.35	6.70B	6.75	.519	1	44
6	....	6.85B	....	6.80B	6.80	.523	....	44
7	....	....	6.75A	6.75A	6.85	.526	....	44
8	....	7.65B	....	7.65B	7.56	.563	....	44
11	8.05	9.35B	8.05	9.35B	9.90	.651	1	44
12	....	10.95B	....	10.95B	10.70	.675	....	44
13	10.20	10.20	10.20	10.20	10.30	.657	1	45
14	....	11.40B	....	11.40B	11.45	.681	....	45
15	....	....	11.35A	11.35A	11.00	.674	....	45
18	....	11.05B	10.85A	11.05B	11.30	.685	....	45
19	....	11.60B	11.15A	11.15A	11.20	.683	....	45
20	....	11.50B	....	11.20N	11.35	.688	....	45
21	12.50	13.00B	12.80	13.00B	13.05	.734	1	46
22	....	13.35B	....	13.05N	12.90	.730	....	46
25	....	....	12.50A	12.50A	12.60	.724	....	45
26	....	12.90B	....	12.60N	12.85	.733	....	45
27	....	14.20B	....	14.20B	14.75	.777	....	45
28	Exchange Closed; Thanksgiving Day							
29	14.85	14.85	13.40	13.40	13.60	.754	5	50

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	13.40	13.40	12.50A	12.50A	12.15	.719	15	46
3	12.40	12.60B	12.30A	12.60B	12.80	.735	2	42
4	13.20	15.25B	13.20	15.25B	15.50	.793	1	43
5	16.15	16.40	15.45A	15.45A	15.15	.784	2	42
6	15.20	15.20	14.80A	15.20	15.15	.779	2	43
9	16.10	16.10	16.10	16.10	16.00	.793	1	43
10	16.25	16.25	15.75A	16.25B	16.30	.791	7	42
11	18.10	18.15	18.00A	18.00A	18.30	.820	3	44
12	18.85	18.85	17.40A	18.85	18.50	.824	1	43
13	19.00	21.20B	19.00	21.20B	21.60	.862	6	46
16	21.85	23.50B	21.85	21.85	23.35	.878	1	46
17	23.10	24.40	23.00A	23.00A	22.50	.859	3	39
18	23.30	23.30	21.50A	21.50A	21.40	.842	2	37
19	21.40	21.40	21.40	21.40	21.25	.843	1	37
20	22.80	22.80	22.80	22.80	22.05	.851	1	37
23	22.00	22.00	19.95A	19.95A	19.70	.818	1	36
24	....	....	18.70A	18.90A	18.35	.796	....	36
25	Exchange Closed; Christmas							
26	19.10	19.10	18.00A	19.10	19.05	.809	1	36
27	....	20.00B	....	20.00B	20.85	.837	....	34
30	....	....	19.90A	20.85N	21.50	.851	....	34
31	21.60	21.60	20.80A	20.80A	20.60	.844	4	32

JUNE 1986 200 CALLS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	2.20A	2.20A	2.05	.219	....	....
26	2.00	2.10B	1.90	2.10B	2.45	.248	18	18
27	....	....	2.40A	2.40A	2.30	.242	12	15
30	....	....	2.25A	2.25A	2.30	.245	....	15

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
JUNE 1986 200 CALLS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.00B	....	3.00B	3.05	305	....	10
2	....	....	2.65A	2.65A	2.45	262	....	7
3	....	2.65B	....	2.45N	2.55	.267	....	7
4	....	....	2.30A	2.30A	2.15	.239	....	7
7	....	....	....	2.15N	2.15	237	....	7
8	....	....	....	2.15N	2.10	.233	....	7
9	....	2.20B	....	2.20B	2.20	.238	....	7
10	....	....	....	2.20N	2.25	.240	....	7
11	....	2.50B	....	2.50B	2.70	282	....	7
14	2.75	3.15B	2.75	3.15B	3.25	311	15	22
15	....	....	3.15A	3.15A	3.10	300	....	22
16	3.05	3.50	3.05	3.50	3.50	329	5	27
17	3.65	3.65	3.50A	3.50A	3.30	316	6	32
18	....	....	3.20A	3.20A	3.10	301	....	32
21	3.10	3.10	3.10	3.10	3.10	.301	1	32
22	....	3.35B	....	3.10N	3.40	325	....	32
23	3.50	3.70	3.45A	3.70	3.65	351	2	33
24	....	....	3.35A	3.35A	3.35	326	....	33
25	3.15	3.15	3.15	3.15	3.15	315	5	38
28	3.00	3.20B	3.00	3.20B	3.25	326	11	42
29	3.75	3.75	3.75	3.75	3.75	356	5	47
30	....	3.90B	....	3.90B	3.95	370	....	46
31	....	....	3.45A	3.95N	3.60	352	....	46

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.20B	....	4.20B	4.50	395	....	46
4	4.00	4.40B	4.00	4.40B	4.40	390	5	51
5	4.60	4.80	4.60	4.80	4.75	407	2	52
6	4.70	4.90	4.70	4.90	4.75	412	2	53
7	4.70	4.70	4.70	4.70	4.80	414	1	53
8	4.80	5.30B	4.80	5.30B	5.30	449	1	54
11	5.30	6.70B	5.30	6.70B	7.20	540	1	54
12	7.30	8.00B	7.30	8.00B	7.90	586	5	49
13	8.00	8.00	7.30A	7.55A	7.55	547	1	49
14	8.80	9.25	8.50A	9.25	8.65	585	2	49
15	8.45	8.80B	8.45	8.45	8.20	568	5	52
18	8.50	8.50	8.05A	8.30B	8.45	580	4	52
19	8.50	8.65B	8.35A	8.35A	8.35	577	....	52
20	8.30	8.50	8.30	8.50	8.50	584	2	53
21	9.75	9.90B	9.75	9.90B	9.90	635	1	54
22	....	10.15B	....	9.90N	9.75	631	....	54
25	....	....	9.30A	9.30A	9.45	623	....	54
26	....	9.60B	....	9.45N	9.65	633	....	53
27	....	10.65B	....	10.65B	11.30	685	....	53
28	Exchange Closed; Thanksgiving Day							
29	11.45	11.45	10.50A	10.50A	10.30	657	6	51

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	10.35	10.35	9.35A	9.35A	9.05	617	5	49
3	9.35	9.65B	9.35	9.65B	9.55	635	1	51
4	11.20	11.65B	11.20	11.65B	11.90	.704	1	49
5	....	12.70B	11.85A	11.85A	11.70	695	....	49
6	....	....	11.30A	11.30A	11.60	689	....	49
9	....	12.00B	....	12.00B	12.40	708	....	49
10	12.60	12.70B	12.30A	12.60	12.65	.708	....	49
11	13.30	14.60B	13.30	14.40B	14.60	742	1	50
12	14.55	14.80	13.85A	14.80	14.75	748	3	51
13	....	17.35B	....	17.35B	17.80	796	....	49
16	19.20	19.80B	19.20	19.50	19.35	818	6	46
17	19.40	20.00	19.00A	19.00A	18.65	794	3	46
18	19.80	19.80	18.00A	18.00A	17.75	.774	1	46
19	17.80	17.80	17.80	17.80	17.55	.776	2	45
20	....	18.95B	....	18.95B	18.25	786	....	45
23	18.25	18.25	16.40	16.40	16.10	.743	3	46
24	16.30	16.30	14.80	14.80	14.85	.719	3	46
25	Exchange Closed; Christmas							
26	16.05	16.05	15.35A	16.05	15.45	.734	....	46
27	16.50	16.50	16.50	16.50	17.10	.769	5	45
30	17.30	17.30	16.20A	16.90B	17.55	.765	6	45
31	17.60	17.60	16.95A	16.95A	16.80	.776	1	44

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS
JUNE 1986 205 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	3.10	3.50B	3.10	3.50B	3.80	.343	4	4
11	3.50	4.65B	3.50	4.65B	5.10	.428	6	10
12	4.90	5.70B	4.90	5.70B	5.60	.455	4	14
13	5.40	5.40	5.05A	5.05A	5.36	.437	7	21
14	5.30	5.40B	5.30	5.40B	6.25	.476	5	26
15	6.05	6.05	6.05	6.05	5.95	.459	5	31
18	6.05	6.10	5.90A	6.10	6.10	.471	9	38
19	6.00	6.30B	5.90A	6.00	6.05	.469	3	41
20	....	6.15B	....	6.15B	6.10	.475	1	42
21	6.50	7.30B	6.50	7.30B	7.30	.529	6	46
22	7.40	7.45B	7.40	7.40	7.10	.524	1	46
25	....	....	6.35A	6.35A	6.85	.515	....	46
26	7.00	7.00	7.00	7.00	6.90	.526	2	47
27	....	7.85B	....	7.85B	8.35	.581	....	47
28	Exchange Closed; Thanksgiving Day							
29	7.80	7.80	7.65A	7.65A	7.55	.551	5	47

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	6.90	6.90	6.75A	6.75A	6.50	.509	5	45
3	....	6.80B	....	6.80B	6.90	.528	....	45
4	8.25	8.60B	8.25	8.60B	8.90	.603	1	45
5	9.60	9.60	8.85A	8.85A	8.60	.594	1	45
6	8.50	8.50	8.50	8.50	8.65	.588	10	50
9	9.00	8.90B	....	8.90B	9.36	.611	....	50
10	9.05	9.60	9.05	9.80	9.56	.614	2	50
11	11.50	11.50	11.25A	11.50	11.35	.653	4	54
12	....	11.45B	10.70A	11.35N	11.50	.659	....	54
13	12.50	14.40	12.50	14.40	14.35	.716	1	54
16	14.40	16.70B	14.40	15.90	15.85	.743	22	57
17	....	16.10B	15.80A	15.80A	15.30	.716	....	56
18	15.30	15.80	14.80A	14.80A	14.50	.694	10	56
19	14.75	14.75	14.70	14.70	14.40	.696	18	67
20	....	15.45B	....	15.45B	14.85	.709	....	67
23	14.70	14.70	13.20	13.20	12.90	.660	3	70
24	11.90	12.30B	11.90	11.90	11.85	.633	1	71
25	Exchange Closed; Christmas							
26	....	12.30B	....	12.15B	12.25	.650	....	71
27	13.05	13.25	13.05	13.25	13.75	.689	13	81
30	14.00	14.00	12.90A	14.00	14.05	.707	3	77
31	14.20	14.20	13.35A	13.35A	13.25	.695	6	74

JUNE 1986 210 CALLS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	3.40	3.95B	3.40	3.95B	3.85	.349	6	6
13	3.50	3.50	3.50	3.50	3.70	.333	5	11
14	3.60	4.00B	3.60	4.00B	4.40	.371	5	16
15	4.20	4.30B	4.20	4.30B	4.15	.355	5	21
18	4.10	4.30	4.10	4.20B	4.25	.366	31	50
19	4.40	4.40	4.00	4.00	4.20	.365	13	57
20	4.35	4.35	4.10	4.10	4.25	.371	30	83
21	....	5.10B	....	5.10B	5.15	.424	2	83
22	5.25	5.25	5.25	5.25	5.00	.418	1	84
25	4.95	4.95	4.70A	4.70A	4.75	.409	2	85
26	....	4.80B	....	4.80B	4.85	.420	....	85
27	....	5.50B	....	5.50B	5.95	.475	....	85
28	Exchange Closed; Thanksgiving Day							
29	5.30	5.30	5.30	5.30	5.30	.444	5	85

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—CALLS

JUNE 1986 210 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	5.30	5.30	4.65	4.65	4.55	.402	9	86
3....	4.55	4.70B	4.55	4.70B	4.80	.421	1	87
4....	....	6.20B	....	6.20B	5.40	.497	....	87
5....	7.10	7.40B	6.35A	6.35A	6.20	.489	21	88
6....	....	....	6.10A	6.10A	6.20	.485	....	87
9....	6.50	6.75B	6.50	6.75B	6.80	.510	1	87
10....	6.70	7.05B	6.70	7.00	6.95	.516	11	98
11....	8.80	9.15B	8.60	8.60	8.60	.556	29	116
12....	8.10	8.70B	8.10	8.50B	8.75	.563	5	119
13....	9.35	10.85B	9.35	10.85B	11.40	.626	15	105
16....	12.30	13.20	12.20	13.20	12.75	.656	11	105
17....	12.70	13.20B	12.50	12.50	12.40	.628	24	110
18....	12.60	12.60	11.60	11.60	11.60	.605	2	110
19....	....	....	....	11.60N	11.40	.608	....	110
20....	....	12.40B	....	12.40B	11.80	.624	....	110
23....	11.75	11.75	10.75A	10.75A	10.15	.569	5	115
24....	9.30	9.60B	9.30	9.30	9.15	.541	2	116
25....	Exchange Closed; Christmas							
26....	....	9.50B	....	9.50B	9.50	.559	....	114
27....	....	10.10B	....	10.10B	10.80	.602	....	114
30....	11.00	11.00	9.90A	11.00	11.00	.620	1	112
31....	11.00	11.00	10.25A	10.25A	10.20	.606	14	109

JUNE 1986 215 CALLS

IN NOVEMBER 1985

22....	3.25	3.50B	3.25	3.35	3.35	.320	40	40
25....	3.00	3.00	3.00	3.00	3.15	.312	23	63
26....	3.15	3.15	3.05	3.10	3.20	.321	32	95
27....	3.75	3.75	3.75	3.75	4.00	.372	5	100
28....	Exchange Closed; Thanksgiving Day							
29....	3.70	3.90	3.60A	3.90	3.60	.343	6	106

IN DECEMBER

2....	3.30	3.30	3.15A	3.25	3.00	.304	7	104
3....	3.10	3.20B	3.10	3.20B	3.20	.322	3	107
4....	....	4.35B	....	4.35B	4.40	.394	....	107
5....	4.45	5.25	4.45	4.50A	4.35	.388	10	115
6....	4.35	4.45	4.25A	4.30	4.30	.384	10	124
9....	4.50	4.70	4.50	4.70	4.75	.410	3	124
10....	4.90	5.50	4.80A	5.50	4.90	.418	15	136
11....	6.50	6.50	6.50	6.50	6.35	.458	39	172
12....	6.60	6.75	6.10	6.30	6.45	.485	9	177
13....	7.60	8.40B	7.60	8.40B	8.70	.530	9	180
16....	8.75	10.50B	8.65	9.60	9.95	.563	3	179
17....	9.60	10.65	9.60	10.30A	9.70	.535	3	181
18....	9.30	10.15B	9.30	9.30	9.10	.513	2	179
19....	9.00	9.00	9.00	9.00	8.85	.517	1	176
20....	9.90	9.90	9.90	9.90	9.20	.533	4	178
23....	....	....	8.30A	8.30A	7.85	.476	....	174
24....	....	....	7.45A	7.45A	7.00	.450	....	174
25....	Exchange Closed; Christmas							
26....	....	7.30B	....	7.30B	7.25	.468	....	174
27....	7.75	8.00	7.75	8.00	8.30	.511	4	175
30....	8.55	8.55	7.65A	8.30B	8.40	.529	3	172
31....	8.40	8.40	7.70A	7.70A	7.65	.513	5	168

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1986 220 CALLS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9....	3.20	3.20	3.20	3.20	3.25	.318	1	1
10....	....	3.40B	....	3.25N	3.35	.328	....	1
11....	3.75	4.75	3.65A	4.75	4.65	.365	5	6
12....	4.80	4.90	4.50A	4.90	4.75	.371	3	8
13....	4.90	6.85	4.90	6.85	6.65	.435	8	15
16....	6.60	8.50	6.60	8.50	7.75	.469	32	45
17....	7.80	8.20	7.80	8.20	7.60	.443	2	46
18....	7.95	7.95	7.00A	7.40	7.10	.422	4	50
19....	....	....	....	7.10N	6.85	.427	....	50
20....	7.75	7.75	7.65	7.65	7.15	.444	2	52
23....	7.30	7.30	6.50A	6.50A	5.90	.389	5	57
24....	....	....	5.65A	5.65A	5.25	.363	....	57
25....	Exchange Closed; Christmas							
26....	5.50	5.50	5.45	5.45	5.40	.380	3	60
27....	....	5.75B	....	5.75B	6.30	.421	....	60
30....	6.50	6.50	5.55	5.80B	6.25	.438	5	62
31....	6.35	6.35	5.70A	5.70A	5.60	.421	2	61

JUNE 1986 225 CALLS

IN DECEMBER 1985

16....	5.00	7.00	5.00	6.75A	5.80	.378	2	2
17....	6.30	6.90	6.30	6.50A	6.00	.356	3	4
18....	6.00	6.50	5.50	5.50	5.40	.337	4	7
19....	5.50	5.60	5.00	5.40	5.25	.342	7	14
20....	5.80	5.90	5.65A	5.65A	5.60	.358	6	19
23....	5.55	5.55	4.95A	4.95A	4.50	.308	2	20
24....	4.00	4.00	4.00	4.00	3.90	.284	21	41
25....	Exchange Closed; Christmas							
26....	4.00	4.00	4.00	4.00	4.00	.300	10	51
27....	4.45	4.45	4.45	4.45	4.60	.337	1	52
30....	4.70@.60	4.70	4.00	4.15B	4.60	.352	12	60
31....	4.70	4.70	4.10	4.10	4.05	.336	21	71

SEPTEMBER 1986 210 CALLS

IN DECEMBER 1985

26....	12.60	12.60	12.45	12.45	12.40	.586	2	2
27....	12.60	12.80B	12.60	12.60	13.70	.623	1	3
30....	13.70	13.70	13.10A	13.70	14.00	.638	1	4
31....	13.70	13.70	13.20A	13.20A	13.00	.625	2	6

SEPTEMBER 1986 215 CALLS

IN DECEMBER 1985

23....	10.90	10.90	10.90	10.90	10.70	.521	1	1
24....	....	....	10.30A	10.30A	9.90	.502	....	1
25....	Exchange Closed; Christmas							
26....	....	....	....	9.90N	10.05	.512	....	1
27....	10.50	10.50	10.50	10.50	11.15	.550	2	3
30....	11.25	11.25	10.50A	10.70	11.35	.565	6	8
31....	11.00	11.00	10.55A	10.55A	10.35	.551	4	12

SEPTEMBER 1986 220 CALLS

IN DECEMBER 1985

23....	8.90	8.90	8.90	8.90	8.60	.448	1	1
24....	....	....	8.30A	8.30A	7.90	.429	....	1
25....	Exchange Closed; Christmas							
26....	....	....	....	7.90N	8.05	.439	....	1
27....	8.30	8.30	8.30	8.30	9.00	.477	2	3
30....	9.00	9.00	8.50A	8.80	9.05	.492	2	5
31....	8.80@.90	8.90	8.35A	8.35A	8.15	.477	8	13

SEPTEMBER 1985 225 CALLS

IN DECEMBER 1985

26....	6.40	6.40	6.40	6.40	6.45	.370	1	1
27....	6.60	6.60	6.50	6.50	7.10	.407	5	6
30....	7.00	7.00	6.70A	7.00	7.15	.421	2	8
31....	6.80	6.80	6.50A	6.50A	6.35	.406	4	12

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1985 145 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exhange Closed; New Year's Day							
2....	.10	.10	.10	10	10	006	25	243
3....	.10	.10	.10	10	.10	008	15	254
4....	.15	.15	15	15	.15	.010	15	269
7....	.10	.10	.05	10	.10	.007	24	284
8....	.05	.05	.05	.05	.10	.007	36	298
9....	.05	.05	05	.05	05	.004	55	338
10....	.05	.05	.05	.05	05	.001	9	348
11....	....	...	....	.05N	.05	.002	....	347
14....	....	....	....	05N	.05	.000	....	347
15....	....	....	....	.05N	05	.000	....	347
16....	....	....	....	.05N	05	.000	....	347
17....	....	....	....	.05N	.05	.000	....	347
18....	....	....	....	.05N	.05	.000	....	346
21....	....	....	....	.05N	CAB	.000	....	346
22....	....	....	....	....	CAB	.000	....	346
23....	....	....	....	....	CAB	000	....	346
24....	....	....	....	....	CAB	000	....	342
25....	....	....	....	....	CAB	000	....	342
28....	....	....	....	....	CAB	000	....	342
29....	....	....	....	....	CAB	000	....	342
30....	....	....	....	....	CAB	000	....	342
31....	....	....	....	....	CAB	000	....	342

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	....	CAB	.000	....	342
4....	....	....	....	....	CAB	000	....	342
5....	....	....	....	....	CAB	000	....	342
6....	....	....	....	....	CAB	000	....	342
7....	....	....	....	....	CAB	000	....	342
8....	....	....	....	....	CAB	000	....	342
11....	CAB	CAB	CAB	CAB	CAB	000	....	342
12....	CAB	CAB	CAB	CAB	CAB	000	....	342
13....	CAB	CAB	CAB	CAB	CAB	000	....	342
14....	CAB	CAB	CAB	CAB	CAB	000	....	342
15....	CAB	CAB	CAB	CAB	CAB	000	....	342
18....	Exchange Closed; President's Day							
19....	CAB	CAB	CAB	CAB	CAB	000	....	342
20....	CAB	CAB	CAB	CAB	CAB	000	....	342
21....	CAB	CAB	CAB	CAB	CAB	000	....	342
22....	CAB	CAB	CAB	CAB	CAB	000	....	342
25....	CAB	CAB	CAB	CAB	CAB	000	....	342
26....	CAB	CAB	CAB	CAB	CAB	000	....	342
27....	CAB	CAB	CAB	CAB	CAB	000	....	342
28....	....	....	....	....	....	000	....	342

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	000	....	342
4....	CAB	CAB	CAB	CAB	CAB	000	....	342
5....	CAB	CAB	CAB	CAB	CAB	000	....	342
6....	CAB	CAB	CAB	CAB	CAB	000	....	342
7....	CAB	CAB	CAB	CAB	CAB	000	....	342
8....	CAB	CAB	CAB	CAB	CAB	000	....	342
11....	CAB	CAB	CAB	CAB	CAB	000	....	342
12....	CAB	CAB	CAB	CAB	CAB	000	....	342
13....	CAB	CAB	CAB	CAB	CAB	000	....	342
14....	CAB	CAB	CAB	CAB	CAB	000	....	342

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1985 150 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	.20	.20	.20	.20	.20	.028	2	587
3....	.20	.20	.20	.20	.25	.034	5	592
4....	.25	.30	.25	.30	.30	.038	11	593
7....	..	....	.25A	.25A	.25	.031	....	595
8....	.20	.25	.20	.25	.25	.032	3	594
9....	..	....	.20A	.20A	.20	.021	....	594
10....	.15	.15	.10A	.10A	.10	.009	98	680
11....	.1ᶜ	.10	.10	.10	.10	.011	2	680
14....	.10	.10	.10	.10	.10	.004	1	681
15....	.05	.10	.05	.05	.05	.005	52	681
16....	.05	.05	.05	.05	.05	.004	28	697
17....	.05	.10	.05	.05	.05	.005	172	680
18....	.05	.05	.05	.05	.05	.003	6	668
21....	.05	.05	.05	.05	.05	.000	1	667
22....	....	....	....	.05N	.05	.000	....	645
23....	....	....	....	.05N	.05	.000	....	645
24....	CAB	CAB	CAB	CAB	CAB	.000	....	645
25....	....	....	....	....	CAB	.000	....	645
28....	....	....	....	....	CAB	.000	1	644
29....	....	....	....	....	CAB	.000	....	644
30....	....	....	....	....	CAB	.000	....	644
31....	....	....	....	....	CAB	.000	....	644

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	....	CAB	.000	....	644
4....	....	....	....	....	CAB	.000	....	644
5....	....	....	....	....	CAB	.000	....	644
6....	CAB	CAB	CAB	CAB	CAB	.000	3	644
7....	....	....	....	....	CAB	.000	....	650
8....	....	....	....	....	CAB	.000	....	650
11....	CAB	CAB	CAB	CAB	CAB	.000	....	650
12....	CAB	CAB	CAB	CAB	CAB	.000	....	650
13....	CAB	CAB	CAB	CAB	CAB	.000	....	650
14....	CAB	CAB	CAB	CAB	CAB	.000	....	650
15....	CAB	CAB	CAB	CAB	CAB	.000	....	650
18....	Exchange Closed; President's Day							
19....	CAB	CAB	CAB	CAB	CAB	.000	....	650
20....	CAB	CAB	CAB	CAB	CAB	.000	....	650
21....	CAB	CAB	CAB	CAB	CAB	.000	....	650
22....	CAB	CAB	CAB	CAB	CAB	.000	....	650
25....	CAB	CAB	CAB	CAB	CAB	.000	....	650
26....	CAB	CAB	CAB	CAB	CAB	.000	....	650
27....	CAB	CAB	CAB	CAB	CAB	.000	....	650
28....	....	....	....	....	CAB	.000	....	641

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	641
4....	CAB	CAB	CAB	CAB	CAB	.000	....	641
5....	CAB	CAB	CAB	CAB	CAB	.000	....	642
6....	CAB	CAB	CAB	CAB	CAB	.000	20	622
7....	CAB	CAB	CAB	CAB	CAB	.000	....	621
8....	CAB	CAB	CAB	CAB	CAB	.000	....	621
11....	CAB	CAB	CAB	CAB	CAB	.000	....	621
12....	CAB	CAB	CAB	CAB	CAB	.000	....	621
13....	CAB	CAB	CAB	CAB	CAB	.000	....	621
14....	CAB	CAB	CAB	CAB	CAB	.000	....	621

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1985 155 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	40	50	40	45	45	081	24	695
3	40	40	35	40	50	101	31	708
4	55	70	55	55	55	112	38	690
7	50	50	45	50	50	096	65	691
8	50	50	45	45	45	099	11	704
9	45	45	40	45	40	070	26	721
10	40	40	30	30	25	037	99	815
11	30	35	30	30	30	043	18	812
14	35	35	15	20	20	022	21	821
15	20	20	15	20	20	023	85	786
16	20	20	15	15	15	022	66	821
17	15	20	15	20	20	025	32	843
18	20	20	10	20	15	019	13	855
21	10	10	05	05	05	006	56	911
22	10	10	10	10	05	005	51	905
23	10	10	05	05	05	002	63	980
24	05	05	05	05	05	003	22	962
25				05N	05	002		962
28	05	05	05	05	05	002	1	962
29				05N	05	000		959
30				05N	CAB	001		959
31					CAB	000		959

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1					CAB	001		958
4					CAB	000		958
5					CAB	000		958
6					CAB	000		958
7					CAB	000		958
8					CAB	000		958
11	CAB	CAB	CAB	CAB	CAB	000	2	958
12	CAB	CAB	CAB	CAB	CAB	000		958
13	CAB	CAB	CAB	CAB	CAB	000		958
14	CAB	CAB	CAB	CAB	CAB	000	24	956
15	CAB	CAB	CAB	CAB	CAB	000		956
18	Exchange Closed, President's Day							
19	CAB	CAB	CAB	CAB	CAB	000		932
20	CAB	CAB	CAB	CAB	CAB	000		932
21	CAB	CAB	CAB	CAB	CAB	000		932
22	CAB	CAB	CAB	CAB	CAB	000		932
25	CAB	CAB	CAB	CAB	CAB	000		932
26	CAB	CAB	CAB	CAB	CAB	000		932
27	CAB	CAB	CAB	CAB	CAB	000		932
28					CAB	000		932

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		932
4	CAB	CAB	CAB	CAB	CAB	000		932
5	CAB	CAB	CAB	CAB	CAB	000		932
6	CAB	CAB	CAB	CAB	CAB	000	33	899
7	CAB	CAB	CAB	CAB	CAB	000		899
8	CAB	CAB	CAB	CAB	CAB	000		899
11	CAB	CAB	CAB	CAB	CAB	000	1	898
12	CAB	CAB	CAB	CAB	CAB	000		898
13	CAB	CAB	CAB	CAB	CAB	000		898
14	CAB	CAB	CAB	CAB	CAB	000		898

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1985 160 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trader Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	85	1.15	85	1.10	1.10	191	91	906
3	1.10	1.30	95	1.30	1.25	228	26	905
4	1.40	1.60	1.35	1.50	1.50	247	95	942
7	1.15	1.30	1.15	1.30	1.30	223	26	920
8	1.35@ 40	1.50	1.25	1.30	1.30	228	381	1183
9	1.30	1.30	90	95@ 90	95	177	249	1234
10	1.00	1.00	55	60B	60	108	76	1257
11	65	80	65	70	70	123	186	1349
14	70	75	45	50	45	074	155	1342
15	35	55	35	50	50	078	298	1506
16	40	50	35	40B	40	075	85	1472
17	40	55	35	45	45	082	77	1443
18	40	50	30	30	30	068	110	1481
21	30	30	15	15	15	024	145	1548
22	10	20	10	15	15	026	347	1718
23	20	20	05	10B	10	014	56	1740
24	05	10	05	10	10	017	71	1750
25	15	15	05	05	10	015	104	1805
28	15	15	05	10	10	013	35	1829
29	10	10	05	05	05	005	9	1835
30	05	05	05	05	05	007	18	1828
31	10	10	05	10	05	006	59	1868

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trader Cleared)	Open Interest
1	10	10	05	05	05	[illegible]	32	1880
4	05	05	05	05	05	003	10	1879
5	05	05	05	05	05	004		1879
6				05N	05	003	1	1879
7				05N	05	001		1880
8				05N	CAB	001		1880
11	05	05	05	05	05	002	20	1894
12	CAB	CAB	CAB	CAB	CAB	001	2	1892
13	CAB	CAB	CAB	CAB	CAB	000		1892
14	CAB	CAB	CAB	CAB	CAB	000		1892
15	CAB	CAB	CAB	CAB	CAB	000		1892
18	Exchange Closed, President's Day							
19	CAB	CAB	CAB	CAB	CAB	000		1892
20	CAB	CAB	CAB	CAB	CAB	000	2	1890
21	CAB	CAB	CAB	CAB	CAB	000		1890
22	CAB	CAB	CAB	CAB	CAB	000		1890
25	CAB	CAB	CAB	CAB	CAB	000		1889
26	CAB	CAB	CAB	CAB	CAB	000		1889
27	CAB	CAB	CAB	CAB	CAB	000		1889
28						000		1880

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trader Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		1880
4	CAB	CAB	CAB	CAB	CAB	000		1880
5	CAB	CAB	CAB	CAB	CAB	000	35	1845
6	CAB	CAB	CAB	CAB	CAB	000		1845
7	CAB	CAB	CAB	CAB	CAB	000		1845
8	CAB	CAB	CAB	CAB	CAB	000	2	1845
11	CAB	CAB	CAB	CAB	CAB	000	2	1845
12	CAB	CAB	CAB	CAB	CAB	000		1841
13	CAB	CAB	CAB	CAB	CAB	000		1841
14	CAB	CAB	CAB	CAB	CAB	000		1841

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1985 165 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	2.00	2.45	2.00	2.45	2.45	.356	144	4880
3	2.45	2.85	2.15	2.85	2.95	.407	306	4911
4	3.15	3.35	3.00	3.20	3.20	.432	129	4864
7	2.80	2.96	2.55	2.95	2.95	.405	95	4845
8	3.00	3.30	2.70	3.10	3.05	.413	266	4821
9	2.85	2.85	2.20	2.30A	2.30	.345	367	4722
10	2.30@.25	2.35	1.45	1.55	1.50	.239	1841	3228
11	1.45	1.80	1.45	1.65	1.65	.264	2530	2857
14	1.75	1.75	1.00	1.05@.00	1.05	.184	184	2828
15	.95	1.25	.90	1.10	1.10	.192	494	2968
16	1.05	1.20	.90	1.05	1.10	.187	200	2991
17	.95	1.25	.95	1.15	1.15	.201	190	2944
18	1.10	1.15	.90	.90	.90	.176	96	2940
21	.90	.90	.30	.50@.45	.45	.081	646	3107
22	.30@.35	.50	.30	.45	.50	.087	208	3087
23	.45	.50	.25	.25	.25	.055	150	3139
24	.25	.35	.15	.30	.30	.062	475	2796
25	.30	.30	.20	.25	.25	.058	78	2811
28	.25	.35	.20	.25	.25	.054	97	2739
29	.25	.30	.20	.20	.20	.025	71	2717
30	.25	.30	.20	.25	.20	.033	77	2715
31	.25	.25	.15	.20	.20	.033	43	2727

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25@.30	.30	.20	.20	.20	.040	28	2743
4	.15	.15	.10	.10	.10	.022	24	2738
5	.15	.15	.10	.10	.10	.023	5	2738
6	.10	.15	.10	.10	.10	.022	18	2747
7	.10	.10	.10	.10	.10	.011	40	2741
8	.10	.10	.05	.05	.05	.009	22	2759
11	.05	.10	.05	.10	.10	.015	62	2773
12	.10	.10	.05	.05	.05	.011	34	2730
13	.05	.05	.05	.05	.05	.003	92	2690
14	.05	.05	.05	.05	.05	.005	23	2712
15	—	—	—	.05N	.05	.007	—	2712
18	Exchange Closed: President's Day							
19	.05	.05	.05	.05	.05	.003	4	2711
20	CAB	.05	CAB	.05	.05	.004	21	2726
21	—	—	—	.05N	.05	.006		2724
22	—	—	—	.05N	CAB	.005	—	2724
25	.05	.05	.05	.05	CAB	.001	8	2720
26	CAB	CAB	CAB	CAB	CAB	.000	—	2719
27	.05	.05	.05	.05	CAB	.001	1	2719
28	—	—		—	CAB	.000	1	2710

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.05	CAB	CAB	CAB	.000	5	2698
4	CAB	CAB	CAB	CAB	CAB	.000	1	2698
5	CAB	CAB	CAB	CAB	CAB	.000	—	2698
6	CAB	CAB	CAB	CAB	CAB	.000	—	2696
7	CAB	CAB	CAB	CAB	CAB	.000	—	2696
8	CAB	CAB	CAB	CAB	CAB	.000	1	2695
11	CAB	CAB	CAB	CAB	CAB	.000	144	2785
12	CAB	CAB	CAB	CAB	CAB	.000	14	2792
13	CAB	CAB	CAB	CAB	CAB	.000	1	2626
14	CAB	CAB	CAB	CAB	CAB	.000	—	2626

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
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IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	4.00	4.75	4.00	4.75	4.75	.549	1651	4804
3	4.85	5.60B	4.15	5.60B	5.60	.602	159	4808
4	5.70@.75	6.10	5.60	5.90	5.95	.627	467	4861
7	5.40	5.55	5.10	5.55B	5.60	.605	34	4837
8	5.70	5.90	5.25	5.80	5.75	.613	40	4825
9	5.00	5.20	4.40	4.65	4.65	.544	132	4813
10	4.60	4.75B	3.00	3.10	3.10	.422	95	4822
11	3.10@.15	3.75	3.10	3.45	3.50	.454	1209	4800
14	3.65	3.65	2.25	2.30	2.35	.354	789	4136
15	2.15@.10	2.70	1.95	2.40	2.45	.367	340	4094
16	2.35	2.75	2.05	2.40	2.45	.360	635	4102
17	2.35	2.80	2.20	2.60	2.60	.381	480	3988
18	2.30@.35	2.65	2.05	2.10	2.20	.349	633	4289
21	2.15	2.15	1.00	1.10	1.10	.199	1983	3134
22	1.00	1.15	.85	1.15	1.20	.212	807	2966
23	1.15	1.15	.80	.85	.90	.152	711	2842
24	.85@.80	.95	.65	.90	.90	.138	471	2949
25	.90	.95	.70	.80	.85	.160	712	2876
28	.90	1.10	.70	.80B	.80	.155	955	2694
29	.90	.95	.55	.55	.55	.087	135	2743
30	.55@.50	.70	.50	.60	.60	.109	281	2805
31	.70	.70	.45	.45	.45	.109	130	2823

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.55@.60	.70	.55	.55	.60	.127	193	2735
4	.65@.70	.70	.40	.45	.45	.083	164	2815
5	.35	.50	.30	.40A	.40	.088	958	2784
6	.35	.40	.35	.35	.35	.086	28	2789
7	.35	.35	.25	.30	.25	.051	62	2812
8	.20@.25	.25	.20	.20	.20	.047	118	2821
11	.20	.35	.20	.30	.30	.072	511	3273
12	.35	.35	.25	.25	.25	.058	10	3257
13	.25	.25	.10	.10	.10	.026	340	3575
14	.10	.10	.05	.05	.10	.035	38	3598
15	.15	.20	.10	.10	.10	.044	185	3682
18	Exchange Closed, President's Day							
19	.15	.15	.10	.10	.10	.031	95	3646
20	.10	.10	.05	.05	.10	.039	113	3835
21	.10	.10	.05	.05	.10	.044	29	3635
22	.10	.15	.05	.10	.10	.044	120	3694
25	.10	.10	.05	.05	.05	.024	69	3669
26	.05	.05	.05	.05	.05	.012	35	3695
27	CAB	.05	CAB	CAB	.05	.020	73	3751
28	.05	.05	.05	.05	.05	.009	13	3860

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.002	3	4109
4	CAB	CAB	CAB	CAB	CAB	.003	2	3904
5	CAB	CAB	CAB	CAB	CAB	.001	682	3221
6	CAB	CAB	CAB	CAB	CAB	.002	—	3219
7	CAB	CAB	CAB	CAB	CAB	.003	—	3219
8	CAB	CAB	CAB	CAB	CAB	.002	107	3027
11	CAB	CAB	CAB	CAB	CAB	.000	10	2931
12	CAB	CAB	CAB	CAB	CAB	.000	11	2853
13	CAB	CAB	CAB	CAB	CAB	.000	153	2868
14	CAB	CAB	CAB	CAB	CAB	.000	—	2872

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IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	7.70	8.10B	7.70	8.10B	8.10	.726	1	128
3	8.00	9.25	7.20A	9.25	9.25	.770	9	123
4	9.10	9.70B	9.10	9.60	9.65	.790	6	122
7	8.70	9.10B	8.40A	9.10B	9.10	.776	10	118
8	9.15	9.60B	8.75A	9.45B	9.25	.782	2	117
9	8.45	8.55	7.80A	7.95A	7.90	.728	10	110
10	....	....	5.80A	7.90N	5.95	.619	....	110
11	5.85	6.80	5.85	6.40	6.40	.649	8	114
14	6.60	6.60	4.65	4.65	4.65	.555	6	118
15	4.30	5.25	4.25	4.90	4.90	.569	153	241
16	4.80	5.10	4.25A	4.75	4.80	.564	319	372
17	5.20	5.35B	4.55A	5.20	5.10	.587	77	356
18	5.10	5.10	4.40	4.50	4.55	.555	23	361
21	4.25	4.25	2.35	2.50	2.50	.379	281	506
22	2.10@.15	2.60	2.00	2.60	2.65	.399	952	1056
23	2.60	2.60	1.85	1.85	1.90	.315	430	1173
24	1.85	2.20	1.70	2.05	2.10	.341	233	1345
25	2.05	2.20	1.80	2.05	2.05	.332	322	1354
28	2.10@.05	2.35	1.65	2.00	2.00	.330	1507	2463
29	2.15	2.25	1.20	1.20	1.20	.217	477	2297
30	1.20@.15	1.50	1.15	1.40	1.40	.259	240	2380
31	1.50	1.55	1.25	1.30	1.35	.259	294	2528

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.55	1.70	1.45	1.70	1.65	.291	282	2604
4	1.75	1.75	1.05	1.05	1.05	.219	782	2264
5	1.05	1.35	.85	1.15	1.10	.230	183	2270
6	1.15	1.15	.90	1.05A	1.05	.229	489	2069
7	.95	.95	.65	.80	.75	.157	892	1735
8	.75	.80	.60	.65	.65	.150	233	1831
11	.55	.90	.55	.80	.80	.214	299	1957
12	.85	.95	.70	.70	.70	.188	132	1958
13	.70@.75	.75	.20	.30@.35	.35	.106	395	1947
14	.35	.45	.25	.40	.40	.136	597	2384
15	.40@.45	.60	.35	.50B	.50	.163	392	2573
18	Exchange Closed; President's Day							
19	.45	.45	.35	.40	.40	.140	154	2596
20	.50	.50	.25	.40	.40	.168	121	2574
21	.40	.60	.35	.45	.45	.188	219	2697
22	.40	.60	.30	.40@.35	.40	.195	162	2788
25	.45	.60	.30	.30	.30	.145	815	2736
26	.30	.30	.10	.10	.10	.094	547	2786
27	.10	.20	.10	.20	.20	.139	455	2865
28	.20	.25	.10	.10	.10	.091	78	2389

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.10	.10	.05	.10	.05	.039	369	2453
4	.05	.10	.05	.10	.10	.056	160	2417
5	.05	.10	.05	.05	.05	.035	248	2198
6	.05	.10	.05	.10	.10	.070	40	2153
7	.10	.15	.05	.10	.10	.102	135	2210
8	.05	.10	.05	.10	.10	.102	215	2316
11	.10	.15	.05	.05	.10	.049	240	2335
12	.10	.10	.05	.05	.05	.013	60	2337
13	.05	.10	CAB	.05	.05	.039	136	2335
14	.05	.10	CAB	.10	.05	.016	191	2382
15	.05	.05	CAB	CAB	CAB	.106	88	....
18	....	....	....	....	....	.233	1	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1985 180 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	7.90	8.75B	7.85	7.85	8.20	.746	6	4
17	....	9.00B	8.00A	8.20N	8.65	.766	....	2
18	....	....	8.10A	8.10A	7.95	.741	....	2
21	....	....	5.00A	5.00A	5.00	.585	....	2
22	4.60	5.20	4.35	5.20	5.30	.606	44	38
23	5.05	5.15	3.85	3.90	4.00	.520	31	58
24	3.80	4.55B	3.80	4.40	4.40	.550	60	112
25	4.45	4.50	3.80	4.25B	4.30	.542	45	127
28	4.40	4.85B	3.75A	4.45	4.25	.547	73	156
29	4.50	4.70	2.75	2.75	2.75	.413	66	180
30	2.65	3.35	2.65	3.20B	3.30	.467	153	247
31	3.40	3.45	3.05	3.10	3.20	.470	338	548

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.60	3.85	3.45	3.85	3.75	.510	231	710
4	3.80	3.80	2.45A	2.65	2.70	.428	374	741
5	2.65	3.10	2.25	2.85	2.80	.443	273	884
6	2.80	2.90	2.30	2.75	2.80	.446	200	904
7	2.70@.65	2.70	1.90	2.15	2.00	.348	1923	1932
8	2.00	2.05	1.80	1.85@.80	1.85	.340	2968	1968
11	1.80	2.65	1.80	2.65	2.60	.443	2847	2400
12	2.65	2.75	2.05	2.20@.15A	2.10	.411	873	1860
13	2.10	2.10	.85	1.10@.05	1.15	.284	975	1568
14	1.15	1.55	1.00	1.45	1.45	.342	4089	4523
15	1.45	1.90	1.25	1.60@.70	1.70	.391	1380	5269
[illegible]	Exchange Closed; President's Day							
[illegible]	1.65@.60	1.70	1.30	1.50	1.50	.375	300	5327
20	1.75	1.85	1.05	1.80	1.80	.426	887	5581
21	2.00@1.90	2.20	1.60	1.95	2.00	.464	1116	6361
22	1.95	2.55	1.65	2.00	1.95	.483	988	6614
25	2.25	2.55	1.50	1.50	1.55	.431	824	7175
26	1.55	1.80	.85	1.05	.95	.341	1404	7867
27	1.10	1.50	.85	1.40	1.45	.442	1538	8901
28	1.55	1.56	.80	.85@.80	.85	.360	654	8934

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70@.75	.75	.25	.40	.40	.225	1742	8448
4	.35	.75	.35	.70	.70	.321	463	8511
5	.55@.50	.65	.35	.40	.40	.260	609	8494
6	.35@.40	1.00	.35	.90@1.00	.90	.412	962	8477
7	.95	1.30	.65	1.30@.25	1.25	.532	824	8701
8	.85	1.50	.75	1.40@.50	1.45	.576	1256	9058
11	1.35	2.00	1.20	1.45	1.50	.618	691	9403
12	1.60	1.60	.85	1.05@.10	1.00	.524	473	9349
13	1.10@.05	2.30	.90	2.15	2.20	.853	2775	8725
14	2.20	2.50	1.60	2.30	2.40	.968	289	8492
15	2.60	2.65	1.65	2.65	2.65	.997	153	8444
18	....	....	....	....	....	.946	4	....
19	....	....	....	....	....	.919	6	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1985 185 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	8.10	8.80B	7.85A	8.30	9.00	.783	3	2
23....	....	....	7.40A	7.40A	7.25	.715	....	2
24....	7.60	8.00B	6.85A	7.60	7.70	.742	1	3
25....	....	....	7.20A	7.70N	7.65	.737	....	3
28....	8.20	8.30B	7.00A	7.65A	7.60	.745	1	4
29....	7.50	8.00B	5.70A	5.70A	5.60	.628	1	4
30....	5.60	6.40B	5.60	6.15	6.30	680	12	13
31....	....	6.60B	6.00A	6.15A	6.30	684	....	13

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	6.90B	....	6.80B	6.95	720	....	13
4....	7.05	7.05	5.35A	5.65B	5.70	653	6	15
5....	4.85	5.90B	4.85	5.90B	5.90	669	16	31
6....	5.10	5.85B	4.95	5.80B	5.80	674	20	50
7....	4.85	4.90B	4.35	4.35	4.30	.579	86	122
8....	4.20	4.50	3.95A	4.10	4.10	576	131	246
11....	3.95	5.70	3.95	5.40A	5.50	687	19	260
12....	5.50	5.65B	4.90	4.90	4.95	663	91	256
13....	4.65	4.70B	2.50	3.15	3.25	536	157	400
14....	3.20	3.95	3.00	3.90	3.90	604	180	436
15....	3.95	5.05	3.45	4.50	4.45	658	221	448
18....	Exchange Closed: President's Day							
19....	4.25	4.40B	3.85	4.15B	4.20	663	53	458
20....	4.45	5.00	3.30	4.65	4.85	715	1016	1132
21....	4.95	5.50B	4.50	5.30A	5.25	753	43	1116
22....	5.30	6.25	4.75A	5.60A	5.40	774	109	1085
25....	5.55	6.25	4.85	4.85	4.70	753	314	1056
26....	4.90	5.25	3.10	3.85	3.80	683	187	1056
27....	4.15	5.00	3.45	4.85	4.80	778	309	901
28....	4.90	4.90	3.60	3.85@ 80	3.85	721	123	881

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.20	3.20	1.70	2.45	2.40	590	403	782
4....	2.20	3.45	2.20	3.40B	3.55	734	176	811
5....	3.10	3.50	2.45	2.90	2.90	689	142	801
6....	2.80	4.25B	2.70	4.25B	4.35	841	219	883
7....	4.50@ 60	5.35	4.20A	5.35	5.50	918	101	859
8....	5.05	5.80	4.60A	5.65	5.80	946	50	835
11....	5.80	6.40	5.45	5.75	5.85	966	52	836
12....	5.50	6.00B	5.00A	5.25	5.25	988	110	799
13....	5.25	6.95	5.25	6.90@ 95	6.95	999	188	774
14....	6.90	7.20	6.50	7.20	7.35	999	38	763
15....	7.30	7.70	6.80A	7.70	7.70	1.000	6	736
18....	....	....	....	....	....	999	2	
19....	....	....	....	....	....	999	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1985 150 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed: New Year's Day							
2....	....	.60B	....	.60B	.60	.069	....	1
3....	....	....	.55A	.60N	.70	.081	....	1
4....	....	....	....	.70N	.70	.087	....	1
7....	....	....	....	.70N	.65	.080	....	1
8....	....	....	....	.65N	.65	.063	....	1
9....	.70	.70	.60A	.65	.60	.066	2	3
10....	.50	.50	.50	.50	.50	.045	20	23
11....	.50	.50	.50	.50	.50	.050	....	23
14....	....	....	.40A	.40A	.40	.035	4	23
15....	....	....	....	.40N	.40	.037	....	23
16....	....	....	....	.40N	.40	.035	....	23
17....	....	....	....	.40N	.40	.039	....	23
18....	....	....	....	.40N	.35	.034	....	23
21....	....	....	....	.35N	.25	.017	....	23
22....	....	....	....	.25N	.25	.019	....	23
23....	....	....	....	.25N	.25	.013	....	23
24....	.20	.25	.20	.25	.25	.014	12	35
25....	....	....	....	.25N	.25	.014	....	35
28....	....	....	....	.25N	.25	.014	....	35
29....	.30	.30	.25	.25	.20	.008	2	36
30....	....	....	....	.20N	.20	.010	....	37
31....	.25	.25	.25	.25	.25	.010	1	37

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.25N	.20	.012	....	37
4....	....	....	....	.20N	.20	.008	....	38
5....	....	....	....	.20N	.20	.009	....	38
6....	....	....	.05A	.20N	.20	.009	....	38
7....	....	....	.15A	.15A	.15	.006	....	38
8....	....	....	....	.15N	.15	.006	....	38
11....	....	....	....	.15N	.15	.008	....	38
12....	....	....	....	.15N	.15	.007	....	38
13....	....	....	....	.15N	.15	.004	....	38
14....	....	....	....	.15N	.15	.005	....	38
15....	.20	.20	.20	.20	.15	.005	1	39
18....	Exchange Closed: President's Day							
19....	....	....	....	.15N	.15	.005	....	39
20....	....	....	....	.15N	.15	.006	....	39
21....	....	....	....	.15N	.15	.006	....	39
22....	....	....	....	.15N	.15	.006	....	39
25....	....	....	....	.15N	.10	.004	....	39
26....	....	....	....	.10N	.10	.003	....	39
27....	....	....	....	.10N	.10	.004	....	39
28....	.05	.05	.05	.05	.05	.002	1	39

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.001	....	39
4....	....	....	....	.05N	.05	.002	....	39
5....	.05	.05	.05	.05	.05	.002	2	39
6....	....	....	....	.05N	.05	.003	....	39
7....	....	....	....	.05N	.05	.303	....	39
8....	....	....	....	.05N	.05	.003	....	39
11....	....	....	....	.05N	.05	.002	....	39
12....	....	....	....	.05N	.05	.001	....	39
13....	....	....	....	.05N	.05	.002	....	39
14....	....	....	....	.05N	.05	.002	....	39
15....	....	....	....	.05N	.05	.002	....	39
18....	....	....	....	.05N	.05	.002	....	39
19....	....	....	....	.05N	.05	.001	....	39
20....	....	....	....	.05N	.05	.001	....	39
21....	....	....	....	.05N	.05	.001	....	39
22....	....	....	....	.05N	.05	.001	....	39
25....	....	....	....	.05N	.05	.001	....	39
26....	....	....	....	.05N	.05	.000	....	39
27....	....	....	....	.05N	.05	.000	....	39
28....	....	....	....	.05N	.05	.000	....	39
29....	....	....	....	.05N	.05	.000	....	39

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 150 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.000	....	39
2....	....	....	....	.05N	.05	.000	....	39
3....	....	....	....	.05N	.05	.000	....	39
4....	....	....	....	.05N	.05	.000	....	39
5....	Exchange Closed; Good Friday							
8....	.05	.05	.05	.05	.05	.000	2	39
9....	....	....	....	.05N	.05	.000	....	39
10....	....	....	....	.05N	CAB	.000	....	39
11....	....	....	....	....	CAB	.000	....	39
12....	....	....	....	....	CAB	.000	....	39
15....	....	....	....	....	CAB	.000	....	39
16....	CAB	CAB	CAB	CAB	CAB	.000	....	39
17....	.05	.05	.05	.05	.05	.000	4	41
18....	....	....	....	.05N	CAB	.000	....	41
19....	CAB	CAB	CAB	CAB	CAB	.000	....	41
22....	CAB	CAB	CAB	CAB	CAB	.000	....	41
23....	CAB	CAB	CAB	CAB	CAB	.000	....	41
24....	CAB	CAB	CAB	CAB	CAB	.000	....	41
25....	....	....	....	....	CAB	.000	....	41
26....	....	....	....	....	CAB	.000	....	41
29....	CAB	CAB	CAB	CAB	CAB	.000	....	41
30....	CAB	CAB	CAB	CAB	CAB	.000	....	41

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	41
2....	CAB	CAB	CAB	CAB	CAB	.000	....	41
3....	CAB	CAB	CAB	CAB	CAB	.000	....	41
6....	CAB	CAB	CAB	CAB	CAB	.000	....	41
7....	CAB	CAB	CAB	CAB	CAB	.000	....	41
8....	CAB	CAB	CAB	CAB	CAB	.000	....	41
9....	CAB	CAB	CAB	CAB	CAB	.000	....	41
10....	CAB	CAB	CAB	CAB	CAB	.000	....	41
13....	CAB	CAB	CAB	CAB	CAB	.000	....	41
14....	CAB	CAB	CAB	CAB	CAB	.000	....	41
15....	CAB	CAB	CAB	CAB	CAB	.000	....	41
16....	CAB	CAB	CAB	CAB	CAB	.000	....	41
17....	CAB	CAB	CAB	CAB	CAB	.000	....	41
20....	CAB	CAB	CAB	CAB	CAB	.000	....	41
21....	CAB	CAB	CAB	CAB	CAB	.000	....	41
22....	CAB	CAB	CAB	CAB	CAB	.000	....	41
23....	CAB	CAB	CAB	CAB	CAB	.000	....	41
24....	CAB	CAB	CAB	CAB	CAB	.000	....	41
27....	Exchange Closed; Memorial Day							
28....	CAB	CAB	CAB	CAB	CAB	.000	....	41
29....	CAB	CAB	CAB	CAB	CAB	.000	....	41
30....	CAB	CAB	CAB	CAB	CAB	.000	....	41
31....	CAB	CAB	CAB	CAB	CAB	.000	....	41

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	CAB	CAB	CAB	CAB	CAB	.000	....	41
4....	CAB	CAB	CAB	CAB	CAB	.000	....	41
5....	CAB	CAB	CAB	CAB	CAB	.000	....	41
6....	CAB	CAB	CAB	CAB	CAB	.000	....	41
7....	CAB	CAB	CAB	CAB	CAB	.000	....	41
10....	CAB	CAB	CAB	CAB	CAB	.000	....	41
11....	CAB	CAB	CAB	CAB	CAB	.000	....	41
12....	CAB	CAB	CAB	CAB	CAB	.000	....	41
13....	CAB	CAB	CAB	CAB	CAB	.000	....	41
14....	CAB	CAB	CAB	CAB	CAB	.000	....	41
17....	CAB	CAB	CAB	CAB	CAB	.000	....	41
18....	CAB	CAB	CAB	CAB	CAB	.000	....	41
19....	CAB	CAB	CAB	CAB	CAB	.000	....	41
20....	CAB	CAB	CAB	CAB	CAB	.000	....	41

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 155 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.05	.05	.05	.05	.05	.001	20	20
2....	....	....	....	.05N	.05	.002	....	20
3....	....	....	....	.05N	.05	.003	....	20
4....	....	....	....	.05N	.05	.002	....	20
5....	Exchange Closed; Good Friday							
8....	....	....	....	.05N	.05	.003	....	20
9....	....	....	....	.05N	.05	.002	....	20
10....	....	....	....	.05N	.05	.001	....	20
11....	....	....	....	.05N	.05	.001	....	20
12....	....	....	....	.05N	.05	.000	....	20
15....	....	....	....	.05N	.05	.000	....	20
16....	....	....	....	.05N	.05	.000	....	20
17....	....	....	....	.05N	.05	.000	....	20
18....	....	....	....	.05N	.05	.000	....	20
19....	CAB	CAB	CAB	CAB	CAB	.000	....	20
22....	CAB	CAB	CAB	CAB	CAB	.000	....	20
23....	CAB	CAB	CAB	CAB	CAB	.000	....	20
24....	CAB	CAB	CAB	CAB	CAB	.000	....	20
25....	....	....	....	....	CAB	.000	....	20
26....	....	....	....	....	CAB	.000	....	20
29....	CAB	CAB	CAB	CAB	CAB	.000	....	20
30....	CAB	CAB	CAB	CAB	CAB	.000	....	20

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	CAB	CAB	CAB	CAB	CAB	.000	....	20
2....	CAB	CAB	CAB	CAB	CAB	.000	....	20
3....	CAB	CAB	CAB	CAB	CAB	.000	....	20
6....	CAB	CAB	CAB	CAB	CAB	.000	....	20
7....	CAB	CAB	CAB	CAB	CAB	.000	....	20
8....	CAB	CAB	CAB	CAB	CAB	.000	....	20
9....	CAB	CAB	CAB	CAB	CAB	.000	....	20
10....	CAB	CAB	CAB	CAB	CAB	.000	....	20
13....	CAB	CAB	CAB	CAB	CAB	.000	....	20
14....	CAB	CAB	CAB	CAB	CAB	.000	....	20
15....	CAB	CAB	CAB	CAB	CAB	.000	....	20
16....	CAB	CAB	CAB	CAB	CAB	.000	....	20
17....	CAB	CAB	CAB	CAB	CAB	.000	....	20
20....	CAB	CAB	CAB	CAB	CAB	.000	....	20
21....	CAB	CAB	CAB	CAB	CAB	.000	....	20
22....	CAB	CAB	CAB	CAB	CAB	.000	....	20
23....	CAB	CAB	CAB	CAB	CAB	.000	....	20
24....	CAB	CAB	CAB	CAB	CAB	.000	....	20
27....	Exchange Closed; Memorial Day							
28....	CAB	CAB	CAB	CAB	CAB	.000	....	20
29....	CAB	CAB	CAB	CAB	CAB	.000	....	20
30....	CAB	CAB	CAB	CAB	CAB	.000	....	20
31....	CAB	CAB	CAB	CAB	CAB	.000	....	20

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	CAB	CAB	CAB	CAB	CAB	.000	....	20
4....	CAB	CAB	CAB	CAB	CAB	.000	....	20
5....	CAB	CAB	CAB	CAB	CAB	.000	....	20
6....	CAB	CAB	CAB	CAB	CAB	.000	....	20
7....	CAB	CAB	CAB	CAB	CAB	.000	....	20
10....	CAB	CAB	CAB	CAB	CAB	.000	....	20
11....	CAB	CAB	CAB	CAB	CAB	.000	....	20
12....	CAB	CAB	CAB	CAB	CAB	.000	....	20
13....	CAB	CAB	CAB	CAB	CAB	.000	....	20
14....	CAB	CAB	CAB	CAB	CAB	.000	....	20
17....	CAB	CAB	CAB	CAB	CAB	.000	....	20
18....	CAB	CAB	CAB	CAB	CAB	.000	....	20
19....	CAB	CAB	CAB	CAB	CAB	.000	....	20
20....	CAB	CAB	CAB	CAB	CAB	.000	....	20

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 160 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10....	1.40	1.40	1.35A	1.35A	1.35	.159	1	1
11....	....	1.45B	....	1.45B	1.45	.173	....	1
14....	....	....	1.25A	1.25A	1.20	.133	....	1
15....	....	....	....	1.20N	1.20	.139	....	1
16....	....	....	1.15A	1.15A	1.15	.135	....	1
17....	....	....	....	1.15N	1.20	.144	....	1
18....	....	....	....	1.20N	1.10	.133	....	1
21....	.90	.90	.80A	.80A	.75	.081	5	6
22....	....	....	....	.75N	.75	.088	....	6
23....	....	....	....	.75N	.65	.067	....	6
24....	....	.70B	....	.65N	.70	.071	....	6
25....	....	....	....	.70N	.70	.071	....	6
28....	.70	.70	.65A	.70	.70	.071	1	7
29....	.70	.70	.65A	.65A	.55	.048	48	53
30....	.50	.50	.50	.50	.50	.057	60	111
31....	.55	.55	.55	.55	.50	.057	20	131

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.50N	.50	.064	....	131
4....	....	....	....	.50N	.50	.049	....	131
5....	....	....	....	.50N	.50	.052	....	131
6....	....	....	....	.50N	.50	.053	..	131
7....	.45	.45	.45	.45	.45	.039	1	132
8....	.45	.45	.45	.45	.45	.038	2	134
11....	....	....	....	.45N	.50	.049	....	134
12....	....	....	....	.50N	.45	.044	....	134
13....	....	....	....	.45N	.40	.029	....	134
14....	.40	.40	.40	.40	.40	.035	2	135
15....	....	....	....	.40N	.40	.039	....	135
18....	Exchange Closed; President's Day							
19....	....	....	....	.40N	.40	.036	....	135
20....	....	....	....	.40N	.40	.041	....	135
21....	....	....	....	.40N	.40	.043	....	135
22....	....	....	....	.40N	.35	.043	....	135
25....	....	....	....	.35N	.30	.036	....	135
26....	....	....	....	.30N	.30	.027	..	135
27....	....	....	....	.30N	.30	.033	....	135
28....	.25	.25	.25	.25	.25	.026	1	134

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.25N	.15	.019	....	134
4....	.10	.10	.10	.10	.10	.025	1	134
5....	....	....	....	.10N	.10	.023	....	134
6....	....	....	....	.10N	.15	.029	....	134
7....	....	....	....	.15N	.15	.031	....	134
8....	....	....	....	.15N	.15	.030	....	134
11....	....	....	....	.15N	.15	.026	....	134
12....	....	....	....	.15N	.15	.020	....	134
13....	....	....	....	.15N	.20	.027	....	134
14....	....	....	....	.20N	.20	.028	....	134
15....	....	....	....	.20N	.20	.030	....	134
18....	.20	.20	.20	.20	.20	.035	5	139
19....	.25	.25	.20	.20	.20	.017	14	143
20....	....	..	....	.20N	.20	.018	1	144
21....	....	....	.15A	.15A	.15	.017	....	144
22....	....	....	....	.15N	.15	.019	....	144
25....	....	....	....	.15N	.15	.021	....	144
26....	....	....	....	.15N	.15	.017	....	144
27....	....	....	....	.15N	.15	.013	....	144
28....	.15	.15	.15	.15	.15	.014	5	144
29....	....	....	....	.15N	.15	.011	....	144

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 160 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.10@.15	.15	.10	.15	.15	.006	10	154
2....	....	....	....	.15N	.15	.010	....	154
3....	.10	.10	.10	.10	.10	.015	9	163
4....	....	....	....	.10N	.10	.013	23	186
5....	Exchange Closed; Good Friday							
8....	....	....	....	.10N	.10	.016	....	186
9....	....	....	....	.10N	.10	.013	....	186
10....	....	....	....	.10N	.10	.008	....	186
11....	....	....	....	.10N	.10	.007	....	186
12....	.05	.05	.05	.05	.05	.006	78	154
15....	....	....	....	.05N	.05	.005	...	154
16....	....	....	....	.05N	.05	.003	....	154
17....	....	....	....	.05N	.05	.003	....	154
18....	....	....	....	.05N	.05	.004	....	154
19....	.05	.05	.05	.05	.05	.004	23	172
22....	..	....	....	.05N	.05	.003	....	172
23....	....	....	....	.05N	.05	.001	....	169
24....	CAB	CAB	CAB	CAB	CAB	.001	....	169
25....	....	....	....	.05N	.05	.001	....	169
26....	....	....	....	.05N	.05	.001	....	169
29....	....	....	....	.05N	.05	.002	....	169
30....	....	....	....	.05N	.05	.002	....	169

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.003	....	169
2....	....	....	....	.05N	.05	.002	....	169
3....	....	....	....	.05N	.05	.001	....	169
6....	....	....	....	.05N	.05	.000	....	169
7....	....	....	....	.05N	CAB	.000	....	169
8....	CAB	CAB	CAB	CAB	CAB	.000	....	169
9....	CAB	CAB	CAB	CAB	CAB	.000	....	169
10....	CAB	CAB	CAB	CAB	CAB	.000	....	169
13....	CAB	CAB	CAB	CAB	CAB	.000	....	169
14....	CAB	CAB	CAB	CAB	CAB	.000	....	169
15....	CAB	CAB	CAB	CAB	CAB	.000	....	169
16....	CAB	CAB	CAB	CAB	CAB	.000	....	169
17....	CAB	CAB	CAB	CAB	CAB	.000	....	169
20....	CAB	CAB	CAB	CAB	CAB	.000	....	169
21....	CAB	CAB	CAB	CAB	CAB	.000	....	169
22....	CAB	CAB	CAB	CAB	CAB	.000	....	169
23....	CAB	CAB	CAB	CAB	CAB	.000	....	169
24....	CAB	CAB	CAB	CAB	CAB	.000	....	169
27....	Exchange Closed; Memorial Day							
28....	CAB	CAB	CAB	CAB	CAB	.000	....	169
29....	CAB	CAB	CAB	CAB	CAB	.000	....	169
30....	CAB	CAB	CAB	CAB	CAB	.000	....	169
31....	CAB	CAB	CAB	CAB	CAB	.000	....	169

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	CAB	CAB	CAB	CAB	CAB	.000	4	167
4....	CAB	CAB	CAB	CAB	CAB	.000	....	167
5....	CAB	CAB	CAB	CAB	CAB	.000	1	163
6....	CAB	CAB	CAB	CAB	CAB	.000	....	163
7....	CAB	CAB	CAB	CAB	CAB	.000	....	163
10....	CAB	CAB	CAB	CAB	CAB	.000	....	163
11....	CAB	CAB	CAB	CAB	CAB	.000	....	163
12....	CAB	CAB	CAB	CAB	CAB	.000	....	163
13....	CAB	CAB	CAB	CAB	CAB	.000	....	163
14....	CAB	CAB	CAB	CAB	CAB	.000	....	163
17....	CAB	CAB	CAB	CAB	CAB	.000	....	163
18....	CAB	CAB	CAB	CAB	CAB	.000	....	163
19....	CAB	CAB	CAB	CAB	CAB	.000	....	163
20....	CAB	CAB	CAB	CAB	CAB	.000	....	163

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 165 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	3.25B	....	3.25B	3.25	.324	....	27
3....	3.35	3.80B	3.10A	3.80B	3.70	.355	3	19
4....	....	3.80B	....	3.80B	3.80	.370	....	19
7....	3.60	3.60	3.60	3.60	3.65	.356	1	19
8....	3.80	3.80	3.80	3.80	3.80	.360	1	20
9....	....	....	3.25A	3.25A	3.15	.317	....	20
10....	....	....	2.30A	2.30A	2.30	.253	....	20
11....	2.40	2.50B	2.40	2.50B	2.50	.271	2	21
14....	2.35	2.35	2.00A	2.00A	1.90	.219	5	26
15....	2.10	2.10	2.10	2.10	2.00	.227	....	26
16....	2.00	2.30	1.95A	2.20A	1.90	.222	21	41
17....	2.10	2.30	2.10	2.30	2.00	.234	25	64
18....	2.00	2.05	1.95A	2.05	2.00	.219	6	70
21....	1.85	1.85	1.20A	1.20A	1.20	.145	7	77
22....	1.10	1.20	1.10	1.20	1.25	.155	8	77
23....	1.25	1.25	1.25	1.25	1.10	.124	1	77
24....	1.00	1.00	1.00	1.00	1.05	.130	3	80
25....	1.10	1.10	1.00	1.00	1.05	.131	12	92
28....	....	....	....	1.05N	1.05	.130	....	92
29....	1.20	1.20	1.00A	1.00A	.80	.094	47	139
30....	.90	.90	.90	.90	.90	.106	61	200
31....	1.00	1.00	.95	1.00	.90	.106	24	222
IN FEBRUARY								
1....	....	.95B	....	.95B	.95	.119	2	224
4....	1.00	1.00	.90	.90	.90	.096	3	227
5....	.80	.80	.80	.80	.90	.101	1	226
6....	.85	.85	.85	.85	.85	.102	1	226
7....	....	....	.80A	.80A	.75	.079	....	226
8....	....	....	....	.75N	.75	.077	....	226
11....	.75	.75	.75	.75	.85	.097	5	221
12....	.85	.85	.85	.85	.80	.089	2	228
13....	.70	.70	.70	.70	.70	.063	1	229
14....	....	....	....	.70N	.70	.074	....	229
15....	....	..	....	.70N	.70	.082	....	229
18....	Exchange Closed; President's Day							
19....	....	....	....	.70N	.65	.077	....	229
20....	....	....	....	.65N	.65	.085	....	229
21....	....	....	....	.65N	.70	.090	....	229
22....	....	....	.55A	.55A	.55	.090	....	229
25....	.50	.50	.50	.50	.50	.078	....	229
26....	.50	.50	.45	.45	.45	.062	14	237
27....	....	....	....	.46N	.50	.073	....	237
28....	.45	.45	.45	.45	.45	.060	10	247
IN MARCH								
1....	.35	.35	.20	.30	.30	.046	15	243
4....	....	....	....	.30N	.30	.059	....	243
5....	.25@.30	.30	.25	.30	.30	.054	10	253
6....	....	....	....	.30N	.30	.067	....	253
7....	....	....	....	.30N	.30	.073	....	253
8....	.35	.35	.35	.35	.35	.072	3	256
11....	....	....	....	.35N	.35	.066	....	256
12....	.35	.35	.30	.35	.35	.053	26	283
13....	.35	.40B	.35	.35	.40	.069	3	286
14....	....	....	....	.40N	.40	.072	....	285
15....	.45	.45	.40A	.45	.45	.075	1	285
18....	.40	.40	.40	.40	.45	.069	12	285
19....	.45	.45	.35	.35	.35	.050	5	289
20....	...	....	....	.35N	.35	.052	....	289
21....	.30	.30	.30	.30	.30	.051	9	290
22....	.35	.35	.35	.35	.30	.057	6	295
25....	....	....	....	.30N	.30	.061	....	301
26....	....	....	....	.30N	.30	.052	....	300
27....	....	....	.25A	.25A	.25	.044	....	300
28....	.20	.20	.20	.20	.25	.044	1	300
29....	.20	.20	.20	.20	.25	.038	1	299

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 165 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.25N	.25	.030	....	299
2....	....	....	....	.25N	.30	.037	....	299
3....	....	....	....	.30N	.30	.050	....	299
4....	.30	.30	.25A	.25A	.25	.045	1	298
5....	Exchange Closed; Good Friday							
8....	.25	.25	.25	.25	.25	.056	3	294
9....	.25	.25	.25	.25	.25	.049	6	300
10....	.20	.20	.20	.20	.20	.034	11	309
11....	.15	.15	.15	.15	.15	.030	....	308
12....	.15	.15	.15	.15	.15	.026	6	308
15....	....	....	....	.15N	.15	.024	....	308
16....	....	....	....	.15N	.15	.019	....	308
17....	....	....	....	.15N	.15	.019	....	308
18....	....	....	....	.15N	.15	.023	....	308
19....	....	....	....	.15N	.15	.021	....	308
22....	....	....	....	.15N	.15	.018	....	308
23....	.10	.10	.10	.10	.10	.010	5	313
24....	....	....	....	.10N	.10	.011	....	313
25....	.10	.10	.10	.10	.10	.007	5	312
26....	....	....	....	.10N	.10	.010	....	312
29....	....	....	....	.10N	.10	.016	....	312
30....	.10	.10	.10	.10	.10	.015	10	317
IN MAY								
1....	....	....	....	.10N	10	.023	....	317
2....	.10	.10	.10	.10	.10	.019	1	318
3....	....	....	....	.10N	.10	.011	....	318
6....	....	....	....	.10N	.10	.009	....	318
7....	.05	.05	.05	.05	.05	.006	100	322
8....	....	....	....	.05N	.05	.005	....	322
9....	.05	.05	.05	.05	.05	.003	31	356
10....	....	....	....	.05N	.05	.000	....	353
13....	....	....	....	.05N	CAB	.000	....	353
14....	CAB	CAB	CAB	CAB	CAB	.000	....	353
15....	CAB	CAB	CAB	CAB	CAB	.000	....	353
16....	CAB	CAB	CAB	CAB	CAB	.000	1	352
17....	CAB	CAB	CAB	CAB	CAB	.000	....	352
20....	CAB	CAB	CAB	CAB	CAB	.000	....	352
21....	CAB	CAB	CAB	CAB	CAB	.000	....	352
22....	CAB	CAB	CAB	CAB	CAB	.000	1	351
23....	CAB	CAB	CAB	CAB	CAB	.000	....	351
24....	....	....	....	....	CAB	.000	....	351
27....	Exchange Closed; Memorial Day							
28....	CAB	CAB	CAB	CAB	CAB	.000	....	351
29....	CAB	CAB	CAB	CAB	CAB	.000	....	351
30....	CAB	CAB	CAB	CAB	CAB	.000	....	351
31....	CAB	CAB	CAB	CAB	CAB	.000	....	351
IN JUNE								
3....	CAB	CAB	CAB	CAB	CAB	.000	....	351
4....	CAB	CAB	CAB	CAB	CAB	.000	....	351
5....	CAB	CAB	CAB	CAB	CAB	.000	1	350
6....	CAB	CAB	CAB	CAB	CAB	.000	....	350
7....	CAB	CAB	CAB	CAB	CAB	.000	....	350
10....	CAB	CAB	CAB	CAB	CAB	.000	....	350
11....	CAB	CAB	CAB	CAB	CAB	.000	....	350
12....	CAB	CAB	CAB	CAB	CAB	.000	1	349
13....	CAB	CAB	CAB	CAB	CAB	.000	....	349
14....	CAB	CAB	CAB	CAB	CAB	.000	....	349
17....	CAB	CAB	CAB	CAB	CAB	.000	....	349
18....	CAB	CAB	CAB	CAB	CAB	.000	....	349
19....	CAB	CAB	CAB	CAB	CAB	.000	....	349
20....	CAB	CAB	CAB	CAB	CAB	.000	....	349

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 170 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	5.25	5.25	5.25	5.25	5.15	.448	5	29
3....	....	5.70B	4.80A	5.70B	5.90	.480	....	29
4....	....	....	6.00B	6.00B	6.00	.496	....	29
7....	....	....	5.70A	5.70A	5.80	.481	....	29
8....	....	5.90B	....	5.80N	5.90	.486	....	29
9....	....	....	5.15A	5.15A	5.15	.440	....	29
10....	....	....	3.85A	3.65A	3.60	.366	....	29
11....	4.25	4.30	4.25	4.30	4.25	.386	2	31
14....	....	....	3.35A	3.35A	3.25	.326	....	31
15....	....	3.30B	....	3.30B	3.40	.336	....	31
16....	3.45	3.45	3.20A	3.40	3.30	.330	5	36
17....	3.65	3.65	3.50A	3.50A	3.50	.344	1	37
18....	3.50	3.55B	3.45A	3.50	3.36	.326	6	43
21....	3.00	3.00	2.10A	2.10A	2.15	.234	17	54
22....	2.20	2.20	2.15A	2.15A	2.25	.248	13	66
23....	2.05	2.05	2.05	2.05	1.95	.205	2	69
24....	....	....	1.90A	1.95N	1.90	.214	....	69
25....	1.70	1.95B	1.70	1.70	1.85	.214	1	64
28....	....	2.00B	1.80A	1.85N	1.85	.215	....	68
29....	1.90	1.90	1.70A	1.70A	1.45	.163	1	69
30....	....	1.50B	....	1.50B	1.55	.183	....	69
31....	....	1.60B	....	1.60B	1.55	183	....	69

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.65B	....	1.65B	1.65	.199	....	69
4....	1.70	1.70	1.55A	1.55A	1.50	.166	6	71
5....	1.50	1.50	1.50	1.50	1.56	.174	1	72
6....	1.50	1.50	1.35	1.35	1.45	.175	101	165
7....	....	....	1.35A	1.35A	1.20	.141	....	165
8....	1.20	1.20	1.20	1.20	1.15	.139	27	192
11....	1.40	1.40	1.40	1.40	1.40	.169	2	194
12....	1.50	1.60	1.45	1.45	1.30	.158	24	218
13....	1.30	1.30	1.00A	1.00A	1.00	.119	4	222
14....	.75	1.00B	.75	1.00B	1.00	.136	6	227
15....	1.00	1.05	1.00	1.05	1.05	.149	3	229
18....	Exchange Closed; President's Day							
19....	.90	.90	.90	.90	1.00	.143	5	230
20....	1.00	1.00	.95A	1.00	1.00	.156	11	231
21....	....	1.05B	....	1.05B	1.05	.164	1	231
22....	....	1.15B	....	1.15B	1.10	165	....	231
25....	1.10	1.10	1.00	1.00	.95	.146	32	222
26....	.95	.95	.90	.90	.80	.121	11	226
27....	.95	.95	.85A	.95	.90	.141	33	257
28....	....	....	.80A	.80A	.75	.120	....	274

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.70	.70	.40	.50	.50	.096	39	277
4....	.50	.50	.50	.50	.55	.119	3	275
5....	.55	.55	.55	.55	.55	.110	3	269
6....	....	....	....	.55N	.60	.132	....	269
7....	.70	.70	.60	.60	.65	.144	11	278
8....	.60	.60	.50	.60	.80	.145	11	281
11....	.70	.80	.65	.65	.65	.136	9	281
12....	.60	.60	.60	.60	.60	.116	6	286
13....	.65	.80	.65	.80	.80	.144	9	291
14....	.80	.85	.80	.85	.85	.151	3	289
15....	.85	.90	.80	.90	.85	.157	7	290
18....	.90	1.05	.70	.95	1.00	.182	90	317
19....	1.00	1.00	.55	.60	.60	.115	42	326
20....	.55	.70	.55	.60	.60	.121	102	320
21....	.60	.70	.50	.60	.60	.120	13	328
22....	.60	.65	.60	.65	.65	.131	5	342
25....	.70	.75	.70	.70	.70	.141	4	342
26....	.70	.70	.65	.70	.70	.126	88	356
27....	.65	.65	.50	.55	.55	.110	24	377
28....	.55	.55	.50	.55B	.55	.113	32	390
29....	.55	.60	.55	.55	.50	.101	47	382

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 170 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.55	.55	.50	.50A	.50	.085	21	388
2....	.45	.60	.45	.55A	.55	.101	21	386
3....	.55	.75	.55	.55	.55	.129	28	390
4....	.55	.60B	.55	.55	.55	.120	3	390
5....	Exchange Closed; Good Friday							
8....	.55	.70B	.50	.65	.65	.146	40	409
9....	.60@.65	.65	.50	.50	.55	.133	71	435
10....	.45	.50	.40	.50	.50	.101	17	432
11....	.40	.40	.40	.40	.40	.092	54	437
12....	.50	.50	.40	.40	.35	.083	92	488
15....	.35	.35	.30	.35	.35	.081	12	493
16....	.40	.40	.25	.25	.25	.070	14	488
17....	.30	.30	.25	.25	.25	.069	8	492
18....	.25	.30	.25	.30	.30	.083	8	500
19....	.30	.30	.30	.30	.30	.078	83	552
22....	.30	.35	.30	.30A	.30	.071	23	573
23....	.35	.35	.10	.15@.10	.20	.047	37	586
24....	.20	.20	.20	.20	.20	.050	26	593
25....	.15	.15	.15	.15	.15	.036	21	586
26....	.20	.20	.15	.15	.20	.046	2	588
29....	.20	.25	.20	.25	.25	.075	67	606
30....	.25	.25	.25	.25	.25	.071	5	609

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.35	.20	.35	.35	.100	52	594
2....	.30	.35	.30	.30	.30	.088	41	587
3....	.30@.25	.30	.20	.25A	.25	.063	34	605
6....	.20	.20	.15	.20@.15	.20	.056	10	607
7....	.15	15	.10	.15	.15	.042	116	623
8....	.20	.20	.15	.15	.15	.037	7	607
9....	.15	.15	.15	.15	.15	.026	35	633
10....	.10	.10	.10	.10	.10	.007	24	651
13....	.10	.10	.05	.06	.05	.006	8	641
14....	....	....	....	.05N	.05	.008	6	641
15....	.05	.05	.05	.05	.05	.005	1	641
16....	.05	.05	.05	.05	.05	.002	20	639
17....	.05	.05	.05	.06	CAB	.001	5	641
20....	CAB	CAB	CAB	CAB	CAB	.000	....	640
21....	CAB	CAB	CAB	CAB	CAB	.000	....	638
22....	CAB	CAB	CAB	CAB	CAB	.000	....	638
23....	CAB	CAB	CAB	CAB	CAB	.000	....	638
24....	CAB	CAB	CAB	CAB	CAB	.000	3	635
27....	Exchange Closed; Memorial Day							
28....	CAB	CAB	CAB	CAB	CAB	.000	2	633
29....	CAB	CAB	CAB	CAB	CAB	.000	....	633
30....	CAB	CAB	CAB	CAB	CAB	.000	....	633
31....	CAB	CAB	CAB	CAB	CAB	.000	....	633

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	CAB	CAB	CAB	CAB	CAB	.000	....	634
4....	CAB	CAB	CAB	CAB	CAB	.000	....	633
5....	CAB	CAB	CAB	CAB	CAB	.000	2	630
6....	CAB	CAB	CAB	CAB	CAB	.000	....	630
7....	CAB	CAB	CAB	CAB	CAB	.000	....	630
10....	CAB	CAB	CAB	CAB	CAB	.000	....	630
11....	CAB	CAB	CAB	CAB	CAB	.000	....	631
12....	CAB	CAB	CAB	CAB	CAB	.000	....	631
13....	CAB	CAB	CAB	CAB	CAB	.000	....	631
14....	CAB	CAB	CAB	CAB	CAB	.000	1	630
17....	CAB	CAB	CAB	CAB	CAB	.000	3	627
18....	CAB	CAB	CAB	CAB	CAB	.000	....	627
19....	CAB	CAB	CAB	CAB	CAB	.000	....	627
20....	CAB	CAB	CAB	CAB	CAB	.000	....	627

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 175 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day							
2....	....	7.85B	....	7.85B	7.75	.570	....	7
3....	....	8.55B	7.30A	8.55B	8.65	.603	....	7
4....	....	....	8.65B	8.65B	8.65	.619	....	7
7....	....	....	8.40A	8.40A	8.65	.605	....	7
8....	....	....	....	8.65N	8.80	.610	....	7
9....	7.80	7.80	7.75A	7.75A	7.70	.564	3	10
10....	....	....	6.00A	6.00A	6.00	.488	....	10
11....	....	6.35B	....	6.35B	6.45	.509	....	10
14....	....	....	5.25A	5.25A	5.25	.446	....	10
15....	....	5.30B	....	5.30B	5.45	.457	....	10
16....	5.15	5.50	5.05	5.30A	5.30	.450	55	65
17....	5.70	5.70	5.50A	5.50A	5.60	.488	3	68
18....	5.50	5.55	5.20	5.20	5.25	.447	54	118
21....	5.15	5.15	3.55	3.80	3.70	.342	63	175
22....	3.20	3.60B	3.20	3.60B	3.80	.356	4	175
23....	3.80	3.80	3.25A	3.25A	3.15	.307	8	182
24....	2.85	3.20B	2.85	3.20B	3.30	.318	11	191
25....	3.40	3.40	3.20	3.20	3.20	.319	4	193
28....	3.35	3.35	2.95A	3.25A	3.25	.321	2	193
29....	3.40	3.50	2.70A	2.70A	2.35	.255	4	195
30....	2.40	2.70	2.40	2.70	2.70	.281	8	200
31....	3.00	3.00	2.80A	2.80A	2.70	.281	....	200

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	2.80B	....	2.80B	2.90	.301	22	211
4....	3.00	3.00	2.30A	2.30A	2.35	.259	10	230
5....	2.45	2.65	2.30	2.65	2.45	.270	7	229
6....	2.40	2.50	2.40	2.50	2.50	.271	6	232
7....	2.40	2.40	2.05	2.05	2.05	.227	14	245
8....	2.15	2.15	2.15	2.15	2.10	.225	29	272
11....	2.25	2.80	2.25	2.55A	2.50	.266	2	273
12....	2.45	2.45	2.45	2.45	2.30	.253	6	280
13....	2.30	2.30	1.70	1.70	1.70	.200	14	293
14....	1.75	1.75	1.60	1.60	1.65	.224	13	305
15....	1.60	1.85	1.60	1.85	1.90	.242	4	309
18....	Exchange Closed; President's Day							
19....	1.70	1.70	1.70	1.70	1.80	.236	1	308
20....	1.70	1.80B	1.70	1.80B	1.90	.254	1	308
21....	1.90	2.05	1.85	1.95	2.00	.265	11	316
22....	2.05	2.25	2.05	2.20	2.05	.268	63	366
25....	2.10	2.25	1.80	1.80	1.80	.244	129	392
26....	1.75	1.80	1.60	1.60	1.50	.209	31	388
27....	1.70	1.85	1.60	1.85	1.80	.237	14	381
28....	1.75	1.75	1.50	1.50	1.45	.208	32	407

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.40	.90	1.00	1.00	.175	33	407
4....	1.05	1.15	1.05	1.10A	1.10	.208	52	455
5....	1.00	1.10	1.00	1.00	1.00	.194	17	468
6....	1.00	1.20B	1.00	1.20B	1.30	.230	2	469
7....	1.35	1.50	1.20	1.50	1.45	.248	39	469
8....	1.25	1.40	1.15	1.40	1.40	.251	761	1002
11....	1.35@.40	1.70	1.35	1.40B	1.40	.242	159	1100
12....	1.55	1.55	1.25	1.30B	1.25	.214	61	1120
13....	1.35	1.75	1.20	1.55	1.65	.256	166	1239
14....	1.65	1.80	1.50	1.75	1.75	.266	96	1265
15....	1.75	1.85	1.55	1.80@.85	1.85	.279	152	1314
18....	1.80@.90	2.15	1.75	2.10	2.10	.316	1295	2473
19....	2.10	2.10	1.30	1.40	1.40	.221	1571	1766
20....	1.40	1.65B	1.35	1.45	1.45	.233	429	1668
21....	1.40	1.60	1.25	1.45A	1.45	.232	425	1609
22....	1.45@.40	1.70	1.40	1.55	1.60	.250	422	1668
25....	1.70	1.80	1.70	1.80	1.75	.269	717	2427
26....	1.70@.75	1.75	1.50	1.55	1.55	.247	1039	1734
27....	1.60	1.60	1.25	1.25	1.35	.223	98	1715
28....	1.30	1.40	1.20	1.30	1.35	.229	50	1740
29....	1.40	1.40	1.30	1.30	1.25	.212	574	1559

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 175 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.30	1.30	1.20	1.20	1.20	.189	53	1571
2....	1.20	1.35	1.15	1.35	1.30	.217	18	1582
3....	1.35	1.70B	1.30	1.50	1.50	.264	569	1871
4....	1.55	1.60	1.35	1.35	1.40	.252	531	2275
5....	Exchange Closed; Good Friday							
8....	1.40	1.75	1.40	1.70	1.70	.297	286	2404
9....	1.65	1.65	1.35	1.50B	1.55	.278	130	2427
10....	1.35	1.35	1.20	1.25	1.25	.228	67	2427
11....	1.15	1.25	1.05	1.10	1.10	.214	113	2384
12....	1.20	1.20	.95	1.00@.95	1.00	.200	98	2374
15....	.95	1.05	.95	.95	1.00	.201	216	2355
16....	1.00	1.20	.70	.80	.85	.181	238	2391
17....	.85@.75	.90	.70	.85	.85	.182	38	2383
18....	.65	1.00	.65	1.00	.95	.210	93	2397
19....	1.05	1.05	.80	.80	.80	.204	436	2771
22....	.85	.95	.75	.75	.80	.196	63	2760
23....	.85	.85	.55	.60@.55	.60	.146	171	2827
24....	.55	.65	.55	.65	.65	.153	19	2821
25....	.70	.70	.45	.55	.55	.127	172	2847
26....	.50	.60	.50	.60	.60	.155	137	2852
29....	.70	.80	.60	.80	.80	.219	56	2729
30....	.75	1.00	.75	.75	.75	.215	175	2825

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.75	1.10	.75	1.05	1.05	.277	145	2887
2....	1.05@1.00	1.10	.90	.95	.95	.258	181	2979
3....	.90@.85	.95	.70	.75	.75	.208	138	2879
6....	.70	.75	.65	.65	.65	.198	148	2912
7....	.65	.70	.45	.45	.45	.164	53	2921
8....	.50	.65	.45	.45	.45	.154	319	3055
9....	.45	.45	.35	.40	.40	.121	147	3158
10....	.35@.30	.35	.15	.20	.20	.049	129	3158
13....	.20	.25	.20	.20	.20	.045	292	3137
14....	.15	.20	.10	.20	.20	.057	54	3146
15....	.20	.20	.10	.20	.20	.045	51	3159
16....	.15	.20	.10	.15	.15	.024	32	3168
17....	.20	.20	.10	.10	.10	.016	823	2859
20....	.10	.10	.05	.10	.05	.004	1717	1988
21....	.05	.05	.05	.05	.05	.005	107	1999
22....	.05	.05	.05	.05	.05	.006	6	1999
23....	.05	.10	.05	.05	.05	.007	286	1890
24....	....	....	....	.05N	.05	.004	....	1888
27....	Exchange Closed; Memorial Day							
28....	CAB	CAB	CAB	CAB	CAB	.005	1	1887
29....	CAB	CAB	CAB	CAB	CAB	.003	....	1889
30....	CAB	CAB	CAB	CAB	CAB	.003	....	1889
31....	CAB	CAB	CAB	CAB	CAB	.001	....	1889

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	CAB	CAB	CAB	CAB	CAB	.000	....	1889
4....	CAB	CAB	CAB	CAB	CAB	.000	1	1888
5....	CAB	CAB	CAB	CAB	CAB	.000	....	1889
6....	CAB	CAB	CAB	CAB	CAB	.000	25	1873
7....	CAB	CAB	CAB	CAB	CAB	.000	....	1873
10....	CAB	CAB	CAB	CAB	CAB	.000	....	1873
11....	.05	.05	CAB	CAB	CAB	.000	7	1866
12....	CAB	CAB	CAB	CAB	CAB	.000	5	1861
13....	CAB	CAB	CAB	CAB	CAB	.000	....	1861
14....	CAB	CAB	CAB	CAB	CAB	.000	....	1861
17....	CAB	CAB	CAB	CAB	CAB	.000	9	1852
18....	CAB	CAB	CAB	CAB	CAB	.000	7	1845
19....	CAB	CAB	CAB	CAB	CAB	.000	1	1844
20....	CAB	CAB	CAB	CAB	CAB	.000	2	1842

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 180 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	8.50	8.50	8.00A	8.00A	7.85	.567	3	3
15....	8.00	8.00	8.00	8.00	8.05	.578	1	4
16....	....	8.10B	7.85A	8.05N	7.95	.572	....	4
17....	....	8.30B	....	7.95N	8.30	.588	....	4
18....	....	....	8.10A	8.10A	7.90	.569	....	4
21....	....	....	5.80A	5.80A	5.75	.461	....	4
22....	5.00	5.50B	5.00	5.50B	6.00	.477	5	8
23....	5.85	5.85	5.05	5.20	5.05	.424	52	58
24....	4.70	5.15B	4.70	5.15B	5.25	.437	2	60
25....	....	....	5.00A	5.25N	5.30	.438	2	62
28....	5.15	5.20	4.90A	5.20	5.20	.440	2	63
29....	....	....	4.35A	4.35A	4.00	.366	....	63
30....	4.10	4.50	4.00	4.45	4.45	.396	13	75
31....	....	4.55B	....	4.45N	4.45	.396	....	75

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.80	4.85	4.80	4.85	4.75	.418	5	79
4....	4.10	4.10	3.90A	4.00	4.00	.371	6	79
5....	3.75	4.10B	3.75	4.10B	4.05	.383	5	77
6....	4.00	4.25	3.90	4.25	4.20	.385	7	83
7....	3.75	3.75	3.35	3.40B	3.40	.333	10	89
8....	3.50	3.50	3.35	3.45	3.35	.331	17	106
11....	3.60	4.30	3.60	4.25A	4.15	.381	16	114
12....	3.90	3.95	3.90	3.95	3.80	.366	2	115
13....	3.70	3.70	2.90	2.90	2.90	.304	76	184
14....	2.50	2.95	2.50	2.95	3.00	.334	40	219
15....	3.10	3.60	2.95	3.60	3.50	.357	446	662
18....	Exchange Closed; President's Day							
19....	3.40	3.40	3.15	3.20	3.20	.352	115	773
20....	3.45	3.45	2.90	3.25	3.30	.373	163	928
21....	3.45	3.80	3.30	3.65	3.55	.386	241	1158
22....	3.65	3.90	3.50	3.90	3.55	.391	134	1286
25....	3.80	4.00	3.40A	3.40A	3.20	.365	25	1304
26....	3.25	3.30	2.60A	2.60A	2.60	.323	14	1312
27....	2.90	2.95B	2.55	2.95B	3.10	.356	18	1323
28....	3.15	3.15	2.60	2.60A	2.50	.324	646	1747

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.20	2.20	1.70	1.95	1.95	.282	319	1847
4....	1.95	2.25	1.95	2.20	2.25	.324	438	1999
5....	2.20	2.25	1.80	1.95B	1.95	.306	201	2031
6....	1.95	2.55	1.95	2.50	2.55	.353	525	2390
7....	2.95@.85	2.95	2.35	2.80	2.90	.378	348	2597
8....	2.65@.60	2.90	2.40	2.90B	2.95	.385	1840	4242
11....	2.90	3.15	2.70	2.90	2.90	.377	561	3848
12....	3.05	3.05	2.55	2.75	2.70	.345	97	3813
13....	2.70	3.40	2.50	3.20B	3.20	.398	2873	6055
14....	3.20@.30	3.40	2.95	3.35	3.35	.414	1596	7121
15....	3.30@.25	3.70	3.10	3.60	3.60	.429	440	7267
18....	3.65	4.20	3.35	4.15@.20	4.20	.475	1334	8254
19....	3.90	4.20	2.70	2.80	2.80	.364	1778	8003
20....	2.75	3.30	2.60	2.90A	2.95	.380	3265	10520
21....	3.05	3.15	2.50	2.90	2.95	.381	2223	9673
22....	2.95	3.35B	2.85	3.25	3.20	.406	217	9771
25....	3.30@.40	3.65	3.20	3.50	3.50	.431	422	9821
26....	3.25	3.40	2.95A	3.15	3.15	.407	328	9405
27....	3.20	3.20	2.60	2.95	2.90	.379	1856	7720
28....	2.70	3.05	2.50	2.85	2.90	.389	966	7887
29....	2.80	2.90	2.50	2.50	2.60	.369	1022	8020

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 180 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.60	2.75	2.50	2.50	2.45	.341	3210	5542
2....	2.50	2.90	2.25	2.80@.75	2.75	.380	2082	4371
3....	2.85@.80	3.40	2.70	3.15	3.15	.441	2964	6619
4....	3.20@.25	3.40	3.00	3.00	3.05	.429	1244	7014
5....	Exchange Closed; Good Friday							
8....	2.95	3.75	2.90	3.70@.65A	3.65	.488	1148	7158
9....	3.45@.35	3.55	3.05	3.35	3.35	.468	1601	7874
10....	3.20@.10	3.20	2.75	2.85	2.85	.409	3344	4972
11....	2.60	2.80	2.40	2.75	2.55	.393	1408	4533
12....	2.65@.70	2.75	2.15	2.20@.15	2.20	.378	248	4571
15....	2.30	2.65	2.20	2.45	2.40	.383	2571	4468
16....	2.40@.35	2.80	1.80	2.10	2.10	.358	1052	4479
17....	2.15	2.30	1.95	2.10	2.10	.362	329	4582
18....	1.85	2.50	1.85	2.30@.35	2.35	.404	647	4746
19....	2.55	2.55	2.15	2.20	2.25	.390	1319	5002
22....	2.35	2.45	2.15	2.20	2.15	.394	270	5037
23....	2.35	2.35	1.60	1.70	1.70	.324	1201	4395
24....	1.65@.60	1.95	1.60	1.70	1.70	.339	411	4423
25....	1.80	1.80	1.40	1.45	1.45	.299	798	4558
26....	1.45	1.60	1.40	1.60	1.65	.348	1411	4425
29....	1.80	2.45	1.65	2.45	2.35	.448	5286	5838
30....	2.30@.25	2.80	2.15	2.15	2.15	.447	2432	6187

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.10	3.10	2.10	3.05A	3.00	.531	2114	8237
2....	2.90	3.05	2.60	2.70	2.70	.513	425	8250
3....	2.60@.70	2.70	2.20	2.20	2.15	.453	1083	7663
6....	2.10	2.20	2.00	2.05@.10	2.05	.449	1777	6734
7....	2.10	2.10	1.65	1.75	1.80	.402	2019	5212
8....	1.90	2.00	1.60	1.70	1.65	.389	1577	4898
9....	1.60@.65	1.65	1.25	1.40	1.40	.338	3471	4213
10....	1.25@.20	1.25	.65	.70	.70	.185	921	4072
13....	.75@.70	.85	.70	.75@.70	.70	.179	385	3901
14....	.65@.60	.85	.50	.75	.75	.215	329	4099
15....	.75	.80	.45	.65	.65	.188	567	4283
16....	.60	.60	.50	.50	50	.126	210	4251
17....	.55	.55	.30	.35	.30	.097	1332	4389
20....	.25	.30	.15	.15	.15	.040	586	4457
21....	.15@.20	.20	.15	.20	.15	.045	1292	4114
22....	.20	.20	.15	15	.15	.052	128	4075
23....	.15	.15	.10	.10	.10	.061	207	3779
24....	.10	.10	10	.10	.10	.048	22	3776
27....	Exchange Closed; Memorial Day							
28....	.05	.15	.05	.10	.10	.057	86	3777
29....	.10	.10	.05	.05	.05	.047	138	3693
30....	.05	10	.05	.05	.05	.045	37	3697
31....	.05	.05	.05	05	.05	.024	90	3740

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.05	.05	05	.05	.05	.013	4	3740
4....	.05	.05	.05	.05	.05	.010	11	3743
5....	.05	.05	.05	.05	.05	.011	13	3746
6....	CAB	.05	CAB	CAB	CAB	.003	12	3745
7....	CAB	.05	CAB	.05	.05	.010	19	3729
10....	.05	.05	CAB	CAB	CAB	.004	11	3735
11....	CAB	CAB	CAB	CAB	CAB	.005	....	3737
12....	CAB	CAB	CAB	CAB	CAB	010	....	3737
13....	CAB	.05	CAB	.05	.05	.034	140	3735
14....	.05	.05	.05	.05	CAB	.008	7	3732
17....	CAB	CAB	CAB	CAB	CAB	.000	....	3733
18....	CAB	CAB	CAB	CAB	CAB	.000	4	3734
19....	CAB	CAB	CAB	CAB	CAB	.000	....	3734
20....	CAB	CAB	CAB	CAB	CAB	.000	6	3728
21....	CAB	CAB	CAB	CAB	CAB	.000	5	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 185 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	8.00	8.30B	8.00	8.30B	8.75	.596	2	2
23....	7.50	7.50	7.50	7.50	7.55	.544	1	3
24....	7.40	7.85B	7.40	7.85B	7.80	.557	8	9
25....	....	....	7.50A	7.80N	7.80	.559	2	11
28....	....	8.10B	7.60A	7.80N	7.75	.562	....	11
29....	....	....	6.60A	6.60A	6.30	.485	....	11
30....	6.65	6.90	6.65	6.90	6.90	.517	2	10
31....	....	7.05B	....	6.90N	6.90	.517	....	10

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	7.10B	....	7.10B	7.25	.540	....	10
4....	....	....	6.10A	6.20A	6.20	.491	....	10
5....	6.00	6.40B	6.00	6.40B	6.40	.504	3	11
6....	6.50	6.50	6.35A	6.50	6.50	.506	1	12
7....	5.70	5.90	5.60A	5.90	5.40	.450	61	69
8....	....	....	5.35A	5.35A	5.35	.449	6	75
11....	6.10	6.35B	6.10	6.10	6.40	.504	1	75
12....	6.40	6.45B	6.10	6.10	6.00	.490	8	78
13....	5.85	5.85	4.30	4.60	4.75	.423	29	77
14....	4.60	5.05	4.60	5.00@.05	5.00	.457	8	79
15....	5.00	5.40	4.90	5.40	5.30	.483	17	90
18....	Exchange Closed; President's Day							
19....	5.55	5.55	5.25A	5.25A	5.35	.479	4	92
20....	4.70	5.60B	4.70	4.70	5.70	.502	9	96
21....	5.90	5.90	5.90	5.90	5.90	.517	4	96
22....	5.80	6.35	5.65A	6.35B	6.00	.523	5	95
25....	6.40	6.40	5.75A	5.75A	5.40	.497	17	103
26....	5.25	5.45B	4.45	4.75B	4.60	.453	14	113
27....	4.70	5.20B	4.40	4.40	5.20	.492	5	104
28....	5.15	5.20	4.60A	4.60A	4.50	.455	15	117

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.20	4.20	3.10	3.60	3.65	.409	33	124
4....	3.75	4.10	3.60A	4.00	4.10	.457	486	597
5....	4.05	4.10	3.70A	3.80B	3.80	.437	1256	1748
6....	3.80	4.60	3.65	4.60	4.75	.491	1045	2753
7....	5.05	5.30	4.60	5.30	5.30	.520	45	2789
8....	4.90	5.20	4.65	5.20	5.40	.530	36	2800
11....	5.55	5.80	5.20	5.30B	5.30	.525	17	2800
12....	5.45	5.45	4.90	5.00	4.90	.493	27	2814
13....	5.50	6.10	4.80A	6.10	5.80	.551	33	2828
14....	5.75	6.00	5.50	6.00	6.10	.569	25	2836
15....	6.05	6.40B	5.60	6.30	6.30	.586	25	2834
18....	6.15	7.10	6.05	7.10	7.10	.633	73	2849
19....	6.80	7.10B	5.10	5.20	5.15	.525	39	2854
20....	5.30	5.75	5.00	5.00	5.40	.543	13	2848
21....	5.40	5.50	4.65	5.30	5.35	.546	21	2857
22....	5.70	5.95	5.65A	5.95	5.80	.573	3	2856
25....	6.05	6.25	5.75A	6.15B	6.10	.602	210	2919
26....	6.00	6.00	5.35A	5.50	5.55	.560	165	2956
27....	5.40	5.75B	5.10	5.25	5.30	.553	49	2954
28....	4.80	5.35B	4.70A	5.35B	5.36	.564	7	2956
29....	5.05	5.30	4.95A	4.95A	4.96	.546	13	2958

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 185 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.90	4.95B	4.70	4.70	4.55	.520	8	2946
2....	4.50	5.15	4.25	5.15	5.20	.563	54	2953
3....	5.20	6.30	5.20	5.90	6.05	.626	61	2949
4....	6.05	6.30B	5.75	5.75	5.85	.617	32	2926
5....	Exchange Closed; Good Friday							
8....	5.60	6.80B	5.60	6.65B	6.75	.678	8	2928
9....	6.30	6.55	6.15A	6.25	6.35	.662	209	3110
10....	6.05	6.05	5.30	5.50	5.40	.606	7	3112
11....	4.90	5.30	4.80A	5.15	5.10	.592	44	3122
12....	5.15	5.25B	4.80	4.80	4.75	.580	29	3119
15....	4.80@.85	5.20	4.50	5.00A	4.95	.591	482	3128
16....	4.75	5.50	3.90	4.20	4.45	.587	222	3274
17....	4.30	4.60B	4.20A	4.50	4.45	.574	22	3277
18....	3.90	5.00	3.90	4.95	5.00	.620	1788	4232
19....	5.25	5.25	4.70A	4.85B	4.90	.618	101	4301
22....	5.05	5.20B	4.75A	4.80	4.75	.620	80	4215
23....	4.95	4.95	3.70	3.90	3.90	.550	2333	3175
24....	3.80	4.20B	3.80	4.00	4.10	.569	671	2959
25....	4.10	4.15B	3.35	3.45	3.55	.528	1377	1929
26....	3.45	4.00	3.45	4.00	4.00	.586	214	1975
29....	4.25	5.35	4.10A	5.35	5.36	.690	573	1802
30....	5.30	6.05B	5.20	5.30A	5.20	.683	182	1757

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.45	6.50	5.35	6.40	6.45	.766	439	1958
2....	6.30	6.56	6.10	6.10	6.10	.756	243	1997
3....	5.40	5.55	5.20	5.20	5.20	.712	672	2406
6....	4.80	5.25B	4.80	5.15A	5.15	.717	51	2437
7....	4.90	4.90	4.25	4.50A	4.80	.677	310	2646
8....	4.80	5.00	4.35A	4.65	4.40	.668	182	2497
9....	4.15	4.25	3.55	3.70	3.80	.620	588	2941
10....	3.10	3.15	2.15	2.25A	2.20	.435	2076	1707
13....	2.20	2.40	1.85	2.10	2.10	.438	843	1967
14....	1.95	2.45	1.70	2.35	2.35	.492	4019	4338
15....	2.35	2.40	1.50	2.10	2.10	.459	610	3306
16....	1.90	1.95	1.55	1.60@.55	1.55	.362	1374	3035
17....	1.70	1.70	1.15	1.20	1.20	.311	1860	2590
20....	1.00@.85	1.00	.50	.55@.50	.50	.183	812	2281
21....	.60	.70	.50	.65	.65	.202	1319	2998
22....	.75	.95	.70	.80	.75	.226	147	3014
23....	.75	.80	.60	.75@.80	.60	.253	133	3026
24....	.70@.60	.70	.56	.55	.55	.223	50	3042
27....	Exchange Closed; Memorial Day							
28....	.45@.35	.80	.35	.65	.70	.270	188	2996
29....	.70	.80	.60	.65	.65	.248	843	2806
30....	.65@.55	.80	.50	.55@.60	.55	.247	235	2812
31....	.55	.60	.30	.35@.40	.35	.172	153	2848

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.25	.50	.25	.30	.30	.133	975	2950
4....	.30	.35	.25	.25	.25	.119	146	3003
5....	.20@.15	.25	.15	.25	.25	.130	201	3057
6....	.30@.25	.30	.15	.15	.15	.062	277	3216
7....	.15	.30	.15	.25	.25	.137	160	3310
10....	.25@.20	.25	.15	.15	.15	.099	297	3323
11....	.15	.20	.10	.15	.15	.121	101	3360
12....	.20	.40	.20	.40	.35	.200	427	3288
13....	.40@.50	1.00	.40	.95	.95	.410	1081	3037
14....	.70	.75	.35	.40	.40	.243	507	2942
17....	.40	.50	.25	.30	.30	.190	303	3053
18....	.15	.20	.10	.15	.15	.093	278	3154
19....	.15	.30	.10	.25	.25	.132	176	3224
20....	.30	.30	.05	.05	.05	.019	428	3277
21....	.15	.15	CAB	CAB	CAB	.000	415	....
24....	....	....	....	....	....	.008	31	....
25....	....	....	....	....	....	.018	8	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 190 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	6.05	6.20B	5.85A	5.90	6.05	.542	110	114
4....	6.05	6.80B	6.05	6.80B	7.00	.580	15	125
5....	6.65	6.70B	6.20	6.30B	6.50	.570	51	170
6....	....	....	....	7.70B	7.80	.626	....	170
7....	8.40@.30	8.40	7.65A	8.30	8.50	.656	18	161
8....	8.25	8.25	7.80A	8.25	8.75	.667	1	160
11....	....	9.00B	8.35A	8.35A	8.00	.666	....	160
12....	8.25	8.60B	8.00A	8.00A	7.85	.638	1	160
13....	9.20	9.20	7.80A	9.20	9.15	.693	10	160
14....	9.05	9.25B	8.90A	9.25B	9.55	.710	1	161
15....	9.25	9.90B	9.25	9.90B	9.85	.726	1	161
18....	....	10.95B	9.80A	9.85N	11.00	.768	....	161
19....	8.40	8.40	8.40	8.40	8.35	.677	1	161
20....	8.35	9.15B	8.30A	8.50	8.65	.695	1	160
21....	....	....	7.95A	8.65N	8.65	.699	3	160
22....	....	9.10B	....	9.10B	9.20	.724	....	160
25....	....	9.85B	....	9.20N	9.70	.752	....	160
26....	....	9.75B	8.95A	9.70N	9.30	.734	....	160
27....	8.50	9.35B	8.50	8.60B	8.55	.713	1	159
28....	....	8.70B	8.05A	8.70B	8.75	.724	2	161
29....	....	...	8.55A	8.75N	8.30	.710	....	161

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	8.35B	7.95A	7.95A	7.80	.691	....	161
2....	....	8.25B	7.35A	8.25B	8.50	.729	....	161
3....	....	9.90B	....	8.50N	9.75	.782	...	161
4....	9.55	9.60B	9.55	9.60B	9.40	.778	1	160
5....	Exchange Closed; Good Friday							
8....	9.35	10.60B	9.20A	10.60B	10.60	.826	12	156
9....	10.35	10.35	10.35	10.35	10.20	.816	11	165
10....	....	....	8.95A	10.20N	9.85	.775	....	165
11....	8.55	8.75	8.30	8.75	8.60	.766	4	167
12....	8.70	8.85B	8.70	8.85B	8.25	.758	5	162
15....	8.50	8.70B	8.25A	8.55A	8.45	.771	14	169
16....	8.50	9.20B	7.05	7.90B	7.95	.754	1	167
17....	8.00	8.30B	7.70	7.70	7.95	.762	11	168
18....	....	8.70B	7.60A	8.70B	8.80	.799	....	168
19....	8.95	5.00B	8.50A	8.50A	8.65	.800	50	161
22....	....	9.10B	8.40A	8.65N	8.60	.806	....	110
23....	8.70	8.80B	7.50A	7.50A	7.30	.755	10	110
24....	....	7.80B	7.25A	7.30N	7.60	.772	....	110
25....	....	7.75B	6.75A	6.75A	6.90	.742	....	110
26....	6.85	7.65B	6.80A	7.65B	7.70	.790	6	114
29....	8.90	9.45B	8.90	9.45B	9.45	.886	50	164
30....	9.40	10.30B	9.40	9.50A	9.50	.870	1	113

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	9.40	10.80	9.40	10.80	10.90	.913	60	168
2....	10.50	10.95B	10.50	10.80B	10.60	.910	6	123
3....	....	....	9.70A	9.75A	9.55	.888	....	117
6....	....	....	9.20A	9.55N	9.50	.895	....	117
7....	8.90	8.90	8.50A	8.80A	8.75	.874	2	114
8....	....	9.20B	8.60A	8.60A	8.55	.872	....	114
9....	....	....	7.50A	7.50A	7.65	.844	....	114
10....	6.70	6.70	5.25A	5.70	5.30	.708	3	118
13....	5.30	5.50B	5.20A	5.40	5.10	.718	101	189
14....	4.80	5.75B	4.80	5.85B	5.70	.787	4	189
15....	4.35	5.75B	4.35	4.90	5.30	.745	2	190
16....	4.90	5.00B	4.30A	4.30A	4.20	.662	3	192
17....	4.45	4.45	3.20	3.40B	3.40	.615	195	337
20....	2.70	2.70	1.90	2.10	2.10	.467	220	456
21....	2.30@.35	2.40	1.85	2.35	2.35	.500	187	515
22....	2.50@.60	3.00	2.50	2.65	2.65	.536	200	610
23....	2.75	2.90	2.45	2.90	2.85	.578	115	628
24....	2.80	2.65	2.35	2.40	2.40	.545	525	817
27....	Exchange Closed; Memorial Day							
28....	2.00@1.90	3.30	1.85	2.95	3.00	.629	760	1277
29....	3.30	3.30	2.70	2.75	2.75	.610	558	1435
30....	2.65	3.25	2.55	2.65	2.75	.616	285	1482
31....	2.70	2.85	1.65	1.90B	2.00	.522	318	1572

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
JUNE 1985 190 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.50	2.15	1.40	1.60	1.70	.486	265	1485
4....	1.65	1.90	1.40	1.60	1.55	.469	490	1659
5....	1.30	1.65	1.20	1.65	1.70	.499	308	1720
6....	1.60	1.65	1.05	1.10	1.00	.350	362	1832
7....	1.10	1.75	1.00	1.75	1.75	.537	907	1841
10....	1.80@.85	2.00	1.50	1.50	1.50	.511	442	2025
11....	1.30	1.95	1.30	1.80	1.70	.575	187	2095
12....	1.80	2.75	1.75	2.70A	2.65	.728	486	2006
13....	2.95	4.70	2.85	4.50	4.50	.906	226	2067
14....	3.85@.70	4.30B	3.10	3.25	3.25	.833	141	1780
17....	3.45	3.65B	3.10	3.15	3.15	.909	38	1784
18....	2.85	2.86	2.20	2.55	2.60	.892	54	1723
19....	2.60	3.50B	2.15	3.45	3.35	.978	66	1703
20....	3.30	4.20	2.80	2.80	2.75	.991	48	1682
21....	3.25	3.25	.90	.90	.90	.833	38	1649
24....	....	....	....	....	....	.000	14	....
25....	....	....	....	....	....	.568	....	....

JUNE 1985 195 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5....	Exchange Closed; Good Friday							
8....	15.25	15.25	15.10	15.10	15.10	.920	4	2
9....	....	....	....	15.10N	14.70	.914	....	....
11....	....	...	....	13.25N	12.95	.886	....	....
12....	13.00	13.15B	13.00	13.00	12.55	.882	10	10
15....	....	13.00B	12.50A	12.55N	12.75	.892	....	10
16....	....	13.60B	11.60A	12.75N	12.25	.883	....	10
17....	....	12.60B	11.95A	12.25N	12.25	.890	....	10
18....	....	13.05B	11.80A	13.00B	13.20	.913	....	10
19....	....	13.40B	12.85A	12.85A	13.05	.914	....	10
22....	....	13.70B	12.80A	13.05N	13.05	.920	....	10
23....	....	13.35B	11.70A	11.70A	11.55	.893	....	10
24....	....	12.05B	....	11.55N	11.90	.904	....	10
25....	....	12.00B	10.95A	10.95A	11.05	.888	....	10
26....	....	12.05B	11.00A	12.05B	12.15	.916	....	10
29....	....	14.20B	....	14.20B	14.20	.955	....	10
30....	...	15.10B	14.15A	14.20N	14.20	.958	....	10

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	14.75	15.50B	14.75	15.50B	15.75	.976	1	11
2....	....	15.80B	15.30A	15.75N	15.40	.975	....	6
3....	....	15.50B	14.50A	14.75A	14.35	.968	....	6
6....	....	14.40B	13.85A	14.40B	14.30	.972	....	6
7....	....	....	13.10A	13.50A	13.45	.965	....	6
8....	....	14.00B	13.30A	13.30A	13.25	.965	....	6
9....	....	....	12.00A	12.00A	12.25	.955	....	6
10....	9.80	9.80	9.30A	9.80	9.40	.892	1	6
13....	....	9.60B	9.30A	9.40N	9.35	.902	....	6
14....	....	10.20B	8.90A	10.00B	10.10	.928	....	6
15....	....	10.15B	8.75A	9.65A	9.55	.919	....	6
16....	....	....	8.40A	8.40A	8.15	.879	....	6
17....	....	8.35B	7.05A	8.15N	7.40	.855	....	6
20....	5.50	5.50	5.20A	5.50	5.40	.763	1	6
21....	5.85	5.85	5.30A	5.75	5.75	.791	953	952
22....	6.60	6.80	6.20A	6.20A	6.20	.820	53	1003
23....	6.30	6.60B	6.20A	6.60B	6.55	.849	1	1003
24....	....	....	6.25A	6.25A	6.25	.833	....	1003
27....	Exchange Closed; Memorial Day							
28....	....	7.35B	5.55A	6.95B	7.15	.893	....	1003
29....	....	7.20B	7.00A	7.00A	6.80	.887	....	1003
30....	....	7.50B	6.55A	6.70A	6.85	.894	....	1003
31....	5.20	5.35	5.10A	5.35	5.70	.848	1	1002

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1985 195 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	4.85A	5.40A	5.30	.844	1	1003
4....	5.00	5.45B	5.00	5.00	5.05	.839	3	1003
5....	4.90	5.30B	4.50	5.30B	5.40	.862	44	1009
6....	4.05	4.05	4.05	4.05	3.95	.769	3	1009
7....	4.75	4.75	4.75	4.75	5.65	.893	1	1009
10....	....	5.80B	5.35A	5.35A	5.30	.906	....	1004
11....	....	5.95B	5.25A	5.90B	5.86	.935	....	1004
12....	7.15	7.20B	7.15	7.15	7.20	.978	1	1003
13....	....	9.30B	....	9.30B	9.30	.997	....	1009
14....	8.40	8.40	8.15A	8.15A	7.95	.995	1	1004
17....	8.00	8.50B	8.00	8.00	8.05	.999	1	1002
18....	....	....	7.25A	7.45A	7.45	.999	....	2
19....	....	8.40B	7.05A	8.40B	8.25	.999	....	4
20....	....	8.50B	7.85A	7.85A	7.70	1.000	....	3
21....	....	....	....	7.70N	7.70	.999	....	3
24....	....	....	....	....	....	.996	....	....

SEPTEMBER 1985 160 PUTS

IN JANUARY 1985

16....	1.50	1.50	1.50	1.50	1.40	146	....	....
17....	....	....	....	1.40N	1.50	156	....	....
18....	....	....	....	1.50N	1.45	144	....	....
21....	.90	.90	.90	.90	.90	101	100	100
22....	....	....	....	.90N	.95	.108	1	100
23....	....	....	.90A	.90A	.85	.086	....	100
24....	....	....	....	.85N	.90	.092	....	100
25....	....	....	....	.90N	.90	.092	....	100
28....	....	....	....	.90N	.90	.094	....	100
29....	....	....	.80A	.80A	.80	.071	....	100
30....	....	....	....	.80N	.80	.081	....	100
31....	....	....	....	.80N	.80	.080	....	100

IN FEBRUARY

1....	....	....	....	.80N	.85	.088	....	100
4....	....	....	.80A	.80A	.75	.073	....	100
5....	....	....	....	.75N	.75	.077	....	100
6....	....	....	....	.75N	.75	.078	....	100
7....	.75	.75	.75	.75	.70	.063	5	100
8....	.80	.80	.80	.80	.80	.062	5	105
11....	....	....	....	.80N	.90	.075	....	105
12....	....	....	....	.90N	.85	.070	....	105
13....	.50	.50	.50	.50	.50	.053	1	105
14....	....	....	....	.50N	.55	.060	....	105
15....	....	....	....	.55N	.80	.084	....	105
18....	Exchange Closed; President's Day							
19....	....	....	....	.60N	.60	.062	....	105
20....	....	....	....	.60N	.60	.068	....	105
21....	....	....	....	.60N	.60	.070	....	105
22....	.60	.60	.60	.60	.60	.070	2	105
25....	.70	.70	.65A	.65A	.55	.061	2	105
26....	....	....	.50A	.50A	.50	.060	....	105
27....	....	....	....	.50N	.50	.057	....	105
28....	....	....	.45A	.45A	.40	.049	....	105

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

SEPTEMBER 1985 160 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	.35A	.35A	.30	.040	....	105
4....	....	....	....	.30N	.30	.050	....	105
5....	.35	.35	.35	.35	.30	.047	2	105
6....	.40	.40	.40	.40	.40	.054	1	105
7....	....	....	....	.40N	.40	.057	....	105
8....	....	....	....	.40N	.40	.056	....	105
11....	.40	.40	.40	.40	.40	.053	10	106
12....	....	....	....	.40N	.40	.045	....	106
13....	....	.50B	....	.50B	.50	.056	....	106
14....	....	....	....	.50N	.50	.057	....	106
15....	.50	.50	.50	.50	.50	.059	4	107
18....	....	....	....	.50N	.50	.066	....	107
19....	....	....	....	.50N	.40	.042	....	107
20....	....	.45B	....	.45B	.40	.043	....	107
21....	....	....	....	.40N	.40	.042	....	107
22....	.45	.45	.45	.45	.45	.046	1	108
25....	.50	.50	.50	.50	.50	.049	5	108
26....	....	....	....	.50N	.50	.043	....	108
27....	....	....	....	.50N	.45	.038	....	108
28....	.55	.55	.55	.55	.45	.039	1	108
29....	....	....	....	.45N	.35	.035	....	108

IN APRIL

1....	....	....	....	.35N	.30	.030	....	109
2....	....	....	....	.30N	.35	.034	....	109
3....	....	....	....	.35N	.40	.042	....	109
4....	....	....	....	.40N	.40	.036	....	109
5....	Exchange Closed; Good Friday							
8....	....	....	....	.40N	.45	.046	....	109
9....	....	....	....	.45N	.40	.041	....	109
10....	.40	.40	.40	.40	.35	.033	....	109
11....	....	....	....	.35N	.35	.030	1	110
12....	....	....	....	.35N	.30	.027	....	110
15....	....	....	....	.30N	.30	.027	....	110
16....	.40	.40	.30A	.30A	.25	.023	12	111
17....	....	....	....	.25N	.25	.023	....	111
18....	....	....	....	.25N	.25	.026	2	113
19....	....	....	....	.25N	.25	.025	....	113
22....	....	....	....	.25N	.25	.023	....	113
23....	....	....	....	.25N	.25	.017	....	113
24....	....	....	....	.25N	.25	.018	....	113
25....	....	....	....	.25N	.25	.014	....	113
26....	....	....	....	.25N	.25	.017	....	113
29....	....	....	....	.25N	.25	.023	....	113
30....	.30	.30	.30	.30	.25	.022	2	115

IN MAY

1....	....	....	....	.25N	.30	.028	1	116
2....	....	....	....	.30N	.30	.025	....	116
3....	....	....	.25A	.25A	.25	.019	....	116
6....	....	....	....	.25N	.25	.017	....	116
7....	....	....	....	.25N	.20	.014	....	116
8....	....	....	....	.20N	.20	.013	....	116
9....	....	....	....	.20N	.20	.010	....	132
10....	....	....	....	.20N	.15	.005	....	132
13....	.15	.15	.15	.15	.15	.005	10	142
14....	....	....	....	.15N	.15	.006	....	126
15....	....	....	....	.15N	.15	.004	....	126
16....	....	....	....	.15N	.10	.002	....	126
17....	....	....	....	.10N	.10	.002	....	126
20....	....	....	....	.10N	.10	.001	....	126
21....	....	....	....	.10N	.10	.001	....	126
22....	....	....	....	.10N	.10	.001	....	126
23....	....	....	....	.10N	.10	.001	....	126
24....	.05	.05	.05	.05	.05	.001	14	117
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.05N	.05	.001	....	117
29....	....	....	....	.05N	.05	.001	....	117
30....	....	....	....	.05N	.05	.001	....	117
31....	....	....	....	.05N	.05	.000	....	117

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 160 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	...	05N	05	000	...	117
4	...	...	...	05N	05	000	...	117
5	...	...	...	05N	05	000	...	117
6	...	...	...	05N	05	000	...	117
7	...	...	...	05N	05	000	...	117
10	...	...	...	05N	05	000	...	117
11	...	...	...	05N	05	001	...	117
12	...	...	...	05N	05	001	...	117
13	05	05	05	05	05	002	...	117
14	...	...	...	05N	05	001	10	127
17	10	10	05A	05A	05	001	12	134
18	...	...	...	05N	05	001	...	124
19	...	...	...	05N	05	001	...	124
20	...	...	...	05N	05	001	...	124
21	...	...	...	05N	05	000	...	124
24	...	...	...	05N	05	000	...	124
25	...	...	...	05N	05	000	...	124
26	...	...	...	05N	05	000	...	124
27	...	...	...	05N	05	000	...	124
28	...	...	...	05N	05	000	...	124

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	05N	05	000	...	124
2	...	...	...	05N	CAB	000	...	124
3	CAB	CAB	CAB	CAB	CAB	000	...	124
4	Exchange Closed: Independence Day							
5	CAB	CAB	CAB	CAB	CAB	000	...	124
8	CAB	CAB	CAB	CAB	CAB	000	...	124
9	CAB	CAB	CAB	CAB	CAB	000	...	124
10	CAB	CAB	CAB	CAB	CAB	000	...	124
11	CAB	CAB	CAB	CAB	CAB	000	...	124
12	CAB	CAB	CAB	CAB	CAB	000	...	124
15	CAB	CAB	CAB	CAB	CAB	000	...	124
16	CAB	CAB	CAB	CAB	CAB	000	...	124
17	CAB	CAB	CAB	CAB	CAB	000	...	124
18	CAB	CAB	CAB	CAB	CAB	000	...	124
19	CAB	CAB	CAB	CAB	CAB	000	...	124
22	CAB	CAB	CAB	CAB	CAB	000	...	124
23	CAB	CAB	CAB	CAB	CAB	000	...	124
24	CAB	CAB	CAB	CAB	CAB	000	...	124
25	CAB	05	CAB	05	...	000	100	94
26	CAB	CAB	CAB	CAB	CAB	000	...	94
29	CAB	CAB	CAB	CAB	CAB	000	...	94
30	CAB	CAB	CAB	CAB	CAB	000	...	94
31	CAB	CAB	CAB	CAB	CAB	000	...	95

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000	...	95
2	05	05	05	05	...	000	5	100
5	CAB	CAB	CAB	CAB	CAB	000	...	94
6	CAB	CAB	CAB	CAB	CAB	000	...	94
7	CAB	CAB	CAB	CAB	CAB	000	...	94
8	CAB	CAB	CAB	CAB	CAB	000	...	94
9	CAB	CAB	CAB	CAB	CAB	000	...	94
12	CAB	CAB	CAB	CAB	CAB	000	...	94
13	CAB	CAB	CAB	CAB	CAB	000	...	94
14	CAB	CAB	CAB	CAB	CAB	000	...	94
15	CAB	CAB	CAB	CAB	CAB	000	...	94
16	CAB	CAB	CAB	CAB	CAB	000	...	94
19	CAB	CAB	CAB	CAB	CAB	000	...	94
20	CAB	CAB	CAB	CAB	CAB	000	...	94
21	CAB	CAB	CAB	CAB	CAB	000	...	94
22	CAB	CAB	CAB	CAB	CAB	000	...	94
23	CAB	CAB	CAB	CAB	CAB	000	...	94
26	CAB	CAB	CAB	CAB	CAB	000	...	94
27	CAB	CAB	CAB	CAB	CAB	000	...	94
28	CAB	CAB	CAB	CAB	CAB	000	...	94
29	CAB	CAB	CAB	CAB	CAB	000	...	94
30	CAB	CAB	CAB	CAB	CAB	000	...	94

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 160 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	CAB	CAB	CAB	CAB	CAB	.000	...	94
4	CAB	CAB	CAB	CAB	CAB	.000	...	94
5	CAB	CAB	CAB	CAB	CAB	.000	...	94
6	CAB	CAB	CAB	CAB	CAB	.000	...	94
9	CAB	CAB	CAB	CAB	CAB	.000	...	94
10	CAB	CAB	CAB	CAB	CAB	.000	...	94
11	CAB	CAB	CAB	CAB	CAB	.000	...	94
12	CAB	CAB	CAB	CAB	CAB	.000	...	94
13	CAB	CAB	CAB	CAB	CAB	.000	...	94
16	CAB	CAB	CAB	CAB	CAB	.000	...	94
17	CAB	CAB	CAB	CAB	CAB	.000	...	94
18	CAB	CAB	CAB	CAB	CAB	.000	...	94
19	CAB	CAB	CAB	CAB	CAB	.000	...	94

SEPTEMBER 1985 165 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	.75	80	75	80	75	.078	20	20
29	...	...	...	75N	65	.072	...	20

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	65N	60	.063	...	20
2	...	...	...	60N	65	.072	...	20
3	...	...	...	65N	70	.086	...	20
4	...	...	...	70N	70	.081	...	20
5	Exchange Closed: Good Friday							
8	...	...	...	70N	75	.095	...	20
9	.75	75	75	75	70	.087	2	22
10	.70	70	70	70	65	.071	1	23
11	...	...	...	65N	65	.067	...	23
12	...	...	...	65N	60	.061	...	23
15	...	...	...	60N	60	.061	...	23
16	...	...	...	60N	55	.055	...	23
17	...	...	...	55N	55	.055	...	23
18	...	...	...	55N	55	.062	...	23
19	...	...	...	55N	50	.060	...	23
22	...	...	...	50N	50	.056	...	23
23	...	...	45A	45A	45	.044	...	23
24	...	...	...	45N	45	.046	...	23
25	...	...	40A	40A	40	.039	...	23
26	...	...	...	40N	40	.045	...	23
29	...	...	...	40N	45	.060	...	23
30	...	...	...	45N	45	.058	...	23

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	55	55	55	55	55	.071	1	24
2	.60	60	60	60	55	.086	3	27
3	...	...	50A	50A	50	.053	...	27
6	...	...	...	50N	50	.050	...	27
7	.50	50	40	40	40	.042	10	36
8	...	...	...	40N	40	.040	...	36
9	...	...	...	40N	35	.033	...	36
10	...	...	30A	30A	25	.018	...	36
13	...	...	...	25N	25	.017	...	36
14	...	...	...	25N	30	.020	...	36
15	...	...	...	30N	30	.016	...	36
16	25	25	25	25	20	.011	7	41
17	20	25	.20	20A	20	.009	7	40
20	...	...	...	20N	20	.004	2	42
21	.20	20	15A	15A	15	.005	5	47
22	...	...	...	15N	15	.006	...	47
23	...	...	...	15N	15	.007	...	47
24	...	...	...	15N	15	.005	...	47
27	Exchange Closed: Memorial Day							
28	05	05	05	05	10	.006	1	48
29	...	...	...	10N	10	.006	...	48
30	...	...	...	10N	10	.006	...	48
31	05	05	05	05	05	.004	1	48

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 165 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.05N	.05	.003	....	46
4	....	....	....	.05N	.05	.003	....	46
5	....	....	....	.05N	.05	.004	....	46
6	....	....	....	.05N	.05	.002	....	46
7	....	....	....	.05N	.05	.004	....	46
10	....	....	....	.05N	.05	.004	....	46
11	....	....	....	.05N	.05	.005	....	46
12	....	....	....	.05N	.10	.007	....	46
13	....	....	....	.10N	.15	.011	....	46
14	....	....	....	.15N	.10	.007	....	46
17	....	....	....	.10N	.10	.007	....	46
18	.10	.10	.10	.10	.10	.006	2	46
19	....	....	....	.10N	.10	.007	....	46
20	.10	.10	.10	.10	.10	.005	5	50
21	.10	.10	.10	.10	.10	.004	4	54
24	....	....	....	.10N	.10	.003	....	54
25	....	....	....	.10N	.10	.002	....	54
26	....	....	....	.10N	.10	.001	....	54
27	....	....	....	.10N	.05	.001	....	54
28	....	....	....	.05N	.05	.001	....	54

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.05	.05	.05	.05	.000	5	54
2	....	....	....	.05N	.05	.000	....	54
3	....	....	....	.05N	.05	.000	....	54
4	Exchange Closed, Independence Day							
5	....	....	....	.05N	.05	.000	....	54
8	....	....	....	.05N	.05	.000	....	54
9	....	....	....	.05N	.05	.000	....	54
10	....	....	....	.05N	.05	.000	....	54
11	....	....	....	.05N	.05	.000	....	54
12	....	....	....	.05N	.05	.000	....	54
15	....	....	....	.05N	.05	.000	....	54
16	....	....	....	.05N	CAB	.000	....	54
17	CAB	CAB	CAB	CAB	CAB	.000	....	54
18	CAB	CAB	CAB	CAB	CAB	.000	....	54
19	CAB	CAB	CAB	CAB	CAB	.000	....	54
22	CAB	CAB	CAB	CAB	CAB	.000	....	54
23	CAB	CAB	CAB	CAB	CAB	.000	....	54
24	CAB	CAB	CAB	CAB	CAB	.000	....	54
25	CAB	CAB	CAB	CAB	CAB	.000	....	54
26	CAB	CAB	CAB	CAB	CAB	.000	....	54
29	CAB	CAB	CAB	CAB	CAB	.000	....	52
30	CAB	CAB	CAB	CAB	CAB	.000	....	52
31	CAB	CAB	CAB	CAB	CAB	.000	9	52

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	43
2	CAB	CAB	CAB	CAB	CAB	.000	....	43
5	CAB	CAB	CAB	CAB	CAB	.000	....	43
6	CAB	CAB	CAB	CAB	CAB	.000	....	43
7	CAB	CAB	CAB	CAB	CAB	.000	....	43
8	CAB	CAB	CAB	CAB	CAB	.000	....	43
9	CAB	CAB	CAB	CAB	CAB	.000	....	43
12	CAB	CAB	CAB	CAB	CAB	.000	....	43
13	CAB	CAB	CAB	CAB	CAB	.000	....	43
14	CAB	CAB	CAB	CAB	CAB	.000	....	43
15	CAB	CAB	CAB	CAB	CAB	.000	....	43
16	CAB	CAB	CAB	CAB	CAB	.000	....	43
19	CAB	CAB	CAB	CAB	CAB	.000	....	43
20	CAB	CAB	CAB	CAB	CAB	.000	....	43
21	CAB	CAB	CAB	CAB	CAB	.000	....	43
22	CAB	CAB	CAB	CAB	CAB	.000	....	43
23	CAB	CAB	CAB	CAB	CAB	.000	....	43
26	CAB	CAB	CAB	CAB	CAB	.000	....	43
27	CAB	CAB	CAB	CAB	CAB	.000	....	43
28	CAB	CAB	CAB	CAB	CAB	.000	....	43
29	CAB	CAB	CAB	CAB	CAB	.000	....	43
30	CAB	CAB	CAB	CAB	CAB	.000	....	43

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 165 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	43
4	CAB	CAB	CAB	CAB	CAB	.000	....	43
5	CAB	CAB	CAB	CAB	CAB	.000	....	43
6	CAB	CAB	CAB	CAB	CAB	.000	....	43
9	CAB	CAB	CAB	CAB	CAB	.000	....	43
10	CAB	CAB	CAB	CAB	CAB	.000	....	43
11	CAB	CAB	CAB	CAB	CAB	.000	....	43
12	CAB	CAB	CAB	CAB	CAB	.000	....	43
13	CAB	CAB	CAB	CAB	CAB	.000	....	43
16	CAB	CAB	CAB	CAB	CAB	.000	....	43
17	CAB	CAB	CAB	CAB	CAB	.000	....	43
18	CAB	CAB	CAB	CAB	CAB	.000	....	43
19	CAB	CAB	CAB	CAB	CAB	.000	....	43

SEPTEMBER 1985 170 PUTS

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	4.10	4.10	4.10	4.10	4.10	.286	2	2
21	3.80	3.80	2.95A	2.95A	2.50	.227	2	4
22	....	....	....	2.50N	2.65	.239	....	4
23	....	....	2.40A	2.40A	2.40	.205	....	4
24	2.40	2.40	2.40	2.40	2.50	.212	3	7
25	2.60	2.60	2.30	2.30	2.40	.212	6	9
28	....	....	....	2.40N	2.45	.216	....	9
29	2.10	2.10	2.10	2.10	2.00	.174	3	12
30	2.20	2.40	2.20	2.40	2.45	.192	5	17
31	....	....	....	2.45N	2.45	.191	....	17

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.45N	2.60	.204	....	17
4	2.50	2.50	2.20	2.25	2.25	.177	8	25
5	2.20	2.40	2.20	2.40	2.40	.185	5	30
6	....	....	2.00A	2.00A	2.00	.167	....	30
7	1.70	1.70	1.70	1.70	1.70	.158	5	35
8	....	....	....	1.70N	1.70	.157	1	36
11	2.20	2.20	2.20	2.20	2.20	.182	1	37
12	....	....	2.00A	2.00A	2.00	.174	....	37
13	1.70	1.70	1.50A	1.50A	1.50	.141	1	38
14	1.80	1.80	1.80	1.80	1.70	.156	1	39
15	1.50	1.70	1.50	1.70	1.75	.165	2	40
18	Exchange Closed, President's Day							
19	1.70	1.70	1.70	1.70	1.70	.161	3	43
20	....	....	1.60A	1.70N	1.65	.173	....	43
21	....	....	....	1.65N	1.70	.179	....	43
22	1.85	1.85	1.65A	1.85	1.80	.179	3	46
25	....	....	1.70A	1.70A	1.60	.162	....	46
26	....	....	....	1.45A	1.45	.140	....	46
27	....	....	....	1.45N	1.55	.156	....	46
28	1.40	1.40	1.30A	1.30A	1.30	.138	5	51

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 170 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.15	1.15	1.05A	1.05A	1.05	.120	1	51
4....	1.00	1.00	1.00	1.00	1.10	.140	10	61
5....	....	....	....	1.10N	1.06	.133	....	61
6....	.85	.85	.85	.85	1.20	.152	1	60
7....	1.30	1.30	1.30	1.30	1.30	.161	6	66
8....	1.20	1.20	1.20	1.20	1.30	.161	3	69
11....	....	....	....	1.30N	1.30	.156	....	66
12....	....	....	1.25A	1.25A	1.25	.140	....	66
13....	1.30	1.30	1.30	1.30	1.35	.165	2	68
14....	1.20	1.20	1.20	1.20	1.30	.171	1	66
15....	....	....	....	1.30N	1.35	.176	....	66
18....	1.75	1.75	1.60	1.60	1.60	.193	3	66
19....	1.65	1.65	1.35A	1.35A	1.30	.140	26	84
20....	1.30	1.35	1.30	1.35	1.30	.145	2	83
21....	....	....	1.25A	1.25A	1.25	.143	....	83
22....	....	1.30B	....	1.30B	1.30	.154	....	83
25....	1.50	1.50	1.50	1.50	1.40	.162	10	93
26....	....	....	1.30A	1.30A	1.30	.151	....	93
27....	1.30@.35	1.35	1.30	1.30A	1.25	.138	3	96
28....	1.40	1.40	1.30	1.30	1.25	.141	5	98
29....	....	....	....	1.25N	1.15	.131	....	96

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	1.15N	1.05	.118	....	96
2....	....	....	....	1.05N	1.15	.133	....	96
3....	....	1.20B	....	1.20B	1.25	.155	....	96
4....	1.30	1.40	1.30	1.40	1.25	.148	3	99
5....	Exchange Closed; Good Friday							
8....	1.50	1.50	1.50	1.50	1.50	.170	5	102
9....	1.50	1.50	1.50	1.50	1.45	.159	1	103
10....	1.20	1.20	1.20	1.20	1.20	.135	2	105
11....	....	....	1.10A	1.10A	1.10	.129	....	105
12....	1.10	1.10	1.10	1.10	1.00	.120	3	108
15....	1.15	1.15	1.15	1.15	1.10	.121	1	109
16....	1.10	1.10	1.00	1.00	1.00	.111	3	112
17....	1.00	1.00	1.00	1.00	1.00	.112	3	115
18....	.95	1.10	.95	1.10	1.05	.125	7	119
19....	1.05	1.05	1.00	1.00	1.00	.121	6	121
22....	1.05	1.10	1.00	1.00	.95	.117	12	129
23....	....	....	.90A	.90A	.85	.096	....	129
24....	....	....	....	.85N	.85	.100	....	129
25....	....	....	.75A	.75A	.75	.087	....	129
26....	....	....	....	.75N	.75	.100	....	129
29....	....	....	....	.75N	.85	.127	....	129
30....	.85	1.10	.85	.95A	.85	.124	6	135

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.10	1.10	1.10	1.10	1.05	.149	2	137
2....	1.10	1.10	.95	.95	.95	.140	11	148
3....	1.00	1.00	.85	.85	.85	.118	7	145
6....	.85	.85	.85	.85	.85	.114	2	146
7....	.85	.85	.85	.85	.70	.101	1	146
8....	.90	.90	.65	.65	.65	.087	10	150
9....	....	....	.55A	.55A	.55	.063	....	151
10....	.50	.50	.35A	.40	.40	.050	16	150
13....	....	....	....	.40N	.40	.049	....	150
14....	.60	.60	.50	.50	.50	.056	6	154
15....	....	....	.45A	.45A	.45	.046	....	154
16....	.40	.40	.40	.40	.40	.034	11	155
17....	....	....	.35A	.35A	.35	.028	1	156
20....	.30	.30	.30	.30	.35	.017	2	156
21....	.25	.25	.25	.25	.25	.019	1	158
22....	.25	.25	.25	.25	.25	.021	1	158
23....	.25	.25	.25	.25	.25	.023	1	159
24....	.25	.25	.25	.25	.25	.020	4	163
27....	Exchange Closed; Memorial Day							
28....	.15	.30	.15	.30	.25	.023	2	162
29....	....	....	....	.25N	.25	.021	....	162
30....	.25	.25	.20	.20	.20	.022	2	162
31....	.20	.20	.15	.15	.15	.017	2	163

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 170 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.05	.05	.05	.05	.10	.014	1	162
4....	....	....	....	.10N	.10	.014	....	161
5....	....	....	....	.10N	.10	.015	....	161
6....	....	....	....	.10N	.10	.010	....	161
7....	....	....	....	.10N	.15	.017	....	160
10....	....	....	....	.15N	.15	.016	....	160
11....	....	....	....	.15N	.15	.019	....	160
12....	....	....	....	.15N	.20	.024	....	157
13....	.30	.30	.30	.30	.30	.036	1	158
14....	.30	.30	.30	.30	.25	.028	2	160
17....	....	....	....	.25N	.25	.027	....	160
18....	.25	.25	.25	.25	.20	.023	5	161
19....	.20	.25	.20	.25	.25	.026	26	186
20....	.25	.25	.25	.25	.20	.022	6	192
21....	.20	.20	.20	.20	.20	.019	2	192
24....	.20	.20	.20	.20	.20	.014	10	202
25....	.15	.15	.15	.15	.15	.013	7	209
26....	....	....	....	.15N	.15	.009	....	209
27....	.10	.10	.10	.10	.10	.008	1	210
28....	....	....	....	.10	.10	.008	....	209

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.10N	.10	.004	....	209
2....	....	....	....	.10N	.10	.004	....	209
3....	....	....	....	.10N	.10	.004	....	209
4....	Exchangn Closed; Independence Day							
5....	.05	.05	.05	.05	.05	.002	1	208
8....	....	....	....	.05N	.05	.003	....	208
9....	....	....	....	.05N	.05	.004	....	208
10....	....	....	....	.05N	.05	.002	....	208
11....	.05	.05	.05	.05	.05	.002	28	226
12....	.05	.05	.05	.05	.05	.001	1	226
15....	....	....	....	.05N	.05	.001	....	226
16....	....	....	....	.05N	.05	.000	....	226
17....	....	....	....	.05N	.05	.000	....	226
18....	....	....	....	.05N	.05	.000	....	229
19....	....	....	....	.05N	.05	.000	....	229
22....	....	....	....	.05N	.05	.000	....	229
23....	CAB	CAB	CAB	CAB	CAB	.001	8	218
24....	.05	.05	.05	.05	.05	.002	....	218
25....	....	....	....	.05N	.05	.001	4	222
26....	.05	.05	.05	.05	.05	.001	5	226
29....	.05	.05	.05	.05	.05	.004	15	234
30....	....	....	....	.05N	.05	.003	....	234
31....	....	....	....	.05N	.05	.002	2	234

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.001	2	234
2....	....	....	....	.05N	.05	.001	....	234
5....	.05	.05	.05	.05	.05	.001	20	253
6....	.05	.05	.05	.05	.05	.005	8	261
7....	....	....	....	.05N	.05	.004	....	261
8....	.05	.05	.05	.05	.05	.003	5	261
9....	....	....	....	.05N	.05	.003	....	262
12....	....	....	....	.05N	.05	.003	....	262
13....	....	....	....	.05N	.05	.002	....	262
14....	....	....	....	.05N	.05	.002	....	261
15....	.05	.05	.05	.05	.05	.003	9	263
16....	.05	.05	.05	.05	.05	.003	17	263
19....	....	....	....	.05N	.05	.001	....	263
20....	....	....	....	.05N	CAB	.000	....	263
21....	CAB	CAB	CAB	CAB	CAB	.000	....	263
22....	CAB	CAB	CAB	CAB	CAB	.000	....	263
23....	.05	.05	.05	.05	CAB	.000	....	263
26....	CAB	CAB	CAB	CAB	CAB	.000	10	263
27....	CAB	CAB	CAB	CAB	CAB	.000	....	263
28....	CAB	CAB	CAB	CAB	CAB	.000	....	263
29....	CAB	CAB	CAB	CAB	CAB	.000	....	263
30....	CAB	CAB	CAB	CAB	CAB	.000	....	263

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 170 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	CAB	CAB	CAB	CAB	CAB	000	....	263
4....	CAB	CAB	CAB	CAB	CAB	000	....	263
5....	CAB	CAB	CAB	CAB	CAB	000	....	263
6....	CAB	CAB	CAB	CAB	CAB	000	....	263
9....	CAB	CAB	CAB	CAB	CAB	000	....	263
10....	CAB	CAB	CAB	CAB	CAB	000	1	262
11....	CAB	CAB	CAB	CAB	CAB	000	....	262
12....	CAB	CAB	CAB	CAB	CAB	000	....	262
13....	CAB	CAB	CAB	CAB	CAB	000	....	262
16....	CAB	CAB	CAB	CAB	CAB	000	3	259
17....	CAB	CAB	CAB	CAB	CAB	000	....	259
18....	CAB	CAB	CAB	CAB	CAB	000	2	259
19....	CAB	CAB	CAB	CAB	CAB	000	2	257
20....	CAB	CAB	CAB	CAB	CAB	000	4	....

SEPTEMBER 1985 175 PUTS
IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	3.00	3.00	3.00	3.00	3.00	.247	4	4
13....	3.00	3.00	2.40A	2.40A	2.30	.206	3	7
14....	....	....	....	2.30N	2.70	.227	....	7
15....	2.50	2.50	2.50	2.50	2.70	.238	1	8
18....	Exchange Closed; President's Day							
19....	....	....	....	2.70N	2.70	.234	....	8
20....	....	....	2.50A	2.70N	2.70	.248	....	8
21....	....	....	....	2.70N	2.80	.256	....	8
22....	2.70	2.85B	2.70	2.85B	2.85	.257	1	9
25....	2.85	2.90@	2.70A	2.70A	2.60	.237	1	10
26....	2.65	2.65	2.30A	2.30A	2.15	.209	2	12
27....	....	2.20B	....	2.20B	2.40	.229	....	12
28....	....	....	2.00A	2.00A	2.00	.207	....	12

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.60	1.60	1.40	1.40A	1.45	.183	11	7
4....	1.55	1.55	1.55	1.55	1.55	.209	1	8
5....	....	....	....	1.55N	1.60	.200	....	8
6....	1.60	1.80B	1.60	1.80B	1.80	.226	1	9
7....	....	1.85B	....	1.85B	2.00	.238	....	9
8....	....	....	....	2.00N	2.05	.240	....	9
11....	2.20	2.20	2.20	2.20	2.05	.236	3	11
12....	2.00	2.00	2.00	2.00	2.00	.215	10	21
13....	....	2.15B	....	2.15B	2.25	.249	....	21
14....	....	....	....	2.25N	2.35	.257	....	21
15....	2.40	2.40	2.40	2.40	2.40	.265	2	21
18....	2.80@.60	3.10	2.50	2.80	2.80	.288	7	27
19....	2.75	2.75	2.30	2.30	2.15	.220	72	99
20....	2.40	2.40	2.20	2.20	2.15	.227	7	107
21....	....	....	2.10A	2.10A	2.05	.226	2	107
22....	....	2.15B	....	2.15B	2.20	.242	....	107
25....	....	2.35B	....	2.35B	2.35	.253	....	107
26....	2.40	2.40	2.25	2.25	2.25	.239	3	109
27....	2.20	2.20	2.20	2.20	2.25	.222	510	508
28....	1.90	2.15B	1.90[1]	2.15B	2.30	.227	2	508
29....	....	....	....	2.30N	2.00	.214	....	508

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 175 PUTS
IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.95	1.95	1.95	1.95	1.90	.198	4	512
2....	....	2.00B	....	2.00B	2.05	.219	....	512
3....	2.35	2.45	2.35	2.45	2.40	.250	12	515
4....	2.50	2.50	2.30A	2.30A	2.25	.241	1	516
5....	Exchange Closed; Good Friday							
8....	2.45	2.55	2.20A	2.55	2.56	.272	2	517
9....	2.50	2.50	2.30	2.40	2.40	.258	307	814
10....	2.20	2.20	2.10A	2.15	2.10	.228	305	1117
11....	2.00	2.00	2.00	2.00	2.00	.219	2	1118
12....	....	....	1.85A	2.00N	1.85	.208	....	1119
15....	1.85	1.95	1.85	1.90B	1.85	.211	4	1122
16....	....	1.90B	1.75A	1.75A	1.70	.195	....	1121
17....	....	1.75B	....	1.75B	1.75	.198	....	1121
18....	1.70	1.85B	1.60A	1.85B	1.85	.218	1	1122
19....	1.90	1.90	1.90	1.90	1.80	.215	2	1124
22....	1.75	1.75	1.70	1.70	1.75	.209	200	1324
23....	1.60	1.60	1.60	1.60	1.50	.180	2	1326
24....	1.50	1.80	1.80	1.50	1.50	.186	1	1327
25....	....	....	1.40A	1.40A	1.35	.167	....	1327
26....	1.45	1.45	1.45	1.45	1.45	.188	3	1330
29....	1.70	1.80	1.70	1.80	1.80	.230	....	1330
30....	1.90	1.90	1.80A	1.80A	1.75	.229	202	1532

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	1.95B	....	1.95B	1.95	.266	....	1532
2....	1.95	1.95	1.90	1.95	1.85	.254	4	1541
3....	1.75	1.80	1.70	1.70	1.65	.224	5	1541
6....	1.65	1.65	1.50	1.50	1.50	.219	5	1546
7....	1.35	1.40	1.25	1.25	1.25	.199	72	1598
8....	1.25	1.25	1.25	1.25	1.20	.193	3	1599
9....	1.10	1.10	1.10	1.10	1.10	.171	13	1607
10....	1.00	1.00	.80	.80	.80	.113	25	1582
13....	.85	.85	.75	.75	.75	.113	3	1582
14....	.85	.85	.85	.85	.85	.124	1	1580
15....	.85	.90	.70A	.90	.75	.109	20	1613
16....	.75	.80	.70	.70	.65	.084	14	1625
17....	.65	.70	.65	.70	.65	.073	34	1652
20....	.65	.65	.35	.35	.55	.048	98	1627
21....	.35	.35	.30	.35B	.35	.053	1357	829
22....	.45	.45	.40	.40	.40	.058	58	840
23....	.45	.50	.40	.45A	.45	.064	8	842
24....	....	....	....	.45N	.40	.057	....	843
27....	Exchange Closed; Memorial Day							
28....	.30@.35	.40	.30	.40	.40	.064	7	846
29....	.45	.45	.35	.35	.35	.061	3	850
30....	.35	.35	.35	.35	.35	.062	1	849
31....	.30	.30	.30	.30	.30	.060	4	860

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.30	.30	.30	.30	.30	.044	10	850
4....	....	....	....	.30N	.30	.042	....	850
5....	.30	.30	.30	.30	.30	.046	10	845
6....	....	....	....	.30N	.25	.034	....	845
7....	.30	.30	.30	.30	.30	.049	2	846
10....	....	....	....	.30N	.30	.048	1	848
11....	.30	.30	.30	.30	.30	.054	3	847
12....	.35	.35	.35	.35	.40	.067	....	847
13....	.50	.50	.50	.50	.55	.093	4	847
14....	.50	.50	.45	.45	.45	.073	10	847
17....	.40	.50	.40	.45A	.45	.076	3	846
18....	.45	.45	.35	.35	.40	.067	39	885
19....	.30	.40	.30	.40	.45	.078	89	947
20....	.45	.50	.45	.45A	.40	.066	5	946
21....	.40	.40	.35	.35	.35	.060	2	945
24....	.35	.40	.35	.35	.35	.047	18	960
25....	.35	.35	.25	.25	.25	.044	42	982
26....	.20	.20	.15	.15	.15	.030	5	983
27....	.20	.20	.20	.20	.15	.025	12	984
28....	....	....	....	.15N	.15	.026	....	984

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 175 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.15	.15	.15	.15	.15	.019	20	977
2	.10	.10	.10	.10	.15	.019	1	978
3	....	....	....	.15N	.15	.021	2	978
4	Exchange Closed: Independence Day							
5	....	....	....	.15N	.10	.014	....	978
8	.15	.15	.15	.15	.15	.018	2	980
9	.15	.15	.15	.15	.15	.020	6	986
10	.10	.15	.10	.15	.10	.014	5	986
11	.10	.10	.10	.10	.10	.013	32	964
12	....	....	....	.10N	.10	.011	....	964
15	.10	.10	.10	.10	.10	.011	2	962
16	.10	.10	.10	.10	.10	.004	11	971
17	.05	.05	.05	.05	.05	.003	686	1156
18	....	....	....	.05N	.05	.004	5	1157
19	....	....	....	.05N	.05	.004	....	1157
22	....	....	....	.05N	.05	.005	....	1156
23	CAB	.05	CAB	.05	.05	.010	35	1141
24	.05	.05	.05	.05	.10	.016	45	1101
25	....	....	....	.10N	.05	.012	....	1106
26	.10	.10	.10	.10	.10	.011	10	1116
29	.10	.10	.10	.10	.10	.026	20	1125
30	.15	.15	.10	.10	.10	.021	2	1125
31	....	....	....	.10N	.10	.016	....	1115

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.05A	.05A	.05	.008	....	1115
2	.10	.10	.05	.05	.10	.012	293	1231
5	.10	.10	.10	.10	.10	.011	1	1225
6	....	....	....	.10N	.15	.036	....	1225
7	.15	.15	.10	.15	.15	.031	10	1234
8	.10	.10	.10	.10	.10	.022	41	1271
9	.05	.05	.05	.05	.10	.024	6	1271
12	.10	.10	.10	.10	.10	.024	54	1315
13	.10	.15	.10	.10	.10	.023	57	1283
14	....	....	.05A	.05A	.10	.022	1	1283
15	....	....	....	.10N	.10	.026	....	1283
16	.10	.10	.10	.10	.10	.032	12	1285
19	.05	.05	.05	.05	.05	.030	5	1277
20	CAB	CAB	CAB	CAB	CAB	.008	1	1276
21	CAB	CAB	CAB	CAB	CAB	.008	....	1276
22	.05	.05	.05	.05	.05	.011	2	1275
23	....	....	....	.05N	.05	.013	....	1275
26	.05	.05	.05	.05	.05	.006	4	1275
27	....	....	....	.05N	.05	.005	....	1275
28	....	....	....	.05N	.05	.004	....	1275
29	....	....	....	.05N	.05	.002	....	1275
30	CAB	CAB	CAB	CAB	.05	.003	....	1275

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 175 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed: Labor Day							
3	....	....	....	.05N	.05	.001	....	1276
4	....	....	....	.05N	.05	.002	....	1275
5	....	....	....	.05N	CAB	.001	....	1275
6	CAB	CAB	CAB	CAB	CAB	.000	50	1275
9	CAB	CAB	CAB	CAB	CAB	.000	....	1275
10	CAB	CAB	CAB	CAB	CAB	.000	....	1275
11	CAB	CAB	CAB	CAB	CAB	.001	....	1275
12	CAB	CAB	CAB	CAB	CAB	.003	....	1275
13	.05	.05	.05	.05	.05	.004	46	1288
16	CAB	CAB	CAB	CAB	CAB	.000	....	1287
17	CAB	.05	CAB	.05	CAB	.000	10	1291
18	CAB	.05	CAB	.05	CAB	.000	7	1286
19	CAB	CAB	CAB	CAB	CAB	.000	137	1155
20	CAB	CAB	CAB	CAB	CAB	.000	9	....

SEPTEMBER 1985 180 PUTS

IN FEBRUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	4.00	4.00	3.70A	4.00	4.00	.337	2	2
21	4.10	4.40	4.10	4.40	4.25	.345	2	4
22	....	....	4.00A	4.25N	4.30	.347	....	4
25	....	4.40B	4.25A	4.25A	4.00	.324	....	4
26	....	....	....	3.50A	3.35	.291	....	4
27	....	3.40B	....	3.40B	3.85	.318	....	4
28	....	....	3.05A	3.05A	3.05	.291	....	4

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.50	2.50	2.30	2.30	2.30	.262	5	9
4	....	2.50B	....	2.50B	2.50	.293	....	9
5	2.80	2.80	2.60A	2.70	2.40	.281	6	15
6	2.50	2.50	2.50	2.50	3.00	.314	1	16
7	3.05	3.05	3.05	3.05	3.20	.330	6	11
8	3.20	3.40B	3.20	3.40B	3.45	.334	1	12
11	3.85	3.85	3.30	3.30	3.35	.330	3	14
12	3.35	3.35	3.30A	3.30A	3.10	.307	1	13
13	4.10	4.10	4.10	4.10	3.80	.348	1	13
14	....	....	....	3.80N	3.90	.358	....	13
15	3.90	3.90	3.90	3.90	4.00	.369	100	113
18	....	4.45B	....	4.45B	4.55	.396	....	113
19	3.50	3.50	3.50	3.50	3.40	.319	1	114
20	3.50	3.65	3.30	3.40B	3.50	.328	12	122
21	3.25	3.25	3.25	3.25	3.35	.328	50	172
22	3.60	3.65B	3.60	3.65B	3.70	.347	....	172
25	....	3.75B	....	3.75B	3.90	.362	1	172
26	....	....	3.70A	3.70A	3.70	.346	....	172
27	....	....	3.50A	3.50A	3.50	.326	....	172
28	3.30	3.45B	3.10	3.45B	3.55	.333	11	182
29	....	....	3.50A	3.50A	3.35	.319	1	183

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 180 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.20	3.20	3.20	3.20	3.00	.300	....	181
2....	3.10	3.35B	3.00	3.35B	3.40	.327	32	210
3....	4.05@.00	4.05	4.00	4.00	4.00	.365	7	212
4....	4.10	4.10	3.80A	3.80A	3.75	.356	3	212
5....	Exchange Closed; Good Friday							
8....	....	....	....	3.75N	4.15	.395	....	211
9....	3.80	4.10B	3.80	3.80	4.00	.379	50	261
10....	3.75	3.75	3.30	3.40	3.45	.341	59	299
11....	3.05	3.20B	3.05	3.20B	3.25	.333	47	344
12....	....	....	....	3.25N	3.10	.320	....	344
15....	3.15	3.30	3.15	3.30	3.15	.326	38	382
16....	....	3.40B	3.00A	3.00A	2.90	.309	....	382
17....	2.80	2.95B	2.80	2.95B	2.90	.312	4	384
18....	....	3.05B	2.80A	3.05B	3.20	.338	....	384
19....	3.10	3.30	3.10	3.15A	3.00	.336	3	365
22....	3.05	3.05	3.00	3.05	2.95	.331	200	588
23....	3.00	3.00	2.75	2.75	2.80	.295	2	590
24....	2.80	2.75	2.80	2.75	2.70	.303	11	601
25....	2.70	2.70	2.40	2.40	2.35	.279	25	603
26....	2.30	2.60	2.30	2.60	2.60	.308	15	614
29....	3.00@2.90	3.00	2.90	2.90	3.00	.365	101	713
30....	3.40	3.40	3.20	3.20	3.00	.363	6	716

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.20	3.55B	3.20	3.55B	3.55	.411	11	715
2....	3.65	3.65	3.50A	3.50A	3.45	.400	21	736
3....	3.10	3.15	2.90	3.15	2.90	.364	5	728
6....	2.90	2.90	2.70	2.80	2.80	.361	8	735
7....	2.50	2.50	2.35A	2.50	2.40	.335	3	738
8....	2.40	2.50B	2.40	2.40	2.35	.328	1	739
9....	2.30	2.30	2.15A	2.15A	2.10	.299	2	740
10....	1.85	1.95	1.50	1.80	1.55	.218	24	751
13....	1.70	1.70	1.55	1.55	1.50	.218	29	778
14....	1.40@.30	1.90	1.30	1.80A	1.60	.234	19	795
15....	1.70	1.70	1.40	1.55	1.50	.212	28	802
16....	1.40	1.45	1.30	1.30	1.25	.173	15	806
17....	1.30	1.35	1.10	1.10	1.05	.155	21	822
20....	1.00	1.00	.70	.75B	.75	.111	237	688
21....	.80	.85	.70	.85	.80	.121	158	726
22....	.90	.95	.85	.85	.85	.130	33	740
23....	.95	.95	.95	.95	.90	.141	9	744
24....	.85	.85	.80	.80	.80	.129	2	662
27....	Exchange Closed; Memorial Day							
28....	.80	.90	.80	.85	.85	.142	16	673
29....	.95	.95	.70	75	75	137	14	675
30....	.75@.70	.85	.70	.75	.75	.139	29	694
31....	.75	.75	.65	.65	.65	.119	14	674

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	.60	.65	.55	.55	.55	.107	35	678
4....	.60	.60	.60	.60	.60	.103	2	677
5....	.55	.55	.50	.50	.60	.110	3	679
6....	.60	.70	.50	.50	.50	.098	14	695
7....	.65	.70	.60	.70	.65	.116	7	692
10....	.70	.75	.65A	.65A	.65	.113	7	695
11....	.65	.70	.65	.70	.70	.125	32	665
12....	.80	.85	.75	.80	.80	.149	6	687
13....	.90	1.20	.90	1.15	1.15	.196	318	986
14....	1.10	1.20	.95A	.95A	.95	.163	33	1018
17....	.95	1.10	.95	1.00	1.00	.170	69	1061
18....	.90	.95	.75	.85	.90	.156	92	1122
19....	.90	1.10	.80	1.10	1.10	.174	48	1164
20....	1.15	1.20	.95	.95	.90	.158	58	1180
21....	.90@.85	.95	.70	.85B	.80	.145	62	1200
24....	.80@.85	.90	.65	.70	.70	.122	39	1193
25....	.65	.65	.40	.45@.50	.50	.117	50	1212
26....	.50	.50	.40	.40	.40	.095	51	1221
27....	.35	.40	.35	.35	.35	.077	116	1186
28....	.35	.40	.38	.40	.35	.079	43	1205

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 180 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.40	.40	.30	.30	.30	.063	14	1207
2....	.35	.35	.30	.35	.35	.065	40	1236
3....	.35	.35	.35	.35	.35	.071	13	1248
4....	Exchange Closed; Independence Day							
5....	.30	30	.25	.25	.25	.052	16	1249
8....	.30	.35	.30	.30	.30	.065	12	1250
9....	.30	.35	.30	.35	.35	.073	6	1249
10....	.35	.35	.25	.25	.25	.055	72	1289
11....	.25	.30	.25	.30	.25	.052	31	1268
12....	.30	.30	.25	.25	.25	.046	8	1268
15....	.20	.25B	.20	.25B	.25	.049	6	1271
16....	.25	.25	.20	.20	.20	.024	15	1281
17....	.15	.15	.15	.15	.15	.019	80	1331
18....	....	....	....	.15N	.15	.022	....	1331
19....	.15	.15	.15	.15	.15	.024	....	1331
22....	.15	.15	.15	.15	.15	.029	11	1331
23....	.15@.10	.25	.10	.25	.20	.047	287	1098
24....	.25	.35	.25	.30	.30	.068	56	1141
25....	.30	.30	.25	.30	.30	.055	48	1072
26....	.30	.30	.30	.30	.30	.053	3	1076
29....	.30	.45B	.30	.45B	.45	.103	131	1147
30....	.45	45	.30	.30	.30	.087	100	1179
31....	.35	.35	.25	.30	.30	.070	30	1166

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.25	.25	.25	.25	.25	.044	37	1182
2....	.25	.30	.25	.30	.30	.059	60	1140
5....	.35	.35	25	.25	.25	.059	38	1128
6....	.25	.60	.20	.55	.55	.136	91	1184
7....	.60	.65	.45	.55	.55	.125	57	1176
8....	.45	.50	.35	.35	.35	.100	47	1154
9....	.35	.45	.30	.45	.40	.108	58	1147
12....	.40	.50	.35	.45	.45	.112	181	1203
13....	.50	.65	.30	.40	40	.110	117	1264
14....	.35	.40	.30	.40	.40	.109	50	1236
15....	.40	.45	.35	.40	.40	.123	122	1278
16....	.40	.45	.35	.40	.40	.145	178	1320
19....	.40	.40	.30	.30	.30	.113	64	1323
20....	.25@.30	.30	.15	.15	.15	.061	259	1293
21....	.15	.15	.15	15	.15	.050	53	1306
22....	.15	.20	.10	.20	.20	.085	68	1307
23....	.20@.25	.25	.15	.20	.20	.094	97	1324
26....	.30	.30	.15	.15	.15	.065	91	1364
27....	.15	.15	.15	.15	.15	.055	53	1351
28....	.15	.15	.15	.15	.15	.050	14	1355
29....	.15	.15	.10	.10	.10	.041	46	1377
30....	.10	.10	.10	.10	.10	.053	38	1385

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.10	.10	.05	.10	.10	.041	53	1390
4....	.10	.10	.05	.05	.10	.048	33	1379
5....	.10	.10	.05	.05	.05	.033	175	1337
6....	.05	.05	.05	.05	.05	.019	21	1354
9....	.05	.05	.05	.05	.05	.013	64	1339
10....	.05	.05	.05	.05	.05	.039	62	1310
11....	.10	.20	.10	.15	.15	.083	342	1389
12....	.15	.30	.10	.30	.30	.135	458	1392
13....	.25	.75	.25	.45@.40	.40	.204	840	1209
16....	.40	.40	.30	.30	.25	.074	191	1117
17....	.20@.25	.85	.20	.70	.70	.350	600	999
18....	.60	.70	.30	.30	.30	.150	188	947
19....	.30@.40	.40	.05	.05	.05	.001	820	1370
20....	.05	.05	CAB	CAB	CAB	.026	132	....
23....	....	....	....	....	....	.132	3	....
24....	....	....	....	....	....	.166	21	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 185 PUTS

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	5.80	5.80	5.40A	5.60	5.60	.440	100	100
21....	5.60	5.60	5.05A	5.40	5.35	.441	2	102
22....	5.50	5.50	5.50	5.50	5.75	.462	....	102
25....	6.15	6.15	6.15	6.15	6.15	.480	51	153
26....	6.10	6.10	5.85A	5.85A	5.85	.464	1	154
27....	....	....	5.40A	5.40A	5.30	.443	...	154
28....	5.20	5.35B	5.15A	5.35B	5.55	.452	50	204
29....	....	....	5.35A	5.35A	5.30	.437	....	204

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	5.10A	5.10A	4.85	.417	....	204
2....	4.85	4.85	4.75A	4.85	5.40	.448	8	212
3....	....	6.10B	....	6.10B	6.00	.490	....	212
4....	....	6.05B	....	6.05B	5.90	.481	....	212
5....	Exchange Closed; Good Friday							
8....	6.15	6.15	6.15	6.15	6.45	.524	1	213
9....	6.05	6.20B	6.00	6.00	6.25	.509	58	262
10....	....	....	5.60A	5.60A	5.50	.469	..	262
11....	5.10	5.20B	5.10	5.20B	5.30	.461	51	310
12....	....	....	....	5.30N	5.10	.449	....	310
15....	5.00	5.10B	5.00	5.10B	5.10	.457	1	311
16....	....	5.30B	4.90A	4.90A	4.85	.439	....	311
17....	....	4.95B	....	4.95B	4.90	.444	....	311
18....	....	5.15B	4.70A	5.15B	5.30	.474	....	311
19....	5.55	5.55	5.55	5.55	5.00	.473	1	312
22....	....	....	....	5.00N	4.95	.470	....	312
23....	5.05	5.05	4.75A	4.75A	4.20	.431	4	314
24....	....	4.40B	....	4.40B	4.55	.442	....	314
25....	4.20	4.20	4.10	4.10	4.10	.414	51	365
26....	4.20	4.30B	4.20	4.30B	4.50	.450	...	365
29....	....	5.05B	....	5.05B	5.35	.514	4	369
30....	5.05	5.60B	5.05	5.40	5.30	.514	3	371

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.40	5.90B	5.40	5.90B	6.05	.566	1	372
2....	5.75	6.05	5.75	5.95A	5.85	.556	5	369
3....	5.20	5.20	5.15	5.20B	5.00	.520	50	419
6....	4.90	5.00B	4.90	4.90	4.90	.520	...	419
7....	4.70	4.70	4.25	4.50B	4.55	.493	33	450
8....	4.85	4.85	4.40	4.40	4.40	.486	11	462
9....	4.40	4.40	4.00A	4.05	3.90	.454	52	511
10....	3.65	3.65	2.95	3.00	2.95	.354	65	556
13....	3.00	3.10	2.90	3.00A	2.85	.356	21	577
14....	2.50	3.20	2.50	3.00A	3.05	.379	4	580
15....	3.15	3.15	2.70A	2.75	2.60	.353	23	601
16....	2.70	2.80	2.50	2.50	2.40	.302	18	619
17....	2.40	2.40	2.05	2.05	2.00	.278	535	1128
20....	1.85	1.85	1.50	1.50	1.50	.215	36	1160
21....	1.60	1.60	1.40	1.60	1.55	.230	105	1186
22....	1.70	1.90	1.60	1.80A	1.75	.244	428	1328
23....	1.85	1.85	1.70	1.80B	1.85	.260	16	1336
24....	1.75	1.75	1.75	1.75	1.75	.243	3	1227
27....	Exchange Closed; Memorial Day							
28....	1.55	1.85B	1.45	1.75	1.80	.265	9	1229
29....	1.85	1.85	1.60	1.60	1.60	.258	16	1222
30....	1.50	1.75	1.50	1.75	1.65	.262	514	1015
31....	1.70	1.70	1.20	1.20	1.25	.232	1537	1946

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 185 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.00@.15	1.45	1.00	1.30	1.30	.214	1002	1945
4....	1.35	1.40	1.30	1.40	1.35	.208	267	1829
5....	1.25	1.35	1.20	1.35	1.40	.219	33	1762
6....	1.35	1.35	1.05	1.05	1.10	.178	486	1672
7....	1.20	1.40	1.15	1.40B	1.40	.227	260	1672
10....	1.50	1.55	1.35	1.35	1.35	.222	22	1683
11....	1.40	1.45	1.40	1.45	1.40	.238	28	1709
12....	1.55	1.85	1.45	1.85	1.80	.276	19	1705
13....	1.90	2.50	1.80	2.35	2.35	.342	234	1745
14....	2.30@.20	2.35B	1.95	1.95	1.95	.300	857	1502
17....	2.10@.05	2.20	2.00	2.00	2.05	.314	424	1602
18....	2.00	2.00	1.75	1.90	1.90	.294	193	1680
19....	1.95	2.30	1.80	2.30	2.25	.321	109	1611
20....	2.25	2.50	2.05	2.05	2.00	.297	134	1655
21....	2.10	2.10	1.65	1.75B	1.80	.282	74	1649
24....	1.85	1.90	1.55	1.55	1.55	.250	448	1759
25....	1.35	1.45	1.00	1.25A	1.25	.244	332	1775
26....	1.30	1.30	1.00	1.05	1.05	.210	152	1852
27....	.85@.90	1.05	.80	.90	.90	.181	67	1859
28....	....	.95	.85	....	....	.186	47	1864

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.90	1.05	.70	.70	.75	.159	110	1919
2....	.75	.90	.70	.85	.80	.164	167	2010
3....	.80	.85	.80	.85	.85	.177	14	2003
4....	Exchange Closed; Independence Day							
5....	.75	.75	.60	.60	.60	.142	309	2115
8....	.75	.95	.70	.65	.85	.171	67	2091
9....	.85	1.00	.80	.95	.95	.188	192	2007
10....	.90	1.00	.70	.70	.70	.152	186	2087
11....	.75	.80	.65	.70	.70	.148	196	2136
12....	.70	.75	.60	.65	.65	.136	60	2166
15....	.70	75	.50	.70	70	145	162	2220
16....	.65	.65	.40	.40	.40	084	77	2200
17....	.35@.40	40	.30	.30	.30	070	124	2193
18....	.40	40	.30	.40	.40	081	85	2228
19....	.40	40	.35	40B	.40	.087	251	2212
22....	.35	.60B	.35	.45	45	.102	22	2192
23....	.45	75	.35	.65	.70	.146	186	2131
24....	.70	1.05	.70	1.00	1.00	.195	574	2028
25....	.95	1.00	.80	.85	.85	.166	156	2027
26....	.85@.90	.90	.75	.85	.85	.163	205	2120
29....	.95	1.45	.95	1.40	1.40	.268	493	1904
30....	1.40	1.40	1.00	1.15	1.15	.239	187	1863
31....	1.05	1.05	.90	.95	.95	.205	175	1890

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.85@.90	.90	.65	.65	.65	.147	150	1832
2....	.70	.85	.70	.80	.80	.184	173	1890
5....	.80	1.05	.80	.90	.85	.189	359	1932
6....	.85@.75	1.70	.75	1.70	1.70	.340	487	2089
7....	1.80	1.85	1.50	1.65B	1.65	.325	494	1949
8....	1.50	1.55	1.25	1.30	1.35	.281	209	1825
9....	1.25	1.55	1.25	1.45	1.40	.298	220	1855
12....	1.40@.45	1.60	1.15	1.40	1.45	.314	628	2018
13....	1.50	1.85	1.20	1.50	1.45	.313	1733	1963
14....	1.40	1.45	1.25	1.40	1.40	.313	1024	2047
15....	1.35	1.65	1.25	1.35	1.45	.345	784	2211
16....	1.55	1.75	1.30	1.60	1.65	.388	543	2600
19....	1.60	1.60	1.25	1.35A	1.35	.345	357	2226
20....	1.25	1.25	.75	.80	.75	.236	656	1988
21....	.75	.80	.55	.60	.65	.212	115	1933
22....	.60	1.10	.55	.95@1.00	.95	.306	771	1819
23....	1.05	1.25	.85	1.10	1.05	.333	554	2067
26....	1.15	1.35	.80	.85	.85	.283	314	1980
27....	.70	.85	.65	.70	.75	.261	317	1901
28....	.70	.90	.65	.65@.70	.70	.251	121	1891
29....	.70	.75	.55	.55	.55	.229	138	1843
30....	.65	.75	.55	.60	.65	.276	144	1835

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 185 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.60	.85	.55	.65	.65	.271	193	1846
4....	.55	.90	.55	.75	.75	.297	285	1879
5....	.75	.85	.55	.55	.55	.258	134	1789
6....	.55	.55	.30	.35	.35	.198	581	1646
9....	.30	.45	.25	.40	.35	.195	355	1582
10....	.35	.95	.35	.85	.85	.357	539	1759
11....	.85@.90	1.55	.85	1.50	1.50	.543	666	1715
12....	1.35	2.30	1.05	2.25@.20	2.25	.690	1207	1838
13....	2.10	3.75	1.90	3.05B	3.00	.816	545	1598
16....	2.80	3.00	2.50	2.50	2.20	.805	66	1549
17....	2.25	4.60	2.15	4.40	4.35	.988	156	1413
18....	4.50	4.50	3.25	3.50	3.50	.987	120	1369
19....	3.60@.70	3.70	1.70A	1.95	1.95	.951	450	1316
20....	2.00	3.00	1.35	2.90	2.90	.996	737	1275
23....	....	....	....	....	....	.941	62	....
24....	....	....	....	....	....	.913	1	....
25....	....	....	....	....	....	.887	....	....

SEPTEMBER 1985 190 PUTS
IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	5.05	5.05	5.00	5.00	5.05	.513	30	30
14....	....	5.45B	4.75A	5.45B	5.45	.539	....	30
15....	5.20	5.30	4.80A	5.30	4.95	.512	70	100
16....	4.85	4.85	4.70A	4.70A	4.05	.458	2	102
17....	4.00	4.00	3.60	3.65B	3.75	.430	4	106
20....	3.20@.40	3.40	2.85	2.85	2.95	.356	20	123
21....	3.15	3.20	2.90	3.10	3.10	.374	12	133
22....	3.40	3.55	3.25	3.35A	3.30	.393	15	146
23....	3.35	3.60	3.20	3.60	3.60	.413	110	249
24....	3.50	3.50	3.30	3.30	3.30	.394	3	251
27....	Exchange Closed; Memorial Day							
28....	3.05	3.70B	2.85	3.55	3.50	.422	2060	2046
29....	3.55	3.60	3.15	3.15	3.15	.414	147	2087
30....	3.20	3.50	3.20	3.40	3.20	.418	104	2077
31....	3.25	3.25	2.40	2.60	2.65	.382	826	2186

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	2.40	2.80	2.40	2.60	2.55	.361	640	1524
4....	2.80	2.80	2.55	2.60	2.60	.352	254	1431
5....	2.50	2.50	2.40	2.50	2.70	.366	14	1435
6....	2.85	2.85	2.40A	2.40A	2.30	.313	531	981
7....	2.45	3.00	2.45	2.80	2.85	.376	48	981
10....	3.05	3.15	2.75A	2.75A	2.75	.370	41	987
11....	2.70	3.05	2.70	2.90	2.90	.388	13	995
12....	3.15	3.55	3.00	3.55	3.50	.436	36	990
13....	3.85	4.70	3.70	4.60	4.55	.513	111	1016
14....	4.10	4.50B	3.80	3.85	3.85	.468	953	1389
17....	4.00	4.25B	4.00	4.05@.15	4.10	.488	224	1587
18....	3.85	3.95	3.55	3.90A	3.90	.466	442	1742
19....	3.80	4.30	3.70	4.30	4.30	.499	198	1457
20....	4.05	4.75	4.00	4.00	3.95	.473	45	1460
21....	4.05	4.10	3.20	3.60@.65	3.70	.457	802	1966
24....	3.75	3.90	3.20	3.25	3.25	.422	240	2096
25....	3.10	3.10	2.25	2.85	2.85	.417	2594	2974
26....	2.75	2.75	2.25	2.40	2.30	.376	3901	4681
27....	2.20	2.60	1.95	2.10	2.05	.340	320	4620
28....	1.95@2.00	2.30	1.90	2.05@.10	2.10	.349	100	4604

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 190 PUTS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.10	2.35	1.70	1.75@.80	1.75	.315	372	4653
2....	1.75	2.00	1.70	2.00	1.95	.325	788	4200
3....	2.00	2.15	1.90	2.05	2.05	.345	1216	4093
4....	Exchange Closed; independence Day							
5....	1.85	1.90	1.45	1.60	1.60	.297	320	4179
8....	1.70	2.30	1.70	2.05	2.10	.344	671	3848
9....	2.15@.20	2.55	2.00	2.25	2.30	.369	896	3427
10....	2.25	2.45	1.85	1.90	1.90	.319	315	3420
11....	1.90	2.00	1.60	1.80	1.80	.314	439	3294
12....	1.80@.85	2.00	1.50	1.70	1.70	.297	565	3340
15....	1.75@.80	1.95	1.40	1.90	1.90	.315	878	3016
16....	1.85@.80	1.85	1.10	1.10	1.15	.213	471	3001
17....	1.10@.05	1.10	.90	.95	.95	.188	325	3757
18....	1.10@.05	1.30	.95	1.10	1.10	.209	433	3595
19....	1.15	1.20	1.00	1.20	1.20	.222	143	3808
22....	1.20	1.70	1.20	1.45	1.40	.253	1484	3166
23....	1.30	2.05	1.15	1.90	1.90	.328	1022	3282
24....	1.95	2.60	1.90	2.45B	2.45	.401	1291	3033
25....	2.25	2.45	2.10	2.15	2.15	.360	660	2900
26....	2.15	2.30	1.95	2.10	2.10	.357	359	2262
29....	2.30	3.40	2.20	3.40	3.40	.503	1051	2540
30....	3.25@.30	3.40	2.75	2.90	3.00	.469	3168	4746
31....	2.85	2.85	2.50	2.50	2.55	.424	896	4672

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.35	2.40	1.85	1.85	1.85	.341	2448	3410
2....	2.00	2.30	2.00	2.25	2.25	.399	1157	3558
5....	2.25	2.80	2.25	2.35	2.35	.414	1265	3161
6....	2.20	4.10	2.20	4.10@.00	4.10	.602	2093	3334
7....	4.15@.25	4.25	3.70	4.05A	3.90	.587	472	3159
8....	3.65	3.80	3.25	3.35@.40	3.40	.540	950	3023
9....	3.20@.15	3.70	3.15	3.50	3.55	.562	360	3026
12....	3.70	4.00	3.20	3.75	3.75	.590	727	3244
13....	3.85	4.65	3.15A	3.60	3.75	.591	321	2806
14....	3.60	3.80	3.40	3.70	3.70	.595	271	2897
15....	3.50	4.25	3.50	3.80	3.85	.633	51	2910
16....	4.10	4.40	3.75	4.35	4.40	.660	141	2926
19....	4.30	4.30	3.70	3.90A	3.90	.651	150	3006
20....	3.60	3.60	2.60	2.65	2.65	.534	805	2771
21....	2.50	2.75	2.15	2.25	2.35	.509	341	2860
22....	2.25	3.45	2.20	3.25B	3.35	.631	581	3249
23....	3.40@.35	4.05	3.35	3.65	3.65	.666	208	3324
26....	4.10	4.25	3.05	3.15@.05	3.05	.632	357	3077
27....	2.85	3.20B	2.80	2.90	2.90	.613	248	2983
28....	2.75	3.15	2.65	2.80	2.80	.608	155	2891
29....	2.80	2.85	2.60	2.60	2.55	.589	166	2794
30....	2.95	3.20	2.80	2.90	2.95	.655	47	2827

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.90	3.60	2.85	3.15	3.10	.687	152	2836
4....	3.05	3.80	2.95A	3.40	3.40	.722	300	2768
5....	3.40	3.80B	3.00	3.00	3.00	.692	66	2728
6....	2.30	2.60	2.10	2.35	2.35	.633	279	2755
9....	2.30	2.70	1.90	2.60	2.50	.677	287	2696
10....	2.60	4.20	2.40A	3.95	3.95	.838	256	2730
11....	4.00@.15	5.45B	4.00	5.45B	5.50	.940	288	2606
12....	5.40	6.70	4.85	6.60	6.65	.980	199	2591
13....	6.40	8.35B	6.40	7.55B	7.70	.995	48	2522
16....	7.50	7.75B	7.05	7.05	6.95	.999	16	2478
17....	7.00	9.60B	7.00	9.20B	9.30	.999	21	2453
18....	9.60	9.60	8.30	8.30	8.45	.999	13	2335
19....	8.60	8.70B	6.90A	6.90A	6.80	.999	17	862
20....	6.80	8.00	6.25	8.00	8.00	1.000	543	963
23....	....	....	....	....	....	.999	70	....
24....	....	....	....	....	....	.999	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 195 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	5.25	5.25	5.20	5.20	5.25	.516	90	90
21....	5.25	5.25	5.25	5.25	5.40	.535	110	200
22....	5.80	5.90B	5.80	5.80	5.70	.555	10	200
23....	....	5.85B	....	5.85B	6.00	.576	....	200
24....	....	....	5.90A	5.90A	5.65	.557	....	200
27....	Exchange Closed; Memorial Day							
28....	5.40	6.20B	5.30A	6.15B	6.10	.588	3	200
29....	....	....	5.90A	5.90A	5.65	.580	....	200
30....	....	5.90B	....	5.65N	5.80	.585	....	200
31....	5.35	5.35	4.75A	4.75A	5.20	.549	3	200

IN JUNE

3....	4.50	5.20B	4.50	4.50	4.80	.528	1	200
4....	5.05	5.10B	4.80	4.95	4.85	.519	106	306
5....	....	....	4.80A	4.85N	5.05	.532	....	306
6....	4.50	4.70B	4.50	4.50	4.20	.474	1	307
7....	4.75	5.35	4.75	5.05	5.20	.542	6	311
10....	5.50	5.50	5.10	5.10	4.95	.535	6	315
11....	5.05	5.40	5.05	5.40	5.35	.553	45	343
12....	5.55	6.00B	5.55	6.00B	6.15	.604	6	343
13....	6.80	7.80	6.80	7.80	7.70	.678	39	368
14....	7.30	7.30	6.90A	6.90A	6.65	.638	1	363
17....	7.10	7.30B	7.00A	7.05	7.05	.660	2	361
18....	....	....	6.45A	6.75A	6.75	.641	....	361
19....	6.70@.60	7.35B	6.45	7.35B	7.30	.673	9	366
20....	7.00	7.80	7.00	7.20A	6.85	.650	69	429
21....	7.20	7.20	6.00	6.00	6.55	.636	90	455
24....	6.50	6.70	5.80A	5.95	5.90	.605	63	467
25....	5.50	5.80	4.65	5.80	5.56	.603	210	488
26....	5.50	5.50	4.80A	4.65	4.75	.564	171	461
27....	4.50	5.05	4.20	4.20	4.25	.529	38	466
28....	4.20	4.55	4.15	4.30	4.40	.541	635	986

IN JULY

1....	4.25	4.80	3.90A	3.90A	3.95	.509	196	1000
2....	3.95@4.05	4.30	3.85	4.15A	4.15	.521	244	1034
3....	3.95	4.35	3.95	4.35	4.35	.546	52	1073
4....	Exchange Closed; Independence Day							
5....	4.00	4.00	3.45	3.70	3.70	.496	319	917
8....	3.85@.90	4.60	3.85	4.40	4.40	.553	66	1147
9....	4.60	5.05	4.30	4.75A	4.80	.581	105	1178
10....	4.80	4.80B	4.00A	4.05A	4.05	.528	215	1185
11....	4.00	4.20	3.70A	3.90	3.90	.524	269	917
12....	4.00	4.10	3.50	3.65B	3.65	.507	95	953
15....	3.90	4.05	3.30	4.00A	3.95	.532	46	971
16....	3.86	3.85	2.75	2.80	2.65	.409	187	1072
17....	2.45	2.60	2.25	2.35	2.35	.376	1655	2011
18....	2.55	2.90	2.40	2.65	2.65	.408	96	2058
19....	2.75	2.90	2.40	2.80@.90	2.85	.425	77	2190
22....	2.90	3.75	2.90	3.25	3.20	.470	190	2129
23....	3.10	4.30B	2.70	4.20	4.20	.558	162	2164
24....	4.20	5.35	4.15	5.00B	5.10	.634	300	2174
25....	4.75	5.00B	4.50	4.60	4.55	.594	162	2164
26....	4.65	4.70	4.35	4.45	4.50	.592	55	2176
29....	5.15	6.50	5.15	6.50	6.55	.732	89	2150
30....	6.60	6.60	5.70A	6.00	5.95	.704	51	2134
31....	5.80	5.80	5.20	5.35	5.35	.665	37	2131

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 195 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.05	5.05	4.15	4.20A	4.20	.584	299	2341
2....	4.60	4.90B	4.50A	4.70	4.90	.645	37	2356
5....	5.30	5.75B	5.20	5.20	5.05	.666	54	2360
6....	4.85	7.45	4.85	7.45	7.75	.818	84	2319
7....	7.80@.75	7.80	7.15	7.80B	7.45	.810	262	2383
8....	7.05	7.30B	6.55	6.75	6.75	.777	51	2357
9....	6.80	7.10	6.55A	6.90B	7.05	.795	3	2262
12....	7.20	7.55	6.55	7.40B	7.40	.821	104	2264
13....	7.60	8.25B	6.75	7.50A	7.35	.823	10	2214
14....	....	7.40B	7.05A	7.40B	7.35	.828	....	2212
15....	7.65	8.00	7.20A	8.00	7.85	.855	5	2214
16....	8.15	8.50B	7.80A	8.15	8.50	.865	5	2207
19....	8.20	8.20	7.65A	7.95A	7.90	.876	12	2203
20....	7.10	7.30B	6.20A	6.40A	6.15	.806	5	2205
21....	6.30	6.30	5.55A	5.70A	5.80	.796	15	2196
22....	5.65	7.35B	5.60A	7.20	7.30	.875	15	2206
23....	7.50	8.00B	7.50	7.85	7.75	.897	12	2205
26....	8.50	8.60	7.25A	7.25A	7.15	.889	3	2205
27....	6.75	7.15B	6.65	6.65	6.85	.883	14	2205
28....	6.70	7.05B	6.70	6.70	6.75	.884	28	2180
29....	6.80	6.85B	6.50A	6.50A	6.50	.878	5	2182
30....	7.40	7.40	6.45A	7.10	7.20	.914	5	2182

IN SEPTEMBER

2....	Exchange Closed, Labor Day							
3....	7.90	7.90	7.05A	7.55	7.35	.940	7	2205
4....	7.20	8.35B	7.20	7.80A	7.75	.953	37	2175
5....	7.75	8.35B	7.30	7.40	7.35	.947	1173	1712
6....	6.50	6.75	6.00	6.50	6.55	.932	30	1709
9....	6.75	7.00B	5.95	6.80	6.85	.959	20	1693
10....	6.90	8.90B	6.75A	6.90	8.70	.989	1	1691
11....	9.10	10.20B	9.00	9.60	10.40	.9984		1690
12....	10.70	11.70B	10.00A	11.70B	11.60	.999	4	703
13....	12.35	13.35B	11.20A	12.30	12.05	.999	4	658
16....	....	12.75B	12.20A	12.20A	11.90	.999	....	615
17....	11.75	14.60B	11.75	14.20B	14.30	1.000	1	617
18....	14.50	14.50	13.45A	13.45A	13.45	1.000	3	617
19....	....	13.70B	11.90A	11.90A	11.80	1.000	....	504
20....	....	12.95B	11.35A	12.95B	12.95	1.000	....	502
23....	....	....	....	....	....	1.000	....	....

SEPTEMBER 1985 200 PUTS

IN JUNE 1985

6....	8.20	8.20	7.20	7.20	7.10	.635	15	15
7....	....	8.20B	....	8.20B	8.40	.697	....	15
10....	....	8.65B	8.35A	8.35A	8.10	.691	....	15
11....	....	8.70B	....	8.60B	8.65	.705	....	15
12....	....	9.50B	....	9.50B	9.70	.750	....	15
13....	11.75	11.75	11.70	11.70	11.55	.810	3	15
14....	....	....	10.65A	10.65A	10.40	.781	....	15
17....	....	11.05B	....	10.40N	10.90	.800	....	15
18....	....	....	10.20A	10.50A	10.40	.787	....	15
19....	....	11.20B	10.20A	11.20B	11.20	.812	....	15
20....	....	11.70B	10.85A	11.05A	10.60	.796	....	15
21....	....	....	....	10.60N	10.20	.786	....	15
24....	....	10.35B	9.40A	10.20N	9.50	.764	....	15
25....	8.60	9.15B	8.00A	9.15B	9.15	.764	105	120
26....	8.70	8.70	8.05	8.15	8.25	.735	240	260
27....	7.85	8.40B	7.30	7.50B	7.55	.707	387	360
28....	7.80	7.80	7.45	7.60B	7.75	.720	107	274

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 200 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	7.50	8.10B	6.70	6.95B	7.05	.696	265	467
2....	7.30	7.40B	6.80A	7.30	7.30	.709	6	461
3....	7.45	7.65B	7.20A	7.65B	7.70	.731	6	455
4....	Exchange Closed; Independence Day							
5....	....	....	6.50A	7.70N	6.80	.691	....	455
8....	6.95	8.10B	6.95	6.95	7.85	.743	1	455
9....	8.05	8.45B	7.70A	8.05	8.30	.767	1	451
10....	8.10	8.35B	7.30A	8.10	7.30	.725	1	452
11....	6.90	7.45B	6.90	6.90	7.20	.723	45	497
12....	....	7.40B	6.65A	7.20N	6.90	.711	19	516
15....	....	7.25B	6.35A	7.25B	7.25	.735	6	522
16....	6.35	6.35	5.55A	5.55A	5.30	.626	5	522
17....	4.90	5.20	4.75	4.95	4.85	.595	237	348
18....	....	5.70B	....	4.85N	5.20	.628	....	348
19....	5.20	5.40B	5.10	5.20	5.50	.646	233	247
22....	6.95	6.95	6.20	6.20	6.20	.691	9	246
23....	6.30	7.70B	5.60A	6.45	7.65	.765	4	241
24....	....	8.90B	....	7.65N	8.95	.821	....	241
25....	8.40	8.70B	8.15A	8.20A	8.10	.793	530	688
26....	....	8.35B	7.70A	8.10N	8.05	.793	5	688
29....	8.45	10.60B	8.45	10.60B	10.60	.888	219	588
30....	10.35@.30	10.55B	9.70A	10.25	10.05	.871	235	783
31....	9.10	9.40B	9.10	9.10	9.15	.848	1	780

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	8.00	8.00	7.70	7.70	7.75	.793	2	781
2....	8.25	8.75B	8.20A	8.40	8.75	.837	531	316
5....	9.70	9.85B	9.05	9.05	9.00	.855	331	590
6....	8.90	11.80B	8.90	11.80B	12.15	.938	322	309
7....	12.05	12.30B	11.60	11.90	11.90	.935	649	542
8....	11.35	11.65B	10.90A	11.00	11.10	.920	227	706
9....	....	11.65B	10.90A	11.45B	11.40	.930	10	700
12....	11.80	12.00B	10.90A	11.80	11.85	.944	2	707
13....	11.20	13.20	11.05A	12.35	11.85	.946	831	445
14....	11.35	12.00B	11.25A	12.00B	11.85	.949	419	520
15....	12.70	12.70	11.80A	12.60	12.50	.960	41	490
16....	....	13.20B	....	13.20B	13.25	.972	....	490
19....	....	....	12.40A	12.75A	12.60	.971	....	490
20....	11.70	11.90B	10.80A	10.80A	10.65	.949	200	450
21....	....	10.70B	10.00A	10.20A	10.25	.945	....	350
22....	....	12.20B	10.10A	10.25N	12.10	.974	....	345
23....	....	13.00B	....	12.10N	12.60	.981	....	335
26....	....	13.50B	12.05A	12.05A	11.95	.981	....	335
27....	11.70	12.05B	11.45	11.45	10.70	.980	81	386
28....	11.95	12.00B	11.30	11.45B	11.60	.981	242	397
29....	11.70	11.75B	11.45A	11.45A	11.25	.981	92	332
30....	....	12.35B	....	12.00B	12.10	.989	....	305

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	12.90B	12.05A	12.20B	12.30	.995	....	305
4....	13.15	13.35B	12.20A	12.80A	12.70	.997	2	275
5....	....	13.35B	12.40A	12.45A	12.25	.996	....	121
6....	11.70	11.70	11.15A	11.70	11.50	.995	6	101
9....	....	12.00B	11.00A	11.50N	11.80	.998	....	101
10....	....	13.90B	11.75A	11.80N	13.70	.999	....	95
11....	14.10	15.20B	14.10	14.10	15.40	.999	6	45
12....	....	16.70B	15.00A	16.70B	16.60	.999	....	45
13....	....	18.35B	16.20A	17.30B	17.65	.999	....	45
16....	....	17.75B	17.20A	17.20A	16.90	1.000	....	6
17....	....	19.60B	....	19.20B	19.30	1.000	....	1
18....	....	19.40B	18.45A	18.45A	18.45	1.000	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
SEPTEMBER 1985 205 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	8.25	8.75B	8.25	8.36B	8.35	.783	35	35
18....	8.65	9.45B	8.60	8.60	9.00	.809	40	75
19....	8.75	9.05B	8.75	9.00B	9.45	.822	70	65
22....	....	11.00B	....	9.45N	10.15	.855	....	63
23....	....	11.85B	9.45A	10.15N	11.85	.900	....	63
24....	....	13.30B	....	11.85N	13.25	.931	....	63
25....	....	....	12.40A	12.55A	12.45	.916	....	63
26....	....	12.70B	12.00A	12.45N	12.35	.917	....	63
29....	....	15.20B	....	15.20B	15.30	.964	....	63
30....	14.50	14.50	14.20A	14.50	14.60	.957	1	64
31....	....	....	13.70A	13.90A	13.80	.946	....	64

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	12.20A	12.30A	12.10	.920	....	64
2....	....	13.20B	....	13.20B	13.20	.943	....	64
5....	....	14.60B	....	13.20N	13.50	.952	....	64
6....	13.70	16.80B	13.40A	16.80B	17.10	.984	1	63
7....	16.30	17.25B	16.30	17.00B	16.80	.983	4	31
8....	....	....	15.95A	16.80N	15.90	.979	....	31
9....	....	16.45B	15.80A	16.45B	16.30	.982	....	22
12....	....	16.50B	16.25A	16.30N	16.75	.987	....	22
13....	....	17.75B	16.50A	16.75N	13.75	.988	....	22
14....	....	18.60B	16.60A	16.80B	16.80	.989	....	22
15....	....	17.30B	16.75A	17.30B	17.45	.992	....	22
16....	....	18.25B	....	18.25B	18.25	.995	....	22
19....	....	....	17.40A	17.75A	17.60	.995	....	22
20....	....	....	15.80A	15.80A	15.65	.991	....	22
21....	....	15.70B	15.00A	15.20A	15.25	.991	....	10
22....	....	17.20B	15.10A	15.25N	17.10	.998	....	10
23....	....	18.00B	....	17.10N	17.60	.998	....	10
26....	....	18.50B	17.05A	17.05A	16.95	.998	....	10
27....	....	17.05B	16.60A	16.70A	16.65	.998	....	10
28....	....	17.00B	16.45A	16.45A	16.55	.998	....	2
29....	....	16.75B	16.45A	16.45A	16.25	.998	....	....

DECEMBER 1985 170 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.25	1.25	1.25	1.25	1.15	.129	2	2
6....	1.15	1.15	1.15	1.15	1.10	.126	1	3
7....	....	....	1.00A	1.00A	.95	.115	....	3
8....	....	....	....	.95N	.90	.112	....	3
9....	....	....	.85A	.85A	.85	.099	....	3
10....	.90	.90	.75A	.75A	.70	.069	3	6
13....	....	....	....	.70N	.70	.069	....	5
14....	.70	.75B	.70	.75B	.75	.074	1	6
15....	.75	.75	.75	.75	.65	.066	1	7
16....	.70	.70	.70	.70	.55	.052	1	8
17....	....	....	....	.55N	.50	.046	1	9
20....	....	....	....	.50N	.45	.033	....	9
21....	....	....	.40A	.40A	.35	.037	....	9
22....	....	....	....	.35N	.35	.040	....	9
23....	....	....	....	.35N	.40	.043	....	9
24....	....	....	....	.40N	.40	.039	....	9
27....	Exchange Closed; Memorial Day							
28....	....	....	....	.40N	.40	.043	....	9
29....	.50	.50	.50	.50	.40	.043	1	10
30....	....	....	....	.40N	.35	.042	....	10
31....	.40	.40	.40	.40	.35	.037	1	11

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 170 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	....	.35N	.30	.033	....	11
4....	.35	.35	.35	.35	.30	.032	2	13
5....	....	....	....	.30N	.30	.035	....	13
6....	.40	.40	.35	.35	.30	.028	10	23
7....	.35	.35	.35	.35	.35	.036	1	24
10....	....	....	....	.35N	.30	.036	....	24
11....	....	....	....	.30N	.35	.042	....	24
12....	....	....	....	.35N	.35	.049	....	24
13....	....	.40B	....	.40B	.40	.062	....	24
14....	.40	.40	.40	.40	.35	.053	4	28
17....	....	....	....	.35N	.35	.053	....	28
18....	....	....	....	.35N	.35	.050	....	28
19....	....	....	....	.35N	.35	.056	....	28
20....	....	....	....	.35N	.35	.050	....	28
21....	.40	.40	.35	.35	.35	.046	3	30
24....	.40	.45B	.35A	.35A	.30	.039	10	40
25....	.30	.30	.25A	.30	.30	.036	2	42
26....	.30	.30	.30	.30	.25	.031	23	65
27....	.25	.25	.25	.25	.25	.025	4	65
28....	....	....	....	.25N	.25	.025	....	65

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.25N	.25	.021	....	65
2....	....	....	....	.25N	.25	.021	....	65
3....	....	....	....	.25N	.25	.022	....	65
4....	Exchange Closed; Independence Day							
5....	....	....	.20A	.20A	.20	017	....	65
8....	....	....	....	.20N	.25	.021	....	65
9....	....	....	....	.25N	.25	.023	....	65
10....	.30	.30	.30	.30	.20	.018	1	66
11....	....	....	....	.20N	.20	.017	....	66
12....	....	....	....	.20N	.20	016	....	66
15....	....	....	....	.20N	.20	.017	....	66
16....	.15	.20	.15	.20	.15	.010	1	66
17....	.15	.15	.15	.15	.15	.008	1	67
18....	....	....	....	.15N	15	.009	...	67
19....	....	....	...	15N	.15	.010	1	68
22....	....	....	....	.15N	.15	012	....	68
23....	.25	.25	.25	.25	.25	.018	3	71
24....	.30	.40	.30	.40	.35	.024	5	76
25....	....	....	....	.35N	.30	.021	....	76
26....	.35	.35	.35	.35	.30	.021	1	77
29....	.45	.60	.45	.60	.50	035	5	78
30....	.50	.50	.45	.45	.45	032	3	80
31....	....	....	.40A	.40A	.40	.028	....	80

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.30	.30	.30	.30	.30	.020	1	80
2....	....	....	....	.30N	.35	.025	....	80
5....	....	....	....	.35N	.35	.026	....	80
6....	.50	.50	.50	.50	.50	.047	1	81
7....	.50	.50	.50	.50	.50	.045	3	84
8....	....	....	....	.50N	.45	.038	....	84
9....	.45	.50	.45	.45	.45	.041	4	88
12....	.45	.45	.40	.45	.45	.042	2	90
13....	....	...	....	.45N	.45	.042	2	90
14....	45	45	45	.45	.45	.043	1	91
15....	....	....	....	.45N	.45	046	....	91
16....	.45	.45	.45	.45	.45	.051	10	95
19....	....	....	....	.45N	.40	.044	....	95
20....	.40	.40	.30A	.30A	.30	.030	2	97
21....	....	....	....	.30N	.25	.026	....	97
22....	....	....	....	.25N	.25	.035	....	97
23....	.30	.35	.30	.30	.30	.038	210	307
26....	....	....	.25A	.25A	.25	.032	....	307
27....	....	....	....	25N	.25	.030	....	307
28....	....	...	....	.25N	.25	.029	....	307
29....	....	....	.20A	.20A	.20	.027	....	307
30....	.25	.25	.25	.25	25	.034	8	315

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 170 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.25	.30	.25	.30	.25	.034	11	326
4....	.25	.25	.25	.25	.25	.040	400	722
5....	.25	.25	.25	.25	.2[illegible]	.036	4	726
6....	.20	.20	.20	.20	.20	.030	3	729
9....	.20	.20	.20	.20	.20	.032	4	733
10....	.20	.20	.20	.20	.25	.049	22	754
11....	.30	.35	.30	.35	.35	.063	18	759
12....	.35	.40	.30	.40	.40	.073	14	766
13....	.40	.60	.40	.45	.45	.083	85	809
16....	.50	.50	.40	.40	.40	.070	12	819
17....	.40	.55	.35	.55	.55	.108	93	840
18....	.55	.60	.50	.50	.45	.095	47	865
19....	.50	.50	.35	.35	.40	.067	29	860
20....	.35	.45	.35	.45	.45	.076	40	867
23....	.40	.40	.30	.30	.35	.050	27	899
24....	.35@.30	.45	.30	.45	.45	.068	71	954
25....	.40	.70	.40	.65	.65	.109	184	1062
26....	.65	.80	.55	.55	.55	.089	384	1319
27....	.50	.60	.50	.55	.50	.089	40	1347
30....	.50	.65	.45	.50	.50	.080	217	1425

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.50	.50	.25	.25	.25	.036	183	1534
2....	.30	.40	.30	.40	.40	.057	192	1589
3....	.35	.40	.30	.40	.35	.051	61	1606
4....	.45	.50	.40	.45A	.45	.068	20	1581
7....	.50	.55	.40	.45	.45	.066	46	1588
8....	.45	.50	.40	.45	.45	.069	46	1604
9....	.30	.45	.30	.45	.40	.064	154	1706
10....	.40	.40	.40	.40	.40	.060	3	1709
11....	.35	.40	.25	.30	.25	.035	47	1717
14....	.25	.25	.20	.20	.20	.022	102	1799
15....	.20	.25	.20	.25	.25	.025	39	1824
16....	.20	.25	.15	.20	.15	.016	83	1897
17....	.15	.20	.15	.20	.15	.018	32	1906
18....	15	.20	.15	.20	.15	.021	71	1982
21....	.15	.20	.15	.20	.15	.020	39	1916
22....	.15	.15	.10	.15	.10	.013	321	1906
23....	.10	.15	.10	.10	.10	.008	161	1960
24....	10	.10	.10	.10	.10	.011	178	2045
25....	.10	.10	.10	.10	10	.014	41	2045
28....	.05	.10	.05	.10	.10	.009	23	2047
29....	.10	.10	.05	.05	.05	.005	18	2054
30....	.05	.05	.05	.05	.05	.004	54	2046
31....	.05	.05	.05	.05	.05	.005	19	2039

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.05N	.05	.002	5	2052
4....	.05	.05	CAB	CAB	CAB	.001	4	2042
5....	CAB	CAB	CAB	CAB	CAB	.001	4	2037
6....	CAB	CAB	CAB	CAB	CAB	.000	4	2037
7....	.05	.05	.05	.05	CAB	.000	11	2037
8....	....	....	....	....	CAB	.000	....	2045
11....	CAB	CAB	CAB	CAB	CAB	.000	....	2044
12....	CAB	CAB	CAB	CAB	CAB	.000	....	2036
13....	.05	.05	.05	.05	CAB	.000	50	2031
14....	CAB	CAB	CAB	CAB	CAB	.000	1	2031
15....	CAB	CAB	CAB	CAB	CAB	.000	4	2030
18....	CAB	CAB	CAB	CAB	CAB	.000	....	2026
19....	CAB	CAB	CAB	CAB	CAB	.000	....	2026
20....	CAB	CAB	CAB	CAB	CAB	.000	....	2026
21....	CAB	CAB	CAB	CAB	CAB	.000	....	2029
22....	CAB	CAB	CAB	CAB	CAB	.000	....	2026
25....	CAB	CAB	CAB	CAB	CAB	.000	....	2026
26....	CAB	CAB	CAB	CAB	CAB	.000	....	2029
27....	CAB	CAB	CAB	CAB	CAB	.000	....	2033
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	2033

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 170 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	2026
3....	CAB	CAB	CAB	CAB	CAB	.000	2	2024
4....	CAB	CAB	CAB	CAB	CAB	.000	....	2025
5....	CAB	CAB	CAB	CAB	CAB	.000	....	2024
6....	.05	.05	.05	.05	CAB	.000	13	2024
9....	CAB	CAB	CAB	CAB	CAB	.000	....	2024
10....	CAB	CAB	CAB	CAB	CAB	.000	....	2024
11....	CAB	CAB	CAB	CAB	CAB	.000	....	2024
12....	CAB	CAB	CAB	CAB	CAB	.000	....	2024
13....	CAB	CAB	CAB	CAB	CAB	.000	....	2024
16....	CAB	CAB	CAB	CAB	CAB	.000	....	2024
17....	CAB	CAB	CAB	CAB	CAB	.000	2	2022
18....	CAB	CAB	CAB	CAB	CAB	.000	26	1998
19....	CAB	CAB	CAB	CAB	CAB	.000	....	1998
31....	....	....	....	....	....	.000	1	....

DECEMBER 1985 175 PUTS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	2.05	2.05	2.05	2.05	2.05	.199	1	1
23....	....	....	....	2.05N	1.80	.180	....	1
24....	....	....	....	1.80N	1.85	.184	....	1
25....	2.00	2.00	1.75A	1.75A	1.70	.169	4	5
26....	....	....	....	1.70N	1.75	.185	....	5
29....	....	1.80B	....	1.80B	2.05	.218	....	5
30....	....	2.10B	...	2.05N	2.05	.216	....	5

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	2.05N	2.30	.244	....	5
2....	2.30	2.30	2.30	2.30	2.30	.235	1	6
3....	2.10	2.10	2.05A	2.10	2.00	.211	3	9
6....	....	....	....	2.00N	1.90	.208	....	9
7....	1.75	1.75	1.75	1.75	1.70	.193	1	10
8....	....	....	....	1.70N	1.65	.180	....	10
9....	1.70	1.70	1.60A	1.60A	1.55	.171	2	12
10....	1.40	1.40	1.30A	1.30A	1.25	.126	1	13
13....	....	....	....	1.25N	1.25	.125	....	13
14....	....	....	1.20A	1.20A	1.30	.134	....	13
15....	....	....	1.15A	1.15A	1.15	.122	....	13
16....	....	....	....	1.15N	1.00	.100	....	13
17....	....	....	....	1.00N	.95	.091	....	13
20....	....	....	.85A	.85A	.85	.068	....	13
21....	.75	.75	.75	.75	.75	.075	2	15
22....	....	....	....	.75N	.75	.080	...	15
23....	....	....	....	.75N	.80	.086	....	15
24....	.80	.80	.80	.80	.80	.080	1	16
27....	Exchange Closed; Memorial Day							
28....	.85	.85	.85	.85	.80	.087	2	18
29....	....	....	....	.80N	.80	.085	....	18
30....	.85	.85	.85	.85	.75	.085	1	19
31....	....	....	.70A	.70A	.65	.075	....	19

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	.60A	.65N	.60	.069	....	19
4....	.65	.65	.65	.65	.60	.067	1	20
5....	...	....	....	.60N	.60	.071	....	20
6....	....	....	....	.60N	.60	.059	..	20
7....	.65	.65	.65	.65	.70	.073	2	21
10....	....	....	....	.70N	.65	.074	....	21
11....	....	....	....	.65N	.70	.082	....	21
12....	....	....	....	.70N	.75	.095	....	21
13....	.85	.85	.85	.85	.85	.117	....	21
14....	.75	.75	.75	.75	.75	.102	1	22
17....	....	....	....	.75N	.75	.104	....	22
18....	....	....	....	.75N	.70	.099	....	22
19....	....	.75B	....	.75B	.75	.109	....	22
20....	....	....	....	.75N	.70	.099	....	22
21....	....	....	....	.70N	.70	.094	....	22
24....	.75	.75	.70	.70	.65	.082	13	35
25....	.60	.60	.60	.60	.75	.080	1	36
26....	.60	.60	.55A	.60	.55	.067	22	58
27....	.55	.55	.55	.55	.55	.057	2	60
28....	....	....	....	.55N	.55	.058	....	60

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 175 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	....	.55N	.50	.049	....	60
2....	.55	.55	.55	.55	.50	.051	1	61
3....	....	....	....	.50f	.55	.053	....	61
4....	Exchange Closed: Independence Day							
5....	.55	.55	.50	.50	.45	.043	56	117
8....	....	.50B	....	.50B	.50	.051	....	117
9....	...	....	....	.50N	.50	.055	....	117
10....	.55	.55	.55	.55	.50	.045	10	127
11....	.55	.55	.50A	.50A	.45	.044	6	133
12....	.50	.50	.40	.40	.40	.041	22	153
15....	.45	.50	.40	.50	.45	.043	17	170
16....	.35	.35	.35	.35	.35	.028	....	170
17....	.20	.20	.15	.15	.25	.024	38	151
18....	....	....	....	.25N	.25	.027	....	151
19....	.25	.25	.25	.25	.25	.029	1	151
22....	.30	.40	.30	.40	.35	.033	39	175
23....	.35	.55	.35	.55	.50	.047	109	284
24....	.65	.65	.65	.65	.65	.059	3	287
25....	.55	.55	.56	.55	.55	.053	21	305
26....	.60	.60	.55	.55	.55	.052	30	335
29....	.65	.75B	.65	.75B	.80	.082	78	413
30....	.70	.80	.70	.70A	.70	.075	26	437
31....	.65	.65	.65	.66	.65	.067	2	439

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.55	.55	.55	.55	.55	.052	2	441
2....	.65	.65	.65	.65	.65	.061	17	458
5....	.70	.70	.70	.70	.65	.063	1	459
6....	....	.80B	....	.80B	.80	.104	....	459
7....	.80@.90	.90	.80	.80	.80	.101	10	466
8....	.80	.80	.75	.75	.70	.088	4	470
9....	.70	.80	.70	.80	.80	.094	14	483
12....	.90	.90	.75	.75	.80	.096	7	483
13....	.65	.80B	.65	.80B	.80	.096	4	479
14....	...	....	....	.80N	.80	.098	....	478
15....	.70	.75B	.70	.75B	.80	.104	12	478
16....	....	.85B	...	.85B	.85	.114	....	478
19....	.85	.85	.75	.75	.75	.102	5	483
20....	.60	.60	.55	.55	.55	.074	2	484
21....	.50	.50	.40	.40	.40	.058	7	483
22....	.40	.50	.40	.50	.50	.088	47	526
23....	.60	.60	.50	.50	.50	.094	1	527
26....	.60	.60	.50A	.50A	.45	.083	1	528
27....	.40	.40	.35	.40	.40	.078	27	535
28....	.40	.40	.35	.35	.40	.077	37	541
29....	.35@.40	.45	.35	.40A	.40	.073	3	542
30....	.35	.40	.35	.40	.40	.088	11	551

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	.40	.45	.40	.45	.45	.090	22	573
4....	.50	.55	.50	.50A	.50	.101	2	574
5....	.50	.50	.40	.40	.45	.092	5	577
6....	.45	.45	.35	.35	.40	.079	33	600
9....	...	....	.35A	.40N	.40	.083	1	601
10....	.35	.50B	.35	.50B	.50	.117	10	604
11....	.60	.75	.55	.75	.75	.148	93	659
12....	.70	.90	.80	.85	.85	.166	76	706
13....	.75	1.30	.75	1.00	1.00	.196	225	845
16....	.90	1.10	.90	1.00	.90	.165	53	859
17....	.90	1.50	.85	1.35B	1.35	.232	354	1140
18....	1.30	1.45	1.15	1.15	1.15	.211	169	1203
19....	1.20	1.20	.90	1.00	.95	.183	179	1224
20....	.95	1.15	.85	1.10	1.10	.181	97	1254
23....	.95@.90	.95	.75	.85	.85	.133	111	1309
24....	.85	1.10	.85	1.00	1.00	.169	115	1404
25....	1.00	1.55	.95	1.45	1.45	.243	173	1465
26....	1.60	1.75	1.25	1.30	1.25	.206	630	1759
27....	1.25	1.35	1.25	1.30	1.25	.209	69	1798
30....	1.25	1.40	1.10	1.10	1.10	.196	819	2420

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 175 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.10	1.10	.60	.65	.65	.107	633	2876
2....	.70	.95	.60	.95	.90	.153	291	2890
3....	.90	1.00	.75	.85	.80	.142	104	2918
4....	1.10B@.15A	1.25	.95	1.15	1.10	.178	200	2920
7....	1.20	1.30	1.00	1.15	1.05	.175	147	2957
8....	1.00	1.25	.95	1.15	1.10	.183	272	3023
9....	1.05	1.05	.80	.90	1.00	.174	135	2882
10....	1.00	1.10	.90	.90	.90	.165	48	2975
11....	.85@.90	1.00B	.60	.70@.80	.65	.110	142	2896
14....	.65	.75	.45	.55	.50	.079	278	2944
15....	.50	.70	.40	.60	.55	.087	267	2925
16....	.55	60	.35	.35@.40B	.40	.062	136	2977
17....	.45	50	.35	.45	.40	.068	182	3039
18....	.40	50	.40	.45	.45	.080	157	3122
21....	.50	.50	.40	.45	.45	.076	105	3110
22....	.45	45	.25	.35A	.30	.057	206	3054
23....	.30	.35	.25	.25	.25	.041	284	3146
24....	.25	.30	.20	.25	.25	.052	95	3106
25....	.25	.35	.25	.30	.30	.060	178	3114
28....	.30	.30	.25	.25	.25	.047	34	3124
29....	.20	.20	.15	.15	.15	.031	68	3122
30....	.15	.15	.15	.15	.15	.025	114	3170
31....	.10	.20	.10	.15	.15	.030	81	3208

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.15	.15	.10	.15	.10	.016	69	3260
4....	15	.15	.10	15	.10	.013	18	3270
5....	.10	.10	.05	.10	.10	.009	152	3395
6....	.10	.10	.05	.05	.05	.008	150	3280
7....	.10	.10	.05	.05	.05	.007	471	3079
8....	.05	.10	.05	.10	.05	.003	256	3034
11....	.05	.05	.05	.05	CAB	.000	55	3037
12....	.05	.05	CAB	CAB	CAB	.000	7	3019
13....	.05	.05	.05	.05	CAB	.000	70	3028
14....	.05	.05	.05	.05	CAB	.000	2	3013
15....	CAB	CAB	CAB	CAB	CAB	.000	....	3020
18....	CAB	CAB	CAB	CAB	CAB	.000	....	3020
19....	.05	.05	.05	.05	CAB	.000	1	3021
20....	CAB	CAB	CAB	CAB	CAB	.000	....	3021
21....	CAB	CAB	CAB	CAB	CAB	.000	....	3021
22....	CAB	CAB	CAB	CAB	CAB	.000	....	3020
25....	CAB	CAB	CAB	CAB	CAB	.000	2	3017
26....	CAB	CAB	CAB	CAB	CAB	.000	...	3017
27....	CAB	CAB	CAB	CAB	CAB	.000	....	3017
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	3017

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	1	3016
3....	CAB	CAB	CAB	CAB	CAB	.000	....	3016
4....	CAB	CAB	CAB	CAB	CAB	.000	...	3009
5....	CAB	CAB	CAB	CAB	CAB	.000	...	3009
6....	.05	.05	.05	.05	CAB	.000	15	3004
9....	CAB	CAB	CAB	CAB	CAB	.000	5	3004
10....	CAB	CAB	CAB	CAB	CAB	.000	...	3004
11....	CAB	CAB	CAB	CAB	CAB	.000	26	2996
12....	CAB	CAB	CAB	CAB	CAB	.000	1	2995
13....	CAB	CAB	CAB	CAB	CAB	.000	1	2976
16....	CAB	CAB	CAB	CAB	CAB	.000	2	2975
17....	CAB	CAB	CAB	CAB	CAB	.000	1	2973
18....	CAB	CAB	CAB	CAB	CAB	.000	3	2970
19....	CAB	CAB	CAB	CAB	CAB	.000	...	2970
24....	....	....	....	....	....	.000	3	...
25....	Exchange Closed; Christmas							

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 180 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	Exchange Closed; Memorial Day							
28....	1.40	1.40	1.40	1.40	1.35	.154	1	1
29....	....	....	....	1.35N	1.30	.152	....	1
30....	....	....	....	1.30N	1.25	.151	....	1
31....	1.30	1.30	1.00	1.05	1.00	.136	12	13

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	....	....	.95A	1.00N	1.00	.128	....	13
4....	....	....	....	1.00N	1.00	.123	....	13
5....	1.00	1.00	1.00	1.00	1.00	.130	6	19
6....	1.25	1.25	1.10A	1.00	.95	.109	1	20
7....	....	....	....	95N	1.00	.132	....	20
10....	....	....	....	1.00N	.95	.132	1	21
11....	....	1.00B	....	1.00B	1.05	.144	....	21
12....	1.20	1.25	1.20	1.25	1.25	.164	5	26
13....	1.30	1.50B	1.30	1.50B	1.50	.196	....	26
14....	1.40	1.40	1.40	1.40	1.35	.178	14	37
17....	....	1.40B	....	1.40B	1.45	.180	2	39
18....	....	....	1.35A	1.35A	1.35	.173	....	39
19....	....	1.40B	....	1.40B	1.45	.188	....	39
20....	....	1.50B	....	1.45N	1.35	.174	....	39
21....	1.45	1.45	1.30A	1.30A	1.30	.167	10	49
24....	1.20	1.20	1.20	1.20	1.20	.149	1	50
25....	1.05	1.20	1.00	1.20	1.15	.147	26	76
26....	1.00	1.00	1.00	1.00	.95	.129	6	82
27....	.90	.90	.80	.80	.80	.113	....	82
28....	....	....	....	80N	.80	.115	4	86

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	...	.80N	.80	.101	....	86
2....	.85	.85	.80	.80	.80	.104	32	118
3....	....	....	....	80N	.80	.109	....	118
4....	Exchange Closed; Independence Day							
5....	.75	.75	.75	.75	.75	.092	1	115
8....	....	.80B	....	80B	.80	.106	....	115
9....	....	....	....	.80N	.80	.114	....	115
10....	.80	.80	.80	.80	.75	.096	2	117
11....	75	.85	.75	.75	.75	.094	41	155
12....	.80	.80	.70	.70	.70	.089	91	244
15....	.80	.80	.70	70	.70	.094	14	258
16....	.75	.75	.55	.55	.55	.065	50	287
17....	.50@.45	.55	.45	.50	.50	.058	33	298
18....	.60	.65	.55	.60	.60	.064	116	414
19....	65	65	.55	.60	.60	.067	65	479
22....	.70	.70	70	.70	.65	.077	1	480
23....	.95	.95	.80A	.85	.85	.101	21	500
24....	.95	1.10	.95	1.05A	1.05	.123	106	607
25....	1.00	1.00	.95	.95	.95	.112	8	513
26....	.95	1.00	.95	.95	.95	.111	6	619
29....	1.20	1.40	1.15A	1.40	1.35	.162	31	609
30....	1.25@.40	1.40	1.20	1.20	1.20	.150	35	637
31....	1.25	1.25	1.05	1.10	1.10	.137	19	656

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.10	1.10	.85	.85	.85	.110	39	652
2....	1.00	1.05	1.00	1.05	1.00	.127	24	656
5....	1.20	1.25	1.10	1.15	1.10	.131	21	672
6....	1.10	1.75	1.10	1.75	1.65	.198	28	694
7....	1.65	1.65	1.40	1.40	1.45	.192	13	691
8....	1.40	1.45	1.35	1.40	1.35	172	14	702
9....	1.35	1.50	1.30	1.40	1.40	.182	32	733
12....	1.50	1.55	1.30	1.35	1.40	.187	147	878
13....	1.40	1.80B	1.25	1.40A	1.40	.187	11	877
14....	1.35	1.45	1.35	1.35	1.35	.189	8	882
15....	1.40	1.50	1.35	1.45A	1.45	.200	11	880
16....	1.45	1.55	1.45	1.55B	1.55	.216	9	881
19....	1.55	1.55	1.30	1.30	1.35	.200	8	885
20....	1.25	1.25	.90	.90	.90	.156	27	900
21....	1.00	1.00	.80	.80	.80	.146	65	958
22....	.85	1.20	.85	1.15	1.10	.179	98	1025
23....	1.20	1.25	1.10	1.10A	1.10	.192	16	1039
26....	1.30	1.30	1.00	1.00	.95	.174	14	1051
27....	95	.95	.90	.90	.90	.168	59	1010
28....	.95	95	.90	.90	.90	.164	7	1014
29....	.90	.90	.80	.80	.80	.159	30	1043
30....	.90	.90	90	.90	.90	.165	3	1042

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 180 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2...	Exchange Closed; Labor Day							
3....	1.00	1.10	.90	.95	.95	.189	70	1101
4....	1.00	1.20	1.00	1.10	1.05	.207	92	1130
5....	1.10	1.10	1.00	1.00	1.00	.192	28	1149
6....	.90	.90	.80	.90	.85	.171	48	1181
9....	.80	.95	.75	.90A	.85	.177	68	1189
10....	.85@.95	1.30	.85	1.20	1.20	.230	220	1383
11....	1.30	1.80	1.25	1.80	1.55	.277	291	1521
12....	1.55@.50	1.95	1.35	1.85	1.85	.307	101	1506
13....	1.75	2.60	1.65	2.05	2.10	.337	300	1519
16....	2.10	2.25	2.00	2.00	1.95	.312	78	1539
17....	1.90	3.05	1.90	2.85	2.85	.405	1606	2287
18....	2.85	3.00	2.50	2.65	2.65	.360	507	2565
19....	2.65	2.65	2.00	2.15	2.10	.315	439	2470
20....	2.10	2.45	1.90	2.35@.30	2.35	.342	118	2377
23....	2.10@.00	2.10	1.60	1.85	1.85	.273	1724	2112
24....	1.95@.90	2.50	1.80	2.30@.20	2.25	.328	201	2077
25....	2.30	3.20	2.30	3.10	3.15	.428	240	1851
26....	3.20	3.55	2.70	2.70	2.70	.385	361	1901
27....	2.80	2.80	2.65	2.70	2.70	.388	51	1919
30....	2.65	2.90	2.45	2.50@.45	2.45	.374	1230	2430

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.50	2.50	1.50	1.50	1.45	.240	829	2636
2....	1.40@.50	2.05	1.35	2.00	2.00	.315	585	2996
3....	2.00@.05	2.15	1.65	1.90	1.85	.299	323	2988
4....	2.25	2.60	2.25	2.40	2.35	.354	146	2938
7....	2.60	2.75	2.20	2.35	2.30	.354	511	3046
8....	2.30	2.75	2.20	2.35	2.35	.365	175	3014
9....	2.30	2.30	1.90	2.30	2.30	.355	207	2963
10....	2.30	2.50	2.20	2.20	2.20	.342	176	3002
11....	2.10	2.35B	1.60	1.60	1.55	.256	124	3003
14....	1.60	1.60	1.10	1.30	1.20	.203	345	3106
15....	1.20	1.45	1.10	1.30	1.25	.219	679	3248
16....	1.25@.20	1.30	.95	.95	.95	.172	500	3318
17....	1.00@.10	1.15	.85	1.00	1.00	.185	440	3412
18....	1.05	1.30	.95	1.10	1.10	.208	297	3473
21....	1.20	1.25	1.05	1.10	1.10	.205	184	3559
22....	1.05	1.05	.70	.85	.85	.168	298	3474
23....	.90	.90	.70	.70	.70	.132	105	3500
24....	.75	.80	.60	.80	.80	.159	168	3493
25....	.80	1.00	.80	.90	.90	.178	179	3442
28....	1.00@.90	1.00	.80	.80	.80	.151	124	3482
29....	.80	.80	.45	.60	.55	.114	227	3420
30....	.40	.55	.40	.50	.45	.098	114	3446
31....	.50	.60	.45	.45	.45	.113	174	3494

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.50	.50	.30	.35	.30	.071	175	3528
4....	.40	.40	.30	.30	.30	.063	121	3483
5....	.30	.30	.25	.25	.25	.051	209	3495
6....	.30	.30	.25	.30	.25	.045	179	3562
7....	.25	.30	.25	.25A	.20	.043	289	3519
8....	.25	.25	.15	.15	.15	.025	330	3480
11....	.10	.20	.05	.05	.05	.004	196	3584
12....	.05	.10	.05	.05	.05	.003	193	3600
13....	.10	.10	.10	.10	.05	.004	57	3590
14....	.10	.10	.05	.05	CAB	.002	594	3790
15....	.05	.05	.05	.05	CAB	.002	157	3802
18....	.05	.05	.05	.05	CAB	.001	19	3812
19....	CAB	CAB	CAB	CAB	CAB	.001	2	3810
20....	CAB	CAB	CAB	CAB	CAB	.001	1	3808
21....	CAB	CAB	CAB	CAB	CAB	.000	....	3808
22....	CAB	CAB	CAB	CAB	CAB	.000	....	3808
25....	CAB	CAB	CAB	CAB	CAB	.000	....	3803
26....	CAB	CAB	CAB	CAB	CAB	.000	....	3803
27....	.05	.05	.05	.05	CAB	.000	1	3804
28....	Ex... ange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	....	3803

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 180 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	CAB	CAB	CAB	CAB	CAB	.000	....	3803
3....	CAB	CAB	CAB	CAB	CAB	.000	....	3803
4....	CAB	CAB	CAB	CAB	CAB	.000	....	3799
5....	CAB	CAB	CAB	CAB	CAB	.000	....	3800
6....	.05	.05	.05	.05	CAB	.000	7	3800
9....	CAB	CAB	CAB	CAB	CAB	.000	....	3800
10....	CAB	CAB	CAB	CAB	CAB	.000	....	3800
11....	CAB	CAB	CAB	CAB	CAB	.000	31	3806
12....	CAB	CAB	CAB	CAB	CAB	.000	....	3805
13....	CAB	CAB	CAB	CAB	CAB	.000	....	3774
16....	CAB	CAB	CAB	CAB	CAB	.000	3	3772
17....	CAB	CAB	CAB	CAB	CAB	.000	21	3751
18....	CAB	CAB	CAB	CAB	CAB	.000	4	3750
19....	CAB	CAB	CAB	CAB	CAB	.000	10	3747

DECEMBER 1985 185 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	5.50	5.50	5.20A	5.20A	5.00	.432	3	3
6....	5.00	5.00	5.00	5.00	4.85	.431	1	4
7....	....	....	4.80A	4.80A	4.50	.410	....	4
8....	....	....	....	4.50N	4.45	.405	....	4
9....	4.30	4.30	4.30	4.30	4.05	.380	50	54
10....	3.30	3.30	3.30	3.30	3.20	.308	1	55
13....	....	....	....	3.20N	3.00	.308	....	55
14....	....	3.05B	2.95A	3.05B	3.20	.323	....	55
15....	....	....	3.00A	3.20N	3.05	.304	....	55
16....	3.00	3.00	3.00	3.00	2.50	.266	10	65
17....	....	....	....	2.50N	2.35	.249	1	66
20....	....	....	2.20A	2.20A	2.05	.205	....	66
21....	....	....	....	2.05N	1.90	.219	....	66
22....	....	1.95B	....	1.95B	2.10	.229	....	66
23....	2.30	2.30	2.30	2.30	2.25	.242	3	69
24....	....	....	....	2.25N	2.15	.230	....	69
27....	Exchange Closed; Memorial Day							
28....	....	2.20B	....	2.20B	2.20	.245	....	69
29....	....	....	....	2.20N	2.15	.242	....	69
30....	....	....	....	2.15N	2.05	.242	....	69
31....	1.90	1.90	1.90	1.90	1.80	.222	....	69

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	1.80	1.80	1.75A	1.80	1.70	.210	3	72
4....	....	....	....	1.70N	1.70	.204	....	72
5....	1.80	1.80	1.80	1.80	1.75	.212	1	73
6....	1.90	1.90	1.70	1.70	1.80	.184	2	75
7....	....	1.70B	....	1.70B	1.75	.215	1	75
10....	1.80	1.80	1.80	1.80	1.70	.214	1	76
11....	....	1.75B	....	1.75B	1.80	.229	....	76
12....	....	2.00B	....	2.00B	2.05	.256	....	76
13....	2.25	2.65B	2.25	2.65B	2.65	.299	1	77
14....	2.55	2.60	2.55	2.55A	2.40	.274	2	79
17....	2.60	2.60	2.60	2.60	2.50	.281	5	82
18....	2.35	2.35	2.35	2.35	2.35	.273	1	81
19....	....	2.55B	....	2.55B	2.55	.292	....	81
20....	....	2.85B	....	2.55N	2.40	.275	....	81
21....	2.70	2.70	2.40A	2.40A	2.35	.266	1	82
24....	2.40	2.50	2.20A	2.20A	2.15	.243	15	92
25....	2.10	2.10	1.80A	1.90	1.95	.242	7	96
26....	1.80	1.85B	1.75	1.75	1.75	.217	13	109
27....	1.65	1.65	1.60A	1.60A	1.60	.196	1	110
28....	1.50	1.50	1.50	1.50	1.60	.201	1	109

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 185 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.50A	1.50A	1.45	.182	..	109
2....	....	1.50B	1.40A	1.50B	1.50	.186	..	109
3....	....	....	....	1.50N	1.55	.195	....	109
4....	Exchange Closed; Independence Day							
5....	1.50	1.50	1.35	1.35	1.35	.170	82	191
8....	1.50	1.55B	1.50	1.55B	1.50	.193	3	194
9....	1.60	1.70	1.60	1.70	1.65	.204	3	186
10....	....	....	1.45A	1.45A	1.40	.178	9	195
11....	1.35	1.45B	1.35	1.40	1.35	.175	2	193
12....	1.40	1.40	1.40	1.40	1.30	.168	2	195
15....	1.35	1.35	1.30	1.30	1.35	.177	16	211
16....	1.30	1.30	1.05A	1.05A	1.05	.130	12	215
17....	.85	1.00	.85	1.00	.95	.118	24	195
18....	1.15	1.20	1.15	1.15	1.10	.129	10	202
19....	1.20	1.20	1.20	1.20	1.15	.135	3	204
22....	1.25	1.50	1.25	1.40	1.30	.151	14	211
23....	....	1.45B	1.20A	1.45B	1.45	.189	....	211
24....	1.60	1.75	1.60	1.75	1.75	.221	5	212
25....	1.75	1.75	1.70	1.70	1.65	.206	2	214
26....	1.65	1.65	1.60	1.60	1.60	.204	32	244
29....	1.75	2.75	1.75	2.75	2.70	.277	111	350
30....	2.75	2.75	2.30	2.40	2.35	.259	22	358
31....	2.00	2.20	2.00	2.20	2.10	.241	8	380

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.00	2.00	1.70	1.70	1.70	.202	5	364
2....	1.85	2.00	1.85	1.95	1.85	.227	6	370
5....	1.95	2.20	1.95	2.05A	1.95	.234	17	382
6....	2.05	3.00	2.00	3.00	2.85	.325	20	394
7....	3.00	3.00	2.75A	2.90	2.80	.318	24	411
8....	2.60	2.70	2.50	2.50	2.45	.291	12	504
9....	2.55	2.80	2.55	2.55	2.55	.305	8	430
12....	2.75	2.80	2.45A	2.55	2.60	.312	8	437
13....	2.70	3.00	2.30	2.70A	2.70	.312	9	427
14....	2.70	2.70	2.40	2.50B	2.65	.316	23	425
15....	2.90	2.95	2.60A	2.80	2.75	.331	10	430
16....	2.80	3.10	2.80	3.10	3.10	.353	5	427
19....	2.80	2.85	2.60	2.75	2.70	.334	71	444
20....	2.40	2.55B	1.90	1.90	1.90	.276	22	382
21....	1.75	1.75	1.75	1.75	1.75	.264	2	378
22....	1.75	2.15B	1.75	2.15B	2.20	.311	37	410
23....	2.25	2.40	2.15	2.15	2.25	.329	505	571
26....	2.60	2.60	2.10	2.10	2.05	.307	27	587
27....	2.00	2.15	2.00	2.05	2.05	.296	237	603
28....	2.05	2.10	2.00	2.00	2.00	.294	360	543
29....	2.05	2.05	1.80	1.80	1.80	.288	4065	4035
30....	1.85	2.15	1.85	2.15	2.15	.325	28	4043

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.15	2.35	2.10	2.15B	2.25	.332	31	4045
4....	2.25	2.50	2.25	2.40A	2.40	.355	25	4047
5....	2.50	2.50	2.15	2.15	2.15	.335	19	4051
6....	2.00	2.00	1.80	1.95	1.95	.307	283	4056
9....	1.90	2.05	1.75	1.90	2.00	.315	53	4071
10....	2.10	2.60	1.85	2.50	2.50	.383	2713	6706
11....	2.65	3.45	2.60	3.35@.45	3.30	.442	1415	7586
12....	3.30	3.90	2.95	3.75	3.80	.480	156	7670
13....	3.60@.50	4.60	3.50	4.25	4.25	.517	217	7717
16....	4.05	4.45	4.05	4.10	4.05	.484	139	7710
17....	4.15	5.50	4.05	5.45	5.40	.583	153	7693
18....	5.40	5.50	4.80	4.90	5.05	.570	64	7695
19....	5.00	5.00	4.05	4.25	4.15	.502	183	7672
20....	4.15	4.55	3.80	4.50	4.55	.533	94	7677
23....	3.90@.85	3.95	3.40	3.70A	3.70	.457	72	7684
24....	3.95	4.65	3.80	4.45A	4.40	.522	357	7832
25....	4.50	5.80B	4.50	5.75B	5.80	.626	1583	9356
26....	5.95@.90	6.35	5.10	5.15	5.10	.584	420	9646
27....	....	5.25B	....	5.25B	5.15	.589	22	9608
30....	4.90	5.40	4.65	4.90	4.85	.579	1332	10886

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 185 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.90	4.90	3.00	3.00	3.05	.428	406	11128
2....	3.00@.05	4.10	2.90	4.10B	4.10	.518	214	11137
3....	4.10	4.20	3.30	3.90	3.85	.502	187	11137
4....	4.25@.20	5.00	4.20	4.65	4.65	.563	122	11161
7....	5.15	5.25	4.40	4.75	4.85	.566	156	11139
8....	4.40	5.15B	4.40	4.75	4.80	.580	121	11161
9....	4.40	4.70	3.90	4.60A	4.80	.589	42	11115
10....	4.65	4.95	4.40	4.50A	4.50	.557	29	11121
11....	4.30	4.65B	3.15	3.15	3.20	.459	945	11738
14....	3.20	3.45	2.55A	2.70	2.65	.394	674	11189
15....	2.60	3.10	2.45	2.80	2.80	.417	959	11185
16....	2.80@.85	2.90	2.10	2.20	2.20	.363	1064	10360
17....	2.15@.25	2.45	1.90	2.40	2.35	.373	1007	9728
18....	2.30	2.80	2.15	2.65	2.60	.407	428	9726
21....	2.70	2.75	2.40	2.80	2.90	.408	109	9721
22....	2.55	2.55	1.75	2.10A	2.10	.356	695	9729
23....	2.20	2.20	1.65	1.65	1.70	.303	962	9339
24....	1.70	2.05	1.65A	2.00A	1.95	.348	313	9334
25....	2.10@.20	2.50	2.00	2.25	2.25	.378	2992	8048
28....	2.40@.45	2.50	1.95	1.95	1.95	.343	1040	7732
29....	1.90	2.00	1.20	1.45A	1.45	.284	3110	5816
30....	1.20@.15	1.45	1.15	1.15	1.15	.257	1040	6183
31....	1.30	1.55	1.20	1.35	1.35	.286	902	6362

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.40	.95	1.00	.95	.209	3954	4904
4....	1.00	1.15	.90	.90	.90	.198	977	4579
5....	.90@.95	.95	.75	.80@.75	.75	.170	420	3637
6....	.70	.90	.65	.70A	.70	.159	545	3738
7....	.75	.80	.65	.65	.65	.155	320	3628
8....	.65	.70	.30	.40	.35	.108	334	3635
11....	.40	.40	.15	.15	.15	.032	308	3963
12....	.15	.20	.10	.15	.15	.024	610	3813
13....	.15@.20	.20	.15	.20	.15	.030	1053	4378
14....	.20	.20	.10	.10	.10	.016	241	4059
15....	.10	.15	.05	.10	.10	.023	377	4064
18....	.15	.15	.10	.10	.10	.015	147	4032
19....	.05	.10	.05	.10	.05	.015	24	4017
20....	.10	.10	.10	.10	.05	.012	9	4020
21....	.05	.10	.05	.05	.05	.004	1687	2995
22....	.05	.10	.05	.05	.05	.004	150	2947
25....	.05	.05	CAB	CAB	CAB	.003	326	2863
26....	.05	.05	.05	.05	CAB	.003	8	2863
27....	...	.02	.02	CAB	...	.000	3	2859
28....	Exchange Closed; Thanksgiving Day							
29....	CAB	CAB	CAB	CAB	CAB	.000	...	2858

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.05	.05	CAB	.05	CAE	.001	2	2857
3....	CAB	CAB	CAB	CAB	CAB	.000	1	2843
4....	CAB	CAB	CAB	CAB	CAB	.000	....	2855
5....	CAB	CAB	CAB	CAB	CAB	.000	....	2854
6....	CAB	CAB	CAB	CAB	CAB	.000	....	2854
9....	CAB	CAB	CAB	CAB	CAB	.000	1	2854
10....	CAB	CAB	CAB	CAB	CAB	.000	2	2852
11....	CAB	CAB	CAB	CAB	CAB	.000	4	2848
12....	.05	.05	.05	.05	CAB	.000	11	2843
13....	CAB	CAB	CAB	CAB	CAB	.000	....	2843
16....	CAB	CAB	CAB	CAB	CAB	.000	4	2839
17....	CAB	CAB	CAB	CAB	CAB	.000	40	2799
18....	CAB	CAB	CAB	CAC	CAB	.000	29	2775
19....	CAB	CAB	CAB	CAB	CAB	.080	....	2774
20....	....	....	....	....	....	.000	4	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICE3—PUTS
DECEMBER 1985 190 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	5.20	5.20	5.20	5.20	5.00	.424	50	50
13	—	—	—	5.00N	4.85	.423	—	50
14	—	4.90B	4.75A	4.90B	5.15	.441	—	50
15	5.05	5.05	4.80A	5.05	4.80	.421	50	100
16	4.50	4.50	4.50	4.50	4.00	.378	1	101
17	4.20	4.30	4.00A	4.00A	3.85	.358	3	104
20	3.40	3.40	3.05	3.05	3.10	.308	51	155
21	—	—	—	3.10N	3.25	.323	—	155
22	3.70	3.70	3.70	3.70	3.45	.336	1	156
23	—	—	—	3.45N	3.60	.352	—	156
24	3.60	3.60	3.60	3.60	3.45	.336	10	166
27	Exchange Closed, Memorial Day							
28	3.40	3.50B	3.20A	3.50B	3.60	.356	5	166
29	—	—	—	3.60N	3.50	.353	—	166
30	—	—	—	3.50N	3.40	.353	—	166
31	3.35	3.35	3.00A	3.00A	3.00	.328	1	167

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.00	3.00	2.90A	3.00	2.80	.314	1	168
4	3.00	3.00	3.00	3.00	2.80	.306	5	168
5	2.70	2.70	2.70	2.70	2.90	.316	2	170
6	2.80	2.80	2.80	2.80	2.60	.280	1	171
7	—	3.20B		3.20B	3.10	.318	—	171
10	—	—		3.10N	3.00	.316	—	171
11	—	—		3.00N	3.15	.333	—	171
12	—	3.40B		3.40B	3.60	.367	5	176
13	—	4.40B	—	4.40B	4.35	.416	—	171
14	4.05	4.05	4.05	4.05	4.05	.389	25	196
17	4.10	4.20B	4.10	4.20B	4.15	.399	2	196
18	4.05	4.15	3.95A	4.10	4.05	.390	28	224
19	4.05	4.30B	4.05	4.30B	4.30	.413	25	249
20	4.15	4.70B	4.15	4.15	4.05	.395	1	248
21	4.30	4.30	4.00	4.00	4.00	.384	26	274
24	4.10	4.10	3.70A	3.70A	3.65	.359	—	274
25	3.00	3.20B	3.00	3.20B	3.40	.358	4	278
26	3.25	3.25	3.10A	3.10A	3.05	.330	1	278
27	2.90	2.90	2.80A	2.80A	2.80	.305	2	280
28	—	—	2.75A	2.80N	2.85	.312		280

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.95	3.05	2.65A	2.65A	2.60	.290	6	280
2	—	—	2.55A	2.60N	2.60	.297		280
3	—	2.70B	—	2.70B	2.70	.309	—	280
4	Exchange Closed, Independence Day							
5	2.45	2.45	2.25	2.25	2.30	.278	15	289
8	2.50	2.80B	2.50	2.50	2.70	.308	2	291
9	2.75	3.00	2.75	3.00	2.90	.323	3	289
10	2.90	2.95B	2.65A	2.65A	2.50	.290	104	393
11	—	—	—	2.50N	2.40	.287	5	394
12	2.40	2.50	2.40	2.40	2.30	.278	20	411
15	2.20	2.40B	2.15A	2.40B	2.40	.291	50	461
16	2.45	2.45	2.00	2.00	1.90	.227	3	464
17	1.60	1.80B	1.60	1.75	1.70	.211	11	455
18	1.85	1.90B	1.80	1.90B	1.90	.227	9	462
19	2.00	2.00	1.90	1.90	1.90	.235	3	465
22	2.20@.25	2.40B	2.20	2.25	2.15	.257	4	467
23	2.05	2.85	2.00A	2.85	2.60	.308	10	476
24	2.95	3.10	2.95	3.00	3.10	.349	6	477
25	3.10	3.10	3.05A	3.10	3.00	.328	4	480
26	—	—	2.95A	3.00N	2.95	.327	—	480
29	3.60	4.20	3.50	4.20	4.30	.418	31	502
30	4.10	4.20	3.90	3.90	3.90	.386	7	504
31	3.70	3.70	3.65	3.70	3.70	.374	103	606

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 190 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	3.05A	3.05A	3.05	.325	....	606
2	3.25	3.25	3.25	3.25	3.30	.357	10	606
5	3.70	3.95B	3.55A	3.55A	3.45	.387	6	612
6	3.40	4.75	3.40	4.75	4.80	.472	19	620
7	4.85	5.05	4.60	4.60	4.70	.465	31	626
8	4.55	4.60B	4.25	4.25	4.25	.436	13	623
9	4.10	4.60	4.10	4.60	4.50	.451	18	627
12	4.45	4.70	4.20	4.60B	4.60	.460	33	627
13	4.35	4.75	4.35	4.70@.75	4.55	.460	3	656
14	4.30	4.50B	4.30	4.50B	4.60	.464	4	654
15	4.55	4.95	4.55	4.90	4.85	.483	3	662
16	5.05	5.25	4.90	5.25	5.20	.508	18	657
19	5.10	5.10	4.70	4.80	4.80	.469	6	656
20	4.50	4.50	3.90	3.90	3.75	.425	18	650
21	3.80	3.90	3.40	3.45	3.45	.412	24	658
22	3.40	4.30	3.40	4.30	4.20	.469	13	665
23	4.40@.20	4.50	4.20	4.30A	4.30	.480	211	678
26	4.70	4.70	3.90	4.10	3.95	.467	8	681
27	3.80	3.95	3.70	3.80A	3.85	.455	152	664
28	3.90	4.00B	3.80	3.80	3.80	.454	67	679
29	3.80	3.80	3.70A	3.70A	3.65	.447	—	678
30	3.85	4.15	3.85	4.15	4.10	.491	1005	1212

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	Exchange Closed, Labor Day							
3	4.10	4.50B	4.00	4.25A	4.30	.501	23	1228
4	4.50	4.80	4.50	4.75	4.65	.525	4	1214
5	4.80	4.80	4.30	4.30	4.30	.503	9	1214
6	4.30	4.30	3.60	3.90	3.85	.472	6	1217
9	3.85	4.00	3.45	4.00	3.95	.480	22	1213
10	4.05	5.05B	3.90	4.90	4.90	.561	29	1222
11	5.05	5.85	5.05	5.80B	6.00	.614	56	1207
12	6.00	6.90	5.50	6.70	6.70	.653	32	1213
13	6.35	8.10	6.35	7.40	7.40	.668	48	1239
16	7.50	7.50	7.30	7.30	6.95	.671	13	1206
17	7.00	9.00B	7.00	8.90	8.90	.758	14	1205
18	8.65	9.00	8.10	8.30	8.45	.740	60	1242
19	8.35	8.40	7.10	7.35	7.20	.683	31	1240
20	7.10	7.90	6.80A	7.75	7.75	.712	54	1223
23	6.20	6.65B	6.20	6.60	6.50	.646	27	1228
24	7.10	7.85	7.10	7.80A	7.50	.706	4	1222
25	7.75	9.45B	7.75	9.35B	9.50	.791	4	1215
26	9.65	10.00B	8.65A	8.65A	8.60	.750	38	1220
27	8.45	8.75B	8.45	8.65	8.60	.764	10	1217
30	—	9.00B	8.10A	8.35A	8.30	.760	...	1211

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.90	7.95	6.00A	6.00A	5.75	.628	17	1213
2	5.60	7.20B	5.50	7.20B	7.25	.712	108	1234
3	6.45	7.40	6.30A	7.10A	6.95	.690	34	1263
4	7.90@8.00	8.25B	7.90	8.25B	8.00	.751	1	1229
7	8.50@.55	8.70	7.55	8.10B	8.00	.756	36	1228
8	7.95	8.65B	7.80A	8.05	8.15	.766	511	1143
9	8.00	8.20	7.10	8.00A	8.00	.760	621	1128
10	7.95	8.35B	7.65	7.65	7.80	.751	13	1122
11	—	8.00B	6.30	6.35A	6.15	.666	9	1127
14	6.05	6.25B	5.15	5.15	5.20	.610	6	1125
15	5.25	5.90B	5.00	5.65A	5.50	.634	58	1151
16	5.50	5.50	4.50	4.55A	4.55	.571	12	1150
17	4.65@.75	5.05	4.20	4.70	4.80	.563	144	1165
18	4.70	5.35B	4.80	5.00	5.25	.628	79	1173
21	5.35	5.40	5.00	5.25	5.25	.634	22	1176
22	4.80	4.80	3.85	4.55	4.50	.594	148	1194
23	4.30	4.45B	3.90	3.95A	3.80	.527	56	1204
24	3.80	4.40	3.80	4.35	4.35	.579	72	1222
25	4.55@.45	5.00	4.40	4.85A	4.75	.612	145	1273
28	4.95	5.10	4.35	4.35	4.35	.582	61	1277
29	4.10	4.20	2.90	3.40	3.45	.518	350	1437
30	3.10	3.45B	2.90	3.00B	3.05	.489	174	1455
31	3.20	3.70	3.10	3.30	3.40	.528	280	1602

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 190 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.45	3.45	2.50	2.55@.50	2.55	431	232	1548
4....	2.80	2.80	2.40	2.45	2.45	425	806	1911
5....	2.45	2.50	2.00	2.10	2.10	386	185	1901
6....	2.00	2.45	1.80	1.95	1.95	373	756	2011
7....	2.00	2.15	1.80	1.80	1.85	360	506	2327
8....	1.85@.90	1.90	1.15	1.25	1.25	294	308	2457
11....	1.25	1.25	.50	.50@.55	.55	130	847	2484
12....	.60@.45	.60	.35	.55	.55	108	3096	2960
13....	.65	.70	.55	.55A@.60	.60	128	1086	3019
14....	.65	.65	.35	.40	.40	082	203	3025
15....	.45@.50	.50	.35	.45	.45	.104	450	3339
18....	.40	.50	.35	.35	.35	082	282	3401
19....	.35@.30	.45	.30	.35	.35	083	360	3443
20....	.35	.35	.25	.30	.30	.074	728	3413
21....	.25	.25	.10	.15	.15	.034	187	3506
22....	.15	.15	.10	.15	.15	.037	186	3538
25....	.15	.20	.15	.15	.15	.035	96	3561
26....	.15	.15	.10	.15	.15	.030	83	3604
27....	.10@.15	.15	.05	.10	.05	.009	473	3631
28....	Exchange Closed; Thanksgiving Day							
29....	.05	.10	.05	.10	.05	.013	158	3642

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.10	.10	.10	.10	.10	.019	256	3642
3....	.10@.05	.10	.05	.05	.05	.011	24	3644
4....	.05	.05	.05	.05	CAB	.001	147	3707
5....	CAB	CAB	CAB	CAB	CAB	.001	6	3701
6....	.05	.05	.05	.05	CAB	.001	43	3687
9....	CAB	CAB	CAB	CAB	CAB	.000	30	3676
10....	.05	.05	CAB	CAB	CAB	.000	8	3676
11....	.05	.05	.05	.05	CAB	.000	2	3674
12....	CAB	CAB	CAB	CAB	CAB	.000		3675
13....	CAB	CAB	CAB	CAB	CAB	.000	13	3673
16....	CAB	CAB	CAB	CAB	CAB	.000	....	3671
17....	CAB	CAB	CAB	CAB	CAB	.000	20	3651
18....	CAB	CAB	CAB	CAB	CAB	.000	3	3650
19....	CAB	CAB	CAB	CAB	CAB	.000		3650

DECEMBER 1985 195 PUTS

IN MAY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20....	5.05	5.05	5.05	5.05	4.95	422	50	50
21....	5.05	5.05	5.05	5.05	5.20	441	25	75
22....	5.70	5.70	5.70	5.70	5.45	455	10	85
23....	....	....	....	5.45N	5.65	472	....	85
24....	....	....	5.55A	5.55A	5.40	457	....	85
27....	Exchange Closed; Memorial Day							
28....	....	5.75B	5.15A	5.75B	5.75	478	....	85
29....	....	....	....	5.75N	5.65	474	....	85
30....	....	....	....	5.65N	5.45	474	....	85
31....	5.05	5.05	4.50	4.50	4.95	449	46	131

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 195 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3....	4.95	4.95	4.70A	4.95	4.85	.433	50	181
4....	....	....	....	4.65N	4.50	.423	....	181
5....	....	....	4.40A	4.40A	4.70	.433	....	181
6....	4.80	4.80	4.75	4.75	4.20	.392	50	231
7....	....	4.95B	....	4.95B	4.90	.435	....	231
10....	5.25	5.25	5.25	5.25	4.75	.431	50	281
11....	4.95	5.10B	4.95	5.10B	5.10	.448	11	292
12....	5.25@.20	5.55B	5.05A	5.55B	5.75	.486	55	347
13....	6.35	6.85B	6.35	6.85B	6.75	.539	10	357
14....	....	....	6.50A	6.50A	6.20	.512	....	357
17....	....	6.60B	....	6.60B	6.45	.524	....	357
18....	....	....	6.20A	6.45N	6.35	.516	....	357
19....	....	6.65B	....	6.65B	6.80	.540	....	357
20....	....	7.25B	6.65A	6.65A	6.40	.521	....	357
21....	....	....	....	6.40N	6.25	.511	....	357
24....	....	....	5.85A	5.85A	5.85	.486	....	357
25....	5.20	5.30B	4.90A	5.30B	5.50	.486	50	407
26....	5.05	5.10B	4.95	5.05	5.05	.458	50	457
27....	....	....	4.70A	4.70A	4.85	.432	....	457
28....	4.80	4.80	4.55A	4.75A	4.70	.440	1	458

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.05	5.05	4.45A	4.45A	4.30	.418	100	558
2....	4.25	4.40B	4.25	4.40B	4.45	.428	50	608
3....	....	4.65B	....	4.65B	4.65	.441	....	608
4....	Exchange Closed; Independence Day							
5....	4.00	4.00	4.00	4.00	4.00	.407	1	609
8....	....	4.70B	....	4.00N	4.50	.443	....	609
9....	4.60	4.90	4.60	4.80	4.80	.480	2	609
10....	4.60	4.90B	4.25	4.25	4.25	.424	2	609
11....	4.45	4.45	4.35A	4.35A	4.20	.421	1	610
12....	....	....	4.10A	4.10A	4.00	.411	....	610
15....	4.15	4.15	3.95A	4.15B	4.20	.427	....	610
16....	4.15	4.20	3.40A	3.40A	3.20	.352	12	622
17....	3.20	3.20	3.05	3.10	3.00	.332	70	684
18....	3.30	3.45B	3.25	3.45B	3.30	.362	4	679
19....	3.25	3.25	3.25	3.25	3.35	.362	3	680
22....	3.60	4.15	3.60	3.95A	3.70	.390	4	682
23....	4.55	4.55	3.85A	4.55	4.50	.448	3	684
24....	5.15	5.25B	5.15	5.25B	5.20	.493	....	683
25....	5.25	5.25	5.05A	5.05A	5.05	.470	2	684
26....	....	....	5.00A	5.00A	4.95	.469	....	684
29....	5.30	6.50	5.30	6.50	6.80	.563	9	683
30....	6.40	6.40	6.25A	6.25A	6.20	.541	1	683
31....	6.05	6.05	5.80	6.00	5.85	.519	108	777

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.95	4.95	4.95	4.95	4.95	.487	....	777
2....	5.25@.35	5.35	5.25	5.35	5.45	.502	3	776
5....	....	6.05B	....	5.45N	5.65	.514	....	775
6....	5.65	7.30B	5.65	7.30B	7.60	.620	21	755
7....	7.60	7.60	7.30	7.30	7.50	.613	2	755
8....	....	....	7.00A	7.00A	6.90	.583	1	756
9....	7.25	7.25	7.00A	7.25	7.15	.600	2	756
12....	7.20	7.35B	6.90A	7.35B	7.35	.610	2	755
13....	7.10	8.00	7.05	7.70A	7.30	.610	103	728
14....	....	....	7.10A	7.30N	7.40	.614	....	728
15....	....	7.95B	....	7.95B	7.80	.633	....	727
16....	7.80	8.00B	7.80	8.00B	8.25	.658	100	663
19....	7.70	7.80	7.60A	7.80	7.80	.643	50	613
20....	7.50	7.50	6.50A	6.50A	6.30	.582	2	615
21....	6.20	6.30	5.60	5.85	5.80	.570	3	615
22....	5.65	6.90B	5.65	6.90B	6.90	.627	15	625
23....	7.50	7.50	7.15A	7.15A	7.20	.649	1	625
26....	7.80	7.80	6.80A	6.80A	6.75	.629	51	577
27....	6.50	6.85B	6.30	6.50	6.60	.618	3	578
28....	....	6.80B	6.55A	6.60N	6.50	.617	....	578
29....	....	....	6.40A	6.40A	6.30	.611	....	580
30....	6.40	7.00B	6.40	7.00B	7.15	.653	2	580

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 195 PUTS
IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed: Labor Day							
3....	7.10	7.80B	7.10	7.10	7.35	.665	100	462
4....	7.35	7.90B	7.35	7.65	7.80	.686	53	439
5....	....	8.00B	7.35A	7.80N	7.40	.665	....	439
6....	8.70	8.70	8.45A	8.45A	8.70	.637	6	445
9....	6.80	7.00	6.40A	7.00	6.85	.645	2	444
10....	8.35	8.35	8.20A	8.20A	8.25	.707	21	443
11....	8.50	9.45B	8.40	9.45B	9.60	.762	74	387
12....	9.70	10.55B	9.25A	10.55B	10.45	.795	2	386
13....	10.20	12.00B	10.15A	11.00A	11.40	.823	4	386
16....	11.40	11.45B	11.00	11.00	10.85	.813	16	383
17....	11.00	13.25	10.90A	13.25	13.10	.875	12	383
18....	12.65	12.95B	12.35A	12.40	12.80	.864	14	381
19....	10.80	11.35B	10.80	10.90	11.00	.826	2	382
20....	11.15	11.50B	10.70A	11.50B	11.70	.847	50	331
23....	10.20	10.60B	9.90A	10.10	10.20	.801	2	332
24....	10.60	11.75	10.60	11.55A	11.40	.845	169	242
25....	12.80	13.55B	12.80	13.55B	13.70	.901	100	197
26....	14.05	14.30B	12.85A	12.85A	12.75	.882	1	196
27....	....	12.95B	....	12.75N	12.80	.885	....	194
30....	12.95	13.30B	12.30A	12.50A	12.45	.884	5	192

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	9.60A	9.60A	9.40	.796	....	191
2....	10.15	11.10B	9.15A	11.10B	11.20	.865	3	194
3....	10.45	11.40B	10.00A	10.45	10.90	.847	1	194
4....	....	12.40B	....	12.40B	12.10	.881	....	189
7....	....	12.90B	11.80A	12.15B	12.10	.887	....	188
8....	12.50	12.80B	11.90A	12.50	12.40	.894	1	187
9....	....	....	11.15A	12.25A	12.25	.890	....	187
10....	....	12.50B	12.00A	12.25N	11.90	.865	....	187
11....	....	12.25B	10.30A	10.65A	10.00	.831	....	187
14....	....	10.15B	8.65A	10.00N	8.75	.792	....	187
15....	....	9.70B	8.70A	8.75N	9.20	.810	....	187
16....	7.80	9.30B	7.80	7.90B	7.95	.764	....	187
17....	....	8.30B	7.45A	8.30B	8.30	.782	12	193
18....	8.20	9.10B	8.20	8.80	8.95	.809	13	193
21....	9.10	9.25B	8.80A	9.10	9.00	.816	1	193
22....	8.85	8.85	7.50A	8.85	8.00	.781	1	193
23....	7.75	8.05B	7.25A	7.25A	7.05	.738	1	194
24....	7.15	7.70B	7.15	7.70B	7.80	.780	1	196
25....	8.00	8.50	8.00	8.40	8.40	.806	18	196
28....	....	8.65B	7.95A	7.95A	7.75	.786	1	196
29....	7.05	7.05	6.20A	7.05	6.70	.740	30	196
30....	6.55	6.65B	6.30A	6.30A	6.15	.718	22	207
31....	6.50	7.25B	6.40A	6.70A	6.70	.754	04	239

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.40	6.20B	5.40	5.40	5.35	.673	1	183
4....	5.55	5.75	5.00A	5.35A	5.30	.674	12	193
5....	5.15	5.20B	4.65	4.85	4.75	.640	4	195
6....	4.50	4.95	4.40A	4.50A	4.50	.629	27	205
7....	4.70	4.75	4.40	4.50	4.35	.629	190	370
8....	4.30	4.35	2.95	3.30	3.30	.553	218	560
11....	3.30	3.30	1.70	1.70	1.50	.337	93	603
12....	1.55	1.70	1.15	1.55	1.50	.295	1949	1642
13....	1.65@.70	2.00	1.55	1.85	1.75	.336	558	1808
14....	1.85	1.90	1.10	1.30	1.25	.290	320	1750
15....	1.40	1.55	1.00	1.45@.50	1.45	.295	275	1810
18....	1.35	1.55	1.10	1.10	1.15	.259	248	1857
19....	1.00@.95	1.55	.95	1.25A	1.20	.264	1046	2010
20....	1.05	1.20	.80	1.00@.05	1.00	.247	1000	2375
21....	.85	.85	.50	.55	.55	.149	389	2565
22....	.55	.65	.40	.55@.60	.55	.161	563	2958
25....	.60	.70	.60	.60	.60	.164	670	2670
26....	.60	.60	.50	.50	.50	.151	139	2702
27....	.55	.55	.25	.25	.25	.089	625	2570
28....	Exchange Closed; Thanksgiving Day							
29....	.25	.35	.25	.35	.30	.095	133	2636

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 195 PUTS
IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.30	.50	.30	.45	.40	.136	394	2687
3....	.45	.45	.30	.30	.30	.101	142	2677
4....	.30	.30	.10	.10	.10	.026	212	2756
5....	.05@.10	.15	.05	.15	.10	.030	550	2335
6....	.15	.15	.10	.10	.10	.026	147	2319
9....	.10	.10	.05	.05	.05	.012	162	2301
10....	.10@.05	.10	.05	.05	.05	.010	343	2448
11....	.05	.10	.05	.05	.05	.001	186	2436
12....	.05	.05	CAB	CAB	CAB	.000	15	2408
13....	CAB	CAB	CAB	CAB	CAB	.000	....	2405
16....	.05	.05	.05	.05	CAB	.000	1	2404
17....	CAB	CAB	CAB	CAB	CAB	.000	43	2361
18....	CAB	CAB	CAB	CAB	CAB	.000	42	2317
19....	CAB	CAB	CAB	CAB	CAB	.000	19	2317
24....	....	....	....	....	....	.000	1	....
25....	Exchange Closed; Christmas							

DECEMBER 1985 200 PUTS
IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4....	Exchange Closed; Independence Day							
5....	6.75	6.75	6.50A	6.50A	6.50	.544	1	1
8....	....	7.45B	....	6.50N	7.30	.581	....	1
9....	....	....	....	7.30N	7.55	.596	....	1
10....	....	7.65B	7.00A	7.00A	6.75	.563	....	1
11....	....	6.90B	6.70A	6.70A	6.70	.560	....	1
12....	....	....	6.50A	6.50A	6.50	.561	....	1
15....	....	6.75B	6.35A	6.75B	6.75	.569	....	1
16....	6.05	6.05	5.80A	5.80A	5.40	.491	50	51
17....	5.05	5.15B	5.05	5.15B	5.05	.470	15	66
18....	....	5.55B	....	5.55B	5.40	.493	1	67
19....	....	5.45B	....	5.40N	5.55	.503	....	67
22....	....	6.60B	....	5.55N	6.00	.533	....	67
23....	....	7.10B	5.80A	7.10B	7.15	.591	....	67
24....	7.40	8.10B	7.40	8.10B	8.20	.634	2	69
25....	....	....	7.75A	7.75A	7.70	.612	....	69
26....	....	....	7.60A	7.70N	7.70	.610	....	69
29....	....	9.55B	9.00	9.55B	10.00	.686	1	69
30....	....	....	9.30A	9.30A	9.40	.679	....	69
31....	....	....	8.90A	8.90A	8.80	.658	....	69

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	7.75	7.75	7.75	7.75	7.75	.609	....	69
2....	8.00	8.30B	8.00	8.30B	8.40	.643	11	80
5....	....	9.20B	....	8.40N	8.65	.656	....	80
6....	....	10.70B	....	10.70B	11.25	.748	....	80
7....	10.85	10.85	10.85	10.85	11.00	.743	1	81
8....	....	....	10.35A	10.35A	10.20	.718	....	81
9....	....	10.50B	....	10.50B	10.55	.732	....	81
12....	....	10.80B	10.10A	10.80B	10.85	.741	....	81
13....	....	....	10.25A	10.85N	10.80	.741	....	81
14....	....	....	10.45A	10.80N	10.90	.748	....	81
15....	11.30	11.30	11.30	11.30	11.30	.762	2	79
16....	11.80	11.80	11.80	11.80	11.90	.783	15	64
19....	....	....	11.40A	11.90N	11.25	.772	....	64
20....	....	....	9.90A	9.90A	9.80	.723	....	64
21....	9.50	9.50	9.20A	9.50	9.40	.714	2	65
22....	....	10.40B	9.20A	10.40B	10.70	.763	....	65
23....	....	11.00B	....	10.70N	10.90	.782	....	65
26....	11.45	11.70B	10.55A	10.55A	10.35	.767	10	65
27....	....	10.40B	10.20A	10.20A	10.20	.759	....	65
28....	....	10.25B	10.10A	10.20N	10.10	.758	....	65
29....	....	....	10.05A	10.05A	9.90	.754	....	65
30....	....	10.60B	....	10.60B	10.95	.769	....	65

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 200 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	11.50B	....	10.95N	11.10	.800	....	65
4....	....	11.90B	....	11.10N	11.65	.815	....	65
5....	....	12.00B	11.20A	11.65N	11.25	.799	....	65
6....	....	....	10.10A	10.10A	10.35	.777	....	65
9....	....	10.60B	10.10A	10.60B	10.55	.783	....	65
10....	....	11.50B	....	11.50B	12.20	.829	....	65
11....	12.80	13.60B	12.80	13.60B	13.85	.870	54	32
12....	....	15.00B	13.40A	15.00B	14.80	.893	....	32
13....	16.50	16.65B	15.70A	15.70A	15.90	.912	....	32
16....	....	16.00B	15.60A	15.60A	15.20	.908	....	32
17....	....	18.00B	....	15.20N	17.80	.944	....	32
18....	....	....	17.10A	17.80N	17.20	.939	....	32
19....	....	....	15.40A	17.20N	15.50	.917	....	32
20....	....	16.00B	15.05A	16.00B	16.20	.930	....	32
23....	....	....	14.20A	14.55A	14.50	.904	....	32
24....	....	16.25B	....	14.50N	15.90	.930	....	32
25....	....	18.50B	....	18.50B	18.50	.960	....	32
26....	....	19.30B	17.60A	17.60A	17.45	.950	....	32
27....	....	17.75B	....	17.45N	17.55	.952	....	32
30....	....	18.15B	16.90A	17.30A	17.25	.953	....	32

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	13.90A	13.90A	13.70	.904	....	32
2....	....	15.70B	13.40A	15.70B	15.75	.939	....	32
3....	....	16.00B	14.35A	15.70A	15.35	.936	....	32
4....	....	17.20B	....	17.15B	16.80	.953	....	32
7....	....	17.70B	16.50A	16.90B	16.85	.956	....	32
8....	....	17.70B	16.60A	16.90B	17.15	.960	....	32
9....	....	....	15.70A	17.00A	16.90	.958	....	32
10....	....	17.25B	16.70A	16.90N	16.60	.966	....	32
11....	....	16.95B	14.70A	15.15A	14.40	.929	....	32
14....	....	14.70B	13.00A	14.40N	13.10	.908	....	32
15....	....	13.95B	13.00A	13.10N	13.55	.919	....	32
16....	....	13.70B	12.10A	12.10A	12.15	.893	....	32
17....	....	12.55B	11.55A	12.55B	12.60	.904	....	32
18....	....	13.30B	12.55A	13.30B	13.35	.920	....	32
21....	....	13.65B	13.10A	13.35N	13.35	.926	....	32
22....	12.50	12.50	11.60A	12.50	12.30	.907	1	32
23....	....	12.35B	11.40A	11.40A	11.15	.883	....	32
24....	....	12.00B	....	12.00B	12.10	.908	....	32
25....	....	12.90B	....	12.90B	12.75	.923	....	32
28....	....	13.00B	12.25A	12.25A	12.10	.916	....	32
29....	11.20	11.20	10.25A	11.20	10.85	.890	25	41
30....	....	....	10.30A	10.40A	10.30	.879	....	41
31....	10.70	11.40B	10.60A	10.90A	10.95	.900	28	66

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	9.45A	9.45A	9.30	.864	....	41
4....	....	9.70B	9.05A	9.30N	9.15	.869	....	41
5....	....	....	8.50A	9.15N	8.50	.839	....	41
6....	8.30	8.80B	8.15A	8.15A	8.25	.833	1	40
7....	....	8.55B	8.20A	8.20A	8.15	.836	....	40
8....	....	....	6.50A	8.15N	6.80	.786	....	40
11....	4.80	5.10	4.40A	4.40A	3.85	.606	260	288
12....	3.65	4.00	3.00	3.80B	3.80	.560	98	348
13....	4.00	4.45B	3.60	4.30	4.10	.608	63	384
14....	4.00	4.25B	2.85	3.30	3.15	.509	156	478
15....	3.45	3.80	2.70	3.65	3.65	.564	100	514
18....	3.45	3.60	3.00	3.15	3.15	.533	365	686
19....	2.90@.85	3.75B	2.75	3.30A	3.20	.542	643	985
20....	3.00	3.30	2.50	2.85	2.95	.525	208	1091
21....	2.50	2.60	1.80	1.85	1.85	.388	520	1431
22....	2.05	2.10	1.50	1.85	1.90	.412	256	1494
25....	2.10@.05	2.30	2.00	2.00	2.00	.433	182	1505
26....	1.90	2.05	1.65	1.90	1.80	.419	372	1537
27....	1.80	1.80	.95	.95	.95	.263	257	1605
28....	Exchange Closed, Thanksgiving Day							
29....	.90	1.30	.85	1.20	1.20	.333	1147	2189

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 200 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.20	1.85	1.20	1.65	1.70	.439	1560	3014
3....	1.75	1.75	1.35	1.35	1.35	.379	204	2846
4....	1.30	1.35	.45	.45	.45	.171	448	2752
5....	.35	.70	.25	.70	.60	.192	480	2896
6....	.70	.90	.60	.90	.55	.184	323	2885
9....	.40	.55	.30	.45	.40	.136	212	2926
10....	.40@.35	.55	.30	.40	.40	.127	235	2946
11....	.40@.30	.40	.20	.20	.20	.045	440	3024
12....	.25	.30	.15	.15	.15	.032	198	3128
13....	.15@.10	.15	.05	.05	.05	.002	655	3180
16....	CAB	.05	CAB	.05	CAB	.000	54	3123
17....	CAB	.05	CAB	.05	CAB	.000	8	3120
18....	.05	.05	CAB	CAB	CAB	.000	36	3100
19....	CAB	.05	CAB	CAB	CAB	.000	6	3096
20....	....	..	...	....	....	.000	1	....
25....	Exchange Closed, Christmas							

DECEMBER 1985 205 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	7.90	8.00B	7.80A	7.90	7.85	.608	3	3
18....	....	8.45B	....	8.45B	8.25	.630	....	3
19....	....	8.30B	....	8.25N	8.30	.640	....	3
22....	....	9.80B	....	8.30N	9.15	.688	....	3
23....	....	10.50B	9.00A	10.50B	10.65	.720	....	3
24....	....	11.65B	....	10.65N	11.85	.756	....	3
25....	....	....	11.35A	11.35A	11.20	.737	....	3
26....	....	....	11.00A	11.20N	11.20	.736	....	3
29....	....	13.30B	....	13.30B	13.80	.809	....	3
30....	....	....	13.00A	13.00A	13.20	.793	....	3
31....	....	....	12.50A	12.50A	12.50	.778	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	11.30A	11.30A	11.20	.735	....	3
2....	....	11.85B	....	11.85B	12.05	.764	....	3
5....	....	12.95B	....	12.05N	12.30	.775	....	3
6....	....	14.70B	....	14.70B	15.30	.847	....	3
7....	....	....	15.00A	15.00A	15.00	.843	....	3
8....	14.20	14.20	14.20	14.20	14.15	.825	3	....
9....	....	14.50B	....	14.50B	14.60	.836	....	....
12....	....	....	....	14.60N	14.90	.843	....	....
16....	....	15.80B	....	15.80B	16.15	.875	....	....
20....	....	....	13.85A	13.85A	13.85	.833	....	....
21....	....	....	13.05A	13.85N	13.30	.827	....	....
22....	....	14.45B	13.15A	14.45B	14.75	.864	....	....
23....	....	15.25B	....	14.75N	15.20	.878	....	....
27....	....	14.60B	14.40A	14.40A	14.35	.863	....	....
29....	....	....	14.15A	14.15A	14.00	.860	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
DECEMBER 1985 205 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14....	6.20	6.40	6.20	6.40	6.40	.756	11	11
15....	6.00	7.20	6.00	7.20	7.10	.801	17	27
18....	....	7.40B	6.60A	6.60A	6.55	.786	....	27
19....	7.50	7.50	6.00A	6.80A	6.60	.796	25	36
20....	5.60	6.35B	5.60	5.60	6.35	.785	1	37
21....	4.70	5.20B	4.60A	4.60A	4.55	.674	11	46
22....	4.85	4.85	3.85	4.50B	4.75	.701	10	37
25....	4.95	5.45	4.95	5.15A	5.00	.733	28	56
26....	4.95	5.00B	4.50A	4.80	4.75	.726	21	59
27....	4.85	4.05	3.00	3.00	3.00	.574	31	77
28....	Exchange Closed; President's Day							
29....	2.80	3.90	2.75	3.70A	3.75	.666	119	178

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	3.80	5.05	3.70A	4.80	4.85	.778	59	190
3....	4.90	5.05B	4.25	4.25	4.20	.737	12	191
4....	3.95	4.25B	2.00	2.15	2.10	.508	185	307
5....	1.70@.75	2.60	1.45	2.50	2.45	545	487	542
6....	2.70@.75	3.00	2.30	2.50@.30	2.30	.542	176	563
9....	1.90	2.50	1.55	1.95	2.00	.504	216	602
10....	1.70	2.20	1.50	1.95	1.95	.495	266	683
11....	1.65	1.90	.95	1.15	1.10	.308	256	818
12....	1.15@.20	1.55	.90	.90	.90	.277	299	763
13....	.70	.80	.35	.35	.35	069	665	1184
16....	.25	.35	.05	.10	.10	006	388	1303
17....	.10	.15	.05	.10	.10	.009	151	1387
18....	.10	.15	.05	.10	.10	008	274	1359
19....	CAB	.10	CAB	CAB	CAB	000	101	1358
20....	....	....	....	....	....	000	56	....

DECEMBER 1985 210 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11....	3.90	3.90	3.80A	3.80A	3.90	.744	3	3
12....	3.95	4.70	3.75A	3.85	3.60	.730	6	8
13....	3.00	3.20B	1.50	1.70	1.60	.429	258	192
16....	1.50	1.80	.55	.95	.90	.214	403	384
17....	.75@.70	1.25	.50	1.10	1.10	.336	337	520
18....	1.20	1.65	.80	15	1.20	.461	403	627
19....	1.35	1.35	.75	.75	.75	.422	290	794
20....	.80	.80	.05	.05	CAB	.275	898	....
23....	....	....	....	....	....	.365	95	....
24....	....	....	....	....	.	.382	20	....

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1986 175 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	2.25	2.30	1.95A	1.95A	1.85	.237	60	60
19....	....	....	1.65A	1.65A	1.55	.197	2	62
20....	1.60	1.65	1.50	1.60	1.80	.213	92	128
23....	1.40@.35	1.60	1.35	1.60	1.50	.174	129	224
24....	1.65	1.80B	1.55	1.60	1.80	.205	44	258
25....	1.80	2.45	1.80	2.45	2.45	.270	14	270
26....	2.65	2.65	2.20A	2.20A	2.15	.236	11	303
27....	2.20	2.20	2.20	2.20	2.15	.240	8	311
30....	2.05	2.05	2.00A	2.05	1.95	.231	3	311

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.95	1.95	1.25	1.35	1.30	.163	11	309
2....	1.25	1.60	1.25	1.60B	1.60	.204	18	325
3....	1.70	1.70	1.50	1.65	1.50	.194	41	365
4....	2.10	2.20	1.90	1.90	1.90	.225	21	369
7....	2.15	2.25	1.90	1.95B	1.80	.225	17	384
8....	2.00	2.10	2.00	2.00A	1.95	.230	5	387
9....	1.95	1.95	1.80	1.95	1.85	.225	13	400
10....	1.95	1.95	1.90A	1.90A	1.85	.222	2	402
11....	2.05	2.05	1.60	1.60	1.55	.175	12	414
14....	1.50	1.55	1.30	1.35	1.25	.147	40	430
15....	1.30	1.50	1.25	1.30	1.30	.156	12	440
16....	1.30	1.40	1.05	1.15B	1.15	.132	18	453
17....	1.30	1.30	1.15	1.25	1.20	.140	43	484
18....	1.40	1.40	1.40	1.40	1.30	.152	25	509
21....	1.25	1.30	1.25	1.25A	1.20	.149	9	512
22....	1.20	1.20	.85	.95B	1.00	.129	248	493
23....	1.00	1.00	.95	.95	.90	.110	26	372
24....	.90	1.05	.90	1.05	1.00	.126	27	397
25....	1.10	1.25	1.10	1.15A	1.10	.136	25	423
28....	1.15	1.15	1.00	1.00	1.00	.123	5	428
29....	1.00	1.00	.75	.80	.75	.103	14	435
30....	.70@.65	.80	.65	.70	.65	.094	84	465
31....	.75	.85	.70A	.70A	.70	.103	7	411

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	.75	.75	.60	.60	.60	.077	4	414
4....	.65	.65	.65	.65	.60	.076	3	416
5....	.60	.60	.60	.60	.55	.066	42	437
6....	.60	.60	.55	.55A	.50	.056	30	453
7....	.55	.65	.55	.55A	.50	.063	43	482
8....	.50	.55	.45A	.45A	.40	.048	38	474
11....	.45	.45	.40	40	.30	.023	8	481
12....	.30	.30	.25	.25	.25	.019	46	503
13....	.30	.30	.30	.30	.30	.022	2	505
14....	.30	.30	.30	.30	.25	.017	7	511
15....	.30	.35	.30	.25	.30	.020	3	511
18....	....	....	....	.30N	.25	.017	....	511
19....	.25	.30	.25	.30	.25	.018	3	512
20....	.25	.25	.25	.25	.20	.017	1	512
21....	.20	.20	.20	.20	.20	.011	6	516
22....	.20	.20	.20	.20	.20	.011	6	519
25....	.25	.25	.25	.25	.20	.012	1	520
26....	.15	.15	.15	.15	.15	.011	60	462
27....	.10	.10	.10	.10	.10	.006	10	452
28....	Exchange Closed; Thanksgiving Day							
29....	....	....	....	.10N	.10	006	....	452

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	....	....	.10N	.10	.011	....	452
3....	.15	.15	.10	.10	.10	.009	22	432
4....	.10	.10	.10	.10	.10	.004	6	436
5....	....	....	....	.10N	.10	.005	....	433
6....	....	....	....	.10N	.10	.005	....	433
9....	....	....	....	.10N	.10	.005	....	433
10....	.15	.15	.15	.15	.10	.006	1	433
11....	....	....	....	.10N	.10	.003	1	434
12....	....	....	....	.10N	.10	.003	....	434
13....	.05	.05	.05	.05	.05	.001	6	429
16....	....	....	....	.05N	.05	.001	....	428
17....	...	....	....	.05N	.05	.002	....	428
18....	.10	.10	.10	.10	.10	.002	1	429
19....	.10	.10	.10	.10	CAB	002	31	439
20....	10	.10	10	.10	.10	002	4	443
23....	.10	.10	.10	.10	.10	.004	3	442
24....	10	.10	.10	.10	.10	.005	1	443
25....	Exchange Closed; Christmas							
26....	....	....	....	.10N	10	.004	....	443
27....	.10	.10	.10	.10	10	.002	20	463
30....	....	....	....	.10N	.10	.001	....	463
31....	.05	.05	.05	.05	.05	.001	217	505

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

MARCH 1986 180 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17....	.75	.75	.75	.75	.75	.076	8	8
18....	....	....	....	.75N	.75	.083	2	10
19....	.80	.80	.80	.80	.80	.086	1	11
22....	....	.90B	....	.80N	.90	.095	....	11
23....	.90	.90	.90	.90	1.00	.119	3	14
24....	1.25	1.25	1.25	1.25	1.15	.136	1	15
25....	1.20	1.20	1.15	1.15	1.15	.126	6	21
26....	1.20	1.20	1.20	1.20	1.20	.126	2	23
29....	1.55	1.55	1.55	1.55	1.50	.169	1	24
30....	....	....	....	1.50N	1.50	.159	....	24
31....	....	....	....	1.50N	1.45	.152	....	24

MARCH 1965 180 PUTS

IN AUGUST 1965

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	1.35A	1.35A	1.25	.128	....	24
2....	....	1.30B	....	1.30B	1.30	.142	....	24
5....	....	1.45B	....	1.30N	1.40	.148	....	26
6....	....	1.75B	....	1.75B	1.90	.197	....	26
7....	2.00	2.00B	1.95	1.95	1.90	.195	3	29
8....	1.90	1.90	1.70	1.70	1.70	.182	4	31
9....	....	1.75B	....	1.75B	1.75	.187	....	31
12....	1.85	1.85	1.85	1.85	1.80	.194	1	32
13....	1.80	2.00	1.80	2.00	1.75	.192	18	50
14....	1.80	1.95	1.80	1.95	1.90	.195	23	72
15....	2.05	2.20	2.05	2.10	2.05	.206	9	74
16....	2.20	2.25	2.10A	2.20A	2.15	.217	9	83
19....	2.10	2.10	1.95	2.00	1.95	.205	8	86
20....	1.90	1.90	1.65A	1.65A	1.65	.169	8	94
21....	1.55	1.55	1.40A	1.40A	1.35	.162	13	100
22....	1.80	1.80	1.80	1.80	1.70	.190	100	197
23....	1.80	1.85	1.70	1.70	1.70	.199	90	287
26....	....	1.80B	1.60A	1.60A	1.50	.185	5	292
27....	1.55	1.55	1.55	1.55	1.45	.180	1	293
28....	1.50	1.50	1.50	1.50	1.45	.179	9	302
29....	1.55	1.55	1.45	1.45	1.40	.177	7	309
30....	1.55	1.60	1.50	1.55	1.55	.202	3	311

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
Exchange Closed; Labor Day								
3....	1.65	1.80	1.65	1.75A	1.65	.207	7	318
4....	1.80	1.85	1.80	1.85	1.80	.226	4	322
5....	1.75	1.85	1.75	1.80	1.70	.216	7	325
6....	1.55	1.55	1.50A	1.50A	1.45	.186	1	326
9....	1.55	1.65	1.45	1.65	1.50	.204	5	331
10....	1.45	1.95	1.45	1.95	1.95	.249	5	334
11....	2.10	2.30	2.10	2.30	2.30	.262	19	336
12....	2.40	2.50	2.25A	2.50	2.60	.302	10	338
13....	2.60	3.25	2.80	2.80	2.80	.323	11	338
16....	2.70	2.90	2.70	2.90	2.65	.308	21	339
17....	2.65	3.70	2.65	3.50	3.60	.382	61	366
18....	3.65	3.75	3.40A	3.40A	3.30	.358	15	360
19....	3.00	3.00	2.90A	2.90A	2.80	.309	3	354
20....	2.80	3.00B	2.70A	3.00B	3.15	.331	7	352
23....	2.85	2.85	2.40	2.60	2.65	.281	10	358
24....	2.80	3.15	2.75	3.15	3.15	.321	10	364
25....	3.25	4.00	3.25	4.00	4.10	.401	2	365
26....	4.35	4.35	3.75A	3.75A	3.60	.361	6	367
27....	3.75	3.75	3.75	3.75	3.65	.365	1	367
30....	3.65	3.65	3.50A	3.60A	3.45	.356	2	368

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

MARCH 1986 180 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.10	3.10	2.40	2.40	2.35	.269	7	372
2....	2.45	3.00B	2.30A	3.00B	3.00	.323	15	378
3....	2.75	3.00B	2.50A	2.75	2.80	.311	3	378
4....	3.50	3.50	3.50	3.50	3.35	.351	5	381
7....	3.65	3.65	3.40	3.40A	3.36	.352	14	391
8....	3.50	3.56	3.50	3.55	3.40	.358	31	410
9....	3.10	3.15B	3.10	3.15B	3.30	.351	1	409
10....	3.40	3.45B	3.40	3.40	3.30	.347	8	415
11....	3.05	3.35B	2.70	2.80	2.70	.288	77	385
14....	2.90	2.90	2.35A	2.35A	2.30	.251	86	371
15....	2.45	2.55	2.30	2.50	2.40	.264	89	422
16....	2.50	2.50	1.95	2.10	2.05	.230	44	454
17....	2.10	2.25	2.05	2.25	2.20	.241	7	461
18....	2.30	2.40	2.30	2.35	2.30	.259	6	465
21....	2.40	2.40	2.20	2.25	2.20	.255	48	511
22....	2.15	2.15	1.65	1.65B	1.90	.228	240	478
23....	1.75	1.80B	1.70	1.70	1.70	.201	1	338
24....	1.75	1.80	1.70	1.80B	1.65	.224	29	360
25....	2.05	2.20	2.05	2.10A	2.05	.238	34	389
28....	2.10	2.10	1.70	1.70	1.80	.221	4	391
29....	1.80	1.80	1.40	1.45B	1.45	.192	4	395
30....	1.30	1.50	1.25	1.30	1.30	.178	80	438
31....	1.30	1.50	1.30	1.40A	1.35	.193	35	381

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.40	1.40	1.20	1.20	1.15	.153	8	406
4....	1.30	1.30	1.15	1.20	1.15	.151	14	415
5....	1.15	1.25	1.10	1.10	1.05	.138	17	425
6....	1.10	1.15	1.00	1.05A	1.00	.135	15	398
7....	1.10	1.15	1.05	1.05A	1.00	.131	13	395
8....	1.05	1.05	.70	.85	.80	.105	9	403
11....	.85	.85	.55	.55	.50	.057	131	484
12....	.55	.55	.40	.55	.50	.049	35	509
13....	.60	.60	.50	.50	.60	.056	107	588
14....	.60	.60	.40	.50	.50	.044	124	703
15....	.55	.55	.45	.55	.55	.050	16	715
18....	.50	.50	.45	.45	.50	.045	9	723
19....	.55	.55	.50A	.50A	.45	.048	13	738
20....	.50	.50	.40	.40	.40	.044	52	788
21....	.40	.40	.30	.30	.30	.030	31	794
22....	.35	.35	.30	.30	.30	.032	38	824
25....	....	.35B	....	.35B	.35	.033	1	825
26....	.35	.35	.30	.30	.30	.031	21	845
27....	.30	.30	.20	.20	.20	.019	34	876
28....	Exchange Closed, Thanksgiving Day							
29....	....	.25B	....	.25B	.25	.024	....	876

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.30	.40	.30	.30	.30	.031	41	892
3....	.30	.30	.25	.25	.25	.027	95	913
4....	.25	.25	.20	.20	.20	.014	16	933
5....	.20	.20	.20	.20	.20	.016	1	933
6....	.25	.30	.25	.30	.25	.017	2	935
9....	....	....	....	.25N	.25	.018	....	935
10....	.25	.30B	.25	.25	.25	.017	3	935
11....	.20	.20	.20	.20	.20	.012	2	935
12....	....	....	....	.20N	.20	.011	....	933
13....	.25@.20	.25	.15	.20	.15	.006	15	933
16....	.20	.20	.20	.20	.15	.004	3	929
17....	.15	.20	.15	.20	.15	.006	2	930
18....	.20	.20	.20	.20	.20	.008	1	930
19....	.25	.25	.25	.25	.25	.008	....	929
20....	....	....	....	.20N	.20	.007	2	930
23....	.20	.20	.20	.20	.20	.013	2	930
24....	.20	.25	.20	.25	.20	.016	151	1031
25....	Exchange Closed: Christmas							
26....	....	....	....	.20N	.20	.013	....	1029
27....	.15	.15	.15	.15	.15	.008	21	1029
30....	....	....	....	.15N	.15	.006	....	1028
31....	.10	.15	.10	.10	.10	.006	12	1029
31....	2.60	2.60	2.55A	2.55A	2.50	.236	1	1

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1986 185 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.25A	2.25A	2.10	.203	....	1
2....	....	2.15B	....	2.15B	2.20	.222	....	1
5....	2.50	2.50	2.50	2.50	2.36	.230	1	2
6....	....	2.95B	....	2.95B	3.15	.293	....	2
7....	....	....	....	3.15N	3.10	.290	....	2
8....	3.00	3.00	3.00	3.00	2.85	.274	1	3
9....	3.05	3.05	3.05	3.05	3.00	.280	2	5
12....	3.10	3.20	2.95A	2.95A	3.05	.289	15	20
13....	3.20	3.20	3.05A	3.05A	3.00	.286	5	25
14....	3.00	3.00	3.00	3.00	3.05	.291	1	26
15....	....	....	....	3.05N	3.15	.303	....	26
16....	3.25	3.30B	3.25	3.30B	3.40	.318	1	27
19....	3.35	3.35	3.15	3.15	3.10	.304	2	29
20....	2.85	2.90	2.65A	2.65A	2.65	.260	6	35
21....	....	....	2.40A	2.40A	2.30	.251	....	35
22....	2.50	2.70B	2.50	2.70B	2.75	.289	1	36
23....	3.00	3.00	2.90A	2.90A	2.85	.301	1	37
26....	2.90	3.00B	2.75	2.75	2.60	.284	2	39
27....	....	....	....	2.80N	2.55	.278	....	39
28....	....	....	....	2.55N	2.55	.277	....	39
29....	....	....	....	2.55N	2.40	.274	....	39
30....	2.70	2.70	2.70	2.70	2.70	.306	1	40

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	2.75	2.90B	2.75	2.75	2.65	.313	....	40
4....	3.35	3.35	3.35	3.35	3.10	.335	2	42
5....	....	3.20B	3.00A	3.00A	2.95	.323	....	42
6....	....	....	2.70A	2.70A	2.60	.290	....	42
9....	....	2.65B	2.55A	2.65B	2.70	.306	....	42
10....	....	3.15B	....	3.15B	3.25	.359	....	42
11....	3.40	3.85B	3.40	3.85B	3.95	.400	2	44
12....	4.00	4.25	4.00	4.25	4.35	.424	6	49
13....	4.50@.75	5.00	4.50	5.00	4.70	.449	22	65
16....	....	4.75B	....	4.75B	4.50	.435	....	65
17....	4.40	5.75	4.40	5.70B	5.90	.516	27	58
18....	6.00	6.00	5.45A	5.45A	5.40	.492	13	65
19....	4.80	4.80	4.75	4.75	4.60	.439	4	68
20....	4.70	5.05	4.50A	5.05	5.10	.463	4	69
23....	4.30	4.35	4.30	4.35	4.35	.408	4	72
24....	4.50	5.20	4.50	5.20	5.10	.454	4	75
25....	5.20	6.25	5.20	6.25	6.50	.539	4	75
26....	6.70	6.70	5.90A	5.90A	5.80	.498	6	81
27....	5.60	5.85	5.80	5.85	5.85	.503	6	79
30....	....	....	5.60A	5.75A	5.60	.495	....	79

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.30	5.30	4.05	4.05	4.10	.399	43	114
2....	4.05	4.95	4.00	4.95	4.95	.460	39	147
3....	4.50	4.90B	4.50	4.50	4.75	.448	6	147
4....	5.50	5.50	5.45	5.45	5.45	.491	3	149
7....	5.65	5.70	5.35A	5.35A	5.45	.493	21	135
8....	5.70	5.75B	5.60A	5.60A	5.60	.500	12	146
9....	4.95	5.15B	4.95	5.15B	5.45	.493	4	148
10....	5.60	5.75B	5.60	5.60	5.35	.489	1	146
11....	5.10	5.45B	4.55	4.55	4.40	.422	34	138
14....	4.50	4.50	3.90A	3.90A	3.85	.381	6	139
15....	4.20	4.20	4.15A	4.15A	4.05	.396	....	139
16....	....	....	3.55A	3.55A	3.50	.355	1	140
17....	3.55	3.55	3.40	3.40	3.65	.369	6	136
18....	3.60	3.85	3.60	3.85	3.90	.391	13	147
21....	4.15	4.15	3.75A	3.75A	3.80	.386	4	149
22....	3.55	3.55	3.25A	3.55	3.40	.355	6	154
23....	3.35	3.35	3.05	3.05	2.90	.321	4	155
24....	....	3.10B	....	3.10B	3.20	.351	....	155
25....	3.45	3.50	3.45	3.50	3.45	.369	5	155
28....	3.70	3.70	3.20A	3.20A	3.20	.349	3	155
29....	3.25	3.25	2.60	2.85	2.75	.312	13	157
30....	2.60	2.60	2.45A	2.45A	2.40	.295	2001	2142
31....	2.50	2.65	2.50	2.55	2.60	.316	1025	3023

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1986 185 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.55	2.55	2.20	2.20	2.15	.262	999	2130
4....	2.25	2.40	2.10	2.30	2.20	.262	327	2256
5....	2.30	2.30	2.10	2.10	2.05	.244	33	2258
6....	2.05	2.10	2.00A	2.05A	2.00	.239	4	2260
7....	2.10	2.10	2.00	2.00	1.95	.235	109	2368
8....	2.05	2.05	1.50	1.50	1.50	.198	27	2386
11....	1.55	1.55	1.00	1.00	.95	.121	2057	1862
12....	.85	.95	.85	.90	.85	.106	33	1861
13....	....	1.10	.90	1.10	1.05	.119	18	1887
14....	1.10	1.10	.80	.90	.85	.096	27	1899
15....	1.05	1.05	.80	1.05	1.00	.107	19	1913
18....	.90	.95	.90	.95	.90	.099	18	1919
19....	.80	.85	.75	.85	.85	.101	136	1827
20....	.85	.85	.80A	.80A	.75	.097	12	1827
21....	.70	.70	.55	.65	.55	.070	45	1824
22....	.60	.60	.50	.55	.55	.073	24	1826
25....	.65	.70	.65	.70	.60	.076	19	1840
26....	.60	.60	.50	.50	.50	.072	29	1860
27....	.50	.50	.45	.45	.40	.049	35	1836
28....	Exchange Closed; Thanksgiving Day							
29....	.40@.45	.50	.40	.50	.45	.058	54	1830

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.55	.60	.45	.55A	.55	.074	29	1835
3....	.60	.60	.45	.45	.45	.066	648	1930
4....	.45	.45	.35	.35	.30	.039	68	1893
5....	.30	.40	.30	.40	.35	.042	21	1911
6....	.40	.45	.40	.45	.40	.044	9	1916
9....	.45	.45	.45	.45	.40	.041	1	1915
10....	.35	.45	.35	.40	.40	.043	19	1929
11....	.40	.40	.30	.35	.35	.031	19	1928
12....	.30	.50	.30	.45A	.35	.029	42	1948
13....	.40	.40	.30	.35	.30	.017	30	1951
16....	.30	.35	.30	.30	.30	.013	12	1962
17....	.30	.40	.30	.40	.40	.018	2	1961
18....	.40	.50	.40	.45	.40	.023	33	1947
19....	.35	.35	.35	.35	.35	.023	6	1953
20....	.30	.30	.30	.30	.30	.020	92	1966
23....	....	.35B	....	.35B	.40	.033	....	1966
24....	.40	.45	.40	.45	.40	.039	535	1549
25....	Exchange Closed; Christmas							
26....	.45	.45	.45	.45	.35	.034	1	1549
27....	....	..	....	.35N	.30	.023	30	1549
30....	.20	.20	.20	.20	.25	.017	1	1546
31....	.20	.20	.15	.15	.20	.019	4	1544

MARCH 1986 190 PUTS

IN JUNE 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	3.10	3.10	3.10	3.10	3.10	.290	1	1
27....	....	....	2.90A	2.90A	2.90	.275	....	1
28....	3.00	3.00	3.00	3.00	3.00	.281	...	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	2.80A	2.80A	2.80	.266	2	3
2....	...	..	2.70A	2.80N	2.80	.271	....	3
3....	....	2.85B	....	2.85B	2.95	.281	....	3
4....	Exchange Closed; Independence Day							
5....	2.60	2.60	2.60	2.60	2.60	.257	....	3
8....	....	3.00B	....	2.80N	2.90	.280	1	4
9....	....	3.00B	....	3.00B	3.00	.290	....	4
10....	2.85	2.85	2.80A	2.80A	2.65	.265	1	5
11....	2.75	2.80	2.70A	2.75	2.65	.264	2	7
12....	2.60	2.60	2.55A	2.60	2.55	.257	....	7
15....	2.70	2.70	2.50A	2.70	2.70	.268	4	12
16....	2.70	2.70	2.20A	2.20A	2.10	.219	2	13
17....	2.00	2.00	2.00	2.00	2.00	.206	....	13
18....	2.25	2.30	2.25	2.30	2.25	.220	2	15
19....	2.10	2.25	2.10	2.25	2.25	.225	3	18
22....	....	2.70B	....	2.25N	2.40	.243	....	18
23....	....	2.80B	2.25A	2.80B	2.90	.283	....	18
24....	....	3.40B	....	3.40B	3.40	.312	....	18
25....	....	....	3.30A	3.40N	3.35	.296	....	18
26....	3.50	3.50	3.50	3.50	3.30	.294	8	26
29....	....	4.20B	....	4.20B	4.20	.362	....	26
30....	....	....	4.15A	4.15A	4.00	.346	....	26
31....	4.10	4.10	4.00A	4.00A	3.90	.335	1	27

S & P 500 STOCK OPTION ON FUTURES PRICES—PUTS

MARCH 1986 190 PUTS

IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.65	3.65	3.60A	3.60A	3.45	.297	....	27
2....	3.50	3.50	3.50	3.50	3.65	.320	4	29
5....	4.00	4.20	4.00	4.00A	3.75	.329	3	30
6....	4.00	4.65B	4.00	4.65B	4.90	.402	1	29
7....	....	....	....	4.90N	4.85	.399	....	29
8....	....	....	4.75A	4.75A	4.50	.380	....	29
9....	4.50	4.60B	4.50	4.60B	4.60	.388	2	31
12....	4.75	4.85	4.70	4.70	4.80	.398	4	35
13....	4.80	4.80	4.70A	4.80	4.70	.395	2	37
14....	4.70	4.70	4.50	4.65B	4.80	.400	3	38
15....	....	....	....	4.80N	5.00	.414	....	38
16....	....	5.30B	....	5.30B	5.40	.433	....	37
19....	....	....	5.05A	5.05A	4.90	.418	....	37
20....	4.50	4.50	4.20A	4.20A	4.20	.369	1	38
21....	4.20	4.20	3.90A	3.90A	3.85	.359	1	39
22....	....	4.50B	....	4.50B	4.55	.403	....	39
23....	4.60	4.80B	4.60	4.60	4.60	.418	2	41
26....	4.55	4.90B	4.50A	4.50A	4.30	.400	2	42
27....	4.25	4.25	4.25	4.25	4.15	.393	1	42
28....	....	4.20B	....	4.20B	4.15	.391	....	42
29....	....	....	....	4.15N	4.00	.389	....	42
30....	....	4.30B	....	4.30B	4.50	.426	....	42

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	....	4.75B	....	4.50N	4.70	.434	....	42
4....	5.05	5.20B	5.05	5.05	5.05	.458	....	42
5....	5.00	5.20B	5.00	5.00	4.80	.443	2	44
6....	4.50	4.50	4.25A	4.25A	4.35	.416	1	45
9....	4.30	4.40B	4.15	4.40B	4.45	.424	2	44
10....	....	5.20B	....	5.20B	5.30	.480	....	43
11....	6.00	6.15B	6.00	6.15B	6.25	.525	....	43
12....	6.15	7.00	6.15	7.00	6.80	.551	12	50
13....	7.00	7.80B	7.00	7.20	7.35	.578	13	60
16....	....	....	....	7.35N	7.05	.565	....	61
17....	8.00	8.60B	8.00	8.60B	8.85	.645	14	61
18....	8.15	8.15	8.15	8.15	8.25	.623	1	61
19....	....	....	7.30A	7.30A	7.10	.572	....	60
20....	7.20	8.10	7.00A	8.10	7.80	.597	2	60
23....	....	....	6.25A	7.80N	6.80	.543	....	60
24....	7.25	7.85B	7.20	7.65B	7.70	.589	64	112
25....	8.00	9.20	8.00	9.20	9.55	.670	5	109
26....	....	9.70B	8.90A	8.80A	8.60	.632	....	109
27....	....	8.70B	....	8.70B	8.65	.638	....	108
30....	8.20	8.75B	8.20	8.20	8.50	.631	2	109

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	8.15	8.15	6.45A	6.45A	6.40	.537	12	109
2....	....	7.40B	....	7.40B	7.65	.599	....	109
3....	....	....	7.05A	7.50A	7.35	.587	....	109
4....	....	8.20B	....	8.20B	8.25	.629	....	108
7....	....	8.60B	8.15A	8.15A	8.30	.632	....	108
8....	....	8.60B	....	8.30N	8.45	.639	....	108
9....	....	....	7.75A	8.45N	8.35	.632	....	108
10....	8.60	8.65B	8.45A	8.60	8.20	.628	2	108
11....	7.25@.10	8.35B	7.10	7.10	7.10	.563	2	110
14....	7.05	7.05	6.15A	6.15A	6.15	.521	29	110
15....	6.05	6.40B	6.05	6.25	6.40	.537	59	166
16....	....	....	5.60A	5.60A	5.65	.495	....	165
17....	5.65	5.65	5.50A	5.65	5.85	.510	3	167
18....	6.25	6.25	6.10A	6.25	6.20	.533	1	168
21....	....	....	6.05A	6.05A	6.15	.531	....	168
22....	....	....	5.30A	6.15N	5.55	.496	....	168
23....	5.40	5.45B	5.15A	5.15A	4.90	.461	5	172
24....	5.00	5.20B	5.00	5.20B	5.40	.494	59	224
25....	5.70	5.75B	5.70	5.75B	5.65	.513	1	225
28....	6.00	6.00	5.35A	5.35A	5.45	.492	1	226
29....	5.00	5.00	4.50A	4.60	4.65	.453	8	229
30....	4.65	4.65	4.30A	4.30A	4.30	.434	1	228
31....	4.55	4.70	4.55	4.70	4.50	.459	2	228

S & P 50u STOCK OPTION ON FUTURES PRICES—PUTS

MARCH 1986 190 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	4.30	4.40B	4.00A	4.00A	3.90	.396	1	229
4....	....	4.00B	3.85A	4.00B	3.90	.399	1	228
5....	4.00	4.00	3.75	3.75	3.65	.377	19	248
6....	3.50	3.80	3.50	3.50	3.55	.373	31	267
7....	3.70	3.70	3.55	3.55	3.40	.368	4	271
8....	3.05	3.05	2.85	2.85	2.80	.323	5	270
11....	2.75	2.85	1.95	1.95	1.80	.219	1419	1507
12....	1.90	1.90	1.50	1.65	1.60	.197	659	2025
13....	1.85	2.05	1.75	2.05	1.85	.215	47	2041
14....	2.00	2.00	1.50	1.50	1.50	.18C	68	2052
15....	1.90	1.95	1.50	1.90	1.75	.197	24	2061
18....	1.70	1.80	1.50	1.55	1.55	.186	36	2078
19....	1.45	1.65	1.40	1.65	1.55	.188	23	2092
20....	1.60	1.65	1.40	1.60	1.50	.182	23	2101
21....	1.30	1.35	1.10	1.10	1.10	.139	32	2119
22....	1.20	1.20	.90	1.10A	1.10	.145	37	2121
25....	1.20	1.30	1.10	1.15B	1.15	.150	21	2125
26....	1.15	1.15	.95	1.00	1.00	.144	75	2179
27....	1.05	1.05	.80	.80	.75	.105	120	2167
28....	Exchange Closed; Thanksgiving Day							
29....	.80	.95	.75	.95	.90	.122	48	2179

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.95	1.15	.95	1.05	1.05	.149	46	2178
3....	1.10	1.10	.90	.90	.90	.135	32	2175
4....	.90	.95	.80	.80	.80	.087	67	2179
5....	.80	.80	.55	.80	.70	.093	70	2212
6....	.90	.95	.75	75	.70	.095	85	2223
9....	.65	.75	.55	.60	.66	.089	63	2208
10....	.80	.75	.55	.65	.65	.092	48	2223
11....	.65	.65	.55	.60	.60	.070	24	2238
12....	.65	.75	.56	.70	.65	.067	66	2265
13....	.65	.65	.55	.56	.55	.043	58	2239
16....	.55	.60	.50	.55	.56	.033	46	2266
17....	.55	.85	.55	.85	.80	.044	147	2275
18....	.80	.90	.70	.80	.80	.052	60	2247
19....	.90	.90	.75	.75	.70	.052	14	2246
20....	.65	.65	.55	.65B	.65	.047	129	2272
23....	.65	.85	.65	.85	.80	.071	49	2253
24....	.90	.95	.80	.80	.80	.063	68	2256
25....	Exchange Closed; Christmas							
26....	.80	.80	.65	.75	.70	.073	5	2253
27....	.60	.60	.50	.60	.55	.054	19	2251
30....	.50	50	.45A	.45A	.45	.042	11	2249
31....	.40	.40	.30	.35	.35	.047	19	2259

MARCH 1986 195 PUTS

IN JULY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	3.45	3.45	3.35	3.35	3.50	.322	2	2
22....	....	4.25B	....	3.50N	3.85	.344	....	2
23....	....	4.40B	3.70A	4.40B	4.60	.390	....	2
24....	...	5.20B	....	4.60N	5.25	.422	....	2
25....	....	....	5.10A	5.10A	5.10	.402	....	2
26....	....	....	....	5.10N	5.00	.401	....	2
29....	....	6.25B	....	6.25B	6.40	.475	....	2
30....	....	....	6.30A	6.30A	6.00	.458	....	2
31....	....	....	5.90A	5.90A	5.80	.445	....	2

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1986 195 PUTS
IN AUGUST 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.70	5.70	5.50A	5.50A	5.15	.404	50	52
2....	....	5.40B	....	5.40B	5.55	.429	....	52
5....	....	6.05B	....	5.55N	5.75	.440	....	52
6....	5.95	6.90B	5.95	6.90B	7.25	.517	1	53
7....	....	....	7.20A	7.20A	7.15	.514	....	53
8....	6.90	6.90	6.90	6.90	6.80	.494	1	54
9....	6.80	6.80	6.80	6.80	6.95	.502	1	55
12....	7.05	7.05	7.05	7.05	7.10	.513	50	105
13....	....	....	7.00A	7.00A	7.00	.509	....	105
14....	....	....	....	7.00N	7.15	.515	....	105
15....	....	....	....	7.15N	7.45	.530	....	105
16....	7.70	7.80B	7.70	7.80B	7.80	.549	1	106
19....	....	....	7.50A	7.50A	7.35	.536	....	106
20....	6.50	6.50	6.40A	6.40A	6.40	.486	50	156
21....	6.30	6.30	5.95	5.95	6.00	.476	2	158
22....	....	7.00B	....	7.00B	6.90	.523	....	158
23....	....	....	....	6.90N	7.00	.540	....	158
26....	....	7.45B	6.90A	6.90A	6.60	.522	....	158
27....	....	....	....	6.60N	6.45	.514	....	158
28....	....	6.50B	....	6.50B	6.40	.513	....	158
29....	....	....	....	6.40N	6.30	.511	....	158
30....	....	6.70B	....	6.70B	7.00	.549	....	158

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	Exchange Closed; Labor Day							
3....	7.00	7.30B	7.00	7.00	7.25	.558	1	159
4....	7.60	7.85B	7.60	7.60	6.75	.581	....	159
5....	....	6.85B	6.60A	6.60A	6.40	.566	1	159
6....	....	6.70B	....	6.55B	6.75	.539	....	158
9....	....	6.85B	6.65A	6.85B	6.90	.546	....	158
10....	....	7.65B	....	7.85B	8.00	.599	....	158
11....	....	9.10B	....	9.10B	9.25	.644	....	158
12....	9.00	9.80B	8.80A	9.80B	9.95	.670	5	158
13....	10.10	11.00	10.10	10.60A	10.65	695	7	158
16....	....	....	....	10.65N	10.30	.686	5	161
17....	12.00	12.15B	12.00	12.15B	12.40	.756	5	161
18....	....	....	11.75A	11.75A	11.80	.736	....	161
19....	....	....	10.60A	10.60A	10.35	.695	....	161
20....	....	....	10.10A	10.35N	11.10	.717	....	161
23....	....	....	9.55A	10.00A	9.90	.669	....	161
24....	....	11.05B	....	11.05B	11.00	.710	....	161
25....	....	12.80B	....	12.80B	13.20	.780	....	161
26....	13.30	13.50B	12.30A	12.30A	12.05	.748	1	161
27....	....	12.20B	....	12.20B	12.15	.754	....	161
30....	....	12.40B	11.90A	12.15N	11.95	750	....	161

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	9.55A	9.55A	9.45	.667	....	163
2....	10.00	10.65B	10.00	10.65B	10.95	.723	1	163
3....	....	....	10.20A	10.80A	10.60	.713	....	163
4....	....	11.70B	....	11.70B	11.75	.749	....	163
7....	....	12.25B	11.55A	11.55A	11.75	.752	....	163
8....	....	12.20B	....	11.75N	11.90	.758	....	163
9....	....	....	11.25A	11.90N	11.80	.752	....	163
10....	....	12.10B	....	11.80N	11.65	.749	....	163
11....	....	11.90B	10.50A	10.50A	10.10	.693	....	163
14....	10.30	10.30	9.20A	9.20A	9.15	.656	20	163
15....	....	9.50B	....	9.15N	9.45	.670	....	163
16....	....	....	8.55A	8.55A	8.50	.631	....	163
17....	8.65	8.65	8.50	8.60B	8.85	.646	1	164
18....	....	9.40B	....	9.25B	9.30	.667	....	164
21....	9.25	9.25	9.05A	9.25	9.20	.666	1	164
22....	....	....	8.15A	9.20N	8.45	.635	....	164
23....	....	....	7.90A	7.90A	7.55	.601	....	164
24....	....	8.15B	....	8.15B	8.25	.633	....	164
25....	8.75	8.85	8.75	8.85	8.65	.651	3	166
28....	....	8.90B	8.20A	8.20A	8.25	.634	....	168
29....	7.85	7.85	7.05	7.30B	7.40	.597	51	217
30....	7.20	7.20	6.90A	7.20	6.90	.579	1	218
31....	7.20	7.60B	7.20	7.20	7.30	.604	1	218

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS
MARCH 1986 195 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	6.70	7.00B	6.50A	6.50A	6.35	.544	2	220
4....	6.35	6.45B	6.15A	6.45B	6.35	.546	1	221
5....	6.15	6.25B	5.95	5.95	5.85	.524	65	278
6....	5.85	5.85	5.80A	5.85	5.80	.520	1	278
7....	....	....	....	5.80N	5.70	.515	....	277
8....	5.35	5.35	4.75	4.85	4.80	.468	52	329
11....	4.85	4.85	3.60A	3.60A	3.25	.349	39	362
12....	3.40	3.40	2.85	3.15	2.85	.321	43	395
13....	3.10	3.40	3.05	3.40	3.25	.343	47	419
14....	3.10	3.30B	2.70	3.00	2.80	.297	21	433
15....	3.05	3.30	2.60	3.20	3.05	.318	67	494
18....	3.05	3.20	2.60	2.85	2.80	.304	45	526
19....	2.70	3.20	2.55	3.10	2.80	.307	24	539
20....	2.90	2.90	2.50	2.55	2.65	.299	12	546
21....	2.40	2.45	2.00	2.00	2.10	.241	73	579
22....	2.25	2.25	2.00A	2.10	2.05	.250	19	592
25....	2.25	2.35	2.20	2.25	2.15	.258	17	607
26....	2.15	2.15	1.90	1.95	1.95	.250	8	611
27....	1.95	1.95	1.45	1.45	1.45	.193	90	640
28....	Exchange Closed; Thanksgiving Day							
29....	1.30	1.80	1.30	1.70A	1.65	.220	46	661

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.70	2.20	1.70	2.10	2.05	.260	24	679
3....	2.10	2.10	1.90A	1.90A	1.80	.240	29	701
4....	1.85	1.85	1.10	1.15	1.15	.168	37	694
5....	1.10@.05	1.50	1.05	1.50	1.40	.175	166	790
6....	1.70	1.70	1.40	1.40	1.35	.178	40	810
9....	1.40@.35	1.50	1.10	1.25	1.15	.168	42	823
10....	1.15	1.35	1.00	1.25	1.15	.170	75	860
11....	1.10	1.20	.95	1.00	1.00	.135	49	874
12....	1.05	1.40	1.00	1.00	1.00	.131	68	889
13....	1.10	1.10	.90	.95	.90	.090	27	911
16....	1.00	1.00	.80	.90B	.85	.072	70	925
17....	.80	1.20	.80	1.20	1.20	.090	59	948
18....	1.45	1.45	1.10	1.25	1.25	.104	130	995
19....	1.40	1.40	1.20	1.25	1.15	.104	32	990
20....	1.20@.15	1.20	.90	1.10	1.00	.095	23	1007
23....	1.10	1.50	1.10	1.30	1.40	.135	36	994
24....	1.30	1.60	1.30	1.40	1.45	.153	77	985
25....	Exchange Closed; Christmas							
26....	1.20	1.30	1.20	1.30	1.30	.139	57	977
27....	1.15@.10	1.15	.95	.95	.90	.108	64	1010
30....	.90	1.00	.65	.65	.70	.089	57	1003
31....	.60	.70	.55	.60	.70	.098	40	1020

MARCH 1986 200 PUTS
IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	5.60	5.60	4.25	5.15	4.85	.464	32	32
13....	....	5.30B	5.15	5.30B	5.40	.487	....	32
14....	5.30	5.30	4.80	4.90A	4.70	.435	76	109
15....	5.10	5.15	4.40	5.15	5.00	.458	21	126
18....	5.20	5.20	4.65	4.65	4.70	.444	25	136
19....	4.45	5.10	4.45	5.00	4.75	.447	22	149
20....	4.70	4.80	4.25	4.50B	4.55	.438	17	156
21....	4.40	4.40	3.50	3.60	3.60	.370	53	197
22....	3.75	3.75	3.40	3.70	3.70	.382	36	191
25....	3.95	4.15	3.90	4.00	3.80	.392	9	200
26....	3.65	3.70	3.35	3.55	3.50	.383	12	206
27....	3.45	3.45	2.60	2.60	2.65	.313	51	223
29....	2.80	3.30	2.50	3.10	3.10	.348	137	279

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

MARCH 1986 200 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	3.15	3.75	3.15	3.55	3.65	.397	30	292
3....	3.75	3.75	3.40	3.40	3.25	.373	36	317
4....	3.05	3.30	2.15	2.30	2.30	.281	66	322
5....	2.15	2.60	1.95	2.60	2.50	.290	582	799
6....	2.75	2.90	2.50	2.55	2.45	.292	197	766
9....	2.35@.25	2.60	2.15	2.25	2.20	.278	60	789
10....	2.10	2.45B	2.05	2.30	2.15	.278	169	933
11....	2.10	2.20	1.90	2.00	2.00	.231	222	1106
12....	2.10	2.50	1.90	1.95	1.95	.226	63	1092
13....	1.75	2.00	1.65	1.75	1.70	.165	234	1210
16....	1.80	1.85	1.60	1.70	1.60	.137	380	1530
17....	1.55	2.25	1.50	2.25	2.20	.164	93	1525
18....	2.15	2.40	2.00	2.25A	2.20	.183	56	1544
19....	2.30@.50	2.50	2.00	2.00	1.95	.182	74	1564
20....	1.90	2.00	1.70	2.00	1.80	.169	38	1574
23....	1.90	2.50	1.80	2.45@.50	2.45	.227	87	1575
24....	2.45@.40	2.75	2.40	2.50	2.55	.252	307	1385
25....	Exchange Closed; Christmas							
26....	2.50	2.50	2.20	2.25	2.30	.234	240	1203
27....	2.10	2.10	1.65	1.80	1.70	.191	19	1188
30....	1.65@.60	1.80	1.30	1.30	1.30	.164	66	1231
31....	1.20	1.25	1.00	1.25	1.25	.178	77	1268

MARCH 1986 205 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18....	7.65	7.90B	7.60A	7.60A	7.35	.587	2	2
19....	....	7.90B	7.25A	7.35N	7.40	.590	....	2
20....	..	7.45B	7.00A	7.40N	7.15	582	....	2
21....	6.70	6.70	5.85A	5.85A	5.90	.512	6	5
22....	5.90	6.05B	5.80A	5.95	6.05	.525	26	31
25....	6.25	6.35B	6.25	6.35B	6.10	.537	1	32
26....	5.95	6.10B	5.70	5.70	5.85	.528	2	33
27....	5.40	5.40	4.75	4.75	4.55	.453	4	36
28....	Exchange Closed; Thanksgiving Day							
29....	5.05	5.45	4.50A	5.20A	5.20	.492	5	41

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	5.30	6.05B	5.30	5.90	6.05	.546	13	46
3....	5.90	5.90	5.70	5.70	5.55	520	4	49
4....	5.40	5.45	4.15	4.15	4.10	.418	53	96
5....	3.85	4.35	3.45	4.35	4.25	.427	59	140
6....	4.75	4.75	4.35	4.40	4.20	.429	32	182
9....	4.15	4.40	3.80	3.80	3.90	411	34	191
10....	3.80	4.15	3.65	4.00	3.85	.407	48	226
11....	3.70	3.90	3.40A	3.55	3.55	.352	64	243
12....	3.70	4.15	3.55	3.60A	3.45	.346	54	264
13....	3.35	3.45	2.65	2.85	2.85	.269	318	445
16....	3.00	3.00	2.50	2.85	2.75	.231	108	475
17....	2.50@.60	3.60	2.50	3.40	3.35	.265	121	550
18....	3.50	3.75	3.10	3.65	3.60	.289	97	582
19....	3.80	3.80	3.10	3.30	3.30	.287	59	601
20....	3.15	3.20B	2.75	3.20B	3.05	.269	78	599
23....	3.20	4.00	3.00	4.00	3.95	.343	51	618
24....	3.90	4.60	3.90	4.30	4.25	.373	99	669
25....	Exchange Closed; Christmas							
26....	4.05	4.05	3.60	3.75	3.80	.352	66	686
27....	3.45@.40	3.45	2.90	3.05	2.90	.300	232	808
30....	2.85	3.10	2.30	2.35A	2.35	.267	593	1114
31....	2.15	2.40	2.00	2.40	2.40	.288	192	1184

MARCH 1986 210 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	8.30	9.05B	8.30	8.30	9.20	.684	2	2
3....	....	....	8.75A	8.75A	8.60	.661	....	2
4....	8.60	8.60	6.70	6.70	6.60	.563	19	21
5....	5.80	6.85B	5.80	6.85B	6.80	.570	13	27
6....	7.60	7.60	7.10A	7.15A	6.85	.571	26	51
9....	6.60	6.75B	6.35A	6.35A	6.40	.552	1	51
10....	6.10	6.60B	6.00A	6.30B	6.30	.544	6	57
11....	6.20	6.20	5.35	5.85	5.85	.487	24	73
12....	5.95	6.45	5.80A	5.80A	5.65	.482	20	85
13....	5.40	5.45	4.50	4.50	4.60	.394	53	128
16....	4.50	4.75B	3.80	4.30B	4.30	.350	37	152
17....	4.15	5.50	4.15	5.40	5.30	.386	57	181
18....	5.45	5.80	4.75	5.60B	5.60	.413	65	210
19....	5.80	5.85	4.85	5.00	5.05	.411	78	259
20....	4.85	5.30	4.35	4.95A	4.80	.390	64	291
23....	4.90	6.00	4.80	6.00	6.25	.473	42	310
24....	6.10	6.90	6.10	6.40	6.55	.505	48	305
25....	Exchange Closed; Christmas							
26....	5.80	6.15	5.80	5.85	6.00	.484	22	307
27....	5.50@.40	5.50	4.80	4.80	4.80	.427	41	306
30....	4.70	5.10	4.00	4.00	3.95	.383	1499	1768
31....	3.85@.75	4.10B	3.40	4.10B	4.10	.419	2572	3380

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

MARCH 1986 215 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13....	7.90	7.90	7.30A	7.30A	7.00	.529	26	26
16....	6.85	7.05B	5.95	6.60	6.55	.482	1394	1416
17....	6.35	7.50	6.35	7.50	7.70	.520	230	1633
18....	7.70	8.25	7.20	8.20A	8.10	.544	51	1639
19....	8.30	8.30	7.20	7.45	7.50	.541	37	1638
20....	7.25	7.45B	6.70	7.20	7.15	.519	38	1667
23....	7.45	8.90	7.40	8.90	8.90	.603	24	1661
24....	8.85	9.90	8.85	9.50B	9.50	.634	39	1680
25....	Exchange Closed; Christmas							
26....	9.35	9.35	8.70A	8.75	8.80	.614	13	1673
27....	8.30	8.30	7.50A	7.50A	7.35	.559	37	1677
30....	7.15	7.75B	6.50A	6.50A	6.35	.527	4	1671
31....	5.75	6.75	5.75	6.75	6.65	.558	21	1675

MARCH 1986 210 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19....	10.60	10.60	10.60	10.60	10.65	.664	3	3
20....	....	....	9.70A	10.65N	10.20	.643	....	3
23....	11.80	12.15B	11.70A	12.15B	12.30	.720	3	3
24....	....	13.25B	....	12.85B	13.00	.746	..	3
25....	Exchange Closed; Christmas							
26....	....	....	12.20A	12.30A	12.35	.731	....	3
27....	....	11.05	10.80A	10.80A	10.55	682	....	3
30....	10.30	11.20B	9.60A	10.35	9.50	.656	7	10
31....	9.05	9.65B	8.90A	9.65B	9.90	.683	5	14

JUNE 1986 175 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	2.00	2.00	1.90A	1.90A	1.85	.183	5	5
2....	....	2.10B	....	2.10B	2.10	.218	....	5
3....	2.15	2.15	2.05A	2.15	2.00	.213	1	6
4....	....	2.30B	....	2.30B	2.35	.239	....	6
7....	....	2.50B	....	2.35N	2.40	.239	....	6
8....	....	2.45B	....	2.45B	2.45	.243	....	6
9....	....	....	2.35A	2.45N	2.35	.238	....	6
10....	....	....	....	2.35N	2.35	.237	....	6
11....	2.10	2.10	2.10	2.10	1.95	.198	2	8
14....	2.00	2.00	1.85A	1.85A	1.80	.175	5	13
15....	1.85	2.05	1.85	2.05	1.90	.184	3	16
16....	....	....	1.80A	1.80A	1.70	.162	....	16
17....	....	1.80B	....	1.80B	1.80	.171	....	16
18....	....	1.85B	....	1.85B	1.85	.182	....	16
21....	1.90	1.90	1.80	1.80	1.80	.180	27	35
22....	....	....	1.65A	1.65A	1.60	.162	....	36
23....	1.50	1.50	1.50	1.50	1.45	.145	5	40
24....	....	....	....	1.45N	1.55	.160	....	40
25....	1.75	1.75	1.75	1.75	1.65	.167	1	41
28....	....	....	1.60A	1.60A	1.60	158	....	41
29....	1.30	1.30	1.25A	1.25A	1.25	.138	2	43
30....	1.30	1.30	1.20	1.20	1.15	.129	7	49
31....	1.25	1.25	1.15A	1.15A	1.15	.137	2	51

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.20	1.20	1.00	1.05B	1.05	.113	7	58
4....	1.00	1.05B	1.00	1.05B	1.00	.114	7	66
5....	1.00	1.10	1.00	1.10	1.05	.105	12	78
6....	1.00	1.00	1.00	1.00	1.00	.103	42	111
7....	....	....	....	1.00N	.95	.100	....	111
8....	.95	.95	.90A	.90A	.85	.084	2	113
11....	....	...	.75A	.75A	.60	.052	....	113
12....	.50	.55	.50	.50	.50	.046	16	127
13....	.60	.60	.60	.60	.60	.052	18	132
14....	.60	.60	.50	.50	.50	.043	10	132
15....	.55	.55	.50	.50	.55	.048	2	132
18....	....	....	.50A	.50A	.45	.045	1	133
19....	.40	.50	.40	.50	.45	.046	5	134
20....	.45	.45	.45	.45	.40	.045	2	132
21....	....	....	....	.40N	.35	.034	....	132
22....	.40	.40	.40	.40	.35	.034	15	141
25....	....	....	....	.35N	.35	.036	....	141
26....	.35	.35	.35	.35	.35	.033	10	125
28....	Exchange Closed; Thanksgiving Day							
27....	.30	.30	.30	.30	.30	.024	1	126
29....	.30	.30	.30	.30	.30	.026	1	121

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1986 175 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	....	.35B	....	.35B	.35	.036	....	121
3....	....	....	....	.35N	.35	033	....	121
4....	.25	.25	.25	.25	.25	.021	1	122
5....	.35	.35	.35	.35	.30	.024	1	123
6....	....	....	....	.30N	.30	.025	....	123
9....	.30	.30	.30	.30	.25	.023	7	129
10....	....	....	....	.25N	.25	.026	....	129
11....	.25	.25	.25	.25	.25	.020	1	130
12....	....	....	....	.25N	.25	.019	....	130
13....	....	....	....	.25N	.25	.013	....	130
16....	....	....	....	.25N	.25	.011	....	130
17....	....	....	....	.25N	.30	.014	....	130
18....	....	....	....	.30N	.30	.018	....	130
19....	....	....	....	.30N	.30	.018	....	130
20....	....	....	....	.30N	.30	.017	....	130
23....	....	....	....	.30N	.35	.024	....	130
24....	....	....	....	.35N	.35	.029	....	130
25....	Exchange Closed; Christmas							
26....	....	....	....	.35N	.35	.026	....	130
27....	....	....	....	.35N	.30	.020	....	130
30....	....	....	....	.30N	.25	.017	....	130
31....	.25	.25	.20	.20	.20	.017	7	130

JUNE 1986 180 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26....	4.50	4.75	4.20A	4.20A	4.10	.336	16	15
27....	....	....	....	4.10N	4.05	344	....	15
30....	....	...	4.00A	4.00A	3.90	.336	....	15

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	3.10A	3.10A	2.90	.272	....	15
2....	....	3.40B	....	3.40B	3.50	.315	....	15
3....	....	....	3.35A	3.50N	3.35	.309	....	15
4....	....	4.00B	....	3.35N	3.85	.341	....	15
7....	4.15	4.15	4.00A	4.00A	3.90	.341	2	18
8....	4.00	4.00	3.90	3.90	3.95	.345	17	12
9....	....	....	3.70A	3.95N	3.90	.340	....	12
10....	3.95	3.95	3.95	3.95	3.85	.338	1	13
11....	....	....	3.60A	3.60A	3.15	.292	....	13
14....	3.35	3.35	2.95A	2.95A	2.90	.263	1	13
15....	....	3.00B	...	3.00B	3.10	.274	....	13
16....	....	...	2.85A	2.85A	2.70	.247	....	13
17....	....	2.80B	2.65A	2.80B	2.85	.258	....	13
18....	....	3.00B	....	3.00B	3.00	.272	....	13
21....	3.00	3.10	3.00	3.00	2.95	.271	12	24
22....	....	....	2.60A	2.95N	2.65	.247	....	24
23....	2.60	2.65	2.50	2.55A	2.35	.225	8	25
24....	2.40	2.45B	2.40	2.45B	2.50	.245	1	26
25....	....	2.70B	....	2.70B	2.70	.254	....	26
28....	2.70	2.70	2.60A	2.60A	2.60	.243	2	27
29....	2.50	2.50	2.20	2.20	2.20	.217	52	77
30....	2.00	2.10B	2.00	2.00	2.00	.205	1	77
31....	....	2.05B	....	2.00N	2.05	.217	....	77

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	1.90	1.90	1.90	1.90	1.80	.184	2	77
4....	1.60	1.60	1.60	1.60	1.80	.186	20	90
5....	1.80	1.85B	1.80	1.80	1.75	.174	1	91
6....	1.75	1.75	1.75	1.75	1.70	.171	2	91
7....	1.80	1.80	1.75A	1.75A	1.65	.168	3	91
8....	....	....	1.45A	1.45A	1.40	.144	1	91
11....	1.40	1.50	1.10	1.10	1.00	.096	56	146
12....	.95	1.00	.90	1.00	.90	.086	19	162
13....	1.00	1.10	1.00	1.05	1.00	.095	12	109
14....	1.10	1.10	.90	.90	.90	.081	20	181
15....	.90	1.05	.85A	1.05	1.00	.089	2	181
18....	1.00	1.10	.85	1.00	.95	.084	11	189
19....	.80	.95	.80	.95	.90	.086	8	194
20....	.90	.90	.70A	.80	.75	.083	20	203
21....	.70	.75	.70	.70	.65	.065	7	209
22....	.65	.65	.65	.65	.65	.066	3	211
25....	.75	.75	.75	.75	.70	.068	4	213
26....	.70	.70	.60	.60	.65	.064	6	218
27....	.60	.60	.50	.55	.50	.048	25	243
28....	Exchange Closed; Thanksgiving Day							
29....	.50	.50	.50	.50	.50	.056	15	246

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1986 180 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.65	.65	.65	.65	.65	.069	12	259
3....	.70	.70	.65	.65A	.60	.053	19	278
4....	.45	.50	.45	.45	.40	.043	2	269
5....	.40	.45	.40	.45	.45	.047	35	297
6....	....	....	....	.45N	.45	.050	....	298
9....	.45	.45	.45	.45	.40	.046	1	297
10....	.40	.45	.40	.45	.40	.049	38	308
11....	.40	.45	.40	.45	.40	.039	10	311
12....	....	....	...	.40N	.40	.038	....	311
13....	....	....	....	.40N	.40	.027	....	311
16....	.40@.50	.55	.40	.55	.45	.022	9	318
17....	.45	.45	.45	.45	.50	.029	3	317
18....	.50	.50	.50	.50	.50	.035	10	317
19....	....	....	....	.50N	.50	.036	....	317
20....	....	.55B	....	.55B	.55	.033	....	317
23....	....	....	....	.55N	.65	.045	....	317
24....	.75	.75	.75	.75	.75	.063	1	318
25....	Exchange Closed; Christmas							
26....	....	....	.70A	.70A	.65	.048	....	318
27....	....	....	.60A	.60A	.55	.038	....	318
30....	.55	.55	.50	.50	.45	.032	4	321
31....	.40	.40	.40	.40	.40	.034	3	320

JUNE 1986 185 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24....	5.00	5.25B	5.00	5.25B	5.30	.406	1	1
25....	....	6.35B	....	6.35B	6.45	.485	....	1
26....	6.50	6.75	6.25A	6.25A	6.10	.447	10	11
27....	....	...	....	6.10N	6.10	.454	....	11
30....	....	....	6.00A	6.00A	5.90	.447	....	11

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	4.65A	4.65A	4.55	.376	....	11
2....	....	5.20B	....	5.20B	5.35	.424	....	11
3....	....	....	5.05A	5.35N	5.20	.418	....	11
4....	....	5.75B	....	5.75B	5.85	.452	....	11
7....	...	6.00B	....	5.85N	5.90	.453	....	11
8....	5.95	6.00	5.95	6.00	6.00	.458	12	8
9....	...	....	5.80A	6.00N	5.90	.452	....	8
10....	....	....	....	5.90N	5.85	.450	....	8
11....	6.00	6.00	5.35A	5.35A	4.90	.399	5	11
14....	...	....	4.50A	4.50A	4.50	.367	....	11
15....	4.90	4.90	4.90	4.90	4.85	.379	1	12
16....	4.50	4.50	4.25A	4.25A	4.20	.348	50	62
17....	4.25	4.50	4.15A	4.50	4.40	.361	1	62
18....	....	4.60B	....	4.55B	4.65	.377	1	63
21....	4.70	4.70	4.70	4.70	4.65	.376	10	73
22....	....	....	4.00A	4.65N	4.15	.349	....	73
23....	4.00	4.00	3.95A	4.00	3.70	.323	1	73
24....	....	3.80B	....	3.80B	4.00	.346	....	73
25....	....	4.15B	....	4.15B	4.20	.358	....	73
28....	4.20	4.30	4.00A	4.00A	3.95	.345	8	80
29....	3.95	4.00	3.50A	3.50A	3.50	.315	51	121
30....	3.30	3.40	3.30	3.35A	3.20	.300	2	121
31....	....	3.55B	....	3.20N	3.40	.315	....	121

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1986 185 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	3.30	3.30	3.20A	3.20A	3.00	.278	1	122
4....	2.80	3.20	2.80	3.15A	3.10	.278	110	221
5....	3.10	3.30	3.00	3.15A	2.95	.263	2012	2169
6....	2.95	2.95	2.95	2.95	2.85	.259	....	2169
7....	2.95	3.00	2.85	2.85	2.75	.256	104	2139
8....	2.90	2.90	2.50A	2.50A	2.30	.225	4	2142
11....	2.40	2.40	1.95A	1.95A	1.60	.161	3	2145
12....	....	....	....	1.60N	1.50	.146	....	2143
13....	1.75	1.75	1.75	1.75	1.70	.158	5	2148
14....	....	....	1.60A	1.60A	1.45	.136	....	2148
15....	....	1.60B	....	1.60B	1.60	.149	....	2148
18....	1.50	1.50	1.50	1.50	1.50	.142	....	2148
19....	1.65	1.65	1.45A	1.60	1.50	.144	6	2150
20....	1.45	1.45	1.45	1.45	1.35	.141	1	2151
21....	1.20	1.20	1.10	1.10	1.10	.113	19	2158
22....	1.10	1.10	1.10	1.10	1.10	.115	6	2160
25....	....	....	....	1.10N	1.15	.118	....	2160
26....	1.05	1.05	1.05	1.05	1.05	.113	1	2161
27....	1.00	1.00	.90	.90	.85	.088	5	2166
28....	Exchange Closed; Thanksgiving Day							
29....	.85	1.00	.85	.95A	.90	.100	6	2163

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	.95	.95	.95	.95	1.05	.120	5	2163
3....	....	....	1.00A	1.00A	1.00	.111	...	2163
4....	.95	1.00	.80A	.80A	.75	.080	104	2263
5....	.85	.85	.75	.75	.80	.085	12	2275
6....	.90	.90	.90	.90	.85	.089	4	2276
9....	.80	.80	.75	.75	.75	.083	2	2278
10....	.75	.80	.75	.80	.75	.086	4	2277
11....	.75	.75	.75	.75	.75	.071	....	2277
12....	.80	.85B	.80	.85B	.75	.066	3	2278
13....	.75	.85	.75	.85	.75	.050	4	2280
16....	.75	.75	.75	.75	.75	.043	1	2281
17....	.80	.85B	.80	.85B	.85	.053	3	2281
18....	.85	.90	.80	.90	.90	.063	15	2272
19....	.90	.90	.90	.90	.85	.063	1	2272
20....	.80	.80	.80	.80	.80	.059	3	2275
23....	.80	1.25	.80	1.25	1.15	.077	4	2278
24....	1.15	1.35	1.15	1.20A	1.15	.089	2	2279
25....	Exchange Closed; Christmas							
26....	1.15	1.15	1.10A	1.10A	1.05	.082	2	2279
27....	1.05	1.05	1.00A	1.00A	.90	.066	1	2278
30....	.90	.90	.80	.80	.75	.058	2	2280
31....	.65	.65	.65	.65	.70	.061	1	2281

JUNE 1986 190 PUTS

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	8.80	9.00	8.80	9.00	9.25	.594	6	6
26....	9.50	9.50	8.80A	8.80A	8.80	.557	5	11
27....	8.70	8.70	8.70	8.70N	8.65	.564	1	12
30....	....	8.70B	8.50A	8.50A	8.45	.550	....	12

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	....	....	6.85A	6.85A	6.70	.486	....	12
2....	....	7.55B	....	7.55B	7.80	.537	....	12
3....	....	....	7.30A	7.80N	7.60	.530	....	12
4....	....	8.35B	....	8.35B	8.40	.565	....	12
7....	....	8.65B	....	8.40N	8.50	.566	....	12
8....	8.50	8.60B	8.50	8.60B	8.60	.571	10	8
9....	....	....	8.05A	8.60N	8.45	.565	....	8
10....	....	....	....	8.45N	8.40	.563	....	8
11....	....	....	7.75A	7.75A	7.20	.511	....	8
14....	7.25	7.25	6.60A	6.60A	6.65	.477	1	9
15....	....	6.90B	....	6.90B	6.90	.490	....	9
16....	6.50	6.50	6.25A	6.25A	6.25	.457	100	109
17....	6.50	6.55B	6.15A	6.50	6.50	.472	1	110
18....	6.55	6.80B	6.55	6.80B	6.85	.489	1	111
21....	6.85	6.85	6.85	6.85	6.80	.488	10	119
22....	....	....	6.00A	6.80N	6.20	.460	....	119
23....	6.10	6.10	5.80A	5.80A	5.45	.432	5	120
24....	....	5.90B	....	5.90B	6.10	.457	....	120
25....	6.30	6.40B	6.30	6.40B	6.30	.470	2	120
28....	6.10	6.45B	6.00A	6.00A	6.00	.456	5	120
29....	5.50	5.50	5.35A	5.35A	5.40	.424	50	169
30....	5.10	5.25B	5.10	5.10	4.95	.408	5	170
31....	....	5.50B	....	4.95N	5.25	.426	....	170

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1986 190 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	5.00	5.00	4.80A	4.80A	4.70	.381	5	175
4....	4.30	4.75	4.30	4.75	4.75	.385	59	230
5....	....	4.80B	4.70A	4.75N	4.55	.368	6	233
6....	....	4.60B	....	4.55N	4.40	.363	....	233
7....	....	....	....	4.40N	4.30	.360	....	233
8....	....	....	4.00A	4.00A	3.75	.325	....	233
11....	3.75	3.75	3.00A	3.00A	2.60	.246	1	233
12....	2.70	2.75	2.60	2.60	2.45	.226	9	238
13....	2.75	2.75	2.65	2.70	2.70	.242	5	240
14....	2.60	2.60	2.30	2.30	2.35	.214	16	234
15....	2.45	2.60B	2.35	2.60B	2.60	.229	3	235
18....	2.65	2.65	2.55A	2.55A	2.40	.219	9	241
19....	2.65	2.65	2.30A	2.65	2.40	.222	4	241
20....	2.35	2.35	2.30A	2.30A	2.25	.217	1	242
21....	2.15	2.15	2.10	2.10	1.95	.180	22	262
22....	2.00	2.00	1.85	1.85	1.85	.153	7	267
25....	2.10	2.10	2.10	2.10	1.95	.188	3	269
26....	1.95	1.95	1.80	1.80	1.75	.180	2	270
27....	1.45	1.45	1.45	1.45	1.40	.145	1	270
28....	Exchange Closed; Thanksgiving Day							
29....	1.50	1.50	1.50	1.50	1.55	.163	5	269

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	1.75	1.75	1.75	1.75	1.85	.191	5	269
3....	....	...	1.80A	1.80A	1.75	.178	....	269
4....	1.75	1.75	1.25A	1.25A	1.20	.134	2	270
5....	1.15	1.40	1.15	1.20	1.30	.141	6	276
6....	1.55	1.55	1.50	1.50	1.35	.146	1	276
9....	1.20	1.35	1.20	1.20A	1.15	.136	5	278
10....	1.15	1.15	1.10	1.10	1.10	.139	16	275
11....	1.05	1.10	.95	.95	1.05	.117	14	288
12....	1.10	1.50	1.10	1.45A	1.15	.113	3	288
13....	1.15	1.15	1.15	1.15	1.10	.086	3	290
16....	1.10	1.10	1.10	1.10	1.10	.075	4	292
17....	1.50	1.50	1.50	1.50	1.40	.090	3	292
18....	1.75	1.75	1.75	1.75	1.55	.103	4	292
19....	1.50	1.65	1.50	1.55	1.55	.102	3	294
20....	1.45	1.50	1.45	1.50	1.45	.096	2	295
23....	1.65	1.75	1.65	1.75	1.65	.123	2	297
24....	2.10	2.10	1.85	1.85	1.85	.139	11	298
25....	Exchange Closed; Christmas							
26....	1.75	1.75	1.75	1.75	1.70	.129	1	298
27....	....	...	1.30A	1.30A	1.25	.107	....	297
30....	1.45	1.45	1.20A	1.20A	1.05	.096	4	297
31....	1.00	1.00	.75	.85B	1.05	.101	4	297

JUNE 1986 195 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	9.65	9.65	9.65	9.65	9.60	.598	5	5
22....	....	...	8.50A	9.60N	8.85	.571	....	5
23....	....	....	8.30A	8.30A	8.15	.543	....	5
24....	...	8.40B	....	8.40B	8.70	.569	....	5
25....	9.25	9.25	9.25	9.25	9.00	.581	1	6
28....	....	9.10B	8.60A	8.60A	8.60	.568	....	5
29....	7.75	7.75	7.65A	7.75	7.85	.536	....	5
30....	7.40	7.60	7.40	7.50A	7.40	.521	16	20
31....	....	8.00B	....	7.40N	7.75	.539	....	20

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	7.35	7.35	7.10A	7.10A	7.00	.494	5	25
4....	7.00	7.00	6.75	6.90B	7.00	.499	11	35
5....	....	....	6.80A	6.80A	6.70	.480	4	35
6....	....	6.75B	....	6.70N	6.55	.476	....	35
7....	...	....	....	6.55N	6.45	.473	....	35
8....	6.55	6.55	5.90A	5.90A	5.65	.436	51	86
11....	5.75	5.75	4.75A	4.75A	4.15	.348	2	88
12....	4.00	4.20	3.90	3.90	3.80	.324	15	93
13....	4.10	4.10	4.10	4.10	4.25	.342	7	100
14....	4.05	4.55	4.00	4.00A	3.75	.308	6	102
15....	4.00	4.10	3.65	4.10	4.00	.325	10	110
18....	4.10	4.10	4.05A	4.05A	3.80	.314	1	105
19....	4.10	4.20	3.70A	4.20	3.80	.316	10	110
20....	3.80	3.80	3.75A	3.75A	3.65	.311	3	110
21....	3.30	3.30	3.25	3.25	3.05	.265	3	113
22....	3.10	3.10	2.90	2.90	3.00	.269	2	113
25....	3.40	3.40	3.35	3.35	3.10	.275	5	118
26....	....	....	...	3.10N	2.90	.266	...	118
27....	2.70	2.80	2.55	2.55	2.30	.222	13	130
28....	Exchange Closed; Thanksgiving Day							
29....	2.55	2.70	2.55	2.70	2.60	.245	11	141

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1986 195 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	2.55	3.10	2.55	3.10	3.05	.280	19	141
3....	3.10	3.10	2.95A	2.95A	2.80	.264	4	140
4....	2.80	2.80	2.35A	2.35A	2.05	.206	....	139
5....	2.00	2.20	1.70	2.05	2.15	.215	30	154
6....	2.50	2.55	2.50	2.55	2.25	.220	7	139
9....	2.25	2.25	2.10A	2.10A	2.00	.206	4	172
10....	2.05	2.10	2.00	2.00	1.95	.206	4	173
11....	1.90	2.10	1.85	2.10	1.95	.179	8	174
12....	2.05	2.45	2.05	2.25A	1.95	.175	4	176
13....	2.00	2.00	1.85	1.85	1.80	.137	25	195
16....	1.85	1.85	1.80	1.85B	1.85	.121	5	194
17....	2.25	2.40	2.00	2.40	2.40	.140	17	202
18....	2.25	2.50	2.20	2.50	2.45	.157	9	206
19....	2.65	2.65	2.50A	2.50A	2.30	.156	1	206
20....	2.30	2.30	2.20	2.20	2.10	.148	8	213
23....	2.10	2.70B	2.10	2.70B	2.70	.183	6	213
24....	....	2.95B	....	2.70N	2.80	.203	....	209
25....	Exchange Closed; Christmas							
26....	2.70	2.70	2.65A	2.65A	2.60	.190	1	209
27....	....	....	2.10A	2.10A	2.00	.182	....	207
30....	2.00	2.00	1.85A	1.85A	1.70	.148	6	212
31....	1.70	1.70	1.45	1.50B	1.65	.155	9	216

JUNE 1986 200 PUTS

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21....	12.40	12.40	12.40	12.40	12.80	.608	1	1
22....	....	....	11.60A	12.80N	12.10	.674	....	1
23....	11.55	11.70B	11.00	11.00	11.10	.648	2	2
24....	....	11.50B	....	11.50B	11.85	.673	....	2
25....	....	12.30B	....	12.30B	12.30	.684	....	2
28....	....	12.45B	11.75A	11.75A	11.80	.673	....	2
29....	....	....	10.60A	11.80N	10.85	.643	....	2
30....	10.35	10.55	10.35	10.50	10.40	.629	23	25
31....	11.00	11.00	11.00	11.00	10.80	.647	3	28

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1....	9.80	10.10B	9.80	9.80	9.80	.604	5	33
4....	9.50	9.65B	9.50	9.65B	9.90	.609	5	30
5....	....	....	9.55A	9.55A	9.45	.592	....	36
6....	9.30	9.40B	9.30	9.30	9.30	.587	1	37
7....	....	....	....	9.30N	9.20	.585	....	37
8....	9.25	9.25	8.30A	8.30A	8.10	.550	9	43
11....	....	....	6.85A	6.85A	6.25	.459	1	44
12....	....	....	6.00A	6.00A	5.80	.433	....	41
13....	6.30	6.50B	5.80	6.25B	6.25	.452	4	44
14....	5.90	5.90	5.90	5.90	5.65	.414	10	53
15....	5.90	6.10B	5.80	6.10B	6.00	.431	7	55
18....	6.00	6.05B	5.75	5.75	5.70	.419	3	57
19....	5.65	5.75B	5.60A	5.75B	5.70	.422	2	58
20....	5.65	5.65	5.65	5.65	5.55	.415	1	58
21....	5.25	5.25	4.90A	4.90A	4.70	.364	1	59
22....	4.55	4.55	4.55	4.55	4.85	.368	1	59
25....	4.90	4.90	4.90	4.90	4.75	.376	1	59
26....	....	....	4.60A	4.60A	4.45	.356	....	58
27....	4.00	4.00	3.75A	3.75A	3.60	.314	2	60
28....	Exchange Closed; Thanksgiving Day							
29....	3.90	4.05B	3.90	4.05B	4.05	.342	5	58

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1986 200 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	4.05	4.70	4.05	4.70	4.65	.382	7	59
3....	4.60	4.60	4.45A	4.45A	4.35	.364	1	60
4....	4.40	4.40	3.50	3.50	3.30	.295	16	62
5....	3.25	3.35B	3.10	3.35B	3.45	.304	32	55
6....	3.85	3.85	3.60	3.75	3.55	.310	13	98
9....	3.55	3.55	3.20	3.20	3.20	.291	5	102
10....	3.20	3.30	3.05	3.20	3.15	.291	26	127
11....	3.20	3.20	3.00	3.00	3.05	.257	159	283
12....	3.20	3.35B	3.20	3.25	3.00	.251	12	294
13....	3.00	3.05	2.80	2.90	2.80	.203	20	305
16....	2.80	2.80	2.70	2.70	2.70	.181	5	308
17....	3.00	3.40	3.00	3.30	3.35	.205	18	312
18....	3.35	3.60B	3.30	3.60B	3.65	.225	3	314
19....	3.70	3.70	3.50A	3.50A	3.40	.223	2	315
20....	....	....	3.30A	3.30A	3.15	.213	....	315
23....	3.25	3.90B	3.25	3.90B	3.90	.256	1	315
24....	4.10	4.25B	4.10	4.25B	4.15	.280	1	316
25....	Exchange Closed; Christmas							
26....	4.05	4.05	3.85A	3.85A	3.80	.265	2	318
27....	3.50	3.50	3.15A	3.15A	3.10	.230	9	311
30....	3.10	3.25	2.75A	2.75A	2.60	.214	3	313
31....	2.50	2.50	2.30	2.40	2.60	.223	14	321

JUNE 1986 205 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8....	12.15	12.15	11.30A	11.30A	11.15	.656	4	4
11....	11.00	11.20B	9.50A	9.50A	8.90	.571	6	10
12....	9.00	9.00	8.50A	8.50A	8.30	.544	5	15
13....	8.70	8.70	8.70	8.70	8.85	.562	5	20
14....	8.70	8.70	8.50A	8.50A	8.10	.523	5	25
15....	8.50	8.60B	7.80A	8.60B	8.50	.540	6	30
18....	8.60	8.90	8.35A	8.35A	8.15	.528	30	58
19....	....	8.20B	8.00A	8.20B	8.15	.530	....	58
20....	....	....	8.00A	8.00A	7.95	.524	....	58
21....	....	....	7.00A	7.00A	6.80	.470	....	58
22....	6.80	6.80	6.60	6.60	6.80	.475	2	60
25....	7.10	7.15B	7.10	7.15B	6.95	.484	1	61
26....	....	....	6.65A	6.65A	6.55	.473	....	61
27....	6.40	6.40	5.80A	5.80A	5.45	.418	56	117
28....	Exchange Closed; Thanksgiving Day							
29....	6.05	6.15	6.00	6.15	6.10	.448	8	117

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	6.70	6.90	6.70	6.90	6.85	.490	6	115
3....	....	....	6.65A	6.65A	6.40	.471	....	115
4....	6.20	6.20	5.40A	5.40A	5.05	.396	60	175
5....	5.05	5.10B	4.80A	5.10B	5.15	.405	4	177
6....	....	5.50B	....	5.50B	5.40	.411	....	177
9....	5.10	5.20B	5.00	5.00	4.90	.388	66	241
10....	5.05	5.05	4.85A	5.00A	4.85	.385	1	242
11....	4.80	4.80	4.50	4.50	4.60	.348	41	277
12....	....	5.20B	....	4.60N	4.55	.340	....	277
13....	4.60	4.60	4.40A	4.40A	4.15	.283	13	290
16....	4.20	4.25	4.05A	4.10	3.95	.256	30	319
17....	4.40	5.05	4.40	5.05	4.90	.283	13	330
18....	5.00	5.00	4.80	4.80	5.15	.305	37	355
19....	5.00	5.00	5.00	5.00	4.90	.303	1	356
20....	4.25	4.25	4.25	4.25	4.50	.290	3	328
23....	....	6.05B	....	6.05B	5.50	.339	....	327
24....	6.10	6.10	6.00A	6.10	5.90	.366	2	329
25....	Exchange Closed; Christmas							
26....	5.70	5.70	5.50A	5.50A	5.40	.349	1	330
27....	5.00	5.00	4.70	4.70	4.55	.310	4	330
30....	4.45	4.55B	3.70	3.90B	3.90	.292	15	320
31....	3.95	3.95	3.60	3.70B	3.90	.304	8	318

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1986 210 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	11.50	11.50	11.25A	11.25A	11.30	.650	5	5
13....	11.70	11.70	11.70	11.70	12.00	.666	5	10
14....	11.90	11.90	11.70A	11.70A	11.00	.628	4	14
15....	10.90	11.55B	10.90	11.55B	11.50	.644	6	20
18....	11.10	11.60B	11.10	11.10	11.10	.633	6	26
19....	10.60	11.20B	10.60	11.20B	11.15	.634	6	32
20....	11.15	11.15	10.95A	10.95A	10.90	.628	1	31
21....	....	....	9.50A	9.50A	9.40	.575	....	31
22....	9.15	9.25B	9.10A	9.15	9.50	.581	4	34
25....	9.65	9.90B	9.85	9.85	9.65	.590	1	33
26....	....	....	9.40A	9.40A	9.25	.579	....	33
27....	8.00	8.00	8.00	8.00	7.85	.524	1	34
28....	Exchange Closed; Thanksgiving Day							
29....	8.60	8.60	7.80A	8.60	8.55	.555	5	34

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	9.55	9.55	9.55	9.55	9.65	.597	5	34
3....	9.45	9.45	9.25A	9.25A	9.10	.578	3	34
4....	....	....	7.65A	7.65A	7.35	.502	....	34
5....	7.30	7.50B	7.00	7.50B	7.50	.510	2	35
6....	....	8.00B	....	8.00B	7.75	.514	....	35
9....	7.50	7.50	7.35A	7.35A	7.15	.489	50	77
10....	7.40	7.40	7.05	7.05	7.10	.483	50	125
11....	7.00	7.00	6.65	6.65	6.65	.443	3	127
12....	6.95	7.30B	6.95	6.95	6.60	.436	1	128
13....	6.30	6.30	6.05	6.05	6.05	.373	1	129
16....	6.05	6.05	5.70	5.85B	5.70	.343	57	185
17....	6.40	7.00	6.40	7.00	6.85	.371	4	189
18....	6.90	7.40	6.60A	7.40	7.15	.394	150	333
19....	7.15	7.15	6.75	6.75	6.70	.391	143	476
20....	6.05	6.05	6.05	6.05	6.25	.375	20	496
23....	....	7.60B	....	7.60B	7.55	.430	....	495
24....	....	8.15B	....	8.10B	8.05	.458	....	495
25....	Exchange Closed; Christmas							
26....	....	....	7.60A	7.60A	7.45	.440	...	495
27....	6.80	6.80	6.60A	6.60A	6.45	.397	6	500
30....	6.40	6.50B	5.95A	5.95A	5.70	.379	34	533
31....	5.60	5.60	5.05	5.50B	5.70	.393	14	539

JUNE 1986 215 PUTS

IN NOVEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22....	12.55	12.55	12.20A	12.20A	12.60	.679	5	5
25....	13.10	13.15B	13.10	13.15B	12.80	.687	5	10
26....	12.55	12.55	12.50A	12.50A	12.45	.678	5	15
27....	10.90	10.90	10.90	10.90	10.70	.627	5	20
28....	Exchange Closed; Thanksgiving Day							
29....	10.70	11.55B	10.70	11.55B	11.60	.656	5	25

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2....	12.70	12.70	12.70	12.70	12.95	.695	4	23
3....	....	....	12.50A	12.50A	12.35	.677	1	23
4....	....	....	10.50A	10.50A	10.15	.605	...	22
5....	9.50	10.50B	9.50	10.50B	10.50	.611	1	23
6....	....	11.00B	....	11.00B	10.65	.615	...	23
9....	...	....	10.20A	10.20A	9.95	.580	....	23
10....	....	10.10B	9.80A	9.95N	9.85	.581	....	23
11....	....	...	9.35A	9.50A	9.25	.541	....	23
12....	9.55	10.15	9.55	9.55A	9.10	.534	2	24
13....	8.70	8.70	8.50A	8.50A	8.20	.469	1	25
16....	7.40	7.40	7.40	7.40	7.60	.436	5	30
17....	....	8.30B	....	7.60N	8.90	.464	....	30
18....	....	9.05B	8.75A	9.05B	9.45	.486	....	30
19....	9.30	9.30	9.00	9.15	9.05	.482	745	768
20....	....	...	8.50A	8.50A	8.50	.466	....	768
23....	....	10.05B	....	10.05B	10.00	.521	....	768
24....	....	10.75B	....	10.70B	10.70	.549	...	762
25....	Exchange Closed; Christmas							
26....	....	....	10.10A	10.10A	10.00	.531	....	762
27....	9.10	9.10	8.85A	8.85A	8.80	.488	2	762
30....	8.80	8.90B	8.25A	8.25A	7.90	.470	10	766
31....	7.90	7.90	7.35A	7.75	8.00	.486	5	762

S & P 500 STOCK INDEX OPTION ON FUTURES PRICES—PUTS

JUNE 1986 220 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12....	12.10	13.20B	12.10	12.10	12.20	.628	....	....
13....	11.70	11.70	11.25A	11.25A	10.85	.564	2	2
16....	10.70	10.70	10.70	10.70	10.25	.530	1	3
17....	10.25	10.25	10.25	10.25	11.50	.558	1	4
18....	11.30	11.30	11.30	11.30	12.20	.577	1	5
19....	11.80	11.80	11.80	11.80	11.80	.572	18	20
20....	....	...	11.20A	11.20A	11.20	.555	....	20
23....	....	13.05B	....	13.05B	13.00	.610	....	20
24....	....	13.85B	....	13.75B	13.75	.636	....	20
25....	Exchange Closed; Christmas							
26....	....	....	13.25A	13.25A	12.95	.619	....	20
27....	....	....	11.65A	11.65A	11.60	.578	....	20
30....	11.60	11.70B	10.95A	10.95A	10.60	.561	2	20
31....	10.60	10.60	10.00A	10.55B	10.80	.578	2	20

JUNE 1986 225 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16....	13.65	13.80	13.30A	13.30A	13.15	.621	9	9
17....	13.50	13.50	13.50	13.50	14.70	.644	1	8
18....	14.20	14.20	14.20	14.20	15.35	.682	1	8
19....	15.00	15.00	15.00	15.00	14.90	.657	1	9
20....	13.50	13.50	13.50	13.50	14.50	.641	1	10
23....	...	16.35B	..	16.35B	16.35	.691	....	10
24....	...	17.25B	....	17.00B	17.25	.715	...	10
25....	Exchange Closed; Christmas							
26....	....	....	16.60A	16.60A	16.40	.699	....	10
27....	....	....	15.00A	15.00A	14.75	.662	....	10
30....	....	15.00B	14.25A	14.25A	13.75	.647	....	10
31....	....	....	13.15A	13.75N	14.00	.663	..	10

SEPTEMBER 1986 210 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	Exchange Closed; Christmas							
26....	8.45	8.45	8.45	8.45	8.50	.413	2	2
27....	7.60	7.60	7.60	7.60	7.30	.378	1	3
30....	7.00	7.25B	6.85A	6.85A	8.55	.381	1	4
31....	6.30	6.30	6.15A	6.30	6.55	.374	2	6

SEPTEMBER 1986 215 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	9.50	9.50	9.50	9.50	9.50	.449	2	2
30....	9.30	9.45B	9.00	9.00	8.65	.434	6	8
31....	8.40	8.40	8.15A	8.35B	8.65	.448	4	12

SEPTEMBER 1986 220 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27....	12.10	12.20	12.10	12.20	12.00	.522	2	2
30....	11.75	12.05B	11.40A	11.40A	11.15	.507	2	4
31....	10.85	10.85	10.55A	10.80B	11.20	.522	5	9

SEPTEMBER 1986 225 PUTS

IN DECEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25....	Exchange Closed; Christmas							
26....	16.30	16.30	16.30	16.30	16.55	.629	1	1
27....	15.40	15.40	15.30	15.30	14.90	.592	5	6
30....	14.60	15.00B	14.40A	14.40A	14.00	.578	2	8
31....	13.65	13.65	13.30A	13.60B	14.10	.594	4	12

STANDARD & POOR'S 500 STOCK INDEX OPTION ON FUTURES—CALLS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	1,566	3,218	960	1,663	....	1,029	4,484	....	1,342	9,913	....
2	1,953	....	....	1,939	908	....	1,605	773	Closed	1,305	....	2,408
3	1,165	....	....	3,282	1,094	2,704	1,612	....	1,462	649	....	985
4	2,323	1,774	2,783	1,411	....	1,938	Closed	....	2,052	733	2,670	2,304
5	....	3,368	3,211	Closed	....	2,532	1,939	2,152	1,143	....	2,726	7,275
6	....	1,391	2,423	....	1,043	2,067	....	3,806	1,993	....	1,919	3,915
7	1,582	2,177	3,162	....	1,239	2,638	....	2,090	....	711	2,131	....
8	1,168	2,058	2,317	1,438	1,036	....	2,228	1,292	....	1,740	3,648	....
9	1,595	....	....	1,402	2,579	....	1,853	1,170	1,176	2,140	....	3,307
10	1,286	....	....	1,113	5,343	977	1,642	....	3,021	1,099	....	2,065
11	1,837	4,022	3,486	1,253	....	742	1,410	....	2,269	1,376	3,219	2,475
12	....	1,404	4,975	731	....	4,250	1,197	2,325	3,080	....	5,369	2,483
13	....	2,379	5,675	....	2,443	3,681	....	1,965	3,443	....	3,383	5,071
14	2,804	2,543	2,221	....	3,340	1,977	....	2,087	....	1,799	3,481	....
15	2,487	2,083	1,378	683	4,156	....	2,056	2,145	....	1,965	2,696	....
16	1,455	....	....	1,707	2,726	....	3,600	1,312	720	2,260	....	5,366
17	1,214	....	....	1,336	6,258	1,692	3,860	....	1,382	2,793	....	3,893
18	886	Closed	1,929	1,031	....	2,179	1,769	....	945	1,178	2,292	3,031
19	....	1,134	1,934	1,058	....	1,396	1,054	755	2,316	....	1,892	1,982
20	....	1,811	973	....	10,826	1,945	....	1,698	1,500	....	993	2,607
21	4,981	1,647	2,988	....	6,526	2,544	....	1,426	....	1,502	2,809	....
22	3,978	1,109	1,126	1,346	4,008	....	2,627	1,777	....	2,384	2,810	....
23	2,452	....	....	3,412	2,003	....	3,312	3,457	1,401	1,997	....	1,550
24	2,718	....	....	1,625	865	1,361	3,903	....	1,034	1,894	....	1,536
25	1,180	2,148	2,104	1,856	....	3,597	2,001	....	2,333	3,713	2,003	Closed
26	....	2,231	1,828	1,438	....	4,015	1,212	1,872	2,116	....	770	828
27	....	1,739	2,498	....	Closed	1,203	....	1,398	408	....	2,003	1,162
28	4,255	1,316	1,214	....	4,057	1,614	....	2,044	....	1,181	Closed	....
29	1,768	....	2,537	2,269	3,330	....	2,493	4,636	....	6,671	2,219	....
30	3,824	....	....	2,285	2,581	....	3,827	2,275	2,651	4,058	....	3,068
31	1,657	....	....	....	5,011	....	2,178	....	....	3,221	....	3,434
Total	48,568	37,900	53,980	33,573	73,034	45,072	48,407	46,937	36,445	47,711	58,946	60,745
Average	2,208	1,995	2,570	1,599	3,320	2,254	2,200	2,134	1,822	2,074	2,947	2,893

STANDARD & POOR'S 500 STOCK INDEX OPTION ON FUTURES—CALLS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	19,947	20,649	13,117	17,077	....	15,488	21,051	....	15,470	20,940	....
2	10,087	....	....	12,760	17,177	....	15,346	21,079	Closed	15,699	....	21,862
3	9,931	....	....	12,610	17,845	23,347	15,132	....	31,662	15,775	....	21,534
4	10,144	20,402	20,951	12,437	....	23,574	Closed	....	30,910	15,834	21,116	21,347
5	....	21,384	21,346	Closed	....	23,802	15,412	21,071	30,915	....	19,997	19,115
6	....	20,257	21,655	....	18,533	23,040	....	21,064	31,626	....	19,936	20,031
7	10,522	22,319	21,676	....	18,886	23,075	....	21,235	....	15,864	20,096	....
8	10,561	23,273	22,712	12,446	19,052	....	15,640	21,501	....	15,940	21,138	....
9	10,956	....	....	13,009	20,231	....	16,062	21,697	31,904	16,533	....	20,731
10	11,349	....	....	13,257	21,111	22,867	16,191	....	31,655	17,007	....	21,529
11	11,609	21,856	23,077	13,543	....	22,848	16,367	....	31,399	16,497	21,603	21,512
12	....	21,479	23,059	13,763	....	22,154	16,531	22,075	3? 244	....	21,909	21,328
13	....	21,750	21,400	....	21,372	22,150	....	22,447	32,615	....	21,991	21,017
14	12,147	20,349	21,625	....	21,042	23,045	....	22,872	....	17,035	22,194	....
15	11,562	20,392	10,882	13,883	20,559	....	16,681	23,245	....	17,161	22,153	....
16	11,539	....	....	14,240	20,534	....	17,263	23,579	32,727	17,663	....	21,205
17	11,701	....	....	14,543	22,123	23,443	19,693	....	32,790	17,960	....	19,772
18	11,621	Closed	9,274	14,758	....	23,648	19,886	....	33,215	17,985	22,210	19,921
19	....	20,437	9,680	15,265	....	23,854	20,026	23,441	33,453	....	22,565	20,324
20	....	21,048	9,879	....	23,614	24,605	....	23,338	10,899	....	22,618	19,989
21	14,127	20,973	10,498	....	22,582	13,929	....	23,470	....	17,816	23,172	....
22	15,636	20,936	11,093	15,090	21,025	....	20,162	23,695	....	18,149	22,971	....
23	16,662	....	....	16,340	21,040	....	20,170	25,573	10,970	18,705	....	13,630
24	16,973	....	....	16,257	21,054	10,642	20,451	....	11,288	19,045	....	14,068
25	17,020	20,225	11,612	17,057	....	12,498	21,134	....	12,589	17,437	22,993	Closed
26	....	20,659	12,104	17,420	....	13,871	21,480	25,627	13,226	....	22,835	14,529
27	....	20,869	12,725	....	Closed	14,201	....	25,934	13,343	....	22,469	14,974
28	19,134	20,232	13,019	....	21,342	15,234	....	26,430	....	17,707	Closed	....
29	19,646	....	13,137	16,959	22,136	....	20,978	30,165	....	19,628	21,668	....
30	20,386	....	....	16,733	22,062	....	21,357	31,199	15,284	22,197	....	16,328
31	20,235	....	....	....	23,194	....	22,170	....	....	22,929	....	18,045
Average	13,798	20,989	16,288	14,547	20,618	20,294	18,346	23,718	25,266	17,658	21,829	19,171

STANDARD & POOR'S 500 STOCK INDEX OPTION ON FUTURES—PUTS DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	795	3,088	3,324	2,827	....	1,090	3,035	....	2,126	5,406	....
2	1,943	....	....	2,215	942	....	1,329	2,321	Closed	1,466	....	2,520
3	554	....	....	3,650	2,002	2,992	1,303	....	670	761	....	1,279
4	759	1,393	1,807	1,842	....	1,286	Closed	....	1,239	516	2,498	1,529
5	....	1,455	3,264	Closed	....	710	1,121	2,117	1,621	....	3,185	2,868
6	....	875	2,850	....	2,003	1,790	....	3,177	1,348	....	1,788	1,140
7	255	3,108	1,531	....	2,720	1,414	....	2,036	....	950	2,063	....
8	740	3,559	4,296	1,511	2,110	....	845	1,583	....	1,213	1,648	....
9	844	....	....	2,446	4,391	....	1,214	738	983	1,077	....	987
10	2,237	....	....	3,813	3,339	879	903	....	3,879	281	....	1,381
11	3,957	3,787	1,902	1,724	....	407	1,097	....	3,528	1,299	5,472	1,589
12	....	1,188	906	567	....	1,052	883	1,945	2,284	....	6,870	868
13	....	2,088	6,350	....	1,722	2,168	....	3,226	2,417	....	3,239	2,628
14	1,169	5,017	2,240	....	4,443	2,569	....	1,628	....	1,795	1,924	....
15	1,403	2,612	979	3,339	1,623	....	1,201	1,059	....	2,186	1,575	....
16	1,420	....	....	1,542	1,719	....	896	1,064	613	2,008	....	3,031
17	1,057	....	....	419	4,622	1,097	3,347	....	3,127	1,879	....	1,397
18	949	Closed	2,826	2,546	....	1,145	803	....	1,303	1,090	1,256	1,543
19	....	734	3,555	2,023	....	747	856	738	2,298	....	2,363	1,675
20	....	2,346	3,932	....	3,919	806	....	2,064	1,983	....	2,093	1,264
21	3,306	1,666	2,748	....	5,611	1,534	....	643	....	587	3,092	....
22	2,445	1,587	654	852	1,091	....	1,778	1,738	....	2,164	1,396	....
23	1,504	....	....	3,786	891	....	1,853	1,908	2,241	1,623	....	405
24	1,379	....	....	1,139	637	902	2,396	....	1,062	943	....	1,366
25	1,288	2,238	1,420	2,453	....	3,436	1,723	....	2,315	3,625	1,383	Closed
26	....	2,259	1,624	1,789	....	4,636	721	899	1,891	....	864	414
27	....	2,446	2,541	....	Closed	950	....	1,193	208	....	1,843	515
28	2,675	1,589	1,152	....	3,143	938	....	1,060	....	1,311	Closed	....
29	863	....	1,658	6,137	1,720	....	2,285	4,552	....	4,073	1,908	....
30	930	....	....	3,024	1,208	....	3,818	1,293	3,610	3,739	....	2,329
31	909	....	....	....	3,018	....	1,392	....	....	2,603	....	3,240
Total	32,586	40,740	51,323	50,119	55,701	31,468	32,854	40,216	38,520	39,317	51,955	33,948
Average	1,481	2,144	2,444	2,387	2,532	1,573	1,493	1,828	1,926	1,709	2,598	1,617

STANDARD & POOR'S 500 STOCK INDEX OPTION ON FUTURES—PUTS DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	13,507	25,640	12,244	17,313	....	11,771	14,193	....	20,720	19,405	....
2	12,307	....	....	11,124	17,433	....	11,548	14,087	Closed	21,236	....	30,795
3	12,357	....	....	13,675	17,214	18,266	11,481	....	18,637	21,344	....	30,566
4	12,397	13,307	26,186	14,476	....	18,392	Closed	....	18,907	21,262	19,734	31,139
5	....	13,444	26,474	Closed	....	18,452	11,669	14,023	18,153	....	20,987	31,861
6	....	13,399	27,803	....	16,365	18,258	....	14,117	18,104	....	21,195	31,905
7	12,346	14,271	28,303	....	15,174	18,348	....	14,102	....	21,404	21,639	....
8	12,599	14,639	30,747	14,768	14,847	....	11,361	14,101	....	21,412	22,015	....
9	12,594	....	....	15,927	14,896	....	11,068	14,001	17,977	21,277	....	32,129
10	11,343	....	....	13,577	13,634	18,622	11,318	....	21,013	21,317	....	32,708
11	11,045	15,698	30,810	13,206	....	18,789	11,038	....	21,855	21,948	23,478	33,348
12	....	15,140	30,686	13,259	....	18,676	11,297	14,715	21,177	....	25,587	33,465
13	....	15,349	32,269	....	13,872	18,887	....	13,953	20,887	....	26,573	34,460
14	10,367	18,876	33,171	....	16,439	18,708	....	14,195	....	21,641	26,753	....
15	10,717	20,370	21,813	13,221	15,854	....	11,156	14,386	....	21,932	27,327	....
16	10,976	....	....	13,300	15,534	....	11,339	14,768	20,622	21,496	....	36,647
17	10,800	....	....	13,468	15,626	19,150	13,175	....	21,396	21,090	....	37,110
18	11,203	Closed	14,832	14,646	....	18,545	13,269	....	21,640	21,367	27,713	37,331
19	....	20,516	13,985	15,416	....	18,401	13,365	14,447	20,196	....	28,182	38,489
20	....	21,586	16,507	....	14,717	18,537	....	13,920	17,311	....	28,708	15,909
21	10,664	22,711	15,671	....	15,523	9,066	....	13,915	....	21,468	28,457	....
22	11,222	23,564	16,067	15,736	15,836	....	12,871	14,454	....	21,298	28,982	....
23	11,425	....	....	14,142	15,582	....	12,844	15,275	14,471	20,839	....	15,922
24	11,461	....	....	13,967	15,597	7,738	12,626	....	14,784	20,993	....	15,452
25	11,497	23,770	16,786	13,145	....	8,873	12,677	....	16,165	10,776	28,714	Closed
26	....	24,553	15,730	13,085	....	10,895	12,437	14,953	17,131	....	28,869	15,295
27	....	25,593	14,446	....	Closed	10,938	....	14,825	17,179	....	28,992	15,460
28	12,411	25,516	14,738	....	17,823	11,363	....	14,669	....	19,536	Closed	....
29	12,399	....	14,682	14,473	17,750	....	12,656	18,001	....	17,935	29,850	....
30	12,752	....	....	16,945	17,617	....	15,097	18,548	19,862	20,503	....	17,309
31	13,313	....	....	....	18,857	....	15,242	....	....	21,738	....	19,131
Average	11,736	18,727	22,255	13,996	16,068	15,945	12,341	14,710	18,863	21,023	25,658	27,925

STANDARD & POOR'S 500 STOCK INDEX OPTION ON FUTURES—CALLS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	1	7	....	....	....	15	....	....	....	....	....
2	....	....	....	....	....	....	8	....	Closed	....	....	3
3	....	....	....	....	....	....	....	....	....	....	....	18
4	....	....	451	....	....	158	Closed	....	....	....	....	34
5	....	....	19	Closed	....	2	....	....	1	....	5	1,985
6	....	1	73	....	....	262	....	....	....	....	....	350
7	....	....	1,206	....	....	77	....	....	....	....	....	....
8	....	7	2	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	1	....	....	....	....	6
10	....	....	....	....	....	11	....	....	....	....	....	16
11	....	4	391	....	....	10	....	....	....	....	1	207
12	....	24	6	....	....	31	....	....	....	....	124	717
13	....	118	7	....	....	12	....	....	....	....	703	145
14	....	1,322	2	....	10	1	....	....	....	....	96	....
15	....	53	....	....	....	....	....	....	....	....	59	....
16	....	....	....	....	....	....	....	1	....	....	....	557
17	....	....	....	....	1	....	....	....	....	....	....	2,340
18	....	Closed	2,216	....	....	16	50	....	....	....	5	264
19	....	4	16	....	....	110	16	....	....	....	67	84
20	....	....	....	....	....	15	....	....	80	....	15	138
21	....	....	....	....	76	5	....	....	....	....	51	....
22	....	....	....	....	40	....	....	1	....	....	296	....
23	1	....	....	....	5	....	....	....	393	....	....	6,447
24	....	....	....	....	47	3,985	....	....	11	....	....	41
25	19	2	....	....	....	36	....	....	....	....	215	Closed
26	....	79	....	....	....	2	....	....	....	....	43	5
27	....	81	....	....	Closed	....	....	....	....	....	2	10
28	22	334	....	....	104	....	....	....	....	....	Closed	....
29	....	....	....	....	56	....	....	....	....	....	568	....
30	7	....	....	....	....	....	....	....	....	....	....	....
31	1	....	....	....	....	....	....	....	....	....	....	1
Total	50	2,030	4,396	....	339	4,733	90	2	455	....	2,249	13,368

STANDARD & POOR'S 500 STOCK INDEX OPTION ON FUTURES—PUTS DAILY EXERCISE TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	5	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	30	....	....	....
5	....	....	....	Closed	....	....	....	....	154	....	....	....
6	....	....	....	....	....	....	....	....	26	....	....	....
7	....	....	....	....	....	....	....	35	....	1	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	9	....	....	....	....
10	....	....	....	....	....	5	....	....	6	....	....	....
11	....	....	....	....	....	....	....	....	50	....	....	....
12	....	....	2	....	....	....	....	....	990	....	....	....
13	....	....	....	....	....	....	....	....	51	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	82	....	....	....
17	....	....	....	....	....	....	....	....	14	....	....	....
18	....	Closed	9,182	....	....	1,000	....	....	106	....	....	....
19	....	....	11	....	....	....	....	....	1,553	....	....	....
20	....	....	....	....	....	1	....	197	53	....	....	....
21	....	....	....	....	....	....	....	12	....	....	....	....
22	....	....	....	....	....	....	....	5	....	....	....	....
23	....	....	....	....	....	....	....	10	2,760	....	....	....
24	....	....	....	....	....	1,652	....	....	130	....	....	....
25	....	....	....	....	....	13	....	....	1	....	....	Closed
26	....	....	....	....	....	....	....	....	1	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	18	....	....	Closed	....
29	....	....	....	....	....	....	....	67	....	....	....	....
30	....	....	....	....	....	....	....	10	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	9,195	....	5	2,671	....	363	6,009	1	....	....

S & P 250 OTC INDEX FUTURES PRICES
DECEMBER 1985 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
25....	169.35@.25	170.05	169.25	169.70@.75	169.70	5713	1608
28....	169.50@.40	170.15	169.05	169.95@170.05	170.00	7977	936
29....	170.25@.30	172.40	170.25	171.50@.45	171.45	5596	758
30....	172.10@.20	172.40	171.25	171.95@172.00	171.95	5556	948
31....	171.65@.60	171.85	170.45	171.30@.40	171.35	5132	1126

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	171.40@.35	173.45	171.10	173.30@.25	173.25	3464	858
4....	173.00@172.90	173.95	172.70	173.60@.50	173.55	4006	884
5....	173.75@.70	174.15	173.25	174.00@173.95	173.95	3537	953
6....	174.15	174.60	173.15	174.25@.20	174.20	3320	1041
7....	173.90@.95	174.60	173.70	174.35@.45	174.40	2946	1001
8....	174.25@.35	176.90	174.20	176.25@.05	176.15	2644	1102
11....	176.10	180.90	176.05	180.40@.90	180.65	2451	1217
12....	180.50@.75	183.15	180.05	180.95@181.00	180.95	2536	1283
13....	180.80	181.20	179.45	180.70@.80	180.75	1369	1154
14....	180.60@.50	182.75	180.30	182.20@.30	182.25	1874	1157
15....	181.50	183.75	180.75A	181.75@.90	181.85	1155	1423
18....	182.10	182.80	181.10A	182.30@.35	182.30	861	1423
19....	182.70	183.15	181.00	182.00	182.00	2378	1480
20....	182.60	183.30	181.55	181.90@182.00	181.95	3722	1697
21....	182.50@.40	183.85	182.10	183.40A@.20	183.30	1951	1679
22....	183.10@182.80	183.95	182.10	182.90@.70	182.80	1770	1565
25....	182.55	182.90	182.00	182.55	182.55	1360	1613
26....	182.85	184.00	182.35	182.95@183.05	183.00	1950	1649
27....	182.95@.90	185.75	182.85	185.70@.65	185.65	1270	1704
28....	Exchange Closed; Thanksgiving Day						
29....	186.10	186.55	184.70	186.30A@.00	186.15	1033	1579

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	186.00	186.50	184.85	185.20	185.20	1403	1440
3....	185.05	185.80	184.90	185.75	185.75	1191	1243
4....	186.25@.30	190.20	186.10	190.15A@189.75	189.95	1877	1563
5....	190.35@.40	193.40	190.15	190.95@.60	190.75	2738	1555
6....	190.20@.15	190.50	189.15	190.10B@189.85	190.00	1089	1327
9....	190.75	191.00	189.20	189.80@.90	189.85	1243	1275
10....	190.50	190.60	188.95	189.25@.50	189.40	815	1178
11....	189.65	191.60	189.50	190.90	190.90	1219	1028
12....	190.80@.75	192.25B	190.65	192.15A@191.80	191.95	518	913
13....	192.60	195.25	192.60	195.25	195.25	530	971
16....	195.35	197.30	195.05	195.25@.10	195.25	354	910
17....	196.30	196.40B	193.90	194.00	194.00	234	866
18....	193.70@.25	193.70	192.00	192.45	192.45	280	614
19....	192.15	193.25B	192.15	193.00B	193.00	44	600
20....	193.30	193.80B	193.10	193.20	193.26	27	451
23....	....	....	....	....	....	2	....
24....	....	....	....	....	....	....	....

S & P 250 OTC INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
25....	172.30@.25	172.75B	172.00A	172.55A	172.50	216	153
28....	172.15	172.90B	172.00A	172.15	172.85	22	169
29....	173.20	175.20B	173.15A	174.35B	174.35	16	162
30....	174.50	175.10B	174.30A	174.80B	174.80	6	163
31....	174.40	174.40	173.40A	174.15A	174.15	34	194

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	174.15	176.25B	174.00A	176.10B	176.10	43	232
4....	176.40	176.70B	175.60A	176.40	176.40	45	226
5....	176.30	176.80	176.10A	176.75A@.70	176.70	10	221
6....	177.10	177.25B	176.10A	176.90A	176.90	32	231
7....	177.00	177.30B	176.60A	177.15B	177.15	40	231
8....	177.70	179.60B	177.10A	179.00A	179.00	2	231
11....	183.00	183.80B	182.60A	183.80B	183.65	6	231
12....	185.40	186.05B	183.30A	184.20A	184.20	11	230
13....	183.55	184.30B	182.80A	183.90B	183.90	21	226
14....	....	185.80B	183.60A	185.40B	185.40	....	226
15....	186.95	186.95	184.50A	185.15B	185.15	12	215
18....	185.30	185.75B	184.40A	185.60B	185.60	5	215
19....	185.85	186.30B	184.25	185.15B	185.25	169	358
20....	185.65	186.20B	184.90A	185.20	185.20	101	456
21....	185.70	186.90B	185.50A	185.70A	186.70	22	459
22....	186.00	187.00B	185.90A	186.05A	186.10	4	461
25....	186.00	186.05B	185.35A	185.80B	185.80	5	459
26....	186.90	186.95B	186.40	186.40	186.35	24	464
27....	186.80	189.15	186.80	189.15	189.15	104	558
28....	Exchange Closed; Thanksgiving Day						
29....	189.30	190.05	188.40	189.50B	189.50	37	525

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	189.60	189.70	188.40A	188.50A	188.60	90	550
3....	188.65	189.20B	188.40A	189.20B	189.20	70	612
4....	189.85	193.80B	189.70A	193.45A	193.45	130	644
5....	194.00	196.60B	194.00	194.45A	194.45	53	648
6....	194.05	194.05	193.10A	193.65@.50	193.60	30	664
9....	194.90	195.00	193.40A	193.95@.85	193.90	78	702
10....	194.75	194.75	193.30	193.50@.30	193.40	81	733
11....	193.95	196.00	193.95	195.40@.60	195.50	322	705
12....	195.80	197.10	194.85	197.00B@.10	197.05	239	674
13....	197.40@.50	200.45	197.20	200.45@.00	200.20	679	1039
16....	200.45	203.40	200.25	201.50@.60	201.50	751	743
17....	202.60	202.65	199.00	199.00@.60	199.30	753	869
18....	198.50	198.95	196.10	196.55	196.55	543	638
19....	196.30	197.55	195.90	197.40A@.25	197.30	160	616
20....	197.40	199.45	197.40	197.90A@.80	197.80	145	573
23....	197.70@.75	198.25	195.60A	195.60A	195.60	245	602
24....	195.80	195.80	193.50A	193.90@.75	193.85	103	608
25....	Exchange Closed; Christmas						
26....	194.30	195.70B	194.30	195.20B	195.20	22	602
27....	196.25	197.60	195.80	197.10@196.55	196.80	108	620
30....	197.00	197.90	195.75A	197.80A	197.80	37	588
31....	197.85	198.75	196.50	196.50	196.50	86	577

S & P 250 OTC INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN OCTOBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
25....	175.00	175.35B	175.00	175.00	175.25	1	1
28....	....	175.60B	174.80A	175.60B	175.60	....	1
29....	....	177.85B	....	177.20B	177.20	....	1
30....	....	177.90B	....	177.70B	177.70	....	1
31....	....	....	176.20A	176.75A	176.75	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	177.00	178.95B	176.70A	178.80B	178.80	16	16
4....	....	179.40B	178.40A	179.10B	179.10	....	16
5....	....	179.35B	178.80A	179.30B	179.30	....	16
6....	....	179.75B	178.80A	179.60B	179.60	....	16
7....	....	179.90B	179.40A	179.55A	179.75	....	16
8....	....	182.10B	179.70A	181.65B	181.65	....	16
11....	....	186.15B	....	186.15B	186.15	....	16
12....	....	188.45B	186.10A	186.70B	186.70	....	16
13....	....	....	185.90A	186.45A	186.45	....	16
14....	....	188.50B	186.20A	188.20B	188.20	....	16
15....	....	189.60B	187.20A	187.60A	187.60	....	16
18....	....	188.25B	187.10A	188.20B	188.20	....	16
19....	....	188.90B	187.00A	187.70A	187.85	....	16
20....	....	188.70B	187.60A	187.80A	187.80	....	16
21....	....	189.50B	....	189.50B	189.40	....	16
22....	....	189.70B	188.75A	188.75A	188.80	....	16
25....	....	....	188.40A	188.60A	188.60	....	16
26....	....	189.75B	....	189.40B	189.40	....	16
27....	....	192.10B	....	192.10B	192.10	....	16
28....	Exchange Closed; Thanksgiving Day						
29....	....	192.70B	191.60A	192.50B	192.50	....	16

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2....	....	192.55B	191.40A	191.55A	191.55	....	16
3....	....	192.00B	191.50A	192.00B	192.00	....	16
4....	....	196.50B	....	196.40B	196.40	....	16
5....	199.00	199.40B	197.45A	197.45A	197.45	4	18
6....	....	....	196.25A	196.60A	196.60	....	16
9....	....	197.35B	196.50A	197.35B	197.35	....	16
10....	....	197.40B	197.05A	197.05A	196.75	....	16
11....	197.65	199.30B	197.60A	198.90B	198.90	23	26
12....	....	200.15B	198.50A	200.15B	200.15	2	25
13....	201.75@.70	203.45B	201.70	203.45B	203.45	2	25
16....	205.10	206.65B	204.70A	205.05A	205.05	1	25
17....	204.95	206.00B	203.35A	203.35A	203.35	6	19
18....	202.60	202.60	200.10A	200.10A	200.10	4	15
19....	....	201.05B	199.50A	201.00B	201.00	....	15
20....	203.10	203.10	201.60A	201.60A	201.60	12	13
23....	200.40	200.50B	199.30A	199.30A	199.30	1	13
24....	....	199.40B	197.50A	197.80A	197.80	....	13
25....	Exchange Closed; Christmas						
26....	....	199.20B	....	198.80B	198.80	....	13
27....	....	200.50B	....	200.05B	200.05	....	13
30....	....	200.90B	200.00A	200.90B	200.90	....	13
31....	....	201.80B	....	200.90N	199.70	....	13

STANDARD & POOR'S 250 OTC INDEX FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	3,523	....
2	....	....	....	....	....	....	....	....	Closed	....	....	1,493
3	....	....	....	....	....	....	....	....	....	....	....	1,261
4	....	....	....	....	....	....	Closed	....	....	....	4,053	2,007
5	....	....	....	Closed	....	....	....	....	....	....	3,547	2,793
6	....	....	....	....	....	....	....	....	....	....	3,352	1,119
7	....	....	....	....	....	....	....	....	....	....	2,986	....
8	....	....	....	....	....	....	....	....	....	....	2,646	....
9	....	....	....	....	....	....	....	....	....	....	....	1,321
10	....	....	....	....	....	....	....	....	....	....	....	896
11	....	....	....	....	....	....	....	....	....	....	2,457	1,564
12	....	....	....	....	....	....	....	....	....	....	2,547	759
13	....	....	....	....	....	....	....	....	....	....	1,390	1,211
14	....	....	....	....	....	....	....	....	....	....	1,874	....
15	....	....	....	....	....	....	....	....	....	....	1,167	....
16	....	....	....	....	....	....	....	....	....	....	....	1,106
17	....	....	....	....	....	....	....	....	....	....	....	993
18	....	Closed	....	....	....	....	....	....	....	....	866	827
19	....	....	....	....	....	....	....	....	....	....	2,547	204
20	....	....	....	....	....	....	....	....	....	....	3,823	184
21	....	....	....	....	....	....	....	....	....	....	1,973	....
22	....	....	....	....	....	....	....	....	....	....	1,774	....
23	....	....	....	....	....	....	....	....	....	....	....	248
24	....	....	....	....	....	....	....	....	....	....	....	103
25	....	....	....	....	....	....	....	....	....	5,930	1,365	Closed
26	....	....	....	....	....	....	....	....	....	....	1,974	22
27	....	....	....	....	Closed	....	....	....	....	....	1,374	108
28	....	....	....	....	....	....	....	....	....	7,999	Closed	....
29	....	....	....	....	....	....	....	....	....	5,612	1,070	....
30	....	....	....	....	....	....	....	....	....	5,562	....	37
31	....	....	....	....	....	....	....	....	....	5,166	....	86
Total	....	....	....	....	....	....	....	....	....	30,269	46,308	18,342
Average	....	....	....	....	....	....	....	....	....	6,054	2,315	873

STANDARD & POOR'S 250 OTC INDEX FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	1,106	....
2	....	....	....	....	....	....	....	....	Closed	....	....	2,006
3	....	....	....	....	....	....	....	....	....	....	....	1,871
4	....	....	....	....	....	....	Closed	....	....	....	1,126	2,223
5	....	....	....	Closed	....	....	....	....	....	....	1,190	2,221
6	....	....	....	....	....	....	....	....	....	....	1,268	2,007
7	....	....	....	....	....	....	....	....	....	....	1,248	....
8	....	....	....	....	....	....	....	....	....	....	1,349	....
9	....	....	....	....	....	....	....	....	....	....	....	1,993
10	....	....	....	....	....	....	....	....	....	....	....	1,927
11	....	....	....	....	....	....	....	....	....	....	1,464	1,759
12	....	....	....	....	....	....	....	....	....	....	1,529	1,612
13	....	....	....	....	....	....	....	....	....	....	1,396	2,035
14	....	....	....	....	....	....	....	....	....	....	1,399	....
15	....	....	....	....	....	....	....	....	....	....	1,654	....
16	....	....	....	....	....	....	....	....	....	....	....	1,678
17	....	....	....	....	....	....	....	....	....	....	....	1,754
18	....	Closed	....	....	....	....	....	....	....	....	1,654	1,267
19	....	....	....	....	....	....	....	....	....	....	1,854	1,231
20	....	....	....	....	....	....	....	....	....	....	2,169	1,037
21	....	....	....	....	....	....	....	....	....	....	2,154	....
22	....	....	....	....	....	....	....	....	....	....	2,042	....
23	....	....	....	....	....	....	....	....	....	....	....	615
24	....	....	....	....	....	....	....	....	....	....	....	621
25	....	....	....	....	....	....	....	....	....	1,762	2,088	Closed
26	....	....	....	....	....	....	....	....	....	....	2,129	615
27	....	....	....	....	Closed	....	....	....	....	....	2,278	633
28	....	....	....	....	....	....	....	....	....	1,106	Closed	....
29	....	....	....	....	....	....	....	....	....	921	2,120	....
30	....	....	....	....	....	....	....	....	....	1,112	....	601
31	....	....	....	....	....	....	....	....	....	1,321	....	590
Average	....	....	....	....	....	....	....	....	....	1,244	1,602	1,443

STANDARD & POOR'S 250 OTC INDEX FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	....
18	....	Closed	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	447
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	447

1985 STANDARD & POOR'S 250 OTC STOCK COMPOSITE PRICE INDEX

	JULY				AUGUST				SEPTEMBER			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	....	....	....	....	—	180.70	179.62	180.70	....	....	....	....
2...	....	....	....	....	—	180.99	180.73	180.88	Closed			
3...	....	....	....	....	....	....	....	....	—	175.66	174.81	174.91
4...	....	....	....	....	....	....	....	....	—	181.73	180.65	181.20
5...	....	....	....	....	—	180.95	179.52	179.71	—	174.14	173.67	173.89
6...	....	....	....	....	—	179.74	178.54	178.54	—	174.24	173.86	174.22
7...	....	....	....	....	—	178.37	176.96	176.96	....	....	....	....
8...	....	....	....	....	—	176.98	176.56	176.82	....	....	....	....
9...	....	....	....	....	—	177.09	176.78	177.09	—	174.43	173.97	174.23
10...	....	....	....	....	....	....	....	....	—	174.48	173.41	173.41
11...	....	....	....	....	....	....	....	....	—	173.42	171.42	171.43
12...	....	....	....	....	—	177.15	176.48	176.51	—	171.37	170.72	170.72
13...	....	....	....	....	—	176.47	175.06	175.11	—	170.73	169.02	169.07
14...	....	....	....	....	—	175.35	174.85	175.35	....	....	....	....
15...	....	....	....	....	—	175.65	174.89	175.03	....	....	....	....
16...	....	....	....	....	—	174.97	174.29	174.29	—	169.06	167.99	167.99
17...	....	....	....	....	....	....	....	....	—	168.01	165.03	165.03
18...	....	....	....	....	....	....	....	....	—	165.18	164.24	165.18
19...	....	....	....	....	—	174.25	173.54	173.55	—	167.17	165.29	167.17
20...	....	....	....	....	—	174.45	173.51	174.45	—	168.25	167.34	167.84
21...	....	....	....	....	—	175.42	174.51	175.42	....	....	....	....
22...	—	181.49	181.06	181.49	—	175.72	174.90	174.90	....	....	....	....
23...	—	182.90	181.54	182.11	—	174.77	174.65	174.68	—	169.07	167.93	168.79
24...	—	182.06	180.88	181.08	....	....	....	....	—	168.79	167.05	167.06
25...	—	181.98	181.11	181.98	....	....	....	....	—	167.04	165.22	165.36
26...	—	182.20	181.96	182.18	—	174.69	174.35	174.42	—	165.29	164.24	164.63
27...	....	....	....	....	—	174.73	174.40	174.73	Closed			
28...	....	....	....	....	—	175.13	174.73	175.13	....	....	....	....
29...	—	182.15	180.19	180.19	—	175.54	175.17	175.53	....	....	....	....
30...	—	180.17	179.42	179.62	—	175.62	175.36	175.61	—	164.77	163.78	164.12
31...	—	179.75	179.49	179.57	....	....	....	....	....	....	....	....

	OCTOBER				NOVEMBER				DECEMBER			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	—	165.48	164.22	165.48	170.90	171.72	170.72	171.67	....	....	....	....
2...	—	165.91	164.64	164.64	....	....	....	....	185.60	185.60	184.49	184.56
3...	—	164.94	164.08	164.82	....	....	....	....	184.16	184.55	184.11	184.55
4...	—	164.72	163.65	163.72	171.78	172.30	171.71	171.76	185.00	187.54	184.55	187.54
5...	....	....	....	....	171.81	172.32	171.64	172.32	188.74	190.03	187.78	189.12
6...	....	....	....	....	172.88	173.05	172.40	173.05	187.94	189.05	187.71	187.81
7...	—	177.98	176.44	177.01	173.20	173.50	173.12	173.30	....	....	....	....
8...	—	161.92	160.54	160.75	173.45	174.61	173.34	174.60	....	....	....	....
9...	—	162.08	160.79	161.93	....	....	....	....	188.03	188.19	187.81	188.13
10...	—	162.88	161.66	162.82	....	....	....	....	188.25	188.51	187.88	188.46
11...	—	164.73	162.85	164.73	174.60	176.14	174.60	176.14	188.53	189.68	188.43	189.64
12...	....	....	....	....	176.82	178.75	176.27	178.75	190.38	190.78	189.64	190.78
13...	....	....	....	....	178.57	178.78	178.30	178.30	191.18	193.10	190.78	193.10
14...	—	166.80	164.77	166.80	178.20	178.87	178.15	178.87	....	....	....	....
15...	—	167.67	166.95	167.00	179.16	180.27	178.94	179.49	....	....	....	....
16...	—	167.80	166.99	167.80	....	....	....	....	193.75	194.61	193.10	194.38
17...	—	169.15	167.98	169.01	....	....	....	....	194.16	194.33	192.95	192.95
18...	—	169.04	168.56	168.88	179.55	179.65	179.29	179.41	192.63	193.25	192.29	192.29
19...	....	....	....	....	180.13	180.15	179.44	180.13	192.28	192.71	192.10	192.69
20...	....	....	....	....	180.37	180.40	180.14	180.15	193.00	193.40	192.69	193.26
21...	—	168.89	168.29	168.29	180.68	181.41	180.13	181.39	....	....	....	....
22...	—	169.07	168.09	168.91	181.64	182.62	181.39	182.49	....	....	....	....
23...	—	169.79	168.91	169.66	....	....	....	....	193.09	193.27	192.01	192.06
24...	—	170.37	169.61	170.09	....	....	....	....	191.66	192.07	190.83	191.16
25...	170.06	170.06	169.00	169.00	182.26	182.50	181.61	181.73	Closed			
26..	....	....	....	....	181.82	182.53	181.66	182.49	191.31	191.51	191.13	191.44
27...	....	....	....	....	182.95	184.50	182.51	184.50	191.69	192.74	191.42	192.74
28...	168.60	168.94	168.54	168.94	Closed				....	....	....	....
29...	169.46	170.35	168.98	170.34	—	185.35	184.57	185.35	....	....	....	....
30...	170.91	171.09	170.39	170.97	....	....	....	....	193.13	193.19	192.67	193.19
31...	171.15	171.16	170.61	170.71	....	....	....	....	193.59	194.23	193.19	194.18

S & P 100 STOCK INDEX FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	167.90	167.90	165.80A	166.20	166.20	8	22
3....	166.15	167.90B	164.80	164.80	164.80	19	34
4....	164.60	164.90B	164.05A	164.30A	164.30	4	31
7....	165.55	166.20B	164.60A	164.60A	164.60	2	30
8....	164.50	165.20B	164.25	164.50	164.50	8	29
9....	164.90	166.95B	164.90	166.40	166.40	18	33
10....	166.10	170.10B	166.00	169.70B	169.70	25	47
11....	169.50	170.10	167.85A	168.60	168.60	23	40
14....	168.40@.45	171.90	168.20	171.35A	171.35	14	44
15....	172.00	172.20B	170.30	170.85B	170.85	32	55
16....	170.85	171.90	170.15A	171.00A	171.00	25	60
17....	171.50	171.50	169.75	169.75	170.35	24	68
18....	171.00	171.50	170.10	171.50	171.25	20	60
21....	171.50@.55	176.60	171.50	176.30	176.30	30	57
22....	177.80@.75	177.80	175.55	175.90A@.80	175.85	47	59
23....	176.00	178.35	175.60	178.20	178.20	42	54
24....	178.30	178.60B	176.75	177.40B	177.40	31	56
25....	177.40	178.25B	177.00	177.00	177.40	25	58
28....	177.20	178.60B	176.10	176.80	177.20	40	51
29....	176.90@.95	180.55B	176.40	180.55B	180.55	32	55
30....	180.40	180.85B	178.90A	178.90A	178.90	36	56
31....	178.75@.80	179.50B	177.90	178.90A@.70	178.75	46	60

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	178.20	178.35	177.70	177.75@.80	177.80	32	62
4....	177.50	181.10	177.40	179.80@.70	179.75	32	62
5....	180.05	181.50B	178.50	179.30	178.95	27	58
6....	179.25@.35	180.50B	178.40	178.40	178.40	20	61
7....	178.65	181.10	178.65	180.50	180.50	25	65
8....	180.95	181.70B	180.50	181.10@.00	181.05	24	62
11....	181.30@.35	181.35	177.70	178.25	178.25	21	53
12....	178.10	179.10B	177.85	178.90B	178.80	18	49
13....	178.65	182.80B	178.65	181.40A	181.40	23	37
14....	181.90	182.20	180.00	180.00	180.00	25	31
15....	179.90	180.25B	177.80A	178.20	178.20	31	43
18....	Exchange Closed; President's Day						
19....	178.20@.35	179.55B	178.20	179.00	179.00	34	47
20....	178.25	180.30	177.60A	177.70A	177.70	16	48
21....	177.25@.50	178.00	176.40	177.10B	177.10	18	49
22....	177.30	177.75	175.75	177.60	177.60	13	52
25....	176.00	177.70	176.00	177.70	177.70	11	48
26....	177.20	180.40B	177.20	179.15	179.15	6	44
27....	178.60@.70	180.40B	177.50A	179.60	178.20	5	43
28....	178.00	179.30B	178.00	178.85	179.20	4	42

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	180.50	182.95	180.50	181.20A	181.20	3	42
4....	180.20	181.70B	179.45A	179.80	179.80	12	40
5....	180.10	180.70B	179.80A	180.70B	180.70	2	41
6....	180.60	180.60	178.15A	178.15A	178.15	3	39
7....	177.80	178.90B	176.85A	177.00	177.00	4	39
8....	178.00	178.00	176.50A	176.50A	176.50	3	37
11....	176.50	177.20B	176.20A	177.00B	177.00	6	38
12....	176.60	178.00B	176.60	177.50B	177.50	2	38
13....	177.30@.25	177.60	175.40A	175.40A	175.40	3	39
14....	175.30	175.60B	174.55A	174.55A	174.55	6	38
15....	174.35@.30	175.30B	174.25	174.50A	173.64	6	33
18....	....	....	....	....	....	....	....

S & P 100 STOCK INDEX FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	170.90	170.90	169.00A	169.15	169.15	3	1
3....	167.85	170.80B	167.85	167.85	167.85	1	1
4....	167.60	167.85B	167.15A	167.30A	167.30	1	1
7....	167.75	169.00B	167.55A	167.55A	167.55	....	1
8....	167.45	168.20B	167.30	167.45	167.45	8	....
9....	167.90	169.85B	167.90	169.40	169.40	6	....
10....	169.00	173.10B	169.00	172.75B	172.75	7	2
11....	172.50	173.10	171.00A	171.65	171.65	13	....
14....	171.10	174.95	171.10	174.35A	174.35	11	3
15....	175.05	175.20B	173.50A	173.85A	173.85	9	2
16....	174.45	174.90B	173.15A	174.00A	174.00	2	2
17....	....	174.30B	173.00A	173.40A	173.35	....	2
18....	174.00	174.25B	173.30	174.25B	174.25	12	2
21....	175.10	179.60	175.00A	179.30B	179.30	7	3
22....	179.40	180.70B	178.50A	179.00A	179.00	12	4
23....	179.10	181.45	178.70	181.30	181.30	25	5
24....	181.30	181.60B	179.90	180.50B	180.50	24	5
25....	180.35	181.35B	180.20A	180.85	180.55	20	6
28....	181.35	181.65B	179.10A	180.35B	180.35	20	16
29....	180.20	183.70B	179.50	183.55B	183.55	19	3
30....	183.50	183.60B	181.95A	182.05	182.05	14	2
31....	181.55	182.45B	180.90	182.00A@181.80	181.80	17	2

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	181.25	181.35	180.85	180.85	180.85	19	2
4....	180.50	184.05	180.45	183.00A	183.00	8	3
5....	183.45	185.00	181.90A	183.50	182.10	8	5
6....	182.00@181.90	183.30B	181.50	181.50	181.50	40	33
7....	181.75	184.15	181.75	183.65	183.65	16	30
8....	184.10	184.75B	183.70A	184.15	184.15	30	32
11....	183.60	184.20B	180.80	181.25	181.25	8	32
12....	181.00	182.20B	180.55A	181.90B	181.90	6	32
13....	181.75	185.80B	181.75	184.55B	184.55	7	33
14....	184.90	185.45	183.05A	183.05A	183.05	8	31
15....	183.00	183.40B	180.80A	181.30A	181.30	7	33
18....	Exchange Closed; President's Day						
19....	181.30@.40	182.10	181.30	182.10B	182.10	10	32
20....	181.40	183.45B	180.80A	180.80A	180.80	2	32
21....	180.80	181.00B	180.00A	180.80	180.20	4	31
22....	180.35	180.80	179.30A	180.80	180.50	3	32
25....	179.30	181.40	179.30	180.80	180.80	9	33
26....	180.50	183.40B	180.50	182.50	182.50	1	33
27....	182.20@.30	185.00	181.00A	181.50B	181.50	19	44
28....	181.40@.35	183.10B	181.35	183.10B	182.60	4	37

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	183.80	185.60B	183.80	184.85A	184.85	1	37
4....	186.00	186.00	182.60A	182.60A	182.70	19	39
5....	183.50	184.90	183.50	183.80A	183.80	4	41
6....	183.90	184.00B	181.50A	181.50A	181.50	4	39
7....	181.00	182.20B	180.40A	181.20	180.50	16	42
8....	181.75	182.30	180.00A	180.00A	180.00	6	42
11....	180.00	181.35B	180.00	180.85B	180.85	3	39
12....	180.60	182.80B	180.60	182.45	181.50	4	39
13....	181.35	181.80B	179.30A	180.30	179.80	6	35
14....	179.70	181.20B	179.00	179.00	179.00	5	36
15....	178.75	179.90B	178.75	179.00	179.00	4	36
18....	179.40	179.60	177.40A	177.40A	177.40	11	41
19....	177.60	181.65B	176.90A	181.55	180.60	7	44
20....	180.70	181.50	179.00A	179.90A	180.00	5	43
21....	179.85	181.00B	179.20A	180.50	179.80	4	43
22....	180.00	180.10	178.40A	179.95	178.75	6	43
25....	178.85@.90	178.90	177.40A	177.80A	177.80	5	45
26....	177.60	179.25	177.60	178.50	178.50	19	43
27....	....	179.50B	178.30A	179.30B	179.30	....	43
28....	....	180.40B	178.80A	178.80A	178.80	....	42
29....	177.80	179.40B	177.40	178.50B	178.50	5	46

S & P 100 STOCK INDEX FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	178.10	181.00	178.10	180.10A	180.10	13	42
2....	180.30	180.50	178.50A	178.90A	178.95	4	42
3....	175.70	176.95	175.70	176.20A	176.20	13	40
4....	176.70	177.00B	176.00A	176.70	176.70	1	41
5....	Exchange Closed; Good Friday						
8....	175.40	177.10B	175.40	175.40	175.40	25	40
9....	....	176.70B	....	175.90B	175.90	....	40
10....	....	177.90B	....	177.90B	177.60	....	40
11....	....	178.60B	....	177.60N	177.60	....	40
12....	....	178.10B	177.00A	178.10B	178.10	....	40
15....	....	178.50B	177.90A	177.90A	177.90	....	40
16....	178.15	178.15	178.15	178.15	178.15	2	40
17....	....	178.90B	....	178.15N	178.15	....	42
18....	....	....	....	178.15N	178.15	....	41
19....	....	....	178.10A	178.15N	178.15	....	41
22....	177.25	177.25	177.25	177.25	177.50	10	34
23....	....	....	....	177.50N	179.10	....	34
24....	....	....	179.00A	179.00A	178.70	....	34
25....	....	....	....	178.70N	178.70	....	34
26....	....	....	....	178.70N	177.50	....	34
29....	176.00@.90	177.70B	176.90	176.90	176.90	4	37
30....	177.00	177.00	175.00A	175.70	175.70	4	37

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	175.40	175.40	174.10A	174.50	174.50	6	37
2....	....	....	....	174.50N	174.50	....	38
3....	177.10	177.10	176.35	176.35	176.35	2	38
6....	....	....	....	176.35N	176.35	....	38
7....	....	....	....	176.35N	176.35	....	38
8....	....	....	....	176.35N	176.35	....	37
9....	....	177.00B	....	177.00B	177.40	....	37
10....	....	179.50B	....	179.50B	179.50	....	36
13....	....	179.80B	....	179.80B	179.80	....	35
14....	....	180.50B	179.50A	179.50A	179.50	....	35
15....	....	180.00B	....	180.00B	180.00	....	35
16....	....	180.75B	....	180.75B	180.75	....	35
17....	....	....	....	180.75N	180.75	....	35
20....	....	....	....	180.75N	180.75	....	35
21....	....	....	....	180.75N	180.75	....	35
22....	....	....	....	180.75N	180.75	....	30
23....	....	....	....	180.75N	180.75	....	30
24....	....	....	....	180.75N	180.75	....	30
27....	Exchange Closed; Memorial Day						
28....	....	....	....	180.75N	180.75	....	30
29....	....	....	....	180.75N	180.75	....	30
30....	....	....	....	180.75N	180.75	....	30
31....	184.50	184.50	184.40	184.40	184.40	2	36

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3....	....	....	....	184.40N	184.40	....	36
4....	....	....	....	184.40N	184.40	....	36
5....	....	....	....	184.40N	184.40	....	31
6....	....	....	....	184.40N	184.40	....	30
7....	....	....	....	184.40N	184.40	....	30
10....	....	....	184.00A	184.00A	184.00	....	30
11....	....	....	....	184.00N	184.00	....	30
12....	....	....	183.00A	183.00A	183.00	....	30
13....	....	....	179.00A	179.00A	179.00	....	30
14....	....	....	....	179.00N	179.00	....	30
17....	....	....	....	179.00N	179.00	....	30
18....	....	179.50B	....	179.50B	179.50	....	30
19....	....	....	....	179.50N	179.50	....	30
20....	....	....	....	179.50N	179.50	....	30
21....	....	182.25B	....	182.25B	182.96	....	30

S & P 100 STOCK INDEX FUTURES PRICES
SEPTEMBER 1985 FUTURES CONTRACT

IN MARCH 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18....	182.40	182.60	181.00A	181.00A	181.00	2	2
19....	....	184.50B	180.70A	184.20B	184.20	....	1
20....	....	....	....	184.20N	183.50	....	1
21....	....	....	....	183.50N	183.50	....	....
22....	....	....	....	183.50N	182.25	....	....
25....	....	182.30B	181.30A	181.30A	....	....	....
26....	181.50	182.70B	181.50	182.00	182.00	2	1
27....	....	....	....	182.00N	182.00	....	....

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
25....	185.25	185.85	185.25	185.85	185.85	2	1
26....	....	....	....	185.85N	185.85	....	1
27....	....	....	....	185.85N	185.85	....	1
28....	....	187.50	187.00	....	....	8	8

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	....	....	187.00N	187.00	....	8
2....	....	....	....	187.00N	187.00	....	8
3....	....	....	....	187.00N	187.00	....	8
4....	Exchange Closed; Independence Day						
5....	....	....	....	187.00N	187.00	....	8
8....	....	....	....	187.00N	187.00	....	8
9....	....	....	....	187.00N	187.00	....	4
10....	....	....	....	187.00N	187.00	....	....
31....	....	....	....	187.00N	187.00	....	....

DECEMBER 1985 FUTURES CONTRACT

IN SEPTEMBER 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
20....	178.70	178.70	178.70	178.70	178.70	1	1
23....	....	180.50B	....	180.50B	180.50	....	1
24....	180.15	180.15	180.15	180.15	180.15	1	1
25....	....	....	....	180.15N	180.15	....	1
26....	....	....	....	180.15N	180.15	....	1
27....	....	....	....	180.15N	180.15	....	1
30....	....	....	....	180.15N	180.15	....	....

STANDARD & POOR'S 100 STOCK INDEX FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	51	4	13	6	....	....	....	....	....	....	....
2	11	....	....	4	....	....	....	....	Closed	....	....	....
3	20	....	....	13	2	....	....	....	....	....	....	....
4	5	40	31	1	....	....	Closed	....	....	....	....	....
5	....	35	6	Closed	....	....	....	....	....	....	....	....
6	....	60	7	....	....	....	....	....	....	....	....	....
7	2	41	20	....	....	....	....	....	....	....	....	....
8	16	54	9	25	....	....	....	....	....	....	....	....
9	24	....	....	....	....	....	....	....	....	....	....	....
10	32	....	....	....	....	....	....	....	....	....	....	....
11	36	29	9	....	....	....	....	....	....	....	....	....
12	....	24	6	....	....	....	....	....	....	....	....	....
13	....	30	9	....	....	....	....	....	....	....	....	....
14	25	33	11	....	....	....	....	....	....	....	....	....
15	41	38	10	....	....	....	....	....	....	....	....	....
16	27	....	....	2	....	....	....	....	....	....	....	....
17	24	....	....	....	....	....	....	....	....	....	....	....
18	32	Closed	13	....	....	....	....	....	....	....	....	....
19	....	44	7	....	....	....	....	....	....	....	....	....
20	....	18	5	....	....	....	....	....	1	....	....	....
21	37	22	4	....	....	....	....	....	....	....	....	....
22	59	16	6	10	....	....	....	....	....	....	....	....
23	67	....	....	....	....	....	....	....	....	....	....	....
24	55	....	....	....	....	....	....	....	1	....	....	....
25	45	20	5	....	....	2	....	....	....	....	....	Closed
26	....	7	21	....	....	....	....	....	....	....	....	....
27	....	24	....	....	Closed	....	....	....	....	....	....	....
28	60	8	....	....	....	8	....	....	....	....	Closed	....
29	51	....	5	4	....	....	....	....	....	....	....	....
30	50	....	....	4	....	....	....	....	....	....	....	....
31	63	....	....	....	2	....	....	....	....	....	....	....
Total	782	594	188	76	10	10	....	....	2	....	....	....
Average	36	31	10	8	3	5	....	....	1	....	....	....

STANDARD & POOR'S 100 STOCK INDEX FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	64	79	42	37	....	8	....	....	....	....	....
2	23	....	....	42	38	....	8	....	Closed	....	....	....
3	35	....	....	40	38	36	8	....	....	....	....	....
4	32	65	79	41	....	36	Closed	....	....	....	....	....
5	....	63	82	Closed	....	31	8	....	....	....	....	....
6	....	94	78	....	38	30	....	....	....	....	....	....
7	31	95	81	....	38	30	....	....	....	....	....	....
8	29	94	79	40	37	....	8	....	....	....	....	....
9	33	....	....	40	37	....	4	....	....	....	....	....
10	49	....	....	40	38	30	....	....	....	....	....	....
11	40	85	77	40	....	30	....	....	....	....	....	....
12	....	81	77	40	....	30	....	....	....	....	....	....
13	....	70	74	....	35	30	....	....	....	....	....	....
14	47	62	74	....	35	30	....	....	....	....	....	....
15	57	76	69	40	35	....	....	....	....	....	....	....
16	62	....	....	40	35	....	....	....	....	....	....	....
17	70	....	....	42	35	30	....	....	....	....	....	....
18	62	Closed	43	41	....	30	....	....	....	....	....	....
19	....	79	45	41	....	30	....	....	....	....	....	....
20	....	80	44	....	35	30	....	....	1	....	....	....
21	60	80	43	....	35	30	....	....	....	....	....	....
22	63	84	43	34	30	....	....	....	....	....	....	....
23	59	....	....	34	30	....	....	....	1	....	....	....
24	61	....	....	34	30	....	....	....	1	....	....	....
25	64	81	45	34	....	1	....	....	1	....	....	Closed
26	....	77	44	34	....	1	....	....	1	....	....	....
27	....	87	43	....	Closed	1	....	....	1	....	....	....
28	67	79	42	....	30	8	....	....	....	....	Closed	....
29	58	....	46	37	30	....	....	....	....	....	....	....
30	58	....	....	37	30	....	....	....	....	....	....	....
31	62	....	....	....	36	....	....	....	....	....	....	....
Average	51	79	61	39	35	25	7	....	1	....	....	....

STANDARD & POOR'S 100 STOCK INDEX FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	....
18	....	Closed	33	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	33	....	....	....	....	....	....	....	....	....

1985 STANDARD POOR'S 100 STOCK COMPOSITE

	JANUARY				FEBRUARY				MARCH			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	....	....	....	....	178.14	178.14	176.72	177.06	179.61	181.98	178.66	181.01
2...	164.97	164.97	162.88	163.07	....	....	....	....	....	....	....	....
3...	162.97	164.11	161.82	161.92	....	....	....	....	....	....	....	....
4...	161.89	162.02	160.59	161.00	177.00	179.18	175.90	179.02	180.85	181.30	178.97	179.81
5...	....	....	....	....	178.99	179.99	177.93	178.57	180.26	180.75	179.02	180.09
6...	....	....	....	....	178.35	179.25	177.81	177.92	179.81	180.25	178.07	178.13
7...	161.00	162.43	161.00	161.79	178.99	179.83	177.92	179.65	177.37	178.37	176.66	176.79
8...	161.81	162.37	161.55	161.65	179.67	180.48	179.42	180.05	177.07	177.63	176.36	176.39
9...	161.65	163.57	161.65	163.00	....	....	....	....	....	....	....	....
10...	163.00	166.79	162.65	166.79	....	....	....	....	....	....	....	....
11...	166.76	167.06	165.61	165.97	179.16	177.32	177.32	177.70	176.69	177.03	175.64	176.37
12...	....	....	....	....	176.37	178.00	176.36	177.64	176.70	178.04	176.23	177.39
13...	....	....	....	....	178.21	181.29	177.64	180.46	177.18	177.74	175.28	175.42
14...	165.95	168.94	165.60	168.81	180.62	181.20	179.00	179.00	175.29	175.99	174.87	174.95
15...	168.83	169.94	168.20	168.77	179.20	179.37	177.42	177.95	179.97	175.72	173.64	173.64
16...	168.77	169.97	168.05	168.97	....	....	....	....	....	....	....	....
17...	168.97	169.17	167.79	168.41	....	....	....	....	....	....	....	....
18...	168.40	169.52	168.40	169.27	Closed				174.33	174.76	173.06	173.47
19...	....	....	....	....	177.57	178.32	177.41	177.97	174.03	174.76	173.47	176.53
20...	....	....	....	....	177.17	179.12	177.06	177.77	176.49	176.71	175.26	175.13
21...	169.26	174.33	169.25	174.00	177.55	177.77	176.54	176.79	176.24	176.98	175.46	175.86
22...	174.00	175.41	173.76	174.22	176.54	177.26	175.75	176.02	176.34	176.44	174.93	175.13
23...	174.22	176.29	173.79	176.29	....	....	....	....	....	....	....	....
24...	176.31	177.34	175.47	175.71	....	....	....	....	....	....	....	....
25...	175.74	176.92	175.36	176.29	175.13	176.68	175.01	176.56	173.91	175.13	173.83	173.97
26...	....	....	....	....	177.30	179.28	176.44	178.62	174.38	175.33	173.89	174.59
27...	....	....	....	....	178.61	179.49	177.75	178.13	175.31	176.06	174.59	175.64
28...	176.19	177.29	175.22	176.26	177.94	178.76	177.79	178.68	176.52	176.69	175.30	175.38
29...	176.26	178.15	175.10	178.14	....	....	....	....	....	....	....	....
30...	178.14	179.26	177.60	178.13	....	....	....	....	....	....	....	....
31...	178.13	178.46	177.09	178.16	....	....	....	....	....	....	....	....

	APRIL				MAY				JUNE			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1...	176.06	176.97	175.94	176.89	174.90	175.54	173.66	173.67	....	....	....	....
2...	177.01	177.51	175.51	175.83	174.42	174.50	173.67	174.50	....	....	....	....
3...	175.83	175.84	173.89	174.54	175.03	175.90	174.50	175.48	184.84	185.10	183.35	183.90
4...	174.54	174.77	173.56	174.65	....	....	....	....	183.41	185.16	183.29	184.67
5...	Closed				....	....	....	....	185.77	185.83	184.57	184.58
6...	....	....	....	....	175.79	176.28	175.36	175.57	183.35	185.49	183.34	185.49
7...	....	....	....	....	175.65	176.74	175.32	176.16	185.51	185.72	183.54	183.69
8...	174.85	174.98	172.92	173.21	175.63	176.26	175.18	175.93	....	....	....	....
9...	173.44	174.25	173.16	173.57	176.28	177.52	175.93	177.42	....	....	....	....
10...	174.86	175.60	173.57	174.90	178.88	180.32	177.42	179.63	183.06	183.89	182.95	183.89
11...	176.24	176.49	174.90	175.63	....	....	....	....	183.95	184.10	183.15	183.55
12...	175.38	175.89	175.32	175.88	....	....	....	....	182.70	183.60	181.55	181.57
13...	....	....	....	....	179.77	180.07	179.43	179.86	180.97	181.57	178.70	179.03
14...	....	....	....	....	180.35	180.57	178.27	178.51	179.90	180.93	179.03	180.93
15...	175.76	176.55	175.67	176.27	178.99	180.42	178.50	179.32	....	....	....	....
16...	176.19	177.13	175.23	176.47	179.69	180.39	179.31	180.28	....	....	....	....
17...	176.61	177.35	176.41	177.11	180.42	182.61	179.86	181.39	180.26	180.93	179.58	180.23
18...	177.84	178.20	175.84	175.95	....	....	....	....	181.34	181.40	180.17	181.04
19...	175.84	176.53	175.47	176.22	....	....	....	....	180.83	181.75	179.97	179.97
20...	....	....	....	....	183.67	184.69	181.39	184.43	180.01	180.24	179.04	180.11
21...	....	....	....	....	183.91	184.97	183.81	184.75	180.70	183.08	179.92	182.96
22...	176.03	176.43	175.38	176.07	183.28	184.75	182.68	183.73	....	....	....	....
23...	175.63	177.64	175.48	177.46	182.83	183.73	182.58	182.69	....	....	....	....
24...	177.46	177.74	177.04	177.73	182.82	183.50	182.46	183.49	181.35	183.28	181.26	183.01
25...	177.55	178.90	177.51	178.79	....	....	....	....	183.64	185.09	183.01	183.33
26...	178.90	178.95	176.94	176.96	....	....	....	....	183.01	184.12	182.88	183.90
27...	....	....	....	....	Closed				184.81	185.27	183.90	185.04
28...	....	....	....	....	184.07	184.39	182.51	183.31	185.40	185.63	184.75	185.63
29...	176.66	177.49	175.55	175.55	182.73	183.32	182.20	182.87	....	....	....	....
30...	175.39	175.61	173.73	174.95	183.06	183.01	181.78	182.55	....	....	....	....
31...	....	....	....	....	....	....	....	....	....	....	....	....

1985 STANDARD POOR'S 100 STOCK COMPOSITE

JULY

Date	Open	High	Low	Close
1...	184.82	186.23	184.54	186.22
2...	185.82	186.40	185.28	185.52
3...	185.36	185.64	184.52	184.62
4...	Closed			
5...	185.08	187.03	184.62	185.87
6...	....	....	....	....
7...	....	....	....	....
8...	184.93	185.84	184.25	184.90
9...	184.28	184.90	183.32	183.71
10...	183.98	185.11	183.43	185.10
11...	185.21	185.62	184.73	185.38
12...	184.79	185.69	184.72	185.45
13...	....	....	....	....
14...	....	....	....	....
15...	184.62	186.31	184.57	184,79
16...	185.21	187.25	184,79	187.20
17...	188.60	188.80	187.20	188.13
18...	187.11	188.03	186.79	186.88
19...	187.23	188.19	186.83	188.13
20...	....	....	....	....
21...	....	....	....	....
22...	187.49	188.13	186.71	187.68
23...	187.55	188.66	185.91	186.21
24...	185.75	186.28	184.70	186.00
25...	185.76	187.04	185.40	186.97
26...	187.06	187.95	186.44	187.42
27...	....	....	....	....
28...	....	....	....	....
29...	186.51	187.42	184.58	184.69
30...	184.80	185.36	184.19	185.15
31...	185.93	186.76	185.15	186.00

AUGUST

Date	Open	High	Low	Close
1...	186.66	187.00	185.88	186.85
2...	186.43	186.85	186.20	186.20
3...	....	....	....	....
4...	....	....	....	....
5...	185.25	186.20	184.72	185.53
6...	185.58	185.78	182.80	182.84
7...	182.65	187.93	187.39	187.68
8...	183.27	183.[illegible]9	182.45	183.35
9...	183.20	183.35	182.43	182.44
10...	....	....	....	....
11...	....	....	....	....
12...	182.13	182.50	181.59	181.85
13...	181.93	182.50	180.42	181.45
14...	181.86	182.08	181.40	181.40
15...	181.65	181,82	180.43	181,17
16...	180.63	181.17	179.27	179.72
17...	....	...	.....	....
18...	....	....	....	....
19...	180.28	180.70	179.72	180.21
20...	181.12	182.27	180.21	182.04
21...	182.14	183.40	182.04	183.40
22...	183.05	183.45	181.04	181.31
23...	181.21	181.32	180.49	181.12
24...	....	....	....	....
25...	....	....	....	....
26...	180.59	181.77	180.46	181.60
27...	182.23	182.43	181.60	182.42
28...	182.77	182.95	182.17	182.95
29...	182.50	182.96	182.41	182.92
30...	182.49	182.98	181.74	182.34
31...	....	....	....	....

SEPTEMBER

Date	Open	High	Low	Close
1...	....	....	....	....
2...	Closed			
3...	182.04	182.37	181.05	181.68
4...	181.61	181.73	180.65	181.20
5...	181.26	181.69	180.43	181.30
6...	181.99	182.88	181.30	182.58
7...	....	....	....	....
8...	....	....	....	....
9...	182.42	183.48	182.26	182.73
10...	182.80	182.94	181.05	181.68
11...	181.09	181.70	179.48	179.76
12...	179.61	181.70	178.42	178.67
13...	178.88	179.28	176,97	177.97
14...	....	....	....	....
15...	....	....	....	....
16...	177.63	178.04	177.31	177.83
17...	177.84	177.93	175.75	176.09
18...	175.62	176.91	175.61	176.66
19...	176.95	167.17	165.29	167.17
20...	178.42	178.81	176.69	176.70
21...	....	....	....	....
22...	....	....	....	....
23...	179.38	179.42	176.70	179.03
24...	178.40	179.03	176.88	177.18
25...	177.06	177.19	174.85	174.85
26...	174.39	176.04	173.55	175.97
27...	n/a	n/a	n/a	n/a
28...	....	....	....	....
29...	....	....	....	....
30...	176.67	177.06	175.97	177.06
31...	....	....	....	....

OCTOBER

Date	Open	High	Low	Close
1...	178.70	180.35	176.95	180.35
2...	181.08	181.17	178.89	178.89
3...	178.62	180.45	178.59	179.45
4...	178.25	179.45	177.48	177.95
5...	....	....	....	....
6...	....	....	....	....
7...	176.[illegible]0	177.98	176.44	177.01
8...	177.23	177.54	176.19	176.99
9...	177.36	178.37	176.96	177.39
10...	177.10	177 75	176.75	177.63
11...	177.55	179.43	177.43	179.20
12...	....	....	....	....
13...	....	....	....	....
14...	179.47	181.62	179.20	181.61
15...	181.60	182.38	180.48	180.97
16...	181.56	183.12	180.83	183.11
17...	182.83	183.52	182.10	182.49
18...	182.32	183.00	181.30	181.67
19...	....	....	....	....
20...	....	....	....	....
21...	181.48	181.67	180.83	180.99
22...	181.23	182.88	180.99	182.14
23...	182.42	183.20	182.14	183.04
24...	183.30	183.39	181.84	181.96
25...	181.56	181.96	180.60	180.83
26...	....	....	....	....
27...	....	....	....	....
28...	180.34	181.20	180.21	181.19
29...	181.36	183.33	181.19	182.63
30...	183.32	183.53	182.43	183.50
31...	183.27	183.58	182.60	183.17

NOVEMBER

Date	Open	High	Low	Close
1...	182.84	184.81	182.73	184.81
2...	....	....	....	....
3...	....	....	....	....
4...	184.55	185.54	184.03	184.92
5...	185.15	186.08	184.44	185.89
6...	186.17	186.41	184.72	185.86
7...	185.25	185.92	185.06	185.55
8...	185.46	186.73	186.25	186.37
9...	....	....	....	....
10...	....	....	....	....
11...	186.44	189.82	186.33	189.82
12...	189.90	191.54	189.59	190.90
13...	190.11	191.03	189.67	190.04
14...	190.36	192.22	189.73	192.08
15...	191.60	192.95	190.97	190.98
16...	....	....	....	....
17...	....	....	....	....
18...	191.08	192.08	190.68	192.08
19...	192.82	192.95	191.25	192.08
20...	192.42	192.86	191.88	192.62
21...	193.[illegible]8	194.98	192.62	194.98
22...	199.92	195.59	194.50	194.79
23...	....	....	....	....
24...	....	....	....	....
25...	193.97	194.79	193.28	193.69
26...	193.98	194.93	193.64	194.32
27...	194.89	196.65	194.30	196.42
28...	Closed			
29...	n/a	197.28	195.49	195.63
30...	....	....	....	....
31...	....	....	....	....

DECEMBER

Date	Open	High	Low	Close
1...	....	....	....	....
2...	195.07	195.63	193.50	193.68
3...	193.60	194.44	193.34	194.13
4...	194.80	198.06	194.13	198.06
5...	198.62	199.92	197.47	197.58
6...	196.61	197.58	196.17	196.93
7...	....	....	....	....
8...	....	....	....	....
9...	197.33	198.85	196.93	198.45
10...	198.96	199.68	197.86	198.72
11...	199.02	201.16	198.48	200.74
12...	201.47	205.19	200.21	201.26
13...	202.16	205.19	291.26	204.62
14...	....	....	....	....
15...	....	....	....	....
16...	205.20	208.18	204.33	207.07
17...	206.56	207.87	205.51	205.58
18...	205.65	206.29	203.75	204.66
19...	204.67	205.06	203.91	205.06
20...	205.[illegible]3	207.17	205.02	205.30
21...	....	....	....	....
22...	....	....	....	....
23...	204.44	205.30	202.69	202.86
24...	202.12	202.86	200.31	201.41
25...	Closed			
26...	202.23	202.35	201.32	202.35
27...	203.53	204.82	202.34	204.74
28...	....	....	....	....
29...	....	....	....	....
30...	205.39	206.32	204.39	206.23
31...	....	....	....	....

GOLD BULLION FUTURES PRICES
MARCH 1985 FUTURES CONTRACT

IN JANUARY 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	Exchange Closed; New Year's Day						
2....	....	....	....	314.20N	314.20	....	3
3....	....	....	....	314.20N	307.50	....	3
4....	....	....	....	307.50N	304.50	....	3
7....	....	....	....	304.50N	307.20	....	3
8....	....	....	....	307.20N	302.00	....	3
9....	....	....	....	302.00N	306.00	....	3
10....	....	....	....	306.00N	307.50	....	3
11....	....	....	....	307.50N	304.20	....	3
14....	....	....	....	304.20N	307.50	....	3
15....	....	....	....	307.50N	306.50	....	3
16....	....	....	....	306.50N	307.50	....	3
17....	....	....	....	307.50N	311.50	....	3
18....	....	....	....	311.50N	310.50	....	3
21....	....	....	....	310.50N	311.00	....	3
22....	....	....	....	311.00N	306.50	....	3
23....	....	....	....	306.50N	304.50	....	3
24....	....	....	....	304.50N	302.20	....	3
25....	....	....	....	302.20N	302.20	....	3
28....	....	....	....	302.20N	305.00	....	3
29....	....	....	....	305.00N	304.00	....	3
30....	....	....	....	304.00N	307.00	....	3
31....	....	....	....	307.00N	307.20	....	3

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	....	....	307.20N	306.20	....	3
4....	....	....	....	306.20N	305.00	....	3
5....	....	....	....	305.00N	305.40	....	3
6....	....	....	....	305.40N	305.10	....	3
7....	....	....	....	305.10N	302.50	....	3
8....	....	....	....	302.50N	303.00	....	3
11....	....	....	....	303.00N	305.20	....	3
12....	....	....	....	305.20N	304.20	....	3
13....	....	....	....	304.20N	305.00	....	3
14....	....	....	....	305.00N	305.20	....	3
15....	....	....	....	305.20N	305.70	....	3
18....	Exchange Closed; President's Day						
19....	....	....	....	305.70N	304.70	....	3
20....	....	....	....	304.70N	304.30	....	3
21....	....	....	....	304.30N	300.20	....	3
22....	....	....	....	300.20N	298.20	....	3
25....	....	....	285.00A	285.00A	282.00	....	3
26....	283.30	283.30	283.30	283.30	283.30	3	....

GOLD BULLION FUTURES PRICES
JUNE 1985 FUTURES CONTRACT

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22....	331.60	331.60	331.60	331.60	331.00	....	....
23....	....	....	....	331.00N	326.50	2	2
24....	....	....	....	326.50N	326.40	....	2
25....	....	....	....	326.40N	327.20	....	2
26....	....	....	....	327.20N	326.20	....	2
29....	....	....	....	326.20N	326.40	....	2
30....	322.00	322.00	321.00A	322.00	317.00	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1....	....	....	....	317.00N	315.80	....	2
2....	....	....	....	315.80N	316.40	....	2
3....	....	....	....	316.40N	313.80	1	1
6....	....	....	....	313.80N	310.80	1	....

GOLD BULLION FUTURES DAILY VOLUME TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	1	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	1	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	....
18	....	Closed	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	2	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	3	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	3	....	2	2	....	....	....	....	....	....	....
Average	....	3	....	2	1	....	....	....	....	....	....	....

GOLD BULLION FUTURES DAILY OPEN INTEREST TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	3	....	....	2	....	....	....	....	....	....	....
2	3	....	....	....	2	....	....	....	Closed	....	....	....
3	3	....	....	....	1	....	....	....	....	....	....	....
4	3	3	....	....	....	....	Closed	....	....	....	....	....
5	....	3	....	Closed	....	....	....	....	....	....	....	....
6	....	3	....	....	....	....	....	....	....	....	....	....
7	3	3	....	....	....	....	....	....	....	....	....	....
8	3	3	....	....	....	....	....	....	....	....	....	....
9	3	....	....	....	....	....	....	....	....	....	....	....
10	3	....	....	....	....	....	....	....	....	....	....	....
11	3	3	....	....	....	....	....	....	....	....	....	....
12	....	3	....	....	....	....	....	....	....	....	....	....
13	....	3	....	....	....	....	....	....	....	....	....	....
14	3	3	....	....	....	....	....	....	....	....	....	....
15	3	3	....	....	....	....	....	....	....	....	....	....
16	3	....	....	....	....	....	....	....	....	....	....	....
17	3	....	....	....	....	....	....	....	....	....	....	....
18	3	Closed	....	....	....	....	....	....	....	....	....	....
19	....	3	....	....	....	....	....	....	....	....	....	....
20	....	3	....	....	....	....	....	....	....	....	....	....
21	3	3	....	....	....	....	....	....	....	....	....	....
22	3	3	....	....	....	....	....	....	....	....	....	....
23	3	....	....	2	....	....	....	....	....	....	....	....
24	3	....	....	2	2	....	....	....	....	....	....	....
25	3	3	....	2	....	....	....	....	....	....	....	Closed
26	....	....	....	2	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	3	....	....	....	....	....	....	....	....	....	Closed	....
29	3	....	....	2	....	....	....	....	....	....	....	....
30	3	....	....	2	....	....	....	....	....	....	....	....
31	3	....	....	....	....	....	....	....	....	....	....	....
Average	3	3	....	2	2	....	....	....	....	....	....	....

GOLD BULLION FUTURES DAILY DELIVERY TOTALS DURING 1985 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	....	....	....	....
2	....	....	....	....	....	....	....	....	Closed	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	Closed	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	....	....	....	....	....	....	....	....	....	....	....
18	....	Closed	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	....	....	....	....	....	....	....	....
27	....	....	....	....	Closed	....	....	....	....	....	....	....
28	....	....	....	....	....	....	....	....	....	....	Closed	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

1985 LONDON GOLD BULLION MARKET DAILY PRICES

In U.S. Dollars and Cents per troy ounce (Interday High/Low Bid)

Date	JANUARY Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	Closed						
2...	306.80/307.30	307.75	303.25	305.00/305.50	306.25	305.90/306.40	305.50
3...	303.50/304.00	304.00	299.25	302.75/303.25	299.50	300.60/301.10	302.30
4...	302.25/302.75	304.00	300.00	301.50/302.00	303.45	303.40/303.90	303.15
5...	....	....	....	....	....	....	....
6...	....	....	....	....	....	....	....
7...	295.00/295.50	299.00	294.00	296.00/296.50	296.75	297.00/297.50	298.25
8...	302.60/303.10	305.40	300.00	302.20/302.70	304.40	304.75/305.25	302.00
9...	297.30/297.80	302.25	297.25	301.00/301.50	298.35	298.40/298.90	300.50
10...	303.75/304.25	306.00	302.50	303.75/304.25	304.00	304.00/304.50	303.80
11...	303.00/303.50	305.75	302.80	304.25/304.75	304.00	304.00/304.50	304.25
12...	....	....	....	....	....	....	....
13...	....	....	....	....	....	....	....
14...	301.00/301.50	302.00	297.25	301.10/301.60	301.25	301.00/301.50	299.00
15...	303.00/303.50	303.10	300.80	302.20/302.70	302.50	302.50/303.00	301.80
16...	303.30/303.80	303.40	301.80	302.70/303.20	302.45	302.75/303.25	302.40
17...	305.00/303.50	306.20	304.50	305.00/305.50	305.80	305.50/306.00	305.50
18...	308.00/308.50	308.25	306.90	307.00/307.50	306.90	307.20/307.70	308.00
19...	....	....	....	....	....	....	....
20...	....	....	....	....	....	....	....
21...	307.10/307.60	307.75	306.65	307.25/307.75	307.00	306.65/307.15	307.25
22...	306.80/307.30	307.25	306.10	306.10/306.60	306.85	307.25/307.75	306.90
23...	302.50/303.00	303.00	299.50	300.75/301.25	302.15	301.80/302.30	300.25
24...	301.90/302.40	302.10	300.25	301.50/302.00	301.90	301.80/302.30	300.85
25...	300.40/300.90	300.75	298.00	299.75/300.25	299.25	298.70/299.20	298.25
26...	....	....	....	....	....	....	....
27...	....	....	....	....	....	....	....
28...	299.75/300.25	300.00	297.50	299.50/300.00	298.60	297.60/298.10	297.75
29...	301.90/302.40	303.80	301.00	302.40/302.90	303.50	303.75/303.60	303.25
30...	302.00/302.50	303.25	301.80	302.60/303.10	303.00	302.80/303.30	302.90
31...	304.40/304.90	307.00	304.30	306.30/306.80	304.90	305.00/305.50	306.65

Date	FEBRUARY Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...							
2...	305.20/305.70	305.20	303.00	303.25/303.75	304.80	304.50/305.00	303.60
3...	....	....	....	....	....	....	....
4...	....	....	....	....	....	....	....
5...	300.75/301.25	301.25	300.75	301.25/301.75	301.25	301.00/301.50	301.25
6...	301.70/302.20	302.50	301.30	302.00/302.50	301.75	301.75/302.25	302.05
7...	302.50/303.00	303.60	302.50	303.25/303.75	303.45	303.15/303.65	302.85
8...	302.30/302.80	302.50	301.25	301.50/302.00	302.50	302.40/302.90	301.65
9...	300.25/300.75	300.60	298.80	299.00/299.50	300.60	300.30/300.80	299.80
10...	....	....	....	....	....	....	....
11...	....	....	....	....	....	....	....
12...	300.00/300.50	300.75	299.50	299.70/300.20	300.00	299.80/300.30	300.15
13...	303.40/303.90	303.80	301.70	302.25/302.75	303.45	303.30/303.80	302.50
14...	302.20/302.70	303.50	301.25	302.75/303.25	302.80	301.50/302.00	303.20
15...	303.20/303.70	304.50	302.75	304.00/304.50	303.40	303.50/304.00	304.15
16...	304.60/305.10	304.75	304.00	304.50/304.90	304.60	305.10/304.00	302.60
17...	....	....	....	....	....	....	....
18...	....	....	....	....	....	....	....
19...	Closed						
20...	302.50/303.00	304.00	302.00	302.50/303.00	302.90	302.85/303.85	302.60
21...	303.00/303.50	303.00	302.75	302.75/303.25	302.85	302.75/303.25	302.90
22...	302.40/302.90	302.60	297.80	299.50/300.00	302.00	301.75/302.25	299.85
23...	298.30/298.80	299.50	298.00	299.50/300.00	298.80	298.50/299.00	298.40
24...	....	....	....	....	....	....	....
25...	....	....	....	....	....	....	....
26...	295.60/296.10	295.75	282.00	284.00/284.50	290.00	287.50/288.00	284.25
27...	284.10/284.60	286.50	282.70	286.00/286.50	285.00	284.30/284.80	285.75
28...	287.75/288.25	294.00	287.50	290.00/290.50	290.70	290.75/291.75	290.80
29...	289.50/290.00	291.75	287.70	288.70/289.20	290.50	289.75/290.25	287.75
30...	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....

Date	MARCH Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	287.60/288.10	289.00	287.00	287.40/287.90	288.10	287.50/288.00	287.25
2...	....	....	....	....	....	....	....
3...	....	....	....	....	....	....	....
4...	289.25/289.75	289.25	287.85	288.25/288.75	288.30	287.85/288.35	288.65
5...	288.50/289.00	289.40	287.40	287.25/287.75	288.85	287.50/288.00	287.90
6...	286.10/286.60	288.25	286.50	288.25/288.75	286.70	286.60/287.10	287.40
7...	290.80/291.30	290.80	289.10	289.75/290.25	289.30	289.50/290.00	289.60
8...	288.80/289.30	291.25	288.80	290.75/291.25	289.00	289.00/290.00	291.00
9...	....	....	....	....	....	....	....
10...	....	....	....	....	....	....	....
11...	289.50/290.00	290.75	289.50	291.00/291.50	290.25	290.00/290.50	291.00
12...	290.50/291.00	290.50	287.80	288.40/288.90	288.75	288.00/286.50	288.45
13...	290.00/290.50	296.75	289.50	294.00/294.50	290.10	290.00/290.50	290.25
14...	291.00/291.50	292.25	289.60	291.25/291.75	290.25	290.20/290.70	290.75
15...	290.30/290.80	295.25	289.70	293.80/294.30	289.90	290.20/290.70	292.70
16...	....	....	....	....	....	....	....
17...	....	....	....	....	....	....	....
18...	294.00/294.50	300.00	291.00	298.60/299.10	293.70	293.50/294.00	298.85
19...	302.20/302.70	320.00	302.20	316.50/317.00	307.25	308.75/309.50	316.75
20...	338.00/341.00	346.00	319.00	332.00/333.00	333.25	219.00/332.00	324.00
21...	320.25/321.25	322.00	307.00	321.00/323.00	312.50	312.00/323.00	312.50
22...	315.00/316.00	320.50	313.00	317.50/318.50	320.75	320.25/321.25	315.50
23...	....	....	....	....	....	....	....
24...	....	....	....	....	....	....	....
25...	314.00/314.50	316.00	314.00	315.75/316.25	315.90	315.90/316.40	314.60
26...	314.75/315.25	325.00	314.75	324.25/324.75	316.00	315.40/315.90	323.75
27...	329.00/331.00	333.25	327.75	331.50/332.00	329.90	329.75/330.75	330.40
28...	327.80/328.30	329.50	325.00	326.75/327.25	328.75	327.85/328.35	326.25
29...	331.50/333.00	333.00	329.00	330.00/330.50	329.80	330.00/331.00	329.25
30...	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....

Date	APRIL Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	328.50/329.00	328.50	317.50	320.50/321.25	324.65	317.50/318.00	321.10
2...	313.50/315.00	319.50	312.00	318.90/319.40	317.00	319.00/320.50	318.75
3...	321.20/321.70	321.30	319.25	319.25/319.75	321.10	321.00/321.50	321.25
4...	316.80/317.30	317.50	315.50	316.00/316.50	317.00	317.10/317.60	316.75
5...	Closed						
6...	....	....	....	....	....	....	....
7...	....	....	....	....	....	....	....
8...	Closed						
9...	323.30/323.80	325.50	322.25	323.00/323.50	323.10	322.75/323.25	323.10
10...	322.80/323.30	328.00	322.25	326.50/327.00	323.30	323.40/323.90	327.25
11...	328.50/329.00	332.25	328.00	330.75/331.25	329.00	328.30/328.80	332.25
12...	333.00/333.50	333.00	328.00	329.50/333.00	331.25	331.00/331.50	329.90
13...	....	....	....	....	....	....	....
14...	....	....	....	....	....	....	....
15...	327.50/328.00	334.25	330.25	332.50/333.00	330.30	334.50/335.00	334.25
16...	332.30/332.80	333.50	325.00	326.00/326.50	331.50	331.75/332.25	330.50
17...	330.30/330.80	331.00	326.00	327.60/328.10	327.00	326.70/327.20	327.35
18...	323.75/324.25	329.75	323.75	326.00/326.50	325.50	325.40/325.90	329.75
19...	327.00/327.50	328.00	326.00	327.00/327.50	327.70	327.40/327.90	327.00
20...	....	....	....	....	....	....	....
21...	....	....	....	....	....	....	....
22...	327.40/327.90	328.25	326.25	328.00/328.50	328.10	328.10/328.60	327.75
23...	327.00/327.50	328.00	325.00	326.00/326.50	326.00	325.25/325.75	326.65
24...	321.50/322.00	322.75	320.25	322.75/323.25	322.60	321.25/321.75	322.00
25...	322.05/322.55	323.50	322.00	322.00/322.50	322.40	322.50/323.00	322.50
26...	323.00/323.50	323.50	321.00	322.00/322.50	322.50	322.50/323.00	323.50
27...	....	....	....	....	....	....	....
28...	....	....	....	....	....	....	....
29...	322.50/323.00	323.25	322.30	323.25/323.75	323.00	323.00/323.50	322.50
30...	324.75/325.25	324.75	320.50	321.00/321.50	324.65	324.50/325.00	321.35
31...	....	....	....	....	....	....	....

1985 LONDON GOLD BULLION MARKET DAILY PRICES

In U.S. Dollars and Cents per troy ounce (Interday High/Low Bid)

MAY

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	315.60/316.10	315.60	311.00	311.50/312.00	315.60	315.50/316.00	312.50
2...	313.70/314.20	314.50	312.40	314.50/315.00	314.25	313.50/314.00	313.25
3...	314.20/314.70	314.50	311.50	311.75/312.25	313.70	313.10/313.60	312.75
4...	....	....	....	....	....	....	....
5...	....	....	....	....	....	....	....
6...	Closed						
7...	309.50/310.00	314.30	309.50	314.30/314.80	311.25	310.80/311.30	313.50
8...	314.10/314.60	314.10	312.75	312.75/313.25	313.35	313.75/314.25	312.85
9...	314.80/315.30	315.20	314.30	315.10/315.60	314.50	315.20/315.70	315.10
10...	313.00/313.50	315.25	313.00	315.25/315.75	313.55	313.10/313.60	314.50
11...	....	....	....	....	....	....	....
12...	....	....	....	....	....	....	....
13...	317.10/317.60	324.50	316.75	324.25/324.75	316.75	317.10/317.60	321.00
14...	323.40/323.90	328.50	323.40	327.00/327.50	324.75	324.50/325.00	326.50
15...	323.30/323.80	323.30	322.25	323.00/323.50	322.85	322.40/322.90	322.75
16...	320.75/321.25	323.00	320.00	320.25/320.75	320.40	320.50/321.00	320.10
17...	319.40/319.90	322.75	319.40	322.00/322.50	319.80	319.90/320.40	322.50
18...	....	....	....	....	....	....	....
19...	....	....	....	....	....	....	....
20...	323.40/323.90	324.30	321.00	321.00/321.50	323.65	323.70/324.20	323.30
21...	315.30/315.80	318.00	314.00	317.25/317.75	316.50	315.80/316.30	314.90
22...	316.10/316.60	318.50	316.00	316.80/317.30	317.40	317.40/317.90	316.25
23...	315.10/315.60	316.80	315.00	316.25/316.75	316.80	315.50/316.00	315.40
24...	316.50/317.00	316.75	313.90	314.25/314.75	316.35	315.25/315.75	314.70
25...	....	....	....	....	....	....	....
26...	....	....	....	....	....	....	....
27...	Closed						
28...	313.75/314.25	314.20	308.00	310.25/310.75	313.90	313.60/314.10	311.25
29...	310.60/311.10	318.00	310.00	316.50/317.00	310.25	311.00/311.50	312.00
30...	314.20/314.70	315.00	313.80	314.25/314.75	315.00	314.70/315.20	314.60
31...	312.75/313.25	319.00	312.75	315.20/315.70	313.15	313.00/313.50	314.00

JUNE

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	....	....	....	....	....	....	....
2...	....	....	....	....	....	....	....
3...	317.00/317.50	319.25	315.60	315.75/316.25	316.85	317.00/317.50	318.10
4...	316.20/316.70	316.20	315.25	315.25/315.75	316.25	315.90/316.40	315.65
5...	315.00/315.50	315.00	314.00	314.80/315.30	314.75	314.35/314.85	314.20
6...	314.80/315.30	315.40	314.60	315.40/315.90	314.90	314.75/315.25	314.80
7...	315.75/316.75	315.75	314.00	314.00/314.50	315.00	314.85/315.35	314.30
8...	....	....	....	....	....	....	....
9...	....	....	....	....	....	....	....
10...	312.75/313.25	312.75	309.75	312.50/313.00	310.75	311.30/311.80	312.00
11...	312.90/313.40	315.00	312.75	314.75/315.25	313.25	313.20/313.70	315.00
12...	313.80/314.30	315.80	313.50	314.00/314.50	313.75	313.50/314.00	314.50
13...	313.70/314.20	314.10	313.60	313.75/314.25	314.10	313.80/314.30	313.75
14...	314.50/315.00	319.50	314.50	318.30/318.80	315.75	317.75/318.25	318.25
15...	....	....	....	....	....	....	....
16...	....	....	....	....	....	....	....
17...	317.00/317.50	320.00	317.00	319.10/319.60	317.25	317.30/317.80	318.90
18...	318.50/319.00	325.50	318.35	325.00/325.50	321.65	321.80/322.[illegible]	323.75
19...	326.40/326.90	326.40	324.50	324.60/325.10	325.20	325.30/325.80	325.40
20...	322.50/323.00	322.50	317.50	318.25/318.75	322.00	322.20/322.70	318.10
21...	315.00/315.50	315.25	312.25	314.80/315.20	315.25	314.00/314.50	313.45
22...	....	....	....	....	....	....	....
23...	....	....	....	....	....	....	....
24...	313.30/313.80	315.00	313.30	315.00/315.50	314.10	314.10/314.60	314.65
25...	316.00/316.50	316.75	313.25	316.50/317.00	315.90	315.85/316.35	315.50
26...	315.80/316.30	317.25	315.80	317.25/317.75	316.50	315.80/315.30	316.75
27...	316.20/316.70	317.75	315.00	317.00/317.50	316.25	315.75/316.25	315.00
28...	316.30/316.80	318.40	315.00	317.00/317.50	316.50	316.00/316.50	317.75
29...	....	....	....	...	....	....	....
30...	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....

JULY

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	315.00/315.50	315.70	312.40	313.25/313.75	315.35	315.20/315.70	313.90
2...	310.00/310.50	313.75	308.00	309.40/309.90	310.85	310.70/311.20	308.25
3...	310.00/310.50	310.85	309.50	310.80/311.30	310.40	309.50/310.00	310.35
4...	Closed						
5...	310.80/311.30	311.75	310.50	311.50/312.00	310.90	311.00/311.50	311.60
6...	....	....	....	....	....	....	....
7...	....	....	....	....	....	....	....
8...	312.50/313.00	315.50	309.10	315.50/316.00	312.20	311.75/312.25	309.25
9...	314.00/314.50	317.30	313.80	315.00/315.50	314.80	315.40/315.90	314.85
10...	312.75/313.25	315.60	314.50	314.50/315.00	314.70	315.00/315.50	314.85
11...	313.50/314.00	314.50	313.00	314.50/315.00	313.80	313.35/313.85	313.55
12...	314.00/314.50	316.00	313.75	316.00/316.50	315.05	314.70/315.40	315.65
13...	....	....	....	....	....	....	....
14...	....	....	....	....	....	....	....
15...	316.75/317.25	317.25	314.25	315.20/315.70	317.15	317.25/317.75	315.85
16...	317.10/317.60	321.75	316.25	320.00/320.50	316.80	316.65/317.15	321.75
17...	319.30/319.70	325.75	319.30	325.75/326.25	321.70	323.00/323.50	325.60
18...	323.00/323.50	323.00	319.70	320.00/320.50	322.25	322.40/322.90	320.00
19...	318.00/318.50	319.30	317.75	317.75/318.25	319.00	318.75/319.25	318.90
20...	....	....	....	....	....	....	....
21...	....	....	....	....	....	....	....
22...	316.80/317.30	318.00	316.80	318.00/318.50	317.40	317.20/317.70	317.25
23...	322.20/322.70	323.00	321.25	321.25/321.75	322.75	322.50/323.00	322.50
24...	318.25/318.85	318.50	317.40	318.00/318.50	318.50	318.40.318.90	317.75
25...	319.20/319.70	319.40	317.00	317.00/317.50	319.40	319.25/319.75	317.40
26...	318.75/319.25	318.75	316.90	318.25/318.75	317.60	317.50/318.00	316.95
27...	....	....	....	....	....	....	....
28...	....	....	....	....	....	....	....
29...	322.10/322.60	327.00	322.10	327.00/327.50	323.00	322.50/323.00	326.50
30...	323.50/324.00	325.25	323.25	325.00/325.50	323.25	323.25/323.75	323.25
31...	326.75/327.25	328.75	325.00	325.00/325.50	328.10	327.50/328.00	327.50

AUGUST

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	325.70/326.20	326.75	322.00	322.00/322.50	326.75	325.50/326.00	322.10
2...	320.75/321.25	320.80	319.50	320.75/321.25	319.65	319.50/320.00	320.50
3...	....	....	....	....	....	....	....
4...	....	....	....	....	....	....	....
5...	323.25/323.75	324.00	322.90	322.90/323.40	323.00	323.00/323.50	323.75
6...	322.00/322.50	322.25	319.25	319.75/320.25	321.40	320.60/321.10	319.80
7...	319.50/320.00	321.50	319.50	321.50/322.00	320.65	320.50/321.00	321.15
8...	322.00/322.50	323.00	322.00	322.80/323.30	322.90	322.70/323.20	322.50
9...	323.00/323.50	323.10	321.50	321.50/322.00	322.40	322.10/322.60	321.65
10...	....	....	....	....	....	....	....
11...	....	....	....	....	....	....	....
12...	327.25/327.75	327.70	326.30	326.50/327.00	326.60	326.70/327.20	326.65
13...	327.20/327.70	329.50	326.50	326.50/327.00	328.50	328.80/329.30	326.50
14...	326.50/327.00	326.50	324.75	326.00/326.50	326.20	325.50/326.00	326.00
15...	327.60/328.10	331.50	327.30	330.80/331.30	328.90	328.80/329.30	331.10
16...	336.25/336.75	338.90	335.00	338.90/339.40	335.40	335.00/335.50	335.35
17...	....	....	....	....	....	....	....
18...	....	....	....	....	....	....	....
19...	338.50/339.00	341.30	338.50	339.50/340.00	339.25	338.80/339.30	340.90
20...	335.95/336.45	335.95	333.80	335.20/335.70	335.50	335.25/335.75	334.15
21...	335.50/336.00	336.25	333.75	335.50/336.00	335.75	335.00/335.50	335.90
22...	336.50/337.00	339.00	334.75	335.75/336.25	337.60	337.60/338.10	335.50
23...	333.40/333.90	336.00	333.00	333.00/333.50	333.60	334.40/334.90	334.85
24...	....	....	....	....	....	....	....
25...	....	....	....	....	....	....	....
26...	Closed						
27...	335.00/335.50	336.75	334.50	334.90/335.40	335.25	335.80/336.30	336.00
28...	339.00/339.50	341.25	338.50	339.75/340.25	339.30	340.70/341.20	340.90
29...	338.70/339.20	339.00	335.80	335.80/336.30	338.40	338.10/338.60	337.00
30...	335.25/335.75	338.80	332.10	334.20/334.70	335.75	335.70/336.20	333.25
31...	....	....	....	....	....	....	....

1985 LONDON GOLD BULLION MARKET DAILY PRICES

In U.S. Dollars and Cents per troy ounce (Interday High/Low Bid)

SEPTEMBER

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	....	....	....	....	....	....	....
2...	....	....	....	....	....	....	....
3...	332.90/333.40	332.80	328.00	329.00/329.50	332.70	332.40/332.90	328.20
4...	325.00/325.50	326.00	325.00	325.00/325.50	325.00	326.50/327.00	326.00
5...	326.30/326.80	327.00	324.75	325.50/326.00	326.00	326.20/326.70	325.75
6...	320.25/320.75	320.25	316.75	319.60/320.10	318.75	318.50/319.00	317.40
7...	....	....	....	....	....	....	....
8...	....	....	....	....	....	....	....
9...	319.80/320.10	320.50	319.25	320.25/320.75	320.20	319.60/320.10	319.35
10...	320.30/320.80	322.00	319.75	322.00/322.50	320.00	320.00/320.50	321.65
11...	321.50/322.00	322.60	319.50	320.60/321.10	322.00	322.40/322.90	320.75
12...	320.30/320.80	321.50	317.75	321.50/317.75	318.00	318.00/318.50	319.25
13...	320.50/321.00	321.75	320.50	320.80/321.30	321.75	321.50/322.00	321.30
14...	....	....	....	....	....	....	....
15...	....	....	....	....	....	....	....
16...	319.50/320.00	320.20	318.25	320.20/320.70	318.85	318.50/319.00	319.30
17...	318.40/318.90	318.70	317.00	317.25/317.75	318.70	318.60/319.10	317.60
18...	315.50/316.00	316.25	313.75	314.00/314.50	315.50	315.65/316.15	316.25
19...	314.30/314.80	317.25	314.30	317.25/317.75	315.90	315.90/316.40	316.30
20...	319.60/320.10	321.80	318.70	319.25/319.75	319.20	319.50/320.00	319.15
21...	....	....	....	....	....	....	....
22...	....	....	....	....	....	....	....
23...	325.75/326.25	330.50	325.75	326.00/326.50	328.10	329.30/329.80	327.45
24...	329.00/329.50	329.00	327.25	328.00/329.00	328.40	328.75/329.25	327.90
25...	328.90/329.40	329.10	328.20	329.10/329.60	328.70	328.60/329.10	328.50
26...	330.80/331.20	331.50	327.75	328.00/328.50	330.40	330.40/330.90	329.25
27...	327.20/327.70	329.00	327.20	329.00/329.50	328.95	328.50/329.00	328.60
28...	....	....	....	....	....	....	....
29...	....	....	....	....	....	....	....
30...	327.20/327.70	327.20	324.10	325.00/325.50	326.50	325.90/326.40	326.50
31...	....	....	....	....	....	....	....

OCTOBER

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	323.00/323.50	323.15	321.20	322.10/322.60	323.15	322.00/323.50	322.25
2...	324.35/324.85	325.10	323.10	324.40/324.90	324.75	323.50/324.00	324.95
3...	324.50/325.00	328.00	324.20	328.00/328.50	324.35	324.50/325.00	324.90
4...	330.75/331.25	331.10	326.50	326.50/327.00	330.55	331.00/331.50	328.00
5...	....	....	....	....	....	....	....
6...	....	....	....	....	....	....	....
7...	325.50/326.00	326.85	325.50	326.75/327.25	326.25	326.40/326.90	325.75
8...	327.00/327.50	327.00	325.50	326.20/326.70	326.10	325.60/326.10	326.35
9...	324.80/325.30	327.50	324.80	326.00/326.50	326.95	327.40/327.90	326.55
10...	325.50/326.00	325.55	325.10	325.50/326.00	325.55	325.40/325.90	325.50
11...	325.60/326.10	325.80	325.30	325.80/326.30	325.80	325.30/325.80	325.60
12...	....	....	....	....	....	....	....
13...	....	....	....	....	....	....	....
14...	327.00/327.50	327.10	326.50	326.75/327.25	326.60	326.80/327.30	326.65
15...	327.00/327.50	327.25	326.50	327.25/327.75	326.85	326.75/327.25	327.00
16...	325.90/326.40	325.90	323.50	323.50/324.00	325.90	325.60/326.10	323.65
17...	324.20/324.70	326.25	324.20	326.25/326.75	324.60	324.50/325.00	325.50
18...	326.00/326.50	326.50	326.00	326.00/326.50	326.25	326.25/326.75	326.25
19...	....	....	....	....	....	....	....
20...	....	....	....	....	....	....	....
21...	328.00/328.50	328.00	325.25	325.25/325.75	326.50	325.75/326.25	326.15
22...	325.50/326.00	327.75	325.25	327.40/327.90	325.90	325.70/326.20	327.75
23...	327.40/327.90	325.50	325.50	326.50/327.00	326.90	326.80/327.30	325.90
24...	326.50/327.00	326.75	325.50	326.00/326.50	325.95	325.80/326.30	326.20
25...	326.20/326.70	326.20	325.00	325.25/325.75	325.65	325.25/325.75	325.40
26...	....	....	....	....	....	....	....
27...	....	....	....	....	....	....	....
28...	326.50/327.00	326.70	326.30	326.50/327.00	326.50	326.40/326.90	326.50
29...	326.30/326.80	327.20	325.70	325.80/326.30	326.55	326.40/326.90	326.30
30...	326.70/327.20	326.80	325.90	326.00/326.50	326.80	326.60/327.10	326.20
31...	325.75/326.25	325.80	324.00	324.00/324.50	325.75	325.60/326.10	325.10

NOVEMBER

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	324.10/324.60	326.20	322.75	323.30/323.80	324.65	324.50/325.00	323.50
2...	....	....	....	....	....	....	....
3...	....	....	....	....	....	....	....
4...	325.50/326.00	325.70	324.90	325.25/325.75	325.60	325.50/326.00	325.35
5...	324.50/325.00	324.65	324.20	324.60/325.10	324.55	324.40/324.90	324.60
6...	324.85/325.35	324.90	324.10	324.50/325.00	324.75	324.60/325.10	324.40
7...	324.10/324.60	324.10	322.50	322.50/323.00	323.60	323.60/324.10	323.00
8...	322.25/322.75	322.25	321.80	322.00/322.50	322.10	322.00/322.50	321.95
9...	....	....	....	....	....	....	....
10...	....	....	....	....	....	....	....
11...	323.25/323.75	323.75	323.00	323.00/323.50	323.25	323.10/323.60	323.10
12...	322.90/323.40	323.50	322.65	323.50/324.00	322.70	322.75/323.25	323.10
13...	324.30/324.80	326.50	324.20	326.35/326.85	324.50	324.40/324.90	324.50
14...	325.00/325.50	325.40	324.70	325.30/325.80	325.00	325.00/325.50	325.30
15...	324.50/324.00	325.50	324.00	324.20/324.70	324.55	324.40/324.90	325.40
16...	....	....	....	....	....	....	....
17...	....	....	....	....	....	....	....
18...	323.75/324.25	323.90	323.00	323.90/324.40	323.75	323.60/324.10	323.50
19...	324.00/324.50	324.50	324.00	324.25/324.75	324.10	324.30/324.70	324.35
20...	324.00/324.50	326.50	324.00	325.50/326.00	325.05	325.80/326.30	325.65
21...	326.40/326.90	326.40	325.40	325.50/326.00	325.75	325.80/326.20	325.80
22...	326.30/326.80	328.10	325.60	327.90/328.40	326.00	325.70/326.20	326.50
23...	....	....	....	....	....	....	....
24...	....	....	....	....	....	....	....
25...	327.70/328.20	330.70	327.70	330.25/330.75	330.50	330.40/330.90	330.20
26...	330.90/331.40	331.75	330.70	331.25/331.75	331.50	331.35/331.85	331.25
27...	330.00/330.50	330.50	327.50	318.50/329.00	330.45	330.00/330.50	328.15
28...	Closed	....	....	....	....	....	....
29...	326.50/327.00	327.60	324.75	324.75/325.25	327.40	327.00/327.50	325.30
30...	....	....	....	....	....	....	....
31...	....	....	....	....	....	....	....

DECEMBER

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1...	....	....	....	....	....	....	....
2...	324.25/324.75	324.25	319.00	319.00/319.50	323.95	323.70/324.20	321.50
3...	322.50/323.00	322.80	321.50	322.30/322.80	322.50	322.50/323.00	322.60
4...	324.00/324.50	324.75	322.75	322.75/323.25	324.50	324.30/324.80	324.20
5...	322.90/323.40	323.00	321.40	322.40/322.90	322.50	322.60/323.10	322.80
6...	322.70/323.20	322.90	322.10	322.50/323.00	322.50	322.35/322.75	322.30
7...	....	....	....	....	....	....	....
8...	....	....	....	....	....	....	....
9...	320.20/320.70	320.30	316.00	317.50/318.00	320.15	320.00/320.50	317.40
10...	316.00/316.50	318.25	315.10	318.00/318.50	316.10	316.00/316.50	317.00
11...	316.85/317.35	316.85	313.20	315.10/315.60	316.80	316.60/317.10	315.50
12...	316.00/316.50	318.00	315.10	317.25/317.75	316.50	315.30/315.80	317.50
13...	318.00/318.50	318.50	317.55	317.80/318.30	317.90	318.25/318.75	317.75
14...	....	....	....	....	....	....	....
15...	....	....	....	....	....	....	....
16...	318.35/318.75	320.00	318.10	320.00/320.50	318.25	318.35/318.75	318.60
17...	321.00/321.50	321.90	321.00	321.20/321.60	321.90	321.65/322.15	321.15
18...	319.75/320.25	321.20	319.10	320.20/320.70	321.10	320.40/320.90	320.05
19...	322.80/323.30	327.50	322.80	325.20/325.70	323.40	323.40/323.90	325.80
20...	324.30/324.80	326.25	323.50	326.00/326.50	323.55	323.75/324.25	323.55
21...	....	....	....	....	....	....	....
22...	....	....	....	....	....	....	....
23...	324.70/325.20	328.25	324.75	327.70/328.20	325.75	325.70/326.20	327.60
24...	325.90/326.40	325.90	324.85	324.90/325.40	324.85	Early Close	
25...	Closed						
26...	Closed						
27...	325.25/325.75	327.50	324.80	326.75/327.25	324.80	325.30/325.80	326.85
28...	....	....	....	....	....	....	....
29...	....	....	....	....	....	....	....
30...	327.25/327.75	327.50	326.00	327.50/328.00	326.15	326.10/326.60	326.80
31...	327.00/327.50	327.00	326.70	326.90/327.30	327.00	326.90/327.40	Closed

NOTES

CHICAGO MERCANTILE EXCHANGE

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Volume One

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Futures and
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Statistics Department
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STATISTICS (312) 930-8280 TELEX 255123
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LONDON
27 Throgmorton Street EC2N 2AN

NEW YORK
67 Wall Street 10005

TOKYO
3-3-1 Kasumigaseki
Chiyoda-Ku, 100

WASHINGTON, D.C.
2000 Pennsylvania Avenue 20006

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CHICAGO MERCANTILE EXCHANGE CONTRACT SPECIFICATIONS

	EUROPEAN CURRENCY UNIT FUTURES	BRITISH POUND FUTURES	BRITISH POUND OPTIONS	CANADIAN DOLLAR FUTURES	CANADIAN DOLLAR OPTIONS
First Day Trading	Jan. 15, 1986	May 16, 1972	Feb. 25, 1985	May 16, 1972	June 18, 1986
Contract Size	125,000	25,000	One futures contract	100,000	One futures contract
Trading Hours (Central Time) Normal Last Day	7:20am - 1:28pm 7:20am - 9:22am	7:20am - 1:24pm 7:20am - 9:20am	7:20am - 1:24pm 7:20am - 1:24pm	7:20am - 1:26pm 7:20am - 9:21am	7:20am - 1:26pm 7:20am - 1:26pm
Ticker Symbol	EC	BP	Calls – CP Puts – PP	CD	Calls – CV Puts – PV
Daily Price Limit	None	None	None	None	None
Minimum Price Fluctuation	.0001 (1 pt) $12.50/pt	.0005 (5 pts) $2.50/pt-$12.50	.0005 (5 pts) $2.50/pt-$12.50	.0001 (1 pt) $10/pt-$10.00	.0001 (1 pt) $10/pt-$10.00
Cabinet Transaction Value	—	—	0.004	—	0.001
Contract Months	Mar, Jne, Sep, Dec	Jan, Mar, Apr, Jne, Jly, Sep, Oct, Dec, & Spot Month	Mar, Jne, Sep, Dec	Jan, Mar, Apr, Jne, Jly, Sep, Oct, Dec, & Spot Month	Mar, Jne, Sep, Dec
Last Day Trading	2nd Business Day before 3rd Wed.	2nd Business Day before 3rd Wed.	2nd Friday Prior to 3rd Wed. of contract month.	2nd Business Day before 3rd Wed.	2nd Friday Prior to 3rd Wed. of contract month.
1st Delivery Day	3rd Wednesday	3rd Wednesday	....	3rd Wednesday	—

	DEUTSCHEMARK FUTURES	DEUTSCHEMARK OPTIONS	FRENCH FRANC FUTURES	JAPANESE YEN FUTURES	JAPANESE YEN OPTIONS
First Day Trading	May 16, 1972	Jan. 24, 1984	Sep. 23, 1974	May 16, 1972	Mar. 5, 1986
Contract Size	125,000	One Futures Contract	250,000	12,500,000	One Futures Contract
Trading Hours (Central Time) Normal Last Day	7:20am - 1:20pm 7:20am - 9:18am	7:20am - 1:20pm 7:20am - 1:20pm	7:20am - 1:28pm 7:20am - 9:22am	7:20am - 1:22pm 7:20am - 9:19am	7:20am - 1:22pm 7:20am - 1:22pm
Ticker Symbol	DM	Calls – CM Puts – PM	FR	JY	Calls – CJ Puts – PJ
Daily Price Limit	None	None	None	None	None
Minimum Price Fluctuation	.0001 (1 pt) $12.50/pt-$12.50	.0001 (1 pt) $12.50/pt-$12.50	.00005 (5 pts) $2.50/pt-$12.50	.000001 (1 pt) $12.50/pt-$12.50	.000001 (1 pt) $12.50/pt-$12.50
Cabinet Transaction Value	....	0.008	....	....	0.00000008
Contract Months	Jan, Mar, Apr, Jne, Jly, Sep, Oct, Dec & Spot Month	Mar, Jne, Sep, Dec	Jan, Mar, Apr, Jne, Jly, Sep, Oct, Dec & Spot Month	Jan, Mar, Apr, Jne, Jly, Sep, Oct, Dec & Spot Month	Mar, Jne, Sep, Dec
Last Day Trading	2nd Business Day before 3rd Wed.	2nd Friday Prior to 3rd Wed. of contract month.	2nd Business Day before 3rd Wed.	2nd Business Day before 3rd Wed.	2nd Friday prior to 3rd Wed. of contract month.
1st Delivery Day	3rd Wednesday	....	3rd Wednesday	3rd Wednesday	....

	SWISS FRANC FUTURES	SWISS FRANC OPTIONS
First Day Trading	May 16, 1972	Feb. 25, 1985
Contract Size	125,000	One Futures Contract
Trading Hours (Central Time) Normal Last Day	7:20am - 1:16pm 7:20am - 9:16am	7:20am - 1:16pm 7:20am - 1:16pm
Ticker Symbol	SF	Calls – CF Puts – PF
Daily Price Limit	None	None
Minimum Price Fluctuation	.0001 (1 pt) $12.50/pt-$12.50	.0001 (1 pt) $12.50/pt-$12.50
Cabinet Transaction Value	....	0.0008
Contract Months	Jan, Mar, Apr, Jne, Jly, Sep, Oct, Dec, & Spot Month	Mar, Jne, Sep, Dec
Last Day Trading	2nd Business Day before 3rd Wed.	2nd Friday prior to 3rd. Wed. of contract month.
1st Delivery Day	3rd Wednesday	....

1986 CHICAGO MERCANTILE EXCHANGE VOLUME

	Jan	Feb	Mar	Apr	May	June	Jly	Aug	Sep	Oct	Nov	Dec	Annual
EXCHANGE	5,551,970	5,693,243	5,522,932	6,261,037	6,005,975	5,726,773	5,833,033	5,478,026	6,795,393	5,629,146	5,322,358	4,955,638	68,775,524
Futures	4,981,895	4,999,680	4,936,461	5,489,721	5,167,937	5,151,469	5,101,833	4,552,292	5,932,030	4,795,341	4,403,957	4,318,555	59,831,171
Options	570,075	693,563	586,471	771,316	838,038	575,304	731,200	925,734	863,363	833,805	918,401	637,083	8,944,353
CME (Meat Complex)	776,420	606,090	635,441	769,031	730,509	671,993	830,385	651,157	702,901	676,567	571,173	517,515	8,139,182
IMM	2,687,603	2,784,654	2,540,827	2,806,986	2,781,737	2,729,304	2,609,347	2,382,066	3,244,876	2,625,228	2,266,585	2,216,189	31,675,402
IOM	2,087,947	2,302,499	2,346,664	2,685,020	2,493,729	2,325,476	2,393,301	2,444,803	2,847,616	2,327,351	2,484,600	2,221,934	28,960,940
AGRICULTURAL PRODUCTS													
Cattle	492,649	381,015	408,170	462,082	424,185	374,462	448,699	372,982	387,085	376,861	289,372	272,976	4,690,538
Cattle Options	61,894	57,388	45,181	72,512	66,944	62,551	69,396	47,828	51,140	64,022	64,747	54,496	718,099
Calls	28,406	29,857	25,048	39,894	37,524	36,143	36,262	26,464	28,844	35,880	34,771	30,558	389,651
Puts	33,485	27,531	20,133	32,618	29,420	26,408	33,134	21,364	22,296	28,142	29,976	23,938	328,448
Feeder Cattle	35,456	34,784	37,781	56,726	41,955	36,388	47,366	30,373	27,849	28,593	18,996	15,174	411,441
Hogs	156,282	108,523	113,660	153,581	157,411	160,812	224,339	168,835	196,497	183,401	171,026	142,497	1,936,864
Hog Options	4,518	3,051	5,757	5,666	7,652	11,764	9,873	7,058	13,505	13,554	10,858	12,260	105,516
Calls	2,276	1,444	2,430	2,199	3,420	5,317	3,983	2,531	6,376	7,703	6,335	7,420	51,434
Puts	2,242	1,607	3,327	3,467	4,232	6,447	5,890	4,527	7,129	5,851	4,523	4,840	54,082
Lumber	29,570	34,647	61,718	64,176	44,778	49,929	35,203	42,212	44,961	35,847	28,912	30,577	502,530
Pork Bellies	92,033	81,768	75,830	96,642	106,958	100,331	109,981	78,967	91,470	87,712	91,779	86,868	1,100,339
Pork Belly Options	—	—	—	—	—	—	—	—	—	556	539	886	1,981
Calls	—	—	—	—	—	—	—	—	—	392	330	679	1,401
Puts	—	—	—	—	—	—	—	—	—	164	209	207	580
CURRENCY PRODUCTS													
British Pound	296,157	293,231	303,515	242,773	189,297	180,266	276,146	186,877	260,666	177,196	149,201	146,005	2,701,330
British Pound Options	39,367	48,406	22,399	21,845	23,251	27,137	57,970	40,755	90,251	52,536	40,473	32,201	496,591
Calls	15,787	20,688	11,386	11,200	14,062	20,375	42,329	17,827	76,987	33,517	25,667	17,126	306,951
Puts	23,580	27,718	11,013	10,645	9,189	6,762	15,641	22,928	13,264	19,019	14,806	15,075	189,640
Canadian Dollar	95,058	99,514	80,256	73,782	66,497	57,895	43,509	45,224	47,675	30,288	37,119	57,254	734,071
Canadian Dollar Options	—	—	—	—	—	1,823	3,628	5,123	2,837	7,526	3,961	1,567	26,465
Calls	—	—	—	—	—	1,114	2,869	3,018	1,705	4,330	2,112	841	15,989
Puts	—	—	—	—	—	709	759	2,105	1,132	3,196	1,849	726	10,476
Deutschemark	631,480	613,473	667,041	604,095	549,642	542,330	532,560	430,720	588,723	497,959	460,069	464,053	6,582,145
Duetschemark Options	182,988	249,471	186,666	232,323	224,648	140,474	160,741	172,170	139,898	187,843	194,219	134,138	2,205,579
Calls	96,690	134,479	110,489	142,759	125,929	78,562	88,867	89,422	76,613	101,081	103,910	79,629	1,228,430
Puts	86,298	114,992	76,177	89,564	98,719	61,912	71,874	82,748	63,285	86,762	90,309	54,509	977,149
European Currency Unit	7,790	1,574	302	83	2,391	11,719	10,128	5,270	1,459	866	1,233	1,011	43,826
French Franc	223	164	292	747	75	80	204	472	187	1	19	221	2,685
Japanese Yen	216,146	316,929	301,239	323,693	426,682	361,985	425,199	340,812	392,131	340,641	284,177	240,143	3,969,777
Japanese Yen Options	—	—	18,793	30,348	170,500	53,739	83,483	122,074	105,568	125,039	114,123	40,919	864,586
Calls	—	—	12,098	21,292	88,515	32,999	51,170	60,769	56,526	56,964	56,113	19,860	456,306
Puts	—	—	6,695	9,056	81,985	20,740	32,313	61,305	49,042	68,075	58,010	21,059	408,280
Swiss Franc	376,200	418,460	410,370	414,840	394,704	404,014	448,528	389,722	504,458	417,385	392,198	427,551	4,998,430
Swiss Franc Options	36,819	77,976	49,769	65,803	67,192	44,910	55,809	125,253	82,830	71,151	82,623	57,762	817,897
Calls	19,587	49,122	30,095	39,350	35,989	28,278	28,200	62,426	54,850	39,186	48,590	31,015	466,688
Puts	17,232	28,854	19,674	26,453	31,203	16,632	27,609	62,827	27,980	31,965	34,033	26,747	351,209
INTEREST RATE PRODUCTS													
Domestic CD	1,038	790	427	452	165	76	22	40	28	2	20	2	3,062
Eurodollar	888,489	825,087	627,895	933,739	982,612	1,018,074	755,291	847,224	1,288,729	1,046,694	836,280	774,800	10,824,914
Eurodollar Options	129,576	122,616	119,738	204,695	134,647	104,291	119,304	195,043	172,362	181,119	138,685	135,350	1,757,426
Calls	71,648	79,471	82,241	140,543	76,051	67,672	68,844	110,273	90,461	89,455	75,071	55,311	1,007,041
Puts	57,928	43,145	37,497	64,152	58,596	36,619	50,460	84,770	81,901	91,664	63,614	80,039	750,385
90-Day Treasury Bill	175,022	215,432	149,490	212,782	169,672	152,865	117,760	135,705	160,820	114,196	106,269	105,149	1,815,162
Treasury Bill Options	—	—	—	29,500	8,073	5,976	4,425	4,498	1,512	5,824	1,810	2,150	63,768
Calls	—	—	—	24,572	4,964	4,517	4,039	3,315	1,283	4,401	832	1,737	49,660
Puts	—	—	—	4,928	3,109	1,459	386	1,183	229	1,423	978	413	14,108
EQUITY PRODUCTS													
S & P 500	1,486,489	1,573,003	1,696,912	1,847,177	1,610,105	1,699,301	1,626,896	1,476,857	1,939,285	1,457,688	1,537,286	1,554,274	19,505,273
S & P 500 Options	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354	1,886,445
Calls	65,922	83,504	81,565	62,500	81,245	70,470	82,558	104,286	112,619	63,408	148,801	83,930	1,040,808
Puts	48,991	51,151	56,603	46,124	53,886	52,169	84,013	101,646	90,841	61,227	117,562	81,424	845,637
S & P 100	0	0	440	1,800	636	636	2	0	0	0	0	0	3,514
S & P 250 OTC	1,813	1,286	1,123	551	172	306	0	0	7	11	1	0	5,270
PRODUCT TOTALS—													
Futures & Options Combined:													
Agricultural	872,402	701,176	748,097	911,385	849,883	796,237	944,857	748,255	812,507	790,546	676,229	615,734	9,467,308
Currencies	1,882,228	2,119,198	2,040,642	2,010,332	2,114,879	1,826,372	2,097,905	1,864,472	2,216,683	1,908,431	1,759,415	1,602,825	23,443,382
Equity	1,603,215	1,708,944	1,836,643	1,958,152	1,746,044	1,822,882	1,793,469	1,682,789	2,142,752	1,582,334	1,803,650	1,719,628	21,400,502
Interest Rates	1,194,125	1,163,925	897,550	1,381,168	1,295,169	1,281,282	996,802	1,182,510	1,623,451	1,347,835	1,083,064	1,017,451	14,464,332
Futures:													
Agricultural	805,990	640,737	697,159	833,207	775,287	721,922	865,588	693,369	747,862	712,414	600,085	548,092	8,641,712
Currencies	1,623,054	1,743,345	1,763,015	1,660,013	1,629,288	1,558,289	1,736,274	1,399,097	1,795,299	1,464,336	1,324,016	1,336,238	19,032,264
Equity	1,488,302	1,574,289	1,698,475	1,849,528	1,610,913	1,700,243	1,626,898	1,476,857	1,939,292	1,457,699	1,537,287	1,554,274	19,514,057
Interest Rates	1,064,549	1,041,309	777,812	1,146,973	1,152,449	1,171,015	873,073	982,969	1,449,577	1,160,892	942,569	879,951	12,643,138
Options On Futures:													
Agricultural	66,412	60,439	50,938	78,178	74,596	74,315	79,269	54,888	64,645	78,132	76,144	67,642	825,596
Currencies	259,174	375,853	277,627	350,319	485,591	268,083	361,631	465,375	421,384	444,095	435,399	266,587	4,411,118
Equity	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354	1,886,445
Interest Rates	129,576	122,616	119,738	234,195	142,720	110,267	123,729	199,541	173,874	186,943	140,495	137,500	1,821,194
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	72,589	54,646	51,232	69,697	62,721	56,243	73,223	74,736	116,767	111,988	78,389	53,325	875,556
British Pound	...	...	...	...	...	...	6,373	2,642	3,186	2,219	2,468	1,090	17,978
Deutschemark	22,548	16,799	20,819	24,159	16,399	15,205	16,009	15,980	20,058	18,397	18,640	8,749	213,762
Japanese Yen	11,944	15,233	9,051	9,724	12,781	8,280	13,220	8,455	7,351	7,110	5,662	2,528	111,339
Eurodollar	36,906	21,937	21,054	35,199	33,408	32,698	37,594	47,546	70,306	53,700	38,615	30,884	459,847
Gold Bullion	1,191	677	308	615	133	60	27	113	102	69	455	0	3,750
Nikkei	...	...	...	...	...	...	...	...	15,754	7,353	4,217	6,259	33,593
T-Bond	...	...	...	...	...	...	...	...	...	23,140	8,332	3,815	35,287

1986 CHICAGO MERCANTILE EXCHANGE DAILY AVERAGE VOLUME

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec	Annual
EXCHANGE	252,363	299,645	276,147	284,593	285,999	272,704	265,138	260,859	323,590	244,745	280,124	225,256	271,840
Futures	226,450	263,141	246,823	249,533	246,092	245,308	231,902	216,776	282,478	208,493	231,787	196,298	236,487
Options	25,913	36,504	29,324	35,060	39,907	27,396	33,237	44,083	41,113	36,252	48,337	28,958	35,353
CME (Meat Complex)	35,292	31,900	31,772	34,956	34,786	32,000	37,745	31,008	33,471	29,416	30,062	23,523	32,171
IMM	122,164	146,561	127,042	127,590	132,464	129,967	118,607	113,432	154,518	114,140	119,294	100,736	125,199
IOM	94,907	121,185	117,334	122,046	118,749	110,737	108,787	116,420	135,601	101,189	130,768	100,997	114,470
AGRICULTURAL PRODUCTS													
Cattle	22,394	20,054	20,409	21,004	20,199	17,832	20,396	17,761	18,433	16,385	15,230	12,408	18,540
Cattle Options	2,814	3,021	2,259	3,296	3,188	2,979	3,155	2,278	2,435	2,784	3,408	2,477	2,838
Calls	1,292	1,572	1,253	1,813	1,787	1,721	1,649	1,261	1,374	1,560	1,830	1,389	1,540
Puts	1,523	1,449	1,007	1,483	1,401	1,258	1,506	1,018	1,062	1,224	1,578	1,088	1,298
Feeder Cattle	1,612	1,631	1,869	2,578	1,998	1,733	2,153	1,447	1,326	1,243	1,000	690	1,626
Hogs	7,104	5,712	5,683	6,981	7,496	7,658	10,198	8,040	9,357	7,974	9,001	6,477	7,656
Hog Options	206	161	228	258	364	561	449	336	643	589	571	557	417
Calls	104	76	122	100	163	254	181	121	304	335	333	337	203
Puts	102	85	167	158	202	307	268	216	339	254	238	220	214
Lumber	1,344	1,824	3,086	2,917	2,132	2,378	1,601	2,010	2,141	1,559	1,522	1,390	1,986
Pork Bellies	4,184	4,304	3,792	4,393	5,093	4,778	5,000	3,761	4,356	3,814	4,830	3,949	4,349
Pork Belly Options	...	...	...	...	...	...	...	...	...	26	28	40	32
Calls	...	...	...	...	...	...	...	...	...	19	17	31	23
Puts	...	...	...	...	...	...	...	...	...	8	11	9	9
CURRENCY PRODUCTS													
British Pound	13,462	15,434	15,176	11,035	9,014	8,584	12,552	8,899	12,413	7,704	7,853	6,637	10,677
British Pound Options	1,790	2,548	1,120	993	1,107	1,293	2,635	1,941	4,298	2,284	2,130	1,464	1,963
Calls	718	1,089	570	509	670	971	1,924	849	3,666	1,457	1,351	778	1,213
Puts	1,072	1,459	551	484	438	322	711	1,092	632	827	779	685	750
Canadian Dollar	4,321	5,238	4,013	3,354	3,167	2,757	1,978	2,154	2,270	1,317	1,954	2,602	2,901
Canadian Dollar Options	...	...	...	...	...	203	165	244	135	327	208	71	193
Calls	...	...	...	...	...	124	131	144	81	188	111	38	117
Puts	...	...	...	...	...	79	35	101	54	139	97	33	76
Deutschemark	28,704	32,288	33,352	27,459	26,173	25,826	24,208	20,511	28,034	21,650	24,214	21,093	26,016
Duetschemark Options	8,318	13,130	9,334	10,560	10,698	6,690	7,307	8,199	6,662	8,167	10,222	6,097	8,718
Calls	4,395	7,078	5,525	6,489	5,997	3,741	4,040	4,259	3,648	4,395	5,469	3,620	4,855
Puts	3,923	6,053	3,809	4,071	4,701	2,949	3,267	3,941	3,014	3,772	4,753	2,478	3,862
European Currency Unit	600	83	16	4	114	558	461	251	69	38	65	46	180
French Franc	11	9	15	34	4	4	10	23	9	0	1	10	11
Japanese Yen	9,825	16,681	15,062	14,713	20,318	17,238	19,328	16,230	18,673	14,810	14,957	10,916	15,691
Japanese Yen Options	...	...	1,044	1,379	8,119	2,559	3,795	5,813	5,027	5,436	6,006	1,860	4,117
Calls	...	...	673	968	4,215	1,572	2,326	2,894	2,692	2,477	2,953	903	2,173
Puts	...	...	372	412	3,904	988	1,469	2,920	2,335	2,960	3,053	957	1,944
Swiss Franc	17,100	22,025	20,519	18,856	18,795	19,239	20,388	18,559	24,022	18,147	20,642	19,434	19,757
Swiss Franc Options	1,674	4,104	2,489	2,991	3,200	2,139	2,537	5,965	3,944	3,094	4,349	2,626	3,233
Calls	891	2,586	1,505	1,789	1,714	1,347	1,282	2,973	2,612	1,704	2,557	1,410	1,845
Puts	784	1,519	984	1,202	1,486	792	1,255	2,992	1,332	1,390	1,791	1,216	1,388
INTEREST RATE PRODUCTS													
Domestic CD	48	42	22	21	8	4	1	2	1	0	1	0	12
Eurodollar	40,386	43,426	31,395	42,443	46,791	48,480	34,332	40,344	61,368	45,508	44,015	35,218	42,786
Eurodollar Options	5,890	6,454	5,987	9,304	6,412	4,967	5,423	9,288	8,208	7,875	7,299	6,152	6,946
Calls	3,257	4,183	4,112	6,388	3,621	3,223	3,130	5,251	4,308	3,889	3,951	2,514	3,980
Puts	2,633	2,271	1,875	2,916	2,790	1,744	2,294	4,037	3,900	3,985	3,348	3,638	2,966
90-Day Treasury Bill	7,956	11,339	7,475	9,672	8,080	7,280	5,353	6,463	7,658	4,965	5,593	4,780	7,175
Treasury Bill Options	...	...	...	1,967	384	285	202	215	72	253	95	98	345
Calls	...	...	...	1,639	236	215	184	158	61	191	44	79	268
Puts	...	...	...	329	148	70	18	57	11	62	51	19	76
EQUITY PRODUCTS													
S & P 500	67,568	82,790	84,846	83,963	76,672	80,919	73,950	70,327	92,347	63,378	80,910	70,649	77,096
S & P 500 Options	5,224	7,088	6,909	4,937	6,435	5,840	7,572	9,807	9,689	5,419	14,019	7,516	7,456
Calls	2,997	4,395	4,079	2,841	3,869	3,356	3,518	4,966	5,363	2,757	7,832	3,815	4,114
Puts	2,227	2,693	2,831	2,097	2,566	2,485	3,819	4,841	4,326	2,662	6,187	3,701	3,342
S & P 100	0	0	22	82	30	31	0	0	0	0	0	0	14
S & P 250 OTC	83	68	57	25	8	15	0	0	0	0	0	0	21
PRODUCT TOTALS— Futures & Options Combined:													
Agricultural	39,655	36,904	37,405	41,427	40,471	37,916	42,948	35,632	38,691	34,372	35,591	27,988	37,420
Currencies	85,556	111,537	102,033	91,379	100,709	86,970	95,360	88,785	105,556	82,975	92,601	72,856	92,662
Equity	72,874	89,945	91,833	89,007	83,150	86,804	81,522	80,133	102,036	68,797	94,929	78,165	84,587
Interest Rates	54,279	61,260	44,878	62,781	61,675	61,014	45,310	56,310	77,307	58,602	57,003	46,248	57,171
Futures:													
Agricultural	36,636	33,723	34,858	37,873	36,918	34,378	39,345	33,018	35,612	30,975	31,583	24,913	34,157
Currencies	73,776	91,755	88,151	75,456	77,585	74,205	78,922	66,624	85,490	63,667	69,685	60,738	75,226
Equity	67,650	82,858	84,924	84,070	76,710	80,964	73,950	70,327	102,036	63,378	80,910	70,649	77,131
Interest Rates	48,389	54,806	38,891	52,136	54,879	55,763	39,686	46,808	69,027	50,474	49,609	39,998	49,973
Options On Futures:													
Agricultural	3,019	3,181	2,547	3,554	3,552	3,539	3,604	2,614	3,078	3,397	4,008	3,075	3,263
Currencies	11,781	19,782	13,882	15,924	23,123	12,766	16,438	22,161	20,066	19,308	22,916	12,118	17,435
Equity	5,224	7,088	6,909	4,938	6,435	5,840	7,572	9,807	9,689	5,419	14,019	7,516	7,456
Interest Rates	5,890	6,454	5,987	10,646	6,796	5,251	5,624	9,502	8,280	8,128	7,394	6,250	7,198
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	3,300	3,036	2,562	3,168	3,136	2,812	3,188	3,559	5,306	4,869	3,919	2,424	3,461
British Pound	...	...	...	...	...	...	281	126	145	96	123	50	137
Deutschemark	1,025	960	1,041	1,098	820	761	696	761	912	800	932	398	845
Japanese Yen	543	820	453	442	639	414	575	403	334	309	283	115	440
Eurodollar	1,678	1,219	1,053	1,600	1,670	1,635	1,635	2,264	3,196	2,335	1,931	1,404	1,818
Gold Bullion	55	38	16	28	7	2	1	6	5	3	23	0	15
Nikkei	...	...	...	...	...	...	...	...	788	320	211	285	395
T-Bond	...	...	...	...	...	...	...	...	...	1,286	417	173	588

1986 CHICAGO MERCANTILE EXCHANGE MONTH-END OPEN INTEREST

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
EXCHANGE	820,344	1,012,538	824,751	1,022,336	1,119,624	852,520	1,083,184	1,277,328	1,032,378	1,210,968	1,342,394	917,365
Futures	525,035	594,911	520,284	571,353	594,652	534,480	624,585	670,851	642,404	686,443	721,543	582,185
Options	295,309	417,627	304,467	450,983	524,972	318,040	458,599	606,477	389,974	524,525	620,851	335,180
CME (Meat Complex)	94,446	96,774	88,661	91,141	101,020	107,287	120,815	116,204	110,354	103,824	116,174	100,142
IMM	360,549	404,3[illegible]3	343,469	397,242	387,467	338,156	386,616	441,175	401,955	438,681	455,372	380,766
IOM	365,349	511,418	392,621	533,953	631,137	407,077	575,753	719,949	520,069	668,463	770,848	436,457
AGRICULTURAL PRODUCTS												
Cattle	53,559	55,203	52,551	52,245	55,736	58,420	66,835	64,662	60,580	57,668	64,658	56,421
Cattle Options	25,821	32,009	19,171	36,463	22,727	35,731	29,923	40,495	28,527	44,145	40,090	50,049
Calls	12,969	16,969	10,632	20,963	12,334	18,286	13,630	18,705	13,769	21,889	17,693	22,031
Puts	12,852	15,040	8,539	15,500	10,393	17,445	16,293	21,790	14,758	22,256	22,397	28,018
Feeder Cattle	10,941	12,106	11,842	10,872	9,257	11,151	12,709	11,201	9,380	9,277	9,083	9,044
Hogs	22,125	21,639	17,123	19,037	25,497	26,878	32,704	32,643	32,479	27,447	30,980	23,620
Hog Options	1,935	2,904	2,823	4,638	4,445	6,503	5,208	7,879	6,387	9,296	6,217	10,467
Calls	1,095	1,422	802	1,474	1,643	2,075	1,261	2,154	2,571	4,406	2,650	5,542
Puts	840	1,482	2,021	3,164	2,802	4,428	3,947	5,725	3,816	4,890	3,567	4,925
Lumber	5,783	6,936	9,571	9,471	6,342	5,519	5,039	6,356	4,784	5,673	5,646	5,844
Pork Bellies	7,821	7,826	7,145	8,987	10,530	10,838	8,567	7,698	7,915	9,432	11,453	11,057
Pork Belly Options										416	622	835
Calls										281	369	497
Puts										135	253	338
CURRENCY PRODUCTS												
British Pound	38,235	40,880	28,187	39,520	30,584	24,702	26,211	27,788	37,506	36,992	34,127	23,145
British Pound Options	32,479	35,637	19,652	26,204	31,013	24,833	40,062	49,236	37,513	45,028	53,212	28,617
Calls	14,711	14,227	9,994	12,967	15,624	18,016	25,485	29,156	26,487	29,382	35,155	14,439
Puts	17,768	21,410	9,658	13,237	15,389	6,817	14,577	20,080	11,026	15,646	18,057	14,178
Canadian Dollar	18,922	15,075	9,748	13,670	14,977	9,400	13,759	17,501	9,358	12,377	14,648	14,937
Canadian Dollar Options						1,564	3,349	4,999	4,144	6,488	8,011	4,700
Calls						958	2,417	2,942	2,138	3,376	4,047	2,145
Puts						606	932	2,057	2,006	3,112	3,964	2,555
Deutschemark	56,622	70,411	53,054	58,819	58,486	38,698	50,631	57,849	45,708	47,807	58,346	44,292
Duetschemark Options	99,195	158,130	112,937	136,136	144,719	76,728	101,066	115,951	75,796	102,263	128,931	64,883
Calls	43,394	69,214	66,599	77,089	75,399	43,748	47,912	44,455	39,048	54,298	62,978	37,435
Puts	55,801	88,916	46,338	59,047	69,320	32,980	53,154	71,496	36,748	47,965	65,953	27,448
European Currency Unit	1,438	1,185	66	40	126	721	647	383	462	1,227	611	11
French Franc	88	135	155	223	234	34	150	283	190	182	171	92
Japanese Yen	31,732	33,792	31,305	38,348	38,363	37,443	47,528	49,571	30,463	43,062	41,052	23,172
Japanese Yen Options			9,261	16,826	49,709	31,211	52,762	86,400	50,699	75,813	89,103	35,009
Calls			6,570	11,612	23,263	20,049	28,922	36,555	25,114	39,553	46,817	18,736
Puts			2,691	5,214	26,446	11,162	23,840	49,845	25,585	36,260	42,286	16,[illegible]73
Swiss Franc	29,412	39,151	28,521	34,855	30,766	32,254	35,466	44,717	26,619	32,621	34,495	23,138
Swiss Franc Options	22,087	48,901	34,849	43,426	46,035	30,530	43,160	79,359	40,826	48,706	55,815	26,335
Calls	10,615	27,261	23,915	26,542	24,850	16,625	20,046	39,640	18,978	24,262	27,270	12,852
Puts	11,472	21,640	10,934	16,884	21,185	13,905	23,114	39,719	21,848	24,444	28,545	13,483
INTEREST RATE PRODUCTS												
Domestic CD	892	869	537	162	161	35	34	28	24	22	22	20
Eurodollar	145,278	155,284	142,707	164,042	173,888	155,916	171,476	203,503	216,633	227,364	234,299	214,401
Eurodollar Options	60,689	77,325	65,430	112,469	135,375	79,805	107,088	149,336	112,776	137,257	159,648	92,108
Calls	26,213	37,538	33,563	66,987	80,932	50,441	57,972	56,982	40,377	52,201	66,692	34,427
Puts	34,476	39,787	31,867	45,482	54,443	29,364	49,116	92,354	72,399	85,056	92,956	57,681
90-Day Treasury Bill	37,930	47,564	49,189	47,563	39,882	38,953	40,714	39,552	34,992	37,027	37,601	37,558
Treasury Bill Options				15,144	8,112	10,745	11,863	1,622	2,026	3,388	1,348	2,783
Calls				13,525	6,860	9,199	10,118	1,135	1,494	2,087	323	1,573
Puts				1,619	1,252	1,546	1,745	487	532	1,301	1,025	1,210
EQUITY PRODUCTS												
S & P 500	63,660	86,224	78,431	73,268	99,371	83,100	112,015	107,016	125,304	138,262	144,347	95,433
S & P 500 Options	53,103	62,721	40,344	59,677	82,837	20,390	64,118	71,200	31,280	51,725	77,854	19,394
Calls	25,471	26,125	24,396	34,382	49,069	10,087	34,092	36,138	17,085	24,681	33,618	7,888
Puts	27,632	36,596	15,948	25,295	33,768	10,303	30,026	35,062	14,195	27,044	44,236	11,506
S & P 100	0	0	0	100	318	318	0	0	0	0	0	0
S & P 250 OTC	597	631	152	131	134	100	100	100	7	3	4	0
PRODUCT TOTALS—												
Futures & Options Combined:												
Agricultural	127,985	138,623	120,226	141,713	134,534	155,040	160,985	170,934	150,052	163,354	168,749	167,337
Currencies	330,210	443,297	327,735	408,067	445,012	308,118	414,791	534,037	359,284	452,566	518,522	288,331
Equity	117,360	149,576	118,927	133,176	182,660	103,908	176,233	178,316	156,591	189,990	222,205	114,827
Interest Rates	244,789	281,042	257,863	339,380	357,418	285,454	331,175	394,041	366,451	405,058	432,918	346,870
Futures:												
Agricultural	100,229	103,710	98,232	100,612	107,362	112,806	125,854	122,560	115,138	109,497	121,820	105,986
Currencies	176,449	200,629	151,036	185,475	173,536	143,252	174,392	198,092	150,306	174,268	183,450	128,787
Equity	64,257	86,855	78,583	73,499	99,823	83,518	112,115	107,116	125,311	138,265	144,351	95,433
Interest Rates	184,100	203,717	192,433	211,767	213,931	194,904	212,224	243,083	251,649	264,413	271,922	251,979
Options On Futures:												
Agricultural	27,756	34,913	21,994	41,101	27,172	42,234	35,131	48,374	34,914	53,857	46,929	61,351
Currencies	153,761	242,668	176,699	222,592	271,476	164,866	240,399	335,945	208,978	278,298	335,072	159,544
Equity	53,103	62,721	40,344	59,677	82,837	20,390	64,118	71,200	31,280	51,725	77,854	19,394
Interest Rates	60,689	77,325	65,430	127,613	143,487	90,550	118,951	150,958	114,802	140,645	160,996	94,891
SINGAPORE INTERNATIONAL MONETARY EXCHANGE												
SIMEX Total	5,236	5,513	4,539	7,477	10,713	9,500	12,618	16,631	20,317	24,168	25,708	18,678
British Pound	—	—	—	—	—	—	377	377	1,552	1,405	1,436	222
Deutschemark	647	614	868	1,109	1,813	1,078	1,086	1,525	862	1,831	2,744	619
Japanese Yen	1,335	1,064	691	991	1,762	1,291	1,433	2,677	1,351	1,454	1,667	696
Eurodollar	3,154	3,835	2,980	5,311	7,138	7,121	9,722	11,997	15,114	16,317	17,271	15,095
Gold Bullion	100	0	0	66	0	10	0	55	46	52	2	2
Nikkei	—	—	—	—	—	—	—	—	1,392	1,391	1,644	1,375
T-Bond	—	—	—	—	—	—	—	—	—	1,718	944	669

CHICAGO MERCANTILE EXCHANGE DAILY VOLUME TOTALS DURING 1986 (All Exchange Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			286,406	301,712		265,192	214,572	Closed	269,007		273,036
2	200,031			292,398	229,023	336,078	193,598		292,728	240,104		332,532
3	218,211	239,670	289,530	260,402		349,994	179,116		298,193	306,012	259,779	308,633
4		325,775	375,640	311,609		326,011	Closed	244,578	347,429		227,556	316,931
5		269,409	390,655		236,357	322,953		289,684	417,411		270,303	374,801
6	187,340	274,425	363,511		290,913	295,015		268,348		215,412	269,340	
7	224,697	278,867	308,936	277,458	254,473		269,884	235,969		237,600	264,669	
8	359,995			300,053	272,662		324,338	205,877	381,907	243,741		309,131
9	387,514			286,702	276,097	303,218	269,074		358,308	242,969		279,422
10	254,246	245,798	303,953	272,696		308,598	258,454		302,695	191,594	262,772	245,904
11		276,997	306,760	244,776		271,678	290,377	248,695	456,551		158,603	294,488
12		242,921	336,617		263,371	255,483		321,896	456,971		281,781	276,857
13	283,639	288,956	267,599		323,775	291,698		319,339		102,767	294,460	
14	230,335	255,950	292,269	200,716	252,210		264,929	248,931		216,707	295,710	
15	276,124			245,712	303,604		328,966	175,187	307,568	262,029		264,218
16	227,125			303,755	287,107	256,089	293,160		297,865	230,082		226,493
17	190,435	Closed	270,192	358,865		275,770	245,603		286,177	233,643	277,955	189,815
18		296,962	259,626	257,085		285,947	251,739	220,516	369,352		342,834	179,675
19		418,326	220,121		259,368	238,183		315,220	276,863		350,810	179,356
20	184,239	288,799	191,732		337,342	240,346		282,464		231,362	310,755	
21	265,726	279,398	211,859	276,271	377,582		212,228	270,934		218,878	379,704	
22	296,693			350,083	308,964		295,552	255,317	251,676	239,544		174,144
23	245,978			337,939	222,648	229,804	284,724		339,057	321,867		162,583
24	273,947	342,924	250,199	298,113		247,367	226,784		261,609	253,726	266,360	70,310
25		345,655	273,750	276,229		248,735	192,476	191,321	267,668		381,353	Closed
26		296,369	218,289		Closed	196,908		292,721	214,549		266,889	50,508
27	218,969	366,234	202,542		255,910	217,867		277,765		254,297	Closed	
28	228,955	359,808	Closed	247,164	288,045		314,954	298,797		230,815	160,725	
29	282,636			284,976	342,210		324,696	299,895	236,453	239,249		147,835
30	258,762			291,629	322,602	229,0[illegible]1	275,096		274,363	362,987		147,879
31	256,373		189,152				272,093			284,754		151,287
Total	5,551,970	5,693,243	5,522,932	6,261,037	6,005,975	5,726,773	5,833,033	5,478,026	6,795,393	5,629,146	5,322,358	4,955,638
Average	252,362	299,644	276,147	284,593	285,999	272,703	265,138	260,858	323,590	244,745	280,124	225,256

CHICAGO MERCANTILE EXCHANGE DAILY OPEN INTEREST TOTALS DURING 1986 (All Exchange Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			840,741	1,012,626		881,825	1,093,417	Closed	1,043,416		1,342,559
2	710,425			843,979	1,019,804	1,125,571	893,443		1,289,268	1,061,883		1,346,531
3	708,151	833,136	1,017,046	847,230		1,126,027	914,117		1,295,155	1,075,095	1,214,966	1,339,387
4		840,694	1,025,904	855,024		1,125,764	Closed	1,101,310	1,301,333		1,222,448	1,336,787
5		849,160	1,028,006		1,036,037	1,122,256		1,094,451	1,164,681		1,227,322	1,169,734
6	711,797	855,756	1,035,251		1,054,506	1,005,298		1,109,306		1,084,287	1,239,189	
7	720,226	868,465	953,755	864,422	1,072,831		924,944	1,110,814		1,087,566	1,251,625	
8	734,518			874,125	1,082,430		938,738	1,118,105	1,136,840	1,098,651		1,121,979
9	735,866			876,006	1,098,857	954,991	951,377		1,143,172	1,107,018		1,114,353
10	732,696	885,620	941,521	898,237		964,792	961,711		1,149,469	1,116,541	1,262,232	1,121,248
11		891,348	946,915	902,116		969,402	974,959	1,128,805	1,180,083		1,266,909	1,122,849
12		891,080	959,127		1,116,395	974,060		1,163,106	1,212,811		1,281,265	1,139,357
13	739,609	904,445	954,878		1,123,377	977,594		1,156,332		1,116,773	1,292,827	
14	744,151	905,084	965,505	903,860	1,136,806		998,871	1,159,188		1,126,221	1,299,926	
15	752,908			917,870	1,143,617		1,023,080	1,161,495	1,161,338	1,138,268		1,048,810
16	754,414			936,917	1,135,953	906,068	1,038,569		1,070,322	1,144,235		948,975
17	761,305	Closed	951,053	953,377		811,740	1,041,894		1,087,174	1,144,017	1,307,914	961,835
18		916,783	859,450	961,305		826,018	1,052,719	1,177,985	1,119,474		1,326,442	964,874
19		924,821	866,946		1,141,899	833,416		1,195,772	1,076,523		1,330,945	917,032
20	769,254	934,634	875,941		1,138,162	781,865		1,209,077		1,145,087	1,336,534	
21	779,139	944,628	844,967	985,431	1,139,626		1,054,324	1,219,930		1,143,783	1,320,364	
22	787,147			990,027	1,132,506		1,050,820	1,225,617	1,029,145	1,155,379		858,149
23	793,724			1,005,006	1,115,920	748,309	1,054,745		989,020	1,166,821		873,909
24	790,844	959,968	789,807	1,008,319		771,551	1,067,022		988,161	1,162,666	1,327,853	878,055
25		969,235	788,956	1,017,276		789,254	1,055,483	1,235,401	997,605		1,338,165	Closed
26		971,282	794,157		Closed	799,744		1,246,891	1,004,084		1,344,311	879,869
27	798,627	995,386	814,133		1,115,309	827,283		1,252,656		1,167,907	Closed	
28	801,616	1,012,538	Closed	1,033,870	1,119,708		1,074,951	1,267,695		1,180,731	1,342,394	
29	804,885			1,025,572	1,115,635		1,075,354	1,277,328	1,024,552	1,201,173		892,247
30	815,649			1,022,337	1,119,624	852,520	1,079,213		1,032,378	1,203,022		902,754
31	820,344		824,751				1,083,184			1,210,968		917,365
Average	762,150	913,372	911,903	934,684	1,103,411	918,739	1,008,697	1,176,414	1,116,790	1,133,979	1,291,244	1,054,484

CHICAGO MERCANTILE EXCHANGE DAILY FUTURES VOLUME TOTALS DURING 1986 (All Exchange Futures Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			254,488	271,624		221,507	185,406	Closed	234,968		232,154
2	179,749			267,325	203,629	297,539	170,380		252,881	207,554		286,126
3	193,057	207,784	255,714	233,001		308,273	155,774		353,446	263,051	218,139	269,541
4		289,350	332,377	281,089		293,171	Closed	210,046	307,565		188,668	280,652
5		240,460	345,779		205,244	286,271		257,967	355,969		224,430	329,328
6	171,017	245,029	311,756		254,093	259,638		228,470		184,932	222,287	
7	198,395	248,390	270,048	250,787	224,610		241,902	204,532		208,446	222,292	
8	321,224			270,691	236,361		293,742	172,382	327,372	211,798		282,007
9	342,363			253,311	232,463	282,358	244,929		310,268	209,564		252,813
10	226,938	219,264	272,719	238,752		290,596	228,204		273,462	167,894	222,027	222,036
11		237,057	272,752	214,200		253,006	248,047	213,217	396,269		131,247	256,581
12		217,392	302,338		225,174	238,305		238,039	397,083		235,792	236,383
13	256,263	248,185	244,492		284,931	264,064		249,845		88,688	251,140	
14	210,588	225,277	265,872	175,607	226,538		238,204	208,315		184,532	235,775	
15	253,981			219,883	266,741		296,649	150,383	269,759	223,494		236,367
16	206,880			260,922	243,144	234,986	255,308		259,676	196,502		199,179
17	167,106	Closed	240,452	302,934		249,835	215,082		255,853	198,388	227,567	165,452
18		259,105	239,665	215,108		253,083	216,405	183,890	323,495		265,603	156,518
19		354,665	199,147		219,173	213,469		248,511	240,236		302,319	150,250
20	166,379	254,402	176,551		287,329	211,951		229,289		200,541	263,815	
21	239,224	250,922	190,877	237,883	294,226		179,799	224,900		192,186	300,746	
22	271,711			303,529	267,918		260,951	187,737	222,083	206,073		146,838
23	226,043			293,638	182,791	207,010	254,345		264,621	264,739		135,935
24	238,251	302,101	233,823	259,813		211,062	199,270		233,043	203,461	225,842	60,862
25		301,095	247,564	235,164		220,126	166,583	153,700	238,628		313,970	Closed
26		263,344	193,910		Closed	177,812		250,892	190,294		220,887	43,936
27	191,780	322,228	175,770		218,142	192,252		244,329		211,558	Closed	
28	207,685	313,630	Closed	214,698	254,070		268,914	256,773		200,014	131,411	
29	250,319			248,095	289,546		271,279	253,669	212,237	198,123		122,747
30	234,039			258,803	280,190	206,642	241,481		247,780	301,935		126,867
31	228,903		164,855				233,078			236,900		125,983
Total	4,981,895	4,399,680	4,936,461	5,489,721	5,167,937	5,151,469	5,101,833	4,552,292	5,932,030	4,795,341	4,403,957	4,318,555
Average	226,450	263,141	246,823	249,533	246,092	245,308	231,902	216,776	282,478	208,493	231,787	196,298

CHICAGO MERCANTILE EXCHANGE DAILY FUTURES OPEN INTEREST TOTALS DURING 1986 (All Exchange Futures Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			526,475	558,634		548,229	632,818	Closed	646,137		721,253
2	484,560			525,502	560,463	596,741	552,977		682,245	655,794		719,911
3	476,656	530,231	594,743	520,686		592,928	564,999		687,757	661,788	682,936	707,776
4		537,206	600,882	521,354		590,364	Closed	633,928	689,571		682,514	706,199
5		540,697	596,094		568,918	587,276		624,945	698,580		682,243	706,575
6	477,420	540,410	601,872		577,031	588,593		628,149		662,884	684,252	
7	477,500	548,041	600,379	526,650	586,077		568,733	631,814		661,963	689,398	
8	484,354			531,150	594,675		574,437	630,695	685,846	666,614		712,680
9	482,246			526,882	596,532	582,205	579,575		683,070	669,434		702,356
10	477,292	555,536	608,895	539,292		589,245	581,685		682,292	671,990	691,012	705,790
11		556,841	606,901	532,452		589,271	577,649	634,138	705,802		691,453	699,301
12		557,496	613,944		604,011	591,442		630,522	721,824		696,913	698,185
13	481,532	563,045	611,239		603,826	591,529		633,660		671,494	699,365	
14	484,610	560,080	617,906	527,713	610,256		592,147	635,360		675,096	695,009	
15	489,089			533,229	611,997		609,802	632,403	716,025	678,292		692,887
16	487,478			545,134	608,724	585,901	615,495		631,487	679,028		598,654
17	488,548	Closed	626,637	553,454		492,977	611,654		644,911	680,378	697,722	605,573
18		567,628	543,677	556,187		499,326	615,939	633,478	667,790		713,335	603,108
19		560,243	546,005		604,409	504,750		634,561	688,014		713,802	605,624
20	495,406	562,521	554,209		603,549	503,497		637,591		674,576	719,228	
21	500,231	568,433	562,508	572,913	601,399		615,752	644,863		668,635	715,416	
22	504,493			567,968	596,420		609,969	650,437	646,06[illegible]	674,373		551,599
23	508,164			572,400	591,880	475,162	608,075		632,144	678,800		560,388
24	514,043	578,661	516,745	569,387		483,585	611,100		628,330	669,492	718,506	561,456
25		582,554	510,310	571,836		491,218	609,293	650,275	628,598		719,839	Closed
26		581,085	508,205		Closed	495,095		656,452	627,668		723,301	562,152
27	521,725	593,634	517,401		592,713	515,566		660,512		670,053	Closed	
28	524,011	594,911	Closed	579,569	594,441		623,336	666,807		678,894	721,543	
29	520,044			577,346	594,070		625,541	670,851	642,098	686,913		568,005
30	527,982			571,354	594,652	534,480	625,420		642,404	683,470		573,611
31	525,035		520,284				624,585			686,443		582,185
Average	496,928	562,066	572,942	547,679	593,080	546,721	597,563	640,679	668,215	671,850	701,989	642,967

CHICAGO MERCANTILE EXCHANGE DAILY OPTIONS ON FUTURES VOLUME TOTALS DURING 1986 (All Exchange Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			31 918	30 088		43 685	29 166	Closed	34 039		40 882
2	20 282			25 073	25 394	38 539	23 218		39 847	32 550		46 406
3	25 154	31 886	33 816	27 401		41 721	23 342		44 747	42 961	41 640	39 092
4		36 425	43 263	30 520		32 840	Closed	34 532	39 864		38 888	36 279
5		28 949	44 876		31 113	36 682		31 717	61 442		45 873	45 473
6	16 323	29 396	51 755		36 820	35 377		39 878		30 480	47 053	
7	26 302	30 477	38 888	26 671	29 863		27 982	31 437		29 154	42 377	
8	38 771			29 362	36 301		30 596	33 495	54 535	31 943		27 124
9	45 151			33 391	43 634	20 860	24 145		48 040	33 405		26 609
10	27 308	26 534	31 234	33 944		18 002	30 250		29 233	23 700	40 745	23 868
11		39 340	34 008	30 576		18 672	42 330	35 478	60 282		27 356	37 907
12		25 529	34 279		38 197	17 178		83 857	59 878		45 989	40 474
13	27 376	40 771	23 107		38 844	27 634		69 494		14 079	43 320	
14	19 747	30 673	26 397	25 109	25 672		26 725	40 616		32 175	59 935	
15	22 143			25 829	36 863		32 317	24 804	37 809	38 535		27 851
16	20 245			42 832	43 963	21 103	37 852		38 189	33 580		27 314
17	23 329	Closed	29 740	55 931		25 935	30 521		30 324	35 255	50 388	24 363
18		37 857	19 961	41 977		32 864	35 334	36 626	45 857		77 231	23 157
19		63 661	20 974		40 195	24 714		66 709	36 627		48 491	29 106
20	17 860	34 397	15 181		50 013	28 395		53 175		30 821	46 940	
21	26 502	28 476	20 982	38 388	83 356		32 429	46 034		26 692	78 958	
22	24 982			46 554	41 046		34 601	67 580	29 593	33 471		27 306
23	19 935			44 301	39 857	22 794	30 379		74 436	57 128		26 648
24	35 696	40 823	16 376	38 300		36 285	27 514		28 566	50 265	40 518	9 448
25		44 560	26 186	41 065		28 609	25 893	37 621	29 040		67 383	Closed
26		33 025	24 379		Closed	19 096		41 829	24 255		46 002	6 572
27	27 189	44 000	26 772		37 768	25 615		33 436		42 739	Closed	
28	21 270	46 178	Closed	32 466	33 975		46 040	42 024		30 801	29 314	
29	32 317			36 881	52 664		53 417	46 226	24 216	41 126		24 888
30	24 723			32 826	42 412	22 389	33 615		26 583	61 052		21 012
31	27 470		24 297				39 015			47 854		25 304
Total	570 075	693 563	586 471	771 316	838 038	575 304	731 200	925 734	863 363	833 805	918 401	637 083
Average	25 913	36 503	29 324	35 060	39 907	27 395	33 236	44 083	41 113	36 252	48 337	28 958

CHICAGO MERCANTILE EXCHANGE OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Exchange Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			314 266	453 992		333 596	460 599	Closed	397 279		621 306
2	225 865			318 477	459 341	528 830	340 466		607 023	406 089		626 620
3	231 495	302 905	422 303	326 544		533 099	349 118		607 398	413 307	532 030	631 611
4		303 488	425 022	333 670		535 400	Closed	467 382	611 762		539 934	630 588
5		308 463	431 912		467 119	534 980		469 516	466 101		545 079	463 159
6	234 377	315 346	433 379		477 475	416 705		481 157		421 403	554 937	
7	242 726	320 424	353 376	337 772	486 754		356 211	479 000		425 603	562 227	
8	250 164			342 975	487 755		364 301	487 410	450 994	432 037		409 299
9	253 620			349 124	502 325	372 786	371 802		460 102	437 584		411 997
10	255 404	330 084	332 626	358 945		375 547	380 026		467 177	444 551	571 220	415 458
11		334 507	340 014	369 664		380 131	397 310	494 667	474 281		575 456	423 548
12		333 584	345 183		512 384	382 618		532 584	490 987		584 352	441 172
13	258 077	341 400	343 639		519 551	386 065		522 672		445 279	593 462	
14	259 541	345 004	347 599	376 147	526 550		406 724	523 828		451 125	604 917	
15	263 819			384 641	531 620		413 278	529 092	445 313	459 976		355 923
16	266 936			391 783	527 229	320 167	423 074		438 835	465 207		350 321
17	272 757	Closed	324 416	399 923		318 763	430 240		442 263	463 639	610 192	356 262
18		349 155	315 773	405 118		326 692	436 780	544 507	451 684		613 107	361 766
19		364 578	320 941		537 490	328 666		561 211	388 509		617 143	311 408
20	273 848	372 113	321 732		534 613	278 368		571 486		470 511	617 306	
21	278 908	376 195	282 459	412 518	538 227		438 572	575 067		475 148	604 948	
22	282 654			422 059	536 086		440 851	575 180	383 080	481 006		306 550
23	285 560			432 606	524 040	273 147	446 670		356 876	488 021		313 521
24	276 801	381 307	273 062	438 932		287 966	455 922		359 831	493 174	609 347	316 599
25		386 681	278 646	445 440		298 036	446 190	585 126	369 007		618 326	Closed
26		390 197	285 952		Closed	304 649		590 439	376 416		621 010	317 717
27	276 902	401 752	296 732		522 596	311 717		592 144		497 854	Closed	
28	277 605	417 627	Closed	449 597	525 267		451 615	600 888		501 837	620 851	
29	284 841			448 226	521 565		449 813	606 477	382 454	514 260		324 242
30	287 667			450 983	524 972	318 040	453 793		389 974	519 552		329 143
31	295 309		304 467				458 599			524 525		335 180
Average	265 222	351 306	338 962	386 791	510 331	372 018	411 134	535 735	448 575	462 129	589 255	411 518

INTERNATIONAL MONETARY MARKET DAILY VOLUME TOTALS DURING 1986 (All IMM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			122 206	134 721		114 548	109 163	Closed	104 641		118 511
2	96 050			130 852	103 930	161 624	74 502		136 258	105 946		126 535
3	107 790	98 249	135 464	107 993		174 156	76 055		220 585	150 591	110 114	120 416
4		130 531	192 328	142 567		171 859	Closed	94 003	175 788		91 388	156 443
5		133 548	216 053		104 649	177 075		132 063	233 348		122 695	216 813
6	86 440	139 632	193 249		141 955	148 515		111 550		95 002	117 192	
7	99 115	143 807	147 689	121 818	112 186		114 019	94 838		111 231	136 521	
8	165 485			139 009	118 130		162 475	91 168	196 651	101 035		149 061
9	203 301			118 861	130 383	147 864	138 072		179 809	98 705		129 402
10	126 067	122 683	161 124	124 044		160 860	102 552		142 818	97 479	129 048	109 899
11		129 525	124 993	99 758		141 657	141 974	101 042	193 915		58 954	126 238
12		112 767	141 167		123 214	135 807		126 868	214 624		129 614	150 207
13	151 046	136 167	121 732		160 117	148 938		125 775		40 224	129 641	
14	108 474	124 367	139 415	81 002	114 885		122 549	106 774		94 263	123 041	
15	145 653			108 415	153 048		141 816	72 363	126 095	102 512		111 185
16	110 057			135 005	141 547	129 999	127 030		121 537	91 834		78 599
17	73 260	Closed	115 464	182 383		129 717	101 708		134 422	113 026	104 848	65 957
18		142 804	105 092	112 852		121 785	92 743	74 941	212 030		106 417	74 011
19		232 038	90 403		126 216	84 873		142 412	148 500		138 001	53 503
20	76 352	148 694	72 448		178 821	90 518		110 578		117 425	118 345	
21	124 644	128 225	81 022	127 954	176 840		81 347	117 354		100 847	154 896	
22	173 646			162 274	134 845		155 727	112 [illegible]	116 887	126 362		73 132
23	112 130			169 495	86 281	108 066	148 470		141 267	172 814		77 449
24	152 322	182 158	128 449	143 786		113 250	106 015		116 360	140 438	98 789	35 978
25		173 766	140 277	139 324		107 175	85 882	69 254	108 626		184 303	Closed
26		140 262	81 151		Closed	74 783		124 965	88 527		136 297	32 924
27	100 300	185 973	81 757		107 534	100 971		133 786		117 560	Closed	
28	100 626	179 458	Closed	116 091	126 702		146 150	157 936		105 388	76 481	
29	124 926			106 755	160 762		146 747	172 250	107 884	94 452		72 167
30	133 215			114 542	144 971	99 812	104 276		128 945	199 192		67 693
31	116 704		71 550				124 690			144 261		70 066
Total	2 687 603	2 784 654	2 540 827	2 806 986	[illegible]	2 729 304	2 609 347	2 382 066	3 244 876	2 625 228	2 266 585	2 216 189
Average	122 164	146 561	127 041	127 590	132 464	129 967	118 607	113 432	154 518	114 140	119 294	100 736

INTERNATIONAL MONETARY MARKET DAILY OPEN INTEREST TOTALS DURING 1986 (All IMM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			349 226	380 799		349 450	392 575	Closed	403 206		453 094
2	311 857			345 465	379 554	388 474	355 447		452 057	414 023		448 580
3	304 174	365 139	405 280	342 285		387 500	365 038		453 360	418 642	432 675	446 633
4		368 886	412 328	346 599		388 536	Closed	393 509	453 813		433 690	445 944
5		373 081	407 280		381 931	385 768		389 914	463 100		431 934	447 649
6	305 183	370 552	410 263		386 339	386 178		394 280		420 659	432 238	
7	305 594	375 668	407 996	354 831	395 099		362 226	399 872		419 212	434 945	
8	308 604			359 425	397 823		366 495	398 179	450 708	424 853		453 038
9	313 384			357 756	397 131	377 814	368 574		448 315	425 926		444 636
10	309 931	383 147	412 660	363 252		383 099	368 976		446 782	431 093	435 670	448 800
11		388 708	404 391	364 368		381 566	364 527	399 111	459 252		433 243	446 516
12		386 437	409 193		402 088	380 186		397 282	464 121		436 030	446 913
13	312 041	388 406	405 170		399 871	379 015		403 990		433 112	437 573	
14	315 198	386 211	410 094	361 337	400 745		373 846	407 767		433 803	434 045	
15	321 352			364 984	401 254		384 721	407 770	454 932	436 350		439 691
16	319 507			376 267	398 952	374 885	386 611		367 568	437 750		347 130
17	322 178	Closed	415 247	384 975		280 620	382 475		375 352	437 267	434 860	352 639
18		389 802	333 618	390 252		283 757	385 479	406 930	397 032		438 735	353 161
19		384 510	334 974		398 027	289 878		410 659	412 854		439 303	354 071
20	331 027	385 834	344 249		396 695	285 711		415 604		432 478	443 457	
21	337 555	388 907	356 482	405 384	394 386		383 905	421 452		423 154	444 141	
22	341 366			400 729	393 795		375 859	431 334	405 345	428 436		356 346
23	347 067			402 250	387 908	290 460	373 615		397 648	431 534		363 332
24	353 673	395 395	344 929	399 515		295 050	376 927		394 119	422 388	449 340	363 390
25		397 697	336 060	400 894		298 997	376 024	432 118	393 367		453 263	Closed
26		397 020	332 668		Closed	302 069		431 088	390 735		457 019	363 853
27	360 290	403 488	339 453		390 434	320 726		435 675		422 132	Closed	
28	361 251	404 346	Closed	404 729	388 765		384 615	440 086		431 098	455 372	
29	[illegible]			399 315	387 035		387 010	441 175	400 239	435 832		369 989
30	363 857			397 242	387 467	338 156	385 100		401 955	435 169		374 915
31	360 549		343 469				386 616			438 681		380 766
Average	330 087	385 960	378 290	375 958	392 671	342 783	374 706	411 922	422 984	427 687	439 870	404 595

CURRENCY PRODUCTS DAILY VOLUME TOTALS DURING 1986 (All Currency Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			74 753	114 965		100 725	78 128	Closed	51 640		97 278
2	86 324			89 380	69 091	114 606	62 026		92 268	86 192		98 335
3	93 999	83 755	103 888	85 661		120 331	56 979		128 394	83 998	90 669	79 147
4		98 458	137 989	77 071		95 284	Closed	77 539	110 280		72 922	122 117
5		89 505	178 430		84 590	135 380		108 685	175 884		108 129	141 014
6	77 662	86 479	150 127		109 830	112 537		88 253		59 565	102 178	
7	83 362	67 322	105 661	89 338	84 430		97 886	66 697		82 146	78 286	
8	86 266			93 751	93 356		120 492	63 371	153 158	52 638		91 480
9	130 160			77 772	89 875	91 333	98 268		148 368	79 932		94 159
10	95 216	96 819	135 743	107 655		108 555	73 232		102 238	70 665	90 576	80 919
11		98 930	96 121	77 685		92 198	109 152	76 905	124 072		56 392	83 096
12		96 004	115 536		85 192	69 966		124 193	125 801		111 905	93 964
13	116 398	128 541	93 044		103 214	78 834		84 561		39 782	186 756	
14	65 607	85 471	117 184	64 504	76 736		104 946	66 707		66 320	98 355	
15	69 792			77 974	73 746		109 008	41 700	84 416	64 102		62 703
16	57 033			103 547	85 810	69 346	112 319		70 472	58 831		47 402
17	40 762	Closed	94 572	134 369		83 458	87 410		100 935	59 627	79 626	44 121
18		107 976	73 815	105 109		87 324	84 033	70 723	142 797		61 726	50 136
19		206 994	77 643		102 154	45 857		128 051	98 205		84 057	43 937
20	73 679	121 574	57 848		131 692	52 789		82 052		74 821	68 397	
21	88 216	90 544	66 557	110 901	172 969		85 502	78 905		75 568	128 400	
22	117 458			119 778	108 434		130 260	107 875	98 196	83 101		62 486
23	75 491			110 110	83 881	88 798	109 396		148 024	151 068		68 503
24	117 024	136 801	113 065	76 240		89 926	68 480		64 045	153 361	73 472	35 785
25		156 256	129 297	105 365		82 111	79 706	61 644	51 588		156 526	Closed
26		120 008	78 556		Closed	45 142		102 764	44 496		113 875	35 065
27	83 387	140 280	55 923		98 968	82 166		105 676		118 611	Closed	
28	71 294	107 481	Closed	80 537	98 581		121 691	119 795		78 883	77 168	
29	85 873			65 087	131 469		121 888	130 248	71 65[illegible]	67 006		63 652
30	89 845			83 745	115 896	80 431	74 924		81 393	138 214		47 148
31	77 380		59 643				89 582			112 360		60 378
Total	1 882 228	2 119 198	2 040 642	2 010 332	2 114 879	1 826 372	2 097 905	1 864 472	2 216 683	1 908 431	1 759 415	1 602 825
Average	85 556	111 537	102 032	91 379	100 709	86 970	95 359	88 784	105 556	82 975	92 601	72 856

CURRENCY PRODUCTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Currency Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			335 536	392 199		327 336	416 472	Closed	360 631		517 483
2	256 133			335 189	391 670	448 385	337 952		540 060	374 190		518 611
3	253 780	341 185	447 302	336 771		448 601	349 089		536 897	383 325	453 522	518 936
4		341 762	448 822	336 195		447 390	Closed	420 256	537 516		456 945	515 641
5		346 623	445 610		399 854	447 932		414 410	393 128		459 083	342 879
6	255 483	346 764	444 169		411 579	327 962		422 842		386 585	463 127	
7	260 753	349 778	359 615	343 774	423 733		349 170	426 383		391 330	463 709	
8	260 756			343 189	425 303		356 793	425 390	362 810	396 888		294 447
9	265 731			349 407	435 113	271 937	363 376		369 769	397 540		290 875
10	260 065	362 237	340 375	360 264		277 228	366 310		367 553	408 739	468 282	294 879
11		371 446	337 780	362 647		279 531	365 002	426 583	382 036		468 671	296 051
12		368 238	343 696		442 104	280 257		443 883	395 328		476 922	301 650
13	263 460	377 118	344 306		444 414	284 452		433 811		412 931	482 762	
14	265 242	377 880	350 337	365 009	448 587		376 753	435 089		420 573	483 171	
15	269 930			371 647	452 802		389 458	437 810	390 348	428 799		296 019
16	268 957			377 344	453 561	282 316	398 953		331 635	428 400		235 846
17	273 104	Closed	358 650	380 503		215 418	402 420		341 667	421 906	486 735	242 813
18		385 769	303 885	386 283		220 378	407 425	450 902	365 718		490 356	246 337
19		391 061	307 031		461 553	225 031		468 472	382 698		496 569	250 119
20	282 312	399 636	315 449		453 498	227 304		481 394		420 304	499 914	
21	291 055	401 230	330 742	402 651	457 753		408 459	485 370		419 636	507 865	
22	294 741			403 846	455 821		400 673	511 612	379 770	430 595		255 703
23	299 761			407 687	453 784	234 957	399 917		341 859	433 551		266 184
24	313 028	411 700	320 708	405 817		251 295	402 079		337 445	424 484	510 052	267 374
25		419 379	312 270	410 513		259 916	405 288	521 758	340 900		513 059	Closed
26		421 902	314 569		Closed	265 122		520 304	346 812		517 797	269 198
27	321 312	433 838	321 680		457 878	288 030		524 640		426 973	Closed	
28	324 129	443 297	Closed	414 336	455 510		415 249	530 957		434 686	518 522	
29	323 737			410 290	445 711		407 877	534 037	357 171	445 541		276 369
30	328 801			408 067	445 012	308 118	411 377		359 284	449 580		282 454
31	330 210		327 735				414 791			452 566		288 331
Average	284 658	383 129	353 731	374 862	438 449	299 598	384 352	463 446	388 591	415 206	485 109	321 282

CURRENCY FUTURES DAILY VOLUME TOTALS DURING 1986 (All Currency Futures Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	64,788	97,632	....	79,066	60,929	Closed	39,760	....	76,837
2	74,052	....	....	77,512	57,147	92,682	49,621	....	74,420	69,747	....	76,895
3	80,125	67,115	86,334	71,394	....	95,172	44,817	....	111,648	65,680	68,791	65,976
4	....	83,359	115,008	67,904	....	76,931	Closed	63,577	93,413	....	50,883	102,253
5	....	75,625	152,817	....	68,186	108,268	....	90,131	138,836	....	82,455	117,556
6	68,519	75,319	120,906	....	89,775	88,488	....	70,200	....	48,003	74,767	....
7	69,970	56,976	91,004	77,849	68,901	....	85,468	53,232	....	67,611	60,170	....
8	73,587	....	....	81,574	76,808	....	103,581	53,025	119,185	41,711	....	85,509
9	112,863	....	....	64,468	62,946	85,723	85,386	....	120,987	60,420	....	82,542
10	81,729	82,538	123,362	89,027	....	102,163	61,381	....	92,708	57,057	68,652	74,839
11	....	73,607	87,581	65,962	....	85,559	95,450	60,699	106,888	....	43,617	75,141
12	....	81,681	105,456	....	62,414	65,099	....	80,732	105,427	....	85,978	82,660
13	102,545	105,167	83,618	....	81,936	73,285	....	54,498	....	31,823	84,958	....
14	59,379	70,046	105,456	53,108	62,406	....	90,647	48,888	....	50,076	77,547	....
15	62,206	....	....	67,738	54,977	....	93,736	33,879	70,521	44,643	....	54,895
16	49,158	....	....	87,622	68,446	62,952	89,196	....	59,691	45,247	....	39,362
17	31,941	Closed	81,494	110,193	....	71,501	67,762	....	86,297	42,655	59,241	34,495
18	....	91,929	66,640	84,305	....	75,958	70,659	47,287	114,285	....	48,001	41,936
19	....	161,780	66,998	....	80,017	36,562	....	80,989	81,326	....	68,014	34,367
20	64,588	96,688	51,452	....	97,956	41,690	....	56,414	....	62,118	49,127	....
21	74,054	78,049	55,502	89,407	106,650	....	65,109	64,204	....	61,968	90,751	....
22	104,500	....	....	94,841	83,755	....	110,034	65,728	81,325	63,688	....	50,693
23	68,391	....	....	87,828	63,954	77,985	94,221	....	87,289	115,354	....	53,002
24	99,608	113,807	103,795	59,883	....	72,111	57,160	....	50,844	115,452	54,373	29,589
25	....	127,753	110,430	81,782	....	69,556	66,292	37,479	38,946	....	114,037	Closed
26	....	99,973	61,890	....	Closed	38,008	....	81,484	34,367	....	85,863	30,310
27	68,431	115,893	45,193	....	77,770	68,292	....	89,690	....	89,360	Closed	....
28	63,068	86,040	Closed	65,031	82,089	....	102,346	98,370	....	59,303	56,791	....
29	72,397	....	....	48,997	95,694	....	89,481	107,662	57,629	45,685	....	48,679
30	76,325	....	....	68,800	89,829	70,304	63,490	....	69,267	103,170	....	34,914
31	65,618	....	48,079	....	....	....	71,371	....	....	82,805	....	43,787
Total	1,623,054	1,743,345	1,763,015	1,660,013	1,629,288	1,558,289	1,736,274	1,399,097	1,795,299	1,464,336	1,324,016	1,336,238
Average	73,775	91,755	88,151	75,455	77,585	74,204	78,922	66,624	85,490	63,667	69,685	60,738

CURRENCY FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Currency Futures Contracts)

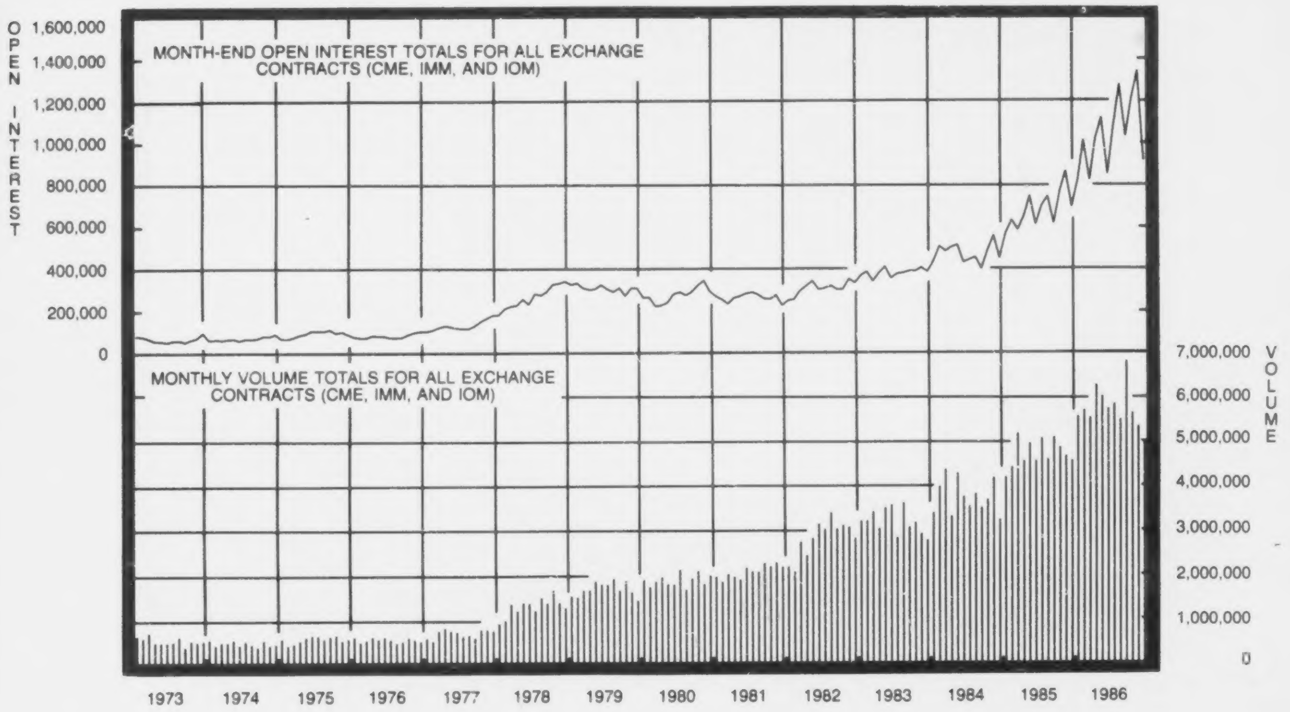
Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	154,277	168,218	....	153,955	175,551	Closed	150,016	....	183,885
2	154,911	....	....	151,458	166,314	174,897	160,284	....	203,757	158,974	....	181,642
3	148,157	182,024	201,276	148,853	....	174,157	166,718	....	201,728	163,962	171,277	181,201
4	....	183,486	202,851	146,916	....	173,744	Closed	178,002	202,860	....	170,450	180,943
5	....	185,206	197,481	....	170,478	175,680	....	172,546	206,170	....	169,330	179,228
6	148,133	181,931	200,095	....	174,945	175,762	....	175,680	....	164,945	168,462	....
7	148,120	181,784	198,437	153,079	182,523	....	163,018	177,852	....	167,143	167,137	....
8	144,527	....	....	150,640	183,794	....	165,173	177,497	193,464	169,663	....	183,432
9	144,413	....	....	152,096	182,965	164,884	166,770	....	194,706	166,781	....	176,446
10	139,806	187,474	202,180	157,350	....	168,515	166,389	....	191,315	174,058	167,635	178,996
11	....	189,723	195,935	156,547	....	168,607	161,878	177,785	202,861	....	165,828	177,014
12	....	190,172	200,034	....	184,792	167,867	....	177,014	203,150	....	170,480	177,364
13	140,868	191,879	198,436	....	182,024	170,392	....	177,373	....	177,607	173,259	....
14	141,835	190,326	202,228	156,077	181,828	....	168,707	179,017	....	180,553	171,594	....
15	144,158	....	....	158,895	180,950	....	179,145	179,923	192,527	182,351	....	169,747
16	141,667	....	....	163,957	179,357	166,377	181,554	....	129,559	180,650	....	107,189
17	142,937	Closed	208,666	167,985	....	96,822	180,072	....	135,948	179,977	171,152	111,157
18	....	195,327	155,722	174,030	....	97,330	183,705	179,898	151,914	....	173,771	112,085
19	....	186,927	155,350	....	179,716	99,895	....	183,231	164,200	....	176,367	112,898
20	151,676	188,258	163,254	....	177,653	96,819	....	185,141	....	175,049	178,513	....
21	155,463	187,966	174,142	186,874	179,395	....	183,223	187,331	....	170,841	179,791	....
22	159,048	....	....	184,268	179,136	....	173,394	198,145	156,479	177,303	....	115,138
23	163,138	....	....	183,752	175,223	100,457	169,511	....	147,813	177,215	....	121,215
24	172,399	194,447	162,317	182,332	....	105,944	168,323	....	142,885	167,432	180,017	120,323
25	....	198,333	150,987	186,320	....	108,704	167,690	198,390	142,313	....	180,317	Closed
26	....	197,837	147,427	....	Closed	109,516	....	193,866	144,352	....	182,424	121,234
27	178,787	200,676	149,939	....	179,169	126,955	....	196,249	....	166,369	Closed	....
28	181,184	200,629	Closed	190,570	177,087	....	175,609	198,702	....	170,635	183,450	....
29	177,239	....	....	187,950	174,647	....	172,477	198,092	151,702	175,071	....	124,298
30	179,468	....	....	185,475	173,536	143,252	172,345	....	150,306	175,029	....	126,787
31	176,449	....	151,036	....	....	....	174,392	....	....	174,268	....	128,787
Average	156,108	190,232	180,890	167,259	177,798	141,266	170,651	184,156	171,905	171,561	173,750	148,682

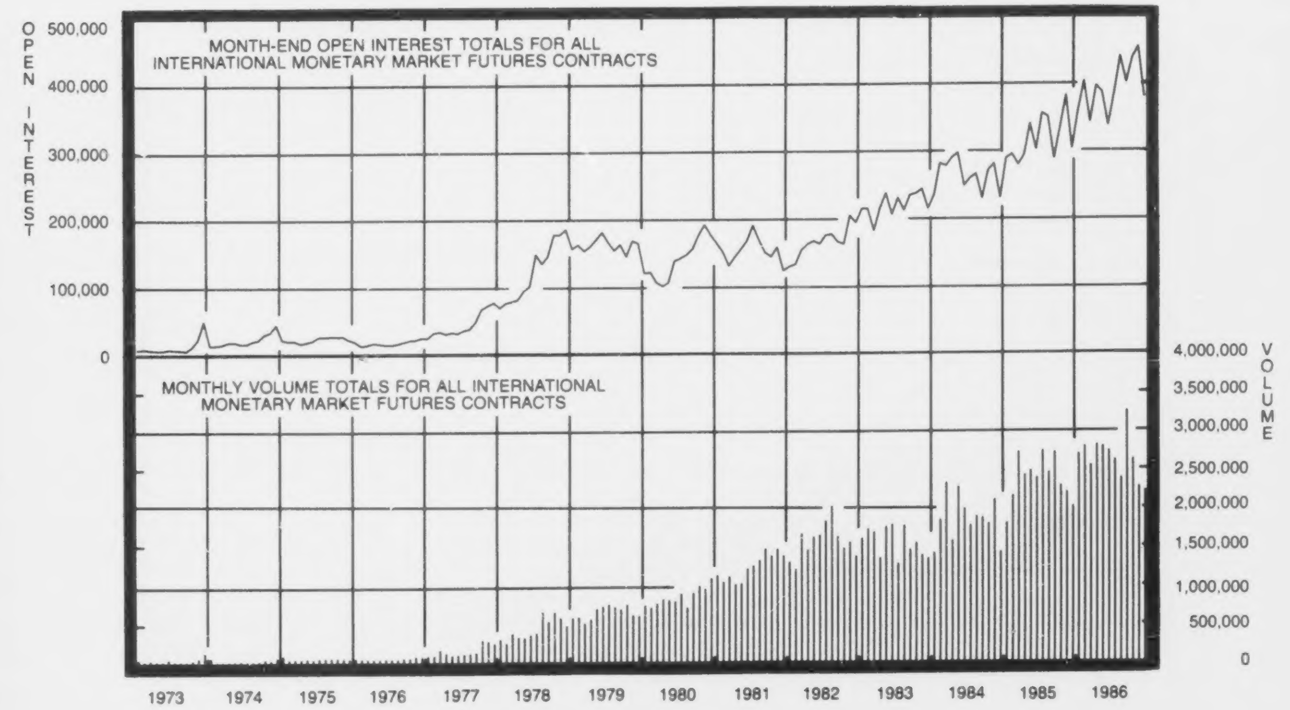
CURRENCY OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (All Currency Options Contracts)

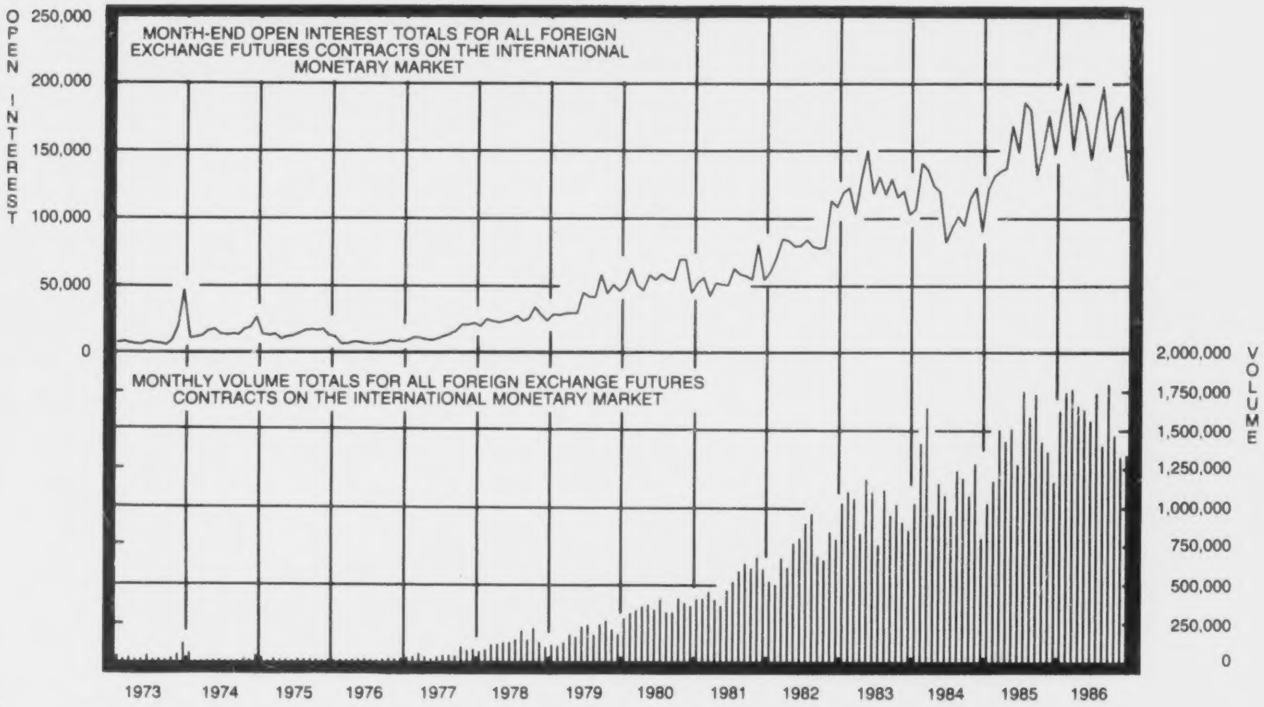
Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,965	17,333	....	21,659	17,199	Closed	11,880	....	20,441
2	12,272	....	....	11,868	11,944	21,924	12,405	....	17,848	16,445	....	21,439
3	13,874	16,640	17,554	14,267	....	25,159	12,162	....	16,746	17,318	21,878	13,171
4	....	15,099	22,981	9,167	....	18,353	Closed	13,962	16,867	....	22,039	19,864
5	...	13,880	25,613	....	16,404	27,112	....	18,554	37,048	....	25,674	23,458
6	9,143	11,160	29,221	....	20,055	24,049	....	18,053	...	11,562	27,411	....
7	13,392	10,346	14,657	11,489	15,529	....	12,418	13,465	....	14,535	18,116	....
8	12,679	....	....	12,177	16,548	....	16,911	10,346	33,973	10,927	....	5,971
9	17,297	....	....	13,304	26,929	5,610	12,882	....	27,381	19,512	....	11,617
10	13,487	14,281	12,381	18,628	....	6,392	11,851	....	9,530	13,608	21,924	6,080
11	....	25,323	8,540	11,723	...	6,639	13,702	16,206	17,184	....	12,775	7,955
12	....	14,323	10,080	....	22,778	4,867	....	43,461	20,374	....	25,927	11,304
13	13,853	23,374	9,426	....	21,278	5,549	....	30,063	....	7,959	21,709	....
14	6,228	15,425	11,728	11,396	14,330	....	14,299	17,819	....	16,244	20,808	....
15	7,586	....	....	10,236	18,769	....	15,272	7,821	13,895	19,459	....	7,808
16	7,875	....	....	15,925	17,364	6,394	23,123	....	10,781	13,584	....	8,040
17	8,821	Closed	13,078	24,176	....	11,957	19,648	....	14,638	16,972	20,385	9,626
18	....	16,047	7,175	20,804	....	11,366	13,374	23,436	28,512	....	13,725	8,200
19	....	45,214	10,645	....	22,137	9,295	....	47,062	16,879	....	16,043	9,570
20	9,091	24,886	6,396	....	33,736	11,099	....	25,638	....	12,703	19,270	....
21	14,162	12,495	11,055	21,494	66,319	....	20,393	14,701	....	13,600	37,649	....
22	12,958	....	....	24,937	24,679	....	20,226	42,147	16,871	19,413	....	11,793
23	7,100	....	....	22,282	19,927	10,813	15,175	...	60,735	35,714	....	15,501
24	17,416	22,994	9,270	16,357	....	17,815	11,320	....	13,201	37,909	19,099	6,196
25	....	28,503	18,867	23,583	....	12,555	13,414	24,165	12,642	....	42,489	Closed
26	....	20,035	16,666	....	Closed	7,134	..	21,280	10,129	....	28,012	4,755
27	14,956	24,387	10,730	....	21,198	13,874	..	15,986	....	29,251	Closed	....
28	8,226	21,441	Closed	15,506	16,492	....	19,34[illegible]	21,425	....	19,580	20,377	....
29	13,476	....	....	16,090	35,775	....	32,40[illegible]	22,586	14,024	21,321	....	14,973
30	13,520	....	....	14,945	26,067	10,127	11,4[illegible]4	....	12,126	35,044	....	12,234
31	11,762	....	11,564	....	....	....	18,[illegible]11	....	....	29,555	....	16,591
Total	259,174	375,853	277,627	350,319	485,591	268,083	361,631	465,375	421,384	444,095	435,399	266,587
Average	11,781	19,782	13,881	15,924	23,123	12,766	16,438	22,161	20,066	19,308	22,916	12,118

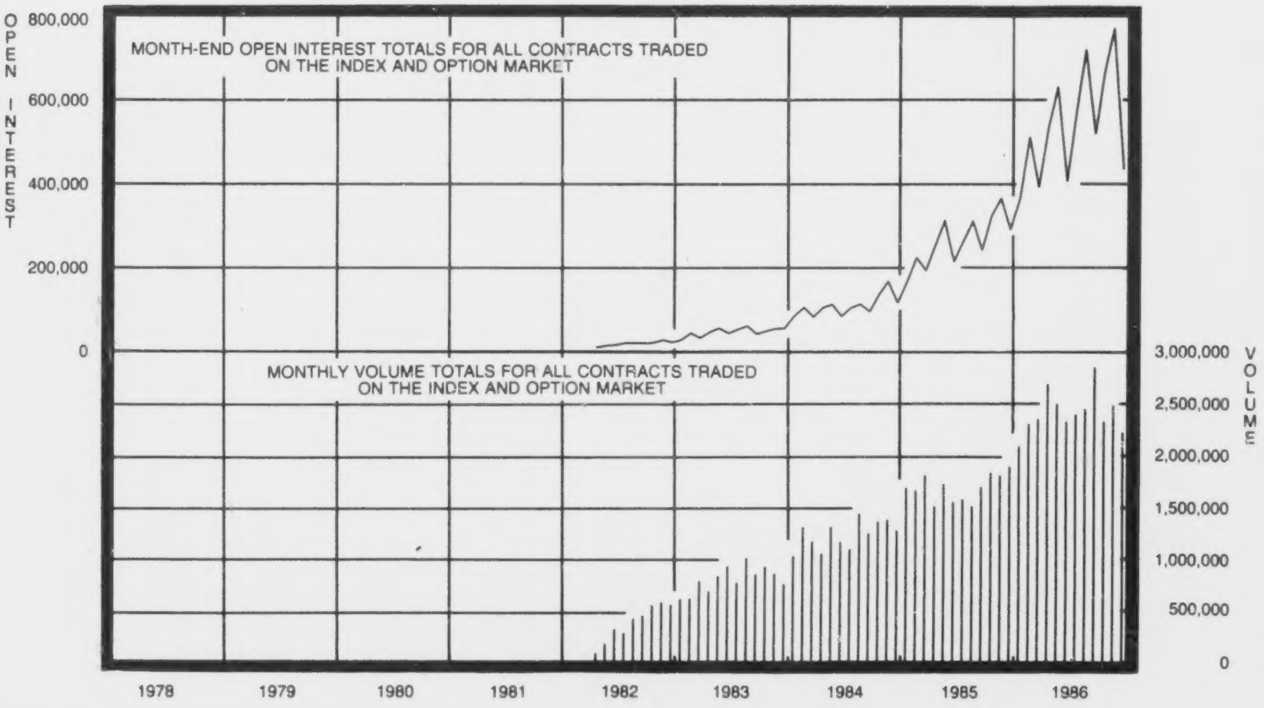
CURRENCY OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Currency Options Contracts)

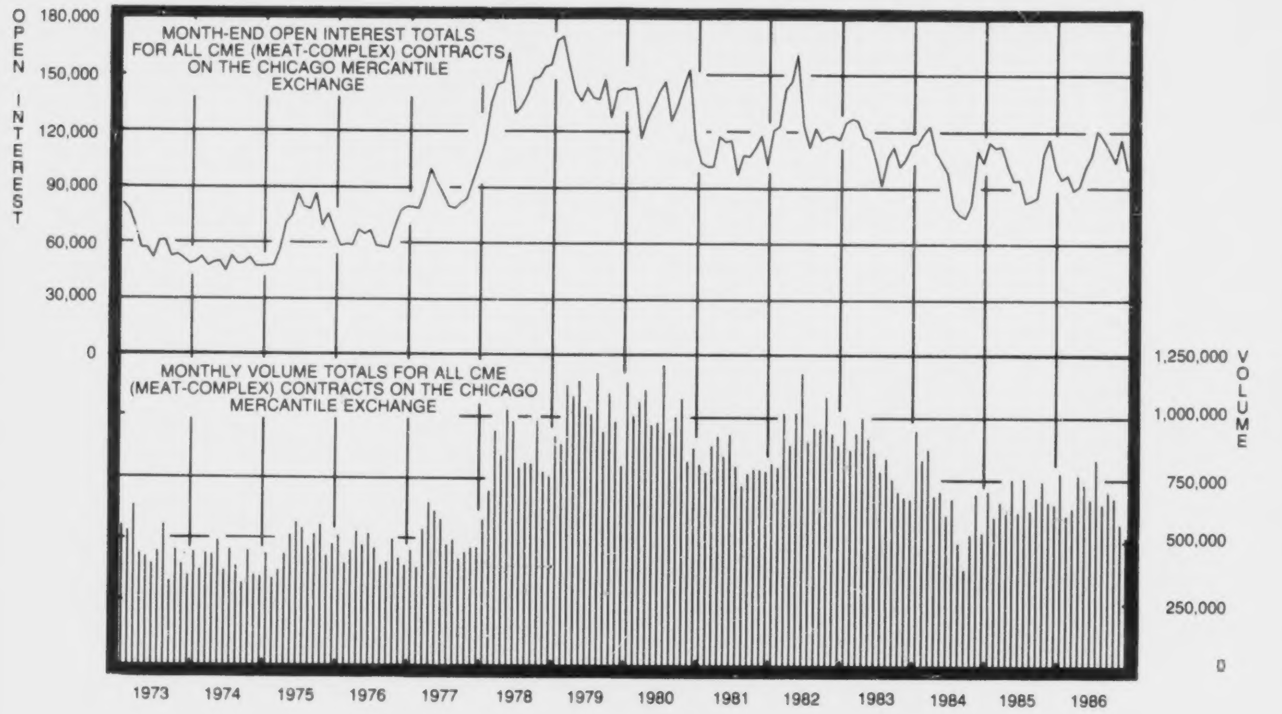
Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	...	181,259	223,981	....	173,381	240,921	Closed	210,615	....	333,598
2	101,222	....	....	183,731	225,356	273,488	177,668	....	336,303	215,216	....	336,969
3	105,623	159,161	246,026	187,918	....	274,444	182,371	....	335,169	219,363	282,245	337,735
4	....	158,276	245,971	189,279	...	273,646	Closed	242,254	334,656	....	286,495	334,698
5	....	161,417	248,129	....	229,376	272,252	....	241,864	186,958	....	289,753	163,651
6	107,350	164,833	244,074	....	236,634	152,200	....	247,162	....	221,640	294,665	....
7	112,633	167,994	161,178	190,695	241,210	....	186,152	248,531	....	224,187	296,572	....
8	116,229	...	....	192,549	241,509	....	191,620	247,893	169,346	227,225	....	111,015
9	121,318	....	....	197,311	252,148	107,053	196,606	....	175,063	230,759	....	114,429
10	120,259	174,763	138,195	202,914	....	108,713	199,921	....	176,238	234,681	300,647	115,883
11	....	181,723	141,845	206,100	....	110,924	203,124	248,798	179,175	....	302,843	119,037
12	....	178,066	143,662	....	257,312	112,390	....	266,869	192,178	....	306,442	124,286
13	122,592	185,239	145,870	....	262,390	114,060	....	256,438	....	235,324	309,503	....
14	123,407	187,554	148,109	208,932	266,759	....	208,046	256,072	....	240,020	311,577	....
15	125,772	....	....	212,752	271,852	....	210,313	257,887	197,821	246,448	....	126,272
16	127,290	...	....	213,387	274,204	115,939	217,399	....	202,076	247,750	....	128,657
17	130,167	Closed	149,984	212,518	....	118,596	222,348	....	205,719	241,929	315,583	131,656
18	....	190,442	148,163	212,253	....	123,048	223,720	271,004	213,904	....	316,585	134,252
19	....	204,134	151,681	....	281,837	125,136	....	285,241	218,498	....	320,202	137,221
20	130,636	211,378	152,195	....	275,845	130,485	....	296,253	....	245,255	321,401	....
21	135,592	213,264	156,600	215,777	278,358	....	225,236	298,039	....	248,795	328,074	....
22	135,693	....	....	219,578	276,685	....	227,279	313,467	223,291	253,292	....	140,565
23	136,623	....	....	223,935	278,561	134,500	230,406	....	194,046	256,336	....	144,969
24	140,629	217,253	158,391	223,485	....	145,351	233,756	....	194,560	257,052	330,035	147,051
25	....	221,046	161,283	224,193	....	151,212	237,598	323,368	198,587	....	332,742	Closed
26	....	224,065	167,142	....	Closed	155,606	....	326,438	202,460	....	335,373	147,964
27	142,525	233,162	171,741	....	278,709	161,075	....	328,391	....	260,604	Closed	....
28	142,945	242,668	Closed	223,766	278,423	....	239,640	332,255	....	264,045	335,072	....
29	146,498	....	....	222,340	271,064	....	235,400	335,945	205,469	270,470	....	152,071
30	149,333	....	....	222,592	271,476	164,866	239,032	....	208,978	274,551	....	155,667
31	153,761	...	176,699	....	....	....	240,399	....	....	278,298	....	159,544
Average	128,550	193,497	172,847	207,603	260,652	158,333	213,701	279,290	216,685	243,646	311,358	172,600


MONTH-END OPEN INTEREST TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
MONTHLY VOLUME TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
OPEN INTEREST
1,600,000
1,400,000
1,200,000
1,000,000
800,000
600,000
400,000
200,000
0
VOLUME
7,000,000
6,000,000
5,000,000
4,000,000
3,000,000
2,000,000
1,000,000
0
1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986


MONTH-END OPEN INTEREST TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
MONTHLY VOLUME TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
OPEN INTEREST
500,000
400,000
300,000
200,000
100,000
0
VOLUME
4,000,000
3,500,000
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
500,000
0
1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986


OPEN INTEREST
250,000
200,000
150,000
100,000
50,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
MONTHLY VOLUME TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
VOLUME
2,000,000
1,750,000
1,500,000
1,250,000
1,000,000
750,000
500,000
250,000
0
1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986


OPEN INTEREST
800,000
600,000
400,000
200,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL CONTRACTS TRADED ON THE INDEX AND OPTION MARKET
MONTHLY VOLUME TOTALS FOR ALL CONTRACTS TRADED ON THE INDEX AND OPTION MARKET
VOLUME
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
500,000
0
1978 1979 1980 1981 1982 1983 1984 1985 1986



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Interest Rate Options	422
Equity Options	424

MARKET DATA BY CONTRACT	PRICES	VOL. & OPN INT
Live Cattle Futures	141	142
Cattle Call Options	159,115	160,114
Cattle Put Options	161,113	162,112
Live Hog Futures	145	146
Live Hog Call Options	163,111	164,110
Live Hog Put Options	165,109	166,108
Pork Belly Futures	147	148
Pork Belly Call Options	167,107	168,106
Pork Belly Put Options	169,105	170,104
British Pound Futures	341	342
British Pound Call Options	371,303	372,302
British Pound Put Options	373,301	374,300
Canadian Dollar Futures	343	344
Canadian Dollar Call Options	267,207	268,206
Canadian Dollar Put Options	269,205	270,204
Deutschemark Futures	345	346
Deutschemark Call Options	359,315	360,314
Deutschemark Put Options	361,313	362,312
European Curr. Unit Futures	339	340
French Franc Futures	353	354
Japanese Yen Futures	347	348
Japanese Yen Call Options	367,307	368,306
Japanese Yen Put Options	369,305	370,304
Swiss Franc Futures	349	350
Swiss Franc Call Options	363,311	364,310
Swiss Franc Put Options	365,309	366,308
Eurodollar Futures	321	320
Eurodollar Call Options	463,411	464,410
Eurodollar Put Options	465,409	466,408
90-Day T-Bill Futures	325	324
90-Day T-Bill Call Options	467,407	468,406
90-Day T-Bill Put Options	469,405	470,404
Gold Bullion Futures	327	326
Domestic CD Futures	323	322
S&P 100 Futures	125	124
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MARKET DATA BY CONTRACT	PRICES	VOL. & OPN INT
S&P 500 Futures	127	126
S&P 500 Call Options	459,415	460,414
S&P 500 Put Options	461,413	462,412

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ECONOMIC INDICATORS

COUNTRY	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1986 BALANCE OF TRADE												
United States(bln dlrs)	−16.460	−12.490	−14.520	−12.070	−14.210	−14.170	−18.040	−14.030	−12.560	−14.710	−19.220	....
United Kingdom (bln sterling)	+ .140	− .338	− 1.200	− .265	− .666	− .623	− .588	− 1.490	− .885	− .835	− 1.030	....
Canada (bln dlrs)	+ 1.000	+ .144	+ 1.270	+ 1.140	+ .902	+ 442	− .187	+ .500	+ 1.330	+ .823	....	....
West Germany (bln marks)	+ 7.000	+ 6.800	+ 8.400	+10.000	+ 8.100	+ 9.900	+10.900	+ 8.100	+10.400	+10.700	....	....
France (bln francs)	+ 3.500	− 2.600	− 4.800	− 2.100	− 1.260	+ 1.500	+ 3.200	− 2.900	− .100	....	....	....
Japan (bln dlrs)	+ 2.390	+ 4.780	+ 7.420	+ 7.660	+ 8.300	+ 7.810	+ 8.670	+ 8.110	+ 9.800	+ 8.720	+ 8.500	....
Switzerland (bln francs)	− .851	− .722	− .710	− .757	− .516	....	− .453	− .751	− .620	− .284	− .010	....
1986 BALANCE OF PAYMENTS–												
United States (bln dlrs, Qtrly)	....	....	−34.04	....	....	−34.41	....	....	−36.28	....	....	....
United Kingdom (bln dlrs, Qtrly)	....	....	....	....	....	....	....	....	....	....	....	....
Canada (bln dlrs, Qtrly)	....	....	....	....	....	....	....	....	....	....	....	....
West Germany (bln dlrs)	+ 4.50	+ 6.80	+ 4.70	+ 8.20	+ 5.90	+ 4.30	+ 5.80	+ 4.10	+ 6.70	+ 8.30	+ 9.80	....
France (bln dlrs)	....	....	....	+ 1.30	+ .80	....	....	+ .30	+ 3.80	+ 1 20	....	....
Japan (bln dlrs)	− 5.15	− 1.30	+ .75	− 1.34	− .86	− 2.43	− .62	− 5.47	− 3.87	− 8.08	− 9 33	....
Switzerland (bln dlrs, Annually)	....	....	....	....	....	....	....	....	....	....	....	....
1986 PRODUCER–WHOLESALE PRICE INDEX												
United States (1967 base)	269.9	292.3	288.1	286.9	288.9	288.9	287.7	286.4	287.5	290.5	290.7	....
United Kingdom (1980 base)	142.9	143.6	144.5	145.7	146.1	146.1	145.9	146.3	146.7	147.0	147.3	....
Canada (1980 base)	131.8	131.5	131.0	130.5	129.5	129.5	....	....	....	....	....	....
West Germany (1980 base)	115.0	114.7	113.6	113.2	112.2	109.1	106.8	106.6	107.2	105.8	105.1	....
France (1962 base)	....	....	....	....	....	....	....	....	....	....	....	....
Japan (1980 base)	96.9	95.0	92.9	91.6	90.7	90.1	89.1	88.3	87.4	86.7	87.0	....
Switzerland (1963 base)	177.1	176.1	174.7	174.0	173.3	172.6	171.7	171.2	170.7	170.1	168.8	....
1986 CONSUMER PRICE–COST OF LIVING INDEX												
United States (1967 base)	....	323.2	....	325.3	326.3	327.5	327.5	328.6	324.9	325.4	330.8	....
United Kingdom (1974 base)	379.7	381.1	381.6	385.3	386.0	385.8	384.7	385.9	387.8	388.4	391.7	....
Canada (1981 base)	130.1	130.6	130.9	131.1	131.6	131.9	132.9	133.3	133.3	134.0	134.7	....
West Germany (1980 base)	121.7	121.2	121.0	120.9	120.9	121.1	120.5	120.3	120.5	120.1	119.9	....
France (1980 base)	160.1	159.7	160.1	160.7	161.0	161.5	161.7	162.3	162.9	163.2	....	....
Japan (1980 base)	115.4	114.9	114.6	115.0	115.8	115.2	100.4*	100.2*	100.7*	100.8*	100.3*	....
Switzerland (1982 base)	108.4	108.4	108.6	108.5	108.2	108.2	107.6	107.9	108.0	108.1	108.3	....
*Base 1985 = 100												
1986 UNEMPLOYMENT–(Percent of Labor Force)												
United States	6.7	7.3	7.2	7.1	7.3	7.1	6.9	6.8	7.0	7.0	7.0	....
United Kingdom	13.2	13.2	13.1	13.2	....	13.1	11.7	11.7	11.6	11.5	11.4	....
Canada	9.8	9.8	9.6	9.6	9.6	9.5	9.9	9.7	9.5	9.4	9.4	....
West Germany	10.4	10.4	9.8	9.0	8.5	8.4	8.6	8.5	8.2	8.1	8.3	....
France (number in mlns)	2.3	2.3	2.3	2.4	2.4	2.4	2.4	2.4	....	....	....	....
Japan (number in mlns)	1.6	1.6	1.8	1.8	1.6	1.6	1.6	1.6	1.6	1.6	1.5	....
Switzerland	1.0	1.0	0.9	0.9	0.8	0.8	0.7	0.7	0.7	0.7	0.8	....
1986 RESERVES												
United States (bln dlrs)	32.58	34.41	33.83	35.40	34.16	35.51	36.35	37.08	37.00	36.02	....	....
United Kingdom (bln dlrs)	15.56	15.81	16.25	18.99	19.17	19.91	19.08	18.92	22.43	21.99	22.01	21.92
Canada (bln dlrs)	3.24	4.48	3.28	3.47	3.45	....	3.47	3.23	3.11	3.71	3.89	4.10
West Germany (bln dlrs)	45.10	46.70	45.48	45.63	43.23	44.63	45.34	46.73	48.97	52.92	....	....
France (bln francs)	....	412.10	411.60	459.41	462.57	452.84	440.93	441.97	437.56	431.26	420.41	....
Japan (bln dlrs)	26.96	27.58	27.92	31.11	32.48	33.91	38.33	41.21	41.46	41.68	41.98	42.24
Switzerland (bln dlrs)	15.39	15.57	16.80	16.16	16.48	16.98	16.95	17.665	18.36	17.61	....	....
1986 INDUSTRIAL PRODUCTION INDEX												
United States (1977 base)	126.4	125.7	124.8	124.6	124.1	....	124.8	125.2	125.2	125.9	....	....
United Kingdom (1980 base)	109.4	110.1	109.3	110.1	108.3	107.0	109.8	110.5	110.9	110.0	....	....
Canada (1980 base)	111.3	112.4	108.5	111.9	109.6	....	....	....	....	....	....	....
West Germany (1980 base)	104.9	103.5	102.5	106.2	102.7	105.9	106.9	105.8	105.0	106.0	106.8	....
France (1970 base)	131.0	133.0	133.0	137.0	130.0	136.0	137.0	138.0	137.0	137.0	....	....
Japan (1980 base)	121.3	121.2	121.7	121.7	122.1	122.7	122.3	119.0	123.1	120.7	118.9	....
Switzerland (1980 base; qtrly)	....	....	....	....	....	....	....	....	....	....	....	....

1986 WEEKLY AVERAGE MONEY MARKET RATES (% per annum)
(According to the Federal Reserve Bank)

WK END	U.S. Treasury Bills — Market Yields 3-Mo.	Market Yields 6-Mo.	Market Yields 1 Yr.	Rates on New Issues 3-Mo.	Rates on New Issues 6-Mo.	Cert. of Dep. Deposits 3-Mo.	Cert. of Dep. Deposits 6-Mo.	Euro Dollar 3-Mo.	Federal Funds Rate	Prime Comm. Paper 3-Mo.	Prime Comm. Paper 6-Mo.	Prime Bankers' Acceptances, 90-Days	Money Supply(bln dlrs) M-1	M-2	M-3	Broker Loan
Jan 3...	7.04	7.11	7.12	7.04	7.07	7.74	7.73	7.91	9.55	7.73	7.59	7.62	624.7	2563.1	3213.5	9½-¼
10...	7.13	7.20	7.21	7.05	7.11	7.81	7.81	7.99	8.20	7.68	7.58	7.64	628.5	2563.6	3213.4	9
17...	7.17	7.26	7.32	7.23	7.28	7.91	7.93	8.13	7.92	7.78	7.71	7.69	622.3	2563.6	3213.5	9
24...	6.99	7.13	7.21	6.98	7.14	7.84	7.85	8.06	7.87	7.71	7.64	7.60	626.3	2563.6	3213.1	9
31...	6.98	7.07	7.11	6.92	7.03	7.76	7.76	7.96	7.83	7.66	7.59	7.58	628.6	2567.1	3211.6	9
Feb 7...	7.06	7.11	7.12	6.99	7.06	7.73	7.74	7.93	7.97	7.63	7.55	7.56	624.6	2566.1	3211.2	8¾
14...	7.11	7.18	7.17	7.18	7.23	7.74	7.77	7.95	7.85	7.67	7.60	7.59	630.6	2569.3	3222.3	8¾
21...	7.05	7.11	7.11	6.97	7.03	7.67	7.68	7.90	7.84	7.63	7.52	7.50	634.0	2577.0	3239.8	8¾
28...	7.04	7.04	7.02	6.96	7.00	7.62	7.62	7.86	7.82	7.59	7.48	7.50	631.8	2576.2	3238.6	8¾
Mar 7...	6.79	6.77	6.76	6.92	6.87	7.46	7.46	7.70	7.89	7.40	7.27	7.27	637.6	2576.1	3238.6	8½
14...	6.59	6.58	6.59	6.55	6.54	7.19	7.18	7.41	7.52	7.13	7.04	7.05	638.4	2776.2	3239.2	8¼-½
21...	6.49	6.55	6.57	6.52	6.55	7.17	7.16	7.39	7.47	7.13	7.01	7.04	639.3	2589.9	3258.6	8¼-½
28...	6.39	6.42	6.46	6.36	6.43	7.16	7.15	7.43	7.25	7.13	7.00	7.01	640.1	2590.3	3258.6	8½
Apr 4...	6.31	6.30	6.27	6.35	6.32	7.02	6.94	7.23	7.39	7.02	6.82	6.80	641.5	2590.3	3258.0	8¼-½
11...	6.07	6.08	6.03	6.19	6.17	6.62	6.57	7.01	7.05	6.66	6.53	6.46	645.6	2590.4	3258.1	8
18...	5.84	5.87	5.85	5.84	5.93	6.44	6.41	6.71	6.97	6.41	5.30	6.30	648.6	2621.0	3287.8	7¾
25...	6.03	5.06	6.08	5.86	5.87	6.47	6.47	6.56	6.92	6.44	6.34	6.44	644.7	2620.8	3287.7	7¾
May 2...	6.11	6.15	6.17	6.08	6.14	6.56	6.54	6.78	6.88	6.55	6.44	6.46	656.0	2621.6	3288.8	7¾
9...	6.05	6.08	6.10	6.07	6.09	6.53	6.50	6.74	6.87	6.53	6.42	6.39	658.9	2621.6	3288.8	7¾
16...	6.14	6.15	6.24	6.07	6.10	6.64	6.65	6.79	6.82	6.61	6.52	6.57	660.5	2647.7	3307.0	7¾
23...	6.20	6.25	6.33	6.22	6.26	6.75	6.75	6.98	6.87	6.70	6.63	6.63	663.2	2647.0	3306.6	7¾
30...	6.24	6.32	6.37	6.15	6.21	6.71	6.71	6.91	6.85	6.69	6.61	6.61	666.9	2646.9	3306.7	7¾
Jne 6...	6.42	6.48	6.55	6.33	6.41	6.83	6.86	7.01	6.95	6.78	6.75	6.74	668.5	2647.0	3307.2	7¾
13...	6.29	6.38	6.43	6.31	6.39	6.81	6.82	7.01	6.89	6.77	6.71	6.64	666.4	2667.3	3326.9	7¾-8
20...	6.10	6.19	6.21	6.11	6.18	6.68	6.67	6.94	6.87	6.69	6.59	6.54	666.3	2667.3	3326.9	7¾-8
27...	6.07	6.08	6.14	6.09	6.13	6.62	6.59	6.91	6.86	6.64	6.51	6.52	673.9	2667.4	3321.1	7¾-8
Jly 4...	5.97	5.93	5.98	5.99	5.96	6.51	6.48	6.76	7.02	6.56	6.41	6.37	673.1	2668.9	3322.5	7¾
11...	5.86	5.88	5.92	5.85	5.85	6.43	6.41	6.65	6.87	6.45	6.32	6.31	677.7	2668.9	3322.5	7½
18...	5.75	5.81	5.83	5.78	5.80	6.33	6.32	6.54	6.51	6.26	6.19	6.19	676.9	2697.1	3358.5	7½
25...	5.78	5.84	5.89	5.72	5.77	6.31	6.31	6.46	6.42	6.22	6.17	6.15	679.6	2698.9	3369.0	7½
Aug 1...	5.83	5.85	5.91	5.86	5.89	6.29	6.30	6.49	6.32	6.21	6.16	6.15	684.9	2698.5	3371.5	7½
8...	5.71	5.77	5.81	5.70	5.73	6.21	6.21	6.38	6.36	6.20	6.13	6.07	688.1	2698.5	3374.7	7½
15...	5.60	5.59	5.67	5.60	5.60	6.03	6.02	6.26	6.31	6.05	5.93	5.92	688.6	2722.5	3398.7	7¼
22...	5.48	5.50	5.52	5.64	5.65	5.82	5.81	6.04	6.38	5.82	5.73	5.71	693.0	2723.4	3399.5	7¼
29...	5.27	5.31	5.36	5.32	5.35	5.57	5.57	5.79	5.87	5.57	5.49	5.44	695.3	2723.6	3399.9	6⅞-7
Sep 5...	5.21	5.26	5.35	5.12	5.17	5.49	5.49	5.59	5.83	5.49	5.39	5.41	691.3	2723.7	3399.8	6⅞-7¼
12...	5.20	5.36	5.46	5.24	5.35	5.71	5.72	5.79	5.82	5.67	5.60	5.62	695.1	2723.7	3399.8	6⅞-7½
19...	5.18	5.37	5.48	5.16	5.34	5.75	5.76	5.96	5.88	5.73	5.66	5.64	693.6	2740.6	3424.7	6⅞-7¼
26...	5.24	5.38	5.47	5.25	5.40	5.79	5.80	6.00	5.81	5.74	5.69	5.67	701.3	2741.3	3425.2	6⅞-7¼
Oct 3...	5.19	5.35	5.47	5.20	5.37	5.77	5.77	5.99	6.08	5.76	5.70	5.63	696.5	2741.0	3424.9	6¾-7
10...	5.05	5.10	5.27	5.08	5.13	5.59	5.59	5.84	5.75	5.61	5.53	5.43	702.6	2740.7	3424.8	6¾
17...	5.20	5.28	5.41	5.13	5.22	5.69	5.69	5.79	5.83	5.67	5.59	5.60	704.2	2764.4	3443.5	6¾
24...	5.29	5.37	5.49	5.30	5.39	5.78	5.79	5.95	5.91	5.74	5.68	5.67	703.4	2764.1	3443.5	6¾
31...	5.19	5.27	5.43	5.18	5.21	5.68	5.69	5.94	5.86	5.69	5.61	5.59	712.8	2764.8	3444.2	6¾
Nov 7...	....	....	....	....	....	....	....	....	....	....	....	....	712.3	2763.9	3443.8	6¾-7
14...	....	....	....	....	....	....	....	....	....	....	....	....	711.6	2780.1	3460.6	6¾-7
21...	....	....	....	....	....	....	....	....	....	....	....	....	721.4	2780.1	3460.6	7-7¼
28...	....	....	....	....	....	....	....	....	....	....	....	....	720.7	2780.6	3460.3	7
Dec 5...	....	....	....	....	....	....	....	....	....	....	....	....	722.5	2781.2	3461.5	7¼
12...	....	....	....	....	....	....	....	....	....	....	....	....	731.0	2781.2	3461.5	7-7¼
19...	....	....	....	....	....	....	....	....	....	....	....	....	....	....	....	7½-¾
26...	....	....	....	....	....	....	....	....	....	....	....	....	....	....	....	7½-8

1986 LONDON GOLD BULLION MARKET DAILY PRICES

In U.S. Dollars and Cents per troy ounce (Interday High/Low Bid)

JANUARY

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	Closed						
2..	327.00/327.50	328.10	326.10	327.40/327.80	327.10	326.70/327.20	326.30
3..	325.50/326.00	327.70	325.50	327.70/328.29	326.00	326.00/326.50	326.75
4..	...	...	...	...	...	...	...
5..	...	...	...	...	...	...	...
6..	327.65/328.15	328.20	327.50	328.10/328.50	327.80	327.90/328.40	328.00
7..	328.80/329.30	328.80	328.80	329.50/330.00	328.90	328.80/329.30	330.00
8..	330.20/330.60	332.60	330.20	332.40/332.90	330.90	331.25/331.75	332.60
9..	332.60/333.10	334.70	332.60	334.30/334.80	333.90	334.50/335.00	333.50
10..	339.20/339.70	341.00	338.75	341.00/341.50	339.45	340.60/341.10	340.45
11..	...	...	...	...	...	...	...
12..	...	...	...	...	...	...	...
13..	339.50/340.00	340.75	339.25	340.50/341.00	340.75	340.10/340.60	339.40
14..	338.00/338.50	342.00	338.00	340.50/341.00	338.80	340.10/340.60	341.00
15..	340.20/340.70	347.00	345.20	346.00/346.40	345.30	345.30/345.80	346.75
16..	351.00/351.50	364.00	351.00	361.50/362.00	359.60	364.00/365.00	363.00
17..	357.00/358.00	358.00	350.00	352.50/353.50	357.25	358.00/359.00	352.60
18..	...	...	...	...	...	...	...
19..	...	...	...	...	...	...	...
20..	352.00/353.00	353.65	349.75	349.75/350.25	353.25	352.00/352.75	351.00
21..	358.00/359.00	360.00	349.00	353.50/354.50	356.50	356.00/357.00	356.50
22..	349.50/350.25	353.00	349.50	351.00/351.75	352.75	351.50/352.50	353.00
23..	349.00/349.50	351.50	348.65	350.00/350.50	349.50	348.65/349.15	350.30
24..	353.50/354.50	355.50	353.50	353.80/354.30	355.25	354.75/355.25	354.00
25..	...	...	...	...	...	...	...
26..	...	...	...	...	...	...	...
27..	360.00/362.00	364.50	354.50	354.40/355.00	361.75	361.00/362.00	358.40
28..	354.20/354.70	354.74	352.00	352.00/352.50	353.80	353.50/354.00	353.00
29..	354.60/355.10	355.10	352.80	354.75/355.25	354.40	353.50/354.00	353.25
30..	355.80/356.20	359.50	355.30	358.30/358.80	355.40	355.80/356.30	358.00
31..	353.70/354.20	353.80	350.00	349.50/350.00	354.00	353.75/354.25	350.50

FEBRUARY

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	...	...	...	...	...	...	...
2..	...	...	...	...	...	...	...
3..	347.20/347.70	347.60	347.00	347.00/347.50	347.35	347.40/347.90	347.30
4..	343.60/344.10	343.60	336.00	339.00/339.50	338.50	337.00/338.50	338.60
5..	334.70/335.25	338.00	334.70	337.00/337.50	335.95	338.00/338.50	337.30
6..	337.75/338.25	337.80	336.75	337.50/338.00	337.10	337.60/338.10	337.10
7..	337.75/338.25	337.90	336.75	336.75/337.25	337.90	337.60/338.10	337.20
8..	...	...	...	...	...	...	...
9..	...	...	...	...	...	...	...
10..	339.90/340.40	340.70	339.80	339.80/340.30	340.50	340.60/341.10	340.15
11..	338.50/338.90	338.50	335.60	336.00/336.50	337.20	336.50/337.00	335.80
12..	339.25/339.75	339.25	336.20	336.20/336.70	338.35	338.30/338.80	337.25
13..	337.40/337.90	337.40	334.00	334.50/335.00	335.40	335.20/335.70	334.00
14..	332.60/333.10	333.00	329.10	331.25/331.75	329.50	330.10/330.60	331.35
15..	...	...	...	...	...	...	...
16..	...	...	...	...	...	...	...
17..	333.10/333.60	333.15	332.75	333.00/333.50	333.00	332.75/333.25	333.00
18..	332.50/333.00	337.25	332.20	336.50/337.00	332.40	332.90/333.40	337.25
19..	338.40/338.90	345.00	338.40	342.80/343.30	343.70	342.25/342.75	341.40
20..	340.50/341.00	340.50	336.75	337.50/338.00	339.25	339.35/339.85	337.10
21..	340.50/341.00	340.60	337.70	338.50/339.00	339.00	338.80/339.30	338.00
22..	...	...	...	...	...	...	...
23..	...	...	...	...	...	...	...
24..	342.40/342.90	345.50	341.25	341.25/341.75	343.35	343.15/343.65	341.80
25..	349.00/349.50	356.00	349.00	350.25/350.75	351.40	351.85/352.35	352.40.
26..	345.70/346.20	346.50	343.50	346.50/347.00	345.10	346.50/347.00	345.75
27..	338.25/338.75	339.10	334.85	336.25/337.85	337.85	337.40/337.90	336.90
28..	337.70/338.20	338.25	337.60	337.00/337.50	338.25	338.00/338.50	338.15
29..	...	...	...	...	...	...	...
30..	...	...	...	...	...	...	...
31..	...	...	...	...	...	...	...

MARCH

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	...	...	...	...	...	...	...
2..	...	...	...	...	...	...	...
3..	340.00/340.50	340.00	335.00	336.00/336.50	339.45	339.00/339.50	335.60
4..	337.20/337.70	339.50	337.00	337.80/338.30	337.90	337.60/338.10	337.15
5..	342.10/342.60	345.00	340.50	340.70/341.20	342.20	343.50/344.00	341.50
6..	342.10/342.60	345.00	341.70	345.00/345.50	343.00	341.70/342.20	344.50
7..	343.00/343.50	344.50	341.90	342.50/343.00	342.00	342.00/342.50	343.35
8..	...	...	...	...	...	...	...
9..	...	...	...	...	...	...	...
10..	343.00/343.50	343.00	339.50	342.00/342.50	341.80	341.50/342.00	340.25
11..	341.60/342.10	343.25	341.60	343.25/343.75	341.65	341.90/342.30	342.90
12..	343.75/344.25	345.00	343.75	344.00/344.50	344.50	344.30/344.80	343.85
13..	349.50/350.00	350.25	349.50	349.50/350.00	349.80	349.70/350.20	349.60
14..	347.10/347.60	348.10	346.75	346.75/347.25	347.60	348.10/348.60	348.00
15..	...	...	...	...	...	...	...
16..	...	...	...	...	...	...	...
17..	347.60/348.10	353.30	347.60	352.00/353.50	348.20	348.00/348.50	349.90
18..	351.00/351.50	351.15	349.75	350.00/350.50	350.80	350.50/351.00	351.15
19..	349.00/349.50	349.25	346.50	347.50/348.00	349.23	349.00/349.50	346.75
20..	351.00/351.50	352.10	349.65	350.00/350.50	350.60	350.50/351.00	350.65
21..	351.90/352.40	353.75	351.00	353.75/354.25	351.35	351.00/351.50	352.90
22..	...	...	...	...	...	...	...
23..	...	...	...	...	...	...	...
24..	355.50/356.00	355.50	350.10	352.00/352.50	352.40	352.50/353.00	350.20
25..	352.25/352.75	355.50	348.00	348.00/348.50	352.90	354.00/354.50	351.75
26..	345.40/345.90	345.40	344.00	344.00/344.50	344.90	344.75/345.25	344.30
27..	345.20/345.70	345.60	343.50	343.50/344.00	345.50	345.60/346.10	344.00
28..	Closed						
29..	...	...	...	...	...	...	...
30..	...	...	...	...	...	...	...
31..	Closed						

APRIL

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	334.30/334.80	334.30	330.00	330.50/331.00	333.70	333.25/333.75	333.10
2..	334.90/335.40	335.50	334.90	335.00/335.50	335.50	335.25/335.75	335.50
3..	336.40/336.90	336.60	333.25	333.25/333.75	336.60	336.50/337.00	334.752
4..	335.50/336.00	336.00	334.40	336.00/336.50	335.60	335.00/335.50	334.50
5..	...	...	...	...	...	...	...
6..	...	...	...	...	...	...	...
7..	336.00/336.50	339.00	335.50	339.00/339.50	336.50	336.40/336.90	337.65
8..	340.20/340.70	341.60	337.50	337.50/338.00	340.65	341.00/341.50	339.40
9..	339.50/340.00	339.50	337.25	337.25/337.75	338.65	338.60/339.10	337.85
10..	338.20/338.60	338.50	337.50	338.00/338.50	338.15	338.00/338.50	337.70
11..	339.70/340.20	341.95	339.70	341.70/342.10	340.25	339.80/340.30	341.95
12..	...	...	...	...	...	...	...
13..	...	...	...	...	...	...	...
14..	344.90/345.40	344.90	340.25	340.25/340.75	343.20	343.50/344.00	341.60
15..	343.60/344.10	343.60	340.25	341.75/342.25	340.25	340.80/341.30	341.75
16..	341.75/342.25	341.75	339.00	340.00/340.50	340.75	341.00/341.50	339.00
17..	339.00/339.50	340.00	339.00	340.00/340.50	339.30	339.70/340.20	339.90
18..	341.00/341.50	343.75	340.90	343.75/344.25	341.00	341.60/342.10	342.75
19..	...	...	...	...	...	...	...
20..	...	...	...	...	...	...	...
21..	343.25/343.75	343.25	341.00	342.00/342.50	342.45	342.25/342.75	341.40
22..	343.00/343.50	346.70	343.00	345.50/346.00	341.15	344.30/344.80	344.10
23..	346.75/347.25	347.25	345.25	345.25/345.75	347.65	345.75/346.25	346.20
24..	346.00/346.50	346.00	344.00	344.00/344.50	346.00	345.40/345.90	344.75
25..	344.50/344.90	344.50	343.75	344.50/345.00	344.30	343.75/344.75	344.45
26..	...	...	...	...	...	...	...
27..	...	...	...	...	...	...	...
28..	345.10/345.60	345.10	343.00	344.50/345.00	344.40	344.50/345.00	343.15
29..	342.50/343.00	347.00	342.00	345.00/345.50	342.35	342.40/342.90	342.45
30..	344.30/344.80	346.20	344.30	346.00/346.50	344.75	345.30/345.80	345.75
31..	...	...	...	...	...	...	...

1986 LONDON GOLD BULLION MARKET DAILY PRICES

In U.S. Dollars and Cents per troy ounce (Interday High/Low Bid)

MAY

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	345.30/345.80	345.75	344.75	345.25/345.75	345.60	345.60/346.10	345.10
2..	341.40/341.90	342.90	341.25	342.70/343.20	341.60	341.50/342.00	341.60
3..	...	...	...	...	...	...	...
4..	...	...	...	...	...	...	...
5..	Closed						
6..	341.80/342.30	341.80	340.00	341.00/341.50	341.55	340.75/341.25	340.40
7..	341.90/342.40	343.00	341.75	343.00/343.50	342.15	341.75/342.25	342.45
8..	344.20/344.70	345.25	344.00	344.00/344.50	344.60	344.50/345.00	345.25
9..	343.90/344.40	345.75	343.90	344.80/345.30	344.25	344.20/344.70	235.35
10..	...	...	...	...	...	...	...
11..	...	...	...	...	...	...	...
12..	344.60/345.10	345.60	344.60	345.20/345.70	344.90	345.00/345.50	345.20
13..	344.00/344.50	344.00	342.50	342.50/343.00	343.80	343.70/344.20	343.70
14..	343.00/343.50	343.00	342.20	342.30/342.80	342.75	342.70/343.20	342.45
15..	341.70/342.20	342.60	341.70	342.25/342.75	342.50	342.30/342.80	342.00
16..	342.00/342.50	343.25	342.00	343.25/343.75	342.75	343.25/343.75	343.00
17..	...	...	...	...	...	...	...
18..	...	...	...	...	...	...	...
19..	342.40/342.80	342.40	340.30	340.50/341.00	342.05	342.00/342.50	340.80
20..	340.40/340.90	340.40	338.10	338.10/338.60	340.30	N/A	338.70n
21..	338.75/339.15	339.30	338.50	339.20/339.70	338.60	338.50/339.00	338.90
22..	339.00/339.50	342.00	338.00	342.00/342.50	339.40	339.60/340.10	340.45
23..	341.10/341.60	341.75	340.60	341.50/342.00	340.85	340.60/341.10	341.10
24..	...	...	...	...	...	...	...
25..	...	...	...	...	...	...	...
26..	Closed						
27..	340.75/341.25	342.20	340.75	342.20/342.70	341.15	341.25/341.75	341.50
28..	341.40/341.90	343.75	341.40	342.75/343.25	341.60	341.60/342.10	343.75
29..	342.30/342.80	343.00	342.30	343.00/343.50	342.75	342.50/343.00	342.70
30..	342.90/343.40	343.45	342.90	343.40/343.80	343.35	343.25/343.65	343.20
31..	...	...	...	...	...	...	...

JUNE

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	...	...	...	...	...	...	...
2..	342.20/342.60	343.70	341.50	341.50/342.00	343.00	342.80/343.20	341.85
3..	341.60/342.10	342.25	341.60	341.60/342.25	341.85	341.75/342.25	342.20
4..	341.50/342.00	341.60	340.75	341.20/341.70	341.40	341.60/341.80	340.75
5..	341.30/341.80	341.80	341.30	341.40/341.80	341.50	341.50/342.00	341.75
6..	341.60/342.00	341.70	341.50	341.50/341.90	341.50	341.70/341.90	341.65
7..	...	...	...	...	...	...	...
8..	...	...	...	...	...	...	...
9..	341.70/342.10	342.20	341.30	342.20/342.60	341.85	341.50/342.00	341.80
10..	348.30/348.70	348.70	347.40	348.70/349.10	347.55	347.40/347.80	347.70
11..	347.60/348.00	347.85	347.40	347.60/348.00	347.50	347.85/348.25	347.40
12..	348.00/348.40	349.20	340.00	346.00/346.50	347.95	348.40/348.90	348.35
13..	347.20/347.60	347.60	346.20	347.60/347.90	347.40	347.00/347.40	346.20
14..	...	...	...	...	...	...	...
15..	...	...	...	...	...	...	...
16..	346.75/347.25	348.00	336.00	339.50/340.00	346.50	346.10/346.50	339.30
17..	337.00/337.40	337.40	335.70	336.00/336.50	337.30	337.40/337.80	336.75
18..	338.00/338.50	339.15	338.00	338.75/339.25	338.50	338.85/339.25	339.15
19..	338.40/338.90	339.50	338.20	339.25/339.75	338.70	338.50/339.00	339.20
20..	339.30/339.70	340.25	338.70	340.25/340.65	338.90	339.00/339.50	339.65
21..	...	...	...	...	...	...	...
22..	...	...	...	...	...	...	...
23..	339.85/340.25	341.20	340.00	341.00/341.50	340.50	340.40/340.90	341.05
24..	341.10/341.50	342.80	340.60	342.30/342.60	340.75	340.60/341.10	342.00
25..	342.65/342.95	344.15	342.65	344.00/344.50	343.25	343.30/343.60	344.15
26..	344.40/344.90	344.90	343.80	344.50/345.00	343.80	344.00/344.50	344.90
27..	343.90/344.40	345.25	343.25	343.80/344.30	343.55	344.60/345.00	344.50
28..	...	...	...	...	...	...	...
29..	...	...	...	...	...	...	...
30..	344.60/345.10	347.00	344.60	347.00/347.50	345.50	345.60/346.10	346.75
31..	...	...	...	...	...	...	...

JULY

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	345.70/346.20	345.70	344.50	345.00/345.50	345.65	345.65/346.05	345.10
2..	343.50/344.00	344.00	342.30	343.10/343.60	344.00	344.00/344.40	342.30
3..	343.70/344.20	343.85	343.40	343.75/344.25	343.50	343.40/343.90	343.85
4..	343.80/344.30	343.80	343.70	343.75/344.15	343.80	343.70/344.10	343.80
5..	...	...	...	...	...	...	...
6..	...	...	...	...	...	...	...
7..	344.90/345.40	344.90	344.40	344.50/345.00	344.45	344.50/344.90	344.85
8..	344.40/344.90	347.85	344.40	347.50/347.90	346.50	346.75/347.15	347.85
9..	349.10/349.60	350.50	347.00	347.75/348.25	350.35	349.70/350.10	348.10
10..	348.50/349.00	348.50	346.70	347.00/347.40	347.50	346.90/347.40	346.80
11..	347.80/348.30	348.10	347.65	348.00/348.50	347.65	347.80/348.20	348.10
12..	...	...	...	...	...	...	...
13..	...	...	...	...	...	...	...
14..	346.60/347.00	346.80	345.50	345.25/345.50	346.20	346.30/346.70	345.75
15..	345.60/346.00	347.00	345.60	347.00/347.50	345.85	346.00/346.50	346.00
16..	349.00/349.40	349.40	346.90	347.00/347.50	348.35	348.40/348.90	347.60
17..	347.60/348.00	347.60	346.80	347.25/347.75	346.90	347.00/347.50	347.00
18..	347.00/347.40	350.00	347.00	350.00/350.00	347.10	347.00/347.50	347.90
19..	...	...	...	...	...	...	...
20..	...	...	...	...	...	...	...
21..	355.00/355.50	355.00	353.00	354.00/354.50	353.00	353.00/353.50	353.95
22..	353.50/353.90	353.85	353.00	353.00/353.50	353.50	353.75/354.15	353.50
23..	351.90/352.30	351.90	347.25	347.50/348.00	351.75	351.70/352.10	347.25
24..	347.80/348.20	348.65	347.80	348.50/349.00	348.50	348.40/348.80	348.65
25..	348.30/348.70	349.40	348.30	349.00/349.50	349.00	349.00/349.50	349.40
26..	...	...	...	...	...	...	...
27..	...	...	...	...	...	...	...
28..	348.25/348.65	353.60	348.25	353.40/353.90	350.80	351.60/352.30	353.60
29..	354.15/354.55	354.15	351.25	352.25/352.75	353.30	352.70/353.70	351.25
30..	351.40/351.80	352.00	351.35	352.00/352.25	351.35	351.40/351.80	351.65
31..	353.40/353.80	359.50	353.40	359.00/359.50	357.75	357.00/357.50	357.50

AUGUST

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	360.60/361.00	365.00	360.00	362.00/362.50	360.50	360.00/360.50	361.00
2..	...	...	...	...	...	...	...
3..	...	...	...	...	...	...	...
4..	361.50/361.90	361.50	358.75	359.00/359.50	358.75	358.90/359.40	359.80
5..	359.50/360.00	359.50	357.90	358.75/359.25	358.50	358.00/358.50	358.50
6..	359.50/360.00	363.00	358.00	361.75/362.25	360.85	360.90/361.[illegible]	362.40
7..	361.40/361.90	362.50	362.50	362.50/363.00	360.85	360.50/361.00	361.80
8..	361.80/362.30	370.00	361.50	370.00/370.50	36[illegible].85	362.70/363.20	368.80
9..	...	...	...	...	...	...	...
10..	...	...	...	...	...	...	...
11..	383.50/385.50	394.50	379.50	386.00/387.00	394.50	387.00/389.00	388.00
12..	387.00/389.00	387.00	384.00	384.00/385.00	386.10	385.75/386.75	384.00
13..	384.70/385.20	391.25	384.70	385.00/385.50	391.25	391.00/393.00	388.00
14..	384.25/384.75	385.25	383.20	385.00/365.50	384.00	383.20/383.70	385.25
15..	387.20/387.70	387.20	382.00	382.00/383.00	386.40	386.30/386.80	385.10
16..	...	...	...	...	...	...	...
17..	...	...	...	...	...	...	...
18..	381.00/381.50	381.00	375.50	376.75/377.25	377.25	377.30/377.80	377.25
19..	370.00/371.00	375.00	365.00	375.00/375.50	372.50	373.00/374.00	374.40
20..	374.25/374.75	379.30	374.25	377.50/378.00	379.00	378.30/378.80	378.00
21..	381.75/382.75	384.00	379.50	384.00/384.50	381.75	379.50/380.25	380.75
22..	383.75/384.25	387.50	382.00	382.00/382.50	384.65	387.50/388.00	386.25
23..	...	...	...	...	...	...	...
24..	...	...	...	...	...	...	...
25..	Closed						
26..	381.00/381.50	382.00	379.30	382.00/382.50	379.30	380.00/380.50	381.10
27..	378.50/379.00	380.50	377.70	380.50/381.00	377.80	377.70/378.20	380.10
28..	380.75/381.25	387.75	380.75	386.00/386.50	384.00	383.10/383.60	386.70
29..	387.00/387.50	388.70	384.70	385.50/386.00	387.25	387.25/387.75	384.70
30..	...	...	...	...	...	...	...
31..	...	...	...	...	...	...	...

1986 LONDON GOLD BULLION MARKET DAILY PRICES

In U.S. Dollars and Cents per troy ounce (Interday High/Low Bid)

SEPTEMBER

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	387.60/388.10	392.00	387.60	391.25/392.75	392.00	391.00/392.00	391.75
2..	392.00/393.00	395.50	392.00	392.25/392.75	395.50	394.50/395.25	393.25
3..	410.00/412.00	410.00	405.00	407.00/408.00	407.20	407.00/408.50	405.00
4..	405.50/406.50	406.50	401.50	406.00/406.50	404.00	401.75/402.50	405.50
5..	412.50/413.50	421.00	412.50	421.00/420.00	418.25	420.00/422.00	420.80
6..	...	...	...	...	...	...	...
7..	...	...	...	...	...	...	...
8..	423.00/425.00	423.00	415.25	415.25/416.25	419.00	419.00/420.00	418.60
9..	411.00/412.00	412.50	408.50	411.00/412.00	412.50	410.75/411.75	409.25
10..	407.20/408.40	418.50	407.20	418.00/418.50	414.50	413.50/414.50	418.50
11..	403.00/404.00	407.00	402.00	405.00/406.00	407.00	405.50/406.50	402.00
12..	409.50/410.00	419.50	409.50	413.50/414.70	418.75	418.00/419.50	419.50
13..	...	...	...	...	...	...	...
14..	...	...	...	...	...	...	...
15..	418.50/419.50	418.50	411.50	412.50/413.00	416.00	413.75/414.75	413.00
16..	413.50/414.50	417.25	413.30	414.50/415.00	413.55	414.20/414.70	417.25
17..	413.00/414.00	414.50	413.00	413.85/414.60	413.60	414.50/415.00	413.20
18..	416.76/417.50	419.50	415.00	419.50/420.00	415.70	416.00/416.50	417.85
19..	418.25/418.75	431.50	418.25	430.00/431.00	423.00	430.00/434.00	430.00
20..	...	...	...	...	...	...	...
21..	...	...	...	...	...	...	...
22..	431.50/433.00	442.75	431.50	436.50/437.50	442.75	438.00/441.00	435.50
23..	437.50/438.50	437.50	432.75	432.75/433.75	435.15	434.25/435.25	435.00
24..	434.50/435.50	434.50	431.50	433.00/434.00	434.00	434.50/435.50	431.50
25..	429.50/430.50	432.25	429.50	432.00/433.00	432.25	431.50/432.50	429.40
26..	436.50/437.50	436.50	431.00	432.00/433.00	434.00	433.25/434.25	433.00
27..	...	...	...	...	...	...	...
28..	...	...	...	...	...	...	...
29..	428.00/429.20	429.45	426.00	427.25/428.25	429.45	428.50/429.50	427.00
30..	422.50/423.25	423.25	420.75	423.25/424.25	421.20	421.75/422.50	423.20
31..	...	...	...	...	...	...	...

OCTOBER

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	424.75/425.25	425.75	423.50	423.50/424.00	425.50	426.00/426.50	425.00
2..	425.50/426.00	433.25	425.50	433.25/433.75	425.50	426.60/427.10	431.30
3..	438.75/439.75	440.75	436.00	438.00/438.50	436.90	437.00/437.75	436.00
4..	...	...	...	...	...	...	...
5..	...	...	...	...	...	...	...
6..	433.25/434.25	438.00	433.25	438.00/438.50	436.50	436.10/436.60	436.90
7..	440.00/441.00	444.75	434.20	438.00/438.50	442.00	438.50/439.50	436.00
8..	439.75/440.75	439.75	438.10	439.00/439.50	439.40	439.00/439.75	438.10
9..	438.25/439.00	440.00	432.25	433.00/433.50	435.80	436.50/437.00	435.75
10..	427.75/428.50	431.50	426.50	431.50/432.50	428.15	428.50/429.00	430.75
11..	...	...	...	...	...	...	...
12..	...	...	...	...	...	...	...
13..	432.75/433.50	432.80	431.40	431.50/432.00	431.40	431.50/432.00	432.60
14..	432.50/433.00	432.50	427.50	429.00/429.50	431.25	431.50/432.00	428.80
15..	426.15/426.65	426.25	420.00	423.00/432.50	426.25	424.25/425.00	422.00
16..	425.50/426.00	428.00	425.50	425.50/426.00	426.00	425.90/426.40	425.50
17..	421.75/422.75	421.75	417.50	421.30/421.80	420.00	420.50/421.00	419.25
18..	...	...	...	...	...	...	...
19..	...	...	...	...	...	...	...
20..	420.70/421.20	427.00	420.00	427.00/427.75	420.00	420.00/420.50	425.00
21..	425.25/425.75	426.80	424.50	424.50/425.00	426.80	426.70/427.20	425.10
22..	426.00/426.50	428.00	424.00	424.00/424.50	426.60	426.80/427.30	425.00
23..	425.40/425.90	423.00	423.00	423.25/424.00	425.40	425.15/425.65	423.40
24..	412.85/413.25	413.00	410.50	412.00/412.50	413.00	412.40/412.90	410.50
25..	...	...	...	...	...	...	...
26..	...	...	...	...	...	...	...
27..	410.50/411.00	410.50	409.50	409.50/410.00	409.60	409.50/410.00	409.75
28..	410.40/410.90	414.00	408.00	411.90/412.40	409.55	409.40/409.90	410.70
29..	410.30/410.80	410.30	400.00	404.80/405.30	407.75	405.90/406.40	405.80
30..	403.00/403.50	406.60	400.00	405.25/405.75	404.00	404.00/404.50	406.50
31..	405.90/406.40	405.90	398.75	400.50/401.00	401.50	399.50/400.50	401.00

NOVEMBER

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	...	...	...	...	...	...	...
2..	...	...	...	...	...	...	...
3..	401.50/402.00	406.30	400.00	406.00/406.75	400.30	401.10/401.60	406.20
4..	404.35/404.85	408.50	404.35	408.50/409.00	408.50	408.25/408.75	408.00
5..	408.40/408.90	412.00	404.00	406.30/406.80	410.25	410.10/410.60	405.25
6..	404.70/405.20	408.55	403.50	408.20/408.70	405.00	405.10/405.60	408.55
7..	409.00/409.50	410.00	408.20	409.00/409.50	408.30	408.80/409.30	408.20
8..	...	...	...	...	...	...	...
9..	...	...	...	...	...	...	...
10..	408.75/409.25	411.10	408.75	411.10/411.60	409.90	409.70/410.20	410.75
11..	406.25/407.00	407.40	404.70	404.70/405.20	407.40	407.00/407.50	406.00
12..	407.25/407.75	410.00	400.00	405.50/406.00	407.45	407.20/407.70	407.00
13..	406.00/406.50	410.00	400.00	407.50/408.00	406.85	407.30/407.80	407.50
14..	408.35/408.85	410.00	407.70	407.70/408.20	409.00	409.00/409.50	408.25
15..	...	...	...	...	...	...	...
16..	...	...	...	...	...	...	...
17..	397.50/398.00	397.50	385.00	391.50/392.00	393.25	393.80/394.30	392.50
18..	388.40/388.90	391.00	387.70	390.50/391.00	388.00	388.70/389.20	391.00
19..	393.10/393.60	395.00	391.40	393.20/393.70	391.50	391.70/392.20	393.40
20..	386.30/386.80	389.35	380.00	388.90/389.40	387.00	386.90/387.40	389.35
21..	388.80/389.30	390.00	384.00	384.00/384.50	389.50	390.00/390.50	388.20
22..	...	...	...	...	...	...	...
23..	...	...	...	...	...	...	...
24..	379.30/379.80	381.70	379.30	381.70/382.20	380.40	379.50/380.00	380.50
25..	382.25/382.75	385.00	379.50	384.00/384.50	380.75	379.50/380.00	383.75
26..	384.15/384.65	384.15	380.00	381.00/381.50	384.00	382.00/382.50	383.60
27..	382.30/383.80	383.50	382.30	383.50/384.00	382.30	382.40/382.90	383.50
28..	386.00/386.50	390.00	386.00	389.50/390.00	390.00	389.75/390.25	389.50
29..	...	...	...	...	...	...	...
30..	...	...	...	...	...	...	...
31..	...	...	...	...	...	...	...

DECEMBER

Date	Open	High	Low	Close	A.M. Fix	Noon	P.M. Fix
1..	394.80/395.30	400.50	390.00	392.75/393.25	399.60	399.50/400.00	395.55
2..	394.25/394.75	394.30	388.00	388.00/388.50	394.30	N/A	389.50
3..	384.50/385.00	392.20	384.50	391.00/391.50	385.25	385.00/385.50	389.75
4..	391.40/391.90	391.90	385.50	388.00/388.50	391.20	391.90/392.40	389.25
5..	388.00/388.50	390.00	385.00	388.00/388.50	388.60	388.10/388.60	388.50
6..	...	...	...	...	...	...	...
7..	...	...	...	...	...	...	...
8..	390.50/391.00	391.00	386.00	386.00/386.50	390.50	390.40/390.90	389.60
9..	389.00/389.50	389.20	386.75	386.75/387.25	389.20	388.00/388.50	386.80
10..	386.80/387.30	391.50	386.80	390.50/391.00	387.25	387.00/387.50	391.50
11..	390.30/390.80	390.30	388.00	388.50/390.00	388.75	388.50/389.00	388.40
12..	390.30/390.80	391.50	389.50	390.25/390.75	389.70	389.90/390.40	391.50
13..	...	...	...	...	...	...	...
14..	...	...	...	...	...	...	...
15..	394.70/395.20	395.00	394.10	394.50/395.10	394.60	394.30/394.80	394.30
16..	393.50/394.00	394.00	393.10	394.00/394.50	393.70	393.80/394.30	393.10
17..	392.20/392.70	393.50	391.75	391.80/392.30	393.40	393.50/394.00	392.00
18..	392.00/392.50	393.50	390.75	393.50/394.00	392.50	392.50/393.00	390.75
19..	394.00/394.50	394.80	392.20	392.20/392.70	394.15	394.00/394.50	394.80
20..	...	...	...	...	...	...	...
21..	...	...	...	...	...	...	...
22..	392.90/393.40	397.00	392.90	393.10/393.60	395.35	395.50/396.00	394.15
23..	394.10/394.60	394.10	389.20	389.50/390.00	392.75	392.70/393.20	389.20
24..	389.30/389.80	395.00	389.30	390.75/391.25	391.00	N/A	N/A
25..	Closed						
26..	Closed						
27..	...	...	...	...	...	...	...
28..	...	...	...	...	...	...	...
29..	391.40/391.90	391.60	389.50	389.50/390.00	391.40	391.00/391.50	390.10
30..	389.90/390.40	390.90	388.75	389.50/390.90	389.40	389.30/389.80	388.75
31..	390.30/390.80	390.90	390.30	390.75/391.25	390.90	Closed	Closed

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

EUROPEAN CURRENCY UNIT FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.8839	.9099	.8799A	.9053	.8929	....	....	2,152	78	6,980	1,375	964	1,226
Feb.	.9025	.9780	.8913A	.9640	.9271	....	....	230	4	1,421	1,178	1,058	1,058
Mar.	.9662	.9780B	.9390	....	.9574	....	....	60	....	181	1,074	....	....
Year	.8839	.9780	.8799A	....	.9258	....	....	2,152	....	8,582	1,375	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.8808	.9056B	.8777A	.9014	.8897	....	....	252	....	795	397	141	197
Feb.	.8995	.9658B	.8880A	.9598	.9230	....	....	50	....	153	207	112	112
Mar.	.9561	.9691B	.9275A	.9280	.9469	....	....	55	..	121	112	45	51
Apr.	.9025	.9750B	.9019A	.9735	.9507	....	....	25	....	68	67	25	25
May	.9705	.9736B	.9255	.9272	.9616	....	....	1,088	....	2,391	372	25	111
Jne.	.9243	.9748B	.9238A	....	.9592	....	....	192	....	670	148	....	....
Year	.8808	.9750B	.8777A	....	.9388	....	....	1,088	....	4,198	397	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.8809	.9010B	.8760A	.8985	.8879	....	....	15	....	15	15	15	15
Feb.	....	.8992B	.8920A	.9569	.9201	....	....	....	....	....	15	15	15
Mar.	....	.9544B	....	.9245	.9456	....	....	....	....	....	15	15	15
Apr.	.9304	.9720B	.9304	.9700	.9477	....	....	15	....	15	15	15	15
May	.9281	.9706B	.9267A	.9267	.9598	....	....	....	....	....	15	15	15
Jne.	.9461	.9795	.9416A	.9793	.9623	....	....	1,524	....	10,374	455	15	455
Jly.	.9828	1.0106B	.9710A	1.0102	.9904	....	....	546	125	8,363	509	273	394
Aug.	1.0151	1.0340B	1.0052	1.0340	1.0212	....	....	323	34	3,578	413	124	218
Sep.	1.0348	1.0380B	1.0057A	....	1.0235	....	....	163	2	435	140	....	....
Year	.8809	1.0380B	.8760A	....	.9620	....	....	1,524	....	22,780	509	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.9736	.9784B	.9486A	.9784	.9647	....	....	225	....	675	266	....	266
Jly.	.9880	1.0105B	.9700A	1.0093	.9895	....	....	266	5	1,765	328	140	253
Aug.	1.0142	1.0305B	1.0050	1.0305	1.0196	....	....	257	10	1,692	306	100	165
Sep.	1.0318	1.0482B	1.0027A	1.0285	1.0243	....	....	276	....	695	238	14	238
Oct.	1.0290	1.0524B	1.0060A	1.0108	1.0370	....	....	402	....	458	619	214	615
Nov.	1.0106	1.0534B	1.0070A	1.0534	1.0297	....	....	300	....	621	615	305	305
Dec.	1.0425	1.0596B	1.0295A	....	1.0404	....	....	400	....	506	411	....	....
Year	.9736	1.0596B	.9486A	....	1.0150	....	....	402	....	6,412	619	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.0129	1.0445B	1.0010A	1.0253	1.0220	....	....	274	....	329	224	....	224
Oct.	1.0400	1.0482B	1.0030A	1.0075	1.0331	....	....	408	....	408	612	204	612
Nov.	1.0244	1.0496B	1.0050A	1.0496	1.0262	....	....	306	....	612	612	306	306
Dec.	1.0379	1.0710B	1.0250A	1.0760	1.0429	....	....	400	....	505	406	6	11
Year	1.0129	1.0710B	1.0010A	1.0760	1.0310	....	....	408	....	1,854	612	....	11

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.4395	1.4620	1.3640	1.4055	1.4151	....	....	23,871	5,163	290,502	36,620	25,390	36,007
Feb.	1.3810	1.4930	1.3600	1.4380	1.4246	....	....	30,307	8,925	268,882	39,712	32,358	32,358
Mar.	1.4320	1.4775	1.4305	....	1.4566	....	....	16,034	1,210	90,096	30,517	....	....
Year	1.4395	1.4930	1.3600	....	1.4321	....	....	30,307	1,210	649,480	39,712	....	....

MAY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.5345	1.5350	1.5170A	....	1.5236	....	....	2	....	2	2	....	....
Year	1.5345	1.5350	1.5170A	....	1.5236	....	....	2	....	2	2	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.4250	1.4480	1.3450A	1.3900	1.3995	....	....	575	21	5,110	2,090	740	2,090
Feb.	1.3620	1.4800	1.3420	1.4220	1.4095	....	....	4,540	186	23,916	8,272	2,310	8,272
Mar.	1.4155	1.5070	1.4135	1.4575	1.4540	....	....	21,980	3,295	212,000	35,407	8,286	27,624
Apr.	1.4510	1.5525	1.4305	1.5350	1.4913	....	....	19,083	5,832	239,345	39,776	22,759	37,716
May	1.5300	1.5475	1.4680	1.4720	1.5165	....	....	21,232	4,864	172,663	33,319	25,303	25,303
Jne.	1.4680	1.5340	1.4670	....	1.5065	....	....	7,154	1,233	49,673	25,838	....	....
Year	1.4250	1.5525	1.3420	....	1.4628	....	....	21,980	21	702,707	39,776	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.4165	1.4360B	1.3310A	1.3760	1.3866	....	....	202	....	482	440	39	85
Feb.	1.3550	1.4780B	1.3240A	1.4100	1.3959	....	....	59	....	361	211	90	202
Mar.	1.4015	1.5020	1.4010	1.4485	1.4434	....	....	133	7	1,318	481	204	481
Apr.	1.4435	1.5430B	1.4220A	1.5235	1.4818	....	....	389	28	3,320	1,721	411	1,713
May	1.5160	1.5360	1.4580A	1.4625	1.5053	....	....	2,645	78	15,911	4,818	1,978	4,818
Jne.	1.4595	1.5325	1.4575	1.5315	1.5008	....	....	12,734	1,650	129,616	24,044	5,331	24,044
Jly.	1.5295	1.5435	1.4620	1.4865	1.4997	....	....	26,910	4,745	272,335	31,502	23,734	24,422
Aug.	1.4865	1.5025	1.4590	1.4905	1.4813	....	....	14,520	2,790	175,516	29,424	23,644	23,644
Sep.	1.4900	1.5065	1.4570	....	1.4844	....	....	13,113	2,436	64,647	23,400	....	28
Year	1.4165	1.5435	1.3240A	....	1.4643	....	....	26,910	....	663,506	31,502	....	28

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.4100	1.4190B	1.3250A	1.3650	1.3757	....	....	18	....	63	53	20	53
Feb.	1.3440	1.4610B	1.3250	1.3980	1.3851	....	....	14	....	72	62	47	48
Mar.	1.4000	1.4900B	1.3850A	1.4385	1.4318	....	....	17	....	101	84	40	82
Apr.	1.4400	1.5360B	1.4110A	1.5135	1.4719	....	....	19	....	108	96	80	91
May	1.5080	1.5250B	1.4520	1.4540	1.4960	....	...	356	....	718	463	93	460
Jne.	1.4575	1.5230	1.4505A	1.5215	1.4920	....	....	212	7	961	670	467	643
Jly.	1.5205	1.5330B	1.4500	1.4750	1.4885	....	....	414	19	3,661	1,666	592	1,666
Aug.	1.4765	1.4900	1.4460	1.4755	1.4686	....	....	1,336	71	11,192	3,975	1,695	3,975
Sep.	1.4750	1.4920	1.4170	1.4295	1.4538	....	....	20,140	1,780	194,782	37,444	4,967	36,944
Oct.	1.4315	1.4340	1.3865	1.3980	1.4163	....	....	12,576	3,926	173,051	39,969	33,481	34,927
Nov.	1.4060	1.4370	1.4025	1.4315	1.4195	....	....	13,105	3,784	136,741	33,839	29,119	29,119
Dec.	1.4320	1.4370	1.4140	....	1.4275	....	....	8,184	1,725	47,249	28,677	....	....
Year	1.4100	1.5360B	1.3250A	....	1.4438	....	....	20,140	....	568,699	39,969	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.4875	1.4875	1.4400A	1.4455	1.4651	....	....	3	....	3	3	3	3
Jne.	1.4675	1.5110B	1.4600A	1.5085	1.4816	....	....	8	....	16	17	3	15
Jly.	1.5170	1.5215B	1.4380A	1.4620	1.4757	....	....	99	....	149	122	15	122
Aug.	1.4490	1.4790B	1.4340A	1.4625	1.4553	....	....	29	....	166	169	122	167
Sep.	1.4575	1.4790	1.3970A	1.4135	1.4393	....	....	155	3	1,132	523	150	523
Oct.	1.4150	1.4185B	1.3680A	1.3800	1.3988	....	....	485	17	3,524	1,603	747	1,603
Nov.	1.3880	1.4200	1.3855	1.4135	1.4022	....	....	4,011	108	11,718	4,688	1,607	4,688
Dec.	1.4140	1.4750	1.3955	1.4720	1.4234	....	....	12,549	729	97,507	22,687	5,106	22,246
Year	1.4875	1.5215B	1.3680A	1.4720	1.4426	....	....	12,549	....	114,215	22,687	3	22,246

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.4450	1.4530B	1.4390A	1.4510	1.4477	....	....	1	....	1	1	1	1
Aug.	1.4310	1.4650B	1.4230A	1.4475	1.4412	....	....	2	....	3	3	1	2
Sep.	1.4550	1.4660B	1.3830A	1.3985	1.4259	....	....	24	....	102	36	2	36
Oct.	1.3940	1.4045B	1.3550A	1.3630	1.3826	....	....	199	....	607	492	37	454
Nov.	1.3740	1.4030B	1.3680	1.3955	1.3857	....	....	329	....	738	633	313	313
Dec.	1.3970	1.4600	1.3770A	1.4555	1.4057	....	....	306	....	1,160	825	310	825
Year	1.4450	1.4660B	1.3550A	1.4555	1.4148	....	....	329	....	2,611	825	1	825

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.4345	1.4450	1.3740A	1.3875	1.4027	....	....	2	....	3	3	....	3
Oct.	1.3875	1.3930B	1.3420A	1.3495	1.3693	....	....	6	....	14	8	4	8
Nov.	1.3775	1.3880B	1.3540A	1.3830	1.3729	....	....	2	....	4	9	7	7
Dec.	1.3840	1.4390B	1.3670A	1.4390	1.3903	....	....	50	....	88	73	8	73
Year	1.4345	1.4450	1.3420A	1.4390	1.3838	....	....	50	....	109	73	....	73

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.3695	1.4290B	1.3675A	1.4290	1.3909	....	....	1	....	1	1	....	1
Year	1.3695	1.4290B	1.3675A	1.4290	1.3909	....	....	1	....	1	1	....	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1986 1300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	8.30	15.55B	7.95A	10.60	11.61	....	....	20	....	22	107	92	105
Feb.	11.50	18.80B	6.70A	13.80	12.51	....	....	1	....	1	105	70	70
Mar.	....	14.90B	13.15A	....	15.12	....	....	....	....	....	70	....	....
Year	8.30	18.80B	6.70A	....	13.08	....	....	20	....	23	107	....	....

MARCH 1986 1325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	13.00B	5.80A	8.25	9.27	....	....	....	....	....	12	12	12
Feb.	5.15	16.30B	4.75A	11.30	10.10	....	....	2	....	4	13	10	10
Mar.	10.55	12.40B	10.55	....	12.42	....	....	....	....	....	10	....	....
Year	5.15	16.30B	4.75A	....	10.59	....	....	2	....	4	13	....	....

MARCH 1986 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.25	11.00B	3.85	6.05	7.13	....	....	7	....	20	202	195	196
Feb.	3.95	14.25	3.10A	8.80	7.80	....	....	30	....	59	237	114	114
Mar.	9.55	10.15	8.15A	....	10.12	....	....	2	....	2	114	....	....
Year	6.25	14.25	3.10A	....	8.35	....	....	30	....	81	237	....	....

MARCH 1986 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.50	8.50B	2.20A	4.15	5.23	....	....	253	....	605	291	23	276
Feb.	2.70	11.85	1.60	6.35	5.68	....	....	173	....	479	439	286	316
Mar.	6.90	7.75	5.80A	....	7.62	....	....	5	....	7	316	....	....
Year	6.50	11.85	1.60	....	6.17	....	....	253	....	1,091	439	....	....

MARCH 1986 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	5.05	6.65	1.25	2.60	3.64	....	....	527	....	2,283	1,539	512	1,530
Feb.	1.45	9.15	.90	4.00	3.80	....	....	745	9	4,904	2,170	1,373	1,389
Mar.	3.40	6.00B	3.30A	....	5.13	....	....	38	4	102	1,380	....	....
Year	5.05	9.15	.90	....	4.19	....	....	745	....	7,289	2,170	....	....

MARCH 1986 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.40	4.90	.70	1.50	2.40	....	....	281	....	1,939	1,211	543	1,211
Feb.	.80	6.85	.50	2.10	2.30	....	....	509	7	3,236	1,644	1,022	1,371
Mar.	1.60	4.00	1.45A	....	2.80	....	....	237	3	299	1,370	....	....
Year	3.40	6.85	.50	....	2.50	....	....	509	....	5,474	1,644	....	....

MARCH 1986 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.50	3.30B	.40	.80	1.50	....	....	652	6	3,733	1,930	1,022	1,572
Feb.	.40	4.65	.15	.75	1.20	....	....	484	1	2,794	1,692	1,137	1,323
Mar.	.45	2.30	.35	....	.90	....	....	573	58	1,782	1,676	....	....
Year	2.50	4.65	.15	....	1.20	....	....	652	1	8,309	1,930	....	....

MARCH 1986 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.60	2.05	.25	.40	.90	....	....	158	....	646	463	338	382
Feb.	.15	2.55	.10	.25	.54	....	....	312	....	1,513	741	414	741
Mar.	.20	.70	.05	....	.26	....	....	200	17	296	744	....	....
Year	1.60	2.55	.05	....	.56	....	....	312	....	2,455	744	....	....

MARCH 1986 1500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.00	1.50	.10	.15	.50	....	....	2,006	....	2,731	2,903	1,575	1,630
Feb.	.10	1.30	.05	.05	.20	....	....	499	....	1,075	1,653	1,432	1,507
Mar.	.05	.20	CAB	CAB	.06	....	....	42	....	75	1,527	....	....
Year	1.00	1.50	CAB	CAB	.25	....	....	2,006	....	3,881	2,903	....	....

MARCH 1986 1525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.65	.70B	.05	.05	.27	....	....	12	....	62	519	511	511
Feb.	.05	.50	CAB	CAB	.06	....	....	85	2	159	553	504	553
Mar.	CAB	CAB	CAB	CAB	.00	....	....	18	18	18	561	561	561
Year	.65	.70B	CAB	CAB	.11	....	....	85	....	239	561	504	561

JUNE 1986 1275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	16.55B	9.50A	11.95	12.89	....	....	....	....	....	12	12	12
Feb.	15.00	16.40B	8.30A	15.25	13.91	....	....	1	....	1	12	11	11
Mar.	....	22.90B	16.00A	18.35	17.95	....	....	....	....	....	11	11	11
Apr.	....	26.90B	17.35A	26.00	21.66	....	....	....	....	....	11	11	11
May	....	....	25.25A	22.75	22.75	....	....	....	....	....	....	....	....
Year	15.00	26.90B	8.30A	22.75	17.83	....	....	1	....	1	12	....	....

JUNE 1986 1300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	14.50B	7.75A	9.90	10.86	....	....	....	....	....	5	5	5
Feb.	12.90	17.00B	6.80A	12.90	11.73	....	....	1	....	1	5	5	5
Mar.	....	20.40B	12.10A	15.80	15.54	....	....	....	....	....	5	5	5
Apr.	....	21.90B	13.70A	24.90	17.58	....	....	....	....	....	5	....	....
Year	12.90	21.90B	6.80A	24.90	13.92	....	....	1	....	1	5	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.30	12.50B	6.20A	7.90	9.00	....	....	2	....	2	10	8	8
Feb. ...	6.25	14.70B	5.30A	10.75	9.73	....	....	1	....	2	7	7	7
Mar.	....	17.80B	10.05A	13.40	13.23	....	....	....	....	....	7	7	7
Apr.	....	21.80B	11.50A	21.00	16.68	....	....	....	....	....	7	4	4
May.	....	....	20.25A	17.75	17.75	....	....	....	....	....	....	....	....
Year. ...	6.30	21.80B	5.30A	17.75	13.27	....	....	2	....	4	10	....	....

JUNE 1986 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	9.20	10.65B	4.50	6.30	7.32	....	....	32	....	36	46	10	44
Feb.	4.35	13.05	4.00A	8.80	7.90	....	....	6	....	18	49	44	45
Mar.	8.55	15.30B	8.10A	11.20	11.10	....	....	6	....	12	49	46	46
Apr.	10.85	19.40B	9.40A	18.50	14.30	....	....	271	....	271	312	2	2
May. ...	16.80	19.40B	12.95A	12.20	16.65	....	....	2	....	2	2	2	2
Year. ...	9.20	19.40B	4.00A	12.20	11.45	....	....	271	....	339	312	2	2

JUNE 1986 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	7.45	9.00B	3.50	4.85	5.83	....	....	201	....	411	216	15	215
Feb.	3.80	11.00	3.20	7.05	6.29	....	....	9	....	43	216	197	197
Mar.	7.10	13.00B	6.35A	9.15	9.11	....	....	2	....	4	198	195	195
Apr.	14.10	17.00B	7.40A	16.00	12.00	....	....	1	....	1	195	194	194
May.	13.90	16.90B	10.45A	9.70	14.15	....	....	1	....	1	96	95	95
Jne.	13.05	13.05	13.05	....	11.60	....	....	1	....	1	95	....	....
Year. ...	7.45	17.00B	3.20	....	9.83	....	....	201	....	461	216	....	....

JUNE 1986 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.05	6.70	2.35	3.60	4.55	....	....	771	....	1,691	1,753	411	1,753
Feb.	2.65	9.30	2.20	5.45	4.91	....	....	317	1	1,098	2,063	1,667	1,677
Mar.	6.70	11.00B	5.00A	7.20	7.32	....	....	50	....	142	1,692	1,673	1,683
Apr.	6.90	14.45B	5.60A	13.55	9.82	....	....	122	....	210	1,790	1,670	1,776
May.	12.85	14.35B	7.95A	7.20	11.66	....	....	96	....	262	1,776	1,362	1,362
Jne.	9.60	10.10B	6.95A	....	9.10	....	....	2	....	4	1,362	....	....
Year. ...	6.05	14.45B	2.20	....	7.89	....	....	771	....	3,407	2,063	....	....

JUNE 1986 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.35	5.25	2.00A	2.65	3.49	....	....	155	....	380	237	161	237
Feb.	1.70	7.10	1.65A	4.25	3.75	....	....	12	....	60	248	236	246
Mar.	4.25	9.20	3.80A	5.55	5.74	....	....	19	....	70	266	250	256
Apr.	5.00	12.50B	4.25	11.15	7.82	....	....	26	....	85	263	245	245
May.	10.50	11.90B	4.30	4.75	9.22	....	....	2	....	5	245	237	237
Jne.	5.10	7.90	4.30A	....	6.61	....	....	3	....	4	235	....	....
Year. ...	4.35	12.50B	1.65A	....	6.10	....	....	155	....	604	266	....	....

JUNE 1986 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.40	4.20B	1.35	1.90	2.62	....	....	200	....	484	426	266	426
Feb.	1.35	5.80	1.10A	3.10	2.78	....	....	791	1	1,084	797	424	791
Mar.	2.90	7.10	2.65	4.15	4.39	....	....	209	1	1,208	1,207	837	1,183
Apr.	4.00	10.20B	2.60	8.85	6.03	....	....	533	....	1,762	1,655	1,154	1,404
May.	7.80	9.55B	2.55A	2.55	6.90	....	....	31	....	82	1,399	1,266	1,266
Jne.	4.40	5.80	2.10A	....	4.17	....	....	29	....	45	1,265	....	....
Year. ...	3.40	10.20B	1.10A	....	4.48	....	....	791	....	4,665	1,655	....	....

JUNE 1986 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.60	3.10B	1.00	1.30	1.92	....	....	34	....	104	94	31	94
Feb.	1.00	4.45	.85A	2.30	2.03	....	....	120	....	543	426	100	426
Mar.	2.50	5.75	2.15A	3.05	3.29	....	....	300	2	1,280	717	426	628
Apr.	2.60	8.20B	1.95	6.80	4.50	....	....	532	....	1,488	937	613	756
May.	5.80	7.40	.80	.90	4.84	....	....	643	....	758	1,113	749	1,113
Jne.	.55	3.40	.55	....	1.97	....	....	273	13	456	1,279	....	....
Year. ...	2.60	8.20B	.55	....	3.09	....	....	643	....	4,629	1,279	....	....

JUNE 1986 1500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.15	2.60	35	.90	1.40	....	....	200	....	565	4,418	4,370	4,378
Feb.	1.00	3.50	.60A	1.65	1.43	....	....	2,241	....	2,934	4,424	2,544	2,794
Mar.	1.55	4.65	1.55	2.15	2.39	....	....	337	8	1,975	3,161	2,794	3,087
Apr.	2.05	6.25	1.25	4.95	3.22	....	....	546	6	2,442	3,732	3,037	3,502
May.	4.30	5.55	.20	.25	3.17	....	....	2,155	....	4,290	3,830	3,299	3,429
Jne.	.20	.95	.15	....	.48	....	....	963	7	1,681	4,026	....	....
Year. ...	2.15	6.25	.15	....	2.01	....	....	2,241	....	13,887	4,424	....	....

JUNE 1986 1525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.25	1.75B	1.05A	.60	.99	....	....	10	....	14	14	10	14
Feb.	1.55	2.55	40A	1.20	1.00	....	....	133	....	317	259	14	259
Mar.	1.10	3.60	1.10	1.55	1.73	....	....	529	2	2,402	1,391	254	1,391
Apr.	1.30	4.55	.85	3.45	2.23	....	....	230	....	1,268	1,405	1,170	1,227
May.	2.95	3.75	.05	.05	1.94	....	....	431	....	2,583	1,544	1,132	1,182
Jne.	.10	.10	CAB	CAB	.08	....	....	64	....	126	1,201	....	....
Year. ...	1.25	4.55	CAB	CAB	1.32	....	....	529	....	6,710	1,544	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1550 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	1.80	2.55B	.95A	1.05	1.34	....	....	526	....	796	537	177	537
Apr.....	1.00	3.20	.50	2.25	1.48	....	....	171	....	1,247	1,013	613	1,013
May.....	2.10	2.55	.10	....	1.19	....	....	226	....	1,410	1,299	966	1,169
Jne.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,169	1,169	1,169
Year....	1.80	3.20	CAB	CAB	1.00	....	....	526	....	3,453	1,299	177	1,169

JUNE 1986 1575 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	1.05	2.20	1.00A	1.45	1.54	....	....	167	1	357	285	1	285
May.....	1.15	1.65	.10	....	.66	....	....	137	....	725	592	324	552
Jne.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	552	552	552
Year....	1.05	2.20	CAB	CAB	.73	....	....	167	....	1,082	592	1	552

JUNE 1986 1600 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	1.00	1.30B	.80	.90	1.05	....	....	35	3	50	49	12	49
May.....	.70	.85	CAB	CAB	.37	....	....	100	....	446	278	51	273
Jne.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	269	269	269
Year....	1.00	1.30B	CAB	CAB	.47	....	....	100	....	496	278	12	269

SEPTEMBER 1986 1325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	8.00	11.75B	6.00	8.25	9.10	....	....	25	....	27	30	5	30
Feb.....	7.40	14.60	5.90A	10.65	9.75	....	....	8	....	16	35	30	35
Mar.....	14.80	16.60B	10.10A	13.30	13.16	....	....	25	....	26	35	35	35
Apr.....	17.10	19.10B	11.90A	19.80	16.10	....	....	100	....	100	135	35	135
May.....	....	20.70B	16.40A	14.15	18.11	....	....	....	....	....	135	135	135
Jne.....	15.80	15.80	15.50A	20.65	17.61	....	....	1	....	1	135	135	135
Jly.....	....	....	18.90A	16.15	17.48	....	....	....	....	....	135	107	107
Aug.....	....	....	....	16.55	15.63	....	....	....	....	....	107	1	1
Year....	8.00	20.70B	5.90A	16.55	14.61	....	....	100	....	170	135	1	1

SEPTEMBER 1986 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	....	10.10B	5.15A	6.85	7.72	....	....	....	....	....	10	10	10
Feb.....	5.60	12.90	4.90A	9.00	8.19	....	....	200	....	260	260	10	260
Mar.....	....	14.55B	8.60A	11.45	11.34	....	....	....	....	....	258	250	250
Apr.....	....	16.30B	10.20A	17.35	13.98	....	....	....	....	....	250	250	250
May.....	....	18.30B	12.40A	11.75	15.70	....	....	....	....	....	250	250	250
Jne.....	....	....	13.20A	18.15	15.13	....	....	....	....	....	250	250	250
Jly.....	....	....	16.25A	13.65	14.99	....	....	....	....	....	250	250	250
Aug.....	....	....	....	14.05	13.13	....	....	....	....	....	250	250	250
Year....	5.60	18.30B	4.90A	14.05	12.52	....	....	200	....	260	260	10	250

SEPTEMBER 1986 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	5.25	8.50B	4.10A	5.60	6.40	....	....	3	....	4	10	10	10
Feb.....	11.00	11.00	3.90A	7.50	6.79	....	....	8	....	11	11	9	9
Mar.....	8.20	12.65B	7.20A	9.75	9.66	....	....	3	....	3	9	8	8
Apr.....	....	14.55B	8.50A	15.20	12.05	....	....	....	....	....	8	8	8
May.....	....	16.05B	10.35A	9.75	13.53	....	....	....	....	....	8	8	8
Jne.....	....	15.65B	11.10A	15.65	12.83	....	....	....	....	....	8	8	8
Jly.....	16.00	16.80B	13.75A	11.20	12.56	....	....	1	....	1	8	8	8
Aug.....	10.30	10.30	10.30	11.55	10.64	....	....	1	....	1	8	3	3
Year....	5.25	16.80B	3.90A	11.55	10.55	....	....	8	....	20	11	3	3

SEPTEMBER 1986 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	6.00	7.10B	3.00	4.50	5.23	....	....	6	....	17	20	14	20
Feb.....	3.10	9.50	3.10	6.20	5.56	....	....	12	....	18	21	15	15
Mar.....	7.35	10.80B	5.90A	8.20	8.14	....	....	100	....	112	90	15	37
Apr.....	7.85	13.60B	7.25A	13.15	10.27	....	....	2	....	3	38	37	37
May.....	11.40	13.95B	8.50A	7.90	11.52	....	....	4	....	7	40	36	40
Jne.....	13.00	13.00	7.80A	13.30	10.70	....	....	4	....	4	40	35	35
Jly.....	....	14.40B	7.50A	8.85	10.27	....	....	....	....	....	35	35	35
Aug.....	....	9.60B	7.35A	9.05	8.20	....	....	....	....	....	35	35	35
Sep.....	....	10.10B	....	9.15	9.37	....	....	....	....	....	35	....	....
Year....	6.00	14.40B	3.00	9.15	8.80	....	....	100	....	161	90	....	....

SEPTEMBER 1986 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	2.20	6.75B	2.20	3.55	4.24	....	....	1	....	2	14	13	14
Feb.....	6.50	8.00	2.50A	5.05	4.51	....	....	10	....	13	14	14	14
Mar.....	5.70	9.20B	4.90A	6.80	6.79	....	....	14	....	22	29	14	29
Apr.....	9.70	12.85	5.70A	11.25	8.63	....	....	14	....	28	46	29	32
May.....	10.80	11.90B	6.85A	6.30	9.66	....	....	3	....	8	34	32	32
Jne.....	9.70	10.60B	6.25A	11.10	8.73	....	....	1	....	1	32	26	26
Jly.....	9.60	12.10B	5.55A	6.70	8.15	....	....	4	....	4	26	26	26
Aug.....	4.70	7.30B	4.70	6.55	5.87	....	....	....	....	....	26	26	26
Sep.....	6.35	7.55B	6.35	....	6.87	....	....	4	....	4	30	....	....
Year....	2.20	12.85	2.20	....	7.05	....	....	14	....	82	46	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — CALLS

SEPTEMBER 1986 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.55	4.95	2.00A	2.80	3.39	....	....	2	....	9	11	7	11
Feb.	2.30	6.00	2.30A	4.05	3.60	....	....	6	....	16	15	11	15
Mar.	4.20	7.65B	3.90A	5.60	5.58	....	....	33	....	114	99	34	99
Apr.	5.00	10.60	4.25	9.45	7.16	....	....	25	....	71	132	99	113
May	9.40	10.00B	4.85A	4.90	7.98	....	....	6	....	29	116	106	106
Jne.	7.90	9.35B	4.85A	9.10	6.95	....	....	15	....	28	108	99	99
Jly.	9.20	9.90B	3.50	4.75	6.25	....	....	8	....	24	99	95	97
Aug.	4.50	5.10	2.80	4.10	3.76	....	....	203	....	766	283	81	200
Sep.	4.25	5.10B	4.25	....	4.37	....	....	3	....	5	195	....	....
Year	4.55	10.60	2.00A	....	5.44	....	....	203	....	1,062	283	....	....

SEPTEMBER 1986 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	3.75B	1.55A	2.15	2.68	....	....	....	....	....	5	5	5
Feb.	5.00	5.20	1.70A	3.20	2.83	....	....	23	....	29	27	5	27
Mar.	3.40	6.20	3.40	4.50	4.55	....	....	226	....	295	262	26	262
Apr.	4.35	8.35	3.90A	7.85	5.86	....	....	16	....	49	283	262	276
May	5.60	8.40	3.80	3.70	6.47	....	....	151	....	309	398	239	397
Jne.	3.80	7.15	3.60A	7.25	5.39	....	....	564	....	1,420	1,093	470	1,092
Jly.	7.75	7.90B	2.25A	3.10	4.61	....	....	479	....	1,397	1,112	904	953
Aug.	3.15	3.15	.95	1.90	2.08	....	....	896	....	2,769	1,310	884	1,171
Sep.	1.50	3.05	1.45	....	1.90	....	....	310	6	344	1,031	....	....
Year	5.00	8.40	.95	....	4.04	....	....	896	....	6,612	1,310	....	....

SEPTEMBER 1986 1500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	3.60	5.75	2.75	3.60	3.70	....	....	90	....	232	133	40	133
Apr.	3.50	7.35	3.00	6.45	4.74	....	....	192	....	610	541	233	537
May	5.70	6.90B	2.60	2.70	5.15	....	....	254	....	528	881	730	813
Jne.	3.00	5.50	2.50	5.60	4.06	....	....	445	....	1,623	1,080	603	734
Jly.	6.00	6.10B	1.30A	1.90	3.28	....	....	465	....	1,983	1,444	732	1,444
Aug.	1.70	1.70	.25	.55	.97	....	....	1,101	26	7,019	3,153	1,682	2,897
Sep.	.30	.85	CAB	CAB	.27	....	....	556	65	1,113	2,419	....	....
Year	3.60	7.35	CAB	CAB	3.16	....	....	1,101	....	13,108	3,153	....	....

SEPTEMBER 1986 1525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	3.40	4.65	2.85A	2.85	3.35	....	....	2	....	6	6	2	6
Apr.	2.25	6.00	2.20A	5.20	3.77	....	....	57	....	142	104	5	102
May	4.70	5.60	2.05A	1.95	4.05	....	....	404	....	895	855	102	852
Jne.	2.20	4.10	1.75	4.25	2.98	....	....	212	....	833	1,345	868	1,345
Jly.	4.25	4.60B	.65	1.15	2.25	....	....	201	....	992	1,750	1,306	1,749
Aug.	.70	.95	.05	.10	.42	....	....	361	....	1,162	1,860	1,681	1,828
Sep.	.05	.10	CAB	CAB	.05	....	....	37	10	79	1,842	....	....
Year	3.40	6.00	CAB	CAB	2.41	....	....	404	....	4,109	1,860	....	....

SEPTEMBER 1986 1550 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.95	5.15	1.95	4.15	2.99	....	....	46	....	167	160	....	160
May	3.50	4.60	1.30	1.40	3.14	....	....	75	....	352	323	185	313
Jne.	1.40	3.15	1.10	3.10	2.13	....	....	5,362	1	12,770	11,809	311	11,809
Jly.	3.00	3.40B	.50	.60	1.55	....	....	18,204	55	32,732	23,420	12,444	16,036
Aug.	.55	.55	.05A	.05	.19	....	....	780	....	1,421	15,384	15,129	15,219
Sep.	CAB	CAB	CAB	CAB	.00	....	....	12	4	16	15,215	....	....
Year	1.95	5.15	CAB	CAB	1.66	....	....	18,204	....	47,458	23,420	....	....

SEPTEMBER 1986 1575 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.85	4.00	2.85	3.25	3.30	....	....	11	....	23	22	2	22
May	2.45	3.55	.95	1.00	2.38	....	....	200	....	230	241	222	233
Jne.	1.45	2.15	.80A	2.20	1.48	....	....	100	....	290	235	134	183
Jly.	2.15	2.40	.25	.35	.99	....	....	239	....	1,227	738	234	560
Aug.	.15	.15	CAB	CAB	.08	....	....	10	....	15	560	545	545
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	545	545	545
Year	2.85	4.00	CAB	CAB	1.37	....	....	239	....	1,785	738	2	545

SEPTEMBER 1986 1600 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.80	2.85	2.50	2.50	2.57	....	....	15	1	16	14	1	14
May	1.80	2.95	.75A	.70	1.80	....	....	153	....	325	193	14	190
Jne.	.75	1.45B	.50A	1.50	1.00	....	....	206	....	832	603	187	603
Jly.	1.50	1.70B	.15	.20	.64	....	....	665	....	2,179	1,426	637	1,332
Aug.	.15	.15	CAB	CAB	.04	....	....	110	....	171	1,332	1,279	1,279
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,279	1,279	1,279
Year	2.80	2.95	CAB	CAB	1.00	....	....	665	....	3,523	1,426	1	1,279

DECEMBER 1986 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	13.20	13.20	12.25A	11.85	12.40	....	....	200	....	200	200	200	200
Jne.	....	17.00B	....	17.35	14.69	....	....	....	....	....	200	200	200
Jly.	....	15.00B	12.65A	13.05	14.36	....	....	....	....	....	200	200	200
Aug.	....	13.50B	12.15A	12.80	12.27	....	....	....	....	....	200	200	200
Sep.	....	13.10B	7.75A	8.45	10.82	....	....	....	....	....	200	200	200
Oct.	7.30	8.60B	4.35A	5.05	6.96	....	....	100	....	250	330	200	330

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — CALLS

DECEMBER 1986 1350 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	5.70	8.40B	5.65A	8.15	6.98	....	....	250	....	385	365	315	350
Dec.....	....	8.25B	7.90A	....	7.87	....	....	....	....	....	350	....	....
Year....	13.20	17.00B	4.35A	....	10.79	....	....	250	....	835	365	....	....

DECEMBER 1986 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	5.70	5.80B	2.60	3.10	4.36	....	....	2,060	....	2,116	2,055	2,010	2,055
Nov.....	3.75	6.00B	3.25A	5.65	4.61	....	....	125	....	354	2,161	2,055	2,161
Dec.....	6.05	6.05	5.25	....	5.33	....	....	50	....	51	2,061	....	....
Year....	5.70	6.05	2.60	....	4.76	....	....	2,060	....	2,521	2,161	....	....

DECEMBER 1986 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	8.40	9.15B	8.35A	8.75	9.47	....	....	5	....	5	5	....	5
Apr.	....	13.50B	8.40A	13.20	10.47	....	....	....	....	....	5	5	5
May.....	....	13.70B	9.00A	8.60	11.77	....	....	....	....	....	5	5	5
Jne.....	9.90	12.30B	8.55A	13.30	11.02	....	....	5	....	5	5	5	5
Jly......	....	13.70B	8.05A	9.15	10.50	....	....	....	....	....	5	5	5
Aug.....	....	9.40B	7.90A	8.70	8.35	....	....	....	....	....	5	5	5
Sep.....	7.30	9.50B	4.30A	4.80	6.87	....	....	256	....	506	191	5	141
Oct.	4.70	4.90B	1.20	1.65	3.25	....	....	720	....	2,119	1,611	140	1,611
Nov.....	1.95	4.00	1.35	3.20	2.51	....	....	873	2	3,380	1,740	1,306	1,551
Dec.....	3.10	3.50	2.20A	....	2.88	....	....	112	1	185	1,540	....	....
Year....	8.40	13.70B	1.20	....	7.70	....	....	873	....	6,200	1,740	....	....

DECEMBER 1986 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	....	....	....	6.55	6.55	....	....	....	....	....	....	....	....
Apr.	6.30	11.85B	6.30	11.55	9.52	....	....	5	....	10	10	5	10
May.....	....	12.00B	7.50A	7.20	10.16	....	....	....	....	....	10	10	10
Jne.....	....	11.10B	7.45A	11.45	9.35	....	....	....	....	....	10	10	10
Jly......	....	11.80B	6.60A	7.50	8.80	....	....	....	....	....	10	10	10
Aug.....	5.80	7.60B	5.70	6.90	6.66	....	....	100	....	154	160	10	160
Sep.....	5.60	7.55B	2.90	3.40	5.22	....	....	353	....	978	516	160	510
Oct.	2.70	3.45B	.55	.75	1.99	....	....	573	....	2,546	2,090	510	2,090
Nov.....	.95	2.10	.35	1.00	1.06	....	....	1,066	2	5,748	3,333	2,384	3,325
Dec.....	1.15	1.30B	CAB	CAB	.82	....	....	2,346	153	3,035	3,362	....	....
Year....	6.30	12.00B	CAB	CAB	6.01	....	....	2,346	....	12,471	3,362	....	....

DECEMBER 1986 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	5.50	7.30B	5.50	6.40	6.73	....	....	100	....	100	100	100	100
Apr.	8.65	10.50B	6.00A	10.00	7.73	....	....	100	....	100	200	100	200
May.....	7.05	10.40B	6.30A	5.95	8.69	....	....	1	....	2	202	200	202
Jne.....	....	8.85B	5.55A	9.80	7.84	....	....	....	....	....	202	202	202
Jly......	8.70	10.00B	5.25A	5.95	7.27	....	....	300	....	304	504	202	504
Aug.....	4.50	5.95B	4.50	5.35	5.19	....	....	20	....	32	531	504	531
Sep.....	5.00	5.75B	1.80	2.30	3.86	....	....	478	....	2,168	1,677	541	1,677
Oct.	2.35	2.40	.20	.30	1.13	....	....	606	....	4,829	3,357	1,771	2,929
Nov.....	.35	1.05	.10	.20	.35	....	....	1,589	2	6.604	3,277	2,351	2,644
Dec.....	.15	.15	CAB	CAB	.07	....	....	149	42	315	2,642	....	....
Year....	5.50	10.50B	CAB	CAB	4.88	....	....	1,589	....	14,454	3,357	....	....

DECEMBER 1986 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	7.00	7.00	5.20A	4.85	5.80	....	....	1	....	1	1	1	1
Jne.....	5.35	7.45B	4.65A	8.25	6.48	....	....	6	....	12	5	1	5
Jly......	8.30	8.40B	4.30A	4.70	5.91	....	....	100	....	147	151	5	151
Aug.....	4.65	4.65	3.35	4.00	3.95	....	....	355	....	598	532	186	480
Sep.....	3.80	4.65	1.10	1.45	2.76	....	....	537	....	2,995	1,420	480	1,221
Oct.	1.40	1.50B	.10	.15	.62	....	....	2,116	1	4,169	3,178	1,293	3,157
Nov.....	.10	.35	CAB	.05	.13	....	....	135	....	428	3,242	3,141	3,188
Dec.....	.05	.05	CAB	CAB	.01	....	....	100	100	103	3,188	3,185	3,185
Year....	7.00	8.40B	CAB	CAB	3.20	....	....	2,116	....	8,453	3,242	1	3,185

DECEMBER 1986 1500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	6.45	6.45	4.30A	4.50	5.03	....	....	1	....	1	1	....	1
Apr.	6.40	8.60B	3.85A	7.30	5.57	....	....	120	....	238	216	1	216
May.....	6.45	7.65B	4.30A	3.90	6.17	....	....	140	....	167	339	217	339
Jne.....	4.85	6.50	3.85A	6.85	5.29	....	....	40	....	96	380	339	380
Jly......	6.90	6.95B	3.15	3.60	4.75	....	....	150	....	260	496	340	496
Aug.....	3.30	3.70	2.30	2.95	2.91	....	....	293	1	971	954	500	913
Sep.....	2.75	3.55B	.70	.95	1.91	....	....	417	1	2,519	2,024	949	2,024
Oct.	.95	.95	.05	.05	.33	....	....	499	....	1 826	2,586	1,931	2,535
Nov.....	.10	.15	CAB	CAB	.04	....	....	130	....	139	2,535	2,528	2,528
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	4	....	5	2,528	....	....
Year....	6.45	8.60B	CAB	CAB	3.20	....	....	499	....	6,222	2,586	....	....

DECEMBER 1986 1525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	5.10	6.75	5.05A	6.20	6.20	....	....	100	....	104	104	100	104
May.....	6.40	6.60B	3.35A	3.10	5.14	....	....	25	....	29	131	104	131
Jne.....	4.80	5.05B	3.00A	5.65	4.27	....	....	20	....	32	137	130	137

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — CALLS

DECEMBER 1986 1525 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	5.50	5.75B	2.25A	2.80	3.75	....	....	25	....	49	173	137	163
Aug.	2.50	2.80	1.70	2.05	2.12	....	....	340	....	860	773	184	773
Sep.....	2.10	2.55	.50A	.50	1.31	....	....	801	....	2,305	1,560	773	1,501
Oct.	.40	.45	CAB	CAB	.18	....	....	60	....	147	1,537	1,450	1,450
Nov.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,450	1,450	1,450
Dec.....	CAB	.05	CAB	CAB	.00	....	....	2	....	2	1,450	...	....
Year....	5.10	6.75	CAB	CAB	2.55	....	....	801	....	3,528	1,560	....	....

DECEMBER 1986 1550 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.20	5.90B	3.20	5.20	4.72	....	....	300	....	356	276	1	276
May.....	4.95	5.65B	2.75A	2.45	4.24	....	....	100	....	211	485	281	485
Jne.....	2.95	4.30	2.90A	4.60	3.42	....	....	40	....	47	505	485	492
Jly......	4.50	4.65B	1.65	2.05	2.93	....	....	102	....	345	718	498	713
Aug.....	1.40	1.90	1.15	1.45	1.51	....	....	401	....	1,068	1,219	713	1,219
Sep.....	1.30	1.80	.25	.35	.89	....	....	301	....	2,132	2,191	1,225	2,183
Oct.	.25	.30	CAB	CAB	10	....	....	700	....	1,278	2,204	1,918	2,089
Nov.....	CAB	.05	CAB	CAB	.00	....	....	2	....	3	2,090	2,088	2,088
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	2,088	....	....
Year....	3.20	5.90B	CAB	CAB	1.97	....	....	700	....	5,443	2,204	....	....

DECEMBER 1986 1575 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	5.20	5.20	4.60	4.30	4.56	....	....	1	....	2	2	....	2
May.....	4.45	4.45	2.10A	1.90	3.46	....	....	200	...	205	202	2	202
Jne.....	3.10	3.25	1.80A	3.65	2.69	....	....	40	....	47	249	202	249
Jly......	3.80	3.80	1.30	1.55	2.27	....	....	620	....	663	615	230	615
Aug.....	1.20	1.35B	.95	1.00	1.05	....	....	10	....	25	620	609	620
Sep.....	.90	1.05	.10	.15	.61	....	....	24,170	...	60,720	34,357	619	15,391
Oct.	.15	.15	CAB	CAB	.05	....	....	8,049	....	9,959	15,391	6,755	6,755
Nov.....	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	6,755	6,754	6,754
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	6,754	6,754	6,754
Year....	5.20	5.20	CAB	CAB	1.63	....	....	24,170	...	71,622	34,357	....	6,754

MARCH 1987 1350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	5.15	5.15	5.15	5.15	5.15	....	....	....	....	....	....	....	....
Nov.....	7.55	7.55	5.60A	7.00	6.36	....	....	100	....	160	150	4	150
Dec.....	6.40	11.80B	6.30A	12.30	7.69	....	....	21	....	21	171	150	171
Year....	5.15	11.80B	5.15	12.30	6.40	....	....	100	....	181	171	....	171

MARCH 1987 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	4.30	5.70B	3.95A	5.10	4.73	....	....	53	....	153	75	25	75
Dec.....	4.85	9.35B	4.30A	9.75	5.65	....	....	50	....	103	100	58	58
Year....	4.30	9.35B	3.95A	9.75	5.19	....	....	53	....	256	100	25	58

MARCH 1987 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	5.00	5.00	2.45A	2.65	3.90	....	....	361	....	596	403	5	403
Nov.....	3.00	4.40	2.35	3.50	3.31	....	....	210	....	1,468	1,193	403	1,040
Dec.....	3.15	7.30	2.50	7.50	3.91	....	...	207	....	907	1,231	995	995
Year....	5.00	7.30	2.35	7.50	3.70	....	....	361	....	2,971	1,231	5	995

MARCH 1987 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	4.15	4.15	4.15	4.25	4.25	....	....	15	15	15	15	15	15
Oct.	3.50	3.65	1.65	1.80	2.96	...	....	100	....	180	130	15	130
Nov.....	1.95	3.00	1.50	2.25	2.23	....	....	438	....	1,720	966	145	966
Dec.....	2.35	5.60	1.45A	5.45	2.54	....	....	403	2	2,100	1,379	795	1,269
Year....	4.15	5.60	1.45A	5.45	2.99	....	....	438	...	4,015	1,379	15	1,269

MARCH 1987 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	5.95	6.65	5.60	6.05	5.91	....	....	100	...	106	106	100	106
Sep.....	5.95	6.00B	2.90	3.25	4.74	....	...	36	...	68	149	106	124
Oct.	3.20	3.40	1.10A	1.15	2.14	....	....	200	....	928	522	223	517
Nov.....	1.25	2.20	.90	1.45	1.45	....	....	300	....	1,538	985	445	791
Dec.....	1.30	3.85	.90	3.70	1.55	....	....	647	....	2,480	1,288	750	1,286
Year....	5.95	6.65	.90	3.70	3.15	....	...	647	....	5,120	1,288	100	1,286

MARCH 1987 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	6.65	7.60B	5.75A	8.50	7.11	....	....	2	....	2	2	2	2
Jly......	7.30	8.80B	5.65A	5.40	6.52	....	....	1	....	1	3	2	3
Aug.....	4.60	5.60	4.55A	4.90	4.68	....	....	100	....	173	172	3	172
Sep.....	5.40	5.40	2.05	2.45	3.74	....	....	52	....	136	235	172	230
Oct.	2.50	2.55	.85	.75	1.51	....	....	110	....	168	242	232	232
Nov.....	1.40	1.40B	.50	.85	.92	....	....	430	....	1,022	867	232	867
Dec.....	.85	2.45	.50	2.35	.92	....	....	402	....	2,104	1,879	873	1,709
Year....	6.65	8.80B	.50	2.35	3.62	....	....	430	....	3,606	1,879	2	1,709

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1987 1500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	6.20	6.20	6.20	7.30	6.93	....	....	15	....	15	15	15	15
Jly......	6.65	7.50B	4.65A	4.40	5.46	....	....	11	....	16	23	10	23
Aug.....	3.75	4.15B	3.45	3.90	3.72	....	....	100	....	117	126	21	126
Sep.....	4.10	4.15	1.55	1.85	2.92	....	....	130	....	307	314	126	314
Oct.	1.90	1.90	.50A	.45	1.06	....	....	260	....	575	456	322	442
Nov.....	.75	.90B	.35A	.55	.58	....	....	662	....	978	1,297	440	1,297
Dec.....	.45	1.40	.30	1.40	.50	....	....	317	....	1,009	1,769	1,307	1,769
Year....	6.20	7.50B	.30	1.40	3.02	....	....	662	....	3,017	1,769	10	1,769

MARCH 1987 1525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	3.40	3.40	3.40	3.60	3.47	....	....	2	....	2	2	2	2
Aug.....	3.15	3.30	3.00	3.05	2.93	....	....	301	....	303	301	....	301
Sep.....	2.80	3.00B	1.40A	1.35	2.25	....	....	200	....	275	575	301	574
Oct.	1.00	1.00	.60A	.30	.73	....	....	10	....	14	588	574	588
Nov.....	.70	.70	.30	.30	.36	....	....	5	....	6	594	588	594
Dec.....	.25	.90	.15	75	.28	....	....	311	....	540	694	585	660
Year....	3.40	3.40	.15	.75	1.67	....	....	311	....	1,140	694	....	660

MARCH 1987 1550 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	4.90	4.90	3.20A	2.85	3.42	....	....	3	....	3	3	3	3
Aug.....	2.80	2.80	2.15	2.35	2.29	....	....	84	....	96	96	3	96
Sep.....	2.55	2.55	1.05	1.00	1.73	....	....	26	....	40	124	96	124
Oct.	.70	.70	.25	.25	.51	....	....	1,500	....	1,594	1,609	124	1,599
Nov.....	.25	.40B	.20	.20	.23	....	....	100	....	136	1,599	1,499	1,509
Dec.....	.25	.55	.25	.45	.16	....	....	54	....	61	1,509	1,499	1,506
Year....	4.90	4.90	.20	.45	1.39	....	....	1,500	....	1,930	1,609	3	1,506

JUNE 1987 1375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	5.30	6.20B	4.40A	4.10	5.13	....	....	150	....	156	150	150	150
Nov.....	4.75	5.70B	4.00	4.95	4.78	....	....	500	....	508	651	150	651
Dec.....	....	7.75B	4.55A	8.90	5.40	....	....	....	....	....	651	650	650
Year....	5.30	7.75B	4.00	8.90	5.10	....	....	500	....	664	651	150	650

JUNE 1987 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	5.75	5.85B	5.75	5.70	5.50	....	....	7	....	7	7	7	7
Oct.	5.05	5.15	3.20	3.10	4.32	....	....	7	....	18	25	7	25
Nov.....	4.05	4.60	2.95A	3.65	3.63	....	....	600	....	708	662	25	662
Dec.....	3.90	6.50B	3.30	7.00	4.03	....	....	150	....	628	1,159	712	1,034
Year....	5.75	6.50B	2.95A	7.00	4.37	....	....	600	....	1,361	1,159	7	1,034

JUNE 1987 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	2.80	2.80	2.80	2.65	2.65	....	....	200	....	200	200	200	200
Dec.....	2.20	5.50	2.20	5.40	2.91	....	....	300	....	672	590	200	590
Year....	2.80	5.50	2.20	5.40	2.78	....	....	300	....	872	590	200	590

JUNE 1987 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	3.70	3.85B	3.60A	3.75	3.66	....	....	150	....	150	150	150	150
Oct.	2.60	3.10B	2.20A	1.75	2.59	....	....	40	..	40	190	150	190
Nov.....	2.30	2.70B	1.65A	1.95	2.01	....	....	20	....	21	211	190	211
Dec	1.65	4.20	1.60	4.00	2.05	....	....	301	....	911	1,003	211	1,003
Year....	3.70	4.20	1.60	4.00	2.57	....	....	301	....	1,122	1,003	150	1,003

JUNE 1987 1475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	1.65	1.75	1.20A	1.35	1.27	....	....	6	....	7	6	....	4
Dec.....	1.05	2.90	1.00A	2.90	1.42	....	....	184	....	327	268	4	268
Year....	1.65	2.90	1.00A	2.90	1.34	....	....	184	....	334	268	....	268

JUNE 1987 1500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	3.75	3.75	2.30	2.35	2.75	....	....	100	....	105	200	100	101
Oct.	1.60	2.00	1.00	.90	1.52	....	....	4	....	9	105	101	105
Nov.....	....	1.30B	.80A	.95	1.01	....	....	....	....	....	105	99	99
Dec.....	.85	2.05	.85	2.05	.97	....	....	522	....	734	671	99	671
Year....	3.75	3.75	.80A	2.05	1.56	....	....	522	....	848	671	99	671

SEPTEMBER 1987 1400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	3.70	6.30B	3.45A	6.70	4.68	....	....	310	....	360	360	50	360
Year....	3.70	6.30B	3.45A	6.70	4.68	....	....	310	....	360	360	50	360

SEPTEMBER 1987 1425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	4.20	5.30	4.20	5.35	4.80	....	....	50	20	70	90	20	90
Year....	4.20	5.30	4.20	5.35	4.80	....	....	50	20	70	90	20	90

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — CALLS

SEPTEMBER 1987 1450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	3.40	4.10	3.30A	4.25	3.61	....	....	200	50	400	350	50	350
Year....	3.40	4.10	3.30A	4.25	3.61	....	....	200	50	400	350	50	350

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	165	165	165
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	165	165	165
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	165	165	165
Year	....	....	CAB	CAB	.00	....	....	....	....	....	165	165	165

MARCH 1986 1250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	.10B	CAB	CAB	.03	....	....	2	....	2	35	33	35
Feb.	.15	.15	CAB	CAB	.01	....	....	5	...	5	35	30	30
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	30	30	30
Year	.15	.15	CAB	CAB	.01	....	....	5	....	7	35	30	30

MARCH 1986 1275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	.05	CAB	.05	.08	....	....	50	....	50	500	500	500
Feb.	CAB	CAB	CAB	CAB	.02	....	....	50	....	50	500	450	450
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	450	450	450
Year	....	.05	CAB	CAB	.03	....	....	50	....	100	500	450	450

MARCH 1986 1300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.15	.70	.15	.10	.19	....	....	150	....	360	366	188	366
Feb.	.25	.50	CAB	CAB	.08	....	....	280	....	528	744	459	744
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	744	744	744
Year	.15	.70	CAB	CAB	.09	....	....	280	....	888	744	188	744

MARCH 1986 1325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.30	1.15	.20	.30	.37	....	....	250	....	772	585	203	585
Feb.	.95	1.05	CAB	CAB	.19	....	....	562	1	1,421	1,099	548	1,019
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,019	1,019	1,019
Year	.30	1.15	CAB	CAB	.18	....	....	562	....	2,193	1,099	203	1,019

MARCH 1986 1350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.45	1.95	.20	.60	.72	....	....	2,425	....	4,886	3,618	1,615	3,618
Feb.	1.10	1.80	CAB	CAB	.40	....	...	2,177	....	5,585	3,753	3,227	3,336
Mar.	CAB	CAB	CAB	CAB	.00	....	....	8	8	11	3,312	....	....
Year	.45	1.95	CAB	CAB	.37	....	....	2,425	....	10,482	3,753	....	....

MARCH 1986 1375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.95	3.15	.60A	1.20	1.28	....	....	568	....	3,894	1,494	697	1,494
Feb.	2.00	3.25	CAB	.10	.74	....	....	444	20	1,898	1,630	1,507	1,606
Mar.	.05	.05	CAB	CAB	.00	....	....	5	5	10	1,607	1,501	1,501
Year	.95	3.25	CAB	CAB	.67	....	....	568	....	5,802	1,630	697	1,501

MARCH 1986 1400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.50	4.50	.80	2.10	2.15	....	....	2,073	5	6,437	2,686	1,489	1,967
Feb.	3.20	4.90	CAB	.25	1.38	....	....	485	6	2,475	2,115	1,531	1,577
Mar.	.30	.30	CAB	CAB	.03	....	....	197	40	270	1,541	1,318	1,318
Year	1.50	4.90	CAB	CAB	1.18	....	....	2,073	5	9,182	2,686	1,318	1,318

MARCH 1986 1425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.45	6.60	1.55	3.50	3.41	....	...	1,113	....	4,270	2,311	723	1,826
Feb.	4.95	6.80B	.10	.75	2.35	....	....	389	....	2,466	1,990	1,580	1,675
Mar.	.75	.90	CAB	CAB	.16	....	....	245	18	733	1,845	....	....
Year	2.45	6.80B	CAB	CAB	1.97	....	....	1,113	....	7,469	2,311	....	....

MARCH 1986 1450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.70	8.10	2.50	5.25	4.99	....	....	253	....	663	490	220	258
Feb.	8.50	9.00B	.25	1.95	3.76	....	....	1,430	....	3,674	2,527	257	2,527
Mar.	2.40	2.40	.15	....	.95	....	....	707	362	2,544	1,956	....	....
Year	3.70	9.00B	.15	....	3.23	....	....	1,430	....	6,881	2,527	....	....

MARCH 1986 1475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.50	10.50	3.50	7.35	6.87	....	....	4	....	13	29	25	26
Feb.	3.50	11.50B	.85	3.90	5.58	....	....	178	....	589	378	26	377
Mar.	4.30	4.30	1.60A	....	2.60	....	....	54	....	72	431	....	....
Year	3.50	11.50B	.85	....	5.01	....	....	178	....	674	431	....	....

MARCH 1986 1500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	7.70	12.80B	5.50A	9.60	8.95	....	....	20	....	21	46	45	45
Feb.	2.15	13.90B	2.05	6.20	7.72	....	....	44	....	79	94	45	94
Mar.	4.80	6.70B	3.30A	....	4.90	....	....	26	....	34	96	....	....
Year	7.70	13.90B	2.05	....	7.19	....	....	44	....	134	96	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1525 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	15.25B	9.45A	12.00	11.19	....	....	....	....	....	15	15	15
Feb.	4.15	16.40B	4.15	8.70	9.80	....	....	10	....	15	15	....	10
Mar.	....	9.25B	8.00A	....	7.38	....	....	....	....	....	10	....	....
Year	4.15	16.40B	4.15	....	9.45	....	....	10	...	15	15	....	....

JUNE 1986 1225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	.20B	....	.30	.31	....	....	....	....	....	3	3	3
Feb.	....	.45B	....	.15	.27	....	....	....	....	....	3	3	3
Mar.	....	....	....	.05	.08	....	....	....	....	....	3	3	3
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3	3	3
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3	3	3
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3	3	3
Year	....	.45B	CAB	CAB	.11	....	....	....	....	....	3	3	3

JUNE 1986 1275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.55	1.80	.55	.75	.76	....	....	23	....	27	29	14	29
Feb.	1.25	1.55B	.40	.35	.61	....	....	21	....	36	49	29	49
Mar.	....	....	....	.10	.23	....	....	....	....	....	49	49	49
Apr.	CAB	CAB	CAB	CAB	.04	....	....	....	....	....	49	49	49
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	49	49	49
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	49	49	49
Year	.55	1.80	CAB	CAB	.27	....	....	23	....	63	49	14	49

JUNE 1986 1300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.85	2.55	.85	1.15	1.20	....	....	38	....	81	86	44	86
Feb.	1.80	2.45	.30	.75	.96	....	....	209	....	407	465	86	465
Mar.	.60	.60	.15	.25	.40	....	....	301	....	421	796	465	757
Apr.	.15	.25	CAB	CAB	.10	....	....	284	....	502	757	726	726
May	CAB	CAB	CAB	CAB	.00	...	....	63	63	63	726	721	721
Jne.	CAB	CAB	CAB	CAB	.00	....	....	50	....	50	721	671	671
Year	.85	2.55	CAB	CAB	.44	....	....	301	....	1,524	796	44	671

JUNE 1986 1325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.80	3.50	1.10A	1.70	1.75	....	....	8	....	24	37	28	36
Feb.	2.40	3.50	.40	1.05	1.42	....	....	57	....	164	130	46	130
Mar.	1.25	1.25	.25	.40	.61	....	...	16	....	64	148	128	128
Apr.	.35	.40B	CAB	CAB	.20	....	....	58	....	104	164	100	164
May	CAB	CAB	CAB	CAB	.00	....	....	18	....	19	164	61	61
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	61	61	61
Year	2.80	3.50	CAB	CAB	.66	....	....	58	....	375	164	28	61

JUNE 1986 1350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.65	4.55	1.50	2.50	2.52	....	....	200	....	712	4,307	4,083	4,252
Feb.	3.25	4.50	.65	1.50	2.10	....	....	4,004	....	5,336	4,559	2,775	2,777
Mar.	1.55	1.60	.30	.65	.94	....	....	155	....	650	3,031	2,782	2,890
Apr.	.70	.80B	.10	.05	.30	....	....	100	....	197	2,894	2,878	2,878
May	.05	.05	CAB	CAB	.02	....	....	350	....	1,186	3,194	2,850	2,850
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,850	2,850	2,850
Year	1.65	4.55	CAB	CAB	.98	....	....	4,004	....	8,081	4,559	2,775	2,850

JUNE 1986 1375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.80	5.60B	2.40A	3.35	3.44	....	....	127	....	277	264	36	264
Feb.	4.50	5.80B	1.10	2.20	2.93	....	....	178	....	379	537	302	534
Mar.	2.50	2.60B	.55	1.05	1.41	....	....	110	....	278	567	529	548
Apr.	1.25	1.35	.05	.10	.52	....	....	100	....	257	563	538	538
May	.05	.10	CAB	CAB	.06	....	....	2	....	7	536	505	505
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	505	505	505
Year	2.80	5.80B	CAB	CAB	1.39	....	....	178	....	1,198	567	36	505

JUNE 1986 1400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.50	7.15	2.80	4.55	4.61	....	....	136	....	609	1,299	1,024	1,299
Feb.	6.10	7.80	1.45	3.20	4.00	....	....	173	....	736	1,689	1,201	1,689
Mar.	3.60	3.60	.90	1.60	2.06	....	....	340	....	2,252	1,989	1,523	1,523
Apr.	1.70	2.10	.15	.15	.84	....	....	363	....	1,517	1,687	1,483	1,681
May	.20	.25B	.05	.05	.11	....	....	268	....	658	2,164	1,679	2,164
Jne.	CAB	CAB	CAB	CAB	.00	....	....	3	3	3	2,161	2,156	2,156
Year	3.50	7.80	CAB	CAB	1.93	....	....	363	....	5,775	2,164	1,024	2,156

JUNE 1986 1425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	5.00	8.70B	3.75A	6.05	5.97	....	....	76	....	171	521	483	506
Feb.	7.50	9.55	2.10	4.25	5.27	....	....	221	....	848	1,025	499	1,025
Mar.	4.60	4.80	1.30	2.40	2.91	...	....	254	5	1,376	1,336	1,031	1,302
Apr.	2.40	3.10	.25	.25	1.31	....	....	300	....	948	1,322	1,187	1,322
May	.45	.55B	.10	.10	.19	....	....	125	....	348	1,451	1,328	1,395
Jne.	CAB	CAB	CAB	CAB	.01	....	....	8	8	8	1,387	1,387	1,387
Year	5.00	9.55	CAB	CAB	2.61	....	....	300	....	3,699	1,451	483	1,387

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.40	10.60B	5.60A	7.75	7.53	....	....	26	....	48	56	35	50
Feb.	9.50	11.35B	3.20	5.65	6.77	....	....	212	....	531	489	45	489
Mar.	6.30	6.30	1.90	3.45	4.01	....	....	252	1	883	1,067	537	1,067
Apr.	3.25	4.50B	.45A	.55	1.96	....	....	451	....	2,235	1,278	852	1,210
May	1.00	1.00	.10	.35	.35	....	....	107	....	366	1,315	1,196	1,307
Jne.	.25	.25	CAB	CAB	.07	....	....	23	3	52	1,289	....	....
Year	6.40	11.35B	CAB	CAB	3.44	....	....	451	....	4,115	1,315	....	....

JUNE 1986 1475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	11.30	12.80	7.10A	9.65	9.29	....	....	1	....	2	26	24	26
Feb.	12.10	13.50B	4.30	7.25	8.43	....	....	118	....	293	234	26	226
Mar.	7.20	7.75B	2.75	4.75	5.35	....	....	100	....	329	236	122	236
Apr.	5.05	6.20	.70	.90	2.89	....	....	106	....	542	473	230	473
May	1.10	1.75B	.40	1.20	.74	....	....	222	....	951	647	484	611
Jne.	1.30	1.35	CAB	CAB	.40	....	....	107	23	239	614	....	....
Year	11.30	13.50B	CAB	CAB	4.51	....	....	222	....	2,356	647	....	....

JUNE 1986 1500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	14.85B	8.80A	11.65	11.20	....	....	....	....	....	8	8	8
Feb.	14.30	15.60B	5.60A	9.10	10.32	....	....	3	....	11	8	4	8
Mar.	7.85	9.60B	3.95	6.30	6.89	....	....	302	....	382	336	8	336
Apr.	6.20	7.80B	1.20A	1.55	4.06	....	....	472	....	1,618	1,178	335	1,178
May	1.75	3.20	.70	3.00	1.54	....	....	273	6	2,366	1,473	1,057	1,057
Jne.	3.05	3.05	CAB	CAB	1.35	....	....	621	3	929	1,125	....	....
Year	14.30	15.60B	CAB	CAB	5.89	....	....	621	....	5,328	1,473	....	....

JUNE 1986 1525 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	7.40	8.90B	7.40	11.10	9.92	....	....	4	....	4	4	4	4
Mar.	....	11.80B	5.50A	8.15	8.61	....	....	....	....	....	4	4	4
Apr.	3.75	9.60B	1.80	2.50	5.54	....	....	206	....	612	357	4	357
May	3.00	5.45	1.40	5.35	2.78	....	....	221	1	807	817	355	673
Jne.	3.20	4.00B	1.55	....	3.45	....	....	34	....	44	672	....	....
Year	7.40	11.80B	1.40	....	6.06	....	....	221	....	1,467	817	....	....

JUNE 1986 1550 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	4.80	4.95B	3.00	3.75	3.82	....	....	105	....	189	155	17	155
May	3.90	7.40B	2.75	7.80	4.45	....	....	103	....	438	261	145	198
Jne.	4.75	6.20B	4.75	....	5.91	....	....	5	....	5	198	....	....
Year	4.80	7.40B	2.75	....	4.72	....	....	105	....	632	261	....	....

JUNE 1986 1575 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	5.10	5.30B	4.55A	5.35	5.01	....	....	2	....	6	6	2	6
May	6.60	10.20B	4.55A	10.30	6.42	....	....	2	....	2	7	5	5
Jne.	....	10.45B	7.35A	....	8.40	....	....	....	....	....	5	....	....
Year	5.10	10.45B	4.55A	....	6.61	....	....	2	....	8	7	....	....

JUNE 1986 1600 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	6.05	7.05B	6.05	7.25	6.85	....	....	2	....	2	2	2	2
May	8.75	12.75B	6.40A	12.80	8.57	....	....	2	....	2	2	2	2
Jne.	....	12.95B	10.60A	11.00	11.77	....	....	....	....	....	2	....	....
Year	6.05	12.95B	6.05	11.00	9.06	....	....	2	....	4	2	....	....

SEPTEMBER 1986 1275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.20	1.20	1.20	1.05	.87	....	....	40	....	40	40	40	40
Mar.	.60	1.15B	.60	.70	.86	....	....	6	....	6	46	40	46
Apr.	....	....	.70A	.20	.45	....	....	....	....	....	46	46	46
May	....	....	....	.25	.19	....	....	....	....	....	46	46	46
Jne.	....	....	....	.05	.10	....	....	....	....	....	46	46	46
Jly.	.05	.10	.05	.05	.05	....	....	1,600	....	3,970	3,656	1,646	3,656
Aug.	.05	.05	CAB	CAB	.01	....	....	25	....	25	3,656	3,656	3,656
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,656	3,646	3,646
Year	1.20	1.20	CAB	CAB	.31	....	....	1,600	....	4,041	3,656	40	3,646

SEPTEMBER 1986 1300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.75	3.75	3.30A	2.55	3.21	....	....	1	....	1	1	1	1
Feb.	2.00	3.70B	1.40A	1.40	2.13	....	....	5	....	6	6	1	6
Mar.	....	1.75B	....	1.00	1.22	....	....	....	....	....	6	6	6
Apr.	.60	.60	.35	.25	.60	....	....	23	....	63	59	6	59
May	.35	.35	.35	.35	.31	....	....	20	....	20	79	59	79
Jne.	.20	.20	.20	.05	.17	....	....	2	....	3	80	79	80
Jly.	....	.10B	....	.05	.05	....	....	....	....	....	80	80	80
Aug.	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	80	80	80
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	80	80	80
Year	3.75	3.75	CAB	CAB	.85	....	....	23	....	93	80	1	80

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.45	5.00B	2.40A	3.35	3.38	....	....	15	....	30	31	5	31
Feb.	3.80	4.85B	1.35	2.40	2.87	....	....	10	....	32	50	31	50
Mar.	1.20	2.25B	1.20	1.50	1.70	....	....	25	....	25	50	50	50
Apr.	1.30	1.65B	.60A	.35	.87	....	....	5	....	8	50	48	48
May	....	.50B	....	.50	.39	....	....	....	....	....	48	48	48
Jne.	.20	.20	.20	.10	.24	....	....	55	....	55	76	48	76
Jly.	....	.20B	....	.10	.10	....	....	....	....	....	76	76	76
Aug.	.05	.05	CAB	CAB	.03	....	....	100	....	100	176	76	176
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	176	176	176
Year	4.45	5.00B	CAB	CAB	1.06	....	....	100	....	250	176	5	176

SEPTEMBER 1986 1350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.00	6.30B	4.00	4.30	4.15	....	....	1	....	2	12	11	12
Feb.	5.00	6.15B	1.90	3.15	3.73	....	....	10	....	24	25	12	15
Mar.	1.50	2.95B	1.50	2.00	2.29	....	....	1	....	1	15	15	15
Apr.	.70	2.15B	.65A	.55	1.25	....	....	10	....	10	25	15	25
May	.75	1.00	.70A	.85	.61	....	....	5	....	5	30	25	30
Jne.	.35	.35	.30A	.15	.34	....	....	10	....	12	32	31	32
Jly.	.20	.25B	.15	.15	.16	....	....	80	....	135	160	30	160
Aug.	CAB	CAB	CAB	CAB	.05	....	....	....	....	....	160	160	160
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	160	160	160
Year	4.00	6.30B	CAB	CAB	1.39	....	....	80	....	189	160	11	160

SEPTEMBER 1986 1375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.75	7.55	4.00A	5.50	5.25	....	....	100	....	106	112	12	112
Feb.	6.30	7.75B	2.50A	4.10	4.77	....	....	8	....	12	114	111	111
Mar.	3.60	4.15B	2.20	2.70	3.03	....	....	10	....	16	125	111	125
Apr.	....	2.90B	1.20A	.80	1.74	....	....	....	....	....	125	125	125
May	1.10	1.10	.95A	1.20	.87	....	....	1	....	1	126	125	126
Jne.	.50	.50	.30	.25	.51	....	....	7	....	14	133	126	133
Jly.	.15	.45	.10	.20	.28	....	....	200	....	229	348	130	348
Aug.	.30	.30	CAB	CAB	.08	....	....	50	....	64	402	348	392
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	392	392	392
Year	4.75	7.75B	CAB	CAB	1.83	....	....	200	....	442	402	12	392

SEPTEMBER 1986 1400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	7.20	9.00B	5.50A	6.85	6.51	....	....	10	....	19	28	17	28
Feb.	8.20	9.40	3.10A	5.20	5.98	....	....	13	....	47	50	27	50
Mar.	4.20	4.95B	3.35A	3.55	3.94	....	....	126	....	136	163	50	101
Apr.	1.70	3.85B	1.25A	1.20	2.38	....	....	5	....	11	107	101	107
May	1.40	1.95	1.05	1.80	1.30	....	....	100	....	151	248	107	248
Jne.	1.45	1.45	.45	.40	.83	....	....	4	....	15	258	248	258
Jly.	.40	1.00	.30	.35	.46	....	....	100	....	204	384	257	384
Aug.	.55	.55	CAB	CAB	.14	....	....	101	....	107	491	384	490
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	490	490	490
Year	7.20	9.40	CAB	CAB	2.39	....	....	126	....	690	491	17	490

SEPTEMBER 1986 1425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	8.90	9.20	6.80A	8.35	7.92	....	....	102	....	103	116	14	115
Feb.	5.80	11.05B	4.10A	6.50	7.35	....	....	13	....	17	119	115	119
Mar.	5.45	6.55B	3.45A	4.55	4.99	....	....	100	....	205	199	111	199
Apr.	2.00	5.25B	1.65	1.70	3.15	....	....	2	....	4	199	199	199
May	2.10	2.60B	1.55A	2.65	1.85	....	....	6	....	11	208	199	208
Jne.	2.45	2.45	.75	.65	1.31	....	....	302	....	856	877	446	877
Jly.	.50	1.45B	.50	.60	.79	....	....	318	....	418	977	776	777
Aug.	.55	1.05	.05	....	.31	....	....	726	....	1,683	932	692	692
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	692	692	692
Year	8.90	11.05B	CAB	CAB	3.07	....	....	726	....	3,297	977	14	692

SEPTEMBER 1986 1450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	9.30B	8.20A	10.00	9.51	....	....	....	....	....	5	5	5
Feb.	6.00	13.00B	5.25A	7.95	8.86	....	....	5	....	5	5	5	5
Mar.	5.00	8.00B	4.15	5.75	6.18	....	....	23	....	33	19	5	19
Apr.	5.80	6.20B	2.15	2.35	4.09	....	....	100	....	123	131	119	131
May	2.90	3.75	2.15	3.65	2.58	....	....	130	....	253	354	139	354
Jne.	3.60	3.60	1.05	1.05	1.97	....	....	208	....	524	634	351	634
Jly.	1.00	2.50	.85	1.15	1.35	....	....	272	2	1,310	936	647	903
Aug.	1.30	1.90	.05	.05	.66	....	....	705	2	4,412	2,039	964	1,209
Sep.	.05	.05	CAB	CAB	.01	....	....	12	12	13	1,199	....	....
Year	6.00	13.00B	CAB	CAB	3.91	....	....	705	....	6,673	2,039	....	....

SEPTEMBER 1986 1475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	11.00B	9.70A	11.80	11.23	....	....	....	....	....	5	5	5
Feb.	7.00	15.20B	4.80	9.55	10.57	....	....	5	....	5	5	5	5
Mar.	6.00	9.60B	5.70A	7.10	7.58	....	....	125	....	165	137	5	137
Apr.	4.60	7.70B	3.60A	3.20	5.20	....	....	29	....	55	193	137	183
May	3.60	4.90B	2.75A	4.90	3.52	....	....	47	....	180	217	127	205
Jne.	4.60	4.60	1.70	1.70	2.65	....	....	220	....	738	560	196	560

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
SEPTEMBER 1986 1475 PUTS (Continued)													
Jly......	1.55	3.50	1.20	2.05	2.18	....	....	505	1	2,754	1,342	562	1,336
Aug.....	2.40	3.25B	.30	.35	1.45	....	....	4,199	14	9,880	5,087	1,418	4,993
Sep.....	.15	.25	CAB	CAB	.08	....	....	63	4	102	5,070	....	....
Year....	7.00	15.20B	CAB	CAB	4.96	....	....	4,199	....	13,879	5,087	....	....
SEPTEMBER 1986 1500 PUTS													
Apr.....	5.45	5.60	3.85A	4.15	4.59	....	....	456	....	621	545	1	545
May.....	4.80	6.30	3.65	6.40	4.65	....	....	122	....	587	918	545	882
Jne.....	6.50	6.50	2.45	2.50	3.98	....	....	208	....	771	1,017	819	1,005
Jly......	2.40	5.10	1.90	3.30	3.31	....	....	525	....	2,981	1,838	1,463	1,790
Aug.....	3.70	4.70	1.30	1.50	2.82	....	....	552	....	3,053	1,712	1,452	1,516
Sep.....	1.25	1.45B	.20	....	.92	....	....	95	4	189	1,453	....	....
Year....	5.45	6.50	.20	....	3.37	....	....	552	....	8,202	1,838	....	....
SEPTEMBER 1986 1525 PUTS													
Apr.....	5.95	5.95	4.90A	5.35	5.23	....	....	19	....	39	39	17	39
May.....	6.90	7.90B	4.75	8.05	5.95	....	....	75	....	246	109	39	86
Jne.....	7.40	7.40	3.60	3.60	5.34	....	....	109	....	318	321	89	321
Jly......	3.35	6.50B	2.90	4.95	4.75	....	....	159	....	552	563	413	554
Aug.....	5.00	6.40B	3.20A	3.55	4.74	....	....	50	....	51	554	504	504
Sep.....	3.25	3.25	2.50A	....	3.12	....	....	1	....	1	504	....	....
Year....	5.95	7.90B	2.50A	....	4.85	....	....	159	....	1,207	563	....	....
SEPTEMBER 1986 1550 PUTS													
Apr.....	7.20	7.45B	6.20A	6.70	6.52	....	....	1	....	1	1	1	1
May.....	7.05	9.90B	6.00	9.95	7.46	....	....	2	....	4	2	1	2
Jne.....	8.05	8.60B	4.90	4.90	6.94	....	....	10	....	14	15	2	15
Jly......	4.35	9.00	4.10	6.95	6.49	....	....	20	....	45	43	25	28
Aug.....	6.00	8.60B	4.70A	5.95	6.97	....	....	100	....	100	128	28	128
Sep.....	6.00	6.00	4.70A	....	5.62	....	....	25	....	25	153	....	....
Year....	7.20	9.90B	4.10	....	6.66	....	....	100	....	189	153	....	....
SEPTEMBER 1986 1575 PUTS													
May.....	7.65	11.35B	7.65	11.95	9.37	....	....	1	....	1	1	....	1
Jne.....	8.00	10.45B	7.10A	6.45	8.75	....	....	1	....	1	1	1	1
Jly......	10.85	10.85	5.65A	9.10	8.31	....	....	1	...	2	2	....	....
Year....	7.65	11.35B	5.65A	9.10	8.81	....	....	1	....	4	2	....	....
SEPTEMBER 1986 1600 PUTS													
Apr.....	9.25	9.25	9.25	9.90	9.77	....	....	1	....	1	1	1	1
May.....	9.50	13.45B	9.25A	14.05	10.97	....	....	3	....	4	5	1	5
Jne.....	9.90	14.15B	8.50	8.25	10.71	....	....	100	....	102	107	5	107
Jly......	8.55	13.05B	7.40	11.45	10.51	....	...	4	....	10	111	107	109
Aug.....	....	13.40B	10.10A	10.95	11.74	....	....	....	....	....	109	2	2
Year....	9.25	14.15B	7.40	10.95	10.74	....	...	100	....	117	111	1	2
DECEMBER 1986 1350 PUTS													
May.....	1.80	1.80	1.35A	1.95	1.48	....	....	20	....	38	33	10	33
Jne.....	1.50	1.50	1.00	.80	1.12	....	....	200	....	210	218	33	208
Jly......	1.45	1.45	1.00A	.90	.96	....	....	20	....	40	238	208	228
Aug.....	1.15	1.15	.45	.50	.70	....	.	3	....	9	231	228	228
Sep.....	.50	.90	.50	.70	.62	....	....	252	....	742	570	228	558
Oct.....	.75	.75	.20	.35	.41	....	....	282	....	1,277	910	558	823
Nov.....	.35	.35	CAB	CAB	.05	....	....	20	....	27	844	823	844
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	844	844	844
Year....	1.80	1.80	CAB	CAB	.66	....	....	282	...	2,343	910	10	844
DECEMBER 1986 1375 PUTS													
Apr.....	4.10	4.10	[illegible]	1.85	2.61	....	....	20	....	30	30	20	30
May.....	2.90	2.90	2.25A	2.60	1.98	....	....	10	....	10	40	30	40
Jne.....	2.10	2.10	1.20A	1.75	1.59	....	....	40	....	40	70	30	70
Jly......	1.00	1.80	.90	1.30	1.38	....	....	20	....	45	80	60	70
Aug.....	1.15	1.40B	.75	.80	1.10	....	....	10	...	29	80	70	74
Sep.....	.90	1.55	.80A	1.15	.99	....	....	235	....	739	548	74	548
Oct.....	1.35	1.35	.50	.60	.84	....	....	345	...	1,722	836	446	668
Nov.....	.65	.65	.05	....	[illegible]	....	....	30	....	82	688	661	661
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	...	....	661	661	661
Year....	4.10	4.10	CAB	CAB	1.18	....	....	345	...	2,697	836	20	661
DECEMBER 1986 1400 PUTS													
Mar.....	5.25	5.25	3.50	5.15	4.93	....	....	50	....	61	61	....	61
Apr.....	5.00	5.20B	2.50	2.45	3.78	....	....	15	....	26	86	61	86
May.....	2.50	3.50B	2.40A	3.50	2.64	....	....	4	....	4	90	86	90
Jne.....	2.70	2.70	1.85A	1.60	2.16	....	....	25	....	46	110	90	110
Jly......	1.40	2.65B	1.40	1.85	1.94	....	....	100	....	140	206	110	206
Aug.....	1.95	2.45	1.15	1.30	1.65	....	....	90	....	207	332	198	328

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — PUTS

DECEMBER 1986 1400 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.25	2.40	1.10	1.90	1.59	....	....	402	....	2,456	1,924	328	1,924
Oct.	1.70	2.50	1.05	1.85	1.63	....	....	694	2	5,594	2,695	1,893	2,143
Nov.	1.45	1.55	.05	.10	.59	....	....	744	9	3,620	2,491	2,112	2,120
Dec.	.05	.10	CAB	CAB	.05	....	....	7	1	9	2,169	2,129	2,168
Year	5.25	5.25	CAB	CAB	2.09	....	....	744	....	12,163	2,695	....	2,168

DECEMBER 1986 1425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	6.00	6.20B	4.50A	6.25	5.83	....	....	45	....	56	56	45	56
Apr.	5.20	6.80B	2.65A	3.15	4.71	....	....	80	....	95	71	56	71
May	2.85	4.10B	2.85	4.40	3.40	....	....	2	....	3	74	71	74
Jne.	2.50	3.25B	2.30A	2.15	2.89	....	....	80	....	200	191	74	191
Jly.	1.80	3.50	1.70	2.65	2.66	....	....	50	....	111	265	237	246
Aug.	2.75	3.55	1.80A	1.95	2.40	....	....	12	....	64	268	247	268
Sep.	1.95	3.55	1.40	2.95	2.39	....	....	623	....	2,351	1,592	279	1,592
Oct.	2.85	4.10B	2.10	3.45	2.83	....	....	462	4	3,581	2,934	1,791	2,848
Nov.	2.90	3.15	.35	.45	1.60	....	....	1,266	1	4,955	3,822	2,847	3,815
Dec.	.25	.60	.10	....	.30	....	....	704	16	1,571	3,848	....	....
Year	6.00	6.80B	.10	....	2.90	....	....	1,266	..	12,987	3,848	....	....

DECEMBER 1986 1450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	4.60	5.55B	3.85A	5.55	4.30	....	....	15	....	16	16	1	16
Jne.	5.20	5.20	2.95	2.85	3.78	....	....	125	....	427	247	33	247
Jly.	2.40	4.70	2.35	3.55	3.55	....	....	620	....	1,005	909	324	905
Aug.	3.95	4.80	2.60A	2.80	3.37	....	....	404	...	1,327	1,671	890	1,648
Sep.	2.50	5.10	2.20	4.30	3.48	....	...	390	3	3,028	2,375	1,475	2,375
Oct.	4.00	6.40	3.70	5.45	4.46	....	...	1,002	....	2,408	3,301	2,377	3,044
Nov.	4.95	4.95	1.75	2.05	3.38	....	....	238	....	1,259	3,276	2,711	2,711
Dec.	1.95	2.75B	1.80A	....	2.17	....	....	200	....	246	2,515	....	....
Year	4.60	6.40	1.75	....	3.56	....	....	1,002	....	9,716	3,301	....	....

DECEMBER 1986 1475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	5.25	5.30B	5.20A	4.95	4.75	....	....	....	....	....	....	....	....
May	5.60	6.60B	4.80A	6.85	5.37	....	....	251	....	259	257	....	257
Jne.	4.85	5.50B	3.90A	3.75	4.84	...	....	140	....	489	482	257	482
Jly.	4.05	6.10	3.35A	4.70	4.63	....	....	126	....	910	889	478	889
Aug.	4.75	6.10	3.45	3.95	4.56	....	....	330	....	1,093	1,106	825	1,099
Sep.	3.70	6.75	3.15	6.00	4.84	....	....	351	....	1,620	1,136	928	1,006
Oct.	5.70	8.55	5.45A	7.80	6.42	....	....	100	....	312	1,011	926	926
Nov.	7.30	7.30	4.20A	4.35	5.63	....	....	40	....	56	924	767	767
Dec.	4.25	5.20B	4.25	....	4.63	....	....	3	....	6	767	....	....
Year	5.25	8.55	3.15	....	5.07	....	....	351	....	4,745	1,136	....	....

DECEMBER 1986 1500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	7.20	7.20B	5.75A	6.05	6.51	....	....	770	....	829	799	....	799
May	6.25	8.15B	5.85A	8.30	6.56	....	....	20	....	41	839	799	838
Jne.	6.40	8.35B	4.75	4.80	6.05	....	....	90	....	356	1,013	838	1,013
Jly.	4.65	7.60	4.30	6.05	5.88	....	....	208	...	608	1,358	1,037	1,358
Aug.	6.35	7.60	4.70	5.35	5.99	....	....	120	....	239	1,528	1,358	1,499
Sep.	5.40	8.75	4.40	7.85	6.46	....	....	180	....	806	1,496	1,082	1,122
Oct.	8.00	10.70B	7.60A	10.20	8.60	....	....	40	....	145	1,122	1,073	1,073
Nov.	8.60	9.20	6.75A	6.85	8.06	....	....	26	....	51	1,107	1,073	1,107
Dec.	6.75	7.35	6.70	....	7.13	....	....	120	....	165	1,067	....	....
Year	7.20	10.70B	4.30	....	6.80	....	....	770	....	3,240	1,528	....	....

DECEMBER 1986 1525 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	7.55	9.50B	7.00A	9.90	7.87	....	....	20	....	20	20	20	20
Jne.	6.25	9.95B	6.20A	5.95	7.43	....	....	10	....	10	20	20	20
Jly.	7.90	9.15B	5.45A	7.60	7.30	....	....	10	...	11	20	10	10
Aug.	....	8.80B	6.40A	6.95	7.62	....	....	....	....	....	10	10	10
Sep.	5.75	10.80B	5.75	9.95	8.30	....	....	20	...	37	41	10	31
Oct.	10.35	13.25B	9.80A	12.70	10.93	....	....	10	....	10	41	31	41
Nov.	....	11.20B	9.20A	9.35	10.49	....	....	....	...	....	41	41	41
Dec	...	9.75B	....	10.50	9.64	....	....	....	....	....	41	....	....
Year	7.55	13.25B	5.45A	10.50	8.69	....	....	20	....	88	41	....	....

DECEMBER 1986 1550 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	8.25	11.25B	8.25	11.60	9.54	...	....	100	....	100	100	100	100
Jne.	....	11.70B	7.60A	7.35	8.97	...	....	....	....	....	100	100	100
Jly.	....	10.75B	6.65A	9.35	8.90	....	....	....	....	....	100	100	100
Aug.	....	10.65B	8.00A	8.80	9.45	....	....	....	....	....	100	100	100
Sep.	....	13.10B	7.95A	12.20	10.30	....	...	....	....	....	100	100	100
Oct.	....	15.70B	12.05A	15.20	13.37	....	....	....	....	....	100	100	100
Nov.	....	14.10B	11.70A	11.85	13.04	....	....	....	....	....	100	100	100
Dec.	....	12.25B	....	13.00	12.14	....	....	....	....	....	100	....	....
Year	8.25	15.70B	6.65A	13.00	10.71	....	....	100	....	100	100	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
DECEMBER 1986 1575 PUTS													
Jne.	12.35	12.35	9.15A	8.85	10.52	....	....	200	....	200	200	200	200
Jly.	....	12.80B	8.10A	11.25	10.66	....	....	....	....	....	200	200	200
Aug.	....	12.70B	9.95A	10.80	11.43	....	....	....	....	....	200	200	200
Sep.	15.60	15.60	9.85A	14.55	12.52	....	....	100	....	100	300	200	300
Oct.	....	18.20B	14.40A	17.70	15.33	....	....	....	....	....	300	....	....
Nov.	....	15.65B	17.00A	15.35	16.16	....	....	....	....	....	....	....	....
Year	12.35	18.20B	8.10A	15.35	12.85	....	....	200	....	300	300	....	....
MARCH 1987 1325 PUTS													
Oct.	1.75	1.75	1.75	1.45	1.55	....	....	50	....	50	50	50	50
Nov.	.75	.75	.45A	.35	.75	....	....	100	....	100	100	50	100
Dec.	.30	.45B	.25	.05	.25	....	....	5	....	8	108	100	108
Year	1.75	1.75	.25	.05	.85	....	....	100	....	158	108	50	108
MARCH 1987 1350 PUTS													
Oct.	2.15	2.60	1.75A	2.20	2.04	....	....	125	....	592	497	....	497
Nov.	1.95	1.95	.60	.70	1.23	....	....	431	....	1,701	1,546	329	1,380
Dec.	.75	1.00	.20	.10	.49	....	....	412	....	651	1,779	1,380	1,778
Year	2.15	2.60	.20	.10	1.25	....	....	431	....	2,944	1,779	....	1,778
MARCH 1987 1375 PUTS													
Aug.	2.20	2.20	2.15	2.10	2.10	....	....	100	100	100	100	100	100
Sep.	1.80	3.55	1.80	3.05	2.59	....	....	20	....	28	106	100	106
Oct.	2.95	3.70B	2.60	3.30	2.97	....	....	233	....	419	376	106	376
Nov.	3.10	3.10	1.15	1.25	2.01	....	....	245	....	357	388	283	292
Dec.	1.15	1.60	.25	.20	.91	....	....	850	....	1,890	1,350	292	1,262
Year	2.20	3.70B	.25	.20	2.11	....	....	850	....	2,794	1,350	100	1,262
MARCH 1987 1400 PUTS													
Aug.	3.30	3.35B	2.70A	2.85	2.98	....	....	100	....	100	100	100	100
Sep.	2.35	4.85	2.35	4.10	3.46	....	....	100	....	187	226	100	224
Oct.	4.30	5.05	3.50	4.60	4.12	....	....	525	....	1,870	1,236	220	1,216
Nov.	4.55	4.55	1.95	2.10	3.07	....	....	317	4	1,743	1,648	1,208	1,530
Dec.	2.05	2.65	.40	.35	1.64	....	....	1,080	....	3,579	3,704	1,531	3,704
Year	3.30	5.05	.40	.35	3.05	....	....	1,080	....	7,479	3,704	100	3,704
MARCH 1987 1425 PUTS													
Jne.	4.60	4.70	3.55A	3.45	3.94	....	....	10	....	11	11	10	11
Jly.	5.20	5.20	5.10A	4.30	4.25	....	....	5	....	5	16	11	16
Aug.	....	5.05B	3.55A	3.75	4.16	....	....	....	....	....	16	16	16
Sep.	3.80	5.90	3.35A	5.40	4.53	....	....	20	....	25	40	16	40
Oct.	5.70	6.70B	4.85A	6.20	5.51	....	....	201	....	307	290	40	290
Nov.	5.00	5.10B	3.50A	3.40	4.45	....	....	100	....	198	430	290	429
Dec.	3.45	4.20	.75	.75	2.71	....	....	300	....	1,670	1,059	433	1,015
Year	4.60	6.70B	.75	.75	4.22	....	....	300	....	2,216	1,059	10	1,015
MARCH 1987 1450 PUTS													
Jne.	5.80	5.80	4.40A	4.30	4.87	....	....	3	....	3	3	3	3
Jly.	6.60	6.60	4.45A	5.40	5.28	....	....	80	....	80	83	3	83
Aug.	5.20	6.35B	4.60A	4.85	5.28	....	....	100	....	102	185	83	185
Sep.	5.05	7.45	4.20A	6.80	5.76	....	....	[illegible]05	....	545	688	185	688
Oct.	7.00	8.35B	6.50A	8.00	7.11	....	....	60	....	73	720	688	712
Nov.	5.35	6.80B	4.85A	4.95	6.12	....	....	12	....	17	712	705	705
Dec.	4.80	6.05B	1.40	1.50	4.16	....	....	785	....	1,636	1,759	701	1,759
Year	5.80	8.35B	1.40	1.50	5.51	....	....	785	....	2,456	1,759	3	1,759
MARCH 1987 1475 PUTS													
Jne.	6.95	7.10B	5.40A	5.30	6.29	....	....	2	....	2	2	2	2
Jly.	5.25	7.65B	5.00A	6.65	6.45	....	....	13	....	23	23	2	23
Aug.	6.05	7.50B	5.50A	6.10	6.57	....	....	100	....	173	185	23	185
Sep.	5.40	9.30	5.30	8.45	7.19	....	....	70	....	148	276	185	276
Oct.	8.35	10.40B	8.15A	10.05	8.93	....	....	100	....	135	276	236	236
Nov.	8.10	8.90B	7.05A	7.00	8.05	....	....	10	....	10	236	226	226
Dec.	7.40	7.90B	2.45	2.55	5.96	....	....	151	....	352	428	226	428
Year	6.95	10.40B	2.45	2.55	7.06	....	....	151	....	843	428	2	428
MARCH 1987 1500 PUTS													
Jne.	7.30	7.30	6.50A	6.45	6.91	....	....	15	....	15	15	15	15
Jly.	8.80	9.15B	6.10A	8.05	7.77	....	....	20	....	40	30	10	30
Aug.	8.30	9.00B	7.10A	7.50	8.02	....	....	10	....	10	30	30	30
Sep.	7.80	10.90B	6.75A	10.25	8.80	....	....	30	....	50	55	30	55
Oct.	....	12.60B	10.10A	12.30	10.92	....	....	....	....	....	55	55	55
Nov.	....	11.05B	9.00A	9.05	10.15	....	....	....	....	....	55	55	55
Dec.	9.45	10.05B	4.10A	4.10	8.02	....	....	30	....	65	75	25	40
Year	7.30	12.60B	4.10A	4.10	8.65	....	....	30	....	180	75	10	40

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

BRITISH POUND OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1987 1525 PUTS													
Jly......	7.50	10.70B	7.50	9.60	9.66	....	....	11	....	13	12	10	12
Aug.....	....	10.65B	8.60A	9.10	9.58	....	....	....	....	....	12	12	12
Sep.....	10.80	12.90B	8.30A	12.25	10.54	....	....	2	....	2	12	11	11
Oct.....	13.45	15.00B	12.15A	14.60	13.02	....	....	5	....	5	15	11	15
Nov.....	....	13.40B	11.40A	11.30	12.39	....	....	....	....	....	15	15	15
Dec.....	....	12.45B	6.55A	5.95	10.29	....	....	....	....	....	15	15	15
Year....	7.50	15.00B	6.55A	5.95	10.91	....	...	11	....	20	15	10	15
JUNE 1987 1325 PUTS													
Dec.....	1.20	1.20	1.20	.45	.82	....	....	5	....	5	5	5	5
Year....	1.20	1.20	1.20	.45	.82	....	....	5	...	5	5	5	5
JUNE 1987 1350 PUTS													
Oct.....	3.65	4.00	3.40A	3.90	3.55	....	....	10	....	11	11	1	11
Nov.....	3.30	3.30	1.80	1.95	2.71	....	....	10	....	18	26	21	26
Dec.....	2.00	2.05	1.05	.60	1.62	....	....	1,000	....	1,008	1,032	26	1,031
Year....	3.65	4.00	1.05	.60	2.62	....	....	1,000	....	1,037	1,032	1	1,031
JUNE 1987 1375 PUTS													
Oct.....	4.60	5.15B	4.30A	5.15	4.70	....	....	170	....	208	187	1	182
Nov.....	4.00	4.00	3.00A	2.85	3.74	...	....	500	....	501	682	182	682
Dec.....	3.50	3.50	1.55A	1.05	2.42	....	....	385	....	486	1,146	682	1,146
Year....	4.60	5.15B	1.55A	1.05	3.62	...	....	500	....	1,195	1,146	1	1,146
JUNE 1987 1400 PUTS													
Sep.....	5.65	6.30	5.65	5.85	6.18	....	....	10	...	20	20	10	20
Oct.....	6.00	6.85B	5.50A	6.55	5.99	....	....	270	....	280	270	20	270
Nov.....	4.70	5.65	4.00	4.00	5.00	....	...	102	....	111	381	270	381
Dec.....	3.95	4.25	1.85A	1.65	3.47	....	....	500	....	879	1,083	431	954
Year....	5.65	6.85B	1.85A	1.65	5.16	....	....	500	....	1,290	1,083	10	954
JUNE 1987 1425 PUTS													
Sep.....	5.95	7.20B	5.95	7.20	7.07	....	....	50	...	50	100	50	50
Oct.....	7.75	8.25B	6.90A	8.25	7.45	....	....	20	....	20	70	50	70
Nov.....	....	6.90B	5.55A	5.35	6.48	....	....	....	....	....	70	70	70
Dec.....	5.65	5.65	2.50A	2.45	4.76	....	....	170	....	325	390	70	390
Year....	5.95	8.25B	2.50A	2.45	6.44	....	....	170	....	335	390	50	390
JUNE 1987 1450 PUTS													
Dec.....	6.90	7.40	3.65	3.55	6.35	....	....	150	....	391	390	20	390
Year....	6.90	7.40	3.65	3.55	6.35	...	....	150	....	391	390	20	390
SEPTEMBER 1987 1325 PUTS													
Dec.....	2.65	2.65	1.25A	1.05	1.78	....	....	1	....	1	1	....	1
Year....	2.65	2.65	1.25A	1.05	1.78	....	...	1	....	1	1	...	1
SEPTEMBER 1987 1400 PUTS													
Dec.....	6.35	6.35	3.10A	3.05	4.83	....	....	50	...	62	62	2	62
Year....	6.35	6.35	3.10A	3.05	4.83	....	....	50	...	62	62	2	62
SEPTEMBER 1987 1425 PUTS													
Dec.....	4.90	4.90	4.20A	4.05	4.40	....	....	50	20	70	90	20	90
Year....	4.90	4.90	4.20A	4.05	4.40	....	....	50	20	70	90	20	90
SEPTEMBER 1987 1450 PUTS													
Dec.....	5.50	5.50	5.50	5.30	5.30	....	....	....	....	....	....	....	....
Year....	5.50	5.50	5.50	5.30	5.30	....	....	....	....	....	....	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

CANADIAN DOLLAR FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.7110	.7188	.6985	.7002	.7081	....	....	8,586	1,824	92,255	17,043	11,365	16,946
Feb.	.6970	.7200	.6898	.7009	.7096	....	....	10,134	2,212	87,137	16,958	9,569	10,417
Mar.	.6998	.7220	.6978	....	.7115	....	....	5,382	530	23,243	10,545	....	....
Year	.7110	.7220	.6898	....	.7097	....	....	10,134	530	202,635	17,043	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.7100	.7160B	.6946	.6962	.7052	....	....	249	2	2,297	1,470	845	1,469
Feb.	.6926	.7145	.6845	.6940	.7041	....	....	2,453	128	11,271	3,833	1,552	3,833
Mar.	.6923	.7170	.6905	.7113	.7076	....	....	6,364	1,314	55,308	9,020	4,200	8,247
Apr.	.7133	.7265	.7094	.7245	.7175	....	....	6,245	1,317	70,801	12,128	8,569	11,438
May	.7237	.7328	.7212	.7230	.7256	....	....	5,555	1,233	53,509	12,269	9,085	9,085
Jne.	.7198	.7235	.7143	....	.7190	....	....	5,073	290	18,129	8,682	....	....
Year	.7100	.7328	.6845	....	.7131	....	....	6,364	2	211,315	12,269	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.7095	.7130B	.6920	.6928	.7024	....	....	72	....	319	326	200	326
Feb.	.6880	.7120	.6809	.6895	.7004	....	....	189	2	869	552	327	542
Mar.	.6890	.7148	.6870	.7070	.7039	....	....	142	12	1,421	1,083	573	1,083
Apr.	.7095	.7230	.7052	.7209	.7135	....	....	534	11	2,368	1,608	1,033	1,574
May	.7204	.7305	.7179	.7203	.7227	....	....	1,808	70	11,568	4,713	1,559	4,713
Jne.	.7168	.7209	.7109	.7194	.7163	....	....	4,218	1,030	38,168	7,612	4,343	7,381
Jly.	.7236	.7268	.7164	.7237	.7221	....	....	4,516	503	40,389	10,851	7,483	10,494
Aug.	.7240	.7240	.7140	.7209	.7187	....	....	3,838	637	38,079	14,497	10,150	12,037
Sep.	.7198	.7243	.7195	....	.7212	....	....	2,251	295	12,563	11,904	....	....
Year	.7095	.7305	.6809	....	.7134	....	....	4,516	....	145,744	14,497	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.7026	.7098	.6889A	.6900	.6999	....	....	68	....	174	157	81	156
Feb.	.6854	.7085	.6790	.6855	.6973	....	....	29	....	221	254	165	254
Mar.	.6860	.7118	.6845	.7028	.7004	....	....	32	....	203	331	274	318
Apr.	.7062	.7200	.7018	.7175	.7099	....	....	131	....	534	488	315	488
May	.7179	.7285	.7145	.7175	.7196	....	....	229	....	1,247	875	501	875
Jne.	.7150	.7185	.7069	.7159	.7130	....	....	315	11	1,350	1,541	881	1,541
Jly.	.7203	.7230B	.7124	.7199	.7185	....	....	775	7	2,721	2,688	1,540	2,688
Aug.	.7205	.7205	.7090	.7162	.7141	....	....	1,036	39	6,649	4,685	2,697	4,685
Sep.	.7154	.7203	.7136	.7172	.7166	....	....	5,174	423	32,851	9,077	5,035	7,596
Oct.	.7160	.7194	.7153	.7170	.7172	...	....	3,051	419	29,230	11,421	7,499	10,398
Nov.	.7163	.7225	.7160	.7223	.7199	....	....	5,173	524	30,154	12,212	9,771	9,878
Dec.	.7232	.7263	.7216	....	.7243	....	....	3,467	270	17,276	9,077	....	....
Year	.7026	.7285	.6790	....	.7125	....	....	5,174	....	122,610	12,212	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.7027	.7027	.6945	.6874	.6980	....	...	5	....	13	25	12	25
Feb.	.6800	.7015	.6770A	.6825	.6942	....	....	5	....	16	29	20	29
Mar.	.6925	.7080B	.6890	.6986	.6974	....	...	35	....	81	100	29	100
Apr.	.7029	.7160B	.7029	.7141	.7064	...	....	48	....	79	170	99	170
May	.7145	.7256	.7128	.7143	.7165	....	....	31	....	146	277	169	277
Jne.	.7131	.7155	.7053A	.7124	.7094	....	....	30	....	196	404	276	403
Jly.	.7163	.7203	.7088	.7161	.7149	....	....	168	..	377	501	393	496
Aug.	.7161	.7161	.7045	.7112	.7095	....	....	82	....	416	645	496	645
Sep.	.7120	.7158	.7085	.7122	.7117	....	....	634	5	2,104	1,515	644	1,515
Oct.	.7114	.7143B	.7102	.7120	.7122	....	...	148	2	985	1,778	1,505	1,708
Nov.	.7115	.7184	.7111	.7182	.7154	....	....	1,242	19	6,369	4,195	1,754	4,195
Dec.	.7190	.7243	.7176	.7210	.7210	...	....	4,575	580	36,795	13,506	5,075	12,578
Year	.7027	.7256	.6770A	.7210	.7088	...	...	4,575	....	47,577	13,506	12	12,578

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.7120	.7243	.7120	.7110	.7147	....	....	15	....	27	27	15	27
Jne.	.7100	.7135	.7040A	.7089	.7063	....	....	25	....	52	75	27	75
Jly.	.7112	.7163	.7050	.7123	.7113	....	....	11	....	22	83	73	81
Aug.	.7088	.7088	.6995	.7062	.7054	....	....	11	....	65	120	81	120
Sep.	.7067	.7125	.7034	.7072	.7069	....	....	28	....	112	202	121	202
Oct.	.7065	.7095	.7055	.7070	.7072	...	...	12	....	56	217	188	213
Nov.	.7080	.7146	.7065A	.7141	.7108	....	....	224	....	496	469	207	469
Dec.	.7150	.7207	.7135	.7168	.7171	....	....	693	9	2,933	2,136	483	2,123
Year	.7120	.7243	.6995	.7168	.7099	....	....	693	....	3,763	2,136	15	2,123

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.6965	.7010B	.6950A	.7012	.6970	.	..	10	...	15	14	1	14
Sep.	.7020	.7075	.7015	.7022	.7019	...	....	15	....	44	44	14	44
Oct.	.7025	.7040B	.7015	.7020	.7022	....	...	2	....	9	51	44	50
Nov.	.7035	.7102B	.7035	.7098	.7061	.	...	51	....	75	82	50	79
Dec.	.7108	.7175B	.7105	.7137	.7131	...	...	59	....	208	189	79	188
Year	.6965	.7175B	.6950A	.7137	.7040	...	....	59	....	351	189	1	188

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

CANADIAN DOLLAR FUTURES PRICES

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.6994	.6994	.6994	.6974	.6961	....	....	1	....	1	1	....	1
Oct.....	.6985	.6995	.6985	.6970	.6971	....	....	3	....	8	8	1	8
Nov.....	.6980	.7064	.6980	.7053	.7014	....	....	8	....	25	27	12	27
Dec.....	.7065	.7135	.7065	.7100	.7089	....	....	12	....	34	42	27	42
Year....	.6994	.7135	.6980	.7100	.7008	....	....	12	....	68	42	....	42

MARCH 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.7052	.7105	.7052	.7064	.7062	....	....	3	....	8	6	....	6
Year....	.7052	.7105	.7052	.7064	.7062	....	....	3	....	8	6	....	6

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 69 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.82	2.90B	2.52A	2.94	2.81	....	....	3	....	4	4	1	4
Jly.	....	3.58B	2.68A	3.37	3.21	....	....	....	....	....	4	4	4
Aug.	....	3.20B	2.49A	3.09	2.87	....	....	....	....	....	4	....	....
Sep.	....	....	3.02A	3.10	3.07	....	....	....	....	....	....	....	....
Year	2.82	3.58B	2.49A	3.10	2.99	....	....	3	....	4	4	....	....

SEPTEMBER 1986 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.89	2.00B	1.68A	2.06	1.90	....	....	4	....	4	3	....	....
Jly.	2.23	2.59B	1.76A	2.37	2.24	....	....	2	....	3	3	....	3
Aug.	....	2.20B	1.49A	2.09	1.87	....	....	....	....	....	3	3	3
Sep.	....	....	2.02A	2.10	2.07	....	....	....	....	....	....	....	....
Year	1.89	2.59B	1.49A	2.10	2.02	....	....	4	....	7	3	....	....

SEPTEMBER 1986 71 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.21	1.26B	1.01	1.30	1.19	....	....	50	....	53	31	1	31
Jly.	1.55	1.70B	1.01A	1.46	1.42	....	....	30	....	42	37	17	17
Aug.	1.05	1.28B	.54A	1.10	.94	....	....	553	....	1,136	540	17	233
Sep.	1.10	1.14B	1.02A	....	1.07	....	....	7	....	7	233	....	....
Year	1.21	1.70B	.54A	....	1.15	....	....	553	....	1,238	540	....	....

SEPTEMBER 1986 72 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.67	.74	.51A	.71	.65	....	....	126	3	353	271	111	271
Jly.	.95	.97B	.41	.74	.77	....	....	42	....	141	327	272	318
Aug.	.62	.62	.08	.26	.30	....	....	32	....	204	370	318	365
Sep.	.22	.22	.10	....	.14	....	....	72	....	84	357	....	....
Year	.67	.97B	.08	....	.46	....	....	126	....	782	370	....	....

SEPTEMBER 1986 73 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.34	.40	.23A	.34	.33	....	....	84	....	155	114	52	112
Jly.	.45	.56	.17	.29	.35	....	....	104	....	451	234	116	234
Aug.	.20	.23	.01	.01	.06	....	....	81	....	362	334	241	264
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	264	264	264
Year	.34	.56	CAB	CAB	.18	....	....	104	....	968	334	52	264

SEPTEMBER 1986 74 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.18	.21	.12A	.17	.16	....	....	533	....	544	539	3	539
Jly.	.21	.24	.06	.08	.14	....	....	300	....	1,108	875	540	836
Aug.	.08	.08	CAB	CAB	.01	....	....	4	....	6	837	806	806
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	806	806	806
Year	.18	.24	CAB	CA	.07	....	....	533	....	1,658	875	3	806

SEPTEMBER 1986 75 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.07	.09	.06	.02	.03	....	....	55	....	102	100	1	100
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	100	100	100
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	100	100	100
Year	.07	.09	CAB	CAB	.01	....	....	55	....	102	100	1	100

DECEMBER 1986 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.28	2.47B	1.85A	2.22	2.15	....	....	2	....	2	2	2	2
Aug.	....	2.02B	1.34A	1.79	1.68	....	....	....	....	....	2	2	2
Sep.	1.78	2.09B	1.68A	1.79	1.79	....	....	13	....	13	13	2	13
Oct.	1.92	1.92	1.60	1.70	1.74	....	....	2	....	3	16	13	16
Nov.	2.02	2.14B	1.67A	2.23	1.98	....	....	3	....	3	16	13	13
Dec.	....	2.44B	2.20A	2.47	2.31	....	....	....	....	....	13	....	....
Year	2.28	2.47B	1.34A	2.47	1.94	....	....	13	....	21	16	....	....

DECEMBER 1986 71 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.51	1.77B	1.19A	1.52	1.49	....	....	504	....	610	505	504	505
Aug.	1.40	1.40	.77A	1.10	1.03	....	....	200	....	227	530	305	530
Sep.	1.30	1.30	.86	1.04	1.06	....	....	200	....	323	610	510	610
Oct.	.98	1.07B	.76	.77	.89	....	....	70	....	309	759	610	758
Nov.	.84	1.15B	.73A	1.23	1.00	....	....	50	....	55	758	686	686
Dec.	1.28	1.47B	1.20A	....	1.31	....	....	1	....	1	687	....	....
Year	1.51	1.77B	.73A	....	1.13	....	....	504	....	1,525	759	....	....

DECEMBER 1986 72 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.10	1.18B	.72A	.97	.97	....	....	107	....	214	209	50	208
Aug.	.84	.84	.38	.59	.57	....	....	273	....	495	341	208	282
Sep.	.60	.70	.45	.49	.54	....	....	121	....	282	466	284	466
Oct.	.45	.49	.16	.18	.31	....	....	311	....	1,571	736	301	728
Nov.	.16	.35	.13	.25	.21	....	....	182	....	803	937	760	760
Dec.	.35	.51	.21	....	.32	....	....	49	3	81	763	....	....
Year	1.10	1.18B	.13	....	.48	....	....	311	....	3,446	937	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 73 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	.75	.75	.46A	.57	.61	....	....	3	....	9	6	1	6
Aug.....	.54	.54	.20	.27	.28	....	....	10	....	26	23	6	23
Sep.....	.27	.31B	.15	.17	.23	....	....	118	....	274	218	23	217
Oct.....	.16	.19	.03	.02	.08	....	....	155	....	680	370	220	279
Nov.....	.05	.05	.02	.02	.02	....	....	11	....	28	282	276	276
Dec.....	.01	.02	CAB	CAB	.00	....	....	52	....	54	276	274	274
Year....	.75	.75	CAB	CAB	.20	....	....	155	....	1,071	370	1	274

DECEMBER 1986 74 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	.39	.42	.27A	.31	.28	....	....	103	....	153	153	103	153
Aug.....	.25	.25	.10	.11	.12	....	....	270	....	450	265	153	193
Sep.....	.10	.11B	.07	.06	.08	....	....	211	....	435	534	193	441
Oct.....	.06	.06	.01	.01	.02	....	....	200	....	640	620	439	469
Nov.....	CAB	.01B	CAB	CAB	.00	....	....	....	....	....	469	469	469
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	469	469	469
Year....	.39	.42	CAB	CAB	.08	....	....	270	....	1,678	620	103	469

MARCH 1987 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	1.39	1.55B	1.39	1.62	1.62	....	....	4	4	4	4	4	4
Sep.....	1.61	1.76B	1.51A	1.64	1.62	....	....	4	....	4	4	4	4
Oct.....	1.50	1.71B	1.38A	1.34	1.48	....	....	3	....	3	4	4	4
Nov.....	1.30	1.78B	1.30	1.93	1.62	....	....	10	....	10	14	4	10
Dec.....	....	2.30B	1.85A	2.12	2.12	....	....	....	....	....	10	7	7
Year....	1.39	2.30B	1.30	2.12	1.69	....	....	10	....	21	14	4	7

MARCH 1987 71 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	.95	.97B	.80A	1.06	.88	....	....	20	....	45	45	20	45
Sep.....	1.00	1.21B	.99A	1.04	1.05	1	....	20	....	60	90	65	90
Oct.....	.80	.86B	.68	.37	.85	....	....	35	....	61	115	80	81
Nov.....	.65	.94B	.65	1.05	.86	....	....	20	....	40	119	81	118
Dec.....	1.29	1.33B	1.02A	1.18	1.21	....	....	5	....	10	118	108	108
Year....	.95	1.33B	.65	1.18	.97	1	....	35	....	216	119	20	108

MARCH 1987 72 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	1.05	1.05	1.02A	1.01	1.01	....	....	1	....	1	1	1	1
Jly......	1.15	1.26B	.95A	1.06	1.08	....	....	10	....	34	31	1	31
Aug.....	.87	1.38B	.51A	.64	.63	....	....	20	....	43	72	31	72
Sep.....	.72	.80B	.58	.61	.62	....	....	20	....	61	119	75	119
Oct.....	.58	.58	.28	.29	.43	....	....	70	....	419	296	119	296
Nov.....	.28	.50	.28	.46	.36	....	....	154	....	376	461	403	461
Dec.....	.48	.65	.37	.49	.53	....	....	35	....	135	506	461	493
Year....	1.05	1.38B	.28	.49	.66	....	....	154	....	1,069	506	1	493

MARCH 1987 73 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	.32	.32	.32	.36	.28	....	....	20	....	20	20	20	20
Sep.....	.35	.36	.33	.34	.34	....	....	50	....	85	101	20	101
Oct.....	.34	.34	.13	.09	.19	....	....	39	....	74	174	101	174
Nov.....	.09	.23	.09	.18	.13	....	....	142	....	211	331	174	331
Dec.....	.15	.25	.08	.15	.18	....	....	100	....	191	371	331	371
Year....	.32	.36	.08	.15	.22	....	....	142	....	581	371	20	371

MARCH 1987 74 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.22	.22	.20	.16	.17	....	....	27	....	47	47	20	47
Oct.....	.21	.21	.04	.04	.08	....	....	98	....	203	250	48	250
Nov.....	.06	.07	.05	.05	.05	....	....	26	....	52	272	250	27[illegible]
Dec.....	.10	.10	.05	.06	.06	....	....	26	....	70	325	272	32[illegible]
Year....	.22	.22	.04	.06	.09	....	....	98	....	372	325	20	32[illegible]

JUNE 1987 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	1.55	1.55	1.25A	1.16	1.29	....	....	32	....	34	33	1	33
Nov.....	....	1.45B	1.15A	1.59	1.38	....	....	....	....	....	33	33	33
Dec.....	1.88	2.01B	1.80A	1.78	1.82	....	....	3	....	3	33	33	33
Year....	1.55	2.01B	1.15A	1.78	1.49	....	....	32	....	37	33	1	33

JUNE 1987 71 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	1.05	1.12B	1.03	1.03	1.03	....	....	20	....	30	30	20	30
Oct.....	.93	.93	.68	.64	.81	....	....	71	....	171	161	30	161
Nov.....	.70	.90	.63	.94	.79	....	....	220	....	407	496	161	391
Dec.....	.95	1.21B	.95	1.04	1.09	....	....	25	....	54	405	390	390
Year....	1.05	1.21B	.63	1.04	.93	....	....	220	....	662	496	20	390

JUNE 1987 72 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	.60	.60	.32	.31	.44	....	....	50	....	145	110	3	110
Nov.....	.30	.54	.30	.48	.40	....	....	13	....	57	142	110	142
Dec.....	.50	.68	.50	.53	.56	....	....	26	....	97	193	142	193
Year....	.60	.68	.30	.53	.46	....	....	50	...	299	193	3	193

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 73 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.22	.22	.16	.13	.16	....	....	7	....	17	17	1	17
Nov.	.19	.25	.18	.25	.19	....	....	25	....	70	85	17	85
Dec.	.25	.35	.21	.26	.26	....	....	8	....	26	106	85	106
Year	.22	.35	.16	.26	.20	....	....	25	....	113	106	1	106

JUNE 1987 74 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.16	.16	.16	.10	.10	....	....	2	....	2	2	....	2
Year	.16	.16	.16	.10	.10	....	....	2	....	2	2	....	2

SEPTEMBER 1987 71 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.90	1.12B	.90	1.04	1.04	....	....	10	....	10	10	10	10
Year	.90	1.12B	.90	1.04	1.04	....	....	10	....	10	10	10	10

SEPTEMBER 1987 72 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.60	.60	.60	.59	.59	....	....	2	....	2	2	2	2
Year	.60	.60	.60	.59	.59	....	....	2	....	2	2	2	2

SEPTEMBER 1987 73 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.35	.38	.35	.33	.34	....	....	100	1	105	105	100	105
Year	.35	.38	.35	.33	.34	....	....	100	1	105	105	100	105

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 69 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.13	.13	.06	.07	.09	....	....	62	....	68	54	2	54
Jly.	.05	.05	.04A	.01	.02	....	....	50	....	54	107	54	107
Aug.	CAB	.02	CAB	CAB	.00	....	....	50	....	92	155	95	122
Sep.	CAB	CAB	CAB	CAB	.00	....	....	8	....	8	122	95	95
Year. . . .	.13	.13	CAB	CAB	.02	....	....	62	....	222	155	2	95

SEPTEMBER 1986 70 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.28	.35	.19A	.16	23	....	....	266	....	440	352	53	352
Jly.	.11	.15	.03A	.02	.07	....	....	100	....	315	400	352	384
Aug.	.03	.04	CAB	CAB	.01	....	....	321	....	537	489	405	489
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	489	489	489
Year. . . .	.28	.35	CAB	CAB	.07	....	....	321	....	1,292	489	53	489

SEPTEMBER 1986 71 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.66	.66	.35A	.36	.48	....	....	41	....	46	45	3	45
Jly.	.28	.29	.11A	.11	.22	....	....	15	....	46	69	47	67
Aug.	.07	.11	.02	.01	.07	....	....	126	....	279	250	67	226
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	226	226	226
Year. . . .	.66	.66	CAB	CAB	.19	....	....	126	....	371	250	3	226

SEPTEMBER 1986 72 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.08	1.17B	.80	.77	.95	....	....	50	....	150	150	25	150
Jly.	.67	.76	.38A	.38	.55	....	....	50	....	123	182	154	180
Aug.	.40	.62B	.24A	.17	.41	....	....	73	....	150	233	180	230
Sep.	.11	.12	.03	....	.10	....	....	14	....	21	223	....	....
Year. . . .	1.08	1.17B	.03	....	.50	....	....	73	....	444	233	....	....

SEPTEMBER 1986 73 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.88	1.44B	.88	.91	1.16	....	....	22	....	42	22	....	2
Aug.	....	1.56B	.91A	.92	1.18	....	....	....	....	....	2	2	2
Sep.	....	.98B	....	.90	.92	....	....	....	....	....	2	....	....
Year. . . .	.88	1.56B	.88	.90	1.08	....	....	22	....	42	22	....	....

DECEMBER 1986 69 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.14	.17	.11	.08	.12	....	....	5	....	9	9	2	9
Sep.	.09	.10	.03	.03	.05	....	....	5	....	22	29	9	29
Oct.	.01	.01	CAB	CAB	.01	....	....	60	....	155	96	29	96
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	96	96	96
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	96	96	96
Year. . . .	.14	.17	CAB	CAB	.03	....	....	60	....	186	96	2	96

DECEMBER 1986 70 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.47	.47	.27A	.27	.40	....	....	45	....	55	55	45	55
Aug.	.25	.40	.12A	.22	.30	....	....	100	....	136	114	55	114
Sep.	.22	.25	.12	.13	.16	....	....	113	....	212	254	114	254
Oct.	.16	.16	.02	.01	.04	....	....	55	....	267	312	194	304
Nov.	.02	.02	CAB	CAB	.00	....	....	5	....	13	309	298	298
Dec.	CAB	CAB	CAB	CAB	.00	....	....	4	....	4	298	....	....
Year. . . .	.47	.47	CAB	CAB	.15	....	....	113	....	687	312	....	....

DECEMBER 1986 71 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.61	.78B	.58A	.57	.69	....	....	100	....	103	103	100	103
Aug.	.61	.77B	.55A	.50	.63	....	....	150	....	435	384	103	384
Sep.	.50	.53	.32	.34	.41	....	....	100	....	188	503	462	493
Oct.	.35	.35	.07	.09	.18	....	....	482	....	1,141	1,086	493	1,063
Nov.	.10	.10	.03	.01	.03	....	....	50	....	95	1,091	1,063	1,079
Dec.	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	1,079	1,078	1,078
Year. . . .	.61	.78B	CAB	CAB	.32	....	....	482	....	1,963	1,091	100	1,078

DECEMBER 1986 72 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.02	1.35B	.90	.98	1.13	....	....	50	....	77	72	50	72
Sep.	.88	.96B	.74A	.77	.87	....	....	52	....	105	115	72	113
Oct.	.77	.81B	.41	.48	.59	....	....	115	....	631	378	214	291
Nov.	.36	.50B	.04	.04	.22	....	....	157	....	505	448	291	367
Dec.	.01	.03	.01	.01	.01	....	....	3	1	7	367	366	366
Year. . . .	1.02	1.35B	.01	.01	.56	....	....	157	....	1,325	448	50	366

DECEMBER 1986 73 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.60	1.60	1.45A	1.45	1.50	....	....	10	....	11	11	10	11
Oct.	1.39	1.50B	1.18	1.31	1.35	....	....	25	....	54	51	11	51
Nov.	....	....	.91A	.77	1.02	....	....	....	....	....	51	51	51
Dec.	.73	.80B	.53A	....	.68	....	....	10	....	20	61	....	....
Year. . . .	1.60	1.60	.53A	....	1.13	....	....	25	....	85	61	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 69 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.70	.70	.67A	.56	.66	....	....	4	....	4	4	....	4
Jly.	.30	.51	.30	.37	.43	....	....	6	....	9	12	4	11
Aug.	.32	.42B	.32	.29	.36	....	....	4	....	10	16	11	16
Sep.	.26	.28B	.20	.22	.25	....	....	50	....	125	128	63	128
Oct.	.22	.22	.05A	.05	.12	....	....	25	....	25	148	128	148
Nov.	.04	.04B	.04	.04	.04	....	....	1	....	1	148	148	148
Dec.	.06	.06	.02	.01	.03	....	....	53	....	60	149	142	142
Year	.70	.70	.02	.01	.27	....	....	53	....	234	149	....	142

MARCH 1987 70 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.00	1.00	1.00	.83	.95	....	....	1	....	1	1	1	1
Jly.	.61	.75	.61	.62	.70	....	....	8	....	12	13	1	13
Aug.	....	.78B	.48A	.55	.65	....	....	....	....	....	13	13	13
Sep.	.50	.50	.50	.45	.49	....	....	20	....	23	36	13	36
Oct.	.50	.50	.16	.18	.29	....	....	20	....	68	49	36	39
Nov.	.21	.21	.08	.09	.11	....	....	161	....	232	180	130	169
Dec.	.07	.07	.03	.02	.05	....	....	5	....	12	169	164	164
Year	1.00	1.00	.03	.02	.46	....	....	161	....	348	180	1	164

MARCH 1987 71 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.22	1.28	1.07A	.94	1.17	....	....	360	....	380	380	....	380
Sep.	1.00	1.00	.78A	.83	.88	....	....	20	....	77	680	340	352
Oct.	.86	.86	.44	.47	.64	....	....	118	....	377	467	352	398
Nov.	.50	.50	.24A	.23	.32	....	....	115	....	282	503	403	503
Dec.	.12	.20B	.07	.11	.13	....	....	55	....	72	567	558	567
Year	1.22	1.28	.07	.11	.62	....	....	360	....	1,188	680	....	567

MARCH 1987 72 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	1.02	1.02	1.02	1.06	1.07	....	....	2	....	2	2	2	2
Nov.	1.10	1.10	.65A	.60	.80	....	....	101	....	166	146	2	146
Dec.	.57	.60	.27	.39	.43	....	....	13	....	49	166	146	166
Year	1.02	1.10	.27	.39	.76	....	....	101	....	217	166	2	166

MARCH 1987 73 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	1.29	1.29	1.29	1.29	1.29	....	....	10	10	10	10	10	10
Dec.	1.23	1.28B	.92A	1.04	1.06	....	....	1	....	2	11	10	11
Year	1.29	1.29	.92A	1.04	1.17	....	....	10	....	12	11	10	11

JUNE 1987 69 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.52	.57	.52	.52	.53	....	....	100	....	105	200	5	200
Oct.	....	.33B	.37A	.22	.33	....	....	....	....	....	100	100	100
Nov.	....	....	.14A	.10	.14	....	....	....	....	....	100	100	100
Dec.	.10	.10	.10	.06	.06	....	....	1	....	1	101	100	101
Year	.52	.57	.10	.06	.26	....	....	100	....	106	200	5	101

JUNE 1987 70 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.95	.95	.88	.84	.87	....	....	160	....	205	360	5	360
Oct.	.70	.85B	.50A	.49	.63	....	....	60	....	85	270	200	270
Nov.	.48	.48	.26	.26	.34	....	....	10	....	15	270	260	265
Dec.	.24	.24	.16	.17	.17	....	....	5	....	14	270	265	270
Year	.95	.95	.16	.17	.50	....	....	160	....	319	360	5	270

JUNE 1987 71 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.30	1.40B	1.30	1.30	1.32	....	....	20	....	30	30	20	30
Oct.	1.10	1.18B	.82A	.91	1.07	....	....	166	....	391	350	30	350
Nov.	.92	.95	.55A	.54	.71	....	....	205	....	484	719	405	694
Dec.	.55	.57	.31	.39	.40	....	....	101	....	213	879	694	879
Year	1.30	1.40B	.31	.39	.87	....	....	205	....	1,118	879	20	879

JUNE 1987 72 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	1.15	1.15	1.07	1.09	1.18	....	....	16	....	26	26	16	26
Dec.	.82	1.01B	.63A	.83	.84	....	....	100	....	107	106	26	101
Year	1.15	1.15	.63A	.83	1.01	....	....	100	....	133	106	16	101

JUNE 1987 73 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	2.25	2.25	1.85	1.79	2.00	....	....	10	....	20	15	....	12
Dec.	....	1.72B	1.33A	1.54	1.51	....	....	....	....	....	12	12	12
Year	2.25	2.25	1.33A	1.54	1.75	....	....	10	....	20	15	....	12

JUNE 1987 74 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	2.26	2.38B	2.11A	2.35	2.27	....	....	16	....	16	16	16	16
Year	2.26	2.38B	2.11A	2.35	2.27	....	....	16	....	16	16	16	16

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 70 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.40	.40	.32	.35	.35	....	....	5	....	8	8	5	8
Year....	.40	.40	.32	.35	.35	....	....	5	....	8	8	5	8

SEPTEMBER 1987 71 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.70	.72	.63	.70	.68	....	....	110	....	132	110	10	110
Year....	.70	.72	.63	.70	.68	....	....	110	....	132	110	10	110

SEPTEMBER 1987 74 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	2.55	2.73	2.55	2.69	2.67	....	....	6	....	8	8	6	8
Year....	2.55	2.73	2.55	2.69	2.67	....	....	6	....	8	8	6	8

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.4114	.4238	.4043	.4204	.4125	....	....	48,295	10,792	619,382	53,141	43,111	50,570
Feb.	.4201	.4546	.4135	.4487	.4305	....	....	49,281	20,058	570,822	56,126	49,424	53,517
Mar.	.4505	.4560	.4341	....	.4442	....	....	46,614	1,558	229,541	53,488	....	....
Year	.4114	.4560	.4043	....	.4290	....	....	49,281	1,558	1419,745	56,126	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.4148	.4270	.4082	.4241	.4160	....	....	1,048	[illegible]5	11,442	5,611	2,216	5,611
Feb.	.4240	.4585	.4180	.4526	.4343	....	....	5,022	546	41,240	16,128	5,766	16,128
Mar.	.4541	.4599	.4245	.4293	.4436	....	....	46,733	3,948	433,481	57,133	17,463	51,318
Apr.	.4305	.4648	.4174	.4575	.4430	....	....	41,031	18,134	594,747	58,719	51,883	55,896
May	.4562	.4630	.4294	.4309	.4498	....	....	33,108	18,112	524,723	56,592	48,487	50,019
Jne.	.4294	.4558	.4286	....	.4470	....	....	31,598	1,493	170,116	50,512	....	....
Year	.4148	.4648	.4082	....	.4389	....	....	46,733	215	1775,749	58,719	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.4179	.4305	.4140	.4277	.4196	....	....	140	....	620	429	142	429
Feb.	.4262	.4624	.4220	.4563	.4380	....	....	164	9	1,337	736	448	729
Mar.	.4586	.4632	.4270	.4321	.4468	....	....	443	23	3,728	1,565	744	1,565
Apr.	.4329	.4675	.4198	.4601	.4455	....	....	686	141	9,007	2,691	1,609	2,691
May	.4589	.4658	.4320	.4334	.4523	....	....	3,221	280	24,376	8,110	2,675	8,110
Jne.	.4319	.4588	.4312	.4584	.4508	....	....	29,528	3,157	369,475	37,736	8,475	37,736
Jly.	.4603	.4796	.4562	.4791	.4668	....	....	32,658	13,644	523,775	50,059	40,358	47,415
Aug.	.4820	.4936	.4766	.4931	.4859	....	....	28,507	6,697	400,422	50,751	44,570	44,570
Sep.	.4933	.4947	.4774	....	.4868	....	....	33,975	1,761	135,564	43,174	....	....
Year	.4179	.4947	.4140	....	.4547	....	....	33,975	....	1468,304	50,751	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.4197	.4330	.4181	.4315	.4233	....	....	8	....	36	14	2	12
Feb.	.4300	.4652	.4282A	.4602	.4418	....	....	20	....	74	42	17	37
Mar.	.4160	.4660	.4325A	.4352	.4502	....	....	80	....	291	171	36	171
Apr.	.4371	.4703	.4228	.4628	.4482	....	....	71	....	337	230	163	230
May	.4608	.4670B	.4355A	.4361	.4550	....	....	77	3	509	340	231	340
Jne.	.4338	.4611	.4338	.4608	.4535	....	....	319	23	2,633	902	323	902
Jly.	.4524	.4819	.4587	.4813	.4690	....	....	913	42	8,476	2,997	902	2,997
Aug.	.4842	.4952	.4785	.4948	.4879	....	....	7,227	455	29,453	12,681	3,324	12,681
Sep.	.4951	.5059	.4792	.4954	.4917	....	....	43,244	5,258	449,452	47,583	15,327	44,057
Oct.	.4947	.5100	.4824	.4854	.5002	....	....	37,688	9,728	491,499	62,914	43,670	44,484
Nov.	.4835	.5075	.4821	.5072	.4947	....	....	38,204	14,161	429,459	45,205	42,190	43,022
Dec.	.5103	.5111	.4932	....	.4997	....	....	32,394	2,693	165,271	42,465	....	....
Year	.4197	.5111	.4181	....	.4679	....	....	43,244	....	1577,490	62,914	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.4685	.4730	.4685	.4675	.4711	....	....	2	....	4	3	....	2
May	.4715	.4715	.4463	.4390	.4582	....	....	11	....	34	19	2	17
Jne.	.4370	.4634	.4370	.4632	.4563	....	....	51	....	106	60	11	60
Jly.	.4647	.4839	.4608	.4836	.4713	....	....	84	....	309	219	62	219
Aug.	.4863	.4968	.4808	.4964	.4899	....	....	202	3	845	598	225	598
Sep.	.4970	.5076	.4815	.4972	.4935	....	....	372	14	3,225	1,433	611	1,433
Oct.	.4970	.5117	.4840A	.4869	.5018	....	....	898	32	5,964	2,907	1,534	2,907
Nov.	.4846	.5092B	.4839	.5089	.4964	....	....	6,038	303	29,807	14,761	2,886	14,761
Dec.	.5119	.5233	.4945	.5213	.5047	....	....	24,537	2,718	296,197	42,907	16,357	42,907
Year	.4685	.5233	.4370	.5213	.4825	....	....	24,537	....	336,491	42,907	....	42,907

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.4928	.5094	.4850	.4993	.4951	....	....	249	....	481	257	1	217
Oct.	.5070	.5118	.4870	.4885	.5036	....	....	140	....	494	413	217	413
Nov.	.4868	.5109	.4865	.5105	.4981	....	....	136	1	797	554	401	554
Dec.	.5134	.5248	.4963	.5230	.5063	....	....	447	21	2,437	1,258	652	1,258
Year	.4928	.5248	.4850	.5230	.5007	....	....	447	....	4,209	1,258	1	1,258

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.4960	.4960	.4960	.5011	.4995	....	....	1	....	1	1	1	1
Oct.	.5012	.5040	.5012	.4905	.5055	....	....	1	....	2	3	2	3
Nov.	.4868	.5066	.4868	.5120	.5000	....	....	4	....	6	9	3	9
Dec.	.5051	.5260B	.5006	.5245	.5079	....	....	86	....	128	113	9	113
Year	.4960	.5260B	.4868	.5245	.5032	....	....	86	....	137	113	1	113

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.5179	.5268	.5017	.5262	.5097	....	....	13	....	20	14	....	14
Year	.5179	.5268	.5017	.5262	.5097	....	....	13	....	20	14	....	14

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 32 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	10.25B	8.53A	10.04	9.25	....	....	....	....	....	23	23	23
Feb.	10.11	13.35B	9.45A	12.87	11.05	....	....	2	....	3	23	20	20
Mar.	....	13.48B	12.00A	....	12.87	....	....	....	....	....	20	....	....
Year	10.11	13.48B	8.53A	....	11.05	....	....	2	....	3	23	....	....

MARCH 1986 33 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	9.25B	7.53A	9.04	8.25	....	....	....	....	....	12	3	3
Feb.	9.25	10.10B	8.45A	10.08	9.15	....	....	2	....	2	3	....	....
Year	9.25	10.10B	7.53A	10.08	8.70	....	....	2	....	2	12	....	....

MARCH 1986 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.87	8.25B	6.53A	8.04	7.25	....	....	10	....	13	17	4	4
Feb.	8.25	11.35B	7.45A	10.87	9.05	....	....	3	....	6	4	....	....
Year	6.87	11.35B	6.53A	10.87	8.15	....	....	10	....	19	17	....	....

MARCH 1986 35 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	5.65	7.25B	5.53A	7.04	6.25	....	....	10	....	10	366	354	354
Feb.	7.00	10.35B	6.45A	9.87	8.05	....	....	8	....	13	354	351	351
Mar.	9.70	10.48B	9.00A	....	9.87	....	....	1	....	1	351	....	....
Year	5.65	10.48B	5.53A	....	8.05	....	....	10	....	24	366	....	....

MARCH 1986 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.65	5.95B	4.53A	5.96	5.11	....	....	60	....	73	113	....	....
Year	4.65	5.95B	4.53A	5.96	5.11	....	....	60	....	73	113	....	....

MARCH 1986 37 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.15	5.25B	3.48	5.04	4.25	....	....	167	....	345	1,304	242	242
Feb.	4.57	8.35B	4.45A	7.87	6.05	....	....	5	....	13	242	158	158
Mar.	....	8.48B	7.00A	....	7.87	....	....	....	....	....	158	....	....
Year	4.15	8.48B	3.48	....	6.05	....	....	167	....	358	1,304	....	....

MARCH 1986 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.10	4.27	2.50	4.04	3.26	....	....	624	....	1,156	2,530	1,399	1,399
Feb.	3.51	7.35B	3.45A	6.87	5.05	....	....	40	....	100	1,376	208	208
Mar.	7.42	7.42	5.94	....	6.87	....	....	5	....	10	208	....	....
Year	3.10	7.42	2.50	....	5.06	....	....	624	....	1,266	2,530	....	....

MARCH 1986 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.24	3.25	1.65	3.04	2.33	....	....	717	10	4,345	3,505	2,470	3,168
Feb.	2.84	6.35	2.45	5.87	4.05	....	....	397	....	654	3,163	469	469
Mar.	6.10	6.45	5.00A	....	5.87	....	....	7	1	25	454	....	....
Year	2.24	6.45	1.65	....	4.08	....	....	717	....	5,024	3,505	....	....

MARCH 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.46	2.34	.94	2.09	1.50	....	....	1,181	52	9,200	5,880	3,805	3,870
Feb.	2.02	5.43	1.48	4.87	3.07	....	....	833	4	3,113	3,871	1,468	1,468
Mar.	5.05	5.47	4.10A	....	4.87	....	....	104	....	179	1,586	....	....
Year	1.46	5.47	.94	....	3.14	....	....	1,181	....	12,492	5,880	....	....

MARCH 1986 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.86	1.47	.48	1.22	.84	....	....	2,953	144	30,376	9,316	8,018	8,610
Feb.	1.17	4.39	.70	3.87	2.12	....	....	1,149	....	5,115	8,484	5,174	5,174
Mar.	3.99	4.58	3.10A	....	3.87	....	....	269	2	331	5,075	....	....
Year	.86	4.58	.48	....	2.27	....	....	2,953	....	35,822	9,316	....	....

MARCH 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.46	.73B	.20	.56	.40	....	....	2,146	272	24,442	5,124	2,787	4,740
Feb.	.52	3.45B	.30	2.89	1.32	....	....	4,510	36	17,285	7,083	3,477	3,477
Mar.	3.00	3.48	1.94A	....	2.87	....	....	81	23	254	3,441	....	....
Year	.46	3.48	.20	....	1.53	....	....	4,510	23	41,981	7,083	....	....

MARCH 1986 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.22	.34	.07	.23	.17	....	....	1,396	11	9,279	3,414	534	3,414
Feb.	.20	2.40	.10	1.91	.71	....	....	3,513	2	25,339	12,027	5,719	11,011
Mar.	2.02	2.54	1.03	....	1.88	....	....	4,441	130	9,591	10,902	....	....
Year	.22	2.54	.07	....	.92	....	....	4,441	2	44,209	12,027	....	....

MARCH 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.10	.11	.01	.07	.06	....	....	756	....	2,096	1,837	13	1,837
Feb.	.05	1.54	.02	1.03	.31	....	....	2,405	2	15,297	4,345	1,832	3,824
Mar.	1.07	1.60	.25	....	.94	....	....	679	289	2,265	3,574	....	....
Year	.10	1.60	.01	....	.43	....	....	2,405	....	19,658	4,345	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 45 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.03	.73	.03	.40	.20	....	....	1,700	31	6,996	3,252	121	3,185
Mar.	.45	.68	.01	.01	.27	....	....	2,176	570	6,918	3,228	....	....
Year	.03	.73	.01	.01	.23	....	....	2,176	31	13,914	3,252	....	....

JUNE 1986 33 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	8.03	9.63B	7.96A	9.41	8.60	....	....	20	....	21	120	100	120
Feb.	9.86	12.66B	8.90A	12.26	10.22	....	..	31	....	31	120	100	100
Mar.	....	12.79B	9.65A	9.93	11.36	....	..	....	....	....	100	100	100
Apr.	....	13.36B	8.81A	12.75	11.30	....	....	....	....	....	100	100	100
May	....	13.20B	10.15A	10.09	11.98	....	....	....	....	....	200	100	100
Jne.	....	11.92B	....	....	11.16	....	....	....	....	....	100	....	....
Year	8.03	13.36B	7.96A	....	10.77	....	....	31	....	52	200	....	....

JUNE 1986 34 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	8.38	8.63B	6.96A	8.41	7.60	....	....	20	....	20	74	....	....
Year	8.38	8.63B	6.96A	8.41	7.60	....	....	20	....	20	74	....	....

JUNE 1986 35 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	7.63B	5.96A	7.68	6.56	....	....	....	....	....	150	....	....
Year	....	7.63B	5.96A	7.68	6.56	....	....	....	....	....	150	....	....

JUNE 1986 36 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	6.63B	4.96A	6.41	5.60	....	....	....	....	....	140	90	90
Feb.	6.87	9.66B	5.90A	9.26	7.43	....	....	2	....	4	90	67	67
Mar.	9.01	9.79B	6.62A	6.93	8.36	....	....	2	....	2	68	67	67
Apr.	9.57	10.36B	5.81A	9.75	8.30	....	....	....	....	....	67	67	67
May	....	10.20B	7.15A	7.09	8.98	....	....	....	....	....	67	65	65
Jne.	....	8.60B	....	8.67	7.96	....	....	....	....	....	65	....	....
Year	6.87	10.36B	4.96A	8.67	7.77	....	....	2	....	6	140	....	....

JUNE 1986 37 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	5.63B	3.96A	5.41	4.61	....	....	....	....	....	127	127	127
Feb.	5.59	8.66B	4.90A	8.26	6.43	....	....	34	....	34	127	35	35
Mar.	7.28	8.79B	5.65A	5.93	7.36	....	....	1	....	1	35	1	1
Apr.	5.84	9.36B	4.81A	8.75	7.30	....	....	10	....	11	12	....	....
Year	5.59	9.36B	3.96A	8.75	6.42	....	....	34	....	46	127	....	....

JUNE 1986 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.65	4.63B	3.10	4.41	3.69	....	....	24	....	32	196	184	193
Feb.	4.62	7.66B	3.91A	7.26	5.43	....	....	1	....	3	194	107	107
Mar.	6.30	7.79B	4.65A	4.93	6.36	....	....	1	....	2	107	105	105
Apr.	7.47	8.33B	3.88A	8.34	6.14	....	....	5	....	5	105	....	....
Year	3.65	8.33B	3.10	8.34	5.40	....	....	24	....	42	196	....	....

JUNE 1986 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.62	3.63B	2.40	3.48	2.88	....	....	10	....	64	1,338	1,318	1,319
Feb.	3.46	6.73	3.07A	6.26	4.48	....	....	10	....	46	1,318	1,294	1,294
Mar.	6.90	6.90	3.85A	3.98	5.37	....	....	310	....	322	1,522	1,260	1,260
Apr.	3.28	7.36B	2.97A	6.75	5.33	....	....	310	....	404	1,260	960	960
May	7.03	7.20B	4.15A	4.09	5.98	....	....	8	....	15	950	2	3
Jne.	....	5.60B	....	5.67	4.96	....	....	....	....	....	3	....	....
Year	2.62	7.36B	2.40	5.67	4.83	....	....	310	....	851	1,522	....	....

JUNE 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.12	2.85	1.70	2.64	2.15	....	....	396	1	1,317	1,543	698	1,496
Feb.	2.44	5.82	2.22	5.27	3.56	....	....	55	1	459	1,483	1,337	1,338
Mar.	5.40	5.91	2.87	3.13	4.42	....	....	311	....	787	1,677	1,264	1,677
Apr.	3.28	6.40B	2.17A	5.75	4.40	....	....	89	....	207	1,711	1,322	1,322
May	5.35	6.20B	3.15A	3.09	4.98	....	....	217	....	654	1,431	696	696
Jne.	4.77	4.92B	4.77	....	4.16	....	....	5	....	5	686	....	....
Year	2.12	6.40B	1.70	....	3.94	....	....	396	....	3,429	1,711	....	....

JUNE 1986 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.58	2.10	1.14	1.92	1.54	....	....	248	17	2,559	2,641	2,092	2,402
Feb.	1.85	4.86	1.57	4.41	2.76	....	....	179	1	924	2,489	2,293	2,297
Mar.	4.55	5.00	2.05	2.33	3.55	....	....	304	....	2,153	2,720	2,175	2,720
Apr.	2.39	5.40B	1.50A	4.76	3.52	....	....	621	....	1,837	3,234	2,709	2,709
May	4.10	5.20B	2.14	2.11	3.99	....	....	200	..	453	2,601	2,392	2,392
Jne.	3.30	3.92B	2.10A	....	3.17	....	....	47	....	72	2,392	....	....
Year	1.58	5.40B	1.14	....	3.08	....	....	621	....	7,998	3,234	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.12	1.46	.77	1.30	1.05	....	....	396	21	2,861	2,638	1,209	2,544
Feb.	1.29	4.10	1.01	3.59	2.05	....	....	1,082	49	6,577	3,242	2,535	2,619
Mar.	3.67	4.10	1.45A	1.66	2.76	....	....	208	4	1,171	2,626	2,357	2,498
Apr.	1.72	4.46B	.95	3.82	2.72	....	....	503	4	4,072	3,150	2,495	3,146
May	3.57	4.25B	1.13	1.15	3.03	....	....	216	....	654	3,437	3,127	3,405
Jne.	.97	2.94	.94	....	2.17	....	....	165	5	309	3,426	....	....
Year	1.12	4.46B	.77	...	2.29	....	....	1,082	....	15,644	3,437	....	....

JUNE 1986 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.75	.97	.50	.85	.70	....	....	1,429	3	4,074	3,743	584	3,743
Feb.	.82	3.17	.66	2.85	1.47	....	....	470	51	5,638	4,562	3,841	4,054
Mar.	2.94	3.30	.93	1.11	2.05	....	....	472	18	4,410	4,044	3,164	3,275
Apr.	1.15	3.52	.59	2.90	2.01	....	....	1,095	23	7,527	4,969	3,343	4,216
May	2.75	3.25B	.35	.42	2.14	....	....	1,238	3	3,963	4,438	3,318	3,318
Jne.	.25	2.00	.23	....	1.24	....	....	808	51	1,514	3,016	....	....
Year	.75	3.52	.23	....	1.60	....	....	1,429	3	27,126	4,969	....	....

JUNE 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.59	.62	.30	.53	.44	....	....	566	....	2,409	1,885	1	1,885
Feb.	.50	2.48	.38	2.18	1.01	....	....	1,160	35	8,276	3,521	1,815	3,474
Mar.	2.31	2.53	.60	.73	1.48	....	....	1,583	71	8,721	5,161	3,292	5,161
Apr.	.74	2.68	.34	2.07	1.42	....	....	3,582	34	19,553	10,566	5,289	8,421
May	1.98	2.50	.05	.07	1.38	....	....	1,335	48	10,610	8,535	6,464	6,464
Jne.	.03	1.02	.03	....	.48	....	....	1,819	773	6,371	6,900	....	....
Year	.59	2.68	.03	...	1.03	....	....	3,582	....	55,940	10,566	....	....

JUNE 1986 45 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.29	.31B	.29	.31	.31	....	....	300	300	300	300	300	300
Feb.	.29	1.87	.22	1.64	.69	....	....	1,534	3	6,792	3,206	327	3,206
Mar.	1.67	1.93	.38	.46	1.02	....	....	1,692	189	13,672	6,061	3,101	6,061
Apr.	.48	1.93	.21	1.36	.96	....	....	2,280	151	20,546	9,092	6,145	8,217
May	1.30	1.67	.01	.02	.82	....	....	1,249	84	11,708	8,118	7,305	7,934
Jne.	.01	.13	.01	....	.04	....	....	4,761	92	9,077	7,860	....	....
Year	.29	1.93	.01	....	.64	....	....	4,761	3	62,095	9,092	....	....

JUNE 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.43	1.38	.38	1.23	81	....	....	2,649	651	11,432	6,447	609	6,447
Mar.	1.30	1.43	.23A	.28	.70	....	....	2,033	308	17,211	10,043	7,403	10,043
Apr.	.32	1.33	.12	.83	.62	....	...	3,235	164	26,064	11,163	9,497	9,497
May	.76	1.04B	CAB	CAB	.45	..	....	1,695	169	19,195	10,117	7,863	8,834
Jne.	.01	.02	CAB	CAB	.00	....	....	471	3	1,167	8,818	....	....
Year	.43	1.43	CAB	CAB	.51	...	....	3,235	3	75,069	11,163	....	....

JUNE 1986 47 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.54	1.03	.54	.88	.78	....	...	3,706	1,995	10,430	6,536	1,594	6,536
Mar.	.94	1.07	.14	.20	.49	....	....	2,182	224	17,897	13,520	6,959	13,520
Apr.	.20	.87	.07	.48	.40	....	....	4,211	223	24,292	14,880	12,089	12,089
May	.44	.63	CAB	CAB	.24	....	....	13,227	106	42,443	20,334	8,535	8,535
Jne.	.01	.01	CAB	CAB	.00	....	....	205	9	256	8,506	....	....
Year	.54	1.07	CAB	CAB	.38	....	....	13,227	9	95,318	20,334	....	....

JUNE 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.67	.74	.58	.63	.63	....	....	2,981	2,981	2,981	2,858	2,858	2,858
Mar.	.67	.75	.10	.12	.32	....	....	2,999	184	15,763	10,809	3,273	10,809
Apr.	.15	.54	.04	.26	.24	....	...	2,350	77	23,008	13,384	10,580	10,580
May	.24	.36	CAB	CAB	.14	....	....	1,345	32	9,507	10,595	8,612	8,612
Jne.	.01	.01	CAB	CAB	.00	...	...	500	2	515	8,610	....	....
Year	.67	.75	CAB	CAB	.26	....	....	2,999	2	51,774	13,384	....	....

SEPTEMBER 1986 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.00	4.95B	3.61A	4.77	4.09	....	....	20	....	34	26	5	26
Feb.	4.78	8.05B	4.35A	7.63	5.80	....	....	11	....	21	26	15	15
Mar.	....	8.23B	5.00A	5.23	6.69	....	....	....	...	....	15	15	15
Apr.	4.80	8.55B	4.35A	8.01	6.57	....	....	9	...	13	15	6	6
May	....	8.33B	5.75A	5.34	7.22	....	....	...	....	....	6	6	6
Jne.	5.24	7.65B	5.24	7.84	7.08	....	....	1	....	1	6	1	1
Jly.	....	9.92B	7.80A	9.91	8.68	....	....	....	...	...	1	....	....
Aug.	....	10.08B	....	10.15	10.12	....	....	....	....	....	....	....	....
Year	4.00	10.08B	3.61A	10.15	7.03	....	....	20	..	69	26	....	....

SEPTEMBER 1986 39 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.90	4.05B	2.72A	3.85	3.31	....	....	4	...	10	15	14	15
Feb.	5.10	7.05B	3.55A	6.63	4.84	....	....	10	...	13	15	13	13
Mar.	....	7.23B	4.18A	4.38	5.72	....	....	....	....	..	13	13	13
Apr.	4.27	7.62B	3.52A	7.01	5.65	....	....	4	....	4	17	13	15
May	6.02	7.33B	4.75A	4.37	6.24	....	....	206	.	210	221	15	221

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1986 39 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	5.94	6.65B	5.39A	6.84	6.09	....	....	100	....	101	322	171	171
Jly.	....	8.92B	6.80A	8.91	7.68	....	....	....	....	....	171	4	4
Aug.	9.17	9.60B	8.95A	9.65	9.27	....	....	4	....	4	8	....	....
Year	2.90	9.60B	2.72A	9.65	6.10	....	....	206	....	342	322	....	....

SEPTEMBER 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.30	3.24B	2.30	3.08	2.64	....	....	50	....	61	83	31	83
Feb.	2.90	6.15	2.82A	5.78	4.00	....	....	58	....	96	135	77	85
Mar.	4.28	6.15B	3.40A	3.56	4.80	....	....	3	....	5	85	74	74
Apr.	5.30	6.58B	2.83A	6.05	4.78	....	....	9	....	12	74	67	67
May	5.90	6.35B	3.95A	3.58	5.33	....	....	20	....	64	92	67	92
Jne.	4.30	5.65B	4.30	5.84	5.11	....	....	200	....	221	307	92	307
Jly.	6.10	7.92B	5.80A	7.91	6.68	....	....	1,300	....	1,646	1,203	....	....
Aug.	....	8.37B	8.00A	....	8.09	....	....	....	....	....	....	....	....
Year	2.30	8.37B	2.30	....	5.17	....	....	1,300	....	2,105	1,203	....	....

SEPTEMBER 1986 41 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.92	2.53B	1.65	2.40	2.03	....	....	112	....	255	434	190	434
Feb.	2.39	5.22	2.12	4.93	3.25	....	....	146	....	199	584	434	584
Mar.	4.90	5.17	2.70A	2.86	4.02	....	....	24	....	31	584	555	560
Apr.	2.50	5.72B	2.05	5.15	3.99	....	....	100	....	216	560	399	399
May	5.60	5.60	3.17A	2.89	4.47	....	....	2	....	4	400	398	400
Jne.	2.66	4.92B	2.66	4.8.	4.20	....	....	900	....	2,256	2,348	385	2,348
Jly.	5.15	6.92B	4.80A	6.91	5.68	....	....	1,390	....	1,913	2,603	1,527	1,527
Aug.	....	8.04B	7.00A	7.96	7.54	....	....	....	....	....	1,527	....	....
Year	1.92	8.04B	1.65	7.96	4.39	....	....	1,390	....	4,874	2,603	....	....

SEPTEMBER 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.68	1.95	1.25	1.83	1.55	....	....	312	....	481	445	69	445
Feb.	1.82	4.37B	1.57	4.17	2.59	....	....	20	....	117	447	421	421
Mar.	4.05	4.58	2.09A	2.22	3.25	....	....	10	....	46	419	400	411
Apr.	2.30	4.85	1.53A	4.38	3.27	....	....	112	....	358	578	412	510
May	4.15	4.63	2.05	2.10	3.65	....	....	210	....	526	777	499	777
Jne.	2.03	3.97B	2.03	3.95	3.35	....	....	616	....	1,575	1,850	760	1,847
Jly.	4.11	5.92B	3.85A	5.91	4.70	....	....	170	....	581	2,016	1,059	1,059
Aug.	6.17	7.26B	5.95A	7.31	6.59	....	....	300	....	310	1,056	160	160
Sep.	....	7.37B	6.75A	....	7.14	....	....	....	....	....	160	....	....
Year	1.68	7.37B	1.25	....	4.01	....	....	616	....	3,994	2,016	....	....

SEPTEMBER 1986 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.22	1.55	.90	1.33	1.14	....	....	203	....	606	331	3	270
Feb.	1.35	3.65B	1.12	3.46	2.02	....	....	907	1	1,357	1,318	295	1,278
Mar.	3.50	3.77	1.58A	1.70	2.65	....	....	164	....	450	1,363	1,267	1,363
Apr.	1.78	4.10	1.14	3.52	2.62	....	....	356	3	1,191	1,768	1,395	1,712
May	3.33	3.85B	1.49	1.51	2.92	....	....	81	....	312	1,881	1,703	1,881
Jne.	1.45	3.15B	1.38	3.07	2.57	....	....	480	....	1,472	1,925	1,785	1,883
Jly.	3.32	4.93	2.90	4.91	3.75	....	....	352	....	732	2,028	1,610	1,610
Aug.	5.10	6.26B	4.95A	6.31	5.59	....	....	301	....	389	1,469	229	229
Sep.	6.08	6.39B	5.75A	....	6.14	....	....	11	....	12	229	....	....
Year	1.22	6.39B	.90	....	3.26	....	....	907	....	6,521	2,028	....	....

SEPTEMBER 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.75	1.08	.64A	.96	.82	....	....	203	....	246	233	2	233
Feb.	.95	3.15	.75	2.86	1.54	....	....	836	....	1,803	1,114	236	598
Mar.	3.14	3.14	1.15	1.28	2.09	....	....	374	....	1,179	1,049	593	1,049
Apr.	1.32	3.33	.80	2.82	2.07	....	....	258	3	1,390	1,677	1,097	1,469
May	2.62	3.15B	1.02	1.07	2.27	....	....	1,109	....	3,352	2,542	1,429	2,542
Jne.	1.00	2.38	.99	2.30	1.90	....	....	674	16	3,959	3,656	2,760	3,656
Jly.	2.50	3.94B	1.95	3.91	2.87	....	....	600	1	1,650	3,664	3,399	3,399
Aug.	4.00	5.26B	3.67	5.31	4.59	....	....	52	....	119	3,389	496	496
Sep.	4.84	5.40B	4.75A	....	5.14	....	....	1	....	1	497	....	....
Year	.75	5.40B	.64A	....	2.58	....	....	1,109	....	13,699	3,664	....	....

SEPTEMBER 1986 45 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.70	.71	.70	.70	.72	....	....	4	1	5	5	1	5
Feb.	.70	2.60	.55	2.30	1.15	....	....	483	....	1,344	693	6	693
Mar.	2.40	2.55	.84	.93	1.59	....	....	425	6	2,150	1,857	645	1,854
Apr.	.97	2.70	.58	2.20	1.60	....	....	792	11	2,129	2,376	1,867	2,376
May	2.02	2.52	.69	.73	1.73	....	....	775	9	4,093	4,447	2,467	4,447
Jne.	.69	1.75	.66A	1.62	1.33	....	....	1,083	79	8,543	5,885	4,569	5,867
Jly.	1.73	3.00	1.35	2.98	2.06	....	....	871	8	6,113	6,009	4,233	4,233
Aug.	3.18	4.26B	2.71	4.31	3.60	....	....	163	....	466	4,227	1,483	1,483
Sep.	4.31	4.42B	3.75A	....	4.14	....	....	184	....	192	1,553	....	....
Year	.70	4.42B	.55	....	1.99	....	....	1,083	....	25,035	6,009	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
SEPTEMBER 1986 46 CALLS													
Feb.	.86	2.10	.80A	1.83	1.34	....	....	400	...	905	720	400	720
Mar.	1.98	2.10	.62A	.70	1.22	....	..	410	3	2,393	2,114	845	1,755
Apr.	.70	2.14	.41	1.67	1.21	....	....	514	2	2,335	2,666	1,746	2,666
May	1.60	1.94B	.45	.48	1.28	....	....	732	67	5,852	3,473	2,659	3,473
Jne.	.45	1.26	.45	1.11	.91	....	....	1,777	133	13,408	5,670	3,527	5,670
Jly.	1.20	2.12B	.86	2.09	1.38	....	....	1,145	67	11,323	6,478	5,153	5,153
Aug.	2.25	3.33	1.82	3.31	2.63	....	....	461	2	2,290	5,116	3,218	3,218
Sep.	3.36	3.42B	2.75A	....	3.14	....	....	180	33	406	3,025	....	....
Year	.86	3.42B	.41	....	1.63	....	....	1,777	....	38,912	6,478	....	....
SEPTEMBER 1986 47 CALLS													
Feb.	1.10	1.70	1.10	1.46	1.33	....	....	405	54	649	618	405	618
Mar.	1.58	1.65	.45	.50	.93	....	..	426	....	1,252	1,042	624	865
Apr.	.49	1.70	.28	1.29	.92	....	..	542	3	2,498	1,691	862	1,691
May	1.15	1.55	.29	.32	.94	....	....	1,614	27	4,668	3,756	1,715	3,564
Jne.	.29	.85	.29	.72	.60	....	....	1,310	52	10,478	7,392	3,669	7,392
Jly.	.78	1.36	.50	1.32	.85	....	....	2,338	348	22,196	9,047	7,477	8,015
Aug.	1.48	2.32	1.09	2.31	1.70	....	....	1,177	10	7,291	7,795	4,122	4,146
Sep.	2.35	2.44	1.66	....	2.14	....	....	90	17	218	4,140	....	....
Year	1.10	2.44	.28	....	1.17	....	....	2,338	....	49,250	9,047	....	....
SEPTEMBER 1986 48 CALLS													
Feb.	1.22	1.28	1.20	1.16	1.18	....	....	401	11	412	412	11	412
Mar.	1.12	1.30	.32A	.36	.70	....	....	685	....	968	1,015	416	1,015
Apr.	.28	1.33	.22	.95	.69	....	..	763	..	2,557	2,319	1,016	2,319
May	.85	1.13B	.18	.21	.68	....	....	679	14	4,014	3,168	2,336	3,132
Jne.	.18	.58	.18	.46	.38	....	....	986	42	7,562	5,307	3,306	5,307
Jly.	.50	.81	.28	.75	.49	....	....	2,187	404	18,717	8,191	5,409	7,065
Aug.	.86	1.36	.55	1.33	.90	....	....	1,274	114	9,278	6,660	4,065	4,065
Sep.	1.32	1.45	.68	....	1.14	....	....	464	36	1,331	4,029	....	....
Year	1.22	1.45	.18	....	.77	....	....	2,187	....	44,839	8,191	....	....
SEPTEMBER 1986 49 CALLS													
Apr.	.97	.97	.73	.70	.82	....	....	28	2	47	35	2	35
May	.65	.85	.13	.13	.48	....	....	334	4	1,879	1,282	49	1,282
Jne.	.14	.38	.11	.29	.24	....	....	820	14	6,780	4,117	1,302	4,117
Jly.	.30	.42	.15	.39	.28	....	....	1,372	163	13,136	5,524	4,180	5,025
Aug.	.45	.53	.17	.48	.36	....	....	9,040	250	32,708	11,605	4,405	4,405
Sep.	.40	.49	CAB	CAB	.28	....	....	2,466	566	5,370	4,243	....	....
Year	.97	.97	CAB	CAB	.41	....	....	9,040	2	59,920	11,605	....	....
SEPTEMBER 1986 50 CALLS													
Jly.	.13	.20	.12A	.18	.14	....	....	409	42	499	398	32	398
Aug.	.21	.22	.02	.09	.12	....	....	1,817	88	10,398	3,671	535	3,671
Sep.	.05	.08	CAB	CAB	.03	....	....	1,666	616	3,412	4,286	....	....
Year	.13	.22	CAB	CAB	.09	....	....	1,817	42	14,309	4,286	....	....
SEPTEMBER 1986 51 CALLS													
Aug.	.08	.08	.01	.01	.03	....	....	400	....	1,112	651	10	651
Sep.	.01	.01	CAB	CAB	.00	....	....	93	1	94	651	651	651
Year	.08	.08	CAB	CAB	.01	....	....	400	....	1,206	651	10	651
DECEMBER 1986 42 CALLS													
Mar.	2.75	2.75	2.75	2.75	2.75	....	....	5	5	5	5	5	5
Apr.	2.10	4.90B	2.10	4.74	3.72	....	....	4	....	4	9	5	9
May	....	5.00B	2.73A	2.70	4.11	....	....	....	....	....	9	9	9
Jne.	3.85	4.40B	2.59A	4.36	3.86	....	....	1	....	1	10	9	10
Jly.	5.64	6.13B	4.28A	6.13	5.02	....	....	50	....	50	56	10	56
Aug.	6.37	7.50B	6.20A	7.48	6.79	....	....	5	....	5	51	51	51
Sep.	7.22	8.53B	6.10A	7.54	7.17	....	....	4	....	8	8	2	2
Oct.	....	8.66B	6.60A	6.54	8.02	....	....	....	....	....	2	2	2
Nov.	8.20	8.68B	7.55A	8.72	7.47	....	....	1	....	1	2	1	1
Dec.	....	....	8.69A	7.71	8.35	....	....	....	....	....	....	....	....
Year	2.75	8.68B	2.10	7.71	5.72	....	....	50	....	74	56	....	....
DECEMBER 1986 43 CALLS													
Mar.	2.30	2.45B	2.10A	2.16	2.41	....	....	5	....	10	10	5	10
Apr.	1.90	4.28B	1.70A	4.01	3.11	....	....	1,370	....	1,417	1,230	10	1,225
May	3.86	4.25B	2.18	2.14	3.43	....	....	100	....	120	1,243	1,225	1,243
Jne.	2.22	3.62B	2.05A	3.60	3.15	....	....	12	....	14	1,255	1,243	1,243
Jly.	3.66	5.15B	3.50A	5.16	4.18	....	....	100	....	114	1,343	1,243	1,343
Aug.	5.5[illegible]	6.50B	5.22A	6.48	5.79	....	....	7	....	7	1,343	1,336	1,336
Sep.	5.47	7.53B	5.10A	6.54	6.17	....	....	2	....	4	1,336	124	124
Oct.	....	7.66B	5.60A	5.54	7.02	....	....	....	....	....	124	....	....
Nov.	....	....	....	5.55	5.57	....	....	....	....	....	....	....	....
Year	2.30	7.66P	1.70A	5.55	4.53	....	....	1,370	....	1,686	1,343	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.90	2.00B	1.70A	1.85	1.91	....	....	3	....	3	3	3	3
Apr.	1.65	3.65B	1.33A	3.35	2.57	....	....	236	....	289	270	5	270
May	2.05	3.58B	1.62A	1.66	2.83	....	....	119	....	246	456	270	456
Jne.	1.66	2.96B	1.58A	2.90	2.53	....	....	50	....	130	476	430	433
Jly.	3.05	4.30	2.81A	4.29	3.41	....	....	200	....	303	482	432	450
Aug.	4.50	5.50B	4.35A	5.50	4.84	....	....	10	....	21	451	440	440
Sep.	5.50	6.53B	4.15A	5.54	5.19	....	....	850	....	856	1,277	440	1,277
Oct.	5.36	6.66B	4.60A	4.54	6.02	....	....	9	....	9	1,277	703	703
Nov.	4.67	6.68B	4.67	6.72	5.47	....	....	6	....	6	703	687	687
Year	1.90	6.68B	1.33A	6.72	3.86	....	....	850	....	1,863	1,277	3	687

DECEMBER 1986 45 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	2.15	2.34	1.30A	1.45	1.88	....	....	199	....	223	223	4	223
Apr.	1.45	3.05B	1.02	2.76	2.09	....	....	118	....	150	347	252	347
May	2.95	3.00B	1.27	1.27	2.30	....	....	6	....	13	357	347	357
Jne.	1.75	2.35B	1.20A	2.31	1.99	....	....	174	....	556	730	357	730
Jly.	2.52	3.42	2.18A	3.48	2.71	....	....	20	....	40	734	719	719
Aug.	3.56	4.50B	3.49A	4.57	3.96	....	....	16	....	42	722	706	719
Sep.	4.59	5.53B	3.27	4.57	4.26	....	....	281	....	325	777	717	755
Oct.	5.10	5.66B	3.60A	3.55	5.02	....	....	194	....	194	818	361	361
Nov.	5.35	5.68B	4.55A	5.72	4.47	....	....	5	....	5	361	339	339
Dec.	5.90	5.90	5.66	....	5.35	....	....	60	....	67	345	....	....
Year	2.15	5.90	1.02	....	3.40	....	....	281	....	1,615	818	....	....

DECEMBER 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.45	1.80B	1.02	1.08	1.50	....	....	2	....	6	5	....	5
Apr.	.81	2.65B	.78A	2.26	1.69	....	....	101	....	129	129	5	128
May	2.15	2.52	.93	.95	1.83	....	....	225	....	397	404	128	403
Jne.	.92	1.88	.89A	1.80	1.54	....	....	105	....	361	458	322	458
Jly.	1.92	2.84	1.64	2.75	2.11	....	....	223	....	707	750	459	734
Aug.	2.92	3.74	2.62A	3.70	3.17	....	....	105	....	302	842	727	841
Sep.	3.73	4.65B	2.50	3.67	3.42	....	....	180	....	530	848	732	847
Oct.	3.80	4.72	2.48	2.63	4.05	....	....	144	....	308	1,013	681	681
Nov.	2.47	4.71B	2.47	4.72	3.47	....	....	26	....	70	683	179	179
Dec.	4.90	4.90	4.54	....	4.35	....	....	65	....	70	170	....	....
Year	1.45	4.90	.78A	....	2.71	....	....	225	....	2,880	1,013	....	....

DECEMBER 1986 47 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.40	1.40	.80	.88	1.01	....	....	62	....	79	79	1	79
Apr.	1.15	2.05B	.65A	1.83	1.35	....	....	200	....	252	279	79	279
May	1.65	2.00	.72A	.71	1.46	....	....	28	....	58	302	279	301
Jne.	.70	1.50	.67A	1.36	1.17	....	....	52	....	179	349	276	349
Jly.	1.48	2.15	1.23	2.12	1.60	....	....	478	7	2,952	1,762	344	1,762
Aug.	2.12	2.88B	1.89	2.90	2.44	....	....	166	1	746	1,734	1,603	1,686
Sep.	2.83	3.75	1.82	2.80	2.63	....	....	152	....	339	1,826	1,683	1,808
Oct.	2.72	3.88	1.65	1.78	3.11	....	....	203	....	634	1,802	1,605	1,605
Nov.	1.57	3.71B	1.47A	3.72	2.51	....	....	390	....	624	1,508	1,111	1,111
Dec.	4.08	4.08	3.55	....	3.35	....	....	9	....	15	1,006	....	....
Year	1.40	4.08	.65A	....	2.06	....	....	478	....	5,878	1,826	....	....

DECEMBER 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.10	1.15	.65A	.69	.96	....	....	1	....	3	3	1	3
Apr.	.50	1.85	.50	1.46	1.08	....	....	200	....	242	242	3	242
May	1.65	1.65	.64	.52	1.14	....	....	50	....	75	252	242	251
Jne.	.80	1.05B	.49A	1.02	.88	....	....	110	....	355	531	251	523
Jly.	1.12	1.60	.89	1.58	1.19	....	....	807	11	2,244	1,598	539	1,598
Aug.	1.73	2.25	1.40	2.21	1.82	....	....	1,050	36	6,009	4,469	1,689	4,430
Sep.	2.26	2.93	1.26	2.05	1.95	....	....	1,078	13	3,708	4,363	3,342	3,383
Oct.	1.98	2.92	.90	1.08	2.26	....	....	954	6	4,262	3,727	2,988	3,335
Nov.	.93	2.71B	.74	2.72	1.61	....	....	787	....	4,378	4,125	3,587	3,587
Dec.	3.02	3.09	1.67A	....	2.35	....	....	100	5	192	3,254	....	....
Year	1.10	3.09	.49A	....	1.52	....	....	1,078	....	21,468	4,469	....	....

DECEMBER 1986 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.10	1.37	.45	.41	.90	....	....	266	....	844	381	....	204
Jne.	.62	.82B	.40A	.75	.65	....	....	357	....	605	729	204	729
Jly.	.74	1.20	.65	1.16	.87	....	....	425	5	2,232	1,602	827	1,602
Aug.	1.25	1.66	1.00	1.63	1.31	....	....	1,035	90	8,793	4,858	1,695	4,858
Sep.	1.63	2.23	.84	1.40	1.38	....	....	1,169	132	11,144	5,772	4,953	5,264
Oct.	1.36	2.10B	.46A	.57	1.52	....	....	1,869	7	8,687	6,890	4,765	6,890
Nov.	.48	1.74	.30	1.73	.84	....	....	2,595	269	17,605	7,601	6,260	6,329
Dec.	2.03	2.10	.66	....	1.35	....	....	366	37	899	6,354	....	....
Year	1.10	2.23	.30	....	1.10	....	....	2,595	....	50,809	7,601	....	....

DECEMBER 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.62	.84	.45	.82	.66	....	....	412	1	725	545	3	545
Aug.	.86	1.19	.72	1.17	.92	....	....	744	66	5,582	3,189	564	3,189
Sep.	1.17	1.63	.54	.91	.94	....	....	3,355	110	18,412	7,827	3,525	7,309

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 50 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.88	1.41	.21	.28	.94	....	....	2,427	133	24,013	8,486	6,543	8,486
Nov.	.21	.79	.11	.79	.33	....	....	2,834	496	29,223	10,222	8,749	9,934
Dec.	1.04	1.12	CAB	CAB	.47	....	....	3,737	356	7,070	9,380	....	....
Year	.62	1.63	CAB	CAB	.71	....	....	3,737	1	85,025	10,222	....	....

DECEMBER 1986 51 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.55	.86	.46	.82	.63	....	....	309	1	1,650	1,006	11	1,006
Sep.	.82	1.15	.35	.57	.63	....	....	2,188	75	11,354	4,031	1,059	4,031
Oct.	.51	.87	.11	.13	.53	....	....	2,538	461	26,576	8,599	4,260	8,599
Nov.	.10	.20	.02	.17	.09	....	....	3,526	227	20,729	8,668	6,804	8,300
Dec.	.26	.31	CAB	CAB	.07	....	....	4,258	1,072	10,132	8,810	....	....
Year	.55	1.15	CAB	CAB	.39	....	....	4,258	1	70,441	8,810	....	....

DECEMBER 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.51	.78	.22	.33	.41	....	....	1,845	31	9,907	4,578	50	4,578
Oct.	.30	.50	.05	.05	.28	....	....	1,321	291	15,239	6,953	4,991	5,482
Nov.	.05	.05	CAB	.03	.02	....	....	716	7	4,184	5,446	4,156	4,404
Dec	.05	.06	CAB	CAB	.00	....	....	775	142	1,444	3,879	....	....
Year	.51	.78	CAB	CAB	.17	....	....	1,845	7	30,774	6,953	....	....

DECEMBER 1986 53 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.49	.50	.18	.19	.25	....	....	1,102	24	2,103	1,852	75	1,852
Oct.	.18	.27	.02	.03	.15	....	....	1,070	5	4,639	3,115	1,872	2,783
Nov.	.02	.02	CAB	.01	.00	....	....	477	5	1,589	2,788	2,432	2,432
Dec.	.01	.01	CAB	CAB	.00	....	....	237	237	266	2,245	2,223	2,223
Year	.49	.50	CAB	CAB	.10	....	....	1,102	5	8,597	3,115	75	2,223

MARCH 1987 43 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	7.90	7.90	5.77A	5.71	6.92	....	....	3	....	6	6	3	6
Nov.	6.60	7.84B	6.60	7.89	6.69	....	....	3	....	3	9	6	9
Dec.	....	9.25B	6.65A	9.13	7.43	....	....	....	....	....	9	9	9
Year	7.90	9.25B	5.77A	9.13	7.01	....	....	3	....	9	9	3	9

MARCH 1987 45 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.69	2.85B	2.05A	2.74	2.53	....	....	230	....	430	420	220	420
Jly.	3.00	3.87B	2.73A	3.96	3.16	....	....	110	....	115	535	420	535
Aug	....	4.88B	3.75A	4.88	4.35	....	....	....	....	....	535	535	535
Sep.	4.02	5.80B	3.78A	4.89	4.66	....	....	50	....	52	537	535	537
Oct.	....	5.97B	3.95A	3.90	5.23	....	....	....	....	....	537	537	537
Nov.	3.74	5.84B	3.74	5.89	4.67	....	....	65	....	65	537	537	537
Dec.	6.10	7.25B	4.60	7.13	5.48	....	....	143	....	205	599	597	599
Year	2.69	7.25B	2.05A	7.13	4.29	....	....	230	....	867	599	220	599

MARCH 1987 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.35	2.40	1.66A	2.27	2.04	....	....	100	....	100	100	100	100
Jly.	2.35	3.20B	2.15	3.28	2.62	....	....	392	....	623	643	100	643
Aug.	3.33	4.09B	3.15A	4.09	3.61	....	....	2	....	3	643	641	641
Sep.	4.18	4.95B	3.08A	4.08	3.89	....	....	1	....	1	641	641	641
Oct.	3.46	5.00B	3.20A	3.11	4.35	....	....	2	....	2	643	641	643
Nov.	2.98	4.84B	2.98	4.90	3.77	....	....	26	....	26	669	643	669
Dec.	5.10	6.25B	3.71	6.13	4.49	....	....	100	....	165	734	638	638
Year	2.35	6.25B	1.66A	6.13	3.53	....	....	392	....	920	734	100	638

MARCH 1987 47 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.80	1.94B	1.32A	1.85	1.67	....	....	40	....	46	44	40	44
Jly.	2.00	2.63B	1.80A	2.67	2.12	....	....	60	....	173	216	45	216
Aug.	2.66	3.35B	2.55A	3.40	2.96	....		20	....	34	231	214	219
Sep.	3.35	4.20B	2.46A	3.35	3.20	....	....	78	....	100	239	220	221
Oct.	3.43	4.14B	2.36A	2.41	3.55	....	....	120	....	129	226	126	127
Nov.	2.52	3.95	2.21	3.96	2.96	....	....	115	....	177	227	127	226
Dec.	3.86	5.25B	2.58A	5.13	3.56	....	....	85	....	135	226	157	157
Year	1.80	5.25B	1.32A	5.13	2.86	....	....	120	....	794	239	40	157

MARCH 1987 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.25	1.45B	1.00	1.48	1.30	....	....	100	....	143	143	100	143
Jly.	1.65	2.10	1.43A	2.14	1.69	....	....	50	....	76	215	146	215
Aug.	2.00	2.73B	2.00	2.80	2.38	....	....	100	....	188	396	215	394
Sep.	2.13	3.48B	1.85A	2.67	2.58	....	....	14	....	40	422	398	422
Oct.	2.55	3.27B	1.73	1.80	2.82	....	....	238	....	407	585	421	585
Nov.	1.72	3.05B	1.52	3.09	2.22	....	....	191	1	628	998	594	985
Dec.	3.38	4.25B	1.95A	4.13	2.70	....	....	61	....	232	983	877	896
Year	1.25	4.25B	1.00	4.13	2.24	....	....	238	....	1,714	998	100	896

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1987 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	1.68	2.22B	1.60A	2.25	1.94	....	....	302	....	745	714	302	714
Sep.....	2.30	2.85B	1.50A	2.05	2.04	....	....	204	....	740	948	719	948
Oct.....	1.99	2.68	1.21	1.30	2.18	....	....	515	....	2,187	1,949	951	1,949
Nov.....	1.20	2.30	1.03	2.29	1.60	....	....	987	11	3,909	3,267	2,014	3,267
Dec.....	2.56	3.33	1.25	3.19	1.93	....	....	388	19	2,592	3,623	3,025	3,025
Year....	1.68	3.33	1.03	3.19	1.93	....	....	987	....	10,173	3,623	302	3,025

MARCH 1987 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	1.00	1.30	.94	1.30	1.12	....	....	4	....	7	6	2	6
Aug.....	1.50	1.82	1.25A	1.80	1.47	....	....	723	....	902	846	6	846
Sep.....	1.75	2.37	1.12	1.60	1.59	....	....	473	1	1,669	1,494	841	1,494
Oct.....	1.53	2.07	.85	.92	1.64	....	....	613	6	3,940	2,797	1,591	2,765
Nov.....	.84	1.65	.70	1.65	1.11	....	....	1,221	69	7,388	5,356	3,230	5,279
Dec.....	1.89	2.46	.77	2.33	1.29	....	....	1,706	61	11,962	6,648	5,090	5,824
Year....	1.00	2.46	.70	2.33	1.37	....	....	1,706	....	25,868	6,648	2	5,824

MARCH 1987 51 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	1.07	1.40	1.02	1.40	1.18	....	....	5	....	28	26	1	26
Sep.....	1.40	1.89	.83	1.20	1.22	....	....	245	1	1,728	1,447	238	1,447
Oct.....	1.15	1.58	.57	.62	1.20	....	....	791	14	4,324	3,579	1,467	3,532
Nov.....	.56	1.14	.46A	1.12	.73	....	....	1,030	16	5,293	4,819	3,484	4,819
Dec.....	1.30	1.69	.44	1.57	.81	....	....	1,928	150	16,613	7,969	5,032	7,459
Year....	1.07	1.89	.44	1.57	1.02	....	....	1,928	....	27,986	7,969	1	7,459

MARCH 1987 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	1.09	1.47	.64A	.91	.93	....	....	1,112	....	2,371	1,923	....	1,923
Oct.....	.87	1.16	.34	.42	.87	....	....	859	6	2,712	2,867	1,933	2,685
Nov.....	.33	.75	.29	.74	.47	....	....	548	17	3,364	3,880	2,679	3,880
Dec.....	.88	1.08	.23	.98	.48	....	....	1,520	82	12,915	6,311	4,045	6,281
Year....	1.09	1.47	.23	.98	.68	....	....	1,520	....	21,362	6,311	....	6,281

MARCH 1987 53 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.83	.83	.56	.67	.69	....	....	11	....	21	21	11	21
Oct.....	.58	.85	.28	.28	.61	....	....	161	....	701	432	171	432
Nov.....	.22	.47	.18	.45	.29	....	....	559	2	2,544	2,168	448	2,168
Dec.....	.57	.64	.11	.57	.26	....	....	1,098	12	5,645	3,359	2,100	3,131
Year....	.83	.85	.11	.57	.46	....	....	1,098	....	8,911	3,359	11	3,131

MARCH 1987 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.20	.36	.20	.32	.27	....	....	60	27	87	72	21	72
Year....	.20	.36	.20	.32	.27	....	....	60	27	87	72	21	72

JUNE 1987 47 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	3.30	3.45	2.85A	2.86	3.19	....	....	9	....	10	9	1	9
Nov.....	2.70	4.18B	2.70	4.25	3.37	....	....	1	....	1	10	10	10
Dec.....	....	5.35B	3.15A	5.34	3.88	....	....	....	....	....	10	10	10
Year....	3.30	5.35B	2.70	5.34	3.48	....	....	9	....	11	10	1	10

JUNE 1987 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	2.70	3.70B	2.46A	3.16	3.06	....	....	1	....	2	2	1	2
Oct.....	2.30	3.67B	2.25A	2.28	3.27	....	....	5	....	5	7	2	7
Nov.....	2.20	3.41B	2.00	3.48	2.69	....	....	20	....	24	30	27	30
Dec.....	3.39	4.43B	2.45A	4.41	3.11	....	....	3	....	5	31	28	29
Year....	2.70	4.43B	2.00	4.41	3.03	....	....	20	....	36	31	1	29

JUNE 1987 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	2.45	3.20B	2.44A	2.60	2.69	....	....	100	....	100	100	100	100
Oct.....	2.00	3.07B	1.73	1.79	2.66	....	....	100	....	153	253	100	253
Nov.....	1.69	2.70	1.55	2.77	2.11	....	....	463	....	664	883	716	883
Dec.....	3.06	3.63	1.85A	3.57	2.42	....	....	29	....	83	914	884	905
Year....	2.45	3.63	1.55	3.57	2.47	....	....	463	....	1,000	914	100	905

JUNE 1987 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	2.20	2.67B	1.98A	2.12	2.26	....	....	10	....	20	20	10	20
Oct.....	2.02	2.52	1.32	1.38	2.13	....	....	324	....	885	864	200	864
Nov.....	1.30	2.08	1.15A	2.16	1.61	....	....	179	1	744	1,411	868	1,389
Dec.....	2.35	2.92	1.34A	2.82	1.84	....	....	975	....	2,628	2,532	1,390	2,493
Year....	2.20	2.92	1.15A	2.82	1.96	....	....	975	....	4,277	2,532	10	2,493

JUNE 1987 51 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	1.43	2.15B	1.30A	1.70	1.69	....	....	1	....	3	2	1	2
Oct.....	1.60	2.14	1.05A	1.05	1.68	....	....	526	....	1,018	896	2	896
Nov.....	.95	1.67	.84A	1.63	1.20	....	....	35	....	157	986	898	986
Dec.....	1.85	2.18	.94A	2.14	1.34	....	....	210	1	1,016	1,336	999	1,336
Year....	1.43	2.18	.84A	2.14	1.47	....	....	526	....	2,194	1,336	1	1,336

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1987 52 CALLS													
Oct.....	1.40	1.40	.78A	.78	1.01	....	....	20	....	27	27	2	27
Nov.....	.60	1.25	.60	1.21	.88	....	....	100	....	114	140	27	140
Dec.....	1.39	1.70	.65	1.59	.97	...	....	326	....	1,636	1,420	165	1,420
Year....	1.40	1.70	.60	1.59	.95	....	....	326	....	1,777	1,420	2	1,420
JUNE 1987 53 CALLS													
Sep.....	1.00	1.05B	1.00	1.07	1.04	....	....	40	....	40	40	40	40
Oct.....	1.08	1.28	.58A	.58	1.01	....	....	6	....	14	54	40	54
Nov.....	.52	.90	.44	.89	.64	....	....	220	....	395	398	54	398
Dec.....	1.03	1.22	.43	1.15	.69	....	...	305	1	1,086	1,048	574	1,048
Year....	1.00	1.28	.43	1.15	.84	....	....	305	....	1,535	1,048	40	1,048
JUNE 1987 54 CALLS													
Dec.....	.86	.90	.84	.81	.81	....	....	6	6	6	6	6	6
Year....	.86	.90	.84	.81	.81	....	....	6	6	6	6	6	6
SEPTEMBER 1987 50 CALLS													
Dec.....	1.91	3.25B	1.75A	3.20	2.27	....	....	698	....	1,352	1,138	253	1,138
Year....	1.91	3.25B	1.75A	3.20	2.27	....	....	698	....	1,352	1,138	253	1,138
SEPTEMBER 1987 51 CALLS													
Dec.....	1.60	2.75	1.35A	2.58	1.75	....	....	205	....	225	224	205	224
Year....	1.60	2.75	1.35A	2.58	1.75	....	....	205	....	225	224	205	224
SEPTEMBER 1987 52 CALLS													
Dec.....	1.10	2.12	1.00A	2.05	1.35	....	....	503	....	886	758	....	735
Year....	1.10	2.12	1.00A	2.05	1.35	....	....	503	....	886	758	....	735

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 31 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	443	442	443
Feb.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	443	442	442
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	442	442	442
Year	....	.01	CAB	CAB	.00	....	....	1	....	2	443	442	442

MARCH 1986 32 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	215	215	215
Feb.	CAB	.01	CAB	CAB	.00	....	....	62	....	62	215	215	215
Mar.	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	215	....	....
Year	....	.01	CAB	CAB	.00	....	....	62	....	64	215	....	....

MARCH 1986 33 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	342	342	342
Feb.	CAB	.01	CAB	CAB	.00	....	....	21	....	21	342	342	342
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	342	342	342
Year	....	.01	CAB	CAB	.00	....	....	21	....	21	342	342	342

MARCH 1986 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	.01	CAB	CAB	.00	....	....	1	....	2	301	300	300
Feb.	CAB	.01	CAB	CAB	.00	....	....	25	....	26	300	299	299
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	299	299	299
Year	....	.01	CAB	CAB	.00	....	....	25	....	28	301	299	299

MARCH 1986 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	625	625	625
Feb.	CAB	.01	CAB	CAB	.00	....	....	28	....	28	625	625	625
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	625	625	625
Year	....	.01	CAB	CAB	.00	....	....	28	....	28	625	625	625

MARCH 1986 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	912	912	912
Feb.	CAB	.01	CAB	CAB	.00	....	....	3	....	3	912	912	912
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	912	912	912
Year	....	.01	CAB	CAB	.00	....	....	3	....	4	912	912	912

MARCH 1986 37 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.03	.03	CAB	CAB	.01	....	....	50	....	213	2,072	2,004	2,004
Feb.	CAB	.01	CAB	CAB	.00	....	....	45	....	59	2,004	1,959	1,959
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,959	1,959	1,959
Year	.03	.03	CAB	CAB	.00	....	....	50	....	272	2,072	1,959	1,959

MARCH 1986 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.05	.08	CAB	CAB	.03	....	....	877	9	4,977	4,518	3,506	4,378
Feb.	CAB	.01	CAB	CAB	.00	....	....	181	....	233	4,378	4,215	4,216
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	4,216	4,216	4,216
Year	.05	.08	CAB	CAB	.01	....	....	877	....	5,210	4,518	3,506	4,216

MARCH 1986 39 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.18	.23	.01	.01	.10	....	....	2,101	11	10,350	6,080	4,688	5,592
Feb.	.02	.04	CAB	CAB	.00	....	....	213	18	804	5,563	5,467	5,524
Mar.	CAB	CAB	CAB	CAB	.00	....	....	1	1	2	5,519	....	....
Year	.18	.23	CAB	CAB	.03	....	....	2,101	1	11,156	6,080	....	....

MARCH 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.36	.51	.03	.06	.26	....	....	1,910	175	20,295	4,765	1,407	4,633
Feb.	.04	.12	CAB	CAB	.02	....	....	845	24	3,907	4,991	4,347	4,623
Mar.	CAB	CAB	CAB	CAB	.00	....	....	250	250	256	4,373	4,366	4,367
Year	.36	.51	CAB	CAB	.09	....	....	1,910	24	24,458	4,991	1,407	4,367

MARCH 1986 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.75	1.01	.13	.19	.59	....	....	1,947	232	18,687	5,091	798	5,091
Feb.	.18	.35	CAB	CAB	.07	....	....	1,360	15	10,075	7,936	4,894	7,848
Mar.	.01	.01	CAB	CAB	.00	....	....	104	8	123	7,847	....	....
Year	.75	1.01	CAB	CAB	.22	....	....	1,947	8	28,885	7,936	....	....

MARCH 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.32	1.68B	.40	.52	1.14	....	....	1,369	....	6,406	5,585	1,679	5,585
Feb.	.52	.86	.01	.02	.26	....	....	1,906	38	11,231	6,570	5,308	5,580
Mar.	.01	.01	CAB	CAB	.00	....	....	60	60	100	5,591	....	....
Year	1.32	1.68B	CAB	CAB	.46	....	....	1,906	....	17,737	6,570	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 43 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.08	2.45B	.96	1.18	1.90	....	....	500	....	1,479	1,398	5	1,398
Feb.	1.29	1.62B	.01	.04	.65	....	....	7,992	....	18,870	10,551	1,394	10,158
Mar.	.02	.04	CAB	CAB	.01	....	....	713	35	1,478	9,817	....	....
Year	2.08	2.45B	CAB	CAB	.85	....	....	7,992	....	21,827	10,551	....	....

MARCH 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.04	2.04	1.88A	2.01	1.89	....	....	3	....	3	3	3	3
Feb.	2.55	2.55	.08	.16	1.25	....	....	1,906	....	7,679	3,034	3	3,034
Mar.	.13	.33	CAB	CAB	.07	....	....	1,455	481	4,966	3,832	....	....
Year	2.04	2.55	CAB	CAB	1.07	....	....	1,906	....	12,648	3,832	....	....

MARCH 1986 45 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.00	1.00	.28	.53	.65	....	....	621	10	1,719	1,345	10	1,345
Mar.	.42	1.10	.10	....	.39	....	....	659	247	2,369	1,580	....	....
Year	1.00	1.10	.10	....	.52	....	...	659	10	4,088	1,580	....	....

JUNE 1986 33 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.01	.01	.01	.01	.01	....	....	47	....	47	160	113	160
Feb.	CAB	CAB	CAB	CAB	.00	....	....	5	....	5	160	155	155
Mar.	.01	.01	CAB	CAB	.00	....	...	86	86	86	155	155	155
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	155	155	155
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	155	155	155
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	155	155	155
Year	.01	.01	CAB	CAB	.00	....	....	86	....	138	160	113	155

JUNE 1986 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	....	....	01	.01	....	....	....	....	....	187	187	187
Feb.	.01	.01	CAB	CAB	.00	....	....	44	....	71	187	152	152
Mar.	.01	.01	CAB	CAB	.00	....	....	78	78	78	152	152	152
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	152	150	152
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	...	152	152	152
Jne.	CAB	CAB	CAB	CAB	.00	....	....	...	....	....	152	152	152
Year	.01	.01	CAB	CAB	.00	....	....	78	....	149	187	150	152

JUNE 1986 35 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.03	.03	.01	.01	.02	....	....	3	....	4	153	152	153
Feb.	.01	.01	CAB	CAB	.00	....	....	27	....	28	153	127	127
Mar.	.01	.01	CAB	CAB	.00	...	....	76	76	76	127	126	126
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	126	126	126
May	CAB	CAB	CAB	CAB	.00	...	....	....	....	....	126	126	126
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	126	126	126
Year	.03	.03	CAB	CAB	.00	....	....	76	....	108	153	126	126

JUNE 1986 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.07	.08	02	.02	.05	....	...	340	....	457	883	543	597
Feb.	.02	.02	.01	.01	.01	....	....	1,084	....	1,256	1,565	552	1,565
Mar.	.02	.02	CAB	CAB	.00	....	....	252	....	252	1,565	1,418	1,418
Apr.	CAB	.02	CAB	CAB	.00	....	....	1	....	1	1,418	1,417	1,417
May	CAB	.01	CAB	CAB	.00	....	....	801	....	801	1,417	1,417	1,417
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,417	1,417	1,417
Year	.07	.08	CAB	CAB	.01	....	....	1,084	....	2,767	1,565	543	1,417

JUNE 1986 37 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.12	.16	.03	.03	.09	....	....	840	....	1,535	2,393	1,573	1,583
Feb.	.06	.06	.01	.01	.02	....	....	153	....	413	1,834	1,583	1,747
Mar.	.03	.04	.01	.01	.01	....	....	1,222	....	1,439	1,749	794	848
Apr.	.02	.05B	CAB	CAB	.01	...	....	21	....	34	848	824	824
May	CAB	CAB	CAB	CAB	.00	....	...	....	....	....	824	824	824
Jne.	CAB	CAB	CAB	CAB	.00	....	...	....	....	....	824	824	824
Year	.12	.16	CAB	CAB	.02	....	....	1,222	....	3,421	2,393	794	824

JUNE 1986 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.25	.29	.05	.06	.18	...	....	3,091	...	3,969	4,060	1,278	4,016
Feb.	.08	.11B	.01	03	.04	....	....	3,446	....	3,814	4,013	2,078	2,112
Mar.	.03	.08	.02	.06	.03	....	....	252	....	923	2,124	1,912	2,119
Apr.	.05	.12	CAB	CAB	.03	....	....	173	....	681	2,279	2,112	2,235
May	.01	.02	CAB	CAB	.00	....	....	401	401	407	1,834	1,808	1,808
Jne.	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	1,808	1,805	1,805
Year	.25	.29	CAB	CAB	.04	....	....	3,446	....	9,797	4,060	1,278	1,805

JUNE 1986 39 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.45	.53B	.13	.15	.34	....	....	2,220	1	7,092	7,222	3,931	7,119
Feb.	.15	.23B	.03	.07	.10	....	....	5,661	....	7,518	10,847	5,429	5,432
Mar.	.07	.14	.03	.11	.06	....	....	503	....	1,783	5,552	5,257	5,270
Apr.	.11	.22B	CAB	CAB	.06	....	....	787	3	3,770	5,297	4,946	4,946

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1986 39 PUTS (Continued)													
May.....	CAB	.01	CAB	CAB	.00	....	....	139	....	197	4,955	4,919	4,919
Jne.....	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	4,919	4,917	4,917
Year....	.45	.53B	CAB	CAB	.09	....	....	5,661	....	20,362	10,847	3,931	4,917
JUNE 1986 40 PUTS													
Jan.....	.73	.87	.27	.29	.59	....	....	1,265	....	3,461	3,049	804	3,049
Feb.....	.30	.45	.07	.13	.20	....	....	2,462	34	5,816	6,471	3,230	6,356
Mar.....	.13	.30	.07	.25	.14	....	....	3,305	14	9,804	6,142	3,831	4,954
Apr.....	.24	.44	.01	.02	.13	....	....	1,483	11	7,920	5,746	4,696	5,505
May.....	.03	.06	CAB	CAB	.01	....	....	619	....	2,160	5,531	4,637	4,639
Jne.....	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	4,639	4,638	4,638
Year....	.73	.87	CAB	CAB	.17	....	....	3,305	....	29,162	6,471	804	4,638
JUNE 1986 41 PUTS													
Jan.....	1.11	1.35	.45	.54	.95	....	....	1,152	....	2,319	2,734	1,319	2,734
Feb.....	.54	.77	.14	.22	.37	....	....	2,208	47	11,195	7,688	2,746	7,102
Mar.....	.23	.52	.12	.43	.25	....	....	1,746	8	10,841	7,443	4,770	5,172
Apr.....	.40	.74	.02	.05	.25	....	....	1,968	18	11,600	6,077	5,033	5,033
May.....	.07	.12	.01	.02	.03	....	....	405	1	2,525	5,440	4,635	4,635
Jne.....	.01	.01	CAB	CAB	.00	....	....	25	25	72	4,591	4,537	4,537
Year....	1.11	1.35	CAB	CAB	.30	....	....	2,208	....	38,552	7,688	1,319	4,537
JUNE 1986 42 PUTS													
Jan.....	1.80	1.86B	.80	.90	1.43	....	....	434	....	1,297	1,095	136	1,095
Feb.....	.92	1.21B	.24	.39	.64	....	....	4,540	59	18,795	6,456	1,983	6,456
Mar.....	.38	.90	.21	.74	.43	....	....	1,813	85	10,765	8,721	6,311	8,715
Apr.....	.70	1.20	.06	.10	.43	....	....	2,003	139	19,242	9,039	7,053	7,053
May.....	.14	.22	.02	.06	.07	....	....	1,554	11	8,032	7,144	6,053	6,053
Jne.....	.06	.07	CAB	CAB	.01	....	....	1,447	1,447	1,832	5,948	....	....
Year....	1.80	1.86B	CAB	CAB	.50	....	....	4,540	....	59,963	9,039	....	....
JUNE 1986 43 PUTS													
Jan.....	2.25	2.52B	1.30	1.42	2.05	....	....	20	....	28	39	15	39
Feb.....	1.50	1.72B	.42	.63	1.04	....	....	1,049	....	3,797	2,430	43	2,430
Mar.....	.56	1.34	.37	1.18	.72	....	....	1,311	137	10,015	4,424	2,389	4,278
Apr.....	1.13	1.82	.11	.17	.72	....	....	1,357	66	11,072	4,980	4,048	4,980
May.....	.20	.40	.05	.33	.17	....	....	2,364	88	12,952	6,640	5,046	6,545
Jne.....	.32	.36B	CAB	CAB	.09	....	....	1,815	816	4,042	5,601	....	....
Year....	2.25	2.52B	CAB	CAB	.79	....	....	2,364	....	41,906	6,640	....	....
JUNE 1986 44 PUTS													
Jan.....	3.15	3.26B	1.95	2.08	2.78	....	....	4	....	13	13	....	13
Feb.....	2.16	2.42B	.67	.95	1.56	....	....	903	....	2,923	1,904	14	1,904
Mar.....	.88	1.99	.60	1.78	1.12	....	....	1,005	21	5,768	2,883	1,569	2,848
Apr.....	1.63	2.52	.22	.34	1.12	....	....	1,149	4	7,347	4,344	2,416	4,313
May.....	.38	1.10	.13	.98	.40	....	....	2,930	384	24,383	8,055	4,940	7,387
Jne.....	1.07	1.13B	CAB	CAB	.31	....	....	3,719	1,029	7,774	7,117	....	....
Year....	3.15	3.26B	CAB	CAB	1.21	....	....	3,719	....	48,208	8,055	....	....
JUNE 1986 45 PUTS													
Feb.....	2.40	2.40	1.05	1.37	1.78	....	....	544	....	901	724	1	724
Mar.....	1.28	2.70	.98	2.49	1.64	....	....	1,286	29	6,896	2,823	839	2,082
Apr.....	2.57	3.36B	.43	.62	1.64	....	....	1,166	....	8,828	4,337	2,144	4,337
May.....	.66	2.01	.35	1.93	.84	....	....	2,779	133	18,768	7,106	4,634	5,680
Jne.....	2.09	2.12	.02	....	.87	....	....	4,439	50	6,010	5,643	....	....
Year....	2.40	3.36B	.02	....	1.35	....	....	4,439	....	41,403	7,106	....	....
JUNE 1986 46 PUTS													
Feb.....	1.54	1.93	1.54	1.96	1.87	....	....	116	5	121	120	5	120
Mar.....	1.80	3.58B	1.40	3.30	2.30	....	....	212	....	478	507	329	507
Apr.....	3.38	4.25B	.80	1.08	2.29	....	....	810	....	3,369	1,782	498	1,752
May.....	1.18	3.03B	.75	2.91	1.47	....	....	658	....	4,863	2,576	1,528	2,356
Jne.....	2.97	3.05B	1.01	....	1.83	....	....	204	....	220	2,377	....	....
Year....	1.54	4.25B	.75	....	1.95	....	....	810	....	9,051	2,576	....	....
JUNE 1986 47 PUTS													
Mar.....	2.02	4.48B	2.02	4.20	3.12	....	....	1,151	....	2,237	2,128	90	2,128
Apr.....	3.70	5.15B	1.40	1.72	3.06	....	....	352	....	864	2,278	2,127	2,252
May.....	1.87	4.03B	1.37	3.91	2.26	....	....	353	....	1,516	2,777	2,161	2,161
Jne.....	....	4.06B	2.10A	....	2.83	....	....	1	....	1	2,080	....	....
Year....	2.02	5.15B	1.37	....	2.81	....	....	1,151	....	4,618	2,777	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	3.25	3.25	3.22	3.33	3.33	....	....	....	....	....	....	....	....
Mar.	....	....	....	3.87	3.18	....	....	2	....	4	2	....	....
Apr.	2.20	2.42B	2.15	2.51	2.28	....	....	124	....	124	124	124	124
May.	2.96	5.03B	2.10A	4.91	3.13	....	....	301	....	504	476	224	281
Year	3.25	5.03B	2.10A	4.91	2.98	....	....	301	....	632	476	....	281

SEPTEMBER 1986 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.39	.58B	.16A	.17	.30	....	....	1,660	....	2,326	2,069	367	2,069
Feb.	.19	.19	.09A	.10	.12	....	....	648	....	718	2,069	1,768	1,781
Mar.	.10	.25	.10	.21	.13	....	....	621	....	1,354	1,781	645	652
Apr.	.20	.31	.08	.07	.13	....	....	50	....	111	673	623	623
May.	.08	.12	.07	.09	.08	....	....	2	....	5	624	623	624
Jne.	.04	.05	.02	.01	.02	....	....	50	....	104	688	624	688
Jly.	.01	.01	CAB	CAB	.00	....	....	84	....	84	688	687	687
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	688	687	687
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	687	687	687
Year	.39	.58B	CAB	CAB	.08	....	....	1,660	....	4,702	2,069	367	687

SEPTEMBER 1986 39 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.55	.70	.28	.27	.51	....	....	520	....	536	539	17	538
Feb.	.34	.37B	.14	.24	.22	....	....	810	....	872	1,253	538	1,236
Mar.	.20	.32B	.15	.32	.22	....	....	720	....	1,250	1,285	666	666
Apr.	.30	.48	.10	.13	.22	....	....	800	....	1,597	1,480	663	1,480
May.	.16	.20	.09	.19	.14	....	....	266	....	388	1,581	1,497	1,581
Jne.	.09	.09	.03	.03	.06	....	....	126	....	308	1,700	1,561	1,580
Jly.	.02	.02	CAB	CAB	.00	....	....	61	....	87	1,578	1,504	1,504
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,504	1,504	1,504
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,504	1,504	1,504
Year	.55	.70	CAB	CAB	.15	....	....	810	....	5,038	1,700	17	1,504

SEPTEMBER 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.85	1.00B	.40	45	.77	....	....	25	....	58	69	20	69
Feb.	.60	.61B	.23	34	.36	....	....	31	....	87	133	69	133
Mar.	25	.53B	.24	.50	.32	....	....	695	....	802	830	133	830
Apr.	.55	.70	.15A	17	.35	....	....	815	....	2,510	1,243	830	1,243
May.	.18	33	.13A	.30	.21	....	....	131	....	549	1,439	1,195	1,439
Jne.	.18	.32B	.04	.04	.10	....	....	209	....	990	1,704	1,448	1,680
Jly.	.03	.04	CAB	CAB	.01	....	....	1,267	....	2,273	2,003	1,628	1,628
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,628	1,628	1,628
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,628	1,627	1,628
Year	.85	1 00B	CAB	CAB	.23	....	....	1,267	....	7,269	2,003	20	1,628

SEPTEMBER 1986 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.45	1.45	.72	.72	1.13	....	....	310	....	351	580	246	580
Feb.	.95	.95	.34	49	.57	....	....	1,000	....	1,438	1,689	580	1,689
Mar.	.46	.90	.36	.73	.48	....	....	95	....	270	1,693	1,628	1,650
Apr.	.80	1.07B	.20A	.25	.53	....	....	255	....	1,814	2,018	1,644	2,011
May.	.29	.53	18	.51	.32	....	....	804	....	2,582	2,921	1,969	2,908
Jne	.55	.55	.08	08	.18	....	....	296	....	2,311	3,296	2,970	3,295
Jly.	.06	.07	CAB	CAB	.02	....	....	1,116	....	4,343	4,478	3,720	3,726
Aug.	CAB	.01	CAB	CAB	.00	....	....	11	....	16	3,728	3,723	3,723
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,723	3,722	3,723
Year	1.45	1.45	CAB	CAB	.35	....	....	1,116	....	13,125	4,478	246	3,723

SEPTEMBER 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.77	1.93B	1.00	1.10	1.58	....	....	10	....	43	44	19	44
Feb.	1.10	1.40	.48	68	.87	....	....	64	....	252	176	46	176
Mar.	.58	1.20B	.42	1.06	.70	....	....	407	....	784	662	177	661
Apr.	1.01	1.53B	.33	.38	.78	....	....	355	....	1,197	1,424	661	1,424
May.	.42	.84	.30A	.79	.49	....	....	487	10	2,810	2,439	1,432	2,439
Jne.	.85	.85	.13	.14	.30	....	....	1,072	26	7,169	3,665	2,555	3,576
Jly.	.12	.13	.01	....	.05	....	....	932	....	4,348	4,200	3,674	3,876
Aug.	CAB	.01	CAB	CAB	.00	....	....	36	5	58	3,884	3,869	3,869
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,870	3,869	3.870
Year	1.77	1.93B	CAB	CAB	.53	....	....	1,072	....	16,661	4,200	19	3,870

SEPTEMBER 1986 43 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.45	2.53B	1.56A	1.55	2.13	....	....	202	....	321	212	7	212
Feb.	1.78	1.90B	.77	.93	1.25	....	...	63	....	147	319	214	316
Mar.	.95	1.67B	.78	1.50	1.02	....	....	122	....	233	502	315	502
Apr.	1.45	2.07	.47A	.58	1.11	....	....	515	....	1,514	1,569	519	1,569
May.	.63	1.25	.44	1.18	.74	....	....	975	15	6,224	2,910	1,555	2,910
Jne.	1.26	1.26	.25	.26	.51	....	....	795	27	7,148	4,575	2,906	4,483
Jly.	.24	.24	.02	.01	.10	....	....	1,026	9	5,476	5,413	4,500	5,280
Aug.	.01	.02	CAB	CAB	.00	....	....	241	10	536	5,314	5,253	5,253
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	5,253	5,252	5,253
Year	2.45	2.53B	CAB	CAB	.76	....	....	1,026	....	21,604	5,413	7	5,253

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.15	3.24B	1.98	2.13	2.71	....	....	8	....	26	23	2	23
Feb.	2.18	2.52B	1.10	1.29	1.73	....	....	25	....	76	60	23	60
Mar.	.90	2.18B	.85A	2.03	1.42	....	....	146	....	307	241	48	241
Apr.	1.96	2.68B	.74	.85	1.52	....	....	535	1	1,038	965	243	965
May.	.90	1.80B	.69	1.71	1.07	....	....	719	26	5,178	2,447	977	2,245
Jne.	1.81	1.81	.46	.48	.82	....	....	1,288	18	9,397	5,036	2,242	5,036
Jly.	.44	.45	.02	.03	.21	....	....	2,616	34	11,701	6,917	4,923	6,846
Aug.	.01	.02	CAB	CAB	.00	....	....	419	....	844	6,817	6,502	6,502
Sep.	CAB	CAB	CAB	CAB	.00	....	....	28	....	28	6,503	6,502	6,503
Year.	3.15	3.24B	CAB	CAB	1.05	....	....	2,616	....	28,595	6,917	2	6,503

SEPTEMBER 1986 45 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.45	2.45	1.52A	1.69	1.97	....	....	7	....	23	14	1	14
Mar.	1.60	2.80	1.30A	2.64	1.89	....	....	110	....	377	327	123	321
Apr.	2.50	3.40B	1.02A	1.21	2.03	....	....	562	....	1,252	1,011	318	1,011
May.	1.34	2.37	1.00	2.35	1.50	....	....	292	6	2,232	1,629	1,062	1,556
Jne.	2.48	2.48	.79	.80	1.24	....	....	1,116	26	7,491	3,534	1,460	3,479
Jly.	.74	.75	.07	.08	.39	....	....	1,417	179	14,982	6,637	3,720	6,637
Aug.	.05	.07	CAB	CAB	.01	....	....	1,125	13	4,263	7,275	6,681	6,979
Sep.	CAB	CAB	CAB	CAB	.00	....	....	8	8	8	6,971	6,971	6,971
Year.	2.45	3.40B	CAB	CAB	1.12	....	....	1,417	....	30,628	7,275	1	6,971

SEPTEMBER 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.20	2.25	1.95A	2.18	2.14	....	....	3	....	7	6	2	6
Mar.	2.10	3.57B	1.94A	3.36	2.48	....	....	8	....	33	28	6	28
Apr.	3.20	4.23	1.41A	1.66	2.62	....	....	112	....	184	192	23	192
May.	1.94	3.12	1.42	3.09	2.03	....	....	217	....	789	579	229	576
Jne.	2.98	3.19B	1.26	1.27	1.81	....	....	421	....	1,623	1,547	571	1,547
Jly.	1.12	1.18	.17	.18	.70	....	....	1,826	132	12,681	6,002	1,825	6,002
Aug.	.16	.18	CAB	CAB	.04	....	....	1,234	26	7,198	6,583	5,681	5,681
Sep.	CAB	CAB	CAB	CAB	.00	....	....	15	15	21	5,664	....	....
Year.	2.20	4.23	CAB	CAB	1.47	....	....	1,826	....	22,536	6,583	....	....

SEPTEMBER 1986 47 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.40	2.75B	2.40	2.77	2.69	....	....	1	....	1	1	....	1
Mar.	2.35	4.40B	2.35	4.15	3.15	....	....	4	....	10	6	1	5
Apr.	5.01	5.05	1.90A	2.26	3.30	....	....	3	....	10	7	4	7
May.	2.30	3.96	2.05A	3.92	2.66	....	....	10	....	24	21	7	21
Jne.	3.75	4.05B	1.88A	1.87	2.48	....	....	260	....	439	230	18	289
Jly.	1.72	1.74B	.41	.41	1.17	....	....	861	....	5,631	3,105	294	3,062
Aug.	.36	.43	.01	....	.12	....	....	9,932	83	27,779	10,692	3,470	4,323
Sep.	CAB	CAB	CAB	CAB	.00	....	....	52	52	52	4,309	4,269	4,269
Year.	2.40	5.05	CAB	CAB	1.94	....	....	9,932	....	33,946	10,692	....	4,269

SEPTEMBER 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	2.85	5.25B	2.85	5.00	3.95	....	....	2	....	4	2	2	2
Apr.	3.10	5.92B	2.58A	2.90	4.04	....	....	6	....	7	9	2	8
May.	3.02	4.73	2.70A	4.79	3.38	....	....	2	....	3	11	9	9
Jne.	3.90	4.90B	2.62	2.60	3.26	....	....	300	....	333	342	9	342
Jly.	2.35	2.50B	.83	.84	1.80	....	....	407	....	751	908	346	908
Aug.	.71	.89	.02	.02	.31	....	....	1,734	92	13,317	5,670	929	5,670
Sep.	.01	.02	CAB	CAB	.00	....	....	485	341	1,036	5,707	....	....
Year.	2.85	5.92B	CAB	CAB	2.39	....	....	1,734	....	15,451	5,707	....	....

SEPTEMBER 1986 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	4.05	4.76B	3.44A	3.42	3.90	....	....	520	....	1,125	1,075	300	1,075
Jly.	3.25	3.33B	1.44	1.37	2.57	....	....	200	....	242	1,312	1,075	1,312
Aug.	1.27	1.55B	.15	.17	.77	....	....	1,310	5	5,359	2,942	1,327	2,942
Sep.	.12	.34	.03	....	.14	....	....	3,600	1,121	8,393	3,502	....	....
Year.	4.05	4.76B	.03	....	1.64	....	....	3,600	....	15,119	3,502	....	....

SEPTEMBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	2.20	2.20	.78A	.78	1.46	....	....	105	....	332	306	4	306
Sep.	.73	1.30B	.63	....	.88	....	....	108	40	354	335	....	....
Year.	2.20	2.20	.63	....	1.17	....	....	108	....	686	335	....	....

DECEMBER 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.65	.68B	.35A	.30	.42	....	....	1	....	1	1	1	1
May.	.30	.56B	.29A	.59	.38	....	....	45	....	45	45	1	45
Jne.	.55	.56	.18	.17	.26	....	....	210	....	371	411	255	410
Jly.	.07	.07	.05	.04	.09	....	....	960	....	1,042	1,200	410	1,200
Aug.	.01	.01	.01	.01	.01	....	....	249	....	509	1,220	761	761
Sep.	.01	.01	CAB	CAB	.00	....	....	110	....	243	781	751	781
Oct.	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	781	779	779
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	779	779	779
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	779	779	779
Year.	.65	.68B	CAB	CAB	.12	....	....	960	....	2,213	1,220	1	779

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.67	.67	.50A	.45	.49	....	....	2	....	4	4	1	4
May	.51	.84B	.42A	.84	.54	....	....	20	....	40	44	24	44
Jne.	.79	.85B	.30A	.26	.41	....	....	25	....	30	71	44	71
Jly.	.25	.27	.08	.07	.14	....	....	495	....	714	677	76	503
Aug.	.07	.07	.05A	.02	.03	....	....	2	....	4	505	503	505
Sep.	.01	.02	.01	....	.01	....	....	213	....	230	613	506	613
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	613	613	613
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	613	613	613
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	613	613	613
Year	.67	.85B	CAB	CAB	.18	....	....	495	....	1,022	677	1	613

DECEMBER 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.24	1.72B	.70A	.63	1.02	....	....	250	....	318	323	5	303
May	.75	1.20	.59A	1.15	.75	....	....	205	....	214	501	303	501
Jne.	1.08	1.16B	.44	.40	.61	....	....	254	....	897	959	699	959
Jly.	.36	.42	.11A	.10	.23	....	....	1,011	....	1,539	1,730	891	1,730
Aug.	.08	.09B	.03A	.03	.05	....	....	560	....	1,656	1,730	938	1,113
Sep.	.03	.05	.01	.01	.02	....	....	201	....	328	1,126	1,113	1,119
Oct.	.01	.01	CAB	CAB	.00	....	....	100	30	130	1,121	1,101	1,101
Nov.	CAB	.01	CAB	CAB	.00	....	....	10	....	16	1,101	1,095	1,095
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,095	1,095	1,095
Year	1.24	1.72B	CAB	CAB	.29	....	....	1,011	....	5,098	1,730	5	1,095

DECEMBER 1986 43 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.30	1.82	1.30	1.70	1.59	....	....	3	....	5	5	3	5
Apr.	2.17	2.24B	.80	.86	1.37	....	....	2,494	....	2,901	2,775	5	2,755
May	.86	1.62	83A	1.55	1.03	....	....	89	....	136	2,786	2,752	2,786
Jne.	1.65	1.65	63A	.60	.88	....	....	435	....	1,183	3,310	2,814	3,310
Jly.	.59	.62	.15A	.16	.37	....	....	206	....	585	3,491	3,301	3,491
Aug.	.15	.18	.05A	.05	.08	....	....	251	....	388	3,540	3,491	3,539
Sep.	.05	.11	.02	.02	.04	....	....	355	....	1,478	4,321	3,522	4,286
Oct.	.02	.02	CAB	CAB	.00	....	....	1,094	....	2,203	4,314	4,100	4,100
Nov.	.01	.01	CAB	CAB	.00	....	....	40	40	41	4,100	4,100	4,100
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	4,100	4,100	4,100
Year	1.30	2.24B	CAB	CAB	.53	....	....	2,494	....	8,920	4,321	3	4,100

DECEMBER 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	2.20	2.30B	2.10A	2.20	2.16	....	....	2	....	2	2	2	2
Apr.	1.90	2.83B	1.10A	1.16	1.78	....	....	112	....	139	134	2	134
May	1.30	2.13	1.10	2.04	1.39	....	....	20	....	45	159	133	159
Jne.	1.75	2.10B	.93	.88	1.22	....	....	60	....	308	356	159	356
Jly.	.87	.90	.26	.26	.58	....	....	412	....	1,591	1,148	370	1,148
Aug.	.26	.26	.10	.10	.15	....	....	251	....	1,147	1,283	1,035	1,283
Sep.	.09	.18	.03	.03	.08	....	....	371	....	1,930	1,916	1,284	1,911
Oct.	.04	.04	CAB	.01	.00	....	....	701	....	1,718	2,602	1,831	2,429
Nov.	.01	.01	CAB	CAB	.00	....	....	26	....	44	2,438	2,429	2,431
Dec.	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	2,431	2,420	2,420
Year	2.20	2.83B	CAB	CAB	.73	....	....	701	....	6,925	2,602	2	2,420

DECEMBER 1986 45 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	2.70	2.90B	2.65A	2.75	2.71	....	....	1	....	1	1	1	1
Apr.	3.22	3.49B	1.40	1.53	2.26	....	....	2	....	8	7	1	6
May	1.63	2.65B	1.47A	2.61	1.81	....	....	63	....	190	194	7	194
Jne.	2.24	2.70B	1.26	1.24	1.64	....	....	105	....	448	426	194	426
Jly.	1.18	1.22B	.43	.43	.85	....	....	44	2	431	600	427	600
Aug.	.41	.45	.16	.17	.26	....	....	389	....	1,230	1,287	603	1,287
Sep.	.15	.31	.07	.08	.16	....	....	216	1	1,049	1,503	1,322	1,485
Oct.	.08	.08	CAB	.04	.02	....	....	786	....	2,892	2,128	1,419	1,555
Nov.	.04	.04	CAB	CAB	.00	....	....	187	17	341	1,608	1,408	1,408
Dec.	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	1,408	1,406	1,406
Year	2.70	3.49B	CAB	CAB	.97	....	....	786	....	6,591	2,128	1	1,406

DECEMBER 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.67	2.67	2.02A	1.99	2.10	....	....	100	....	103	103	2	103
May	2.20	3.32	1.85	3.25	2.31	....	....	100	....	137	130	103	130
Jne.	1.94	3.37B	1.70	1.72	2.16	....	....	47	....	61	166	130	160
Jly.	1.52	1.73	.67	.68	1.22	....	....	249	....	1,206	945	160	945
Aug.	.64	.72	.29	.30	.44	....	....	387	24	3,062	2,295	1,056	2,295
Sep.	.26	.55	.14	.16	.30	....	....	796	37	6,249	4,148	2,304	4,019
Oct.	.16	.16	.01	.11	.05	....	....	1,070	2	5,513	4,342	3,551	4,342
Nov.	.12	.12	CAB	CAB	.02	....	....	564	....	1,676	4,449	3,821	3,821
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,821	3,821	3,821
Year	2.67	3.37B	CAB	CAB	.95	....	....	1,070	....	18,007	4,449	2	3,821

DECEMBER 1986 47 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.80	2.80	2.34A	2.49	2.47	....	....	2	....	4	4	2	4
May	2.90	4.04	2.37	3.98	2.89	....	....	3	....	10	7	5	5
Jne.	2.55	4.11B	2.34	2.28	2.76	....	....	50	....	92	97	5	97

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 47 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	2.13	2.20B	1.00	1.01	1.69	....	....	772	....	1,486	1,244	100	1,244
Aug.....	.98	1.08	.48	.48	.69	....	....	1,750	13	6,373	5,770	1,305	5,770
Sep.....	.46	.86	.24	.28	.49	....	....	1,318	29	9,134	7,786	5,730	7,668
Oct.	.28	.32	.03	.25	.11	....	....	1,817	26	11,573	7,949	7,167	7,515
Nov.....	.24	.25B	CAB	CAB	.05	....	....	2,173	11	8,751	9,167	7,638	8,405
Dec.....	.01	.01	CAB	CAB	.00	....	....	1	1	2	8,405	8,405	8,405
Year....	2.80	4.11B	CAB	CAB	1.23	....	....	2,173	....	37,425	9,167	2	8,405

DECEMBER 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	3.30	4.78B	3.05A	4.75	3.60	....	....	5	....	10	10	....	10
Jne.....	4.62	4.91B	2.90A	2.86	3.43	....	....	5	....	5	10	10	10
Jly......	2.75	2.83B	1.45	1.45	2.25	....	....	215	....	433	431	10	431
Aug.....	1.40	1.50	.75	.75	1.04	....	....	504	12	3,567	1,796	751	1,796
Sep.....	.74	1.30	.41	.52	.79	....	....	3,283	87	14,398	4,202	1,890	4,167
Oct.	.52	.69	.09	.54	.25	....	....	1,885	15	17,136	6,247	4,114	6,247
Nov.....	.63	.63	CAB	CAB	.15	....	....	2,483	221	17,872	8,340	6,346	7,015
Dec.....	.01	.01	CAB	CAB	.00	....	....	53	4	87	7,013	....	....
Year....	3.30	4.91B	CAB	CAB	1.43	....	....	3,283	....	53,508	8,340	....	....

DECEMBER 1986 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	2.35	2.36B	2.00A	2.00	2.19	....	....	5	....	5	5	5	5
Aug.....	2.04	2.04	1.15	1.15	1.50	....	....	460	....	3,097	2,130	5	2,130
Sep.....	1.15	1.86	.67	.86	1.20	....	....	1,862	31	11,581	4,932	2,159	4,932
Oct.	.87	1.18	.23	1.03	.50	....	....	3,609	132	19,953	7,459	4,916	6,744
Nov.....	1.12	1.13	.01	.01	.37	....	....	3,840	253	27,559	10,519	6,566	10,185
Dec.....	.01	.01	CAB	CAB	.00	....	....	951	179	1,351	10,163	....	....
Year....	2.35	2.36B	CAB	CAB	.96	....	....	3,840	....	63,546	10,519	....	....

DECEMBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	1.85	2.05B	1.65	1.66	1.86	....	....	7	....	22	17	1	17
Sep.....	1.66	2.54	1.05	1.37	1.75	....	....	1,695	....	3,122	1,725	57	1,705
Oct.	1.32	1.90	.47A	1.73	.91	....	....	2,520	26	15,571	4,564	1,703	3,335
Nov.....	1.81	1.87	.06	.07	85	....	....	3,162	17	14,556	8,100	3,253	7,937
Dec.....	.04	.35	.01	....	.12	....	....	5,474	1,213	14,249	8,851	....	....
Year....	1.85	2.54	.01	....	1.09	....	....	5,474	....	47,520	8,851	....	....

DECEMBER 1986 51 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	2.73	3.25B	1.60	2.02	2.40	....	....	220	....	479	255	10	255
Oct.	1.66	2.74	.94	2.58	1.50	....	....	346	....	1,524	1,309	255	1,191
Nov.....	2.70	2.73B	.45	.45	1.61	....	....	807	....	2,919	2,814	1,097	2,814
Dec.....	.22	1.33	.22	....	.72	....	....	738	56	1,881	3,513	....	....
Year....	2.73	3.25B	.22	....	1.55	....	....	807	....	6,803	3,513	....	....

DECEMBER 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	2.50	3.36B	2.30A	2.76	2.89	....	....	12	....	12	12	12	12
Oct.	1.95	3.66B	1.60A	3.50	2.24	....	....	12	....	20	30	12	30
Nov.....	2.52	3.67B	1.42A	1.31	2.54	....	....	3	....	4	31	30	31
Dec.....	1.05	2.29	.97A	....	1.65	....	..	14	....	26	41	....	....
Year....	2.50	3.67B	.97A	....	2.33	....	....	14	....	62	41	....	....

MARCH 1987 43 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	.58	.58	.42	.35	.45	....	....	1	....	2	2	1	2
Aug.....	.28	.31	.19	.21	.23	....	....	202	....	216	214	2	213
Sep.....	.19	.30B	.15	.15	.21	....	....	201	....	267	283	213	280
Oct.	.12	.12	.05	.10	.06	....	....	184	....	302	490	280	490
Nov.....	.07	.07	.01	.01	.04	....	....	220	....	238	507	490	507
Dec.....	.01	.01	CAB	CAB	.00	....	....	1	....	1	517	507	517
Year....	.58	.58	CAB	CAB	.16	....	....	220	....	1,026	517	1	517

MARCH 1987 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	1.75	1.75	1.20	1.12	1.31	....	....	2	....	6	2	2	2
Jly......	1.15	1.15	.58A	.52	.85	....	....	2	....	10	10	3	10
Aug.....	.42	.42	.33A	.30	.35	....	....	6	....	10	18	10	18
Sep.....	.30	.45	.24A	.20	.30	....	....	14	....	66	68	18	68
Oct.	.14	.20	.08	.17	.11	....	....	110	....	186	238	68	234
Nov.....	.12	.14	.03	.03	.06	....	....	352	....	775	888	234	888
Dec.....	.02	.03	CAB	CAB	.01	....	....	100	....	247	862	778	853
Year....	1.75	1.75	CAB	CAB	.42	....	....	352	....	1,300	888	2	853

MARCH 1987 45 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	2.00	2.15B	1.55	1.52	1.79	....	....	3	....	8	6	2	5
Jly......	1.34	1.57	.70	.73	1.15	....	....	13	....	35	32	5	32
Aug.....	.65	.65	.45	.45	.52	....	....	353	....	712	587	33	487
Sep.....	.43	.68B	.30A	.31	.45	....	....	202	....	808	820	492	820
Oct	.26	.37	.10	.30	.18	....	....	110	....	309	859	813	859
Nov.....	.27	.28	.04	.04	.12	....	....	150	....	322	1,045	861	1,044

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 45 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.05	.08	CAB	CAB	.03	....	....	760	....	2,069	1,952	1,043	1,951
Year	2.00	2.15B	CAB	CAB	.60	....	....	760	....	4,263	1,952	2	1,951

MARCH 1987 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.38	2.74	2.00	1.98	2.25	....	....	100	....	108	104	3	104
Jly.	1.92	1.93B	1.00	1.01	1.52	....	....	5	....	12	112	105	112
Aug.	1.00	1.05	.62A	.62	.75	....	....	204	....	402	426	115	426
Sep.	.65	.98B	.43	.46	.65	....	....	141	....	395	628	430	611
Oct.	.36	.50	.27	.48	.28	....	....	52	....	126	627	611	627
Nov.	.43	.43	.07	.07	.21	....	....	590	....	1,515	1,362	608	1,319
Dec.	.07	.14B	CAB	CAB	.06	....	....	252	....	1,115	1,375	1,256	1,336
Year	2.38	2.74	CAB	CAB	.81	....	....	590	....	3,673	1,375	3	1,336

MARCH 1987 47 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.30	2.45B	1.40A	1.36	1.84	....	....	20	....	31	30	20	30
Aug.	1.33	1.33	.85	.88	1.05	....	....	146	....	313	258	34	258
Sep.	.88	1.30B	.66A	.70	.92	....	....	116	....	554	685	259	684
Oct.	.62	.84B	.28	.77	.45	....	....	312	....	1,698	1,086	683	1,086
Nov.	.82	.82	.13	.14	.38	....	....	264	8	2,221	1,754	1,100	1,699
Dec.	.12	.29	.01	.01	.13	....	....	316	3	1,913	2,020	1,523	1,946
Year	2.30	2.45B	.01	.01	.79	....	....	316	....	6,730	2,020	20	1,946

MARCH 1987 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.23	2.43B	1.80A	1.79	2.13	....	....	52	....	103	103	1	103
Aug.	1.75	1.75	1.24A	1.24	1.43	....	....	102	....	124	218	103	218
Sep.	1.20	1.73B	.89	1.00	1.27	....	....	35	....	171	336	219	336
Oct.	1.03	1.24B	.47	1.14	.70	....	....	311	....	993	879	338	879
Nov.	1.22	1.22	.25	.26	.62	....	....	414	47	3,452	2,138	899	2,138
Dec.	.23	.50	.03	.03	.25	....	....	954	20	5,360	3,347	2,154	3,247
Year	2.23	2.43B	.03	.03	1.06	....	....	954	....	10,203	3,347	1	3,247

MARCH 1987 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.90	2.90	2.30A	2.30	2.49	....	....	50	....	50	100	50	100
Aug.	2.14	2.20B	1.64A	1.65	1.87	....	....	4	....	14	113	100	113
Sep.	1.61	2.25B	1.20	1.37	1.70	....	....	197	....	422	377	116	354
Oct.	1.33	1.71B	.71A	1.61	1.03	....	....	394	....	1,961	1,339	454	1,339
Nov.	1.70	1.70	.45	.46	.98	....	....	437	17	3,010	2,458	1,344	2,458
Dec.	.40	.84	.08	.10	.47	....	....	1,181	65	9,813	4,808	2,290	4,771
Year	2.90	2.90	.08	.10	1.42	....	....	1,181	....	15,270	4,808	50	4,771

MARCH 1987 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	2.23	2.43B	2.13A	2.14	2.28	....	....	200	....	200	200	200	200
Sep.	2.08	2.88B	1.65A	1.87	2.22	....	....	70	....	193	360	200	360
Oct.	1.77	2.34	1.05A	2.19	1.46	....	....	412	....	1,800	1,240	442	1,150
Nov.	2.20	2.28B	.76	.78	1.46	....	....	654	....	2,548	2,129	1,150	2,129
Dec.	.70	1.32B	.19	.21	.82	....	....	944	47	7,728	4,388	2,328	4,388
Year	2.23	2.88B	.19	.21	1.64	....	....	944	....	12,469	4,388	200	4,388

MARCH 1987 51 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.15	3.00B	2.15	2.45	2.60	....	....	150	....	162	162	150	162
Oct.	1.90	2.83B	1.51	2.68	2.00	....	....	250	....	773	851	162	841
Nov.	2.96	2.96	1.20	1.23	2.07	....	....	116	....	331	892	793	892
Dec.	1.05	1.95	.40	.45	1.32	....	....	752	....	3,439	2,524	1,234	2,524
Year	2.15	3.00B	.40	.45	1.99	....	....	752	....	4,705	2,524	150	2,524

MARCH 1987 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	1.82	1.82	1.82	1.82	1.82	....	....	9	9	9	9	9	9
Dec.	1.64	2.72B	.77A	.85	1.98	....	....	620	....	1,259	1,078	25	1,078
Year	1.82	2.72B	.77A	.85	1.90	....	....	620	....	1,268	1,078	9	1,078

MARCH 1987 53 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	3.55	4.45B	3.55	4.47	4.37	....	....	5	....	5	3	3	3
Nov.	....	3.50B	2.57A	2.51	3.58	....	....	....	....	....	3	3	3
Dec.	2.32	3.60B	1.33	1.43	2.74	....	....	90	....	151	104	4	104
Year	3.55	4.45B	1.33	1.43	3.56	....	....	90	....	156	104	3	104

JUNE 1987 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.48	.48	.33A	.21	.35	....	....	25	....	55	55	10	55
Dec.	.34	.35B	.26	.08	.22	....	....	9	....	9	64	55	64
Year	.48	.48	.26	.08	.28	....	....	25	....	64	64	10	64

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1987 47 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.30	1.33	1.00A	1.00	1.15	....	....	4	....	9	8	2	8
Oct.	.90	1.08B	.54A	1.08	.72	....	....	10	....	18	18	8	18
Nov.	.75	1.12B	.49A	.34	.66	....	....	202	....	304	311	18	309
Dec.	.56	.58	.14	.15	.36	....	....	30	....	74	370	309	369
Year	1.30	1.33	.14	.15	.72	....	....	202	....	405	370	2	369

JUNE 1987 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.40	1.40	1.35A	1.32	1.32	....	....	1	1	1	1	1	1
Oct.	1.17	1.45B	.78A	1.46	1.00	....	....	4	....	14	14	1	14
Nov.	1.47	1.52B	.60A	.54	.95	....	....	201	....	216	221	209	221
Dec.	.47	.86	.23A	.23	.56	....	....	260	....	445	558	228	485
Year	1.40	1.52B	.23A	.23	.95	....	....	260	....	676	558	1	485

JUNE 1987 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.05	2.10	1.65A	1.72	1.91	....	....	100	....	106	106	100	106
Oct.	1.11	1.92B	1.08A	1.93	1.35	....	....	26	....	61	163	103	163
Nov.	1.90	2.00B	.83	.81	1.32	....	....	100	....	210	347	161	347
Dec.	.76	1.24	.36	.37	.84	....	....	102	....	324	515	343	515
Year	2.05	2.10	.36	.37	1.35	....	....	102	....	701	515	100	515

JUNE 1987 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.50	2.50	2.20A	2.17	2.47	....	....	5	....	6	5	5	5
Oct.	2.10	2.45B	1.45A	2.48	1.78	....	....	100	....	186	187	5	187
Nov.	2.44	2.57B	1.18A	1.15	1.79	....	....	700	....	1,116	1,001	367	1,001
Dec.	1.20	1.68B	.55	.58	1.22	....	....	160	....	837	1,366	1,001	1,366
Year	2.50	2.57B	.55	.58	1.81	....	....	700	....	2,145	1,366	5	1,366

JUNE 1987 51 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.48	3.15B	1.91A	3.11	2.27	....	....	76	....	82	82	2	82
Nov.	3.28	3.28	1.67A	1.58	2.34	....	....	200	....	207	287	82	287
Dec.	1.49	2.25B	.91	.87	1.70	....	....	745	....	1,633	1,447	289	1,447
Year	2.48	3.28	.91	.87	2.10	....	....	745	....	1,922	1,447	2	1,447

JUNE 1987 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.45	3.85B	2.42A	3.80	2.89	....	....	11	....	13	12	2	12
Nov.	3.00	3.94B	2.22A	2.13	2.99	....	....	1	....	1	13	12	13
Dec.	2.05	2.95B	1.23	1.30	2.29	....	....	27	....	52	61	13	61
Year	2.45	3.94B	1.23	1.30	2.72	....	....	27	....	66	61	2	61

SEPTEMBER 1987 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.10	1.10	.48A	.42	.72	....	....	6	....	7	6	1	6
Year	1.10	1.10	.48A	.42	.72	....	....	6	....	7	6	1	6

SEPTEMBER 1987 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.37	1.50B	.67A	.60	1.10	....	....	50	....	68	55	5	55
Year	1.37	1.50B	.67A	.60	1.10	....	....	50	....	68	55	5	55

SEPTEMBER 1987 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.87	1.95B	.92A	.86	1.49	....	....	210	....	362	360	100	360
Year	1.87	1.95B	.92A	.86	1.49	....	....	210	....	362	360	100	360

SEPTEMBER 1987 51 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	2.50	2.50	1.25A	1.20	1.84	....	....	1	....	1	1	1	1
Year	2.50	2.50	1.25A	1.20	1.84	....	....	1	....	1	1	1	1

SEPTEMBER 1987 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	3.00	3.05B	1.65A	1.62	2.42	....	....	3	....	4	4	1	4
Year	3.00	3.05B	1.65A	1.62	2.42	....	....	3	....	4	4	1	4

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FRENCH FRANC FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.13115	.13535	.13070	.13500	.13258	....	....	117	....	189	118	65	66
Feb.	.13400	.14535B	.13400	.14540	.13921	....	....	29	....	101	122	63	97
Mar.	.14535	.14695	.14085	....	.14394	....	....	33	....	69	100	—	—
Year	.13115	.14695	.13070	....	.13857	....	....	117	....	359	122	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.12950	.13360	.12900A	.13275	.13100	....	....	10	....	31	24	9	19
Feb.	.13210	.14400B	.13200	.14350	.13678	....	....	24	....	63	40	19	35
Mar.	.14360	.14360	.13610	.13750	.14138	....	....	96	....	194	135	35	135
Apr.	.13600	.14505	.13000	.14325	.13874	....	....	184	....	720	312	135	198
May	.14300	.14450B	.13500A	.13500	.14085	....	....	37	....	47	199	195	195
Jne.	.13885	.14310	.13885	—	.14023	....	—	19	—	60	195	—	....
Year	.12950	.145[illegible]	.12900A	....	.13816	....	....	184	....	1,115	312	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.12900	.13075B	.12900	.13000	.12981	....	—	3	—	3	3	3	3
Feb.	....	.13125B	—	.14200	.13536	....	....	....	....	....	3	3	3
Mar.	.14050	.14290	.13600	.13600	.14012	....	....	13	....	29	20	3	20
Apr.	.13470	.14210	.13000	.14275	.13820	....	....	12	....	27	28	20	25
May	.14400	.14420B	.13750	.13500	.14047	....	....	12	....	28	39	25	39
Jne.	.13985	.14310	.13890A	.14300	.14026	....	—	8	—	20	39	31	34
Jly.	.14350	.14680B	.14325	.14680	.14408	....	....	75	....	186	145	29	145
Aug.	.14800	.15010B	.14800	.15010	.14878	....	....	130	....	162	145	75	80
Sep.	.15060	.15060	.14650A	....	.14932	....	....	20	....	46	80	....	....
Year	.12900	.15060	.12900	....	.14071	....	....	130	....	501	145	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.14350	.14650B	.14300	.14650	.14462	....	....	6	....	18	5	3	5
Aug.	.14765	.14960	.14765	.14900	.14863	....	....	70	....	250	143	5	143
Sep.	.14930	.15700	.14600	.15000	.14928	—	—	36	....	126	147	116	116
Oct.	.16000	.16000	.15500A	.15500	.15317	....	....	1	....	1	116	108	108
Nov.	.15325	.15325	.15250A	.15325	.15415	....	....	11	....	11	108	103	103
Dec.	.15080	.15485B	.15000	—	.15232	....	....	71	....	146	103	—	—
Year	.14350	.16000	.14300	....	.15036	....	....	71	....	552	147	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.14725	.14825B	.14725	.14825	.14797	....	....	60		60	60	60	60
Sep.	.14925	.15100B	.14500A	.14850	.14771	....	....	13	....	15	74	61	74
Oct.	....	.15100B	—	.14900	.14884	....	—	—	—	....	74	74	74
Nov.	.15000	.15000	.14970	.15000	.14963	....	....	6	....	8	74	68	68
Dec.	.15000	.15310	.14970A	.15300	.15090	....	....	42	....	75	114	68	92
Year	.14725	.15310	.14500A	.15300	.14901	....	....	60	....	158	114	60	92

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.005037	.005224	.004922	.005217	.005015	....	....	24,098	2,375	211,879	31,107	21,409	29,487
Feb.	.005248	.005645	.005205	.005551	.005420	....	....	29,409	5,991	291,713	32,816	26,019	26,019
Mar.	.005563	.005705	.005501	....	.005589	....	....	15,436	1,914	90,792	26,045	....	....
Year	.005037	.005705	.004922	....	.005341	....	....	29,409	1,914	594,384	32,816	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.005051	.005248	.004945	.005243	.005038	....	....	531	28	3,988	2,005	1,479	2,005
Feb.	.005277	.005677	.005230	.005581	.005449	....	....	3,807	189	24,663	7,436	2,068	7,436
Mar.	.005588	.005764	.005530	.005656	.005632	....	....	24,650	2,459	207,781	38,491	8,321	30,210
Apr.	.005638	.006015	.005477	.005924	.005744	....	....	22,829	6,844	318,751	38,947	25,455	36,340
May	.005924	.006245	.005726	.005737	.006002	....	....	39,150	9,614	406,543	40,946	31,901	31,901
Jne.	.005701	.006058	.005690	....	.005945	....	....	21,766	1,670	126,738	30,321	....	....
Year	.005051	.006245	.004945	....	.005635	....	....	39,150	28	1088,464	40,946	[illegible]	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.005072	.005273B	.004985	.005272	.005064	....	....	40	—	133	102	77	97
Feb.	.005289	.005715	.005265A	.005614	.005482	....	....	66	3	454	184	95	184
Mar.	.005626	.005794	.005570	.005688	.005665	....	....	238	18	2,285	788	237	768
Apr.	.005667	.006043	.005508	.005955	.005773	....	....	381	71	4,315	1,280	719	1,273
May	.005953	.006280	.005755	.005768	.006035	....	....	3,914	113	19,151	5,610	1,324	5,610
Jne.	.005732	.006163	.005722	.006160	.006011	....	....	18,051	2,631	232,684	36,070	6,325	36,070
Jly.	.006165	.006527	.006146	.006522	.006337	....	....	32,515	8,652	418,133	54,220	38,512	44,596
Aug.	.006535	.006546	.006382	.006499	.006494	....	....	26,599	7,198	313,164	43,608	36,702	36,880
Sep.	.006488	.006497	.006385	.006600	.006458	....	....	25,450	....	108,854	36,825	....	....
Year	.005072	.006546	.004985	.006600	.005924	....	....	32,515	....	1099,173	54,220	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.005020	.005300B	.005009	.005301	.005091	....	....	100	....	146	143	74	143
Feb.	.005327	.005710	.005295A	.005683	.005519	....	....	55	....	99	153	143	153
Mar.	.005689	.005830	.005600	.005726	.005703	....	....	160	....	381	329	151	327
Apr.	.005680	.006072	.005544	.005990	.005807	....	....	310	....	627	735	327	735
May	.005991	.006320	.005794	.005803	.006071	....	....	115	3	970	849	738	849
Jne.	.005760	.006190	.005760	.006192	.006047	....	....	354	33	2,535	1,105	829	1,092
Jly.	.006195	.006558	.006180	.006550	.006370	....	....	697	65	6,719	2,432	1,107	2,432
Aug.	.006566	.006566	.006398	.006513	.006517	....	....	4,311	167	27,247	12,061	2,477	12,061
Sep.	.006507	.006608	.006402	.006491	.006483	....	....	28,506	4,202	274,319	32,769	13,601	25,891
Oct.	.006492	.006560	.006095	.006134	.006408	....	....	35,395	5,238	337,074	40,610	26,024	37,735
Nov.	.006096	.006253	.006073	.006182	.006152	....	....	20,009	7,089	268,733	40,167	34,270	34,293
Dec.	.006193	.006198	.006122	....	.006154	....	....	12,265	3,242	89,506	33,545	....	....
Year	.005020	.006608	.005009	....	.006026	....	....	35,395	....	1008,356	40,610	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.006032	.006032	.005850	.005843	.005980	....	....	9	....	18	9	....	3
Jne.	.006105	.006216	.006045	.006226	.006087	....	....	10	....	28	281	3	281
Jly.	.006236	.006585	.006220	.006578	.006406	....	....	165	....	347	500	282	500
Aug.	.006566	.006591	.006415	.006527	.006543	....	....	85	3	401	630	485	630
Sep.	.006522	.006631	.006425	.006510	.006502	....	....	3,299	6	8,711	4,354	639	4,328
Oct.	.006507	.006565	.006110	.006152	.006424	....	....	502	9	3,433	5,011	4,325	5,011
Nov.	.006117	.006275	.006095	.006206	.006172	....	....	1,943	104	14,697	6,784	5,106	6,285
Dec.	.006225	.006360	.006124	.006354	.006200	....	....	12,401	1,774	148,383	24,606	6,745	21,836
Year	.006032	.006631	.005850	.006354	.006289	....	....	12,401	....	176,018	24,606	....	21,836

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.006484	.006640B	.006456A	.006530	.006524	....	....	191	....	246	243	1	243
Oct.	.006545	.006545	.006165A	.006174	.006445	....	....	48	....	131	314	243	314
Nov.	.006140	.006294B	.006121A	.006231	.006196	....	....	215	1	746	523	448	472
Dec.	.006235	.006390	.006151	.006384	.006227	....	....	310	1	2,251	1,331	454	1,331
Year	.006484	.006640B	.006121A	.006384	.006348	....	....	310	....	3,374	1,331	1	1,331

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.006480	.006480	.006480	.006551	.006564	....	....	1	....	1	1	1	1
Oct.	.006335	.006335	.006260A	.006200	.006469	....	....	1	....	3	3	1	2
Nov.	.006160	.006160	.006160	.006260	.006222	....	....	1	....	1	2	2	2
Dec.	.006390	.006405	.006215A	.006409	.006254	....	....	1	....	2	4	2	4
Year	.006480	.006480	.006160	.006409	.006377	....	....	1	....	7	4	1	4

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.006231	.006231	.006231	.006439	.006297	....	....	1	....	1	1	1	1
Year	.006231	.006231	.006231	.006439	.006297	....	....	1	....	1	1	1	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 53 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.07	6.84B	2.92A	6.24	4.99	....	....	11	....	12	11	1	1
May	....	8.78B	6.20A	8.58	7.43	....	....	....	....	....	1	....	....
Year	3.07	8.78B	2.92A	8.58	6.21	....	....	11	....	12	11	....	....

JUNE 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	2.52	3.75B	2.07	2.80	2.78	....	....	1,031	....	1,046	1,037	1,027	1,037
Apr.	1.50	5.98B	1.50	5.26	3.64	....	....	76	....	151	1,077	1,032	1,045
May	....	8.35B	3.43A	3.37	6.02	....	....	....	....	....	1,045	1	1
Jne.	5.72	5.72	3.12A	5.83	4.59	....	....	1	....	1	1	....	....
Year	2.52	8.35B	1.50	5.83	4.25	....	....	1,031	....	1,198	1,077	....	....

JUNE 1986 55 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.85	2.95B	1.50A	2.04	2.09	....	....	201	....	712	351	143	199
Apr.	1.90	5.04B	.99A	4.29	2.82	....	....	64	....	103	257	199	240
May	4.15	7.31B	2.43A	2.41	5.04	....	....	3	....	5	241	162	162
Jne.	3.35	4.76	2.12A	....	3.60	....	....	23	....	33	162	....	....
Year	1.85	7.31B	.99A	....	3.38	....	....	201	....	853	351	....	....

JUNE 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.35	2.32	1.00	1.41	1.50	....	....	334	1	1,338	592	59	506
Apr.	1.30	4.19	.57	3.35	2.11	....	....	307	....	1,843	871	509	589
May	3.34	6.32B	1.45A	1.50	4.08	....	....	32	....	69	589	551	551
Jne.	2.40	3.62B	1.12A	....	2.62	....	....	3	....	4	552	....	....
Year	1.35	6.32B	.57	....	2.57	....	....	334	....	3,254	871	....	....

JUNE 1986 57 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.92	1.72	.58	.90	1.04	....	....	500	17	2,215	1,082	35	1,082
Apr.	.84	3.25	.34	2.55	1.52	....	....	380	9	2,958	1,644	994	994
May	2.41	5.40B	.60	.71	3.16	....	....	407	....	1,282	846	463	846
Jne.	.40	2.74	.39A	....	1.69	....	....	548	20	847	1,226	....	....
Year	.92	5.40B	.34	....	1.85	....	....	548	....	7,302	1,644	....	....

JUNE 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.63	1.24	.39A	.56	.70	....	....	1,038	10	3,350	1,133	38	1,074
Apr.	.54	2.47	.18	1.79	1.06	....	....	368	3	1,707	1,107	880	880
May	1.81	4.40	.22	.28	2.34	....	....	620	....	1,994	1,414	610	1,361
Jne.	.15	1.79	.11	....	.89	....	....	889	158	2,159	1,591	....	....
Year	.63	4.40	.11	....	1.24	....	....	1,038	....	9,210	1,591	....	....

JUNE 1986 59 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.75	.86	.23	.33	.46	....	....	313	8	765	600	8	600
Apr.	.28	1.83	.10	1.20	.72	....	....	535	2	3,352	1,227	487	846
May	1.17	3.59B	.08	.07	1.64	....	....	1,621	1	6,626	3,226	605	2,382
Jne.	.02	.85	.02	....	.34	....	....	1,187	85	2,877	2,472	....	....
Year	.75	3.59B	.02	....	.79	....	....	1,621	1	13,620	3,226	....	....

JUNE 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.40	.40	.14	.21	.23	....	....	64	3	148	105	3	105
Apr.	.18	1.28	.07	.77	.47	....	....	1,758	....	4,989	2,453	86	2,453
May	.76	2.76	.02	.03	1.10	....	....	12,451	37	30,973	14,164	2,177	2,992
Jne.	.02	.12	.01	.01	.03	....	....	1,577	479	3,719	2,678	....	....
Year	.40	2.76	.01	.01	.45	....	....	12,451	....	39,829	14,164	....	....

JUNE 1986 61 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.55	.90	.51	.48	.69	....	....	327	10	1,105	588	226	588
May	.45	2.04	.02	.01	.71	....	....	17,164	4	22,846	2,595	429	1,918
Jne.	.02	.02	CAB	.01	.01	....	....	17	2	30	1,823	1,813	1,813
Year	.55	2.04	CAB	.01	.47	....	....	17,164	2	23,981	2,595	226	1,813

JUNE 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.60	.63	.33	.29	.46	....	....	319	103	1,024	514	103	488
May	.26	1.48	.01	....	.47	....	....	1,449	38	9,315	3,387	410	2,061
Jne.	CAB	.01	CAB	CAB	.00	....	....	2	2	4	2,058	....	....
Year	.60	1.48	CAB	CAB	.31	....	....	1,449	2	10,343	3,387	....	....

JUNE 1986 63 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.24	1.00	.01	....	.30	....	....	1,128	1	3,762	2,078	10	2,067
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,071	2,067	2,067
Year	.24	1.00	CAB	CAB	.15	....	....	1,128	....	3,762	2,078	10	2,067

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.45	69	CAB	CAB	.17	....	....	148	....	775	394	35	242
Jne	CAB	CAB	CAB	CAB	.00	....	....	1	1	1	241	241	241
Year	.45	69	CAB	CAB	.08	....	....	148	....	776	394	35	241
SEPTEMBER 1986 54 CALLS													
Mar	3.34	3.96B	2.80A	3.35	3.41	....	....	80	....	81	80	1	80
Apr	4.15	5.55	2.18A	5.80	4.17	....	....	1	....	2	81	80	80
May	8.06	8.60B	4.00	4.12	6.53	....	....	10	....	14	92	80	92
Jne	5.06	7.33B	4.90	7.60	6.20	....	....	10	....	12	93	82	82
Jly	....	11.18B	7.65A	11.22	9.38	....	....	....	....	....	82	82	82
Aug	....	11.22B	10.78A	11.05	10.99	....	....	....	....	....	82	....	....
Year	3.34	11.22B	2.18A	11.05	6.78	....	....	80	....	109	93	....	....
SEPTEMBER 1986 55 CALLS													
Mar	2.72	3.26B	2.20A	2.67	2.77	....	....	20	....	22	20	1	20
Apr	2.33	5.50B	1.65A	4.92	3.44	....	....	60	....	123	117	20	117
May	3.25	7.60B	3.25	3.35	5.65	....	....	10	....	10	117	116	116
Jne	3.25	6.41B	3.18A	6.63	5.30	....	....	300	....	330	415	115	415
Jly	8.22	10.18B	6.57A	10.22	8.38	....	....	4	....	4	415	236	236
Aug	....	10.22B	9.78A	10.18	9.98	....	....	....	....	....	236	....	....
Year	2.72	10.22B	1.65A	10.18	5.92	....	....	300	....	489	415	....	....
SEPTEMBER 1986 56 CALLS													
Mar	1.85	2.92	1.68A	2.06	2.18	....	....	100	....	219	158	1	158
Apr	1.82	4.65B	1.22A	4.13	2.79	....	....	125	....	225	197	158	171
May	3.91	6.70	2.66A	2.69	4.77	....	....	540	....	578	649	170	649
Jne	3.56	5.46B	2.50A	5.68	4.45	....	....	5	....	12	654	637	637
Jly	6.20	9.18B	5.62A	9.22	7.39	....	....	5	....	5	640	513	513
Aug	....	9.22B	8.78A	9.18	8.98	....	....	....	....	....	13	....	....
Year	1.85	9.22B	1.22A	9.18	5.09	....	....	540	....	1,039	654	....	....
SEPTEMBER 1986 57 CALLS													
Mar	1.67	2.34B	1.32	1.55	1.71	....	....	60	....	330	232	9	232
Apr	1.58	3.90	.70A	3.41	2.23	....	....	112	....	483	376	259	259
May	3.30	5.96	2.05	2.06	4.02	....	....	114	....	174	249	132	139
Jne	1.90	4.60	1.88	4.75	3.66	....	....	306	....	991	912	139	912
Jly	4.93	8.18B	4.70A	8.22	6.42	....	....	10	....	22	912	527	527
Aug	....	8.30B	6.95A	7.99	7.94	....	....	....	....	....	527	3	3
Sep	7.42	7.73B	7.34A	....	7.61	....	....	1	....	1	3	....	....
Year	1.67	8.30B	.70A	....	4.79	....	....	306	....	2,001	912	....	....
SEPTEMBER 1986 58 CALLS													
Mar	1.28	1.92	.94A	1.23	1.33	....	....	161	....	647	581	16	581
Apr	1.18	3.38B	.62A	2.75	1.74	....	....	338	....	708	644	373	373
May	2.61	5.19	1.59	1.60	3.32	....	....	146	....	504	472	249	282
Jne	1.46	3.86	1.46	3.92	2.94	....	....	136	....	330	508	409	491
Jly	4.12	7.18B	3.84	7.22	5.46	....	....	200	....	325	502	431	431
Aug	7.10	7.33B	5.95A	6.99	6.94	....	....	2	....	4	336	14	14
Year	1.28	7.33B	.62A	6.99	3.62	....	....	338	....	2,518	644	14	14
SEPTEMBER 1986 59 CALLS													
Mar	1.10	1.53	.70	.87	1.00	....	....	159	....	403	242	....	215
Apr	.58	2.65	.46	2.20	1.35	....	....	105	....	342	345	215	302
May	2.14	4.45	1.16	1.19	2.70	....	....	290	....	1,073	990	311	990
Jne	1.09	3.10	1.09	3.15	2.31	....	....	939	....	3,138	2,573	1,301	2,430
Jly	3.12	6.18	3.04	6.22	4.55	....	....	426	....	1,980	2,422	1,878	1,929
Aug	6.17	6.33B	4.95A	5.99	5.94	....	....	692	....	859	1,863	209	209
Year	1.10	6.33B	.46	5.99	2.97	....	....	939	....	7,795	2,573	....	209
SEPTEMBER 1986 60 CALLS													
Mar	.65	.65	.65	.62	.62	....	....	1	1	1	1	1	1
Apr	.36	2.18	.36	1.71	1.03	....	....	271	....	867	520	1	470
May	1.70	3.78	.89	.86	2.17	....	....	293	1	1,412	1,042	487	1,042
Jne	.80	2.45	.79	2.47	1.76	....	....	525	3	2,032	2,066	1,057	2,033
Jly	2.43	5.21B	2.33	5.23	3.69	....	....	638	2	2,697	2,527	1,868	1,869
Aug	4.48	5.34B	3.95A	4.99	4.94	....	....	300	....	891	1,869	386	386
Year	.65	5.34B	.36	4.99	2.36	....	....	638	....	7,900	2,527	1	386
SEPTEMBER 1986 61 CALLS													
Apr	.97	1.80	.97	1.32	1.47	....	....	308	21	768	551	40	551
May	1.21	3.18B	.65	.62	1.72	....	....	295	3	1,762	1,055	665	1,055
Jne	.67	1.80	.58A	1.87	1.32	....	....	560	12	2,961	2,167	1,065	2,167
Jly	1.92	4.30	1.76	4.27	2.90	....	....	865	4	3,486	3,077	2,431	2,431
Aug	4.07	4.35B	2.95A	3.99	3.95	....	....	802	....	1,505	2,411	844	844
Sep	3.65	3.65	3.27	....	3.61	....	....	3	....	4	842	....	....
Year	.97	4.35B	.58A	....	2.49	....	....	865	....	10,486	3,077	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
SEPTEMBER 1986 62 CALLS													
Apr.	1.40	1.40	1.05	.99	1.20	....	....	128	....	172	147	15	147
May....	.98	2.64	.40	.44	1.34	....	....	432	8	2,809	1,557	153	1,557
Jne.	.43	1.38	.43	1.38	.98	....	....	385	33	4,365	3,600	1,739	3,600
Jly......	1.38	3.37B	1.28	3.36	2.20	....	....	1,227	29	9,171	5,785	2,921	4,547
Aug.....	3.45	3.45B	1.95A	2.99	2.99	....	....	949	....	3,318	4,189	1,934	1,934
Sep.....	2.89	2.90B	2.40	....	2.61	....	....	151	16	248	1,631	....	....
Year....	1.40	3.45B	.40	....	1.88	....	....	1,227	....	20,083	5,785	....	....
SEPTEMBER 1986 63 CALLS													
May.....	1.28	2.22	.30	.33	1.07	....	....	456	1	1,295	878	6	878
Jne.	.28	.98	.28	.99	.70	....	....	494	9	3,153	1,989	889	1,989
Jly......	1.02	2.58	.93	2.53	1.61	....	....	1,472	32	11,230	4,310	1,910	4,015
Aug.....	2.60	2.62	.97	2.01	2.07	....	....	863	....	3,574	4,191	1,843	1,843
Sep.....	1.92	1.92	1.27	....	1.61	....	....	112	8	150	1,805	....	....
Year....	1.28	2.62	.28	....	1.41	....	....	1,472	....	19,402	4,310	....	....
SEPTEMBER 1986 64 CALLS													
May.....	1.72	1.81	.20	.23	.73	....	....	147	....	401	258	111	258
Jne.	.32	.74	.27	.69	.51	....	....	508	....	2,094	1,340	258	1,193
Jly......	.72	1.84	.66	1.80	1.13	....	....	1,460	45	8,549	2,930	1,581	2,723
Aug.....	1.89	1.89	.30	1.07	1.26	....	....	1,845	2	6,990	3,317	2,478	2,558
Sep.....	1.00	1.00	.22	....	.65	....	....	1,740	37	1,970	2,700	....	....
Year....	1.72	1.89	.20	....	.85	....	....	1,845	....	20,004	3,317	....	....
SEPTEMBER 1986 65 CALLS													
May.....	.95	.98B	.12	.14	.45	....	....	20	....	53	51	4	51
Jne.	.18	.51	.18	.49	.36	....	....	1,011	8	2,253	1,607	1,062	1,607
Jly......	.52	1.25	.44	1.20	.76	....	....	861	81	6,949	3,201	1,784	2,699
Aug.....	1.25	1.25	.08	.37	.66	....	....	1,903	5	8,739	4,926	2,484	4,235
Sep.....	.27	.27	CAB	CAB	.12	....	....	2,192	434	3,562	5,566	....	....
Year....	.95	1.25	CAB	CAB	.47	....	....	2,192	....	21,556	5,566	....	....
SEPTEMBER 1986 66 CALLS													
Jly......	.62	.85	.33	.77	.59	....	....	367	18	1,372	810	130	810
Aug.....	.65	.75	.02	.09	.32	....	....	1,387	47	8,081	2,338	1,147	2,338
Sep.....	.05	.05	CAB	CAB	.01	....	....	273	3	494	2,132	....	....
Year....	.62	.85	CAB	CAB	.30	....	....	1,387	3	9,947	2,338	....	....
SEPTEMBER 1986 67 CALLS													
Jly......	.45	.48B	.20	.46	.34	....	....	210	23	824	587	84	587
Aug.....	.40	.45	.01	.02	.15	....	....	1,137	....	3,970	1,631	600	1,041
Sep.....	.03	.03	CAB	CAB	.01	....	....	7	6	13	1,053	1,014	1,014
Year....	.45	.48B	CAB	CAB	.16	....	....	1,137	....	4,807	1,631	84	1,014
DECEMBER 1986 55 CALLS													
Jly......	8.42	10.38B	8.41	10.50	9.46	....	....	2	....	2	1	1	1
Aug.....	....	10.65B	9.30A	10.13	10.17	....	....	....	....	....	1	1	1
Sep.....	....	11.00B	9.17A	9.91	9.83	....	....	....	....	....	1	1	1
Oct.....	....	10.10B	7.95A	7.91	9.77	....	....	....	....	....	1	....	....
Year....	8.42	11.00B	7.95A	7.91	9.80	....	....	2	....	2	1	....	....
DECEMBER 1986 56 CALLS													
Mar.....	2.25	26.00B	22.50	2.71	2.41	....	....	200	....	200	200	200	200
Apr.	2.10	4.90B	1.75A	4.66	3.33	....	....	1	....	1	200	200	200
May.....	6.40	6.40	3.40A	3.29	5.41	....	....	1	....	1	200	200	200
Jne.	....	5.90B	3.17A	6.18	5.07	....	....	....	....	....	200	200	200
Jly......	....	9.38B	6.05A	9.50	7.77	....	....	....	....	....	200	200	200
Aug.....	....	9.65B	8.30A	9.13	9.17	....	....	....	....	....	200	....	....
Sep.....	....	....	....	9.07	9.07	....	....	....	....	....	....	....	....
Year....	2.25	26.00B	1.75A	9.07	6.03	....	....	200	....	202	200	....	....
DECEMBER 1986 57 CALLS													
Mar.....	2.37	2.63B	1.75A	2.19	2.32	....	....	100	....	100	100	100	100
Apr.	1.95	4.25B	1.35A	4.00	2.77	....	....	200	....	301	401	100	401
May.....	5.50	5.60B	2.80A	2.73	4.68	....	....	1	....	1	402	401	402
Jne.	....	5.12B	2.65A	5.36	4.35	....	....	....	....	....	402	402	402
Jly......	....	8.38B	5.25A	8.50	6.84	....	....	....	....	....	402	402	402
Aug.....	....	8.65B	7.30A	8.13	8.17	....	....	....	....	....	402	401	401
Sep.....	....	9.00B	7.17A	7.91	7.83	....	....	....	....	....	401	401	401
Oct.....	4.10	8.10B	4.10	4.34	7.70	....	....	2	....	2	401	....	1
Nov.....	....	5.35B	4.07A	4.82	4.52	....	....	....	....	....	1	....	....
Dec.....	....	....	....	4.77	4.73	....	....	....	....	....	....	....	....
Year....	2.37	9.00B	1.35A	4.77	5.39	....	....	200	....	404	402	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.60	2.15	1.60	1.75	1.87	....	....	1	....	2	2	1	2
Apr.	1.30	3.62	1.05A	3.36	2.28	....	....	2	....	5	5	2	5
May	5.65	5.65	2.35A	2.23	4.04	....	....	1	....	2	6	5	6
Jne.	2.20	4.38B	2.17A	4.60	3.69	....	....	54	....	57	62	6	62
Jly.	5.19	7.38B	4.50A	7.51	5.98	....	....	2	....	2	62	61	61
Aug.	7.05	7.65B	6.30A	7.13	7.18	....	....	3	....	4	61	61	61
Sep.	....	8.00B	6.17A	6.91	6.86	1	....	....	....	....	61	61	61
Oct.	3.20	7.10B	3.15	3.38	6.08	....	....	2	....	2	61	1	2
Nov.	....	4.35B	3.04A	3.82	3.52	....	....	....	....	....	2	1	1
Dec.	....	3.50B	3.70A	3.56	3.62	....	....	....	....	....	1	....	....
Year	1.60	8.00B	1.05A	3.56	4.51	1	....	54	....	74	62	....	....

DECEMBER 1986 59 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.60	1.78B	1.10	1.37	1.52	....	....	200	....	302	169	....	169
Apr.	....	3.10B	.85A	2.80	1.86	....	....	....	....	....	169	169	169
May	2.65	4.27B	1.95A	1.80	3.44	....	....	10	....	10	169	169	169
Jne.	2.55	3.71B	1.77A	3.90	3.09	....	....	300	....	582	396	169	396
Jly.	3.95	6.45B	3.83A	6.58	5.18	....	....	1	....	1	396	396	396
Aug.	....	6.65B	5.30A	6.15	6.22	....	....	....	....	....	396	396	396
Sep.	5.81	7.00B	5.30A	5.91	5.87	....	....	160	....	260	486	396	486
Oct.	6.00	6.20B	2.30A	2.50	5.10	....	....	12	....	13	486	357	369
Nov.	2.48	3.35B	1.92A	2.82	2.54	....	....	7	....	7	369	356	356
Dec.	2.43	2.51	2.43	....	2.62	....	....	2	....	2	357	....	....
Year	1.60	7.00B	.85A	....	3.74	....	....	300	....	1,177	486	....	....

DECEMBER 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.45	1.45	.80	1.06	1.03	....	....	100	....	217	209	1	209
Apr.	1.05	2.75	.70A	2.35	1.51	....	....	34	....	50	242	210	242
May	2.15	4.40	1.55A	1.47	2.92	....	....	50	....	112	303	241	302
Jne.	2.13	3.20B	1.45A	3.25	2.57	....	....	101	....	155	352	302	352
Jly.	3.92	5.63	3.22A	5.73	4.44	....	....	2	....	7	354	343	343
Aug.	5.50	5.75B	4.50A	5.27	5.34	....	....	2	....	7	347	343	345
Sep.	5.10	6.00B	4.44A	4.93	4.96	....	....	100	....	202	520	420	520
Oct.	4.90	5.20B	1.60A	1.69	4.14	....	....	100	....	126	524	376	389
Nov.	1.41	2.35	1.01A	1.83	1.63	....	....	306	....	706	633	435	625
Dec.	1.90	1.90	1.55A	....	1.62	....	....	6	....	9	625	....	....
Year	1.45	6.00B	.70A	....	3.01	....	....	306	....	1,591	633	....	....

DECEMBER 1986 61 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.20	2.20B	1.95A	1.94	2.15	....	....	1	....	1	1	1	1
May	2.65	3.70B	1.25	1.14	2.41	....	....	41	....	61	53	1	52
Jne.	1.60	2.64	1.60	2.71	2.10	....	....	104	....	208	213	52	213
Jly.	2.85	4.91B	2.70	4.92	3.75	....	....	35	....	104	224	197	224
Aug.	4.82	4.96B	3.71A	4.42	4.51	....	....	21	....	49	232	201	205
Sep.	3.66	5.09B	3.65A	4.05	4.12	....	....	1	....	1	205	205	205
Oct.	2.49	4.25B	.96	1.03	3.22	....	....	479	....	947	637	200	637
Nov.	.80	1.59	.30	.87	.85	....	....	1,827	25	9,807	5,343	738	4,939
Dec.	.97	.97	.48	....	.65	....	....	80	28	238	4,924	....	....
Year	2.20	5.09B	.30	....	2.64	....	....	1,827	....	11,416	5,343	....	....

DECEMBER 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.66	3.35B	1.05A	.90	2.03	....	....	30	....	41	40	30	40
Jne.	1.30	2.19	1.30	2.18	1.70	....	....	43	....	212	216	40	216
Jly.	2.29	4.15	2.23	4.17	3.13	....	....	45	....	244	267	225	262
Aug.	3.95	4.18B	2.90A	3.62	3.73	....	....	28	....	90	284	229	229
Sep.	3.55	4.26B	2.90	3.21	3.33	....	....	41	....	85	274	226	226
Oct.	3.13	3.35B	.52	.58	2.40	....	....	1,325	....	4,329	2,327	201	2,327
Nov.	.43	.85	.06	.22	.34	....	....	2,040	257	17,623	5,339	2,513	4,204
Dec.	.24	.24	CAB	CAB	.07	....	....	1,134	125	1,990	4,189	....	....
Year	2.66	4.26B	CAB	CAB	2.09	....	....	2,040	....	24,614	5,339	....	....

DECEMBER 1986 63 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.03	2.85	.80A	.70	1.72	....	....	101	....	329	216	1	215
Jne.	.87	1.79	.87	[illegible]	1.36	....	....	63	....	112	284	216	284
Jly.	1.85	3.49	1.80	3.47	2.57	....	....	180	1	1,057	719	287	661
Aug.	3.50	3.50	2.45A	2.92	3.04	....	....	39	....	181	684	636	645
Sep.	2.80	3.50	2.25	2.37	2.62	....	....	51	....	147	651	567	567
Oct.	2.38	2.50B	.26	.28	1.69	....	....	839	....	4,531	2,868	547	2,868
Nov.	.19	.37	.01	.03	.12	....	....	1,674	82	9,611	3,151	2,414	2,593
Dec.	.02	.02	CAB	CAB	.00	....	....	169	92	411	2,582	....	....
Year	2.03	3.50	CAB	CAB	1.64	....	....	1,674	....	16,379	3,151	....	....

DECEMBER 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.17	2.40	.63A	.56	1.38	....	....	157	....	183	162	3	162
Jne.	1.18	1.45	.82A	1.39	1.07	....	....	100	....	215	233	162	233
Jly.	1.50	2.88	1.44	2.85	2.08	....	....	296	5	982	955	242	943
Aug.	2.66	2.85	1.61	2.27	2.41	....	....	238	....	732	1,096	852	1,096
Sep.	2.27	2.85B	1.65	1.72	2.00	....	....	222	1	1,235	1,499	1,147	1,387

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 64 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	1.65	1.80	.11	.12	1.10	....	....	1,942	1	8,276	3,921	1,386	3,897
Nov.	.08	.14	CAB	.01	.04	....	....	706	....	4,898	3,980	2,595	2,639
Dec.	CAB	CAB	CAB	CAB	.00	....	....	23	2	25	2,724	....	....
Year	2.17	2.88	CAB	CAB	1.26	....	....	1,942	....	16,546	3,980	....	....

DECEMBER 1986 65 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.22	1.22	.45	.40	.86	....	....	20	....	43	23	20	23
Jne.	.75	1.03B	62	1.10	.84	....	....	105	....	107	130	23	130
Jly.	1.55	2.35B	1.27A	2.30	1.67	....	....	146	...	778	735	130	731
Aug.	2.22	2.34	1.25	1.76	1.87	....	....	2,464	5	5,765	3,244	738	3,244
Sep.	1.70	2.21	1.18	1.18	1.48	....	....	764	27	5,061	4,777	3,331	4,777
Oct.	1.18	1.21	06	.06	.66	....	....	1,330	7	10,917	5,568	4,657	5,421
Nov.	.05	.05	CAB	CAB	.01	...	....	1,282	2	3,290	5,361	4,846	4,990
Dec.	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	5,010	4,990	5,008
Year	1.22	2.35B	CAB	CAB	.92	....	...	2,464	....	25,963	5,568	20	5,008

DECEMBER 1986 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.34	1.88	1.17	1.83	1.52	....	....	317	1	520	452	1	452
Aug.	1.83	1.88	89	1.30	1.43	....	....	478	1	1,174	1,200	461	1,200
Sep.	1.26	1.68	.79	81	1.08	...	....	1,220	32	6,529	2,886	1,203	2,886
Oct.	.74	80	04	04	38	...	....	2,112	81	11,489	4,385	3,008	4,148
Nov.	03	.03	CAB	CAB	.00	....	....	408	....	1,347	4,143	4,012	4,012
Dec.	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	4,012	4,010	4,010
Year	1.34	1.88	CAB	CAB	.73	....	...	2,112	...	21,061	4,385	1	4,010

DECEMBER 1986 67 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.37	1.52	98A	1.43	1.19	....	...	219	...	354	340	2	340
Aug.	1.40	1.47	66A	1.03	1.08	....	...	5,924	....	9,336	8,286	394	8,286
Sep.	93	1.27	.49	.53	.77	...	...	4,469	17	9,130	9,229	4,402	4,469
Oct.	48	49	02	.02	.21	....	...	1,053	3	6,236	5,065	4,204	4,841
Nov.	01	.0.	CAB	CAB	.00	...	...	1,357	1,357	1,642	5,272	5,231	5,231
Dec.	CAB	CAB	CAB	CAB	.00	....	....	5	...	11	5,231	5,228	5,228
Year	1.37	1.52	CAB	CAB	.54	...	....	5,924	....	26,709	9,229	2	5,228

DECEMBER 1986 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.00	1.03	48	.74	.77	....	....	3,990	....	5,179	4,629	5	4,629
Sep.	.67	92	31	.32	.54	...	....	2,878	....	7,749	5,435	4,402	5,435
Oct.	.28	28	.01	.01	.11	....	....	568	8	2,918	5,735	5,384	5,585
Nov.	01	01	CAB	CAB	.00	...	....	496	141	861	5,604	4,837	4,838
Dec.	CAB	01	CAB	CAB	.00	....	....	30	....	30	4,836	4,817	4,817
Year	1.00	1.03	CAB	CAB	.28	...	...	3,990	....	16,737	5,735	5	4,817

MARCH 1987 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	....	4.57B	3.45A	4.09	3.94	...	....	3	...	3	3	3	3
Dec.	5.49	5.49	3.38A	5.56	4.04	...	...	1	...	1	4	3	4
Year	5.49	5.49	3.38A	5.56	3.99	.	...	3	....	4	4	3	4

MARCH 1987 59 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	6.20	6.20	5.78A	3.18	4.70	....	...	3	...	3	3	3	3
Nov.	....	3.70B	2.61A	3.23	3.05	....	...	....	...	....	3	3	3
Dec.	3.05	4.49B	2.50A	4.60	3.13	...	...	12	...	12	12	3	8
Year	6.20	6.20	2.50A	4.60	3.62	...	...	12	.	15	12	3	8

MARCH 1987 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	2.18	2.36B	1.67A	2.44	2.12	...	....	95	...	154	154	50	154
Dec.	2.37	3.52B	1.64	3.59	2.30	....	....	125	...	188	184	134	134
Year	2.18	3.52B	1.64	3.59	2.21	. .	...	125	...	342	184	50	134

MARCH 1987 61 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.60	2.68B	1.85	1.91	2.39	...	....	8	..	9	9	1	9
Nov.	1.68	2.25B	1.18	1.76	1.69	...	....	228	....	508	304	60	304
Dec.	1.85	2.64	1.05	2.69	1.58	...	...	631	....	1,552	1,197	303	1,143
Year	2.60	2.68B	1.05	2.69	1.88	....	..	631	....	2,069	1,197	1	1,143

MARCH 1987 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	1.82	2.10B	1.37	1.43	1.82	..	....	258	6	380	343	14	343
Nov.	1.18	1.78	.77	1.19	1.18	....	....	338	2	1,316	1,144	364	1,144
Dec.	1.27	1.89	.58	1.91	1.02	....	....	802	17	4,897	2.538	1,305	2.064
Year	1.82	2.10B	58	1.91	1.34	....	....	802	2	6.593	2.538	14	2.064

MARCH 1987 63 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.38	2.38	1.67A	2.40	2.00	..	....	5	....	5	5	5	5
Jly.	3.00	4.00B	2.89A	4.17	3.29	....	....	200	....	205	210	5	210
Aug.	3.90	3.90	3.00A	3.47	3.70	....	....	10	....	10	210	210	210

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — CALLS

MARCH 1987 63 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	....	4.08B	3.05A	3.08	3.33	....	...	....	....	....	210	210	210
Oct.	2.85	2.97B	1.00	1.04	2.37	....	....	722	....	1,074	1,161	210	1,161
Nov.	.80	1.20	48	.78	.79	....	...	531	1	1,632	1,793	1,167	1,747
Dec.	.83	1.27	.31	1.25	.61	....	....	695	2	2,998	2,294	1,745	2,285
Year	2.38	4.08B	.31	1.25	2.29	....	....	722	....	5,924	2,294	5	2,285

MARCH 1987 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.55	3.45B	2.35A	3.53	2.94	....	....	2	....	7	5	1	4
Aug.	2.70	3.20B	2.47A	2.89	3.10	....	....	8	....	8	12	4	12
Sep.	3.00	3.43B	2.50A	2.48	2.77	....	....	6	....	9	21	18	21
Oct.	2.25	2.36B	.65	.75	1.82	....	....	173	....	558	511	21	485
Nov.	.56	.78	.30	48	.51	...	....	160	....	620	763	486	763
Dec.	.48	.76	.16	.77	.35	....	....	581	4	2,316	1,836	771	1,836
Year	2.55	3.45B	16	.77	1.91	....	....	581	....	3,518	1,836	1	1,836

MARCH 1987 65 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	3.00	3.00	3.00	3.00	3.00	...	....	2	2	2	2	2	2
Aug.	2.85	3.00B	2.05A	2.37	2.60	...	...	20	....	58	31	17	31
Sep.	2.47	2.86	1.98	1.97	2.25	....	....	503	2	839	856	36	856
Oct.	1.90	1.97	48	54	1.37	...	...	453	1	1,402	1,725	1,059	1,725
Nov.	.42	.58B	.21A	.28	.32	....	...	223	...	734	2,133	1,739	2,133
Dec.	.29	.44	.10	.43	.19	...	....	563	...	1,820	3,091	2,153	3,091
Year	3.00	3.00	.10	43	1.62	...	...	563	....	4,855	3,091	2	3,091

MARCH 1987 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.78	1.81	1.62A	1.93	1.72	....	....	4	....	6	6	4	6
Sep.	1.95	2.47B	1.57	1.54	1.83	....	....	501	....	709	690	14	690
Oct.	1.50	1.50	.32	.39	1.01	....	....	806	....	1,209	1,651	703	1,651
Nov.	.31	35	.07	.17	.21	....	....	65	....	240	1,681	1,633	1,681
Dec.	.17	.25	03	.24	.10	...	...	164	....	462	1,835	1,667	1,835
Year	1.78	2.47B	03	.24	.97	....	....	806	..	2,626	1,835	4	1,835

MARCH 1987 67 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.95	2.01B	1.44	2.10	1.81	....	...	281	....	291	291	10	291
Aug.	1.94	2.10	1.30A	1.55	1.72	...	....	202	..	214	291	136	136
Sep.	1.50	2.04	1.27A	1.16	1.46	....	....	200	..	479	381	132	381
Oct.	1.07	1.13	.25	.28	.73	....	...	46	....	129	451	384	441
Nov.	.22	25	10	.09	.13	...	...	144	...	268	619	435	617
Dec.	.10	.13	.03A	.11	.06	...	....	122	....	179	764	617	764
Year	1.95	2.10	.03A	.11	.98	...	....	281	....	1,560	764	10	764

MARCH 1987 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.80	1.80	1.05A	1.24	1.39	...	..	10	...	25	17	1	17
Sep.	1.25	1.72	.92A	.90	1.17	...	...	8,200	....	17,649	8,738	17	1,535
Oct.	.84	.84	.22	.20	.52	...	..	800	.	1,541	2,487	1,449	2,387
Nov.	.14	.17B	.04	06	.09	....	....	400	....	401	2,590	2,387	2,590
Dec.	.05	.07B	02	08	03	....	....	200	..	229	2,594	2,369	2,369
Year	1.80	1.80	02	08	64	....	...	8,200	....	19,845	8,738	1	2,369

JUNE 1987 61 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	2.08	3.25B	1.65A	3.28	2.14	....	...	205	....	375	270	65	270
Year	2.08	3.25B	1.65A	3.28	2.14	....	....	205	....	375	270	65	270

JUNE 1987 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	1.70	2.15B	1.55A	1.70	1.74	....	....	50	..	54	54	1	54
Dec.	1.70	2.56B	1.16A	2.58	1.60	....	....	245	..	1,134	945	54	945
Year	1.70	2.56B	1.16A	2.58	1.67	...	...	245	....	1,188	945	1	945

JUNE 1987 63 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	1.23	1.80	1.15A	1.25	1.32	....	....	200	....	246	246	21	246
Dec.	1.30	1.96B	.80A	1.94	1.16	....	....	77	....	201	334	246	334
Year	1.23	1.96B	.80A	1.94	1.24	....	....	200	..	447	334	21	334

JUNE 1987 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	1.30	1.30	1.30	1.28	1.28	....	...	10	10	10	10	10	10
Nov.	1.16	1.30	.85A	.89	.98	....	....	100	....	112	112	10	112
Dec.	.94	1.42	.58A	1.44	.81	...	...	177	....	393	445	112	445
Year	1.30	1.42	.58A	1.44	1.02	....	....	177	...	515	445	10	445

JUNE 1987 65 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.08	2.20	1.00	.98	1.74	....	....	630	...	796	786	5	786
Nov.	.90	.92B	47	.63	72	....	....	10	...	21	776	765	765
Dec.	.70	1.01B	.36A	1.02	55	....	....	2	....	6	770	765	770
Year	2.08	2.20	.36A	1.02	1.00	....	....	630	....	823	786	5	770

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1987 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	1.85	1.85	1.35A	.77	1.40	....	....	65	....	67	67	65	67
Nov.	.60	.65B	.40	.45	.52	....	....	3	....	9	72	67	72
Dec.	.40	.70B	.27	.72	.37	....	....	8	....	17	84	72	84
Year	1.85	1.85	.27	.72	.76	....	....	65	....	93	84	65	84

JUNE 1987 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.25	.25	16	.20	.23	....	....	1	....	3	1	....	1
Dec.	18	.28	.12	.31	.16	....	....	2	....	7	3	1	2
Year	25	.28	.12	.31	.19	....	....	2	....	10	3	....	2

SEPTEMBER 1987 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.26	2.83B	1.26	3.00	2.24	....	....	50	....	50	50	....	50
Year	1.26	2.83B	1.26	3.00	2.24	....	....	50	....	50	50	....	50

SEPTEMBER 1987 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.00	1.70B	1.00	1.90	1.36	....	....	1	....	2	2	....	2
Year	1.00	1.70B	1.00	1.90	1.36	....	....	1	....	2	2	....	2

SEPTEMBER 1987 65 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.00	1.38B	1.00	1.45	1.27	....	....	301	....	301	301	....	301
Year	1.00	1.38B	1.00	1.45	1.27	....	....	301	....	301	301	....	301

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 53 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.46	5.00B	1.40	.14	.26	....	....	50	....	199	133	50	98
Apr.	.22	1.50B	.04	.02	.12	....	....	129	....	435	294	98	293
May	.03	.04	CAB	CAB	.00	....	....	50	....	100	381	331	331
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	331	331	331
Year	.46	5.00B	CAB	CAB	.09	....	....	129	....	734	381	50	331

JUNE 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.64	.90	.21	.27	.48	....	....	803	....	2,067	1,305	763	1,305
Apr.	.30	.70	.05	.04	.22	....	....	276	....	1,674	1,414	1,215	1,215
May	.06	.06	CAB	CAB	.02	....	....	26	....	69	1,236	1,150	1,150
Jne.	CAB	CAB	CAB	CAB	.00	....	....	3	3	6	1,147	1,134	1,134
Year	.64	.90	CAB	CAB	.18	....	....	803	....	3,816	1,414	763	1,134

JUNE 1986 55 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.99	1.28	.48A	.51	.77	....	....	326	3	1,626	599	42	394
Apr.	.56	1.11	.07	.07	.40	....	....	305	1	1,807	741	445	741
May	.09	.14	.02	.04	.04	....	....	73	....	165	779	733	733
Jne.	.04	.04	CAB	CAB	.01	....	....	2	....	2	733	731	731
Year	.99	1.28	CAB	CAB	.30	....	....	326	....	3,600	779	42	731

JUNE 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.80	1.80	.74	.85	1.17	....	....	207	....	1,069	528	1	472
Apr.	1.07	1.71	.12	.15	.68	....	....	255	1	1,873	1,004	460	744
May	.19	.22	.01	.13	.07	....	....	1,056	....	1,413	1,370	678	1,370
Jne.	.15	.16	.02	....	.04	....	....	101	12	203	1,390	1,363	1,368
Year	1.80	1.80	.01	....	.49	....	....	1,056	....	4,563	1,390	1	1,368

JUNE 1986 57 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	2.40	2.40	1.12	1.36	1.69	....	....	230	....	372	203	2	203
Apr.	1.45	2.40	.21	.30	1.07	....	....	181	....	639	509	183	471
May	.36	.43	.04	.34	.15	....	....	1,535	1	2,748	1,492	475	1,461
Jne.	.42	.52	CAB	CAB	.12	....	....	1,179	44	1,794	2,037	....	....
Year	2.40	2.40	CAB	CAB	.75	....	....	1,535	....	5,553	2,037	....	....

JUNE 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	2.80	3.20	1.63A	2.00	2.34	....	....	1,026	....	1,032	29	25	25
Apr.	1.60	3.10B	.42	.57	1.59	....	....	136	....	409	244	25	244
May	.63	.91	.11	.88	.32	....	....	1,233	....	5,110	2,163	266	2,093
Jne.	1.11	1.12B	CAB	CAB	.29	....	....	1,546	319	3,353	2,380	....	....
Year	2.80	3.20	CAB	CAB	1.13	....	....	1,546	....	9,904	2,380	....	....

JUNE 1986 59 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.45	1.45	.72	.96	.99	....	....	288	20	898	376	20	334
May	1.00	1.82	.20	1.71	.62	....	....	1,769	23	9,113	4,204	344	3,081
Jne.	2.02	2.07	.01	.01	.74	....	....	294	37	820	2,828	....	....
Year	1.45	2.07	.01	.01	.78	....	....	1,769	20	10,831	4,204	....	....

JUNE 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.83	1.83	1.14	1.50	1.44	....	....	71	....	140	95	....	95
May	1.73	2.83	.37	2.65	1.07	....	....	11,712	1	31,724	11,925	93	6,539
Jne.	3.09	3.09	.23	....	1.44	....	....	819	19	1,844	5,617	....	....
Year	1.83	3.09	.23	....	1.31	....	....	11,712	....	33,708	11,925	....	....

JUNE 1986 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.81	2.05	1.72	2.23	1.98	....	....	50	8	74	59	8	59
May	2.30	3.66B	.63	3.64	1.69	....	....	9,402	1	22,572	9,739	64	3,903
Jne.	4.00	4.00	1.25A	....	2.41	....	....	360	....	759	3,870	....	....
Year	1.81	4.00	.63	....	2.02	....	....	9,402	....	23,405	9,739	....	....

JUNE 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.05	3.09B	2.57A	3.06	2.76	....	....	50	....	60	60	....	60
May	3.18	4.58B	1.03	4.63	2.42	....	....	125	....	394	275	60	218
Jne.	2.78	4.93B	2.25	....	3.40	....	....	51	....	52	150	....	....
Year	3.05	4.93B	1.03	....	2.86	....	....	125	....	506	275	....	....

JUNE 1986 63 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	1.90	5.58B	1.68A	5.63	3.31	....	....	250	....	308	308	....	308
Jne.	4.60	5.93B	3.27A	....	4.40	....	....	4	....	8	308	....	....
Year	1.90	5.93B	1.68A	....	3.85	....	....	250	....	316	308	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	3.55	6.58B	3.49A	6.63	4.93	....	....	500	....	500	500	460	460
Jne	....	6.93B	5.69A	5.85	6.28	....	....	....	....	....	460	....	....
Year	3.55	6.93B	3.49A	5.85	5.60	....	....	500	....	500	500	....	....

SEPTEMBER 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.05	1.18B	62A	.55	.80	....	....	5	....	7	7	5	7
Apr	.72	1.02B	.34A	.28	.52	....	....	5	....	9	13	7	13
May	.30	.47B	.15	54	.24	....	....	111	....	202	126	13	126
Jne	.53	.53	07A	.06	.18	....	....	208	....	575	652	128	652
Jly	.07	.07	CAB	CAB	.01	....	....	20	....	46	653	651	651
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	651	651	651
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	651	651	651
Year	1.05	1.18B	CAB	CAB	.25	....	....	208	....	839	653	5	651

SEPTEMBER 1986 55 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.40	1.55B	82A	.84	1.12	....	....	14	....	16	15	1	15
Apr	1.10	1.48B	42A	40	.77	....	....	90	....	345	189	15	164
May	.41	.80	.23A	.75	.36	....	....	157	....	382	317	174	317
Jne	.80	.80	09	.10	.27	....	....	476	....	1,018	764	312	764
Jly	.09	.12B	CAB	CAB	.02	....	....	275	....	407	968	764	965
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	965	965	965
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	965	965	965
Year	1.40	1.55B	CAB	CAB	.36	....	....	476	....	2,168	968	1	965

SEPTEMBER 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.83	1.95B	1.14A	1.22	1.53	....	....	21	....	54	40	20	20
Apr	1.55	2.02B	.52	.57	1.09	....	....	21	....	77	75	20	75
May	.62	1.05	.35	1.05	.52	....	....	150	....	301	279	85	279
Jne	1.09	1.21	.17	16	.40	....	....	198	1	996	557	288	555
Jly	.16	.16	.01	....	.05	....	....	331	....	601	759	555	628
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	629	628	629
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	629	629	629
Year	1.83	2.02B	CAB	CAB	.51	....	....	331	....	2,029	759	20	629

SEPTEMBER 1986 57 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	2.36	2.53B	1.52A	1.68	2.00	....	....	100	....	230	144	1	129
Apr	2.05	2.65B	.68A	87	1.49	....	....	49	....	114	210	128	210
May	1.05	1.48	44	1.40	.73	....	....	130	....	689	412	211	408
Jne	1.55	1.58	21	24	.60	....	....	288	1	1,746	1,286	424	1,191
Jly	22	26	01	01	.07	....	....	723	....	2,685	2,363	1,194	2,345
Aug	.01	01	CAB	CAB	.00	....	....	20	20	35	2,325	2,310	2,310
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,310	2,310	2,310
Year	2.36	2.65B	CAB	CAB	.69	....	....	723	....	5,499	2,363	1	2,310

SEPTEMBER 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	2.96	3.10B	2.00	2.34	2.58	....	....	7	....	14	14	1	14
Apr	2.30	3.38B	95	1.21	1.99	....	....	41	....	123	125	14	125
May	1.25	1.97	[illegible]	1.89	1.02	....	....	152	....	502	403	131	355
Jne	2.00	2.05	.36	36	.87	....	....	460	3	1,897	1,449	467	1,422
Jly	.35	40	.01	.01	.13	....	....	363	....	1,607	1,853	1,373	1,834
Aug	01	01	CAB	CAB	.00	....	....	16	....	47	1,833	1,795	1,795
Sep	CAB	CAB	CAB	CAB	00	....	....	....	....	....	1,795	1,795	1,795
Year	2.96	3.38B	CAB	CAB	94	....	....	460	....	4,190	1,853	1	1,795

SEPTEMBER 1986 59 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.62	3.75B	2.57A	2.95	3.21	....	....	1	....	1	1	1	1
Apr	2.05	4.22B	1.38A	1.64	2.56	....	....	105	....	142	132	1	132
May	1.63	2.42	83	2.47	1.39	....	....	836	....	2,354	1,230	134	1,198
Jne	2.63	2.65B	58	56	1.22	....	....	336	....	1,458	1,756	1,202	1,756
Jly	.54	62	03A	02	21	....	....	570	....	2,441	2,708	1,685	2,463
Aug	02	.02	CAB	CAB	00	....	....	93	....	97	2,473	2,459	2,459
Sep	CAB	CAB	CAB	CAB	00	....	....	....	....	....	2,459	2,457	2,457
Year	3.62	4.22B	CAB	CAB	1.22	....	....	836	....	6,493	2,708	1	2,457

SEPTEMBER 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	3.70	3.70	3.70	3.70	3.70	....	....	1	1	1	1	1	1
Apr	2.75	5.05B	1.80	2.11	3.22	....	....	52	....	87	85	1	85
May	2.15	3.10	1.18	3.14	1.83	....	....	177	....	507	297	87	282
Jne	3.20	3.34B	86	87	1.66	....	....	280	....	983	680	274	680
Jly	.85	.88B	.04	.04	.35	....	....	486	4	3,877	2,536	1,011	2,536
Aug	.04	.06	CAB	CAB	.01	....	....	421	....	1,677	2,153	1,120	1,135
Sep	CAB	CAB	CAB	CAB	.00	....	....	5	....	5	1,135	1,127	1,127
Year	3.70	5.05B	CAB	CAB	1.53	....	....	486	....	7,137	2,536	1	1,127

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.12	3.77	1.55	3.88	2.31	....	....	200	....	668	440	3	435
Jne.	3.25	4.13B	1.25	1.26	2.19	....	....	175	....	295	552	435	552
Jly.	1.17	1.29	.09	.09	.55	....	....	999	21	5,438	3,325	577	3,325
Aug.	.09	.12	CAB	.01	.03	....	....	1,001	....	2,532	3,405	2,453	2,463
Sep.	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	2,463	2,462	2,462
Year	2.12	4.13B	CAB	CAB	1.01	..	....	1,001	....	8,934	3,405	3	2,462

SEPTEMBER 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	3.50	4.63B	1.90A	4.72	2.96	....	....	461	....	1,163	869	11	804
Jne.	4.00	4.93B	1.77	1.77	2.83	....	....	610	....	858	1,417	804	1,417
Jly.	1.65	1.78B	.19	.17	.84	....	....	957	4	6,907	3,277	1,419	2,860
Aug.	.18	.25	.01	.01	.06	....	....	245	1	1,313	2,844	2,558	2,788
Sep.	.01	.01	CAB	CAB	.00	....	....	128	128	139	2,760	....	....
Year	3.50	4.93B	CAB	CAB	1.33	....	....	957	....	10,380	3,277	....	....

SEPTEMBER 1986 63 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.70	5.40B	2.70	5.58	3.85	....	....	100	....	100	100	....	100
Jne.	3.73	5.93B	2.41A	2.38	3.54	....	....	500	....	1,038	710	100	710
Jly.	2.34	2.35B	.33	.32	1.22	....	....	519	....	3,038	1,318	711	1,192
Aug.	.34	.46	.01	.02	.14	....	....	804	20	5,415	2,867	1,557	2,841
Sep.	.01	.01	CAB	CAB	.00	....	....	292	239	568	2,859	....	....
Year	2.70	5.93B	CAB	CAB	1.75	....	....	804	....	10,159	2,867	....	....

SEPTEMBER 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.96	3.12	.60	.59	1.74	....	....	738	..	2,148	1,177	8	1,177
Aug.	.61	.83	.08	.08	.32	....	....	2,467	54	12,071	5,171	1,225	5,171
Sep.	.06	.14	CAB	.01	.04	....	....	924	371	2,284	5,319	....	....
Year	2.96	3.12	CAB	.01	.70	....	....	2,467	....	16,503	5,319	....	....

SEPTEMBER 1986 65 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	3.20	3.36B	.95	.98	2.21	....	....	507	....	1,091	952	5	950
Aug.	.90	1.31	.31	.36	.71	....	....	601	26	3,582	2,339	982	2,339
Sep.	.35	.80	.30	....	.51	....	....	476	126	1,224	2,627	....	....
Year	3.20	3.36B	.30	....	1.14	....	....	601	....	5,897	2,627	....	....

SEPTEMBER 1986 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.52	2.95B	1.58	1.54	2.24	....	....	8	....	21	19	8	19
Aug.	1.42	2.04B	.88	1.10	1.37	....	....	185	....	506	426	36	296
Sep.	1.50	1.58B	1.42	....	1.40	....	....	35	....	35	296	....	....
Year	2.52	2.95B	.88	....	1.67	....	....	185	....	562	426	....	....

SEPTEMBER 1986 67 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	2.23	2.90B	1.76A	2.03	2.20	....	....	60	....	81	73	....	73
Sep.	....	2.58B		....	2.39	....	....	....	....	....	73	....	....
Year	2.23	2.90B	1.76A	....	2.29	....	....	60	....	81	73	....	....

DECEMBER 1986 53 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.76	.78	.71A	.33	.47	....	....	101	....	101	101	101	101
Jne.	.21	.21	.21	.10	.25	....	....	200	....	200	301	101	301
Jly.	....	....	.	.02	.06	....	....	....	....	....	301	301	301
Aug.	....	....	....	.02	.01	....	....	....	....	....	301	301	301
Sep.	.02	.02	.01A	....	.01	....	....	200	....	215	316	301	316
Oct.	CAB	....	CAB	.01	.00	....	....	....	....	....	316	316	316
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	316	316	316
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	316	316	316
Year	.76	.78	CAB	CAB	.10	....	....	200	....	516	316	101	316

DECEMBER 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.25	1.25	.90A	.82	.94	....	....	1	....	1	1	1	1
Apr.	.96	1.20B	.42A	.51	.73	....	....	2	....	2	1	1	1
May	.53	.53	.36	.75	.48	....	....	2	....	4	5	1	3
Jne.	.34	.85B	.30	.16	.38	....	....	101	....	102	100	3	100
Jly.	.17	.17	.11	.03	.10	....	....	4	....	6	106	100	106
Aug.	....	....	....	.03	.02	....	....	....	....	....	106	106	106
Sep.	.03	.03	.03	....	.01	....	....	100	....	100	106	106	106
Oct.	CAB	..	CAB	.01	.00	....	....	....	....	....	106	106	106
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	106	106	106
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	106	106	106
Year	1.25	1.25	CAB	CAB	.26	....	....	101	....	215	106	1	106

DECEMBER 1986 55 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.10	1.10	1.10	1.13	1.13	....	....	1	1	1	1	1	1
Apr.	1.72	1.72	.60A	.71	1.00	....	....	1	....	2	2	1	2
May	.75	1.06	.45	1.07	.66	....	....	202	....	417	208	2	96
Jne.	1.15	1.22B	.35A	.31	.54	....	....	100	....	109	195	97	195

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 55 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	.32	.32	.18	.04	.16	....	....	100	....	105	298	198	298
Aug.....	....	....	....	.04	.03	....	....	....	....	....	298	298	298
Sep.....	.04	.04	.01	.01	.02	....	....	100	....	200	298	198	198
Oct.....	....	....	....	.01	.01	....	....	....	....	....	198	198	198
Nov.....	01	.01	CAB	CAB	.00	....	....	1	....	1	198	197	197
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	197	196	196
Year....	1.10	1.72	CAB	CAB	.35	....	....	202	....	835	298	1	196

DECEMBER 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	1.45	1.45	1.45	1.50	1.50	....	....	1	1	1	1	1	1
Apr.....	1.10	2.10B	.80A	.95	1.33	....	....	1	....	2	3	1	3
May.....	.95	1.40	.60A	1.35	.85	....	....	8	....	24	25	3	25
Jne.....	1.55	1.55	.46A	.38	.73	....	....	58	....	66	76	66	67
Jly......	.34	.41B	.11	.06	.21	....	....	10	....	21	83	67	83
Aug.....	.06	.07	.05A	.05	.05	....	....	36	....	74	137	83	137
Sep.....	.04	.05B	.01	.01	.03	....	....	20	....	21	138	137	138
Oct.....	.01	.03	.01	.03	.01	....	....	25	....	32	160	138	160
Nov.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	160	160	160
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	164	159	159
Year....	1.45	2.10B	CAB	CAB	.47	....	....	58	....	241	164	1	159

DECEMBER 1986 57 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	1.90	1.90	1.90	1.94	1.94	....	....	1	1	1	1	1	1
Apr.....	2.30	2.70B	[illegible]	1.23	1.73	....	....	10	....	32	32	1	32
May.....	.80	1.80B	.80	1.75	1.10	....	....	4	....	18	44	32	44
Jne.....	1.95	2.00B	.60A	.54	.98	....	....	16	....	29	65	44	65
Jly......	.42	.45B	.17	.11	.31	....	....	10	....	29	85	65	85
Aug.....	.14	.14B	.07A	.08	.08	....	....	300	....	331	370	85	370
Sep.....	.10	.10B	.01	.02	.05	....	....	100	....	157	474	370	472
Oct.....	.01	.05	.01	.06	.01	....	....	18	....	46	487	462	486
Nov.....	.02	.03	CAB	CAB	.00	....	....	47	....	57	485	475	475
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	475	475	475
Year....	1.90	2.70B	CAB	CAB	.62	....	....	300	....	700	487	1	475

DECEMBER 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	2.40	2.40	2.40	2.46	2.46	....	....	1	1	1	1	1	1
Apr.....	2.70	3.25B	1.30A	1.58	2.20	....	....	3	....	6	6	1	6
May.....	1.65	2.25B	1.00	2.22	1.42	....	....	5	....	15	17	6	16
Jne.....	1.95	2.45B	.90A	.76	1.29	....	....	16	....	44	54	16	54
Jly......	.83	.84B	.20A	.16	.44	....	....	154	....	214	219	54	169
Aug.....	.20	.22	.08	.12	.12	....	....	500	....	1,344	749	209	695
Sep.....	.14	.15	.04A	.03	.08	....	....	325	....	1,174	1,494	695	1,494
Oct.....	.02	.18	CAB	.08	.02	....	....	471	....	1,296	1,907	1,478	[illegible]
Nov.....	.06	.06	CAB	CAB	.01	....	....	227	....	611	1,895	1,679	1,679
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,679	1,679	1,679
Year....	2.40	3.25B	CAB	CAB	.80	....	....	500	....	4.705	1,907	1	1,679

DECEMBER 1986 59 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	3.00	3.00	3.00	3.05	3.05	....	....	1	1	1	1	1	1
Apr.....	2.30	4.10B	1.70A	2.00	2.73	....	....	2	....	3	5	1	5
May.....	2.05	2.70B	1.27	2.75	1.79	....	....	2	....	5	8	5	8
Jne.....	1.50	3.02B	1.20A	1.03	1.66	....	....	450	....	456	462	8	462
Jly......	.88	.88	.30	.24	.61	....	....	84	....	100	470	462	469
Aug.....	.26	.28B	.13	.20	.18	....	....	450	....	1,578	1,542	469	1,542
Sep.....	.17	.26	.06A	.06	.14	....	....	452	....	1,740	2,796	1,542	2,796
Oct.....	.05	.32	.01A	.20	.04	....	....	1,656	....	2,718	4,320	2,701	4,320
Nov.....	.18	.21B	CAB	CAB	.04	....	....	452	....	2.598	4,557	3,402	3,402
Dec.....	CAB	.01	CAB	CAB	.00	....	....	5	4	12	3,401	3,394	3,401
Year....	3.00	4.10B	CAB	CAB	1.02	....	....	1,656	....	[illegible]	4,557	1	3,401

DECEMBER 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	3.65	3.65	3.65	3.70	3.70	....	....	1	1	1	1	1	1
Apr.....	2.55	4.85B	2.10A	2.47	3.33	....	....	2	....	2	4	1	4
May.....	2.48	3.30B	1.65	3.36	2.22	....	....	20	....	50	38	4	26
Jne.....	2.10	3.65B	1.55A	1.37	2.10	....	....	3	....	8	33	26	32
Jly......	1.32	1.52	.45A	.36	.84	....	....	59	....	171	132	28	130
Aug.....	.44	.47	.20	.28	.28	....	....	169	....	352	449	130	449
Sep.....	.30	.40	.10	.12	.23	....	....	357	1	2,002	1,502	446	1,502
Oct.....	.10	.60	.01	.36	.09	....	....	1,044	....	4,629	2,652	1,489	2,652
Nov.....	.46	.47	.01	.01	.11	....	....	6,580	96	15,112	8,926	2,847	8,502
Dec.....	.02	.02	CAB	CAB	.00	....	....	58	17	110	8,444	....	....
Year....	3.65	4.85B	CAB	CAB	1.29	....	....	6,580	....	22,437	8,926	....	....

DECEMBER 1986 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	2.60	3.90B	2.05A	3.91	2.68	....	....	50	....	52	52	1	52
Jne.....	2.40	4.33B	1.97A	1.78	2.60	....	....	7	....	12	59	52	59
Jly......	1.45	1.81B	.47	.52	1.12	..	....	100	....	149	189	59	189
Aug.....	.68	.68	.34A	.36	.42	...	....	105	....	193	337	190	337

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 61 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	43	58	.16	.18	.36	....	....	325	....	1,124	929	339	929
Oct	.15	1.00	.04	.70	.19	....	....	2,049	....	8,058	4,528	931	4,251
Nov	87	87	.05	.05	.32	....	....	3,503	118	24,086	6,672	4,342	6,661
Dec	.03	08	CAB	CAB	.03	....	....	754	255	2,324	7,091	....	....
Year	2.60	4.33B	CAB	CAB	.96	....	....	3,503	....	35,998	7,091	....	....

DECEMBER 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.65	4.60B	2.45A	4.70	3.31	....	....	101	....	253	125	50	61
Jne	....	5.04B	2.45A	2.25	3.18	....	....	....	....	....	61	61	61
Jly	2.40	2.40	.78	.75	1.47	....	....	62	....	139	138	61	138
Aug	63	95	49	57	63	....	....	568	....	2,372	803	145	770
Sep	59	85	.30	.30	56	....	....	517	21	3,151	1,478	775	1,428
Oct	30	1.55B	08	1.24	.36	....	....	2,007	3	9,105	2,900	1,440	2,773
Nov	1.45	1.45	37	.40	.82	....	....	1,259	57	6,663	3,476	2,006	3,343
Dec	29	60	.29	....	.44	....	....	263	39	773	3,360	....	....
Year	2.65	5.04B	08	....	1.34	....	....	2,007	....	22,456	3,476	....	....

DECEMBER 1986 63 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.85	5.40B	2.75	5.50	3.98	....	....	61	....	63	63	61	63
Jne	....	5.80B	3.00A	2.80	3.80	....	....	....	....	....	63	63	63
Jly	2.87	2.87	1.10A	1.03	1.89	....	....	303	....	694	566	63	566
Aug	1.20	1.20	72	85	.91	....	....	5,227	....	10,604	6,503	566	6,503
Sep	69	1.20	45	51	.82	....	....	6,367	11	14,690	7,236	4,819	5,120
Oct	48	2.22	.18	1.93	.62	....	....	3,151	36	13,796	6,469	4,804	5,088
Nov	2.20	2.32	.89A	1.21	1.59	....	....	324	....	1,426	4,769	4,337	4,399
Dec	1.04	1.60	1.04	....	1.38	....	....	35	....	54	4,394	....	....
Year	2.85	5.80B	18	....	1.87	....	....	6,367	....	41,327	7,236	....	....

DECEMBER 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.20	2.21	1.37	1.39	1.81	....	....	17	2	62	42	5	42
Aug	1.36	1.72B	1.05	1.19	1.26	....	....	566	1	2,192	1,091	47	1,091
Sep	1.25	1.63	72	80	1.18	....	....	1,228	56	7,456	4,150	1,132	4,150
Oct	85	3.15	.39	2.77	1.02	....	....	2,180	60	16,108	6,556	3,831	3,831
Nov	3.11	3.28	1.65A	2.18	2.50	....	....	423	1	1,742	3,499	3,055	3,137
Dec	2.37	2.60	2.09A	....	2.37	....	....	134	3	173	3,137	....	....
Year	2.20	3.28	39	....	1.69	....	....	2,180	1	27,733	6,558	....	....

DECEMBER 1986 65 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.00	2.78B	1.95A	1.82	2.27	....	....	....	....	....	....	....	....
Aug	1.86	2.14B	1.45	1.63	1.71	....	....	2,108	....	4,850	2,444	1	1,468
Sep	1.63	2.15	1.11	1.25	1.64	....	....	849	26	3,701	2,532	1,464	2,470
Oct	1.22	4.05	78	3.69	1.57	....	....	1,494	14	8,063	3,579	2,478	3,365
Nov	4.07	4.14	2.55	3.18	3.48	....	....	272	....	571	3,359	810	810
Dec	3.30	3.47B	3.09A	....	3.37	....	....	2	....	5	805	....	....
Year	2.00	4.[illegible]4	78	....	2.34	....	....	2,108	....	17,190	3,579	....	....

DECEMBER 1986 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.05	2.44B	1.98A	2.18	2.24			1		1	1	1	1
Sep	2.26	2.76B	1.63	1.88	2.22			35		48	42	1	42
Oct	1.70	4.85B	1.44	4.66	2.28			17		64	49	30	30
Nov	3.93	5.13B	3.74A	4.18	4.47			3		3	30	13	13
Dec		4.47B	4.09A		4.37						13		
Year	2.05	5.13B	1.44		3.11			35		116	49		

DECEMBER 1986 67 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	2.73	3.05B	2.60A	2.80	2.81			300		306	204		4
Sep	3.30	3.48B	2.29	2.60	2.89			66		85	69	2	69
Oct	2.45	5.85B	2.14A	5.66	3.10			10		11	64	63	63
Nov		6.13B	4.75A	5.18	5.47						63	6	6
Dec		5.47B	5.09A	5.44	5.37						8		
Year	2.73	6.13B	2.14A	5.44	3.92			300		402	204		

DECEMBER 1986 68 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	3.13	6.850	2.99A	6.66	4.41			12		14	13	12	12
Nov		7.13B	5.75A	6.18	6.47						7	1	1
Dec		6.47B	6.09A	6.44	6.37						1		
Year	3.13	7.13B	2.99A	6.44	5.75			12		14	13		

MARCH 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	30	39	29	26	29			8,020		8,278	8,211	8,020	8,211
Sep	34	40B	20	18	29			8,200		8,222	8,216	2,059	2,059
Oct	14	47	09	47	17			55		263	2,133	2,057	2,121
Nov	45	45	14	13	23			151		384	2,328	2,142	2,328
Dec	15	15	02	02	09			130		502	2,386	2,307	2,336
Year	30	47	02	02	21			8,200		17,649	8,216	2,057	2,336

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — PUTS

MARCH 1987 59 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.60	1.63B	1.43	1.40	1.52	....	....	2	2	4	4	2	4
Jly.	....	.89B	.57A	.48	.93	....	....	....	....	....	4	4	4
Aug.	.45	.50	.38	.37	.42	....	....	604	....	977	872	4	872
Sep.	.50	.55B	.32A	.23	.41	....	....	5	....	9	877	872	877
Oct.	.22	.83	.13A	.68	.26	....	....	47	....	131	955	876	955
Nov.	.78	.78	.22	.24	.38	....	....	117	3	522	1,199	979	1,185
Dec.	.20	.28	.05	.05	.16	....	....	102	....	589	1,216	1,103	1,201
Year	1.60	1.63B	.05	.05	.58	....	....	604	....	2,232	1,216	2	1,201

MARCH 1987 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.00	1.10	.76A	.65	.90	—	—	4	—	7	6	1	6
Aug.	.56	.78	.52	.52	.57	—	—	51	—	98	103	6	103
Sep.	.68	.77B	.35	.36	.57	—	—	6	—	42	129	103	123
Oct.	.35	1.10	.21	1.00	.39	—	—	59	—	176	194	126	178
Nov.	1.05	1.05	.40	.42	.63	—	—	248	8	1,418	985	189	985
Dec.	.41	.52	.09	.10	.32	—	—	318	9	2,344	1,895	997	1,863
Year	1.00	1.10	.09	.10	.56	—	—	318	—	4,065	1,895	1	1,863

MARCH 1987 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.95	1.95	.99A	.88	1.24	—	—	1	—	1	1	1	1
Aug.	.95	1.00	.77A	.72	.77	—	—	301	—	304	304	1	304
Sep.	.82	.97B	.58A	.54	.78	—	—	4	—	17	314	305	314
Oct.	.45	1.55	.28	1.40	.57	—	—	118	—	213	477	314	477
Nov.	1.44	1.48	.70	.73	.98	—	—	182	—	942	1,050	483	1,000
Dec.	.65	.87	.19	.19	.59	—	—	722	1	4,234	2,542	996	2,542
Year	1.95	1.95	.19	.19	.82	—	—	722	—	5,711	2,542	1	2,542

MARCH 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.30	1.30	1.25A	1.15	1.28	—	—	1	—	2	2	1	2
Aug.	1.15	1.23B	1.04A	.98	1.03	—	—	1	—	1	3	2	3
Sep.	1.20	1.32B	.84A	.77	1.05	—	—	4	—	12	9	3	8
Oct.	.65	2.15	.43	1.89	.83	—	—	215	—	498	381	8	381
Nov.	1.92	2.00	1.07	1.14	1.45	—	—	418	—	1,285	926	378	924
Dec.	1.19	1.32	.35	.39	1.01	—	—	1,040	3	4,845	2,730	1,122	2,469
Year	1.30	2.15	.35	.39	1.10	—	—	1,040	—	6,643	2,730	1	2,469

MARCH 1967 63 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.35	2.35	1.60A	1.47	1.90	—	—	4	—	5	5	....	5
Aug.	1.45	1.57B	1.03A	1.30	1.35	—	—	2	—	3	7	5	7
Sep.	1.60	1.65B	1.05	1.07	1.37	—	—	31	—	77	81	7	81
Oct.	1.08	2.62	.70	2.48	1.16	—	—	124	2	589	329	82	233
Nov.	2.55	2.61	1.65	1.70	2.03	—	—	45	—	94	217	179	179
Dec.	1.74	2.04B	.66	.71	1.59	—	—	537	—	1,300	1,152	178	1,152
Year	2.35	2.62	.66	.71	1.56	—	—	537	—	2,068	1,152	....	1,152

MARCH 1987 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.70	2.70	1.97A	1.84	2.14	—	—	1	—	1	1	....	1
Aug.	1.69	2.00	1.69	1.68	1.72	—	—	5	—	10	11	1	11
Sep.	1.85	2.13B	1.47A	1.42	1.77	—	—	14	—	35	39	12	39
Oct.	1.23	3.35	1.00	3.17	1.59	—	—	105	—	639	454	39	383
Nov.	3.37	3.40B	2.15	2.38	2.73	—	—	58	—	143	364	290	291
Dec.	2.32	2.84B	1.18	1.20	2.30	—	—	15	—	32	302	290	302
Year	2.70	3.40B	1.00	1.20	2.04	—	—	105	—	860	454	....	302

MARCH 1987 65 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.35	2.35	2.35	2.27	2.27	—	—	300	300	300	300	300	300
Aug.	2.20	2.60	1.95	2.12	2.17	—	—	20	—	78	344	320	344
Sep.	2.22	2.60B	1.90A	1.87	2.22	—	—	501	—	507	851	344	851
Oct.	1.71	4.00B	1.48	3.98	2.10	—	—	452	—	867	1,244	853	1,214
Nov.	4.08	4.15B	2.95	3.16	3.52	—	—	8	—	30	1,213	1,193	1,193
Dec.	3.25	3.75	1.84	1.84	3.13	—	—	410	—	415	1,222	1,192	1,222
Year	2.35	4.15B	1.48	1.84	2.56	—	—	501	—	2,197	1,244	300	1,222

MARCH 1987 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	4.10	4.10	4.06	4.83	4.45	—	—	2	—	2	—	—	—
Nov.	—	5.08B	4.48A	3.56	4.51	—	—	—	—	—	—	—	—
Year	4.10	5.08B	4.06	3.56	4.48	—	—	2	—	2	—	—	—

MARCH 1987 67 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	3.35	3.70	3.07A	3.28	3.20	—	—	1	—	3	3	1	3
Sep.	3.90	3.90	2.90A	3.03	3.36	—	—	1	—	1	3	3	3
Oct.	—	5.30B	2.65A	5.67	3.40	—	—	—	—	—	3	3	3
Nov.	—	5.85B	5.15A	4.95	5.30	—	—	—	—	—	3	3	3
Dec.	—	5.63B	3.72A	3.54	5.01	—	—	—	—	—	3	1	1
Year	3.35	5.85B	2.65A	3.54	4.05	—	—	1	—	4	3	1	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1987 59 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.80	.80	.37A	.46	.62	....	....	5	....	5	5	....	5
Dec.	.55	.55	.27A	.17	.39	....	....	50	....	52	56	5	56
Year	.80	.80	.27A	.17	.50	....	....	50	....	57	56	....	56

JUNE 1987 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	1.02	1.05B	.98	1.43	1.14	....	....	4	....	7	7	3	7
Nov.	1.10	1.10	.57A	.72	.96	....	....	40	....	43	50	7	50
Dec.	.74	.80B	.45A	.30	.62	....	....	100	....	172	156	51	156
Year	1.02	1.10	.45A	.30	.90	....	....	100	....	222	156	3	156

JUNE 1987 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	1.45	1.45	1.45	1.01	1.16	....	....	3	....	3	3	3	3
Dec.	1.16	1.16	.50	.48	.92	....	....	110	....	339	320	5	320
Year	1.45	1.45	.50	.48	1.04	....	....	110	....	342	320	3	320

JUNE 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	1.55	1.73B	1.50A	1.45	1.72	....	....	200	....	250	200	200	200
Dec.	1.60	1.62	.77A	.75	1.34	....	....	871	....	2,119	1,260	205	1,260
Year	1.55	1.73B	.77A	.75	1.53	....	....	871	....	2,369	1,260	200	1,260

JUNE 1987 63 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	1.30	2.60B	1.05A	2.85	1.56	....	....	38	....	62	62	38	62
Nov.	2.15	2.75B	1.73A	2.00	2.32	....	....	20	....	21	73	43	43
Dec.	2.20	2.22B	1.10	1.11	1.86	....	....	204	....	340	380	45	380
Year	1.30	2.75B	1.05A	1.11	1.91	....	....	204	....	423	380	38	380

JUNE 1987 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.57	1.58	1.57	1.59	1.59	....	....	275	275	275	275	275	275
Year	1.57	1.58	1.57	1.59	1.59	....	....	275	275	275	275	275	275

JUNE 1987 65 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.03	3.60B	1.88A	4.15	2.64	....	....	580	....	685	685	580	685
Nov.	....	4.25B	3.05A	3.30	3.63	....	....	....	....	....	685	685	685
Dec.	....	3.68B	2.25A	2.15	3.19	....	....	....	....	....	685	686	685
Year	2.03	4.25B	1.88A	2.15	3.15	....	....	580	....	685	685	580	685

JUNE 1987 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.55	4.30B	2.43A	4.92	3.00	....	....	1	....	2	2	1	2
Nov.	....	5.05B	3.85A	4.02	4.39	....	....	....	....	....	2	2	2
Dec.	....	4.50B	2.98A	2.81	4.01	....	....	....	....	....	2	2	2
Year	2.55	5.05B	2.43A	2.81	3.80	....	....	1	....	2	2	1	2

JUNE 1987 67 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	3.15	5.10B	3.15	5.72	3.59	....	....	1	....	1	1	1	1
Nov.	....	5.80B	5.10A	4.81	5.19	....	....	....	....	....	1	1	1
Dec.	....	5.21B	3.75A	3.56	4.83	....	....	....	....	....	1	1	1
Year	3.15	5.80B	3.15	3.56	4.53	....	....	1	....	1	1	1	1

SEPTEMBER 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.54	1.54	1.05A	1.00	1.30	....	....	50	....	50	50	50	50
Year	1.54	1.54	1.05A	1.00	1.30	....	....	50	....	50	50	50	50

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.4908	.5004	.4779	.4964	.4875	....	....	27,623	8,967	371,710	28,522	23,320	26,710
Feb.	.4960	.5400	.4900	.5316	.5142	....	....	35,630	11,817	395,075	32,446	26,100	30,373
Mar.	.5340	.5380	.5151	....	.5260	....	....	30,387	794	138,934	29,173	....	....
Year	.4908	.5400	.4779	....	.5092	....	....	35,630	794	905,719	32,446	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.4960	.5049	.4825	.5011	.4923	....	....	480	36	4,001	2,304	1,095	2,304
Feb.	.5006	.5456	.4947	.5373	.5193	....	....	3,631	123	22,532	8,278	2,346	8,278
Mar.	.5405	.5436	.5115	.5175	.5281	....	....	27,109	2,576	269,063	31,165	9,033	27,375
Apr.	.5163	.5568	.4960	.5493	.5300	....	....	31,005	10,595	409,143	33,187	26,232	32,300
May	.5458	.5580	.5166	.5174	.5406	....	....	24,704	11,644	378,556	32,639	24,204	24,204
Jne.	.5178	.5537	.5164	....	.5420	....	....	22,938	1,071	123,012	23,753	....	....
Year	.4960	.5580	.4825	....	.5253	....	....	31,005	36	1206,307	33,187	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.5000	.5101	.4895A	.5060	.4974	....	....	174	....	480	393	29	393
Feb.	.5060	.5500B	.4999A	.5423	.5244	....	....	170	....	802	495	423	480
Mar.	.5437	.5478B	.5158	.5220	.5329	....	....	278	21	2,306	1,097	570	1,097
Apr.	.5205	.5604B	.5021A	.5528	.5337	....	....	601	52	5,200	2,236	1,120	2,236
May	.5490	.5625	.5196	.5203	.5440	....	....	3,720	140	15,250	5,957	2,279	5,957
Jne.	.5205	.5648	.5194	.5645	.5472	....	....	21,375	3,498	279,004	31,001	7,466	31,001
Jly.	.647	.6002	.5565	.5998	.5760	....	....	26,446	12,104	441,808	35,797	28,536	32,371
Aug.	.6015	.6124	.5907	.6119	.6032	....	....	28,148	7,687	358,629	34,652	30,736	31,161
Sep.	.6124	.6134	.5878A	....	.6007	....	....	38,610	1,424	137,001	30,502	....	....
Year	.5000	.6134	.4895A	....	.5510	....	....	38,610	....	1240,480	35,797	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.4991	.5140B	.4958A	.5110	.5018	....	....	3	....	9	5	1	5
Feb.	.5096	.5540	.5060A	.5480	.5296	....	....	9	....	43	16	6	16
Mar.	.5535	.5535	.5220A	.5265	.5379	....	....	11	....	67	46	16	45
Apr.	.5250	.5640	.5070	.5570	.5375	....	....	109	....	492	311	65	311
May	.5525	.5660B	.5240	.5240	.5479	....	....	206	....	894	598	311	598
Jne.	.5280	.5677B	.5238A	.5671	.5504	....	....	341	19	1,956	1,231	597	1,231
Jly.	.5670	.6034	.5585	.6028	.5785	....	....	575	105	6,514	2,948	1,377	2,948
Aug.	.6051	.6149	.5930	.6144	.6059	....	....	6,313	236	30,576	13,189	2,905	13,189
Sep.	.6150	.6268	.5902	.6112	.6075	....	....	25,075	4,314	365,412	31,875	15,561	25,524
Oct.	.6108	.6254	.5824	.5863	.6115	....	....	32,386	6,020	413,359	33,114	25,180	30,596
Nov.	.5820	.6110	.5787	.6099	.5950	....	....	30,793	11,860	375,778	31,069	28,423	28,877
Dec.	.6140	.6149	.5869	....	.5978	....	....	30,849	1,766	149,327	27,933	....	....
Year	.4991	.6268	.4958A	....	.5667	....	....	32,386	....	1344,427	33,114	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.5440	.5530B	.5425	.5465	.5466	....	....	2	....	8	6	2	4
Mar.	....	.5525B	.5275A	.5315	.5419	....	....	....	....	....	4	4	4
Apr.	.5662	.5672B	.5125A	.5611	.5412	....	....	5	....	5	9	4	8
May	.5550	.5695B	.5300A	.5290	.5519	....	....	2	....	4	9	7	7
Jne.	.5350	.5675B	.5330	.5700	.5535	....	....	24	....	42	22	7	22
Jly.	.5710	.6050B	.5620A	.6058	.5813	....	....	107	....	206	147	22	147
Aug.	.6085	.6170B	.5970	.6157	.6086	....	....	220	2	515	368	153	367
Sep.	.6184	.6295	.5932A	.6137	.6101	....	....	314	9	1,956	1,026	408	1,026
Oct.	.6133	.6280	.5850	.5889	.6141	....	....	372	22	3,423	1,448	1,031	1,448
Nov.	.5845	.6138	.5813	.6131	.5977	....	....	3,728	108	15,725	4,887	1,369	4,887
Dec.	.6176	.6250	.5880	.6247	.6038	....	....	25,281	3,222	276,760	22,016	5,340	22,016
Year	.5440	.6295	.5125A	.6247	.5773	....	....	25,281	....	298,644	22,016	2	22,016

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.6145	.6190B	.6130A	.6177	.6160	....	....	2	....	2	2	....	....
Sep.	.6128	.6320B	.6028A	.6162	.6137	....	....	57	....	88	68	....	68
Oct.	.6245	.6315B	.5888A	.5917	.6170	....	....	264	....	599	575	68	575
Nov.	.5885	.6180	.5850	.6160	.6006	....	....	156	....	437	605	449	476
Dec.	.6205B	.6285	.5909	.6279	.6067	....	....	262	7	1,405	842	470	842
Year	.6145	.6320B	.5850	.6279	.6108	....	....	264	....	2,531	842	....	842

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.6140	.6335B	.6100A	.6200	.6190	....	....	1	....	1	1	1	1
Oct.	.6210	.6305B	.5960A	.5945	.6199	....	....	3	....	4	3	1	2
Nov.	.5991	.6210	.5990A	.6200	.6037	....	....	150	....	258	255	2	255
Dec.	.6200	.6320B	.5948A	.6314	.6101	....	....	20	....	56	281	255	279
Year	.6140	.6335B	.5948A	.6314	.6131	....	....	150	....	319	281	1	279

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.6011	.6225B	.5970	.6350	.6154	....	....	1	....	3	2	1	1
Year	.6011	.6225B	.5970	.6350	.6154	....	....	1	....	3	2	1	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1986 40 CALLS													
Jan.	....	8.87B	8.00A	8.02	8.52	....	....	....	....	....	4	....	....
Year	....	8.87B	8.00A	8.02	8.52	....	....	....	....	....	4	....	....
MARCH 1986 41 CALLS													
Jan.	....	7.87B	7.00A	7.02	7.52	....	....	....	....	....	2	....	....
Year	....	7.87B	7.00A	7.02	7.52	....	....	....	....	....	2	....	....
MARCH 1986 42 CALLS													
Jan.	6.84	7.80B	5.96A	7.64	6.75	....	....	2	....	2	62	20	20
Feb.	....	11.70B	7.20A	11.16	9.42	....	....	....	....	....	20	20	20
Mar.	11.00	11.37B	10.63	....	11.05	....	....	3	....	4	20	....	....
Year	6.84	11.70B	5.96A	....	9.07	....	....	3	....	6	62	....	....
MARCH 1986 43 CALLS													
Jan.	5.03	6.80B	4.96A	6.64	5.75	....	....	2	....	5	59	9	9
Feb.	8.05	10.70B	6.20A	10.16	8.42	....	....	4	....	6	11	....	....
Year	5.03	10.70B	4.96A	10.16	7.08	....	....	4	....	11	59	....	....
MARCH 1986 44 CALLS													
Jan.	4.97	5.80	3.96A	5.64	4.75	....	....	5	....	19	91	21	21
Feb.	5.42	9.92	5.20A	9.16	7.42	....	....	20	....	40	17	1	11
Mar.	....	9.37B	8.85A	....	9.05	....	....	....	....	....	6	....	....
Year	4.97	9.92	3.96A	....	7.07	....	....	20	....	59	91	....	....
MARCH 1986 45 CALLS													
Jan.	3.62	4.80B	3.00A	4.64	3.78	....	....	5	....	24	186	131	131
Feb.	4.76	8.70B	4.20A	8.16	6.42	....	....	8	....	16	133	86	86
Mar.	7.74	8.37B	7.73	....	8.05	....	....	2	....	2	86	....	....
Year	3.62	8.70B	3.00A	....	6.08	....	....	8	....	42	186	....	....
MARCH 1986 46 CALLS													
Jan.	2.83	3.86	2.15A	3.64	2.85	....	....	54	....	164	385	328	328
Feb.	3.75	7.70B	3.15A	7.16	5.42	....	....	105	....	166	329	6	6
Mar.	7.62	7.62	6.22	6.87	7.05	....	....	3	....	6	6	....	....
Year	2.83	7.70B	2.15A	6.87	5.10	....	....	105	....	336	385	....	....
MARCH 1986 47 CALLS													
Jan.	2.33	2.88	1.36	2.67	2.01	....	....	375	11	1,670	1,960	1,035	1,035
Feb.	2.41	6.70B	2.22A	6.16	4.42	....	....	91	....	534	1,031	535	535
Mar.	6.40	6.71B	5.72	....	6.05	....	....	94	....	198	533	....	....
Year	2.33	6.71B	1.36	....	4.16	....	....	375	....	2,402	1,960	....	....
MARCH 1986 48 CALLS													
Jan.	1.52	2.12	.71	1.77	1.29	....	....	343	9	2,627	1,201	831	831
Feb.	1.70	5.70B	1.32A	5.16	3.45	....	....	187	1	889	864	332	332
Mar.	5.40	5.65	4.71	....	5.05	....	....	4	....	10	330	....	....
Year	1.52	5.70B	.71	....	3.26	....	....	343	....	3,526	1,201	....	....
MARCH 1986 49 CALLS													
Jan.	.97	1.27	.40	1.02	.76	....	....	734	86	5,512	2,201	1,526	1,768
Feb.	.97	4.93	.68	4.16	2.55	....	....	370	....	2,108	1,790	1,006	1,020
Mar.	4.40	4.65	3.59	....	4.05	....	....	50	1	95	969	....	....
Year	.97	4.93	.40	....	2.45	....	....	734	....	7,715	2,201	....	....
MARCH 1986 50 CALLS													
Jan.	.62	.77	.19A	.50	.40	....	....	416	8	3,745	1,316	877	1,316
Feb.	.47	3.88	.30	3.16	1.74	....	....	671	....	3,960	1,479	535	535
Mar.	3.41	3.41	2.62	....	3.05	....	....	51	....	61	453	....	....
Year	.62	3.88	.19A	....	1.73	....	....	671	....	7,766	1,479	....	....
MARCH 1986 51 CALLS													
Jan.	.33	.47	.10	.23	.20	....	....	361	....	1,328	534	184	534
Feb.	.22	2.90B	.12	2.20	1.07	....	....	443	16	2,566	1,112	543	973
Mar.	2.43	2.68	1.34	....	2.06	....	....	134	5	214	973	....	....
Year	.33	2.90B	.10	....	1.11	....	....	443	....	4,108	1,112	....	....
MARCH 1986 52 CALLS													
Jan.	.13	.13	.10A	.09	.10	....	....	1	....	1	1	1	1
Feb.	.07	1.92	.07	1.31	.58	....	....	2,273	....	5,648	2,795	1	2,699
Mar.	1.45	1.69B	.40	....	1.11	....	....	434	13	827	2,681	....	....
Year	.13	1.92	.07	....	.59	....	....	2,273	....	6,476	2,795	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1986 53 CALLS													
Feb.	.10	1.09	.10	.63	.41	....	....	1,332	....	3,873	1,462	10	1,444
Mar.	.72	.90	.02	....	.46	....	....	431	39	1,294	1,601	....	....
Year	.10	1.09	.02	....	.43	....	....	1,332	....	5,167	1,601	....	....
MARCH 1986 54 CALLS													
Feb.	.10	.56	.08	.26	.21	....	....	1,915	44	7,067	3,894	1,915	3,894
Mar.	.30	.31	.01	....	.14	....	....	3,358	74	5,457	6,054	....	....
Year	.10	.56	.01	....	.17	....	....	3,358	44	12,524	6,054	....	....
JUNE 1986 41 CALLS													
Jan.	....	9.25B	7.50A	9.35	8.19	....	....	....	....	....	141	....	....
Year	....	9.25B	7.50A	9.35	8.19	....	....	....	....	....	141	....	....
JUNE 1986 42 CALLS													
Jan.	....	8.25B	6.50A	8.11	7.23	....	....	....	....	....	106	50	50
Feb.	....	10.82B	....	11.73	9.93	....	....	....	....	....	50	50	50
Mar.	11.57	11.78B	9.25A	9.75	10.81	....	....	19	....	19	50	50	50
Apr.	12.35	13.57B	7.90A	12.93	11.00	....	....	25	....	25	75	50	50
May	12.29	13.60B	9.80A	9.74	12.06	....	....	400	....	400	450	50	50
Jne.	....	12.45B	9.70A	....	11.54	....	....	....	....	....	50	....	....
Year	11.57	13.60B	6.50A	....	10.42	....	....	400	....	444	450	....	....
JUNE 1986 43 CALLS													
Jan.	....	7.25B	5.50A	7.11	6.24	....	....	....	....	....	132	52	52
Feb.	....	9.82B	....	10.73	8.93	....	....	....	....	....	52	2	2
Mar.	....	10.78B	8.25A	8.75	9.81	....	....	....	....	....	2	2	2
Apr.	....	12.57B	6.90A	11.93	10.00	....	....	....	....	....	2	2	2
May	....	12.60B	8.80A	8.74	11.06	....	....	....	....	....	2	2	2
Jne.	10.30	11.45B	8.70A	....	10.54	....	....	2	....	4	4	....	....
Year	10.30	12.60B	5.50A	....	9.43	....	....	2	....	4	132	....	....
JUNE 1986 44 CALLS													
Jan.	....	6.25B	4.55A	6.11	5.29	....	....	....	....	....	135	135	135
Feb.	8.32	8.62B	8.32	9.73	7.93	....	....	1	....	1	135	100	100
Mar.	....	9.78B	7.25A	7.75	8.81	....	....	....	....	....	100	100	100
Apr.	10.35	11.57B	5.90A	10.93	9.00	....	....	50	....	52	101	100	100
May	10.29	11.60B	7.80A	7.74	10.06	....	....	400	....	400	482	100	100
Jne.	....	10.45B	7.70A	....	9.54	....	....	....	....	....	100	....	....
Year	8.32	11.60B	4.55A	....	8.43	....	....	400	....	453	482	....	....
JUNE 1986 45 CALLS													
Jan.	4.12	5.30B	3.60A	5.13	4.39	....	....	20	....	22	55	45	55
Feb.	7.35	7.82B	7.35	8.73	6.94	....	....	1	....	1	55	28	28
Mar.	7.54	8.78B	6.25A	6.75	7.81	....	....	5	....	5	28	28	28
Apr.	5.44	10.57B	4.90A	9.93	8.01	....	....	3	....	4	28	5	5
May	....	10.60B	6.80A	6.74	9.06	....	....	....	....	....	5	5	5
Jne.	8.30	9.45B	6.70A	....	8.54	....	....	5	....	7	7	....	....
Year	4.12	10.60B	3.60A	....	7.45	....	....	20	....	39	55	....	....
JUNE 1986 46 CALLS													
Jan.	3.51	4.35B	2.94	4.22	3.56	....	....	12	....	27	105	96	96
Feb.	5.48	6.82B	3.78A	7.75	5.97	....	....	3	....	5	96	95	95
Mar.	5.27	7.78B	5.27	5.75	6.83	....	....	....	....	....	95	87	87
Apr.	8.04	9.57B	4.17A	8.93	7.02	....	....	27	....	27	113	....	....
Year	3.51	9.57B	2.94	8.93	5.84	....	....	27	....	59	113	....	....
JUNE 1986 47 CALLS													
Jan.	3.09	3.48	2.27A	3.36	2.80	....	....	50	....	69	453	441	441
Feb.	3.20	7.20	2.97A	6.83	5.05	....	....	4	....	22	441	431	431
Mar.	6.80	6.92B	4.40A	4.81	5.87	....	....	27	....	30	431	416	416
Apr.	....	8.57B	3.27A	7.93	6.07	....	....	....	....	....	416	276	276
May	7.22	8.60B	4.80A	4.74	7.06	....	....	1	....	1	326	275	275
Jne.	....	7.45B	4.70A	....	6.54	....	....	....	....	....	275	....	....
Year	3.09	8.60B	2.27A	....	5.56	....	....	50	....	122	453	....	....
JUNE 1986 48 CALLS													
Jan.	2.44	2.69B	1.68A	2.59	2.14	....	....	12	....	95	868	835	868
Feb.	2.40	6.35	2.25A	5.92	4.18	....	....	24	....	168	867	812	812
Mar.	5.80	5.98	3.44A	3.94	4.96	....	....	10	....	31	808	788	788
Apr.	2.80	7.57B	2.52A	6.93	5.14	....	....	34	....	79	806	449	449
May	6.52	7.60B	3.80A	3.74	6.06	....	....	1	....	2	449	439	439
Jne.	5.72	6.45B	3.70A	....	5.54	....	....	1	....	1	432	....	....
Year	2.44	7.60B	1.68A	....	4.67	....	....	34	....	376	868	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.85	2.20	1.20	1.91	1.59	....	....	208	1	735	575	303	575
Feb.	1.77	5.50	1.58	5.06	3.38	....	....	106	2	467	643	569	617
Mar.	4.95	5.15	2.70	3.10	4.09	....	....	50	....	173	618	550	600
Apr.	2.33	6.62B	1.80A	5.93	4.25	....	....	82	....	113	626	273	273
May	6.24	6.61	2.80A	2.74	5.06	....	....	24	....	29	273	267	267
Jne.	4.20	5.45B	2.70A	....	4.54	....	....	3	....	5	267	....	....
Year	1.85	6.62B	1.20	....	3.81	....	....	208	....	1,522	643	....	....

JUNE 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.39	1.58	.82	1.37	1.17	....	....	315	6	1,297	817	232	817
Feb.	1.37	4.65	1.11	4.24	2.65	....	....	357	4	1,496	903	592	592
Mar.	4.25	4.50B	2.07A	2.38	3.29	....	....	186	....	391	416	366	366
Apr.	1.86	5.59	1.20	4.94	3.42	....	....	40	....	268	448	366	418
May	4.88	5.70	1.79A	1.77	4.07	....	....	11	...	44	428	360	360
Jne.	3.73	4.45B	3.73	....	3.54	....	....	9	....	9	359	....	....
Year	1.39	5.70	.82	....	3.02	....	....	357	....	3,505	903	....	....

JUNE 1986 51 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.17	1.17	60	.96	.83	....	....	130	....	521	392	47	392
Feb.	.97	3.90	.82	3.48	2.04	....	....	446	17	2,146	1,054	410	865
Mar.	3.60	3.60	1.43	1.75	2.57	....	....	121	...	404	852	770	807
Apr.	1.71	4.70	.76	4.03	2.69	....	....	347	12	2,199	1,124	762	792
May	3.48	4.75	.82	89	3.14	....	....	150	....	283	788	604	613
Jne.	.98	3.45B	.98	....	2.55	....	....	92	3	154	641	....	....
Year	1.17	4.75	.60	....	2.30	....	....	446	....	5,707	1,124	....	....

JUNE 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.59	.75	.40A	.65	.55	....	....	54	....	239	168	5	168
Feb.	.57	3.15	.54	2.82	1.54	....	....	279	1	1,884	761	170	687
Mar.	2.95	3.05	.98	1.23	1.96	....	....	153	..	897	963	679	963
Apr.	1.20	3.79	.52	3.15	2.04	....	....	397	5	2,372	1,565	982	1,389
May	2.70	3.85B	.28	.30	2.27	....	....	393	....	1,437	1,282	1,093	1,211
Jne.	.27	2.68	.20	....	1.62	....	....	463	12	1,090	1,324	....	....
Year	.59	3.85B	.20	....	1.66	....	....	463	....	7,919	1,565	....	....

JUNE 1986 53 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.75	2.54	.75	2.24	1.51	....	....	691	1	2,813	1,388	1	1,328
Mar.	2.33	2.42	.65	.85	1.45	....	....	301	8	2,763	1,957	1,363	1,957
Apr.	.82	2.95	.31	2.34	1.50	....	....	832	31	5,879	2,820	1,937	2,004
May	2.01	2.96B	.06	.07	1.54	....	....	757	....	2,662	1,980	1,789	1,980
Jne.	.05	1.56	.04	..	.82	....	....	1,156	189	2,404	2,027	....	....
Year	.75	2.96B	.04	....	1.36	....	....	1,156	....	16,521	2,820	....	....

JUNE 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.47	2.13	.47	1.75	1.18	....	....	956	18	4,671	2,368	113	2,329
Mar.	1.82	1.90	.45	.57	1.05	....	....	337	30	3,856	3,454	2,444	3,454
Apr.	.58	2.22B	.21	1.64	1.06	....	....	931	63	6,097	3,794	2,430	2,439
May	1.36	2.12	.02	.02	.99	....	....	709	33	5,596	3,039	1,897	1,897
Jne.	.01	.62	.01	....	.26	....	....	1,229	261	2,999	1,941	....	....
Year	.47	2.22B	.01	....	.90	....	....	1,229	18	23,219	3,794	....	....

JUNE 1986 55 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.74	1.70	.60	1.37	1.00	....	....	364	16	1,179	707	27	707
Mar.	1.48	1.48	.28	.41	.76	....	....	430	59	3,847	2,003	847	2,003
Apr.	.38	1.58	.13	1.09	.74	....	....	775	23	4,832	2,307	2,029	2,190
May	.89	1.45	.01	.01	.61	....	....	544	18	4,290	2,338	1,907	2,105
Jne.	CAB	.06	CAB	CAB	.01	....	....	656	....	1,402	2,174	....	....
Year	.74	1.70	CAB	CAB	.62	....	....	775	....	15,550	2,338	....	....

JUNE 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.48	1.30	.48	1.06	.80	....	....	3,042	1	4,490	3,916	7	3,916
Mar.	1.15	1.15	.20	.26	.54	....	....	420	23	4,251	5,869	3,989	5,869
Apr.	.26	1.12	.09	.70	.50	....	....	881	19	6,085	6,494	5,127	5,127
May	.57	.94	CAB	CAB	.37	....	....	977	50	7,618	5,197	2,562	2,562
Jne.	CAB	.01	CAB	CAB	.00	....	....	77	....	104	2,562	....	....
Year	.48	1.30	CAB	CAB	.44	....	....	3,042	....	22,548	6,494	....	....

JUNE 1986 57 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.07	1.07	.78	.88	.88	....	....	1,148	1,148	1,148	1,141	1,141	1,141
Mar.	.97	.97	.13	.18	.39	....	....	447	14	3,342	3,475	1,438	3,475
Apr.	.18	.75	.05	.43	.33	....	....	632	2	3,980	4,262	3,652	3,652
May	.33	.59	CAB	CAB	.22	....	....	809	20	4,402	3,633	2,351	2,351
Jne.	CAB	.01	CAB	CAB	.00	....	....	8	8	10	2,353	....	....
Year	1.07	1.07	CAB	CAB	.36	....	....	1,148	2	12,882	4,262	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.40	.46B	.26A	.25	.30	....	....	44	19	84	71	39	71
May.	.20	.35	CAB	CAB	.12	....	....	639	21	2,003	946	94	640
Jne.	CAB	.01B	CAB	CAB	.00	....	....	9	....	9	647	638	638
Year	.40	.46B	CAB	CAB	.14	....	....	639	....	2,096	946	39	638

SEPTEMBER 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	4.90B	3.60A	4.78	4.19	....	....	....	....	....	5	5	5
Feb.	8.20	8.20	4.69A	8.27	6.54	....	....	4	....	5	5	1	1
Mar.	....	8.32B	5.92A	6.26	7.34	....	....	....	....	....	1	1	1
Apr.	....	9.65B	4.78A	9.28	7.45	....	....	....	....	....	1	1	1
May.	....	9.90B	9.25A	8.45	9.20	....	....	....	....	....	1	....	....
Year	8.20	9.90B	3.60A	8.45	6.94	....	....	4	....	5	5	....	....

SEPTEMBER 1986 47 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.70	4.10B	2.90A	3.97	3.46	....	....	5	....	16	28	19	27
Feb.	5.25	7.49	3.70A	7.38	5.63	....	....	9	....	22	27	12	12
Mar.	7.45	7.45	5.05A	5.41	6.43	....	....	1	....	1	12	11	11
Apr.	....	8.78B	4.00A	8.31	6.55	....	....	....	....	....	11	11	11
May.	8.60	8.90B	5.28A	5.18	7.45	....	....	5	....	5	11	11	11
Jne.	8.12	8.67B	6.46A	8.87	7.64	....	....	3	....	3	11	....	....
Jly.	11.49	12.23B	10.67A	....	11.42	....	....	4	....	4	4	....	....
Year	3.70	12.23B	2.90A	....	6.94	....	....	9	....	51	28	....	....

SEPTEMBER 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.40	3.58	2.27	3.22	2.81	....	....	3	....	10	20	19	19
Feb.	3.90	6.55	3.00A	6.52	4.82	....	....	10	....	21	19	9	9
Mar.	....	6.25B	4.26A	4.57	5.55	....	....	....	....	....	9	8	8
Apr.	5.73	7.80B	3.28A	7.39	5.67	....	....	3	....	3	8	5	5
May.	....	7.95B	4.42A	4.31	6.51	....	....	....	....	....	5	5	5
Jne.	5.65	8.15B	5.55A	8.45	6.74	....	....	5	....	10	7	5	6
Jly.	....	9.65B	8.10A	9.61	8.74	....	....	....	....	....	6	....	....
Year	2.40	9.65B	2.27	9.61	5.83	....	....	10	....	44	20	....	....

SEPTEMBER 1986 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.35	2.70B	1.75A	2.55	2.25	....	....	475	....	931	433	20	433
Feb.	2.40	6.15B	2.38	5.71	4.05	....	....	115	....	213	432	282	379
Mar.	6.00	6.00	3.50A	3.81	4.76	....	....	50	....	102	427	377	387
Apr.	....	6.87B	2.65A	6.38	4.85	....	....	....	....	....	387	387	387
May.	....	7.07B	3.60A	3.51	5.62	....	....	....	....	....	387	387	387
Jne.	3.70	7.15B	3.70	7.45	5.79	....	....	29	....	35	391	386	391
Jly.	....	10.85B	7.10A	10.98	8.59	....	....	....	....	....	391	150	150
Aug.	10.74	12.16B	10.73A	12.19	11.32	....	....	300	....	302	450	150	150
Sep.	11.83	12.24B	11.03A	....	11.75	....	....	1	....	1	150	....	....
Year	2.35	12.24B	1.75A	....	6.55	....	....	475	....	1,584	450	....	....

SEPTEMBER 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.85	2.18B	1.40A	1.99	1.78	....	....	26	....	72	50	20	50
Feb.	2.02	4.80	1.86A	4.94	3.36	....	....	102	....	150	159	54	157
Mar.	3.47	5.12B	2.92A	3.11	4.01	....	....	50	....	102	203	153	153
Apr.	2.70	6.12B	2.00	5.54	4.11	....	....	301	....	413	495	153	490
May.	5.22	6.30	2.85	2.79	4.78	....	....	5	....	13	493	488	493
Jne.	2.94	6.21B	2.92	6.48	4.90	....	....	31	....	64	491	458	458
Jly.	6.96	9.85B	6.10A	9.98	7.60	....	....	30	....	46	477	434	434
Aug.	9.90	11.16B	9.73A	11.19	10.32	....	....	300	....	300	628	328	328
Sep.	10.73	11.24B	10.02A	....	10.75	....	....	3	....	3	328	....	....
Year	1.85	11.24B	1.40A	....	5.73	....	....	301	....	1,163	628	....	....

SEPTEMBER 1986 51 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.50	1.75	1.05A	1.53	1.37	....	....	403	....	433	422	7	422
Feb.	1.53	4.50	1.47	4.23	2.73	....	....	11	....	48	441	425	429
Mar.	4.08	4.35B	2.22A	2.50	3.33	....	....	3	....	7	427	425	426
Apr.	1.90	5.28	1.60	4.69	3.44	....	....	24	....	94	498	426	485
May.	4.40	5.28B	2.16A	2.17	4.00	....	....	54	....	93	547	485	547
Jne.	2.30	5.25	2.26	5.50	4.05	....	....	40	....	139	557	523	557
Jly.	5.85	8.85B	5.07A	8.98	6.61	....	....	40	....	55	587	126	126
Aug.	....	9.44B	8.85A	9.57	9.00	....	....	....	....	....	126	....	....
Year	1.50	9.44B	1.05A	9.57	4.31	....	....	403	....	869	587	....	....

SEPTEMBER 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.17	1.30B	.80A	1.17	1.05	....	....	6	....	23	16	2	16
Feb.	1.30	3.87	1.10A	3.58	2.22	....	....	160	....	227	190	14	171
Mar.	3.26	3.70B	1.78A	1.97	2.72	....	....	125	....	146	204	169	204
Apr.	1.94	4.55	1.22	3.95	2.83	....	....	300	....	1,153	751	418	721
May.	3.61	4.60	1.60	1.63	3.29	....	....	72	....	205	770	625	638
Jne.	1.53	4.98B	1.53	4.58	3.27	....	....	285	....	711	841	703	703
Jly.	4.72	7.87	4.17A	7.98	5.65	....	....	60	....	228	746	465	465
Aug.	8.10	9.16B	7.73A	9.19	8.32	....	....	2	....	3	465	....	....

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 52 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	....	9.24B	9.15A	9.15	9.21	....	....	....	....	....	....	....	....
Year	1.17	9.24B	.80A	9.15	4.28	....	....	300	....	2,696	841	....	....

SEPTEMBER 1986 53 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.84	3.45	83	2.99	1.93	....	..	211	....	666	586	30	586
Mar.	3.11	3.20B	1.36	1.52	2.19	....	....	100	....	338	622	518	593
Apr.	1.52	3.90	.90	3.27	2.30	....	....	279	5	889	800	583	762
May	2.96	3.78	1.20	1.20	2.66	....	....	429	....	645	1,090	736	1,090
Jne.	1.12	3.72	1.12	3.74	2.57	....	....	380	....	1,071	1,526	1,337	1,337
Jly.	3.98	6.85B	3.01	6.98	4.70	....	....	403	....	760	1,331	759	759
Aug.	7.08	8.16B	6.03	8.19	7.32	....	....	525	....	608	635	1	1
Sep.	...	8.24B	7.03A	....	7.75	....	....	....	....	....	1	....	....
Year	.84	8.24B	.83	....	3.92	....	....	525	....	4,977	1,526	....	....

SEPTEMBER 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.37	2.97	1.14	2.49	1.88	....	....	14	....	90	66	....	66
Mar.	2.30	2.60B	1.03	1.17	1.75	....	....	67	....	326	322	62	322
Apr.	1.16	3.22B	.64A	2.67	1.85	....	....	103	....	561	567	345	544
May	2.38	3.15	84	.86	2.12	....	....	194	....	737	883	544	883
Jne.	.91	2.92	.91	2.94	1.96	....	....	348	4	1,388	907	760	791
Jly.	2.97	6.00	2.29	5.98	3.82	....	....	76	....	508	792	550	550
Aug.	6.18	7.16B	5.06	7.19	6.32	....	....	502	....	928	817	87	87
Sep.	6.84	7.24B	5.62	....	6.75	....	....	5	....	5	88	....	....
Year	1.37	7.24B	64A	....	3.30	....	....	502	....	4,543	907	....	....

SEPTEMBER 1986 55 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.49	2.50	1.12	2.09	1.68	....	....	108	4	223	124	50	124
Mar.	2.00	2.18B	80	89	1.39	....	....	194	1	412	348	140	348
Apr.	.64	2.55B	52A	2.14	1.47	....	....	86	....	486	614	348	605
May	1.93	2.58	60	.61	1.66	....	....	101	2	697	846	598	846
Jne.	.62	2.20	.62	2.24	1.46	....	....	404	21	2,847	1,287	832	1,246
Jly.	2.25	5.05	1.60	4.98	3.00	....	....	388	1	1,186	1,314	1,093	1,093
Aug.	4.97	6.16B	4.12	6.19	5.32	....	....	521	....	1,141	1,376	261	261
Sep.	6.27	6.27	5.02A	....	5.75	....	....	28	....	35	262	....	....
Year	1.49	6.27	.52A	....	2.71	....	....	521	....	7,027	1,376	....	....

SEPTEMBER 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.00	2.05	1.00	1.71	1.37	....	....	39	....	93	72	6	72
Mar.	1.63	1.86	65A	68	1.10	....	....	101	....	216	232	74	232
Apr.	.68	2.18	.40	1.70	1.17	....	....	202	....	1,495	1,118	233	1,118
May	1.47	2.13	.42	.42	1.28	....	....	168	7	1,249	1,379	986	1,379
Jne.	.46	1.64	.44	1.65	1.05	....	....	851	49	3,899	3,014	1,436	2,955
Jly.	1.66	3.94	1.11	4.05	2.26	....	....	350	8	3,170	2,984	2,465	2,465
Aug.	4.27	5.16B	3.21	5.19	4.33	....	....	681	....	1,354	2,452	1,243	1,243
Sep.	5.10	5.24B	4.02A	....	4.75	....	....	60	1	93	1,191	....	....
Year	1.00	5.24B	40	....	2.16	....	....	851	....	11,569	3,014	....	....

SEPTEMBER 1986 57 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.08	1.08	46A	.52	.79	....	....	60	....	128	127	....	127
Apr.	.50	1.74B	.27	1.31	.92	....	....	52	....	240	329	157	329
May	1.17	1.70	30	.29	.97	....	....	116	2	743	507	281	507
Jne.	.30	1.20	29	1.18	.74	....	....	716	12	3,225	1,985	509	1,985
Jly.	1.20	3.18	75	3.18	1.64	....	....	511	7	2,831	2,183	1,931	2,137
Aug.	3.32	4.16B	2.35	4.19	3.36	....	....	1,309	....	1,902	2,163	897	897
Sep.	4.28	4.31	3.03A	....	3.75	....	....	28	....	34	893	....	....
Year	1.08	4.31	27	....	1.73	....	....	1,309	....	9,103	2,183	....	....

SEPTEMBER 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.32	1.33B	.95	.99	1.13	....	....	7	1	15	13	7	13
May	89	1.34	.20	19	.74	....	....	277	....	990	568	124	531
Jne.	.32	84	28	.83	.51	....	....	273	1	1,476	1,035	531	1,035
Jly.	.85	2.35	47	2.35	1.13	....	....	1,105	52	6,744	2,005	1,171	1,988
Aug.	2.54	3.20B	1.64	3.19	2.45	....	....	583	....	1,489	2,134	1,640	1,640
Sep.	3.26	3.32	1.87A	....	2.75	....	....	36	7	63	1,508	....	....
Year	1.32	3.32	20	....	1.45	....	....	1,105	....	10,777	2,134	....	....

SEPTEMBER 1986 59 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	55	1.70	.28	1.68	.76	....	....	872	20	4,046	1,201	31	1,112
Aug.	1.76	2.26	1.04	2.20	1.62	....	....	581	4	2,795	1,196	810	829
Sep.	2.26	2.29	67	....	1.75	....	....	164	9	201	790	....	....
Year	.55	2.29	.28	....	1.37	....	....	872	4	7,042	1,201	....	....

SEPTEMBER 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.48	1.10	.31	1.10	60	....	....	326	22	1,868	664	22	664
Aug.	1.20	1.31	56	1.25	.94	....	....	874	13	4,134	1,551	811	1,264
Sep.	1.29	1.36	01	....	1.11	....	....	375	52	653	1,234	....	....
Year	48	1.36	01	....	88	....	....	874	13	6,655	1,551	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 61 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.38	.70	.19A	.70	.39	....	....	438	4	1,296	573	37	573
Aug.	.74	.76	.20	.51	.48	....	....	950	41	4,929	1,395	567	1,395
Sep.	.54	.55	.01	....	.35	....	....	626	205	1,687	1,492	....	....
Year	.38	.76	.01	....	.40	....	....	950	4	7,912	1,492	....	....

SEPTEMBER 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.36	.38	.05	.16	.22	....	....	1,641	11	7,328	2,019	87	1,603
Sep.	.11	13	CAB	CAB	.05	....	....	824	42	1,219	1,759	....	....
Year	.36	.38	CAB	CAB	.13	....	....	1,641	11	8,547	2,019	....	....

SEPTEMBER 1986 63 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.13	.14	.03	.04	.07	....	....	263	....	653	470	14	470
Sep.	.01	.01	.01	....	.01	....	....	29	3	36	471	467	467
Year	.13	.14	.01	....	.04	....	....	263	....	689	471	14	467

DECEMBER 1986 49 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.10	7.40B	3.10	6.81	5.74	....	....	2	....	4	4	1	3
May	....	7.60B	4.26A	4.20	6.13	....	....	....	....	....	3	3	3
Jne.	....	7.55B	5.35A	7.71	6.26	....	....	....	....	....	3	3	3
Jly.	8.58	11.13B	7.28A	11.28	8.86	....	....	2	....	2	3	1	1
Aug.	....	12.35B	11.05A	12.44	11.59	....	....	....	....	....	1	1	1
Sep.	....	10.62B	10.47A	10.86	11.54	....	....	....	....	....	....	....	....
Year	3.10	12.35B	3.10	10.86	8.35	....	....	2	....	6	4	....	....

DECEMBER 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	4.78	6.70B	4.66	6.02	5.92	....	....	225	....	376	301	150	301
May	4.50	6.75B	3.60A	3.53	5.37	....	....	6	....	6	307	301	307
Jne.	....	6.64B	3.50A	6.80	5.44	....	....	6	....	6	307	307	307
Jly.	6.98	10.13B	6.34A	10.28	7.90	....	....	10	....	10	307	297	297
Aug.	....	11.35B	10.03A	11.44	10.59	....	....	....	....	....	297	297	297
Sep.	....	12.25B	9.30A	11.12	10.75	1	....	....	....	....	201	201	201
Oct.	9.90	12.34B	9.10A	8.63	11.15	....	....	1	....	1	202	200	200
Nov.	....	10.95B	8.33A	10.99	9.50	....	....	....	....	....	200	200	200
Dec.	....	10.95B	9.55A	....	10.44	....	....	....	....	....	200	....	....
Year	4.78	12.34B	3.50A	....	8.56	1	....	225	.	399	307	....	....

DECEMBER 1986 51 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.42	5.80B	2.15	5.24	4.25	....	....	1	....	4	4	1	2
May	....	5.90B	3.00A	2.91	4.65	....	....	....	....	....	2	2	2
Jne.	....	5.78B	2.90A	5.97	4.67	....	....	....	....	....	2	2	2
Jly.	6.09	9.13B	5.50A	9.28	6.97	....	....	1	....	1	2	2	2
Aug.	....	10.35B	9.03A	10.44	9.59	....	....	....	....	....	2	1	1
Sep.	....	11.25B	8.30A	10.12	9.75	1	....	....	....	....	1	1	1
Oct.	....	11.34B	8.10A	7.63	10.15	....	....	....	....	....	1	1	1
Nov.	....	9.95B	7.33A	9.99	8.50	....	....	....	....	....	1	....	....
Dec.	....	....	9.90A	9.75	9.88	....	....	....	....	....	....	....	....
Year	2.42	11.34B	2.15	9.75	7.60	1	....	1	....	5	4	....	....

DECEMBER 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.49	5.10B	2.47	4.55	3.96	....	....	400	....	400	400	400	400
May	....	5.20B	2.45A	2.37	3.99	....	....	....	....	....	400	400	400
Jne.	4.30	4.98B	3.30A	5.14	3.95	....	....	....	....	....	400	400	400
Jly.	5.23	8.13B	4.68A	8.29	6.09	....	....	20	....	20	400	400	400
Aug.	7.74	9.35B	7.54A	9.44	8.59	....	....	50	....	50	400	400	400
Sep.	7.57	10.25B	7.30A	9.12	8.75	1	....	200	....	352	400	50	50
Oct.	9.28	10.34B	9.28	10.15	9.87	....	....	50	....	50	50	....	....
Year	2.49	10.34B	2.45A	10.15	6.45	1	....	400	....	872	400	....	....

DECEMBER 1986 53 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	3.10	3.10	2.02A	2.16	2.34	....	....	50	....	53	53	50	53
Apr.	2.10	4.40B	1.40A	3.91	2.91	....	....	100	....	110	157	153	155
May	2.67	4.50B	1.98A	1.91	3.38	....	....	80	....	81	236	155	235
Jne.	1.90	4.20B	1.90	4.30	3.30	....	....	30	....	32	267	237	267
Jly.	5.60	7.13B	3.95A	7.35	5.25	....	....	5	....	5	268	267	268
Aug.	....	8.35B	6.54A	8.44	7.61	....	....	....	....	....	268	211	211
Sep.	8.12	9.25B	6.30A	8.12	7.77	1	....	18	....	18	211	172	172
Oct.	....	9.34B	6.10A	5.63	8.15	....	....	....	....	....	172	50	50
Nov.	....	7.95B	5.33A	7.99	6.50	....	....	....	....	....	50	50	50
Dec.	....	8.02B	6.55A	....	7.44	....	....	....	....	....	50	....	....
Year	3.10	9.34B	1.40A	....	5.46	1	....	100	....	299	268	....	....

DECEMBER 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.90	1.90	1.62	1.76	1.75	....	....	8	....	11	11	3	11
Apr.	1.85	3.75B	1.10A	3.32	2.45	....	....	5	....	12	17	11	17
May	1.59	3.85B	1.59	1.53	2.84	....	....	8	....	8	17	13	13
Jne.	2.20	3.53B	2.16	3.68	2.73	....	....	5	....	7	17	13	16

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 54 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	3.78	6.30B	3.30A	6.43	4.47	....	....	8	....	19	23	17	19
Aug.....	6.33	7.34B	5.63A	7.47	6.67	....	....	1	....	1	20	18	18
Sep.....	7.04	8.25B	5.30A	7.12	6.80	1	....	2	....	2	20	18	20
Oct.....	....	8.34B	5.10A	4.65	7.15	....	....	....	....	....	18	5	5
Nov.....	....	6.95B	4.33A	6.99	5.50	....	....	....	....	....	5	5	5
Dec.....	6.98	7.02B	5.55A	....	6.44	....	....	3	....	3	5	....	....
Year....	1.90	8.34B	1.10A	....	4.68	1	....	8	....	63	23	....	....

DECEMBER 1986 55 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	1.75	2.13	1.35	1.43	1.81	....	....	2	....	6	4	1	4
Apr.....	1.26	3.05	.90A	2.80	2.09	....	....	100	....	154	132	104	131
May.....	2.50	3.30B	1.27A	1.19	2.37	....	....	100	....	120	234	131	234
Jne.....	1.81	2.91B	1.75A	3.04	2.22	....	....	150	....	283	392	234	389
Jly......	3.20	[illegible]	2.70A	5.55	3.75	....	....	100	....	137	460	389	438
Aug.....	5.58	[illegible]	4.82A	6.54	5.77	....	....	13	....	42	456	434	456
Sep.....	6.60	[illegible]	4.45A	6.13	5.87	1	....	22	....	33	458	451	451
Oct.....	6.98	[illegible]	4.10A	3.69	6.15	....	....	250	....	257	451	210	210
Nov.....	3.44	5.95B	3.00	5.99	4.50	....	....	1	....	2	211	210	210
Dec.....	....	6.02B	4.55A	....	5.44	....	....	....	....	....	210	....	....
Year....	1.75	7.44	.90A	....	3.99	1	....	250	....	1,034	460	....	....

DECEMBER 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	1.55	1.75	1.10A	1.17	1.49	....	....	60	....	64	64	....	64
Apr.....	1.07	2.75B	62A	2.33	1.71	....	....	262	....	733	708	64	708
May.....	2.45	2.79B	98A	.93	1.97	....	....	66	....	173	784	692	692
Jne.....	1.40	2.36B	1.30A	2.45	1.79	....	....	1,067	....	2,056	1,107	692	931
Jly......	2.60	4.50	2.10	4.72	3.09	....	....	111	....	452	1,091	882	1,043
Aug.....	4.60	5.50B	4.00A	5.63	4.91	....	....	255	....	307	1,044	853	873
Sep.....	5.58	6.64	3.65A	5.19	4.98	1	....	100	....	129	873	749	749
Oct.....	2.59	6.39B	2.59	2.77	5.17	....	....	4	....	4	749	421	422
Nov.....	2.08	4.95B	2.08	4.99	3.53	....	....	14	....	14	436	422	432
Dec.....	4.05	5.05B	3.55A	....	4.44	....	....	8	....	8	432	....	....
Year....	1.55	6.64	62A	....	3.30	1	....	1,067	....	3,940	1,107	....	....

DECEMBER 1986 57 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	.95	1.00B	90A	.96	.93	....	....	6	....	6	6	6	6
Apr.....	.88	2.30B	60A	1.94	1.43	....	....	100	....	106	112	6	112
May.....	1.80	2.32B	75A	70	1.61	....	....	100	....	204	213	112	136
Jne.....	1.08	1.95	1.00	2.00	1.42	....	....	282	....	859	571	136	571
Jly......	2.13	3.84	1.71	3.96	2.51	....	....	210	....	491	847	577	841
Aug.....	4.00	4.70B	3.27	4.77	4.10	....	....	460	....	540	838	722	722
Sep.....	4.75	5.74	2.90A	4.31	4.14	1	....	65	....	129	791	721	727
Oct.....	4.66	5.32B	1.74	1.96	4.23	....	....	44	....	104	765	693	765
Nov.....	1.70	4.05	1.36A	3.99	2.58	....	....	50	....	83	814	537	537
Dec.....	3.70	4.02B	2.55A	....	3.44	....	....	3	....	4	526	....	....
Year....	.95	5.74	.60A	....	2.63	1	....	460	....	2,526	847	....	....

DECEMBER 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	1.95	1.95	1.65A	1.60	1.65	....	....	6	....	6	5	5	5
May.....	1.40	1.95B	.54	55	1.31	....	....	205	....	511	313	6	313
Jne.....	1.01	1.53B	83	1.59	1.12	....	....	960	....	1,411	1,382	313	1,382
Jly......	1.62	3.17	1.33	3.26	2.01	....	....	182	....	927	1,697	1,404	1,466
Aug.....	3.40	3.80	2.68A	3.97	3.37	....	....	222	....	396	1,641	1,446	1,617
Sep.....	4.00	4.90B	2.19	3.47	3.37	1	....	997	....	1,383	1,463	1,353	1,399
Oct.....	4.29	4.39B	1.15A	1.29	3.35	....	....	192	....	771	1,502	1,223	1,285
Nov.....	1.10	3.02	.74	2.99	1.73	....	....	283	....	1,245	1,503	1,321	1,321
Dec.....	3.43	3.43	1.55A	....	2.44	....	....	80	1	112	1,319	....	....
Year....	1.95	4.90B	.54	....	2.26	1	....	997	....	6,762	1,697	....	....

DECEMBER 1986 59 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	.95	.95	.42	.41	.73	....	....	220	....	342	341	1	341
Jne.....	.90	1.18B	.65	1.25	.87	....	....	100	....	237	572	341	572
Jly......	1.35	2.60B	1.03A	2.64	1.60	....	....	436	....	1,208	1,127	575	879
Aug.....	2.65	3.22	2.08	3.24	2.71	....	....	166	....	418	1,009	834	1,007
Sep.....	3.33	4.10	1.67A	2.73	2.68	1	....	406	....	1,162	1,075	898	898
Oct.....	2.74	3.58	.62	.76	2.56	....	....	427	....	1,404	1,216	855	1,216
Nov.....	.59	2.03	.31	2.00	1.00	....	....	559	11	3,916	2,255	1,431	1,656
Dec.....	2.31	2.45B	.50	....	1.44	....	....	65	13	177	1,643	....	....
Year....	.95	4.10	.31	....	1.69	1	....	559	....	8,864	2,255	....	....

DECEMBER 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	1.24	2.35	1.06	2.10	1.48	....	....	162	....	465	326	3	326
Aug.....	2.21	2.54	1.60	2.59	2.14	....	....	388	7	1,890	1,243	456	1,226
Sep.....	2.54	3.25	1.20	2.05	2.08	1	....	698	4	3,083	1,627	1,223	1,476
Oct.....	2.05	2.75	.34	.44	1.86	....	....	799	....	3,179	2,487	1,233	2,487
Nov.....	.33	1.15	.13	1.07	.48	....	....	1,867	179	14,275	3,770	2,424	2,424
Dec.....	1.42	1.48	.01	....	.77	....	....	1,379	86	2,679	2,386	....	....
Year....	1.24	3.25	.01	....	1.46	1	....	1,867	....	25,571	3,770	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 61 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.85	1.70	.85	1.66	1.29	....	....	217	1	356	325	1	325
Aug	1.80	2.06	1.28A	2.03	1.65	....	....	5,157	30	10,902	4,781	470	2,588
Sep	2.05	2.65	.89	1.54	1.57	1	....	1,218	34	6,694	3,401	2,320	2,915
Oct	1.47	2.06	.18	.22	1.29	....	....	989	1	5,686	3,936	2,896	3,699
Nov	.16	.41	.03	.37	.19	....	....	1,197	105	8,828	3,980	2,761	2,761
Dec	.56	.61	CAB	CAB	.16	....	....	1,487	738	4,348	3,899	....	....
Year	.85	2.65	CAB	CAB	1.02	1	....	5,157	1	36,814	4,781	....	....

DECEMBER 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	1.07	1.28	1.07	1.30	1.17	....	....	6	5	11	11	5	11
Aug	1.27	1.57	.95	1.57	1.27	....	....	166	1	1,273	809	25	809
Sep	1.60	2.09	.60	1.08	1.16	1	....	1,577	16	9,029	2,816	981	2,816
Oct	1.06	1.50	.10	.11	.85	....	....	1,794	45	12,684	4,569	2,825	3,891
Nov	.08	.17	.01	.10	.07	....	....	2,106	11	8,633	5,170	3,618	4,400
Dec	.13	.15	CAB	CAB	.02	....	....	599	147	1,327	3,892	....	....
Year	1.07	2.09	CAB	CAB	.75	1	....	2,106	1	32,957	5,170	....	....

DECEMBER 1986 63 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	.88	1.25	.76	1.22	.96	....	....	8,517	....	18,023	17,574	1	17,574
Sep	1.22	1.59	.43	.77	.86	1	....	9,239	42	25,386	17,567	3,526	3,599
Oct	.74	1.02B	.05	.05	.55	....	....	765	15	5,289	3,968	2,456	2,456
Nov	.04	.07	CAB	.02	.02	....	....	253	1	1,577	2,439	1,957	1,957
Dec	.02	.02	CAB	CAB	.00	....	....	135	135	161	1,951	....	....
Year	.88	1.59	CAB	CAB	.47	1	....	9,239	....	50,436	17,574	....	....

DECEMBER 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.84	1.18	.30	.53	.59	1	....	397	7	2,091	1,075	21	1,075
Oct	.50	.72	.02	.03	.34	....	....	760	16	3,406	2,365	1,076	2,365
Nov	.02	.03	CAB	CAB	.01	....	....	251	....	563	2,379	2,300	2,373
Dec	CAB	CAB	CAB	CAB	.00	....	....	15	....	15	2,373	2,373	2,373
Year	.84	1.18	CAB	CAB	.23	1	....	760	....	6,075	2,379	21	2,373

DECEMBER 1986 65 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.51	.52B	.28A	.36	.36	1	....	113	3	165	140	3	140
Oct	.30	.48	.01	.01	.20	....	....	165	....	995	431	142	340
Nov	.01	.01	CAB	CAB	.00	....	....	57	....	89	412	257	257
Dec	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	257	256	256
Year	.51	.52B	CAB	CAB	.14	1	....	165	....	1,251	431	3	256

MARCH 1987 53 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	6.72	8.12B	6.50A	8.31	7.24	....	....	3	....	3	3	3	3
Dec	7.85	9.40B	5.98A	9.47	7.38	....	....	1	....	2	5	3	3
Year	6.72	9.40B	5.98A	9.47	7.31	....	....	3	....	5	5	3	3

MARCH 1987 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	4.35	5.95B	4.10A	6.90	5.04	....	....	100	....	100	100	100	100
Aug	....	7.65B	6.25A	7.75	7.09	....	....	....	....	....	100	100	100
Sep	....	8.63B	7.06A	7.50	7.25	....	....	....	....	....	100	100	100
Oct	8.30	8.30	5.66A	5.16	7.47	....	....	3	....	6	103	100	103
Nov	....	7.12B	5.55A	7.33	5.87	....	....	....	....	....	103	103	103
Dec	....	8.40B	5.04A	8.47	6.39	....	....	....	....	....	103	6	6
Year	4.35	8.63B	4.10A	8.47	6.51	....	....	100	....	106	103	6	6

MARCH 1987 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	2.58	2.95B	2.12A	3.17	2.42	....	....	25	....	25	25	25	25
Jly	3.15	4.40B	2.80A	5.33	3.76	....	....	100	....	102	125	25	125
Aug	5.10	5.95B	4.68A	6.06	5.45	....	....	2	....	2	125	125	125
Sep	....	6.90B	4.70A	5.79	5.57	....	....	....	....	....	125	125	125
Oct	....	6.42B	3.99A	3.58	5.68	....	....	....	....	....	125	125	125
Nov	....	5.11B	3.07A	5.36	4.10	....	....	....	....	....	125	125	125
Dec	....	6.40B	3.17A	6.47	4.51	....	....	....	....	....	125	125	125
Year	2.58	6.90B	2.12A	6.47	4.49	....	....	100	....	129	125	25	125

MARCH 1987 57 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	1.72	2.50B	1.62A	2.68	2.10	....	....	200	....	200	200	200	200
Jly	2.67	3.75B	2.50A	4.60	3.19	....	....	100	....	110	200	200	200
Aug	4.30	5.20B	4.08A	5.28	4.72	....	....	5	....	6	205	200	201
Sep	4.90	6.10B	3.95A	5.00	4.81	....	....	2	....	2	201	200	200
Oct	5.55	5.85B	3.24A	2.88	4.86	....	....	5	....	5	205	200	200
Nov	2.59	4.24B	2.38A	4.45	3.32	....	....	1	....	3	201	200	201
Dec	4.82	5.41B	2.41A	5.49	3.64	....	....	1	....	1	201	200	200
Year	1.72	6.10B	1.62A	5.49	3.80	....	....	200	....	327	205	200	200

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1987 58 CALLS													
Jne.	1.85	2.10B	1.45A	2.26	1.70	....	....	95	....	96	96	1	96
Jly.	2.22	3.69	2.10A	3.94	2.68	....	....	50	....	80	160	146	160
Aug.	3.80	4.48B	3.45A	4.55	4.04	....	....	14	....	14	160	159	159
Sep.	....	5.30B	3.33A	4.26	4.11	....	....	....	....	....	159	159	159
Oct.	4.12	5.00B	2.10	2.26	4.09	....	....	10	....	10	159	159	159
Nov.	2.05	3.58	1.73A	3.60	2.61	....	....	25	....	78	186	162	186
Dec.	3.68	4.52B	1.63	4.54	2.85	....	....	63	....	221	251	184	191
Year	1.85	5.30B	1.45A	4.54	3.15	....	....	95	....	499	251	1	191
MARCH 1987 59 CALLS													
Jly.	2.10	2.82	2.10	3.35	2.58	....	....	50	....	53	53	50	53
Aug.	....	3.80B	2.90A	3.89	3.41	....	....	....	....	....	53	53	53
Sep.	3.90	4.70	2.57A	3.58	3.48	....	....	3	....	5	56	54	55
Oct.	3.63	4.20B	1.61	1.75	3.38	....	....	177	....	186	195	55	195
Nov.	1.56	2.85	1.26A	2.82	2.00	....	....	181	2	857	487	210	410
Dec.	2.94	3.59	1.07	3.62	2.13	....	....	435	1	1,517	706	413	626
Year	2.10	4.70	1.07	3.62	2.83	....	....	435	....	2,618	706	50	626
MARCH 1987 60 CALLS													
Jly.	2.00	2.85	1.70A	2.81	2.20	....	....	250	....	433	250	100	100
Aug.	2.69	3.22B	2.42A	3.28	2.86	....	....	36	....	69	117	100	116
Sep.	3.47	3.93	2.12A	2.97	2.90	....	....	25	....	71	140	114	140
Oct.	3.20	3.58	1.27	1.33	2.75	....	....	133	....	403	286	119	286
Nov.	1.18	2.19	.92A	2.15	1.49	....	....	382	16	2,334	1,361	392	1,288
Dec.	2.40	2.78B	.73	2.79	1.54	....	....	512	10	3,828	1,988	1,215	1,479
Year	2.00	3.93	.73	2.79	2.29	....	....	512	....	7,138	1,988	100	1,479
MARCH 1987 61 CALLS													
Jly.	1.85	2.20	1.85	2.36	2.05	....	....	67	1	75	75	1	75
Aug.	2.16	2.85	2.02A	2.74	2.37	....	....	176	....	309	367	75	367
Sep.	2.88	3.36	1.75	2.44	2.41	....	....	66	....	174	428	367	425
Oct.	2.30	2.88B	.93	1.00	2.20	....	....	228	....	549	822	424	822
Nov.	.87	1.62	.64	1.59	1.08	....	....	283	8	1,666	1,277	853	1,277
Dec.	1.83	2.05	.44	2.05	1.07	....	....	694	26	5,127	2,382	1,216	2,143
Year	1.85	3.36	.44	2.05	1.86	....	....	694	....	7,900	2,382	1	2,143
MARCH 1987 62 CALLS													
Jly.	1.64	1.88	1.58	1.97	1.80	....	....	400	1	401	401	400	401
Aug.	1.80	2.32	1.62A	2.28	1.95	....	....	102	....	308	542	405	541
Sep.	2.30	2.87	1.28	1.98	1.97	....	....	74	....	321	581	546	581
Oct.	1.95	2.45	.70	.74	1.74	....	....	314	1	1,580	1,072	577	1,071
Nov.	.65	1.19	.44A	1.15	.77	....	....	262	1	1,787	1,582	1,078	1,552
Dec.	1.33	1.45	.28	1.45	.72	....	....	767	40	6,702	2,726	1,729	2,495
Year	1.64	2.87	.28	1.45	1.49	....	....	767	....	11,099	2,726	400	2,495
MARCH 1987 63 CALLS													
Aug.	1.62	1.84B	1.44A	1.88	1.63	....	....	2	....	10	10	1	10
Sep.	1.92	2.50	1.05A	1.59	1.61	....	....	160	1	422	349	9	349
Oct.	1.53	1.98	.50	.54	1.35	....	....	133	2	705	627	408	627
Nov.	.48	.81	.32A	.80	.54	....	....	191	....	571	841	627	838
Dec.	.98	1.00	.15	.97	.47	....	....	181	7	1,761	1,373	887	1,373
Year	1.62	2.50	.15	.97	1.12	....	....	191	....	3,469	1,373	1	1,373
MARCH 1987 64 CALLS													
Sep.	1.50	2.17B	.85	1.28	1.28	....	....	103	....	150	138	1	138
Oct.	1.25	1.55	.38	.39	1.04	....	....	112	....	439	178	86	136
Nov.	.34	.57	.21	.56	.37	....	....	54	1	213	218	157	218
Dec.	.65	.65	.10	.63	.30	....	....	156	....	956	533	235	533
Year	1.50	2.17B	.10	.63	.74	....	....	156	....	1,758	533	1	533
MARCH 1987 65 CALLS													
Sep.	1.22	1.22	.95	1.01	1.00	....	....	4	....	9	7	....	7
Oct.	1.06	1.20	.25A	.27	.79	....	....	101	....	554	320	7	283
Nov.	.23	.39	.15	.35	.24	....	....	302	....	561	504	206	484
Dec.	.38	.43B	.06	.38	.18	....	....	183	....	516	590	484	588
Year	1.22	1.22	.06	.38	.55	....	....	302	....	1,640	590	....	588
JUNE 1987 58 CALLS													
Dec.	2.90	4.91B	2.58A	5.06	3.43	....	....	1	....	1	1	1	1
Year	2.90	4.91B	2.58A	5.06	3.43	....	....	1	....	1	1	1	1
JUNE 1987 59 CALLS													
Dec.	2.12	4.10B	1.90	4.24	2.86	....	....	100	....	374	336	100	336
Year	2.12	4.10B	1.90	4.24	2.86	....	....	100	....	374	336	100	336

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1987 60 CALLS													
Oct.	2.65	2.65	1.90	2.00	2.32	....	....	8	...	17	16	2	16
Nov.	1.66	2.80B	1.60A	2.85	2.15	....	....	101	...	141	129	18	114
Dec.	2.77	3.39B	1.49	3.55	2.27	....	....	51	...	150	194	113	194
Year	2.65	3.39B	1.49	3.55	2.24	....	....	101	...	308	194	2	194
JUNE 1987 61 CALLS													
Oct.	2.10	2.10	1.82	1.62	1.90	....	....	100	...	102	102	1	102
Nov.	1.50	2.24B	1.22	2.30	1.72	....	....	151	...	410	505	109	505
Dec.	2.25	2.82	1.08A	2.90	1.78	....	....	105	...	280	703	505	687
Year	2.10	2.82	1.08A	2.90	1.80	....	....	151	...	792	703	1	687
JUNE 1987 62 CALLS													
Sep.	2.75	2.75	2.75	2.63	2.63	....	....	5	5	5	5	5	5
Oct.	2.57	2.95B	1.45	1.31	2.36	....	....	120	...	243	246	5	228
Nov.	1.32	1.84	80A	1.84	1.35	....	....	6	...	20	248	228	248
Dec.	2.00	2.33	80	2.32	1.39	....	....	29	...	103	334	248	334
Year	2.75	2.95B	80A	2.32	1.93	....	....	120	...	371	334	5	334
JUNE 1987 63 CALLS													
Sep.	1.75	2.50	1.75	2.22	2.20	....	....	1	...	2	2	1	2
Oct.	2.42	2.53B	1.10	1.04	1.95	....	....	375	...	532	504	2	503
Nov.	1.11	1.42B	60A	1.44	1.06	....	....	100	...	128	548	503	548
Dec.	1.70	1.84	72	1.84	1.06	....	....	51	...	176	692	556	692
Year	1.75	2.53B	50A	1.84	1.56	....	....	375	...	838	692	1	692
JUNE 1987 64 CALLS													
Sep.	2.13	2.13	1.85	1.88	1.82	....	....	2	...	3	3	1	3
Oct.	1.85	2.05B	95	.83	1.61	....	....	12	...	20	16	3	9
Nov.	83	1.07B	50A	1.11	81	....	....	100	...	108	103	6	103
Dec.	1.00	1.40	.40	1.42	80	....	....	75	...	225	227	103	237
Year	2.13	2.13	40	1.42	1.26	....	....	100	...	256	237	1	237
JUNE 1987 65 CALLS													
Sep.	1.50	1.50	1.50	1.58	1.58	....	....	....	....	....	....	....	....
Oct.	....	1.70B	75A	65	1.31	....	....	5	...	5	5	5	5
Nov.	55	84B	40A	85	62	....	....	300	...	485	484	80	484
Dec.	98	1.12	37	1.11	60	....	....	74	...	184	560	479	560
Year	1.50	1.70B	37	1.11	1.02	....	....	300	...	674	560	...	560
SEPTEMBER 1987 60 CALLS													
Dec.	2.60	4.02B	2.08A	4.13	2.77	....	....	6	...	6	6	6	6
Year	2.60	4.02B	2.08A	4.13	2.77	....	....	6	...	6	6	6	6
SEPTEMBER 1987 61 CALLS													
Dec.	1.71	3.55	1.71	3.50	2.43	....	....	6	...	12	6	6	6
Year	1.71	3.55	1.71	3.50	2.43	....	....	6	...	12	6	6	6
SEPTEMBER 1987 63 CALLS													
Dec.	2.20	2.30B	2.20	2.45	2.17	....	....	2	...	2	2	2	2
Year	2.20	2.30B	2.20	2.45	2.17	....	....	2	...	2	2	2	2
SEPTEMBER 1987 64 CALLS													
Dec.	1.73	1.88B	1.73	1.96	1.81	....	....	35	...	35	35	35	35
Year	1.73	1.88B	1.73	1.96	1.81	....	....	35	...	35	35	35	35

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1986 37 PUTS													
Jan	CAB	CAB	CAB	CAB	00	....	....	....	....	....	21	21	21
Feb	CAB	CAB	CAB	CAB	00	....	....	....	....	....	21	21	21
Mar	CAB	CAB	CAB	CAB	00	....	....	....	....	....	21	21	21
Year			CAB	CAB	00	....	....	....	....	....	21	21	21
MARCH 1986 38 PUTS													
Jan	CAB	CAB	CAB	CAB	00	....	....	....	....	....	36	36	36
Feb	CAJ	CAB	CAB	CAB	00	....	....	....	....	....	36	36	36
Mar	CAB	CAB	CAB	CAB	00	....	....	....	....	....	36	36	36
Year			CAB	CAB	00	....	....	....	....	....	36	36	36
MARCH 1986 39 PUTS													
Jan	CAB	CAB	CAB	CAB	00	....	....	....	....	....	75	75	75
Feb	CAB	CAB	CAB	CAB	00	....	....	....	....	....	75	75	75
Mar	CAB	CAB	CAB	CAB	00	....	....	....	....	....	75	75	75
Year			CAB	CAB	00	....	....	....	....	....	75	75	75
MARCH 1986 40 PUTS													
Jan	CAB	CAB	CAB	CAB	00	....	....	....	....	....	93	93	93
Feb	CAB	CAB	CAB	CAB	00	....	....	....	....	....	93	93	93
Mar	CAB	CAB	CAB	CAB	00	....	....	....	....	....	93	93	93
Year			CAB	CAB	00	....	....	....	....	....	93	93	93
MARCH 1986 41 PUTS													
Jan	CAB	CAB	CAB	CAB	00	....	....	200	....	200	245	45	45
Feb	CAB	CAB	CAB	CAB	00	....	....	....	....	....	45	45	45
Mar	CAB	CAB	CAB	CAB	00	....	....	....	....	....	45	45	45
Year			CAB	CAB	00	....	....	200	....	200	245	45	45
MARCH 1986 42 PUTS													
Jan	CAB	CAB	CAB	CAB	00	....	....	....	....	....	284	284	284
Feb	CAB	CAB	CAB	CAB	00	....	....	....	....	....	284	283	283
Mar	CAB	CAB	CAB	CAB	00	....	....	....	....	....	283	283	283
Year			CAB	CAB	00	....	....	....	....	....	284	283	283
MARCH 1986 43 PUTS													
Jan	CAB	CAB	CAB	CAB	00	....	....	....	....	....	697	697	697
Feb	CAB	CAB	CAB	CAB	00	....	....	....	....	....	697	697	697
Mar	CAB	CAB	CAB	CAB	00	....	....	....	....	....	697	697	697
Year			CAB	CAB	00	....	....	....	....	....	697	697	697
MARCH 1986 44 PUTS													
Jan	02	04	CAB	CAB	01	....	....	401	....	1,011	913	220	884
Feb	CAB	01	CAB	CAB	00	....	....	1	....	1	884	884	884
Mar	CAB	CAB	CAB	CAB	00	....	....	....	....	....	884	884	884
Year	02	04	CAB	CAB	00	....	....	401	....	1,012	913	220	884
MARCH 1986 45 PUTS													
Jan	06	11	CAB	CAB	05	....	....	117	....	620	621	435	435
Feb	01	01	CAB	CAB	00	....	....	24	20	58	450	391	391
Mar	CAB	CAB	CAB	CAB	00	....	....	25	....	25	391	366	366
Year	06	11	CAB	CAB	01	....	....	117	....	703	621	366	366
MARCH 1986 46 PUTS													
Jan	14	26	01	01	12	....	....	345	....	2,241	1,271	826	1,058
Feb	02	02	CAB	CAB	00	....	....	310	....	461	1,058	648	698
Mar	CAB	CAB	CAB	CAB	00	....	....	1	1	1	648	597	597
Year	14	26	CAB	CAB	04	....	....	345	....	2,703	1,271	597	597
MARCH 1986 47 PUTS													
Jan	29	53	04	04	26	....	....	480	33	2,944	1,425	1,226	1,243
Feb	05	10	CAB	CAB	.01	....	....	318	1	673	1,231	1,024	1,025
Mar	CAB	CAB	CAB	CAB	00	....	....	2	....	2	1,025	....	....
Year	29	53	CAB	CAB	09	....	....	480	....	3,619	1,425	....	....
MARCH 1986 48 PUTS													
Jan	56	97B	10	14	54	....	....	661	28	3,336	1,760	992	1,025
Feb	15	28	CAB	CAB	04	....	....	242	....	1,102	1,076	882	882
Mar	CAB	CAB	CAB	CAB	00	....	....	173	173	180	830	708	708
Year	56	97B	CAB	CAB	19	....	....	661	....	4,618	1,760	708	708

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.98	1.64	.29	.38	1.00	....	....	289	....	1,924	1,042	403	1,042
Feb	.42	.64	CAB	CAB	.13	....	....	904	2	2,702	1,741	1,192	1,508
Mar	CAB	.01	CAB	CAB	.00	....	....	6	....	8	1,508	1,502	1,502
Year	.98	1.64	CAB	CAB	.37	....	....	904	....	4,634	1,741	403	1,502

MARCH 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.50	2.26B	69	.85	1.64	....	....	254	....	521	497	135	487
Feb	95	1.20	02	.01	32	....	....	417	....	1,732	930	491	929
Mar	CAB	.01	CAB	CAB	00	....	....	20	3	28	926	....	....
Year	1.50	2.26B	CAB	CAB	65	....	....	417	....	2,281	930	....	....

MARCH 1986 51 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.01	3.14B	1.45A	1.57	2.43	....	....	4	....	9	9	4	5
Feb	1.02	2.03B	02	04	66	....	....	852	....	4,667	1,857	5	1,620
Mar	.01	.05	01	....	01	....	....	659	42	879	1,720	....	....
Year	2.01	3.14B	01	....	1.03	....	....	852	....	5,555	1,857	....	....

MARCH 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.80	1.81B	05	16	56	....	....	2,703	....	6,247	4,159	1	4,159
Mar	06	26	01	....	07	....	....	4,040	341	6,074	4,292	....	....
Year	1.80	1.81B	01	....	31	....	....	4,040	....	12,321	4,292	....	....

MARCH 1986 53 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	1.05	1.48B	17	48	79	....	....	484	6	1,754	827	115	827
Mar	28	88	10	....	32	....	....	340	102	1,178	1,002	....	....
Year	1.05	1.48B	10	....	55	....	....	484	6	2,932	1,002	....	....

MARCH 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	96	1.20B	55	1.10	1.10	....	....	320	6	566	557	230	557
Mar	82	1.76	63A	....	1.06	....	....	537	1	552	562	....	....
Year	96	1.76	55	....	1.08	....	....	537	1	1,118	562	....	....

JUNE 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	105	105	105
Feb	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	105	105	105
Mar	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	105	105	105
Apr	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	105	105	105
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	105	105	105
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	105	105	105
Year	....	....	CAB	CAB	.00	....	....	....	....	....	105	105	105

JUNE 1986 41 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.01	.01	.01	....	.02	....	....	1	....	1	257	257	257
Feb	CAB	CAB	CAB	.01	.00	....	....	....	....	....	257	250	250
Mar	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	250	249	249
Apr	CAB	CAB	CAB	CAB	.00	....	....	5	....	5	249	244	244
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	244	244	244
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	244	244	244
Year	01	01	CAB	CAB	.00	....	....	5	....	6	257	244	244

JUNE 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.07	.07	.07	.01	.03	....	....	1	....	1	79	78	78
Feb	CAB	.01	CAB	.01	.00	....	....	1	....	1	78	78	78
Mar	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	78	78	78
Apr	CAB	CAB	CAB	CAB	.00	....	....	14	....	14	78	66	66
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	66	66	66
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	66	66	66
Year	.07	.07	CAB	CAB	.00	....	....	14	....	16	79	66	66

JUNE 1986 43 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.12	.12	.09	.02	.07	....	....	10	....	16	120	120	120
Feb	....	....	....	.02	.01	....	....	....	....	....	120	120	120
Mar	.01	.01	CAB	.01	.00	....	....	19	....	35	121	120	120
Apr	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	120	120	120
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	120	120	120
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	120	120	120
Year	12	.12	CAB	CAB	.01	....	....	19	....	51	121	120	120

JUNE 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	.19	.20	.06	.04	.14	....	....	20	....	35	140	133	133
Feb	.01	.02	.01	.03	.02	....	....	1	....	3	133	133	133
Mar	.01	.01	.01	.02	.01	....	....	10	....	10	143	133	143
Apr	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	143	143	143
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	143	143	143

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 44 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	143	143	143
Year	.19	.20	CAB	CAB	.03	....	....	20	....	48	143	133	143
JUNE 1986 45 PUTS													
Jan	.32	.32	.10	.09	.24	....	....	30	....	52	148	114	148
Feb	.04	.13B	.01	.06	.05	....	....	111	....	246	260	148	249
Mar	.05	.07	CAB	.04	.03	....	....	16	....	27	249	233	234
Apr	CAB	.07B	CAB	CAB	.02	....	....	45	....	55	234	184	184
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	184	184	184
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	184	184	184
Year	.32	.32	CAB	CAB	.05	....	....	111	....	380	260	114	184
JUNE 1986 46 PUTS													
Jan	.40	.58	.19A	.17	.39	....	....	127	....	265	196	93	183
Feb	.28	.28	.05	.09	.10	....	....	70	....	128	265	183	265
Mar	.03	.11	.03A	.08	.06	....	....	7	....	20	285	265	285
Apr	.07	.17B	CAB	CAB	.04	....	....	89	....	163	289	174	174
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	174	170	170
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Year	.40	.58	CAB	CAB	.09	....	....	127	....	576	289	93	170
JUNE 1986 47 PUTS													
Jan	.63	.87B	.30	.31	.62	....	....	114	....	223	367	256	358
Feb	.35	.44	.07	.16	.17	....	....	106	....	362	475	357	375
Mar	.12	.20	.06A	.13	.11	....	....	101	....	154	450	340	450
Apr	.20	.31B	CAB	.01	.08	....	....	48	....	192	549	450	547
May	CAB	CAB	CAB	CAB	.00	....	....	38	....	38	555	509	509
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	509	509	509
Year	.63	.87B	CAB	CAB	.16	....	....	114	....	969	555	256	509
JUNE 1986 48 PUTS													
Jan	.95	1.31	.49	.52	.94	....	....	253	....	816	562	212	514
Feb	.54	.73	.09	.25	.30	....	....	312	....	682	713	413	413
Mar	.17	.32	.12	.24	.19	....	....	300	....	967	759	413	759
Apr	.22	.54	.01	.01	.16	....	....	553	....	1,329	1,235	761	1,234
May	.03	.05B	CAB	CAB	.00	....	....	311	....	441	1,346	1,215	1,215
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,215	1,215	1,215
Year	.95	1.31	CAB	CAB	.26	....	....	553	....	4,235	1,346	212	1,215
JUNE 1986 49 PUTS													
Jan	1.42	1.78B	.77	.83	1.37	....	....	227	....	987	807	179	807
Feb	.88	1.14	.17	.38	.48	....	....	287	5	1,542	995	668	708
Mar	.33	.62	.16	.40	.32	....	....	601	....	1,544	1,466	708	1,466
Apr	.46	.83	.02	.03	.27	....	....	508	....	2,684	1,850	1,427	1,778
May	.05	.08	CAB	CAB	.02	....	....	301	....	596	1,583	1,519	1,519
Jne	CAB	.01	CAB	CAB	.00	....	....	2	....	4	1,519	....	....
Year	1.42	1.78B	CAB	CAB	.41	....	....	601	....	7,357	1,850	....	....
JUNE 1986 50 PUTS													
Jan	1.87	2.40B	1.22	1.25	1.91	....	....	200	....	335	264	38	264
Feb	1.34	1.55B	.25A	.56	.75	....	....	286	....	1,157	588	311	552
Mar	.52	.89	.25	.66	.51	....	....	373	3	1,976	1,506	562	1,501
Apr	.67	1.33	.05	.06	.45	....	....	643	2	4,498	2,293	1,578	1,715
May	.09	.15	CAB	.03	.04	....	....	242	....	840	1,726	1,436	1,436
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,383	1,382	1,382
Year	1.87	2.40B	CAB	CAB	.61	....	....	643	....	8,806	2,293	38	1,382
JUNE 1986 51 PUTS													
Jan	2.91	3.10B	1.80	1.83	2.55	....	....	1	....	1	28	28	28
Feb	1.85	2.18B	.45	.80	1.12	....	....	467	....	1,603	613	28	579
Mar	.55	1.30	.42	1.02	.79	....	....	346	3	1,889	1,006	565	1,006
Apr	1.05	1.94	.09	.12	.70	....	....	523	5	3,170	1,361	908	988
May	.20	.29	.03	.15	.10	....	....	427	....	2,420	1,440	943	1,125
Jne	.10	.11	CAB	CAB	.02	....	....	143	52	195	1,131	1,083	1,129
Year	2.91	3.10B	CAB	CAB	.88	....	....	523	....	9,278	1,440	28	1,129
JUNE 1986 52 PUTS													
Jan	3.42	3.42	2.55A	2.49	2.71	....	....	50	....	51	51	50	51
Feb	1.82	2.90B	.72	1.12	1.60	....	....	352	....	1,233	565	51	565
Mar	.88	1.82	.67	1.49	1.16	....	....	364	12	1,799	1,121	562	1,119
Apr	1.50	2.56	.16	.23	1.04	....	....	588	2	3,226	1,959	784	1,938
May	.29	.60	.08	.56	.23	....	....	1,265	17	6,997	2,493	1,592	1,592
Jne	.52	.52	CAB	CAB	.09	....	....	573	90	1,201	1,649	....	....
Year	3.42	3.42	CAB	CAB	1.13	....	....	1,265	....	14,507	2,493	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 53 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.12	2.12	1.08	1.52	1.59	....	...	118	1	245	166	1	166
Mar.	1.40	2.50	1.03	2.10	1.64	....	....	179	4	1,166	529	243	468
Apr.	2.26	3.36	.31	.43	1.49	....	....	320	....	2,233	1,042	442	1,042
May.	.54	1.39	.18	1.32	.49	....	....	446	63	4,814	1,650	1,041	1,650
Jne.	1.12	1.12	CAB	CAB	.28	....	....	575	11	1,670	1,690	....	....
Year	2.12	3.36	CAB	CAB	1.09	...	....	575	....	10,128	1,690	....	....

JUNE 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.50	2.70B	1.45	2.02	2.09	....	....	69	...	93	81	1	81
Mar.	1.86	3.25	1.50A	2.80	2.22	....	....	49	..	205	115	79	110
Apr.	3.05	4.16	.50	.72	2.04	....	....	266	..	1,338	769	109	769
May.	.88	2.26B	.34	2.27	.93	....	....	655	64	5,904	1,936	780	1,518
Jne.	1.90	1.90	CAB	CAB	.90	....	....	563	5	1,223	1,465	....	....
Year	2.50	4.16	CAB	CAB	1.63	....	....	655	....	8,763	1,936	....	....

JUNE 1986 55 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.27	2.40	2.27	2.60	2.49	....	...	4	...	4	2	2	2
Mar.	2.54	3.95	2.13A	3.63	2.91	....	..	11	....	24	22	2	22
Apr.	4.10	5.04	.85	1.16	2.71	....	...	81	....	461	296	22	296
May.	1.36	3.18B	.68	3.26	1.54	....	....	337	....	1,935	950	296	847
Jne.	1.86	1.86	.38	....	1.47	....	....	353	....	429	847	....	....
Year	2.27	5.04	.38	....	2.22	....	....	353	....	2,853	950	....	....

JUNE 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	5.00	5.97B	1.38	1.76	3.41	....	...	20	....	50	41	5	41
May.	2.09	4.18B	1.15A	4.26	2.28	....	....	30	....	152	134	53	115
Jne.	1.85	1.85	1.52A	....	2.45	....	....	10	....	19	110	....	....
Year	5.00	5.97B	1.15A	....	2.71	....	....	30	....	221	134	....	....

JUNE 1986 57 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.07	2.58B	2.07	2.48	2.29	....	...	1	....	1	1	....	1
May.	2.15	5.18B	1.81	5.26	3.13	....	....	3	....	9	5	1	4
Jne.	3.68	3.68	2.52A	....	3.45	....	....	1	....	1	4	....	....
Year	2.07	5.18B	1.81	....	2.95	....	...	3	...	11	5	....	....

SEPTEMBER 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.62	.70B	.36A	.31	.58	....	...	20	....	23	28	5	28
Feb.	.34	.34	.14	23	.22	....	...	21	....	46	53	29	53
Mar.	....	.25B	.21A	21	.18	....	....	....	....	....	33	29	29
Apr.	.18	.36B	.11A	.07	.18	....	....	5	....	5	34	29	34
May.	.07	.07	05	12	.07	....	...	10	....	15	35	24	24
Jne.	....	....	....	.01	.02	....	...	....	...	....	24	24	24
Jly.	CAB	.01	CAB	CAB	.00	....	...	5	....	5	24	24	24
Aug.	CAB	CAB	CAB	CAB	.00	....	...	....	...	....	24	24	24
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	24	24	24
Year	.62	.70B	CAB	CAB	.13	....	...	21	....	94	53	5	24

SEPTEMBER 1986 47 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.80	1.07	.58	.48	.83	...	...	475	....	963	456	23	325
Feb.	.65	.65	.21	.33	.33	...	....	16	....	42	325	294	294
Mar.	.40	.40	.35A	.34	.28	...	....	20	....	22	294	284	284
Apr.	.60	.60	.11A	10	.27	...	..	5	....	7	284	277	277
May.	.22	.22	.07A	.21	.12	....	....	4	....	4	280	277	280
Jne.	.18	.18	.04	.01	.04	....	....	3	....	10	283	281	281
Jly.	CAB	.01	CAB	CAB	.00	...	....	9	....	9	281	279	279
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	279	279	279
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	279	279	279
Year	.80	1.07	CAB	CAB	.20	....	...	475	....	1,057	456	23	279

SEPTEMBER 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.25	1.40B	.75	.71	1.14	....	...	20	....	75	62	23	62
Feb.	.95	.95	.29	.46	.50	....	....	410	....	541	558	62	558
Mar.	.40	.61	.22A	.49	.41	....	....	50	....	180	667	558	647
Apr.	.50	.85	.16A	.16	.41	....	....	636	....	1,789	915	500	505
May.	.21	.36	.17	.34	.20	....	....	54	....	76	542	490	542
Jne.	.29	.29	.05	.02	.08	....	....	100	....	182	548	542	548
Jly.	.01	.01	CAB	CAB	.00	....	....	60	....	60	548	548	548
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	548	548	548
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	548	548	548
Year	1.25	1.40B	CAB	CAB	.30	....	....	636	....	2,903	915	23	548

SEPTEMBER 1986 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.60	1.89B	.93A	1.02	1.53	....	....	400	....	405	423	20	423
Feb.	1.30	1.30	.40A	.63	.71	....	....	451	....	489	877	423	872
Mar.	.55	.87	.35	.69	.58	....	....	25	....	85	885	872	881
Apr.	.85	1.25	.23	.26	.58	....	....	480	....	1,522	1,224	732	1,217

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 49 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.38	53	20A	.53	.30	....	....	182	....	604	1,428	1,217	1,420
Jne	43	45	04	.03	14	....	....	103	....	376	1,604	1,414	1,604
Jly	01	.02B	CAB	CAB	.00	....	....	10	....	10	1,604	1,604	1,604
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,604	1,604	1,604
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,604	1,604	1,604
Year	1.60	1.89B	CAB	CAB	.42	....	....	480	....	3,491	1,604	20	1,604

SEPTEMBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	1.99	2.45B	1.30	1.42	2.02	....	....	142	....	160	141	15	141
Feb	1.09	1.69B	60	.85	.99	....	....	60	....	202	264	141	263
Mar	.61	1.19	.53A	.96	.81	....	....	107	....	287	451	263	446
Apr	1.45	1.65	31A	.38	.82	....	....	150	....	464	595	446	586
May	45	82	.25	.79	.45	....	....	200	....	396	814	577	814
Jne	.70	71	.10A	.06	.23	....	....	265	....	1,209	1,527	826	1,520
Jly	.05	05	CAB	CAB	.02	....	....	110	....	443	1,745	1,520	1,743
Aug	CAB	.01	CAB	CAB	.00	....	....	2	....	5	1,647	1,643	1,643
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,643	1,643	1,643
Year	1.99	2.45B	CAB	CAB	.59	....	....	265	....	3,166	1,745	15	1,643

SEPTEMBER 1986 51 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	2.74	3.05B	2.00A	1.91	2.59	....	....	7	....	11	15	7	11
Feb	1.90	2.23B	.80	1.11	1.34	....	....	50	....	109	90	11	88
Mar	1.22	1.51B	.75A	1.33	1.10	....	....	12	....	25	106	88	101
Apr	1.84	2.17	.45A	.54	1.12	....	....	151	....	364	411	101	411
May	.68	1.16	.37	1.15	.65	....	....	520	....	1,231	1,266	409	1,266
Jne	1.03	1.03	.11	.11	.37	....	....	345	2	2,496	2,005	1,604	1,958
Jly	.08	.11	CAB	CAB	.04	....	....	800	....	1,586	2,106	1,708	1,723
Aug	.01	.01	CAB	CAB	.00	....	....	1	1	2	1,722	1,673	1,673
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,673	1,673	1,673
Year	2.74	3.05B	CAB	CAB	.80	....	....	800	....	5,824	2,106	7	1,673

SEPTEMBER 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan	3.41	3.75B	2.61A	2.52	3.23	....	....	2	....	6	6	2	6
Feb	1.60	2.87B	1.13A	1.44	1.78	....	....	50	....	75	64	6	64
Mar	1.57	2.05	1.05A	1.76	1.46	....	....	83	....	92	151	64	151
Apr	2.00	2.69B	.60	.76	1.49	....	....	150	....	492	422	171	403
May	.88	1.63	.58	1.61	.93	....	....	397	....	1,927	903	409	783
Jne	1.49	1.49	.20A	.19	.58	....	....	446	10	2,093	1,170	770	1,170
Jly	.18	.19	.01	....	.08	....	....	242	....	1,135	1,760	1,282	1,755
Aug	.01	.01	CAB	CAB	.00	....	....	13	2	15	1,703	1,689	1,689
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,689	1,689	1,689
Year	3.41	3.75B	CAB	CAB	1.06	....	....	446	....	5,835	1,760	2	1,689

SEPTEMBER 1986 53 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	2.23	2.25B	1.47	1.82	1.83	....	....	6	....	20	10	1	10
Mar	2.10	2.43	1.39A	2.29	1.91	....	....	100	....	113	122	10	122
Apr	3.12	3.35B	.93A	1.05	1.93	....	....	203	....	523	486	122	486
May	1.32	2.11	.75	2.15	1.28	....	....	319	....	1,025	1,119	482	1,103
Jne	1.88	1.90	.34	.32	.86	....	....	321	6	1,628	1,760	1,098	1,760
Jly	.33	.34	.01	.01	.14	....	....	424	....	2,047	2,033	1,768	1,963
Aug	.01	.01	CAB	CAB	.00	....	....	11	....	12	1,887	1,864	1,864
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,864	1,864	1,864
Year	2.23	3.35B	CAB	CAB	.99	....	....	424	....	5,368	2,033	1	1,864

SEPTEMBER 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	2.72	2.72	2.00	2.28	2.30	....	....	2	....	3	2	1	2
Mar	2.00	3.03B	1.82A	2.90	2.43	....	....	15	....	58	34	2	24
Apr	2.92	4.09B	1.16	1.45	2.45	....	....	161	....	312	259	22	259
May	1.72	2.70	1.10	2.80	1.71	....	....	103	4	761	352	233	248
Jne	2.58	2.59	.55	.52	1.24	....	....	375	5	1,553	1,011	253	1,011
Jly	.52	.58	.03	.02	.24	....	....	287	5	2,013	1,014	904	962
Aug	.01	.02	CAB	CAB	.00	....	....	500	....	530	1,470	957	1,470
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,470	1,470	1,470
Year	2.72	4.09B	CAB	CAB	1.29	....	....	500	....	5,230	1,470	1	1,470

SEPTEMBER 1986 55 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	2.50	2.80	2.50	2.83	2.73	....	....	65	....	65	65	65	65
Mar	3.18	3.85B	2.35A	3.60	3.03	....	....	1	....	1	66	65	66
Apr	4.00	5.00	1.64	1.88	3.04	....	....	65	....	193	220	66	220
May	2.33	3.36B	1.53	3.53	2.23	....	....	32	....	129	295	220	295
Jne	3.20	3.24B	.83	.82	1.73	....	....	304	....	939	982	296	982
Jly	.81	.94	.04	.03	.41	....	....	689	10	5,317	2,329	1,198	2,107
Aug	.04	.05	CAB	CAB	.01	....	....	845	1	1,820	2,099	1,680	1,680
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,680	1,680	1,680
Year	2.50	5.00	CAB	CAB	1.64	....	....	845	....	8,464	2,329	65	1,680

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.26	2.43B	2.14A	2.47	2.31	....	....	3	....	3	3	3	3
May	2.77	4.10B	1.94	4.35	2.83	....	....	50	....	61	59	4	56
Jne	2.40	2.70B	1.21	1.20	2.31	....	....	42	....	151	158	56	158
Jly	1.16	1.40	.09	.08	.67	....	....	519	17	3,612	1,271	403	1,271
Aug	.09	.12	CAB	CAB	.02	....	....	120	1	522	1,296	1,261	1,296
Sep	CAB	CAB	CAB	CAB	.00	....	....	12	12	12	1,284	1,284	1,284
Year	2.26	4.10B	CAB	CAB	1.35	....	....	519	....	4,361	1,296	3	1,284

SEPTEMBER 1986 57 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	3.85	4.90B	3.85	5.18	4.63	....	....	10	....	10	10	10	10
Jne	3.83	3.88	1.84A	1.72	2.99	....	....	20	....	42	35	10	28
Jly	1.62	1.99B	.18	.18	1.04	....	....	837	....	2,961	1,526	243	1,526
Aug	.16	.26	CAB	CAB	.06	....	....	867	....	2,208	1,911	1,533	1,819
Sep	CAB	CAB	CAB	CAB	.00	....	....	123	123	123	1,698	1,696	1,696
Year	3.85	4.90B	CAB	CAB	1.74	....	....	867	....	5,344	1,911	10	1,696

SEPTEMBER 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	3.57	3.57	2.36A	2.37	3.10	....	....	10	....	12	11	1	11
Jly	2.24	2.53	.36	.36	1.53	....	....	947	....	3,099	1,344	19	1,342
Aug	.32	.50	.01	....	.14	....	....	596	....	4,031	1,782	1,375	1,523
Sep	.01	.01	CAB	CAB	.00	....	....	12	12	12	1,535	1,535	1,535
Year	3.57	3.57	CAB	CAB	1.19	....	....	947	....	7,154	1,782	1	1,535

SEPTEMBER 1986 59 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	3.21	3.25B	.65	.65	2.01	....	....	354	....	580	416	1	416
Aug	.59	.92B	.01	.02	.30	....	....	1,445	50	9,203	2,751	427	2,736
Sep	.01	.01	CAB	CAB	.00	....	....	106	....	112	2,736	....	....
Year	3.21	3.25B	CAB	CAB	.77	....	....	1,445	....	9,895	2,751	....	....

SEPTEMBER 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	2.07	2.67B	1.11	1.10	1.90	....	....	44	....	63	51	5	51
Aug	.99	1.50B	.08	.07	.62	....	....	2,345	36	8,063	1,972	175	1,802
Sep	.06	.31	.01	....	.08	....	....	1,199	62	2,025	1,726	....	....
Year	2.07	2.67B	.01	....	.86	....	....	2,345	....	10,151	1,972	....	....

SEPTEMBER 1986 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.80	2.19B	.29	.32	1.15	....	....	1,575	....	3,439	2,118	5	2,118
Sep	.21	1.23	.14	....	.51	....	....	1,392	469	3,051	1,447	....	....
Year	1.80	2.19B	.14	....	.83	....	....	1,575	....	6,490	2,118	....	....

SEPTEMBER 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug	1.96	2.30B	1.18A	.96	1.57	....	....	13	....	16	15	....	15
Sep	.85	2.15B	.81	....	1.30	....	....	24	1	31	37	....	....
Year	1.96	2.30B	.81	....	1.43	....	....	24	....	47	37	....	....

DECEMBER 1986 49 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.55	.76B	.40	.88	.55	....	....	160	....	237	212	50	212
Jne	.63	.64	.20A	.17	.37	....	....	1	....	1	213	212	213
Jly	.14	.18B	.03	.02	.10	....	....	100	....	215	215	164	164
Aug	....	....	....	.01	.01	....	....	5	....	5	164	164	164
Sep	CAB	CAB	CAB	CAB	.00	1	....	....	....	....	164	164	164
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	164	164	164
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	164	164	164
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	164	164	164
Year	.55	.76B	CAB	CAB	.12	1	....	160	....	458	215	50	164

DECEMBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.20	1.75B	.57	.61	1.09	....	....	225	....	334	284	....	284
May	.65	1.03B	.62A	1.17	.76	....	....	100	....	126	396	384	396
Jne	.58	.60B	.30	.26	.53	....	....	5	....	8	398	396	398
Jly	.25	.29	.04	.03	.15	....	....	100	....	264	606	479	603
Aug	.03	.03	.02	.01	.01	....	....	2	....	3	606	603	606
Sep	.02	.02	CAB	CAB	.01	1	....	1	....	2	607	606	607
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	607	607	607
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	607	607	607
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	607	607	607
Year	1.20	1.75B	CAB	CAB	.28	1	....	225	....	737	607	....	607

DECEMBER 1986 51 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar	1.00	1.67B	1.00	1.58	1.54	....	....	55	....	60	60	1	60
Apr.	1.88	2.25B	.75A	.79	1.39	....	....	5	....	16	74	60	74
May	.93	1.38B	.70A	1.55	1.01	....	....	200	....	224	298	74	298
Jne	1.45	1.45	.43A	.38	.73	....	....	220	....	256	554	512	554
Jly	.38	.40	.08	.06	.23	....	....	400	....	631	1,051	574	1,051
Aug	....	....	....	.02	.03	....	....	....	....	....	1,041	1,031	1,031

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 51 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.03	.04	.03	.01	.02	1	....	467	....	612	1,131	631	631
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	631	631	631
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	631	631	631
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	631	631	631
Year	1.00	2.25B	CAB	CAB	.49	1	....	467	....	1,799	1,131	1	631

DECEMBER 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.40	2.19	1.40	2.01	1.81	....	....	6	....	8	9	6	8
Apr.	2.00	2.75B	1.19	1.02	1.76	....	....	400	....	809	598	67	539
May	.94	1.98	.94	1.98	1.30	....	....	50	....	168	638	539	636
Jne.	1.75	1.75	.60A	.55	.99	....	....	200	....	273	856	830	856
Jly.	.55	.62	.12	.10	.34	....	....	110	....	359	1,015	856	1,000
Aug.	.08	.09	.06	.03	.05	....	....	102	....	115	1,040	990	1,000
Sep.	.04	.07	.02	.02	.04	1	....	50	....	77	1,000	949	949
Oct.	CAB	....	CAB	.01	.00	....	....	....	....	....	949	949	949
Nov.	.01	.02	CAB	CAB	.00	....	....	500	....	600	949	676	726
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	726	726	726
Year	1.40	2.75B	CAB	CAB	.62	1	....	500	....	2,409	1,040	6	726

DECEMBER 1986 53 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.53	3.40B	1.35A	1.33	2.21	....	....	200	....	200	200	200	200
May	1.50	2.48	1.16	2.48	1.67	....	....	7	....	18	214	200	214
Jne.	2.21	2.21	.80A	.76	1.32	....	....	100	....	178	372	214	372
Jly.	.76	.86	.16	.16	.49	....	....	200	....	647	629	372	445
Aug.	.15	.17B	.08	.06	.10	....	....	125	....	407	545	414	504
Sep.	.06	.12B	.02	.03	.06	1	....	160	....	346	721	504	721
Oct.	.02	.02	CAB	.02	.00	....	....	350	....	473	843	721	742
Nov.	.02	.02	CAB	CAB	.00	....	....	50	....	50	742	693	693
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	693	693	693
Year	2.53	3.40B	CAB	CAB	.65	1	....	350	....	2,319	843	200	693

DECEMBER 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	2.55	2.95	2.24	3.06	2.62	....	....	1	....	3	3	1	3
Jne.	2.30	2.35B	1.13A	1.04	1.71	....	....	30	....	60	53	3	53
Jly.	1.04	1.10B	.26	.24	.69	....	....	131	....	198	216	47	216
Aug.	.25	.25B	.11A	.10	.16	....	....	201	....	244	433	217	433
Sep.	.15	.20	.05	.05	.10	1	....	314	....	1,028	845	435	757
Oct.	CAB	.05	CAB	.05	.01	....	....	300	....	435	995	757	878
Nov.	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	878	878	878
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	878	878	878
Year	2.55	2.95	CAB	CAB	.66	1	....	314	....	1,991	995	1	878

DECEMBER 1986 55 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.86	2.88B	1.48A	1.38	2.07	....	....	15	....	31	25	1	25
Jly.	1.36	1.48B	.36	.35	.95	....	....	36	....	122	110	25	110
Aug.	.33	.42B	.14A	.16	.25	....	....	100	....	265	240	110	240
Sep.	.20	.34B	.06	.09	.17	1	....	396	....	1,289	894	240	876
Oct.	.06	.12	.01	.09	.03	....	....	102	....	628	950	775	923
Nov.	.09	.10	CAB	CAB	.01	....	....	163	....	271	944	895	897
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	872	871	871
Year	2.86	2.88B	CAB	CAB	.49	1	....	396	....	2,606	950	1	871

DECEMBER 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.70	2.70	2.50A	2.62	2.55	....	....	1	....	1	1	1	1
May	2.35	4.14B	2.20A	4.39	3.08	....	....	16	....	42	23	1	23
Jne.	4.31	4.40B	1.88A	1.79	2.71	....	....	43	....	56	67	23	67
Jly.	1.80	1.93	.50	.52	1.27	....	....	209	....	483	378	67	378
Aug.	.51	.67	.28	.26	.38	....	....	210	....	595	451	392	432
Sep.	.24	.55	.13	.16	.28	....	....	234	....	557	683	432	683
Oct.	.13	.25	.01	.18	.06	....	....	320	....	695	952	665	952
Nov.	.23	.23	CAB	CAB	.04	....	....	248	1	858	1,071	926	1,047
Dec.	CAB	CAB	CAB	CAB	.00	....	....	80	80	137	1,047	1,047	1,047
Year	2.70	4.40B	CAB	CAB	1.15	....	....	320	....	3,424	1,071	1	1,047

DECEMBER 1986 57 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.11	3.75B	2.38A	2.28	3.12	....	....	280	....	288	284	280	284
Jly.	2.13	2.48B	.75	.75	1.67	....	....	180	....	349	467	284	467
Aug.	.75	.95	.38	.39	.56	....	....	720	1	2,320	1,875	539	1,875
Sep.	.36	.80	.21	.25	.43	....	....	999	7	2,922	2,666	2,086	2,629
Oct.	.25	.46	.04	.35	.12	....	....	1,085	....	3,891	2,866	1,925	1,948
Nov.	.43	.43	CAB	CAB	.10	....	....	697	5	3,756	2,416	1,941	1,941
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,935	1,934	1,934
Year	3.11	3.75B	CAB	CAB	.85	....	....	1,085	....	13,526	2,866	280	1,934

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.50	3.02B	1.10	1.03	2.06	....	....	19	....	86	63	3	63
Aug.	1.03	1.25B	.56	.59	.81	....	....	8,304	7	17,759	8,556	69	4,656
Sep.	.55	1.14	.33	.41	.65	....	....	1,138	10	2,423	4,869	4,476	4,556
Oct.	.40	.84	.07	.66	.23	....	....	602	3	4,553	4,585	3,959	4,075
Nov.	.81	.83	.01	.01	.23	....	....	1,215	49	7,571	4,927	4,067	4,544
Dec.	.01	.01	CAB	CAB	.00	....	....	200	29	303	4,548	....	....
Year	2.50	3.02B	CAB	CAB	.66	....	....	8,304	....	32,695	8,556	....	....

DECEMBER 1986 59 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	3.10	3.71B	1.51A	1.39	2.60	....	....	227	....	276	256	1	242
Aug.	1.50	1.70	.84	.84	1.15	....	....	326	....	1,055	669	246	668
Sep.	.80	1.60	.44	.65	.95	....	....	521	17	4,568	1,984	675	1,984
Oct.	.58	1.40	.18	1.13	.43	....	....	870	12	5,123	2,639	1,822	2,544
Nov.	1.36	1.36	.02	.02	.50	....	....	1,425	19	6,891	3,322	2,373	3,153
Dec.	.01	.03	CAB	CAB	.01	....	....	757	97	1,615	3,112	....	....
Year	3.10	3.71B	CAB	CAB	.94	....	....	1,425	....	19,528	3,322	....	....

DECEMBER 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.32	2.32B	1.88	1.83	2.12	....	....	99	2	106	104	5	104
Aug.	1.88	2.25	1.18	1.18	1.55	....	....	352	1	967	804	134	804
Sep.	1.12	2.16	.70	.95	1.33	....	....	1,076	16	5,216	2,002	612	1,992
Oct.	.92	2.11	.32	1.79	.72	....	....	1,922	17	6,100	2,538	1,995	2,434
Nov.	2.03	2.13	.07	.08	.97	....	....	3,046	15	6,176	3,226	2,349	3,020
Dec.	.01	.58	.01	....	.18	....	....	2,540	119	4,483	3,106	....	....
Year	2.32	2.32B	.01	....	1.14	....	....	3,046	1	23,048	3,226	....	....

DECEMBER 1986 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	2.36	2.70B	1.67	1.60	2.04	....	....	4,235	....	8,618	3,909	102	2,081
Sep.	1.59	2.74	1.01	1.39	1.81	....	....	346	....	1,899	2,703	2,041	2,703
Oct.	1.39	2.85B	.57	2.58	1.14	....	....	1,193	12	5,515	3,695	2,540	2,540
Nov.	3.12	3.12	.34	.38	1.68	....	....	1,162	....	2,178	3,304	2,517	3,304
Dec.	.14	1.52B	.14	....	.72	....	....	756	128	2,344	3,771	....	....
Year	2.36	3.12	.14	....	1.47	....	....	4,235	....	20,554	3,909	....	....

DECEMBER 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	2.42	2.88B	2.25	2.12	2.51	....	....	26	....	131	58	2	49
Sep.	2.08	3.48B	1.41	1.98	2.40	....	....	175	....	555	341	49	341
Oct.	1.96	3.67B	.95	3.47	1.70	....	....	128	....	920	547	341	494
Nov.	3.52	3.96B	1.05A	1.08	2.55	....	....	67	....	108	484	392	392
Dec.	.70	2.48B	.70	....	1.57	....	....	20	....	31	392	....	....
Year	2.42	3.96B	.70	....	2.14	....	....	175	....	1,745	547	....	....

DECEMBER 1986 63 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	3.31	4.35	1.91	2.66	[illegible]	....	....	100	....	233	225	100	225
Oct.	1.85	3.95B	1.51A	4.37	2.38	....	....	22	....	58	238	225	231
Nov.	4.58	4.99	2.05A	2.01	3.50	....	....	3	....	6	231	219	219
Dec.	2.90	3.48B	1.61A	....	2.56	....	....	1	....	1	219	....	....
Year	3.31	4.99	1.51A	....	2.89	....	....	100	....	298	238	....	....

DECEMBER 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.61	4.10B	2.61	3.38	3.57	....	....	5	....	7	6	5	6
Oct.	2.50	4.93B	2.18A	5.37	3.16	....	....	10	....	22	21	6	21
Nov.	5.65	5.99	3.05A	3.01	4.49	....	....	1	....	2	21	1	1
Dec.	....	4.48B	2.61A	4.48	3.56	....	....	....	....	....	1	....	....
Year	2.61	5.99	2.18A	4.48	3.69	....	....	10	....	31	21	....	....

DECEMBER 1986 65 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	4.70	4.70	3.92A	4.18	4.37	....	....	4	....	4	4	4	4
Oct.	5.83	6.64	2.95A	6.37	4.03	....	....	1	....	2	6	4	6
Nov.	4.77	6.95B	4.05A	4.01	5.49	....	....	1	....	1	6	1	1
Dec.	....	5.48B	3.61A	....	4.56	....	....	....	....	....	1	....	....
Year	4.70	6.95B	2.95A	....	4.61	....	....	4	....	7	6	....	....

MARCH 1987 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.20	1.20	.93A	.88	1.01	....	....	3	....	3	3	....	3
Jly.	.85	.85	.40A	.26	.60	....	....	5	....	5	8	3	8
Aug.	....	.25B	.20A	.16	.19	....	....	....	....	....	8	8	8
Sep.	.12	.20B	.12	.12	.17	....	....	5	....	8	16	8	16
Oct.	.04	.04	.04	.14	.06	....	....	10	....	10	26	16	26
Nov.	....	....	....	.02	.05	....	....	....	....	....	26	26	26
Dec.	CAB	CAB	CAB	.01	.01	....	....	....	....	....	26	26	26
Year	1.20	1.20	CAB	.01	.29	....	....	10	....	26	26	....	26

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 53 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.61	1.85B	1.20A	1.13	1.49	....	....	25	....	25	25	25	25
Jly.	1.10	1.10B	.40	.36	.79	....	....	450	....	707	728	25	728
Aug.	.25	.34B	.25	.23	.29	....	....	8	....	8	728	725	725
Sep.	.30	.30	.30	.18	.25	....	....	6	....	6	725	725	725
Oct.	....	....	....	.22	.09	....	....	....	....	....	725	725	725
Nov.	.20	.20	.05	.04	.09	....	....	2	....	5	727	725	725
Dec.	.04	.04	.04	.01	.03	....	....	100	....	100	725	725	725
Year	1.61	1.85B	.04	.01	.43	....	....	450	....	851	728	25	725

MARCH 1987 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.14	.35B	.14	.34	.15	....	....	10	....	10	10	10	10
Nov.	.10	.13B	.07	.06	.15	....	....	78	....	86	90	10	90
Dec.	.06	.10B	.05	.01	.05	....	....	60	....	130	150	130	130
Year	.14	.35B	.05	.01	.11	....	....	78	....	226	150	10	130

MARCH 1987 55 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.79	.79	.73A	.66	.72	....	....	50	....	50	50	50	50
Aug.	.52	.70B	.50A	.45	.53	....	....	3	....	7	56	50	56
Sep.	....	.52B	.42A	.37	.49	....	....	....	....	....	56	56	56
Oct.	....	.23B	.22A	.51	.23	....	....	....	....	....	56	56	56
Nov.	.44	.45B	.12	.10	.25	....	....	120	....	499	364	56	350
Dec.	.08	.21	.02	.03	.09	....	....	13	....	46	375	350	361
Year	.79	.79	.02	.03	.38	....	....	120	....	602	375	50	361

MARCH 1987 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.05	1.05	.90A	.87	.98	....	....	2	....	2	2	2	2
Aug.	.78	.90B	.62A	.61	.72	....	....	7	....	8	9	2	9
Sep.	.78	.82B	.46	.53	.67	....	....	7	....	12	19	9	19
Oct.	.42	.75	.20	.74	.35	....	....	25	....	47	35	22	35
Nov.	.60	.80B	.13	.16	.39	....	....	23	....	118	97	35	82
Dec.	.13	.33B	.04	.03	.17	....	....	51	....	324	239	77	225
Year	1.05	1.05	.04	.03	.54	....	....	51	....	511	239	2	225

MARCH 1987 57 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.50	2.50	1.45A	1.13	1.87	....	....	5	....	5	5	5	5
Aug.	1.00	1.22B	.83	.82	.96	....	....	200	....	317	321	5	321
Sep.	.84	1.19	.70A	.72	.90	....	....	10	....	21	326	316	316
Oct.	.42	1.20	.33A	1.03	.52	....	....	23	....	69	353	316	353
Nov.	1.10	1.12B	.21	.23	.59	....	....	421	....	1,519	606	316	546
Dec.	.18	.55B	.06	.05	.29	....	....	337	....	1,920	1,086	546	1,008
Year	2.50	2.50	.06	.05	.85	....	....	421	....	3,851	1,086	5	1,008

MARCH 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.24	1.30B	1.12A	1.08	1.18	....	....	40	....	41	40	1	40
Sep.	1.10	1.56	.80	.97	1.18	....	....	66	....	155	132	40	127
Oct.	.66	1.55B	.48A	1.39	.73	....	....	126	....	305	289	127	289
Nov.	1.46	1.53B	.35	.38	.87	....	....	420	1	1,653	963	287	959
Dec.	.29	.88	.10	.10	.49	....	....	316	8	2,473	1,320	922	1,285
Year	1.24	1.56	.10	.10	.89	....	....	420	....	4,627	1,320	1	1,285

MARCH 1987 59 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.10	2.22	2.08A	1.82	2.04	....	....	150	....	150	150	150	150
Aug.	....	2.01B	1.44A	1.39	1.60	....	....	....	....	....	150	150	150
Sep.	1.30	2.16	1.07A	1.28	1.52	....	....	15	....	64	166	150	166
Oct.	1.06	2.12	.64	1.86	1.02	....	....	401	....	828	706	166	705
Nov.	2.01	2.05B	.58	.60	1.24	....	....	146	....	767	1,072	705	1,049
Dec.	.51	1.32	.17	.20	.77	....	....	614	12	3,464	1,708	1,046	1,708
Year	2.10	2.22	.17	.20	1.36	....	....	614	....	5,273	1,708	150	1,708

MARCH 1987 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	2.43	2.43	1.80A	1.76	2.00	....	....	44	....	65	53	6	53
Sep.	1.70	2.54B	1.30	1.65	1.92	....	....	301	....	476	445	53	441
Oct.	1.40	2.65B	.95A	2.42	1.37	....	....	130	....	426	465	303	303
Nov.	2.42	2.65B	.94	.94	1.71	....	....	107	....	556	497	306	497
Dec.	.75	1.92B	.33	.34	1.16	....	....	623	3	2,970	2,054	552	2,019
Year	2.43	2.65B	.33	.34	1.63	....	....	623	....	4,493	2,054	6	2,019

MARCH 1987 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	3.26	3.26	3.26	2.76	2.96	....	....	14	....	14	14	14	14
Aug.	2.77	3.05B	2.24A	2.19	2.50	....	....	14	....	15	15	14	15
Sep.	2.14	3.05B	1.65	2.09	2.39	....	....	7	....	17	21	18	21
Oct.	1.85	3.20	1.25A	3.08	1.80	....	....	100	....	335	308	57	294
Nov.	3.05	3.30B	1.30	1.33	2.28	....	....	45	....	185	379	282	379
Dec.	1.09	2.61B	.57	.61	1.68	....	....	727	....	2,796	1,668	356	1,622
Year	3.26	3.30B	.57	.61	2.26	....	....	727	....	3,362	1,668	14	1,622

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	2.90	3.03B	2.74A	2.69	2.87	....	....	2	....	2	2	2	2
Sep.....	2.85	3.50B	2.16A	2.60	2.93	....	....	77	....	116	118	2	118
Oct.....	2.50	3.40B	1.65	3.80	2.31	....	....	300	....	351	353	120	352
Nov.....	3.95	4.05B	1.91	1.87	2.95	....	....	13	....	31	351	347	348
Dec.....	1.60	3.40B	.97	.99	2.32	....	....	992	....	1,276	1,424	349	1,424
Year....	2.90	4.05B	.97	.99	2.67	....	....	992	....	1,776	1,424	2	1,424

MARCH 1987 63 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	3.95	4.30B	3.30A	3.27	3.65	....	....	14	....	14	14	14	14
Sep.....	4.46	4.46	2.78A	3.19	3.54	....	....	1	....	1	15	14	15
Oct.....	2.80	4.20B	2.20A	4.59	2.91	....	....	1	....	2	15	14	15
Nov.....	2.50	4.85B	2.50	2.50	3.71	....	....	14	....	14	15	15	15
Dec.....	2.30	4.25B	1.49	1.49	3.05	....	....	5	....	17	23	17	23
Year....	3.95	4.85B	1.49	1.49	3.37	....	....	14	....	48	23	14	23

MARCH 1987 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	2.80	4.92B	2.80	5.43	3.92	....	....	1	....	1	1	1	1
Nov.....	....	5.75B	3.35A	3.22	4.52	....	....	....	....	....	1	1	1
Dec.....	2.60	5.15B	2.23A	2.15	3.87	....	....	1	....	1	2	1	1
Year....	2.80	5.75B	2.23A	2.15	4.10	....	....	1	....	2	2	1	1

JUNE 1987 57 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	1.40	1.40	.57A	.51	.83	....	....	50	....	75	65	....	65
Dec.....	.70	.95B	.28A	.29	.64	....	....	50	....	97	118	65	118
Year....	1.40	1.40	.28A	.29	.73	....	....	50	....	172	118	....	118

JUNE 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	1.50	1.60B	1.35	1.82	1.57	....	....	3	....	6	6	3	6
Nov.....	1.65	1.85B	.73A	.71	1.25	....	....	20	....	21	27	6	27
Dec.....	.68	1.35B	.43	.42	.89	....	....	100	....	196	174	21	174
Year....	1.50	1.85B	.43	.42	1.23	....	....	100	....	223	174	3	174

JUNE 1987 59 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	1.27	1.75B	.58	.59	1.24	....	....	545	....	973	691	....	685
Year....	1.27	1.75B	.58	.59	1.24	....	....	545	....	973	691	....	685

JUNE 1987 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	2.40	2.51	2.20A	2.78	2.45	....	....	2	....	3	3	2	3
Nov.....	2.18	2.85B	1.37A	1.31	2.07	....	....	10	....	11	14	3	14
Dec.....	1.40	2.25B	.80	.83	1.61	....	....	545	....	745	524	4	524
Year....	2.40	2.85B	.80	.83	2.04	....	....	545	....	759	524	2	524

JUNE 1987 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	1.95	3.10B	1.87A	3.38	2.63	....	....	200	....	200	200	....	200
Nov.....	....	3.50B	1.81A	1.72	2.60	....	....	....	....	....	200	200	200
Dec.....	2.70	2.88B	1.10	1.15	2.10	....	....	57	....	59	252	200	252
Year....	1.95	3.50B	1.10	1.15	2.44	....	....	200	....	259	252	....	252

JUNE 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	2.12	3.70B	2.12	4.04	2.96	....	....	380	....	580	580	380	580
Nov.....	2.95	4.20B	2.28A	2.23	3.21	....	....	8	....	8	588	580	588
Dec.....	2.40	3.55B	1.52	1.54	2.67	....	....	55	....	147	709	588	709
Year....	2.12	4.20B	1.52	1.54	2.94	....	....	380	....	735	709	380	709

JUNE 1987 63 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	2.55	4.40B	2.55	4.75	3.42	....	....	375	....	375	350	350	350
Nov.....	2.81	4.95B	2.81	2.80	3.89	....	....	14	....	14	364	350	364
Dec.....	....	4.30B	2.08A	2.03	3.32	....	....	....	....	....	364	364	364
Year....	2.55	4.95B	2.08A	2.03	3.54	....	....	375	....	389	364	350	364

JUNE 1987 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	3.50	5.12B	3.45A	5.50	4.52	....	....	2	....	2	2	2	2
Nov.....	....	5.73B	3.52A	3.45	4.62	....	....	....	....	....	2	2	2
Dec.....	....	5.15B	2.68A	2.58	4.04	....	....	....	....	....	2	2	2
Year....	3.50	5.73B	2.68A	2.58	4.39	....	....	2	....	2	2	2	2

JUNE 1987 65 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	4.50	6.00B	3.33A	3.21	4.88	....	....	1	....	1	1	1	1
Year....	4.50	6.00B	3.33A	3.21	4.88	....	....	1	....	1	1	1	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.74	.74	.69A	.64	.70	....	....	2	....	2	2	2	2
Year.....	.74	.74	.69A	.64	.70	....	....	2	....	2	2	2	2

SEPTEMBER 1987 61 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	1.70	1.70	1.45	1.44	1.55	....	....	85	11	96	95	85	95
Year.....	1.70	1.70	1.45	1.44	1.55	....	....	85	11	96	95	85	95

EUROPEAN CURRENCY UNIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
15..	.8839@.8841	.8878	.8835	.8873@.8871	.8872 (1.1271)	2152	964
16..	.8881	.8885	.8825	.8835	.8835 (1.1318)	1533	1324
17..	.8834@.8833	.8861	.8828	.8851B@.8852	.8851 (1.1298)	298	1361
20..	.8800	.8854	.8799A	.8852B@.8854	.8853 (1.1295)	164	1178
21..	.8845	.8865B	.8823	.8829A@.8826	.8828 (1.1327)	300	1188
22..	.8815	.8894	.8810A	.8842	.8842 (1.1309)	248	1139
23..	.8837@.8840	.8858	.8825	.8841	.8841 (1.1310)	286	1192
24..	.8925	.8970	.8921	.8961	.8961 (1.1159)	249	1225
27..	.8980	.9002	.8968A	.8991	.8991 (1.1122)	78	1222
28..	.9012	.9027	.9000	.9018@.9020B	.9019 (1.1087)	341	1315
29..	.9024	.9042B	.9019	.9034B@.9039	.9036 (1.1066)	414	1069
30..	.9036@.9035	.9099	.9030A	.9097B@.9099	.9098 (1.0991)	618	1375
31..	.9060@.9061	.9061	.9037A	.9053	.9053 (1.1046)	299	1226

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	.9025	.9026	.8985	.9003B	.9003 (1.1107)	178	1178
4..	.8920	.8940B	.8913A	.8925@.8940B	.8925 (1.1204)	4	1151
5..	.8955@.8956	.9050B	.8955	.9030	.9030 (1.1074)	130	1170
6..	.9040@.9041	.9073	.8996A	.9000	.9000 (1.1111)	143	1136
7..	.9006	.9007	.8970	.8990	.8990 (1.1123)	75	1105
10..	.9040@.9041	.9090	.9040	.9089	.9089 (1.1002)	30	1105
11..	.9089	.9109B	.9089	.9099	.9099 (1.0990)	191	1100
12..	.9150@.9151	.9151	.9122A	.9126B	.9126 (1.0957)	230	1118
13..	.9126	.9198B	.9116A	.9191@.9190	.9190 (1.0881)	48	1119
14..	.9168@.9167	.9210B	.9166A	.9203	.9203 (1.0866)	6	1100
17..	Exchange Closed; President's Day						
18..	.9198@.9199	.9277B	.9198	.9266@.9265	.9265 (1.0793)	50	1101
19..	.9340@.9339	.9452B	.9258	.9340B@.9360	.9350 (1.0695)	76	1080
20..	.9390@.9389	.9425	.9355A	.9386@.9385	.9385 (1.0655)	59	1082
21..	.9325@.9324	.9387	.9324	.9384	.9384 (1.0656)	40	1073
24..	.9456@.9457	.9519	.9430	.9519@.9518	.9518 (1.0506)	47	1096
25..	.9590@.9589	.9664B	.9582A	.9631	.9631 (1.0383)	18	1072
26..	.9631@.9632	.9696	.9617A	.9638	.9638 (1.0375)	11	1076
27..	.9778	.9780	.9610A	.9696	.9696 (1.0313)	70	1069
28..	.9710	.9715	.9630A	.9714	.9640 (1.0373)	15	1058

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	.9662	.9720B	.9655A	.9707	.9707 (1.0301)	5	1058
4..	.9750	.9780B	.9740A	.9765	.9765 (1.0240)	31	1074
5..	.9505	.9520	.9477A	.9520	.9500 (1.0526)	11	1019
6..	....	.9622B	....	.9500N	.9600 (1.0416)	....	1019
7..	.9615	.9650B	.9596A	.9635	.9635 (1.0378)	21	1017
10..	.9504	.9504	.9450A	.9471	.9498 (1.0528)	60	960
11..	.9498	.9558B	.9497A	.9533	.9523 (1.0500)	5	960
12..	....	.9533B	.9484A	.9523N	.9508 (1.0517)	....	960
13..	.9418	.9440	.9390	.9440	.9420 (1.0615)	46	958
14..	....	.9570B	....	.9420N	.9560 (1.0460)	2	957
17..	....	.9624B	....	.9604B	.9604 (1.0412)	....	957
19..	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
15..	.8808	.8846B	.8807	.8843A	.8843 (1.1308)	216	141
16..	.8823	.8849B	.8798A	.8823	.8807 (1.1354)	252	372
17..	....	.8831B	.8806A	.8825B	.8825 (1.1331)	....	372
20..	....	....	.8777A	.8825N	.8825 (1.1331)	5	371
21..	....	.8830B	.8800A	.8825N	.8800 (1.1363)	....	371
22..	.8843	.8850B	.8790A	.8842	.8814 (1.1345)	2	372
23..	.8821	.8821	.8800	.8804	.8811 (1.1349)	44	397
24..	....	.8931B	....	.8811N	.8931 (1.1196)	....	397
27..	....	.8963B	....	.8931N	.8963 (1.1156)	....	397
28..	....	.8988B	....	.8963N	.8983 (1.1132)	....	397
29..	.8990	.8998B	.8990	.8990@.8998B	.8996 (1.1116)	130	297
30..	....	.9056B	....	.9056B	.9055 (1.1043)	....	297
31..	.9007	.9012	.9007	.9011	.9014 (1.1093)	146	197

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	....	....	.8960A	.9014N	.8964 (1.1155)	....	197
4..	....	....	.8880A	.8964N	.8886 (1.1253)	....	197
5..	.8995	.9000B	.8995	.8995	.8990 (1.1123)	30	207
6..	.9015	.9015	.8957A	.9015	.8959 (1.1161)	33	199
7..	.8946	.8946	.8946	.8946	.8948 (1.1175)	1	199
10..	.9010	.9037B	.9010	.9010	.9047 (1.1053)	25	174
11..	.9058	.9058	.9058	.9058	.9057 (1.1041)	10	164
12..	....	.9100B	....	.9057N	.9084 (1.1008)	....	164
13..	....	....	....	.9084N	.9148 (1.0931)	....	164
14..	....	.9155B	....	.9148N	.9161 (1.0915)	....	164
17..	Exchange Closed; President's Day						
18..	....	....	....	.9161N	.9223 (1.0842)	....	164
19..	....	....	....	.9223N	.9308 (1.0743)	....	164
20..	....	....	....	.9308N	.9343 (1.0703)	....	164

(Continued in Next Column)

EUROPEAN CURRENCY UNIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
21..	.9290	.9340B	.9290	.9300	.9342 (1.0704)	2	163
24..	....	.9405B	....	.9342N	.9476 (1.0552)	....	163
25..	.9580	.9590B	.9542A	.9590B	.9589 (1.0428)	2	162
26..	....	....	....	.9589N	.9596 (1.0421)	....	162
27..	.9656	.9658B	.9656	.9656	.9654 (1.0358)	....	162
28..	....	....	....	.9654N	.9598 (1.0418)	50	112

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.9598N	.9665 (1.0346)	....	112
4..	....	.9691B	....	.9665N	.9723 (1.0284)	....	112
5..	....	....	.9430A	.9723N	.9458 (1.0573)	....	112
6..	....	.9558B	....	.9458N	.9558 (1.0462)	....	112
7..	.9561	.9606B	.9561	.9590	.9592 (1.0425)	14	100
10..	.9416	.9442B	.9410A	.9416	.9443 (1.0589)	55	45
11..	.9455	.9500	.9448A	.9485	.9468 (1.0561)	21	55
12..	.9467	.9478B	.9420A	.9428	.9453 (1.0578)	9	60
13..	.9344	.9385	.9330A	.9360	.9365 (1.0678)	18	51
14..	....	.9515B	....	.9365N	.9505 (1.0520)	....	51
17..	.9580	.9580	.9540A	.9580	.9540 (1.0482)	1	52
18..	.9571	.9580B	.9530A	.9571	.9571 (1.0448)	1	52
19..	....	....	.9526A	.9571N	.9530 (1.0493)	....	52
20..	....	.9564B	....	.9530N	.9570 (1.0449)	....	51
21..	.9640	.9643	.9640	.9643	.9643 (1.0370)	2	51
24..	....	....	.9460A	.9643N	.9460 (1.0570)	....	51
25..	....	....	.9458A	.9460N	.9310 (1.0741)	....	51
26..	....	....	.9308A	.9310N	.9310 (1.0741)	....	51
27..	....	....	....	.9310N	.9350 (1.0695)	....	51
28..	Exchange Closed; Good Friday						
31..	....	....	.9275A	.9350N	.9280 (1.0775)	....	51

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.9280N	.9260 (1.0799)	....	51
2..	....	....	.9250A	.9260N	.9180 (1.0893)	....	51
3..	.9025	.9030B	.9019A	.9025	.9125 (1.0958)	16	67
4..	....	....	.9122A	.9125N	.9101 (1.0987)	....	51
7..	....	....	.9020A	.9101N	.9110 (1.0976)	....	51
8..	....	.9210B	....	.9110N	.9310 (1.0741)	10	51
9..	.9253	.9253	.9250	.9250	.9250 (1.0810)	16	51
10..	....	....	....	.9250N	.9390 (1.0649)	....	51
11..	....	....	.9388A	.9390N	.9340 (1.0706)	....	51
14..	.9312	.9312	.9312	.9312	.9350 (1.0695)	25	26
15..	....	....	....	.9350N	.9350 (1.0695)	....	26
16..	....	....	....	.9350N	.9580 (1.0438)	....	26
17..	.9640	.9640	.9640	.9640	.9640 (1.0373)	1	26
18..	....	.9750B	....	.9640N	.9750 (1.0256)	....	26
21..	....	....	....	.9750N	.9780 (1.0224)	....	25
22..	....	....	....	.9780N	.9830 (1.0172)	....	25
23..	....	....	.9820A	.9830N	.9820 (1.0183)	....	25
24..	....	....	.9760A	.9820N	.9734 (1.0273)	....	25
25..	....	....	.9710A	.9734N	.9875 (1.0126)	....	25
28..	....	....	.9835A	.9875N	.9855 (1.0147)	....	25
29..	....	....	....	.9855N	.9805 (1.0198)	....	25
30..	....	....	....	.9805N	.9735 (1.0272)	....	25

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.9735N	.9595 (1.0422)	....	25
2..	....	.9596B	....	.9595N	.9670 (1.0341)	....	25
5..	....	....	....	.9670N	.9566 (1.0453)	....	25
6..	....	....	....	.9566N	.9494 (1.0532)	....	25
7..	....	....	....	.9494N	.9764 (1.0241)	....	25
8..	....	....	....	.9764N	.9756 (1.0250)	....	25
9..	....	....	....	.9756N	.9822 (1.0181)	....	25
12..	....	....	....	.9822N	.9892 (1.0109)	....	25
13..	....	....	....	.9892N	.9800 (1.0204)	....	25
14..	....	....	....	.9800N	.9822 (1.0181)	....	25
15..	....	....	....	.9822N	.9802 (1.0201)	....	25
16..	....	....	....	.9802N	.9694 (1.0315)	....	25
19..	....	.9736B	....	.9694N	.9746 (1.0260)	....	25
20..	.9705@.9695	.9705	.9567A	.9590	.9590 (1.0427)	804	372
21..	.9580	.9615	.9502	.9512B	.9512 (1.0513)	1088	256
22..	.9513	.9530	.9441A	.9456	.9456 (1.0575)	218	244
23..	.9436@.9438	.9468B	.9409A	.9426A	.9426 (1.0608)	8	243
26..	Exchange Closed; Memorial Day						
27..	.9414	.9515	.9403A	.9496	.9496 (1.0530)	12	138
28..	.9500	.9504B	.9415	.9431	.9431 (1.0603)	187	112
29..	.9425	.9425	.9345A	.9352	.9347 (1.06[illegible])	57	106
30..	.9277	.9300B	.9255	.9272B	.9272 (1.0785)	17	111

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	.9243	.9310	.9238A	.9296	.9296 (1.0757)	72	124
3..	.9460	.9492B	.9417A	.9443	.9443 (1.0589)	104	148
4..	.9480	.9493	.9430A	.9470	.9470 (1.0559)	105	134

(Continued in Next Column)

EUROPEAN CURRENCY UNIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
5	.9528	.9608B	.9524	.9600	.9600 (1.0416)	192	141
6	.9611	.9667	.9611	.9667	.9667 (1.0344)	117	115
9	.9583	.9629B	.9580A	.9588	.9588 (1.0429)	56	78
10	.9637	.9716B	.9637	.9695	.9695 (1.0314)	15	59
11	.9710	.9742B	.9696A	.9710	.9710 (1.0298)	6	53
12	.9728	.9748B	.9724A	.9728	.9744 (1.0262)	3	45
13	....	....	.9665A	.9714A	.9714 (1.0294)	....	45
18	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
16	.8809	.8809	.8780A	.8809	.8796 (1.1368)	15	15
17	....	.8603B	.8795A	.8796N	.8803 (1.1359)	....	15
20	....	.8814B	.8760A	.8814B	.8814 (1.1345)	....	15
21	....	.8818B	.8780A	.8814N	.8785 (1.1383)	....	15
22	....	.8820B	.8778A	.8785N	.8790 (1.1376)	....	15
23	....	....	....	.8790N	.8786 (1.1381)	....	15
24	....	.8900B	....	.8786N	.8906 (1.1228)	....	15
27	....	.8930B	....	.8906N	.8941 (1.1184)	....	15
28	....	.8960B	....	.8941N	.8958 (1.1163)	....	15
29	....	.8968B	.8955A	.8958N	.8966 (1.1153)	....	15
30	....	.9010B	....	.9010B	.9026 (1.1079)	....	15
31	....	....	.8975A	.9026N	.8985 (1.1129)	....	15

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	....	.8925A	.8985N	.8934 (1.1193)	....	15
4	....	....	....	.8934N	.8856 (1.1291)	....	15
5	....	.8950B	....	.8856N	.8961 (1.1159)	....	15
6	....	....	.8920A	.8961N	.8930 (1.1198)	....	15
7	....	....	....	.8930N	.8919 (1.1212)	....	15
10	....	.8992B	....	.8919N	.9018 (1.1088)	....	15
11	....	....	....	.9018N	.9028 (1.1076)	....	15
12	....	....	....	.9028N	.9055 (1.1043)	....	15
13	....	....	....	.9055N	.9119 (1.0966)	....	15
14	....	....	....	.9119N	.9132 (1.0950)	....	15
17	Exchange Closed; President's Day						
18	....	....	....	.9132N	.9194 (1.0876)	....	15
19	....	....	....	.9194N	.9279 (1.0777)	....	15
20	....	....	....	.9279N	.9314 (1.0736)	....	15
21	....	....	....	.9314N	.9313 (1.0737)	....	15
24	....	....	....	.9313N	.9447 (1.0585)	....	15
25	....	....	....	.9447N	.9560 (1.0460)	....	15
26	....	....	....	.9560N	.9567 (1.0452)	....	15
27	....	....	....	.9567N	.9625 (1.0389)	....	15
28	....	....	....	.9625N	.9569 (1.0450)	....	15

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	....	....	.9569N	.9636 (1.0377)	....	15
4	....	....	....	.9636N	.9694 (1.0315)	....	15
5	....	....	....	.9694N	.9429 (1.0605)	....	15
6	....	....	....	.9429N	.9529 (1.0494)	....	15
7	....	....	....	.9529N	.9563 (1.0456)	....	15
10	....	....	....	.9563N	.9408 (1.0629)	....	15
11	....	....	....	.9408N	.9433 (1.0601)	....	15
12	....	....	....	.9433N	.9418 (1.0617)	....	15
13	....	....	....	.9418N	.9330 (1.0718)	....	15
14	....	....	....	.9330N	.9470 (1.0559)	....	15
17	....	....	....	.9470N	.9505 (1.0520)	....	15
18	....	.9544B	....	.9505N	.9536 (1.0486)	....	15
19	....	....	....	.9536N	.9495 (1.0531)	....	15
20	....	....	....	.9495N	.9535 (1.0487)	....	15
21	....	....	....	.9535N	.9608 (1.0407)	....	15
24	....	....	....	.9608N	.9425 (1.0610)	..	15
25	....	....	....	.9425N	.9275 (1.0781)	....	15
26	....	....	....	.9275N	.9275 (1.0781)	....	15
27	....	....	....	.9275N	.9315 (1.0735)	....	15
28	Exchange Closed; Good Friday						
31	....	....	....	.9315N	.9245 (1.0816)	....	15

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	....	....	.9245N	.9230 (1.0834)	....	15
2	....	....	....	.9230N	.9150 (1.0928)	....	15
3	....	....	....	.9150N	.9095 (1.0995)	....	15
4	....	....	....	.9095N	.9071 (1.1024)	....	15
7	....	....	....	.9071N	.9080 (1.1013)	....	15
8	....	....	....	.9080N	.9280 (1.0775)	....	15
9	....	....	....	.9280N	.9220 (1.0845)	....	15
10	....	....	....	.9220N	.9360 (1.0683)	....	15
11	....	....	....	.9360N	.9310 (1.0741)	....	15
14	.9304	.9304	.9304	.9304	.9320 (1.0729)	15	15
15	....	....	....	.9320N	.9320 (1.0729)	....	15

(Continued in Next Column)

EUROPEAN CURRENCY UNIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
16	....	....	....	.9320N	.9550 (1.0471)	....	15
17	....	.9610B	....	.9550N	.9610 (1.0405)	....	15
18	....	.9720B	....	.9610N	.9720 (1.0288)	....	15
21	....	....	....	.9720N	.9750 (1.0256)	....	15
22	....	....	....	.9750N	.9800 (1.0204)	....	15
23	....	....	.9790A	.9800N	.9790 (1.0214)	....	15
24	....	....	....	.9790N	.9704 (1.0305)	....	15
25	....	....	.9680A	.9704N	.9645 (1.0157)	....	15
28	....	....	....	.9845N	.9825 (1.0178)	....	15
29	....	....	....	.9825N	.9775 (1.0230)	....	15
30	....	....	....	.9775N	.9700 (1.0309)	....	15

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	....	....	.9700N	.9565 (1.0454)	....	15
2	....	....	....	.9565N	.9640 (1.0373)	....	15
5	....	....	....	.9640N	.9536 (1.0486)	....	15
6	....	....	....	.9536N	.9464 (1.0566)	....	15
7	....	....	....	.9464N	.9740 (1.0266)	....	15
8	....	....	....	.9740N	.9726 (1.0281)	....	15
9	....	....	....	.9726N	.9807 (1.0196)	....	15
12	....	....	....	.9807N	.9877 (1.0124)	....	15
13	....	....	....	.9877N	.9770 (1.0235)	....	15
14	....	....	....	.9770N	.9792 (1.0212)	....	15
15	....	....	....	.9792N	.9772 (1.0233)	....	15
16	....	....	....	.9772N	.9664 (1.0347)	....	15
19	....	.9706B	....	.9664N	.9716 (1.0292)	....	15
20	....	....	....	.9716N	.9585 (1.0432)	....	15
21	....	.9592B	.9508A	.9585N	.9507 (1.0518)	....	15
22	....	.9519B	.9454A	.9507N	.9451 (1.0580)	....	15
23	....	....	....	.9451N	.9421 (1.0614)	....	15
26	Exchange Closed; Memorial Day						
27	....	....	....	.9421N	.9491 (1.0536)	....	15
28	....	....	.9430A	.9491N	.9426 (1.0608)	....	15
29	....	....	.9380A	.9426N	.9342 (1.0704)	....	15
30	.9281	.9281	.9267A	.9281	.9267 (1.0790)	....	15

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	....	.9297B	....	.9267N	.9291 (1.0763)	....	15
3	.9461	.9484B	.9416A	.9450	.9440 (1.0593)	57	57
4	.9485	.9486B	.9440A	.9467B	.9467 (1.0563)	40	66
5	.9521	.9600B	.9521	.9597B	.9597 (1.0419)	18	64
6	....	.9655B	....	.9597N	.9664 (1.0347)	....	53
9	.9595	.9622B	.9579A	.9585	.9585 (1.0432)	72	34
10	.9634	.9713	.9634	.9693A@.9691	.9692 (1.0317)	115	38
11	.9709	.9736B	.9691	.9718	.9704 (1.0305)	201	36
12	.9720	.9746	.9713	.9738	.9738 (1.0269)	375	110
13	.9675	.9724B	.9658A	.9708	.9708 (1.0300)	204	68
16	.9760	.9778	.9675A	.9675A	.9675 (1.0335)	869	212
17	.9650	.9686	.9582	.9598	.9598 (1.0418)	1048	212
18	.9646@.9649	.9675	.9555	.9635	.9635 (1.0378)	1043	111
19	.9623	.9632	.9600A	.9608	.9608 (1.0407)	636	193
20	.9576	.9576	.9506A	.9509B@.9510	.9510 (1.0515)	447	190
23	.9462	.9707	.9461	.9660A	.9660 (1.0351)	684	163
24	.9632	.9684B	.9630	.9646A@.9643	.9645 (1.0368)	881	216
25	.9668	.9726	.9640	.9640	.9640 (1.0373)	635	191
26	.9673	.9678	.9656A	.9676B@.9677	.9676 (1.0334)	695	217
27	.9674	.9770	.9674	.9769B@.9770	.9769 (1.0236)	830	207
30	.9778@.9780	.9795	.9746	.9791@.9795	.9793 (1.0211)	1524	455

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.9828	.9879B	.9815A	.9823	.9838 (1.0164)	546	401
2	.9824@.9823	.9857	.9799	.9857	.9857 (1.0145)	413	332
3	.9895	.9900B	.9850A	.9870@.9875	.9872 (1.0129)	380	357
4	Exchange Closed; Independence Day						
7	.9888	.9892	.9776	.9776	.9776 (1.0229)	446	375
8	.9878	.9894B	.9804A	.9822A	.9822 (1.0181)	411	341
9	.9786	.9840B	.9775A	.9838	.9838 (1.0164)	394	323
10	.9828	.9850	.9808	.9825B	.9825 (1.0178)	499	313
11	.9795	.9800B	.9710A	.9713	.9713 (1.0295)	125	301
14	.9733	.9814	.9721	.9814	.9814 (1.0189)	394	289
15	.9864	.9890	.9810	.9880	.9880 (1.0121)	327	291
16	.9883	.9925B	.9864A	.9910A	.9910 (1.0090)	355	284
17	.9908	.9925	.9865A	.9890	.9890 (1.0111)	465	277
18	.9872	.9975	.9864A	.9963A	.9963 (1.0037)	201	273
21	.9966	1.0010	.9950A	1.0005	1.0005 (.9995)	430	296
22	.9972	.9994	.9922A	.9969B	.9969 (1.0031)	286	291
23	.9972	.9992B	.9867	.9979B	.9979 (1.0021)	409	306
24	.9948	.9955	.9920A	.9930	.9930 (1.0070)	282	336
25	.9860	.9896B	.9852	.9885	.9870 (1.0131)	327	361
28	.9908	1.0036B	.9896A	1.0022A	1.0022 (.9978)	470	509
29	1.0007	1.0043	.9963A	1.0002B	1.0002 (.9998)	401	482
30	.9998	1.0048B	.9987	1.0027	1.0027 (.9973)	394	456
31	1.0095	1.0106B	1.0077A	1.0102	1.0102 (.9899)	408	394

EUROPEAN CURRENCY UNIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	1.0151	1.0151	1.0095	1.0118B	1.0118 (.9883)	92	392
4	1.0136	1.0155	1.0110A	1.0126	1.0126 (.9875)	251	375
5	1.0060	1.0125	1.0052	1.0098	1.0094 (.9906)	194	341
6	1.0132	1.0161	1.0106A	1.0145A	1.0145 (.9857)	284	390
7	1.0167	1.0195B	1.0167	1.0172A	1.0172 (.9830)	220	387
8	1.0166	1.0195	1.0160	1.0182	1.0182 (.9821)	72	343
11	1.0230	1.0239B	1.0218A	1.0239B	1.0239 (.9766)	96	342
12	1.0170	1.0181	1.0142A	1.0153@.0155	1.0154 (.9848)	237	341
13	1.0192	1.0192	1.0167A	1.0190@.0180	1.0185 (.9818)	306	383
14	1.0216	1.0228B	1.0206A	1.0227B	1.0227 (.9778)	112	347
15	1.0221	1.0224B	1.0206A	1.0214B	1.0214 (.9790)	34	342
18	1.0221	1.0221	1.0174A	1.0176A	1.0176 (.9827)	89	341
19	1.0178	1.0261	1.0178	1.0260A	1.0260 (.9746)	71	357
20	1.0273	1.0292	1.0265A	1.0278	1.0278 (.9729)	166	385
21	1.0245	1.0302B	1.0242A	1.0300	1.0298 (.9710)	187	413
22	1.0306	1.0306	1.0270A	1.0288B	1.0288 (.9720)	179	340
25	1.0276	1.0277	1.0270A	1.0272	1.0272 (.9735)	50	218
26	1.0254	1.0259	1.0210A	1.0210A	1.0210 (.9794)	265	208
27	1.0219	1.0280	1.0219	1.0262A	1.0262 (.9744)	127	124
28	1.0257	1.0276B	1.0202A	1.0215	1.0215 (.9789)	223	221
29	1.0230@.0231	1.0340B	1.0226	1.0340B	1.0340 (.9671)	323	218

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	1.0348	1.0350	1.0325	1.0350	1.0350 (.9661)	163	140
3	1.0319	1.0365	1.0300A	1.0358A	1.0358 (.9654)	[illegible]	127
4	1.0367	1.0380B	1.0336A	1.0336A	1.0336 (.9674)	18	131
5	1.0342@.0341	1.0343B	1.0240A	1.0341	1.0242 (.9763)	5	119
8	1.0182	1.0202B	1.0132A	1.0144A	1.0144 (.9858)	12	109
9	1.0192	1.0223B	1.0165A	1.0180A	1.0180 (.9823)	27	107
10	1.0220	1.0220	1.0175A	1.0190B	1.0190 (.9813)	18	101
11	1.0140	1.0140	1.0057A	1.0067	1.0074 (.9926)	21	88
12	1.0108@.0109	1.0215B	1.0086	1.0215B	1.0215 (.9789)	12	75
15	1.0253	1.0262B	1.0253	1.0262B	1.0262 (.9744)	2	70
16	....	....	....	....	....	1	....
17	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
16	.9736	.9736	.9700A	.9736	.9671 (1.0340)	....	....
17	....	....	.9590A	.9671N	.9594 (1.0423)	10	10
18	....	.9628B	....	.9594N	.9628 (1.0386)	....	10
19	.9617	.9617	.9600	.9600	.9600 (1.0416)	84	94
20	....	....	.9503A	.9600N	.9502 (1.0524)	....	84
23	.9670@.9671	.9671	.9486A	.9671	.9652 (1.0360)	10	84
24	.9650	.9668B	.9635A	.9655	.9636 (1.0377)	55	135
25	....	.9702B	.9635A	.9636N	.9631 (1.0383)	....	135
26	.9655	.9666	.9653A	.9666	.9667 (1.0344)	126	136
27	.9700	.9760B	.9690A	.9760B	.9760 (1.0245)	165	186
30	.9770	.9784B	.9740A	.9784B	.9784 (1.0220)	225	266

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	.9865B	....	.9784N	.9829 (1.0173)	20	266
2	....	.9846B	.9801A	.9846B	.9848 (1.0154)	26	237
3	.9880	.9881	.9845A	.9861A	.9862 (1.0139)	35	212
4	Exchange Closed; Independence Day						
7	....	.9873B	.9775A	.9775A	.9766 (1.0239)	116	206
8	.9834	.9882B	.9795A	.9834	.9812 (1.0191)	5	196
9	.9802	.9830B	.9771	.9829B	.9829 (1.0173)	25	211
10	.9836	.9836	.9805A	.9816B	.9816 (1.0187)	60	211
11	.9777	.9777	.9700A	.9777	.9703 (1.0306)	40	196
14	.9717	.9804B	.9717	.9804B	.9804 (1.0199)	21	190
15	.9850	.9870B	.9805A	.9870B	.9870 (1.0131)	53	169
16	.9878	.9910B	.9855A	.9900	.9900 (1.0101)	37	140
17	.9900	.9908	.9860A	.9880B	.9880 (1.0121)	30	150
18	.9857	.9964B	.9857	.9953A	.9953 (1.0047)	30	150
21	.9965	1.0001	.9942A	.9995A	.9995 (1.0005)	[illegible]	165
22	.9985	.9985	.9920A	.9959B	.9959 (1.0041)	33	155
23	.9925	.9981B	.9870A	.9969B	.9969 (1.0031)	131	200
24	.9939	.9944B	.9912A	.9921	.9921 (1.0079)	50	227
25	.9850	.9885B	.9845	.9875	.9860 (1.0141)	250	220
28	.9901	1.0025	.9890A	1.0012A	1.0012 (.9988)	266	328
29	.9997	1.0030B	.9955A	.9992B	.9992 (1.0008)	137	302
30	1.0022	1.0035B	.9986A	1.0017B	1.0017 (.9983)	142	316
31	1.0090	1.0105B	1.0070A	1.0093	1.0093 (.9907)	228	253

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	1.0142	1.0198B	1.0095A	1.0109A	1.0109 (.9892)	67	247
4	1.0136	1.0140B	1.0105A	1.0116	1.0116 (.9885)	81	268
5	1.0050	1.0114	1.0050	1.0114	1.0084 (.9916)	74	264
6	1.0122	1.0150B	1.0122	1.0130	1.0135 (.9866)	51	252

(Continued in Next Column)

EUROPEAN CURRENCY UNIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
7	1.0158	1.0182B	1.0158	1.0162A	1.0162 (.9840)	133	247
8	1.0167	1.0172B	1.0152A	1.0172B	1.0172 (.9830)	10	258
11	1.0227	1.0229B	1.0210A	1.0229B	1.0229 (.9776)	19	249
12	1.0169	1.0171B	1.0135A	1.0144	1.0144 (.9858)	25	261
13	1.0182	1.0182	1.0163A	1.0175B	1.0175 (.9828)	40	261
14	1.0213	1.0217B	1.0202	1.0217B	1.0217 (.9787)	25	276
15	1.0206	1.0206	1.0200	1.0204B	1.0204 (.9800)	17	271
18	1.0202	1.0205	1.0166A	1.0166A	1.0166 (.9836)	55	281
19	1.0232	1.0250B	1.0232	1.0250B	1.0250 (.9756)	50	276
20	1.0268	1.0281	1.0255A	1.0267A	1.0267 (.9739)	55	286
21	1.0234	1.0286B	1.0232A	1.0250	1.0284 (.9723)	117	306
22	1.0263	1.0290B	1.0255A	1.0271B	1.0271 (.9736)	153	125
25	1.0257	1.0257	1.0245	1.0250	1.0250 (.9756)	25	125
26	1.0238	1.0238	1.0180A	1.0180A	1.0180 (.9823)	154	124
27	1.0241	1.0250	1.0224A	1.0227B	1.0227 (.9778)	117	100
28	1.0207	1.0242B	1.0175A	1.0180B	1.0180 (.9823)	167	181
29	1.0262	1.0305B	1.0262	1.0305B	1.0305 (.9704)	257	165

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	1.0318	1.0318	1.0300A	1.0310A	1.0310 (.9699)	101	101
3	1.0270	1.0328B	1.0267A	1.0318A	1.0318 (.9691)	119	16
4	....	1.0340B	1.0300A	1.0318N	1.0300 (.9708)	....	16
5	....	1.0307B	1.0210A	1.0210A	1.0210 (.9794)	....	16
8	1.0125	1.0125	1.0110A	1.0112A	1.0112 (.9889)	30	41
9	1.0173	1.0194B	1.0135A	1.0150A	1.0150 (.9852)	17	39
10	1.0178	1.0187B	1.0145A	1.0160B	1.0160 (.9842)	11	31
11	1.0138	1.0139	1.0027A	1.0044A	1.0044 (.9956)	22	26
12	1.0150	1.0185B	1.0135	1.0185B	1.0185 (.981[illegible])	8	26
15	1.0230	1.0238B	1.0220A	1.0238B	1.0238 (.976[illegible])	1	26
16	1.0234	1.0240	1.0200A	1.0206A	1.0206 (.9798)	19	28
17	1.0268@.0269	1.0310B	1.0268	1.0306B	1.0306 (.9703)	19	16
18	1.0382@.0383	1.0480B	1.0382	1.0480B	1.0480 (.9541)	5	16
19	1.0468	1.0482B	1.0455A	1.0480B	1.0480 (.9541)	3	18
22	1.0294@.0295	1.0296B	1.0263A	1.0270	1.0270 (.9737)	5	16
23	1.0215@.0216	1.0226B	1.0180A	1.0180A	1.0180 (.9823)	4	16
24	1.0220@.0221	1.0223B	1.0197A	1.0202A	1.0202 (.9801)	2	14
25	1.0185@.0186	1.0204B	1.0176A	1.0204B	1.0204 (.9800)	5	14
26	1.0202@.0203	1.0203	1.0170A	1.0170A	1.0170 (.9832)	4	14
29	1.0274@.0273	1.0310B	1.0269	1.0310B	1.0310 (.9699)	44	24
30	1.0304	1.0325B	1.0255	1.0285	1.0285 (.9722)	276	238

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	1.0290	1.0306B	1.0278A	1.0302B	1.0302 (.9706)	8	217
2	1.0299	1.0372B	1.0295A	1.0300	1.0370 (.9643)	3	216
3	1.0410	1.0422B	1.0366A	1.0378A	1.0378 (.9635)	2	216
6	1.0430	1.0436B	1.0424A	1.0436B	1.0436 (.9582)	2	216
7	1.0344	1.0390B	1.0333A	1.0388B	1.0388 (.9626)	2	214
8	1.0381	1.0392B	1.0372A	1.0392B	1.0392 (.9622)	2	214
9	1.0387	1.0388	1.0362A	1.0382A	1.0382 (.9632)	2	214
10	1.0380	1.0450B	1.0380	1.0450B	1.0450 (.9569)	5	219
13	1.0474	1.0515B	1.0474	1.0515B	1.0515 (.9510)	2	220
14	1.0486	1.0510B	1.0485A	1.0505B	1.0505 (.9519)	2	219
15	1.0515	1.0522B	1.0485A	1.0515B	1.0515 (.9510)	2	219
16	1.0522	1.0523	1.0496A	1.0523	1.0503 (.9521)	2	219
17	1.0519	1.0524B	1.0503A	1.0518	1.0510 (.9514)	2	219
20	1.0464@.0463	1.0468B	1.0430A	1.0454B	1.0454 (.9565)	402	619
21	1.0416@.0415	1.0456B	1.0415	1.0452B	1.0452 (.9567)	2	619
22	1.0473	1.0473	1.0420A	1.0473	1.0461 (.9559)	5	614
23	1.0414	1.0415	1.0350A	1.0366A	1.0366 (.9646)	2	616
24	....	....	1.0212A	1.0212A	1.0212 (.9792)	....	615
27	1.0187	1.0188	1.0150A	1.0170A	1.0170 (.9832)	2	614
28	1.0250	1.0251	1.0233A	1.0235A	1.0235 (.9770)	2	614
29	1.0258	1.0265B	1.0250A	1.0265B	1.0265 (.9741)	2	614
30	1.0215	1.0306B	1.0130A	1.0150A	1.0150 (.9852)	2	614
31	1.0064	1.0122B	1.0060A	1.0108B	1.0108 (.9893)	3	615

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	1.0110B	1.0070A	1.0110B	1.0110 (.9891)	....	615
4	....	1.0159B	....	1.0141B	1.0141 (.9860)	1	614
5	1.0106	1.0144B	1.0084A	1.0128B	1.0128 (.9873)	10	614
6	....	1.0130B	1.0112A	1.0128N	1.0128 (.9873)	....	614
7	....	1.0140B	1.0080A	1.0138B	1.0138 (.9863)	....	614
10	1.0212	1.0224B	1.0212	1.0214B	1.0214 (.9790)	3	614
11	1.0246	1.0254B	1.0238	1.0250B	1.0250 (.9756)	7	611
12	1.0280	1.0320B	1.0280	1.0315B	1.0315 (.9694)	300	605
13	....	1.0350B	1.0295A	1.0346B	1.0346 (.9665)	....	605
14	....	1.0390B	1.0320A	1.0387B	1.0387 (.9627)	....	605
17	....	....	1.0325A	1.0335A	1.0335 (.9675)	....	605
18	....	1.0342B	1.0312A	1.0342B	1.0342 (.9669)	....	605
19	1.0380	1.0384B	1.0320A	1.0380	1.0370 (.9643)	300	305
20	....	....	1.0345A	1.0355A	1.0355 (.9657)	....	305

(Continued in Next Column)

EUROPEAN CURRENCY UNIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
21	....	....	1.0260A	1.0308A	1.0308 (.9701)	....	305
24	....	1.0320B	1.0290A	1.0320B	1.0320 (.9689)	....	305
25	....	1.0465B	....	1.0465B	1.0465 (.9555)	....	305
26	....	1.0470B	1.0433A	1.0466B	1.0466 (.9554)	....	305
27	Exchange Closed; Thanksgiving Day						
28	....	1.0534B	....	1.0534B	1.0534 (.9493)	....	305

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	1.0596B	....	1.0557B	1.0557 (.9472)	....	305
2	....	....	1.0495A	1.0510A	1.0510 (.9514)	....	305
3	....	1.0530B	1.0500A	1.0530B	1.0530 (.9496)	....	305
4	....	....	1.0400A	1.0400A	1.0400 (.9615)	....	305
5	1.0425	1.0460B	1.0350A	1.0425	1.0355 (.9657)	100	405
8	....	1.0357B	....	1.0357B	1.0357 (.9655)	....	405
9	....	....	1.0305A	1.0305A	1.0305 (.9704)	....	405
10	....	1.0371B	....	1.0371B	1.0371 (.9642)	....	405
11	....	....	1.0325A	1.0350A	1.0350 (.9661)	....	405
12	1.0365	1.0385B	1.0295A	1.0365	1.0365 (.9647)	6	411
15	1.0345	1.0345	1.0345	1.0345	1.0345 (.9666)	400	5
17	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
9	1.0129	1.0129	1.0105A	1.0115A	1.0115 (.9886)	....	....
10	....	1.0135B	....	1.0126B	1.0126 (.9875)	5	5
11	....	....	1.0010A	1.0010A	1.0010 (.9990)	....	5
12	....	1.0155B	....	1.0010N	1.0151 (.9851)	....	5
15	....	1.0205B	....	1.0151N	1.0205 (.9799)	....	5
16	1.0178	1.0207B	1.0170A	1.0176A	1.0176 (.9827)	5	5
17	1.0259	1.0280B	1.0259	1.0276B	1.0276 (.9731)	5	....
18	....	1.0445B	....	1.0445B	1.0445 (.9573)	....	....
19	....	....	1.0425A	1.0445N	1.0445 (.9573)	....	....
22	....	....	1.0240A	1.0240A	1.0240 (.9765)	....	....
23	....	....	1.0150A	1.0240N	1.0150 (.9852)	....	....
29	1.0238	1.0275B	1.0238	1.0275B	1.0275 (.9732)	40	25
30	1.0223	1.0290B	1.0223	1.0253A	1.0253 (.9753)	274	224

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	1.0275B	1.0246A	1.0270B	1.0270 (.9737)	....	204
2	....	1.0337B	....	1.0337B	1.0337 (.9673)	....	204
3	....	1.0385B	1.0333A	1.0337N	1.0346 (.9665)	....	204
6	....	1.0395B	....	1.0346N	1.0395 (.9620)	....	204
7	....	....	1.0300A	1.0395N	1.0345 (.9666)	....	204
8	....	1.0350B	1.0344A	1.0350B	1.0350 (.9661)	....	204
9	....	....	1.0330A	1.0350N	1.0340 (.9671)	....	204
10	....	1.0405B	....	1.0405B	1.0405 (.9610)	....	204
13	....	1.0470B	....	1.0470B	1.0470 (.9551)	....	204
14	....	....	1.0445A	1.0465A	1.0465 (.9555)	....	204
15	....	1.0482B	....	1.0475B	1.0475 (.9546)	....	204
16	....	1.0480B	1.0460A	1.0475N	1.0463 (.9557)	....	204
17	....	1.0470B	....	1.0470B	1.0470 (.9551)	....	204
20	1.0400	1.0414B	1.0400	1.0414B	1.0414 (.9602)	408	612
21	....	1.0415B	1.0379A	1.0412A	1.0412 (.9604)	....	612
22	....	1.0425B	....	1.0425B	1.0425 (.9592)	....	612
23	....	....	1.0320A	1.0425N	1.0326 (.9684)	....	612
24	....	....	1.0172A	1.0172A	1.0172 (.9830)	....	612
27	....	....	1.0135A	1.0135A	1.0135 (.9866)	....	612
28	....	1.0210B	....	1.0200B	1.0200 (.9803)	....	612
29	....	1.0230B	....	1.0230B	1.0230 (.9775)	....	612
30	....	1.0260B	1.0100A	1.0115A	1.0115 (.9886)	....	612
31	....	....	1.0030A	1.0115N	1.0075 (.9925)	....	612

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	1.0076B	1.0050A	1.0076B	1.0076 (.9924)	....	612
4	....	1.0120B	....	1.0107B	1.0107 (.9894)	....	612
5	....	....	1.0070A	1.0095A	1.0095 (.9905)	....	612
6	....	....	1.0080A	1.0095N	1.0095 (.9905)	....	612
7	....	1.0103B	....	1.0103B	1.0103 (.9898)	....	612
10	....	1.0180B	....	1.0180B	1.0180 (.9823)	....	612
11	....	1.0215B	....	1.0215B	1.0215 (.9789)	....	612
12	1.0244	1.0278B	1.0244	1.0278B	1.0278 (.9729)	306	612
13	....	1.0308B	1.0270A	1.0308B	1.0308 (.9701)	....	612
14	....	1.0349B	1.0300A	1.0349B	1.0349 (.9662)	....	612
17	....	....	1.0297A	1.0297A	1.0297 (.9711)	....	612
18	....	1.0309B	1.0282A	1.0309B	1.0309 (.9700)	....	612
19	1.0347	1.0347	1.0322	1.0337B	1.0337 (.9673)	306	306
20	....	....	1.0320A	1.0320A	1.0320 (.9689)	....	306
21	....	....	1.0250A	1.0273A	1.0273 (.9734)	....	306
24	....	1.0285B	1.0260A	1.0285B	1.0285 (.9722)	....	306
25	....	1.0428B	....	1.0428B	1.0428 (.9589)	....	306

(Continued in Next Column)

EUROPEAN CURRENCY UNIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
26	....	1.0430B	1.0400A	1.0429B	1.0429 (.9588)	....	306
27	Exchange Closed; Thanksgiving Day						
28	....	1.0496B	....	1.0496B	1.0496 (.9527)	....	306

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	1.0550B	....	1.0520B	1.0520 (.9505)	....	306
2	....	....	1.0455A	1.0469A	1.0469 (.9552)	....	306
3	....	1.0487B	....	1.0487B	1.0487 (.9535)	....	306
4	....	....	1.0360A	1.0360A	1.0360 (.9652)	....	306
5	1.0379	1.0412B	1.0310A	1.0379	1.0310 (.9699)	100	406
8	....	....	1.0309A	1.0309A	1.0309 (.9700)	....	406
9	....	....	1.0255A	1.0255A	1.0255 (.9751)	....	406
10	....	1.0322B	....	1.0322B	1.0322 (.9688)	....	406
11	....	....	1.0304A	1.0304A	1.0304 (.9704)	....	406
12	....	1.0342B	1.0250A	1.0322B	1.0322 (.9688)	....	406
15	1.0305	1.0306	1.0286A	1.0286A	1.0286 (.9721)	400	6
16	....	1.0290B	1.0265A	1.0286N	1.0286 (.9721)	....	6
17	....	1.0300B	....	1.0300B	1.0300 (.9708)	....	6
18	....	1.0335B	....	1.0335B	1.0335 (.9675)	....	6
19	....	1.0385B	....	1.0385B	1.0385 (.9629)	....	6
22	....	1.0465B	....	1.0465B	1.0485 (.9537)	....	6
23	....	1.0545B	....	1.0545B	1.0545 (.9483)	....	6
24	....	....	....	1.0545N	1.0545 (.9483)	....	6
25	Exchange Closed; Christmas						
26	....	....	....	1.0545N	1.0561 (.9468)	....	6
29	....	1.0660B	....	1.0660B	1.0673 (.9369)	....	6
30	1.0610	1.0620B	1.0610	1.0620B	1.0620 (.9416)	5	11
31	....	1.0710B	....	1.0710B	1.0760 (.9293)	....	11

EUROPEAN CURRENCY UNIT FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	566	159	Closed	8	....	....
2	....	....	....	....	....	72	439	....	264	3	....	....
3	....	178	5	16	....	161	415	....	277	2	....	....
4	....	4	31	....	....	145	Closed	332	16	....	1	....
5	....	160	11	....	....	210	....	268	5	....	10	200
6	....	176	....	....	....	117	....	335	....	2	....	....
7	....	76	35	....	....	....	562	353	....	2	....	....
8	....	....	....	10	....	....	416	82	42	2	....	....
9	....	....	....	16	....	128	419	....	44	2	....	....
10	....	55	115	....	....	130	559	....	34	5	3	....
11	....	201	26	....	....	207	165	115	43	....	7	....
12	....	230	9	....	....	378	....	262	20	....	606	6
13	....	48	64	....	....	204	....	346	....	2	....	....
14	....	6	2	40	....	....	415	137	....	2	....	....
15	2,368	....	....	....	....	....	380	51	3	2	....	800
16	1,800	....	....	....	....	869	392	....	25	2	....	....
17	298	Closed	1	1	....	1,058	495	....	24	2	....	....
18	....	50	1	....	....	1,043	231	144	5	....	....	....
19	....	76	....	....	....	720	....	121	3	....	606	....
20	169	59	....	....	804	447	....	221	....	810	....	....
21	300	42	2	....	1,088	....	460	304	....	2	....	....
22	250	....	....	....	218	....	319	332	5	5	....	....
23	330	....	....	....	8	694	540	....	4	2	....	....
24	249	47	....	....	....	936	332	....	2	....	....	....
25	....	20	....	....	....	635	577	75	5	....	....	Closed
26	....	11	....	....	Closed	821	....	419	4	....	....	....
27	78	70	....	....	12	995	....	244	....	2	Closed	....
28	341	65	Closed	....	187	....	736	390	....	2	....	....
29	544	....	....	....	57	....	538	580	84	2	....	....
30	618	....	....	....	17	1,749	536	....	550	2	....	5
31	445	....	....	....	....	....	636	....	....	3	....	....
Total	7,790	1,574	302	83	2,391	11,719	10,128	5,270	1,459	866	1,233	1,011
Average	599	83	25	17	299	558	460	251	69	39	206	253

EUROPEAN CURRENCY UNIT FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	66	40	....	667	639	Closed	421	....	611
2	....	....	....	66	40	139	569	....	241	420	....	611
3	....	1,390	1,185	82	....	205	569	....	143	420	1,227	611
4	....	1,363	1,201	66	....	200	Closed	643	147	....	1,226	611
5	....	1,392	1,146	....	40	205	....	605	135	....	1,226	811
6	....	1,350	1,146	....	40	168	....	642	....	420	1,226	....
7	....	1,319	1,132	66	40	....	581	634	....	418	1,226	....
8	....	....	....	66	40	....	537	601	150	418	....	811
9	....	....	....	66	40	112	534	....	146	418	....	811
10	....	1,294	1,020	66	....	97	524	....	137	423	1,226	811
11	....	1,279	1,030	66	....	89	497	591	119	....	1,223	811
12	....	1,297	1,035	....	40	155	....	602	106	....	1,217	817
13	....	1,298	1,024	....	40	113	....	644	....	424	1,217	....
14	....	1,279	1,023	41	40	....	479	623	....	423	1,217	....
15	1,105	....	....	41	40	....	460	613	101	423	....	11
16	1,711	....	....	41	40	212	424	....	33	423	....	6
17	1,748	Closed	1,024	41	....	222	427	....	16	423	1,217	6
18	....	1,280	67	41	....	121	423	622	16	....	1,217	6
19	....	1,259	67	....	40	287	....	633	18	....	611	6
20	1,564	1,261	66	....	387	274	....	671	....	1,231	611	....
21	1,574	1,251	66	40	271	....	461	719	....	1,231	611	....
22	1,526	....	....	40	259	....	446	465	16	1,226	....	6
23	1,604	....	....	40	258	247	506	....	16	1,228	....	6
24	1,637	1,274	66	40	....	351	563	....	14	1,227	611	6
25	....	1,249	66	40	....	326	581	343	14	....	611	Closed
26	....	1,253	66	....	Closed	353	....	332	14	....	611	6
27	1,634	1,246	66	....	153	393	....	224	....	1,226	Closed	....
28	1,727	1,185	Closed	40	127	....	837	402	....	1,226	611	....
29	1,381	....	....	40	121	....	784	383	49	1,226	....	6
30	1,687	....	....	40	126	721	772	....	462	1,226	....	11
31	1,438	....	66	....	....	....	647	....	....	1,227	....	11
Average	1,564	1,290	628	52	106	238	559	554	100	772	997	337

EUROPEAN CURRENCY UNIT FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	70	....	....	5
18	....	....	....	....	....	45	....	....	....	....	....	....
19	....	....	957	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	957	....	....	45	....	....	70	....	....	5

1986 EUROPEAN CURRENCY UNIT INTERBANK SPOT PRICES (In U.S. Dollars per one European Currency Unit, Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
3	...	...	...	...	...	.9060	.9060	.9002	.9032	.9002	.9667	.9724	.9654	.9705	.9711
4	...	...	...	...	...	.8941	.8969	.8941	.8962	.8961	.9737	.9776	.9722	.9722	.9770
5	...	...	...	...	...	.8994	.9063	.8992	.9048	.9049	.9703	.9703	.9493	.9493	.9494
6	...	...	...	...	...	.9050	.9080	.9021	.9021	.9022	.9618	.9623	.9577	.9593	.9619
7	...	...	...	...	...	.9042	.9042	.8990	.9007	.9001	.9610	.9653	.9610	.9635	.9633
8	...	...	...	...	...	...	...	...	...	..	...	...	...	...	...
9	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
10	...	...	...	...	...	.9006	.9104	.9006	.9104	.9097	.9500	.9500	.9447	.9472	.9500
11	...	...	...	...	...	.9119	.9119	.9107	.9116	.9107	.9497	.9550	.9497	.9542	.9519
12	...	...	...	...	...	.9169	.9169	.9136	.9153	.9136	.9539	.9539	.9472	.9472	.9496
13	...	...	...	...	..	.9138	.9208	.9133	.9201	.9201	.9454	.9454	.9446	.9446	.9424
14	...	...	...	...	...	.9177	.9234	.9177	.9221	.9234	.9555	.9567	.9538	.9538	.9545
15	.8849	.8882	.8849	.8887	.8875	...	...	...	...	...	...	...	...	...	...
16	.8894	.8894	.8852	.8854	.8852	...	...	...	...	...	...	...	...	...	...
17	.8858	.8869	.8854	.8856	.8859	Closed					.9602	.9618	.9607	.9607	.9586
18	...	...	...	...	...	...*	.9367	.9222	.9367	.9295	.9602	.9620	.9573	.9573	.9619
19	...	...	...	...	...	.9363	.9437	.9342	.9375	.9342	.9563	.9577	.9552	.9576	.9570
20	Closed					.9402	.9431	.9373	.9431	.9388	.9607	.9614	.9592	.9609	.9598
21	.8865	.8871	.8842	.8842	.8852	.9343	.9411	.9336	.9411	.9372	.9623	.9667	.9623	.9650	.9667
22	.8832	.8904	.8832	.8833	.8855	...	...	...	...	...	...	...	...	...	...
23	.8863	.8876	.8044	.8876	.8856	...	...	...	...	...	...	...	...	...	...
24	.8946	.8982	.8929	.8979	.8971	.9457	.9562	.9440	.9562	.9531	.9486	.9489	.9385	.9385	.9460
25	...	...	...	...	...	.9602	.9653	.9599	.9620	.9642	.9365	.9365	.9256	.9256	.9291
26	...	...	...	...	...	.9569	.9701	.9569	.9701	.9658	.9245	.9318	.9245	.9314	.9289
27	.8955	.9037	.8955	.9037	.8996	.9781	.9781	.9656	.9722	.9700	.9365	.9365	.9314	.9319	.9314
28	.9035	.9048	.9024	.9048	.9032	.9707	.9707	.9637	.9647	.9637	Closed				
29	.9055	.9064	.9055	.9060	.9057	...	...	...	...	...	...	...	...	...	...
30	.9056	.9129	.9056	.9129	.9110	...	...	...	...	...	...	...	...	...	...
31	.9073	.9082	.9062	.9082	.9068	...	...	...	...	...	.9252	.9278	.9208	.9266	.9277

* Data Not Available

	APRIL					MAY					JUNE				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	.9296	.9319	.9248	9260	.9258	.9787	.9787	.9666	.9666	.9680	...	...	...	...	...
2	.9201	.9201	.9134	.9134	.9170	.9737	.9751	.9708	.9739	.9722	.9243	.9307	.9243	.9280	.9307
3	.9151	.9151	.9069	.9083	.9069	...	...	...	...	...	.9419	.9481	.9419	.9481	.9426
4	.9045	.9045	.9002	.9010	.9005	...	...	...	...	...	.9479	.9493	9449	.4989	.9463
5	...	...	...	...	...	.9837	.9873	.9820	.9824	.9820	.9519	.9621	.9519	.9621	.9599
6	...	...	...	...	...	.9662	.9785	.9655	.9776	.9777	.9612	.9675	.9612	.9675	.9645
7	.8993	.9065	.8983	9046	.9037	.9751	.9875	.9751	.9875	.9829	...	...	...	...	...
8 ...	9230	.9247	.9206	.9247	.9219	.9880	.9882	.9834	.9834	.9851	...	...	...	...	...
9	9269	.9269	.9209	.9220	.9209	.9853	.9867	.9836	.9836	.9842	.9593	.9620	.9564	.9564	.9596
10	.9232	.9374	.9232	.9363	.9346	...	...	...	...	..	.9633	.9700	.9633	.9679	.9700
11	.9368	.9368	.9289	.9304	.9290	...	...	...	...	...	.9719	.9737	.9708	.9737	.9715
12	...	...	...	...	...	.9893	.9919	.9876	.9919	.9892	.9710	9757	.9710	.9756	.9738
13	...	...	...	...	...	.9888	.9888	.9773	.9791	.9798	.9670	.9728	.9670	.9716	.9716
14	.9313	.9340	.9312	.9338	.9340	.9803	.9839	.9797	.9839	.9825	...	...	...	...	...
15	.9284	.9356	.9284	.9329	.9356	.9812	.9815	.9786	.9792	.9803	...	...	...	...	...
16	.9514	.9575	.9514	.9575	.9567	.9712	.9721	.9678	.9678	.9700	.9766	.9772	.9673	.9673	.9716
17	.9637	.9710	.9607	.9659	.9691	...	...	...	...	...	.9657	.9687	.9596	.9599	.9604
18	.9675	.9735	.9672	.9697	.9735	...	...	...	...	...	.9642	.9670	.9586	.9636	.9615
19	...	...	...	...	...	.9660	.9749	.9655	.9739	.9728	.9626	.9631	.9606	.9610	.9624
20	...	...	...	...	...	.9691	.9191	.9579	.9628	.9579	.9572	.9579	9511	.9511	.9534
21	.9719	.9778	.9703	.9778	.9770	.9583	.9601	.9506	.9506	.9527	...	...	...	...	...
22	.9801	.9813	.9728	.9799	.9795	.9513	.9525	.9443	.9447	.9461	...	...	...	...	...
23	.9803	.9841	.9778	.9841	.9812	.9431	.9461	.9419	.9444	.9457	.9457	.9667	.9457	.9647	.9652
24	.9787	.9787	.9753	.9787	.9786	...	...	...	...	...	.9634	.9679	.9634	.9656	.9654
25	.9750	.9932	.9750	.9932	.9917	...	...	...	...	...	.9678	.9717	.9648	.9648	.9693
26	...	...	...	...	...	Closed					.9670	.9690	.9569	.9690	.9675
27	...	...	...	...	...	.9396	.9493	.9396	.9470	.9493	.9681	.9756	.9681	.9757	.9754
28	.9887	.9933	.9887	.9927	.9933	.9478	.9490	.9423	.9427	.9423	...	...	...	...	...
29	.9883	.9904	.9867	.9867	.9887	.9429	.9429	.9330	.9341	.9357	...	...	...	...	...
30	.9831	.9916	.9787	.9787	.9888	.9317	.9317	.9261	.9261	.9264	.9772	.9787	.9757	.9783	.9783
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

* Data Not Available

1986 EUROPEAN CURRENCY UNIT INTERBANK SPOT PRICES (In U.S. Dollars per one European Currency Unit, Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	...*	...*	...*	...*	...*	1.0144	1.0144	1.0104	1.0118	1.0130	Closed				
2	.9830	.9858	.9818	.9858	.9839	...	...	...	...	...	1.0342	1.0357	1.0330	1.0357	1.0349
3	.9885	.9901	.9871	.9878	.9878	...	...	...	...	...	1.0319	1.0363	1.0311	1.0342	1.0353
4	Closed					1.0137	1.1053	1.0107	1.0107	1.0119	1.0367	1.0377	1.0329	1.0329	1.0343
5	...	...	...	...	...	1.0063	1.0116	1.0116	1.0061	1.0085	1.0346	1.0346	1.0241	1.0251	1.0241
6	...	...	...	...	...	1.0141	1.0167	1.0140	1.0166	1.0144	...	...	...	...	...
7	.9879	.9888	.9795	.9795	.9812	1.0185	1.0193	1.1068	1.0168	1.0182	...	...	...	...	...
8	.9874	.9901	.9824	.9853	.9835	1.0168	1.0194	1.0168	1.0185	1.0182	1.0182	1.0191	1.0147	1.0147	1.0147
9	.9795	.9854	.9790	.9854	.9840	...	...	...	...	...	1.0199	1.0221	1.0172	1.0181	1.0175
10	.9815	.9854	.9815	.9841	.9822	...	...	...	...	...	1.0211	1.0220	1.0181	1.0191	1.0182
11	.9793	.9800	.9726	.9733	.9742	1.0248	1.0254	1.0221	1.0254	1.0228	1.0165	1.0165	1.0055	1.0055	1.0061
12	...	...	...	...	...	1.0181	1.0181	1.0150	1.0150	1.0160	1.0108	1.0204	1.0108	1.0197	1.0203
13	...	...	...	...	...	1.0190	1.0194	1.0179	1.0194	1.0186	...	...	...	...	...
14	.9733	.9818	.9729	.9818	.9796	1.0218	1.0248	1.0213	1.0248	1.0226	...	...	...	...	...
15	.9841	.9897	.9827	.9897	.9869	1.0232	1.0248	1.0227	1.0234	1.0228	1.0263	1.0265	1.0241	1.0256	1.0253
16	.9896	.9928	.9895	.9917	.9928	...	...	...	...	...	1.0268	1.0294	1.0222	1.0222	1.0234
17	.9917	.9925	.9885	.9911	.9885	...	...	...	...	...	1.0298	1.0346	1.0298	1.0346	1.0334
18	.9878	.9967	.9877	.9963	.9964	1.0225	1.0225	1.0177	1.0177	1.0197	1.0414	1.0513	1.0414	1.0508	1.0497
19	...	...	...	...	...	1.0184	1.0293	1.0184	1.0293	1.0254	1.0488	1.5015	1.0478	1.5015	1.0502
20	...	...	...	...	...	1.0274	1.0294	1.0274	1.0294	1.0284	...	...	...	...	...
21	.9981	1.0005	.9971	.9999	1.0005	1.0247	1.0308	1.0247	1.0301	1.0291	...	...	...	...	...
22	.9990	.9991	.9933	.9973	.9937	1.0308	1.0308	1.0275	1.0285	1.0283	1.0318	1.0318	1.0294	1.0304	1.0302
23	.9980	.9980	.9885	.9954	.9967	...	...	...	...	...	1.0234	1.0234	1.0200	1.0200	1.0211
24	.9965	.9965	.9937	.9937	.9943	...	...	...	...	...	1.0245	1.0246	1.0246	1.0229	1.0229
25	.9877	.9883	.9862	.9862	.9877	1.0281	1.0281	1.0273	1.0279	1.0278	1.0208	1.0216	1.0199	1.0213	1.0216
26	...	...	...	...	...	1.0267	1.0267	1.0216	1.0217	1.0228	1.0227	1.0230	1.0187	1.0187	1.0216
27	...	...	...	...	...	1.0209	1.0278	1.0209	1.0264	1.0277	...	...	...	...	...
28	.9915	1.0027	.9909	1.0027	1.0023	1.0260	1.0275	1.0221	1.0232	1.0221	...	...	...	...	...
29	1.0005	1.0041	1.0000	1.0013	1.0008	1.0236	1.0346	1.0236	1.0337	1.0346	1.0304	1.0337	1.0298	1.0334	1.0337
30	...	...	...	...	...	...	...	...	...	...	1.0361	1.0361	1.0295	1.0315	1.0310
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

* Data Not Available

	OCTOBER					NOVEMBER					DECEMBER				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	1.0307	1.0343	1.0307	1.0343	1.0337	...	...	...	...	...	1.0595	1.0601	1.0547	1.0568	1.0547
2	1.0323	1.0398	1.0323	1.0392	1.0398	...	...	...	...	...	1.0513	1.0538	1.0503	1.0513	1.0525
3	1.0391	1.0450	1.0391	1.0402	1.0424	1.0089	1.0131	1.0089	1.0131	1.0123	1.4099	1.0550	1.4999	1.0550	1.0536
4	...	...	...	...	...	1.0149	1.0171	1.0148	1.0148	1.0158	1.0513	.10528	1.0396	1.0402	1.0437
5	...	...	...	...	...	1.0117	1.0149	1.0117	1.0131	1.0149	1.0419	1.4038	1.0338	1.0369	1.0338
6	1.0449	1.0464	1.0449	1.0458	1.0458	1.0120	1.0169	1.0120	1.0146	1.0158	...	...	...	...	...
7	1.0368	1.0419	1.0368	1.0413	1.0419	1.0126	1.0156	1.0096	1.0156	1.0150	...	...	...	...	...
8	1.0395	1.0427	1.0395	1.0418	1.0421	...	...	...	...	...	1.0360	1.0360	1.0342	1.0345	1.0348
9	1.0414	1.0417	1.0388	1.0409	1.0405	...	...	...	...	...	1.0348	1.0348	1.0300	1.0314	1.0300
10	1.0395	1.0481	1.0395	1.0473	1.0476	1.0227	1.0234	1.0218	1.0224	1.0228	1.0316	1.0364	1.0307	1.0364	1.0364
11	...	...	...	...	...	Closed					1.0347	1.0347	1.0318	1.0340	1.0333
12	...	...	...	...	...	1.0291	1.0326	1.0291	1.0321	1.0316	1.0291	1.0365	1.0286	1.0360	1.0365
13	Closed					1.0303	1.0358	1.0295	1.0352	1.0358	...	...	...	...	...
14	1.0508	1.0542	1.0508	1.0527	1.0542	1.0341	1.0398	1.0341	1.0398	1.0392	...	...	...	...	...
15	1.0517	1.0546	1.0517	1.0526	1.0539	...	...	...	...	...	1.0341	1.0358	1.0322	1.0332	1.0324
16	1.0546	1.0553	1.0522	1.0522	1.0528	...	...	...	...	...	1.0303	1.0323	1.0303	1.0316	1.0323
17	1.0534	1.0540	1.0520	1.0524	1.0523	1.0363	1.0363	1.0329	1.0329	1.0340	1.0331	1.0339	1.0329	1.0339	1.0332
18	...	...	...	...	...	1.0311	1.0351	1.0311	1.0351	1.0334	1.0346	1.0374	1.0346	1.0373	1.0372
19	...	...	...	...	...	1.0336	1.0376	1.0336	1.0372	1.0369	1.0373	1.0427	1.0372	1.0427	1.0424
20	1.0509	1.0509	1.0463	1.0474	1.0471	1.0368	1.0371	1.0339	1.0347	1.0343	...	...	...	...	...
21	1.0448	1.0488	1.0445	1.0488	1.0408	1.0324	1.0324	1.0300	1.0302	1.0300	...	...	...	...	...
22	1.0503	1.0503	1.0478	1.0492	1.0488	...	...	...	...	...	1.0472	1.0521	1.0472	1.0513	1.0521
23	1.0452	1.0452	1.0355	1.0355	1.0390	...	...	...	...	...	1.0531	1.0581	1.0531	1.0573	1.0581
24	1.0303	1.0303	1.0238	1.0238	1.0244	1.0299	1.0325	1.0299	1.0332	1.0317	1.0560	1.0579	1.0560	1.0577	1.0577
25	...	...	...	...	...	1.0353	1.0468	1.0353	1.0468	1.0463	Closed				
26	...	...	...	...	...	1.0464	1.0475	1.0448	1.0464	1.0449	1.0586	1.0598	1.0582	1.0584	1.0584
27	1.0212	1.0218	1.0184	1.0203	1.0198	Closed					...	...	...	...	...
28	1.0257	1.0272	1.0257	1.0259	1.0261	1.0511	1.0548	1.0511	1.0538	1.0534	...	...	...	...	...
29	1.0282	1.0291	1.0266	1.0291	1.0268	...	...	...	...	...	1.0647	1.0687	1.0647	1.0673	1.0675
30	1.0321	1.0321	1.0154	1.0182	1.0172	...	...	...	...	...	1.0647	1.0660	1.0647	1.0655	1.0655
31	1.0100	1.0131	1.0084	1.0131	1.0123	...	...	...	...	...	1.0700	1.0796	1.0700	1.0796	1.0779

* Data Not Available

BRITISH POUND FUTURES PRICES
MARCH 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	1.4395@.4385	1.4515	1.4305	1.4505@.4510	1.4505	12904	25629
3..	1.4345@.4340	1.4375	1.4250	1.4285@.4280	1.4285	8121	25390
6..	1.4230@.4240	1.4350	1.4210	1.4260@.4250	1.4255	10834	26089
7..	1.4335@.4340	1.4345	1.4280	1.4315@.4320	1.4315	9238	26863
8..	1.4355@.4345	1.4360	1.4285	1.4320@.4315	1.4315	9979	27604
9..	1.4315@.4310	1.4620	1.4285	1.4550@.4565	1.4555	20192	28570
10..	1.4435@.4425	1.4500	1.4340	1.4375@.4380	1.4380	11214	27670
13..	1.4255@.4245	1.4385	1.4210	1.4325@.4340	1.4335	19747	28892
14..	1.4275@.4285	1.4310	1.4240	1.4260@.4270	1.4265	7858	27521
15..	1.4270@.4265	1.4350	1.4260	1.4315@.4305	1.4310	7681	27459
16..	1.4325@.4315	1.4325	1.4235	1.4255@.4265	1.4260	6999	27096
17..	1.4270	1.4315	1.4230	1.4255@.4260	1.4260	5163	27090
20..	1.4155@.4145	1.4155	1.3970	1.4020@.4000	1.4010	20246	29665
21..	1.4050@.4045	1.4075	1.3920	1.3975@.3965	1.3970	19178	30951
22..	1.3905@.3885	1.3960	1.3785	1.3795@.3785	1.3790	22843	35107
23..	1.3715@.3720	1.3825	1.3640	1.3755@.3745	1.3750	23871	36158
24..	1.3850@.3865	1.3890	1.3770	1.3835@.3840	1.3835	15001	35695
27..	1.3775@.3780	1.3870	1.3720	1.3855@.3850	1.3850	12462	35559
28..	1.4020@.4030	1.4040	1.3940	1.3990@.4000	1.3995	13611	36614
29..	1.3930@.3910	1.3970	1.3890	1.3935@.3945	1.3940	13128	36620
30..	1.3955@.3965	1.4110	1.3955	1.4110@.4100	1.4105	12306	36135
31..	1.4060@.4055	1.4070	1.4005	1.4060@.4045	1.4055	7926	36007

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.3810@.3825	1.3830	1.3750	1.3775@.3780	1.3780	12137	37963
4..	1.3600@.3610	1.3725	1.3600	1.3660@.3665	1.3665	15920	38849
5..	1.3790@.3785	1.3875	1.3765	1.3860@.3870	1.3865	14745	37156
6..	1.3845@.3850	1.3990	1.3840	1.3900@.3890	1.3895	12175	36957
7..	1.3990@.3995	1.4020	1.3870	1.3900@.3890	1.3895	10326	38161
10..	1.3985@.3995	1.4080	1.3975	1.4030@.4020	1.4025	12517	38449
11..	1.4045@.4040	1.4090	1.4000	1.4035@.4040	1.4035	11695	39194
12..	1.4120@.4105	1.4125	1.4020	1.4055@.4050	1.4050	17363	39078
13..	1.4045@.4055	1.4155	1.4035	1.4135@.4145	1.4140	16799	39686
14..	1.4130@.4125	1.4195	1.4095	1.4170@.4165	1.4165	10333	39712
17..	Exchange Closed; President's Day						
18..	1.4245@.4255	1.4330	1.4200	1.4320@.4315	1.4315	16710	38969
19..	1.4385@.4380	1.4640	1.4370	1.4465@.4470	1.4465	30307	36800
20..	1.4520@.4515	1.4595	1.4440	1.4470@.4475	1.4470	10865	36631
21..	1.4380@.4385	1.4500	1.4370	1.4485@.4500	1.4490	8925	36727
24..	1.4580@.4575	1.4780	1.4560	1.4765@.4755	1.4760	13503	36667
25..	1.4885@.4870	1.4930	1.4765	1.4800@.4805	1.4800	17892	36198
26..	1.4810@.4815	1.4905	1.4710	1.4780@.4790	1.4785	9049	34917
27..	1.4860@.4870	1.4905	1.4610	1.4695@.4690	1.4695	13791	34196
28..	1.4645@.4640	1.4670	1.4335	1.4370@.4390	1.4380	13830	32358

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.4320@.4315	1.4480	1.4305	1.4460@.4455	1.4455	15929	30517
4..	1.4485@.4475	1.4700	1.4475	1.4680@.4665	1.4670	13888	29687
5..	1.4645@.4650	1.4650	1.4410	1.4535@.4520	1.4530	16034	26540
6..	1.4510@.4515	1.4625	1.4355	1.4400@.4390	1.4395	12622	25669
7..	1.4465@.4475	1.4640	1.4465	1.4515@.4505	1.4510	11773	23126
10..	1.4470@.4475	1.4510	1.4375	1.4480@.4490	1.4475	4916	22578
11..	1.4555@.4550	1.4610	1.4495A	1.4585@.4600	1.4595	3450	19385
12..	1.4775@.4765	1.4775	1.4610A	1.4650@.4665	1.4660	2963	17924
13..	1.4570@.4575	1.4655B	1.4545	1.4580@.4570	1.4570	1210	17557
14..	1.4645@.4655	1.4720	1.4610	1.4695@.4675	1.4680	4506	16440
17..	1.4600@.4610	1.4710B	1.4600	1.4695@.4700	1.4695	2723	16440
18..	....	....	....	....	....	82	....
19..	....	....	....	....	....	....	....
20..	....	....	....	....	....	....	....

MAY 1986 FUTURES CONTRACT
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15..	1.5345@.5350	1.5350	1.5345	1.5350	1.5350	2	2
16..	....	....	1.5170A	1.5350N	1.5180	....	2
19..	....	....	....	1.5180N	1.5180	....	2
20..	....	....	....	....	....	....	2
21..	....	....	....	....	....	....	2
22..	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	1.4250	1.4390	1.4185A	1.4380A@.4370	1.4375	180	793
3..	1.4230	1.4240B	1.4125A	1.4150A@.4140	1.4155	135	786
6..	1.4120@.4125	1.4220B	1.4085A	1.4125	1.4120	139	771
7..	1.4210	1.4215B	1.4150	1.4170	1.4175	21	740
8..	1.4175	1.4205	1.4145A	1.4170	1.4170	36	746
9..	1.4140	1.4480	1.4130	1.4430@.4410	1.4405	271	839
10..	1.4320	1.4330B	1.4195	1.4240A@.4210	1.4220	208	922

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13..	1.4060	1.4225	1.4050	1.4200	1.4175	73	927
14..	1.4125	1.4150	1.4095	1.4095	1.4105	122	932
15..	1.4110	1.4180B	1.4095	1.4165	1.4150	32	917
16..	1.4170	1.4170	1.4080A	1.4085	1.4095	261	1007
17..	1.4120	1.4140B	1.4080	1.4080	1.4090	379	1241
20..	1.3970@.3980	1.3980	1.3770	1.3820B	1.3830	433	1347
21..	1.3850	1.3900	1.3740A	1.3780A	1.3790	545	1518
22..	1.3720@.3725	1.3780	1.3610A	1.3630@.3610A	1.3615	310	1631
23..	1.3520	1.3650	1.3450A	1.3565@.3590	1.3585	329	1796
24..	1.3700@.3680	1.3740	1.3590	1.3680	1.3670	575	1819
27..	1.3600	1.3720B	1.3550	1.3680A@.3670	1.3685	317	1988
28..	1.3870@.3900	1.3920B	1.3770A	1.3840	1.3845	282	2008
29..	1.3790	1.3820B	1.3740A	1.3760	1.3785	97	2034
30..	1.3800@.3810	1.3950	1.3800	1.3945A@.3940	1.3950	147	2030
31..	1.3875	1.3925	1.3850	1.3900	1.3900	198	2090

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.3620@.3640	1.3670	1.3575	1.3600@.3605B	1.3610	553	2310
4..	1.3450	1.3565B	1.3420	1.3500B	1.3500	787	2664
5..	1.3620@.3640	1.3720	1.3600	1.3690	1.3705	700	2955
6..	1.3670@.3675	1.3830	1.3670	1.3745	1.3735	477	3014
7..	1.3820@.3815	1.3865	1.3720	1.3745	1.3735	234	3038
10..	1.3825@.3820	1.3920	1.3815A	1.3860	1.3870	336	3116
11..	1.3880	1.3940	1.3845	1.3880@.3870A	1.3880	186	3175
12..	1.3960@.3985	1.3995	1.3860	1.3900	1.3900	470	3244
13..	1.3930	1.4010	1.3900	1.4000@.3985	1.3990	450	3279
14..	1.3985@.3995	1.4050	1.3945	1.4040	1.4015	479	3334
17..	Exchange Closed; President's Day						
18..	1.4100@.4110	1.4200	1.4065	1.4200@.4185	1.4185	1017	3224
19..	1.4270@.4250	1.4510	1.4240A	1.4350	1.4335	2939	3727
20..	1.4360@.4370	1.4480	1.4300	1.4330B@.4350B	1.4330	1588	4223
21..	1.4230@.4240	1.4360	1.4225	1.4345@.4360	1.4340	682	4372
24..	1.4440@.4430	1.4635	1.4425	1.4620@.4630	1.4615	2322	5301
25..	1.4715@.4745	1.4800	1.4620	1.4680@.4670	1.4665	4540	6551
26..	1.4680	1.4780	1.4560	1.4660@.4645	1.4640	1705	6888
27..	1.4730@.4720	1.4770	1.4465	1.4560@.4540	1.4550	1572	7449
28..	1.4485@.4475	1.4515B	1.4170	1.4210@.4215	1.4220	2879	8272

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.4155@.4160	1.4335B	1.4135	1.4295@.4290	1.4295	3637	8286
4..	1.4330@.4325	1.4550	1.4325	1.4535@.4530A	1.4520	3295	9495
5..	1.4500@.4485	1.4500	1.4260	1.4390@.4380	1.4380	8094	12928
6..	1.4375	1.4485	1.4200	1.4235@.4250	1.4245	6971	15410
7..	1.4315@.4310	1.4520	1.4310	1.4370@.4355	1.4355	6182	17098
10..	1.4315@.4320	1.4360	1.4220	1.4320@.4330	1.4325	7692	18024
11..	1.4400@.4405	1.4470	1.4380	1.4445@.4455	1.4450	9732	19848
12..	1.4625@.4615	1.4625	1.4460	1.4515@.4510	1.4510	14930	22007
13..	1.4425@.4430	1.4510	1.4385	1.4415@.4425	1.4420	5914	21788
14..	1.4500@.4505	1.4560	1.4450	1.4540@.4535	1.4535	7183	22585
17..	1.4470@.4465	1.4560	1.4455	1.4495@.4490	1.4495	8251	22926
18..	1.4505@.4510	1.4650	1.4505	1.4640@.4630	1.4635	11629	24299
19..	1.4630@.4635	1.4760	1.4600	1.4740@.4745	1.4740	17068	24017
20..	1.4825@.4820	1.4875	1.4710	1.4855@.4845	1.4850	17568	29528
21..	1.4865@.4870	1.5070	1.4860	1.5055@.5065	1.5060	18645	35407
24..	1.4820@.4800	1.4820	1.4670	1.4670@.4680	1.4675	21980	32411
25..	1.4525@.4530	1.4625	1.4400	1.4520@.4515	1.4520	18113	28758
26..	1.4515@.4525	1.4655	1.4505	1.4565@.4575	1.4570	10425	27830
27..	1.4700@.4695	1.4720	1.4620	1.4660@.4655	1.4655	7686	27882
28..	Exchange Closed; Good Friday						
31..	1.4525@.4530	1.4655	1.4490	1.4565@.4580	1.4575	7005	27624

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4510@.4515	1.4615	1.4500	1.4580@.4585	1.4580	9592	28294
2..	1.4585@.4590	1.4630	1.4430	1.4430@.4445	1.4440	15073	27421
3..	1.4535@.4530	1.4545	1.4420	1.4470@.4475	1.4470	12647	25202
4..	1.4410@.4415	1.4465	1.4305	1.4380@.4395	1.4390	13577	22759
7..	1.4410@.4405	1.4560	1.4390	1.4545@.4560	1.4550	11110	24949
8..	1.4675@.4680	1.4710	1.4475	1.4530@.4515	1.4525	14978	24503
9..	1.4510@.4515	1.4595	1.4450	1.4590@.4580	1.4585	6779	24118
10..	1.4545@.4555	1.4765	1.4525	1.4750@.4765	1.4755	11785	28153
11..	1.4725@.4720	1.4745	1.4640	1.4730@.4740	1.4735	8306	29584
14..	1.4715	1.4755	1.4685	1.4720@.4710	1.4715	8017	30819
15..	1.4705@.4700	1.4755	1.4670	1.4735@.4730	1.4730	7846	31037
16..	1.4960@.4970	1.5025	1.4910	1.4980@.4985	1.4980	12800	32607
17..	1.5060@.5050	1.5235	1.4940	1.5145@.5155	1.5150	19083	34861
18..	1.5125@.5120	1.5185	1.5030	1.5165@.5160	1.5160	10621	37116
21..	1.4975@.4980	1.5090	1.4975	1.5055@.5050	1.5055	13297	38299
22..	1.5120@.5110	1.5150	1.4990	1.5080@.5075	1.5075	12416	37159
23..	1.5170@.5180	1.5280	1.5130	1.5240@.5245	1.5240	13337	38816
24..	1.5270@.5280	1.5340	1.5240	1.5295@.5290	1.5290	9488	39776
25..	1.5210@.5220	1.5460	1.5175	1.5450@.5440	1.5445	8794	39333
28..	1.5380@.5370	1.5525	1.5365	1.5495@.5485	1.5490	7096	39389
29..	1.5410@.5405	1.5490	1.5375	1.5380@.5390	1.5385	6871	38036

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
30..	1.5385@.5370	1.5470	1.5335	1.5345@.5355	1.5350	5832	37716
				IN MAY			
1..	1.5300@.5290	1.5300	1.4970	1.5020@.5025	1.5025	21232	33283
2..	1.5150@.5145	1.5225	1.5080	1.5200@.5185	1.5190	8978	31975
5..	1.5375@.5370	1.5470	1.5320	1.5355@.5360	1.5355	6238	30817
6..	1.5200@.5210	1.5380	1.5155	1.5340@.5330	1.5335	9683	31326
7..	1.5305@.5315	1.5410	1.5290	1.5400@.5390	1.5395	6504	32661
8..	1.5445@.5450	1.5475	1.5300	1.5340@.5335	1.5340	6918	32568
9..	1.5350@.5355	1.5390	1.5305	1.5315@.5325	1.5320	5211	32402
12..	1.5420@.5415	1.5470	1.5380	1.5465@.5470	1.5465	5296	33319
13..	1.5410@.5415	1.5445	1.5260	1.5355@.5350	1.5355	6104	32120
14..	1.5300@.5310	1.5380	1.5280	1.5335@.5325	1.5330	7493	31990
15..	1.5360@.5355	1.5370	1.5290	1.5330@.5325	1.5330	5479	31560
16..	1.5200@.5205	1.5220	1.5135	1.5140@.5135	1.5140	9630	31469
19..	1.5140@.5145	1.5325	1.5115	1.5315@.5320	1.5315	7894	31609
20..	1.5240@.5245	1.5250	1.5100	1.5135@.5130	1.5135	10206	30960
21..	1.5110@.5115	1.5150	1.5040	1.5065@.5075	1.5070	6630	30849
22..	1.5025@.5020	1.5055	1.4865	1.4885@.4905	1.4895	15205	29708
23..	1.4885@.4875	1.4970	1.4800	1.4885@.4895	1.4890	7158	28626
26..	Exchange Closed; Memorial Day						
27..	1.4900@.4910	1.5100	1.4890	1.5030@.5015	1.5020	5843	28083
28..	1.5015@.5020	1.5070	1.4925	1.4970@.4965	1.4970	4864	27445
29..	1.4975@.4970	1.4975	1.4860	1.4875@.4860	1.4870	7425	27567
30..	1.4785@.4780	1.4795	1.4680	1.4715@.4720	1.4720	8672	25303
				IN JUNE			
2..	1.4680@.4690	1.4815	1.4670	1.4750@.4745	1.4745	6990	25838
3..	1.4950@.4955	1.4975	1.4840	1.4895@.4905	1.4900	7154	24683
4..	1.4855@.4860	1.4890	1.4800	1.4845@.4855	1.4850	4814	24453
5..	1.4860	1.5040	1.4845	1.4980@.4990	1.4985	6012	25064
6..	1.5015@.5025	1.5110	1.5010	1.5060@.5080	1.5070	5843	25137
9..	1.4925@.4920	1.5010	1.4920	1.4990@.4980	1.4985	5438	24031
10..	1.5040@.5050	1.5225B	1.5040	1.5175@.5180	1.5175	3303	22607
11..	1.5240@.5235	1.5340	1.5210	1.5260@.5265B	1.5270	1969	21752
12..	1.5265@.5260	1.5310B	1.5210	1.5260	1.5255	1233	20760
13..	1.5160	1.5280B	1.5120A	1.5250@.5255	1.5240	4772	17416
16..	1.5240@.5250	1.5265	1.5225A	1.5240	1.5240	2113	14893
17..	....	...	....	....	....	29	....
18..	....	...	....	....	....	3	....

SEPTEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	1.4280B	1.4080A	1.4150N	1.4270	....	39
3..	1.4165	1.4165	1.4025A	1.4060	1.4050	4	40
6..	1.4000	1.4120B	1.4000	1.4050	1.4010	3	41
7..	....	1.4080B	....	1.4010N	1.4070	1	41
8..	1.4050	1.4080B	1.4030A	1.4030A	1.4060	3	40
9..	1.4250	1.4360B	1.4250	1.4250	1.4295	1	40
10..	....	....	1.4090A	1.4295N	1.4105	....	40
13..	1.3970	1.4100B	1.3970	1.3970	1.4060	1	40
14..	....	....	1.4000A	1.4000A	1.3990	....	40
15..	....	1.4060B	....	1.4030B	1.4035	200	240
16..	....	....	1.3960A	1.3960A	1.3960	....	440
17..	1.3995	1.3995	1.3960A	1.3995	1.3950	20	260
20..	1.3850	1.3850	1.3650A	1.3700A	1.3680	7	265
21..	1.3750	1.3760	1.3600	1.3670B	1.3640	15	273
22..	1.3550	1.3550	1.3450A	1.3550	1.3465	2	273
23..	1.3400	1.3475B	1.3310A	1.3420A	1.3435	202	73
24..	1.3505	1.3600B	1.3495	1.3590	1.3530	10	78
27..	1.3450	1.3570B	1.3390A	1.3490	1.3535	3	81
28..	1.3770	1.3790B	1.3770	1.3770	1.3705	3	83
29..	1.3690	1.3690	1.3600A	1.3685	1.3645	5	86
30..	1.3730	1.3820B	1.3690A	1.3800B	1.3810	2	87
31..	....	....	1.3675A	1.3810N	1.3760	....	85
				IN FEBRUARY			
3..	1.3550	1.3550	1.3450A	1.3475B	1.3460	7	90
4..	1.3300	1.3405	1.3240A	1.3370	1.3355	15	98
5..	1.3530	1.3585	1.3500	1.3585	1.3565	38	116
6..	....	1.3615B	1.3525A	1.3565N	1.3575	....	116
7..	1.3630	1.3650B	1.3530A	1.3630	1.3585	1	116
10..	1.3755	1.3775B	1.3690A	1.3755	1.3725	10	124
11..	1.3775	1.3775	1.3720A	1.3775	1.3735	3	125
12..	1.3800	1.3850B	1.3760A	1.3800	1.3755	1	125
13..	1.3740	1.3895	1.3740	1.3895	1.3850	20	140
14..	1.3870	1.3890B	1.3800	1.3870	1.3880	7	145
17..	Exchange Closed; President's Day						
18..	1.3950	1.4075	1.3945A	1.4075	1.4035	13	154
19..	1.4125	1.4325	1.4125	1.4160	1.4185	17	160
20..	1.4340	1.4340	1.4180A	1.4230	1.4190	30	169

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21..	1.4080	1.4220B	1.4080	1.4140	1.4210	30	162
24..	1.4300	1.4560B	1.4300	1.4490	1.4500	17	166
25..	1.4685	1.4780B	1.4535A	1.4670	1.4555	17	172
26..	1.4580	1.4650	1.4490	1.4550B	1.4530	59	193
27..	1.4620	1.4665	1.4400	1.4430	1.4440	32	211
28..	1.4280	1.4340B	1.4100A	1.4130	1.4100	44	202
				IN MARCH			
3..	1.4015	1.4195	1.4010	1.4195	1.4170	22	204
4..	1.4355	1.4425	1.4300	1.4425	1.4390	20	210
5..	1.4350	1.4350	1.4160A	1.4180	1.4250	53	245
6..	1.4260	1.4310B	1.4180	1.4210	1.4120	53	244
7..	1.4240	1.4300B	1.4190A	1.4190A	1.4240	7	247
10..	1.4140	1.4250B	1.4110	1.4240	1.4220	37	271
11..	1.4335	1.4375B	1.4200A	1.4320	1.4340	82	267
12..	1.4520	1.4520	1.4370	1.4390	1.4400	111	290
13..	1.4320	1.4400	1.4300	1.4380	1.4310	13	295
14..	1.4370	1.4445	1.4370	1.4445	1.4425	133	321
17..	1.4375	1.4450B	1.4340	1.4375	1.4385	29	322
18..	1.4410	1.4535	1.4410	1.4510B	1.4520	59	326
19..	1.4535	1.4635	1.4500	1.4630	1.4635	86	350
20..	1.4700@.4750	1.4760B	1.4610A	1.4750	1.4750	48	358
21..	1.4780	1.5020	1.4780	1.5010B@.5020	1.4985	101	422
24..	1.4750@.4710	1.4750	1.4590	1.4590	1.4590	127	398
25..	1.4425	1.4530B	1.4300	1.4420	1.4430	110	428
26..	1.4430	1.4570B	1.4430	1.4490	1.4480	125	463
27..	1.4630	1.4630	1.4510A	1.4560	1.4565	61	480
28..	Exchange Closed; Good Friday						
31..	1.4450	1.4550B	1.4420A	1.4475	1.4485	41	481
				IN APRIL			
1..	1.4435@.4440	1.4510B	1.4400	1.4500B	1.4490	149	456
2..	1.4490@.4485	1.4530B	1.4345A	1.4345A	1.4350	102	448
3..	1.4410	1.4450B	1.4325A	1.4380A	1.4380	74	429
4..	1.4340	1.4340	1.4220A	1.4290A	1.4300	40	433
7..	1.4315@.4325	1.4490	1.4300A	1.4455B@.4480	1.4460	96	415
8..	1.4570@.4580	1.4625	1.4370A	1.4425A	1.4435	32	421
9..	1.4415	1.4510	1.4390A	1.4510	1.4500	40	411
10..	1.4450	1.4670	1.4445A	1.4665B	1.4670	284	619
11..	1.4635	1.4670B	1.4565	1.4640	1.4650	207	713
14..	1.4620@.4625	1.4670	1.4600A	1.4630A	1.4630	28	724
15..	1.4610	1.4665	1.4590A	1.4645A	1.4640	61	751
16..	1.4900	1.4930B	1.4840	1.4875A	1.4895	173	772
17..	1.4990	1.5160B	1.4850A	1.5070	1.5060	135	810
18..	1.5045@.5055	1.5100	1.4940A	1.5075	1.5065	107	857
21..	1.4900@.4905	1.5000B	1.4895	1.4950	1.4955	186	955
22..	1.5030@.5020	1.5050	1.4910	1.4980A	1.4975	288	1118
23..	1.5070	1.5180	1.5045A	1.5155@.5145A	1.5135	126	1203
24..	1.5200	1.5260B	1.5155	1.5205	1.5185	171	1273
25..	1.5100	1.5370	1.5080A	1.5340@.5335	1.5340	357	1407
28..	1.5265	1.5430B	1.5265	1.5400	1.5385	213	1457
29..	1.5320	1.5380B	1.5275	1.5275	1.5275	389	1721
30..	1.5260	1.5360B	1.5225	1.5225	1.5235	61	1713
				IN MAY			
1..	1.5160	1.5195	1.4850	1.4890@.4900	1.4905	686	2009
2..	1.5020	1.5110B	1.4970A	1.5090	1.5075	259	1978
5..	1.5275	1.5360B	1.5205	1.5245@.5250	1.5240	447	2240
6..	1.5110@.5100	1.5260B	1.5055A	1.5235	1.5220	78	2270
7..	1.5205	1.5295B	1.5180	1.5290	1.5275	130	2308
8..	1.5340	1.5350	1.5190A	1.5215	1.5220	240	2362
9..	1.5240	1.5275	1.5190	1.5190	1.5195	222	2343
12..	1.5315	1.5360	1.5265	1.5360@.5350A	1.5345	97	2279
13..	1.5300	1.5320B	1.5155	1.5255@.5250	1.5240	129	2273
14..	1.5200@.5195	1.5270	1.5175	1.5220	1.5215	217	2406
15..	1.5240	1.5250	1.5185A	1.5215A	1.5220	250	2476
16..	1.5075	1.5115	1.5020	1.5030@.5020	1.5030	466	2521
19..	1.5020	1.5220	1.4995	1.5205@.5215	1.5205	499	2630
20..	1.5135@.5120	1.5140B	1.5005A	1.5020@.5030	1.5025	409	2758
21..	1.5015@.4990	1.5035	1.4930	1.4960	1.4960	354	2739
22..	1.4900@.4930	1.4945	1.4760	1.4770@.4780	1.4785	1438	2964
23..	1.4755@.4750	1.4880	1.4700	1.4785@.4795B	1.4790	1680	3529
26..	Exchange Closed; Memorial Day						
27..	1.4800@.4805	1.5010B	1.4795A	1.4930@.4915	1.4920	1609	3994
28..	1.4920@.4910	1.4970B	1.4830	1.4855@.4865	1.4870	1467	4412
29..	1.4875@.4870	1.4875	1.4750	1.4765@.4755	1.4770	2589	4196
30..	1.4680@.4690	1.4710B	1.4580A	1.4620@.4610A	1.4625	2645	4818
				IN JUNE			
2..	1.4595@.4590	1.4715B	1.4575	1.4650	1.4650	1968	5331
3..	1.4860@.4875	1.4880	1.4755	1.4815	1.4815	3748	7271
4..	1.4770@.4780	1.4800	1.4720	1.4765@.4760	1.4765	1650	7735

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
5..	1.4785@.4775	1.4950	1.4760	1.4895@.4905	1.4895	2446	8427
6..	1.4940@.4950	1.5030	1.4915A	1.4980@.5000	1.4980	4027	8391
9..	1.4845@.4840	1.4920	1.4835	1.4895@.4905	1.4900	6845	9558
10..	1.4955@.4960	1.5120	1.4955	1.5075@.5085	1.5080	10237	12486
11..	1.5140@.5145	1.5250	1.5110	1.5180@.5175	1.5175	12734	14999
12..	1.5160@.5155	1.5195	1.5110	1.5160@.5145	1.5155	5248	15604
13..	1.5055@.5050	1.5165	1.5030	1.5135@.5145	1.5140	7219	17696
16..	1.5140@.5135	1.5165	1.4985	1.5000@.4990	1.4995	4893	17802
17..	1.4990@.4985	1.5040	1.4910	1.4950@.4955	1.4955	6362	18165
18..	1.4970@.4975	1.5030	1.4855	1.4980@.4990	1.4985	7728	17214
19..	1.4965@.4960	1.5030	1.4905	1.4980@.4990	1.4985	3129	17569
20..	1.4930@.4925	1.4940	1.4825	1.4825@.4835	1.4830	5013	16926
23..	1.4775@.4780	1.5080	1.4760	1.5070@.5080	1.5075	9005	17279
24..	1.5015@.5020	1.5110	1.5010	1.5045@.5050	1.5050	8898	18725
25..	1.5070@.5075	1.5150	1.5050	1.5085@.5100	1.5090	5658	19180
26..	1.5075	1.5115	1.5050	1.5100@.5090	1.5095	4513	18806
27..	1.5095@.5100	1.5250	1.5095	1.5250@.5245	1.5245	8729	21832
30..	1.5250@.5260	1.5325	1.5220	1.5315@.5320	1.5315	9566	24044

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.5295@.5305	1.5435	1.5295	1.5350@.5360	1.5355	12362	27593
2..	1.5340@.5335	1.5355	1.5250	1.5340@.5335	1.5340	6585	28249
3..	1.5390@.5395	1.5410	1.5340	1.5350@.5360	1.5355	4745	29421
4..	Exchange Closed; Independence Day						
7..	1.5345@.5340	1.5350	1.5180	1.5190@.5185	1.5190	11686	29474
8..	1.5290@.5300	1.5370	1.5180	1.5210@.5220	1.5215	12813	29212
9..	1.5155@.5140	1.5250	1.5125	1.5225@.5215	1.5220	12067	29014
10..	1.5115@.5110	1.5120	1.5020	1.5070@.5060	1.5065	13740	27854
11..	1.5050@.5040	1.5055	1.4880	1.4895@.4860	1.4890	16229	28123
14..	1.4735@.4750	1.4820	1.4675	1.4775@.4755	1.4765	16964	26387
15..	1.4870@.4875	1.4970	1.4810	1.4945@.4955	1.4950	12791	27199
16..	1.5025@.5030	1.5090	1.4985	1.5020@.5035	1.5025	14757	28641
17..	1.5040@.5050	1.5090	1.5000	1.5070@.5060	1.5065	7128	29477
18..	1.4860@.4865	1.5045	1.4835	1.5040@.5030	1.5035	13715	29853
21..	1.4900@.4890	1.4960	1.4885	1.4895@.4890	1.4895	8357	30234
22..	1.4855@.4865	1.4920	1.4755	1.4825@.4835	1.4830	26910	25019
23..	1.4840@.4850	1.4875	1.4775	1.4850@.4855	1.4850	11279	23832
24..	1.4855@.4865	1.4880	1.4790	1.4865@.4860	1.4860	9414	23734
25..	1.4795@.4805	1.4815	1.4705	1.4730@.4720	1.4725	12667	28660
28..	1.4680@.4685	1.4795	1.4620	1.4735@.4725	1.4730	16609	31502
29..	1.4780@.4770	1.4875	1.4745	1.4875@.4870	1.4870	19923	25309
30..	1.4870@.4860	1.4900	1.4805	1.4855@.4850	1.4855	5367	24872
31..	1.4855@.4850	1.4890	1.4820	1.4870@.4865	1.4865	6227	24422

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4865@.4875	1.4875	1.4640	1.4675@.4685	1.4680	10090	27323
4..	1.4650@.4655	1.4680	1.4590	1.4620@.4615	1.4620	14520	29148
5..	1.4800@.4805	1.4845	1.4750	1.4795@.4780	1.4785	11677	29424
6..	1.4770@.4765	1.4780	1.4705	1.4760@.4770	1.4765	6499	29259
7..	1.4690@.4695	1.4745	1.4660	1.4670@.4665	1.4670	5607	29311
8..	1.4700@.4710	1.4740	1.4650	1.4710@.4695	1.4700	5663	28970
11..	1.4725	1.4850	1.4710	1.4850@.4845	1.4845	14226	28083
12..	1.4790@.4795	1.4855	1.4775	1.4825@.4835	1.4830	9219	28497
13..	1.4820@.4825	1.4835	1.4800	1.4825@.4830	1.4830	2790	28230
14..	1.4840@.4845	1.4925	1.4840	1.4905@.4925	1.4915	12934	28462
15..	1.4920@.4930	1.4950	1.4890	1.4945@.4935	1.4940	6286	28235
18..	1.4910@.4905	1.4915	1.4835	1.4835@.4845	1.4840	4361	27034
19..	1.4895	1.5005	1.4890	1.4975@.4980	1.4975	11151	26071
20..	1.4985@.4990	1.5025	1.4940	1.4995@.5000	1.4995	6337	25580
21..	1.4940@.4930	1.4960	1.4895	1.4930@.4925	1.4930	6203	24338
22..	1.4965@.4975	1.4975	1.4730	1.4730@.4780	1.4755	12109	26742
25..	1.4785@.4795	1.4810	1.4720	1.4750@.4755	1.4755	10251	27473
26..	1.4785@.4790	1.4845	1.4780	1.4785@.4790	1.4785	7352	25635
27..	1.4780@.4775	1.4830	1.4770	1.4795@.4800	1.4795	3994	25359
28..	1.4800@.4795	1.4815	1.4750	1.4770@.4760	1.4765	5820	24870
29..	1.4755	1.4925	1.4755	1.4910@.4900	1.4905	8427	23644

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	1.4900@.4905	1.4905	1.4860	1.4895@.4900	1.4900	4634	23400
3..	1.4945	1.5015	1.4925	1.4975@.4970	1.4970	10737	22618
4..	1.5025@.5020	1.5065	1.4955	1.4970@.4955	1.4965	13113	20770
5..	1.5005@.4995	1.5005	1.4895	1.4910@.4915	1.4915	9912	20081
8..	1.4855@.4850	1.4910	1.4815	1.4855	1.4855	5194	17193
9..	1.4855@.4850	1.4885	1.4725	1.4755@.4740	1.4745	5169	15893
10..	1.4770@.4775	1.4840	1.4770	1.4815@.4820	1.4815	6260	13962
11..	1.4805	1.4810	1.4570	1.4645@.4660	1.4655	3606	12911
12..	1.4755@.4740	1.4900B	1.4690A	1.4790@.4775	1.4780	3434	11899
15..	1.4850@.4845	1.4875	1.4825	1.4840A	1.4840	2436	10606
16..	....	....	....	....	....	119	....
17..	....	....	....	....	....	5	....
18..	....	....	....	....	....	....	28
19..	....	....	....	....	....	28	....

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22..	....	....	....	....	....	....	28

DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	1.4100	1.4190B	1.3980A	1.4100	1.4175	1	20
3..	1.3990	1.4010B	1.3960	1.3960	1.3955	2	21
6..	1.3920	1.4050B	1.3900A	1.3950	1.3910	4	25
7..	....	1.3950B	....	1.3910N	1.3970	1	26
8..	1.3940	1.3940	1.3930A	1.3940	1.3960	6	26
9..	....	1.4170B	....	1.3960N	1.4150	....	26
10..	....	....	1.3955A	1.4150N	1.4035	....	26
13..	1.3875	1.3975B	1.3875	1.3875	1.3935	1	26
14..	...	....	1.3900A	1.3935N	1.3885	....	26
15..	....	1.3940B	....	1.3885N	1.3930	....	26
16..	1.3950	1.3950	1.3885	1.3885	1.3860	18	41
17..	1.3875	1.3900B	1.3850A	1.3875	1.3845	1	38
20..	....	....	1.3575A	1.3575A	1.3550	....	38
21..	....	1.3600B	....	1.3550N	1.3510	....	38
22..	1.3480	1.3480	1.3320A	1.3340	1.3340	7	43
23..	1.3330	1.3350B	1.3250A	1.3300B	1.3310	3	46
24..	1.3410	1.3500	1.3375A	1.3500	1.3420	13	52
27..	....	1.3460B	1.3350A	1.3420N	1.3435	....	52
28..	1.3740	1.3740	1.3590	1.3700	1.3595	6	53
29..	....	....	....	1.3595N	1.3535	....	53
30..	....	1.3675B	....	1.3535N	1.3700	....	53
31..	....	....	1.3525A	1.3700N	1.3650	....	53

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.3440	1.3440	1.3350	1.3350	1.3350	7	59
4..	1.3250	1.3275	1.3250	1.3275	1.3245	7	62
5..	....	1.3360B	....	1.3245N	1.3455	....	62
6..	1.3450	1.3570B	1.3450	1.3450	1.3465	6	57
7..	1.3600	1.3600	1.3540A	1.3600	1.3475	2	57
10..	....	1.3650B	...	1.3475N	1.3610	....	56
11..	1.3620	1.3620	1.3590A	1.3620	1.3620	1	55
12..	....	1.3760B	....	1.3620N	1.3660	....	55
13..	....	1.3750B	....	1.3660N	1.3740	....	55
14..	1.3740	1.3770B	1.3740	1.3740	1.3765	4	52
17..	Exchange Closed; President's Day						
18..	1.3790	1.3940B	1.3790	1.3940B	1.3935	13	51
19..	1.4060	1.4215	1.4050A	1.4215	1.4085	6	52
20..	1.4100	1.4100	1.4100	1.4100	1.4090	5	52
21..	1.4050	1.4150B	1.4030	1.4030	1.4110	3	52
24..	....	1.4450B	....	1.4450B	1.4395	....	52
25..	....	1.4610B	....	1.4395N	1.4450	....	52
26..	1.4450	1.4600B	1.4395	1.4395	1.4420	14	48
27..	....	1.4520B	1.4300A	1.4420N	1.4330	....	47
28..	1.4200	1.4200	1.4100	1.4100	1.3980	4	48

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.4000	1.4015	1.3850A	1.4015	1.4045	13	43
4..	1.4100	1.4230B	1.4100	1.4210	1.4270	9	40
5..	1.4200	1.4210	1.4100	1.4100	1.3980	7	47
6..	....	1.4250B	....	1.3980N	1.4040	....	44
7..	1.4180	1.4180	1.4150A	1.4180	1.4110	2	45
10..	1.4020	1.4020	1.4020	1.4020	1.4095	1	46
11..	....	1.4200B	....	1.4095N	1.4225	....	46
12..	....	1.4400B	....	1.4225N	1.4290	....	46
13..	....	....	1.4240A	1.4290N	1.4200	....	46
14..	....	1.4270B	....	1.4200N	1.4315	....	46
17..	1.4225	1.4340B	1.4225	1.4320	1.4275	12	51
18..	1.4410	1.4420B	1.4390A	1.4410	1.4410	7	54
19..	1.4500	1.4530B	1.4400A	1.4500	1.4525	2	54
20..	....	1.4630B	1.4520A	1.4525N	1.4650	1	54
21..	1.4700	1.4900B	1.4700	1.4890B	1.4890	16	63
24..	1.4600	1.4630B	1.4500A	1.4500A	1.4490	17	75
25..	1.4300	1.4425B	1.4260A	1.4280	1.4330	3	76
26..	1.4400	1.4475	1.4385A	1.4400	1.4380	11	84
27..	....	1.4500B	....	1.4380N	1.4465	....	82
28..	Exchange Closed; Good Friday						
31..	1.4400	1.4450B	1.4300A	1.4375A	1.4385	....	82

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4400	1.4410B	1.4300A	1.4400	1.4390	4	80
2..	1.4345	1.4425B	1.4250A	1.4250A	1.4250	6	83
3..	1.4320	1.4360B	1.4230A	1.4285A	1.4280	6	83
4..	1.4200	1.4210B	1.4110A	1.4160	1.4200	5	87
7..	1.4250	1.4390B	1.4250	1.4390B	1.4360	6	92
8..	1.4560	1.4590B	1.4290A	1.4340A	1.4335	1	93
9..	1.4350	1.4425B	1.4350	1.4400	1.4405	7	92
10..	1.4400	1.4570B	1.4370A	1.4570B	1.4575	7	96

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11..	1.4500	1.4550B	1.4480A	1.4535	1.4555	5	96
14..	1.4560	1.4560	1.4520A	1.4560	1.4535	1	95
15..	1.4500	1.4560B	1.4500	1.4500	1.4540	1	94
16..	1.4825	1.4825	1.4775A	1.4775A	1.4800	1	95
17..	....	1.5075B	1.4780A	1.4975B	1.4960	....	95
18..	1.4910	1.5000B	1.4850A	1.4965B	1.4965	1	94
21..	1.4880	1.4900B	1.4810A	1.4850A	1.485[illegible]	1	95
22..	....	1.4950B	1.4820A	1.4855N	1.4875	....	95
23..	1.4970	1.5080B	1.4940A	1.4980	1.5035	10	95
24..	1.5070	1.5120B	1.5070	1.5070	1.5085	1	94
25..	1.5085	1.5260B	1.4990A	1.5250B	1.5240	19	93
28..	1.5300	1.5360B	1.5200A	1.5300	1.5285	11	93
29..	1.5265	1.5280B	1.5190	1.5190	1.5175	3	93
30..	1.5155	1.5280B	1.5140	1.5140	1.5135	12	91

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.5080	1.5080	1.4750	1.4770B	1.4810	22	93
2..	1.4960	1.5010B	1.4900A	1.5000	1.4980	5	94
5..	....	1.5250B	....	1.4980N	1.5145	....	94
6..	1.5070	1.5140B	1.4970A	1.5070	1.5125	3	96
7..	....	1.5180B	1.5090A	1.5180B	1.5175	....	96
8..	1.5230	1.5240B	1.5125A	1.5125A	1.5120	6	98
9..	....	1.5130B	1.5100A	1.5120N	1.5095	....	98
12..	....	1.5225B	....	1.5095N	1.5245	....	98
13..	1.5180	1.5180	1.5040A	1.5180	1.5140	1	99
14..	....	1.5170B	1.5100A	1.5140N	1.5115	....	99
15..	....	1.5170B	1.5090A	1.5115N	1.5120	....	99
16..	1.5000	1.5010	1.4945A	1.4985	1.4940	21	108
19..	1.4920	1.5110B	1.4900	1.5080	1.5115	30	99
20..	1.4940	1.5020B	1.4860A	1.4950	1.4935	16	112
21..	1.4925	1.4940B	1.4855A	1.4855A	1.4870	38	139
22..	1.4800	1.4860	1.4670A	1.4690	1.4695	122	211
23..	1.4650	1.4770	1.4620A	1.4740A	1.4700	7	213
26..	Exchange Closed; Memorial Day						
27..	1.4875	1.4915	1.4840	1.4890	1.4835	30	229
28..	1.4890	1.4905B	1.4775A	1.4800	1.4785	7	230
29..	1.4755	1.4780	1.4670A	1.4715	1.4685	356	463
30..	1.4600@.4570	1.4600	1.4520	1.4585	1.4540	54	460

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	1.4575	1.4650	1.4505A	1.4580A@.4570	1.4565	11	467
3..	1.4825	1.4825	1.4680	1.4730B	1.4740	22	467
4..	1.4670	1.4700B	1.4670	1.4675	1.4690	17	480
5..	1.4680	1.4890	1.4680	1.4860	1.4815	52	495
6..	1.4880	1.4950B	1.4850A	1.4870	1.4900	20	500
9..	1.4800	1.4830B	1.4750A	1.4800	1.4815	11	500
10..	1.4880@.4875	1.5040B	1.4875	1.5000	1.4995	28	505
11..	1.5045	1.5150	1.5045	1.5080B@.5090	1.5085	39	499
12..	1.5100	1.5110B	1.4990A	1.5050	1.5055	75	543
13..	1.4980	1.5090B	1.4955A	1.5020	1.5050	212	571
16..	1.5050	1.5070B	1.4890A	1.4890A	1.4910	8	558
17..	1.4860	1.4950B	1.4810	1.4810	1.4870	21	565
18..	1.4800	1.4935B	1.4760	1.4875@.4890B	1.4895	43	578
19..	1.4865	1.4945	1.4830A	1.4895A	1.4895	40	576
20..	1.4840	1.4840	1.4720	1.4720	1.4740	14	578
23..	1.4680	1.4990	1.4680	1.4990@.4970A	1.4985	41	601
24..	1.5000	1.5030B	1.4920A	1.4940A	1.4960	23	601
25..	1.5005	1.5050	1.4950	1.5000B	1.5000	110	668
26..	1.4975	1.5020B	1.4970A	1.4975	1.5005	7	670
27..	1.5015	1.5160	1.5015	1.5160	1.5155	112	635
30..	1.5185	1.5230	1.5125A	1.5215	1.5215	55	643

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.5205	1.5330B	1.5205	1.5245B	1.5255	71	677
2..	1.5245	1.5250B	1.5150A	1.5220	1.5240	49	691
3..	1.5290	1.5300	1.5240	1.5255	1.5255	19	695
4..	Exchange Closed; Independence Day						
7..	1.5240	1.5240	1.5080	1.5090	1.5090	66	681
8..	1.5190	1.5250B	1.5070	1.5105B	1.5105	173	592
9..	1.5020	1.5130B	1.5015A	1.5090	1.5105	228	691
10..	1.4975	1.4995B	1.4905	1.4950B	1.4955	326	826
11..	1.4930	1.4935	1.4775	1.4795@.4775	1.4775	195	881
14..	1.4630@.4620	1.4695	1.4560A	1.4660@.4650A	1.4650	98	920
15..	1.4750@.4755	1.4845B	1.4695A	1.4835	1.4830	263	1107
16..	1.4890	1.4970B	1.4865	1.4895A	1.4910	125	1162
17..	1.4930	1.4975B	1.4880A	1.4940B	1.4950	38	1168
18..	1.4750@.4740	1.4920B	1.4725	1.4920B	1.4920	129	1214
21..	1.4765	1.4835B	1.4765	1.4780A	1.4775	26	1201
22..	1.4745	1.4790B	1.4620A	1.4700	1.4705	134	1276
23..	1.4705	1.4760B	1.4660	1.4725	1.4730	214	1323
24..	1.4750	1.4770B	1.4680A	1.4760B	1.4745	247	1445
25..	1.4690	1.4700	1.4580A	1.4600	1.4615	261	1503
28..	1.4550	1.4675B	1.4500	1.4610	1.4615	414	1506

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
29..	1.4660	1.4760B	1.4620	1.4745	1.4755	213	1605
30..	1.4750	1.4770	1.4685	1.4740@.4745	1.4740	101	1626
31..	1.4715	1.4770B	1.4690	1.4750@.4740	1.4750	271	1666

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4765	1.4765	1.4525	1.4570A@.4550	1.4560	121	1695
4..	1.4520	1.4555	1.4460	1.4485@.4490B	1.4495	730	2040
5..	1.4700@.4685	1.4730B	1.4640	1.4660@.4670	1.4670	386	2087
6..	1.4665@.4660	1.4665	1.4580A	1.4645	1.4650	138	2104
7..	1.4570@.4565	1.4620	1.4535	1.4535	1.4550	187	2107
8..	1.4570@.4575	1.4620B	1.4530	1.4585	1.4580	180	2079
11..	1.4600	1.4740	1.4590	1.4735B@.4740	1.4725	195	2097
12..	1.4675@.4660	1.4745B	1.4660	1.4705@.4700	1.4710	212	2074
13..	1.4700	1.4715	1.4675	1.4715	1.4710	71	2077
14..	1.4715@.4710	1.4800	1.4710	1.4795@.4800	1.4795	476	2204
15..	1.4780	1.4840	1.4765A	1.4840@.4835A	1.4825	418	2212
18..	1.4800@.4790	1.4800	1.4710A	1.4740@.4725	1.4720	332	2313
19..	1.4765@.4780	1.4890	1.4765	1.4865@.4870	1.4855	1204	2879
20..	1.4875	1.4900	1.4810A	1.4865@.4870B	1.4870	752	3041
21..	1.4815	1.4825	1.4750	1.4785	1.4800	374	3003
22..	1.4830@.4840	1.4840	1.4590	1.4650A@.4590	1.4615	896	3052
25..	1.4650@.4645	1.4665	1.4560	1.4610@.4600	1.4610	896	3373
26..	1.4650@.4640	1.4730	1.4630	1.4655@.4650	1.4645	727	3423
27..	1.4640@.4645	1.4700B	1.4640	1.4655@.4670	1.4660	638	3373
28..	1.4655	1.4670B	1.4600	1.4605@.4620	1.4620	923	3525
29..	1.4620@.4625	1.4780	1.4620	1.4765@.4755	1.4755	1336	3975

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	1.4750@.4740	1.4755	1.4700	1.4745@.4750	1.4745	1780	4967
3..	1.4795@.4800	1.4870	1.4780	1.4825@.4835	1.4825	4418	5923
4..	1.4875@.4870	1.4920	1.4800	1.4825@.4800	1.4820	5070	7941
5..	1.4855@.4865	1.4865	1.4740	1.4760@.4770	1.4770	2812	8674
8..	1.4710@.4725	1.4780	1.4665	1.4705@.4710	1.4710	6323	10056
9..	1.4715@.4720	1.4735	1.4570	1.4595@.4600	1.4600	15541	14976
10..	1.4625@.4620	1.4700	1.4620	1.4660@.4670	1.4665	10576	17830
11..	1.4660@.4655	1.4660	1.4450	1.4505@.4515	1.4510	17464	25618
12..	1.4580@.4585	1.4715	1.4545	1.4630@.4640	1.4635	15878	28996
15..	1.4710@.4715	1.4730	1.4630	1.4700@.4705	1.4700	7302	28737
16..	1.4670@.4675	1.4680	1.4550	1.4585@.4595	1.4590	6050	29443
17..	1.4610	1.4635	1.4575	1.4610@.4620	1.4615	5354	29468
18..	1.4585@.4580	1.4610	1.4495	1.4590@.4600	1.4595	15087	32857
19..	1.4645@.4650	1.4650	1.4580	1.4610@.4590	1.4600	7363	34474
22..	1.4415@.4405	1.4470	1.4355	1.4355@.4360	1.4360	20140	33638
23..	1.4305@.4300	1.4410	1.4290	1.4315@.4320	1.4320	12014	33289
24..	1.4355@.4360	1.4380	1.4300	1.4335@.4330	1.4330	6165	33994
25..	1.4315@.4320	1.4325	1.4180	1.4205@.4195	1.4200	8059	34726
26..	1.4240	1.4280	1.4200	1.4210@.4235	1.4220	7704	36573
29..	1.4210@.4205	1.4225	1.4170	1.4210	1.4210	7948	37444
30..	1.4390@.4400	1.4405	1.4255	1.4300@.4290	1.4295	11734	36944

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4315@.4310	1.4340	1.4290	1.4335@.4325	1.4330	4044	36553
2..	1.4215@.4205	1.4250	1.4170	1.4235@.4250	1.4245	12576	36872
3..	1.4260@.4255	1.4315	1.4240	1.4270@.4280	1.4275	7123	38394
6..	1.4265@.4275	1.4275	1.4220	1.4255	1.4255	7331	37383
7..	1.4245	1.4245	1.4190	1.4220@.4215	1.4220	11181	38371
8..	1.4110@.4105	1.4130	1.4045	1.4100@.4105	1.4105	11102	38912
9..	1.4115@.4120	1.4140	1.4060	1.4105@.4115	1.4110	7633	38538
10..	1.4150@.4155	1.4240	1.4150	1.4230@.4235	1.4230	7594	39969
13..	1.4210@.4220	1.4260	1.4195	1.4210@.4220	1.4215	5678	39806
14..	1.4295@.4290	1.4300	1.4225	1.4245@.4255	1.4250	7201	38286
15..	1.4235@.4240	1.4290	1.4215	1.4260@.4265	1.4260	8912	38574
16..	1.4280@.4275	1.4300	1.4235	1.4265	1.4265	6008	36996
17..	1.4170@.4175	1.4220	1.4160	1.4190@.4185	1.4190	9179	36152
20..	1.4185@.4180	1.4205	1.4175	1.4200@.4195	1.4195	7275	34238
21..	1.4245@.4250	1.4265	1.4205	1.4210@.4205	1.4205	5872	33481
22..	1.4235@.4240	1.4250	1.4185	1.4210@.4215	1.4210	3926	34089
23..	1.4125@.4120	1.4145	1.4070	1.4125@.4135	1.4130	5945	35144
24..	1.4000@.3990	1.4065	1.3990	1.4045@.4055	1.4050	11790	34336
27..	1.3975@.3980	1.3995	1.3950	1.3985@.3975	1.3980	5896	34537
28..	1.4080@.4075	1.4095	1.4030	1.4070@.4075	1.4070	3938	33769
29..	1.4055@.4050	1.4065	1.4005	1.4035@.4030	1.4035	4066	34558
30..	1.4005@.4010	1.4010	1.3865	1.3945@.3950	1.3950	9111	35582
31..	1.3930@.3925	1.4010	1.3905	1.3980@.3985	1.3980	9670	34927

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.4060@.4055	1.4060	1.4025	1.4045@.4050	1.4045	4991	33839
4..	1.4050@.4055	1.4100	1.4050	1.4090@.4095	1.4090	4828	33769
5..	1.4110@.4100	1.4200	1.4090	1.4195@.4190	1.4190	13105	32753
6..	1.4180@.4185	1.4280	1.4180	1.4220@.4210	1.4215	11671	31944

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
7..	1.4190@.4195	1.4250	1.4140	1.4215@.4225	1.4220	6404	31505
10..	1.4340@.4345	1.4355	1.4285	1.4325@.4320	1.4320	8799	31153
11..	1.4325@.4320	1.4350	1.4290	1.4350@.4335	1.4340	7455	29346
12..	1.4190	1.4230	1.4145	1.4160@.4155	1.4160	8192	29838
13..	1.4125@.4130	1.4220	1.4115	1.4200@.4210	1.4205	5689	29557
14..	1.4215@.4220	1.4275	1.4190	1.4255@.4245	1.4250	4816	29480
17..	1.4225@.4230	1.4245	1.4190	1.4200@.4195	1.4200	3784	29442
18..	1.4165	1.4205	1.4155	1.4175@.4170	1.4175	4695	29747
19..	1.4125@.4120	1.4190	1.4100	1.4145@.4140	1.4145	5638	29840
20..	1.4090@.4095	1.4110	1.4045	1.4095@.4100	1.4100	6358	30620
21..	1.4115@.4120	1.4200	1.4090	1.4150@.4160	1.4155	6287	29890
24..	1.4135@.4140	1.4175	1.4085	1.4085@.4095	1.4090	3908	30292
25..	1.4110@.4115	1.4260	1.4110	1.4230@.4225	1.4225	11058	30117
26..	1.4255@.4265	1.4315	1.4235	1.4270@.4280	1.4275	9145	29559
27..	Exchange Closed: Thanksgiving Day						
28..	1.4310@.4320	1.4370	1.4290	1.4310@.4320	1.4315	9918	29119

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4320@.4325	1.4370	1.4310	1.4340@.4345	1.4340	4991	28677
2..	1.4275	1.4325	1.4260	1.4305@.4300	1.4305	4729	27410
3..	1.4295	1.4305	1.4285	1.4305@.4300	1.4305	3133	25810
4..	1.4290@.4295	1.4330	1.4250	1.4285@.4275	1.4280	5810	24721
5..	1.4275@.4265	1.4280	1.4195	1.4205@.4195	1.4200	8184	23503
8..	1.4195@.4200	1.4235B	1.4140	1.4230	1.4225	5950	19485
9..	1.4225	1.4240	1.4200	1.4225@.4230	1.4225	3521	18046
10..	1.4245@.4240	1.4260	1.4235	1.4250@.4255	1.4255	3933	16357
11..	1.4245@.4250	1.4290	1.4220	1.4285	1.4280	3324	13990
12..	1.4280@.4270	1.4315B	1.4260	1.4280@.4290	1.4290	1940	13122
15..	1.4360@.4345	1.4360	1.4320	1.4330@.4325	1.4325	1725	12561
16..	....	....	....	....	....	9	—
17..	....	....	....	....	....	....	—

MARCH 1987 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed: Memorial Day						
27..	1.4875	1.4875	1.4875	1.4875	1.4800	3	3
28..	....	....	....	1.4800N	1.4750	....	3
29..	....	....	1.4500A	1.4750N	1.4600	....	3
30..	....	....	1.4400A	1.4600N	1.4455	....	3

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	....	....	....	1.4455N	1.4480	....	3
3..	....	....	....	1.4480N	1.4660	....	3
4..	1.4675	1.4675	1.4675	1.4675	1.4605	8	11
5..	....	....	....	1.4605N	1.4730	....	11
6..	....	1.4945B	....	1.4730N	1.4815	....	11
9..	1.4720	1.4800B	1.4720	1.4720	1.4730	2	13
10..	....	1.4900B	....	1.4730N	1.4900	....	13
11..	....	1.5050B	....	1.4900N	1.4980	....	13
12..	....	....	1.4900A	1.4980N	1.4945	....	13
13..	....	1.4950B	1.4890A	1.4890A	1.4930	....	13
16..	1.4930	1.4950B	1.4850A	1.4850A	1.4800	2	15
17..	....	1.4850B	1.4740A	1.4740A	1.4750	....	15
18..	1.4775	1.4835B	1.4680A	1.4775	1.4780	1	16
19..	....	1.4790B	1.4720A	1.4780N	1.4780	....	16
20..	1.4655	1.4655	1.4620A	1.4620A	1.4625	1	17
23..	....	1.4800B	1.4600A	1.4800B	1.4870	....	17
24..	1.4895	1.4895	1.4810A	1.4810A	1.4885	2	17
25..	....	1.4915B	1.4840A	1.4885N	1.4880	....	15
26..	....	1.4925B	....	1.4880N	1.4885	....	15
27..	....	1.5040B	....	1.4885N	1.5030	....	15
30..	....	1.5110B	1.5000A	1.5030N	1.5085	....	15

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	1.5215B	....	1.5085N	1.5110	....	15
2..	....	1.5150B	1.5050A	1.5120B	1.5120	....	15
3..	1.5170	1.5200B	1.5140A	1.5140A	1.5140	3	15
4..	Exchange Closed; Independence Day						
7..	....	....	1.5000A	1.5140N	1.4975	....	15
8..	....	1.5160B	1.4970A	1.5000B	1.4985	....	15
9..	....	1.5020B	1.4880A	1.4985N	1.4985	....	15
10..	....	....	1.4780A	1.4985N	1.4830	....	15
11..	1.4790	1.4800B	1.4660A	1.4660A	1.4645	6	20
14..	1.4590	1.4590	1.4475	1.4520B	1.4520	3	22
15..	....	1.4725B	....	1.4725B	1.4700	....	22
16..	1.4750	1.4850B	1.4730A	1.4750	1.4775	5	19
17..	....	1.4870B	1.4770A	1.4775N	1.4815	....	19
18..	....	....	1.4600A	1.4815N	1.4785	....	19
21..	1.4650	1.4720B	1.4630A	1.4650	1.4645	1	19
22..	1.4525	1.4590B	1.4520A	1.4575	1.4580	99	117
23..	1.4625	1.4650B	1.4560A	1.4625	1.4610	1	117
24..	1.4645	1.4650B	1.4570A	1.4650B	1.4620	3	117

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
25..	1.4500	1.4500	1.4470A	1.4470A	1.4485	....	116
28..	1.4430	1.4560B	1.4380A	1.4430	1.4485	6	118
29..	1.4570	1.4635B	1.4570	1.4570	1.4625	10	118
30..	1.4640	1.4640	1.4600	1.4600	1.4610	8	120
31..	1.4680	1.4680	1.4600A	1.4610	1.4620	4	122

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4490	1.4520	1.4480A	1.4520	1.4430	2	122
4..	1.4400	1.4440B	1.4340A	1.4370	1.4360	29	124
5..	1.4550	1.4600B	1.4550	1.4550	1.4535	4	125
6..	1.4515	1.4515	1.4450A	1.4515	1.4515	2	126
7..	1.4440	1.4500	1.4400A	1.4400A	1.4415	6	127
8..	1.4430	1.4430	1.4430	1.4430	1.4445	3	127
11..	1.4585	1.4615B	1.4550A	1.4585	1.4590	1	127
12..	1.4550	1.4610B	1.4540	1.4610B	1.4575	12	126
13..	....	1.4585B	1.4540A	1.4585B	1.4575	....	126
14..	1.4660	1.4660	1.4660	1.4660	1.4675	1	125
15..	1.4705	1.4705	1.4640A	1.4705	1.4700	2	125
18..	1.4675	1.4675	1.4590	1.4590	1.4595	8	130
19..	1.4745	1.4760B	1.4745	1.4760B	1.4730	1	130
20..	1.4700	1.4790B	1.4690A	1.4765B	1.4740	24	145
21..	1.4680	1.4680	1.4650A	1.4670	1.4660	3	145
22..	1.4660	1.4685B	1.4540A	1.4540A	1.4465	18	147
25..	1.4560	1.4560	1.4450A	1.4555	1.4465	5	148
26..	1.4505	1.4590	1.4490A	1.4505A	1.4505	12	151
27..	1.4565	1.4565	1.4515A	1.4545	1.4525	10	159
28..	1.4510	1.4550B	1.4480A	1.4500	1.4495	15	169
29..	1.4630	1.4660	1.4620	1.4660	1.4625	8	167

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day						
2..	1.4575	1.4615	1.4560A	1.4610	1.4615	43	150
3..	1.4700	1.4770B	1.4650A	1.4730	1.4690	89	177
4..	1.4790	1.4790	1.4650A	1.4650A	1.4685	7	180
5..	1.4685	1.4710B	1.4610A	1.4635A	1.4635	5	180
8..	1.4550	1.4675	1.4550	1.4570	1.4580	108	233
9..	1.4605	1.4610B	1.4400A	1.4510	1.4470	96	285
10..	1.4505@.4510	1.4560B	1.4490A	1.4530	1.4530	132	365
11..	1.4510	1.4515	1.4350	1.4350	1.4375	42	375
12..	1.4500	1.4550B	1.4440A	1.4530	1.4500	36	390
15..	1.4540	1.4600	1.4535A	1.4570A	1.4565	24	396
16..	1.4525	1.4525	1.4420A	1.4450B	1.4450	53	445
17..	1.4470	1.4505B	1.4460	1.4500	1.4470	7	445
18..	1.4390	1.4470	1.4335A	1.4430	1.4445	30	465
19..	1.4460	1.4490B	1.4435	1.4460	1.4450	3	466
22..	1.4310@.4260	1.4320	1.4190	1.4190	1.4205	49	482
23..	1.4160	1.4270	1.4110A	1.4170	1.4165	23	498
24..	1.4190	1.4220	1.4140A	1.4190B	1.4175	5	478
25..	1.4125	1.4135	1.4005	1.4010	1.4035	47	499
26..	1.4050	1.4100B	1.4025	1.4040A	1.4055	106	474
29..	1.4040@.4030	1.4055B	1.3970A	1.4040B	1.4040	72	464
30..	1.4190@.4200	1.4210B	1.4100A	1.4140A	1.4135	155	523

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4150	1.4185B	1.4120A	1.4165	1.4170	485	747
2..	1.4050	1.4080B	1.4010A	1.4050	1.4075	115	787
3..	1.4080	1.4135B	1.4070A	1.4105	1.4105	33	777
6..	1.4090	1.4100	1.4050A	1.4080B	1.4085	84	845
7..	1.4070	1.4085B	1.4030A	1.4080B	1.4055	17	851
8..	1.3950	1.3975B	1.3860	1.3940	1.3930	190	911
9..	1.3960	1.3965B	1.3905A	1.3930@.3925	1.3935	117	954
10..	1.3990	1.4075	1.3970	1.4075	1.4055	96	961
13..	1.4030	1.4095B	1.4020A	1.4060	1.4040	133	1047
14..	1.4115@.4120	1.4120	1.4045A	1.4070A	1.4070	139	1080
15..	1.4060	1.4105B	1.4040A	1.4090	1.4080	104	1048
16..	1.4100@.4105	1.4105	1.4040	1.4090B	1.4085	126	1037
17..	1.3980@.3975	1.4025	1.3975	1.3990	1.4005	168	1096
20..	1.4015	1.4025B	1.3990A	1.4025B	1.4020	135	1149
21..	1.4060	1.4090	1.4030	1.4040B	1.4035	173	1102
22..	1.4080	1.4080	1.4010A	1.4030	1.4040	113	1079
23..	1.3960@.3955	1.3970B	1.3900A	1.3960	1.3955	238	1198
24..	1.3800@.3780	1.3870B	1.3780	1.3850	1.3875	161	1260
27..	1.3795	1.3830B	1.3775	1.3815	1.3805	79	1286
28..	1.3920	1.3920	1.3850	1.3885@.3890	1.3895	252	1407
29..	1.3880	1.3895B	1.3825	1.3860B	1.3860	51	1415
30..	1.3820	1.3820	1.3680A	1.3750	1.3770	212	1440
31..	1.3725	1.3845	1.3725	1.3810@.3815	1.3800	303	1603

BRITISH POUND FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.3880	1.3905B	1.3855	1.3875	1.3875	211	1607
4..	1.3880	1.3935B	1.3875	1.3910	1.3920	108	1647
5..	1.3950	1.4050	1.3920A	1.4035@.4040	1.4025	443	1650
6..	1.4010	1.4125	1.4010	1.4040	1.4050	348	1646
7..	1.4030	1.4100	1.3980	1.4035	1.4055	287	1747
10..	1.4200@.4185	1.4200	1.4110A	1.4160B@.4170	1.4160	391	1820
11..	1.4165	1.4180B	1.4125	1.4170	1.4180	288	1943
12..	1.4030@.4025	1.4060B	1.3950A	1.3980@.3975A	1.3985	491	2052
13..	1.3960	1.4060B	1.3940	1.4040@.4025	1.4030	262	2133
14..	1.4045	1.4120	1.4020A	1.4075	1.4075	127	2117
17..	1.4050@.4040	1.4075	1.4010	1.4035@.4030	1.4025	160	2142
18..	1.3975	1.4045B	1.3975	1.4000	1.4000	135	2167
19..	1.3960@.3950	1.4020B	1.3900	1.3960	1.3970	268	2263
20..	1.3925@.3905	1.3925	1.3855A	1.3910@.3920	1.3920	927	2470
21..	1.3930@.3935	1.4030	1.3900	1.3960@.3975	1.3975	806	2330
24..	1.3955@.3950	1.3985B	1.3880	1.3890B@.3920	1.3910	253	2348
25..	1.3935@.3930	1.4090	1.3925	1.4055@.4060	1.4050	1233	2764
26..	1.4090	1.4145	1.4040A	1.4100	1.4095	969	2998
27..	Exchange Closed; Thanksgiving Day						
28..	1.4130@.4135	1.4195	1.4090A	1.4140@.4130	1.4135	4011	4688

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4140@.4130	1.4210	1.4125	1.4165	1.4160	1523	5106
2..	1.4095@.4090	1.4150	1.4070	1.4120@.4125	1.4120	729	5262
3..	1.4105@.4115	1.4130	1.4105	1.4120@.4125	1.4120	1459	6070
4..	1.4100@.4105	1.4145	1.4065	1.4085	1.4095	1124	6283
5..	1.4080	1.4110	1.4000	1.4025@.4010	1.4015	3940	6728
8..	1.4005	1.4045	1.3955	1.4045@.4035	1.4040	8192	9836
9..	1.4035@.4030	1.4050	1.4010	1.4045@.4040	1.4040	4017	10165
10..	1.4060@.4065	1.4080	1.4055	1.4070	1.4070	4663	12501
11..	1.4060	1.4100	1.4040	1.4100@.4095	1.4095	6170	14299
12..	1.4085@.4080	1.4135	1.4080	1.4115@.4105	1.4110	5606	15094
15..	1.4165@.4170	1.4175	1.4145	1.4160@.4170	1.4165	4647	15767
16..	1.4165	1.4180	1.4125	1.4155@.4160	1.4160	2512	15874
17..	1.4130@.4140	1.4160	1.4125	1.4130	1.4130	2832	16136
18..	1.4130	1.4180	1.4120	1.4180@.4170	1.4175	3559	16691
19..	1.4180@.4185	1.4200	1.4155	1.4160@.4155	1.4160	4570	17980
22..	1.4280@.4285	1.4315	1.4275	1.4285@.4295	1.4290	7638	19117
23..	1.4320@.4325	1.4480	1.4300	1.4460@.4450	1.4455	12549	22004
24..	1.4460@.4455	1.4510	1.4440	1.4485@.4470	1.4475	5895	22411
25..	Exchange Closed; Christmas						
26..	1.4490@.4480	1.4490	1.4410	1.4440@.4465	1.4455	2147	21968
29..	1.4495@.4490	1.4580	1.4490	1.4565@.4560	1.4560	4920	22595
30..	1.4540@.4530	1.4570	1.4510	1.4540@.4545	1.4545	2830	22687
31..	1.4605@.4610	1.4750	1.4605	1.4715@.4725	1.4720	5985	22246

JUNE 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
28..	1.4450	1.4450	1.4390A	1.4450	1.4385	1	1
29..	....	1.4530B	....	1.4385N	1.4515	....	1
30..	....	....	1.4490A	1.4490A	1.4500	....	1
31..	....	...	....	1.4500N	1.4510	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.4510N	1.4310	....	1
4..	1.4310	1.4320B	1.4230A	1.4310	1.4230	2	3
5..	....	1.4450B	....	1.4230N	1.4405	....	3
6..	1.4320	1.4320	1.4320	1.4320	1.4385	....	3
7..	....	....	1.4250A	1.4250A	1.4285	....	3
8..	....	1.4350B	....	1.4285N	1.4315	....	3
11..	....	1.4465B	....	1.4315N	1.4460	....	3
12..	....	....	....	1.4460N	1.4445	....	3
13..	....	1.4480B	....	1.4480B	1.4445	....	3
14..	....	1.4525B	....	1.4525B	1.4535	....	3
15..	....	1.4575B	1.4500A	1.4535N	1.4560	....	3
18..	....	....	1.4450A	1.4450A	1.4455	....	3
19..	....	1.4610B	....	1.4610B	1.4590	....	3
20..	....	1.4650B	1.4575A	1.4640B	1.4600	....	3
21..	....	....	1.4490A	1.4600N	1.4500	....	3
22..	....	1.4545B	1.4400A	1.4400A	1.4300	....	3
25..	....	1.4350B	....	1.4300N	1.4300	....	3
26..	1.4385	1.4385	1.4300A	1.4385	1.4350	....	3
27..	....	1.4370B	....	1.4350N	1.4370	....	3
28..	....	1.4400B	1.4330A	1.4370N	1.4340	....	3
29..	1.4450	1.4500B	1.4450	1.4450	1.4475	1	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1.	Exchange Closed; Labor Day						
2..	....	....	1.4410A	1.4475N	1.4465	....	2
3..	....	1.4630B	1.4570A	1.4465N	1.4555	....	2
4..	....	1.4660B	1.4500A	1.4500A	1.4550	....	2
5..	1.4550	1.4550	1.4510A	1.4510A	1.4505	1	3

(Continued in Next Column)

BRITISH POUND FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
8..	1.4500	1.4500	1.4420A	1.4500	1.4450	4	7
9..	....	....	1.4300A	1.4450N	1.4340	....	7
10..	....	1.4450B	....	1.4340N	1.4400	....	7
11..	....	....	1.4250A	1.4250A	1.4245	....	7
12..	1.4400	1.4450B	1.4300A	1.4375A	1.4380	8	13
15..	1.4440	1.4500	1.4415A	1.4415A	1.4440	4	14
16..	....	....	1.4280A	1.4440N	1.4320	....	14
17..	1.4500	1.4500	1.4320A	1.4500	1.4340	1	13
18..	1.4300	1.4320B	1.4250A	1.4320B	1.4315	3	15
19..	1.4300	1.4360B	1.4280A	1.4300	1.4320	20	33
22..	1.4240	1.4240	1.4100A	1.4100A	1.4070	3	32
23..	1.4160	1.4160	1.3950A	1.4050A	1.4030	3	33
24..	1.4100	1.4100	1.4030A	1.4030A	1.4040	22	25
25..	1.3920	1.3920	1.3830A	1.3920	1.3890	1	26
26..	1.3880	1.3960B	1.3880	1.3885	1.3910	24	33
29..	1.3930	1.3945B	1.3850A	1.3900	1.3890	3	35
30..	1.4040	1.4040	1.3980A	1.4000B	1.3985	5	36

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	1.4045B	1.3980A	1.3985N	1.4020	1	37
2..	....	....	1.3800A	1.4020N	1.3925	....	37
3..	1.3940@.3945	1.3985B	1.3900A	1.3975	1.3955	103	131
6..	....	....	1.3910A	1.3955N	1.3925	....	131
7..	....	1.3950B	1.3850A	1.3950B	1.3890	....	131
8..	1.3725	1.3820B	1.3715	1.3775B	1.3765	124	251
9..	1.3780	1.3810B	1.3750A	1.3760A	1.3770	8	255
10..	....	1.3910B	....	1.3910B	1.3890	....	255
13..	....	1.3930B	1.3855A	1.3890N	1.3875	....	255
14..	....	1.3970B	....	1.3875N	1.3905	....	255
15..	....	1.3925B	1.3895A	1.3905N	1.3915	....	255
16..	....	1.3925B	1.3900A	1.3920B	1.3920	....	255
17..	1.3800	1.3870B	1.3800	1.3805	1.3830	199	430
20..	1.3830	1.3870	1.3810A	1.3860	1.3850	108	492
21..	1.3900	1.3940B	1.3860A	1.3910	1.3865	57	453
22..	....	1.3900B	1.3840A	1.3865N	1.3880	....	457
23..	1.3780	1.3830B	1.3780	1.3820B	1.3795	4	453
24..	....	....	1.3650A	1.3795N	1.3715	....	453
27..	....	....	1.3600A	1.3715N	1.3645	....	453
28..	....	1.3755B	....	1.3750B	1.3735	....	453
29..	....	....	1.3670A	1.3735N	1.3700	....	453
30..	1.3600	1.3620B	1.3550A	1.3600	1.3600	3	454
31..	....	1.3640B	....	1.3600N	1.3630	....	454

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.3740	1.3740	1.3735A	1.3740	1.3715	1	455
4..	....	1.3760B	....	1.3715N	1.3760	....	455
5..	1.3800	1.3880	1.3800	1.3870@.3880	1.3875	1	454
6..	1.3860	1.3970B	1.3860	1.3860	1.3900	20	455
7..	....	1.4010B	1.3800A	1.3900N	1.3905	....	455
10..	....	1.4030B	....	1.3990B	1.4010	....	455
11..	....	....	1.3980A	1.4010N	1.4030	8	455
12..	....	....	1.3840A	1.4030N	1.3830	12	455
13..	1.3810	1.3870B	1.3810	1.3860B	1.3855	36	470
14..	....	1.3930B	....	1.3855N	1.3900	9	470
17..	....	....	1.3860A	1.3900N	1.3850	....	470
18..	1.3815	1.3850	1.3815	1.3850	1.3830	12	474
19..	1.3780	1.3850B	1.3720A	1.3780	1.3800	20	473
20..	1.3750	1.3760B	1.3680	1.3720	1.3745	112	501
21..	1.3780	1.3860B	1.3720A	1.3780	1.3800	38	485
24..	1.3780	1.3820B	1.3750	1.3750	1.3735	36	490
25..	1.3780	1.3920B	1.3780	1.3910B	1.3870	329	633
26..	1.3920	1.3950	1.3920	1.3950	1.3920	102	411
27..	Exchange Closed; Thanksgiving Day						
28..	1.3995	1.4010B	1.3940A	1.3995	1.3955	2	313

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.3970	1.4010B	1.3965A	1.3990	1.3980	17	311
2..	1.3950	1.3970B	1.3830A	1.3930A	1.3930	72	312
3..	1.3930	1.3945B	1.3900A	1.3030	1.3940	3	314
4..	1.3920	1.3940	1.3890A	1.3890A	1.3915	5	311
5..	1.3860	1.3950B	1.3810	1.3830	1.3830	75	315
8..	1.3820	1.3835	1.3770A	1.3835	1.3855	12	310
9..	....	1.3910B	1.3815A	1.3855N	1.3855	....	310
10..	1.3860	1.3900B	1.3860	1.3890	1.3890	74	331
11..	1.3880	1.3930	1.3860	1.3930	1.3915	20	343
12..	1.3915	1.3960B	1.3900A	1.3960B	1.3930	132	372
15..	1.4020	1.4050B	1.3960A	1.4020	1.3995	106	424
16..	1.3985	1.4000B	1.3955A	1.3985	1.3990	67	426
17..	1.3990	1.4000B	1.3950A	1.3970B	1.3960	306	727
18..	1.3960	1.4000B	1.3950	1.3970	1.4005	38	729
19..	1.4005	1.4025B	1.3995A	1.4010	1.3985	3	770
22..	1.4060@.4070	1.4155B	1.4060	1.4140	1.4115	37	796

(Continued in Next Column)

BRITISH POUND FUTURES PRICES

JUNE 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
23..	1.4140	1.4310	1.4140	1.4295	1.4280	34	794
24..	1.4280	1.4340B	1.4270	1.4310	1.4300	37	792
25..	Exchange Closed; Christmas						
26..	1.4250	1.4320B	1.4225A	1.4270	1.4280	11	796
29..	1.4340	1.4410	1.4330	1.4380	1.4385	20	786
30..	1.4365	1.4390B	1.4350	1.4380B@.4385	1.4370	12	787
31..	1.4510	1.4600	1.4505	1.4580	1.4555	79	825

SEPTEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15..	1.4345	1.4345	1.4345	1.4345	1.4320	....	....
16..	....	....	....	1.4320N	1.4320	1	1
17..	1.4450	1.4450	1.4275A	1.4450	1.4230	2	3
18..	....	....	1.4150A	1.4150A	1.4205	....	3
19..	....	1.4245B	1.4200A	1.4205N	1.4210	....	3
22..	....	....	1.3990A	1.3990A	1.3960	....	3
23..	....	1.4050B	1.3800A	1.3900A	1.3920	....	3
24..	....	....	....	1.3920N	1.3930	....	3
25..	....	....	1.3750A	1.3930N	1.3780	....	3
26..	....	1.3850B	1.3740A	1.3780N	1.3800	....	3
29..	....	1.3850B	1.3750A	1.3850B	1.3780	....	3
30..	....	1.3900B	....	1.3900B	1.3875	....	3

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.3875	1.3930B	1.3875	1.3900	1.3910	2	4
2..	....	....	1.3700A	1.3910N	1.3815	....	4
3..	....	1.3880B	1.3800A	1.3815N	1.3845	....	4
6..	....	....	....	1.3645N	1.3790	....	4
7..	....	1.3850B	1.3750A	1.3850B	1.3755	....	4
8..	1.3620	1.3690B	1.3550A	1.3690B	1.3630	1	5
9..	1.3600	1.3685B	1.3580A	1.3600	1.3635	6	6
10..	....	1.3760B	....	1.3760B	1.3755	....	6
13..	....	1.3775B	1.3715A	1.3755N	1.3740	....	6
14..	....	1.3825B	....	1.3740N	1.3770	....	6
15..	....	1.3785B	1.3750A	1.3785B	1.3780	....	6
16..	....	1.3800B	....	1.3800B	1.3785	....	6
17..	....	....	1.3685A	1.3690A	1.3690	....	6
20..	....	1.3740B	1.3670A	1.3740B	1.3715	....	6
21..	....	1.3810B	....	1.3715N	1.3715	....	6
22..	....	1.3740B	....	1.3715N	1.3745	....	6
23..	1.3660	1.3700B	1.3625A	1.3660	1.3660	1	7
24..	....	....	1.3550A	1.3660N	1.3580	....	7
27..	1.3535	1.3535	1.3500A	1.3500A	1.3510	2	8
28..	....	1.3610B	....	1.3510N	1.3600	....	8
29..	....	....	1.3550A	1.3550A	1.3565	....	8
30..	1.3450	1.3550B	1.3420A	1.3450	1.3465	2	8
31..	....	....	....	1.3465N	1.3495	....	8

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	....	1.3610B	....	1.3495N	1.3590	....	8
4..	....	1.3640B	....	1.3590N	1.3635	....	8
5..	....	1.3735B	....	1.3735B	1.3750	....	8
6..	....	1.3850B	....	1.3750N	1.3775	....	8
7..	1.3775	1.3800B	1.3760A	1.3760A	1.3780	1	9
10..	....	1.3880B	....	1.3780N	1.3885	....	9
11..	....	....	1.3850A	1.3885N	1.3905	....	9
12..	....	....	1.3750A	1.3905N	1.3675	....	9
13..	....	1.3725B	....	1.3725B	1.3725	....	9
14..	....	1.3800B	....	1.3800B	1.3780	....	9
17..	....	....	....	1.3780N	1.3730	....	9
18..	....	....	....	1.3730N	1.3705	....	9
19..	1.3650	1.3725B	1.3650	1.3650	1.3675	2	8
20..	1.3570	1.3630B	1.3540A	1.3570	1.3610	1	7
21..	....	1.3730B	1.3590A	1.3610N	1.3670	....	7
24..	....	....	1.3630A	1.3670N	1.3605	....	7
25..	....	1.3760B	....	1.3760B	1.3740	....	7
26..	....	1.3825B	....	1.3825B	1.3790	....	7
27..	Exchange Closed; Thanksgiving Day						
28..	....	1.3850B	....	1.3790N	1.3830	....	7

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.3840	1.3870B	1.3840	1.3860	1.3855	2	8
2..	....	....	1.3700A	1.3830A	1.3815	....	8
3..	....	1.3840B	1.3790A	1.3815N	1.3825	....	8
4..	1.3805@.3800	1.3835B	1.3770A	1.3780A	1.3770	....	8
5..	1.3785	1.3820B	1.3680A	1.3705	1.3680	7	12
8..	....	....	....	1.3680N	1.3705	....	12
9..	....	1.3750B	1.3670A	1.3750B	1.3705	....	10
10..	....	1.3740B	....	1.3740B	1.3735	....	10
11..	....	....	....	1.3735N	1.3760	....	10
12..	....	1.3800B	...	1.3760N	1.3775	....	10

(Continued in Next Column)

BRITISH POUND FUTURES PRICES

SEPTEMBER 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15..	....	1.3875B	....	1.3775N	1.3835	....	10
16..	....	....	1.3800A	1.3835N	1.3830	....	10
17..	1.3800	1.3840B	1.3800	1.3800	1.3800	1	9
18..	1.3735	1.3830B	1.3735	1.3735	1.3845	9	18
19..	1.3850	1.3850	1.3850	1.3850	1.3820	1	18
22..	1.3900	1.4010B	1.3900	1.4010B	1.3950	13	25
23..	....	1.4150B	....	1.3950N	1.4115	2	23
24..	....	1.4160B	1.4110A	1.4160B	1.4135	....	23
25..	Exchange Closed; Christmas						
26..	....	1.4155B	1.4050A	1.4135N	1.4115	2	25
29..	....	1.4220B	...	1.4115N	1.4220	....	23
30..	1.4170	1.4200B	1.4170	1.4170	1.4205	1	24
31..	....	1.4390B	....	1.4250N	1.4390	50	73

DECEMBER 1987 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15..	1.3695	1.3695	1.3695	1.3695	1.3715	....	....
16..	....	....	1.3675A	1.3715N	1.3710	1	1
17..	....	....	1.3675A	1.3675A	1.3680	....	1
18..	....	....	....	1.3680N	1.3725	....	1
19..	....	....	....	1.3725N	1.3710	....	1
22..	....	1.3865B	....	1.3855B	1.3840	....	1
23..	....	1.3930B	....	1.3930B	1.4005	....	1
24..	....	1.4060B	....	1.4060B	1.4025	....	1
25..	Exchange Closed; Christmas						
26..	....	1.4045B	1.3940A	1.4025N	1.4005	....	1
29..	....	1.4110B	....	1.4005N	1.4110	....	1
30..	....	....	....	1.4110N	1.4095	....	1
31..	....	1.4290B	....	1.4095N	1.4290	....	1

BRITISH POUND FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,745	21,940	....	12,433	10,213	Closed	4,532	....	6,533
2	13,085	....	....	15,181	9,242	8,969	6,634	....	6,457	12,691	....	5,530
3	8,262	12,704	19,601	12,727	....	10,924	4,767	....	15,244	7,259	5,203	4,595
4	....	16,729	17,212	13,622	....	6,489	Closed	15,281	18,190	....	4,936	6,939
5	....	15,483	24,188	....	6,685	8,510	....	12,057	12,730	....	13,549	12,206
6	10,980	12,658	19,646	....	9,764	9,3[illegible]0	....	6,639	....	7,415	12,039	....
7	9,261	10,563	17,964	11,212	6,634	....	11,752	5,800	....	11,198	6,692	....
8	10,024	....	....	15,011	7,164	....	12,986	5,846	11,629	11,417	....	14,154
9	20,464	....	....	6,826	5,433	12,296	12,295	....	20,806	7,764	....	7,538
10	11,422	12,863	12,646	12,076	....	13,568	14,066	....	16,968	7,690	9,190	8,670
11	....	11,885	13,264	8,518	....	14,742	16,430	14,422	21,112	....	7,751	9,514
12	....	17,834	18,004	....	5,393	6,556	....	9,443	19,356	....	8,695	7,678
13	19,822	17,269	7,137	....	6,234	12,203	....	2,861	....	5,811	5,987	....
14	7,980	10,823	11,822	8,046	7,710	....	17,065	13,411	....	7,340	4,952	....
15	7,913	....	....	7,908	5,731	....	13,054	6,706	9,766	9,016	....	6,478
16	7,298	....	....	12,974	10,117	7,016	14,887	....	6,223	6,134	....	2,589
17	5,563	Closed	11,015	19,219	....	6,412	7,166	....	5,369	9,546	3,944	3,139
18	....	17,753	11,777	10,729	....	7,775	13,844	4,701	15,120	....	4,842	3,606
19	....	33,269	17,156	....	8,423	3,169	....	12,356	7,414	....	5,928	4,574
20	20,686	12,488	17,617	....	10,631	5,028	....	7,113	....	7,518	7,398	....
21	19,738	9,640	18,762	13,484	7,022	....	8,384	6,580	....	6,102	7,131	....
22	23,162	....	....	12,704	16,765	....	27,143	13,023	20,192	4,039	....	7,688
23	24,405	....	....	13,473	8,845	9,046	11,494	....	12,040	6,188	....	12,585
24	15,599	15,842	22,124	9,660	....	8,923	9,664	....	6,192	11,951	4,197	5,932
25	....	22,449	18,226	9,170	....	5,768	12,928	11,152	8,107	....	12,620	Closed
26	....	10,827	10,561	....	Closed	4,520	....	8,091	7,834	....	10,216	2,160
27	12,782	15,395	7,747	....	7,485	8,841	....	4,642	....	5,977	Closed	....
28	13,902	16,757	Closed	7,320	6,338	....	17,030	6,758	....	4,190	13,931	....
29	13,230	....	....	7,263	10,370	....	20,146	9,772	8,023	4,117	....	4,940
30	12,455	....	....	5,905	11,371	9,621	5,476	....	11,894	9,328	....	2,843
31	8,124	....	7,046	....	....	....	6,502	....	....	9,973	....	6,114
Total	296,157	293,231	303,515	242,773	189,297	180,266	276,146	[illegible]	260,666	177,196	149,201	146,005
Average	13,462	15,433	15,176	11,035	9,014	8,584	12,552	[illegible]899	12,413	7,704	7,853	6,637

BRITISH POUND FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	28,830	35,385	....	28,285	29,14[illegible]	Closed	37,341	....	34,102
2	26,481	....	....	27,952	34,047	31,639	28,955	....	28,519	37,700	....	32,992
3	26,237	40,422	39,050	25,714	....	32,424	30,131	....	28,720	39,306	35,909	32,202
4	....	41,673	39,432	23,279	....	32,679	Closed	31,315	28,893	....	35,879	31,323
5	....	40,289	39,760	....	33,151	33,997	....	31,639	28,938	....	34,865	30,558
6	26,926	40,144	41,367	....	33,692	34,039	....	31,492	....	38,363	34,053	....
7	27,670	41,372	40,516	25,456	35,065	....	30,170	31,548	....	39,357	33,716	....
8	28,416	....	....	25,017	35,028	....	29,819	31,179	27,489	40,079	....	29,643
9	29,475	....	....	24,621	34,843	34,102	29,720	....	31,161	39,753	....	28,531
10	28,658	41,747	40,919	28,868	....	35,611	28,695	....	32,164	41,191	33,437	29,199
11	....	42,549	39,546	30,393	....	37,263	29,024	30,310	38,911	....	31,753	28,642
12	....	42,502	40,267	....	35,696	36,920	....	30,700	41,298	....	32,354	28,598
13	29,885	43,160	39,686	....	34,492	35,696	....	30,436	....	41,114	32,169	....
14	28,519	43,243	39,392	31,638	34,495	....	27,329	30,794	....	39,627	32,076	....
15	28,642	....	....	31,882	34,137	....	28,328	30,575	39,753	39,883	....	28,762
16	28,584	....	....	33,474	34,100	33,268	29,822	....	29,903	38,294	....	16,311
17	28,629	Closed	39,739	35,766	....	18,745	30,664	....	29,929	37,584	32,063	16,873
18	....	42,398	24,679	38,067	....	17,808	31,086	29,480	33,340	....	32,397	17,439
19	....	40,739	24,421	....	34,340	18,161	....	29,083	34,976	....	32,584	18,769
20	31,315	41,075	29,940	....	33,832	17,521	....	28,769	....	35,885	33,598	....
21	32,780	41,313	35,892	39,349	33,729	....	31,454	27,489	....	35,052	32,712	....
22	37,054	....	....	38,372	32,883	....	26,412	29,944	34,183	35,631	....	19,939
23	38,073	....	....	40,114	32,368	17,905	25,272	....	33,823	36,802	....	22,822
24	37,644	42,186	32,884	41,143	....	19,343	25,296	....	34,498	36,056	33,137	23,227
25	....	42,973	29,262	40,833	....	19,863	30,279	30,997	35,254	....	33,521	Closed
26	....	42,046	28,377	....	Closed	19,491	....	29,212	37,083	....	32,975	22,792
27	37,680	41,903	28,444	....	32,309	22,482	....	28,[illegible]94	....	36,284	Closed	....
28	38,758	40,880	Closed	40,939	32,090	....	33,127	28,[illegible]67	....	35,637	34,127	....
29	38,793	....	....	39,850	32,229	....	27,033	27,[illegible]8	37,946	36,434	....	23,4[illegible]7
30	38,305	....	....	39,520	30,584	24,702	26,619	....	37,506	37,484	....	23,499
31	38,235	....	28,187	....	....	....	26,211	....	....	36,992	....	23,145
Average	32,125	41,717	35,088	33,231	33,738	27,317	28,606	29,[illegible]9	33,537	37,911	33,333	25,581

BRITISH POUND FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	10,606	....	....	12,565
18	....	....	....	....	....	14,839	....	....	....	....	....	....
19	....	....	1[illegible],460	....	....	....	....	....	....	....	....	....
20	....	....	1	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	2	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	16,461	....	2	14,839	....	....	10,606	....	....	12,565

1986 BRITISH POUND INTERBANK SPOT PRICES (In U.S. Dollars per one Pound Sterling, Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	Closed				...	...	...	...	...	...	...	...	...	...	...
2	...*	1.4615	1.4408	1.4605	1.4580	...	...	...	...	...	...	...	...	...	...
3	1.4425	1.4465	1.4330	1.4365	1.4375	1.3893	1.3905	1.3840	1.3880	1.3855	1.4345	1.4495	1.4300	1.4430	1.4490
4	...	...	...	...	...	1.3660	1.3795	1.3660	1.3720	1.3745	1.4485	1.4715	1.4480	1.4630	1.4640
5	...	...	...	...	...	1.3855	1.3945	1.3817	1.3900	1.3925	1.4675	1.4695	1.4430	1.4500	1.4470
6	1.4320	1.4440	1.4320	1.4420	1.4350	1.3922	1.4180	1.3920	1.3960	1.3945	1.4565	1.4630	1.4320	1.4400	1.4385
7	1.4440	1.4450	1.4390	1.4415	1.4420	1.4038	1.4075	1.3905	1.3960	1.3940	1.4320	1.4645	1.4320	1.4530	1.4528
8	1.4435	1.4475	1.4365	1.4375	1.4435	...	...	...	...	...	...	...	...	...	...
9	1.4445	1.4730	1.4377	1.4585	1.4680	...	...	...	...	...	...	...	...	...	...
10	1.4540	1.4596	1.4445	1.4480	1.4460	1.4033	1.4125	1.4000	1.4075	1.4100	1.4468	1.4515	1.4385	1.4460	1.4500
11	...	...	...	...	...	1.4110	1.4140	1.4075	1.4100	1.4090	1.4570	1.4620	1.4530	1.4620	1.4555
12	...	...	...	...	...	1.4168	1.4175	1.4074	1.4105	1.4090	1.4775	1.4775	1.4610	1.4650	1.4635
13	1.4365	1.4520	1.4325	1.4410	1.4480	1.4110	1.4200	1.4045	1.4175	1.4175	1.4572	1.4655	1.4535	1.4540	1.4600
14	1.4375	1.4418	1.4325	1.4360	1.4370	1.4170	1.4220	1.4150	1.4215	1.4190	1.4645	1.4695	1.4600	1.4680	1.4635
15	1.4370	1.4470	1.4370	1.4430	1.4410	...	...	...	...	...	...	...	...	...	...
16	1.4360	1.4425	1.4360	1.4370	1.4360	...	...	...	...	...	...	...	...	...	...
17	1.4365	1.4410	1.4325	1.4370	1.4360	Closed					1.4612	1.4700	1.4612	1.4680	1.4640
18	...	...	...	...	...	...	1.4490	1.4245	1.4490	1.4305	1.4655	1.4795	1.4645	1.4755	1.4760
19	...	...	...	...	...	1.4450	1.4690	1.4420	1.4530	1.4490	1.4755	1.4995	1.4700	1.4930	1.4865
20	Closed					1.4590	1.4630	1.4495	1.4550	1.4525	1.4935	1.4975	1.4840	1.4970	1.4955
21	1.4160	1.4180	1.4055	1.4100	1.4105	1.4435	1.4575	1.4400	1.4545	1.4535	1.4993	1.5195	1.4985	1.5165	1.5160
22	1.4020	1.4085	1.3885	1.3910	1.3935	...	...	...	...	...	...	...	...	...	...
23	1.3870	1.3935	1.3745	1.3910	1.3870	...	...	...	...	...	...	...	...	...	...
24	1.3955	1.3990	1.3850	1.3940	1.3915	1.4606	1.4830	1.4600	1.4825	1.4755	1.4870	1.4910	1.4710	1.4710	1.4850
25	...	...	...	...	...	1.4925	1.4965	1.4815	1.4850	1.4835	1.4650	1.4770	1.4535	1.4645	1.4685
26	...	...	...	...	...	1.4860	1.4930	1.4765	1.4845	1.4775	1.4635	1.4775	1.4635	1.4775	1.4710
27	1.3880	1.3975	1.3815	13965	1.3900	1.4905	1.4935	1.4635	1.4680	1.4685	1.4830	1.4835	1.4760	1.4760	1.4770
28	1.4110	1.4130	1.4020	1.4060	1.4070	1.4655	1.4690	1.4360	1.4420	1.4395	Closed				
29	1.3995	1.4050	1.3965	1.4025	1.4028	...	...	...	...	...	...	...	...	...	...
30	1.4035	1.4230	1.4030	1.4210	1.4150	...	...	...	...	...	...	...	...	...	...
31	1.4135	1.4147	1.4065	1.4115	1.4110	...	...	...	...	...	1.4640	1.4760	1.4630	1.4680	1.4720

* Data Not Available

	APRIL					MAY					JUNE				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	1.4640	1.4760	1.4610	1.4760	1.4690	1.5365	1.5365	1.5070	1.5145	1.5120	...	...	...	...	...
2	1.4704	1.4735	1.4580	1.4595	1.4610	1.5235	1.5280	1.5150	1.5235	1.5250	1.4703	1.4815	1.4700	1.4755	1.4800
3	1.4680	1.4680	1.4540	1.4590	1.4570	...	...	...	...	...	1.4900	1.4980	1.4820	1.4920	1.4870
4	1.4535	1.4570	1.4430	1.4520	1.4500	...	...	...	...	...	1.4905	1.4980	1.4820	1.4870	1.4848
5	...	...	...	...	...	1.5427	1.5540	1.5380	1.5410	1.5400	1.4875	1.5040	1.4855	1.5020	1.5000
6	...	...	...	...	...	1.5278	1.5428	1.5240	1.5385	1.5400	1.5020	1.5095	1.5020	1.5060	1.5050
7	1.4535	1.4695	1.4495	1.4695	1.4605	1.5340	1.5490	1.5340	1.5490	1.5435	...	...	...	...	...
8	1.4760	1.4795	1.4590	1.4640	1.4620	1.5490	1.5550	1.5360	1.5360	1.5400	...	...	...	...	...
9	1.4605	1.4675	1.4575	1.4655	1.4650	1.5390	1.5435	1.5345	1.5375	1.5370	1.4950	1.5010	1.4905	1.4975	1.4990
10	1.4625	1.4860	1.4600	1.4790	1.4770	...	...	...	...	...	1.4990	1.5220	1.4990	1.5190	1.5200
11	1.4780	1.4825	1.4740	1.4800	1.4790	...	...	...	...	...	1.5250	1.5340	1.5225	1.5280	1.5255
12	...	...	...	...	...	1.5470	1.5545	1.5430	1.5520	1.5470	1.5260	1.5285	1.5220	1.5280	1.5250
13	...	...	...	...	...	1.5450	1.5480	1.5335	1.5390	1.5380	1.5150	1.5260	1.5125	1.5225	1.5205
14	1.4787	1.4835	1.4755	1.4785	1.4805	1.5370	1.5410	1.5300	1.5395	1.5390	...	...	...	...	...
15	1.4780	1.4830	1.4755	1.4785	1.4830	1.5399	1.5407	1.5320	1.5330	1.5375	...	...	...	...	...
16	1.5015	1.5130	1.4990	1.5075	1.5065	1.5240	1.5295	1.5140	1.5155	1.5230	1.5232	1.5255	1.5040	1.5050	1.5150
17	1.5115	1.5315	1.5060	1.5225	1.5280	...	...	...	...	...	1.5080	1.5130	1.5005	1.5030	1.5030
18	1.5180	1.5255	1.5120	1.5170	1.5225	...	...	...	...	...	1.5065	1.5130	1.4970	1.5045	1.5035
19	...	...	...	...	...	1.5180	1.5370	1.5160	1.5330	1.5290	1.5055	1.5125	1.5005	1.5060	1.5107
20	...	...	...	...	...	1.5270	1.5275	1.5135	1.5210	1.5165	1.5005	1.5030	1.4920	1.4935	1.4955
21	1.5090	1.5170	1.5045	1.5160	1.5150	1.5150	1.5180	1.5065	1.5090	1.5110	...	...	...	...	...
22	1.5205	1.5223	1.5085	1.5150	1.5170	1.5055	1.5070	1.4900	1.4900	1.4945	...	...	...	...	...
23	1.5253	1.5385	1.5200	1.5385	1.5335	1.4910	1.4990	1.4830	1.4900	1.4925	1.4865	1.5195	1.4865	1.5170	1.5100
24	1.5350	1.5410	1.5320	1.5385	1.5365	...	...	...	...	...	1.5100	1.5195	1.5100	1.5135	1.5135
25	1.5280	1.5525	1.5260	1.5525	1.5480	...	...	...	...	...	1.5154	1.5245	1.5140	1.5140	1.5170
26	...	...	...	...	...	Closed					1.5150	1.5230	1.5130	1.5210	1.5185
27	...	...	...	...	...	1.4923	1.5115	1.4910	1.5035	1.5070	1.5188	1.5352	1.5170	1.5315	1.5300
28	1.5435	1.5590	1.5420	1.5575	1.5580	1.5040	1.5090	1.4945	1.5005	1.4907	...	...	...	...	...
29	1.5480	1.5560	1.5440	1.5445	1.5515	1.4995	1.5000	1.4835	1.4855	1.4905	...	...	...	...	...
30	1.5447	1.5530	1.5355	1.5355	1.5460	1.4805	1.4820	1.4705	1.4720	1.4725	1.5330	1.5430	1.5310	1.5430	1.5365
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

* Data Not Available

1986 BRITISH POUND INTERBANK SPOT PRICES (In U.S. Dollars per one Pound Sterling, Bid Side)

Date	JULY 7:00	JULY High	JULY Low	JULY Last	JULY 1:00	AUGUST 7:00	AUGUST High	AUGUST Low	AUGUST Last	AUGUST 1:00	SEPTEMBER 7:00	SEPTEMBER High	SEPTEMBER Low	SEPTEMBER Last	SEPTEMBER 1:00
1	1.5422	1.5520	1.5395	1.5430	1.5480	1.4930	1.4940	1.4740	1.4770	1.4805	Closed				
2	1.5425	1.5443	1.5330	1.5405	1.5410	...	...	...	...	...	1.4905	1.4940	1.4885	1.4935	1.4910
3	1.5472	1.5490	1.5425	1.5455	1.5455	...	...	...	...	...	1.4960	1.5015	1.4945	1.4985	1.4985
4	Closed					1.4725	1.4735	1.4660	1.4695	1.4692	1.5027	1.5070	1.4970	1.4995	1.5040
5	...	...	...	...	...	1.4860	1.4895	1.4805	1.4840	1.4835	1.5025	1.5029	1.4900	1.4935	1.4915
6	...	...	...	...	...	1.4820	1.4825	1.4770	1.4815	1.4805	...	...	...	...	...
7	1.5400	1.5430	1.5285	1.5290	1.5305	1.4735	1.4790	1.4695	1.4695	1.4730	...	...	...	...	...
8	1.5385	1.5445	1.5280	1.5325	1.5320	1.4754	1.4788	1.4700	1.4760	1.4745	1.4870	1.4920	1.4835	1.4835	1.4850
9	1.5233	1.5330	1.5230	1.5315	1.5315	...	...	...	...	...	1.4875	1.4882	1.4735	1.4775	1.4763
10	1.5205	1.5320	1.5115	1.5160	1.5155	...	...	...	...	...	1.4776	1.4845	1.4770	1.4810	1.4810
11	1.5140	1.5140	1.4965	1.4970	1.5005	1.4772	1.4900	1.4760	1.4870	1.4885	1.4805	1.4810	1.4620	1.4660	1.4655
12	...	...	...	...	...	1.4832	1.4893	1.4823	1.4870	1.4872	1.4725	1.4840	1.4710	1.4785	1.4775
13	...	...	...	...	...	1.4855	1.4890	1.4845	1.4880	1.4868	...	...	...	...	...
14	1.4820	1.4895	1.4770	1.4890	1.4855	1.4880	1.4965	1.4880	1.4955	1.4930	...	...	...	...	...
15	1.4945	1.5070	1.4900	1.5060	1.5000	1.4955	1.4970	1.4945	1.4955	1.4955	1.4860	1.4860	1.4775	1.4820	1.4815
16	1.5100	1.5170	1.5055	1.5135	1.5145	...	...	...	...	...	1.4810	1.4815	1.4690	1.4690	1.4710
17	1.5130	1.5165	1.5095	1.5115	1.5105	...	...	...	...	...	1.4745	1.4760	1.4720	1.4750	1.4747
18	1.4943	1.5110	1.4920	1.5095	1.5060	1.4945	1.4950	1.4870	1.4895	1.4910	1.4735	1.4760	1.4640	1.4760	1.4730
19	...	...	...	...	...	1.4935	1.5055	1.4925	1.5045	1.5005	1.4775	1.4780	1.4718	1.4760	1.4762
20	...	...	...	...	...	1.5025	1.5055	1.4980	1.5025	1.5020	...	...	...	...	...
21	1.4965	1.5030	1.4915	1.4950	1.5010	1.4970	1.4990	1.4945	1.4970	1.4960	...	...	...	...	...
22	1.4935	1.4995	1.4835	1.4910	1.4850	1.5000	1.5000	1.4820	1.4835	1.4875	1.4565	1.4600	1.4450	1.4480	1.4550
23	1.4908	1.4955	1.4845	1.4900	1.4920	...	...	...	...	...	1.4440	1.4552	1.4420	1.4485	1.4480
24	1.4925	1.4935	1.4860	1.4910	1.4920	...	...	...	...	...	1.4495	1.4505	1.4430	1.4475	1.4465
25	1.4855	1.4885	1.4769	1.4780	1.4548	1.4820	1.5045	1.4770	1.4800	1.4775	1.4453	1.4463	1.4300	1.4340	1.4328
26	...	...	...	...	...	1.4712	1.4883	1.4712	1.4800	1.4825	1.4370	1.4400	1.4310	1.4360	1.4355
27	...	...	...	...	...	1.4808	1.4860	1.4800	1.4830	1.4820	...	...	...	...	...
28	1.4740	1.4850	1.4690	1.4805	1.4800	1.4828	1.4835	1.4765	1.4765	1.4790	...	...	...	...	...
29	1.4820	1.4935	1.4825	1.4905	1.4910	1.4785	1.4930	1.4775	1.4915	1.4925	1.4350	1.4380	1.4335	1.4365	1.4340
30	1.4945	1.4950	1.4880	1.4905	1.4910	...	...	...	...	...	1.4530	1.4535	1.4380	1.4430	1.4428
31	1.4898	1.4940	1.4895	1.4935	1.4905	...	...	...	...	...	...	...	...	...	...

* Data Not Available

Date	OCTOBER 7:00	OCTOBER High	OCTOBER Low	OCTOBER Last	OCTOBER 1:00	NOVEMBER 7:00	NOVEMBER High	NOVEMBER Low	NOVEMBER Last	NOVEMBER 1:00	DECEMBER 7:00	DECEMBER High	DECEMBER Low	DECEMBER Last	DECEMBER 1:00
1	1.4450	1.4470	1.4430	1.4455	1.4455	...	...	...	...	...	1.4348	1.4390	1.4340	1.4375	1.4365
2	1.4345	1.4375	1.4303	1.4355	1.4350	...	...	...	...	...	1.4308	1.4345	1.4275	1.4315	1.4325
3	1.4385	1.4440	1.4380	1.4400	1.4425	1.4140	1.4143	1.4090	1.4125	1.4120	1.4310	1.4335	1.4300	1.4330	1.4315
4	...	...	...	...	...	1.4125	1.4173	1.4120	1.4165	1.4155	1.4315	1.4342	1.4272	1.4305	1.4290
5	...	...	...	...	...	1.4182	1.4285	1.4145	1.4265	1.4260	1.4290	1.4315	1.4204	1.4315	1.4220
6	1.4395	1.4405	1.4350	1.4380	1.4370	1.4260	1.4340	1.4225	1.4265	1.4285	...	...	...	...	...
7	1.4370	1.4375	1.4310	1.4330	1.4345	1.4270	1.4305	1.4210	1.4305	1.4265	...	...	...	...	...
8	1.4238	1.4250	1.4170	1.4210	1.4225	...	...	...	...	...	1.4205	1.4245	1.4152	1.4220	1.4210
9	1.4270	1.4280	1.4185	1.4230	1.4210	...	...	...	...	...	1.4227	1.4265	1.4210	1.4265	1.4225
10	1.4265	1.4350	1.4230	1.4335	1.4340	1.4410	1.4416	1.4300	1.4385	1.4380	1.4248	1.4270	1.4235	1.4270	1.4252
11	...	...	...	...	...	Closed					1.4240	1.4280	1.4225	1.4260	1.4265
12	...	...	...	...	...	1.4265	1.4285	1.4205	1.4240	1.4222	1.4260	1.4302	1.4250	1.4275	1.4288
13	Closed					1.4208	1.4285	1.4170	1.4265	1.4255	...	...	...	...	...
14	1.4405	1.4440	1.4315	1.4370	1.4375	1.4275	1.4320	1.4250	1.4285	1.4295	...	...	...	...	...
15	1.4363	1.4402	1.4350	1.4390	1.4380	...	...	...	...	...	1.4333	1.4345	1.4312	1.4320	1.4340
16	1.4393	1.4410	1.4325	1.4355	1.4365	...	...	...	...	...	1.4320	1.4330	1.4295	1.4300	1.4315
17	1.4290	1.4340	1.4280	1.4285	1.4300	1.4295	1.4295	1.4220	1.4225	1.4240	1.4303	1.4315	1.4290	1.4300	1.4295
18	...	...	...	...	...	1.4215	1.4245	1.4205	1.4220	1.4220	1.4285	1.4330	1.4275	1.4305	1.4326
19	...	...	...	...	...	1.4163	1.4225	1.4155	1.4190	1.4185	1.4340	1.4350	1.4305	1.4310	1.4340
20	1.4303	1.4320	1.4293	1.4320	1.4305	1.4110	1.4150	1.4085	1.4040	1.4120	...	...	...	...	...
21	1.4340	1.4365	1.4290	1.4330	1.4317	1.4140	1.4235	1.4120	1.4195	1.4195	...	...	...	...	...
22	1.4350	1.4352	1.4295	1.4320	1.4317	...	...	...	...	...	1.4410	1.4445	1.4400	1.4420	1.4430
23	1.4230	1.4260	1.4200	1.4230	1.4235	...	...	...	...	...	1.4417	1.4588	1.4410	1.4575	1.4585
24	1.4144	1.4150	1.4090	1.4125	1.4135	1.4170	1.4205	1.4120	1.4125	1.4145	1.4580	1.4625	1.4565	1.4625	1.4625
25	...	...	...	...	...	1.4150	1.4290	1.4150	1.4260	1.4280	Closed				
26	...	...	...	...	...	1.4287	1.4335	1.4280	1.4305	1.4315	1.4605	1.4610	1.4560	1.4560	1.4560
27	1.4049	1.4085	1.4025	1.4080	1.4075	Closed					...	...	...	...	...
28	1.4160	1.4185	1.4115	1.4155	1.4162	1.4330	1.4365	1.4330	1.4330	1.4330	...	...	...	...	...
29	1.4140	1.4150	1.4100	1.4120	1.4110	...	...	...	...	...	1.4620	1.4695	1.4620	1.4675	1.4690
30	1.4099	1.4099	1.3945	1.4045	1.4010	...	...	...	...	...	1.4677	1.4700	1.4655	1.4690	1.4680
31	1.4020	1.4090	1.3945	1.4060	1.4050	...	...	...	...	...	1.4743	1.4840	1.4740	1.4840	1.4820

* Data Not Available

1986 BRITISH POUND INTERBANK FORWARD RATES (In U.S. Dollars per one British Pound)

JANUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	Closed					
2 ..	1.4580	1.4537	1.4496	1.4448	1.4325	1.4123
3 ..	1.4375	1.4332	1.4291	1.4244	1.4121	1.3917
4 ..	...	...	...	...	.	...
5 ..	...	...	...	...	...	...
6 ..	1.4350	1.4304	1.4262	1.4218	1.4092	1.3885
7 ..	1.4420	1.4374	1.4330	1.4284	1.4149	1.3930
8 ..	1.4435	1.4380	1.4329	1.4275	1.4127	1.3835
9 ..	1.4680	1.4624	1.4572	1.4514	1.4370	1.4115
10 ..	1.4460	1.4405	1.4355	1.4300	1.4160	1.3920
11 ..	...	...	.	..	..	...
12 ..	...	...	...	...	...	...
13 ..	1.4480	1.4421	1.4374	1.4320	1.4174	1.3935
14 ..	1.4370	1.4307	1.4253	1.4198	1.4038	1.3230
15 ..	1.4410	1.4354	1.4301	1.4245	1.4090	1.3850
16 ..	1.4360	1.4306	1.4256	1.4201	1.4049	1.3810
17 ..	1.4360	1.4305	1.4255	1.4197	1.4037	1.3785
18 ..	...	...	...	...	...	...
19 ..	...	...	...	...	...	..
20 ..	Closed					
21 ..	1.4105	1.4042	1.3987	1.3926	1.3765	1.3510
22 ..	1.3935	1.3872	1.3815	1.3756	1.3590	1.3326
23 ..	1.3870	1.3807	1.3748	1.3685	1.3518	1.3262
24 ..	1.3915	1.3856	1.3802	1.3743	1.3593	1.3350
25 ..	...	...	...	...	...	...
26 ..	...	...	...	...	...	...
27 ..	1.3900	1.3846	1.3792	1.3731	1.3579	1.3347
28 ..	1.4070	1.4020	1.3973	1.3916	1.3765	1.3546
29 ..	1.4028	1.3976	1.3927	1.3863	1.3710	1.3478
30 ..	1.4150	1.4100	1.4046	1.3988	1.3843	1.3620
31 ..	1.4130	1.4078	1.4025	1.3969	1.3820	1.3592

FEBRUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	...	...	...	...	...	...
3	1.3855	1.3803	1.3743	1.3688	1.3527	1.3298
4	1.3745	1.3693	1.3632	1.3575	1.3414	1.3180
5	1.3925	1.3874	1.3818	1.3666	1.3626	1.3400
6	1.3945	1.3892	1.3838	1.3682	1.3637	1.3405
7	1.3940	1.3888	1.3834	1.3780	1.3637	1.3408
8	...	...	...	...	...	...
9	...	...	...	...	...	...
10	1.4100	1.4049	1.3994	1.3945	1.3805	1.3580
11	1.4090	1.4039	1.3983	1.3932	1.3790	1.3568
12	1.4090	1.4039	1.3984	1.3934	1.3790	1.3560
13	1.4175	1.4123	1.4068	1.4017	1.3874	1.3645
14	1.4190	1.4138	1.4082	1.4030	1.3887	1.3655
15	...	...	...	...	...	...
16	...	...	...	...	...	...
17	Closed					
18	1.4305	1.4253	1.4197	1.4148	1.4010	1.3785
19	1.4490	1.4438	1.4386	1.4338	1.4212	1.3995
20	1.4525	1.4473	1.4420	1.4369	1.4251	1.4025
21	1.4535	1.4483	1.4428	1.4376	1.4249	1.4033
22	...	...	...	...	...	...
23	...	...	...	...	...	...
24	1.4755	1.4703	1.4646	1.4599	1.4477	1.4266
25	1.4835	1.4782	1.4729	1.4683	1.4569	1.4369
26	1.4775	1.4723	1.4668	1.4619	1.4504	1.4302
27	1.4685	1.4627	1.4572	1.4527	1.4409	1.4205
28	1.4395	1.4337	1.4280	1.4236	1.4111	1.3900
29	...	...	...	...	...	...
30	...	...	...	...	...	...
31	...	..	...	...	...	...

MARCH

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	...	...	...	...	...	...
3	1.4490	1.4428	1.4373	1.4325	1.4188	1.3975
4	1.4640	1.4579	1.4526	1.4478	1.4344	1.4136
5	1.4470	1.4411	1.4357	1.4307	1.4183	1.3975
6	1.4385	1.4327	1.4271	1.4227	1.4104	1.3900
7	1.4528	1.4468	1.4414	1.4370	1.4241	1.4041
8	...	...	...	...	...	...
9	...	...	...	...	...	...
10	1.4500	1.4437	1.4386	1.4344	1.4222	1.4026
11	1.4555	1.4493	1.4443	1.4403	1.4287	1.4100
12	1.4635	1.4575	1.4525	1.4481	1.4367	1.4166
13	1.4600	1.4541	1.4487	1.4447	1.4332	1.4147
14	1.4635	1.4578	1.4525	1.4484	1.4368	1.4187
15	...	...	...	...	...	...
16	...	...	...	...	...	...
17	1.4640	1.4582	1.4535	1.4490	1.4374	1.4188
18	1.4760	1.4705	1.4656	1.4611	1.4493	1.4305
19	1.4865	1.4816	1.4765	1.4720	1.4619	1.4435
20	1.4955	1.4903	1.4853	1.4818	1.4725	1.4560
21	1.5160	1.5107	1.5060	1.5027	1.4945	1.4792
22	...	...	...	...	...	...
23	...	...	...	...	...	...
24	1.4850	1.4794	1.4750	1.4714	1.4628	1.4470
25	1.4685	1.4627	1.4579	1.4539	1.4446	1.4290
26	1.4710	1.4657	1.4608	1.4569	1.4482	1.4323
27	1.4770	1.4717	1.4668	1.4630	1.4546	1.4397
28	Closed					
29	...	...	...	...	...	...
30	...	...	...	...	...	...
31	1.4720	1.4667	1.4616	1.4579	1.4492	1.4335

* Data Not Available

APRIL

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	1.4690	1.4632	1.4586	1.4545	1.4457	1.4310
2 ..	1.4610	1.4554	1.4506	1.4462	1.4375	1.4218
3 ..	1.4570	1.4520	1.4468	1.4430	1.4341	1.4185
4 ..	1.4500	1.4450	1.4401	1.4362	1.4276	1.4128
5 ..	...	...	...	...	...	..
6 ..	...	...	...	...	...	...
7 ..	1.4605	1.4556	1.4510	1.4472	1.4385	1.4230
8 ..	1.4620	1.4570	1.4526	1.4488	1.4402	1.4245
9 ..	1.4650	1.4604	1.4564	1.4531	1.4446	1.4298
10 ..	1.4770	1.4722	1.4860	1.4647	1.4561	1.4405
11 ..	1.4790	1.4742	1.4699	1.4665	1.4578	1.4427
12 ..	...	...	...	...	...	..
13 ..	...	...	...	...	...	...
14 ..	1.4805	1.4758	1.4717	1.4685	1.4600	1.4450
15 ..	1.4830	1.4779	1.4740	1.4705	1.4620	1.4465
16 ..	1.5065	*	*	*	*	*
17 ..	1.5280	1.5232	1.5189	1.5158	1.5067	1.4917
18 ..	1.5225	1.5177	1.5131	1.5101	1.5009	1.4855
19 ..	...	...	...	...	...	...
20 ..	...	...	...	...	...	...
21 ..	1.5150	1.5100	1.5054	1.5022	1.4925	1.4767
22 ..	1.5170	1.5116	1.5076	1.5043	1.4943	1.4802
23 ..	1.5335	1.5281	1.5240	1.5208	1.5110	1.4963
24 ..	1.5365	1.5316	1.5270	1.5238	1.5143	1.4997
25 ..	1.5480	1.5432	1.5386	1.5354	1.5257	1.5117
26 ..	...	...	...	...	..	...
27 ..	...	...	...	...	...	.
28 ..	1.5580	1.5530	1.5485	1.5448	1.5354	1.5208
29 ..	1.5515	1.5463	1.5422	1.5382	1.5290	1.5145
30 ..	1.5460	1.5409	1.5366	1.5325	1.5235	1.5088

MAY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	1.5120	1.5068	1.5024	1.4984	1.4894	1.4744
2	1.5250	1.5197	1.5155	1.5115	1.5023	1.4873
3	...	...	...	...	...	...
4	...	...	...	...	...	...
5	1.5400	1.5347	1.5306	1.5264	1.5173	1.5023
6	1.5400	1.5349	1.5305	1.5266	1.5172	1.5025
7	1.5435	1.5384	1.5340	1.5297	1.5204	1.5055
8	1.5400	1.5350	1.5302	1.5262	1.5164	1.5015
9	1.5370	1.5320	1.5274	1.5233	1.5132	1.4980
10	...	...	...	...	...	...
11	...	...	...	...	...	...
12	1.5470	1.5422	1.5382	1.5343	1.5245	1.5105
13	1.5380	1.5335	1.5297	1.5259	1.5161	1.5025
14	1.5390	1.5346	1.5307	1.5268	1.5172	1.5032
15	1.5375	1.5330	1.5287	1.5253	1.5157	1.5015
16	1.5230	1.5187	1.5147	1.5113	1.5021	1.4885
17	...	...	...	...	...	...
18	...	...	...	...	...	...
19	1.5290	1.5243	1.5207	1.5171	1.5079	1.4943
20	1.5165	1.5119	1.5082	1.5047	1.4954	1.4817
21	1.5110	1.5065	1.5027	1.4987	1.4900	1.4764
22	1.4945	1.4903	1.4864	1.4829	1.4739	1.4613
23	1.4925	1.4883	1.4849	1.4815	1.4728	1.4607
24	...	...	...	...	...	..
25	...	...	...	...	...	...
26	Closed					
27	1.5070	1.5031	1.4995	1.4963	1.4881	1.4768
28	1.4970	1.4931	1.4895	1.4864	1.4785	1.4670
29	1.4905	1.4869	1.4833	1.4804	1.4724	1.4614
30	1.4725	1.4688	1.4654	1.4624	1.4545	1.4435

JUNE

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	1.4800	1.4760	1.4730	1.4701	1.4618	1.4508
3	1.4870	1.4833	1.4806	1.4777	1.4704	1.4608
4	1.4848	1.4812	1.4783	1.4755	1.4682	1.4583
5	1.5000	1.4965	1.4934	1.4906	1.4834	1.4738
6	1.5050	1.5015	1.4965	1.4957	1.4887	1.4800
7	...	...	...	...	...	...
8	...	...	...	...	...	...
9	1.4990	1.4955	1.4923	1.4896	1.4822	1.4718
10	1.5200	1.5163	1.5131	1.5101	1.5029	1.4925
11	1.5255	1.5217	1.5182	1.5150	1.5070	1.4947
12	1.5250	1.5214	1.5178	1.5050	1.5070	1.4948
13	1.5205	1.5170	1.5137	1.5104	1.5027	1.4907
14	...	...	...	...	...	...
15	...	...	...	...	...	...
16	1.5150	1.5113	1.5076	1.5046	1.4965	1.4835
17	1.5030	1.4992	1.4959	1.4929	1.4845	1.4720
18	1.5035	1.4998	1.4962	1.4929	1.4838	1.4695
19	1.5107	1.5069	1.5031	1.5000	1.4912	1.4762
20	1.4955	1.4918	1.4880	1.4857	1.4762	1.4615
21	...	...	...	...	...	...
22	...	...	...	...	...	...
23	1.5100	1.5063	1.5026	1.4992	1.4899	1.4751
24	1.5135	1.5097	1.5063	1.5031	1.4938	1.4796
25	1.5170	1.5132	1.5097	1.5065	1.4976	1.4828
26	1.5185	1.5147	1.5112	1.5079	1.4985	1.4829
27	1.5300	1.5261	1.5224	1.5191	1.5094	1.4935
28	...	...	...	...	...	...
29	...	...	...	...	...	...
30	1.5365	1.5322	1.5286	1.5253	1.5153	1.4975

* Data Not Available

1986 BRITISH POUND INTERBANK FORWARD RATES (In U.S. Dollars per one British Pound)

	JULY						AUGUST						SEPTEMBER					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	1.5480	1.5437	1.5400	1.5365	1.5263	1.5088	1.4805	1.4760	1.4719	1.4675	1.4557	1.4347	Closed					
2 ..	1.5410	1.5368	1.5329	1.5295	1.5193	1.5020	...	...	...	...	...	...	1.4910	1.4854	1.4803	1.4753	1.4615	1.4375
3 ..	1.5455	1.5412	1.5372	1.5336	1.5232	1.5053	...	...	...	...	...	...	1.4985	1.4931	1.4882	1.4833	1.4702	1.4458
4 ..	Closed						1.4692	1.4644	1.4605	1.4564	1.4441	1.4325	1.5040	1.4989	1.4934	1.4882	1.4758	1.4517
5 ..	...	...	...	...	...	...	1.4835	1.4789	1.4753	1.4715	1.4602	1.4407	1.4915	1.4863	1.4810	1.4711	1.4633	1.4390
6 ..	...	...	...	...	...	...	1.4805	1.4760	1.4719	1.4677	1.4562	1.4355	...	...	...	...	...	...
7 ..	1.5305	1.5258	1.5220	1.5181	1.5076	1.4898	1.4730	1.4685	1.4639	1.4601	1.4483	1.4282	...	...	...	...	...	...
8 ..	1.5320	1.5275	1.5236	1.5196	1.5091	1.4905	1.4745	1.4700	1.4654	1.4615	1.4495	1.4288	1.4850	1.4799	1.4751	1.4703	1.4580	1.4350
9 ..	1.5315	1.5272	1.5230	1.5187	1.5081	1.4887	...	...	...	...	...	...	1.4763	1.4709	1.4661	1.4614	1.4482	1.4253
10 ..	1.5155	1.5113	1.5071	1.5032	1.5027	1.4895	...	...	...	...	...	...	1.4810	1.4756	1.4710	1.4663	1.4528	1.4300
11 ..	1.5005	1.4962	1.4921	1.4882	1.4770	1.4573	1.4885	1.4838	1.4797	1.4757	1.4636	1.4428	1.4655	1.4609	1.4557	1.4513	1.4387	1.4165
12 ..	...	...	...	...	...	...	1.4872	1.4827	1.4786	1.4746	1.4625	1.4423	1.4775	1.4729	1.4678	1.4631	1.4502	1.4270
13 ..	...	...	...	...	...	...	1.4868	1.4823	1.4781	1.4738	1.4618	1.4413	...	...	...	...	...	...
14 ..	1.4855	1.4809	1.4768	1.4728	1.4605	1.4405	1.4930	1.4884	1.4839	1.4800	1.4678	1.4462	...	...	...	...	...	...
15 ..	1.5000	1.4955	1.4914	1.4875	1.4752	1.4549	1.4955	1.4910	1.4866	1.4827	1.4710	1.4500	1.4815	1.4770	1.4720	1.4674	1.4542	1.4305
16 ..	1.5145	1.5102	1.5060	1.5019	1.4902	1.4698	...	...	...	...	...	...	1.4710	1.4664	1.4617	1.4572	1.4437	1.4205
17 ..	1.5105	1.5061	1.5019	1.4982	1.4864	1.4665	...	...	...	...	...	...	1.4747	1.4702	1.4652	1.4605	1.4459	1.4207
18 ..	1.5060	1.5015	1.4973	1.4935	1.4815	1.4613	1.4910	1.4862	1.4822	1.4780	1.4664	1.4455	1.4730	1.4683	1.4627	1.4581	1.4424	1.4165
19 ..	...	...	...	...	...	...	1.5005	1.4958	1.4914	1.4874	1.4705	1.4548	1.4762	1.4715	1.4661	1.4613	1.4459	1.4197
20 ..	...	...	...	...	...	...	1.5020	1.4973	1.4929	1.4888	1.4771	1.4565	...	...	...	...	...	...
21 ..	1.5010	1.4961	1.4921	1.4880	1.4756	1.4537	1.4960	1.4910	1.4860	1.4821	1.4704	1.4490	...	...	...	...	...	...
22 ..	1.4850	1.4804	1.4762	1.4721	1.4597	1.4387	1.4875	1.4818	1.4771	1.4727	1.4597	1.4380	1.4550	1.4504	1.4448	1.4401	1.4246	1.3976
23 ..	1.4920	1.4876	1.4835	1.4793	1.4673	1.4467	...	...	...	...	...	...	1.4480	1.4432	1.4382	1.4325	1.4172	1.3895
24 ..	1.4920	1.4878	1.4836	1.4797	1.4683	1.4478	...	...	...	...	...	...	1.4465	1.4416	1.4367	1.4314	1.4164	1.3887
25 ..	1.4780	1.4737	1.4698	1.4660	1.4548	1.4340	1.4775	1.4720	1.4671	1.4624	1.4497	1.4270	1.4328	1.4280	1.4276	1.4170	1.4005	1.3703
26 ..	...	...	...	...	...	...	1.4825	1.4771	1.4724	1.4679	1.4557	1.4322	1.4355	1.4305	1.4253	1.4198	1.4039	1.3740
27 ..	...	...	...	...	...	...	1.4820	1.4765	1.4717	1.4674	1.4548	1.4327	...	...	...	...	...	...
28 ..	1.4800	1.4760	1.4718	1.4677	1.4556	1.4355	1.4790	1.4739	1.4687	1.4643	1.4519	1.4297	...	...	...	...	...	...
29 ..	1.4910	1.4870	1.4826	1.4786	1.4671	1.4468	...	...	...	...	...	...	1.4340	1.4279	1.4226	1.4161	1.3992	1.3680
30 ..	1.4920	1.4866	1.4825	1.4785	1.4674	1.4463	...	...	...	...	...	...	1.4428	1.4370	1.4318	1.4258	1.4108	1.3828
31 ..	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

* Data Not Available

	OCTOBER						NOVEMBER						DECEMBER					
Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	1.4455	1.4400	1.4344	1.4285	1.4131	1.3840	...	...	...	...	...	...	1.4365	1.4303	1.4243	1.4183	1.3995	1.3678
2 ..	1.4340	1.4284	1.4224	1.4164	1.3992	1.3690	...	...	...	...	...	...	1.4325	1.4266	1.4203	1.4143	1.3956	1.3645
3 ..	1.4425	1.4369	1.4310	1.4250	1.4086	1.3795	1.4120	1.4062	1.4003	1.3945	1.3785	1.3492	1.4315	1.4258	1.4194	1.4134	1.3952	1.3640
4 ..	...	...	...	...	...	...	1.4155	1.4093	1.4039	1.3979	1.3819	1.3530	1.4290	1.4233	1.4167	1.4108	1.3923	1.3608
5 ..	...	...	...	...	...	...	1.4260	1.4200	1.4144	1.4082	1.3925	1.3640	1.4220	1.4162	1.4101	1.4040	1.3854	1.3537
6 ..	1.4370	1.4313	1.4256	1.4195	1.4025	1.3725	1.4285	1.4226	1.4164	1.4110	1.3954	1.3665	...	...	...	...	...	...
7 ..	1.4345	1.4289	1.4233	1.4172	1.4010	1.3715	1.4265	1.4205	1.4147	1.4089	1.3934	1.3643	...	...	...	...	...	...
8 ..	1.4225	1.4170	1.4112	1.4047	1.3880	1.3580	...	...	...	...	...	...	1.4210	1.4148	1.4090	1.4029	1.3844	1.3527
9 ..	1.4210	1.4152	1.4091	1.4030	1.3855	1.3560	...	...	...	...	...	...	1.4225	1.4166	1.4105	1.4045	1.3859	1.3543
10 ..	1.4340	1.4285	1.4227	1.4170	1.4006	1.3735	1.4380	1.4321	1.4263	1.4206	1.4055	.13770	1.4252	1.4194	1.4132	1.4074	1.3892	1.3575
11 ..	...	...	...	...	...	...	Closed						1.4265	1.4207	1.4141	1.4084	1.3905	1.3587
12 ..	...	...	...	...	...	...	1.4222	1.4162	1.4103	1.4036	1.3877	1.3582	1.4288	1.4230	1.4167	1.4113	1.3938	1.3628
13 ..	Closed						1.4255	1.4198	1.4131	1.4074	1.3899	1.3605	...	...	...	...	...	...
14 ..	1.4375	1.4311	1.4257	1.4188	1.4009	1.3715	1.4295	1.4234	1.4174	1.4117	1.3946	1.3651	...	...	...	...	...	...
15 ..	1.4317	1.4254	1.4194	1.4131	1.3967	1.3692	...	...	...	...	...	...	1.4340	1.4278	1.4224	1.4169	1.4003	1.3965
16 ..	1.4365	1.4298	1.4233	1.4172	1.3995	1.3697	...	...	...	...	...	...	1.4315	1.4257	1.4199	1.4149	1.3980	1.3673
17 ..	1.4300	1.4233	1.4165	1.4102	1.3919	1.3622	1.4240	1.4183	1.4121	1.4062	1.3893	1.3600	1.4295	1.4243	1.4183	1.4130	1.3958	1.3651
18 ..	...	...	...	...	...	...	1.4220	1.4160	1.4102	1.4040	1.3869	1.3570	1.4326	1.4275	1.4211	1.4157	1.3982	1.3670
19 ..	...	...	...	...	...	...	1.4185	1.4127	1.4068	1.4002	1.3832	1.3528	1.4340	1.4292	1.4229	1.4175	1.4002	1.3695
20 ..	1.4305	1.4236	1.4179	1.4115	1.3947	1.3665	1.4120	1.4064	1.3999	1.3938	1.3755	1.3447	...	...	...	...	...	...
21 ..	1.4317	1.4253	1.4193	1.4132	1.3966	1.3685	1.4195	1.4131	1.4076	1.4015	1.3835	1.3525	...	...	...	...	...	...
22 ..	1.4317	1.4254	1.4194	1.4131	1.3967	1.3962	...	...	...	...	...	...	1.4430	1.4395	1.4335	1.4279	1.4107	1.3800
23 ..	1.4235	1.4171	1.4107	1.4047	1.3876	1.3595	...	...	...	...	...	...	1.4585	1.4546	1.4489	1.4429	1.4256	1.3948
24 ..	1.4135	1.4072	1.4006	1.3950	1.3778	1.3490	1.4145	1.4083	1.4028	1.3966	1.3793	1.3485	1.4600	...*	...*	...*	...*	...*
25 ..	...	...	...	...	...	...	1.4280	1.4217	1.4158	1.4099	1.3918	1.3600	Closed					
26 ..	...	...	...	...	...	...	1.4315	1.4252	1.4131	1.4073	1.3896	1.3582	1.4580	...*	...*	...*	...*	...*
27 ..	1.4075	1.4016	1.3955	1.3895	1.3725	1.3445	Closed						...	...	...	...	...	...
28 ..	1.4162	1.4106	1.4043	1.3984	1.3818	1.3531	1.4330	1.4272	1.4213	1.4149	1.3967	1.3550	...	...	...	...	...	...
29 ..	1.4110	1.4059	1.3991	1.3929	1.3755	1.3470	...	...	...	...	...	...	1.4690	1.4650	1.4591	1.4530	1.4355	1.4043
30 ..	1.4010	1.3951	1.3886	1.3824	1.3650	1.3355	...	...	...	...	...	...	1.4680	1.4624	1.4566	1.4508	1.4335	1.4027
31 ..	1.4050	1.3992	1.3930	1.3871	1.3707	1.3415	...	...	...	...	...	...	1.4820	1.4766	1.4710	1.4649	1.4484	1.4187

* Data Not Available

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1986 1300 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	13.90N	15.05	.971	....	92
3..	....	....	13.70A	13.70A	12.90	.972	....	92
6..	....	....	....	12.90N	12.55	.972	....	92
7..	....	13.30B	....	13.30B	13.15	.978	....	92
8..	....	....	....	13.15N	13.15	.979	....	92
9..	....	15.55B	....	15.55B	15.55	.991	....	92
10..	....	....	14.50A	14.50A	13.80	.984	....	92
13..	....	....	12.80A	13.35A	13.35	.984	....	92
14..	....	....	12.90A	12.90A	12.65	.980	....	92
15..	....	12.70B	....	12.70B	13.10	.984	....	92
16..	....	....	....	13.10N	12.60	.982	....	92
17..	....	....	....	12.60N	12.60	.983	....	92
20..	....	....	11.70A	11.70A	10.30	.962	....	92
21..	....	....	....	10.30N	9.95	.958	....	92
22..	....	....	8.50A	8.50A	8.25	.924	....	92
23..	....	....	7.95A	7.95A	7.90	.916	....	92
24..	....	8.70B	....	8.70B	8.65	.939	....	92
27..	8.30	8.30	8.20	8.20	8.90	.948	20	107
28..	....	10.30B	....	10.30B	10.00	.972	....	107
29..	9.50	9.50	9.30A	9.50	9.45	.967	2	105
30..	....	....	....	9.45N	11.10	.985	....	105
31..	....	....	10.70A	10.70A	10.60	.982	....	105

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	10.60N	8.05	.951	....	105
4..	....	....	6.70A	6.70A	7.10	.925	....	105
5..	....	7.90B	....	7.90B	8.75	.925	....	105
6..	....	....	....	8.75N	9.05	.970	....	95
7..	....	9.80B	....	9.80B	9.00	.978	....	95
10..	....	9.80B	....	9.80B	10.25	.992	....	95
11..	....	10.50B	....	10.50B	10.40	.993	....	91
12..	....	11.00B	....	10.60B	10.50	.995	....	91
13..	....	....	....	10.50N	11.40	.997	....	91
14..	11.50	11.50	11.50	11.50	11.65	.998	1	90
17..	Exchange Closed; President's Day							
18..	....	12.45B	....	12.45B	13.15	.999	....	90
19..	....	13.70B	....	13.70B	14.65	.999	....	90
20..	....	15.20B	....	14.65N	14.70	.999	....	90
21..	....	....	13.85A	14.70N	14.90	.999	....	90
24..	....	15.80B	....	15.80B	17.60	.999	....	90
25..	....	18.80B	....	17.60N	18.00	1.000	....	70
26..	....	18.15B	....	18.00N	17.85	1.000	....	70
27..	....	18.60B	16.60A	16.60A	16.95	1.000	....	70
28..	....	....	15.10A	15.10A	13.80	.999	....	70

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	13.15A	13.80N	14.55	1.000	....	70
4..	....	14.90B	...	14.90B	16.70	1.000	....	70
5..	....	....	14.80A	14.80A	15.30	1.000	....	70
6..	....	....	....	15.30N	13.95	1.000	....	70
7..	....	14.60B	....	14.60B	15.10	1.000	....	70
10..	....	....	....	....	....	1.000	....	....

MARCH 1986 1325 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	11.45N	12.55	.942	....	12
3..	....	....	11.40A	11.40A	10.55	.937	....	12
6..	....	....	....	10.55N	10.20	.936	....	12
7..	....	10.80B	....	10.80B	10.70	.948	....	12
8..	....	....	....	10.70N	10.70	.949	....	12
9..	....	13.00B	....	13.00B	13.05	.977	....	12
10..	....	....	12.00A	12.00A	11.30	.961	....	12
13..	....	....	10.25A	10.90A	10.90	.959	....	12
14..	....	....	10.60A	10.60A	10.30	.950	....	12
15..	....	10.40B	....	10.40B	10.65	.958	....	12
16..	....	10.70B	10.40A	10.40A	10.20	.953	....	12
17..	....	....	....	10.20N	10.20	.954	....	12
20..	....	....	9.20A	9.20A	8.10	.908	....	12
21..	....	....	....	8.10N	7.60	.899	....	12
22..	....	....	....	7.60N	6.20	.836	....	12
23..	....	....	5.80A	5.80A	5.80	.821	....	12
24..	....	6.60B	....	6.60B	6.45	.860	....	12
27..	....	....	....	6.45N	6.65	.874	....	12
28..	....	7.90B	....	7.90B	7.70	.923	....	12
29..	....	....	6.90A	6.90A	7.20	.911	....	12
30..	....	8.25B	....	8.25B	8.70	.953	....	12
31..	....	....	8.45A	8.45A	8.25	.945	....	12

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1986 1325 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	6.50A	6.50A	5.80	.868	....	12
4..	5.15	5.15	4.75A	5.15	5.10	.815	1	13
5..	....	5.80B	....	5.80B	6.55	.815	....	13
6..	....	....	....	6.55N	6.75	.909	....	13
7..	....	7.55B	....	7.55B	6.75	.926	....	13
10..	....	7.40B	....	7.40B	7.80	.966	....	13
11..	....	8.00B	....	8.00B	7.95	.970	....	13
12..	8.10	8.60B	8.10	8.10	8.05	.975	1	13
13..	....	8.55B	....	8.55B	8.90	.986	....	13
14..	....	....	....	8.90N	9.15	.990	....	13
17..	Exchange Closed; President's Day							
18..	....	10.00B	....	10.00B	10.65	.998	....	13
19..	11.20	11.20	11.20	11.20	12.15	.999	2	11
20..	....	12.70B	....	12.15N	12.20	.999	....	11
21..	....	....	11.40A	12.20N	12.40	.999	....	11
24..	....	13.20B	....	13.20B	15.10	.999	..	11
25..	....	16.30B	....	15.10N	15.50	.999	....	10
26..	....	15.65B	....	15.50N	15.35	.999	....	10
27..	....	16.10B	14.10A	14.10A	14.45	.999	....	10
28..	....	....	12.60A	12.60A	11.30	.999	....	10

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	10.55	10.55	10.55	10.55	12.05	.999	....	10
4..	....	12.40B	....	12.40B	14.20	1.000	....	10
5..	....	....	12.30A	12.30A	12.80	1.000	....	10
6..	....	....	....	12.80N	10.45	1.000	....	10
7..	....	12.10B	....	12.10B	12.60	1.000	....	10
10..	....	....	....	....	....	1.000	....	....

MARCH 1986 1350 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	9.20N	10.20	.895	....	195
3..	....	....	9.00A	9.00A	8.30	.876	....	195
6..	....	8.50B	8.00A	8.00A	7.95	.873	....	195
7..	....	8.55B	....	8.55B	8.50	.892	....	195
8..	....	8.70B	....	8.50N	8.50	.894	....	195
9..	....	11.00B	....	11.00B	10.65	.946	....	195
10..	....	....	9.70A	9.70A	9.00	.914	....	195
13..	....	....	7.90A	8.70A	8.70	.909	....	195
14..	....	....	8.30A	8.35A	8.15	.892	....	195
15..	....	....	....	8.15N	8.35	.906	....	195
16..	....	....	....	8.35N	7.95	.895	....	195
17..	....	....	....	7.95N	7.95	.897	....	195
20..	....	....	5.85A	5.85A	6.00	.813	....	195
21..	6.25	6.40	5.40	5.40	5.60	.797	7	196
22..	....	....	5.35A	5.35A	4.25	.702	....	196
23..	3.90	3.95	3.85	3.85	4.00	.679	7	198
24..	....	4.70B	....	4.70B	4.60	.733	4	202
27..	....	....	4.35A	4.60N	4.80	.749	....	198
28..	....	6.05B	....	6.05B	5.60	.828	....	198
29..	....	....	5.10A	5.10A	5.30	.804	....	198
30..	6.30	6.30	6.30	6.30	6.50	.861	2	196
31..	....	....	6.00A	6.00A	6.05	.864	....	196

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.95	4.00	3.95	4.00	4.00	.724	11	207
4..	....	....	3.10A	3.40A	3.35	.642	....	207
5..	....	4.35B	....	4.35B	4.55	.642	....	207
6..	4.45	5.10	4.45	5.10	4.65	.786	30	236
7..	....	5.45B	....	5.40B	4.65	.811	....	236
10..	....	5.60B	....	5.60B	5.70	.890	....	236
11..	....	5.80B	....	5.70N	5.65	.899	....	236
12..	....	6.30B	....	5.80B	5.80	.909	....	236
13..	....	....	....	5.80N	6.55	.943	....	236
14..	....	....	6.50A	6.55N	6.80	.954	....	236
17..	Exchange Closed; President's Day							
18..	7.40	7.60B	7.40	7.40	8.15	.988	2	237
19..	8.90	8.90	8.65A	8.90	9.65	.997	1	237
20..	10.60	10.90	9.90	9.90	9.70	.997	2	190
21..	....	....	8.90A	9.70N	9.90	.998	....	190
24..	....	10.70B	....	10.70B	12.60	.999	....	190
25..	14.25	14.25	13.55	13.55	13.00	.999	13	114
26..	....	13.15B	....	13.00N	12.85	.999	....	115
27..	....	13.60B	11.60A	11.60A	11.95	.999	....	114
28..	....	....	10.10A	10.10A	8.80	.999	....	114

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	8.15A	8.80N	9.55	.999	....	114
4..	....	9.90B	....	9.90B	11.70	.999	....	114
5..	....	....	9.80A	9.80A	10.30	1.000	....	112
6..	....	....	...	10.30N	8.95	1.000	....	112

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1986 1350 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7 . .	9.55	10.15	9.55	10.15	10.10	1.000	2	112
10 . .	....	....	....	....	....	.999	....	....

MARCH 1986 1375 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day							
2 . .	....	....	....	7.15N	8.05	.826	....	23
3 . .	....	....	7.00A	7.00A	6.30	.785	....	23
6 . .	....	6.50B	6.15A	6.20A	6.05	.778	....	23
7 . .	6.50	6.60B	6.50	6.50	6.45	.804	1	24
8 . .	....	6.70B	....	6.45N	6.45	.806	....	24
9 . .	....	8.50B	....	8.50B	8.45	.889	....	24
10 . .	....	....	7.50A	7.50A	6.85	.835	....	24
13 . .	6.75	6.75	5.95A	6.75	6.55	.824	1	23
14 . .	....	....	6.15A	6.30A	6.10	.797	....	23
15 . .	....	....	....	6.10N	6.30	.819	....	23
16 . .	....	....	....	6.30N	5.95	.800	....	23
17 . .	....	....	....	5.95N	5.95	.802	....	23
20 . .	4.40	4.40	4.25	4.25	4.15	.677	2	24
21 . .	....	....	....	4.15N	3.85	.654	....	24
22 . .	3.15	3.15	2.75	2.75	2.80	.536	14	29
23 . .	2.50	2.70	2.20A	2.55	2.60	.508	56	81
24 . .	3.00	3.30	3.00	3.05	3.15	.568	253	221
27 . .	2.85	3.05	2.75	3.05	3.25	.580	11	110
28 . .	4.20	4.20	3.60	3.65	3.85	.682	241	291
29 . .	3.30	3.50B	3.30	3.30	3.45	.647	13	281
30 . .	4.20	4.20	4.00	4.15	4.50	.756	12	275
31 . .	4.30	4.30	4.15A	4.30	4.15	.728	1	276

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	2.70	2.75B	2.55A	2.60	2.50	.531	14	286
4 . .	1.65@.60	2.40	1.60	2.00	2.05	.436	173	410
5 . .	2.60	2.95	2.60	2.80	2.95	.436	32	415
6 . .	3.40	3.55	2.75	2.75	2.85	.602	29	429
7 . .	....	3.50B	....	3.50B	2.90	.630	2	433
10 . .	3.70	3.70	3.70	3.70	3.70	.740	30	433
11 . .	3.75	4.00	3.70	3.70	3.70	.752	7	439
12 . .	....	4.25B	3.60A	3.70N	3.80	.767	....	439
13 . .	4.20	4.45	3.95	4.45	4.40	.832	104	341
14 . .	4.60	4.60	4.60	4.60	4.60	.852	1	342
17 . .	Exchange Closed; President's Day							
18 . .	5.35	6.15B	4.85	5.30B	5.80	.941	26	340
19 . .	6.90	7.80	6.90	7.80	7.20	.978	5	340
20 . .	....	7.80B	....	7.20N	7.25	.982	....	331
21 . .	....	....	6.40A	7.25N	7.50	.987	....	331
24 . .	8.35	8.65	8.35	8.45	10.10	.999	6	326
25 . .	11.85	11.85	11.85	11.85	10.50	.999	1	318
26 . .	....	10.65B	....	10.50N	10.35	.999	....	318
27 . .	....	11.10B	9.10A	9.10A	9.45	.999	....	318
28 . .	7.00	7.00	6.30	6.30	6.35	.986	49	316

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	....	5.80A	6.35N	7.05	.999	....	316
4 . .	....	7.40B	....	7.40B	9.20	.999	....	316
5 . .	6.90	6.90	6.90	6.90	7.80	.999	2	316
6 . .	....	....	....	7.80N	6.45	.999	....	307
7 . .	7.75	7.75	7.65	7.65	7.60	1.000	5	305
10 . .	....	....	....	....	....	.999	....	....

MARCH 1986 1400 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day							
2 . .	5.05	6.05	5.05	6.05	6.10	.736	22	518
3 . .	4.90	4.90	4.65A	4.65A	4.60	.666	4	517
6 . .	....	4.90B	4.40A	4.45A	4.35	.653	....	514
7 . .	....	4.70B	....	4.45B	4.65	.686	....	514
8 . .	4.80	4.80	4.75A	4.80	4.65	.687	....	514
9 . .	6.65	6.65	6.55A	6.55A	6.40	.800	22	512
10 . .	5.40	5.70	5.05A	5.20	5.00	.723	95	520
13 . .	....	....	4.25A	4.90A	4.75	.705	....	520
14 . .	4.30	4.30	4.30	4.30	4.35	.668	30	520
15 . .	4.35	4.35	4.35	4.35	4.50	.695	8	528
16 . .	4.35	4.35	4.20	4.20	4.15	.668	13	528
17 . .	....	....	....	4.15N	4.15	.670	....	528
20 . .	2.85	3.00	2.45	2.75A	2.75	.515	58	583
21 . .	2.95	2.95	2.20	2.50B	2.50	.488	122	650
22 . .	2.15	2.25	1.70	1.70	1.70	.366	299	888
23 . .	1.35@.40	1.80	1.25	1.50	1.60	.338	527	1160
24 . .	1.95	2.00	1.75	1.85	1.95	.393	366	1198
27 . .	1.70@.65	2.00	1.65	2.00	2.05	.399	429	1457
28 . .	2.70	2.70	2.25	2.35B	2.35	.504	220	1537

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1986 1400 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29 . .	2.10	2.20	2.00	2.20	2.10	.462	34	1532
30 . .	2.55	2.80	2.35	2.80	2.90	.585	18	1539
31 . .	2.75	2.75	2.35	2.55	2.60	.549	16	1530

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	1.45	1.50	1.30	1.35	1.40	.334	356	1373
4 . .	1.00	1.15	.90	1.15	1.15	.249	745	1674
5 . .	1.55	1.70	1.50	1.65	1.70	.249	481	1914
6 . .	1.70	2.15	1.60	1.60	1.70	.395	222	1923
7 . .	2.00	2.00	1.60	1.60	1.60	.416	403	1925
10 . .	1.95	2.30B	1.95	2.05	2.20	.528	183	2078
11 . .	2.20	2.30	2.15	2.30	2.05	.538	118	2170
12 . .	2.50	2.50	2.00	2.00	2.10	.553	221	2118
13 . .	2.20	2.55	2.10	2.50	2.60	.637	413	2073
14 . .	2.45	2.60	2.30	2.60	2.60	.663	179	1905
17 . .	Exchange Closed; President's Day							
18 . .	3.20	3.80	3.00	3.80	3.65	.808	735	1667
19 . .	4.30	6.60B	4.30	4.90A	4.95	.905	275	1618
20 . .	5.70	5.80B	5.10	5.15	4.95	.914	214	1461
21 . .	3.95	5.10	3.95	5.10	5.10	.929	29	1449
24 . .	5.95	7.30	5.85	7.30	7.70	.994	93	1430
25 . .	8.70	9.15	8.15	8.15	8.00	.997	9	1423
26 . .	8.45	8.70	7.65A	7.95	7.85	.998	17	1423
27 . .	9.10	9.10	6.60A	6.60A	6.90	.996	101	1423
28 . .	6.50	6.55	4.55	4.55	4.00	.908	110	1389

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	3.40	3.50	3.30A	3.50	4.55	.981	35	1380
4 . .	4.75	4.75	4.75	4.75	6.75	.999	4	1367
5 . .	5.80	5.80	4.85	5.05	5.30	.999	10	1316
6 . .	5.40	5.80B	4.60A	4.60A	3.95	.999	15	1306
7 . .	5.20	6.00B	5.10	5.15	5.10	.999	38	1310
10 . .	....	....	....	....	....	.998	....	....

MARCH 1986 1425 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day							
2 . .	3.40	4.35B	3.30	4.35B	4.40	.630	14	562
3 . .	3.40	3.40	3.15	3.25A	3.20	.529	12	563
6 . .	2.90	3.35B	2.90	2.90	2.95	.512	1	564
7 . .	....	3.30B	....	3.00B	3.20	.547	....	563
8 . .	3.20	3.30B	3.05	3.10	3.20	.547	6	556
9 . .	4.10	4.90	3.15A	4.80A	4.60	.680	6	548
10 . .	3.90	4.00B	3.30	3.30	3.40	.585	50	548
13 . .	....	....	2.75A	3.40N	3.25	.560	....	548
14 . .	2.75	2.95B	2.75	2.75	2.90	.518	1	548
15 . .	2.95	3.00B	2.80A	3.00B	3.05	.546	52	543
16 . .	2.90	2.90	2.80	2.85	2.80	.515	12	544
17 . .	2.95	2.95	2.85	2.85	2.80	.515	10	551
20 . .	2.00	2.00	1.55	1.65	1.60	.352	129	614
21 . .	1.60	1.60	1.35	1.35	1.50	.326	275	830
22 . .	1.30	1.35	.90	.90	1.00	.221	206	905
23 . .	.80	.95B	.70	.85	.90	.198	281	912
24 . .	1.10	1.10	1.00	1.05	1.15	.240	97	936
27 . .	1.00	1.15	.90	1.10	1.15	.240	130	988
28 . .	1.70	1.70	1.40	1.45	1.40	.327	115	972
29 . .	1.25	1.25	1.15	1.25	1.20	.288	129	1092
30 . .	1.25	1.50	1.25	1.40	1.70	.400	242	1106
31 . .	1.40	1.50	1.25	1.50	1.50	.362	171	1211

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	.80	.80	.70	.75A	.70	.177	181	1052
4 . .	.50	.60	.50	.55	.60	.118	44	1024
5 . .	.80	.95	.80	.90A	.90	.118	9	1022
6 . .	.85	1.10	.80	.80	.85	.218	315	1213
7 . .	.95	1.00	.85	.85	.90	.228	117	1208
10 . .	1.10	1.30	1.00	1.20	1.15	.311	115	1209
11 . .	1.05	1.15B	1.05	1.10	1.05	.316	74	1191
12 . .	1.25	1.30B	.95	1.00	1.10	.324	80	1225
13 . .	1.15	1.40	1.00	1.35B	1.35	.401	503	1390
14 . .	1.35	1.40	1.10	1.40	1.30	.423	110	1402
17 . .	Exchange Closed; President's Day							
18 . .	1.60	1.80	1.45	1.75	1.95	.574	283	1457
19 . .	2.50	4.10B	2.50	2.90B	3.00	.728	509	1403
20 . .	3.90	3.90	2.80	3.00B	3.00	.739	322	1644
21 . .	2.35	3.00	2.35	3.00	3.00	.764	73	1361
24 . .	3.80	4.95B	3.75	4.95B	5.25	.955	144	1324
25 . .	6.30	6.85	6.05	6.05	5.60	.972	43	1292
26 . .	5.65	5.95B	5.30A	5.60	5.45	.975	7	1284
27 . .	6.20	6.50	4.40A	4.50	4.50	.959	70	1275
28 . .	4.10	4.10	1.70	2.25	2.10	.676	237	1371

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1986 1425 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.60	2.40	1.45A	2.25	2.40	.825	13	1368
4..	4.00	4.00	4.00	4.00	4.25	.985	3	1368
5..	2.60	2.65B	2.10	2.10	2.95	.962	35	1362
6..	3.00	3.05B	1.80A	1.90	1.80	.903	237	1370
7..	2.65	3.20B	2.65	2.75	2.60	.989	11	1369
10..	....	....	....	....	....	.922	....	....

MARCH 1986 1450 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.50	3.10	2.50	3.10	3.05	.514	19	1043
3..	2.35	2.35	2.00	2.10	2.10	.391	9	1034
6..	1.90	2.30B	1.80	1.85	1.90	.372	81	1044
7..	2.15	2.15	2.05	2.10	2.10	.404	30	1022
8..	2.15	2.20B	1.95	2.00	2.10	.403	376	1251
9..	1.90	3.30B	1.90	3.20	3.15	.541	51	1257
10..	2.40	2.65	2.10	2.35	2.25	.439	259	1256
13..	1.75	2.25	1.75	2.15A	2.10	.410	55	1239
14..	2.00	2.00	1.70	1.80	1.80	.367	188	1361
15..	1.90	1.90	1.70	1.80	1.90	.392	62	1314
16..	1.80	1.85	1.60	1.60	1.70	.361	108	1420
17..	1.80	1.80	1.70	1.75	1.75	.360	85	1415
20..	1.20	1.20	.80	.95	.95	.216	236	1406
21..	.95	.95	.70	.80	.85	.194	568	1930
22..	.75	.75	.45	.45	.50	.118	652	1558
23..	.50	.60	.40	.50	.45	.102	371	1506
24..	.60	.75	.50	.75	.65	.128	350	1623
27..	.55	.65	.55	.60	.65	.125	6	1571
28..	.90	.95	.75	.75	.75	.185	89	1544
29..	.65	.75	.60	.65	.65	.155	105	1565
30..	.90	.90	.75	.90	.90	.237	14	1567
31..	.70@.65	.75B	.65	.75B	.80	.206	19	1572

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.40	.40	.30	.35	.35	.078	231	1658
4..	.15	.30B	.15	.25B	.30	.046	2	1658
5..	.45	.55B	.45	.45	.45	.046	5	1659
6..	.40	.55	.40	.45A	.40	.099	82	1682
7..	.50	.50	.40	.45	.35	.102	55	1587
10..	.50	.50	.50	.50	.50	.148	1	1588
11..	.55	.55	.40	.50	.50	.148	145	1444
12..	.60	.60	.40	.40	.40	.151	184	1415
13..	.45	.65	.45	.65	.65	.200	248	1489
14..	.55	.55	.40	.50B	.50	.212	70	1514
17..	Exchange Closed; President's Day							
18..	.70	.85B	.60	.85B	.90	.314	88	1495
19..	1.00	2.30B	1.00	1.45	1.55	.466	484	1689
20..	1.70	2.00B	1.50A	1.50A	1.50	.470	190	1692
21..	1.00	1.40B	1.00	1.35B	1.50	.492	41	1681
24..	1.80	3.00	1.80	2.75	3.00	.806	152	1594
25..	4.10	4.65	3.15	3.50	3.50	.851	332	1304
26..	3.30	3.85B	3.05A	3.05A	3.25	.851	223	1137
27..	3.95	4.15	2.00	2.00	2.50	.776	16	1142
28..	2.25	2.25	.65	.65	.75	.344	245	1323

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.45	.90	.45	.70	.85	.422	58	1293
4..	1.00	2.30	.90	1.95	2.05	.809	573	1420
5..	1.40@.30	1.40	.75	1.00	1.05	.576	351	1676
6..	.95	1.35B	.35	.50	.45	.176	426	1369
7..	1.25	1.25	.40	.40	.10	.536	374	1029
10..	....	....	....	....	....	.440	....	....

MARCH 1986 1475 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.60	1.80	1.35	1.80	1.95	.398	22	343
3..	1.40	1.40	1.30	1.30	1.35	.268	17	338
6..	1.15	1.40B	1.10	1.10	1.15	.249	15	343
7..	1.30	1.30	1.30	1.30	1.30	.275	1	344
8..	1.20	1.20	1.20	1.20	1.30	.273	1	344
9..	1.15	2.05	1.15	2.05	2.10	.398	20	358
10..	1.75	1.75	1.35	1.40	1.35	.302	55	354
13..	.95	1.20	.95	1.20	1.25	.273	158	412
14..	1.05	1.15	1.00	1.10	1.10	.237	12	405
15..	1.30	1.30	1.30	1.30	1.20	.256	25	423
16..	....	....	1.10A	1.10A	1.00	.230	....	423
17..	1.05	1.05	1.05	1.05	1.05	.227	40	463
20..	.60	.60	.50	.50	.50	.117	42	450
21..	.50	.50	.40	.40	.50	.102	21	455
22..	.40	.40	.25	.25	.20	.055	92	453

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1986 1475 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.25	.25	.25	.25	.25	.046	71	432
24..	.35	.35	.35	.35	.35	.060	2	432
27..	....	....	....	.35N	.30	.056	....	432
28..	.50	.50	.45A	.45A	.40	.090	....	432
29..	....	....	.35A	.35A	.30	.072	....	432
30..	.30	.40	.30	.40	.50	.121	....	432
31..	.35	.35	.35	.35	.40	.100	52	382

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.15	.20	.15	.20	.20	.026	75	428
4..	.15	.15	.15	.15	.15	.015	4	424
5..	....	....	....	.15N	.20	.015	....	424
6..	.20	.20	.20	.20	.15	.037	2	424
7..	....	....	....	.15N	.15	.037	....	424
10..	....	....	....	.15N	.20	.056	....	424
11..	.15	.15	.15	.15	.15	.054	2	422
12..	.20	.20	.10	.10	.10	.054	3	423
13..	....	....	....	.10N	.20	.077	....	423
14..	....	....	....	.20N	.20	.082	....	423
17..	Exchange Closed; President's Day							
18..	.20	.35B	.20	.35B	.40	.126	19	423
19..	.60	1.05B	.40	.60	.65	.222	297	551
20..	.85	.85	.65	.65	.65	.218	5	542
21..	....	....	.45A	.65N	.60	.228	....	542
24..	.80	1.55B	.80	1.55B	1.60	.517	177	459
25..	2.20	2.55	1.95	1.95	1.80	.571	205	414
26..	1.70	2.20	1.30	1.50B	1.55	.553	312	599
27..	2.20	2.20	.80	1.00	1.10	.420	220	740
28..	.80	.80	.30	.30	.25	.107	192	741

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.20	.20	.15A	.20	.20	.095	17	740
4..	.70	.70	.35	.70	.60	.345	24	744
5..	.45	.45	.10	.15	.15	.086	19	729
6..	.30	.30	.10A	.20A	.10	.000	200	531
7..	.05	.20	.05	.20	....	.017	36	....

MARCH 1986 1500 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.00	1.25	1.00	1.25	1.20	.293	25	2882
3..	.75	.75	.75	.75	.80	.169	4	2881
6..	.75	.80B	.70A	.70A	.70	.153	5	2881
7..	.95	.95	.80A	.90A	.75	.172	....	2881
8..	.75	.75	.75	.75	.75	.170	5	2881
9..	.90	1.50	.90	1.25	1.30	.270	70	2903
10..	.95	1.00	.85A	.95	.85	.190	2006	1700
13..	.60	.70B	.60	.70B	.75	.166	9	1700
14..	.65	.65	.60A	.65	.65	.138	5	1697
15..	.70	.70	.65	.65	.65	.152	29	1722
16..	.65@.70	.70	.55A	.55A	.50	.132	21	1725
17..	....	.55B	....	.50N	.55	.129	....	1725
20..	.30	.30	.25	.25	.25	.056	130	1675
21..	.25	.25	.20	.25	.20	.047	129	1596
22..	....	....	.15A	.15A	.10	.022	....	1592
23..	.10	.10	.10	.10	.10	.018	12	1592
24..	.25	.25	.15	.15	.15	.024	2	1593
27..	....	....	....	.15N	.15	.022	....	1593
28..	....	....	....	.15N	.15	.038	....	1593
29..	....	....	....	.15N	.15	.028	....	1593
30..	.15	.25	.15	.25	.25	.053	29	1575
31..	.15	.15	.15	.15	.15	.041	250	1630

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.10	.10	.10	.10	.10	.008	130	1645
4..	....	....	....	.10N	.05	.004	....	1645
5..	....	....	....	.05N	.10	.004	....	1645
6..	.10	.10	.10	.10	.05	.011	1	1646
7..	....	....	....	.05N	.05	.011	....	1646
10..	....	....	....	.05N	.05	.016	....	1645
11..	....	....	....	.05N	.05	.015	....	1645
12..	.05	.05	.05	.05	.05	.015	1	1644
13..	.05	.05	.05	.05	.05	.023	85	1645
14..	....	....	....	.05N	.05	.024	....	1645
17..	Exchange Closed; President's Day							
18..	....	....	....	.10N	.05	.036	....	1645
19..	.20	.30	.20	.30	.30	.075	5	1650
20..	.40	.40	.35A	.35A	.25	.071	3	1648
21..	.20	.20	.15A	.20	.15	.072	20	1648
24..	.25	.60	.25	.60	.65	.222	7	1653
25..	1.00	1.30	.85	.85A	.75	.252	499	1432
26..	.65	1.00	.45	.60	.65	.224	242	1531

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1986 1500 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	.80	.80	.35A	.40	.35	.125	27	1517
28..	.15	.20	.05	.10	.05	.019	55	1507

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.05	.05	.05	.05	....	.008	42	1527
4..	.10	.20	.10	.20	.10	.049	33	1524
5..	....	....	....	.10N	.05	.001	....	1514
6..	....	....	....	.05N	.05	.000	....	1514
7..	CAB	CAB	CAB	.05N	....	.000	....	....

MARCH 1986 1525 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.65	.70	.65	.70	.70	.204	10	514
3..	....	....	.45A	.45A	.40	.099	1	514
6..	.50	.50	.50	.50	.40	.086	11	516
7..	....	....	....	.40N	.45	.098	....	516
8..	....	....	....	.45N	.40	.097	....	516
9..	.60	.70B	.60	.70B	.80	.168	2	516
10..	...	....	.60A	.60A	.50	.110	....	516
13..	....	....	.40A	.40A	.45	.091	....	516
14..	....	....	.35A	.35A	.30	.073	....	516
15..	....	....	....	.30N	.40	.081	....	516
16..	.35	.35	.30	.30	.25	.068	3	515
17..	.30	.30	.30	.30	.30	.066	4	519
20..	.20	.20	.15	.15	.15	.024	12	515
21..	.15	.15	.15	.15	.10	.019	1	516
22..	....	....	....	.10N	.05	.008	....	516
23..	.10	.10	.10	.10	.05	.006	5	512
24..	.10	.10	.10	.10	.05	.008	....	512
27..	....	....	....	.05N	.05	.007	....	512
28..	.10	.10	.10	.10	.05	.013	1	511
29..	....	....	....	.05N	.05	.009	....	511
30..	.05	.05	.05	.05	.05	.020	12	511
31..	....	....	....	.05N	.05	.014	....	511

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.05	.05	.05	.05	.05	.002	6	505
4..	....	....	....	.05N	....	.000	....	505
5..	CAB	CAB	CAB	CAB	CAB	.000	....	505
6..	.05	.05	.05	.05	....	.002	1	504
7..	CAB	CAB	CAB	CAB	CAB	.002	....	504
10..	CAB	CAB	CAB	CAB	CAB	.004	....	504
11..	CAB	CAB	CAB	CAB	CAB	.003	....	504
12..	CAB	CAB	CAB	CAB	CAB	.003	....	504
13..	CAB	CAB	CAB	CAB	CAB	.005	....	504
14..	CAB	CAB	CAB	CAB	CAB	.005	....	504
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.007	....	504
19..	CAB	CAB	CAB	CAB	CAB	.018	....	504
20..	CAB	CAB	CAB	CAB	CAB	.015	....	504
21..	CAB	CAB	CAB	CAB	CAB	.015	....	504
24..	.20	.20	.20	.20	.20	.059	20	504
25..	.35	.50	.35	.35A	.30	.067	33	509
26..	....	....	....	.30N	.25	.051	12	520
27..	.20	.20	.20	.20	.15	.018	2	512
28..	.05	.05	.05	.05	....	.001	85	553

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	16	561
4..	CAB	CAB	CAB	CAB	CAB	.001	....	561
5..	CAB	CAB	CAB	CAB	CAB	.000	....	561
6..	CAB	CAB	CAB	CAB	CAB	.000	....	561

JUNE 1986 1275 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	ICM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	15.00N	16.25	.913	....	12
3..	....	....	....	16.25N	14.10	.916	....	12
6..	....	....	....	14.10N	13.85	.913	....	12
7..	....	....	....	13.85N	14.30	.921	....	12
8..	....	....	....	14.30N	14.25	.921	....	12
9..	....	16.55B	....	16.55B	16.55	.949	....	12
10..	....	....	....	16.55N	14.75	.929	....	12
13..	....	....	....	14.75N	14.45	.925	....	12
14..	....	....	....	14.45N	13.55	.916	....	12
15..	....	....	....	13.55N	14.00	.923	....	12
16..	....	....	....	14.00N	13.60	.916	...	12
17..	....	....	....	13.60N	13.55	.916	....	12
20..	....	....	....	13.55N	11.85	.873	....	12

Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1275 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	....	11.85N	11.25	.865	....	12
22..	....	....	....	11.25N	9.90	.825	....	12
23..	....	....	9.50A	9.50A	9.70	.818	....	12
24..	....	....	....	9.70N	10.35	.840	....	12
27..	....	....	9.90A	10.35N	10.70	.847	....	12
28..	....	....	....	10.70N	11.45	.883	....	12
29..	....	....	....	11.45N	10.95	.871	....	12
30..	....	11.70B	....	11.70B	12.45	.904	...	12
31..	....	....	....	12.45N	11.95	.896	....	12

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	11.95N	9.75	.834	....	12
4..	....	....	8.30A	8.30A	8.90	.804	....	12
5..	....	10.10B	....	10.10B	10.60	.804	....	12
6..	....	....	....	10.60N	10.75	.859	....	12
7..	....	....	....	10.75N	10.70	.868	....	12
10..	....	11.40B	....	11.40B	11.80	.899	....	12
11..	....	....	....	11.80N	11.85	.902	....	12
12..	....	....	....	11.85N	11.85	.906	....	12
13..	....	....	....	11.85N	12.70	922	....	12
14..	....	....	...	12.70N	13.00	.927	....	12
17..	Exchange Closed; President's Day							
18..	....	....	....	13.00N	14.50	.952	....	12
19..	....	....	....	14.50N	15.90	.966	....	12
20..	....	16.40B	....	15.90N	15.85	.967	....	12
21..	15.00	15.00	15.00	15.00	16.00	.968	1	11
24..	....	....	....	16.00N	18.70	.985	....	11
25..	....	....	....	18.70N	19.15	.987	....	11
26..	....	....	....	19.15N	18.90	.987	....	11
27..	....	....	....	18.90N	18.15	.983	....	11
28..	....	....	....	18.15N	15.25	.929	....	11

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	15.25N	15.40	.940	....	11
4..	....	....	....	15.40N	17.85	.961	....	11
5..	....	....	...	17.85N	16.45	.950	....	11
6..	....	....	....	16.45N	15.00	.935	....	11
7..	....	....	....	15.00N	16.20	.948	....	11
10..	....	....	16.00A	16.00A	15.90	.948	....	11
11..	....	16.50B	....	16.50B	17.00	.960	....	11
12..	....	18.60B	....	17.10B	17.60	.965	....	11
13..	....	....	17.30A	17.30A	16.75	.959	....	11
14..	....	17.60B	..	17.60B	17.85	.968	....	11
17..	....	....	....	17.85N	17.55	.968	....	11
18..	....	....	....	17.55N	18.95	.977	....	11
19..	....	....	....	18.95N	20.00	.983	....	11
20..	....	....	....	20.00N	21.10	.987	....	11
21..	....	22.90B	....	22.90B	23.10	.993	....	11
24..	...	....	....	23.10N	19.25	.983	....	11
25..	....	....	17.00A	18.40A	17.70	.976	....	11
26..	....	....	...	17.70N	18.10	.979	....	11
27..	....	....	....	18.10N	19.05	.983	....	11
28..	Exchange Closed; Good Friday							
31..	....	....	18.50A	18.50A	18.35	.982	....	11

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	18.35N	18.40	.983	....	11
2..	....	....	17.35A	17.35A	17.00	.976	....	11
3..	....	17.75B	....	17.75B	17.30	.979	....	11
4..	....	....	....	17.30N	16.50	.975	....	11
7..	....	...	....	16.50N	18.05	.985	....	11
8..	....	....	....	18.05N	17.75	.985	....	11
9..	....	....	....	17.75N	18.45	.988	....	11
10..	....	....	....	18.45N	20.10	.993	....	11
11..	....	....	....	20.10N	19.90	.993	....	11
14..	....	....	....	19.90N	19.65	.994	....	11
15..	....	19.90B	19.60A	19.65N	19.80	.995	....	11
16..	....	....	....	19.80N	22.30	.998	....	11
17..	....	24.40B	....	24.40B	24.00	.999	....	11
18..	....	....	....	24.00N	24.10	.999	....	11
21..	....	....	22.60A	22.60A	23.05	.999	....	11
22..	....	23.60B	22.85A	23.05N	23.25	.999	....	11
23..	....	24.35B	....	24.15B	24.90	.999	....	11
24..	....	25.20B	....	25.20B	25.40	.999	....	11
25..	....	....	24.70A	25.40N	26.95	.999	....	11
28..	....	....	26.60A	26.95N	27.40	.999	....	11
29..	....	....	26.60A	27.40N	26.35	.999	....	11
30..	....	26.90B	....	26.35N	26.00	.999	....	11

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1275 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	25.25A	25.25A	22.75	.999	....	....

JUNE 1986 1300 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	12.85N	13.90	.874	....	5
3..	....	....	12.90A	12.90A	12.05	.870	....	5
6..	....	....	....	12.05N	11.80	.866	....	5
7..	....	12.30B	....	12.30B	12.20	.877	....	5
8..	....	....	....	12.20N	12.15	.877	....	5
9..	....	14.50B	....	14.50B	14.10	.916	....	5
10..	....	....	13.40A	13.40A	12.60	.867	....	5
13..	....	....	12.00A	12.30A	12.35	.882	....	5
14..	....	....	12.20A	12.20A	11.70	.869	....	5
15..	....	11.80B	....	11.80B	12.20	.878	....	5
16..	....	....	....	12.20N	11.55	.868	....	5
17..	....	....	....	11.55N	11.50	.868	....	5
20..	....	....	10.60A	10.60A	9.75	.810	....	5
21..	....	....	....	9.75N	9.35	.800	....	5
22..	....	....	8.50A	8.50A	8.05	.748	....	5
23..	....	....	7.75A	7.75A	7.90	.739	....	5
24..	....	8.60B	....	8.60B	8.50	.767	....	5
27..	....	....	8.10A	8.50N	8.80	.774	....	5
28..	....	9.70B	....	9.70B	9.45	.820	....	5
29..	....	....	9.00A	9.00A	8.95	.805	....	5
30..	....	9.65B	....	9.65B	10.35	.848	....	5
31..	....	....	9.85A	9.85A	9.90	.837	....	5

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	9.90N	7.90	.755	....	5
4..	....	....	6.80A	6.80A	7.20	.718	....	5
5..	....	8.30B	....	8.30B	8.70	.718	....	5
6..	....	....	....	8.70N	8.80	.787	....	5
7..	....	9.30B	....	9.30B	8.75	.798	....	5
10..	....	9.30B	....	9.30B	9.80	.839	....	5
11..	....	10.00B	....	10.00B	9.80	.842	....	5
12..	....	10.10B	....	9.80N	9.90	.848	....	5
13..	....	....	....	9.90N	10.50	.871	....	5
14..	....	....	....	10.50N	10.75	.877	....	5
17..	Exchange Closed; President's Day							
18..	....	11.25B	....	11.25B	12.10	.914	....	5
19..	....	12.65B	....	12.65B	13.55	.937	....	5
20..	....	14.00B	....	13.55N	13.50	.938	....	5
21..	12.90	12.90	12.90	12.90	13.60	.940	1	5
24..	....	14.40B	....	14.40B	16.25	.969	....	5
25..	....	....	....	16.25N	16.80	.973	....	5
26..	....	16.90B	....	16.80N	16.55	.972	....	5
27..	....	17.00B	15.00A	15.00A	15.60	.966	....	5
28..	....	....	....	15.60N	12.90	.888	....	5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	12.10A	12.90N	13.10	.903	....	5
4..	....	13.75B	....	13.75B	15.55	.934	....	5
5..	....	....	15.40A	15.40A	14.05	.917	....	5
6..	....	....	14.00A	14.00A	12.75	.896	....	5
7..	....	13.60B	....	13.60B	13.85	.914	....	5
10..	....	....	13.70A	13.70A	13.55	.913	....	5
11..	....	14.50B	....	14.50B	14.55	.931	....	5
12..	....	16.15B	....	14.65B	15.10	.939	....	5
13..	....	....	14.70A	14.70A	14.30	.929	....	5
14..	....	14.95B	....	14.95B	15.35	.944	....	5
17..	....	....	14.85A	14.85A	15.05	.943	....	5
18..	....	....	....	15.05N	16.40	.958	....	5
19..	....	17.55B	....	17.55B	17.50	.967	....	5
20..	....	18.20B	....	18.20B	18.55	.975	....	5
21..	....	20.40B	....	20.40B	20.60	.985	....	5
24..	....	....	18.50A	18.50A	16.80	.967	....	5
25..	....	....	14.35A	16.15A	15.25	.954	....	5
26..	....	....	....	15.25N	15.75	.960	....	5
27..	....	16.90B	....	16.90B	17.00	.967	....	5
28..	Exchange Closed; Good Friday							
31..	....	....	16.50A	16.50A	15.80	.965	....	5

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	15.30A	15.80N	15.80	.966	....	5
2..	....	16.20B	14.85A	14.85A	14.45	.954	....	5
3..	....	15.20B	....	15.20B	14.80	.958	....	5
4..	....	....	13.70A	13.70A	13.95	.951	....	5
7..	....	14.10B	....	14.10B	15.60	.969	....	5
8..	....	16.70B	....	15.60N	15.30	.969	....	5
9..	....	....	....	15.30N	15.85	.974	....	5
10..	....	15.90B	15.60A	15.90B	17.55	.984	....	5

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1300 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	17.05A	17.05A	17.35	.984	....	5
14..	....	17.40B	17.10A	17.35N	17.20	.985	....	5
15..	....	17.40B	17.10A	17.20N	17.25	.987	....	5
16..	....	19.40B	....	19.40B	19.80	.994	....	5
17..	....	21.90B	....	21.90B	21.50	.997	....	....
23..	....	21.85B	....	21.65B	22.40	.999	....	....
28..	....	....	24.10A	24.45N	24.90	.999	....	....

JUNE 1986 1325 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	10.80N	11.90	.826	....	10
3..	....	....	11.00A	11.00A	10.15	.812	....	10
6..	....	10.55B	....	10.55B	9.90	.805	....	10
7..	....	10.40B	....	10.40B	10.25	.820	....	10
8..	....	....	....	10.25N	10.20	.819	....	10
9..	....	12.50B	....	12.50B	12.05	.871	....	10
10..	....	....	11.40A	11.40A	10.60	.832	....	10
13..	....	....	9.90A	10.10A	10.30	.824	....	10
14..	....	....	10.20A	10.20A	9.80	.807	....	10
15..	....	....	....	9.80N	10.20	.820	....	10
16..	....	....	....	10.20N	9.60	.806	....	10
17..	....	....	....	9.60N	9.55	.806	....	10
20..	....	....	8.80A	8.80A	7.90	.732	....	10
21..	....	....	7.75A	7.75A	7.65	.719	....	10
22..	....	....	....	7.65N	6.50	.658	....	10
23..	6.30	6.30	6.20A	6.30	6.20	.647	2	8
24..	....	6.90B	....	6.90B	6.85	.679	....	8
27..	....	....	6.50A	6.85N	7.15	.686	....	8
28..	....	7.90B	....	7.90B	7.75	.742	....	8
29..	....	....	7.25A	7.25A	7.20	.723	....	8
30..	....	7.80B	....	7.80B	8.45	.777	....	8
31..	....	....	8.00A	8.00A	7.90	.762	....	8

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	6.25	6.25	6.25	6.25	6.25	.662	1	7
4..	....	....	5.30A	5.30A	5.65	.619	....	7
5..	....	6.70B	....	6.70B	6.95	.619	....	7
6..	....	....	....	6.95N	7.10	.699	....	7
7..	....	7.50B	....	7.50B	7.05	.711	....	7
10..	....	7.60B	....	7.60B	7.90	.761	....	7
11..	....	8.10B	....	8.10B	7.95	.765	....	7
12..	....	8.30B	....	7.95N	8.00	.772	....	7
13..	....	....	....	8.00N	8.55	.801	....	7
14..	....	....	....	8.55N	8.75	.809	....	7
17..	Exchange Closed; President's Day							
18..	....	9.40B	....	9.40B	9.90	.859	....	7
19..	....	10.50B	....	10.50B	11.40	.893	....	7
20..	....	11.80B	....	11.40N	11.40	.893	....	7
21..	10.80	10.80	10.80	10.80	11.50	.896	1	7
24..	....	12.25B	....	12.25B	13.85	.942	....	7
25..	....	....	....	13.85N	14.65	.949	....	7
26..	....	....	14.60A	14.65N	14.10	.947	....	7
27..	....	14.70B	12.85A	12.85A	13.20	.936	....	7
28..	....	....	....	13.20N	10.75	.833	....	7

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	10.05A	10.75N	11.00	.853	....	7
4..	....	11.55B	....	11.55B	13.25	.895	....	7
5..	....	....	13.20A	13.20A	11.90	.870	....	7
6..	....	....	....	11.90N	10.75	.843	....	7
7..	....	11.40B	....	11.40B	11.75	.867	....	7
10..	....	....	11.45A	11.45A	11.45	.864	....	7
11..	....	12.50B	....	12.50B	12.40	.889	....	7
12..	....	13.80B	....	12.40N	12.85	.901	....	7
13..	....	....	12.50A	12.50A	12.15	.886	....	7
14..	....	12.80B	....	12.80B	13.10	.907	....	7
17..	....	....	12.75A	12.75A	12.80	.905	....	7
18..	....	....	....	12.80N	14.00	.927	....	7
19..	....	15.05B	....	15.05B	14.95	.941	....	7
20..	....	15.65B	....	15.65B	16.05	.954	....	7
21..	....	17.80B	....	17.80B	18.10	.972	....	7
24..	....	....	16.00A	16.00A	14.35	.940	....	7
25..	....	....	12.15A	13.75A	12.95	.919	....	7
26..	....	....	....	12.95N	13.35	.928	....	7
27..	....	14.50B	....	14.50B	14.15	.940	....	7
28..	Exchange Closed; Good Friday							
31..	....	....	13.10A	14.00A	13.40	.935	....	7

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1325 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	13.00A	13.40N	13.40	.937	....	7
2..	....	13.65B	12.50A	12.50A	12.15	.917	....	7
3..	....	12.80B	....	12.80B	12.40	.923	....	7
4..	....	....	11.50A	11.50A	11.65	.911	....	7
7..	....	11.75B	....	11.75B	13.10	.941	....	7
8..	....	14.15B	....	13.10N	12.85	.941	....	7
9..	....	....	....	12.85N	13.40	.948	....	7
10..	....	....	13.15A	13.40N	15.05	.966	....	7
11..	....	....	14.55A	14.55A	14.85	.966	....	7
14..	....	14.90B	14.70A	14.85N	14.65	.968	....	7
15..	....	....	14.60A	14.65N	14.75	.971	....	7
16..	....	16.95B	....	16.95B	17.30	.986	....	7
17..	....	19.40B	....	19.40B	19.05	.992	....	4
18..	....	....	....	19.05N	19.10	.993	....	4
21..	....	....	17.60A	17.60A	18.00	.992	....	4
22..	....	18.50B	17.85A	18.00N	18.25	.993	....	4
23..	....	19.35B	....	19.15B	19.90	.996	....	4
24..	....	20.20B	....	20.20B	20.45	.997	....	4
25..	....	....	19.75A	20.45N	22.05	.998	....	4
28..	....	....	21.60A	22.05N	22.40	.999	....	4
29..	....	....	21.60A	22.40N	21.35	.999	....	4
30..	....	21.80B	....	21.35N	21.00	.999	....	4

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	20.25A	20.25A	17.75	.996	....	....

JUNE 1986 1350 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	9.70B	....	9.70B	9.95	.768	....	18
3..	....	....	9.10A	9.10A	8.40	.741	....	18
6..	....	8.70B	8.20A	8.20A	8.15	.732	....	18
7..	....	8.55B	....	8.55B	8.45	.749	....	18
8..	....	8.65B	....	8.45N	8.40	.748	....	18
9..	9.20	10.65B	9.20	10.65B	10.10	.812	1	18
10..	....	....	9.20A	9.20A	8.80	.764	....	18
13..	....	....	8.10A	8.25A	8.50	.753	....	18
14..	....	....	8.30A	8.30A	8.00	.732	....	18
15..	....	8.05B	....	8.05B	8.40	.747	....	18
16..	....	....	....	8.40N	7.90	.730	....	18
17..	....	....	....	7.90N	7.85	.729	....	18
20..	....	....	7.20A	7.20A	6.30	.642	....	18
21..	....	....	6.15A	6.15A	6.10	.628	....	18
22..	....	....	5.40A	5.40A	5.15	.560	....	18
23..	4.75	4.75	4.50	4.50	4.95	.548	32	46
24..	5.60	5.60	5.60	5.60	5.40	.582	2	45
27..	....	....	5.10A	5.40N	5.70	.589	....	45
28..	....	6.40B	....	6.40B	6.15	.651	....	45
29..	....	....	5.75A	5.75A	5.60	.629	....	45
30..	6.00	6.15B	6.00	6.00	6.70	.690	1	44
31..	....	....	6.50A	6.50A	6.30	.673	....	44

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.90A	4.90A	4.90	.560	....	44
4..	4.35	4.55	4.00A	4.55	4.30	.513	6	49
5..	5.50	5.50	5.50	5.50	5.45	.513	5	49
6..	....	....	....	5.45N	5.55	.599	....	49
7..	....	5.90B	....	5.55N	5.50	.612	....	49
10..	6.35	6.35	6.35	6.35	6.20	.667	1	48
11..	....	6.40B	....	6.40B	6.30	.672	....	48
12..	....	6.50B	....	6.30N	6.35	.680	....	47
13..	6.50	6.50	6.50	6.50	6.80	.714	1	48
14..	....	....	....	6.80N	6.95	.724	....	48
17..	Exchange Closed; President's Day							
18..	....	7.40B	....	7.40B	8.00	.785	....	48
19..	....	8.50B	....	8.50B	9.40	.830	....	48
20..	....	9.80B	....	9.40N	9.40	.830	....	48
21..	....	....	8.90A	9.40N	9.50	.833	....	48
24..	10.40	10.65B	10.40	10.65B	11.70	.900	2	48
25..	13.05	13.05	13.05	13.05	12.05	.910	3	45
26..	....	12.10B	....	12.05N	11.95	.906	....	45
27..	....	12.50B	10.90A	10.90A	11.15	.890	....	45
28..	....	....	11.00A	11.15N	8.80	.764	....	45

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	8.55	8.55	8.10A	8.55	9.20	.788	6	49
4..	10.90	10.90	10.90	10.90	11.20	.843	3	49
5..	9.60	9.60	9.10A	9.60	9.90	.810	3	46
6..	....	....	....	9.90N	8.85	.775	....	46
7..	....	9.40B	....	9.40B	9.75	.805	....	46
10..	....	....	....	9.75N	9.40	.801	....	46

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1350 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	10.50B	....	10.50B	10.35	.833	....	46
12..	....	11.80B	....	10.35N	10.75	.848	....	46
13..	....	....	10.35A	10.35A	10.05	.829	....	46
14..	....	10.70B	....	10.70B	10.95	.857	....	46
17..	....	....	10.75A	10.75A	10.70	.852	....	46
18..	....	11.75B	....	11.75B	11.65	.882	....	46
19..	....	12.70B	....	12.70B	12.70	.903	....	46
20..	....	13.30B	....	13.30B	13.70	.921	....	46
21..	....	15.30B	....	15.30B	15.60	.949	....	46
24..	....	....	13.60A	13.60A	12.15	.899	....	46
25..	....	....	10.00A	11.50A	10.75	.869	....	46
26..	....	....	....	10.75N	11.15	.881	....	46
27..	....	12.20B	....	12.20B	11.90	.899	....	46
28..	Exchange Closed; Good Friday							
31..	....	....	11.00A	11.60A	11.20	.889	....	46

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	10.55A	11.20N	11.20	.892	....	46
2..	....	11.45B	10.45A	10.45A	10.00	.862	....	46
3..	....	10.80B	....	10.80B	10.25	.871	....	46
4..	....	....	9.40A	9.40A	9.50	.853	....	46
7..	....	9.60B	....	9.60B	10.90	.895	....	46
8..	....	11.50B	....	10.90N	10.65	.895	....	46
9..	10.85	10.90	10.45A	10.90	11.15	.905	271	312
10..	....	....	....	11.15N	12.65	.935	....	311
11..	....	....	12.20A	12.40A	12.45	.934	....	311
14..	....	12.50B	12.35A	12.45N	12.25	.937	....	311
15..	....	....	12.20A	12.25N	12.30	.941	....	311
16..	....	14.40B	....	14.40B	14.85	.970	....	311
17..	....	16.90B	....	16.90B	16.55	.982	....	311
18..	....	....	16.35A	16.55N	16.60	.984	....	311
21..	....	....	15.00A	15.35A	15.55	.981	....	311
22..	....	16.00B	15.35A	15.55N	15.75	.983	....	311
23..	....	16.85B	....	16.65B	17.40	.990	....	311
24..	....	17.70B	....	17.70B	17.95	.992	....	311
25..	....	....	17.25A	17.95N	19.55	.996	....	277
28..	....	....	19.10A	19.55N	19.90	.997	....	6
29..	....	....	19.10A	19.90N	18.85	.996	....	2
30..	....	19.40B	....	18.85N	18.50	.996	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	17.75A	17.75A	15.25	.988	....	2
2..	....	16.90B	....	16.90B	16.95	.994	....	2
5..	....	19.40B	....	18.50B	18.55	.998	....	2
6..	....	....	17.15A	18.15A	18.35	.998	....	2
7..	....	18.65B	18.10A	18.65B	18.95	.998	....	2
8..	....	19.30B	....	18.95N	18.40	.998	....	2
9..	....	18.50B	....	18.40N	18.20	.998	....	2
12..	....	19.10B	....	19.10B	19.65	.999	....	2
13..	....	....	19.05A	19.05A	18.55	.999	....	2
14..	....	....	18.25A	18.55N	18.30	.999	....	2
15..	....	18.40B	....	18.30N	18.30	.999	....	2
16..	16.80	16.80	16.80	16.80	16.40	.999	2	2
19..	....	....	....	16.40N	18.15	.999	....	2
20..	....	....	....	16.70A	16.35	.999	....	2
21..	....	....	16.20A	16.20A	15.70	.999	....	2
22..	....	....	15.30A	15.30A	13.95	.999	....	2
23..	....	....	13.85A	13.85A	13.90	.999	....	2
26..	Exchange Closed; Memorial Day							
27..	....	....	....	13.90N	15.20	.999	....	2
28..	....	....	....	15.20N	14.70	.999	....	2
29..	....	....	....	14.70N	13.70	.999	....	2
30..	....	....	12.95A	12.95A	12.20	.999	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	12.20N	12.45	.999	....	1
3..	....	....	....	12.45N	14.00	1.000	....	1
4..	....	....	....	14.00N	13.50	1.000	....	1
5..	....	....	....	13.50N	14.85	1.000	....	1
6..	....	....	....	14.85N	15.70	1.000	....	1
9..	....	....	....	....	....	1.000	....	....

JUNE 1986 1375 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	7.45	7.85B	7.45	7.85B	8.25	.702	1	15
3..	7.30	7.30	7.30	7.30	6.80	.659	1	15
6..	....	7.05B	6.60A	6.65A	6.60	.648	....	15
7..	....	7.05B	....	7.05B	6.85	.667	....	15
8..	....	6.95B	....	6.85N	6.80	.666	....	15
9..	....	9.00B	....	9.00B	8.35	.741	....	15
10..	....	....	7.50A	7.50A	7.15	.684	....	15

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1375 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	....	6.50A	6.60A	6.85	.670	....	15
14..	....	....	6.80A	6.80A	6.40	.646	....	15
15..	....	6.45B	....	6.45B	6.75	.662	....	15
16..	....	....	....	6.75N	6.30	.644	....	15
17..	....	....	....	6.30N	6.25	.642	....	15
20..	....	....	5.70A	5.70A	5.00	.546	....	15
21..	....	....	4.85A	4.85A	4.80	.530	....	15
22..	4.50	4.50	3.90	3.90	3.90	.460	201	216
23..	3.50	3.80B	3.50	3.80B	3.75	.448	200	216
24..	....	4.20B	....	4.20B	4.05	.462	....	216
27..	....	....	3.95A	4.05N	4.45	.487	....	216
28..	5.00	5.00	4.95	4.95	4.80	.552	2	216
29..	4.30	4.45	4.30	4.45	4.30	.528	2	216
30..	....	4.85B	....	4.85B	5.15	.594	3	215
31..	5.00	5.00	5.00	5.00	4.85	.575	1	215

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.80	3.80	3.65	3.65	3.65	.455	8	214
4..	3.20	3.50B	3.20	3.20	3.25	.409	....	215
5..	4.20	4.20	4.20	4.20	4.15	.409	5	216
6..	4.15	4.15	4.15	4.15	4.25	.494	5	211
7..	....	4.50B	....	4.30B	4.20	.507	....	211
10..	4.80	4.80	4.80	4.80	4.80	.564	1	210
11..	....	5.00B	....	5.00B	4.90	.568	....	210
12..	5.45	5.45	5.00	5.00	4.85	.577	2	209
13..	4.90	5.10	4.90	5.10	5.25	.615	3	208
14..	....	....	....	5.25N	5.35	.625	...	208
17..	Exchange Closed; President's Day							
18..	5.80	5.80	5.80	5.80	6.40	.694	1	207
19..	7.05	7.80	7.05	7.80	7.60	.749	1	207
20..	7.75	7.95B	7.75	7.75	7.60	.748	6	202
21..	....	....	7.10A	7.60N	7.60	.753	....	202
24..	8.30	8.30	8.30	8.30	9.65	.839	2	202
25..	11.00	11.00	10.75	10.75	10.00	.853	9	197
26..	....	10.10B	....	10.00N	9.90	.848	....	197
27..	....	10.40B	8.90A	8.90A	9.10	.825	....	197
28..	....	....	9.05A	9.10N	7.05	.684	....	197

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	7.10	7.10	6.35A	7.10	7.40	.710	1	198
4..	....	7.55B	....	7.55B	9.20	.777	....	197
5..	....	....	9.00A	9.00A	8.05	.737	....	197
6..	8.10	8.10	8.10	8.10	7.10	.695	1	196
7..	....	7.60B	....	7.60B	7.85	.731	....	196
10..	....	....	7.20A	7.20A	7.60	.724	....	196
11..	....	8.50B	....	8.50B	8.40	.763	....	196
12..	....	9.60B	....	8.40N	8.85	.761	....	196
13..	....	....	8.45A	8.45A	8.20	.756	....	196
14..	8.70	8.75	8.70	8.75	9.00	.791	2	195
17..	....	....	8.65A	8.65A	8.70	.783	....	195
18..	....	9.35B	....	9.35B	9.75	.823	....	195
19..	....	10.60B	....	10.60B	10.60	.849	....	195
20..	....	11.15B	....	11.15B	11.45	.875	....	195
21..	....	13.00B	....	13.00B	13.30	.914	....	195
24..	....	....	11.40A	11.40A	10.10	.842	....	195
25..	....	....	8.10A	9.50A	8.75	.802	....	195
26..	....	....	....	8.75N	9.10	.817	....	195
27..	....	10.20B	....	10.20B	9.80	.841	....	195
28..	Exchange Closed; Good Friday							
31..	....	....	9.00A	9.35A	9.15	.826	....	195

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	8.65A	9.15N	9.10	.829	....	195
2..	....	9.30B	8.35A	8.35A	8.00	.789	....	195
3..	....	8.55B	....	8.55B	8.25	.800	....	195
4..	....	....	7.40A	7.40A	7.55	.776	....	195
7..	....	7.60B	....	7.60B	8.75	.830	....	195
8..	....	9.35B	....	8.75N	8.55	.830	....	195
9..	....	....	8.40A	8.55N	9.00	.843	....	195
10..	....	9.05B	....	9.00N	10.45	.887	....	195
11..	....	....	10.00A	10.20A	10.20	.885	....	195
14..	....	10.25B	10.05A	10.20N	10.00	.887	....	195
15..	....	....	9.95A	10.00N	10.15	.893	....	195
16..	....	12.25B	....	12.25B	12.40	.940	....	195
17..	....	14.40B	....	14.40B	14.05	.962	....	195
18..	....	....	13.85A	14.05N	14.10	.965	....	195
21..	....	....	12.60A	12.85A	13.05	.959	....	195
22..	....	13.50B	12.85A	13.05N	13.25	.962	....	195
23..	14.10	14.35B	14.10	14.15B	14.90	.977	1	195
24..	....	15.20B	....	15.20B	15.45	.981	....	194
25..	....	....	14.75A	15.45N	17.05	.989	....	194
28..	....	....	16.60A	17.05N	17.40	.992	....	194
29..	....	....	16.60A	17.40N	16.35	.990	....	194

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1375 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	....	17.00B	....	16.35N	16.00	.989	....	194

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	15.25A	15.25A	12.75	.971	....	96
2..	13.90	14.40B	13.90	14.40B	14.45	.984	1	96
5..	....	16.90B	....	15.30B	16.05	.993	....	96
6..	....	....	14.30A	15.70A	15.85	.993	....	96
7..	....	16.15B	15.60A	16.15B	16.50	.995	....	95
8..	....	16.85B	....	16.50N	15.90	.995	....	95
9..	....	15.95B	....	15.90N	15.70	.995	....	95
12..	....	16.60B	....	16.60B	17.15	.998	....	95
13..	....	....	16.55A	16.55A	16.05	.997	....	95
14..	....	....	15.75A	16.05N	15.80	.997	....	95
15..	....	15.90B	....	15.80N	15.80	.998	....	95
16..	....	....	14.60A	14.60A	13.90	.996	....	95
19..	....	....	....	13.90N	15.65	.999	....	95
20..	....	....	....	14.20A	13.85	.998	....	95
21..	....	...	13.70A	13.70A	13.20	.998	....	95
22..	....	....	11.85A	11.85A	11.45	.996	....	95
23..	....	....	11.35A	11.35A	11.40	.997	....	95
26..	Exchange Closed; Memorial Day							
27..	....	12.75B	....	12.75B	12.70	.999	....	95
28..	....	....	....	12.70N	12.20	.999	....	95
29..	....	....	....	12.20N	11.20	.999	....	95
30..	....	....	10.45A	10.45A	9.70	.999	....	95

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	9.70N	9.95	.999	....	95
3..	....	....	....	9.95N	11.50	.999	....	5
4..	....	....	....	11.50N	11.00	1.000	....	5
5..	....	....	....	11.00N	12.35	1.000	....	4
6..	13.05	13.05	13.05	13.05	13.20	1.000	1	4
9..	....	....	....	....	....	1.000	....	....

JUNE 1986 1400 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	6.05	6.40B	6.05	6.40B	6.65	.631	1	411
3..	5.90	5.90	5.90	5.90	5.40	.571	1	411
6..	5.40	5.55B	5.25A	5.25A	5.20	.559	....	411
7..	5.50	5.60B	5.50	5.50	5.45	.579	2	411
8..	....	5.50B	....	5.45N	5.40	.577	....	411
9..	6.70	6.70	6.70	6.70	6.75	.659	....	411
10..	6.20	6.35	6.10A	6.15A	5.70	.595	202	609
13..	5.30	5.30	5.10A	5.20A	5.45	.580	1	608
14..	....	....	5.20A	5.20A	5.05	.554	25	608
15..	....	....	....	5.05N	5.30	.571	25	608
16..	5.35	5.35	5.20A	5.20A	4.90	.550	6	614
17..	5.10	5.10	5.10	5.10	4.90	.549	20	634
20..	4.25	4.25	3.90	3.90	3.75	.448	8	635
21..	3.85	3.85	3.50	3.50	3.70	.432	3	635
22..	3.45	3.45	3.00	3.05	2.95	.364	12	640
23..	2.70	3.20	2.35	2.95	2.80	.352	238	815
24..	3.05	3.25	3.00	3.25	3.05	.384	260	1075
27..	3.05	3.35	3.00A	3.35	3.45	.388	101	1175
28..	4.00	4.00	3.50	3.65	3.60	.452	771	1747
29..	3.30	3.45B	3.30	3.30	3.20	.427	7	1749
30..	3.55	3.75B	3.55	3.75B	3.95	.493	4	1749
31..	3.80	3.80	3.70	3.70	3.60	.473	4	1753

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.65	2.80	2.60	2.60	2.70	.355	140	1667
4..	2.25	2.50	2.20	2.45	2.45	.312	223	1879
5..	3.15	3.15	3.00	3.00	3.10	.312	4	1873
6..	3.15	3.15	3.15	3.15	3.20	.392	190	2063
7..	3.30	3.40B	3.10A	3.30	3.10	.403	17	1860
10..	3.80	3.80	3.50	3.50	3.65	.458	123	2000
11..	3.70	3.75B	3.70	3.70	3.70	.462	5	2005
12..	3.80	3.80	3.80	3.80	3.65	.470	1	2005
13..	4.00	4.00	3.80	3.95	3.95	.509	10	1997
14..	3.90	3.90	3.90	3.90	4.05	.519	2	1997
17..	Exchange Closed; President's Day							
18..	4.35	4.50	4.25A	4.50	4.90	.592	5	1994
19..	5.40	6.70	5.40	5.90	6.00	.654	4	1991
20..	6.65	6.65	5.75	5.95	6.00	.652	317	1690
21..	....	....	5.50A	6.00N	5.95	.657	7	1689
24..	7.55	7.55	7.55	7.55	7.85	.760	7	1689
25..	9.00	9.30	8.30	8.30	8.20	.778	19	1691
26..	8.60	8.60	8.30	8.30	8.10	.771	3	1689
27..	8.10	8.50B	7.10	7.10	7.40	.741	6	1683
28..	7.00	7.00	5.50	5.50	5.45	.596	15	1677

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1400 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	5.70B	5.00A	5.70B	5.85	.623	....	1676
4	6.70	6.75B	6.50A	6.70	7.45	.699	10	1686
5	....	....	5.90A	6.60A	6.45	.653	....	1686
6	6.45	6.80B	6.45	6.45	5.60	.606	1	1687
7	....	6.60B	....	6.40B	6.25	.645	....	1687
10	5.45	6.20	5.40	6.20	6.05	.636	50	1692
11	....	6.60B	....	6.60B	6.75	.680	....	1692
12	7.55	7.80B	7.50	7.60	7.10	.701	18	1673
13	6.65	6.65	6.65	6.65	6.45	.672	1	1673
14	7.20	7.20	7.20	7.20	7.20	.712	2	1673
17	....	....	6.80A	7.20N	6.85	.701	....	1673
18	....	7.45B	....	7.45B	7.85	.748	....	1673
19	8.15	8.60B	7.70	8.60B	8.60	.781	14	1681
20	9.10	9.15B	8.85	8.95	9.45	.813	9	1673
21	....	11.00B	....	11.00B	11.15	.865	....	1673
24	8.70	8.70	8.60	8.60	8.15	.768	10	1682
25	6.60	7.30B	6.60	7.30B	6.95	.718	25	1682
26	7.00	7.00	7.00	7.00	7.25	.737	2	1683
27	....	8.20B	....	7.70B	7.85	.766	....	1683
28	Exchange Closed; Good Friday							
31	....	....	7.10A	7.55A	7.20	.745	....	1683

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.90	6.90	6.70A	6.90	7.20	.747	4	1681
2	....	7.25B	6.55A	6.55A	6.20	.698	....	1679
3	....	6.70B	....	6.30B	6.40	.710	....	1679
4	....	....	5.60A	5.60A	5.85	.681	....	1679
7	6.00	6.20	6.00	6.20	6.90	.745	6	1673
8	7.30	7.35B	6.95A	6.95A	6.65	.745	40	1673
9	....	7.00B	6.55A	7.00B	7.10	.761	....	1673
10	7.10	8.20B	6.90A	8.20B	8.40	.818	3	1672
11	....	....	7.85A	8.05A	8.15	.814	....	1672
14	7.95	8.10B	7.95	8.10B	7.90	.815	5	1672
15	....	....	....	7.90N	7.95	.822	....	1672
16	9.80	10.15	9.80	10.15	10.15	.891	17	1670
17	12.05@.10	12.30	12.00A	12.30	11.70	.926	122	1790
18	11.20	11.20	11.10A	11.20	11.70	.930	4	1785
21	....	....	10.40A	10.60A	10.70	.919	....	1785
22	10.80	11.25B	10.60A	11.20	10.90	.924	4	1781
23	12.55	12.55	12.55	12.55	12.45	.951	1	1781
24	13.10	13.10	13.10	13.10	12.95	.959	1	1780
25	....	....	12.40A	12.95N	14.55	.974	....	1779
28	....	....	14.00A	14.55N	14.90	.981	....	1779
29	14.30	14.30	14.30	14.30	13.90	.975	3	1776
30	....	14.45B	13.85A	13.90N	13.55	.974	....	1776

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12.85	12.85	12.10A	12.10A	10.40	.935	1	1776
2	11.50	12.10	11.50	11.80A	11.95	.961	4	1775
5	....	13.65B	....	13.40B	13.60	.981	....	1775
6	....	....	12.10A	13.10A	13.40	.981	....	1775
7	....	13.70B	13.20A	13.70B	14.00	.986	....	1773
8	....	14.35B	13.80A	13.80A	13.40	.984	....	1773
9	....	....	....	13.40N	13.25	.984	....	1623
12	....	14.15B	....	14.15B	14.65	.994	....	1623
13	....	....	13.20A	13.20A	13.55	.991	....	1621
14	13.25	13.50B	13.25	13.50B	13.30	.991	1	1459
15	13.30	13.40B	13.30	13.30	13.30	.993	98	1459
16	....	....	12.10A	12.10A	11.40	.986	....	1459
19	....	12.65B	....	12.65B	13.15	.996	....	1457
20	11.15	11.15	11.15	11.15	11.35	.992	10	1456
21	....	....	11.20A	11.20A	10.70	.991	....	1456
22	....	....	10.30A	10.30A	8.95	.980	....	1456
23	....	....	8.85A	8.95N	8.90	.984	....	1456
26	Exchange Closed; Memorial Day							
27	8.90	10.85	8.90	10.40	10.20	.998	50	1416
28	10.00	10.50	9.50	9.50	9.70	.998	48	1389
29	9.40	9.40	9.30	9.30	8.70	.997	50	1362
30	....	....	7.95A	7.95A	7.20	.993	....	1362

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	7.75B	6.95A	7.75B	7.45	.999	....	1362
3	9.60	9.60	9.20A	9.20A	9.00	.999	2	1358
4	....	....	8.70A	8.70A	8.50	.999	....	1357
5	9.40	9.40	9.40	9.40	9.85	1.000	2	1333
6	....	10.10B	....	10.10B	10.70	1.000	....	1333
9	....	....	....	....	....	.999	....	....

JUNE 1986 1425 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	4.35	5.00B	4.30	5.00B	5.30	.556	76	172

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1425 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.60	4.60	4.60	4.60	4.20	.481	1	171
6	4.65	4.65	4.10A	4.15A	4.05	.468	1	171
7	4.25	4.40B	4.25	4.30A	4.25	.487	155	161
8	....	....	....	4.25N	4.25	.486	....	161
9	4.25	5.25	4.20	5.25	5.35	.571	15	166
10	....	....	4.55A	4.55A	4.40	.504	....	166
13	3.55	4.20	3.55	3.95A	4.25	.487	21	187
14	....	....	4.10A	4.10A	3.90	.460	....	187
15	4.00	4.00	4.00	4.00	4.10	.477	1	188
16	3.85	3.85	3.85	3.85	3.80	.456	20	168
17	4.15	4.15	4.15	4.15	3.75	.454	1	169
20	3.10	3.10	2.65	2.65	2.75	.355	6	170
21	....	....	2.50A	2.75N	2.75	.340	....	170
22	2.40	2.40	2.10	2.10	2.15	.278	62	230
23	2.10	2.10	2.00A	2.10	2.10	.267	4	228
24	....	2.35B	....	2.35B	2.35	.295	....	228
27	2.50	2.50	2.20A	2.50	2.60	.298	1	228
28	2.95	2.95	2.55	2.55	2.60	.356	8	231
29	2.40	2.45	2.40	2.45	2.35	.333	3	233
30	3.00	3.00	3.00	3.00	2.90	.395	2	235
31	2.80	2.80	2.80	2.80	2.65	.375	3	237

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.70	1.95	1.70	1.95	1.95	.266	4	236
4	....	....	1.65A	1.75A	1.75	.228	....	236
5	2.30	2.30	2.30	2.30	2.35	.228	1	237
6	....	....	....	2.35N	2.35	.298	....	237
7	2.45	2.45	2.45	2.45	2.25	.307	1	238
10	2.90	2.90	2.60	2.60	2.70	.357	4	240
11	2.85	2.85	2.75	2.75	2.70	.360	2	242
12	2.80	2.80	2.70A	2.80	2.65	.367	8	248
13	3.10	3.10	3.10	3.10	2.90	.404	....	247
14	3.00	3.00	2.80	2.80	2.95	.414	3	247
17	Exchange Closed; President's Day							
18	3.25	3.35	3.10A	3.35	3.70	.485	5	244
19	4.00	4.90B	4.00	4.80B	4.65	.549	7	244
20	4.70	5.10B	4.60	4.60	4.65	.547	3	244
21	4.10	4.50B	4.10	4.50B	4.55	.551	....	244
24	5.00	5.55B	4.85	5.50	6.20	.666	12	244
25	7.10	7.10	6.50A	6.50A	6.55	.686	4	243
26	6.75	6.80B	6.50A	6.80B	6.45	.677	1	242
27	....	6.80B	5.70A	5.70A	5.85	.642	....	242
28	5.20	5.20	4.90	5.20	4.25	.504	5	246

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.25	4.60	3.80A	4.55	4.50	.531	19	250
4	5.50	5.50	5.50	5.50	5.85	.613	1	250
5	4.60@.65	4.65	4.60	4.65	5.00	.563	2	252
6	5.00	5.00	4.15A	4.40	4.35	.513	12	262
7	....	5.00B	....	5.00B	4.85	.554	....	262
10	4.10	4.60B	4.10	4.60B	4.65	.543	5	263
11	5.10	5.10	5.10	5.10	5.25	.590	3	266
12	....	6.15B	....	6.15B	5.55	.612	....	265
13	....	....	5.05A	5.30A	5.00	.579	....	265
14	5.40	5.60B	5.15	5.45B	5.55	.622	6	265
17	5.10	5.35B	5.10	5.10	5.30	.609	1	264
18	5.50	5.95	5.50	5.95	6.20	.661	12	264
19	6.05	6.85B	6.05	6.85B	6.85	.699	2	264
20	7.20	7.35B	6.95	7.35B	7.60	.736	4	263
21	9.00	9.20	9.00	9.20	9.15	.800	2	257
24	....	....	7.10A	7.10A	6.40	.681	....	256
25	6.10	6.10	5.30A	5.90A	5.35	.623	1	256
26	....	5.95B	....	5.95B	5.65	.643	....	256
27	....	6.35B	....	6.35B	6.10	.676	....	256
28	Exchange Closed; Good Friday							
31	....	....	5.30A	5.95A	5.55	.649	....	256

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.00	5.55B	5.00	5.50	5.50	.651	6	262
2	....	....	4.95A	4.95A	4.70	.595	....	262
3	....	5.00B	....	5.00B	4.80	.608	....	262
4	4.25	4.35B	4.25	4.25	4.30	.574	1	263
7	....	4.95B	....	4.95B	5.20	.644	....	263
8	5.90	5.90	4.85A	5.10A	5.05	.644	1	262
9	....	....	4.95A	5.05N	5.35	.661	....	263
10	5.30	6.35B	5.20A	6.35B	6.50	.730	1	263
11	....	....	6.00A	6.15A	6.30	.724	....	263
14	....	....	6.15A	6.30N	6.05	.722	....	263
15	....	....	5.95A	6.05N	6.10	.730	....	263
16	7.70	8.15	7.70	7.90	8.05	.821	20	262
17	10.00	10.15	9.40	9.40	9.45	.871	17	255
18	8.65	9.00	8.65	9.00	9.50	.876	26	253
21	....	....	8.20A	8.40A	8.55	.856	....	253

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1425 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	9.00B	8.40A	8.55N	8.75	.864	....	245
23	....	9.50B	....	9.50B	10.15	.906	....	245
24	10.75	10.75	10.75	10.75	10.65	.918	5	245
25	....	....	10.15A	10.65N	12.15	.945	....	245
28	....	12.50B	11.60A	12.50B	12.45	.957	....	245
29	....	....	11.80A	12.45N	11.50	.945	....	245
30	12.00	12.00	11.70A	11.70A	11.15	.942	8	245

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.50	10.50	9.80A	9.80A	8.15	.873	....	245
2	....	9.60B	....	9.60B	9.65	.918	1	245
5	....	11.20B	....	10.95B	11.15	.954	....	237
6	....	....	9.80A	10.80A	10.95	.954	....	237
7	....	11.20B	10.75A	11.20B	11.50	.964	....	237
8	....	11.90B	....	11.50N	10.95	.959	....	237
9	....	11.00B	....	10.95N	10.80	.959	....	237
12	....	11.65B	....	11.65B	12.15	.981	....	237
13	....	....	10.70A	10.70A	11.10	.973	....	237
14	....	....	10.70A	11.10N	10.80	.973	....	237
15	....	11.05B	....	10.80N	10.80	.976	....	237
16	....	....	9.65A	9.65A	8.95	.955	....	237
19	....	10.15B	....	10.15B	10.65	.985	....	237
20	....	....	....	8.85A	8.90	.970	....	237
21	8.05	8.05	8.05	8.05	8.25	.965	....	237
22	....	....	6.90A	6.90A	6.60	.930	2	239
23	....	....	6.35A	6.35A	6.50	.937	....	237
26	Exchange Closed; Memorial Day							
27	....	7.75B	....	7.75B	7.70	.985	....	237
28	....	....	....	7.70N	7.20	.984	....	237
29	....	....	....	7.20N	6.20	.976	....	237
30	4.85	4.85	4.30	4.30	4.75	.947	2	237

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.10	5.30B	4.30A	5.10	5.00	.988	3	235
3	....	6.90B	....	6.10B	6.50	.999	....	235
4	....	....	6.20A	6.20A	6.00	.999	....	235
5	....	7.40B	....	7.40B	7.35	1.000	....	235
6	7.90	7.90	7.90	7.90	8.20	1.000	1	234
9	....	....	....	....	....	.999	....	....

JUNE 1986 1450 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	3.40	3.90B	3.40	3.90B	4.15	.480	5	379
3	3.40	3.40	3.10	3.10	3.25	.393	11	380
6	....	3.30B	3.15A	3.15A	3.10	.380	....	376
7	3.20	3.25B	3.20	3.20	3.20	.398	200	269
8	....	....	....	3.20N	3.20	.396	....	269
9	....	4.20B	....	4.05B	4.15	.480	....	269
10	3.25	3.25	3.25	3.25	3.40	.413	5	269
13	3.10	3.20B	2.95A	3.20B	3.25	.396	10	272
14	3.20	3.20	3.00A	3.00A	2.90	.370	1	273
15	....	2.95B	....	2.95B	3.10	.386	....	273
16	....	....	3.00A	3.00A	2.80	.365	....	273
17	....	....	....	2.80N	2.80	.363	....	273
20	2.05	2.15	1.75	1.75	2.10	.272	7	272
21	2.00	2.00	1.90	1.90	2.05	.258	18	266
22	1.60	1.60	1.60	1.60	1.60	.204	....	266
23	1.45	1.60	1.35	1.60	1.50	.194	46	297
24	1.70	1.70	1.70	1.70	1.70	.218	25	310
27	....	1.80B	1.60A	1.70N	1.95	.220	....	312
28	2.15	2.20	1.95	2.00	1.90	.270	67	350
29	1.70	1.85	1.70	1.85	1.65	.249	76	420
30	2.00	2.10	1.95	2.10	2.05	.304	11	424
31	2.00	2.00	1.95A	2.00	1.90	.286	2	426

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.35@.40	1.40	1.35	1.40	1.40	.190	15	426
4	1.15	1.20	1.10A	1.20	1.20	.159	5	424
5	1.40	1.60	1.40	1.60	1.60	.159	16	434
6	1.80	1.90	1.60	1.60	1.65	.217	14	448
7	1.65	1.70B	1.65	1.65	1.55	.224	3	450
10	2.00	2.00	2.00	2.00	1.90	.266	2	452
11	2.10	2.15	2.10	2.15	1.95	.269	3	455
12	1.80	2.10B	1.80	2.00	1.85	.275	5	458
13	1.90	2.20	1.90	2.10	2.05	.307	7	459
14	1.85	1.85	1.85	1.85	2.10	.316	1	459
17	Exchange Closed; President's Day							
18	2.25	2.65	2.25	2.50	2.65	.380	9	465
19	3.15@.25	4.25	3.15	3.30A	3.50	.442	791	761
20	3.50	3.70	3.35	3.45B	3.50	.440	20	774
21	3.10	3.40B	2.95	3.30	3.40	.444	45	777

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1450 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	3.80	4.70	3.80	4.40	4.80	.562	28	781
25	5.60	5.70	5.15A	5.15A	5.10	.583	44	776
26	5.10	5.65	4.75	5.00	5.10	.573	43	791
27	5.25	5.80	4.55A	4.60	4.55	.534	15	797
28	3.80	4.20	3.25	3.25	3.10	.413	18	791

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.90	3.50	2.65	3.50	3.40	.439	67	837
4	4.20	4.70	3.90	4.70	4.45	.522	200	981
5	4.05	4.05	3.60A	3.60A	3.85	.470	13	987
6	3.85	4.20	3.55	3.55	3.25	.420	32	989
7	3.85	4.25	3.60	3.60	3.70	.460	28	1015
10	3.30	3.55B	3.00	3.50	3.45	.448	42	1018
11	3.95	3.95	3.75	3.85	4.05	.495	113	1068
12	4.95	4.95	4.15	4.30	4.25	.518	8	1068
13	3.85@.90	4.20	3.65	3.85	3.75	.483	209	1099
14	4.20	4.25	4.00	4.20	4.30	.527	24	1103
17	3.80	4.20	3.80	3.95	4.05	.512	175	1199
18	4.00@.15	4.70	4.00	4.55	4.75	.566	27	1205
19	4.50	5.40	4.50	5.40	5.30	.606	54	1194
20	5.45	6.10	5.20	5.85	5.95	.648	23	1188
21	6.40	7.10	6.00	7.10	7.35	.722	30	1172
24	5.35	5.45B	4.80	4.80	4.95	.584	38	1193
25	4.20	4.50	3.50	3.95	4.00	.521	43	1206
26	3.85	4.55	3.85	4.40	4.20	.542	6	1207
27	4.90	4.90	4.75A	4.75A	4.65	.576	1	1207
28	Exchange Closed; Good Friday							
31	3.85	4.40B	3.85	4.10	4.15	.544	75	1183

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.00	4.10	3.95A	4.10	4.10	.547	23	1156
2	4.40	4.40	3.60	3.60	3.40	.486	13	1154
3	3.90	3.90	3.40A	3.45	3.50	.499	11	1164
4	3.35	3.40B	2.60	3.20	3.10	.463	35	1184
7	3.25	3.75	3.00	3.75	3.80	.534	86	1242
8	4.60	4.60	3.60A	3.65	3.60	.534	22	1247
9	3.80	3.80	3.60	3.80	3.90	.550	533	1654
10	3.70	4.70B	3.70	4.70B	4.85	.626	267	1655
11	4.50	4.60	4.30	4.45B	4.70	.618	114	1643
14	4.35	4.60B	4.35	4.55	4.45	.612	306	1421
15	4.35	4.40B	4.35	4.40B	4.45	.620	....	1419
16	5.85	6.30	5.80	6.05B	6.15	.728	74	1379
17	6.15	8.25	6.15	7.35B	7.45	.793	225	1428
18	7.00	7.00	6.85	6.90	7.45	.799	5	1419
21	6.00	6.55	6.00	6.55	6.55	.769	5	1414
22	7.10	7.10	7.00A	7.10	6.75	.778	1	1418
23	7.40	8.00	7.30	8.00	8.05	.837	5	1415
24	....	8.65B	....	8.65B	8.50	.855	3	1419
25	9.00	9.70B	8.00A	9.70B	9.85	.896	4	1423
28	10.10	10.20B	9.30A	10.10	10.15	.914	6	1413
29	9.70	10.00B	9.45A	9.55	9.20	.893	2	1413
30	9.70	9.70	9.40A	9.40A	8.85	.887	22	1404

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.80	7.80	6.10A	6.10A	6.15	.781	4	1399
2	7.00	7.40B	6.75	7.15B	7.50	.846	26	1399
5	....	8.90B	....	8.45B	8.85	.903	....	1377
6	....	....	7.60A	8.45A	8.65	.901	....	1377
7	....	8.90B	8.40A	8.90B	9.20	.919	....	1376
8	9.15	9.55B	9.10A	9.10A	8.65	.909	1	1272
9	....	....	....	8.65N	8.50	.908	....	1273
12	9.50	9.50	9.50	9.50	9.70	.949	....	1273
13	....	....	8.35A	8.35A	8.75	.932	1	1271
14	....	....	8.35A	8.75N	8.45	.930	....	1270
15	8.55	8.55	8.50A	8.50A	8.40	.935	4	1270
16	7.10	7.10	7.00A	7.10	6.60	.888	1	1271
19	....	7.75B	6.55A	7.75B	8.15	.952	....	1271
20	....	....	....	6.50A	6.55	.911	....	1271
21	....	....	5.95A	5.95A	5.85	.894	....	1271
22	5.45	5.45	4.50	4.65B	4.35	.817	31	1267
23	3.95	3.95	3.90A	3.90A	4.20	.824	4	1267
26	Exchange Closed; Memorial Day							
27	....	5.40B	....	5.40B	5.30	.927	....	1267
28	....	....	....	5.30N	4.80	.919	....	1267
29	4.35	4.35	4.35	4.35	3.85	.880	1	1267
30	3.00	3.05	2.55A	2.60	2.55	.776	9	1266

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	2.90B	2.10A	2.90B	2.65	.867	....	1265
3	4.40	4.60	4.20A	4.20A	4.05	.981	5	1261
4	3.65	3.65	3.30	3.30	3.60	.987	3	1261
5	3.65	4.95	3.65	4.95	4.85	.999	8	1255

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1450 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	5.35	5.80	5.35	5.65	5.70	.999	29	1225
9	....	....	....	....	....	.999	....	....

JUNE 1986 1475 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	2.60	2.90B	2.60	2.90B	3.15	.406	5	31
3	....	....	2.60A	2.60A	2.40	.312	....	31
6	....	2.45B	2.35A	2.35A	2.30	.299	....	31
7	....	2.40B	....	2.40B	2.40	.316	....	31
8	2.20	2.20	2.20	2.20	2.40	.313	2	33
9	....	3.10B	....	3.10B	3.15	.392	....	33
10	....	....	2.80A	2.80A	2.50	.329	....	33
13	2.50	2.50	2.15A	2.50	2.40	.312	2	34
14	2.10	2.10	2.10	2.10	2.15	.288	12	45
15	2.15	2.15	2.15	2.15	2.30	.302	10	45
16	....	....	2.15A	2.15A	2.05	.283	....	45
17	....	....	....	2.05N	2.05	.281	....	45
20	1.60	1.60	1.50	1.50	1.50	.200	9	46
21	1.35	1.35	1.25	1.25	1.50	.188	5	46
22	1.15	1.15	1.15	1.15	1.10	.144	10	53
23	1.00	1.10B	1.00	1.10B	1.15	.136	1	52
24	....	1.20B	....	1.20B	1.20	.155	....	52
27	....	....	1.15A	1.20N	1.45	.156	....	52
28	1.50	1.50	1.45	1.45	1.30	.197	4	50
29	....	....	....	1.30N	1.15	.179	....	50
30	1.30	1.30	1.30	1.30	1.50	.225	10	60
31	1.35	1.35	1.35	1.35	1.30	.209	34	94

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.00	1.00	.95A	1.00	1.00	.131	6	100
4	....	....	.85A	1.00N	.90	.107	....	100
5	1.20	1.20	1.20	1.20	1.05	.107	5	104
6	....	....	....	1.05N	1.15	.151	....	104
7	....	1.20B	....	1.20B	1.10	.157	....	104
10	1.30	1.30	1.30	1.30	1.35	.190	120	198
11	1.20	1.30	1.20	1.30	1.35	.192	9	199
12	....	1.40B	....	1.35N	1.30	.197	....	199
13	1.40	1.45	1.25A	1.45	1.40	.223	8	197
14	1.30	1.30	1.30	1.30	1.45	.230	10	207
17	Exchange Closed; President's Day							
18	1.70	1.70	1.50	1.65B	1.85	.265	45	207
19	2.20@.30	3.25	2.20	2.60	2.60	.342	61	223
20	....	2.75B	....	2.60N	2.60	.339	....	213
21	2.00	2.35B	2.00	2.35B	2.45	.342	6	219
24	2.70	3.50	2.70	3.50	3.65	.454	10	221
25	4.45	4.45	4.00	4.00	3.90	.476	50	249
26	3.80	4.25	3.80	4.25	3.85	.465	100	335
27	4.35	4.35	3.20	3.20	3.40	.425	76	405
28	3.10	3.10	2.15	2.25	2.30	.328	37	426

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.50	2.50	2.15A	2.50	2.50	.351	2	426
4	3.20	3.40	2.90A	3.35	3.50	.431	123	463
5	2.95	2.95	2.60A	2.90	2.85	.381	2	463
6	2.90	3.05B	2.90	2.90	2.40	.333	10	470
7	3.05	3.05	2.80	2.80	2.75	.371	15	475
10	2.70	2.70	2.25	2.55B	2.60	.358	18	484
11	2.75	3.10	2.75	3.10	3.00	.403	5	486
12	3.75	3.75	3.05A	3.20A	3.20	.424	300	634
13	2.90	3.00B	2.65	2.65	2.75	.390	29	658
14	3.00	3.30	3.00	3.00	3.25	.432	106	661
17	3.30	3.30	2.80	3.00B	3.00	.415	58	717
18	3.15	3.70	3.15	3.50B	3.60	.469	13	617
19	3.75	4.05	3.35	4.05	4.00	.509	113	700
20	4.60	4.60	3.90	4.60	4.55	.552	164	690
21	4.70	5.75	4.70	5.70	5.80	.632	33	638
24	4.10	4.35	3.80A	3.80A	3.70	.483	19	629
25	2.90	3.30	2.50	3.10A	2.95	.419	107	673
26	2.80	3.40	2.80	3.25	3.10	.439	109	634
27	3.70	3.70	3.30	3.45	3.40	.474	41	625
28	Exchange Closed; Good Friday							
31	2.75	3.20	2.75	2.95	3.05	.438	13	628

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.60	3.15	2.60	2.95B	3.00	.440	50	625
2	3.00	3.25	2.35	2.35	2.45	.380	30	613
3	2.45	2.60B	2.40	2.50	2.50	.392	532	900
4	2.10	2.20	1.95	2.15	2.15	.357	11	904
7	2.20	2.60B	2.05	2.60B	2.70	.423	43	912
8	2.70	3.30B	2.55A	2.70	2.55	.423	25	937
9	2.45@.40	2.60B	2.40	2.60B	2.80	.437	145	926

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1475 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	3.30	3.50B	2.70A	3.45B	3.55	.514	....	880
11	3.20	3.25B	3.00	3.20B	3.40	.504	32	859
14	3.00	3.25B	3.00	3.05	3.10	.494	31	846
15	2.90	3.10B	2.90	3.10B	3.15	.501	240	811
16	4.60	4.65	4.20	4.65	4.55	.619	134	850
17	5.05	6.35	4.60A	5.65	5.60	.695	56	852
18	5.10	5.60B	5.10	5.60B	5.60	.701	21	830
21	4.60	4.60	4.50A	4.60	4.85	.660	10	824
22	5.30	5.30	4.50	5.25B	5.00	.670	3	822
23	5.65	6.20	5.55	6.20	6.15	.744	110	767
24	6.30	6.60B	6.20	6.60B	6.50	.765	5	763
25	7.30	7.30	5.80A	7.25	7.75	.823	3	760
28	7.65	8.20B	7.30A	8.10	7.95	.846	6	758
29	7.55	7.70B	7.45A	7.55	7.10	.814	1	756
30	....	7.30B	....	7.10N	6.80	.804	....	756

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.80	5.80	5.70	5.70	4.40	.660	2	755
2	....	5.45B	....	5.45B	5.55	.743	....	755
5	6.60	6.70B	6.60	6.60	6.75	.821	1	755
6	5.80	6.10B	5.30A	6.10B	6.55	.817	2	757
7	6.85	6.85	6.40A	6.85	7.00	.842	1	757
8	7.40	7.40	7.00A	7.00A	6.50	.825	2	757
9	....	....	....	6.50N	6.30	.822	....	755
12	....	7.05B	....	6.70B	7.45	.887	....	755
13	....	....	6.20A	6.20A	6.50	.853	....	755
14	....	....	6.15A	6.50N	6.35	.848	....	755
15	....	....	6.20A	6.20A	6.20	.854	....	755
16	....	....	5.20A	5.20A	4.50	.771	....	755
19	....	5.50B	4.45A	5.50B	5.90	.874	....	755
20	4.80	4.80	4.40A	4.45A	4.40	.793	1	755
21	....	....	4.20A	4.40N	3.80	.759	....	755
22	3.45	3.45	2.65	2.65	2.60	.632	26	749
23	2.40	2.40	2.05	2.20B	2.40	.633	71	755
26	Exchange Closed; Memorial Day							
27	....	3.25B	....	3.25B	3.20	.775	....	760
28	....	....	....	3.20N	2.65	.744	....	760
29	2.05	2.05	1.95A	2.05	1.90	.650	9	761
30	1.20	1.25B	.80	.90	.90	.463	643	1113

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.55	.95	.55	.95	.95	.494	273	1254
3	2.10	2.25B	2.10	2.10	1.85	.782	27	1279
4	1.45	1.45	1.15	1.35	1.45	.738	70	1239
5	1.25	2.75	1.25	2.35	2.40	.982	73	1229
6	2.75	3.40	2.75	2.95A	3.20	.997	13	1218
9	....	....	....	....	....	.933	....	....
10	....	....	....	....	....	.000	....	....

JUNE 1986 1500 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	2.15	2.15	2.15	2.15	2.40	.336	2	4370
3	1.65	1.65	1.65	1.65	1.80	.240	2	4372
6	1.75	1.75	1.75	1.75	1.70	.228	6	4376
7	1.95@2.00	2.00	1.80	1.90	1.85	.242	12	4378
8	2.00	2.00	1.65	1.65	1.75	.240	19	4392
9	1.80	2.60	1.80	2.45	2.35	.311	46	4412
10	1.70	1.70	1.70	1.70	1.85	.253	6	4417
13	1.60	1.75	1.45	1.75	1.80	.237	12	4417
14	....	....	....	1.80N	1.55	.217	....	4417
15	....	1.60B	....	1.60B	1.70	.229	....	4417
16	1.60	1.70	1.60	1.60	1.50	.212	200	4417
17	....	....	....	1.50N	1.50	.210	1	4418
20	1.10	1.15	1.00	1.00	1.10	.142	33	4390
21	1.00	1.10	1.00	1.00	1.00	.133	13	4394
22	1.00	1.00	.95A	1.00	.85	.098	1	4395
23	.35	[illegible]	.35	.80	.75	.092	54	4404
24	....	.80B	....	.80B	.85	.106	....	4404
27	....	....	....	.85N	1.00	.106	....	4404
28	....	1.05B	....	1.05B	.90	.138	....	4383
29	.90	.90	.85	.90	.80	.124	153	4383
30	1.05	1.05	1.05	1.05	.95	.161	5	4378
31	....	....	....	.95N	.90	.148	....	4378

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.60A	.60A	.70	.086	....	4378
4	....	....	.60A	.70N	.65	.068	....	4378
5	....	.75B	....	.75B	.75	.068	....	4378
6	....	....	....	.75N	.75	.101	....	4378
7	....	.80B	....	.80B	.70	.105	....	4378

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1500 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	1.00	1.00	1.00	1.00	.85	.130	8	4382
11..	1.00	1.00	1.00	1.00	.85	.131	10	4392
12..	....	.90B	....	.85N	.80	.135	....	4392
13..	1.00	1.00	1.00	1.00	.95	.156	5	4397
14..	....	....	....	.95N	.95	.161	....	4397
17..	Exchange Closed; President's Day							
18..	1.05	1.15	1.00	1.15	1.20	.205	12	4407
19..	1.65	2.15	1.60A	1.70	1.85	.252	44	4424
20..	2.00	2.00	1.75	1.75	1.85	.250	14	4406
21..	1.45	1.60	1.45	1.60	1.70	.252	13	4416
24..	2.10	2.60	1.90	2.60	2.60	.352	2241	2544
25..	3.05	3.50	2.95	2.95	3.00	.372	386	2867
26..	3.00	3.35	2.75	2.75	2.90	.361	29	2774
27..	3.25	3.40	2.30	2.40B	2.55	.324	121	2763
28..	2.20	2.25	1.60	1.75	1.65	.253	51	2794

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.55	1.85	1.55	1.85	1.80	.272	8	2794
4..	2.30	2.55	2.20A	2.55	2.60	.346	8	2795
5..	2.40	2.40	2.00A	2.10	2.10	.299	13	2797
6..	2.15	2.30B	1.80A	2.10	1.75	.256	203	2899
7..	1.95	2.30B	1.95	2.10A	1.95	.289	17	2911
10..	1.90	1.90	1.75A	1.90	1.85	.276	50	2911
11..	2.05	2.20	2.00	2.20	2.15	.317	187	2846
12..	2.65	2.65	2.15	2.20	2.25	.336	337	3036
13..	2.10	2.15B	2.00	2.00	2.00	.304	22	3031
14..	2.30	2.30	2.10	2.25	2.30	.343	10	3048
17..	2.15	2.30	2.10	2.10	2.15	.325	147	3161
18..	2.15@.10	2.65	2.10	2.60	2.60	.375	69	3095
19..	2.75	3.00	2.55A	2.90	2.95	.414	25	3102
20..	3.10	3.55	2.95	3.30	3.40	.455	152	3005
21..	3.40	4.65	3.40	4.65@.50	4.45	.536	228	3055
24..	3.00@.30	3.30	2.65	2.65	2.70	.384	255	3136
25..	2.20	2.40	1.90	2.15	2.10	.325	39	3146
26..	2.15	2.50	2.05	2.15	2.20	.342	89	3137
27..	2.60	2.70	2.55A	2.55A	2.50	.374	35	3144
28..	Exchange Closed; Good Friday							
31..	2.15	2.25B	1.95	2.05	2.15	.338	81	3087

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.05	2.30	2.00	2.05	2.10	.339	81	3037
2..	2.10	2.10	1.70	1.70	1.65	.284	181	3169
3..	1.80	1.85	1.65	1.70	1.70	.294	546	3555
4..	1.30	1.45	1.25	1.40	1.45	.263	41	3543
7..	1.55	1.75B	1.55	1.70B	1.85	.319	23	3536
8..	2.20	2.25B	1.70A	1.80	1.75	.319	43	3554
9..	1.80	1.90	1.65	1.90	1.90	.331	373	3710
10..	1.80	2.40B	1.70	2.40B	2.50	.402	45	3721
11..	2.25	2.40	2.10	2.25	2.35	.392	19	3727
14..	2.20	2.20	2.10	2.20	2.15	.379	6	3732
15..	2.05	2.15	2.00	2.15	2.15	.384	137	3686
16..	3.05	3.50	2.90	3.20	3.20	.501	254	3673
17..	3.00	4.50	3.00	4.00	4.05	.582	158	3568
18..	3.70	4.10	3.45A	4.05B	4.05	.587	136	3579
21..	3.15	3.45	3.15	3.35B	3.40	.538	94	3645
22..	3.40	3.75B	3.30	3.50	3.55	.548	72	3610
23..	4.25	4.60	3.85	4.45	4.45	.630	45	3585
24..	4.55	4.95	4.40	4.90	4.80	.654	76	3527
25..	4.40	5.85	4.00	5.80	5.90	.725	49	3520
28..	5.30	6.25	5.30	6.25	5.95	.751	29	3509
29..	5.75	5.80B	5.30	5.30	5.20	.707	16	3505
30..	5.15	5.70B	4.90	5.00	4.95	.693	18	3502

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.30	4.35B	2.70	2.85	2.95	.523	84	3488
2..	3.40	3.90	3.40	3.75	3.90	.615	13	3489
5..	5.40	5.50	4.80A	5.05A	4.90	.707	32	3499
6..	4.45	4.65B	3.85A	4.65B	4.70	.699	1	3518
7..	....	5.00B	4.55A	5.00B	5.10	.732	....	3518
8..	5.45	5.55	4.55A	4.70A	4.65	.707	79	3528
9..	4.60	4.70B	4.50	4.55	4.45	.699	181	3592
12..	5.10	5.40	4.95A	5.40	5.40	.784	3	3593
13..	4.80	5.05B	4.20A	4.20A	4.55	.732	8	3597
14..	4.10	4.50B	4.10	4.30	4.35	.722	5	3596
15..	....	....	4.20A	4.20A	4.15	.727	....	3596
16..	3.10	3.10	2.70	2.70	2.80	.608	13	3595
19..	2.75	3.75B	2.70	3.75B	3.90	.740	117	3694
20..	2.90	2.90	2.40	2.45B	2.65	.615	25	3689
21..	2.65	2.65	2.05	2.20	2.20	.565	220	3830
22..	1.75	1.85B	1.15	1.30	1.35	.413	2155	3412
23..	1.10	1.30	.90	1.20	1.10	.405	167	3341
26..	Exchange Closed; Memorial Day							
27..	.95	1.90	.85	1.60	1.50	.526	447	3320
28..	1.60	1.60	1.00	1.00	1.15	.469	101	3299

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1500 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.90	1.00	.75A	.80	.70	.347	619	3428
30..	.25	.35	.20	.20	.25	.176	20	3429

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.20	.40	.20	.40	.30	.130	7	3427
3..	.75	.75	.55A	.60	.55	.307	145	3362
4..	.30	.35	.25	.30	.30	.174	17	3763
5..	.25	.75	.15	.70	.55	.448	963	3871
6..	.60	.95	.35	.50	.70	.733	549	4026
9..	....	....	....	....	....	.464	....	....

JUNE 1986 1525 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	1.55B	....	1.50B	1.75	.273	....	10
3..	1.25	1.25	1.25	1.25	1.30	.179	10	10
6..	....	1.75B	1.25A	1.30N	1.20	.168	....	10
7..	....	1.25B	....	1.25B	1.25	.180	....	10
8..	....	....	....	1.25N	1.30	.178	....	10
9..	1.25	1.55B	1.25	1.55B	1.75	.239	1	11
10..	....	....	1.40A	1.40A	1.30	.189	....	11
13..	1.20	1.20	1.05A	1.05A	1.30	.175	3	14
14..	....	....	....	1.30N	1.10	.158	....	14
15..	....	....	....	1.10N	1.10	.167	....	14
16..	....	....	....	1.10N	1.05	.154	....	14
17..	....	....	....	1.05N	1.05	.152	....	14
20..	....	....	....	1.05N	.75	.098	....	14
21..	....	....	....	.75N	.75	.090	....	14
22..	....	....	....	.75N	.55	.064	....	14
23..	....	....	....	.55N	.55	.060	....	14
24..	....	....	....	.55N	.60	.070	....	14
27..	....	....	....	.60N	.75	.069	....	14
28..	....	....	....	.75N	.60	.093	....	14
29..	....	....	....	.60N	.50	.082	....	14
30..	....	.55B	....	.55B	.70	.110	....	14
31..	....	....	....	.70N	.60	.100	....	14

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.40A	.40A	.50	.054	....	14
4..	....	....	....	.50N	.45	.042	....	14
5..	....	....	....	.45N	.50	.042	....	14
6..	....	....	....	.50N	.50	.065	....	14
7..	....	.55B	....	.55B	.50	.067	....	14
10..	....	.55B	....	.55B	.55	.085	....	14
11..	....	....	....	.65B	.55	.086	....	14
12..	....	.60B	....	.55N	.50	.088	....	14
13..	....	....	....	.50N	.60	.104	....	14
14..	....	....	....	.60N	.65	.108	....	14
17..	Exchange Closed; President's Day							
18..	....	....	....	.65N	.70	.140	....	14
19..	....	1.55B	....	1.00B	1.35	.178	....	14
20..	1.55	1.55	1.40	1.40	1.35	.176	1	15
21..	1.10	1.15	1.10	1.15	1.20	.177	21	35
24..	1.35	1.85	1.35	1.85	1.90	.261	41	75
25..	2.30	2.55	2.25	2.25	2.25	.278	18	89
26..	2.30	2.35	2.05	2.05	2.10	.268	133	208
27..	2.30	2.30	1.70	1.70	1.80	.235	48	246
28..	1.65	1.65	1.20	1.20	1.20	.188	55	259

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.10	1.30	1.10	1.30	1.25	.204	2	259
4..	1.60	1.80B	1.60	1.75B	1.85	.268	3	259
5..	1.60	1.65	1.40A	1.40A	1.55	.227	9	254
6..	1.60	1.70	1.40	1.50	1.35	.190	48	298
7..	1.55	1.55	1.55	1.55	1.45	.218	5	303
10..	1.30	1.50	1.10	1.50	1.35	.206	11	295
11..	1.65	1.65	1.45	1.45	1.60	.241	19	301
12..	1.95	1.95	1.75A	1.75A	1.65	.257	143	389
13..	1.35	1.50	1.35	1.45	1.45	.229	11	389
14..	1.70	1.70	1.45	1.45	1.65	.262	4	395
17..	1.50	1.65	1.35A	1.55A	1.50	.246	45	407
18..	1.50	1.90	1.50	1.90	1.85	.289	92	437
19..	1.90	2.10	1.90	2.05	2.10	.324	30	463
20..	2.40	2.50	2.00	2.50	2.45	.362	518	806
21..	2.55	3.60	2.50	3.40B@.60	3.30	.440	519	1151
24..	2.40	2.40	2.05	2.05A	1.90	.294	208	1151
25..	1.55	1.70	1.20	1.50	1.50	.241	162	1099
26..	1.50	1.75	1.50	1.55	1.55	.256	12	1101
27..	1.80	2.05	1.80	1.80	1.75	.284	110	1158
28..	Exchange Closed; Good Friday							
31..	1.50	1.55	1.30	1.40	1.55	.250	441	1391

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1525 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30	1.60	1.30	1.40	1.45	.250	65	1336
2..	1.45	1.50	1.15	1.25	1.15	.203	12	1343
3..	1.15	1.25B	1.10	1.15	1.15	.211	52	1361
4..	1.00	1.05	.85	1.05	.95	.184	34	1352
7..	.90	1.10	.90	1.10B	1.25	.229	205	1405
8..	1.50	1.50	1.10	1.10	1.15	.229	3	1400
9..	1.15	1.15	1.10	1.15B	1.25	.238	230	1367
10..	1.30	1.60B	1.10	1.55B	1.65	.300	11	1274
11..	1.40	1.50	1.40	1.50	1.55	.290	6	1265
14..	....	....	1.50A	1.55N	1.40	.276	....	1265
15..	1.20	1.35	1.20	1.35	1.40	.279	7	1259
16..	2.35	2.35	2.10	2.15A	2.20	.385	147	1191
17..	2.35	3.25	2.25	2.80A	2.85	.463	129	1200
18..	2.50	2.70	2.45	2.70	2.80	.467	15	1176
21..	1.95	2.40	1.95	2.20B	2.25	.414	34	1170
22..	2.55	2.55	2.10	2.50B	2.40	.423	85	1243
23..	2.85@.90	3.30	2.80	3.30	3.15	.505	27	1248
24..	3.20	3.50	3.20	3.45	3.40	.530	116	1252
25..	3.10	4.20	2.85A	4.20	4.30	.608	33	1231
28..	3.65	4.55	3.65	4.40	4.35	.633	41	1217
29..	4.00	4.15B	3.60	3.60	3.65	.581	7	1218
30..	3.95	3.95	3.55A	3.80	3.45	.563	9	1227

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.95	3.00	1.85A	1.90	1.90	.385	87	1206
2..	2.15	2.65	2.15	2.60	2.55	.475	216	1306
5..	3.50	3.75B	3.20	3.40	3.30	.569	144	1341
6..	2.35	3.15B	2.25	3.10	3.20	.558	13	1342
7..	3.20	3.35	3.05A	3.35	3.50	.594	11	1352
8..	3.75	3.75	3.25	3.25	3.10	.563	20	1340
9..	2.80	2.80	2.80	2.80	2.90	.551	1	1339
12..	3.45	3.45	3.25	3.25	3.65	.645	3	1336
13..	3.20	3.25B	2.50	2.85	2.95	.577	10	1321
14..	2.50	2.90B	2.50	2.85B	2.70	.562	203	1351
15..	2.75	2.75	2.45	2.45	2.60	.563	279	1544
16..	1.70	1.95	1.50A	1.50A	1.45	.427	249	1333
19..	1.25	2.20B	1.25	2.20B	2.30	.557	71	1360
20..	1.60	1.70B	1.40A	1.40A	1.40	.413	123	1449
21..	1.25	1.30	.95	1.05	1.10	.357	136	1480
22..	.90@.75	.90	.60A	.65A	.60	.222	431	1265
23..	.45	.50	.40	.50	.45	.208	241	1132
26..	Exchange Closed: Memorial Day							
27..	.35	.70B	.35	.60	.55	.270	200	1132
28..	.55	.55	.35	.35	.40	.213	16	1192
29..	.20	.25B	.20	.20	.25	.123	129	1221
30..	.05	.05	.05	.05	.05	.040	....	1182

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.10	.10	.10	.10	.10	.013	62	1201
3..	....	....	....	.10N	.10	.038	....	1201
4..	....	....	....	.10N	.05	.006	....	1201
5..	CAB	CAB	CAB	.05N	....	.009	....	1201
6..	.05	.05	CAB	.05	....	.057	64	....

JUNE 1986 1550 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.80	2.55B	1.80	2.55B	2.40	.348	230	177
24..	1.60	1.75	1.45	1.50	1.35	.217	39	189
25..	—	....	.95A	1.10A	1.00	.172	1	190
26..	—	1.15B	—	1.00N	1.05	.184	....	191
27..	1.30	1.30	1.30	1.30	1.20	.206	....	191
28..	Exchange Closed: Good Friday							
31..	1.05	1.05	1.05	1.05	1.05	.177	526	537

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.00	1.00	1.00	.95	.176	1	613
2..	.90	.90	.90	.90	.80	.138	....	613
3..	.70	.70	.70	.70	.75	.144	3	615
4..	.50	.55B	.50	.55B	.60	.123	1	615
7..	....	.70B	....	.70B	.85	.157	....	615
8..	....	1.00B	.75A	.75A	.75	.157	....	615
9..	....	....	....	.75N	.85	.163	....	615
10..	1.00	1.05	1.00	1.05	1.10	.212	11	625
11..	.90	.90	.90	.90	1.00	.204	7	630
14..	.90	.90	.90	.90	.85	.189	50	680
15..	.85	.85	.85	.85	.90	.191	1	680
16..	1.50	1.55B	1.35	1.45	1.40	.280	23	702
17..	1.60	2.20B	1.60	2.10	1.95	.350	64	760
18..	1.70	2.00	1.50	1.95	1.85	.352	67	761
21..	1.25	1.50	1.25	1.50	1.45	.300	96	791
22..	1.70	1.75	1.40	1.70	1.60	.306	126	800

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1550 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.95	2.25B	1.75	2.20	2.10	.382	112	876
24..	2.20	2.45	2.10	2.25	2.30	.405	171	835
25..	1.90	3.00	1.90	3.00	3.00	.482	155	939
28..	2.55	3.20	2.50	3.05	3.00	.504	155	863
29..	2.55	2.90	2.50	2.50	2.45	.448	144	951
30..	2.40	2.65	2.30	2.35A	2.25	.428	60	1013

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.10	2.10	1.00	1.20@.25	1.15	.262	108	1004
2..	1.30	1.60	1.30	1.50	1.60	.340	39	1006
5..	2.55	2.55	2.15A	2.15A	2.15	.425	2	1006
6..	1.50	2.15	1.50	2.05A	2.00	.412	44	1045
7..	1.90	2.20	1.80	2.20	2.25	.446	12	1049
8..	2.55	2.55	1.70	1.85	1.95	.412	134	974
9..	1.85	1.90	1.70	1.70	1.80	.398	8	966
12..	2.10	2.10	1.95	2.00	2.25	.485	208	1080
13..	2.20	2.20	1.40	1.65	1.75	.412	47	1062
14..	1.50	1.70	1.50	1.65A	1.60	.393	102	1144
15..	1.65	1.65	1.30	1.35B	1.45	.390	9	1152
16..	.95	.95	.80	.90	.75	.262	19	1163
19..	.70	1.00	.65	1.00	1.20	.364	127	1262
20..	.70@.75	.95	.55	.65	.65	.234	226	1298
21..	.70	.70	.45	.45	.50	.187	10	1299
22..	.40	.40	.25	.30	.25	.096	82	1292
23..	.25	.25	.10	.20	.20	.084	105	1235
26..	Exchange Closed: Memorial Day							
27..	....	....	.15A	.20N	.20	.100	....	1237
28..	.10	.15	.10	.15	.15	.066	75	1237
29..	.15	.15	.15	.15	.10	.027	53	1170
30..	....	....	....	.10N	....	.005	....	1169

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1169
3..	CAB	CAB	CAB	CAB	CAB	.001	....	1169
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1169
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1169

JUNE 1986 1575 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.05	1.05	1.00A	1.00A	1.00	.208	1	1
23..	1.10	1.45B	1.10	1.40B	1.40	.271	23	23
24..	1.55	1.55	1.40	1.40	1.45	.290	33	41
25..	1.30	2.10	1.25A	2.10	2.00	.360	99	116
28..	1.60	2.20	1.60	2.15	1.95	.376	167	266
29..	1.55	1.80	1.55	1.60	1.55	.323	19	283
30..	1.60	1.70	1.55	1.55	1.45	.303	15	285

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.15	1.15	.85	.85	.60	.165	137	325
2..	1.00	1.00	.80	.80	.95	.225	11	324
5..	1.45	1.65	1.25	1.30B	1.30	.202	128	438
6..	1.10	1.15B	.90A	1.15B	1.20	.279	4	441
7..	....	1.25B	....	1.25B	1.35	.307	....	441
8..	1.50	1.55	1.15	1.15	1.15	.275	58	392
9..	....	....	....	1.15N	1.00	.261	....	392
12..	1.10	1.25	1.10	1.25	1.35	.330	15	399
13..	1.10	1.10	.90	.90	.95	.263	44	443
14..	.90	.90	.90	.90	.85	.245	2	443
15..	.80	.80	.80	.80	.70	.238	52	495
16..	.40	.55	.40	.55	.35	.139	106	592
19..	.35	.40B	.35	.40B	.55	.203	20	592
20..	.35	.35	.20	.20	.30	.110	7	592
21..	.30	.30	.15	.15	.20	.080	6	587
22..	.15	.15	.15	.15	.15	.033	10	587
23..	.10	.10	.10	.10	.10	.027	75	512
26..	Exchange Closed: Memorial Day							
27..	....	....	....	.10N	.05	.026	....	502
28..	.10	.10	.10	.10	.10	.013	....	502
29..	—	....	....	.10N	.05	.003	50	552
30..	....	....	....	.05N	....	.000	....	552

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	552
3..	CAB	CAB	CAB	CAB	CAB	.000	....	552
4..	CAB	CAB	CAB	CAB	CAB	.000	....	552
5..	CAB	CAB	CAB	CAB	CAB	.000	....	552

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1986 1600 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	1.00	1.30B	1.00	1.20	1.30	.262	12	12
29	1.10	1.15B	1.05	1.05	.95	.216	35	47
30	1.15	1.15	.80	.80	.90	.199	3	49

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.70	.50A	.50A	.35	.095	14	51
2	.60	.60	.60	.60	.55	.137	5	51
5	.85	.85	.75	.80B	.80	.184	6	51
6	.60	.75	.60	.75	.75	.173	39	77
7	.70	.70	.70	.70	.80	.193	47	101
8	.80	.80	.60	.70	.65	.167	82	176
9	....	....	....	.65N	.55	.155	33	206
12	.60	.65B	.60	.65B	.70	.201	2	207
13	.60	.60	.50A	.50A	.50	.149	20	227
14	.40	.40	.40	.40	.45	.135	4	226
15	....	....	.40A	.40A	.35	.128	....	226
16	.30	.30	.20A	.20A	.10	.064	10	216
19	.20	.20	.20	.20	.20	.096	70	216
20	.15	.15	.15	.15	.15	.043	100	278
21	....	....	....	.15N	.10	.028	....	278
22	.10	.10	.10	.10	.10	.009	2	278
23	....	....	....	.10N	.05	.006	....	278
26	Exchange Closed; Memorial Day							
27	.05	.05	.05	.05	....	.004	10	278
28	CAB	CAB	CAB	CAB	CAB	.001	....	278
29	.05	.05	.05	.05	....	.000	5	273
30	CAB	CAB	CAB	CAB	CAB	.000	....	273

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	269
3	CAB	CAB	CAB	CAB	CAB	.000	....	269
4	CAB	CAB	CAB	CAB	CAB	.000	....	269
5	CAB	CAB	CAB	CAB	CAB	.000	....	269

SEPTEMBER 1986 1325 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	11.00N	12.05	.758	....	5
3	....	....	11.00A	11.00A	10.35	.740	....	5
6	....	....	....	10.35N	10.15	.732	....	5
7	....	10.20B	....	10.20B	10.50	.746	....	5
8	....	....	....	10.50N	10.40	.744	....	5
9	....	11.75B	10.20A	11.75B	11.85	.796	....	5
10	....	....	10.80A	10.80A	10.35	.756	....	5
13	....	....	10.15A	10.15A	10.05	.746	....	5
14	....	....	....	10.05N	9.65	.730	....	5
15	....	....	....	9.65N	9.90	.741	....	5
16	....	....	....	9.90N	9.45	.723	....	5
17	....	....	....	9.45N	9.50	.721	....	5
20	....	....	....	9.50N	8.00	.649	....	5
21	....	....	....	8.00N	7.60	.638	....	5
22	8.00	8.00	7.40	7.40	6.70	.586	2	5
23	6.00	6.60	6.00	6.60	6.50	.577	25	30
24	....	7.20B	....	7.20B	7.25	.606	....	30
27	....	....	6.80A	7.25N	7.55	.608	....	30
28	....	8.40B	....	8.40B	8.05	.658	....	30
29	....	....	7.60A	7.60A	7.65	.641	....	30
30	....	7.80B	....	7.80B	8.50	.688	....	30
31	....	....	8.30A	8.30A	8.25	.675	....	30

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	6.90A	6.90A	6.55	.585	....	30
4	....	....	5.90A	5.90A	6.15	.552	....	30
5	7.40	7.40	7.30A	7.30A	7.25	.552	1	30
6	....	....	....	7.25N	7.35	.618	....	30
7	....	....	....	7.35N	7.20	.625	....	30
10	....	7.80B	....	7.80B	8.05	.668	....	30
11	....	8.30B	....	8.30B	8.15	.671	....	30
12	....	....	....	8.15N	8.15	.677	....	30
13	....	....	....	8.15N	8.65	.704	....	30
14	....	....	8.30A	8.65N	8.85	.713	....	30
17	Exchange Closed; President's Day							
18	....	9.20B	....	9.20B	10.00	.756	....	30
19	....	10.30B	....	10.30B	11.15	.792	....	30
20	11.20	11.70B	11.20	11.20	11.15	.794	5	35
21	....	....	10.70A	11.15N	11.05	.799	....	35
24	....	11.60B	....	11.60B	13.45	.859	....	35
25	14.60	14.60	14.60	14.60	14.25	.869	2	35
26	14.20	14.20	14.20	14.20	14.00	.865	8	35
27	....	....	....	14.00N	13.30	.850	....	35
28	....	....	13.00A	13.30N	10.65	.739	....	35

BRITISH POUND OPTION ON FUTURES — CALLS

SEPTEMBER 1986 1325 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	10.10A	10.65N	11.25	.755	....	35
4	....	....	....	11.25N	12.80	.798	....	35
5	....	....	....	12.80N	12.05	.771	....	35
6	....	....	....	12.05N	11.00	.744	....	35
7	....	11.25B	....	11.25B	11.70	.769	....	35
10	....	....	11.00A	11.00A	11.90	.766	....	35
11	....	....	....	11.90N	12.65	.790	....	35
12	....	....	....	12.65N	12.75	.802	....	35
13	....	....	12.50A	12.50A	12.10	.786	....	35
14	....	12.50B	....	12.50B	13.00	.808	....	35
17	....	....	12.60A	12.60A	12.55	.803	....	35
18	....	12.95B	....	12.95B	13.65	.828	....	35
19	....	14.40B	....	14.40B	14.60	.847	....	35
20	14.80	14.80	14.80	14.80	15.45	.865	25	35
21	....	16.60B	....	16.60B	17.45	.898	....	35
24	....	....	16.40A	16.40A	14.45	.844	....	35
25	....	....	13.30A	13.30A	12.90	.816	....	35
26	14.25	14.25	14.25	14.25	13.55	.826	1	35
27	....	14.25B	....	14.25B	14.10	.841	....	35
28	Exchange Closed; Good Friday							
31	....	....	12.95A	12.95A	13.30	.829	....	35

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	13.25A	13.30N	13.30	.831	....	35
2	....	....	....	13.30N	12.20	.805	....	35
3	....	12.70B	....	12.70B	12.40	.811	....	35
4	....	....	11.90A	11.90A	11.80	.796	....	35
7	....	....	....	11.80N	13.05	.829	....	35
8	....	13.90B	....	13.05N	12.70	.829	....	35
9	....	....	....	12.70N	13.35	.837	....	35
10	....	13.50B	....	13.50B	14.70	.865	....	35
11	....	....	14.20A	14.40A	14.50	.863	....	35
14	....	....	....	14.50N	14.25	.863	....	35
15	....	....	....	14.25N	14.25	.866	....	35
16	....	16.50B	....	16.50B	16.55	.903	....	35
17	....	18.50B	....	18.50B	18.15	.922	....	35
18	....	....	....	16.15N	18.15	.924	....	35
21	....	....	16.65A	16.65A	17.05	.914	....	35
22	17.10	17.65B	17.10	17.10	17.25	.917	100	135
23	....	18.25B	....	18.25B	18.85	.934	....	135
24	....	19.10B	....	19.10B	19.40	.939	....	135
25	....	....	18.65A	19.40N	21.00	.951	....	135
28	....	....	20.60A	21.00N	21.35	.956	....	135
29	....	....	20.90A	21.35N	20.30	.949	....	135
30	....	....	20.10A	20.30N	19.80	.946	....	135

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	19.80N	16.85	.914	....	135
2	....	18.30B	....	18.30B	18.35	.933	....	135
5	....	....	....	18.35N	19.90	.949	....	135
6	....	....	18.75A	19.90N	19.75	.948	....	135
7	....	19.90B	19.60A	19.90B	20.30	.952	....	135
8	....	20.70B	....	20.30N	19.75	.949	....	135
9	....	....	....	19.75N	19.50	.947	....	135
12	....	20.15B	....	20.15B	20.85	.960	....	135
13	....	....	20.50A	20.50A	19.90	.953	....	135
14	....	....	19.70A	19.80A	19.65	.952	....	135
15	....	19.70B	....	19.65N	19.70	.954	....	135
16	....	....	18.70A	18.70A	17.70	.940	....	135
19	....	....	....	17.70N	19.45	.957	....	135
20	....	....	....	18.15A	17.80	.944	....	135
21	....	....	17.40A	17.40A	17.25	.939	....	135
22	....	....	16.40A	16.40A	15.60	.920	....	135
23	....	....	....	15.60N	15.55	.923	....	135
26	Exchange Closed; Memorial Day							
27	....	....	....	15.55N	16.75	.942	....	135
28	....	....	....	16.75N	16.20	.938	....	135
29	....	....	....	16.20N	15.40	.929	....	135
30	....	....	....	15.40N	14.15	.911	....	135

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	14.15N	14.30	.918	....	135
3	15.80	15.80	15.80	15.80	15.75	.940	1	135
4	....	....	15.50A	15.50A	15.30	.936	....	135
5	....	....	....	15.30N	16.45	.951	....	135
6	....	....	....	16.45N	17.20	.959	....	135
9	....	....	....	17.20N	16.35	.956	....	135
10	....	....	....	16.35N	18.20	.971	....	135
11	....	....	....	18.20N	19.85	.977	....	135
12	....	....	....	19.85N	19.05	.976	....	135
13	....	....	....	19.05N	18.90	.977	....	135
16	....	....	....	18.90N	17.30	.970	....	135
17	....	....	....	17.30N	17.05	.969	....	135

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1325 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	17.05N	17.35	.972	....	135
19	....	....	....	17.35N	17.35	.973	....	135
20	....	....	....	17.35N	15.80	.963	....	135
23	....	....	....	15.80N	18.25	.981	....	135
24	....	....	....	18.25N	18.00	.980	....	135
25	....	....	....	18.00N	18.40	.982	....	135
26	....	....	....	18.40N	18.45	.983	....	135
27	....	....	....	18.45N	19.95	.988	....	135
30	....	....	....	19.95N	20.65	.991	....	135

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	20.65N	21.05	.992	....	135
2	....	....	....	21.05N	20.90	.992	....	107
3	....	....	....	20.90N	21.05	.993	....	107
4	Exchange Closed; Independence Day							
7	....	....	....	21.05N	19.35	.991	....	107
8	....	....	....	19.35N	19.65	.992	....	107
9	....	....	19.40A	19.40A	19.70	.992	....	107
10	....	....	18.90A	18.90A	18.20	.988	....	107
11	....	....	....	18.20N	16.45	.981	....	107
14	....	....	....	16.45N	15.20	.976	....	107
15	....	....	....	15.20N	17.00	.987	....	107
16	....	....	....	17.00N	17.75	.990	....	107
17	....	....	....	17.75N	18.15	.991	....	107
18	....	....	....	18.15N	17.85	.991	....	107
21	....	....	....	17.85N	16.45	.988	....	107
22	....	....	....	16.45N	15.80	.986	....	107
23	....	....	....	15.80N	16.00	.988	....	107
24	....	....	....	16.00N	16.10	.989	....	107
25	....	....	....	16.10N	14.75	.984	....	107
28	....	....	....	14.75N	14.80	.987	....	107
29	....	....	....	14.80N	16.20	.993	....	107
30	....	....	....	16.20N	16.10	.994	....	107
31	....	....	....	16.10N	16.15	.995	....	107

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	16.15N	14.30	.990	....	107
4	....	....	....	14.30N	13.70	.991	....	107
5	....	....	....	13.70N	15.35	.996	....	107
6	....	....	....	15.35N	15.15	.996	....	107
7	....	....	....	15.15N	14.20	.995	....	107
8	....	....	....	14.20N	14.55	.996	....	107
11	....	....	....	14.55N	15.95	.999	....	107
12	....	....	....	15.95N	15.80	.999	....	107
13	....	....	....	15.80N	15.80	.999	....	107
14	....	....	....	15.80N	16.65	.999	....	107
15	....	....	....	16.65N	16.90	.999	....	107
18	....	....	....	16.90N	15.90	.999	....	107
19	....	....	....	15.90N	17.25	.999	....	107
20	....	....	....	17.25N	17.45	.999	....	107
21	....	....	....	17.45N	16.80	.999	....	1
22	....	....	....	16.80N	15.10	.999	....	1
25	....	....	....	15.10N	15.05	.999	....	1
26	....	....	....	15.05N	15.35	.999	....	1
27	....	....	....	15.35N	15.45	.999	....	1
28	....	....	....	15.45N	15.15	.999	....	1
29	....	....	....	15.15N	16.55	1.000	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	16.55N	16.50	1.000	....	1
3	....	....	....	16.50N	17.20	1.000	....	1
4	....	....	....	17.20N	17.15	1.000	....	1
5	....	....	....	17.15N	16.65	1.000	....	1
8	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 1350 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	9.50N	10.40	.705	....	10
3	....	....	9.50A	9.50A	8.85	.675	....	10
6	....	....	....	8.85N	8.70	.665	....	10
7	....	....	....	8.70N	8.95	.681	....	10
8	....	....	....	8.95N	8.85	.679	....	10
9	....	10.10B	8.60A	10.10B	10.45	.738	....	10
10	....	....	9.00A	9.00A	9.00	.691	....	10
13	....	....	8.60A	8.60A	8.75	.680	....	10
14	....	....	8.60A	8.60A	8.40	.662	....	10
15	....	....	....	8.40N	8.60	.674	....	10
16	....	....	....	8.60N	7.95	.654	....	10
17	....	....	....	7.95N	8.00	.652	....	10
20	....	....	7.35A	7.35A	6.70	.574	....	10

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1350 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	6.70N	6.30	.562	....	10
22	....	....	....	6.30N	5.50	.507	....	10
23	....	....	5.15A	5.15A	5.35	.498	....	10
24	....	5.90B	....	5.90B	6.00	.528	....	10
27	....	....	5.70A	6.00N	6.30	.529	....	10
28	....	7.00B	....	7.00B	6.70	.582	....	10
29	....	....	6.20A	6.20A	6.30	.564	....	10
30	....	6.45B	....	6.45B	7.00	.614	....	10
31	....	....	6.90A	6.90A	6.85	.599	....	10

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	5.65A	5.65A	5.35	.505	....	10
4	....	....	4.90A	4.90A	5.00	.471	....	10
5	5.60	5.95	5.60	5.95	5.95	.471	200	210
6	....	....	5.60A	5.95N	5.85	.539	....	210
7	6.65	6.65	6.50A	6.50A	5.95	.545	50	260
10	....	6.40B	....	6.40B	6.65	.590	....	260
11	....	6.80B	....	6.80B	6.75	.593	....	260
12	....	....	....	6.75N	6.70	.599	....	260
13	....	6.80B	....	6.80B	7.10	.629	....	260
14	....	....	6.80A	7.10N	7.30	.638	....	260
17	Exchange Closed; President's Day							
18	....	7.70B	....	7.70B	8.35	.685	....	260
19	....	8.60B	....	8.60B	9.45	.727	....	260
20	....	9.90B	....	9.45N	9.45	.728	....	260
21	....	....	9.05A	9.45N	9.40	.734	....	260
24	....	9.75B	....	9.75B	11.55	.805	....	260
25	12.70	12.70	12.70	12.70	12.30	.818	2	258
26	12.90	12.90	12.90	12.90	12.10	.813	....	258
27	....	....	....	12.10N	11.45	.794	8	260
28	....	....	11.20A	11.45N	9.00	.678	....	260

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	8.60A	9.00N	9.55	.696	....	258
4	....	....	....	9.55N	11.05	.745	....	258
5	....	....	....	11.05N	10.30	.714	....	258
6	....	....	....	10.30N	9.35	.684	....	258
7	....	9.50B	....	9.50B	10.00	.712	....	258
10	....	....	9.30A	9.30A	10.15	.708	....	258
11	....	10.20B	....	10.20B	10.85	.735	....	258
12	....	11.45B	....	11.45B	11.00	.749	....	250
13	....	....	10.70A	10.70A	10.35	.730	....	250
14	....	10.75B	....	10.75B	11.15	.755	....	250
17	....	....	10.80A	10.80A	10.80	.748	....	250
18	....	11.15B	....	11.15B	11.80	.777	....	250
19	....	12.40B	....	12.40B	12.65	.800	....	250
20	....	12.85B	....	12.85B	13.50	.822	....	250
21	....	14.55B	....	14.55B	15.40	.861	....	250
24	....	....	13.45A	13.45A	12.55	.795	....	250
25	....	....	11.45A	11.45A	11.10	.762	....	250
26	....	....	....	11.10N	11.65	.773	....	250
27	....	12.30B	....	12.30B	12.15	.791	....	250
28	Exchange Closed; Good Friday							
31	....	....	11.10A	11.10A	11.45	.777	....	250

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	11.25A	11.45N	11.45	.778	....	250
2	....	....	....	11.45N	10.40	.748	....	250
3	....	10.80B	....	10.80B	10.60	.756	....	250
4	....	....	10.20A	10.20A	10.00	.738	....	250
7	....	....	....	10.00N	11.15	.775	....	250
8	....	12.00B	...	11.15N	10.85	.775	....	250
9	....	....	....	10.85N	11.45	.785	....	250
10	....	11.50B	....	11.50B	12.70	.819	....	250
11	....	....	12.25A	12.45A	12.50	.816	....	250
14	....	....	....	12.50N	12.30	.815	....	250
15	....	....	....	12.30N	12.25	.818	....	250
16	....	14.50B	....	14.35B	14.45	.864	....	250
17	...	16.30B	....	16.30B	15.85	.889	....	250
18	....	....	15.80A	15.85N	15.85	.891	....	250
21	....	....	14.55A	14.55A	14.85	.878	....	250
22	....	15.35B	....	15.35B	15.10	.881	....	250
23	....	15.90B	....	15.90B	16.50	.903	...	250
24	....	....	....	16.50N	16.95	.910	....	250
25	....	....	16.40A	16.95N	18.50	.926	....	250
28	....	....	18.20A	18.50N	18.85	.933	....	250
29	....	....	18.40A	18.85N	17.85	.923	....	250
30	....	....	....	17.85N	17.35	.919	....	250

BRITISH POUND OPTION ON FUTURES — CALLS

SEPTEMBER 1986 1350 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	17.30A	17.30A	14.55	.876	....	250
2..	....	16.00B	....	16.00B	15.90	.901	....	250
5..	....	....	....	15.90N	17.50	.923	....	250
6..	....	....	16.35A	17.50N	17.35	.921	....	250
7..	....	17.70B	17.15A	17.70B	17.90	.927	....	250
8..	....	18.30B	....	17.90N	17.35	.922	....	250
9..	....	....	....	17.35N	17.10	.920	....	250
12..	....	17.75B	....	17.75B	18.45	.938	....	250
13..	....	....	18.10A	18.10A	17.50	.928	....	250
14..	....	....	17.30A	17.50N	17.15	.926	....	250
15..	....	17.20B	....	17.15N	17.25	.928	....	250
16..	....	....	16.25A	16.25A	15.30	.909	....	250
19..	....	....	....	15.30N	17.00	.933	....	250
20..	....	....	....	15.70A	15.35	.913	....	250
21..	....	....	15.00A	15.00A	14.85	.905	....	250
22..	....	....	14.50A	14.50A	13.20	.879	....	250
23..	....	....	....	13.20N	13.15	.883	....	250
26..	Exchange Closed; Memorial Day							
27..	....	....	....	13.15N	14.30	.908	....	250
28..	....	14.35B	14.15A	14.30N	13.85	.903	....	250
29..	....	....	....	13.85N	13.00	.889	....	250
30..	....	....	12.40A	12.40A	11.75	.864	....	250

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	11.75N	11.90	.873	....	250
3..	....	....	....	11.90N	13.35	.904	....	250
4..	....	....	13.20A	13.20A	12.90	.897	....	250
5..	....	....	....	12.90N	14.05	.919	....	250
6..	....	....	....	14.05N	14.80	.931	....	250
9..	....	....	....	14.80N	13.95	.925	....	250
10..	....	....	....	13.95N	15.80	.948	....	250
11..	....	....	....	15.80N	16.85	.958	....	250
12..	....	....	....	16.85N	16.55	.957	....	250
13..	....	....	....	16.55N	16.40	.957	....	250
16..	....	....	....	16.40N	14.90	.946	....	250
17..	....	....	....	14.90N	14.55	.943	....	250
18..	....	....	....	14.55N	14.85	.948	....	250
19..	....	....	14.30A	14.85N	14.85	.950	....	250
20..	....	....	....	14.85N	13.35	.933	....	250
23..	....	....	....	13.35N	15.75	.963	....	250
24..	....	....	....	15.75N	15.50	.961	....	250
25..	....	....	....	15.50N	15.90	.965	....	250
26..	....	....	....	15.90N	15.95	.966	....	250
27..	....	....	....	15.95N	17.45	.976	....	250
30..	....	....	....	17.45N	18.15	.981	....	250

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	18.15N	18.55	.984	....	250
2..	....	....	....	18.55N	18.40	.984	....	250
3..	....	....	....	18.40N	18.55	.985	....	250
4..	Exchange Closed; Independence Day							
7..	....	....	....	18.55N	16.85	.979	....	250
8..	....	....	....	16.85N	17.15	.981	....	250
9..	....	....	16.85A	16.85A	17.25	.982	....	250
10..	....	....	16.25A	16.25A	15.70	.974	....	250
11..	....	....	....	15.70N	13.95	.960	....	250
14..	....	....	....	13.95N	12.70	.950	....	250
15..	....	....	....	12.70N	14.55	.970	....	250
16..	....	....	....	14.55N	15.25	.977	....	250
17..	....	....	....	15.25N	15.70	.980	....	250
18..	....	....	....	15.70N	15.35	.979	....	250
21..	....	....	....	15.35N	13.95	.972	....	250
22..	....	....	....	13.95N	13.35	.968	....	250
23..	....	....	...	13.35N	13.55	.971	....	250
24..	....	...	....	13.55N	13.60	.973	....	250
25..	....	....	....	13.60N	12.25	.962	....	250
28..	....	....	....	12.25N	12.30	.968	....	250
29..	....	....	....	12.30N	13.70	.981	....	250
30..	....	....	....	13.70N	13.60	.982	....	250
31..	....	....	....	13.60N	13.65	.984	....	250

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	13.65N	11.80	.972	....	250
4..	....	....	....	11.80N	11.20	.972	....	250
5..	....	....	....	11.20N	12.85	.987	....	250
6..	....	....	....	12.85N	12.65	.987	....	250
7..	....	....	....	12.65N	11.70	.982	....	250
8..	....	....	....	11.70N	12.05	.986	....	250
11..	....	....	....	12.05N	13.45	.995	....	250
12..	....	....	....	13.45N	13.30	.996	....	250
13..	....	....	....	13.30N	13.30	.997	....	250
14..	....	....	....	13.30N	14.15	.998	....	250
15..	....	....	....	14.15N	14.40	.999	....	250

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

SEPTEMBER 1986 1350 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	....	....	....	14.40N	13.40	.999	....	250
19..	....	....	....	13.40N	14.75	.999	....	250
20..	....	....	....	14.75N	14.95	.999	....	250
21..	....	....	....	14.95N	14.30	.999	....	250
22..	....	....	....	14.30N	12.55	.999	....	250
25..	....	....	....	12.55N	12.55	.999	....	250
26..	....	....	....	12.55N	12.85	.999	....	250
27..	....	....	....	12.85N	12.95	.999	....	250
28..	....	....	....	12.95N	12.65	.999	....	250
29..	....	....	....	12.65N	14.05	.999	....	250

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	14.05N	14.00	1.000	....	250
3..	....	....	....	14.00N	14.70	1.000	....	250
4..	....	....	....	14.70N	14.65	1.000	....	250
5..	....	....	....	14.65N	14.15	1.000	....	250
8..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 1375 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	8.00N	8.90	.646	....	10
3..	....	....	8.00A	8.00A	7.40	.605	....	10
6..	....	....	....	7.40N	7.25	.595	....	10
7..	....	7.30B	....	7.30B	7.50	.612	....	10
8..	....	....	....	7.50N	7.40	.609	....	10
9..	....	8.50B	7.20A	8.50B	8.85	.673	....	10
10..	....	....	7.50A	7.50A	7.55	.622	....	10
13..	....	....	7.20A	7.20A	7.30	.610	....	10
14..	....	....	7.20A	7.20A	7.00	.590	....	10
15..	....	....	....	7.00N	7.10	.603	....	10
16..	....	....	....	7.10N	6.60	.581	....	10
17..	....	....	....	6.60N	6.60	.578	....	10
20..	....	....	6.15A	6.15A	5.40	.497	....	10
21..	....	....	....	5.40N	5.15	.485	....	10
22..	....	....	4.80A	4.80A	4.45	.430	....	10
23..	....	....	4.10A	4.10A	4.35	.421	....	10
24..	....	4.80B	....	4.80B	4.90	.450	....	10
27..	....	....	4.70A	4.90N	5.15	.451	....	10
28..	....	5.70B	....	5.70B	5.50	.504	....	10
29..	....	....	5.10A	5.10A	5.10	.485	....	10
30..	5.25	5.50B	5.25	5.50B	5.75	.537	3	10
31..	5.60	5.70	5.60	5.70	5.60	.521	1	10

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.60A	4.60A	4.25	.426	1	11
4..	....	....	3.90A	3.90A	4.00	.392	....	11
5..	....	4.40B	....	4.40B	4.80	.392	....	11
6..	....	....	....	4.80N	4.90	.459	....	11
7..	....	....	....	4.90N	4.80	.465	....	11
10..	....	5.20B	....	5.20B	5.40	.509	....	11
11..	....	5.50B	....	5.50B	5.50	.513	....	11
12..	....	....	....	5.50N	5.45	.519	....	11
13..	....	....	....	5.45N	5.80	.549	....	11
14..	....	....	5.60A	5.80N	5.95	.559	....	11
17..	Exchange Closed; President's Day							
18..	....	6.20B	....	6.20B	6.90	.608	....	11
19..	....	7.10B	....	7.10B	7.85	.654	....	11
20..	....	8.30B	....	7.85N	7.85	.655	....	11
21..	....	....	7.55A	7.85N	7.85	.662	....	11
24..	....	8.20B	....	8.20B	9.80	.742	....	11
25..	11.00	11.00	11.00	11.00	10.50	.757	2	9
26..	10.60	10.60	10.60	10.60	10.30	.751	8	9
27..	9.40	10.35B	9.40	9.40	9.75	.728	....	9
28..	....	....	9.60A	9.75N	7.50	.614	....	9

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	7.20A	7.50N	8.00	.632	....	9
4..	....	....	....	8.00N	9.40	.686	3	8
5..	....	....	...	9.40N	8.70	.652	....	8
6..	....	....	....	8.70N	7.85	.619	....	8
7..	8.20	8.20	8.20	8.20	8.45	.650	....	8
10..	....	....	7.90A	7.90A	8.55	.645	...	8
11..	....	....	....	8.55N	9.20	.675	....	8
12..	....	9.80B	....	9.80B	9.40	.690	....	8
13..	....	....	8.90A	8.90A	8.80	.668	....	8
14..	....	9.00B	....	9.00B	9.50	.696	....	8
17..	....	....	9.25A	9.25A	9.15	.688	....	8
18..	....	9.45B	....	9.45B	10.10	.720	....	8
19..	....	10.70B	....	10.70B	10.85	.746	....	8
20..	....	11.00B	....	11.00B	11.65	.771	....	8

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1375 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	12.65B	....	12.65B	13.50	.817	....	8
24	....	....	11.55A	11.55A	10.75	.739	....	8
25	....	....	9.70A	9.70A	9.40	.702	....	8
26	....	....	....	9.40N	9.90	.714	....	8
27	....	10.50B	....	10.50B	10.35	.734	....	8
28	Exchange Closed; Good Friday							
31	....	....	9.45A	9.45A	9.75	.718	....	8

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	9.45A	9.75N	9.70	.719	....	8
2	....	....	....	9.70N	8.75	.685	....	8
3	....	9.20B	....	9.20B	8.95	.693	....	8
4	....	....	8.50A	8.50A	8.40	.673	....	8
7	....	....	....	8.40N	9.45	.715	....	8
8	....	10.20B	....	9.45N	9.15	.715	....	8
9	....	....	....	9.15N	9.70	.725	....	8
10	....	....	....	9.70N	10.85	.764	....	8
11	....	....	10.55A	10.65A	10.70	.761	....	8
14	....	....	....	10.70N	10.45	.759	....	8
15	....	....	....	10.45N	10.40	.762	....	8
16	....	12.50B	....	12.35B	12.45	.816	....	8
17	....	14.00B	....	14.00B	13.75	.847	....	8
18	....	....	....	13.75N	13.75	.849	....	8
21	....	....	12.75A	12.75A	12.85	.832	....	8
22	....	13.25B	....	13.25B	13.10	.837	....	8
23	....	13.60B	....	13.80B	14.40	.864	....	8
24	....	14.55B	....	14.55B	14.85	.872	....	8
25	....	....	14.30A	14.85N	16.25	.894	....	8
28	....	....	16.00A	16.25N	16.50	.902	....	8
29	....	....	16.10A	16.50N	15.60	.889	....	8
30	....	....	....	15.60N	15.20	.884	....	8

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	15.00A	15.00A	12.45	.829	....	8
2	....	13.80B	....	13.80B	13.80	.860	....	8
5	....	15.75B	....	15.20B	15.30	.888	....	8
6	....	....	14.15A	15.30N	15.15	.886	....	8
7	....	15.45B	15.05A	15.45B	15.65	.894	....	8
8	....	16.05B	15.35A	15.35A	15.15	.887	....	8
9	....	....	....	15.15N	14.90	.884	....	8
12	....	15.55B	....	15.55B	16.15	.907	....	8
13	....	....	15.70A	15.70A	15.25	.894	....	8
14	....	....	15.05A	15.25N	14.95	.891	....	8
15	....	15.00B	....	14.95N	14.90	.894	....	8
16	....	....	13.90A	13.90A	13.20	.867	....	8
19	....	....	....	13.20N	14.70	.898	....	8
20	....	....	....	13.40A	13.15	.871	....	8
21	....	....	12.80A	12.80A	12.70	.861	....	8
22	....	....	11.50A	11.50A	11.15	.827	....	8
23	....	....	....	11.15N	11.10	.831	....	8
26	Exchange Closed; Memorial Day							
27	....	....	....	11.10N	12.20	.863	....	8
28	....	12.25B	12.05A	12.20N	11.75	.855	....	8
29	....	....	....	11.75N	10.90	.836	....	8
30	....	....	10.35A	10.35A	9.75	.804	....	8

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	9.75N	9.80	.814	....	8
3	....	....	....	9.80N	11.25	.854	....	8
4	....	....	11.10A	11.10A	10.80	.845	....	8
5	....	....	....	10.80N	11.90	.873	....	8
6	....	12.25B	....	12.25B	12.60	.891	....	8
9	....	....	....	12.60N	11.80	.881	....	8
10	....	....	....	11.80N	13.45	.913	....	8
11	....	13.90B	....	13.90B	14.40	.928	....	8
12	....	....	....	14.40N	14.15	.927	....	8
13	....	....	....	14.15N	14.00	.926	....	8
16	....	....	....	14.00N	12.60	.909	....	8
17	....	....	....	12.60N	12.25	.904	....	8
18	....	....	12.10A	12.25N	12.55	.911	....	8
19	....	....	12.05A	12.55N	12.55	.913	....	8
20	....	....	....	12.55N	11.15	.887	....	8
23	....	....	....	11.15N	13.35	.933	....	8
24	....	....	....	13.35N	13.10	.930	....	8
25	....	....	....	13.10N	13.60	.936	....	8
26	....	....	....	13.60N	13.60	.937	....	8
27	....	....	....	13.60N	14.95	.954	....	8
30	....	15.65B	....	15.65B	15.65	.963	....	8

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1375 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	16.00	16.80B	16.00	16.80B	16.05	.967	1	8
2	....	....	....	16.05N	15.90	.967	....	8
3	....	....	....	15.90N	16.05	.969	....	8
4	Exchange Closed; Independence Day							
7	....	....	....	16.05N	14.50	.958	....	8
8	....	....	....	14.50N	14.65	.962	....	8
9	....	....	14.35A	14.35A	14.75	.963	....	8
10	....	....	13.75A	13.75A	13.25	.948	....	8
11	....	....	....	13.25N	11.60	.924	....	8
14	....	....	....	11.60N	10.40	.906	....	8
15	....	....	....	10.40N	12.15	.940	....	8
16	....	....	....	12.15N	12.80	.951	....	8
17	....	....	....	12.80N	13.20	.957	....	8
18	....	....	....	13.20N	12.90	.955	....	8
21	....	....	....	12.90N	11.55	.941	....	8
22	....	....	....	11.55N	10.95	.933	....	8
23	....	....	....	10.95N	11.10	.938	....	8
24	....	....	....	11.10N	11.20	.942	....	8
25	....	....	....	11.20N	9.90	.920	....	8
28	....	....	....	9.90N	9.90	.929	....	8
29	....	....	....	9.90N	11.25	.955	....	8
30	....	....	....	11.25N	11.10	.956	....	8
31	....	....	....	11.10N	11.20	.960	....	8

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	11.20N	9.30	.934	....	8
4	....	....	....	9.30N	8.85	.931	....	8
5	....	....	....	8.85N	10.35	.962	....	8
6	....	....	....	10.35N	10.20	.962	....	8
7	....	....	....	10.20N	9.25	.951	....	8
8	....	....	....	9.25N	9.55	.959	....	8
11	....	....	....	9.55N	10.90	.983	....	8
12	....	....	....	10.90N	10.80	.985	....	8
13	....	....	....	10.80N	10.80	.987	....	8
14	....	....	....	10.80N	11.65	.993	....	8
15	....	....	....	11.65N	11.90	.995	....	8
18	....	....	....	11.90N	10.90	.995	....	8
19	....	....	....	10.90N	12.25	.998	....	8
20	....	....	....	12.25N	12.45	.999	....	8
21	....	....	....	12.45N	11.80	.999	....	8
22	....	....	....	11.80N	10.05	.998	....	8
25	....	....	....	10.05N	10.05	.999	....	6
26	....	....	....	10.05N	10.35	.999	....	6
27	10.30	10.30	10.30	10.30	10.45	.999	1	7
28	....	....	....	10.45N	10.15	.999	....	7
29	....	....	....	10.15N	11.55	.999	....	3

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	11.55N	11.50	1.000	....	2
3	....	....	....	11.50N	12.20	1.000	....	2
4	....	....	....	12.20N	12.15	1.000	....	2
5	....	....	....	12.15N	11.65	1.000	....	2
8	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 1400 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	....	6.70N	7.55	.588	....	14
3	6.00	6.00	6.00	6.00	6.10	.534	1	15
6	5.80	5.80	5.80	5.80	6.00	.522	1	15
7	....	....	....	6.00N	6.20	.539	....	15
8	....	....	....	6.20N	6.15	.536	....	15
9	....	7.10B	5.90A	7.10B	7.40	.603	....	15
10	....	....	6.25A	6.25A	6.20	.549	....	15
13	....	....	6.00A	6.00A	6.00	.536	....	15
14	....	....	....	6.00N	5.75	.516	....	15
15	....	....	....	5.75N	5.80	.529	....	15
16	....	....	....	5.80N	5.45	.507	....	15
17	5.80	5.80	5.50	5.50	5.40	.504	6	20
20	....	....	5.10A	5.10A	4.30	.422	....	20
21	4.40	4.40	4.40	4.40	4.15	.409	1	20
22	4.15	4.15	3.70A	3.75A	3.55	.357	1	19
23	3.00	3.00	3.00	3.00	3.45	.348	1	19
24	....	4.00B	....	4.00B	3.95	.375	....	19
27	....	....	3.70A	3.95N	4.20	.376	....	19
28	....	4.65B	....	4.65B	4.45	.427	....	19
29	....	....	4.10A	4.10A	4.10	.409	....	19
30	4.85	4.85	4.85	4.85	4.60	.459	1	19
31	4.60	4.60	4.45	4.45	4.50	.444	5	20

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1400 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	3.50A	3.50A	3.35	.351	....	20
4..	3.10	3.10	3.10	3.10	3.20	.319	1	21
5..	3.60	3.70	3.60	3.70	3.85	.319	1	21
6..	....	....	....	3.85N	3.95	.382	....	20
7..	....	....	....	3.95N	3.85	.367	....	20
10..	....	4.20B	....	4.20B	4.35	.430	....	20
11..	....	4.40B	....	4.35N	4.40	.433	....	20
12..	....	4.70B	....	4.40N	4.35	.439	....	20
13..	....	....	....	4.35N	4.65	.470	....	20
14..	....	....	4.50A	4.65N	4.80	.479	....	20
17..	Exchange Closed; President's Day							
18..	....	5.00B	....	5.00B	5.60	.528	....	20
19..	6.10	6.20B	5.70A	6.10	6.45	.576	1	20
20..	....	6.80B	....	6.45N	6.45	.578	....	20
21..	....	....	6.20A	6.45N	6.50	.584	....	20
24..	7.25	7.80B	7.25	7.80B	8.00	.672	1	19
25..	9.25	9.25	8.80A	8.80A	8.90	.688	1	18
26..	8.60	9.50	8.40A	8.40A	8.70	.681	12	15
27..	7.40	9.00B	7.40	7.40	8.20	.655	1	16
28..	....	....	6.50A	6.70A	6.20	.547	....	15

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	5.90A	6.20N	6.65	.566	5	20
4..	....	....	....	6.65N	7.85	.623	....	20
5..	....	....	7.00A	7.00A	7.30	.587	....	15
6..	....	....	....	7.30N	6.55	.553	....	15
7..	....	6.75B	....	6.75B	7.05	.584	....	15
10..	....	....	6.55A	6.55A	7.15	.579	....	15
11..	7.35	7.35	7.35	7.35	7.75	.611	1	15
12..	....	8.25B	....	8.25B	7.90	.626	....	15
13..	7.50	7.50	7.45	7.45	7.35	.603	100	90
14..	....	7.60B	....	7.60B	8.00	.633	....	90
17..	....	....	7.75A	7.75A	7.70	.623	....	90
18..	....	7.90B	....	7.90B	8.50	.658	....	40
19..	....	9.00B	....	9.00B	9.25	.686	....	40
20..	....	9.35B	....	9.35B	9.95	.713	....	40
21..	....	10.80B	....	10.80B	11.65	.765	....	40
24..	....	....	10.00A	10.00A	9.10	.678	....	40
25..	....	....	8.45A	8.45A	7.90	.637	....	40
26..	....	....	....	7.90N	8.30	.650	....	40
27..	....	8.80B	....	8.80B	8.70	.672	....	40
28..	Exchange Closed; Good Friday							
31..	7.90	8.20	7.90	8.20	8.20	.653	6	37

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.85	7.90B	7.85	7.85	8.15	.654	2	38
2..	....	....	....	8.15N	7.25	.618	....	38
3..	....	7.60B	....	7.60B	7.45	.626	....	38
4..	....	....	7.25A	7.25A	6.95	.604	....	38
7..	....	....	....	6.95N	7.90	.648	....	38
8..	....	8.50B	....	7.90N	7.60	.648	....	38
9..	....	....	....	7.60N	8.10	.659	....	38
10..	....	....	8.00A	8.10N	9.20	.703	....	38
11..	....	....	8.90A	8.95A	9.00	.699	....	38
14..	....	....	....	9.00N	8.75	.696	....	38
15..	....	....	8.70A	8.75N	8.65	.699	....	38
16..	....	10.60B	....	10.45B	10.60	.761	....	38
17..	....	12.00B	....	12.00B	11.85	.797	....	38
18..	....	....	....	11.85N	11.85	.799	....	38
21..	....	....	10.70A	10.70A	10.95	.778	....	38
22..	....	11.35B	....	10.95N	11.20	.783	....	38
23..	....	11.80B	....	11.80B	12.40	.816	....	38
24..	12.75	13.00B	12.75	12.75	12.85	.826	1	38
25..	....	12.90B	12.35A	12.85N	14.15	.853	....	37
28..	....	....	13.40A	14.15N	14.40	.863	....	37
29..	....	....	14.10A	14.40N	13.55	.846	....	37
30..	....	13.60B	....	13.55N	13.15	.839	....	37

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	12.20A	12.20A	10.55	.773	....	37
2..	11.40	11.90B	11.40	11.90B	11.85	.810	3	39
5..	....	13.80B	....	13.80B	13.25	.844	....	39
6..	....	....	12.10A	13.25N	13.10	.841	....	39
7..	....	13.35B	13.00A	13.35B	13.55	.851	....	36
8..	....	13.95B	13.45A	13.45A	13.10	.842	....	36
9..	....	....	....	13.10N	12.85	.838	....	36
12..	13.40	13.40	13.40	13.40	14.05	.867	....	36
13..	....	....	12.95A	12.95A	13.15	.850	4	40
14..	....	....	12.95A	13.15N	12.90	.846	....	40
15..	....	12.95B	....	12.90N	12.80	.849	....	40
16..	....	....	11.80A	11.80A	11.15	.815	....	40
19..	....	....	....	11.15N	12.60	.853	....	40
20..	....	....	....	11.30A	11.10	.819	....	40

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1400 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	10.75A	10.75A	10.70	.806	....	40
22..	....	....	9.70A	9.70A	9.25	.764	....	40
23..	....	....	9.10A	9.10A	9.20	.768	....	40
26..	Exchange Closed; Memorial Day							
27..	....	....	....	9.20N	10.15	.805	....	40
28..	....	10.20B	10.00A	10.15N	9.75	.795	....	40
29..	....	....	....	9.75N	9.00	.771	....	40
30..	....	....	8.50A	8.50A	7.90	.731	....	40

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	8.20B	7.80A	8.20B	8.05	.742	....	40
3..	....	9.35B	....	8.95B	9.25	.790	....	40
4..	....	....	9.10A	9.10A	8.85	.778	....	40
5..	....	....	....	8.85N	9.85	.814	....	40
6..	....	10.15B	....	10.15B	10.55	.836	....	40
9..	....	....	9.50A	9.50A	9.75	.822	....	40
10..	....	11.25B	....	11.25B	11.30	.865	....	40
11..	....	11.80B	....	11.80B	12.20	.885	....	40
12..	....	....	12.00A	12.00A	11.95	.883	....	40
13..	....	....	11.15A	11.80A	11.60	.882	....	40
16..	....	....	11.75A	11.75A	10.50	.856	....	39
17..	....	....	10.15A	10.15A	10.15	.849	....	39
18..	....	....	10.00A	10.15N	10.40	.858	....	39
19..	....	....	9.95A	10.40N	10.35	.860	....	39
20..	....	....	9.10A	9.10A	9.05	.824	....	39
23..	....	9.85B	8.60A	9.85B	11.10	.887	....	39
24..	....	....	10.65A	11.10N	11.00	.882	....	39
25..	....	....	....	11.00N	11.40	.891	....	39
26..	....	....	....	11.40N	11.40	.892	....	39
27..	....	12.30B	....	12.30B	12.70	.919	....	39
30..	13.00	13.00	13.00	13.00	13.30	.933	4	35

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	14.40B	....	14.40B	13.65	.939	....	35
2..	....	....	....	13.65N	13.45	.938	....	35
3..	....	13.70B	....	13.70B	13.65	.941	....	35
4..	Exchange Closed; Independence Day							
7..	....	....	....	13.65N	12.20	.923	....	35
8..	....	13.00B	....	12.45B	12.30	.928	....	35
9..	....	....	11.95A	11.95A	12.35	.930	....	35
10..	....	....	11.50A	11.50A	11.00	.905	....	35
11..	....	....	10.95A	10.95A	9.40	.867	....	35
14..	....	....	8.10A	8.10A	8.30	.839	....	35
15..	....	9.05B	....	9.05B	9.85	.890	....	35
16..	....	10.80B	....	10.55B	10.55	.907	....	35
17..	....	....	....	10.55N	10.90	.917	....	35
18..	....	....	9.35A	10.25A	10.60	.913	....	35
21..	....	....	9.55A	9.55A	9.30	.889	....	35
22..	....	....	8.40A	8.40A	8.75	.874	....	35
23..	....	8.80B	....	8.80B	8.90	.882	....	35
24..	....	....	....	8.90N	8.95	.887	....	35
25..	....	....	7.80A	7.80A	7.70	.852	....	35
28..	....	8.10B	7.50A	8.10B	7.75	.863	....	35
29..	....	8.80B	....	8.80B	8.95	.905	....	35
30..	....	....	8.90A	8.90A	8.70	.905	....	35
31..	....	....	....	8.70N	8.85	.912	....	35

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	8.75A	8.75A	7.05	.864	....	35
4..	....	....	....	7.05N	6.60	.854	....	35
5..	....	8.30B	....	8.30B	8.05	.910	....	35
6..	....	....	7.85A	7.85A	7.90	.909	....	35
7..	....	....	7.35A	7.35A	6.90	.885	....	35
8..	....	7.15B	....	7.15B	7.25	.899	....	35
11..	....	....	....	7.25N	8.45	.948	....	35
12..	....	....	8.10A	8.45N	8.30	.951	....	35
13..	....	....	....	8.30N	8.30	.957	....	35
14..	....	8.40B	....	8.40B	9.15	.974	....	35
15..	....	9.20B	....	9.15N	9.40	.980	....	35
18..	....	....	9.15A	9.15A	8.45	.978	....	35
19..	....	9.60B	....	9.60B	9.75	.992	....	35
20..	....	....	....	9.75N	9.95	.994	....	35
21..	....	....	9.50A	9.50A	9.30	.994	....	35
22..	....	9.50B	8.60A	8.60A	7.55	.984	....	35
25..	....	7.80B	7.40A	7.55N	7.55	.992	....	35
26..	....	7.70B	....	7.70B	7.85	.995	....	35
27..	....	....	....	7.85N	7.95	.997	....	35
28..	....	....	....	7.95N	7.65	.997	....	35
29..	....	....	....	7.65N	9.05	.999	....	35

BRITISH POUND OPTION ON FUTURES — CALLS

SEPTEMBER 1986 1400 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	9.05N	9.00	.999	....	35
3	....	9.25B	....	9.25B	9.70	1.000	....	....
4	....	10.10B	....	10.10B	9.65	1.000	....	....
5	....	9.90B	....	9.65N	9.15	1.000	....	....

SEPTEMBER 1986 1425 CALLS

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
IN JANUARY 1986								
1	Exchange Closed; New Year's Day							
2	....	....	....	5.55N	6.30	.527	....	14
3	....	....	5.50A	5.50A	4.95	.462	....	14
6	....	5.00B	....	5.00B	4.90	.450	....	14
7	....	....	....	4.90N	5.05	.467	....	14
8	....	5.10B	4.70A	4.70A	5.00	.464	....	14
9	....	6.75B	4.90A	6.75B	6.10	.532	....	14
10	....	....	5.00A	5.00A	5.05	.477	....	14
13	....	....	4.90A	4.90A	4.90	.463	....	14
14	....	....	....	4.90N	4.65	.442	....	14
15	....	....	....	4.65N	4.75	.455	....	14
16	....	....	....	4.75N	4.40	.433	....	14
17	....	....	....	4.40N	4.35	.430	....	14
20	....	....	4.10A	4.10A	3.50	.350	....	14
21	....	....	....	3.50N	3.30	.339	....	14
22	2.20	2.20	2.20	2.20	2.80	.290	1	13
23	....	....	2.50A	2.50A	2.75	.281	....	13
24	....	3.10B	....	3.10B	3.15	.306	....	13
27	....	....	3.00A	3.15N	3.40	.306	....	13
28	3.95	3.95	3.70A	3.95	3.55	.354	1	14
29	....	....	3.30A	3.30A	3.25	.337	....	14
30	3.70	3.70	3.70	3.70	3.65	.385	....	14
31	....	....	....	3.65N	3.55	.369	....	14
IN FEBRUARY								
3	....	....	2.90A	2.90A	2.60	.282	....	14
4	....	....	2.50A	2.50A	2.50	.254	....	14
5	....	2.70B	....	2.70B	3.05	.254	....	14
6	....	....	....	3.05N	3.10	.311	....	14
7	....	....	....	3.10N	3.00	.315	....	14
10	....	3.40B	....	3.40B	3.45	.355	....	14
11	....	....	....	3.45N	3.50	.358	....	14
12	....	....	....	3.50N	3.45	.363	....	14
13	....	....	....	3.45N	3.70	.392	....	14
14	....	....	3.60A	3.70N	3.80	.401	....	14
17	Exchange Closed; President's Day							
18	....	4.00B	....	4.00B	4.50	.449	....	14
19	....	4.60B	....	4.60B	5.25	.496	....	14
20	....	5.55B	....	5.25N	5.25	.498	....	14
21	....	....	5.00A	5.25N	5.25	.504	....	14
24	6.50	6.50	6.50	6.50	6.75	.595	1	14
25	7.75	7.75	7.75	7.75	7.45	.612	2	14
26	8.00	8.00	7.50	7.50	7.25	.605	10	14
27	....	....	....	7.25N	6.80	.577	....	14
28	....	....	6.70A	6.80N	5.05	.481	....	14
IN MARCH								
3	....	....	4.90A	5.05N	5.40	.499	....	14
4	....	....	....	5.40N	6.60	.557	....	14
5	....	....	....	6.60N	6.05	.520	....	14
6	....	....	....	6.05N	5.40	.486	....	14
7	....	5.70B	....	5.70B	5.90	.518	....	14
10	5.70	5.70	5.45A	5.70	5.90	.512	3	14
11	6.35	6.50	6.25A	6.25A	6.45	.544	4	15
12	....	6.85B	....	6.85B	6.60	.560	....	15
13	6.00	6.00	6.00	6.00	6.10	.536	14	29
14	....	6.20B	....	6.20B	6.65	.567	....	29
17	....	....	6.35A	6.35A	6.35	.556	....	29
18	....	6.55B	....	6.55B	7.10	.592	....	29
19	....	7.55B	....	7.55B	7.80	.622	....	29
20	....	7.85B	....	7.85B	8.35	.651	....	29
21	....	9.20B	....	9.20B	10.00	.708	....	29
24	....	....	8.40A	8.40A	7.65	.612	....	29
25	....	....	6.80A	6.80A	6.55	.569	....	29
26	....	....	....	6.55N	6.90	.583	....	29
27	....	7.20B	....	7.20B	7.25	.606	....	29
28	Exchange Closed; Good Friday							
31	6.45	6.60	6.45	6.60	6.80	.585	1	29
IN APRIL								
1	....	....	6.50A	6.80N	6.75	.586	....	29
2	....	....	....	6.75N	5.95	.547	....	29
3	....	6.30B	....	6.30B	6.10	.556	....	29
4	....	....	5.70A	5.70A	5.65	.533	....	29
7	....	....	....	5.65N	6.50	.579	....	29

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

SEPTEMBER 1986 1425 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	7.10B	....	6.50N	6.25	.579	....	29
9	....	....	....	6.25N	6.70	.590	....	29
10	....	6.90B	6.40A	6.90B	7.65	.636	....	29
11	....	....	7.15A	7.15A	7.45	.631	....	29
14	....	....	7.40A	7.40A	7.20	.627	....	29
15	....	....	....	7.20N	7.15	.630	....	29
16	....	8.80B	....	8.75B	8.95	.698	....	29
17	....	10.20B	....	10.20B	10.00	.739	....	29
18	9.70	9.70	9.70	9.70	10.00	.741	1	30
21	8.95	8.95	8.95	8.95	9.20	.717	1	30
22	....	9.60B	....	9.20N	9.45	.722	....	30
23	....	10.00B	....	10.00B	10.55	.760	....	30
24	....	10.90B	....	10.90B	11.00	.772	....	30
25	....	....	10.50A	11.00N	12.20	.804	....	30
28	12.00	12.85	11.50A	12.85	12.45	.815	14	40
29	11.80	12.20B	11.80	11.80	11.65	.794	12	46
30	....	....	....	11.65N	11.25	.786	....	32
IN MAY								
1	....	....	10.30A	10.30A	8.85	.709	....	32
2	....	10.00B	....	10.00B	10.00	.751	....	32
5	....	11.50B	....	11.50B	11.30	.791	....	32
6	....	....	10.25A	11.30N	11.20	.787	....	32
7	10.80	11.40B	10.80	11.40B	11.60	.799	1	32
8	....	11.90B	11.50A	11.50A	11.15	.788	....	32
9	....	....	....	11.15N	10.90	.783	....	32
12	....	11.50B	....	11.50B	12.05	.818	....	32
13	10.95	10.95	10.95	10.95	11.20	.796	1	32
14	....	....	10.95A	11.20N	10.95	.792	....	32
15	10.55	10.55	10.55	10.55	10.85	.795	3	32
16	....	....	9.90A	9.90A	9.30	.752	....	32
19	9.15	10.05B	9.15	10.05B	10.65	.798	3	32
20	....	....	....	9.35A	9.25	.756	....	33
21	....	....	8.90A	8.90A	8.85	.740	....	34
22	....	....	7.95A	7.95A	7.50	.691	....	33
23	....	....	7.40A	7.40A	7.50	.694	....	33
26	Exchange Closed; Memorial Day							
27	....	....	....	7.50N	8.35	.736	....	33
28	....	8.40B	8.30A	8.35N	7.95	.723	....	32
29	....	....	....	7.95N	7.25	.695	....	32
30	....	....	6.85A	6.85A	6.30	.649	....	32
IN JUNE								
2	....	6.45B	6.25A	6.45B	6.40	.659	....	32
3	....	7.55B	....	7.20B	7.50	.714	....	32
4	....	....	7.35A	7.35A	7.10	.700	....	26
5	....	....	....	7.10N	8.00	.742	....	26
6	....	8.25B	....	8.25B	8.60	.768	....	26
9	....	....	7.65A	7.65A	7.90	.749	....	26
10	....	9.35B	....	9.35B	9.35	.802	....	26
11	....	9.60B	....	9.60B	10.15	.828	....	26
12	....	....	9.95A	9.95A	9.90	.824	....	26
13	9.70	9.70	9.10A	9.70	9.70	.822	1	26
16	....	....	8.80A	8.80A	8.50	.788	....	26
17	....	....	8.20A	8.20A	8.20	.777	....	26
18	....	....	8.05A	8.20N	8.40	.788	....	26
19	....	....	8.05A	8.40N	8.35	.790	....	26
20	....	....	7.40A	7.40A	7.10	.744	....	26
23	....	7.80B	6.70A	7.80B	9.05	.824	....	26
24	....	....	8.65A	9.05N	8.95	.817	....	26
25	....	....	....	8.95N	9.30	.828	....	26
26	....	....	....	9.30N	9.35	.830	....	26
27	....	10.15B	....	10.15B	10.55	.868	....	26
30	....	10.60B	....	10.60B	11.10	.886	....	26
IN JULY								
1	....	12.10B	....	12.10B	11.45	.895	....	26
2	....	....	10.95A	10.95A	11.20	.894	....	26
3	....	11.60B	....	11.60B	11.40	.898	....	26
4	Exchange Closed; Independence Day							
7	....	....	11.35A	11.40N	9.95	.869	....	26
8	....	10.65B	....	10.25B	10.10	.876	....	26
9	9.60	9.60	9.50A	9.60	10.15	.879	4	26
10	....	....	9.30A	9.30A	8.90	.841	....	26
11	....	....	8.85A	8.85A	7.40	.789	....	26
14	....	....	6.25A	6.60A	6.40	.748	....	26
15	....	6.95B	....	6.95B	7.75	.817	....	26
16	....	8.60B	....	8.60B	8.40	.841	....	26
17	....	8.45B	....	8.40N	8.70	.855	....	26
18	....	....	7.25A	8.15A	8.45	.848	....	26
21	....	....	7.35A	7.35A	7.25	.810	....	26
22	....	....	6.40A	6.40A	6.70	.789	....	26
23	....	6.75B	....	6.75B	6.85	.798	....	26

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1425 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	....	....	....	6.85N	6.90	.805	....	26
25..	....	....	5.80A	5.80A	5.75	.754	....	26
28..	....	6.00B	5.55A	6.00B	5.70	.764	....	26
29..	....	6.60B	....	6.60B	6.75	.825	....	26
30..	....	....	6.65A	6.65A	6.60	.823	....	26
31..	....	....	....	6.60N	6.70	.831	....	26

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	6.60A	6.60A	5.00	.757	....	26
4..	4.70	4.70	4.70	4.70	4.60	.736	....	26
5..	....	6.50B	....	6.50B	5.90	.820	....	26
6..	....	....	5.65A	5.65A	5.70	.815	....	26
7..	....	....	5.25A	5.25A	4.85	.774	....	26
8..	....	5.05B	....	5.00B	5.10	.794	....	26
11..	....	5.60B	....	5.60B	6.15	.874	....	26
12..	....	....	5.70A	6.15N	5.95	.876	....	26
13..	....	....	....	5.95N	5.95	.884	....	26
14..	....	....	....	5.95N	6.70	.920	....	26
15..	....	....	....	6.70N	6.95	.934	....	26
18..	....	....	6.70A	6.70A	6.05	.920	....	26
19..	....	7.10B	....	7.10B	7.25	.963	....	26
20..	....	7.30B	....	7.30B	7.45	.971	....	26
21..	....	....	6.95A	6.95A	6.80	.966	....	26
22..	....	7.00B	6.05A	6.05A	5.15	.924	....	26
25..	....	5.20B	....	5.15N	5.15	.946	....	26
26..	....	5.25B	....	5.25B	5.40	.962	....	26
27..	....	....	5.35A	5.40N	5.50	.971	....	26
28..	....	....	....	5.50N	5.15	.971	....	26
29..	....	....	....	5.15N	6.55	.994	....	26

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	6.55N	6.50	.999	....	26
3..	6.35	6.95B	6.35	6.95B	7.20	.999	4	30
4..	....	7.55B	....	7.55B	7.15	1.000	....	19
5..	....	7.40B	....	7.15N	6.65	1.000	....	14
8..	....	....	...	....	....	.999	....	....

SEPTEMBER 1986 1450 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	4.55	4.95	4.55	4.95	5.25	.467	2	7
3..	....	...	4.50A	4.50A	4.00	.392	....	7
6..	....	....	....	4.00N	3.95	.380	....	7
7..	....	....	....	3.95N	4.10	.397	....	7
8..	....	....	....	4.10N	4.05	.394	....	7
9..	....	4.70B	3.90A	4.70B	5.00	.460	....	7
10..	4.50	4.50	4.00A	4.50	4.10	.406	....	7
13..	....	....	4.00A	4.00A	3.95	.392	1	8
14..	....	....	....	3.95N	3.75	.372	....	8
15..	4.00	4.00	3.80A	3.80A	3.80	.385	....	7
16..	....	....	....	3.80N	3.50	.363	2	9
17..	....	....	....	3.50N	3.45	.360	....	9
20..	3.05	3.05	2.90	2.90	2.70	.285	2	9
21..	....	....	....	2.70N	2.55	.274	....	9
22..	....	....	....	2.55N	2.15	.230	....	9
23..	....	....	2.00A	2.00A	2.10	.222	....	9
24..	....	2.50B	....	2.50B	2.45	.245	....	9
27..	....	....	2.30A	2.45N	2.75	.244	....	9
28..	....	3.00B	....	3.00B	2.80	.288	....	9
29..	....	....	2.70A	2.70A	2.55	.271	....	9
30..	2.90	2.90	2.90	2.90	2.85	.315	1	10
31..	....	....	....	2.85N	2.80	.301	1	11

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.30A	2.30A	2.00	.222	1	12
4..	....	....	....	2.00N	1.95	.197	....	12
5..	....	2.10B	....	2.10B	2.40	.197	....	12
6..	....	....	....	2.40N	2.45	.247	....	12
7..	....	....	....	2.45N	2.35	.251	....	12
10..	....	2.55B	....	2.55B	2.70	.286	....	12
11..	....	2.75B	....	2.70N	2.70	.289	....	12
12..	2.30	2.75B	2.30	2.30	2.65	.294	1	12
13..	....	....	....	2.65N	2.85	.320	....	11
14..	....	....	2.80A	2.85N	2.95	.328	....	11
17..	Exchange Closed; President's Day							
18..	....	3.15B	....	3.15B	3.55	.373	....	11
19..	4.00	4.00	4.00	4.00	4.20	.419	2	12
20..	....	4.45B	....	4.20N	4.20	.420	....	12
21..	....	....	4.10A	4.20N	4.25	.426	....	12
24..	5.10	5.10	5.10	5.10	5.50	.517	....	12
25..	....	6.00B	....	6.00B	6.15	.534	1	13

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1450 CALLS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	5.75	6.00	5.75	5.90A	6.00	.526	6	12
27..	5.50	5.50	5.50	5.50	5.60	.498	4	14
28..	....	....	5.50A	5.60N	4.05	.415	1	15

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.20	4.70	3.90A	4.60	4.35	.433	20	34
4..	5.40	5.50	5.10	5.50	5.45	.492	33	67
5..	5.15	5.15	4.60A	5.15	4.95	.455	26	72
6..	5.20	5.20	5.20	5.20	4.35	.420	2	74
7..	....	4.65B	....	4.65B	4.80	.452	....	74
10..	....	....	4.45A	4.45A	4.80	.446	....	74
11..	5.30	5.35	5.25A	5.25A	5.30	.478	4	77
12..	5.35	5.70B	5.35	5.35	5.45	.494	1	78
13..	5.15	5.15	5.15	5.15	5.00	.469	2	80
14..	....	5.15B	....	5.10B	5.45	.500	....	80
17..	4.85	5.20	4.85	5.20	5.20	.489	2	81
18..	....	5.35B	....	5.35B	5.85	.525	....	81
19..	5.90	6.25B	5.90	6.25B	6.45	.556	1	82
20..	6.15	6.50B	6.10	6.10	6.95	.586	16	96
21..	....	7.65B	....	7.65B	8.45	646	....	96
24..	....	....	6.70A	6.70A	6.35	.544	....	96
25..	5.45	5.45	5.40A	5.45	5.40	.500	1	96
26..	5.20	5.95	5.20	5.95	5.60	.514	2	98
27..	6.00	6.20	6.00	6.05A	5.95	.537	3	99
28..	Exchange Closed; Good Friday							
31..	5.20	5.50B	5.20	5.50B	5.60	.515	1	99

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	5.00A	5.60N	5.50	.516	....	99
2..	....	....	5.20A	5.20A	4.80	.477	....	99
3..	5.00	5.00	5.00	5.00	4.95	.485	1	100
4..	4.25	4.25	4.25	4.25	4.55	.462	1	100
7..	....	4.60B	....	4.60B	5.25	.507	....	100
8..	....	5.80B	....	5.25N	5.05	.507	....	100
9..	....	....	....	5.05N	5.45	.519	....	100
10..	4.90	5.70B	4.90	5.70B	6.30	.567	19	106
11..	5.90	5.90	5.90	5.90	6.10	.561	1	105
14..	5.80	5.80	5.80	5.80	5.85	556	....	105
15..	....	....	5.80A	5.85N	5.80	.559	1	105
16..	7.20	7.25B	7.20	7.20	7.40	.630	2	105
17..	....	8.40B	....	8.40B	8.40	.675	....	105
18..	....	....	8.10A	8.40N	8.40	.677	....	105
21..	....	....	7.45A	7.70A	7.60	.649	....	105
22..	7.80	8.00B	7.80	7.80	7.85	.655	5	108
23..	8.70	8.75B	8.60	8 [illegible]	8.90	.697	2	108
24..	9.40	9.40	9.30	9.30	9.25	.710	6	107
25..	10.15	10.15	8.80A	10.15	10.40	.747	2	108
28..	10.60	10.60	9.70A	10.60	10.60	.759	1	107
29..	10.05	10.35	10.05	10.15	9.85	.734	25	132
30..	9.75	9.95	9.75	9.75	9.45	.725	5	113

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.40	9.40	8.20	8.20	7.30	.638	2	112
2..	....	8.40B	....	8.40B	8.35	.685	....	112
5..	....	9.70B	....	9.70B	9.55	.729	1	112
6..	....	....	8.60A	9.55N	9.45	.725	....	111
7..	....	9.60B	9.30A	9.60B	9.85	.739	....	110
8..	....	10.00B	9.70A	9.70A	9.35	.725	....	110
9..	....	....	....	9.35N	9.15	.720	....	110
12..	....	9.70B	....	9.70B	10.20	.759	....	110
13..	9.75	9.75	9.15A	9.50	9.40	.734	6	110
14..	8.90	9.15B	8.90	9.15B	9.15	.728	6	108
15..	8.80	8.80	8.75	8.75	9.05	.731	6	108
16..	8.15	8.15	8.10A	8.15	7.65	.682	1	108
19..	7.50	8.25B	7.50	8.25B	8.80	.733	3	106
20..	7.60	7.60	7.60	7.60	7.55	.684	2	113
21..	....	....	7.35A	7.35A	7.20	.665	....	116
22..	....	....	6.40A	6.40A	6.00	.611	....	111
23..	....	....	....	6.00N	5.95	.613	....	111
26..	Exchange Closed; Memorial Day							
27..	6.80	6.80	6.80	6.80	6.70	.658	2	111
28..	....	....	....	6.70N	6.35	.643	....	106
29..	....	....	....	6.35N	5.70	.610	....	106
30..	....	....	4.85A	4.90A	4.90	.560	....	106

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	5.00B	4.85A	4.90N	4.95	.569	....	106
3..	....	5.90B	....	5.65B	5.90	.629	....	106
4..	....	....	5.80A	5.80A	5.55	.612	....	106
5..	....	....	5.50A	5.55N	6.35	.658	....	106
6..	....	6.55B	...	6.55B	6.90	.688	....	106
9..	....	....	6.00A	6.00A	6.15	.664	....	106

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1450 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	7.50B	....	7.50B	7.45	.725	....	108
11..	7.90	7.90	7.90	7.90	8.25	.756	4	108
12..	....	....	8.05A	8.05A	8.05	.751	....	108
13..	7.70	7.70	7.40A	7.70	7.85	.748	3	108
16..	....	....	7.05A	7.05A	6.75	.704	....	107
17..	....	....	6.40A	6.40A	6.45	.692	....	107
18..	....	....	6.25A	6.45N	6.65	.704	....	107
19..	....	....	6.25A	6.65N	6.55	.705	....	107
20..	5.55	5.55	5.55	5.55	5.45	.649	15	102
23..	....	6.05B	5.05A	6.05B	7.15	.743	....	99
24..	....	....	6.80A	7.15N	7.10	.734	....	99
25..	7.20	7.20	7.20	7.20	7.45	.748	4	99
26..	....	....	7.40A	7.45N	7.50	.750	....	99
27..	8.10	8.15B	8.10	8.15B	8.60	.798	2	99
30..	....	9.35B	....	9.35B	9.10	.822	....	99

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	9.90B	....	9.90B	9.35	.834	....	99
2..	9.20	9.20	8.40	8.40	9.15	.832	8	96
3..	....	9.45B	....	9.45B	9.30	.837	....	96
4..	Exchange Closed; Independence Day							
7..	8.35	8.35	8.35	8.35	7.95	.795	5	95
8..	8.10	8.55B	7.90	7.90	8.10	.805	4	95
9..	....	....	7.70A	7.95A	8.10	.808	....	95
10..	....	....	7.20A	7.20A	6.95	.757	....	95
11..	....	....	6.55A	6.55A	5.60	.690	....	95
14..	....	....	4.60A	4.70A	4.75	.639	....	95
15..	....	5.20B	....	5.20B	5.90	.721	....	95
16..	....	6.60B	....	6.60B	6.45	.752	....	95
17..	....	6.50B	....	6.45N	6.75	.769	....	95
18..	....	....	5.40A	6.25A	6.50	.759	....	95
21..	....	....	5.55A	5.55A	5.40	.707	....	95
22..	5.00	5.00	4.70A	4.70A	4.95	.678	1	95
23..	....	....	....	4.95N	5.05	.689	....	95
24..	....	....	4.90A	5.05N	5.05	.696	....	95
25..	....	....	4.05A	4.05A	4.00	.631	....	95
28..	3.60	4.20B	3.50	4.20B	4.00	.638	6	96
29..	....	4.75B	....	4.70B	4.90	.713	....	97
30..	....	....	4.80A	4.80A	4.70	.708	....	97
31..	....	....	....	4.70N	4.75	.717	....	97

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.50	4.50	3.75	3.75	3.35	.618	16	61
4..	3.20	3.40	2.80	2.90	3.00	.586	203	283
5..	4.00	4.15B	4.00	4.10	4.05	.689	200	158
6..	....	....	3.70A	3.70A	3.90	.680	....	158
7..	....	....	3.40A	3.55A	3.15	.623	...	158
8..	....	3.25B	....	3.15N	3.30	.645	....	158
11..	....	....	....	3.30N	4.10	.747	....	158
12..	....	...	3.90A	4.10N	3.90	.745	....	158
13..	....	....	3.85A	3.90N	3.85	.752	....	158
14..	3.90	4.30B	3.90	4.30B	4.50	.810	1	158
15..	4.35	4.35	4.35	4.35	4.75	.831	1	158
18..	....	....	4.45A	4.45A	3.85	.791	....	158
19..	....	4.85B	....	4.80B	4.90	.878	....	158
20..	5.10	5.10	5.10	5.10	5.10	.896	1	157
21..	....	....	4.60A	4.60A	4.35	.876	....	157
22..	....	4.65B	3.70A	3.70A	2.85	.766	....	157
25..	3.25	3.25	2.80A	2.95A	2.95	.792	....	157
26..	....	3.05B	....	3.05B	3.20	.827	75	232
27..	3.00	3.35	3.00	3.25	3.20	.847	78	196
28..	2.95	2.95	2.85A	2.95	2.80	.835	25	206
29..	3.25	4.00	3.25	4.00	4.10	.942	166	200

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	4.10N	4.00	.990	....	195
3..	4.25	4.50	4.25	4.50	4.70	.999	3	167
4..	....	5.10B	....	5.10B	4.65	.999	....	167
5..	4.35	4.90B	4.35	4.35	4.15	.999	2	167
8..	....	....	....	....	....	.994	....	....

SEPTEMBER 1986 1475 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	3.65N	4.30	.408	....	5
3..	....	....	3.80A	3.80A	3.20	.328	....	5
6..	....	....	....	3.20N	3.15	.316	....	5
7..	....	....	....	3.15N	3.25	.331	....	5
8..	....	3.30B	....	3.25N	3.25	.328	....	5
9..	....	3.75B	3.20A	3.75B	4.05	.391	....	5
10..	....	....	3.20A	3.20A	3.25	.339	....	5

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1475 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	....	....	3.25N	3.10	.326	....	5
14..	....	....	....	3.10N	2.95	.307	....	5
15..	....	....	....	2.95N	3.00	.319	....	5
16..	....	....	....	3.00N	2.80	.298	....	5
17..	....	....	....	2.80N	2.70	.295	....	5
20..	....	....	2.60A	[illegible]	2.15	.227	....	5
21..	....	....	2.10A	[illegible]	2.00	.217	....	5
22..	....	....	....	2.00N	1.65	.179	....	5
23..	....	....	1.55A	1.55A	1.65	.172	....	5
24..	....	2.00B	....	2.00B	1.90	.191	....	5
27..	....	....	1.80A	1.90N	2.20	.191	....	5
28..	....	2.40B	....	2.40B	2.20	.228	....	5
29..	....	....	2.05A	2.20N	1.95	.214	....	5
30..	....	2.00B	....	1.95N	2.20	.253	....	5
31..	....	....	....	2.20N	2.15	.240	....	5

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	1.70A	1.70A	1.50	.171	....	5
4..	....	....	....	1.50N	1.50	.149	....	5
5..	...	1.60B	....	1.60B	1.85	.149	....	5
6..	....	....	....	1.85N	1.90	.192	....	5
7..	....	....	....	1.90N	1.80	.195	....	5
10..	....	2.00B	....	2.00B	2.10	.226	....	5
11..	....	....	....	2.10N	2.10	.227	....	5
12..	....	....	....	2.10N	2.05	.232	....	5
13..	....	....	....	2.05N	2.20	.255	....	5
14..	....	....	2.15A	2.20N	2.25	.262	....	5
17..	Exchange Closed; President's Day							
18..	....	2.30B	....	2.30B	2.75	.302	....	5
19..	....	2.80B	....	2.80B	3.20	.345	....	5
20..	....	3.50B	....	3.20N	3.20	.346	....	5
21..	....	....	....	3.20N	3.35	.351	....	5
24..	....	4.10B	....	4.10B	4.45	.439	....	5
25..	5.00	5.20B	5.00	5.00	5.00	.456	1	6
26..	5.00	5.00	5.00	5.00	4.85	.448	5	6
27..	5.20	5.20	4.50	4.70	4.55	.419	23	27
28..	3.70	3.70	3.70	3.70	3.20	.354	....	27

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.40	3.70	3.40	3.70	3.50	.370	10	26
4..	4.50	4.50	4.40	4.40	4.45	.427	4	27
5..	....	....	....	4.45N	4.00	.391	....	27
6..	....	....	...	4.00N	3.50	.358	....	27
7..	4.10	4.20	4.10	4.20	3.85	.388	4	31
10..	....	....	3.55A	3.55A	3.90	.382	....	31
11..	....	....	....	3.90N	4.30	.413	....	31
12..	....	4.55B	....	4.55B	4.45	.429	....	31
13..	....	....	4.30A	4.30A	4.05	.405	....	31
14..	....	4.10B	....	4.10B	4.45	.434	....	31
17..	....	....	4.25A	4.25A	4.20	.423	....	31
18..	4.60	4.60	4.60	4.60	4.80	.459	3	28
19..	5.10	5.30	5.05	5.30	5.35	.489	3	31
20..	5.15	5.40	5.15	5.40	5.75	.520	16	44
21..	6.20	6.20	6.20	6.20	7.05	.582	2	46
24..	5.50	5.50	5.40	5.40	5.20	.476	2	47
25..	....	....	4.50A	4.50A	4.35	.432	....	47
26..	....	....	....	4.35N	4.55	.446	....	47
27..	5.15	5.15	4.85	4.85	4.85	.469	226	237
28..	Exchange Closed; Good Friday							
31..	....	....	4.35A	4.35A	4.50	.446	25	262

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	...	4.25A	4.50N	4.45	.447	....	262
2..	4.35	4.35	4.30A	4.30A	3.85	.408	1	263
3..	....	4.05B	....	4.05B	3.95	.416	....	263
4..	....	....	3.90A	3.90A	3.60	.394	....	263
7..	....	....	....	3.60N	4.20	.437	....	263
8..	5.00	5.00	4.90A	4.90A	4.00	.437	1	264
9..	....	....	....	4.00N	4.30	.448	....	264
10..	....	....	4.25A	4.30N	5.10	.496	....	264
11..	4.55	4.90	4.55	4.65	4.90	.490	5	266
14..	4.70	4.70	4.55	4.70	4.70	.484	5	270
15..	....	....	....	4.70N	4.65	.486	10	280
16..	5.80	6.05	5.80	6.05	6.05	.560	2	281
17..	....	7.00B	....	7.00B	6.90	.606	....	280
18..	....	....	....	6.90N	6.90	.608	....	280
21..	6.40	6.40	6.10A	6.40	6.20	.578	1	280
22..	....	6.55B	....	6.20N	6.45	.583	....	280
23..	7.25	7.25	7.25	7.25	7.35	.628	1	281
24..	7.80	7.80	7.80	7.80	7.75	.642	16	283
25..	8.20	8.35	7.30A	8.35	8.75	.683	6	277
28..	....	....	8.20A	8.75N	8.90	.696	1	276
29..	....	....	8.65A	8.90N	8.20	.668	....	276

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1475 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	....	....	....	8.20N	7.85	.658	....	276

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.60	5.60	5.60	5.60	5.90	.564	1	276
2..	....	6.80B	....	6.80B	6.85	.614	....	276
5..	....	8.10B	....	8.10B	7.90	.661	....	276
6..	....	....	7.05A	7.90N	7.85	.656	....	276
7..	7.80	8.00B	7.80	8.00B	8.20	.671	....	276
8..	8.40	8.40	7.95A	7.95A	7.75	.656	3	239
9..	....	....	....	7.75N	7.55	.650	....	239
12..	....	8.00B	....	8.80B	8.50	.693	....	239
13..	8.00@.05	8.05	7.60	7.60	7.80	.664	151	316
14..	....	....	7.60A	7.80N	7.55	.658	....	316
15..	....	....	7.45A	7.45A	7.45	.660	....	316
16..	6.40	6.40	6.40	6.40	6.15	.605	1	315
19..	6.15	6.70	6.15	6.70	7.20	.660	....	315
20..	6.40	6.40	6.00	6.10	6.05	.605	39	349
21..	5.75	5.90	5.70A	5.85A	5.75	.585	34	323
22..	5.45	5.60	4.90	4.90	4.65	.527	35	358
23..	4.45	4.65	4.45	4.65	4.65	.529	40	395
26..	Exchange Closed; Memorial Day							
27..	5.00	5.00	5.00	5.00	5.25	.574	3	398
28..	....	....	....	5.25N	4.95	.557	....	395
29..	....	....	....	4.95N	4.40	.522	....	395
30..	4.15	4.15	3.80	3.80	3.70	.469	2	397

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	3.80	3.95	3.60A	3.85A	3.85	.478	74	470
3..	4.55	4.90	4.25	4.40B	4.55	.538	15	483
4..	4.15	4.55	4.10	4.35	4.25	.520	4	483
5..	4.45	5.00	4.45	4.95	4.90	.568	564	918
6..	....	5.10B	....	5.10B	5.40	.599	90	918
9..	4.80	4.80	4.55A	4.80	4.70	.571	2	920
10..	5.90	5.90	5.90	5.90	5.80	.638	25	900
11..	6.50	6.50	6.50	6.50	6.55	.672	2	908
12..	6.35	6.35	6.00	6.20	6.35	.666	76	874
13..	....	....	5.75A	6.20A	6.15	.662	....	870
16..	....	....	5.40A	5.40A	5.15	.610	....	870
17..	....	....	4.90A	5.00A	4.90	.595	....	870
18..	4.30	4.60B	4.30	4.60B	5.10	.608	5	875
19..	5.00	5.05B	4.65A	5.00	5.00	.608	25	875
20..	4.60	4.60	4.20A	4.20A	4.05	.546	15	868
23..	3.75	5.10B	3.70A	5.10B	5.50	.647	215	860
24..	5.50	5.50	5.20A	5.50	5.45	.638	1	859
25..	5.45@.40	6.00	5.40	5.75A	5.80	.654	300	1089
26..	....	....	....	5.80N	5.85	.656	....	1089
27..	6.10	6.40B	5.80A	6.40B	6.80	.713	4	1093
30..	7.15	7.15	6.65	7.00B	7.25	.740	3	1092

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.75	7.90B	7.75	7.90B	7.45	.755	1	1090
2..	7.15	7.15	7.15	7.15	7.25	.751	....	1090
3..	7.50	7.50	7.25	7.35	7.40	.757	10	1086
4..	Exchange Closed; Independence Day							
7..	....	....	6.75A	6.85A	6.05	.703	....	1086
8..	6.65	6.65	6.60A	6.60A	6.30	.713	....	1086
9..	6.00	6.05B	5.70A	6.05B	6.25	.717	15	1082
10..	5.45	5.45	5.05A	5.15	5.25	.654	200	1057
11..	4.75	4.75	4.20	4.20	4.10	.577	202	908
14..	3.20	3.65	3.00	3.45	3.35	.518	479	1112
15..	3.95	4.30	3.80	4.30	4.30	.607	55	948
16..	4.50	4.95	4.50	4.95	4.80	.643	9	944
17..	....	4.90B	4.70A	4.90B	5.05	.662	1	945
18..	3.80	4.35B	3.60A	4.35B	4.80	.649	100	945
21..	3.90	4.00	3.90	4.00	3.85	.585	70	920
22..	3.45	3.45	3.15	3.15	3.45	.552	33	904
23..	....	....	3.20A	3.45N	3.55	.562	....	904
24..	3.45	3.50B	3.30A	3.45	3.55	.568	1	904
25..	3.15	3.15	2.55	2.55	2.70	.496	116	1004
28..	....	2.80B	2.25A	2.70	2.60	.498	....	1004
29..	3.00	3.30	3.00	3.30	3.25	.578	103	952
30..	3.15	3.15	3.15	3.15	3.15	.570	1	952
31..	3.15	3.20B	3.10A	3.10A	3.10	.577	1	953

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.15	3.15	1.90	1.90	2.05	.465	306	1075
4..	1.55	2.05	1.55	1.70	1.75	.424	896	1310
5..	2.80	2.80	2.50	2.50	2.60	.531	529	935
6..	2.15	2.35B	2.15	2.35B	2.45	.518	115	907
7..	2.05	2.10B	2.00A	2.05	1.85	.453	2	907
8..	2.00	2.05B	1.90	1.90	1.95	.472	2	906
11..	2.15	2.45B	1.90A	2.35B	2.50	.577	2	910

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1475 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	....	2.05A	2.50N	2.25	.568	....	910
13..	2.15	2.15	1.95	2.05	2.15	.570	157	890
14..	2.25	2.40	2.25	2.40	2.65	.639	5	887
15..	2.70	2.70	2.60	2.60	2.85	.662	7	886
18..	....	....	2.20A	2.20A	2.10	.588	....	886
19..	2.35	2.90B	2.35	2.90B	2.85	.710	1	886
20..	3.00@.15	3.15	2.80A	3.15	3.00	.734	2	885
21..	2.40	2.55	2.25	2.25	2.40	.686	4	884
22..	....	2.65B	1.70A	1.70A	1.25	.510	....	884
25..	1.50	1.50	1.05	1.35	1.35	.510	113	922
26..	1.50	1.65	1.50	1.65	1.50	.549	262	982
27..	1.40	1.40	1.30A	1.35	1.30	.565	113	1033
28..	1.05	1.05	.95	.95	1.05	.525	4	1037
29..	1.25	1.85	1.25	1.85	1.90	.726	249	1171

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.50	1.60	1.50	1.60	1.55	.811	6	1031
3..	2.10	2.40	1.80	2.40	2.25	.942	17	1026
4..	2.95	3.05	2.10	2.10	2.15	.985	310	873
5..	2.05	2.35B	1.45	1.70	1.65	.952	11	863
8..	....	....	....	....	....	.774	....	....

SEPTEMBER 1986 1500 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	3.60	3.60	3.60	3.60	3.60	.366	40	40
5..	....	....	....	3.60N	3.20	.331	....	40
6..	3.40	3.60B	3.00	3.00	2.80	.301	2	42
7..	2.75	2.85B	2.75	2.85B	3.10	.329	4	42
10..	3.10	3.10	2.90A	3.10	3.10	.323	1	43
11..	....	....	....	3.10N	3.45	.352	....	43
12..	....	3.70B	....	3.45N	3.55	.366	....	43
13..	....	....	3.45A	3.45A	3.25	.343	....	43
14..	3.70	3.70	3.50	3.50	3.55	.372	62	105
17..	....	....	3.50A	3.50A	3.35	.360	....	105
18..	....	3.50B	....	3.50B	3.85	.394	....	105
19..	....	4.10B	....	4.10B	4.35	.424	....	105
20..	4.65	4.65	4.55	4.55	4.65	.454	90	115
21..	4.95	5.75	4.95	5.75	5.85	.516	16	116
24..	....	....	4.25A	4.25A	4.20	.410	....	116
25..	3.50	3.50	3.50	3.50	3.50	.366	17	133
26..	....	....	....	3.50N	3.65	.380	....	133
27..	....	3.95B	....	3.95B	3.85	.403	....	133
28..	Exchange Closed; Good Friday							
31..	....	....	3.45A	3.45A	3.60	.380	....	133

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.50	3.50	3.50	3.50	3.55	.381	100	233
2..	....	....	....	3.55N	3.05	.343	....	233
3..	3.00	3.10B	3.00	3.00	3.10	.351	1	233
4..	....	....	....	3.10N	2.85	.329	....	233
7..	....	....	....	2.85N	3.35	.370	....	233
8..	....	3.70B	....	3.35N	3.15	.370	....	233
9..	....	....	....	3.15N	3.40	.380	....	233
10..	3.30	3.30	3.30	3.30	4.10	.427	15	233
11..	....	....	3.85A	3.95A	3.95	.421	....	233
14..	3.80	3.80	3.80	3.80	3.70	.414	75	308
15..	....	....	....	3.70N	3.65	.416	....	308
16..	4.90	4.90	4.90	4.90	4.85	.488	5	313
17..	5.00	5.90	5.00	5.50	5.60	.535	45	318
18..	5.50	5.50	5.15A	5.50	5.60	.537	44	362
21..	5.00	5.20	4.85A	5.20	4.95	.505	37	399
22..	5.30@.25	5.50	5.00	5.40	5.20	.510	192	517
23..	5.90	5.90	5.45	5.85	6.00	.557	35	541
24..	6.10	6.40	6.10	6.40	6.45	.571	8	538
25..	5.85	7.05B	5.85	7.05B	7.25	.615	45	539
28..	7.35	7.35	6.75A	7.35	7.35	.628	2	540
29..	7.05	7.20B	7.05	7.05	6.75	.597	3	541
30..	6.40	6.85B	6.40	6.40	6.45	.586	3	537

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.70	6.00	4.80A	4.80A	4.70	.489	254	730
2..	....	5.40B	....	5.40B	5.50	.540	20	732
5..	6.40	6.75B	6.30	6.30	6.45	.589	101	832
6..	....	....	5.75A	6.45N	6.40	.583	....	832
7..	....	6.50B	6.35A	6.50B	6.70	.599	5	837
8..	....	6.90B	6.55A	6.55A	6.35	.583	....	817
9..	....	....	....	6.35N	6.15	.576	....	817
12..	6.60	6.75	6.60	6.75	6.95	.621	7	821
13..	....	....	6.15A	6.30A	6.35	.590	....	816
14..	5.80	6.10B	5.80	6.10B	6.15	.583	3	817

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1500 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15 . .	6.35	6.35	6.00A	6.00A	6.00	.585	1	816
16 . .	....	....	5.35A	5.35A	4.80	.526	....	816
19 . .	....	5.30B	4.75A	5.30B	5.75	.582	....	816
20 . .	4.85	5.10	4.75A	4.80	4.75	.524	33	850
21 . .	4.75	4.75	4.15	4.20B	4.45	.502	25	873
22 . .	4.35	4.35	3.65A	3.65A	3.55	.444	8	881
23 . .	3.55	3.55	3.50A	3.55	3.50	.444	2	876
26 . .	Exchange Closed; Memorial Day							
27 . .	3.65	4.20	3.65	4.20	4.00	.467	9	871
28 . .	3.80@.85	4.05B	3.80	3.80	3.75	.469	7	866
29 . .	....	....	3.60A	3.70A	3.30	.434	....	866
30 . .	2.60	2.70	2.60	2.60	2.70	.382	53	813

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	3.00	3.00	2.60	2.70@.80	2.75	.388	26	836
3 . .	3.50	3.60	3.35	3.35	3.40	.447	11	841
4 . .	3.40	3.40	3.15	3.15	3.15	.428	5	838
5 . .	3.35	4.00	3.30	3.85A	3.70	.475	10	855
6 . .	4.00	4.20	4.00	4.00	4.10	.506	5	856
9 . .	3.35	3.40	3.30	3.40B	3.50	.475	14	855
10 . .	3.85	4.45B	3.85	4.45B	4.45	.544	445	1080
11 . .	4.90	5.15B	4.80	4.90	5.05	.580	107	735
12 . .	4.90	4.95	4.80	4.85B	4.90	.573	13	737
13 . .	4.60	4.75	4.30A	4.75	4.70	.567	52	728
16 . .	4.50	4.50	4.00	4.00	3.85	.511	400	691
17 . .	3.65	3.90B	3.55	3.55	3.65	.494	16	603
18 . .	3.35	3.75B	3.35	3.60	3.75	.506	52	604
19 . .	3.65	3.65	3.45	3.55	3.65	.506	3	607
20 . .	3.30	3.30	3.00	3.00	2.85	.441	204	647
23 . .	2.50	4.00B	2.50	4.00B	4.10	.544	4	649
24 . .	4.00	4.25B	3.85A	4.10	4.15	.533	150	723
25 . .	4.05	4.45	4.05	4.20	4.35	.550	67	738
26 . .	....	4.40B	4.30A	4.35N	4.40	.552	....	738
27 . .	4.30	4.95B	4.30	4.95B	5.25	.614	34	736
30 . .	5.20	5.50	5.20	5.50	5.60	.644	5	734

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	6.00	6.10B	6.00	6.10B	5.75	.660	4	734
2 . .	5.50	5.55B	5.45A	5.45A	5.60	.655	1	734
3 . .	....	5.80B	....	5.70B	5.70	.662	....	734
4 . .	Exchange Closed; Independence Day							
7 . .	5.20	5.20	4.80A	4.80A	4.55	.596	101	734
8 . .	5.45	5.50B	5.00A	5.00A	4.70	.608	4	734
9 . .	4.15	4.25B	4.15	4.25B	4.65	.611	1	733
10 . .	4.00	4.00	3.50	3.80	3.85	.541	9	732
11 . .	3.35	3.45	3.05	3.05	2.85	.459	183	829
14 . .	1.95	2.35	1.95	2.30A	2.25	.397	138	942
15 . .	2.60	2.95	2.50	2.95	3.05	.486	143	967
16 . .	3.20	3.75	3.20	3.75	3.40	.523	162	1029
17 . .	3.45	3.70	3.35A	3.55	3.60	.542	106	1034
18 . .	2.50	3.30B	2.40	3.30B	3.40	.528	56	986
21 . .	2.65	2.80	2.55	2.80	2.60	.456	44	1016
22 . .	2.45	2.70	2.10	2.25	2.30	.422	294	1040
23 . .	2.30	2.30	2.00	2.20	2.40	.431	27	1037
24 . .	2.25	2.25	2.20	2.20	2.35	.435	8	1040
25 . .	1.90@.85	1.90	1.60	1.70	1.70	.363	465	1254
28 . .	1.40	1.85B	1.30A	1.70	1.60	.359	48	1299
29 . .	1.95	2.05	1.65	2.05	2.05	.435	90	1380
30 . .	1.90	1.90	1.85	1.90	2.00	.425	55	1434
31 . .	1.85	2.00	1.85	2.00	1.90	.429	44	1444

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	1.70	1.70	1.00	1.05B	1.15	.319	715	1685
4 . .	.80	1.20	.80	.85	.95	.277	773	2172
5 . .	1.65	1.65	1.35	1.50	1.45	.370	648	1968
6 . .	1.45	1.45	1.20	1.45	1.40	.355	218	1853
7 . .	1.15	1.15	1.05	1.10	1.00	.293	113	1801
8 . .	1.05	1.10	.90	1.00	1.00	.307	179	1901
11 . .	1.00	1.50	1.00	1.25	1.30	.394	236	1737
12 . .	1.10	1.20	.90	1.20	1.10	.379	318	1685
13 . .	1.15	1.20	.90	1.00	1.05	.374	26	1682
14 . .	1.20	1.40	1.15	1.40	1.35	.437	129	1810
15 . .	1.35	1.40	1.25	1.35	1.35	.455	361	1972
18 . .	1.15	1.15	.90	.90	.90	.361	36	1981
19 . .	1.00	1.50	1.00	1.35	1.40	.481	1101	2923
20 . .	1.40	1.50	1.15	1.35	1.40	.500	774	2878
21 . .	1.10	1.10	.85	.95	.95	.432	205	3056
22 . .	.80	1.15B	.50	.55	.50	.253	271	3153
25 . .	.50	.50	.40A	.50	.45	.227	185	3126
26 . .	.50	.65	.50	.50	.55	.247	91	3081
27 . .	.45	.55	.35	.35	.40	.246	162	3055
28 . .	.25	.30	.25	.30	.30	.202	35	3059
29 . .	.30	.60	.30	.50	.55	.362	443	2897

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1500 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day							
2 . .	.30	.30	.25	.25	.25	.283	556	2419
3 . .	.30	.65	.25	.35	.50	.417	315	2401
4 . .	.70	.85	.30	.30	.35	.364	65	2288
5 . .	.10	.20	CAB	CAB	CAB	.197	177	....

SEPTEMBER 1986 1525 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19 . .	3.40	3.40	3.40	3.40	3.50	.362	2	2
20 . .	....	....	....	3.50N	3.75	.390	....	2
21 . .	4.65	4.65	4.65	4.65	4.80	.450	1	3
24 . .	3.50	3.50	3.50	3.50	3.35	.347	2	5
25 . .	....	....	2.90A	2.90A	2.75	.307	....	5
26 . .	3.00	3.00	3.00	3.00	2.85	.319	1	6
27 . .	....	3.15B	....	3.15B	3.00	.340	....	6
28 . .	Exchange Closed; Good Friday							
31 . .	....	....	2.85A	2.85A	2.85	.318	....	6

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	2.75A	2.85N	2.80	.319	....	6
2 . .	....	....	....	2.80N	2.35	.284	....	6
3 . .	2.25	2.45B	2.25	2.25	2.40	.290	1	5
4 . .	....	....	2.20A	2.20A	2.20	.271	....	5
7 . .	....	....	....	2.20N	2.60	.308	....	5
8 . .	....	2.90B	2.45A	2.45A	2.45	.308	....	5
9 . .	....	....	....	2.45N	2.65	.317	....	5
10 . .	....	....	....	2.65N	3.25	.361	....	5
11 . .	....	....	3.10A	3.10A	3.10	.355	....	5
14 . .	....	....	3.05A	3.10N	2.85	.347	...	5
15 . .	2.80	2.80	2.80	2.80	2.80	.349	1	6
16 . .	....	3.75B	....	3.65B	3.85	.418	....	6
17 . .	4.10	4.55B	4.10	4.50B	4.50	.464	1	6
18 . .	4.40	4.65	4.15A	4.65	4.50	.465	34	39
21 . .	4.00	4.00	3.95A	4.00	3.95	.433	3	41
22 . .	4.30	4.30	4.30	4.30	4.15	.438	2	43
23 . .	4.40	5.15	4.40	5.15	4.90	.484	3	42
24 . .	4.90	5.50	4.90	5.35	5.15	.499	57	90
25 . .	4.95	6.00	4.80A	6.00	5.95	.543	26	101
28 . .	5.70	5.70	5.50A	5.70	6.05	.556	11	104
29 . .	5.90	5.90	5.70A	5.85	5.45	.525	3	102
30 . .	....	...	....	5.45N	5.20	.513	....	102

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	4.70	5.45B	4.70	4.70	3.70	.415	3	102
2 . .	4.55	4.60	4.45	4.60	4.40	.465	67	169
5 . .	5.50	5.50	5.25	5.30	5.25	.514	404	573
6 . .	4.20	5.20	4.20	5.20	5.15	.508	2	571
7 . .	....	5.25B	....	5.25B	5.40	.524	5	576
8 . .	5.55	5.55	5.40A	5.40A	5.15	.508	1	576
9 . .	....	....	....	5.15N	4.95	.500	....	576
12 . .	5.60	5.60	5.60	5.60	5.60	.545	1	577
13 . .	5.45	5.45	5.05A	5.05A	5.05	.513	1	578
14 . .	5.00	5.25	4.90A	5.10A	4.90	.506	21	582
15 . .	4.80	4.80	4.60A	4.60A	4.75	.507	300	818
16 . .	4.10	4.10	4.05	4.05	3.75	.446	1	818
19 . .	....	4.05B	....	4.05B	4.50	.501	20	834
20 . .	3.90	4.00B	3.45	3.45	3.65	.443	7	834
21 . .	3.65	3.65	3.45A	3.45A	3.45	.421	8	834
22 . .	3.00	3.00	2.80A	2.80A	2.65	.364	8	838
23 . .	2.55	2.80	2.55	2.65	2.60	.364	23	849
26 . .	Exchange Closed; Memorial Day							
27 . .	2.80	3.15	2.80	3.15	3.00	.403	11	855
28 . .	3.35	3.35	3.00A	3.00A	2.80	.385	7	849
29 . .	2.60	2.60	2.60	2.60	2.45	.350	2	849
30 . .	....	....	2.05A	2.05A	1.95	.301	3	852

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	2.20	2.20	1.95	2.00B	2.00	.306	27	868
3 . .	2.50	2.50	2.50	2.50	2.50	.360	2	870
4 . .	....	....	....	2.50N	2.30	.341	....	870
5 . .	....	2.60B	....	2.60B	2.75	.385	....	871
6 . .	3.00	3.00	2.95	3.00	3.00	.415	6	877
9 . .	2.55	2.55	2.40	2.40	2.50	.383	4	890
10 . .	3.40	3.40	3.40	3.40	3.30	.449	1	890
11 . .	3.80	3.85	3.60	3.70	3.80	.485	16	890
12 . .	3.65	3.80	3.60	3.65	3.70	.477	126	990
13 . .	3.15	3.40	3.15	3.40	3.50	.471	152	1100
16 . .	3.65	3.65	2.80	2.80	2.80	.412	4	1098
17 . .	2.85	2.85	2.60A	2.65A	2.60	.396	5	1102
18 . .	2.70	2.70	2.40	2.50B	2.70	.406	55	1130
19 . .	2.75	2.75	2.45A	2.75	2.60	.405	1	1130
20 . .	2.15	2.15	1.95	1.95	2.00	.342	4	1130

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1525 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.90	2.50B	1.75	2.50B	2.95	.439	30	1148
24..	3.00	3.00	2.75A	3.00	3.05	.428	126	1194
25..	3.35	3.35	3.05	3.05	3.20	.445	1	1194
26..	3.10	3.15B	3.10	3.10	3.25	.447	56	1250
27..	3.80	3.85	3.20A	3.85	3.95	.510	5	1253
30..	3.90	4.10	3.85	4.05	4.25	.539	212	1345

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.25	4.60B	4.25	4.40	4.30	.556	49	1343
2..	3.85	4.00B	3.55	4.00B	4.15	.550	4	1342
3..	4.30	4.50	4.10	4.50	4.25	.557	31	1308
4..	Exchange Closed: Independence Day							
7..	3.50	3.50	3.50	3.50	3.30	.484	1	1308
8..	3.65	4.05B	3.15	3.15	3.40	.495	1	1306
9..	3.30	3.50	3.10A	3.50	3.35	.497	128	1390
10..	2.80	2.95	2.55	2.60B	2.70	.426	7	1395
11..	2.35	2.35	2.10	2.10A	1.95	.346	31	1396
14..	1.35	1.90	1.30	1.55	1.50	.288	95	1339
15..	1.65	1.95B	1.65	1.95B	2.05	.368	100	1365
16..	2.35	2.50B	2.25	2.50B	2.30	.402	133	1417
17..	2.45	2.45	2.20	2.35B	2.50	.420	56	1456
18..	1.90	2.10B	1.70A	2.10B	2.30	.405	6	1459
21..	1.60	1.70	1.60	1.65	1.70	.333	16	1469
22..	1.65	1.65	1.30	1.30	1.50	.301	98	1533
23..	....	....	....	1.50N	1.50	.309	....	1533
24..	1.40	1.40	1.35	1.40B	1.45	.311	6	1535
25..	1.10@.15	1.15	1.00	1.00	1.00	.246	10	1542
28..	.65	1.05B	.65	.90	.95	.239	18	1560
29..	.95	1.25	.95	1.15B	1.20	.302	201	1749
30..	....	....	....	1.20N	1.10	.291	1	1750
31..	....	....	....	1.10N	1.15	.292	....	1749

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70	.85	.70	.85	.60	.199	42	1749
4..	.40	.70	.40	.60	.50	.162	361	1827
5..	.90	.95	.75	.75	.80	.232	8	1762
6..	.60	.60	.60	.60	.70	.218	102	1681
7..	.55	.60	.50A	.60	.45	.168	150	1740
8..	....	.50B	....	.45N	.50	.176	....	1740
11..	.40	.55B	.40	.50B	.60	.234	2	1739
12..	.40	.55B	.40	.55B	.50	.217	10	1749
13..	.40	.40	.40	.40	.45	.209	1	1748
14..	.55	.65	.50	.65	.65	.253	105	1817
15..	.65	.65	.50	.60B	.60	.263	25	1808
18..	.40	.40	.40	.40	.40	.178	5	1814
19..	.45	.65	.45	.65	.55	.262	104	1859
20..	....	....	.50A	.55N	.60	.269	2	1860
21..	.25	.25	.25	.25	.35	.207	1	1860
22..	....	....	....	.35N	.15	.090	1	1860
25..	.05	.05	.05	.05	.15	.065	1	1860
26..	....	....	....	.15N	.15	.069	....	1859
27..	.10	.10	.10	.10	.10	.064	230	1829
28..	....	....	....	.10N	.10	.043	10	1829
29..	.10	.15	.10	.15	.10	.097	2	1828

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	.05	.05	.05	.05	.10	.022	10	1818
3..	.05	.05	CAB	.05	.05	.025	17	1814
4..	.05	.10	.05	.05	....	.002	37	1842
5..	CAB	CAB	CAB	CAB	CAB	.000	15	....

SEPTEMBER 1986 1550 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.95	1.95	1.95	1.95	1.80	.230	....	....
3..	....	1.90B	....	1.90B	1.85	.236	1	1
4..	....	....	....	1.85N	1.70	.218	....	1
7..	....	....	....	1.70N	2.00	.251	....	1
8..	2.45	2.45	2.15	2.15	1.85	.251	1	2
9..	....	....	....	1.85N	2.05	.259	1	2
10..	....	....	....	2.05N	2.50	.299	....	2
11..	....	....	....	2.50N	2.40	.294	....	2
14..	....	....	....	2.40N	2.20	.286	....	2
15..	2.15	2.15	2.10	2.10	2.05	.287	2	2
16..	....	2.90B	....	2.85B	3.00	.352	...	2
17..	3.55	3.60B	3.55	3.60B	3.55	.396	1	3
18..	3.60	3.70	3.30A	3.70	3.55	.396	46	48
21..	3.00	3.15	3.00	3.15	3.05	.364	8	56
22..	....	3.30B	....	3.10B	3.25	.369	11	74
23..	3.75	3.80	3.75	3.80B	3.85	.414	5	72
24..	4.05	4.30	4.05	4.15	4.10	.428	27	98

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1550 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	4.90	5.00	3.85A	4.80A	4.80	.472	27	126
28..	4.25	5.15	4.25	5.15	4.85	.484	6	131
29..	4.50	4.80	4.50	4.60	4.35	.452	29	153
30..	....	4.40B	....	4.35N	4.15	.440	2	160

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.50	3.50	2.85	2.85	2.95	.345	26	185
2..	3.30	3.60	3.20	3.50	3.50	.393	34	219
5..	4.15	4.40B	4.10A	4.10A	4.15	.440	13	224
6..	3.35	4.05B	3.35	3.95B	4.10	.434	4	224
7..	4.15	4.50	4.15	4.50	4.35	.450	8	225
8..	4.45	4.55	4.10A	4.20A	4.05	.434	75	298
9..	4.20	4.20	4.00	4.00	3.90	.426	7	305
12..	4.25	4.60	4.25	4.60	4.45	.470	13	314
13..	4.40	4.40	3.90A	4.10	4.00	.438	46	295
14..	3.95	4.00	3.75A	4.00	3.85	.430	6	296
15..	3.65	3.65	3.65	3.65	3.75	.430	1	295
16..	3.00	3.00	2.70	2.70	2.85	.370	20	284
19..	3.00	3.40	3.00	3.40	3.45	.422	11	290
20..	2.70	2.75B	2.70	2.75B	2.80	.365	5	282
21..	2.70	2.80	2.65A	2.65A	2.60	.344	10	292
22..	2.45	2.45	1.95	1.95A	1.95	.291	21	312
23..	1.70	1.90	1.70	1.80	1.95	.290	9	312
26..	Exchange Closed: Memorial Day							
27..	2.10	2.30	1.95	2.30	2.20	.324	3	310
28..	2.40	2.45	2.05	2.05	2.00	.307	21	323
29..	....	....	1.85A	1.85A	1.75	.274	....	318
30..	1.40	1.55	1.30	1.35@.30	1.40	.231	19	313

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.40	1.40	1.35	1.35	1.40	.233	27	311
3..	1.85	1.85	1.50	1.50	1.80	.280	1	311
4..	1.60	1.60	1.60	1.60	1.60	.263	2	317
5..	1.50	2.10	1.50	2.10	2.00	.302	62	364
6..	2.20	2.20	2.20	2.20	2.20	.329	3	365
9..	1.85	1.85	1.85	1.85	1.80	.298	1	366
10..	2.20	2.50	2.10	2.50	2.35	.358	150	469
11..	2.60	2.90B	2.60	2.75	2.80	.392	64	455
12..	2.60	2.60	2.60	2.60	2.70	.384	13	466
13..	2.30	2.55	2.30	2.55	2.50	.377	25	482
16..	2.55	2.55	1.95	1.95	2.00	.320	7	485
17..	1.85	1.95B	1.80	1.90	1.85	.305	5	483
18..	1.70	1.70	1.65A	1.70	1.90	.314	1	483
19..	1.80	1.80	1.70A	1.75	1.80	.312	54	537
20..	1.65	1.65	1.20	1.20	1.30	.254	2	537
23..	1.10	2.05	1.10	2.05	2.05	.339	54	564
24..	2.00	2.25	1.90A	2.10	2.10	.329	5362	5561
25..	2.40	2.40	2.20	2.40	2.30	.341	2518	7834
26..	2.25	2.40	2.20	2.35A	2.35	.346	2064	9833
27..	2.40	2.90	2.30A	2.90	2.85	.406	1458	11261
30..	2.80	3.15	2.65	3.15	3.10	.434	897	11809

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.00	3.40B	3.00	3.20	3.15	.450	1024	12444
2..	2.90	3.00	2.60	3.00	3.00	.443	309	12636
3..	3.10	3.20	2.90	3.20	3.15	.449	397	12987
4..	Exchange Closed: Independence Day							
7..	2.80	2.80	2.30	2.40	2.40	.375	453	13311
8..	2.85	2.85	2.20	2.35@.50	2.40	.385	717	13898
9..	2.35	2.45	2.20	2.45	2.35	.386	251	14149
10..	1.90	2.00	1.55	2.00@1.80	1.90	.319	2174	16156
11..	1.70	1.70	1.35	1.35@.40	1.35	.248	583	16435
14..	.95	1.00	.80	.90B	.95	.196	116	16483
15..	1.05	1.45	1.05	1.40@.45	1.35	.263	107	16533
16..	1.45	1.80	1.40	1.65@.70	1.65	.292	3556	19828
17..	1.60	1.80	1.55	1.80	1.75	.308	837	20759
18..	1.05	1.65	1.05	1.65	1.60	.293	310	20755
21..	1.05	1.15	1.05	1.10A	1.10	.228	78	20682
22..	.95	1.15	.80A	1.00	.95	.201	604	21209
23..	.95	1.00	.75	.95	.90	.206	1472	22469
24..	.80	1.00	.80	1.00	.95	.207	253	22664
25..	.75	.75	.50	.70@.60A	.65	.155	424	22841
28..	.65	.65	.50A	.65	.60	.146	597	23420
29..	.80	.80	.50	.70B	.75	.193	18204	16583
30..	.70	.70	.60	.60	.70	.183	55	16208
31..	.65	.65	.55	.60	.60	.182	211	16036

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.55	.55	.35	.40	.30	.112	780	15384
4..	.30	.0	.20	.30	.25	.084	83	15330
5..	.40	.40	.40	.40	.40	.130	10	15330
6..	....	....	....	.40N	.35	.118	....	15328

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1550 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	.30	.30	.20	.25B	.25	.085	113	15267
8	.25	.25	.25	.25	.25	.088	45	15231
11	....	....	....	.25N	.30	.120	....	15231
12	....	....	.25A	.30N	.20	.106	....	15231
13	....	....	....	.20N	.20	.098	....	15231
14	.30	.30	.20	.20	.25	.123	23	15230
15	.20	.25	.20	.20	.25	.125	51	15195
18	.20@.25	.25	.10	.15	.15	.069	107	15132
19	.20	.20	.20	.20	.25	.111	20	15198
20	.20	.25	.20	.20	.20	.111	6	15129
21	.20	.20	.10	.10	.15	.073	16	15197
22	....	....	.10A	.10A	.10	.022	....	15196
25	....	....	.05A	.10N	.05	.012	....	15196
26	....	....	....	.05N	.05	.011	....	15189
27	.05	.05	.05	.05	.05	.009	167	15219
28	....	....	....	.05N	.05	.004	....	15219
29	....	....	....	.05N	.05	.013	....	15219

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	4	15215
3	CAB	CAB	CAB	CAB	CAB	.000	....	15215
4	CAB	CAB	CAB	CAB	CAB	.000	....	15215
5	CAB	CAB	CAB	CAB	CAB	.000	12	....

SEPTEMBER 1986 1575 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	2.85	2.85	2.85	2.85	2.50	.305	2	2
23	....	2.60B	....	2.60B	3.00	.347	....	2
24	3.40	3.40	3.10	3.10	3.25	.360	5	6
25	....	....	3.05A	3.25N	3.85	.403	....	6
28	4.00	4.00	3.50A	4.00	3.85	.414	4	10
29	3.80	3.90	3.55A	3.90	3.45	.382	1	11
30	3.75	3.75	3.65A	3.65A	3.25	.371	11	22

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.45	2.45	2.45	2.45	2.20	.282	200	222
2	....	2.65B	....	2.55B	2.70	.326	....	222
5	3.55	3.55	3.50A	3.50A	3.25	.369	3	224
6	2.85	3.15B	2.85	3.05B	3.20	.363	4	228
7	....	3.30B	....	3.30B	3.40	.379	....	228
8	....	3.50B	....	3.40N	3.20	.363	....	228
9	3.20	3.20	3.20	3.20	3.05	.355	1	229
12	....	3.25B	....	3.25B	3.50	.396	....	229
13	3.45	3.45	3.10A	3.10A	3.10	.365	4	233
14	3.20	3.20	3.05A	3.20	3.00	.357	2	235
15	3.05	3.05	2.95A	2.95A	2.80	.357	....	235
16	....	....	2.45A	2.45A	2.10	.300	2	237
19	2.30	2.30	2.30	2.30	2.60	.347	2	239
20	....	....	....	2.10A	2.00	.294	....	239
21	2.10	2.10	1.95A	1.95A	1.90	.274	1	240
22	....	....	1.65A	1.65A	1.40	.227	....	240
23	1.50	1.50	1.50	1.50	1.40	.225	1	241
26	Exchange Closed; Memorial Day							
27	....	....	....	1.40N	1.60	.254	....	241
28	....	....	1.55A	1.55A	1.45	.238	....	241
29	....	....	....	1.45N	1.20	.209	....	241
30	.95	1.05	.95	1.05	1.00	.171	10	233

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	1.00N	1.00	.172	....	233
3	1.45	1.50	1.25	1.25	1.25	.212	4	234
4	....	....	....	1.25N	1.10	.197	....	234
5	....	1.15B	....	1.15B	1.35	.230	....	234
6	....	1.40B	....	1.40B	1.55	.253	....	234
9	....	....	1.30A	1.35A	1.20	.224	....	234
10	1.65	1.65	1.65	1.65	1.70	.276	100	134
11	2.00	2.00	2.00	2.00	2.00	.306	100	234
12	....	....	1.95A	1.95A	1.90	.298	....	234
13	1.75	1.75	1.65	1.65	1.80	.291	8	235
16	....	....	....	1.80N	1.35	.240	....	235
17	1.20	1.20	1.20	1.20	1.30	.225	1	136
18	1.30	1.30	1.30	1.30	1.30	.232	10	138
19	1.15	1.20B	1.15	1.20B	1.25	.230	20	138
20	1.05	1.15	1.00	1.00A	.85	.181	14	151
23	1.00	1.00	.80A	1.00	1.40	.251	5	156
24	1.45	1.45	1.30A	1.45	1.45	.242	3	159
25	1.60	1.60	1.55A	1.60	1.60	.256	3	161
26	....	....	....	1.60N	1.60	.257	....	161
27	2.15	2.15	2.15	2.15	2.00	.310	....	161
30	2.00	2.00	2.00	2.00	2.20	.334	22	183

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1575 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.15	2.40	2.10A	2.40	2.25	.349	65	234
2	2.10	2.10	1.75	1.90B	2.10	.342	13	245
3	2.10	2.30	2.10	2.10	2.15	.347	29	259
4	Exchange Closed; Independence Day							
7	2.00	2.00	1.50	1.50	1.55	.277	58	256
8	1.80	2.00	1.55	1.55	1.60	.285	153	386
9	1.55	1.60	1.30	1.60	1.60	.285	13	388
10	1.30	1.30	1.05	1.10B	1.20	.226	114	428
11	1.10	1.10	1.00	1.00	.85	.167	15	433
14	.50	.60	.50	.60	.55	.126	239	646
15	.60	.75B	.60	.75B	.85	.177	21	634
16	1.15	1.15	1.15	1.15	1.00	.200	5	629
17	1.15	1.15	.95	1.05B	1.20	.212	2	628
18	....	....	.75A	1.05A	.95	.199	....	628
21	.65	.65	.65	.65	.60	.146	18	646
22	.55	.60	.55	.60	.55	.125	4	646
23	.55	.55	.55	.55	.50	.128	108	738
24	.45	.50	.45	.50	.55	.128	122	682
25	.40@.35	.40	.35	.35	.35	.090	100	582
28	.30	.40	.25	.30	.30	.082	53	588
29	.45	.45	.45	.45	.40	.113	15	588
30	....	....	....	.40N	.35	.105	....	588
31	.40	.40	.40	.40	.35	.103	80	560

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.20A	.20A	.15	.057	....	560
4	....	....	....	.15N	.15	.039	....	560
5	....	....	....	.15N	.20	.064	....	550
6	....	....	....	.20N	.20	.057	....	550
7	....	....	.15A	.20N	.15	.038	....	550
8	....	....	....	.15N	.10	.039	....	550
11	....	....	....	.10N	.15	.053	....	550
12	.15	.15	.15	.15	.10	.044	10	545
13	....	....	....	.10N	.10	.039	....	545
14	....	....	....	.10N	.10	.049	....	545
15	....	....	....	.10N	.10	.049	....	545
18	....	....	....	.10N	.10	.021	....	545
19	....	....	....	.10N	.05	.036	....	545
20	....	....	....	.05N	.05	.034	....	547
21	.05	.05	.05	.05	.05	.018	5	547
22	....	....	....	.05N	....	.003	....	545
25	CAB	CAB	CAB	CAB	CAB	.001	....	545
26	CAB	CAB	CAB	CAB	CAB	.001	....	545
27	CAB	CAB	CAB	CAB	CAB	.000	....	545
28	CAB	CAB	CAB	CAB	CAB	.000	....	545
29	CAB	CAB	CAB	CAB	CAB	.000	....	545

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	545
3	CAB	CAB	CAB	CAB	CAB	.000	....	545
4	CAB	CAB	CAB	CAB	CAB	.000	....	545

SEPTEMBER 1986 1600 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	2.80	2.85	2.80	2.85	2.65	.317	1	1
30	2.50	2.75B	2.50	2.60	2.50	.306	15	14

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.75	1.75	1.65	.225	10	14
2	1.80	2.00B	1.80	2.00B	2.05	.264	1	15
5	2.40	2.50B	2.40	2.40	2.50	.304	102	117
6	2.35	2.60	2.10A	2.60	2.50	.298	2	119
7	....	....	....	2.50N	2.65	.312	1	120
8	2.95@.90	2.95	2.55A	2.60	2.45	.297	9	129
9	2.25	2.25	2.25	2.25	2.35	.290	4	131
12	2.55	2.90	2.55	2.90	2.75	.327	2	132
13	2.80	2.80	2.40A	2.50	2.40	.298	153	177
14	....	....	....	2.40N	2.30	.291	....	177
15	....	....	2.25A	2.25A	2.10	.290	....	177
16	....	....	1.70A	1.70A	1.60	.238	....	177
19	1.65	1.65	1.65	1.65	1.95	.279	5	182
20	....	....	....	1.55A	1.50	.231	....	182
21	1.60	1.60	1.40	1.50	1.40	.213	11	182
22	1.10	1.10	.90	.90	1.00	.172	7	189
23	....	....	....	1.00N	1.00	.170	....	189
26	Exchange Closed; Memorial Day							
27	1.10	1.35	1.10	1.35	1.10	.193	18	193
28	....	....	....	1.10N	1.00	.179	....	193
29	....	....	....	1.00N	.90	.154	....	190
30	....	....	.75A	.80A	.70	.123	....	190

BRITISH POUND OPTION ON FUTURES — CALLS
SEPTEMBER 1986 1600 CALLS

IN JUNE 1936

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.75	.75	.75	.75	.70	.123	5	187
3	1.00	1.00	1.00	1.00	.90	.155	15	196
4	.85	.85	.85	.85	.80	.142	1	194
5	.90	.90	.85	.90B	.95	.169	26	210
6	1.15	1.20	1.15	1.15	1.05	.188	9	210
9	.85	.85	.80	.80	.80	.162	....	210
10	1.30	1.35	1.15	1.15	1.20	.206	206	306
11	1.30	1.40	1.30	1.40	1.40	.231	5	301
12	1.35	1.35	1.25	1.25	1.30	.224	46	300
13	....	....	....	1.30N	1.25	.217	....	300
16	1.35	1.35	1.10	1.10	.90	.172	2	299
17	....	....	....	.90N	.85	.160	....	299
18	.85	.85	.75	.75	.85	.166	127	375
19	.75	.75	.75	.75	.80	.163	7	379
20	....	....	.65A	.65A	.55	.123	....	379
23	....	....	.50A	.55N	.90	.178	....	379
24	1.00	1.00	.85A	1.00	1.00	.171	5	379
25	.90	1.00	.90	.95	1.05	.181	137	454
26	.90	1.00	.90	1.00	1.05	.182	112	534
27	1.10	1.30	1.10	1.30	1.40	.227	93	567
30	1.30	1.45B	1.30	1.40B	1.50	.246	36	603

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.50	1.70B	1.50	1.70B	1.55	.259	40	637
2	1.50	1.50	1.30	1.30	1.45	.252	12	649
3	1.45	1.60	1.45	1.55	1.50	.256	56	700
4	Exchange Closed; Independence Day							
7	1.40	1.40	1.00	1.00	1.05	.194	17	704
8	1.30	1.30	1.00	1.00	1.05	.200	5	702
9	1.00	1.00	.85	1.00	1.05	.200	379	1078
10	.60	.65	.60	.65	.80	.152	276	1218
11	.60	.65	.60	.60	.55	.107	13	1220
14	.40	.40	.35	.35	.35	.076	665	1416
15	.50	.50	.45	.50	.55	.112	9	1412
16	.55	.70	.55	.70	.65	.129	108	1411
17	.60	.60	.60	.60	.65	.137	15	1426
18	....	....	.45A	.65N	.55	.127	....	1425
21	.40	.40	.40	.40	.40	.087	18	1407
22	.35	.35	.35	.35	.35	.072	249	1308
23	.35	.35	.25	.30	.30	.074	224	1307
24	.30	.30	.30	.30	.30	.073	50	1357
25	.25	.25	.25	.25	.25	.048	3	1357
28	.15	.20	.15	.20	.20	.042	39	1333
29	.20	.20	.20	.20	.25	.061	1	1332
30	....	....	....	.25N	.20	.055	....	1332
31	....	....	....	.20N	.20	.053	....	1332

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.15A	.15A	.10	.026	....	1332
4	.15	.15	.10	.10	.10	.016	2	1332
5	.10	.10	.10	.10	.10	.028	110	1292
6	.10	.10	.10	.10	.10	.024	50	1292
7	....	....	....	.10N	.10	.014	....	1292
8	....	....	....	.10N	.05	.015	....	1292
11	....	....	....	.05N	.05	.020	....	1288
12	....	....	....	.05N	.05	.015	....	1288
13	....	....	....	.05N	.05	.012	....	1288
14	....	....	....	.05N	.05	.016	....	1288
15	....	....	....	.05N	.05	.015	....	1288
18	.05	.05	.05	.05	.05	.005	5	1283
19	....	....	....	.05N	....	.009	....	1283
20	CAB	CAB	CAB	CAB	CAB	.008	....	1283
21	CAB	CAB	CAB	CAB	CAB	.003	....	1283
22	CAB	CAB	CAB	CAB	CAB	.000	....	1283
25	CAB	CAB	CAB	CAB	CAB	.000	....	1283
26	CAB	CAB	CAB	CAB	CAB	.000	....	1283
27	CAB	CAB	CAB	CAB	CAB	.000	....	1283
28	CAB	CAB	CAB	CAB	CAB	.000	....	1283
29	CAB	CAB	CAB	CAB	CAB	.000	4	1279

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1279
3	CAB	CAB	CAB	CAB	CAB	.000	....	1279
4	CAB	CAB	CAB	CAB	CAB	.000	....	1279

DECEMBER 1986 1350 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	Exchange Closed; Memorial Day							
29	13.20	13.20	13.20	13.20	12.95	.803	200	200
30	....	....	12.25A	12.25A	11.85	.777	....	200

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1350 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	11.85N	12.00	.784	....	200
3	....	13.40B	....	13.40B	11.55	.817	....	200
4	....	12.90B	....	11.55N	12.95	.809	....	200
5	....	13.95B	....	13.95B	13.95	.832	....	200
6	....	....	....	13.95N	14.65	.847	....	200
9	....	....	....	14.65N	13.65	.836	....	200
10	....	....	....	13.65N	15.30	.866	....	200
11	....	....	....	15.30N	16.15	.879	....	200
12	....	....	....	16.15N	15.90	.875	....	200
13	....	....	....	15.90N	15.75	.876	....	200
16	....	....	....	15.75N	14.60	.858	....	200
17	....	....	....	14.60N	14.25	.853	....	200
18	....	....	....	14.25N	14.55	.858	....	200
19	....	....	....	14.55N	14.45	.860	....	200
20	....	....	....	14.45N	13.15	.835	....	200
23	....	....	....	13.15N	15.20	.877	....	200
24	....	....	....	15.20N	15.15	.873	....	200
25	....	....	....	15.15N	15.55	.879	....	200
26	....	....	....	15.55N	15.60	.879	....	200
27	....	....	....	15.60N	16.80	.898	....	200
30	....	17.00B	....	17.00B	17.35	.906	....	200

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	17.35N	17.45	.911	....	200
2	....	....	....	17.45N	17.40	.910	....	200
3	....	....	....	17.40N	17.60	.912	....	200
4	Exchange Closed; Independence Day							
7	....	....	....	17.60N	16.40	.894	....	200
8	....	....	....	16.40N	16.30	.896	....	200
9	....	....	16.00A	16.00A	16.30	.897	....	200
10	....	....	....	16.30N	15.00	.876	....	200
11	....	....	....	15.00N	13.45	.848	....	200
14	....	....	13.00A	13.00A	12.45	.827	....	200
15	....	....	....	12.45N	13.90	.860	....	200
16	....	15.00B	....	15.00B	14.60	.873	....	200
17	....	....	....	14.60N	14.90	.879	....	200
18	....	....	13.50A	14.35A	14.65	.875	....	200
21	....	....	....	14.65N	13.45	.854	....	200
22	....	....	12.65A	12.65A	12.95	.842	....	200
23	....	....	....	12.95N	13.05	.847	....	200
24	....	....	....	13.05N	13.10	.850	....	200
25	....	....	....	13.10N	12.00	.828	....	200
28	....	....	....	12.00N	12.00	.831	....	200
29	....	....	....	12.00N	13.10	.859	....	200
30	....	....	....	13.10N	12.95	.858	....	200
31	....	....	....	12.95N	13.05	.862	....	200

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	13.05N	11.30	.828	....	200
4	....	....	....	11.30N	10.80	.817	....	200
5	....	....	....	10.80N	12.30	.855	....	200
6	....	....	12.15A	12.15A	12.05	.852	....	200
7	....	....	....	12.05N	11.30	.834	....	200
8	....	11.40B	....	11.40B	11.40	.842	....	200
11	....	11.50B	....	11.50B	12.65	.875	....	200
12	....	....	12.25A	12.65N	12.35	.876	....	200
13	....	....	....	12.35N	12.45	.880	....	200
14	....	....	....	12.45N	13.20	.898	....	200
15	....	....	....	13.20N	13.45	.906	....	200
18	....	....	13.25A	13.25A	12.45	.893	....	200
19	....	13.50B	....	13.50B	13.75	.917	....	200
20	....	....	....	13.75N	13.80	.923	....	200
21	....	....	....	13.80N	13.20	.917	....	200
22	....	....	....	13.20N	11.60	.888	....	200
25	....	11.80B	....	11.60N	11.50	.890	....	200
26	....	....	....	11.50N	11.85	.896	....	200
27	....	....	....	11.85N	11.95	.900	....	200
28	....	....	....	11.95N	11.60	.893	....	200
29	....	....	....	11.60N	12.80	.916	....	200

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	12.80N	12.75	.918	....	200
3	....	13.10B	....	13.10B	13.40	.931	....	200
4	....	....	....	13.40N	13.30	.931	....	200
5	....	....	....	13.30N	12.85	.925	....	200
8	....	....	12.40A	12.40A	12.40	.919	....	200
9	....	....	....	12.40N	11.45	.900	....	200
10	....	12.25B	....	12.25B	11.90	.913	....	200
11	....	....	11.80A	11.80A	10.55	.884	....	200
12	....	11.10B	....	11.10B	11.75	.909	....	200
15	....	12.10B	....	11.80B	12.35	.923	....	200
16	....	....	12.30A	12.30A	11.35	.904	....	200

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

DECEMBER 1986 1350 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17				11.35N	11.55	.908		200
18			10.90A	10.90A	11.40	.905		200
19		11.60B		11.40N	11.35	.907		200
22			9.80A	9.80A	9.25	.856		200
23			8.90A	8.90A	8.80	.847		200
24		9.00B		8.80N	8.85	.852		200
25			8.00A	8.00A	7.75	.815		200
26		8.00B		7.55N	8.00	.823		200
29			7.75A	7.75A	7.85	.825		200
30		9.20B		8.70B	8.45	.853		200
				IN OCTOBER				
1		8.60B		8.60B	8.70	.865		200
2			7.90A	7.90A	8.05	.843		200
3				8.05N	8.30	.854		200
6				8.30N	8.00	.855		200
7			7.65A	7.65A	7.70	.848		200
8			6.75A	6.80A	6.60	.813		200
9				6.60N	6.60	.819		200
10		6.85B		6.60N	7.60	.864		200
13				7.60N	7.50	.868		200
14		8.15B		8.15B	7.80	.882		200
15				7.80N	7.85	.889		200
16		7.90B		7.85N	7.85	.894		200
17	7.30	7.30	7.10A	7.20A	7.15	.876	100	300
20			7.10A	7.15N	7.20	.887		300
21		7.50B		7.50B	7.25	.895		300
22		7.45B		7.45B	7.20	.902		300
23			6.35A	6.45A	6.50	.881		300
24	5.65	5.70B	5.40A	5.65B	5.80	.855	50	300
27			5.25A	5.25A	5.20	.833		300
28	6.00	6.05B	5.65	6.05B	5.95	.877	100	330
29			5.25A	5.25A	5.60	.868		330
30			4.35A	4.35A	4.85	.833		330
31		5.25B	4.75A	5.15B	5.05	.853		330
				IN NOVEMBER				
3		5.70B		5.45B	5.65	.894		330
4	5.70	5.90B	5.70	5.90B	6.00	.916	50	315
5		6.90B		6.90B	7.00	.949		315
6		7.60B		7.00N	7.15	.958		315
7	7.15	7.20	7.10A	7.15A	7.20	.963	250	365
10		8.40B		8.05B	8.25	.984		365
11			8.20A	8.25N	8.45	.987		365
12			7.10A	7.20A	6.65	.964		365
13	6.45	6.95B	6.20A	6.95B	7.05	.976	50	315
14		7.15B		7.15B	7.45	.985		315
17			7.40A	7.40A	7.00	.986		315
18			6.90A	6.90A	6.80	.986		315
19			6.40A	6.40A	6.45	.986		315
20			5.65A	5.65A	6.05	.984		315
21		6.10B		6.10B	6.55	.992		315
24			6.45A	6.45A	5.90	.993		315
25		7.20B		7.20B	7.25	.999		315
26		7.50B		7.50B	7.75	.999		315
27	Exchange Closed; Thanksgiving Day							
28	8.00	8.05B	8.00	8.00	8.15	.999	35	350
				IN DECEMBER				
1		8.25B		8.25B	8.45	.999		350
2			7.90A	8.10A	8.05	1.000		350
3			8.00A	8.05N	8.05	1.000		110
4			7.90A	7.90A	7.80	1.000		95
5				7.80N	7.00	1.000		95
8						1.000		

DECEMBER 1986 1375 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	5.70@.75	5.75	5.70	5.75	5.75	.794	2060	2010
16		5.80B		5.75N	5.70	.800	50	2050
17			5.10A	5.25A	5.05	.770		2050
20				5.05N	5.10	.781		2050
21		5.30B		5.30B	5.10	.791		2050
22		5.25B		5.25B	5.05	.799		2050
23			4.35A	4.35A	4.40	.762		2050
24			3.40A	3.65A	3.80	.719		2050
27	3.30	3.30	3.25	3.25	3.25	.680	2	2052
28	3.70	3.90B	3.70	3.70	3.90	.744	1	2053
29			3.55A	3.55A	3.60	.725		2053
30	2.60	3.05	2.60	3.05	2.95	.668	3	2055

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

DECEMBER 1986 1375 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31		3.20B	2.80A	3.05B	3.10	.694		2055
				IN NOVEMBER				
3		3.65B		3.45B	3.60	.751		2055
4	3.75	3.80	3.65A	3.80	3.85	.786	51	2106
5	4.90	4.90	4.65A	4.65A	4.70	.851	125	2106
6	5.15	5.15	5.15	5.15	4.85	.869	25	2106
7			4.80A	4.85N	4.85	.877		2106
10		6.00B		5.75B	5.85	.930		2106
11	5.85	6.00B	5.60	6.00B	6.05	.940	30	2076
12	4.75	4.80	4.45A	4.45A	4.35	.868	22	2061
13		4.65B	4.10A	4.65B	4.70	.897		2061
14		5.20B		5.20B	5.10	.924		2061
17			5.00A	5.00A	4.55	.921		2061
18			4.45A	4.50A	4.40	.917		2061
19			3.95A	3.95A	4.05	.910		2061
20			3.25A	3.55A	3.60	.893		2061
21	3.60	4.00B	3.60	4.00B	4.10	.934	1	2061
24			4.00A	4.10N	3.50	.924		2061
25		4.60B		4.60B	4.75	.981		2061
26		5.45B		5.45B	5.25	.992		2061
27	Exchange Closed; Thanksgiving Day							
28	5.70	5.85B	5.60	5.60	5.65	.998	100	2161
				IN DECEMBER				
1	6.05	6.05	5.30A	6.05	5.95	.999	50	2061
2			5.35A	5.35A	5.55	.999		1556
3				5.55N	5.35	.999		1135
4		5.55B		5.35N	5.30	1.000		1125
5	5.25	5.25	5.25	5.25	4.50	.999	1	1124
8						.999		

DECEMBER 1986 1400 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	8.40	8.40	8.40	8.40	8.30	.585		
18				8.30N	9.05	.614	5	5
19				9.05N	9.70	.636		5
20				9.70N	10.35	.663		5
21				10.35N	11.95	.710		5
24			10.20A	10.20A	9.80	.632		5
25			8.70A	8.70A	8.50	.598		5
26				8.50N	9.00	.609		5
27		9.15B		9.15B	9.35	.627		5
28	Exchange Closed; Good Friday							
31			8.35A	8.90A	8.75	.610		5
				IN APRIL				
1			8.40A	8.75N	8.70	.611		5
2				8.70N	7.85	.581		5
3		8.05B		8.05B	8.05	.587		5
4				8.05N	7.55	.570		5
7				7.55N	8.45	.605		5
8		9.00B		8.45N	8.25	.605		5
9				8.25N	8.65	.615		5
10			8.50A	8.65N	9.65	.651		5
11			9.40A	9.40A	9.50	.648		5
14			9.30A	9.30A	9.25	.644		5
15				9.25N	9.20	.646		5
16		10.75B		10.75B	10.95	.699		5
17				10.95N	8.95	.730		5
18				8.95N	12.00	.732		5
21			11.20A	11.20A	11.15	.713		5
22		11.50B		11.15N	11.45	.717		5
23		12.10B		12.10B	12.55	.747		5
24		12.65B		12.65B	12.95	.756		5
25		13.50B		13.50B	14.15	.782		5
28			13.70A	14.15N	14.40	.790		5
29			14.25A	14.25A	13.50	.773		5
30				13.50N	13.20	.766		5
				IN MAY				
1			13.00A	13.00A	11.00	.706		5
2		11.60B		11.60B	12.05	.739		5
5		13.40B		13.40B	13.25	.769		5
6			12.40A	13.25N	13.25	.766		5
7		13.35B	13.20A	13.35B	13.60	.775		5
8		13.70B	13.55A	13.55A	13.15	.765		5
9				13.15N	12.95	.761		5
12		13.55B		13.55B	14.00	.788		5
13			13.80A	13.80A	13.25	.771		5

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1400 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	13.10A	13.10A	13.00	.767	....	5
15	....	....	....	13.00N	12.90	.769	....	5
16	....	....	12.20A	12.20A	11.50	.738	....	5
19	....	....	....	11.50N	12.70	.772	....	5
20	....	....	....	11.70A	11.40	.739	....	5
21	....	....	....	11.40N	11.00	.727	....	5
22	....	....	9.50A	9.50A	9.60	.690	....	5
23	....	....	....	9.60N	9.70	.693	....	5
26	Exchange Closed; Memorial Day							
27	....	....	....	9.70N	10.60	.724	....	5
28	....	....	....	10.60N	10.20	.715	....	5
29	....	....	....	10.20N	9.55	.693	....	5
30	....	....	9.00A	9.00A	8.60	.660	....	5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	8.55A	8.60N	8.70	.668	....	5
3	....	9.90B	....	9.90B	9.85	.709	....	5
4	....	....	9.75A	9.75A	9.50	.699	....	5
5	....	10.30B	....	10.30B	10.35	.728	....	5
6	....	10.75B	....	10.75B	10.95	.747	....	5
9	....	....	10.00A	10.00A	10.20	.731	....	5
10	....	11.50B	....	11.50B	11.50	.770	....	5
11	....	11.55B	....	11.55B	12.30	.789	....	5
12	....	....	12.10A	12.10A	12.00	.784	....	5
13	....	....	11.20A	12.00N	11.90	.784	....	5
16	....	....	....	11.90N	10.80	.757	....	5
17	....	....	10.45A	10.45A	10.50	.749	....	5
18	....	....	10.30A	10.50N	10.75	.756	....	5
19	....	....	10.65A	10.75N	10.60	.757	....	5
20	9.90	9.90	9.90	9.90	9.45	.723	5	5
23	....	10.00B	9.00A	10.00B	11.30	.780	....	5
24	....	....	10.80A	11.30N	11.30	.775	....	5
25	....	....	....	11.30N	11.70	.783	....	5
26	....	....	11.40A	11.70N	11.75	.783	....	5
27	....	12.30B	11.50A	12.30B	12.85	.812	....	5
30	....	....	12.60A	12.85N	13.30	.824	....	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	13.70B	....	13.70B	13.35	.832	....	5
2	....	....	13.30A	13.30A	13.35	.829	....	5
3	....	13.60B	....	13.60B	13.50	.832	....	5
4	Exchange Closed; Independence Day							
7	....	....	12.35A	12.35A	12.35	.804	....	5
8	....	12.65B	....	12.45B	12.30	.807	....	5
9	....	....	11.90A	12.30N	12.25	.808	....	5
10	....	....	11.75A	11.75A	11.15	.777	....	5
11	....	....	11.05A	11.05A	9.75	.736	....	5
14	....	....	8.30A	8.30A	8.85	.706	....	5
15	....	9.40B	....	9.40B	10.10	.751	....	5
16	....	11.10B	....	11.10B	10.75	.770	....	5
17	....	....	....	10.75N	11.00	.779	....	5
18	....	....	9.80A	10.55A	10.75	.773	....	5
21	....	....	9.70A	9.70A	9.65	.741	....	5
22	....	....	9.00A	9.00A	9.15	.724	....	5
23	....	....	....	9.15N	9.30	.731	....	5
24	....	....	....	9.30N	9.35	.735	....	5
25	....	....	8.35A	8.35A	8.35	.702	....	5
28	....	....	8.05A	8.05A	8.35	.705	....	5
29	....	9.00B	....	9.00B	9.25	.743	....	5
30	....	....	....	9.25N	9.15	.740	....	5
31	....	....	9.10A	9.10A	9.15	.745	....	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	9.15N	7.70	.695	....	5
4	....	....	....	7.70N	7.25	.678	....	5
5	....	8.45B	....	8.45B	8.50	.730	....	5
6	....	....	8.25A	8.25A	8.30	.725	....	5
7	....	....	8.00A	8.00A	7.60	.698	....	5
8	....	7.75B	....	7.75B	7.75	.708	....	5
11	....	8.25B	....	8.25B	8.70	.753	....	5
12	....	....	8.40A	8.70N	8.45	.752	....	5
13	....	....	....	8.45N	8.50	.756	....	5
14	....	....	....	8.50N	9.10	.782	....	5
15	....	....	....	9.10N	9.35	.793	....	5
18	....	....	9.20A	9.20A	8.50	.769	....	5
19	....	9.40B	....	9.40B	9.55	.809	....	5
20	....	....	....	9.55N	9.65	.816	....	5
21	....	....	9.20A	9.20A	9.10	.802	....	5
22	....	9.15B	8.65A	8.65A	7.70	.750	....	5
25	....	7.85B	....	7.70N	7.60	.751	....	5
26	....	7.75B	....	7.75B	7.90	.762	....	5
27	....	....	....	7.90N	7.95	.767	....	5
28	....	....	7.90A	7.90A	7.60	.755	....	5

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1400 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	8.45B	....	8.45B	8.70	.797	..	5

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	8.65A	8.65A	8.60	.798	....	5
3	....	8.80B	....	8.80B	9.15	.821	....	5
4	....	9.50B	....	9.50B	9.05	.821	....	5
5	....	9.10B	....	9.05N	8.60	.808	....	5
8	....	....	8.30A	8.30A	8.25	.793	....	5
9	....	....	7.25A	7.25A	7.35	.758	....	5
10	....	8.10B	....	7.80B	7.75	.781	....	5
11	7.30	7.30	6.55A	6.75	6.65	.728	100	105
12	7.70	7.80B	7.50	7.55B	7.60	.773	256	191
15	....	8.00B	....	7.90B	8.15	.796	....	161
16	....	....	7.15A	7.15A	7.25	.760	....	161
17	....	7.30B	....	7.30B	7.50	.769	....	161
18	....	....	6.95A	6.95A	7.30	.762	....	161
19	....	7.55B	....	7.55B	7.30	.765	....	161
22	5.85	6.10	5.85	6.10	5.60	.675	150	141
23	....	....	5.30A	5.50A	5.10	.659	....	141
24	....	5.20B	....	5.10N	5.20	.665	....	141
25	....	....	4.35A	4.35A	4.30	.607	....	141
26	....	4.60B	....	4.45B	4.55	.617	....	141
29	....	....	4.30A	4.40A	4.25	.614	....	141
30	....	5.45B	....	4.65B	4.80	.655	....	141

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.90B	....	4.80N	4.95	.673	....	141
2	....	....	4.20A	4.30A	4.40	.634	....	141
3	4.70	4.70	4.70	4.70	4.55	.650	2	141
6	4.45	4.45	4.25	4.25	4.30	.643	5	140
7	4.10	4.10	3.95A	3.95A	3.90	.628	9	148
8	3.05	3.20B	2.90A	3.15	3.15	.568	6	150
9	3.00	3.00	3.00	3.00	3.10	.572	90	234
10	....	3.70B	....	3.70B	3.80	.639	....	234
13	3.70	3.70	3.70	3.70	3.70	.635	8	237
14	3.75	4.10B	3.75	3.85B	3.95	.657	1	238
15	4.00	4.00	3.90A	3.90A	3.90	.665	1	238
16	....	3.95B	....	3.90N	3.90	.670	....	238
17	3.30	3.30	3.30	3.30	3.30	.628	180	418
20	3.35	3.35	3.20	3.20	3.30	.636	2	500
21	....	3.60B	....	3.60B	3.25	.645	....	500
22	....	3.40B	3.10A	3.25N	3.20	.651	....	500
23	2.55	2.55	2.55	2.55	2.70	.600	2	501
24	2.10	2.15	1.90A	2.10	2.25	.544	67	564
27	1.80	1.95	1.75	1.85	1.85	.491	720	1043
28	2.20	2.30	2.00	2.20	2.25	.562	66	1094
29	2.20	2.20	1.80A	1.95B	2.00	.535	186	1187
30	1.80	1.80	1.20	1.55	1.55	.465	470	1458
31	1.50	1.80	1.40A	1.70A	1.65	.489	304	1611

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.95	2.00B	1.85	1.90B	1.90	.546	513	1462
4	2.00	2.05	2.00	2.05B	2.10	.587	126	1560
5	2.15	2.75B	2.15	2.30	2.75	.675	35	1584
6	2.85	3.35	2.85	2.85	2.90	.699	223	1386
7	2.65	2.80B	2.65	2.75B	2.85	.707	100	1482
10	4.00	4.00	3.55A	3.95	3.65	.796	22	1480
11	3.70	3.70	3.50	3.55B	3.80	.814	2	1413
12	2.70	2.70	2.60	2.60	2.40	.670	97	1338
13	2.60	2.65B	2.20A	2.65B	2.65	.717	100	1408
14	3.00	3.00	3.00	3.00	2.90	.763	70	1478
17	2.70	2.70	2.45A	2.45A	2.45	.735	110	1405
18	2.30	2.30	2.15	2.15	2.25	.716	102	1306
19	1.85	1.95	1.75A	1.95	1.95	.690	5	1309
20	1.55	1.55	1.35	1.45B	1.60	.640	125	1424
21	1.60	1.95B	1.60	1.75B	1.90	.718	60	1459
24	1.80	1.85B	1.35	1.35	1.40	.649	452	1708
25	1.45	2.65	1.45	2.35	2.40	.837	873	1704
26	3.20	3.20	2.90A	2.90A	2.80	.897	201	1740
27	Exchange Closed; Thanksgiving Day							
28	3.30	3.50B	3.20	3.20	3.20	.950	164	1551

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.10	3.50	3.10	3.50	3.45	.990	1	1534
2	3.15	3.15	2.85A	3.10	3.10	.992	11	1533
3	3.05	3.05	3.00	3.00	3.05	.998	35	1540
4	2.90	3.10	2.90	2.90A	2.80	.999	112	1468
5	2.70	2.70	2.20A	2.20A	2.00	.997	26	1445
8	....	....	....	....	....	.986	....	....

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1425 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	....	....	....	6.15N	6.55	.553	....	....

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	6.30	6.30	6.30	6.30	7.20	.549	5	5
8..	....	7.65B	....	7.20N	7.00	.549	....	5
9..	....	....	....	7.00N	7.35	.559	....	5
10..	....	....	7.25A	7.35N	8.30	.597	....	5
11..	....	....	8.00A	8.00A	8.15	.592	....	5
14..	7.75	7.90B	7.75	7.90B	7.90	.588	4	9
15..	....	....	....	7.90N	7.85	.590	1	10
16..	....	9.30B	....	9.30B	9.45	.646	....	10
17..	....	....	....	9.45N	7.65	.679	....	10
18..	....	....	....	7.65N	10.40	.681	....	10
21..	....	....	9.70A	9.70A	9.65	.659	....	10
22..	....	9.90B	....	9.65N	9.90	.664	....	10
23..	....	10.50B	....	10.50B	10.95	.696	....	10
24..	....	11.00B	....	11.00B	11.30	.706	....	10
25..	....	11.85B	11.05A	11.85B	12.40	.735	....	10
28..	....	....	12.10A	12.40N	12.65	.744	....	10
29..	....	....	12.40A	12.40A	11.80	.724	....	10
30..	....	....	....	11.80N	11.55	.717	....	10

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	11.30A	11.30A	9.45	.651	....	10
2..	....	10.00B	....	10.00B	10.45	.687	....	10
5..	....	11.75B	....	11.75B	11.60	.720	....	10
6..	....	....	10.80A	11.60N	11.55	.716	....	10
7..	....	11.65B	....	11.65B	11.90	.726	....	10
8..	....	12.00B	....	11.90N	11.40	.716	....	10
9..	....	11.50B	....	11.40N	11.25	.711	....	10
12..	....	11.80B	....	11.80B	12.30	.741	....	10
13..	....	....	12.00A	12.00A	11.55	.721	....	10
14..	....	....	11.35A	11.35A	11.30	.717	....	10
15..	....	....	....	11.30N	11.20	.719	....	10
16..	....	....	10.60A	10.60A	9.90	.684	....	10
19..	....	....	....	9.90N	11.00	.721	....	10
20..	....	....	....	10.10A	9.80	.684	....	10
21..	....	....	....	9.80N	9.40	.671	....	10
22..	....	....	8.50A	8.50A	8.25	.631	....	10
23..	....	....	8.20A	8.25N	8.20	.633	....	10
26..	Exchange Closed; Memorial Day							
27..	....	....	....	8.20N	9.00	.666	....	10
28..	....	....	....	9.00N	8.65	.655	....	10
29..	....	....	....	8.65N	8.05	.632	....	10
30..	....	....	7.50A	7.50A	7.20	.596	....	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	7.20N	7.30	.603	....	10
3..	....	8.30B	....	8.30B	8.30	.648	....	10
4..	....	....	8.25A	8.25A	8.00	.636	....	10
5..	....	8.75B	....	8.75B	8.75	.667	....	10
6..	....	9.15B	....	9.15B	9.30	.688	....	10
9..	....	....	8.50A	8.50A	8.60	669	....	10
10..	....	9.80B	....	9.80B	9.80	.713	....	10
11..	....	....	....	9.80N	10.50	.734	....	10
12..	....	....	10.30A	10.30A	10.25	.727	....	10
13..	....	....	9.60A	10.20A	10.15	.727	....	10
16..	....	....	....	10.15N	9.15	.696	....	10
17..	....	....	8.90A	8.90A	8.85	.687	....	10
18..	....	....	8.65A	8.85N	9.05	.694	....	10
19..	....	....	8.90A	9.05N	8.90	.695	....	10
20..	....	....	8.65A	8.65A	7.85	.657	....	10
23..	....	8.30B	7.45A	8.30B	9.55	.720	....	10
24..	....	....	9.10A	9.55N	9.60	.714	....	10
25..	....	....	....	9.60N	9.95	.723	....	10
26..	....	....	9.65A	9.95N	10.00	.724	....	10
27..	....	10.50B	9.85A	10.50B	11.05	.758	....	10
30..	....	11.10B	10.80A	11.10B	11.45	.771	....	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	11.80B	....	11.30B	11.50	.780	....	10
2..	....	....	11.40A	11.40A	11.45	.777	....	10
3..	....	11.65B	....	11.65B	11.60	.781	....	10
4..	Exchange Closed; Independence Day							
7..	....	....	10.50A	10.50A	10.45	.747	....	10
8..	....	10.75B	....	10.60B	10.45	.750	....	10
9..	....	....	10.00A	10.00A	10.45	.751	....	10
10..	....	....	9.95A	9.95A	9.40	.715	....	10
11..	....	....	9.30A	9.30A	8.10	.670	....	10
14..	....	....	6.80A	6.80A	7.35	.636	....	10
15..	....	7.80B	....	7.80B	8.45	.686	....	10
16..	....	9.50B	....	9.50B	9.05	.707	....	10

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1425 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	....	9.05N	9.30	.717	....	10
18..	....	....	8.20A	8.85A	9.00	.710	....	10
21..	....	....	8.00A	8.00A	8.05	.673	....	10
22..	....	....	7.45A	7.45A	7.55	.654	....	10
23..	....	....	....	7.55N	7.70	.661	....	10
24..	....	....	....	7.70N	7.75	.666	....	10
25..	....	....	6.80A	6.80A	6.75	.629	....	10
28..	....	....	6.60A	6.60A	6.80	.631	....	10
29..	....	7.40B	....	7.40B	7.55	.672	....	10
30..	....	....	....	7.55N	7.45	.669	....	10
31..	....	....	7.40A	7.40A	7.50	.673	....	10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	7.50N	6.15	.617	....	10
4..	5.80	5.80	5.70	5.70	5.75	.598	4	12
5..	....	6.80B	....	6.80B	6.85	.654	....	12
6..	....	....	6.65A	6.65A	6.65	.648	....	12
7..	6.35	6.35	6.35	6.35	6.05	.617	50	60
8..	6.30	6.30	6.30	6.30	6.10	.628	100	160
11..	....	6.60B	....	6.60B	7.00	.676	....	160
12..	....	....	6.75A	7.00N	6.75	.674	....	160
13..	....	....	....	6.75N	6.80	.676	....	160
14..	....	....	....	6.80N	7.30	.706	....	160
15..	....	....	....	7.30N	7.55	.718	....	160
18..	....	....	7.40A	7.40A	6.80	.687	....	160
19..	....	7.60B	....	7.60B	7.70	.733	....	160
20..	....	....	....	7.70N	7.80	.741	....	160
21..	....	....	7.45A	7.45A	7.30	.722	....	160
22..	....	7.35B	6.90A	6.90A	6.05	.659	....	160
25..	....	6.15B	....	6.05N	5.95	.659	....	160
26..	....	6.10B	....	6.10B	6.20	.672	....	160
27..	....	....	....	6.20N	6.25	.678	....	160
28..	....	....	....	6.25N	6.00	.663	....	160
29..	....	6.70B	....	6.70B	6.90	.713	....	160

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	6.90N	6.80	.712	....	160
3..	....	7.55B	....	7.55B	7.30	.741	....	160
4..	....	7.45B	....	7.45B	7.15	.740	....	160
5..	....	7.25B	....	7.15N	6.70	.724	....	160
8..	....	....	6.50A	6.50A	6.45	.704	....	160
9..	....	....	....	6.45N	5.65	.662	....	160
10..	....	6.35B	....	5.90B	6.00	.689	....	160
11..	....	....	....	6.00N	5.00	.626	....	160
12..	5.60	5.80B	5.60	5.60	5.90	.678	162	174
15..	....	6.20B	....	5.90N	6.35	.705	....	174
16..	....	....	5.60A	5.60A	5.55	.661	....	174
17..	....	....	....	5.55N	5.75	.672	....	174
18..	....	....	5.10A	5.30A	5.60	.664	....	174
19..	5.60	5.80B	5.60	5.60	5.60	.666	1	174
22..	....	....	4.45A	4.45A	4.10	.563	....	174
23..	4.10	4.10	3.65	3.65	3.65	.544	110	262
24..	3.60	3.80	3.60	3.70A	3.70	.549	26	288
25..	3.45	3.45	2.90	3.00A	2.95	.487	353	276
26..	3.15	3.30B	3.05	3.30B	3.15	.496	243	511
29..	2.95	2.95	2.95	2.95	2.95	.491	10	516
30..	3.60	3.90B	3.30	3.30	3.40	.533	73	510

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.45B	....	3.40N	3.50	.551	....	510
2..	2.70	2.95	2.70	2.90	3.05	.508	13	521
3..	3.00	3.30	3.00	3.15	3.10	.523	12	523
6..	3.00	3.05	2.80	2.80	2.90	.513	18	533
7..	2.75	2.85	2.50	2.65	2.55	.494	111	633
8..	1.90	2.00	1.70	1.95	1.90	.429	573	1084
9..	2.05	2.10	1.75	1.85B	1.95	.431	123	1201
10..	2.25@.20	2.40	2.20	2.40	2.45	.498	78	1226
13..	2.55@.50	2.55	2.30A	2.35	2.30	.488	5	1207
14..	2.40	2.65B	2.40	2.55	2.50	.509	21	1221
15..	2.45	2.55	2.40	2.40	2.40	.515	247	1432
16..	2.50	2.55B	2.45A	2.50	2.45	.518	4	1430
17..	2.05	2.10B	2.00A	2.05	2.00	.470	6	1436
20..	....	....	....	2.00N	1.95	.471	....	1436
21..	2.15	2.15	1.90	1.90	1.90	.477	106	1486
22..	1.85	2.05B	1.85	1.85	1.80	.480	6	1486
23..	1.35	1.45	1.35	1.40	1.45	.422	14	1491
24..	1.00	1.20	1.00	1.20	1.15	.363	314	1782
27..	.85	.85	.80	.85	.95	.307	7	1789
26..	1.05	1.15	1.05	1.10	1.15	.369	7	1791
29..	.90	1.05	.85	.90	.95	.339	102	1892
30..	.70	.75	.55	.70	.70	.274	432	1898

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

DECEMBER 1986 1425 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	65	.85	.65	.80	.75	.291	347	2090

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.95	.95	.85	.90	.90	.331	442	2384
4	.95	1.00	.85	1.00	1.00	.365	582	2738
5	1.05	1.45	1.05	1.40	1.40	.451	396	2656
6	1.70	1.70	1.40	1.40	1.45	.473	273	2626
7	1.25	1.40	1.25	1.40	1.40	.477	10	2631
10	2.05	2.10	1.75	1.90	1.95	.575	69	2658
11	1.90	1.90	1.70	1.90	2.05	.596	106	2688
12	1.20	1.30	1.05	1.05	1.10	.411	325	2837
13	.85	1.20	.85	1.20	1.20	.456	81	2918
14	1.25	1.40	1.20A	1.25	1.30	.504	90	2903
17	1.20	1.20	.95	1.00	1.00	.443	326	2901
18	.75	.85B	.75	.75	.80	.410	2	2902
19	.65	.70	.55	.60	.60	.367	270	2918
20	.40	.45	.35	.40	.45	.304	258	2852
21	.45	.65	.40	.60A	.55	.368	511	3137
24	.45	.50	.35	.35	.35	.257	325	3192
25	.55	.90	.50	.75	.75	.460	1066	3333
26	1.00	1.20	.70	.90	.95	.548	385	3295
27	Exchange Closed; Thanksgiving Day							
28	1.30	1.35	1.05A	1.10	1.00	.633	231	3325

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.15@.10	1.30B	1.10	1.20A	1.15	.732	162	3315
2	.80	.90	.70A	.80	.85	.670	153	3362
3	.75	.75	.70	.75	.80	.704	161	2915
4	.70	.75B	.50	.50	.50	.660	213	2785
5	.35	.40	CAB	.05	....	.245	2346	....

DECEMBER 1986 1450 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	5.50	5.50	5.50	5.50	6.10	.466	100	100
12	....	6.35B	....	6.10N	6.30	.480	....	100
13	....	....	6.10A	6.10A	5.75	.460	....	100
14	....	5.90B	....	5.90B	6.25	.485	....	100
17	....	....	6.00A	6.00A	6.10	.476	....	100
18	....	....	....	6.10N	6.70	.505	....	100
19	....	....	....	6.70N	7.20	.530	....	100
20	....	7.30B	....	7.30B	7.70	.557	....	100
21	....	....	....	7.70N	9.05	.608	....	100
24	....	....	7.40A	7.40A	7.25	.522	....	100
25	....	....	6.45A	6.45A	6.15	.487	....	100
26	....	....	....	6.15N	6.55	.498	....	100
27	....	6.60B	....	6.60B	6.80	.517	....	100
28	Exchange Closed, Good Friday							
31	....	....	6.20A	6.20A	6.40	.499	....	100

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.20A	6.40N	6.30	.500	....	100
2	....	....	6.00A	6.00A	5.65	.468	....	100
3	....	5.70B	....	5.70B	5.75	.475	....	100
4	....	....	....	5.75N	5.40	.456	....	100
7	....	....	....	5.40N	6.05	.492	....	100
8	....	6.45B	....	6.05N	5.90	.492	....	100
9	....	....	....	5.90N	6.20	.502	....	100
10	....	....	....	6.20N	7.05	.541	....	100
11	....	....	6.85A	6.90A	6.90	.536	....	100
14	....	....	....	6.90N	6.65	.532	....	100
15	....	....	....	6.65N	6.65	.533	....	100
16	....	7.95B	....	7.95B	8.10	.591	....	100
17	....	....	....	8.10N	6.45	.626	....	100
18	....	....	....	6.45N	8.95	.627	....	100
21	....	....	8.10A	8.10A	8.25	.604	....	100
22	8.65	8.75B	8.45A	8.45A	8.50	.608	100	200
23	....	9.45B	....	9.45B	9.50	.643	....	200
24	....	....	....	9.50N	9.80	.653	....	200
25	....	10.50B	9.65A	10.50B	10.85	.684	....	200
28	....	....	10.50A	10.85N	11.05	.694	....	200
29	....	....	10.90A	10.90A	10.25	.673	....	200
30	....	....	....	10.25N	10.00	.665	....	200

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	9.85A	9.85A	8.10	.594	....	200
2	....	8.50B	....	8.50B	9.00	.632	....	200
5	....	10.10B	....	10.10B	10.05	.668	....	200
6	....	....	9.30A	10.05N	10.00	.663	....	200
7	....	10.10B	....	10.10B	10.30	.674	....	200
8	....	10.40B	....	10.30N	9.95	.662	....	200

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

DECEMBER 1986 1450 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	9.95N	9.75	.657	....	200
12	....	10.25B	....	10.25B	10.65	.689	....	200
13	....	....	10.50A	10.50A	10.00	.668	....	200
14	....	....	9.80A	9.80A	9.75	.663	....	200
15	....	....	....	9.75N	9.65	.665	....	200
16	....	....	9.10A	9.10A	8.45	.626	....	200
19	....	....	....	8.45N	9.45	.666	....	200
20	....	....	....	8.60A	8.30	.626	....	200
21	....	....	....	8.30N	7.95	.612	....	200
22	....	....	7.15A	7.15A	6.90	.570	....	200
23	....	....	6.70A	6.90N	6.85	.571	....	200
26	Exchange Closed; Memorial Day							
27	....	....	....	6.85N	7.55	.605	....	200
28	....	7.60B	....	7.55N	7.25	.593	....	200
29	7.05	7.05	7.05	7.05	6.70	.568	1	201
30	6.40	6.40	6.30A	6.30A	5.95	.531	1	202

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	5.55A	5.95N	6.00	.537	....	202
3	....	6.95B	....	6.90B	6.95	.583	....	202
4	....	....	....	6.95N	6.65	.570	....	202
5	....	7.30B	....	7.30B	7.35	.603	....	202
6	....	7.55B	....	7.55B	7.80	.625	....	202
9	....	....	7.10A	7.10A	7.15	.604	....	202
10	....	8.20B	....	8.20B	8.25	.650	....	202
11	....	....	....	8.25N	8.90	.673	....	202
12	....	....	8.70A	8.70A	8.65	.666	....	202
13	....	....	8.00A	8.60A	8.60	.666	....	202
16	....	....	....	8.60N	7.65	.631	....	202
17	....	....	7.35A	7.35A	7.35	.621	....	202
18	....	....	7.20A	7.35N	7.55	.628	....	202
19	....	....	7.50A	7.55N	7.40	.629	....	202
20	....	....	7.15A	7.15A	6.40	.587	....	202
23	....	6.85B	6.10A	6.85B	7.95	.655	....	202
24	....	....	7.60A	7.95N	8.05	.648	....	202
25	....	....	....	8.05N	8.40	.658	....	202
26	....	....	8.10A	8.40N	8.45	.659	....	202
27	....	8.85B	8.25A	8.85B	9.40	.697	....	202
30	....	....	9.10A	9.40N	9.80	.712	....	202

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	10.00B	9.70A	10.00B	9.80	.721	....	202
2	....	....	9.55A	9.55A	9.75	.718	....	202
3	....	9.90B	...	9.90B	9.90	.722	....	202
4	Exchange Closed; Independence Day							
7	....	....	8.95A	8.95A	8.70	.683	....	202
8	8.70	9.05B	8.70	8.70	8.80	.687	1	202
9	....	....	8.45A	8.45A	8.75	.667	....	202
10	....	....	8.05A	8.05A	7.85	.648	....	202
11	....	....	7.80A	7.80A	6.65	.598	....	202
14	6.00	6.00	5.50A	5.50A	6.00	.563	1	202
15	....	6.45B	....	6.45B	6.95	.615	....	202
16	7.70	7.70	7.70	7.70	7.50	.637	300	502
17	....	....	....	7.50N	7.70	.649	....	502
18	....	....	6.65A	7.30A	7.45	.640	....	502
21	....	....	6.55A	6.55A	6.55	.600	....	502
22	....	....	6.05A	6.05A	6.15	.580	....	502
23	....	....	....	6.15N	6.30	.587	....	502
24	....	....	....	6.30N	6.30	.592	....	502
25	....	....	5.45A	5.45A	5.40	.553	....	502
28	....	....	5.25A	5.25A	5.45	.553	....	502
29	....	5.90B	....	5.90B	6.10	.597	....	502
30	5.90	6.00	5.90	6.00	6.00	.592	1	503
31	....	....	....	6.00N	5.95	.596	1	504

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	5.95N	4.80	.536	....	504
4	4.50	4.50	4.50	4.50	4.45	.514	20	522
5	....	5.40B	....	5.40B	5.45	.572	....	522
6	5.50	5.50	5.20	5.20	5.25	.566	1	522
7	....	....	5.10A	5.10A	4.75	.533	1	523
8	....	4.85B	....	4.75N	4.75	.543	....	523
11	5.65	5.65	5.65	5.65	5.50	.593	1	524
12	5.25	5.25	5.15	5.15	5.25	.589	2	525
13	5.15	5.15	5.15	5.15	5.30	.590	1	526
14	....	5.55B	....	5.55B	5.75	.621	....	526
15	....	....	....	5.75N	5.95	.632	....	526
18	....	....	5.65A	5.65A	5.25	.597	....	526
19	....	5.95B	....	5.90B	6.15	.647	....	526
20	....	....	....	6.15N	6.25	.654	....	526
21	....	....	5.90A	6.00A	5.70	.631	....	526
22	....	5.75B	5.30A	5.30A	4.60	.560	....	526
25	4.65	4.70B	4.65	4.65	4.50	.558	1	527

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1450 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	5.05	5.05	4.80	4.80	4.75	.572	2	529
27..	4.85	4.85	4.65A	4.85	4.75	.578	2	531
28..	....	....	....	4.75N	4.55	.562	1	531
29..	5.00	5.10B	5.00	5.10B	5.35	.617	....	531

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	5.30A	5.30A	5.25	.614	35	555
3..	....	5.55B	....	5.55B	5.65	.646	....	555
4..	....	5.75B	....	5.75B	5.55	.645	....	555
5..	....	5.60B	5.20A	5.20A	5.10	.626	....	555
8..	5.00	5.00	4.85A	4.85A	4.90	.602	2	556
9..	4.70	4.80	4.30A	4.30A	4.20	.556	21	559
10..	....	4.75B	....	4.50B	4.45	.584	....	559
11..	3.45	3.75	3.45	3.70	3.70	.516	255	625
12..	4.50	4.50	4.15A	4.50	4.40	.571	50	575
15..	4.80	4.80	4.45	4.80	4.80	.600	27	597
16..	3.90	3.90	3.90	3.90	4.15	.552	1	597
17..	4.25	4.25	4.15	4.25	4.30	.563	40	560
18..	4.15@.20	4.20	3.95A	4.20	4.15	.554	41	560
19..	4.25	4.35	4.10	4.35	4.15	.557	53	541
22..	3.25	3.35	3.15A	3.20	2.90	.447	119	552
23..	2.70	2.90	2.60A	2.60A	2.50	.427	286	720
24..	2.55	2.65	2.40	2.50	2.55	.431	110	732
25..	2.25	2.35	1.90	2.10	2.00	.370	108	806
26..	2.15	2.25	2.00	2.25	2.15	.378	110	846
29..	2.00	2.00	1.80	1.85B	1.95	.370	432	1246
30..	2.65	2.65	2.15A	2.40A	2.30	.410	478	1677

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.35	2.40	2.25	2.25	2.30	.426	254	1771
2..	1.95	1.95	1.70	1.80	2.00	.383	571	2090
3..	1.85	2.00B	1.85	2.00B	2.05	.396	7	2092
6..	1.90	1.90	1.85A	1.90	1.85	.383	210	[illegible]
7..	1.70	1.75	1.45	1.55	1.55	.362	110	2259
8..	1.10	1.20	1.00	1.20	1.10	.301	454	2391
9..	1.10	1.25B	1.05	1.05	1.10	.300	362	2620
10..	1.25	1.50	1.25	1.45	1.45	.359	417	2666
13..	1.30	1.50	1.30	1.35	1.35	.345	119	2758
14..	1.50	1.60	1.40	1.45	1.45	.362	236	2860
15..	1.35	1.55	1.35	1.45	1.45	.365	403	3055
16..	1.45	1.55	1.40	1.40	1.40	.366	13	3066
17..	1.05	1.15	1.05	1.05	1.10	.319	150	3076
20..	1.00	1.05	1.00	1.05	1.00	.314	321	3294
21..	1.05	1.15	1.00A	1.00A	.95	.316	19	3257
22..	1.05	1.05	.85	.90	.90	.314	220	3316
23..	.65	.70	.65	.65	.70	.261	103	3357
24..	.50	.55	.50	.55	.50	.211	130	3332
27..	.45	.45	.40	.40A	.40	.164	6	3326
28..	.45	.55	.45	.55	.55	.207	112	3236
29..	.40	.50	.40	.40	.45	.182	6	3235
30..	.35	.35	.20	.25B	.30	.134	606	2929
31..	....	....	....	.30N	.30	.143	....	2929

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.35	.40	.35	.35	.35	.164	2	2930
4..	.30	.40	.30	.30	.35	.184	125	2951
5..	.40	.65	.35	.65	.60	.245	800	2999
6..	.65	.80	.55	.65	.60	.259	1589	2964
7..	.50	.65	.50	.50	.55	.257	203	2960
10..	.95	1.05	.80	.80	.85	.330	726	3277
11..	.70	.90	.70	.90	.90	.346	106	3188
12..	.45	.50	.40	.40	.35	.189	386	3006
13..	.30	.45	.30	.45	.40	.217	144	3011
14..	.45	.45	.35	.35	.40	.247	479	3130
17..	.30	.30	.20	.20	.25	.184	14	3133
18..	.15	.15	.15	.15	.20	.155	2	3133
19..	.10	.10	.10	.10	.15	.123	15	3093
20..	.10	.10	.10	.10	.10	.085	3	3094
21..	.10	.15	.10	.15	.10	.108	300	2941
24..	.10	.10	.10	.10	.05	.047	800	2351
25..	.10	.15	.10	.15	.15	.121	520	2555
26..	.15	.20	.10	.20	.20	.157	209	2606
27..	Exchange Closed; Thanksgiving Day							
28..	.20	.25	.20	.25	.20	.173	181	2644

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15	.15	.10	.10	.15	.139	42	2642
2..	.05	.05	.05	.05	.10	.063	104	2634
3..	.05	.05	.05	.05	.05	.030	149	2584
4..	.05	.05	CAB	CAB	CAB	.001	17	2573
5..	.05	.05	.05	.05	....	.000	3	....

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1475 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	7.00	7.00	7.00	7.00	6.65	.551	1	1
22..	....	....	5.90A	5.90A	5.70	.508	....	1
23..	....	....	....	5.70N	5.65	.509	....	1
26..	Exchange Closed; Memorial Day							
27..	....	6.05B	....	6.05B	6.30	.542	....	1
28..	....	....	....	6.30N	6.00	.530	....	1
29..	....	....	....	6.00N	5.50	.504	....	1
30..	....	....	5.20A	5.20A	4.85	.466	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	4.65A	4.85N	4.90	.471	....	1
3..	....	5.75B	....	5.75B	5.70	.517	....	1
4..	5.35	5.35	5.35	5.35	5.45	.504	3	3
5..	6.15	6.15	6.15	6.15	6.05	.537	3	2
6..	6.40	6.55	6.40	6.55	6.50	.559	6	5
9..	....	....	5.80A	5.85A	5.85	.537	....	5
10..	....	6.90B	....	6.90B	6.85	.585	....	5
11..	....	6.95B	6.15A	6.95B	7.45	.608	....	5
12..	....	....	7.30A	7.30A	7.25	.601	....	5
13..	....	....	....	7.25N	7.15	.600	....	5
16..	....	....	....	7.15N	6.30	.563	....	5
17..	....	....	6.05A	6.05A	6.05	.552	....	5
18..	....	....	5.90A	6.05N	6.20	.559	....	5
19..	....	....	6.10A	6.20N	6.05	.559	....	5
20..	....	....	5.30A	5.30A	5.15	.515	....	5
23..	....	5.50B	4.90A	5.50B	6.55	.585	....	5
24..	....	....	6.20A	6.55N	6.70	.578	....	5
25..	....	....	....	6.70N	6.95	.589	....	5
26..	....	....	6.70A	6.95N	7.00	.590	....	5
27..	....	7.45B	6.90A	7.45B	7.90	.631	....	5
30..	....	....	7.60A	7.90N	8.25	.647	....	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	8.40B	....	8.40B	8.25	.657	....	5
2..	....	....	8.15A	8.15A	8.15	.653	....	5
3..	....	8.30B	....	8.30B	8.30	.657	....	5
4..	Exchange Closed; Independence Day							
7..	....	....	7.40A	7.40A	7.15	.615	....	5
8..	8.30	8.30	7.70A	7.70A	7.30	.619	100	105
9..	....	....	7.00A	7.00A	7.25	.619	....	105
10..	....	....	6.65A	6.65A	6.45	.577	....	105
11..	....	....	....	6.45N	5.40	.525	....	105
14..	....	....	4.35A	5.00A	4.80	.488	....	105
15..	....	5.20B	....	5.05B	5.60	.541	....	105
16..	....	5.95B	....	5.90B	6.10	.565	....	105
17..	....	....	....	6.10N	6.30	.576	....	105
18..	....	....	5.35A	5.95A	6.10	.568	....	105
21..	....	....	5.35A	5.55A	5.25	.525	....	105
22..	....	....	4.85A	4.85A	4.90	.504	....	105
23..	....	....	....	4.90N	5.05	.511	....	105
24..	5.10	5.10	5.10	5.10	5.05	.516	6	110
25..	....	....	4.30A	4.30A	4.25	.475	....	110
28..	....	....	....	4.25N	4.25	.474	....	110
29..	4.65	4.70B	4.40	4.70B	4.80	.518	40	150
30..	4.70	4.70	4.70	4.70	4.75	.513	1	151
31..	....	....	4.65A	4.65A	4.70	.516	....	151

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.65	4.65	3.85	3.85	3.70	.454	35	186
4..	3.80	3.80	3.60A	3.70A	3.40	.432	1	186
5..	4.30	4.40	4.25	4.25	4.25	.489	80	256
6..	4.25	4.25	4.05A	4.15	4.05	.482	8	264
7..	....	....	3.70A	3.70A	3.60	.448	....	264
8..	....	3.65B	....	3.65B	3.65	.458	....	264
11..	....	4.05B	....	4.05B	4.25	.506	....	264
12..	4.00	4.15	4.00	4.15	4.00	.501	2	265
13..	3.95	4.10	3.90	4.10	4.05	.500	355	527
14..	4.30	4.30	4.30	4.30	4.35	.531	1	525
15..	....	....	....	4.35N	4.55	.542	....	524
18..	4.10	4.15	4.10	4.15	4.00	.502	6	529
19..	....	4.35B	....	4.35B	4.75	.554	....	529
20..	....	....	....	4.75N	4.85	.560	....	529
21..	....	....	4.50A	4.50A	4.35	.533	....	529
22..	....	4.45B	4.00A	4.00A	3.45	.458	....	529
25..	....	3.50B	....	3.45N	3.35	.455	....	529
26..	3.60	3.85	3.45	3.45	3.55	.470	5	532
27..	3.50	3.60B	3.50	3.50	3.55	.476	50	481
28..	3.65	3.65	3.35	3.35	3.35	.459	3	481
29..	3.75	3.85	3.75	3.85	4.00	.515	52	480

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1475 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	3.80	3.80	3.80	3.80	3.90	.510	....	480
3..	4.05	4.20B	4.05	4.15	4.25	.544	16	487
4..	4.65	4.65	4.40	4.40	4.15	.542	30	515
5..	4.00	4.20B	3.85A	3.85A	3.75	.521	1	516
8..	....	....	3.60A	3.65A	3.60	.495	....	516
9..	3.60	3.60	3.00	3.00	3.05	.447	....	516
10..	3.35	3.45B	3.30	3.40	3.25	.475	53	539
11..	2.45	2.45	2.45	2.45	2.65	.407	198	708
12..	2.70	3.20B	2.70	3.20B	3.20	.461	2	709
15..	....	3.55	3.40A	3.55	3.50	.489	40	709
16..	3.30	3.30	2.90A	2.95A	2.95	.440	23	724
17..	2.90	2.90	2.90	2.90	3.15	.452	200	754
18..	....	....	2.85A	3.00A	2.95	.442	....	754
19..	2.95	3.15	2.95	3.15	2.95	.444	4	755
22..	2.05	2.40B	2.05	2.05	2.00	.337	481	961
23..	1.75	2.05	1.70	1.75B	1.70	.318	407	1270
24..	1.70	1.80	1.60	1.65	1.65	.321	85	1255
25..	1.45	1.50	1.15	1.30	1.30	.265	537	1386
26..	1.40	1.55	1.30	1.45	1.40	.272	244	1375
29..	1.20	1.25	1.10	1.10	1.20	.263	157	1420
30..	1.75	1.75	1.35	1.50	1.45	.297	515	1221

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.40	1.50B	1.40	1.45	1.45	.310	128	1293
2..	1.15	1.20	1.00	1.20	1.30	.271	29	1314
3..	1.30	1.35B	1.15	1.30	1.30	.282	81	1393
6..	1.30	1.30	1.05	1.05	1.05	.266	192	1482
7..	.95	1.00	.90	.90	.90	.247	13	1482
8..	.60	.65	.50	.65	.60	.195	288	1322
9..	.65	.70	.60	.65	.60	.193	191	1332
10..	.75	.80	.75	.80	.75	.238	2	1331
13..	.80	.80	.80	.80	.75	.223	13	1338
14..	.85	.85	.75	.75	.80	.235	101	1377
15..	.85	.85	.80	.85	.85	.236	2116	2910
16..	.85	.85	.75	.80A	.75	.234	147	3035
17..	.60	.60	.50	.50	.55	.195	12	3038
20..	....	....	....	.55N	.55	.187	1	3038
21..	.55	.55	.50	.50	.50	.185	115	3033
22..	.45	.45	.35	.35	.40	.181	19	3019
23..	.30	.30	.30	.30	.30	.141	101	2995
24..	.20	.25	.20	.25	.20	.106	12	2997
27..	.15	.15	.15	.15	.15	.074	10	2997
28..	.20	.20	.20	.20	.25	.098	21	3018
29..	.20	.20	.15	.15	.20	.081	461	3178
30..	.10	.10	.10	.10	.10	.054	61	3153
31..	.10	.15	.10	.15	.15	.057	55	3157

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.15N	.15	.065	16	3141
4..	.10	.10	.10	.10	.15	.074	100	3242
5..	.20	.30	.20	.20	.25	.106	10	3147
6..	.25	.35	.25	.25	.25	.112	135	3208
7..	....	....	.20A	.20A	.20	.108	....	3208
10..	.25	.35	.25	.35	.30	.145	39	3215
11..	.30	.30	.30	.30	.35	.153	3	3212
12..	.20	.20	.20	.20	.15	.064	2	3210
13..	....	....	....	.15N	.15	.074	....	3210
14..	....	....	....	.15N	.15	.086	....	3210
17..	....	....	....	.15N	.10	.050	....	3210
18..	.05	.05	.05	.05	.05	.037	20	3190
19..	....	....	....	.05N	.05	.024	....	3191
20..	.10	.10	.10	.10	.05	.013	100	3191
21..	.10	.10	.10	.10	.05	.017	1	3190
24..	....	....	....	.05N	....	.003	....	3190
25..	.05	.05	CAB	CAB	CAB	.013	2	3188
26..	....	....	....	.05B	.05	.017	....	3188
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	....	.05N	.05	.013	....	3188

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.05	.05	.05	.05	.05	.002	100	3188
2..	CAB	CAB	CAB	CAB	CAB	.000	2	3186
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3186
4..	CAB	CAB	CAB	CAB	CAB	.000	1	3185

DECEMBER 1986 1500 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	6.45	6.45	6.45	6.45	6.70	.501	....	....
24..	....	....	5.60A	5.60A	5.25	.414	1	1
25..	....	....	4.55A	4.55A	4.35	.380	....	1

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1500 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	....	....	....	4.35N	4.60	.391	....	1
27..	....	4.80B	....	4.80B	4.80	.409	....	1
28..	Exchange Closed: Good Friday							
31..	....	....	4.30A	4.30A	4.50	.391	....	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	4.25A	4.50N	4.45	.392	....	1
2..	....	....	4.30A	4.30A	3.90	.361	....	1
3..	....	....	....	3.90N	4.00	.368	....	1
4..	....	....	3.85A	3.85A	3.70	.350	....	1
7..	....	....	....	3.70N	4.25	.384	....	1
8..	....	4.50B	....	4.25N	4.10	.384	....	1
9..	....	....	....	4.10N	4.35	.393	....	1
10..	....	....	....	4.35N	5.00	.430	....	1
11..	....	....	4.90A	4.90A	4.85	.426	....	1
14..	....	....	....	4.85N	4.65	.420	....	1
15..	....	....	....	4.65N	4.60	.421	....	1
16..	....	5.60B	....	5.60B	5.75	.479	....	1
17..	6.40	6.75	6.40	6.75	5.40	.514	43	44
18..	....	6.30B	....	5.40N	6.45	.515	....	44
21..	6.00	6.00	5.90A	6.00	5.85	.490	120	164
22..	6.20	6.20	6.05A	6.20	6.15	.495	50	214
23..	....	6.90B	....	6.80B	6.95	.531	....	214
24..	....	7.00B	....	7.00B	7.15	.542	....	214
25..	7.15	8.60B	6.90A	8.60B	8.05	.576	5	216
28..	....	....	7.80A	8.05N	8.20	.586	....	216
29..	7.70	7.70	7.70	7.70	7.55	.562	20	216
30..	....	....	....	7.55N	7.30	.553	....	216

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.45	6.45	6.45	6.45	5.75	.479	2	217
2..	....	6.00B	....	6.00B	6.50	.518	1	217
5..	....	7.45B	....	7.45B	7.35	.556	....	217
6..	6.60	6.90	6.60	6.75A	7.30	.551	23	219
7..	....	7.35B	....	7.35B	7.55	.562	....	219
8..	....	7.65B	....	7.55N	7.25	.550	....	219
9..	....	....	6.80A	6.80A	7.05	.544	....	219
12..	....	7.45B	....	7.45B	7.85	.578	....	219
13..	....	....	7.50A	7.50A	7.30	.555	....	219
14..	....	....	7.15A	7.15A	7.10	.549	....	219
15..	6.85	6.85	6.85	6.85	6.95	.550	1	220
16..	6.10	6.10	6.10	6.10	5.95	.507	140	339
19..	....	....	....	5.95N	6.75	.549	....	339
20..	....	....	....	5.90A	5.80	.506	....	339
21..	....	....	....	5.80N	5.50	.490	....	339
22..	....	....	4.90A	4.90A	4.70	.447	....	339
23..	....	5.30B	....	4.70N	4.65	.447	....	339
26..	Exchange Closed: Memorial Day							
27..	....	....	....	4.65N	5.20	.479	....	339
28..	....	....	....	5.20N	4.90	.466	....	339
29..	....	....	....	4.90N	4.45	.440	....	339
30..	....	....	4.30A	4.30A	3.90	.402	....	339

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	3.90N	3.95	.407	....	339
3..	....	4.65B	....	4.65B	4.65	.452	....	339
4..	....	....	....	4.65N	4.40	.439	....	339
5..	....	4.85B	....	4.85B	4.95	.471	....	339
6..	....	5.15B	....	5.15B	5.35	.493	....	339
9..	....	....	4.75A	5.00A	4.75	.470	....	339
10..	4.85	5.60B	4.85	5.60B	5.60	.518	....	339
11..	....	6.20B	....	6.20B	6.20	.542	5	344
12..	6.00	6.00	6.00	6.00	5.95	.534	40	344
13..	....	....	5.60A	5.95N	5.90	.533	....	344
16..	....	....	....	5.90N	5.15	.494	....	344
17..	....	5.20B	4.95A	5.00A	4.90	.483	....	344
18..	....	....	4.80A	4.90N	5.00	.489	....	344
19..	4.65	4.90B	4.65	4.90B	4.85	.489	1	344
20..	....	....	4.70A	4.70A	4.05	.445	....	344
23..	....	5.00B	3.85A	5.00B	5.30	.514	....	344
24..	5.20	5.20	5.00A	5.20	5.45	.507	....	344
25..	5.75	5.75	5.75	5.75	5.70	.518	30	370
26..	5.55	5.55	5.45A	5.55	5.75	.520	10	370
27..	6.40	6.40	5.70A	6.40	6.55	.562	10	380
30..	6.50	6.50	6.30A	6.45B	6.85	.578	....	380

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.90	6.95B	6.80A	6.95B	6.85	.589	3	383
2..	....	....	6.75A	6.75A	6.75	.585	....	383
3..	....	6.90B	....	6.90B	6.90	.589	....	383
4..	Exchange Closed: Independence Day							
7..	....	....	6.20A	6.20A	5.90	.544	....	383
8..	6.40	6.50B	6.35A	6.35A	6.00	.548	1	359

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1500 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	....	5.70A	5.70A	5.95	.548	....	359
10..	5.50	5.50	5.30	5.30	5.25	.505	2	360
11..	....	....	4.70A	4.70A	4.30	.452	....	360
14..	....	....	3.45A	3.85A	3.80	.415	....	360
15..	....	4.35B	....	4.35B	4.50	.467	....	360
16..	4.70	4.85B	4.70	4.70	4.95	.491	20	340
17..	....	....	....	4.95N	5.10	.503	....	340
18..	....	....	4.15A	4.80A	4.90	.494	....	340
21..	4.40	4.40	4.20A	4.40	4.15	.450	1	340
22..	....	....	3.75A	3.80A	3.85	.429	....	340
23..	....	....	....	3.85N	3.95	.436	....	340
24..	3.90	3.90	3.85	3.85	3.95	.440	150	443
25..	3.35	3.35	3.15	3.15	3.25	.400	5	443
28..	3.25	3.45	3.20A	3.45	3.25	.398	5	445
29..	3.75	3.75	3.65A	3.70	3.70	.440	71	496
30..	3.65	3.65	3.65	3.65	3.65	.435	1	496
31..	3.75	3.75	3.70	3.70	3.60	.437	1	496

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.30	3.30	3.00A	3.00A	2.75	.376	5	500
4..	2.55	2.80	2.55	2.75	2.50	.353	22	515
5..	3.30	3.30	3.25A	3.30	3.25	.408	30	543
6..	3.20	3.20	2.95	2.95	3.05	.401	2	544
7..	3.00	3.05	2.75A	3.05	2.70	.367	10	553
8..	2.95	2.95	2.80	2.80	2.70	.376	1	546
11..	2.75	3.00B	2.75	3.00B	3.15	.421	3	549
12..	3.00	3.10	2.85	2.85	3.00	.414	293	719
13..	3.00	3.00	3.00	3.00	2.95	.412	3	716
14..	3.10	3.25	3.05	3.25	3.20	.440	43	759
15..	3.35	3.40	3.35	3.40	3.35	.450	2	761
18..	3.10	3.10	3.10	3.10	2.95	.410	6	765
19..	3.50	3.50	3.50	3.50	3.55	.459	1	762
20..	3.70	3.70	3.50	3.55	3.60	.463	107	812
21..	3.45	3.50	3.25	3.25	3.25	.435	6	815
22..	3.25	3.30B	2.90	2.90	2.45	.361	178	851
25..	2.60	2.60	2.30	2.50	2.40	.357	137	901
26..	2.40	2.60	2.40	2.60	2.60	.371	5	904
27..	2.45	2.65	2.45	2.65	2.55	.376	107	354
28..	2.70	2.70	2.50	2.55	2.40	.360	7	914
29..	2.65	3.00	2.65	3.00	2.95	.413	3	913

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.75	2.95	2.75	2.85	2.80	.407	64	952
3..	2.90	3.10B	2.90	2.90	3.05	.440	200	949
4..	3.15	3.55B	3.10A	3.10A	2.90	.437	19	949
5..	2.90	3.00	2.55	2.55	2.70	.416	115	1059
8..	2.60	2.75B	2.50	2.50	2.50	.389	162	1175
9..	2.70	2.70	2.00	2.10B	2.10	.344	244	1214
10..	2.25	2.45B	2.25	2.25	2.25	.369	11	1210
11..	2.35	2.35	1.60	1.85	1.80	.306	67	1221
12..	1.90	2.35	1.90	2.35	2.25	.356	417	1469
15..	2.40	2.40	2.35A	2.40	2.55	.381	13	1462
16..	2.35	2.35	2.00	2.10	2.10	.335	278	1667
17..	2.05	2.10	2.05	2.10	2.20	.345	44	1646
18..	1.95	2.00	1.80	2.00	2.10	.337	19	1652
19..	2.15	2.15	1.95	2.05	2.05	.338	8	1647
22..	1.50	1.65	1.45	1.45	1.35	.241	234	1711
23..	1.30	1.30	1.00	1.00	1.05	.225	107	1711
24..	1.05	1.10	1.00	1.10	1.05	.226	185	1850
25..	1.00	1.00	.75	.75	.80	.180	22	1844
26..	.90	.90	.90	.90	.90	.185	153	1965
29..	.75	.75	.70	.70	.75	.175	1	1966
30..	1.00	1.10B	.85	.90	.95	.202	156	2024

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.95	.95	.85	.90	.90	.212	97	2072
2..	.75	.75	.65	.70	.70	.180	291	2082
3..	.75	.75	.75	.75	.75	.187	25	2038
6..	.65	.65	.65	.65	.65	.173	57	2031
7..	.60	.60	.50	.50	.50	.157	167	1931
8..	.30	.30	.30	.30	.30	.117	211	2019
9..	.30	.35	.25	.35	.30	.114	135	1990
10..	.40	.40	.40	.40	.40	.145	14	2009
13..	.40	.40	.40	.40	.35	.131	3	2008
14..	....	.45B	....	.40B	.40	.139	....	2008
15..	.45	.45	.35A	.35A	.40	.138	1	2008
16..	.40	.40	.40	.40	.40	.135	10	2018
17..	.25	.25	.25	.25	.25	.107	2	2016
20..	.20	.20	.20	.20	.25	.099	1	2017
21..	.25	.25	.25	.25	.25	.096	5	2011
22..	.20	.20	.20	.20	.20	.092	499	2486

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1500 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.15	.15	.15	.15	.15	.066	108	2586
24..	....	....	....	.15N	.10	.046	2	2585
27..	.10	.10	.10	.10	.10	.028	2	2586
28..	....	....	....	.10N	.10	.039	....	2586
29..	....	....	....	.10N	.10	.030	....	2586
30..	.05	.05	.05	.05	.05	.018	136	2585
31..	.05	.05	.05	.05	.05	.019	60	2535

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.10	.10	.10	.10	.05	.020	130	2535
4..	....	....	....	.05N	.05	.023	....	2535
5..	....	....	....	.05N	.05	.036	....	2535
6..	....	....	....	.05N	.10	.037	....	2535
7..	.05	.05	.05	.05	.05	.035	2	2533
10..	.15	.15	.15	.15	.15	.048	1	2534
11..	....	....	....	.15N	.15	.050	....	2534
12..	....	....	.10A	.10A	.05	.015	....	2534
13..	.05	.05	.05	.05	.05	.018	5	2529
14..	....	....	....	.05N	.05	.020	....	2529
17..	....	....	....	.05N	....	.008	....	2529
18..	CAB	CAB	CAB	CAB	CAB	.005	....	2529
19..	CAB	CAB	CAB	CAB	CAB	.002	....	2529
20..	CAB	CAB	CAB	CAB	CAB	.001	....	2529
21..	CAB	CAB	CAB	CAB	CAB	.001	....	2529
24..	CAB	CAB	CAB	CAB	CAB	.000	1	2528
25..	CAB	CAB	CAB	CAB	CAB	.000	....	2528
26..	CAB	CAB	CAB	CAB	CAB	.000	....	2528
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2528

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	2528
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2528
3..	CAB	CAB	CAB	CAB	CAB	.000	1	2527
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2527
5..	CAB	CAB	CAB	CAB	CAB	.000	4	....

DECEMBER 1986 1525 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	5.10	5.10	5.05A	5.05A	5.15	.439	100	100
23..	....	5.40B	....	5.40B	5.85	.475	....	100
24..	....	5.90B	....	5.90B	6.05	.486	....	100
25..	....	....	5.90A	6.05N	6.85	.521	....	100
28..	....	....	6.70A	6.85N	7.00	.531	....	100
29..	6.75	6.75	6.75	6.75	6.35	.506	4	104
30..	....	....	....	6.35N	6.20	.497	....	104

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	6.20N	4.85	.423	....	104
2..	....	5.10B	....	5.10B	5.45	.461	....	104
5..	....	6.60B	....	6.60B	6.20	.499	..	104
6..	....	....	5.60A	6.20N	6.20	.494	....	104
7..	....	6.25B	....	6.25B	6.45	.506	....	104
8..	6.40	6.40	6.40	6.40	6.15	.493	3	107
9..	....	....	....	6.15N	6.00	.487	....	107
12..	....	6.30B	....	6.30B	6.65	.521	....	107
13..	6.30	6.30	6.20A	6.30	6.15	.497	1	108
14..	....	....	6.00A	6.00A	5.95	.491	....	108
15..	....	....	....	5.95N	5.85	.492	....	108
16..	5.15	5.15	5.15	5.15	4.90	.449	25	131
19..	....	....	....	4.90N	5.60	.489	....	131
20..	....	....	....	5.00A	4.75	.446	....	131
21..	....	....	....	4.75N	4.55	.430	....	131
22..	....	....	4.00A	4.00A	3.80	.388	....	131
23..	....	....	....	3.80N	3.75	.387	....	131
26..	Exchange Closed; Memorial Day							
27..	....	....	....	3.75N	4.15	.418	....	131
28..	....	....	....	4.15N	4.00	.405	....	131
29..	....	....	....	4.00N	3.60	.379	....	131
30..	....	....	3.35A	3.35A	3.10	.343	....	131

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	3.10N	3.15	.347	....	131
3..	....	3.70B	....	3.70B	3.75	.389	....	131
4..	....	....	....	3.75N	3.55	.376	....	131
5..	....	3.85B	....	3.85B	4.00	.407	....	131
6..	....	4.15B	....	4.15B	4.30	.429	....	131
9..	....	....	3.70A	3.70A	3.80	.405	....	131
10..	....	4.55B	....	4.55B	4.55	.452	....	131
11..	4.80	4.80	4.80	4.80	5.05	.475	2	130

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1525 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	....	5.00A	5.00A	4.85	.467	....	130
13..	....	....	4.50A	4.85N	4.80	.465	....	130
16..	....	....	....	4.80N	4.10	.426	....	130
17..	....	....	4.00A	4.00A	3.90	.415	....	130
18..	....	....	3.75A	3.90N	4.00	.421	....	130
19..	....	....	....	4.00N	3.85	.420	....	130
20..	....	....	3.75A	3.75A	3.15	.377	....	130
23..	....	3.50B	3.00A	3.50B	4.25	.443	....	130
24..	....	....	4.00A	4.25N	4.40	.437	....	130
25..	4.55	4.55	4.55	4.55	4.65	.448	20	130
26..	....	....	4.40A	4.65N	4.65	.450	....	130
27..	5.00	5.05B	4.50A	5.05B	5.40	.492	10	137
30..	....	....	5.15A	5.40N	5.65	.508	....	137

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.75B	5.60A	5.75B	5.60	.520	....	137
2..	....	....	5.50A	5.50A	5.50	.515	....	137
3..	5.50	5.65B	5.50	5.50	5.65	.520	25	162
4..	Exchange Closed; Independence Day							
7..	....	....	5.00A	5.00A	4.75	.472	....	162
8..	4.80	5.05B	4.80	4.80	4.80	.477	10	172
9..	....	....	4.60A	4.60A	4.80	.477	....	172
10..	....	....	4.30A	4.30A	4.20	.434	....	172
11..	3.35	3.35	3.35	3.35	3.40	.382	1	173
14..	....	....	2.65A	3.05A	2.95	.346	....	173
15..	....	3.15B	....	3.15B	3.50	.396	....	173
16..	....	3.60B	....	3.60B	3.90	.419	....	173
17..	....	....	....	3.90N	4.05	.430	....	173
18..	....	....	3.45A	3.85A	3.85	.421	....	173
21..	....	....	3.40A	3.40A	3.25	.378	....	173
22..	2.95	2.95	2.95	2.95	3.00	.358	1	173
23..	....	....	....	3.00N	3.05	.364	....	173
24..	....	....	3.00A	3.05N	3.05	.368	....	173
25..	2.65	2.65	2.60A	2.60A	2.45	.330	....	173
28..	....	....	2.25A	2.30A	2.45	.327	10	173
29..	....	2.70B	....	2.70B	2.85	.366	....	163
30..	....	....	....	2.85N	2.80	.360	....	163
31..	2.85	2.85	2.80A	2.80A	2.80	.362	2	163

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.50	2.50	2.10	2.10	2.00	.304	31	184
4..	2.05	2.25	1.95A	2.15A	1.80	.282	5	184
5..	....	2.30B	....	2.25B	2.40	.332	60	244
6..	2.20	2.20	2.20	2.20	2.30	.325	1	245
7..	....	....	2.25A	2.30N	2.00	.293	....	245
8..	....	....	....	2.00N	1.95	.300	....	245
11..	2.30	2.30	2.30	2.30	2.30	.341	12	251
12..	....	....	....	2.30N	2.10	.332	....	251
13..	....	....	....	2.10N	2.20	.329	....	251
14..	2.05	2.15B	2.05	2.15B	2.40	.355	340	471
15..	2.40	2.40	2.30	2.35B	2.55	.363	2	473
18..	....	....	2.35A	2.35A	2.20	.323	....	473
19..	2.50	2.70	2.50	2.70	2.60	.368	6	477
20..	2.70	2.80	2.60A	2.80	2.65	.371	21	483
21..	....	....	2.40A	2.40A	2.35	.342	1	484
22..	2.35	2.35	2.00	2.00	1.80	.273	201	684
25..	....	1.85B	....	1.80N	1.70	.269	....	684
26..	1.70	1.80B	1.70	1.80B	1.85	.281	1	684
27..	1.85	1.85	1.75	1.75	1.75	.286	53	687
28..	1.70	1.70	1.70	1.70	1.70	.271	20	667
29..	1.70	2.10	1.70	2.10	2.05	.319	106	773

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	2.05N	2.05	.312	....	773
3..	2.10	2.20	2.00	2.20	2.20	.342	203	896
4..	2.30	2.55	2.05A	2.05A	2.00	.339	209	1051
5..	1.95	2.15	1.95	1.95A	1.90	.318	118	1056
8..	1.85	1.85	1.75	1.75	1.85	.293	288	1034
9..	1.80	1.85	1.50	1.50	1.50	.252	801	1547
10..	1.65	1.65	1.60	1.60	1.55	.274	11	1538
11..	1.50	1.50	1.30A	1.30A	1.25	.219	109	1481
12..	1.60	1.65	1.45A	1.65	1.60	.262	7	1480
15..	1.75	1.80B	1.70A	1.80B	1.65	.283	22	1460
16..	1.50	1.50	1.45	1.45	1.40	.243	11	1470
17..	1.40	1.40	1.30	1.40B	1.50	.252	165	1560
18..	1.30	1.35B	1.25	1.35B	1.40	.244	10	1460
19..	1.35	1.45	1.30	1.40A	1.35	.245	106	1524
22..	1.00	1.10	1.00	1.10	.90	.163	43	1486
23..	.85	.85	.65	.65	.65	.150	191	1512
24..	.65	.65	.65	.65	.65	.150	1	1511
25..	.60	.60	.50A	.50A	.45	.115	10	1501
26..	....	.50B	....	.50B	.55	.118	....	1501

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1525 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	....	....	.55N	.45	.110	....	1501
30..	....	.60B	....	.50B	.50	.129	....	1501

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.50N	.55	.136	....	1501
2..	....	....	.40A	.45A	.40	.112	....	1501
3..	.40	.45	.40	.45	.40	.116	60	1537
6..	.40	.40	.40	.40	.35	.104	50	1487
7..	.30	.30	.30	.30	.25	.092	1	1486
8..	.15	.15	.15	.15	.15	.064	18	1468
9..	....	....	....	.15N	.15	.062	....	1468
10..	....	....	....	.15N	.20	.081	....	1468
13..	....	....	....	.20N	.20	.070	....	1468
14..	....	....	....	.20N	.20	.074	....	1468
15..	....	....	....	.20N	.20	.073	....	1468
16..	....	....	....	.20N	.20	.071	....	1468
17..	....	....	....	.20N	.15	.052	....	1468
20..	....	....	....	.15N	.15	.046	....	1468
21..	....	....	....	.15N	.15	.044	....	1468
22..	.10	.10	.10	.10	.15	.041	1	1467
23..	....	....	....	.15N	.10	.027	....	1467
24..	.05	.05	.05	.05	.05	.017	3	1464
27..	....	....	....	.05N	.05	.009	4	1464
28..	.05	.05	.05	.05	.05	.013	10	1450
29..	....	....	....	.05N	.05	.009	....	1450
30..	....	....	....	.05N	....	.005	....	1450
31..	CAB	CAB	CAB	CAB	CAB	.005	....	1450

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.005	....	1450
4..	CAB	CAB	CAB	CAB	CAB	.006	....	1450
5..	CAB	CAB	CAB	CAB	CAB	.009	....	1450
6..	CAB	CAB	CAB	CAB	CAB	.010	....	1450
7..	CAB	CAB	CAB	CAB	CAB	.008	....	1450
10..	CAB	CAB	CAB	CAB	CAB	.011	....	1450
11..	CAB	CAB	CAB	CAB	CAB	.012	....	1450
12..	CAB	CAB	CAB	CAB	CAB	.002	....	1450
13..	CAB	CAB	CAB	CAB	CAB	.003	....	1450
14..	CAB	CAB	CAB	CAB	CAB	.003	....	1450
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1450

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1450
5..	.05	.05	.05	.05	....	.000	2	....

DECEMBER 1986 1550 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	3.20	3.20	3.20	3.20	3.10	.318	1	1
16..	....	3.85B	....	3.85B	4.00	.372	....	1
17..	....	....	....	4.00N	4.50	.406	....	1
18..	....	....	....	4.50N	4.50	.406	....	1
21..	....	....	4.15A	4.15A	4.05	.381	....	1
22..	....	4.20B	....	4.10B	4.25	.385	....	1
23..	....	4.45B	....	4.45B	4.90	.420	....	1
24..	5.15	5.20B	5.15	5.20B	5.10	.431	25	26
25..	....	5.90B	5.00A	5.90B	5.80	.466	....	26
28..	....	....	5.65A	5.80N	5.90	.475	....	26
29..	5.70	5.75B	5.50	5.50	5.35	.450	30	56
30..	5.55	5.75	5.50A	5.50A	5.20	.441	300	276

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.95	4.95	4.10A	4.10A	3.90	.369	5	281
2..	....	4.40B	....	4.40B	4.50	.406	....	281
5..	....	5.65B	....	5.05B	5.20	.443	....	281
6..	....	....	4.50A	5.20N	5.20	.438	....	281
7..	....	5.35B	....	5.35B	5.40	.449	....	281
8..	....	5.55B	....	5.40N	5.15	.437	....	281

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1550 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	5.40	5.45B	5.25A	5.45B	5.00	.431	1	282
12..	5.20	5.35B	5.20	5.35B	5.55	.464	100	382
13..	....	....	5.20A	5.20A	5.15	.440	....	382
14..	....	....	4.85A	5.15N	4.95	.434	....	382
15..	....	....	....	4.95N	4.85	.435	....	382
16..	....	....	4.20A	4.20A	4.00	.392	...	382
19..	....	4.25B	....	4.25B	4.65	.431	....	382
20..	....	....	....	4.00A	3.90	.388	....	382
21..	3.90	3.90	3.60A	3.60A	3.70	.372	100	482
22..	3.15	3.15	3.15	3.15	3.05	.332	....	482
23..	....	....	3.00A	3.05N	3.00	.331	3	485
26..	Exchange Closed; Memorial Day							
27..	....	....	....	3.00N	3.40	.360	....	485
28..	....	....	3.30A	3.35A	3.20	.347	....	485
29..	3.25	3.25	3.25	3.25	2.85	.322	2	485
30..	...	....	2.75A	2.75A	2.45	.287	....	485

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	2.45N	2.45	.291	....	485
3..	....	2.95B	....	2.95B	3.00	.330	....	485
4..	....	....	2.90A	2.90A	2.80	.317	....	485
5..	....	3.30B	....	3.25B	3.25	.347	....	485
6..	....	3.30B	....	3.25N	3.45	.367	....	485
9..	2.95	2.95	2.95	2.95	3.05	.343	1	486
10..	....	3.60B	....	3.60B	3.70	.388	....	486
11..	3.80	3.85B	3.80	3.80	4.10	.411	1	487
12..	....	....	4.00A	4.00A	3.90	.402	....	487
13..	3.75	3.75	3.65A	3.75	3.85	.400	40	505
16..	....	....	....	3.85N	3.25	.362	....	485
17..	....	....	3.15A	3.20A	3.10	.351	....	487
18..	3.10	3.10	2.95	2.95	3.20	.356	4	491
19..	....	....	....	3.20N	3.05	.355	....	491
20..	2.90	2.90	2.90	2.90	2.45	.313	1	492
23..	....	2.60B	....	2.60B	3.35	.376	....	492
24..	....	....	3.20A	3.35N	3.55	.369	....	492
25..	....	....	....	3.55N	3.70	.381	....	492
26..	....	....	3.55A	3.70N	3.75	.382	....	492
27..	....	4.00B	3.60A	4.00B	4.05	.423	...	492
30..	4.30	4.30	4.15A	4.30	4.60	.440	....	492

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.50	4.65B	4.50	4.65B	4.50	.451	16	500
2..	4.45	4.45	4.45	4.45	4.50	.446	1	501
3..	....	....	....	4.50N	4.55	.450	....	501
4..	Exchange Closed; Independence Day							
7..	4.55	4.55	4.00A	4.00A	3.80	.403	2	503
8..	4.35	4.40B	4.10	4.10	3.85	.407	7	498
9..	3.70	3.70	3.55A	3.65	3.80	.407	101	596
10..	....	....	3.35A	3.35A	3.30	.365	....	596
11..	3.05	3.05	2.85	2.85	2.60	.316	5	601
14..	2.30	2.30	2.05A	2.20	2.25	.282	11	595
15..	2.45	2.45	2.45	2.45	2.75	.329	3	597
16..	....	2.90B	....	2.90B	3.05	.350	1	597
17..	....	....	....	3.05N	3.20	.361	....	597
18..	2.40	2.75	2.40	2.75	3.00	.353	20	615
21..	....	....	2.65A	2.65A	2.50	.311	....	615
22..	....	....	2.35A	2.35A	2.25	.292	....	615
23..	2.00	2.50	2.00	2.50	2.35	.298	102	715
24..	2.25	2.25	2.25	2.25	2.35	.301	30	715
25..	2.10	2.10	1.95A	1.95A	1.85	.266	3	718
28..	1.65	1.90	1.65	1.90	1.85	.262	38	715
29..	....	2.00B	....	1.95B	2.15	.298	....	708
30..	2.00	2.00	2.00	2.00	2.05	.292	5	713
31..	....	2.10B	....	2.05N	2.05	.293	....	713

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.70A	1.80A	1.45	.239	....	713
4..	1.40	1.65	1.40	1.50A	1.30	.219	70	733
5..	....	1.70B	....	1.65B	1.75	.263	....	733
6..	....	....	....	1.75N	1.65	.256	....	733
7..	1.65	1.65	1.65	1.65	1.40	.228	1	733
8..	1.35	1.45B	1.35	1.35	1.40	.233	53	770
11..	1.65	1.65	1.65	1.65	1.70	.268	5	771
12..	....	....	1.55A	1.70N	1.55	.259	....	771
13..	1.40	1.40	1.40	1.40	1.55	.255	6	775
14..	....	1.60B	....	1.60B	1.70	.277	1	776
15..	1.75	1.85	1.75	1.85	1.65	.283	4	779
18..	....	....	1.80A	1.80A	1.55	.246	....	781
19..	1.70	1.80B	1.70	1.80B	1.90	.285	2	781
20..	1.70	1.90	1.70	1.90	1.95	.286	103	841
21..	1.55	1.70	1.55	1.70	1.65	.259	401	905
22..	1.50	1.70B	1.50	1.50	1.20	.198	6	905
25..	....	....	....	1.20N	1.15	.194	....	905

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1550 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	1.15	1.20	1.15	1.20	1.30	.204	3	908
27..	1.20	1.20	1.20	1.20	1.20	.208	100	908
28..	1.20	1.25B	1.20	1.20	1.20	.196	8	914
29..	1.30	1.35B	1.30	1.35B	1.45	.236	305	1219

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.30	1.35B	1.30	1.30	1.40	.229	6	1225
3..	...	1.50B	....	1.45B	1.55	.254	2	1227
4..	1.60	1.80	1.60	1.75	1.45	.251	222	1417
5..	1.50	1.55B	1.30	1.35	1.30	.233	63	1443
8..	1.30	1.30	1.25A	1.30	1.25	.211	301	1743
9..	1.25	1.25	.95	1.00	1.05	.177	160	1879
10..	1.00	1.10	1.00	1.10	1.05	.194	9	1888
11..	.95	.95	.70	.85	.80	.150	182	2043
12..	....	1.15B	....	1.15B	1.05	.184	....	1893
15..	1.05	1.20B	1.05	1.20B	1.25	.200	4	1897
16..	1.00	1.00	.95	.95	.95	.167	232	1897
17..	.90	1.00B	.90	.95B	1.05	.174	6	1697
18..	.85	.90B	.85	.90B	.95	.168	5	1702
19..	1.05	1.05	.85	.95	.95	.169	238	1839
22..	.65	.65	.65	.65	.60	.105	3	1837
23..	.45	.45	.35	.35	.40	.095	213	2001
24..	.40@.45	.45	.35A	.40	.40	.095	62	2001
25..	.30@.45	.30	.30	.30	.30	.069	2	1999
26..	.30	.35	.30	.30	.35	.071	285	2191
29..	.30	.35	.25	.25	.25	.065	35	2166
30..	.35	.35	.35	.35	.35	.077	102	2183

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.35N	.35	.082	....	2183
2..	.25	.25	.20	.20	.25	.065	40	2204
3..	.20	.30	.20	.30	.25	.067	21	2169
6..	.20	.20	.20	.20	.20	.058	15	2170
7..	.15	.15	.15	.15	.15	.050	700	1970
8..	....	....	....	.15N	.10	.033	....	1970
9..	.15	.15	.15	.15	.10	.031	50	1920
10..	....	....	....	.10N	.10	.042	....	1920
13..	.10	.10	.10	.10	.10	.034	2	1918
14..	....	....	....	.10N	.10	.036	....	1918
15..	....	....	....	.10N	.10	.035	....	1918
16..	....	....	....	.10N	.10	.033	...	1918
17..	.10	.10	.10	.10	.10	.023	450	2064
20..	....	....	....	.10N	.05	.019	....	2064
21..	....	....	....	.05N	.10	.017	....	2064
22..	....	....	....	.10N	.10	.016	....	2089
23..	....	....	.05A	.05A	.05	.009	....	2089
24..	....	....	....	.05N	.05	.005	....	2089
27..	....	....	....	.05N	.05	.002	....	2089
28..	....	....	....	.05N	....	.003	....	2089
29..	CAB	CAB	CAB	CAB	CAB	.002	....	2089
30..	CAB	CAB	CAB	CAB	CAB	.001	....	2089
31..	CAB	CAB	CAB	CAB	CAB	.001	....	2089

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.001	....	2089
4..	CAB	CAB	CAB	CAB	CAB	.001	....	2089
5..	CAB	CAB	CAB	CAB	CAB	.002	....	2089
6..	CAB	CAB	CAB	CAB	CAB	.002	....	2089
7..	CAB	CAB	CAB	CAB	CAB	.001	....	2089
10..	CAB	CAB	CAB	CAB	CAB	.002	....	2089
11..	CAB	CAB	CAB	CAB	CAB	.002	....	2089
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2089
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2089
14..	CAB	CAB	CAB	CAB	CAB	.000	1	2088
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2088
18..	.05	.05	.05	.05	....	.000	2	2090
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2090
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2090
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2088
24..	CAB	CAB	CAB	CAB	CAB	.000	....	2088
25..	CAB	CAB	CAB	CAB	CAB	.000	....	2088
26..	CAB	CAB	CAB	CAB	CAB	.000	....	2088
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	...	2088

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	2088
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2088
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2088
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2088
5..	CAB	CAB	CAB	CAB	CAB	.000	3	....

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1575 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	5.20	5.20	5.20	5.20	4.95	.421	....	....
29..	....	....	4.80A	4.80A	4.45	.397	1	1
30..	4.60	4.60	4.60	4.60	4.30	.388	1	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.30N	3.20	.318	....	2
2..	....	3.35B	....	3.35B	3.70	.354	....	2
5..	....	4.30B	....	4.30B	4.35	.389	....	2
6..	....	....	3.60A	4.35N	4.30	.384	....	2
7..	....	....	....	4.30N	4.50	.395	....	2
8..	....	....	....	4.50N	4.30	.383	....	2
9..	....	....	....	4.30N	4.15	.377	....	2
12..	4.45	4.45	4.45	4.45	4.65	.409	1	2
13..	....	....	....	4.65N	4.25	.386	....	2
14..	....	....	4.20A	4.20A	4.10	.380	....	2
15..	....	....	....	4.10N	4.00	.360	....	2
16..	....	....	3.75A	3.75A	3.25	.338	....	2
19..	....	....	....	3.25N	3.75	.375	....	2
20..	....	....	....	3.40A	3.15	.334	....	2
21..	3.10	3.10	3.10	3.10	2.95	.319	1	2
22..	....	....	2.60A	2.60A	2.40	.281	....	2
23..	....	....	....	2.40N	2.40	.279	....	2
26..	Exchange Closed: Memorial Day							
27..	....	....	....	2.40N	2.70	.305	....	2
28..	3.00	3.00	3.00	3.00	2.50	.293	3	5
29..	2.15	2.15	2.15	2.15	2.25	.269	200	202
30..	....	....	2.10A	2.10A	1.90	.237	....	202

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	1.90N	1.90	.240	....	202
3..	....	2.30B	....	2.30B	2.35	.276	....	202
4..	....	....	....	2.35N	2.20	.264	....	202
5..	....	2.40B	....	2.40B	2.50	.290	....	202
6..	....	2.55B	....	2.55B	2.75	.309	....	202
9..	....	....	2.35A	2.35A	2.35	.286	....	202
10..	....	2.90B	....	2.90B	2.90	.327	....	202
11..	3.10	3.10	3.10	3.10	3.25	.349	1	203
12..	....	....	3.20A	3.20A	3.10	.341	....	203
13..	....	....	2.90A	3.10N	3.05	.339	....	203
16..	....	....	....	3.05N	2.60	.302	....	203
17..	....	....	2.50A	2.50A	2.40	.291	....	203
18..	2.25	2.25	2.25	2.25	2.50	.296	....	203
19..	....	....	....	2.50N	2.35	.295	1	204
20..	....	....	....	2.35N	1.85	.256	....	204
23..	....	2.00B	1.80A	2.00B	2.60	.313	....	204
24..	2.70	2.70	2.50A	2.70	2.80	.307	5	209
25..	....	....	....	2.80N	2.95	.317	....	209
26..	....	....	2.80A	2.95N	3.00	.319	....	209
27..	3.25	3.25	2.90A	3.25	3.50	.358	40	249
30..	....	....	3.30A	3.50N	3.65	.373	....	249

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.80	3.80	3.80	3.80	3.60	.384	1	250
2..	....	....	3.55A	3.55A	3.50	.380	....	250
3..	....	3.55B	....	3.55B	3.65	.384	....	250
4..	Exchange Closed; Independence Day							
7..	....	....	3.20A	3.20A	3.00	.338	....	250
8..	....	3.15B	....	3.00N	3.00	.342	....	250
9..	....	....	2.90A	2.90A	3.00	.341	....	250
10..	....	....	2.70A	2.70A	2.60	.302	....	250
11..	2.50	2.50	2.50	2.50	2.00	.257	40	230
14..	....	....	1.60A	1.60A	1.70	.226	....	230
15..	....	1.80B	....	1.80B	2.10	.268	....	230
16..	....	2.15B	....	2.15B	2.35	.267	....	230
17..	....	....	....	2.35N	2.45	.297	....	230
18..	....	....	2.10A	2.30A	2.30	.289	....	230
21..	....	....	2.10A	2.10A	1.95	.251	....	230
22..	....	....	1.60A	1.60A	1.75	.234	....	230
23..	....	....	....	1.75N	1.80	.239	....	230
24..	....	....	1.75A	1.80N	1.80	.241	....	230
25..	1.55	1.55	1.45A	1.45A	1.35	.209	620	615
28..	1.30	1.30	1.30	1.30	1.35	.206	1	615
29..	....	1.50B	....	1.50B	1.65	.237	....	615
30..	....	....	1.60A	1.60A	1.55	.231	....	615
31..	1.55	1.55	1.55	1.55	1.55	.231	1	615

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.55N	1.00	.184	....	615
4..	....	....	....	1.00N	.95	.166	....	615
5..	....	1.35B	....	1.25B	1.25	.203	....	615
6..	....	....	....	1.25N	1.20	.197	....	615
7..	....	....	....	1.20N	1.05	.172	....	615

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
DECEMBER 1986 1575 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	1.20	1.20	1.15A	1.15A	1.00	.176	10	609
11..	....	1.05B	....	1.05B	1.20	.205	....	609
12..	....	....	1.00A	1.20N	1.00	.196	....	609
13..	....	....	....	1.00N	1.10	.192	....	609
14..	....	....	....	1.10N	1.20	.210	....	609
15..	....	....	....	1.20N	1.25	.214	....	609
18..	....	....	....	1.25N	1.05	.181	....	609
19..	1.20	1.20	1.20	1.20	1.30	.213	2	611
20..	....	....	....	1.30N	1.35	.213	....	611
21..	1.15	1.30	1.15	1.25	1.15	.189	9	615
22..	1.10	1.10	1.10	1.10	.85	.139	1	615
25..	....	....	....	.85N	.80	.135	1	615
26..	.95	.95	.95	.95	.85	.143	2	620
27..	....	....	....	.85N	.80	.146	....	620
28..	....	....	....	.80N	.80	.136	....	620
29..	....	.85B	....	.85B	1.00	.168	....	620

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.90	.90	.90	.90	.95	.161	1	619
3..	....	1.00B	....	1.00B	1.05	.182	....	619
4..	1.05	1.05	1.05	1.05	.95	.178	4	619
5..	.90	.90	.90	.90	.85	.163	13	624
8..	85	.95	.85	.90@.85	.90	.145	15391	15379
9..	.95	.95	.70	.70	.70	.118	425	15802
10..	.75	.75	.75	.75	.75	.131	569	16312
11..	.65	.65	.55	.55@.60	.60	.097	600	16851
12..	.65	.85	.65	.85	.80	.123	11662	28300
15..	.85	.90	.80	.90	.90	.135	3275	31548
16..	.70	.75	.65	.75@.70	.70	.110	1202	32750
17..	.55	.75	.55	.75	.75	.115	531	33274
18..	.55	.70	.55	.70	.70	.110	256	33524
19..	.60	.70	.60	.65@.70	.65	.110	299	33797
22..	.50	.55	.40	.40	.45	.064	560	34357
23..	.35	.35	.25	.25	.25	.057	24170	16650
24..	.25	.25	.25	.25	.25	.056	725	16125
25..	.15	.20	.10	.10	.15	.039	612	15426
26..	.20	.20	.20	.20	.20	.040	15	15376
29..	.20	.20	.15A	.15A	.15	.036	60	15391
30..	.20	.20	.20	.20	.15	.044	350	15391

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.15N	.15	.046	....	15391
2..	.15	.15	.10	.10	.10	.035	4	15397
3..	.10	.10	.10	.10	.10	.036	50	15387
6..	....	....	....	.10N	.10	.030	....	15387
7..	....	....	....	.10N	.10	.025	....	15387
8..	.05	.05	.05	.05	.05	.015	7	15387
9..	....	....	....	.05N	.05	.014	1	15386
10..	....	....	....	.05N	.05	.020	....	15386
13..	.05	.05	.05	.05	.05	.015	4	15384
14..	....	....	....	.05N	.05	.016	....	15384
15..	.05	.05	.05	.05	.05	.015	1244	14244
16..	....	....	....	.05N	.05	.014	400	13844
17..	.05	.05	.05	.05	.05	.009	8049	6755
20..	....	....	....	.05N	.05	.007	200	6755
21..	....	....	....	.05N	.05	.006	....	6755
22..	....	....	....	.05N	.05	.005	....	6755
23..	....	....	....	.05N	....	.003	....	6755
24..	CAB	CAB	CAB	CAB	CAB	.001	....	6755
27..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
28..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
29..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
30..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
31..	CAB	CAB	CAB	CAB	CAB	.000	....	6755

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
4..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
5..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
6..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
7..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
10..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
11..	CAB	CAB	CAB	CAB	CAB	.000	....	6755
12..	CAB	CAB	CAB	CAB	CAB	.000	1	6754
13..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
14..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
17..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
18..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
19..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
20..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
21..	CAB	CAB	CAB	CAB	CAB	.000	....	6754

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

DECEMBER 1986 1575 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
25..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
26..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	6754

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
2..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
3..	CAB	CAB	CAB	CAB	CAB	.000	....	6754
4..	CAB	CAB	CAB	CAB	CAB	.000	....	6754

MARCH 1987 1350 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	5.15	5.15	5.15	5.15	5.15	.646	....	....

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	5.50B	....	5.50B	5.55	.679	4	4
4..	....	....	....	5.55N	5.80	.699	....	4
5..	....	....	....	5.80N	6.50	.742	....	4
6..	....	....	....	6.50N	6.70	.753	....	4
7..	....	....	6.60A	6.60A	6.65	.757	....	4
10..	....	7.50B	....	7.50B	7.50	.796	....	4
11..	7.55	7.55	7.55	7.55	7.70	.803	100	100
12..	....	....	6.85A	6.85A	6.30	.734	....	100
13..	....	6.35B	6.20A	6.35B	6.60	.753	....	100
14..	....	....	....	6.60N	6.75	.773	....	100
17..	....	....	6.70A	6.75N	6.35	.758	....	100
18..	....	....	6.15A	6.30A	6.10	.751	....	100
19..	5.80	5.80	5.80	5.80	5.95	.742	6	100
20..	....	....	5.60A	5.60A	5.40	.723	....	100
21..	....	....	....	5.40N	5.75	.751	....	100
24..	....	....	5.65A	5.75N	5.25	.725	....	100
25..	....	6.10B	....	6.10B	6.35	.787	....	100
26..	....	6.45B	....	6.45B	6.65	.806	....	100
27..	Exchange Closed; Thanksgiving Day							
28..	7.25	7.35	7.00A	7.10A	7.00	.823	50	150

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	7.00N	7.05	.837	....	150
2..	....	....	6.75A	6.90A	6.85	.824	....	150
3..	....	....	....	6.85N	6.75	.825	....	150
4..	....	....	6.60A	6.60A	6.50	.817	....	150
5..	6.40	6.40	6.40	6.40	5.90	.786	21	171
8..	....	....	....	5.90N	6.05	.801	....	171
9..	....	....	....	6.05N	6.05	.802	....	171
10..	....	6.20B	....	6.20B	6.35	.816	....	171
11..	....	....	6.30A	6.35N	6.50	.828	....	171
12..	....	....	....	6.50N	6.60	.836	....	171
15..	....	7.10B	....	7.10B	6.95	.861	....	171
16..	....	...	....	6.95N	6.90	.862	....	171
17..	....	....	6.80A	6.80A	6.65	.854	....	171
18..	....	....	....	6.65N	7.00	.872	....	171
19..	....	....	....	7.00N	6.80	.871	....	171
22..	....	7.90B	....	7.90B	8.00	.915	....	171
23..	....	9.60B	....	9.60B	9.60	.951	....	171
24..	....	....	....	9.60N	9.80	.955	....	171
25..	Exchange Closed; Christmas							
26..	....	....	....	9.80N	9.55	.954	....	171
29..	....	9.80B	....	9.80B	10.65	.971	....	171
30..	....	....	10.45A	10.45A	10.45	.970	....	171
31..	....	11.80B	....	11.80B	12.30	.985	....	171

MARCH 1987 1375 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	4.30	4.30	4.30	4.30	4.25	.590	50	50
5..	....	4.45B	....	4.45B	4.85	.637	....	50
6..	....	....	....	4.85N	5.00	.649	....	50
7..	....	....	....	5.00N	5.00	.653	....	50
10..	....	5.70B	....	5.55B	5.75	.699	....	50
11..	....	....	5.70A	5.75N	5.95	.707	....	50
12..	....	....	5.15A	5.15A	4.70	.623	....	50
13..	....	....	4.55A	4.70N	5.00	.645	....	50
14..	....	....	....	5.00N	5.05	.667	....	50
17..	....	....	4.95A	4.95A	4.70	.647	....	50
18..	....	....	4.45A	4.55A	4.45	.637	....	50
19..	....	....	4.20A	4.25A	4.25	.624	....	50
20..	....	....	3.95A	3.95A	3.85	.600	....	50
21..	....	4.15B	....	4.15B	4.10	.630	....	50
24..	....	....	4.00A	4.00A	3.70	.597	....	50

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1987 1375 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	4.50B	....	4.50B	4.60	.670	....	50
26..	5.00	5.00	5.00	5.00	4.85	.694	50	25
27..	Exchange Closed; Thanksgiving Day							
28..	5.15	5.15	5.05	5.05	5.10	.715	53	75

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	5.10N	5.10	.730	....	75
2..	....	....	4.80A	4.80A	5.00	.712	....	75
3..	....	....	4.95A	4.95A	4.90	.713	....	75
4..	....	....	4.80A	4.80A	4.65	.702	....	75
5..	....	....	4.30A	4.30A	4.15	.661	....	75
8..	....	....	....	4.15N	4.20	.677	....	75
9..	....	....	....	4.20N	4.25	.678	....	75
10..	....	4.40B	....	4.40B	4.50	.695	....	75
11..	....	....	....	4.50N	4.60	.710	.. .	75
12..	....	....	4.55A	4.60N	4.65	.719	....	75
15..	....	5.05B	....	5.00B	4.95	.752	....	75
16..	....	....	....	4.95N	4.90	.751	....	75
17..	4.85	4.85	4.85	4.85	4.65	.738	25	100
18..	....	....	....	4.65N	4.95	.764	....	100
19..	....	5.00B	....	4.95N	4.75	.759	....	100
22..	5.80	5.80	5.80	5.80	5.85	.826	50	80
23..	6.30	7.05	6.30	7.05	7.35	.888	28	58
24..	....	....	....	7.35N	7.55	.895	....	58
25..	Exchange Closed; Christmas							
26..	....	....	....	7.55N	7.30	.892	....	58
29..	....	7.50B	....	7.50B	8.30	.925	....	58
30..	....	....	8.10A	8.10A	8.10	.922	....	58
31..	....	9.35B	....	9.35B	9.75	.957	....	58

MARCH 1987 1400 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	5.00	5.00	5.00	5.00	5.10	.551	5	5
6..	....	....	4.85A	4.85A	4.90	.545	....	5
7..	4.90	4.90	4.90	4.90	4.60	.535	1	5
8..	3.70	3.80B	3.70	3.80B	3.80	.491	1	6
9..	4.05	4.10	3.70	4.10	3.90	.492	92	94
10..	4.00	4.55	4.00	4.55	4.55	.535	34	104
13..	....	....	4.40A	4.55N	4.45	.530	....	104
14..	....	4.75B	....	4.50B	4.60	.541	....	104
15..	....	....	....	4.60N	4.65	.544	....	104
16..	....	....	....	4.65N	4.70	.546	....	104
17.	4.00	4.00	3.95	4.00	4.00	.516	361	365
20..	3.90	3.95	3.90	3.05	4.00	.522	35	391
21..	....	4.40B	....	4.40B	4.00	.528	....	391
22..	....	4.10B	...	4.10B	4.00	.530	....	391
23..	....	....	3.70A	3.70A	3.55	.495	....	391
24..	3.10	3.10	3.10	3.10	3.10	.461	1	392
27..	....	....	2.95A	2.95A	2.85	.430	....	392
28..	....	3.10B	....	3.10B	3.15	.468	....	392
29..	3.05	3.10B	2.95	2.95	2.95	.452	51	393
30..	....	....	2.45A	2.70B	2.55	.411	....	393
31..	2.55	2.75	2.45	2.45	2.65	.423	15	403

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.00	3.00	3.00	3.00	2.90	.455	8	403
4..	2.85	3.00	2.85	3.00	2.95	.475	176	528
5..	3.05	3.60	3.05	3.60	3.50	.523	177	658
6..	....	3.70B	....	3.50N	3.65	.535	14	672
7..	3.60	3.60	3.60	3.60	3.70	.537	101	685
10..	4.40	4.40	4.20	4.25	4.25	.587	125	810
11..	4.30	4.30	4.10	4.10	4.40	.596	101	912
12..	3.60	3.60	3.40	3.40	3.35	.504	151	1038
13..	3.30	3.35B	3.20A	3.30	3.55	.526	54	1092
14..	3.50	3.50	3.50	3.50	3.60	.548	120	1193
17..	3.30	3.30	3.30	3.30	3.35	.523	12	1185
18..	3.05	3.05	3.05	3.05	3.10	.511	15	1185
19..	3.05	3.10B	2.90A	3.05	2.95	.495	50	1135
20..	2.60	2.60	2.45	2.50B	2.60	.468	210	1113
21..	....	2.70B	....	2.70B	2.75	.497	....	1113
24..	2.40	2.40	2.35	2.40	2.40	.461	4	1116
25..	3.00	3.10B	2.95	3.10B	3.15	.537	50	1140
26..	3.30	3.30	3.25A	3.30	3.35	.562	....	1140
27..	Exchange Closed; Thanksgiving Day							
28..	3.40	3.50B	3.40	3.40	3.50	.584	100	1040

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.50N	3.50	.599	....	1099
2..	....	....	3.25A	3.45A	3.40	.578	....	1099
3..	....	....	....	3.40N	3.35	.578	....	1099
4..	3.15	3.25	3.00	3.25	3.15	.564	53	1135
5..	2.85	2.85	2.80	2.80	2.70	.518	50	1149

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
MARCH 1987 1400 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	2.65	2.65	2.50	2.60B	2.75	.533	63	1157
9..	2.80	2.80	2.60	2.70B	2.80	.533	59	1166
10..	2.90	2.90	2.85	2.85	2.95	.551	5	1166
11..	2.80	3.10	2.80	3.10	3.00	.566	32	1231
12..	3.10	3.10	3.00	3.10	3.10	.576	207	1178
15..	3.25	3.35	3.25	3.35	3.30	.611	126	1074
16..	3.20	3.20	3.20	3.20	3.25	.608	21	1075
17..	....	....	3.20A	3.20A	3.00	.591	....	1075
18..	2.95	3.45	2.95	3.30	3.25	.620	107	1082
19..	....	....	....	3.25N	3.10	.612	....	1082
22..	3.90	4.05B	3.90	4.00	4.00	.694	111	1007
23..	....	5.25B	....	5.25B	5.30	.784	6	1013
24..	5.40	5.50B	5.40	5.40	5.45	.795	3	1011
25..	Exchange Closed; Christmas							
26..	....	....	5.15A	5.15A	5.25	.788	1	1006
29..	5.95	6.15B	5.95	5.95	6.15	.840	1	1005
30..	5.85	5.85	5.85	5.85	5.90	.834	....	999
31..	6.40	7.30	6.40	7.25	7.50	.898	22	995

MARCH 1987 1425 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	4.15	4.15	4.15	4.15	4.25	.479	15	15

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.25N	4.30	.490	....	15
2..	....	....	3.75A	3.75A	3.90	.459	....	15
3..	....	....	....	3.90N	3.90	.468	....	15
6..	....	....	....	3.90N	3.75	.461	....	15
7..	3.50	3.50	3.50	3.50	3.40	.449	100	110
8..	2.45	2.70B	2.45	2.70B	2.80	.405	50	105
9..	3.10	3.10	3.00	3.00	2.95	.405	12	116
10..	....	3.00B	....	3.00B	3.40	.446	2	118
13..	....	....	....	3.40N	3.35	.439	....	118
14..	3.40	3.65	3.40	3.50	3.45	.449	6	123
15..	....	....	....	3.45N	3.50	.452	....	123
16..	....	....	....	3.50N	3.50	.453	....	123
17..	....	....	3.25A	3.25A	2.90	.422	....	123
20..	2.95	2.95	2.95	2.95	2.90	.425	....	123
21..	....	....	....	2.90N	2.90	.429	1	124
22..	....	3.00B	....	2.90N	2.90	.430	....	124
23..	....	....	2.60A	2.60A	2.55	.394	....	124
24..	2.30	2.30	2.20	2.20	2.15	.360	2	126
27..	....	....	....	2.15N	1.85	.330	1	126
28..	....	2.20B	....	2.20B	2.15	.364	....	126
29..	....	....	....	2.15N	2.05	.348	....	126
30..	1.80	1.80	1.00	1.80	1.80	.309	4	130
31..	1.70	1.70	1.65	1.65	1.80	.319	2	130

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.95	2.00	1.90	1.90	1.95	.347	22	145
4..	1.95	2.00	1.90A	2.00	2.00	.364	7	147
5..	....	2.65B	....	2.65B	2.45	.410	....	147
6..	2.55	2.80	2.55	2.70A	2.60	.420	11	158
7..	2.55	2.55	2.40	2.50	2.55	.421	5	161
10..	....	2.90B	....	2.90B	3.00	.469	1	162
11..	3.00	3.00	2.95A	3.00	3.15	.478	30	183
12..	2.60	2.60	2.55	2.55	2.30	.386	26	207
13..	2.10	2.50	2.10	2.45A	2.55	.406	2	209
14..	2.50	2.50	2.50	2.50	2.50	.426	115	307
17..	2.35	2.35	2.20A	2.20A	2.15	.400	4	305
18..	2.00	2.00	1.95	1.95	2.00	.386	230	486
19..	1.85	1.90B	1.85	1.85	1.90	.368	41	518
20..	1.75	1.75	1.60	1.65	1.65	.342	83	518
21..	1.65	1.95B	1.65	1.80	1.80	.366	190	557
24..	1.65	1.70B	1.50	1.50	1.50	.330	221	583
25..	1.60	2.15	1.60	1.80	2.05	.402	438	750
26..	2.10	2.25B	2.10	2.10	2.15	.425	266	940
27..	Exchange Closed; Thanksgiving Day							
28..	2.35	2.40	2.30A	2.30A	2.25	.446	28	966

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.35	2.40	2.35	2.40	2.35	.459	2	965
2..	2.10	2.20	2.10	2.10	2.20	.436	195	894
3..	2.10	2.10	2.10	2.10	2.20	.435	10	849
4..	2.10	2.10	1.95	1.95	2.00	.421	5	849
5..	1.90	1.90	1.75	1.75	1.70	.375	99	802
8..	1.50	1.70B	1.45A	1.70B	1.70	.386	143	795
9..	1.70	1.70	1.65	1.65	1.75	.386	4	796
10..	1.80	1.85	1.80	1.85	1.80	.402	21	797
11..	1.80@.85	1.95	1.70	1.90@.80	1.90	.416	254	923
12..	1.85	1.85	1.80	1.80	1.85	.424	3	924

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
MARCH 1987 1425 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	2.00	2.05	2.00	2.05	2.05	.456	2	926
16..	2.00	2.05B	1.95	1.95	2.00	.452	3	928
17..	1.95	1.95	1.80	1.80	1.80	.432	403	956
18..	1.80	1.90B	1.80	1.90B	1.95	.460	12	955
19..	1.95	2.00	1.90	1.95	1.85	.449	146	983
22..	2.35	2.50	2.35	2.45	2.45	.534	389	1322
23..	2.80	3.65	2.80	3.65	3.60	.641	99	1256
24..	3.80	3.85	3.65A	3.70	3.70	.654	170	1379
25..	Exchange Closed; Christmas							
26..	3.35	3.35	3.35	3.35	3.50	.643	13	1359
29..	3.70	4.20	3.70	4.20	4.15	.710	25	1333
30..	3.80	4.15	3.80	4.00	4.05	.702	23	1316
31..	5.25	5.60	5.00	5.60	5.45	.797	79	1269

MARCH 1987 1450 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	5.95	5.95	5.95	5.95	5.95	.540	100	100
14..	....	6.00B	....	6.00B	6.30	.567	....	100
15..	6.65	6.65	6.65	6.65	6.50	.574	....	100
18..	....	....	6.40A	6.40A	5.95	.546	1	101
19..	....	6.45B	....	6.45B	6.65	.584	....	101
20..	....	....	....	6.65N	6.70	.587	....	101
21..	....	....	6.50A	6.50A	6.25	.565	....	101
22..	6.40	6.40	6.40	6.40	5.20	.507	1	102
25..	....	5.40B	....	5.20N	5.20	.507	....	102
26..	....	5.50B	....	5.50B	5.40	.519	....	102
27..	6.00	6.00	5.80	5.80	5.50	.525	2	104
28..	5.70	5.70	5.60	5.60	5.30	.516	1	105
29..	....	....	....	5.30N	6.05	.555	1	106

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	6.05N	5.95	.552	....	106
3..	....	6.00B	....	6.00B	6.30	.574	....	106
4..	....	....	....	6.30N	6.15	.573	....	106
5..	....	....	....	6.15N	5.90	.558	....	106
8..	....	....	5.65A	5.65A	5.65	.542	....	106
9..	5.95	5.95	5.40A	5.40A	5.05	.508	2	108
10..	5.35	5.55	5.30	5.30	5.35	.527	10	118
11..	5.30	5.30	5.10	5.10	4.65	.478	36	149
12..	....	5.20B	....	5.20B	5.30	.517	....	119
15..	5.40	5.45B	5.40	5.40	5.65	.537	5	119
16..	....	....	5.45A	5.45A	5.05	.502	....	119
17..	5.20	5.20	5.10	5.10	5.05	.508	4	118
18..	....	....	4.85A	5.05N	5.05	.500	....	118
19..	....	....	....	5.05N	5.10	.502	....	118
22..	....	....	4.20A	4.20A	3.90	.426	....	118
23..	3.80	3.80	3.75A	3.80	3.60	.413	5	118
24..	....	....	....	3.60N	3.60	.415	....	118
25..	....	....	3.15A	3.15A	3.00	.371	....	118
26..	....	3.05B	....	3.05B	3.10	.377	....	118
29..	2.90	3.00	2.90	3.00	3.00	.371	2	120
30..	3.75	3.75	3.25A	3.25A	3.25	.400	4	124

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.20	3.40	3.20	3.25	3.30	.410	102	223
2..	2.85	2.85	2.85	2.85	2.95	.379	20	233
3..	3.05	3.05	3.05	3.05	2.95	.388	2	235
6..	3.00	3.00	2.90A	2.90A	2.85	.379	3	238
7..	2.60	2.65	2.50	2.60A	2.55	.368	200	290
8..	1.95	2.15	1.85	2.15	2.00	.325	100	280
9..	2.25	2.30	2.15	2.20	2.15	.324	60	340
10..	2.25	2.60	2.25	2.50	2.55	.361	46	433
13..	....	....	2.50A	2.55N	2.45	.353	....	433
14..	2.75	2.75	2.75	2.75	2.55	.361	2	385
15..	2.45	2.45	2.45	2.45	2.60	.363	100	435
16..	....	....	....	2.60N	2.55	.363	....	435
17..	2.15	2.15	2.10	2.10	2.05	.333	54	520
20..	2.15	2.15	2.15	2.15	2.05	.334	16	521
21..	2.35	2.35	2.35	2.35	2.05	.337	2	522
22..	....	2.10B	....	2.05N	2.05	.336	....	522
23..	1.65	1.70	1.65	1.70	1.75	.302	80	460
24..	1.50	1.60	1.35	1.45B	1.50	.270	32	439
27..	1.25	1.35B	1.25	1.30B	1.25	.242	4	435
28..	....	1.50B	....	1.45B	1.50	.271	....	435
29..	1.50	1.50	1.50	1.50	1.40	.255	104	520
30..	1.25	1.25	1.10A	1.10A	1.15	.222	....	516
31..	1.30	1.30	1.30	1.30	1.15	.229	1	517

BRITISH POUND OPTION ON FUTURES — CALLS
MARCH 1987 1450 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	1.35B	....	1.15N	1.25	.251	....	517
4	1.25	1.25	1.25	1.25	1.30	.265	34	518
5	1.25	1.70	1.25	1.70	1.60	.305	57	445
6	1.60	1.80B	1.60	1.60	1.70	.313	5	445
7	1.60	1.60	1.60	1.60	1.70	.313	14	455
10	2.00	2.15	2.00	2.10A	2.10	.356	206	590
11	2.20	2.20	2.05	2.15B	2.20	.364	3	593
12	1.80	1.80	1.60	1.60	1.60	.280	167	607
13	1.40	1.50B	1.40	1.45	1.60	.297	209	631
14	....	....	....	1.60N	1.65	.313	1	596
17	1.60	1.65	1.50A	1.50A	1.45	.287	7	600
18	1.20	1.45B	1.20	1.40	1.30	.273	300	830
19	1.10	1.40	1.10	1.30	1.25	.257	68	888
20	1.10	1.10	1.00	1.00	1.00	.233	36	889
21	.90	1.20	.90	1.15A	1.05	.251	109	978
24	1.10	1.15	.95	.95	.85	.220	46	985
25	1.00	1.15B	1.00	1.10B	1.30	.280	26	985
26	1.40	1.40	1.30	1.30	1.30	.299	68	935
27	Exchange Closed: Thanksgiving Day							
28	1.55	1.55	1.35A	1.45	1.45	.316	182	791

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.30	1.40	1.30	1.40	1.40	.325	27	789
2	1.20	1.30	1.20	1.30	1.35	.304	140	755
3	1.30	1.30	1.30	1.30	1.35	.303	7	750
4	1.15	1.25	1.15	1.25	1.15	.289	206	800
5	1.20	1.20	1.10A	1.10A	1.00	.249	55	799
8	1.00	1.00	.90	.95	1.00	.257	102	869
9	....	....	....	1.00N	1.05	.255	....	829
10	1.05	1.05	1.00	1.05	1.05	.268	125	940
11	1.10	1.15	.95	1.15	1.10	.279	116	898
12	1.10	1.10	1.10	1.10	1.05	.285	4	898
15	1.30	1.30	1.20	1.25	1.20	.310	230	876
16	1.10	1.20	1.00	1.20	1.15	.305	162	1004
17	1.05	1.05	1.05	1.05	1.00	.286	100	1004
18	1.10	1.15	1.10	1.15	1.15	.309	26	1004
19	1.05@1.00	1.05	1.00	1.05B	1.00	.297	23	1017
22	1.45	1.55	1.35	1.50A	1.45	.371	233	1053
23	1.50	2.15	1.50	2.15	2.25	.478	647	1246
24	2.05	2.40	2.05	2.40	2.30	.491	36	1275
25	Exchange Closed: Christmas							
26	1.85	1.85	1.85	1.85	2.15	.477	14	1283
29	2.65	2.80	2.45A	2.65	2.70	.548	36	1288
30	2.50	2.60	2.50	2.60	2.55	.538	61	1277
31	3.00	3.85	3.00	3.75	3.70	.654	130	1286

MARCH 1987 1475 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	6.65	6.65	6.65	6.65	6.50	.520	2	2
10	....	6.70B	....	6.70B	7.45	.557	....	2
11	....	7.50B	....	7.50B	5.75	.574	....	2
12	....	7.60B	....	5.75N	7.95	.567	....	2
13	....	....	7.35A	7.95N	7.60	.563	....	2
16	....	....	....	7.60N	6.85	.535	....	2
17	....	....	....	6.85N	6.60	.523	....	2
18	....	....	....	6.60N	6.70	.530	....	2
19	....	....	....	6.70N	6.65	.530	....	2
20	....	....	....	6.65N	5.80	.494	....	2
23	....	5.90B	5.75A	5.90B	6.95	.550	....	2
24	....	....	....	6.95N	7.25	.554	....	2
25	....	....	....	7.25N	7.50	.553	....	2
26	....	....	7.30A	7.50N	7.50	.554	....	2
27	....	7.60B	....	7.60B	8.35	.586	....	2
30	....	....	....	8.35N	8.50	.598	....	2

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	8.50N	8.55	.603	....	2
2	....	....	8.45A	8.45A	8.55	.606	....	2
3	....	8.80B	....	8.80B	8.65	.610	....	2
4	Exchange Closed: Independence Day							
7	....	....	....	8.65N	7.90	.574	....	2
8	....	8.00B	....	7.90N	7.80	.576	....	2
9	....	....	....	7.80N	7.80	.576	....	2
10	7.30	7.30	7.30	7.30	7.00	.541	1	3
11	....	....	....	7.00N	6.00	.498	....	3
14	....	....	5.65A	5.65A	5.50	.469	....	3
15	....	5.60B	....	5.60B	6.25	.511	....	3
16	....	6.65B	....	6.65B	6.65	.528	....	3
17	....	6.90B	....	6.90B	6.90	.538	....	3
18	....	....	6.15A	6.15A	6.70	.531	....	3
21	....	....	6.20A	6.40A	5.90	.498	....	3
22	....	....	....	5.90N	5.60	.482	....	3
23	....	....	....	5.60N	5.80	.469	....	3

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
MARCH 1987 1475 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	5.80N	5.75	.492	....	3
25	....	....	5.70A	5.70A	4.95	.459	....	3
28	....	....	....	4.95N	4.95	.458	....	3
29	....	....	....	4.95N	5.50	.492	....	3
30	....	....	....	5.50N	5.45	.488	....	3
31	....	....	....	5.45N	5.40	.490	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	5.40N	3.55	.442	....	3
4	....	4.25B	....	3.55N	4.10	.423	....	3
5	....	5.00B	....	4.95B	4.95	.467	....	3
6	....	....	4.90A	4.90A	4.80	.461	....	3
7	....	....	....	4.80N	4.30	.435	....	3
8	4.60	4.60	4.60	4.60	4.35	.442	2	5
11	....	4.40B	....	4.40B	4.85	.479	....	5
12	....	....	....	4.85N	4.65	.474	....	5
13	....	....	....	4.65N	4.80	.473	....	5
14	4.85	4.85	4.85	4.85	5.15	.499	20	21
15	....	....	....	5.15N	5.30	.505	....	21
18	....	....	5.20A	5.20A	4.85	.475	....	21
19	5.60	5.60	5.60	5.60	5.45	.513	100	121
20	....	....	....	5.45N	5.50	.515	....	121
21	....	....	5.25A	5.25A	5.10	.492	....	121
22	....	....	....	5.10N	4.35	.433	....	121
25	4.65	4.65	4.55A	4.55A	4.35	.432	1	122
26	....	....	....	4.35N	4.35	.445	....	122
27	....	4.40B	....	4.40B	4.40	.451	....	122
28	....	....	....	4.40N	4.35	.442	....	122
29	4.80	4.80	4.80	4.80	4.90	.481	50	172

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	4.85A	4.85A	4.80	.477	....	172
3	....	4.85B	....	4.85B	5.10	.500	....	172
4	5.40	5.40	5.30	5.40	5.00	.498	52	223
5	4.65	4.65	4.65	4.65	4.70	.483	50	223
8	4.40	4.40	4.40	4.40	4.60	.466	5	228
9	4.80	4.80	4.30	4.30	4.05	.432	1	228
10	4.45	4.45	4.10	4.10	4.20	.450	4	231
11	4.30	4.30	3.75A	3.75A	3.65	.403	1	231
12	4.20	4.35	4.20	4.35	4.20	.441	1	232
15	4.60	4.60	4.40A	4.40A	4.35	.461	5	235
16	....	....	4.15A	4.15A	4.00	.426	....	235
17	4.10	4.10	3.90	4.10	4.05	.432	7	233
18	3.70	3.70	3.70	3.70	4.00	.425	1	233
19	....	....	....	4.00N	4.05	.426	....	233
22	....	....	3.35A	3.50A	3.00	.352	....	233
23	2.75	2.75	2.75	2.75	2.75	.340	5	228
24	....	....	....	2.75N	2.75	.342	....	228
25	....	....	2.45A	2.45A	2.30	.300	....	228
26	....	....	....	2.30N	2.30	.305	....	228
29	2.05	2.30	2.05	2.30	2.25	.299	1	229
30	....	2.60B	....	2.60B	2.45	.326	3	230

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.50	2.55	2.50	2.55	2.50	.335	110	233
2	....	....	2.15A	2.15A	2.20	.306	....	233
3	2.20	2.20	2.20	2.20	2.20	.313	5	233
6	....	....	2.10A	2.10A	2.05	.304	....	233
7	....	....	1.85A	2.00A	1.85	.293	....	233
8	....	....	1.60A	1.60A	1.40	.253	....	233
9	1.35	1.35	1.35	1.35	1.45	.251	2	233
10	1.75	1.85	1.75	1.85	1.80	.284	14	242
13	1.70	1.70	1.70	1.70	1.75	.275	4	242
14	....	1.90B	....	1.90B	1.90	.282	....	242
15	1.85	1.85	1.85	1.85	1.65	.283	30	232
16	....	....	....	1.85N	1.85	.282	....	232
17	1.60	1.60	1.60	1.60	1.40	.254	1	233
20	....	....	....	1.40N	1.40	.254	....	233
21	....	....	....	1.40N	1.40	.255	....	233
22	....	1.45B	....	1.45B	1.50	.252	....	233
23	....	....	1.30A	1.40A	1.25	.222	....	233
24	....	....	1.05A	1.10A	1.00	.194	....	233
27	.90@.85	.90	.85	.85	.80	.170	1	233
28	....	1.00B	....	1.00B	.95	.193	1	233
29	....	....	....	.95N	.90	.179	....	232
30	....	....	....	.90N	.75	.151	....	232
31	....	....	....	.75N	.75	.156	....	232

BRITISH POUND OPTION ON FUTURES — CALLS
MARCH 1987 1475 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		.85B		.75N	.80	.173		232
4				.80N	.85	.183		232
5		.95B		.95B	1.05	.215		232
6	1.40	1.40	1.30A	1.30A	1.10	.221	2	234
7	1.00	1.00	1.00	1.00	1.10	.220	1	233
10	1.30	1.40B	1.20	1.35	1.35	.256	32	233
11				1.35N	1.45	.263		233
12			1.25A	1.25A	1.05	.192		233
13	1.00	1.05	.95	1.05	1.10	.205	95	313
14	1.20	1.20	1.05A	1.05A	1.00	.217	4	312
17				1.00N	.95	.194		312
18	.85	.85	.85	.85	.80	.182	20	332
19				.80N	.80	.167		312
20	.70	.70	.50	.60	.60	.147	132	347
21	.60	.65	.60	.65	.60	.160	126	461
24	.55	.60	.55	.55	.55	.135	430	712
25	.55	.75	.55	.70	.80	.180	130	842
26				.80N	.80	.195		842
27	Exchange Closed: Thanksgiving Day							
28	.95	.95	.90	.90	.85	.208	50	867

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				.85N	.85	.213		873
2	.85	.85	.80A	.85	.80	.195	10	883
3				.80N	.85	.194		883
4	.80	.80	.80	.80	.70	.183	3	883
5	.50	.55	.50	.50@.55	.60	.152	50	933
8	.50	.65	.50	.60A	.60	.156	352	1168
9	.55	.60	.55	.60	.60	.154	126	1292
10	.65	.65	.65	.65	.60	.163	50	1342
11	.55	.65B	.55	.65B	.65	.171	15	1354
12				.65N	.65	.174		1354
15			.60A	.65N	.70	.191		1354
16	.65	.70	.65	.70	.65	.186	53	1401
17				.65N	.55	.170		1401
18	.55	.60B	.55	.55	.65	.186	11	1407
19	.65	.65	.65	.65	.60	.176	10	1412
22	.85	.90	.75	.80	.80	.231	329	1697
23	.85	1.30	.85	1.30	1.30	.321	221	1879
24	1.30	1.40B	1.30	1.30	1.35	.332	100	1879
25	Exchange Closed: Christmas							
26			1.30A	1.30A	1.25	.318		1875
29	1.50	1.65	1.50	1.65	1.65	.381	222	1877
30	1.60	1.60	1.55A	1.60	1.55	.370	150	1727
31	1.80	2.45	1.80	2.35	2.35	.487	402	1709

MARCH 1987 1500 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	6.20	6.20	6.20	5.20	6.40	.497	15	15
27				6.40N	7.10	.530		15
30				7.10N	7.30	.542		15

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				7.30N	7.35	.548		15
2			7.30A	7.30A	7.30	.550		15
3		7.50B		7.30N	7.35	.554		15
4	Exchange Closed: Independence Day							
7				7.35N	6.65	.517		15
8		6.75B		6.65N	6.65	.519		10
9	6.65	6.65	6.50A	6.65	6.60	.519		10
10			6.10A	6.10A	5.95	.484	1	11
11			5.40A	5.40A	5.00	.441		11
14			4.65A	4.80A	4.55	.412		11
15		4.80B		4.80B	5.25	.453		11
16		5.55B		5.55B	5.60	.471		11
17				5.60N	5.80	.480		11
18			5.20A	5.20A	5.65	.473		11
21			5.25A	5.25A	4.90	.440		11
22	4.90	4.95B	4.70	4.70	4.65	.425	11	21
23	4.90	4.90	4.90	4.90	4.85	.431		21
24	5.05	5.05	5.05	5.05	4.75	.433	1	21
25	4.80	4.80	4.80	4.80	4.05	.401	2	22
26				4.05N	4.05	.400	1	23
29				4.05N	4.50	.432		23
30				4.50N	4.45	.428		23
31				4.45N	4.40	.430		23

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.40N	2.80	.382		23
4		3.40B		2.80N	3.25	.363		23
5		4.10B		4.10B	4.00	.406		21
6				4.00N	3.85	.400		21

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
MARCH 1987 1500 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7				3.85N	3.45	.374		21
8	3.75	3.75	3.75	3.75	3.50	.381	2	23
11				3.50N	3.90	.415		23
12				3.90N	3.70	.409		23
13				3.70N	3.85	.407		23
14				3.85N	4.10	.432		21
15				4.10N	4.30	.437		21
18			4.20A	4.20A	3.85	.407		21
19		4.15B		4.15B	4.35	.443		21
20				4.35N	4.40	.445		21
21			4.30A	4.30A	4.10	.420		21
22			3.55A	3.55A	3.30	.362		21
25	3.55	3.55	3.45	3.45	3.30	.361	100	121
26	3.70	3.70	3.70	3.70	3.40	.373	1	122
27	3.75	3.75	3.75	3.75	3.50	.379	7	122
28	3.80	3.80	3.65	3.65	3.35	.370	6	125
29	3.65	3.85B	3.65	3.85B	3.90	.408	1	126

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2				3.90N	3.80	.404		126
3	4.10	4.10	4.10	4.10	4.05	.426	50	171
4		4.15B		4.05N	3.90	.424		171
5	4.15	4.15	4.15	4.15	3.75	.409	1	172
8			3.55A	3.55A	3.55	.392		172
9			3.40A	3.40A	3.25	.360		172
10				3.25N	3.40	.377		172
11				3.40N	2.85	.332		172
12	3.30	3.30	3.30	3.30	3.35	.368	1	173
15				3.35N	3.55	.387		173
16			3.30A	3.30A	3.10	.353		173
17	3.00	3.00	3.00	3.00	3.15	.360		173
18	2.90	2.90	2.90	2.90	3.10	.353	16	177
19				3.10N	3.15	.354		177
22			2.60A	2.60A	2.30	.285		177
23	1.95	1.95	1.95	1.95	2.15	.273	3	177
24	2.20	2.20	2.20	2.20	2.10	.275	1	177
25	1.80	1.80	1.80	1.80	1.70	.237	130	307
26				1.70N	1.75	.242		297
29	1.55	1.55	1.55	1.55	1.70	.235	5	297
30	2.00	2.00	1.85	1.85	1.85	.259	100	314

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.90	1.90	1.90	1.90	1.85	.267	80	354
2	1.45	1.45	1.45	1.45	1.60	.240	23	373
3				1.60N	1.65	.247		373
6				1.65N	1.45	.238		373
7	1.40	1.40	1.40	1.40	1.35	.227	40	342
8	1.00	1.00	1.00	1.00	1.05	.192	20	322
9	1.10	1.10	1.10	1.10	1.05	.189	260	452
10		1.15B		1.15B	1.25	.216		452
13				1.25N	1.25	.208		452
14		1.30B		1.25N	1.35	.213		452
15	1.35	1.35	1.35	1.35	1.30	.213	4	456
16				1.30N	1.30	.212		456
17	1.05	1.05	1.05	1.05	.95	.187	3	456
20				.95N	1.00	.186		456
21				1.00N	.95	.185		456
22	1.00	1.00	1.00	1.00	.95	.182	5	456
23	.90	.90	.90	.90	.80	.156	20	456
24	.70	.70	.70	.70	.65	.134	20	446
27				.65N	.55	.114		446
28		.65B		.65B	.65	.131		442
29				.65N	.60	.120		442
30			.50A	.55A	.45	.098		442
31	.50	.50	.50	.50	.45	.101	100	442

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		.55B		.45N	.50	.113		442
4				.50N	.55	.120		442
5				.55N	.70	.144		442
6				.70N	.75	.148		442
7				.75N	.70	.147		442
10		.90B		.90B	.95	.174		442
11	.75	.75	.75	.75	.95	.180	2	440
12	.85	.85	.85	.85	.65	.124	4	444
13			.45A	.65N	.70	.133		444
14	.70	.70	.65	.65	.60	.141	5	446
17				.60N	.55	.123		446
18	.45	.50B	.45	.50B	.50	.113	100	481
19				.50N	.50	.101		481
20			.35A	.45A	.35	.087		481

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1987 1500 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.40@.45	.45	.40	.45	.35	.095	662	1093
24	....	....	....	.35N	.30	.077	200	1293
25	.30	.35	.35	.35	.45	.108	1	1293
26	....	....	....	.45N	.45	.118	....	1293
27	Exchange Closed: Thanksgiving Day							
28	.60	.60	.50A	.55	.55	.126	4	1297

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.55N	.55	.128	1	1307
2	.45	.55	.45	.55	.50	.115	62	1343
3	....	....	....	.50N	.50	.114	....	1343
4	....	....	....	.50N	.40	.106	....	1343
5	....	....	....	.40N	.30	.084	....	1343
8	....	....	....	.30N	.30	.086	....	1343
9	....	.35B	....	.35B	.30	.084	....	1331
10	....	.35B	....	.35B	.35	.090	....	1331
11	....	....	....	.35N	.30	.095	....	1331
12	....	....	....	.30N	.30	.096	....	1331
15	....	.35B	....	.35B	.35	.106	....	1331
16	....	....	....	.35N	.35	.102	....	1331
17	....	....	....	.35N	.30	.091	....	1331
18	.30	.30	.30	.30	.35	.101	2	1329
19	.30	.30	.30	.30	.25	.093	20	1329
22	....	.35B	....	.35B	.40	.128	....	1329
23	.50	.70	.50	.70	.75	.193	107	1366
24	....	....	....	.75N	.75	.201	....	1366
25	Exchange Closed: Christmas							
26	....	....	.70A	.75N	.70	.188	....	1366
29	.70	1.00	.70	.95A	.90	.235	213	1497
30	.80	.95	.75	.80	.85	.226	287	1652
31	1.00	1.40	1.00	1.30	1.40	.325	317	1769

MARCH 1987 1525 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	3.40	3.40	3.40	3.40	3.25	.346	2	2
28	....	....	....	3.25N	3.25	.345	....	2
29	....	....	....	3.25N	3.65	.375	....	2
30	....	....	....	3.65N	3.60	.371	....	2
31	....	....	....	3.60N	3.60	.372	....	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.60N	2.20	.326	....	2
4	....	2.60B	....	2.20N	2.55	.308	....	2
5	....	3.05B	....	3.05B	3.20	.347	....	2
6	....	....	....	3.20N	3.10	.342	....	2
7	....	....	....	3.10N	2.70	.317	....	2
8	....	2.75B	....	2.75B	2.75	.323	....	2
11	....	....	....	2.75N	3.05	.354	....	2
12	....	....	....	3.05N	2.90	.348	....	2
13	3.15	3.15	3.15	3.15	3.05	.345	2	....
14	3.00	3.30	3.00	3.30	3.30	.368	301	301
15	....	....	....	3.30N	3.40	.372	....	301
18	....	....	....	3.40N	3.05	.343	....	301
19	....	3.25B	....	3.25B	3.50	.376	....	301
20	....	....	....	3.50N	3.50	.377	....	301
21	....	....	3.35A	3.50N	3.25	.352	....	301
22	....	....	....	3.25N	2.60	.297	....	301
25	....	2.70B	....	2.60N	2.55	.296	....	301
26	....	2.60B	....	2.60B	2.65	.307	....	301
27	....	....	....	2.65N	2.70	.312	....	301
28	....	....	....	2.70N	2.60	.304	....	301
29	....	2.90B	....	2.90B	3.05	.339	....	301

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	3.05N	2.95	.335	....	301
3	....	3.00B	....	3.00B	3.20	.356	....	301
4	....	....	....	3.20N	3.05	.354	....	301
5	....	....	3.00A	3.00A	2.90	.339	....	301
8	2.80	2.85B	2.80	2.80	2.85	.323	200	501
9	2.70	2.70	2.60	2.60	2.50	.293	60	561
10	....	....	....	2.50N	2.60	.309	....	561
11	2.25	2.25	2.25	2.25	2.20	.267	4	565
12	2.55	2.55	2.55	2.55	2.60	.301	10	575
15	....	....	....	2.60N	2.80	.318	....	575
16	....	....	....	2.80N	2.40	.287	....	575
17	....	....	....	2.40N	2.40	.293	....	575
18	2.25	2.25	2.25	2.25	2.40	.287	1	574
19	....	....	....	2.40N	2.45	.288	....	574
22	....	....	2.10A	2.10A	1.75	.225	....	574
23	....	....	....	1.75N	1.55	.215	....	574
24	....	....	....	1.55N	1.55	.216	....	574

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

MARCH 1987 1525 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	1.40A	1.40A	1.30	.183	....	574
26	....	....	....	1.30N	1.30	.187	....	574
29	....	....	....	1.30N	1.25	.181	....	574
30	....	1.60B	....	1.05A	1.35	.201	....	574

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.35N	1.30	.207	....	574
2	....	....	....	1.30N	1.20	.184	....	574
3	....	....	....	1.20N	1.15	.189	....	574
6	....	....	....	1.15N	1.05	.181	....	574
7	1.00	1.00	1.00	1.00	.90	.171	4	578
8	....	....	.80A	.80A	.65	.141	....	578
9	....	....	....	.65N	.75	.139	....	578
10	....	....	....	.75N	.90	.160	....	578
13	....	....	....	.90N	.85	.152	....	578
14	....	.90B	....	.90B	.95	.156	....	578
15	.95	.95	.95	95	.95	.155	10	588
16	....	....	....	.95N	.90	.154	....	588
17	....	....	....	.90N	.65	.133	....	588
20	....	....	....	.65N	.65	.131	....	588
21	....	....	....	.65N	.65	.130	....	588
22	....	....	....	.65N	.65	.127	....	588
23	....	....	.60A	.60A	.50	.106	....	588
24	....	....	....	.50N	.45	.088	....	588
27	....	....	....	.45N	.35	.073	....	588
28	....	.40B	....	.40B	.40	.085	....	588
29	....	....	....	.40N	.35	.077	....	588
30	....	....	....	.35N	.30	.061	....	588
31	....	....	....	.30N	.30	.063	....	588

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	.35B	....	.35B	.30	.070	....	588
4	....	....	....	.30N	.35	.075	....	588
5	....	....	....	.35N	.45	.092	....	588
6	....	....	....	.45N	.45	.094	....	588
7	....	....	....	.45N	.40	.093	....	588
10	....	.50B	....	.50B	.60	.112	....	588
11	.70	.70	.70	.70	.60	.116	1	589
12	....	....	.55A	55A	.40	.075	....	589
13	....	....	.35A	.40N	.45	.082	....	589
14	....	....	....	.45N	.40	.087	....	589
17	....	....	....	.40N	.35	.073	....	589
18	....	....	....	.35N	.30	.066	....	589
19	....	....	....	.30N	.30	.057	....	589
20	....	....	....	.30N	.25	.048	....	589
21	....	....	....	.25N	.25	.052	....	589
24	....	....	....	.25N	.25	.041	....	589
25	....	....	....	.25N	.30	.059	....	589
26	....	....	....	.30N	.30	.066	....	589
27	Exchange Closed: Thanksgiving Day							
28	.30	.30	.30	.30	.30	.070	5	594

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.30N	.30	.071	3	594
2	....	....	....	.30N	.30	.062	....	594
3	....	....	....	.30N	.30	.062	....	594
4	....	....	....	.30N	.25	.056	....	594
5	....	....	....	.25N	.20	.043	....	594
8	....	....	....	.20N	.20	.043	....	594
9	....	....	....	.20N	.20	.042	....	594
10	.25	.25	25	25	.20	.045	100	694
11	....	....	....	.20N	.20	.048	....	694
12	....	....	....	.20N	.25	.048	....	694
15	....	....	....	.25N	.25	.053	....	694
16	....	....	....	.25N	.20	.050	....	694
17	.15	.15	15	.15	.15	.044	311	585
18	....	....	....	.15N	.20	.049	....	585
19	....	....	....	.20N	.15	.044	....	585
22	....	.20B	....	.20B	.20	.063	....	585
23	....	....	....	.20N	.40	.103	....	585
24	....	....	....	.40N	.40	.108	....	585
25	Exchange Closed: Christmas							
26	....	....	....	.40N	.35	.099	....	585
29	....	.45B	....	.45B	.45	.129	....	585
30	.40	.45	.40	.45	.40	.122	60	610
31	.65	.90	.65	.90	.75	.193	66	660

MARCH 1987 1550 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	4.90	4.90	4.90	4.90	4.65	.409	3	3
9	....	....	4.55A	4.65N	4.60	.408	....	3

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
MARCH 1987 1550 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	4.40A	4.40A	4.10	.374	....	3
11	....	....	3.70A	3.70A	3.40	.334	....	3
14	....	....	3.20A	3.20A	3.05	.307	....	3
15	....	3.20B	....	3.20B	3.55	.345	....	3
16	....	3.60B	....	3.60B	3.85	.361	....	3
17	....	3.90B	....	3.90B	4.00	.370	....	3
18	....	....	3.60A	3.60A	3.85	.363	....	3
21	....	....	3.65A	3.65A	3.25	.331	....	3
22	....	....	....	3.25N	3.10	.317	....	3
23	....	....	....	3.10N	3.25	.324	....	3
24	....	....	....	3.25N	3.15	.325	....	3
25	....	....	....	3.15N	2.80	.295	....	3
28	....	....	....	2.80N	2.80	.293	....	3
29	....	....	....	2.80N	2.95	.322	....	3
30	....	....	....	2.95N	2.90	.317	....	3
31	....	....	....	2.90N	2.85	.318	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.85N	1.70	.274	....	3
4	....	2.05B	....	1.70N	2.00	.257	....	3
5	....	2.40B	....	2.40B	2.55	.294	....	3
6	....	....	....	2.55N	2.45	.288	....	3
7	....	....	....	2.45N	2.10	.265	....	3
8	....	....	....	2.10N	2.15	.270	....	3
11	....	....	....	2.15N	2.40	.298	....	3
12	....	....	....	2.40N	2.25	.291	....	3
13	....	....	....	2.25N	2.35	.288	....	3
14	....	2.40B	....	2.40B	2.60	.308	....	3
15	2.80	2.80	2.80	2.80	2.65	.312	4	7
18	....	....	....	2.65N	2.40	.283	....	7
19	2.65	2.65	2.40	2.50B	2.75	.314	3	8
20	2.70	2.70	2.70	2.70	2.75	.313	2	10
21	2.45	2.45	2.45	2.45	2.50	.289	1	9
22	....	....	....	2.50N	2.00	.238	2	11
25	....	2.05B	....	2.00N	1.95	.237	....	11
26	....	2.00B	....	2.00B	2.05	.247	....	11
27	2.15	2.15	2.15	2.15	2.10	.252	84	95
28	....	....	....	2.10N	2.05	.245	....	95
29	....	....	....	2.05N	2.35	.277	....	96

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	2.35N	2.30	.273	....	96
3	....	....	....	2.30N	2.50	.292	....	96
4	2.55	2.55	2.55	2.55	2.35	.289	26	119
5	....	....	....	2.35N	2.25	.276	....	119
8	....	....	2.15A	2.15A	2.20	.261	....	116
9	....	....	....	2.20N	1.95	.234	....	116
10	....	....	....	1.95N	1.95	.247	....	114
11	....	....	....	1.95N	1.65	.211	....	114
12	....	....	....	1.65N	2.00	.240	....	114
15	....	....	....	2.00N	2.15	.256	....	114
16	....	....	....	2.15N	1.85	.228	....	114
17	....	....	....	1.85N	1.90	.234	....	114
18	....	....	1.80A	1.90N	1.80	.228	....	114
19	....	....	....	1.80N	1.85	.229	....	114
22	1.30@1.35	1.35	1.30	1.35	1.35	.174	....	114
23	....	....	1.30A	1.35N	1.20	.165	10	124
24	....	....	....	1.20N	1.20	.166	....	124
25	....	....	1.15A	1.15A	1.00	.138	....	124
26	....	....	....	1.00N	1.00	.141	....	124
29	1.05	1.05	1.05	1.05	.90	.135	....	124
30	....	1.00B	....	1.00B	1.00	.152	4	124

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.00N	.95	.157	....	124
2	....	....	....	.95N	.85	.138	....	124
3	....	....	....	.85N	.85	.142	....	124
6	....	....	....	.85N	.70	.134	....	124
7	....	....	....	.70N	.60	.126	....	124
8	....	....	.55A	.55A	.45	.101	....	124
9	....	....	....	.45N	.50	.098	....	124
10	....	....	....	.50N	.65	.115	....	124
13	....	....	....	.65N	.65	.108	....	124
14	....	....	....	.65N	.65	.111	....	124
15	....	....	....	.65N	.65	.110	....	124
16	.70	.70	.70	.70	.65	.108	5	127
17	....	....	....	.65N	.45	.091	5	132
20	.45	.45	.45	.45	.45	.089	1500	1609
21	....	....	....	.45N	.45	.088	....	1599
22	....	....	....	.45N	.45	.085	....	1599
23	....	....	....	.45N	.35	.069	....	1599

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS
MARCH 1987 1550 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	.35N	.30	.056	....	1599
27	....	....	....	.30N	.25	.045	....	1599
28	....	....	....	.25N	.30	.053	....	1599
29	....	....	....	.30N	.20	.047	....	1599
30	....	....	....	.20N	.20	.036	....	1599
31	.25	.25	.25	.25	.25	.037	84	1599

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.25N	.20	.041	....	1599
4	....	....	....	.20N	.25	.044	....	1599
5	....	....	....	.25N	.25	.055	....	1599
6	....	....	....	.25N	.25	.057	....	1599
7	.25	.30B	.25	.30B	.30	.055	100	1499
10	....	....	....	.30N	.35	.068	....	1499
11	....	.40B	....	.40B	.40	.071	....	1499
12	....	....	....	.40N	.25	.043	....	1499
13	....	....	....	.25N	.25	.047	....	1499
14	....	....	....	.25N	.25	.050	....	1499
17	....	....	....	.25N	.25	.040	....	1499
18	.25	.25	.25	.25	.20	.036	5	1504
19	....	....	....	.20N	.20	.030	5	1509
20	....	....	....	.20N	.15	.024	....	1509
21	....	....	....	.15N	.15	.027	....	1509
24	....	....	....	.15N	.15	.020	....	1509
25	....	....	....	.15N	.20	.030	....	1509
26	.20	.20	.20	.20	.20	.034	26	1509
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.20N	.20	.036	....	1509

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25	.25	.25	.25	.25	.036	54	1509
2	....	....	....	.25N	.20	.031	....	1509
3	....	....	....	.20N	.20	.030	....	1509
4	....	....	....	.20N	.15	.027	....	1509
5	....	....	....	.15N	.15	.020	....	1509
8	....	....	....	.15N	.15	.020	....	1509
9	....	....	....	.15N	.15	.019	....	1499
10	....	....	....	.15N	.10	.021	....	1499
11	....	....	....	.10N	.10	.022	....	1499
12	....	....	....	.10N	.10	.022	....	1499
15	....	....	....	.10N	.10	.024	....	1499
16	....	....	....	.10N	.10	.022	....	1499
17	....	....	....	.10N	.05	.019	....	1499
18	....	....	....	.05N	.10	.021	....	1499
19	....	....	....	.10N	.05	.018	....	1499
22	....	.10B	....	.10B	.10	.027	....	1499
23	....	.25B	....	.25B	.20	.049	....	1499
24	.30	.30	.30	.30	.20	.051	3	1502
25	Exchange Closed; Christmas							
26	....	....	....	.20N	.15	.046	....	1502
29	....	.20B	....	.20B	.25	.062	....	1502
30	....	....	....	.25N	.30	.058	....	1502
31	.55	.55	.40	.40	.45	.101	4	1506

JUNE 1987 1375 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	5.30	5.30	5.30	5.30	5.20	.525	150	150
10	....	5.65B	....	5.65B	5.85	.559	....	150
13	....	....	....	5.85N	5.85	.556	....	150
14	....	6.20B	....	6.20B	6.05	.564	....	150
15	....	....	....	6.05N	6.10	.567	....	150
16	....	....	....	6.10N	6.10	.569	....	150
17	5.40	5.40	5.40	5.40	5.35	.543	6	150
20	....	....	....	5.35N	5.35	.549	....	150
21	....	5.55B	....	5.55B	5.40	.554	....	150
22	....	5.50B	....	5.40N	5.45	.559	....	150
23	....	....	5.10A	5.10A	4.95	.532	....	150
24	....	....	4.70A	4.70A	4.50	.506	....	150
27	....	....	4.40A	4.40A	4.10	.482	....	150
28	....	4.60B	....	4.60B	4.50	.512	....	150
29	....	....	....	4.50N	4.55	.500	....	150
30	....	....	4.40A	4.40A	3.95	.465	....	150
31	....	....	....	3.95N	4.10	.475	....	150

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	4.10N	4.35	.504	....	150
4	....	....	....	4.35N	4.40	.519	....	150
5	....	....	....	4.40N	5.15	.560	....	150
6	....	....	5.10A	5.15N	5.25	.569	....	150
7	....	....	....	5.25N	5.25	.571	....	150
10	....	5.70B	....	5.70B	5.75	.608	....	150

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1987 1375 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	....	5.75N	5.90	.615	....	150
12..	....	....	5.45A	5.45A	4.90	.544	....	150
13..	....	....	4.60A	4.90N	4.95	.554	....	150
14..	....	....	....	4.95N	5.10	.570	....	150
17..	....	....	....	5.10N	4.75	.552	....	150
18..	4.75	4.75	4.65A	4.75	4.55	.545	2	152
19..	....	....	4.35A	4.35A	4.40	.534	....	152
20..	....	....	4.15A	4.15A	3.95	.512	....	150
21..	....	....	....	3.95N	4.20	.534	....	150
24..	4.00	4.00	4.00	4.00	3.80	.508	500	650
25..	4.15	4.35B	4.15	4.35B	4.50	.562	1	650
26..	4.90	4.90	4.80	4.80	4.85	.582	5	651
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	4.85N	4.95	.596	....	651

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.95N	4.95	.607	....	651
2..	....	....	4.75A	4.75A	4.80	.587	....	651
3..	....	....	....	4.80N	4.85	.591	....	651
4..	....	....	4.75A	4.75A	4.65	.582	....	651
5..	....	....	....	4.65N	4.10	.547	....	651
8..	....	....	....	4.10N	4.15	.557	....	651
9..	....	....	....	4.15N	4.25	.558	....	651
10..	....	4.30B	....	4.30B	4.45	.572	....	650
11..	....	....	....	4.45N	4.70	.583	....	650
12..	....	....	4.55A	4.65A	4.55	.590	....	650
15..	....	4.75B	....	4.75B	4.90	.618	....	650
16..	....	....	....	4.90N	4.80	.616	....	650
17..	....	....	....	4.80N	4.65	.605	...	650
18..	....	....	....	4.65N	4.75	.624	....	650
19..	....	....	....	4.75N	4.70	.617	....	650
22..	....	5.25B	....	5.25B	5.50	.673	....	650
23..	....	...	....	5.50N	6.75	.737	....	650
24..	....	....	6.60A	6.75N	6.90	.745	...	650
25..	Exchange Closed; Christmas							
26..	....	....	....	6.90N	6.70	.738	....	650
29..	....	6.80B	....	6.80B	7.50	.776	....	650
30..	....	....	....	7.50N	7.35	.771	....	650
31..	....	7.75B	....	7.75B	8.90	.828	....	650

JUNE 1987 1400 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	5.75	5.75	5.75	5.75	5.45	.493	7	7
26..	....	....	....	5.45N	5.50	.498	....	7
29..	....	....	....	5.50N	5.35	.492	....	7
30..	....	5.85B	....	5.85B	5.70	.517	....	7

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	5.70N	5.80	.526	....	7
2..	....	....	5.50A	5.50A	5.35	.501	....	7
3..	....	....	....	5.35N	5.55	.509	....	7
6..	....	....	....	5.55N	5.25	.500	....	7
7..	....	...	....	5.25N	4.85	.490	....	7
8..	....	....	4.20A	4.20A	4.05	.455	....	7
9..	....	....	....	4.05N	4.10	.455	....	7
10..	....	4.55B	....	4.55B	4.65	.488	....	7
13..	....	....	....	4.65N	4.60	.483	....	7
14..	....	5.00B	....	4.70B	4.85	.491	....	7
15..	5.05	5.05	4.95A	5.00	4.90	.494	7	14
16..	5.15	5.15	4.90	4.90	4.90	.495	1	15
17..	4.50	4.50	4.50	4.50	4.25	.467	2	17
20..	....	....	....	4.25N	4.20	.472	5	22
21..	....	4.45B	....	4.45B	4.25	.476	....	22
22..	4.50	4.50	4.50	4.50	4.35	.480	1	23
23..	....	....	4.00A	4.00A	3.85	.452	....	23
24..	....	....	3.70A	3.70A	3.45	.425	....	23
27..	3.30	3.30	3.30	3.30	3.15	.401	1	24
28..	....	3.50B	....	3.50B	3.45	.429	....	24
29..	....	....	....	3.45N	3.50	.416	....	24
30..	....	....	3.45A	3.45A	3.00	.382	....	24
31..	3.20	3.20	3.20	3.20	3.10	.390	1	25

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	3.25B	....	3.25B	3.30	.418	....	25
4..	....	....	....	3.30N	3.35	.432	....	25
5..	....	....	....	3.35N	4.00	.472	....	25
6..	4.05	4.15B	4.00	4.15B	4.10	.480	600	612
7..	....	....	3.90A	4.10N	4.05	.482	....	612
10..	4.60	4.60	4.60	4.60	4.50	.519	1	612
11..	....	....	....	4.50N	4.60	.526	....	612
12..	4.15	4.15	4.15	4.15	3.80	.454	1	612

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1987 1400 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	....	3.60A	3.80N	3.85	.463	....	612
14..	....	....	....	3.85N	3.90	.478	....	612
17..	....	....	3.85A	3.85A	3.60	.459	....	612
18..	....	....	3.55A	3.55A	3.40	.450	....	612
19..	....	....	3.25A	3.25A	3.30	.438	....	612
20..	3.00	3.00	3.00	3.00	2.95	.415	4	612
21..	3.20	3.30	3.20	3.30	3.10	.435	....	612
24..	3.00	3.00	2.95A	2.95A	2.75	.408	51	662
25..	3.25	3.25	3.25	3.25	3.35	.462	51	662
26..	....	3.40B	....	3.35N	3.60	.482	....	662
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	3.60N	3.65	.495	....	662

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.90	3.90	3.90	3.90	3.90	.505	50	712
2..	....	....	3.55A	3.55A	3.60	.485	....	712
3..	...	....	....	3.60N	3.60	.489	....	712
4..	....	....	3.50A	3.50A	3.40	.478	....	712
5..	3.40	3.40	3.40	3.40	3.00	.442	100	812
8..	....	....	....	3.00N	3.00	.452	150	962
9..	....	....	....	3.00N	3.05	.452	....	862
10..	....	3.10B	....	3.10B	3.25	.466	....	862
11..	....	....	....	3.25N	3.40	.477	....	862
12..	3.30	3.30	3.30	3.30	3.30	.483	150	1012
15..	....	3.50B	....	3.50B	3.55	.510	....	982
16..	3.55	3.55	3.55	3.55	3.50	.508	100	1082
17..	3.50	3.50	3.45	3.45	3.35	.495	2	1084
18..	....	....	....	3.35N	3.45	.515	75	1159
19..	...	....	....	3.45N	3.40	.505	....	1109
22..	3.85	3.90B	3.85	3.90B	4.05	.564	1	1104
23..	....	5.00B	....	5.00B	5.15	.635	...	1084
24..	....	....	....	5.15N	5.25	.644	....	1069
25..	Exchange Closed; Christmas							
26..	....	5.30B	....	5.25N	5.10	.636	....	1064
29..	....	5.65B	....	5.65B	5.80	.680	....	1064
30..	...	....	....	5.80N	5.60	.674	....	1034
31..	....	6.50B	....	6.50B	7.00	.745	....	1034

JUNE 1987 1425 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	2.80	2.80	2.80	2.80	2.65	.384	200	200
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	2.65N	2.65	.396	....	200

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.65N	2.65	.405	....	200
2..	....	....	2.55A	2.65N	2.60	.385	....	200
3..	....	....	....	2.60N	2.65	.388	....	200
4..	....	...	2.60A	2.60A	2.45	.378	....	200
5..	....	....	....	2.45N	2.10	.344	....	200
8..	....	....	....	2.10N	2.10	.352	....	200
9..	2.20	2.20	2.20	2.20	2.15	.351	80	280
10..	....	2.20B	....	2.20B	2.30	.364	....	280
11..	....	....	....	2.30N	2.45	.374	....	280
12..	....	....	2.40A	2.45N	2.35	.379	....	280
15..	2.50	2.50	2.50	2.50	2.55	.404	2	280
16..	....	....	....	2.55N	2.45	.401	....	280
17..	....	....	....	2.45N	2.35	.387	....	280
18..	....	....	....	2.35N	2.40	.405	....	280
19..	2.50	2.50	2.50	2.50	2.45	.395	102	380
22..	....	2.75B	....	2.75B	2.85	.452	....	380
23..	3.55	3.80	3.55	3.75	3.80	.525	300	480
24..	4.00	4.00	4.00	4.00	3.90	.534	150	580
25..	Exchange Closed; Christmas							
26..	....	....	....	3.90N	3.75	.525	....	580
29..	4.20	4.20	4.00	4.20B	4.30	.572	33	585
30..	...	...	4.20A	4.20A	4.15	.566	5	590
31..	5.50	5.50	5.50	5.50	5.40	.645	....	590

JUNE 1987 1450 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	3.70	3.75	3.70	3.75	3.70	.372	150	150
29..	....	....	3.60A	3.70N	3.55	.366	....	150
30..	....	3.85B	....	3.60B	3.75	.389	....	150

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.75N	3.85	.398	....	150
2..	....	....	....	3.85N	3.45	.373	....	150
3..	....	....	....	3.45N	3.70	.380	....	150
6..	....	....	....	3.70N	3.40	.370	....	150
7..	....	....	....	3.40N	3.05	.359	....	150

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1987 1450 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	2.65A	2.65A	2.40	.325	....	150
9	....	....	....	2.40N	2.50	.324	....	150
10	....	2.60B	....	2.60B	2.85	.353	....	150
13	....	....	....	2.85N	2.90	.346	....	150
14	....	3.10B	....	3.10B	3.05	.353	....	150
15	....	....	....	3.05N	3.05	.354	....	150
16	....	....	....	3.05N	3.05	.353	....	150
17	....	....	2.90A	2.90A	1.85	.327	....	150
20	2.60	2.60	2.60	2.60	2.50	.329	40	190
21	....	2.65B	....	2.65B	2.50	.330	....	190
22	....	....	....	2.50N	2.50	.331	....	190
23	....	....	2.40A	2.40A	2.25	.305	....	190
24	....	....	2.20A	2.20A	1.95	.280	....	190
27	....	....	....	1.95N	1.75	.257	....	190
28	....	2.00B	....	2.00B	1.90	.280	....	190
29	....	1.95B	....	1.90N	1.90	.267	....	190
30	....	....	....	1.90N	1.65	.238	....	190
31	....	....	....	1.65N	1.75	.243	....	190

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.75N	1.80	.264	....	190
4	....	....	....	1.80N	2.50	.275	....	190
5	2.30	2.30	2.00A	2.30	2.30	.308	20	210
6	....	....	....	2.30N	2.30	.315	....	210
7	....	....	....	2.30N	2.30	.314	....	210
10	....	2.70B	....	2.50B	2.60	.347	....	210
11	....	....	....	2.60N	2.65	.354	....	210
12	....	....	2.45A	2.45A	2.15	.289	....	210
13	2.45	2.45	2.00A	2.30A	2.15	.295	....	210
14	....	....	....	2.15N	2.15	.307	1	211
17	....	....	....	2.15N	1.90	.287	....	211
18	....	....	....	1.90N	1.80	.278	....	211
19	....	....	1.75A	1.75A	1.75	.265	....	211
20	....	....	1.65A	1.65A	1.45	.245	....	211
21	....	....	....	1.45N	1.55	.259	....	211
24	....	....	....	1.55N	1.40	.235	....	211
25	....	1.55B	....	1.55B	1.70	.278	....	211
26	....	1.75B	....	1.70N	1.90	.295	....	211
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.90N	1.95	.305	....	211

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.95N	1.95	.312	....	211
2	....	....	1.85A	1.90A	1.85	.293	....	211
3	....	....	....	1.85N	1.90	.296	....	211
4	....	....	....	1.90N	1.70	.287	....	211
5	....	....	....	1.70N	1.45	.256	....	211
8	....	....	....	1.45N	1.45	.262	....	211
9	....	1.50B	....	1.50B	1.50	.261	....	211
10	....	1.55B	....	1.55B	1.55	.273	....	211
11	....	....	....	1.55N	1.70	.281	....	211
12	1.65	1.65	1.65	1.65	1.60	.284	150	361
15	....	1.70B	....	1.70B	1.75	.306	50	411
16	1.70	1.70	1.60	1.60	1.65	.303	301	711
17	....	....	....	1.65N	1.60	.289	....	711
18	1.60	1.60	1.60	1.60	1.65	.305	20	731
19	....	....	....	1.65N	1.65	.295	40	791
22	....	1.95B	....	1.95B	1.95	.345	....	771
23	2.35	2.60B	2.30	2.60B	2.75	.415	24	781
24	2.70	2.70	2.70	2.70	2.80	.424	5	786
25	Exchange Closed; Christmas							
26	....	....	....	2.80N	2.70	.414	....	791
29	3.05	3.05	3.05	3.05	3.15	.460	40	801
30	....	....	3.10A	3.10A	3.00	.454	....	796
31	3.40	4.20	3.40	4.20	4.00	.536	281	1003

JUNE 1987 1475 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	1.65	1.75	1.65	1.70A	1.55	.220	....	....
13	....	....	1.50A	1.55N	1.55	.225	6	6
14	....	....	....	1.55N	1.50	.234	....	6
17	....	....	....	1.50N	1.40	.216	....	3
18	....	....	....	1.40N	1.25	.208	....	3
19	....	....	....	1.25N	1.30	.196	....	3
20	....	....	1.20A	1.20A	.95	.178	....	3
21	....	....	....	.95N	1.05	.188	....	3
24	....	....	....	1.05N	.95	.168	....	3
25	....	1.10B	....	1.10B	1.20	.204	....	3
26	1.30	1.30	1.30	1.30	1.30	.218	1	4
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.30N	1.35	.226	....	4

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1987 1475 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.35N	1.35	.231	....	4
2	....	....	1.30A	1.35N	1.25	.215	....	4
3	....	....	....	1.25N	1.35	.217	....	4
4	....	....	....	1.35N	1.20	.209	....	4
5	....	....	1.00A	1.00A	.95	.183	....	4
8	....	....	....	.95N	.95	.187	....	4
9	1.05	1.05	1.05	1.05	1.05	.186	20	23
10	....	....	....	1.05N	1.10	.195	....	23
11	....	....	....	1.10N	1.15	.202	....	23
12	....	....	....	1.15N	1.10	.204	....	23
15	1.25	1.25	1.25	1.25	1.15	.221	10	33
16	....	....	....	1.15N	1.10	.218	....	33
17	....	....	....	1.10N	1.10	.206	....	33
18	....	....	....	1.10N	1.15	.219	....	33
19	....	....	....	1.15N	1.10	.209	....	33
22	....	1.15B	....	1.15B	1.35	.251	....	33
23	....	1.75B	....	1.75B	1.95	.313	....	33
24	1.95	1.95	1.95	1.95	1.90	.321	13	36
25	Exchange Closed; Christmas							
26	....	....	....	1.90N	1.85	.312	....	36
29	2.20	2.20	2.20	2.20	2.20	.353	100	136
30	....	....	2.15A	2.20N	2.15	.347	....	136
31	2.55	2.90	2.55	2.90	2.90	.426	184	268

JUNE 1987 1500 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	3.75	3.75	3.75	3.75	3.70	.357	100	100
19	....	....	....	3.70N	3.70	.358	....	100
22	....	....	3.10A	3.30A	2.85	.301	....	200
23	....	....	....	2.85N	2.70	.291	....	100
24	2.65	2.65	2.65	2.65	2.70	.292	4	100
25	....	....	....	2.70N	2.25	.258	....	100
26	....	2.30B	....	2.30B	2.35	.263	....	100
29	2.30	2.30	2.30	2.30	2.20	.256	1	101
30	....	2.45B	....	2.20N	2.35	.276	....	101

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.35N	2.40	.283	....	101
2	....	....	2.35A	2.35A	2.15	.261	....	101
3	....	....	....	2.15N	2.35	.266	....	101
6	....	....	....	2.35N	2.10	.257	....	101
7	....	....	....	2.10N	1.80	.247	....	101
8	....	....	1.60A	1.60A	1.30	.217	....	101
9	1.60	1.60	1.60	1.60	1.40	.215	4	101
10	....	1.45B	....	1.45B	1.65	.237	....	101
13	....	....	....	1.65N	1.70	.230	....	101
14	....	1.85B	....	1.85B	1.80	.235	....	101
15	2.00	2.00	2.00	2.00	1.80	.235	4	105
16	....	....	....	1.80N	1.80	.233	....	105
17	....	....	....	1.80N	1.40	.210	....	105
20	....	....	....	1.40N	1.40	.211	....	105
21	....	1.50B	....	1.50B	1.40	.210	....	105
22	....	....	....	1.40N	1.45	.209	....	105
23	....	....	....	1.45N	1.25	.187	....	105
24	....	....	....	1.25N	1.05	.167	....	105
27	1.00	1.00	1.00	1.00	.90	.149	1	105
28	....	1.10B	....	1.10B	1.05	.165	....	105
29	....	....	....	1.05N	1.05	.155	....	105
30	....	....	....	1.05N	.90	.133	....	105
31	....	....	....	.90N	.90	.136	....	105

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.90N	.95	.149	....	105
4	....	....	....	.95N	.95	.156	....	105
5	....	1.00B	....	1.00B	1.20	.180	....	105
6	....	....	....	1.20N	1.20	.184	....	105
7	....	....	....	1.20N	1.20	.182	....	105
10	....	1.30B	....	1.30B	1.40	.206	....	105
11	....	....	....	1.40N	1.45	.211	....	99
12	....	....	1.35A	1.35A	1.15	.162	....	99
13	....	....	....	1.15N	1.15	.166	....	99
14	....	....	....	1.15N	1.10	.173	....	99
17	....	....	....	1.10N	1.00	.158	....	99
18	....	....	....	1.00N	.90	.150	....	99
19	....	....	....	.90N	.90	.139	....	99
20	....	....	.80A	.80A	.65	.125	....	99
21	....	....	....	.65N	.70	.132	....	99
24	....	....	....	.70N	.65	.116	....	99
25	....	.70B	....	.70B	.80	.144	....	99
26	....	....	....	.80N	.90	.155	....	99
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.90N	.95	.161	....	99

BRITISH POUND OPTION ON FUTURES — CALLS

JUNE 1987 1500 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.95N	.95	.164	....	99
2..	.85	.95	.85	.95	.85	.151	522	523
3..	....	.90B	....	.85N	.95	.153	90	613
4..	....	....	....	.95N	.85	.146	....	613
5..	....	....	....	.85N	.60	.125	....	613
8..	....	....	....	.60N	.65	.128	....	613
9..	....	.75B	....	.65N	.70	.127	....	613
10..	....	.75B	....	.75B	.70	.134	....	613
11..	....	....	....	.70N	.75	.139	....	613
12..	....	....	....	.75N	.75	.140	....	613
15..	....	....	....	.75N	.85	.153	....	613
16..	....	....	....	.85N	.80	.150	....	613
17..	....	....	....	.80N	.75	.140	....	613
18..	....	....	....	.75N	.75	.149	....	613
19..	....	....	....	.75N	.70	.142	....	613
22..	.85	.85	.85	.85	.85	.173	1	612
23..	.95	1.10B	.95	1.10B	1.30	.225	1	612
24..	....	....	....	1.30N	1.35	.231	....	612
25..	Exchange Closed; Christmas							
26..	....	....	....	1.35N	1.25	.223	....	612
29..	1.45	1.45	1.45	1.45	1.50	.258	100	662
30..	....	....	....	1.50N	1.45	.253	....	662
31..	2.05	2.05	2.05	2.05	2.05	.324	20	671

SEPTEMBER 1987 1400 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	3.70	3.70	3.70	3.70	3.65	.456	50	50
17..	....	....	....	3.65N	3.55	.444	....	50
18..	....	....	3.45A	3.55N	3.55	.460	....	50
19..	....	....	....	3.55N	3.60	.450	....	50
22..	....	3.85B	....	3.85B	4.15	.497	....	50
23..	4.65@.70	5.10	4.65	5.10	5.05	.557	310	360
24..	....	....	....	5.05N	5.10	.564	....	360
25..	Exchange Closed; Christmas							
26..	....	5.20B	....	5.20B	5.00	.557	....	360
29..	....	5.40B	....	5.40B	5.65	.594	....	360
30..	....	....	5.60A	5.60A	5.50	.589	....	360
31..	....	6.30B	....	6.30B	6.70	.652	....	360

SEPTEMBER 1987 1425 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	4.20	4.20	4.20	4.20	4.25	.499	20	20
31..	4.90	5.30	4.90	5.30	5.35	.565	50	90

SEPTEMBER 1987 1450 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	3.40	3.40	3.40	3.40	3.35	.415	50	50
30..	3.40	3.40	3.30A	3.40	3.25	.410	200	250
31..	4.10	4.10	4.10	4.10	4.25	.476	150	350

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1225 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	....	....	.001	....	165
3..	CAB	CAB	CAB	CAB	CAB	.000	....	165
6..	CAB	CAB	CAB	CAB	CAB	.000	....	165
7..	CAB	CAB	CAB	CAB	CAB	.000	....	165
8..	CAB	CAB	CAB	CAB	CAB	.000	....	165
9..	CAB	CAB	CAB	CAB	CAB	.000	....	165
10..	CAB	CAB	CAB	CAB	CAB	.000	....	165
13..	CAB	CAB	CAB	CAB	CAB	.000	....	165
14..	CAB	CAB	CAB	CAB	CAB	.000	....	165
15..	CAB	CAB	CAB	CAB	CAB	.000	....	165
16..	CAB	CAB	CAB	CAB	CAB	.000	....	165
17..	CAB	CAB	CAB	CAB	CAB	.000	....	165
20..	CAB	CAB	CAB	CAB	CAB	.000	....	165
21..	CAB	CAB	CAB	CAB	CAB	.000	....	165
22..	CAB	CAB	CAB	CAB	CAB	.002	....	165
23..	CAB	CAB	CAB	CAB	.05	.002	....	165
24..	....	....	....	.05N	.05	.001	....	165
27..	....	....	....	.05N	.05	.000	....	165
28..	....	....	....	.05N	.05	.000	....	165
29..	....	....	....	.05N	....	.000	....	165
30..	CAB	CAB	CAB	CAB	CAB	.000	....	165
31..	CAB	CAB	CAB	CAB	CAB	.000	....	165

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	165
4..	CAB	CAB	CAB	CAB	CAB	.000	....	165
5..	CAB	CAB	CAB	CAB	CAB	.000	....	165
6..	CAB	CAB	CAB	CAB	CAB	.000	....	165
7..	CAB	CAB	CAB	CAB	CAB	.000	....	165
10..	CAB	CAB	CAB	CAB	CAB	.000	....	165
11..	CAB	CAB	CAB	CAB	CAB	.000	....	165
12..	CAB	CAB	CAB	CAB	CAB	.000	....	165
13..	CAB	CAB	CAB	CAB	CAB	.000	....	165
14..	CAB	CAB	CAB	CAB	CAB	.000	....	165
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	165
19..	CAB	CAB	CAB	CAB	CAB	.000	....	165
20..	CAB	CAB	CAB	CAB	CAB	.000	....	165
21..	CAB	CAB	CAB	CAB	CAB	.000	....	165
24..	CAB	CAB	CAB	CAB	CAB	.000	....	165
25..	CAB	CAB	CAB	CAB	CAB	.000	....	165
26..	CAB	CAB	CAB	CAB	CAB	.000	....	165
27..	CAB	CAB	CAB	CAB	CAB	.000	....	165
28..	CAB	CAB	CAB	CAB	CAB	.000	....	165

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	165
4..	CAB	CAB	CAB	CAB	CAB	.000	....	165
5..	CAB	CAB	CAB	CAB	CAB	.000	....	165
6..	CAB	CAB	CAB	CAB	CAB	.000	....	165

MARCH 1986 1250 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.05N	.05	.005	....	33
3..	....	....	....	.05N	.05	.003	....	33
6..	....	....	....	.05N	.05	.003	....	33
7..	....	....	....	.05N	....	.002	....	33
8..	CAB	CAB	CAB	CAB	CAB	.002	....	33
9..	CAB	CAB	CAB	CAB	CAB	.000	....	33
10..	CAB	CAB	CAB	CAB	CAB	.001	....	33
13..	CAB	CAB	CAB	CAB	CAB	.001	....	33
14..	CAB	CAB	CAB	CAB	CAB	.001	....	33
15..	CAB	CAB	CAB	CAB	CAB	.001	....	33
16..	CAB	CAB	CAB	CAB	CAB	.001	....	33
17..	CAB	CAB	CAB	CAB	CAB	.001	....	33
20..	CAB	CAB	CAB	CAB	CAB	.003	....	33
21..	CAB	CAB	CAB	CAB	CAB	.003	....	33
22..	.10	.10	.10	.10	.05	.008	2	35
23..	....	.10B	....	.10B	.15	.009	....	35
24..	....	....	....	.15N	.10	.005	....	35
27..	....	....	....	.10N	.10	.004	....	35
28..	....	....	....	.10N	.05	.001	....	35
29..	....	....	....	.05N	.05	.002	....	35
30..	....	....	....	.05N	....	.000	....	35
31..	CAB	CAB	CAB	CAB	CAB	.000	....	35

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.05B	.05	.002	...	35
4..	.15	.15	.15	.15	.10	.005	5	30
5..	....	....	.05A	.05A	.05	.005	....	30

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1250 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	....	.05N	....	.001	....	30
7..	CAB	CAB	CAB	CAB	CAB	.000	....	30
10..	CAB	CAB	CAB	CAB	CAB	.000	....	30
11..	CAB	CAB	CAB	CAB	CAB	.000	....	30
12..	CAB	CAB	CAB	CAB	CAB	.000	....	30
13..	CAB	CAB	CAB	CAB	CAB	.000	....	30
14..	CAB	CAB	CAB	CAB	CAB	.000	....	30
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	30
19..	CAB	CAB	CAB	CAB	CAB	.000	....	30
20..	CAB	CAB	CAB	CAB	CAB	.000	....	30
21..	CAB	CAB	CAB	CAB	CAB	.000	....	30
24..	CAB	CAB	CAB	CAB	CAB	.000	....	30
25..	CAB	CAB	CAB	CAB	CAB	.000	....	30
26..	CAB	CAB	CAB	CAB	CAB	.000	....	30
27..	CAB	CAB	CAB	CAB	CAB	.000	....	30
28..	CAB	CAB	CAB	CAB	CAB	.000	....	30

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	30
4..	CAB	CAB	CAB	CAB	CAB	.000	....	30
5..	CAB	CAB	CAB	CAB	CAB	.000	....	30
6..	CAB	CAB	CAB	CAB	CAB	.000	....	30

MARCH 1986 1275 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.10N	.05	.012	....	500
3..	....	....	....	.05N	.10	.010	....	500
6..	....	....	....	.10N	.10	.010	....	500
7..	....	....	....	.10N	.05	.007	....	500
8..	....	....	....	.05N	.05	.007	....	500
9..	....	....	....	.05N	....	.002	....	500
10..	CAB	CAB	CAB	CAB	.05	.004	....	500
13..	....	....	....	.05N	.05	.004	....	500
14..	....	....	....	.05N	.05	.006	....	500
15..	....	....	....	.05N	.05	.004	....	500
16..	....	....	....	.05N	.05	.005	....	500
17..	....	....	....	.05N	.05	.005	....	500
20..	....	....	....	.05N	.10	.012	....	500
21..	....	....	....	.10N	.05	.014	....	500
22..	....	....	....	.05N	.10	.028	....	500
23..	....	....	....	.10N	.25	.031	....	500
24..	....	....	....	.25N	.20	.021	....	500
27..	....	....	....	.20N	.20	.016	....	500
28..	....	....	....	.20N	.10	.007	....	500
29..	....	....	....	.10N	.10	.009	....	500
30..	.05	.05	.05	.05	.05	.003	50	500
31..	...	....	....	.05N	.05	.004	....	500

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.05N	.10	.013	....	500
4..	....	....	....	.10N	.20	.022	....	500
5..	....	....	....	.20N	.10	.022	....	500
6..	....	....	....	.10N	.05	.007	....	500
7..	....	....	....	.05N	....	.004	....	500
10..	CAB	CAB	CAB	CAB	CAB	.001	....	500
11..	CAB	CAB	CAB	CAB	CAB	.000	....	500
12..	CAB	CAB	CAB	CAB	CAB	.000	....	500
13..	CAB	CAB	CAB	CAB	CAB	.000	...	500
14..	CAB	CAB	CAB	CAB	CAB	.000	....	500
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	500
19..	CAB	CAB	CAB	CAB	CAB	.000	....	500
20..	CAB	CAB	CAB	CAB	CAB	.000	....	500
21..	CAB	CAB	CAB	CAB	CAB	.000	....	500
24..	CAB	CAB	CAB	CAB	CAB	.000	....	500
25..	CAB	CAB	CAB	CAB	CAB	.000	....	500
26..	CAB	CAB	CAB	CAB	CAB	.000	....	500
27..	CAB	CAB	CAB	CAB	CAB	.000	50	450
28..	CAB	CAB	CAB	CAB	CAB	.000	....	450

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	450
4..	CAB	CAB	CAB	CAB	CAB	.000	....	450
5..	CAB	CAB	CAB	CAB	CAB	.000	....	450
6..	CAB	CAB	CAB	CAB	CAB	.000	....	450

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1300 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.15N	.10	.028	....	188
3..	....	....	....	.10N	.15	.027	....	188
6..	....	....	....	.15N	.15	.027	....	188
7..	....	....	....	.15N	.10	.021	....	188
8..	....	....	....	.10N	.10	.020	....	188
9..	....	....	....	.10N	05	.008	....	188
10..	....	....	....	.05N	.10	.015	....	188
13..	....	....	....	.10N	.10	.015	....	188
14..	....	....	....	.10N	.10	.019	....	188
15..	....	....	....	.10N	.10	.015	....	188
16..	.15	.15	.15	.15	.10	.017	4	.191
17..	....	....	....	.10N	.10	.016	....	191
20..	.30	.30	.30	.30	.20	.037	1	192
21..	.35@.30	.35	.30	.30	.25	041	5	192
22..	.35	.50	.35	.45	.50	.075	36	221
23..	.70	.70	.30	.40B	.50	.083	20	239
24..	.40	.45	.40	.45	.40	.060	150	325
27..	.55	.55	.50	.50	.50	.051	30	350
28..	....	....	.40A	.40A	.20	.027	....	345
29..	....	....	....	.20N	.20	.032	...	345
30..	.15	.15	.15	.15	.10	.014	114	366
31..	....	....	....	.10N	.10	.017	....	366

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.25	.30B	.25	.30B	.35	.048	190	459
4..	.45	.50	.45	.50	.50	.074	8	460
5..	....	....	.40A	.40A	.15	.074	....	459
6..	.20	.20	.20	.20	.15	.029	20	479
7..	....	....	....	.15N	.10	.021	....	479
10..	....	....	....	.10N	.05	.007	....	479
11..	....	....	...	.05N	....	.006	....	479
12..	CAB	CAB	CAB	CAB	CAB	.004	....	479
13..	CAB	CAB	CAB	CAB	CAB	.002	....	479
14..	.05	.05	.05	.05	....	.001	280	714
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	20	734
19..	CAB	CAB	CAB	CAB	CAB	.000	....	734
20..	CAB	CAB	CAB	CAB	CAB	.000	....	734
21..	.05	.05	.05	CAB	CAB	.000	10	744
24..	CAB	CAB	CAB	CAB	CAB	.000	....	744
25..	CAB	CAB	CAB	CAB	CAB	.000	....	744
26..	CAB	CAB	CAB	CAB	CAB	.000	....	744
27..	CAB	CAB	CAB	CAB	CAB	.000	....	744
28..	CAB	CAB	CAB	CAB	CAB	.000	....	744

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	744
4..	CAB	CAB	CAB	CAB	CAB	.000	....	744
5..	CAB	CAB	CAB	CAB	CAB	.000	....	744
6..	CAB	CAB	CAB	CAB	CAB	.000	....	744

MARCH 1986 1325 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.30	.30	.25A	.25A	.20	.057	1	210
3..	....	.25B	....	.25B	.30	.062	....	210
6..	.35	.40	.35	.35A	.30	.063	5	209
7..	....	....	....	.30N	.25	.051	6	215
8..	.25	.25	.25	.25	.25	.050	1	209
9..	.20	.20	.20	.20	.10	.022	....	209
10..	....	....	....	.10N	.15	.038	....	207
13..	....	.20B	....	.15N	20	.040	....	207
14..	....	....	....	.20N	.25	.049	....	207
15..	.25	.25	.25	.25	.20	.041	1	208
16..	....	....	....	.20N	.25	.046	....	208
17..	....	....	....	.25N	.25	.045	....	208
20..	....	....	....	.25N	.45	.091	....	208
21..	.40	.40	.40	.40	.45	.100	5	203
22..	.50	.75B	.50	.75B	.75	.163	24	205
23..	1.00	1.15	.80	.85B	.95	.178	181	248
24..	.80	.85	.65	.85	.75	.139	197	336
27..	1.00	1.00	.85	.85	.70	.125	6	391
28..	....	....	.50A	.50A	.45	.076	...	394
29..	.55	.60	.50	.55	.50	088	25	377
30..	.35	.40	.35	.35	.25	.046	70	354
31..	.30	.30	.25	.25	30	.054	250	585

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	.60B	...	.60B	.65	.131	2	548
4..	.95	1.05	.75	1.00	1.00	.184	562	780
5..	.60	.60	.45	.50	.50	.184	530	1099

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1325 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.40	.40	.35	.40	.35	.090	64	1053
7..	.30	.35B	.30	.35B	.30	.073	50	1006
10..	.25	.25	.20	.20	.15	.033	6	1007
11..	....	....	....	.15N	.10	.029	1	1006
12..	.10	.10	.10	.10	.10	.024	3	1009
13..	.05	.10	.05	.10	.05	.013	115	1006
14..	.10	.10	.10	.10	.05	.009	3	1009
17..	Exchange Closed; President's Day							
18..	....	....	....	.05N	....	.001	10	1019
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1019
20..	.05	.05	.05	.05	....	.000	75	1094
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1019
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1019
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1019
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1019
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1019
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1019

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1019
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1019
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1019
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1019

MARCH 1986 1350 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.45	.50	.35	.40	.35	.104	153	1624
3..	.55	.60B	.55	.55	.60	.123	14	1623
6..	.60	.60	.60	.60	.55	.126	....	1624
7..	....	....	.50A	.50A	.50	.107	1	1625
8..	....	....	....	.50N	.55	.105	....	1625
9..	.25	.30	.20	.30	.25	.053	6	1623
10..	.30	.30	.30	.30	.30	.085	5	1623
13..	.40	.50B	.40	.40	.40	.090	50	1623
14..	.50	.50	.50	.50	.50	.107	6	1627
15..	.60	.60	.50	.50	.45	.093	17	1620
16..	.45	.55	.45	.50	.50	.104	29	1615
17..	.50	.50	.50	.50	.50	.102	4	1617
20..	.60	.95	.60	.95	.90	.186	10	1625
21..	.85	1.00	.80A	.95	.90	.202	149	1719
22..	1.25	1.45	1.00	1.40	1.45	.297	341	1709
23..	1.70	1.95	1.45	1.65	1.60	.320	306	1659
24..	1.30@.40	1.55	1.05A	1.50	1.40	.266	236	1682
27..	1.60	1.90	1.25	1.25	1.30	.250	235	1712
28..	1.10	1.10	.80	.85	.80	.171	174	1713
29..	1.05@.00	1.05	.90	.95	.90	.195	2425	3423
30..	.65	.80	.55	.55	.55	.118	390	3600
31..	.60@.65	.70	.60	.60	.60	.135	335	3618

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.10	1.40	1.05	1.30	1.25	.275	434	3753
4..	1.75	1.80	1.50	1.80	1.75	.357	2177	3330
5..	1.35@.40	1.40	.90	.90	.95	.357	1379	3508
6..	.90	.90	.70A	.85	.75	.213	195	3410
7..	.65	.85	.55	.85	.75	.188	221	3521
10..	.50	.50	.45	.45	.50	.109	193	3508
11..	.50	.50	.35	.35	.40	.100	11	3493
12..	.35	.35	.30	.35	.35	.090	56	3490
13..	.25	.30	.20	.25	.25	.056	169	3448
14..	.20	.25	.20	.25	.15	.045	82	3476
17..	Exchange Closed; President's Day							
18..	.10	.10	.05	.05	.05	.011	112	3369
19..	.10	.10	.10	.10	.05	.002	101	3298
20..	....	....	....	.05N	.05	.002	...	3297
21..	CAB	CAB	CAB	CAB	CAB	.001	....	3297
24..	.05	.05	.05	CAB	CAB	.000	240	3227
25..	CAB	CAB	CAB	CAB	CAB	.000	3	3230
26..	CAB	CAB	CAB	CAB	CAB	.000	10	3240
27..	CAB	CAB	CAB	CAB	CAB	.000	....	3240
28..	.05	05	.05	05	....	.000	202	3336

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	8	3312
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3308
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3307
6..	CAB	CAB	CAB	CAB	CAB	.000	....	3307
7..	CAB	CAB	CAB	CAB	CAB	.000	3	....

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1375 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.95	.95	.65A	.65A	.65	.173	2	705
3..	....	1.00B	....	1.00B	1.05	.214	....	705
6..	....	....	....	1.05N	1.05	.221	....	705
7..	....	....	.95A	.95A	.95	.195	...	705
8..	....	....	....	.95N	.95	.193	....	705
9..	.65	.65	.60A	.60A	.50	.110	5	707
10..	.80@.85	.85	.80	.80@.85	.75	.164	5	697
13..	1.00	1.15	.75	1.00A	.85	.175	98	708
14..	1.05	1.05	.95	1.00	.95	.202	60	762
15..	.85	.85	.80	.80	.80	.180	150	750
16..	.85	1.00	.85	1.00	.90	.199	124	874
17..	.80	1.00	.80	1.00	.95	.197	559	1054
20..	1.05	1.60B	1.05	1.50	1.55	.322	276	1016
21..	1.45	1.85	1.40	1.75	1.70	.345	392	1263
22..	1.95	2.45	1.80	2.45	2.45	.463	274	1275
23..	2.70	3.15	2.35A	2.60B	2.60	.491	568	1459
24..	2.25	2.55	2.05	2.30	2.30	.431	148	1197
27..	2.55	2.85	2.25A	2.25A	2.20	.419	211	1301
28..	1.75	1.75	1.45	1.45	1.40	.317	170	1344
29..	1.75	1.85	1.60	1.80	1.55	.352	166	1281
30..	1.30	1.45	1.20	1.20	1.05	.243	456	1443
31..	1.25	1.35	1.15	1.25	1.20	.271	230	1494

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.00	2.35	1.90	2.25	2.25	.468	444	1524
4..	3.25	3.25	2.55	2.85	2.95	.563	130	1508
5..	2.15	2.30	1.80	1.85A	1.85	.563	91	1568
6..	1.80	1.80	1.40A	1.70	1.50	.397	155	1578
7..	1.25	1.60	1.25	1.60	1.50	.369	60	1582
10..	1.25	1.25	.90	1.05	.95	.259	272	1602
11..	1.00	1.05	.80	.90	.85	.247	71	1594
12..	.80	.90	.80	.90	.80	.232	41	1625
13..	.60	.65	.50	.55	.55	.167	235	1630
14..	.65	.65	.55	.55	.40	.147	96	1588
17..	Exchange Closed; President's Day							
18..	.25	.25	.20	.20	.20	.058	32	1577
19..	.20	.20	.05	.10	.10	.021	20	1578
20..	.10	.10	.10	.10	.10	.017	51	1582
21..	.10	.10	.10	.10	.10	.012	51	1532
24..	.05	.05	.05	CAB	CAB	.000	....	1531
25..	CAB	CAB	CAB	CAB	CAB	.000	37	1508
26..	CAB	CAB	CAB	CAB	CAB	.000	11	1507
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1507
28..	CAB	.10	CAB	.05	.10	.013	101	1606

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.05	.05	.05	.05	....	.000	5	1607
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1607
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1607
6..	CAB	CAB	CAB	CAB	CAB	.000	5	1501

MARCH 1986 1400 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.50	1.65	1.30A	1.30A	1.15	.263	208	2590
3..	1.65	1.90	1.50	1.90	1.80	.333	116	2496
6..	1.80	1.95	1.60	1.80	1.85	.346	135	2559
7..	1.75	1.75	1.65	1.65	1.60	.313	95	2609
8..	1.60	1.65	1.50	1.65	1.60	.312	5	2612
9..	1.65	1.65	.80	1.00	.90	.199	903	2686
10..	1.20	1.45	1.05	1.45	1.40	.276	2073	1489
13..	1.70	1.80	1.60	1.60	1.50	.294	207	1622
14..	1.70	1.85B	1.60	1.70	1.65	.331	156	1754
15..	1.70	1.75	1.40	1.60	1.50	.304	236	1800
16..	1.40	1.70	1.40	1.60	1.60	.331	269	1900
17..	1.50	1.70	1.40	1.70	1.55	.329	127	1844
20..	1.90	2.75	1.90	2.75	2.60	.484	185	1921
21..	2.40	2.85	2.20	2.80A	2.75	.511	108	1921
22..	3.30	3.75	2.90	3.70	3.80	.633	439	1777
23..	4.15	4.50	3.50	4.00B	4.00	.661	200	1751
24..	3.40	3.90	3.40	3.55	3.60	.606	92	1758
27..	3.95	4.20B	3.50A	3.50A	3.45	.600	151	1655
28..	2.70	2.75	2.35	2.50	2.40	.495	259	1775
29..	2.80	2.85	2.60	2.80	2.65	.537	55	1770
30..	2.15	2.50	2.00A	2.00A	1.90	.414	267	1964
31..	2.10	2.20	2.00	2.00	2.10	.450	151	1967

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.20	3.70	3.15	3.60	3.65	.665	40	1939
4..	4.90	4.90	4.15	4.45	4.45	.750	66	1803
5..	3.65	3.65	3.05	3.05	3.15	.750	65	1798
6..	2.90	2.90	2.35	2.70	2.80	.604	223	1925
7..	2.25	2.85	2.25	2.70A	2.65	.583	75	1926
10..	2.10	2.25	1.75	2.00	2.00	.471	192	2048
11..	1.80	2.00	1.70	1.80	1.70	.461	97	2096
12..	1.55	1.75	1.35	1.70	1.65	.446	55	2115
13..	1.35	1.50	1.10	1.10	1.20	.362	156	2035
14..	1.30	1.35	1.10	1.20	.95	.336	82	2032
17..	Exchange Closed; President's Day							
18..	.65	.90	.65	.70A	.65	.191	157	2068
19..	.40	.40	.10	.40	.35	.094	289	1857
20..	.35	.40	.25	.35	.35	.085	485	1729
21..	.40	.40	.25	.25	.25	.070	35	1732
24..	.15	.20	.05	.10	.05	.005	314	1547
25..	.05	.05	.05	.05	.05	.002	58	1535
26..	.05	.05	.05	.05	.05	.001	6	1531
27..	CAB	.05	CAB	.05	.05	.003	61	1581
28..	.10	.30	.10	.30	.25	.091	19	1577

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1400 PUTS

IN FEBRUARY 1986 (Continued)

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.30	.30	.10	.10	.05	.018	49	1536
4..	.05	.05	.05	.05	.05	.000	197	1541
5..	CAB	CAB	CAB	CAB	CAB	.000	20	1326
6..	CAB	.05	CAB	.05	....	.000	4	1318

MARCH 1986 1425 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.45	2.50B	2.00A	2.00A	1.95	.369	91	723
3..	2.65@.60	2.90	2.55	2.90	2.85	.470	116	732
6..	2.85	3.05	2.60	3.05	2.95	.487	144	875
7..	2.40	2.70	2.40	2.55	2.60	.452	13	866
8..	2.35	2.60	2.35	2.60	2.60	.452	32	867
9..	2.70	2.70	1.55	1.65	1.55	.319	54	874
10..	1.95	2.40	1.85	2.35A	2.30	.414	35	903
13..	2.65	3.00	2.30	2.30	2.40	.439	874	1773
14..	2.60	2.85	2.50	2.85	2.80	.481	21	1777
15..	2.85	2.85	2.40	2.55	2.50	.453	136	1888
16..	2.30@.25	2.70	2.25	2.70	2.70	.484	1113	1438
17..	2.40	2.75	2.40	2.75	2.70	.484	788	2132
20..	3.30	4.10	3.05	4.10	4.00	.647	172	2089
21..	3.70	4.25	3.50	4.25	4.30	.673	415	2311
22..	4.90	5.35	4.35	5.35B	5.55	.778	134	1940
23..	6.00	6.60	5.50	5.90B	5.80	.801	22	1912
24..	5.25	5.60B	4.90A	5.15	5.35	.759	21	1905
27..	5.80	6.05B	5.15	5.15	5.30	.759	73	1865
28..	4.10	4.10	4.00A	4.10	3.90	.672	....	1826
29..	4.35	4.35	4.30	4.35	4.25	.711	8	1827
30..	3.75	3.75	3.45A	3.45A	3.20	.599	6	1826
31..	3.35	3.55	3.35	3.55	3.50	.637	2	1826

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.95	5.35	4.95	5.35	5.45	.822	16	1852
4..	6.00	6.80B	6.00	6.40B	6.40	.881	61	1830
5..	5.00	5.05	4.60	4.60	4.85	.881	33	1799
6..	4.70	4.70	4.70	4.70	4.25	.781	1	1796
7..	....	....	3.80A	3.80A	4.40	.771	....	1772
10..	3.55	3.55	3.10	3.10	3.45	.688	120	1872
11..	3.25	3.25	3.10A	3.25	3.25	.683	39	1871
12..	2.80@.70	3.15	2.70	3.15	3.10	.675	7	1872
13..	2.95	2.95	2.35	2.35	2.40	.598	53	1859
14..	2.50	2.50	2.40	2.40	2.10	.576	118	1867
17..	Exchange Closed; President's Day							
18..	1.55	1.95	1.50	1.50	1.40	.425	81	1918
19..	1.20	1.20	.60	1.00	.85	.271	151	1927
20..	.70	1.00	.65	.80	.85	.260	376	1911
21..	1.05	1.05	.65	.65	.70	.235	389	1990
24..	.50	.50	.20	.20	.15	.044	365	1692
25..	.10	.15	.10	.15	.10	.027	158	1587
26..	.10	.15	.10	.15	.15	.024	72	1585
27..	.10	.25	.10	.25	.20	.040	52	1580
28..	.25	.90	.25	.90	.75	.323	374	1675

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.75	.90	.35	.40	.35	.174	245	1663
4..	.20	.20	.10	.10	.05	.014	224	1783
5..	.10	.30	.10	.30	.15	.037	55	1840
6..	.15	.30	.05	.30	.25	.096	18	1845
7..	.05	.05	CAB	CAB	CAB	.010	191	....

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1450 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	3.70	4.05	2.95	2.95	3.05	.485	9	225
3..	3.65	4.30B	3.65	4.30B	4.25	.608	1	221
6..	....	4.40B	4.05A	4.25N	4.35	.627	....	221
7..	4.00	4.00	3.95A	4.00	3.95	.595	3	220
8..	3.75	3.80	3.75	3.80	3.95	.596	1	221
9..	3.85	3.95	2.50	2.70	2.60	.458	253	463
10..	3.25	3.55B	3.05	3.35	3.55	.560	80	490
13..	3.90	4.05B	3.65A	3.65A	3.75	.589	66	465
14..	4.00	4.05B	4.00	4.00	4.20	.632	1	424
15..	3.95	4.25	3.85A	3.95A	3.90	.607	12	422
16..	....	....	....	3.90N	4.10	.638	....	422
17..	....	....	....	4.10N	4.15	.639	....	422
20..	4.90	6.15	4.70A	6.15	5.80	.783	106	321
21..	5.55	6.10B	5.40	6.10B	6.20	.805	23	305
22..	6.40	7.50B	6.35	7.45B	7.65	.881	5	301
23..	8.05	8.10	7.35	7.80B	7.90	.897	6	296
24..	6.75	7.25B	6.75	7.25B	7.30	.871	7	293
27..	7.65	7.85	7.20A	7.20A	7.10	.874	87	294
28..	5.60	6.10B	5.60	6.10B	5.70	.814	2	259
29..	....	6.30B	....	6.20B	6.20	.844	....	258
30..	....	....	5.15A	5.15A	4.90	.762	...	258
31..	5.10	5.35B	5.10	5.10	5.25	.793	1	258

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	7.00B	....	7.003	7.60	.921	....	258
4..	8.50	9.00B	8.50	8.50	8.60	.953	1	258
5..	6.70	6.95	6.70	6.95	6.85	.953	1	257
6..	....	....	....	6.85N	6.35	.900	....	257
7..	....	....	5.75A	6.00A	6.40	.897	....	257
10..	5.25	5.30	5.25	5.30	5.30	.851	21	277
11..	5.20	5.20	4.90A	5.20	5.15	.851	38	277
12..	....	...	4.70A	5.15N	4.90	.848	....	277
13..	4.10	4.10	4.10	4.10	4.20	.799	2	260
14..	....	....	....	4.20N	3.85	.787	....	260
17..	Exchange Closed; President's Day							
18..	3.00	3.10	3.00	3.10	2.75	.685	1	261
19..	2.10	2.10	1.20	1.80	1.85	.533	1118	1179
20..	1.45@.50	2.00	1.45	1.80	1.85	.529	56	1204
21..	1.90	2.20B	1.80	1.80	1.65	.507	16	1216
24..	1.10	1.10	.70	.70	55	.193	83	1249
25..	.45	.50	.35	.50	.50	.148	80	1252
26..	.45	.70	.30	.45@.40	.50	.148	444	1493
27..	.30	.90	.25	.75	.70	.223	383	1581
28..	.70	2.10	.70	2.10	1.95	.655	1430	2527

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.40	2.40	1.25	1.25	1.30	.577	606	1956
4..	1.00	1.00	.30	.30	.35	.190	457	1921
5..	.45	1.15	.45	.70	.75	.423	362	1625
6..	.75	1.70	.45A	1.30	1.40	823	707	1523
7..	.60	.70	.15	.20@.15	....	463	412	25
10..	...	....	....	....	....	.559	....	....

MARCH 1986 1475 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	5.15B	4.70A	4.70A	4.45	.601	....	29
3..	....	5.40B	....	5.40B	5.95	.731	...	29
6..	....	6.15B	5.65A	5.95N	6.10	.750	...	29
7..	....	....	5.70A	5.70A	5.60	.724	...	29
8..	....	....	....	5.60N	5.60	.726	...	29
9..	3.50	3.90	3.50	3.90	3.95	601	4	29
10..	5.10	5.10	5.10	5.10	5.10	.697	4	25
13..	....	5.80B	....	5.10N	5.40	.726	....	25
14..	....	5.65B	....	5.65B	6.00	.762	....	25
15..	....	....	....	6.00N	5.70	.743	....	25
16..	5.80	5.85B	5.80	5.85B	5.90	.769	....	25
17..	....	....	5.75A	5.90N	5.90	.772	....	25
20..	....	7.20B	....	7.20B	7.80	.882	....	25
21..	....	....	7.45A	7.80N	8.30	.897	....	25
22..	8.90	8.90	8.90	8.90	9.90	.944	1	26
23..	10.50	10.50	10.30A	10.30A	10.15	.953	4	26
24..	....	....	9.50A	9.80A	9.60	.939	....	26
27..	....	9.70B	....	9.60N	9.25	.943	....	26
28..	....	....	8.00A	8.00A	7.90	.909	....	26
29..	....	8.45B	....	8.20B	8.35	.927	....	26
30..	....	....	8.25A	8.25A	6.95	.878	....	26
31..	....	7.45B	....	7.45B	7.35	.899	....	26

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1475 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	9.25B	....	9.25B	9.90	.971	....	26
4..	....	11.50B	....	10.30B	10.95	.984	....	26
5..	....	....	9.45A	9.45A	9.10	.984	....	26
6..	....	....	....	9.10N	8.65	.962	....	26
7..	....	....	....	8.65N	8.70	.962	....	26
10..	....	....	8.10A	8.10A	7.50	.943	....	26
11..	....	....	7.10A	7.10A	7.30	.945	....	26
12..	....	....	6.80A	7.30N	7.05	.945	....	26
13..	....	....	...	7.05N	6.30	.922	....	26
14..	....	....	....	6.30N	6.00	.917	....	26
17..	Exchange Closed; President's Day							
18..	....	....	5.25A	5.25A	4.65	.873	....	26
19..	...	....	4.40A	4.40A	3.50	.777	....	26
20..	3.50	3.50	3.20A	3.50	3.50	.781	4	30
21..	....	4.00B	...	3.50N	3.25	.771	....	30
24..	2.45	2.65	1.40	1.40	1.50	.482	161	188
25..	.90	1.50	.85	1.30A	1.30	.428	160	238
26..	1.20	1.50	.85	1.45A	1.35	.446	80	232
27..	1.15	1.95B	1.00A	1.80	1.75	.579	178	378
28..	1.90	4.00	1.90	4.00	3.90	.892	6	377

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.30	4.30	3.05	3.05	3.20	.904	3	383
4..	2.75	2.75	1.60A	1.60A	1.40	.654	54	431
5..	3.25	3.25	3.25	3.25	2.35	.913	4	424
6..	....	2.40B	....	2.40B	3.65	.999	....	424
7..	2.70	2.70	1.85A	2.40B	2.40	.982	11	424
10..	....	....	....	....	....	.955	....	....

MARCH 1986 1500 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	7.00B	6.50A	6.50A	6.15	.706	....	46
3..	....	7.70B	....	7.70B	7.95	.830	....	46
6..	....	8.10B	7.60A	7.95N	8.05	.846	....	46
7..	...	....	7.55A	7.70A	7.60	.827	....	46
8..	....	....	7.30A	7.60N	7.60	829	....	46
9..	....	....	5.50A	5.50A	5.60	.729	....	46
10..	....	7.10B	....	7.10B	7.00	.809	....	46
13..	7.70	7.80B	7.20A	7.20A	7.35	.833	20	46
14..	....	7.60B	....	7.60B	8.00	.861	....	46
15..	....	....	....	8.00N	7.65	.847	....	46
16..	....	....	....	7.65N	7.90	.867	....	46
17..	....	....	7.75A	7.90N	7.90	.870	....	46
20..	....	9.50B	....	9.50B	10.10	.943	....	46
21..	10.45	10.45	9.90A	10.45	10.45	.952	1	45
22..	....	11.30B	....	10.80B	12.15	.977	....	45
23..	....	12.80B	....	12.15N	12.55	.981	....	45
24..	....	....	11.80A	12.00A	11.90	.975	....	45
27..	....	12.35B	....	11.90N	11.60	.977	....	45
28..	....	....	10.50A	10.50A	10.10	.961	....	45
29..	....	10.80B	....	10.80B	10.65	.971	....	45
30..	....	....	10.50A	10.50A	9.15	.946	....	45
31..	....	9.70B	....	9.70B	9.60	.958	....	45

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	...	11.80B	....	11.80B	12.25	.991	....	45
4..	....	13.90B	....	13.20B	13.40	.995	...	45
5..	....	....	12.60A	12.60A	11.40	.995	....	45
6..	....	....	....	11.40N	11.05	.988	....	45
7..	....	....	10.30A	10.30A	11.05	.988	....	45
10..	....	....	10.45A	10.45A	9.75	.983	....	45
11..	....	....	....	9.75N	9.70	.984	....	45
12..	....	....	9.20A	9.70N	9.50	.984	....	45
13..	....	....	....	9.50N	8.65	.976	....	45
14..	....	8.70B	....	8.65N	8.35	.975	....	45
17..	Exchange Closed; President's Day							
18..	....	....	7.50A	7.50A	6.85	.963	....	45
19..	....	....	6.50A	6.50A	5.65	.924	....	45
20..	....	....	5.10A	5.65N	5.60	.928	....	45
21..	....	6.20B	....	5.60N	5.35	.927	....	45
24..	....	....	4.60A	4.60A	3.00	.777	....	45
25..	2.15	2.85B	2.15	2.50	2.75	.747	44	65
26..	2.70	2.85B	2.20A	2.85B	2.85	.775	5	70
27..	2.30	3.75B	2.05	3.40	3.50	.874	24	94
28..	5.50	6.50B	5.50	6.50B	6.20	.980	6	94

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	6.70B	5.80A	5.80A	5.45	.991	....	94
4..	....	....	3.30A	4.00A	3.30	.950	....	94
5..	....	5.10B	....	4.85B	4.75	.998	....	94
6..	4.80	4.80	4.10A	4.55	6.10	.999	8	94

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1986 1500 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	4.80	4.80	4.80	4.80	4.90	.999	26	96
10..	....	....	....	....	....	.999	....	....

MARCH 1986 1525 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	9.00N	8.10	.795	....	15
3..	....	9.40B	....	9.40B	10.15	.900	....	15
6..	....	10.30B	9.70A	10.15N	10.20	.913	....	15
7..	....	....	9.65A	9.65A	9.65	.901	....	15
8..	....	....	9.45A	9.65N	9.65	.902	....	15
9..	....	....	....	9.65N	7.55	.831	....	15
10..	....	8.40B	....	8.40B	9.10	.889	....	15
13..	....	10.20B	....	9.10N	9.50	.908	....	15
14..	....	9.80B	....	9.80B	10.15	.926	....	15
15..	....	....	....	10.15N	9.80	.918	....	15
16..	....	....	....	9.80N	10.15	.931	....	15
17..	....	....	....	10.15N	10.15	.933	....	15
20..	....	11.00B	....	11.00B	12.50	.975	....	15
21..	....	....	12.30A	12.50N	12.80	.980	....	15
22..	....	13.50B	....	13.50B	14.60	.991	....	15
23..	....	15.25B	....	14.60N	15.00	.993	....	15
24..	....	....	14.20A	14.20A	14.15	.991	....	15
27..	....	14.80B	....	14.15N	14.00	.992	....	15
28..	....	....	12.50A	12.50A	12.55	.986	....	15
29..	....	13.25B	....	13.25B	13.10	.990	....	15
30..	....	....	13.05A	13.05A	11.45	.979	....	15
31..	....	11.90B	....	11.90B	12.00	.985	....	15

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	14.30B	....	14.30B	14.70	.997	....	15
4..	....	16.40B	....	15.75B	15.85	.999	....	15
5..	....	....	15.00A	15.00A	13.85	.999	....	....
25..	4.15	4.15	4.15	4.15	4.80	.932	10	10
26..	....	....	....	4.80N	4.95	.948	....	10
27..	....	5.90B	4.30A	5.90B	5.75	.981	....	10
28..	8.90	8.90	8.90	8.90	8.70	.998	5	10

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	9.25B	....	8.70N	7.95	.999	....	10
4..	....	....	....	7.95N	5.80	.998	....	10
5..	....	6.30B	....	6.20B	7.20	.999	....	10
6..	....	7.30B	....	7.30B	8.55	1.000	....	10
7..	....	....	8.00A	8.00A	7.40	.999	....	10
10..	....	....	....	....	....	.999	....	....

JUNE 1986 1225 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.15N	.10	.036	.	3
3..	....	.20B	....	.20B	.25	.029	...	3
6..	....	....	....	.25N	.25	.030	....	3
7..	....	....	....	.25N	.20	.026	....	3
8..	....	....	....	.20N	.20	.026	....	3
9..	....	....	....	.20N	.10	.015	....	3
10..	....	....	....	.10N	.15	.022	....	3
13..	....	....	....	.15N	.25	.024	....	3
14..	....	....	....	.25N	.25	.027	...	3
15..	....	....	....	.25N	.25	.024	....	3
16..	....	....	....	.25N	.25	.027	....	3
17..	....	....	....	.25N	.25	.027	....	3
20..	....	....	....	.25N	.45	.045	...	3
21..	....	....	....	.45N	.45	.049	....	3
22..	....	....	....	.45N	.65	.068	....	3
23..	....	....	....	.65N	.65	.072	....	3
24..	...	....	....	.65N	.55	.060	....	3
27..	....	....	....	.55N	.55	.056	...	3
28..	....	....	....	.55N	.25	.039	....	3
29..	....	....	....	.25N	.30	.044	....	3
30..	....	....	....	.30N	.25	.030	....	3
31..	....	....	....	.25N	.30	.033	....	3

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	.45B	....	.30N	.50	.061	....	3
4..	....	....	....	.50N	.55	.075	....	3
5..	....	....	....	.55N	.50	.075	....	3
6..	....	....	....	.50N	.50	.048	....	3
7..	....	....	....	.50N	.50	.044	....	3
10..	....	....	....	.50N	.45	.030	....	3

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1225 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	....	.45N	.45	.029	....	3
12..	....	....	....	.45N	.40	.027	...	3
13..	....	....	....	.40N	35	.021	....	3
14..	....	....	....	.35N	.15	.019	....	3
17..	Exchange Closed; President's Day							
18..	....	....	....	.15N	.15	.011	....	3
19..	....	....	....	.15N	.10	.007	....	3
20..	....	....	....	.10N	.10	.006	....	3
21..	....	....	....	.10N	.10	.006	....	3
24..	....	....	....	10N	.10	.002	....	3
25..	....	....	....	.10N	.05	.001	....	3
26..	....	....	....	.05N	.05	.002	....	3
27..	....	....	....	.05N	.10	.002	....	3
28..	....	....	....	.10N	.15	.022	....	3

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.15N	.10	.018	....	3
4..	....	....	....	.10N	.10	.010	....	3
5..	....	....	....	.10N	.10	.014	....	3
6..	....	....	....	.10N	.15	.019	....	3
7..	...	....	....	.15N	.10	.015	....	3
10..	....	....	....	.10N	.10	.014	....	3
11..	...	....	....	.10N	.10	.010	....	3
12..	....	....	....	.10N	.10	.008	....	3
13..	...	....	....	.10N	.10	.010	....	3
14..	....	....	....	.10N	.10	.007	....	3
17..	....	....	....	.10N	.10	.007	....	3
18..	....	....	....	.10N	.05	.004	...	3
19..	....	....	....	.05N	.05	.003	....	3
20..	....	....	....	.05N	.05	.002	....	3
21..	....	....	....	.05N	.05	001	....	3
24..	....	....	....	.05N	.05	.003	....	3
25..	...	...	....	.05N	.05	.004	....	3
26..	....	....	....	.05N	.05	.004	....	3
27..	....	....	....	.05N	.05	.002	....	3
28..	Exchange Closed; Good Friday							
31..	....	....	....	.05N	.05	.003	....	3

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.05N	.05	.002	....	3
2..	....	....	....	.05N	.05	.004	....	3
3..	....	....	....	.05N	.05	.003	....	3
4..	....	....	....	.05N	.05	.004	....	3
7..	....	....	....	.05N	....	.002	....	3
8..	CAB	CAB	CAB	CAB	CAB	.002	....	3
9..	CAB	CAB	CAB	CAB	CAB	.001	....	3
10..	CAB	CAB	CAB	CAB	CAB	.000	....	3
11..	CAB	CAB	CAB	CAB	CAB	.000	....	3
14..	CAB	CAB	CAB	CAB	CAB	.000	....	3
15..	CAB	CAB	CAB	CAB	CAB	.000	....	3
16..	CAB	CAB	CAB	CAB	CAB	.000	....	3
17..	CAB	CAB	CAB	CAB	CAB	.000	....	3
18..	CAB	CAB	CAB	CAB	CAB	.000	....	3
21..	CAB	CAB	CAB	CAB	CAB	.000	....	3
22..	CAB	CAB	CAB	CAB	CAB	.000	....	3
23..	CAB	CAB	CAB	CAB	CAB	.000	....	3
24..	CAB	CAB	CAB	CAB	CAB	.000	....	3
25..	CAB	CAB	CAB	CAB	CAB	.000	....	3
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3
29..	CAB	CAB	CAB	CAB	CAB	.000	....	3
30..	CAB	CAB	CAB	CAB	CAB	.000	...	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	3
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3
6..	CAB	CAB	CAB	CAB	CAB	.000	....	3
7..	CAB	CAB	CAB	CAB	CAB	.000	....	3
8..	CAB	CAB	CAB	CAB	CAB	.000	....	3
9..	CAB	CAB	CAB	CAB	CAB	.000	....	3
12..	CAB	CAB	CAB	CAB	CAB	.000	....	3
13..	CAB	CAB	CAB	CAB	CAB	.000	....	3
14..	CAB	CAB	CAB	CAB	CAB	.000	....	3
15..	CAB	CAB	CAB	CAB	CAB	.000	....	3
16..	CAB	CAB	CAB	CAB	CAB	.000	....	3
19..	....	....	....	....	....	.000	....	3
20..	CAB	CAB	CAB	CAB	CAB	.000	....	3
21..	CAB	CAB	CAB	CAB	CAB	000	....	3
22..	CAB	CAB	CAB	CAB	CAB	.000	....	3
23..	CAB	CAB	CAB	CAB	CAB	.000	....	3
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	3
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3
29..	CAB	CAB	CAB	CAB	CAB	.000	....	3

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1225 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	CAB	CAB	CAB	CAB	CAB	.000	....	3

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3

JUNE 1986 1275 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.50N	.40	.086	....	14
3..	....	....	....	.40N	.65	.083	....	14
6..	....	....	....	.65N	.65	.086	....	14
7..	....	....	....	.65N	.55	.078	....	14
8..	....	....	....	.55N	.55	.078	....	14
9..	.55	.55	.55	.55	.35	.050	4	17
10..	....	....	....	.35N	.45	.070	....	17
13..	....	....	....	.45N	.60	.074	....	17
14..	....	....	....	.60N	.55	.083	....	17
15..	....	....	....	.55N	.50	.076	....	17
16..	....	....	....	.50N	.60	.083	....	17
17..	....	....	....	.60N	.60	.083	....	17
20..	....	....	....	.60N	1.00	.126	....	17
21..	....	....	....	1.00N	.70	.134	....	17
22..	....	1.30B	....	1.30B	1.40	.174	....	17
23..	1.80	1.80	1.60	1.75	1.50	.181	23	29
24..	....	....	....	1.50N	1.30	.159	....	29
27..	....	....	....	1.30N	1.45	.152	....	29
28..	....	....	....	1.45N	.80	.116	....	29
29..	....	....	....	.80N	.90	.128	....	29
30..	....	....	....	.90N	.60	.095	...	29
31..	....	....	....	.60N	.75	.103	....	29

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.25	1.30	1.25	1.30	1.30	.165	11	29
4..	....	1.55B	....	1.30N	1.65	.195	....	29
5..	1.35@.30	1.35	1.30	1.30	1.05	.195	4	30
6..	....	....	....	1.05N	1.05	.140	....	30
7..	....	....	....	1.05N	1.00	.131	....	30
10..	....	....	....	1.00N	.90	.100	....	30
11..	....	....	....	.90N	.75	.097	....	30
12..	....	....	....	.75N	.70	.093	....	30
13..	....	....	....	.70N	.60	.077	....	30
14..	....	....	....	.60N	.45	.072	....	30
17..	Exchange Closed; President's Day							
18..	.40	.40	.40	.40	.35	.047	....	30
19..	....	....	....	.35N	.30	.033	....	30
20..	....	....	....	.30N	.30	.032	....	30
21..	.50	.50	.50	.50	.30	.031	21	49
24..	....	....	....	.30N	.20	.014	....	49
25..	....	....	....	.20N	.10	.012	....	49
26..	....	....	....	.10N	.15	.012	....	49
27..	....	.20B	....	.20B	.25	.016	....	49
28..	....	....	....	.25N	.35	.070	....	49

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.35N	.35	.059	....	49
4..	....	....	....	35N	.30	.038	....	49
5..	....	....	....	.30N	.35	.049	....	49
6..	....	....	....	.35N	.45	.064	....	49
7..	....	....	....	.45N	.40	.051	....	49
10..	....	....	....	.40N	.40	.051	....	49
11..	....	....	....	.40N	.35	.039	....	49
12..	....	....	....	.35N	.25	.034	....	49
13..	....	....	....	.25N	.30	.040	....	49
14..	....	....	....	.30N	.25	.031	....	49
17..	....	....	....	.25N	.25	.031	....	49
18..	....	....	....	.25N	.15	.022	....	49
19..	....	....	....	.15N	.15	.016	....	49
20..	....	....	....	.15N	.10	.012	....	49
21..	....	....	....	.10N	.10	.008	....	49
24..	....	....	....	.10N	.10	.016	....	49
25..	....	....	....	.10N	.15	.023	....	49
26..	....	....	....	.15N	.15	.020	....	49
27..	....	....	....	.15N	.10	.016	....	49
28..	Exchange Closed; Good Friday							
31..	....	....	....	.10N	.10	.017	....	49

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1275 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.10N	.10	.016	....	49
2..	....	....	....	.10N	.15	.023	....	49
3..	....	....	....	.15N	.15	.020	....	49
4..	....	....	....	.15N	.20	.024	....	49
7..	....	....	....	.20N	.10	.014	....	49
8..	....	....	....	.10N	.10	.014	....	49
9..	....	....	....	.10N	.05	.011	....	49
10..	....	....	....	.05N	.05	.006	....	49
11..	....	....	....	.05N	.05	.006	....	49
14..	....	....	....	.05N	....	.005	....	49
15..	CAB	CAB	CAB	CAB	CAB	.004	....	49
16..	CAB	CAB	CAB	CAB	CAB	.001	....	49
17..	CAB	CAB	CAB	CAB	CAB	.000	....	49
18..	CAB	CAB	CAB	CAB	CAB	.000	....	49
21..	CAB	CAB	CAB	CAB	CAB	.000	....	49
22..	CAB	CAB	CAB	CAB	CAB	.000	....	49
23..	CAB	CAB	CAB	CAB	CAB	.000	....	49
24..	CAB	CAB	CAB	CAB	CAB	.000	....	49
25..	CAB	CAB	CAB	CAB	CAB	.000	....	49
28..	CAB	CAB	CAB	CAB	CAB	.000	....	43
29..	CAB	CAB	CAB	CAB	CAB	.000	....	49
30..	CAB	CAB	CAB	CAB	CAB	.000	....	49

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	49
2..	CAB	CAB	CAB	CAB	CAB	.000	....	49
5..	CAB	CAB	CAB	CAB	CAB	.000	....	49
6..	CAB	CAB	CAB	CAB	CAB	.000	....	49
7..	CAB	CAB	CAB	CAB	CAB	.000	....	49
8..	CAB	CAB	CAB	CAB	CAB	.000	....	49
9..	CAB	CAB	CAB	CAB	CAB	.000	....	49
12..	CAB	CAB	CAB	CAB	CAB	.000	....	49
13..	CAB	CAB	CAB	CAB	CAB	.000	....	49
14..	CAB	CAB	CAB	CAB	CAB	.000	....	49
15..	CAB	CAB	CAB	CAB	CAB	.000	....	49
16..	CAB	CAB	CAB	CAB	CAB	.000	....	49
19..	....	....	....	....	....	.000	....	49
20..	CAB	CAB	CAB	CAB	CAB	.000	....	49
21..	CAB	CAB	CAB	CAB	CAB	.000	....	49
22..	CAB	CAB	CAB	CAB	CAB	.000	....	49
23..	CAB	CAB	CAB	CAB	CAB	.000	....	49
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	49
28..	CAB	CAB	CAB	CAB	CAB	.000	....	49
29..	CAB	CAB	CAB	CAB	CAB	.000	....	49
30..	CAB	CAB	CAB	CAB	CAB	.000	....	49

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	49
3..	CAB	CAB	CAB	CAB	CAB	.000	....	49
4..	CAB	CAB	CAB	CAB	CAB	.000	....	49
5..	CAB	CAB	CAB	CAB	CAB	.000	....	49

JUNE 1986 1300 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.80N	.65	.125	....	44
3..	....	.80B	....	.80B	1.00	.129	....	44
6..	....	....	....	1.00N	1.00	.133	....	44
7..	....	....	....	1.00N	.85	.122	....	44
8..	....	....	....	.85N	.85	.122	....	44
9..	.85	.85	.85	.85	.60	.083	1	44
10..	....	....	....	.60N	.75	.112	....	44
13..	....	.85B	....	.75N	.90	.117	....	44
14..	....	....	....	.90N	.95	.130	....	44
15..	....	....	....	.95N	.85	.121	....	44
16..	....	....	....	.85N	.90	.131	....	44
17..	....	....	....	.90N	.90	.131	....	44
20..	....	1.00B	....	1.00B	1.50	.189	....	44
21..	1.75	1.85	1.75	1.85	1.60	.199	11	52
22..	1.75	2.05	1.70A	2.05	2.05	.251	38	56
23..	2.40	2.40	2.35A	2.35A	2.15	.260	2	57
24..	2.00	2.00	2.00	2.00	1.90	.232	1	58
27..	2.55	2.55	2.10A	2.10A	2.10	.225	25	83
28..	....	....	1.60A	1.60A	1.50	.179	....	83
29..	1.45	1.45	1.45	1.45	1.40	.194	2	85
30..	....	....	....	1.40N	1.00	.151	....	85
31..	1.05	1.05	1.05	1.05	1.15	.162	1	86

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1300 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	1.80	1.80	1.80	1.80	1.90	.244	5	86
4 . .	2.45	2.45	2.25A	2.45	2.45	.281	1	86
5 . .	2.00@1.95	2.00	1.95	2.00	1.65	.281	209	294
6 . .	1.65	1.65	1.50	1.50	1.60	.212	101	395
7 . .	1.35	1.60	1.30A	1.50	1.45	.201	19	408
10 . .	....	....	....	1.45N	1.20	.160	....	407
11 . .	1.30	1.30	1.30	1.30	1.15	.157	20	427
12 . .	1.10	1.10	1.10	1.10	1.15	.151	10	437
13 . .	1.10	1.10	1.00	1.00	.85	.128	6	443
14 . .	1.00	1.00	1.00	1.00	.75	.122	10	453
17 . .	Exchange Closed; President's Day							
18 . .	....	....	....	.75N	.60	.085	....	453
19 . .	.85	.85	.50	.50	.50	.062	....	453
20 . .	....	....	....	.50N	.50	.061	5	454
21 . .	.60	.60	.60	.60	.50	.059	1	455
24 . .	.35	.35	.30	.30	.35	.030	3	454
25 . .	.35	.35	.35	.35	.20	.026	12	464
26 . .	....	.25B	....	.25B	.35	.027	....	464
27 . .	.50@.35	.60B	.35	.35	.40	.033	5	465
28 . .	....	.70B	....	.70B	.75	.111	....	465

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	.60	.60	.60	.60	.60	.096	1	465
4 . .	.60	.60	.50	.50	.45	.065	301	762
5 . .	....	.50B	....	.50B	.60	.082	....	762
6 . .	....	....	....	.60N	.75	.103	....	757
7 . .	....	....	....	.75N	.60	.085	....	757
10 . .	.60	.60	.60	.60	.60	.086	1	763
11 . .	....	....	....	.60N	.50	.068	....	763
12 . .	....	....	....	.50N	.40	.060	....	756
13 . .	.40	.40	.40	.40	.50	.070	2	754
14 . .	.40	.40	.40	.40	.40	.055	....	754
17 . .	.45	.45	.45	.45	.45	.056	50	766
18 . .	....	....	....	.45N	.30	.041	....	766
19 . .	.35	.35	.35	.35	.20	.032	30	796
20 . .	....	....	....	.20N	.20	.024	....	796
21 . .	....	....	....	.20N	.15	.014	....	796
24 . .	.15	.20B	.15	.20B	.25	.032	1	792
25 . .	.30	.35	.30	.35	.30	.045	35	757
26 . .	....	....	....	.30N	.30	.039	....	757
27 . .	....	....	....	.30N	.25	.032	....	757
28 . .	Exchange Closed; Good Friday							
31 . .	....	....	....	.25N	.25	.034	....	757

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.25N	.20	.033	....	757
2 . .	....	....	....	.20N	.30	.045	....	757
3 . .	....	....	....	.30N	.30	.041	....	757
4 . .	....	....	.20A	.30N	.30	.048	....	757
7 . .	....	....	....	.30N	.20	.030	....	757
8 . .	.15	.25	.15	.20	.25	.030	90	757
9 . .	....	....	....	.25N	.15	.025	41	757
10 . .	.25	.25	.25	.25	.10	.015	11	727
11 . .	.15	.15	.15	.15	.10	.015	75	726
14 . .	....	....	....	.10N	.05	.014	....	727
15 . .	.05	.05	.05	.05	.05	.012	1	726
16 . .	....	....	....	.05N	....	.005	....	726
17 . .	CAB	CAB	CAB	CAB	CAB	.002	....	726
18 . .	CAB	CAB	CAB	CAB	CAB	.002	....	726
21 . .	CAB	CAB	CAB	CAB	CAB	.002	....	726
22 . .	CAB	CAB	CAB	CAB	CAB	.002	....	726
23 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
24 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
25 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
28 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
29 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
30 . .	.05	.05	.05	.05	....	.000	284	726

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	CAB	CAB	CAB	CAB	CAB	.001	63	726
2 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
5 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
6 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
7 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
8 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
9 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
12 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
13 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
14 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
15 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
16 . .	CAB	CAB	CAB	CAB	CAB	.000	....	726
19 . .	....	....	....	....	....	.000	....	726
20 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1300 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721
22 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721
23 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721
26 . .	Exchange Closed; Memorial Day							
27 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721
28 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721
29 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721
30 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721
3 . .	CAB	CAB	CAB	CAB	CAB	.000	....	721
4 . .	CAB	CAB	CAB	CAB	CAB	.000	50	671
5 . .	CAB	CAB	CAB	CAB	CAB	.000	....	671

JUNE 1986 1325 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day							
2 . .	....	....	....	1.20N	1.00	.173	....	28
3 . .	....	1.25B	....	1.25B	1.40	.187	....	28
6 . .	....	....	....	1.40N	1.45	.194	....	28
7 . .	....	....	1.35A	1.35A	1.30	.179	....	28
8 . .	....	....	....	1.30N	1.30	.180	....	28
9 . .	....	....	1.10A	1.10A	.90	.128	....	28
10 . .	....	.95B	....	.95B	1.20	.167	....	28
13 . .	....	1.25B	....	1.20N	1.35	.175	....	28
14 . .	....	1.40B	....	1.40B	1.45	.192	....	28
15 . .	....	....	....	1.45N	1.35	.179	....	28
16 . .	....	....	....	1.35N	1.40	.193	....	28
17 . .	....	....	....	1.40N	1.40	.193	....	28
20 . .	....	1.50B	....	1.50B	2.15	.267	....	28
21 . .	....	....	....	2.15N	2.30	.280	....	28
22 . .	2.80	2.80	2.80	2.80	2.90	.341	2	28
23 . .	3.50	3.50	3.30	3.30	2.95	.352	4	30
24 . .	2.80	2.80	2.65A	2.80B	2.75	.320	6	36
27 . .	3.25	3.25	2.70	2.70	2.90	.313	2	37
28 . .	2.20	2.20	2.05	2.05	1.95	.257	8	35
29 . .	....	2.00B	....	2.00B	1.95	.276	....	33
30 . .	1.75	2.10	1.75	2.10	1.55	.222	2	36
31 . .	....	1.65B	....	1.65B	1.70	.237	....	36

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	2.40	2.80	2.40	2.80	2.70	.337	11	46
4 . .	3.40	3.50	3.30	3.50	3.30	.380	7	50
5 . .	2.95	3.00	2.60A	2.60A	2.45	.380	57	105
6 . .	2.25	2.25	2.25	2.25	2.30	.300	1	105
7 . .	2.00	2.40	2.00	2.40	2.15	.288	6	109
10 . .	2.10	2.10	2.10	2.10	1.80	.238	2	111
11 . .	....	....	....	1.80N	1.75	.234	1	112
12 . .	1.75	1.75	1.75	1.75	1.60	.227	1	112
13 . .	....	....	....	1.60N	1.35	.198	....	112
14 . .	....	....	....	1.35N	1.20	.190	....	112
17 . .	Exchange Closed; President's Day							
18 . .	1.25	1.25	1.25	1.25	1.00	.140	1	112
19 . .	.90	.90	.85A	.90	.80	.106	1	112
20 . .	....	....	....	.80N	.80	.106	....	112
21 . .	1.00	1.00	.90	.90	.80	.103	2	113
24 . .	.75	.75	.75	.75	.50	.057	....	113
25 . .	....	....	....	.50N	.35	.050	1	113
26 . .	.45	.50B	.45	.50B	.55	.052	1	113
27 . .	.40	.60B	.40	.60B	.65	.063	52	110
28 . .	.75	1.00	.75	1.00	1.05	.166	20	130

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	1.25	1.25	1.10	1.10	.95	.146	16	135
4 . .	....	....	....	.95N	.70	.104	....	135
5 . .	.60	1.00	.60	1.00	.90	.129	11	144
6 . .	....	....	....	.90N	1.05	.156	....	144
7 . .	.90	.90	.90	.90	.90	.132	11	144
10 . .	....	1.00B	....	.90N	.95	.135	....	144
11 . .	.70	.70	.70	.70	.70	.110	1	145
12 . .	....	....	....	.70N	.65	.098	....	145
13 . .	....	....	....	.65N	.75	.113	....	144
14 . .	....	....	.70A	.70A	.60	.092	....	134
17 . .	....	....	....	.60N	.65	.094	....	144
18 . .	.50	.50	.50	.50	.50	.072	4	148
19 . .	....	....	....	.50N	.40	.058	....	148
20 . .	.40	.40	.40	.40	.35	.045	10	138
21 . .	....	....	....	.35N	.20	.027	....	138
24 . .	.25	.30	.25	.30	.35	.059	11	128
25 . .	....	.40B	....	.35N	.50	.080	....	128
26 . .	....	....	....	.50N	.45	.071	....	128

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1325 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	....	....	45N	35	059	....	126
28	Exchange Closed, Good Friday							
31	....	40B	....	40B	40	064	....	128

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	40N	35	062	....	128
2	35	40B	35	40B	50	082	10	118
3	....	....	45A	45A	45	076	....	118
4	....	....	40A	45N	50	088	....	118
7	....	....	....	50N	35	058	....	118
8	....	....	....	35N	35	058	....	118
9	35	35	35	35	30	051	20	100
10	35	35	35	35	20	033	11	107
11	....	....	....	20N	15	033	....	107
14	....	....	....	15N	15	031	....	107
15	10	10	10	10	15	028	1	107
16	....	....	....	15N	05	013	....	107
17	....	....	....	05N	05	007	....	107
18	....	....	....	05N	05	006	....	107
21	....	....	....	05N	05	007	....	107
22	....	....	....	05N	05	006	....	107
23	....	....	....	05N	05	003	....	107
24	....	....	....	05N	05	002	....	107
25	....	....	....	05N	....	001	....	107
28	05	05	05	05	....	000	4	107
29	CAB	CAB	CAB	CAB	CAB	000	....	107
30	05	05	05	05	....	000	58	164

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	003	....	164
2	CAB	CAB	CAB	CAB	05	001	....	164
5	....	....	....	05N	....	000	....	62
6	CAB	CAB	CAB	CAB	CAB	000	....	62
7	CAB	CAB	CAB	CAB	CAB	000	....	62
8	CAB	CAB	CAB	CAB	CAB	000	....	62
9	CAB	CAB	CAB	CAB	CAB	000	....	62
12	CAB	CAB	CAB	CAB	CAB	000	....	62
13	CAB	CAB	CAB	CAB	CAB	000	....	62
14	CAB	CAB	CAB	CAB	CAB	000	....	62
15	CAB	CAB	CAB	CAB	CAB	000	....	62
16	CAB	CAB	CAB	CAB	CAB	000	....	62
19	CAB	CAB	CAB	CAB	CAB	000	18	62
20	CAB	CAB	CAB	CAB	CAB	000	....	62
21	CAB	CAB	CAB	CAB	CAB	000	....	62
22	CAB	CAB	CAB	CAB	CAB	000	....	62
23	CAB	CAB	CAB	CAB	CAB	000	1	62
26	Exchange Closed, Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	000	....	61
28	CAB	CAB	CAB	CAB	CAB	000	....	61
29	CAB	CAB	CAB	CAB	CAB	000	....	61
30	CAB	CAB	CAB	CAB	CAB	000	....	61

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	000	....	61
3	CAB	CAB	CAB	CAB	CAB	000	....	61
4	CAB	CAB	CAB	CAB	CAB	000	....	61
5	CAB	CAB	CAB	CAB	CAB	000	....	61

JUNE 1986 1350 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	1.65	1.90B	1.65	1.65	1.50	.231	1	4083
3	....	2.00B	....	2.00B	2.05	.258	....	4083
6	2.30	2.30	2.10A	2.25A	2.15	.267	2	4085
7	....	....	2.00A	2.00A	1.95	.250	....	4085
8	....	....	....	1.95N	1.95	.251	....	4085
9	1.55	1.55	1.50	1.50	1.40	.187	2	4085
10	....	1.60B	....	1.60B	1.80	.235	....	4085
13	....	2.20B	....	1.80N	1.95	.246	....	4085
14	....	2.00B	....	2.00B	2.15	.267	....	4085
15	2.00	2.00	2.00	2.00	1.95	.252	200	4285
16	2.15	2.15	1.90	1.90	2.10	.269	50	4302
17	....	....	....	2.10N	2.10	.270	....	4302
20	2.70	3.05	2.70	3.05	2.95	.357	9	4307
21	....	3.15B	....	2.95N	3.20	.371	....	4107
22	3.15	3.90	3.15	3.90	3.95	.439	4	4110
23	4.40	4.55	4.15	4.15	4.10	.451	42	4142
24	3.60	4.15	3.60	4.00	3.75	.417	37	4154
27	4.50	4.50	4.00	4.00	4.05	.410	3	4155
28	3.00	3.35	3.00	3.00	2.80	.348	30	4176
29	3.10	3.10	3.00	3.00A	2.85	.370	144	4248
30	3.00	3.00	2.45	2.45	2.30	.309	184	4251

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1350 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	2.65	2.65	2.65	2.65	2.50	.326	4	4252

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.25	3.85	3.25	3.80	3.75	.439	78	4245
4	4.50	4.50	4.20	4.40	4.45	.486	385	4545
5	3.80@.75	4.00	3.60	3.70	3.40	.486	186	4559
6	3.50	3.50	3.00	3.00	3.25	.400	55	4449
7	2.95	3.35	2.95	3.35	3.20	.387	51	4386
10	2.80	2.95	2.80	2.90	2.65	.332	51	4346
11	2.70	2.80	2.60	2.70A	2.55	.327	105	4346
12	2.25	2.55	2.25	2.50	2.40	.319	82	4416
13	2.35	2.35	2.10A	2.10A	2.05	.285	136	4419
14	2.00	2.20	2.00	2.00	1.90	.275	5	4418
17	Exchange Closed, President's Day							
18	1.70	1.70	1.70	1.70	1.55	.214	101	4419
19	1.55	1.55	1.30	1.30	1.30	.169	4004	2799
20	1.30	1.30	1.30	1.30	1.30	.169	7	2800
21	....	....	1.25A	1.30N	1.20	.164	....	2800
24	1.10	1.10	1.00	1.00	.80	.099	6	2798
25	.70	.70	.70	.70	.85	.089	7	2800
26	.80	.80	.80	.80	.85	.093	50	2800
27	.65	.95B	.65	.95B	.95	.109	25	2775
28	1.70	1.70	1.70	1.70	1.50	.235	2	2777

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.55	1.60B	1.55	1.55	1.50	.211	5	2782
4	1.35	1.40	1.20	1.25A	1.10	.156	93	2874
5	1.10	1.30B	1.10	1.30B	1.35	.189	35	2899
6	1.35	1.35	1.30A	1.35	1.60	.224	8	2907
7	....	....	1.35A	1.35A	1.30	.194	....	2907
10	1.60	1.60	1.60	1.60	1.35	.198	1	2908
11	1.15	1.25B	1.15	1.15	1.10	.166	8	2909
12	.90	.90	.90	.90	.95	.151	1	2907
13	....	1.00B	....	1.00B	1.10	.170	....	2907
14	....	....	....	1.10N	.90	.142	....	2886
17	1.10	1.10	1.00	1.05	1.00	.147	155	3031
18	1.10	1.10	.75	.80	.80	.117	103	2944
19	.75	.75	.60	.65B	.65	.096	62	2918
20	.60	.60	.45	.55	.45	.078	32	2920
21	.45	.45	.30	.30	.35	.050	1	2920
24	....	.55B	....	.55B	.60	.100	4	2922
25	.65	.75B	.65	.65	.80	.130	100	2912
26	.70	.70	.70	.70	.75	.118	30	2862
27	.50	.50	.50	.50	.60	.100	12	2880
28	Exchange Closed, Good Friday							
31	....	.70B	....	.60N	.66	.110	....	2890

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.70	.70	.70	.66	.107	4	2894
2	....	....	....	.65N	.80	.137	....	2894
3	.65	.65	.65	.65	.70	.128	1	2884
4	....	.80B	.65A	.70N	.80	.146	....	2884
7	.60	.60	.60	.60	.55	.104	3	2884
8	.55	.55	.55	.55	.60	.104	1	2880
9	.50	.50	.50	.50	.50	.094	1	2881
10	.55	.55	.50	.50	.30	.064	25	2880
11	....	....	....	.30N	.30	.065	....	2883
14	....	....	....	.30N	.30	.062	....	2883
15	....	....	....	.30N	.25	.058	....	2882
16	....	....	....	.25N	.10	.029	....	2882
17	.15	.15	.15	.15	.10	.017	2	2879
18	....	....	....	.10N	.10	.015	....	2879
21	....	....	....	.10N	.10	.018	....	2879
22	....	....	....	.10N	.10	.016	....	2879
23	....	....	....	.10N	.10	.009	....	2879
24	.10	.10	.10	.10	.10	.007	60	2879
25	.10	.10	.10	.10	.05	.003	100	2878
28	....	....	....	.05N	.05	.002	....	2878
29	....	....	....	.05N	.05	.003	....	2878
30	....	....	....	.05N	.05	.003	....	2878

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.011	....	2878
2	.05	.05	.05	.05	.05	.005	123	2878
5	.05	.05	.05	.05	.05	.001	100	2868
6	.05	.05	.05	.05	.05	.001	350	2868
7	.05	.05	.05	.05	.05	.001	334	3194
8	....	....	....	.05N	.05	.001	....	2864
9	.05	.05	.05	.05	.05	.001	264	2864
12	....	....	....	.05N	....	.000	....	2855
13	CAB	CAB	CAB	CAB	.05	.000	....	2855
14	....	....	....	.05N	.05	.000	....	2855

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1350 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	....	.05N	....	.000	....	2855
16	CAB	CAB	CAB	CAB	CAB	.000	....	2855
19	.05	.05	.05	.05	....	.000	10	2855
20	CAB	CAB	CAB	CAB	CAB	.000	....	2855
21	CAB	CAB	CAB	CAB	CAB	.000	....	2855
22	CAB	CAB	CAB	CAB	CAB	.000	....	2855
23	CAB	CAB	CAB	CAB	CAB	.000	....	2855
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	5	2855
28	CAB	CAB	CAB	CAB	CAB	.000	....	2850
29	CAB	CAB	CAB	CAB	CAB	.000	....	2850
30	CAB	CAB	CAB	CAB	CAB	.000	....	2850

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	2850
3	CAB	CAB	CAB	CAB	CAB	.000	....	2850
4	CAB	CAB	CAB	CAB	CAB	.000	....	2850
5	CAB	CAB	CAB	CAB	CAB	.000	....	2850

JUNE 1986 1375 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	2.80	2.80	2.40A	2.40A	2.20	.297	6	36
3	2.70	2.95	2.70	2.95	2.95	.340	6	42
6	3.10	3.10	2.95	2.95	2.95	.351	2	43
7	....	....	2.75A	2.85A	2.75	.332	....	43
8	....	....	....	2.75N	2.75	.333	....	43
9	....	....	....	2.75N	2.05	.258	....	43
10	....	2.15B	....	2.15B	2.55	.315	....	43
13	....	2.75B	....	2.55N	2.75	.329	....	43
14	2.90	2.90	2.90	2.90	3.00	.353	1	44
15	....	....	....	3.00N	2.80	.337	....	44
16	....	....	....	2.80N	2.95	.355	....	44
17	....	....	....	2.95N	2.95	.357	....	44
20	3.50	3.85	3.50	3.85	3.95	.453	63	100
21	4.20	4.20	4.20	4.20	4.30	.469	5	104
22	4.20	5.10	4.20	5.05	5.15	.539	34	134
23	....	5.60B	....	5.45B	5.35	.551	1	135
24	4.80	5.30	4.70A	5.20	4.95	.517	127	256
27	5.15	5.55B	5.15	5.15	5.15	.512	1	256
28	4.00	4.00	4.00	4.00	3.80	.447	3	259
29	3.80	4.15	3.80	4.00	3.95	.471	9	260
30	4.10	4.10	3.40	3.40	3.25	.405	17	263
31	3.75	3.75	3.60	3.60	3.35	.424	2	264

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.50	4.95	4.50	4.80	5.00	.544	66	302
4	5.70	5.80B	5.55A	5.70	5.75	.590	1	302
5	5.25	5.25	4.80	4.80	4.60	.590	9	310
6	4.40	4.50B	4.35	4.35	4.40	.505	10	306
7	4.20	4.20	4.00A	4.20	4.25	.492	2	308
10	3.75	3.75	3.75	3.75	3.70	.435	1	309
11	3.70	3.70	3.50	3.60	3.60	.431	15	314
12	3.30	3.50	3.20	3.50	3.40	.422	5	314
13	3.20	3.20	3.00	3.00	3.05	.384	178	487
14	3.15	3.15	2.80	3.00	2.75	.374	15	499
17	Exchange Closed; President's Day							
18	2.50	2.70	2.25	2.25	2.30	.305	6	499
19	2.20	2.25	1.65	2.25	1.90	.250	9	504
20	1.90	2.05	1.90	2.05	1.90	.251	6	510
21	1.95	2.05B	1.95	1.95	1.80	.245	11	521
24	1.60	1.60	1.50	1.50	1.25	.160	12	531
25	1.10	1.20	1.10	1.20	1.20	.146	28	537
26	1.10	1.10	1.10	1.10	1.20	.151	....	533
27	1.50	1.50	1.50	1.50	1.50	.174	4	533
28	2.20	2.30B	2.20	2.20	2.20	.315	1	534

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.50	2.50	2.05	2.05	2.15	.289	32	546
4	1.90	1.90	1.75A	1.75A	1.65	.222	15	560
5	....	2.10B	....	2.10B	1.95	.262	7	567
6	1.90	2.60B	1.90	2.60B	2.35	.304	2	567
7	....	....	2.10A	2.10A	1.90	.268	....	567
10	2.20	2.40	1.90	1.90	2.00	.275	110	537
11	1.85	1.85	1.65	1.85	1.65	.236	9	540
12	1.25	1.45	1.25	1.45	1.45	.218	2	540
13	1.60	1.65	1.55A	1.65	1.60	.243	4	539
14	1.60	1.60	1.60	1.60	1.35	.208	1	529
17	1.40	1.50	1.40	1.50	1.45	.216	21	537
18	1.35	1.35	1.35	1.35	1.10	.176	11	542
19	1.05	1.05	1.05	1.05	.95	.150	30	542
20	.90	.90	.85	.85	.75	.124	12	552

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1375 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.70	.70	.55	.60B	.65	.085	7	552
24	....	.90B	....	.90B	1.00	.157	....	544
25	1.30	1.30	1.30	1.30	1.20	.197	10	543
26	....	....	1.15A	1.15A	1.10	.182	....	543
27	....	....	.95A	1.05A	.95	.158	....	543
28	Exchange Closed; Good Friday							
31	1.15	1.20	1.00	1.00	1.05	.173	5	548

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.25	1.25	1.00	1.10	1.00	.170	7	548
2	1.15	1.20B	1.15	1.20B	1.25	.210	....	548
3	....	....	1.15A	1.20A	1.20	.199	1	548
4	1.35	1.35	1.10A	1.25	1.25	.223	9	545
7	....	....	1.00A	1.00A	.95	.169	100	545
8	.75	.90B	.75	.90B	1.00	.169	10	545
9	....	....	....	1.00N	.85	.156	....	545
10	.95	.95	.70A	.70A	.60	.112	4	549
11	.50	.55B	.50	.50	.55	.114	2	549
14	.55	.55	.55	.55	.55	.112	....	549
15	....	....	....	.55N	.50	.106	7	556
16	....	....	.40A	.40A	.25	.059	....	556
17	.20	.20	.20	.20	.20	.037	5	556
18	.10	.10	.10	.10	.15	.034	1	555
21	....	.20B	....	.20B	.20	.040	....	555
22	....	....	....	.20N	.20	.037	....	548
23	....	....	....	.20N	.15	.022	....	548
24	.20	.20	.20	.20	.20	.018	25	548
25	.20	.20	.15	.15	.10	.010	21	563
28	.05	.05	.05	.05	.10	.007	1	562
29	....	....	....	.10N	.10	.009	40	562
30	.05	.05	.05	.05	.10	.010	24	538

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.05	.05	.05	.15	.028	2	536
2	....	....	....	.15N	.10	.015	....	536
5	....	....	....	.10N	.10	.006	....	536
6	....	....	....	.10N	.10	.006	....	536
7	....	....	....	.10N	.10	.004	....	536
8	....	....	....	.10N	.10	.004	....	536
9	....	....	....	.10N	.10	.004	....	536
12	....	....	....	.10N	.05	.001	....	536
13	.10	.10	.10	.10	.10	.002	2	536
14	.10	.10	.10	.10	.10	.002	2	536
15	.05	.05	.05	.05	.05	.001	1	535
16	....	....	....	.05N	.05	.003	....	535
19	....	....	....	.05N	....	.000	....	535
20	CAB	CAB	CAB	CAB	CAB	.001	....	505
21	CAB	CAB	CAB	CAB	CAB	.001	....	505
22	CAB	CAB	CAB	CAB	.05	.003	....	505
23	....	....	....	.05N	....	.002	....	505
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	505
28	CAB	CAB	CAB	CAB	CAB	.000	....	505
29	CAB	CAB	CAB	CAB	CAB	.000	....	505
30	CAB	CAB	CAB	CAB	CAB	.000	....	505

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	505
3	CAB	CAB	CAB	CAB	CAB	.000	....	505
4	CAB	CAB	CAB	CAB	CAB	.000	....	505
5	CAB	CAB	CAB	CAB	CAB	.000	....	505

JUNE 1986 1400 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	3.50	3.75	3.30A	3.30A	3.05	.368	11	1024
3	3.60	4.00	3.60	4.00	3.95	.428	16	1024
6	4.20	4.20	3.90A	4.15A	4.05	.440	....	1024
7	3.85	4.00	3.65	3.90	3.75	.420	16	1029
8	3.90	3.90	3.90	3.90	3.75	.422	2	1030
9	3.90	3.90	2.80	2.80	2.85	.340	53	1031
10	....	3.20B	....	3.10B	3.50	.404	....	1031
13	....	3.85B	....	3.50N	3.75	.419	....	1031
14	3.95	3.95	3.95	3.95	4.05	.445	100	1131
15	4.10	4.10	3.70	3.70	3.85	.428	101	1232
16	3.85	3.85	3.85	3.85	4.00	.449	2	1232
17	4.00	4.00	4.00	4.00	4.05	.450	10	1232
20	4.90	5.00	4.90	5.00	5.20	.551	11	1237
21	5.75	5.75	5.50A	5.65A	5.65	.567	2	1231
22	6.15	6.70	5.75	6.30	6.70	.635	131	1198
23	7.05	7.15	7.00	7.00A	6.85	.647	10	1198
24	6.45	6.75	6.30A	6.30A	6.40	.615	5	1200

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1400 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	6.90	7.00B	6.90	6.90	6.80	.611	1	1201
28	5.20	5.45B	5.20	5.30	5.10	.547	136	1297
29	....	5.75B	....	5.10N	5.25	.572	....	1297
30	5.00	5.00	5.00	5.00	4.45	.506	1	1298
31	4.75	4.75	4.75	4.75	4.55	.526	1	1299

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.10	6.15	6.05	6.15	6.50	.644	19	1302
4	7.80	7.80	7.15	7.15	7.25	.687	103	1301
5	6.15	6.15	6.15	6.15	6.05	.687	2	1301
6	....	6.10B	5.75A	5.90A	5.85	.607	....	1201
7	5.40	5.65	5.40	5.60	5.65	.596	110	1298
10	5.10	5.25	4.80	4.90B	4.95	.541	173	1396
11	4.85	4.85	4.70	4.75	4.85	.537	11	1407
12	4.50	4.50	4.50	4.50	4.60	.529	4	1411
13	4.30	4.30	4.15	4.15	4.15	.490	2	1413
14	4.15	4.15	4.00	4.00	3.90	.480	4	1417
17	Exchange Closed; President's Day							
18	3.60	3.90	3.60	3.90	3.35	.407	16	1433
19	3.10	3.10	2.25A	3.00	2.80	.345	108	1541
20	2.70	2.95	2.55A	2.85	2.80	.347	26	1566
21	3.10	3.10	2.70	2.75	2.60	.342	38	1603
24	2.30	2.40	1.85	1.85	1.85	.239	55	1649
25	1.55	1.75	1.45	1.60B	1.80	.221	29	1658
26	1.60	2.00	1.60	2.00	1.85	.228	6	1664
27	1.75	2.40	1.70A	2.30	2.10	.258	12	1674
28	2.45	3.40	2.45	3.40	3.20	.403	18	1689

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.60	3.80	2.90	2.90	3.00	.376	118	1713
4	2.50	2.65	2.40	2.40	2.30	.300	54	1759
5	2.40	3.00	2.40	2.90A	2.75	.346	23	1748
6	2.90	3.55	2.65	3.20A	3.30	.393	185	1849
7	2.90	3.00	2.00	2.75B	2.75	.354	68	1912
10	3.00	3.30	2.55	2.75	2.85	.363	46	1940
11	2.50	2.55	2.35	2.35	2.40	.319	263	1989
12	1.85	2.25	1.85	2.25	2.15	.298	124	1968
13	2.25	2.30B	2.10	2.25	2.35	.327	51	1985
14	2.15	2.30	1.95	2.00A	2.00	.287	6	1988
17	2.10	2.10	2.05	2.05	2.10	.298	7	1986
18	2.00	2.05	1.70	1.70	1.75	.251	273	1828
19	1.60	1.60	1.30	1.40	1.40	.218	139	1841
20	1.15	1.40	1.15	1.25	1.15	.186	47	1751
21	1.10	1.10	.90	.90	.95	.134	221	1766
24	1.20	1.50	1.20	1.50	1.50	.231	340	1631
25	1.80	2.05	1.75	1.80B	1.85	.281	154	1687
26	1.75	1.75	1.50	1.60	1.70	.262	125	1529
27	1.50	1.50	1.25	1.25	1.45	.233	8	1523
28	Exchange Closed; Good Friday							
31	1.80	1.80	1.60A	1.70A	1.60	.254	....	1523

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.70	1.75	1.40	1.40	1.55	.252	27	1521
2	1.40	1.95	1.40	1.95	1.95	.301	48	1483
3	1.80	1.95	1.65	1.90	1.80	.289	9	1486
4	2.00	2.10	1.95	1.95	2.00	.318	29	1485
7	1.70	1.70	1.40	1.40	1.45	.254	15	1491
8	1.25	1.45B	1.10	1.45B	1.55	.254	27	1490
9	1.45	1.50B	1.30	1.30	1.35	.238	267	1631
10	1.30	1.35B	1.00	1.00	.95	.181	19	1687
11	1.00	1.10	.90	1.05	.95	.185	363	1647
14	.90	1.00B	.90	.90	.90	.184	5	1595
15	....	....	....	.90N	.85	.177	....	1595
16	.55	.55	.50	.55	.50	.108	25	1609
17	.40	.40	.30	.35B	.35	.073	132	1626
18	.40	.40	.40	.40	.30	.069	5	1637
21	.40	.40	.40	.40	.40	.080	5	1642
22	.40	.45B	.40	.40	.35	.075	348	1662
23	....	....	....	.35N	.30	.048	....	1579
24	.30	.30	.30	.30	.30	.040	80	1579
25	.30	.30	.25	.25	.20	.025	30	1609
28	....	....	....	.20N	.15	.018	10	1619
29	....	....	....	.15N	.20	.024	....	1619
30	.15	.15	.15	.15	.15	.025	73	1681

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.25B	....	.25B	.25	.064	....	1679
2	.20	.20	.20	.20	.25	.038	16	1695
5	.15	.15	.15	.15	.15	.018	30	1725
6	....	....	....	.15N	.15	.018	100	1825
7	....	....	....	.15N	.15	.013	15	1840
8	.15	.15	.15	.15	.15	.015	1	1840

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1400 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.10	.10	.10	.10	.15	.015	100	1910
12	.05	.05	.05	.05	.10	.005	10	1940
13	.10	.10	.10	.10	.15	.008	4	1942
14	.15	.15	.15	.15	.15	.008	2	1938
15	.05	.15	.05	.10	.10	.006	102	1938
16	.15	.15	.15	.15	.10	.013	7	1942
19	.10	.10	.10	.10	.05	.003	2	1940
20	....	....	....	.05N	.05	.007	....	1924
21	....	....	....	.05N	.10	.008	....	1917
22	.15	.15	.15	.15	.10	.019	1	1917
23	.10	.10	.10	.10	.10	.015	268	2164
26	Exchange Closed; Memorial Day							
27	....	....	....	.10N	.05	.001	....	2164
28	....	....	....	.05N	.05	.001	....	2164
29	....	....	....	.05N	.05	.002	....	2164
30	....	....	....	.05N	.05	.006	....	2164

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	3	2161
3	CAB	CAB	CAB	CAB	CAB	.000	....	2161
4	CAB	CAB	CAB	CAB	CAB	.000	....	2156
5	CAB	CAB	CAB	CAB	CAB	.000	....	2156

JUNE 1986 1425 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	5.00	5.00	4.35A	4.35A	4.10	.443	76	483
3	4.90	5.20	4.90	5.20	5.20	.518	2	484
6	5.10	5.30B	5.10	5.15B	5.30	.531	1	484
7	5.00	5.00	4.80	4.80	4.95	.512	2	483
8	5.25	5.25	5.25	5.25	4.95	.513	1	484
9	4.70	4.70	3.75A	3.90A	3.90	.428	35	510
10	4.20	4.40	4.20	4.40	4.60	.495	6	510
13	5.60	5.60	5.00A	5.00A	4.95	.512	25	521
14	....	5.20B	....	5.20B	5.35	.539	....	521
15	4.95	4.95	4.95	4.95	5.10	.522	5	521
16	....	....	....	5.10N	5.25	.543	....	521
17	....	....	....	5.25N	5.25	.545	....	521
20	....	6.00B	....	6.00B	6.75	.644	....	521
21	....	7.00B	....	6.90B	7.20	.659	....	521
22	7.60	7.60	7.40A	7.60	8.40	.721	15	509
23	....	8.70B	....	8.70B	8.60	.732	3	509
24	....	....	8.00A	8.00A	8.05	.704	....	506
27	....	8.65B	....	8.05N	8.20	.701	....	506
28	....	....	6.60A	6.60A	6.60	.643	....	506
29	....	6.90B	....	6.90B	6.80	.666	....	506
30	....	....	6.45A	6.45A	5.90	.604	....	506
31	....	6.20B	....	6.20B	6.05	.624	....	506

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	7.50	7.60	7.50	7.60	8.20	.733	15	501
4	9.55	9.55	8.90A	9.10	9.20	.771	54	538
5	8.20	8.20	7.70	7.70	7.65	.771	56	499
6	....	7.70B	....	7.65N	7.45	.701	....	499
7	6.30	6.55	6.30	6.55	7.30	.692	10	501
10	6.40	6.40	6.40	6.40	6.40	.642	1	501
11	....	....	6.20A	6.20A	6.35	.639	....	501
12	6.25	6.25	6.00A	6.25	6.15	.632	1	501
13	5.65	5.65	5.60A	5.60A	5.55	.595	1	501
14	5.75	5.75	5.65	5.65	5.25	.585	2	503
17	Exchange Closed; President's Day							
18	4.85	5.15	4.65	4.65	4.50	.514	28	524
19	4.20	4.20	3.30A	4.00	3.80	.450	42	557
20	3.75	3.85	3.50	3.75	3.80	.452	221	758
21	4.20	4.20	3.65A	3.80A	3.60	.448	110	866
24	3.40	3.40	2.65	2.65	2.60	.333	22	877
25	2.35	2.70	2.10	2.60	2.60	.313	144	995
26	2.65	2.65	2.40	2.60B	2.65	.322	38	1014
27	2.50	3.10	2.45A	3.10	2.95	.357	13	1025
28	3.10	4.50	3.10	4.50	4.25	.495	90	1025

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.60	4.80	3.90	3.90	4.10	.468	52	1031
4	3.80	3.80	3.50	3.60	3.25	.386	61	1067
5	3.35	4.20	3.35	4.20	3.75	.436	53	1103
6	3.70@.55	4.40B	3.45	4.20	[illegible].40	.486	96	1074
7	4.20	4.20	3.45A	3.85	3.[illegible]5	.445	5	1077
10	4.10	4.25	3.90	3.90	3.85	.456	16	1058
11	3.70	3.70	3.35	3.50	3.35	.409	6	1062
12	2.60	3.15	2.60	3.00	3.05	.387	89	1124
13	3.05	3.30B	3.05	3.10	3.35	.420	5	1122
14	3.20	3.20	2.85	2.95	2.85	.377	6	1116

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1425 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	3.10	3.10	2.80	2.95	3.00	.390	20	1129
18	3.25@.15	3.25	2.40	2.50	2.45	.338	28	1127
19	2.50	2.50	1.90	1.90	2.05	.300	197	1239
20	1.75@2.00	2.05	1.60	1.60	1.70	.263	207	1294
21	1.50	1.60	1.30	1.35	1.35	.199	90	1316
24	1.90	2.25	1.90	2.15B	2.25	.318	65	1336
25	2.70	3.00	2.45A	2.80	2.70	.376	108	1260
26	2.50	2.50	2.20	2.35	2.45	.356	8	1255
27	2.05	2.25	2.00	2.20	2.20	.323	254	1307
28	Exchange Closed: Good Friday							
31	2.70	2.70	2.35A	2.45	2.40	.350	10	1302

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.40	2.50B	2.20	2.20	2.35	.348	79	1253
2	2.25	2.75B	2.10	2.75B	2.85	.404	9	1259
3	2.65	2.70B	2.50A	2.65	2.65	.391	26	1274
4	2.80	3.10	2.80	3.00	2.95	.425	46	1249
7	....	....	2.30A	2.30A	2.25	.355	....	1249
8	2.35	2.35	1.95A	2.35	2.35	.355	2	1249
9	2.30	2.30	2.25A	2.25A	2.10	.338	10	1249
10	2.05	2.05	1.30A	1.60	1.55	.269	14	1247
11	1.60	1.60	1.50	1.50	1.55	.275	6	1248
14	1.40	1.45	1.40	1.45	1.50	.277	55	1243
15	1.45	1.45	1.40	1.40	1.40	.269	16	1242
16	1.00	1.00	.85	.90	.90	.178	14	1239
17	.85	.90	.45	.60	.65	.128	32	1236
18	.65	.65	.65	.65	.55	.123	2	1236
21	.65	.70B	.65	.65	.70	.143	5	1238
22	....	....	.65A	.70N	.65	.135	....	1238
23	.55	.55	.50	.50	.50	.093	300	1187
24	.45	.50	.40	.45	.40	.081	21	1194
25	.45	.45	.40	.40	.30	.054	69	1214
28	....	....	....	.30N	.25	.042	5	1219
29	....	....	....	.25N	.25	.054	....	1219
30	.25	.25	.25	.25	.25	.057	237	1322

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.55B	....	.55B	.50	.126	10	1332
2	.45	.45	.45	.45	.35	.081	2	1332
5	.25	.25	.25	.25	.25	.045	15	1332
6	.30	.30	.30	.30	.25	.045	4	1328
7	.25	.25	.25	.25	.25	.035	125	1451
8	.20	.25	.20	.25	.25	.040	4	1413
9	....	....	....	.25N	.20	.040	....	1413
12	....	....	....	.20N	.20	.018	....	1413
13	....	....	....	.20N	.20	.026	....	1413
14	.10	.15	.10	.15	.20	.026	3	1415
15	....	....	....	.20N	.15	.023	....	1415
16	.20	.20	.20	.20	.15	.044	2	1417
19	....	....	....	.15N	.10	.014	....	1417
20	....	....	....	.10N	.10	.029	....	1417
21	....	....	....	.10N	.15	.034	....	1415
22	....	....	....	.15N	.20	.069	....	1415
23	.20	.20	.20	.20	.20	.062	10	1405
26	Exchange Closed: Memorial Day							
27	.10	.10	.10	.10	.10	.014	70	1375
28	.10	.10	.10	.10	.10	.015	103	1396
29	....	....	....	.10N	.10	.023	....	1396
30	....	....	....	.10N	.10	.052	....	1395

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	.05	.011	8	1387
3	....	....	....	.05N	....	.000	....	1387
4	CAB	CAB	CAB	CAB	CAB	.000	....	1387
5	CAB	CAB	CAB	CAB	CAB	.000	....	1387

JUNE 1986 1450 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	5.60A	5.60A	5.35	.519	....	35
3	....	6.45B	....	6.45B	6.55	.606	....	35
6	6.40	6.80B	6.40	6.60B	6.75	.619	10	45
7	....	....	6.30A	6.30A	6.35	.601	....	45
8	6.50	6.50	6.30A	6.50	6.35	.603	1	46
9	....	....	....	6.35N	5.15	.519	....	46
10	....	5.90B	....	5.90B	6.05	.586	....	46
13	....	6.50B	....	6.05N	6.40	.603	....	46
14	....	6.80B	....	6.80B	6.85	.629	....	46
15	....	....	....	6.85N	6.55	.613	....	46
16	....	....	....	6.55N	6.75	.634	....	46
17	....	....	6.70A	6.75N	6.75	.636	....	46
20	7.85	8.35B	7.85	8.35B	8.40	.727	10	56

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1450 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	8.30@.20	8.65B	8.20	8.65B	9.00	.741	26	50
22	9.60	9.60	9.30A	9.60	10.15	.795	1	50
23	....	10.60B	....	10.60B	10.45	.805	....	50
24	....	....	9.75A	9.75A	9.85	.781	....	50
27	....	10.55B	....	9.85N	10.00	.779	....	50
28	....	....	8.50A	8.50A	8.30	.729	....	50
29	....	8.70B	....	8.70B	8.55	.750	....	50
30	....	....	....	8.55N	7.55	.695	....	50
31	....	7.70B	....	7.70B	7.75	.713	....	50

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	9.50	9.50	9.50	9.50	10.10	.809	15	47
4	10.65	11.35B	10.65	11.00	11.15	.840	6	45
5	9.35	9.50B	9.35	9.50B	9.50	.840	2	45
6	8.45	8.45	8.45	8.45	9.25	.782	4	49
7	8.90	8.90	8.55A	8.90	9.05	.775	2	46
10	....	....	8.45A	8.45A	8.10	.733	....	46
11	....	....	7.90A	7.90A	8.05	.730	....	46
12	....	....	7.60A	8.05N	7.80	.724	....	46
13	....	....	....	7.80N	7.20	.692	....	46
14	....	....	7.10A	7.10A	6.85	.683	....	46
17	Exchange Closed: President's Day							
18	....	....	6.35A	6.35A	5.95	.619	....	46
19	5.50	5.50	4.30A	5.50	5.15	.557	1	47
20	4.70	5.10B	4.70	5.10B	5.15	.559	13	60
21	4.80	5.30B	4.80	5.05	4.85	.555	1	57
24	4.55	4.60	3.90	3.90	3.65	.437	212	267
25	3.35	3.35	3.20	3.30B	3.55	.416	39	285
26	3.60	3.85	3.30A	3.80	3.65	.426	35	304
27	3.45	4.40	3.30A	4.10	4.15	.465	28	326
28	4.40	5.80	4.15	5.70	5.65	.586	173	489

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.30	6.30	5.25	5.25	5.45	.560	69	544
4	5.30	5.30	4.40	4.60	4.60	.477	12	540
5	4.45	5.30B	4.45	4.95	5.00	.529	5	540
6	5.00	6.10	4.80	5.65	5.75	.579	13	537
7	4.85	5.05	4.40	4.80	5.00	.539	39	548
10	5.20	5.60B	5.20	5.25A	5.15	.551	5	546
11	4.70	4.70	4.55	4.55	4.55	.504	13	548
12	3.85	4.20B	3.65	3.95	4.15	.481	12	551
13	4.40	4.50B	4.20	4.20	4.55	.516	252	794
14	4.25	4.25	3.90	4.00@3.90	3.95	.472	12	798
17	4.10	4.10	3.95	4.10	4.05	.487	37	809
18	3.90	3.90	3.50	3.50	3.40	.433	31	837
19	3.40@.50	3.50	2.85	2.85	3.00	.393	56	888
20	2.80	2.90	2.50	2.60	2.55	.351	52	933
21	2.50	2.50	1.90	1.90	2.00	.277	63	945
24	2.80	3.15	2.75	3.10	3.25	.415	37	944
25	4.00	4.20	3.55A	3.70	3.85	.478	62	959
26	3.80	3.80	3.40	3.45	3.50	.457	107	1061
27	3.10	3.35	3.00	3.20A	3.15	.423	5	1066
28	Exchange Closed: Good Friday							
31	3.60	3.70B	3.40A	3.60	3.45	.455	1	1067

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.25	3.55B	3.25	3.25	3.35	.452	38	1077
2	3.50	3.90B	3.30A	3.90B	3.90	.513	4	1068
3	3.80	4.00	3.50A	3.90	3.80	.500	19	1072
4	4.00	4.50B	3.85	4.25	4.20	.536	67	1070
7	4.00	4.00	3.50A	3.50A	3.30	.465	76	1107
8	2.90	3.50B	2.65	3.35	3.40	.465	59	1122
9	3.50	3.50	3.05	3.05	3.10	.449	4	1122
10	3.10	3.20	2.50	2.55	2.35	.373	249	926
11	2.55	2.55	2.30	2.50	2.40	.381	105	852
14	2.35	2.40	2.30	2.30	2.30	.387	207	890
15	....	....	....	2.30N	2.20	.379	....	890
16	1.45	1.60	1.30	1.45	1.40	.271	114	894
17	1.40	1.40	.85	1.05	1.05	.206	208	1058
18	1.00	1.20	1.00	1.00	.95	.200	109	1092
21	1.05	1.25B	1.05	1.10	1.10	.230	123	1155
22	1.00	1.25	1.00	1.15	1.10	.221	451	1154
23	.90	.95	.75	.75	.75	.162	266	1278
24	.70@.75	.75	.60	.60	.65	.144	55	1231
25	.70	.90B	.60	.60A	.55	.103	19	1237
28	.50	.50	.45A	.45A	.40	.085	9	1230
29	....	.45B		.45B	.45	.106	....	1230
30	.45	.55	.45	.55	.55	.112	53	1210

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1450 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	.65A	1.00	.95	.218	2	1210
2	....	....	.75A	.75A	.60	.153	....	1210
5	.50	.50	.50	.50	.40	.096	....	1210
6	.55	.55	.45A	.45A	.40	.098	11	1211
7	....	....	....	.40N	.35	.080	....	1210
8	.25@.30	.30	.25	.30	.35	.090	4	1210
9	....	....	....	.35N	.35	.091	....	1210
12	....	....	.25A	.35N	.30	.050	....	1210
13	.25	.35	.25	.35	.30	.067	17	1198
14	.25	.25	.25	.25	.30	.069	8	1196
15	.20	.30	.20	.25	.25	.064	27	1207
16	....	....	....	.25N	.30	.111	....	1208
19	.20	.20	.20	.20	.20	.047	51	1207
20	.35	.35	.35	.35	.25	.088	2	1206
21	....	....	....	.25N	.25	.105	....	1206
22	.35	.50	.35	.45	.55	.182	99	1250
23	.50	.55	.30	.45	.40	.175	107	1258
26	Exchange Closed; Memorial Day							
27	.30	.30	.20	.20	.15	.072	28	1315
28	.10	.10	.10	.10	.15	.080	2	1313
29	....	....	....	.15N	.20	.119	....	1313
30	.20	.50	.20	.30	.35	.223	8	1307

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.25	.25	.15	.15	.25	.132	23	1289
3	CAB	CAB	CAB	CAB	.05	.018	9	1280
4	.05	.05	.05	.05	.05	.012	3	1280
5	.05	.05	CAB	CAB	CAB	.000	3	1278
6	CAB	CAB	CAB	CAB	CAB	.000	14	....

JUNE 1986 1475 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	7.10A	7.10A	6.80	.593	....	24
3	....	7.85B	....	7.85B	8.15	.687	....	24
6	....	8.40B	....	8.25B	8.40	.700	....	24
7	....	....	7.90A	7.90A	7.95	.683	....	24
8	....	....	7.90A	7.95N	7.95	.686	....	24
9	....	....	....	7.95N	6.55	.607	....	24
10	....	7.10B	....	7.10B	7.60	.670	....	24
13	....	8.30B	....	7.60N	8.00	.687	....	24
14	....	8.30B	....	8.30B	8.55	.711	....	24
15	....	....	....	8.55N	8.20	.697	....	24
16	....	....	....	8.20N	8.40	.716	....	24
17	....	....	....	8.40N	8.45	.718	....	24
20	....	9.20B	....	9.20B	10.35	.799	....	24
21	....	10.55B	....	10.55B	10.90	.811	....	24
22	11.30	11.50B	11.30	11.30	12.20	.855	1	25
23	12.80	12.80	12.80	12.80	12.50	.863	....	25
24	....	....	11.70A	11.70A	12.00	.844	....	25
27	12.00	12.60B	12.00	12.00	12.00	.843	....	25
28	....	....	10.30A	10.30A	10.05	.802	1	26
29	....	10.60B	....	10.60B	10.45	.820	....	26
30	....	....	....	10.45N	9.40	.774	....	26
31	....	9.60B	....	9.60B	9.65	.790	....	26

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	12.10	12.10	12.10	12.10	12.15	.868	1	26
4	....	13.50B	....	12.40B	13.05	.892	....	26
5	....	....	12.40A	12.40A	11.25	.892	....	26
6	....	....	....	11.25N	11.20	.848	....	26
7	....	....	10.50A	10.50A	11.00	.842	....	26
10	....	....	10.40A	10.40A	9.90	.809	....	26
11	....	....	9.80A	9.80A	9.95	.807	....	26
12	....	....	9.55A	9.95N	9.65	.802	....	26
13	....	....	....	9.65N	9.00	.776	....	26
14	....	....	8.85A	8.85A	8.65	.769	....	26
17	Exchange Closed; President's Day							
18	....	....	8.10A	8.10A	7.65	.714	....	26
19	....	....	7.20A	7.20A	6.60	.657	....	26
20	6.00	6.25	6.00	6.25	6.65	.660	4	30
21	....	6.90B	....	6.65N	6.35	.657	....	30
24	5.85	5.85	5.10	5.10	4.90	.545	4	30
25	4.30	4.75	4.30	4.75	4.80	.523	63	67
26	4.80	5.00B	4.70	5.00B	4.85	.534	118	178
27	4.60	5.60	4.40A	5.60	5.40	.574	86	234
28	5.60	6.65	5.60	6.65	7.25	.671	17	226

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	7.20	7.75B	7.20	7.20	7.00	.648	12	224
4	5.80	5.80	5.75A	5.80	5.85	.568	2	223
5	6.40	6.40	6.40	6.40	6.45	.618	1	223

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1475 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	7.00	7.00	7.00	7.00	7.40	.666	....	223
7	6.00	6.00	6.00	6.00	6.50	.628	6	227
10	....	7.30B	....	6.50N	6.65	.641	....	227
11	....	....	6.50A	6.55A	5.95	.596	....	227
12	5.20	5.20	5.20	5.20	5.50	.575	2	222
13	6.15	6.15	6.15	6.15	6.05	.609	2	223
14	5.50	5.50	5.40A	5.50	5.30	.567	100	223
17	....	5.50B	....	5.35B	5.45	.584	....	223
18	....	....	....	5.45N	4.70	.530	....	122
19	4.45	4.45	4.10	4.10	4.10	.490	10	135
20	3.95	3.95	3.45	3.50	3.60	.447	17	149
21	3.40	3.40	2.75	2.75	2.85	.367	78	198
24	3.95	4.30	3.95	4.30	4.45	.516	61	220
25	5.20	5.55B	4.90A	5.20	5.20	.580	4	222
26	5.25	5.25	4.65	4.80	4.85	.560	5	224
27	4.20	4.30	4.15	4.30	4.40	.525	17	235
28	Exchange Closed; Good Friday							
31	4.80	4.95B	4.80	4.80	4.75	.561		236

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.05	5.05	4.55	4.55	4.65	.559	44	245
2	4.50	5.30	4.45	5.30	5.50	.619	2	243
3	5.00	5.15B	5.00	5.05B	5.20	.607	20	247
4	6.20	6.20	5.60	5.60	5.70	.642	22	245
7	5.50	5.50	4.85A	4.85A	4.70	.576	12	230
8	4.05	4.70B	3.80	4.70B	4.80	.576	17	242
9	....	....	....	4.80N	4.40	.562	....	239
10	4.65	4.65	3.50	3.50	3.50	.485	2	238
11	3.70	3.90	3.45	3.45	3.50	.495	26	257
14	3.75	3.75	3.40	3.40	3.45	.505	16	264
15	3.45	3.45	3.40A	3.40A	3.35	.498	25	288
16	2.25	2.40	2.10	2.30	2.25	.380	106	381
17	2.30	2.30	1.50A	1.70	1.65	.304	66	427
18	1.95	1.95	1.70A	1.70A	1.55	.298	6	430
21	2.00	2.00	1.90	1.90	1.85	.339	7	430
22	1.65	1.95	1.65	1.70	1.80	.329	16	433
23	1.55	1.60	1.20	1.20	1.30	.255	38	445
24	1.10	1.30	1.10	1.15	1.20	.234	61	466
25	1.30@ 15	1.30	.95	.95	.90	.176	17	469
28	.95	.95	.75A	.80A	.75	.153	15	453
29	.80	.80	.80	.80	.80	.185	1	453
30	.85	.85	.70	.70	.90	.195	23	473

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.10	1.75B	1.05	1.75B	1.65	.339	50	484
2	1.05	1.20	1.05	1.20	1.15	.256	30	504
5	.70	.80B	.70	.80B	.80	.178	1	505
6	.80	.90B	.80	.80	.75	.182	18	496
7	....	....	....	.75N	.65	.157	....	496
8	.60	.60	.60	.60	.70	.174	8	494
9	.60	.75	.60	.70A	.70	.177	5	496
12	....	....	.50A	.55A	.40	.112	....	496
13	.60	.60	.50	.50	.55	.146	32	528
14	.60	.60	.60	.60	.55	.151	10	534
15	.45	.50	.45	.50	.45	.145	120	578
16	.55	.60B	.55	.60B	.65	.228	10	586
19	....	....	.50A	.50A	.35	.125	....	584
20	.60	.60	.55	.55	.60	.206	10	593
21	.70	.70	.70	.70	.65	.240	8	579
22	.80	1.20	.80	1.20	1.15	.367	104	620
23	1.10	1.25	.80	.80	1.00	.366	220	647
26	Exchange Closed; Memorial Day							
27	.80	.80	.40	.40	.45	.224	72	617
28	.40	.50B	.40	.50B	.55	.255	1	617
29	.65	.65	.55	.65	.75	.349	30	627
30	1.00	1.35	1.00	1.20	1.20	.536	222	611

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.30	1.35	.85A	1.00	1.00	.505	107	613
3	.35	.50	.20	.50	.45	.217	23	614
4	.65	.65	.35	.40	.45	.261	52	589
5	.35	.35	.15A	.15A	.10	.017	44	608
6	CAB	CAB	CAB	CAB	CAB	.002	13	....

JUNE 1986 1500 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	8.80A	8.80A	8.40	.663	....	8
3	....	9.95B	....	9.95B	10.00	.759	....	8
6	....	10.30B	....	10.05B	10.20	.771	....	8
7	....	....	9.65A	9.65A	9.70	.757	....	8
8	....	....	9.60A	9.70N	9.75	.759	....	8

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1500 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	9.75N	8.15	.688	....	8
10	....	9.20B	....	9.20B	9.35	.746	....	8
13	....	10.20B	....	9.35N	9.75	.762	....	8
14	....	10.15B	....	10.15B	10.40	.782	....	8
15	....	....	....	10.40N	10.05	.770	....	8
16	....	....	....	10.05N	10.30	.787	....	8
17	....	....	....	10.30N	10.35	.789	....	8
20	....	12.30B	....	12.30B	12.40	.857	....	8
21	....	....	12.30A	12.40N	12.95	.866	....	8
22	....	13.50B	....	13.50B	14.35	.901	....	8
23	....	14.85B	....	14.85B	14.70	.907	....	8
24	....	....	13.90A	13.90A	14.10	.893	....	8
27	....	14.40B	....	14.10N	14.10	.893	....	8
28	....	....	12.35A	12.35A	12.15	.861	....	8
29	....	12.75B	....	12.75B	12.55	.875	....	8
30	....	....	....	12.55N	11.20	.838	....	8
31	....	11.50B	....	11.50B	11.65	.851	....	8

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	14.30	14.30	14.30	14.30	14.30	.913	2	6
4	....	15.60B	....	14.40B	15.30	.931	....	6
5	....	....	14.60A	14.60A	13.45	.931	....	6
6	....	....	....	13.45N	13.35	.898	....	6
7	....	....	12.50A	12.60A	13.25	.894	....	6
10	....	....	12.40A	12.40A	12.00	.869	....	6
11	....	....	....	12.00N	12.05	.868	....	6
12	....	....	11.50A	12.05N	11.70	.864	....	6
13	....	....	....	11.70N	11.00	.843	....	6
14	....	....	....	11.00N	10.70	.838	....	6
17	Exchange Closed: President's Day							
18	....	....	10.00A	10.00A	9.15	.794	....	6
19	....	....	....	9.15N	8.40	.747	....	6
20	....	....	8.20A	8.40N	8.40	.749	....	6
21	....	8.70B	....	8.40N	8.10	.747	....	6
24	7.60	7.60	7.60	7.60	6.35	.647	2	4
25	5.75	5.75	5.60A	5.75	6.30	.627	3	4
26	....	....	....	6.30N	6.30	.638	....	4
27	7.15	7.15	6.00A	7.15	7.00	.675	2	6
28	....	....	....	7.00N	9.10	.746	2	8

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	9.60B	....	9.10N	8.75	.727	....	8
4	....	....	8.05A	8.05A	7.40	.653	....	8
5	....	8.15B	....	8.15B	8.20	.700	....	8
6	....	....	8.10A	8.20N	9.15	.743	....	8
7	....	....	8.10A	8.10A	8.15	.710	....	8
10	....	9.10B	....	8.15N	8.35	.723	....	8
11	7.85	7.85	7.85	7.85	7.60	.682	2	8
12	....	....	6.70A	7.40A	7.10	.663	....	8
13	....	7.65B	....	7.65B	7.65	.695	....	8
14	....	....	7.20A	7.20A	6.80	.656	....	8
17	....	7.10B	....	7.10B	7.05	.674	....	8
18	....	....	6.40A	6.40A	6.20	.624	....	8
19	....	....	5.55A	5.55A	5.50	.585	....	8
20	5.00	5.35B	5.00	5.00	4.85	.544	5	13
21	4.50	4.60	3.95	4.10	3.95	.463	302	308
24	5.25	5.80B	5.25	5.80B	5.85	.615	15	301
25	6.70	7.00	6.60A	6.90A	6.80	.674	7	290
26	....	....	6.10A	6.30A	6.40	.657	....	288
27	5.75	6.15	5.70A	6.05A	5.90	.625	41	328
28	Exchange Closed: Good Friday							
31	6.85	6.85	6.20A	6.20A	6.30	.661	10	336

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.20	6.60B	6.20	6.20	6.25	.660	10	336
2	6.15	6.70B	6.15	6.70B	7.20	.715	....	336
3	....	....	6.60A	7.20N	6.90	.705	10	343
4	....	7.80B	....	7.80B	7.45	.736	....	335
7	....	....	6.55A	6.55A	6.30	.680	....	335
8	5.55	6.35B	5.45A	6.35B	6.40	.680	100	435
9	....	6.45B	....	6.40N	6.00	.668	....	435
10	5.50	6.10B	5.50	5.50	4.90	.597	2	437
11	5.15	5.20B	5.15	5.15	4.95	.607	2	439
14	....	5.05B	4.85A	4.95N	4.90	.620	....	437
15	....	4.95B	4.75A	4.75A	4.75	.615	....	437
16	3.50	3.70	3.00A	3.45A	3.40	.498	207	552
17	3.00	3.10B	2.30	2.70A	2.60	.417	472	838
18	2.70	3.00	2.50	2.65	2.50	.412	58	873
21	3.15	3.25	2.80	2.80	2.85	.461	124	976
22	2.70	3.00	2.50	2.50	2.80	.451	326	1105
23	2.45	2.45	2.10	2.20	2.10	.369	93	1091
24	1.90@2.05	2.10	1.70	2.00	1.95	.345	47	1119
25	2.20	2.20	1.50	1.50	1.50	.274	44	1161

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1500 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	1.40	1.55	1.20A	1.20A	1.20	.248	61	1170
29	1.50	1.50	1.30	1.30	1.40	.292	48	1176
30	1.30	1.40	1.20	1.35	1.55	.306	14	1178

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.75	2.85	1.75	2.80A	2.75	.476	164	1217
2	2.25	2.30B	1.95	1.95	2.00	.384	128	1344
5	1.20	1.55	1.10	1.40	1.40	.292	70	1342
6	1.80	1.85B	1.40A	1.50	1.40	.300	55	1473
7	1.45	1.45	1.15	1.20	1.20	.267	46	1461
8	1.10	1.20	.95	1.20	1.30	.292	191	1457
9	1.25	1.25	1.15	1.25	1.30	.300	241	1411
12	.85	.95	.85	.90A	.80	.215	8	1387
13	.80	1.25	.80	1.10	1.05	.267	155	1316
14	1.10@.30	1.30	.95	.95	1.05	.277	22	1325
15	.90	1.00	.90	.95A	.90	.272	70	1275
16	1.25	1.40	1.15	1.30	1.40	.391	92	1253
19	1.25	1.30	.70	.75	.60	.259	9	1261
20	1.00	1.35	1.00	1.20	1.30	.384	273	1253
21	1.35	1.60	1.25A	1.40	1.50	.434	36	1252
22	1.50@.60	2.50	1.50	2.40A	2.40	.586	128	1220
23	2.30	2.75	1.75	2.20B	2.20	.594	132	1247
26	Exchange Closed: Memorial Day							
27	1.95	2.05	1.05	1.20	1.30	.473	86	1272
28	1.05	1.50B	1.05	1.30	1.45	.530	131	1177
29	1.70	1.90B	1.45	1.90B	1.95	.652	139	1205
30	2.45	3.20	2.45	3.00	3.00	.823	212	1057

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.05	3.05	2.45A	2.60	2.75	.869	11	1046
3	1.10	1.70B	1.10	1.70B	1.55	.692	89	1125
4	1.70	2.25	1.70	2.00A	1.80	.825	3	1112
5	1.50	1.70	.50	.60	.65	.551	205	972
6	.40	.40	CAB	CAB	CAB	.266	621	—

JUNE 1986 1525 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	7.40	8.90B	7.40	8.90B	8.75	.764	4	4
28	....	8.80B	....	8.75N	11.10	.811	....	4

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	11.80B	....	11.10N	10.65	.795	....	4
4	....	....	9.70A	9.70A	9.05	.731	....	4
5	....	9.20B	....	9.20B	10.05	.772	....	4
6	....	....	10.00A	10.05N	11.10	.809	....	4
7	....	....	10.80A	10.80A	10.10	.781	....	4
10	....	11.00B	....	10.10N	10.30	.793	....	4
11	....	....	10.00A	10.00A	9.40	.758	....	4
12	....	....	8.40A	8.40A	8.85	.742	....	4
13	....	9.45B	....	9.45B	9.50	.770	....	4
14	....	....	9.20A	9.20A	8.60	.737	....	4
17	....	8.90B	....	8.90B	8.85	.753	....	4
18	....	....	8.20A	8.20A	7.90	.710	....	4
19	....	....	....	7.90N	7.15	.675	....	4
20	....	....	7.00A	7.15N	6.35	.637	....	4
21	....	....	5.50A	5.50A	4.25	.559	....	4
24	....	6.80B	....	6.80B	7.55	.705	....	4
25	....	8.60B	....	8.60B	8.60	.758	....	4
26	....	....	....	8.60N	8.15	.743	....	4
27	....	....	7.50A	7.50A	7.65	.715	....	4
28	Exchange Closed: Good Friday							
31	....	8.40B	....	8.40B	8.15	.749	....	4

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	8.50B	....	8.15N	8.05	.749	....	4
2	....	8.50B	....	8.50B	9.10	.796	....	4
3	....	....	8.45A	9.10N	8.80	.788	....	4
4	....	9.60B	....	9.60B	9.40	.815	....	4
7	....	....	8.90A	8.90A	8.10	.770	....	4
8	....	....	7.30A	8.10N	8.30	.770	....	4
9	....	....	....	8.30N	7.80	.761	....	4
10	....	8.00B	7.30A	7.30A	6.55	.699	....	4
11	....	6.75B	....	6.75B	6.60	.709	....	4
14	....	6.75B	6.50A	6.50A	6.70	.723	....	4
15	....	....	....	6.70N	6.40	.720	....	4
16	....	....	5.10A	5.10A	4.80	.614	....	4
17	3.75	3.80B	3.50	3.80B	3.85	.536	25	26
18	3.70	4.05B	3.70	3.70	3.70	.532	5	29
21	4.65	4.65	4.30	4.30	4.20	.585	103	114
22	....	4.30B	4.05A	4.20N	4.15	.576	82	196

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1525 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	3.60	3.60	3.35	3.35	3.25	.494	206	320
24..	3.10	3.10	2.90	2.95	2.95	.469	12	332
25..	3.05	3.30B	2.25	2.25	2.35	.391	134	344
28..	2.55	2.55	1.80	1.80	2.00	.366	38	357
29..	2.25	2.25	2.10A	2.25	2.35	.418	4	356
30..	2.30	2.40B	2.20A	2.40B	2.50	.436	3	357

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.00	4.30B	2.90	4.05B	4.10	.614	26	358
2..	3.35	3.35	3.10	3.10	3.15	.524	3	355
5..	2.15	2.30B	2.05	2.25	2.30	.430	37	375
6..	2.50	2.95B	2.40	2.45	2.35	.441	84	455
7..	2.40	2.40	1.90	1.95B	2.05	.405	15	456
8..	1.80	2.25B	1.75	2.25B	2.20	.436	5	453
9..	2.15	2.35	2.15	2.35	2.25	.448	54	498
12..	1.60	1.85	1.40	1.40	1.50	.354	17	607
13..	1.80	2.05B	1.70	1.90B	1.90	.422	3	607
14..	2.05	2.20	1.90A	1.95A	1.95	.437	96	607
15..	1.75	1.90B	1.75	1.75	1.80	.436	221	817
16..	2.45	2.55B	2.20	2.50	2.55	.572	19	708
19..	2.50	2.50	2.00A	2.00A	1.65	.442	52	708
20..	1.85	2.65	1.85	2.65	2.55	.586	32	715
21..	2.65	2.80B	2.65	2.80B	2.85	.642	1	715
22..	2.95@3.00	4.30	2.95	4.30	4.10	.777	24	681
23..	3.70	4.45B	3.40	3.85	3.95	.791	13	678
26..	Exchange Closed; Memorial Day							
27..	3.75	3.75	2.55	2.55	2.85	.729	45	663
28..	3.35	3.35	3.25	3.25	3.20	.786	3	663
29..	3.35	3.85B	3.15A	3.85B	3.95	.876	46	673
30..	5.45	5.45	5.45	5.45	5.35	.959	11	673

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	5.35N	5.10	.986	....	672
3..	3.20@.25	3.25	3.20	3.25	3.60	.961	10	662
4..	....	4.00B	....	4.00B	4.05	.993	....	662
5..	3.80	3.80	2.50A	2.80A	2.70	.990	....	662
6..	2.10	2.15	1.55	2.15	1.80	.942	34	553
9..	....	....	....	....	....	.951	....	....

JUNE 1986 1550 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	4.80	4.95B	4.55	4.55	4.65	.617	17	17
24..	....	....	4.30A	4.40A	4.35	.594	....	17
25..	3.70	4.65B	3.55	3.55	3.55	.517	24	37
28..	3.35	3.65B	3.00	3.00	3.10	.495	105	127
29..	3.35@.40	3.55	3.25A	3.30	3.55	.551	21	135
30..	3.35	3.50B	3.15	3.50B	3.75	.571	22	155

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.90	5.80B	3.90	5.80B	5.85	.737	24	155
2..	4.50	4.55	4.50	4.55	4.70	.659	11	145
5..	3.20	3.45B	3.20	3.45B	3.55	.574	1	146
6..	3.75	4.40B	3.60A	3.75	3.65	.587	....	145
7..	....	3.75B	3.45A	3.45A	3.30	.553	2	147
8..	2.95	3.35B	2.75	3.35B	3.50	.587	101	245
9..	3.40	3.45B	3.35A	3.45B	3.55	.601	13	258
12..	2.80	2.85B	2.80	2.80	2.65	.514	3	261
13..	2.95	3.45B	2.85A	3.30B	3.20	.587	2	261
14..	....	3.35B	3.15A	3.20N	3.30	.606	....	261
15..	....	....	3.25A	3.30N	3.15	.609	....	261
16..	4.00	4.15B	3.90A	4.15B	4.30	.737	12	249
19..	4.15	4.15	3.45A	3.45A	3.05	.635	16	249
20..	....	....	....	3.20B	4.30	.765	....	249
21..	....	4.60B	....	4.60B	4.70	.812	....	233
22..	6.15	6.15	6.10	6.15	6.25	.903	3	233
23..	6.20	6.70B	6.00A	6.05	6.20	.915	103	207
26..	Exchange Closed; Memorial Day							
27..	4.90	4.90	4.60	4.60	4.95	.899	24	215
28..	4.45	4.60	4.45	4.60	5.40	.933	43	198
29..	....	....	5.35A	5.40N	6.30	.972	....	138
30..	7.10	7.40B	7.10	7.40B	7.80	.994	80	198

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	7.80N	7.60	.999	....	198
3..	....	....	5.60A	6.20A	6.00	.998	....	198
4..	....	6.20B	....	6.20B	6.50	.999	....	198
5..	....	....	5.05A	5.05A	5.15	.999	....	198
6..	4.75	4.75	4.75	4.75	4.30	.999	5	191
9..	....	....	....	....	....	.999	....	....

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1986 1575 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	5.10	5.10	5.10	5.10	5.00	.639	2	2
28..	....	5.30B	4.55A	4.65A	4.55	.623	....	2
29..	4.75	4.90B	4.70A	4.75	5.15	.676	2	4
30..	....	....	4.75A	5.15N	5.35	.696	2	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.60	6.60	6.60	6.60	7.80	.834	2	7
2..	....	....	6.50A	6.50A	6.50	.774	....	5
5..	....	....	5.15A	5.15A	5.20	.707	....	5
6..	....	6.20B	....	5.20N	5.30	.720	....	5
7..	....	5.40B	5.05A	5.05A	4.85	.692	....	5
8..	....	5.15B	4.55A	4.85N	5.20	.724	....	5
9..	....	....	....	5.20N	5.30	.738	....	5
12..	....	....	4.55A	4.75A	4.20	.669	....	5
13..	....	4.50B	....	4.20N	4.85	.736	....	5
14..	....	5.10B	....	4.85N	5.05	.754	....	5
15..	....	....	4.95A	4.95A	4.90	.761	....	5
16..	....	5.90B	....	5.90B	6.35	.860	....	5
19..	....	....	5.35A	5.35A	4.85	.796	....	5
20..	....	....	....	6.15B	6.35	.889	....	5
21..	....	6.60B	....	6.60B	6.90	.919	....	5
22..	....	8.15B	....	8.15B	8.60	.966	....	5
23..	....	9.15B	....	8.60N	8.60	.972	....	5
26..	Exchange Closed; Memorial Day							
27..	....	....	7.10A	7.10A	7.30	.973	....	5
28..	....	....	7.20A	7.20A	7.80	.986	....	5
29..	....	....	....	7.80N	8.80	.996	....	5
30..	....	10.20B	....	10.20B	10.30	.999	....	5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	10.45B	....	10.30N	10.05	.999	....	5
3..	....	....	8.10A	8.70A	8.50	.999	....	3
4..	....	8.65B	....	8.65B	9.00	.999	....	3
5..	....	....	7.60A	7.60A	7.65	1.000	....	3
6..	....	....	7.35A	7.35A	6.80	.999	....	3
9..	....	....	....	....	....	.999	....	....

JUNE 1986 1600 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	6.05	6.05	6.05	6.05	6.30	.737	2	2
29..	....	6.75B	....	6.50B	7.00	.783	....	2
30..	....	7.05B	6.50A	7.00N	7.25	.800	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	8.55B	....	8.55B	10.00	.904	....	2
2..	....	....	8.55A	8.55A	8.55	.862	....	2
5..	....	....	6.75A	6.75A	7.10	.815	....	2
6..	....	8.25B	....	7.10N	7.30	.826	....	2
7..	....	7.40B	7.00A	7.00A	6.75	.806	....	2
8..	....	6.95B	6.40A	6.75N	7.15	.832	....	2
9..	....	....	....	7.15N	7.25	.844	....	2
12..	....	....	6.45A	6.70A	6.05	.796	....	2
13..	....	6.40B	....	6.25B	6.90	.850	....	2
14..	....	7.20B	....	6.90N	7.05	.864	....	2
15..	....	....	6.95A	7.05N	7.00	.871	....	2
16..	....	8.05B	....	8.05B	8.65	.935	....	2
19..	8.75	8.75	7.50A	7.50A	7.00	.903	2	2
20..	....	....	....	7.55B	8.70	.956	....	2
21..	....	8.95B	....	8.95B	9.25	.971	....	2
22..	....	10.65B	....	10.65B	11.05	.990	....	2
23..	....	11.65B	....	11.05N	11.10	.993	....	2
26..	Exchange Closed; Memorial Day							
27..	....	....	9.60A	9.60A	9.80	.995	....	2
28..	....	....	....	9.80N	10.30	.998	....	2
29..	....	....	....	10.30N	10.30	.999	....	2
30..	....	12.75B	....	12.75B	12.80	.999	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	12.95B	....	12.80N	12.55	.999	....	2
3..	....	....	10.60A	11.20A	11.00	.999	....	....

SEPTEMBER 1986 1275 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
20..	1.20	1.20	1.20	1.20	1.20	.104	40	40
21..	....	....	....	1.20N	1.00	.100	....	40
24..	....	....	....	1.00N	.75	.064	....	40
25..	....	....	....	.75N	.70	.058	....	40
26..	....	....	....	.70N	.70	.060	....	40

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1275 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	....	....	.70N	.75	.069	....	40
28	....	.90B	....	.90B	1.05	.157	....	40
IN MARCH								
3	....	1.15B	....	1.05N	.95	.144	....	40
4	....	....	....	.95N	1.05	.114	....	40
5	....	....	....	1.05N	1.15	.133	....	40
6	....	....	....	1.15N	1.35	.153	....	40
7	....	....	....	1.35N	1.15	.134	....	40
10	....	....	....	1.15N	1.15	.136	....	40
11	....	....	....	1.15N	1.05	.119	....	40
12	....	....	1.00A	1.00A	.90	.110	....	40
13	....	1.00B	....	1.00B	.95	.122	....	40
14	....	....	....	.95N	.85	.106	....	40
17	....	....	....	.85N	.85	.109	....	40
18	....	....	....	.85N	.70	.092	....	40
19	....	....	....	.70N	.60	.080	....	40
20	....	....	....	.60N	.50	.068	....	40
21	.60	.60	.60	.60	.35	.049	6	46
24	....	.65B	....	.65B	.75	.081	....	46
25	....	....	....	.75N	.80	.099	....	46
26	....	....	....	.80N	.75	.092	....	46
27	....	....	....	.75N	.70	.082	....	46
28	Exchange Closed, Good Friday							
31	....	....	....	.70N	.70	.089	....	46
IN APRIL								
1	....	....	....	.70N	.70	.088	....	46
2	....	....	....	.70N	.80	.105	....	46
3	....	....	....	.80N	.80	.100	....	46
4	....	....	....	.80N	.85	.110	....	46
7	....	....	....	.85N	.75	.088	....	46
8	....	....	.70A	.75N	.75	.088	....	46
9	....	....	....	.75N	.70	.083	....	46
10	....	....	....	.70N	.60	.065	....	46
11	....	....	....	.60N	.55	.066	....	46
14	....	....	....	.55N	.45	.066	....	46
15	....	....	....	.45N	.40	.064	....	46
16	....	....	....	.40N	.30	.043	....	46
17	....	....	....	.30N	.25	.033	....	46
18	....	....	....	.25N	.25	.032	....	46
21	....	....	....	.25N	.25	.036	....	46
22	....	....	....	.25N	.25	.035	....	46
23	....	....	....	.25N	.20	.026	....	46
24	....	....	....	.20N	.25	.024	....	46
25	....	....	....	.25N	.20	.018	....	46
28	....	....	....	.20N	.20	.016	....	46
29	....	....	....	.20N	.20	.019	....	46
30	....	....	....	.20N	.20	.020	....	46
IN MAY								
1	....	....	....	.20N	.25	.035	....	46
2	....	....	....	.25N	.20	.026	....	46
5	....	....	....	.20N	.20	.018	....	46
6	....	....	....	.20N	.20	.019	....	46
7	....	....	....	.20N	.20	.017	....	46
8	....	....	....	.20N	.20	.018	....	46
9	....	....	....	.20N	.20	.019	....	46
12	....	....	....	.20N	.15	.013	....	46
13	....	....	....	.15N	.20	.016	....	46
14	....	....	....	.20N	.20	.016	....	46
15	....	....	....	.20N	.20	.015	....	46
16	....	....	....	.20N	.20	.021	....	46
19	....	....	....	.20N	.15	.013	....	46
20	....	....	....	.15N	.15	.019	....	46
21	....	....	....	.15N	.15	.021	....	46
22	....	....	....	.15N	.20	.029	....	46
23	....	....	....	.20N	.20	.027	....	46
26	Exchange Closed; Memorial Day							
27	....	....	....	.20N	.15	.019	....	46
28	....	....	....	.15N	.15	.020	....	46
29	....	....	....	.15N	.20	.024	....	46
30	....	....	....	.20N	.25	.031	....	46
IN JUNE								
2	....	....	....	.25N	.25	.027	....	46
3	....	....	....	.25N	.20	.018	....	46
4	....	....	....	.20N	.20	.019	....	46
5	....	....	....	.20N	.15	.014	....	46
6	....	....	....	.15N	.15	.011	....	46
9	....	....	....	.15N	.10	.011	....	46
10	....	....	....	.10N	.10	.007	....	46

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1275 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	.10N	.10	.005	....	46
12	....	....	....	.10N	.10	.005	....	46
13	....	....	....	.10N	.05	.005	....	46
16	....	....	....	.05N	.10	.006	....	46
17	....	....	....	.10N	.10	.007	....	46
18	....	....	....	.10N	.10	.006	....	46
19	....	....	....	.10N	.10	.005	....	46
20	....	....	....	.10N	.15	.008	....	46
23	....	....	....	.15N	.05	.003	....	46
24	....	....	....	.05N	.10	.003	....	46
25	....	....	....	.10N	.05	.003	....	46
26	....	....	....	.05N	.05	.003	....	46
27	....	....	....	.05N	.05	.001	....	46
30	....	....	....	.05N	.05	.001	....	46
IN JULY								
1	.05	.05	.05	.05	.05	.001	1600	1646
2	....	....	....	.05N	.05	.000	....	1646
3	....	....	....	.05N	.05	.000	....	1646
4	Exchange Closed; Independence Day							
7	....	....	....	.05N	.05	.001	....	1646
8	.05	.05	.05	.05	.05	.001	1600	3246
9	.05	.05	.05	.05	.05	.000	300	3246
10	....	....	....	.05N	.05	.001	....	3246
11	....	....	....	.05N	.05	.002	....	3246
14	....	....	....	.05N	.05	.003	....	3246
15	....	....	....	.05N	.05	.001	....	3246
16	....	....	....	.05N	.05	.001	....	3246
17	....	....	....	.05N	.05	.000	....	3246
18	....	....	....	.05N	.05	.000	....	3246
21	....	....	....	.05N	.05	.001	....	3246
22	....	....	....	.05N	.05	.001	....	3246
23	....	....	....	.05N	.05	.001	....	3246
24	.05@.10	.10	.05	.10	.05	.001	435	3656
25	....	....	....	.05N	.05	.001	....	3656
28	....	....	....	.05N	.05	.001	....	3656
29	....	....	....	.05N	.05	.000	....	3656
30	....	....	....	.05N	.05	.000	....	3656
31	.05	.05	.05	.05	.05	.000	35	3656
IN AUGUST								
1	.05	.05	.05	.05	.05	.000	25	3656
4	....	....	....	.05N	.05	.000	....	3656
5	....	....	....	.05N	.05	.000	....	3656
6	....	....	....	.05N	.05	.000	....	3656
7	....	....	....	.05N	.05	.000	....	3656
8	....	....	....	.05N	....	.000	....	3656
11	CAB	CAB	CAB	CAB	CAB	.000	....	3656
12	CAB	CAB	CAB	CAB	CAB	.000	....	3656
13	CAB	CAB	CAB	CAB	CAB	.000	....	3656
14	CAB	CAB	CAB	CAB	CAB	.000	....	3656
15	CAB	CAB	CAB	CAB	CAB	.000	....	3656
18	CAB	CAB	CAB	CAB	CAB	.000	....	3656
19	CAB	CAB	CAB	CAB	CAB	.000	....	3656
20	CAB	CAB	CAB	CAB	CAB	.000	....	3656
21	CAB	CAB	CAB	CAB	CAB	.000	....	3656
22	CAB	CAB	CAB	CAB	CAB	.000	....	3656
25	CAB	CAB	CAB	CAB	CAB	.000	....	3656
26	CAB	CAB	CAB	CAB	CAB	.000	....	3656
27	CAB	CAB	CAB	CAB	CAB	.000	....	3656
28	CAB	CAB	CAB	CAB	CAB	.000	....	3656
29	CAB	CAB	CAB	CAB	CAB	.000	....	3656
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	3656
3	CAB	CAB	CAB	CAB	CAB	.000	....	3646
4	CAB	CAB	CAB	CAB	CAB	.000	....	3646

SEPTEMBER 1986 1300 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	3.75	3.75	3.75	3.75	4.05	.345	1	1
24	....	....	....	4.05N	3.75	.318	....	1
27	....	....	....	3.75N	4.00	.316	....	1
28	....	....	3.30A	3.30A	2.80	.269	....	1
29	....	....	....	2.80N	2.90	.285	....	1
30	....	....	....	2.90N	2.45	.242	....	1
31	....	....	....	2.45N	2.55	.254	....	1

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1300 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	3.30B	....	3.30B	3.35	.335	....	1
4 . .	....	3.70B	....	3.70B	3.85	.367	....	1
5 . .	....	....	3.30A	3.30A	3.15	.367	....	1
6 . .	....	....	....	3.15N	3.10	.304	....	1
7 . .	....	....	3.05A	3.05A	3.00	.298	....	1
10 . .	....	....	....	3.00N	2.65	.259	....	1
11 . .	....	....	2.55A	2.55A	2.65	.256	....	1
12 . .	....	....	2.50A	2.65N	2.50	.250	....	1
13 . .	....	....	2.30A	2.30A	2.25	.226	....	1
14 . .	....	....	....	2.25N	2.15	.218	....	1
17 . .	Exchange Closed; President's Day							
18 . .	2.00	2.00	2.00	2.00	1.85	.181	5	6
19 . .	1.60	1.60	1.60	1.60	1.70	.151	1	6
20 . .	....	....	1.50A	1.70N	1.65	.149	....	6
21 . .	....	....	....	1.65N	1.45	.145	....	6
24 . .	....	....	1.40A	1.40A	1.00	.097	....	6
25 . .	....	....	....	1.00N	.95	.089	....	6
26 . .	....	....	....	.95N	.95	.092	....	6
27 . .	....	....	....	.95N	1.05	.104	....	6
28 . .	....	1.20B	....	1.20B	1.40	.205	....	6

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	1.75B	....	1.40N	1.25	.191	....	6
4 . .	....	1.35B	....	1.25N	1.50	.154	....	6
5 . .	....	....	....	1.50N	1.65	.177	....	6
6 . .	....	....	....	1.65N	1.90	.201	....	6
7 . .	....	....	....	1.90N	1.60	.179	....	6
10 . .	....	....	....	1.60N	1.60	.181	....	6
11 . .	....	....	....	1.60N	1.45	.160	....	6
12 . .	....	....	....	1.45N	1.30	.150	....	6
13 . .	....	....	....	1.30N	1.35	.164	....	6
14 . .	....	....	....	1.35N	1.20	.145	....	6
17 . .	....	....	....	1.20N	1.20	.149	....	6
18 . .	....	....	....	1.20N	1.05	.128	....	6
19 . .	....	....	....	1.05N	.90	.112	....	6
20 . .	....	....	....	.90N	.75	.097	....	6
21 . .	....	....	....	.75N	.55	.071	....	6
24 . .	....	.90B	....	.90B	1.05	.114	....	6
25 . .	....	....	....	1.05N	1.15	.137	....	6
26 . .	....	....	....	1.15N	1.05	.129	....	6
27 . .	....	....	....	1.05N	.95	.116	....	6
28 . .	Exchange Closed; Good Friday							
31 . .	....	....	....	.95N	1.00	.125	....	6

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	1.00N	.95	.124	....	6
2 . .	....	....	....	.95N	1.15	.145	....	6
3 . .	....	....	1.10A	1.10A	1.05	.140	....	6
4 . .	....	....	....	1.05N	1.20	.152	....	6
7 . .	....	....	....	1.20N	1.00	.125	....	6
8 . .	....	....	.95A	1.00N	1.00	.125	....	6
9 . .	....	....	....	1.00N	.90	.118	....	6
10 . .	....	....	....	.90N	.75	.095	....	6
11 . .	....	....	....	.75N	.70	.097	....	6
14 . .	....	....	....	.70N	.60	.097	....	6
15 . .	....	....	....	.60N	.55	.094	....	6
16 . .	.60	.60	.60	.60	.45	.066	10	16
17 . .	.45	.45	.45	.45	.35	.051	23	39
18 . .	....	....	....	.35N	.35	.050	....	39
21 . .	....	....	....	.35N	.35	.056	....	39
22 . .	.45	.45	.45	.45	.35	.054	20	59
23 . .	.35	.35	.35	.35	.30	.042	10	59
24 . .	....	....	....	.30N	.30	.039	....	59
25 . .	....	....	....	.30N	.25	.030	....	59
28 . .	....	....	....	.25N	.25	.027	....	59
29 . .	....	....	....	.25N	.25	.032	....	59
30 . .	....	....	....	.25N	.25	.033	....	59

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.25N	.35	.056	....	59
2 . .	....	....	....	.35N	.30	.042	....	59
5 . .	....	....	....	.30N	.30	.031	....	59
6 . .	....	....	....	.30N	.35	.032	....	59
7 . .	....	....	....	.35N	.35	.029	....	59
8 . .	....	....	....	.35N	.35	.031	....	59
9 . .	....	....	....	.35N	.35	.032	....	59
12 . .	....	....	....	.35N	.30	.023	....	59
13 . .	....	....	....	.30N	.35	.028	....	59
14 . .	....	....	....	.35N	.35	.028	....	59
15 . .	....	....	....	.35N	.35	.027	....	59
16 . .	....	....	....	.35N	.35	.036	....	59
19 . .	....	....	....	.35N	.25	.024	....	59
20 . .	....	....	....	.25N	.25	.033	....	59

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1300 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21 . .	....	....	....	.25N	.25	.037	....	59
22 . .	....	....	....	.25N	.30	.050	....	59
23 . .	....	....	....	.30N	.30	.047	....	59
26 . .	Exchange Closed; Memorial Day							
27 . .	....	....	....	.30N	.25	.034	....	59
28 . .	....	....	....	.25N	.25	.036	....	59
29 . .	....	....	....	.25N	.30	.042	....	59
30 . .	.35	.35	.35	.35	.35	.054	20	79

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	....	....	....	.35N	.35	.049	....	79
3 . .	....	....	....	.35N	.30	.034	....	79
4 . .	....	....	....	.30N	.30	.036	....	79
5 . .	....	....	....	.30N	.25	.027	....	79
6 . .	....	....	....	.25N	.25	.021	....	79
9 . .	....	....	....	.25N	.20	.023	....	79
10 . .	....	....	....	.20N	.15	.014	....	79
11 . .	....	....	....	.15N	.15	.011	....	79
12 . .	....	....	....	.15N	.15	.011	....	79
13 . .	....	....	....	.15N	.10	.011	....	79
16 . .	....	....	....	.10N	.15	.014	....	79
17 . .	....	.20B	....	.20B	.20	.015	....	79
18 . .	....	....	....	.20N	.15	.013	....	79
19 . .	....	.20B	....	.15N	.15	.012	....	79
20 . .	.20	.20	.20	.20	.20	.018	....	79
23 . .	.20	.20	.20	.20	.10	.008	2	80
24 . .	....	....	....	.10N	.15	.008	1	80
25 . .	....	....	....	.15N	.10	.007	....	80
26 . .	....	....	....	.10N	.10	.007	....	80
27 . .	....	....	....	.10N	.10	.004	....	80
30 . .	....	....	....	.10N	.05	.003	....	80

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.05N	.05	.002	....	80
2 . .	....	....	....	.05N	.05	.002	....	80
3 . .	....	....	....	.05N	.05	.002	....	80
4 . .	Exchange Closed; Independence Day							
7 . .	....	....	....	.05N	.05	.003	....	80
8 . .	....	....	....	.05N	.05	.003	....	80
9 . .	....	.10B	....	.05N	.05	.002	....	80
10 . .	....	....	....	.05N	.05	.004	....	80
11 . .	....	....	....	.05N	.05	.007	....	80
14 . .	....	....	....	.05N	.05	.009	....	80
15 . .	....	....	....	.05N	.05	.004	....	80
16 . .	....	....	....	.05N	.05	.003	....	80
17 . .	....	....	....	.05N	.05	.002	....	80
18 . .	....	....	....	.05N	.05	.003	....	80
21 . .	....	....	....	.05N	.05	.003	....	80
22 . .	....	....	....	.05N	.05	.004	....	80
23 . .	....	....	....	.05N	.05	.004	....	80
24 . .	....	.10B	....	.05N	.05	.003	....	80
25 . .	....	....	....	.05N	.05	.005	....	80
28 . .	....	....	....	.05N	.05	.003	....	80
29 . .	....	....	....	.05N	.05	.001	....	80
30 . .	....	....	....	.05N	.05	.001	....	80
31 . .	....	....	....	.05N	.05	.001	....	80

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.05N	.05	.002	....	80
4 . .	....	....	....	.05N	.05	.002	....	80
5 . .	....	....	....	.05N	.05	.000	....	80
6 . .	....	....	....	.05N	.05	.000	....	80
7 . .	....	....	....	.05N	.05	.001	....	80
8 . .	....	....	....	.05N	.05	.000	....	80
11 . .	....	....	....	.05N	.05	.000	....	80
12 . .	....	....	....	.05N	....	.000	....	80
13 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
14 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
15 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
18 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
19 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
20 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
21 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
22 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
25 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
26 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
27 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
28 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80
29 . .	CAB	CAB	CAB	CAB	CAB	.000	....	80

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1300 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	80
3..	CAB	CAB	CAB	CAB	CAB	.000	....	80
4..	CAB	CAB	CAB	CAB	CAB	.000	....	80

SEPTEMBER 1986 1325 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	...	....	....	2.45N	2.35	.241	...	5
3..	....	....	....	2.35N	2.95	.259	....	5
6..	....	....	....	2.95N	3.05	.267	....	5
7..	....	....	2.70A	2.70A	2.95	.253	....	5
8..	....	....	....	2.95N	2.95	.255	...	5
9..	....	....	2.40A	2.40A	2.45	.203	....	5
10..	....	....	2.40A	2.45N	2.80	.243	....	5
13..	....	....	....	2.80N	2.90	.253	....	5
14..	....	....	....	2.90N	3.10	.269	....	5
15..	....	....	....	3.10N	3.05	.258	....	5
16..	....	....	2.90A	3.05N	2.80	.276	....	5
17..	....	...	....	2.80N	2.80	.278	....	5
20..	....	....	....	2.80N	3.70	.350	....	5
21..	....	....	....	3.70N	3.90	.361	....	5
22..	4.45	4.45	4.10	4.10	4.70	.413	2	5
23..	5.00	5.00	4.60	4.60	4.90	.422	11	16
24..	...	...	4.35A	4.35A	4.45	.393	15	31
27..	...	5.00B	....	4.45N	4.75	.391	...	31
28..	....	....	4.20A	4.20A	3.65	.341	...	31
29..	3.85	3.65	3.85	3.85	3.80	.358	2	31
30..	....	....	3.75A	3.75A	3.15	.311	...	31
31..	....	....	....	3.15N	3.35	.324	....	31

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	3.90B	....	3.90B	4.35	.414	....	31
4..	....	4.85B	....	4.85B	5.10	.447	....	31
5..	3.80	4.05B	3.80	4.05B	4.25	.447	1	31
6..	3.90	3.90	3.90	3.90	4.15	.381	5	36
7..	....	....	4.00A	4.00A	4.05	.374	....	36
10..	....	....	3.95A	3.95A	3.50	.331	....	36
11..	....	....	3.35A	3.35A	3.50	.328	....	36
12..	....	...	3.25A	3.50N	3.20	.322	....	36
13..	...	....	3.15A	3.15A	2.90	.295	...	36
14..	....	2.95B	....	2.90N	2.75	.286	....	36
17..	Exchange Closed; President's Day							
18..	....	....	....	2.75N	2.50	.243	....	36
19..	2.30	2.30	2.30	2.30	2.00	.207	1	36
20..	1.90	2.00B	1.90	2.00B	2.05	.205	5	35
21..	2.30	2.30	2.30	2.30	2.00	.200	10	45
24..	....	....	1.95A	1.95A	1.45	.140	....	45
25..	1.35	1.35	1.35	1.35	1.40	.130	2	45
26..	1.60	1.60	1.60	1.60	1.45	.134	8	50
27..	....	....	1.40A	1.45N	1.65	.149	....	50
28..	....	....	....	1.65N	2.40	.260	...	50

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.40N	2.20	.244	....	50
4..	....	....	....	2.20N	2.00	.201	...	50
5..	....	....	....	2.00N	2.20	.228	....	50
6..	....	....	....	2.20N	2.50	.255	....	50
7..	....	....	....	2.50N	2.20	.230	....	50
10..	....	2.25B	....	2.20N	2.20	.233	....	50
11..	....	....	....	2.20N	1.95	.209	....	50
12..	....	....	1.85A	1.85A	1.80	197	....	50
13..	....	....	....	1.80N	1.85	.213	....	50
14..	....	....	....	1.85N	1.70	.191	....	50
17..	....	....	....	1.70N	1.70	.196	....	50
18..	....	....	....	1.70N	1.40	.171	....	50
19..	....	....	....	1.40N	1.20	.152	....	50
20..	1.20	1.20	1.20	1.20	1.05	.134	25	50
21..	....	....	....	1.05N	.80	.101	....	50
24..	....	1.20B	..	1.20B	1.40	.155	....	50
25..	....	....	....	1.40N	1.60	.183	....	50
26..	....	....	....	1.60N	1.45	.173	....	50
27..	....	....	....	1.45N	1.30	.158	....	50
28..	Exchange Closed; Good Friday							
31..	....	1.35B	....	1.35B	1.50	.170	....	50

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.65B	....	1.50N	1.40	.168	....	50
2..	1.30	1.30	1.30	1.30	1.60	.194	5	48
3..	1.60	1.60	1.55A	1.60	1.50	.188	3	48
4..	....	1.55B	....	1.55B	1.70	.203	....	48
7..	....	....	....	1.70N	1.40	.170	....	48
8..	....	....	1.30A	1.40N	1.40	.170	....	48

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1325 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	....	....	1.40N	1.25	.162	....	48
10..	....	....	....	1.25N	1.05	.134	....	48
11..	....	....	....	1.05N	1.00	.136	....	48
14..	....	....	....	1.00N	.95	.136	....	48
15..	....	....	....	.95N	.85	.133	....	48
16..	....	....	.80A	.80A	.65	.096	....	48
17..	....	....	.60A	.60A	.55	.077	....	48
18..	....	....	....	.55N	.50	.075	....	48
21..	....	....	....	.50N	.55	.085	....	48
22..	....	....	....	.55N	55	.082	....	48
23..	....	....	....	.55N	.50	.065	....	48
24..	....	....	....	.50N	.50	.060	....	48
25..	....	....	....	.50N	.40	.048	....	48
28..	....	....	....	.40N	.35	.043	....	48
29..	....	....	....	.35N	.35	.050	....	48
30..	....	....	....	.35N	.35	.053	....	48

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.40B	....	.40B	.45	.085	....	48
2..	....	.50B	....	.45N	.40	.066	....	48
5..	....	....	....	.40N	.30	.050	....	48
6..	....	.35B	....	.30N	.45	.051	....	48
7..	....	....	....	.45N	.40	.047	....	48
8..	....	....	....	.40N	.40	.050	....	48
9..	....	....	....	.40N	.40	.052	....	48
12..	....	....	....	.40N	.35	.039	....	48
13..	....	....	....	.35N	.40	.046	....	48
14..	....	....	....	.40N	.40	.047	....	48
15..	....	....	....	.40N	.40	.045	....	48
16..	....	....	....	.40N	.40	.059	....	48
19..	....	....	...	.40N	.30	.042	....	48
20..	....	....	....	.30N	.35	.055	....	48
21..	....	....	....	.35N	.35	.060	....	48
22..	....	....	....	.35N	.45	.079	....	48
23..	....	....	....	.45N	.45	.076	....	48
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.45N	.35	.057	....	48
28..	...	....	....	.35N	.35	.061	....	48
29..	....	...	....	.35N	.40	.070	....	48
30..	....	....	....	.40N	.50	.088	....	48

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.50N	.45	.081	....	48
3..	....	....	....	.45N	.40	.059	....	48
4..	....	....	....	.40N	.40	.063	....	48
5..	....	....	....	.40N	.35	.048	....	48
6..	....	..	....	.35N	.30	.040	....	48
9..	....	....	....	.30N	.25	.043	....	48
10..	....	....	....	.25N	20	.028	....	48
11..	....	....	....	.20N	20	.022	....	48
12..	....	....	....	.20N	.20	.023	....	48
13..	....	....	....	.20N	15	.022	....	48
16..	....	....	....	.15N	.20	.029	....	48
17..	....	....	....	.20N	25	.030	...	48
18..	....	...	....	.25N	.20	.027	....	48
19..	....	....	....	.20N	.20	.026	....	48
20..	....	....	....	.20N	25	.036	....	48
23..	....	....	....	.25N	.15	.018	....	48
24..	....	....	....	.15N	.25	.019	....	48
25..	....	....	....	.25N	.20	.017	....	48
26..	.20	.20	.20	.20	.20	.016	55	76
27..	....	....	....	.20N	.15	.011	....	76
30..	....	....	....	.15N	.10	.008	....	76

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.10N	.10	.007	....	76
2..	....	....	....	.10N	.10	.007	....	76
3..	....	....	....	.10N	.10	.006	....	76
4..	Exchange Closed; Independence Day							
7..	....	....	...	.10N	.10	.008	....	76
8..	....	....	...	.10N	.10	.007	....	76
9..	....	....	....	.10N	.10	.007	....	76
10..	....	....	....	.10N	.10	.011	....	76
11..	....	....	....	.10N	.10	.018	....	76
14..	....	....	....	.10N	.10	.023	....	76
15..	...	.20B	....	.10N	.10	.012	....	76
16..	....	....	....	.10N	.10	.009	....	76
17..	...	....	....	.10N	.10	.008	....	76
18..	....	....	....	.10N	.10	.008	....	76
21..	....	....	....	.10N	.10	.011	...	76
22..	....	....	....	.10N	.10	.013	....	76
23..	....	....	....	.10N	.10	.011	....	76
24..	....	.15B	....	.10N	.10	.010	....	76

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1325 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	.10N	.10	.015	....	76
28	....	....	....	.10N	.10	.012	....	76
29	....	....	....	.10N	.10	.006	....	76
30	....	....	....	.10N	.10	.005	....	76
31	....	....	....	.10N	.10	.004	....	76

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.10	.009	....	76
4	....	....	....	.10N	.10	.008	....	76
5	....	....	....	.10N	.10	.003	....	76
6	....	....	....	.10N	.10	.003	....	76
7	....	....	....	.10N	.10	.004	....	76
8	....	....	....	.10N	.05	.003	....	76
11	....	....	....	.05N	.05	.000	....	76
12	....	....	....	.05N	.05	.000	....	76
13	.05	.05	.05	.05	....	.000	100	176
14	CAB	CAB	CAB	CAB	CAB	.000	....	176
15	CAB	CAB	CAB	CAB	CAB	.000	....	176
18	CAB	CAB	CAB	CAB	CAB	.000	....	176
19	CAB	CAB	CAB	CAB	CAB	.000	....	176
20	CAB	CAB	CAB	CAB	CAB	.000	....	176
21	CAB	CAB	CAB	CAB	CAB	.000	....	176
22	CAB	CAB	CAB	CAB	CAB	.000	....	176
25	CAB	CAB	CAB	CAB	CAB	.000	....	176
26	CAB	CAB	CAB	CAB	CAB	.000	....	176
27	CAB	CAB	CAB	CAB	CAB	.000	....	176
28	CAB	CAB	CAB	CAB	CAB	.000	....	176
29	CAB	CAB	CAB	CAB	CAB	.000	....	176

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	176
3	CAB	CAB	CAB	CAB	CAB	.000	....	176
4	CAB	CAB	CAB	CAB	CAB	.000	....	176

SEPTEMBER 1986 1350 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	3.25N	3.05	.294	....	11
3	....	3.10B	....	3.10B	3.40	.324	....	11
6	....	3.60B	....	3.60B	3.50	.334	....	11
7	....	....	....	3.50N	3.35	.318	....	11
8	....	3.40B	....	3.35N	3.35	.320	....	11
9	....	....	....	3.35N	2.70	.261	....	11
10	....	....	....	2.70N	3.20	.308	....	11
13	....	3.50B	....	3.20N	3.35	.319	....	11
14	....	....	....	3.35N	3.55	.337	....	11
15	....	....	....	3.55N	3.50	.325	....	11
16	....	....	....	3.50N	3.70	.345	....	11
17	....	....	....	3.70N	3.70	.347	....	11
20	4.00	4.00	4.00	4.00	4.70	.425	1	12
21	....	....	....	4.70N	4.95	.437	....	12
22	....	....	....	4.95N	5.90	.492	....	12
23	6.10	6.10	6.10	6.10	6.15	.501	1	12
24	....	....	5.20A	6.10A	5.60	.471	....	12
27	....	6.30B	....	5.60N	5.90	.470	....	12
28	....	....	5.10A	5.10A	4.70	.417	....	12
29	....	4.75B	....	4.75B	4.85	.435	....	12
30	....	....	4.75A	4.75A	4.10	.385	....	12
31	....	....	....	4.10N	4.30	.400	....	12

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	5.40B	....	5.40B	5.50	.494	....	12
4	....	6.15B	....	6.15B	6.35	.528	....	12
5	....	....	5.60A	5.60A	5.35	.528	....	12
6	5.00	5.00	4.95A	5.00	5.15	.460	1	12
7	....	....	5.05A	5.05A	5.15	.454	....	12
10	....	....	4.95A	4.95A	4.50	.409	....	12
11	....	....	4.30A	4.30A	4.45	.406	....	12
12	....	....	4.25A	4.45N	4.30	.400	....	12
13	....	....	4.15A	4.15A	3.85	.370	....	12
14	....	3.90B	....	3.85N	3.65	.361	....	12
17	Exchange Closed; President's Day							
18	3.20	3.20	3.20	3.20	3.15	.314	10	22
19	....	....	3.10A	3.10A	2.75	.272	....	22
20	....	....	2.60A	2.75N	2.75	.271	....	22
21	2.70	2.70	2.70	2.70	2.65	.265	3	25
24	....	....	2.55A	2.55A	2.00	.194	....	25
25	1.90	1.90	1.90	1.90	1.95	.181	2	23
26	2.10	2.10	2.10	2.10	2.00	.186	8	15
27	....	....	....	2.00N	2.25	.205	....	15
28	....	....	....	2.25N	3.15	.321	....	15

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1350 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	3.15N	2.90	.303	....	15
4	....	....	2.70A	2.70A	2.60	.254	....	15
5	....	....	....	2.60N	2.90	.285	....	15
6	....	....	....	2.90N	3.30	.315	....	15
7	....	....	....	3.30N	2.90	.287	....	15
10	....	2.95B	....	2.90N	2.90	.291	....	15
11	....	....	....	2.90N	2.65	.264	....	15
12	....	....	2.45A	2.50A	2.40	.250	....	15
13	....	....	....	2.40N	2.55	.269	....	15
14	....	....	....	2.55N	2.25	.244	....	15
17	....	....	....	2.25N	2.30	.251	....	15
18	....	....	....	2.30N	1.95	.222	....	15
19	....	....	....	1.95N	1.70	.199	....	15
20	1.50	1.50	1.50	1.50	1.50	.177	1	15
21	....	....	....	1.50N	1.15	.138	....	15
24	....	1.65B	....	1.65B	1.95	.204	....	15
25	....	....	....	1.95N	2.20	.237	....	15
26	....	....	....	2.20N	2.05	.226	....	15
27	....	....	2.00A	2.00A	1.75	.208	....	15
28	Exchange Closed; Good Friday							
31	....	1.90B	....	1.90B	2.00	.222	....	15

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.00N	1.90	.221	....	15
2	....	....	....	1.90N	2.20	.251	....	15
3	....	....	2.10A	2.10A	2.10	.243	....	15
4	....	2.15B	....	2.15B	2.30	.261	....	15
7	....	....	....	2.30N	1.95	.224	....	15
8	....	....	1.75A	1.95N	1.95	.224	....	15
9	....	....	....	1.95N	1.80	.214	....	15
10	....	1.85B	....	1.80N	1.45	.180	....	15
11	....	....	....	1.45N	1.45	.183	....	15
14	....	....	....	1.45N	1.40	.184	....	15
15	....	....	....	1.40N	1.30	.181	....	15
16	....	....	1.10A	1.10A	1.00	.135	....	15
17	....	....	.90A	.90A	.80	.110	....	15
18	....	....	....	.80N	.75	.108	....	15
21	....	.85B	....	.85B	.85	.121	....	15
22	....	.90B	....	.85N	.85	.118	....	15
23	....	....	....	.85N	.70	.096	....	15
24	....	....	....	.70N	.70	.089	....	15
25	.70	.70	.65A	.65A	.60	.073	10	25
28	....	....	....	.60N	.55	.066	....	25
29	....	....	....	.55N	.55	.076	....	25
30	....	....	....	.55N	.55	.080	....	25

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.55N	.90	.123	....	25
2	....	....	.85A	.85A	.70	.098	....	25
5	....	....	....	.70N	.50	.076	....	25
6	.75@.80	.80	.70A	.70A	.65	.078	5	30
7	....	....	....	.65N	.60	.072	....	30
8	....	....	....	.60N	.65	.077	....	30
9	....	....	....	.65N	.65	.079	....	30
12	....	....	....	.65N	.55	.061	....	30
13	....	....	....	.55N	.60	.071	....	30
14	....	....	....	.60N	.60	.073	....	30
15	....	....	....	.60N	.55	.071	....	30
16	....	....	....	.55N	.55	.090	....	30
19	....	....	....	.55N	.35	.066	....	30
20	....	....	....	.45B	.50	.086	....	30
21	....	....	....	.50N	.55	.094	....	30
22	.80	.80	.80	.80	.70	.120	....	30
23	....	....	....	.70N	.70	.116	....	30
26	Exchange Closed; Memorial Day							
27	....	....	....	.70N	.50	.091	....	30
28	....	....	....	.50N	.60	.096	....	30
29	....	....	....	.60N	.70	.110	....	30
30	1.00	1.00	.95A	.95A	.85	.135	....	30

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.85N	.75	.126	1	31
3	....	....	.65A	.65A	.60	.095	....	31
4	....	....	....	.60N	.65	.102	....	31
5	....	....	.55A	.55A	.45	.080	....	31
6	....	....	....	.45N	.40	.068	....	31
9	....	....	....	.40N	.40	.074	....	31
10	....	....	....	.40N	.35	.051	....	31
11	....	....	.30A	.30A	.25	.041	....	31
12	....	....	....	.25N	.25	.042	....	31
13	....	....	....	.25N	.20	.042	....	31
16	....	....	....	.20N	.30	.053	....	31
17	....	.35B	....	.35B	.35	.056	....	31

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1350 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.35N	.30	.051	....	31
19	.35	.35	.35	.35	.30	.049	1	32
20	....	....	....	.30N	.35	.066	....	32
23	....	....	.30A	.30A	.20	.036	....	32
24	....	....	....	.20N	.30	.038	....	32
25	.30	.30	.30	.30	.25	.034	10	32
26	....	....	....	.25N	.25	.033	....	32
27	....	....	....	.25N	.20	.023	....	32
30	....	....	....	.20N	.15	.018	....	32

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.15N	.15	.015	....	32
2	....	....	....	.15N	.15	.015	....	32
3	....	....	....	.15N	.15	.014	....	32
4	Exchange Closed; Independence Day							
7	....	....	....	.15N	.15	.020	....	32
8	....	....	....	.15N	.15	.018	....	32
9	....	....	....	.15N	.15	.017	....	32
10	....	....	....	.15N	.20	.025	....	32
11	....	....	....	.20N	.25	.039	....	32
14	.20	.20	.20	.20	.20	.049	5	30
15	.20	.20	.20	.20	.20	.029	50	80
16	....	....	....	.20N	.20	.022	....	80
17	....	....	....	.20N	.15	.019	....	80
18	....	....	....	.15N	.15	.020	....	80
21	....	....	....	.15N	.15	.027	....	80
22	....	....	....	.15N	.15	.031	....	80
23	....	....	....	.15N	.15	.028	....	80
24	....	.25B	....	.15N	.15	.026	....	80
25	....	....	....	.15N	.15	.037	....	80
28	....	....	....	.15N	.15	.031	....	80
29	.15	.15	.15	.15	.15	.018	80	160
30	....	....	....	.15N	.15	.017	....	160
31	....	....	....	.15N	.15	.015	....	160

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.15N	.15	.027	....	160
4	....	....	....	.15N	.15	.027	....	160
5	....	....	....	.15N	.15	.012	....	160
6	....	....	....	.15N	.15	.012	....	160
7	....	....	....	.15N	.15	.017	....	160
8	....	....	....	.15N	.10	.013	....	160
11	....	....	....	.10N	.10	.004	....	160
12	....	....	....	.10N	.05	.003	....	160
13	....	....	....	.05N	.05	.002	....	160
14	....	....	....	.05N	.05	.001	....	160
15	....	....	....	.05N	....	.000	....	160
18	CAB	CAB	CAB	CAB	CAB	.000	....	160
19	CAB	CAB	CAB	CAB	CAB	.000	....	160
20	CAB	CAB	CAB	CAB	CAB	.000	....	160
21	CAB	CAB	CAB	CAB	CAB	.000	....	160
22	CAB	CAB	CAB	CAB	CAB	.000	....	160
25	CAB	CAB	CAB	CAB	CAB	.000	....	160
26	CAB	CAB	CAB	CAB	CAB	.000	....	160
27	CAB	CAB	CAB	CAB	CAB	.000	....	160
28	CAB	CAB	CAB	CAB	CAB	.000	....	160
29	CAB	CAB	CAB	CAB	CAB	.000	....	160

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	160
3	CAB	CAB	CAB	CAB	CAB	.000	....	160
4	CAB	CAB	CAB	CAB	CAB	.000	....	160

SEPTEMBER 1986 1375 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	4.00A	4.00A	3.90	.351	....	12
3	....	4.00B	....	4.00B	4.40	.394	....	12
6	4.75	4.75	4.75	4.75	4.45	.404	2	14
7	....	....	....	4.45N	4.30	.387	....	14
8	....	4.40B	....	4.30N	4.30	.390	....	14
9	....	....	....	4.30N	3.50	.326	....	14
10	....	....	....	3.[illegible]N	4.15	.377	....	14
13	....	4.50B	....	4.15N	4.30	.389	....	14
14	....	4.35B	....	4.35B	4.55	.409	....	14
15	....	....	....	4.55N	4.50	.396	....	14
16	....	....	....	4.50N	4.70	.418	....	14
17	....	....	....	4.70N	4.70	.421	....	14
20	5.60	5.60	5.60	5.60	5.90	.502	1	15
21	....	....	5.85A	5.90N	6.20	.514	....	15
22	....	....	....	6.20N	7.25	.569	....	15

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1375 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	7.40B	....	7.25N	7.55	.578	....	15
24	....	....	7.00A	7.20A	6.95	.549	....	15
27	7.55	7.55	7.55	7.55	7.20	.548	100	109
28	....	....	6.15A	6.15A	5.90	.495	....	109
29	....	....	....	5.90N	6.05	.514	....	109
30	5.70	5.70	5.70	5.70	5.25	.462	2	111
31	5.55	5.55	5.55	5.55	5.50	.478	1	112

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	6.30B	....	6.30B	6.90	.573	....	112
4	....	7.75B	....	7.75B	7.80	.607	....	112
5	....	....	6.80A	6.80A	6.65	.607	....	112
6	6.30	6.30	6.30	6.30	6.55	.540	2	114
7	....	....	6.30A	6.30A	6.45	.534	....	114
10	....	....	5.90A	5.90A	5.70	.490	....	114
11	....	....	5.30A	5.30A	5.65	.486	....	114
12	....	....	5.30A	5.65N	5.35	.480	....	114
13	....	....	5.30A	5.30A	4.95	.450	....	114
14	....	5.05B	....	4.95N	4.75	.440	....	114
17	Exchange Closed; President's Day							
18	....	....	4.60A	4.60A	4.20	.391	....	114
19	....	....	3.90A	3.90A	3.60	.345	....	114
20	....	....	3.40A	3.60N	3.60	.344	....	114
21	....	....	....	3.60N	3.55	.337	....	114
24	....	....	3.35A	3.35A	2.70	.257	....	114
25	2.55	2.55	2.50A	2.55	2.60	.242	2	112
26	2.80	2.80	2.75A	2.75A	2.70	.248	8	111
27	....	....	2.65A	2.70N	3.00	.271	....	111
28	....	3.90B	....	3.80B	4.10	.385	....	111

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	4.15B	....	4.10N	3.80	.367	....	111
4	3.60	3.75	3.60	3.75	3.40	.313	3	114
5	....	....	....	3.40N	3.75	.347	....	114
6	....	....	....	3.75N	4.25	.380	....	114
7	....	....	4.20A	4.20A	3.75	.349	....	114
10	3.95	3.95	3.95	3.95	3.75	.354	10	124
11	....	....	....	3.75N	3.45	.324	....	124
12	3.40	3.40	3.15A	3.40	3.15	.309	1	125
13	....	3.20B	....	3.20B	3.35	.331	....	125
14	....	....	....	3.35N	3.00	.303	....	125
17	....	....	....	3.00N	3.05	.311	....	125
18	....	....	3.00A	3.00A	2.65	.279	....	125
19	....	....	....	2.65N	2.35	.253	....	125
20	2.20	2.20	2.20	2.20	2.05	.228	2	125
21	....	....	....	2.05N	1.65	.182	....	125
24	....	2.20B	....	2.20B	2.60	.260	....	125
25	....	....	....	2.60N	2.90	.297	....	125
26	....	....	....	2.90N	2.75	.285	....	125
27	....	....	2.55A	2.55A	2.40	.265	....	125
28	Exchange Closed; Good Friday							
31	....	2.60B	....	2.60B	2.70	.281	....	125

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.70N	2.60	.280	....	125
2	....	....	....	2.60N	2.95	.314	....	125
3	....	....	2.90A	2.90A	2.85	.306	....	125
4	....	2.90B	....	2.90B	3.10	.326	....	125
7	....	....	....	3.10N	2.60	.284	....	125
8	....	....	2.35A	2.60N	2.65	.284	....	125
9	....	....	....	2.65N	2.45	.274	....	125
10	....	....	....	2.45N	2.05	.235	....	125
11	....	....	....	2.05N	2.00	.238	....	125
14	....	....	....	2.00N	1.95	.240	....	125
15	....	....	....	1.95N	1.80	.237	....	125
16	....	....	1.55A	1.55A	1.40	.183	....	125
17	....	....	1.20A	1.25A	1.15	.152	....	125
18	....	....	....	1.15N	1.05	.150	....	125
21	....	1.20B	....	1.20B	1.25	.167	....	125
22	....	....	....	1.25N	1.30	.162	....	125
23	....	....	....	1.30N	1.00	.135	....	125
24	....	....	....	1.00N	1.00	.127	....	125
25	....	....	....	1.00N	.85	.105	....	125
28	....	....	....	.85N	.75	.097	....	125
29	....	....	....	.75N	.80	.110	....	125
30	....	....	....	.80N	.80	.115	....	125

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.80N	1.25	.170	....	125
2	....	....	....	1.25N	1.00	.139	....	125
5	....	....	.95A	.95A	.80	.111	....	125
6	....	.85B	....	.80N	.90	.113	....	125

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1375 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	....	....	....	.90N	.85	.105	....	125
8..	....	....	....	.85N	.90	.112	....	125
9..	....	....	....	.90N	.90	.115	....	125
12..	....	....	....	.90N	.70	.092	....	125
13..	....	....	....	.70N	.80	.105	....	125
14..	....	....	....	.80N	.80	.108	....	125
15..	....	....	....	.80N	.70	.105	....	125
16..	....	....	....	.70N	.75	.132	....	125
19..	....	....	....	.75N	.60	.101	....	125
20..	....	....	....	.65B	.75	.128	....	125
21..	....	....	....	.75N	.90	.138	....	125
22..	....	....	....	.90N	1.10	.172	....	125
23..	....	....	....	1.10N	1.05	.168	....	125
26..	Exchange Closed; Memorial Day							
27..	1.10	1.10	.95A	.95A	.75	.136	1	126
28..	....	....	....	.75N	.80	.144	....	126
29..	....	....	....	.80N	.95	.163	....	126
30..	....	1.00B	....	1.00B	1.20	.195	....	126

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	1.15A	1.20N	1.10	.185	....	126
3..	....	....	1.00A	1.00A	.85	.145	....	126
4..	....	....	....	.85N	.90	.154	....	126
5..	....	....	.80A	.80A	.70	.126	....	126
6..	....	....	....	.70N	.60	.108	....	126
9..	....	....	....	.60N	.55	.118	....	126
10..	....	....	....	.55N	.50	.086	....	126
11..	.50	.50	.30	.30	.40	.071	7	127
12..	....	....	....	.40N	.40	.072	....	127
13..	....	....	....	.40N	.35	.073	....	127
16..	....	....	....	.35N	.45	.090	....	127
17..	....	....	....	.45N	.45	.095	....	127
18..	....	....	....	.45N	.45	.088	....	127
19..	....	....	....	.45N	.45	.086	....	127
20..	....	....	....	.45N	.50	.112	....	127
23..	.40	.40	.40	.40	.35	.066	5	132
24..	....	....	....	.35N	.45	.069	....	132
25..	....	....	....	.45N	.40	.063	....	132
26..	....	....	....	.40N	.40	.062	....	132
27..	.35	.35	.35	.35	.30	.045	2	133
30..	....	....	....	.30N	.25	.036	....	133

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15	.15	.15	.15	.25	.032	2	131
2..	....	....	....	.25N	.25	.032	....	131
3..	.10	.10	.10	.10	.20	.030	2	131
4..	Exchange Closed; Independence Day							
7..	....	....	....	.20N	.25	.041	....	131
8..	....	....	....	.25N	.25	.037	....	130
9..	....	....	....	.25N	.25	.036	....	130
10..	....	....	....	.25N	.30	.051	....	130
11..	....	....	....	.30N	.40	.075	....	130
14..	.45	.45	.45	.45	.45	.093	200	329
15..	....	....	.40A	.40A	.35	.059	....	329
16..	....	....	.30A	.35N	.30	.046	....	329
17..	....	....	.25A	.30N	.25	.042	....	329
18..	....	....	....	.25N	.25	.044	....	329
21..	.30	.30	.30	.30	.30	.058	25	348
22..	....	....	....	.30N	.30	.066	....	348
23..	....	....	....	.30N	.30	.061	....	348
24..	....	....	....	.30N	.25	.057	....	348
25..	....	....	....	.25N	.30	.079	....	348
28..	....	....	....	.30N	.30	.070	....	348
29..	....	....	....	.30N	.25	.044	....	348
30..	....	....	....	.25N	.25	.043	....	348
31..	....	....	....	.25N	.20	.039	....	348

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.20N	.20	.065	....	348
4..	.30	.30	.30	.30	.25	.068	4	352
5..	....	....	....	.25N	.20	.037	....	352
6..	....	....	....	.20N	.20	.037	....	352
7..	....	....	....	.20N	.20	.048	....	352
8..	.15	.15	.15	.15	.15	.040	50	402
11..	....	....	....	.15N	.10	.016	....	402
12..	....	....	....	.10N	.10	.014	....	402
13..	.05	.05	.05	.05	.05	.012	10	392
14..	....	....	....	.05N	.05	.006	....	402
15..	....	....	....	.05N	.05	.004	....	402
18..	....	....	....	.05N	.05	.004	....	392
19..	....	....	....	.05N	....	.001	....	392
20..	CAB	CAB	CAB	CAB	CAB	.000	....	392
21..	CAB	CAB	CAB	CAB	CAB	.000	....	392

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1375 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	CAB	CAB	CAB	CAB	CAB	.001	....	392
25..	CAB	CAB	CAB	CAB	CAB	.000	....	392
26..	CAB	CAB	CAB	CAB	CAB	.000	....	392
27..	CAB	CAB	CAB	CAB	CAB	.000	....	392
28..	CAB	CAB	CAB	CAB	CAB	.000	....	392
29..	CAB	CAB	CAB	CAB	CAB	.000	....	392

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	392
3..	CAB	CAB	CAB	CAB	CAB	.000	....	392
4..	CAB	CAB	CAB	CAB	CAB	.000	....	392

SEPTEMBER 1986 1400 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	5.15N	4.95	.411	....	18
3..	....	5.40B	....	5.40B	5.50	.465	....	18
6..	....	5.70B	....	5.70B	5.60	.477	....	18
7..	....	....	5.50A	5.50A	5.40	.460	....	18
8..	....	5.50B	....	5.40N	5.40	.463	....	18
9..	....	....	....	5.40N	4.50	.396	....	18
10..	....	....	....	4.50N	5.25	.450	....	18
13..	....	5.70B	....	5.25N	5.45	.463	....	18
14..	....	5.50B	....	5.50B	5.75	.483	....	18
15..	....	....	....	5.75N	5.65	.470	....	18
16..	....	....	....	5.65N	5.90	.492	....	18
17..	....	....	....	5.90N	5.90	.495	....	18
20..	7.20	7.20	7.20	7.20	7.20	.577	3	18
21..	....	....	....	7.20N	7.65	.590	....	18
22..	7.65	7.65	7.65	7.65	8.80	.642	1	17
23..	8.80	9.00B	8.80	8.80	9.10	.651	1	17
24..	....	....	8.00A	9.10N	8.40	.624	....	17
27..	....	9.00B	....	8.40N	8.70	.623	....	17
28..	7.70	7.70	7.40	7.40	7.30	.572	3	17
29..	7.55	7.55	7.50A	7.50A	7.55	.590	1	18
30..	....	....	7.00A	7.00A	6.55	.540	....	18
31..	6.80	6.80	6.80	6.80	6.85	.555	10	28

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	8.20	8.20	8.20	8.20	8.45	.648	1	27
4..	9.40	9.40	9.40	9.40	9.35	.680	1	28
5..	....	....	8.20A	8.20A	8.15	.680	....	27
6..	....	....	7.80A	7.80A	8.05	.617	....	27
7..	....	....	7.75A	7.75A	7.95	.612	....	27
10..	....	....	7.40A	7.40A	7.10	.569	....	27
11..	....	....	6.55A	6.55A	7.05	.566	....	27
12..	6.80	6.80	6.70A	6.80	6.70	.560	5	32
13..	....	....	6.60A	6.60A	6.20	.529	....	32
14..	....	6.35B	....	6.20N	6.00	.520	....	32
17..	Exchange Closed; President's Day							
18..	5.70	5.70	5.50	5.50	5.25	.471	6	37
19..	....	....	5.00A	5.00A	4.70	.423	....	37
20..	4.70	4.75	4.30A	4.75	4.70	.421	6	42
21..	....	....	....	4.70N	4.50	.415	....	42
24..	4.25	4.25	4.00	4.00	3.50	.327	2	42
25..	3.25@3.40	3.40	3.10A	3.20	3.45	.311	13	49
26..	3.50	3.50	3.50	3.50	3.55	.318	11	48
27..	3.40	3.40	3.40	3.40	3.90	.344	1	49
28..	5.50	5.50	5.50	5.50	5.20	.452	1	50

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	5.20N	4.90	.433	....	50
4..	4.20	4.20	4.20	4.20	4.30	.376	10	50
5..	....	....	....	4.30N	4.75	.412	....	50
6..	....	....	4.70A	4.75N	5.40	.446	....	50
7..	....	....	5.20A	5.20A	4.75	.415	....	50
10..	....	4.95B	....	4.75N	4.75	.420	....	50
11..	....	....	....	4.75N	4.45	.388	....	50
12..	....	....	3.90A	3.90A	4.10	.373	....	50
13..	4.40	4.40	4.30	4.30	4.30	.396	126	163
14..	....	....	....	4.30N	3.90	.366	....	162
17..	....	....	....	3.90N	4.00	.376	....	163
18..	....	....	3.80A	3.80A	3.50	.341	....	113
19..	....	....	....	3.50N	3.10	.313	....	113
20..	....	....	....	3.10N	2.75	.286	....	113
21..	....	....	....	2.75N	2.20	.234	....	113
24..	....	2.70B	....	2.70B	3.45	.321	....	101
25..	....	3.85B	....	3.75B	3.80	.362	....	101
26..	....	....	....	3.80N	3.60	.349	....	101
27..	....	....	3.35A	3.45A	3.25	.327	....	101
28..	Exchange Closed; Good Friday							
31..	....	3.45B	....	3.45B	3.55	.346	....	101

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1400 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.50A	3.50A	3.45	.345	....	101
2..	....	....	....	3.45N	3.90	.381	....	101
3..	....	....	3.85A	3.85A	3.75	.373	....	101
4..	....	3.85B	....	3.85B	4.05	.395	....	101
7..	....	....	....	4.05N	3.45	.351	....	101
8..	....	....	3.10A	3.45N	3.50	.351	....	101
9..	....	....	....	3.50N	3.25	.340	..	101
10..	....	3.30B	...	3.25N	2.75	.296	....	101
11..	....	....	....	2.75N	2.70	.300	....	101
14..	....	....	....	2.70N	2.65	.303	....	101
15..	....	....	....	2.65N	2.55	.300	....	101
16..	....	....	2.10A	2.10A	1.95	.238	....	101
17..	....	....	1.70A	1.70A	1.60	.202	....	101
18..	....	1.70B	....	1.60N	1.65	.200	....	101
21..	....	1.80B	....	1.80B	1.80	.221	....	101
22..	....	....	....	1.80N	1.85	.216	....	101
23..	1.70	1.70	1.60	1.60	1.45	.183	4	105
24..	....	....	....	1.45N	1.45	.173	....	105
25..	....	....	1.40A	1.40A	1.30	.146	....	105
28..	1.30	1.30	1.25A	1.25A	1.05	.136	2	107
29..	1.50	1.50	1.50	1.50	1.20	.153	5	107
30..	....	....	....	1.20N	1.20	.160	....	107

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	..	1.30B	....	1.30B	1.80	.226	....	107
2..	....	....	1.65A	1.65A	1.45	.189	....	107
5..	....	....	1.25A	1.40A	1.25	155	....	107
6..	....	1.35B	....	1.25N	1.30	.158	....	107
7..	1.40	1.40	1.30A	1.40	1.20	.148	1	108
8..	....	...	....	1.20N	1.25	.157	....	108
9..	1.10	1.35	1.10	1.35	1.25	.161	5	113
12..	....	....	....	1.25N	1.10	.132	....	113
13..	1.25	1.25	1.25	1.25	1.15	.149	5	113
14..	...	....	....	1.15N	1.15	.153	....	113
15..	1.15	1.15	1.15	1.15	1.15	.150	1	114
16..	....	....	....	1.15N	1.15	.184	....	114
19..	1.05	1.05	1.05	1.05	.90	.146	26	140
20..	....	....	....	1.10B	1.15	.180	....	140
21..	....	....	....	1.15N	1.30	.193	...	140
22..	..	1.35B	....	1.35B	1.60	.235	..	140
23..	....	....	1.45A	1.60N	1.55	.231	...	140
26..	Exchange Closed; Memorial Day							
27..	1.55	1.60	1.55	1.60	1.20	.194	6	146
28..	1.25	1.25	1.25	1.25	1.30	.204	..	146
29..	1.50	1.50	1.50	1.50	1.45	.228	7	148
30..	1.95	1.95	1.95	1.95	1.80	.268	100	248

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	1.60A	1.70A	1.70	.257	...	248
3..	....	....	1.35A	1.35A	1.30	.209	....	248
4..	1.45	1.45	1.45	1.45	1.40	.221	1	249
5..	1.30	1.35	1.30	1.30A	1.10	.185	4	253
6..	.95	.95	.95	.95	.95	.163	4	256
9..	....	1.05B	....	.95N	.95	.177	....	256
10..	....	....	.80A	.80A	.75	.134	....	256
11..	....	...	.70A	.70A	.65	.114	...	256
12..	....	....	....	.65N	.65	116	....	256
13..	....	....	....	.65N	65	.117	....	256
16..	....	.80B	....	.80B	.85	.143	...	256
17..	....	....	....	.85N	90	.150	....	256
18..	.80	.80	.80	.80	.75	.141	1	256
19..	....	....	....	.75N	.70	.139	...	256
20..	....	...	....	.70N	.90	.175	....	256
23..	.65	.65	.65	.65	.55	.112	1	257
24..	.60	.60	.60	.60	.70	.117	3	257
25..	....	....	.65A	.70N	.65	.106	....	257
26..	....	...	....	.65N	65	.107	....	257
27..	....	....	....	.65N	.45	.080	....	257
30..	.45	.45	.45	.45	.40	.066	1	258

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.35A	.40N	.35	.060	....	258
2..	....	....	....	.35N	.40	.061		258
3..	....	....	....	.40N	.35	.058	...	258
4..	Exchange Closed; Independence Day							
7..	....	....	....	.35N	.45	.076	....	258
8..	....	....	...	.45N	.40	.071	....	257
9..	.40	.45B	.40	.40	.40	.069	3	257
10..	.50	.50	.50	.50	.50	.094	....	257
11..	.50	.55B	.50	.55B	.65	.132	7	257
14..	1.00	1.00	.85	.85	.80	.160	100	354
15..	...	....	.60A	.60A	.50	.109	2	354
16..	....	...	....	.50N	.45	.092	....	354

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1400 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.35	.35	.35	.35	.40	.082	1	354
18..	.40	.55B	.40	.40	.40	.086	10	344
21..	....	....	....	.40N	.50	.110	....	344
22..	....	.55B	....	.55B	.60	.125	1	344
23..	....	....	....	.60N	.55	.117	....	344
24..	....	....	....	.55N	.50	.112	....	344
25..	....	.55B	....	.55B	.50	.147	....	344
28..	.70	.75	.55A	.55A	.50	.136	40	384
29..	....	....	.40A	.40A	.35	.094	....	384
30..	.35@.30	.35	.30	.30	.35	.094	40	384
31..	...	....	....	.35N	.35	.087	....	384

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.35N	.40	.135	....	384
4..	.55	.55	.50A	.55	.50	.145	5	389
5..	....	....	.35A	.35A	.30	.089	101	490
6..	....	...	....	.30N	.30	.090	....	490
7..	....	....	....	.30N	.35	.114	....	490
8..	....	....	....	.35N	.30	.100	...	490
11..	....	....	....	.30N	.20	.051	....	490
12..	....	..	.15A	.20N	.15	.048	...	490
13..	....	...	...	.15N	.10	.042	....	490
14..	....	..	....	.10N	.10	.025	....	490
15..	....	....	...	.10N	.05	.019	....	490
18..	....	....	....	.05N	.10	.021	....	490
19..	....	....	.05A	.05A	.05	.007	....	490
20..	.05	.05	.05	.05	...	.005	1	491
21..	CAB	CAB	CAB	CAB	CAB	.005	...	490
22..	CAB	CAB	CAB	CAB	CAB	.015	....	490
25..	CAB	CAB	CAB	CAB	CAB	.007	...	490
26..	CAB	CAB	CAB	CAB	CAB	.004	...	490
27..	CAB	CAB	CAB	CAB	CAB	.002	....	490
28..	CAB	CAB	CAB	CAB	CAB	.002	..	490
29..	CAB	CAB	CAB	CAB	CAB	.000	....	490

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	490
3..	CAB	CAB	CAB	CAB	CAB	.000	...	490
4..	CAB	CAB	CAB	CAB	CAB	.000	...	490

SEPTEMBER 1986 1425 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	6.35N	6.10	.472	....	14
3..	....	6.30B	....	6.30B	6.80	.537	..	14
6..	....	7.00B	....	7.00B	6.90	.549	....	14
7..	....	....	6.80A	6.80A	6.70	.532	....	14
8..	....	6.80B	....	6.70N	6.70	.535	...	14
9..	....	...	....	6.70N	5.65	.467	...	14
10..	....	5.70B	....	5.70B	6.50	.522	...	14
13..	....	7.05B	....	6.50N	6.75	.536	...	14
14..	...	6.80B	....	6.80B	7.10	.557	....	14
15..	....	....	....	7.10N	6.95	.544	...	14
16..	...	...	...	6.95N	7.25	.566	....	14
17..	....	...	....	7.25N	7.25	.569	....	14
20..	....	7.80B	....	7.80B	8.60	.649	....	14
21..	8.90	8.95B	8.85	8.95B	9.20	.660	102	116
22..	9.20	9.20	9.20	9.20	10.50	.709	1	115
23..	....	...	...	10.50N	10.80	.718	....	115
24..	....	...	9.55A	10.60A	10.05	.693	...	115
27..	....	....	....	10.05N	10.25	.693	....	115
28..	....	....	9.00A	9.00A	8.80	.645	....	115
29..	....	....	....	8.80N	9.15	.662	....	115
30..	....	....	8.90A	8.90A	8.05	.614	....	115
31..	....	....	....	8.05N	8.35	.630	....	115

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	...	9.50B	....	9.50B	10.15	.717	....	115
4..	...	11.05B	....	11.05B	11.20	.745	....	115
5..	....	....	9.90A	9.90A	9.80	.745	....	115
6..	....	....	9.60A	9.60A	9.65	.688	....	115
7..	....	....	9.40A	9.40A	9.55	.684	....	115
10..	....	....	8.90A	8.90A	8.60	.644	....	115
11..	....	....	8.10A	8.10A	8.50	.641	....	115
12..	....	....	8.15A	8.50N	8.20	.636	....	115
13..	....	....	8.10A	8.10A	7.70	.607	....	115
14..	....	7.80B	....	7.70N	7.45	.598	....	115
17..	Exchange Closed; President's Day							
18..	....	....	7.10A	7.10A	6.55	.550	....	115
19..	....	....	6.20A	6.20A	5.90	.503	....	115
20..	5.80	5.80	5.40A	5.80	5.90	.501	1	116

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1425 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	5.90N	5.65	.495	....	116
24	5.00	5.00	5.00	5.00	4.55	.404	1	116
25	4.15	4.15	4.10A	4.15	4.45	.387	2	116
26	4.25	4.60	4.25	4.60	4.55	.394	13	119
27	....	....	4.30A	4.55N	4.95	.422	....	119
28	....	....	....	4.95N	6.50	.518	..	119

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	6.50N	6.10	.500	....	119
4	5.45	5.85	5.40	5.70	5.35	.442	51	111
5	6.00	6.00	6.00	6.00	5.95	.479	51	111
6	....	6.10B	....	6.10B	6.65	.513	....	111
7	....	....	6.30A	6.30A	5.90	.481	....	111
10	6.50	6.55B	6.50	6.50	5.95	.487	100	199
11	....	....	5.85A	5.85A	5.55	.455	....	199
12	....	....	5.00A	5.45A	5.15	.439	....	199
13	....	5.35B	....	5.15N	5.45	.463	....	199
14	....	....	5.30A	5.30A	4.95	.432	....	199
17	....	....	....	4.95N	5.10	.443	....	199
18	....	....	4.90A	4.90A	4.50	.407	....	199
19	....	....	....	4.50N	4.05	.377	....	199
20	....	....	4.00A	4.00A	3.60	.348	....	199
21	....	....	3.45A	3.45A	2.95	.291	....	199
24	....	3.65B	....	3.65B	4.45	.387	....	199
25	....	4.60B	....	4.60B	4.85	.430	..	199
26	4.40	4.40	4.40	4.40	4.65	.416	3	199
27	....	....	4.25A	4.25A	4.20	.393	....	199
28	Exchange Closed, Good Friday							
31	....	4.50B	....	4.50B	4.55	.414	....	199

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.40A	4.55N	4.45	.413	....	199
2	....	....	....	4.45N	5.00	.452	....	199
3	....	....	4.85A	4.85A	4.85	.443	....	199
4	....	5.25B	....	5.25B	5.20	.466	....	199
7	....	....	....	5.20N	4.45	.420	....	199
8	....	....	4.10A	4.45N	4.55	.420	....	199
9	....	....	....	4.55N	4.25	.409	....	199
10	....	....	....	4.25N	3.65	.363	....	199
11	....	....	....	3.65N	3.60	.368	....	199
14	....	....	....	3.60N	3.55	.372	....	199
15	....	....	....	3.55N	3.45	.369	....	199
16	....	....	2.80A	2.80A	2.70	.301	....	199
17	....	....	2.25A	2.25A	2.20	.260	....	199
18	....	....	....	2.20N	2.20	.258	....	199
21	....	2.45B	....	2.45B	2.40	.282	....	199
22	....	....	....	2.40N	2.45	.277	....	199
23	....	....	2.10A	2.10A	2.05	.239	....	199
24	2.00	2.00	1.85	1.85	1.95	.227	2	199
25	....	2.00B	....	1.95N	1.65	.195	2	199
28	....	....	....	1.65N	1.45	.184	....	199
29	....	....	....	1.45N	1.65	.205	....	199
30	....	....	....	1.65N	1.70	.213	....	199

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.35B	....	2.35B	2.50	.290	....	199
2	....	....	2.20A	2.20A	2.00	.248	....	199
5	....	....	1.70A	1.70A	1.70	.208	....	199
6	....	1.80B	....	1.70N	1.80	.212	....	199
7	....	....	....	1.80N	1.65	.200	....	199
8	....	....	1.55A	1.65N	1.75	.211	....	199
9	....	....	....	1.75N	1.75	.216	....	199
12	....	....	1.65A	1.65A	1.40	.181	....	199
13	....	1.55B	....	1.55B	1.60	.203	....	199
14	....	....	....	1.60N	1.60	.207	....	199
15	....	....	....	1.60N	1.55	.204	....	199
16	....	1.60B	....	1.60B	1.75	.247	....	199
19	....	....	1.65A	1.65A	1.40	.201	....	199
20	....	....	....	1.60B	1.70	.243	....	199
21	....	....	....	1.70N	1.90	.259	....	199
22	2.10	2.40	2.10	2.35B@ .40	2.30	.308	5	203
23	....	....	....	2.30N	2.25	.305	....	203
26	Exchange Closed; Memorial Day							
27	....	....	....	2.25N	1.80	.263	....	203
28	1.80	1.80	1.80	1.80	1.90	.276	6	208
29	....	....	....	1.90N	2.10	.304	....	208
30	....	2.60B	....	2.45B	2.65	.350	....	208

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.45	2.45	2.25	2.25	2.50	.340	302	446
3	1.70	2.05	1.70	2.05	2.00	.285	101	546
4	....	....	....	2.00N	2.10	.299	....	546

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1425 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	....	1.80A	1.80A	1.70	.257	....	546
6	....	....	....	1.70N	1.50	.231	....	546
9	....	1.65B	....	1.50N	1.50	.250	....	546
10	1.10	1.10	1.10	1.10	1.20	.197	....	546
11	.90	1.05	.90	1.05	1.05	.171	105	650
12	1.00	1.00	1.00	1.00	1.05	.175	55	686
13	....	....	....	1.05N	1.05	.177	....	686
16	....	....	....	1.05N	1.25	.211	....	686
17	....	....	....	1.25N	1.35	.222	....	686
18	1.35	1.35	1.25	1.25	1.20	.211	129	790
19	....	....	....	1.20N	1.10	.209	....	790
20	....	1.30B	....	1.30B	1.40	.255	....	790
23	1.00	1.00	1.00	1.00	.95	.175	40	820
24	....	....	....	.95N	1.10	.182	....	820
25	1.00	1.00	.90	.90	1.05	.171	18	828
26	1.00	1.00	1.00	1.00	1.05	.169	47	866
27	.85	.85	.80	.80	.80	.131	42	865
30	.80	.80	.75	.75	.65	.113	17	877

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.50	.50	.50	.50	.55	.104	5	877
2	....	....	....	.55N	.55	.105	....	877
3	.60	.60	.55	.55	.50	.101	4	876
4	Exchange Closed; Independence Day							
7	....	.55B	....	.55B	.75	.130	....	876
8	....	....	.60A	.75N	.65	.123	....	876
9	....	....	....	.65N	.60	.120	....	876
10	.80	.80	.80	.80	.85	.158	3	876
11	....	1.00B	....	.95B	1.05	.210	....	876
14	1.40	1.45B	1.35	1.35	1.30	.251	15	891
15	.90	.90	.90	.90	.90	.182	7	884
16	....	....	.75A	.85A	.80	.158	....	884
17	....	....	....	.80N	.70	.144	....	884
18	.90	.90	.85A	.85A	.75	.151	14	875
21	....	.80B	....	.75N	.90	.189	....	875
22	.85	1.05B	.75	1.00B	1.00	.210	24	885
23	....	1.05B	....	1.00N	.90	.201	1	885
24	1.00	1.00	.95	.95	.85	.194	6	885
25	.90	1.00B	.90	.95B	1.00	.245	3	882
28	1.05	1.05	.95A	1.05	.95	.235	5	887
29	1.00	1.00	.60	.60	.65	.174	318	977
30	.80	.80	.75A	.80	.70	.176	2	776
31	.60	.60	.60	.60	.60	.168	11	777

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.55	.85	.55	.85	.80	.242	196	873
4	1.05	1.05	.85	.95	1.00	.263	726	932
5	.50	.60	.50	.55	.60	.179	117	904
6	.60	.60	.60	.60	.60	.184	1	904
7	.80	.80	.75	.75	.70	.225	9	910
8	.70	.70	.65	.65	.65	.205	3	912
11	.60	.60	.30	.30	.30	.125	369	750
12	.20	.20	.20	.20	.20	.123	43	736
13	....	....	....	.20N	.20	.115	....	736
14	.25	.25	.20	.20	.20	.079	30	726
15	.10	.20	.10	.20	.20	.065	64	715
18	.05	.15	.05	.10	.15	.079	48	712
19	.05	.10	.05	.10	.10	.036	18	703
20	....	....	....	.10N	.05	.028	....	703
21	.10	.10	.05	.05	.05	.033	34	702
22	....	....	....	.05N	.10	.075	....	702
25	....	....	....	.10N	.10	.053	....	702
26	....	....	....	.10N	.10	.037	....	702
27	....	....	....	.10N	.05	.028	....	702
28	....	....	....	.05N	.05	.028	....	702
29	.05	.05	.05	.05	....	.005	25	692

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	692
3	CAB	CAB	CAB	CAB	CAB	.000	....	692
4	CAB	CAB	CAB	CAB	CAB	.000	....	692

SEPTEMBER 1986 1450 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	7.75N	7.35	.532	....	5
3	....	7.75B	....	7.75B	8.30	.607	....	5
6	....	8.50B	....	8.50B	8.40	.619	....	5
7	....	....	8.20A	8.20A	8.15	.602	....	5
8	....	....	....	8.15N	8.20	.605	....	5
9	....	....	....	8.20N	6.95	.539	....	5

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1450 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	7.00B	....	7.00B	7.95	.593	....	5
13	....	8.60B	....	7.95N	8.20	.607	....	5
14	....	8.30B	....	8.30B	8.60	.627	....	5
15	....	....	....	8.60N	8.45	.614	....	5
16	....	....	....	8.45N	8.75	.636	....	5
17	....	....	....	8.75N	8.80	.639	....	5
20	....	9.30B	....	9.30B	10.40	.714	....	5
21	....	....	....	10.40N	10.95	.725	....	5
22	....	....	....	10.95N	12.30	.769	....	5
23	....	....	....	12.30N	12.65	.777	....	5
24	....	....	11.20A	12.35A	11.80	.754	....	5
27	....	....	11.70A	11.70A	12.10	.755	....	5
28	....	....	10.60A	10.60A	10.50	.711	....	5
29	....	....	....	10.50N	10.85	.728	....	5
30	....	....	10.40A	10.40A	9.70	.684	....	5
31	....	....	....	9.70N	10.00	.698	....	5

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	11.30B	....	11.30B	11.95	.777	....	5
4	....	13.00B	....	13.00B	13.10	.802	....	5
5	....	....	11.70A	11.70A	11.55	.802	....	5
6	....	....	11.35A	11.35A	11.40	.752	....	5
7	....	....	11.10A	11.10A	11.30	.748	....	5
10	....	....	10.55A	10.55A	10.30	.713	....	5
11	....	....	9.70A	9.70A	10.20	.710	....	5
12	....	....	9.75A	10.20N	9.90	.705	....	5
13	....	....	9.70A	9.70A	9.30	.679	....	5
14	....	9.40B	....	9.30N	9.05	.671	....	5
17	Exchange Closed; President's Day							
18	....	....	8.60A	8.60A	8.05	.626	....	5
19	....	....	7.70A	7.70A	7.30	.580	....	5
20	....	....	6.75A	7.30N	7.30	.579	....	5
21	....	....	....	7.30N	7.00	.573	....	5
24	....	....	6.60A	6.60A	5.70	.482	....	5
25	....	....	5.25A	5.25A	5.55	.465	....	5
26	6.00	6.00	5.50A	5.90A	5.70	.473	5	5
27	....	....	5.50A	5.70N	6.15	.501	....	5
28	....	....	....	6.15N	7.95	.584	....	5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	8.00B	....	7.95N	7.50	.566	....	5
4	....	....	7.40A	7.50N	6.55	.507	....	5
5	....	....	....	6.55N	7.30	.544	....	5
6	....	....	....	7.30N	8.10	.579	....	5
7	....	....	7.70A	7.70A	7.25	.547	....	5
10	....	7.60B	....	7.25N	7.30	.553	....	5
11	....	....	6.85A	6.85A	6.85	.521	....	5
12	....	....	6.20A	6.50A	6.40	.505	....	5
13	....	6.50B	....	6.50B	6.70	.530	....	5
14	....	....	6.50A	6.50A	6.15	.499	....	5
17	....	....	....	6.15N	6.30	.510	....	5
18	....	....	5.65A	5.90A	5.65	.474	....	5
19	....	....	....	5.65N	5.10	.443	....	5
20	5.00	5.00	4.65	4.65	4.60	.413	23	19
21	4.15	4.15	4.15	4.15	3.80	.353	2	19
24	5.00	5.10B	5.00	5.10B	5.25	.455	1	19
25	5.80	5.80	5.55A	5.55A	6.05	.499	7	15
26	....	....	6.00A	6.00A	5.80	.485	....	19
27	....	....	5.30A	5.60A	5.35	.462	....	19
28	Exchange Closed; Good Friday							
31	....	5.70B	....	5.40B	5.75	.484	....	19

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.80	5.80	5.70A	5.70A	5.60	.483	100	119
2	....	5.75B	....	5.75B	6.25	.522	....	119
3	6.00	6.00	5.95	5.95	6.00	.514	2	120
4	....	6.20B	....	6.20B	6.50	.537	....	120
7	....	....	....	6.50N	5.65	.492	....	120
8	....	....	5.15A	5.65N	5.75	.492	....	120
9	....	....	....	5.75N	5.40	.480	....	120
10	....	....	....	5.40N	4.70	.432	....	120
11	4.85@.90	4.90	4.85	4.90	4.65	.438	4	124
14	....	4.70B	....	4.70B	4.60	.443	....	124
15	....	....	....	4.60N	4.50	.440	....	124
16	....	....	3.60A	3.70A	3.65	.369	....	124
17	3.25	3.25	2.95	2.95	3.00	.324	5	121
18	3.20	3.20	3.05A	3.05A	2.95	.322	....	121
21	....	3.30B	....	3.30B	3.20	.350	1	122
22	3.45	3.45	3.45	3.45	3.25	.344	2	123
23	....	....	3.05A	3.05A	2.75	.302	....	123
24	....	....	....	2.75N	2.65	.289	....	123
25	3.05	3.05	2.70A	2.70A	2.30	.252	1	123
28	2.45	2.45	2.45	2.45	2.00	.240	....	123

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1450 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	2.45	2.45	2.15	2.15	2.30	.265	8	131
30	....	....	....	2.30N	2.35	.274	....	131

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.90	3.35B	2.90	3.30	3.30	.361	12	139
2	3.25	3.25	2.80A	2.95	2.75	.314	38	171
5	2.40	2.40	2.40	2.40	2.35	.270	1	172
6	....	2.70B	....	2.35N	2.45	.274	....	172
7	2.30	2.30	2.15	2.15	2.30	.260	1	172
8	....	....	2.20A	2.30N	2.40	.274	130	302
9	....	....	....	2.40N	2.40	.279	....	302
12	....	....	2.20A	2.25A	1.95	.240	....	302
13	2.25	2.25	2.25	2.25	2.25	.265	2	302
14	2.55	2.55	2.50A	2.50A	2.25	.271	2	302
15	....	....	....	2.25N	2.10	.268	....	302
16	....	2.35B	....	2.35B	2.50	.317	....	296
19	....	....	2.30A	2.30A	2.00	.266	....	296
20	....	....	....	2.30B	2.40	.315	....	296
21	2.55	2.55	2.55	2.55	2.70	.334	1	296
22	3.45	3.45	3.45	3.45	3.20	.388	1	296
23	3.25	3.30B	3.25	3.25	3.10	.386	15	311
26	Exchange Closed; Memorial Day							
27	3.00	3.00	2.75	2.75	2.60	.341	4	315
28	2.40	2.75	2.40	2.75	2.70	.356	7	320
29	2.90	2.95	2.90	2.95	2.95	.389	5	325
30	3.25	3.75	3.25	3.75	3.65	.439	34	354

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.60	3.60	3.40	3.40	3.50	.430	5	358
3	....	....	2.85A	3.00A	2.85	.370	....	358
4	3.10	3.15	2.85	3.15	3.00	.387	4	361
5	2.60	2.60	2.55A	2.55A	2.50	.341	15	351
6	2.10	2.40	2.05	2.30	2.20	.311	208	485
9	2.40	2.45B	2.30A	2.30A	2.25	.335	3	486
10	1.70	1.70	1.70	1.70	1.80	.274	2	486
11	1.55	1.55	1.55	1.55	1.60	.243	2	487
12	1.60	1.60	1.60	1.60	1.60	.248	....	487
13	....	1.65B	....	1.60N	1.60	.251	10	497
16	1.65	1.65	1.65	1.65	1.90	.295	2	497
17	2.10	2.10	2.10	2.10	2.00	.307	23	499
18	2.05	2.10	1.85A	2.00	1.90	.295	21	520
19	1.80	1.80	1.75	1.75	1.80	.294	53	573
20	2.00	2.20	2.00	2.20	2.20	.350	37	580
23	2.30	2.30	1.70A	1.70A	1.50	.256	30	580
24	1.65	1.70B	1.65	1.70B	1.75	.265	9	577
25	1.50	1.60	1.50	1.60	1.65	.251	16	562
26	1.45	1.45	1.45	1.45	1.60	.249	2	564
27	....	....	1.40A	1.40A	1.30	.201	....	564
30	1.25	1.25	1.05	1.05	1.05	.177	82	634

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	.85	.85	.95	.165	84	648
2	.85	.95	.85	.95	.95	.167	57	648
3	.90	.95	.90	.95	.90	.162	4	647
4	Exchange Closed; Independence Day							
7	.90	.95B	.90	.95B	1.20	.204	6	653
8	.95	1.00B	.95	1.00B	1.05	.194	2	654
9	1.30	1.30	.95	.95	1.00	.191	58	650
10	1.40	1.45	1.25	1.35A	1.35	.242	186	802
11	1.50	1.75	1.40	1.75	1.75	.309	85	819
14	2.50	2.50	2.05	2.05	2.10	.360	211	936
15	1.85	1.85	1.45	1.45	1.50	.278	41	918
16	1.30	1.30	1.20A	1.20A	1.30	.247	41	920
17	1.20	1.30	1.10	1.30	1.20	.230	272	812
18	1.80	1.80	1.30A	1.30A	1.25	.240	4	814
21	1.55	1.55	1.50A	1.50A	1.50	.292	2	816
22	1.55	1.80B	1.55	1.75	1.70	.321	26	836
23	1.55	1.55	1.55	1.55	1.60	.310	40	836
24	1.50	1.60B	1.45	1.45	1.45	.303	54	837
25	1.60	1.85	1.60	1.70	1.80	.368	9	840
28	1.95@2.00	2.15	1.65	1.65	1.75	.361	43	862
29	1.55	1.55	1.10	1.30	1.20	.286	32	884
30	1.10	1.30B	1.10	1.25	1.25	.291	25	898
31	1.30	1.30	1.20	1.20	1.15	.282	28	903

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.30	1.50	1.25	1.45B	1.60	.381	418	964
4	1.90	1.90	1.50	1.70	1.80	.413	232	981
5	1.15	1.20	1.10	1.20	1.25	.310	424	1393
6	1.10	1.45	1.10	1.20	1.25	.319	219	1512
7	1.40	1.40	1.35	1.35	1.45	.376	212	1557
8	1.20	1.35	1.20	1.20	1.30	.354	140	1644

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1450 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	85	95	70	70	75	252	255	1846
12	70	90	65	65	65	254	313	1839
13	60	80	55	80	55	247	44	1849
14	60	60	40	40	40	189	251	2039
15	40	50	40	40	35	168	95	1978
18				35N	45	208	70	1883
19	40	40	25	25	25	121	705	1397
20	20	20	20	20	20	103	196	1352
21	15	20	15	15	15	123	178	1263
22		20B		15N	35	233	25	1283
25	35	40	25A	40	40	207	50	1283
26	45	45	40A	45	40	172	201	1134
27	30	30	25	25	25	152	380	1184
28	15	15	15	15	20	164	2	1209
29	10	10	05	05	05	057	2	1209

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed. Labor Day							
2	05	05	05	05	05	009	12	1199
3				05N		000		1146
4	CAB	CAB	CAB	CAB	CAB	000		1146
5	CAB	CAB	CAB	CAB	CAB	000	1	

SEPTEMBER 1986 1475 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed. New Year's Day							
2				9 20N	8 80	591		5
3		9 30B		9 30B	9 90	671		5
6		10 10B		10 10B	10 05	683		5
7			9 70A	9 70A	9 75	668		5
8				9 75N	9 80	671		5
9				9 80N	8 40	608		5
10		8 50B		8 50B	9 55	660		5
13		10 25B		9 55N	9 85	673		5
14		10 00B		10 00B	10 25	692		5
15				10 25N	10 10	680		5
16				10 10N	10 40	701		5
17				10 40N	10 50	704		5
20		11 00B		11 00B	12 20	772		5
21				12 20N	12 80	782		5
22				12 80N	14 25	820		5
23				14 25N	14 60	827		5
24			13 10A	14 10A	13 70	808		5
27			13 60A	13 60A	14 00	808		5
28			12 40A	12 40A	12 30	771		5
29				12 30N	12 75	785		5
30			12 30A	12 30A	11 50	746		5
31				11 50N	11 80	759		5

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		13 30B		13 30B	13 95	828		5
4		15 20B		15 00B	15 15	850		5
5			13 50A	13 50A	13 45	850		5
6			13 10A	13 10A	13 30	807		5
7			13 00A	13 00A	13 20	804		5
10			12 35A	12 35A	12 15	773		5
11			11 35A	11 35A	12 05	772		5
12			11 55A	12 05N	11 70	767		5
13			11 50A	11 50A	11 10	744		5
14		11 20B		11 10N	10 80	737		5
17	Exchange Closed. President's Day							
18			10 25A	10 25A	9 70	697		5
19			9 25A	9 25A	8 90	654		5
20			8 20A	8 90N	8 90	653		5
21				8 90N	8 50	648		5
24			8 10A	8 10A	7 10	560		5
25			6 50A	6 50A	6 85	543		5
26	7 00	7 00	7 00	7 00	7 00	551	5	5
27	4 80	4 80	4 80	4 80	7 55	580		5
28				7 55N	9 55	645		5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		9 60B		9 55N	9 05	629		5
4			8 90A	8 90A	7 95	572		5
5				7 95N	8 80	608		5
6				8 80N	9 70	641		5
7			9 30A	9 30A	8 70	611		5
10		9 20B		8 70N	8 85	617		5
11			8 65A	8 65A	8 30	586		5
12			7 40A	7 40A	7 75	570		5
13		8 00B		8 00B	8 15	594		5
14			8 00A	8 00A	7 50	565		5

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1475 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17				7 50N	7 70	576		5
18			7 30A	7 30A	6 95	540		5
19				6 95N	6 35	510		5
20	6 00	6 00	6 00	6 00	5 80	479	15	20
21			5 70A	5 70A	4 85	417		20
24		5 80B		5 80B	6 85	523		20
25		7 25B		7 25B	7 40	567		20
26				7 40N	7 20	553		20
27	6 80	6 80	6 60A	6 75	6 70	530	125	112
28	Exchange Closed. Good Friday							
31		7 10B		7 10B	7 10	553	25	137

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				7 10N	6 95	552		137
2				6 95N	7 70	591		137
3			7 25A	7 25A	7 50	583		137
4		7 70B		7 70B	7 95	605		137
7				7 95N	7 00	562		137
8			6 45A	7 00N	7 15	562		137
9				7 15N	6 75	551		137
10		6 80B		6 75N	5 90	503		137
11				5 90N	5 90	509		137
14				5 90N	5 85	515		137
15				5 85N	5 75	513		137
16	4 60	4 70	4 60	4 70	4 75	439	11	145
17			3 90A	3 90A	3 95	393		145
18	3 95	3 95	3 95	3 95	3 85	391	1	145
21	4 50	4 50	4 40A	4 40A	4 20	421	29	169
22	4 15	4 15	4 10	4 15B	4 25	416	12	181
23	3 75	3 75	3 75	3 75	3 65	371	2	183
24			3 60A	3 60A	3 50	357		185
25		3 65B		3 35A	3 05	316		183
28				3 05N	2 75	303		183
29		2 85B		2 75N	3 00	331		193
30				3 00N	3 20	341		183

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3 60	3 60	3 40	3 45	4 40	435	29	164
2			3 80A	3 80A	3 70	385	12	158
5			3 05A	3 05A	3 15	338		158
6		3 45B		3 15N	3 25	343		158
7			3 15A	3 15A	3 10	328		158
8		3 20B	2 95A	3 10N	3 25	343		127
9	3 45	3 45	3 45	3 45	3 25	349	4	131
12			2 75A	2 75A	2 70	306		131
13		3 10B		3 00B	3 05	335	8	139
14				3 05N	3 05	341	8	147
15				3 05N	2 85	339		147
16		3 30B		3 30B	3 40	394		131
19			3 10A	3 10A	2 80	339		131
20	3 10	3 25B	3 10	3 10	3 35	394	5	132
21	3 60	3 60	3 45	3 45	3 70	414	2	132
22	3 85	4 40	3 85	4 40	4 35	472	25	155
23	4 40	4 40	4 20A	4 40	4 25	470	47	195
26	Exchange Closed. Memorial Day							
27	4 25	4 25	3 50	3 50	3 60	425	28	216
28				3 60N	3 80	442		217
29		4 10B		3 80N	4 20	477		217
30	4 75	4 90B	4 75	4 90B	4 90	530	12	205

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	4 60	4 60	4 60	4 60	4 70	521	2	206
3	3 50	3 85B	3 50	3 85B	3 90	461	12	196
4	4 20	4 20	4 20	4 20	4 10	479	20	215
5	3 85	3 85	3 60	3 60	3 50	431	6	221
6	3 25	3 30	3 25	3 30	3 15	400	6	224
9	3 40	3 50B	3 30	3 35 –	3 25	428	22	221
10	2 75	2 85	2 65A	2 70	2 60	361	220	388
11	2 35	2 35	2 25A	2 30	2 35	327	14	400
12	2 40	2 40	2 40	2 40	2 40	333	40	393
13		2 55B		2 40N	2 35	337		393
16	2 50	2 65B	2 50	2 65B	2 75	389	5	401
17	2 85	3 00	2 60A	2 85	2 90	404	160	454
18	2 65	3 20	2 65	3 00	2 75	391	10	455
19	2 95	3 00	2 70	2 70	2 65	391	6	452
20	3 00	3 25	2 80	3 25	3 25	453	23	448
23	3 40	3 40	2 40	2 40	2 25	352	14	449
24	2 60	2 60	2 50A	2 60	2 55	361	1	448
25	2 40	2 60	2 40	2 60	2 45	345	2	449
26	2 35	2 35	2 35	2 35	2 40	343	10	449
27	2 10	2 20	1 85	1 90	1 95	286	24	448
30	1 70	1 85B	1 70	1 70	1 70	259	141	560

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1475 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.55	1.55	1.35	1.35	1.45	.244	73	575
2	1.50	1.60B	1.50	1.50	1.45	.248	1	562
3	1.40	1.55	1.40	1.55	1.45	.242	1	562
4	Exchange Closed, Independence Day							
7	1.30	1.70	1.30	1.70	1.80	.296	227	678
8	1.35	1.45	1.20	1.45	1.70	.286	3	680
9	1.70	1.80B	1.65A	1.70	1.60	.282	100	626
10	2.15	2.30	1.85	2.15	2.15	.345	155	741
11	2.40	2.65	2.25	2.65	2.70	.422	93	780
14	3.20	3.50	3.20	3.20	3.20	.481	155	804
15	2.80	2.85	2.65	2.65	2.40	.392	148	822
16	2.30	2.30	2.00	2.15	2.10	.356	30	827
17	1.90	2.10	1.90	2.05	1.95	.337	505	1080
18	2.60	2.60	2.10A	2.10A	2.00	.350	7	1079
21	2.50	2.50	2.10	2.35	2.40	.414	93	1083
22	2.40	2.95	2.40	2.80	2.65	.447	137	1121
23	2.70	2.75	2.40	2.40	2.55	.437	70	1153
24	2.50	2.55	2.40A	2.40A	2.35	.431	37	1121
25	2.55	2.95	2.55	2.95	2.95	.503	119	1020
28	3.10	3.40	2.55	2.60B	2.85	.501	347	940
29	2.50	2.80	2.05	2.05	2.10	.421	390	1302
30	2.20	2.20	2.20	2.20	2.20	.429	40	1342
31	2.15	2.20	1.95	1.95	2.05	.422	23	1336

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.40	2.90	2.30	2.75	2.75	.534	914	1471
4	2.80	3.25B	2.80	3.00	3.10	.575	284	1517
5	2.00	2.30	2.00	2.15	2.25	.468	69	1418
6	2.20	2.50	2.20	2.20	2.30	.461	21	1437
7	2.45	2.60	2.30	2.60	2.65	.546	111	1583
8	2.65	2.65	2.50A	2.55A	2.45	.527	55	1500
11	1.75	1.80	1.45	1.45	1.50	.422	438	1586
12	1.90	1.90	1.50	1.55A	1.45	.431	569	1838
13	1.40	1.65	1.40	1.60A	1.40	.429	14	1849
14	1.10	1.30	1.10	1.15	1.05	.360	41	1843
15	1.10	1.15	.85	.85	.95	.337	14	1841
18	.90	1.05	.90	1.05	1.20	.411	138	1968
19	.90	.90	.55	.55	.65	.289	434	2275
20	.50	.60	.50	.60	.55	.265	199	2239
21	.60	.60	.55	.55	.55	.313	37	2272
22	.45	1.10	.45	1.10	1.20	.489	327	1996
25	1.00	1.50	.95A	1.40	1.35	.489	4199	4126
26	1.10	1.25	.90	1.00	1.10	.450	1680	5019
27	1.00	1.00	.80	.85	.90	.434	152	5087
28	.95	1.00	.65	.90B	.95	.474	68	5043
29	.60	.60	.30	.30	.35	.273	116	4993

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, Labor Day							
2	.15	.25	.15	.15	.15	.188	63	5052
3	.10@.05	.10	.05	.05	.10	.057	4	5052
4	.05	.05	.05	.05	....	.014	30	5070
5	CAB	CAB	CAB	CAB	CAB	.047	5	....

SEPTEMBER 1986 1500 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	5.45	5.45	5.00A	5.00A	5.05	.464	1	1
18	5.40	5.40	5.20	5.20	4.95	.462	1	2
21	....	5.55B	....	5.10B	5.40	.494	....	2
22	5.40	5.60	5.25A	5.60	5.45	.489	8	10
23	5.15	5.15	4.90A	4.90A	4.70	.442	90	60
24	4.70	4.75	4.60A	4.65A	4.55	.428	50	102
25	5.05	5.05	4.30	4.30	4.00	.384	456	538
28	4.25	4.25	3.85A	3.85A	3.65	.371	8	544
29	3.90	4.00	3.90	4.00	4.05	.402	7	545
30	....	....	....	4.05N	4.15	.413	....	545

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.80	5.30B	4.80	5.30B	5.65	.510	....	545
2	5.00	5.00	4.85A	4.95	4.85	.459	80	623
5	....	....	3.85A	4.00A	4.15	.410	....	625
6	4.95	4.95	4.20A	4.40A	4.25	.416	1	625
7	4.15	4.15	4.15	4.15	4.05	.400	3	627
8	4.45	4.45	3.85A	4.40A	4.25	.416	6	628
9	4.30	4.45	4.30	4.45	4.30	.423	58	681
12	....	....	3.85A	4.00A	3.60	.376	....	681
13	3.65	4.10	3.65	4.10	4.00	.409	122	749
14	4.35	4.35	4.20A	4.20A	4.05	.416	1	750
15	....	....	4.00A	4.05N	3.85	.414	....	750
16	4.35	4.50	4.35	4.45	4.55	.473	61	774
19	4.15	4.15	4.15	4.15	3.80	.417	2	776

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1500 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	4.50B	4.55	.475	....	776
21	4.90	4.90	4.80A	4.80A	4.85	.497	26	802
22	5.15	5.65	5.15	5.65	5.65	.555	36	817
23	5.75	6.10	5.35	5.40B	5.55	.555	102	884
26	Exchange Closed: Memorial Day							
27	....	....	5.50A	5.50A	4.80	.512	....	884
28	4.65	5.00	4.65	5.00	5.05	.530	21	904
29	5.30	5.50	5.30	5.50	5.50	.565	16	918
30	6.00	6.30	6.00	6.30	6.40	.617	52	882

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	6.50	6.50	6.10A	6.10A	6.20	.611	6	871
3	4.95	5.00	4.60A	4.60A	5.25	.552	4	876
4	....	5.40B	....	5.40B	5.45	.571	....	866
5	4.75	4.75	4.75	4.75	4.75	.524	13	853
6	....	....	4.40A	4.40A	4.30	.493	....	943
9	4.60	4.75B	4.60	4.60	4.50	.524	4	857
10	4.05	4.15	3.60	3.65	3.65	.455	208	819
11	3.50	3.50	3.00	3.20B	3.35	.419	46	826
12	3.35	3.40	3.35	3.40	3.40	.426	16	842
13	3.50	3.60B	3.45	3.45	3.30	.432	23	854
16	3.95	3.95	3.80	3.80	3.90	.488	20	855
17	3.80	4.20	3.80	4.00A	4.10	.505	11	858
18	4.05	4.20B	3.80	3.80	3.90	.493	11	856
19	3.95	4.00	3.80	3.80	3.80	.493	65	914
20	4.15	4.30	3.95	4.25	4.45	.558	31	891
23	4.50	4.80	3.45	3.45	3.35	.455	15	883
24	3.40	3.80	3.40	3.50B	3.65	.466	172	946
25	3.20	3.40	3.20	3.40	3.50	.449	54	956
26	3.45	3.45	3.35	3.35	3.45	.447	6	959
27	3.15	3.15	2.90	2.90	2.85	.385	59	1017
30	2.45	2.70B	2.45	2.50	2.50	.355	7	1005

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.40	2.40	1.90	2.35	2.25	.339	473	1463
2	2.30	2.50	2.30	2.35A	2.35	.344	24	1473
3	2.15	2.30	2.05	2.20	2.20	.337	17	1490
4	Exchange Closed, Independence Day							
7	2.15	2.70	2.15	2.70	2.70	.403	18	1494
8	2.15	2.60	2.05	2.55	2.60	.391	39	1509
9	2.70	2.80	2.50	2.50	2.50	.388	11	1504
10	2.90	3.25	2.85	3.00	3.15	.458	525	1699
11	3.35	3.80B	3.35	3.80B	3.90	.540	26	1687
14	4.55	5.10	4.25	4.40	4.60	.602	320	1611
15	3.80	3.80	3.50	3.50	3.55	.513	207	1602
16	3.15	3.15	2.80	3.00B	3.15	.476	65	1623
17	3.05	3.10	2.90	2.95	2.95	.457	269	1708
18	4.00	4.00	3.40A	3.40A	3.05	.471	36	1738
21	3.60	3.60	3.35	3.45B	3.55	.543	79	1762
22	3.60	4.15B	3.50	4.00	4.00	.577	112	1836
23	4.15	4.15	3.75	3.75	3.85	.568	44	1833
24	....	....	3.70A	3.70A	3.70	.564	....	1831
25	4.20	4.35B	4.05	4.35B	4.40	.636	2	1833
28	4.75	5.00	3.90	3.90	4.30	.640	400	1783
29	3.40	3.50	3.35	3.50	3.40	.564	301	1838
30	3.30	3.60	3.30	3.60	3.40	.574	12	1790
31	3.30	3.30	3.30	3.30	3.30	.570	1	1790

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.70	4.20B	3.60A	4.20B	4.30	.680	310	1490
4	4.70	4.70	4.50	4.70	4.75	.722	31	1459
5	3.40	3.60B	3.35	3.50B	3.65	.629	4	1455
6	....	3.85B	....	3.85B	3.70	.644	....	1460
7	4.00	4.20B	3.85	4.20B	4.25	.706	6	1460
8	4.05	4.10	4.05	4.10	4.00	.692	200	1452
11	2.95	2.95	2.75	2.75	2.85	.605	400	1542
12	3.00	3.10	2.75A	2.80A	2.75	.620	215	1632
13	2.80	2.80	2.80	2.80	2.75	.625	2	1630
14	2.40	2.50	2.40	2.50	2.15	.562	370	1710
15	2.20	2.25	2.20	2.25	2.10	.544	52	1712
18	2.30	2.60	2.30	2.60	2.55	.638	54	1693
19	1.50	1.75	1.50	1.75	1.60	.518	81	1693
20	1.50	1.60	1.30	1.50	1.45	.499	52	1708
21	1.75	1.75	1.60	1.65B	1.65	.567	5	1708
22	1.90	2.50	1.55A	2.50	2.80	.746	516	1620
25	2.40	2.85B	2.40	2.85B	2.90	.772	552	1518
26	2.55	2.60	2.30	2.50B	2.60	.752	22	1503
27	2.55	2.55	2.35	2.50	2.45	.753	79	1542
28	2.60	2.60	2.35A	2.60	2.60	.797	4	1542
29	1.95	1.95	1.60	1.60	1.50	.637	98	1516

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1500 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.25	1.45B	1.25	1.35	1.35	.716	95	1453
3..	.70	.85B	.70	.70	.80	.582	32	1422
4..	.30	.55B	.30	.55B	.70	.635	4	1423
5..	.20	1.00	.20	.75	.85	.802	58	1373
8..	....	....	..	....	....	.846	....	....

SEPTEMBER 1986 1525 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	5.95	5.95	5.80A	5.80A	5.80	.500	17	17
25..	5.00@.50	5.90B	5.00	5.55	5.10	.456	19	36
28..	....	5.20B	4.95A	4.95A	4.70	.443	....	36
29..	4.95	5.15	4.90A	5.15	5.20	.474	3	39
30..	....	....	5.15A	5.20N	5.35	.486	....	39

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.90	6.90	6.90	6.90	7.05	.584	3	39
2..	....	....	6.20A	6.20A	6.10	.534	....	39
5..	....	....	5.20A	5.35A	5.30	.485	....	39
6..	5.50	5.95B	5.35A	5.35A	5.45	.491	21	59
7..	....	....	5.30A	5.30A	5.20	.475	....	59
8..	5.10	5.10	4.90A	5.10	5.40	.491	1	59
9..	5.40	5.40	5.40	5.40	5.45	.499	50	109
12..	....	....	4.95A	5.10A	4.70	.454	....	91
13..	4.80@.75	5.30B	4.75	4.90B	5.15	.486	29	82
14..	5.00	5.20B	5.00	5.05B	5.20	.493	15	82
15..	5.00	5.00	5.00	5.00	5.05	.492	1	81
16..	5.60	5.75B	5.60	5.75B	5.85	.553	....	81
19..	5.75	5.75	5.20	5.20	5.00	.498	75	106
20..	5.60	5.80	5.60	5.80	5.80	.556	3	107
21..	6.05	6.05	6.00	6.00	6.25	.578	29	94
22..	6.20	7.10	6.20	7.10	7.20	.635	16	87
23..	7.15	7.25	7.15	7.25	7.10	.635	2	87
26..	Exchange Closed; Memorial Day							
27..	....	....	....	7.10N	6.25	.596	....	87
28..	6.15	6.15	6.15	6.15	6.50	.614	1	86
29..	....	....	....	6.50N	7.10	.649	....	86
30..	....	7.90B	....	7.90B	8.05	.698	....	86

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	7.40	7.40	7.40	7.40	7.85	.693	5	89
3..	6.85	6.85	6.65A	6.85	6.75	.639	1	95
4..	....	7.00B	....	7.00B	7.05	.658	....	95
5..	....	....	6.05A	6.05A	6.20	.614	....	90
6..	....	....	6.00A	6.00A	5.70	.584	....	90
9..	....	6.30B	....	5.80B	5.95	.616	....	90
10..	4.75	4.75	4.75	4.75	4.95	.550	10	100
11..	4.30	4.70	4.25	4.70	4.55	.514	39	103
12..	4.40	4.65	4.40	4.65	4.60	.522	109	207
13..	4.65	4.95B	4.65	4.80	4.55	.528	5	212
16..	4.55	5.30	4.55	5.30	5.30	.587	3	213
17..	5.30	5.50B	5.15A	5.40	5.50	.603	3	212
18..	5.70	5.70	5.15	5.15	5.30	.593	17	205
19..	5.00	5.40B	5.00	5.15B	5.20	.594	1	204
20..	5.75	5.80B	5.75	5.80B	6.10	.657	5	201
23..	....	6.35B	5.65A	5.65A	4.60	.560	....	201
24..	....	4.75B	....	4.60N	5.00	.571	....	201
25..	4.35	4.35	4.35	4.35	4.80	.554	5	206
26..	4.95	4.95	4.95	4.95	4.70	.552	4	210
27..	4.25	4.25	4.10A	4.10A	4.00	.489	10	220
30..	3.65	3.65	3.60	3.65	3.60	.460	101	321

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.35	3.35	2.90	3.35	3.25	.443	111	413
2..	3.35	3.55	3.35	3.40	3.30	.449	87	420
3..	3.00	3.30	3.00	3.20	3.25	.442	37	430
4..	Exchange Closed; Independence Day							
7..	3.10	3.80	3.10	3.80	3.90	.515	69	466
8..	3.25	3.70	3.20	3.70	3.75	.504	159	516
9..	3.85	3.90B	3.85	3.85	3.65	.502	1	516
10..	4.10	4.35	4.10	4.30	4.55	.573	14	512
11..	4.45	5.25	4.45	5.25	5.45	.653	8	516
14..	6.35	6.50B	6.35	6.35	6.30	.711	1	516
15..	....	....	5.55A	5.55A	5.05	.631	....	515
16..	4.45	4.45	4.45	4.45	4.55	.597	....	515
17..	4.15	4.40B	4.15	4.30B	4.30	.579	52	563
18..	....	5.35B	....	4.55B	4.45	.594	....	563
21..	....	5.05B	....	5.05B	5.20	.666	....	563
22..	5.20	5.80	5.20	5.80	5.65	.698	9	560
23..	....	....	5.55A	5.55A	5.45	.690	....	560
24..	....	....	....	5.45N	5.30	.688	....	554
25..	....	6.00B	....	5.75B	6.15	.753	....	554

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1525 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	....	6.35B	5.90A	5.90A	6.10	.760	....	554
29..	5.20	5.20	5.20	5.20	5.05	.697	4	554
30..	....	5.10B	....	5.10B	5.05	.706	....	554
31..	..	....	....	5.05N	4.95	.707	....	554

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.60B	....	5.55B	6.20	.800	....	554
4..	....	6.40B	....	6.40B	6.75	.837	....	554
5..	....	....	5.30A	5.30A	5.40	.767	....	554
6..	....	....	....	5.40N	5.55	.781	..	554
7..	....	5.95B	...	5.95B	6.20	.831	....	554
8..	....	....	6.00A	6.00A	5.95	.823	...	554
11..	....	....	5.85A	5.85A	4.60	.765	....	554
12..	5.00	5.00	5.00	5.00	4.65	.782	50	504
13..	....	....	....	4.65N	4.60	.790	...	504
14..	4.15	4.15	4.15	4.15	3.90	.746	1	504
15..	....	3.95B	....	3.95B	3.75	.736	....	504
18..	....	....	....	3.75N	4.45	.821	....	504
19..	....	....	3.25A	3.35A	3.25	.737	....	504
20..	....	....	3.20A	3.25N	3.10	.730	....	504
21..	....	3.35B	....	3.35B	3.45	.792	....	504
22..	....	3.90B	3.20A	3.90B	5.00	.909	....	504
25..	....	....	4.60A	5.00N	5.05	.934	....	504
26..	....	....	4.90A	4.90A	4.70	.930	....	504
27..	....	4.75B	....	4.70N	4.65	.935	....	504
28..	....	....	....	4.65N	4.90	.956	....	504
29..	....	....	3.70A	3.70A	3.55	.902	....	504

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	3.55N	3.50	.977	....	504
3..	....	....	2.80A	2.80A	2.80	.974	....	504
4..	....	....	2.50A	2.80N	2.85	.997	....	504
5..	3.25	3.25	2.70A	3.25	3.35	.999	1	504
8..	....	....	....	....	....	.997	....	....

SEPTEMBER 1986 1550 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	7.20	7.20	7.20	7.20	7.10	.571	1	1
25..	...	7.45B	....	7.10N	6.35	.527	....	1
28..	....	6.50B	6.20A	6.20A	5.95	.515	....	1
29..	....	6.15B	....	5.95N	6.50	.547	....	1
30..	....	....	....	6.50N	6.70	.559	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.40B	....	7.40B	8.65	.654	....	1
2..	....	....	7.70A	7.75A	7.55	.606	....	1
5..	....	....	6.50A	6.50A	6.65	.559	....	1
6..	7.05	7.40B	6.70A	6.70A	6.85	.565	1	2
7..	....	....	6.50A	6.50A	6.50	.549	....	2
8..	....	....	6.20A	6.50N	6.75	.565	....	2
9..	....	....	....	6.75N	6.85	.573	....	2
12..	6.00	6.10	6.00	6.10	5.95	.529	2	2
13..	....	6.60B	....	6.60B	6.55	.561	....	2
14..	....	6.60B	....	6.60B	6.60	.569	....	2
15..	....	....	6.50A	6.60N	6.40	.569	....	2
16..	....	7.15B	....	7.15B	7.40	.629	....	2
19..	....	....	....	7.40N	6.40	.577	....	2
20..	....	....	....	7.20B	7.35	.634	....	2
21..	....	7.55B	....	7.55B	7.85	.655	....	2
22..	8.55	8.55	8.55	8.55	8.90	.708	1	2
23..	....	9.00B	....	8.90N	8.80	.709	....	2
26..	Exchange Closed; Memorial Day							
27..	....	....	8.65A	8.65A	7.85	.675	....	2
28..	....	....	....	7.85N	8.20	.692	....	2
29..	....	....	....	8.20N	8.85	.725	....	2
30..	....	9.90B	....	9.90B	9.95	.768	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	9.40A	9.50A	9.70	.766	....	2
3..	8.05	8.45B	8.05	8.45B	8.50	.719	1	2
4..	....	8.60B	....	8.60B	8.80	.736	....	2
5..	....	....	....	8.80N	7.90	.697	....	2
6..	....	....	7.60A	7.60A	7.30	.670	....	2
9..	....	8.00B	....	8.00B	7.65	.701	....	2
10..	....	....	6.50A	6.50A	6.45	.641	....	2
11..	....	....	6.25A	6.25A	6.00	.607	....	2
12..	....	....	....	6.00N	6.05	.615	....	2
13..	....	6.45B	....	6.05N	6.05	.622	....	2
16..	....	....	....	6.05N	6.95	.679	....	2

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1550 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	7.15B	....	7.15B	7.15	.694	....	2
18	....	8.00B	....	7.15N	6.95	.685	....	2
19	....	7.05B	6.90A	6.95N	6.85	.687	....	2
20	....	7.10B	....	7.10B	7.90	.745	....	2
23	....	8.25B	7.45A	7.45A	6.20	.660	....	2
24	....	6.40B	....	6.20N	6.55	.670	....	2
25	....	....	6.45A	6.55N	6.30	.655	....	2
26	....	....	....	6.30N	6.25	.653	....	2
27	5.35	5.35	5.35	5.35	5.35	.593	3	5
30	4.90	5.10B	4.90	5.10B	4.90	.565	10	15

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.35	4.35	4.20A	4.20A	4.60	.549	11	25
2	4.75	4.95	4.70A	4.95	4.60	.556	6	31
3	4.10	4.40	4.10	4.40	4.50	.550	20	43
4	Exchange Closed; Independence Day							
7	....	4.75B	4.45A	4.65B	5.50	.624	....	35
8	....	....	4.55A	5.50N	5.20	.614	....	35
9	....	5.45B	....	5.20N	5.10	.613	....	34
10	....	6.00B	....	5.90B	6.15	.680	....	34
11	....	6.40B	....	6.40B	7.25	.751	....	34
14	8.70	8.70	8.30	8.30	8.20	.803	3	34
15	....	....	7.40A	7.80A	6.75	.736	....	34
16	....	....	6.25A	6.25A	6.30	.707	....	34
17	....	....	6.15A	6.25A	5.90	.691	....	34
18	....	7.20B	....	6.30B	6.15	.706	....	34
21	....	6.80B	....	6.80B	7.05	.771	....	34
22	....	7.80B	....	7.80B	7.60	.798	....	34
23	....	....	7.50A	7.50A	7.35	.793	....	34
24	....	....	....	7.35N	7.25	.792	....	33
25	....	7.60B	....	7.60B	8.20	.844	....	33
28	9.00	9.00	8.00A	8.00A	8.15	.853	5	28
29	....	....	7.30A	7.30A	7.00	.806	....	28
30	....	....	....	7.00N	7.05	.816	....	28
31	....	7.10B	....	7.05N	6.95	.817	....	28

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	7.60B	6.90A	7.60B	8.40	.887	....	28
4	....	8.60B	....	8.60B	8.95	.915	....	28
5	....	....	7.40A	7.40A	7.50	.869	....	28
6	....	....	....	7.50N	7.65	.881	....	28
7	....	8.10B	....	8.10B	8.40	.914	....	28
8	....	....	8.25A	8.25A	8.20	.911	....	28
11	....	....	8.05A	8.05A	6.70	.879	....	28
12	....	7.05B	....	6.70N	6.80	.893	....	28
13	....	....	....	6.80N	6.80	.901	....	28
14	....	....	....	6.80N	6.05	.876	....	28
15	....	....	....	6.05N	5.80	.874	....	28
18	....	5.90B	....	5.90B	6.70	.930	....	32
19	....	....	5.55A	5.55A	5.30	.888	....	28
20	....	....	4.70A	5.30N	5.20	.888	....	28
21	....	5.70B	....	5.65B	5.75	.926	....	28
22	....	6.40B	5.35A	6.40B	7.45	.977	....	28
25	....	....	7.10A	7.45N	7.50	.987	....	28
26	....	....	7.30A	7.30A	7.05	.988	....	28
27	....	7.10B	....	7.05N	7.05	.990	....	28
28	....	....	....	7.05N	7.35	.995	....	28
29	6.00	6.00	5.80	5.80	5.95	.986	100	128

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	6.00	6.00	6.00	6.00	6.00	.999	25	153
3	....	....	5.65A	5.65A	5.30	.999	....	153
4	....	....	4.70A	5.30N	5.35	.999	....	80
5	....	....	5.20A	5.35N	5.85	.999	....	80
8	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 1575 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	7.65	7.65	7.65	7.65	7.45	.603	....	....
13	....	8.15B	....	8.15B	8.05	.634	1	1
14	....	8.20B	....	8.05N	8.15	.642	....	1
15	....	....	8.05A	8.15N	7.95	.642	....	1
16	....	8.85B	....	8.85B	9.10	.699	....	1
19	....	....	....	9.10N	7.95	.652	....	1
20	....	....	....	8.90B	9.05	.705	....	1
21	....	9.30B	....	9.30B	9.60	.725	....	1
22	....	10.30B	....	10.30B	10.80	.772	....	1
23	....	10.90B	....	10.80N	10.70	.774	....	1
26	Exchange Closed; Memorial Day							
27	....	....	....	10.70N	9.70	.745	....	1
28	....	....	....	9.70N	10.05	.761	....	1

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1986 1575 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	....	10.05N	10.80	.790	....	1
30	....	11.35B	....	11.35B	11.95	.828	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	11.95N	11.70	.827	....	1
3	....	....	10.20A	10.65A	10.40	.787	....	1
4	....	10.45B	....	10.45B	10.75	.802	....	1
5	....	....	....	10.75N	9.75	.769	....	1
6	....	....	9.40A	9.40A	9.10	.746	....	1
9	....	9.90B	....	9.90B	9.55	.775	....	1
10	8.00	8.00	8.00	8.00	8.25	.723	1	1
11	....	....	7.90A	7.90A	7.65	.693	....	1
12	....	....	....	7.65N	7.75	.701	....	1
13	....	8.20B	....	7.75N	7.75	.708	....	1
16	....	....	....	7.75N	8.75	.759	....	1
17	....	9.05B	....	9.05B	9.05	.774	....	1
18	....	9.15B	....	9.05N	8.80	.767	....	1
19	....	8.90B	8.75A	8.80N	8.70	.769	....	1
20	....	9.00B	....	9.00B	9.90	.818	....	1
23	....	10.20B	9.60A	9.60A	7.95	.748	....	1
24	....	8.20B	....	7.95N	8.35	.757	....	1
25	....	....	8.30A	8.35N	8.10	.743	....	1
26	....	....	....	8.10N	8.05	.742	....	1
27	....	....	7.10A	7.10A	7.00	.689	....	1
30	....	....	....	7.00N	6.45	.665	....	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.60B	5.65A	5.65A	6.15	.650	....	1
2	....	....	....	6.15N	6.15	.657	....	1
3	....	....	5.80A	5.80A	6.05	.652	....	1
4	Exchange Closed; Independence Day							
7	....	....	5.90A	6.05N	7.20	.722	....	1
8	....	....	6.35A	7.20N	6.90	.714	....	1
9	....	7.25B	....	6.90N	6.80	.714	....	1
10	....	7.25B	....	7.25B	7.95	.773	....	1
11	....	....	....	7.95N	9.25	.832	....	1
14	10.85	10.85	10.50A	10.50A	10.30	.873	1	2
15	....	....	9.85A	9.85A	8.70	.822	....	1
16	....	....	8.15A	8.15A	8.15	.799	....	1
17	....	....	8.05A	8.10A	7.80	.787	....	1
18	....	9.30B	....	8.25B	8.00	.800	....	1
21	....	8.90B	....	8.90B	9.05	.853	....	1
22	....	9.85B	....	9.85B	9.65	.874	....	1
23	9.70	9.70	9.60A	9.70	9.40	.871	1	1
24	....	....	....	9.40N	9.30	.871	....	....
25	....	9.70B	....	9.70B	10.45	.909	....	....
29	....	....	10.10A	10.10A	9.10	.886	....	....
30	....	9.15B	....	9.15B	9.25	.894	....	....
31	....	....	....	9.25N	9.10	.896	....	....

SEPTEMBER 1986 1600 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	9.25	9.25	9.25	9.25	9.65	.682	1	1
30	....	....	....	9.65N	9.90	.693	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	10.70B	....	10.70B	12.30	.774	....	1
2	....	....	11.30A	11.30A	10.95	.735	....	1
5	....	....	9.70A	9.70A	9.90	.695	....	1
6	....	10.55B	....	9.90N	10.05	.701	....	1
7	....	....	9.80A	9.80A	9.70	.687	....	1
8	....	....	9.25A	9.70N	10.00	.702	....	1
9	....	....	9.90A	10.00N	10.15	.709	....	1
12	9.50	9.50	9.35A	9.50	9.05	.672	....	1
13	....	9.80B	....	9.80B	9.75	.701	1	2
14	....	10.00B	....	9.75N	9.85	.708	....	2
15	....	....	9.75A	9.85N	9.70	.709	3	5
16	....	....	....	9.70N	10.95	.761	....	5
19	....	....	....	10.95N	9.70	.720	....	5
20	....	....	....	10.80B	10.95	.768	....	5
21	....	11.20B	....	11.20B	11.55	.786	....	5
22	....	12.35B	....	12.35B	12.70	.827	....	5
23	....	12.90B	....	12.70N	12.70	.829	....	5
26	Exchange Closed; Memorial Day							
27	....	....	....	12.70N	11.65	.806	....	5
28	....	....	....	11.65N	12.05	.820	....	5
29	....	....	....	12.05N	12.85	.845	....	5
30	....	13.45B	....	13.45B	14.05	.876	....	5

BRITISH POUND OPTION ON FUTURES — PUTS
SEPTEMBER 1986 1600 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	14.15B	....	14.05N	13.80	.876	....	5
3	....	....	12.30A	12.70A	12.40	.844	....	5
4	....	12.50B	....	12.50B	12.80	.857	....	5
5	....	....	12.75A	12.75A	11.75	.830	....	5
6	....	....	11.40A	11.40A	11.05	.811	....	5
9	....	12.00B	....	12.00B	11.55	.837	....	5
10	9.90	9.90	9.90	9.90	10.15	.793	100	105
11	....	....	9.80A	9.80A	9.50	.768	....	105
12	....	....	....	9.50N	9.60	.775	....	105
13	....	10.15B	....	9.60N	9.65	.782	....	105
16	....	....	9.60A	9.65N	10.75	.827	....	105
17	....	11.05B	....	11.05B	11.05	.839	....	105
18	....	11.20B	....	11.05N	10.80	.833	....	105
19	....	10.95B	10.75A	10.80N	10.75	.836	....	105
20	....	11.15B	....	11.15B	12.05	.876	....	105
23	....	12.35B	11.70A	11.70A	9.95	.821	....	105
24	....	10.20B	....	9.95N	10.35	.828	....	105
25	....	....	10.10A	10.35N	10.05	.818	....	105
26	....	....	....	10.05N	10.00	.817	....	105
27	8.90	8.90	8.90	8.90	8.80	.772	1	106
30	8.50	8.50	8.50	8.50	8.25	.753	1	107

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	7.45A	7.45A	7.90	.740	....	107
2	8.55	8.55	8.55	8.55	7.95	.747	2	109
3	7.40	7.40	7.40	7.40	7.85	.743	2	111
4	Exchange Closed: Independence Day							
7	7.90	7.90	7.70A	7.90	9.20	.805	1	110
8	....	....	8.20A	9.20N	8.80	.799	....	110
9	....	9.20B	....	8.80N	8.70	.799	....	110
10	....	9.40B	....	9.40B	10.00	.847	....	110
11	10.80	11.05	10.65A	11.05	11.45	.892	4	110
14	13.00	13.00	12.80A	12.80A	12.55	.923	1	111
15	....	....	11.65A	11.65A	10.85	.887	....	111
16	....	....	10.30A	10.60A	10.25	.870	....	111
17	....	....	10.10A	10.15A	9.90	.862	....	111
18	....	11.60B	....	10.40B	10.10	.872	....	111
21	....	11.05B	....	11.05B	11.25	.912	....	111
22	....	12.15B	....	12.15B	11.85	.927	....	111
23	....	....	....	11.85N	11.65	.925	....	111
24	....	....	....	11.65N	11.55	.926	....	109
25	....	12.00B	....	12.00B	12.85	.951	....	109
28	....	13.05B	12.55A	12.55A	12.25	.957	....	109
29	....	....	....	12.25N	11.40	.938	....	109
30	....	....	....	11.40N	11.55	.944	....	109
31	....	....	....	11.55N	11.45	.946	....	109

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	12.20B	11.40A	12.20B	13.20	.973	....	109
4	....	13.40B	....	13.40B	11.35	.983	....	109
5	....	11.70B	10.10A	11.70B	12.15	.971	....	109
6	....	12.20B	....	12.20B	12.40	.975	....	109
7	....	12.90B	....	12.90B	13.30	.985	....	109
8	....	....	13.05A	13.05A	13.00	.984	....	109
11	....	....	12.90A	12.90A	11.55	.979	....	109
12	....	11.90B	....	11.55N	11.70	.984	....	109
13	....	....	....	11.70N	11.70	.987	....	109
14	....	....	11.35A	11.35A	10.85	.983	....	109
15	....	....	....	10.85N	10.60	.984	....	105
18	....	10.80B	....	10.80B	11.60	.994	....	107
19	....	....	10.45A	10.45A	10.25	.990	....	105
20	....	....	....	10.25N	10.05	.991	....	105
21	....	10.50B	....	10.50B	10.70	.996	....	105
22	....	11.30B	10.40A	11.30B	12.45	.999	....	105
25	....	....	12.20A	12.45N	12.45	.999	....	105
26	....	....	12.30A	12.30A	12.05	.999	....	105
27	....	12.15B	....	12.05N	12.05	.999	....	105
28	....	....	....	12.05N	12.35	.999	....	105
29	....	....	11.10A	11.10A	10.95	.999	....	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	10.95N	11.00	.999	....	2
3	....	....	10.65A	10.65A	10.30	1.000	....	2
4	....	....	9.95A	10.30N	10.35	1.000	....	2
5	....	....	10.20A	10.35N	10.85	1.000	....	2
8	....	....	....	....	....	1.000	....	....

DECEMBER 1986 1350 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.80	1.80	1.80	1.80	1.60	.170	15	15

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1350 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	....	1.35A	1.35A	1.40	.146	....	15
6	....	1.45B	....	1.45B	1.50	.148	....	15
7	....	....	....	1.50N	1.40	.142	....	15
8	....	....	....	1.40N	1.50	.149	....	15
9	....	....	....	1.50N	1.45	.151	....	15
12	....	....	....	1.45N	1.25	.131	....	10
13	....	....	....	1.25N	1.35	.144	....	10
14	....	....	....	1.35N	1.35	.146	....	10
15	....	....	....	1.35N	1.20	.144	....	10
16	....	1.25B	....	1.25B	1.45	.167	....	10
19	....	....	....	1.45N	1.15	.140	....	10
20	....	....	....	1.25B	1.40	.165	....	10
21	....	....	....	1.40N	1.50	.174	....	10
22	1.80	1.80	1.80	1.80	1.75	.203	20	30
23	....	....	....	1.75N	1.80	.200	....	30
26	Exchange Closed: Memorial Day							
27	1.75	1.75	1.75	1.75	1.45	.174	3	33
28	....	....	....	1.45N	1.50	.180	....	33
29	....	....	....	1.50N	1.65	.196	....	33
30	....	....	....	1.65N	1.95	.222	....	33

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	1.95N	1.85	.215	....	33
3	1.50	1.50	1.50	1.50	1.50	.182	200	208
4	....	....	....	1.50N	1.60	.190	....	208
5	....	....	1.50A	1.50A	1.35	.167	....	208
6	....	....	....	1.35N	1.20	.152	....	208
9	....	....	....	1.20N	1.25	.163	....	208
10	....	....	....	1.25N	1.00	.133	....	208
11	....	....	....	1.00N	1.00	.120	....	208
12	....	....	....	1.00N	95	.124	....	208
13	....	....	....	95N	95	.123	....	208
16	1.00	1.00	1.00	1.00	1.10	.141	....	208
17	....	....	....	1.10N	1.10	.146	10	218
18	....	....	....	1.10N	1.05	.141	....	218
19	....	....	....	1.05N	95	.139	....	218
20	....	....	....	95N	1.15	.164	....	208
23	....	....	....	1.15N	90	.122	....	208
24	....	....	....	90N	1.05	.126	....	208
25	....	....	....	1.05N	1.05	.120	....	208
26	....	....	....	1.05N	1.05	.120	....	208
27	....	....	....	1.05N	85	.101	....	208
30	....	....	....	85N	80	.093	....	208

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	80N	65	.088	....	208
2	....	....	....	65N	65	.089	....	208
3	....	....	....	65N	65	.087	....	208
4	Exchange Closed: Independence Day							
7	....	....	....	65N	85	.105	....	208
8	....	....	....	85N	80	.103	....	208
9	....	....	....	80N	80	.102	....	208
10	....	....	....	80N	95	.123	....	208
11	....	....	....	95N	1.15	.151	....	208
14	1.45	1.45	1.35A	1.45	1.35	.172	20	228
15	....	....	....	1.35N	1.05	.139	....	228
16	....	....	1.00A	1.00A	95	.126	....	228
17	....	....	....	95N	90	.120	....	228
18	....	1.00B	....	1.00B	95	.124	....	228
21	....	1.00B	....	1.00B	1.05	.145	....	228
22	....	1.20B	....	1.20B	1.20	.157	....	228
23	1.10	1.10	1.10	1.10	1.10	.152	10	228
24	....	....	....	1.10N	1.05	.149	10	238
25	....	....	....	1.05N	1.15	.171	....	228
28	....	....	....	1.15N	1.15	.168	....	228
29	....	....	1.00A	1.00A	95	.140	....	228
30	....	....	....	95N	95	.141	....	228
31	....	....	....	95N	90	.137	....	228

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.90N	1.00	.171	....	228
4	....	1.05B	....	1.05B	1.10	.182	....	228
5	....	....	1.00A	1.00A	90	.144	....	228
6	....	....	....	.90N	95	.147	....	228
7	1.15	1.15	1.15	1.15	1.05	.165	1	228
8	....	....	....	1.05N	90	.157	....	228
11	.80	.80	.80	.80	70	.124	3	231
12	....	....	....	.70N	60	.123	....	231
13	....	....	....	.60N	65	.119	....	231
14	....	....	....	.65N	55	.101	....	231
15	....	....	....	.55N	55	.093	....	231
18	....	....	....	.55N	60	.106	....	231
19	.55	.55	.55	.55	50	.082	2	231

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1350 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20				50N	50	076		231
21				50N	50	082		231
22		55B		55B	70	.111		231
25				70N	65	109		231
26				65N	65	103		231
27				65N	60	099		231
28				60N	65	106		231
29	45	45	45	45	50	.083	3	228
IN SEPTEMBER								
1	Exchange Closed, Labor Day							
2	50	50	50	50	45	081	1	228
3				45N	40	068		228
4				40N	40	068		228
5				40N	40	074		228
8				40N	50	080		228
9	55	60	55	60	65	099	3	230
10	55	55	55	55	50	086	9	239
11		55B		55B	65	115		239
12				65N	55	090		235
15			50A	55N	50	076		235
16	65	65	65	65	70	095	61	296
17	65	70	65	65	60	091	88	379
18	60	65	60	60	60	.094	101	450
19	60	60	60	60	60	092	55	505
22	85	85	75	80	80	.143	15	507
23	75	75	75	75	75	.152	252	559
24	70	70	70	70	70	147	3	562
25	75	90	75	90	90	184	51	570
26	80	90	80	90	90	176	83	548
29	75	90	75	90	85	.174	3	549
30	65	70	65	65	70	146	17	558
IN OCTOBER								
1			60A	65A	65	134		558
2	75	75	70	70	65	156	21	568
3	60	60	60	60	60	145	4	572
6	60	60	60	60	60	144	175	611
7				60N	50	151		611
8	70	70	65	70	60	186	23	619
9	60	60	60	60	55	180	4	613
10	50	50	50	50	40	135	10	619
13	40	40	40	40	40	.131	11	625
14				40N	40	117		625
15	35	35	35	35	30	110	10	625
16	35	35	30	30	30	105	2	627
17	35	35	35	35	35	123	124	738
20	30	30	30	30	30	.112	3	745
21	30	30	25	25	25	104	204	748
22	20	20	20	20	20	097	100	844
23	30	30	30	30	25	118	35	849
24	40	40	40	40	35	144	21	851
27		40B		40B	45	166		851
28	30	30	30	30	30	122	8	859
29	25	25	25	25	30	131	20	859
30	35	50	35	45A	40	.166	282	910
31	40	40	35A	40	35	.146	220	823
IN NOVEMBER								
3	35	35	25	25	20	.105	1	823
4				20N	20	083		823
5	15	15	15	15	15	050	20	843
6	10	10	10	10	05	041	4	844
7				05N	05	036		844
10				05N	05	015		844
11	05	05	05	05	05	012	1	844
12				05N	05	035		844
13				05N	05	023		844
14				05N	05	014		844
17				05N	.05	.013		844
18	10	10	.10	10	.05	.013	1	844
19				05N		.013		844
20	CAB	CAB	CAB	CAB	CAB	.015		844
21	CAB	CAB	CAB	CAB	CAB	007		844
24	CAB	CAB	CAB	CAB	CAB	.006		844
25	CAB	CAB	CAB	CAB	CAB	.000		844
26	CAB	CAB	CAB	CAB	CAB	.000		844
27	Exchange Closed, Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000		844

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1350 PUTS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	000		844
2	CAB	CAB	CAB	CAB	CAB	000		844
3	CAB	CAB	CAB	CAB	CAB	000		844
4	CAB	CAB	CAB	CAB	CAB	000		844

DECEMBER 1986 1375 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	4.10	4.10	4.10	4.10	4.05	.338	20	20
9			4.00A	4.00A	3.95	.329		20
10	3.20	3.20	3.20	3.20	3.40	.295	10	30
11				3.40N	3.40	.298		30
14			3.35A	3.35A	3.30	.301		30
15				3.30N	3.20	.299		30
16			2.85A	2.85A	2.65	.249		30
17				2.65N	2.25	.221		30
18				2.25N	2.15	.219		30
21		2.25B		2.25B	2.35	.237		30
22				2.35N	2.45	.233		30
23			2.40A	2.40A	2.10	.206		30
24				2.10N	2.05	.198		30
25				2.05N	1.85	.175		30
28				1.85N	1.70	.167		30
29				1.70N	1.80	.183		30
30				1.80N	1.85	.188		30
IN MAY								
1				1.85N	2.50	.242		30
2			2.25A	2.25A	1.60	.213		30
5				1.60N	1.85	.185		30
6		1.90B		1.90B	1.95	.188		30
7				1.95N	1.85	.181		30
8				1.85N	1.95	.189		30
9				1.95N	1.95	.192		30
12				1.95N	1.65	.168		30
13				1.65N	1.85	.183		30
14				1.85N	1.85	.187		30
15				1.85N	1.70	.184		30
16		1.75B		1.75B	1.85	.212		30
19				1.85N	1.60	.180		30
20				1.70B	1.90	.210		30
21				1.90N	2.05	.220		30
22		2.15B		2.15B	2.35	.253		30
23				2.35N	2.30	.250		30
26	Exchange Closed, Memorial Day							
27				2.30N	1.95	.221		30
28				1.95N	2.05	.230		30
29				2.05N	2.25	.248		30
30	2.90	2.90	2.90	2.90	2.60	.278	10	40
IN JUNE								
2				2.60N	2.50	.271		30
3			2.15A	2.15A	2.10	.233		30
4				2.10N	2.15	.242		30
5	2.10	2.10	2.00A	2.00A	1.90	.216	40	70
6				1.90N	1.70	.199		70
9		1.80B		1.80B	1.75	.212		70
10			1.60A	1.60A	1.45	.177		70
11				1.45N	1.40	.162		70
12				1.40N	1.35	.166		70
13				1.35N	1.35	.165		70
16				1.35N	1.50	.188		70
17				1.50N	1.55	.194		70
18				1.55N	1.50	.188		70
19				1.50N	1.40	.187		70
20		1.50B		1.50B	1.65	.216		70
23				1.65N	1.30	.166		70
24				1.30N	1.55	.171		70
25			1.50A	1.55N	1.45	.164		70
26				1.45N	1.45	.164		70
27			1.30A	1.30A	1.25	.140		70
30			1.20A	1.20A	1.15	.130		70
IN JULY								
1	1.00	1.00	1.00	1.00	.95	.124	10	70
2				.95N	1.00	.125		60
3	.90	.90	.90	.90	.95	.123		60
4	Exchange Closed, Independence Day							
7		1.00B		.95N	1.20	.146		60
8			1.15A	1.20N	1.10	.143		60
9				1.10N	1.15	.143		60
10		1.20B		1.15N	1.35	.169		60

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

DECEMBER 1986 1375 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	1.35N	1.65	.203	....	60
14	....	....	....	1.65N	1.90	.228	....	60
15	....	....	....	1.90N	1.45	.189	....	60
16	....	....	1.35A	1.40A	1.35	.173	....	60
17	....	....	....	1.35N	1.30	.166	....	60
18	....	1.50B	....	1.30N	1.30	.171	....	60
21	1.40	1.40	1.40	1.40	1.55	.197	20	65
22	....	1.60B	....	1.60B	1.65	.212	....	65
23	....	....	....	1.65N	1.65	.206	5	70
24	....	....	....	1.65N	1.55	.202	....	70
25	....	....	....	1.55N	1.70	.230	....	70
28	1.80	1.80	1.80	1.80	1.70	.227	10	80
29	....	....	1.50A	1.50A	1.35	.193	....	70
30	....	....	....	1.35N	1.35	.195	....	70
31	....	....	....	1.35N	1.30	.191	....	70

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.30N	1.55	.233	....	70
4	....	....	....	1.55N	1.65	.247	....	70
5	....	....	1.40A	1.40A	1.35	.202	....	70
6	....	1.40B	....	1.40B	1.35	.205	....	70
7	....	....	....	1.35N	1.55	.228	....	70
8	....	....	....	1.55N	1.40	.219	....	70
11	....	....	1.20A	1.20A	1.05	.179	....	70
12	....	....	....	1.05N	1.15	.179	....	70
13	1.15	1.15	1.15	1.15	1.00	.175	10	80
14	....	....	....	1.00N	.90	.152	....	70
15	.95	.95	.95	.95	.85	.143	1	71
18	....	....	....	.85N	1.00	.161	....	71
19	.85	.85	.85	.85	.85	.128	4	75
20	.80	.80	.80	.80	.75	.122	10	75
21	.80	.80	.80	.80	.80	.132	1	74
22	....	.85B	....	.85B	1.10	.172	....	74
25	....	....	1.05A	1.10N	1.10	.170	....	74
26	....	....	....	1.10N	1.05	.161	....	74
27	....	....	....	1.05N	.95	.157	....	74
28	....	....	....	.95N	1.05	.167	....	74
29	.75	.75	.75	.75	.80	.134	3	74

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.80N	.80	.132	....	74
3	....	....	....	.80N	.65	.114	....	74
4	....	....	....	.65N	.65	.114	....	74
5	....	....	....	.65N	.70	.123	....	74
8	.90	.90	.90	.90	.80	.134	5	77
9	....	....	....	.80N	.95	.160	....	77
10	....	....	.80A	.90A	.75	.142	....	77
11	....	....	....	.75N	1.05	.183	....	77
12	.90	.90	.90	.90	.90	.148	4	77
15	....	....	.80A	.80A	.80	.130	....	77
16	....	....	....	.80N	.95	.157	....	77
17	.95	.95	.95	.95	.95	.150	1	77
18	1.00	1.00	.90	.95	.90	.155	113	165
19	....	....	....	.90N	.85	.153	5	170
22	1.15	1.25B	1.15	1.25B	1.30	.224	1	171
23	1.50	1.55	1.10	1.20	1.20	.236	235	318
24	1.15	1.15	1.15	1.15	1.20	.231	100	418
25	1.40	1.50	1.40	1.50	1.50	.279	70	468
26	1.45	1.55	1.45	1.55	1.50	.270	55	523
29	1.50	1.50	1.40A	1.45	1.35	.270	24	547
30	1.15	1.15	1.00A	1.15	1.15	.234	126	548

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.10A	1.10A	1.00	.219	5	548
2	1.35	1.35	1.20	1.30	1.20	.250	310	470
3	1.00	1.10	1.00	1.05	1.10	.236	22	446
6	1.00	1.00	1.00	1.00	1.05	.238	101	546
7	.95	1.05B	.90	.90	.95	.249	17	546
8	1.30	1.30	1.15	1.25	1.15	.296	345	636
9	1.15	1.15	1.10	1.10	1.10	.293	17	636
10	.90	.90	.90	.90	.85	.233	3	636
13	.85	.85	.80	.85	.80	.232	2	638
14	.75	.75	.75	.75	.75	.213	2	639
15	.70	.75	.70	.75	.75	.205	11	636
16	.60	.75	.60	.75	.65	.199	1	637
17	.80	.80	.75	.75	.70	.229	194	807
20	....	....	....	.70N	.65	.218	....	807
21	.55	.55	.55	.55	.60	.208	31	836
22	.50	.50	.50	.50	.50	.200	200	670
23	.70	.70	.70	.70	.65	.237	2	671
24	1.10	1.10	.90A	.90A	.85	.280	2	672

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

DECEMBER 1986 1375 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	1.00	1.05	.95	1.00	.95	.319	151	781
28	.75	.75	.65	.65	.70	.255	7	786
29	.70	.85	.70	.85	.75	.274	110	787
30	.85	1.15	.85	1.15	.95	.331	186	668
31	....	1.00B	.85A	.85A	.80	.305	3	668

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.65	.65	.65	.65	.65	.248	1	669
4	....	....	.50A	.50A	.45	.213	....	676
5	.45	.45	.30	.30	.35	.148	14	688
6	.20	.20	.20	.20	.25	.130	2	686
7	....	....	....	.25N	.20	.122	5	681
10	.25	.25	.25	.25	.15	.069	19	671
11	.15	.15	.15	.15	.15	.059	1	666
12	.30	.30	.25	.25	.25	.131	30	666
13	....	....	.20A	.25N	.20	.102	....	666
14	....	....	....	.20N	.10	.075	5	666
17	....	....	....	.10N	.10	.078	....	666
18	.10	.10	.10	.10	.10	.082	2	664
19	....	....	....	.10N	.10	.089	....	664
20	....	....	....	.10N	.15	.106	....	664
21	....	....	....	.15N	.10	.065	....	664
24	....	....	....	.10N	.10	.075	....	664
25	.05	.05	.05	.05	.05	.018	3	661
26	....	....	....	.05N	.05	.007	....	661
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.05N	....	.001	....	661

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	661
2	CAB	CAB	CAB	CAB	CAB	.000	....	661
3	CAB	CAB	CAB	CAB	CAB	.000	....	661
4	CAB	CAB	CAB	CAB	CAB	.000	....	661

DECEMBER 1986 1400 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	5.25	5.25	5.25	5.25	5.75	.414	....	....
18	....	....	5.70A	5.70A	5.15	.385	5	5
19	5.00	5.15	5.00	5.15	4.70	.361	50	55
20	4.40	4.40	4.40	4.40	4.30	.336	1	56
21	3.50	3.50	3.50	3.50	3.60	.289	5	61
24	....	4.20B	....	4.20B	5.20	.367	....	61
25	....	....	....	5.20N	5.35	.401	....	61
26	....	....	5.25A	5.25A	5.20	.390	....	61
27	....	....	4.80A	4.80A	4.90	.372	....	61
28	Exchange Closed: Good Friday							
31	5.00	5.10B	5.00	5.00	5.15	.389	....	61

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	5.00A	5.15N	4.95	.388	....	61
2	5.00	5.20B	5.00	5.20B	5.45	.418	....	61
3	....	....	5.35A	5.35A	5.30	.412	....	61
4	....	....	....	5.30N	5.70	.429	15	76
7	....	....	....	5.70N	5.05	.394	....	76
8	....	....	4.85A	5.05N	5.05	.394	....	76
9	....	....	5.00A	5.00A	4.90	.384	....	76
10	....	....	....	4.90N	4.25	.348	....	76
11	4.20	4.20	4.20	4.20	4.25	.351	10	86
14	....	....	....	4.25N	4.20	.355	....	86
15	....	....	....	4.20N	4.10	.353	....	86
16	....	....	3.40A	3.40A	3.40	.300	....	86
17	....	....	2.90A	3.05A	2.90	.269	....	86
18	....	2.95B	....	2.90N	2.80	.267	....	86
21	....	3.00B	....	3.00B	3.05	.286	....	86
22	....	3.45B	....	3.05N	3.15	.282	....	86
23	....	....	2.75A	2.75A	2.80	.252	....	86
24	....	....	....	2.80N	2.65	.243	....	86
25	....	....	....	2.65N	2.40	.217	....	86
28	2.50	2.50	2.50	2.50	2.20	.209	1	86
29	....	....	....	2.20N	2.35	.226	....	86
30	....	....	....	2.35N	2.45	.233	....	86

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.45N	3.25	.293	....	86
2	....	....	2.95A	2.95A	2.75	.260	....	86
5	....	....	2.45A	2.45A	2.40	.230	....	86
6	....	2.65B	....	2.65B	2.55	.233	....	86
7	....	....	....	2.55N	2.40	.224	....	86
8	....	....	....	2.40N	2.55	.234	....	86
9	....	....	....	2.55N	2.55	.238	....	86

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1400 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	2.50A	2.50A	2.15	.211	....	86
13	2.50	2.50	2.40A	2.40A	2.40	.228	4	90
14	....	....	....	2.40N	2.40	.232	....	90
15	....	....	....	2.40N	2.25	.230	....	90
16	....	2.40B	....	2.40B	2.60	.261	....	90
19	....	....	....	2.60N	2.15	.227	....	90
20	....	....	....	2.30B	2.50	.260	....	90
21	....	....	....	2.50N	2.70	.272	....	90
22	....	2.85B	....	2.85B	3.10	.309	....	90
23	....	....	....	3.10N	3.05	.306	....	90
26	Exchange Closed; Memorial Day							
27	....	....	....	3.05N	2.60	.275	....	90
28	....	....	....	2.60N	2.70	.284	....	90
29	....	3.05B	....	2.70N	3.00	.306	....	90
30	....	3.50B	....	3.50B	3.50	.339	....	90

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	3.50N	3.30	.331	....	90
3	....	....	2.90A	2.90A	2.80	.290	....	90
4	....	....	....	2.80N	2.90	.300	....	90
5	2.70	2.70	2.65A	2.65A	2.55	.271	1	90
6	....	....	2.50A	2.55N	2.30	.252	....	90
9	....	2.45B	....	2.45B	2.40	.268	....	90
10	....	....	2.10A	2.10A	1.95	.229	....	90
11	....	....	....	1.95N	1.85	.210	....	90
12	....	....	....	1.85N	1.90	.215	....	90
13	....	....	....	1.90N	1.85	.215	....	90
16	....	....	....	1.85N	2.10	.242	....	90
17	....	....	....	2.10N	2.15	.250	....	90
18	....	....	....	2.15N	2.10	.243	....	90
19	....	....	....	2.10N	1.95	.242	....	90
20	2.30	2.30	2.15	2.15	2.25	.276	25	90
23	....	2.30B	1.95A	1.95A	1.75	.219	....	90
24	....	2.00B	....	1.75N	2.10	.224	....	90
25	1.95	2.00B	1.95	1.95	2.00	.216	20	110
26	....	....	....	2.00N	2.00	.216	....	110
27	....	....	1.85A	1.85A	1.70	.187	....	110
30	....	....	....	1.70N	1.60	.175	....	110

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.45A	1.45A	1.35	.167	....	110
2	....	....	....	1.35N	1.40	.170	....	110
3	1.40	1.40	1.40	1.40	1.40	.167	100	205
4	Exchange Closed; Independence Day							
7	....	1.50B	....	1.50B	1.65	.195	....	205
8	....	....	1.55A	1.65N	1.55	.192	....	205
9	....	....	....	1.55N	1.55	.191	....	205
10	....	1.70B	....	1.70B	1.90	.222	....	205
11	....	2.15B	....	2.15B	2.25	.263	....	205
14	2.55	2.65B	2.55	2.55	2.65	.293	1	205
15	....	....	2.30A	2.30A	2.05	.248	....	205
16	....	....	1.95A	1.95A	1.95	.229	....	205
17	....	....	....	1.95N	1.85	.220	....	205
18	....	2.15B	....	1.85N	1.85	.226	....	205
21	....	2.00B	....	2.00B	2.15	.258	....	205
22	....	2.25B	....	2.25B	2.30	.275	....	205
23	....	....	....	2.30N	2.30	.268	....	205
24	....	....	2.25A	2.25A	2.15	.264	....	205
25	....	2.25B	....	2.25B	2.35	.297	....	205
28	2.50	2.50	2.40A	2.40A	2.35	.294	15	195
29	2.00	2.00	2.00	2.00	1.95	.256	15	204
30	....	....	....	1.95N	1.95	.259	....	199
31	2.00	2.05	2.00	2.05	1.85	.254	9	206

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.95	1.95	1.95	1.95	2.25	.304	....	201
4	2.40	2.45	2.30	2.30	2.40	.321	20	202
5	....	....	1.75A	2.05A	2.00	.269	....	202
6	....	....	....	2.00N	1.95	.274	....	198
7	....	2.10B	....	2.05B	2.25	.301	....	198
8	2.10	2.10	2.10	2.10	2.10	.291	90	288
11	2.10	2.10	1.90	1.90	1.60	.246	50	328
12	1.70	1.70	1.70	1.70	1.55	.247	5	332
13	1.70	1.75	1.70	1.75	1.55	.243	6	325
14	1.40	1.40	1.40	1.40	1.35	.217	10	325
15	....	....	....	1.35N	1.40	.206	....	325
18	1.40	1.40	1.40	1.40	1.50	.230	1	325
19	1.15	1.15	1.15	1.15	1.20	.190	2	325
20	1.20	1.20	1.20	1.20	1.20	.183	1	326
21	....	....	....	1.20N	1.25	.197	....	326
22	....	1.35B	....	1.35B	1.70	.249	....	326
25	1.70	1.70	1.70	1.70	1.65	.248	1	327
26	1.50	1.55	1.50	1.55	1.60	.237	2	328

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1400 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	1.65	1.65	1.65	1.65	1.45	.232	1	328
28	1.40	1.40	1.40	1.40	1.50	244	1	328
29	1.50	1.50	1.35A	1.35A	1.30	202	17	328

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	1.30N	1.30	.201	....	328
3	1.25	1.25	1.25	1.25	1.10	.178	4	328
4	....	....	....	1.10N	1.05	.178	....	328
5	....	....	....	1.05N	1.10	191	....	328
8	1.30	1.30	1.30	1.30	1.30	206	40	358
9	1.40	1.40	1.25	1.40	1.50	241	42	360
10	1.25	1.25	1.25	1.25	1.25	.218	9	361
11	1.30	1.90	1.30	1.60	1.65	.271	60	364
12	1.30	1.50	1.10	1.45	1.40	.226	257	605
15	1.35	1.35	1.30A	1.35	1.25	203	40	635
16	1.55	1.55	1.55	1.55	1.55	.239	100	684
17	1.40	1.45	1.40	1.45	1.40	.230	185	658
18	1.70	1.70	1.50	1.55	1.45	237	56	710
19	1.30	1.40	1.30	1.40	1.40	.234	53	712
22	1.75	2.05B	1.75	2.05B	2.05	.324	50	741
23	2.25	2.25	1.75	1.95	1.95	.340	298	929
24	1.85	2.00	1.85	1.85	1.90	334	302	1230
25	2.00@.05	2.40	2.00	2.35	2.40	392	402	1559
26	2.25	2.40	2.20	2.40	2.35	382	251	1756
29	2.20	2.40	2.20	2.25	2.25	385	82	1827
30	1.70	2.00	1.65	1.80	1.90	344	225	1924

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.70	1.75B	1.70	1.70	1.75	.326	124	1907
2	2.20	2.20	2.00	2.05	2.00	.365	292	1893
3	1.90	1.95	1.80	1.80	1.85	.349	8	1897
6	1.95	1.95	1.85	1.85	1.75	.356	15	1899
7	1.90	1.90	1.65	1.70B	1.75	.371	360	2234
8	2.20	2.30	1.95	2.00	2.05	.431	694	2306
9	2.15	2.15	2.05A	2.15	2.05	.427	381	2686
10	1.85	1.85	1.55A	1.55A	1.55	360	8	2691
13	1.55	1.55	1.50A	1.50A	1.55	.364	2	2695
14	1.55	1.55	1.35	1.35	1.40	.342	102	2592
15	1.30	1.40	1.25	1.30B	1.35	.334	108	2494
16	1.30	1.30	1.20	1.30	1.30	.329	389	2298
17	1.65	1.65	1.40	1.45	1.45	.371	47	2383
20	1.55	1.55	1.30	1.30	1.30	.363	138	2387
21	1.20	1.25	1.10	1.25	1.20	354	56	2465
22	1.10	1.25	1.05	1.15	1.10	.348	382	2433
23	1.50@.55	1.55	1.35	1.40A	1.40	.399	254	2459
24	1.90	1.95	1.80	1.80	1.75	455	528	2303
27	1.95	2.10	1.95	2.00	1.95	.508	554	2227
28	1.45	1.75	1.45	1.45	1.55	.437	163	2172
29	1.55	1.70	1.55	1.65	1.60	.464	423	1971
30	1.75@.70	2.50	1.70	2.15	2.00	.534	515	2197
31	2.20	2.25	1.80	1.80	1.85	.510	51	2143

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.45	1.55	1.45	1.55	1.50	.453	32	2112
4	1.35	1.35	1.20	1.20	1.20	.412	116	2157
5	1.20	1.20	.85	.85	.85	.324	340	2174
6	.75	.80	.55A	.80	.80	.300	744	2310
7	.80	.80	.70	.75	.70	.292	47	2331
10	.40	.55	.40	.45	.45	.203	209	2341
11	.50	.50	.40	.40	.45	.185	36	2287
12	.60	.85	.60	.80	.85	.329	126	2340
13	.95	.95	.65A	.65A	.65	.282	123	2253
14	.45	.45	.40	.45	.45	.236	303	2442
17	.40	.40	.35	.40	.45	.264	79	2447
18	.40	.45	.40	.40	.50	.283	9	2457
19	.50	.55	.45A	.50	.45	.309	58	2485
20	.70	.80	.65	.70	.60	.359	465	2491
21	.40	.55	.35	.40	.40	.281	235	2438
24	.35	.45B	.30	.45B	.50	.350	29	2438
25	.30	.30	.20	.20	.20	.162	15	2442
26	.15	.20	.15	.15	.15	.102	220	2239
27	Exchange Closed; Thanksgiving Day							
28	.05	.15	.05	.15	.10	.049	434	2120

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.05	.05	.05	.10	.009	1	2129
2	.10	.10	.10	.10	.05	.007	7	2129
3	....	....	....	.05N	....	.001	....	2169
4	CAB	CAB	CAB	CAB	CAB	.000	1	2168

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1425 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	6.00	6.10	6.00	6.10	5.70	.415	45	45
20	....	....	5.50A	5.60A	5.25	.388	5	50
21	5.00	5.00	4.50A	4.50A	4.45	.339	1	51
24	5.50	5.55B	5.50	5.55B	6.25	.422	5	56
25	....	....	....	6.25N	6.50	.457	....	56
26	....	....	....	6.50N	6.30	.446	....	56
27	....	....	5.95A	5.95A	6.00	.427	....	56
28	Exchange Closed: Good Friday							
31	....	6.20B	....	6.20B	6.25	.445	....	56

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	6.25N	6.10	.443	....	56
2	....	....	....	6.10N	6.70	.475	....	56
3	....	....	6.55A	6.55A	6.45	.468	....	56
4	....	6.80B	....	6.80B	6.90	.486	....	56
7	....	....	....	6.90N	6.15	.450	....	56
8	....	....	5.90A	6.15N	6.25	.450	....	56
9	....	....	6.10A	6.10A	5.95	.440	....	56
10	....	....	5.80A	5.80A	5.25	.402	....	56
11	5.20@5.00	5.20	5.00	5.10B	5.25	.407	10	66
14	5.00	5.00	5.00	5.00	5.20	.411	5	71
15	....	....	....	5.20N	5.10	.409	....	71
16	....	....	4.40A	4.40A	4.25	.353	....	71
17	....	....	4.10A	4.25N	3.70	.320	....	71
18	....	....	....	3.70N	3.60	.318	....	71
21	....	3.80B	....	3.80B	3.90	.340	....	71
22	....	....	....	3.90N	4.00	.335	....	71
23	....	....	3.90A	3.90A	3.55	.303	....	71
24	....	....	....	3.55N	3.40	.293	....	71
25	....	....	2.65A	3.35A	3.05	.264	....	71
28	2.90	2.90	2.90	2.90	2.85	.255	80	71
29	....	....	....	2.85N	3.05	.275	....	71
30	....	....	....	3.05N	3.15	.282	....	71

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.20B	....	3.20B	4.10	.348	....	71
2	....	....	3.75A	3.75A	3.55	.312	....	71
5	2.85	3.00	2.85	3.00	3.10	.279	2	73
6	....	3.30B	....	3.30B	3.25	.283	....	73
7	....	....	....	3.25N	3.10	.273	....	73
8	....	....	....	3.10N	3.25	.283	....	73
9	....	....	....	3.25N	3.25	.288	....	73
12	....	....	3.20A	3.20A	2.80	.258	....	73
13	....	2.90B	....	2.90B	3.10	.278	....	73
14	....	....	....	3.10N	3.10	.282	....	73
15	....	....	....	3.10N	2.95	.280	....	73
16	....	3.15B	....	3.15B	3.35	.315	....	73
19	....	....	....	3.35N	2.80	.278	....	73
20	....	....	....	3.05B	3.25	.315	....	73
21	....	....	....	3.25N	3.50	.328	....	73
22	3.60	3.70B	3.60	3.70B	3.95	.368	1	74
23	....	....	....	3.95N	3.90	.366	....	74
26	Exchange Closed: Memorial Day							
27	....	....	....	3.90N	3.40	.333	....	74
28	....	....	....	3.40N	3.55	.344	....	74
29	....	....	....	3.55N	3.85	.367	....	74
30	....	4.10B	....	4.10B	4.40	.403	....	74

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	4.40N	4.25	.396	....	74
3	....	....	3.70A	3.70A	3.65	.351	....	74
4	....	....	....	3.65N	3.75	.363	....	74
5	....	....	3.40A	3.40A	3.35	.332	....	74
6	....	....	3.30A	3.30A	3.05	.311	....	74
9	....	3.25B	....	3.25B	3.15	.330	....	74
10	....	....	2.75A	2.80A	2.65	.286	....	74
11	2.50	2.50	2.50	2.50	2.40	.265	40	111
12	....	....	....	2.40N	2.55	.272	....	111
13	....	2.60B	....	2.55N	2.50	.272	....	111
16	2.45	2.45	2.45	2.45	2.80	.303	40	151
17	....	....	....	2.80N	2.90	.312	....	151
18	2.80	2.95B	2.80	2.80	2.85	.305	40	151
19	....	....	....	2.85N	2.70	.304	....	151
20	....	2.90B	....	2.90B	3.10	.342	....	151
23	....	....	2.65A	2.65A	2.45	.279	....	151
24	....	2.60B	....	2.45N	2.80	.285	....	151
25	2.55	2.65	2.55	2.65	2.70	.276	80	191
26	....	....	....	2.70N	2.70	.275	....	191
27	....	....	2.45A	2.45A	2.35	.241	....	191
30	....	....	2.30A	2.30A	2.15	.228	....	191

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1425 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.70	1.70	1.90	.219	50	237
2	....	....	....	1.90N	1.95	.222	....	237
3	....	....	....	1.95N	1.90	.218	....	237
4	Exchange Closed: Independence Day							
7	....	2.10B	....	2.10B	2.25	.252	....	237
8	....	....	2.10A	2.25N	2.20	.249	....	237
9	2.05	2.05	2.05	2.05	2.20	.248	22	252
10	....	2.40B	....	2.40B	2.60	.284	8	252
11	....	....	....	2.60N	3.05	.329	....	252
14	....	3.40B	....	3.40B	3.50	.363	....	252
15	....	....	3.20A	3.20A	2.80	.313	....	252
16	....	....	2.75A	2.75A	2.65	.292	....	252
17	....	....	2.60A	2.60A	2.50	.282	....	252
18	....	2.95B	....	2.50N	2.55	.289	....	252
21	....	2.80B	....	2.60B	2.95	.326	....	252
22	....	3.15B	....	3.15B	3.15	.345	....	252
23	3.10	3.10	3.10	3.10	3.05	.338	3	255
24	2.80	2.80	2.80	2.80	2.95	.333	2	255
25	....	3.15B	....	3.15B	3.20	.370	....	255
28	3.50	3.50	3.40	3.40	3.20	.368	20	265
29	....	....	....	3.20N	2.65	.327	....	255
30	....	2.70B	....	2.70B	2.70	.330	....	255
31	2.90	2.90	2.85	2.85	2.65	.326	6	246

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.75	2.75	2.65A	2.70	3.10	.382	3	248
4	3.55	3.55	3.35	3.35	3.35	.401	7	247
5	2.50	2.65B	2.50	2.65B	2.80	.345	1	247
6	2.95	2.95	2.95	2.95	2.80	.351	1	248
7	....	3.00B	....	2.90B	3.15	.382	....	248
8	....	....	3.10A	3.15N	2.90	.371	....	248
11	2.65	2.65	2.60A	2.60A	2.35	.323	5	248
12	2.35	2.35	2.35	2.35	2.25	.325	....	248
13	....	....	....	2.25N	2.30	.323	5	248
14	2.05	2.05	2.05	2.05	2.05	.293	3	249
15	2.00	2.00	2.00	2.00	1.95	.281	2	249
18	2.20	2.25	2.20	2.25	2.25	.312	12	260
19	1.90	1.90	1.90	1.90	1.85	.266	6	258
20	....	....	1.80A	1.80A	1.80	.258	....	258
21	....	....	....	1.80N	1.90	.277	....	258
22	....	2.10B	....	2.10B	2.50	.340	....	257
25	2.40	2.55	2.40	2.55	2.45	.340	6	257
26	2.50	2.50	2.40A	2.45A	2.35	.327	1	257
27	2.45	2.45	2.35	2.35	2.20	.321	2	259
28	....	....	....	2.20N	2.25	.336	....	259
29	2.15	2.15	2.05A	2.05A	1.95	.286	10	268

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.95	1.95	1.95	1.95	1.95	.287	51	318
3	1.85	1.85	1.60	1.60	1.65	.258	4	321
4	1.55	1.55	1.40	1.40	1.65	.259	122	279
5	....	....	....	1.65N	1.70	.275	....	279
8	....	....	....	1.70N	1.80	.295	....	279
9	1.85	2.35	1.85	2.30	2.20	.337	7	282
10	2.00	2.05	1.90A	2.05	1.95	.310	208	469
11	2.40	2.60B	2.40	2.45	2.50	.373	201	619
12	2.30	2.30	2.05	2.05	2.10	.321	82	621
15	2.05	2.05	1.90A	1.95	1.90	.294	43	624
16	2.15	2.35	2.00	2.35	2.20	.338	177	662
17	2.00	2.00	2.00	2.00	2.15	.327	3	660
18	2.40	2.40	2.20	2.20	2.20	.335	11	658
19	2.05	2.05	2.00	2.00	2.15	.333	5	654
22	2.80	3.00B	2.75A	3.00B	3.05	.436	53	661
23	3.30	3.30	2.65	2.95	2.95	.455	151	726
24	2.85	2.95	2.75	2.75	2.90	.450	80	748
25	3.05	3.55	3.05	3.45B	3.50	.512	156	833
26	3.30	3.50	3.15	3.45	3.45	.503	364	1070
29	3.55	3.55	3.40	3.40	3.35	.508	10	1095
30	2.65	3.00	2.65	3.00	2.95	.466	623	1592

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.85	2.85	2.70A	2.75	2.75	.448	202	1791
2	3.25	3.40	3.20A	3.20A	3.10	.491	462	1836
3	2.85	2.90	2.80A	2.80A	2.80	.476	8	1842
6	2.80	3.05	2.80	2.95	2.85	.486	261	2046
7	2.90	2.90	2.85	2.90	2.85	.505	256	2131
8	3.40	3.60	3.30	3.35	3.30	.570	252	2181
9	3.35	3.40	3.25	3.25	3.30	.568	352	2389
10	3.05	3.05	2.70A	2.70A	2.60	.501	25	2410
13	2.50	2.60B	2.50	2.60B	2.60	.511	21	2410
14	2.50	2.60	2.40	2.40	2.45	.490	64	2424
15	2.55	2.55	2.30	2.40	2.30	.484	242	2473

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

DECEMBER 1986 1425 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	2.30	2.40	2.25	2.30	2.30	.481	170	2434
17	2.80	2.80	2.55	2.60	2.60	.529	16	2439
20	2.65	2.65	2.40	2.40	2.45	.528	321	2670
21	2.30	2.30	2.10	2.30	2.25	.522	276	2933
22	2.15	2.25	2.15	2.25	2.20	.519	102	2933
23	2.70	2.70	2.50	2.55	2.65	.577	4	2934
24	3.55	3.55	3.05	3.10	3.10	.636	121	2932
27	3.55	3.70B	3.50	3.50	3.55	.692	99	2911
28	2.95	2.95	2.75	2.80	2.95	.630	153	2877
29	3.00	3.25	3.00	3.25	3.05	.660	31	2881
30	3.20	4.10B	3.20	3.70	3.70	.725	77	2844
31	3.35	3.85B	3.30	3.45	3.45	.708	66	2848

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.90	3.15	2.90	2.90	2.90	.668	275	2847
4	2.75	2.75	2.60	2.60	2.55	.634	5	2847
5	2.55	2.55	1.85	1.95B	2.00	.548	465	3004
6	1.90	1.90	1.50	1.80	1.80	.526	440	2994
7	2.00	2.05	1.60	1.70A	1.70	.522	348	3181
10	1.15	1.35	1.15	1.20B	1.25	.424	501	3170
11	1.15	1.20	1.10	1.10	1.15	.403	157	3249
12	1.75	1.95B	1.60	1.90	2.00	.588	17	3253
13	1.80	2.05B	1.60	1.60	1.65	.543	74	3273
14	1.60	1.60	1.20	1.30	1.30	.495	491	3396
17	1.40	1.50	1.30A	1.50	1.45	.556	42	3398
18	1.60	1.60	1.35	1.45	1.55	.589	11	3393
19	1.75	1.80	1.50A	1.70A	1.65	.632	46	3365
20	1.90	2.20	1.90	1.95	1.90	.695	59	3345
21	1.80	1.80	1.40A	1.55A	1.50	.631	1	3344
24	1.70	1.90	1.45A	1.90	1.95	.742	120	3314
25	1.65	1.65	.80	.85	1.00	.539	1266	3583
26	.70	.75B	.50	.65	.65	.451	623	3822
27	Exchange Closed: Thanksgiving Day							
28	.40	.50	.35	.50	.45	.366	14	3815

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25	.35	.25	.30	.25	.267	262	3816
2	.30	.35B	.20	.25	.25	.329	156	3846
3	.20	.35	.20	.35	.25	.295	16	3848
4	.20	.30	.15	.20	.25	.339	433	3714
5	.15	.60	.10	.60	.50	.754	704	3707
8	....	....	....	....	....	.595	....	....

DECEMBER 1986 1450 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.60	4.60	4.60	4.60	5.10	.405	1	1
2	....	....	4.85A	4.85A	4.45	.367	....	1
5	....	....	3.85A	3.90A	3.95	.331	....	1
6	....	....	....	3.95N	4.05	.336	....	1
7	....	....	....	4.05N	3.90	.325	....	1
8	....	....	....	3.90N	4.05	.337	....	1
9	....	....	....	4.05N	4.10	.342	....	1
12	....	....	3.90A	3.90A	3.55	.310	....	1
13	....	3.65B	....	3.60B	3.90	.331	....	1
14	....	....	....	3.90N	3.90	.336	....	1
15	....	....	....	3.90N	3.75	.334	....	1
16	....	4.05B	....	4.05B	4.25	.373	....	1
19	....	....	....	4.25N	3.65	.333	....	1
20	....	....	....	4.10B	4.15	.373	....	1
21	....	....	....	4.15N	4.40	.387	....	1
22	....	4.85B	....	4.85B	4.95	.429	....	1
23	4.85	4.85	4.75A	4.85	4.85	.428	15	16
26	Exchange Closed: Memorial Day							
27	....	....	4.40A	4.40A	4.35	.394	....	16
28	....	....	....	4.35N	4.55	.406	....	16
29	....	4.65B	....	4.55N	4.90	.431	....	16
30	....	5.55B	....	5.55B	5.55	.468	....	16

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	5.20	5.20	5.20	5.20	5.40	.462	25	33
3	4.60	4.60	4.60	4.60	4.65	.416	125	126
4	4.75	4.75	4.75	4.75	4.80	.429	10	126
5	....	....	4.40A	4.40A	4.30	.396	....	126
6	....	....	4.25A	4.25A	4.00	.374	....	126
9	....	4.25B	....	4.25B	4.10	.395	....	126
10	....	....	3.60A	3.60A	3.50	.349	....	126
11	....	....	3.35A	3.35A	3.30	.326	....	126
12	....	....	....	3.30N	3.35	.333	....	126
13	....	3.40B	....	3.35N	3.30	.333	....	126
16	3.20	3.20	3.20	3.20	3.70	.368	50	168
17	3.80	3.80	3.80	3.80	3.80	.378	30	198

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

DECEMBER 1986 1450 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	3.90B	....	3.80N	3.70	.371	....	198
19	....	....	3.65A	3.70N	3.60	.370	....	198
20	3.95	3.95	3.95	3.95	4.05	.412	50	218
23	4.35@ 40	4.50	3.50	3.50	3.25	.344	80	245
24	3.70	3.70	3.70	3.70	3.65	.351	7	247
25	....	....	3.55A	3.65N	3.55	.341	....	247
26	....	....	....	3.55N	3.50	.340	....	247
27	....	....	3.15A	3.15A	3.10	.302	....	247
30	2.95	2.95	2.95	2.95	2.85	.287	50	247

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.40	2.40	2.35	2.40B	2.60	.278	85	324
2	2.60	2.65B	2.60	2.55B	2.65	.281	....	329
3	2.60	2.60	2.60	2.60	2.60	.277	18	341
4	Exchange Closed: Independence Day							
7	....	2.80B	....	2.80B	3.00	.316	....	341
8	....	....	2.75A	3.00N	2.95	.312	....	341
9	3.15	3.15	3.15	3.15	2.90	.312	40	381
10	3.55	3.55	3.55	3.55	3.45	.351	7	383
11	....	....	....	3.45N	4.00	.401	....	383
14	....	4.60B	....	4.55B	4.60	.436	....	383
15	....	....	4.20A	4.30A	3.75	.384	....	383
16	....	....	3.70A	3.70A	3.50	.362	....	383
17	....	....	3.45A	3.50N	3.35	.350	....	383
18	4.00	4.00	3.55	3.55	3.40	.359	20	401
21	....	3.70B	....	3.70B	3.90	.399	....	386
22	4.00	4.15B	4.00	4.15B	4.15	.419	3	389
23	....	....	....	4.15N	4.05	.412	....	389
24	....	....	4.00A	4.05N	3.95	.407	....	389
25	4.00	4.20B	3.90	4.15B	4.25	.446	620	909
28	4.30	4.70	4.30	4.30A	4.25	.446	177	909
29	3.75	3.75	3.75	3.75	3.60	.402	23	899
30	3.90	3.95	3.75	3.75	3.65	.407	12	905
31	....	....	....	3.65N	3.55	.403	....	905

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.95	3.95	3.95	3.95	4.20	.463	1	904
4	4.80	4.80	4.40	4.70A	4.50	.485	269	890
5	3.65	3.70B	3.65	3.65	3.80	.427	25	895
6	4.00	4.00	4.00	4.00	3.80	.433	4	900
7	4.00	4.10B	4.00	4.00	4.25	.466	5	900
8	4.20	4.20	3.90	3.95	4.00	.456	3	902
11	3.40	3.65	3.20	3.20	3.30	.406	64	948
12	3.35	3.50	3.35	3.35A	3.25	.410	3	938
13	3.35	3.35	3.35	3.35	3.25	.409	1	926
14	....	....	3.00A	3.00A	2.90	.378	....	924
15	....	....	....	2.90N	2.80	.367	....	924
18	3.00	3.20	3.00	3.20	3.15	.402	2	924
19	2.80	2.80	2.65A	2.65A	2.65	.352	1	950
20	....	....	2.60A	2.65N	2.60	.345	....	925
21	2.70	2.85	2.70	2.70	2.75	.368	404	1353
22	2.85	3.15B	2.85	3.15B	3.50	.439	4	1351
25	3.20	3.40	3.15	3.40	3.45	.441	401	1615
26	3.20	3.20	3.20	3.20	3.35	.427	2	1615
27	3.20	3.25	3.20	3.25	3.20	.421	127	1671
28	3.25	3.45	3.25	3.40A	3.35	.437	4	1646
29	3.15	3.15	2.65	2.65	2.80	.382	7	1648

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	2.80N	2.85	.385	20	1653
3	2.50	2.60	2.25	2.40B	2.45	.353	368	1526
4	2.20	2.25	2.20	2.25	2.45	.354	103	1475
5	2.50	2.50	2.40A	2.50	2.45	.373	155	1529
8	2.95	2.95	2.85	2.85	2.85	.397	6	1532
9	2.90	3.35	2.75	3.30	3.25	.443	229	1741
10	2.95	2.95	2.75	2.75	2.80	.415	103	1791
11	2.80	3.80	2.80	3.55	3.60	.483	390	2172
12	3.00	3.25B	3.00	3.20	3.10	.428	153	2111
15	2.80	2.85	2.70	2.80	2.85	.399	238	2007
16	3.10	3.40	3.10	3.30A	3.25	.447	53	2050
17	3.00	3.10	3.00	3.05	3.20	.436	10	2078
18	3.40	3.50B	3.30A	3.30A	3.20	.445	16	2084
19	3.10	3.10	3.00	3.00	3.15	.442	3	2082
22	4.05	4.20	3.70	4.20	4.30	.552	264	2135
23	4.65	4.65	3.65	4.25	4.30	.572	367	2298
24	4.15	4.25	4.00	4.05	4.20	.568	89	2301
25	4.50	5.10	4.40	5.00	4.95	.629	50	2197
26	4.70	5.00	4.65A	4.85	4.90	.621	22	2136
29	4.85	5.05	4.85	4.85	4.80	.629	238	2274
30	3.70	4.45	3.70	4.30A	4.30	.589	151	2375

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1450 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.00	4.20B	4.00	4.00	4.05	.573	4	2377
2	4.85	4.85	4.60A	4.80	4.50	.616	11	2380
3	4.20	4.20	4.20	4.20	4.25	.603	1	2380
6	4.15	4.25	4.15	4.25	4.30	.616	201	2574
7	4.30	4.35	4.25	4.35	4.30	.637	1002	3207
8	5.05	5.35	4.95	5.05A	5.00	.698	252	3223
9	5.15	5.15	4.95	4.95	4.95	.699	3	3223
10	4.45	4.45	4.05	4.05	4.10	.640	41	3223
13	4.25	4.25	4.20A	4.20A	4.10	.654	2	3224
14	3.75	4.00B	3.70	3.90	3.90	.637	165	3301
15	3.75	3.85	3.75	3.75	3.80	.634	187	3176
16	3.70	3.75	3.70	3.75	3.75	.633	11	3165
17	4.25	4.30B	4.20A	4.25	4.15	.680	2	3167
20	....	4.20B	....	4.15N	4.05	.685	....	3167
21	....	....	3.70A	3.70A	3.85	.683	....	3167
22	3.70	3.85B	3.70	3.75B	3.80	.685	....	3167
23	4.45	4.50B	4.25	4.25	4.35	.738	8	3179
24	5.40	5.40	5.05A	5.05A	5.00	.788	217	3046
27	5.50	5.65	5.45	5.50B	5.55	.835	188	2987
28	4.85	4.85	4.65A	4.80A	4.80	.792	5	3006
29	....	4.95B	....	4.95B	4.95	.817	....	3006
30	6.15	6.40	5.80	5.80	5.75	.865	58	3005
31	5.50	5.95B	5.30A	5.50B	5.45	.856	50	3044

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.95	4.95	4.85	4.85	4.85	.835	75	3029
4	4.70	4.70	4.65	4.65	4.45	.815	102	3027
5	4.30	4.30	3.70	3.70	3.65	.754	3	3028
6	3.45	3.45	3.00	3.05	3.45	.740	63	3068
7	....	3.80B	....	3.45N	3.35	.742	40	3087
10	2.50	2.75	2.45	2.65	2.65	.669	238	3274
11	2.45	2.45	2.40	2.45	2.50	.653	4	3276
12	3.40	3.70	3.35A	3.70	3.80	.810	92	3221
13	....	4.05B	....	3.80N	3.35	.782	....	3221
14	....	....	2.95A	2.95A	2.90	.752	....	3221
17	3.00	3.10	3.00	3.10	3.25	.815	80	3141
18	....	3.50B	....	3.25N	3.45	.844	....	3141
19	....	3.80B	3.40A	3.45N	3.65	.876	....	3141
20	4.50	4.50	4.15A	4.15A	4.10	.914	10	3139
21	4.00	4.00	3.40A	3.40A	3.55	.891	200	2982
24	3.90	4.00B	3.90	4.00B	4.05	.952	25	2982
25	3.85	3.85	2.85A	2.85A	2.85	.878	1	2981
26	2.60@.65	2.65	2.20	2.35	2.40	.842	174	2813
27	Exchange Closed: Thanksgiving Day							
28	2.00	2.20B	1.75	2.05B	2.05	.826	152	2711

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.95	1.95	1.80A	1.90	1.65	.860	200	2511
2	2.00	2.15	2.00	2.15	2.05	.936	23	2515
3	....	....	....	2.05N	1.95	.969	....	2515
4	1.90	2.10	1.90	2.10	2.20	.998	1	2515
5	2.25	2.75B	2.25	2.75B	3.00	.999	22	2502
8	....	....	....	....	....	.996	....	....

DECEMBER 1986 1475 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	5.25	5.30B	5.20A	5.20A	4.75	.368	....	....
28	....	....	....	4.75N	4.50	.358	....	....
29	....	....	....	4.50N	4.80	.381	....	....
30	....	....	....	4.80N	4.95	.389	....	....

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.15B	....	5.15B	6.20	.462	....	....
2	....	....	5.90A	5.90A	5.50	.424	....	....
5	....	....	4.80A	4.80A	....	.387	....	....
6	5.60	5.70	5.20A	5.20A	5.05	.391	251	251
7	....	....	....	5.05N	4.85	.380	2	252
8	....	....	....	4.85N	5.00	.392	....	252
9	5.00	5.00	5.00	5.00	5.05	.398	1	253
12	....	....	4.90A	4.90A	4.45	.364	....	253
13	....	4.60B	....	4.60B	4.85	.387	....	253
14	....	4.90B	....	4.85N	4.90	.392	....	253
15	....	....	....	4.90N	4.75	.391	....	253
16	5.05@.10	5.10	5.05	5.10	5.30	.432	4	257
19	5.35	5.35	5.35	5.35	4.60	.391	1	257
20	....	....	....	5.00B	5.20	.433	....	257
21	....	....	....	5.20N	5.50	.448	....	257
22	....	5.95B	....	5.95B	6.25	.491	....	257
23	....	....	6.10A	6.25N	6.05	.490	....	257
26	Exchange Closed; Memorial Day							
27	....	....	....	6.05N	5.45	.457	....	257

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1475 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	....	5.45N	5.65	.469	....	257
29	....	....	....	5.65N	6.10	.495	....	257
30	....	6.60B	....	6.60B	6.85	.533	....	257

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	6.85N	6.70	.528	....	257
3	....	....	5.90A	5.90A	5.80	.482	....	257
4	....	....	....	5.80N	6.00	.495	....	257
5	....	....	5.45A	5.45A	5.45	.462	....	257
6	4.85	4.85	4.85	4.85	5.05	.440	5	262
9	....	5.35B	....	5.35B	5.25	.462	....	262
10	....	....	4.60A	4.60A	4.50	.414	....	262
11	....	....	4.40A	4.45A	4.25	.391	....	262
12	....	....	....	4.25N	4.35	.398	....	262
13	....	4.40B	....	4.35N	4.30	.399	....	262
16	4.45	4.90	4.40	4.90	4.75	.436	140	337
17	4.55	5.10	4.55	5.10	4.90	.447	120	347
18	....	5.05B	....	4.90N	4.80	.440	....	347
19	....	....	4.75A	4.80N	4.65	.440	....	347
20	....	5.05B	....	5.05B	5.25	.484	....	347
23	5.40	5.50B	4.40	4.50	4.30	.414	55	353
24	4.50	5.00	4.50	4.75	4.65	.421	103	442
25	4.55	4.80	4.40	4.80	4.55	.410	36	463
26	4.75	4.80	4.50	4.65	4.50	.409	15	469
27	4.50	4.50	4.00	4.00	4.00	.368	14	481
30	....	....	3.90A	3.90A	3.75	.352	1	482

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.40A	3.40A	3.45	.342	....	482
2	....	....	....	3.45N	3.40	.346	....	482
3	....	....	3.35A	3.35A	3.45	.342	....	482
4	Exchange Closed: Independence Day							
7	....	3.65B	3.40A	3.65B	3.95	.384	....	482
8	....	....	3.60A	3.95N	3.85	.380	....	478
9	4.05	4.25	3.90	3.90	3.85	.380	8	485
10	4.45	4.65	4.30A	4.35	4.50	.422	54	484
11	4.75	5.20	4.75	5.20	5.15	.474	74	512
14	6.00	6.05	6.00	6.00	5.80	.511	12	522
15	5.40	5.65	5.00	5.00	4.85	.458	126	513
16	4.70	4.80	4.40	4.65	4.55	.434	55	557
17	4.75	4.75	4.45	4.70	4.40	.423	32	589
18	5.25	5.25	4.70	4.70	4.50	.431	33	620
21	4.95	5.10	4.90	5.10	5.05	.474	79	679
22	5.25	5.65	5.05	5.35	5.35	.495	90	699
23	5.40	5.55	5.25	5.40	5.30	.488	39	726
24	5.35	5.50	5.25	5.30	5.10	.483	27	763
25	5.55	5.65	5.25	5.65	5.55	.524	38	776
28	5.80@.75	6.10	5.20	5.50	5.55	.525	91	738
29	5.40	5.50	4.70	4.70	4.75	.481	48	785
30	5.00	5.05	4.75A	5.00	4.85	.486	29	814
31	4.90	5.05	4.85	4.95	4.70	.483	75	889

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.75	5.35B	4.75	5.35B	5.50	.545	63	919
4	6.00	6.10	5.60	6.00	5.85	.567	99	855
5	5.05	5.05	4.75	4.80	5.00	.510	107	825
6	5.20	5.40	5.20	5.40	5.05	.517	23	827
7	5.25	5.35	5.20	5.35	5.55	.551	48	829
8	5.25	5.25	5.25	5.25	5.30	.541	1	828
11	4.55	4.55	4.30	4.30@.55	4.45	.493	41	826
12	4.60	4.65B	4.35A	4.45	4.40	.498	180	873
13	4.55	4.55	4.35	4.35	4.45	.499	330	1092
14	4.20	4.20	4.20	4.20	4.00	.468	22	1106
15	3.70	4.10	3.70	4.00	3.85	.457	35	1099
18	....	3.90B	....	3.90B	4.30	.497	....	1098
19	3.50	3.65B	3.50	3.65B	3.70	.445	6	1099
20	3.45	3.60B	3.45	3.45	3.60	.439	2	1097
21	3.70	3.80B	3.70	3.80B	3.85	.466	2	1097
22	3.90	4.25B	3.85A	4.25B	4.65	.541	2	1096
25	4.65	4.65	4.65	4.65	4.70	.544	5	1097
26	4.30	4.30	4.30	4.30	4.60	.529	1	1097
27	4.40	4.50	4.30	4.35B	4.40	.523	103	1097
28	....	....	....	4.40N	4.65	.540	....	1097
29	4.50	4.50	4.00	4.00	3.95	.484	23	1099

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	3.70	3.70	3.70	3.70	3.90	.489	1	1098
3	3.65	3.65	3.30	3.30	3.55	.455	58	1096
4	3.15	3.15	3.15	3.15	3.45	.457	80	1136
5	3.60	3.60	3.40A	3.60	3.60	.478	10	1131
8	....	3.80B	....	3.80B	4.00	.504	....	1131

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1475 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	3.90	4.60	3.90	4.40	4.50	.552	83	1077
10	4.20	4.20	3.90	3.90	4.05	.524	351	956
11	4.10	4.95	4.10	4.90	4.95	.592	252	959
12	4.50	4.55	3.80	4.30	4.30	.538	39	942
15	3.70	4.20	3.70	4.05	4.05	.510	22	934
16	4.00	4.60	4.00	4.55	4.55	.559	18	928
17	4.30	4.45	4.25	4.35	4.45	.547	213	1052
18	4.50	4.70	4.40	4.40	4.50	.557	5	1034
19	4.30	4.30	4.20	4.20	4.45	.555	8	1033
22	5.40	5.60	5.10	5.60	5.85	.662	111	1036
23	6.05	6.30	5.45	5.75B	5.95	.681	127	995
24	5.50	5.85	5.50	5.85	5.80	.678	10	993
25	5.90	6.75	5.90	6.75	6.75	.734	186	993
26	6.50	6.60B	6.20	6.40B	6.60	.727	42	1027
29	6.65	6.70	6.65	6.70	6.55	.736	3	1027
30	5.85	5.95B	5.25A	5.85	6.00	.702	1	1006

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.70	5.70	5.70	5.70	5.65	.689	1	1006
2	6.40	6.65	6.25	6.40	6.35	.728	16	997
3	5.75	6.15B	5.75	6.00B	5.90	.717	1	997
6	5.95	6.00B	5.95	6.00B	6.00	.733	2	996
7	6.05	6.05	6.05	6.05	6.10	.752	1	996
8	7.15	7.40B	6.80	6.90	6.95	.804	7	992
9	7.00	7.00	6.80	6.85	6.90	.806	12	981
10	6.50	6.50	6.05A	6.05A	5.90	.765	1	981
13	....	6.00B	....	5.90N	5.95	.778	...	981
14	5.50	5.65	5.45A	5.65	5.80	.764	2	981
15	....	....	....	5.80N	5.65	.763	....	981
16	....	....	5.60A	5.65N	5.55	.765	....	981
17	6.20	6.20	6.20	6.20	6.05	.804	1	981
20	....	6.15B	....	6.05N	5.95	.812	....	981
21	....	....	5.65A	5.65A	5.85	.814	....	981
22	...	....	5.70A	5.85N	5.75	.818	....	981
23	6.40	6.70	6.40	6.45A	6.45	.858	2	981
24	7.50	7.50	7.35	7.45	7.15	.893	6	984
27	7.90@.95	8.00	7.90	8.00	7.80	.925	54	996
28	6.90	7.35	6.80	7.00	6.95	.901	76	1011
29	7.00	7.15B	7.00	7.15B	7.15	.918	1	1010
30	8.10	8.55	8.10	8.10	8.10	.945	24	987
31	8.15	8.25B	7.80	7.80	7.80	.942	100	926

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	7.30	7.30	7.10A	7.30	7.15	.934	40	924
4	6.90	6.90	6.90	6.90	6.65	.925	1	923
5	....	....	6.15A	6.15A	5.80	.893	....	923
6	5.30	5.85B	5.20A	5.30	5.55	.887	5	920
7	....	5.70B	....	5.55N	5.45	.891	....	920
10	4.65	4.65	4.40A	4.65	4.60	.854	1	919
11	....	....	....	4.60N	4.50	.846	....	919
12	....	5.60B	....	5.60B	6.00	.935	....	919
13	....	6.30B	....	6.00N	5.55	.925	....	919
14	....	....	....	5.55N	5.05	.913	....	919
17	....	5.25B	....	5.25B	5.55	.949	....	919
18	....	5.80B	....	5.70B	5.75	.962	....	919
19	....	6.25B	....	6.25B	6.05	.975	...	919
20	....	6.55B	....	6.55B	6.50	.986	....	919
21	6.35	6.35	5.80A	5.80A	5.95	.982	5	914
24	....	6.05B	....	6.05B	6.60	.996	3	911
25	....	....	5.30A	5.30A	5.25	.986	...	767
26	4.50	4.75B	4.50	4.75B	4.75	.982	1	767
27	Exchange Closed; Thanksgiving Day							
28	....	....	4.20A	4.20A	4.35	.986	....	767

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.25	4.25	4.25	4.25	4.05	.997	1	767
2	4.40	4.65B	4.40	4.40	4.45	.999	....	767
3	...	....	....	4.45N	4.45	.999	1	451
4	4.60	4.60	4.60	4.60	4.70	.999	1	349
5	4.70	5.20B	4.70	5.20B	5.50	1.000	3	347
8	....	....	....	....	....	.999	....	....

DECEMBER 1986 1500 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	7.20	7.20	7.20	7.20	6.75	.484	....	....
21	....	7.20B	....	7.20B	7.25	.509	....	....
22	7.10	7.20B	7.05A	7.10	7.30	.504	4	4
23	6.80	6.85	6.60	6.60	6.60	.468	770	774
24	....	....	6.50A	6.50A	6.35	.457	50	794
25	6.40	6.45B	6.35A	6.35A	6.95	.423	2	796

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1500 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	5.75A	5.75A	5.50	.413	....	796
29	5.80	5.80	5.80	5.80	5.85	.437	3	799
30	....	....	....	5.85N	6.05	.446	....	799

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.25B	....	6.25B	7.50	.520	....	799
2	....	....	6.85A	6.85A	6.70	.481	....	799
5	....	....	5.85A	5.85A	6.00	.443	....	799
6	....	6.40B	....	6.30B	6.15	.448	....	799
7	....	....	....	6.15N	5.95	.437	....	799
8	....	....	5.85A	5.95N	6.15	.449	....	799
9	....	6.80B	....	6.80B	6.20	.455	....	799
12	....	....	5.95A	5.95A	5.50	.421	....	799
13	....	5.65B	....	5.65B	5.95	.444	....	799
14	....	6.00B	....	6.00B	6.00	.450	....	799
15	....	....	....	6.00N	5.85	.449	....	799
16	6.25	6.25	6.25	6.25	6.45	.492	20	819
19	...	....	....	6.45N	5.70	.450	20	839
20	....	....	....	6.35B	6.40	.493	....	839
21	....	....	....	6.40N	6.75	.509	....	839
22	....	7.30B	....	7.30B	7.60	.552	....	839
23	....	....	....	7.60N	7.50	.552	....	839
26	Exchange Closed; Memorial Day							
27	....	....	....	7.50N	6.70	.520	....	839
28	....	6.90B	6.65A	6.90B	6.95	.533	....	839
29	....	....	....	6.95N	7.50	.559	....	839
30	8.10	8.15B	8.10	8.10	8.30	.597	1	838

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	8.35B	....	8.30N	8.10	.592	....	838
3	....	....	7.20A	7.20A	7.15	.547	....	838
4	....	....	....	7.15N	7.40	.560	....	838
5	....	....	6.75A	6.75A	6.70	.528	....	838
6	....	....	6.50A	6.50A	6.30	.506	....	838
9	....	6.70B	....	6.30N	6.55	.529	....	838
10	6.40	6.40	5.75A	5.80A	5.65	.481	....	838
11	....	....	5.55A	5.55A	5.35	.457	5	843
12	5.30	5.30	5.30	5.30	5.45	.465	40	843
13	....	5.60B	....	5.45N	5.40	.466	....	843
16	5.50	6.10	5.50	6.10	6.00	.505	90	933
17	5.85	6.25	5.75A	6.25	6.15	.516	60	913
18	6.45	6.45	6.40	6.40	6.00	.510	20	912
19	....	....	5.90A	6.00N	5.90	.510	....	912
20	6.45	6.45	6.45	6.45	6.60	.554	10	922
23	....	6.80B	6.40A	6.55A	5.40	.485	....	922
24	....	5.70B	....	5.40N	5.85	.492	....	922
25	....	....	5.75A	5.85N	5.70	.481	....	922
26	5.55	5.60	5.55	5.60	5.65	.479	40	922
27	5.10	5.10	5.10	5.10	5.05	.437	40	962
30	5.00	5.10	4.75	4.75	4.80	.421	51	1013

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.65@.55	4.70	4.30	4.35	4.45	.410	38	1037
2	4.60	4.80	4.60	4.70	4.45	.414	39	1076
3	4.40	4.55	4.30	4.35	4.45	.410	75	1142
4	Exchange Closed; Independence Day							
7	4.30	5.20	4.30	5.20	5.10	.455	208	1275
8	4.75	5.20	4.60	5.20	4.95	.451	85	1325
9	5.30	5.30	5.00	5.00	4.90	.451	33	1358
10	....	5.45B	....	5.45B	5.70	.494	....	1358
11	5.75	5.95B	5.75	5.95B	6.50	.547	40	1318
14	7.60	7.60	7.60	7.60	7.25	.584	2	1320
15	....	....	6.80A	6.80A	6.15	.532	....	1320
16	6.00	6.00	5.70A	5.70A	5.80	.508	1	1321
17	....	....	5.75A	5.75A	5.60	.496	....	1321
18	....	6.50B	....	5.75B	5.65	.505	....	1321
21	....	6.15B	....	6.10B	6.40	.549	....	1321
22	6.30	6.85B	6.30	6.60B	6.60	.570	1	1320
23	....	6.75B	....	6.60N	6.65	.563	....	1320
24	6.40	6.50B	6.40	6.50B	6.45	.559	2	1322
25	6.60	7.00	6.60	7.00	7.00	.599	3	1319
28	7.05	7.30B	7.05	7.30B	7.00	.601	1	1319
29	6.20	6.20	6.20	6.20	6.10	.559	40	1358
30	6.00	6.30B	6.00	6.10B	6.20	.564	40	1358
31	....	....	....	6.20N	6.05	.562	....	1358

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.35	6.75	6.35	6.75	7.05	.623	17	1358
4	7.60	7.60	7.40	7.40	7.45	.646	51	1407
5	6.45	6.45	6.40A	6.45	6.45	.591	3	1408
6	....	6.60B	....	6.60B	6.45	.598	2	1410
7	....	6.80B	....	6.70B	7.10	.632	....	1410

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1500 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	7.00A	7.00A	6.80	.623	....	1410
11	6.15	6.15	6.10A	6.15	5.75	.578	120	1515
12	....	6.10B	....	5.75N	5.80	.585	....	1515
13	5.70	5.70	5.70	5.70	5.85	.587	2	1528
14	....	....	....	5.85N	5.30	.559	....	1528
15	5.40	5.40	5.40	5.40	5.15	.549	....	1528
18	5.10	5.10	5.10	5.10	5.70	.589	2	1526
19	5.20	5.20	4.80	4.80	4.95	.540	7	1516
20	5.15	5.15	4.70	4.70	4.90	.536	1	1517
21	5.00	5.20	5.00	5.05	5.20	.564	14	1516
22	....	5.55B	5.15A	5.55B	6.30	.638	....	1516
25	....	....	6.00A	6.30N	6.20	.642	....	1516
26	5.65	5.75	5.65	5.75	6.05	.628	4	1512
27	....	....	....	6.05N	5.90	.623	....	1512
28	5.75	6.00	5.75	6.00	6.15	.639	13	1499
29	5.95	5.95	5.50	5.50	5.35	.586	3	1499

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	5.40	5.40	5.40	5.40	5.30	.592	1	1495
3	....	....	4.85A	4.85A	4.85	.559	....	1495
4	4.40	4.40	4.40	4.40	4.75	.562	1	1494
5	4.70	5.00	4.70	5.00	5.00	.583	7	1496
8	....	5.50B	....	5.50B	5.45	.610	....	1496
9	5.35	6.00	5.35	5.95	6.05	.655	93	1403
10	5.70	5.70	5.35	5.40	5.55	.630	180	1235
11	5.55	6.70	5.55	6.60	6.65	.693	47	1197
12	6.05	6.05	5.50	5.90	5.80	.643	118	1163
15	5.15	5.65	5.15	5.40	5.50	.616	8	1155
16	5.50	6.15	5.50	6.15	6.10	.664	11	1147
17	6.05	6.05	5.90A	6.05	6.00	.654	10	1147
18	6.10	6.35B	5.95	5.95	6.05	.662	3	1143
19	5.65	5.90	5.65	5.90B	6.05	.661	46	1102
22	7.25	7.45B	6.90	7.45B	7.60	.758	30	1125
23	7.90@8.00	8.15	7.10	7.35	7.75	.774	87	1108
24	7.55	7.60	7.55	7.60	7.65	.773	22	1086
25	8.30	8.65B	8.30	8.65B	8.70	.819	1	1085
26	....	....	8.20A	8.55A	8.60	.814	1	1082
29	8.75	8.75	8.55A	8.75	8.60	.824	140	1122
30	....	....	7.15A	8.00A	7.85	.797	....	1122

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	7.75A	7.75A	7.50	.787	....	1122
2	....	8.40B	....	8.40B	8.20	.819	....	1122
3	8.00	8.00	7.65	7.70	7.85	.812	38	1098
6	....	8.00B	....	8.00B	8.00	.826	....	1098
7	....	8.10B	....	8.10B	8.15	.842	....	1098
8	9.35	9.45	9.15	9.15	9.15	.882	24	1076
9	9.10	9.15B	9.10	9.15B	9.10	.885	40	1076
10	....	....	9.00A	9.00A	8.05	.854	....	1076
13	....	8.15B	....	8.05N	8.05	.868	....	1076
14	....	....	7.60A	7.95A	7.85	.860	....	1076
15	....	....	....	7.85N	7.70	.861	....	1076
16	....	....	7.65A	7.70N	7.60	.864	....	1076
17	....	8.40B	....	8.25B	8.30	.892	....	1076
20	....	....	....	8.30N	8.20	.900	....	1076
21	....	....	7.80A	7.80A	8.15	.903	....	1076
22	....	....	7.85A	8.15N	8.00	.907	....	1076
23	9.00	9.00	9.00	9.00	8.80	.933	1	1075
24	....	9.90B	....	9.90B	9.50	.953	....	1075
27	....	10.30B	....	10.25B	10.20	.971	....	1075
28	....	....	9.35A	9.35A	9.30	.960	....	1075
29	....	9.40B	....	9.40B	9.55	.969	....	1075
30	10.50	10.65	10.50	10.65	10.50	.981	2	1073
31	10.65	10.70B	10.65	10.65	10.20	.980	40	1073

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	9.50A	9.65A	9.60	.979	....	1073
4	....	....	....	9.60N	9.10	.976	....	1073
5	8.60	8.60	7.95	8.30	8.15	.963	26	1092
6	....	8.20B	7.70A	8.00A	7.90	.962	....	1092
7	....	8.10B	....	7.90N	7.85	.964	....	1092
10	....	....	6.75A	6.75A	6.85	.951	....	1092
11	....	6.95B	....	6.85N	6.70	.949	....	1092
12	....	7.95B	....	7.95B	8.40	.984	....	1092
13	....	8.70B	....	8.40N	7.95	.981	....	1092
14	....	....	....	7.95N	7.50	.979	....	1092
17	....	7.75B	....	7.75B	8.00	.991	....	1092
18	....	8.30B	....	8.30B	8.25	.994	....	1092
19	....	8.70B	....	8.70B	8.55	.997	....	1092
20	9.20	9.20	9.20	9.20	9.00	.998	5	1087
21	....	....	....	9.00N	8.45	.998	....	1087

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1500 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	9.20	9.20	9.20	9.20	9.10	.999	20	1107
25	....	....	6.75A	6.75A	7.75	.999	....	1107
26	....	....	7.50A	7.50A	7.25	.999	....	1107
27	Exchange Closed; Thanksgiving Day							
28	....	....	7.00A	7.00A	6.85	.999	....	1107

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.75	6.75	6.70	6.70	6.55	.999	40	1067
2	6.90	7.10B	6.90	6.90	6.95	.999	5	1062
3	....	....	....	6.95N	6.95	1.000	....	1062
4	....	7.15B	....	7.15B	7.20	1.000	....	1012
5	7.35	7.35	7.30	7.30	8.00	1.000	120	915
8	....	....	....	....	....	1.000	....	....

DECEMBER 1986 1525 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	7.55	7.55	7.55	7.55	7.40	.505	20	20
7	....	....	....	7.40N	7.05	.493	....	20
8	....	7.15B	7.00A	7.05N	7.35	.506	....	20
9	....	....	....	7.35N	7.45	.512	....	20
12	....	....	7.15A	7.15A	6.70	.478	....	20
13	....	6.85B	....	6.85B	7.20	.502	....	20
14	....	7.30B	....	7.30B	7.25	.508	....	20
15	....	....	....	7.25N	7.10	.507	....	20
16	....	7.55B	....	7.55B	7.85	.550	....	20
19	....	....	....	7.85N	6.95	.510	....	20
20	....	....	....	7.55B	7.75	.553	....	20
21	....	....	....	7.75N	8.15	.569	....	20
22	....	8.75B	....	8.75B	9.10	.611	....	20
23	....	....	....	9.10N	9.00	.612	....	20
26	Exchange Closed; Memorial Day							
27	....	....	....	9.00N	8.20	.581	....	20
28	....	....	....	8.20N	8.40	.594	....	20
29	....	....	....	8.40N	9.00	.620	....	20
30	....	9.50B	....	9.50B	9.90	.656	....	20

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	9.95B	....	9.90N	9.70	.652	....	20
3	....	....	8.60A	8.60A	8.65	.610	....	20
4	....	....	....	8.65N	8.90	.623	....	20
5	....	....	8.15A	8.15A	8.15	.592	....	20
6	....	....	7.85A	7.85A	7.65	.570	....	20
9	....	8.20B	....	8.20B	7.95	.594	....	20
10	....	....	7.05A	7.05A	7.00	.547	....	20
11	....	....	6.85A	6.85A	6.65	.524	....	20
12	....	....	....	6.65N	6.75	.532	....	20
13	....	7.00B	....	6.75N	6.70	.534	....	20
16	....	....	....	6.70N	7.40	.573	....	20
17	....	7.55B	....	7.55B	7.55	.584	....	20
18	....	7.65B	....	7.55N	7.45	.578	....	20
19	....	....	7.35A	7.45N	7.30	.579	....	20
20	....	7.60B	....	7.60B	8.10	.622	....	20
23	....	8.35B	8.00A	8.00A	6.75	.556	....	20
24	....	6.80B	....	6.75N	7.20	.562	....	20
25	....	....	7.10A	7.20N	7.05	.551	....	20
26	....	....	....	7.05N	7.00	.549	....	20
27	6.25	6.25	6.25	6.25	6.30	.507	10	20
30	....	....	6.20A	6.20A	5.95	.491	....	20

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	5.50A	5.50A	5.65	.479	....	20
2	....	....	....	5.65N	5.60	.484	....	20
3	....	....	5.45A	5.60N	5.60	.479	....	20
4	Exchange Closed; Independence Day							
7	....	5.85B	5.50A	5.85B	6.35	.527	....	20
8	....	....	5.90A	6.35N	6.20	.522	....	20
9	....	6.40B	....	6.20N	6.20	.522	....	20
10	....	6.60B	....	6.60B	7.05	.565	....	20
11	7.90	7.90	7.90	7.90	8.00	.617	1	20
14	....	9.15B	....	9.15B	8.80	.653	....	20
15	....	....	8.35A	8.40A	7.60	.603	....	20
16	....	....	7.30A	7.30A	7.20	.580	....	20
17	....	....	....	7.20N	6.95	.569	....	20
18	....	7.95B	....	7.20B	7.05	.578	....	20
21	....	7.75B	....	7.75B	7.85	.621	....	20
22	....	8.25B	....	8.25B	8.25	.641	....	20
23	....	....	8.20A	8.20A	8.15	.635	....	20
24	....	....	8.05A	8.05A	7.95	.631	....	20
25	8.45	8.60B	8.45	8.60B	8.60	.669	10	10
28	....	8.80B	....	8.60N	8.60	.672	....	10
29	....	....	7.90A	7.90A	7.65	.633	....	10
30	....	....	....	7.65N	7.75	.639	....	10

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

DECEMBER 1986 1525 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	....	....	....	7.75N	7.60	.637	....	10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	8.10B	....	8.10B	8.70	.695	....	10
4	....	8.80B	....	8.80B	9.20	.717	....	10
5	...	....	8.05A	8.05A	8.05	.667	....	10
6	...	8.10B	....	8.10B	8.10	.674	...	10
7	....	8.50B	....	8.50B	8.80	.706	....	10
8	....	....	8.75A	8.75A	8.50	.699	....	10
11	....	....	....	8.50N	7.45	.658	....	10
12	....	7.70B	....	7.45N	7.40	.667	....	10
13	..	....	....	7.40N	7.45	.670	....	10
14	....	....	7.20A	7.20A	6.85	.644	....	10
15	....	....	....	6.85N	6.65	.636	....	10
18	....	....	....	6.65N	7.35	.676	....	10
19	....	....	6.55A	6.55A	6.45	.631	...	10
20	....	....	6.40A	6.40A	6.35	.628	....	10
21	....	6.50B	....	6.50B	6.75	.657	...	10
22	....	7.30B	6.65A	7.30B	8.00	.726	....	10
25	....	....	7.95A	8.00N	7.95	.730	....	10
26	....	....	7.90A	7.90A	7.75	.718	....	10
27	....	....	....	7.75N	7.60	.713	....	10
28	....	....	7.55A	7.60N	7.85	.728	....	10
29	....	....	7.05A	7.05A	6.95	.680	....	10

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	6.95N	6.95	.687	....	10
3	....	....	6.75A	6.75A	6.40	.657	....	10
4	5.75	5.80B	5.75	5.80B	6.35	.660	....	10
5	6.40	6.40	6.25A	6.40	6.60	.681	11	21
8	....	6.80B	....	6.80B	7.15	.706	....	21
9	....	....	....	7.15N	7.85	.747	....	21
10	7.50	7.50	7.50	7.50	7.25	.725	2	23
11	7.55	8.30	7.55	8.30	8.50	.780	1	23
12	....	....	8.05A	8.05A	7.60	.737	2	21
15	....	....	7.10A	7.45A	7.10	.716	....	21
16	....	7.25B	....	7.25B	7.90	.756	....	21
17	....	....	7.75A	7.75A	7.75	.747	....	21
18	....	8.20B	....	7.75N	7.85	.755	....	21
19	....	....	7.60A	7.60A	7.80	.754	...	21
22	....	9.20B	....	9.20B	9.65	.836	....	21
23	....	9.95B	....	9.95B	9.80	.849	...	21
24	9.65	9.65	9.50	9.50	9.70	.849	20	41
25	....	10.80B	....	10.80B	10.85	.884	....	31
26	....	....	....	10.85N	10.70	.881	...	31
29	....	....	....	10.70N	10.75	.889	....	31
30	9.85	9.85	9.20A	9.85	9.95	.870	1	31

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	9.80A	9.85A	9.60	.863	....	31
2	....	10.65B	....	10.65B	10.35	.887	....	31
3	...	...	....	10.35N	10.00	.883	....	31
6	10.35	10.35	10.35	10.35	10.15	.895	10	41
7	....	10.20B	....	10.20B	10.45	.907	....	41
8	....	11.50B	....	11.50B	11.50	.935	....	41
9	...	...	....	11.50N	11.40	.937	...	41
10	....	....	11.30A	11.30A	10.30	.918	....	41
13	....	10.45B	....	10.30N	10.30	.929	....	41
14	....	....	9.95A	9.95A	10.10	.925	....	41
15	....	....	....	10.10N	10.00	.926	....	41
16	....	....	9.90A	10.00N	9.95	.928	....	41
17	....	10.75B	....	10.75B	10.65	.947	....	41
20	....	10.70B	....	10.65N	10.55	.953	...	41
21	....	....	10.15A	10.15A	10.45	.955	....	41
22	....	...	10.25A	10.45N	10.40	.958	....	41
23	....	11.20B	....	11.20B	11.20	.972	....	41
24	...	12.40B	....	12.40B	12.00	.982	....	41
27	....	12.70B	....	12.70B	12.70	.990	...	41
28	....	....	11.80A	11.80A	11.80	.986	....	41
29	....	11.90B	...	11.90B	12.05	.990	....	41
30	....	12.35B	....	12.35B	13.00	.994	....	41
31	....	13.25B	12.90A	12.90A	12.70	.994	....	41

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	...	12.00A	12.00A	12.10	.994	....	41
4	....	....	....	12.10N	11.60	.993	....	41
5	....	....	....	11.60N	10.65	.990	...	41
6	....	....	....	10.65N	10.35	.989	....	41
7	....	10.55B	....	10.35N	10.30	.991	....	41
10	....	....	9.20A	9.20A	9.30	.988	....	41

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

DECEMBER 1986 1525 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	9.30N	9.10	.987	....	41
12	...	10.45B	....	10.45B	10.90	.997	....	41
13	....	11.20B	....	10.90N	10.45	.996	....	41
14	....	....	...	10.45N	10.00	.996	....	41
17	....	10.30B	....	10.30B	10.50	.999	....	41
18	....	10.80B	....	10.80B	10.75	.999	....	41
19	....	11.20B	....	11.20B	10.05	.999	....	41
20	....	11.05B	....	11.05B	11.50	.999	...	41
21	....	....	....	11.50N	10.95	.999	....	41
24	....	11.05B	....	11.05B	11.60	.999	....	41
25	....	....	10.25A	10.25A	10.25	.999	...	41
26	....	....	10.00A	10.00A	9.75	.999	...	41
27	Exchange Closed; Thanksgiving Day							
28	....	....	9.45A	9.45A	9.35	.999	....	41

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	9.35N	9.10	.999	....	41
2	....	9.60B	....	9.60B	9.45	1.000	....	41
3	....	....	....	9.45N	9.45	1.000	....	....
4	....	9.50B	....	9.50B	9.70	1.000	....	....
5	....	9.75B	....	9.75B	10.50	1.000	....	....

DECEMBER 1986 1550 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	8.25	8.25	8.25	8.25	8.00	.535	100	100
13	....	8.20B	....	8.20B	8.55	.559	....	100
14	....	8.70B	....	8.70B	8.65	.565	....	100
15	....	....	....	8.65N	8.45	.564	....	100
16	....	9.05B	....	9.05B	9.35	.607	....	100
19	....	....	....	9.35N	8.35	.568	....	100
20	....	....	....	9.05B	9.25	.611	....	100
21	....	....	....	9.25N	9.70	.627	....	100
22	...	10.40B	....	10.40B	10.70	.667	....	100
23	....	....	....	10.70N	10.60	.668	....	100
26	Exchange Closed; Memorial Day							
27	....	....	....	10.60N	9.75	.639	....	100
28	....	....	....	9.75N	10.00	.652	....	100
29	....	....	....	10.00N	10.65	.677	....	100
30	....	11.25B	....	11.25B	11.60	.712	...	100

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	11.70B	...	11.60N	11.40	.708	....	100
3	...	....	10.20A	10.20A	10.25	.669	....	100
4	...	10.30B	....	10.30B	10.55	.682	....	100
5	...	....	9.75A	9.75A	9.75	.652	....	100
6	....	....	9.30A	9.30A	9.20	.632	....	100
9	....	9.75B	....	9.45B	9.55	.656	....	100
10	....	....	8.50A	8.50A	8.50	.611	....	100
11	....	....	8.30A	8.30A	8.05	.588	....	100
12	....	....	...	8.05N	8.25	.597	....	100
13	....	8.50B	....	8.25N	8.20	.599	....	100
16	....	....	...	8.20N	8.90	.637	...	100
17	....	9.10B	....	9.10B	9.15	.648	....	100
18	....	9.25B	....	9.15N	9.00	.643	....	100
19	....	....	8.95A	9.00N	8.85	.644	...	100
20	....	9.25B	...	9.25B	9.80	.686	...	100
23	....	10.00B	9.65A	9.65A	8.25	.623	....	100
24	....	8.35B	....	8.25N	8.75	.630	....	100
25	....	....	8.50A	8.75N	8.55	.618	....	100
26	....	....	....	8.55N	8.50	.617	....	100
27	....	....	7.70A	7.70A	7.70	.576	...	100
30	....	....	7.60A	7.60A	7.35	.559	....	100

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.80A	6.80A	7.00	.548	....	100
2	....	....	....	7.00N	6.90	.553	....	100
3	....	....	6.65A	6.65A	6.95	.549	....	100
4	Exchange Closed; Independence Day							
7	....	7.30B	6.80A	7.30B	7.80	.596	....	100
8	....	...	7.30A	7.80N	7.65	.592	....	100
9	....	7.90B	....	7.65N	7.60	.592	....	100
10	....	8.20B	....	7.90B	8.60	.634	....	100
11	....	....	....	8.60N	9.65	.683	....	100
14	....	10.75B	....	10.75B	10.55	.717	....	100
15	....	....	10.05A	10.05A	9.20	.670	....	100
16	....	....	8.85A	8.85A	8.75	.649	...	100
17	....	....	....	8.75N	8.50	.638	....	100
18	....	9.65B	....	8.80B	8.65	.646	....	100
21	....	9.35B	....	9.35B	9.50	.688	....	100
22	....	10.20B	....	10.20B	9.95	.707	....	100
23	....	....	...	9.95N	9.85	.701	....	100
24	....	....	9.75A	9.75A	9.65	.698	....	100

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1550 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	10.50B	....	10.50B	10.40	.733	....	100
28	....	10.60B	....	10.10N	10.45	.737	....	100
29	....	....	9.70A	9.70A	9.40	.701	....	100
30	....	....	....	9.40N	9.45	.707	....	100
31	....	....	....	9.45N	9.35	.706	....	100

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	9.90B	9.30A	9.90B	10.60	.760	....	100
4	....	10.65B	....	10.65B	11.10	.780	....	100
5	....	....	9.85A	9.65A	9.85	.736	....	100
6	....	10.00B	....	10.00B	9.95	.743	....	100
7	....	10.35B	....	10.35B	10.70	.771	....	100
8	....	....	10.60A	10.60A	10.35	.766	....	100
11	....	....	....	10.35N	9.25	.731	....	100
12	....	9.55B	....	9.25N	9.15	.740	....	100
13	....	....	....	9.15N	9.25	.744	....	100
14	....	....	....	9.25N	8.60	.722	....	100
15	....	....	....	8.60N	8.40	.716	....	100
18	....	....	....	8.40N	9.10	.753	....	100
19	....	....	8.25A	8.25A	8.15	.714	....	100
20	....	....	8.00A	8.00A	8.05	.713	....	100
21	....	8.20B	....	8.20B	8.50	.740	....	100
22	....	9.15B	8.35A	9.15B	9.90	.801	....	100
25	....	....	9.75A	9.90N	9.90	.805	....	100
26	....	....	9.80A	9.80A	9.65	.795	....	100
27	....	....	....	9.65N	9.45	.791	....	100
28	....	....	9.30A	9.45N	9.80	.803	....	100
29	....	....	8.90A	8.90A	8.80	.763	....	100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	8.80N	8.75	.770	....	100
3	....	....	8.55A	8.55A	8.20	.745	....	100
4	....	....	7.95A	8.20N	8.15	.748	....	100
5	....	....	8.05A	8.15N	8.40	.766	....	100
8	....	8.65B	....	8.65B	9.00	.788	....	100
9	....	9.70B	....	9.70B	9.80	.822	....	100
10	....	....	9.05A	9.40A	9.20	.805	....	100
11	....	10.35B	....	10.35B	10.50	.849	....	100
12	....	....	10.05A	10.05A	9.50	.815	....	100
15	....	....	9.05A	9.45A	9.05	.799	....	100
16	....	9.10B	....	9.10B	9.90	.832	....	100
17	....	....	9.80A	9.80A	9.70	.825	....	100
18	....	10.20B	....	9.70N	9.55	.831	....	100
19	....	....	....	9.55N	9.75	.830	....	100
22	....	11.35B	....	11.35B	11.80	.894	....	100
23	....	12.15B	11.50A	11.80N	12.00	.904	....	100
24	....	....	11.95A	11.95A	11.90	.904	....	100
25	....	13.10B	....	13.10B	13.10	.930	....	100
26	....	....	....	13.10N	12.95	.928	....	100
29	....	....	....	12.95N	13.05	.934	....	100
30	....	....	11.50A	12.40A	12.20	.922	....	100

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	12.05A	12.05A	11.85	.917	....	100
2	....	13.00B	....	13.00B	12.65	.934	....	100
3	....	....	....	12.65N	12.30	.932	....	100
6	....	12.35B	....	12.35B	12.55	.941	....	100
7	....	12.65B	....	12.65B	12.80	.949	....	100
8	....	13.95B	....	13.95B	13.95	.966	....	100
9	....	....	13.90A	13.95N	13.90	.968	....	100
10	....	....	13.75A	13.75A	12.70	.957	....	100
13	....	12.90B	....	12.70N	12.75	.965	....	100
14	....	....	12.30A	12.30A	12.50	.963	....	100
15	....	....	....	12.50N	12.40	.964	....	100
16	....	....	12.30A	12.40N	12.35	.966	....	100
17	....	13.20B	....	13.20B	13.10	.976	....	100
20	....	13.15B	....	13.10N	13.05	.980	....	100
21	....	....	12.60A	12.60A	12.95	.982	....	100
22	....	....	12.70A	12.95N	12.90	.983	....	100
23	....	13.70B	....	13.70B	13.70	.990	....	100
24	....	14.90B	....	14.90B	14.50	.994	....	100
27	....	15.20B	....	15.20B	15.20	.997	....	100
28	....	....	14.35A	14.35A	14.30	.996	....	100
29	....	14.40B	....	14.40B	14.55	.997	....	100
30	....	14.85B	....	14.85B	15.50	.998	....	100
31	....	15.70B	15.45A	15.45A	15.20	.998	....	100

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1550 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	14.50A	14.50A	14.60	.998	....	100
4	....	....	....	14.60N	14.10	.998	....	100
5	....	....	....	14.10N	13.10	.997	....	100
6	....	13.15B	....	13.10N	12.85	.997	....	100
7	....	13.05B	....	12.85N	12.80	.998	....	100
10	....	....	11.70A	11.70A	11.80	.997	....	100
11	....	....	....	11.80N	11.60	.997	....	100
12	....	12.95B	....	12.95B	13.40	.999	....	100
13	....	13.70B	....	13.40N	12.95	.999	....	100
14	....	....	....	12.95N	12.50	.999	....	100
17	....	12.80B	....	12.80B	13.00	.999	....	100
18	....	13.30B	....	13.30B	13.25	.999	....	100
19	....	13.70B	....	13.70B	13.55	.999	....	100
20	....	14.10B	....	14.10B	14.00	.999	....	100
21	....	....	....	14.00N	13.45	.999	....	100
24	....	13.55B	....	13.55B	14.10	.999	....	100
25	....	....	12.75A	12.75A	12.75	.999	....	100
26	....	....	12.50A	12.50A	12.25	.999	....	100
27	Exchange Closed; Thanksgiving Day							
28	....	....	11.95A	11.95A	11.85	.999	....	100

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	11.85N	11.60	1.000	....	100
2	....	12.10B	....	12.10B	11.95	1.000	....	100
3	....	....	....	11.95N	11.95	1.000	....	....
4	....	12.00B	....	12.00B	12.20	1.000	....	....
5	....	12.25B	....	12.25B	13.00	1.000	....	....

DECEMBER 1986 1575 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	12.35	12.35	12.35	12.35	12.00	.723	200	200
4	....	12.05B	....	12.05B	12.35	.735	....	200
5	....	....	11.45A	11.45A	11.45	.709	....	200
6	....	....	11.20A	11.20A	10.85	.690	....	200
9	....	11.50B	....	11.50B	11.25	.713	....	200
10	....	....	10.20A	10.20A	10.15	.672	....	200
11	....	....	9.90A	9.90A	9.65	.650	....	200
12	....	....	....	9.65N	9.85	.658	....	200
13	....	10.20B	....	9.85N	9.80	.660	....	200
16	....	....	....	9.80N	10.65	.697	....	200
17	....	10.80B	....	10.80B	10.85	.708	....	200
18	....	11.00B	10.75A	10.85N	10.70	.703	....	200
19	....	....	10.60A	10.70N	10.60	.704	....	200
20	....	11.00B	....	11.00B	11.65	.743	....	200
23	....	11.80B	11.45A	11.45A	9.95	.686	....	200
24	....	10.05B	....	9.95N	10.40	.692	....	200
25	....	....	10.30A	10.40N	10.20	.682	....	200
26	....	....	....	10.20N	10.10	.680	....	200
27	....	....	9.30A	9.30A	9.25	.641	....	200
30	....	....	9.15A	9.15A	8.85	.626	....	200

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	8.10A	8.10A	8.45	.615	....	200
2	....	....	....	8.45N	8.50	.619	....	200
3	....	....	8.10A	8.50N	8.45	.615	....	200
4	Exchange Closed; Independence Day							
7	....	8.80B	8.30A	8.80B	9.45	.661	....	200
8	....	....	8.75A	9.45N	9.25	.657	....	200
9	....	9.50B	....	9.25N	9.20	.658	....	200
10	....	9.90B	....	9.55B	10.25	.697	....	200
11	....	....	....	10.25N	11.45	.742	....	200
14	....	12.80B	....	12.80B	12.40	.773	....	200
15	....	....	11.90A	11.90A	11.00	.731	....	200
16	....	....	10.60A	10.60A	10.50	.712	....	200
17	....	....	....	10.50N	10.20	.702	....	200
18	....	11.50B	....	10.55B	10.40	.710	....	200
21	....	11.20B	....	11.20B	11.35	.748	....	200
22	....	11.85B	....	11.85B	11.85	.765	....	200
23	....	....	11.80A	11.85N	11.70	.760	....	200
24	....	....	11.60A	11.60A	11.50	.758	....	200
25	....	12.40B	....	12.40B	12.35	.790	....	200
28	....	12.45B	....	12.35N	12.35	.793	....	200
29	....	....	11.90A	11.90A	11.30	.762	....	200
30	....	....	....	11.30N	11.40	.768	....	200
31	....	....	11.30A	11.40N	11.25	.768	....	200

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	11.85B	....	11.85B	12.60	.815	....	200
4	....	12.70B	....	12.70B	13.15	.833	....	200
5	....	....	11.75A	11.75A	11.75	.796	....	200
6	....	12.00B	....	12.00B	11.90	802	....	200

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
DECEMBER 1986 1575 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	....	12.35B	....	12.35B	12.70	.827	....	200
8..	....	....	12.55A	12.55A	12.35	.823	....	200
11..	....	....	12.30A	12.30A	11.15	.794	....	200
12..	....	11.50B	....	11.15N	11.10	.803	....	200
13..	....	11.15B	....	11.15B	11.25	.807	....	200
14..	....	....	11.20A	11.20A	10.55	.789	....	200
15..	....	....	....	10.55N	10.30	.785	....	200
18..	....	10.35B	....	10.35B	11.05	.818	....	200
19..	....	....	10.10A	10.10A	10.05	.786	....	200
20..	....	....	9.95A	10.05N	9.95	.786	....	200
21..	....	10.05B	....	10.05B	10.45	.810	....	200
22..	....	11.15B	10.15A	11.15B	11.95	.860	....	200
25..	....	....	11.80A	11.95N	11.95	.864	....	200
26..	....	....	11.80A	11.80A	11.65	.856	....	200
27..	....	....	....	11.65N	11.55	.853	....	200
28..	....	....	....	11.55N	11.85	.863	....	200
29..	....	....	10.90A	10.90A	10.80	.831	....	200

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	....	....	....	10.80N	10.75	.838	....	200
3..	....	....	10.50A	10.50A	10.15	.817	....	200
4..	....	....	9.85A	10.15N	10.10	.821	....	200
5..	....	....	9.95A	10.10N	10.45	.836	....	200
8..	....	10.70B	....	10.70B	11.15	.854	....	200
9..	....	....	....	11.15N	12.00	.881	....	200
10..	....	....	11.00A	11.55A	11.30	.868	....	200
11..	....	12.55B	....	12.55B	12.70	.902	....	200
12..	....	....	12.20A	12.20A	11.70	.876	....	200
15..	....	....	11.10A	11.45A	11.15	.864	....	200
16..	....	11.20B	....	11.20B	12.10	.889	....	200
17..	....	....	11.90A	11.90A	11.90	.884	....	200
18..	....	12.35B	....	11.90N	12.05	.889	....	200
19..	....	....	11.65A	11.65A	11.95	.889	....	200
22..	....	13.65B	....	13.65B	14.10	.935	....	200
23..	....	14.50B	....	14.50B	14.35	.942	....	200
24..	....	....	14.30A	14.30A	14.20	.943	....	200
25..	15.60	15.60	15.60	15.60	15.50	.960	100	300
26..	....	....	....	15.50N	15.35	.959	....	300
29..	....	....	....	15.35N	15.45	.963	....	300
30..	....	....	13.70A	14.75A	14.55	.955	....	300

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	14.40A	14.40A	14.20	.953	....	300
2..	....	15.40B	....	15.40B	15.05	.964	....	300
3..	....	....	....	15.05N	14.70	.963	....	300
6..	....	14.80B	....	14.80B	14.95	.969	....	300
7..	....	15.00B	....	15.00B	15.30	.974	....	300
8..	....	16.40B	....	16.40B	16.45	.984	....	300
9..	....	....	16.40A	16.45N	16.40	.985	....	300
10..	....	....	16.20A	16.20A	15.20	.979	....	300
13..	....	15.40B	....	15.20N	15.25	.984	....	300
14..	....	....	14.75A	14.75A	15.00	.983	....	300
15..	....	....	....	15.00N	14.90	.984	....	300
16..	....	....	14.80A	14.90N	14.85	.985	....	300
17..	....	15.70B	....	15.70B	15.60	.990	....	300
20..	....	15.65B	....	15.60N	15.55	.992	....	300
21..	....	....	15.10A	15.10A	15.45	.993	....	300
22..	....	....	15.20A	15.45N	15.40	.994	....	300
23..	....	16.20B	....	16.20B	16.20	.996	....	300
24..	....	17.40B	....	17.40B	17.00	.998	....	300
27..	....	17.70B	....	17.70B	17.70	.999	....	300
28..	....	....	16.85A	16.85A	16.80	.999	....	300
29..	....	16.90B	....	16.90B	17.05	.999	....	300
30..	....	17.35B	....	17.35B	18.00	.999	....	300
31..	....	18.20B	17.90A	17.90A	17.70	.999	....	....

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	17.00A	17.00A	17.10	.999	....	....
4..	....	....	....	17.10N	16.60	.999	....	....
5..	....	....	....	16.60N	15.60	.999	....	....
6..	....	15.65B	....	15.60N	15.35	.999	....	....

MARCH 1987 1325 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	1.75	1.75	1.75	1.75	1.65	.265	50	50
31..	....	....	....	1.65N	1.45	.252	....	50

BRITISH POUND OPTION ON FUTURES — PUTS
MARCH 1987 1325 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	..	1.45N	1.20	.222	....	50
4..	....	....	1.15A	1.15A	1.05	.204	....	50
5..	....	....	....	1.05N	.85	.170	....	50
6..	....	....	....	.85N	.85	.160	....	50
7..	....	....	....	.85N	.85	.156	....	50
10..	....	....	.75A	.75A	.65	.126	....	50
11..	....	....	....	.65N	.65	.121	....	50
12..	....	.70B	....	.70B	.95	.173	....	50
13..	....	....	.90A	.90A	.85	.157	....	50
14..	....	....	....	.85N	.75	.141	....	50
17..	....	....	....	.75N	.75	.150	....	50
18..	....	....	....	.75N	.70	.155	....	50
19..	.75	.75	.75	.75	.75	.160	100	100
20..	....	....	....	.75N	.75	.173	....	100
21..	....	....	....	.75N	.60	.151	....	100
24..	....	....	....	.60N	.65	.168	....	100
25..	....	....	....	.65N	.55	.123	....	100
26..	....	....	....	.55N	.50	.109	....	100
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	.45A	.45A	.35	.097	....	100

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.35N	.30	.087	....	100
2..	....	....	....	.30N	.40	.095	....	100
3..	....	....	....	.40N	.40	.094	....	100
4..	....	....	....	.40N	.40	.099	....	100
5..	....	....	....	.40N	.45	.119	....	100
8..	....	....	....	.45N	.40	.107	....	100
9..	....	.45B	....	.40N	.40	.106	....	100
10..	....	....	....	.40N	.35	.096	....	100
11..	....	....	....	.35N	.35	.088	....	100
12..	.30	.30	.30	.30	.30	.083	5	105
15..	....	....	....	.30N	.25	.066	....	105
16..	....	....	....	.25N	.25	.065	....	105
17..	....	....	....	.25N	.25	.069	....	105
18..	.25	.25	.25	.25	.20	.058	3	108
19..	....	....	....	.20N	.20	.058	....	108
22..	....	....	....	.20N	.15	.034	....	108
23..	....	....	....	.15N	.10	.017	....	108
24..	....	....	....	.10N	.10	.015	....	108
25..	Exchange Closed: Christmas							
26..	....	....	....	.10N	.10	.015	....	108
29..	....	....	....	.10N	.10	.009	....	108
30..	....	....	...	.10N	.10	.009	....	108
31..	....	....	....	.10N	.05	.003	....	108

MARCH 1987 1350 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.15	2.15	2.15	2.15	2.15	.287	....	....
6..	....	....	....	2.15N	2.15	.291	50	50
7..	....	....	....	2.15N	2.05	.298	....	50
8..	....	2.30B	....	2.30B	2.25	.334	....	50
9..	2.40	2.50	2.40	2.50	2.45	.331	80	130
10..	2.40	2.40	2.15A	2.15A	2.05	.291	7	137
13..	....	....	....	2.05N	2.10	.293	....	137
14..	2.00	2.00	2.00	2.00	2.00	.282	....	137
15..	....	....	....	2.00N	1.95	.277	40	157
16..	2.00	2.00	2.00	2.00	1.90	.273	5	162
17..	1.80	2.05B	1.80	2.00	1.90	.297	125	272
20..	....	....	....	1.90N	1.80	.289	....	272
21..	1.80	1.85	1.75A	1.85	1.70	.281	4	276
22..	....	....	....	1.70N	1.70	.276	....	276
23..	2.10	2.10	1.90	2.00	1.90	.304	53	277
24..	....	2.30B	....	2.30B	2.05	.331	....	277
27..	....	2.30B	....	2.30B	2.25	.357	....	277
28..	....	....	2.15A	2.15A	1.95	.320	....	277
29..	2.00	2.00	2.00	2.00	2.05	.332	100	374
30..	2.30	2.60	2.30	2.60	2.45	.367	121	494
31..	2.30	2.30	2.10	2.10	2.20	.353	7	497

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.95	1.95	1.90A	1.90A	1.85	.320	30	497
4..	1.75	1.75	1.70A	1.70A	1.65	.300	2	499
5..	1.50	1.50	1.40	1.40	1.40	.257	170	329
6..	1.30	1.30	1.30	1.30	1.35	.246	11	330
7..	1.35	1.40B	1.35	1.35	1.30	.242	7	329
10..	....	....	1.20A	1.20A	1.10	.203	....	329
11..	....	....	....	1.10N	1.05	.196	....	349
12..	....	1.25B	....	1.25B	1.55	.265	....	349
13..	1.30	1.30	1.30	1.30	1.30	.246	25	366
14..	1.20	1.20	1.20	1.20	1.20	.226	4	366
17..	....	....	....	1.20N	1.20	.241	....	366

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1350 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	....	....	....	1.20N	1.25	.248	....	366
19..	1.25	1.35	1.25	1.30	1.30	.257	411	775
20..	1.40	1.40	1.35	1.35	1.30	.276	431	1145
21..	1.20	1.20	1.20	1.20	1.05	.248	100	1245
24..	1.15	1.15	1.15	1.15	1.20	.274	300	1545
25..	....	....	1.00A	1.00A	.95	.212	....	1545
26..	.75	.75	.75	.75	.80	.193	10	1546
27..	Exchange Closed; Thanksgiving Day							
28..	.70	.70	.60	.60	.70	.176	200	1380

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.70N	.60	.162	....	1380
2..	.75	.80	.75	.80	.70	.175	412	1562
3..	....	....	....	.70N	.75	.174	....	1562
4..	.80	.80	.80	.80	.75	.182	3	1565
5..	....	.80B	....	.80B	.85	.213	2	1567
8..	1.00	1.00	.90	.95	.75	.198	204	1771
9..	....	.80B	....	.75N	.80	.197	....	1771
10..	....	....	....	.80N	.75	.183	....	1771
11..	.70	.70	.70	.70	.65	.171	4	1774
12..	....	....	....	.65N	.60	.163	....	1774
15..	....	....	.55A	.55A	.50	.138	....	1774
16..	.50	.55	.50	.55	.50	.137	4	1775
17..	.50	.50	.50	.50	.50	.145	3	1777
18..	....	....	.45A	.45A	.40	.127	....	1777
19..	.45	.45	.40	.40	.40	.128	2	1778
22..	....	....	.35A	.35A	.30	.084	....	1778
23..	.25	.25	.25	.25	.20	.048	16	1779
24..	....	....	....	.20N	.20	.044	....	1778
25..	Exchange Closed; Christmas							
26..	....	....	....	.20N	.20	.045	....	1778
29..	.20	.20	.20	.20	.15	.028	1	1778
30..	....	....	....	.15N	.15	.029	....	1778
31..	....	....	....	.15N	.10	.014	....	1778

MARCH 1987 1375 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	2.20@.15	2.20	2.15	2.15	2.10	.235	100	100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	2.10N	2.10	.236	....	100
3..	....	....	....	2.10N	1.90	.219	....	100
4..	....	....	....	1.90N	1.80	.219	....	100
5..	1.80	1.80	1.80	1.80	1.95	.230	5	105
8..	....	....	....	1.95N	2.15	.241	....	105
9..	....	....	....	2.15N	2.45	.269	....	105
10..	....	....	2.35A	2.35A	2.20	.253	....	105
11..	2.55	2.55	2.55	2.55	2.65	.293	1	105
12..	....	....	2.55A	2.55A	2.35	.260	....	105
15..	....	....	2.30A	2.30A	2.20	.244	....	105
16..	....	....	....	2.20N	2.45	.273	....	105
17..	....	....	2.35A	2.35A	2.35	.268	....	105
18..	....	....	....	2.35N	2.50	.275	....	105
19..	....	....	....	2.50N	2.50	.274	....	105
22..	2.75	2.80B	2.75	2.75	3.15	.340	1	106
23..	3.55	3.55	3.55	3.55	3.15	.352	1	106
24..	....	....	....	3.15N	3.05	.348	....	106
25..	....	3.20B	....	3.20B	3.55	.390	....	106
26..	3.30	3.30	3.30	3.30	3.45	.384	20	106
29..	....	....	....	3.45N	3.45	.388	....	106
30..	....	....	3.10A	3.10A	3.05	.358	....	106

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.05N	2.90	.346	....	106
2..	....	3.40B	....	3.25B	3.20	.375	....	106
3..	2.95	3.10	2.95	3.10	3.10	.365	6	107
6..	3.15	3.15	3.15	3.15	3.10	.370	....	107
7..	....	....	....	3.10N	2.90	.379	2	108
8..	3.45	3.45	3.45	3.45	3.20	.420	4	111
9..	....	3.30B	....	3.20N	3.35	.418	....	111
10..	3.00	3.00	3.00	3.00	2.90	.375	1	112
13..	3.00	3.00	3.00	3.00	2.95	.379	1	113
14..	....	....	2.80A	2.80A	2.85	.367	....	113
15..	....	....	....	2.85N	2.80	.363	....	113
16..	2.60	2.60	2.60	2.60	2.75	.360	....	113
17..	....	3.00B	....	2.75N	2.80	.367	2	115
20..	2.80	2.80	2.80	2.80	2.70	.380	15	115
21..	....	....	2.65A	2.70N	2.50	.373	....	115
22..	2.70	2.70	2.70	2.70	2.55	.370	2	117
23..	....	2.75B	....	2.75B	2.80	.402	....	117
24..	....	3.30B	....	3.25B	3.05	.433	....	117

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1375 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	....	3.40B	....	3.30B	3.40	.462	....	117
28..	3.15	3.15	3.05A	3.10	2.90	.424	3	120
29..	3.05	3.05	3.00	3.00	3.00	.438	150	220
30..	3.20	3.70B	3.20	3.55	3.50	.478	233	376
31..	....	....	3.30A	3.35A	3.30	.464	....	376

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.10	3.10	2.80A	2.90	2.85	.430	17	388
4..	2.70	2.70	2.70	2.70	2.60	.409	2	388
5..	2.45	2.45	2.30	2.30	2.20	.362	2	388
6..	2.20	2.20	2.20	2.20	2.10	.350	245	283
7..	....	2.25B	....	2.10N	2.10	.346	....	283
10..	....	....	1.70A	1.85A	1.75	.300	....	283
11..	....	....	....	1.75N	1.70	.292	....	283
12..	2.05	2.20	2.05	2.20	2.40	.376	3	283
13..	2.25	2.25	2.15A	2.15A	2.20	.354	2	285
14..	2.00	2.00	1.95A	2.00	1.90	.332	2	287
17..	....	....	....	1.90N	2.00	.352	....	287
18..	1.90	1.90	1.90	1.90	1.95	.362	1	287
19..	2.15@.10	2.15	2.00	2.00	2.10	.375	12	289
20..	2.35	2.35	2.30	2.30	2.20	.399	36	325
21..	....	....	....	2.20N	1.85	.369	....	325
24..	....	2.00B	....	2.00B	2.05	.402	....	325
25..	....	....	1.70A	1.70A	1.65	.329	....	325
26..	1.35	1.35	1.35	1.35	1.40	.305	1	326
27..	Exchange Closed; Thanksgiving Day							
28..	1.15	1.15	1.15	1.15	1.25	.284	34	292

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.15	1.15	1.15	1.15	1.20	.269	2	292
2..	1.45	1.45	1.30	1.30	1.25	.287	5	297
3..	1.30	1.30	1.25	1.30	1.30	.286	6	295
4..	1.45	1.45	1.45	1.45	1.35	.297	1	296
5..	1.30	1.40	1.30	1.40	1.55	.338	27	317
8..	1.50	1.60	1.50	1.50A	1.50	.322	154	440
9..	....	....	....	1.50N	1.45	.321	....	440
10..	1.40	1.40	1.30	1.30	1.35	.304	850	1063
11..	1.30	1.30	1.10	1.10	1.20	.289	156	1204
12..	....	....	1.05A	1.05A	1.10	.280	....	1210
15..	.90	.90	.90	.90	.90	.247	140	1300
16..	.95	.95	.95	.95	.95	.248	1	1299
17..	....	....	....	.95N	.95	.261	....	1299
18..	1.00	1.00	.85	.85	.85	.235	201	1350
19..	....	....	....	.85N	.80	.240	....	1350
22..	.50	.65	.50	.60	.55	.173	92	1260
23..	.45	.50	.45	.45	.40	.111	181	1215
24..	....	....	....	.40N	.40	.104	71	1261
25..	Exchange Closed; Christmas							
26..	....	....	....	.40N	.40	.107	....	1246
29..	.25	.25	.25	.25	.25	.074	1	1262
30..	....	.30B	....	.30B	.30	.077	....	1262
31..	.30	.30	.30	.30	.20	.042	2	1262

MARCH 1987 1400 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	3.30	3.35B	3.30	3.35B	3.00	.328	100	100
13..	....	....	....	3.00N	3.15	.326	....	100
14..	....	....	....	3.15N	2.80	.300	....	100
15..	....	....	....	2.80N	2.70	.292	....	100
18..	....	....	....	2.70N	3.05	.316	....	100
19..	....	....	2.70A	2.70A	2.60	.281	....	100
20..	....	....	....	2.60N	2.60	.276	....	100
21..	....	....	....	2.60N	2.80	.293	....	100
22..	....	....	....	2.80N	3.35	.343	....	100
25..	....	....	3.30A	3.35N	3.35	.342	....	100
26..	....	....	....	3.35N	3.20	.332	....	100
27..	....	....	....	3.20N	3.15	.326	....	100
28..	....	....	....	3.15N	3.20	.334	....	100
29..	....	....	....	3.20N	2.85	.300	....	100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	2.85N	2.85	.301	....	100
3..	....	....	....	2.85N	2.60	.282	....	100
4..	2.35	2.35	2.35	2.35	2.50	.282	26	126
5..	....	....	....	2.50N	2.65	.295	....	126
8..	2.75	2.75	2.75	2.75	2.90	.309	1	127
9..	....	....	....	2.90N	3.25	.339	....	127
10..	3.00	3.15	3.00	3.10A	2.95	.322	100	177
11..	....	3.30B	....	3.30B	3.55	.366	....	177
12..	....	....	3.30A	3.30A	3.15	.330	....	177
15..	....	....	3.00A	3.00A	2.95	.312	....	177

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS
MARCH 1987 1400 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	3.10	3.10	3.10	3.10	3.30	.344	4	181
17..	3.20	3.20	3.20	3.20	3.20	.339	....	181
18..	3.40	3.40	3.40	3.40	3.35	.346	11	192
19..	....	....	3.20A	3.20A	3.15	.345	....	193
22..	....	3.80B	....	3.80B	4.15	.417	....	192
23..	4.20	4.25B	4.20	4.20	4.20	.429	1	193
24..	4.00	4.00	4.00	4.00	4.05	.426	10	202
25..	4.15	4.85	4.15	4.85	4.70	.471	31	226
26..	....	....	4.50A	4.65A	4.60	.464	....	226
29..	4.40	4.60	4.40	4.60	4.60	.469	3	226
30..	....	....	4.10A	4.10A	4.10	.438	....	224

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	...	4.00A	4.00A	3.90	.427	....	224
2..	4.30	4.30	4.30	4.30	4.30	.458	10	229
3..	4.05	4.05	4.00	4.00	4.10	.448	15	229
6..	4.10	4.10	4.10	4.10	4.15	.454	1	220
7..	....	....	4.05A	4.05A	4.00	.464	....	220
8..	4.65	4.65	4.50	4.50	4.45	.508	259	479
9..	4.50	4.50	4.50	4.50	4.55	.507	50	529
10..	4.10	4.10	4.10	4.10	3.95	.464	38	564
13..	....	....	....	3.95N	4.05	.469	1	555
14..	....	....	3.80A	4.05N	3.90	.458	....	604
15..	3.90	3.90	3.90	3.90	3.85	.455	2	606
16..	....	....	....	3.85N	3.80	.453	....	606
17..	4.15	4.15	4.00	4.10	3.95	.483	185	791
20..	3.90	3.95	3.90	3.95	3.80	.477	136	882
21..	....	....	3.65A	3.80N	3.60	.471	1	881
22..	3.50	3.55B	3.50	3.55B	3.60	.469	225	931
23..	....	4.10B	....	4.00B	4.00	.504	....	931
24..	4.70	4.70	4.60A	4.70	4.35	.538	10	931
27..	4.95	4.95	4.85A	4.85A	4.65	.569	60	991
28..	4.40	4.40	4.25A	4.30A	4.20	.531	4	962
29..	4.30	4.45	4.30	4.30	4.30	.547	328	1216
30..	4.45	5.05	4.45	4.90	4.80	.588	525	1236
31..	....	4.85B	4.65A	4.65A	4.60	.576	20	1216

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.55	4.55	4.00	4.10B	4.10	.544	8	1208
4..	3.85	3.85	3.80	3.80	3.70	.524	175	1360
5..	....	....	3.35A	3.40A	3.30	.476	125	1236
6..	3.10	3.10	3.10	3.10	3.20	.464	33	1242
7..	3.40	3.40	3.20	3.25	3.15	.462	103	1345
10..	2.40	2.90	2.40	2.60	2.65	.412	28	1351
11..	2.65	2.80	2.65	2.80	2.65	.403	18	1352
12..	3.15	3.45	3.15	3.45	3.40	.495	216	1508
13..	3.45	3.50B	3.20A	3.25A	3.15	.473	18	1512
14..	3.20	3.20	2.70	2.90	2.95	.451	7	1517
17..	3.00	3.10	2.95A	3.10	3.10	.476	11	1525
18..	3.30	3.30	3.05	3.20	3.10	.488	124	1583
19..	3.40	3.40	3.00	3.30A	3.20	.504	58	1539
20..	3.50	3.65	3.40	3.40	3.40	.531	287	1549
21..	3.40	3.45	3.10	3.10	3.00	.502	4	1552
24..	3.00	3.15B	3.00	3.10B	3.25	.538	86	1587
25..	2.70	2.70	2.60	2.70	2.65	.462	44	1631
26..	2.60	2.60	2.30	2.45	2.40	.437	81	1648
27..	Exchange Closed; Thanksgiving Day							
28..	2.05	2.30	1.95	2.30	2.10	.415	317	1530

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.05	2.25	2.05	2.10	2.05	.400	13	1531
2..	2.20	2.25	2.05	2.25	2.20	.421	467	1868
3..	2.20	2.25B	2.20	2.25B	2.30	.421	6	1873
4..	2.35	2.35	2.25	2.35	2.30	.435	12	1882
5..	2.40	2.60	2.40	2.60	2.55	.481	101	1883
8..	2.55	2.65	2.55	2.55	2.45	.466	251	2101
9..	2.60	2.60	2.40	2.40	2.45	.466	63	2092
10..	2.40	2.40	2.30A	2.35	2.30	.448	4	2096
11..	2.20	2.35	2.20	2.20	2.15	.433	253	2291
12..	2.20	2.20	1.90	2.00A	1.95	.423	243	2352
15..	....	....	1.75A	1.75A	1.70	.388	....	2277
16..	1.75	1.85	1.75	1.75	1.75	.391	46	2308
17..	1.80	1.80	1.75	1.80	1.70	.408	4	2297
18..	1.65	1.65	1.50	1.50	1.55	.379	70	2327
19..	1.55	1.55	1.45	1.50	1.60	.387	16	2324
22..	1.10	1.25	1.05	1.15	1.15	.305	363	2520
23..	1.00	1.00	.80	.85	.85	.215	1080	3463
24..	....	....	.75A	.75A	.75	.204	....	3419
25..	Exchange Closed; Christmas							
26..	....	....	....	.75N	.80	.211	....	3415
29..	.60	.70	.55	.65	.60	.159	466	3677
30..	.60	.65	.60	.60	.60	.165	33	3673
31..	.50	.50	.40	.45	.35	.101	88	3704

BRITISH POUND OPTION ON FUTURES — PUTS
MARCH 1987 1425 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	4.60@.70	4.70	4.60	4.70	3.80	.335	10	10
24..	....	....	....	3.80N	4.20	.332	....	10
25..	4.00	4.00	4.00	4.00	4.25	.334	1	11
26..	....	....	....	4.25N	4.20	.333	....	11
27..	....	....	3.65A	3.65A	3.75	.304	....	11
30..	....	....	3.55A	3.55A	3.45	.293	....	11

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	...	3.45N	3.25	.289	....	11
2..	....	....	....	3.25N	3.20	.286	....	11
3..	....	....	....	3.20N	3.15	.283	....	11
4..	Exchange Closed; Independence Day							
7..	....	....	....	3.15N	3.60	.314	....	11
8..	....	....	....	3.60N	3.60	.312	....	11
9..	....	....	....	3.60N	3.60	.312	....	11
10..	....	....	....	3.60N	4.15	.344	....	11
11..	....	....	....	4.15N	4.70	.384	....	11
14..	5.20	5.20	5.20	5.20	5.20	.413	5	16
15..	....	....	5.10A	5.10A	4.50	.372	....	16
16..	....	....	....	4.50N	4.25	.355	....	16
17..	....	....	....	4.25N	4.15	.347	....	16
18..	....	4.60B	....	4.60B	4.25	.353	....	16
21..	....	4.35B	....	4.35B	4.60	.384	....	16
22..	....	....	....	4.60N	4.90	.398	....	16
23..	....	....	....	4.90N	4.80	.391	....	16
24..	....	....	....	4.80N	4.65	.389	....	16
25..	....	4.70B	....	4.70B	4.95	.420	....	16
28..	....	....	....	4.95N	4.95	.420	....	16
29..	....	....	....	4.95N	4.35	.386	....	16
30..	....	....	....	4.35N	4.45	.389	....	16
31..	....	....	....	4.45N	4.30	.387	....	16

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.30N	4.90	.432	....	16
4..	....	5.05B	....	4.90N	5.15	.450	....	16
5..	....	....	4.75A	4.75A	4.50	.406	....	16
6..	....	....	....	4.50N	4.55	.410	....	16
7..	....	4.75B	....	4.75B	4.90	.435	....	16
8..	....	....	....	4.90N	4.70	.428	....	16
11..	....	....	....	4.70N	4.00	.390	...	16
12..	....	4.10B	....	4.00N	3.90	.393	....	16
13..	....	....	....	3.90N	4.10	.392	....	16
14..	....	....	....	4.10N	3.65	.365	....	16
15..	....	....	....	3.65N	3.55	.357	....	16
18..	....	....	....	3.55N	3.95	.383	....	16
19..	....	....	3.55A	3.55A	3.45	.346	....	16
20..	....	....	....	3.45N	3.40	.342	....	16
21..	....	....	....	3.40N	3.70	.362	....	16
22..	....	....	....	3.70N	4.40	.417	....	16
25..	....	....	4.20A	4.40N	4.35	.416	....	16
26..	....	....	....	4.35N	4.20	.405	....	16
27..	....	....	...	4.20N	4.10	.399	....	16
28..	....	....	....	4.10N	4.25	.408	....	16
29..	....	....	....	4.25N	3.75	.370	....	16

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	3.75N	3.75	.372	....	16
3..	....	....	3.65A	3.65A	3.45	.351	....	16
4..	....	....	3.35A	3.45N	3.35	.352	....	16
5..	....	....	....	3.35N	3.55	.366	....	16
8..	3.80	3.80	3.80	3.80	3.85	.381	1	17
9..	....	....	....	3.85N	4.25	.414	....	17
10..	....	....	4.05A	4.05A	3.95	.396	....	17
11..	....	4.35B	....	4.35B	4.60	.443	....	17
12..	....	....	4.45A	4.45A	4.15	.405	....	17
15..	....	....	3.90A	3.90A	3.90	.385	....	17
16..	....	....	....	3.90N	4.30	.420	....	17
17..	....	....	4.20A	4.20A	4.20	.414	....	17
18..	....	....	....	4.20N	4.35	.422	....	17
19..	....	....	4.25A	4.25A	4.35	.420	....	17
22..	....	4.95B	....	4.95B	5.35	.496	....	17
23..	5.00	5.50B	5.00	5.00	5.45	.509	3	19
24..	....	....	5.35A	5.45N	5.25	.506	....	19
25..	....	5.70B	....	5.70B	6.00	.551	....	19
26..	5.90	5.90	5.75A	5.90	5.90	.545	1	20
29..	....	....	5.85A	5.90N	5.90	.550	....	20
30..	5.40	5.40	5.20A	5.40	5.40	.520	20	40

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1425 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	5.25A	5.25A	5.10	.509	....	40
2	5.70	5.80	5.70	5.80	5.60	.540	201	239
3	....	....	....	5.60N	5.35	.531	....	239
6	....	....	....	5.35N	5.35	.538	1	240
7	....	5.45B	....	5.45B	5.50	.550	....	240
8	5.85	6.00B	5.85	5.85	5.80	.594	55	284
9	5.95	5.95	5.95	5.95	6.00	.594	50	290
10	....	....	5.80A	5.80A	5.25	.553	....	290
13	....	....	....	5.25N	5.40	.560	....	290
14	....	....	5.10A	5.10A	5.25	.550	....	290
15	....	....	....	5.25N	5.15	.547	....	290
16	....	....	....	5.15N	5.10	.546	....	290
17	....	5.50B	....	5.35B	5.30	.577	....	290
20	....	....	....	5.30N	5.15	.574	....	290
21	....	....	4.85A	4.85A	5.00	.570	....	290
22	....	....	....	5.00N	4.95	.569	....	290
23	....	5.35B	....	5.35B	5.40	.605	....	290
24	....	6.15B	....	6.15B	5.90	.639	....	290
27	....	6.25B	....	6.25B	6.20	.669	....	290
28	....	....	5.80A	5.80A	5.60	.635	....	290
29	....	5.65B	....	5.65B	5.80	.651	....	290
30	....	6.70B	....	6.70B	6.45	.690	....	290
31	....	6.50B	6.40A	6.40A	6.20	.680	....	290

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	5.70A	5.75A	5.60	.652	....	290
4	....	....	5.30A	5.30A	5.30	.635	....	290
5	5.00	5.00	4.75A	4.85A	4.70	.589	8	298
6	4.50	4.50	4.50	4.50	4.55	.579	10	308
7	....	4.75B	....	4.55N	4.50	.578	....	308
10	....	....	3.90A	3.90A	3.85	.530	....	308
11	4.05	4.05	3.95	4.00	3.85	.521	32	339
12	....	4.45B	....	4.45B	4.85	.613	20	360
13	....	4.95B	4.55A	4.55A	4.50	.593	....	360
14	4.30	4.30	4.20	4.20	4.20	.573	100	429
17	....	....	....	4.20N	4.45	.599	15	429
18	4.45	4.55B	4.45	4.45	4.50	.613	1	430
19	4.60	4.75B	4.55A	4.60	4.65	.631	1	429
20	....	5.10B	....	5.10B	4.80	.657	....	429
21	4.90	4.90	4.60	4.60	4.45	.633	2	429
24	4.70	4.70	4.70	4.70	4.80	.669	9	429
25	....	....	4.05A	4.05A	3.95	.597	....	429
26	....	....	3.75A	3.75A	3.70	.574	....	429
27	Exchange Closed: Thanksgiving Day							
28	....	....	3.50A	3.50A	3.40	.553	....	429

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.45	3.45	3.20	3.30	3.15	.540	4	433
2	3.45	3.50	3.30	3.50	3.45	.563	74	505
3	3.50	3.50	3.50	3.50	3.50	.564	21	485
4	....	....	....	3.50N	3.65	.578	....	485
5	3.70	3.70	3.65A	3.70	4.00	.624	101	466
8	4.00	4.20	3.90	3.90	3.85	.613	8	468
9	4.05	4.05	3.90	4.00	3.80	.613	7	474
10	3.80	3.80	3.75	3.75	3.65	.597	8	481
11	3.60	3.60	3.60	3.60	3.45	.583	300	681
12	3.40	3.45	3.35	3.40	3.30	.575	30	685
15	....	....	2.95A	2.95A	2.90	.543	....	660
16	2.85	3.05	2.85	3.05	2.95	.547	230	720
17	....	....	....	2.95N	3.00	.567	....	720
18	2.80	2.80	2.70A	2.70A	2.70	.539	7	727
19	2.75	2.75	2.55	2.60	2.70	.550	179	863
22	2.10	2.20	2.00	2.00	2.05	.465	89	952
23	2.05	2.05	1.55	1.60	1.55	.358	217	1029
24	1.55	1.55	1.30	1.30	1.45	.345	82	1059
25	Exchange Closed: Christmas							
26	....	....	....	1.45N	1.50	.356	2	1059
29	1.25	1.30	1.15	1.15	1.20	.289	98	1028
30	1.15	1.25	1.15	1.20	1.15	.297	64	976
31	.95	.95	.75	.80	.75	.202	149	1015

MARCH 1987 1450 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	5.80	5.80	5.80	5.80	4.75	.391	3	3
24	....	4.90B	....	4.75N	5.20	.388	....	3
25	....	....	5.15A	5.20N	5.20	.389	....	3
26	....	....	5.15A	5.20N	5.15	.389	....	3
27	....	....	4.50A	4.50A	4.65	.358	....	3
30	....	....	4.40A	4.40A	4.30	.346	....	3

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1450 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.30N	4.10	.341	....	3
2	....	....	....	4.10N	4.05	.339	....	3
3	....	....	....	4.05N	4.00	.335	....	3
4	Exchange Closed: Independence Day							
7	....	....	....	4.00N	4.55	.369	....	3
8	....	....	4.45A	4.55N	4.55	.367	....	3
9	....	....	....	4.55N	4.50	.366	....	3
10	....	....	....	4.50N	5.15	.400	....	3
11	....	....	....	5.15N	5.80	.442	....	3
14	....	6.35B	....	6.35B	6.40	.472	....	3
15	....	....	6.20A	6.20A	5.55	.430	....	3
16	....	....	5.50A	5.50A	5.30	.412	....	3
17	....	....	....	5.30N	5.15	.403	....	3
18	....	5.70B	....	5.70B	5.25	.410	....	3
21	....	5.45B	....	5.40B	5.65	.442	....	3
22	....	5.70B	....	5.70B	6.00	458	....	3
23	....	....	....	6.00N	5.90	450	....	3
24	....	....	....	5.90N	5.75	.448	....	3
25	....	5.85B	....	5.75N	6.10	.480	....	3
28	6.60	6.60	6.60	6.60	6.15	.481	80	83
29	....	....	6.10A	6.15N	5.45	.447	....	83
30	....	5.50B	....	5.50B	5.55	.450	....	83
31	....	....	....	5.55N	5.40	.448	....	83

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.60B	....	5.60B	6.10	.495	....	83
4	....	6.35B	....	6.10N	6.40	.514	....	83
5	....	....	5.60A	5.60A	5.65	.469	....	83
6	....	....	....	5.65N	5.70	.474	....	83
7	....	5.90B	....	5.90B	6.10	.500	....	83
8	....	....	....	6.10N	5.90	.493	....	83
11	....	....	....	5.90N	5.10	455	....	83
12	....	5.20B	....	5.10N	5.00	.459	....	83
13	5.20	5.20	5.20	5.20	5.20	.459	100	183
14	....	....	4.90A	4.90A	4.70	.432	....	183
15	....	4.85B	....	4.85B	4.60	.425	....	183
18	....	....	....	4.60N	5.05	.453	....	183
19	....	....	4.60A	4.60A	4.45	.415	....	183
20	....	....	....	4.45N	4.40	.412	....	183
21	....	4.50B	....	4.50B	4.75	.434	....	183
22	....	....	....	4.75N	5.55	.492	....	183
25	....	....	5.30A	5.55N	5.55	.492	....	183
26	....	....	5.40A	5.55N	5.35	.480	....	183
27	....	....	....	5.35N	5.25	.474	....	183
28	....	....	....	5.25N	5.35	.483	....	183
29	4.70	4.70	4.70	4.70	4.85	.444	2	185

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	4.85N	4.80	.447	....	185
3	....	....	4.65A	4.65A	4.45	.425	....	185
4	....	....	4.20A	4.45N	4.35	.426	....	185
5	....	....	....	4.35N	4.60	.441	....	185
8	....	4.75B	....	4.75B	4.85	.457	....	185
9	....	5.20B	....	5.20B	5.30	.491	....	185
10	5.05	5.10	5.05	5.10	5.10	.472	205	385
11	5.20	5.55B	5.20	5.55B	5.85	.521	35	413
12	....	....	5.20A	5.20A	5.30	.482	....	383
15	....	....	5.00A	5.00A	5.00	.462	....	383
16	....	....	....	5.00N	5.50	.497	....	383
17	....	....	5.45A	5.45A	5.40	.491	....	383
18	....	....	....	5.40N	5.55	.499	....	385
19	....	....	5.40A	5.40A	5.60	.497	....	383
22	....	7.20B	....	7.20B	6.75	.573	....	383
23	6.45	6.90B	6.45	6.45	6.85	.586	3	386
24	6.65	6.65	6.65	6.65	6.65	.584	1	387
25	....	....	....	6.65N	7.55	.628	....	387
26	....	....	7.30A	7.30A	7.40	.622	....	387
29	7.40	7.45	7.40	7.45	7.45	.628	201	588
30	6.85	6.85	6.70A	6.85	6.80	.599	100	688

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.75A	6.75A	6.55	.589	....	688
2	....	7.20B	....	7.20B	7.10	.620	....	688
3	....	....	7.05A	7.05A	6.75	.611	....	688
6	....	....	....	6.75N	6.85	.620	....	688
7	7.00	7.00	7.00	7.00	6.85	.631	60	720
8	7.75	7.75	7.70A	7.70A	7.45	.674	10	710
9	....	7.50B	....	7.45N	7.65	.675	....	710
10	....	....	7.00A	7.00A	6.85	.638	....	710
13	....	....	....	6.85N	6.95	.646	....	710
14	....	....	6.60A	6.85A	6.75	.638	....	710
15	6.75	6.75	6.75	6.75	6.65	.636	2	710

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1450 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	....	6.60A	6.65N	6.60	.636	....	710
17..	7.10	7.10	7.10	7.10	6.90	.666	1	710
20..	....	....	....	6.90N	6.75	.665	....	710
21..	....	....	6.50A	6.50A	6.55	.662	....	710
22..	....	....	6.50A	6.55N	6.55	.663	....	710
23..	....	7.00B	....	7.00B	7.05	.697	....	710
24..	....	7.90B	....	7.90B	7.60	.729	....	710
27..	....	8.10B	....	8.10B	8.05	.757	....	710
28..	....	....	7.60A	7.60A	7.40	.728	....	712
29..	....	....	....	7.40N	7.55	.744	....	712
30..	....	8.05B	....	8.05B	8.30	.777	....	712
31..	....	8.35B	....	8.30N	8.00	.770	....	712

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	7.70A	7.70A	7.40	.748	....	712
4..	....	....	....	7.40N	7.00	.734	....	712
5..	....	....	....	7.00N	6.30	.694	....	712
6..	....	....	....	6.30N	6.20	.686	....	708
7..	....	6.35B	....	6.20N	6.10	.686	....	708
10..	....	....	5.40A	5.40A	5.35	.643	....	708
11..	5.35	5.35	5.35	5.35	5.30	.635	2	708
12..	....	6.10B	....	6.10B	6.60	.719	....	708
13..	....	6.65B	6.25A	6.25A	6.25	.702	....	708
14..	....	....	....	6.25N	5.75	.686	....	708
17..	....	5.85B	....	5.85B	6.15	.712	....	708
18..	....	6.30B	....	6.30B	6.20	.726	....	708
19..	....	6.55B	....	6.40B	6.40	.742	....	708
20..	....	6.80B	....	6.80B	6.65	.766	....	708
21..	....	....	....	6.65N	6.20	.748	....	708
24..	6.50	6.50	6.30A	6.50	6.60	.779	3	705
25..	....	....	5.80A	5.80A	5.65	.719	....	705
26..	....	....	5.40A	5.40A	5.30	.700	....	705
27..	Exchange Closed; Thanksgiving Day							
28..	5.00	5.00	4.85A	4.90	4.95	.683	12	705

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.80	4.80	4.75A	4.80	4.70	.674	4	701
2..	....	5.05B	....	4.95B	5.00	.695	....	701
3..	....	5.10B	....	5.00N	5.10	.696	....	701
4..	....	5.20B	....	5.15B	5.30	.710	....	701
5..	....	5.60B	....	5.60B	5.70	750	....	701
8..	....	6.05B	5.65A	5.65A	5.55	.742	....	701
9..	....	....	....	5.55N	5.55	.744	....	701
10..	....	....	5.45A	5.50A	5.35	.731	....	701
11..	....	....	5.25A	5.25A	5.05	.720	....	701
12..	....	5.10B	4.95A	4.95A	4.90	.714	....	701
15..	....	....	4.55A	4.55A	4.45	.689	....	701
16..	....	....	....	4.45N	4.55	.694	....	701
17..	....	....	....	4.55N	4.70	.713	....	701
18..	....	....	....	4.70N	4.40	.690	....	701
19..	....	....	4.30A	4.40N	4.35	.702	....	701
22..	....	....	3.70A	3.70A	3.45	.628	....	701
23..	3.20	3.20	2.60	2.60	2.65	.521	785	1166
24..	2.60	2.60	2.50	2.50	2.55	.508	377	1533
25..	Exchange Closed; Christmas							
26..	2.60	2.75	2.60	2.75	2.60	.522	2	1534
29..	2.35	2.35	2.20	2.20	2.10	.451	31	1534
30..	2.30	2.30	2.05	2.15	2.10	.461	243	1644
31..	1.60	1.65	1.40	1.50	1.50	.345	194	1759

MARCH 1987 1475 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	6.95	6.95	6.95	6.95	6.70	.479	2	2
10..	....	....	6.65A	6.65A	6.10	.442	....	2
11..	....	....	6.00A	6.00A	7.90	.425	....	2
12..	....	....	6.00A	7.90N	6.00	.432	....	2
13..	....	6.10B	....	6.00N	5.85	.436	....	2
16..	....	....	5.80A	5.85N	6.40	.464	....	2
17..	....	....	....	6.40N	6.60	.476	....	2
18..	....	....	....	6.60N	6.40	.469	....	2
19..	....	....	....	6.40N	6.35	.469	....	2
20..	....	....	....	6.35N	6.80	.505	....	2
23..	....	7.10B	....	6.80N	5.85	.449	....	2
24..	....	6.25B	....	5.85N	6.30	.445	....	2
25..	....	....	6.25A	6.30N	6.30	.446	....	2
26..	....	....	6.20A	6.30N	6.25	.445	....	2
27..	....	....	5.50A	5.50A	5.65	.413	....	2
30..	....	....	5.40A	5.40A	5.30	.401	....	2

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1475 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	5.30N	5.10	.396	....	2
2..	5.25	5.25	5.25	5.25	5.05	.393	13	13
3..	....	....	5.00A	5.00A	4.95	.389	....	13
4..	Exchange Closed; Independence Day							
7..	....	....	....	4.95N	5.60	.425	....	13
8..	....	....	5.45A	5.60N	5.55	.423	....	13
9..	....	....	....	5.55N	5.55	.423	....	13
10..	....	5.60B	....	5.60B	6.25	.458	....	13
11..	....	....	....	6.25N	7.00	.501	....	13
14..	....	7.65B	....	7.65B	7.70	.530	....	13
15..	....	....	7.45A	7.45A	6.75	.488	....	13
16..	....	....	6.65A	6.65A	6.45	.471	....	13
17..	....	....	....	6.45N	6.25	.461	....	13
18..	....	6.95B	....	6.95B	6.40	.468	....	13
21..	....	6.70B	....	6.70B	6.90	.501	....	13
22..	....	....	....	6.90N	7.30	.517	....	13
23..	7.50	7.50	7.30A	7.30A	7.15	.510	10	23
24..	....	....	....	7.15N	7.00	.507	....	23
25..	....	7.15B	....	7.15B	7.45	.540	....	23
28..	....	....	....	7.45N	7.45	.541	....	23
29..	....	....	....	7.45N	6.70	.507	....	23
30..	....	6.80B	....	6.80B	6.80	.511	....	23
31..	....	....	5.60A	5.60A	6.65	.509	....	23

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	6.65N	7.45	.557	....	23
4..	....	7.50B	....	7.45N	7.80	.576	....	23
5..	....	....	7.15A	7.15A	6.95	.532	....	23
6..	....	....	....	6.95N	7.00	.538	....	23
7..	....	7.25B	....	7.25B	7.50	.564	....	23
8..	....	....	....	7.50N	7.25	.557	....	23
11..	....	....	....	7.25N	6.35	.520	....	23
12..	....	6.45B	....	6.35N	6.25	.525	....	23
13..	....	....	....	6.25N	6.45	.526	....	23
14..	6.05	6.05	6.05	6.05	5.85	.500	20	43
15..	....	....	....	5.85N	5.80	.494	....	43
18..	....	....	....	5.80N	6.30	.524	....	43
19..	5.60	5.60	5.60	5.60	5.65	.486	100	143
20..	....	....	5.50A	5.50A	5.55	.484	....	143
21..	6.00	6.00	6.00	6.00	5.95	.507	1	144
22..	....	....	....	5.95N	6.95	.566	2	146
25..	....	....	6.65A	6.95N	6.90	.567	....	146
26..	....	....	....	6.90N	6.70	.554	....	146
27..	....	....	....	6.70N	6.55	.548	....	146
28..	....	....	....	6.55N	6.70	.557	....	146
29..	6.20@.25	6.25	6.20	6.25	6.10	.518	50	185

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	6.10N	6.10	.522	....	185
3..	....	....	6.00A	6.00A	5.65	.499	....	185
4..	5.40	5.40	5.30	5.30	5.55	.501	70	216
5..	5.85	5.85	5.85	5.85	5.80	.516	20	236
8..	6.10	6.10	6.10	6.10	6.20	.533	35	271
9..	....	....	....	6.20N	6.75	.567	....	271
10..	....	....	6.50A	6.50A	6.30	.549	....	266
11..	....	7.00B	6.25A	7.00B	7.30	.596	....	266
12..	....	....	7.05A	7.05A	6.65	.558	....	266
15..	....	....	6.40A	6.40A	6.30	.538	....	266
16..	....	6.35B	....	6.35B	6.90	.573	....	266
17..	....	....	6.80A	6.80A	6.75	.567	....	266
18..	....	6.80B	....	6.75N	6.95	.574	....	266
19..	....	....	6.80A	6.80A	6.95	.573	....	266
22..	....	7.80B	....	7.80B	8.30	.647	....	266
23..	8.25	8.50B	8.05A	8.25	8.45	.659	13	253
24..	....	....	8.35A	8.35A	8.25	.657	....	253
25..	9.30	9.30	9.30	9.30	9.20	.699	10	263
26..	....	....	....	9.20N	9.05	.694	....	276
29..	....	....	....	9.05N	9.15	.700	....	276
30..	....	....	8.30A	8.30A	8.45	.673	....	276

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	8.35	8.35	8.35	8.35	8.20	.664	100	276
2..	....	8.85B	....	8.85B	8.80	.693	....	276
3..	8.70	8.70	8.70	8.70	8.40	.686	5	263
6..	....	8.45B	....	8.45B	8.55	.695	....	263
7..	....	....	....	8.55N	8.60	.706	....	263
8..	....	9.45B	....	9.45B	9.30	.746	....	263
9..	....	....	....	9.30N	9.45	.748	....	263
10..	....	....	9.25A	9.25A	8.60	.715	....	263
13..	....	....	....	8.60N	8.65	.724	....	263
14..	....	....	8.15A	8.15A	8.50	.717	....	263
15..	....	....	8.45A	8.50N	8.40	.716	....	263

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1475 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	8.35A	8.40N	8.30	.717	....	263
17	....	8.90B	....	8.90B	8.75	.745	....	263
20	....	....	....	8.75N	8.55	.745	....	263
21	....	....	8.30A	8.30A	8.35	.744	....	263
22	....	....	8.25A	8.35N	8.35	.747	....	263
23	....	8.90B	....	8.90B	8.95	.777	....	263
24	....	9.85B	....	9.85B	9.50	.805	....	263
27	10.25	10.35	10.25	10.35	10.05	.829	30	236
28	....	....	9.60A	9.60A	9.30	.806	....	236
29	....	9.35B	....	9.35B	9.55	.820	....	236
30	....	9.70B	....	9.70B	10.30	.848	....	236
31	....	10.40B	....	10.30N	10.05	.843	....	236

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	9.70A	9.70A	9.35	.826	....	236
4	....	....	....	9.35N	9.00	.816	....	236
5	....	....	....	9.00N	8.20	.784	....	236
6	....	....	....	8.20N	8.00	.778	....	236
7	....	....	....	8.00N	7.95	.779	....	236
10	....	....	7.20A	7.20A	7.15	.743	....	236
11	....	....	7.10A	7.10A	7.00	.736	....	236
12	....	7.95B	....	7.95B	8.45	.807	....	236
13	....	8.60B	8.25A	8.25A	8.05	.794	....	236
14	....	....	....	8.05N	7.65	.782	....	236
17	....	7.80B	....	7.80B	8.10	.805	....	236
18	....	8.30B	....	8.30B	8.25	.817	....	236
19	....	8.60B	....	8.60B	8.45	.832	....	236
20	....	8.90B	....	8.90B	8.70	.852	....	236
21	....	....	8.25A	8.25A	8.20	.839	....	236
24	8.10	8.30B	8.10	8.10	8.65	.864	10	236
25	....	....	7.75A	7.75A	7.60	.819	....	226
26	....	....	7.40A	7.40A	7.20	.804	....	226
27	Exchange Closed; Thanksgiving Day							
28	....	....	7.05A	7.05A	7.00	.791	....	226

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.95A	6.95A	6.60	.786	....	226
2	....	6.95B	....	6.95B	6.95	.804	....	226
3	....	....	....	6.95N	6.95	.805	....	226
4	....	7.10B	....	7.10B	7.25	.816	....	226
5	....	....	....	7.25N	7.75	.847	....	226
8	....	7.90B	....	7.75N	7.55	.843	....	226
9	....	7.70B	....	7.55N	7.55	.845	....	226
10	....	....	....	7.55N	7.30	.836	....	226
11	7.40	7.40	7.40	7.40	7.00	.828	100	326
12	....	7.10B	6.90A	6.90A	6.85	.825	....	326
15	....	....	6.60A	6.60A	6.40	.808	....	326
16	....	....	....	6.40N	6.45	.813	....	326
17	....	6.65B	....	6.65B	6.65	.829	....	326
18	....	....	....	6.65N	6.40	.813	....	326
19	....	....	....	6.40N	6.35	.823	....	326
22	....	....	5.55A	5.55A	5.25	.768	....	326
23	....	....	....	5.25N	4.20	.678	....	326
24	4.20	4.20	4.20	4.20	4.05	.667	100	326
25	Exchange Closed; Christmas							
26	....	....	....	4.05N	4.15	.681	....	326
29	3.60	3.60	3.60	3.60	3.45	.618	1	327
30	....	3.55B	....	3.55B	3.50	.629	....	327
31	2.50	2.55B	2.45	2.55B	2.55	.512	151	428

MARCH 1987 1500 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	7.30	7.30	7.30	7.30	7.50	.502	15	15
27	....	....	6.65A	6.65A	6.80	.469	....	15
30	....	....	6.50A	6.50A	6.45	.457	....	15

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	6.45N	6.20	.451	....	15
2	....	....	....	6.20N	6.15	.449	....	15
3	....	....	6.10A	6.15N	6.05	.445	....	15
4	Exchange Closed; Independence Day							
7	....	....	....	6.05N	6.80	.482	....	15
8	....	....	6.55A	6.80N	6.75	.480	....	15
9	....	....	....	6.75N	6.75	.480	....	15
10	....	7.00B	....	7.00B	7.55	.515	....	10
11	....	....	....	7.55N	8.40	.558	....	10
14	....	9.15B	....	9.15B	9.10	.587	....	10
15	....	....	8.60A	8.60A	8.10	.546	....	10
16	....	....	7.90A	7.90A	7.75	.528	....	10
17	....	....	....	7.75N	7.55	.519	....	10
18	....	8.35B	....	8.35B	7.70	.526	....	10
21	....	8.05B	....	8.05B	8.25	.559	....	10

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1500 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	....	8.25N	8.70	.574	....	10
23	....	....	....	8.70N	8.55	.568	....	10
24	....	....	....	8.55N	8.45	.566	....	10
25	....	8.55B	....	8.55B	8.90	.598	....	10
28	8.80	8.95B	8.80	8.80	8.90	.599	20	30
29	....	....	....	8.90N	8.10	.567	....	30
30	8.30	8.30	8.30	8.30	8.20	.571	20	30
31	....	....	....	8.20N	8.05	.569	....	30

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	8.05N	8.95	.617	....	30
4	....	9.00B	....	8.95N	9.35	.636	....	30
5	....	....	8.60A	8.60A	8.40	.593	....	30
6	....	....	....	8.40N	8.50	.599	....	30
7	....	8.80B	....	8.80B	9.00	.625	....	30
8	....	....	....	9.00N	8.75	.618	....	30
11	....	....	....	8.75N	7.80	.584	....	30
12	....	7.95B	....	7.80N	7.70	.590	....	30
13	....	....	....	7.70N	7.90	.592	....	30
14	....	....	7.30A	7.30A	7.25	.567	....	30
15	....	....	....	7.25N	7.15	.562	....	30
18	....	....	....	7.15N	7.75	.592	....	30
19	....	....	7.10A	7.10A	6.95	.556	....	30
20	....	....	....	6.95N	6.90	.554	....	30
21	....	7.00B	....	7.00B	7.35	.579	....	30
22	....	....	....	7.35N	8.45	.637	....	30
25	....	....	8.10A	8.45N	8.45	.638	....	30
26	....	....	....	8.45N	8.20	.626	....	30
27	8.30	8.30	8.30	8.30	8.05	.620	10	30
28	....	....	....	8.05N	8.20	.629	....	30
29	....	....	8.00A	8.00A	7.50	.591	....	30

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	7.50N	7.50	.595	....	30
3	....	....	7.25A	7.25A	7.05	.573	....	30
4	....	....	6.75A	7.05N	6.95	.575	....	30
5	....	....	6.90A	6.90A	7.25	.590	....	30
8	....	7.55B	....	7.55B	7.65	.607	....	30
9	....	8.05B	....	8.05B	8.35	.639	....	30
10	....	....	7.95A	7.95A	7.90	.622	....	30
11	....	8.55B	....	8.55B	8.90	.667	....	30
12	....	....	8.60A	8.60A	8.20	.631	....	30
15	7.80	7.80	7.80	7.80	7.80	.612	10	40
16	....	....	....	7.80N	8.45	.646	....	40
17	8.40	8.40	8.30	8.30	8.35	.639	30	50
18	....	....	....	8.35N	8.50	.646	....	50
19	8.25	8.25	8.25	8.25	8.45	.645	10	55
22	....	9.50B	....	9.40B	10.05	.714	....	55
23	....	10.30B	....	10.30B	10.20	.726	....	55
24	....	....	10.10A	10.10A	10.00	.724	....	55
25	....	10.90B	....	10.90B	11.05	.762	....	55
26	....	....	....	11.05N	10.95	.757	....	55
29	....	....	....	10.95N	11.00	.764	....	55
30	....	....	10.05A	10.50A	10.25	.740	....	55

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	10.20A	10.20A	9.95	.732	....	55
2	....	10.75B	....	10.75B	10.60	.759	....	55
3	....	....	....	10.60N	10.25	.752	....	55
6	....	10.35B	....	10.35B	10.40	.761	....	55
7	....	10.45B	....	10.45B	10.55	.772	....	55
8	....	11.40B	....	11.40B	11.30	.807	....	55
9	....	....	....	11.30N	11.45	.810	....	55
10	....	....	11.20A	11.20A	10.50	.783	....	55
13	....	....	....	10.50N	10.55	.791	....	55
14	....	....	10.10A	10.10A	10.40	.786	....	55
15	....	....	10.35A	10.40N	10.25	.786	....	55
16	....	....	....	10.25N	10.25	.787	....	55
17	....	10.90B	....	10.90B	10.70	.812	....	55
20	....	....	....	10.70N	10.60	.813	....	55
21	....	....	10.35A	10.35A	10.40	.814	....	55
22	....	....	10.25A	10.40N	10.35	.817	....	55
23	....	10.90B	....	10.90B	11.00	.843	....	55
24	....	11.90B	....	11.90B	11.65	.865	....	55
27	....	12.20B	....	12.20B	12.20	.885	....	55
28	....	....	11.70A	11.70A	11.45	.868	....	55
29	....	....	....	11.45N	11.65	.879	....	55
30	....	11.90B	....	11.90B	12.50	.901	....	55
31	....	12.60B	....	12.50N	12.30	.898	....	55

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1500 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	11.90A	11.90A	11.55	.886	....	55
4	....	....	....	11.55N	11.10	.879	....	55
5	....	....	....	11.10N	10.25	.855	....	55
6	....	....	....	10.25N	10.00	.851	....	55
7	....	10.05B	....	10.00N	10.00	.852	....	55
10	....	....	9.00A	9.15A	9.15	.825	....	55
11	....	....	9.10A	9.10A	8.95	.819	....	55
12	....	9.95B	....	9.95B	10.55	.875	....	55
13	....	10.70B	10.40A	10.40A	10.10	.866	....	55
14	....	....	....	10.10N	9.65	.858	....	55
17	....	9.95B	....	9.95B	10.15	.876	....	55
18	....	10.50B	....	10.50B	10.40	.886	....	55
19	....	10.80B	....	10.80B	10.60	.898	....	55
20	....	11.05B	....	11.05B	10.95	.912	....	55
21	....	....	....	10.95N	10.45	.904	....	55
24	....	10.55B	....	10.55B	10.95	.922	....	55
25	....	....	9.95A	9.95A	9.75	.891	....	55
26	....	....	9.55A	9.55A	9.30	.881	....	55
27	Exchange Closed; Thanksgiving Day							
28	....	....	9.20A	9.20A	9.05	.873	....	55

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	9.05N	8.65	.871	....	55
2	....	9.10B	....	9.10B	9.05	.884	....	55
3	....	9.15B	....	9.05N	9.10	.885	....	55
4	....	9.25B	....	9.25B	9.45	.893	....	55
5	9.45	9.45	9.45	9.45	10.00	.915	30	55
8	10.00	10.05B	10.00	10.00	9.80	.913	20	75
9	....	9.95B	....	9.80N	9.75	.915	....	75
10	....	....	....	9.75N	9.50	.909	....	25
11	....	....	....	9.50N	9.20	.904	....	25
12	....	9.30B	....	9.20N	9.05	.903	....	25
15	....	....	8.75A	8.75A	8.55	.893	....	25
16	....	8.60B	....	8.55N	8.60	.897	....	25
17	....	8.75B	....	8.75B	8.80	.908	....	25
18	....	....	....	8.80N	8.60	.898	....	25
19	....	....	8.50A	8.60N	8.55	.906	....	25
22	....	....	7.65A	7.65A	7.40	.871	....	25
23	....	....	7.30A	7.30A	6.05	.806	....	25
24	....	....	....	6.05N	5.90	.798	....	25
25	Exchange Closed; Christmas							
26	....	....	....	5.90N	6.05	.811	....	25
29	....	....	5.70A	5.70A	5.20	.764	....	25
30	....	5.30B	....	5.30B	5.30	.773	....	25
31	4.35	4.35	4.10A	4.10A	4.10	.674	15	40

MARCH 1987 1525 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	7.50	7.65B	7.50	7.65B	8.05	.536	11	10
10	....	8.30B	....	8.30B	8.95	.571	....	10
11	....	....	....	8.95N	9.90	.613	....	10
14	....	10.70B	....	10.70B	10.70	.642	....	10
15	....	....	....	10.70N	9.55	.602	....	10
16	....	....	9.40A	9.40A	9.15	.584	....	10
17	....	....	....	9.15N	8.95	.575	....	10
18	....	9.85B	....	9.85B	9.10	.582	....	10
21	....	9.55B	....	9.55B	9.75	.615	....	10
22	....	....	....	9.75N	10.20	.630	....	10
23	....	....	....	10.20N	10.05	.623	....	10
24	....	....	....	10.05N	9.90	.621	....	10
25	9.90	10.20B	9.90	9.90	10.60	.653	....	10
28	....	....	....	10.60N	10.50	.654	2	12
29	....	....	....	10.50N	9.60	.624	....	12
30	....	....	....	9.60N	9.75	.628	....	12
31	....	....	....	9.75N	9.60	.627	....	12

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	9.60N	10.60	.673	....	12
4	....	10.65B	....	10.60N	11.10	.691	....	12
5	....	....	9.80A	9.80A	8.95	.652	....	12
6	....	9.80B	....	9.75B	10.10	.657	....	12
7	....	10.40B	....	10.40B	10.70	.682	....	12
8	....	....	....	10.70N	10.40	.676	....	12
11	....	....	....	10.40N	9.35	.645	....	12
12	....	9.55B	....	9.35N	9.30	.651	....	12
13	....	....	....	9.30N	9.50	.654	....	12
14	....	....	9.45A	9.45A	8.80	.631	....	12
15	....	....	....	8.80N	8.65	.627	....	12
18	....	....	....	8.65N	9.35	.656	....	12
19	....	....	8.60A	8.60A	8.45	.623	....	12
20	....	....	....	8.45N	8.40	.622	....	12
21	....	8.50B	....	8.50B	8.90	.647	....	12

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1525 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	....	8.90N	10.10	.702	....	12
25	....	....	9.75A	10.10N	10.10	.703	....	12
26	....	....	....	10.10N	9.85	.692	....	12
27	....	....	....	9.85N	9.70	.687	....	12
28	....	....	....	9.70N	9.90	.695	....	12
29	....	....	....	9.90N	9.10	.660	....	12

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	9.10N	9.10	.664	....	12
3	....	....	8.85A	8.85A	8.60	.643	....	12
4	....	....	8.30A	8.60N	8.55	.645	....	12
5	....	....	8.50A	8.50A	8.65	.660	....	12
8	....	....	....	8.85N	9.30	.676	....	12
9	....	....	....	9.30N	10.05	.706	....	12
10	....	....	9.60A	9.60A	9.55	.690	....	12
11	10.80	10.80	10.60A	10.60A	10.65	.732	2	11
12	....	....	10.35A	10.35A	9.85	.698	....	11
15	....	....	9.30A	9.60A	9.40	.681	....	11
16	....	....	....	9.40N	10.20	.712	....	11
17	....	....	10.00A	10.00A	10.00	.706	....	11
18	....	10.10B	....	10.00N	10.20	.712	....	11
19	....	....	10.10A	10.10A	10.15	.711	....	11
22	....	11.35B	....	11.35B	11.90	.774	....	11
23	....	12.20B	....	12.20B	12.05	.784	....	11
24	....	....	....	12.05N	11.90	.783	....	11
25	....	12.90B	....	12.90B	13.05	.816	....	11
26	....	....	....	13.05N	12.90	.812	....	11
29	....	....	....	12.90N	13.00	.818	....	11
30	....	....	11.95A	11.95A	12.25	.798	....	11

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	12.15A	12.15A	11.85	.792	....	11
2	....	12.75B	....	12.75B	12.60	.815	....	11
3	....	....	....	12.60N	12.20	.810	....	11
6	....	12.30B	....	12.30B	12.40	.818	....	11
7	....	12.45B	....	12.45B	12.55	.828	....	11
8	....	13.55B	....	13.55B	13.45	.858	....	11
9	....	....	....	13.45N	13.55	.860	....	11
10	....	....	13.30A	13.30A	12.50	.839	....	11
13	....	....	....	12.50N	12.60	.847	....	11
14	....	....	12.15A	12.15A	12.45	.843	....	11
15	....	....	....	12.45N	12.30	.844	....	11
16	....	....	12.25A	12.30N	12.30	.845	....	11
17	....	13.00B	....	13.00B	12.75	.866	....	11
20	....	....	....	12.75N	12.65	.868	....	11
21	....	....	12.25A	12.25A	12.45	.869	....	11
22	....	....	12.30A	12.45N	12.45	.872	....	11
23	13.45	13.45	13.45	13.45	13.15	.893	5	15
24	....	14.20B	....	14.20B	13.90	.911	....	15
27	....	14.45B	....	14.45B	14.45	.926	....	15
28	....	....	13.90A	13.90A	13.65	.914	....	15
29	....	13.70B	....	13.70B	13.85	.922	....	15
30	....	14.20B	....	14.20B	14.85	.938	....	15
31	....	15.00B	....	14.85N	14.60	.936	....	15

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	14.10A	14.10A	13.75	.929	....	15
4	....	....	....	13.75N	13.35	.924	....	15
5	....	....	....	13.35N	12.45	.907	....	15
6	....	....	....	12.45N	12.20	.905	....	15
7	....	12.25B	....	12.20N	12.20	.906	....	15
10	....	....	11.40A	11.40A	11.25	.887	....	15
11	....	....	....	11.25N	11.10	.883	....	15
12	....	12.10B	....	12.10B	12.75	.924	....	15
13	....	12.90B	12.60A	12.60A	12.30	.917	....	15
14	....	....	....	12.30N	11.80	.912	....	15
17	....	12.20B	....	12.20B	12.35	.926	....	15
18	....	12.80B	....	12.80B	12.70	.933	....	15
19	....	13.10B	....	13.10B	12.90	.942	....	15
20	....	13.40B	....	13.40B	13.30	.951	....	15
21	....	....	....	13.30N	12.80	.947	....	15
24	....	12.95B	....	12.95B	13.40	.958	....	15
25	....	....	12.25A	12.25A	12.05	.940	....	15
26	....	....	11.80A	11.80A	11.55	.933	....	15
27	Exchange Closed; Thanksgiving Day							
28	....	....	11.50A	11.50A	11.30	.929	....	15

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	11.30N	10.90	.926	....	15
2	....	11.50B	....	11.50B	11.35	.937	....	15
3	....	....	....	11.35N	11.35	.937	....	15

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

MARCH 1987 1525 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	11.55B	....	11.55B	11.75	.943	....	15
5	....	....	....	11.75N	12.40	.956	....	15
8	....	12.45B	....	12.40N	12.20	.956	....	15
9	....	12.35B	....	12.20N	12.15	.957	....	15
10	....	....	12.05A	12.05A	11.85	.954	....	15
11	....	11.90B	....	11.85N	11.55	.951	....	15
12	....	11.70B	....	11.55N	11.40	.951	....	15
15	....	....	11.05A	11.05A	10.90	.946	....	15
16	....	....	....	10.90N	10.95	.949	....	15
17	....	11.10B	....	11.10B	11.20	.955	....	15
18	....	....	....	11.20N	10.90	.950	....	15
19	....	....	....	10.90N	11.00	.955	....	15
22	....	....	9.90A	9.90A	9.65	.936	....	15
23	....	....	9.50A	9.50A	8.15	.896	....	15
24	....	....	....	8.15N	8.05	.891	....	15
25	Exchange Closed; Christmas							
26	....	....	....	8.05N	8.20	.900	....	15
29	....	....	8.00A	8.00A	7.20	.870	....	15
30	....	7.50B	....	7.50B	7.40	.877	....	15
31	....	....	6.55A	6.55A	5.95	.806	....	15

JUNE 1987 1325 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	1.20	1.20	1.20	1.20	1.25	.216	5	5
15	....	....	....	1.25N	1.20	.193	....	5
16	....	....	....	1.20N	1.05	.193	....	5
17	....	....	....	1.05N	1.10	.200	....	5
18	....	....	....	1.10N	.95	.185	....	5
19	....	....	....	.95N	1.05	.188	....	5
22	....	....	....	1.05N	.75	.149	....	5
23	....	....	....	.75N	.65	.109	....	5
24	....	....	....	.65N	.65	.105	....	5
25	Exchange Closed; Christmas							
26	....	....	....	.65N	.65	.108	....	5
29	....	....	....	.65N	.50	.086	....	5
30	....	....	....	.50N	.50	.089	....	5
31	....	....	....	.50N	.45	.060	....	5

JUNE 1987 1350 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	3.65	3.65	3.65	3.65	3.45	.369	1	1
13	....	....	....	3.45N	3.60	.372	....	1
14	....	....	3.40A	3.40A	3.50	.363	....	1
15	....	....	....	3.50N	3.45	.359	....	1
16	....	....	3.40A	3.45N	3.40	.357	....	1
17	....	3.50B	....	3.50B	3.50	.381	....	1
20	....	....	....	3.50N	3.30	.374	....	1
21	....	....	....	3.30N	3.20	.368	....	1
22	....	....	....	3.20N	3.20	.363	....	1
23	....	3.40B	....	3.40B	3.45	.387	....	1
24	....	3.80B	....	3.80B	3.65	.411	....	1
27	....	3.95B	....	3.95B	3.85	.434	....	1
28	....	....	3.80A	3.80A	3.50	.404	....	1
29	....	3.55B	....	3.55B	3.75	.415	....	1
30	4.00	4.00	4.00	4.00	4.15	.448	10	11
31	....	....	4.00A	4.00A	3.90	.437	....	11

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.30	3.30	3.30	3.30	3.45	.408	10	21
4	....	....	....	3.45N	3.20	.392	....	21
5	....	....	....	3.20N	2.95	.353	....	21
6	....	....	....	2.95N	2.75	.344	....	21
7	....	....	....	2.75N	2.75	.341	....	21
10	....	....	2.40A	2.40A	2.35	.306	....	21
11	....	....	....	2.35N	2.35	.300	....	21
12	3.00	3.00	2.90	2.90	3.05	.365	3	22
13	....	....	....	3.05N	2.90	.356	....	22
14	....	....	2.85A	2.85A	2.65	.339	....	22
17	....	....	....	2.65N	2.70	.354	....	22
18	....	....	....	2.70N	2.70	.360	....	22
19	....	2.85B	....	2.85B	2.75	.369	....	22
20	3.00	3.00	3.00	3.00	3.00	.389	1	23
21	....	....	....	3.00N	2.60	.367	....	23
24	....	....	....	2.60N	2.80	.391	....	22
25	....	....	2.50A	2.50A	2.35	.339	....	22
26	....	....	....	2.35N	2.25	.320	....	22
27	Exchange Closed; Thanksgiving Day							
28	1.85	1.85	1.80	1.80	1.95	.306	4	26

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1987 1350 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.95N	1.80	.295	....	26
2	2.00	2.00	2.00	2.00	2.00	.313	1000	1026
3	....	....	....	2.00N	2.05	.309	....	1026
4	2.05	2.05	2.05	2.05	2.10	.318	3	1029
5	....	....	....	2.10N	2.35	.349	2	1031
8	....	....	....	2.35N	2.25	.338	....	1031
9	....	....	....	2.25N	2.25	.338	....	1031
10	....	....	....	2.25N	2.10	.324	....	1031
11	....	....	....	2.10N	2.00	.314	....	1031
12	....	....	....	2.00N	1.95	.307	....	1031
15	....	....	1.75A	1.75A	1.70	.280	....	1031
16	1.70	1.70	1.65	1.65	1.65	.281	2	1032
17	....	....	....	1.65N	1.75	.291	....	1032
18	....	....	1.65A	1.65A	1.55	.272	....	1032
19	....	....	....	1.55N	1.65	.278	....	1032
22	....	....	1.40A	1.40A	1.20	.228	....	1032
23	....	....	1.15A	1.15A	1.10	.176	....	1032
24	1.05	1.05	1.05	1.05	1.00	.170	1	1031
25	Exchange Closed; Christmas							
26	....	....	....	1.00N	1.00	.174	....	1031
29	....	....	....	1.00N	.80	.144	....	1031
30	....	....	....	.80N	.85	.148	....	1031
31	....	....	....	.85N	.60	.106	....	1031

JUNE 1987 1375 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.60	4.60	4.55A	4.55A	4.65	.423	1	1
6	4.60	4.60	4.60	4.60	4.80	.431	5	6
7	....	....	....	4.80N	4.65	.440	....	6
8	....	5.00B	....	4.85B	4.90	.475	....	6
9	4.90	5.00	4.90	5.00	5.05	.474	170	155
10	....	....	4.90A	4.95A	4.50	.440	....	155
13	....	....	....	4.50N	4.65	.443	....	155
14	....	....	4.40A	4.40A	4.55	.435	....	155
15	....	....	....	4.55N	4.50	.432	....	155
16	....	....	4.40A	4.50N	4.45	.430	....	155
17	4.65	4.70	4.65	4.70	4.60	.456	21	176
20	....	....	....	4.60N	4.45	.450	....	176
21	4.40	4.40	4.30A	4.30A	4.30	.445	1	177
22	....	....	....	4.30N	4.25	.440	....	177
23	....	4.50B	....	4.50B	4.55	.467	....	177
24	....	5.00B	....	4.85B	4.80	.493	....	177
27	....	5.15B	....	5.15B	5.05	.517	....	177
28	....	....	4.90A	4.90A	4.65	.487	....	177
29	5.00	5.00	5.00	5.00	5.00	.499	10	187
30	....	....	....	5.00N	5.40	.534	....	182
31	....	....	....	5.40N	5.15	.524	....	182

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	4.65A	4.65A	4.60	.495	....	182
4	....	....	....	4.60N	4.35	.480	....	182
5	....	....	....	4.35N	4.00	.439	....	182
6	....	....	....	4.00N	3.80	.430	....	182
7	....	....	....	3.80N	3.75	.428	....	182
10	....	....	3.30A	3.30A	3.30	.391	....	182
11	....	....	....	3.30N	3.20	.384	....	182
12	....	3.70B	....	3.70B	4.15	.455	....	182
13	....	....	....	4.15N	3.95	.445	....	182
14	....	....	3.90A	3.90A	3.65	.429	....	182
17	....	....	....	3.65N	3.75	.447	....	182
18	....	....	....	3.75N	3.75	.454	....	182
19	....	3.90B	....	3.75N	3.85	.465	....	182
20	4.00	4.00	4.00	4.00	4.00	.487	1	182
21	....	....	....	4.00N	3.70	.465	....	182
24	3.75	3.80	3.75	3.80	3.95	.491	500	682
25	....	....	3.50A	3.50A	3.35	.437	....	682
26	....	....	3.30A	3.30A	3.20	.417	....	682
27	Exchange Closed; Thanksgiving Day							
28	....	....	3.00A	3.00A	2.85	.403	....	682

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.85N	2.65	.392	....	682
2	....	2.90B	....	2.90B	3.00	.412	....	682
3	....	....	....	3.00N	3.00	.408	....	682
4	....	....	....	3.00N	3.10	.417	....	682
5	....	....	....	3.10N	3.35	.452	....	682
8	3.50	3.50	3.40A	3.40A	3.30	.442	100	761
9	....	....	....	3.30N	3.30	.441	....	761
10	....	....	....	3.30N	3.10	.427	....	761
11	....	....	....	3.10N	2.95	.416	....	761
12	....	....	2.80A	2.85A	2.80	.409	....	761
15	....	....	2.70A	2.70A	2.55	.381	....	761

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1987 1375 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	2.55N	2.50	.383	....	761
17	2.55	2.55	2.55	2.55	2.60	.394	385	1146
18	....	....	2.35A	2.35A	2.30	.375	....	1146
19	....	....	....	2.30N	2.45	.382	....	1146
22	....	....	2.10A	2.10A	1.95	.326	....	1146
23	1.75	1.75	1.75	1.75	1.65	.262	1	1146
24	....	....	....	1.65N	1.55	.254	....	1146
25	Exchange Closed; Christmas							
26	....	....	....	1.55N	1.60	.261	....	1146
29	....	....	1.55A	1.55A	1.30	.223	....	1146
30	....	1.35B	....	1.35B	1.40	.228	....	1146
31	....	....	....	1.40N	1.05	.171	....	1146

JUNE 1987 1400 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	5.65	5.65	5.65	5.65	5.80	.467	10	10
25	6.00	6.00	6.00	6.00	6.50	.506	5	15
26	....	....	6.40A	6.40A	6.35	.501	....	15
29	6.30	6.30	6.30	6.30	6.40	.507	5	20
30	....	....	5.65A	5.65A	5.85	.482	....	20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	5.85N	5.65	.473	...	20
2	....	6.10B	....	6.10B	6.05	.498	....	20
3	....	....	....	6.05N	5.95	.490	....	20
6	....	....	....	5.95N	6.00	.499	...	20
7	6.00	6.00	6.00	6.00	5.90	.509	5	25
8	....	6.30B	....	6.30B	6.20	.544	....	25
9	....	....	....	6.20N	6.35	.544	....	25
10	....	....	6.05A	6.05A	5.75	.511	....	25
13	5.80	6.00	5.80	6.00	5.90	.516	270	270
14	....	....	5.55A	5.90N	5.80	.508	...	270
15	....	....	....	5.80N	5.75	.505	....	270
16	....	....	....	5.75N	5.65	.504	....	270
17	....	5.85B	....	5.85B	5.85	.532	....	270
20	....	....	....	5.85N	5.70	.527	....	270
21	....	....	5.50A	5.50A	5.55	.523	....	270
22	....	....	....	5.55N	5.50	.519	....	270
23	....	5.80B	....	5.80B	5.85	.547	....	270
24	6.50	6.50	6.50	6.50	6.25	.574	5	270
27	....	6.65B	....	6.60B	6.50	.598	....	270
28	....	....	6.30A	6.30A	6.00	.570	....	270
29	....	6.10B	....	6.10B	6.30	.583	...	270
30	....	6.85B	....	6.85B	6.85	.617	....	270
31	....	....	....	6.85N	6.55	.609	....	270

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	6.10A	6.10A	6.00	.581	....	270
4	....	....	5.95A	5.95A	5.65	.567	....	270
5	....	....	....	5.65N	5.35	.527	....	270
6	....	....	5.25A	5.25A	5.00	.519	....	270
7	....	....	....	5.00N	5.00	.517	....	270
10	....	....	4.45A	4.80A	4.40	.480	....	270
11	4.70	4.70	4.60	4.60	4.30	.473	4	274
12	5.10	5.10	5.10	5.10	5.45	.545	1	275
13	....	....	5.40A	5.40A	5.20	.536	....	275
14	5.00	5.00	4.90	4.90	4.90	.521	2	277
17	....	....	....	4.90N	5.05	.540	....	277
18	....	....	....	5.05N	5.05	.549	....	277
19	....	5.25B	....	5.25B	5.15	.561	....	277
20	....	5.30B	....	5.30B	5.35	.584	....	277
21	5.65	5.65	5.65	5.65	5.00	.564	....	277
24	4.95	5.00	4.95	5.00	5.30	.591	102	379
25	....	....	4.80A	4.80A	4.60	.537	....	379
26	....	....	4.45A	4.45A	4.40	.517	....	379
27	Exchange Closed; Thanksgiving Day							
28	4.00	4.00	4.00	4.00	4.00	.504	2	381

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.95	3.95	3.95	3.95	3.80	.494	50	431
2	4.20	4.20	4.20	4.20	4.15	.514	500	931
3	4.25	4.25	4.25	4.25	4.20	.510	2	933
4	....	..	....	4.20N	4.30	.521	....	933
5	4.25	4.25	4.20	4.20	4.65	.557	50	983
8	....	....	....	4.65N	4.55	.547	200	1083
9	....	....	....	4.55N	4.55	.547	....	983
10	....	....	4.30A	4.30A	4.25	.533	....	983
11	4.20	4.20	4.20	4.20	4.10	.522	1	983
12	....	....	....	4.10N	3.95	.516	....	983
15	....	....	3.75A	3.75A	3.70	.489	...	983
16	....	....	....	3.70N	3.65	.491	....	983

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1987 1400 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	3.60	3.60	3.60	3.60	3.70	.504	75	1008
18	....	....	3.55A	3.55A	3.40	.484	....	1008
19	....	....	....	3.40N	3.55	.494	....	1008
22	2.75	2.75	2.75	2.75	2.95	.435	1	1004
23	....	....	2.45A	2.55A	2.45	.364	...	979
24	....	....	2.40A	2.40A	2.35	.355	....	964
25	Exchange Closed; Christmas							
26	....	....	....	2.35N	2.40	.363	....	954
29	....	....	2.10A	2.10A	2.05	.319	....	954
30	....	....	....	2.05N	2.10	.325	....	954
31	....	....	1.85A	1.85A	1.65	.254	....	954

JUNE 1987 1425 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	5.95	5.95	5.95	5.95	5.90	.461	50	50
19	....	....	....	5.90N	5.85	.460	....	50
22	....	6.80B	....	6.80B	7.05	.523	....	100
23	....	7.20B	....	7.20B	7.20	.534	....	50
24	....	....	7.10A	7.10A	7.10	.531	....	50
25	....	....	....	7.10N	7.85	.570	....	50
26	....	...	7.80A	7.80A	7.75	.565	....	50
29	....	....	....	7.75N	7.80	.571	....	50
30	....	....	6.95A	6.95A	7.20	.547	....	50

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	7.20N	6.95	.538	....	50
2	....	7.50B	....	7.50B	7.45	.563	....	50
3	....	....	....	7.45N	7.40	.556	....	50
6	....	..	....	7.40N	7.35	.565	....	50
7	....	....	....	7.35N	7.30	.576	....	50
8	....	7.80B	....	7.80B	7.70	.611	....	50
9	7.75	7.75	7.75	7.75	7.85	.612	20	70
10	...	....	7.65A	7.65A	7.15	.580	....	70
13	....	....	....	7.15N	7.30	.586	....	70
14	...	....	6.90A	6.90A	7.20	.579	....	70
15	....	....	...	7.20N	7.10	.577	....	70
16	....	....	6.95A	7.10N	7.05	.577	....	70
17	....	7.35B	..	7.35B	7.30	.604	....	70
20	....	....	....	7.30N	7.15	.601	....	70
21	....	....	6.90A	6.90A	6.95	.598	....	70
22	....	....	....	6.95N	6.90	.596	....	70
23	....	7.30B	....	7.30B	7.35	.624	....	70
24	....	8.00B	....	8.00B	7.80	.650	....	70
27	....	8.25B	....	8.25B	8.10	.674	....	70
28	....	....	7.85A	7.85A	7.50	.648	....	70
29	...	7.70B	....	7.70B	7.95	.661	....	70
30	....	....	....	7.95N	8.50	.694	....	70
31	....	....	....	8.50N	8.25	.687	....	70

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	7.70A	7.70A	7.55	.662	....	70
4	....	....	....	7.55N	7.20	.649	....	70
5	....	....	....	7.20N	6.70	.612	....	70
6	....	....	...	6.70N	6.45	.605	....	70
7	....	....	....	6.45N	6.40	.604	....	70
10	....	....	5.75A	5.75A	5.80	.568	....	70
11	....	....	....	5.80N	5.65	.561	....	70
12	....	6.30B	...	6.30B	6.85	.631	....	70
13	....	6.90B	....	6.85N	6.70	.624	....	70
14	....	....	6.65A	6.65A	6.30	.610	....	70
17	....	....	....	6.30N	6.50	.630	....	70
18	....	6.55B	....	6.55B	6.60	.639	....	70
19	....	6.80B	....	6.80B	6.70	.652	....	70
20	....	6.90B	....	6.90B	7.00	.674	....	70
21	...	....	....	7.00N	6.65	.657	....	70
24	....	....	....	6.65N	6.90	.683	....	70
25	....	....	6.25A	6.25A	6.10	.634	....	70
26	....	....	5.90A	5.90A	5.80	.615	....	70
27	Exchange Closed; Thanksgiving Day							
28	....	....	5.55A	5.55A	5.35	.603	...	70

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	5.35N	5.10	.594	....	70
2	....	5.55B	....	5.55B	5.55	.614	....	70
3	....	...	....	5.55N	5.60	.611	....	70
4	....	....	....	5.60N	5.75	.621	....	70
5	5.65	5.65	5.65	5.65	6.20	.655	4	70
8	....	....	....	6.20N	6.15	.647	....	70
9	....	....	....	6.15N	6.05	.648	....	70
10	....	....	...	6.05N	5.80	.635	....	70
11	....	....	....	5.80N	5.55	.625	....	70

(Continued in Next Column)

BRITISH POUND OPTION ON FUTURES — PUTS

JUNE 1987 1425 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12 ..	....	....	....	5.55N	5.40	.620	....	70
15 ..	....	....	....	5.40N	5.10	.595	....	70
16 ..	....	....	....	5.10N	5.05	.598	....	70
17 ..	....	....	....	5.05N	5.10	.612	....	70
18 ..	....	....	....	5.10N	4.65	.594	....	70
19 ..	....	....	....	4.65N	4.80	.604	....	70
22 ..	....	....	4.40A	4.40A	4.20	.547	....	70
23 ..	4.00	4.00	3.45	3.50	3.50	.474	170	240
24 ..	....	....	....	3.50N	3.40	.465	150	390
25 ..	Exchange Closed: Christmas							
26 ..	....	....	....	3.40N	3.45	.474	....	390
29 ..	....	....	3.15A	3.15A	3.00	.427	....	390
30 ..	3.00	3.00	3.00	3.00	3.05	.433	1	390
31 ..	....	...	2.50A	2.50A	2.45	.354	....	390

JUNE 1987 1450 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	6.90	7.05B	6.90	7.05B	6.70	.687	40	40
2 ..	....	7.25B	....	7.05B	7.20	706	....	40
3 ..	7.40	7.40	7.30	7.30	7.30	.703	80	20
4 ..	....	...	....	7.30N	7.45	.712	....	20
5 ..	....	....	....	7.45N	8.05	.743	....	20
8 ..	....	....	....	8.05N	7.90	737	....	20
9 ..	....	....	....	7.90N	7.75	738	....	20
10 ..	....	...	....	7.75N	7.50	.726	....	20
11 ..	....	....	7.45A	7.45A	7.25	.718	....	20
12 ..	....	....	....	7.25N	7.10	.715	....	20
15 ..	....	....	7.05A	7.05A	6.70	693	....	20
16 ..	....	....	....	6.70N	6.65	.696	....	20
17 ..	....	....	....	6.65N	6.85	.710	....	20
18 ..	....	....	....	6.85N	6.55	694	...	20
19 ..	....	....	6.50A	6.55N	6.70	.704	....	20
22 ..	....	....	5.95A	5.95A	5.70	.654	....	20
23 ..	5.30	5.30	5.05A	5.05A	4.85	.584	20	40
24 ..	....	....	....	4.85N	4.70	.575	....	40
25 ..	Exchange Closed: Christmas							
26 ..	....	...	....	4.70N	4.80	.585	....	40
29 ..	....	....	4.40A	4.40A	4.25	.539	....	40
30 ..	4.25	4.40	4.25	4.40	4.30	.545	101	140
31 ..	3.80	3.80	3.65	3.75	3.55	463	150	390

SEPTEMBER 1987 1325 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11 ..	2.65	2.65	2.65	2.65	2.45	.309	....	....
12 ..	....	....	....	2.45N	2.40	.303	1	1
15 ..	....	....	2.30A	2.30A	2.25	.283	....	1
16 ..	....	....	2.10A	2.25N	2.20	.284	....	1
17 ..	....	....	....	2.20N	2.10	.292	....	1
18 ..	....	....	....	2.10N	1.85	.277	....	1
19 ..	....	1.90B	....	1.85N	2.00	.283	....	1
22 ..	....	....	1.90A	1.90A	1.75	.242	....	1
23 ..	....	....	....	1.75N	1.40	.197	....	1
24 ..	....	1.45B	....	1.45B	1.55	.192	....	1
25 ..	Exchange Closed: Christmas							
26 ..	....	....	....	1.55N	1.55	.197	....	1
29 ..	....	....	1.50A	1.50A	1.20	.171	....	1
30 ..	....	....	....	1.20N	1.30	.174	....	1
31 ..	....	....	1.25A	1.25A	1.05	.135	....	1

SEPTEMBER 1987 1400 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8 ..	6.35	6.35	6.35	6.35	6.20	.584	2	2
9 ..	....	....	....	6.20N	6.20	.584	....	2
10 ..	....	....	....	6.20N	5.95	.574	....	2
11 ..	....	....	....	5.95N	5.80	.566	....	2
12 ..	....	....	....	5.80N	5.70	.561	....	2
15 ..	....	....	5.30A	5.30A	5.40	.541	....	2
16 ..	5.15	5.15	5.15	5.15	5.30	.543	50	52
17 ..	....	....	5.20A	5.20A	5.30	.555	....	52
18 ..	....	....	....	5.30N	4.95	.539	....	52
19 ..	....	5.00B	....	4.95N	5.15	.549	....	52
22 ..	....	....	4.80A	4.80A	4.50	.502	....	52
23 ..	3.80	3.80	3.80	3.80	3.95	.442	10	62
24 ..	....	....	....	3.95N	3.85	.435	....	62
25 ..	Exchange Closed: Christmas							
26 ..	....	....	....	3.85N	3.90	.442	....	62
29 ..	....	....	3.80A	3.80A	3.50	.405	...	62
30 ..	....	....	....	3.50N	3.55	.410	....	62
31 ..	....	....	3.10A	3.10A	3.05	.347	...	62

BRITISH POUND OPTION ON FUTURES — PUTS

SEPTEMBER 1987 1425 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30 ..	4.90	4.90	4.90	4.90	4.75	.500	20	20
31 ..	4.30	4.30	4.20A	4.25A	4.05	.434	50	90

SEPTEMBER 1987 1450 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31 ..	5.50	5.50	5.50	5.50	5.30	.523	....	....

BRITISH POUND OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	641	1,328	....	3,746	3,877	Closed	1,207	...	1,109
2	762	....	....	315	900	1,002	577	....	951	2,314	....	3,848
3	345	2,530	1,544	1,239	....	1,003	828	....	1,299	379	1,626	585
4	....	4,772	2,599	312	....	248	Closed	4,168	1,410	....	1,704	1,065
5	....	3,390	1,112	....	1,194	2,042	....	2,526	851	....	2,793	3,926
6	422	1,728	2,235	....	1,059	1,686	....	768	....	1,372	4,434	....
7	537	1,254	1,311	574	635	....	1,166	832	....	3,159	1,336	....
8	452	....	....	462	918	....	2,894	936	16,437	3,653	....	1,749
9	1,554	....	....	1,896	1,031	55	1,479	....	2,171	2,711	....	359
10	4,886	1,620	469	719	....	1,468.	3,736	....	1,834	742	2,218	1,163
11	....	784	738	787	....	565	1,411	2,006	2,541	....	739	1,231
12	...	777	1,038	....	495	574	....	2,113	13,223	....	1,690	798
13	1,613	2,440	830	....	884	319	....	1,275	....	468	988	....
14	619	1,074	341	770	521	....	2,796	1,717	....	707	1,800	....
15	1,070	....	....	451	1,300	....	1,019	720	3,752	6,829	....	600
16	1,976	....	...	1,165	817	763	4,486	....	2,171	1,208	....	1,023
17	1,655	Closed	718	1,832	....	444	2,148	....	1,537	10,099	700	1,308
18	....	1,816	676	587	....	503	616	493	815	....	949	534
19	....	8,335	863	....	733	238	....	2,706	894	....	1,146	538
20	1,522	2,483	1,471	....	903	441	....	1,480	....	2,734	2,246	....
21	2,407	956	1,847	806	666	....	543	1,325	....	821	2,507	....
22	3,039	....	....	2,123	3,282	....	1,698	1,537	2,115	1,762	....	1,659
23	3,339	....	....	2,166	1,776	563	2,156	....	27,045	792	....	4,223
24	2,403	4,426	1,114	1,036	...	5,948	1,200	....	1,846	1,543	4,237	1,261
25	....	2,576	883	1,404	....	3,322	2,554	5,753	2,843	....	4,487	Closed
26	....	2,105	500	....	Closed	2,451	....	2,360	2,039	....	2,521	32
27	1,623	1,718	878	....	1,125	1,861	....	2,010	....	1,895	Closed	....
28	2,305	3,622	Closed	796	596	....	2,072	212	....	737	2,352	....
29	3,361	....	....	499	1,564	....	19,976	1,941	1,413	2,083	....	1,418
30	1,929	...	...	1,265	1,524	1,641	340	....	3,064	3,795	....	1,268
31	1,548	....	1,232	....	....	....	529	....	....	1,526	....	2,504
Total	39,367	48,406	22,399	21,845	23,251	27,137	57,970	40,755	90,251	52,536	40,473	32,201
Average	1,789	2,548	1,120	993	1,107	1,292	2,635	1,941	4,298	2,284	2,130	1,464

BRITISH POUND OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	19,770	26,554	....	27,895	39,835	Closed	38,053	....	53,066
2	24,587	....	....	19,839	27,028	31,474	28,136	....	48,727	38,621	....	55,087
3	24,492	32,496	35,161	20,567	....	31,992	28,751	....	48,595	38,623	45,143	53,525
4	...	33,077	36,149	20,545	...	32,269	Closed	40,909	48,742	....	46,134	53,101
5	....	34,281	35,927	....	27,713	32,750	....	40,604	15,891	....	46,046	28,117
6	24,728	34,643	35,441	....	28,403	19,262	....	40,547	....	39,428	46,528	....
7	24,643	34,516	20,754	20,684	28,903	....	29,383	40,740	....	40,448	46,922	....
8	24,883	....	....	20,870	28,597	....	31,867	41,072	28,060	41,415	....	19,186
9	25,294	....	....	21,777	28,739	10,406	32,714	....	29,305	43,090	....	19,154
10	23,140	35,200	16,087	21,513	....	10,949	35,337	....	30,050	43,369	47,714	19,999
11	...	35,211	16,246	21,417	....	10,871	35,594	41,324	31,594	....	47,848	20,799
12	...	35,311	16,677	....	29,160	11,098	....	41,862	43,268	....	48,071	21,129
13	24,208	35,436	17,186	....	29,323	11,257	....	42,631	....	43,697	48,294	....
14	24,586	35,571	17,236	21,312	29,296	....	36,718	43,688	....	43,848	49,023	....
15	25,023	....	....	21,264	30,001	....	36,664	43,733	46,411	46,567	....	21,025
16	24,909	....	...	21,448	29,918	11,455	40,416	....	48,024	46,117	....	21,795
17	25,802	Closed	17,711	22,164	....	11,359	41,716	....	48,624	40,516	48,877	22,142
18	....	35,435	17,177	22,323	....	11,591	41,745	43,706	49,144	....	49,296	22,338
19	....	35,157	17,584	....	30,244	11,761	....	44,788	49,613	...	49,717	22,628
20	25,801	35,121	17,908	....	30,451	11,800	....	44,703	....	42,699	50,175	....
21	26,977	35,018	18,815	22,852	30,705	....	41,785	45,282	....	43,070	51,080	....
22	26,697	...	...	23,654	30,200	....	42,456	45,269	50,662	43,565	....	23,358
23	27,412	...	....	24,651	30,322	11,917	43,978	....	34,115	43,675	....	25,704
24	28,094	32,874	18,804	24,776	....	17,191	44,696	....	34,196	43,690	52,750	26,482
25	...	32,678	18,773	25,543	....	19,903	45,896	47,724	34,305	....	53,569	Closed
26	....	33,311	18,626	....	Closed	22,149	....	48,549	35,423	....	53,822	26,433
27	28,549	33,880	19,084	....	30,313	23,795	....	48,844	....	44,167	Closed	....
28	29,564	35,637	Closed	25,475	30,253	....	46,527	48,755	....	44,098	53,212	....
29	31,463	...	....	25,713	30,822	....	40,656	49,236	36,372	44,800	....	27,007
30	32,010	....	....	26,204	31,013	24,833	40,178	....	37,513	45,193	....	27,367
31	32,479	...	19,652	....	..	...	40,062	....	....	45,028	....	28,617
Average	26,606	34,466	21,550	22,471	29,427	18,099	37,871	43,991	39,459	42,773	49,170	29,003

BRITISH POUND OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	332	940	....	1,204	1,930	Closed	771	....	492
2	204	....	....	237	442	504	348	....	682	991	....	1,199
3	74	1,180	323	1,148	....	228	548	....	829	270	1,137	453
4	....	1,204	1,065	124	....	105	Closed	2,440	974	....	1,301	610
5	....	765	485	....	937	1,711	....	1,675	578	....	1,620	2,760
6	121	891	1,189	....	138	776	....	497	....	550	2,877	....
7	401	648	539	368	91	....	637	440	....	1,456	786	....
8	409	....	....	136	467	....	1,006	394	16,349	1,728	....	810
9	234	....	....	1,553	236	24	892	....	1,714	1,532	....	289
10	2,678	588	180	372	....	927	2,784	....	667	607	1,222	301
11	....	375	436	184	....	307	1,073	261	1,552	....	484	417
12	....	507	807	....	355	314	....	635	12,588	....	1,182	514
13	273	1,387	388	....	497	281	....	651	....	158	746	....
14	274	377	216	482	352	....	1,744	969	....	367	886	....
15	212	....	....	401	754	....	438	457	3,391	6,227	....	460
16	385	....	....	678	590	413	4,294	....	1,747	630	....	690
17	167	Closed	428	861	....	27	1,017	....	997	9,381	473	841
18	....	1,230	221	399	....	254	492	166	449	....	800	253
19	....	2,489	244	....	449	112	....	1,340	709	....	460	341
20	674	1,102	1,017	....	578	260	....	1,018	....	2,121	951	....
21	1,163	258	1,071	409	563	....	245	649	....	248	1,960	....
22	1,553	....	....	854	2,818	....	1,295	661	1,590	751	....	1,114
23	1,933	....	....	370	741	308	1,933	....	25,507	428	....	1,743
24	1,361	2,944	574	555	....	5,652	627	....	1,199	633	3,030	480
25	....	1,679	396	454	....	3,080	1,750	539	1,781	....	3,158	Closed
26	....	1,171	222	....	Closed	2,257	....	447	1,200	....	1,411	28
27	698	738	416	....	753	1,656	....	1,156	....	759	Closed	....
28	1,519	1,155	Closed	455	278	....	816	120	....	318	1,183	....
29	524	....	....	356	1,321	....	18,725	1,382	704	910	....	820
30	370	....	....	472	762	1,179	120	....	1,800	1,712	....	806
31	560	...	1,169	....	....	....	341	....	....	969	....	1,705
Total	15,787	20,688	11,386	11,200	14,062	20,375	42,329	17,827	76,987	33,517	25,667	17,126
Average	718	1,089	569	509	670	970	1,924	849	3,666	1,457	1,351	778

BRITISH POUND OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	10,040	13,269	....	18,744	25,240	Closed	26,843	....	35,148
2	11,682	....	....	10,164	13,476	15,881	18,928	....	28,586	27,250	....	35,044
3	11,670	14,476	14,287	10,868	....	15,773	19,331	....	28,674	27,297	29,531	33,932
4	....	15,087	14,666	10,872	....	16,130	Closed	26,243	28,872	....	30,319	33,779
5	....	15,541	14,840	....	14,218	16,712	....	25,580	7,836	....	30,291	12,530
6	11,685	15,995	14,493	....	14,313	13,645	....	25,374	....	27,507	30,703	....
7	11,549	15,771	11,600	10,983	14,355	....	19,657	25,368	....	27,436	30,773	....
8	11,787	....	....	11,027	14,228	....	20,449	25,561	21,891	27,897	....	10,322
9	11,845	....	....	11,813	14,173	5,622	21,255	....	23,067	28,696	....	10,393
10	10,848	16,145	7,406	11,700	....	5,926	23,424	....	23,607	28,899	31,384	10,654
11	....	16,096	7,506	11,670	....	5,678	23,645	25,405	24,625	....	31,440	10,815
12	....	16,056	7,905	....	14,408	5,756	....	25,531	36,204	....	31,482	11,063
13	10,916	16,147	8,046	....	14,547	5,888	....	25,868	....	28,977	31,749	....
14	11,040	16,026	8,137	11,573	14,500	....	24,356	26,638	....	29,090	32,088	....
15	11,039	....	....	11,497	14,988	....	24,279	26,765	39,424	31,964	....	10,969
16	11,136	....	....	11,440	15,007	5,829	27,958	....	40,856	31,752	....	11,597
17	11,209	Closed	8,414	11,606	....	5,646	28,948	....	41,239	25,460	32,007	11,543
18	....	15,832	8,236	11,679	....	5,762	28,916	26,724	41,503	....	32,364	11,648
19	....	16,381	8,355	....	15,257	5,824	....	27,881	41,954	....	32,369	11,804
20	11,226	16,086	8,613	....	15,506	5,866	....	27,866	....	27,310	32,431	....
21	11,959	15,817	9,115	11,925	15,787	....	28,856	28,096	....	27,304	33,449	....
22	12,171	....	....	12,456	15,207	....	29,368	28,429	42,835	27,849	....	12,343
23	12,690	....	....	12,498	14,922	5,907	30,816	....	25,788	27,910	....	13,073
24	13,286	13,764	9,232	12,520	....	11,031	31,118	....	25,424	28,210	34,199	13,319
25	....	13,419	9,265	12,673	....	13,652	31,907	28,590	25,037	....	34,859	Closed
26	....	13,660	9,225	....	Closed	15,802	....	28,689	25,704	....	35,225	13,298
27	13,547	13,897	9,471	....	14,864	17,325	....	28,769	....	28,689	Closed	....
28	14,355	14,227	Closed	12,492	14,872	....	32,532	28,737	....	28,686	35,155	....
29	14,553	....	....	12,689	15,372	....	25,987	29,156	26,148	29,124	....	13,624
30	14,560	....	....	12,967	15,624	18,016	25,674	....	26,487	29,071	....	13,810
31	14,711	....	9,994	....	....	....	25,485	....	....	29,382	....	14,439
Average	12,248	15,285	9,940	11,689	14,709	10,365	25,529	26,978	29,798	28,374	32,201	16,143

BRITISH POUND OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	309	388	....	2,542	1,947	Closed	438	....	617
2	558	....	....	78	458	498	229	....	269	1,323	....	2,649
3	271	1,350	1,221	91	....	775	280	....	470	109	489	132
4	....	3,568	1,534	188	....	143	Closed	1,728	436	....	403	455
5	....	2,625	627	....	257	331	....	851	273	....	1,173	1,166
6	301	837	1,046	....	921	910	....	271	....	822	1,557	....
7	136	606	772	206	544	....	529	392	....	1,703	550	....
8	43	....	....	326	451	....	1,888	542	88	1,925	....	939
9	1,320	....	....	343	795	31	587	....	457	1,179	....	70
10	2,208	1,032	289	347	....	541	952	....	1,167	135	996	862
11	....	409	302	603	....	258	338	1,745	989	....	255	814
12	....	270	231	....	140	260	....	1,478	655	....	508	284
13	1,340	1,053	442	....	387	38	....	624	....	310	242	....
14	345	697	125	288	169	....	1,052	748	....	340	914	....
15	858	....	....	50	546	....	581	263	361	602	....	140
16	1,591	....	....	487	227	350	192	....	424	578	....	333
17	1,488	Closed	290	971	....	417	1,131	....	540	718	227	467
18	....	586	455	188	....	249	124	327	366	....	149	281
19	....	5,846	619	....	284	126	....	1,366	185	....	686	197
20	848	1,381	454	....	325	161	....	462	....	613	1,295	....
21	1,244	698	776	397	103	....	298	676	....	573	547	....
22	1,486	....	....	1,269	464	....	403	876	525	1,011	....	545
23	1,406	....	....	1,796	1,035	255	223	....	1,538	364	....	2,480
24	1,042	1,482	540	481	....	296	573	....	647	910	1,207	781
25	....	897	487	950	....	242	804	5,214	1,062	....	1,329	Closed
26	....	934	278	....	Closed	194	....	1,913	839	....	1,110	4
27	925	980	462	....	372	205	....	854	....	1,136	Closed	....
28	786	2,467	Closed	341	318	....	1,256	92	....	419	1,169	....
29	2,837	....	....	143	243	....	1,251	559	709	1,173	....	598
30	1,559	....	....	793	762	462	220	....	1,264	2,083	....	462
31	988	....	63	....	....	....	188	....	....	557	....	799
Total	23,580	27,718	11,013	10,645	9,189	6,762	15,641	22,928	13,264	19,019	14,806	15,075
Average	1,072	1,459	551	484	438	322	711	1,092	632	827	779	685

BRITISH POUND OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,730	13,285	....	9,151	14,595	Closed	11,210	....	17,918
2	12,905	....	....	9,675	13,552	15,593	9,208	....	20,141	11,371	....	20,043
3	12,822	18,020	20,874	9,699	....	16,219	9,420	....	19,921	11,326	15,612	19,593
4	....	17,990	21,483	9,673	....	16,139	Closed	14,666	19,870	....	15,815	19,322
5	....	18,740	21,087	....	13,495	16,038	....	15,024	8,055	....	15,755	15,587
6	13,043	18,648	20,948	....	14,090	5,617	....	15,173	....	11,921	15,825	....
7	13,094	18,745	9,154	9,701	14,548	....	9,726	15,372	....	13,012	16,149	....
8	13,096	....	....	9,843	14,369	....	11,418	15,511	6,169	13,518	....	8,864
9	13,449	....	....	9,964	14,566	4,784	11,459	....	6,238	14,394	....	8,761
10	12,292	19,055	8,681	9,813	....	5,023	11,913	....	6,443	14,470	16,330	9,345
11	....	19,115	8,740	9,747	....	5,193	11,949	15,919	6,969	....	16,408	9,984
12	....	19,255	8,772	....	14,752	5,342	....	16,331	7,064	....	16,589	10,066
13	13,292	19,289	9,140	....	14,776	5,369	....	16,763	....	14,720	16,545	....
14	13,546	19,545	9,099	9,739	14,796	....	12,362	17,050	....	14,758	16,935	....
15	13,984	....	....	9,767	15,013	....	12,385	16,968	6,987	14,603	....	10,056
16	13,773	....	....	10,008	14,911	5,626	12,458	....	7,168	14,365	....	10,198
17	14,593	Closed	9,297	10,558	....	5,713	12,768	....	7,385	15,056	16,870	10,599
18	....	19,603	8,941	10,644	....	5,829	12,829	16,982	7,641	....	16,932	10,690
19	....	18,776	9,229	....	14,987	5,937	....	16,907	7,659	....	17,348	10,824
20	14,575	19,035	9,295	....	14,945	5,934	....	16,817	....	15,389	17,744	....
21	15,018	19,201	9,700	10,927	14,918	....	12,927	17,186	....	15,766	17,631	....
22	14,526	....	....	11,198	14,993	....	13,088	16,840	7,827	15,716	....	11,015
23	14,722	....	....	12,153	15,400	6,010	13,162	....	8,327	15,765	....	12,631
24	14,808	19,110	9,572	12,256	....	6,160	13,578	....	8,772	15,480	18,551	13,163
25	....	19,259	9,508	12,870	....	6,251	13,989	19,134	9,268	....	18,710	Closed
26	....	19,651	9,401	....	Closed	6,347	....	19,860	9,719	....	18,597	13,135
27	15,002	19,983	9,613	....	15,449	6,470	....	20,075	....	15,478	Closed	....
28	15,209	21,410	Closed	12,983	15,381	....	13,995	20,018	....	15,412	18,057	....
29	16,910	....	....	13,024	15,450	....	14,669	20,080	10,224	15,676	....	13,383
30	17,450	....	....	13,237	15,389	6,817	14,504	....	11,026	16,122	....	13,557
31	17,768	....	9,658	....	....	....	14,577	....	....	15,646	....	14,178
Average	14,358	19,181	11,610	10,782	14,717	7,734	12,343	17,013	9,661	14,399	16,969	12,860

BRITISH POUND OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	116	....	....	....	Closed	....	....	....
2	....	....	....	....	....	1	28	....	1	....	....	505
3	....	....	....	....	....	93	....	....	35	....	....	661
4	....	....	....	....	....	....	Closed	....	11	....	....	25
5	....	....	54	....	....	23	....	....	1	....	....	3
6	....	....	9	....	....	1	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	1,297	....	....	2,664
9	....	....	....	....	150	8,041	....	....	....	....	....	....
10	....	....	4,205	....	....	2	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	2	....	....	....	....	....	....	....
14	....	....	....	....	161	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	8	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	1	....	....	2	....	....	....	....	....	....	....
20	....	45	....	....	1	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	106	....	....	....	....
22	....	....	....	....	5	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	106	....	34	....	....	....	2	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	271	....	....	....	....	....	....	....	....
29	....	....	....	4	....	....	....	4	....	....	....	....
30	....	....	....	9	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	152	4,268	326	437	8,161	28	112	1,345	....	....	3,858

BRITISH POUND OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	1	....	....	....	....	....	....
3	....	....	....	....	....	4	....	....	....	....	....	456
4	....	....	....	....	....	....	Closed	....	73	....	....	151
5	....	15	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	3	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	1,959	....	....	7,471
9	....	....	....	....	....	747	....	....	....	....	....	....
10	....	....	555	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	4	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	144	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	103	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	300	....	....
Total	....	15	555	....	....	755	....	107	2,032	300	144	8,078

BRITISH POUND OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	54	....	....	....	....	....	....	....	....	....
6	....	....	9	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	4,205	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

BRITISH POUND OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	1	....	....	....	....	....	....	....	....	....	....
20	....	45	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	106	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	152	4,268	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

BRITISH POUND OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	116	....	....	....	Closed	....	....	....
2	....	....	....	....	....	1	....	....	....	....	....	....
3	....	....	....	....	....	93	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	23	....	....	....	....	....	....
6	....	....	....	....	....	1	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	150	8,041	....	....	....	....	....	....
10	....	....	....	....	....	2	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	2	....	....	....	....	....	....	....
14	....	....	....	....	161	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	8	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	2	....	....	....	....	....	....	....
20	....	....	....	....	1	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	5	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	34	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	271	....	....	....	....	....	....	....	....
29	....	....	....	4	....	....	....	....	....	....	....	....
30	....	....	....	9	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	326	437	8,161	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	28	....	1	....	....	....
3	....	....	....	....	....	....	....	....	35	....	....	....
4	....	....	....	....	....	....	Closed	....	11	....	....	....
5	....	....	....	....	....	....	....	....	1	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	1,297	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

BRITISH POUND OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	106	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	2	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	4	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	28	112	1,345	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	505
3	....	....	....	....	....	....	....	....	....	....	....	661
4	....	....	....	....	....	....	Closed	....	....	....	....	25
5	....	....	....	....	....	....	....	....	....	....	....	3
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	2,664
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	3,858

BRITISH POUND OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	15	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	555	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

BRITISH POUND OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	15	555	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
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21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	1	....	....	....	....	....	....
3	....	....	....	....	....	4	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	3	....	....	....	....	....	....
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9	....	....	....	....	....	747	....	....	....	....	....	....
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14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
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24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	755	....	....	....	....	....	....

BRITISH POUND OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
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12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
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22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	73	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	1,959	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	4	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	103	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	107	2,032	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	456
4	....	....	....	....	....	....	Closed	....	....	....	....	151
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	7,471
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

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BRITISH POUND OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	...	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	...	...	...	....	....	....	....	....	144	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	300	....	....
Total	....	....	....	....	....	....	....	....	....	300	144	8,078

SINGAPORE BRITISH POUND FUTURES PRICE
SEPTEMBER 1986 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.5335	1.5345	1.5300	...	1.5310	1056	292
2..	1.5315	1.5315	1.5260	1.5275	1.5275	324	180
3..	1.5330	1.5380	1.5325	1.5380	1.5380	276	287
4..	1.5340	1.5380	1.5330	1.5380	1.5370	161	281
7..	1.5400	1.5405	1.5355	1.5355A	1.5355	185	285
8..	1.5230	1.5260	1.5230	1.5255B	1.5255	137	133
9..	1.5245	1.5250	1.5220	1.5220	1.5250	127	134
10..	1.5215	1.5250	1.5145	1.5150B	1.5150	184	181
11..	1.5150	1.5150	1.5045	1.5075	1.5075	178	272
14..	1.4830	1.4850	1.4785	1.4795	1.4795	412	213
15..	1.4810	1.4835	1.4720	1.4835	1.4835	398	214
16..	1.4970	1.5015	1.4935	1.5005	1.5005	495	323
17..	1.5070	1.5080	1.4990	1.5015	1.5015	98	330
18..	1.5020	1.5030	1.4920	1.4920	1.4920	159	269
21..	1.4980	1.4980	1.4845	1.4865	1.4865	476	428
22..	1.4855	1.4860	1.4805	1.4850B	1.4850	133	416
23..	1.4815	1.4850	1.4805	1.4825	1.4825	287	385
24..	1.4810	1.4875	1.4810	1.4860	1.4860	105	425
25..	1.4845	1.4845	1.4800	1.4825A	1.4825	280	505
28..	1.4570	1.4660	1.4565	1.4650	1.4650	138	533
29..	1.4700	1.4770	1.4700	1.4760	1.4760	173	491
30..	1.4865	1.4890	1.4825	1.4875A	1.4875	234	390
31..	1.4900	1.4925	1.4850	1.4855	1.4855	357	377

SEPTEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4875	1.4880	1.4845	1.4845A	1.4845	50	320
4..	1.4715	1.4755	1.4690	1.4720	1.4720	188	353
5..	1.4730	1.4830	1.4715	1.4815	1.4815	389	449
6..	1.4775	1.4800	1.4770	1.4775	1.4775	93	440
7..	1.4750	1.4755	1.4715	1.4715A	1.4715	92	424
8..	1.4670	1.4725	1.4660	1.4725	1.4725	32	410
11..	1.4680	1.4735	1.4680	1.4735	1.4735	23	403
12..	1.4815	1.4875	1.4800	1.4805	1.4805	163	353
13..	1.4815	1.4830	1.4805	1.4805A	1.4805	168	437
14..	1.4835	1.4875	1.4835	1.4850A	1.4850	20	362
15..	1.4935	1.4935	1.4865	1.4915A	1.4915	72	426
18..	1.4935	1.4935	1.4890	1.4900	1.4900	173	414
19..	1.4855	1.4885	1.4850	1.4885	1.4885	123	461
20..	1.5000	1.5015	1.4990	1.4995	1.4995	286	293
21..	1.4970	1.4990	1.4930	1.4945	1.4945	361	447
22..	1.4990	1.4995	1.4960	1.4980	1.4980	114	392
25..	1.4770	1.4800	1.4770	1.4795B	1.4795	30	313
26..	1.4770	1.4770	1.4755	1.4760	1.4760	13	340
27..	1.4785	1.4785	1.4770	1.4780	1.4780	228	390
28..	1.4810	1.4810	1.4795	1.4810	1.4810	10	389
29..	1.4750	1.4775	1.4740	1.4765	1.4765	14	373

SEPTEMBER 1986 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4895	1.4900	1.4855	1.4765	1.4870	21	333
2..	1.4885	1.4910	1.4885	1.4895	1.4895	244	483
3..	1.4900	1.4915	1.4890	1.4900	1.4900	346	342
4..	1.4965	1.4995	1.4950	1.4995B	1.4995	65	304
5..	1.5025	1.5025	1.5000	1.5020	1.5020	70	303
8..	1.4940	1.4945	1.4905	1.4910A	1.4910	71	329
9..	1.4840	1.4855	1.4830	1.4830	1.4830	23	384
10..	...	...	1.4765A	...	1.4765	115	308
11..	1.4790	1.4790	1.4790	1.4790	1.4810	71	288
12..	...	...	...	1.4810	1.4625	...	126
15..	...	...	...	1.4625	1.4775	...	...

SINGAPORE BRITISH POUND FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	...	...	...	...	1.5210	...	...
2..	...	...	...	1.5210	1.5175	...	...
3..	...	...	...	1.5175	1.5280	...	...
4..	...	...	...	1.5280	1.5270	...	...
7..	...	...	...	1.5270	1.5255	...	...
8..	...	...	...	1.5255	1.5155	...	...
9..	...	...	...	1.5155	1.5140	...	...
10..	...	...	...	1.5140	1.5035	...	...
11..	...	...	...	1.5035	1.4965	...	...
14..	...	...	...	1.4965	1.4680	...	...
15..	...	...	...	1.4680	1.4720	...	...
16..	...	...	...	1.4720	1.4885	...	...
17..	...	...	...	1.4885	1.4900	...	...
18..	...	...	...	1.4900	1.4805	...	...
21..	...	...	...	1.4805	1.4750	...	...
22..	...	...	...	1.4750	1.4730	...	...
23..	...	...	...	1.4730	1.4700	...	...
24..	...	...	...	1.4700	1.4740	...	...
25..	...	...	...	1.4740	1.4710	...	...
28..	...	...	...	1.4710	1.4540	...	...
29..	...	...	...	1.4540	1.4645	...	...
30..	...	...	...	1.4645	1.4760	...	...
31..	...	...	...	1.4760	1.4740	...	...

DECEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	...	...	...	1.4740	1.4730	...	...
4..	...	...	...	1.4730	1.4600	...	...
5..	...	...	...	1.4600	1.4690	...	...
6..	...	...	...	1.4690	1.4660	...	...
7..	...	...	...	1.4660	1.4600	...	...
8..	...	...	...	1.4600	1.4605	...	...
11..	...	...	...	1.4605	1.4615	...	...
12..	...	...	...	1.4615	1.4685	...	...
13..	...	...	...	1.4685	1.4685	...	...
14..	...	...	...	1.4685	1.4730	...	...
15..	...	...	...	1.4730	1.4795	...	...
18..	...	...	...	1.4795	1.4785	...	...
19..	...	...	...	1.4785	1.4765	...	...
20..	...	...	...	1.4765	1.4875	...	2
21..	...	...	...	1.4875	1.4820	...	5
22..	...	...	...	1.4820	1.4850	...	4
25..	...	...	...	1.4850	1.4655	...	4
26..	...	...	...	1.4655	1.4615	...	4
27..	...	...	...	1.4615	1.4640	...	4
28..	...	...	...	1.4660B	1.4670	...	4
29..	...	...	...	1.4670	1.4620	...	4

DECEMBER 1986 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	...	...	...	1.4620	1.4720	...	4
2..	...	...	...	1.4720	1.4745	...	4
3..	...	...	...	1.4745	1.4745	...	7
4..	...	...	...	1.4745	1.4855	...	20
5..	1.4870	1.4875	1.4870	1.4870	1.4875	15	34
8..	1.4790	1.4800	1.4780	1.4780	1.4765	13	36
9..	1.4705	1.4705	1.4705	1.4705	1.4700	5	41
10..	1.4630	1.4630	1.4610A	...	1.4620	3	288
11..	1.4660	1.4670	1.4660	1.4670	1.4660	36	319
12..	1.4540	1.4545	1.4425	1.4480	1.4480	233	328
15..	1.4645	1.4735B	1.4635A	...	1.4710	220	437
16..	1.4670	1.4680	1.4640	...	1.4640	12	514
17..	1.4565	1.4600	1.4565	1.4600	1.4600	118	402
18..	1.4685	1.4685	1.4620	...	1.4650	354	609
19..	1.4615	1.4665	1.4615	...	1.4645	818	1389
22..	1.4570	1.4575	1.4540	1.4550	1.4550	53	1496
23..	1.4320	1.4355	1.4305	1.4325	1.4325	58	1581
24..	1.4345	1.4450	1.4340	1.4450	1.4450	62	1587
25..	1.4335	1.4335	1.4330	1.4330	1.4330	6	1488
26..	1.4185	1.4210	1.4170	1.4190	1.4190	92	1525
29..	1.4275	1.4315	1.4270A	1.4315	1.4295	53	1519
30..	1.4235	1.4290	1.4210	1.4280	1.4280	45	1546

SINGAPORE BRITISH POUND FUTURES PRICE
DECEMBER 1986 FUTURES CONTRACT
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4320	1.4335	1.4320	1.4320	1.4320	68	1531
2..	...	...	1.4280A	1.4320	1.4260	...	1532
3..	1.4230	1.4290B	1.4220	1.4290B	1.4290	83	1513
6..	1.4270	1.4270	1.4265A	1.4270	1.4270	10	1502
7..	1.4240	1.4255	1.4225	1.4240	1.4240	123	1499
8..	1.4190	1.4200	1.4155	1.4170	1.4170	21	1392
9..	1.4080	1.4150	1.4080	1.4150	1.4150	138	1384
10..	1.4110	1.4150	1.4110	1.4150B	1.4150	269	1535
13..	1.4195	1.4200	1.4175	1.4200	1.4200	49	1589
14..	1.4210	1.4230	1.4190	1.4210	1.4210	131	1574
15..	1.4245	1.4250	1.4235	1.4235	1.4235	245	1549
16..	1.4290	1.4325	1.4285	1.4285	1.4285	156	1547
17..	1.4170	1.4185	1.4155	1.4155	1.4155	141	1541
20..	1.4165	1.4170	1.4160	1.4170	1.4170	21	1533
21..	1.4240	1.4240	1.4210	1.4215	1.4215	145	1528
22..	1.4235	1.4245B	1.4235	1.4240	1.4240	74	1525
23..	1.4220	1.4235	1.4210	1.4210	1.4210	8	1503
24..	1.4150	1.4150	1.4080	1.4080	1.4080	30	1462
27..	1.4000	1.4030	1.3990	1.4000A	1.4000	63	1442
28..	1.4020	1.4050	1.4020	1.4040B	1.4040	236	1409
29..	1.4085	1.4085	1.4070	1.4070	1.4070	6	1407
30..	1.4000	1.4000	1.3970	1.3970	1.3970	194	1439
31..	1.3990	1.3990	1.3960A	1.3960A	1.3960	8	1395

DECEMBER 1986 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	1.4040	1.4075	1.4025	1.4075	1.4075	41	1373
4..	1.4055	1.4075	1.4045	1.4075	1.4075	179	1361
5..	1.4155	1.4220	1.4155	1.4190A	1.4190	78	1409
6..	1.4200	1.4255	1.4200	1.4200	1.4200	119	1364
7..	1.4190	1.4190	1.4175	1.4175	1.4175	22	1356
10..	1.4260	1.4325	1.4250	1.4320A	1.4320	356	1327
11..	1.4320	1.4350	1.4320	1.4330	1.4330	19	1333
12..	1.4350	1.4350	1.4245	1.4245	1.4245	274	1295
13..	1.4195	1.4205	1.4125	1.4135	1.4135	471	1349
14..	1.4190	1.4205B	1.4190	1.4195	1.4195	140	1329
17..	1.4220	1.4250	1.4220	1.4245	1.4245	101	1361
18..	1.4140	1.4185	1.4140	1.4150B	1.4150	48	1322
19..	1.4200	1.4200	1.4195	1.4195	1.4195	28	1346
20..	1.4140	1.4140	1.4075	1.4080	1.4080	61	1347
21..	1.4110	1.4110	1.4070	1.4090A	1.4090	34	1336
24..	1.4150	1.4150	1.4125	1.4140	1.4140	208	1312
25..	1.4095	1.4125B	1.4085	1.4120	1.4120	78	1287
26..	1.4420	1.4260B	1.4215	1.4255	1.4255	139	1411
27..	1.4280	1.4280	1.4235A	1.4240A	1.4240	43	1421
28..	1.4280	1.4345	1.4280	1.4330	1.4330	28	1426

DECEMBER 1986 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	1.4330	1.4330	1.4330	1.4330	1.4330	25	1422
2..	1.4340	1.4340	1.4295	1.4295	1.4295	17	1397
3..	1.4290	1.4290	1.4280	1.4280	1.4280	60	1312
4..	1.4300	1.4305B	1.4300	1.4300	1.4300	2	1311
5..	1.4275	1.4275	1.4245	1.4260B	1.4260	8	1309
8..	1.4205	1.4205	1.4200	1.4200	1.4200	40	1283
9..	...	...	...	1.4200	1.4230	...	1283
10..	...	...	...	1.4230	1.4245	...	1283
11..	...	...	...	1.4245	1.4245	...	1253
12..	...	...	...	1.4245	1.4285	...	1250
15..	...	1.4310B	...	1.4310B	1.4310	...	...

SINGAPORE BRITISH POUND FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	...	...	...	...	1.5080	...	...
2..	...	...	...	1.5080	1.5030	...	...
3..	...	...	...	1.5030	1.5160	...	...
4..	...	...	...	1.5160	1.5155	...	...
7..	...	...	...	1.5155	1.5140	...	...
8..	...	...	...	1.5140	1.5040	...	...
9..	...	...	...	1.5040	1.5020	...	...
10..	...	...	...	1.5020	1.4915	...	...
11..	...	...	...	1.4915	1.4840	...	...
14..	...	...	...	1.4840	1.4550	...	...
15..	...	...	...	1.4550	1.4590	...	...
16..	...	...	...	1.4590	1.4755	...	...
17..	...	...	...	1.4755	1.4765	...	...
18..	...	...	...	1.4765	1.4670	...	...
21..	...	...	...	1.4670	1.4615	...	...
22..	...	...	...	1.4615	1.4600	...	...
23..	...	...	...	1.4600	1.4575	...	...
24..	...	...	...	1.4575	1.4620	...	...
25..	...	...	...	1.4620	1.4585	...	...
28..	...	...	...	1.4585	1.4410	...	...
29..	...	...	...	1.4410	1.4515	...	...
30..	...	...	...	1.4515	1.4630	...	...
31..	...	...	...	1.4630	1.4610	...	...

MARCH 1987 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	...	...	...	1.4610	1.4600	...	...
4..	...	...	...	1.4600	1.4470	...	...
5..	...	...	...	1.4470	1.4555	...	...
6..	...	...	...	1.4555	1.4525	...	...
7..	...	...	...	1.4525	1.4465	...	...
8..	...	...	...	1.4465	1.4470	...	...
11..	...	...	...	1.4470	1.4480	...	...
12..	...	...	...	1.4480	1.4550	...	...
13..	...	...	...	1.4550	1.4550	...	...
14..	...	...	...	1.4550	1.4595	...	...
15..	...	...	...	1.4595	1.4675	...	...
18..	...	...	...	1.4675	1.4660	...	...
19..	...	...	...	1.4660	1.4640	...	...
20..	...	...	...	1.4640	1.4750	...	...
21..	...	...	...	1.4750	1.4690	...	...
22..	...	...	...	1.4690	1.4710	...	...
25..	...	...	...	1.4710	1.4505	...	...
26..	...	...	...	1.4505	1.4470	...	...
27..	...	...	...	1.4470	1.4500	...	...
28..	...	...	...	1.4500	1.4530	...	...
29..	...	...	...	1.4530	1.4495	...	...

MARCH 1987 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	...	...	...	1.4495	1.4590	...	...
2..	...	...	...	1.4590	1.4615	...	...
3..	...	...	...	1.4615	1.4615	...	...
4..	...	...	...	1.4615	1.4720	...	...
5..	...	...	...	1.4720	1.4740	...	...
8..	...	...	...	1.4740	1.4630	...	...
9..	...	...	...	1.4630	1.4570	...	...
10..	...	...	...	1.4570	1.4490	...	...
11..	...	...	...	1.4490	1.4525	...	...
12..	...	...	...	1.4525	1.4345	...	...
15..	...	...	...	1.4345	1.4575	...	...
16..	...	...	...	1.4575	1.4505	...	...
17..	...	...	...	1.4505	1.4460	...	...
18..	...	...	...	1.4460	1.4505	...	...
19..	...	...	...	1.4505	1.4495	...	...
22..	...	...	...	1.4495	1.4400	...	...
23..	...	...	...	1.4400	1.4170	...	2
24..	...	...	...	1.4170	1.4295	...	2
25..	...	...	...	1.4295	1.4175	...	2
26..	...	...	...	1.4175	1.4025	...	6
29..	...	...	...	1.4025	1.4130	...	6
30..	...	...	...	1.4130	1.4110	...	6

SINGAPORE BRITISH POUND FUTURES PRICE
MARCH 1987 FUTURES CONTRACT
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.4110	1.4160	...	6
2	...	...	...	1.4160	1.4100	...	6
3	...	...	...	1.4100	1.4120	...	6
6	...	...	...	1.4120	1.4100	...	6
7	...	...	...	1.4100	1.4070	...	6
8	...	...	...	1.4070	1.4005	...	6
9	...	...	...	1.4005	1.3975	...	6
10	...	...	...	1.3975	1.3970	...	6
13	...	...	...	1.3970	1.4025	...	6
14	...	...	...	1.4025	1.4035	...	6
15	...	...	...	1.4035	1.4055	...	6
16	...	...	...	1.4055	1.4105	...	12
17	...	...	...	1.4105	1.3975	...	12
20	...	...	...	1.3975	1.3985	...	6
21	...	...	...	1.3985	1.4040	...	6
22	...	...	...	1.4040	1.4070	...	6
23	...	...	...	1.4070	1.4040	...	6
24	...	...	...	1.4040	1.3905	...	6
27	...	...	...	1.3950	1.3825	...	10
28	...	...	...	1.3825	1.3865	...	10
29	...	...	...	1.3865	1.3895	...	10
30	...	...	...	1.3895	1.3795	...	10
31	...	...	...	1.3975	1.3780	...	10

MARCH 1987 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	...	...	...	1.3780	1.3895	...	10
4	...	...	...	1.3895	1.3905	...	10
5	...	...	...	1.3905	1.4020	...	10
6	...	...	...	1.4020	1.4045	...	10
7	...	...	...	1.4045	1.4010	...	11
10	...	...	...	1.4010	1.4155	...	11
11	...	...	...	1.4155	1.4170	...	10
12	...	...	...	1.4170	1.4085	...	10
13	...	...	...	1.4085	1.3960	...	10
14	...	...	...	1.3960	1.4020	...	10
17	...	...	...	1.4020	1.4070	...	10
18	...	...	...	1.4070	1.3975	...	10
19	...	...	...	1.3975	1.4020	...	10
20	...	...	...	1.4020	1.3905	...	10
21	...	...	...	1.3905	1.3910	...	10
24	1.3925	1.3925	1.3925	1.3925	1.3960	1	11
25	...	...	...	1.3960	1.3940	...	10
26	...	...	...	1.3940	1.4080	...	10
27	...	...	...	1.4080	1.4060	...	10
28	...	1.4085B	...	1.4060	1.4150	...	10

MARCH 1987 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.4150	1.4150	...	10
2	...	...	...	1.4150	1.4115	...	10
3	1.4105	1.4105	1.4105	1.4105	1.4095	1	12
4	...	...	...	1.4095	1.4115	...	12
5	...	...	1.4095A	1.4115	1.4075	...	12
8	1.4025	1.4050	1.4025	1.4050	1.4050	11	21
9	1.4045	1.4055B	1.4045	1.4045	1.4045	6	17
10	1.4060	1.4060	1.4060	1.4060	1.4060	4	21
11	...	1.4080B	...	1.4060	1.4060	...	51
12	...	1.4100B	...	1.4060	1.4100	...	46
15	1.4145	1.4145	1.4145	1.4145	1.4145	5	68
16	1.4175	1.4185	1.4175	1.4175	1.4175	256	238
17	1.4115	1.4115	1.4110	1.4110	1.4110	177	383
18	1.4130	1.4130	1.4110	1.4120	1.4120	351	404
19	1.4185	1.4185	1.4155A	1.4155B	1.4155	41	404
22	1.4220	1.4300	1.4220	1.4300	1.4300	66	221
23	1.4280	1.4280	1.4280	1.4280	1.4280	20	209
24	...	1.4420B	...	1.4420	1.4420	...	213
25	Closed						
26	...	...	...	1.4420	1.4470	...	213
29	...	...	1.4460A	1.4470	1.4455	...	217
30	...	1.4520B	...	1.4520B	1.4520	...	222
31	...	...	...	1.4520	1.4620	...	222

SINGAPORE BRITISH POUND FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16	...	...	...	...	1.4380	...	...
17	...	...	...	1.4380	1.4330	...	...
18	...	...	...	1.4330	1.4375	...	...
19	...	...	...	1.4375	1.4365	...	...
22	...	...	...	1.4365	1.4270	...	...
23	...	...	...	1.4270	1.4015	...	...
24	...	...	...	1.4015	1.4160	...	...
25	...	...	...	1.4160	1.4040	...	...
26	...	...	...	1.4040	1.3880	...	...
29	...	...	...	1.3880	1.3985	...	...
30	...	...	...	1.3985	1.3960	...	...

JUNE 1987 FUTURES CONTRACT IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.3960	1.4010	...	...
2	...	...	...	1.4010	1.3950	...	...
3	...	...	...	1.3950	1.3970	...	...
6	...	...	...	1.3970	1.3950	...	...
7	...	...	...	1.3950	1.3910	...	...
8	...	...	...	1.3910	1.3840	...	...
9	...	...	...	1.3840	1.3810	...	...
10	...	...	...	1.3810	1.3800	...	...
13	...	...	...	1.3800	1.3860	...	...
14	...	...	...	1.3860	1.3870	...	...
15	...	...	...	1.3870	1.3890	...	...
16	...	...	...	1.3890	1.3940	...	...
17	...	...	...	1.3940	1.3810	...	...
20	...	...	...	1.3810	1.3820	...	...
21	...	...	...	1.3820	1.3870	...	...
22	...	...	...	1.3870	1.3900	...	...
23	...	...	...	1.3900	1.3880	...	...
24	...	...	...	1.3880	1.3745	...	...
27	...	...	...	1.3745	1.3665	...	...
28	...	...	...	1.3665	1.3705	...	...
29	...	...	...	1.3705	1.3735	...	...
30	...	...	...	1.3735	1.3635	...	...
31	...	...	...	1.3635	1.3610	...	...

JUNE 1987 FUTURS CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	...	...	...	1.3610	1.3725	...	...
4	...	...	...	1.3725	1.3745	...	...
5	...	...	...	1.3745	1.3860	...	...
6	...	...	...	1.3860	1.3885	...	...
7	...	...	...	1.3885	1.3860	...	...
10	...	...	...	1.3860	1.4005	...	...
11	...	...	...	1.4005	1.4020	...	...
12	...	...	...	1.4020	1.3935	...	...
13	...	...	...	1.3935	1.3805	...	...
14	...	...	...	1.3805	1.3845	...	...
17	...	...	...	1.3845	1.3895	...	...
18	...	...	...	1.3895	1.3800	...	...
19	...	...	...	1.3800	1.3850	...	...
20	...	...	...	1.3850	1.3735	...	...
21	...	...	...	1.3735	1.3735	...	...
24	...	...	...	1.3735	1.3785	...	...
25	...	...	...	1.3785	1.3765	...	...
26	...	...	...	1.3765	1.3900	...	...
27	...	...	...	1.3900	1.3885	...	...
28	...	...	...	1.3885	1.3975	...	...

SINGAPORE BRITISH POUND FUTURES PRICE
JUNE 1987 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.3975	1.3970	...	...
2	...	...	...	1.3970	1.3935	...	...
3	...	...	...	1.3935	1.3905	...	...
4	...	...	...	1.3905	1.3935	...	...
5	...	...	...	1.3935	1.3895	...	...
8	...	...	...	1.3895	1.3865	...	...
9	...	...	...	1.3865	1.3860	...	...
10	...	...	...	1.3860	1.3875	...	...
11	...	...	...	1.3875	1.3875	...	...
12	...	...	...	1.3875	1.3920	...	...
15	...	...	...	1.3920	1.3965	...	...
16	...	...	...	1.3965	1.4005	...	...
17	...	...	...	1.4005	1.3940	...	...
18	...	...	...	1.3940	1.3950	...	...
19	...	...	...	1.3950	1.3985	...	...
22	...	...	...	1.3985	1.4125	...	...
23	...	...	...	1.4125	1.4105	...	...
24	...	...	...	1.4105	1.4245	...	...
25	Closed						
26	...	...	...	1.4245	1.4295	...	...
29	...	...	...	1.4295	1.4280	...	...
30	...	...	...	1.4280	1.4345	...	...
31	...	...	...	1.4345	1.4445	...	...

CANADIAN DOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	.7110	.7121	.7104	.7104@.7105	.7105 (1.4074)	2038	13701
3	.7101	.7116	.7060	.7074A@.7060	.7067 (1.4150)	4134	15006
6	.7080	.7102	.7069	.7096@.7102	.7100 (1.4084)	3325	15415
7	.7090	.7151	.7089	.7129@.7131	.7130 (1.4025)	8586	13430
8	.7131@.7132	.7132	.7105	.7111@.7109	.7110 (1.4064)	4386	13300
9	.7110@.7108	.7167	.7108	.7167@.7163	.7165 (1.3956)	7104	12019
10	.7141@.7150	.7188	.7141	.7152@.7147	.7150 (1.3986)	5760	11365
13	.7145	.7145	.7103	.7106@.7108	.7107 (1.4070)	4825	11886
14	.7112@.7111	.7112	.7079	.7080@.7084	.7082 (1.4120)	5772	12857
15	.7086@.7085	.7099	.7050	.7070@.7072	.7071 (1.4142)	7381	14185
16	.7105@.7110	.7130	.7082	.7089@.7086	.7087 (1.4110)	4886	13689
17	.7110@.7112	.7118	.7097	.7114@.7115	.7114 (1.4056)	2342	13075
20	.7107@.7110	.7118	.7092	.7102@.7104	.7103 (1.4078)	3361	13059
21	.7100@.7101	.7101	.7082	.7085@.7086	.7086 (1.4112)	1824	13111
22	.7084	.7107	.7079	.7100@.7098	.7099 (1.4086)	1959	13078
23	.7101	.7103	.7085	.7089@.7087	.7088 (1.4108)	2000	13257
24	.7064@.7065	.7077	.7043	.7048@.7046	.7047 (1.4190)	4310	15156
27	.7061@.7063	.7066	.7015	.7015@.7020	.7018 (1.4249)	4202	16329
28	.7020@.7025	.7040	.7003	.7013@.7011	.7012 (1.4261)	3655	16338
29	.7030@.7028	.7048	.7018	.7037@.7039	.7038 (1.4208)	3544	16278
30	.7024@.7023	.7038	.7000	.7012@.7011	.7012 (1.4261)	4108	17043
31	.6995@.6991	.7015	.6985	.7003@.7000	.7002 (1.4281)	2753	16946

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.6970@.6967	.6970	.6935	.6944@.6947	.6946 (1.4396)	2866	16958
4	.6917@.6915	.6944	.6898	.6900@.6903	.6902 (1.4488)	5707	16404
5	.6924@.6926	.7020	.6911	.7019@.7015	.7017 (1.4251)	8070	16310
6	.7035@.7038	.7097	.7034	.7091@.7094	.7092 (1.4100)	10134	13773
7	.7085@.7089	.7095	.7067	.7082@.7083	.7083 (1.4118)	4049	13042
10	.7089	.7138	.7084	.7128@.7132	.7130 (1.4025)	6845	12396
11	.7128@.7122	.7165	.7109	.7114@.7117	.7116 (1.4052)	6502	12386
12	.7125@.7122	.7137	.7116	.7124@.7123	.7123 (1.4039)	3167	12232
13	.7099	.7127	.7095	.7122@.7124	.7123 (1.4039)	4244	11412
14	.7148@.7152	.7157	.7125	.7151@.7149	.7150 (1.3986)	3263	11180
17	Exchange Closed: President's Day						
18	.7130@.7135	.7147	.7130	.7136A@.7134	.7135 (1.4015)	2277	10779
19	.7135@.7136	.7176	.7124	.7160@.7159	.7159 (1.3968)	5287	10319
20	.7163	.7187	.7157	.7158@.7159	.7159 (1.3968)	2468	10370
21	.7162@.7164	.7186	.7162	.7178@.7180	.7179 (1.3929)	2564	10127
24	.7193@.7192	.7200	.7180	.7184@.7182	.7183 (1.3921)	2988	10118
25	.7182	.7182	.7141	.7149@.7151	.7150 (1.3986)	3232	9869
26	.7151	.7163	.7133	.7146@.7147	.7147 (1.3991)	2212	9569
27	.7100@.7103	.7103	.7025	.7026@.7027	.7027 (1.4230)	5749	10120
28	.6990	.7028	.6938	.7010@.7007	.7009 (1.4267)	5513	10417

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.6998@.6996	.7013	.6990	.6998@.6997	.6998 (1.4289)	2312	10545
4	.6978	.7060	.6978	.7058@.7054	.7056 (1.4172)	5382	9468
5	.7052@.7053	.7091B	.7033	.7048@.7044	.7046 (1.4192)	5008	8213
6	.7045	.7078	.7043	.7055@.7060	.7057 (1.4170)	2682	7439
7	.7074	.7130	.7068	.7119@.7118	.7118 (1.4048)	2551	6639
10	.7148	.7164	.7130	.7153B@.7156	.7156 (1.3974)	1307	6223
11	.7145	.7148	.7132	.7139@.7144B	.7142 (1.4001)	912	5922
12	.7168	.7171	.7141A	.7154	.7148 (1.3989)	773	5570
13	.7163	.7178	.7147	.7154A@.7150	.7152 (1.3982)	778	5165
14	.7168	.7208	.7159	.7182@.7194	.7191 (1.3906)	894	4723
17	.7212	.7220	.7204	.7206	.7206 (1.3877)	530	4439
18	....	....	....	....	....	114	....
19	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	.7100	.7100	.7089A	.7089A	.7088 (1.4108)	2	845
3	.7095	.7100	.7068	.7069	.7051 (1.4182)	27	848
6	.7054	.7072B	.7051	.7063	.7076 (1.4132)	249	952
7	.7075	.7135	.7075	.7106A	.7106 (1.4072)	97	934
8	.7086	.7089B	.7081	.7084	.7084 (1.4116)	35	946
9	.7093	.7144	.7092	.7144	.7139 (1.4007)	97	963
10	.7135	.7160B	.7122	.7123	.7123 (1.4039)	67	968
13	.7110	.7110	.7082A	.7083	.7080 (1.4124)	123	1056
14	.7075	.7081B	.7050	.7057B	.7053 (1.4178)	76	1112
15	.7058	.7070	.7015	.7040B	.7041 (1.4202)	114	1144
16	.7076	.7095	.7056A	.7062B	.7058 (1.4168)	223	1236
17	.7081@.7078	.7090	.7072A	.7087@.7086	.7084 (1.4116)	94	1214
20	.7079	.7089	.7064	.7075	.7074 (1.4136)	33	1222
21	.7070	.7070	.7052	.7055	.7056 (1.4172)	20	1222
22	.7064	.7072B	.7060	.7070	.7069 (1.4146)	10	1222
23	.7072	.7072	.7054A	.7057	.7058 (1.4168)	88	1295
24	.7041	.7041	.7010	.7014A@.7013	.7014 (1.4257)	175	1331

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
27	.7028	.7029	.6980	.6980	.6983 (1.4320)	216	1398
28	.6992	.7000B	.6965	.6976	.6975 (1.4336)	75	1410
29	.6990	.7012	.6980	.7000A@.6999	.7002 (1.4281)	205	1416
30	.6996	.6997	.6963A	.6974	.6974 (1.4338)	131	1470
31	.6950	.6974	.6946	.6960	.6962 (1.4363)	140	1469

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.6926@.6923	.6926	.6890	.6897B	.6899 (1.4494)	315	1585
4	.6859@.6860	.6890B	.6845	.6851@.6850	.6853 (1.4592)	251	1651
5	.6877@.6879	.6975	.6868	.6968B@.6970	.6971 (1.4345)	526	1688
6	.6980@.6995	.7048	.6980	.7048	.7046 (1.4192)	448	1626
7	.7042@.7044	.7044	.7015	.7028	.7034 (1.4216)	317	1552
10	.7032@.7040	.7088	.7032	.7080B	.7080 (1.4124)	251	1564
11	.7078	.7113	.7058	.7062	.7065 (1.4154)	388	1706
12	.7065	.7084	.7064	.7071	.7071 (1.4142)	128	1715
13	.7041	.7068	.7038	.7068	.7063 (1.4158)	634	1868
14	.7075	.7096	.7068A	.7092@.7088	.7090 (1.4104)	488	1942
17	Exchange Closed: President's Day						
18	.7073	.7088	.7072	.7073@.7072	.7076 (1.4132)	254	2022
19	.7073	.7115	.7065	.7102@.7101A	.7100 (1.4084)	512	2156
20	.7103@.7105	.7123	.7100	.7101@.7100	.7100 (1.4084)	341	2132
21	.7105@.7109	.7130	.7105	.7127	.7124 (1.4037)	642	2321
24	.7140	.7145	.7127	.7134	.7131 (1.4023)	325	2455
25	.7135	.7135	.7088	.7095	.7096 (1.4092)	640	2590
26	.7092	.7109	.7073	.7092@.7093	.7092 (1.4100)	399	2647
27	.7040	.7042	.6955	.6959@.6957	.6966 (1.4355)	1959	3000
28	.6905	.6974	.6865	.6939@.6935	.6940 (1.4409)	2453	3833

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.6923	.6943	.6920	.6927@.6928	.6928 (1.4434)	1548	4200
4	.6905	.6995	.6905	.6990@.6987	.6987 (1.4312)	2655	5203
5	.6980	.7022	.6969	.6978@.6980	.6976 (1.4334)	4392	7579
6	.6973@.6970	.7005	.6970	.6986@.6988	.6987 (1.4312)	2148	8743
7	.6999	.7064	.6995	.7050@.7046	.7050 (1.4184)	2075	9020
10	.7070@.7067	.7103	.7067	.7096@.7094	.7093 (1.4098)	5027	7743
11	.7080@.7079	.7086	.7069	.7077@.7080	.7079 (1.4126)	2242	7984
12	.7108@.7107	.7109	.7079	.7087@.7086	.7086 (1.4112)	2631	8521
13	.7100@.7098	.7115	.7087	.7097@.7092	.7094 (1.4096)	2625	8385
14	.7102	.7155	.7097	.7133@.7136	.7134 (1.4017)	6364	8189
17	.7151@.7153	.7170	.7137	.7161@.7158	.7159 (1.3968)	5240	8151
18	.7132@.7134	.7163	.7131	.7147@.7152	.7150 (1.3986)	3087	8900
19	.7152	.7156	.7140	.7142@.7140	.7141 (1.4003)	1314	8767
20	.7119	.7125	.7097	.7104@.7102	.7103 (1.4078)	2107	8416
21	.7085@.7086	.7117	.7077	.7106@.7105	.7105 (1.4074)	2675	8369
24	.7106@.7105	.7106	.7075	.7079@.7078	.7079 (1.4126)	1881	8218
25	.7062@.7063	.7087	.7058	.7073@.7076	.7075 (1.4134)	2061	8444
26	.7067	.7082	.7054	.7075@.7076	.7075 (1.4134)	1649	8083
27	.7109@.7112	.7123	.7094	.7123@.7121	.7122 (1.4040)	2138	8202
28	Exchange Closed: Good Friday						
31	.7098@.7100	.7116	.7085	.7111@.7114	.7113 (1.4058)	1449	8247

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7133@.7135	.7151	.7128	.7144@.7143	.7143 (1.3999)	3156	8569
2	.7140	.7146	.7120	.7143@.7144	.7143 (1.3999)	1868	8702
3	.7138@.7136	.7140	.7126	.7135@.7133	.7134 (1.4017)	1523	8593
4	.7162@.7155	.7193	.7143	.7174@.7177	.7175 (1.3937)	4669	9980
7	.7175	.7202	.7170	.7195@.7199	.7197 (1.3894)	6245	11297
8	.7182@.7184	.7203	.7175	.7191@.7193	.7192 (1.3904)	3841	11407
9	.7205@.7206	.7209	.7194	.7203@.7199	.7201 (1.3886)	2985	12128
10	.7180@.7178	.7184	.7145	.7164@.7167	.7166 (1.3954)	5861	10231
11	.7163	.7164	.7129	.7158@.7160	.7159 (1.3968)	4690	9361
14	.7116@.7113	.7119	.7094	.7100@.7103	.7102 (1.4080)	6004	9319
15	.7119@.7116	.7150	.7109	.7143@.7145	.7144 (1.3997)	3219	9317
16	.7168	.7175	.7151	.7153@.7152	.7152 (1.3982)	1334	9233
17	.7162@.7161	.7162	.7145	.7150	.7150 (1.3986)	1317	9246
18	.7177@.7179	.7191	.7169	.7180@.7183	.7181 (1.3925)	2378	9573
21	.7172@.7173	.7198	.7170	.7192@.7189	.7190 (1.3908)	1619	10019
22	.7183@.7181	.7183	.7156	.7162@.7165	.7164 (1.3958)	2274	9852
23	.7151@.7149	.7160	.7135	.7152@.7153	.7153 (1.3980)	1878	9629
24	.7192@.7191	.7194	.7179	.7185@.7186	.7185 (1.3917)	1935	9821
25	.7184	.7231	.7182	.7218@.7220	.7219 (1.3852)	4898	11041
28	.7225@.7227	.7244	.7220	.7240@.7238	.7239 (1.3814)	3312	11286
29	.7225@.7224	.7240	.7212	.7229@.7228	.7229 (1.3833)	2618	11116
30	.7231@.7235	.7265	.7231	.7244@.7246	.7245 (1.3802)	3177	11438

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7237@.7238	.7245	.7212	.7228@.7230	.7229 (1.3833)	2643	10948
2	.7227@.7228	.7253	.7227	.7233@.7231	.7232 (1.3827)	2027	10884
5	.7260	.7270	.7253	.7256@.7254	.7255 (1.3783)	1267	11019
6	.7243@.7241	.7249	.7230	.7245@.7249	.7247 (1.3798)	2654	10986
7	.7237	.7240	.7216	.7220@.7222	.7221 (1.3848)	2255	11037
8	.7226@.7227	.7250	.7226	.7242@.7240	.7241 (1.3810)	2111	11107

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
9	.7236	.7240	.7222	.7225@.7230	.7228 (1.3835)	2112	11121
12	.7235@.7236	.7246	.7227	.7241@.7239A	.7240 (1.3812)	1476	11134
13	.7245@.7246	.7248	.7233	.7240@.7238	.7239 (1.3814)	1847	10866
14	.7241	.7262	.7241	.7247A@.7245	.7246 (1.3800)	2642	11210
15	.7276	.7276	.7254	.7262@.7261	.7261 (1.3772)	1906	11365
16	.7258@.7257	.7265	.7251	.7254@.7255	.7255 (1.3783)	1233	11258
19	.7264@.7259	.7267	.7250	.7264@.7262	.7263 (1.3768)	1890	11520
20	.7262	.7300	.7246	.7297@.7296	.7296 (1.3706)	5555	12146
21	.7309@.7310	.7317	.7299	.7306@.7305	.7305 (1.3689)	2916	12251
22	.7323@.7326	.7328	.7313	.7313@.7315	.7314 (1.3672)	2554	12269
23	.7307	.7314	.7297	.7308@.7307	.7308 (1.3683)	1693	12248
26	Exchange Closed: Memorial Day						
27	.7285@.7284	.7289	.7258	.7258@.7261	.7260 (1.3774)	4543	11305
28	.7241@.7238	.7273	.7232	.7259@.7260	.7259 (1.3776)	5123	10072
29	.7258@.7257	.7267	.7250	.7253@.7255	.7254 (1.3785)	2526	9648
30	.7243@.7242	.7256	.7225	.7235@.7225	.7230 (1.3831)	2536	9085

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.7198	.7217	.7164	.7170@.7172	.7171 (1.3945)	5073	8682
3	.7205@.7200	.7205	.7165	.7168@.7167	.7168 (1.3950)	4168	7684
4	.7172	.7188	.7157	.7175@.7174	.7174 (1.3939)	2482	7390
5	.7174@.7177	.7185	.7155	.7165@.7164	.7165 (1.3956)	1448	7112
6	.7153	.7175	.7143	.7158@.7157	.7158 (1.3970)	809	6992
9	.7166	.7188	.7166	.7187	.7188 (1.3912)	682	6694
10	.7195	.7213	.7191	.7203@.7204	.7203 (1.3883)	973	6248
11	.7202	.7204	.7193	.7199	.7199 (1.3890)	448	6042
12	.7209	.7217	.7204	.7212	.7214 (1.3861)	509	5753
13	.7216@.7218	.7235	.7212	.7234	.7232 (1.3827)	1244	5033
16	.7225@.7226	.7229	.7211	.7219B@.7220	.7220 (1.3850)	290	4766
17	....	....	....	....	....	3	....
18	....	....	....	....	....	....	....
26	.7257	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	.7095	.7095	.7085A	.7095	.7071 (1.4142)	2	200
3	....	....	.7040A	.7071N	.7030 (1.4224)	....	200
6	.7040	.7048	.7040	.7048	.7052 (1.4180)	7	201
7	.7084	.7087B	.7077A	.7082	.7080 (1.4124)	7	207
8	.7070	.7070	.7056A	.7062	.7058 (1.4168)	6	209
9	.7064	.7118	.7064	.7115@.7110A	.7113 (1.4058)	7	210
10	.7120	.7130B	.7090A	.7102	.7099 (1.4086)	38	217
13	.7060	.7064	.7060	.7064	.7053 (1.4178)	7	219
14	.7047	.7054	.7021	.7025B	.7026 (1.4232)	10	227
15	.7040	.7045B	.6996A	.7010	.7014 (1.4257)	24	240
16	.7070	.7070	.7028A	.7034	.7030 (1.4224)	72	309
17	.7056	.7061	.7056	.7061	.7056 (1.4172)	4	313
20	.7060	.7061B	.7040A	.7050	.7046 (1.4192)	7	311
21	.7029	.7029	.7028A	.7029	.7026 (1.4232)	1	297
22	....	.7040B	....	.7026N	.7039 (1.4206)	....	297
23	.7040	.7040	.7030	.7030	.7027 (1.4230)	6	296
24	.7010	.7010	.6981	.6986	.6983 (1.4320)	28	319
27	.6995	.6995	.6950	.6950	.6950 (1.4388)	19	322
28	.6958	.6960B	.6935	.6947	.6942 (1.4405)	42	317
29	.6970	.6975	.6970	.6975	.6968 (1.4351)	7	313
30	.6968	.6969B	.6932A	.6936	.6940 (1.4409)	13	324
31	.6925	.6934	.6920	.6920	.6928 (1.4434)	12	326

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.6880	.6890	.6855A	.6880	.6865 (1.4566)	113	327
4	.6825	.6850B	.6809	.6809	.6815 (1.4673)	45	338
5	.6850	.6935	.6825	.6925	.6936 (1.4417)	30	343
6	.6960@.6965	.7000	.6960	.7000	.7009 (1.4267)	29	340
7	.6985@.6982	.6991B	.6982	.6982	.6993 (1.4300)	2	339
10	.7015	.7042	.7015	.7042	.7042 (1.4200)	19	328
11	.7050	.7070	.7020A	.7020B@.7025	.7028 (1.4228)	189	449
12	.7035	.7045B	.7011	.7040	.7034 (1.4216)	13	455
13	.7009	.7032B	.7000	.7032B	.7018 (1.4249)	102	543
14	.7040	.7041	.7033A	.7040	.7045 (1.4194)	10	546
17	Exchange Closed: President's Day						
18	.7035	.7045	.7035	.7045	.7035 (1.4214)	4	545
19	.7047	.7072	.7047	.7059	.7062 (1.4160)	51	552
20	.7080	.7083	.7065	.7068	.7062 (1.4160)	13	552
21	.7095	.7095	.7075A	.7092	.7088 (1.4108)	19	551
24	.7120	.7120	.7099	.7099	.7100 (1.4084)	16	542
25	.7100	.7100	.7058	.7060	.7062 (1.4160)	48	545
26	.7059	.7074	.7042A	.7064	.7063 (1.4158)	68	536
27	.6990	.6990	.6930	.6945@.6330	.6926 (1.4438)	51	549
28	.6855	.6920	.6855	.6907	.6895 (1.4503)	47	542

CANADIAN DOLLAR FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.6890	.6900	.6870	.6877	.6883 (1.4528)	63	573
4	.6891	.6950	.6882A	.6950	.6941 (1.4407)	139	675
5	.6947	.6971	.6930	.6945	.6930 (1.4430)	42	672
6	.6955	.6960	.6926	.6943A	.6941 (1.4407)	15	672
7	.6982	.7012	.6982	.7012	.7012 (1.4261)	48	704
10	.7059	.7070	.7040	.7057	.7061 (1.4162)	70	716
11	.7034	.7055	.7030	.7045A	.7045 (1.4194)	42	723
12	.7061	.7080	.7040	.7046	.7053 (1.4178)	62	760
13	.7075	.7086	.7065	.7070	.7064 (1.4156)	112	801
14	.7064	.7123	.7064	.7110	.7104 (1.4076)	142	865
17	.7118	.7148	.7116	.7130	.7132 (1.4021)	132	941
18	.7100	.7132B	.7100	.7124	.7123 (1.4039)	18	938
19	.7122	.7123	.7112	.7121	.7109 (1.4066)	138	1003
20	.7080	.7085	.7067	.7070	.7068 (1.4148)	130	1068
21	.7050@.7045	.7077	.7043	.7077	.7068 (1.4148)	55	1077
24	.7069	.7069	.7040	.7045A@.7040	.7042 (1.4200)	12	1082
25	.7025	.7050	.7020	.7045	.7035 (1.4214)	37	1083
26	.7025	.7036	.7020	.7032	.7030 (1.4224)	68	1075
27	.7055	.7077B	.7051	.7077B	.7077 (1.4130)	48	1071
28	Exchange Closed: Good Friday						
31	.7053	.7069	.7050	.7067	.7070 (1.4144)	48	1083

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7095	.7109	.7091A	.7100	.7103 (1.4078)	70	1077
2	.7108	.7108	.7089	.7098	.7103 (1.4078)	43	1078
3	.7090	.7095	.7089	.7091A	.7094 (1.4096)	11	1078
4	.7115	.7140	.7110A	.7136	.7136 (1.4013)	65	1051
7	.7142	.7160	.7140	.7155@.7159	.7159 (1.3968)	85	1048
8	.7145	.7165	.7145	.7153A	.7154 (1.3978)	35	1039
9	.7160	.7172	.7160	.7164	.7165 (1.3956)	19	1034
10	.7150	.7150	.7121	.7127B	.7127 (1.4031)	43	1033
11	.7122	.7122	.7090	.7122	.7117 (1.4050)	142	1106
14	.7080	.7080	.7052	.7055@.7060	.7058 (1.4168)	101	1113
15	.7070	.7110	.7070	.7100A	.7102 (1.4080)	46	1132
16	.7125	.7128	.7108	.7108	.7109 (1.4066)	79	1183
17	.7105	.7113	.7105	.7105	.7107 (1.4070)	22	1186
18	.7137	.7148	.7132	.7138@.7142	.7140 (1.4005)	36	1188
21	.7134	.7153	.7132	.7149	.7149 (1.3987)	41	1190
22	.7133	.7133	.7119	.7125B@.7126	.7123 (1.4039)	66	1194
23	.7114	.7118	.7099A	.7103	.7112 (1.4060)	102	1220
24	.7148	.7154	.7144	.7147	.7145 (1.3995)	234	1283
25	.7144	.7200	.7144	.7185	.7181 (1.3925)	322	1353
28	.7195	.7208	.7181A	.7203	.7202 (1.3885)	534	1608
29	.7189	.7203	.7179	.7194B@.7190	.7192 (1.3904)	131	1552
30	.7199	.7230	.7199	.7206	.7209 (1.3871)	141	1574

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7204	.7207	.7179	.7196	.7193 (1.3902)	161	1559
2	.7198	.7220	.7192	.7200	.7197 (1.3894)	70	1563
5	.7221	.7236	.7221	.7223	.7222 (1.3846)	125	1599
6	.7208	.7217	.7199	.7216	.7215 (1.3860)	505	1914
7	.7200	.7203	.7180	.7187	.7189 (1.3910)	169	1953
8	.7192	.7215	.7192	.7211	.7211 (1.3867)	91	1943
9	.7210	.7210	.7191	.7193B@.7191	.7196 (1.3896)	608	2004
12	.7203	.7214	.7196	.7211A	.7208 (1.3873)	200	2026
13	.7213	.7215	.7199	.7209@.7207	.7207 (1.3875)	176	2035
14	.7213@.7214	.7230	.7212	.7216	.7215 (1.3860)	326	2003
15	.7250@.7248	.7250	.7225	.7235	.7232 (1.3827)	355	2094
16	.7228	.7238	.7221	.7228	.7227 (1.3837)	111	2112
19	.7231@.7229	.7239	.7226	.7239@.7237A	.7236 (1.3819)	77	2139
20	.7236	.7273	.7223	.7268@.7272	.7270 (1.3755)	731	2227
21	.7280@.7286	.7292	.7274	.7282	.7280 (1.3736)	959	2643
22	.7302	.7305	.7294	.7294	.7292 (1.3713)	639	2771
23	.7285	.7293	.7275	.7287	.7286 (1.3724)	909	3013
26	Exchange Closed: Memorial Day						
27	.7260@.7262	.7265	.7233	.7236@.7237B	.7235 (1.3821)	1808	4082
28	.7213	.7243	.7205	.7233@.7234	.7233 (1.3825)	1285	4165
29	.7234	.7241	.7225	.7229A@.7226	.7228 (1.3835)	1070	4611
30	.7215	.7231	.7198	.7203@.7198	.7203 (1.3883)	1173	4713

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.7168@.7169	.7186	.7125	.7133@.7136	.7137 (1.4011)	2907	4343
3	.7172@.7169	.7172	.7128	.7132@.7133	.7133 (1.4019)	3048	4808
4	.7140	.7156	.7125	.7143@.7145	.7141 (1.4003)	1423	4748
5	.7144	.7153	.7125	.7129	.7130 (1.4025)	1223	4927
6	.7127@.7126	.7143	.7109	.7120@.7123	.7122 (1.4040)	1368	5193
9	.7133@.7135	.7156	.7131	.7153@.7155	.7154 (1.3978)	2451	5255
10	.7162@.7160	.7180	.7160	.7173@.7175	.7174 (1.3939)	1613	5415
11	.7172@.7169	.7174	.7162	.7170@.7171	.7170 (1.3947)	1270	5622
12	.7180	.7191	.7177	.7187@.7184	.7186 (1.3915)	1218	5868
13	.7184@.7183	.7209	.7183	.7207@.7204A	.7205 (1.3879)	2352	6170
16	.7199@.7201	.7203	.7182	.7185@.7183	.7184 (1.3919)	1583	6160
17	.7176@.7175	.7182	.7154	.7161@.7162	.7162 (1.3962)	1970	6184

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
18	.7170@.7172	.7175	.7146	.7152@.7150	.7151 (1.3984)	1251	6199
19	.7144	.7150	.7132	.7142@.7140	.7141 (1.4003)	1030	6218
20	.7167@.7166	.7184	.7156	.7173@.7175	.7174 (1.3939)	1353	6283
23	.7178@.7180	.7189	.7167	.7184@.7189	.7186 (1.3915)	2078	6524
24	.7192@.7194	.7194	.7180	.7190@.7189	.7189 (1.3910)	1101	6675
25	.7193	.7195	.7182	.7184@.7182	.7183 (1.3921)	1357	6715
26	.7166@.7165	.7170	.7136	.7139@.7140	.7140 (1.4005)	4218	7446
27	.7165@.7159	.7181	.7158	.7178@.7181	.7179 (1.3929)	1490	7612
30	.7179@.7178	.7198	.7173	.7197@.7192	.7194 (1.3900)	1864	7381

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7236@.7233	.7243	.7216	.7243@.7235	.7239 (1.3814)	3749	7483
2	.7226@.7225	.7244	.7223A	.7235@.7237B	.7236 (1.3819)	2443	7964
3	.7241@.7243	.7243	.7225	.7228@.7231	.7230 (1.3831)	644	8161
4	Exchange Closed; Independence Day						
7	.7231	.7235	.7214	.7217@.7216	.7217 (1.3856)	1527	8337
8	.7232@.7231	.7233	.7210	.7219@.7221	.7220 (1.3850)	1115	8264
9	.7214@.7215	.7220	.7207	.7219@.7218	.7219 (1.3852)	1116	8322
10	.7236@.7237	.7242	.7226	.7235@.7236	.7235 (1.3821)	1336	8595
11	.7237	.7238	.7231	.7232@.7238	.7235 (1.3821)	919	8529
14	.7244@.7243	.7247	.7239	.7247@.7245	.7246 (1.3800)	908	8894
15	.7261@.7262	.7268	.7254	.7258@.7260	.7259 (1.3776)	1451	9090
16	.7254	.7258	.7236	.7254@.7253	.7254 (1.3785)	1675	8933
17	.7250	.7255	.7246	.7250@.7251	.7251 (1.3791)	503	8961
18	.7236@.7233	.7255	.7229	.7251@.7252	.7251 (1.3791)	1284	8882
21	.7247@.7245	.7252	.7233	.7234@.7235	.7235 (1.3821)	961	9004
22	.7229	.7229	.7192	.7192@.7193	.7193 (1.3902)	4516	9527
23	.7180@.7178	.7183	.7164	.7175@.7174	.7175 (1.3937)	3837	10066
24	.7180	.7188	.7170	.7177	.7177 (1.3933)	1493	10221
25	.7187@.7186	.7193	.7178	.7189@.7190	.7189 (1.3910)	1019	10371
28	.7185@.7184	.7189	.7172	.7174@.7176	.7175 (1.3937)	2097	10618
29	.7183@.7186	.7204	.7174	.7194@.7195	.7194 (1.3900)	2947	10851
30	.7200	.7218	.7198	.7205@.7207	.7206 (1.3877)	1926	10667
31	.7225@.7226	.7243	.7217	.7236@.7238	.7237 (1.3817)	2923	10494

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7240@.7239	.7240	.7218	.7223@.7220	.7222 (1.3846)	1356	10333
4	.7213	.7220	.7207	.7211	.7211 (1.3867)	1349	10234
5	.7226@.7225	.7234	.7223	.7231@.7230	.7230 (1.3831)	1205	10245
6	.7214	.7223	.7214	.7220	.7220 (1.3850)	862	10469
7	.7225@.7223	.7230	.7223	.7224@.7223	.7223 (1.3844)	906	10150
8	.7202@.7204	.7207	.7192	.7195@.7196	.7196 (1.3896)	2249	10560
11	.7206@.7204	.7209	.7189	.7194@.7192	.7193 (1.3902)	2139	11106
12	.7172@.7171	.7180	.7171	.7178@.7177	.7178 (1.3931)	3048	11597
13	.7185@.7183	.7193	.7183	.7190@.7191	.7190 (1.3908)	637	11510
14	.7198	.7215	.7192	.7196@.7195	.7195 (1.3898)	1915	11499
15	.7185@.7186	.7190	.7170	.7171	.7171 (1.3945)	1320	11784
18	.7168@.7171	.7175	.7156	.7160@.7159	.7160 (1.3966)	2190	12477
19	.7167	.7167	.7150	.7166@.7165	.7165 (1.3956)	2202	13008
20	.7187@.7186	.7187	.7167	.7179@.7178	.7178 (1.3931)	1599	13518
21	.7169@.7168	.7186	.7164	.7183@.7184	.7183 (1.3921)	1724	13324
22	.7179	.7183	.7173	.7178@.7179	.7178 (1.3931)	1200	12967
25	.7171@.7170	.7171	.7159	.7159@.7160	.7160 (1.3966)	1147	13232
26	.7160@.7158	.7162	.7152	.7159@.7157	.7158 (1.3970)	1401	13572
27	.7145	.7152	.7140	.7144@.7145	.7145 (1.3995)	2153	14497
28	.7165@.7166	.7185	.7163	.7177@.7175	.7176 (1.3935)	3639	13145
29	.7165	.7210	.7165	.7210@.7208	.7209 (1.3871)	3838	12037

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	.7198	.7217	.7198	.7208@.7210	.7209 (1.3871)	1647	11904
3	.7199@.7198	.7210	.7195	.7206@.7205	.7206 (1.3877)	1565	11209
4	.7198@.7197	.7208	.7197	.7206@.7204	.7205 (1.3879)	2251	10306
5	.7207	.7215	.7207	.7211@.7208	.7210 (1.3869)	1061	9983
8	.7214	.7221	.7213	.7219	.7219 (1.3852)	1588	8932
9	.7230@.7229	.7243	.7222	.7240	.7242 (1.3808)	1316	8366
10	.7210@.7212	.7214	.7195	.7209	.7211 (1.3867)	1222	7650
11	.7209	.7214	.7200	.7201	.7201 (1.3886)	975	6874
12	.7206@.7207	.7217	.7206	.7208	.7209 (1.3871)	627	6495
15	.7208	.7223	.7207	.7216A@.7214	.7215 (1.3860)	295	6242
16	....	....	....	....	....	16	...
17	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	....	....	....	.7070N	.7054 (1.4176)	....	81
3	....	....	....	.7054N	.7010 (1.4265)	....	81
6	.7026	.7033	.7026	.7030	.7030 (1.4224)	7	86
7	....	....	....	.7030N	.7058 (1.4168)	1	87
8	.7050	.7050	.7030A	.7040	.7036 (1.4212)	5	91
9	....	.7080B	....	.7036N	.7091 (1.4102)	....	91

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
10	.7098	.7098	.7098	.7098	.7076 (1.4132)	1	91
13	.7040	.7040	.7040	.7040	.7033 (1.4218)	3	91
14	.7035	.7035	.7010A	.7032	.7005 (1.4275)	3	90
15	.7010	.7015	.6990	.6990	.6993 (1.4300)	15	100
16	.7015	.7021B	.7005A	.7020	.7010 (1.4265)	68	152
17	.7035	.7035	.7035	.7035	.7026 (1.4232)	1	153
20	....	.7035B	....	.7026N	.7018 (1.4249)	....	153
21	.7005	.7005	.7005	.7005	.6999 (1.4287)	1	154
22	....	.7010B	....	.6999N	.7012 (1.4261)	....	154
23	....	....	.7005A	.7012N	.7002 (1.4281)	....	154
24	....	....	....	.7002N	.6958 (1.4371)	....	154
27	.6960	.6960	.6930	.6930	.6920 (1.4450)	10	154
28	.6930	.6935B	.6920	.6926	.6910 (1.4471)	4	154
29	....	.6945B	....	.6910N	.6940 (1.4409)	....	154
30	.6915	.6916B	.6915	.6915	.6912 (1.4467)	7	157
31	.6896	.6910	.6889A	.6910	.6900 (1.4492)	48	156

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.6854	.6854	.6825	.6825	.6834 (1.4632)	14	165
4	.6815	.6825	.6790	.6790	.6785 (1.4738)	26	171
5	.6845	.6900	.6845	.6896	.6906 (1.4480)	15	177
6	.6925	.6980	.6925	.6980	.6980 (1.4326)	17	186
7	.6970	.6982	.6960A	.6970	.6963 (1.4361)	24	203
10	.6960	.7000	.6960	.7000	.7010 (1.4265)	9	206
11	.7030	.7040	.7000A	.7020	.6995 (1.4295)	15	211
12	.7000	.7000	.6990A	.7000	.7001 (1.4283)	1	211
13	....	....	....	.7001N	.6985 (1.4316)	....	211
14	.7015	.7015	.7000	.7000	.7012 (1.4261)	3	212
17	Exchange Closed; President's Day						
18	.7005	.7005	.7005	.7005	.7005 (1.4275)	1	212
19	.7021	.7044	.7021	.7040	.7032 (1.4220)	19	222
20	....	.7045B	....	.7032N	.7032 (1.4220)	....	222
21	.7065	.7067	.7061	.7062B	.7055 (1.4174)	8	223
24	.7085	.7085	.7085	.7085	.7077 (1.4130)	....	223
25	.7070	.7070	.7035A	.7060	.7035 (1.4214)	11	223
26	.7040	.7040	.7030A	.7030A	.7036 (1.4212)	8	229
27	.6971	.6971	.6905A	.6905A	.6892 (1.4509)	29	238
28	.6860	.6920	.6848	.6920	.6855 (1.4587)	21	254

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.6860	.6870	.6845	.6845	.6843 (1.4613)	26	277
4	.6870	.6870	.6870	.6870	.6901 (1.4490)	1	277
5	.6910	.6970	.6910	.6970	.6895 (1.4503)	6	274
6	.6900	.6900	.6900	.6900	.6906 (1.4480)	1	275
7	.6970	.7020	.6970	.7020	.6983 (1.4320)	32	303
10	.7040	.7040	.7031	.7035	.7031 (1.4222)	3	304
11	.7036	.7045	.7015A	.7035	.7015 (1.4255)	7	309
12	.7045	.7045	.7015A	.7040	.7023 (1.4238)	4	311
13	.7050	.7055	.7050	.7055	.7033 (1.4218)	5	310
14	.7075	.7100	.7070	.7080	.7075 (1.4134)	31	313
17	.7110	.7118	.7095	.7095	.7100 (1.4084)	24	331
18	.7080	.7110	.7075A	.7100	.7093 (1.4098)	8	331
19	.7098	.7098	.7080	.7080	.7083 (1.4118)	4	326
20	.7060	.7064	.7033	.7033	.7033 (1.4216)	15	319
21	.7000	.7046	.7000	.7045	.7031 (1.4222)	12	318
24	.7017	.7017	.7010A	.7010A	.7005 (1.4275)	5	317
25	.6994	.7000	.6994	.7000	.6995 (1.4295)	3	320
26	.6999	.6999	.6990A	.6999	.6987 (1.4312)	1	321
27	.7030	.7030	.7030	.7030	.7033 (1.4218)	....	321
28	Exchange Closed; Good Friday						
31	.7015	.7033	.7015	.7033	.7028 (1.4228)	13	318

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7062	.7066	.7060A	.7065	.7065 (1.4154)	5	319
2	....	....	.7050A	.7065N	.7065 (1.4154)	....	319
3	....	....	.7055A	.7055A	.7056 (1.4172)	....	319
4	.7070	.7100	.7070	.7100	.7100 (1.4084)	4	315
7	.7122	.7125	.7110A	.7125	.7125 (1.4035)	34	341
8	.7140	.7140	.7120A	.7120A	.7120 (1.4044)	11	343
9	....	.7121B	....	.7120N	.7129 (1.4027)	....	342
10	.7105	.7105	.7095A	.7095A	.7090 (1.4104)	101	341
11	.7070@.7065	.7073	.7057	.7073	.7080 (1.4124)	64	383
14	.7021	.7032	.7018	.7029	.7022 (1.4240)	33	381
15	.7030	.7062	.7030	.7062	.7066 (1.4152)	4	382
16	.7101	.7101	.7075A	.7075A	.7072 (1.4140)	3	385
17	.7072	.7073B	.7070	.7070	.7070 (1.4144)	3	386
18	....	.7090B	....	.7070N	.7100 (1.4084)	....	382
21	.7090	.7120	.7085	.7120	.7110 (1.4064)	5	383
22	.7110	.7110	.7083	.7083	.7084 (1.4116)	53	403
23	.7067	.7070	.7056	.7070	.7073 (1.4138)	10	412
24	.7100	.7120	.7100	.7116	.7111 (1.4062)	29	425
25	.7155	.7162	.7145	.7145	.7148 (1.3989)	12	378
28	.7155	.7184	.7155	.7172	.7170 (1.3947)	131	468

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
29	.7160	.7175	.7149A	.7175	.7158 (1.3970)	5	472
30	.7171	.7200	.7171	.7175A	.7175 (1.3937)	27	488

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7179	.7180	.7145	.7160	.7160 (1.3966)	16	501
2	.7160@.7165	.7194	.7160	.7170	.7164 (1.3958)	8	504
5	.7199	.7207	.7199	.7200	.7188 (1.3912)	15	513
6	.7187	.7192B	.7180A	.7183	.7182 (1.3923)	13	523
7	.7156	.7174	.7155A	.7155A	.7156 (1.3974)	8	529
8	.7160	.7195	.7160	.7180	.7178 (1.3931)	28	545
9	.7171	.7172B	.7164A	.7165	.7162 (1.3962)	213	572
12	.7172	.7187	.7170A	.7185	.7174 (1.3939)	22	580
13	.7178	.7180	.7175	.7175	.7173 (1.3941)	33	573
14	....	.7192B	....	.7173N	.7181 (1.3925)	....	573
15	.7205	.7208	.7190	.7199	.7201 (1.3886)	26	582
16	.7210	.7217	.7198	.7198	.7197 (1.3894)	37	595
19	.7219	.7219	.7195A	.7210	.7205 (1.3879)	22	594
20	.7195	.7249B	.7195	.7248	.7242 (1.3808)	229	643
21	.7250	.7272B	.7250	.7263	.7253 (1.3787)	193	752
22	.7285	.7285	.7270	.7270	.7268 (1.3758)	212	864
23	.7260	.7268	.7245	.7265	.7262 (1.3770)	25	865
26	Exchange Closed: Memorial Day						
27	.7239	.7240	.7205	.7205	.7208 (1.3873)	80	868
28	.7193	.7220	.7179A	.7204	.7205 (1.3879)	35	868
29	.7200	.7210	.7195	.7199A@.7195	.7200 (1.3888)	17	872
30	.7190	.7192	.7179	.7179	.7175 (1.3937)	15	875

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.7150	.7155	.7095	.7095	.7102 (1.4080)	64	882
3	.7132	.7132	.7090A	.7115	.7098 (1.4088)	33	887
4	.7110	.7120	.7090A	.7110	.7107 (1.4070)	11	881
5	.7115	.7115	.7100	.7100	.7096 (1.4092)	315	1183
6	.7093	.7101	.7069	.7088	.7086 (1.4112)	101	1271
9	.7103	.7120	.7103	.7111	.7120 (1.4044)	67	1319
10	.7124@.7130	.7151	.7124	.7151	.7145 (1.3995)	51	1327
11	.7140	.7148	.7140	7142	.7140 (1.4005)	114	1377
12	.7153	.7164B	.7153	.7155	.7157 (1.3972)	29	1367
13	.7160	.7185	.7160	.7185	.7176 (1.3935)	140	1457
16	.7178	.7178	.7154	.7156@.7154	.7155 (1.3976)	11	1449
17	.7142	.7148	.7123A	.7128	.7129 (1.4027)	132	1490
18	.7117@.7112	.7140B	.7110	.7120	.7116 (1.4052)	25	1498
19	.7110	.7110	.7091	.7101	.7104 (1.4076)	36	1505
20	.7135	.7146	.7135	.7143A	.7139 (1.4007)	20	1505
23	.7148	.7150	.7135	.7150	.7152 (1.3982)	13	1507
24	.7155	.7162	.7155	.7159A	.7155 (1.3976)	26	1498
25	.7155	.7162	.7152	.7152	.7149 (1.3987)	12	1499
26	.7121	.7121	.7105	7105	.7103 (1.4078)	73	1494
27	.7125	.7140	.7125	.7135	.7143 (1.3999)	64	1541
30	.7144	.7160	.7142	.7160	.7159 (1.3968)	13	1541

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7203	.7210	.7182	.7202	.7205 (1.3879)	57	1540
2	.7196	.7208	.7195A	.7200	.7202 (1.3885)	230	1596
3	.7205	.7208B	.7196	.7197A	.7196 (1.3896)	18	1599
4	Exchange Closed. Independence Day						
7	.7200	.7201	.7177	.7180	.7181 (1.3925)	19	1595
8	.7191	.7195	.7179	.7180	.7184 (1.3919)	71	1620
9	.7174	.7183	.7174	.7180	.7184 (1.3919)	51	1647
10	.7200	.7205	.7196	.7202A	.7200 (1.3888)	65	1650
11	.7205	.7206	.7196A	.7203	.7201 (1.3886)	81	1675
14	.7210	.7215	.7205	.7215	.7212 (1.3865)	31	1665
15	.7225	.7230B	.7224	.7230B	.7225 (1.3840)	36	1657
16	.7212	.7223	.7205A	.7223	.7220 (1.3850)	116	1718
17	.7213	.7218	.7213	.7217	.7216 (1.3858)	7	1715
18	.7201@.7200	.7219	.7200	.7219@.7217	.7217 (1.3856)	40	1719
21	.7212	.7217B	.7203A	.7204	.7201 (1.3886)	18	1718
22	.7191	.7191	.7155	.7155	.7157 (1.3972)	116	1779
23	.7147	.7147	.7124	.7139	.7139 (1.4007)	53	1768
24	.7150	.7150	.7134	.7147	.7140 (1.4005)	308	2036
25	.7150	.7153	.7141	.7149B	.7151 (1.3984)	37	2041
28	.7151	.7151	.7131	.7131	.7132 (1.4021)	258	2051
29	.7137	.7162	.7128	.7151	.7151 (1.3984)	775	2377
30	.7157	.7171B	.7157	.7165	.7166 (1.3954)	265	2572
31	.7175	.7206B	.7175	.7200@.7197	.7199 (1.3890)	69	2688

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7205	.7205	.7180	.7183	.7183 (1.3921)	39	2697
4	.7177	.7178B	.7167	.7167	.7171 (1.3945)	193	2954
5	.7183	.7193B	.7181	.7187	.7189 (1.3910)	170	2922
6	.7169	.7181B	.7169	.7179	.7179 (1.3929)	108	2942
7	.7183	.7185	.7181	.7182@.7181	.7182 (1.3923)	42	2950
8	.7165	.7165	.7152	.7154A@.7152	.7155 (1.3976)	119	2959

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
11	.7161	.7167	.7147	.7150@.7148	.7152 (1.3982)	45	2978
12	.7132	.7135	.7125	.7133	.7133 (1.4019)	73	2989
13	.7139	.7147B	.7139	.7146	.7145 (1.3995)	57	3012
14	.7150	.7167	.7146	.7147	.7151 (1.3984)	67	3008
15	.7143	.7144B	.7122	.7124B	.7126 (1.4033)	138	3036
18	.7125	.7126	.7107	.7109@.7108	.7112 (1.4060)	258	3110
19	.7115@.7116	.7116	.7099	.7116@.7114	.7115 (1.4054)	1036	3793
20	.7135@.7138	.7138	.7117	.7128	.7128 (1.4029)	550	3946
21	.7120	.7136	.7115	.7134B@.7135	.7133 (1.4019)	718	3989
22	.7132	.7133	.7121	.7127@.7128B	.7128 (1.4029)	165	4029
25	.7121	.7121	.7108	.7109@.7110	.7109 (1.4066)	115	4019
26	.7106	.7110	.7102	.7108@.7107	.7108 (1.4068)	678	4165
27	.7101@.7100	.7101	.7090	.7093	.7093 (1.4098)	880	4498
28	.7111	.7136	.7111	.7127@.7126	.7125 (1.4035)	369	4541
29	.7115	.7165	.7115	.7164@.7165	.7162 (1.3962)	829	4685

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	.7154	.7172	.7153	.7165@.7166	.7164 (1.3958)	2286	5268
3	.7153	.7165	.7149	.7159@.7161	.7160 (1.3966)	1795	5035
4	.7155@.7152	.7163	.7151	.7161A@.7157	.7159 (1.3968)	1223	5385
5	.7162@.7161	.7170	.7160	.7164	.7164 (1.3958)	917	5562
8	.7172@.7173	.7178	.7168	.7175	.7175 (1.3937)	1427	6068
9	.7189@.7188	.7203	.7179	.7201@.7200	.7200 (1.3888)	5174	9077
10	.7171@.7170	.7173	.7154	.7164@.7165	.7165 (1.3956)	3432	8762
11	.7168@.7169	.7169	.7151	.7157@.7155	.7156 (1.3974)	1731	8483
12	.7162@.7163	.7171	.7162	.7164@.7165	.7164 (1.3958)	1170	8370
15	.7168@.7166	.7176	.7165	.7169@.7170	.7169 (1.3948)	1201	8331
16	.7177@.7176	.7179	.7153	.7156@.7157	.7157 (1.3972)	2028	7799
17	.7149@.7151	.7155	.7136	.7143@.7146B	.7145 (1.3995)	2783	7785
18	.7155	.7170	.7154	.7166@.7165	.7165 (1.3956)	1291	7921
19	.7148	.7166	.7148	.7162@.7165	.7164 (1.3958)	990	8069
22	.7165@.7163	.7173	.7161	.7172	.7172 (1.3943)	670	7839
23	.7169	.7176	.7163	.7170@.7171	.7171 (1.3945)	643	7821
24	.7169@.7168	.7174	.7163	.7167A@.7166	.7167 (1.3952)	423	7859
25	.7153@.7152	.7163	.7151	.7157	.7157 (1.3972)	630	7819
26	.7156	.7173	.7148	.7171@.7173	.7172 (1.3943)	1067	7932
29	.7175@.7181	.7181	.7162	.7174	.7174 (1.3939)	1342	7637
30	.7179	.7180	.7159	.7172@.7171	.7172 (1.3943)	628	7596

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7160	.7170	.7155	.7166@.7164	.7165 (1.3956)	659	7499
2	.7168	.7173	.7167A	.7171@.7172	.7171 (1.3945)	536	7643
3	.7171	.7187	.7171	.7184@.7186	.7185 (1.3917)	1263	7549
6	.7192	.7194	.7184	.7188@.7187	.7187 (1.3914)	912	7719
7	.7179	.7180	.7171	.7175@.7173	.7174 (1.3939)	789	7569
8	.7171@.7170	.7184	.7170	.7180	.7180 (1.3927)	621	7691
9	.7178	.7180	.7172	.7174@.7176	.7175 (1.3937)	519	7705
10	.7183	.7184	.7175	.7176@.7179	.7177 (1.3933)	482	7798
13	.7176@.7174	.7176	.7161	.7165@.7164	.7165 (1.3956)	684	7775
14	.7170	.7172	.7166	.7167@.7166	.7166 (1.3954)	725	7935
15	.7176@.7177	.7177	.7159	.7160	.7160 (1.3966)	3051	9120
16	.7165@.7166	.7168	.7164	.7166@.7167	.7166 (1.3954)	480	9237
17	.7168	.7172	.7161	.7164@.7166	.7165 (1.3956)	2647	10780
20	.7155@.7154	.7161	.7153	.7154	.7154 (1.3978)	1379	11114
21	.7154	.7164	.7154	.7160	.7160 (1.3966)	2092	11196
22	.7162	.7170	.7158	.7168@.7167	.7167 (1.3952)	1196	11421
23	.7176@.7175	.7182	.7170	.7181@.7179	.7180 (1.3927)	2541	10966
24	.7173	.7187	.7173	.7181@.7180	.7180 (1.3927)	2651	10342
27	.7188	.7190	.7177	.7186@.7187	.7186 (1.3915)	1800	10378
28	.7183@.7184	.7185	.7176	.7177@.7178	.7178 (1.3931)	784	10019
29	.7178@.7177	.7180	.7174	.7179	.7179 (1.3929)	419	10060
30	.7185@.7187	.7187	.7166	.7167@.7168	.7168 (1.3950)	1544	10127
31	.7167@.7166	.7174	.7162	.7171@.7170	.7170 (1.3947)	1456	10398

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.7163@.7162	.7168	.7160	.7165@.7164	.7165 (1.3956)	684	10248
4	.7171	.7179	.7168	.7172@.7170	.7171 (1.3945)	730	10209
5	.7175@.7176	.7188	.7173	.7184@.7185	.7184 (1.3919)	1531	10055
6	.7190	.7195	.7180	.7180@.7181	.7181 (1.3925)	1296	10069
7	.7189@.7190	.7195	.7181	.7190@.7189	.7189 (1.3910)	2416	10054
10	.7192@.7193	.7196	.7188	.7189@.7188	.7189 (1.3910)	2064	10122
11	.7193	.7198	.7192	.7195@.7196	.7195 (1.3898)	1228	10442
12	.7208@.7207	.7210	.7201	.7208	.7208 (1.3873)	5173	12032
13	.7217@.7218	.7218	.7206	.7209@.7207	.7208 (1.3873)	1908	12212
14	.7211	.7215	.7208	.7209@.7210	.7209 (1.3871)	827	12094
17	.7204	.7213	.7202	.7210@.7209	.7209 (1.3871)	969	11934
18	.7215	.7223	.7212	.7216@.7217	.7216 (1.3858)	1381	11918
19	.7217	.7220	.7213	.7217@.7218	.7217 (1.3856)	524	11777
20	.7211	.7213	.7188	.7195@.7196	.7196 (1.3896)	3848	12170
21	.7198	.7202	.7195	.7201@.7202	.7201 (1.3886)	2536	10444
24	.7206@.7208	.7208	.7204	.7204@.7205	.7204 (1.3881)	723	9964

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
25	.7212	.7213	.7205	.7205@.7206	.7205 (1.3879)	764	9771
26	.7211	.7212	.7207	.7210@.7212	.7211 (1.3867)	864	9975
27	Exchange Closed; Thanksgiving Day						
28	.7216@.7218	.7225	.7214	.7223@.7224	.7223 (1.3844)	688	9878

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7232@.7233	.7234	.7224	.7231@.7232	.7231 (1.3829)	2268	9077
2	.7232	.7234	.7222	.7225	.7225 (1.3840)	1240	8822
3	.7216	.7226	.7216	.7222@.7223	.7223 (1.3844)	1844	8439
4	.7230	.7236	.7228	.7233	.7233 (1.3825)	1213	8389
5	.7239@.7243	.7254	.7239	.7247@.7246	.7247 (1.3798)	1940	8114
8	.7248	.7258	.7247	.7257@.7258	.7257 (1.3779)	3467	7380
9	.7261	.7263	.7253	.7254@.7255	.7255 (1.3783)	1763	6979
10	.7249	.7253	.7245	.7248	.7248 (1.3796)	1470	6708
11	.7240	.7245	.7239	.7243@.7245	.7244 (1.3804)	475	6471
12	.7249	.7256	.7248	.7256	.7256 (1.3781)	1326	5685
15	.7258	.7258	.7254	.7254@.7255	.7255 (1.3783)	270	5406
17	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	....	....	....	.7055N	.7037 (1.4210)	....	14
3	....	....	....	.7037N	.6990 (1.4306)	....	14
6	....	....	....	.6990N	.7010 (1.4265)	....	14
7	....	....	....	.7010N	.7045 (1.4194)	....	12
8	....	....	.7020A	.7045N	.7020 (1.4245)	....	12
9	....	....	....	.7020N	.7075 (1.4134)	....	12
10	....	....	....	.7075N	.7060 (1.4164)	....	12
13	.7027	.7027	.7027	.7027	.7010 (1.4265)	1	13
14	....	....	....	.7010N	.6985 (1.4316)	....	13
15	.6995	.6995	.6975A	.6975A	.6973 (1.4341)	1	14
16	.7015	.7020	.7000A	.7020	.6990 (1.4306)	2	16
17	....	....	....	.6990N	.7006 (1.4273)	2	18
20	....	.7015B	....	.7006N	.6998 (1.4289)	....	18
21	....	....	....	.6998N	.6980 (1.4326)	....	18
22	.6995	.6998B	.6995	.6995	.6993 (1.4300)	1	19
23	....	....	....	.6993N	.6984 (1.4318)	....	19
24	.6969	.6969	.6969	.6969	.6940 (1.4409)	1	20
27	.6945	.6945	.6945	.6945	.6901 (1.4490)	5	25
28	....	....	....	.6901N	.6890 (1.4513)	....	25
29	....	....	....	.6890N	.6918 (1.4455)	....	25
30	....	....	....	.6918N	.6885 (1.4524)	....	25
31	....	....	....	.6885N	.6874 (1.4547)	....	25

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	....	....	.6874N	.6806 (1.4692)	....	25
4	.6800	.6800	.6770A	.6800	.6759 (1.4795)	1	26
5	....	....	....	.6759N	.6879 (1.4536)	....	26
6	....	....	....	.6879N	.6853 (1.4592)	....	26
7	....	.6953B	....	.6853N	.6935 (1.4419)	....	26
10	....	....	....	.6935N	.6982 (1.4322)	....	26
11	.7000	.7000	.7000	.7000	.6972 (1.4343)	5	21
12	....	....	....	.6972N	.6978 (1.4330)	....	21
13	....	....	....	.6978N	.6958 (1.4371)	....	21
14	....	....	....	.6958N	.6985 (1.4316)	....	21
17	Exchange Closed; President's Day						
18	....	....	....	.6985N	.6981 (1.4324)	....	21
19	.7005	.7005	.7005	.7005	.7004 (1.4277)	1	20
20	....	....	....	.7004N	.7004 (1.4277)	....	20
21	....	....	....	.7004N	.7030 (1.4224)	....	20
24	....	....	....	.7030N	.7053 (1.4178)	....	20
25	.7015	.7015	.7015	.7015	.7019 (1.4247)	4	24
26	....	....	....	.7019N	.7014 (1.4257)	....	24
27	.6950	.6950	.6950	.6950	.6862 (1.4573)	....	24
28	.6835	.6845	.6835	.6845	.6825 (1.4652)	5	29

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	....	....	.6825N	.6812 (1.4679)	....	29
4	....	....	....	.6812N	.6870 (1.4556)	....	29
5	.6925	.6925	.6890	.6890	.6865 (1.4566)	4	33
6	.6900	.6900	.6900	.6900	.6876 (1.4543)	14	47
7	.6920	.6920	.6915	.6915	.6958 (1.4371)	4	49
10	....	....	....	.6958N	.7010 (1.4265)	....	49
11	....	....	....	.7010N	.6996 (1.4293)	....	49
12	....	....	.6990A	.6996N	.7001 (1.4283)	....	49
13	....	....	....	.7001N	.7007 (1.4271)	....	49
14	.7045	.7075	.7045	.7070	.7050 (1.4184)	19	64
17	....	....	....	.7050N	.7070 (1.4144)	1	64
18	....	.7072B	....	.7070N	.7072 (1.4140)	....	64
19	.7075	.7080B	.7068A	.7075	.7060 (1.4164)	35	99
20	.7015	.7015	.7005A	.7015	.6998 (1.4289)	1	99

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
21	.6980	.6980	.6980	.6980	.6994 (1.4297)	2	99
24	.6985	.6985	.6985	.6985	.6968 (1.4351)	1	100
25	....	....	....	.6968N	.6955 (1.4378)	....	100
26	....	....	....	.6955N	.6945 (1.4398)	....	100
27	....	....	....	.6945N	.6989 (1.4308)	....	100
28	Exchange Closed; Good Friday						
31	....	....	....	.6989N	.6986 (1.4314)	....	100

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	....	....	.6986N	.7029 (1.4226)	....	99
2	....	.7030B	....	.7029N	.7029 (1.4226)	....	99
3	.7029	.7035	.7029	.7035	.7020 (1.4245)	4	103
4	....	....	....	.7020N	.7064 (1.4156)	....	103
7	.7079	.7080B	.7079	.7079	.7091 (1.4102)	2	101
8	.7095	.7102	.7095	.7102	.7086 (1.4112)	3	104
9	....	....	....	.7086N	.7095 (1.4094)	....	104
10	.7066	.7066	.7066	.7066	.7055 (1.4174)	48	152
11	....	....	....	.7055N	.7045 (1.4194)	....	152
14	....	....	....	.7045N	.6985 (1.4316)	....	152
15	....	....	....	.6985N	.7029 (1.4226)	....	152
16	....	....	....	.7029N	.7034 (1.4216)	....	152
17	....	....	....	.7034N	.7032 (1.4220)	....	152
18	.7055	.7055	.7055	.7055	.7065 (1.4154)	1	153
21	.7072	.7080B	.7072	.7072	.7075 (1.4134)	1	153
22	....	....	....	.7075N	.7049 (1.4186)	....	153
23	.7050	.7052	.7045	.7052	.7038 (1.4208)	5	157
24	.7100	.7100	.7100	.7100	.7080 (1.4124)	1	158
25	....	.7130B	....	.7080N	.7117 (1.4050)	....	158
28	.7137@.7139	.7146	.7137	.7146	.7136 (1.4013)	13	169
29	.7133	.7140B	.7130A	.7133	.7123 (1.4039)	1	170
30	....	.7160B	....	.7123N	.7141 (1.4003)	....	170

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7145	.7145	.7130A	.7145	.7125 (1.4035)	1	171
2	.7140	.7148B	.7135A	.7140	.7131 (1.4023)	2	169
5	.7165	.7165	.7165	.7165	.7155 (1.3976)	2	171
6	.7155	.7166B	.7155	.7164	.7147 (1.3991)	13	184
7	.7140	.7140	.7137A	.7140	.7121 (1.4042)	2	186
8	.7160	.7160	.7160	.7160	.7143 (1.3999)	3	189
9	.7128	.7129B	.7128	.7128	.7128 (1.4029)	4	189
12	.7150	.7150	.7137A	.7150	.7140 (1.4005)	2	191
13	....	....	....	.7140N	.7140 (1.4005)	....	191
14	.7170	.7170	.7150A	.7150A	.7148 (1.3989)	1	192
15	.7170	.7170	.7170	.7170	.7170 (1.3947)	2	190
16	.7185	.7186B	.7180A	.7185	.7166 (1.3954)	25	211
19	.7190	.7195B	.7176A	.7186	.7174 (1.3939)	2	213
20	.7170	.7227B	.7170	.7223	.7212 (1.3865)	13	226
21	.7225	.7240	.7225	.7240	.7224 (1.3842)	6	228
22	.7256	.7256	.7256	.7256	.7242 (1.3808)	2	230
23	.7231	.7246	.7231	.7246	.7236 (1.3819)	7	237
26	Exchange Closed; Memorial Day						
27	.7219	.7219	.7185	.7186	.7179 (1.3929)	22	252
28	.7150	.7184	.7150	.7184	.7175 (1.3937)	31	271
29	.7188	.7188	.7175	.7175	.7170 (1.3947)	6	277
30	....	....	.7160A	.7170N	.7143 (1.3999)	....	277

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.7131	.7131	.7072	.7085	.7032 (1.4220)	5	276
3	.7090	.7090	.7070A	.7090	.7063 (1.4158)	21	290
4	.7100	.7100	.7060A	.7063	.7072 (1.4140)	17	297
5	.7072	.7080B	.7068A	.7072	.7058 (1.4168)	1	298
6	.7070	.7070	.7053A	.7059	.7050 (1.4184)	27	305
9	....	.7060B	....	.7060B	.7086 (1.4112)	....	305
10	.7123	.7123	.7123	.7123	.7116 (1.4052)	13	318
11	....	....	.7115A	.7116N	.7109 (1.4066)	....	318
12	....	.7130B	....	.7109N	.7127 (1.4031)	....	318
13	.7140	.7155	.7140	.7155	.7149 (1.3987)	12	327
16	.7150	.7150	.7125A	.7150	.7125 (1.4035)	5	332
17	.7100	.7100	.7095A	.7100	.7095 (1.4094)	30	362
18	.7100	.7104	.7080	.7089	.7081 (1.4122)	15	375
19	.7075	.7075	.7063	.7063	.7067 (1.4150)	14	383
20	.7110	.7110	.7104A	.7104A	.7104 (1.4076)	5	388
23	.7120	.7120	.7104A	.7120	.7118 (1.4048)	2	390
24	....	.7122B	....	.7118N	.7121 (1.4042)	....	390
25	.7128	.7128	.7122	.7122	.7115 (1.4054)	7	392
26	.7107	.7107	.7080	.7084	.7066 (1.4152)	20	404
27	.7107	.7107	.7107	.7107	.7107 (1.4070)	1	403
30	.7138	.7138	.7138	.7138	.7124 (1.4037)	1	403

CANADIAN DOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7163	.7175	.7163	.7175	.7171 (1.3945)	3	400
2	.7166	.7175	.7166	.7175	.7168 (1.3950)	2	401
3	.7166	.7175B	.7165	.7165	.7162 (1.3962)	2	401
4	Exchange Closed: Independence Day						
7	.7170	.7170	.7155A	.7170	.7145 (1.3995)	1	401
8	.7165	.7165	.7140	.7140	.7148 (1.3989)	22	401
9	.7140	.7140	.7140	.7140	.7149 (1.3987)	3	400
10	.7165	.7166	.7163	.7165	.7165 (1.3956)	9	393
11	.7162	.7170	.7162	.7166A@.7162	.7167 (1.3952)	4	393
14	.7175	.7182	.7175	.7180A@.7178	.7178 (1.3931)	16	393
15	.7202	.7203	.7198	.7200	.7191 (1.3906)	111	500
16	.7177	.7195B	.7175A	.7195B	.7186 (1.3915)	5	501
17	....	....	....	.7186N	.7182 (1.3923)	....	501
18	.7172	.7180B	.7172	.7172	.7183 (1.3921)	1	499
21	.7180	.7180	.7168A	.7180	.7167 (1.3952)	3	498
22	.7151	.7153B	.7121	.7121	.7121 (1.4042)	8	498
23	.7110	.7115B	.7088	.7104	.7103 (1.4078)	7	497
24	.7113	.7113	.7100A	.7113	.7102 (1.4080)	2	497
25	....	.7103B	....	.7102N	.7112 (1.4060)	....	496
28	.7100	.7100	.7095	.7095	.7090 (1.4104)	168	494
29	.7093	.7107B	.7093	.7103	.7108 (1.4068)	6	494
30	....	.7126B	....	.7108N	.7126 (1.4033)	....	494
31	.7157	.7160B	.7153	.7160B	.7161 (1.3964)	4	496

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7161	.7161	.7155A	.7161	.7144 (1.3997)	....	496
4	.7136	.7139	.7134	.7134	.7131 (1.4023)	14	497
5	.7150	.7156	.7150	.7156	.7148 (1.3989)	12	503
6	.7137	.7138	.7132A	.7138	.7138 (1.4009)	17	497
7	....	.7145B	....	.7138N	.7141 (1.4003)	....	497
8	.7125	.7125	.7115A	.7123	.7114 (1.4056)	8	505
11	.7125@.7124	.7125	.7104A	.7108	.7110 (1.4064)	12	513
12	....	....	.7081A	.7110N	.7088 (1.4108)	1	514
13	.7100	.7105B	.7094A	.7099	.7100 (1.4084)	15	514
14	.7124	.7126	.7108A	.7108A	.7106 (1.4072)	3	517
15	.7100	.7100	.7080A	.7100	.7081 (1.4122)	1	518
18	.7070	.7070	.7058A	.7062	.7067 (1.4150)	33	528
19	.7055	.7067	.7050	.7067	.7065 (1.4154)	4	530
20	.7071	.7073B	.7071	.7072	.7078 (1.4128)	6	531
21	.7067	.7085B	.7067	.7075	.7083 (1.4118)	51	535
22	....	....	.7075A	.7083N	.7078 (1.4128)	....	535
25	.7065	.7067	.7060	.7067	.7058 (1.4168)	15	539
26	.7055	.7056	.7051	.7055	.7058 (1.4168)	82	594
27	.7045	.7050	.7045	.7047	.7041 (1.4202)	48	629
28	.7063	.7075B	.7063	.7063	.7073 (1.4138)	20	633
29	.7070	.7110	.7065A	.7110	.7112 (1.4060)	74	645

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	.7120	.7120	.7120	.7120	.7115 (1.4054)	10	644
3	.7108	.7114	.7106	.7114	.7114 (1.4056)	634	912
4	.7107	.7116B	.7105	.7105	.7113 (1.4058)	351	1162
5	.7121@.7122	.7122	.7110A	.7115	.7118 (1.4048)	23	1162
8	.7126@.7127	.7127	.7123	.7127	.7130 (1.4025)	27	1176
9	.7140	.7158	.7137A	.7155	.7155 (1.3976)	269	1315
10	.7115	.7124	.7113	.7114	.7122 (1.4040)	213	1342
11	.7120	.7120	.7105	.7109	.7106 (1.4072)	52	1352
12	.7113	.7123	.7113	.7118	.7117 (1.4050)	110	1338
15	.7118	.7129	.7118	.7119B	.7122 (1.4040)	14	1340
16	.7120	.7125B	.7103A	.7106	.7106 (1.4072)	33	1342
17	.7100	.7100	.7085	.7088	.7092 (1.4100)	152	1470
18	.7101	.7115	.7101	.7115	.7113 (1.4058)	39	1473
19	.7111	.7113	.7100A	.7112	.7112 (1.4060)	8	1471
22	.7110	.7120B	.7110	.7120B	.7120 (1.4044)	8	1470
23	.7127	.7128	.7118A	.7121	.7120 (1.4044)	29	1483
24	.7121	.7123B	.7114A	.7118	.7117 (1.4050)	55	1491
25	.7114	.7114	.7105	.7105@.7107B	.7106 (1.4072)	6	1492
26	.7110	.7120B	.7110	.7113	.7122 (1.4040)	5	1492
29	.7130	.7132	.7116	.7124	.7124 (1.4037)	26	1494
30	.7128	.7128	.7114A	.7116	.7122 (1.4040)	40	1515

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7114	.7120B	.7109	.7117	.7115 (1.4054)	44	1513
2	.7120	.7121	.7118A	.7121	.7121 (1.4042)	4	1505
3	.7122	.7135	.7122	.7134	.7137 (1.4011)	148	1581
6	.7140	.7143B	.7134	.7137@.7136	.7138 (1.4009)	136	1712
7	.7130	.7130	.7123	.7123	.7124 (1.4037)	34	1711
8	.7124	.7132	.7123A	.7132	.7130 (1.4025)	14	1709
9	.7130	.7130	.7125A	.7128	.7125 (1.4035)	11	1710
10	.7130	.7132B	.7126	.7126	.7127 (1.4031)	30	1712
13	.7119	.7119	.7115	.7115	.7115 (1.4054)	7	1713
14	.7122	.7122	.7118	.7118	.7116 (1.4052)	15	1713
15	.7121	.7126	.7107	.7109	.7110 (1.4064)	43	1718

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
16	.7115	.7118	.7115	.7115	.7115 (1.4054)	32	1725
17	.7114	.7114	.7113	.7113	.7115 (1.4054)	2	1724
20	.7105	.7108	.7102	.7106@.7105A	.7103 (1.4078)	136	1778
21	.7108	.7111	.7108	.7111	.7109 (1.4066)	13	1774
22	.7113	.7120	.7110	.7120	.7117 (1.4050)	58	1725
23	.7124	.7133	.7121	.7133	.7130 (1.4025)	82	1746
24	.7126	.7133	.7125	.7131	.7130 (1.4025)	20	1720
27	.7140	.7140	.7130A	.7136B	.7136 (1.4013)	31	1730
28	.7136	.7136	.7130	.7130	.7128 (1.4029)	10	1718
29	.7131	.7132	.7129	.7129	.7129 (1.4027)	11	1715
30	.7134	.7136	.7117	.7119A@.7117	.7118 (1.4048)	66	1712
31	.7120	.7123	.7120	.7122B	.7120 (1.4044)	38	1708

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.7115	.7115	.7111	.7112	.7115 (1.4054)	63	1754
4	.7120	.7127B	.7119A	.7127B	.7121 (1.4042)	19	1758
5	.7130	.7139	.7129	.7138@.7139	.7135 (1.4015)	184	1819
6	.7148	.7148	.7130A	.7135	.7132 (1.4021)	62	1837
7	.7137	.7151	.7137	.7146	.7143 (1.3999)	186	1852
10	.7147	.7150	.7143	.7143	.7145 (1.3995)	106	1898
11	.7150@.7154	.7155B	.7150	.7154	.7151 (1.3984)	48	1904
12	.7162@.7163	.7166	.7157	.7164	.7164 (1.3958)	1242	2632
13	.7173	.7176	.7165	.7166A	.7164 (1.3958)	888	3196
14	.7168@.7169	.7172	.7165	.7165	.7165 (1.3956)	134	3247
17	.7161	.7168	.7158	.7167	.7166 (1.3954)	632	3717
18	.7170	.7181	.7170	.7175	.7174 (1.3939)	658	3707
19	.7174	.7179	.7174	.7178	.7177 (1.3933)	206	3732
20	.7170	.7174	.7145	.7152	.7154 (1.3978)	327	3825
21	.7156	.7160	.7152	.7159	.7159 (1.3968)	268	3783
24	.7166	.7168	.7163	.7164@.7165	.7163 (1.3960)	363	3845
25	.7175	.7175	.7163	.7163	.7164 (1.3958)	300	3890
26	.7169	.7172	.7167	.7171	.7170 (1.3947)	165	3955
27	Exchange Closed: Thanksgiving Day						
28	.7176	.7184	.7171	.7183@.7184	.7182 (1.3923)	518	4195

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7190@.7195	.7195	.7185	.7192	.7191 (1.3906)	1292	5075
2	.7193	.7195	.7182	.7185@.7186	.7186 (1.3915)	696	5412
3	.7178@.7176	.7186	.7176	.7183@.7184	.7184 (1.3919)	1975	6120
4	.7191@.7194	.7197	.7189	.7193	.7194 (1.3900)	766	6531
5	.7205@.7202	.7217	.7202	.7210	.7210 (1.3869)	2175	7876
8	.7213@.7212	.7221	.7209	.7220	.7220 (1.3850)	4575	10423
9	.7225@.7224	.7225	.7215	.7217@.7218	.7218 (1.3854)	1690	10944
10	.7215@.7214	.7215	.7205	.7210@.7211	.7210 (1.3869)	2163	11569
11	.7200@.7203	.7207	.7200	.7206@.7207	.7206 (1.3877)	855	11764
12	.7214	.7220	.7211	.7219@.7218	.7218 (1.3854)	1086	12156
15	.7217@.7218	.7218	.7208	.7215	.7215 (1.3860)	853	12025
16	.7208@.7202	.7215	.7202	.7214	.7214 (1.3861)	1713	11832
17	.7213	.7221	.7213	.7215@.7216	.7215 (1.3860)	1282	11908
18	.7212	.7219	.7205	.7217@.7216	.7216 (1.3858)	733	11874
19	.7220	.7225	.7217	.7220@.7218	.7219 (1.3852)	580	11927
22	.7228@.7233	.7243	.7228	.7230@.7228	.7229 (1.3833)	2936	13210
23	.7235	.7239	.7230	.7235@.7234	.7234 (1.3823)	969	13265
24	.7228@.7227	.7236	.7224	.7224	.7224 (1.3842)	992	13506
25	Exchange Closed: Christmas						
26	.7230	.7232	.7180	.7202@.7201	.7202 (1.3885)	4026	13338
29	.7217@.7215	.7217	.7206	.7209@.7211	.7210 (1.3869)	2063	13403
30	.7215	.7217	.7205	.7210	.7210 (1.3869)	1147	13112
31	.7213	.7220	.7199	.7211@.7210	.7210 (1.3869)	2228	12578

JUNE 1987 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
9	.7120	.7120	.7120	.7120	.7093 (1.4098)	15	15
12	....	.7100B	....	.7093N	.7106 (1.4072)	....	15
13	....	....	....	.7106N	.7106 (1.4072)	....	15
14	....	.7120B	....	.7106N	.7114 (1.4056)	....	15
15	....	.7134B	....	.7114N	.7139 (1.4007)	....	15
16	....	.7155B	....	.7139N	.7134 (1.4017)	....	15
19	.7170	.7175B	.7170	.7170	.7142 (1.4001)	3	18
20	.7174	.7205	.7170	.7205	.7180 (1.3927)	7	25
21	....	....	....	.7180N	.7193 (1.3902)	....	25
22	.7235	.7243	.7220A	.7243	.7214 (1.3861)	2	27
23	....	....	....	.7214N	.7208 (1.3873)	....	27
26	Exchange Closed: Memorial Day						
27	....	....	.7170A	.7208N	.7198 (1.3892)	....	27
28	....	....	....	.7198N	.7143 (1.3999)	....	27
29	....	....	....	.7143N	.7138 (1.4009)	....	27
30	....	....	....	.7138N	.7110 (1.4064)	....	27

CANADIAN DOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.7100	.7100	.7060A	.7085	.7067 (1.4150)	2	27
3	.7065	.7065	.7065	.7065	.7028 (1.4228)	4	31
4	.7060	.7060	.7040A	.7060	.7036 (1.4212)	1	32
5	.7040	.7050B	.7040	.7040	.7020 (1.4245)	5	37
6	....	....	....	.7020N	.7014 (1.4257)	....	37
9	....	....	....	.7014N	.7052 (1.4180)	....	37
10	....	.7070B	....	.7052N	.7087 (1.4110)	....	37
11	.7100	.7100	.7100	.7100	.7077 (1.4130)	1	38
12	....	.7110B	....	.7077N	.7096 (1.4092)	....	38
13	....	....	....	.7096N	.7119 (1.4046)	....	38
16	.7135	.7135	.7090A	.7135	.7094 (1.4096)	5	43
17	.7088	.7088	.7088	.7088	.7060 (1.4164)	1	44
18	.7060	.7060	.7060	.7060	.7046 (1.4192)	1	45
19	.7051	.7060	.7051	.7060	.7030 (1.4224)	25	70
20	....	.7041B	....	.7030N	.7069 (1.4146)	....	70
23	.7094	.7094	.7086	.7086	.7084 (1.4116)	2	71
24	....	....	....	.7084N	.7087 (1.4110)	....	71
25	....	.7090B	....	.7090B	.7081 (1.4122)	....	70
26	.7057	.7057	.7057	.7057	.7029 (1.4226)	2	72
27	....	....	....	.7029N	.7071 (1.4142)	....	72
30	.7087	.7095	.7087	.7095	.7089 (1.4106)	3	75

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	.7130B	....	.7130B	.7137 (1.4011)	....	75
2	....	....	....	.7137N	.7134 (1.4017)	....	75
3	....	....	....	.7134N	.7128 (1.4029)	....	75
4	Exchange Closed: Independence Day						
7	....	....	.7125A	.7128N	.7109 (1.4066)	....	75
8	....	....	....	.7109N	.7112 (1.4060)	....	75
9	.7112	.7112	.7110A	.7112	.7114 (1.4056)	2	73
10	....	....	....	.7114N	.7130 (1.4025)	....	73
11	....	....	....	.7130N	.7133 (1.4019)	....	73
14	....	....	....	.7133N	.7144 (1.3997)	....	73
15	....	....	....	.7144N	.7157 (1.3972)	....	73
16	.7161	.7163	.7161	.7163	.7152 (1.3982)	....	73
17	.7152	.7152	.7152	.7152	.7148 (1.3989)	11	83
18	....	....	....	.7148N	.7149 (1.3987)	....	83
21	.7135	.7140	.7132A	.7140	.7133 (1.4019)	6	81
22	....	....	.7110A	.7133N	.7085 (1.4114)	....	81
23	.7050	.7055B	.7050	.7050	.7067 (1.4150)	2	81
24	....	....	....	.7067N	.7062 (1.4160)	....	81
25	....	....	....	.7062N	.7072 (1.4140)	....	81
28	....	....	.7050A	.7072N	.7047 (1.4190)	....	81
29	.7050	.7050	.7050	.7050	.7065 (1.4154)	1	81
30	....	....	....	.7065N	.7086 (1.4112)	....	81
31	....	....	....	.7086N	.7123 (1.4039)	....	81

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	....	....	.7123N	.7105 (1.4074)	....	81
4	....	....	.7085A	.7085A	.7091 (1.4102)	....	81
5	....	....	....	.7091N	.7107 (1.4070)	....	81
6	....	....	.7092A	.7107N	.7197 (1.3894)	....	81
7	....	....	.7110A	.7197N	.7100 (1.4084)	....	81
8	....	....	.7070A	.7100N	.7073 (1.4138)	....	81
11	.7088	.7088	.7059A	.7075	.7068 (1.4148)	6	87
12	.7050	.7050	.7030A	.7050	.7042 (1.4200)	1	88
13	.7060	.7081B	.7050A	.7060	.7054 (1.4176)	1	89
14	.7085	.7085	.7070A	.7085	.7060 (1.4164)	1	90
15	.7042	.7050	.7035A	.7039	.7036 (1.4212)	8	98
18	.7037	.7037	.7014A	.7020	.7022 (1.4240)	8	104
19	.7010	.7025B	.7010	.7023	.7015 (1.4255)	5	105
20	....	....	....	.7015N	.7028 (1.4228)	....	105
21	....	.7033B	.7027A	.7028N	.7033 (1.4218)	....	105
22	....	....	....	.7033N	.7028 (1.4228)	....	105
25	.7011	.7015	.7011	.7015	.7007 (1.4271)	11	111
26	.7005	.7015	.7005	.7010	.7008 (1.4269)	5	116
27	.6995	.7000B	.6995	.6995	.6989 (1.4308)	6	119
28	.7000	.7025	.7000	.7025	.7021 (1.4242)	9	119
29	.7025	.7060	.7025	.7060	.7062 (1.4160)	4	120

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	.7067	.7067	.7067	.7067	.7066 (1.4152)	3	121
3	.7065	.7065	.7065	.7065	.7068 (1.4148)	4	123
4	.7074	.7074	.7068	.7068	.7067 (1.4150)	2	125
5	.7079	.7083B	.7079	.7080	.7072 (1.4140)	2	127
8	.7085	.7085	.7084	.7084	.7094 (1.4096)	2	129
9	.7100	.7125	.7100	.7118	.7110 (1.4064)	28	145
10	.7090	.7090	.7077	.7077	.7077 (1.4130)	10	149
11	.7067	.7069B	.7065	.7067	.7061 (1.4162)	8	155
12	.7075	.7087	.7075	.7087	.7068 (1.4148)	16	171
15	....	.7073B	....	.7068N	.7073 (1.4138)	....	171
16	.7079	.7079	.7060A	.7063	.7054 (1.4176)	8	178

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
17	.7052@.7050	.7052	.7034	.7042	.7043 (1.4198)	10	188
18	.7055@.7054	.7060B	.7054	.7060B	.7062 (1.4160)	7	194
19	.7050	.7067	.7050	.7067	.7061 (1.4162)	5	198
22	....	.7069B	....	.7069B	.7069 (1.4146)	3	199
23	.7075	.7075	.7075	.7075	.7069 (1.4146)	2	200
24	....	.7077B	....	.7069N	.7067 (1.4150)	....	200
25	.7069	.7069	.7069	.7069	.7054 (1.4176)	1	201
26	....	.7065B	....	.7054N	.7072 (1.4140)	....	201
29	.7076	.7076	.7070A	.7070A	.7074 (1.4136)	1	202
30	....	....	....	.7074N	.7072 (1.4140)	....	202

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7065	.7065	.7065	.7065	.7065 (1.4154)	10	192
2	....	....	....	.7065N	.7071 (1.4142)	....	192
3	....	.7085B	....	.7085B	.7088 (1.4108)	....	192
6	.7092	.7092	.7089	.7089	.7089 (1.4106)	12	188
7	.7087	.7087	.7086A	.7086A	.7074 (1.4136)	5	193
8	....	.7075B	....	.7074N	.7080 (1.4124)	....	193
9	.7085	.7085	.7080	.7080	.7075 (1.4134)	5	198
10	....	....	....	.7075N	.7077 (1.4130)	5	203
13	.7070	.7070	.7070	.7070	.7065 (1.4154)	3	206
14	.7075	.7075	.7075	.7075	.7066 (1.4152)	1	207
15	.7065	.7071B	.7065	.7065	.7060 (1.4164)	1	208
16	....	....	....	.7060N	.7065 (1.4154)	....	208
17	....	....	....	.7065N	.7065 (1.4154)	....	208
20	.7060	.7060	.7060	.7060	.7052 (1.4180)	1	209
21	.7055	.7060B	.7055	.7060B	.7058 (1.4168)	3	212
22	.7069	.7069	.7068A	.7068A	.7067 (1.4150)	1	213
23	.7080	.7083	.7080	.7082	.7080 (1.4124)	1	214
24	.7080	.7080	.7080	.7080	.7080 (1.4124)	2	216
27	.7095	.7095	.7095	.7095	.7086 (1.4112)	1	217
28	.7084	.7084	.7084	.7084	.7078 (1.4128)	4	214
29	....	....	....	.7078N	.7079 (1.4126)	....	214
30	.7085	.7085	.7070A	.7070A	.7068 (1.4148)	1	213
31	....	....	....	.7068N	.7070 (1.4144)	....	213

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	....	.7065A	.7070N	.7065 (1.4154)	....	212
4	.7080	.7080	.7080	.7080	.7071 (1.4142)	1	213
5	.7087	.7087	.7086	.7087	.7086 (1.4112)	4	212
6	.7096	.7101	.7096	.7100A	.7083 (1.4118)	4	212
7	....	.7088B	....	.7083N	.7095 (1.4094)	....	212
10	.7100	.7103	.7100	.7101	.7097 (1.4090)	14	208
11	.7102	.7110	.7102	.7110	.7103 (1.4078)	6	207
12	.7117	.7119	.7116	.7119	.7117 (1.4050)	21	222
13	.7130	.7135	.7123	.7125	.7117 (1.4050)	14	231
14	.7124	.7124	.7124	.7124	.7118 (1.4048)	2	233
17	.7119	.7123	.7119	.7123	.7119 (1.4046)	3	234
18	....	.7130B	....	.7119N	.7126 (1.4033)	1	235
19	.7130	.7140	.7130	.7135A	.7129 (1.4027)	3	236
20	.7134	.7134	.7105A	.7109	.7109 (1.4066)	25	239
21	.7112	.7117B	.7112	.7112	.7114 (1.4056)	4	240
24	.7130	.7131	.7124	.7124	.7123 (1.4039)	224	352
25	.7132	.7133	.7127	.7127	.7123 (1.4039)	24	362
26	.7129@.7130	.7134B	.7129	.7132	.7129 (1.4027)	111	448
27	Exchange Closed: Thanksgiving Day						
28	.7138	.7146	.7136	.7146	.7141 (1.4003)	35	469

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.7150	.7154B	.7147	.7153	.7150 (1.3986)	41	487
2	.7150	.7152	.7145	.7145	.7146 (1.3993)	20	483
3	.7140	.7145	.7140	.7141	.7143 (1.3999)	364	725
4	.7150	.7156	.7150	.7153B@.7154	.7153 (1.3980)	38	712
5	.7165	.7175	.7165	.7170	.7169 (1.3948)	53	716
8	.7171	.7182	.7169	.7180B	.7179 (1.3929)	229	883
9	.7185	.7185	.7177	.7179	.7177 (1.3933)	24	881
10	.7173	.7173	.7168	.7168	.7169 (1.3948)	17	887
11	.7165	.7165	.7160	.7160	.7165 (1.3956)	21	878
12	.7176	.7178	.7173	.7175	.7179 (1.3929)	11	883
15	.7178	.7178	.7170A	.7172	.7174 (1.3939)	367	797
16	.7161	.7173	.7161	.7173	.7173 (1.3941)	693	1413
17	.7170	.7181B	.7170	.7178	.7176 (1.3935)	636	2006
18	.7170	.7180	.7168	.7180	.7177 (1.3933)	22	1964
19	.7185	.7185	.7180	.7180	.7180 (1.3927)	174	2094
22	.7202	.7207	.7193	.7193	.7193 (1.3902)	93	2107
23	.7199	.7202	.7197	.7198B	.7198 (1.3892)	53	2117
24	.7194	.7194	.7190	.7190	.7188 (1.3912)	9	2115
25	Exchange Closed: Christmas						
26	.7193	.7193	.7135	.7155	.7166 (1.3954)	27	2129
29	.7180	.7180	.7171	.7173A@.7171	.7173 (1.3941)	13	2136
30	.7176	.7176	.7170A	.7175	.7173 (1.3941)	10	2123
31	.7170	.7180	.7165A	.7175A	.7168 (1.3950)	18	2123

CANADIAN DOLLAR FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
19	6965	6965	6965	6965	6965 (1.4357)	1	1
20	6995	6995	6995	6995	6978 (1.4330)	1	2
21	6995	6995	6984A	6990	6983 (1.4320)	2	3
22	6980	6985B	6980	6980	6978 (1.4330)	1	4
25			6960A	6978N	6956 (1.4376)		4
26				6956N	6958 (1.4371)		4
27	6960	6960	6950A	6958	6937 (1.4415)	10	14
28		6975B		6937N	6969 (1.4349)		14
29		7010B		7010B	7012 (1.4261)		14

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2		7025B		7012N	7017 (1.4251)		14
3	7020	7020	7015	7020	7022 (1.4240)	3	17
4	7020	7020	7020	7020	7021 (1.4242)	1	18
5	7038	7038	7038	7038	7026 (1.4232)	1	19
8		7042B		7026N	7036 (1.4212)		19
9	7075	7075	7075	7075	7065 (1.4154)	1	20
10	7035	7035	7025	7025	7032 (1.4220)	4	24
11	7020	7020	7020	7020	7016 (1.4253)	1	25
12				7016N	7017 (1.4251)		25
15	7030	7030	7030	7030	7022 (1.4240)	6	27
16	7034	7034	7020A	7034	7001 (1.4283)	3	28
17				7001N	6994 (1.4297)	1	28
18		7015B		6994N	7011 (1.4263)		28
19	7020@7022	7022	7018A	7022	7010 (1.4265)	15	43
22				7010N	7018 (1.4249)		43
23		7020B		7018N	7018 (1.4249)		43
24				7018N	7017 (1.4251)		43
25				7017N	7001 (1.4283)		43
26		7010B		7001N	7022 (1.4240)		43
29	7020	7020	7020	7020	7024 (1.4236)	8	44
30				7024N	7022 (1.4240)		44

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1				7022N	7015 (1.4255)		44
2		7016B		7015N	7021 (1.4242)		44
3				7121N	7039 (1.4206)		44
6		7040B		7039N	7040 (1.4204)		44
7				7040N	7024 (1.4236)		44
8		7028B		7024N	7030 (1.4224)		44
9				7030N	7025 (1.4234)		44
10	7025	7029B	7025	7025	7027 (1.4230)	1	45
13	7020	7020	7020	7020	7015 (1.4255)	1	46
14	7025	7025	7025	7025	7016 (1.4253)	1	47
15	7015	7015	7015	7015	7010 (1.4265)	1	48
16		7013B		7010N	7015 (1.4255)		48
17		7016B		7015N	7015 (1.4255)		48
20	7020	7020	7020	7020	7001 (1.4283)	2	50
21	7019	7019	7019	7819	7007 (1.4271)	1	51
22	7018	7022B	7018	7022B	7017 (1.4251)	1	50
23	7030	7030	7030	7030	7030 (1.4224)	1	51
24				7030N	7030 (1.4224)		51
27				7030N	7036 (1.4212)		51
28				7036N	7028 (1.4228)		50
29		7029B		7028N	7029 (1.4226)		50
30				7029N	7018 (1.4249)		50
31		7021B		7018N	7020 (1.4245)		50

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3				7020N	7015 (1.4255)		50
4	7035	7035	7035	7035	7021 (1.4242)	1	51
5	7050	7050	7050	7050	7037 (1.4210)		51
6	7060	7060	7051A	7051A	7034 (1.4216)	2	53
7	7051	7055B	7051	7051	7045 (1.4194)	1	52
10				7045N	7047 (1.4190)		52
11		7057B		7047N	7053 (1.4178)		52
12	7070	7070	7070	7070	7070 (1.4144)	51	77
13		7090B		7070N	7070 (1.4144)		77
14	7085	7087B	7085	7085	7071 (1.4142)	8	78
17				7071N	7072 (1.4140)		78
18		7090B		7072N	7079 (1.4126)		78
19	7100	7100	7099	7099	7082 (1.4120)	1	79
20		7085B	7070A	7082N	7063 (1.4158)	1	79
21		7068B		7063N	7068 (1.4148)		79
24				7068N	7081 (1.4122)		79
25	7095	7095	7091	7091	7080 (1.4124)	5	82
26	7088@7087	7088	7087	7087	7086 (1.4112)	3	80
27	Exchange Closed: Thanksgiving Day						
28	7090	7102B	7090	7090	7098 (1.4088)	2	79

CANADIAN DOLLAR FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	7108	7116	7108	7116	7108 (1.4068)	5	79
2	7110	7112B	7110	7111	7105 (1.4074)	9	87
3	7105	7105	7105	7105	7101 (1.4082)	2	85
4				7101N	7101 (1.4082)		85
5	7125	7132	7125	7132	7127 (1.4031)	6	89
8	7134	7143	7134	7143	7137 (1.4011)	5	92
9	7143	7145	7142	7143	7135 (1.4015)	10	100
10	7133	7134B	7128A	7130	7127 (1.4031)	8	101
11	7118	7119B	7118	7118	7123 (1.4039)	7	100
12		7135B		7135B	7139 (1.4007)		100
15	7140	7141B	7135	7136	7132 (1.4021)	11	106
16				7132N	7131 (1.4023)		106
17	7145	7145	7140A	7145	7136 (1.4013)	4	110
18	7132	7140	7132	7140	7137 (1.4011)	28	131
19	7145	7145	7140A	7145	7140 (1.4005)	3	134
22	7170	7170	7170	7170	7157 (1.3972)	1	135
23	7166	7175B	7166	7168	7162 (1.3962)	59	166
24	7165	7165	7162	7162	7152 (1.3982)	5	170
25	Exchange Closed: Christmas						
26			7125A	7152N	7130 (1.4025)		170
29	7140	7148	7140	7148	7136 (1.4013)	4	174
30	7142	7142	7137A	7141	7137 (1.4011)	33	189
31	7140	7143	7136	7143	7137 (1.4011)	8	188

DECEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
16	6994	6994	6994	6994	6947 (1.4394)		
17				6947N	6945 (1.4398)		
18				6945N	6960 (1.4367)	1	1
19				6960N	6959 (1.4369)		1
22				6959N	6967 (1.4353)		1
23				6967N	6967 (1.4353)		1
24				6967N	6967 (1.4353)		1
25				6967N	6947 (1.4394)		1
26		6950B		6947N	6972 (1.4343)		1
29				6972N	6974 (1.4338)		1
30				6974N	6974 (1.4338)		1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1				6974N	6965 (1.4357)		1
2				6965N	6971 (1.4345)		1
3				6971N	6990 (1.4306)		1
6				6990N	6991 (1.4304)		1
7				6991N	6974 (1.4338)		1
8				6974N	6980 (1.4326)		1
9				6980N	6975 (1.4336)		1
10		6980B		6975N	6977 (1.4332)		1
13				6977N	6965 (1.4357)		1
14		6980B		6965N	6966 (1.4355)		1
15		6970B		6966N	6960 (1.4367)		1
16		6970B		6960N	6970 (1.4347)		1
17	6985	6985	6985	6985	6965 (1.4357)	2	2
20		6970B		6965N	6950 (1.4388)		2
21		6970B		6970B	6956 (1.4376)		2
22		6965B		6956N	6957 (1.4374)		2
23	6990	6995	6990	6990	6980 (1.4326)	3	5
24				6980N	6980 (1.4326)		5
27				6980N	6986 (1.4314)		5
28				6986N	6978 (1.4330)		5
29		6990B		6978N	6979 (1.4328)		5
30	6985	6990B	6985	6985	6968 (1.4351)	3	8
31		6978B		6968N	6970 (1.4347)		8

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	6980	6980	6980	6980	6965 (1.4357)	4	12
4		6987B		6965N	6971 (1.4345)		12
5		6986B		6971N	6988 (1.4310)		12
6	7015	7015	7015	7015	6985 (1.4316)	1	13
7		7005B		6985N	6995 (1.4295)		13
10		7000B		6995N	6997 (1.4291)		13
11		7005B		6997N	7003 (1.4279)		13
12	7040	7040	7040	7040	7023 (1.4238)	1	14
13		7030B		7023N	7023 (1.4238)		14
14	7040	7040	7040	7040	7024 (1.4236)	1	15
17		7030B		7024N	7025 (1.4234)		15
18		7035B		7025N	7032 (1.4220)		15
19	7050	7058	7050	7058	7035 (1.4214)	5	18
20	7052	7058	7030A	7030A	7017 (1.4251)	2	22
21		7030B		7017N	7022 (1.4240)		18
24		7030B		7022N	7039 (1.4206)		18
25	7042	7042	7042	7042	7035 (1.4214)		18

(Continued in Next Column)

CANADIAN DOLLAR FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
26	.7050	.7050	.7050	.7050	.7041 (1.4202)	3	19
27	Exchange Closed: Thanksgiving Day						
28	.7055	.7064	.7050	.7064	.7053 (1.4178)	8	27

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	...	.7070B	...	.7053N	.7065 (1.4154)	1	27
2	...	...	...	.7065N	.7063 (1.4158)	...	27
3	.7065	.7065	.7065	.7065	.7058 (1.4168)	4	30
4	...	.7065B	...	.7058N	.7058 (1.4168)	...	30
5	...	.7080B	...	.7058N	.7084 (1.4116)	...	30
8	...	...	...	.7084N	.7094 (1.4096)	...	30
9	.7099	.7100B	.7099	.7099	.7092 (1.4100)	1	31
10	...	...	...	.7092N	.7084 (1.4116)	...	31
11	.7072	.7080B	.7072	.7072	.7080 (1.4124)	...	31
12	...	...	...	.7080N	.7098 (1.4088)	2	29
15	.7081	.7081	.7081	.7081	.7089 (1.4106)	1	29
16	...	...	...	.7089N	.7088 (1.4108)	...	29
17	...	.7100B	...	.7088N	.7095 (1.4094)	...	29
18	.7095	.7095	.7095	.7095	.7096 (1.4092)	1	29
19	.7100	.7100	.7100	.7100	.7099 (1.4086)	12	30
22	...	...	...	.7099N	.7116 (1.4052)	1	31
23	.7135	.7135	.7135	.7135	.7121 (1.4042)	3	34
24	...	...	...	.7121N	.7111 (1.4062)	...	34
25	Exchange Closed: Christmas						
26	.7080	.7080	.7075	.7075	.7089 (1.4106)	1	35
29	.7110	.7110	.7110	.7110	.7099 (1.4086)	7	42
30	...	.7100B	...	.7100B	.7100 (1.4084)	...	42
31	...	.7105B	...	.7100N	.7100 (1.4084)	...	42

MARCH 1988 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
17	.7052	.7052	.7052	.7052	.7053 (1.4178)	...	...
18	...	...	...	.7053N	.7054 (1.4176)	1	1
19	.7070@.7075	.7075	.7070	.7072	.7057 (1.4170)	3	2
22	.7090	.7090	.7090	.7090	.7074 (1.4136)	2	4
23	.7105	.7105	.7105	.7105	.7079 (1.4126)	1	5
24	...	...	...	.7079N	.7069 (1.4146)	...	5
25	Exchange Closed: Christmas						
26	.7055	.7055	.7055	.7055	.7047 (1.4190)	1	6
29	...	...	...	.7047N	.7062 (1.4160)	...	6
30	...	...	...	.7062N	.7064 (1.4156)	...	6
31	...	...	...	.7064N	.7064 (1.4156)	...	6

CANADIAN DOLLAR FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	3,231	2,821	....	3,809	1,395	Closed	713	....	3,607
2	2,042	....	....	1,911	2,107	8,051	2,675	....	3,946	540	....	1,965
3	4,161	3,308	3,951	1,538	....	7,274	664	....	4,001	1,411	751	4,189
4	....	6,030	8,177	4,738	....	3,934	Closed	1,556	3,828	....	751	2,017
5	....	8,641	9,452	....	1,409	2,992	....	1,387	2,004	....	1,719	4,174
6	3,588	10,628	4,860	....	3,185	2,305	....	987	....	1,060	1,365	....
7	8,691	4,392	4,710	6,366	2,454	....	1,547	948	....	828	2,603	....
8	4,432	....	....	3,890	2,233	....	1,208	2,376	3,044	635	....	8,276
9	7,208	....	....	3,004	2,952	3,200	1,172	....	6,788	535	....	3,488
10	5,866	7,124	6,407	6,053	....	2,650	1,410	....	4,881	518	2,184	3,658
11	....	7,099	3,203	4,896	....	1,833	1,004	2,202	2,767	....	1,282	1,358
12	....	3,309	3,470	....	1,700	1,756	....	3,123	1,923	....	6,488	2,425
13	4,959	4,980	3,520	....	2,056	3,748	....	710	....	695	2,810	....
14	5,861	3,764	7,450	6,138	2,969	....	955	1,986	....	742	972	....
15	7,535	....	....	3,269	2,289	....	1,598	1,467	1,516	3,096	....	1,502
16	5,251	....	....	1,416	1,406	1,894	1,796	....	2,088	512	....	2,406
17	2,443	Closed	5,927	1,342	....	2,136	521	....	2,946	2,651	1,604	1,922
18	....	2,536	3,227	2,415	....	1,292	1,325	2,489	1,338	....	2,040	785
19	....	5,870	1,491	....	1,994	1,105	....	3,248	1,018	....	739	772
20	3,401	2,822	2,253	....	6,535	1,378	....	2,156	....	1,518	4,203	....
21	1,846	3,233	2,744	1,666	4,074	....	988	2,495	....	2,109	2,808	....
22	1,970	....	....	2,393	3,409	....	4,640	1,366	681	1,256	....	3,033
23	2,094	....	....	1,995	2,634	2,095	3,899	....	674	2,628	....	1,085
24	4,514	3,329	1,899	2,199	....	1,127	1,803	....	478	2,673	1,310	1,006
25	....	3,935	2,101	5,232	....	1,376	1,056	1,288	637	....	1,093	Closed
26	....	2,687	1,718	....	Closed	4,313	....	2,166	1,072	....	1,146	4,055
27	4,452	7,788	2,186	....	6,453	1,555	....	3,097	....	1,832	Closed	....
28	3,776	8,039	Closed	3,990	6,474	....	2,523	4,037	....	798	1,251	....
29	3,756	....	....	2,755	3,619	....	3,729	4,745	1,377	430	....	2,087
30	4,259	....	....	3,345	3,724	1,881	2,191	....	668	1,614	....	1,190
31	2,953	....	1,510	....	....	....	2,996	....	....	1,494	....	2,254
Total	95,058	99,514	80,256	73,782	66,497	57,895	43,509	45,224	47,675	30,288	37,119	57,254
Average	4,321	5,238	4,013	3,354	3,167	2,757	1,978	2,154	2,270	1,317	1,954	2,602

CANADIAN DOLLAR FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	10,064	13,179	....	9,498	13,607	Closed	9,249	....	14,745
2	14,841	....	....	10,198	13,120	14,210	10,036	....	17,951	9,385	....	14,831
3	16,149	19,060	15,624	10,093	....	13,700	10,236	....	17,296	9,367	12,276	15,399
4	....	18,590	15,652	11,449	....	13,348	Closed	13,666	16,996	....	12,243	15,747
5	....	18,544	16,771	....	13,302	13,557	....	13,751	16,853	....	12,149	16,825
6	16,668	15,951	17,176	....	13,607	13,798	....	13,989	....	9,664	12,184	....
7	14,670	15,162	16,715	12,787	13,705	....	10,408	13,678	....	9,518	12,183	....
8	14,558	....	....	12,893	13,784	....	10,360	14,105	16,324	9,638	....	18,808
9	13,295	....	....	13,608	13,901	13,610	10,442	....	18,923	9,658	....	18,935
10	12,653	14,520	15,035	11,757	....	13,345	10,711	....	17,927	9,759	12,293	19,296
11	....	14,773	14,987	11,002	....	13,397	10,670	14,684	16,889	....	12,618	19,244
12	....	14,634	15,211	....	13,946	13,344	....	15,188	16,399	....	14,977	18,853
13	13,265	14,055	14,710	....	13,680	13,025	....	15,125	....	9,741	15,730	....
14	14,299	13,901	14,134	10,965	13,993	....	11,025	15,114	....	9,903	15,667	....
15	15,693	....	....	10,983	14,246	....	11,320	15,436	16,111	11,095	....	18,363
16	15,402	....	....	10,953	14,191	12,750	11,225	....	9,347	11,219	....	13,380
17	14,773	Closed	13,926	10,970	....	8,080	11,260	....	9,471	12,762	15,978	14,053
18	....	13,579	10,233	11,296	....	8,117	11,183	16,219	9,617	....	15,953	13,999
19	....	13,269	10,195	....	14,484	8,176	....	17,437	9,782	....	15,842	14,187
20	14,763	13,296	9,902	....	15,267	8,246	....	18,102	....	13,153	16,335	....
21	14,802	13,242	9,863	11,745	15,899	....	11,301	17,956	....	13,235	14,564	....
22	14,770	....	....	11,602	16,161	....	11,885	17,640	9,552	13,411	....	15,487
23	15,021	....	....	11,418	16,390	8,492	12,412	....	9,548	12,982	....	15,587
24	16,980	13,358	9,717	11,687	....	8,634	12,835	....	9,594	12,334	14,258	15,830
25	....	13,251	9,947	12,930	....	8,676	12,989	17,905	9,556	....	14,123	Closed
26	....	13,005	9,579	....	Closed	9,416	....	18,451	9,669	....	14,477	15,678
27	18,228	13,931	9,694	....	16,534	9,628	....	19,757	....	12,381	Closed	....
28	18,244	15,075	Closed	13,531	15,403	....	13,244	18,452	....	12,006	14,648	....
29	18,186	....	....	13,310	15,435	....	13,803	17,501	9,378	12,044	....	15,761
30	19,019	....	....	13,670	14,977	9,400	13,814	....	9,358	12,110	....	15,472
31	18,922	....	9,748	....	....	....	13,759	....	....	12,377	....	14,937
Average	15,691	14,800	12,941	11,769	14,534	11,188	11,564	16,084	13,169	11,174	14,131	16,155

CANADIAN DOLLAR FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	6,242	....	....	5,408
18	....	....	....	....	....	4,766	....	....	....	....	....	....
19	....	....	4,438	....	....	....	....	....	....	....	....	....
20	....	....	1	....	....	....	....	....	....	....	....	....
21	....	....	20	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	4,459	....	....	4,766	....	....	6,242	....	....	5,408

1986 CANADIAN DOLLAR INTERBANK SPOT PRICES (In U.S. Dollars per one Canadian Dollar, Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	...	.7150	.7126	.7126	.7136	...	...	...	...	...	...	...	...	...	...
3	.7118	.7138	.7099	.7117	.7118	.6994	.6995	.6956	.6956	.6978	.6995	.7042	.6990	.6995	.7013
4	...	...	...	...	...	.6925	.6984	.6908	.6927	.6932	.6995	.7099	.6983	.7074	.7037
5	...	...	...	...	...	.6942	.7059	.6932	.7042	.7032	.7082	.7099	.7042	.7047	.7082
6	.7106	.7122	.7098	.7113	.7114	.7049	.7117	.7042	.7109	.7102	.7062	.7092	.7057	.7077	.7067
7	.7111	.7163	.7111	.7148	.7153	.7109	.7139	.7100	.7102	.7105	.7082	.7135	.7074	.7125	.7112
8	.7158	.7158	.7131	.7132	.7137	...	...	...	...	...	...	...	...	...	...
9	.7139	.7188	.7126	.7167	.7178	...	...	...	...	...	...	...	...	...	...
10	.7163	.7204	.7160	.7172	.7171	.7117	.7169	.7103	.7150	.7153	.7142	.7176	.7122	.7162	.7164
11	...	...	...	...	...	.7156	.7189	.7139	.7154	.7144	.7147	.7200	.7142	.7152	.7146
12	...	...	...	...	...	.7150	.7171	.7142	.7142	.7152	.7163	.7173	.7145	.7145	.7150
13	.7165	.7174	.7116	.7141	.7135	.7130	.7158	.7127	.7153	.7143	.7165	.7178	.7141	.7156	.7163
14	.7137	.7147	.7098	.7098	.7112	.7173	.7176	.7140	.7166	.7164	.7165	.7209	.7158	.7190	.7188
15	.7105	.7119	.7087	.7102	.7094	...	...*	...	...	...	...	...	...	...	...
16	.7125	.7165	.7108	.7130	.7114	...	...	...	...	...	...	...	...	...	...
17	.7137	.7147	.7130	.7140	.7139	Closed					.7204	.7219	.7191	.7208	.7198
18	...	...	...	...	...	...	.7175	.7155	.7161	.7164	.7176	.7209	.7176	.7204	.7207
19	...	...	...	...	...	.7158	.7196	.7158	.7191	.7191	.7207	.7210	.7179	.7181	.7199
20	Closed					.7193	.7194	.7185	.7187	.7189	.7172	.7175	.7145	.7145	.7159
21	.7131	.7131	.7112	.7120	.7115	.7188	.7221	.7188	.7198	.7196	.7141	.7169	.7132	.7163	.7158
22	.7109	.7133	.7105	.7118	.7130	...	...	...	...	...	...	...	...	...	...
23	.7117	.7130	.7109	.7109	.7115	...	...	...	...	...	...	...	...	...	...
24	.7089	.7104	.7071	.7072	.7073	.7211	.7221	.7203	.7207	.7208	.7151	.7163	.7126	.7126	.7135
25	...	...	...	...	...	.7204	.7220	.7165	.7220	.7168	.7117	.7141	.7116	.7130	.7130
26	...	...	...	...	...	.7170	.7182	.7158	.7160	.7173	.7126	.7133	.7117	.7133	.7130
27	.7088	.7092	.7044	.7046	.7056	.7130	.7145	.7049	.7059	.7084	.7147	.7168	.7146	.7157	.7160
28	.7052	.7067	.7032	.7054	.7040	.6963	.7069	.6944	.7034	.7024	Closed				
29	.7057	.7076	.7050	.7057	.7066	...	...	...	...	...	...	...	...	...	...
30	.7049	.7067	.7022	.7031	.7039	...	...	...	...	...	...	...	...	...	...
31	.7022	.7039	.7014	.7015	.7024	...	...	...	...	...	.7132	.7163	.7132	.7163	.7158

* Data Not Available

	APRIL					MAY					JUNE				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	.7172	.7193	.7168	.7183	.7180	.7239	.7269	.7230	.7230	.7239	...	...	...	...	...
2	.7183	.7190	.7171	.7190	.7184	.7250	.7267	.7249	.7259	.7251	.7203	.7221	.7165	.7174	.7182
3	.7180	.7192	.7173	.7185	.7176	...	...	...	...	...	.7200	.7230	.7158	.7183	.7171
4	.7203	.7220	.7183	.7216	.7202	...	...	...	...	...	.7177	.7230	.7158	.7181	.7169
5	...	...	...	...	...	.7269	.7291	.7256	.7273	.7272	.7181	.7190	.7147	.7147	.7169
6	...	...	...	...	...	.7259	.7263	.7245	.7259	.7258	.7164	.7176	.7154	.7172	.7154
7	.7205	.7229	.7205	.7217	.7216	.7249	.7251	.7235	.7249	.7243	...	...	...	...	...
8	.7220	.7234	.7216	.7230	.7228	.7242	.7266	.7242	.7254	.7253	...	...	...	...	...
9	.7237	.7240	.7224	.7224	.7233	.7244	.7255	.7235	.7238	.7243	.7168	.7199	.7168	.7189	.7187
10	.7222	.7229	.7199	.7212	.7213	...	...	...	...	...	.7192	.7212	.7168	.7191	.7204
11	.7199	.7200	.7176	.7191	.7195	...	...	...	...	...	.7194	.7202	.7150	.7202	.7196
12	...	...	...	...	...	.7249	.7259	.7243	.7251	.7247	.7206	.7219	.7206	.7219	.7212
13	...	...	...	...	...	.7253	.7255	.7201	.7252	.7251	.7212	.7246	.7204	.7228	.7225
14	.7158	.7174	.7137	.7148	.7145	.7254	.7269	.7252	.7263	.7256	...	...	...	...	...
15	.7148	.7194	.7148	.7187	.7181	.7268	.7283	.7264	.7271	.7270	...	...	...	...	...
16	.7195	.7210	.7189	.7189	.7194	.7266	.7275	.7263	.7265	.7266	.7228	.7228	.7207	.7207	.7215
17	.7195	.7203	.7185	.7191	.7189	...	...	...	...	...	.7202	.7217	.7189	.7191	.7191
18	.7210	.7221	.7207	.7218	.7212	...	...	...	...	...	.7200	.7203	.7176	.7178	.7186
19	...	...	...	...	...	.7270	.7274	.7263	.7265	.7267	.7178	.7185	.7145	.7175	.7171
20	...	...	...	...	...	.7267	.7319	.7260	.7297	.7299	.7195	.7211	.88	.7207	.7204
21	.7204	.7232	.7202	.7215	.7222	.7311	.7328	.7306	.7312	.7315	...	...	...	...	...
22	.7211	.7225	.7186	.7187	.7193	.7415	.7336	.7320	.7324	.7324	...	...	...	...	...
23	.7176	.7190	.7167	.7189	.7171	.7320	.7334	.7305	.7310	.7312	.7203	.7216	.7198	.7211	.7200
24	.7209	.7220	.7196	.7196	.7208	...	...	...	...	...	.7211	.7218	.7211	.7218	.7213
25	.7208	.7241	.7206	.7235	.7233	...	...	...	...	...	.7217	.7223	.7199	.7203	.7215
26	...	...	...	...	...	Closed					.7197	.7203	.7163	.7177	.7174
27	...	...	...	...	...	.7288	.7295	.7250	.7250	.7274	.7186	.7212	.7186	.7207	.7200
28	.7233	.7259	.7233	.7239	.7254	.7251	.7280	.7241	.7263	.7259	...	...	...	...	...
29	.7243	.7253	.7234	.7253	.7251	.7262	.7280	.7242	.7243	.7264	...	...	...	...	...
30	.7251	.7279	.7251	.7263	.7271	.7250	.7263	.7235	.7235	.7243	.7201	.7235	.7199	.7234	.7210
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

* Data Not Available

1986 CANADIAN DOLLAR INTERBANK SPOT PRICES (In U.S. Dollars per one Canadian Dollar, Bid Side)

Date	JULY 7:00	High	Low	Last	1:00	AUGUST 7:00	High	Low	Last	1:00	SEPTEMBER 7:00	High	Low	Last	1:00
1	*	.7262	.7241	.7254	.7258	.7246	.7251	.7238	.7242	.7238	Closed				
2	.7237	.7263	.7237	.7252	.7258						.7199	.7233	.7199	.7217	.7215
3	.7255	.7264	.7247	.7253	.7252						.7208	.7216	.7202	.7203	.7209
4	Closed					.7231	.7242	.7226	.7228	.7226	.7204	.7215	.7204	.7208	.7205
5						.7241	.7253	.7241	.7248	.7245	*.7212	.7222	.7211	.7218	.7212
6						.7229	.7236	.7229	.7234	.7234					
7	.7249	.7252	.7230	.7234	.7244	.7235	.7244	.7235	.7237	.7239					
8	.7252	.7262	.7235	.7243	.7242	.7225	.7236	.7210	.7212	.7213	.7219	.7224	.7218	.7222	.7219
9	.7236	.7255	.7235	.7255	.7238						.7230	.7247	.7226	.7238	.7240
10	.7259	.7266	.7251	.7251	.7259						.7219	.7221	.7208	.7221	.7209
11	.7259	.7262	.7251	.7253	.7254	.7225	.7225	.7204	.7204	.7208	.7218	.7218	.7202	.7206	.7206
12						.7194	.7207	.7184	.7193	.7194	.7208	.7216	.7208	.7211	.7213
13						.7194	.7209	.7194	.7204	.7203					
14	.7262	.7276	.7250	.7272	.7264	.7212	.7223	.7203	.7203	.7210					
15	.7280	.7287	.7274	.7280	.7280	.7192	.7236	.7183	.7236	.7187	.7209	.7220	.7209	.7215	.7213
16	.7274	.7281	.7264	.7276	.7272						.7220	.7221	.7195	.7195	.7204
17	.7270	.7277	.7269	.7270	.7271						.7194	.7199	.7183	.7195	.7187
18	.7264	.7275	.7255	.7275	.7271	.7178	.7190	.7169	.7175	.7173	.7200	.7226	.7199	.7200	.7207
19						.7177	.7182	.7166	.7179	.7174	.7199	.7212	.7194	.7205	.7202
20						.7197	.7205	.7183	.7191	.7189					
21	.7267	.7274	.7251	.7255	.7255	.7190	.7197	.7174	.7194	.7190					
22	.7247	.7254	.7217	.7222	.7220	.7194	.7202	.7183	.7184	.7187	.7204	.7215	.7204	.7210	.7205
23	.7202	.7209	.7172	.7194	.7194						.7207	.7214	.7199	.7208	.7200
24	.7194	.7208	.7194	.7207	.7206						.7208	.7212	.7203	.7205	.7205
25	.7207	.7217	.7202	.7205	.7205	.7184	.7194	.7170	.7170	.7173	.7196	.7204	.7192	.7192	.7194
26						.7169	.7176	.7165	.7172	.7169	.7194	.7207	.7192	.7207	.7202
27						.7158	.7189	.7155	.7159	.7155					
28	.7209	.7211	.7196	.7196	.7207	.7169	.7189	.7169	.7182	.7179					
29	.7200	.7225	.7199	.7211	.7217	.7171	.7229	.7170	.7210	.7209	.7212	.7216	.7203	.7209	.7205
30	.7217	.7234	.7217	.7232	.7227						.7243	.7243	.7197	.7207	.7200
31	.7141	.7259	.7238	.7243	.7258										

* Data Not Available

Date	OCTOBER 7:00	High	Low	Last	1:00	NOVEMBER 7:00	High	Low	Last	1:00	DECEMBER 7:00	High	Low	Last	1:00
1	.7195	.7209	.7195	.7209	.7202						.7236	.7237	.7230	.7235	.7235
2	.7205	.7211	.7204	.7208	.7205						.7232	.7240	.7229	.7229	.7229
3	.7207	.7217	.7207	.7213	.7215	.7183	.7193	.7183	.7187	.7185	.7220	.7234	.7220	.7232	.7227
4						.7189	.7201	.7189	.7201	.7196	.7235	.7245	.7234	.7235	.7237
5						.7196	.7207	.7196	.7202	.7201	.7241	.7256	.7241	.7246	.7247
6	.7221	.7231	.7217	.7220	.7218	.7205	.7215	.7200	.7200	.7202					
7	.7212	.7216	.7205	.7206	.7210	.7205	.7213	.7200	.7203	.7202					
8	.7206	.7221	.7206	.7212	.7216						.7251	.7268	.7251	.7267	.7257
9	.7211	.7216	.7207	.7212	.7209						.7263	.7265	.7256	.7263	.7259
10	.7212	.7217	.7207	.7207	.7208	.7208	.7212	.7202	.7207	.7205	.7258	.7264	.7247	.7247	.7250
11						Closed					.7247	.7253	.7241	.7252	.7243
12						.7216	.7225	.7204	.7223	.7217	.7250	.7267	.7246	.7254	.7254
13	Closed					.7228	.7234	.7217	.7220	.7223					
14	.7203	.7207	.7197	.7197	.7199	.7222	.7229	.7222	.7222	.7223					
15	.7206	.7210	.7193	.7195	.7194						.7254	.7257	.7249	.7250	.7249
16	.7195	.7207	.7191	.7202	.7195						.7243	.7253	.7242	.7252	.7252
17	.7199	.7202	.7193	.7197	.7194	.7217	.7226	.7217	.7223	.7221	.7250	.7254	.7249	.7250	.7249
18						.7223	.7234	.7223	.7232	.7228	.7245	.7251	.7244	.7244	.7248
19						.7230	.7231	.7222	.7222	.7228	.7250	.7255	.7247	.7247	.7250
20	.7184	.7189	.7181	.7182	.7186	.7221	.7229	.7207	.7212	.7207					
21	.7185	.7194	.7168	.7191	.7188	.7209	.7215	.7209	.7212	.7211					
22	.7189	.7197	.7188	.7192	.7194						.7255	.7268	.7255	.7262	.7256
23	.7199	.7209	.7197	.7200	.7202						.7262	.7266	.7255	.7257	.7262
24	.7197	.7209	.7196	.7196	.7203	.7215	.7220	.7215	.7216	.7215	.7256	.7259	.7249	.7249	.7249
25						.7218	.7221	.7213	.7213	.7214	Closed				
26						.7219	.7219	.7217	.7217	.7218	.7254	.7254	.7228	.7228	.7228
27	.7206	.7213	.7203	.7208	.7207	Closed									
28	.7206	.7210	.7199	.7199	.7202	.7221	.7228	.7220	.7228	.7228					
29	.7200	.7203	.7199	.7202	.7199						.7244	.7245	.7237	.7245	.7240
30	.7202	.7213	.7192	.7196	.7194						.7243	.7247	.7228	.7230	.7229
31	.7190	.7197	.7188	.7189	.7194						.7241	.7241	.7235	.7241	.7239

* Data Not Available

1986 CANADIAN DOLLAR INTERBANK FORWARD RATES (In U.S. Dollars per one Canadian Dollar)

JANUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	Closed					
2	.7136	.7128	.7119	.7113	.7092	.7056
3	.7118	.7109	.7100	.7093	.7067	.7027
4	...	...	...	...	...	...
5	...	...	...	...	...	...
6	.7114	.7104	.7095	.7085	.7057	.7015
7	.7153	.7141	.7132	.7122	.7096	.7047
8	.7137	.7125	.7115	.7105	.7075	.7032
9	.7178	.7166	.7156	.7145	.7119	.7074
10	.7171	.7160	.7150	.7139	.7111	.7064
11	...	...	...	...	...	...
12	...	...	...	...	...	...
13	.7135	.7124	.7113	.7103	.7073	.7024
14	.7112	.7100	.7089	.7079	.7047	.7000
15	.7094	.7081	.7068	.7058	.7025	.6973
16	.7114	.7100	.7087	.7077	.7045	.6990
17	.7139	.7125	.7111	.7100	.7968	.7009
18	...	...	...	...	...	...
19	...	...	...	...	...	...
20	Closed					
21	.7115	.7100	.7087	.7076	.7044	.6989
22	.7130	.7115	.7102	.7090	.7060	.7005
23	.7115	.7101	.7088	.7076	.7044	.6989
24	.7073	.7058	.7045	.7033	.6998	.6940
25	...	...	...	...	...	...
26	...	...	...	...	...	...
27	.7056	.7040	.7924	.7013	.6980	.6919
28	.7040	.7023	.7007	.6993	.6957	.6895
29	.7066	.7050	.7034	.7019	.6984	.6924
30	.7039	.7022	.7006	.6990	.6952	.6889
31	.7024	.7007	.6989	.6972	.6932	.6865

FEBRUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	...	...	...	...	...	...
3	.6978	.6960	.6941	.6921	.6869	.6811
4	.6932	.6914	.6894	.6877	.6832	.6768
5	.7032	.7013	.6993	.6976	.6932	.6875
6	.7102	.7080	.7061	.7042	.7000	.6934
7	.7105	.7082	.7061	.7042	.6997	.6933
8	...	...	...	...	...	...
9	...	...	...	...	...	...
10	.7153	.7129	.7108	.7088	.7046	.6983
11	.7144	.7121	.7100	.7081	.7039	.6975
12	.7152	.7127	.7106	.7086	.7046	.6987
13	.7143	.7116	.7092	.7071	.7024	.6964
14	.7164	.7137	.7111	.7091	.7048	.6986
15	...	...	...	...	...	...
16	...	...	...	...	...	...
17	Closed					
18	.7164	.7136	.7110	.7090	.7048	.6984
19	.7191	.7162	.7136	.7117	.7077	.7010
20	.7189	.7160	.7135	.7116	.7077	.7015
21	.7191	.7167	.7143	.7128	.7094	.7042
22	...	...	...	...	...	...
23	...	...	...	...	...	...
24	.7208	.7179	.7155	.7140	.7106	.7058
25	.7168	.7139	.7115	.7101	.7068	.7017
26	.7173	.7144	.7121	.7106	.7073	.7022
27	.7084	.7051	.7027	.7011	.6968	.6901
28	.7024	.6991	.6965	.6950	.6901	.6832
29	.7028	.6991	.6965	.6950	.6901	.6832
30	...	...	...	...	...	...
31	...	...	...	...	...	...

MARCH

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	...	...	...	...	...	...
3	.7013	.6979	.6954	.6937	.6890	.6822
4	.7037	.7004	.6983	.6964	.6921	.6858
5	.7082	.7048	.7027	.7007	.6969	.6906
6	.7067	.7034	.7012	.6993	.6954	.6889
7	.7112	.7080	.7058	.7039	.7006	.6944
8	...	...	...	...	...	...
9	...	...	...	...	...	...
10	.7164	.7133	.7112	.7094	.7067	.7001
11	.7146	.7114	.7094	.7079	.7946	.6982
12	.7150	.7119	.7099	.7084	.7054	.6990
13	.7163	.7134	.7113	.7099	.7072	.7007
14	.7188	.7160	.7139	.7129	.7101	.7036
15	...	...	...	...	...	...
16	...	...	...	...	...	...
17	.7198	.7171	.7152	.7121	.7113	.7046
18	.7207	.7180	.7163	.7153	.7124	.7057
19	.7199	.7173	.7157	.7146	.7113	.7042
20	.7159	.7135	.7119	.7106	.7069	.6998
21	.7158	.7134	.7116	.7104	.7067	.7007
22	...	...	...	...	...	...
23	...	...	...	...	...	...
24	.7135	.7110	.7093	.7079	.7041	.6966
25	.7130	.7104	.7087	.7070	.7030	.6956
26	.7130	.7104	.7086	.7068	.7021	.6946
27	.7160	.7138	.7120	.7104	.7064	.6995
28	Closed					
29	...	...	...	...	...	...
30	...	...	...	...	...	...
31	.7158	.7135	.7116	.7100	.7059 .6988	

* Data Not Available

APRIL

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.7180	.7157	.7140	.7107	.7089	.7016
2	.7184	.7160	.7144	.7130	.7092	.7018
3	.7176	.7153	.7137	.7121	.7086	.7012
4	.7202	.7180	.7163	.7148	.7111	.7037
5	...	...	...	...	...	...
6	...	...	...	...	...	...
7	.7216	.7196	.7182	.7166	.7131	.7063
8	.7228	.7207	.7194	.7159	.7115	.7037
9	.7223	.7213	.7200	.7184	.7147	.7072
10	.7213	.7192	.7176	.7160	.7121	.7040
11	.7195	.7174	.7155	.7140	.7101	.7018
12	...	...	...	...	...	...
13	...	...	...	...	...	...
14	.7145	.7124	.7106	.7091	.7046	.6973
15	.7181	.7161	.7142	.7129	.7087	.7013
16	.7194	...*	...*	...*	...*	...*
17	.7189	.7166	.7149	.7134	.7093	.7017
18	.7212	.7191	.7173	.7159	.7118	.7044
19	...	...	...	...	...	...
20	...	...	...	...	...	...
21	.7222	.7202	.7185	.7171	.7132	.7059
22	.7193	.7174	.7158	.7143	.7103	.7031
23	.7171	.7152	.7138	.7123	.7082	.7010
24	.7208	.7192	.7179	.7163	.7125	.7053
25	.7233	.7219	.7206	.7190	.7151	.7084
26	...	...	...	...	...	...
27	...	...	...	...	...	...
28	.7254	.7240	.7228	.7213	.7177	.7107
29	.7251	.7238	.7225	.7210	.7174	.7104
30	.7271	.7419	.7406	.7392	.7355	.7284

MAY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.7239	.7225	.7213	.7198	.7164	.7097
2	.7251	.7238	.7227	.7212	.7178	.7109
3	...	...	...	...	...	...
4	...	...	...	...	...	...
5	.7272	.7260	.7249	.7236	.7202	.7132
6	.7258	.7245	.7234	.7222	.7188	.7116
7	.7243	.7230	.7219	.7207	.7171	.7097
8	.7253	.7240	.7229	.7216	.7181	.7111
9	.7243	.7231	.7219	.7208	.7173	.7102
10	...	...	...	...	...	...
11	...	...	...	...	...	...
12	.7247	.7234	.7223	.7211	.7177	.7105
13	.7251	.7238	.7228	.7217	.7182	.7107
14	.7256	.7245	.7235	.7224	.7189	.7122
15	.7250	.7259	.7250	.7239	.7207	.7142
16	.7266	.7255	.7247	.7238	.7206	.7139
17	...	...	...	...	...	...
18	...	...	...	...	...	...
19	.7267	.7256	.7248	.7239	.7205	.7137
20	.7299	.7288	.7280	.7270	.7239	.7173
21	.7315	.7304	.7297	.7288	.7259	.7196
22	.7324	.7314	.7307	.7298	.7274	.7213
23	.7312	.7301	.7294	.7285	.7259	.7198
24	...	...	...	...	...	...
25	...	...	...	...	...	...
26	Closed					
27	.7274	.7263	.7255	.7245	.7217	.7155
28	.7259	.7248	.7240	.7230	.7202	.7142
29	.7264	.7253	.7244	.7234	.7204	.7144
30	.7243	.7233	.7223	.7213	.7183	.7122

JUNE

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	.7182	.7171	.7160	.7148	.7115	.7055
3	.7171	.7159	.7149	.7137	.7104	.7044
4	.7169	.7158	.7147	.7136	.7103	.7045
5	.7169	.7159	.7148	.7136	.7103	.7043
6	.7154	.7144	.7131	.7119	.7082	.7021
7	...	...	...	...	...	...
8	...	...	...	...	...	...
9	.7187	.7179	.7166	.7154	.7119	.7058
10	.7204	.7195	.7184	.7174	.7142	.7082
11	.7196	.7188	.7178	.7167	.7135	.7074
12	.7212	.7203	.7193	.7183	.7151	.7092
13	.7225	.7216	.7206	.7196	.7165	.7104
14	...	...	...	...	...	...
15	...	...	...	...	...	...
16	.7215	.7205	.7195	.7185	.7154	.7095
17	.7191	.7180	.7171	.7158	.7124	.7064
18	.7186	.7175	.7165	.7153	.7117	.7057
19	.7171	.7160	.7149	.7136	.7097	.7032
20	.7204	.7194	.7184	.7171	.7136	.7069
21	...	...	...	...	...	...
22	...	...	...	...	...	...
23	.7200	.7194	.7181	.7168	.7134	.7066
24	.7213	.7204	.7194	.7181	.7146	.7078
25	.7215	.7205	.7195	.7182	.7147	.7080
26	.7174	.7163	.7154	.7139	.7100	.7027
27	.7200	.7191	.7182	.7168	.7131	.7058
28	...	...	...	...	...	...
29	...	...	...	...	...	...
30	.7210	.7200	.7192	.7179	.7142	.7070

* Data Not Available

1986 CANADIAN DOLLAR INTERBANK FORWARD RATES (In U.S. Dollars per one Canadian Dollar)

JULY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.7258	.7249	.7240	.7228	7191	.7121
2 ..	.7258	.7249	.7240	.7229	.7194	.7118
3 ..	.7252	.7242	.7232	.7222	.7186	.7112
4 ..	Closed					
5 ..	...	...	...	...	...	...
6 ..	...	...	...	...	...	...
7 ..	.7244	.7233	.7222	.7212	.7176	.7100
8 ..	.7242	.7230	.7218	.7207	.7170	.7095
9 ..	.7238	.7226	.7215	.7204	.7167	.7094
10 ..	.7259	.7247	.7235	.7225	.7189	.7114
11 ..	.7254	.7242	7232	7222	.7186	.7109
12 ..	...	...	...	...	...	...
13 ..	...	...	...	...	...	...
14 ..	.7264	.7253	7242	.7231	.7196	.7119
15 ..	.7280	7268	.7259	.7247	7211	7135
16 ..	.7272	.7260	7249	7239	7202	7125
17 ..	.7271	.7259	.7248	.7237	.7200	7124
18 ..	.7271	7259	.7248	.7237	.7200	.7124
19 ..	...	...	...	...	...	...
20 ..	...	...	...	...	...	...
21 ..	.7255	7243	.7232	.7222	.7139	.7108
22 ..	7220	7207	7195	.7184	.7145	.7067
23 ..	.7194	7182	7170	.7158	.7115	.7037
24 ..	.7206	.7194	7179	7165	.7120	7044
25 ..	.7205	.7192	.7178	.7163	7118	.7043
26 ..	...	...	...	...	...	...
27 ..	...	...	...	...	...	...
28 ..	.7207	7193	.7178	.7162	.7112	7020
29 ..	.7217	7204	.7189	.7176	.7128	6997
30 ..	.7227	7215	.7200	.7187	.7141	7053
31 ..	...	...	...	...	...	...

AUGUST

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	7238	.7224	.7211	.7196	.7152	.7074
2 ..	...	...	...	...	...	...
3 ..	...	...	...	...	...	...
4 ..	.7226	.7213	7199	7184	7139	.7055
5 ..	.7245	7231	.7220	.7204	7156	.7068
6 ..	.7234	.7220	.7208	.7193	.7144	.7053
7 ..	.7239	.7226	.7213	.7198	.7151	.7058
8 ..	.7213	.7200	.7185	.7172	.7123	.7033
9 ..	...	...	...	...	...	...
10 ..	...	...	...	...	...	...
11 ..	.7208	7194	.7180	.7165	.7116	.7028
12 ..	.7194	.7180	.7166	.7151	7098	.7005
13 ..	.7203	7190	7175	.7160	7107	7016
14 ..	.7210	7197	7183	.7167	.7116	.7023
15 ..	.7187	.7174	7159	7144	.7091	6996
16 ..	...	...	...	...	...	...
17 ..	...	...	...	...	...	...
18 ..	7173	.7160	.7144	7129	7075	.6973
19 ..	.7174	.7160	.7145	.7129	.7074	6972
20 ..	.7189	.7175	.7160	7144	.7088	6985
21 ..	7190	.7176	.7160	7145	.7086	.6984
22 ..	7187	.7172	.7156	.7141	7084	.6981
23 ..	...	...	...	...	...	...
24 ..	...	...	...	...	...	...
25 ..	.7173	.7157	.7140	.7125	7066	6363
26 ..	.7169	.7152	.7136	.7119	.7061	6955
27 ..	.7155	7139	7123	.7106	.7047	.6944
28 ..	.7179	.7164	7148	.7131	.7075	.6972
29 ..	.7209	.7195	7179	.7164	.7111	.7015
30 ..	...	...	...	...	...	...
31 ..	...	...	...	...	...	...

SEPTEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	Closed					
2 ..	.7215	.7201	.7185	.7170	.7117	.7022
3 ..	.7209	.7195	.7179	.7163	.7106	.7002
4 ..	.7205	.7190	7175	.7158	.7105	.7010
5 ..	7212	.7197	.7181	.7166	.7109	.7005
6 ..	...	...	...	...	...	...
7 ..	...	...	...	...	...	...
8 ..	.7219	7204	.7189	.7174	.7125	.7023
9 ..	.7240	.7225	.7211	.7196	.7151	.7056
10 ..	.7209	.7194	.7180	.7164	.7113	.7202
11 ..	7206	.7191	.7176	7160	.7107	.7014
12 ..	.7213	7199	.7183	.7167	.7115	.7023
13 ..	...	...	...	...	...	...
14 ..	...	...	...	...	...	...
15 ..	7213	.7199	.7184	.7168	.7116	.7023
16 ..	.7204	.7190	.7175	.7158	.7104	.7012
17 ..	.7187	7172	.7157	.7141	.7086	.6991
18 ..	.7207	.7192	.7177	.7161	.7108	.7012
19 ..	.7202	.7188	.7172	.7157	.7102	.7008
20 ..	...	...	...	...	...	...
21 ..	...	...	...	...	...	...
22 ..	7205	.7192	.7176	.7161	.7110	.7016
23 ..	7210	.7197	.7182	.7166	.7116	.7020
24 ..	7205	.7192	.7177	.7160	.7109	.7013
25 ..	7194	.7180	.7166	.7148	.7097	.7002
26 ..	.7202	7188	.7174	.7157	.7107	.7012
27 ..	...	...	...	...	...	...
28 ..	...	...	...	...	...	...
29 ..	.7205	7191	.7177	.7161	.7110	.7013
30 ..	.7200	7186	7171	.7154	.7103	.7006
31 ..	...	...	...	...	...	...

* Data Not Available

OCTOBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.7202	.7187	.7172	.7156	.7104	7007
2 ..	.7205	.7191	.7176	7160	.7108	.7013
3 ..	.7215	.7200	.7185	.7170	.7118	7025
4 ..	...	...	...	...	...	...
5 ..	...	...	...	...	...	...
6 ..	.7218	.7203	.7187	.7172	.7119	.7025
7 ..	.7210	.7194	7178	.7163	.7110	.7016
8 ..	.7216	.7199	.7183	.7168	.7116	.7020
9 ..	.7209	7194	.7178	.7161	7111	.7017
10 ..	.7208	7193	7177	7162	.7112	.7016
11 ..	...	...	...	...	...	...
12 ..	...	...	...	...	...	...
13 ..	Closed					
14 ..	.7199	.7182	.7166	7151	7097	6997
15 ..	.7194	.7178	7162	.7146	.7097	7002
16 ..	.7195	.7180	7164	.7147	7095	6999
17 ..	.7194	7179	7162	.7147	.7095	6995
18 ..	...	...	...	...	...	...
19 ..	...	...	...	...	...	...
20 ..	.7186	.7171	.7154	.7138	7085	6988
21 ..	.7188	7173	7157	7141	.7088	.6992
22 ..	.7191	7179	7162	.7147	.7095	6997
23 ..	.7202	.7187	7171	7155	.7103	.7005
24 ..	.7203	.7188	7172	7157	7107	.7011
25 ..	...	...	...	...	...	...
26 ..	...	...	...	...	...	...
27 ..	7207	.7192	7166	.7161	7111	7015
28 ..	.7202	7187	7171	7156	.7105	7010
29 ..	7199	7184	7168	.7154	.7102	7005
30 ..	.7194	7180	7163	7148	7097	7000
31 ..	.7194	.7179	7162	7147	7096	7000

NOVEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	...	...	...	...	...	...
2 ..	...	...	...	...	...	...
3 ..	.7185	7171	7154	.7138	.7088	.6990
4 ..	7196	7180	.7164	7148	.7098	.6999
5 ..	7201	7185	.7170	7155	.7104	.7009
6 ..	7202	.7186	.7171	7155	.7106	.7010
7 ..	7202	7187	.7171	7156	.7106	.7012
8 ..		...	...	...	...	...
9 ..	...	...	...	...	...	...
10 ..	7205	7190	.7175	.7159	.7110	7015
11 ..	Closed					
12 ..	.7217	7202	.7188	.7173	.7126	.7029
13 ..	.7223	7208	7194	.7178	.7133	.7038
14 ..	.7223	.7209	7193	.7178	7132	7040
15 ..	...	...	...	...	...	...
16 ..	...	...	...	...	...	...
17 ..	.7221	.7207	.7193	7178	.7134	.7043
18 ..	.7228	.7215	.7201	.7185	7145	.7052
19 ..	.7228	.7214	.7200	7185	.7143	.7050
20 ..	.7207	7193	.7179	.7163	7120	.7027
21 ..	7211	.7196	.7182	7167	7123	.7031
22 ..	...	...	...	...	...	...
23 ..	...	...	...	...	...	...
24 ..	.7215	7199	.7187	7173	.7129	.7037
25 ..	.7214	.7198	.7187	.7171	.7131	7036
26 ..	.7218	7203	.7190	.7175	.7132	7040
27 ..	Closed					
28 ..	7228	.7212	.7199	7183	.7140	.7047
29 ..	...	...	...	...	...	...
30 ..	...	...	...	...	...	...
31 ..	...	...	...	...	...	...

DECEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.7235	.7221	.7209	.7195	.7150	.7057
2 ..	.7229	.7216	.7204	.7190	.7145	.7061
3 ..	7227	.7214	.7201	.7188	.7143	.7053
4 ..	.7237	.7224	.7211	.7197	7153	.7071
5 ..	.7247	.7234	.7221	.7208	.7165	.7080
6 ..	...	...	...	...	...	...
7 ..	...	...	...	...	...	...
8 ..	7257	.7244	7231	.7218	.7175	.7088
9 ..	.7259	.7245	.7232	.7219	.7176	.7089
10 ..	.7250	.7236	.7223	.7210	.7166	.7078
11 ..	.7243	.7229	.7216	.7203	.7158	.7069
12 ..	.7254	.7238	.7224	.7211	.7167	.7080
13 ..	...	...	...	...	...	...
14 ..	...	...	...	...	...	...
15 ..	.7249	.7237	.7223	.7210	.7166	.7080
16 ..	.7252	.7240	.7226	.7213	.7168	.7085
17 ..	.7249	.7240	.7228	.7213	.7173	.7090
18 ..	7248	.7239	.7227	.7212	.7170	.7086
19 ..	.7250	.7242	.7230	.7215	.7172	.7093
20 ..	...	...	...	...	...	...
21 ..	...	...	...	...	...	...
22 ..	.7256	.7256	.7271	.7287	.7329	.7409
23 ..	.7262	.7258	.7245	.7231	.7188	.7107
24 ..	7254	...*	...*	...*	...*	...*
25 ..	Closed					
26 ..	.7243	...*	...*	...*	...*	...*
27 ..	...	...	...	...	...	...
28 ..	...	...	...	...	...	...
29 ..	.7240	.7234	7219	.7208	.7163	.7078
30 ..	.7229	7225	7215	.7199	.7158	.7073
31 ..	7239	.7228	.7215	.7199	.7160	.7075

* Data Not Available

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 69 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.82	2.82	2.77A	2.77A	2.89	.955	1	1
24	....	2.90B	....	2.90B	2.91	.956	....	1
25	....	....	....	2.91N	2.85	.951	....	1
26	....	....	2.52A	2.52A	2.48	.920	....	1
27	2.79	2.79	2.79	2.79	2.82	.947	3	4
30	....	2.84B	....	2.84B	2.94	.958	....	4

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.30B	....	3.28B	3.29	.976	....	4
2	....	3.38B	....	3.35B	3.36	.975	....	4
3	....	3.38B	....	3.38B	3.30	.972	....	4
4	Exchange Closed; Independence Day							
7	....	....	3.28A	3.28A	3.17	.970	....	4
8	....	3.25B	....	3.17N	3.20	.972	....	4
9	....	....	3.19A	3.20N	3.19	.971	....	4
10	....	3.35B	....	3.35B	3.35	.977	....	4
11	....	3.39B	....	3.39B	3.35	.978	....	4
14	....	3.39B	....	3.39B	3.46	.983	....	4
15	....	3.58B	....	3.58B	3.58	.986	....	4
16	....	....	3.46A	3.46A	3.54	.986	....	4
17	....	....	....	3.54N	3.51	.986	....	4
18	....	....	3.39A	3.51N	3.51	.987	....	4
21	....	....	3.39A	3.39A	3.35	.985	....	4
22	....	....	2.99A	2.99A	2.93	.974	....	4
23	....	....	2.68A	2.68A	2.75	.968	....	4
24	....	2.77B	....	2.77B	2.77	.971	....	4
25	....	2.83B	....	2.83B	2.89	.977	....	4
28	....	....	2.87A	2.87A	2.75	.976	....	4
29	....	2.92B	....	2.92B	2.94	.984	....	4
30	....	2.95B	....	2.95B	3.06	.988	....	4
31	....	3.35B	....	3.35B	3.37	.994	....	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.27A	3.27A	3.22	.993	....	4
4	....	....	3.18A	3.21A	3.11	.993	....	4
5	....	3.20B	....	3.20B	3.31	.996	....	4
6	....	....	3.18A	3.18A	3.20	.996	....	4
7	....	....	....	3.20N	3.23	.997	....	4
8	....	....	3.02A	3.02A	2.96	.996	....	4
11	....	3.02B	2.95A	2.96N	2.93	.997	....	4
12	....	....	2.78A	2.78A	2.78	.997	....	4
13	....	2.84B	....	2.84B	2.90	.998	....	4
14	....	3.07B	....	2.95B	2.95	.999	....	4
15	....	....	2.74A	2.80A	2.71	.998	....	4
18	....	....	2.68A	2.68A	2.60	.999	....	4
19	....	2.62B	2.55A	2.60N	2.65	.999	....	4
20	....	2.82B	....	2.73B	2.78	.999	....	4
21	....	....	2.73A	2.78N	2.83	.999	....	4
22	....	....	....	2.83N	2.78	.999	....	4
25	....	....	2.69A	2.69A	2.60	.999	....	4
26	....	....	....	2.60N	2.58	.999	....	3
27	....	....	2.49A	2.49A	2.45	.999	....	3
28	....	2.79B	....	2.79B	2.76	.999	....	3
29	....	3.00B	2.69A	3.00B	3.09	.999	....	....

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	3.03A	3.09N	3.09	1.000	....	....
3	....	....	3.02A	3.02A	3.06	1.000	....	....
4	....	....	3.02A	3.02A	3.05	1.000	....	....
5	....	....	....	3.05N	3.10	1.000	....	....

SEPTEMBER 1986 70 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	1.89	1.89	1.83A	1.83A	1.77	.825	4	3
19	....	....	1.68A	1.70A	1.71	.803	....	1
20	....	1.96B	....	1.96A	1.95	.849	....	....
23	....	1.99B	1.92A	1.92A	2.03	.865	....	....
24	....	....	....	2.03N	2.04	.867	....	....
25	....	....	....	2.04N	1.99	.857	....	....
26	....	....	1.72A	1.72A	1.65	.793	....	....
27	....	1.90B	....	1.90B	1.95	.850	....	....
30	....	2.00B	....	2.00B	2.06	.872	....	....

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.39B	....	2.34B	2.45	.918	....	....
9	2.23	2.23	2.23	2.23	2.25	.904	2	2
10	....	2.39B	....	2.39B	2.39	.919	....	2
11	....	....	....	2.39N	2.43	.920	....	2
14	....	....	....	2.43N	2.48	.934	....	2

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 70 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	2.59B	....	2.59B	2.61	.944	....	2
16	2.58	2.58	2.47A	2.58	2.56	.942	1	3
17	....	....	2.55A	2.55A	2.53	.941	....	3
18	....	....	2.42A	2.53N	2.53	.943	....	3
21	....	....	2.40A	2.40A	2.37	.937	....	3
22	....	....	2.09A	2.09A	1.97	.900	....	3
23	....	....	1.76A	1.76A	1.82	.881	....	3
24	....	1.83B	....	1.83B	1.83	.887	....	3
25	....	1.86B	....	1.86B	1.93	.905	....	3
28	....	....	1.85A	1.85A	1.80	.896	....	3
29	....	1.94B	....	1.94B	1.96	.921	....	3
30	....	....	....	1.96N	2.07	.936	....	3
31	....	2.37B	....	2.37B	2.37	.962	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.27A	2.27A	2.22	.954	....	3
4	....	....	2.19A	2.22N	2.12	.954	....	3
5	....	2.20B	....	2.20B	2.31	.970	....	3
6	....	....	2.18A	2.21A	2.20	.967	....	3
7	....	....	....	2.20N	2.23	.972	....	3
8	....	....	2.02A	2.02A	1.96	.959	....	3
11	....	2.02B	1.95A	1.96N	1.93	.967	....	3
12	....	....	1.79A	1.79A	1.78	.961	....	3
13	....	1.84B	....	1.84B	1.90	.973	....	3
14	....	2.07B	....	1.95B	1.95	.980	....	3
15	....	....	1.80A	1.80A	1.71	.970	....	3
18	....	....	1.60A	1.68A	1.60	.971	....	3
19	....	1.62B	1.55A	1.60N	1.65	.979	....	3
20	....	1.82B	....	1.73B	1.78	.988	....	3
21	....	....	1.73A	1.78N	1.83	.992	....	3
22	....	....	....	1.83N	1.78	.992	....	3
25	....	....	1.69A	1.69A	1.60	.993	....	3
26	....	....	....	1.60N	1.58	.995	....	3
27	....	....	1.49A	1.49A	1.45	.993	....	3
28	....	1.79B	....	1.79B	1.76	.999	....	3
29	....	2.00B	1.74A	2.00B	2.09	.999	....	3

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	2.03A	2.09N	2.09	.999	....	....
3	....	....	2.04A	2.04A	2.06	1.000	....	....
4	....	....	2.02A	2.02A	2.05	1.000	....	....
5	....	....	....	2.05N	2.10	1.000	....	....

SEPTEMBER 1986 71 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	1.21	1.21	1.11A	1.19A	1.10	.626	2	2
19	....	....	1.04A	1.06A	1.07	.600	1	2
20	....	1.24B	....	1.24B	1.24	.671	....	1
23	....	1.26B	1.22A	1.22A	1.29	.696	....	1
24	....	....	....	1.29N	1.31	.700	....	1
25	....	....	....	1.31N	1.26	.687	....	1
26	1.01	1.01	1.01	1.01	.99	.595	50	31
27	....	1.15B	....	1.15B	1.22	.678	....	31
30	....	....	....	1.22N	1.30	.710	....	31

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.55B	....	1.55B	1.63	.791	....	31
2	....	....	1.56A	1.60N	1.60	.785	....	31
3	1.55	1.55	1.51	1.51	1.55	.774	10	36
4	Exchange Closed; Independence Day							
7	....	....	1.51A	1.53A	1.44	.756	....	36
8	....	1.49B	....	1.44N	1.45	.762	....	36
9	....	....	1.44A	1.45N	1.44	.761	....	36
10	....	1.56B	....	1.52B	1.56	.789	....	36
11	....	....	1.55A	1.56N	1.58	.790	....	36
14	1.59	1.59	1.59	1.59	1.63	.814	2	37
15	....	1.70B	....	1.70B	1.73	.835	....	37
16	1.62	1.62	1.61A	1.62	1.68	.829	30	17
17	....	....	1.63A	1.68N	1.65	.827	....	17
18	....	....	1.54A	1.65N	1.65	.829	....	17
21	....	....	1.53A	1.53A	1.51	.809	....	17
22	....	....	1.35A	1.35A	1.16	.732	....	17
23	....	....	1.01A	1.03A	1.04	.694	....	17
24	....	1.05B	....	1.04N	1.04	.701	....	17
25	....	1.08B	....	1.08B	1.12	.731	....	17
28	....	....	1.02A	1.10A	1.00	.706	....	17
29	....	1.12B	....	1.12B	1.13	.754	....	17
30	....	1.15B	....	1.15B	1.22	.783	....	17
31	....	1.48B	....	1.48B	1.46	.846	....	17

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 71 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.36A	1.37A	1.32	823	....	17
4	....	...	1.28A	1.30A	1.21	.813	...	17
5	....	1.28B	...	1.28B	1.38	.855	....	17
6	....	....	1.25A	1.25A	1.27	842	...	17
7	....	....	....	1.27N	1.29	.854	...	17
8	1.05	1.08B	1.02	1.02	1.04	.803	553	477
11	....	1.09B	....	1.04N	1.03	.811	63	540
12	....	....	.89A	.89A	.86	.780	....	540
13	....	.93B	....	.93B	.96	820	..	540
14	....	1.12B	....	.96N	1.00	.841	....	457
15	....	....	.86A	.86A	.81	.782	....	457
18	....	....	.72A	.77A	.71	.762	...	457
19	....	.74B	.68A	.72B	.74	.788	....	457
20	...	.87B	....	.79B	.85	.839	....	457
21	.85	.90	.75A	.90	.88	.862	245	362
22	.84	.85	.83	.83	.85	.857	220	269
25	.72	.72	.70	.70	.67	823	45	238
26	....	....	....	.67N	.64	.827	....	238
27	.55	.55	.54A	.55	.52	.781	10	233
28	....	.80B	..	.70B	.79	.916	....	233
29	...	1.00B	.74A	1.00B	1.10	.982	....	233

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	1.03A	1.10N	1.10	.999	...	233
3	....	...	1.02A	1.02A	1.06	.999	..	233
4	...	...	1.02A	1.02A	1.05	.999	..	233
5	1.10	1.14B	1.10	1.10	1.10	.999	7	233
8	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 72 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.67	.67	.63	.64B	.61	.388	126	111
19	.62	.62	.55A	.62	.60	.368	3	111
20	.65	.74B	.65	.71B	.65	.444	72	182
23	.68	.72B	.68	.68	.74	.472	52	184
24	.74	.74	.74	.74	.74	.479	6	185
25	.74	.74	.71	.71	.69	.466	11	195
26	.56	.56	.51A	.52	.53	.371	58	251
27	.64	.64	.64	.64	.64	.457	12	263
30	.65	.70	.65	.70	.71	.491	13	271

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.95	.95	.95	.95	.97	.592	1	272
2	.97	.97	.90A	.97	.95	.585	8	275
3	....	....	.90A	.95N	.90	.572	....	275
4	Exchange Closed: Independence Day							
7	.80	.80	.80	.80	.81	.544	1	275
8	....	.83B	....	.81N	.82	.550	...	275
9	.85	.85	.80A	.85	.81	.548	1	276
10	....	.88B	....	.88B	.89	.585	....	276
11	....	....	...	.89N	.89	.585	...	276
14	.89	.89	.89	.89	.94	.613	1	276
15	....	.97B	...	.97B	1.01	.643	....	276
16	.91	.91	.90A	.91	.96	.632	30	306
17	.91	.91	.91	.91	.95	.626	10	316
18	....	....	.86A	.95N	.94	.627	...	316
21	.82	.82	.82	.82	.82	.592	1	317
22	.62	.62	.61A	.61A	.55	.486	1	317
23	.47	.47	.41	.45	.47	.438	42	327
24	....	....	....	.47N	.47	.442	....	327
25	.48@.49	.51	.48	.51	.52	.474	33	312
28	.46	.46	.46	.46	.44	.433	1	313
29	.49	.52	.49	.52	.52	.486	4	314
30	....	.57B	....	.57B	.57	.521	....	314
31	.65	.72B	.65	.69B	.74	.610	7	318

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.62@.60	.62	.60	.60	.60	.568	30	318
4	.52	.52	.52	.52	.53	.538	10	323
5	....	.61B	...	.61B	.64	.598	....	323
6	.51	.52	.51	.52	.55	.568	20	323
7	.55	.56	.55	.56	.56	.580	22	339
8	.40	.40	.36A	.40	.38	.489	2	339
11	.35@.34	.35	.34	.35B	.35	.476	15	341
12	.23	.24B	.23	.24B	.25	.417	10	351
13	....	.27B	....	.27B	.32	.462	....	351
14	....	.39B	...	.32N	.32	.481	....	348
15	.24	.24	.24	.24	.22	.379	....	348
18	....	...	.18A	.18A	.16	.321	3	351
19	....	....	.15A	.16N	.17	.337	...	351

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 72 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.26	.26	.22A	.22A	.21	.393	32	364
21	.18	.20B	.18	.18	.22	.414	2	364
22	.20	.20	.16	.16	.19	.385	11	365
25	....	...	.15A	.15A	.11	.271	....	365
26	....	...	....	.11N	.10	.250	....	365
27	.09	.09	.08	.08	.06	.175	16	370
28	...	.12B	....	.12B	.13	.333	....	370
29	.19	.20	.10A	.20	.26	.570	31	365

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.22	.22	.17A	.20	.20	.604	12	357
3	....	..	.14A	.14A	.17	.585	....	357
4	.13	.13	.13	.13	.12	.600	....	357
5	.17	.17	.10	.16	.10	.694	72	350
8	....	....	....	....	....	.753	....	....

SEPTEMBER 1986 73 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.34	.34	.31	.32B	.30	.189	52	52
19	.30	.31	.30	.31	.30	.178	84	102
20	.40	.40	.40	.40	.36	.237	5	107
23	.38	.38	.35A	.38	.37	.259	1	108
24	.35	.35	.35	.35	.38	.267	1	109
25	.37	.39	.35	.35	.35	.257	10	112
26	.26	.26	.23A	.23A	.24	.186	2	114
27	....	.29B	....	.29B	.33	.252	...	114
30	...	....	...	.33N	.34	.277	....	112

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.45	.50	.45	.48	.50	.369	4	116
2	...	...	.48A	.50N	.49	.363	3	118
3	....	....	....	.49N	.46	.351	....	118
4	Exchange Closed: Independence Day							
7	....	...	.43A	.43A	.41	.320	....	118
8	.40	.42B	.40	.40	.40	.326	1	118
9	....	...	.38A	.40N	.39	.324	....	118
10	.42	.43B	.42	.42	.43	.357	7	124
11	..	...	....	.43N	.43	.356	...	123
14	....	....	....	.43N	.46	.378	....	123
15	.55	.56	.50	.52	.51	.407	104	122
16	.42	.44	.42	.44	.45	.395	55	177
17	.42	.43B	.42	.42	.43	.387	1	178
18	.36	.43B	.36	.43B	.44	.386	86	199
21	.40	.41	.37A	.37A	.36	.344	53	164
22	.34	.34	.25	.25	.21	.248	11	156
23	.17	.20	.17	.20	.19	.209	20	166
24	.19	.19	.18A	.18A	.17	.209	3	167
25	.19	.19	.18	.18	.19	.230	17	162
28	...	....	.17A	.17A	.14	.192	....	162
29	....	.17B	...	.17B	.18	.228	....	162
30	.20	.21	.19	.20	.20	.252	85	233
31	.33	.33	.33	.33	.29	.326	1	234

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.21	.18	.18	.22	.284	9	241
4	.17	.18	.17	.18	.17	.245	9	241
5	.20	.23	.19	.23	.22	.291	11	251
6	.15	.16	.14	.15	.16	.258	81	329
7	.17	.17	.15	.15	.15	.261	48	327
8	.10	.10	.10	.10	.09	.184	2	325
11	.05	.05	.05	.05	.07	.161	1	326
12	.03	.05	.03	.04	.04	.120	18	334
13	.07	.07	.07	.07	.06	.137	46	300
14	....	.07B	....	.06N	.06	.140	....	288
15	.06	.06	.04A	.04A	.03	.083	80	268
18	.04	.04	.03	.03	.03	.052	46	268
19	....	....	....	.03N	.03	.051	....	268
20	....	....	...	.03N	.03	.064	....	268
21	.02	.02	.02	.02	.02	.065	5	265
22	....	....	....	.02N	.02	.051	....	264
25	.01	.01	.01	.01	.02	.016	6	264
26	....	...	..	.02N	.01	.011	....	264
27	....	....	....	.01N	.01	.004	....	264
28	.	....	....	.01N	.01	.013	....	264
29	....	....	....	.01N	.01	.041	...	264

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 73 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.01N	.01	.004	....	264
3	....	....	....	.01N	...	.000	....	264
4	CAB	CAB	CAB	CAB	CAB	.000	....	264

SEPTEMBER 1986 74 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.18	.18	.16	.16	.15	.070	3	3
19	.15	.15	.14	.14	.15	.067	533	533
20	....	.17B	....	.17B	.19	.100	....	533
23	....	....	.18A	.18A	.19	.112	....	533
24	....	....	....	.19N	.18	.118	....	533
25	.16	.21	.16	.21	.17	.113	2	533
26	.14	.14	.12A	.12A	.12	.074	3	536
27	....	.16B	....	.16B	.16	.111	....	536
30	.15	.15	.15	.15	.17	.124	3	539

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.21	.22	.20A	.22B	.23	.185	1	540
2	.24	.24	.24	.24	.24	.182	103	641
3	.23	.24	.23	.24	.24	.173	2	643
4	Exchange Closed: Independence Day							
7	....	....	.21A	.21A	.19	.150	....	643
8	.19	.20B	.19	.19	.18	.153	....	643
9	.19	.19	.18	.18	.18	.152	153	746
10	....	.20B	....	.19B	.19	.173	....	725
11	.20	.20	.19A	.19A	.19	.172	3	724
14	....	....	....	.19N	.19	.184	....	724
15	....	.21B	....	.21B	.22	.204	....	724
16	.20	.20	.18	.20	.20	.194	133	853
17	.18	.18	.18	.18	.18	.186	300	783
18	.16	.17B	.16	.16	.18	.184	77	860
21	.17	.17	.15	.16	.13	.152	191	875
22	....	....	.11A	.11A	.07	.094	....	875
23	.07	.07	.07	.07	.06	.073	....	875
24	.06	.07	.06	.07	.06	.072	145	836
25	....	....	....	.06N	.06	.080	....	836
28	....	....	....	.06N	.04	.059	....	836
29	....	....	....	.04N	.05	.074	....	836
30	....	....	....	.05N	.06	.083	....	836
31	....	.08B	....	.07B	.08	.120	....	836

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.08	.08	.07A	.07A	.06	.096	1	837
4	....	....	....	.06N	.03	.072	....	837
5	.03	.04B	.03	.04B	.05	.090	1	837
6	....	....	....	.05N	.03	.072	....	837
7	....	....	....	.03N	.03	.070	....	837
8	....	....	....	.03N	.02	.039	....	837
11	....	....	....	.02N	.01	.028	....	837
12	....	....	....	.01N	.01	.016	....	837
13	.02	.02	.02	.02	.01	.019	4	837
14	....	....	....	.01N	.01	.018	....	826
15	....	....	....	.01N	.01	.007	....	810
18	....	....	....	.01N	.01	.002	....	810
19	....	....	....	.01N	.01	.002	....	806
20	....	....	....	.01N	.01	.003	....	806
21	....	....	....	.01N	.01	.002	....	806
22	....	....	....	.01N	.01	.001	....	806
25	....	....	....	.01N	.01	.000	....	806
26	....	....	....	.01N	....	.000	....	806
27	CAB	CAB	CAB	CAB	CAB	.000	....	806
28	CAB	CAB	CAB	CAB	CAB	.000	....	806
29	CAB	CAB	CAB	CAB	CAB	.000	....	806

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	806
3	CAB	CAB	CAB	CAB	CAB	.000	....	806
4	CAB	CAB	CAB	CAB	CAB	.000	....	806

SEPTEMBER 1986 75 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.07	.07	.07	.07	.08	.073	1	1
17	.08	.09	.08	.09	.08	.068	15	16
18	.07	.07	.07	.07	.07	.067	31	45
21	.07	.07	.06	.06	.05	.049	55	100
22	....	....	....	.05N	.02	.025	....	100
23	....	....	....	.02N	.02	.018	....	100
24	....	....	....	.02N	.02	.017	....	100

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 75 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	.02N	.02	.019	....	100
28	....	....	....	.02N	.01	.012	....	100
29	....	....	....	.01N	.01	.016	....	100
30	....	....	....	.01N	.01	.018	....	100
31	....	.02B	....	.02B	.02	.029	....	100

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.021	....	100
4	....	....	....	.02N	.01	.013	....	100
5	....	....	....	.01N	.01	.017	....	100
6	....	....	....	.01N	.01	.012	....	100
7	....	....	....	.01N	.01	.010	....	100
8	....	....	....	.01N	....	.004	....	100
11	CAB	CAB	CAB	CAB	CAB	.002	....	100
12	CAB	CAB	CAB	CAB	CAB	.001	....	100
13	CAB	CAB	CAB	CAB	CAB	.001	....	100
14	CAB	CAB	CAB	CAB	CAB	.000	....	100
15	CAB	CAB	CAB	CAB	CAB	.000	....	100
18	CAB	CAB	CAB	CAB	CAB	.000	....	100
19	CAB	CAB	CAB	CAB	CAB	.000	....	100
20	CAB	CAB	CAB	CAB	CAB	.000	....	100
21	CAB	CAB	CAB	CAB	CAB	.000	....	100
22	CAB	CAB	CAB	CAB	CAB	.000	....	100
25	CAB	CAB	CAB	CAB	CAB	.000	....	100
26	CAB	CAB	CAB	CAB	CAB	.000	....	100
27	CAB	CAB	CAB	CAB	CAB	.000	....	100
28	CAB	CAB	CAB	CAB	CAB	.000	....	100
29	CAB	CAB	CAB	CAB	CAB	.000	....	100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	100
3	CAB	CAB	CAB	CAB	CAB	.000	....	100
4	CAB	CAB	CAB	CAB	CAB	.000	....	100

DECEMBER 1986 70 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	2.28	2.28	2.28	2.28	2.32	.775	2	2
11	....	....	....	2.32N	2.32	.775	....	2
14	....	2.36B	....	2.36B	2.39	.788	....	2
15	....	2.47B	....	2.47B	2.50	.802	....	2
16	....	....	....	2.50N	2.45	.797	....	2
17	....	....	2.44A	2.44A	2.42	.793	....	2
18	....	....	2.36A	2.40A	2.43	.795	....	2
21	....	....	....	2.43N	2.29	.780	....	2
22	....	....	....	2.29N	1.94	.730	....	2
23	....	....	1.87A	1.87A	1.82	.708	....	2
24	....	....	....	1.82N	1.82	.711	....	2
25	....	1.84B	....	1.84B	1.89	.726	....	2
28	....	....	1.85A	1.85A	1.75	.704	....	2
29	....	1.85B	....	1.85B	1.88	.730	....	2
30	....	1.90B	....	1.90B	1.98	.750	....	2
31	....	2.18B	....	2.18B	2.22	.790	....	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.22N	2.10	.773	....	2
4	....	....	2.07A	2.07A	1.98	.763	....	2
5	....	2.02B	....	2.02B	2.11	.786	....	2
6	....	....	2.02A	2.02A	2.02	.777	....	2
7	....	....	....	2.02N	2.01	.784	....	2
8	....	....	1.85A	1.85A	1.79	.753	....	2
11	....	1.81B	....	1.79N	1.75	.754	....	2
12	....	....	1.65A	1.65A	1.60	.731	....	2
13	....	....	....	1.60N	1.67	.751	....	2
14	....	1.84B	....	1.72B	1.72	.763	....	2
15	....	....	1.57A	1.57A	1.52	.730	....	2
18	....	....	1.49A	1.49A	1.44	.711	....	2
19	....	....	1.40A	1.44N	1.45	.718	....	2
20	....	1.55B	....	1.50B	1.55	.741	....	2
21	....	....	1.53A	1.55N	1.59	.750	....	2
22	....	....	....	1.59N	1.57	.744	....	2
25	....	....	1.49A	1.49A	1.43	.716	....	2
26	....	....	....	1.43N	1.39	.715	....	2
27	....	....	1.34A	1.35A	1.30	.690	....	2
28	....	1.51B	....	1.51B	1.52	.747	....	2
29	....	1.70B	1.49A	1.70B	1.79	.805	....	2

CANADIAN DOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 70 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	1.75A	1.79N	1.80	.812	....	2
3	....	....	1.76A	1.76A	1.77	.807	....	2
4	....	....	1.75A	1.75A	1.75	.807	....	2
5	....	....	....	1.75N	1.79	.816	....	2
8	....	1.87B	....	1.87B	1.88	.835	....	2
9	....	2.09B	....	2.09B	2.08	.868	....	2
10	....	....	1.89A	1.89A	1.79	.824	....	2
11	....	....	....	1.79N	1.73	.813	....	2
12	....	1.77B	....	1.73N	1.80	.826	....	2
15	....	1.86B	....	1.81B	1.82	.837	....	2
16	....	1.88B	1.79A	1.79A	1.72	.821	....	2
17	....	....	1.70A	1.70A	1.62	.804	....	2
18	....	1.81B	....	1.81B	1.77	.836	....	2
19	....	....	1.68A	1.77N	1.77	.836	....	2
22	....	....	....	1.77N	1.82	.852	....	2
23	....	....	....	1.82N	1.82	.852	....	2
24	1.78	1.78	1.78	1.78	1.79	.848	13	13
25	....	....	1.71A	1.71A	1.70	.835	....	13
26	....	1.80B	....	1.80B	1.82	.859	....	13
29	....	....	....	1.82N	1.83	.867	....	13
30	....	....	....	1.83N	1.79	.866	....	13

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.73A	1.73A	1.75	.859	....	13
2	....	....	....	1.75N	1.79	.870	....	13
3	1.92	1.92	1.92	1.92	1.89	.891	2	15
6	....	....	....	1.89N	1.91	.901	....	15
7	....	....	....	1.91N	1.79	.889	....	15
8	....	1.83B	....	1.80B	1.84	.900	....	15
9	....	....	....	1.84N	1.79	.897	....	15
10	....	1.85B	....	1.85B	1.80	.904	....	15
13	....	....	1.75A	1.75A	1.66	.898	....	15
14	....	1.71B	....	1.66N	1.69	.904	....	15
15	....	1.76B	....	1.69N	1.62	.901	....	15
16	....	1.66B	....	1.66B	1.67	.914	....	15
17	....	....	....	1.67N	1.70	.918	....	15
20	....	....	1.64A	1.64A	1.57	.913	....	15
21	1.60	1.60	1.60	1.60	1.60	.925	1	16
22	....	....	....	1.60N	1.68	.939	....	16
23	....	1.72B	....	1.72B	1.80	.956	....	16
24	....	....	1.79A	1.80N	1.80	.961	....	16
27	....	1.85B	....	1.80N	1.86	.972	....	16
28	....	....	....	1.86N	1.78	.969	....	16
29	....	....	....	1.78N	1.79	.973	....	16
30	....	1.82B	....	1.82B	1.68	.968	....	16
31	....	....	....	1.68N	1.70	.973	....	16

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	1.67A	1.67A	1.65	.976	....	16
4	....	1.67B	....	1.67B	1.71	.982	....	16
5	....	1.84B	....	1.80B	1.84	.990	....	16
6	....	1.86B	....	1.86B	1.81	.990	....	16
7	....	1.85B	....	1.85B	1.89	.994	....	16
10	....	....	....	1.89N	1.88	.996	....	16
11	....	1.89B	....	1.89B	1.95	.997	....	16
12	2.02	2.04B	2.02	2.02	2.08	.999	3	13
13	....	2.14B	....	2.14B	2.08	.999	....	13
14	....	....	....	2.08N	2.09	.999	....	13
17	....	....	2.08A	2.09N	2.09	.999	....	13
18	....	2.10B	....	2.10B	2.16	.999	....	13
19	....	....	....	2.16N	2.17	.999	....	13
20	....	....	2.16A	2.16A	1.96	.999	....	13
21	....	....	....	1.96N	2.01	.999	....	13
24	....	2.02B	....	2.02B	2.04	.999	....	13
25	....	2.08B	....	2.08B	2.05	.999	....	13
26	....	2.07B	....	2.07B	2.11	.999	....	13
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	2.11N	2.23	.999	....	13

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.28B	....	2.28B	2.31	1.000	....	13
2	....	....	....	2.31N	2.25	1.000	....	13
3	....	....	2.20A	2.20A	2.23	1.000	....	....
4	....	2.26B	....	2.26B	2.33	1.000	....	....
5	....	2.44B	....	2.44B	2.47	1.000	....	

DECEMBER 1986 71 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	1.51	1.70	1.51	1.54	1.55	.628	504	504
9	....	....	....	1.55N	1.55	.628	....	504

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 71 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.60	1.61B	1.60	1.60	1.64	.649	2	505
11	1.57	1.58B	1.56	1.56	1.64	.651	100	505
14	....	....	....	1.64N	1.70	.666	....	505
15	....	1.77B	....	1.77B	1.79	.683	....	505
16	....	....	1.70A	1.70A	1.75	.677	....	505
17	....	....	1.70A	1.74A	1.72	.672	....	505
18	....	....	1.66A	1.71A	1.72	.673	....	505
21	....	....	1.64A	1.64A	1.61	.653	....	505
22	....	....	1.43A	1.44A	1.29	.592	....	505
23	....	....	1.19A	1.19A	1.21	.566	....	505
24	1.25	1.25	1.25	1.25	1.21	.568	4	505
25	....	....	....	1.21N	1.26	.584	....	505
28	....	....	1.20A	1.20A	1.15	.556	....	505
29	....	1.18B	....	1.18B	1.25	.586	....	505
30	....	....	....	1.25N	1.33	.609	....	505
31	....	1.48B	....	1.48B	1.52	.658	....	505

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.45A	1.45A	1.41	.636	....	505
4	....	....	1.38A	1.38A	1.31	.619	....	505
5	1.40	1.40	1.38A	1.40	1.39	.648	200	305
6	....	....	1.34A	1.34A	1.33	.634	....	505
7	....	....	....	1.33N	1.32	.641	....	505
8	....	....	1.12A	1.12A	1.14	.599	....	505
11	....	1.15B	....	1.14N	1.09	.596	....	505
12	.99	.99	.98	.98	.96	.565	20	525
13	1.05	1.08B	1.05	1.05	1.02	.587	2	525
14	....	1.14B	....	1.05B	1.05	.599	....	525
15	....	....	.95A	.95A	.91	.554	....	525
18	....	....	.89A	.89A	.84	.528	....	525
19	....	....	.81A	.84N	.85	.534	....	525
20	....	.92B	....	.87B	.92	.560	....	525
21	....	....	....	.92N	.96	.570	....	525
22	....	....	.94A	.96N	.93	.561	....	525
25	.84	.84	.81A	.84	.82	.523	5	530
26	....	....	....	.82N	.80	.521	....	530
27	....	....	.77A	.80N	.72	.491	....	530
28	....	.87B	....	.87B	.90	.556	....	530
29	....	.97B	.88A	.97B	1.10	.631	....	530

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	1.07A	1.10N	1.10	.637	....	530
3	....	....	1.08A	1.08A	1.08	.630	....	530
4	....	....	1.06A	1.06A	1.06	.628	....	530
5	....	....	....	1.06N	1.09	.639	....	530
8	....	1.10B	....	1.10B	1.15	.663	....	530
9	1.30	1.30	1.28	1.28	1.30	.713	200	510
10	....	....	1.12A	1.14A	1.08	.645	....	510
11	....	....	....	1.08N	1.03	.627	....	510
12	....	1.04B	....	1.03N	1.07	.644	....	510
15	1.09	1.10B	1.09	1.09	1.09	.657	20	510
16	....	1.12B	1.06A	1.06A	1.01	.633	....	510
17	1.00	1.00	.86	.86	.93	.607	102	610
18	....	1.04B	....	1.04B	1.05	.651	....	610
19	....	....	.99A	1.00A	1.04	.650	....	610
22	1.00	1.00	1.00	1.00	1.08	.670	1	610
23	....	....	....	1.08N	1.08	.669	....	610
24	....	....	....	1.08N	1.04	.661	....	610
25	....	....	1.00A	1.02A	.97	.640	....	610
26	....	1.02B	....	1.02B	1.07	.675	....	610
29	....	....	1.04A	1.04A	1.06	.683	....	610
30	....	....	....	1.06N	1.04	.680	....	610

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.99A	.99A	1.00	.665	....	610
2	.98	.98	.98	.98	1.01	.681	10	620
3	....	1.07B	....	1.07B	1.09	.715	....	620
6	....	....	....	1.09N	1.10	.726	....	620
7	....	....	1.08A	1.08A	1.00	.699	....	620
8	....	....	....	1.00N	1.03	.716	....	620
9	1.00	1.00	1.00	1.00	1.00	.707	6	615
10	....	....	....	1.00N	.98	.715	....	615
13	.82	.82	.81	.82	.83	.692	70	635
14	.85	.90B	.83	.83	.87	.699	21	655
15	.81	.91B	.81	.81	.82	.686	50	705
16	.82	.85B	.82	.82	.83	.707	50	709
17	....	....	....	.83N	.83	.709	....	709
20	....	....	.78A	.78A	.74	.684	....	709
21	....	.76B	....	.76B	.76	.706	....	709
22	.76	.80	.76	.80	.80	.732	60	759
23	....	.87B	....	.87B	.88	.776	10	759

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 71 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	.87A	.88N	.88	.782	....	759
27	....	.91B	....	.88N	.92	.810	....	759
28	.90	.90	.85A	.85A	.84	.793	30	759
29	.85	.85	.85	.85	.86	.802	1	759
30	.91	.91	.88A	.88A	.76	.774	....	759
31	....	....	....	.76N	.77	.787	1	758

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.73A	.75A	.73	.782	....	758
4	....	.74B	....	.73N	.77	.808	....	758
5	....	.90B	....	.84B	.87	.855	....	758
6	.84	.92B	.84	.84	.86	.853	50	758
7	.87	.90B	.87	.87	.92	.881	5	758
10	....	....	....	.92N	.91	.896	....	758
11	....	.93B	....	.93B	96	.918	....	758
12	....	1.05B	....	1.05B	1.09	.948	....	758
13	....	1.15B	....	1.12B	1.09	.952	....	758
14	....	1.10B	....	1.10B	1.10	.957	....	758
17	....	....	1.08A	1.10N	1.10	.968	....	758
18	....	....	....	1.10N	1.17	.979	....	758
19	....	....	....	1.17N	1.17	.982	....	758
20	....	....	.97A	.97A	.97	.963	....	758
21	....	....	....	.97N	1.01	.974	....	758
24	....	1.02B	....	1.02B	1.04	.988	....	758
25	....	1.08B	....	1.08B	1.05	.992	....	758
26	....	1.07B	....	1.07B	1.11	.996	....	687
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	1.11N	1.23	.999	....	686

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.28	1.28	1.28	1.28	1.31	.999	1	687
2	....	....	....	1.31N	1.25	.999	....	686
3	....	....	1.20A	1.20A	1.23	.999	....	436
4	....	1.28B	....	1.28B	1.33	1.000	....	435
5	....	1.47B	....	1.44B	1.47	1.000	....	435
8	....	....	....	....	....	1.000	....	....

DECEMBER 1986 72 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed: Independence Day							
7	1.10	1.10	1.10	1.10	1.02	.479	50	50
8	....	1.03B	....	1.03B	1.03	.484	....	50
9	....	....	....	1.03N	1.03	.484	....	50
10	....	1.06B	....	1.06B	1.10	.507	....	50
11	....	....	....	1.10N	1.10	.509	....	50
14	....	1.12B	....	1.12B	1.14	.525	....	50
15	....	1.18B	....	1.18B	1.22	.543	....	50
16	1.12	1.12	1.10A	1.10A	1.18	.536	....	50
17	1.13	1.13	1.13	1.13	1.16	.530	107	157
18	1.11	1.11	1.10A	1.11	1.15	.532	1	158
21	1.15	1.15	1.10	1.10	1.06	.508	1	159
22	1.02	1.02	.80	.80	82	443	54	209
23	....	....	.72A	.77A	.75	.416	....	209
24	....	....	....	.75N	74	.416	....	209
25	.77	.77	.77	.77	.77	.432	1	208
28	....	....	.76A	.76A	.70	.402	....	208
29	....	....	....	.70N	.77	.431	....	208
30	....	....	....	.77N	83	.454	....	208
31	....	.88B	....	.88B	97	.505	....	208

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.94A	.94A	87	480	....	208
4	.84	.84	.80A	.84	.79	.460	12	218
5	.81	.81	.81	81	86	.489	1	217
6	....	....	.81A	81A	.80	.472	....	217
7	....	....	....	80N	79	.476	....	217
8	.63	69	.63	69	65	.430	106	321
11	.65	.65	.65	65	62	.423	21	341
12	....	....	.57A	58A	.51	.388	....	341
13	....	....	....	.51N	55	.407	....	341
14	.63	.63	63	.63	.56	.416	70	341
15	.52	52	.45A	.46	47	.369	273	275
18	....	.48B	....	.47N	.43	.342	....	275
19	....	....	.42A	43N	43	.345	....	275
20	....	.45B	....	44B	48	.368	....	275
21	....	....	....	48N	50	.376	....	275
22	....	....	....	50N	49	.365	....	275
25	....	....	.46A	46A	41	.328	....	275
26	....	....	....	41N	39	.324	....	275
27	.38	38	38	38	35	296	5	275
28	....	42B	....	41B	46	354	....	275

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 72 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.48	.60	48	.60	.59	.427	7	282

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.60	.60	.58A	.60	.69	.430	2	284
3	....	....	.59A	.59A	.57	.421	....	284
4	.50	.51	.50	.50	.56	.418	6	292
5	.60	.60	.60	.60	.57	.428	1	291
8	.59	.59	.59	.59	.61	.451	1	291
9	.70	.70	.70	.70	.72	505	18	309
10	.51	.56B	.51	.52B	.56	.428	4	307
11	.52	.52	.52	.52	.52	.408	....	305
12	.57	.57	.57	.57	.55	.425	5	309
15	....	....	....	.55N	.56	.435	....	309
16	62	.62	.56A	.56A	.51	.407	1	310
17	.49	.49	.45	.45	.45	.380	7	315
18	.46	.54B	.46	.54B	.53	.424	3	317
19	....	....	.49A	.49A	.52	.421	....	317
22	.51	.51	49	.50	.54	.438	12	308
23	....	....	.52A	.54N	.54	.435	....	308
24	.50	.50	49	.49	.51	.425	79	351
25	....	....	.48A	.48A	.47	.401	20	371
26	.50	.51	.46A	.51	.52	.436	121	466
29	....	....	.51A	.52N	.51	.439	....	466
30	....	....	.50A	.50A	.49	.434	....	466

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.45	.45	.45	.45	.47	.416	1	466
2	.45@.46	.46	.45	.46	.46	.430	100	516
3	.47	.47	.44	.46B	.50	.465	60	556
6	.49	.49	.46A	.46A	.45	.469	....	581
7	.43	.44	.40	.41	.42	.433	35	568
8	.42	.42	.42	.42	.43	.448	2	468
9	....	....	.42A	.42A	.41	.433	....	468
10	....	....	.40A	.40A	.39	.437	....	468
13	.35	.35	.30	.32	.31	.399	103	381
14	.28	.32B	.28	.31	.30	.400	25	387
15	.32	.33	.28	.28	.27	.379	226	357
16	.28@.30	.30	.28	.29	.28	.394	126	397
17	.27	.27	.26	.26	.25	.389	80	407
20	.21	.25	.21	.22	.22	.348	109	301
21	.22	.23	.22	.22	.23	.364	15	301
22	.23	.24B	.22	.22	.23	.385	95	321
23	.27	.27	.22	.25	.26	.428	311	546
24	.23	.27	.23	.27	.26	.426	8	539
27	.28	.30	.27A	.28	.29	.446	11	546
28	.29	.29	.25	.25	.25	.412	245	736
29	.24	.24	.21	.23	.23	.414	11	731
30	.22	.24B	.19	.19	.19	.366	4	727
31	.16	.16	.16	.16	.18	.370	4	728

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.16	.16	.15	.15	.16	.341	182	910
4	.20	.20	.17	.17	.17	.364	23	908
5	.22	.23	.22	.23	.20	.423	14	914
6	.25	.25	.21	.21	.20	.406	69	905
7	.25	.25	.21	.21	.22	.444	10	901
10	.20	.20	.20	.20	.21	.440	1	901
11	.21	.21	.21	.21	.22	.472	20	91[illegible]
12	.26	.28	.26	.26	.29	.549	20	917
13	.35	.35	.29	.30	.29	.550	28	937
14	.32	.32	.29	.29	.27	.557	11	913
17	....	....	.25A	.27N	.26	.562	....	913
18	.34	.34	.32	.32	.29	.611	8	914
19	.29	.29	.26	.26	.28	.620	2	914
20	.22	.22	.15	.15	.16	.472	15	921
21	.15	.18	.14	.14	.15	.509	135	896
24	.17	.17	.13	.13	.16	.535	171	804
25	.15	.15	.14	.14	.16	.546	84	793
26	.16	.16	.14	.15A@.14	.17	.606	9	760
27	Exchange Closed: Thanksgiving Day							
28	.24	.24	.24	.24	.25	.736	1	760

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.35	.35	.31	.32@.31	.32	.870	3	757
2	.29	.29	.24	.24	.26	.854	9	758
3	.22	.22	.21	.21	.23	.883	6	756
4	.28	.34B	.28	.31	.33	.992	14	763
5	.39	.51	.39	.44	.47	.999	49	743
8	....	....	....	....	....	.998	....	....

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 73 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.75	.75	.73	.73	.74	.370	1	1
2	.75	.75	.75	.75	.73	.367	3	4
3	.73	.73	.73	.73	.71	.359	1	5
4	Exchange Closed: Independence Day							
7	....	....	....	.71N	.64	.339	....	5
8	.68	.68	.68	68	.64	.343	1	5
9	....	....	....	.64N	.64	.344	...	5
10	....	.67B	....	67B	.69	.366	....	5
11	....	...	....	.69N	.69	.367	....	5
14	....	....	...	69N	.72	.382	....	5
15	....	.74B	...	.72N	.77	.400	....	5
16	....	....	...	.77N	.74	.393	....	5
17	....	....	....	.74N	73	.387	...	5
18	....	....	.46A	.73N	.72	.388	....	5
21	.63	.63	63	63	.66	.364	1	5
22	....	....	.55A	.55A	.46	303	....	5
23	....	....	....	46N	.43	.279	....	5
24	....	....	....	43N	.42	.279	....	5
25	.48	.48	.48	.48	.44	.292	2	6
28	....	....	....	.44N	.39	.264	....	6
29	....	....	....	.39N	.43	.288	....	6
30	....	....	....	.43N	.47	.307	...	6
31	....	.52B	....	52B	.57	.353	....	6

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.54	.54	.54	64	.51	.329	1	7
4	.38	.39	.38	.39	.39	.308	4	9
5	.50	50	.50	.50	.48	.333	1	10
6	....	....	.46A	.47A	.44	.316	...	10
7	....	....	....	.44N	.42	.318	...	6
8	....	...	.38A	.38A	.33	.275	....	6
11	....	....	.32A	.32A	.31	.265	...	6
12	....	....	.28A	28A	.26	.234	....	6
13	....	....	....	26N	.26	.247	...	6
14	....	.31B	....	.26N	.27	.253	..	6
15	.25	.25	25	25	21	.212	1	7
18	.20	.20	.20	20	21	.190	10	17
19	.20	.20	.20	20	.20	.190	5	21
20	....	....	....	20N	.22	.206	...	21
21	.27	.27	.27	27	.23	211	....	21
22	....	....	....	23N	.23	.202	1	22
25	.23	.23	.23	23	18	.172	1	22
26	....	....	...	18N	.18	.169	....	22
27	....	..	....	.18N	.14	.149	...	22
28	.25	.25	.25	25	.21	.189	1	23
29	.23	.24B	.23	.24B	.27	.243	1	23

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.27	.27	.27	.27	.27	.243	1	24
3	....	...	....	27N	.27	.235	...	24
4	....	....	.26A	.26A	.26	232	...	24
5	....	....	...	26N	26	.239	...	24
8	....	....	....	.26N	.27	.253	..	24
9	....	.31B	...	.30B	.34	.298	...	24
10	....	....	.30A	.30A	.25	.234	...	23
11	....	....	...	25N	22	217	...	23
12	....	...	...	.22N	.24	.229	...	23
15	....	....	...	.24N	.25	.234	...	23
16	....	...	..	.25N	.21	.212	...	23
17	....	....	...	.21N	.18	.191	....	23
18	.20	.20	.20	20	.22	222	4	23
19	.23	.23	.20	20	.21	.219	32	51
22	.20	.22	.20	22	.22	.228	21	64
23	.20	.23	.20	.23	.22	.225	27	91
24	.21	.22	.20	20	.21	.216	118	170
25	.20	.20	.20	20	.19	.197	12	181
26	.19	.23	.19	20	.20	.222	56	216
29	.24	.24	.21A	.21A	.21	.220	2	218
30	.15	.15	.15	15	.17	214	1	217

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.16	.16	.16	.16	.18	.199	7	220
2	19@.17	.19	.17	.17	.17	.207	155	370
3	17	.17	.17	.17	.18	231	1	319
6	....	....	....	.18N	.18	227	....	319
7	.15	.16	.13	13	.14	.197	70	347
8	....	....	....	.14N	.14	.205	20	367
9	....	....	....	14N	.13	192	....	367
10	.12	12	.10	.10	.10	.190	23	368
13	.07@.08	.08	.07	08	.08	158	50	318
14	.07	.10	.07	10	.08	154	80	340
15	.07	.07	.07	07	06	137	20	320

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 73 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.05	.09	.05	.09	.06	.142	60	293
17	....	....	....	.06N	.08	.135	....	293
20	.06	.06	.06	.06	.06	.106	....	293
21	.06	.06	.05	.05	.04	.110	8	298
22	.04	.04	.04	.04	.04	.116	1	298
23	.06	.06	.06	.06	.05	.134	25	296
24	.06	.06	.06	.06	.04	.127	5	299
27	.04	.05	.04	.05	.05	.127	60	279
28	.05	.05	.04A	.04A	.04	.106	50	299
29	.04	.04	.04	.04	.04	.102	12	303
30	.03	.03	.03	.03	.03	.077	....	303
31	.03	.03	.03	.03	.02	.074	33	279

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.02N	.02	.057	....	278
4	....	....	....	.02N	.03	.060	....	276
5	.05	.05	.05	.05	.03	.076	5	276
6	....	....	....	.03N	.02	.065	....	276
7	....	....	....	.02N	.02	.074	....	276
10	....	....	....	.02N	.02	.062	....	276
11	....	....	....	.02N	.02	.065	....	276
12	.05	.05	.05	.05	.03	.086	1	276
13	...	...	...	.03N	.04	.082	...	276
14	....	...	...	.04N	.04	.078	....	276
17	....	....	....	.04N	.03	.063	....	276
18	...	....	....	.03N	.03	.073	....	276
19	.03	.03	.03	.03	.03	.071	11	282
20	.03	.03	.03	.03	.02	.028	10	277
21	.02	.02	.02	.02	.03	.029	1	276
24	...	....	...	.03N	.02	.019	...	276
25	....	...	....	.02N	.02	.015	....	276
26	...	....	....	.02N	.02	.016	....	276
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.02N	.02	.018	....	276

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.02	.01	.01	.01	.006	52	276
2	....	...	....	.01N	.01	.000	...	276
3	CAB	CAB	CAB	CAB	CAB	.000	....	276
4	CAB	CAB	CAB	CAB	CAB	.000	2	274

DECEMBER 1986 74 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.39	.42	.39	.42	.43	.259	103	103
18	...	....	.27A	.43N	.43	.260	...	103
21	...	....	....	.43N	.38	.239	....	103
22	.30	.30	.30	.30	.25	.189	50	153
23	....	....	...	.25N	.23	.170	....	153
24	....	....	...	.23N	.22	.169	...	153
25	....	....	....	.22N	.24	.178	....	153
28	....	....	....	.24N	.20	.156	....	153
29	....	....	....	.20N	.23	.173	...	153
30	....	....	....	.23N	.25	.187	....	153
31	....	.26B	...	.26B	.31	.223	....	153

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.31N	.28	.203	....	153
4	....	....	.26A	.28N	.21	.185	....	153
5	...	.23B	....	.23B	.25	.203	....	153
6	.25	.25	.24	.24	.22	.189	10	155
7	...	....	...	.22N	.21	.188	....	155
8	.17	.17	.17	.17	.15	.155	100	255
11	....	...	....	.15N	.13	.146	....	255
12	...	...	....	.13N	.11	.123	....	255
13	....	....	...	.11N	.11	.130	....	255
14	.15	.17	.15	.16A	.12	.132	70	265
15	.10	.10	.10	.10	.09	.104	270	193
18	....	....	....	.09N	.08	.089	....	193
19	....	....	....	.08N	.08	.088	....	193
20	....	...	...	.08N	.09	.097	....	193
21	...	....	....	.09N	.09	.100	....	193
22	....	....	....	.09N	.09	.094	....	193
25	...	....	....	.09N	.07	.075	....	193
26	....	....	....	.07N	.06	.073	....	193
27	....	...	....	.06N	.05	.061	....	193
28	....	.06B	....	.06B	.08	.083	...	193
29	...	....	....	.08N	.11	.115	....	193

CANADIAN DOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 74 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed, Labor Day							
2..	....	....	....	.11N	.11	.113	....	193
3..	....	....	....	.11N	.10	.108	....	193
4..	....	....	....	.10N	.10	.105	....	193
5..	....	....	....	.10N	.10	.109	....	193
8..	....	.11B	....	.11B	.12	.116	....	193
9..	....	....	....	.12N	.14	.143	....	193
10..	....	....	.12A	.12A	.10	.103	....	193
11..	....	....	....	.10N	.08	.093	....	193
12..	.10	.10	.10	.10	.09	.099	....	193
15..	....	....	....	.09N	.10	.100	1	193
16..	....	....	....	.10N	.08	.087	....	193
17..	.08	.08	.08	.08	.07	.075	10	203
18..	....	....	....	.07N	.08	.092	....	203
19..	....	....	....	.08N	.08	.089	....	203
22..	.07	.08	.07	.08	.07	.092	211	349
23..	....	.08B	....	.07N	.09	.090	....	349
24..	.08	.08	.08	.08	.08	.085	10	359
25..	....	....	....	.08N	.07	.074	....	359
26..	.08	.08	.08	.08	.07	.086	110	441
29..	.07	.07	.07	.07	.07	.083	93	534
30..	....	....	....	.07N	.06	.079	....	441

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.06N	.06	.071	....	441
2..	....	....	....	.06N	.05	.074	....	441
3..	.06	.06	.05	.05	.05	.084	7	439
6..	.05	.05	.05	.05	.05	.079	3	442
7..	.02	.04	.02	.04	.04	.064	37	452
8..	.03	.03	.03	.03	.03	.066	26	467
9..	.03	.03	.03	.03	.03	.059	3	467
10..	.02	.02	.02	.02	.03	.056	53	520
13..	.02	.02	.02	.02	.02	.040	5	525
14..	.03	.03	.03	.03	.02	.038	135	602
15..	.03	.03	.03	.03	.02	.031	200	612
16..	.02	.02	.02	.02	.02	.031	8	620
17..	....	....	....	.02N	.01	.027	....	620
20..	....	....	....	.01N	.01	.018	....	620
21..	....	....	....	.01N	.01	.018	....	620
22..	....	....	....	.01N	.01	.018	....	620
23..	.01	.01	.01	.01	.01	.021	3	617
24..	.02	.02	.02	.02	.01	.018	....	617
27..	.01	.01	.01	.01	.01	.016	148	469
28..	....	....	....	.01N	.01	.011	10	469
29..	....	....	....	.01N	.01	.010	....	469
30..	.02	.02	.02	.02	.01	.006	2	469
31..	....	....	....	.01N	.01	.005	....	469

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	....	.003	....	469
4..	CAB	CAB	CAB	CAB	CAB	.003	....	469
5..	CAB	CAB	CAB	CAB	CAB	.004	....	469
6..	....	.01B	....	.01B	.01	.002	....	469
7..	....	....	....	.01N	.01	.003	....	469
10..	....	....	....	.01N	....	.001	....	469
11..	CAB	CAB	CAB	CAB	CAB	.001	....	469
12..	CAB	CAB	CAB	CAB	CAB	.002	....	469
13..	CAB	CAB	CAB	CAB	CAB	.001	....	469
14..	CAB	CAB	CAB	CAB	CAB	.001	....	469
17..	CAB	CAB	CAB	CAB	CAB	.000	....	469
18..	CAB	CAB	CAB	CAB	CAB	.000	....	469
19..	CAB	CAB	CAB	CAB	CAB	.000	....	469
20..	CAB	CAB	CAB	CAB	CAB	.000	....	469
21..	CAB	CAB	CAB	CAB	CAB	.000	....	469
24..	CAB	CAB	CAB	CAB	CAB	.000	....	469
25..	CAB	CAB	CAB	CAB	CAB	.000	....	469
26..	CAB	CAB	CAB	CAB	CAB	.000	....	469
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	469

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	469
2..	CAB	CAB	CAB	CAB	CAB	.000	....	469
3..	CAB	CAB	CAB	CAB	CAB	.000	....	469
4..	CAB	CAB	CAB	CAB	CAB	.000	....	469

MARCH 1987 70 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	1.39	1.55B	1.39	1.55B	1.62	.670	4	4

CANADIAN DOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 70 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	1.59A	1.62N	1.62	.675	....	4
3..	....	....	1.61A	1.61A	1.64	.675	....	4
4..	....	....	1.62A	1.62A	1.61	.674	....	4
5..	....	....	....	1.61N	1.65	.681	....	4
8..	....	1.67B	....	1.67B	1.73	.699	....	4
9..	....	1.76B	....	1.73N	1.90	.732	....	4
10..	....	....	1.70A	1.70A	1.67	.689	....	4
11..	....	....	....	1.67N	1.56	.667	....	4
12..	1.61	1.61	1.61	1.61	1.63	.683	4	4
15..	....	1.70B	....	1.65B	1.66	.691	....	4
16..	....	....	....	1.66N	1.55	.669	....	4
17..	....	....	1.51A	1.51A	1.46	.649	....	4
18..	....	1.63B	....	1.63B	1.61	.680	....	4
19..	....	....	1.55A	1.56A	1.58	.679	....	4
22..	....	....	....	1.58N	1.64	.692	....	4
23..	....	....	....	1.64N	1.64	.692	....	4
24..	....	....	....	1.64N	1.60	.689	....	4
25..	....	....	1.56A	1.56A	1.54	.673	....	4
26..	....	1.59B	....	1.59B	1.64	.697	....	4
29..	....	....	....	1.64N	1.64	.701	....	4
30..	....	....	1.63A	1.64N	1.64	.700	....	4

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.61A	1.61A	1.58	.690	....	4
2..	....	....	....	1.58N	1.62	.700	....	4
3..	....	....	....	1.62N	1.69	.725	....	4
6..	....	1.71B	....	1.71B	1.70	.730	....	4
7..	....	....	....	1.70N	1.61	.712	....	4
8..	....	....	....	1.61N	1.63	.723	....	4
9..	....	....	....	1.63N	1.58	.717	....	4
10..	....	....	....	1.58N	1.57	.723	....	4
13..	....	....	1.52A	1.52A	1.47	.709	....	4
14..	....	1.48B	....	1.47N	1.44	.713	....	4
15..	....	1.50B	....	1.44N	1.41	.707	....	4
16..	....	1.43B	....	1.43B	1.42	.718	....	4
17..	....	....	....	1.42N	1.46	.721	....	4
20..	....	....	1.38A	1.45A	1.31	.705	....	4
21..	....	1.35B	....	1.35B	1.35	.718	....	4
22..	....	....	....	1.35N	1.40	.736	....	4
23..	....	....	....	1.40N	1.44	.762	....	4
24..	....	....	....	1.44N	1.45	.766	....	4
27..	1.50	1.50	1.50	1.50	1.48	.781	3	4
28..	....	....	....	1.48N	1.43	.771	....	4
29..	....	....	....	1.43N	1.44	.776	....	4
30..	....	1.45B	....	1.45B	1.33	.760	....	4
31..	....	....	....	1.33N	1.34	.768	....	4

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.34N	1.31	.763	....	4
4..	1.30	1.30	1.30	1.30	1.34	.777	10	14
5..	....	....	....	1.34N	1.46	.805	....	10
6..	....	....	....	1.46N	1.43	.804	....	10
7..	....	1.45B	....	1.45B	1.52	.826	....	10
10..	....	....	....	1.52N	1.53	.833	....	10
11..	....	1.55B	....	1.55B	1.58	.848	....	10
12..	....	1.63B	....	1.63B	1.68	.870	....	10
13..	....	1.73B	....	1.73B	1.73	.871	....	10
14..	....	....	....	1.73N	1.70	.874	....	10
17..	....	....	....	1.70N	1.70	.879	....	10
18..	....	1.72B	....	1.72B	1.77	.891	....	10
19..	....	....	....	1.77N	1.80	.894	....	10
20..	....	....	1.78A	1.78A	1.59	.864	....	10
21..	....	....	....	1.59N	1.70	.873	....	10
24..	....	....	....	1.70N	1.72	.883	....	10
25..	....	....	....	1.72N	1.69	.887	....	10
26..	....	1.73B	....	1.73B	1.74	.896	....	10
27..	Exchange Closed; Thanksgiving Day							
28..	....	1.78B	....	1.78B	1.93	.914	....	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.93N	1.92	.927	....	10
2..	....	....	....	1.92N	1.90	.924	....	10
3..	....	....	1.85A	1.85A	1.86	.923	....	10
4..	....	1.98B	....	1.98B	1.97	.935	....	10
5..	....	2.08B	....	2.04B	2.13	.949	....	10
8..	....	....	....	2.13N	2.22	.959	....	10
9..	....	....	....	2.22N	2.20	.959	....	10
10..	....	....	....	2.20N	2.11	.954	....	7
11..	....	....	2.10A	2.10A	2.09	.951	....	7
12..	....	2.14B	....	2.14B	2.21	.960	....	7
15..	....	....	....	2.21N	2.18	.960	....	7
16..	....	....	2.13A	2.13A	2.17	.960	....	7

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 70 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	2.17N	2.18	.962	....	7
18	....	....	....	2.18N	2.19	.964	....	7
19	....	....	....	2.19N	2.19	.966	....	7
22	....	2.28B	....	2.28B	2.31	.974	....	7
23	....	....	....	2.31N	2.36	.976	....	7
24	....	....	....	2.36N	2.26	.972	....	7
25	Exchange Closed: Christmas							
26	....	2.30B	....	2.26N	2.04	.960	....	7
29	....	2.11B	....	2.08B	2.12	.967	....	7
30	....	....	....	2.12N	2.12	.968	....	7
31	....	....	....	2.12N	2.12	.968	....	7

MARCH 1987 71 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.95	.95	.95	.95	.84	.445	20	20
27	....	....	.80A	.84N	.74	.419	....	20
28	.90	.90	.90	.90	.88	.467	20	40
29	.90	.97B	.90	.97B	1.06	.525	5	45

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.00	1.04B	1.00	1.04B	1.06	.530	20	65
3	1.05	1.05	1.05	1.05	1.07	.528	20	85
4	....	....	1.06A	1.06A	1.05	.527	....	85
5	....	....	....	1.05N	1.07	.534	....	85
8	....	1.09B	....	1.09B	1.13	.553	....	85
9	....	1.21B	....	1.21B	1.27	.591	....	85
10	....	....	1.12A	1.12A	1.09	.541	....	80
11	....	....	....	1.09N	1.00	.516	....	80
12	1.03	1.05B	1.03	1.03	1.06	.533	5	80
15	....	1.08B	....	1.06N	1.08	.541	....	80
16	....	....	1.07A	1.07A	.99	.516	....	80
17	....	....	....	.99N	.92	.494	....	80
18	....	1.01B	....	1.01B	1.04	.527	....	80
19	....	....	.99A	.99A	.99	.526	....	80
22	1.04	1.04	1.04	1.04	1.05	.538	5	85
23	....	....	....	1.05N	1.05	.539	....	85
24	....	....	....	1.05N	1.02	.534	....	85
25	....	....	1.00A	1.00A	.97	.516	....	85
26	1.05	1.05	1.05	1.05	1.05	.542	10	90
29	....	....	....	1.05N	1.05	.546	....	90
30	....	....	....	1.05N	1.04	.542	....	90

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.03A	1.03A	1.00	.531	....	90
2	....	....	....	1.00N	1.02	.541	....	90
3	....	....	....	1.02N	1.08	.568	....	90
6	....	....	....	1.08N	1.09	.571	....	90
7	....	....	1.05A	1.05A	1.00	.548	....	90
8	....	....	.99A	1.00N	1.02	.558	....	90
9	....	....	....	1.02N	.97	.550	....	90
10	....	....	....	.97N	.95	.554	....	90
13	....	....	.90A	.90A	.82	.533	....	90
14	....	.86B	....	.82N	.81	.535	....	90
15	.80	.84B	.80	.80	.82	.524	5	95
16	....	....	....	.82N	.82	.534	....	95
17	....	....	.81A	.82N	.80	.535	....	95
20	....	....	.79A	.79A	.71	.511	....	95
21	....	.73B	....	.71N	.74	.523	....	95
22	.73	.73	.73	.73	.75	.540	5	100
23	.71	.76B	.71	.71	.80	.568	....	100
24	....	....	....	.80N	.79	.570	15	115
27	....	....	....	.79N	.80	.584	....	115
28	.80	.80	.80	.80	.77	.568	35	80
29	....	....	....	.77N	.77	.571	....	80
30	....	....	....	.77N	.68	.546	....	80
31	.68	.68	.68	.68	.67	.552	1	81

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.67N	.66	.541	....	81
4	.65	.65	.65	.65	.69	.556	20	101
5	.70	.72	.70	.72	.78	.591	12	113
6	.78	.78	.75	.75	.75	.584	....	113
7	.83	.83	.82A	.82A	.80	.613	5	117
10	....	....	....	.80N	.80	.620	1	117
11	....	....	....	.80N	.83	.637	....	117
12	.87	.87	.82	.82	.91	.671	1	118
13	....	.94B	....	.94B	.94	.672	1	119
14	....	....	....	.94N	.92	.675	....	119
17	....	....	....	.92N	.92	.680	....	119
18	....	....	....	.92N	.98	.700	....	119

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 71 CALLS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	....	....	.96N	.99	.707	....	118
20	....	....	.93A	.93A	.84	.651	....	118
21	....	....	....	.84N	.89	.665	....	118
24	....	....	....	.89N	.92	.678	....	118
25	....	....	....	.92N	.91	.682	....	118
26	....	....	....	.91N	.94	.699	....	118
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.94N	1.05	.731	....	118

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.05N	1.08	.756	....	118
2	....	....	....	1.08N	1.03	.746	....	118
3	....	....	1.02A	1.02A	1.02	.743	....	118
4	....	1.08B	....	1.08B	1.10	.768	....	118
5	....	1.20B	....	1.17B	1.23	.804	....	118
8	....	1.26B	....	1.26B	1.30	.829	....	118
9	1.29	1.29	1.29	1.29	1.29	.826	5	113
10	....	....	1.27A	1.27A	1.22	.810	....	113
11	....	....	1.21A	1.21A	1.18	.802	....	113
12	....	1.19B	....	1.19B	1.27	.828	....	113
15	....	....	1.22A	1.22A	1.25	.826	....	113
16	....	....	1.17A	1.23A	1.25	.825	....	113
17	....	....	....	1.25N	1.25	.829	....	113
18	....	....	1.24A	1.25N	1.26	.832	....	113
19	....	....	....	1.26N	1.27	.839	....	113
22	....	1.31B	....	1.31B	1.36	.862	....	113
23	....	....	....	1.36N	1.39	.872	....	113
24	....	....	....	1.39N	1.31	.854	....	113
25	Exchange Closed: Christmas							
26	....	1.33B	1.07A	1.07A	1.12	.811	....	113
29	....	1.21B	....	1.15B	1.19	.833	....	113
30	1.15	1.16	1.15	1.16	1.19	.833	5	108
31	....	....	....	1.19N	1.18	.834	....	108

MARCH 1987 72 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	1.05	1.05	1.05	1.05	.99	.340	1	1
20	....	....	....	.99N	1.04	.388	....	1
23	....	....	....	1.04N	1.06	.407	....	1
24	....	....	....	1.06N	1.06	.412	....	1
25	....	....	....	1.06N	1.06	.406	....	1
26	....	....	1.02A	1.02A	.88	.351	....	1
27	....	....	....	.88N	.99	.399	....	1
30	....	....	....	.99N	1.01	.419	....	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.15B	....	1.15B	1.21	.475	....	1
2	....	....	....	1.21N	1.20	.472	....	1
3	....	....	....	1.20N	1.18	.465	....	1
4	Exchange Closed: Independence Day							
7	....	....	....	1.18N	1.10	.445	....	1
8	1.15	1.15	1.15	1.15	1.11	.449	4	5
9	....	....	....	1.11N	1.11	.451	10	15
10	....	....	....	1.11N	1.17	.469	....	11
11	1.25	1.25	1.25	1.25	1.18	.472	10	21
14	....	....	....	1.18N	1.20	.484	....	21
15	....	1.23B	....	1.23B	1.27	.499	....	21
16	....	....	....	1.27N	1.25	.493	....	21
17	....	....	....	1.25N	1.22	.489	....	21
18	....	1.26B	....	1.22N	1.23	.490	....	21
21	....	....	....	1.23N	1.14	.471	....	21
22	1.10	1.10	1.06A	1.06A	.96	.418	4	21
23	....	....	.95A	.95A	.88	.397	10	31
24	....	....	....	.88N	.86	.395	....	31
25	....	....	....	.86N	.89	.406	....	31
28	....	....	....	.89N	.80	.380	....	31
29	....	.85B	....	.85B	.87	.400	....	31
30	....	....	....	.87N	.94	.421	....	31
31	....	.98B	....	.98B	1.06	.462	....	31

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.38B	.95A	.95A	.98	.441	....	31
4	.87	.87	.87	.87	.88	.425	2	31
5	....	....	....	.88N	.94	.445	....	31
6	....	....	.93A	.93A	.86	.432	....	31
7	....	....	....	.86N	.83	.434	....	31
8	.75	.75	.75	.75	.73	.399	20	51
11	....	....	....	.73N	.67	.392	....	51
12	....	....	.64A	.64A	.61	.361	....	51
13	....	....	....	.61N	.60	.375	....	51
14	.70	.70	.70	.70	.66	.381	20	71
15	....	....	....	.66N	.52	.345	....	71

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 72 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	.51A	.52N	.51	325	....	71
19	....	....	....	.51N	.50	.321	....	71
20	....	.51B	....	.51B	.53	.337	....	71
21	....	....	....	.53N	.54	.343	....	71
22	....	....	....	54N	.53	.335	....	71
25	....	....	....	.53N	.47	.307	....	71
26	....	.49B	....	.48B	.46	.306	....	71
27	....	....	....	.46N	.42	.283	....	71
28	....	.47B	....	.47B	.51	.324	....	71
29	.67	.67	.67	.67	.64	.378	1	72

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.72	.72	.72	.72	.64	.381	3	75
3	.65	.65	.65	.65	.64	.380	2	77
4	....	....	....	.64N	.63	.378	.	77
5	....	....	....	.63N	.64	.384	....	77
8	....	.65B	....	.65B	.69	.401	....	77
9	.78	.80B	.78	.80B	.81	.438	20	94
10	....	....	.71A	.71A	.65	.388	...	94
11	.69	.69	.69	.69	.60	364	2	96
12	.71	.71	.68	.68	.65	.380	3	99
15	...	....	....	.65N	.66	.387	....	99
16	.68	.68	.65A	.65A	.58	.362	12	111
17	....	....	....	.58N	.53	.341	....	110
18	.58	.60B	.58	.60B	.61	.372	10	110
19	....	....	.59A	.61N	.59	.370	...	110
22	.64	.64	.64	.64	.61	.381	2	112
23	....	....	....	.61N	.61	.381	....	112
24	....	.63B	....	.63B	.63	.376	....	112
25	.60	.60	.59A	.60	.55	.358	1	113
26	.60	.60	.60	.60	.61	382	....	113
29	.65	.65	.65	.65	.61	.384	5	118
30	....	....	....	.61N	.61	.380	1	119

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.58A	.58A	.58	.369	....	119
2	.58	.58	.58	.58	.59	.377	1	120
3	....	...	....	59N	.62	.402	....	120
6	....	....	....	.62N	.63	.401	....	120
7	.56	.56	.56	.56	.57	.377	20	120
8	....	....	....	.57N	.57	.385	....	120
9	.56	.56	.56	.56	.53	.376	20	140
10	.48	.48	.47	.47	.52	.377	55	195
13	.37	.37	.37	.37	.35	.353	50	145
14	.40	.43B	.40	.42	.42	.352	7	152
15	.41	.43B	.41	.41	.41	.339	21	152
16	.41	.42	.41	.42	.41	.345	25	177
17	.38	.38	.38	.38	.41	.343	5	172
20	.40	.40	.40	.40	.33	.317	3	172
21	....	....	....	.33N	.35	.325	....	172
22	.32	.32	.29	.30	.36	.337	52	213
23	.35	.36	.35	.36	.36	.359	70	283
24	....	....	...	.36N	.36	.356	....	283
27	.36	.36	.36	.36	.35	.365	5	283
28	.36	.36	.36	.36	.33	.346	70	283
29	....	.35B	....	.35B	.35	.346	....	283
30	.33	.33	.30	.30	.28	.320	8	289
31	.29@.30	.30	.26	.30	.29	.321	7	296

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.28@.29	.29	.28	.29	.27	.307	154	450
4	.28	.30	.28	.28	.29	.318	18	403
5	....	....	....	.29N	.33	.347	2	404
6	.35	.35	.33	.33	.32	.337	16	405
7	.34	.34	.34	.34	.34	.361	2	406
10	.38	.38	.35	.35	.34	.364	11	417
11	.30	.32B	.30	.32B	.34	.376	10	426
12	.40	.40	.39A	.39A	.39	.408	3	427
13	.48	.50	.44	.44	.43	.407	61	447
14	.48	.48	.48	.48	.40	.409	10	437
17	.40	.40	.38	.38	.38	.411	7	437
18	....	....	....	.38N	.42	.432	....	437
19	....	....	....	.42N	.43	.440	....	437
20	.34	.34	.34	.34	.34	.378	10	427
21	.34	.34	.34	.34	.32	.390	39	431
24	.35	.35	.35	.35	.35	.399	1	431
25	.40	.42	.40	.40	.38	.401	18	449
26	....	....	....	.38N	.39	.417	5	454
27	Exchange Closed: Thanksgiving Day							
28	.40	.46	.40	.46	.46	.451	9	461

CANADIAN DOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 72 CALLS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.46N	.47	.476	....	461
2	.48	.48	.45	.45	.44	.461	32	492
3	.39	.39	.39	.39	.43	.455	1	492
4	....	.45B	....	.45B	.47	.485	....	492
5	.60	.60	.54A	.56A	.54	.534	35	492
8	.58	.58	.58	.58	.60	.565	15	491
9	.65	.65	.63A	.63A	.59	.559	3	490
10	.53	.53	.52	.52	.52	.534	12	493
11	....	....	....	.52N	.54	.522	....	493
12	....	.55B	....	.55B	.56	.559	....	493
15	....	....	....	.56N	.56	.551	....	493
16	....	....	.45A	.55A	.54	.548	....	493
17	.54	.59	.54	.57A	.56	.551	4	496
18	.55	.59	.55	.59	.56	.555	6	498
19	.60	.60	.60	.60	.59	.565	1	498
22	.65	.65	.65	.65	.62	.598	2	500
23	.60	.60	.60	.60	.66	.615	1	501
24	....	....	.65A	.65A	.58	.583	....	501
25	Exchange Closed: Christmas							
26	.51	.51	.37	.38	.45	.510	7	501
29	.50	.62	.50	.62	.50	.537	6	506
30	....	....	....	.50N	.50	.537	....	503
31	.42	.51	.42	.51	.49	.537	10	493

MARCH 1987 73 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.32	.32	.32	.32	.30	.229	20	20
18	....	...	....	.30N	.27	.212	....	20
19	...	....	....	.27N	.26	.207	....	20
20	....	.30B	....	.30B	.31	.219	....	20
21	....	....	....	.31N	.31	.223	....	20
22	....	....	....	.31N	.30	.216	....	20
25	....	....	....	.30N	.25	.193	....	20
26	....	.27B	....	.27B	.25	.192	....	20
27	....	....	....	.25N	.21	.173	....	20
28	....	.28B	....	.26B	.29	.205	....	20
29	....	.30B	....	.30B	.36	.249	...	20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.36N	.36	.251	....	20
3	....	....	....	.36N	.36	.249	....	20
4	....	....	...	.36N	.37	.247	....	20
5	....	....	....	.37N	.37	.252	....	20
8	....	....	....	.37N	.38	.265	....	20
9	....	...	....	.38N	.46	.297	....	20
10	....	....	.42A	.46N	.36	.253	....	20
11	....	....	....	.36N	.32	.233	....	20
12	....	.35B	...	.32N	.35	.246	....	20
15	....	...	...	.35N	.35	.250	....	20
16	....	....	....	.35N	.31	.230	...	20
17	....	....	...	.31N	.30	.213	....	20
18	....	.31B	....	.31B	.33	.237	....	20
19	....	.35B	....	.33N	.31	.235	....	20
22	....	....	....	.31N	.33	.243	....	20
23	.35	.35	.35	.35	.34	.242	3	23
24	....	...	....	.34N	.34	.238	....	23
25	.33	.33	.33	.33	.30	.223	1	24
26	.33	.33	.33	.33	.33	.242	25	49
29	.36	.36	.35A	.36	.36	.243	6	51
30	....	....	....	.36N	.34	.239	50	101

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.31A	.31A	.31	.229	....	101
2	.34	.34	.32A	.32A	.31	.235	1	102
3	....	....	....	.31N	.32	.254	25	127
6	.33	.33	.33	.33	.32	.251	2	129
7	....	....	....	.32N	.29	.229	...	129
8	....	....	....	.29N	.28	.235	....	129
9	....	....	....	.28N	.26	.226	...	129
10	....	....	...	.26N	.24	.225	....	129
13	...	....	....	.24N	.17	.203	....	129
14	....	.20B	....	.20B	.17	.200	....	129
15	....	.18B	....	.17N	.18	.188	....	129
16	....	....	....	.18N	.16	.191	....	129
17	....	....	....	.16N	.17	.186	....	129
20	...	....	...	.17N	.13	.165	...	129
21	....	....	....	.13N	.14	.169	....	129
22	....	....	....	.14N	.15	.175	....	129
23	.18	.18	.18	.18	.14	.188	6	135
24	.13	.13	.13	.13	.12	.183	1	136
27	....	....	....	.12N	.12	.186	....	136

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 73 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	.13	.15	.13	.13	.13	.170	39	174
29	....	....	....	.13N	.12	.168	....	174
30	....	....	....	.12N	.09	.148	....	174
31	....	....	....	.09N	.09	.147	....	174

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.09N	.10	.135	....	174
4	....	....	....	.10N	.10	.140	....	174
5	.09	.09	.09	.09	.11	.156	....	174
6	....	.12B	....	.12B	.13	.148	1	174
7	.12	.12	.12	.12	.12	.161	10	174
10	....	....	....	.12N	.11	.160	....	174
11	.12	.12	.12	.12	.11	.164	....	174
12	....	.12B	....	.12B	.13	.184	5	174
13	.19	.23	.19	.19	.16	.183	142	297
14	....	....	....	.16N	.16	.183	10	307
17	....	....	....	.16N	.16	.182	10	317
18	.18	.18	.18	.18	.15	.195	1	318
19	....	....	....	.15N	.15	.201	....	318
20	.18	.18	.14A	.14A	.14	.158	6	323
21	.14	.14	.14	.14	.12	.164	4	327
24	.13	.13	.13	.13	.15	.167	1	328
25	.13	.13	.13	.13	.14	.167	8	328
26	....	....	....	.14N	.13	.176	....	328
27	Exchange Closed: Thanksgiving Day							
28	.18@.19	.19	.17	.17	.18	.196	13	331

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.15	.15	.15	.15	.16	.211	1	331
2	.13	.13	.13	.13	.14	.198	1	331
3	.15	.15	.15	.15	.16	.192	2	333
4	....	....	....	.16N	.16	.212	....	333
5	.16	.19B	.16	.17B	.20	.249	....	333
8	.25	.25	.25	.25	.21	.270	4	335
9	....	....	....	.21N	.21	.264	....	335
10	....	....	....	.21N	.19	.243	....	335
11	....	....	....	.19N	.19	.233	...	335
12	.22	.22	.22	.22	.23	.262	2	337
15	.22	.22	.18	.18	.18	.251	3	340
16	.17	.17	.17	.17	.19	.247	1	341
17	....	....	....	.19N	.18	.248	1	341
18	....	....	....	.18N	.18	.250	....	341
19	....	....	...	.18N	.18	.257	...	341
22	.20	.21B	.20	.21B	.22	.281	100	349
23	.21	.21	.21	.21	.22	.294	5	349
24	.21	.22	.18	.20B	.20	.265	30	351
25	Exchange Closed: Christmas							
26	.17	.17	.08	.13	.14	.206	21	371
29	....	....	....	.14N	.15	.222	....	371
30	.15	.15	.15	.15	.15	.221	20	371
31	....	....	....	.15N	.15	.220	....	371

MARCH 1987 74 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.22	.22	.22	.22	.23	.158	20	20
9	....	....	....	.23N	.25	.182	....	20
10	....	...	.23A	.25N	.18	.149	....	20
11	....	....	....	.18N	.17	.134	....	20
12	....	....	....	.17N	.18	.143	....	20
15	....	....	....	.18N	.18	.146	....	20
16	....	....	....	.18N	.15	.131	....	20
17	....	.16B	....	.15N	.15	.119	....	20
18	.20	.20	.20	.20	.17	.136	27	47
19	....	....	....	.17N	.15	.134	....	47
22	....	....	....	.15N	.16	.138	....	47
23	....	....	....	.16N	.16	.138	....	47
24	....	....	....	.16N	.17	.135	....	47
25	....	....	....	.17N	.16	.124	...	47
26	....	....	....	.16N	.17	.137	....	47
29	....	....	....	.17N	.17	.137	....	47
30	....	....	....	.17N	.16	.133	....	47

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.21	.21	.21	.21	.14	.126	1	48
2	....	....	....	.14N	.15	.130	....	48
3	....	....	....	.15N	.16	.142	....	48
6	.16	.17B	.16	.16	.19	.138	2	50
7	....	....	....	.19N	.12	.122	....	50
8	....	....	....	.12N	.13	.125	....	50
9	....	....	....	.13N	.13	.118	....	50
10	.12	.12	.12	.12	.11	.116	1	51

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 74 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	....	.09A	.09A	.09	.101	....	51
14	....	....	....	.09N	.07	.097	....	51
15	....	....	....	.07N	.08	.089	....	51
16	.08	.08	.08	.08	.08	.089	73	124
17	.07	.08	.07	.08	.08	.085	1	125
20	....	....	....	.08N	.05	.071	3	123
21	....	.06B	....	.06B	.07	.072	....	128
22	.06	.06	.06	.06	.05	.074	98	226
23	....	....	....	.05N	.05	.080	....	226
24	....	....	....	.05N	.05	.076	....	226
27	.06	.06	.06	.06	.05	.076	2	228
28	....	....	....	.05N	.04	.066	....	228
29	.05	.05	.04	.04	.05	.064	20	248
30	.04	.04	.04	.04	.05	.053	....	248
31	....	....	....	.05N	.04	.051	2	250

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.04N	.04	.045	....	250
4	....	....	....	.04N	.04	.046	....	250
5	.06	.06	.06	.06	.05	.053	5	255
6	.06	.06	.05	.05	.05	.048	26	261
7	....	....	....	.05N	.05	.053	....	261
10	....	....	....	.05N	.05	.051	....	261
11	....	....	....	.05N	.05	.052	....	261
12	.06	.06	.06	.06	.06	.059	20	271
13	....	...	....	.06N	.07	.059	....	271
14	....	....	....	.07N	.07	.058	....	271
17	....	....	....	.07N	.06	.057	....	271
18	....	....	....	.06N	.05	.062	....	271
19	.07	.07	.07	.07	.05	.065	....	271
20	....	....	....	.05N	.05	.046	1	272
21	....	....	....	.05N	.05	.048	....	272
24	....	....	....	.05N	.05	.047	....	272
25	....	....	....	.05N	.05	.047	....	272
26	....		....	.05N	.05	.050	....	272
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.05N	.05	.057	....	272

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	....	....	.05N	.05	.062	....	272
2	....	....	....	.05N	.04	.056	....	272
3	....	.06B	....	.04N	.07	.053	....	272
4	.10	.10	.07	.07	.06	.060	26	297
5	....	.07B	....	.07B	.08	.076	26	322
8	....	....	..	.08N	.07	.084	....	322
9	....	....	....	.07N	.07	.081	....	322
10	....	....	....	.07N	.06	.071	....	322
11	....	....	....	.06N	.06	.066	....	322
12	....	....	....	.06N	.06	.079	....	322
15	....	....	....	.06N	.06	.072	....	322
16	....	....	....	.06N	.06	.070	....	322
17	....	...	....	.06N	.06	.069	....	322
18	....	....	....	.06N	.06	.070	....	322
19	.05	.05	.05	.05	.06	.072	17	324
22	....	.07B	....	.07B	.08	.081	....	324
23	.09	.09	.09	.09	.09	.086	1	325
24	....	...	.08A	.08A	.08	.073	....	325
25	Exchange Closed: Christmas							
26	....	....	....	.08N	.06	.049	....	325
29	....	....	....	.06N	.06	.053	....	325
30	....	....	....	.06N	.06	.052	....	325
31	....	....	....	.06N	.06	.052	....	325

JUNE 1987 70 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	1.55	1.55	1.55	1.55	1.57	.627	1	1
7	....	...	....	1.57N	1.47	.609	....	1
8	....	....	....	1.47N	1.49	.618	....	1
9	..	....	....	1.49N	1.42	.612	....	1
10	....	....	....	1.42N	1.43	.616	....	1
13	....	....	1.40A	1.40A	1.20	.601	....	1
14	....	1.28B	....	1.20N	1.22	.604	....	1
15	....	1.32B	...	1.22N	1.29	.596	....	1
16	....	....	....	1.29N	1.29	.605	....	1
17	1.30	1.30	1.30	1.30	1.27	.606	1	2
20	....	....	1.25A	1.25A	1.15	.588	....	2
21	....	....	....	1.15N	1.20	.599	....	2
22	....	....	....	1.20N	1.21	.614	....	2
23	....	....	....	1.21N	1.26	.637	....	2
24	....	....	....	1.26N	1.27	.639	....	2
27	1.32	1.32	1.32	1.32	1.28	.651	....	2
28	1.28	1.28	1.28	1.28	1.25	.640	32	33

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 70 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	....	....	1.25N	1.24	.643	....	33
30..	....	....	....	1.24N	1.16	.626	....	33
31..	....	....	....	1.16N	1.16	.632	....	33

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	1.15A	1.15A	1.14	.625	....	33
4..	....	....	....	1.14N	1.16	.637	....	33
5..	....	....	....	1.16N	1.26	.665	....	33
6..	....	....	....	1.26N	1.25	.661	....	33
7..	....	....	....	1.25N	1.31	.684	....	33
10..	....	....	....	1.31N	1.31	.689	....	33
11..	....	....	....	1.31N	1.34	.703	....	33
12..	....	1.36B	....	1.36B	1.43	.729	....	33
13..	....	1.45B	....	1.45B	1.46	.729	....	33
14..	....	....	....	1.46N	1.45	.732	....	33
17..	....	....	....	1.45N	1.45	.735	....	33
18..	....	....	....	1.45N	1.50	.748	....	33
19..	....	....	....	1.50N	1.51	.752	....	33
20..	....	....	1.50A	1.50A	1.37	.719	....	33
21..	....	....	....	1.37N	1.42	.729	....	33
24..	....	....	....	1.42N	1.48	.747	....	33
25..	....	....	....	1.48N	1.46	.748	....	33
26..	....	....	....	1.46N	1.51	.759	....	33
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.51N	1.59	.780	....	33

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.65B	....	1.65B	1.67	.796	....	33
2..	....	....	....	1.67N	1.63	.791	....	33
3..	....	....	....	1.63N	1.61	.788	....	33
4..	....	1.62B	....	1.62B	1.68	.804	....	33
5..	....	1.81B	....	1.75B	1.89	.827	....	33
8..	....	....	1.85A	1.85A	1.90	.843	....	33
9..	....	....	....	1.90N	1.88	.840	....	33
10..	1.88	1.88	1.88	1.88	1.82	.830	3	33
11..	....	....	....	1.82N	1.75	.824	....	33
12..	....	1.78B	....	1.78B	1.90	.843	....	33
15..	....	....	....	1.90N	1.86	.838	....	33
16..	....	....	1.80A	1.82A	1.83	.837	....	33
17..	....	....	....	1.83N	1.85	.842	....	33
18..	....	....	....	1.85N	1.87	.844	....	33
19..	....	....	....	1.87N	1.88	.848	....	33
22..	....	2.01B	....	2.01B	2.01	.866	....	33
23..	....	....	....	2.01N	2.06	.872	....	33
24..	....	....	2.05A	2.05A	1.96	.859	....	33
25..	Exchange Closed; Christmas							
26..	....	....	....	1.96N	1.76	.831	....	33
29..	....	1.80B	....	1.80B	1.83	.842	....	33
30..	....	....	....	1.83N	1.83	.841	....	33
31..	....	....	....	1.83N	1.78	.834	....	33

JUNE 1987 71 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	1.05	1.05	1.05	1.05	1.05	.501	20	20
9..	....	1.12B	....	1.12B	1.23	.521	....	20
10..	....	....	1.13A	1.13A	1.09	.479	....	20
11..	....	....	....	1.09N	1.01	.459	....	20
12..	....	....	....	1.01N	1.06	.468	....	20
15..	....	....	....	1.06N	1.05	.474	....	20
16..	....	....	....	1.05N	1.00	.450	....	20
17..	....	....	....	1.00N	.93	.436	....	20
18..	1.03	1.03	1.03	1.03	1.03	.460	10	30
19..	....	....	....	1.03N	1.01	.458	....	30
22..	....	....	....	1.01N	1.02	.468	....	30
23..	....	....	....	1.02N	1.01	.468	....	30
24..	....	....	....	1.01N	1.00	.465	....	30
25..	....	....	....	1.00N	.96	.448	....	30
26..	....	1.00B	....	1.00B	1.02	.472	....	30
29..	....	1.04B	....	1.04B	1.05	.474	....	30
30..	....	....	....	1.05N	1.03	.471	....	30

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.02A	1.02A	1.00	.462	....	30
2..	....	....	....	1.00N	1.02	.469	....	30
3..	....	....	....	1.02N	1.03	.492	....	30
6..	....	....	....	1.03N	1.05	.493	....	30
7..	....	....	....	1.05N	.99	.472	....	30
8..	.93	.93	.93	.93	.93	.480	10	40
9..	.90	.90	.90	.90	.90	.473	....	40
10..	....	....	....	.90N	.92	.475	10	50
13..	....	....	.90A	.90A	.70	.457	....	50

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 71 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	.86	.86	.86	.86	.72	.457	50	75
15..	....	.81B	....	.72N	.79	.447	....	75
16..	....	....	....	.79N	.79	.454	....	75
17..	....	....	....	.79N	.77	.453	....	75
20..	.68	.68	.68	.68	.68	.431	30	90
21..	....	....	....	.68N	.72	.440	....	90
22..	....	....	....	.72N	.72	.453	....	90
23..	....	....	....	.72N	.74	.473	....	90
24..	....	....	....	.74N	.74	.472	....	90
27..	....	....	....	.74N	.74	.482	....	90
28..	.71	.76	.71	.76	.72	.468	71	161
29..	....	....	....	.72N	.71	.469	....	161
30..	....	....	....	.71N	.65	.449	....	161
31..	....	....	....	.65N	.64	.451	....	161

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.64N	.63	.441	....	161
4..	.70	.70	.65	.69A	.67	.451	54	213
5..	.65	.78	.65	.78	.74	.479	14	222
6..	.79	.79	.75	.75	.71	.473	94	291
7..	....	....	....	.71N	.75	.496	1	291
10..	....	....	....	.75N	.75	.499	....	291
11..	.63	.73	.63	.73	.76	.511	220	496
12..	....	....	....	.76N	.82	.539	....	496
13..	.90	.90	.90	.90	.87	.539	23	496
14..	....	....	....	.87N	.83	.542	....	391
17..	....	....	....	.83N	.83	.544	....	391
18..	....	....	....	.83N	.87	.558	....	391
19..	....	....	....	.87N	.87	.564	....	391
20..	.85	.85	.85	.85	.77	.523	....	391
21..	....	.78B	....	.78B	.80	.534	1	391
24..	....	....	....	.80N	.85	.553	....	391
25..	....	....	....	.85N	.83	.553	....	391
26..	....	....	....	.83N	.87	.566	....	391
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.87N	.94	.591	....	391

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.95B	....	.95B	.98	.611	....	391
2..	....	....	....	.98N	.95	.603	....	391
3..	....	....	....	.95N	.94	.597	....	391
4..	.95	.95	.95	.95	.99	.619	4	395
5..	1.10	1.10	1.10	1.10	1.09	.652	15	405
8..	....	....	....	1.09N	1.16	.673	....	405
9..	....	....	....	1.16N	1.14	.669	....	405
10..	1.10	1.10	1.10	1.10	1.08	.653	10	405
11..	....	....	....	1.08N	1.04	.645	....	405
12..	....	....	....	1.04N	1.17	.673	....	405
15..	....	....	....	1.17N	1.12	.664	....	405
16..	....	....	1.10A	1.10A	1.10	.662	....	405
17..	....	....	....	1.10N	1.13	.669	....	405
18..	....	....	....	1.13N	1.13	.671	....	405
19..	....	....	....	1.13N	1.15	.677	....	405
22..	....	1.21B	....	1.21B	1.23	.704	....	405
23..	....	....	....	1.23N	1.28	.713	....	405
24..	1.20	1.20	1.20	1.20	1.20	.694	25	390
25..	Exchange Closed; Christmas							
26..	....	....	....	1.20N	1.03	.650	....	390
29..	....	1.05B	....	1.05B	1.09	.665	....	390
30..	....	....	....	1.09N	1.09	.665	....	390
31..	....	....	....	1.09N	1.04	.654	....	390

JUNE 1987 72 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.60	.60	.60	.60	.64	.362	3	3
6..	....	....	....	.64N	.67	.361	....	3
7..	....	....	....	.67N	.61	.340	....	3
8..	....	....	....	.61N	.60	.346	....	3
9..	....	....	....	.60N	.59	.338	....	3
10..	....	....	.55A	.55A	.54	.339	....	3
13..	.41	.41	.41	.41	.38	.320	50	53
14..	....	.42B	....	.42B	.40	.313	....	53
15..	.42	.45B	.42	.42	.45	.307	5	58
16..	....	....	....	.45N	.44	.311	....	58
17..	....	....	....	.44N	.43	.308	....	58
20..	....	....	....	.43N	.37	.287	....	58
21..	....	....	....	.37N	.40	.292	....	58
22..	.38	.38	.38	.38	.38	.301	50	103
23..	....	....	....	.38N	.38	.316	....	103
24..	....	....	....	.38N	.39	.313	....	103
27..	.38	.38	.38	.38	.38	.318	5	108
28..	.35	.35	.35	.35	.37	.304	30	108

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 72 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	....	.37N	.36	.303	....	106
30	.35	.35	.32	.32	.31	.283	2	110
31	....	....	....	.31N	.31	.282	....	110

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.31N	.31	.271	....	110
4	.30	.30	.30	.30	.33	.278	5	110
5	....	....	....	.33N	.36	.300	....	110
6	.40	.40	.40	.40	.38	.293	....	110
7	.37	.40	.37	.39	.38	.311	13	123
10	....	....	....	.38N	.38	.312	1	124
11	....	....	....	.38N	.38	.319	....	124
12	....	....	....	.38N	.41	.342	....	124
13	.48	.54	.48	.52B@.54	.50	.342	10	124
14	....	....	....	.50N	.45	.343	11	135
17	....	....	....	.45N	.45	.344	....	135
18	.45	.45	.45	.45	.44	.357	1	136
19	....	....	....	.44N	.44	.363	....	136
20	....	....	....	.44N	.38	.325	....	136
21	.44	.44	.44	.44	.40	.333	6	142
24	....	....	....	.40N	.41	.348	....	142
25	.38	.38	.38	.38	.41	.347	10	142
26	....	....	....	.41N	.43	.358	....	142
27	Exchange Closed; Thanksgiving Day							
28	....	.44B	....	.44B	.48	.381	....	142

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.48N	.50	.399	....	142
2	.50	.55	.50	.50	.48	.390	26	148
3	.50	.51	.50	.50A	.47	.383	2	149
4	....	....	....	.47N	.49	.403	1	150
5	.62	.66	.62	.64A	.58	.438	2	152
8	.60	.62	.59	.60	.60	.459	12	161
9	.66	.66	.59A	.59A	.58	.454	2	163
10	.53	.62	.52	.62	.57	.437	9	164
11	....	....	....	.57N	.54	.428	....	164
12	.62	.62	.61	.61	.60	.459	4	168
15	.60	.60	.60	.60	.58	.447	3	171
16	.60	.61	.60	.61	.57	.445	4	175
17	.61	.61	.61	.61	.58	.451	1	176
18	....	....	.55A	.58N	.59	.453	....	176
19	....	....	....	.59N	.59	.460	....	176
22	.63@.65	.65	.63	.65	.65	.489	2	176
23	.67	.68	.67	.68	.69	.500	1	177
24	.67	.67	.62	.63	.63	.478	10	187
25	Exchange Closed; Christmas							
26	....	....	.53A	.53A	.52	.429	9	187
29	.52	.54B	.52	.54B	.56	.444	3	187
30	.57	.57	.57	.57	.57	.444	1	187
31	....	....	....	.57N	.53	.433	5	193

JUNE 1987 73 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.22	.22	.22	.22	.19	.184	1	1
27	.21	.21	.21	.21	.18	.186	5	6
28	.21	.21	.21	.21	.18	.173	2	8
29	....	....	....	.18N	.17	.171	2	10
30	....	....	....	.17N	.14	.155	....	10
31	.16	.16	.16	.16	.13	.153	7	17

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.13N	.13	.144	....	17
4	....	....	....	.13N	.14	.148	....	17
5	....	.16B	....	.16B	.16	.161	....	17
6	.19	.19	.19	.19	.17	.155	2	19
7	....	....	....	.17N	.18	.166	....	19
10	....	....	....	.18N	.18	.165	....	19
11	.20	.20	.20	.20	.17	.167	3	22
12	.18	.19	.18	.19	.20	.183	25	47
13	.25	.25	.25	.25	.21	.183	4	51
14	....	....	....	.21N	.20	.183	....	51
17	....	....	....	.20N	.19	.183	....	51
18	.23	.23	.23	.23	.21	.191	15	66
19	.22	.22	.22	.22	.20	.196	1	67
20	....	....	....	.20N	.19	.168	....	67
21	.22	.22	.22	.22	.23	.173	2	69
24	.23	.23	.23	.23	.23	.182	13	80
25	....	....	....	.23N	.20	.181	....	80
26	.22	.22	.22	.22	.21	.188	5	85
27	Exchange Closed; Thanksgiving Day							
28	....	.24B	....	.24B	.25	.204	....	85

CANADIAN DOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 73 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.25N	.23	.215	....	85
2	....	....	....	.23N	.21	.208	....	85
3	....	....	....	.21N	.22	.202	....	85
4	.25	.25	.25	.25	.26	.216	5	90
5	....	.30B	....	.30B	.31	.243	....	90
8	.28	.35	.28	.35	.29	.259	8	98
9	.33	.33	.33	.33	.28	.255	2	100
10	....	....	....	.28N	.26	.240	....	100
11	....	....	....	.26N	.24	.234	....	100
12	....	.26B	....	.26B	.27	.258	....	100
15	....	....	....	.27N	.27	.248	....	100
16	....	.28B	....	.28B	.29	.246	....	100
17	....	....	....	.29N	.27	.250	....	100
18	....	....	....	.27N	.28	.252	....	100
19	.30	.30	.30	.30	.28	.257	....	100
22	....	.30B	....	.30B	.30	.280	1	101
23	....	....	....	.30N	.32	.289	....	101
24	.30	.30	.30	.30	.28	.270	3	104
25	Exchange Closed; Christmas							
26	.22	.22	.22	.22	.23	.230	1	105
29	....	....	....	.23N	.25	.241	1	105
30	.21	.21	.21	.21	.24	.242	5	106
31	....	.25B	....	.25B	.26	.233	....	106

JUNE 1987 74 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.16	.16	.16	.16	.14	.134	....	....
24	....	....	....	.14N	.12	.123	2	2
25	Exchange Closed; Christmas							
26	....	....	....	.12N	.09	.099	....	2
29	....	....	....	.09N	.10	.105	....	2
30	....	....	....	.10N	.10	.105	....	2
31	....	....	....	.10N	.10	.100	....	2

SEPTEMBER 1987 71 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.90	.90	.90	.90	.90	.572	10	10
9	....	1.02B	....	1.02B	1.00	.568	....	10
10	....	....	....	1.00N	1.00	.554	....	10
11	....	....	....	1.00N	.96	.547	....	10
12	....	....	....	.96N	1.05	.575	....	10
15	....	....	....	1.05N	1.03	.563	....	10
16	....	....	....	1.03N	1.03	.561	....	10
17	....	....	....	1.03N	1.05	.570	....	10
18	....	....	....	1.05N	1.05	.572	....	10
19	....	....	....	1.05N	1.05	.577	....	10
22	....	1.12B	....	1.12B	1.16	.607	....	10
23	....	....	....	1.16N	1.19	.616	....	10
24	....	....	....	1.19N	1.13	.599	....	10
25	Exchange Closed; Christmas							
26	....	....	....	1.13N	.99	.560	....	10
29	....	1.00B	....	1.00B	1.04	.571	....	10
30	....	....	....	1.04N	1.04	.572	....	10
31	....	....	....	1.04N	1.04	.572	....	10

SEPTEMBER 1987 72 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.60	.60	.60	.60	.60	.392	2	2
30	....	....	....	.60N	.60	.394	....	2
31	....	....	....	.60N	.59	.394	....	2

SEPTEMBER 1987 73 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.35	.36	.35	.36	.36	.235	100	100
30	.38	.38	.38	.38	.34	.238	1	101
31	.37	.38	.37	.38	.33	.238	4	105

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 69 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.13	.13	.13	.13	.14	.071	2	2
20	....	....	.12A	.14N	.10	.050	....	2
23	.10	.10	.10	.10	.09	.044	1	3
24	....	....	....	.09N	.08	.043	....	3
25	.08	.08	.08	.08	.08	.048	....	3
26	.10	.10	.10	.10	.12	.079	62	54
27	....	.06	.06	.06	.09	.052	2	53
30	.06	.06	.06	.06	.07	.041	1	54

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.06A	.06A	.04	.023	....	54
2	....	....	....	.04N	.04	.024	....	54
3	.05	.05	.05	.05	.05	.027	50	104
4	Exchange Closed; Independence Day							
7	....	....	.04A	.05N	.04	.029	....	104
8	....	....	....	.04N	.04	.027	....	104
9	....	.05B	....	.04N	.05	.028	....	104
10	....	....	....	.05N	.03	.022	....	104
11	.05	.05	.05	.05	.05	.021	1	104
14	....	....	....	.05N	.03	.016	....	104
15	....	....	....	.03N	.02	.013	....	104
16	....	....	....	.02N	.02	.013	....	104
17	....	....	....	.02N	.02	.013	....	104
18	....	....	....	.02N	.02	.012	....	104
21	....	....	....	.02N	.02	.014	....	104
22	.04	.04	.04	.04	.03	.025	3	107
23	....	....	....	.03N	.02	.031	....	107
24	....	....	....	.02N	.02	.028	....	107
25	....	....	....	.02N	.02	.022	....	107
28	....	....	....	.02N	.02	.023	....	107
29	....	....	....	.02N	.01	.015	....	107
30	....	....	....	.01N	.01	.011	....	107
31	....	....	....	.01N	.01	.005	....	107

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.006	....	107
4	....	....	....	.01N	....	.006	....	107
5	CAB	CAB	CAB	CAB	CAB	.003	....	107
6	CAB	CAB	CAB	CAB	CAB	.003	....	107
7	CAB	CAB	CAB	CAB	CAB	.002	....	107
8	CAB	CAB	CAB	CAB	CAB	.003	....	107
11	CAB	CAB	CAB	CAB	CAB	.002	....	107
12	.02	.02	.02	.02	.02	.002	....	107
13	....	....	....	.02N	.01	.001	50	156
14	....	....	....	.01N	.01	.000	....	95
15	....	....	....	.01N	.01	.001	....	95
18	....	....	....	.01N	....	.000	....	95
19	CAB	CAB	CAB	CAB	CAB	.000	....	95
20	CAB	CAB	CAB	CAB	CAB	.000	....	95
21	CAB	CAB	CAB	CAB	CAB	.000	23	95
22	CAB	CAB	CAB	CAB	CAB	.000	....	95
25	CAB	CAB	CAB	CAB	CAB	.000	....	95
26	CAB	CAB	CAB	CAB	CAB	.000	19	114
27	CAB	CAB	CAB	CAB	CAB	.000	....	122
28	CAB	CAB	CAB	CAB	CAB	.000	....	122
29	CAB	CAB	CAB	CAB	CAB	.000	....	122

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	122
3	CAB	CAB	CAB	CAB	CAB	.000	8	111
4	CAB	CAB	CAB	CAB	CAB	.000	....	95

SEPTEMBER 1986 70 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.28	.30	.26	.27	.30	.174	53	53
19	.27	.35	.27	.34	.33	.196	106	159
20	.25	.25	.25	.25	.25	.150	4	163
23	.24	.24	.23A	.24	.20	.134	1	162
24	....	....	.19A	.19A	.18	.132	....	161
25	.22	.22	.22	.22	.20	.142	4	165
26	.26	.28	.26	.28	.28	.206	266	349
27	.23	.23	.19	.19	.19	.149	4	352
30	....	....	....	.19N	.16	.127	....	352

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.11	.12	.11	.12	.10	.081	8	355
2	.10	.10	.10	.10	.10	.084	14	352
3	.13	.13	.13	.13	.10	.090	30	372
4	Exchange Closed; Independence Day							
7	.13	.15	.13	.15	.13	.098	3	375

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 70 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	.11A	.13N	.11	.095	1	376
9	.11	.11	.11	.11	.10	.095	2	376
10	.10	.10	.10	.10	.10	.080	....	376
11	.09	.09	.08	.08	.08	.079	8	378
14	....	....	....	.08N	.08	.065	....	376
15	.05	.08	.05	.07	.06	.055	100	376
16	.05	.05	.05	.05	.06	.057	1	377
17	.05	.05	.05	.05	.05	.058	70	398
18	....	.06B	....	.06B	.06	.056	30	395
21	....	....	....	.06N	.05	.062	....	395
22	.08	.08	.05	.08	.08	.099	3	398
23	.13	.13	.13	.13	.10	.118	2	400
24	.08	.08	.06A	.08	.08	.112	1	400
25	.11	.11	.10	.10	.07	.094	23	400
28	.07	.08	.07	.08	.07	.103	15	391
29	.08	.08	.08	.08	.05	.078	1	392
30	.05	.05	.05	.05	.04	.063	3	394
31	.04	.04	.03A	.03A	.02	.037	....	394

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.03B	....	.03B	.02	.045	15	409
4	.03	.03	.03	.03	.02	.045	10	419
5	....	....	....	.02N	.02	.029	....	419
6	....	....	....	.02N	.02	.032	....	419
7	....	....	....	.02N	.02	.027	....	419
8	....	....	....	.02N	.01	.040	....	419
11	....	....	....	.01N	.01	.032	....	419
12	.03	.04	.03	.04	.04	.038	107	405
13	....	....	....	.04N	.03	.026	50	455
14	.03	.03	.03	.03	.03	.019	25	480
15	.03	.03	.03	.03	.03	.029	1	431
16	.03	.04	.03	.03	.02	.028	4	435
19	.01	.01	.01	.01	.01	.020	321	489
20	....	....	....	.01N	.01	.011	....	489
21	....	....	....	.01N	.01	.007	....	489
22	....	....	....	.01N	.01	.007	....	489
25	....	....	....	.01N	.01	.006	....	489
26	.01	.01	.01	.01	....	.004	4	489
27	CAB	CAB	CAB	CAB	CAB	.006	....	489
28	CAB	CAB	CAB	CAB	CAB	.000	....	489
29	CAB	CAB	CAB	CAB	CAB	.000	....	489

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	489
3	CAB	CAB	CAB	CAB	CAB	.000	....	489
4	CAB	CAB	CAB	CAB	CAB	.000	....	489

SEPTEMBER 1986 71 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.66	.66	.66	.66	.66	.399	3	3
20	.55	.55	.55	.55	.51	.328	....	3
23	....	....	.48A	.48A	.45	.303	....	3
24	....	....	....	.45N	.43	.299	2	5
25	.40	.40	.40	.40	.43	.312	....	5
26	.56	.57B	.56	.56	.60	.404	41	45
27	....	....	.46A	.46A	.44	.321	....	45
30	....	....	.35A	.44N	.36	.289	....	45

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.28	.28	.26A	.26A	.25	.208	2	47
2	.26	.26	.25A	.25A	.26	.214	1	48
3	.23	.25B	.23	.25B	.26	.225	2	50
4	Exchange Closed; Independence Day							
7	....	....	.25A	.26N	.29	.243	....	50
8	....	....	.26A	.29N	.27	.237	....	50
9	....	....	....	.27N	.27	.238	....	50
10	.24	.24	.21	.21	.23	.210	7	57
11	.23	.23	.23	.23	.23	.209	15	67
14	....	....	.20A	.20A	.19	.185	....	67
15	....	....	.18A	.18A	.16	.164	....	62
16	....	.17B	....	.17B	.16	.170	....	62
17	.15	.15	.15	.15	.16	.172	....	62
18	....	.17B	....	.16N	.16	.170	4	66
21	....	....	....	.16N	.17	.190	....	66
22	....	.21B	....	.21B	.23	.267	....	66
23	.28	.29	.27A	.29	.30	.306	11	69
24	.27	.27	.27	.27	.27	.298	1	68
25	.28	.28	.28	.28	.24	.268	1	67
28	....	....	....	.24N	.26	.293	....	67
29	.27	.27	.20A	.25A	.20	.245	....	67

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 71 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.19	.19	.19	.19	.17	.216	2	67
31	....	....	.11A	.11A	.11	.153	....	67

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10B	.13	.176	....	67
4	....	....	....	.13N	.12	.186	....	67
5	....	....	.10A	.10A	.08	.144	....	67
6	.07	.09B	.07	.07	.08	.157	22	75
7	.07	.07	.07	.07	.07	.145	3	78
8	.10	.10	.10	.10	.08	.196	1	77
11	.07@.08	.08	.07	.08	.08	.188	26	96
12	.10	.11	.10	.10	.10	.219	30	118
13	....	....	....	.10N	.08	.179	....	118
14	....	....	.07A	.08N	.05	.158	....	118
15	.07	.08	.07	.08	.09	.217	126	234
18	.09	.10B	.09	.09	.10	.237	10	250
19	.11	.11	.09	.09	.09	.211	56	233
20	....	....	....	.09N	.07	.160	....	233
21	.04	.04	.04	.04	.05	.137	2	228
22	....	....	....	.05N	.05	.142	....	228
25	....	....	....	.05N	.07	.176	....	228
26	....	....	....	.07N	.06	.172	....	228
27	....	....	....	.06N	.07	.218	....	228
28	.03	.03	.03	.03	.03	.083	2	226
29	.02	.02	.02	.02	.01	.017	1	226

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Excnange Closed: Labor Day							
2	....	....	....	.01N	.01	.000	....	226
3	....	....	....	.01N	....	.000	....	226
4	CAB	CAB	CAB	CAB	CAB	.000	....	226

SEPTEMBER 1986 72 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	1.08	1.08	1.08	1.08	1.10	.611	25	25
19	....	1.17B	....	1.13B	1.17	.631	....	25
20	.93	.95B	.92	.95B	.97	.555	50	75
23	....	....	.90A	.97N	.88	.527	50	125
24	.84	.84	.84	.84	.84	.520	5	130
25	.83	.83	.83	.83	.88	.533	10	140
26	....	1.08B	....	1.04B	1.12	.628	....	140
27	....	....	.90A	.90A	.87	.542	....	140
30	.84	.86B	.80	.81	.77	.508	10	150

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.67	.70	.59A	.59A	.57	.407	14	154
2	....	.60B	....	.57N	.58	.414	10	164
3	....	....	....	.58N	.60	.427	....	164
4	Exchange Closed: Independence Day							
7	....	....	....	.60N	.64	.455	....	164
8	.60	.62B	.60	.60	.62	.449	....	164
9	.62	.62	.61A	.62	.62	.451	3	167
10	....	....	.54A	.55A	.54	.414	....	164
11	.51	.55B	.51	.53B	.54	.414	1	164
14	....	....	.50A	.50A	.49	.386	....	164
15	.39	.44B	.39	.40	.42	.356	8	165
16	.45	.47B	.45	.47B	.44	.367	3	163
17	....	....	....	.44N	.44	.373	....	159
18	.46	.46	.46	.46	.43	.372	6	165
21	....	.44B	....	.43N	.48	.407	....	165
22	.54	.60	.54	.60	.62	.513	5	161
23	.76	.76	.70	.74B	.73	.561	50	176
24	....	....	.71A	.72A	.70	.557	....	176
25	.66	.66	.66	.66	.62	.525	20	179
28	.60	.63B	.60	.63B	.69	.566	1	180
29	....	....	.60A	.60A	.58	.513	....	180
30	.46	.46	.46	.46	.51	.478	2	182
31	....	....	.38A	.39A	.38	.389	....	180

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40@.37	.40	.37	.39B	.40	.431	33	180
4	.43	.43	.36	.36	.39	.461	11	185
5	.30	.31B	.30	.31B	.33	.401	....	185
6	.37	.37	.33	.33	.35	.431	73	231
7	.30	.31	.30	.31	.31	.419	22	224
8	....	.39B	....	.36B	.42	.510	....	224
11	....	....	.39A	.42N	.42	.523	....	224
12	....	.49B	....	.46B	.47	.582	....	224
13	.35	.37B	.35	.37B	.41	.537	5	229
14	.29	.34B	.29	.33B	.34	.518	4	233

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 72 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	.47B	....	.47B	.41	.620	....	233
18	....	.52B	....	.52B	.56	.678	....	233
19	....	.60B	.52A	.56N	.52	.662	....	231
20	....	....	.42A	.47A	.43	.606	....	231
21	....	.44B	....	.43N	.40	.585	....	231
22	....	....	....	.40N	.39	.614	....	231
25	.45	.46B	.45	.46B	.50	.728	2	230
26	....	....	....	.50N	.52	.749	....	230
27	....	.62B	....	.54B	.61	.824	....	230
28	....	....	.35A	.40A	.37	.666	....	230
29	....	....	.24A	.24A	.17	.429	....	230

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.11	.11	.11	.11	.11	.395	7	223
3	....	....	....	.11N	.12	.414	....	223
4	.06	.12	.06	.12	.07	.399	....	223
5	.04	.04	.03	.03	....	.305	14	....

SEPTEMBER 1986 73 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.88	.88	.88	.88	.93	.612	....	....
18	.95	.98B	.90	.90	.93	.613	22	22
21	....	....	....	.93N	1.01	.655	....	22
22	....	1.18B	....	1.18B	1.27	.751	....	22
23	....	1.44B	....	1.44B	1.41	.790	....	22
24	....	....	1.38A	1.38A	1.38	.790	....	22
25	1.34	1.34	1.33A	1.34	1.27	.769	20	2
28	....	1.33B	....	1.33B	1.38	.807	....	2
29	....	....	1.25A	1.25A	1.23	.771	....	2
30	....	....	1.22A	1.22A	1.13	.747	....	2
31	....	....	.93A	.94A	.91	.673	....	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.91N	1.02	.715	....	2
4	....	....	....	1.02N	1.05	.754	....	2
5	....	....	.91A	.94A	.89	.708	....	2
6	....	.94B	....	.94B	.95	.741	....	2
7	....	....	.94A	.94A	.90	.738	....	2
8	....	1.00B	....	1.00B	1.11	.815	....	2
11	....	....	1.04A	1.11N	1.14	.838	....	2
12	....	1.21B	....	1.21B	1.23	.879	....	2
13	....	....	....	1.23N	1.14	.862	....	2
14	....	....	1.00A	1.13A	1.12	.859	....	2
15	....	1.29B	....	1.29B	1.30	.916	....	2
18	....	1.38B	....	1.38B	1.42	.947	....	2
19	....	....	1.38A	1.42N	1.35	.948	....	2
20	....	....	1.24A	1.30A	1.23	.935	....	2
21	....	1.29B	....	1.23N	1.18	.934	....	2
22	....	....	....	1.18N	1.23	.948	....	2
25	....	1.35B	....	1.35B	1.42	.983	....	2
26	....	....	....	1.42N	1.43	.988	....	2
27	....	1.56B	....	1.50B	1.56	.995	....	2
28	....	....	1.22A	1.22A	1.25	.986	....	2
29	....	1.33B	1.06A	1.06A	.92	.958	....	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	.97B	....	.92N	.92	.995	....	2
3	....	.98B	....	.98B	.94	.999	....	2
4	....	.98B	....	.98B	.95	.999	1	2
5	....	....	....	.95N	.90	.999	....	....

DECEMBER 1986 69 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.14	.14	.14	.14	.13	.117	2	2
7	....	....	....	.13N	.11	.111	....	2
8	....	....	....	.11N	.12	.129	....	2
11	....	....	....	.12N	.13	.127	....	2
12	....	....	....	.13N	.12	.140	....	2
13	....	....	....	.12N	.11	.125	....	2
14	....	....	....	.11N	.11	.116	....	2
15	....	....	....	.11N	.13	.135	....	2
18	....	....	....	.13N	.13	.146	....	2
19	....	....	....	.13N	.14	.140	....	2
20	....	....	....	.14N	.12	.125	....	2
21	....	....	....	.12N	.11	.118	....	2
22	.11	.12	.11	.12	.13	.121	2	4
25	.17	.17	.17	.17	.14	.137	5	9

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 69 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	....	....	....	.14N	.15	.136	....	9
27	....	....	....	.15N	.15	.152	....	9
28	....	....	.13A	.13A	.11	.115	....	9
29	....	....	....	.11N	.08	.081	....	9

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.09	.09	.09	.09	.07	.076	2	9
3	.10	.10	.10	.10	.07	.078	5	14
4	.08	.08	.08	.08	.08	.078	4	18
5	.09@.10	.10	.09	.10	.07	.072	2	20
8	....	....	....	.07N	.05	.061	....	20
9	....	....	....	.05N	.04	.045	....	20
10	....	....	....	.04N	.06	.066	....	20
11	....	....	....	.06N	.07	.071	....	20
12	.07	.07	.07	.07	.06	.064	1	21
15	....	....	....	.06N	.05	.058	....	21
16	....	....	....	.05N	.06	.065	....	21
17	....	....	....	.06N	.07	.073	....	21
18	....	....	....	.07N	.06	.057	....	21
19	....	....	....	.06N	.06	.056	....	21
22	....	....	....	.06N	.04	.048	....	21
23	....	.05B	....	.05B	.06	.047	....	21
24	.06	.05	.05	.05	.05	.049	5	26
25	....	....	....	.05N	.05	.054	....	26
26	.03	.03	.03	.03	.04	.043	3	29
29	....	....	....	.04N	.03	.039	....	29
30	....	....	....	.03N	.03	.038	....	29

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.03N	.03	.041	....	29
2	....	....	....	.03N	.03	.036	....	29
3	....	....	....	.03N	.02	.027	....	29
6	....	....	....	.02N	.02	.023	....	29
7	.01	.01	.01	.01	.01	.026	20	44
8	....	....	....	.01N	.01	.022	....	44
9	....	....	....	.01N	.01	.022	....	44
10	.01	.01	.01	.01	.01	.019	10	44
13	....	....	....	.01N	.01	.020	....	44
14	.01	.01	.01	.01	.01	.017	60	96
15	....	....	....	.01N	.01	.017	....	96
16	....	....	....	.01N	.01	.013	....	96
17	....	....	....	.01N	.01	.012	....	96
20	....	....	....	.01N	.01	.012	....	96
21	....	....	....	.01N	.01	.009	....	96
22	.01	.01	.01	.01	.01	.006	45	96
23	....	....	....	.01N	....	.003	....	96
24	CAB	CAB	CAB	CAB	CAB	.002	....	96
27	CAB	CAB	CAB	CAB	CAB	.001	....	96
28	CAB	CAB	CAB	CAB	CAB	.001	....	96
29	CAB	CAB	CAB	CAB	CAB	.001	....	96
30	CAB	CAB	CAB	CAB	CAB	.001	....	96
31	.01	.01	.01	.01	....	.000	20	96

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	96
4	CAB	CAB	CAB	CAB	CAB	.000	....	96
5	CAB	CAB	CAB	CAB	CAB	.000	....	96
6	CAB	CAB	CAB	CAB	CAB	.000	....	96
7	CAB	CAB	CAB	CAB	CAB	.000	....	96
10	CAB	CAB	CAB	CAB	CAB	.000	....	96
11	CAB	CAB	CAB	CAB	CAB	.000	....	96
12	CAB	CAB	CAB	CAB	CAB	.000	....	96
13	CAB	CAB	CAB	CAB	CAB	.000	....	96
14	CAB	CAB	CAB	CAB	CAB	.000	....	96
17	CAB	CAB	CAB	CAB	CAB	.000	....	96
18	CAB	CAB	CAB	CAB	CAB	.000	....	96
19	CAB	CAB	CAB	CAB	CAB	.000	....	96
20	CAB	CAB	CAB	CAB	CAB	.000	....	96
21	CAB	CAB	CAB	CAB	CAB	.000	....	96
24	CAB	CAB	CAB	CAB	CAB	.000	....	96
25	CAB	CAB	CAB	CAB	CAB	.000	....	96
26	CAB	CAB	CAB	CAB	CAB	.000	....	96
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	96

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	96
2	CAB	CAB	CAB	CAB	CAB	.000	....	96
3	CAB	CAB	CAB	CAB	CAB	.000	....	96
4	CAB	CAB	CAB	CAB	CAB	.000	....	96

CANADIAN DOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 70 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.47	.47	.46	.46	.45	.288	45	45
25	....	....	....	.45N	.43	.273	10	55
28	....	....	....	.43N	.47	.295	....	55
29	....	....	.45A	.45A	.41	.269	....	55
30	....	....	.40A	.40A	.38	.249	....	55
31	....	....	.27A	.28A	.27	.209	....	55

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.27N	.32	.226	....	55
4	....	....	....	.32N	.31	.236	....	55
5	.25	.25	.24	.25	.26	.213	100	105
6	.32	.32	.32	.32	.28	.222	1	106
7	....	....	.27A	.27A	.25	.215	1	106
8	....	....	....	.25N	.30	.246	....	106
11	....	....	....	.30N	.31	.245	....	106
12	....	....	....	.31N	.31	.268	....	106
13	....	....	....	.31N	.27	.248	....	106
14	....	....	....	.27N	.27	.236	....	89
15	....	.28B	....	.28B	.31	.269	....	89
18	....	....	....	.31N	.35	.288	....	89
19	....	....	....	.35N	.35	.281	....	89
20	....	....	.33A	.35N	.31	.258	....	89
21	....	....	....	.31N	.28	.249	....	89
22	.36	.36	.36	.36	.31	.255	1	90
25	....	....	....	.31N	.34	.283	....	90
26	.40	.40	.40	.40	.37	.284	8	98
27	.37	.37	.37	.37	.38	.309	5	98
28	.31	.32	.31	.32	.31	.252	20	114
29	....	....	.12A	.26A	.22	.194	....	114

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.22	.22	.20	.20	.20	.187	4	114
3	.25	.25	.22A	.24A	.20	.192	2	116
4	.22	.22	.22	.22	.21	.192	1	117
5	....	....	....	.21N	.19	.183	....	117
8	....	....	....	.19N	.17	.164	....	117
9	.17	.17	.16A	.17	.13	.131	2	119
10	....	.16B	....	.16B	.18	.175	....	116
11	....	....	....	.18N	.19	.186	....	116
12	.20	.20	.20	.20	.18	.173	1	117
15	....	....	....	.18N	.19	.162	....	117
16	....	....	.18A	.19N	.19	.178	....	117
17	....	....	....	.19N	.20	.195	....	117
18	.21@.22	.22	.15	.15	.16	.163	31	148
19	.19	.19	.19	.19	.17	.163	5	153
22	....	....	....	.17N	.14	.147	....	153
23	....	....	....	.14N	.14	.147	....	153
24	.13	.15	.13	.15	.14	.151	113	203
25	.18	.18	.14	.15B	.16	.164	32	233
26	....	....	.15A	.15A	.13	.140	....	233
29	.12	.12	.12	.12	.12	.132	20	253
30	.16	.16	.14A	.14A	.13	.133	1	254

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.16	.16	.12	.12	.13	.140	4	258
2	....	....	....	.13N	.10	.129	1	259
3	.06	.06	.06	.06	.07	.108	10	249
6	....	....	....	.07N	.06	.098	50	249
7	.06	.06	.06	.06	.07	.110	7	201
8	....	....	....	.07N	.07	.099	....	194
9	.07	.07	.06	.06	.06	.102	28	197
10	.05	.05	.05	.05	.05	.095	52	249
13	.05	.05	.04	.04	.04	.101	3	252
14	....	....	....	.04N	.04	.095	....	252
15	....	....	....	.04N	.05	.098	....	252
16	.03	.05	.03	.05	.05	.085	55	279
17	....	....	.04A	.05N	.04	.081	....	279
20	.04	.04	.04	.04	.04	.086	35	312
21	....	....	....	.04N	.03	.074	....	312
22	....	....	....	.03N	.03	.060	....	312
23	.02	.03	.02	.03	.02	.043	8	309
24	....	....	....	.02N	.02	.038	....	309
27	....	....	....	.02N	.01	.027	....	309
28	....	....	....	.01N	.01	.030	....	309
29	....	....	....	.01N	.01	.026	....	309
30	.02	.02	.02	.02	.01	.031	14	306
31	....	....	....	.01N	.01	.026	....	304

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 70 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.02	.02	.02	.02	.01	.023	....	304
4	....	....	....	.01N	.01	.017	5	309
5	....	....	....	.01N	.01	.009	5	309
6	....	....	....	.01N	.01	.009	....	309
7	.01	.01	.01	.01	.01	.005	....	299
10	....	....	....	.01N	....	.003	3	298
11	CAB	CAB	CAB	CAB	CAB	.002	....	298
12	CAB	CAB	CAB	CAB	CAB	.000	....	298
13	CAB	CAB	CAB	CAB	CAB	.000	....	298
14	CAB	CAB	CAB	CAB	CAB	.000	....	298
17	CAB	CAB	CAB	CAB	CAB	.000	....	298
18	CAB	CAB	CAB	CAB	CAB	.000	....	298
19	CAB	CAB	CAB	CAB	CAB	.000	....	298
20	CAB	CAB	CAB	CAB	CAB	.000	....	298
21	CAB	CAB	CAB	CAB	CAB	.000	....	298
24	CAB	CAB	CAB	CAB	CAB	.000	....	298
25	CAB	CAB	CAB	CAB	CAB	.000	....	298
26	CAB	CAB	CAB	CAB	CAB	.000	....	298
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	298

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	298
2	CAB	CAB	CAB	CAB	CAB	.000	....	298
3	CAB	CAB	CAB	CAB	CAB	.000	....	298
4	CAB	CAB	CAB	CAB	CAB	.000	....	298
5	CAB	CAB	CAB	CAB	CAB	.000	4	....

DECEMBER 1986 71 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.61	.61	.61	.61	.58	.316	100	100
16	....	....	....	.58N	.59	.322	....	100
17	....	....	....	.59N	.60	.327	....	100
18	....	.61B	....	.60N	.60	.326	....	100
21	....	....	....	.60N	.64	.346	....	100
22	.76	.76	.76	.76	.73	.407	3	103
23	....	.78B	....	.78B	.83	.433	....	103
24	....	....	.82A	.82A	.81	.431	....	103
25	....	....	.80A	.80A	.77	.415	....	103
28	....	....	....	.77N	.84	.443	....	103
29	....	....	.76A	.76A	.75	.413	....	103
30	....	....	....	.75N	.69	.390	....	103
31	....	....	.58A	.59A	.57	.341	....	103

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.57N	.60	.363	....	103
4	....	....	....	.60N	.61	.380	....	103
5	....	....	....	.61N	.54	.351	....	103
6	....	....	....	.54N	.57	.365	....	103
7	....	....	.55A	.55A	.52	.358	....	103
8	....	.55B	....	.52N	.61	.400	....	103
11	.61	.61	.59A	.61	.61	.403	30	133
12	.66	.66	.66	.66	.65	.434	20	133
13	.68	.68	.65	.65	.64	.412	103	233
14	.60	.60	.59	.59	.60	.400	150	383
15	....	....	....	.60N	.66	.445	....	383
18	....	.71B	....	.70B	.72	.471	....	383
19	.76	.76	.74	.74	.72	.465	10	383
20	....	....	.67A	.72N	.66	.439	1	384
21	....	....	....	.66N	.63	.429	1	384
22	....	....	....	.63N	.64	.438	....	384
25	....	.68B	....	.68B	.71	.476	....	384
26	....	.73B	....	.71N	.72	.478	....	384
27	....	.77B	....	.75B	.79	.508	....	384
28	....	....	.66A	.70A	.65	.443	....	384
29	.65	.65	.57A	.57A	.50	.368	120	384

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed. Labor Day							
2	.50	.50	.50	.50	.48	.362	100	484
3	.53	.53	.51	.51	.49	.369	15	502
4	.50	.50	.50	.50	.49	.371	2	503
5	....	....	.48A	.48A	.46	.360	1	500
8	.37	.42	.37	.42	.41	.336	2	501
9	....	....	.37A	.37A	.33	.286	....	501
10	.44	.45B	.44	.45B	.46	.354	....	462
11	....	....	....	.46N	.48	.372	....	462
12	.45	.45	.45	.45	.45	.355	8	469
15	.41	.41	.41	.41	.41	.342	20	469
16	.41	.42B	.41	.42B	.45	.366	1	470
17	.52	.52	.52	.52	.49	.392	1	471

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 71 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.43	.43	.43	.43	.41	.348	5	476
19	....	....	....	.41N	.41	.349	....	476
22	....	....	.39A	.39A	.37	.329	....	476
23	....	....	....	.37N	.37	.330	....	476
24	....	....	....	.37N	.38	.338	....	476
25	.39	.42	.39	.42	.41	.359	24	499
26	....	....	.40A	.40A	.35	.324	....	486
29	.35	.35	.35	.35	.36	.316	3	489
30	.35	.35	.32	.32	.34	.319	6	493

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.35	.35	.35	.35	.36	.334	8	493
2	....	....	....	.36N	.31	.318	....	493
3	.27	.27	.27	.27	.25	.284	10	503
6	....	....	....	.25N	.24	.273	....	503
7	.25	.25	.24	.25	.27	.300	29	506
8	.25	.25	.23	.23	.24	.283	25	498
9	.24	.24	.24	.24	.25	.292	50	556
10	.20	.20	.20	.20	.22	.284	20	576
13	....	....	....	.22N	.22	.307	....	576
14	.22	.22	.18	.20	.20	.300	482	997
15	.20	.20	.20	.20	.21	.313	7	999
16	.18	.20	.18	.20	.18	.292	101	1084
17	.20	.20	.17	.17	.18	.290	2	1084
20	.18	.18	.18	.18	.19	.315	....	1084
21	....	....	....	.19N	.18	.293	1	1084
22	....	....	....	.18N	.14	.267	....	1084
23	.11	.11	.11	.11	.09	.223	2	1086
24	.10	.11	.10	.10	.10	.217	163	1026
27	.08	.10	.08	.10	.09	.189	100	1024
28	.07	.11	.07	.10	.10	.206	45	1014
29	.10	.11	.10	.10	.09	.197	36	1014
30	....	....	....	.09N	.09	.225	60	1063
31	....	....	....	.09N	.09	.212	....	1063

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.10	.10	.10	.10	.10	.217	....	1063
4	....	....	....	.10N	.08	.191	2	1063
5	....	....	....	.08N	.06	.144	....	1063
6	.05	.08	.05	.07A	.05	.146	31	1091
7	.05	.05	.05	.05	.05	.118	1	1083
10	.05	.05	.05	.05	.04	.103	....	1068
11	....	....	....	.04N	.03	.081	1	1069
12	.03	.03	.03	.03	.03	.051	50	1069
13	....	....	....	.03N	.03	.047	....	1069
14	....	....	....	.03N	.03	.042	....	1069
17	....	....	....	.03N	.02	.031	....	1069
18	....	....	....	.02N	.02	.020	....	1069
19	....	....	....	.02N	.02	.017	....	1069
20	.04	.04	.04	.04	.02	.036	10	1079
21	....	....	....	.02N	.02	.025	....	1079
24	....	....	....	.02N	.01	.011	....	1079
25	....	....	....	.01N	.01	.007	....	1079
26	....	....	....	.01N	.01	.003	....	1079
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.01N	.01	.000	....	1079

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.000	....	1079
2	....	....	....	.01N	....	.000	....	1079
3	CAB	CAB	CAB	CAB	CAB	.000	1	1078
4	CAB	CAB	CAB	CAB	CAB	.000	....	1078

DECEMBER 1986 72 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.02	1.02	1.02	1.02	1.03	.519	50	50
4	....	....	....	1.03N	1.07	.539	....	50
5	.90	.90	.90	.90	.97	.510	2	50
6	....	.98B	....	.98B	1.00	.527	....	50
7	....	....	.98A	.98A	.97	.523	....	50
8	1.02	1.02	1.02	1.02	1.10	.569	....	50
11	1.00	1.08B	1.00	1.08B	1.10	.576	22	72
12	....	1.14B	....	1.14B	1.16	.611	....	72
13	....	....	....	1.16N	1.11	.592	....	72
14	....	....	1.07A	1.11N	.97	.583	....	70
15	....	1.15B	....	1.08B	1.19	.630	....	70
18	....	1.23B	....	1.20B	1.29	.657	....	70
19	....	1.32B	....	1.29N	1.28	.654	....	70
20	1.17	1.20B	1.17	1.17	1.19	.631	1	70
21	1.17	1.21B	1.17	1.17	1.17	.623	....	70

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 72 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	....	1.17N	1.17	.634	2	72
25	....	1.24B	....	1.24B	1.31	.671	....	72
26	....	....	....	1.31N	1.29	.675	....	72
27	....	1.35B	....	1.34B	1.39	.703	....	72
28	....	....	1.20A	1.20A	1.18	.645	....	72
29	....	1.19B	1.09A	1.09A	.98	.572	....	72

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	.88A	.96A	.94	.569	....	72
3	....	.96B	....	.96B	.96	.578	....	72
4	....	....	....	.96N	.97	.581	....	72
5	.88	.88	.88	.88	.92	.571	1	72
8	....	....	.88A	.88A	.86	.548	....	72
9	.75	.75	.74A	.74A	.72	.494	1	73
10	....	.89B	....	.89B	.90	.571	....	73
11	....	.91B	....	.91B	.94	.591	....	73
12	....	....	.90A	.94N	.90	.574	....	73
15	....	....	.88A	.88A	.87	.564	....	73
16	....	.91B	.85A	.91B	.93	.592	....	73
17	....	.95B	....	.95B	1.00	.619	....	73
18	.90	.90	.90	.90	.88	.575	1	74
19	.88	.91B	.88	.88	.87	.578	1	74
22	.86	.86	.86	.86	.82	.561	10	74
23	....	.84B	....	.84B	.85	.564	....	74
24	.82	.84	.79	.84	.84	.574	52	98
25	.92	.92	.90A	.90A	.89	.598	17	115
26	.90	.90	.80	.80	.80	.563	20	113
29	....	....	.78A	.80N	.78	.560	....	113
30	.74	.75B	.74	.75B	.77	.565	2	113

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.77	.81B	.76	.78	.79	.583	115	214
2	.76	.76	.76	.76	.76	.569	60	254
3	.71	.71	.68A	.68A	.64	.534	60	228
6	.60	.61	.60	.60	.62	.530	101	306
7	.63	.67	.63	.66A	.65	.566	2	305
8	.67	.67	.62	.62	.63	.551	3	305
9	.63	.63	.63	.63	.67	.566	25	323
10	.61	.61	.58	.58	.59	.562	2	324
13	.63	.64	.63	.63	.65	.600	21	325
14	.65	.65	.64A	.65	.64	.599	1	325
15	....	.66B	.59A	.66B	.67	.620	....	325
16	.62	.65	.62	.65	.61	.605	55	373
17	.58	.60	.58	.60	.60	.610	13	377
20	....	.67B	....	.61B	.66	.651	8	377
21	.61	.61	.61	.61	.63	.635	3	377
22	.57	.60	.57	.59	.57	.614	11	378
23	....	....	.52A	.52A	.46	.571	10	378
24	.46	.47	.46	.47	.46	.573	....	378
27	....	....	.43A	.43A	.42	.553	25	378
28	.41	.42	.41	.41	.46	.587	62	363
29	....	....	....	.46N	.45	.585	50	335
30	.46	.47	.46	.47	.50	.633	4	291
31	....	....	....	.50N	.48	.629	....	291

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	.50B	....	.50B	.51	.658	....	291
4	....	....	.46A	.46A	.45	.635	....	291
5	.36	.36	.35A	.36	.35	.576	20	306
6	.30	.33B	.30	.33B	.37	.593	111	397
7	.32	.35	.30	.35	.33	.555	61	421
10	.28	.28	.28	.28	.31	.559	5	421
11	....	....	.26A	.26A	.25	.527	....	421
12	....	....	.23A	.25N	.22	.450	....	421
13	.19	.19	.19	.19	.22	.449	6	421
14	.20	.20	.20	.20	.19	.442	1	421
17	.18	.18	.18	.18	.19	.437	2	421
18	....	....	.15A	.15A	.14	.388	....	421
19	.10	.10	.10	.10	.13	.379	....	421
20	.20	.20	.18	.18	.19	.527	35	448
21	.18	.18	.14	.14	.14	.490	105	447
24	.13	.13	.07	.10A@.07	.10	.464	157	367
25	.09	.09	.09	.09	.12	.453	....	367
26	.05	.05	.05	.05	.08	.393	2	367
27	Exchange Closed: Thanksgiving Day							
28	.04	.04	.04	.04	.04	.263	....	367

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.01	.01	.01	.02	.129	2	367
2	.01	.01	.01	.01	.02	.145	1	367
3	.03	.03	.01	.01	.01	.116	3	366

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 72 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	.01	.01	.01	.01	.01	.007	1	366

DECEMBER 1986 73 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	1.60	1.60	1.60	1.60	1.56	.780	10	10
22	....	....	1.55A	1.55A	1.49	.771	....	10
23	....	....	....	1.49N	1.50	.774	....	10
24	1.47	1.47	1.47	1.47	1.52	.783	1	11
25	....	1.57B	....	1.57B	1.57	.802	....	11
26	....	....	....	1.57N	1.47	.777	....	11
29	....	....	1.45A	1.45A	1.44	.779	....	11
30	....	....	....	1.44N	1.45	.785	....	11

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.50B	....	1.50B	1.51	.800	....	11
2	....	....	1.50A	1.50A	1.44	.792	....	11
3	....	....	1.36A	1.36A	1.31	.768	....	11
6	....	....	1.30A	1.30A	1.28	.772	....	11
7	....	1.31B	....	1.31B	1.38	.802	....	11
8	....	1.39B	....	1.38N	1.31	.794	....	11
9	....	....	....	1.31N	1.37	.807	....	11
10	....	....	....	1.37N	1.34	.809	....	11
13	....	1.38B	....	1.38B	1.43	.841	....	11
14	....	....	1.39A	1.43N	1.40	.845	....	11
15	....	....	1.35A	1.40N	1.45	.862	....	11
16	....	....	1.44A	1.44A	1.41	.857	....	11
17	1.39	1.40	1.39	1.40	1.40	.864	2	13
20	....	1.47B	....	1.43B	1.48	.893	....	13
21	....	....	....	1.48N	1.43	.889	2	15
22	....	....	....	1.43N	1.37	.883	....	13
23	....	....	1.31A	1.31A	1.24	.865	....	13
24	....	....	....	1.24N	1.23	.872	....	13
27	....	....	1.20A	1.20A	1.17	.872	....	13
28	1.18@1.19	1.19	1.18	1.19	1.24	.893	25	26
29	....	....	....	1.24N	1.24	.897	25	51
30	....	....	1.23A	1.23A	1.33	.922	....	51
31	....	....	....	1.33N	1.31	.925	....	51

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.31N	1.36	.942	....	51
4	....	....	1.33A	1.33A	1.30	.939	....	51
5	....	....	....	1.30N	1.18	.923	....	51
6	....	....	....	1.18N	1.20	.934	....	51
7	....	....	1.16A	1.16A	1.12	.925	....	51
10	....	....	....	1.12N	1.13	.937	....	51
11	....	....	1.10A	1.10A	1.05	.934	....	51
12	....	....	.98A	.98A	.93	.913	....	51
13	....	....	.92A	.92A	.94	.917	....	51
14	....	....	....	.94N	.92	.921	....	51
17	....	....	....	.92N	.92	.936	....	51
18	....	....	.91A	.91A	.85	.926	....	51
19	....	....	....	.85N	.86	.928	....	51
20	....	....	....	.86N	1.05	.971	....	51
21	....	....	....	1.05N	.99	.970	....	51
24	....	....	.95A	.95A	.97	.980	....	51
25	....	....	.91A	.91A	.95	.984	....	51
26	....	....	....	.95N	.89	.983	....	51
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.89N	.77	.981	....	51

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.73	.73	.73	.73	.69	.993	....	51
2	.75	.75	.75	.75	.75	.999	10	61
3	....	.80B	....	.75N	.77	.999	....	61
4	....	....	.74A	.74A	.67	.999	....	61
5	.55	.55	.53A	.54A	.53	.999	10	56
8	....	....	....	....	....	.986	....	....

MARCH 1987 69 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.70	.70	.70	.70	.68	.235	....	....
25	....	....	.67A	.68N	.68	.244	4	4
26	....	....	....	.68N	.78	.295	....	4
27	....	....	.77A	.77A	.64	.255	....	4
30	....	....	....	.64N	.56	.239	....	4

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 69 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.49A	.49A	.44	.200	....	4
2	....	....	....	.44N	.44	.204	....	4
3	....	....	....	.44N	.44	.211	....	4
4	Exchange Closed; Independence Day							
7	....	....	....	.44N	.46	.226	....	4
8	....	....	....	.46N	.46	.224	....	4
9	....	....	....	.46N	.46	.224	....	4
10	....	....	....	.46N	.42	.211	....	4
11	....	....	....	.42N	.42	.210	....	4
14	....	....	....	.42N	.38	.201	....	4
15	.30	.40	.30	.40	.35	.191	2	6
16	....	....	....	.35N	.37	.195	....	6
17	.39	.39	.39	.39	.37	.198	....	5
18	....	....	....	.37N	.37	.197	6	11
21	....	....	....	.37N	.39	.209	....	11
22	....	.44B	....	.44B	.47	.248	....	11
23	.51	.51	.51	.51	.53	.264	1	12
24	....	....	....	.53N	.51	.264	....	12
25	....	....	....	.51N	.49	.253	....	12
28	....	....	....	.49N	.53	.273	....	11
29	....	....	.50A	.50A	.49	.254	....	11
30	....	....	....	.49N	.44	.237	....	11
31	....	....	....	.44N	.37	.205	....	11

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.37N	.39	.218	....	11
4	....	....	....	.39N	.38	.227	....	11
5	....	....	....	.38N	.34	.210	....	11
6	....	....	....	.34N	.33	.217	....	11
7	.32	.32	.32	.32	.29	.211	1	11
8	....	....	....	.29N	.35	.234	....	11
11	....	....	....	.35N	.35	.234	....	11
12	....	....	....	.35N	.36	.253	....	11
13	....	....	....	.36N	.35	.238	....	11
14	....	....	....	.35N	.32	.228	....	11
15	....	....	....	.32N	.36	.252	....	11
18	....	....	....	.36N	.38	.266	....	11
19	.37	.37	.37	.37	.39	.266	4	11
20	....	....	....	.39N	.36	.250	....	11
21	....	....	....	.36N	.35	.243	....	11
22	....	....	....	.35N	.37	.247	....	11
25	....	....	....	.37N	.40	.269	....	11
26	.42	.42	.42	.42	.41	.268	3	14
27	....	.42B	....	.42B	.46	.289	2	16
28	....	....	.39A	.39A	.37	.249	....	16
29	....	....	.36A	.36A	.29	.204	....	16

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.26	.28B	.26	.28B	.27	.199	50	63
3	....	....	....	.27N	.27	.200	....	63
4	....	....	....	.27N	.28	.200	....	63
5	....	....	....	.28N	.27	.194	....	63
8	....	....	....	.27N	.24	.179	....	63
9	....	....	....	.24N	.21	.154	....	63
10	....	.25B	....	.25B	.25	.186	....	63
11	....	....	....	.25N	.29	.202	....	63
12	....	....	....	.29N	.26	.190	....	63
15	....	....	....	.26N	.24	.183	....	63
16	....	.25B	....	.25B	.26	.199	....	63
17	....	....	....	.26N	.30	.214	....	63
18	....	....	....	.30N	.25	.190	....	63
19	....	....	....	.25N	.25	.190	....	63
22	....	....	....	.25N	.23	.180	....	63
23	....	....	....	.23N	.23	.179	....	63
24	....	....	....	.23N	.23	.182	....	63
25	....	....	....	.23N	.26	.193	....	63
26	.26	.26	.26	.26	.23	.175	25	88
29	.20	.22B	.20	.22B	.22	.170	....	88
30	....	....	....	.22N	.22	.171	50	128

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.22N	.23	.178	....	128
2	.22	.22	.22	.22	.21	.170	25	148
3	....	....	....	.21N	.18	.151	....	148
6	....	....	....	.18N	.17	.145	....	148
7	....	....	....	.17N	.19	.157	....	148
8	....	....	....	.19N	.17	.148	....	148
9	....	....	....	.17N	.16	.151	....	148
10	....	....	....	.16N	.15	.145	....	148
13	....	....	....	.15N	.12	.152	....	148
14	....	....	....	.12N	.13	.147	....	148
15	....	....	....	.13N	.13	.150	....	148

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 69 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.13N	.11	.141	....	148
17	....	....	....	.11N	.13	.136	....	148
20	....	....	....	.13N	.12	.144	....	148
21	....	....	....	.12N	.11	.134	....	148
22	....	....	....	.11N	.09	.121	....	148
23	....	....	....	.09N	.07	.103	....	148
24	....	....	....	.07N	.07	.099	....	148
27	....	....	.05A	.05A	.05	.088	....	148
28	....	....	....	.05N	.05	.092	....	148
29	....	....	....	.05N	.05	.088	....	148
30	....	....	....	.05N	.06	.095	....	148
31	....	....	....	.06N	.05	.089	....	148

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.05N	.05	.089	....	148
4	....	....	....	.05N	.06	.081	....	148
5	.04	.04	.04	.04	.04	.066	1	148
6	....	....	....	.04N	.05	.065	....	148
7	....	....	....	.05N	.04	.054	....	148
10	....	....	....	.04N	.03	.050	....	148
11	....	....	....	.03N	.03	.042	....	148
12	....	....	....	.03N	.02	.033	....	148
13	....	.04B	....	.04B	.05	.033	....	148
14	....	....	....	.05N	.05	.031	....	148
17	....	....	....	.05N	.04	.029	....	148
18	....	....	....	.04N	.03	.025	....	148
19	....	....	....	.03N	.03	.024	....	148
20	....	....	....	.03N	.04	.034	....	148
21	....	....	....	.04N	.04	.030	....	148
24	....	....	....	.04N	.04	.026	....	148
25	....	....	....	.04N	.04	.025	....	148
26	....	....	....	.04N	.04	.021	....	148
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.04N	.04	.016	....	148

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.04N	.04	.012	....	148
2	....	....	....	.04N	.04	.013	....	148
3	.06	.06	.06	.06	.04	.013	1	149
4	....	....	....	.04N	.03	.010	....	149
5	....	....	....	.03N	.04	.007	....	149
8	....	....	....	.04N	.04	.005	....	149
9	....	....	....	.04N	.04	.005	....	149
10	....	....	....	.04N	.04	.006	....	149
11	.05	.05	.05	.05	.04	.006	4	147
12	....	....	....	.04N	.04	.005	....	147
15	....	....	....	.04N	.04	.004	....	147
16	....	....	....	.04N	.04	.004	....	147
17	.03	.03	.03	.03	.04	.004	1	147
18	....	....	....	.04N	.04	.004	....	147
19	.03	.03	.03	.03	.03	.003	53	142
22	....	....	....	.03N	.02	.002	....	142
23	.02	.02	.02	.02	.02	.002	1	142
24	....	....	....	.02N	.02	.002	....	142
25	Exchange Closed; Christmas							
26	....	.03B	....	.03B	.01	.004	....	142
29	....	....	....	.01N	.01	.003	....	142
30	....	....	....	.01N	.01	.002	....	142
31	....	....	....	.01N	.01	.002	....	142

MARCH 1987 70 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	1.00	1.00	1.00	1.00	1.10	.410	1	1
27	....	....	1.09A	1.09A	.94	.363	....	1
30	....	....	....	.94N	.83	.344	....	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.77A	.78A	.68	.295	....	1
2	....	....	....	.68N	.69	.300	....	1
3	....	....	....	.69N	.69	.307	....	1
4	Exchange Closed; Independence Day							
7	....	....	....	.69N	.74	.325	....	1
8	....	....	....	.74N	.73	.323	....	1
9	....	....	....	.73N	.73	.323	....	1
10	....	....	....	.73N	.68	.307	....	1
11	....	....	....	.68N	.68	.305	....	1
14	....	....	....	.68N	.63	.294	....	1
15	....	....	....	.63N	.58	.282	....	1
16	....	....	....	.58N	.61	.286	....	1
17	....	....	....	.61N	.60	.290	....	1
18	.61	.61	.61	.61	.61	.289	8	9
21	....	....	....	.61N	.65	.304	....	9

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 70 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	....	.65N	.77	.351	....	9
23	....	....	....	.77N	.84	.370	....	9
24	....	....	....	.84N	.83	.371	....	9
25	.75	.75	.75	.75	.79	.359	4	13
28	....	....	....	.79N	.86	.383	....	13
29	....	....	.82A	.82A	.80	.362	....	13
30	....	....	....	.80N	.73	.342	....	13
31	....	....	....	.73N	.62	.303	....	13

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.62N	.65	.321	....	13
4	....	....	....	.65N	.64	.333	....	13
5	....	....	....	.64N	.59	.313	....	13
6	....	....	....	.59N	.59	.323	....	13
7	....	....	.48A	.48A	.54	.317	....	13
8	....	.55B	....	.55B	.62	.346	....	13
11	....	....	.61A	.62N	.61	.349	....	13
12	....	....	....	.61N	.65	.374	....	13
13	....	....	....	.65N	.63	.357	....	13
14	....	....	....	.63N	.61	.348	....	13
15	....	....	....	.61N	.68	.379	....	13
18	....	....	....	.68N	.71	.397	....	13
19	....	....	....	.71N	.71	.399	....	13
20	....	....	.70A	.70A	.68	.380	....	13
21	....	....	.66A	.66A	.64	.373	....	13
22	....	....	....	.64N	.67	.379	....	13
25	....	....	....	.67N	.74	.406	....	13
26	....	.77B	....	.75B	.75	.406	....	13
27	....	.78B	....	.78B	.82	.431	....	13
28	....	....	.70A	.70A	.68	.384	....	13
29	....	....	....	.68N	.55	.329	....	13

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.55N	.53	.324	....	13
3	....	....	....	.53N	.53	.324	....	13
4	....	....	....	.53N	.53	.325	....	13
5	....	....	....	.53N	.51	.318	....	13
8	....	....	....	.51N	.47	.300	....	13
9	....	....	....	.47N	.43	.267	....	13
10	....	.48B	....	.48B	.49	.310	....	13
11	.50	.50	.50	.50	.55	.332	20	33
12	....	....	....	.55N	.51	.316	....	33
15	....	....	....	.51N	.51	.308	....	33
16	....	....	....	.51N	.53	.330	....	33
17	....	....	....	.53N	.58	.350	....	33
18	....	....	....	.58N	.50	.319	....	33
19	....	....	....	.50N	.50	.320	....	33
22	.50	.50	.50	.50	.49	.307	3	36
23	....	....	....	.49N	.49	.307	....	36
24	....	....	....	.49N	.47	.310	....	36
25	....	....	....	.47N	.50	.326	....	36
26	....	....	....	.50N	.46	.302	....	36
29	....	....	....	.46N	.46	.298	....	36
30	....	....	....	.46N	.45	.299	....	36

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.45N	.47	.309	....	36
2	.50	.50	.47	.47	.45	.299	8	41
3	....	....	....	.45N	.37	.274	....	41
6	....	....	....	.37N	.37	.269	....	41
7	....	....	....	.37N	.40	.287	....	41
8	....	....	....	.40N	.37	.276	....	41
9	.36	.36	.36	.36	.37	.282	20	49
10	....	....	.35A	.35A	.33	.276	....	49
13	....	....	....	.33N	.32	.290	....	49
14	....	....	....	.32N	.31	.286	....	49
15	....	....	....	.31N	.34	.292	....	49
16	....	....	....	.34N	.30	.281	....	49
17	....	....	....	.30N	.30	.278	....	49
20	....	....	....	.30N	.31	.294	....	49
21	....	....	....	.31N	.29	.281	....	49
22	....	....	....	.29N	.25	.263	....	49
23	.23	.23	.23	.23	.20	.237	20	39
24	....	....	.19A	.19A	.19	.233	....	39
27	....	....	....	.19N	.16	.218	....	39
28	....	....	....	.16N	.18	.228	....	39
29	.16	.16	.16	.16	.19	.223	20	39
30	....	....	....	.19N	.19	.239	....	39
31	....	....	....	.19N	.18	.231	....	39

CANADIAN DOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 70 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.21	.21	.19	.20	.21	.236	161	180
4	....	....	.20A	.20A	.17	.222	....	130
5	.19	.19	.16A	.17	.15	.194	3	133
6	.15	.15	.14A	.15	.16	.195	15	131
7	....	....	....	.16N	.13	.173	....	131
10	....	....	....	.13N	.13	.166	....	131
11	....	....	....	.13N	.10	.151	....	131
12	....	....	....	.10N	.09	.129	....	131
13	.10	.10	.10	.10	.09	.128	12	131
14	.10	.10	.09A	.09A	.08	.125	....	131
17	....	....	....	.08N	.08	.120	1	132
18	.08	.08	.08	.08	.09	.108	29	158
19	....	....	....	.09N	.08	.105	....	158
20	....	.12B	....	.12B	.10	.135	....	158
21	....	....	....	.10N	.11	.126	....	158
24	....	....	....	.11N	.09	.116	....	158
25	....	....	....	.09N	.09	.112	....	158
26	....	....	....	.09N	.09	.103	....	158
27	Exchange Closed; Thanksgiving Day							
28	.08	.08	.08	.08	.09	.085	11	169

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.08A	.08A	.07	.072	....	169
2	....	....	....	.07N	.07	.075	....	169
3	.07	.07	.07	.07	.07	.076	5	169
4	....	....	....	.07N	.06	.064	....	169
5	.07	.07	.07	.07	.06	.050	....	169
8	....	....	....	.06N	.06	.040	....	169
9	....	....	....	.06N	.06	.040	....	169
10	....	....	....	.06N	.06	.045	1	168
11	....	....	....	.06N	.06	.048	....	168
12	....	....	....	.06N	.06	.039	....	168
15	....	....	....	.06N	.06	.039	....	168
16	.06	.06	.06	.06	.06	.039	1	169
17	....	....	....	.06N	.06	.037	....	169
18	....	....	....	.06N	.06	.035	....	169
19	.04	.04	.04	.04	.05	.033	1	168
22	....	....	....	.05N	.04	.025	....	168
23	.03	.03	.03	.03	.03	.023	4	164
24	....	....	....	.03N	.03	.027	....	164
25	Exchange Closed; Christmas							
26	....	....	....	.03N	.03	.039	....	164
29	....	....	....	.03N	.02	.032	....	164
30	....	....	....	.02N	.02	.031	....	164
31	....	....	....	.02N	.02	.031	....	164

MARCH 1987 71 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.22	1.28	1.22	1.28	1.24	.554	....	....
26	1.25	1.25	1.25	1.25	1.24	.554	360	360
27	....	1.27B	....	1.27B	1.31	.580	....	360
28	1.17@.18	1.18	1.15A	1.18	1.14	.532	20	380
29	....	....	1.07A	1.07A	.94	.474	....	380

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.00	1.00	.94A	.94A	.93	.469	20	380
3	1.00	1.00	1.00	1.00	.92	.471	20	380
4	....	....	....	.92N	.92	.472	....	380
5	....	....	....	.92N	.90	.465	....	380
8	....	....	....	.90N	.84	.446	....	380
9	....	....	.78A	.78A	.74	.408	....	380
10	....	.88B	....	.88B	.88	.458	....	340
11	.90	.90	.90	.90	.94	.483	20	350
12	....	....	....	.94N	.90	.466	....	340
15	....	....	....	.90N	.87	.458	....	680
16	....	.89B	....	.89B	.93	.483	....	340
17	....	....	....	.93N	1.01	.505	....	340
18	....	....	.97A	.97A	.89	.472	....	340
19	1.00	1.00	1.00	1.00	.89	.473	2	342
22	....	....	....	.89N	.85	.461	....	342
23	....	....	....	.85N	.85	.460	....	342
24	....	....	....	.85N	.85	.465	....	342
25	.86	.86	.86	.86	.90	.483	5	342
26	.85	.85	.85	.85	.83	.457	10	352
29	....	....	....	.83N	.82	.453	....	352
30	....	....	....	.82N	.83	.457	....	352

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.83N	.85	.468	....	352
2	.86	.86	.86	.86	.86	.458	....	352
3	.81	.81	.70	.70	.72	.431	25	377

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 71 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	....	.72N	.72	.428	....	377
7	....	....	....	.72N	.73	.451	....	377
8	.70	.70	.70	.70	.73	.441	20	397
9	....	....	....	.73N	.73	.449	....	397
10	.66	.66	.62	.62	.68	.445	3	380
13	....	....	....	.68N	.67	.466	1	380
14	....	....	....	.67N	.68	.464	....	380
15	....	....	....	.68N	.71	.475	....	380
16	....	....	.70A	.70A	.66	.465	....	380
17	....	....	....	.66N	.68	.464	....	380
20	....	....	....	.68N	.68	.488	....	380
21	....	.71B	....	.68N	.66	.476	....	380
22	.62	.62	.58	.60	.59	.459	56	425
23	.51	.55B	.51	.51	.51	.431	....	425
24	.56	.56	.49A	.50A	.49	.429	15	425
27	.48	.48	.45	.47	.48	.415	82	447
28	.45	.47	.45	.47	.50	.431	55	467
29	....	....	....	.50N	.49	.428	....	467
30	.44	.50	.44	.50	.52	.453	2	467
31	.45	.45	.45	.45	.47	.447	118	398

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.50	.50	.50	.50	.52	.458	84	403
4	.50	.50	.50	.50	.48	.443	1	403
5	.45	.48	.44A	.44A	.42	.408	12	415
6	.40	.40	.39A	.40	.45	.415	....	415
7	.37	.42	.37	.42@.41A	.39	.386	6	417
10	.40	.40	.34	.34	.36	.379	4	417
11	.28	.28	.28	.28	.33	.362	2	415
12	....	....	.32A	.32A	.29	.328	1	415
13	.28	.28	.28	.28	.29	.327	5	421
14	.30	.30	.29A	.29A	.28	.324	....	421
17	....	....	....	.28N	.27	.319	1	422
18	....	....	....	.27N	.25	.299	....	422
19	....	....	....	.25N	.24	.292	....	422
20	.33	.33	.33	.33	.31	.348	50	422
21	....	....	....	.31N	.30	.334	....	422
24	.29	.29	.29	.29	.29	.321	1	422
25	....	....	....	.29N	.28	.317	....	422
26	.29	.30B	.29	.29	.25	.300	115	503
27	Exchange Closed: Thanksgiving Day							
28	....	....	.24A	.24A	.23	.268	....	503

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.20A	.20A	.18	.243	55	558
2	....	.20B	....	.20B	.21	.253	....	558
3	....	....	....	.21N	.20	.256	....	558
4	....	....	....	.20N	.18	.231	....	558
5	....	....	....	.18N	.15	.195	....	558
8	....	....	....	.15N	.13	.170	....	558
9	....	.14B	....	.13N	.12	.173	....	558
10	....	....	....	.12N	.13	.189	....	558
11	....	....	....	.13N	.15	.197	....	558
12	....	....	....	.15N	.12	.171	....	558
15	....	....	....	.12N	.12	.173	....	558
16	....	....	....	.12N	.12	.174	....	558
17	....	....	....	.12N	.12	.170	....	558
18	....	....	....	.12N	.13	.167	....	558
19	....	....	....	.13N	.10	.160	....	558
22	.12	.12	.12	.12	.09	.137	1	559
23	.07	.08	.07	.07	.07	.127	10	567
24	....	....	....	.07N	.08	.145	2	567
25	Exchange Closed: Christmas							
26	....	....	....	.08N	.12	.188	....	567
29	....	....	....	.12N	.11	.166	....	567
30	.12	.12	.12	.12	.12	.166	4	567
31	....	....	....	.12N	.11	.165	....	567

MARCH 1987 72 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	1.02	1.02	1.02	1.02	1.08	.679	2	2
31	....	....	....	1.08N	1.06	.678	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.10	1.10	1.10	1.10	1.10	.692	....	2
4	....	....	....	1.10N	1.05	.681	10	12
5	....	....	1.03A	1.03A	.96	.652	....	12
6	....	....	....	.96N	1.00	.662	....	12
7	.90	.90	.90	.90	.91	.638	1	13
10	....	....	....	.91N	.89	.635	....	13
11	.84	.84	.84	.84	.82	.623	10	13

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 72 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.78	.78	.78	.78	.74	.591	....	13
13	....	....	.72A	.74N	.78	.592	1	14
14	....	....	.75A	.75A	.75	.590	....	14
17	....	....	....	.75N	.72	.588	....	14
18	....	....	.70A	.70A	.68	.567	....	14
19	....	....	.65A	.66A	.66	.559	....	14
20	.70	.70	.70	.70	.79	.621	2	16
21	.73	.74	.73	.74	.72	.609	36	43
24	.70	.70	.69	.69	.70	.600	101	141
25	....	....	....	.70N	.71	.598	....	141
26	....	....	....	.71N	.69	.582	....	141
27	Exchange Closed: Thanksgiving Day							
28	.66	.66	.66	.66	.60	.548	5	146

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.57	.57	.52	.52	.56	.523	2	146
2	.60	.60	.60	.60	.60	.538	2	148
3	....	....	....	.60N	.59	.544	....	148
4	....	....	.55A	.58A	.53	.514	....	148
5	.50	.50	.48A	.50	.46	.465	1	148
8	....	....	.45A	.45A	.40	.434	....	148
9	.43	.46	.43	.43	.42	.440	5	148
10	.50	.50	.50	.50	.43	.465	1	148
11	....	.44B	....	.44B	.46	.477	....	148
12	....	....	.45A	.45A	.42	.440	....	148
15	....	....	....	.42N	.41	.448	....	148
16	....	....	....	.41N	.41	.451	....	148
17	....	....	....	.41N	.41	.448	....	148
18	.40	.40	.39	.39	.40	.444	2	150
19	.38	.39	.38	.39	.38	.434	6	150
22	.35	.35	.33A	.33A	.32	.401	6	150
23	.29	.29	.27	.27	.31	.364	13	156
24	.29	.29	.28A	.29	.34	.416	....	156
25	Exchange Closed: Christmas							
26	.44	.48	.32A	.48	.44	.489	5	161
29	....	....	.40A	.42A	.40	.462	5	166
30	.40	.40	.40	.40	.40	.462	1	166
31	....	....	....	.40N	.39	.462	....	166

MARCH 1987 73 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	Exchange Closed: Thanksgiving Day							
28	1.29	1.29	1.29	1.29	1.29	.803	10	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.25A	1.25A	1.23	.788	....	10
2	1.23	1.23	1.23	1.23	1.27	.801	1	10
3	....	1.28B	....	1.28B	1.28	.807	....	10
4	....	....	1.20A	1.27A	1.21	.787	....	10
5	....	....	1.10A	1.15A	1.08	.750	....	10
8	....	....	1.06A	1.06A	1.00	.729	....	10
9	....	....	....	1.00N	1.01	.735	....	10
10	....	....	....	1.01N	1.07	.756	....	10
11	....	1.09B	....	1.09B	1.11	.766	....	10
12	....	....	1.08A	1.08A	1.03	.737	....	10
15	....	....	....	1.03N	1.03	.748	....	10
16	....	1.07B	....	1.04B	1.03	.752	....	10
17	....	....	1.00A	1.00A	.98	.751	....	10
18	1.01	1.01	1.01	1.01	1.02	.749	1	11
19	....	....	....	1.02N	1.02	.742	....	11
22	....	....	.97A	.97A	.91	.718	....	11
23	....	....	....	.91N	.86	.705	....	11
24	....	....	....	.86N	.94	.734	....	11
25	Exchange Closed: Christmas							
26	....	....	.92A	.94N	1.10	.793	....	11
29	....	....	1.07A	1.07A	1.05	.777	....	11
30	....	....	1.04A	1.05N	1.05	.778	....	11
31	....	....	....	1.05N	1.04	.779	....	11

JUNE 1987 69 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.52	.52	.52	.52	.56	.291	5	5
22	....	....	....	.56N	.52	.281	....	5
23	....	....	....	.52N	.52	.281	....	5
24	....	....	....	.52N	.52	.283	....	5
25	....	....	....	.52N	.56	.297	....	5
26	....	....	....	.56N	.49	.277	....	5
29	.57	.57	.57	.57	.55	.273	100	100
30	....	....	....	.55N	.52	.275	....	200

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 69 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.52N	.53	.282	....	100
2	....	....	....	.53N	.51	.274	....	100
3	....	....	....	.51N	.42	.254	....	100
6	....	....	.40A	.40A	.44	.250	....	100
7	....	....	....	.44N	.46	.264	....	100
8	....	....	....	.46N	.40	.255	....	100
9	....	....	....	.40N	.39	260	....	100
10	....	....	.37A	37A	.38	.254	....	100
13	....	....	....	.38N	.31	.265	....	100
14	....	.33B	....	.31N	.33	260	....	100
15	....	....	....	33N	.37	.265	....	100
16	....	....	....	.37N	.35	.255	....	100
17	....	....	....	.35N	.35	.252	....	100
20	....	....	....	.35N	.35	.265	....	100
21	....	....	....	35N	33	.254	....	100
22	....	....	....	.33N	.28	.239	....	100
23	....	....	....	28N	.24	219	....	100
24	....	....	....	.24N	.23	.215	....	100
27	....	....	....	.23N	.21	.203	....	100
28	....	....	....	.21N	.23	.210	....	100
29	....	....	....	.23N	.23	.206	....	100
30	....	....	....	.23N	.23	.217	....	100
31	....	....	....	23N	.22	.211	....	100

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.22N	.23	214	....	100
4	....	....	....	.23N	.22	.203	....	100
5	....	....	....	.22N	20	.181	....	100
6	....	....	....	.20N	20	.182	....	100
7	....	....	....	20N	.18	.164	....	100
10	....	....	....	.18N	.18	.158	....	100
11	....	....	....	.18N	15	.147	....	100
12	....	....	....	.15N	.15	.129	....	100
13	....	....	.14A	.14A	14	128	....	100
14	....	....	....	.14N	13	.126	....	100
17	....	....	....	.13N	.13	.123	....	100
18	....	....	....	.13N	.11	.115	....	100
19	....	....	....	.11N	.11	.113	....	100
20	....	....	....	.11N	13	.133	....	100
21	....	....	....	.13N	.13	.126	....	100
24	....	....	....	.13N	12	.114	....	100
25	....	....	....	.12N	12	.113	....	100
26	....	....	....	12N	.11	.105	....	100
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.11N	.10	.093	....	100

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.09	.083	....	100
2	....	....	....	.09N	09	.085	....	100
3	....	.10B	....	10B	.11	.086	....	100
4	.10	.10	.10	.10	09	.077	1	101
5	....	....	....	.09N	.07	.065	....	101
8	....	....	....	.07N	.06	.057	....	101
9	....	....	....	.06N	.06	.058	....	101
10	....	.07B	....	.07B	07	.063	....	101
11	....	....	....	.07N	.08	.066	....	101
12	....	....	....	.08N	07	.057	....	101
15	....	....	....	.07N	.07	.059	....	101
16	....	....	....	.07N	.07	.059	....	101
17	....	....	....	.07N	.05	.056	....	101
18	....	....	....	.05N	.05	.056	....	101
19	....	....	....	.05N	.05	.054	....	101
22	....	....	....	.05N	.05	.045	....	101
23	....	....	....	.05N	.05	.043	....	101
24	....	....	....	.05N	.05	.048	....	101
25	Exchange Closed: Christmas							
26	....	....	....	.05N	.06	.061	....	101
29	....	....	....	.06N	.05	.056	....	101
30	....	....	....	.05N	.05	.056	....	101
31	....	....	....	.05N	06	.059	....	101

JUNE 1987 70 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.95	.95	95	.95	.95	.436	5	5
18	....	....	....	.95N	.90	.411	....	5
19	....	....	....	.90N	.91	.413	....	5
22	....	....	....	.91N	.86	.402	....	5
23	....	....	....	.86N	.86	.402	....	5
24	....	....	....	.86N	.86	.404	....	5
25	....	.88B	....	.86N	.92	.421	....	5
26	....	....	....	.92N	.83	.398	....	5
29	.88	.89	.88	.89	.85	.395	160	165

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 70 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	.85N	.84	.397	40	360

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.85B	....	.84N	.87	.405	....	200
2	....	....	....	.87N	.84	.397	....	200
3	....	....	....	.84N	.74	.375	....	200
6	.70	.70	.67A	.70	.73	.372	60	250
7	....	.74B	....	.74B	.78	.390	....	250
8	....	....	....	.78N	.72	.381	....	250
9	....	....	....	.72N	.73	.387	....	250
10	....	....	.62A	.62A	.62	.383	....	250
13	....	....	....	.62N	.59	.398	....	250
14	.57	.60B	.57	.57	.61	.395	....	250
15	....	....	....	.61N	.69	.403	5	250
16	.62	.62	.62	.62	.66	.394	....	250
17	....	....	....	.66N	.66	.393	10	260
20	....	....	....	.66N	.66	.411	10	270
21	....	....	....	.66N	.64	.400	....	270
22	....	....	....	.64N	.59	.385	....	270
23	....	....	.50A	.50A	.49	.362	....	270
24	....	....	....	.49N	.49	.360	....	270
27	....	....	....	.49N	.45	.348	....	270
28	....	....	....	.45N	.50	.359	....	270
29	....	....	....	.50N	.49	.356	....	270
30	....	....	....	.49N	.50	.373	....	270
31	....	....	....	.50N	.49	.367	....	270

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.48	.48	.48	.48	.47	.374	....	270
4	....	....	....	.47N	.47	.362	10	260
5	....	....	....	.47N	.44	.334	....	260
6	....	....	....	.44N	.44	.338	....	260
7	....	....	....	.44N	.40	.315	....	260
10	....	....	....	.40N	.39	.310	....	260
11	....	....	.30A	.37A	.35	.296	....	260
12	....	....	.31A	.31A	.31	.270	....	260
13	....	....	....	.31N	.33	.270	....	260
14	....	....	....	.33N	.31	.267	....	260
17	....	....	....	.31N	.30	.264	....	260
18	....	....	....	.30N	.28	.251	....	260
19	....	....	....	.28N	.27	.247	....	260
20	.26	.26	.26	.26	.33	.280	5	265
21	....	....	....	.33N	.33	.270	....	265
24	....	....	....	.33N	.28	.252	....	265
25	....	.29B	....	.29B	.29	.251	....	265
26	....	....	....	.29N	.27	.240	....	265
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.27N	.26	.219	....	265

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.24A	.24A	.22	.203	....	265
2	....	....	....	.22N	.24	.208	....	265
3	....	....	....	.24N	.23	.211	....	265
4	....	....	....	.23N	.21	.195	....	265
5	.24	.24	.23	.23	.23	.172	4	265
8	....	....	.20A	.20A	.16	.156	....	265
9	....	....	....	.16N	.16	.159	....	265
10	....	....	....	.16N	.18	.169	....	265
11	....	....	....	.18N	.19	.175	....	265
12	....	....	....	.19N	.15	.156	....	265
15	....	....	....	.15N	.15	.161	....	265
16	....	....	....	.15N	.15	.162	....	265
17	....	....	....	.15N	.15	.157	....	265
18	....	....	....	.15N	.15	.155	....	265
19	....	....	....	.15N	.14	.151	....	265
22	....	....	....	.14N	.13	.133	....	265
23	....	....	....	.13N	.13	.127	....	265
24	....	....	....	.13N	.14	.140	....	265
25	Exchange Closed: Christmas							
26	.17	.17	.17	.17	.16	.168	5	265
29	.16	.16	.16	.16	.15	.157	2	267
30	....	....	....	.15N	.15	.158	....	267
31	.17	.17	.17	.17	.17	.165	3	270

JUNE 1987 71 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	1.30	1.30	1.30	1.30	1.30	.498	20	20
9	....	....	....	1.30N	1.12	.478	....	20
10	....	1.32B	....	1.32B	1.29	.520	....	20
11	....	....	....	1.29N	1.38	.540	....	20
12	....	....	....	1.38N	1.32	.531	....	20

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS
JUNE 1987 71 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	....	1.32N	1.34	.525	....	20
16	....	....	....	1.34N	1.40	.549	....	20
17	....	....	....	1.40N	1.48	.563	....	20
18	1.37	1.37	1.37	1.37	1.37	.539	10	30
19	....	1.40B	....	1.40B	1.38	.541	....	30
22	....	....	....	1.38N	1.31	.531	....	30
23	....	1.32B	....	1.32B	1.31	.531	....	30
24	....	....	....	1.31N	1.32	.534	....	30
25	....	1.36B	....	1.32N	1.47	.551	....	30
26	....	....	....	1.37N	1.29	.527	....	30
29	....	....	....	1.29N	1.30	.525	....	30
30	....	....	....	1.30N	1.30	.528	....	30

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.30N	1.34	.537	....	30
2	....	....	....	1.34N	1.30	.530	....	30
3	....	....	....	1.30N	1.17	.507	....	30
6	1.10	1.10	1.10	1.10	1.17	.506	25	55
7	....	1.18B	....	1.18B	1.23	.527	....	55
8	1.10	1.10	1.10	1.10	1.10	.519	10	65
9	1.10	1.10	1.10	1.10	1.10	.526	....	65
10	....	....	....	1.10N	1.13	.524	10	75
13	....	....	1.10A	1.10A	1.05	.542	....	75
14	1.00	1.00	1.00	1.00	1.07	.542	50	100
15	....	....	....	1.07N	1.17	.552	....	100
16	....	....	....	1.17N	1.12	.545	....	100
17	....	....	....	1.12N	1.12	.546	....	100
20	1.12	1.12	1.12	1.12	1.12	.568	30	115
21	....	....	....	1.12N	1.12	.559	....	115
22	1.08	1.08	1.03A	1.03A	1.04	.546	50	155
23	....	....	1.03A	1.03A	.92	.526	....	155
24	....	....	....	.92N	.92	.527	....	155
27	....	....	....	.92N	.88	.517	....	155
28	.88	.94	.88	.94	.93	.531	166	300
29	....	....	.90A	.90A	.89	.530	....	300
30	.85	.85	.82A	.84	.90	.550	50	350
31	....	.92B	....	.90N	.91	.548	....	350

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.92	.92	.92	.92	.97	.558	55	405
4	.95	.95	.95	.95	.93	.548	1	406
5	.85	.85	.83	.85	.85	.520	10	411
6	.83	.85	.81	.85	.87	.526	91	502
7	.81	.82	.80	.82	.80	.503	12	514
10	....	....	....	.80N	.79	.500	....	514
11	.62	.69	.62	.69	.73	.488	205	719
12	....	....	.69A	.69A	.66	.460	....	719
13	....	....	....	.66N	.70	.460	....	719
14	....	....	....	.70N	.68	.457	....	629
17	....	....	....	.68N	.66	.455	....	629
18	....	....	....	.66N	.61	.441	10	619
19	....	....	....	.61N	.60	.435	....	619
20	.62@.65	.65	.62	.65	.69	.476	45	639
21	....	....	....	.69N	.69	.465	55	694
24	....	....	....	.69N	.64	.446	....	694
25	....	....	....	.64N	.61	.446	....	694
26	....	....	....	.61N	.59	.433	....	694
27	Exchange Closed; Thanksgiving Day							
28	....	....	.55A	.55A	.54	.408	....	694

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.52A	.52A	.51	.388	....	694
2	.55	.55	.55	.55	.53	.396	101	794
3	.55	.57	.55	.57	.56	.402	52	846
4	.45	.46	.45	.46	.47	.380	2	848
5	.47	.47	.47	.47	.44	.347	19	857
8	....	....	....	.44N	.38	.326	....	857
9	.41	.41	.41	.41	.42	.330	....	857
10	.47	.47	.43	.43	.41	.346	17	874
11	....	.42B	....	.42B	.46	.354	....	874
12	.44	.44	.44	.44	.39	.326	....	874
15	....	....	....	.39N	.39	.335	5	879
16	....	.40B	....	.39N	.39	.337	....	879
17	....	....	....	.39N	.39	.330	....	879
18	....	....	....	.39N	.39	.328	....	879
19	....	....	....	.39N	.37	.322	....	879
22	....	....	.34A	.34A	.32	.295	....	879
23	....	....	....	.32N	.31	.286	....	879
24	.31	.31	.31	.31	.34	.305	10	879
25	Exchange Closed; Christmas							
26	....	....	....	.34N	.39	.349	....	879
29	....	....	....	.39N	.37	.334	....	879
30	.33	.37	.33	.37	.36	.334	6	879

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS
JUNE 1987 71 PUTS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	.40	.40	.40	.40	.39	.345	1	879

JUNE 1987 72 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	1.15	1.15	1.09	1.09	1.23	.657	16	16
14	....	....	....	1.23N	1.23	.656	....	16
17	....	....	....	1.23N	1.20	.655	....	16
18	....	....	....	1.20N	1.14	.642	....	16
19	....	....	....	1.14N	1.13	.636	....	16
20	....	....	....	1.13N	1.27	.674	....	16
21	....	....	....	1.27N	1.27	.666	....	16
24	....	....	1.22A	1.22A	1.19	.651	....	16
25	1.07	1.07	1.07	1.07	1.16	.652	10	26
26	....	....	....	1.16N	1.12	.641	....	26
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.12N	1.09	.618	....	26

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.00A	1.00A	.99	.600	....	26
2	....	....	....	.99N	.98	.609	....	26
3	....	1.01B	....	1.01B	1.01	.616	....	26
4	....	....	....	1.01N	.95	.596	....	26
5	....	....	.63A	.95N	.90	.561	....	26
8	....	....	.86A	.86A	.81	.540	....	26
9	....	....	....	.81N	.83	.545	....	26
10	....	....	....	.83N	.87	.562	....	26
11	....	....	....	.87N	.92	.571	....	26
12	....	....	....	.92N	.82	.540	....	26
15	....	....	....	.82N	.82	.552	....	26
16	.82	.86B	.82	.82	.83	.554	1	26
17	....	....	....	.83N	.83	.548	1	26
18	.83	.85	.81A	.81A	.81	.546	100	106
19	....	....	....	.81N	.80	.539	....	106
22	....	....	.68A	.73A	.72	.510	....	106
23	....	....	.70A	.70A	.69	.499	....	106
24	.78	.78	.78	.78	.74	.521	5	101
25	Exchange Closed; Christmas							
26	....	....	....	.74N	.85	.570	....	101
29	....	....	.81A	.84A	.81	.555	....	101
30	....	....	....	.81N	.81	.555	....	101
31	....	....	....	.81N	.83	.566	....	101

JUNE 1987 73 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	2.25	2.25	2.25	2.25	2.25	.851	....	....
5	....	....	....	2.25N	2.22	.838	5	5
6	....	....	....	2.22N	2.24	.844	....	5
7	....	....	....	2.24N	2.14	.833	....	5
10	....	....	....	2.14N	2.13	.834	....	5
11	....	....	2.11A	2.11A	2.06	.832	....	5
12	....	....	2.00A	2.00A	1.95	.816	....	5
13	1.85	1.85	1.85	1.85	1.98	.816	....	5
14	....	....	1.94A	1.94A	1.93	.816	10	15
17	....	....	....	1.93N	1.92	.816	....	15
18	1.89	1.89	1.89	1.89	1.86	.808	5	12
19	....	....	....	1.86N	1.85	.803	....	12
20	....	....	....	1.85N	2.02	.831	....	12
21	....	....	....	2.02N	2.00	.826	....	12
24	....	....	1.95A	1.95A	1.93	.817	....	12
25	....	....	1.86A	1.86A	1.89	.818	....	12
26	....	....	....	1.89N	1.85	.811	....	12
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.85N	1.79	.795	....	12

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.73A	1.73A	1.68	.784	....	12
2	....	....	....	1.68N	1.71	.791	....	12
3	....	1.72B	....	1.72B	1.73	.797	....	12
4	....	....	1.72A	1.72A	1.65	.783	....	12
5	....	....	1.58A	1.58A	1.55	.756	....	12
8	....	....	....	1.55N	1.47	.740	....	12
9	....	....	....	1.47N	1.48	.744	....	12
10	....	....	....	1.48N	1.53	.759	....	12
11	....	....	....	1.53N	1.60	.765	....	12
12	....	....	1.56A	1.56A	1.45	.741	....	12
15	....	....	....	1.45N	1.47	.751	....	12
16	....	1.53B	....	1.47N	1.48	.753	....	12
17	....	....	....	1.48N	1.47	.749	....	12
18	....	....	....	1.47N	1.47	.747	....	12
19	....	....	....	1.47N	1.44	.742	....	12
22	....	....	1.33A	1.33A	1.35	.719	....	12

(Continued in Next Column)

CANADIAN DOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 73 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23 . .	....	....	....	1.35N	1.30	.710	....	12
24 . .	....	....	....	1.30N	1.38	.729	....	12
25 . .	Exchange Closed; Christmas							
26 . .	....	....	....	1.38N	1.53	.769	....	12
29 . .	....	....	....	1.53N	1.49	.758	....	12
30 . .	....	....	1.47A	1.49N	1.49	.757	....	12
31 . .	....	....	....	1.49N	1.54	.766	....	12

JUNE 1987 74 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8 . .	2.26	2.26	2.26	2.26	2.26	.881	16	16
9 . .	....	....	....	2.26N	2.29	.883	....	16
10 . .	....	2.31B	....	2.31B	2.35	.892	....	16
11 . .	....	....	....	2.35N	2.39	.896	....	16
12 . .	....	....	....	2.39N	2.25	.881	....	16
15 . .	....	....	....	2.25N	2.29	.888	....	16
16 . .	....	2.38B	....	2.33B	2.32	.890	....	16
17 . .	....	....	....	2.32N	2.31	.888	....	16
18 . .	....	....	....	2.31N	2.28	.887	....	16
19 . .	....	....	2.27A	2.27A	2.27	.884	....	16
22 . .	....	....	2.11A	2.11A	2.10	.870	....	16
23 . .	....	....	....	2.10N	2.06	.865	....	16
24 . .	....	2.11B	....	2.11B	2.19	.876	....	16
25 . .	Exchange Closed; Christmas							
26 . .	....	....	....	2.19N	2.37	.900	....	16
29 . .	....	....	2.35A	2.35A	2.30	.894	....	16
30 . .	....	....	....	2.30N	2.30	.894	....	16
31 . .	....	....	....	2.30N	2.35	.899	....	16

SEPTEMBER 1987 70 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11 . .	.40	.40	.40	.40	.40	.282	5	5
12 . .	....	....	....	.40N	.36	.259	....	5
15 . .	....	....	....	.36N	.38	.268	....	5
16 . .	....	....	....	.38N	.38	.270	....	5
17 . .	....	....	....	.38N	.37	.262	....	5
18 . .	....	....	....	.37N	.37	.260	....	5
19 . .	....	....	....	.37N	.37	.256	....	5
22 . .	....	....	....	.37N	.32	.231	....	5
23 . .	....	....	....	.32N	.31	.225	....	5
24 . .	....	....	....	.31N	.33	.239	....	5
25 . .	Exchange Closed; Christmas							
26 . .	.32	.32	.32	.32	.34	.270	3	8
29 . .	....	....	....	.34N	.35	.261	....	8
30 . .	....	....	....	.35N	.35	.260	....	8
31 . .	....	....	....	.35N	.35	.261	....	8

SEPTEMBER 1987 71 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8 . .	.70	.70	.70	.70	.70	427	10	10
9 . .	....	....	....	.70N	.70	.431	....	10
10 . .	....	....	....	.70N	.70	.445	...	10
11 . .	.71	.71	.71	.71	.73	.452	2	12
12 . .	....	....	....	.73N	.67	424	3	15
15 . .	....	....	....	.67N	.72	.436	....	15
16 . .	....	....	....	.72N	.72	438	....	15
17 . .	....	....	.67A	.67A	.66	.429	....	15
18 . .	.67	.67	.67	.67	.68	427	5	20
19 . .	....	....	....	.68N	.68	.422	....	20
22 . .	....	....	....	.68N	.63	.392	....	20
23 . .	....	....	....	.63N	.61	.383	....	20
24 . .	....	....	....	.61N	.63	.400	....	20
25 . .	Exchange Closed; Christmas							
26 . .	.63	.63	.63	.63	.69	.439	2	22
29 . .	....	....	....	.69N	.68	.428	....	22
30 . .	.70	.72	.70	.72	.72	.427	110	110
31 . .	....	....	....	.72N	.70	.427	....	110

SEPTEMBER 1987 74 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24 . .	2.55	2.55	2.55	2.55	2.55	.860	6	6
25 . .	Exchange Closed; Christmas							
26 . .	2.73	2.73	2.73	2.73	2.73	.882	2	8
29 . .	....	....	....	2.73N	2.69	.876	....	8
30 . .	....	....	....	2.69N	2.69	.875	....	8
31 . .	....	....	....	2.69N	2.69	.874	....	8

CANADIAN DOLLAR OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	31	139	Closed	136	....	116
2	....	....	....	....	....	....	142	....	221	361	....	183
3	....	....	....	....	....	....	95	....	72	203	636	73
4	....	....	....	....	....	....	Closed	58	15	....	159	56
5	....	....	....	....	....	....	....	316	98	....	108	165
6	....	....	....	....	....	....	....	209	....	244	506	....
7	....	....	....	....	....	....	54	97	....	220	127	....
8	....	....	....	....	....	....	511	784	63	116	....	75
9	....	....	....	....	....	....	171	....	241	152	....	17
10	....	....	....	....	....	....	18	....	4	239	26	53
11	....	....	....	....	....	....	138	178	42	....	471	11
12	....	....	....	....	....	....	....	205	27	....	129	9
13	....	....	....	....	....	....	....	260	....	353	309	....
14	....	....	....	....	....	....	3	339	....	911	53	....
15	....	....	....	....	....	....	314	771	41	539	....	11
16	....	....	....	....	....	....	254	....	14	553	....	7
17	....	Closed	....	....	....	....	606	....	125	114	21	8
18	....	....	....	....	....	265	271	73	101	....	69	114
19	....	....	....	....	....	735	....	396	55	....	14	78
20	....	....	....	....	....	131	....	34	....	228	189	....
21	....	....	....	....	....	....	302	278	....	30	384	....
22	....	....	....	....	....	....	130	237	265	523	....	112
23	....	....	....	....	....	106	136	....	30	465	....	36
24	....	....	....	....	....	14	199	....	391	208	445	93
25	....	....	....	....	....	41	131	64	112	....	130	Closed
26	....	....	....	....	Closed	483	....	414	380	....	136	55
27	....	....	....	....	....	21	....	38	....	446	Closed	....
28	....	....	Closed	....	....	....	17	63	....	967	49	....
29	....	....	....	....	....	....	5	170	389	177	....	119
30	....	....	....	....	....	27	92	....	151	148	....	153
31	....	....	....	....	....	....	8	....	....	193	....	23
Total	....	....	....	....	....	1,823	3,628	5,123	2,837	7,526	3,961	1,567
Average	....	....	....	....	....	203	165	244	135	327	208	71

CANADIAN DOLLAR OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	1,580	3,423	Closed	3,993	....	8,064
2	....	....	....	....	....	....	1,697	....	5,154	[illegible],271	....	8,213
3	....	....	....	....	....	....	1,777	....	5,190	4,287	7,024	8,002
4	....	....	....	....	....	....	Closed	3,455	5,188	....	7,011	8,044
5	....	....	....	....	....	....	....	3,315	2,974	....	7,080	3,484
6	....	....	....	....	....	....	....	3,652	....	4,473	7,357	....
7	....	....	....	....	....	....	1,830	3,658	....	4,[illegible]7	7,392	....
8	....	....	....	....	....	....	2,339	4,339	2,452	4,4[illegible]	....	4,304
9	....	....	....	....	....	....	2,458	....	2,470	4,52[illegible]	....	4,302
10	....	....	....	....	....	....	2,446	....	2,380	4,715	7,388	4,319
11	....	....	....	....	....	....	2,466	4,496	2,410	....	7,819	4,324
12	....	....	....	....	....	....	....	4,542	2,416	....	7,859	4,333
13	....	....	....	....	....	....	....	4,711	....	4,607	8,050	....
14	....	....	....	....	....	....	2,465	4,732	....	5,262	7,852	....
15	....	....	....	....	....	....	2,562	4,646	2,756	5,284	....	4,344
16	....	....	....	....	....	....	2,757	....	2,430	5,567	....	4,350
17	....	Closed	....	....	....	....	2,939	....	2,550	5,590	7,864	4,354
18	....	....	....	....	....	249	3,110	4,679	2,636	....	7,895	4,444
19	....	....	....	....	....	939	....	4,714	2,686	....	7,901	4,440
20	....	....	....	....	....	1,067	....	4,728	....	5,560	7,963	....
21	....	....	....	....	....	....	3,147	4,625	....	5,568	8,034	....
22	....	....	....	....	....	....	3,244	4,538	2,846	5,911	....	4,452
23	....	....	....	....	....	1,121	3,295	....	2,876	6,196	....	4,465
24	....	....	....	....	....	1,129	3,301	....	3,099	6,149	7,972	4,468
25	....	....	....	....	....	1,160	3,277	4,516	3,202	....	7,989	Closed
26	....	....	....	....	Closed	1,526	....	4,925	3,467	....	7,976	4,501
27	....	....	....	....	....	1,544	....	4,935	....	6,020	Closed	....
28	....	....	Closed	....	....	....	3,269	4,990	....	6,490	8,011	....
29	....	....	....	....	....	....	3,271	4,999	3,847	6,508	....	4,615
30	....	....	....	....	....	1,564	3,346	....	4,144	6,566	....	4,697
31	....	....	....	....	....	....	3,349	....	....	6,488	....	4,700
Average	....	....	....	....	....	1,144	2,724	4,410	3,199	5,345	7,707	5,146

CANADIAN DOLLAR OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	7	41	Closed	9	....	57
2	....	....	....	....	....	....	117	....	38	267	....	68
3	....	....	....	....	....	....	13	....	22	96	336	11
4	....	....	....	....	....	....	Closed	37	8	....	130	52
5	....	....	....	....	....	....	....	214	80	....	52	127
6	....	....	....	....	....	....	....	111	....	8	258	....
7	....	....	....	....	....	....	51	70	....	162	46	....
8	....	....	....	....	....	....	510	783	41	58	....	49
9	....	....	....	....	....	....	166	....	238	29	....	12
10	....	....	....	....	....	....	11	....	4	142	14	34
11	....	....	....	....	....	....	113	100	2	....	253	....
12	....	....	....	....	....	....	....	48	17	....	78	6
13	....	....	....	....	....	....	....	52	....	328	269	....
14	....	....	....	....	....	....	3	160	....	318	42	....
15	....	....	....	....	....	....	104	644	21	527	....	6
16	....	....	....	....	....	....	250	....	13	342	....	5
17	....	Closed	....	....	....	....	536	....	119	87	17	6
18	....	....	....	....	....	187	195	59	54	....	25	6
19	....	....	....	....	....	622	....	5	32	....	14	18
20	....	....	....	....	....	77	....	32	....	145	42	....
21	....	....	....	....	....	....	302	252	....	24	188	....
22	....	....	....	....	....	....	116	232	252	361	....	105
23	....	....	....	....	....	54	72	....	30	425	....	8
24	....	....	....	....	....	7	152	....	220	30	186	70
25	....	....	....	....	....	23	53	57	34	....	120	Closed
26	....	....	....	....	Closed	113	....	20	322	....	19	38
27	....	....	....	....	....	15	....	31	....	239	Closed	....
28	....	....	Closed	....	....	....	1	21	....	614	23	....
29	....	....	....	....	....	....	4	49	106	46	....	112
30	....	....	....	....	....	16	85	....	52	16	....	32
31	....	....	....	....	....	....	8	....	....	55	....	19
Total	....	....	....	....	....	1,114	2,869	3,018	1,705	4,330	2,112	841
Average	....	....	....	....	....	124	130	144	81	188	111	40

CANADIAN DOLLAR OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	965	2,426	Closed	2,142	....	4,045
2	....	....	....	....	....	....	1,074	....	2,957	2,354	....	4,082
3	....	....	....	....	....	....	1,082	....	2,979	2,371	3,711	3,820
4	....	....	....	....	....	....	Closed	2,443	2,987	....	3,742	3,859
5	....	....	....	....	....	....	....	2,253	1,809	....	3,771	3,133
6	....	....	....	....	....	....	....	2,533	....	2,404	3,840	....
7	....	....	....	....	....	....	1,132	2,543	....	2,429	3,854	....
8	....	....	....	....	....	....	1,640	3,225	1,266	2,374	....	1,963
9	....	....	....	....	....	....	1,756	....	1,281	2,389	....	1,981
10	....	....	....	....	....	....	1,740	....	1,273	2,509	3,866	1,982
11	....	....	....	....	....	....	1,748	3,311	1,273	....	4,093	1,982
12	....	....	....	....	....	....	....	3,349	1,280	....	4,133	1,988
13	....	....	....	....	....	....	....	3,315	....	2,397	4,301	....
14	....	....	....	....	....	....	1,749	3,236	....	2,554	4,183	....
15	....	....	....	....	....	....	1,[illegible]48	3,083	1,280	2,574	....	1,994
16	....	....	....	....	....	....	1,944	....	1,293	2,697	....	1,999
17	....	Closed	....	....	....	....	2,110	....	1,407	2,704	4,193	2,003
18	....	....	....	....	....	171	2,238	3,096	1,446	....	4,211	2,005
19	....	....	....	....	....	750	....	3,096	1,474	....	4,217	2,007
20	....	....	....	....	....	824	....	3,109	....	2,616	4,215	....
21	....	....	....	....	....	....	2,275	3,011	....	2,622	4,205	....
22	....	....	....	....	....	....	2,367	2,919	1,631	2,881	....	2,018
23	....	....	....	....	....	828	2,397	....	1,661	3,177	....	2,021
24	....	....	....	....	....	830	2,359	....	1,804	3,190	4,125	2,023
25	....	....	....	....	....	843	2,339	2,893	1,837	....	4,132	Closed
26	....	....	....	....	Closed	934	....	2,912	2,079	....	4,038	2,044
27	....	....	....	....	....	949	....	2,912	....	3,041	Closed	....
28	....	....	Closed	....	....	....	2,340	2,933	....	3,358	4,047	....
29	....	....	....	....	....	....	2,341	2,942	2,181	3,379	....	2,151
30	....	....	....	....	....	958	2,412	....	2,138	3,383	....	2,145
31	....	....	....	....	....	....	2,417	....	....	3,376	....	2,145
Average	....	....	....	....	....	787	1,917	2,930	1,778	2,736	4,046	2,428

CANADIAN DOLLAR OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	24	98	Closed	127	....	59
2	....	....	....	....	....	....	25	....	183	94	....	115
3	....	....	....	....	....	....	82	....	50	105	300	62
4	....	....	....	....	....	....	Closed	21	7	....	29	4
5	....	....	....	....	....	....	....	102	18	....	56	38
6	....	....	....	....	....	....	....	98	....	236	248	....
7	....	....	....	....	....	....	3	27	....	59	81	....
8	....	....	....	....	....	....	1	1	22	58	....	26
9	....	....	....	....	....	....	5	....	3	123	....	5
10	....	....	....	....	....	....	7	....	....	97	12	19
11	....	....	....	....	....	....	25	78	40	....	218	11
12	....	....	....	....	....	....	....	157	10	....	51	3
13	....	....	....	....	....	....	....	208	....	25	40	....
14	....	....	....	....	....	....	....	179	....	593	11	....
15	....	....	....	....	....	....	210	127	20	12	....	5
16	....	....	....	....	....	....	4	....	1	211	....	2
17	....	Closed	....	....	....	....	70	....	6	27	4	2
18	....	....	....	....	....	78	76	14	47	....	44	108
19	....	....	....	....	....	113	....	391	23	....	....	60
20	....	....	....	....	....	54	....	2	....	83	147	....
21	....	....	....	....	....	....	....	26	....	6	196	....
22	....	....	....	....	....	....	14	5	13	162	....	7
23	....	....	....	....	....	52	64	....	....	40	....	28
24	....	....	....	....	....	7	47	....	171	178	259	23
25	....	....	....	....	....	18	78	7	78	....	10	Closed
26	....	....	....	....	Closed	370	....	394	58	....	117	17
27	....	....	....	....	....	6	....	7	....	207	Closed	....
28	....	....	Closed	....	....	....	16	42	....	353	26	....
29	....	....	....	....	....	....	1	121	283	131	....	7
30	....	....	....	....	....	11	7	....	99	132	....	121
31	....	....	....	....	....	....	....	....	....	138	....	4
Total	....	....	....	....	....	709	759	2,105	1,132	3,196	1,849	726
Average	....	....	....	....	....	79	40	100	60	139	103	33

CANADIAN DOLLAR OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	615	997	Closed	1,851	....	4,019
2	....	....	....	....	....	....	623	....	2,197	1,917	....	4,131
3	....	....	....	....	....	....	695	....	2,211	1,916	3,313	4,182
4	....	....	....	....	....	....	Closed	1,012	2,201	....	3,269	4,185
5	....	....	....	....	....	....	....	1,062	1,165	....	3,309	2,351
6	....	....	....	....	....	....	....	1,119	....	2,069	3,517	....
7	....	....	....	....	....	....	698	1,115	....	2,038	3,538	....
8	....	....	....	....	....	....	699	1,114	1,186	2,053	....	2,321
9	....	....	....	....	....	....	702	....	1,189	2,140	....	2,321
10	....	....	....	....	....	....	706	....	1,107	2,206	3,522	2,337
11	....	....	....	....	....	....	718	1,185	1,137	....	3,726	2,342
12	....	....	....	....	....	....	....	1,193	1,136	....	3,726	2,345
13	....	....	....	....	....	....	....	1,396	....	2,210	3,749	....
14	....	....	....	....	....	....	716	1,496	....	2,708	3,669	....
15	....	....	....	....	....	....	814	1,563	1,476	2,710	....	2,350
16	....	....	....	....	....	....	813	....	1,137	2,870	....	2,351
17	....	Closed	....	....	....	....	829	....	1,143	2,886	3,671	2,351
18	....	....	....	....	....	78	872	1,583	1,190	....	3,684	2,439
19	....	....	....	....	....	189	....	1,618	1,212	....	3,684	2,433
20	....	....	....	....	....	243	....	1,619	....	2,944	3,748	....
21	....	....	....	....	....	....	872	1,614	....	2,946	3,829	....
22	....	....	....	....	....	....	877	1,619	1,215	3,030	....	2,434
23	....	....	....	....	....	293	898	....	1,215	3,019	....	2,444
24	....	....	....	....	....	299	942	....	1,295	2,959	3,847	2,445
25	....	....	....	....	....	317	938	1,623	1,365	....	3,857	Closed
26	....	....	....	....	Closed	592	....	2,013	1,388	....	3,938	2,457
27	....	....	....	....	....	595	....	2,023	....	2,979	Closed	....
28	....	....	Closed	....	....	....	929	2,057	....	3,132	3,964	....
29	....	....	....	....	....	....	930	2,057	1,666	3,129	....	2,464
30	....	....	....	....	....	606	934	....	2,006	3,183	....	2,552
31	....	....	....	....	....	....	932	....	....	3,112	....	2,555
Average	....	....	....	....	....	357	807	1,480	1,421	2,609	3,661	2,719

CANADIAN DOLLAR OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	3	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	263
4	....	....	....	....	....	....	Closed	....	....	....	....	2
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	583	....	....	1,178
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	3
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	1	....	....	71	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	1	....
29	....	....	....	....	....	....	....	3	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	4	586	....	72	1,446

CANADIAN DOLLAR OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	2	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	56
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	2	....	....	56

CANADIAN DOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
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4	....	....	....	....	....	....	Closed	....	....	....	....	....
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26	....	....	....	....	Closed	....	....	....	....	....	....	....
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MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
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26	....	....	....	....	Closed	....	....	....	....	....	....	....
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Total	....	....	....	....	....	....	....	....	....	....	....	3

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
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CANADIAN DOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
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26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
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SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
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SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
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26	....	....	....	....	Closed	....	....	1	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
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Total	....	....	....	....	....	....	....	4	586	....	....	....

CANADIAN DOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
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4	....	....	....	....	....	....	Closed	....	....	....	....	2
5	....	....	....	....	....	....	....	....	....	....	....	....
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26	....	....	....	....	Closed	....	....	....	....	....	71	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	1	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	72	1,443

CANADIAN DOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
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26	....	....	....	....	Closed	....	....	....	....	....	....	....
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Total	....	....	....	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
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17	....	Closed	....	....	....	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
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CANADIAN DOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
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23	....	....	....	....	....	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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CANADIAN DOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	56

DEUTSCHEMARK FUTURES PRICES
MARCH 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	.4114@.4112	.4153	.4095	.4153@.4152	.4152 (2.4084)	28094	51294
3	.4090@.4091	.4097	.4075	.4083@.4085	.4084 (2.4485)	29797	48046
6	.4071@.4073	.4120	.4070	.4112@.4113	.4112 (2.4319)	28138	48519
7	.4138@.4139	.4147	.4115	.4125@.4123	.4124 (2.4248)	30183	49280
8	.4119@.4120	.4121	.4078	.4082@.4083	.4083 (2.4491)	32351	46932
9	.4088@.4089	.4153	.4066	.4132@.4134	.4133 (2.4195)	48295	46729
10	.4097@.4095	.4118	.4071	.4080@.4077	.4079 (2.4515)	32822	44099
13	.4062@.4060	.4093	.4043	.4081@.4084	.4082 (2.4497)	43247	44018
14	.4062@.4063	.4088	.4055	.4069@.4068	.4069 (2.4576)	27131	45521
15	.4074@.4075	.4101	.4074	.4090@.4088	.4089 (2.4455)	25153	46198
16	.4099@.4098	.4099	.4073	.4078@.4077	.4078 (2.4521)	20298	43111
17	.4079@.4077	.4091	.4072	.4081@.4079	.4080 (2.4509)	10792	43787
20	.4063@.4065	.4111	.4062	.4106@.4103	.4104 (2.4366)	17802	46625
21	.4091@.4090	.4107	.4085	.4089@.4090	.4090 (2.4449)	26539	48286
22	.4078@.4076	.4129	.4075	.4095@.4098	.4096 (2.4414)	40714	46929
23	.4105@.4107	.4112	.4094	.4106@.4104	.4105 (2.4360)	18249	48401
24	.4150@.4153	.4175	.4141	.4172@.4175	.4173 (2.3963)	33763	50858
27	.4181@.4183	.4193	.4170	.4190@.4186	.4188 (2.3877)	25621	52588
28	.4188@.4186	.4200	.4182	.4197@.4195	.4196 (2.3832)	19644	53141
29	.4206@.4205	.4214	.4195	.4204@.4201	.4202 (2.3798)	26370	51542
30	.4203@.4202	.4238	.4200	.4230@.4232	.4231 (2.3635)	28798	52956
31	.4203@.4202	.4212	.4195	.4203@.4205	.4204 (2.3786)	25581	50570

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.4201@.4202	.4202	.4173	.4182@.4186	.4184 (2.3900)	25922	54508
4	.4152@.4153	.4171	.4143	.4162@.4159	.4161 (2.4032)	31769	53647
5	.4170@.4169	.4211	.4169	.4201@.4200	.4200 (2.3809)	26631	54186
6	.4205@.4207	.4217	.4176	.4180@.4182	.4181 (2.3917)	23027	53003
7	.4182@.4183	.4183	.4135	.4172@.4174	.4173 (2.3963)	22142	52030
10	.4203@.4204	.4221	.4197	.4219@.4217	.4218 (2.3707)	27982	55884
11	.4224@.4222	.4229	.4217	.4222@.4224	.4223 (2.3679)	23151	56126
12	.4251@.4249	.4251	.4230	.4238@.4239	.4238 (2.3596)	25751	55885
13	.4230@.4232	.4275	.4227	.4270@.4268	.4269 (2.3424)	32518	55501
14	.4255@.4254	.4281	.4254	.4277@.4276	.4276 (2.3386)	20058	53502
17	Exchange Closed; President's Day						
18	.4262@.4263	.4319	.4261	.4307@.4309	.4308 (2.3212)	27654	54536
19	.4336@.4335	.4400	.4295	.4330@.4327	.4328 (2.3105)	49281	49623
20	.4349@.4351	.4380	.4329	.4352@.4350	.4351 (2.2983)	30407	49424
21	.4320@.4323	.4358	.4320	.4354@.4353	.4353 (2.2972)	24341	49681
24	.4387@.4384	.4421	.4368	.4417@.4418	.4417 (2.2639)	38127	51195
25	.4445@.4443	.4481	.4432	.4466@.4465	.4465 (2.2396)	47069	53373
26	.4465@.4464	.4502	.4453	.4467@.4469	.4468 (2.2381)	38077	53300
27	.4540@.4537	.4546	.4450	.4507@.4509	.4508 (2.2182)	34147	53910
28	.4511@.4509	.4535	.4479	.4488@.4486	.4487 (2.2286)	22768	53517

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.4505@.4503	.4532	.4494	.4529@.4528	.4528 (2.2084)	24604	53488
4	.4536@.4534	.4560	.4529	.4556@.4554	.4555 (2.1953)	40690	53181
5	.4500@.4503	.4503	.4390	.4412@.4408	.4410 (2.2675)	46614	48593
6	.4463@.4459	.4485	.4436	.4469@.4470	.4469 (2.2376)	44790	40879
7	.4459@.4455	.4500	.4455	.4477@.4475	.4476 (2.2341)	29190	38547
10	.4404@.4406	.4420	.4374	.4401@.4397	.4399 (2.2732)	14778	33366
11	.4398@.4397	.4434	.4395	.4406@.4405	.4405 (2.2701)	9037	26511
12	.4410@.4408	.4412	.4372	.4397@.4394	.4397 (2.2742)	7632	23155
13	.4370	.4378	.4341	.4353A@.4351	.4353 (2.2972)	5394	20406
14	.4421@.4422	.4440	.4405	.4424@.4428	.4426 (2.2593)	5209	18469
17	.4452@.4450	.4464	.4445	.4448@.4449	.4448 (2.2482)	1558	18184
18	....	....	....	....	....	45	...
19	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	.4148	.4188	.4131A	.4185@.4188	.4185 (2.3894)	545	2216
3	.4125@.4126	.4129	.4110	.4115	.4117 (2.4289)	215	2220
6	.4102@.4103	.4152	.4102	.4146A@.4145	.4145 (2.4125)	331	2278
7	.4170	.4179	.4152A	.4159	.4157 (2.4055)	309	2379
8	.4152	.4155	.4114A	.4118	.4117 (2.4289)	418	2466
9	.4120	.4190	.4103	.4173	.4170 (2.3980)	555	2574
10	.4131	.4152	.4110A	.4116A@.4115	.4116 (2.4295)	651	2944
13	.4101@.4100	.4128	.4082	.4119	.4119 (2.4277)	1048	3774
14	.4101	.4122B	.4094	.4106@.4103	.4105 (2.4360)	331	3722
15	.4108	.4136	.4108	.4122	.4124 (2.4248)	268	3700
16	.4134	.4134	.4110	.4114@.4113A	.4113 (2.4313)	535	3994
17	.4115	.4127	.4110	.4117	.4116 (2.4295)	569	4191
20	.4102@.4103	.4144	.4099	.4139B	.4140 (2.4154)	234	4296
21	.4128	.4140B	.4122	.4127	.4126 (2.4236)	322	4314
22	.4115	.4165	.4114A	.4131	.4132 (2.4201)	380	4374
23	.4144	.4146	.4129	.4142B@.4143	.4141 (2.4148)	340	4456
24	.4188@.4190	.4210	.4177	.4209@.4210	.4209 (2.3758)	599	4606
27	.4221	.4227	.4208	.4225A@.4223	.4224 (2.3674)	548	4609

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
28	.4221	.4233	.4219	.4233	.4232 (2.3629)	1007	5071
29	.4243	.4249	.4230	.4237	.4238 (2.3596)	653	5190
30	.4237@.4238	.4270	.4237	.4267	.4268 (2.3430)	625	5331
31	.4240@.4241	.4247B	.4234	.4242	.4241 (2.3579)	959	5611

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.4240	.4240	.4209	.4218@.4220	.4220 (2.3696)	546	5766
4	.4186@.4187	.4205	.4180	.4196	.4197 (2.3826)	1036	6223
5	.4207@.4206	.4248	.4205	.4239	.4237 (2.3601)	1050	6519
6	.4245@.4244	.4254	.4211	.4219	.4218 (2.3707)	867	6831
7	.4222	.4222	.4188	.4212A	.4211 (2.3747)	596	6952
10	.4242@.4243	.4260	.4236	.4259@.4258	.4256 (2.3496)	777	7345
11	.4262@.4263	.4268	.4256	.4262	.4261 (2.3468)	1105	7585
12	.4286@.4288	.4288	.4269	.4276@.4278	.4276 (2.3386)	818	7862
13	.4272@.4269	.4315	.4268A	.4310	.4308 (2.3212)	1825	8423
14	.4292@.4295	.4319	.4292	.4313@.4316	.4314 (2.3180)	1588	9255
17	Exchange Closed; President's Day						
18	.4302	.4355	.4299	.4345@.4347	.4346 (2.3009)	2082	9957
19	.4375@.4376	.4438	.4330	.4366B@.4369	.4366 (2.2904)	3009	10156
20	.4389@.4390	.4412	.4366	.4387@.4388	.4389 (2.2784)	2301	10473
21	.4361@.4358	.4395	.4357	.4387@.4389	.4389 (2.2784)	1862	10377
24	.4421@.4423	.4460	.4407	.4456@.4457	.4455 (2.2446)	5022	12132
25	.4484@.4482	.4520	.4474	.4505@.4506	.4503 (2.2207)	4913	13710
26	.4506@.4503	.4543	.4490	.4508@.4505	.4506 (2.2192)	4058	14736
27	.4580@.4576	.4585	.4470	.4543B@.4549	.4547 (2.1992)	4318	15419
28	.4550@.4551	.4574	.4518	.4528@.4526	.4526 (2.2094)	3467	16128

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.4541@.4540	.4572	.4534	.4569@.4567	.4567 (2.1896)	3948	17463
4	.4574@.4576	.4599	.4566	.4594@.4596	.4595 (2.1762)	5749	18979
5	.4532@.4537	.4542	.4420	.4451@.4446	.4449 (2.2476)	14778	21750
6	.4502@.4504	.4522	.4473	.4510@.4507	.4508 (2.2182)	14539	27844
7	.4497@.4494	.4535	.4491	.4513@.4515	.4513 (2.2158)	7869	30995
10	.4440@.4442	.4454	.4407	.4436@.4432	.4434 (2.2552)	28942	35984
11	.4432@.4434	.4472	.4429	.4440@.4441	.4440 (2.2522)	27053	40290
12	.4445@.4443	.4447	.4406	.4433@.4430	.4432 (2.2563)	30928	44677
13	.4406@.4409	.4416	.4376	.4389@.4386	.4388 (2.2789)	30812	45529
14	.4459@.4465	.4478	.4440	.4460@.4462	.4461 (2.2416)	27328	48550
17	.4486@.4485	.4499	.4463	.4465@.4467	.4466 (2.2391)	26075	51068
18	.4482@.4483	.4494	.4466	.4485@.4483	.4484 (2.2301)	22574	52396
19	.4453@.4454	.4470	.4446	.4455@.4452	.4454 (2.2451)	20344	52380
20	.4469@.4470	.4479	.4460	.4471@.4473	.4472 (2.2361)	13643	54232
21	.4474@.4476	.4496	.4474	.4493@.4490	.4491 (2.2266)	16221	57133
24	.4393@.4391	.4412	.4368	.4368@.4373	.4371 (2.2878)	36633	54319
25	.4343@.4345	.4346	.4286	.4293@.4292	.4293 (2.3293)	46733	50452
26	.4288@.4286	.4327	.4283	.4302@.4300	.4301 (2.3250)	25439	49717
27	.4337@.4338	.4343	.4305	.4316@.4318	.4317 (2.3164)	16586	51643
28	Exchange Closed; Good Friday						
31	.4281@.4279	.4307	.4245	.4294@.4291	.4293 (2.3293)	17287	51318

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4305@.4303	.4318	.4270	.4284@.4282	.4283 (2.3348)	25326	53011
2	.4255@.4253	.4258	.4227	.4239@.4242	.4241 (2.3579)	29743	51883
3	.4225@.4226	.4235	.4200	.4216@.4214	.4215 (2.3724)	26595	52653
4	.4221@.4220	.4237	.4188	.4201@.4204	.4203 (2.3792)	20823	53201
7	.4177@.4176	.4211	.4174	.4206@.4210	.4208 (2.3764)	23168	55784
8	.4294@.4290	.4313	.4282	.4307@.4310	.4308 (2.3212)	27502	54279
9	.4318@.4317	.4331	.4283	.4293@.4297	.4295 (2.3282)	26810	55422
10	.4308@.4307	.4377	.4299	.4370@.4368	.4369 (2.2888)	29897	56916
11	.4368@.4369	.4378	.4335	.4343@.4346	.4345 (2.3014)	22130	55184
14	.4334@.4336	.4354	.4331	.4351@.4349	.4350 (2.2988)	18134	54442
15	.4321@.4319	.4368	.4319	.4350@.4354	.4352 (2.2977)	25990	56060
16	.4440@.4444	.4469	.4425	.4466@.4468	.4467 (2.2386)	32618	56351
17	.4503@.4500	.4535	.4465	.4495@.4499	.4497 (2.2237)	41031	56903
18	.4528@.4530	.4560	.4502	.4554@.4552	.4553 (2.1963)	29476	54851
21	.4529@.4527	.4580	.4526	.4571@.4567	.4569 (2.1886)	30877	58719
22	.4585@.4582	.4617	.4543	.4593@.4596	.4594 (2.1767)	33567	57130
23	.4587@.4590	.4597	.4562	.4585@.4590	.4588 (2.1795)	28201	54568
24	.4575@.4576	.4576	.4544	.4572@.4569	.4571 (2.1877)	21004	54140
25	.4559@.4561	.4644	.4554	.4644@.4641	.4642 (2.1542)	31399	55187
28	.4620@.4618	.4648	.4616	.4633@.4634	.4634 (2.1579)	23618	56559
29	.4613@.4616	.4630	.4602	.4610@.4608	.4609 (2.1696)	19981	56307
30	.4583@.4580	.4641	.4568	.4582@.4568	.4575 (2.1857)	26857	55896

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4562@.4565	.4565	.4500	.4503@.4506	.4505 (2.2197)	28902	51949
2	.4535@.4536	.4558	.4515	.4542@.4545	.4543 (2.2011)	21671	51855
5	.4595@.4597	.4613	.4572	.4596@.4594	.4595 (2.1762)	26457	54002
6	.4495@.4498	.4565	.4492	.4557@.4561	.4559 (2.1934)	33108	55857
7	.4545@.4547	.4598	.4538	.4588@.4592	.4590 (2.1786)	25621	56592
8	.4607@.4605	.4630	.4566	.4589@.4583	.4586 (2.1805)	27265	55798
9	.4600@.4599	.4615	.4576	.4584@.4581	.4583 (2.1819)	20901	55123

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
12	.4612@.4613	.4621	.4598	.4616@.4620	.4618 (2.1654)	23560	54436
13	.4601@.4602	.4614	.4537	.4571@.4568	.4570 (2.1881)	26662	52601
14	.4569@.4567	.4593	.4564	.4582@.4581	.4581 (2.1829)	20161	53464
15	.4574@.4575	.4581	.4557	.4572@.4569	.4571 (2.1877)	18112	52792
16	.4525@.4523	.4544	.4511	.4515@.4518	.4517 (2.2138)	21276	51216
19	.4503@.4500	.4547	.4490	.4545@.4542	.4543 (2.2011)	23037	50229
20	.4512@.4514	.4514	.4448	.4460@.4462	.4461 (2.2416)	32796	49907
21	.4458@.4455	.4477	.4418	.4428@.4425	.4427 (2.2588)	31411	50819
22	.4423@.4424	.4434	.4386	.4395@.4393	.4394 (2.2758)	24928	50222
23	.4387@.4385	.4412	.4375	.4382@.4380	.4381 (2.2825)	18744	49289
26	Exchange Closed; Memorial Day						
27	.4370@.4372	.4422	.4365	.4408@.4406	.4407 (2.2691)	24118	49506
28	.4402@.4404	.4419	.4369	.4380@.4381	.4381 (2.2825)	25981	49293
29	.4376@.4377	.4377	.4334	.4339@.4338	.4339 (2.3046)	25600	48487
30	.4329@.4327	.4338	.4294	.4306@.4311	.4309 (2.3207)	24412	50019

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.4294@.4293	.4325	.4286	.4316@.4312	.4314 (2.3180)	23757	50512
3	.4397@.4400	.4413	.4377	.4394@.4392	.4393 (2.2763)	26997	49678
4	.4409@.4407	.4415	.4384	.4411@.4409	.4410 (2.2675)	22299	48564
5	.4428@.4432	.4477	.4428	.4468@.4466	.4467 (2.2386)	31598	46630
6	.4474@.4477	.4507	.4474	.4499@.4501	.4500 (2.2222)	25481	43131
9	.4466@.4464	.4489	.4456	.4460@.4462	.4461 (2.2416)	12259	34445
10	.4487@.4486	.4524	.4486	.4514@.4510	.4512 (2.2163)	9049	30120
11	.4517@.4519	.4533	.4509	.4516@.4518	.4517 (2.2138)	7523	25784
12	.4518@.4516	.4540	.4514	.4533@.4535	.4533 (2.2060)	4918	22791
13	.4502@.4503	.4532	.4500	.4526@.4524	.4526 (2.2094)	4716	21572
16	.4548@.4550	.4558	.4542A	.4542A	.4542 (2.2016)	1493	20697
17	....	....	....	....	....	26	....
18	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	.4179	.4215B	.4175A	.4200	.4218 (2.3707)	59	142
3	.4158	.4158	.4144	.4150	.4150 (2.4096)	37	151
6	.4169	.4182	.4169	.4182	.4178 (2.3934)	10	152
7	.4190	.4202B	.4190	.4190	.4190 (2.3866)	2	154
8	....	....	.4145A	.4190N	.4151 (2.4090)	....	162
9	.4155	.4209	.4140	.4209	.4207 (2.3769)	5	165
10	.4183	.4190B	.4155A	.4180	[illegible] (2.4084)	100	223
13	....	....	....	.4152N	[illegible] (2.4061)	3	215
14	.4143	.4150B	.4142A	.4143	[illegible] (2.4102)	22	219
15	.4154	.4165B	.4154	.4154	.4159 (2.4044)	1	219
16	.4160	.4160	.4150	.4152	.4148 (2.4108)	140	296
17	.4158	.4158	.4158	.4158	.4152 (2.4084)	25	296
20	.4143	.4175B	.4143	.4175B	.4176 (2.3946)	1	297
21	.4170	.4170	.4160	.4160	.4162 (2.4026)	11	305
22	.4179	.4195B	.4172	.4172	.4168 (2.3992)	39	342
23	....	.4172B	....	.4168N	.4177 (2.3940)	...	342
24	.4222	.4246	.4222	.4246	.4245 (2.3557)	69	386
27	.4250	.4259	.4250	.4253	.4260 (2.3474)	26	406
28	.4263	.4263	.4260	.4261	.4268 (2.3430)	41	423
29	.4279	.4279	.4279	.4279	.4274 (2.3397)	2	422
30	[illegible]@.4289	.4305	.4288	.4301@.4305	.4305 (2.3228)	8	421
31	.4280	.4280	.4274	.4280	.4277 (2.3380)	19	429

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.4262	.4262	.4255	.4255	.4256 (2.3496)	21	448
4	.4220	.4235	.4220	.4234	.4233 (2.3623)	74	491
5	.4262	.4280	.4262	.4279	.4274 (2.3397)	41	513
6	.4279	.4286B	.4256	.4256	.4255 (2.3501)	85	574
7	.4240	.4250	.4238A	.4244	.4248 (2.3540)	9	575
10	.4278	.4294	.4275	.4294	.4293 (2.3293)	27	583
11	.4299@.4301	.4301	.4295	.4297	.4298 (2.3266)	73	599
12	.4327	.4327	.4312	.4312	.4313 (2.3185)	15	612
13	.4304	.4348	.4304	.4345	.4345 (2.3014)	39	624
14	.4333	.4352	.4333	.4352	.4351 (2.2983)	42	663
17	Exchange Closed; President's Day						
18	.4336@.4338	.4387B	.4333A	.4365	.4383 (2.2815)	74	658
19	.4410	.4475	.4375	.4405B@.4408	.4403 (2.2711)	123	684
20	.4430	.4432	.4414	.4420	.4426 (2.2593)	35	697
21	.4403	.4426B	.4400A	.4423	.4425 (2.2598)	96	683
24	.4459	.4491	.4445	.4485	.4491 (2.2266)	164	688
25	.4517	.4550	.4514	.4538	.4539 (2.2031)	50	703
26	.4541@.4540	.4570B	.4529	.4544	.4542 (2.2016)	143	699
27	.4610	.4624	.4520	.4578	.4584 (2.1815)	130	736
28	.4587	.4600B	.4558	.4567	.4563 (2.1915)	96	729

DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.4586	.4609	.4575A	.4607	.4604 (2.1720)	126	744
4	.4614@.4615	.4632	.4610	.4624	.4632 (2.1588)	76	767
5	.4573	.4573	.4465	.4475	.4487 (2.2286)	184	755
6	.4533	.4550	.4518	.4540	.4544 (2.2007)	296	888
7	.4525	.4562	.4525	.4550A@.4545	.4548 (2.1987)	200	999
10	.4476	.4476	.4443	.4475	.4467 (2.2386)	149	1019
11	.4463	.4495	.4463	.4478	.4470 (2.2371)	122	1040
12	.4473	.4478	.4440	.4465	.4464 (2.2401)	31	1049
13	.4440	.4440	.4404	.4417@.4415	.4418 (2.2634)	347	1178
14	.4498	.4514	.4474	.4488B@.4493	.4492 (2.2261)	267	1216
17	.4519	.4533	.4496	.4501A@.4496	.4499 (2.2227)	179	1263
18	.4520	.4525	.4502A	.4525	.4516 (2.2143)	82	1280
19	.4496	.4496	.4477	.4485	.4486 (2.2291)	64	1281
20	.4502	.4507B	.4495	.4498	.4504 (2.2202)	23	1270
21	.4504	.4528	.4504	.4523	.4523 (2.2109)	165	1380
24	.4427@.4425	.4440	.4400	.4403@.4400	.4401 (2.2722)	241	1418
25	.4375@.4374	.4375	.4315	.4324@.4320	.4323 (2.3132)	443	1508
26	.4315@.4316	.4355	.4313	.4330A@.4328	.4331 (2.3089)	220	1481
27	.4370@.4371	.4371	.4335	.4347A	.4346 (2.3009)	149	1498
28	Exchange Closed; Good Friday						
31	.4304	.4333	.4270	.4323@.4321	.4321 (2.3142)	364	1565

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4329@.4330	.4341	.4297	.4308	.4309 (2.3207)	248	1609
2	.4277	.4283	.4257A	.4262@.4263B	.4266 (2.3441)	538	1787
3	.4254	.4258B	.4227	.4242@.4241	.4240 (2.3584)	345	1922
4	.4250@.4249	.4261	.4215A	.4224	.4228 (2.3651)	611	1926
7	.4198@.4199	.4238	.4198	.4228@.4233B	.4232 (2.3629)	245	1910
8	.4314@.4319	.4337	.4307	.4337@.4335	.4334 (2.3073)	468	1846
9	.4345@.4344	.4354	.4308	.4319	.4321 (2.3142)	422	1839
10	.4336@.4335	.4405	.4327A	.4398@.4397A	.4396 (2.2747)	312	1845
11	.4399	.4402B	.4363A	.4368	.4372 (2.2872)	542	1893
14	.4360	.4378	.4358	.4376@.4375	.4375 (2.2857)	196	1923
15	.4342@.4343	.4391	.4342	.4380	.4377 (2.2846)	300	1934
16	.4465@.4468	.4493	.4452A	.4488B@.4490	.4491 (2.2266)	390	1989
17	.4525@.4524	.4559	.4480	.4520@.4519	.4519 (2.2128)	686	2047
18	.4555@.4554	.4583	.4530	.4575@.4572	.4575 (2.1857)	456	2015
21	.4555	.4602	.4555	.4596@.4593	.4592 (2.1777)	686	2105
22	.4610@.4609	.4639	.4568	.4620@.4621	.4619 (2.1649)	237	2124
23	.4612	.4620	.4590	.4611	.4614 (2.1673)	587	2300
24	.4599@.4598	.4600	.4573A	.4600	.4597 (2.1753)	604	2465
25	.4585@.4586	.4674	.4581A	.4672@.4674	.4669 (2.1417)	310	2483
28	.4649	.4675	.4645A	.4660B@.4663	.4661 (2.1454)	402	2551
29	.4641@.4640	.4653B	.4632	.4637@.4634A	.4635 (2.1574)	141	2583
30	.4609	.4668	.4600	.4605@.4600	.4601 (2.1734)	281	2691

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4589@.4590	.4590	.4528	.4533@.4532	.4531 (2.2070)	344	2675
2	.4560@.4561	.4583	.4543A	.4569@.4570	.4569 (2.1886)	306	2735
5	.4622@.4624	.4637B	.4599	.4622@.4621	.4621 (2.1640)	280	2755
6	.4520@.4522	.4588B	.4515	.4582@.4581	.4584 (2.1815)	619	2793
7	.4572	.4622	.4565	.4618@.4619	.4615 (2.1668)	407	2890
8	.4630@.4631	.4658	.4587	.4611	.4611 (2.1687)	372	2973
9	.4627@.4628	.4640	.4604	.4608	.4608 (2.1701)	370	3010
12	.4640@.4638	.4646	.4623	.4643	.4644 (2.1533)	674	3175
13	.4630@.4629	.4643	.4560	.4594@.4596	.4596 (2.1758)	765	3399
14	.4593@.4592	.4615	.4589	.4608	.4607 (2.1706)	412	3516
15	.4602	.4608	.4581	.4596	.4597 (2.1753)	412	3681
16	.4555@.4554	.4568	.4535	.4541@.4543	.4543 (2.2011)	649	3861
19	.4526@.4528	.4574	.4513	.4568@.4570	.4569 (2.1886)	954	4005
20	.4540	.4540	.4473	.4484	.4486 (2.2291)	1720	3905
21	.4480@.4483	.4503	.4443	.4450@.4449	.4452 (2.2461)	2715	4703
22	.4447@.4448	.4459	.4411	.4417@.4419B	.4419 (2.2629)	1765	5215
23	.4410@.4411	.4438	.4402	.4407@.4406	.4407 (2.2691)	999	5462
26	Exchange Closed; Memorial Day						
27	.4399@.4398	.4448	.4389	.4431@.4432	.4433 (2.2558)	2765	6076
28	.4430@.4429	.4445	.4396	.4407@.4406	.4407 (2.2691)	2054	6542
29	.4404@.4402	.4404	.4360	.4365@.4363	.4365 (2.2909)	3221	7192
30	.4351@.4350	.4356	.4320	.4331@.4336	.4334 (2.3073)	2573	8110

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.4319@.4318	.4353	.4312	.4341@.4338	.4340 (2.3041)	3157	8475
3	.4422@.4425	.4441	.4404	.4422@.4421	.4420 (2.2624)	4782	9625
4	.4437@.4435	.4444	.4412	.4439@.4441	.4438 (2.2532)	4331	10001
5	.4459@.4461	.4506	.4459	.4500@.4498A	.4496 (2.2241)	7257	10757
6	.4506@.4504	.4535	.4504	.4531@.4527	.4529 (2.2079)	6076	11158
9	.4492@.4490	.4516	.4483	.4487@.4490	.4489 (2.2276)	15742	14517
10	.4516@.4517	.4552	.4515	.4542@.4540	.4541 (2.2021)	25645	17675
11	.4550@.4546	.4564	.4538	.4546@.4547	.4546 (2.1997)	21539	21866
12	.4546@.4547	.4570	.4544	.4562@.4563	.4562 (2.1920)	18288	24115
13	.4533@.4531	.4563	.4527	.4557@.4552	.4555 (2.1953)	16895	26785
16	.4580@.4579	.4588	.4544	.4546@.4544	.4545 (2.2002)	20346	27585
17	.4526@.4525	.4543	.4489	.4503@.4500	.4502 (2.2212)	26767	27274

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
18	.4520@.4519	.4538	.4475	.4511@.4514	.4512 (2.2163)	29528	26467
19	.4511@.4510	.4516	.4495	.4503@.4505	.4504 (2.2202)	14633	26756
20	.4487@.4485	.4487	.4452	.4454@.4452	.4453 (2.2456)	16608	25642
23	.4428@.4430	.4549	.4427	.4529@.4535	.4532 (2.2065)	28880	27627
24	.4511@.4510	.4537	.4508	.4520@.4518	.4519 (2.2128)	27260	28818
25	.4533@.4532	.4560	.4511	.4517@.4515	.4516 (2.2143)	24688	28750
26	.4531@.4533	.4535	.4518	.4529@.4531	.4530 (2.2075)	10937	28422
27	.4534@.4535	.4572	.4530	.4570@.4572	.4571 (2.1877)	25295	33512
30	.4579@.4577	.4586	.4565	.4583@.4585	.4584 (2.1815)	20821	37736
				IN JULY			
1	.4603@.4601	.4629	.4594	.4598@.4600	.4599 (2.1743)	25346	40358
2	.4600@.4601	.4613	.4588	.4606@.4608	.4607 (2.1706)	17024	42308
3	.4634@.4635	.4640	.4611	.462[illegible]@.4623	.4623 (2.1630)	13644	43390
4	Exchange Closed: Independence Day						
7	.4631@.4632	.4636	.4580	.4584@.4582	.4583 (2.1819)	26379	43034
8	.4633@.4635	.4645	.4595	.4604@.4607	.4605 (2.1715)	32658	43335
9	.4591@.4593	.4622	.4587	.4618@.4620	.4619 (2.1649)	27049	44294
10	.4618@.4619	.4628	.4605	.4617@.4616	.4617 (2.1659)	16317	43330
11	.4596@.4598	.4611	.4562	.4567@.4568	.4568 (2.1891)	29038	42469
14	.4587@.4585	.4632	.4577	.4632@.4630	.4631 (2.1593)	27888	46277
15	.4651@.4654	.4673	.4626	.4665@.4667	.4666 (2.1431)	29374	49155
16	.4665@.4663	.4685	.4648	.4678@.4676	.4677 (2.1381)	30199	49210
17	.4670@.4672	.4683	.4648	.4661@.4663	.4662 (2.1450)	23319	49937
18	.4660@.4659	.4715	.4655	.4707@.4704	.4705 (2.1253)	21727	50059
21	.4713@.4710	.4735	.4700	.4729@.4730	.4729 (2.1146)	19945	49867
22	.4718@.4720	.4729	.4682	.4711@.4714	.4713 (2.1217)	26081	48697
23	.4717@.4716	.4727	.4660	.4718@.4716	.4717 (2.1199)	27793	47489
24	.4700@.4701	.4704	.4684	.4692@.4690	.4691 (2.1317)	15658	46855
25	.4655@.4650	.4680	.4650	.4666@.4662	.4664 (2.1440)	19462	44561
28	.4689@.4687	.4761	.4683	.4749@.4751	.4750 (2.1052)	32389	46724
29	.4738	.4763	.4716	.4735@.4737	.4736 (2.1114)	24298	47363
30	.4729@.4727	.4759	.4725	.4745@.4746	.4745 (2.1074)	17943	47403
31	.4793@.4790	.4796	.4776	.4791@.4792	.4791 (2.0872)	20244	47415
				IN AUGUST			
1	.4820@.4818	.4820	.4787	.4808@.4811	.4809 (2.0794)	18651	47453
4	.4824@.4826	.4835	.4803	.4815@.4816	.4815 (2.0768)	17922	48037
5	.4766@.4768	.4809	.4766	.4790@.4793	.4792 (2.0868)	27282	45545
6	.4814@.4816	.4838	.4800	.4823@.4824	.4823 (2.0733)	20589	46878
7	.4847@.4845	.4854	.4835	.4841@.4843	.4842 (2.0652)	20002	47991
8	.4835@.4834	.4853	.4828	.4843@.4844	.4843 (2.0648)	13175	47996
11	.4874@.4876	.4876	.4853	.4864@.4866	.4865 (2.0554)	17604	48046
12	.4833@.4835	.4840	.4812	.4823@.4825	.4824 (2.0729)	28507	48056
13	.4843@.4845	.4848	.4830	.4843@.4842	.4842 (2.0652)	21411	48574
14	.4857@.4859	.4867	.4849	.4863@.4864	.4863 (2.0563)	11924	48190
15	.4860@.4861	.4864	.4851	.4858@.4857	.4858 (2.0584)	8372	48344
18	.4859@.4857	.4859	.4829	.4836@.4838	.4837 (2.0673)	16306	48226
19	.4837@.4838	.4880	.4836	.4873@.4875	.4874 (2.0517)	21953	49209
20	.4881@.4882	.4898	.4878	.4886@.4887	.4886 (2.0466)	15428	49566
21	.4874@.4873	.4911	.4873	.4904@.4907	.4905 (2.0387)	19436	50751
22	.4910@.4908	.4910	.4891	.4903@.4907	.4905 (2.0387)	14817	50045
25	.4903@.4902	.4904	.4897	.4903@.4902	.4903 (2.0395)	6697	49675
26	.4891@.4890	.4892	.4861	.4861@.4863	.4862 (2.0567)	20834	46758
27	.4868@.4867	.4906	.4864	.4895@.4898	.4896 (2.0424)	27072	45323
28	.4889@.4890	.4904	.4860	.4871@.4869	.4870 (2.0533)	27316	45529
29	.4877@.4879	.4936	.4877	.4932@.4931	.4931 (2.0279)	25124	44570
				IN SEPTEMBER			
1	Exchange Closed: Labor Day						
2	.4933@.4932	.4939	.4918	.4935@.4936	.4935 (2.0263)	17047	43174
3	.4913@.4912	.4943	.4901	.4933@.4935	.4934 (2.0267)	20351	41272
4	.4938	.4947	.4918	.4921@.4919	.4920 (2.0325)	20030	39443
5	.4924@.4923	.4925	.4863	.4869@.4866	.4868 (2.0542)	33975	40104
8	.4841@.4845	.4851	.4812	.4817@.4819	.4817 (2.0759)	16370	33966
9	.4843@.4845	.4864	.4829	.4837@.4839	.4838 (2.0669)	9779	29783
10	.4855	.4864	.4835	.4843@.4846	.4845 (2.0639)	7685	26358
11	.4829@.4830	.4830	.4774	.4786@.4788	.4787 (2.0889)	4081	24290
12	.4806@.4808	.4862	.4795	.4857@.4860	.4858 (2.0584)	4378	21191
15	.4883@.4882	.4889	.4874	.4885@.4883A	.4884 (2.0475)	1761	19649
16	....	....	....	....	....	106	....
17	....	....	....	....	....	1	....

DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	....	.4240B	....	.4227N	.4257 (2.3490)	....	2
3	.4197	.4200	.4197	.4200	.4189 (2.3872)	5	7
6	....	....	....	.4189N	.4217 (2.3713)	....	7
7	.4226@.4223	.4226	.4223	.4223	.4225 (2.3668)	4	8
8	.4218	.4218	.4218	.4218	.4188 (2.3877)	3	8
9	.4254	.4254	.4254	.4254	.4248 (2.3540)	1	7

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
10	.4214	.4214	.4214	.4214	.4192 (2.3854)	1	8
13	....	....	....	.4192N	.4195 (2.3837)	....	8
14	.4181	.4181	.4181	.4181	.4179 (2.3929)	1	8
15	....	....	....	.4179N	.4196 (2.3832)	....	8
16	.4205	.4205	.4185	.4185	.4186 (2.3889)	8	9
17	....	....	....	.4186N	.4188 (2.3877)	....	9
20	.4188	.4188	.4188	.4188	.4212 (2.3741)	2	11
21	.4195	.4195	.4195	.4195	.4198 (2.3820)	1	10
22	....	....	....	.4198N	.4204 (2.3786)	....	10
23	....	....	....	.4204N	.4213 (2.3736)	....	10
24	.4265	.4281B	.4265	.4281B	.4283 (2.3348)	3	12
27	.4299	.4299	.4299	.4299	.4298 (2.3266)	3	14
28	.4302	.4302	.4302	.4302	.4306 (2.3223)	1	14
29	....	....	....	.4306N	.4312 (2.3191)	....	14
30	.4330	.4330	.4330	.4330	.4344 (2.3020)	1	14
31	.4315	.4315	.4315	.4315	.4315 (2.3174)	2	12
				IN FEBRUARY			
3	.4300	.4300	.4298	.4299	.4294 (2.3288)	13	17
4	....	....	....	.4294N	.4270 (2.3419)	....	17
5	....	....	....	.4270N	.4311 (2.3196)	....	17
6	....	....	....	.4311N	.4292 (2.3299)	....	17
7	....	....	.4282A	.4292N	.4288 (2.3320)	....	17
10	....	....	....	.4288N	.4333 (2.3078)	....	17
11	....	....	....	.4333N	.4338 (2.3052)	....	17
12	.4366	.4366	.4366	.4366	.4353 (2.2972)	4	20
13	....	....	....	.4353N	.4384 (2.2810)	....	19
14	....	....	....	.4384N	.4391 (2.2773)	....	19
17	Exchange Closed: President's Day						
18	....	....	....	.4391N	.4423 (2.2609)	....	19
19	.4441	.4441	.4441	.4441	.4443 (2.2507)	1	18
20	.4470	.4470	.4470	.4470	.4466 (2.2391)	10	23
21	.4444	.4460	.4444	.4460	.4462 (2.2411)	2	37
24	....	....	....	.4462N	.4527 (2.2089)	....	37
25	.4575	.4575	.4575	.4575	.4575 (2.1857)	13	34
26	.4578	.4603	.4578	.4603	.4579 (2.1838)	4	37
27	.4650	.4652	.4615	.4629	.4623 (2.1630)	20	42
28	.4606	.4606	.4606	.4606	.4602 (2.1729)	7	37
				IN MARCH			
3	.4160	.4610	.4610	.4610	.4643 (2.1537)	2	36
4	.4660	.4660	.4660	.4660	.4670 (2.1413)	4	39
5	.4560	.4560	.4560	.4560	.4525 (2.2099)	2	41
6	.4583	.4583	.4570	.4570	.4575 (2.1857)	3	43
7	.4560	.4612	.4560	.4612	.4581 (2.1829)	2	44
10	.4504	.4508	.4486	.4486	.4501 (2.2217)	12	50
11	.4520	.4520	.4513	.4513	.4503 (2.2207)	10	50
12	.4482	.4482	.4482	.4482	.4496 (2.2241)	6	47
13	....	....	....	.4496N	.4452 (2.2461)	....	47
14	.4520	.4520	.4520	.4520	.4526 (2.2094)	9	56
17	.4555	.4565	.4555	.4565	.4533 (2.2060)	13	59
18	....	....	....	.4533N	.4549 (2.1982)	1	57
19	.4525	.4525	.4512	.4522	.4519 (2.2128)	30	81
20	.4545	.4545	.4530	.4530	.4538 (2.2036)	33	95
21	.4550	.4555B	.4550	.4550	.4557 (2.1944)	5	97
24	.4448	.4470B	.4443	.4443	.4433 (2.2558)	13	94
25	.4411	.4411	.4356	.4368	.4355 (2.2962)	38	96
26	.4347	.4387B	.4347	.4362	.4364 (2.2914)	27	96
27	.4404	.4404	.4379	.4379	.4379 (2.2836)	80	171
28	Exchange Closed: Good Friday						
31	.4326	.4350B	.4325A	.4326	.4352 (2.2977)	1	171
				IN APRIL			
1	.4371	.4371	.4333A	.4371	.4340 (2.3041)	1	167
2	.4293	.4305B	.4293	.4293	.4296 (2.3277)	4	163
3	.4270	.4270	.4264A	.4268	.4270 (2.3419)	7	165
4	.4278	.4278	.4249	.4256	.4258 (2.3485)	8	165
7	.4228	.4255B	.4228	.4250	.4259 (2.3479)	11	164
8	.4351	.4351	.4351	.4351	.4360 (2.2935)	21	164
9	.4346	.4346	.4346	.4346	.4347 (2.3004)	2	166
10	.4361	.4410B	.4361	.4410B	.4423 (2.2609)	8	172
11	.4417	.4420B	.4410A	.4417	.4399 (2.2732)	5	173
14	....	.4400B	.4389A	.4399N	.4400 (2.2727)	....	173
15	.4386	.4417	.4386	.4405A	.4402 (2.2716)	36	191
16	.4500	.4514	.4500	.4510	.4515 (2.2148)	24	190
17	.4552	.4570	.4530	.4530	.4541 (2.2021)	9	186
18	.4568	.4610	.4568	.4610	.4597 (2.1753)	7	187
21	.4580	.4622	.4580	.4622	.4615 (2.1668)	16	186
22	.4640	.4650	.4600A	.4650	.4645 (2.1528)	47	200
23	.4643	.4645	.4624	.4645	.4641 (2.1547)	12	196
24	.4608	.4622	.4607	.4610	.4624 (2.1626)	21	190
25	.4607	.4703	.4607	.4699B@.4703	.4697 (2.1290)	5	194
28	.4677	.4697	.4677	.4686	.4689 (2.1326)	71	226

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
29	.4663	.4679B	.4660	.4660	.4662 (2.1450)	3	228
30	.4636	.4679B	.4632	.4637A@.4632	.4628 (2.1607)	19	230

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4608	.4608	.4580A	.4583	.4558 (2.1939)	13	231
2	.4592	.4610	.4572	.4598	.4596 (2.1758)	11	233
5	.4648	.4664	.4630	.4645B	.4648 (2.1514)	17	231
6	.4548@.4550	.4605B	.4548	.4605B	.4610 (2.1691)	30	238
7	.4600	.4640	.4599	.4634	.4641 (2.1547)	11	243
8	.4662	.4670B	.4640A	.4665	.4637 (2.1565)	22	256
9	.4652	.4657	.4635	.4635	.4635 (2.1574)	19	258
12	.4668	.4668	.4656	.4663	.4672 (2.1404)	4	256
13	.4652	.4668	.4600	.4617	.4624 (2.1626)	13	255
14	.4637	.4643	.4633A	.4640A	.4635 (2.1574)	4	256
15	.4630	.4634	.4625A	.4628	.4625 (2.1621)	6	256
16	.4584	.4590B	.4575A	.4577	.4571 (2.1877)	3	258
19	.4550	.4590	.4548	.4590	.4597 (2.1753)	23	267
20	.4540	.4540	.4507	.4509	.4512 (2.2163)	71	279
21	.4505	.4520	.4475	.4475	.4478 (2.2331)	65	324
22	.4479	.4479	.4439	.4442	.4445 (2.2497)	77	329
23	.4436	.4463	.4432	.4432	.4433 (2.2558)	8	330
26	Exchange Closed: Memorial Day						
27	.4426	.4470B	.4418	.4461	.4459 (2.2426)	27	337
28	.4453	.4471	.4430A	.4440	.4433 (2.2558)	27	335
29	.4430	.4430	.4395A	.4395A	.4391 (2.2773)	27	340
30	.4363	.4367	.4355A	.4355B@.4361	.4361 (2.2930)	31	340

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.4338	.4375	.4338	.4365	.4366 (2.2904)	56	334
3	.4446	.4460	.4440	.4446	.4450 (2.2471)	39	330
4	.4465	.4471	.4449A	.4463	.4468 (2.2381)	23	323
5	.4497	.4530	.4490	.4530	.4527 (2.2089)	245	379
6	.4538	.4560	.4538	.4560	.4558 (2.1939)	80	400
9	.4526	.4540	.4512	.4512@.4518	.4518 (2.2133)	86	416
10	.4546	.4577	.4546	.4567	.4571 (2.1877)	150	464
11	.4579	.4585	.4568	.4578@.4577	.4576 (2.1853)	154	573
12	.4580	.4596B	.4579	.4593	.4591 (2.1781)	103	600
13	.4557	.4590	.4555	.4582B@.4588	.4583 (2.1819)	319	710
16	.4605	.4609	.4570	.4574@.4570	.4572 (2.1872)	172	748
17	.4553	.4568	.4516A	.4524B	.4527 (2.2089)	207	732
18	.4539	.4560B	.4502	.4537A	.4536 (2.2045)	54	738
19	.4533@.4535	.4539	.4522A	.4530	.4529 (2.2079)	71	713
20	.4508@.4509	.4509	.4478	.4480	.4478 (2.2331)	131	729
23	.4456@.4455	.4571B	.4451	.4556@.4553	.4556 (2.1949)	204	766
24	.4536	.4560	.4530	.4542B	.4543 (2.2011)	66	771
25	.4558	.4580	.4538A	.4538B@.4542	.4540 (2.2026)	116	778
26	.4557	.4557	.4546A	.4556@.4557	.4554 (2.1958)	66	809
27	.4555@.4556	.4595	.4555	.4595	.4595 (2.1762)	113	862
30	.4600@.4601	.4611	.4589	.4611	.4608 (2.1701)	178	902

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4624@.4627	.4652	.4618	.4623B@.4625	.4623 (2.1630)	314	973
2	.4624@.4625	.4636	.4612	.4632	.4631 (2.1593)	127	968
3	.4657@.4658	.4662B	.4637A	.4646	.4647 (2.1519)	146	974
4	Exchange Closed: Independence Day						
7	.4657	.4657	.4600	.4602	.4604 (2.1720)	616	989
8	.4657	.4667	.4617	.4628B@.4629	.4628 (2.1607)	278	902
9	.4614@.4616	.4642	.4612A	.4642	.4642 (2.1542)	42	905
10	.4640@.4641	.4650	.4630A	.4640	.4640 (2.1551)	288	1079
11	.4620@.4621	.4634	.4587	.4592	.4591 (2.1781)	223	1107
14	.4610	.4652	.4601A	.4649@.4652	.4654 (2.1486)	414	1216
15	.4675@.4674	.4694	.4648	.4689	.4689 (2.1326)	358	1250
16	.4689@.4688	.4708	.4672	.4700@.4701	.4700 (2.1276)	478	1511
17	.4696@.4695	.4702	.4673	.4684	.4685 (2.1344)	177	1528
18	.4678@.4679	.4738	.4678	.4730@.4728	.4728 (2.1150)	556	1738
21	.4735	.4757	.4725	.4755@.4756	.4752 (2.1043)	565	1931
22	.4744@.4743	.4752	.4707	.4735	.4735 (2.1119)	913	2516
23	.4741@.4740	.4747	.4681	.4742	.4739 (2.1101)	834	2415
24	.4722@.4720	.4724	.4708A	.4719	.4713 (2.1217)	259	2510
25	.4678@.4672	.4700	.4672	.4687@.4688	.4686 (2.1340)	213	2526
28	.4712	.4782B	.4708A	.4773B@.4775	.4773 (2.0951)	377	2603
29	.4763@.4762	.4788	.4742A	.4758B@.4761	.4759 (2.1012)	308	2630
30	.4753@.4752	.4780	.4750	.4769	.4768 (2.0973)	447	2827
31	.4816@.4818	.4819	.4799	.4816	.4813 (2.0777)	543	2997

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4842@.4840	.4842	.4808	.4828@.4831B	.4831 (2.0699)	680	3324
4	.4848@.4846	.4855	.4825	.4838@.4837	.4836 (2.0678)	876	3631
5	.4787@.4785	.4828	.4785	.4812@.4813	.4813 (2.0777)	531	3700
6	.4838@.4837	.4859	.4821	.4846@.4844	.4845 (2.0639)	710	3928
7	.4870@.4868	.4876	.4857	.4864	.4864 (2.0559)	572	4021
8	.4858@.4857	.4874	.4849	.4866@.4864	.4865 (2.0554)	668	4344

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
11	.4899@.4897	.4899	.4877	.4889@.4888A	.4887 (2.0462)	535	4428
12	.4855@.4857	.4862	.4834	.4846@.4845	.4846 (2.0635)	925	4672
13	.4867@.4865	.4869	.4851	.4864	.4863 (2.0563)	617	4751
14	.4875@.4878	.4888	.4871	.4884	.4884 (2.0475)	455	4790
15	.4879@.4878	.4883	.4870	.4877	.4879 (2.0496)	537	5013
18	.4880@.4879	.4880	.4848	.4859@.4856	.4857 (2.0588)	880	5003
19	.4854	.4899	.4854	.4893@.4895	.4893 (2.0437)	793	5186
20	.4903@.4900	.4917	.4898	.4904@.4906	.4905 (2.0387)	1066	5608
21	.4896@.4893	.4930	.4892	.4926	.4924 (2.0308)	2039	6044
22	.4930	.4930	.4909	.4925@.4926	.4925 (2.0304)	1069	6480
25	.4924@.4920	.4924	.4916	.4921@.4923	.4923 (2.0312)	1241	7175
26	.4910@.4909	.4911	.4878	.4880@.4879	.4880 (2.0491)	2291	7830
27	.4883@.4887	.4924	.4882	.4913@.4915	.4914 (2.0350)	3362	8699
28	.4909@.4908	.4922	.4877	.4886@.4888	.4887 (2.0462)	2379	9609
29	.4891@.4895	.4952	.4891	.4950@.4949	.4948 (2.0210)	7227	12681

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	.4951@.4949	.4954	.4933	.4950@.4952	.4951 (2.0197)	5258	15327
3	.4932@.4930	.4961	.4917	.4953@.4951	.4952 (2.0193)	8208	15876
4	.4956@.4955	.4964	.4936	.4936@.4939	.4937 (2.0255)	6892	18546
5	.4941@.4942	.4942	.4870	.4885@.4883	.4885 (2.0470)	9998	20119
8	.4861@.4859	.4871	.4831	.4834@.4838	.4836 (2.0678)	27678	22768
9	.4865@.4862	.4883	.4848	.4857@.4858	.4857 (2.0588)	25477	25874
10	.4875@.4874	.4884	.4852	.4864@.4863	.4863 (2.0563)	19648	27692
11	.4846@.4841	.4846	.4792	.4805@.4807	.4806 (2.0807)	30850	31714
12	.4826@.4825	.4880	.4813	.4876@.4879	.4877 (2.0504)	27672	32712
15	.4897@.4899	.4906	.4888	.4901@.4905	.4903 (2.0395)	18573	32651
16	.4909@.4907	.4918	.4886	.4892@.4894	.4893 (2.0437)	20973	32347
17	.4934@.4940	.4958	.4933	.4955@.4952	.4953 (2.0189)	34566	39858
18	.4990@.4994	.5055	.4990	.5050@.5053	.5051 (1.9798)	43244	45999
19	.5041@.5044	.5059	.5026	.5052@.5050	.5051 (1.9798)	27901	47583
22	.4948@.4946	.4948	.4926	.4935@.4936	.4936 (2.0259)	26482	44442
23	.4907@.4906	.4921	.4883	.4892@.4890	.4891 (2.0445)	32256	41244
24	.4915@.4912	.4919	.4892	.4903@.4901	.4902 (2.0399)	15232	40451
25	.4892@.4891	.4909	.4887	.4908@.4907	.4907 (2.0379)	13629	40294
26	.4910@.4908	.4911	.4888	.4893@.4888	.4891 (2.0445)	10425	40777
29	.4952@.4954	.4980	.4948	.4972@.4974	.4973 (2.0108)	21665	44751
30	.4972@.4975	.4982	.4932	.4955@.4953	.4954 (2.0185)	22825	44057

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4947@.4948	.4971	.4946	.4966@.4965	.4965 (2.0140)	14792	44167
2	.4965@.4962	.5008	.4962	.5003@.5001	.5002 (1.9992)	28270	49447
3	.4997@.4999	.5035	.4997	.5004@.5003	.5003 (1.9988)	23141	50874
6	.5032@.5034	.5044	.5029	.5038@.5040	.5039 (1.9845)	15774	51669
7	.4987@.4986	.5021	.4983	.5014@.5012	.5013 (1.9948)	22223	50992
8	.5010@.5009	.5028	.5009	.5017@.5018	.5017 (1.9932)	13359	51902
9	.5019@.5020	.5020	.4994	.5016@.5015	.5016 (1.9936)	17012	51637
10	.5014@.5016	.5052	.5014	.5047@.5050	.5048 (1.9809)	23369	56915
13	.5064@.5067	.5100	.5060	.5077@.5100	.5088 (1.9654)	9728	58878
14	.5064@.5066	.5083	.5063	.5079@.5077	.5078 (1.9692)	18715	61798
15	.5067@.5066	.5087	.5063	.5080@.5079	.5079 (1.9688)	15271	62914
16	.5082@.5081	.5087	.5066	.5072@.5073	.5073 (1.9712)	15837	61239
17	.5082@.5080	.5090	.5070	.5080@.5078	.5079 (1.9688)	13163	60777
20	.5063@.5062	.5064	.5033	.5046@.5048	.5047 (1.9813)	20631	56914
21	.5030@.5031	.5051	.5024	.5044@.5045	.5045 (1.9821)	20989	54393
22	.5054@.5055	.5060	.5010	.5050@.5052	.5051 (1.9798)	19441	54364
23	.5033@.5031	.5034	.4985	.4998@.4996	.4997 (2.0012)	37688	49400
24	.4950@.4948	.4950	.4914	.4917@.4916	.4917 (2.0337)	36670	43946
27	.4912@.4914	.4916	.4888	.4895@.4894	.4895 (2.0429)	33543	43916
28	.4937@.4935	.4939	.4923	.4928@.4929	.4928 (2.0292)	19734	44496
29	.4940@.4938	.4947	.4930	.4944@.4943	.4943 (2.0230)	11728	44714
30	.4966@.4967	.4967	.4867	.4880@.4882	.4881 (2.0487)	34050	43670
31	.4837@.4835	.4870	.4824	.4852@.4855	.4854 (2.0601)	26371	44464

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.4835@.4832	.4859	.4831	.4851@.4850	.4851 (2.0614)	24413	44873
4	.4871@.4870	.4882	.4863	.4866@.4868	.4867 (2.0546)	16722	44417
5	.4840@.4838	.4870	.4833	.4855@.4857	.4856 (2.0593)	26463	44477
6	.4841@.4842	.4871	.4841	.4856@.4854	.4855 (2.0597)	22662	42658
7	.4846@.4845	.4863	.4821	.4857@.4858	.4857 (2.0588)	19469	42451
10	.4897@.4898	.4904	.4890	.4898@.4899	.4898 (2.0416)	22513	43485
11	.4921@.4925	.4925	.4911	.4918@.4919	.4918 (2.0333)	14525	43046
12	.4948@.4947	.4961	.4939	.4961@.4959	.4960 (2.0161)	26047	43178
13	.4945@.4947	.4987	.4944	.4977@.4976	.4976 (2.0096)	28598	43268
14	.4972@.4968	.5003	.4958	.4998@.4999	.4998 (2.0008)	25593	42543
17	.4978@.4975	.4981	.4963	.4967@.4966	.4967 (2.0132)	20272	42190
18	.4952@.4951	.4977	.4951	.4971@.4970	.4970 (2.0120)	17408	43557
19	.4971@.4969	.4997	.4960	.4990@.4989	.4989 (2.0044)	22247	45205
20	.4991@.4993	.4995	.4966	.4981@.4982	.4982 (2.0072)	15701	44476
21	.4962@.4963	.4970	.4936	.4946@.4949	.4948 (2.0210)	28663	44693
24	.4946@.4947	.4964	.4944	.4963@.4961	.4962 (2.0153)	19139	43519

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
25	.4982@.4983	.5042	.4982	.5035@.5036	.5035 (1.9860)	38204	44553
26	.5036@.5038	.5046	.5013	.5033@.5034	.5034 (1.9864)	26659	43404
27	Exchange Closed; Thanksgiving Day						
28	.5060@.5058	.5075	.5058	.5071@.5073	.5072 (1.9716)	14161	43022

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.5103@.5102	.5111	.5065	.5083@.5082	.5082 (1.9677)	24207	42465
2	.5060@.5062	.5081	.5047	.5059@.5057	.5058 (1.9770)	25596	39470
3	.5054@.5053	.5079	.5051	.5070@.5072	.5071 (1.9719)	16016	38230
4	.5051@.5050	.5080	.4986	.4994@.4991	.4993 (2.0028)	31378	36655
5	.5011@.5010	.5024	.4961	.4971@.4970	.4971 (2.0116)	32394	34911
8	.4982@.4983	.4990	.4961	.4972@.4970	.4970 (2.0120)	11765	35210
9	.4973@.4972	.4973	.4941	.4943@.4947	.4945 (2.0222)	6815	30185
10	.4956@.4955	.4985	.4947A	.4978@.4976	.4978 (2.0088)	4512	28237
11	.4973@.4972	.4973	.4950	.4965@.4966	.4965 (2.0140)	5837	24414
12	.4938@.4936	.4983	.4932	.4978@.4979	.4977 (2.0092)	4053	22175
15	.4964@.4967	.4976	.4963	.4966@.4963	.4965 (2.0140)	2693	20934
16	....	....	....	....	....	5	....
17	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
24	.4685	.4685	.4685	.4685	.4685 (2.1344)	....	....
25	....	....	....	.4685N	.4756 (2.1026)	1	1
28	.4717	.4730	.4717	.4730	.4735 (2.1119)	2	3
29	.4695	.4695	.4695	.4695	.4707 (2.1244)	1	2
30	....	....	....	.4707N	.4675 (2.1390)	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	....	....	.4675N	.4605 (2.1715)	....	2
2	....	....	....	.4605N	.4643 (2.1537)	....	2
5	.4715	.4715	.4715	.4715	.4695 (2.1299)	1	3
6	.4599	.4599	.4599	.4599	.4640 (2.1551)	3	4
7	....	....	....	.4640N	.4671 (2.1408)	2	4
8	.4692	.4692	.4692	.4692	.4667 (2.1427)	1	4
9	....	....	....	.4667N	.4665 (2.1436)	....	4
12	.4700	.4700	.4700	.4700	.4700 (2.1276)	4	8
13	.4695	.4695	.4692	.4692	.4653 (2.1491)	3	10
14	.4663	.4663	.4648	.4648	.4664 (2.1440)	5	13
15	....	....	....	.4664N	.4654 (2.1486)	....	12
16	....	....	....	.4654N	.4600 (2.1739)	....	12
19	....	....	....	.4600N	.4626 (2.1616)	....	12
20	....	....	....	.4626N	.4541 (2.2021)	....	12
21	....	....	....	.4541N	.4507 (2.2187)	....	12
22	.4499	.4499	.4499	.4499	.4474 (2.2351)	1	11
23	.4463	.4463	.4463	.4463	.4462 (2.2411)	11	19
26	Exchange Closed; Memorial Day						
27	....	....	....	.4462N	.4488 (2.2281)	....	17
28	.4465	.4465	.4465	.4465	.4462 (2.2411)	3	17
29	....	....	....	.4462N	.4420 (2.2624)	....	17
30	....	....	....	.4420N	.4390 (2.2779)	....	17

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.4370	.4370	.4370	.4370	.4395 (2.2753)	8	11
3	....	....	....	.4395N	.4480 (2.2321)	....	11
4	....	....	....	.4480N	.4498 (2.2232)	....	11
5	.4520	.4520	.4520	.4520	.4557 (2.1944)	1	12
6	.4585	.4585	.4585	.4585	.4588 (2.1795)	3	12
9	....	....	....	.4588N	.4548 (2.1987)	....	12
10	....	....	....	.4548N	.4602 (2.1729)	....	12
11	....	....	....	.4602N	.4606 (2.1710)	....	12
12	.4605	.4607	.4605	.4607	.4618 (2.1654)	51	50
13	.4592	.4592	.4592	.4592	.4611 (2.1687)	4	50
16	.4632	.4632	.4632	.4632	.4599 (2.1743)	1	42
17	....	....	....	.4599N	.4555 (2.1953)	....	42
18	.4575	.4575	.4535A	.4575	.4563 (2.1915)	1	42
19	....	....	....	.4563N	.4556 (2.1949)	....	42
20	....	....	.4510A	.4556N	.4505 (2.2197)	....	42
23	....	.4580B	....	.4505N	.4582 (2.1824)	....	42
24	.4579@.4578	.4580	.4575A	.4580	.4569 (2.1886)	11	51
25	.4590	.4593B	.4575A	.4589	.4566 (2.1901)	6	55
26	....	....	....	.4566N	.4580 (2.1834)	....	55
27	....	....	....	.4580N	.4621 (2.1640)	....	55
30	.4621	.4634	.4617A	.4634	.4632 (2.1588)	20	60

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4647	.4670	.4647	.4660A	.4647 (2.1519)	5	62
2	.4652	.4660B	.4645A	.4652	.4655 (2.1482)	10	72
3	.4685	.4685	.4665A	.4671	.4671 (2.1408)	3	72
4	Exchange Closed; Independence Day						
7	.4629	.4629	.4626	.4626	.4625 (2.1621)	3	73

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
8	.4671	.4680B	.4645A	.4671	.4651 (2.1500)	1	74
9	....	....	....	.4651N	.4665 (2.1436)	....	74
10	.4668	.4670	.4661	.4661	.4663 (2.1445)	84	96
11	.4618	.4618	.4608	.4608	.4614 (2.1673)	5	94
14	....	.4665B	....	.4614N	.4677 (2.1381)	....	94
15	.4695	.4718	.4680A	.4717	.4712 (2.1222)	41	124
16	.4720	.4725	.4720	.4725	.4723 (2.1172)	49	147
17	....	....	....	.4723N	.4708 (2.1240)	....	147
18	.4714	.4760	.4714	.4760	.4751 (2.1048)	3	148
21	.4765	.4779	.4765	.4779	.4775 (2.0942)	4	150
22	.4765	.4765	.4740A	.4765	.4757 (2.1021)	29	177
23	.4741	.4755B	.4720A	.4735	.4761 (2.1003)	47	213
24	.4733	.4738B	.4733	.4733	.4735 (2.1119)	3	212
25	....	....	....	.4735N	.4708 (2.1240)	....	212
28	.4782	.4800	.4782	.4800	.4796 (2.0850)	10	212
29	.4785	.4785	.4785	.4785	.4782 (2.0911)	2	213
30	.4785	.4794	.4785	.4794	.4791 (2.0872)	3	215
31	.4838	.4839	.4830A	.4837	.4836 (2.0678)	7	219

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4863	.4863	.4843	.4852B	.4853 (2.0605)	6	225
4	.4871	.4871	.4855	.4855	.4857 (2.0588)	10	234
5	.4808	.4845B	.4808	.4834A@.4832	.4834 (2.0686)	24	238
6	.4865	.4870B	.4855A	.4864B	.4867 (2.0546)	6	243
7	.4886	.4893	.4886	.4887A	.4886 (2.0466)	4	245
8	.4888	.4888	.4881A	.4887	.4887 (2.0462)	7	242
11	.4922	.4922	.4903	.4907B	.4909 (2.0370)	8	243
12	.4872	.4878	.4868	.4868	.4868 (2.0542)	4	245
13	.4887	.4887	.4882	.4882	.4884 (2.0475)	15	260
14	.4903	.4904	.4896A	.4900	.4905 (2.0387)	5	263
15	.4892	.4893B	.4892	.4892	.4899 (2.0412)	3	263
18	.4886	.4886	.4875	.4880	.4878 (2.0500)	9	269
19	.4897	.4912	.4897	.4912	.4912 (2.0358)	58	302
20	.4922	.4930	.4922	.4923A	.4924 (2.0308)	21	321
21	.4911	.4946	.4911	.4946	.4943 (2.0230)	47	341
22	.4947	.4949	.4928	.4940	.4944 (2.0226)	17	347
25	.4939	.4940	.4936	.4940	.4942 (2.0234)	125	397
26	.4930	.4930	.4904	.4904	.4899 (2.0412)	202	483
27	[illegible]	.4938	.4900	.4933A	.4932 (2.0275)	173	565
28	.4935	.4935	.4900	.4900	.4904 (2.0391)	38	586
29	.4912	.4968	.4912	.4968	.4964 (2.0145)	63	598

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	.4970	.4970	.4956A	.4970	.4968 (2.0128)	21	611
3	.4945	.4978	.4945	.4966	.4970 (2.0120)	14	624
4	.4974	.4975B	.4960A	.4960A	.4954 (2.0185)	289	735
5	.4942	.4944	.4892	.4893	.4902 (2.0399)	108	805
8	.4880	.4882	.4850	.4850	.4853 (2.0605)	90	821
9	.4889	.4893	.4870	.4880	.4876 (2.0508)	91	874
10	.4888	.4895	.4875A	.4884	.4881 (2.0487)	156	887
11	.4864	.4864	.4815	.4816	.4825 (2.0725)	320	963
12	.4842	.4898	.4842	.4892	.4896 (2.0424)	144	992
15	.4918	.4924	.4911A	.4920	.4921 (2.0321)	115	1061
16	.4929	.4933	.4905	.4910B	.4911 (2.0362)	35	1078
17	.4948@.4949	.4974	.4948	.4974	.4971 (2.0116)	372	1093
18	.5009@.5011	.5072	.5008	.5069B	.5069 (1.9727)	368	1175
19	.5056@.5057	.5076	.5042	.5070@.5068	.5070 (1.9723)	139	1201
22	.4962	.4965	.4943	.4954A	.4954 (2.0185)	200	1228
23	.4926	.4937	.4903A	.4907	.4909 (2.0370)	88	1217
24	.4932	.4932	.4913A	.4919	.4920 (2.0325)	48	1201
25	.4906	.4924	.4905A	.4924	.4924 (2.0308)	115	1212
26	.4924	.4926B	.4906	.4906	.4908 (2.0374)	248	1317
29	.4970@.4972	.4993	.4966	.4993	.4991 (2.0036)	182	1428
30	.4970	.4993B	.4953	.4971A	.4972 (2.0112)	82	1433

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.4970	.4984B	.4965A	.4979	.4981 (2.0076)	194	1534
2	.4981@.4982	.5027	.4980A	.5017	.5018 (1.9928)	134	1581
3	.5015	.5055	.5015	.5025@.5023	.5019 (1.9924)	152	1546
6	.5051	.5057B	.5046	.5055	.5054 (1.9786)	272	1578
7	.5000@.5001	.5032B	.4998	.5027B	.5028 (1.9888)	130	1620
8	.5026@.5027	.5042	.5026	.5031	.5032 (1.9872)	39	1635
9	.5035	.5035	.5010	.5032	.5031 (1.9876)	81	1630
10	.5025@.5026	.5065	.5025	.5065	.5063 (1.9751)	109	1620
13	.5082	.5117	.5076	.5092B@.5117	.5102 (1.9600)	118	1666
14	.5080	.5096	.5080	.5094	.5093 (1.9634)	174	1646
15	.5081	.5101	.5080A	.5094	.5094 (1.9630)	98	1659
16	.5102	.5102	.5080	.5090	.5089 (1.9650)	281	1783
17	.5102	.5105	.5089	.5097	.5095 (1.9627)	188	1839
20	.5077	.5081	.5051	.5066@.5067	.5065 (1.9743)	214	1889
21	.5050@.5049	.5066	.5043	.5061	.5062 (1.9755)	380	2064

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
22	.5070	.5074	.5030	.5068A	.5068 (1.9731)	32	2055
23	.5050	.5050	.5000	.5011	.5014 (1.9944)	388	2099
24	.4961@.4965	.4965	.4930	.4933@.4934	.4932 (2.0275)	584	2229
27	.4930	.4932	.4902	.4907	.4910 (2.0366)	325	2344
28	.4952	.4953	.4938	.4943	.4943 (2.0230)	329	2376
29	.4953@.4954	.4964	.4947A	.4961	.4959 (2.0165)	191	2434
30	.4981@.4982	.4982	.4880	.4898@.4896	.4896 (2.0424)	653	2500
31	.4850@.4852	.4880	.4840A	.4866@.4868B	.4869 (2.0538)	898	2907

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.4846	.4876	.4844	.4866@.4868	.4867 (2.0546)	467	2886
4	.4885@.4886	.4898	.4881A	.4882	.4883 (2.0479)	928	3179
5	.4858	.4886	.4850	.4874@.4872	.4872 (2.0525)	303	3188
6	.4857@.4860	.4886	.4857	.4871	.4872 (2.0525)	397	3282
7	.4864	.4880	.4839	.4872@.4875	.4874 (2.0517)	330	3255
10	.4915@.4917	.4923	.4907	.4917@.4918	.4916 (2.0341)	1218	3894
11	.4941	.4943	.4928	.4938@.4937	.4936 (2.0259)	498	4068
12	.4963@.4965	.4979	.4958	.4979	.4977 (2.0092)	1244	4624
13	.4960@.4961	.5003	.4960	.4995@.4994	.4993 (2.0028)	1261	5036
14	.4992@.4990	.5020	.4977	.5015@.5017	.5015 (1.9940)	1437	5556
17	.4994@.4996	.4998B	.4981	.4985	.4984 (2.0064)	743	5832
18	.4967@.4969	.4994	.4967	.4989@.4987	.4987 (2.0052)	573	6071
19	.4986@.4987	.5015	.4980	.5007	.5006 (1.9976)	1094	6585
20	.5007@.5009	.5010	.498?	.4999@.4998	.4999 (2.0004)	617	6858
21	.4977@.4978	.4987	.4953	.4963@.4962	.4964 (2.0145)	1018	6705
24	.4961@.4962	.4980	.4959	.4978@.4980	.4979 (2.0084)	2766	8674
25	.4998@.4996	.5059	.4996	.5051@.5054	.5052 (1.9794)	6038	10578
26	.5056@.5057	.5064	.5030	.5050@.5052	.5051 (1.9798)	5880	13925
27	Exchange Closed: Thanksgiving Day						
28	.5076@.5078	.5092B	.5076	.5088@.5090	.5089 (1.9650)	2995	14761

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.5119@.5122	.5129	.5083	.5100@.5101	.5100 (1.9607)	4295	16357
2	.5079@.5080	.5098	.5064	.5077@.5075	.5075 (1.9704)	4928	18680
3	.5072@.5071	.5095	.5067	.5087@.5089	.5088 (1.9654)	2718	19742
4	.5068@.5065	.5092	.5000	.5008@.5005	.5009 (1.9964)	8231	21871
5	.5024@.5026	.5041	.4979	.4986@.4988	.4987 (2.0052)	12939	22281
8	.4998@.5000	.5004	.4978	.4987@.4985	.4986 (2.0056)	18127	23657
9	.4987@.4984	.4987	.4955	.4958@.4960	.4959 (2.0165)	22606	26030
10	.4969@.4968	.4999	.4962	.4993@.4991	.4992 (2.0032)	20964	28451
11	.4986@.4988	.4988	.4966	.4980@.4982	.4981 (2.0076)	20431	30439
12	.4950@.4952	.5000	.4945	.4993@.4991	.4992 (2.0032)	24537	33355
15	.4980@.4983	.4993	.4964	.4971@.4970	.4971 (2.0116)	14724	34472
16	.4959@.4957	.4977	.4957	.4968@.4971	.4970 (2.0120)	13597	33786
17	.4975@.4973	.4983	.4970	.4979@.4982	.4980 (2.0080)	9765	34014
18	.4986@.4988	.5005	.4986	.4999@.5001	.5000 (2.0000)	13796	34657
19	.5001@.5003	.5040	.4999	.5026@.5027	.5026 (1.9896)	12747	34516
22	.5056@.5057	.5083	.5052	.5076@.5077	.5076 (1.9700)	18420	35493
23	.5085@.5084	.5110	.5060	.5106@.5107	.5106 (1.9584)	16288	36717
24	.5106@.5100	.5113	.5090	.5103@.5109	.5106 (1.9584)	7098	37491
25	Exchange Closed: Christmas						
26	.5106@.5107	.5129	.5090	.5112@.5116	.5114 (1.9554)	6803	38299
29	.5153@.5152	.5175	.5146	.5171@.5169	.5170 (1.9342)	17379	39890
30	.5147@.5145	.5158	.5135	.5153@.5151	.5152 (1.9409)	11562	41045
31	.5175@.5172	.5233	.5163	.5226@.5200	.5213 (1.9182)	14242	42907

JUNE 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
5	.4928	.4928	.4928	.4928	.4922 (2.0316)	1	1
8	....	....	....	.4922N	.4873 (2.0521)	....	1
9	....	....	....	.4873N	.4893 (2.0437)	....	1
10	....	....	....	.4893N	.4901 (2.0403)	....	1
11	.4850	.4850	.4850	.4850	.4845 (2.0639)	1	2
12	.4903	.4918	.4903	.4918	.4918 (2.0333)	6	6
15	.4937	.4937	.4937	.4937	.4944 (2.0226)	3	8
16	.4943	.4943	.4932A	.4932A	.4932 (2.0275)	8	16
17	.4970	.4991	.4970	.4991	.4989 (2.0044)	249	257
18	.5022	.5086B	.5022	.5086B	.5089 (1.9650)	108	163
19	.5089@.5088	.5094	.5080A	.5094	.5093 (1.9634)	67	211
22	.4984	.4984	.4975A	.4984	.4975 (2.0100)	7	217
23	.4938	.4938	.4928A	.4938	.4930 (2.0283)	4	221
24	.4937	.4940B	.4937	.4940B	.4941 (2.0238)	6	222
25	.4926	.4940B	.4926	.4940B	.4945 (2.0222)	[illegible]	222
26	.4946	.4950	.4945A	.4950	.4929 (2.0288)	[illegible]	222
29	....	.5010B	....	.4929N	.5012 (1.9952)	....	222
30	.4979	.4991B	.4979	.4986	.4993 (2.0028)	11	217

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	....	....	.4993N	.5001 (1.9996)	....	217
2	....	.5030B	....	.5001N	.5038 (1.9849)	....	217
3	....	....	....	.5038N	.5039 (1.9845)	....	217

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
6	.5070	.5075B	.5070	.5075B	.5074 (1.9708)	140	217
7	.5023	.5056B	.5023	.5056B	.5048 (1.9809)	3	218
8	.5048	.5050B	.5048	.5050B	.5050 (1.9801)	2	217
9	.5056	.5056	.5044A	.5056	.5049 (1.9805)	12	225
10	....	....	....	.5049N	.5081 (1.9681)	....	225
13	.5100	.5100	.5099	.5100	.5120 (1.9531)	3	227
14	.5111	.5111	.5107	.5107	.5111 (1.9565)	9	228
15	.5114	.5114	.5114	.5114	.5112 (1.9561)	1	229
16	.5118	.5118	.5106A	.5118	.5106 (1.9584)	92	295
17	....	....	....	.5106N	.5113 (1.9557)	10	304
20	.5084	.5084	.5083A	.5084	.5084 (1.9669)	4	305
21	.5062	.5080B	.5060	.5080B	.5080 (1.9685)	100	391
22	....	....	....	.5080N	.5086 (1.9661)	....	391
23	.5070	.5070	.5035	.5035	.5032 (1.9872)	12	390
24	.4982	.4985	.4960	.4965	.4949 (2.0206)	33	394
27	.4936	.4936	.4925A	.4925A	.4927 (2.0296)	8	400
28	.4969	.4969	.4964	.4964	.4960 (2.0161)	5	397
29	.4972	.4972	.4971A	.4971A	.4976 (2.0096)	6	401
30	.4955	.4955	.4899	.4899	.4912 (2.0358)	31	406
31	.4870	.4893	.4870	.4881	.4885 (2.0470)	23	413

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.4868	.4885B	.4865	.4865	.4884 (2.0475)	10	405
4	.4905	.4910	.4905	.4906	.4901 (2.0403)	8	401
5	.4881	.4900	.4881	.4894	.4890 (2.0449)	136	455
6	.4877	.4900B	.4877	.4881	.4890 (2.0449)	21	464
7	....	....	....	.4890N	.4892 (2.0441)	2	464
10	.4938	.4940	.4927	.4940	.4935 (2.0263)	106	467
11	.4955	.4960	.4948A	.4960	.4955 (2.0181)	6	468
12	.4978@.4979	.4992B	.4974	.4988	.4995 (2.0020)	114	513
13	.4985	.5010B	.4985	.4985	.5011 (1.9956)	1	512
14	.5007	.5036	.5007	.5031	.5033 (1.9868)	22	508
17	.5008	.5012	.5000	.5000	.5002 (1.9992)	13	512
18	.4988	.5007	.4988	.5007	.5005 (1.9980)	25	521
19	.5003	.5026	.5003	.5024	.5023 (1.9908)	81	536
20	.5023	.5023	.5004	.5004	.5016 (1.9936)	49	515
21	.4995	.4998	.4975	.4975	.4980 (2.0080)	16	514
24	.4980	.4994	.4980	.4994	.4996 (2.0016)	6	513
25	.5012	.5068B	.5012	.5068B	.5069 (1.9727)	66	528
26	.5072	.5072	.5062	.5062	.5067 (1.9735)	24	536
27	Exchange Closed: Thanksgiving Day						
28	.5094	.5109	.5094	.5107	.5105 (1.9588)	91	554

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.5134	.5145	.5103	.5103	.5115 (1.9550)	208	652
2	.5097	.5112	.5086	.5092	.5091 (1.9642)	81	700
3	.5084	.5109B	.5084	.5105	.5103 (1.9596)	33	702
4	.5082	.5097B	.5020A	.5030	.5025 (1.9900)	27	707
5	.5038	.5043	.4990	.4990	.5003 (1.9988)	55	715
8	.5013	.5013	.5001	.5005	.5003 (1.9988)	21	727
9	.5003	.5003	.4968	.4972	.4973 (2.0108)	80	751
10	.4978	.5011B	.4978	.5005	.5006 (1.9976)	114	703
11	.4998	.4998	.4981	.4995@.4993	.4996 (2.0016)	53	717
12	.4963	.5010	.4963	.5007	.5006 (1.9976)	205	785
15	.4997	.5003B	.4981	.4983	.4986 (2.0056)	46	803
16	.4975	.4991B	.4975	.4985	.4985 (2.0060)	30	802
17	.4988	.4997	.4988	.4992@.4994	.4995 (2.0020)	60	812
18	.5003@.5005	.5019	.5003	.5017@.5018	.5016 (1.9936)	28	818
19	.5021	.5050B	.5014	.5041	.5042 (1.9833)	102	856
22	.5080	.5098	.5074A	.5094@.5091	.5092 (1.9638)	61	839
23	.5100	.5124	.5094	.5123@.5124	.5122 (1.9523)	131	891
24	.5115	.5125	.5112A	.5121	.5122 (1.9523)	54	892
25	Exchange Closed: Christmas						
26	.5130	.5148	.5110A	.5129B	.5130 (1.9493)	137	943
29	.5165@.5170	.5192	.5165	.5190@.5187	.5187 (1.9278)	377	1061
30	.5165	.5171	.5150A	.5171@.5169A	.5169 (1.9346)	87	1038
31	.5188	.5248	.5182	.5245@.5230A	.5230 (1.9120)	447	1258

SEPTEMBER 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
26	.4960	.4960	.4960	.4960	.4944 (2.0226)	1	1
29	....	....	....	.4944N	.5030 (1.9880)	....	1
30	....	....	....	.5030N	.5011 (1.9956)	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.5012	.5012	.5012	.5012	.5019 (1.9924)	1	2
2	....	....	....	.5019N	.5056 (1.9778)	....	2
3	....	....	....	.5056N	.5057 (1.9774)	....	2
6	....	....	....	.5057N	.5092 (1.9638)	....	2
7	....	....	....	.5092N	.5066 (1.9739)	....	2
8	....	....	....	.5066N	.5069 (1.9727)	....	2

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
9	....	....	....	5069N	5068 (1.9731)	....	2
10	....	....	....	5068N	5100 (1.9607)	....	2
13	....	....	....	5100N	5140 (1.9455)	....	2
14	....	....	....	5140N	5130 (1.9493)	....	2
15	....	....	....	5130N	5131 (1.9489)	....	2
16	....	....	....	5131N	5125 (1.9512)	....	2
17	....	....	....	5125N	5132 (1.9485)	....	2
20	....	....	....	5132N	5103 (1.9596)	....	2
21	....	....	....	5103N	5101 (1.9603)	....	2
22	....	....	....	5101N	5107 (1.9580)	....	2
23	5040	5040	5040	5040	5053 (1.9790)	1	3
24	....	....	....	5053N	4969 (2.0124)	....	3
27	....	....	....	4969N	4947 (2.0214)	....	3
28	....	....	....	4947N	4980 (2.0080)	....	3
29	....	....	....	4980N	4996 (2.0016)	....	3
30	....	....	....	4996N	4932 (2.0275)	....	3
31	....	....	....	4932N	4905 (2.0387)	....	3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	....	....	4905N	4903 (2.0395)	....	3
4	....	....	....	4903N	4919 (2.0329)	....	3
5	....	....	....	4919N	4908 (2.0374)	....	3
6	....	....	....	4908N	4908 (2.0374)	....	3
7	4868	4868	4868	4868	4910 (2.0366)	1	4
10	....	....	....	4910N	4955 (2.0181)	....	4
11	....	....	....	4955N	4975 (2.0100)	....	4
12	....	....	....	4975N	5015 (1.9940)	....	4
13	....	....	....	5015N	5031 (1.9876)	....	4
14	....	....	....	5031N	5053 (1.9790)	....	4
17	....	....	....	5053N	5022 (1.9912)	....	4
18	....	....	....	5022N	5025 (1.9900)	....	4
19	....	....	....	5025N	5043 (1.9829)	....	4
20	....	....	....	5043N	5036 (1.9857)	....	4
21	....	....	....	5036N	5000 (2.0000)	....	4
24	....	....	....	5000N	5014 (1.9944)	....	4
25	....	....	....	5014N	5087 (1.9657)	....	4
26	5066	5066	5066	5066	5082 (1.9677)	4	8
27	Exchange Closed, Thanksgiving Day						
28	....	....	....	5082N	5120 (1.9531)	1	9

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	....	....	5120N	5131 (1.9489)	....	9
2	....	....	....	5131N	5107 (1.9580)	....	9
3	....	....	....	5107N	5120 (1.9531)	....	9
4	....	....	....	5120N	5041 (1.9837)	....	9
5	5051	5051	5051	5051	5019 (1.9924)	1	9
8	5010	5010	5010	5010	5019 (1.9924)	86	94
9	....	....	....	5019N	4989 (2.0044)	....	94
10	....	....	....	4989N	5022 (1.9912)	....	94
11	5020	5020	5006	5006	5013 (1.9948)	3	94
12	....	....	....	5013N	5025 (1.9900)	....	94
15	....	....	....	5025N	5005 (1.9980)	....	94
16	....	....	....	5005N	5002 (1.9992)	....	94
17	....	....	....	5002N	5012 (1.9952)	....	94
18	....	....	....	5012N	5030 (1.9880)	....	94
19	....	5052B	....	5030N	5056 (1.9778)	....	94
22	....	....	....	5056N	5106 (1.9584)	....	94
23	5139	5139	5139	5139	5138 (1.9462)	1	94
24	5138	5138	5138	5138	5138 (1.9462)	2	94
25	Exchange Closed, Christmas						
26	....	....	....	5138N	5146 (1.9432)	....	94
29	5189	5198	5189	5198	5202 (1.9223)	7	99
30	....	....	....	5202N	5184 (1.9290)	1	98
31	5200	5260B	5200	5230	5245 (1.9065)	27	113

DECEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	5179	5179	5179	5179	5150 (1.9417)	....	....
2	....	....	....	5150N	5126 (1.9508)	1	1
3	....	....	....	5126N	5139 (1.9459)	....	1
4	....	....	....	5139N	5057 (1.9774)	....	1
5	....	....	....	5057N	5035 (1.9860)	....	9
8	5030	5030	5030	5030	5035 (1.9860)	1	10
9	....	....	....	5035N	5005 (1.9980)	....	3
10	....	....	....	5005N	5038 (1.9849)	....	3
11	....	....	....	5038N	5031 (1.9876)	....	3
12	....	....	....	5031N	5043 (1.9829)	....	3
15	5017	5017	5017	5017	5024 (1.9904)	1	4
16	....	....	....	5024N	5021 (1.9916)	....	4
17	....	....	....	5021N	5031 (1.9876)	....	4
18	....	....	....	5031N	5049 (1.9805)	....	4
19	....	....	....	5049N	5075 (1.9704)	....	4

(Continued in Next Column)

DEUTSCHEMARK FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
22	....	....	....	5075N	5125 (1.9512)	....	2
23	....	....	....	5125N	5154 (1.9402)	....	2
24	....	....	....	5154N	5154 (1.9402)	....	2
25	Exchange Closed, Christmas						
26	....	....	....	5154N	5163 (1.9368)	....	2
29	5200	5200	5200	5200	5219 (1.9160)	2	4
30	5196	5196	5196	5196	5201 (1.9227)	2	4
31	5250	5268	5250	5268	5262 (1.9004)	13	14

DEUTSCHEMARK FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	25,575	29,259	....	25,665	19,337	Closed	14,987	....	28,710
2	28,698	....	....	30,285	21,988	26,978	17,161	....	22,326	28,404	....	30,606
3	30,054	26,502	28,660	26,947	....	31,818	13,793	....	28,573	23,293	24,890	18,767
4	....	32,879	46,519	21,442	....	26,653	Closed	18,808	27,211	....	17,658	39,636
5	....	27,722	61,578	....	26,755	39,101	....	27,837	44,082	....	26,902	45,389
6	28,479	23,979	59,628	....	33,760	31,640	....	21,305	....	16,186	23,080	....
7	30,498	22,747	37,261	23,424	26,041	....	26,998	20,578	....	22,356	19,802	....
8	32,772	....	....	27,991	27,660	....	32,937	13,850	44,138	13,400	....	30,000
9	48,856	....	....	27,234	21,290	28,087	27,091	....	35,347	17,105	....	29,501
10	33,574	28,786	43,881	30,217	....	34,844	16,689	....	27,489	23,478	23,837	25,590
11	....	24,329	36,222	22,677	....	29,216	29,266	18,147	35,252	....	15,029	26,324
12	....	26,588	38,597	....	24,242	23,360	....	29,436	32,200	....	27,405	28,795
13	44,298	34,382	36,553	....	27,443	21,934	....	22,043	....	9,849	29,860	....
14	27,485	21,688	32,813	18,330	20,582	....	28,302	12,384	....	18,898	27,052	....
15	25,422	....	....	26,326	18,530	....	29,773	8,912	20,452	15,370	....	17,464
16	20,981	....	....	33,032	21,928	22,012	30,726	....	21,122	16,210	....	13,632
17	11,386	Closed	27,825	41,726	....	27,000	23,496	....	35,188	13,361	21,028	9,825
18	....	29,810	22,702	29,939	....	29,583	22,286	17,195	43,720	....	18,006	13,824
19	....	52,414	20,438	....	24,014	14,704	....	22,804	28,107	....	23,422	12,849
20	18,039	32,753	13,699	....	34,587	16,739	....	16,515	....	20,849	16,367	....
21	26,873	26,301	16,391	31,579	34,191	....	20,514	21,522	....	21,469	29,697	....
22	41,133	....	....	33,851	26,771	....	27,023	15,903	26,689	19,473	....	18,481
23	18,589	....	....	28,800	19,762	29,084	28,674	....	32,348	38,089	....	16,420
24	34,434	43,313	36,887	21,629	....	27,337	15,920	....	15,286	37,287	21,911	7,154
25	....	52,045	47,214	31,715	....	24,810	19,675	8,063	13,745	....	44,308	Closed
26	....	42,282	25,686	....	Closed	11,003	....	23,327	10,683	....	32,567	6,940
27	26,198	38,615	16,815	....	26,910	25,408	....	30,607	....	33,876	Closed	....
28	20,693	26,338	Closed	24,093	28,065	....	32,776	29,733	....	20,068	17,248	....
29	27,025	....	....	20,126	28,848	....	24,608	32,414	21,847	11,925	....	17,765
30	29,432	....	....	27,157	27,016	21,019	18,393	....	22,918	34,734	....	11,652
31	26,561	....	17,652	....	....	....	20,794	....	....	27,292	....	14,729
Total	631,480	613,473	667,041	604,095	549,642	542,330	532,560	430,720	588,723	497,959	460,069	464,053
Average	28,704	32,288	33,352	27,459	26,173	25,825	24,207	20,510	28,034	21,650	24,214	21,093

DEUTSCHEMARK FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	54,787	54,857	....	41,393	51,002	Closed	45,940	....	59,483
2	53,654	....	....	53,833	54,825	59,332	43,348	....	59,112	51,247	....	58,860
3	50,424	60,739	71,731	54,740	....	59,644	44,436	....	57,772	52,639	48,167	58,684
4	....	60,378	72,966	55,292	....	58,899	Closed	51,902	58,724	....	48,000	59,243
5	....	61,235	71,139	....	56,991	57,778	....	49,483	61,029	....	48,123	57,925
6	50,956	60,425	69,654	....	58,892	54,701	....	51,049	....	53,466	46,407	....
7	51,821	59,574	70,585	57,858	59,729	....	44,096	52,257	....	52,832	46,174	....
8	49,568	....	....	56,289	59,031	....	44,311	52,582	57,556	53,756	....	59,698
9	49,475	....	....	57,427	58,395	49,390	45,273	....	56,532	53,494	....	57,063
10	47,274	63,829	70,419	58,933	....	48,271	44,505	....	54,938	58,762	47,850	57,488
11	....	64,327	67,891	57,250	....	48,235	43,670	52,717	56,969	....	47,586	55,667
12	....	64,379	68,928	....	57,875	47,556	....	52,973	54,901	....	48,319	56,412
13	48,015	64,567	67,160	....	56,265	49,117	....	53,585	....	60,773	48,820	....
14	49,470	63,439	68,291	56,538	57,249	....	47,587	53,243	....	63,674	48,611	....
15	50,125	....	....	58,185	56,741	....	50,529	53,620	53,369	64,804	....	56,307
16	47,410	....	....	58,530	55,347	49,072	50,868	....	33,441	63,319	....	34,686
17	48,283	Closed	70,574	59,136	....	28,048	51,612	....	41,208	62,922	48,538	34,924
18	....	65,170	53,733	57,053	....	27,247	51,945	53,498	47,337	....	50,153	35,573
19	....	60,481	53,742	....	54,513	27,511	....	54,697	48,995	....	52,330	35,470
20	51,229	60,617	55,597	....	54,103	26,413	....	55,495	....	59,110	51,853	....
21	52,915	60,778	58,610	61,010	55,858	....	51,948	57,136	....	56,850	51,916	....
22	51,655	....	....	59,454	55,777	....	51,390	56,872	45,887	56,812	....	36,428
23	53,209	....	....	57,064	55,100	28,435	50,117	....	42,682	51,892	....	37,704
24	55,862	64,052	55,831	56,795	....	29,640	49,577	....	41,874	46,572	52,710	38,479
25	....	67,820	52,056	57,865	....	29,583	47,299	57,247	41,728	....	55,663	Closed
26	....	68,772	51,294	....	Closed	29,286	....	55,071	42,317	....	57,873	39,338
27	57,617	70,107	53,312	....	55,936	34,429	....	54,587	....	46,663	Closed	....
28	58,649	70,411	Closed	59,339	56,187	....	49,539	55,724	....	47,272	58,346	....
29	57,168	....	....	59,120	56,036	....	50,206	57,849	46,402	47,552	....	41,054
30	58,722	....	....	58,819	58,486	38,698	50,445	....	45,708	46,579	....	42,185
31	56,622	....	53,054	....	....	....	50,631	....	....	47,807	....	44,292
Average	52,278	63,742	62,828	57,514	56,581	41,966	47,942	53,933	49,928	54,119	50,392	48,044

DEUTSCHEMARK FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed							19,649			20,939
18						20,697						
19			18,036									
20			1									
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total			18,037			20,697			19,649			20,939

1986 DEUTSCHEMARK INTERBANK SPOT PRICES (In U.S. Dollars per one Deutschemark, Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	*	4132	4071	4125	4121	...	...	...	...	...	...	...	...	...	...
3	4058	4072	4048	4055	4058	4188	4189	4158	4177	4159	4496	4531	4484	4515	4484
4	...	...	...	...	...	4135	4154	4127	4145	4141	4530	4553	4517	4517	4538
5	...	...	...	...	...	4155	4198	4153	4182	4185	4499	4510	4383	4396	4395
6	4042	4104	4042	4104	4084	4190	4199	4161	4164	4165	4462	4482	4434	4455	4474
7	4103	4118	4081	4092	4100	4170	4175	4142	4157	4156	4460	4502	4454	4470	4469
8	4087	4096	4035	4040	4054	...	...	...	...	...	...	...	...	...	...
9	4065	4127	4035	4100	4105	...	...	...	...	...	...	...	...	...	...
10	4072	4093	4048	4050	4050	4188	4208	4184	4201	4196	4402	4416	4372	4387	4410
11	...	...	...	...	...	4210	4212	4203	4208	4205	4396	4436	4391	4419	4406
12	...	...	...	...	...	4232	4238	4217	4230	4221	4411	4413	4371	4377	4393
13	4040	4074	4020	4046	4065	4224	4264	4212	4256	4251	4374	4382	4343	4373	4357
14	4038	4066	4030	4042	4038	4240	4268	4240	4266	4260	4421	4444	4406	4410	4418
15	4051	4073	4051	4071	4064	...	...	...	...	...	...	...	...	...	...
16	4077	4079	4052	4052	4055	...	...	...	...	...	...	...	...	...	...
17	4055	4070	4052	4056	5059	Closed					4449	4464	4434	4450	4436
18	...	...	...	...	...	*	4330	4243	4330	4301	4447	4460	4434	4434	4455
19	...	...	...	...	...	4328	4386	4293	4327	4306	4421	4434	4414	4422	4420
20	Closed					4343	4362	4322	4359	4339	4437	4445	4427	4437	4432
21	4070	4082	4061	4061	4069	4317	4350	4312	4350	4344	4443	4464	4442	4446	4461
22	4060	4113	4054	4065	4079	...	...	...	...	...	...	...	...	...	...
23	4087	4095	4074	4093	4081	...	...	...	...	...	...	...	...	...	...
24	4078	4161	4078	4145	4142	4371	4422	4362	4420	4406	4368	4379	4323	4326	4359
25	...	...	...	...	...	4434	4470	4428	4447	4454	4318	4326	4257	4259	4276
26	...	...	...	...	...	4455	4494	4447	4494	4469	4258	4297	4258	4290	4278
27	4164	4185	4151	4181	4157	4535	4542	4454	4510	4491	4312	4313	4282	4289	4287
28	4169	4184	4164	4178	4169	4503	4528	4470	4483	4477	Closed				
29	4188	4194	4173	4173	4189	...	...	...	...	...	...	...	...	...	...
30	4183	4220	4180	4212	4206	...	...	...	...	...	...	...	...	...	...
31	4190	4197	4179	4193	4192	...	...	...	...	...	4254	4278	4226	4264	4270

* Data Not Available

	APRIL					MAY					JUNE				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	4278	4293	4247	4256	4254	4552	4552	4491	4491	4496	...	...	...	...	...
2	4213	4231	4192	4192	4213	4531	4547	4506	4533	4522	4287	4319	4284	4303	4318
3	4204	4206	4175	4197	4186	...	...	...	...	...	4373	4411	4372	4406	4380
4	4203	4207	4170	4172	4181	...	...	...	...	...	4408	4420	4372	4312	4399
5	...	...	...	...	...	4581	4605	4562	4564	4565	4430	4483	4424	4478	4466
6	...	...	...	...	...	4487	4552	4484	4545	4546	4471	4507	4471	4505	4489
7	4158	4192	4154	4184	4178	4535	4599	4530	4599	4570	...	...	...	...	...
8	4271	4290	4261	4290	4275	4594	4623	4559	4566	4578	...	...	...	...	...
9	4302	4308	4267	4272	4266	4585	4606	4568	4569	4567	4465	4488	4447	4448	4464
10	4282	4357	4279	4352	4344	...	...	...	...	...	4485	4524	4484	4500	4515
11	4349	4359	4319	4335	4325	...	...	...	...	...	4520	4532	4510	4530	4516
12	...	...	...	...	...	4604	4623	4590	4616	4597	4516	4542	4516	4542	4532
13	...	...	...	...	...	4594	4604	4539	4547	4554	4501	4545	4501	4524	4521
14	4317	4337	4314	4331	4329	4558	4588	4545	4579	4576	...	...	...	...	...
15	4302	4350	4295	4326	4340	4566	4572	4548	4553	4562	...	...	...	...	...
16	4417	4451	4415	4451	4447	4517	4543	4500	4543	4513	4550	4556	4507	4507	4526
17	4480	4523	4460	4486	4497	...	...	...	...	...	4496	4520	4462	4467	4470
18	4507	4543	4490	4512	4533	...	...	...	...	...	4489	4509	4454	4488	4478
19	...	...	...	...	...	4491	4551	4485	4533	4523	4482	4490	4468	4474	4479
20	...	...	...	...	...	4504	4510	4444	4476	4444	4457	4464	4422	4422	4433
21	4531	4566	4508	4559	4558	4452	4468	4405	4407	4417	...	...	...	...	...
22	4569	4604	4531	4564	4566	4417	4430	4380	4385	4393	...	...	...	...	...
23	4570	4593	4550	4588	4572	4378	4405	4370	4385	4385	4398	4518	4398	4495	4498
24	4553	4564	4530	4550	4555	...	...	...	...	...	4483	4509	4483	4494	4493
25	4538	4629	4535	4529	4614	...	...	...	...	...	4504	4535	4484	4487	4512
26	...	...	...	...	...	Closed					4503	4522	4494	4511	4503
27	...	...	...	...	...	4359	4416	4357	4393	4405	4507	4551	4504	4541	4539
28	4604	4632	4600	4618	4621	4397	4421	4366	4369	4371	...	...	...	...	...
29	4599	4613	4591	4592	4601	4373	4380	4327	4331	4337	...	...	...	...	...
30	4571	4625	4555	4555	4601	4325	4327	4293	4295	4293	4550	4578	4543	4578	4552
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

* Data Not Available

1986 DEUTSCHEMARK INTERBANK SPOT PRICES (In U.S. Dollars per one Deutschemark, Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	.4589	.4604	.4574	.4575	.4597	.4799	.4807	.4781	.4793	.4799	Closed				
2	.4579	.4597	.4569	.4596	.4587	...	...	...	...	...	.4926	.4943	.4918	.4934	.4930
3	.4610	.4618	.4589	.4606	.4602	...	...	...	...	...	.4910	.4948	.4901	.4922	.4928
4	Closed					.4810	.4821	.4791	.4791	.4803	.4936	.4945	.4912	.4916	.4921
5	...	...	...	...	...	.4763	.4799	.4757	.4770	.4780	.4922	.4926	.4867	.4875	.4867
6	...	...	...	...	...	.4804	.4827	.4790	.4821	.4807	...	...	...	...	...
7	.4606	.4614	.4562	.4565	.4574	.4834	.4842	.4826	.4826	.4832	...	...	...	...	...
8	.4609	.4624	.4576	.4598	.4588	.4825	.4847	.4821	.4834	.4835	.4837	.4849	.4815	.4818	.4819
9	.4570	.4604	.4568	.4601	.4597	...	...	...	...	...	.4844	.4870	.4832	.4840	.4836
10	.4598	.4609	.4589	.4601	.4593	...	...	...	...	...	.4860	.4863	.4836	.4844	.4838
11	.4579	.4592	.4546	.4555	.4555	.4866	.4866	.4844	.4866	.4852	.4833	.4834	.4776	.4777	.4782
12	...	...	...	...	...	.4828	.4833	.4805	.4812	.4813	.4806	.4859	.4803	.4853	.4855
13	...	...	...	...	...	.4832	.4840	.4822	.4834	.4833	...	...	...	...	...
14	.4565	.4612	.4561	.4508	.4595	.4848	.4868	.4842	.4867	.4852	...	...	...	...	...
15	.4626	.4656	.4611	.4650	.4642	.4849	.4855	.4832	.4852	.4849	.4882	.4889	.4872	.4881	.4880
16	.4646	.4669	.4634	.4657	.4659	...	...	...	...	...	.4889	.4895	.4868	.4868	.4875
17	.4657	.4664	.4636	.4657	.4638	...	...	...	...	...	.4911	.4941	.4910	.4939	.4934
18	.4646	.4697	.4642	.4689	.4694	.4848	.4853	.4823	.4823	.4835	.4975	.5044	.4975	.5027	.5023
19	...	...	...	...	...	.4828	.4889	.4828	.4885	.4864	.5018	.5042	.5005	.5032	.5018
20	...	...	...	...	...	.4875	.4893	.4872	.4884	.4881	...	...	...	...	...
21	.4695	.4722	.4687	.4710	.4713	.4870	.4909	.4870	.4898	.4899	...	...	...	...	...
22	.4705	.4719	.4671	.4708	.4682	.4901	.4907	.4881	.4897	.4892	.4930	.4935	.4906	.4926	.4923
23	.4700	.4711	.4642	.4681	.4697	...	...	...	...	...	.4889	.4904	.4866	.4868	.4875
24	.4690	.4690	.4670	.4676	.4680	...	...	...	...	...	.4894	.4901	.4876	.4886	.4887
25	.4646	.4668	.4634	.4644	.4651	.4895	.4899	.4894	.4897	.4895	.4877	.4893	.4868	.4887	.4887
26	...	...	...	...	...	.4886	.4899	.4848	.4861	.4862	.4803	.4900	.4867	.4869	.4885
27	...	...	...	...	...	.4861	.4903	.4855	.4887	.4897	...	...	...	...	...
28	.4675	.4748	.4670	.4734	.4734	.4888	.4899	.4861	.4870	.4861	...	...	...	...	...
29	.4722	.4750	.4705	.4723	.4719	.4874	.4935	.4874	.4926	.4928	.4934	.4962	.4928	.4951	.4951
30	.4716	.4746	.4715	.4732	.4732	...	...	...	...	...	.4959	.4962	.4914	.4937	.4938
31	.4774	.4801	.4767	.4783	.4777	...	...	...	...	...	...	...	...	...	...

* Data Not Available

	OCTOBER					NOVEMBER					DECEMBER				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	.4931	.4954	.4930	.4951	.4948	...	...	...	...	...	.5100	.5105	.5067	.5081	.5073
2	.4945	.4997	.4944	.4985	.4988	...	...	...	...	...	.5056	.5083	.5046	.5055	.5060
3	.4981	.5015	.4980	.4986	.4995	.4823	.4854	.4801	.4848	.4845	.5048	.5082	.5047	.5076	.5067
4	...	...	...	...	...	.4857	.4875	.4855	.4855	.4861	.5031	.5076	.4990	.4993	.5018
5	...	...	...	...	...	.4862	.4864	.4828	.4835	.4850	.5008	.5023	.4962	.4981	.4965
6	.5012	.5037	.5012	.5018	.5022	.4835	.4860	.4833	.4849	.4854	...	...	...	...	...
7	.4968	.5007	.4964	.4995	.4997	.4840	.4859	.4816	.4854	.4853	...	...	...	...	...
8	.4992	.5017	.4992	.5003	.5006	...	...	...	...	...	.4982	.4988	.4962	.4970	.4970
9	.5000	.5008	.4985	.5000	.4998	...	...	...	...	...	.4970	.4971	.4944	.4951	.4944
10	.4999	.5040	.4990	.5032	.5032	.4887	.4897	.4881	.4888	.4892	.4952	.4985	.4949	.4977	.4978
11	...	...	...	...	...	Closed					.4973	.4975	.4952	.4965	.4961
12	...	...	...	...	...	.4932	.4957	.4929	.4950	.4950	.4939	.4987	.4934	.4976	.4979
13	Closed					.4943	.4982	.4939	.4967	.4972	...	...	...	...	...
14	.5044	.5070	.5044	.5059	.5065	.4962	.4995	.4955	.4995	.4988	...	...	...	...	...
15	.5051	.5074	.5051	.5055	.5064	...	...	...	...	...	.4964	.4976	.4949	.4957	.4952
16	.5067	.5076	.5038	.5056	.5059	...	...	...	...	...	.4941	.4957	.4941	.4946	.4952
17	.5064	.5078	.5058	.5064	.5058	.4972	.4977	.4956	.4956	.4961	.4956	.4964	.4956	.4962	.4957
18	...	...	...	...	...	.4971	.4972	.4947	.4971	.4960	.4969	.4992	.4968	.4983	.4982
19	...	...	...	...	...	.4964	.4992	.4960	.4985	.4982	.4981	.5020	.4981	.5013	.5011
20	.5053	.5053	.4998	.5030	.5031	.4985	.4991	.4965	.4967	.4968	...	...	...	...	...
21	.5015	.5048	.5008	.5037	.5033	.4957	.4966	.4935	.4941	.4941	...	...	...	...	...
22	.5046	.5049	.5030	.5041	.5036	...	...	...	...	...	.5033	.5066	.5033	.5056	.5060
23	.5024	.5030	.4965	.4968	.4987	...	...	...	...	...	.5068	.5095	.5063	.5085	.5089
24	.4941	.4948	.4906	.4909	.4910	.4943	.4968	.4943	.4964	.4956	.5076	.5091	.5076	.5086	.5086
25	...	...	...	...	...	.4975	.5035	.4975	.5935	.5030	Closed				
26	...	...	...	...	...	.5030	.5041	.5011	.5028	.5025	.5081	.5104	.5089	.5098	.5098
27	.4898	.4912	.4880	.4892	.4891	Closed					...	...	...	...	...
28	.4920	.4930	.4916	.4918	.4917	.5054	.5070	.5054	.5067	.5067	...	...	...	...	...
29	.4930	.4939	.4923	.4938	.4924	...	...	...	...	...	.5132	.5153	.5130	.5140	.5145
30	.4956	.4965	.4861	.4882	.4900	...	...	...	...	...	.5130	.5144	.5126	.5133	.5133
31	.4834	.4884	.4814	.4852	.4844	...	...	...	...	...	.5157	.5202	.5157	.5202	.5197

* Data Not Available

1986 DEUTSCHEMARK INTERBANK FORWARD RATES (In U.S. Dollars per one Deutschemark)

JANUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	Closed					
2	.4121	.4132	.4142	.4153	.4185	.4249
3	.4058	.4070	.4080	.4091	.4125	.4188
4	...	...	...	...	...	...
5	...	...	...	...	...	...
6	.4084	.4097	.4107	.4110	.4152	.4217
7	.4100	.4112	.4123	.4133	.4167	.4233
8	.4054	.4066	.4076	.4086	.4118	.4182
9	.4105	.4117	.4128	.4140	.4176	.4246
10	.4050	.4062	.4071	.4084	.4119	.4188
11	...	...	...	...	...	...
12	...	...	...	...	...	...
13	.4065	.4078	.4089	.4100	.4137	.4209
14	.4038	.4051	.4062	.4073	.4109	.4179
15	.4064	.4076	.4087	.4098	.4133	.4204
16	.4055	.4067	.4077	.4089	.4122	.4190
17	.4059	.4071	.4081	.4093	.4127	.4197
18	...	...	...	...	...	...
19	...	...	...	...	...	...
20	Closed					
21	.4069	.4081	.4092	.4104	.4138	.4209
22	.4079	.4092	.4103	.4115	.4149	.4220
23	.4081	.4094	.4105	.4116	.4150	.4221
24	.4142	.4155	.4165	.4177	.4212	.4283
25	...	...	...	...	...	...
26	...	...	...	...	...	...
27	.4157	.4169	.4179	.4191	.4226	.4297
28	.4167	.4180	.4191	.4204	.4238	.4308
29	.4189	.4200	.4210	.4223	.4258	.4329
30	.4206	.4217	.4229	.4241	.4277	.4349
31	.4192	.4203	.4216	.4227	.4262	.4335

FEBRUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	...	...	...	...	...	...
3	.4159	.4170	.4189	.4194	.4227	.4299
4	.4141	.4160	.4164	.4175	.4209	.4280
5	.4185	.4196	.4209	.4221	.4255	.4327
6	.4165	.4166	.4178	.4190	.4224	.4295
7	.4156	.4167	.4179	.4191	.4225	.4297
8	...	...	...	...	...	...
9	...	...	...	...	...	...
10	.4196	.4207	.4220	.4232	.4268	.4344
11	.4205	.4216	.4229	.4241	.4276	.4351
12	.4221	.4232	.4245	.4257	.4293	.4365
13	.4251	.4262	.4275	.4288	.4324	.4400
14	.4260	.4272	.4284	.4297	.4333	.4409
15	...	...	...	...	...	...
16	...	...	...	...	...	...
17	Closed					
18	.4301	.4312	.4325	.4337	.4373	.4449
19	.4306	.4317	.4330	.4342	.4379	.4455
20	.4339	.4350	.4363	.4476	.4412	.4488
21	.4344	.4356	.4369	.4382	.4418	.4494
22	...	...	...	...	...	...
23	...	...	...	...	...	...
24	.4406	.4417	.4431	.4443	.4479	.4557
25	.4454	.4465	.4479	.4490	.4527	.4604
26	.4469	.4480	.4494	.4505	.4543	.4619
27	.4491	.4503	.4516	.4528	.4565	.4640
28	.4477	.4489	.4502	.4514	.4551	.4624
29	...	...	...	...	...	...
30	...	...	...	...	...	...
31	...	...	...	...	...	...

MARCH

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	...	...	...	...	...	...
3	.4517	.4531	.4543	.4556	.4594	.4668
4	.4538	.4551	.4563	.4576	.4614	.4689
5	.4395	.4407	.4419	.4431	.4468	.4538
6	.4474	.4486	.4499	.4511	.4547	.4620
7	.4469	.4480	.4492	.4504	.4538	.4607
8	...	...	...	...	...	...
9	...	...	...	...	...	...
10	.4410	.4421	.4432	.4444	.4476	.4545
11	.4406	.4416	.4427	.4438	.4470	.4533
12	.4393	.4404	.4414	.4426	.4457	.4519
13	.4357	.4367	.4379	.4391	.4422	.4485
14	.4418	.4429	.4441	.4452	.4482	.4546
15	...	...	...	...	...	...
16	...	...	...	...	...	...
17	.4436	.4447	.4457	.4469	.4500	.4561
18	.4455	.4466	.4477	.4489	.4522	.4584
19	.4420	.4431	.4442	.4454	.4485	.4546
20	.4432	.4443	.4455	.4465	.4497	.4559
21	.4461	.4472	.4483	.4494	.4526	.4588
22	...	...	...	...	...	...
23	...	...	...	...	...	...
24	.4359	.4369	.4380	.4390	.4421	.4480
25	.4276	.4286	.4296	.4307	.4335	.4394
26	.4278	.4288	.4298	.4308	.4338	.4400
27	.4287	.4296	.4307	.4317	.4346	.4407
28	Closed					
29	...	...	...	...	...	...
30	...	...	...	...	...	...
31	.4270	.4280	.4289	.4299	.4328	.4385

* Data Not Available

APRIL

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.4254	.4264	.4273	.4282	.4308	.4364
2	.4213	.4223	.4232	.4242	.4268	.4324
3	.4186	.4196	.4206	.4215	.4241	.4296
4	.4181	.4189	.4199	.4208	.4235	.4291
5	...	...	...	...	...	...
6	...	...	...	...	...	...
7	.4178	.4188	.4197	.4206	.4232	.4286
8	.4275	.4285	.4294	.4303	.4329	.4383
9	.4266	.4274	.7283	.4291	.4317	.4369
10	.4344	.4352	.4362	.4370	.4397	.4451
11	.4325	.4332	.4341	.4349	.4373	.4426
12	...	...	...	...	...	...
13	...	...	...	...	...	...
14	.4329	.4337	.4346	.4354	.4379	.4432
15	.4340	.4349	.4356	.4364	.4387	.4442
16	.4447	.4456	.4463	.4472	.4495	.4548
17	.4497	.4505	.4513	.4520	.4543	.4593
18	.4533	.4541	.4549	.4557	.4581	.4631
19	...	...	...	...	...	...
20	...	...	...	...	...	...
21	.4558	.4566	.4575	.4583	.4607	.4657
22	.4556	.4574	.4582	.4591	.4616	.4667
23	.4572	.4581	.4590	.4598	.4626	.4680
24	.4555	.4564	.4573	.4581	.4607	.4658
25	.4614	.4623	.4632	.4641	.4669	.4723
26	...	...	...	...	...	...
27	...	...	...	...	...	...
28	.4621	.4630	.4639	.4648	.4675	.4730
29	.4601	.4610	.4618	.4628	.4653	.4706
30	.4601	.4610	.4619	.4627	.4653	.4705

MAY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.4496	.4504	.4513	.4521	.4546	.4595
2	.4522	.4531	.4539	.4547	.4573	.4624
3	...	...	...	...	...	...
4	...	...	...	...	...	...
5	.4565	.4574	.4582	.4591	.4616	.4668
6	.4546	.4554	.4562	.4571	.4595	.4646
7	.4570	.4578	.4587	.4595	.4621	.4672
8	.4578	.4587	.4597	.4604	.4629	.4682
9	.4567	.4575	.4584	.4592	.4618	.4670
10	...	...	...	...	...	...
11	...	...	...	...	...	...
12	.4597	.4607	.4615	.4624	.4652	.4706
13	.4554	.4564	.4572	.4581	.4610	.4663
14	.4576	.4585	.4594	.4603	.4628	.4681
15	.4562	.4571	.4580	.4588	.4615	.4668
16	.4513	.4523	.4531	.4540	.4568	.4603
17	...	...	...	...	...	...
18	...	...	...	...	...	...
19	.4523	.4533	.4541	.4550	.4527	.4634
20	.4444	.4453	.4461	.4470	.4497	.4550
21	.4417	.4427	.4435	.4444	.4470	.4523
22	.4393	.4402	.4410	.4419	.4445	.4497
23	.4385	.4394	.4402	.4411	.4436	.4488
24	...	...	...	...	...	...
25	...	...	...	...	...	...
26	Closed					
27	.4405	...*	...*	...*	...*	...*
28	.4371	.4380	.4389	.4397	.4420	.4471
29	.4337	.4346	.4355	.4363	.4387	.4437
30	.4293	.4302	.4311	.4320	.4345	.4396

JUNE

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	.4318	.4328	.4336	.4345	.4372	.4424
3	.4380	.4390	.4398	.4407	.4435	.4492
4	.4399	.4408	.4417	.4427	.4454	.4510
5	.4466	.4475	.4486	.4494	.4524	.4584
6	.4489	.4498	.4508	.4517	.4545	.4605
7	...	...	...	...	...	...
8	...	...	...	...	...	...
9	.4464	.4473	.4482	.4491	.4516	.4574
10	.4515	.4525	.4535	.4544	.4571	.4631
11	.4516	.4526	.4536	.4545	.4572	.4632
12	.4532	.4541	.4552	.4560	.4587	.4649
13	.4521	.4531	.4541	.4550	.4576	.4636
14	...	...	...	...	...	...
15	...	...	...	...	...	...
16	.4526	...*	...*	...*	...*	...*
17	.4470	.4479	.4488	.4496	.4520	.4576
18	.4478	.4487	.4496	.4505	.4528	.4581
19	.4479	.4488	.4498	.4506	.4529	.4581
20	.4433	.4442	.4451	.4459	.4485	.4536
21	...	...	...	...	...	...
22	...	...	...	...	...	...
23	.4498	.4507	.4517	.4525	.4551	.4601
24	.4493	.4503	.4512	.4520	.4545	.4596
25	.4512	.4522	.4530	.4539	.4562	.4613
26	.4503	.4513	.4521	.4530	.4553	.4604
27	.4539	.4517	.4558	.4566	.4589	.4638
28	...	...	...	...	...	...
29	...	...	...	...	...	...
30	.4552	.4562	.4570	.4578	.4600	.4650

* Data Not Available

1986 DEUTSCHEMARK INTERBANK FORWARD RATES (In U.S. Dollars per cne Deutschemark)

JULY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.4597	.4607	.4615	.4623	.4645	.4689
2	.4587	.4596	.4605	.4612	.4635	.4679
3	.4602	.4612	.4620	.4627	.4650	.4692
4	Closed					
5	...	...	...	...	...	...
6	...	...	...	...	...	...
7	.4574	.4584	.4591	.4598	.4619	.4662
8	.4588	.4597	.4605	.4612	.4634	.4677
9	.4597	.4607	.4615	.4623	.4645	.4691
10	.4593	.4602	.4610	.4617	.4641	.4682
11	.4555	.4564	.4572	.4579	.4601	.4645
12	...	...	...	...	...	...
13	...	...	...	...	...	...
14	.4595	*	*	*	*	*
15	.4642	.4650	.4658	.4665	.4687	.4730
16	.4659	.4667	.4675	.4682	.4703	.4746
17	.4638	.4645	.4654	.4660	.4682	.4725
18	.4694	.4702	.4710	.4717	.4740	.4785
19	...	...	...	...	...	...
20	...	...	...	...	...	...
21	.4713	.4721	.4729	.4735	.4757	.4801
22	.4682	.4690	.4697	.4704	.4725	.4768
23	.4697	.4704	.4712	.4719	.4741	.4785
24	.4680	.4688	.4696	.4702	.4725	.4769
25	.4651	.4658	.4666	.4673	.4695	.4739
26	...	...	...	...	...	...
27	...	...	...	...	...	...
28	.4734	.4742	.4750	.4757	.4780	.4826
29	.4719	.4726	.4734	.4741	.4763	.4808
30	.4732	.4740	.4746	.4754	.4775	.4820
31	...	...	...	...	...	...

AUGUST

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.4799	.4806	.4813	.4820	.4839	.4883
2	...	...	...	...	...	...
3	...	...	...	...	...	...
4	.4803	.4810	.4817	.4823	.4844	.4888
5	.4780	.4787	.4794	.4801	.4822	.4868
6	.4807	.4815	.4822	.4830	.4850	.4896
7	.4832	.4839	.4846	.4853	.4875	.4921
8	.4835	.4843	.4850	.4857	.4877	.4924
9	...	...	...	...	...	...
10	...	...	...	...	...	...
11	.4852	.4860	.4865	.4873	.4892	.4935
12	.4813	.4821	.4827	.4834	.4854	.4894
13	.4833	.4840	.4847	.4854	.4874	.4915
14	.4852	.4859	.4865	.4872	.4891	.4932
15	.4849	.4856	.4862	.4869	.4887	.4926
16	...	...	...	...	...	...
17	...	...	...	...	...	...
18	.4835	.4842	.4848	.4855	.4873	.4913
19	.4864	.4872	.4878	.4884	.4903	.4943
20	.4881	.4888	.4893	.4900	.4917	.4955
21	.4899	.4905	.4912	.4919	.4937	.4976
22	.4892	.4898	.4904	.4911	.4928	.4967
23	...	...	...	...	...	...
24	...	...	...	...	...	...
25	.4895	.4902	.4908	.4914	.4931	.4971
26	.4862	.4868	.4873	.4879	.4896	.4933
27	.4897	.4902	.4908	.4913	.4929	.4967
28	.4861	.4867	.4872	.4877	.4893	.4930
29	.4928	.4933	.4939	.4944	.4959	.4996
30	...	...	...	...	...	...
31	...	...	...	...	...	...

SEPTEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	Closed					
2	.4930	.4936	.4940	.4946	.4961	.4994
3	.4928	.4934	.4940	.4944	.4961	.5000
4	.4921	.4926	.4932	.4936	.4952	.4990
5	.4867	.4872	.4878	.4883	.4900	.4936
6	...	...	...	...	...	...
7	...	...	...	...	...	...
8	.4819	.4825	.4831	.4836	.4854	.4894
9	.4836	.4842	.4848	.4854	.4870	.4910
10	.4838	.4844	.4850	.4854	.4872	.4911
11	.4782	.4788	.4794	.4798	.4825	.4857
12	.4855	.4861	.4868	.4874	.4891	.4930
13	...	...	...	...	...	...
14	...	...	...	...	...	...
15	.4880	.4886	.4892	.4897	.4914	.4955
16	.4875	.4881	.4887	.4892	.4909	.4951
17	.4934	.4940	.4946	.4951	.4968	.5011
18	.5023	.5029	.5036	.5041	.5055	.5096
19	.5018	.5024	.5031	.5037	.5055	.5095
20	...	...	...	...	...	...
21	...	...	...	...	...	...
22	.4923	.4929	.4936	.4942	.4958	.4999
23	.4875	.4881	.4887	.4894	.4910	.4950
24	.4887	.4893	.4899	.4906	.4922	.4962
25	.4887	.4893	.4899	.4905	.4921	.4962
26	.4885	.4890	.4896	.4903	.4919	.4957
27	...	...	...	...	...	...
28	...	...	...	...	...	...
29	.4951	.4958	.4963	.4970	.4987	.5027
30	.4938	.4944	.4950	.4956	.4973	.5013
31	...	...	...	...	...	...

* Data Not Available

OCTOBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.4948	.4954	.4960	.4966	.4982	.5020
2	.4988	.4994	.5000	.5006	.5021	.5060
3	.4995	.5001	.5008	.5013	.5029	.5070
4	...	...	...	...	...	...
5	...	...	...	...	...	...
6	.5022	.5029	.5034	.5040	.5053	.5092
7	.4997	.5004	.5009	.5014	.5028	.5066
8	.5006	.5012	.5017	.5022	.5036	.5071
9	.4998	.5003	.5009	.5014	.5027	.5064
10	.5032	.5038	.5044	.5048	.5064	.5098
11	...	...	...	...	...	...
12	...	...	...	...	...	...
13	Closed					
14	.5065	.5072	.5077	.5083	.5097	.5133
15	.5064	.5070	.5076	.5082	.5098	.5133
16	.5059	.5065	.5071	.5076	.5090	.5126
17	.5058	.5064	.5070	.5075	.5091	.5128
18	...	...	...	...	...	...
19	...	...	...	...	...	...
20	.5031	.5038	.5044	.5049	.5066	.5107
21	.5033	.5040	.5047	.5052	.5069	.5109
22	.5036	.5042	.5050	.5055	.5071	.5110
23	.4987	.4993	.5000	.5005	.5020	.5060
24	.4910	.4916	.4922	.4927	.4941	.4978
25	...	...	...	...	...	...
26	...	...	...	...	...	...
27	.4891	.4896	.4902	.4907	.4922	.4958
28	.4917	.4922	.4928	.4933	.4948	.4983
29	.4924	.4929	.4939	.4940	.4956	.4992
30	.4876	.4881	.4886	.4892	.4905	.4937
31	.4844	.4849	.4855	.4860	.4874	.4905

NOVEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	...	...	...	...	...	...
3	.4845	.4850	.4855	.4860	.4876	.4908
4	.4861	.4866	.4871	.4877	.4891	.4925
5	.4850	.4856	.4861	.4866	.4881	.4915
6	.4854	.4859	.4864	.4869	.4885	.4919
7	.4853	.4858	.4864	.4868	.4885	.4920
8	...	...	...	...	...	...
9	...	...	...	...	...	...
10	.4892	.4897	.4903	.4909	.4926	.4963
11	Closed					
12	.4950	.4956	.4962	.4967	.4981	.5018
13	.4972	.4978	.4983	.4989	.5005	.5041
14	.4988	.4994	.5000	.5006	.5022	.5058
15	...	...	...	...	...	...
16	...	...	...	...	...	...
17	.4961	.4967	.4972	.4975	.4994	.5030
18	.4960	.4966	.4971	.4977	.4992	.5028
19	.4982	.4988	.4994	.5000	.5015	.5051
20	.4968	.4975	.4980	.4985	.5000	.5033
21	.4941	.4947	.4952	.4957	.4971	.5005
22	...	...	...	...	...	...
23	...	...	...	...	...	...
24	.4956	.4962	.4966	.4972	.4986	.5019
25	.5030	.5036	.5041	.5045	.5060	.5092
26	.5025	.5031	.5036	.5041	.5055	.5088
27	Closed					
28	.5067	.5073	.5078	.5083	.5098	.5130
29	...	...	...	...	...	...
30	...	...	...	...	...	...
31	...	...	...	...	...	...

DECEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.5073	.5079	.5085	.5090	.5105	.5137
2	.5060	.5066	.5072	.5076	.5091	.5124
3	.5067	.5073	.5079	.5083	.5098	.5131
4	.5018	.5024	.5029	.5034	.5048	.5079
5	.4965	.4970	.4975	.4980	.4993	.5020
6	...	...	...	...	...	...
7	...	...	...	...	...	...
8	.4970	.4975	.4980	.4985	.4997	.5026
9	.4978	.4983	.4987	.4992	.5007	.5036
10	.4944	.4948	.4952	.4957	.4970	.4998
11	.4961	.4966	.4071	.4076	.4990	.5019
12	.4979	.4984	.4989	.4994	.5010	.5040
13	...	...	...	...	...	...
14	...	...	...	...	...	...
15	.4952	.4958	.4963	.4968	.4984	.5040
16	.4952	.4959	.4964	.4069	.4985	.5017
17	.4957	.4964	.4970	.4975	.4990	.5023
18	.4982	.4988	.4994	.4999	.5013	.5045
19	.5011	.5017	.5023	.5028	.5043	.5075
20	...	...	...	...	...	...
21	...	...	...	...	...	...
22	.5060	...*	...*	...*	...*	...*
23	.5089	.5096	.5101	.5106	.5121	.5154
24	.5085	...*	...*	...*	...*	...*
25	Closed					
26	.5094	...*	...*	...*	...*	...*
27	...	...	...	...	...	...
28	...	...	...	...	...	...
29	.5145	.5153	.5159	.5165	.5178	.5213
30	.5133	.5140	.5145	.5151	.5166	.5200
31	.5197	.5205	.5211	.5217	.5231	.5266

* Data Not Available

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 32 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	9.47B	9.08A	9.47B	9.52	.999	....	23
3	....	....	8.84A	8.89A	8.84	.999	....	23
6	....	9.08B	8.74A	9.08B	9.12	.999	....	23
7	....	9.37B	....	9.21B	9.24	.999	....	23
8	....	....	8.80A	8.96A	8.83	.999	....	23
9	....	9.35B	8.75A	9.35B	9.33	.999	....	23
10	....	....	8.85A	8.85A	8.79	.999	....	23
13	....	8.83B	8.53A	8.83B	8.82	.999	....	23
14	....	....	8.65A	8.72A	8.69	.999	....	23
15	....	8.90B	....	8.80B	8.89	.999	....	23
16	....	8.95B	8.79A	8.79A	8.78	.999	....	23
17	....	8.87B	8.76A	8.80B	8.80	.999	....	23
20	....	9.00B	8.69A	9.00B	9.05	.999	....	23
21	....	....	8.92A	8.92A	8.90	.999	....	23
22	....	9.20B	8.80A	8.97B	8.96	.999	....	23
23	....	9.06B	....	9.02B	9.05	.999	....	23
24	....	9.66B	....	9.66B	9.73	1.000	....	23
27	....	9.84B	....	9.84B	9.88	1.000	....	23
28	....	9.95B	....	9.95B	9.96	1.000	....	23
29	....	10.08B	....	10.08B	10.02	1.000	....	23
30	....	10.25B	....	10.20B	10.31	1.000	....	23
31	....	....	10.05A	10.07A	10.04	1.000	....	23

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	9.79A	9.85A	9.84	1.000	....	23
4	....	....	9.54A	9.66A	9.61	1.000	....	23
5	....	10.00B	....	10.00B	10.00	1.000	....	23
6	10.11	10.20B	9.80A	9.80A	9.31	1.000	1	23
7	....	....	9.45A	9.74A	9.73	1.000	....	22
10	....	10.15B	....	10.15B	10.18	1.000	....	22
11	....	10.25B	....	10.18N	10.23	1.000	....	22
12	....	10.48B	....	10.32B	10.38	1.000	....	22
13	....	10.68B	10.35A	10.68B	10.69	1.000	....	22
14	....	10.71B	10.56A	10.71B	10.76	1.000	....	22
17	Exchange Closed: President's Day							
18	....	11.10B	10.66A	11.10B	11.08	1.000	....	22
19	....	11.80B	....	11.14B	11.28	1.000	....	22
20	....	11.56B	....	11.47B	11.51	1.000	....	22
21	....	....	11.30A	11.30A	11.53	1.000	....	22
24	11.83	12.15B	11.83	12.15B	12.17	1.000	2	22
25	....	....	....	12.17N	12.65	1.000	....	20
26	....	12.72B	12.58A	12.72B	12.68	1.000	....	20
27	....	13.35B	....	13.00B	13.08	1.000	....	20
28	....	13.19B	12.95A	12.95A	12.87	1.000	....	20

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	13.20B	....	13.20B	13.28	1.000	....	20
4	....	13.48B	....	13.48B	13.55	1.000	....	20
5	....	....	12.00A	12.00A	12.10	1.000	....	20
6	....	12.70B	....	12.70B	12.69	1.000	....	20
7	....	12.74B	....	12.74B	12.76	1.000	....	20
10	....	....	....	....	....	1.000	....	....

MARCH 1986 33 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	8.47B	8.08A	8.47B	8.52	.999	....	12
3	....	....	7.84A	7.89A	7.84	.999	....	3
6	....	8.08B	7.74A	8.08B	8.12	.999	....	3
7	....	8.37B	....	8.21B	8.24	.999	....	3
8	....	....	7.80A	7.96A	7.83	.999	....	3
9	....	8.35B	7.75A	8.35B	8.33	.999	....	3
10	....	....	7.85A	7.85A	7.79	.999	....	3
13	....	7.83B	7.53A	7.83B	7.82	.999	....	3
14	....	....	7.65A	7.72A	7.69	.999	....	3
15	....	7.80B	....	7.80B	7.89	.999	....	3
16	....	7.95B	7.79A	7.79A	7.78	.999	....	3
17	....	7.87B	7.76A	7.80B	7.80	.999	....	3
20	....	8.00B	7.69A	8.00B	8.05	.999	....	3
21	....	....	7.92A	7.92A	7.90	.999	....	3
22	....	8.20B	7.80A	7.97B	7.96	.999	....	3
23	....	8.06B	....	8.02B	8.05	.999	....	3
24	....	8.66B	....	8.66B	8.73	.999	....	3
27	....	8.84B	....	8.84B	8.88	.999	....	3
28	....	8.95B	....	8.95B	8.96	.999	....	3
29	....	9.08B	....	9.08B	9.02	1.000	....	3
30	....	9.25B	....	9.20B	9.31	1.000	....	3
31	....	....	9.05A	9.07A	9.04	1.000	....	3

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 33 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	8.79A	8.85A	8.84	1.000	....	3
4	....	....	8.54A	8.66A	8.61	1.000	....	3
5	....	9.00B	....	9.00B	9.00	1.000	....	3
6	....	9.20B	8.80A	8.80A	8.81	1.000	....	3
7	....	....	8.45A	8.74A	8.73	1.000	....	3
10	....	9.15B	....	9.15B	9.18	1.000	....	3
11	9.25	9.25	9.25	9.25	9.23	1.000	2	3
12	....	9.48B	....	9.32B	9.38	1.000	....	3
13	....	9.68B	9.35A	9.68B	9.68	1.000	....	....
17	Exchange Closed: President's Day							
18	....	10.10B	9.66A	10.10B	10.08	1.000	....	....

MARCH 1986 34 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	7.47B	7.08A	7.47B	7.52	.999	....	17
3	....	....	6.84A	6.89A	6.84	.999	....	17
6	....	7.08B	6.74A	7.08B	7.12	.999	....	17
7	....	7.37B	....	7.21B	7.24	.999	....	17
8	....	6.88B	6.80	6.88B	6.83	.999	1	17
9	6.87	7.35B	6.75A	7.35B	7.33	.999	2	16
10	....	....	6.85A	6.85A	6.79	.999	....	16
13	6.66	6.83B	6.53A	6.83B	6.82	.999	10	16
14	....	....	6.65A	6.72A	6.69	.999	....	4
15	....	6.90B	....	6.80B	6.89	.999	....	4
16	....	6.95B	6.79A	6.79A	6.78	.999	....	4
17	....	6.87B	6.76A	6.80B	6.80	.999	....	4
20	....	7.00B	6.69A	7.00B	7.05	.999	....	4
21	....	....	6.92A	6.92A	6.90	.999	....	4
22	....	7.20B	6.80A	6.97B	6.96	.999	....	4
23	....	7.06B	....	7.02B	7.05	.999	....	4
24	....	7.66B	....	7.66B	7.73	.999	....	4
27	....	7.84B	....	7.84B	7.88	.999	....	4
28	....	7.95B	....	7.95B	7.96	.999	....	4
29	....	8.08B	....	8.08B	8.02	.999	....	4
30	....	8.25B	....	8.20B	8.31	.999	....	4
31	....	....	8.05A	8.07A	8.04	.999	....	4

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	7.79A	7.85A	7.84	.999	....	4
4	....	....	7.54A	7.66A	7.61	.999	....	4
5	....	8.00B	....	8.00B	8.00	.999	....	4
6	....	8.20B	7.80A	7.80A	7.81	.999	....	4
7	....	....	7.45A	7.74A	7.73	.999	....	4
10	....	8.15B	....	8.15B	8.18	1.000	....	4
11	8.25	8.25	8.25	8.25	8.23	1.000	2	4
12	....	8.48B	....	8.32B	8.38	1.000	....	4
13	....	8.68B	8.35A	8.68B	8.69	1.000	....	4
14	....	8.71B	8.56A	8.71B	8.76	1.000	....	4
17	Exchange Closed: President's Day							
18	....	9.10B	8.66A	9.10B	9.08	1.000	....	4
19	9.35	9.80B	9.20A	9.24A	9.28	1.000	1	3
20	9.47	9.56B	9.40A	9.47	9.51	1.000	3	4
21	....	....	9.30A	9.51N	9.53	1.000	....	3
24	....	10.15B	....	10.15B	10.17	1.000	....	3
25	....	....	....	10.17N	10.65	1.000	....	....
26	....	10.72B	10.58A	10.72B	10.68	1.000	....	....
27	....	11.35B	....	11.00B	11.08	1.000	....	....
28	....	11.19B	10.95A	10.95A	10.87	1.000	....	....

MARCH 1986 35 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	6.47B	6.08A	6.47B	6.52	.999	....	366
3	....	....	5.84A	5.89A	5.84	.998	....	365
6	....	6.08B	5.74A	6.08B	6.12	.999	....	365
7	....	6.37B	....	6.21B	6.24	.999	....	365
8	....	....	5.80A	5.96A	5.83	.999	....	365
9	....	6.35B	5.75A	6.35B	6.33	.999	....	365
10	....	....	5.85A	5.85A	5.79	.999	....	365
13	5.65@.66	5.83B	5.53A	5.83B	5.82	.999	10	355
14	....	....	5.65A	5.72A	5.69	.999	....	355
15	....	5.90B	....	5.80B	5.89	.999	....	355
16	....	5.95B	5.79A	5.79A	5.78	.999	....	355
17	....	5.87B	5.76A	5.80B	5.80	.999	....	355
20	....	6.00B	5.69A	6.00B	6.05	.999	....	355
21	....	....	5.92A	5.92A	5.90	.999	....	355
22	....	6.20B	5.80A	5.97B	5.96	.999	....	355
23	....	6.06B	....	6.02B	6.05	.999	....	355
24	....	6.66B	....	6.66B	6.73	.999	....	355
27	....	6.84B	....	6.77B	6.88	.999	....	355
28	....	6.95B	....	6.95B	6.96	.999	....	354
29	....	7.08B	....	7.08B	7.02	.999	....	354

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 35 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	7.25B	....	7.20B	7.31	.999	....	354
31	....	....	7.05A	7.07A	7.04	.999	....	354

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	6.79A	6.85A	6.84	.999	....	354
4	....	....	6.54A	6.66A	6.61	.999	....	354
5	7.00	7.00	7.00	7.00	7.00	.999	1	354
6	....	7.20B	6.80A	6.80A	6.81	.999	....	353
7	....	....	6.45A	6.74A	6.73	.999	....	353
10	....	7.15B	....	7.15B	7.18	.999	....	353
11	....	7.25B	....	7.18N	7.23	.999	....	353
12	7.48	7.48	7.37A	7.37A	7.38	1.000	8	353
13	7.53	7.68B	7.35A	7.68B	7.69	1.000	2	353
14	....	7.71B	7.56A	7.71B	7.76	1.000	....	353
17	Exchange Closed; President's Day							
18	....	8.10B	7.66A	8.10B	8.08	1.000	....	353
19	8.15@.16	8.80B	8.15	8.16	8.28	1.000	2	351
20	....	8.56B	....	8.47B	8.51	1.000	....	351
21	....	....	8.30A	8.51N	8.53	1.000	....	351
24	....	9.15B	....	9.15B	9.17	1.000	....	351
25	....	....	....	9.17N	9.65	1.000	....	351
26	....	9.72B	9.58A	9.72B	9.68	1.000	....	351
27	....	10.35B	....	10.00B	10.08	1.000	....	351
28	....	10.19B	9.95A	9.95A	9.87	1.000	....	351

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	10.20B	....	10.20B	10.28	1.000	....	351
4	....	10.48B	....	10.48B	10.55	1.000	....	351
5	....	....	9.00A	9.00A	9.10	1.000	....	351
6	....	9.70B	....	9.70B	9.69	1.000	....	351
7	9.70	9.74B	9.70	9.70	9.76	1.000	1	50
10	....	....	....	....	....	1.000	....	....

MARCH 1986 36 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	5.47B	5.08A	5.47B	5.52	.997	60	113
3	....	....	4.84A	4.89A	4.84	.993	....	27
6	....	5.08B	4.74A	5.08B	5.12	.996	....	26
7	....	5.37B	....	5.21B	5.24	.997	....	19
8	....	....	4.80A	4.96A	4.83	.995	....	19
9	....	5.35B	4.75A	5.35B	5.33	.998	....	19
10	....	....	4.85A	4.85A	4.79	.996	....	19
13	4.65	4.83	4.53A	4.83	4.82	.997	10	18
14	....	....	4.65A	4.72A	4.69	.996	....	18
15	....	4.90B	....	4.80B	4.89	.997	....	12
16	....	4.95B	4.79A	4.79A	4.78	.997	....	12
17	....	4.87B	4.76A	4.80B	4.80	.997	....	12
20	....	5.00B	4.69A	5.00B	5.05	.998	....	10
21	4.96	4.97B	4.92A	4.92A	4.90	.998	3	13
22	....	5.20B	4.80A	4.97B	4.96	.999	....	10
23	....	5.06B	....	5.02B	5.05	.999	....	6
24	....	5.66B	....	5.66B	5.73	.999	....	5
27	....	5.84B	....	5.77B	5.88	.999	....	5
28	....	5.95B	....	5.95B	5.96	.999	....	....

MARCH 1986 37 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	4.15	4.47B	4.10A	4.47B	4.52	.988	6	1304
3	....	....	3.84A	3.89A	3.84	.975	....	831
6	3.86	4.08	3.74A	4.08	4.12	.984	9	834
7	4.27	4.37B	4.21A	4.26A	4.24	.987	1	832
8	4.15	4.15	3.80A	3.90	3.83	.980	10	672
9	3.73	4.35	3.73	4.35	4.33	.990	4	654
10	4.01	4.17	3.85A	3.85A	3.79	.981	16	553
13	3.66	3.90	3.48	3.77	3.82	.984	167	688
14	3.80	3.80	3.65A	3.72A	3.69	.982	52	738
15	3.77	3.90B	3.77	3.86	3.89	.987	3	738
16	3.78@.77	3.97B	3.77	3.77	3.78	.985	50	736
17	3.80	3.87B	3.76A	3.80	3.80	.986	3	736
20	....	4.02B	3.69A	4.02B	4.05	.991	....	736
21	4.00	4.00	3.92A	3.92A	3.90	.991	2	736
22	3.75	4.20B	3.75	3.97B	3.96	.992	1	572
23	....	4.06B	....	4.04B	4.05	.994	....	383
24	4.66	4.66	4.66	4.66	4.73	.998	1	378
27	4.82	4.84B	4.82	4.82	4.88	.999	10	374
28	4.90	4.95B	4.90	4.95B	4.96	.999	8	270
29	5.08	5.08	5.07A	5.08	5.02	.999	1	267
30	....	5.25B	....	5.20B	5.31	.999	1	252
31	....	....	5.05A	5.07A	5.04	.999	....	242

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 37 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	4.79A	4.85A	4.84	.999	....	242
4	4.57	4.61B	4.54A	4.57	4.61	.999	1	242
5	....	5.00B	....	5.00B	5.00	.999	....	242
6	5.06	5.20B	4.80A	4.80A	4.81	.999	....	241
7	....	....	4.45A	4.74A	4.73	.999	1	242
10	5.06	5.15B	5.06	5.15B	5.18	.999	1	242
11	5.22@.21	5.25B	5.19	5.19	5.23	.999	5	215
12	5.48	5.48	5.37A	5.37A	5.38	.999	1	214
13	5.48	5.68B	5.35A	5.66	5.69	.999	2	209
14	....	5.71B	5.56A	5.71B	5.76	.999	....	206
17	Exchange Closed; President's Day							
18	....	6.10B	5.66A	6.10B	6.08	.999	....	205
19	6.35	6.80B	6.20A	6.24A	6.28	.999	2	205
20	....	6.56B	....	6.47B	6.51	.999	....	202
21	....	....	6.30A	6.42A	6.53	1.000	....	199
24	....	7.15B	....	7.15B	7.17	1.000	....	199
25	....	....	....	7.17N	7.65	1.000	....	159
26	....	7.87B	7.58A	7.65N	7.68	1.000	....	158
27	....	8.35B	....	8.00B	8.08	1.000	....	158
28	....	8.19B	7.95A	7.95A	7.87	1.000	....	158

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	8.20B	....	8.20B	8.28	1.000	....	158
4	....	8.48B	....	8.48B	8.55	1.000	....	158
5	....	....	7.00A	7.00A	7.10	1.000	....	158
6	....	7.70B	....	7.70B	7.69	1.000	....	158
7	....	7.82B	....	7.80B	7.76	1.000	....	58
10	....	....	....	....	....	1.000	....	....

MARCH 1986 38 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	3.10	3.50	3.00	3.50	3.53	.960	14	2477
3	2.90	2.92	2.87	2.87	2.89	.925	10	2479
6	3.10	3.16	2.77A	3.12	3.13	.947	23	2470
7	3.39	3.39	3.21	3.26	3.25	.955	52	2445
8	3.19	3.19	2.80A	2.88B	2.85	.935	11	2429
9	2.89	3.48B	2.69A	3.30B	3.33	.963	22	2420
10	3.01	3.17B	2.81	2.83	2.84	.936	27	2424
13	2.65	2.91	2.50	2.89	2.85	.943	219	2530
14	2.70	2.85B	2.59	2.67B	2.73	.936	7	2517
15	2.75	2.92	2.75	2.92	2.93	.950	4	2516
16	2.80	3.06B	2.80	2.80	2.80	.944	1	2512
17	2.86	2.90B	2.85	2.85	2.84	.945	2	2512
20	2.65	3.02B	2.65	3.02B	3.06	.963	4	2510
21	2.94	2.97B	2.89	2.89	2.90	.959	624	1971
22	2.78	3.22	2.78	3.03	2.96	.965	47	1963
23	3.01	3.06B	2.97	3.02B	3.05	.971	4	1940
24	3.49	3.72B	3.44	3.68	3.73	.990	20	1888
27	3.80	3.84B	3.77	3.77	3.88	.994	31	1832
28	....	3.95B	....	3.95B	3.96	.995	....	1801
29	4.05	4.08B	4.00	4.06B	4.02	.996	4	1799
30	4.04	4.27	4.04	4.24	4.31	.998	27	1425
31	3.98	4.09B	3.98	4.03B	4.04	.997	3	1399

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	3.79A	3.85A	3.84	.997	2	1376
4	3.51	3.66	3.51	3.66	3.61	.996	4	1369
5	4.02	4.03	4.02	4.03	4.00	.996	6	1364
6	4.08	4.20B	3.80A	3.80A	3.81	.998	20	1289
7	....	....	3.45A	3.74A	3.73	.998	....	1288
10	4.03	4.15B	4.02A	4.15B	4.18	.999	1	1288
11	4.18	4.25	4.18	4.25	4.23	.999	40	1273
12	4.46	4.48B	4.37A	4.37A	4.38	.999	1	1272
13	4.48	4.68B	4.35A	4.68B	4.69	.999	1	1270
14	4.68	4.68	4.56A	4.68	4.76	.999	1	391
17	Exchange Closed; President's Day							
18	....	5.10	4.66A	5.03	5.08	.999	8	389
19	5.34	5.80B	5.20A	5.24A	5.28	.999	7	380
20	5.64	5.64	5.40A	5.64	5.51	.999	5	367
21	....	....	5.30A	5.42A	5.53	.999	....	361
24	6.00	6.15B	6.00	6.15B	6.17	1.000	3	357
25	6.44	6.44	6.44	6.44	6.65	1.000	1	309
26	....	6.87B	6.58A	6.65N	6.68	1.000	....	309
27	....	7.35B	....	7.00B	7.08	1.000	....	209
28	....	7.19B	6.95A	6.95A	6.87	1.000	....	208

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	7.20B	....	7.20B	7.28	1.000	....	208
4	7.42@.40	7.42	7.40	7.40	7.55	1.000	5	208
5	5.94	5.94	5.94	5.94	6.10	1.000	1	195
6	....	6.70B	....	6.70B	6.69	1.000	....	194

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 38 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	6.57	6.82B	6.57	6.80B	6.76	1.000	4	88
10	....	....	....	....	....	1.000	....	....

MARCH 1986 39 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	2.24	2.60	2.16	2.58	2.60	.893	173	2470
3	2.04	2.07	1.99	2.00	2.01	.824	250	2562
6	2.10	2.25	1.92A	2.20	2.23	.863	432	2807
7	2.47@.46	2.53	2.30	2.31	2.32	.878	114	2749
8	2.18	2.22	1.90A	1.95	1.96	.835	717	2844
9	1.94	2.52	1.81	2.39	2.41	.893	420	3124
10	2.04	2.20	1.89	1.92	1.95	.835	155	3114
13	1.81	2.03	1.65	1.96	1.97	.845	322	3124
14	1.77	1.97B	1.76	1.84A	1.85	.830	23	3097
15	1.92@.91	2.09	1.90	1.96	2.01	.857	513	3293
16	2.04	2.05B	1.89	1.89	1.92	.845	483	3485
17	1.96	1.97B	1.92	1.96	1.97	.848	107	3494
20	1.83	2.12B	1.76	2.10B	2.14	.883	43	3493
21	1.97	2.10	1.92	1.92	1.97	.871	69	3505
22	2.18	2.27	1.90A	2.00	2.02	.883	42	3496
23	2.11	2.11	1.99	2.09B	2.11	.897	18	3465
24	2.50	2.74	2.44	2.74	2.75	.954	110	3385
27	2.83	2.91	2.75	2.90	2.90	.968	263	3359
28	2.91	3.00	2.87	2.96	2.97	.973	17	3351
29	3.05	3.10	3.00	3.03	3.02	.977	25	3340
30	3.02	3.25	3.02	3.25	3.31	.987	10	3324
31	3.03	3.09B	2.98	3.03B	3.04	.982	39	3168

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.84	2.85B	2.80A	2.83	2.85	.979	13	3154
4	2.50	2.62	2.50	2.62	2.62	.972	5	3162
5	3.00	3.06	3.00	3.06	3.00	.972	397	3163
6	2.81	3.20B	2.78A	2.80	2.81	.986	10	3034
7	2.45	2.70	2.45	2.70	2.73	.982	6	3025
10	3.01	3.17	3.01	3.17	3.18	.995	7	3006
11	3.20	3.25	3.17	3.18	3.23	.996	58	2389
12	3.48	3.48	3.37A	3.37A	3.38	.997	3	1570
13	3.55	3.68	3.35A	3.68	3.69	.999	23	1533
14	3.75	3.75	3.56A	3.75	3.76	.999	1	1531
17	Exchange Closed: President's Day							
18	3.70	4.11	3.64A	4.06	4.08	.999	73	1498
19	4.35	4.80B	4.20	4.20	4.28	.999	23	1390
20	4.54	4.56B	4.40A	4.50	4.51	.999	14	1115
21	4.42	4.50B	4.30A	4.42	4.53	.999	2	796
24	5.00	5.15B	5.00	5.15B	5.17	.999	5	781
25	....	....	....	5.17N	5.65	.999	....	515
26	5.57	5.87B	5.53	5.60B	5.68	1.000	2	513
27	6.23	6.35	5.98	6.03	6.08	1.000	6	508
28	....	6.19B	5.95A	5.95A	5.87	1.000	6	469

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.10	6.20B	6.10	6.20B	6.28	1.000	7	454
4	6.45	6.45	6.45	6.45	6.55	1.000	1	447
5	5.71	5.71	5.00A	5.00A	5.10	1.000	3	139
6	5.48	5.70B	5.48	5.66	5.69	1.000	7	146
7	5.56	5.82B	5.56	5.80B	5.76	1.000	7	129
10	....	....	....	....	....	1.000	....	....

MARCH 1986 40 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	1.46	1.77	1.33	1.77	1.78	.774	691	5880
3	1.31	1.34	1.23	1.28	1.26	.668	315	5866
6	1.18	1.48	1.17	1.41	1.43	.720	441	5674
7	1.61@.64	1.67	1.47	1.51@.49	1.50	.741	618	5470
8	1.46	1.46	1.14	1.18	1.20	.673	195	5405
9	1.21	1.64	1.05	1.55	1.56	.761	1053	5334
10	1.21	1.47	1.13	1.22	1.20	.669	238	5314
13	1.08	1.27	.94	1.21A	1.22	.679	820	5358
14	1.07	1.25	1.04A	1.13	1.11	.654	555	5531
15	1.14	1.28	1.13	1.21	1.24	.694	349	5158
16	1.28	1.28	1.13A	1.16B	1.18	.674	136	5043
17	1.18	1.25	1.16A	1.23	1.22	.678	58	5099
20	1.10	1.32	1.02	1.30	1.32	.729	222	5044
21	1.18@.19	1.27	1.13	1.17	1.16	.706	424	5351
22	1.06	1.44	1.06	1.17	1.18	.721	549	4936
23	1.25@.26	1.28	1.20A	1.25	1.27	.742	159	4878
24	1.60@.65	1.85	1.54	1.84B	1.84	.856	1181	4181
27	1.87	1.98	1.78	1.95B	1.95	.885	345	3928
28	1.88	2.01	1.87	2.00	2.01	.899	194	3835

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 40 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	2.09	2.15	2.02A	2.08	2.06	.909	124	3805
30	2.20	2.34	2.17	2.30	2.33	.939	481	3881
31	2.04	2.10	2.00	2.08B	2.09	.918	52	3870

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.02	2.02	1.82	1.86A	1.90	.905	63	3865
4	1.60@.57	1.77	1.56A	1.65	1.68	.879	39	3871
5	1.79	2.07	1.79	2.06	2.04	.879	436	3651
6	2.11	2.15B	1.85	1.85	1.85	.929	162	3630
7	1.83	1.83	1.48	1.77B	1.77	.908	833	3757
10	2.06	2.22	1.99	2.20	2.18	.959	33	3748
11	2.28	2.28	2.15A	2.21	2.23	.966	266	3638
12	2.48	2.48	2.34	2.36	2.38	.976	29	3621
13	2.33	2.68B	2.33	2.67	2.69	.988	20	3624
14	2.59	2.70	2.56A	2.70	2.76	.991	248	3535
17	Exchange Closed: President's Day							
18	2.74	3.10B	2.65A	3.06	3.08	.998	607	3514
19	3.35	3.81	3.14	3.14	3.28	.998	22	3012
20	3.63	3.63	3.39	3.54B	3.51	.999	15	2991
21	3.20	3.50B	3.20	3.36B	3.53	.999	9	2601
24	3.75	4.17	3.75	4.17	4.17	.999	205	2761
25	4.59	4.67	4.59	4.67	4.65	.999	27	1788
26	4.62	4.93	4.62	4.93	4.68	.999	4	1670
27	5.30	5.43	4.80A	5.43	5.08	.999	85	1642
28	5.14	5.30B	4.87	4.87	4.87	.999	10	1468

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	5.05	5.27	5.04	5.27	5.28	1.000	104	1586
4	5.33	5.47	5.33	5.47	5.55	1.000	57	1509
5	4.86	4.86	4.10A	4.10A	4.10	1.000	18	1326
6	....	4.70B	....	4.70B	4.69	1.000	....	415
7	....	4.82B	....	4.80B	4.76	1.000	....	411
10	....	....	....	....	....	1.000	....	....

MARCH 1986 41 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	.86	1.10	.77	1.09	1.09	.606	1672	8478
3	.78	.79	.69	.70	.71	.479	2953	8853
6	.63@.62	.85	.62	.81	.82	.533	1472	8706
7	.96	1.00	.82	.85	.86	.557	1406	8318
8	.83	.83	.60	.64	.63	.475	1462	8569
9	.64	1.00	.54	.89@.88	.89	.576	2807	8727
10	.70@.68	.81	.62	.66	.65	.465	2328	8813
13	.57@.58	.70	.48	.64	.64	.470	2676	8439
14	.56@.57	.65	.54	.57@.59	.58	.442	1326	8018
15	.61@.60	.70	.60	.68	.67	[illegible]	582	8126
16	.70@.69	.70	.61	.63@.64	.63	.461	291	8100
17	.62@.63	.71	.60	.67	.66	.465	1202	8212
20	.54	.71	.49	.69	.70	.517	1592	8605
21	.61	.65	.55	.58	.58	.485	1433	9143
22	.53@.51	.76	.50	.58	.58	.499	1231	8922
23	.62@.63	.63	.56	.63	.62	.520	848	9316
24	.90@.92	1.08	.82	1.02@.04	1.04	.675	1813	9046
27	1.08	1.15	1.01	1.13	1.12	.714	1834	8966
28	1.08	1.16	1.04	1.16B	1.16	.734	351	8873
29	1.21@.22	1.27	1.16	1.23@.24	1.22	.750	361	8920
30	1.20	1.47	1.20	1.42	1.43	.809	592	8668
31	1.18@.19	1.25	1.12	1.23	1.22	.761	144	8610

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.17	1.18	1.02	1.07B	1.07	.726	437	8457
4	.86@.84	.94	.77	.89	.89	.673	800	8420
5	.96@.94	1.22	.92	1.12	1.16	.673	1149	8248
6	1.20	1.27	.98	1.02	.99	.768	211	8121
7	1.00	1.00	.70	.99	.91	.713	70	8130
10	1.15	1.27	1.13	1.27	1.27	.827	317	8184
11	1.30	1.33B	1.26	1.29	1.31	.841	219	8248
12	1.53	1.53	1.42	1.44	1.44	.873	482	8484
13	1.38	1.76	1.38	1.72	1.72	.921	197	8385
14	1.66	1.78B	1.62A	1.76	1.77	.932	57	8367
17	Exchange Closed: President's Day							
18	1.63	2.16	1.63	2.08A	2.08	.972	667	8062
19	2.41	2.99	2.07	2.13	2.31	.981	84	7948
20	2.53	2.55	2.33	2.46	2.53	.989	102	7846
21	2.18	2.55	2.18	2.55	2.54	.992	46	7814
24	2.84	3.19	2.84	3.19	3.18	.999	216	7561
25	3.39	3.57	3.35	3.57	3.65	.999	15	6532
26	3.64	3.91	3.64	3.72	3.68	.999	6	6013
27	4.30	4.39	3.55	4.00B	4.08	.999	40	5807
28	....	4.30B	3.90A	3.90A	3.87	.999	....	5174

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 41 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.99	4.27	3.99	4.27	4.28	1.000	8	5075
4..	4.45	4.58	4.45	4.58	4.55	1.000	32	4661
5..	4.00	4.00	3.10A	3.10A	3.10	1.000	2	4458
6..	3.70	3.70	3.40	3.48	3.69	1.000	269	4606
7..	3.53	3.82B	3.53	3.80B	3.76	1.000	20	3462
10..	....	....	....	....	....	1.000	....	....

MARCH 1986 42 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.46	.62	.42	.61	.61	.421	603	2852
3..	.42@.40	.42	.35A	.36	.36	.299	1215	2787
6..	.31	.45	.31	.42	.42	.343	924	3075
7..	.50@.51	.54	.42	.44	.44	.363	2146	4310
8..	.42@.41	.42	.28	.32	.31	.286	1202	3925
9..	.33	.53	.26	.46	.45	.376	1446	3742
10..	.33	.41	.30	.33@.31	.31	.275	1542	4404
13..	.27	.34	.20	.31	.31	.274	1198	4038
14..	.26@.24	.32	.20	.27	.27	.250	272	3998
15..	.27@.29	.36	.27	.33	.32	.284	725	4141
16..	.34	.34	.28	.30	.30	.262	486	4050
17..	.32	.36	.30	.34@.35	.34	.266	711	4250
20..	.25@.26	.34	.21	.34@.32	.33	.305	1436	4099
21..	.26@.28	.30	.22	.25	.24	.274	432	4190
22..	.21	.36	.20	.23@.25	.24	.281	825	4085
23..	.26@.27	.27	.22	.26@.25	.25	.295	425	4241
24..	.42@.47	.53	.36	.50	.50	.444	1942	5011
27..	.54	.58	.47	.55@.54A	.53	.478	1934	5124
28..	.52	.56	.49	.55	.56	.497	895	5027
29..	.59@.57	.63	.54	.57@.58	.58	.512	1909	4934
30..	.58	.73B	.58	.70@.71	.70	.586	1279	4722
31..	.55	.61	.51	.56@.55	.56	.517	895	4740

IN FEBRUARY

3..	.52	.53	.45	.51	.50	.463	4510	7083
4..	.35@.36	.40	.31	.38A@.36	.37	.399	4421	4776
5..	.40	.58	.38	.53	.52	.399	1222	4629
6..	.55	.59	.40	.40	.40	.506	657	4595
7..	.40	.41	.30	.38	.36	.426	619	4715
10..	.48@.51	.59	.47	.58	.58	.561	545	4767
11..	.60	.60	.55	.58@.59	.58	.578	840	4629
12..	.72@.77	.77	.61	.67B	.67	.626	589	4591
13..	.62	.92	.61	.88@.89	.88	.718	878	4323
14..	.76@.75	.94	.72	.93	.94	.741	854	4126
17..	Exchange Closed; President's Day							
18..	.75	1.24	.75	1.16@.14	1.18	.839	448	4165
19..	1.35	1.98	1.20	1.39	1.41	.878	399	4039
20..	1.56@.55	1.71	1.48	1.55	1.59	.917	322	4072
21..	1.37	1.59B	1.33	1.53A	1.59	.926	144	4023
24..	1.85	2.16	1.70	2.15	2.20	.988	164	3897
25..	2.45	2.68	2.38	2.68	2.67	.997	459	3723
26..	2.58	3.00	2.58	2.66	2.70	.998	81	3635
27..	3.35	3.45B	2.96	3.05	3.08	.999	97	3597
28..	3.22	3.30B	2.80	2.94	2.89	.999	36	3477

IN MARCH

3..	3.00	3.28	3.00	3.28	3.29	.999	23	3441
4..	3.36	3.48	3.36	3.45B	3.55	.999	51	3179
5..	3.05	3.05	1.94A	2.12	2.10	.999	23	2500
6..	2.72	2.73	2.45A	2.59	2.69	1.000	76	2412
7..	2.77	2.87B	2.70A	2.79@.77	2.76	1.000	81	2212
10..	....	....	....	....	....	.999	....	....

MARCH 1986 43 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	.22	.34	.20	.33B@.34	.34	.255	249	534
3..	.21	.21	.16	.17@.16	.17	.161	280	650
6..	.15@.16	.20	.15	.19	.19	.189	593	834
7..	.23	.25	.19	.22	.21	.203	389	864
8..	.18	.18	.12	.13	.12	.146	624	1324
9..	.13	.24	.10	.20	.20	.209	833	1408
10..	.17	.18B	.13	.13	.14	.136	132	1447
13..	.12	.14	.09	.12	.13	.133	716	1308
14..	.12	.14	.12	.12	.12	.116	11	1311
15..	.12	.16	.12	.14	.14	.137	111	1313
16..	.15	.15	.12	.13	.13	.123	54	1175
17..	.14	.16	.14	.16	.16	.125	92	1194
20..	.10	.14	.08	.14	.14	.146	127	1214
21..	.08	.09	.08	.08	.08	.124	107	1256
22..	.11	.12B	.09	.09	.09	.126	33	1228

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 43 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.07	.10	.07	.10	.10	.133	18	1243
24..	.20	.25	.14	.23B	.22	.235	370	1488
27..	.22	.25B	.18	.23	.22	.254	259	1491
28..	.21	.24	.19	.23	.23	.266	886	1893
29..	.24	.27B	.20	.23	.23	.274	1266	2485
30..	.30	.32	.24	.29@.30	.30	.336	1396	3087
31..	.22	.25	.20	.23	.23	.271	733	3414

IN FEBRUARY

3..	.20@.19	.21	.16	.20	.20	.220	3513	5719
4..	.17@.15	.17	.10	.12@.13	.13	.172	998	6065
5..	.14	.23	.12	.21@.20	.20	.172	2461	7316
6..	.21	.23	.13	.14	.14	.247	2100	8411
7..	.14	.14	.10	.12	.12	.180	470	8427
10..	.18	.23	.17	.23	.22	.269	3492	11576
11..	.22@.21	.22	.19	.22	.22	.278	1415	11114
12..	.29	.29	.22	.26	.25	.315	749	10688
13..	.22	.36	.22	.35	.34	.406	1621	10943
14..	.26	.40	.26	.37	.35	.427	913	11164
17..	Exchange Closed; President's Day							
18..	.28@.29	.57	.27	.47@.50	.48	.533	1506	11861
19..	.66	1.15	.46	.62B@.69	.67	.603	1824	12027
20..	.80	.90	.70	.80	.76	.681	1085	11728
21..	.59	.79	.56	.78@.76A	.75	.693	641	11717
24..	.94	1.29	.87	1.28@.29	1.27	.889	902	11446
25..	1.51	1.82B	1.41	1.74	1.72	.961	727	11563
26..	1.68	1.99	1.63	1.70B	1.72	.968	894	11219
27..	2.38	2.40	2.03	2.13	2.10	.991	26	11124
28..	1.89	2.30B	1.89	1.96B	1.91	.987	2	11011

IN MARCH

3..	2.02	2.28	2.02	2.28	2.29	.999	240	10902
4..	2.46	2.54	2.37	2.37	2.56	.999	4441	8221
5..	1.95	1.95	1.03	1.03	1.14	.991	400	7686
6..	1.58@.69	1.71	1.50	1.68	1.69	.999	4380	5518
7..	1.87	1.87	1.77	1.77	1.76	.999	130	5495
10..	....	....	....	....	....	.982	....	....

MARCH 1986 44 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
3..	.10	.10	.07	.09	.09	.074	13	13
6..	.10	.10	.08A	.09	.09	.089	50	62
7..	.10	.11B	.10	.10	.10	.096	1	63
8..	....	....	.07A	.07A	.07	.063	....	63
9..	.05	.09	.05	.09	.09	.097	5	68
10..	.06	.07	.06	.07	.07	.056	25	88
13..	.04	.04	.04	.04	.05	.053	100	116
14..	.06	.07	.06	.07	.06	.044	2	118
15..	.07	.07	.07	.07	.07	.054	196	294
16..	....	....	....	.07N	.07	.047	10	299
17..	.06	.10	.06	.09	.08	.048	25	316
20..	.06	.06	.04A	.06	.06	.057	1	317
21..	.05	.05	.04A	.05	.04	.045	....	317
22..	.01	.03B	.01	.02B	.02	.045	3	318
23..	.04	.04	.04	.04	.02	.047	1	319
24..	.05	.09	.04	.09	.07	.098	103	358
27..	.07	.08B	.05	.05	.05	.104	102	421
28..	.07	.08	.06	.06	.06	.109	8	421
29..	.07	.10	.06	.08B	.08	.112	675	1085
30..	.08	.11	.07	.09@.10	.10	.147	20	1099
31..	.08	.09	.05	.07	.07	.106	756	1837

IN FEBRUARY

3..	.05	.07	.04	.06	.06	.075	75	1849
4..	.06	.06	.03	.04	.04	.052	71	1832
5..	.04	.08	.02	.05	.05	.052	101	1862
6..	.05	.06B	.03	.03	.03	.085	5	1861
7..	.02	.03B	.02	.03B	.03	.051	2	1862
10..	.06	.06	.06	.06	.06	.086	17	1869
11..	.05	.08	.04	.04	.04	.087	94	1917
12..	.08	.09	.05	.07@.06	.06	.103	607	2200
13..	.06	.12	.06	.12@.11	.11	.150	2309	2907
14..	.10	.12	.08	.10	.11	.180	728	3456
17..	Exchange Closed; President's Day							
18..	.09	.17	.07	.14@.13	.14	.210	565	3671
19..	.21	.52	.14	.28	.26	.267	2405	3882
20..	.32	.37	.25	.29	.28	.336	867	3660
21..	.18	.28	.18	.24	.24	.337	1439	4107
24..	.32	.55	.30	.53@.51	.52	.573	1727	4345
25..	.70	.97B	.65	.84	.67	.756	2142	4338
26..	.83	1.10	.75	.90B	.86	.774	1255	3997

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1986 44 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	1.40	1.54	80	1.20	1.23	890	314	3949
28	1.25	1.28B	95	98	1.03	.849	574	3824

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.07	1.33	1.05	1.33	1.32	.975	289	3574
4	1.40	1.60	1.39A	1.43B	1.57	.996	679	3343
5	.93	.93	.25	.30	.32	.586	614	3192
6	.69@.64	.85B	.50	.77B	.76	.980	368	2962
7	.54	.86	.54	.75@.73	.76	.988	315	2603
10	....	....	....	....	....	.493	....	....

MARCH 1986 45 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.03	.06	.03	.03	.03	.036	141	121
17	Exchange Closed: President's Day							
18	.04	.04	.04	.04	.04	.047	200	321
19	.08	.19	.06	.08B	.09	.068	212	304
20	.12	.12	.08	.08	.09	.097	767	783
21	.05	.08	.05	.07	.08	.092	31	781
24	.10	.17	.08	.16	.16	.203	518	1195
25	.25	.39	.21	.30	.32	.362	1648	2071
26	.31@.33	.46	.24	.30	.30	.368	1700	2451
27	.65	.73	.25	.54@.55	.55	.539	1385	3252
28	.55	.65	.38	.42	.40	.443	394	3185

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.45	.48	.33	.45	.46	.666	570	3228
4	.40	.68	.40	.61@.64	.65	.830	870	3065
5	.22	.23	.07	.08	.08	.028	2032	2889
6	.13	.23	.12	.16@.17	.16	.181	1270	2665
7	.11	.35	.01	.02@.01	.01	.241	2176	....

JUNE 1986 33 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	8.70B	8.40A	8.70B	8.85	.998	....	100
3	....	....	8.35A	8.35A	8.17	.997	....	100
6	....	8.40B	8.10A	8.39B	8.45	.998	....	100
7	....	8.69B	....	8.61B	8.57	.998	....	100
8	....	....	8.45A	8.45A	8.17	.998	....	100
9	....	8.70B	....	8.70B	8.70	.999	....	100
10	....	....	8.25A	8.25A	8.16	.998	....	100
13	....	8.25B	7.96A	8.22B	8.19	.998	....	100
14	....	....	8.02A	8.07A	8.05	.998	....	100
15	....	8.30B	....	8.15B	8.24	.998	....	108
16	8.03	8.30B	8.03	8.13B	8.13	.998	1	102
17	....	....	....	8.13N	8.16	.998	....	100
20	....	....	8.04A	8.16N	8.40	.998	....	100
21	....	....	8.30A	8.30A	8.26	.998	....	100
22	....	8.53B	8.17A	8.36B	8.32	.999	....	100
23	....	8.40B	....	8.40B	8.41	.999	....	100
24	....	9.00B	....	9.00B	9.09	.999	....	100
27	....	9.15B	....	9.15B	9.24	.999	....	100
28	....	9.28B	....	9.28B	9.32	.999	....	100
29	9.37	9.39B	9.37	9.37	9.38	.999	20	120
30	....	9.63B	....	9.54B	9.68	.999	....	120
31	....	....	9.38A	9.48A	9.41	.999	....	120

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	9.41N	9.20	.999	....	120
4	....	....	8.90A	8.90A	8.97	.999	....	120
5	....	9.40B	....	9.40B	9.37	.999	....	100
6	....	9.40B	9.27A	9.27A	9.18	.999	....	100
7	....	....	9.10A	9.10A	9.11	.999	....	100
10	....	9.36B	....	9.11N	9.56	.999	....	100
11	....	9.57B	....	9.57B	9.61	.999	....	100
12	9.86	9.86	9.86	9.86	9.76	.999	31	100
13	....	9.90B	9.72A	9.90B	8.08	.999	....	100
14	....	....	....	10.08N	10.14	.999	....	100
17	Exchange Closed: President's Day							
18	....	10.44B	10.04A	10.44B	8.46	.999	....	100
19	....	10.66B	....	10.51B	10.66	.999	....	100
20	....	11.06B	....	10.86B	10.89	.999	....	100
21	....	....	10.69A	10.85B	10.89	.999	....	100
24	....	11.15B	....	11.15B	11.55	.999	....	100
25	....	....	....	11.55N	12.09	.999	....	100
26	....	12.11B	....	12.09N	12.06	.999	....	100
27	....	12.66B	....	12.36B	12.47	.999	....	100
28	....	....	12.32A	12.32A	12.26	.999	....	100

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 33 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	12.26N	12.67	.999	....	100
4	....	12.79B	....	12.79B	12.95	.999	....	100
5	....	....	....	12.95N	11.49	.999	....	100
6	....	12.09B	....	12.09B	12.08	.999	....	100
7	....	....	....	12.08N	12.14	.999	....	100
10	....	....	11.40A	11.40A	11.34	.999	....	100
11	....	11.40B	....	11.40B	11.40	.999	....	100
12	....	....	11.38A	11.38A	11.32	.999	....	100
13	....	....	10.92A	10.92A	10.88	.999	....	100
14	....	11.55B	....	11.55B	11.61	.999	....	100
17	....	....	....	11.61N	11.66	.999	....	100
18	....	11.88B	....	11.88B	11.84	.999	....	100
19	....	....	11.55A	11.55A	11.54	.999	....	100
20	....	11.69B	....	11.69B	11.72	.999	....	100
21	....	11.90B	....	11.90B	11.91	.999	....	100
24	....	....	10.85A	10.85A	10.71	.999	....	100
25	....	....	9.96A	9.96A	9.93	.999	....	100
26	....	10.15B	....	10.03B	10.03	.999	....	100
27	....	10.38B	....	10.08B	10.17	.999	....	100
28	Exchange Closed: Good Friday							
31	....	....	9.65A	9.98A	9.93	.999	....	100

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	10.10B	9.84A	9.84A	9.83	.999	....	100
2	....	....	9.35A	9.42A	9.41	.999	....	100
3	....	....	9.08A	9.20A	9.15	.999	....	100
4	....	9.24B	9.05A	9.08A	9.03	.999	....	100
7	....	....	8.81A	9.03N	9.08	.999	....	100
8	....	10.05B	....	9.97B	10.08	.999	....	100
9	....	10.20B	9.90A	9.97A	9.95	.999	....	100
10	....	10.62B	....	10.62B	10.69	.999	....	100
11	....	....	10.45A	10.48A	10.45	.999	....	100
14	....	10.49B	10.41A	10.49B	10.50	.999	....	100
15	....	10.60B	10.25A	10.55B	10.52	.999	....	100
16	....	11.60B	....	11.60B	11.67	.999	....	100
17	....	12.20B	....	11.90B	11.97	.999	....	100
18	....	12.45B	....	12.45B	12.53	.999	....	100
21	....	12.70B	12.43A	12.65B	12.69	.999	....	100
22	....	12.90B	12.65A	12.90B	12.94	.999	....	100
23	....	....	12.70A	12.94N	12.88	.999	....	100
24	....	....	12.62A	12.75A	12.71	.999	....	100
25	....	13.33B	12.60A	13.33B	13.42	.999	....	100
28	....	....	13.29A	13.40A	13.34	.999	....	100
29	....	....	13.15A	13.15A	13.09	.999	....	100
30	....	13.36B	12.86A	13.09N	12.75	.999	....	100

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	12.11A	12.11A	12.05	.999	....	100
2	....	12.52B	....	12.35B	12.43	.999	....	100
5	....	13.03B	....	12.77B	12.95	1.000	....	100
6	....	....	12.10A	12.58A	12.59	.999	....	200
7	....	12.85B	12.50A	12.85B	12.90	1.000	....	200
8	....	13.20B	12.86A	12.86A	12.86	1.000	....	200
9	....	13.00B	....	12.86N	12.83	1.000	....	100
12	....	13.11B	....	13.10B	13.18	1.000	....	100
13	....	....	12.63A	12.75A	12.70	1.000	....	100
14	....	12.83B	....	12.75B	12.81	1.000	....	100
15	....	....	12.70A	12.75A	12.71	1.000	....	100
16	....	....	12.24A	12.24A	12.17	1.000	....	100
19	....	12.35B	12.02A	12.35B	12.43	1.000	....	100
20	....	....	....	11.75A	11.61	1.000	....	100
21	....	11.62B	11.33A	11.33A	11.27	1.000	....	100
22	....	....	11.04A	11.04A	10.94	1.000	....	100
23	....	10.98B	10.85A	10.85A	10.81	1.000	....	100
26	Exchange Closed: Memorial Day							
27	....	10.95B	10.70A	10.95B	11.07	1.000	....	100
28	....	11.14B	10.80A	10.86A	10.81	1.000	....	100
29	....	....	10.45A	10.45A	10.39	1.000	....	100
30	....	....	10.15A	10.15A	10.09	1.000	....	100

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	10.15B	....	10.09N	10.14	1.000	....	100
3	....	10.85B	....	10.85B	10.93	1.000	....	100
4	....	....	....	10.93N	11.10	1.000	....	100
5	....	11.60B	....	11.60B	11.67	1.000	....	100
6	....	11.92B	....	11.92B	12.00	1.000	....	100
9	....	....	....	....	....	1.000	....	....

JUNE 1986 34 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	7.70B	7.40A	7.70B	7.85	.995	....	74

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 34 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			7.35A	7.35A	7.17	.992		42
6		7.40B	7.10A	7.40B	7.45	.994		42
7		7.69B		7.61B	7.57	.995		42
8			7.45A	7.45A	7.17	.994		42
9		7.70B		7.70B	7.70	.996		42
10			7.25A	7.25A	7.16	.994		42
13		7.25B	6.96A	7.22B	7.19	.994		42
14			7.02A	7.07A	7.05	.994		42
15		7.30B		7.15B	7.24	.995		42
16		7.30B	7.15A	7.15A	7.13	.994		42
17				7.13N	7.16	.994		42
20			7.04A	7.16N	7.40	.996		42
21			7.30A	7.30A	7.26	.995		42
22		7.53B	7.17A	7.36B	7.32	.996		42
23		7.40B		7.40B	7.41	.997		42
24		8.00B		8.00B	8.09	.998		42
27		8.15B		8.15B	8.24	.999		42
28		8.28B		8.28B	8.32	.999		42
29	8.38@.37	8.39B	8.37	8.38@.37	8.38	.999		42
30		8.63B		8.54B	8.68	.999	20	20
31			8.38A	8.48A	8.41	.999		

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5			11.87A			.999		

JUNE 1986 35 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2		6.70B	6.40A	6.70B	6.85	.988		150
3			6.35A	6.35A	6.17	.981		150
6		6.40B	6.10A	6.39B	6.45	.985		150
7		6.69B		6.61B	6.57	.987		150
8			6.45A	6.45A	6.17	.983		150
9		6.70B		6.70B	6.70	.989		150
10			6.25A	6.25A	6.16	.984		105
13		6.25B	5.96A	6.22B	6.19	.985		105
14			6.02A	6.07A	6.05	.984		105
15		6.30B		6.15B	6.24	.986		105
16		6.30B	6.15A	6.15A	6.13	.985		57
17				6.13N	6.16	.985		57
20			6.04A	6.16N	6.40	.988		57
21			6.30A	6.30A	6.26	.987		57
22		6.53B	6.17A	6.36B	6.32	.989		57
23		6.40B		6.40B	6.41	.990		57
24		7.00B		7.00B	7.09	.995		57
27		7.15B		7.15B	7.24	.996		57
28		7.28B		7.28B	7.32	.996		57
29		7.39B		7.39B	7.38	.997		57
30		7.63B		7.54B	7.68	.998		

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5			10.87A			.999		

JUNE 1986 36 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2		5.70B	5.38A	5.70B	5.86	.972		140
3			5.35A	5.35A	5.17	.958		140
6		5.40B	5.10A	5.39B	5.45	.966		140
7		5.69B		5.61B	5.57	.970		140
8			5.45A	5.45A	5.17	.962		140
9		5.70B		5.70B	5.70	.974		140
10			5.25A	5.25A	5.16	.963		140
13		5.25B	4.96A	5.22B	5.19	.965		140
14			5.02A	5.07A	5.05	.962		140
15		5.30B		5.15B	5.24	.967		140
16		5.30B	5.15A	5.15A	5.13	.964		140
17				5.13N	5.16	.964		140
20			5.04A	5.16N	5.40	.971		140
21			5.30A	5.30A	5.26	.969		140
22		5.53B	5.17A	5.36B	5.32	.972		90
23		5.40B		5.40B	5.41	.975		90
24		6.00B		6.00B	6.09	.986		90
27		6.15B		6.15B	6.24	.989		90
28		6.28B		6.28B	6.32	.990		90
29		6.39B		6.39B	6.38	.991		90
30		6.63B		6.54B	6.68	.993		90
31			6.38A	6.48A	6.41	.992		90

Tape Entries Read 1,798

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 36 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				6.41N	6.20	.991		90
4			5.90A	5.90A	5.97	.989		90
5		6.40B		6.40B	6.37	.989		90
6		6.47B	6.27A	6.27A	6.18	.992		90
7			6.10A	6.10A	6.11	.991		90
10		6.36B		6.36B	6.56	.994		88
11		6.57B		6.57B	6.61	.995		88
12	6.87	6.87	6.85A	6.85A	6.76	.996	2	69
13	7.12	7.12	6.72A	7.12	7.08	.997	2	68
14			7.03A	7.08N	7.14	.997		68
17	Exchange Closed; President's Day							
18		7.44B	7.04A	7.44B	7.46	.998		68
19		7.66B		7.51B	7.66	.998		68
20		8.06B		7.86B	7.89	.998		68
21			7.69A	7.89N	7.89	.998		68
24		8.15B		8.15B	8.55	.999		68
25				8.55N	9.03	.999		67
26		9.11B		9.03N	9.06	.999		67
27		9.66B		9.36B	9.47	.999		67
28			9.32A	9.32A	9.26	.999		67

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				9.26N	9.67	.999		67
4		9.79B		9.68B	9.95	.999		67
5				9.95N	8.49	.998		67
6		9.09B		9.09B	9.08	.999		67
7				9.08N	9.14	.999		67
10	9.01	9.01	8.40A	8.40A	8.34	.998		67
11		8.40B		8.40B	8.40	.998		67
12			8.38A	8.38A	8.32	.998		67
13			7.92A	7.92A	7.88	.997		67
14		8.55B		8.55B	8.61	.999		67
17				8.61N	8.66	.999		67
18		8.88B		8.88B	8.84	.999		67
19			8.55A	8.55A	8.54	.999		67
20		8.69B		8.69B	8.72	.999		67
21		8.90B		8.90B	8.91	.999		67
24			7.85A	7.85A	7.71	.998		67
25	7.33	7.33	6.96A	6.96A	6.93	.996	2	68
26		7.15B	6.90A	7.03B	7.03	.996		68
27		7.38B		7.08B	7.17	.997		67
28	Exchange Closed; Good Friday							
31			6.62A	6.98A	6.93	.997		67

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		7.10B	6.84A	6.84A	6.83	.997		67
2			6.35A	6.42A	6.41	.995		67
3			6.08A	6.20A	6.15	.994		67
4		6.24B	6.05A	6.08A	6.03	.993		67
7			5.81A	6.03N	6.08	.994		67
8		7.05B		6.97B	7.08	.994		67
9		7.20B	6.90A	6.97A	6.95	.998		67
10		7.62B		7.62B	7.69	.999		67
11			7.45A	7.48A	7.45	.999		67
14		7.49B	7.41A	7.49B	7.50	.999		67
15		7.60B	7.25A	7.55B	7.52	.999		67
16		8.60B		8.60B	8.67	.999		67
17		9.20B		8.90B	8.97	.999		67
18		9.45B		9.45B	9.53	.999		67
21		9.70B	9.43A	9.65B	9.69	.999		67
22		9.90B	9.65A	9.90B	9.94	.999		67
23			9.70A	9.94N	9.88	.999		67
24	9.57	9.68B	9.57	9.68B	9.71	.999		67
25		10.33B	9.60A	10.33B	10.42	.999		67
28			10.29A	10.40A	10.34	.999		67
29			10.15A	10.15A	10.09	.999		67
30		10.36B	9.86A	10.09N	9.75	.999		67

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			9.11A	9.11A	9.05	.999		67
2		9.52B		9.35B	9.43	.999		67
5		10.03B		9.77B	9.95	.999		67
6			9.10A	9.58A	9.59	.999		67
7		9.85B	9.50A	9.85B	9.90	.999		67
8		10.20B	9.86A	9.86A	9.86	.999		67
9		10.00B		9.86N	9.83	.999		67
12		10.11B		10.10B	10.18	.999		67
13			9.63A	9.75A	9.70	.999		65
14		9.83B		9.75B	9.81	.999		65
15			9.70A	9.75A	9.71	.999		65
16			9.24A	9.24A	9.17	.999		65
19		9.35B	9.02A	9.35B	9.43	.999		65
20				8.75A	8.61	.999		65

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 36 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	8.62B	8.33A	8.33A	8.27	.999	....	65
22	....	....	8.04A	8.04A	7.94	.999	....	65
23	....	7.98B	7.85A	7.85A	7.81	.999	....	65
26	Exchange Closed: Memorial Day							
27	....	7.95B	7.70A	7.95B	8.07	1.000	....	65
28	....	8.14B	7.80A	7.86A	7.81	1.000	....	65
29	....	....	7.45A	7.45A	7.39	1.000	....	65
30	....	....	7.15A	7.15A	7.09	1.000	....	65

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	7.15B	....	7.09N	7.14	1.000	....	65
3	....	7.85B	....	7.85B	7.93	1.000	....	65
4	....	....	....	7.93N	8.10	1.000	....	65
5	....	8.60B	....	8.60B	8.67	1.000	....	....

JUNE 1986 37 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	4.70B	4.38A	4.70B	4.90	.943	....	127
3	....	....	4.31A	4.31A	4.19	.917	....	127
6	....	4.40B	4.10A	4.39B	4.45	.931	....	127
7	....	4.69B	....	4.61B	[illegible]	.937	....	127
8	....	....	4.45A	4.45A	[illegible]	.922	....	127
9	....	4.70B	....	4.70B	4.70	.945	....	127
10	....	....	4.25A	4.25A	4.16	.924	....	127
13	....	4.25B	3.96A	4.22B	4.19	.927	....	127
14	....	....	4.02A	4.07A	4.05	.921	....	127
15	....	4.30B	....	4.15B	4.24	.930	....	127
16	....	4.30B	4.18A	4.18A	4.13	.925	....	127
17	....	....	....	4.13N	4.16	.925	....	127
20	....	....	4.04A	4.16N	4.40	.937	....	127
21	....	....	4.30A	4.30A	4.26	.933	....	127
22	....	4.53B	4.17A	4.36B	4.32	.938	....	127
23	....	4.40B	....	4.40B	4.41	.944	....	127
24	....	5.00B	....	5.00B	5.09	.966	....	127
27	....	5.15B	....	5.15B	5.24	.971	....	127
28	....	5.28B	....	5.28B	5.32	.974	....	127
29	....	5.39B	....	5.39B	5.38	.976	....	127
30	....	5.63B	....	5.54B	5.68	.982	....	127
31	....	....	5.38A	5.48A	5.41	.978	....	127

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	5.41N	5.20	.975	....	127
4	....	....	4.90A	4.90A	4.97	.970	....	127
5	....	5.40B	....	5.40B	5.37	.970	....	127
6	....	5.47B	5.27A	5.27A	5.18	.979	....	127
7	....	....	5.10A	5.10A	5.11	.976	....	127
10	....	5.36B	....	5.36B	5.56	.984	....	127
11	5.59	5.59	5.59	5.59	5.61	.985	34	127
12	....	5.75B	....	5.75B	5.76	.987	....	107
13	....	5.90B	5.72A	5.90B	6.08	.990	....	107
14	....	....	6.03A	6.08N	6.14	.991	....	107
17	Exchange Closed: President's Day							
18	....	6.44B	6.04A	6.44B	6.46	.993	....	107
19	....	6.66B	....	6.51B	6.66	.993	....	65
20	....	7.06B	....	6.86B	6.89	.994	....	65
21	....	....	6.69A	6.89N	6.89	.994	....	65
24	....	7.15B	....	7.15B	7.55	.997	....	65
25	....	....	....	7.55N	8.03	.998	....	35
26	....	[illegible]	....	8.03N	8.06	.998	....	35
27	....	8.66B	....	8.36B	8.47	.998	....	35
28	....	....	8.32A	8.32A	8.26	.997	....	35

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	8.26N	8.67	.998	....	35
4	....	8.79B	....	8.68B	8.95	.998	....	35
5	....	....	....	8.95N	7.49	.995	....	35
6	....	8.09B	....	8.09B	8.08	.997	....	35
7	....	....	....	8.08N	8.14	.997	....	1
10	....	....	7.40A	7.40A	7.34	.994	....	1
11	....	7.40B	....	7.40B	7.40	.995	....	1
12	7.28	7.30B	7.28	7.30A	7.32	.995	1	1
13	....	....	6.92A	6.92A	6.88	.993	....	1
14	....	7.55B	....	7.55B	7.61	.996	....	1
17	....	....	....	7.61N	7.66	.997	....	1
18	....	7.88B	....	7.88B	7.84	.997	....	1
19	....	....	7.55A	7.55A	7.54	.997	....	1
20	....	7.69B	....	7.69B	7.72	.997	....	1
21	....	7.90B	....	7.90B	7.91	.998	....	1
24	....	....	6.85A	6.85A	6.71	.994	....	1
25	....	....	5.96A	5.96A	5.93	.988	....	1
26	....	6.15B	5.90A	6.03B	6.03	.989	....	1

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 37 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	6.38B	....	6.08B	6.17	.991	....	1
28	Exchange Closed: Good Friday							
31	....	....	5.65A	5.98A	5.93	.990	....	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.84	6.10B	5.84	5.84	5.83	.989	10	11
2	5.37	5.37	5.35A	5.37	5.41	.985	1	12
3	....	....	5.08A	5.20A	5.15	.981	....	1
4	....	5.24B	5.05A	5.08A	5.03	.979	....	1
7	....	....	4.81A	5.03N	5.08	.982	....	1
8	....	6.05B	....	5.97B	6.08	.982	....	1
9	....	6.20B	5.90A	5.97A	5.95	.992	....	1
10	....	6.62B	....	6.62B	6.69	.996	....	1
11	....	....	6.45A	6.48A	6.45	.995	....	1
14	....	6.49B	6.41A	6.49B	6.50	.996	....	1
15	....	6.60B	6.25A	6.55B	6.52	.996	....	1
16	....	7.60B	....	7.60B	7.67	.999	....	1
17	....	8.20B	....	7.90B	7.97	.999	....	1
18	....	8.45B	....	8.45B	8.53	.999	....	1
21	....	8.70B	8.43A	8.65B	8.69	.999	....	1
22	....	8.90B	8.65A	8.90B	8.94	.999	....	1
23	....	....	8.70A	8.94N	8.88	.999	....	1
24	....	....	8.62A	8.75A	8.71	.999	....	1
25	....	9.33B	8.60A	9.33B	9.42	.999	....	1
28	....	....	9.29A	9.40A	9.34	.999	....	1
29	....	....	9.15A	9.15A	9.09	.999	....	1
30	....	9.36B	8.86A	9.09N	8.75	.999	....	....

JUNE 1986 38 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	3.65	3.77B	3.53A	3.77B	3.96	.894	4	184
3	....	....	3.47A	3.47A	3.35	.852	....	184
6	....	3.50B	3.29A	3.50B	3.58	.874	....	184
7	....	3.69B	....	3.61B	3.71	.883	....	184
8	....	....	3.53A	3.53A	3.31	.859	....	184
9	....	3.70B	....	3.70B	3.76	.894	....	184
10	3.20	3.20	3.20	3.20	3.34	.860	....	184
13	....	3.37B	3.23A	3.37B	3.34	.865	....	184
14	3.28	3.28	3.22A	3.28	3.22	.855	1	184
15	3.32	3.40B	3.32	3.32	3.37	.869	....	184
16	....	3.40B	3.35A	3.35A	3.27	.861	....	184
17	3.30	3.30	3.30	3.30	3.31	.862	24	196
20	3.10	3.43B	3.10	3.43B	3.49	.880	1	195
21	....	....	3.42A	3.42A	3.34	.874	....	195
22	....	3.59B	3.26A	3.59B	3.39	.880	....	195
23	....	3.41B	....	3.41B	3.47	.889	....	195
24	....	4.00B	....	4.00B	4.09	.927	....	195
27	....	4.15B	....	4.15B	4.24	.937	....	195
28	....	4.28B	....	4.28B	4.32	.942	....	195
29	4.35	4.43	4.35	4.40A	4.38	.945	2	193
30	....	4.63B	....	4.54B	4.68	.957	....	193
31	....	....	4.38A	4.48A	4.41	.949	....	193

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	4.41N	4.20	.942	....	193
4	....	....	3.91A	3.91A	3.97	.933	....	193
5	....	4.40B	....	4.40B	4.37	.933	....	193
6	....	4.47B	4.27A	4.27A	4.18	.950	....	193
7	....	....	4.10A	4.10A	4.11	.943	....	193
10	....	4.36B	....	4.36B	4.56	.960	....	193
11	4.62	4.62	4.62	4.62	4.61	.962	1	194
12	4.85	4.85	4.85	4.85	4.76	.966	1	157
13	....	4.90B	4.75A	4.90B	5.08	.974	....	155
14	....	....	5.03A	5.08N	5.14	.975	....	155
17	Exchange Closed: President's Day							
18	....	5.44B	5.04A	5.44B	5.46	.981	....	155
19	....	5.66B	....	5.51B	5.66	.982	....	112
20	....	6.06B	....	5.86B	5.89	.983	....	112
21	5.72	5.82B	5.69A	5.82B	5.89	.984	1	112
24	....	6.15B	....	6.15B	6.55	.991	....	112
25	....	....	....	6.55N	7.03	.994	....	112
26	....	7.11B	....	7.03N	7.06	.993	....	107
27	....	7.66B	....	7.36B	7.47	.995	....	107
28	....	....	7.32A	7.32A	7.26	.993	....	107

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	7.26N	7.67	.995	....	107
4	....	7.79B	....	7.68B	7.95	.996	....	107
5	....	....	....	7.95N	6.49	.986	....	107
6	....	7.09B	....	7.09B	7.08	.991	....	107
7	....	....	....	7.08N	7.14	.991	....	107

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1986 38 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	6.40A	6.40A	6.34	.985	....	107
11	....	6.40B	....	6.40B	6.40	.986	....	107
12	6.30	6.30	6.30	6.30	6.32	.986	1	107
13	....	....	5.92A	5.92A	5.88	.981	....	107
14	6.55	6.55	6.55	6.55	6.61	.990	1	106
17	....	....	....	6.61N	6.66	.991	....	105
18	....	6.88B	....	6.88B	6.84	.993	....	105
19	....	....	6.55A	6.55A	6.54	.991	....	105
20	....	6.69B	....	6.69B	6.72	.992	....	105
21	....	6.90B	....	6.90B	6.91	.994	....	105
24	....	....	5.85A	5.85A	5.71	.984	....	105
25	....	....	4.96A	4.96A	4.93	.970	....	105
26	....	5.15B	4.90A	5.03B	5.03	.972	....	105
27	....	5.38B	....	5.08B	5.17	.975	....	105
28	Exchange Closed; Good Friday							
31	....	....	4.65A	4.98A	4.93	.973	....	105

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.10B	4.84A	4.84A	4.83	.971	....	105
2	....	....	4.35A	4.42A	4.41	.960	....	105
3	....	....	4.08A	4.20A	4.20	.952	....	105
4	....	4.30B	4.07A	4.12A	4.09	.948	....	105
7	....	....	3.88A	4.09N	4.12	.953	....	105
8	....	5.05B	....	5.00B	5.08	.953	....	105
9	....	5.20B	4.90A	4.97A	4.95	.978	....	105
10	....	5.62B	....	5.62B	5.69	.989	....	105
11	....	....	5.45A	5.48A	5.45	.986	....	105
14	....	5.49B	5.41A	5.49B	5.50	.988	....	105
15	....	5.61B	5.25A	5.55B	5.52	.988	....	105
16	....	6.60B	....	6.60B	6.67	.996	....	105
17	....	7.20B	....	6.90B	6.97	.997	....	105
18	....	7.45B	....	7.45B	7.53	.998	....	105
21	7.47	7.70B	7.43A	7.65B	7.69	.999	....	5
22	7.73	7.90B	7.65A	7.90B	7.94	.999	5	6
23	....	....	7.70A	7.94N	7.88	.999	....	....
24	....	....	7.62A	7.75A	7.71	.999	....	1
25	....	8.33B	7.60A	8.33B	8.42	.999	....	....
28	....	....	8.29A	8.40A	8.34	.999	....	....

JUNE 1986 39 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	3.08B	2.76A	3.08B	3.13	.822	....	1338
3	2.62	2.62	2.60A	2.62	2.60	.764	1	1338
6	2.50	2.74B	2.50	2.74B	2.81	.792	4	1338
7	2.98	2.98	2.85	2.87	2.91	.804	6	1335
8	2.70	2.70	2.52	2.52	2.54	.770	7	1333
9	2.51	2.95	2.51	2.95	2.94	.819	2	1330
10	2.61	2.68B	2.40	2.40	2.55	.771	3	1323
13	....	2.62B	2.50A	2.62B	2.57	.776	....	1323
14	2.52	2.62	2.46A	2.50A	2.47	.763	8	1322
15	....	2.62B	....	2.55B	2.62	.782	....	1322
16	2.50	2.64B	2.50	2.50	2.51	.771	1	1322
17	....	....	....	2.51N	2.56	.773	....	1322
20	....	2.70B	2.43A	2.70B	2.70	.797	....	1322
21	2.56	2.56	2.53	2.53	2.55	.787	2	1321
22	....	2.75B	2.50A	2.58B	2.59	.795	....	1321
23	....	2.60B	....	2.60B	2.67	.806	....	1321
24	3.08	3.25	2.95	3.25	3.24	.863	7	1319
27	....	3.36B	3.33	3.36B	3.36	.877	3	1321
28	3.36	3.36	3.34	3.34	3.43	.885	4	1319
29	3.50	3.53	3.49	3.49	3.47	.890	5	1318
30	3.60	3.63B	3.59A	3.60	3.72	.910	1	1318
31	3.40	3.45	3.40	3.41	3.48	.896	10	1319

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	3.43A	3.43A	3.32	.883	....	1318
4	....	....	3.07A	3.07A	3.14	.867	....	1318
5	3.46	3.46	3.46	3.46	3.53	.867	1	1317
6	....	....	....	3.53N	3.40	.896	....	1317
7	....	....	3.17A	3.17A	3.20	.882	....	1317
10	3.40	3.50B	3.40	3.50B	3.61	.912	2	1317
11	3.60	3.60	3.60	3.60	3.65	.916	3	1317
12	....	3.75B	....	3.75B	3.78	.925	....	1317
13	4.00	4.00	4.00	4.00	4.08	.939	4	1317
14	3.94	4.13B	3.91A	4.13B	4.14	.942	10	1318
17	Exchange Closed; President's Day							
18	4.16	4.47	4.05A	4.47	4.46	.954	9	1318
19	4.90	5.07	4.90	5.07	4.66	.956	1	1311
20	5.03	5.03	4.90A	4.90A	4.89	.961	2	1311
21	4.72	4.82B	4.69A	4.82B	4.89	.961	1	1309
24	5.15	5.49B	5.15	5.49B	5.55	.977	4	1310
25	5.85	6.10	5.85	6.10	6.03	.983	6	1297

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1986 39 CALLS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	....	6.11B	....	6.03N	6.06	.983	....	1295
27	6.73	6.73	6.37	6.37	6.47	.987	1	1295
28	6.50	6.50	6.30A	6.32	6.26	.982	2	1294

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	6.26N	6.67	.987	....	1294
4	6.90	6.90	6.73A	6.90	6.95	.989	1	1294
5	5.44	5.44	5.44	5.44	5.49	.968	1	1293
6	6.02	6.09B	6.02	6.02	6.08	.978	1	1292
7	....	....	....	6.08N	6.14	.979	....	1282
10	....	....	5.46A	5.46A	5.34	.966	....	1281
11	....	5.40B	....	5.40B	5.40	.968	....	1281
12	5.30	5.30	5.30	5.30	5.32	.967	6	1276
13	....	....	4.92A	4.92A	4.88	.956	....	1276
14	5.55	5.59	5.55	5.59	5.61	.975	2	1271
17	....	5.90B	....	5.70B	5.66	.977	....	1270
18	....	5.88B	....	5.88B	5.84	.981	....	1270
19	....	....	5.55A	5.55A	5.54	.976	....	1270
20	5.67	5.69B	5.67	5.67	5.72	.980	1	1270
21	5.80	5.86	5.80	5.86	5.91	.983	310	1522
24	....	....	4.85A	4.85A	4.71	.961	....	1260
25	....	....	3.96A	3.96A	3.96	.931	....	1260
26	....	4.20B	....	4.10B	4.03	.935	....	1260
27	....	4.38B	....	4.08B	4.17	.942	....	1260
28	Exchange Closed; Good Friday							
31	....	....	3.85A	4.03A	3.98	.936	....	1260

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.15B	3.93A	3.93A	3.88	.933	....	1260
2	....	....	3.44A	3.47A	3.49	.911	....	1260
3	3.28	3.30B	3.22	3.25B	3.29	.896	310	1020
4	3.22	3.35B	3.18A	3.22A	3.18	.888	20	1020
7	3.16	3.21B	2.97A	3.21B	3.21	.896	1	1020
8	4.10	4.10	4.07A	4.10	4.12	.896	50	1020
9	....	4.27B	4.00A	4.00A	4.01	.944	....	1020
10	....	4.66B	....	4.66B	4.71	.969	....	1020
11	4.50	4.50	4.45A	4.50	4.48	.963	1	1020
14	....	4.54B	4.40A	4.52B	4.51	.967	....	1020
15	4.35	4.61B	4.25A	4.46B	4.53	.968	15	1020
16	....	5.60B	....	5.60B	5.67	.989	1	1020
17	6.18	6.20	6.00A	6.00A	5.97	.992	1	1020
18	....	6.50B	....	6.45B	6.53	.995	....	1020
21	6.46	6.70B	6.43A	6.65B	6.69	.996	3	1020
22	6.82	6.90B	6.65A	6.90B	6.94	.997	1	1015
23	....	....	6.70A	6.94N	6.88	.997	....	995
24	6.57	6.68B	6.57	6.68B	6.71	.997	1	982
25	....	7.33B	6.60A	7.33B	7.42	.998	....	982
28	....	....	7.29A	7.40A	7.34	.999	....	982
29	....	....	7.15A	7.15A	7.09	.998	....	960
30	....	7.36B	6.86A	7.09N	6.75	.998	....	960

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.11A	6.11A	6.05	.996	....	950
2	....	6.52B	....	6.35B	6.43	.998	....	950
5	....	7.03B	....	6.77B	6.95	.999	....	950
6	....	....	6.10A	6.58A	6.59	.999	....	950
7	....	6.85B	6.50A	6.85B	6.90	.999	....	739
8	....	7.20B	6.86A	6.86A	6.86	.999	....	738
9	....	7.00B	....	6.86N	6.83	.999	....	738
12	7.03	7.11B	7.03	7.10B	7.18	.999	5	28
13	....	....	6.75A	6.75A	6.70	.999	....	23
14	....	6.83B	....	6.75B	6.81	.999	....	23
15	....	....	6.70A	6.75A	6.71	.999	....	3
16	....	....	6.24A	6.24A	6.17	.999	....	3
19	....	6.35B	6.02A	6.35B	6.43	.999	....	2
20	5.77	5.79	5.75A	5.75A	5.61	.999	8	6
21	....	5.62B	5.33A	5.33A	5.27	.999	....	4
22	....	....	5.04A	5.04A	4.94	.999	....	3
23	....	4.98B	4.85A	4.85A	4.81	.999	....	3
26	Exchange Closed; Memorial Day							
27	4.79	4.95B	4.70A	4.95B	5.07	.999	2	3
28	....	5.14B	4.80A	4.86A	4.81	.999	....	3
29	....	....	4.45A	4.45A	4.39	.999	....	3
30	....	....	4.15A	4.15A	4.09	.999	....	3

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	4.15B	....	4.09N	4.14	.999	....	3
3	....	4.85B	....	4.85B	4.93	1.000	....	1
4	....	....	....	4.93N	5.10	1.000	....	1
5	....	5.60B	....	5.60B	5.67	1.000	....	....

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1986 40 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	2.12	2.36B	2.05A	2.36B	2.40	.727	1	698
3 ..	1.95	2.00	1.94	1.94	1.94	.656	160	837
6 ..	1.88	2.10	1.88	2.10	2.10	.689	6	837
7 ..	2.25	2.26	2.14	2.15	2.19	.703	14	831
8 ..	2.14	2.14	1.83	1.85	1.85	.659	396	1158
9 ..	1.76@.75	2.30	1.75	2.22	2.20	.719	367	1409
10 ..	2.00	2.10	1.92	1.92	1.89	.660	4	1411
13 ..	1.82	1.95	1.70	1.93	1.91	.664	5	1413
14 ..	1.79	1.95	1.79	1.83	1.80	.648	20	1415
15 ..	1.90	1.97B	1.90	1.90A	1.94	.671	10	1421
16 ..	1.92	1.96B	1.85	1.88	1.86	.658	26	1429
17 ..	1.85	1.98	1.85	1.98	1.92	.660	5	1430
20 ..	1.73	1.95B	1.73	1.95B	1.95	.689	19	1449
21 ..	1.88	1.90	1.88	1.90	1.84	.675	14	1463
22 ..	1.80	2.10	1.80	1.88	1.89	.684	73	1516
23 ..	1.94	1.95B	1.90	1.90	1.94	.696	3	1514
24 ..	2.24	2.45	2.20	2.41@.42	2.46	.771	13	1520
27 ..	2.53	2.53	2.42	2.48B	2.56	.789	14	1519
28 ..	2.59	2.65	2.53	2.65	2.63	.799	39	1518
29 ..	2.65	2.70	2.65	2.65A	2.67	.806	33	1543
30 ..	2.60	2.85	2.60	2.83B	2.88	.835	64	1517
31 ..	2.57	2.65	2.57	2.65	2.64	.813	31	1496

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	2.44	2.53	2.44	2.50	2.52	.794	5	1483
4 ..	2.22	2.39	2.22	2.36	2.37	.771	7	1480
5 ..	2.46	2.65B	2.46	2.61	2.63	.771	30	1482
6 ..	2.65	2.66B	2.43	2.43	2.45	.812	32	1465
7 ..	2.46	2.46	2.34	2.35	2.39	.790	13	1471
10 ..	2.61	2.61	2.61	2.61	2.73	.835	1	1472
11 ..	2.70	2.78	2.70	2.72	2.78	.840	18	1472
12 ..	2.95	2.98	2.85	2.85	2.90	.853	37	1462
13 ..	2.83@.87	3.18	2.83	3.18	3.18	.878	55	1480
14 ..	3.08	3.26	3.08	3.26	3.26	.882	11	1475
17 ..	Exchange Closed; President's Day							
18 ..	3.09	3.52B	3.09	3.52B	3.54	.904	8	1477
19 ..	3.70	3.93	3.49	3.64	3.76	.909	38	1480
20 ..	3.93	3.93	3.80	3.93	3.96	.918	20	1473
21 ..	3.67	3.93	3.67	3.93	3.95	.918	24	1470
24 ..	4.27	4.56	4.27	4.55	4.56	.948	29	1449
25 ..	4.70@.78	5.16	4.70	5.08	5.03	.961	43	1432
26 ..	5.02	5.43	4.90	4.90	5.06	.961	45	1377
27 ..	5.72	5.82	5.31	5.36	5.47	.968	36	1337
28 ..	5.50@.47	5.50	5.28	5.28	5.27	.961	7	1338

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	5.40	5.64	5.40	5.61	5.67	.970	110	1316
4 ..	5.79	5.91	5.79	5.91	5.95	.975	6	1314
5 ..	5.28	5.28	4.33	4.55	4.51	.934	17	1295
6 ..	5.15	5.16	4.91	5.16	5.11	.953	4	1281
7 ..	4.94	5.13	4.94	5.03	5.14	.955	22	1264
10 ..	4.41	4.52B	4.25	4.52B	4.37	.930	165	1387
11 ..	4.46	4.46	4.45A	4.45A	4.43	.933	22	1406
12 ..	4.46	4.46	4.30	4.30	4.35	.931	13	1415
13 ..	3.95	3.98	3.90	3.98	3.92	.912	25	1411
14 ..	....	4.68B	....	4.60B	4.66	.944	....	1403
17 ..	...	4.85B	....	4.78B	4.71	.949	....	1403
18 ..	4.85	4.92	4.71	4.92	4.86	.956	25	1422
19 ..	....	....	4.58A	4.60A	4.57	.946	....	1422
20 ..	4.70	4.70	4.66	4.66	4.73	.954	3	1402
21 ..	4.84	4.90	4.83	4.90	4.92	.961	311	1639
24 ..	3.98	3.98	3.85A	3.85A	3.81	.916	...	1648
25 ..	3.40	3.40	3.25A	3.25A	3.13	.865	54	1668
26 ..	....	3.35B	3.12A	3.25B	3.18	.871	....	1667
27 ..	....	3.48B	....	3.28B	3.31	.883	....	1667
28 ..	Exchange Closed; Good Friday							
31 ..	2.87	3.12B	2.87	3.12B	3.13	.871	10	1677

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	3.28	3.28	2.96	2.96	3.00	.865	61	1706
2 ..	....	....	2.60A	2.72A	2.67	.829	1	1707
3 ..	2.52	2.52	2.42A	2.50A	2.47	.804	1	1706
4 ..	2.47	2.55B	2.30A	2.40	2.38	.792	19	1711
7 ..	2.24	2.30B	2.17A	2.30B	2.38	.802	5	1706
8 ..	....	3.18B	....	3.13B	3.25	.802	....	1706
9 ..	....	3.40B	3.10A	3.10A	3.13	.882	....	1706
10 ..	3.20	3.80	3.20	3.80	3.80	.928	15	1694
11 ..	3.62	3.62	3.50A	3.62	3.58	.915	1	1693
14 ..	3.50	3.62B	3.50	3.60B	3.61	.922	1	1693
15 ..	....	3.73B	3.35A	3.61N	3.63	.924	....	1693
16 ..	4.68	4.68	4.66	4.66	4.70	.969	5	1693
17 ..	5.01	5.25B	5.01	5.01	4.97	.976	1	1692
18 ..	....	5.45B	....	5.45B	5.53	.986	....	1645

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1986 40 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21 ..	5.45	5.76	5.43A	5.70A	5.69	.989	2	1644
22 ..	6.04	6.04	5.65A	6.04	5.94	.992	2	1552
23 ..	5.80	5.90B	5.70A	5.85B	5.88	.991	89	1563
24 ..	....	....	5.62A	5.75A	5.71	.990	....	1563
25 ..	6.13	6.33B	5.60A	6.33B	6.42	.995	2	1563
28 ..	6.24	6.40B	6.24	6.30B	6.34	.996	1	1560
29 ..	....	....	6.15A	6.15A	6.09	.995	....	1471
30 ..	5.84	6.36B	5.84	5.84	5.75	.994	1	1322

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	5.11A	5.11A	5.06	.988	....	1153
2 ..	5.35	5.52B	5.29A	5.35	5.43	.992	200	1353
5 ..	....	6.00B	....	6.00B	5.95	.997	....	1353
6 ..	5.37	5.56	5.10A	5.56	5.59	.995	28	1212
7 ..	5.43	5.85B	5.43	5.85B	5.90	.997	217	1429
8 ..	6.04	6.20B	5.86A	5.86A	5.86	.997	3	1431
9 ..	....	6.00B	....	5.65N	5.83	.997	....	1369
12 ..	6.03	6.11B	6.03	6.10B	6.18	.999	5	1374
13 ..	5.75	5.75	5.63A	5.75	5.70	.998	2	1359
14 ..	5.67	5.83B	5.65	5.75B	5.81	.999	197	1357
15 ..	....	....	5.70A	5.75A	5.71	.999	2	968
16 ..	....	....	5.24A	5.24A	5.17	.998	....	868
19 ..	....	5.35B	5.02A	5.35B	5.43	.999	....	868
20 ..	....	....	....	4.75A	4.61	.998	....	866
21 ..	....	4.62B	4.33A	4.33A	4.27	.998	....	866
22 ..	....	....	4.04A	4.04A	3.94	.997	....	800
23 ..	....	3.98B	3.85A	3.85A	3.81	.997	....	800
26 ..	Exchange Closed; Memorial Day							
27 ..	....	3.95B	3.70A	3.95B	4.07	.999	....	800
28 ..	...	4.14B	3.80A	3.86A	3.81	.999	....	800
29 ..	....	....	3.45A	3.45A	3.39	.999	....	800
30 ..	...	....	3.15A	3.15A	3.09	.999	....	696

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	3.15B	...	3.09N	3.14	.999	....	686
3 ..	...	3.85B	....	3.85B	3.93	.999	....	686
4 ..	....	....	....	3.93N	4.10	1.000	....	686
5 ..	....	4.60B	....	4.60B	4.67	1.000	....	684
6 ..	4.77	4.92B	4.77	4.92B	5.00	1.000	5	684
9 ..	...	....	....	...	....	1.000	....	....

JUNE 1986 41 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	1.58	1.77	1.51A	1.77	1.77	.616	83	2092
3 ..	1.48	1.48	1.36	1.41@.42	1.41	.536	245	2283
6 ..	1.45	1.57B	1.35A	1.52	1.51	.570	142	2256
7 ..	1.65	1.67B	1.56	1.58A	1.58	.585	36	2271
8 ..	1.51	1.51	1.27	1.32	1.30	.536	92	2331
9 ..	1.32@.31	1.70	1.20	1.62	1.60	.602	248	2411
10 ..	1.38	1.50	1.32	1.35	1.34	.535	73	2419
13 ..	1.32	1.43	1.14	1.36A	1.35	.539	68	2423
14 ..	1.26	1.38	1.26	1.29	1.28	.521	186	2362
15 ..	1.34@.35	1.44	1.32	1.37	1.38	.545	139	2421
16 ..	1.37	1.39B	1.28	1.35	1.31	.531	151	2550
17 ..	1.30	1.47	1.30	1.42	1.42	.535	141	2470
20 ..	1.25	1.40	1.15	1.40	1.38	.566	155	2551
21 ..	1.30	1.32	1.26	1.29	1.28	.548	41	2602
22 ..	1.24	1.48	1.24	1.33	1.30	.556	114	2606
23 ..	1.33	1.35B	1.28	1.33	1.34	.568	54	2641
24 ..	1.65	1.78	1.55	1.77	1.75	.655	84	2639
27 ..	1.80	1.85	1.75	1.81B	1.84	.676	121	2609
28 ..	1.80	1.90	1.80	1.90	1.92	.686	17	2609
29 ..	1.93@.94	1.98B	1.90	1.93	1.93	.695	127	2602
30 ..	1.95@.90	2.10	1.90	2.08B	2.12	.731	221	2438
31 ..	1.93	1.93	1.85	1.93	1.92	.701	21	2402

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	1.85	1.85	1.75	1.80	1.84	.676	7	2401
4 ..	1.57	1.70	1.57	1.68B	1.71	.647	69	2450
5 ..	1.75	1.97	1.75	1.90A	1.91	.647	59	2444
6 ..	1.96	1.96	1.73	1.75	1.74	.698	26	2414
7 ..	1.62	1.66	1.60	1.65	1.66	.668	25	2419
10 ..	1.90	1.95B	1.85A	1.94B	1.96	.725	1	2416
11 ..	2.00	2.02	1.99	1.99A	1.99	.732	179	2489
12 ..	2.15	2.17	2.06	2.13B	2.11	.750	120	2414
13 ..	....	2.37	2.10A	2.35	2.35	.785	24	2394
14 ..	2.25	2.45	2.25	2.45	2.42	.790	30	2382
17 ..	Exchange Closed; President's Day							
18 ..	2.36	2.73	2.30A	2.73	2.71	.822	6	2381
19 ..	2.88@.84	3.37	2.58	2.78	2.91	.833	72	2368
20 ..	3.04	3.14	2.95	3.00	3.11	.848	46	2366

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 41 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.80	3.05	2.80	3.05	3.10	.849	34	2363
24..	3.20	3.65	3.20	3.65	3.68	.896	24	2355
25..	3.85	4.33	3.81	4.12	4.12	.920	58	2336
26..	4.06@.08	4.40	3.93	4.05	4.17	.920	64	2308
27..	4.74	4.86	4.35	4.40	4.58	.934	49	2293
28..	4.55	4.60	4.18	4.45	4.41	.922	31	2297

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.55	4.66	4.37	4.65	4.75	.939	16	2296
4..	4.78	5.00	4.72	4.85	4.99	.947	38	2288
5..	4.38	4.38	3.45	3.64	3.72	.878	286	2411
6..	4.04	4.12	4.04	4.10	4.24	.910	42	2412
7..	4.00	4.26	4.00	4.16	4.24	.913	89	2364
10..	3.53	3.64	3.45A	3.60A	3.54	.871	233	2362
11..	3.50@.49	3.68	3.44A	3.60	3.56	.875	254	2178
12..	3.48	3.48	3.38A	3.43B	3.50	.871	104	2175
13..	3.25	3.25	3.12	3.15	3.11	.842	28	2198
14..	3.64	3.75B	3.60A	3.70	3.77	.893	201	2278
17..	3.90	4.05	3.88	3.88	3.81	.899	187	2357
18..	3.89	4.00B	3.89	3.98	3.92	.910	200	2451
19..	....	....	3.68A	3.68A	3.66	.894	....	2454
20..	3.83	3.83	3.71	3.71	3.81	.906	105	2445
21..	3.80	4.02	3.80	4.02	3.99	.918	4	2444
24..	3.10	3.17	3.10	3.15	2.94	.842	4	2437
25..	2.72	2.72	2.32	2.42B	2.36	.767	44	2432
26..	2.31@.33	2.55B	2.31	2.45	2.40	.776	13	2430
27..	2.50	2.66B	2.50	2.50	2.52	.793	1	2420
28..	Exchange Closed; Good Friday							
31..	2.05	2.33B	2.05	2.30B	2.33	.773	304	2720

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.39@.38	2.40B	2.24A	2.24A	2.22	.763	301	2928
2..	1.94	2.01	1.87	1.87	1.91	.713	9	2924
3..	1.70	1.72B	1.65	1.72B	1.75	.680	45	2963
4..	1.75	1.80B	1.67A	1.68	1.68	.664	41	2962
7..	1.57	1.67	1.50A	1.67B	1.68	.674	29	2991
8..	2.30	2.38	2.30	2.38	2.43	.674	31	3008
9..	2.49	2.55B	2.31	2.31	2.33	.783	4	3009
10..	2.37	2.85	2.37	2.85	2.93	.856	387	3224
11..	2.92	2.92	2.70A	2.75A	2.73	.835	1	3227
14..	2.67	2.76B	2.64A	2.75	2.74	.844	29	3234
15..	....	2.85B	2.52A	2.74N	2.76	.847	....	3215
16..	3.66	3.73	3.66	3.73	3.77	.927	6	3213
17..	4.04	4.37	3.88	4.10A	4.05	.942	16	3212
18..	4.18	4.55	4.18	4.55	4.56	.963	13	3195
21..	4.37	4.72	4.34A	4.72	4.70	.970	5	3193
22..	4.82	4.98	4.63	4.98	4.96	.976	8	3203
23..	4.77	4.93	4.75	4.87	4.91	.975	74	3154
24..	4.61	4.70	4.59	4.70	4.75	.972	212	3151
25..	5.02	5.36B	4.63A	5.36B	5.43	.985	3	3151
28..	5.39	5.40B	5.24A	5.37A	5.34	.987	1	3150
29..	5.15@.17	5.24B	5.11	5.11	5.10	.985	621	2863
30..	4.70	5.26B	4.70	4.70	4.76	.980	1	2709

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.10	4.55B	4.10	4.10	4.13	.963	....	2502
2..	4.38	4.48B	4.28A	4.38	4.46	.975	161	2590
5..	5.00	5.00	4.79	4.79	4.95	.988	12	2601
6..	3.98	4.47	3.98	4.47	4.62	.983	4	2601
7..	....	4.85B	4.51A	4.85B	4.91	.989	39	2599
8..	....	5.20B	4.86A	4.86A	4.86	.989	....	2598
9..	4.94	5.00	4.86A	4.88A	4.83	.990	3	2597
12..	....	5.12B	....	5.10B	5.18	.995	....	2562
13..	4.76	4.76	4.63A	4.64	4.70	.992	4	2557
14..	4.81	4.83B	4.80A	4.81	4.81	.995	1	2558
15..	4.70	4.70	4.70	4.70	4.71	.995	1	2556
16..	4.21	4.29B	4.21	4.21	4.17	.991	1	2527
19..	....	4.35B	4.02A	4.35B	4.43	.996	....	2526
20..	3.57	3.70B	3.57	3.57	3.62	.990	2	2526
21..	3.30	3.30	3.30	3.30	3.28	.985	20	2525
22..	3.22	3.25	3.04A	3.04A	2.96	.980	2	2522
23..	....	3.00B	2.86A	2.90A	2.83	.979	1	2521
26..	Exchange Closed; Memorial Day							
27..	2.81	2.84B	2.70A	2.83	3.08	.995	200	2541
28..	....	3.12B	2.80A	2.86A	2.82	.995	....	2511
29..	2.46	2.46	2.46	2.46	2.40	.990	1	2393
30..	2.14@.15	2.15	2.14	2.15	2.11	.987	1	2392

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	2.15B	2.10A	2.11N	2.15	.998	....	2392
3..	....	2.85B	....	2.85B	2.93	.999	....	2392
4..	....	....	....	2.93N	3.10	.999	....	2037

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 41 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	3.30	3.72	3.30	3.72	3.67	1.000	47	1662
6..	3.86	3.92B	3.86	3.92B	4.00	1.000	25	1643
9..	....	....	....	....	....	1.000	....	....

JUNE 1986 42 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.12	1.27B	1.05A	1.25	1.25	.498	31	1209
3..	1.00	1.03	.97	.98A	.97	.416	239	1427
6..	.94	1.10	.94	1.08	1.05	.448	21	1434
7..	1.19	1.22	1.08	1.09	1.09	.462	170	1577
8..	1.08	1.08	.87	.89A	.88	.412	84	1648
9..	.90@.88	1.21	.82	1.14	1.10	.477	100	1718
10..	.96	1.04	.90	.90	.90	.410	112	1825
13..	.89	.99	.81	.95	.93	.413	73	1879
14..	.85	.97	.85	.87	.86	.395	77	1920
15..	.90	.98	.90	.95	.93	.418	83	1989
16..	.97	.97	.89	.91	.89	.405	92	2064
17..	.90	1.00	.89	1.00	.96	.409	70	2126
20..	.88	.95	.77	.95	.93	.438	60	2140
21..	.86	.89	.85	.85	.84	.419	42	2158
22..	.86	1.02	.82A	.88	.86	.426	355	2271
23..	.88	.90	.85	.88A	.87	.436	21	2282
24..	1.10	1.28	1.06	1.22	1.22	.526	216	2473
27..	1.28	1.30	1.22	1.28	1.27	.546	396	2581
28..	1.25@.28	1.34	1.24	1.30	1.31	.556	86	2610
29..	1.36@.37	1.40	1.33	1.33	1.33	.565	213	2630
30..	1.33	1.46	1.31	1.46	1.46	.605	56	2638
31..	1.30	1.35	1.25	1.31	1.30	.569	264	2544

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.29	1.29	1.20A	1.24	1.23	.541	70	2535
4..	1.10@.06	1.20	1.05	1.15A	1.15	.509	190	2649
5..	1.19	1.37	1.14	1.30	1.32	.509	323	2778
6..	1.35	1.35	1.14	1.14	1.15	.565	291	2937
7..	1.17	1.17	1.01	1.07	1.09	.528	108	2989
10..	1.28@.29	1.37	1.25	1.34	1.33	.592	49	2988
11..	1.35@.38	1.39	1.33	1.36	1.35	.599	644	3227
12..	1.48@.50	1.52	1.40	1.46	1.44	.620	637	3242
13..	1.40	1.68	1.40	1.66B	1.66	.663	1082	3187
14..	1.56@.58	1.78	1.56	1.74	1.73	.670	317	3195
17..	Exchange Closed; President's Day							
18..	1.64	2.04	1.63	1.95	1.97	.711	163	3176
19..	2.15	2.70	1.85	2.03	2.17	.729	880	2922
20..	2.28	2.51	2.20	2.30@.33	2.34	.751	447	3195
21..	2.10	2.33	2.07	2.33	2.33	.751	173	3226
24..	2.52	2.85	2.40	2.76@.77	2.83	.817	151	3063
25..	3.01@.09	3.39	2.95	3.27	3.28	.854	152	2977
26..	3.26@.28	3.55	3.12	3.26	3.33	.854	362	2886
27..	3.92	4.10	3.20	3.63	3.73	.878	469	2608
28..	3.71@.65	3.80	3.50	3.55	3.59	.860	69	2619

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.67	3.80	3.46	3.80	3.88	.886	174	2626
4..	3.90	4.10	3.88	3.96B	4.11	.901	52	2414
5..	3.45	3.45	2.72	2.96	2.94	.797	9	2408
6..	3.40	3.40	3.10	3.30	3.40	.843	144	2387
7..	3.25	3.45	3.24	3.31	3.38	.847	44	2377
10..	2.74	2.82	2.62	2.82	2.73	.786	7	2371
11..	2.94	2.94	2.80	2.80	2.77	.792	50	2358
12..	2.64	2.66	2.54	2.66	2.68	.786	4	2357
13..	2.47	2.47	2.29	2.34B	2.33	.745	49	2389
14..	2.95	2.95	2.85	2.88B	2.95	.815	208	2446
17..	3.23	3.23	3.02	3.02	2.96	.823	9	2451
18..	3.00	3.10	2.95A	3.10	3.08	.839	8	2444
19..	2.78	2.87	2.78	2.87	2.85	.815	5	2444
20..	3.00	3.00	2.87	2.87	2.97	.832	107	2521
21..	3.02	3.13	2.97	3.13	3.14	.849	12	2519
24..	2.33	2.44	2.30	2.30	2.18	.738	94	2425
25..	2.04	2.04	1.67	1.67	1.71	.642	44	2437
26..	1.65	1.90	1.62	1.75B	1.73	.653	37	2440
27..	1.86	1.93B	1.78	1.79	1.79	.674	5	2436
28..	Exchange Closed; Good Friday							
31..	1.56	1.65	1.45A	1.65	1.66	.645	113	2498

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.72	1.75B	1.54	1.55	1.55	.632	4	2495
2..	1.33	1.36	1.22	1.28	1.31	.573	68	2542
3..	1.19	1.22B	1.09	1.19	1.17	.535	494	2634
4..	1.21	1.25	1.03A	1.11	1.11	.517	499	2793
7..	.95	1.10	.95	1.09B	1.10	.524	468	2939
8..	1.63	1.70	1.54	1.70	1.72	.524	215	2906

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1986 42 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	1.80	1.82B	1.53	1.63	1.64	.653	118	2879
10	1.66	2.08B	1.66	2.08B	2.15	.749	243	2787
11	2.14	2.14	1.95	1.97	1.98	.720	43	2801
14	1.89	2.00B	1.89	1.98	1.97	.730	171	2940
15	1.87	2.09	1.79A	2.03	1.99	.733	63	2901
16	2.73	2.88	2.60	2.88	2.90	.855	44	2874
17	3.16	3.45	3.00	3.17	3.15	.879	189	2817
18	3.40	3.65B	3.23	3.62	3.63	.917	79	2741
21	3.51	3.84	3.43A	3.84	3.79	.929	178	2704
22	3.92	4.13	3.55	4.10	4.03	.941	254	2711
23	3.95	4.00	3.81A	3.94	3.98	.939	40	2627
24	3.57	3.80	3.57	3.72	3.83	.932	503	2942
25	3.70	4.41	3.69A	4.40	4.49	.961	148	3060
28	4.26	4.46B	4.26	4.38	4.38	.964	63	3054
29	4.24	4.29	4.10	4.11	4.15	.958	182	3150
30	3.97	4.29B	3.91A	4.08	3.82	.947	6	3146

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.57	3.67B	3.21A	3.21A	3.23	.910	70	3127
2	3.50	3.59	3.37A	3.53	3.53	.935	216	3316
5	4.04	4.07	3.83	4.07	1.00	.964	123	3330
6	3.40	3.43B	3.15A	3.43B	3.67	.951	152	3431
7	....	3.85B	3.56A	3.85B	3.96	.965	....	3437
8	3.98	4.25B	3.97A	3.97A	3.91	.966	3	3429
9	4.03	4.05	3.83	3.83	3.88	.966	16	3417
12	4.12	4.16B	4.05	4.09	4.20	.982	13	3419
13	....	....	3.62A	3.78A	3.73	.972	....	3415
14	....	3.84B	3.72A	3.84B	3.83	.978	....	3415
15	3.72	3.72	3.62	3.68B	3.71	.979	3	3414
16	3.25	3.30	3.24A	3.24A	3.21	.964	2	3413
19	....	3.35B	3.07A	3.35B	3.47	.981	....	3413
20	....	....	....	2.75A	2.66	.952	....	3412
21	....	....	2.40A	2.40A	2.32	.934	....	3412
22	2.24	2.28B	2.00	2.00	2.00	.910	29	3410
23	1.90	2.07B	1.86	2.04	1.90	.904	12	3402
26	Exchange Closed; Memorial Day							
27	1.96	2.18	1.75A	2.18	2.10	.961	5	3402
28	1.80	2.13B	1.80	1.80	1.84	.950	1	3402
29	1.66	1.66	1.53	1.56B	1.44	.913	4	3405
30	1.13	1.13	1.13	1.13	1.15	.875	5	3405

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.97	1.20B	.94	1.20B	1.17	.945	165	3426
3	1.91	1.93	1.80	1.80	1.93	.999	104	3375
4	2.02	2.08	2.02	2.08	2.10	.999	5	3371
5	2.37	2.70B	2.37	2.65	2.67	1.000	8	3368
6	2.86	2.94	2.85	2.85	3.00	1.000	27	2655
9	....	....	....	....	....	.999	....	....

JUNE 1986 43 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.75	.90	.75	.90	.89	.382	77	591
3	.70	.70	.65	.65	.66	.305	3	584
6	.67	.71	.60A	.71	.70	.333	420	920
7	.80	.80	.71	.73	.74	.346	52	944
8	.72	.72	.53	.55B	.57	.299	1429	2244
9	.54	.80	.54	.74	.73	.358	33	2248
10	.64	.69	.59	.59	.62	.296	36	2249
13	.60	.64	.50	.62	.61	.297	40	2279
14	.60	.60	.56	.60B	.58	.281	6	2279
15	.63	.65	.62	.64	.63	.302	18	2281
16	.65	.65	.60	.60	.60	.290	5	2279
17	.63	.72	.61	.72	.69	.295	30	2286
20	.57	.60B	.50	.60B	.61	.320	6	2291
21	.55	.55	.53	.53	.53	.301	1054	3323
22	.60	.63	.51	.56	.54	.305	128	3433
23	.56	.57	.52	.55	.56	.314	25	3442
24	.71	.81	.70	.80	.80	.397	43	3467
27	.84	.88	.80	.86A	.84	.414	163	3550
28	.85	.89	.82	.88	.88	.423	82	3594
29	.88	.94	.87	.87A	.87	.430	124	3586
30	.88	.97	.86	.97	.97	.470	146	3655
31	.86	.88	.80A	.86	.85	.433	154	3743

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.82	.83	.78	.83	.81	.404	309	3841
4	.68@.72	.80	.66	.75A	.75	.373	315	4036
5	.77	.92	.75A	.85	.85	.373	137	4062
6	.90	.92	.73A	.73A	.74	.426	315	4031
7	.76@.75	.76	.67	.68	.67	.388	364	4257

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1986 43 CALLS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.83	.89	.80	.88A	.87	.450	270	4327
11	.89@.88	.90	.86	.86@.87	.87	.457	228	4382
12	.97	.99	.90	.93	.93	.478	275	4403
13	.93@.91	1.12	.89	1.11	1.09	.524	440	4415
14	1.07	1.19	1.04	1.19	1.19	.532	193	4388
17	Exchange Closed; President's Day							
18	1.05	1.39	1.03	1.35	1.34	.577	464	4562
19	1.46@.50	1.97	1.30	1.51	1.52	.602	322	4526
20	1.65	1.78	1.55A	1.64	1.68	.630	470	4476
21	1.53@.48	1.70	1.46	1.70	1.64	.631	339	4336
24	1.83	2.12	1.70	2.12	2.10	.711	405	4260
25	2.32	2.61	2.24	2.47	2.52	.761	274	4211
26	2.45	2.78	2.41	2.49	2.57	.762	51	4179
27	3.12@.15	3.17	2.50	2.93	2.96	.797	352	4029
28	2.95	3.02	2.75	2.78@.82	2.85	.774	115	4054

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.94	3.03	2.75	3.00	3.06	.810	113	4044
4	3.08	3.30	3.05	3.17	3.29	.831	190	3828
5	2.75	2.75	2.06	2.22	2.24	.694	158	3699
6	2.48	2.64	2.41	2.62B@.64	2.65	.753	33	3710
7	2.51	2.73	2.50	2.50	2.61	.759	31	3717
10	2.05	2.17	1.98	2.08A	2.04	.679	117	3634
11	2.00	2.30	1.99	2.06	2.06	.686	311	3774
12	2.00	2.03B	1.87	1.96	1.98	.678	147	3400
13	1.82	1.82	1.62	1.70	1.65	.627	101	3411
14	2.16	2.25	2.11	2.13	2.19	.712	448	3455
17	2.42	2.42	2.26	2.35	2.23	.720	250	3577
18	2.30	2.34	2.25	2.34	2.30	.741	18	3323
19	2.13@.12	2.13	2.10	2.13	2.09	.709	381	3644
20	2.23	2.29	2.16A	2.20	2.21	.730	119	3266
21	2.22	2.36	2.20	2.35	2.34	.752	258	3413
24	1.67	1.80	1.55	1.55	1.55	.610	472	3164
25	1.34	1.34	1.12	1.15	1.16	.503	446	3281
26	1.13	1.32	1.08	1.21	1.17	.514	247	3272
27	1.40	1.40	1.22	1.26A	1.26	.537	165	3312
28	Exchange Closed; Good Friday							
31	1.10@.00	1.18	.93	1.14	1.11	.502	405	3275

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.15	1.20	.96	1.03@.02A	1.02	.487	158	3343
2	.85	.88	.76	.84	.84	.426	730	3705
3	.78	.81	.70	.75	.74	.388	209	3818
4	.77	.78	.67	.71	.72	.370	485	3916
7	.59	.70	.59	.68B	.68	.374	210	4005
8	1.06@.10	1.16	1.01	1.15	1.15	.374	661	4161
9	1.18	1.25	1.03	1.05@.10	1.07	.504	959	4577
10	1.11	1.53	1.09	1.53	1.52	.613	1095	4969
11	1.48	1.52	1.31	1.36	1.36	.579	250	4936
14	1.26	1.37	1.26	1.35	1.36	.587	285	4797
15	1.19@.18	1.45	1.18	1.38	1.37	.591	185	4775
16	1.90@.97	2.12	1.86	2.10	2.13	.747	477	4573
17	2.36@.37	2.62	2.10	2.30	2.35	.782	96	4548
18	2.55@.59	2.80	2.41	2.75	2.78	.839	170	4330
21	2.56	2.98B	2.56	2.95	2.92	.857	312	4452
22	3.02	3.25	2.70	3.15	3.13	.878	144	4389
23	3.09	3.12	2.87	3.05	3.08	.874	178	4278
24	2.84	2.93	2.75	2.92	2.95	.861	23	4272
25	2.78	3.50	2.76	3.49	3.56	.913	760	4298
28	3.37	3.52	3.35	3.38	3.44	.915	37	4285
29	3.25	3.34	3.21	3.24	3.21	.903	37	4263
30	3.10	3.40B	2.96A	2.99	2.90	.881	66	4216

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.75	2.78	2.30	2.33	2.39	.816	95	4224
2	2.61	2.73B	2.47A	2.73B	2.62	.857	127	4266
5	3.20	3.20	2.87	3.06	3.08	.909	5	4266
6	2.21	2.56	2.19A	2.54	2.78	.883	15	4254
7	2.60	3.00	2.60	3.00	3.03	.909	4	4236
8	3.15	3.25B	2.84	2.84	2.96	.910	13	4224
9	2.99	3.09	2.95A	2.95A	2.95	.911	108	4198
12	3.18	3.20	3.10A	3.20	3.26	.943	186	4295
13	3.06	3.14B	2.74	2.74	2.77	.917	7	4277
14	2.75	2.85B	2.74	2.85B	2.87	.930	3	4274
15	2.71	2.71	2.64	2.71B	2.77	.929	7	4274
16	2.35	2.45	2.32	2.40A	2.29	.889	44	4272
19	2.04	2.53	2.04	2.53	2.52	.929	8	4272
20	2.00	2.00	1.65	1.70	1.77	.847	32	4263
21	1.80	1.81	1.42A	1.44A	1.45	.800	396	4438
22	1.35	1.46B	1.13A	1.17	1.17	.743	205	4426
23	1.06	1.21	1.01	1.10	1.08	.721	1238	4043
26	Exchange Closed; Memorial Day							
27	.90	1.23B	.86	1.23B	1.20	.818	70	4007
28	1.13	1.22B	.92A	.96	.97	.769	233	3755

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 43 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.79	.83	.58	.64A	.64	.650	93	3786
30..	.54	.54	.35	.40	.42	.541	1074	3318

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.25@.24	.43	.23	.38	.38	.579	808	3016
3..	1.00	1.14	.92	.97	1.02	.930	225	2957
4..	1.12@.13	1.13	.91	1.00	1.13	.983	377	2801
5..	1.31	1.73	1.31	1.66	1.67	.999	53	2776
6..	1.73	2.00	1.73	2.00	2.00	.999	51	2611
9..	....	....	....	....	....	.999	....	....

JUNE 1986 44 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.59	.59	.59	.59	.60	.278	1	1
3..	....	.42B	.40	.41B	.42	.212	2	3
6..	.46	.49B	.46	.47	.47	.235	4	7
7..	.52	.52	.47	.48	.48	.245	520	527
8..	.46	.46	.36	.36	.36	.205	566	1071
9..	.34	.45	.34	.45	.46	.253	7	1077
10..	.39	.42	.38A	.38A	.41	.201	22	1098
13..	.35	.40B	.33	.39	.40	.201	13	1103
14..	.33	.41	.33	.37A	.38	.188	141	1214
15..	.41	.42	.39	.40	.40	.205	92	1265
16..	.40	.40	.37	.38B	.39	.195	4	1266
17..	.40	.44B	.40	.44B	.45	.199	50	1265
20..	.30	.38	.30	.38	.38	.219	10	1267
21..	.34	.34	.31	.31	.32	.203	27	1286
22..	.35	.39	.30	.33B	.33	.205	15	1299
23..	....	....	....	.33N	.34	.211	....	1299
24..	.44	.50B	.44	.47B	.51	.280	151	1413
27..	.53	.55	.52	.53B	.53	.294	25	1428
28..	.52	.54	.51	.53B	.55	.301	10	1430
29..	.60	.60	.55	.57	.56	.306	178	1539
30..	.54	.62	.54	.61	.61	.341	132	1646
31..	.54	.55	.51	.53	.53	.307	439	1885

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.50	.51	.48	.51	.50	.280	35	1865
4..	.46	.49	.43	.47A	.47	.253	108	1822
5..	.47	.58	.47	.54A	.54	.253	74	1815
6..	.56	.56	.45	.45	.44	.299	594	2302
7..	.45	.45	.38	.42	.40	.264	46	2316
10..	.49	.55	.49	.55	.55	.318	140	2421
11..	.53@.50	.55	.50	.53	.53	.323	677	2654
12..	.61	.62	.55	.60@.59	.59	.342	480	2827
13..	.58	.71	.55	.69	.69	.385	238	2998
14..	.67	.78	.66	.75	.74	.394	94	3041
17..	Exchange Closed; President's Day							
18..	.68@.67	.95	.67	.91	.88	.437	354	3208
19..	1.03	1.42	.89	1.05	1.03	.467	973	3316
20..	1.15@.16	1.28	1.02	1.16@.15	1.16	.499	440	3225
21..	1.03	1.16	.97	1.11@.15	1.12	.498	544	3006
24..	1.25@.30	1.52	1.15	1.49@.50	1.49	.586	947	3035
25..	1.65	1.93	1.65	1.89	1.86	.645	1160	3232
26..	1.86@.85	2.13	1.80	1.90	1.91	.648	713	3474
27..	2.36@.48	2.48	1.75	2.23	2.27	.692	364	3521
28..	2.25	2.48	2.12	2.14@.20	2.18	.666	295	3474

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.31	2.31	2.03	2.30	2.36	.711	121	3473
4..	2.30	2.53	2.30	2.41	2.55	.738	119	3425
5..	2.10@.15	2.15	1.45	1.61	1.63	.575	838	3537
6..	1.91	2.10	1.84	1.95	2.00	.644	619	3388
7..	1.86	2.07	1.86	1.95	1.92	.650	175	3292
10..	1.46@.48	1.58	1.37	1.51A	1.46	.557	384	3334
11..	1.46@.40	1.63	1.40	1.50	1.48	.564	321	3375
12..	1.48	1.48	1.28	1.41	1.41	.554	304	3391
13..	1.27	1.30	1.10	1.15	1.13	.498	591	3514
14..	1.52@.53	1.62	1.49	1.52	1.58	.591	249	3543
17..	1.73	1.79	1.60A	1.60A	1.59	.599	127	3514
18..	1.69	1.69	1.58	1.67	1.66	.622	74	3525
19..	1.48	1.54	1.46	1.48	1.50	.584	167	3538
20..	1.57	1.60B	1.53A	1.54	1.57	.608	71	3577
21..	1.57	1.70	1.56A	1.68	1.68	.632	100	3559
24..	1.15@.12	1.23	1.04	1.05	1.03	.473	486	3570
25..	.93	.93	.70	.80	.80	.366	1583	4326
26..	.73	.90	.70	.78@.81	.80	.377	868	4538
27..	.92	.92	.77	.81	.81	.398	648	4741
28..	Exchange Closed; Good Friday							
31..	.65	.78	.60	.74	.73	.362	856	5161

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 44 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.74	.78	.62	.64	.65	.348	585	5289
2..	.51	.53	.44	.51	.51	.291	1321	6139
3..	.48	.49	.42	.45	.45	.258	1153	6690
4..	.48@.46	.48	.38	.45	.44	.243	576	7000
7..	.34	.42	.34	.40	.41	.244	392	7149
8..	.73@.74	.76	.64	.74	.74	.244	1417	7217
9..	.76@.74	.82	.64	.68B	.68	.358	1013	7415
10..	.70@.72	1.04	.68	.99@1.00	1.00	.466	3582	9224
11..	.99	1.03B	.85	.86	.87	.430	1557	9858
14..	.83@.81	.90	.81	.88	.87	.436	1149	10487
15..	.76@.74	.95B	.74	.88	.88	.439	462	10566
16..	1.31@.34	1.47B	1.28	1.45@.47B	1.49	.611	1304	10128
17..	1.66	1.89	1.45	1.65	1.65	.653	913	9771
18..	1.86@.88	2.04	1.68	2.04	2.03	.727	1744	8846
21..	1.80	2.20	1.80	2.17	2.15	.750	612	9064
22..	2.23	2.45	2.00A	2.32	2.33	.779	357	8994
23..	2.30	2.35	2.11	2.30	2.29	.773	205	8830
24..	2.00@1.98	2.15	1.96	2.08	2.16	.754	115	8734
25..	2.02	2.68	2.01	2.67B	2.70	.832	731	8552
28..	2.46	2.66B	2.46	2.55	2.58	.832	34	8508
29..	2.41	2.46	2.30	2.36	2.36	.810	251	8469
30..	2.11	2.58	2.02	2.04@.02	2.07	.774	80	8421

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.98	1.98	1.57	1.62B	1.62	.680	268	8384
2..	1.82	1.93	1.73A	1.86B	1.87	.736	132	8305
5..	2.21@.23	2.33	2.10	2.20	2.24	.811	48	8291
6..	1.48@.52	1.95B	1.48	1.95B	1.97	.768	48	8276
7..	1.85	2.23	1.83A	2.23	2.19	.809	327	8535
8..	2.28	2.50	2.10A	2.10A	2.11	.808	221	8417
9..	2.20@.19	2.26B	2.04	2.06	2.10	.808	266	8255
12..	2.35	2.37	2.24	2.31	2.36	.860	1335	7169
13..	2.17	2.25	1.81A	1.92	1.93	.808	88	7089
14..	1.92	1.98B	1.90	1.96	1.98	.829	105	7008
15..	1.80	1.85	1.77A	1.85	1.86	.823	57	7011
16..	1.47@.49	1.58	1.41	1.41	1.45	.746	165	6933
19..	1.25	1.53	1.25	1.53	1.63	.806	229	6835
20..	1.04	1.14	.92	.96	.99	.653	300	7300
21..	.95	1.04	.71	.75	.76	.575	743	7080
22..	.69	.73B	.52	.54	.53	.490	828	6835
23..	.49	.56	.42	.50@.48	.44	.453	935	6762
26..	Exchange Closed; Memorial Day							
27..	.37	.56	.32	.47	.47	.528	1000	6692
28..	.44	.49	.27	.34	.33	.438	902	6505
29..	.30	.30	.16	.18	.18	.285	1284	6606
30..	.15@.14	.15	.05	.06	.07	.178	1329	6464

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.03	.07	.03	.05	.06	.122	1771	6900
3..	.32@.28	.36	.23	.33	.32	.459	1819	5952
4..	.33@.32	.36	.20	.32@.31	.33	.578	910	5816
5..	.39	.76	.39	.68	.70	.964	773	5447
6..	.75	1.02	.75	1.02	1.00	.996	1098	4233
9..	....	....	....	....	....	.881	....	....
10..	....	....	....	....	....	.000	....	....

JUNE 1986 45 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	.29	.31B	.29	.31B	.31	.202	300	300

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.29	.29	.29	.29	.31	.181	27	327
4..	.27	.30	.26	.30	.29	.160	165	398
5..	.28	.37	.25A	.33	.33	.160	22	418
6..	.32	.32	.26	.26	.25	.195	59	470
7..	.22	.25	.22	.25	.23	.166	3	470
10..	.30	.33	.30	.33	.32	.208	8	475
11..	.32	.32	.31	.32	.32	.211	99	543
12..	.37	.37	.33	.34	.35	.227	40	567
13..	.38	.45	.38	.43	.42	.262	209	693
14..	.43	.48	.42	.48	.47	.270	28	701
17..	Exchange Closed; President's Day							
18..	.41	.60	.41	.58	.57	.308	93	754
19..	.65	.95	.59	.66	.65	.338	814	1037
20..	.76@.80	.83	.68	.78	.77	.370	468	1285
21..	.68	.78	.64	.76A	.75	.369	349	1422
24..	.87	1.10	.78	1.08A@.03	1.05	.454	795	1941
25..	1.20@.18	1.43	1.18	1.34@.35B	1.34	.517	1534	2485
26..	1.32@.34	1.57	1.26	1.39	1.38	.521	847	2936
27..	1.76	1.87	1.30	1.72@.68	1.70	.572	879	3165
28..	1.70	1.85	1.54A	1.65@.62	1.64	.546	353	3206

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 45 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.67	1.77	1.43	1.75A	1.74	.595	529	3125
4..	1.75@.76	1.93	1.73	1.87	1.91	.628	296	3101
5..	1.55	1.55	1.06	1.23@.20	1.20	.451	696	3194
6..	1.40@.46	1.56	1.30	1.43	1.45	.524	1028	3581
7..	1.40@.39	1.51	1.32	1.32	1.38	.530	651	3770
10..	1.03	1.10	.91	1.04@.03A	.99	.432	1535	4311
11..	1.01@.99	1.18	.95	1.03	1.01	.439	438	4511
12..	1.04@.03	1.04	.87	.96@.95	.95	.428	630	4618
13..	.86@.85	.86	.70	.76	.73	.372	472	4734
14..	1.05@.08	1.11	1.00	1.08@.06	1.07	.464	297	4786
17..	1.20	1.25	1.08	1.08	1.08	.469	785	4829
18..	1.17@.14	1.18	1.05	1.12	1.13	.492	465	4846
19..	.98	1.07	.96	1.01@.00	1.00	.453	633	5045
20..	1.06	1.12	1.02	1.06@.05	1.05	.476	463	5119
21..	1.06@.05	1.18	1.05	1.15	1.14	.501	394	5277
24..	.75@.73	.80	.70	.70	.66	.341	756	5485
25..	.60@.59	.60	.45	.50	.50	.247	1692	5687
26..	.46@.47	.59	.45	.49@.48	.49	.256	1237	5802
27..	.60	.60	.48	.52@.50	.52	.274	486	5917
28..	Exchange Closed; Good Friday							
31..	.42	.49	.38	.48	.46	.241	189	6061

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.48	.50	.38	.38	.39	.228	742	6259
2..	.32	.33	.26	.31	.31	.183	754	6145
3..	.28	.31	.25	.27	.26	.157	470	6331
4..	.27@.28	.29	.24	.26@.27	.27	.146	372	6150
7..	.23@.22	.27	.21	.24	.24	.145	808	6233
8..	.46@.49	.49	.40	.47	.47	.145	1172	6712
9..	.49	.51B	.39	.42	.42	.233	656	6956
10..	.44	.66	.42	.65@.64	.65	.326	552	6989
11..	.65	.66	.53	.56	.57	.294	569	7106
14..	.54	.57	.51	.57	.56	.296	1892	8116
15..	.48@.46	.62	.46	.56B	.57	.299	280	8181
16..	.87@.90	.99	.80	.97	.98	.463	2280	8764
17..	1.11@.12	1.31	.98	1.10	1.11	.507	1667	8437
18..	1.24	1.43B	1.10	1.37	1.39	.589	1932	8279
21..	1.23	1.55	1.23	1.52	1.50	.614	1913	8737
22..	1.56	1.75	1.32	1.61	1.65	.649	1396	9092
23..	1.65@.64	1.65	1.48	1.59	1.61	.641	791	8777
24..	1.52	1.52	1.35	1.47	1.50	.617	151	8746
25..	1.42	1.93	1.37	1.92	1.93	.715	762	8591
28..	1.73	1.90	1.73	1.80@.82B	1.83	.711	353	8340
29..	1.67	1.71	1.56	1.60B	1.61	.679	478	8381
30..	1.42@.41	1.78	1.39	1.50A	1.36	.631	556	8217

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30@.28	1.30	.97	1.00@.01	1.02	.518	613	8065
2..	1.20	1.27	1.08	1.23	1.21	.581	439	8030
5..	1.50	1.60	1.38	1.53	1.49	.669	158	7995
6..	.90	1.30	.90	1.30	1.29	.612	394	8017
7..	1.20	1.48	1.13	1.48	1.46	.664	485	8044
8..	1.54	1.67	1.22	1.34	1.36	.659	611	7747
9..	1.41	1.49	1.33	1.34	1.38	.656	124	7700
12..	1.53	1.56	1.48	1.55	1.58	.722	84	7710
13..	1.41	1.46B	1.06	1.15	1.21	.643	274	7720
14..	1.16	1.25	1.12	1.20	1.20	.667	289	7570
15..	1.12	1.13	.97	1.07	1.11	.653	606	7347
16..	.80	.87	.78	.80	.79	.544	284	7305
19..	.65	.92	.61	.92	.92	.606	993	7507
20..	.72	.72	.42	.46@.44	.44	.412	1057	7560
21..	.40@.42	.48	.30	.30	.30	.327	559	7681
22..	.28@.27	.29	.18	.20@.18	.19	.246	1175	7658
23..	.17@.16	.19	.14	.16	.17	.211	839	8118
26..	Exchange Closed; Memorial Day							
27..	.10@.09	.19	.09	.14	.15	.227	731	7998
28..	.11	.15	.07	.08	.08	.152	583	7853
29..	.06	.06	.03	.04	.04	.067	1249	7980
30..	.04	.04	.01	.01	.02	.027	161	7934

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.01	.02	.01	.02	.02	.006	92	7860
3..	.03	.06	.03	.06	.06	.050	1214	7675
4..	.06	.06	.03	.03	.03	.044	530	7382
5..	.03	.13	.03	.10	.10	.190	2480	6781
6..	.09@.06	.13	.02	.03@.07	.03	.501	4761	2666
9..	....	....	....	....	....	.230	....	....

JUNE 1986 46 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
19..	.43	.55	.38	.38	.39	.228	651	605

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 46 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	.48	.55	.43	.47	.48	.256	1061	1466
21..	.43	.49	.40	.49	.47	.255	1059	2299
24..	.56	.72	.50	.71@.72	.71	.329	2649	4394
25..	.82@.85	1.00	.80	.96	.95	.390	2306	5466
26..	.93@.94	1.12	.89	.98	.98	.395	1172	5898
27..	1.33@.38	1.38	.92	1.29	1.27	.448	1600	6026
28..	1.28@.27	1.38	1.14	1.23	1.23	.424	934	6447

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.30	1.32	1.03	1.29A	1.29	.474	1250	7403
4..	1.30@.32	1.43	1.26	1.38@.37	1.37	.508	1406	7874
5..	1.07@.12	1.12	.75	.86	.84	.335	1383	7886
6..	1.06@.04	1.10	.93	1.02	1.04	.404	2033	8204
7..	.99@.98	1.10	.94	.96	.96	.410	1035	8115
10..	.70@.67	.74	.62	.69	.69	.316	921	8296
11..	.67	.82	.64	.69@.68	.69	.322	482	8329
12..	.72	.72	.57	.65@.64	.64	.312	401	8397
13..	.56@.53	.56	.45	.48@.47	.47	.261	1145	7969
14..	.75@.72	.77	.66	.75	.73	.342	1336	8163
17..	.82	.87	.75	.75	.74	.346	671	8224
18..	.80@.78	.81	.71	.78	.77	.366	689	8414
19..	.69	.72	.67	.68	.68	.329	308	8504
20..	.70	.77	.67	.68	.69	.350	379	8477
21..	.68@.69	.80	.67	.78	.78	.372	1148	8926
24..	.47@.48	.52	.41	.41	.41	.228	547	8938
25..	.35@.33	.37	.27	.33@.31	.32	.154	519	9100
26..	.28	.38	.27	.32A@.31	.32	.161	609	9457
27..	.36	.40	.30	.34A	.33	.175	592	9825
28..	Exchange Closed; Good Friday							
31..	.26	.33	.23A	.29	.28	.148	357	10043

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.32	.32	.22	.23A@.22	.23	.138	427	10317
2..	.18	.19	.15	.19	.18	.105	613	10505
3..	.17	.19	.15	.16	.16	.088	618	10738
4..	.17	.19	.14	.16	.16	.081	319	10869
7..	.13	.16	.12	.16	.15	.079	164	10885
8..	.28	.30	.26	.30	.29	.079	305	10934
9..	.31	.32B	.25	.27	.26	.139	413	11128
10..	.29	.43	.25	.43@.41	.41	.210	998	10983
11..	.41	.42	.34	.34	.35	.184	562	11134
14..	.32	.36	.30	.36	.35	.184	638	10890
15..	.30@.28	.41B	.28	.34	.35	.185	499	10874
16..	.56	.66	.50	.63@.66	.65	.322	1311	11120
17..	.77@.76	.88	.64	.74	.74	.363	2724	11163
18..	.84	.94	.71	.91@.92	.92	.443	2141	11087
21..	.79@.77	1.05	.77	1.01@.02	1.01	.465	3235	10646
22..	1.04@.07	1.24	.89	1.11	1.11	.502	1334	10636
23..	1.11@.12	1.12	.97	1.07	1.07	.493	1660	10691
24..	1.00@.01	1.02	.85	.98	.98	.467	1062	10617
25..	.93	1.33	.87	1.31@.26	1.29	.574	2735	10443
28..	1.14	1.29B	1.14	1.18B	1.19	.563	2034	9854
29..	1.10@.07	1.10	.98	1.01@.00	1.01	.525	951	9686
30..	.86@.85	1.14B	.81	.86@.81	.83	.470	1321	9497

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.76	.79	.58	.62	.62	.357	1695	9728
2..	.72	.77	.61	.73A@.71	.72	.416	1216	10117
5..	.95@.93	1.02	.82	.91@.93	.92	.501	881	9752
6..	.53	.81	.52	.79@.81	.79	.439	1560	9830
7..	.73	.92	.67	.88@.91	.90	.492	1684	10113
8..	.98@.96	1.04B	.74	.81	.81	.484	1548	9878
9..	.85	.91	.76	.80	.82	.478	1009	9529
12..	.93	.95	.84	.91	.93	.543	464	9430
13..	.83	.86	.50	.65@.66	.66	.450	1349	9235
14..	.60	.70B	.58	.65@.66	.65	.470	574	9155
15..	.60	.60	.48	.56	.56	.448	811	8889
16..	.37@.39	.40	.35	.38	.36	.335	603	8646
19..	.29	.45	.29	.45	.44	.378	784	8451
20..	.33	.33	.15	.15	.15	.205	1524	7979
21..	.15	.18	.09	.10	.10	.142	670	7962
22..	.09	.11	.04	.05	.05	.091	613	7863
23..	.04	.06	.04	.06	05	.070	172	7927
26..	Exchange Closed; Memorial Day							
27..	.03	.04	.02	.04	.03	.060	565	7875
28..	.02@.03	.03	.01	.01	.01	.030	169	7917
29..	.01	.02	CAB	.01B	.01	.008	1178	8758
30..	.01	.02	CAB	CAB	CAB	.001	132	8834

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 46 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.01	.01	.01	.01	....	.000	3	8818
3..	CAB	.02	CAB	.01	....	.000	371	8624
4..	.01	.01	CAB	.01	....	.000	41	8618
5..	CAB	.01	CAB	CAB	CAB	.000	471	8541
6..	CAB	.01	CAB	CAB	CAB	.004	281	....

JUNE 1986 47 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.54	.70	.54	.69	.67	.276	1995	1594
26..	.65@.67	.85	.60	.67	.67	.281	2061	2975
27..	.98@1.03	1.03	.67	.90	.90	.330	3706	5313
28..	.92	.99	.83	.88	.88	.311	2668	6536

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.94	.96	.74A	.94	.94	.356	1145	6959
4..	.96@.97	1.07	.94	1.01	1.01	.390	1479	7673
5..	.79@.80	.80	.52	.63	.62	.234	1192	8248
6..	.75	.82	.66	.73@.75	.74	.295	2182	8707
7..	.72@.73	.95	.66	.68@.66	.68	.300	764	8962
10..	.46@.48	.52	.43	.50@.48	.47	.217	418	8933
11..	.47@.46	.57	.43	.49	.48	.222	434	9135
12..	.50	.50	.39	.46@.45	.45	.213	492	9230
13..	.40@.35	.40	.29	.30	.31	.172	334	9236
14..	.48	.51	.45	.51	.50	.238	231	9326
17..	.55	.57	.50	.50	.50	.239	224	9365
18..	.54	.55	.47	.54	.54	.256	264	9393
19..	.45	.49	.43	.45	.45	.224	924	9538
20..	.47	.51	.43	.45	.45	.240	792	9619
21..	.46@.45	.55	.45	.53	.53	.259	489	9910
24..	.31	.35	.26	.28	.27	.142	238	10038
25..	.18@.20	.26	.16	.22@.23	.23	.089	865	9757
26..	.18	.28	.18	.23	.23	.094	2098	11523
27..	.31	.31	.22	.23	.23	.103	1361	12471
28..	Exchange Closed: Good Friday							
31..	.17	.23	.14	.19	.20	.083	1971	13520

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.21	.16	.16	.16	.077	999	14147
2..	.12	.13	.10	.13	.13	.056	515	14370
3..	.12	.12	.11	.12	.12	.045	315	14526
4..	.12@.11	.12	.10	.11	.11	.041	256	14625
7..	.09	.10	.07	.09	.09	.039	375	14434
8..	.17	.19	.15	.18	.18	.039	876	14547
9..	.21	.21	.15	.16@.17	.17	.075	694	14480
10..	.17	.29	.15	.28	.28	.123	498	14610
11..	.28	.28	.21A	.22	.22	.106	223	14657
14..	.19	.23	.19	.23	.23	.104	350	14702
15..	.20	.24B	.19	.22@.23	.23	.105	326	14723
16..	.35@.36	.42	.32A	.42	.41	.206	537	14723
17..	.50@.49	.56	.42	.47	.46	.239	1650	14338
18..	.51@.52	.62	.44	.59	.59	.306	1728	14258
21..	.52	.70	.51	.68A@.66	.68	.324	1960	14161
22..	.72@.70	.82	.59	.74@.76	.75	.358	4211	14880
23..	.74@.73	.74	.61	.68@.70B	.70	.349	1099	14685
24..	.64@.65	.65	.53	.63@.62A	.62	.325	1358	14007
25..	.58@.59	.87	.55	.85@.87	.86	.425	2682	13975
28..	.76@.74	.84	.72	.75@.77	.76	.409	809	13216
29..	.66@.65	.67	.59	.60B	.61	.370	1794	12089
30..	.50@.48	.70	.46	.46	.48	.317	1037	12089

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.44	.46	.35	.36	.36	.221	1842	12481
2..	.41	.47	.35	.41@.42	.43	.268	1292	12382
5..	.57@.55	.63	.46	.53@.54	.55	.336	1330	12248
6..	.28	.46	.27	.46	.45	.280	5775	16010
7..	.42	.55	.36	.54A@.53	.54	.325	2333	16705
8..	.57	.61	.37	.48@.47	.47	.316	1694	16138
9..	.46@.47	.51	.43	.47@.46	.47	.308	3876	18001
12..	.53	.55	.46	.52@.51	.52	.358	975	17712
13..	.41	.46	.25	.34@.32	.33	.272	1161	17717
14..	.30	.35	.28	.32	.32	.284	1512	18524
15..	.25@.26	.27	.20	.25@.26	.25	.260	3987	20263
16..	.17@.16	.17	.14	.15@.16	.15	.170	823	20334
19..	.12	.20	.11	.19	.19	.189	565	20303
20..	.13	.13	.05	.06B	.06	.079	13227	10100
21..	.05	.06	.03	.04	.04	.046	627	9644
22..	.03	.03	.01	.03	.02	.024	448	9347
23..	.02	.02	.01	.02	.02	.016	106	9333
26..	Exchange Closed: Memorial Day							
27..	.01	.02	.01	.01	.01	.009	213	9083
28..	.01	.01	.01	.01	.01	.003	636	8546

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1986 47 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	CAB	CAB	CAB	CAB	CAB	.000	3	8557
30..	.01	.01	CAB	CAB	CAB	.000	18	8535

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.01	.01	CAB	CAB	CAB	.000	9	8506
3..	CAB	CAB	CAB	CAB	CAB	.000	205	8351
4..	CAB	.01	CAB	.01	....	.000	17	8347
5..	CAB	CAB	CAB	CAB	CAB	.000	10	8314
6..	CAB	CAB	CAB	CAB	CAB	.000	15	....

JUNE 1986 48 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.67	.74	.58	.63@.62	.63	.215	2981	2858

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.67	.70	.50	.66	.66	.254	833	3273
4..	.68	.75	.66	.72	.71	.283	1428	3929
5..	.55@.56	.56	.35	.42	.42	.155	1401	5125
6..	.55	.57	.48	.51A	.52	.204	524	5170
7..	.55	.60B	.45	.45	.47	.207	189	5299
10..	.32	.35	.28	.31@.33	.32	.141	705	5725
11..	.32	.40	.31	.31	.32	.144	233	6030
12..	.33@.34	.34	.25	.30@.28	.29	.137	701	6586
13..	.26	.26	.18	.20	.21	.106	247	6654
14..	.33	.34	.30	.34	.33	.155	311	6738
17..	.35@.36	.38	.33	.33	.33	.154	289	6796
18..	.34	.35	.29	.34	.34	.167	526	6836
19..	.30	.31	.27	.31	.30	.142	290	6991
20..	.32@.33	.34	.28	.29	.29	.154	386	7036
21..	.28	.36	.28	.35	.35	.168	270	7131
24..	.20@.18	.22	.17	.18@.17	.17	.082	184	7281
25..	.11	.18	.10	.15A@.14	.14	.048	866	7830
26..	.14	.17	.13	.14	.14	.051	2999	9150
27..	.20	.20	.14	.15@.14	.14	.056	2092	10274
28..	Exchange Closed: Good Friday							
31..	.10	.14	.10	.13@.12	.12	.043	1289	10809

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15@.13	.15	.10	.11	.10	.039	987	11273
2..	.09	.09	.07	.09	.08	.027	817	11349
3..	.08@.07	.09	.06	.07	.07	.021	792	11561
4..	.08	.09	.06	.06	.07	.019	354	11726
7..	.07	.07	.04	.06	.06	.017	77	11759
8..	.10	.12	.10	.11	.11	.017	382	11701
9..	.13	.13	.09	.10	.10	.037	708	12076
10..	.10	.19	.10	.19	.19	.067	386	11934
11..	.19	.19	.13	.13@.14	.14	.055	1180	12999
14..	.13	.15	.12	.14	.14	.054	2084	13068
15..	.13	.16	.12A	.14B	.14	.054	363	12959
16..	.21	.27	.21	.25@.26	.25	.121	902	12734
17..	.30	.36	.24	.26	.27	.144	1726	12417
18..	.31	.39	.28	.38	.38	.195	1207	12436
21..	.32	.45	.32	.43	.43	.206	1612	12700
22..	.46@.45	.54	.35	.48	.48	.234	1610	13384
23..	.47@.45	.47	.37	.42@.43B	.43	.226	1345	12749
24..	.39@.38	.39	.31	.37	.38	.206	678	12012
25..	.35@.34	.54	.33	.54@.53	.53	.289	2084	11915
28..	.45@.42	.50	.42	.45B	.45	.271	681	11164
29..	.40@.38	.40	.33	.35	.35	.236	2350	10951
30..	.27@.28	.41	.26	.26	.26	.192	683	10580

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.24	.26	.18	.20	.19	.122	1079	10534
2..	.23	.26	.20	.22@.21	.23	.154	386	10430
5..	.32	.36	.26	.30	.30	.201	756	10402
6..	.18	.26	.16	.26	.26	.158	455	10595
7..	.23	.31	.19	.30@.31	.31	.190	250	10572
8..	.31	.35	.22	.24@.25	.25	.181	1345	10286
9..	.25	.27	.22	.25	.26	.174	1285	9769
12..	.29@.27	.30	.24	.26	.26	.204	788	9497
13..	.20	.22	.10	.15@.16	.16	.140	881	9309
14..	.15	.16	.13	.15	.15	.145	306	9337
15..	.10	.11	.08	.11B	.11	.126	282	9211
16..	.06	.08	.06	.06@.07	.07	.071	240	9115
19..	.04	.09	.04	.08B	.08	.075	295	8935
20..	.06@.05	.06	.01	.02	.02	.023	364	8702
21..	.01	.03	.01	.01	.01	.011	408	8904
22..	.01	.01	CAB	CAB	.01	.004	239	8802
23..	CAB	.01	CAB	.01	.01	.002	32	8778

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1986 48 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
27..	.01	.01	.01	.01	....	.000	26	8763
28..	.01	.01	.01	.01	....	.000	1	8698
29..	CAB	.01	CAB	.01	....	.000	2	8697
30..	CAB	.01	CAB	CAB	CAB	.000	87	8612

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.01	.01	.01	.01	....	.000	2	8610
3..	CAB	CAB	CAB	CAB	CAB	.000	500	8310
4..	.01	.01	.01	.01	....	.000	....	8310
5..	CAB	CAB	CAB	CAB	CAB	.000	8	8311
6..	CAB	CAB	CAB	CAB	CAB	.000	5	....

SEPTEMBER 1986 38 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	4.00	4.10B	4.00	4.10B	4.33	.861	4	5
3..	....	....	3.85A	3.85A	3.75	.823	....	5
6..	....	3.93B	3.66A	3.93B	3.97	.842	....	5
7..	....	4.18B	....	4.05B	4.06	.850	....	5
8..	....	....	3.80A	3.80A	3.74	.829	....	5
9..	....	4.10B	3.65A	4.10B	4.18	.863	....	5
10..	3.84	3.84	3.84	3.84	3.72	.831	1	6
13..	....	....	3.69A	3.69A	3.80	.835	....	6
14..	....	....	3.70A	3.70A	3.68	.831	....	6
15..	....	3.72B	....	3.72B	3.79	.837	....	6
16..	....	3.80B	3.73A	3.73A	3.72	.830	....	6
17..	....	....	....	3.72N	3.73	.831	....	6
20..	....	....	3.61A	3.73N	3.85	.846	....	6
21..	....	....	3.80A	3.80A	3.77	.840	....	6
22..	....	4.00B	....	3.78B	3.79	.846	....	6
23..	....	3.82B	....	3.82B	3.88	.854	....	6
24..	....	4.25B	....	4.25B	4.47	.891	....	6
27..	....	4.55B	....	4.55B	4.56	.900	....	6
28..	4.67	4.67	4.60A	4.60A	4.70	.905	9	15
29..	....	4.80B	....	4.80B	4.80	.909	20	26
30..	....	4.95B	....	4.95B	5.05	.923	....	26
31..	....	....	4.90A	4.90A	4.77	.913	....	26

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.70A	4.70A	4.60	.904	....	26
4..	....	....	4.35A	4.35A	4.37	.894	....	26
5..	....	4.75B	....	4.75B	4.74	.894	....	26
6..	....	4.78B	4.60A	4.60A	4.55	.913	....	26
7..	....	....	4.50A	4.50A	4.50	.904	....	26
10..	4.78	4.78	4.78	4.78	4.93	.923	11	26
11..	....	5.00B	....	5.00B	4.98	.926	....	26
12..	....	5.22B	....	5.22B	5.13	.931	....	15
13..	5.22	5.43B	5.22	5.43B	5.45	.941	5	20
14..	....	....	5.37A	5.45N	5.51	.942	....	17
17..	Exchange Closed; President's Day							
18..	....	....	....	5.51N	5.83	.951	....	15
19..	....	6.10B	....	5.98B	6.03	.951	....	15
20..	....	6.22B	....	6.22B	6.26	.953	....	15
21..	....	....	6.18A	6.18A	6.25	.953	....	15
24..	....	6.60B	....	6.60B	6.91	.967	....	15
25..	7.35	7.35	7.35	7.35	7.39	.973	....	15
26..	7.50	7.61B	7.50	7.61B	7.42	.972	5	15
27..	....	8.05B	....	7.74B	7.84	.976	....	15
28..	....	7.95B	....	7.84N	7.63	.970	....	15

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	7.72B	....	7.63N	8.04	.975	....	15
4..	....	8.23B	....	8.23B	8.32	.978	....	15
5..	....	....	....	8.32N	6.87	.954	....	15
6..	....	7.42B	....	7.42B	7.44	.963	....	15
7..	....	....	....	7.44N	7.48	.964	....	15
10..	....	....	6.80A	6.80A	6.67	.949	....	15
11..	....	....	....	6.67N	6.70	.950	....	15
12..	....	....	....	6.70N	6.64	.949	....	15
13..	....	....	6.34A	6.34A	6.18	.938	....	15
14..	....	....	....	6.18N	6.92	.956	....	15
17..	....	....	....	6.92N	6.99	.958	....	15
18..	....	7.20B	....	7.20B	7.16	.962	....	15
19..	....	....	6.72A	6.88A	6.86	.956	....	15
20..	....	6.96B	....	6.96B	7.04	.961	....	15
21..	....	....	....	7.04N	7.23	.964	....	15
24..	....	....	6.23A	6.40A	6.02	.938	....	15
25..	....	....	5.55A	5.55A	5.33	.912	....	15
26..	....	5.50B	....	5.33N	5.36	.914	....	15
27..	....	5.68B	....	5.50B	5.48	.919	....	15
28..	Exchange Closed; Good Friday							
31..	....	....	5.00A	5.30A	5.23	.912	....	15

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 38 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.35B	5.12A	5.12A	5.10	.907	....	15
2..	4.80	4.80	4.80	4.80	4.73	.889	4	15
3..	....	....	4.50A	4.50A	4.51	.877	....	15
4..	....	4.65B	4.45A	4.45A	4.41	.870	....	15
7..	....	....	4.35A	4.41N	4.44	.874	....	15
8..	....	5.32B	....	5.32B	5.37	.874	....	15
9..	....	5.48B	5.25A	5.25A	5.25	.911	....	15
10..	....	5.85B	....	5.85B	5.96	.935	....	15
11..	....	....	5.75A	5.75A	5.72	.927	....	15
14..	....	....	....	5.72N	5.75	.929	....	15
15..	....	....	....	5.75N	5.77	.929	....	15
16..	....	6.85B	....	6.85B	6.91	.957	....	15
17..	....	7.60B	....	7.45B	7.19	.962	....	15
18..	....	7.70B	....	7.70B	7.75	.971	....	14
21..	....	7.92B	7.70A	7.92B	7.92	.973	...	14
22..	....	8.12B	....	8.02B	8.19	.976	....	15
23..	8.09	8.12B	8.09	8.09	8.14	.975	9	11
24..	....	....	7.90A	8.03A	7.97	.972	....	11
25..	....	8.52B	7.90A	8.52B	8.69	.980	....	11
28..	....	....	8.60A	8.69N	8.61	.980	....	7
29..	....	....	8.46A	8.47A	8.35	.978	....	6
30..	....	8.55B	....	8.35N	8.01	.975	....	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	7.65A	7.65A	7.31	.964	....	6
2..	....	7.65B	....	7.65B	7.69	.970	....	6
5..	....	8.29B	....	8.13B	8.21	.978	....	6
6..	....	....	7.36A	7.85A	7.84	.973	....	6
7..	....	8.10B	7.74A	8.00B	8.15	.977	....	6
8..	....	8.30B	....	8.15N	7.91	.977	....	6
9..	....	8.28B	....	8.07B	8.08	.976	....	6
12..	....	8.33B	....	8.33B	8.44	.981	....	6
13..	....	....	7.85A	8.00A	7.96	.977	....	6
14..	....	8.00B	7.93A	8.00B	8.07	.979	....	6
15..	....	....	8.00A	8.00A	7.97	.979	....	6
16..	....	....	7.60A	7.60A	7.43	.973	....	6
19..	....	....	7.29A	7.29A	7.69	.978	....	6
20..	....	....	....	7.14A	6.86	.967	....	6
21..	....	....	6.60A	6.60A	6.52	.962	....	6
22..	....	....	6.28A	6.28A	6.19	.956	....	6
23..	....	....	....	6.19N	6.07	.955	....	6
26..	Exchange Closed; Memorial Day							
27..	....	....	....	6.07N	6.33	.964	....	6
28..	....	....	....	6.33N	6.07	.961	....	6
29..	....	....	5.75A	5.75A	5.65	.953	....	6
30..	....	....	....	5.65N	5.34	.946	....	6

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	5.24	5.37B	5.24	5.37B	5.40	.951	1	6
3..	....	6.15B	....	6.15B	6.20	.970	....	6
4..	....	....	....	6.20N	6.38	.974	....	6
5..	....	6.92B	....	6.92B	6.96	.983	....	6
6..	....	7.15B	....	7.15B	7.29	.987	....	6
9..	....	....	6.93A	6.96A	6.89	.985	....	6
10..	....	7.36B	....	7.32B	7.41	.990	....	6
11..	....	....	....	7.41N	7.46	.991	....	6
12..	....	7.62B	....	7.58B	7.62	.992	....	6
13..	....	....	....	7.62N	7.55	.992	....	1
16..	....	....	....	7.55N	7.45	.993	....	1
17..	....	....	7.03A	7.03A	7.02	.991	....	1
18..	....	....	....	7.02N	7.12	.992	....	1
19..	....	....	....	7.12N	7.04	.992	....	1
20..	....	....	6.75A	6.75A	6.53	.989	....	1
23..	....	7.15B	6.39A	7.15B	7.32	.995	....	1
24..	....	....	....	7.32N	7.19	.995	....	1
25..	....	7.45B	....	7.19N	7.16	.995	....	1
26..	....	7.28B	....	7.25B	7.30	.996	....	1
27..	....	7.65B	....	7.65B	7.71	.997	....	1
30..	....	....	....	7.71N	7.84	.998	....	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	8.20B	....	7.84N	7.99	.998	....	1
2..	....	....	....	7.99N	8.07	.998	....	1
3..	....	8.19B	....	8.19B	8.23	.999	....	1
4..	Exchange Closed; Independence Day							
7..	....	....	7.91A	7.91A	7.83	.999	....	1
8..	....	8.10B	....	7.98B	8.05	.999	....	1
9..	....	8.14B	....	8.14B	8.19	.999	....	1
10..	....	....	8.15A	8.19N	8.17	.999	....	1
11..	....	....	7.80A	7.80A	7.68	.999	....	1
14..	....	8.15B	....	8.15B	8.31	.999	....	1
15..	....	8.65B	....	8.65B	8.66	.999	....	1
16..	....	8.78B	....	8.75B	8.77	.999	....	1

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 38 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	....	8.77N	8.62	.999	....	1
18..	....	9.04B	....	9.04B	9.05	.999	....	1
21..	....	9.25B	....	9.25B	9.29	.999	....	1
22..	....	....	....	9.29N	9.13	.999	....	1
23..	....	....	....	9.13N	9.17	.999	....	1
24..	....	....	9.00A	9.00A	8.91	.999	....	1
25..	....	....	8.66A	8.68A	8.64	.999	....	1
28..	....	9.44B	....	9.44B	9.50	.999	....	1
29..	....	....	9.37A	9.37A	9.36	.999	....	1
30..	....	....	....	9.36N	9.45	.999	....	....
31..	....	9.92B	....	9.85B	9.91	.999	....	....

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	10.08B	....	10.08N	10.09	.999	....	....
4..	....	....	....	10.09N	10.15	.999	....	....

SEPTEMBER 1986 39 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	3.33B	3.28A	3.33B	3.57	.796	....	14
3..	....	....	3.10A	3.10A	3.04	.748	....	14
6..	....	3.17B	2.95A	3.17B	3.22	.771	....	14
7..	....	3.39B	....	3.27B	3.30	.781	....	14
8..	....	....	3.05A	3.05A	2.99	.753	....	14
9..	....	3.30B	....	3.30B	3.40	.796	....	14
10..	....	....	3.17A	3.17A	2.85	.755	....	14
13..	2.90	2.90	2.90	2.90	3.05	.760	1	14
14..	2.89	2.89	2.72A	2.89	2.97	.754	4	14
15..	....	3.00B	....	3.00B	3.06	.762	....	14
16..	....	3.09B	3.01A	3.01A	3.01	.753	....	14
17..	....	....	....	3.01N	3.02	.755	....	14
20..	....	....	2.94A	3.02N	3.12	.774	....	14
21..	....	....	3.07A	3.07A	3.05	.766	....	14
22..	3.30	3.30	3.12A	3.12A	3.05	.772	1	14
23..	3.10	3.10	3.10	3.10	3.11	.781	4	15
24..	....	3.35B	....	3.35B	3.66	.829	....	15
27..	....	3.72B	....	3.72B	3.78	.842	....	15
28..	....	....	....	3.78N	3.87	.848	....	15
29..	....	3.90B	....	3.90B	3.90	.853	....	15
30..	....	4.05B	....	4.05B	4.14	.872	....	15
31..	....	....	3.95A	3.95A	3.85	.858	....	15

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.85N	3.76	.845	....	15
4..	....	....	3.55A	3.55A	3.56	.831	....	15
5..	....	3.89B	....	3.89B	3.85	.831	....	15
6..	....	3.92B	3.74A	3.74A	3.67	.857	....	15
7..	....	3.71B	3.64A	3.64A	3.58	.844	....	15
10..	....	3.82B	....	3.82B	3.98	.871	....	15
11..	....	4.10B	....	4.10B	4.02	.875	....	15
12..	....	4.27B	....	4.27B	4.18	.883	....	15
13..	....	4.45B	....	4.45B	4.45	.898	....	15
14..	....	....	4.40A	4.45N	4.51	.900	....	15
17..	Exchange Closed; President's Day							
18..	....	....	....	4.51N	4.83	.913	....	15
19..	....	5.10B	....	4.98B	5.03	.915	....	15
20..	....	5.24B	....	5.24B	5.26	.919	....	15
21..	5.10	5.22B	5.10	5.10	5.25	.919	1	14
24..	....	5.60B	....	5.60B	5.91	.941	....	14
25..	6.30	6.30	6.30	6.30	6.39	.951	2	14
26..	6.50	6.73	6.50	6.69A	6.42	.950	10	13
27..	....	7.05B	....	6.74B	6.84	.956	....	13
28..	....	6.95B	....	6.84N	6.63	.948	....	13

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	6.72B	....	6.63N	7.04	.956	....	13
4..	....	7.23B	....	7.23B	7.32	.960	....	13
5..	....	....	....	7.32N	5.87	.923	....	13
6..	....	6.42B	....	6.42B	6.44	.938	....	13
7..	....	....	....	6.44N	6.48	.939	....	13
10..	....	....	5.80A	5.80A	5.67	.916	....	13
11..	....	....	....	5.67N	5.70	.917	....	13
12..	....	....	....	5.70N	5.64	.916	....	13
13..	....	....	5.34A	5.34A	5.18	.900	....	13
14..	....	....	....	5.18N	5.92	.926	....	13
17..	....	6.15B	....	6.15B	5.99	.930	....	13
18..	....	6.20B	....	6.20B	6.16	.935	....	13
19..	....	....	5.90A	5.90A	5.86	.927	....	13
20..	....	5.96B	....	5.96B	6.04	.933	....	13
21..	....	....	....	6.04N	6.23	.939	....	13
24..	....	....	5.23A	5.40A	5.18	.899	....	13

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 39 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	....	4.67A	4.67A	4.20	.862	....	13
26..	....	4.55B	....	4.55B	4.50	.865	....	13
27..	....	4.70B	....	4.60B	4.60	.873	....	13
28..	Exchange Closed; Good Friday							
31..	....	....	4.18A	4.40A	4.38	.862	....	13

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.45B	4.35A	4.35A	4.28	.856	....	13
2..	....	....	3.95A	3.95A	3.89	.831	....	13
3..	....	....	3.68A	3.68A	3.69	.815	....	13
4..	....	3.80B	3.62A	3.62A	3.59	.807	....	13
7..	....	....	3.52A	3.59N	3.62	.811	....	13
8..	4.27	4.42B	4.27	4.42B	4.48	.811	....	13
9..	....	4.60B	4.37A	4.37A	4.38	.861	....	13
10..	....	4.89B	....	4.89B	5.06	.895	....	13
11..	....	....	4.83A	4.83A	4.85	.884	....	13
14..	....	....	....	4.85N	4.87	.886	....	13
15..	....	4.90B	4.70A	4.90B	4.89	.886	....	13
16..	....	5.87B	....	5.87B	5.91	.927	....	13
17..	....	6.60B	....	6.45B	6.19	.935	....	13
18..	....	6.70B	....	6.70B	6.75	.949	....	13
21..	....	6.92B	6.70A	6.92B	6.92	.953	....	13
22..	....	7.12B	....	7.02B	7.19	.957	....	13
23..	....	....	7.09A	7.19N	7.14	.956	....	13
24..	....	....	6.90A	7.03A	6.97	.951	....	13
25..	....	7.52B	6.90A	7.52B	7.69	.965	....	13
28..	7.60	7.62B	7.60	7.62B	7.61	.965	4	17
29..	....	....	7.46A	7.47A	7.35	.961	....	17
30..	....	7.55B	....	7.35N	7.01	.955	....	15

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	6.65A	6.65A	6.34	.939	....	15
2..	....	6.65B	....	6.65B	6.70	.948	....	15
5..	....	7.29B	....	7.13B	7.21	.960	....	15
6..	....	....	6.36A	6.85A	6.84	.952	....	15
7..	....	7.10B	6.74A	7.00B	7.15	.958	....	15
8..	....	7.30B	....	7.15N	6.95	.958	....	15
9..	....	7.28B	....	7.07B	7.08	.958	....	15
12..	....	7.33B	....	7.33B	7.44	.966	....	15
13..	....	....	6.85A	7.00A	6.96	.958	....	15
14..	....	7.00B	6.93A	7.00B	7.07	.961	....	15
15..	....	....	7.00A	7.00A	6.97	.962	....	15
16..	....	....	6.60A	6.60A	6.43	.952	....	15
19..	....	....	6.29A	6.29A	6.69	.959	....	15
20..	6.02	6.02	6.02	6.02	5.87	.941	4	15
21..	....	....	5.60A	5.60A	5.57	.932	....	15
22..	....	....	5.34A	5.34A	5.26	.923	....	15
23..	....	....	....	5.26N	5.15	.920	....	15
26..	Exchange Closed; Memorial Day							
27..	....	....	....	5.15N	5.39	.934	....	15
28..	....	....	....	5.39N	5.07	.928	....	15
29..	4.92	4.94	4.75A	4.75A	4.70	.914	206	221
30..	....	....	....	4.70N	4.37	.903	....	221

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	4.37N	4.44	.910	....	221
3..	....	5.15B	....	5.15B	5.24	.942	....	221
4..	....	....	....	5.24N	5.42	.949	....	221
5..	....	5.92B	....	5.92B	5.96	.965	....	221
6..	....	6.15B	....	6.15B	6.29	.972	....	221
9..	5.94	5.94	5.93A	5.94	5.89	.967	100	321
10..	6.26	6.40B	6.26	6.32B	6.41	.978	1	322
11..	....	....	....	6.41N	6.46	.979	....	321
12..	....	6.61B	....	6.58B	6.62	.982	....	321
13..	....	....	....	6.62N	6.55	.982	....	171
16..	....	....	....	6.55N	6.45	.982	....	171
17..	....	....	6.03A	6.03A	6.02	.977	....	171
18..	....	....	....	6.02N	6.12	.980	....	171
19..	....	....	....	6.12N	6.04	.980	....	171
20..	....	....	5.75A	5.75A	5.53	.972	....	171
23..	....	6.15B	5.39A	6.15B	6.32	.986	....	171
24..	....	....	....	6.32N	6.19	.986	....	171
25..	....	6.45B	....	6.19N	6.16	.986	....	171
26..	....	6.28B	....	6.25B	6.30	.988	....	171
27..	....	6.65B	....	6.65B	6.71	.992	....	171
30..	....	....	....	6.71N	6.84	.994	....	171

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.20B	....	6.84N	6.99	.995	....	171
2..	....	....	....	6.99N	7.07	.995	....	171
3..	....	7.19B	....	7.19B	7.23	.996	....	171
4..	Exchange Closed; Independence Day							
7..	....	....	6.91A	6.91A	6.83	.996	....	171

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 39 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	7.10B	....	6.98B	7.05	.997	....	171
9..	...	7.14B	....	7.14B	7.19	.997	....	171
10..	....	....	7.15A	7.19N	7.17	.998	....	171
11..	....	....	6.80A	6.80A	6.68	.996	....	171
14..	....	7.15B	....	7.15B	7.31	.998	....	171
15..	....	7.65B	....	7.65B	7.66	.999	....	171
16..	....	7.78B	....	7.75B	7.77	.999	....	8
17..	....	....	....	7.77N	7.62	.999	....	8
18..	....	8.04B	....	8.04B	8.05	.999	....	8
21..	....	8.25B	....	8.25B	8.29	.999	....	8
22..	....	....	....	8.29N	8.13	.999	....	4
23..	....	....	....	8.13N	8.17	.999	....	4
24..	....	....	8.00A	8.00A	7.91	.999	....	4
25..	....	....	7.66A	7.68A	7.64	.999	....	4
28..	....	8.44B	....	8.44B	8.50	.999	....	4
29..	....	....	8.37A	8.37A	8.36	.999	....	4
30..	....	....	....	8.36N	8.45	.999	....	4
31..	....	8.92B	....	8.85B	8.91	.999	....	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.17	9.17	8.95A	9.14A	9.09	.999	4	8
4..	....	....	....	9.09N	9.15	.999	....	4
5..	....	....	9.00A	9.00A	8.92	.999	....	....
6..	....	9.22B	....	9.22B	9.23	.999	....	....
7..	....	9.37B	....	9.37B	9.42	.999	....	....
8..	....	....	....	9.42N	9.43	.999	....	....
11..	....	9.60B	....	9.60B	9.65	.999	....	....

SEPTEMBER 1986 40 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	2.61A	2.65B	2.86	.718	....	31
3..	....	....	2.45A	2.45A	2.40	.661	....	31
6..	....	2.50B	2.32A	2.50B	2.56	.687	....	31
7..	....	2.69B	....	2.59B	2.65	.698	....	31
8..	....	....	2.40A	2.40A	2.35	.665	....	31
9..	....	2.60B	....	2.60B	2.70	.714	....	31
10..	....	....	2.51A	2.51A	2.30	.667	....	31
13..	....	....	....	2.30N	2.42	.671	....	31
14..	2.30	2.30	2.30	2.30	2.33	.665	6	31
15..	....	2.37B	....	2.37B	2.44	.674	....	31
16..	2.42	2.42	2.42	2.42	2.40	.664	1	31
17..	....	....	....	2.40N	2.41	.666	....	31
20..	....	....	2.32A	2.41N	2.51	.688	....	31
21..	2.40	2.40	2.40	2.40	2.37	.677	2	33
22..	2.60	2.60	2.40A	2.40A	2.35	.684	1	32
23..	....	2.40B	....	2.38B	2.43	.694	....	32
24..	....	2.71B	....	2.71B	2.93	.752	....	32
27..	2.97	2.97	2.97	2.97	3.04	.766	1	33
28..	....	3.05B	....	3.05B	3.12	.774	....	33
29..	....	3.14B	....	3.14B	3.15	.780	....	33
30..	....	3.24B	....	3.24B	3.33	.804	....	33
31..	3.10	3.10	3.10	3.10	3.08	.785	50	83

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.80N	3.02	.769	....	83
4..	2.90	2.90	2.82A	2.82A	2.84	.750	....	83
5..	....	3.12B	....	3.12B	3.10	.750	10	83
6..	....	3.14B	2.96A	2.96A	2.92	.784	....	83
7..	....	2.93B	2.86A	2.86A	2.84	.766	....	83
10..	3.10	3.10	3.10	3.10	3.18	.801	2	83
11..	3.30	3.30	3.28A	3.28A	3.23	.805	5	88
12..	3.47	3.47	3.41A	3.47	3.38	.816	....	88
13..	....	3.60B	....	3.60B	3.63	.837	1	88
14..	....	....	3.62A	3.63N	3.68	.840	....	87
17..	Exchange Closed; President's Day							
18..	....	....	....	3.68N	3.96	.859	....	87
19..	....	4.24B	....	4.15B	4.15	.863	....	87
20..	....	4.30B	....	4.30B	4.38	.871	....	87
21..	4.30	4.34B	4.25A	4.30	4.35	.871	....	87
24..	....	4.69B	....	4.69B	4.93	.902	1	87
25..	5.20	5.30	5.20	5.30	5.40	.917	17	89
26..	5.80	5.80	5.69A	5.69A	5.43	.916	2	77
27..	6.10	6.15	6.10	6.15	5.90	.926	58	135
28..	....	6.00B	....	5.90N	5.78	.915	....	85

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	5.90B	....	5.78N	6.05	.927	....	85
4..	....	6.15B	....	6.15B	6.32	.934	....	85
5..	....	....	....	6.32N	5.00	.881	....	85
6..	....	5.50B	....	5.50B	5.49	.902	....	85

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 40 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	....	....	....	5.49N	5.50	.903	....	85
10..	....	....	4.80A	4.80A	4.72	.871	....	85
11..	....	....	....	4.72N	4.75	.873	....	85
12..	....	....	....	4.75N	4.69	.871	....	77
13..	4.28	4.28	4.28	4.28	4.26	.849	2	77
14..	....	....	....	4.26N	4.94	.885	....	77
17..	....	5.14B	....	5.14B	5.03	.889	....	77
18..	....	5.20B	....	5.20B	5.23	.897	....	77
19..	....	....	5.00A	5.00A	4.99	.885	....	77
20..	....	5.00B	....	5.00B	5.16	.893	....	77
21..	....	....	....	5.16N	5.27	.901	....	77
24..	4.37	4.37	4.37	4.37	4.25	.846	3	74
25..	....	....	3.87A	3.87A	3.48	.798	...	74
26..	....	3.78B	....	3.70B	3.68	.802	....	74
27..	....	3.87B	....	3.80B	3.80	.812	....	74
28..	Exchange Closed; Good Friday							
31..	...	....	3.40A	3.62A	3.56	.797	....	74

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.65B	3.50A	3.50A	3.45	.789	....	74
2..	....	....	3.15A	3.15A	3.13	.759	....	74
3..	....	....	2.92A	2.92A	2.95	.739	....	[illegible]
4..	....	....	2.89A	2.89A	2.86	.729	....	74
7..	....	....	2.83A	2.86N	2.89	.733	....	74
8..	....	3.62B	....	3.62B	3.67	.733	....	74
9..	....	3.75B	3.56A	3.56A	3.58	.797	....	74
10..	....	4.06B	....	4.06B	4.23	.841	....	74
11..	....	....	4.00A	4.00A	4.03	.827	....	74
14..	....	....	3.95A	4.03N	4.04	.829	....	74
15..	....	4.10B	3.95A	4.10B	4.07	.830	....	74
16..	....	4.95B	....	4.95B	5.05	.886	....	74
17..	5.30	5.60B	5.30	5.55	5.29	.897	1	74
18..	....	5.69B	....	5.69B	5.80	.917	1	73
21..	6.00	6.00	5.75A	6.00	5.95	.922	....	73
22..	....	6.10B	....	6.05B	6.24	.929	1	73
23..	6.11	6.20B	6.11	6.11	6.19	.927	9	74
24..	....	....	6.00A	6.08A	6.07	.921	....	74
25..	....	6.58B	5.95A	6.58B	6.69	.941	....	74
28..	....	....	6.60A	6.69N	6.65	.941	....	74
29..	....	....	6.45A	6.65N	6.36	.935	....	74
30..	....	6.45B	6.18A	6.36N	6.05	.926	....	67

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	5.55A	5.55A	5.46	.902	....	67
2..	5.90	5.90	5.63A	5.80A	5.78	.916	10	77
5..	6.27	6.27	6.20A	6.20A	6.28	.933	10	77
6..	....	....	5.45A	5.90A	5.95	.922	....	77
7..	....	6.10B	5.80A	6.10B	6.23	.931	....	77
8..	....	6.30B	....	6.23N	6.02	.930	....	76
9..	....	6.28B	....	6.07B	6.17	.930	....	76
12..	....	6.35B	....	6.35B	6.46	.941	....	76
13..	....	....	5.85A	6.00A	6.00	.929	....	76
14..	....	....	5.95A	6.00N	6.08	.934	....	76
15..	....	....	6.00A	6.00A	5.97	.934	....	76
16..	....	....	5.61A	5.61A	5.47	.918	....	76
19..	5.65	5.65	5.29A	5.65	5.79	.929	6	82
20..	....	....	....	5.79N	4.99	.901	6	82
21..	4.91	4.91	4.72A	4.80	4.70	.888	20	92
22..	....	....	4.48A	4.48A	4.41	.874	....	92
23..	....	4.43B	4.32A	4.43B	4.25	.869	....	82
26..	Exchange Closed; Memorial Day							
27..	....	4.35B	4.15A	4.35B	4.46	.889	....	82
28..	4.45	4.45	4.24A	4.24A	4.22	.879	12	92
29..	....	....	3.95A	3.95A	3.85	.857	....	92
30..	....	....	....	3.85N	3.58	.840	....	92

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	3.58N	3.62	.849	....	92
3..	....	4.28B	....	4.28B	4.36	.897	....	92
4..	4.30	4.30	4.30	4.30	4.51	.907	1	93
5..	....	4.95B	....	4.95B	5.03	.932	....	93
6..	....	5.21B	....	5.21B	5.34	.945	....	93
9..	4.93	4.93	4.93	4.93	4.92	.935	200	293
10..	....	5.40B	....	5.35B	5.43	.954	....	293
11..	....	....	....	5.43N	5.41	.956	....	293
12..	....	5.58B	....	5.58B	5.62	.961	....	293
13..	....	....	....	5.62N	5.56	.961	....	293
16..	....	....	....	5.56N	5.45	.962	....	293
17..	....	....	5.03A	5.03A	5.02	.951	....	293
18..	....	....	....	5.02N	5.12	.956	....	293
19..	....	....	5.05A	5.12N	5.04	.956	....	293
20..	4.75	4.75	4.70A	4.70A	4.54	.941	20	307
23..	....	5.15B	4.39A	5.15B	5.32	.968	....	307

(Continuud in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1986 40 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	5.32N	5.19	.966	....	307
25	....	5.45B	....	5.19N	5.16	.966	....	307
26	....	5.28B	....	5.25B	5.30	.971	....	307
27	....	5.65B	....	5.65B	5.71	.979	....	307
30	....	....	....	5.71N	5.84	.983	....	307

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.10	6.20B	6.05A	6.05A	5.99	.986	1300	1203
2	....	....	....	5.99N	6.07	.967	....	214
3	....	6.19B	....	6.19B	6.23	.990	....	214
4	Exchange Closed; Independence Day							
7	....	....	5.91A	5.91A	5.83	.988	....	214
8	6.16@.19	6.19	6.05A	6.19	6.05	.990	74	251
9	....	6.14B	....	6.14B	6.19	.992	....	251
10	6.20	6.20	6.15A	6.20	6.17	.992	270	195
11	....	....	5.80A	5.80A	5.68	.989	....	158
14	....	6.15B	....	6.15B	6.31	.995	....	158
15	....	6.65B	....	6.65B	6.66	.997	....	158
16	....	6.78B	....	6.75B	6.77	.997	....	15
17	....	....	....	6.77N	6.62	.997	....	15
18	....	7.04B	....	7.04B	7.05	.998	....	15
21	....	7.25B	....	7.25B	7.29	.999	....	15
22	....	....	....	7.29N	7.13	.999	....	15
23	....	....	....	7.13N	7.17	.999	....	5
24	....	....	7.00A	7.00A	6.91	.999	....	5
25	....	....	6.66A	6.68A	6.64	.999	....	5
28	7.46	7.46	7.46	7.46	7.50	.999	2	7
29	....	....	7.37A	7.37A	7.36	.999	....	5
30	....	....	....	7.36N	7.45	.999	....	1
31	....	7.92B	....	7.85B	7.91	.999	....	....

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	8.08B	....	8.08B	8.09	.999	....	....
4	....	....	....	8.09N	8.15	.999	....	....
5	....	....	8.00A	8.00A	7.92	.999	....	....
6	....	8.22B	....	8.22B	8.23	.999	....	....
7	....	8.37B	....	8.37B	....	.999	....	....

SEPTEMBER 1986 41 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	2.06A	2.10N	2.26	.630	....	190
3	....	....	1.90A	1.91B	1.86	.567	....	190
6	1.92	2.05	1.78A	2.05	1.99	.594	101	291
7	2.20	2.20	2.10	2.10	2.08	.606	2	293
8	1.98	1.98	1.86A	1.86A	1.79	.569	2	294
9	....	1.98B	....	1.98B	2.09	.623	....	294
10	....	....	1.94A	1.94A	1.76	.570	....	294
13	....	1.83B	....	1.83B	1.87	.574	....	294
14	....	1.80B	1.78	1.78	1.80	.568	1	294
15	1.88	1.92B	1.81	1.88	1.86	.577	112	406
16	....	1.89B	....	1.86N	1.82	.566	2	408
17	1.85	1.90	1.85	1.90	1.86	.570	25	432
20	1.65	1.75B	1.65	1.75B	1.90	.594	2	431
21	1.81	1.81	1.80A	1.81	1.78	.581	5	434
22	2.00	2.00	1.87A	1.87A	1.77	.587	1	432
23	1.88	1.95B	1.85	1.95B	1.84	.596	1	433
24	2.24	2.24	2.24	2.24	2.28	.662	1	434
27	....	2.30B	....	2.30B	2.35	.677	....	434
28	....	....	....	2.35N	2.40	.686	....	434
29	....	2.44B	....	2.44B	2.45	.692	....	434
30	....	2.53B	....	2.53B	2.63	.720	....	434
31	....	....	2.45A	2.45A	2.40	.696	....	434

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.39	2.39	2.36A	2.36A	2.36	.677	1	434
4	2.12	2.15	2.12	2.15	2.21	.655	2	434
5	2.40	2.48B	2.40	2.45	2.42	.655	146	578
6	....	2.44B	2.28A	2.28A	2.24	.695	....	578
7	....	....	2.19A	2.24N	2.20	.672	....	578
10	2.40	2.40	2.40	2.40	2.49	.714	10	578
11	....	2.54B	....	2.49N	2.52	.719	....	578
12	....	2.67B	....	2.67B	2.66	.732	....	578
13	....	2.83B	....	2.83B	2.88	.759	....	578
14	....	....	2.82A	2.88N	2.94	.763	....	578
17	Exchange Closed; President's Day							
18	....	....	....	2.94N	3.18	.787	....	578
19	3.40	3.43B	3.40	3.40	3.37	.795	1	577
20	....	3.53B	....	3.53B	3.59	.807	....	577
21	3.45	3.53B	3.43A	3.50	3.56	.806	2	576
24	4.01	4.01	4.01	4.01	4.11	.847	1	576
25	4.45	4.45	4.45	4.45	4.58	.870	7	576

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1986 41 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	4.65	5.00	4.65	4.84A	4.61	.869	18	584
27	5.22	5.22	5.22	5.22	5.08	.884	8	584
28	5.10	5.15B	4.90	4.90	4.93	.870	3	584

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.90	5.00B	4.90	4.90	5.19	.887	24	584
4	5.17	5.17	5.17	5.17	5.39	.896	1	583
5	....	....	4.15A	4.15A	4.22	.825	....	583
6	....	4.67B	....	4.67B	4.68	.854	....	583
7	....	....	....	4.68N	4.68	.856	....	583
10	....	....	4.00A	4.00A	3.91	.813	....	583
11	....	....	....	3.91N	3.94	.815	....	559
12	....	3.97B	....	3.94N	3.93	.812	....	559
13	....	....	3.68A	3.68A	3.60	.785	....	559
14	4.20	4.20	4.20	4.20	4.20	.830	1	555
17	....	4.35B	....	4.35B	4.28	.835	....	555
18	....	4.35B	....	4.35B	4.38	.845	....	555
19	....	....	4.00A	4.00A	4.13	.829	....	555
20	....	4.22B	....	4.22B	4.32	.840	....	555
21	....	....	....	4.32N	4.43	.851	....	555
24	....	....	3.65A	3.73A	3.48	.779	....	555
25	....	....	3.15A	3.15A	2.82	.721	....	555
26	....	3.00B	....	2.95B	2.90	.726	....	555
27	3.10	3.12B	3.10	3.10	3.06	.737	1	556
28	Exchange Closed; Good Friday							
31	2.95	2.95	2.70A	2.90A	2.86	.719	4	560

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.95B	2.85A	2.85A	2.77	.710	..	560
2	2.50@.48	2.50	2.45	2.45	2.45	.674	35	547
3	....	....	2.26A	2.28B	2.31	.651	....	547
4	2.30	2.35B	2.24A	2.25A	2.22	.640	1	547
7	2.05	2.27	2.05	2.27	2.23	.645	7	548
8	....	2.90B	....	2.90B	2.95	.645	....	548
9	....	3.00B	2.84A	2.84A	2.89	.719	....	548
10	....	3.30B	....	3.30B	3.45	.774	....	548
11	3.40	3.40	3.26A	3.26A	3.27	.756	6	553
14	....	....	3.20A	3.27N	3.29	.759	....	553
15	....	3.35B	3.18A	3.35B	3.32	.760	....	553
16	4.20	4.20	4.20	4.20	4.24	.831	1	552
17	....	4.70B	....	4.70B	4.46	.846	....	552
18	4.67	4.80B	4.62	4.80B	4.94	.872	2	552
21	4.95	5.05B	4.85A	5.05B	5.09	.880	1	551
22	....	5.20B	....	5.20B	5.36	.890	....	551
23	5.20	5.30	5.20	5.30	5.32	.887	12	550
24	....	....	5.15A	5.18A	5.31	.879	....	550
25	....	5.65B	5.08A	5.65B	5.78	.907	....	550
28	5.68	5.72B	5.60A	5.68	5.67	.906	100	450
29	....	....	5.45A	5.67N	5.45	.898	50	400
30	5.52	5.52	5.25A	5.52	5.15	.885	1	399

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.65A	4.65A	4.60	.852	....	399
2	....	4.90B	....	4.90B	4.93	.871	....	399
5	....	5.35B	....	5.20B	5.38	.895	....	399
6	....	....	4.62A	5.02A	5.05	.879	....	399
7	....	5.10B	4.95A	5.10B	5.31	.891	....	399
8	5.60	5.60	5.60	5.60	5.14	.891	1	398
9	....	5.34B	....	5.14N	5.27	.890	....	398
12	....	5.37B	....	5.35B	5.55	.906	....	398
13	5.10	5.43B	4.95A	5.10	5.10	.888	2	399
14	....	....	5.00A	5.10N	5.17	.895	....	399
15	....	....	5.12A	5.12A	5.05	.894	....	399
16	....	....	4.71A	4.71A	4.60	.871	....	399
19	....	....	4.42A	4.42A	4.89	.886	....	399
20	4.01	4.01	4.01	4.01	4.13	.846	1	400
21	....	....	3.95A	3.95A	3.85	.828	....	400
22	....	....	3.65A	3.65A	3.55	.809	....	400
23	....	3.56B	3.49A	3.56B	3.42	.802	....	400
26	Exchange Closed; Memorial Day							
27	....	3.50B	3.29A	3.50B	3.62	.826	....	400
28	....	....	3.40A	3.40A	3.41	.811	....	400
29	....	....	3.17A	3.17A	3.08	.782	....	400
30	....	....	....	3.08N	2.89	.759	....	400

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.66	2.90B	2.66	2.85B	2.82	.768	2	400
3	3.39	3.39	3.39	3.39	3.54	.832	10	395
4	3.49	3.49	3.49	3.49	3.64	.845	11	385
5	....	4.10B	....	4.10B	4.13	.882	....	385
6	....	4.29B	....	4.29B	4.42	.901	....	385
9	4.02	4.02	4.02	4.02	4.03	.885	220	495

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 41 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	4.34	4.45B	4.34	4.45B	4.51	.914	1	495
11..	....	....	....	4.51N	4.53	.917	....	495
12..	4.65	4.67	4.64A	4.67	4.69	.926	201	694
13..	....	....	....	4.69N	4.62	.925	....	694
16..	....	4.92B	....	4.62N	4.51	.924	....	694
17..	....	....	4.15A	4.15A	4.13	.907	....	694
18..	4.03@.04	4.16B	4.02	4.16B	4.20	.914	900	1487
19..	4.08	4.15	4.06A	4.13	4.11	.912	541	1977
20..	....	....	3.88A	3.88A	3.67	.887	....	1978
23..	....	4.20B	3.50A	4.20B	4.39	.932	....	1978
24..	4.31	4.31	4.29	4.29	4.26	.928	300	2278
25..	4.40	4.50B	4.32A	4.32A	4.23	.926	70	2348
26..	....	4.38B	....	4.31B	4.35	.936	....	2348
27..	....	4.66B	....	4.66B	4.75	.953	....	2348
30..	....	....	....	4.75N	4.87	.960	....	2348

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.15	5.20B	5.10A	5.10A	5.04	.965	1390	2603
2..	....	5.10B	....	5.04N	5.09	.968	....	2603
3..	....	5.19B	....	5.19B	5.24	.973	....	2603
4..	Exchange Closed; Independence Day							
7..	....	....	4.91A	4.91A	4.84	.968	....	2603
8..	....	5.10B	....	4.98B	5.06	.974	....	2603
9..	....	5.19B	....	5.19B	5.19	.978	....	2603
10..	5.15	5.15	5.15	5.15	5.17	.979	245	2028
11..	....	....	4.80A	4.80A	4.68	.970	....	2028
14..	....	5.15B	....	5.15B	5.31	.985	....	2028
15..	5.70	5.70	5.70	5.70	5.66	.990	1	2008
16..	5.58	5.78B	5.58	5.75B	5.77	.992	150	1985
17..	5.74	5.74	5.62A	5.62A	5.62	.991	124	1753
18..	....	6.04B	....	6.04B	6.05	.995	....	1737
21..	....	6.25B	....	6.25B	6.29	.997	....	1687
22..	....	....	....	6.29N	6.13	.997	....	1543
23..	....	....	....	6.13N	6.17	.997	....	1535
24..	....	....	6.00A	6.00A	5.91	.997	....	1535
25..	....	....	5.66A	5.68A	5.64	.996	....	1535
28..	6.46	6.46	6.46	6.46	6.50	.999	3	1538
29..	....	....	6.37A	6.37A	6.36	.999	....	1535
30..	....	....	....	6.36N	6.45	.999	....	1527
31..	....	6.92B	....	6.85B	6.91	.999	....	1527

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.08B	....	7.08B	7.09	.999	....	1527
4..	....	....	....	7.09N	7.15	.999	....	111
5..	....	....	7.00A	7.00A	6.92	.999	....	111
6..	....	7.22B	....	7.22B	7.23	.999	....	111
7..	....	7.37B	....	7.37B	7.42	.999	....	11
8..	....	....	....	7.42N	7.43	.999	....	11
11..	....	7.60B	....	7.60B	7.65	.999	....	11
12..	....	....	7.30A	7.30A	7.24	.999	....	11
13..	....	7.38B	....	7.38B	7.42	.999	....	10
14..	....	7.58B	....	7.58B	7.63	.999	....	10
15..	....	....	7.58A	7.58A	7.58	.999	....	10
18..	....	....	7.43A	7.43A	7.37	.999	....	10
19..	....	7.69B	....	7.69B	7.74	.999	....	10
20..	....	7.87B	....	7.84B	7.86	1.000	....	10
21..	....	8.04B	....	8.04B	8.05	1.000	....	....
22..	....	....	....	8.05N	8.05	1.000	....	....
25..	....	....	....	8.05N	8.03	1.000	....	....
26..	....	....	7.70A	7.70A	7.62	1.000	....	....
27..	....	8.02B	....	7.95B	7.96	1.000	....	....

SEPTEMBER 1986 42 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.68	1.74	1.58A	1.74	1.73	.536	2	69
3..	1.46	1.47	1.45A	1.46A	1.40	.472	60	127
6..	1.57	1.57	1.35A	1.57	1.51	.498	1	128
7..	1.68	1.68	1.63A	1.63A	1.59	.510	1	129
8..	1.58	1.58	1.40A	1.40A	1.32	.471	5	133
9..	....	1.48B	....	1.48B	1.57	.526	....	133
10..	1.35	1.35	1.35	1.35	1.35	.472	10	134
13..	1.25	1.42B	1.25	1.42B	1.41	.475	4	130
14..	1.35	1.38	1.35	1.38	1.34	.468	12	138
15..	....	1.38B	....	1.38B	1.40	.478	....	138
16..	1.45	1.45	1.42A	1.42A	1.37	.467	312	386
17..	1.39	1.50	1.39	1.50	1.48	.472	3	389
20..	1.29@.33	1.33	1.29	1.33	1.48	.495	3	392
21..	....	....	1.40A	1.45A	1.40	.481	....	392
22..	1.29	1.55	1.29	1.42	1.33	.486	6	398
23..	1.40	1.43	1.40	1.40	1.35	.495	14	402
24..	1.67	1.75	1.60	1.75	1.73	.563	8	410

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 42 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	1.87	1.87	1.80	1.80	1.79	.579	6	416
28..	1.85	1.85	1.85	1.85	1.86	.587	1	417
29..	1.92	1.95	1.85	1.90	1.87	.593	17	432
30..	1.95	1.95	1.95	1.95	2.03	.625	4	433
31..	1.82	1.90	1.82	1.90	1.83	.597	12	445

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.82	1.82	1.80A	1.80A	1.80	.576	1	443
4..	1.57	1.75	1.57	1.70	1.67	.552	12	445
5..	1.80	1.95	1.70	1.87A	1.85	.552	19	445
6..	1.84	1.84	1.70	1.70	1.67	.594	5	435
7..	1.58	1.64	1.58	1.63	1.63	.568	8	442
10..	1.80	1.85	1.80	1.85	1.87	.615	3	445
11..	1.95	1.95	1.86	1.88	1.90	.620	4	445
12..	1.95	2.01B	1.95	1.99B	2.02	.635	4	447
13..	....	2.15B	....	2.15B	2.23	.666	....	444
14..	....	....	2.18A	2.23N	2.27	.671	....	444
17..	Exchange Closed; President's Day							
18..	2.30	2.30	2.30	2.30	2.50	.700	....	444
19..	2.73	2.73	2.73	2.73	2.66	.712	2	443
20..	2.85	2.85	2.77	2.85	2.88	.728	6	441
21..	2.65	2.83	2.65	2.83	2.85	.728	3	438
24..	3.35	3.35	3.35	3.35	3.35	.778	6	443
25..	3.80	4.00	3.80	3.80	3.82	.808	5	442
26..	3.80	4.18	3.80	4.18	3.85	.807	16	439
27..	4.00	4.37B	3.80	4.00	4.31	.828	3	434
28..	4.30	4.37B	4.10	4.10	4.17	.811	20	421

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.05	4.38B	4.05	4.30	4.38	.833	4	419
4..	4.58	4.58	4.40	4.40	4.56	.846	5	419
5..	3.95	3.95	3.85	3.85	3.50	.758	4	413
6..	3.90	3.90	3.90	3.90	3.93	.793	3	413
7..	3.82	3.82	3.82	3.82	3.88	.796	1	412
10..	....	....	3.25A	3.25A	3.28	.743	....	412
11..	....	....	3.26A	3.28N	3.31	.746	....	412
12..	....	....	....	3.31N	2.23	.742	....	412
13..	....	....	....	2.23N	2.90	.709	1	412
14..	3.30	3.35B	3.30	3.30	3.44	.763	9	400
17..	....	3.59B	....	3.95B	3.56	.769	....	400
18..	3.58	3.58	3.58	3.58	3.61	.781	....	400
19..	....	....	3.42A	3.42A	3.40	.761	....	400
20..	3.54	3.54	3.46	3.46	3.51	.774	1	401
21..	3.62	3.62	3.62	3.62	3.64	.787	3	401
24..	....	....	2.90A	3.03A	2.80	.700	....	401
25..	2.21	2.25B	2.21	2.25B	2.23	.633	2	401
26..	2.28	2.40	2.28	2.40	2.26	.640	2	402
27..	2.46	2.50B	2.46	2.46	2.43	.653	1	401
28..	Exchange Closed; Good Friday							
31..	2.10	2.18B	2.09A	2.18B	2.22	.632	10	411

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.30	2.30	2.15A	2.15A	2.13	.621	2	412
2..	1.92	1.92	1.83A	1.88B	1.87	.582	19	424
3..	1.70	1.78B	1.70	1.71B	1.73	.557	54	443
4..	1.80	1.88B	1.66A	1.68	1.66	.546	112	555
7..	1.56	1.65B	1.53A	1.64	1.67	.550	58	576
8..	2.23	2.26B	2.22A	2.26B	2.30	.550	2	578
9..	....	2.35B	2.22A	2.22A	2.27	.632	....	577
10..	....	2.62B	....	2.62B	2.77	.694	....	557
11..	2.77	2.77	2.59A	2.65	2.60	.674	11	558
14..	2.52	2.63	2.52	2.63	2.62	.677	3	560
15..	2.55	2.70B	2.50A	2.70B	2.65	.678	3	554
16..	3.28	3.45	3.28	3.45	3.48	.764	15	549
17..	3.53	4.00	3.53	4.00	3.69	.782	5	549
18..	3.90	4.13	3.90	4.13	4.13	.816	14	550
21..	4.30	4.30	4.07A	4.30	4.28	.825	4	548
22..	4.25	4.40B	4.25	4.35	4.52	.839	21	553
23..	4.30	4.48	4.30	4.48	4.52	.835	2	533
24..	4.25	4.27	4.25	4.27	4.43	.825	3	533
25..	4.52	4.82	4.25A	4.82	4.92	.861	7	534
28..	4.70	4.85	4.70	4.85	4.81	.860	21	515
29..	4.55	4.68B	4.55	4.55	4.60	.848	2	511
30..	....	4.65B	4.40A	4.60N	4.38	.832	....	510

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.15	4.15	3.85A	3.85A	3.81	.790	10	510
2..	4.15	4.15	3.99A	4.15	4.11	.813	6	509
5..	4.45	4.60B	4.45	4.45	4.53	.844	10	500
6..	3.70	4.10B	3.67	4.10B	4.21	.823	4	500
7..	....	4.32B	4.15A	4.32B	4.47	.840	....	499
8..	....	4.50B	....	4.47N	4.32	.838	....	499

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 42 CALLS

IN AUGUST 1986 (Continued)

ate	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	6.70A	6.70A	6.62	1.000	....	160
7..	....	7.02B	....	6.95B	6.96	1.000	....	160
8..	....	....	6.70A	6.70A	6.70	1.000	....	160
9..	....	7.26B	....	7.26B	7.31	1.000	....	160

IN SEPTEMBER

ate	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	7.31N	7.35	1.000	....	160
3..	....	7.37B	7.33A	7.35N	7.34	1.000	....	160
4..	....	....	7.25A	7.25A	7.20	1.000	....	160
5..	....	....	6.75A	6.75A	6.68	1.000	....	160
8..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 43 CALLS

IN JANUARY 1986

ate	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.22	1.30	1.22	1.30	1.30	.443	3	3
3..	1.05	1.09	1.05	1.09	1.05	.380	10	12
6..	1.00	1.07B	1.00	1.07B	1.12	.405	2	14
7..	1.25	1.28	1.24A	1.24A	1.19	.415	104	114
8..	1.18	1.18	1.03A	1.03A	.95	.377	3	116
9..	....	1.09B	....	1.09B	1.16	.430	....	116
0..	1.00	1.00	1.00	1.00	1.00	.377	....	116
3..	.90	94	.90	.94	1.05	.380	7	115
4..	1.01	1.03	1.00	1.03	.97	.373	203	318
5..	1.05	1.06	1.05	1.06	1.00	.383	5	318
6..	1.07	1.07	1.00	1.01	.98	.373	10	326
7..	1.00	1.15	1.00	1.10	1.08	.377	8	331
0..	....	....	.95A	1.08N	1.08	.399	....	331
1..	.97	.97	.94	.95B	.97	.385	200	231
2..	....	1.01B	....	1.01B	.98	.389	....	231
3..	1.01	1.01	1.01	1.01	.97	.396	1	232
4..	1.20	1.36	1.18	1.36	1.30	.463	6	238
7..	1.36	1.40	1.33	1.35	1.34	.477	18	249
8..	1.32	1.37	1.32	1.35	1.37	.485	4	252
9..	1.39	1.45	1.39	1.42	1.39	.491	9	257
0..	1.48	1.55	1.48	1.55	1.52	.523	6	263
1..	1.38	1.38	1.30	1.33	1.33	.494	7	270

IN FEBRUARY

ate	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.35	1.38	1.30	1.33A	1.33	.472	39	309
4..	1.12	1.32	1.12	1.27	1.24	.448	19	312
5..	1.26	1.40	1.26	1.38A	1.37	.448	3	298
6..	1.38	1.38	1.21A	1.25	1.20	.490	13	305
7..	1.19	1.19	1.13	1.13	1.14	.462	14	295
0..	1.25	1.40	1.25	1.40	1.37	.510	41	308
1..	1.37	1.43	1.37	1.43	1.40	.515	9	310
2..	1.50	1.50	1.50	1.50	1.48	.531	4	314
3..	1.69	1.69	1.64	1.69	1.67	.564	6	314
4..	1.60@.66	1.76	1.60	1.71	1.73	.570	907	1220
7..	Exchange Closed; President's Day							
8..	1.75	1.93B	1.72A	1.93B	1.91	.602	1	1223
9..	2.20	2.45	2.09A	2.09A	2.06	.619	208	1315
0..	2.23	2.30	2.13	2.23	2.26	.639	15	1318
1..	2.17	2.20	2.13A	2.20	2.24	.638	26	1303
4..	2.43	2.55B	2.34	2.55B	2.69	.696	2	1304
5..	2.96	3.32	2.96	3.28A	3.11	.733	14	1301
6..	3.20	3.38	3.10	3.10	3.14	.733	21	1289
7..	3.60	3.63B	3.30	3.48	3.59	.760	13	1278
8..	3.55	3.65B	3.45	3.45	3.46	.741	2	1278

IN MARCH

ate	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.50	3.69B	3.38	3.69B	3.65	.768	53	1269
4..	3.77	3.77	3.65	3.65	3.73	.785	53	1267
5..	3.20	3.20	2.75	2.75	2.84	.680	164	1285
6..	3.20	3.20	3.20	3.20	3.24	.722	1	1284
7..	3.20	3.20	3.15A	3.15A	3.17	.725	1	1283
0..	....	....	2.63A	2.63A	2.60	.664	....	1283
1..	....	....	....	2.60N	2.66	.667	....	1283
2..	....	....	....	2.66N	2.58	.662	....	1283
3..	....	....	2.35A	2.35A	2.25	.625	....	1282
4..	2.70	2.74	2.70	2.74	2.77	.685	23	1282
7..	2.88	2.90B	2.88	2.88	2.89	.692	1	1279
8..	....	....	....	2.89N	2.92	.705	....	1279
9..	....	....	2.72A	2.72A	2.69	.682	....	1279
0..	2.85	2.85	2.75A	2.78	2.81	.697	4	1275
1..	....	....	....	2.81N	2.92	.712	....	1275
4..	....	....	2.27A	2.27A	2.20	.612	....	1275
5..	1.90	1.90	1.70	1.79	1.74	.541	124	1353
6..	1.90	1.96	1.90	1.90	1.87	.548	6	1353
7..	1.87	1.96B	1.83	1.83	1.86	.562	6	1356
8..	Exchange Closed; Good Friday							
1..	1.60	1.71	1.58A	1.70	1.70	.539	14	1363

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 42 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	4.48B	....	4.32N	4.33	.837	....	499
12..	4.62	4.63	4.60A	4.60A	4.69	.858	210	591
13..	4.28	4.56B	4.16A	4.27	4.26	.834	5	594
14..	4.26	4.30	4.20	4.30	4.30	.842	4	594
15..	4.08	4.08	4.05	4.05	4.18	.840	2	594
16..	....	....	3.87A	3.87A	3.74	.810	1	590
19..	3.80	3.80	3.60A	3.80	4.03	.829	2	588
20..	3.65	3.65	3.42A	3.42A	3.32	.776	2	586
21..	3.21	3.21	3.11A	3.11A	3.06	.753	14	599
22..	2.80	2.85B	2.80	2.85B	2.81	.728	5	604
23..	2.70	2.80B	2.70	2.80B	2.68	.719	6	604
26..	Exchange Closed; Memorial Day							
27..	2.60	2.85B	2.60	2.77B	2.83	.746	5	609
28..	2.66	2.69	2.60A	2.60A	2.64	.726	201	753
29..	2.44	2.44	2.30	2.30	2.34	.690	20	758
30..	2.10	2.10	2.05	2.07	2.10	.661	19	777

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.03	2.15B	2.03	2.15B	2.11	.670	2	777
3..	2.80	2.80	2.80	2.80	2.75	.747	8	778
4..	2.77	2.83B	2.77	2.77	2.85	.764	1	779
5..	3.01	3.30	3.01	3.30	3.30	.812	30	760
6..	3.40	3.51	3.40	3.48	3.55	.838	87	776
9..	3.33	3.33	3.24A	3.25A	3.19	.814	160	830
10..	3.60	3.63	3.6[illegible]	3.63	3.63	.853	7	828
11..	3.73	3.76B	3.69A	3.72	3.66	.858	88	848
12..	....	3.75B	....	3.75B	3.80	.870	....	848
13..	....	....	3.54A	3.80N	3.73	.868	....	848
16..	3.94	3.97B	3.70A	3.70A	3.65	.866	101	949
17..	3.56@.58	3.59B	3.23A	3.25	3.28	.839	616	1548
18..	....	3.40B	3.17A	3.32B	3.33	.849	....	1548
19..	....	....	3.27A	3.33N	3.24	.846	....	1548
20..	3.05	3.05	2.96	2.96	2.83	.807	474	1850
23..	....	3.25B	2.62A	3.25B	3.51	.873	....	1849
24..	....	....	3.33A	3.40A	3.37	.866	....	1848
25..	3.66	3.66	3.43A	3.43A	3.35	.866	1	1847
26..	....	3.44B	....	3.42B	3.45	.878	....	1847
27..	....	3.77B	....	3.77B	3.83	.905	....	1847
30..	....	3.90B	....	3.83N	3.95	.916	....	1847

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.25B	....	3.95N	4.08	.925	....	1847
2..	4.11@.10	4.14B	4.09	4.09	4.14	.931	170	1947
3..	....	4.35B	....	4.25B	4.29	.939	....	1947
4..	Exchange Closed; Independence Day							
7..	4.40	4.40	3.97A	3.97A	3.90	.928	12	1947
8..	....	4.40B	....	4.00B	4.10	.940	....	1947
9..	4.16	4.23B	3.98A	4.23B	4.23	.947	50	1997
10..	....	....	4.16A	4.23N	4.21	.948	10	1997
11..	....	....	3.85A	3.85A	3.73	.929	....	1997
14..	....	4.17B	....	4.17B	4.32	.960	....	1997
15..	4.42	4.72	4.34A	4.72	4.66	.971	21	2016
16..	4.60	4.78B	4.60	4.75B	4.77	.975	160	2016
17..	4.72	4.75	4.62A	4.62A	4.62	.974	149	1793
18..	....	5.04B	....	5.04B	5.05	.983	....	1714
21..	....	5.25B	....	5.25B	5.29	.989	....	1681
22..	....	....	....	5.29N	5.13	.988	....	1656
23..	4.61	5.13B	4.61	5.13B	5.17	.990	1	1220
24..	....	....	5.00A	5.00A	4.91	.988	....	1220
25..	4.62	4.70B	4.62	4.62	4.64	.985	1	1219
28..	....	5.44B	....	5.44B	5.50	.996	....	1218
29..	5.19	5.35B	5.19	5.30B	5.36	.996	5	1062
30..	....	....	....	5.36N	5.45	.996	....	1061
31..	5.88	5.92B	5.88	5.85B	5.91	.998	2	1059

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.17	6.17	5.95A	6.06B	6.09	.999	8	1056
4..	6.12	6.12	6.12	6.12	6.15	.999	1	1052
5..	....	....	6.00A	6.00A	5.92	.999	....	977
6..	....	6.22B	....	6.22B	6.23	.999	....	977
7..	....	6.37B	....	6.37B	6.42	.999	....	977
8..	....	....	....	6.42N	6.43	.999	....	567
11..	....	6.60B	....	6.60B	6.65	.999	....	366
12..	....	....	6.30A	6.30A	6.24	.999	....	365
13..	....	6.38B	....	6.38B	6.42	.999	....	362
14..	....	6.58B	....	6.58B	6.63	.999	....	362
15..	6.56	6.56	6.56	6.56	6.58	.999	300	662
18..	....	....	6.34A	6.43A	6.37	.999	....	361
19..	....	6.69B	....	6.69B	6.74	.999	....	361
20..	6.81	6.87B	6.81	6.84B	6.86	.999	1	360
21..	....	7.04B	....	7.04B	7.05	.999	....	160
22..	....	....	....	7.05N	7.05	.999	....	161
25..	....	....	....	7.05N	7.03	1.000	....	160

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 43 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.78	1.81	1.57A	1.59	1.59	.528	269	1395
2	1.40	1.42	1.33	1.38	1.39	.487	24	1411
3	1.32	1.32	1.28	1.30	1.28	.462	22	1426
4	1.32	1.32	1.20	1.26	1.24	.451	366	1558
7	1.15	1.25	1.14	1.22	1.22	.454	98	1630
8	1.67	1.76	1.61	1.75	1.75	.454	175	1703
9	1.84	1.84	1.68	1.70	1.71	.539	28	1727
10	1.76	2.20	1.73A	2.20	2.17	.607	53	1753
11	2.17	2.17	1.99	2.01B	2.02	.585	17	1761
14	1.99@2.05	2.05	1.97A	2.05	2.05	.588	10	1768
15	1.98	2.10B	1.93A	2.08	2.07	.590	3	1768
16	2.80	2.80	2.65	2.78B	2.80	.685	14	1760
17	3.03	3.22B	2.9[illegible]	3.20	2.99	.707	20	1754
18	3.06	3.40B	3.0[illegible]	3.40B	3.38	.747	10	1754
21	3.27	3.55	3.25	3.55	3.53	.759	20	1745
22	3.68@.69	3.75	3.43	3.75	3.76	.775	4	1743
23	3.55	3.68B	3.55	3.67B	3.70	.771	19	1737
24	3.40	3.55	3.40	3.55B	3.63	.760	14	1727
25	3.80	4.10	3.50A	4.10	4.12	.804	3	1730
28	3.97	4.06	3.97	4.06	4.01	.801	4	1731
29	3.90	3.90	3.78	3.80	3.81	.787	12	1724
30	3.91	3.91	3.65A	3.90	3.52	.765	6	1712

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.33	3.34	3.00	3.00	3.08	.716	10	1704
2	....	3.30B	....	3.30B	3.36	.744	....	1703
5	....	3.77B	....	3.60B	3.75	.780	....	1704
6	3.25	3.38	3.12A	3.38	3.45	.755	30	1731
7	....	3.58B	3.31A	3.58B	3.67	.775	1	1730
8	....	3.85B	3.63A	3.63A	3.56	.774	....	1728
9	3.75	3.75	3.62A	3.62A	3.62	.772	....	1728
12	3.79	3.79	3.72	3.72	3.89	.797	5	1725
13	3.35@.30	3.37	3.30	3.37	3.48	.767	6	1729
14	....	....	3.40A	3.48N	3.48	.777	....	1729
15	....	....	3.28A	3.38A	3.37	.773	....	1729
16	3.05	3.05	3.05	3.05	2.98	.735	1	1728
19	2.80	3.15B	2.80	3.15B	3.26	.757	3	1727
20	2.92	2.92	2.60	2.60	2.60	.693	4	1728
21	....	....	2.40A	2.40A	2.37	.665	2	1728
22	2.20	2.20	2.15	2.15	2.12	.635	10	1728
23	2.06	2.14B	2.02	2.07	2.04	.625	26	1746
26	Exchange Closed; Memorial Day							
27	1.98	2.23	1.98	2.22A	2.16	.652	81	1806
28	....	....	1.96A	1.96A	2.01	.628	....	1806
29	1.94@.90	1.94	1.68	1.71B	1.73	.586	79	1851
30	1.54	1.59	1.49	1.52@.49	1.51	.554	54	1881

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.45	1.56	1.38	1.53	1.54	.561	70	1893
3	2.03	2.15	2.03	2.06	2.08	.647	45	1889
4	2.20	2.20	2.03A	2.10B	2.15	.666	9	1886
5	2.30	2.62	2.29A	2.60	2.54	.724	340	1785
6	2.73	2.73	2.63A	2.72	2.76	.755	6	1785
9	2.57	2.57	2.42A	2.42A	2.44	.723	3	1786
10	2.60	2.90	2.60	2.86	2.82	.772	116	1834
11	2.85	2.95	2.83A	2.95	2.86	.778	6	1832
12	2.85	3.00	2.85	3.00	2.99	.793	12	1836
13	2.95	2.95	2.77A	2.95	2.93	.789	6	1839
16	3.11	3.15B	2.86A	2.86A	2.84	.785	83	1866
17	2.79	2.79	2.40	2.43	2.49	.747	33	1863
18	2.47	2.70B	2.33	2.53B	2.53	.759	13	1864
19	2.46	2.46	2.46	2.46	2.45	.754	1	1872
20	2.23	2.23	2.07	2.07	2.09	.703	4	1870
23	1.89	2.70B	1.89	2.70B	2.69	.788	110	1795
24	2.53	2.64B	2.52	2.56	2.57	.777	480	1925
25	2.64	2.78B	2.56	2.56	2.55	.776	122	1894
26	....	2.63B	....	2.60B	2.62	.792	....	1894
27	2.89	2.90	2.87	2.90	2.98	.830	12	1892
30	2.99	3.03B	2.99	2.99	3.07	.846	1	1883

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.32	3.41	3.25	3.25	3.20	.859	16	1891
2	3.22	3.26B	3.22	3.25	3.25	.867	29	1892
3	3.37	3.46B	3.37	3.37	3.36	.880	3	1892
4	Exchange Closed; Independence Day							
7	....	3.42B	2.97	2.97	3.01	.859	....	1892
8	3.50	3.50	3.20A	3.20A	3.20	.878	4	1892
9	3.03	3.25B	3.03	3.25B	3.33	.890	99	1878
10	....	....	3.28A	3.33N	3.30	.891	1	1857
11	3.10	3.10	3.00A	3.00A	2.85	.856	16	1853
14	2.90	3.24B	2.90	3.24B	3.40	.909	352	2027
15	3.50	3.80	3.43A	3.78	3.72	.931	15	2021
16	3.66	3.82B	3.63A	3.79B	3.82	.939	5	2021

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 43 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	3.76	3.78	3.67A	3.67A	3.66	.934	5	2018
18	3.68	4.14	3.68	4.08	4.06	.955	18	2013
21	4.09	4.35	4.09	4.29	4.30	.968	30	1998
22	3.93	4.25	3.93	4.10	4.13	.965	17	1999
23	3.65	4.15B	3.65	4.13B	4.17	.969	26	1994
24	3.98	3.99	3.95	3.99	3.91	.963	7	1980
25	3.53	3.73B	3.53	3.53	3.64	.955	70	2028
28	3.95	4.44B	3.95	4.44B	4.50	.985	3	2023
29	4.31	4.51	4.23A	4.31	4.36	.983	8	1705
30	....	....	....	4.36N	4.45	.986	....	1705
31	4.93	4.93	4.83	4.90	4.91	.993	8	1610

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.10	5.15B	4.95A	5.06	5.09	.995	3	1418
4	5.10	5.16B	5.06	5.16B	5.15	.997	53	1457
5	5.00	5.00	5.00	5.00	4.92	.996	2	1438
6	....	5.22B	....	5.22B	5.23	.998	2	1469
7	5.41	5.49	5.41	5.45A	5.42	.999	10	1001
8	....	....	....	5.42N	5.43	.999	....	993
11	5.62	5.62	5.59A	5.62	5.65	.999	7	931
12	....	....	5.30A	5.30A	5.24	.999	....	634
13	....	5.38B	....	5.38B	5.42	.999	....	634
14	5.63	5.63	5.55	5.58B	5.63	.999	9	634
15	5.56	5.56	5.56	5.56	5.58	.999	301	695
18	....	....	5.34A	5.43A	5.37	.999	....	641
19	....	5.69B	....	5.69B	5.74	.999	....	588
20	....	5.87B	....	5.84B	5.86	.999	....	528
21	6.00	6.04B	6.00	6.04B	6.05	.999	1	267
22	....	....	....	6.05N	6.05	.999	....	250
25	....	....	....	6.05N	6.03	.999	....	230
26	....	....	5.70A	5.70A	5.62	.999	....	230
27	....	6.03B	....	5.95B	5.96	1.000	....	230
28	....	....	5.70A	5.70A	5.70	1.000	....	230
29	6.10	6.26B	6.10	6.26B	6.31	1.000	1	229

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	6.31N	6.35	1.000	....	229
3	6.08	6.39B	6.08	6.34B	6.34	1.000	11	225
4	....	....	6.25A	6.25A	6.20	1.000	....	221
5	5.87	5.93B	5.75A	5.75A	5.68	1.000	1	221
8	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 44 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
3	.75	.75	.75	.75	.76	.296	2	2
6	.75	.80B	.75	.80B	.83	.318	2	4
7	.98	.98	.93	.93A	.89	.327	10	14
8	....	....	.75A	.75A	.66	.292	....	14
9	....	.78B	....	.78B	.84	.340	....	14
10	.70	.70	.70	.70	.70	.291	1	15
13	....	....	....	.70N	.76	.293	....	15
14	....	....	.64A	.76N	.70	.287	....	15
15	.75	.75	.75	.75	.75	.296	1	16
16	.75	.75	.75	.75	.74	.287	1	13
17	....	....	....	.74N	.78	.292	....	13
20	....	....	.64A	.78N	.76	.311	....	13
21	....	....	.75A	.76A	.71	.297	....	13
22	.75	.75	.73A	.73A	.70	.300	1	13
23	....	....	....	.70N	.69	.306	....	13
24	.85	.90	.85	.90	.93	.368	2	15
27	.96	.99	.96	.96	.96	.380	7	22
28	....	....	.95A	.95A	1.00	.386	....	22
29	.96	1.05	.96	1.05	1.02	.392	3	24
30	.96	1.08	.96	1.05	1.08	.422	13	33
31	.99	.99	.93	.97A	.96	.393	203	233

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.95	.98	.92	.92	.95	.372	5	236
4	.81	.93	.81	.93	.91	.349	1	237
5	.94	1.05	.94	1.01A	1.00	.349	5	240
6	....	....	.89A	.89A	.83	.389	....	240
7	.80	.80	.75	.75	.77	.361	500	534
10	....	.86B	....	.86B	.97	.406	....	534
11	1.00	1.00	.92	1.00	.99	.411	16	542
12	1.14	1.16	1.09	1.09	1.09	.427	836	1113
13	1.25	1.25	1.25	1.25	1.22	.460	1	1114
14	1.18	1.28	1.18	1.28	1.27	.466	4	715
17	Exchange Closed; President's Day							
18	1.30	1.47	1.30	1.47	1.44	.500	14	721
19	1.55	1.80	1.50	1.55	1.54	.521	225	592

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 44 CALLS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	1.65	1.78	1.65	1.78	1.73	.543	12	596
21..	1.62	1.70	1.62	1.65	1.71	.542	5	592
24..	1.85	1.98B	1.80	1.98B	2.09	.605	22	611
25..	2.30	2.60	2.30	2.60	2.51	.647	5	612
26..	2.45	2.70	2.45	2.55	2.53	.648	35	602
27..	3.15	3.15	2.80	2.80	2.96	.681	114	600
28..	2.95	3.00B	2.88	2.90	2.86	.661	3	598

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	2.90B	2.85A	2.90B	2.99	.692	2	594
4..	3.14	3.14	3.00	3.08B	3.10	.712	4	594
5..	2.45	2.45	2.10	2.30	2.27	.596	5	593
6..	2.70	2.70	2.60	2.60	2.63	.642	10	594
7..	....	....	....	2.63N	2.50	.645	3	593
10..	2.03	2.55B	2.03	2.06	2.10	.578	5	598
11..	2.05	2.20B	2.05	2.08	2.10	.581	53	648
12..	2.02	2.03	1.96	2.03	2.00	.576	55	699
13..	1.90	1.90	1.72	1.73	1.73	.536	209	778
14..	2.18	2.18	2.18	2.18	2.20	.600	14	796
17..	....	2.35B	....	2.20N	2.26	.607	....	796
18..	2.30	2.30	2.20A	2.30	2.28	.621	1	797
19..	2.05	2.11	2.05	2.10	2.11	.596	5	798
20..	2.20	2.20	2.20	2.20	2.21	.612	1	799
21..	....	2.25B	2.20A	2.25B	2.30	.628	....	799
24..	1.80	1.85	1.70	1.70	1.67	.520	19	804
25..	1.35	1.41	1.28	1.35	1.33	.448	374	823
26..	1.30	1.43	1.23	1.33	1.33	.456	196	910
27..	1.39	1.48	1.39	1.41	1.41	.470	144	1005
28..	Exchange Closed; Good Friday							
31..	1.20	1.32	1.15	1.30	1.28	.446	79	1049

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.32	1.33B	1.15	1.20	1.19	.435	70	1097
2..	1.04@.95	1.04	.95	1.03	1.01	.395	72	1160
3..	.97	.97	.90	.93	.92	.371	19	1168
4..	.96	.96	.90	.90	.89	.361	3	1168
7..	.84	.91	.80	.88	.89	.363	258	1356
8..	1.31	1.32	1.22	1.30	1.32	.363	61	1410
9..	1.40	1.40	1.25	1.30	1.28	.446	96	1490
10..	1.33	1.66B	1.31	1.65	1.65	.516	17	1492
11..	1.67	1.70	1.53	1.59	1.54	.494	126	1448
14..	1.50	1.57	1.50	1.57	1.56	.496	75	1565
15..	1.46	1.65	1.46	1.63	1.60	.498	88	1640
16..	2.08	2.17B	2.05	2.17B	2.20	.600	64	1664
17..	2.30	2.67B	2.30	2.30	2.38	.624	20	1677
18..	2.55	2.72B	2.43	2.72B	2.72	.669	32	1670
21..	2.55	2.86B	2.55	2.68	2.85	.682	168	1569
22..	3.00	3.05B	2.72	3.05B	3.07	.702	99	1510
23..	2.91	2.96	2.86	2.97	2.99	.697	31	1498
24..	2.75	2.85	2.73	2.84B	2.92	.684	43	1483
25..	3.10	3.33	2.80A	3.30	3.39	.736	4	1478
28..	3.25	3.30B	3.25	3.28	3.30	.732	9	1474
29..	3.07	3.17B	3.07	3.07	3.08	.714	8	1470
30..	2.82	3.14	2.82	3.05	2.82	.690	18	1469

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.62@.60	2.65B	2.40	2.45	2.43	.634	81	1436
2..	2.63	2.70	2.50	2.66B	2.68	.665	23	1450
5..	2.96	3.10B	2.95	2.95	3.03	.706	63	1440
6..	2.31	2.70	2.31	2.70	2.77	.677	10	1437
7..	2.65	2.90B	2.64A	2.90B	2.98	.701	7	1431
8..	....	3.15B	....	2.98N	2.86	.699	....	1431
9..	3.00	3.02B	2.87	2.87	2.88	.696	2	1431
12..	3.05	3.06	3.00	3.06	3.14	.725	14	1429
13..	2.96	3.04B	2.65A	2.65A	2.78	.689	6	1429
14..	2.84@.82	2.84	2.70A	2.82	2.72	.699	11	1441
15..	2.64	2.65	2.50	2.58B	2.64	.694	180	1551
16..	2.30	2.36	2.30	2.30A	2.31	.650	15	1558
19..	2.15	2.46B	2.15	2.46B	2.56	.674	314	1800
20..	2.06	2.13	1.95	1.95	1.94	.601	250	1614
21..	1.84	1.94B	1.75	1.75	1.77	.569	55	1638
22..	1.70	1.74	1.52	1.56	1.57	.536	36	1619
23..	1.53	1.62	1.45	1.54	1.49	.524	92	1685
26..	Exchange Closed; Memorial Day							
27..	1.41	1.62B	1.37	1.60B	1.59	.551	1109	2118
28..	1.54	1.60	1.39	1.41	1.42	.524	244	2170
29..	1.33	1.33	1.19	1.20	1.21	.479	444	2352
30..	1.17	1.17	1.02	1.06	1.07	.444	396	2542

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 44 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.00	1.11	.99	1.09A	1.07	.449	292	2760
3..	1.46@.52	1.59	1.43	1.53	1.52	.538	196	2828
4..	1.60	1.62	1.44	1.57B	1.58	.558	674	3078
5..	1.71	1.94B	1.67	1.88	1.90	.621	369	3017
6..	1.96	2.05	1.92	2.04	2.07	.656	107	3043
9..	1.82	1.97B	1.78	1.78	1.81	.616	298	3329
10..	2.00	2.15	2.00	2.15	2.12	.673	112	3246
11..	2.18	2.25	2.17A	2.18	2.17	.679	90	3192
12..	2.20	2.30	2.20	2.26	2.28	.696	39	3209
13..	2.11	2.22	2.06A	2.16	2.21	.691	16	3212
16..	2.38	2.38	2.19A	2.19A	2.13	.683	80	3212
17..	1.98	2.06	1.73	1.76B	1.82	.637	46	3214
18..	1.92	1.98B	1.64	1.85	1.86	.650	48	3189
19..	1.73	1.79B	1.73	1.79B	1.77	.642	260	3332
20..	1.64	1.64	1.48	1.48	1.47	.581	27	3349
23..	1.30	1.99B	1.30	1.99B	1.99	.678	133	3304
24..	1.84	1.95B	1.81A	1.87A	1.87	.665	235	3431
25..	2.02	2.08B	1.86	1.86	1.85	.662	30	3440
26..	1.91	1.91	1.86	1.89B	1.92	.680	481	3353
27..	2.02	2.19B	1.90A	2.19B	2.22	.728	385	3653
30..	2.25	2.27B	2.19A	2.27B	2.30	.746	41	3656

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.50	2.60B	2.37	2.37	2.42	.764	53	3664
2..	2.42	2.47B	2.37A	2.43	2.46	.774	12	3654
3..	2.60	2.62B	2.53A	2.57A	2.56	.792	17	3650
4..	Exchange Closed; Independence Day							
7..	2.58	2.60B	2.29	2.29	2.22	.757	24	3628
8..	2.63	2.63	2.40A	2.40A	2.39	.783	1	3626
9..	2.40	2.46B	2.28A	2.46B	2.50	.800	3	3624
10..	2.45	2.46B	2.37	2.40B	2.47	.800	3	3624
11..	2.19	2.19	1.95	2.08B	2.07	.749	59	3615
14..	2.13	2.47	2.13	2.47	2.54	.824	94	3566
15..	2.70	2.89	2.56	2.89	2.84	.859	86	3602
16..	2.84	2.94	2.77	2.90	2.93	.871	80	3593
17..	2.83	2.90B	2.72	2.75	2.77	.861	90	3597
18..	2.71	3.19	2.71	3.15	3.16	.898	136	3560
21..	3.15	3.35	3.12	3.35	3.37	.921	20	3547
22..	3.25	3.25	2.94	3.10	3.19	.915	13	3521
23..	2.86	3.20B	2.74	3.16B	3.24	.921	45	3483
24..	3.06	3.06	2.98	3.00	2.99	.907	166	3471
25..	2.65@.64	2.78B	2.64	2.72	2.73	.890	35	3476
28..	3.00	3.52	3.00	3.48	3.52	.953	21	3469
29..	3.24	3.56	3.24	3.32B	3.40	.949	600	3410
30..	3.28	3.51B	3.28	3.48	3.48	.956	29	3426
31..	3.90	3.94B	3.80	3.89	3.91	.975	63	3399

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.00	4.16B	4.00	4.07B	4.09	.981	14	3389
4..	4.08	4.11B	4.08	4.11B	4.15	.987	1	3389
5..	3.67	3.99	3.67	3.99	3.92	.984	9	2821
6..	4.27	4.32B	4.24A	4.27	4.23	.990	5	2827
7..	4.43	4.48B	4.43	4.44	4.42	.994	2	2826
8..	4.47	4.47	4.40A	4.43A	4.43	.995	3	2769
11..	....	4.60B	....	4.60B	4.65	.998	....	2755
12..	4.30	4.31B	4.19	4.22B	4.24	.997	5	2417
13..	....	4.38B	....	4.38B	4.42	.998	....	2257
14..	4.62	4.63	4.57A	4.63	4.63	.999	25	1875
15..	....	....	4.58A	4.58A	4.58	.999	....	1730
18..	4.57	4.57	4.34A	4.43A	4.37	.999	1	1706
19..	....	4.69B	....	4.69B	4.74	.999	....	1706
20..	4.81	4.87B	4.81	4.84B	4.86	.999	52	1256
21..	....	5.04B	....	5.04B	5.05	.999	....	546
22..	....	....	....	5.05N	5.05	.999	....	511
25..	5.00	5.00	5.00	5.00	5.03	.999	2	499
26..	....	....	4.70A	4.70A	4.62	.999	....	496
27..	....	5.02B	....	4.95B	4.96	.999	....	496
28..	....	....	4.70A	4.70A	4.70	.999	....	496
29..	....	5.26B	....	5.26B	5.31	.999	....	496

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	5.31N	5.35	1.000	....	496
3..	....	5.40B	5.22A	5.35N	5.34	1.000	....	497
4..	....	....	5.25A	5.25A	5.20	1.000	....	496
5..	4.84	4.84	4.75A	4.75A	4.68	1.000	1	496
8..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 45 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.70	.70	.70	.70	.75	.327	1	1

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 45 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	.71	.71	.70	.70	.70	.301	4	5

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.70	.70	.68A	.70	.69	.281	2	7
4..	.58	.59	.58	.59	.63	.261	3	8
5..	....	.70B	....	.70B	.72	.261	....	6
6..	.55	.55	.55	.55	.55	.297	20	24
7..	....	....	....	.55N	.50	.271	....	24
10..	....	.63B	....	.63B	.65	.311	....	24
11..	.66	.72	.65	.65	.67	.315	9	32
12..	.74	.75	.72	.73	.75	.329	10	41
13..	.75	.80	.75	.80	.86	.361	12	53
14..	.84@.80	.87	.80	.85B	.89	.367	404	456
17..	Exchange Closed; President's Day							
18..	.90	1.07	.90	1.07	1.05	.399	7	457
19..	1.16	1.35	1.10	1.15	1.15	.423	220	370
20..	1.26	1.30	1.18	1.27	1.28	.447	483	666
21..	1.20	1.30	1.18	1.30	1.27	.446	27	682
24..	1.40	1.65	1.35	1.65	1.61	.509	15	676
25..	1.87	2.10	1.87	2.02	2.00	.555	60	672
26..	1.95	2.10	1.95	2.10	2.00	.557	10	674
27..	2.60	2.60	2.32	2.32	2.40	.594	6	671
28..	2.40	2.44B	2.25	2.30	2.30	.575	56	693

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.40	2.40	2.25	2.40	2.40	.609	113	659
4..	2.55	2.55	2.40	2.44	2.44	.632	11	645
5..	2.05	2.05	1.70	1.81	1.75	.508	41	646
6..	2.11	2.11	2.00A	2.10	2.10	.558	26	650
7..	2.00	2.05	2.00	2.05	1.91	.561	6	653
10..	1.62	1.70	1.53A	1.65	1.55	.491	41	668
11..	1.65	1.73	1.64	1.64	1.60	.494	112	775
12..	1.55	1.55	1.50	1.55	1.50	.488	28	783
13..	1.45	1.45	1.29	1.29	1.30	.447	204	950
14..	1.70	1.75	1.65	1.67	1.68	.513	69	998
17..	1.80	1.85	1.70A	1.70A	1.70	.519	143	1109
18..	1.78	1.82	1.75	1.75	1.77	.534	24	1131
19..	1.63	1.67	1.62	1.63	1.60	.507	43	1164
20..	1.71	1.73	1.62	1.65	1.68	.523	150	1273
21..	1.70	1.77	1.68A	1.77	1.76	.540	219	1483
24..	1.35	1.38	1.30	1.32	1.24	.429	31	1493
25..	1.06	1.06	.97	1.03	1.00	.360	395	1582
26..	1.07	1.07	.97	.97	1.02	.368	425	1857
27..	1.06	1.14	1.02	1.05	1.06	.381	41	1843
28..	Exchange Closed; Good Friday							
31..	.84	.97	.84	.95	.93	.358	28	1854

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.97	1.00	.81	.86	.85	.347	114	1871
2..	.73	.73	.68A	.73	.71	.310	15	1871
3..	.72	.72	.63	.63	.65	.289	27	1875
4..	.63	.67	.61	.67	.64	.280	23	1867
7..	.58	.65	.58	.65	.63	.281	18	1873
8..	.95	.98	.90	.97@.98	.98	.281	177	2012
9..	1.05	1.05	.92	.95	.95	.358	57	2029
10..	.97	1.25B	.97	1.25B	1.25	.426	35	2023
11..	1.28	1.30	1.12	1.12	1.14	.405	27	2028
14..	1.06	1.18B	1.06	1.18B	1.18	407	175	2111
15..	1.11	1.24	1.08A	1.24	1.22	.409	26	2093
16..	1.65	1.73	1.58	1.72	1.72	.511	90	2101
17..	2.00@1.90	2.10	1.73	1.85B	1.85	.536	162	2102
18..	1.95	2.17	1.90	2.14B	2.14	.584	153	2179
21..	2.02@.00	2.28	2.00	2.25	2.26	.599	100	2153
22..	2.38	2.47	2.11	2.42@.43	2.45	.621	237	2116
23..	2.40	2.41	2.30	2.38	2.37	.616	97	2124
24..	2.20	2.26B	2.15	2.20	2.30	.602	23	2098
25..	2.25	2.65	2.20	2.65	2.73	.659	58	2099
28..	2.52	2.70	2.52	2.66	2.65	.654	11	2096
29..	2.50	2.53	2.40	2.43	2.45	.634	212	2179
30..	2.45	2.52	2.27A	2.38	2.20	.607	292	2376

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.02	2.11	1.86	1.95	1.90	.547	120	2478
2..	2.05	2.15B	2.02A	2.05	2.10	.580	37	2467
5..	2.40	2.45	2.30A	2.36	2.40	.624	12	2514
6..	1.85	2.20	1.80	2.15	2.17	.593	26	2503
7..	2.07	2.33B	2.02	2.33B	2.35	.619	9	2499
8..	2.38	2.52	2.15	2.25	2.24	.616	22	2498
9..	2.30	2.36B	2.23	2.23	2.26	.613	39	2508
12..	2.45	2.45	2.36	2.41	2.48	.644	11	2502
13..	2.30	2.33B	2.06	2.09A	2.14	.604	86	2502
14..	....	....	2.10A	2.14N	2.08	.614	20	2503

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 45 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	1.98	2.01	1.89	2.00	2.01	.607	157	2522
16..	1.76@.73	1.80	1.69	1.74	1.73	.558	168	2589
19..	1.60	1.89B	1.57	1.89B	1.94	.583	77	2630
20..	1.53	1.56	1.38A	1.47A	1.45	.504	40	2644
21..	1.40	1.47	1.26	1.27B	1.28	.471	183	2750
22..	1.27	1.27	1.11	1.15	1.12	.438	456	3106
23..	1.05	1.18	1.00	1.07	1.07	.425	489	3122
26..	Exchange Closed; Memorial Day							
27..	1.02@.00	1.20	.98	1.13	1.13	.448	561	3445
28..	1.10	1.14	.96	1.00A	.99	.420	775	3901
29..	.90	.93	.82	.84@.82	.83	.375	368	4218
30..	.81@.80	.81	.69	.73@.75	.73	.342	437	4447

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.69	.77	.66A	.73	.73	.344	165	4569
3..	1.05	1.13	1.02A	1.06	1.08	.428	720	5135
4..	1.17	1.17	1.03	1.11	1.12	.447	454	5168
5..	1.22@.19	1.42	1.19	1.37	1.37	.511	1083	5756
6..	1.40@.43	1.53	1.40	1.52	1.51	.547	224	5822
9..	1.29@.30	1.40	1.26	1.27	1.27	.502	224	5836
10..	1.40@.39	1.60	1.39	1.52	1.53	.562	288	5862
11..	1.56	1.66B	1.51	1.58	1.59	.568	245	5838
12..	1.60	1.70	1.58A	1.65B	1.65	.586	79	5822
13..	1.51	1.64	1.50	1.59	1.59	.579	499	5798
16..	1.70@.72	1.75	1.48	1.48@.50B	1.51	.568	287	5598
17..	1.39	1.46	1.20	1.28A	1.26	.516	579	5535
18..	1.36	1.42	1.15	1.30	1.28	.529	362	5479
[illegible]	1.24	1.26B	1.19	1.21	1.21	.519	374	5478
[illegible]	1.11	1.11	.97	1.00	.97	.454	688	5452
[illegible]	.86@.87	1.44	.84	1.39	1.38	.554	287	5516
24..	1.28	1.40	1.24	1.29B	1.29	.538	852	5645
25..	1.35	1.47	1.22	1.25@.24	1.26	.534	447	5837
26..	1.31	1.34	1.28	1.30	1.31	.552	233	5885
27..	1.30	1.55	1.30	1.54	1.56	.606	344	5866
30..	1.59	1.62	1.54	1.62	1.62	.624	109	5867

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.73	1.93	1.69	1.70	1.71	.644	215	5838
2..	1.63	1.76	1.63	1.76	1.75	.655	35	5809
3..	1.90	1.92	1.82	1.83	1.84	.676	213	5680
4..	Exchange Closed; Independence Day							
7..	1.88	1.88	1.57	1.57	1.54	.629	48	5674
8..	1.85	1.90	1.64A	1.67	1.67	.659	498	5991
9..	1.58	1.78	1.58	1.78	1.77	.679	22	6001
10..	1.74	1.78	1.70	1.70	1.74	.678	72	6009
11..	1.57@.54	1.64	1.35	1.38	1.39	.612	344	5882
14..	1.41	1.70B	1.41	1.64	1.79	.703	8	5875
15..	1.91@.93	2.08	1.76	2.04	2.05	.750	237	5833
16..	2.01	2.15	1.90	2.09	2.11	.765	568	5399
17..	2.03	2.09	1.88	1.97	1.97	.750	871	5111
18..	1.91	2.35	1.90	2.31B	2.31	.803	532	4940
21..	2.34	2.49	2.26	2.47@.48	2.47	.836	466	4606
22..	2.20	2.38	2.09	2.25B	2.33	.824	418	4651
23..	2.34	2.34	1.88	2.27	2.36	.832	302	4491
24..	2.17	2.17	2.10	2.10	2.12	.807	530	4630
25..	1.78	1.97	1.78	1.89A	1.92	.777	209	4250
28..	2.10	2.65	2.07	2.60	2.62	.862	256	4248
29..	2.47@.46	2.70	2.31A	2.46A	2.50	.873	34	4241
30..	2.39	2.60	2.39	2.54	2.57	.886	32	4239
31..	3.00	3.00	2.88	2.95	2.98	.926	203	4233

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.18	3.20	2.97	3.12B	3.14	.941	91	4227
4..	3.26	3.34	3.08	3.16	3.18	.953	163	4060
5..	2.71	3.04B	2.71	2.97	2.96	.944	19	4037
6..	3.20	3.32	3.14	3.24B	3.26	.963	38	4028
7..	3.46	3.51	3.42	3.42	3.43	.973	22	4042
8..	3.34	3.50	3.34	3.37	3.44	.976	14	4043
11..	3.71	3.71	3.59A	3.61	3.66	.987	4	4042
12..	3.36	3.36	3.19	3.24	3.25	.981	17	3900
13..	3.38	3.42	3.37	3.42	3.42	.988	18	3880
14..	3.62	3.62	3.54	3.58B	3.63	.993	5	3810
15..	3.60	3.60	3.56	3.56	3.58	.994	3	3811
18..	3.44	3.44	3.34A	3.37B	3.37	.995	52	3354
19..	....	3.69B	....	3.69B	3.74	.998	....	3219
20..	3.91	3.91	3.91	3.91	3.86	.999	2	2966
21..	3.97	4.04B	3.97	4.04B	4.05	.999	11	2957
22..	3.97	4.03B	3.97	4.03B	4.05	.999	1	2735
25..	....	....	4.00A	4.05N	4.03	.999	....	2734
26..	....	....	3.70A	3.70A	3.62	.999	....	2167
27..	4.00	4.00	3.97	3.97@.98	3.96	.999	4	2168
28..	3.63	3.65B	3.63	3.65B	3.70	.999	2	1859
29..	....	4.26B	....	4.26B	4.31	.999	....	1483

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1986 45 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	4.31	4.33B	4.23A	4.33B	4.35	1.000	....	1456
3..	4.07	4.40B	4.05A	4.34B	4.34	1.000	5	1455
4..	4.38	4.42B	4.24	4.24	4.20	1.000	184	1553
5..	3.84	4.00B	3.75A	3.75A	3.68	1.000	3	1369
8..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 46 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
19..	.86	.86	.80A	.80A	.83	.332	400	400
20..	.85	.86B	.85	.85	.93	.356	1	401
21..	....	....	....	.93N	.92	.355	....	401
24..	1.00	1.28	1.00	1.28	1.20	.416	6	405
25..	1.38	1.65	1.38	1.55	1.55	.462	94	497
26..	1.55	1.80	1.52	1.55	1.56	.465	152	589
27..	2.10	2.10	1.75	1.94	1.92	.505	66	652
28..	2.05	2.05	1.78	1.80	1.83	.487	186	720

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.98	1.98	1.75A	1.88	1.90	.523	191	845
4..	2.00	2.10	1.86	1.89B	1.94	.547	70	890
5..	1.60	1.60	1.20	1.35A	1.35	.423	245	946
6..	1.65	1.78	1.55A	1.78	1.68	.472	264	1166
7..	1.60	1.75	1.45	1.50	1.46	.476	23	1176
10..	1.28	1.32	1.06	1.27A	1.22	.406	40	1204
11..	1.20	1.40	1.20	1.27	1.21	.408	92	1296
12..	1.24	1.24	1.10	1.18	1.15	.403	203	1490
13..	1.10	1.10	.97A	.98	.96	.363	74	1526
14..	1.30	1.32	1.24	1.30	1.28	.426	171	1708
17..	1.35@.38	1.45	1.32	1.34	1.34	.431	391	1960
18..	1.40	1.40	1.28	1.38	1.35	.446	64	2022
19..	1.25	1.26	1.23	1.25	1.22	.419	8	2030
20..	1.30	1.33	1.23	1.25	1.26	.435	11	2030
21..	1.25	1.37	1.25	1.37	1.35	.451	70	2097
24..	1.05	1.05	.95	.97	.94	.344	29	2114
25..	.65	.80	.65	.71B	.75	.281	410	1722
26..	.77	.84	.71	.73B	.73	.288	6	1724
27..	.77	.78B	.73	.75	.75	.300	28	1752
28..	Exchange Closed; Good Friday							
31..	.68	.70	.62A	.70	.70	.279	3	1755

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70@.68	.70	.60	.60	.60	.269	33	1785
2..	.48	.48	.48	.48	.49	.236	2	1785
3..	.46@.47	.48	.44	.45	.46	.218	47	1788
4..	.46	.46	.44	.46	.44	.210	26	1797
7..	.41	.44	.41	.43A	.43	.211	12	1805
8..	.69	.70	.66A	.70	.70	.211	18	1808
9..	.70	.74B	.66	.66	.67	.279	8	1821
10..	.93	.93	.73	.93	.93	.341	8	1814
11..	.97	.97	.86A	.88A	.86	.322	160	1746
14..	.82	.88	.82	.88	.87	.324	253	1987
15..	.87	.95	.80A	.94	.91	.326	123	2099
16..	1.17	1.33	1.17	1.29	1.30	.424	57	2138
17..	1.30	1.65B	1.30	1.40	1.42	.449	389	2218
18..	1.55	1.68	1.42	1.64	1.65	.498	514	2327
21..	1.65	1.83	1.60A	1.80	1.77	.513	102	2406
22..	1.90	1.96	1.68	1.93	1.92	.536	116	2423
23..	1.95@.85	1.95	1.80	1.88	1.87	.532	50	2425
24..	1.83	1.83	1.68	1.75	1.77	.517	51	2453
25..	1.74	2.14	1.69	2.10	2.15	.578	110	2531
28..	2.04	2.13B	2.04	2.10	2.07	.571	69	2553
29..	1.90	2.00	1.85	1.86	1.88	.550	26	2567
30..	1.69	1.98	1.69	1.70	1.67	.520	161	2666

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.60	1.63	1.45	1.47A	1.45	.459	179	2771
2..	1.60@.55	1.65	1.48	1.55	1.57	.492	375	2659
5..	1.83	1.90	1.75A	1.90	1.85	.538	186	2711
6..	1.35@.36	1.65	1.34	1.63	1.65	.505	187	2699
7..	1.57	1.82	1.54	1.78	1.78	.532	732	3008
8..	1.85@.83	1.94B	1.69	1.70	1.70	.529	403	2859
9..	1.75	1.83	1.69	1.73	1.73	.526	134	2883
12..	1.85	1.90	1.78	1.87	1.88	.558	170	2832
13..	1.74	1.79	1.50	1.57A	1.58	.515	67	2834
14..	1.58	1.65	1.52	1.57	1.55	.525	601	3197
15..	1.43	1.47	1.38	1.47	1.46	.516	488	3310
16..	1.26	1.32	1.24	1.26B	1.26	.466	320	3303
19..	1.18	1.39	1.15	1.39	1.46	.489	221	3427
20..	1.26@.27	1.27	1.01	1.03	1.04	.410	294	3379
21..	1.04	1.08	.88	.90@.89	.89	.377	532	3282

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1986 46 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.89	.90	.78A	.80	.79	.344	82	3283
23..	.72	.80	.70	.80	.76	.332	292	3267
26..	Exchange Closed; Memorial Day							
27..	.67	.82	.66A	.79	.79	.351	84	3309
28..	.73	.79	.66	.70	.69	.324	177	3394
29..	.64	.65	.55	.55	.55	.282	72	3422
30..	.54	.54	.45	.48	.48	.251	256	3473

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.45	.52	.45	.48	.49	.251	133	3527
3..	.74	.81	.73	.75	.77	.326	424	3685
4..	.80	.81B	.72	.80	.79	.343	392	3837
5..	.86	1.01	.83	.95@.96B	.98	.403	1372	4534
6..	1.01	1.08	1.00	1.08	1.08	.438	238	4662
9..	.91	.97	.85	.87	.87	.391	407	4611
10..	.98@.97	1.11	.96A	1.06@.08	1.07	.448	189	4536
11..	1.08	1.16	1.06A	1.12	1.12	.453	246	4498
12..	1.14@.15	1.21	1.13A	1.17	1.17	.471	342	4514
13..	1.03	1.15	1.03	1.13	1.12	.462	382	4705
16..	1.23@.22	1.26	1.05	1.05	1.06	.449	330	4671
17..	.96	1.01	.79	.85	.85	.397	1777	5089
18..	.92	.97	.74	.88@.85	.86	.408	594	5170
19..	.81	.84	.79	.80	.80	.396	1699	4044
20..	.71	.71	.63	.63	.63	.334	565	4313
23..	.54	.96B	.53	.90	.92	.427	673	4723
24..	.85@.84	.93	.82	.87B	.86	.410	567	4769
25..	.91	1.00B	.82	.82	.83	.405	1012	4962
26..	.86	.88	.83A	.87	.86	.422	389	5199
27..	.85	1.06	.85	1.06	1.06	.475	1169	5574
30..	1.08@.06	1.13	1.01	1.12A	1.11	.491	508	5670

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.20@.19	1.32	1.16	1.17	1.16	.511	428	5654
2..	1.13	1.21	1.09	1.16	1.17	.522	686	5796
3..	1.29	1.34	1.20A	1.23	1.25	.544	1134	5612
4..	Exchange Closed; Independence Day							
7..	1.29	1.29	.99	1.01	1.00	.487	626	5860
8..	1.24	1.31	1.06	1.10	1.10	.519	1145	6065
9..	1.04@.01	1.18	.98	1.18B	1.17	.539	641	6323
10..	1.15	1.20	1.08	1.13@.14	1.13	.536	536	6473
11..	1.00@.02	1.07	.86	.86	.86	.463	868	6423
14..	.94	1.15	.89	1.15	1.16	.558	413	6478
15..	1.27	1.42	1.14	1.38	1.38	.611	444	6459
16..	1.35	1.44	1.29A	1.40	1.43	.628	517	6097
17..	1.37	1.43	1.23A	1.30	1.30	.607	308	6071
18..	1.24	1.61	1.24	1.56	1.58	.672	456	5930
21..	1.57	1.72B	1.52	1.68	1.69	.711	449	5732
22..	1.61	1.68	1.36	1.53	1.57	.692	749	5709
23..	1.43	1.55B	1.26	1.55B	1.59	.700	272	5538
24..	1.44	1.45	1.35	1.35@.36	1.39	.663	290	5404
25..	1.12	1.26B	1.11	1.18	1.21	.621	158	5431
28..	1.32	1.84	1.31	1.76B	1.78	.762	681	5252
29..	1.68	1.85	1.50	1.63	1.68	.746	67	5230
30..	1.59	1.82	1.58	1.72	1.73	.762	306	5193
31..	2.07@.08	2.12B	1.96	2.07	2.09	.828	149	5153

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.25	2.28	2.05	2.20	2.21	.854	154	5116
4..	2.34	2.38	2.17	2.22	2.26	.872	187	5102
5..	1.82@.83	2.16	1.82	2.07	2.06	.851	70	5075
6..	2.22	2.38B	2.15	2.30B	2.32	.890	59	5082
7..	2.51	2.55	2.40	2.48	2.48	.913	334	5006
8..	2.37	2.52B	2.37	2.43	2.49	.919	111	5039
11..	2.73	2.77	2.55	2.65	2.69	.947	18	5014
12..	2.34	2.36	2.14	2.25	2.29	.924	85	5034
13..	2.40	2.44	2.36	2.42	2.43	.944	52	5116
14..	2.65	2.65	2.54	2.61	2.66	.962	32	4938
15..	2.60	2.60	2.53	2.53	2.61	.964	32	4932
18..	2.54	2.54	2.34	2.38B	2.39	.965	11	4927
19..	2.36	2.72	2.36	2.72	2.75	.984	433	4726
20..	2.81	2.93	2.81	2.93	2.87	.989	58	4641
21..	2.97	3.09	2.75A	3.09	3.06	.994	2	4643
22..	3.04	3.04	2.97	3.03B	3.05	.996	6	4610
25..	3.00	3.01	2.98	3.01	3.03	.998	28	4595
26..	2.90	2.90	2.60	2.60	2.62	.996	461	3961
27..	2.66	3.02	2.66	2.96	2.96	.999	114	3520
28..	3.02	3.02	2.61	2.65B	2.70	.998	8	3280
29..	3.13	3.33	3.12	3.32	3.31	.999	35	3218

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 46 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	3.36@.34	3.36	3.21	3.33B	3.35	.999	41	3025
3..	3.12	3.40B	3.08	3.37	3.34	1.000	33	2408
4..	3.35	3.42B	3.21	3.24	3.20	1.000	180	2057
5..	3.23	3.23	2.75A	2.75A	2.68	1.000	152	1743
8..	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 47 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	1.10	1.20	1.10	1.20	1.15	.373	405	405
26..	1.12	1.35	1.12	1.25	1.22	.377	112	512
27..	1.70	1.70	1.42	1.51	1.51	.417	78	565
28..	1.57	1.60	1.48	1.55	1.46	.401	54	618

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.58	1.60	1.35	1.60	1.52	.437	23	624
4..	1.60	1.65	1.52	1.55	1.55	.462	67	664
5..	1.26@.30	1.30	.96	1.10	1.05	.342	111	695
6..	1.25	1.37B	1.23	1.30	1.30	.390	36	721
7..	1.30	1.35	1.25	1.25	1.10	.393	77	734
10..	.85	.92	.85	.92	.90	.327	63	776
11..	.90	.99	.89	.95	.93	.329	43	776
12..	.95	.95	.80	.80	.87	.324	9	787
13..	.72	.80	.72	.75A	.70	.286	9	791
14..	1.00	1.00	.92	.98@.99	.99	.345	71	858
17..	....	1.05B	....	.99N	1.00	.349	1	859
18..	1.03	1.03	1.02	1.02	1.01	.363	4	861
19..	.96	.96	.92	.92	.91	.338	161	1022
20..	1.00	1.00	.95A	.97	.97	.352	8	1027
21..	.97	1.01	.93	1.00	1.00	.367	122	1035
24..	.75	.77	.73A	.73A	.70	.267	3	1036
25..	.62@.60	.62	.45	.55	.56	.212	10	1042
26..	.60	.60	.50	.52	.52	.219	426	859
27..	.56	.63B	.55	.55	.55	.229	8	865
28..	Exchange Closed; Good Friday							
31..	....	....	.45A	.52A	.50	.210	....	865

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.49	.49	.37	.43	.43	.202	53	869
2..	.38	.38	.35A	.36	.36	.174	7	868
3..	.35	.35	.31	.35	.34	.159	29	862
4..	.33	.35	.32	.35	.34	.153	3	863
7..	.30	.35	.28	.35	.32	.153	19	879
8..	.55	.55	.48	.51	.52	.153	22	891
9..	.54	.55	.51	.51	.51	.211	23	896
10..	.50	.65	.50	.65	.68	.266	40	919
11..	.67	.72	.64A	.64A	.63	.249	39	944
14..	.60	.63B	.60	.63B	.64	.250	100	944
15..	.61	.69B	.60A	.69B	.68	.252	3	944
16..	.96	1.02	.90	.96	.98	.342	46	952
17..	1.10	1.25	1.00	1.06@.07B	1.08	.366	84	907
18..	1.17	1.30	1.13	1.27	1.27	.413	93	957
21..	1.20	1.41	1.19	1.40	1.36	.428	531	1294
22..	1.48@.47	1.56	1.24	1.50A	1.47	.451	542	1476
23..	1.45	1.50	1.37	1.44@.45	1.44	.447	224	1548
24..	1.37@.40	1.40	1.34	1.34A	1.34	.433	12	1568
25..	1.30	1.70	1.30	1.68A	1.68	.494	126	1626
28..	1.63	1.68	1.57	1.60	1.61	.487	199	1613
29..	1.50	1.52	1.44	1.45	1.45	.464	126	1650
30..	1.25	1.54	1.25	1.30	1.29	.435	177	1691

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.15	1.21	1.08	1.12	1.10	.376	40	1715
2..	1.19	1.25	1.12	1.18B	1.20	.408	35	1729
5..	1.43	1.55	1.36	1.37	1.41	.451	42	1732
6..	1.05	1.30	1.01	1.30	1.28	.420	61	1746
7..	1.23	1.43	1.16	1.41	1.39	.447	103	1796
8..	1.45	1.52	1.29	1.38	1.33	.443	107	1888
9..	1.35@.34	1.37	1.27	1.33	1.30	.440	287	2016
12..	1.41	1.44	1.33	1.41	1.42	.470	502	2084
13..	1.35	1.35	1.12	1.14	1.15	.428	364	2131
14..	1.12	1.19	1.12	1.12	1.12	.436	106	2154
15..	1.04	1.07	.98	1.07	1.06	.426	198	2192
16..	.92	.97	.85	.90	.90	.377	63	2229
19..	.82	1.07	.82	1.05A	1.07	.398	34	2228
20..	.95	.95	.74	.75	.74	.322	27	2251
21..	.68	.74B	.61	.62	.62	.291	1614	3402
22..	.60	.64	.54	.54	.54	.261	161	3419
23..	.50	.57	.48	.52	.52	.250	41	3437
26..	Exchange Closed; Memorial Day							
27..	.46	.59	.45	.54A	.53	.265	218	3595
28..	.50	.53	.44	.46	.46	.240	325	3707

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
SEPTEMBER 1986 47 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.45	.45	.35	.37A	.36	.203	99	3756
30..	.36	.36	.29	.32B	.32	.177	241	3564

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.29	.33	.29	.31	.31	.176	1018	3669
3..	.47	.55	.45A	.54	.52	.238	458	3710
4..	.56	.56	.48	.52	.51	.251	52	3751
5..	.55	.73	.55	.66	.67	.304	187	3788
6..	.78	.78	.68	.73	.74	.334	264	3674
9..	.62	.68	.56	.56	.57	.290	677	4004
10..	.65	.77	.65	.73A	.73	.341	156	3957
11..	.75	.81	.72	.77A	.77	.345	520	4144
12..	.76	.82	.76	.80	.80	.361	419	4228
13..	.70@.71	.79	.70	.76	.76	.351	233	4236
16..	.83	.85	.70	.70	.70	.337	169	4221
17..	.63	.68	.52	.55	.55	.289	644	4437
18..	.60	.64B	.47	.57@.55	.56	.297	334	4487
19..	.52	.52	.49	.51A	.50	.286	241	4565
20..	.44	.44	.38	.38	.38	.231	159	4585
23..	.33	.63	.32	.62@.61	.60	.309	849	5228
24..	.55@.53	.61	.53	.55	.55	.293	1310	6163
25..	.59	.66	.51	.53@.52	.53	.288	812	6432
26..	.56	.56	.53	.54	.55	.301	137	6549
27..	.55	.68	.54A	.68B	.68	.349	1273	7180
30..	.70	.73	.67	.73	.72	.361	566	7392

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.78	.87	.75	.76	.76	.379	868	7529
2..	.75	.79	.70	.76@.77	.77	.388	406	7614
3..	.87	.89	.78	.82A	.81	.408	655	7865
4..	Exchange Closed; Independence Day							
7..	.82@.81	.84	.62	.63	.63	.350	827	7477
8..	.81@.82	.84	.67	.71@.70	.70	.378	463	7548
9..	.63@.62	.75	.62	.74	.74	.397	748	7917
10..	.73	.75	.67	.71	.71	.392	445	8103
11..	.62	.67	.50	.51	.51	.322	952	8234
14..	.56	.71	.52	.71	.71	.407	602	8239
15..	.81	.91	.71	.88	.88	.459	1778	8638
16..	.86	.94	.79A	.90	.89	.475	2338	8944
17..	.84	.89	.73	.80@.79	.79	.451	1543	8889
18..	.77	1.03	.74	1.01@.98	.99	.518	1229	8947
21..	.98	1.12	.95	1.06@.07	1.06	.557	1178	8972
22..	1.02	1.02	.81	.94@.93	.94	.531	1550	8840
23..	.96	.98B	.70	.94	.97	.538	1420	8772
24..	.86@.87	.87	.78	.79	.80	.494	960	9046
25..	.62	.72	.61	.70	.69	.446	663	9047
28..	.77	1.17	.75	1.09	1.10	.599	1522	8861
29..	1.00@.01	1.17	.86	1.01@.00	1.01	.575	920	8420
30..	.96	1.14	.95	1.06	1.05	.592	348	8219
31..	1.32@.31	1.36	1.24	1.31@.33	1.32	.676	781	8015

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.48@.50	1.50	1.29	1.43	1.41	.710	623	7795
4..	1.53@.51	1.56	1.35	1.44	1.45	.729	309	7688
5..	1.10	1.38B	1.09	1.27	1.27	.693	729	7504
6..	1.40	1.60	1.33A	1.48@.47	1.48	.751	227	7428
7..	1.64@.66	1.70	1.56A	1.60	1.59	.787	226	7393
8..	1.51	1.64B	1.46	1.58	1.61	.794	159	7319
11..	1.84	1.84	1.66	1.76B	1.76	.843	277	7162
12..	1.47	1.50	1.32	1.35	1.38	.786	184	7122
13..	1.50	1.55	1.42	1.52	1.53	.824	1177	6203
14..	1.68	1.70	1.62	1.70	1.71	.864	193	6124
15..	1.66	1.67	1.58	1.61B	1.66	.865	55	6035
18..	1.57	1.60	1.41	1.48	1.46	.851	1009	5610
19..	1.46	1.78	1.44	1.73	1.79	.913	604	4963
20..	1.84	1.95	1.84	1.93	1.90	.933	550	4487
21..	1.82	2.09	1.78A	2.09	2.07	.955	177	4513
22..	2.00	2.05	1.95	2.03B	2.07	.961	465	4290
25..	1.99	2.02B	1.98	2.01	2.05	.974	112	4238
26..	1.90	1.91	1.63	1.63	1.64	.949	34	4236
27..	1.87	2.04	1.87	2.01	1.97	.980	134	4123
28..	2.04	2.04	1.68	1.68	1.71	.970	10	4122
29..	1.76	2.32	1.76	2.30	2.31	.996	37	4146

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.35	2.35	2.23	2.32	2.35	.999	25	4140
3..	2.05	2.41	2.05	2.37	2.34	.999	17	3935
4..	2.37	2.44	2.19	2.19	2.20	1.000	86	3651
5..	2.22	2.22	1.66	1.69B	1.68	.999	90	3246
8..	....	....	....	....	....	.994	....	....

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1986 48 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	1.22	1.28	1.20	1.20	1.20	.335	11	11
28..	1.20	1.25	1.20	1.25	1.16	.322	401	412

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.12	1.13	1.12	1.13	1.16	.356	4	416
4..	1.23	1.30	1.18	1.18	1.22	.380	13	426
5..	1.00	1.00	.80	80	.80	.270	4	430
6..	1.08@.02	1.08	.95A	.99A	.99	.314	685	839
7..	1.05	1.05	1.02A	1.02A	.90	.317	5	844
10..	.73	.73	.65	.67B	.70	.256	23	864
11..	.70	.70	.70	.70	.71	.258	21	884
12..	.75	.75	.65	.65	.66	.253	10	893
13..	.65	.65	.50	.50	.52	.220	16	896
14..	.75	.75	.70	.70	.75	.271	23	896
17..	.80	.80	.80	.80	.75	.275	4	899
18..	....	....	....	.75N	.74	.287	....	899
19..	.71	.71	.70A	.70A	.66	.264	37	936
20..	.72	.75	.70	.70	.68	.276	15	949
21..	.69	.72	.69	.72	.72	.290	5	954
24..	.57	.57	.50	.55	.52	.202	4	958
25..	.45	.45	.39	.42B	.43	.156	8	963
26..	.40	.43	.37	.37	.37	.161	55	993
27..	.42	.48	.40A	.40A	.40	.170	19	998
28..	Exchange Closed; Good Friday							
31..	.36	.36	.32A	.36	.36	.154	17	1015

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.35A	.35A	.33	.147	....	1016
2..	.28	.28	.24	.24	.25	.125	15	1026
3..	.25	.25	.25	.25	.25	.112	21	1047
4..	.23	.25	.23	.25	.24	.108	3	1050
7..	.23	.23	.22	.22	.23	.108	6	1056
8..	.34	.37	.34	.36	.37	.108	85	1066
9..	.37	.38	.35	.38	.37	.154	15	1070
10..	.41	.52	.40	.50	.50	.201	35	1069
11..	.50	50	.45	.45	.46	.187	8	1071
14..	.41	.48	.41	.47	.46	.187	104	1121
15..	.43	.53	.43	.50	.50	.190	20	1121
16..	.70	.74	.68	.74	.74	.269	33	1132
17..	.85	.95	.85	.90	.80	.290	30	1134
18..	.93	1.00	.83	.96B	.96	.334	120	1150
21..	.92	1.08	.90	1.08	1.02	.348	84	1225
22..	1.10	1.17	.98	1.12	1.12	.370	541	1633
23..	1.15	1.15	1.02	1.11	1.10	.367	70	1647
24..	1.06	1.06	.98	1.02	1.02	.354	16	1655
25..	1.00	1.33	.99	1.33	1.29	.412	227	1802
28..	1.20	1.32	1.20	1.20	1.21	.405	77	1849
29..	1.17	1.17	1.05	1.08	1.08	.382	284	1904
30..	99	1.16	.95	1.02	95	354	763	2319

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.85	90	.80	.80	.82	.299	74	2336
2..	.90	.98	.83	.94	.91	328	154	2389
5..	1.10	1.13	1.02	1.04	1.07	.369	32	2358
6..	.77	93	.76	90	.94	.339	23	2373
7..	.90	1.08	.93	1.08	1.05	.365	24	2382
8..	1.10	1.13B	.95	1.02@.95	1.00	.361	114	2431
9..	99	1.03	.96	96	.97	358	220	2628
12..	1.06	1.11	1.00A	1.04B	1.05	.386	679	2821
13..	.86	86	.83	86	.86	346	264	2974
14..	.82	87	.82	.85	.83	.353	115	3082
15..	.80	.80	69	.73	.76	.342	218	3168
16..	.63	66	62	62	63	.295	188	3137
19..	.59	.75B	.58	.75B	.78	.314	69	3159
20..	.56	.59	.53	.54	.53	.245	14	3167
21..	.50	.50	.45	45	.44	.217	74	3106
22..	.42@.38	43	.36	.36	.36	.192	451	3008
23..	.33	37	.32	36	35	.181	98	3036
26..	Exchange Closed; Memorial Day							
27..	.34	.40	.31	.36	.35	.192	325	2769
28..	.33@.32	.36	.28	.30A	.30	.170	284	2896
29..	.29@.28	.29	.24	.25	.24	.140	64	2904
30..	.24	.24	.18	.20B	.21	.119	530	3132

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.18	.22	.18	.21	.21	.117	841	3536
3..	.32	.37	.32	37	.36	.165	544	3604
4..	.38	.39	.31	.35	.34	.176	176	3685
5..	.39	.46	.35	.45	.45	.219	204	3342
6..	.48	.51	.46A	50	.50	.244	147	3306
9..	.39	.43B	.37	.37	.36	.205	72	3342
10..	.42@.41	.51	.41	.49@.47	.47	.247	101	3308

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1986 48 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.48	.53	.46	.48	.50	.250	208	3377
12..	.52	.54	.51	.52B	.53	.263	42	3402
13..	.45	.52	.45	.48A	.50	.254	56	3424
16..	.58	.58	.45	.45	.46	.239	341	3570
17..	.39	.43	.32	.34	.35	.199	404	3599
18..	.42	.42	.30	.35	.35	.204	437	3762
19..	.32	.33	.30	.31B	.30	.194	154	3694
20..	.27	.27	.22	.22	.23	.150	240	3842
23..	.20	.39	.19	.38	.38	.211	593	4118
24..	.35	.38	.32	.33	.33	.196	610	4374
25..	.37	.40	.31	.31@.32B	.32	.191	538	4562
26..	.34	.35	.32	.33A@.32	.33	.202	203	4599
27..	.32	.44	.32	.44	.43	.240	665	4500
30..	.44	.48	.40	.47@.46	.46	.248	986	5307

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.50	.57	.48	.49	.48	.263	979	5409
2..	.46@.47	.50	.43	.48	.48	.270	418	5545
3..	.55	.57	.49	.53@.52A	.52	.286	697	5964
4..	Exchange Closed; Independence Day							
7..	.52@.51	.53	.37	.39	.37	.232	864	6275
8..	.51@.49	.52	.40	.43	.43	.255	686	6401
9..	.38@.37	.46	.37	.45	.45	.269	404	6552
10..	.45	.46	.40	.43	.43	.265	442	6641
11..	.36@.37	.39	.28	.28	.29	.205	711	7006
14..	.32	.42	.30	.42	.41	.272	660	7326
15..	.48@.49	.56	.42	.52	.53	.316	743	7517
16..	.52@.51	.56	.47	.55@.54A	.54	.329	1232	7828
17..	.51@.52	.54	.42	.46	.46	.305	967	7958
18..	.44	.63	.41	.60@.59	.60	.365	909	7854
21..	.60	.67	.56	.64	.63	.397	1233	7891
22..	.58	.62	.45	.52@.54	.53	.369	757	7804
23..	.55	.56	.37	.55	.55	.373	564	7859
24..	.49	.49	.42	.43	.43	.329	773	8191
25..	.33@.34	.38	.33	.35	.35	.284	516	7948
28..	.40	.66	.40	.62	.61	.419	1419	7801
29..	.54	.65	.47	.55	.55	.392	1062	7632
30..	.51	.65	.51	.56	.58	.407	494	7374
31..	.76@.78	.81	.69	.74@.75B	.75	.491	2187	7065

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.86@.88	.88	.71	.78	.79	.525	1132	6660
4..	.85	.89	.73	.83@.82	.82	.538	584	6449
5..	.55	.77	.55	.67	.67	.491	629	6574
6..	.77	.90	.72	.83	.83	.556	498	6463
7..	.95@.93	1.00	.87	.89	.90	.597	545	6446
8..	.83@.82	.91	.80	.88	.89	.601	203	6338
11..	1.06	1.06	.93A	.98@1.00	.98	.656	1274	5914
12..	.76	.77	.61A	.65	.67	.565	421	5332
13..	.77	.81	.72	.78@.80	.78	.611	140	5307
14..	.87	.93	.84	.91	.91	.666	411	4977
15..	.87	.87	.82	.84	.86	.659	114	4950
18..	.82	.82	.67	.70	.71	.613	581	4917
19..	.67	.96B	.67	.92	.94	.719	616	4809
20..	.98	1.10	.98	1.06	1.02	.756	315	4842
21..	.92@.90	1.20	.90	1.17@.16	1.17	.807	216	4763
22..	1.19	1.19	1.06	1.16	1.15	.816	184	4662
25..	1.07	1.09	1.04A	1.08	1.10	.838	186	4657
26..	.95	.98	.73	.76@.77	.76	.734	233	4455
27..	.78	1.11	.78	1.05	1.02	.842	403	4367
28..	.93	1.06	.75	.80	.80	.781	235	4274
29..	.96	1.36	.96	1.36	1.33	.936	358	4065

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.32	1.38	1.23A	1.34B	1.35	.991	36	4029
3..	1.13	1.40	1.07	1.33	1.34	.997	391	3752
4..	1.37@.36	1.45	1.21	1.21	1.20	.999	464	3460
5..	1.17	1.17	.68	.70	.68	.980	440	3258
8..	....	....	....	....	....	.643	....	....

SEPTEMBER 1986 49 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.97	.97	.97	.97	.97	.328	2	2
29..	.82	.82	.82	.82	.81	.307	28	30
30..	.73@.74	.85	.73	.78A	.70	.280	17	35

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1986 49 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.65	.67	.60	.60	.60	.232	19	49
2..	.68	.71	.65	.67	.67	.258	39	85
5..	.85	.85	.80	.80	.80	.294	20	84
6..	.59	.71	.59	.70	.69	.267	44	107
7..	.67	.75	.65A	.75	.76	.290	4	109
8..	.80	.85	.72A	.72A	.70	.286	292	399
9..	.73	.76	.70A	.70A	.71	.284	35	427
12..	.77	.79	.74	.74	.76	.309	10	436
13..	.73	.73	.62	.62A	.62	.271	31	442
14..	.60	.63	.58	.61	.60	.277	37	468
15..	.52	.54	.46	.50B	.52	.266	109	574
16..	.44	.45	.44	.45	.44	.225	4	580
19..	.41@.39	.52B	.39	.51@.50A	.55	.240	126	673
20..	.46	.46	.36	.37	.37	.180	195	804
21..	.34	.34	.28	.29	.29	.157	87	833
22..	.28@.27	.30	.25	.26	.25	.135	159	961
23..	.25	.25	.24	.24	.24	.127	32	982
26..	Exchange Closed; Memorial Day							
27..	.24	.26	.22	.23A	.23	.134	334	1214
28..	.20	.22	.20	.20A	.19	.116	6	1216
29..	.17	.18	.16	.17	.16	.093	18	1230
30..	.15	.15	.13	.13	.13	.077	276	1282

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.14	.14	.14	.14	.13	.075	61	1302
3..	.22@.24	.28	.21	.25	.26	.110	466	1468
4..	.27@.25	.27	.21	.23B	.24	.118	121	1495
5..	.26	.31	.25	.30	.30	.150	62	1534
6..	.33	.33	.30	.33	.32	.170	118	1580
9..	.25	.27	.23	.23	.23	.138	31	1591
10..	.28	.32	.28	.31	.30	.171	45	1578
11..	.32	.35	.31	.32	.32	.172	421	1774
12..	.34	.34	.32	.34	.34	.182	24	1765
13..	.30	.34	.30	.33A	.32	.174	14	1771
16..	.35	.38	.29	.30	.30	.161	712	2333
17..	.26	.28	.19	.21	.22	.129	684	2510
18..	.24	.26	.19	.22	.22	.133	692	2834
19..	.20	.20	.18	.19	.19	.124	432	3053
20..	.16@.15	.16	.15	.15	.14	.092	513	3309
23..	.12	.26	.11	.25	.25	.135	373	3549
24..	.21	.24	.20	.21	.21	.123	557	3776
25..	.23	.25	.18	.19	.20	.119	400	3760
26..	.19	.20	.19	.20	.20	.126	123	3813
27..	.19	.26	.19	.26	.26	.154	820	4114
30..	.26	.29B	.24	.29B	.29	.159	91	4117

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.35	.30	.30	.31	.169	843	4180
2..	.28	.30	.26	.30	.30	.174	456	4418
3..	.32	.35	.30	.32	.32	.186	667	4549
4..	Exchange Closed; Independence Day							
7..	.32	.32	.21A	.21A	.21	.142	564	4663
8..	.29	.31	.23	.24@.25	.25	.158	640	4846
9..	.21	.28	.20	.28	.28	.168	706	4990
10..	.27	.28	.24	.25@.26	.26	.164	286	4978
11..	.22	.22	.15	.16	.16	.120	413	5008
14..	.17	.25	.16	.25	.25	.165	323	4978
15..	.28	.34	.24	.34	.32	.198	993	5132
16..	.31	.33	.27	.31@.30	.31	.207	419	5295
17..	.29	.30	.23	.26	.26	.187	323	5400
18..	.24	.36	.24	.36	.35	.233	881	5423
21..	.33	.39	.30	.37	.36	.255	1089	5524
22..	.33	.33	.24	.29	.29	.230	986	5351
23..	.30	.30	.18	.30	.30	.231	686	5326
24..	.24	.24	.21	.21	.22	.194	404	5305
25..	.16@.17	.19B	.15	.18	.18	.159	163	5202
28..	.19	.35	.19	.32	.32	.258	565	5181
29..	.26	.33	.25	.27	.28	.234	175	5188
30..	.26	.33	.25	.29A	.29	.243	182	5069
31..	.41@.40	.42	.35	.39	.39	.311	1372	5025

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.45	.45	.37	.39	.40	.338	920	5019
4..	.44@.43	.45	.36	.41	.41	.341	671	5117
5..	.25	.36	.25	.31	.31	.295	936	5106
6..	.37	.45	.33	.41	.41	.350	586	5253
7..	.47@.46	.49	.42	.43	.43	.385	675	5177
8..	.38	.44	.36	.41	.42	.383	639	5258
11..	.52@.51	.53	.40	.44B	.45	.425	811	5167
12..	.33	.34B	.22	.25	.26	.326	8891	11605
13..	.30	.36	.29	.34@.33	.33	.363	9040	5499
14..	.38	.42	.34	.38@.39	.39	.410	1977	4890
15..	.36	.36	.32	.34	.34	.394	250	4872

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1986 49 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.34@.31	.34	.23	.25	.25	.326	785	4767
19..	.24	.38	.23	.36	.37	.427	614	4654
20..	.42	.46	.39	.43	.43	.461	1066	4937
21..	.33@.32	.51	.32	.48	.49	.521	499	4896
22..	.48	.49	.39	.43@.44	.45	.521	861	4741
25..	.38	.39	.36	.39@.37	.39	.515	387	4582
26..	.31	.31	.19	.20@.19	.20	.357	750	4562
27..	.19	.38	.18	.30	.31	.487	607	4735
28..	.27	.33	.17	.19@.21	.20	.375	722	4791
29..	.19	.51	.19	.49@.47	.48	.642	1021	4405

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.40	.48	.36	.46	.45	.730	566	4243
3..	.25	.46	.22	.39	.41	.765	915	4242
4..	.40@.39	.49	.27	.27	.27	.725	1423	3852
5..	.26@.27	.27	CAB	CAB	CAB	.170	2466	13
8..	....	....	....	....	....	.039	....	....

SEPTEMBER 1986 50 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.13	.15	.12A	.13A	.13	.121	42	32
30..	.15	.15	.13A	.13A	.13	.125	48	79
31..	.18	.20	.17	.18	.18	.170	409	398

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.21	.21	.14	.19	.18	.187	243	535
4..	.20	.21B	.17	.18B	.19	.183	130	645
5..	.11	.16	.11	.14A	.14	.148	270	677
6..	.17	.19	.14	.19	.19	.183	524	1037
7..	.20	.22	.18	.20	.19	.205	169	1161
8..	.15@.14	.19	.14	.19	.18	.201	179	1233
11..	.20	.22	.16A	.18	.18	.221	557	1627
12..	.12	.12	.07	.09@.08	.08	.146	1817	2802
13..	.10@.09	.12	.09	.10@.11B	.11	.165	248	2821
14..	.13	.14	.10	.12	.12	.192	1220	2568
15..	.12	.12	.10	.10	.10	.175	283	2505
18..	.09	.09	.06	.08	.07	.120	132	2443
19..	.07	.12	.07	.11	.10	.175	88	2383
20..	.12	.16	.11	.14	.14	.191	533	2641
21..	.10@.11	.18	.09	.15	.15	.227	526	2899
22..	.16	.16	.11	.14	.13	.218	1432	3505
25..	.09	.09	.08	.08	.08	.186	121	3498
26..	.05	.07	.03	.03	.03	.090	295	3562
27..	.02	.08	.02	.06	.06	.147	236	3618
28..	.03	.05	.02	.02	.02	.082	424	3646
29..	.02	.10	.02	.09A	.09	.219	971	3671

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.05	.08	.04	.06	.06	.133	1666	3939
3..	.02	.07	.02	.05	.05	.084	1094	4250
4..	.03	.04	.01	.02	.01	.009	616	4286
5..	CAB	.01	CAB	CAB	CAB	.000	36	....

SEPTEMBER 1986 51 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.08	.08	.06A	.08	.08	.090	10	10
12..	.03	.03	.03	.03	.03	.050	10	20
13..	....	....	....	.03N	.03	.057	....	20
14..	.03	.04	.03	.04	.04	.067	52	71
15..	.04	.04	.04	.04	.03	.056	10	80
18..	....	....	....	.03N	.02	.029	....	80
19..	.03	.03	.03	.03	.03	.047	50	130
20..	.04	.05	.04	.05	.05	.051	400	520
21..	.03	.05B	.03	.05B	.05	.062	103	521
22..	.04	.04	.04	.04	.04	.055	50	522
25..	....	....	.03A	.04N	.03	.035	....	522
26..	.02	.02	.02	.02	.02	.011	50	507
27..	.01	.02	.01	.02	.02	.020	55	482
28..	.01	.01	.01	.01	.01	.007	202	531
29..	.01	.02	.01	.02	.01	.029	120	651

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.01	.01	.01	.01	....	.002	1	651
3..	CAB	CAB	CAB	CAB	CAB	.000	....	651
4..	CAB	CAB	CAB	CAB	CAB	.000	93	651

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 42 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	2.75	2.75	2.75	2.75	2.75	.636	5	5
				IN APRIL				
1..	....	....	2.65A	2.65A	2.60	.628	....	5
2..	....	....	2.40A	2.40A	2.39	.596	....	5
3..	....	....	2.26A	2.26A	2.24	.577	....	5
4..	....	....	....	2.24N	2.20	.568	....	5
7..	2.10	2.13B	2.10	2.11B	2.20	.569	4	9
8..	....	2.81B	....	2.81B	2.83	.569	....	9
9..	....	....	2.73A	2.80A	2.73	.632	....	9
10..	....	3.10B	....	3.10B	3.22	.682	....	9
11..	....	....	3.10A	3.10A	3.08	.665	....	9
14..	....	....	3.07A	3.08N	3.10	.666	....	9
15..	....	....	2.95A	3.10N	3.14	.667	....	9
16..	....	3.65B	....	3.65B	3.93	.735	....	9
17..	....	4.25B	....	4.25B	4.13	.748	....	9
18..	....	4.28B	....	4.28B	4.56	.777	....	9
21..	....	....	....	4.56N	4.66	.785	....	9
22..	....	4.70B	....	4.70B	4.95	.798	....	9
23..	....	....	....	4.95N	4.92	.795	....	9
24..	....	....	4.75A	4.75A	4.78	.786	....	9
25..	....	4.90B	....	4.90B	5.35	.818	....	9
28..	....	....	5.20A	5.35N	5.27	.816	....	9
29..	....	....	5.15A	5.15A	5.01	.805	....	9
30..	....	....	4.88A	5.01N	4.74	.790	....	9
				IN MAY				
1..	....	....	4.50A	4.50A	4.24	.754	....	9
2..	....	4.35B	....	4.35B	4.53	.773	....	9
5..	....	4.83B	....	4.83B	4.93	.799	....	9
6..	....	....	4.36A	4.72A	4.64	.780	....	9
7..	....	4.75B	....	4.75B	4.85	.794	....	9
8..	....	5.00B	....	4.85N	4.66	.793	....	9
9..	....	4.88B	....	4.70B	4.80	.792	....	9
12..	....	4.95B	....	4.95B	5.07	.809	....	9
13..	....	....	4.67A	4.67A	4.72	.788	....	9
14..	....	....	....	4.72N	4.72	.795	....	9
15..	....	....	4.65A	4.72N	4.62	.793	....	9
16..	....	....	4.35A	4.35A	4.19	.767	....	9
19..	....	4.28B	4.13A	4.28B	4.40	.782	....	9
20..	....	....	....	4.00A	3.83	.737	....	9
21..	....	....	3.60A	3.60A	3.57	.718	....	9
22..	....	....	3.40A	3.40A	3.31	.699	....	9
23..	....	....	....	3.31N	3.21	.692	....	9
26..	Exchange Closed; Memorial Day							
27..	....	3.25B	....	3.25B	3.36	.711	....	9
28..	....	....	....	3.36N	3.19	.696	....	9
29..	....	....	2.93A	2.93A	2.89	.668	....	9
30..	....	....	2.73A	2.73A	2.70	.648	....	9
				IN JUNE				
2..	....	2.75B	2.59A	2.75B	2.70	.653	....	9
3..	....	3.40B	....	3.12B	3.37	.713	....	9
4..	....	3.45B	....	3.37N	3.43	.725	....	9
5..	....	3.88B	....	3.88B	3.86	.763	....	9
6..	....	3.95B	....	3.95B	4.07	.783	....	9
9..	3.85	3.85	3.85	3.85	3.74	.762	1	10
10..	....	4.10B	....	4.10B	4.15	.795	....	10
11..	....	4.17B	....	4.15N	4.15	.798	....	10
12..	....	4.25B	....	4.25B	4.28	.808	....	10
13..	....	....	4.10A	4.26A	4.23	.805	....	10
16..	....	4.40B	....	4.23N	4.14	.801	....	10
17..	....	....	3.93A	3.93A	3.77	.775	....	10
18..	....	....	3.65A	3.77N	3.80	.783	....	10
19..	....	....	....	3.80N	3.75	.780	....	10
20..	....	....	3.48A	3.48A	3.37	.748	....	10
23..	....	3.70B	3.17A	3.70B	3.97	.800	....	10
24..	....	....	3.87A	3.88A	3.88	.794	....	10
25..	....	4.00B	....	3.88N	3.84	.793	....	10
26..	....	3.89B	....	3.89B	3.92	.803	....	10
27..	....	4.20B	....	4.20B	4.29	.827	....	10
30..	....	....	....	4.29N	4.36	.836	....	10
				IN JULY				
1..	....	4.64B	....	4.36N	4.52	.845	....	10
2..	....	....	....	4.52N	4.54	.850	....	10
3..	....	4.73B	....	4.68B	4.67	.859	....	10
4..	Exchange Closed; Independence Day							
7..	....	....	4.41A	4.41A	4.30	.841	....	10
8..	....	4.71B	....	4.45B	4.49	.854	....	10
9..	....	4.50B	4.44A	4.50B	4.61	.862	....	10
10..	....	....	....	4.61N	4.59	.862	....	10

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 42 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	4.28A	4.28A	4.17	.838	....	10
14..	....	4.58B	....	4.58B	4.67	.874	....	10
15..	....	4.92B	....	4.92B	5.00	.891	....	10
16..	....	5.08B	4.92A	5.08B	5.08	.897	....	10
17..	....	....	....	5.08N	4.94	.892	....	10
18..	....	5.27B	4.92A	5.27B	5.33	.911	....	10
21..	....	5.52B	....	5.52B	5.60	.922	....	10
22..	....	....	5.40A	5.40A	5.37	.918	....	10
23..	....	....	....	5.37N	5.41	.922	....	10
24..	....	....	....	5.41N	5.16	.914	....	10
25..	....	....	5.05A	5.05A	4.93	.905	....	10
28..	....	5.80B	....	5.65B	5.73	.939	....	10
29..	....	5.74B	5.60A	5.68A	5.52	.937	....	10
30..	5.64	5.70B	5.64	5.64	5.68	.941	50	56
31..	....	6.13B	....	6.13B	6.13	.954	....	56
				IN AUGUST				
1..	6.37	6.37	6.20A	6.37	6.31	.960	5	51
4..	....	6.49B	....	6.33B	6.36	.964	....	51
5..	....	....	6.22A	6.22A	6.13	.960	....	51
6..	....	6.56B	....	6.35B	6.45	.968	....	51
7..	....	6.62B	....	6.62B	6.64	.972	....	51
8..	....	....	....	6.64N	6.65	.974	....	51
11..	....	6.75B	....	6.75B	6.87	.980	....	51
12..	....	....	6.53A	6.53A	6.46	.976	....	51
13..	....	6.60B	....	6.60B	6.63	.980	....	51
14..	....	6.77B	....	6.77B	6.84	.984	....	51
15..	....	....	....	6.84N	6.79	.985	....	51
18..	....	....	....	6.79N	6.57	.984	....	51
19..	....	6.89B	....	6.89B	6.93	.988	....	51
20..	....	7.06B	....	7.06B	7.05	.990	....	51
21..	....	7.17B	....	7.17B	7.24	.991	....	51
22..	....	....	....	7.24N	7.25	.992	....	51
25..	....	....	....	7.25N	7.23	.992	....	51
26..	....	....	6.92A	6.92A	6.80	.989	....	51
27..	....	7.19B	....	7.12B	7.14	.991	....	51
28..	....	....	6.87A	6.87A	6.87	.989	....	51
29..	....	7.50B	....	7.50B	7.48	.993	....	51
				IN SEPTEMBER				
1..	Exchange Closed; Labor Day							
2..	....	7.50B	7.42A	7.48N	7.51	.994	....	5
3..	....	....	....	7.51N	7.52	.994	....	5
4..	....	7.55B	7.47A	7.47A	7.37	.993	....	5
5..	7.22@.20	7.22	6.99	6.99	6.85	.990	4	7
8..	....	....	6.40A	6.45A	6.36	.986	4	8
9..	....	6.70B	....	6.52B	6.57	.989	....	6
10..	....	6.79B	....	6.63B	6.63	.989	....	2
11..	....	....	6.10A	6.10A	6.06	.983	....	2
12..	....	6.70B	....	6.70B	6.77	.991	....	2
15..	....	6.96B	....	6.96B	7.03	.993	....	2
16..	....	7.12B	7.00A	7.00A	6.93	.992	....	2
17..	....	7.52B	....	7.52B	7.53	.996	....	2
18..	....	8.40B	....	8.40B	8.51	.998	....	2
19..	....	8.53B	8.40A	8.51N	8.51	.998	....	2
22..	....	....	7.40A	7.50A	7.36	.995	....	2
23..	....	....	6.96A	7.05A	6.91	.993	....	2
24..	....	7.15B	....	7.00B	7.02	.994	....	2
25..	....	....	....	7.02N	7.07	.994	....	2
26..	....	....	....	7.07N	6.91	.994	....	2
29..	....	7.69B	....	7.69B	7.73	.997	....	2
30..	....	....	7.40A	7.60A	7.54	.997	....	2
				IN OCTOBER				
1..	....	7.60B	7.52A	7.60B	7.65	.998	....	2
2..	....	....	....	7.65N	8.02	.998	....	2
3..	....	8.13B	....	8.02N	8.03	.999	....	2
6	....	8.35B	....	8.35B	8.39	.999	....	2
	....	....	8.17A	8.17A	8.13	.999	....	2
8..	....	....	....	8.13N	8.17	.999	....	2
9..	....	....	....	8.17N	8.16	.999	....	2
10..	....	8.43B	....	8.43B	8.48	.999	....	2
13..	....	8.66B	....	8.66B	8.88	.999	....	2
14..	....	....	....	8.88N	8.78	.999	....	2
15..	....	....	....	8.78N	8.79	.999	....	2
16..	....	....	....	8.79N	8.73	.999	....	2
17..	....	....	....	8.73N	8.79	.999	....	2
20..	....	....	8.53A	8.53A	8.47	.999	....	2
21..	....	....	....	8.47N	8.45	.999	....	2
22..	....	....	....	8.45N	8.51	.999	....	2
23..	....	....	....	8.51N	7.97	.999	....	2
24..	....	....	7.25A	7.25A	7.17	.999	....	2

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 42 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	....	7.01A	7.01A	6.95	.999	....	2
28	....	7.27B	....	7.27B	7.28	.999	....	2
29	....	7.42B	....	7.42B	7.43	.999	....	2
30	....	....	6.95A	6.95A	6.81	.999	....	2
31	....	....	6.60A	6.60A	6.54	.999	....	2
				IN NOVEMBER				
3	....	....	....	6.54N	6.51	.999	....	2
4	....	....	....	6.51N	6.67	.999	....	1
5	....	....	....	6.67N	6.56	.999	....	1
6	....	....	....	6.57N	6.55	.999	....	1
7	....	....	....	6.55N	6.57	.999	....	1
10	....	....	....	6.57N	6.98	.999	....	1
11	....	....	....	6.98N	7.18	.999	....	1
12	....	....	....	7.18N	7.60	.999	....	1
13	....	....	....	7.60N	7.76	.999	....	1
14	....	....	....	7.76N	7.98	.999	....	1
17	....	....	7.75A	7.75A	7.67	1.000	....	1
18	....	....	....	7.67N	7.70	1.000	....	1
19	....	....	....	7.70N	7.89	1.000	....	1
20	....	....	....	7.89N	7.82	1.000	....	1
21	....	....	7.55A	7.55A	7.48	1.000	....	1
24	....	....	....	7.48N	7.62	1.000	....	1
25	8.20	8.35B	8.20	8.35B	8.35	1.000	....	1
26	....	....	....	8.35N	8.34	1.000	1	2
27	Exchange Closed; Thanksgiving Day							
28	....	8.68B	....	8.68B	8.72	1.000	....	1
				IN DECEMBER				
1	....	....	....	8.72N	8.82	1.000	....	....
2	....	....	8.69A	8.69A	8.58	1.000	....	....
3	....	....	....	8.58N	8.71	1.000	....	....
4	....	....	....	8.71N	7.93	1.000	....	....
5	....	....	....	7.93N	7.71	1.000	....	....

DECEMBER 1986 43 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	2.30	2.45B	2.30	2.30	2.50	.571	5	5
27	....	....	2.43A	2.50N	2.59	.582	....	5
28	Exchange Closed; Good Friday							
31	2.14	2.16B	2.10A	2.15B	2.16	.563	5	10
				IN APRIL				
1	....	2.25B	2.10A	2.10A	2.10	.554	....	10
2	1.90	1.90	1.90	1.90	1.91	.521	5	15
3	1.80	1.80	1.80	1.80	1.80	.502	5	20
4	1.75	1.75	1.75	1.75	1.75	.493	2	22
7	....	....	1.70A	1.74A	1.75	.493	....	22
8	....	2.26B	....	2.26B	2.28	.493	....	22
9	....	2.32B	2.20A	2.28N	2.22	.559	....	22
10	2.35	2.55B	2.26A	2.55B	2.65	.612	1370	1222
11	....	2.67B	2.50A	2.60A	2.51	.596	....	1222
14	....	....	2.50A	2.51N	2.54	.596	....	1222
15	....	2.60B	2.40A	2.60B	2.60	.597	....	1222
16	3.15	3.22B	3.15	3.22B	3.28	.671	10	1222
17	3.30	3.55B	3.30	3.55B	3.46	.687	25	1230
18	....	3.60B	....	3.60B	3.88	.719	....	1225
21	....	....	....	3.88N	3.97	.729	....	1225
22	....	4.00B	....	4.00B	4.23	.744	....	1225
23	....	....	....	4.23N	4.19	.741	....	1225
24	....	....	4.05A	4.05A	4.07	.731	....	1225
25	....	4.28B	4.05A	4.28B	4.60	.768	....	1225
28	....	....	4.48A	4.60N	4.52	.765	....	1225
29	....	....	4.42A	4.42A	4.28	.752	....	1225
30	....	....	4.17A	4.28N	4.01	.735	....	1225
				IN MAY				
1	....	....	3.50A	3.50A	3.56	.694	....	1225
2	....	3.65B	....	3.65B	3.81	.716	....	1225
5	....	4.10B	....	4.10B	4.20	.745	....	1225
6	3.86	3.89	3.70A	3.89	3.95	.724	100	1225
7	....	4.05B	....	4.05B	4.13	.740	....	1225
8	....	4.25B	....	4.13N	4.00	.738	....	1225
9	....	4.15B	....	4.00N	4.07	.737	....	1225
12	....	4.22B	....	4.22B	4.34	.757	....	1225
13	....	....	3.95A	3.95A	4.00	.732	....	1225
14	....	....	....	4.00N	3.99	.740	....	1225
15	....	....	3.90A	3.90A	3.88	.736	....	1225
16	....	....	3.62A	3.62A	3.50	.707	....	1225
19	....	3.55B	3.40A	3.55B	3.65	.723	....	1225

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 43 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	....	3.30A	3.17	.672	....	1225
21	....	....	2.95A	2.95A	2.91	.651	....	1225
22	2.75@.78	2.78	2.75	2.78	2.69	.629	7	1230
23	....	....	....	2.69N	2.60	.621	1	1231
26	Exchange Closed; Memorial Day							
27	....	2.65B	....	2.65B	2.73	.641	....	1231
28	....	....	2.58A	2.58A	2.58	.623	....	1231
29	....	....	2.36A	2.36A	2.32	.593	....	1231
30	2.18	2.18	2.18	2.18	2.14	.571	12	1243
				IN JUNE				
2	2.22	2.22	2.05A	2.22	2.15	.575	12	1255
3	....	2.70B	....	2.65B	2.75	.639	....	1243
4	....	2.80B	2.74A	2.74A	2.80	.653	....	1243
5	....	3.18B	....	3.18B	3.16	.695	....	1243
6	3.28	3.28	3.28	3.28	3.37	.717	1	1244
9	3.13	3.13	3.13	3.13	3.04	.691	1	1243
10	....	3.37B	....	3.37B	3.41	.729	....	1243
11	....	3.42B	....	3.41N	3.43	.733	....	1243
12	....	3.50B	....	3.50B	3.55	.743	....	1243
13	....	....	3.38A	3.54A	3.47	.739	....	1243
16	....	3.62B	....	3.47N	3.38	.734	....	1243
17	....	....	3.20A	3.20A	3.07	.704	....	1243
18	....	3.15B	2.98A	3.07N	3.11	.712	....	1243
19	....	....	....	3.11N	3.05	.708	....	1243
20	....	....	2.80A	2.80A	2.71	.671	....	1243
23	....	3.00B	2.52A	3.00B	3.24	.730	....	1243
24	....	....	3.15A	3.15A	3.16	.722	....	1243
25	....	3.33B	....	3.16N	3.13	.721	....	1243
26	....	3.18B	....	3.18B	3.21	.732	....	1243
27	....	3.45B	....	3.45B	3.52	.761	....	1243
30	....	....	....	3.52N	3.60	.771	....	1243
				IN JULY				
1	....	3.87B	....	3.60N	3.75	.782	....	1243
2	....	....	....	3.75N	3.76	.788	....	1243
3	....	3.93B	....	3.87B	3.88	.799	....	1243
4	Exchange Closed; Independence Day							
7	....	....	3.62A	3.62A	3.54	.774	....	1243
8	....	3.89B	....	3.66B	3.70	.791	....	1243
9	....	3.71B	3.65A	3.71B	3.82	.801	....	1243
10	....	....	....	3.82N	3.79	.801	....	1243
11	3.66	3.66	3.50A	3.50A	3.39	.770	100	1343
14	....	3.77B	....	3.77B	3.86	.814	....	1343
15	....	4.04B	....	4.04B	4.17	.836	....	1343
16	....	4.22B	4.09A	4.22B	4.23	.843	....	1343
17	4.14	4.20B	4.13A	4.13A	4.10	.837	14	1343
18	....	4.47B	4.08A	4.47B	4.48	.861	....	1343
21	....	4.64B	....	4.64B	4.71	.877	....	1343
22	....	....	4.52A	4.54A	4.49	.871	....	1343
23	....	4.50B	4.10A	4.49N	4.55	.875	....	1343
24	....	....	....	4.55N	4.30	.864	....	1343
25	....	....	4.18A	4.18A	4.09	.851	....	1343
28	....	4.80B	....	4.70B	4.83	.899	....	1343
29	....	....	4.78A	4.78A	4.65	.894	....	1343
30	....	4.80B	....	4.73B	4.76	.900	....	1343
31	....	5.15B	....	5.15B	5.16	.920	....	1343
				IN AUGUST				
1	....	5.31B	....	5.31B	5.32	.929	....	1343
4	....	5.49B	....	5.33B	5.37	.934	....	1343
5	....	....	5.22A	5.22A	5.18	.928	....	1343
6	5.50	5.56B	5.41A	5.50	5.45	.940	7	1336
7	5.69	5.69	5.68A	5.68A	5.64	.947	....	1336
8	....	....	....	5.64N	5.65	.949	....	1336
11	....	5.75B	....	5.75B	5.87	.959	....	1336
12	....	....	5.53A	5.53A	5.46	.952	....	1336
13	....	5.60B	....	5.60B	5.63	.958	....	1336
14	....	5.77B	....	5.77B	5.84	.965	....	1336
15	....	....	....	5.84N	5.79	.966	....	1336
18	....	....	....	5.79N	5.57	.964	....	1336
19	....	5.89B	....	5.89B	5.93	.973	....	1336
20	....	6.06B	....	6.06B	6.05	.976	....	1336
21	....	6.17B	....	6.17B	6.24	.980	....	1336
22	....	....	....	6.24N	6.25	.980	....	1336
25	....	....	....	6.25N	6.23	.981	....	1336
26	....	....	5.92A	5.92A	5.80	.974	....	1336
27	....	6.19B	....	6.12B	6.14	.979	....	1336
28	....	....	5.87A	5.87A	5.87	.975	....	1336
29	....	6.50B	....	6.50B	6.48	.984	....	1336

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 43 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	6.50B	6.42A	6.48N	6.51	.985	....	1336
3..	....	....	....	6.51N	6.52	.985	....	1336
4..	....	6.55B	6.47A	6.47A	6.37	.983	....	1336
5..	....	....	6.00A	6.00A	5.85	.976	....	1336
8..	5.47	5.65B	5.40A	5.45A	5.36	.968	2	1324
9..	....	5.70B	....	5.52B	5.57	.973	....	1324
10..	....	5.79B	....	5.63B	5.63	.974	....	1324
11..	....	....	5.10A	5.10A	5.08	.961	....	1324
12..	....	5.70B	....	5.70B	5.77	.977	....	1324
15..	....	5.96B	....	5.96B	6.03	.982	....	1324
16..	....	6.12B	6.00A	6.00A	5.93	.981	....	1324
17..	....	6.52B	....	6.52B	6.53	.988	....	1324
18..	....	7.40B	....	7.40B	7.51	.995	....	1324
19..	....	7.53B	7.40A	7.51N	7.51	.995	....	1324
22..	....	....	6.40A	6.50A	6.36	.987	....	1324
23..	....	....	5.96A	6.05A	5.91	.982	....	1324
24..	....	6.15B	....	6.00B	6.02	.984	....	1324
25..	....	....	....	6.02N	6.07	.985	....	1324
26..	....	....	....	6.07N	5.91	.983	....	1324
29..	6.55	6.69B	6.55	6.69B	6.73	.993	2	124
30..	....	....	6.40A	6.60A	6.54	.992	....	124

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	6.60B	6.52A	6.60B	6.65	.993	....	124
2..	....	....	....	6.65N	7.02	.996	....	124
3..	....	7.13B	....	7.02N	7.03	.996	....	124
6..	....	7.35B	....	7.35B	7.39	.998	....	124
7..	....	....	7.17A	7.17A	7.13	.998	....	124
8..	....	....	....	7.13N	7.17	.998	....	124
9..	....	....	....	7.17N	7.16	.998	....	124
10..	....	7.43B	....	7.43B	7.48	.999	....	124
13..	....	7.66B	....	7.66B	7.88	.999	....	124
14..	....	....	....	7.88N	7.78	.999	....	124
15..	....	....	....	7.78N	7.79	.999	....	124
16..	....	....	....	7.79N	7.73	.999	....	124
17..	....	....	....	7.73N	7.79	.999	....	124
20..	....	....	7.53A	7.53A	7.47	.999	....	124
21..	....	....	....	7.47N	7.45	.999	....	124
22..	....	....	....	7.45N	7.51	.999	....	124
23..	....	....	....	7.51N	6.97	.999	....	24
24..	....	....	6.25A	6.25A	6.17	.999	....	24
27..	....	....	6.01A	6.01A	5.95	.999	....	24
28..	....	6.27B	....	6.27B	6.28	.999	....	24
29..	....	6.42B	....	6.42B	6.43	.999	....	24
30..	....	....	5.95A	5.95A	5.81	.999	....	24
31..	....	....	5.60A	5.60A	5.54	.999	....	....

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	5.54N	5.51	.999	....	....
4..	....	....	....	5.51N	5.67	.999	....	....
5..	....	....	....	5.67N	5.56	.999	....	....
6..	....	....	....	5.56N	5.55	.999	....	....

DECEMBER 1986 44 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	1.90	1.90	1.90	1.90	1.90	.491	3	3
26..	....	2.00B	1.85A	1.90N	1.91	.498	....	3
27..	....	1.92B	....	1.92B	1.98	.509	....	3
28..	Exchange Closed; Good Friday							
31..	....	....	1.70A	1.82A	1.85	.489	....	3

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.65	1.65	1.65	1.65	1.68	.460	2	5
2..	....	....	1.48A	1.50A	1.49	.447	....	5
3..	....	....	1.44A	1.44A	1.40	.428	....	5
4..	1.36	1.36	1.36	1.36	1.36	.420	2	7
7..	....	....	1.33A	1.36N	1.36	.420	....	7
8..	....	1.80B	....	1.80B	1.81	.420	....	7
9..	1.85	1.85	1.72	1.75B	1.76	.486	18	17
10..	....	2.05B	....	2.05B	2.17	.541	....	17
11..	2.10	2.10	2.05A	2.05A	2.03	.524	18	35
14..	....	....	....	2.03N	2.05	.525	....	35
15..	....	2.10B	1.94A	2.10B	2.11	.526	....	35
16..	....	2.65B	....	2.65B	2.72	.604	....	35
17..	2.95	3.03B	2.93	2.98	2.87	.621	236	269
18..	3.12	3.12	3.12	3.12	3.24	.656	2	269
21..	....	....	....	3.24N	3.33	.667	....	269
22..	3.48	3.48	3.48	3.48	3.56	.684	10	269
23..	3.55	3.55	3.55	3.55	3.53	.681	1	270
24..	....	....	3.45A	3.50A	3.43	.670	....	270

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 44 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	3.65B	3.40A	3.65B	3.91	.712	....	270
28..	....	....	3.80A	3.91N	3.84	.708	....	270
29..	....	....	3.74A	3.74A	3.61	.693	....	270
30..	....	....	3.50A	3.61N	3.35	.674	....	270

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.16A	3.16A	2.95	.631	....	270
2..	....	3.13B	....	3.13B	3.18	.654	....	270
5..	....	3.45B	....	3.45B	3.54	.686	....	270
6..	....	....	3.08A	3.37A	3.32	.662	....	270
7..	....	3.40B	3.30A	3.40B	3.49	.680	....	270
8..	....	3.58B	....	3.49N	3.38	.678	....	270
9..	....	3.50B	....	3.37B	3.42	.677	....	270
12..	....	3.55B	....	3.55B	3.67	.699	....	270
13..	....	....	3.30A	3.30A	3.35	.671	....	270
14..	....	....	....	3.35N	3.31	.679	....	270
15..	....	....	3.20A	3.20A	3.21	.675	....	270
16..	....	....	2.96A	2.96A	2.85	.642	....	270
19..	....	2.95B	2.78A	2.95B	3.00	.659	....	270
20..	....	....	....	2.60A	2.58	.603	....	270
21..	....	....	2.36A	2.36A	2.36	.580	....	270
22..	....	....	2.20A	2.20A	2.15	.557	....	270
23..	2.05	2.20	2.05	2.20	2.08	.548	16	276
26..	Exchange Closed; Memorial Day							
27..	....	2.14B	2.02A	2.14B	2.17	.567	....	276
28..	....	....	2.06A	2.06A	2.05	.548	....	276
29..	1.87	1.87	1.82A	1.85A	1.80	.516	111	357
30..	1.67	1.67	1.62A	1.62A	1.66	.492	119	456

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.66	1.70B	1.58A	1.70B	1.67	.495	25	476
3..	2.15	2.15	2.10A	2.15B	2.21	.561	21	449
4..	2.22	2.25B	2.18A	2.20	2.22	.575	11	440
5..	....	2.58B	....	2.58B	2.56	.620	....	440
6..	2.65	2.65	2.65	2.65	2.74	.644	10	430
9..	....	....	2.48A	2.48A	2.44	.615	....	430
10..	....	2.72B	....	2.72B	2.76	.655	..	430
11..	2.79@.81	2.81	2.79	2.80	2.80	.660	10	432
12..	....	2.86B	....	2.86B	2.90	.671	1	432
13..	....	....	2.75A	2.82A	2.83	.666	....	433
16..	....	2.96B	....	2.83N	2.74	.659	....	433
17..	....	....	2.46A	2.46A	2.45	.625	....	433
18..	....	2.58B	2.36A	2.46B	2.47	.633	....	433
19..	....	....	....	2.47N	2.42	.628	....	433
20..	....	....	2.17A	2.17A	2.12	.587	....	433
23..	1.96	2.38B	1.96	2.38B	2.59	.652	50	433
24..	2.54	2.54	2.51A	2.54	2.52	.642	1	432
25..	2.54	2.64B	2.54	2.54	2.50	.640	1	433
26..	....	2.53B	....	2.53B	2.56	.652	...	433
27..	....	2.77B	....	2.77B	2.84	.685	....	433
30..	....	....	....	2.84N	2.90	.696	....	433

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.05	3.20B	3.05	3.15	3.04	.708	3	433
2..	....	....	3.00A	3.04N	3.06	.714	....	432
3..	....	3.21B	....	3.17B	3.16	.727	....	432
4..	Exchange Closed; Independence Day							
7..	....	....	2.91A	2.91A	2.85	.697	....	432
8..	....	3.15B	....	2.90B	2.99	.716	....	432
9..	....	3.00B	2.93A	3.00B	3.10	.728	....	432
10..	....	....	....	3.10N	3.07	.727	....	432
11..	....	....	2.81A	2.81A	2.72	.690	....	432
14..	....	3.04B	....	3.04B	3.14	.741	....	432
15..	....	3.30B	....	3.30B	3.41	.767	....	432
16..	3.41	3.45B	3.41	3.45B	3.46	.776	50	482
17..	....	....	3.38A	3.38A	3.34	.767	200	482
18..	....	3.65B	3.28A	3.65B	3.70	.798	....	482
21	3.83	3.83	3.83	3.83	3.88	.816	....	482
22..	....	....	3.72A	3.73A	3.69	.808	....	482
23..	....	....	3.45A	3.69N	3.73	.813	....	482
24..	....	....	3.58A	3.58A	3.50	.798	....	482
25..	....	....	3.37A	3.37A	3.30	.780	....	482
28..	3.72	3.86B	3.72	3.86B	3.98	.842	....	482
29..	3.85	3.94B	3.75A	3.90B	3.80	.835	....	482
30..	....	3.90B	3.76A	3.85B	3.93	.842	....	482
31..	4.30	4.30	4.25	4.30B	4.29	.870	50	450

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.45B	....	4.40B	4.41	.882	....	451
4..	4.50	4.56B	4.50	4.50	4.48	.888	10	450
5..	....	....	4.35A	4.35A	4.27	.879	....	450
6..	....	4.56B	....	4.40B	4.55	.896	....	450

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 44 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	4.71	4.71	4.71	4.71	4.74	.907	1	450
8..	....	....	....	4.74N	4.72	.910	....	450
11..	....	4.80B	....	4.80B	4.92	.924	....	450
12..	....	....	4.57A	4.57A	4.52	.911	....	450
13..	....	4.64B	....	4.64B	4.66	.921	....	450
14..	....	4.79B	....	4.79B	4.89	.933	....	450
15..	....	....	....	4.89N	4.84	.934	....	450
18..	....	....	....	4.84N	4.63	.929	....	450
19..	4.90	4.93B	4.90	4.93B	4.95	.944	10	440
20..	....	5.06B	....	5.06B	5.07	.949	....	440
21..	....	5.17B	....	5.17B	5.26	.956	....	440
22..	....	....	....	5.26N	5.27	.958	....	440
25..	....	....	....	5.27N	5.25	.958	....	440
26..	....	....	4.94A	4.94A	4.83	.945	....	440
27..	....	5.19B	....	5.12B	5.16	.955	....	440
28..	....	....	4.87A	4.87A	4.91	.946	....	440
29..	....	5.50B	....	5.50B	5.50	.964	....	440

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	5.50	5.50	5.42A	5.50	5.51	.966	1	440
3..	....	....	....	5.51N	5.52	.966	....	440
4..	....	5.55B	5.47A	5.47A	5.37	.963	....	440
5..	....	....	5.00A	5.00A	4.85	.948	....	440
8..	4.53	4.65B	4.40A	4.45A	4.39	.932	4	440
9..	....	4.70B	....	4.52B	4.61	.941	....	440
10..	4.86	4.86	4.66A	4.72A	4.67	.944	850	1277
11..	....	....	4.15A	4.15A	4.16	.920	....	1277
12..	....	4.75B	....	4.75B	4.79	.949	....	1277
15..	....	4.96B	....	4.96B	5.05	.959	....	1277
16..	....	5.12B	5.00A	5.00A	4.95	.957	....	1277
17..	....	5.52B	....	5.52B	5.53	.972	....	1277
18..	....	6.40B	....	6.40B	6.51	.987	....	1277
19..	....	6.53B	6.40A	6.51N	6.51	.987	....	1277
22..	....	....	5.40A	5.50A	5.36	.969	....	1277
23..	5.02	5.02	4.96A	5.02	4.92	.958	1	1277
24..	....	5.15B	....	5.00B	5.04	.962	....	1277
25..	...	....	....	5.04N	5.07	.964	....	1277
26..	....	....	....	5.07N	4.91	.960	....	1277
29..	....	5.69B	....	5.69B	5.73	.981	....	1277
30..	....	....	5.40A	5.60A	5.54	.979	....	1277

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.60B	5.52A	5.60B	5.65	.982	....	1277
2..	....	....	....	5.65N	6.02	.988	....	1277
3..	....	6.13B	....	6.02N	6.03	.989	....	1259
6..	....	6.35B	....	6.35B	6.39	.993	....	1259
7..	....	....	6.17A	6.17A	6.13	.992	....	1252
8..	....	....	....	6.13N	6.17	.994	....	1252
9..	....	....	....	6.17N	6.16	.994	....	1252
10..	....	6.43B	....	6.43B	6.48	.996	....	1252
13..	....	6.66B	....	6.66B	6.88	.998	....	1252
14..	....	....	....	6.88N	6.78	.998	....	1252
15..	....	....	....	6.78N	6.79	.998	....	1252
16..	....	....	....	6.79N	6.73	.998	....	1252
17..	....	....	....	6.73N	6.79	.999	....	712
20..	....	....	6.53A	6.53A	6.47	.999	....	712
21..	....	....	....	6.47N	6.45	.999	....	712
22..	....	....	....	6.45N	6.51	.999	....	712
23..	....	....	....	6.51N	5.97	.998	....	712
24..	....	....	5.25A	5.25A	5.17	.996	....	712
27..	....	....	5.01A	5.01A	4.95	.996	....	712
28..	....	5.27B	....	5.27B	5.28	.998	....	712
29..	5.36	5.42B	5.36	5.42B	5.43	.998	9	712
30..	....	....	4.95A	4.95A	4.81	.996	....	712
31..	....	....	4.60A	4.60A	4.54	.994	....	703

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	4.54N	4.51	.996	....	703
4..	4.67	4.67	4.67	4.67	4.67	.997	6	697
5..	....	....	....	4.67N	4.56	.997	....	687
6..	....	....	....	4.56N	4.55	.998	....	687
7..	....	....	....	4.55N	4.57	.998	....	687
10..	....	....	....	4.57N	4.98	.999	....	687
11..	....	....	....	4.98N	5.18	.999	....	687
12..	....	....	....	5.18N	5.60	.999	....	687
13..	....	....	....	5.60N	5.76	.999	....	687
14..	....	....	....	5.76N	5.98	.999	....	687
17..	....	....	5.75A	5.75A	5.67	.999	....	687
18..	....	....	....	5.67N	5.70	.999	....	687
19..	....	....	....	5.70N	5.89	.999	....	687
20..	....	....	....	5.89N	5.82	.999	....	687

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 44 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	5.55A	5.55A	5.48	.999	....	687
24..	....	....	....	5.48N	5.62	.999	....	687
25..	....	6.35B	....	6.35B	6.35	1.000	....	687
26..	....	....	....	6.35N	6.34	1.000	....	687
27..	Exchange Closed; Thanksgiving Day							
28..	....	6.68B	....	6.68B	6.72	1.000	....	687

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	6.72N	6.82	1.000	....	687
2..	....	....	6.69A	6.69A	6.58	1.000	....	687
3..	....	....	....	6.58N	6.71	1.000	....	687
4..	....	....	....	6.71N	5.93	1.000	....	687
5..	....	....	....	5.93N	5.71	1.000	....	226
8..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 45 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	2.15	2.15	2.15	2.15	2.15	.543	4	4
17..	....	2.30B	....	2.15N	2.15	.548	....	4
18..	....	2.20B	....	2.20B	2.24	.559	....	4
19..	....	....	2.20A	2.20A	2.18	.538	....	4
20..	....	....	....	2.18N	2.22	.551	....	4
21..	2.25	2.34	2.25	2.34	2.34	.565	199	203
24..	....	....	1.80A	1.80A	1.72	.475	....	203
25..	1.50	1.50	1.50	1.50	1.37	.418	20	223
26..	....	1.60B	....	1.37N	1.38	.426	....	223
27..	....	1.50B	....	1.40B	1.50	.437	....	223
28..	Exchange Closed; Good Friday							
31..	....	....	1.30A	1.45A	1.45	.417	....	223

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.45	1.45	1.30A	1.30A	1.30	.408	29	252
2..	....	....	1.15A	1.15A	1.15	.377	....	252
3..	1.02	1.04	1.02	1.04	1.07	.358	2	254
4..	....	....	1.05A	1.05A	1.05	.351	....	254
7..	....	....	1.02A	1.05N	1.05	.351	....	254
8..	....	1.41B	....	1.41B	1.41	.351	....	254
9..	....	....	....	1.41N	1.40	.415	....	254
10..	....	1.65B	....	1.65B	1.73	.470	....	254
11..	...	....	1.64A	1.70A	1.62	.453	....	254
14..	....	....	....	1.62N	1.63	.454	....	254
15..	1.70	1.70	1.55A	1.70	1.69	.456	1	255
16..	....	2.20B	....	2.20B	2.22	.535	....	255
17..	2.45@.42	2.60	2.42	2.58A	2.35	.553	118	347
18..	....	2.55B	....	2.55B	2.68	.590	....	347
21..	....	....	2.65A	2.68N	2.75	.602	....	347
22..	....	2.80B	....	2.80B	2.98	.621	....	347
23..	....	....	....	2.98N	2.95	.618	....	347
24..	....	....	2.80A	2.90A	2.86	.607	....	347
25..	...	3.05B	2.82A	3.05B	3.30	.651	....	347
28..	....	....	3.20A	3.30N	3.20	.647	....	347
29..	....	....	3.10A	3.10A	3.00	.631	....	347
30..	....	....	2.87A	3.00N	2.76	.610	....	347

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.60A	2.60A	2.41	.564	....	347
2..	....	2.60B	....	2.60B	2.62	.589	....	347
5..	....	3.00B	....	3.00B	2.93	.622	....	347
6..	....	....	2.41A	2.80A	2.75	.598	....	347
7..	2.95	2.95	2.95	2.95	2.91	.617	1	347
8..	....	2.99B	2.84A	2.84A	2.82	.615	....	347
9..	....	2.90B	....	2.85B	2.87	.614	....	347
12..	2.88	2.96B	2.88	2.96B	3.05	.637	1	347
13..	....	....	2.73A	2.73A	2.76	.607	....	347
14..	....	....	2.75A	2.76N	2.72	.615	....	347
15..	....	....	2.60A	2.62A	2.60	.609	....	347
16..	....	....	2.38A	2.38A	2.28	.574	....	347
19..	....	2.35B	2.22A	2.35B	2.40	.591	....	347
20..	....	....	....	2.10A	2.07	.533	....	347
21..	2.07	2.07	1.85A	1.85A	1.83	.509	1	348
22..	....	....	1.75A	1.75A	1.69	.484	....	348
23..	1.63	1.65B	1.63	1.65B	1.64	.475	6	354
26..	Exchange Closed; Memorial Day							
27..	....	1.66B	1.60A	1.66B	1.71	.493	....	354
28..	....	....	1.63A	1.63A	1.59	.473	....	354
29..	1.50	1.50	1.47A	1.47A	1.39	.440	1	355
30..	1.27	1.27	1.27	1.27	1.27	.416	3	357

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 45 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	1.30B	1.20A	1.30B	1.30	.418	....	357
3..	1.75	1.75	1.66A	1.72	1.72	.483	6	363
4..	1.80	1.80	1.74A	1.78A	1.74	.497	1	364
5..	1.84@.85	2.06B	1.84	2.06B	2.01	.543	11	364
6..	2.11	2.20	2.11	2.17	2.17	.567	53	415
9..	2.05	2.05	1.97A	1.97A	1.93	.536	51	466
10..	2.14	2.21B	2.14	2.21B	2.20	.578	4	467
11..	2.15	2.25B	2.15	2.20B	2.22	.582	1	466
12..	....	2.30B	....	2.30B	2.31	.594	....	466
13..	2.20	2.22B	2.18A	2.22B	2.25	.588	45	511
16..	2.30	2.35B	2.17	2.17	2.18	.579	9	513
17..	....	....	1.93A	1.93A	1.91	.543	....	513
18..	1.85	2.05B	1.80A	1.92	1.95	.551	70	570
19..	....	....	1.93A	1.95N	1.88	.545	....	570
20..	1.75	1.76	1.65	1.65	1.63	.501	100	626
23..	1.53	2.01B	1.49	2.01B	2.02	.568	174	718
24..	1.98	2.00	1.95A	2.00	1.97	.557	6	722
25..	2.06	2.16B	2.02A	2.02A	1.93	.554	16	726
26..	1.99	1.99	1.99	1.99	1.98	.566	4	726
27..	....	2.17B	....	2.17B	2.24	.601	....	726
30..	2.30	2.30	2.26	2.26	2.31	.613	5	730

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.55B	....	2.31N	2.41	.626	....	730
2..	....	....	....	2.41N	2.42	.633	....	734
3..	2.52	2.57B	2.49	2.55B	2.52	.646	2	726
4..	Exchange Closed; Independence Day							
7..	....	2.53B	2.27A	2.27A	2.24	.612	....	726
8..	....	2.52B	....	2.35B	2.36	.632	....	726
9..	....	2.45B	2.30A	2.45B	2.45	.645	....	724
10..	....	2.46B	2.41A	2.41A	2.42	.644	....	724
11..	....	....	2.18A	2.18A	2.12	.602	....	724
14..	....	2.38B	....	2.36B	2.48	.658	....	724
15..	....	2.62B	...	2.62B	2.71	.687	....	724
16..	2.75	2.78	2.75	2.78	2.78	.697	7	724
17..	2.71	2.75B	2.61A	2.61A	2.66	.686	1	723
18..	2.63	2.98	2.62A	2.98	2.98	.721	5	722
21..	2.95	3.11	2.95	3.08	3.11	.743	3	724
22..	....	....	2.78A	3.04A	2.95	.731	....	720
23..	2.98	2.98	2.67A	2.98	2.98	.736	1	719
24..	....	....	2.86A	2.86A	2.78	.717	....	719
25..	2.48	2.57B	2.48	2.55B	2.59	.696	....	719
28..	....	3.10B	....	3.10B	3.19	.769	....	719
29..	3.05	3.17B	2.98A	3.08A	3.05	.760	20	719
30..	....	3.15B	3.02A	3.11B	3.14	.769	....	719
31..	3.42	3.42	3.42	3.42	3.48	.804	1	719

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.56	3.63	3.56	3.63	3.59	.819	3	719
4..	3.62	3.73B	3.62	3.62	3.67	.826	1	718
5..	....	....	3.49A	3.54A	3.56	.812	....	718
6..	....	3.71B	....	3.71B	3.71	.835	....	718
7..	3.85	3.88	3.85	3.88	3.88	.850	2	717
8..	....	....	3.81A	3.81A	3.86	.853	....	717
11..	....	4.05B	....	3.91B	4.02	.872	....	717
12..	....	....	3.70A	3.70A	3.65	.852	....	717
13..	....	3.77B	....	3.73B	3.80	.866	....	717
14..	3.95	3.95	3.95	3.95	4.00	.881	2	715
15..	....	....	3.93A	3.93A	3.95	.882	....	715
18..	3.90	3.90	3.85A	3.85A	3.76	.873	15	706
19..	....	4.00B	....	4.00B	4.07	.897	....	706
20..	4.15	4.22B	4.14	4.22B	4.19	.905	16	722
21..	....	4.29B	....	4.29B	4.36	.915	....	722
22..	....	....	....	4.36N	4.37	.917	....	722
25..	....	....	4.30A	4.30A	4.35	.918	....	722
26..	....	....	4.10A	4.10A	3.95	.896	....	722
27..	4.14	4.25B	4.14	4.20B	4.26	.913	3	719
28..	....	....	4.00A	4.00A	4.03	.899	....	719
29..	....	4.50B	....	4.50B	4.57	.928	....	719

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	4.59	4.59	4.51A	4.51A	4.58	.931	2	717
3..	....	....	....	4.56N	4.58	.932	....	717
4..	4.68	4.68	4.54A	4.54A	4.46	.925	281	777
5..	4.13	4.13	4.13	4.13	3.90	.901	4	773
8..	3.78	3.78	3.45A	3.50A	3.53	.874	1	774
9..	....	3.85B	....	3.58B	3.71	.888	....	774
10..	3.77	3.88B	3.77	3.77	3.76	.893	1	775
11..	3.27	3.27	3.27	3.27	3.31	.855	10	775
12..	....	3.87B	....	3.87B	3.93	.901	....	765
15..	4.07	4.07	4.07	4.07	4.14	.917	1	765
16..	4.04	4.20B	4.04	4.04	4.05	.913	1	765

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 45 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	4.61B	....	4.61B	4.59	.940	....	765
18..	5.40	5.42	5.40	5.42	5.52	.969	17	761
19..	....	5.53B	5.40A	5.52N	5.51	.969	....	761
22..	4.49	4.49	4.49	4.49	4.45	.935	1	761
23..	4.12	4.12	4.05A	4.07	4.02	.915	6	755
24..	....	4.20B	....	4.12B	4.13	.920	....	755
25..	....	....	....	4.13N	4.14	.924	....	755
26..	....	....	....	4.14N	3.99	.917	....	755
29..	....	4.72B	....	4.72B	4.75	.955	....	755
30..	....	....	4.43A	4.60A	4.57	.951	....	755

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.64B	4.52A	4.64B	4.65	.957	....	755
2..	....	....	....	4.65N	5.02	.969	....	755
3..	5.10	5.13B	5.06A	5.06A	5.03	.971	194	818
6..	....	5.35B	....	5.35B	5.39	.982	....	818
7..	....	....	5.17A	5.17A	5.13	.979	....	559
8..	....	....	....	5.13N	5.17	.981	....	543
9..	....	....	....	5.17N	5.16	.983	....	398
10..	....	5.43B	....	5.43B	5.48	.989	....	398
13..	....	5.66B	....	5.66B	5.88	.994	...	398
14..	....	....	....	5.88N	5.78	.994	....	379
15..	....	....	....	5.78N	5.79	.994	....	362
16..	....	....	....	5.79N	5.73	.995	....	361
17..	....	....	....	5.73N	5.79	.996	....	361
20..	....	....	5.53A	5.53A	5.47	.995	....	361
21..	....	....	....	5.47N	5.45	.996	....	361
22..	....	....	....	5.45N	5.51	.997	....	361
23..	....	....	....	5.51N	4.97	.994	....	361
24..	....	....	4.25A	4.25A	4.17	.985	....	361
27..	....	....	4.01A	4.01A	3.95	.983	....	361
28..	....	4.27B	....	4.27B	4.28	.989	....	361
29..	....	4.42B	....	4.42B	4.43	.992	....	361
30..	....	....	3.95A	3.95A	3.81	.982	....	361
31..	....	....	3.60A	3.60A	3.55	.976	....	361

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.55N	3.51	.980	....	361
4..	....	....	....	3.51N	3.67	.986	....	361
5..	....	....	....	3.67N	3.56	.986	....	352
6..	....	....	....	3.56N	3.55	.987	....	352
7..	....	....	....	3.55N	3.57	.989	....	352
10..	....	....	....	3.57N	3.98	.997	....	352
11..	....	....	....	3.98N	4.18	.998	....	352
12..	....	....	....	4.18N	4.60	.999	....	352
13..	....	....	....	4.60N	4.76	.999	....	352
14..	....	....	....	4.76N	4.96	.999	....	352
17..	....	....	4.75A	4.75A	4.67	.999	....	352
18..	....	....	....	4.67N	4.70	.999	....	351
19..	....	....	....	4.70N	4.89	.999	....	346
20..	....	....	....	4.89N	4.82	.999	....	346
21..	....	....	4.55A	4.55A	4.48	.999	....	344
24..	....	....	....	4.48N	4.62	.999	....	344
25..	5.35	5.35	5.35	5.35	5.35	.999	5	342
26..	....	....	....	5.35N	5.34	.999	....	342
27..	Exchange Closed; Thanksgiving Day							
28..	....	5.68B	....	5.68B	5.72	1.000	....	339

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.90	5.90	5.83A	5.83A	5.82	1.000	60	339
2..	5.66	5.66	5.66	5.66	5.58	1.000	7	345
3..	....	....	....	5.58N	5.71	1.000	....	337
4..	....	....	....	5.71N	4.93	1.000	....	332
5..	....	....	....	4.93N	4.71	1.000	....	332
8..	....	....	....	...	....	1.000	...	....

DECEMBER 1986 46 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	1.45	1.45	1.45	1.45	1.45	.420	....	....
14..	1.70	1.70	1.70	1.70	1.70	.472	2	2
17..	....	1.80B	....	1.80B	1.80	.477	....	2
18..	....	....	....	1.80N	1.84	.486	....	2
19..	....	....	1.78A	1.78A	1.76	.467	....	2
20..	....	....	....	1.76N	1.78	.480	....	2
21..	1.77	1.77	1.75A	1.77	1.87	.493	1	3
24..	....	....	1.50A	1.50A	1.36	.404	....	3
25..	....	....	1.27A	1.27A	1.09	.350	....	3
26..	1.17	1.26	1.17	1.26	1.12	.357	2	5
27..	....	1.17B	....	1.12N	1.19	.368	....	4
28..	Exchange Closed; Good Friday							
31..	1.02	1.02	1.02	1.02	1.08	.349	1	5

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 46 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.05A	1.05A	1.01	.341	....	5
2..	....	...	.90A	.90A	.88	.311	....	5
3..	....	....	.85A	.87A	.81	.295	....	5
4..	.81	.81	.80A	.80A	.80	.288	1	6
7..	....	....	.78A	.78A	.80	.288	....	6
8..	....	1.08B	....	1.08B	1.08	.288	....	6
9..	....	1.10B	....	1.08N	1.08	.348	....	6
10..	1.35	1.35	1.35	1.35	1.36	.401	....	6
11..	1.35	1.35	1.30A	1.30A	1.28	.386	3	7
14..	1.26	1.26	1.26	1.26	1.30	.386	1	7
15..	....	1.35B	1.22A	1.35B	1.34	.389	....	7
16..	....	1.66B	....	1.66B	1.81	.467	....	7
17..	2.15	2.15	2.10A	2.10A	1.93	.485	1	8
18..	....	2.00B	....	2.00B	2.17	.523	....	8
21..	....	....	2.14A	2.17N	2.23	.535	....	8
22..	....	2.38B	....	2.23N	2.45	.555	....	8
23..	2.50@.45	2.50	2.45	2.45	2.42	.552	101	109
24..	....	....	2.30A	2.40A	2.34	.541	....	109
25..	2.50	2.65B	2.50	2.65B	2.74	.588	20	129
28..	....	....	2.63A	2.74N	2.66	.583	....	127
29..	....	....	2.50A	2.50A	2.46	.566	....	127
30..	2.32	2.43B	2.32	2.40B	2.26	.544	2	128

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.12A	2.12A	1.98	.498	....	128
2..	....	2.11B	....	2.11B	2.14	.523	....	128
5..	....	2.42B	....	2.42B	2.40	.557	....	128
6..	....	....	2.04A	2.30A	2.23	.532	....	128
7..	2.15	2.32B	2.15	2.32B	2.39	.552	5	128
8..	2.50	2.50	2.40	2.40A	2.32	.550	103	131
9..	....	2.35B	....	2.32N	2.31	.549	....	131
12..	2.52	2.52	2.45A	2.52	2.49	.572	1	132
13..	2.30	2.30	2.25A	2.25A	2.25	.541	1	133
14..	2.16	2.17B	2.15	2.15	2.15	.549	225	355
15..	2.02	2.02	2.02	2.02	2.07	.542	1	354
16..	1.85	1.87	1.85	1.87	1.79	.505	24	374
19..	....	1.85B	1.78A	1.85B	1.90	.523	....	374
20..	1.70	1.70	1.65A	1.65A	1.62	.463	1	375
21..	1.57	1.57	1.48A	1.48A	1.44	.438	1	376
22..	1.48	1.48	1.35A	1.42A	1.31	.414	1	377
23..	....	....	1.28A	1.31N	1.26	.404	....	377
26..	Exchange Closed: Memorial Day							
27..	....	1.27B	1.25A	1.27B	1.32	.421	....	377
28..	1.31	1.31	1.24	1.24	1.22	.400	2	379
29..	1.15	1.15	1.10	1.10	1.06	.368	28	404
30..	1.08@.02	1.08	.93	.93	.95	.344	4	403

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.92	.98	.89A	.98	.98	.345	4	382
3..	1.36	1.40	1.30A	1.30A	1.34	.408	9	391
4..	....	1.40B	1.30A	1.34N	1.35	.421	...	391
5..	1.48	1.70	1.43	1.69A	1.57	.466	12	392
6..	1.65	1.80	1.65	1.80	1.74	.489	3	393
9..	1.54	1.54	1.49	1.49	1.50	.457	3	395
10..	1.60	1.75	1.60	1.75	1.71	.499	57	420
11..	1.80	1.80	1.72	1.72	1.74	.502	1	420
12..	1.78	1.78	1.77	1.78B	1.80	.514	7	419
13..	1.70	1.76B	1.70	1.72B	1.76	.507	1	419
16..	1.88	1.88	1.75A	1.75A	1.69	.498	1	420
17..	1.62	1.62	1.40	1.48B	1.47	.461	105	322
18..	1.42	1.57B	1.37A	1.44B	1.49	.468	32	354
19..	1.49	1.49	1.45A	1.49	1.45	.461	10	357
20..	1.34	1.35	1.24	1.24	1.22	.417	72	421
23..	....	1.62	1.13A	1.62	1.56	.483	5	427
24..	1.50	1.53	1.50	1.50	1.50	.471	4	427
25..	1.63	1.63	1.49	1.50	1.48	.468	14	440
26..	1.50	1.53	1.50	1.53	1.51	.480	5	444
27..	1.60	1.71	1.58	1.67	1.71	.515	12	454
30..	1.76	1.77	1.76	1.77	1.80	.526	4	458

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.00B	....	1.80N	1.89	.539	1	459
2..	1.92	1.92	1.85A	1.88	1.88	.546	223	612
3..	2.05	2.05	1.95	1.95	1.96	.560	7	615
4..	Exchange Closed: Independence Day							
7..	1.99	1.99	1.70	1.70	1.71	.522	11	606
8..	1.88	1.97B	1.79	1.80	1.83	.544	19	623
9..	1.85	1.93	1.77	1.93	1.91	.556	7	629
10..	1.92	1.92	1.85A	1.86	1.87	.555	9	637
11..	1.78	1.79	1.64	1.64	1.60	.510	74	667
14..	1.66	1.83	1.64	1.83	1.91	.568	32	683
15..	2.00	2.11	1.94	2.11	2.10	.599	116	733
16..	2.09	2.16B	2.08	2.16B	2.16	.609	13	744

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 46 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	2.11	2.14B	2.01	2.01	2.05	.597	12	695
18..	2.09	2.31B	2.02A	2.31B	2.33	.635	71	750
21..	2.32	2.42B	2.32	2.42B	2.43	.658	2	750
22..	....	....	2.22A	2.35A	2.31	.644	....	750
23..	2.20	2.32	2.10A	2.32	2.33	.649	12	748
24..	....	....	2.16A	2.16A	2.13	.626	1	749
25..	1.88	1.96B	1.88	1.94	1.97	.601	53	731
28..	2.09	2.49	2.09	2.49	2.50	.683	19	726
29..	2.33	2.57B	2.26	2.45A	2.37	.672	18	731
30..	....	2.47B	2.35A	2.47B	2.45	.681	1	732
31..	2.84	2.84	2.70	2.75B	2.75	.722	6	734

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.92	2.92	2.77	2.82B	2.85	.739	15	728
4..	2.95	2.96B	2.87	2.87	2.91	.746	9	727
5..	....	....	2.62A	2.80A	2.71	.729	....	727
6..	2.97	2.97	2.90	2.93	2.94	.757	105	785
7..	3.10	3.10	3.07	3.10	3.08	.775	9	786
8..	3.04	3.04	3.04	3.04	3.07	.776	15	783
11..	3.19	3.28B	3.16A	3.19	3.20	.800	3	783
12..	2.90	2.90	2.80	2.83	2.86	.772	6	782
13..	3.01	3.03	2.90	3.03	3.01	.789	33	807
14..	3.05	3.17	3.05	3.17	3.18	.809	4	807
15..	3.09	3.10	3.08	3.08	3.12	.809	5	806
18..	3.07	3.07	3.01A	3.01A	2.98	.795	3	806
19..	3.25	3.25	3.16A	3.25	3.25	.827	13	800
20..	3.34	3.40	3.34	3.40	3.37	.837	2	799
21..	3.53	3.53	3.30A	3.53	3.53	.852	3	799
22..	....	....	....	3.53N	3.54	.855	....	799
25..	3.47	3.47	3.47	3.47	3.52	.855	9	807
26..	3.40	3.40	3.30	3.30	3.14	.822	12	816
27..	3.40	3.47	3.40	3.45	3.42	.848	24	836
28..	3.30	3.42B	3.16A	3.16A	3.22	.827	11	842
29..	3.50	3.74	3.50	3.74	3.70	.870	21	841

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	3.73	3.73	3.65A	3.69	3.71	.875	111	791
3..	....	3.74B	3.65A	3.71N	3.71	.876	....	776
4..	3.68	3.73B	3.57	3.57	3.61	.866	3	773
5..	....	....	3.38A	3.38A	3.17	.829	....	773
8..	2.95	2.95	2.80	2.80	2.73	.790	2	773
9..	....	3.00B	....	2.86B	2.93	.810	1	773
10..	3.07	3.07	2.95A	3.00A	2.97	.815	1	773
11..	2.56	2.56	2.50	2.50	2.54	.763	10	763
12..	2.98	3.01B	2.93A	3.01B	3.11	.828	2	761
15..	3.26	3.27	3.25	3.27	3.31	.851	11	757
16..	3.32	3.33B	3.19	3.19	3.21	.844	4	758
17..	3.64	3.72	3.64	3.71	3.71	.886	13	753
18..	4.43	4.60	4.43	4.53	4.61	.935	20	746
19..	....	4.65B	4.50A	4.61N	4.60	.935	3	743
22..	3.66	3.66	3.57A	3.59	3.60	.877	2	741
23..	3.33	3.33	3.15	3.20	3.19	.845	17	732
24..	....	3.34B	....	3.27B	3.28	.854	....	732
25..	3.21	3.21	3.20A	3.21	3.28	.859	....	732
26..	3.30	3.30	3.27A	3.30	3.18	.849	150	732
29..	3.62	3.78B	3.62	3.78B	3.83	.908	180	848
30..	....	....	3.52A	3.69A	3.67	.900	....	847

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.60	3.72B	3.58A	3.71	3.75	.910	7	848
2..	3.72	4.10	3.71A	4.05	4.07	.932	144	877
3..	4.15	4.15	4.04A	4.15	4.08	.935	6	882
6..	4.35	4.35	4.35	4.35	4.42	.955	1	879
7..	....	....	3.94A	4.20A	4.16	.948	....	879
8..	....	....	....	4.16N	4.17	.952	....	879
9..	4.17	4.17	4.10A	4.17	4.17	.955	134	1013
10..	4.40	4.43B	4.40	4.43B	4.48	.968	2	1011
13..	....	4.66B	....	4.66B	4.66	.981	....	1011
14..	....	....	...	4.88N	4.78	.980	....	1006
15..	....	....	....	4.78N	4.80	.982	....	1006
16..	....	....	....	4.79N	4.73	.983	....	795
17..	4.72	4.72	4.72	4.72	4.79	.985	1	745
20..	....	....	4.53A	4.53A	4.47	.983	....	744
21..	4.30	4.43B	4.29A	4.43B	4.45	.984	1	744
22..	4.53	4.53	4.53	4.53	4.51	.987	1	744
23..	4.22	4.22	3.89	3.96	3.97	.977	10	684
24..	3.24	3.24	3.24	3.24	3.23	.949	1	684
27..	....	....	3.07A	3.07A	3.01	.943	....	684
28..	....	3.32B	....	3.32B	3.31	.961	....	684
29..	....	3.45B	....	3.45B	3.45	.968	....	681
30..	....	....	2.98A	2.98A	2.87	.939	....	681

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 46 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	2.48	2.60B	2.48	2.60B	2.63	.921	....	681

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.47	2.53B	2.47	2.53B	2.57	.928	12	683
4..	2.69	2.69	2.69	2.69	2.71	.944	4	681
5..	....	....	....	2.71N	2.58	.941	....	681
6..	....	....	....	2.58N	2.57	.945	....	681
7..	2.56	2.56	2.56	2.56	2.57	.951	26	683
10..	....	....	....	2.57N	2.98	.979	....	683
11..	....	....	....	2.98N	3.18	.987	....	680
12..	....	....	....	3.18N	3.60	.994	....	680
13..	....	....	....	3.60N	3.76	.996	....	680
14..	....	....	....	3.76N	3.98	.998	....	674
17..	....	....	3.75A	3.75A	3.67	.998	....	624
18..	....	....	....	3.67N	3.70	.999	....	430
19..	....	....	....	3.70N	3.89	.999	....	430
20..	3.74	3.74	3.74	3.74	3.82	.999	21	409
21..	....	....	3.50A	3.55A	3.48	.999	....	403
24..	....	....	....	3.48N	3.62	.999	....	403
25..	3.81	4.35	3.81	4.35	4.35	.999	6	329
26..	....	....	4.25A	4.35N	4.34	.999	....	179
27..	Exchange Closed; Thanksgiving Day							
28..	4.63	4.71B	4.63	4.68B	4.72	.999	1	179

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.90	4.90	4.83A	4.83A	4.82	1.000	65	169
2..	4.59	4.75B	4.59	4.59	4.58	1.000	2	170
3..	4.54	4.74B	4.54	4.74B	4.71	1.000	3	167
4..	....	....	....	4.71N	3.93	1.000	....	156
5..	....	....	....	3.93N	3.71	1.000	....	146
8..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 47 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.40	1.40	1.40	1.40	1.48	.424	1	1
24..	....	....	1.15A	1.15A	1.07	.338	....	1
25..	1.00	1.00	.93	.93	.86	.288	62	63
26..	....	.98B	....	.86N	.87	.295	....	63
27..	.95	.95	.95	.95	.93	.305	15	78
28..	Exchange Closed; Good Friday							
31..	.80	.80	.80	.80	.88	.287	1	79

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	...	....	.81A	.81A	.79	.280	....	79
2..	....	....	.68A	.65A	.67	.253	....	79
3..	....	....	.65A	.67N	.60	.238	....	79
4..	....	....	....	.60N	.60	.232	....	79
7..	....	....	....	.60N	.61	.232	....	79
8..	....	.82B	....	.82B	.84	.232	....	79
9..	....	....	....	.84N	.84	.287	....	79
10..	....	1.05B	....	1.05B	1.06	.337	....	79
11..	....	1.10B	1.05A	1.05A	1.00	.323	....	79
14..	....	....	....	1.00N	1.01	.323	....	79
15..	1.15	1.15	.97A	1.15	1.07	.326	....	79
16..	...	1.32B	....	1.32B	1.46	.401	1	79
17..	....	1.67B	....	1.61B	1.57	.419	....	80
18..	1.70	1.70	1.70	1.70	1.76	.457	50	90
21..	....	1.85B	....	1.85B	1.85	.469	....	90
22..	1.52	1.88B	1.82	1.88B	2.00	.490	200	278
23..	2.00	2.00	2.00	2.00	1.98	.487	1	279
24..	....	....	1.95A	1.95A	1.93	.477	....	279
25..	....	2.05B	....	2.05B	2.24	.524	....	279
28..	....	....	2.20A	2.24N	2.15	.519	....	279
29..	....	....	2.07A	2.07A	2.00	.501	....	279
30..	....	....	1.90A	2.00N	1.83	.478	....	279

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.65	1.65	1.65	1.65	1.58	.433	....	279
2..	....	1.64B	....	1.64B	1.72	.458	....	279
5..	2.00	2.00	1.94	1.97B	1.99	.492	11	289
6..	....	....	1.56A	1.88A	1.82	.467	....	289
7..	1.72	1.95	1.72	1.95	1.95	.488	6	294
8..	....	1.99B	....	1.95N	1.88	.485	....	294
9..	....	1.90B	....	1.88N	1.88	.484	....	294
12..	....	1.96B	....	1.96B	2.04	.507	....	294
13..	....	....	1.80A	1.80A	1.82	.476	....	294
14..	1.74	1.74	1.74	1.74	1.74	.482	1	295
15..	....	....	1.65A	1.66A	1.63	.475	....	295
16..	1.50	1.50	1.48	1.48	1.39	.438	2	297
19..	....	1.42B	....	1.42B	1.45	.455	5	302

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 47 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	1.50	1.50	1.30A	1.30A	1.24	.395	1	298
21..	....	....	1.15A	1.15A	1.12	.371	....	298
22..	....	....	1.08A	1.08A	1.01	.347	....	297
23..	....	....	1.00A	1.01N	.98	.338	....	297
26..	Exchange Closed; Memorial Day							
27..	.90	.96B	.90	.96B	1.01	.352	28	300
28..	.96	.96	.96	.96	.94	.332	2	300
29..	.92	.92	.80	.80	.80	.301	1	301
30..	....	....	.72A	.72A	.71	.279	1	301

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.70	.73B	.67A	.73B	.73	.279	1	276
3..	1.05	1.06	1.02A	1.02A	1.02	.337	4	276
4..	....	1.05B	....	1.02N	1.04	.349	....	276
5..	1.15	1.25	1.15	1.25	1.21	.391	43	316
6..	1.28	1.28	1.28	1.28	1.36	.414	2	301
9..	1.21	1.21	1.15A	1.15A	1.14	.381	1	301
10..	1.30	1.33	1.30	1.33	1.31	.421	5	303
11..	1.35	1.38	1.35	1.38	1.35	.424	2	305
12..	...	1.37B	....	1.37B	1.40	.436	1	306
13..	1.32	1.32	1.32	1.32	1.37	.429	1	306
16..	1.49	1.50	1.35A	1.35A	1.29	.419	19	308
17..	....	....	1.15A	1.15A	1.11	.382	....	308
18..	1.00	1.13B	1.00	1.08B	1.12	.388	6	304
19..	....	....	....	1.12N	1.08	.381	....	304
20..	.91	.91	.91	.91	.90	.339	....	304
23..	.85	1.10B	.83A	1.10B	1.18	.400	24	324
24..	1.13	1.15B	1.13	1.14	1.13	.388	4	326
25..	1.19	1.21B	1.13	1.13	1.13	.385	2	328
26..	1.13	1.15B	1.13	1.13	1.14	.396	1	328
27..	1.20	1.33	1.20	1.30A	1.33	.430	52	337
30..	1.36	1.38	1.30	1.38	1.36	.440	11	349

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.48	1.55	1.45	1.45	1.45	.453	11	344
2..	1.45	1.45	1.41	1.45	1.44	.459	7	348
3..	1.58	1.60	1.49	1.53	1.51	.473	43	358
4..	Exchange Closed; Independence Day							
7..	1.52	1.55	1.33A	1.33A	1.32	.434	45	369
8..	1.53	1.53	1.37	1.37	1.37	.455	82	433
9..	1.35	1.44	1.34A	1.44	1.45	.467	10	389
10..	1.47@.45	1.47	1.40	1.42	1.43	.465	20	405
11..	1.34	1.40	1.23	1.24	1.21	.420	112	483
14..	1.25	1.43	1.25	1.42	1.44	.476	34	503
15..	1.52	1.63	1.47	1.63	1.61	.508	478	783
16..	1.62	1.68	1.57A	1.68	1.66	.518	79	788
17..	1.65	1.65	1.52	1.53B	1.55	.504	28	801
18..	1.54	1.79	1.50A	1.79	1.79	.544	77	862
21..	1.78	1.89B	1.73	1.88	1.87	.566	203	979
22..	1.80	1.80	1.60	1.74B	1.75	.550	400	1267
23..	1.76	1.78B	1.48A	1.78B	1.78	.554	81	1326
24..	1.67	1.67	1.60A	1.63	1.58	.529	237	1440
25..	1.43@.40	1.50B	1.38	1.45	1.47	.503	248	1552
28..	1.53	1.93	1.53	1.88B	1.89	.586	291	1543
29..	1.80	1.94B	1.72	1.76	1.81	.575	174	1637
30..	1.75	1.95	1.75	1.85	1.85	.584	181	1722
31..	2.11	2.15	2.10	2.13	2.12	.629	111	1762

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.12	2.20	2.12	2.17	2.20	.647	48	1734
4..	2.20	2.28	2.18	2.24	2.24	.653	33	1720
5..	1.89	2.16	1.89	2.05	2.07	.632	15	1711
6..	2.20	2.29B	2.13A	2.25	2.27	.664	166	1726
7..	2.37	2.41	2.37	2.37	2.39	.684	7	1678
8..	2.28	2.37B	2.28	2.35B	2.38	.687	25	1673
11..	2.53	2.54B	2.42	2.42	2.46	.711	5	1663
12..	2.20	2.20	2.14	2.15	2.16	.674	30	1673
13..	2.26	2.28	2.24	2.28	2.29	.693	4	1651
14..	2.39	2.41	2.38	2.41	2.44	.717	79	1665
15..	2.35	2.38	2.35	2.38	2.40	.714	1	1665
18..	2.37	2.37	2.27A	2.30A	2.27	.695	17	1614
19..	2.34	2.50	2.34	2.50B	2.51	.734	12	1603
20..	2.57	2.65	2.56	2.63	2.61	.747	32	1606
21..	2.55	2.80	2.55	2.80	2.76	.766	60	1617
22..	2.79	2.79	2.68A	2.69	2.77	.769	132	1703
25..	2.74	2.74	2.67	2.70B	2.73	.768	18	1696
26..	2.61	2.63	2.44A	2.44A	2.41	.726	29	1697
27..	2.62	2.68B	2.62	2.66B	2.66	.759	3	1684
28..	2.57	2.66B	2.45A	2.45A	2.47	.732	13	1687
29..	2.77	2.88B	2.77	2.88B	2.90	.790	17	1686

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 47 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	2.83	2.91B	2.81	2.90	2.93	.795	10	1687
3	2.73	2.95	2.72A	2.91	2.92	.796	7	1688
4	2.89	2.94B	2.80	2.80	2.81	.783	4	1686
5	2.79	2.79	2.42A	2.42A	2.39	.733	18	1683
8	2.24	2.24	2.06A	2.06A	2.03	.682	152	1817
9	2.22	2.31B	2.18	2.18	2.20	.706	21	1826
10	2.20	2.30B	2.20	2.20	2.25	.713	1	1826
11	1.87	1.87	1.82	1.82	1.87	.648	13	1823
12	2.22	2.31B	2.21	2.31B	2.37	.729	17	1815
15	2.44	2.50	2.44	2.50	2.53	.758	4	1819
16	2.58	2.60B	2.46	2.46	2.44	.748	9	1820
17	2.76	2.90	2.76	2.90@.87	2.87	.806	6	1817
18	3.49	3.66	3.49	3.65	3.73	.880	7	1816
19	3.75	3.75	3.50	3.69B	3.72	.880	24	1794
22	2.83	2.87	2.76	2.81A	2.80	.793	24	1814
23	2.44	2.48	2.42	2.48	2.42	.749	5	1804
24	2.49	2.56B	2.49	2.49	2.49	.761	1	1804
25	2.40	2.40	2.40	2.40	2.49	.767	1	1804
26	2.47	2.49	2.47	2.49	2.36	.752	2	1804
29	2.83	2.94	2.82A	2.94	2.98	.834	13	1808
30	....	....	2.68A	2.88A	2.80	.821	....	1808

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.72	2.84B	2.72	2.84B	2.85	.834	80	1802
2	3.10	3.10	2.82A	3.10	3.16	.867	51	1771
3	3.37	3.37	3.15A	3.25A	3.17	.872	128	1651
6	3.45	3.47	3.45	3.47	3.48	.903	19	1637
7	3.11	3.26	3.04A	3.24A	3.23	.890	9	1645
8	3.32	3.32	3.20A	3.32	3.24	.897	1	1642
9	....	3.26B	3.14A	3.24N	3.23	.900	....	1642
10	3.44	3.52	3.22A	3.52	3.53	.924	13	1629
13	3.68	3.70B	3.65	3.68B	3.91	.950	6	1633
14	3.81	3.83	3.68A	3.83	3.81	.948	2	1630
15	....	....	3.70A	3.81N	3.81	.951	....	1630
16	3.84	3.88	3.70	3.70	3.75	.951	21	1641
17	3.82	3.82	3.78A	3.82	3.81	.957	2	1640
20	3.50	3.50	3.38A	3.50	3.49	.949	23	1617
21	3.42	3.44B	3.32A	3.44B	3.48	.952	50	1617
22	3.52	3.54B	3.52	3.52	3.52	.958	2	1616
23	....	....	3.00A	3.00A	3.04	.932	....	1616
24	2.41	2.47	2.34	2.34	2.32	.868	14	1613
27	2.21	2.21	2.11	2.11	2.11	.851	6	1607
28	2.43	2.46B	2.43	2.43	2.40	.889	....	1607
29	2.43	2.46	2.43	2.46	2.54	.904	2	1606
30	2.11	2.73B	2.02A	2.02A	2.00	.839	203	1605
31	1.65	1.75B	1.65	1.75B	1.78	.804	2	1605

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.57	1.71B	1.57	1.70	1.70	.810	102	1505
4	1.90	1.90	1.82A	1.82A	1.80	.839	1	1506
5	....	....	1.57A	1.80N	1.67	.829	....	1506
6	....	1.71B	1.55A	1.67N	1.67	.833	....	1506
7	1.50	1.70	1.47A	1.70	1.67	.843	5	1508
10	....	2.01B	....	2.01B	2.03	.910	....	1508
11	....	2.23B	....	2.19B	2.20	.935	....	1496
12	2.47	2.52	2.47	2.52	2.62	.966	65	1502
13	2.60	2.80B	2.50A	2.75B	2.76	.977	1	1501
14	2.77	3.00	2.75A	2.96	2.98	.986	23	1479
17	....	....	2.71A	2.75A	2.67	.984	2	1477
18	2.54	2.72B	2.54	2.68B	2.70	.987	5	1477
19	....	....	....	2.70N	2.90	.993	....	1477
20	2.91	2.91	2.80A	2.83A	2.82	.994	390	1154
21	....	....	2.50A	2.55A	2.48	.990	10	1173
24	....	....	....	2.48N	2.62	.997	....	1141
25	3.22	3.35B	3.22	3.35B	3.35	.999	1	1141
26	3.36	3.36	3.25A	3.36	3.34	.999	19	1117
27	Exchange Closed; Thanksgiving Day							
28	....	3.71B	....	3.68B	3.72	.999	....	1111

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.08	4.08	3.83A	3.83A	3.82	1.000	6	1006
2	....	....	3.63A	3.69A	3.58	1.000	....	882
3	3.55	3.74B	3.55	3.69	3.71	1.000	9	877
4	....	....	....	3.71N	2.93	1.000	....	659
5	....	....	....	2.93N	2.71	1.000	....	658
8	....	....	....	....	....	1.000	....	....

DECEMBER 1986 48 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.10	1.10	1.10	1.10	1.10	.325	1	1

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 48 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	1.05A	1.10N	1.10	.327	....	1
12	....	....	....	1.10N	1.10	.322	....	1
13	....	....	1.00A	1.00A	.98	.293	....	1
14	....	1.10B	....	1.10B	1.12	.340	....	1
17	....	1.14B	....	1.14B	1.14	.344	....	1
18	....	....	....	1.14N	1.16	.354	....	1
19	....	....	1.15A	1.15A	1.14	.334	....	1
20	1.12	1.12	1.12	1.12	1.12	.346	1	2
21	1.15	1.15	1.15	1.15	1.15	.358	1	3
24	....	....	.95A	.95A	.84	.277	....	3
25	....	....	.80A	.80A	.68	.233	....	3
26	....	.75B	....	.68N	.69	.239	....	3
27	....	....	....	.69N	.72	.248	....	3
28	Exchange Closed; Good Friday							
31	....	....	.65A	.68A	.69	.232	....	3

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.62A	.62A	.60	.225	....	3
2	....	....	.52A	.52A	.50	.201	....	3
3	....	....	....	.50N	.45	.188	....	3
4	....	....	....	.45N	.45	.184	....	3
7	.50	.50	.50	.50	.48	.183	1	4
8	.66	.66	.66	.66	.66	.183	5	9
9	.75	.75	.68A	.68A	.67	.232	4	13
10	.75	.80B	.75	.80B	.82	.278	1	14
11	.95	.95	.85A	.85A	.80	.265	4	18
14	.80	.80	.80	.80	.79	.266	3	21
15	....	.85B	.76A	.85B	.85	.268	....	21
16	1.18	1.18	1.18	1.18	1.18	.339	1	22
17	1.35	1.35	1.35	1.35	1.25	.356	3	25
18	1.37	1.40	1.37	1.40	1.42	.393	4	29
21	1.43	1.43	1.43	1.43	1.47	.405	5	34
22	1.49	1.50B	1.49	1.49	1.60	.426	200	234
23	1.68	1.68	1.68	1.68	1.60	.424	5	239
24	1.60	1.60	1.55A	1.55A	1.55	.414	1	239
25	....	1.67B	....	1.67B	1.83	.461	....	239
28	1.75	1.85	1.75	1.85	1.75	.455	1	240
29	....	....	....	1.75N	1.60	.437	1	240
30	1.55	1.70	1.52A	1.65	1.46	.415	3	242

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.37A	1.37A	1.25	.371	....	242
2	....	1.30B	....	1.30B	1.37	.395	....	242
5	1.65	1.65	1.65	1.65	1.60	.428	9	246
6	1.30	1.43B	1.30	1.43B	1.46	.404	5	251
7	....	1.50B	....	1.50B	1.56	.424	....	251
8	....	1.60B	....	1.56N	1.50	.422	....	251
9	....	1.52B	....	1.50N	1.49	.420	....	251
12	....	1.58B	....	1.58B	1.62	.444	....	251
13	....	....	1.45A	1.45A	1.45	.412	....	251
14	....	....	1.42A	1.45N	1.38	.418	....	251
15	....	....	1.30A	1.30A	1.28	.410	....	251
16	1.10	1.10	1.10	1.10	1.08	.373	2	251
19	....	1.10B	....	1.10B	1.13	.389	....	251
20	1.20	1.20	1.00A	1.00A	.96	.332	1	251
21	.97	.97	.90A	.90A	.86	.309	1	250
22	.81	.83	.80A	.80A	.78	.286	6	252
23	....	....	....	.78N	.75	.278	....	252
26	Exchange Closed; Memorial Day							
27	.64	.72B	.64	.72B	.77	.290	1	251
28	.73	.73	.72A	.72A	.71	.270	50	251
29	....	....	.70A	.70A	.60	.242	....	251
30	....	....	....	.60N	.52	.221	....	251

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	.53B	.49A	.53B	.53	.221	....	251
3	.80	.85	.80	.80A	.78	.272	5	254
4	.86	.86	.80A	.80A	.78	.283	2	255
5	....	.96B	....	.90B	.92	.322	....	255
6	....	.94B	....	.94B	1.05	.343	....	255
9	....	....	.93A	.93A	.87	.311	....	255
10	....	.98B	....	.98B	1.00	.348	....	255
11	....	1.01B	....	1.00N	1.02	.351	....	255
12	....	1.03B	....	1.03B	1.06	.361	....	255
13	....	....	1.01A	1.05A	1.03	.354	....	255
16	....	1.05B	1.01A	1.01A	.97	.344	....	255
17	.93	.93	.84A	.84A	.82	.309	110	312
18	....	.90B	.80A	.82N	.82	.314	....	312
19	.81	.81	.81	.81	.80	.307	8	320
20	.74	.74	.66A	.70A	.66	.268	14	331
23	.71	.88B	.60A	.88B	.88	.323	100	427
24	.84	.85B	.84	.84	.84	.312	1	430
25	.87	.92B	.87	.87	.84	.309	101	531

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 48 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	.85	.85	.85	.85	.85	.318	1	531
27..	.90	.99	.89A	.99	.99	.350	13	523
30..	....	1.00B	....	1.00B	1.02	.359	....	523

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.12	1.18	1.10	1.13	1.08	.370	129	539
2..	1.07	1.07	1.06	1.06	1.08	.376	12	554
3..	1.20	1.20	1.14	1.14A	1.14	.389	11	563
4..	Exchange Closed; Independence Day							
7..	1.16	1.16	.99	.99	.98	.350	22	579
8..	1.12	1.12	1.02A	1.02A	1.02	.370	55	628
9..	1.01	1.09	.98	1.09	1.08	.381	54	663
10..	1.09	1.09	1.03	1.06	1.06	.378	26	674
11..	1.00	1.01	.89	.89	.89	.335	78	741
14..	.91	1.05	.89	1.05B	1.06	.387	37	744
15..	1.17	1.24	1.07	1.24	1.21	.418	32	755
16..	1.21	1.27	1.19	1.25	1.25	.427	103	769
17..	1.21	1.24	1.13	1.16	1.15	.413	33	809
18..	1.15@.14	1.39	1.11A	1.36	1.36	.451	24	802
21..	1.34	1.42	1.30A	1.41	1.40	.473	61	801
22..	1.36	1.36	1.20	1.27B	1.30	.456	120	815
23..	1.14	1.32	1.10A	1.32	1.32	.459	17	837
24..	1.23	1.23	1.14	1.16	1.16	.433	82	895
25..	.96	1.08B	.96	1.02	1.05	.406	64	923
28..	1.14	1.45B	1.11	1.42	1.41	.490	134	830
29..	1.33	1.44	1.26	1.34	1.32	.475	136	859
30..	1.30	1.46	1.28	1.35	1.36	.484	807	1446
31..	1.57	1.60	1.54	1.59A	1.58	.529	207	1598

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.73@.72	1.73	1.58	1.62	1.64	.547	107	1689
4..	1.75	1.75	1.59	1.66	1.66	.553	376	2017
5..	1.40	1.62B	1.40	1.55	1.52	.529	472	1867
6..	1.63@.61	1.75	1.58A	1.71	1.69	.562	502	1948
7..	1.81@.78	1.82	1.76	1.76	1.77	.582	117	2019
8..	1.73@.68	1.78	1.67	1.75B	1.76	.584	71	1979
11..	1.91	1.92	1.77	1.81B	1.83	.609	103	1955
12..	1.66	1.66	1.54	1.57	1.58	.566	36	1956
13..	1.66	1.71	1.63	1.70	1.70	.585	1050	2928
14..	1.76	1.82	1.76	1.80B	1.82	.609	115	2946
15..	1.78	1.79	1.74	1.76	1.78	.605	105	2935
18..	1.75	1.75	1.64A	1.68	1.68	.581	640	3206
19..	1.65	1.90	1.65	1.87	1.85	.624	656	3583
20..	1.88@.93	2.02	1.88	1.98	1.95	.638	595	3944
21..	1.90	2.10	1.90	2.08	2.09	.660	174	3971
22..	2.11	2.11	2.01	2.05	2.08	.662	481	4388
25..	2.04	2.04	2.02	2.02	2.05	.661	61	4437
26..	1.94	1.97	1.77A	1.77A	1.77	.611	70	4427
27..	1.78	2.04	1.78	1.99	1.99	.650	106	4407
28..	1.98	2.00	1.81	1.82	1.82	.619	76	4469
29..	1.97	2.25	1.97	2.22	2.21	.687	96	4430

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.26	2.26	2.13	2.21	2.21	.693	181	4363
3..	2.03	2.26	2.02A	2.20	2.21	.694	32	4357
4..	2.22	2.28B	2.14	2.14	2.11	.677	1078	3443
5..	2.10	2.10	1.75	1.75	1.75	.618	45	3409
8..	1.58	1.63	1.46	1.47	1.45	.558	100	3409
9..	1.63	1.71B	1.55	1.55	1.57	.585	80	3404
10..	1.66@.69	1.73	1.57	1.60B	1.60	.593	136	3400
11..	1.46	1.48	1.26	1.30	1.31	.520	434	3587
12..	1.34@.35	1.70	1.34	1.69@.68	1.71	.610	308	3656
15..	1.85	1.85	1.77	1.83	1.86	.643	44	3632
16..	1.86	1.90	1.77	1.77	1.78	.631	90	3525
17..	2.07	2.15	2.03	2.15	2.14	.702	144	3507
18..	2.43@.42	2.93	2.42	2.91@.93	2.91	.800	275	3417
19..	2.81	2.92B	2.69	2.85	2.90	.800	60	3360
22..	2.12	2.15	2.06A	2.12	2.10	.684	45	3342
23..	1.85	1.86	1.72	1.80	1.76	.630	74	3359
24..	1.90	1.90	1.80	1.81	1.83	.644	100	3376
25..	1.72	1.78	1.72	1.78	1.81	.651	25	3367
26..	1.83	1.83	1.75	1.75	1.70	.632	13	3369
29..	2.09	2.17B	2.00	2.17B	2.20	.732	356	3377
30..	2.13	2.13	1.95A	2.03	2.05	.713	88	3383

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.98	2.05B	1.98	2.05B	2.08	.729	10	3375
2..	2.14	2.35	2.05A	2.35	2.34	.773	23	3375
3..	2.52@.58	2.58	2.33A	2.39	2.34	.777	36	3398
6..	2.54	2.62	2.54	2.62	2.62	.820	9	3394
7..	2.40	2.40	2.20A	2.40	2.38	.798	8	3397

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 48 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	2.37	2.44	2.36A	2.40A	2.38	.806	9	3394
9..	2.40	2.40	2.24A	2.26B	2.35	.810	61	3412
10..	2.47	2.65	2.47	2.65	2.65	.845	99	3314
13..	2.74	2.84	2.74	2.83	2.96	.887	90	3392
14..	2.87 -	2.90B	2.78A	2.90B	2.90	.883	8	3392
15..	2.86	2.89	2.80A	2.88	2.89	.887	38	3387
16..	2.92	2.92	2.80A	2.81	2.83	.886	954	3727
17..	2.88	2.88	2.79A	2.84	2.88	.895	85	3722
20..	2.63	2.63	2.52	2.54	2.56	.878	6	3724
21..	2.42	2.51	2.38	2.51	2.55	.880	10	3723
22..	2.52	2.62B	2.52	2.55B	2.58	.891	101	3616
23..	2.33	2.33	2.07	2.13	2.17	.838	34	3606
24..	1.77	1.78	1.53	1.55	1.54	.727	467	3333
27..	1.47	1.47	1.34	1.39	1.36	.695	695	3223
28..	1.66	1.66	1.58	1.60	1.58	.754	507	2988
29..	1.65	1.67	1.62	1.65	1.72	.779	501	3455
30..	1.30	1.86B	1.21	1.27	1.26	.674	21	3071
31..	.95	1.14	.90	1.06	1.08	.621	490	3335

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.93	1.02B	.89	.98A	.98	.620	562	3732
4..	1.12	1.12	1.00A	1.04B	1.04	.657	218	3922
5..	.86	1.00	.85A	.95	.93	.636	523	3736
6..	.82	1.02	.80	.93A	.92	.637	787	3705
7..	.75	.92	.74	.91	.90	.645	579	3964
10..	1.20	1.21	1.12	1.16	1.19	.747	136	3961
11..	1.38	1.38	1.29	1.32	1.33	.793	158	4027
12..	1.56	1.68B	1.54	1.68B	1.70	.869	428	3900
13..	1.57@.58	1.90	1.56	1.84	1.83	.897	166	3848
14..	1.85	2.03	1.80A	1.98	2.03	.927	63	3833
17..	1.78	1.80B	1.70	1.70	1.71	.909	304	4111
18..	1.57	1.76B	1.57	1.71B	1.75	.920	22	4125
19..	1.91	1.92B	1.73A	1.91	1.92	.946	5	4112
20..	1.91	1.94B	1.80A	1.85A	1.85	.947	251	3981
21..	....	....	1.50A	1.55A	1.53	.916	....	3981
24..	1.53	1.60	1.48A	1.60	1.65	.955	3	3930
25..	1.82	2.35	1.82	2.35	2.36	.994	86	3881
26..	2.37	2.37	2.23	2.32	2.34	.996	75	3824
27..	Exchange Closed; Thanksgiving Day							
28..	2.57	2.71B	2.57	2.69	2.72	.999	12	3587

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.02	3.09	2.79	2.81	2.82	.999	25	3254
2..	2.59	2.75	2.59	2.69A	2.58	.999	13	2641
3..	2.62	2.74B	2.62	2.73	2.71	1.000	5	2621
4..	2.61	2.69B	2.19	2.19	1.93	1.000	100	2574
5..	2.07	2.20B	1.67A	1.69	1.71	.999	49	2538
8..	....	....	....	....	....	.999	....	....
9..	....	....	....	....	....	.994	....	....

DECEMBER 1986 49 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.10	1.10	1.10	1.10	.99	.313	....	....
2..	1.05	1.05	1.05	1.05	1.08	.336	2	2
5..	1.37	1.37	1.37	1.37	1.30	.367	3	5
6..	1.05	1.12B	1.05	1.12B	1.17	.345	5	10
7..	1.08	1.17B	1.05	1.17B	1.24	.364	266	276
8..	1.33	1.33	1.33	1.33	1.20	.361	1	276
9..	1.17	1.22	1.17	1.22	1.19	.360	2	277
12..	1.27	1.27	1.27	1.27	1.28	.382	2	278
13..	....	....	1.16A	1.16A	1.15	.352	....	278
14..	1.08	1.08	1.08	1.08	1.07	.357	3	281
15..	1.00	1.00	1.00	1.00	.99	.349	2	281
16..	....	....	.92A	.92A	.83	.314	....	281
19..	....	.85B	....	.85B	.87	.328	....	281
20..	.73	.73	.73	.73	.75	.275	100	381
21..	....	....	.70A	.70A	.65	.253	....	381
22..	.63	.63	.60	.60	.60	.232	140	381
23..	.58	.58	.58	.58	.57	.224	126	255
26..	Exchange Closed; Memorial Day							
27..	...	....	.56A	.57N	.60	.234	....	255
28..	....	....	.58A	.58A	.55	.216	....	255
29..	.54	.54	.54	.54	.46	.191	2	255
30..	.45	.45	.45	.45	.41	.172	190	204

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	.40A	.41N	.42	.171	....	204
3..	....	.62B	....	.62B	.62	.216	....	204
4..	.62	.62	.62	.62	.59	.225	2	206
5..	....	.68B	..	.68B	.70	.260	....	206
6..	....	....	....	.70N	.80	.278	....	206

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 49 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.67	.67	.67	.67	.65	.249	2	204
10..	.73	.73	.73	.73	.73	.282	2	205
11..	.74	.75B	.74	.74	.76	.284	10	215
12..	....	.78B	....	.78B	.79	.293	....	215
13..	.75	.79B	.75	.79B	.76	.286	1	216
16..	....	.82B	....	.76N	.72	.276	....	216
17..	.64	.64	.60A	.60A	.60	.244	1	217
18..	.61	.61	.59	.60	.60	.248	357	574
19..	....	....	.58A	.60N	.59	.241	....	574
20..	.55	.55	.44	.44	.46	.206	3	577
23..	.45	.65B	.45	.65B	.65	.255	106	673
24..	.64	.64	.64	.64	.61	.244	100	723
25..	....	.66B	....	.61N	.61	.241	....	723
26..	.63	.63	.63	.63	.63	.249	9	723
27..	.65	.76	.63	.76	.72	.277	10	727
30..	....	.74B	....	.74B	.75	.284	2	729

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.74	.87B	.74	.83	.79	.295	100	827
2..	.78	.80B	.78	.79	.79	.300	7	834
3..	.86	.86	.86	.86	.85	.311	5	836
4..	Exchange Closed; Independence Day							
7..	.79	.86B	.74A	.74A	.72	.275	22	852
8..	.85	.85	.80	.80	.76	.292	26	864
9..	.71	.80B	.70	.80B	.80	.302	131	940
10..	.81	.81	.77	.77	.78	.299	125	943
11..	.73	.74	.65	.65	.65	.260	425	1250
14..	.67	.81	.67	.81	.81	.306	11	1256
15..	.82	.90	.81A	.90	.90	.334	19	1253
16..	.88	.92B	.87A	.90B	.92	.342	110	1332
17..	.89	.90	.82	.82	.84	.328	65	1335
18..	.82	1.03	.80	1.00	1.02	.364	295	1502
21..	1.00	1.05	.91	1.05	1.04	.383	331	1507
22..	1.01	1.01	.85	.94B	.95	.366	81	1531
23..	.96	.96	.85	.94B	.96	.368	32	1548
24..	.90	.90	.84	.85	.83	.342	25	1562
25..	.73	.78	.70	.72	.74	.316	79	1567
28..	.83	1.08B	.82A	1.00	1.02	.394	140	1578
29..	1.01	1.04B	.92A	.98	.98	.379	102	1591
30..	.93	1.02	.93	1.00	.98	.387	23	1591
31..	1.15	1.20	1.11	1.18	1.16	.430	78	1602

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.25	1.25	1.14	1.18	1.19	.446	184	1695
4..	1.21	1.24	1.14	1.22	1.21	.450	138	1787
5..	1.03@.00	1.20	1.00	1.11	1.10	.426	90	1830
6..	1.20	1.29B	1.13	1.26	1.23	.458	184	1905
7..	1.32	1.35	1.25	1.27	1.28	.477	487	2008
8..	1.22	1.30	1.21	1.27	1.27	.478	374	2053
11..	1.40	1.41	1.28	1.34	1.32	.500	114	2122
12..	1.19	1.19	1.07	1.12	1.11	.454	712	2278
13..	1.18@.19	1.23	1.14	1.22	1.20	.472	192	2351
14..	1.30@.29	1.32	1.27	1.32	1.31	.495	243	2361
15..	1.28	1.30	1.25	1.25	1.28	.489	172	2479
18..	1.23	1.26	1.16	1.20	1.19	.462	654	2685
19..	1.19@.18	1.38	1.18	1.37	1.34	.505	895	3164
20..	1.43	1.48	1.39	1.46	1.44	.519	439	3279
21..	1.38	1.57	1.35	1.53	1.53	.542	788	3737
22..	1.56	1.56	1.47A	1.52	1.52	.543	579	3764
25..	1.46	1.49	1.45	1.49	1.47	.541	350	3743
26..	1.40	1.43	1.25	1.26	1.25	.488	603	4008
27..	1.28	1.49	1.27	1.42@.41	1.42	.530	122	4087
28..	1.39	1.45	1.26	1.27@.30	1.29	.497	1035	4624
29..	1.33	1.66	1.33	1.65	1.63	.571	438	4858

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.63	1.65	1.55	1.64	1.63	.575	247	5035
3..	1.49@.47	1.66	1.41	1.62A	1.61	.576	295	4953
4..	1.64	1.69	1.53	1.55	1.52	.558	465	5092
5..	1.52	1.52	1.21	1.25	1.23	.494	410	5193
8..	1.09	1.14	.97	.99	.98	.431	1039	5462
9..	1.10	1.20	1.04	1.07	1.08	.458	516	5603
10..	1.17	1.20	1.08	1.09	1.09	.465	198	5592
11..	1.01	1.01	.84	.87B	.89	.393	338	5588
12..	.92	1.21	.92	1.19	1.19	.483	304	5557
15..	1.30	1.30	1.22	1.30	1.30	.516	411	5772
16..	1.32	1.35B	1.21	1.23	1.22	.503	824	5764
17..	1.47	1.56	1.43	1.56	1.53	.580	528	5526
18..	1.77@.75	2.20	1.75	2.20@.19	2.19	.696	1169	5646
19..	2.10	2.23	2.00	2.17	2.19	.696	638	5147
22..	1.54@.53	1.56	1.47	1.51	1.51	.559	648	5185
23..	1.36	1.36	1.21	1.23A	1.22	.500	614	5395

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 49 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.32	1.34	1.23A	1.28	1.27	.514	545	5357
25..	1.21	1.24	1.18	1.24	1.24	.521	509	5481
26..	1.25	1.25	1.19A	1.19A	1.17	.500	661	5587
29..	1.48	1.57	1.39	1.55	1.55	.609	653	5302
30..	1.55	1.56B	1.31	1.42	1.40	.585	132	5264

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.36	1.39B	1.31A	1.39B	1.41	.600	40	5250
2..	1.38	1.65	1.38	1.58	1.62	.651	443	5283
3..	1.75	1.83	1.59A	1.65	1.62	.654	50	5273
6..	1.80	1.89	1.78	1.86	1.85	.705	369	5218
7..	1.46	1.67B	1.48	1.64	1.66	.674	404	5248
8..	1.63	1.68B	1.61A	1.66	1.63	.682	26	5143
9..	1.58	1.58	1.49	1.53B	1.59	.684	33	5138
10..	1.69	1.85	1.58A	1.85B	1.86	.729	140	5114
13..	1.95	2.05	1.93	2.03@.05	2.12	.786	112	5114
14..	1.93	2.08	1.93	2.07	2.07	.777	102	5149
15..	1.95	2.10	1.95	2.04	2.06	.782	158	5154
16..	2.05	2.10B	1.95	1.95	1.99	.778	129	4983
17..	2.03	2.05	1.95	1.95	2.02	.790	342	5015
20..	1.83	1.83	1.65	1.74	1.75	.756	157	4875
21..	1.58	1.74	1.58	1.74	1.72	.757	59	4862
22..	1.71	1.77B	1.71	1.73	1.75	.771	7	4860
23..	1.49	1.54	1.31	1.40	1.42	.688	60	4816
24..	1.09	1.09	.91	.93	.91	.541	368	4765
27..	.86@.84	.86	.74	.77	.77	.497	1260	5491
28..	.99	.99	.92	.93	.93	.565	465	5580
29..	.96	1.03	.95	1.03	1.04	.595	272	5715
30..	1.17	1.17	.62A	.70	.69	.467	1869	6103
31..	.50	.63	.46A	.56	.57	.410	1822	6890

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.48	.51	.44	.48	.49	.399	734	6260
4..	.58	.59B	.46	.49	.48	.432	2595	6840
5..	.36	.47	.36	.41	.41	.404	1750	7227
6..	.33	.46	.33	.41	.41	.399	1064	7177
7..	.37@.39	.40	.30	.38@.39	.39	.401	812	7601
10..	.54	.58	.51	.54@.55	.54	.500	968	7355
11..	.67	.67	.60	.65	.64	.554	473	7266
12..	.80	.90	.77	.90	.91	.665	515	7102
13..	.80	1.03	.80	1.01@.99	1.01	.708	1128	7190
14..	.93@.92	1.18	.87	1.16@.14	1.14	.764	788	6998
17..	.95	.98	.86	.88	.89	.705	1541	7219
18..	.76	.94	.76	.91@.92	.90	.719	440	7043
19..	.88	1.08	.86A	1.04	1.03	.775	279	7038
20..	1.05	1.05	.84	.91B	.95	.767	1003	7210
21..	.76@.77	.80	.62	.66	.69	.674	888	7312
24..	.62	.74	.62	.73	.74	.742	344	7230
25..	1.07	1.42	.98	1.38	1.37	.928	1513	6696
26..	1.38@.39	1.44B	1.22	1.34	1.36	.937	501	6399
27..	Exchange Closed; Thanksgiving Day							
28..	1.57	1.74	1.57	1.73@.74	1.73	.986	269	6329

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.03@.05	2.10	1.68	1.80	1.82	.999	257	6354
2..	1.59	1.77	1.55A	1.59A	1.58	.999	37	6326
3..	1.55	1.75	1.52	1.71A	1.71	.999	65	6284
4..	1.50	1.69	.88	.88	.94	.999	366	6122
5..	1.07	1.20B	.66	.73	.71	.992	174	6023
8..	....	....	....	....	....	.956	....	....

DECEMBER 1986 50 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.62	.64B	.62	.64B	.66	.284	3	3
23..	.59	.65B	.59	.65B	.67	.285	1	4
24..	.58	.61	.58	.60	.58	.261	7	10
25..	.45	.52B	.45	.50	.50	.238	412	410
28..	.56	.74	.56	.74	.73	.306	27	431
29..	.69	.70	.63A	.70	.68	.292	29	455
30..	.67	.74	.63	.70A	.69	.298	62	495
31..	.83	.84	.75	.84	.82	.336	184	545

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.86	.86	.79	.82	.84	.351	87	564
4..	.83	.89	.80	.86	.85	.353	103	632
5..	.73	.84	.72	.77A	.78	.329	66	674
6..	.88	.88	.80	.85B	.87	.359	136	683
7..	.95@.94	.97	.89	.93	.93	.376	306	772
8..	.88@.87	.91B	.86	.90	.88	.375	143	889

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 50 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	1.00	1.00	.89	.90	.92	.394	86	954
12..	.81	.81	.74	.77	.77	.348	285	1096
13..	.80	.86	.80	.84	.84	.364	115	1142
14..	.90	.92	.87	.91	.90	.384	306	1173
15..	.88	.90	.86	.88	.88	.376	361	1506
18..	.88	.88	.79	.81B	.82	.349	744	2170
19..	.85	.97	.85	.96	.95	.387	345	2462
20..	1.03	1.06	.97	1.02	1.02	.401	339	2496
21..	.99	1.13	.96	1.09A	1.08	.422	442	2831
22..	1.11	1.11	1.03	1.06	1.07	.423	206	2874
25..	1.05	1.06	1.03	1.05	1.05	.420	117	2889
26..	1.00@.98	1.01	.87	.88	.88	.369	244	2817
27..	.88	1.05	.89	1.00@.01	1.01	.409	457	2887
28..	.97@.95	1.02	.87A	.89	.90	.377	342	3093
29..	.93	1.19	.93	1.19@.17	1.17	.450	352	3189

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	1.17	1.18	1.10	1.17A	1.16	.453	758	3525
3..	1.06	1.20	1.00	1.14	1.14	.454	380	3757
4..	1.17	1.20	1.07	1.07A	1.06	.436	753	3866
5..	1.06	1.06	.83	.85	.84	.373	440	4042
8..	.77	.78	.65	.66	.65	.313	469	4292
9..	.74@.72	.82	.70	.72	.72	.337	422	4259
10..	.78	.82	.72	.74	.74	.343	297	4198
11..	.68	.68	.54	.57@.59	.58	.278	395	4173
12..	.62	.80	.62	.80	.81	.360	455	4144
15..	.88	.89	.83	.89	.90	.390	110	4138
16..	.92	.92	.83	.83	.82	.377	113	4151
17..	1.03	1.08	.98	1.05	1.05	.452	1002	4651
18..	1.22@.21	1.60	1.21	1.58	1.58	.576	3355	6094
19..	1.52@.50	1.63	1.42	1.59A	1.57	.576	1046	6659
22..	1.04@.05	1.09	1.01	1.06	1.05	.430	1960	7827
23..	.94	.95	.81	.81A	.83	.372	1090	7597
24..	.91	.93	.83	.85	.85	.386	363	7451
25..	.82@.80	.84	.78	.83	.82	.392	706	7493
26..	.82	.83	.76	.76	.76	.370	589	7731
29..	.98	1.06	.90	1.05@.03	1.04	.475	2135	7750
30..	1.03@.04	1.05	.85	.92@.91	.91	.449	1596	7309

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.88	.91	.82	.90	.90	.463	2053	6852
2..	.88	1.08	.85	1.05@.04	1.05	.514	1990	7439
3..	1.03@.01	1.24	1.01	1.06	1.05	.515	1950	8098
6..	1.20	1.25	1.17	1.23	1.23	.567	922	7588
7..	.95	1.09B	.93	1.04	1.05	.529	648	7720
8..	1.01@.02	1.08	1.01	1.02@.04	1.03	.536	562	7878
9..	1.03	1.03	.90	.98	.98	.534	1337	7475
10..	1.08	1.23	.97A	1.21@.20	1.20	.584	917	7528
13..	1.29	1.41	1.23	1.31@.41	1.40	.648	133	7555
14..	1.25	1.38	1.25	1.37	1.36	.634	518	7226
15..	1.29	1.40	1.27	1.33	1.35	.638	226	7098
16..	1.32	1.38	1.24	1.26	1.28	.630	665	6793
17..	1.31	1.35	1.22	1.24	1.29	.642	477	6706
20..	1.12@.14	1.16	1.00A	1.06	1.06	.592	1161	7302
21..	.95	1.06	.92	1.04B	1.03	.590	341	6911
22..	1.09	1.11	.98	1.04	1.05	.603	614	6841
23..	.91	.92	.72	.80	.80	.502	1095	6543
24..	.65	.65	.47	.48@.47	.48	.349	2427	6727
27..	.45	.45	.39	.39@.40	.40	.303	1968	7375
28..	.54	.54	.47	.48@.49	.49	.363	948	7578
29..	.51@.52	.57	.50	.56	.56	.392	864	7872
30..	.66@.65	.66	.32	.35	.35	.273	1446	8289
31..	.23	.30	.21	.28	.28	.226	751	8486

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.21	.24	.18	.21	.22	.210	1176	8749
4..	.25	.28	.19	.20	.20	.231	1875	9702
5..	.15	.19	.14	.16	.17	.208	1762	9869
6..	.13	.20	.13	.16	.16	.198	2834	10083
7..	.15@.13	.15	.11	.14	.14	.194	1531	9905
10..	.20	.23	.19	.19	.20	.258	2363	10222
11..	.26	.27	.23	.25	.25	.297	1156	10076
12..	.33@.32	.40	.31	.40	.40	.398	1513	9529
13..	.33	.49	.31	.44	.44	.439	1806	9524
14..	.37	.53	.34	.51@.53	.52	.499	1709	9654
17..	.37	.39	.32	.32	.33	.403	1080	9453
18..	.27@.25	.37	.25	.34@.33	.34	.409	1562	9482
19..	.32	.43	.28	.40	.40	.468	1180	9671
20..	.40	.40	.27	.32	.32	.442	1003	9771
21..	.23@.24	.25	.18	.18@.20	.19	.322	1323	9608
24..	.17	.19	.15	.19	.18	.352	871	9438

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
DECEMBER 1986 50 CALLS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.23@.26	.60	.23	.55	.57	.649	2189	9820
26..	.51@.52	.59B	.40	.49	.49	.652	1794	9925
27..	Exchange Closed: Thanksgiving Day							
28..	.66	.79	.66	.77	.79	.822	496	9934

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.04	1.12	.71	.85	.85	.917	1293	9380
2..	.63	.80	.51	.62	.63	.872	826	8940
3..	.52@.55	.78	.52	.70	.73	.955	356	8827
4..	.51@.50	.74	.13	.18@.14	.14	.407	858	8630
5..	.20@.16	.26	CAB	CAB	CAB	.162	3737	....

DECEMBER 1986 51 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.55	.55	.50	.52	.51	.244	11	11
6..	.58	.60B	.58	.58	.57	.270	1	12
7..	.64	.68	.63	.63	.63	.284	32	42
8..	.63	.63	.59	.61	.60	.282	51	89
11..	.69	.69	.62	.62	.63	.297	20	109
12..	.55	.55	.46	.49B	.50	.254	49	154
13..	.55	.55	.54A	.55	.54	.267	23	175
14..	.61	.63	.60	.63	.63	.283	29	194
15..	.61	.62	.58	.60	.60	.275	136	287
18..	.57	.61	.52	.55	.57	.249	45	314
19..	.63	.67	.56A	.67	.66	.282	35	338
20..	.70	.73	.67	.73	.71	.293	110	412
21..	.70	.78	.60A	.76	.75	.312	168	544
22..	.79	.79	.70	.76	.75	.311	204	654
25..	.72	.75	.71	.75	.74	.307	37	679
26..	.69	.70	.59	.60	.60	.263	72	722
27..	.60	.74	.59A	.71A	.71	.298	117	806
28..	.68	.72	.58	.62	.63	.270	201	823
29..	.63	.86	.63	.85	.82	.336	309	1006

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	.82	.83B	.76	.82	.81	.337	138	1059
3..	.71	.83	.68	.80@.79	.79	.338	506	1402
4..	.81	.83	.71	.71	.72	.321	75	1361
5..	.72@.74	.74	.54	.56	.56	.265	279	1405
8..	.47	.51	.41A	.42	.41	.213	428	1660
9..	.47	.54	.46	.47B	.47	.233	157	1665
10..	.51	.52	.46	.48B	.49	.238	117	1713
11..	.40	.41	.35	.37	.37	.185	210	1843
12..	.37	.55	.37	.55	.55	.252	81	1837
15..	.59	.60	.56A	.59@.60	.60	.277	194	1738
16..	.60	.62	.53	.53	.54	.285	785	2058
17..	.67	.72	.66	.72	.71	.331	865	2427
18..	.87	1.15	.87	1.11@.12	1.12	.451	2188	2867
19..	1.07	1.15	1.00	1.10	1.11	.451	1686	3327
22..	.70@.72	.74	.68	.73@.70	.72	.310	888	3255
23..	.62	.62	.53	.53	.53	.260	459	3374
24..	.60	.61	.54	.54	.55	.271	448	3444
25..	.52	.54	.48	.52@.54	.53	.275	392	3632
26..	.53	.53	.48	.48	.48	.257	307	3801
29..	.62@.64	.67	.57	.67	.67	.347	517	3963
30..	.67	.68	.51	.57	.57	.322	634	4031

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.51	.56	.49	.56	.55	.332	1043	4260
2..	.53	.67	.52	.66	.65	.378	894	4647
3..	.64	.78	.64	.64	.64	.377	932	5119
6..	.76	.79	.73	.75	.76	.423	611	5101
7..	.57@.58	.68	.56	.62	.62	.384	686	5083
8..	.62	.65	.61	.61	.61	.387	461	5408
9..	.60	.60	.50	.57	.56	.383	569	5592
10..	.53	.72	.53	.72	.72	.429	1135	6137
13..	.76	.85	.75	.81@.85	.86	.490	470	5936
14..	.74	.86	.74	.85@.83	.84	.473	1917	6587
15..	.77@.78	.87	.77	.81@.80	.80	.474	1024	6609
16..	.78	.82	.72	.73@.74	.74	.463	652	6458
17..	.76	.79	.70	.74	.74	.473	700	6248
20..	.65	.65	.54	.58	.57	.414	591	6429
21..	.51	.56	.48	.55	.55	.408	1279	6572
22..	.58	.61	.43	.54	.54	.417	1169	6622
23..	.48	.48	.36	.43	.43	.319	2309	7052
24..	.31	.33	.23	.23	.23	.192	2365	6861
27..	.21	.22	.18	.20	.18	.156	1225	7171
28..	.25	.26	.22	.24	.24	.197	1552	7064
29..	.25@.26	.28	.24	.28	.27	.217	667	7331
30..	.32	.33	.15	.17	.16	.132	2538	7435

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 51 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	.15	.17	.11	.13	.13	.102	1787	8599

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.10@.09	.10	.08	.09	.09	.089	343	8668
4	.10	.12	.06	.07	.07	.099	794	8437
5	.06	.08	.05	.05	.05	.082	443	8412
6	.05	.08	.05	.05	.05	.076	470	8476
7	.05	.05	.04	.05	.05	.072	262	8357
10	.07	.09	.06	.06	.06	.098	409	8359
11	.10	.10	.08	.09	.08	.117	227	8394
12	.11	.14	.11	.14	.14	.176	1121	8554
13	.12	.18	.10	.15	.15	.200	1377	7812
14	.15	.20	.13	.19	.18	.239	1990	7149
17	.11	.12	.09	.09	.10	.155	1201	6935
18	.09	.12	.08	.10	.11	.153	1214	6804
19	.09	.14	.09	.11	.11	.183	1898	7478
20	.11@.10	.11	.06	.08@.07	.07	.157	848	7394
21	.05@.06	.06	.03	.04	.04	.087	437	7325
24	.03	.04	.02	.03B	.03	.082	374	7284
25	.05	.16	.05	.15	.14	.248	2383	7689
26	.12	.16	.06	.08@.09	.08	.233	3526	8428
27	Exchange Closed: Thanksgiving Day							
28	.14	.19	.13	.18	.17	.364	1412	8300

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.26	.31	.13	.17@.18	.17	.384	2624	7754
2	.07	.16	.07	.10@.09	.09	.210	4258	7990
3	.08	.12	.05	.08@.09	.09	.247	2077	8665
4	.03	.09	.01	.01	.01	.000	1072	8810
5	CAB	CAB	CAB	CAB	CAB	.000	101	....

DECEMBER 1986 52 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.51	.54	.50	.54	.53	.237	50	50
3	.48	.55	.47	.54	.53	.238	69	101
4	.52	.55	.48	.49	.49	.223	45	141
5	.48@.49	.49	.37	.37	.37	.177	296	428
8	.30	.32	.27	.27	.27	.136	682	1065
9	.31	.33	.29	.30	.30	.151	103	1137
10	.33	.33	.30	.30	.30	.155	31	1136
11	.23	.23	.22	.22	.23	.115	33	1157
12	.29	.35	.28	.35	.36	.165	370	1260
15	.38	.38	.36	.37B	.38	.184	286	1517
16	.39	.40	.35	.35	.35	.175	267	1779
17	.44	.48	.42	.47	.47	.228	337	2005
18	.60@.56	.78	.56	.77	.77	.333	1511	2878
19	.72	.78	.66	.76	.76	.332	1845	3750
22	.49@.48	.49	.45	.49@.47	.46	.209	973	3691
23	.40@.39	.42	.33	.33	.33	.169	568	3639
24	.38	.39	.34	.36	.35	.178	230	3639
25	.32	.34	.30	.33	.33	.181	785	3969
26	.33	.33	.29	.30@.29	.29	.166	655	4192
29	.41	.42	.35	.40	.41	.236	494	4539
30	.40	.41	.30	.33	.33	.214	277	4578

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.30	.33	.28	.33	.32	.221	774	5011
2	.30	.40	.29	.39	.38	.257	309	4991
3	.37	.47	.36	.38	.37	.255	1321	5501
6	.45	.47	.43	.46@.45	.45	.291	992	5527
7	.32	.40	.32	.36	.35	.256	451	5670
8	.32	.36	.32	.34B	.34	.256	369	5864
9	.34	.34	.26A	.31	.31	.250	412	5968
10	.30@.27	.41	.27	.41	.40	.287	555	6237
13	.44	.47	.41	.46@.47B	.49	.337	536	6370
14	.42	.50	.42	.48	.48	.320	1162	6636
15	.44	.50	.44	.46@.45	.45	.318	808	6766
16	.42@.43	.45	.39	.39	.40	.306	375	6851
17	.40	.41	.36	.39	.39	.311	359	6668
20	.31@.30	.33	.26	.29	.29	.255	598	6594
21	.25	.30	.24	.27	.27	.247	834	6953
22	.31@.29	.31	.24	.26	.24	.251	510	6831
23	.21@.23	.23	.17	.20	.19	.174	1205	6540
24	.17@.15	.17	.10	.12@.10	.10	.090	1043	6668
27	.09	.10	.08	.08	.08	.066	687	6222
28	.12	.12	.10	.11	.11	.089	767	5739
29	.11	.13	.10	.13	.12	.100	326	5820
30	.18@.15	.18	.07	.08	.07	.053	291	5779
31	.06	.07	.05	.06	.05	.038	555	5482

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 52 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.05	.05	.04	.04	.04	.030	290	5446
4	.04	.04	.02	.02	.02	.033	420	5169
5	.02	.03	.02	.03	.02	.026	7	5161
6	.01	.03	.01	.02	.02	.022	295	4850
7	.02	.03	.02	.02	.02	.020	234	4714
10	.03	.03	.02	.03	.02	.027	143	4596
11	.03	.04	.02	.03	.02	.033	34	4572
12	.04	.05	.03	.04	.04	.056	76	4533
13	.03	.05	.03	.05	.04	.064	213	4379
14	.03	.05	.02	.05	.05	.080	251	4185
17	.03	.04	.02	.03	.02	.038	83	4203
18	.01	.04	.01	.04@.02	.03	.036	256	4156
19	.03	.04	.03	.03	.03	.044	716	4552
20	.03	.03	.01	.01	.01	.032	176	4550
21	.01	.01	CAB	.01	....	.012	283	4625
24	.01	.01	CAB	CAB	CAB	.008	5	4624
25	.01	.02	.01	.02B	.02	.042	150	4520
26	.01	.02	.01	.01	.01	.033	10	4517
27	Exchange Closed: Thanksgiving Day							
28	.02	.04	.02	.04@.03	.03	.055	542	4404

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.06	.01	.01@.02	.02	.026	775	3879
2	.01	.02	.01	.01	.01	.003	142	3826
3	.01	.01	CAB	CAB	CAB	.001	516	3778
4	CAB	CAB	CAB	CAB	CAB	.000	3	3756
5	CAB	CAB	CAB	CAB	CAB	.000	8	....

DECEMBER 1986 53 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.49	.50	.46	.50	.50	.231	75	75
22	.30	.32	.28	.31	.30	.132	575	644
23	.26	.28	.22	.22	.22	.103	28	661
24	.24	.25	.22A	.23	.22	.109	26	679
25	.19@.20	.20	.19	.20	.20	.111	1102	1691
26	.20	.20	.18	.18	.18	.100	24	1709
29	.25	.25	.22	.25	.25	.150	147	1759
30	.24	.24	.18	.20	.19	.132	126	1852

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.18	.18	.17	.17	.18	.137	32	1872
2	.18@.17	.24	.17	.21	.22	.162	225	2046
3	.25	.26	.21	.22	.22	.159	128	2126
6	.25	.27	.25	.27	.27	.184	256	2312
7	.19	.22B	.18	.19	.19	.156	295	2458
8	.19	.20	.18	.18	.18	.155	106	2535
9	.17	.18	.14	.16	.17	.148	147	2473
10	.15	.23	.15	.22	.22	.174	51	2493
13	.23	.25	.23	.25	.26	.209	45	2495
14	.22	.27	.22	.27@.26	.27	.194	146	2508
15	.23@.24	.27	.23	.24	.24	.191	1070	3093
16	.23	.25	.19	.20	.21	.179	242	3103
17	.21	.21	.18	.19B	.20	.181	147	3104
20	.16	.16	.13	.14	.14	.137	74	3115
21	.12	.14	.11	.13	.13	.130	30	3066
22	.15	.15	.11	.11	.12	.130	130	3096
23	.09	.10	.08	.10	.09	.081	318	2932
24	.05	.07	.05	.05	.05	.035	470	2605
27	.05	.05	.04	.04	.04	.023	29	2603
28	.05	.05	.05	.05	.05	.033	440	2799
29	.05	.06	.05	.06	.06	.038	213	2806
30	.05	.05	.04	.04	.04	.017	40	2782
31	.03	.03	.02	.02	.03	.011	5	2783

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.02	.02	.02	.02	.02	.008	66	2756
4	.02	.02	.01	.02	.01	.009	196	2788
5	.01	.01	.01	.01	.01	.006	49	2739
6	.01	.01	.01	.01	.01	.005	298	2691
7	....	....	....	.01N	.01	.004	20	2691
10	.01	.01	CAB	CAB	.01	.005	102	2730
11	.01	.01	.01	.01	.01	.006	51	2733
12	.01	.01	.01	.01	.01	.012	27	2679
13	.01	.01	.01	.01	.01	.014	94	2678
14	.01	.02	.01	.01	.01	.018	477	2528
17	.01	.01	CAB	CAB	.01	.006	5	2523
18	.01	.01	.01	.01	....	.005	1	2523
19	.01	.01	.01	.01	....	.006	90	2523
20	.01	.01	CAB	CAB	CAB	.003	1	2524
21	CAB	CAB	CAB	CAB	CAB	.000	2	2522

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

DECEMBER 1986 53 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24 ..	CAB	CAB	CAB	CAB	CAB	.000	1	2521
25 ..	CAB	.01	CAB	.01	....	.003	82	2444
26 ..	CAB	CAB	CAB	CAB	CAB	.001	2	2444
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	.01	.01	.01	.01	.01	.002	25	2432

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.01	.01	.01	.01	....	.000	237	2245
2 ..	CAB	CAB	CAB	CAB	CAB	.000	21	2226
3 ..	CAB	CAB	CAB	CAB	CAB	.000	1	2225
4 ..	CAB	CAB	CAB	CAB	CAB	.000	7	2223

MARCH 1987 43 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16 ..	7.90	7.90	7.90	7.90	7.89	.985	3	3
17 ..	....	....	....	7.89N	7.95	.987	....	3
20 ..	7.65	7.65	7.65	7.65	7.65	.986	3	6
21 ..	....	....	....	7.65N	7.62	.986	....	6
22 ..	....	7.67B	....	7.64B	7.68	.988	....	6
23 ..	....	....	....	7.68N	7.14	.983	....	6
24 ..	....	....	6.42A	6.42A	6.32	.971	....	6
27 ..	....	....	....	6.32N	6.10	.968	....	6
28 ..	....	6.40B	....	6.40B	6.43	.974	....	6
29 ..	....	6.48B	....	6.48B	6.59	.977	....	6
30 ..	....	....	6.10A	6.10A	5.97	.965	....	6
31 ..	....	....	5.77A	5.77A	5.71	.959	....	6

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	5.71N	5.67	.960	....	6
4 ..	....	....	....	5.67N	5.83	.965	....	6
5 ..	....	....	....	5.83N	5.72	.965	....	6
6 ..	....	....	....	5.72N	5.72	.966	....	6
10 ..	....	....	....	5.72N	6.16	.979	....	6
11 ..	....	6.38B	....	6.35B	6.36	.982	....	6
12 ..	6.60	6.69B	6.60	6.69B	6.77	.987	3	9
13 ..	....	....	....	6.77N	6.93	.989	....	9
14 ..	....	7.10B	....	7.10B	7.15	.992	....	9
17 ..	....	....	....	7.15N	6.84	.990	....	9
18 ..	....	....	....	6.84N	6.87	.991	....	9
19 ..	....	....	....	6.87N	7.06	.993	....	9
20 ..	....	....	....	7.06N	6.99	.993	....	9
21 ..	....	....	6.69A	6.69A	6.64	.991	....	9
24 ..	....	....	....	6.64N	6.79	.993	....	9
25 ..	....	7.55B	....	7.45B	7.52	.996	....	9
26 ..	....	....	....	7.52N	7.51	.997	....	9
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	....	7.84B	....	7.84B	7.89	.998	....	9

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	7.89N	8.00	.998	....	9
2 ..	....	....	7.90A	7.90A	7.75	.998	....	9
3 ..	....	....	....	7.75N	7.88	.998	....	9
4 ..	....	....	7.43A	7.43A	7.09	.996	....	9
5 ..	....	....	....	7.09N	6.87	.996	....	9
8 ..	....	....	....	6.87N	6.86	.996	....	9
9 ..	....	....	6.65A	6.65A	6.59	.995	....	9
10 ..	....	....	....	6.59N	6.92	.997	....	9
11 ..	....	....	....	6.92N	6.81	.996	....	9
12 ..	....	....	....	6.81N	6.92	.997	....	9
15 ..	....	....	....	6.92N	6.71	.997	....	9
16 ..	....	....	....	6.71N	6.70	.997	....	9
17 ..	....	....	....	6.70N	6.80	.998	....	9
18 ..	....	....	....	6.80N	6.08	.998	....	9
19 ..	....	....	....	7.20B	7.26	.999	....	9
22 ..	....	....	....	7.26N	7.76	.999	....	9
23 ..	....	....	....	7.76N	8.06	.999	....	9
24 ..	....	....	....	8.06N	8.06	.999	....	9
25 ..	Exchange Closed; Christmas							
26 ..	....	....	....	8.06N	8.14	.999	....	9
29 ..	....	....	....	8.14N	8.70	.999	....	9
30 ..	....	....	....	8.70N	8.52	.999	....	9
31 ..	....	9.25B	....	9.10B	9.13	.999	...	9

MARCH 1987 45 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13 ..	2.69 .	2.80	2.69	2.80	2.75	.598	230	230
16 ..	....	2.85B	....	2.75N	2.68	.591	....	220
17 ..	2.58	2.58	2.55A	2.55A	2.42	.562	200	420
18 ..	....	....	2.40A	2.42N	2.46	.568	....	420
19 ..	....	....	2.45A	2.45A	2.40	.563	....	420

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1987 45 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20 ..	....	....	2.20A	2.20A	2.13	.529	....	420
23 ..	....	2.30B	2.05A	2.30B	2.55	.581	....	420
24 ..	....	....	2.50A	2.50A	2.49	.572	....	420
25 ..	....	....	....	2.49N	2.49	.570	....	420
26 ..	....	....	....	2.49N	2.52	.580	....	420
27 ..	....	2.60B	....	2.60B	2.74	.607	....	420
30 ..	....	2.75B	....	2.75B	2.74	.615	....	420

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	3.00B	....	2.74N	2.85	.625	....	420
2 ..	....	....	....	2.85N	2.90	.631	....	420
3 ..	....	3.06B	....	3.00B	3.00	.641	....	420
4 ..	Exchange Closed; Independence Day							
7 ..	....	....	2.85A	2.85A	2.72	.612	....	420
8 ..	3.00	3.00	2.95A	2.95A	2.87	.629	5	425
9 ..	....	....	2.80A	2.87N	2.96	.639	....	425
10 ..	....	....	2.90A	2.90A	2.95	.638	....	425
11 ..	....	....	2.73A	2.73A	2.69	.605	....	425
14 ..	....	2.90B	....	2.90B	2.96	.649	...	425
15 ..	....	3.17B	....	3.17B	3.24	.672	....	425
16 ..	....	....	....	3.24N	3.26	.680	....	425
17 ..	....	....	3.17A	3.17A	3.12	.671	....	425
18 ..	....	3.45B	....	3.45B	3.46	.699	....	425
21 ..	....	3.54B	3.45A	3.50B	3.57	.715	....	425
22 ..	....	....	....	3.57N	3.42	.706	....	425
23 ..	....	....	3.34A	3.42N	2.44	.709	....	425
24 ..	....	....	....	3.26B	3.25	.694	....	425
25 ..	....	....	3.06A	3.16A	3.05	.677	....	425
28 ..	3.25	3.64B	3.24	3.64B	3.68	.736	110	535
29 ..	....	....	3.48A	3.68N	3.58	.728	....	535
30 ..	....	....	....	3.58N	3.62	.735	....	535
31 ..	....	3.87B	....	3.85B	3.96	.764	....	535

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	4.00B	3.94A	4.00B	4.02	.776	....	535
4 ..	....	4.05B	3.90A	4.02N	4.02	.780	....	535
5 ..	....	....	3.75A	4.00A	3.85	.769	....	535
6 ..	....	4.00B	....	4.00B	4.10	.789	....	535
7 ..	....	4.25B	....	4.25B	4.26	.802	....	535
8 ..	....	....	4.25A	4.26N	4.26	.804	....	535
11 ..	....	4.35B	....	4.35B	4.41	.820	....	535
12 ..	....	....	4.10A	4.10A	4.05	.802	....	535
13 ..	....	4.17B	....	4.11B	4.21	.813	....	535
14 ..	....	4.32B	....	4.32B	4.39	.828	....	535
15 ..	....	....	....	4.39N	4.34	.828	....	535
18 ..	....	....	4.30A	4.30A	4.17	.819	....	535
19 ..	....	4.35B	....	4.35B	4.44	.840	....	535
20 ..	....	4.55B	....	4.55B	4.57	.847	....	535
21 ..	....	4.67B	4.55A	4.67B	4.71	.858	....	535
22 ..	....	4.72B	....	4.71N	4.70	.860	....	535
25 ..	....	....	....	4.70N	4.69	.859	....	535
26 ..	....	....	4.48A	4.48A	4.36	.835	....	535
27 ..	....	4.62B	....	4.62B	4.64	.852	....	535
28 ..	....	....	4.43A	4.43A	4.44	.836	....	535
29 ..	....	4.88B	....	4.88B	4.88	.866	....	535

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	....	4.92B	....	4.92B	4.91	.868	....	535
3 ..	....	....	4.82A	4.90B	4.98	.869	....	535
4 ..	....	....	4.83A	4.83A	4.82	.861	....	535
5 ..	....	....	4.48A	4.48A	4.39	.834	....	535
8 ..	4.02	4.02	4.02	4.02	4.01	.807	2	537
9 ..	....	4.17B	....	4.10B	4.19	.821	1	537
10 ..	4.23	4.32B	4.22A	4.23	4.23	.823	....	537
11 ..	....	....	3.78A	3.78A	3.79	.789	....	537
12 ..	4.26	4.26	4.22A	4.22A	4.34	.831	50	537
15 ..	....	4.50B	....	4.50B	4.52	.845	....	537
16 ..	....	4.60B	4.50A	4.50A	4.46	.840	....	537
17 ..	....	4.92B	....	4.92B	4.93	.870	....	537
18 ..	....	5.80B	....	5.80B	5.84	.908	....	537
19 ..	....	....	5.82A	5.84N	5.84	.908	....	537
22 ..	....	....	4.98A	4.98A	4.86	.860	....	537
23 ..	....	....	4.60A	4.65A	4.48	.836	....	537
24 ..	....	4.65B	....	4.52B	4.55	.842	....	537
25 ..	....	....	4.50A	4.55N	4.49	.844	....	537
26 ..	....	....	....	4.49N	4.37	.836	....	537
29 ..	....	5.00B	....	5.00B	5.05	.879	....	537
30 ..	....	....	4.90A	4.98A	4.89	.872	....	537

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1987 45 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.90B	4.86A	4.90B	4.93	.879	....	537
2..	....	5.25B	....	5.25B	5.24	.897	....	537
3..	....	....	....	5.24N	5.23	.900	....	537
6..	....	5.48B	....	5.48B	5.60	.916	....	537
7..	....	....	5.14A	5.40A	5.34	.909	....	537
8..	....	....	....	5.34N	5.35	.913	....	537
9..	....	....	....	5.35N	5.33	.916	....	537
10..	....	5.60B	....	5.60B	5.64	.929	....	537
13..	....	5.80B	....	5.80B	6.02	.944	....	537
14..	....	....	5.89A	6.02N	5.93	.943	....	537
15..	....	....	....	5.93N	5.94	.945	....	537
16..	....	....	....	5.94N	5.82	.946	....	537
17..	....	5.97B	....	5.86B	5.95	.950	....	537
20..	....	....	5.69A	5.69A	5.65	.945	....	537
21..	....	....	....	5.65N	5.62	.946	....	537
22..	....	5.67B	....	5.64B	5.68	.950	....	537
23..	....	....	....	5.68N	5.18	.934	....	537
24..	....	....	4.45A	4.45A	4.46	.901	....	537
27..	....	....	....	4.46N	4.28	.891	....	537
28..	....	4.56B	....	4.50B	4.53	.908	....	537
29..	....	....	....	4.53N	4.65	.914	....	537
30..	....	....	4.26A	4.26A	4.12	.883	....	537
31..	....	....	3.95A	3.95A	3.90	.868	....	537

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.74	3.80B	3.74	3.80B	3.79	.869	65	537
4..	....	....	....	3.79N	3.95	.881	....	537
5..	....	....	....	3.95N	3.82	.878	....	537
6..	....	....	....	3.82N	3.82	.881	....	537
7..	....	....	....	3.82N	3.84	.885	....	537
10..	....	....	....	3.84N	4.20	.912	....	537
11..	....	....	....	4.20N	4.39	.923	....	537
12..	....	4.65B	....	4.65B	4.77	.941	....	537
13..	....	....	....	4.77N	4.91	.948	....	537
14..	....	5.10B	....	5.10B	5.17	.956	....	537
17..	....	....	....	5.17N	4.85	.949	....	537
18..	....	....	....	4.85N	4.88	.951	....	537
19..	....	....	....	4.88N	5.07	.959	....	537
20..	....	....	....	5.07N	5.00	.959	....	537
21..	....	....	4.69A	4.69A	4.65	.950	....	537
24..	....	....	....	4.65N	4.81	.957	....	537
25..	....	5.55B	....	5.45B	5.54	.976	....	537
26..	....	....	....	5.54N	5.51	.976	....	537
27..	Exchange Closed; Thanksgiving Day							
28..	....	5.84B	....	5.84B	5.89	.983	....	537

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.10	6.10	5.95A	6.05A	6.00	.986	60	597
2..	....	....	5.90A	5.90A	5.75	.983	....	597
3..	....	....	....	5.75N	5.88	.985	....	597
4..	....	....	5.43A	5.43A	5.09	.972	....	597
5..	....	....	....	5.09N	4.87	.968	....	597
8..	....	....	....	4.87N	4.86	.970	....	597
9..	4.60	4.60	4.60	4.60	4.60	.963	2	599
10..	....	....	....	4.60N	4.92	.973	....	599
11..	....	....	....	4.92N	4.82	.971	....	599
12..	....	....	....	4.82N	4.92	.974	....	599
15..	....	....	....	4.92N	4.72	.972	....	599
16..	....	....	....	4.72N	4.70	.974	....	599
17..	....	....	....	4.70N	4.80	.978	....	599
18..	....	....	....	4.80N	5.06	.983	....	599
19..	5.00	5.25B	5.00	5.20B	5.26	.988	143	599
22..	....	....	....	5.26N	5.76	.994	....	599
23..	....	....	....	5.76N	6.06	.996	....	599
24..	....	....	....	6.06N	6.06	.996	....	599
25..	Exchange Closed; Christmas							
26..	....	....	....	6.06N	6.14	.997	....	599
29..	....	....	....	6.14N	6.70	.999	....	599
30..	....	....	....	6.70N	6.52	.998	....	599
31..	....	7.25B	....	7.10B	7.13	999	....	599

MARCH 1987 46 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	2.35	2.40	2.30A	2.30A	2.17	.525	100	100
17..	....	....	2.00A	2.00A	1.95	.496	....	100
18..	....	2.00B	....	1.95N	1.99	.501	....	100
19..	....	....	....	1.99N	1.95	.496	....	100
20..	....	....	1.81A	1.81A	1.73	.461	....	100
23..	....	1.88B	1.66A	1.88B	2.06	.513	....	100
24..	....	....	....	2.06N	2.02	.504	....	100
25..	....	....	....	2.02N	2.02	.501	....	100
26..	....	....	....	2.02N	2.04	.511	....	100

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1987 46 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	....	2.10B	....	2.10B	2.25	.539	....	100
30..	....	....	....	2.25N	2.27	.546	....	100

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.48B	....	2.27N	2.35	.557	....	100
2..	....	....	....	2.35N	2.38	.562	....	100
3..	....	2.50B	....	2.45B	2.45	.573	....	100
4..	Exchange Closed; Independence Day							
7..	....	....	2.35A	2.35A	2.22	.541	....	100
8..	....	2.40B	....	2.31B	2.34	.560	....	100
9..	2.35	2.42	2.28	2.42	2.42	.569	392	472
10..	....	....	2.40A	2.40A	2.41	.568	....	472
11..	....	....	2.20A	2.22A	2.14	.534	....	472
14..	2.15@.16	2.33B	2.15	2.33B	2.39	.578	60	542
15..	2.49	2.58B	2.47	2.58B	2.63	.603	50	542
16..	....	....	....	2.63N	2.65	.611	....	542
17..	....	....	2.60A	2.60A	2.54	.601	....	542
18..	....	2.80B	....	2.80B	2.85	.631	....	542
21..	....	2.90B	....	2.90B	2.95	.648	....	542
22..	....	....	2.76A	2.76A	2.81	.636	....	542
23..	....	....	2.75A	2.81N	2.82	.640	....	542
24..	....	....	2.70A	2.75A	2.64	.623	....	542
25..	2.52	2.52	2.50A	2.52	2.46	.604	1	543
28..	2.64	2.97B	2.62	2.97B	3.04	.667	100	643
29..	....	....	2.88A	3.04N	2.94	.658	....	643
30..	....	....	....	2.94N	2.97	.665	....	643
31..	....	3.20B	....	3.14B	3.28	.697	....	643

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.30B	3.25A	3.30B	3.34	.710	....	643
4..	....	3.35B	3.25A	3.34N	3.34	.714	....	643
5..	....	....	3.15A	3.34N	3.17	.700	....	643
6..	....	3.30B	....	3.30B	3.40	.723	....	643
7..	....	3.50B	....	3.50B	3.52	.737	....	643
8..	....	....	3.50A	3.52N	3.52	.740	....	643
11..	....	3.64B	....	3.61B	3.67	.757	....	643
12..	3.33	3.33	3.33	3.33	3.33	.734	1	643
13..	3.40	3.40	3.40	3.40	3.49	.747	2	641
14..	....	3.58B	....	3.58B	3.64	.763	....	641
15..	....	....	....	3.64N	3.59	.762	....	641
18..	....	....	3.54A	3.54A	3.44	.750	....	641
19..	....	3.59B	....	3.59B	3.70	.775	....	641
20..	....	3.75B	....	3.75B	3.76	.784	....	641
21..	....	3.90B	....	3.90B	3.94	.797	....	641
22..	....	3.96B	....	3.94N	3.92	.799	....	641
25..	....	....	....	3.92N	3.91	.798	....	641
26..	....	....	3.72A	3.72A	3.62	.769	....	641
27..	....	3.86B	....	3.86B	3.86	.790	....	641
28..	....	3.87B	3.70A	3.70A	3.68	.771	....	641
29..	....	4.09B	....	4.09B	4.09	.808	....	641

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	4.15B	....	4.15B	4.11	811	....	641
3..	....	4.12B	4.02A	4.11N	4.19	.811	....	641
4..	4.18	4.18	4.07A	4.07A	4.06	.801	1	641
5..	....	....	3.72A	3.72A	3.64	.768	....	641
8..	....	....	3.34A	3.34A	3.30	.735	....	641
9..	....	3.44B	....	3.37B	3.46	.751	....	641
10..	....	3.58B	....	3.46N	3.50	.755	....	641
11..	....	....	3.08A	3.08A	3.09	.713	....	641
12..	....	3.58B	....	3.58B	3.60	.764	....	641
15..	....	3.72B	....	3.72B	3.78	.781	....	641
16..	....	3.83B	3.76A	3.76A	3.70	.775	....	641
17..	....	4.12B	....	4.12B	4.13	.812	....	641
18..	....	4.95B	....	4.90B	5.00	.863	....	641
19..	....	....	4.95A	5.00N	4.99	.863	....	641
22..	....	....	4.20A	4.20A	4.10	.800	....	641
23..	....	....	3.85A	3.85A	3.73	.771	....	641
24..	....	3.89B	....	3.79B	3.78	.778	...	641
25..	....	...	3.70A	3.78N	3.72	.781	....	641
26..	....	3.76B	....	3.72N	3.62	.771	....	641
29..	....	4.20B	....	4.20B	4.23	.824	....	641
30..	....	....	4.10A	4.15A	4.08	.815	....	641

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	4.04A	4.08N	4.10	.823	....	641
2..	....	4.40B	....	4.40B	4.39	.846	....	641
3..	....	....	....	4.39N	4.38	.849	....	641
6..	....	4.63B	....	4.63B	4.73	.870	....	641
7..	....	....	4.46A	4.54A	4.48	.860	....	641
8..	....	....	....	4.48N	4.47	.865	....	641

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
MARCH 1987 46 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	....	....	4.47N	4.45	.868	....	641
10..	....	4.70B	....	4.70B	4.76	.886	....	641
13..	....	4.86B	....	4.86B	5.09	.907	....	641
14..	....	....	4.95A	5.05A	5.01	.905	....	641
15..	....	....	....	5.01N	5.00	.907	....	641
16..	....	....	....	5.00N	4.95	.908	....	641
17..	....	5.00B	....	4.95N	5.02	.913	....	641
20..	....	....	4.80A	4.83A	4.70	.904	....	641
21..	....	....	4.60A	4.70N	4.67	.906	....	641
22..	....	4.72B	....	4.69B	4.73	.911	....	641
23..	....	....	4.63A	4.63A	4.31	.887	....	641
24..	....	....	3.65A	3.65A	3.61	.838	....	641
27..	3.46	3.46	3.46	3.46	3.43	.824	2	643
28..	....	3.72B	....	3.68B	3.68	.847	....	643
29..	....	....	....	3.68N	3.81	.857	....	643
30..	....	....	3.42A	3.42A	3.30	.814	....	643
31..	....	....	3.20A	3.20A	3.11	.792	....	643

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	3.10A	3.10A	2.97	.793	....	643
4..	....	3.25B	....	3.05B	3.13	.809	....	643
5..	....	....	....	3.13N	3.02	.803	....	643
6..	....	....	....	3.02N	3.02	.806	....	643
7..	2.98	2.98	2.98	2.98	3.03	.811	26	669
10..	....	....	....	3.03N	3.34	.847	....	669
11..	....	....	....	3.34N	3.53	.864	....	669
12..	....	3.70B	....	3.70B	3.88	.890	....	669
13..	....	....	....	3.88N	4.01	.901	....	669
14..	....	4.10B	....	4.10B	4.21	.914	....	669
17..	....	....	....	4.21N	3.92	.902	....	669
18..	....	....	....	3.92N	3.96	.905	....	669
19..	....	....	....	3.96N	4.12	.917	....	669
20..	....	....	....	4.12N	4.05	.917	....	669
21..	....	....	3.72A	3.72A	3.72	.901	....	669
24..	....	....	....	3.72N	3.85	.912	....	669
25..	....	4.57B	....	4.45B	4.56	.946	....	669
26..	....	....	....	4.56N	4.54	.947	....	669
27..	Exchange Closed; Thanksgiving Day							
28..	....	4.84B	....	4.84B	4.90	.961	....	669

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.10	5.10	4.95A	5.05A	5.00	.966	65	734
2..	....	....	4.90A	4.90A	4.75	.960	....	734
3..	....	....	....	4.75N	4.87	.964	....	734
4..	....	....	4.43A	4.43A	4.11	.937	....	734
5..	....	....	....	4.11N	3.89	.928	....	734
8..	....	....	....	3.89N	3.88	.931	....	734
9..	3.71@.72	3.72	3.71	3.72	3.68	.918	100	638
10..	....	....	....	3.68N	3.97	.936	....	638
11..	....	....	....	3.97N	3.84	.932	....	638
12..	....	....	....	3.84N	3.93	.939	....	638
15..	....	....	....	3.93N	3.72	.933	....	638
16..	....	....	....	3.72N	3.71	.936	....	638
17..	....	....	....	3.71N	3.80	.943	....	638
18..	....	....	....	3.80N	4.08	.954	....	638
19..	....	4.25B	....	4.20B	4.26	.965	....	638
22..	....	....	....	4.26N	4.76	.980	....	638
23..	....	....	....	4.76N	5.06	.986	....	638
24..	....	....	....	5.06N	5.06	.987	....	638
25..	Exchange Closed; Christmas							
26..	....	....	....	5.06N	5.14	.990	....	638
29..	....	....	....	5.14N	5.70	.995	....	638
30..	....	....	....	5.70N	5.52	.994	....	638
31..	....	6.25B	....	6.10B	6.13	.997	....	638

MARCH 1987 47 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	1.80	1.82	1.78	1.82	1.82	.474	40	40
13..	....	....	1.80A	1.80A	1.85	.469	....	40
16..	....	1.94B	....	1.85N	1.78	.461	....	40
17..	....	....	1.60A	1.60A	1.56	.431	....	40
18..	1.65	1.65	1.55A	1.62A	1.59	.436	2	40
19..	1.60	1.60	1.60	1.60	1.56	.430	2	42
20..	....	....	1.50A	1.50A	1.36	.395	....	42
23..	....	1.50B	1.32A	1.50B	1.67	.446	....	42
24..	1.73	1.73	1.73	1.73	1.63	.436	2	44
25..	....	....	....	1.63N	1.63	.434	....	44
26..	....	....	....	1.63N	1.63	.443	....	44
27..	....	1.70B	....	1.70B	1.83	.471	....	44
30..	....	....	....	1.83N	1.85	.478	....	44

DEUTSCHEMARK OPTION ON FUTURES — CALLS
MARCH 1987 47 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.00	2.03B	2.00	2.00	1.90	.488	2	45
2..	1.95	1.95	1.95	1.95	1.92	.493	5	50
3..	....	2.04B	....	2.00B	2.00	.504	....	50
4..	Exchange Closed; Independence Day							
7..	....	....	1.90A	1.90A	1.80	.471	....	50
8..	....	1.95B	....	1.86B	1.87	.490	....	50
9..	1.90	1.90	1.90	1.90	1.94	.499	1	51
10..	....	....	....	1.94N	1.93	.498	....	51
11..	....	....	1.80A	1.80A	1.71	.462	....	51
14..	....	1.85B	....	1.84B	1.95	.507	....	51
15..	1.99	2.08B	1.99	2.08B	2.14	.532	18	69
16..	2.15	2.16B	2.10A	2.15	2.19	.539	60	129
17..	....	....	2.10A	2.10A	2.04	.529	....	129
18..	2.30	2.30	2.30	2.30	2.33	.559	60	189
21..	....	2.35B	....	2.34B	2.40	.577	....	189
22..	2.32	2.32	2.32	2.32	2.29	.564	....	189
23..	....	....	2.22A	2.29N	2.30	.567	....	189
24..	....	....	2.15A	2.22A	2.12	.548	....	189
25..	....	....	2.00A	2.06A	1.96	.528	....	189
28..	....	2.41B	....	2.41B	2.47	.594	....	189
29..	....	....	2.31A	2.42A	2.38	.584	....	189
30..	2.43	2.43	2.42	2.42	2.39	.591	27	216
31..	....	2.63B	....	2.55B	2.67	.624	....	216

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.66	2.70B	2.65A	2.66	2.73	.638	4	216
4..	2.70	2.70	2.60A	2.70	2.73	.641	2	214
5..	....	....	2.55A	2.70A	2.57	.625	....	214
6..	....	2.72B	....	2.72B	2.77	.650	....	214
7..	2.93	3.00	2.93	2.95A	2.88	.665	3	215
8..	....	....	....	2.88N	2.88	.667	....	215
11..	....	2.95B	....	2.88N	3.00	.685	....	215
12..	....	....	2.70A	2.70A	2.70	.657	....	215
13..	....	2.76B	....	2.70N	2.84	.671	....	215
14..	....	2.92B	....	2.92B	2.99	.689	....	215
15..	2.92	2.92	2.89	2.89	2.93	.686	20	231
18..	....	....	2.88A	2.88A	2.81	.672	....	227
19..	2.98	2.98	2.98	2.98	3.03	.700	5	219
20..	....	3.10B	....	3.10B	3.11	.709	....	219
21..	....	3.20B	....	3.20B	3.25	.724	....	219
22..	....	3.26B	....	3.25N	3.24	.726	....	219
25..	....	....	....	3.24N	3.23	.725	....	219
26..	....	....	3.05A	3.05A	2.95	.691	....	219
27..	....	3.18B	....	3.18B	3.18	.716	....	219
28..	....	....	3.05A	3.05A	3.00	.694	....	219
29..	....	3.35B	....	3.35B	3.40	.738	....	219

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	3.35	3.42B	3.35	3.41B	3.41	.741	17	236
3..	....	....	3.33A	3.41N	3.46	.742	....	236
4..	3.50	3.52	3.36	3.36	3.34	.730	78	239
5..	3.15	3.15	3.04A	3.04A	2.98	.691	3	222
8..	....	....	2.72A	2.72A	2.66	.653	....	222
9..	....	2.77B	....	2.69B	2.80	.672	....	222
10..	....	2.90B	....	2.80N	2.84	.676	....	222
11..	2.49	2.49	2.46A	2.48A	2.46	.629	1	222
12..	....	2.91B	....	2.91B	2.92	.687	....	222
15..	....	3.05B	....	3.05B	3.10	.707	....	222
16..	....	3.12B	3.07A	3.07A	3.02	.699	....	222
17..	....	3.43B	....	3.43B	3.41	.743	....	222
18..	4.16	4.20B	4.16	4.16	4.24	.806	1	222
19..	....	....	4.20A	4.24N	4.24	.806	....	222
22..	....	....	3.54A	3.54A	3.39	.730	....	222
23..	....	....	3.17A	3.17A	3.05	.696	1	222
24..	....	3.19B	....	3.06B	3.09	.704	....	221
25..	....	....	3.00A	3.09N	3.05	.707	....	220
26..	....	....	....	3.05N	2.95	.695	....	221
29..	....	3.43B	....	3.43B	3.48	.757	....	221
30..	....	....	3.38A	3.41A	3.35	.746	....	221

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.28A	3.35N	3.37	.754	....	221
2..	3.43	3.60B	3.43	3.60B	3.61	.782	1	222
3..	....	....	....	3.61N	3.80	.785	....	222
6..	....	3.83B	....	3.83B	3.90	.810	....	222
7..	....	....	3.54A	3.72A	3.67	.796	....	222
8..	....	....	3.65A	3.67N	3.66	.802	....	222
9..	....	....	....	3.66N	3.65	.805	....	222
10..	....	3.85B	....	3.85B	3.92	.827	....	222
13..	....	4.00B	....	4.00B	4.21	.854	....	222
14..	....	....	4.08A	4.18A	4.16	.851	....	222
15..	4.10	4.10	4.10	4.10	4.14	.854	1	223

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
MARCH 1987 47 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	....	....	4.14N	4.10	.854	....	223
17..	....	4.14B	....	4.10N	4.16	.860	....	223
20..	....	....	3.87A	3.97A	3.86	.847	....	223
21..	....	....	3.77A	3.86N	3.83	.848	....	223
22..	....	3.85B	....	3.85B	3.91	.855	....	223
23..	3.55	3.55	3.55	3.55	3.50	.820	1	221
24..	....	....	2.90A	2.90A	2.86	.756	....	221
27..	2.70	2.70	2.70	2.70	2.70	.738	5	226
28..	....	2.95B	....	2.90B	2.92	.767	....	226
29..	3.00	3.00	3.00	3.00	3.03	.780	120	126
30..	....	....	2.70A	2.70A	2.58	.724	....	126
31..	2.45	2.45	2.36A	2.45	2.41	.698	1	127

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.37A	2.41N	2.32	.698	....	127
4..	2.52	2.52	2.38	2.43	2.42	.716	23	143
5..	2.22	2.33	2.22	2.33	2.29	.708	20	145
6..	....	....	....	2.29N	2.29	.710	....	136
7..	2.21	2.21	2.21	2.21	2.28	.714	115	226
10..	....	2.55B	....	2.55B	2.56	.759	....	226
11..	2.75	2.75	2.75	2.75	2.75	.780	1	226
12..	....	2.96B	....	2.96B	3.06	.816	....	226
13..	....	3.10B	3.02A	3.10B	3.18	.831	....	226
14..	3.35	3.35	3.15A	3.35	3.39	.849	1	226
17..	....	....	....	3.39N	3.09	.830	....	226
18..	3.09	3.11	2.99A	3.11	3.13	.834	2	226
19..	3.12	3.34	3.12	3.25	3.27	.851	9	227
20..	....	....	3.20A	3.20A	3.20	.849	....	227
21..	....	....	2.87A	2.87A	2.89	.824	....	226
24..	....	2.95B	....	2.95B	3.01	.840	....	226
25..	3.47	3.47	3.47	3.47	3.64	.893	3	226
26..	....	....	....	3.64N	3.63	.894	....	226
27..	Exchange Closed; Thanksgiving Day							
28..	3.95	3.95	3.95	3.95	3.96	.918	3	226

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.96N	4.05	.926	....	226
2..	....	....	3.95A	3.95A	3.85	.915	....	226
3..	....	....	....	3.85N	3.95	.923	....	226
4..	....	....	2.58A	3.55A	3.25	.876	....	226
5..	....	....	....	3.25N	3.05	.860	....	226
8..	....	....	....	3.05N	3.02	.863	....	226
9..	....	....	2.86A	2.86A	2.81	.842	....	226
10..	....	....	....	2.81N	3.08	.871	....	226
11..	....	....	....	3.08N	2.95	.864	....	226
12..	....	....	....	2.95N	3.04	.874	....	226
15..	....	....	....	3.04N	2.82	.863	....	226
16..	....	....	....	2.82N	2.82	.866	....	226
17..	....	....	....	2.82N	2.90	.878	....	226
18..	....	....	....	2.90N	3.08	.896	....	226
19..	....	3.30B	....	3.25B	3.32	.916	....	226
22..	....	....	....	3.32N	3.78	.948	....	226
23..	3.86	4.08	3.86	4.08	4.06	.961	85	207
24..	....	....	....	4.06N	4.06	.963	50	157
25..	Exchange Closed; Christmas							
26..	....	....	....	4.06N	4.15	.968	....	157
29..	....	....	....	4.15N	4.70	.984	....	157
30..	....	....	....	4.70N	4.52	.981	....	157
31..	....	5.25B	....	5.10B	5.13	.990	....	157

MARCH 1987 48 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	1.25	1.25	1.25	1.25	1.24	.367	100	100
20..	....	....	1.20A	1.20A	1.08	.334	....	100
23..	1.00	1.18B	1.00	1.18B	1.31	.382	43	143
24..	....	....	....	1.31N	1.30	.372	....	143
25..	....	....	....	1.30N	1.30	.370	....	143
26..	....	....	....	1.30N	1.31	.378	....	143
27..	....	1.35B	1.30A	1.35B	1.44	.405	....	143
30..	....	1.45B	....	1.45B	1.48	.411	....	143

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.65	1.65	1.65	1.65	1.52	.421	3	146
2..	....	....	....	1.52N	1.55	.426	....	146
3..	....	1.63B	....	1.60B	1.60	.437	....	146
4..	Exchange Closed; Independence Day							
7..	....	....	1.55A	1.55A	1.45	.404	....	146
8..	....	1.55B	....	1.48B	1.50	.421	....	146
9..	1.45	1.45	1.45	1.45	1.55	.430	2	148
10..	....	....	....	1.55N	1.54	.429	....	148
11..	....	....	1.43A	1.43A	1.35	.394	....	148
14..	....	1.45B	....	1.45B	1.55	.437	....	148

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
MARCH 1987 48 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	....	1.66B	....	1.64B	1.73	.461	....	148
16..	1.65	1.65	1.65	1.65	1.76	.468	20	165
17..	....	....	....	1.76N	1.63	.457	....	165
18..	1.90	1.90	1.90	1.90	1.88	.488	1	165
21..	....	....	....	1.88N	1.95	.505	....	165
22..	....	....	....	1.95N	1.85	.491	....	165
23..	....	....	1.79A	1.85N	1.85	.494	....	165
24..	....	....	1.70A	1.72A	1.67	.474	....	165
25..	....	....	1.54A	1.64A	1.55	.453	....	165
28..	....	1.92B	....	1.92B	1.95	.518	....	165
29..	....	....	1.85A	1.93A	1.88	.508	....	165
30..	....	1.92B	....	1.90B	1.91	.514	....	165
31..	2.10	2.10	2.10	2.10	2.14	.549	50	215

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.15B	2.11A	2.14N	2.18	.562	....	215
4..	....	2.20B	2.10A	2.18N	2.18	.565	....	215
5..	2.00	2.05B	2.00	2.05B	2.06	.547	3	218
6..	2.26	2.26	2.20	2.20	2.22	.573	3	221
7..	....	2.30B	....	2.30B	2.30	.588	....	221
8..	....	....	....	2.30N	2.30	.589	....	221
11..	....	2.40B	....	2.38B	2.42	.607	....	221
12..	2.10	2.10	2.10	2.10	2.13	.576	50	271
13..	2.26	2.27	2.25A	2.25A	2.28	.589	19	288
14..	....	2.34B	....	2.32B	2.39	.607	....	288
15..	2.36	2.36	2.35A	2.35A	2.35	.603	100	388
18..	2.26	2.26	2.26	2.26	2.23	.586	1	389
19..	....	2.39B	....	2.39B	2.43	.616	....	389
20..	2.50	2.50	2.50	2.50	2.51	.626	1	390
21..	2.51	2.66	2.51	2.66	2.63	.643	3	392
22..	....	2.64B	....	2.63N	2.62	.644	....	392
25..	2.57	2.57	2.57	2.57	2.61	.642	2	392
26..	....	....	2.45A	2.45A	2.37	.606	....	394
27..	2.45	2.57B	2.45	2.57B	2.57	.633	2	396
28..	....	....	2.43A	2.43A	2.40	.609	....	396
29..	2.64	2.73B	2.64	2.73B	2.80	.659	4	394

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	2.80N	2.80	.662	....	398
3..	....	....	2.70A	2.80N	2.84	.663	....	398
4..	....	....	2.75A	2.75A	2.70	.650	....	398
5..	....	....	2.45A	2.45A	2.38	.607	....	398
8..	2.13	2.13	2.13	2.13	2.11	.565	1	398
9..	2.26	2.36	2.25A	2.25A	2.23	.585	8	405
10..	2.36	2.36	2.20	2.22B	2.25	.590	8	407
11..	1.95	1.95	1.85A	1.85A	1.92	.540	6	407
12..	2.36	2.36	2.36	2.36	2.33	.602	14	421
15..	....	2.46B	....	2.46B	2.51	.624	....	421
16..	....	....	2.45A	2.45A	2.43	.615	....	421
17..	....	2.77B	....	2.77B	2.76	.665	....	421
18..	....	3.45B	....	3.45B	3.49	.737	....	421
19..	3.31	3.48B	3.31	3.48B	3.49	.737	1	422
22..	....	....	2.83A	2.83A	2.77	.650	....	422
23..	....	....	2.58A	2.58A	2.47	.613	1	421
24..	....	2.56B	....	2.48B	2.49	.622	....	421
25..	....	....	2.38A	2.49N	2.43	.625	....	421
26..	....	....	....	2.43N	2.34	.612	....	421
29..	....	2.77B	....	2.77B	2.81	.681	....	421
30..	2.70	2.70	2.62A	2.70	2.67	.667	1	422

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.55	2.61B	2.55	2.61B	2.70	.675	....	422
2..	....	2.85B	....	2.85B	2.89	.706	....	422
3..	3.07	3.10B	3.02A	3.02A	2.90	.709	1	421
6..	....	3.09B	....	3.09B	3.16	.738	....	421
7..	....	....	2.84A	2.99A	2.93	.720	....	421
8..	2.95	2.96	2.92A	2.96	2.92	.726	238	485
9..	....	....	2.80A	2.92N	2.90	.728	....	485
10..	....	3.08B	....	3.08B	3.16	.754	....	485
13..	....	3.27B	....	3.27B	3.44	.787	....	485
14..	....	....	3.29A	3.40A	3.38	.782	....	485
15..	....	....	....	3.38N	3.37	.785	....	485
16..	....	....	....	3.37N	3.33	.783	....	485
17..	....	....	....	3.33N	3.36	.791	....	485
20..	3.10	3.10	3.10	3.10	3.11	.772	4	485
21..	....	....	3.00A	3.11N	3.08	.772	....	485
22..	3.11	3.11	3.11	3.11	3.11	.780	1	485
23..	....	....	2.97A	2.97A	2.77	.735	....	485
24..	2.34	2.34	2.20A	2.20A	2.19	.657	1	485
27..	2.19	2.10	2.00	2.08B	2.04	.636	3	488
28..	....	2.25B	....	2.21B	2.24	.670	....	487

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1987 48 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	2.33B	....	2.33B	2.33	.685	....	487
30..	1.98	1.98	1.96	1.96	1.93	.621	115	552
31..	1.77	1.83	1.73	1.80	1.80	.591	44	585

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.72	1.76	1.68A	1.72	1.65	.590	11	594
4..	1.78	1.80	1.73	1.77	1.76	.608	191	782
5..	1.67	1.73	1.64	1.68	1.64	.597	24	805
6..	1.58	1.68	1.55	1.68	1.64	.598	87	839
7..	1.62	1.68	1.52	1.68	1.65	.601	61	896
10..	1.92	1.92	1.89A	1.92B	1.91	.652	2	898
11..	2.02	2.04B	2.02	2.02	2.04	.675	2	898
12..	2.18	2.30	2.18	2.28A	2.33	.720	3	898
13..	2.29	2.44	2.28A	2.41B	2.42	.737	11	888
14..	....	2.55B	....	2.55B	2.60	.761	1	888
17..	2.48	2.48	2.32A	2.38A	2.33	.734	3	893
18..	2.33	2.36B	2.24A	2.36B	2.37	.738	1	887
19..	2.34	2.51	2.33A	2.49	2.50	.759	22	881
20..	2.39	2.39	2.39	2.39	2.41	.755	1	881
21..	2.25	2.25	2.13A	2.13A	2.14	.720	3	881
24..	2.11	2.18B	2.11	2.18B	2.23	.740	5	876
25..	2.39	2.70	2.39	2.70	2.80	.813	125	982
26..	2.85	2.85	2.69	2.73	2.77	.814	42	998
27..	Exchange Closed; Thanksgiving Day							
28..	2.95	3.05B	2.95	3.05B	3.09	.849	33	985

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.38	3.40	3.08	3.14	3.19	.860	13	983
2..	3.05	3.12B	3.02A	3.06	2.98	.842	4	955
3..	2.89	3.14	2.89	3.06	3.07	.854	10	951
4..	2.45	2.45	2.45	2.45	2.45	.783	....	951
5..	2.57	2.57	2.28A	2.28A	2.26	.760	45	915
8..	....	2.36B	2.25A	2.26N	2.23	.763	22	915
9..	....	....	2.08A	2.08A	2.04	.732	....	915
10..	....	2.24B	....	2.24B	2.27	.772	....	915
11..	....	....	2.18A	2.18A	2.16	.761	....	906
12..	....	2.21B	1.98A	2.21B	2.24	.775	....	915
15..	....	....	2.10A	2.10A	2.04	.756	....	915
16..	....	....	1.95A	2.04N	2.02	.758	....	915
17..	2.04	2.04	2.04	2.04	2.07	.773	2	915
18..	....	2.21B	....	2.21B	2.22	.799	....	915
19..	2.23	2.45B	2.23	2.38B	2.44	.830	2	917
22..	2.79	2.87B	2.79	2.86	2.86	.882	2	917
23..	3.05	3.16	3.05	3.10	3.14	.907	17	910
24..	3.16	3.16	3.01	3.02	3.12	.910	8	906
25..	Exchange Closed; Christmas							
26..	3.25	3.28	3.17A	3.17A	3.20	.919	13	897
29..	3.54	3.75	3.52	3.62	3.72	.953	61	877
30..	3.52	3.56B	3.52	3.55	3.55	.946	24	893
31..	4.09	4.25B	4.09	4.18	4.13	.970	9	896

MARCH 1987 49 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	1.68	1.72	1.60A	1.70A	1.66	.493	302	302
13..	1.79	1.80	1.79	1.80	1.78	.505	243	545
14..	....	1.85B	....	1.83B	1.88	.523	....	545
15..	....	....	1.85A	1.85A	1.85	.517	....	545
18..	1.80	1.80	1.80	1.80	1.76	.499	40	585
19..	1.90	1.95	1.90	1.95	1.93	.528	110	695
20..	2.05	2.08	2.00	2.05A	1.98	.539	3	695
21..	2.07	2.08B	2.07	2.08B	2.10	.556	1	695
22..	2.12	2.16	2.10	2.10	2.10	.557	15	702
25..	2.12	2.12	2.10A	2.12	2.09	.555	3	700
26..	2.03	2.06	1.95A	1.95A	1.88	.517	5	703
27..	2.12	2.12	2.10	2.10	2.06	.546	2	704
28..	2.03	2.03	1.93A	1.93A	1.91	.521	13	711
29..	2.17	2.22B	2.16	2.22B	2.25	.574	8	714

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.30	2.30	2.25	2.25A	2.25	.577	6	719
3..	2.15	2.20B	2.10	2.20B	2.27	.579	5	724
4..	2.30	2.30	2.18A	2.20A	2.15	.565	50	774
5..	2.03	2.07	1.93	1.93	1.87	.520	43	774
8..	1.68	1.68	1.65A	1.68	1.64	.476	....	774
9..	1.76	1.83	1.72A	1.72A	1.72	.497	20	782
10..	1.83	1.86	1.75A	1.77	1.76	.501	23	795
11..	1.67	1.67	1.50A	1.51A	1.48	.451	5	799
12..	1.80	1.87	1.80	1.83A	1.84	.514	1	800
15..	1.95	1.95	1.93	1.94	1.97	.536	4	804
16..	2.00	2.00	1.88A	1.92A	1.90	.528	107	911
17..	2.15	2.19B	2.12	2.19B	2.18	.580	3	912

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1987 49 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	2.75	2.80B	2.75	2.78B	2.84	.660	1	912
19..	2.77	2.85B	2.77	2.85B	2.87	.660	7	911
22..	2.25	2.26	2.25	2.25	2.23	.565	8	913
23..	2.05	2.05	1.93	1.93	1.93	.526	173	894
24..	2.05	2.05	1.95	1.96A	1.96	.535	16	902
25..	1.85	1.92	1.85	1.90	1.90	.539	59	944
26..	1.90	1.90	1.86	1.86	1.83	.525	204	944
29..	2.13	2.22	2.10A	2.22	2.20	.597	3	946
30..	2.03	2.05	2.03	2.05	2.05	.581	2	948

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.99	2.09	1.96	2.08	2.10	.589	7	951
2..	2.12	2.25B	2.07A	2.25B	2.27	.622	3	952
3..	2.35	2.44B	2.35	2.35	2.27	.624	2	954
6..	....	2.45B	....	2.45B	2.49	.655	....	954
7..	2.25	2.28B	2.23A	2.25	2.28	.634	2	956
8..	2.26	2.32B	2.25A	2.28	2.27	.639	502	1456
9..	2.21	2.21	2.15A	2.21	2.23	.640	400	1496
10..	2.43	2.46	2.43	2.46	2.47	.669	41	1497
13..	....	2.56B	....	2.56B	2.69	.705	....	1497
14..	2.66	2.68	2.58A	2.68	2.67	.699	10	1497
15..	....	....	2.60A	2.67N	2.66	.701	50	1497
16..	....	....	2.63A	2.63A	2.62	.699	....	1497
17..	2.63	2.63	2.63	2.63	2.65	.706	50	1447
20..	2.36	2.38B	2.36	2.38B	2.41	.682	53	1428
21..	....	....	2.30A	2.41N	2.38	.681	2	1428
22..	2.43	2.43	2.43	2.43	2.40	.689	2	1426
23..	2.18	2.23	2.12A	2.12A	2.12	.636	2	1425
24..	1.88	1.88	1.63	1.67	1.62	.549	128	1549
27..	1.60	1.60	1.48	1.50	1.50	.525	65	1580
28..	1.68	1.71	1.66A	1.68A	1.66	.562	35	1603
29..	1.72	1.72	1.70	1.70	1.75	.579	27	1612
30..	1.80	1.80	1.39	1.45	1.42	.510	291	1698
31..	1.23	1.35	1.21	1.30	1.30	.479	515	1949

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.20	1.25	1.15	1.22	1.17	.476	724	2014
4..	1.30	1.34	1.21	1.25	1.24	.494	427	2343
5..	1.14	1.20	1.10	1.17A	1.17	.481	987	2651
6..	1.10@.11	1.20	1.09	1.13	1.14	.480	590	3000
7..	1.12	1.18	1.03	1.17	1.15	.482	269	3146
10..	1.35	1.37	1.30	1.34	1.35	.532	73	3181
11..	1.50	1.50	1.40	[illegible]	1.46	.557	34	3180
12..	1.60	1.69	1.58	1.69	1.70	.606	48	3175
13..	1.61	1.85	1.57	1.85	1.78	.625	24	3169
14..	1.75	1.92	1.69A	1.90	1.90	.652	36	3157
17..	1.74	1.74	1.65	1.65	1.67	.617	59	3129
18..	1.60	1.73	1.58	1.72	1.72	.622	61	3141
19..	1.68	1.82	1.68	1.82B	1.81	.645	38	3145
20..	1.83	1.83	1.65	1.71	1.73	.639	14	3145
21..	1.58@.57	1.58	1.48	1.48	1.51	.596	42	3161
24..	1.50	1.55B	1.48A	1.55B	1.58	.617	11	3168
25..	1.70	2.08	1.70	2.08	2.08	.706	41	3166
26..	2.10	2.13	1.94	1.97	2.02	.707	279	3261
27..	Exchange Closed; Thanksgiving Day							
28..	2.20	2.30	2.20	2.29	2.29	.751	152	3267

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.56	2.60B	2.28	2.35	2.39	.765	98	3275
2..	2.28	2.32	2.20	2.22	2.22	.740	36	3267
3..	2.20	2.31	2.18A	2.28A	2.28	.755	60	3253
4..	2.14@.13	2.30	1.79	1.79	1.73	.661	19	3261
5..	1.85	1.85	1.55	1.60	1.59	.633	46	3285
8..	1.60	1.66B	1.53	1.58A	1.56	.634	37	3303
9..	1.55	1.55	1.38	1.40	1.39	.596	70	3341
10..	1.45	1.62	1.44	1.62	1.59	.643	58	3373
11..	1.59	1.59	1.42	1.49A	1.49	.629	99	3454
12..	1.33	1.57	1.31	1.57	1.55	.645	77	3428
15..	1.48	1.51	1.37	1.37	1.35	.618	90	3428
16..	1.25@.27	1.36	1.25	1.35	1.32	.618	388	3623
17..	1.34	1.38	1.33	1.36	1.36	.634	203	3621
18..	1.43	1.50	1.41	1.49	1.49	.665	149	3586
19..	1.49	1.70	1.47	1.66	1.67	.705	221	3533
22..	1.88	2.05	1.85	2.02	2.03	.776	131	3394
23..	2.12	2.29	2.12	2.25	2.27	.813	118	3361
24..	2.25	2.28	2.16	2.22B	2.26	.816	21	3350
25..	Exchange Closed; Christmas							
26..	2.26	2.41	2.15	2.30A	2.33	.830	41	3329
29..	2.64	2.84	2.61	2.80	2.82	.868	246	3177
30..	2.60	2.67	2.57	2.64	2.67	.874	208	3052
31..	2.84	3.33	2.84	3.33	3.19	.922	176	3025

DEUTSCHEMARK OPTION ON FUTURES — CALLS
MARCH 1987 50 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.00	1.08B	.99A	1.08B	1.09	.354	2	2
24..	....	....	1.07A	1.07A	1.00	.334	....	2
25..	.94	.94	.94	.94	.94	.314	1	2
28..	....	1.15B	....	1.15B	1.20	.373	....	2
29..	....	....	....	1.20N	1.15	.362	....	2
30..	....	....	1.12A	1.15N	1.17	.367	....	2
31..	1.30	1.30	1.30	1.30	1.30	.399	4	6

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.33B	....	1.30N	1.33	.410	....	6
4..	....	....	1.25A	1.30A	1.33	.412	....	6
5..	....	....	1.25A	1.33N	1.24	.393	....	6
6..	....	1.30B	....	1.30B	1.36	.418	....	6
7..	1.50	1.50	1.50	1.50	1.45	.431	4	10
8..	....	1.47B	....	1.45N	1.45	.431	....	10
11..	1.48	1.48	1.48	1.48	1.48	.447	1	11
12..	....	....	1.27A	1.27A	1.27	.411	....	11
13..	1.40	1.40	1.40	1.40	1.38	.423	1	12
14..	1.38	1.44B	1.38	1.42	1.47	.439	91	103
15..	1.45	1.45	1.45	1.45	1.45	.432	11	114
18..	....	....	1.44A	1.44A	1.37	.413	....	114
19..	....	1.50B	....	1.45B	1.50	.441	....	114
20..	1.60	1.60	1.60	1.60	1.55	.451	50	154
21..	1.58	1.70	1.58	1.70	1.67	.468	3	156
22..	1.70	1.70	1.65A	1.70	1.66	.468	5	158
25..	....	....	1.65A	1.65A	1.65	.466	1	158
26..	1.58	1.58	1.53A	1.53A	1.46	.429	5	163
27..	1.70	1.70	1.70	1.70	1.65	.458	1	159
28..	1.60	1.60	1.52A	1.52A	1.50	.434	723	845
29..	1.52	1.82	1.52	1.80A	1.80	.487	6	846

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.75	1.79	1.75	1.79	1.79	.490	3	841
3..	1.82	1.82	1.67A	1.82	1.79	.492	1	845
4..	1.80	1.80	1.70	1.70	1.70	.478	37	875
5..	1.72@.70	1.72	1.45A	1.50A	1.47	.433	35	862
8..	1.30	1.30	1.22	1.28	1.25	.390	11	868
9..	1.38	1.42	1.27	1.34A	1.33	.410	44	877
10..	1.42	1.42	1.33	1.35	1.35	.414	73	877
11..	1.30	1.30	1.12	1.12	1.13	.366	58	878
12..	1.20	1.45	1.20	1.45	1.43	.427	40	892
15..	1.58	1.58	1.49	1.55	1.52	.449	75	934
16..	1.56	1.56	1.45	1.48A	1.47	.440	473	1236
17..	1.67	1.74	1.65	1.74B	1.71	.493	83	1238
18..	2.03	2.32	2.03	2.27B	2.28	.577	23	1235
19..	2.25	2.37	2.18	2.35A	2.30	.577	66	1236
22..	1.83@.75	1.83	1.75	1.80	1.76	.478	26	1238
23..	1.63	1.65	1.50	1.52	1.52	.440	33	1247
24..	1.58	1.61	1.52	1.55B	1.54	.449	30	1247
25..	1.43	1.49	1.43	1.47B	1.46	.452	145	1291
26..	1.45	1.50B	1.42	1.42	1.43	.439	37	1294
29..	1.63	1.73	1.60	1.72	1.72	.510	161	1416
30..	1.72	1.72	1.55	1.59B	1.60	.493	215	1494

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.53	1.60	1.50A	1.60	1.60	.501	415	1591
2..	1.57	1.76	1.55	1.74	1.74	.533	186	1606
3..	1.73	1.91	1.73	1.80	1.75	.534	26	1612
6..	1.90	1.93	1.90	1.91	1.91	.566	65	1604
7..	1.61	1.76	1.61	1.74	1.73	.543	59	1654
8..	1.70	1.74	1.70	1.72	1.71	.546	249	1633
9..	1.69	1.70	1.56A	1.66	1.65	.546	260	1747
10..	1.66	1.90	1.65A	1.90	1.89	.576	315	1923
13..	1.92	2.03	1.92	2.03	2.10	.614	28	1908
14..	1.95	2.05	1.95	2.05	2.06	.606	113	1939
15..	2.05	2.07B	1.99A	2.03	2.04	.608	136	1966
16..	2.00	2.07	1.96	1.96	1.99	.604	60	2015
17..	2.00@1.99	2.04B	1.98A	2.00	2.02	.611	27	2036
20..	1.80	1.83	1.80	1.83	1.82	.582	9	2041
21..	1.73	1.84	1.70A	1.84	1.80	.580	27	2046
22..	1.82	1.86	1.76	1.79	1.81	.587	6	2055
23..	1.71	1.71	1.47	1.59	1.59	.529	86	2106
24..	1.48	1.48	1.17	1.20	1.17	.440	569	2461
27..	1.14@.17	1.17	1.06	1.09B	1.09	.415	227	2554
28..	1.19	1.23	1.17	1.20	1.20	.451	152	2736
29..	1.23	1.29	1.20	1.29	1.26	.469	111	2797
30..	1.40	1.40	.97	1.01A	1.00	.400	613	2660
31..	.85	.95	.85	.92	.92	.371	201	2765

DEUTSCHEMARK OPTION ON FUTURES — CALLS
MARCH 1987 50 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.84@.80	.85	.76	.83	.82	.367	949	3230
4..	.89	.94	.81	.85	.84	.383	243	3388
5..	.77@.75	.82B	.74	.80	.80	.368	595	3595
6..	.72	.83	.72	.79	.78	.367	578	3591
7..	.72@.76	.80	.70	.79	.77	.367	220	3614
10..	.95	.95	.89	.90	.92	.412	223	3689
11..	1.04	1.04	.95	1.00	1.00	.435	69	3708
12..	1.12@.10	1.20	1.08	1.20	1.19	.485	162	3746
13..	1.14	1.30	1.09	1.25@.24	1.24	.504	159	3774
14..	1.21@.22	1.40	1.15	1.32	1.35	.531	224	3799
17..	1.22@.20	1.22	1.15	1.17@.16	1.16	.492	1221	4378
18..	1.08	1.22	1.08	1.22@.20	1.20	.496	437	4541
19..	1.18	1.30	1.15	1.27	1.27	.520	197	4592
20..	1.28@.26	1.28	1.14	1.19	1.18	.510	347	4794
21..	1.07	1.10	.98	1.01	1.01	.464	759	5135
24..	.97	1.07	.97	1.07	1.06	.483	207	5169
25..	1.16	1.48	1.16	1.47	1.46	.580	346	5311
26..	1.47	1.52	1.32	1.40	1.40	.579	302	5356
27..	Exchange Closed; Thanksgiving Day							
28..	1.55	1.65	1.54	1.63	1.65	.630	150	5279

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.89	1.90	1.60	1.73@.74	1.72	.645	378	5090
2..	1.55	1.68	1.52A	1.52A	1.54	.613	67	5103
3..	1.51	1.65	1.49	1.62	1.61	.631	79	5106
4..	1.50	1.61	1.16	1.20	1.19	.523	310	5125
5..	1.20	1.32	1.01	1.05	1.05	.492	238	5133
8..	1.07	1.12	1.01	1.05	1.03	.490	224	5193
9..	1.03	1.03	.88	.91@.90A	.90	.451	1706	6055
10..	.95	1.06	.92	1.05	1.05	.499	360	6020
11..	1.03	1.04	.89	.95B	.96	.482	1089	6303
12..	.83	1.05	.81	1.01@.00	1.00	.498	696	6427
15..	.94	.99	.83	.85	.85	.466	394	6564
16..	.80	.83	.77	.78	.80	.463	1068	6648
17..	.81@.79	.83	.79	.83	.82	.478	881	6510
18..	.85	.93	.85	.92@.91	.92	.509	700	6427
19..	.92@.93	1.09	.90	1.03@.04	1.04	.551	654	6457
22..	1.23	1.36	1.19	1.33	1.33	.632	749	6306
23..	1.36	1.54	1.32	1.53	1.52	.679	817	6399
24..	1.49@.52	1.54	1.42	1.50B	1.51	.681	208	6359
25..	Exchange Closed; Christmas							
26..	1.58	1.63	1.45A	1.54	1.56	.696	61	6353
29..	1.81@.82	1.98	1.81	1.97	1.97	.778	559	6138
30..	1.76	1.89	1.74A	1.84	1.86	.756	292	5999
31..	2.00	2.46	1.97A	2.40@.39	2.33	.832	432	5824

MARCH 1987 51 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	1.07	1.07	1.07	1.07	1.05	.345	1	1
14..	....	1.07B	....	1.07B	1.12	.359	....	1
15..	1.11	1.11	1.11	1.11	1.10	.352	1	2
18..	1.07	1.07	1.02	1.02	1.05	.333	2	4
19..	1.05	1.16	1.03A	1.16	1.15	.358	2	6
20..	1.20	1.20	1.20	1.20	1.19	.368	3	9
21..	....	1.25B	....	1.25B	1.30	.383	....	9
22..	1.28	1.28	1.28	1.28	1.28	.383	5	14
25..	....	....	....	1.28N	1.27	.381	1	14
26..	1.25	1.25	1.18A	1.18A	1.12	.346	1	15
27..	1.10	1.26B	1.10	1.26B	1.26	.374	2	16
28..	1.24	1.24	1.18A	1.18A	1.16	.351	5	21
29..	1.38	1.40	1.38	1.40	1.40	.402	5	26

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.40	1.40	1.34	1.38	1.38	.405	213	236
3..	1.32	1.40	1.28	1.40	1.38	.407	13	248
4..	1.40	1.40	1.33	1.33	1.31	.394	245	493
5..	1.30	1.30	1.17	1.17	1.12	.351	19	510
8..	1.04	1.04	.97A	.99	.97	.310	5	515
9..	1.03	1.04B	1.03	1.03	1.02	.328	1	515
10..	1.04	1.04	1.03A	1.03A	1.02	.332	1	514
11..	.83	.83	.83	.83	.85	.289	1	514
12..	.98	1.06B	.98	1.06B	1.08	.346	1	513
15..	1.20@.18	1.22	1.15	1.18	1.17	.366	99	608
16..	1.20	1.21	1.12	1.12	1.11	.357	162	768
17..	1.28	1.35	1.26	1.33	1.33	.408	81	847
18..	1.55	1.83	1.55	1.82	1.81	.492	223	1030
19..	1.80	1.89	1.73	1.84	1.83	.493	53	1076
22..	1.43	1.43	1.33	1.39	1.38	.394	130	1158
23..	1.26@.27	1.28	1.16	1.18	1.16	.358	112	1248
24..	1.23	1.24	1.16	1.17	1.17	.367	93	1307
25..	1.10	1.13	1.05	1.12	1.11	.370	103	1366
26..	1.10@.11	1.11	1.07	1.08	1.08	.356	95	1417

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
MARCH 1987 51 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	1.28	1.31	1.20	1.30	1.30	.424	41	1412
30..	1.28@.30	1.30	1.16	1.20	1.20	.407	37	1447

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.15	1.20	1.10	1.17	1.18	.414	30	1467
2..	1.17	1.35	1.15A	1.34	1.32	.445	40	1500
3..	1.29	1.46	1.29	1.35A	1.34	.445	34	1524
6..	1.42	1.46	1.40	1.43	1.43	.475	307	1808
7..	1.23	1.34	1.22	1.30	1.29	.450	91	1893
8..	1.28	1.30	1.26	1.28	1.27	.453	14	1905
9..	1.22	1.22	1.15	1.18B	1.21	.451	65	1944
10..	1.25	1.41	1.23A	1.40	1.40	.481	73	1965
13..	1.45	1.49	1.45	1.49	1.57	.518	23	1987
14..	1.43	1.57	1.43	1.56	1.54	.509	340	2302
15..	1.48	1.58	1.48	1.50	1.50	.509	293	2447
16..	1.45	1.53	1.45	1.46	1.46	.504	791	3028
17..	1.50	1.55	1.43	1.49B	1.49	.510	119	3075
20..	1.39	1.39	1.30	1.35	1.33	.478	103	3148
21..	1.25	1.35	1.22	1.32A	1.31	.475	77	3211
22..	1.36	1.36	1.29	1.31	1.31	.480	234	3173
23..	1.23	1.23	1.11A	1.14	1.14	.422	231	3316
24..	1.03	1.03	.83	.84	.84	.337	174	3273
27..	.79	.79	.70	.74	.74	.313	121	3380
28..	.84	.87	.84	.85	.84	.346	140	3461
29..	.85	.88B	.84	.88B	.89	.363	129	3425
30..	.65	.99B	.66	.70	.69	.300	645	3579
31..	.60	.64	.57	.63	.62	.274	250	3532

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.56	.57	.51	.55	.55	.269	65	3484
4..	.60	.60	.53	.57	.56	.282	90	3512
5..	.49	.54	.48A	.50	.50	.268	61	3573
6..	.47	.53	.47	.50	.49	.265	16	3579
7..	.49	.49	.46A	.49B	.49	.264	94	3595
10..	.61	.62	.58	.60	.60	.302	98	3546
11..	.65@.68	.69	.65	.67A	.66	.322	117	3604
12..	.75	.80	.74	.80	.80	.367	53	3615
13..	.77	.88	.75	.84	.85	.384	366	3834
14..	.84	.94	.82	.92	.91	.409	176	3893
17..	.82	.82	.77	.78	.77	.370	89	3918
18..	.71	.85	.71	.80	.80	.372	209	3968
19..	.82@.81	.89	.78	.86	.86	.394	115	3985
20..	.84	.85	.75A	.80	.78	.383	1030	4057
21..	.68	.70	.62	.64	.64	.338	284	4031
24..	.63	.69	.62	.69	.68	.354	88	4092
25..	.77	1.02	.77	.98	.96	.448	996	4348
26..	.97@.98	1.02	.88	.94	.93	.446	323	4347
27..	Exchange Closed; Thanksgiving Day							
28..	1.07	1.14	1.07	1.14	1.12	.496	1023	4819

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30@.29	1.35	1.11	1.16	1.17	.511	716	5032
2..	1.08@.04	1.14	1.00	1.02	1.03	.477	922	5420
3..	1.02	1.13	.99	1.07@.09	1.08	.494	616	5738
4..	1.01	1.07	.74	.75@.74	.76	.385	855	5784
5..	.81	.86	.66	.66	.66	.355	565	6033
8..	.69	.71	.64	.65	.64	.351	529	6276
9..	.64	.64	.55	.55	.55	.314	1463	6463
10..	.57@.59	.69	.57	.66	.66	.357	683	6498
11..	.64	.64	.54	.58@.59	.58	.341	501	6587
12..	.51	.65	.49	.61	.61	.354	433	6809
15..	.57	.59	.47	.49	.49	.321	591	6832
16..	.47	.49	.44	.45	.44	.317	409	6850
17..	.46	.47	.44	.45@.46	.45	.328	1136	7098
18..	.47	.54	.47	.53	.52	.355	655	7258
19..	.52	.65B	.50	.61@.60	.60	.392	862	7637
22..	.73	.84	.70	.79@.80	.80	.470	1197	7712
23..	.84	.96	.79A	.94	.93	.519	1928	7969
24..	.89	.94	.85	.89	.91	.519	370	7820
25..	Exchange Closed; Christmas							
26..	1.00	1.01	.88	.94	.96	.532	150	7843
29..	1.16	1.30	1.13	1.27	1.28	.627	543	7683
30..	1.10	1.21	1.08	1.19B	1.19	.598	592	7672
31..	1.30@.31	1.69	1.27A	1.66	1.57	.697	897	7459

MARCH 1987 52 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.09	1.09	1.05A	1.07A	1.06	.326	....	....
3..	1.07	1.07	.98A	1.05	1.05	.328	33	33
4..	1.04	1.04	1.00	1.00	1.00	.316	5	37
5..	.98	.98	.89	.89	.85	.276	38	74

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
MARCH 1987 52 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	....	.72A	.72A	.70	.240	....	74
9..	.78	.78	.78	.78	.77	.256	1	72
10..	.80	.80	.79A	.79A	.77	.260	1	73
11..	....	....	.64A	.64A	.63	.221	....	73
12..	.80	.80	.78	.80	.82	.272	11	79
15..	....	.87B	....	.86B	.87	.290	....	79
16..	.90	.90	.82	.84	.84	.282	466	534
17..	....	1.03	1.00	1.03	1.03	.328	10	541
18..	1.13	1.44	1.13	1.40	1.42	.409	530	845
19..	1.40	1.47	1.36	1.40	1.43	.410	1112	1789
22..	1.10	1.10	1.02	1.08	1.06	.317	62	1853
23..	.99	.99	.88	.88	.88	.283	2	1853
24..	.94	.94	.87	.90B	.90	.292	71	1910
25..	.83	.85B	.82A	.83	.85	.294	1	1910
26..	.83	.83	.80	.80	.82	.282	10	1913
29..	.91	1.01	.91	1.00	.99	.344	8	1913
30..	....	....	.87A	.94A	.91	.327	10	1923

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.87	.87	.83A	.87	.89	.332	10	1933
2..	.96	1.00B	.86A	.98	.98	.361	12	1933
3..	1.07	1.09	1.04	1.04	1.00	.360	10	1933
6..	1.05	1.07	1.05	1.07	1.06	.387	6	1934
7..	.89	.97B	.89	.95	.95	.363	61	1964
8..	.90	.96B	.90	.94	.92	.364	52	2005
9..	.90	.90	.82	.88	.88	.360	134	2083
10..	.89	1.05	.87A	1.05	1.03	.388	16	2072
13..	1.04	1.12B	1.04	1.12B	1.16	.422	19	2078
14..	1.04@.06	1.16	1.04	1.15	1.13	.413	478	2332
15..	1.09	1.16	1.09	1.10	1.10	.412	859	2788
16..	1.06@.07	1.12	1.06	1.07	1.07	.406	101	2803
17..	1.07	1.12	1.06	1.08B	1.09	.410	122	2812
20..	1.00	1.00	.92	.97	.97	.378	88	2813
21..	.90	.97	.86	.96A	.96	.373	63	2855
22..	.90	.97	.90	.94	.95	.377	25	2860
23..	.81	.86	.80	.82B	.82	.322	29	2867
24..	.80	.80	.55	.55	.56	.246	305	2693
27..	.53	.53	.48	.50B	.51	.225	45	2564
28..	.59	.59	.57	.57	.58	.254	34	2558
29..	.60	.60	.58	.60B	.62	.268	54	2529
30..	.71	.71	.47	.48	.47	.214	88	2613
31..	.45	.45	.34	.43	.42	.193	101	2685

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.33	.38	.30	.36	.37	.188	63	2679
4..	.40	.40	.33	.38	.37	.197	28	2684
5..	.31	.35	.31	.32	.33	.185	139	2714
6..	.29	.31	.29	.31	.33	.182	69	2715
7..	.31	.32	.29	.31	.31	.180	17	2713
10..	.38	.40	.37	.37	.38	.209	72	2775
11..	.42	.44	.41	.42	.42	.225	23	2784
12..	.47	.53B	.47	.53B	.53	.263	95	2807
13..	.52	.57	.48	.57	.57	.277	548	3268
14..	.55	.63	.53	.61	.61	.298	166	3424
17..	.51	.53	.50	.50	.50	.261	332	3531
18..	.47	.54	.46A	.54	.53	.263	151	3565
19..	.56	.58	.52A	.56	.56	.281	352	3724
20..	.57	.57	.46	.49B	.49	.270	144	3740
21..	.44@.43	.44	.39	.39	.39	.230	249	3740
24..	.37	.44	.37	.42	.42	.242	78	3749
25..	.49	.64	.49	.64	.62	.323	226	3780
26..	.65@.64	.66	.54	.59	.60	.321	210	3809
27..	Exchange Closed; Thanksgiving Day							
28..	.70	.75	.68	.73	.74	.366	342	3860

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.88	.89	.70	.77	.77	.378	354	4045
2..	.71	.73	.63	.66	.66	.345	475	4109
3..	.67@.66	.72	.64A	.68	.70	.361	82	4143
4..	.64	.68	.46A	.50B	.47	.262	525	4117
5..	.48@.51	.53	.40	.40	.41	.236	348	4234
8..	.42	.42	.39	.40	.39	.231	141	4279
9..	.39	.39	.33	.34	.33	.201	980	4317
10..	.34	.42	.34	.40	.40	.235	778	4141
11..	.39	.39	.32	.35	.34	.221	316	4254
12..	.29	.38	.27	.36	.35	.231	435	4171
15..	.32	.34	.27	.28	.28	.202	426	4476
16..	.26	.27	.23	.24	.24	.197	420	4483
17..	.25	.25	.23	.25	.25	.204	612	4644
18..	.25	.29	.25	.29	.28	.223	105	4665
19..	.28	.37	.27	.33	.33	.252	527	4778
22..	.42	.48	.40	.47	.46	.316	929	5425

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1987 52 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.45	.56	.45	.55	.54	.359	1035	5678
24..	.52	.54	.49	.51	.52	.357	322	5726
25..	Exchange Closed; Christmas							
26..	.58	.59	.48	.54	.54	.366	153	5757
29..	.69@.70	.78	.67	.78	.78	.457	1363	6067
30..	.65	.73	.62	.71	.71	.426	1069	6311
31..	.79	1.08	.77A	1.05	.98	.531	1520	6281

MARCH 1987 53 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.83	.83	.79	.79	.79	.248	11	11
23..	....	....	.70A	.70A	.77	.218	1	12
24..	....	....	.75A	.77N	.70	.226	....	12
25..	.56	.56	.56	.56	.60	.228	1	13
26..	....	....	.59A	.59A	.59	.217	....	13
29..	.68	.74	.68	.73A	.73	.271	2	15
30..	.65	65	.65	.65	.67	.256	6	21

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.58	.58	.56A	.58B	.60	.259	161	171
2..	.70	.72	.70	.71	.71	.284	52	221
3..	.74	.75	.72A	.72A	.72	.282	6	227
6..	.78	.78	.76	.78	.77	.306	67	289
7..	.68	.70B	.66A	.67A	.67	.283	1	289
8..	....	....	.66A	.67N	.65	.283	....	289
9..	.59	.59	.58	.58	.60	.279	2	288
10..	.68	.74	.68	.73A	.73	.303	1	289
13..	.73	.84	.73	.80A	.83	.333	16	303
14..	.75	.82	.75	.82	.82	.323	55	340
15..	.82	.85	.78	.78	.78	.322	29	350
16..	.80	.80	.76	.76	.76	.315	126	377
17..	.77	.78	.75	.78	.79	.318	31	403
20..	.70	.71B	.67	.70	.70	.287	13	405
21..	.60	.65B	.60	.65B	.67	.281	3	408
22..	.63	.67	.63	.67	.66	.264	9	410
23..	.56	.56	.56	.56	.56	.236	1	409
24..	.48	.48	.40	.40	.38	.172	26	419
27..	.35	.35	.35	.35	.34	.154	10	425
28..	.40	.40	.39	.40	.39	.177	7	426
29..	.39	.39	.38A	.39	.41	.190	60	429
30..	.38	.38	.34	.34	.31	.146	22	432
31..	.29	.30	.28	.28	.28	.129	3	432

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.22	.25	.22	.23	.23	.125	20	448
4..	.24	.24	.21A	.23	.23	.132	2	450
5..	.21	.22	.18	.22	.21	.121	519	903
6..	.21	.21	.18A	.21	.20	.118	2	904
7..	.19	.19	.18	.19	.19	.116	6	908
10..	.23	.23	.23	.23	.23	.137	15	921
11..	.25	29	.25	.27A	.26	.148	12	924
12..	.29	.34	.29	.34	.33	.177	169	1033
13..	.30@.29	.38	.29	.37A	.36	.188	559	1516
14..	.36	.40	.33A	.38	.38	.205	54	1544
17..	.35	.35	.30	.30	.30	.174	10	1545
18..	.29	.34	.27A	.34	.33	.174	37	1567
19..	.34	.37	.34	.36	.35	.188	80	1585
20..	.32	.32	.29	.30B	.30	.178	20	1594
21..	.24	.26	.21	.23	.23	.146	387	1922
24..	.24	.25	.24	.25	.24	.154	170	2023
25..	.27	.40	.27	.39	.39	.218	218	2131
26..	.39	.39	.35	.35	.35	.215	177	2162
27..	Exchange Closed; Thanksgiving Day							
28..	.42	.47	.42	.45	.45	.251	87	2168

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.57	.58	.43	.49@.48A	.47	.260	140	2100
2..	.40	.46	.40	.40@.41	.40	.232	87	2151
3..	.39	.44	.39	.42	.43	.244	65	2185
4..	.40	.40	.26	.26	.27	.165	185	2240
5..	.30	.33	.24	.24	.23	.145	185	2231
8..	.25	.25	.22	.22	.22	.140	121	2322
9..	.23	.23	.19	.19@.20	.19	.118	612	2504
10..	.21	24	.19	.22	.23	.142	139	2497
11..	.23	.23	.18	.19	.19	.131	220	2488
12..	.16@.17	.21	.16	.18	.19	.138	253	2591
15..	.18	.19	.14	.14	.14	.115	67	2575
16..	.12@.13	.13	.11	.11	.11	.111	92	2567
17..	.11	.13	.11	.12A	.11	.114	18	2586
18..	.12	.15	.12	.15	.14	.127	51	2599
19..	.14	.19	.13	.17	.17	.146	232	2739

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

MARCH 1987 53 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.20	.25	.20	.24	.23	.190	306	2732
23..	.26	.31	.23	.31@.30A	.29	.222	440	2850
24..	.27	.30	.26	.27	.26	.219	80	2850
25..	Exchange Closed; Christmas							
26..	.30	.30	.26	.26	.27	.224	12	2852
29..	.37	.46	.35	.44@.43	.43	.297	957	3165
30..	.37	.40	.32	.40@.39	.39	.269	285	3359
31..	.45	.64	.43	.60A	.57	.362	1098	3131

MARCH 1987 54 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.20	.23	.20	.22B	.22	.150	27	21
31..	.31	.36	.31	.34	.32	.219	60	72

JUNE 1987 47 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	3.30	3.30	3.30	3.30	3.31	.722	1	1
27..	....	....	3.20A	3.20A	3.14	.707	....	1
28..	....	3.30B	....	3.26B	3.36	.730	....	1
29..	3.45	3.45	3.45	3.45	3.46	.741	9	9
30..	....	....	3.08A	3.08A	3.03	.695	....	9
31..	....	....	2.85A	2.90A	2.86	.674	....	9

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.70	2.70	2.70	2.70	2.79	.674	1	10
4..	....	2.92B	....	2.86B	2.86	.688	....	10
5..	....	....	2.70A	2.80A	2.75	.682	....	10
6..	....	2.76B	2.73A	2.75N	2.74	.683	....	10
7..	....	....	....	2.74N	2.75	.686	....	10
10..	....	2.95B	....	2.95B	3.02	.722	....	10
11..	....	3.16B	....	3.10B	3.17	.739	....	10
12..	....	3.40B	....	3.40B	3.48	.768	....	10
13..	....	3.55B	3.46A	3.55B	3.61	.780	....	10
14..	....	3.74B	....	3.74B	3.73	.796	....	10
17..	....	....	3.56A	3.56A	3.49	.778	....	10
18..	....	....	3.45A	3.49N	3.53	.781	....	10
19..	....	3.63B	....	3.55B	3.67	.795	....	10
20..	....	....	3.60A	3.60A	3.59	.793	....	10
21..	....	....	3.35A	3.35A	3.30	.770	....	10
24..	....	....	....	3.30N	3.41	.784	....	10
25..	....	3.82B	....	3.82B	3.98	.832	....	10
26..	....	....	3.95A	3.95A	3.94	.832	....	10
27..	Exchange Closed; Thanksgiving Day							
28..	....	4.18B	....	4.18B	4.25	.855	....	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.30B	....	4.30B	4.34	.862	....	10
2..	....	....	....	4.34N	4.13	.850	....	10
3..	....	....	....	4.13N	4.25	.857	....	10
4..	....	....	3.93A	3.93A	3.62	.810	....	10
5..	....	....	3.42A	3.42A	3.45	.795	....	10
8..	....	3.50B	....	3.45N	3.42	.797	....	10
9..	....	....	3.27A	3.27A	3.20	.775	....	10
10..	....	3.44B	....	3.44B	3.44	.800	....	10
11..	....	....	....	3.44N	3.35	.794	....	10
12..	....	3.40B	3.15A	3.40B	3.42	.803	....	10
15..	....	....	....	3.42N	3.24	.791	....	10
16..	....	....	3.20A	3.20A	3.19	.793	....	10
17..	....	....	....	3.19N	3.22	.803	....	10
18..	....	....	....	3.22N	3.43	.821	....	10
19..	....	3.60B	....	3.60B	3.64	.841	....	10
22..	....	....	....	3.64N	4.04	.875	....	10
23..	....	....	....	4.04N	4.31	.893	....	10
24..	....	....	....	4.31N	4.30	.895	....	10
25..	Exchange Closed; Christmas							
26..	....	4.32B	....	4.32B	4.38	.902	....	10
29..	....	4.80B	....	4.80B	4.93	.928	....	10
30..	....	....	....	4.93N	4.76	.922	....	10
31..	....	5.35B	....	5.35B	5.34	.944	....	10

JUNE 1987 48 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	2.70	2.70	2.70	2.70	2.60	.575	1	1
9..	2.65	2.65	2.65	2.65	2.72	.589	1	2
10..	....	2.75B	....	2.72N	2.73	.595	....	2
11..	....	....	2.46A	2.46A	2.42	.555	....	2
12..	....	2.75B	....	2.75B	2.88	.606	....	2
15..	....	2.92B	....	2.90B	2.94	.624	....	2
16..	....	....	....	2.94N	2.91	.615	....	2

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1987 48 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	3.20B	....	3.20B	3.25	.653	....	2
18..	....	3.70B	....	3.70B	3.98	.714	....	2
19..	....	....	....	3.98N	3.99	.716	....	2
22..	....	....	3.37A	3.37A	3.30	.643	....	2
23..	....	....	3.15A	3.15A	3.02	.613	....	2
24..	....	....	....	3.02N	3.02	.620	....	2
25..	....	....	2.97A	3.02N	2.98	.623	....	2
26..	....	....	....	2.98N	2.87	.612	....	2
29..	....	3.20B	....	3.20B	3.28	.667	....	2
30..	....	....	3.10A	3.20A	3.16	.655	....	2
IN OCTOBER								
1..	....	....	3.15A	3.16N	3.11	.662	....	2
2..	....	3.32B	....	3.32B	3.36	.686	....	2
3..	....	3.45B	....	3.45B	3.37	.688	....	2
6..	....	3.48B	....	3.48B	3.60	.712	....	2
7..	....	....	3.30A	3.40A	3.38	.697	....	2
8..	....	....	3.35A	3.38N	3.36	.700	....	2
9..	....	....	3.34A	3.36N	3.32	.702	....	2
10..	....	3.49B	....	3.49B	3.58	.724	....	2
13..	....	3.67B	....	3.67B	3.84	.751	....	2
14..	....	....	3.70A	3.84N	3.81	.746	....	2
15..	....	....	3.78A	3.81N	3.80	.748	....	2
16..	....	....	....	3.80N	3.73	.747	....	2
17..	....	....	....	3.73N	3.76	.753	....	2
20..	....	....	3.58A	3.58A	3.54	.737	....	2
21..	....	....	3.45A	3.54N	3.57	.737	....	2
22..	....	....	....	3.57N	3.50	.743	....	2
23..	....	....	3.39A	3.39A	3.20	.706	....	2
24..	....	....	2.70A	2.76A	2.68	.643	....	2
27..	....	....	2.55A	2.55A	2.52	.626	....	2
28..	....	2.70B	....	2.65B	2.72	.652	....	2
29..	....	2.73B	....	2.73B	2.81	.664	....	2
30..	....	....	2.50A	2.50A	2.43	.613	....	2
31..	2.30	2.30	2.25A	2.30	2.28	.591	5	7
IN NOVEMBER								
3..	2.20	2.20	2.15A	2.20	2.20	.590	20	27
4..	....	2.31B	....	2.25B	2.26	.605	....	27
5..	....	....	2.12A	2.20A	2.15	.597	....	27
6..	....	2.20B	2.14A	2.15N	2.15	.597	....	27
7..	2.00	2.15B	2.00	2.15B	2.16	.600	3	30
10..	....	2.36B	....	2.36B	2.38	.638	....	30
11..	....	2.50B	....	2.45B	2.52	.656	....	30
12..	2.65	2.70B	2.65	2.70B	2.80	.689	1	30
13..	....	2.90B	....	2.90B	2.92	.703	....	30
14..	....	3.03B	2.90A	3.03B	3.02	.721	....	30
17..	....	....	2.85A	2.85A	2.80	.699	....	30
18..	....	....	2.75A	2.80N	2.85	.702	....	30
19..	....	2.92B	....	2.86B	2.96	.718	....	30
20..	....	....	2.85A	2.85A	2.89	.715	....	30
21..	....	....	2.65A	2.65A	2.61	.686	....	30
24..	....	....	....	2.61N	2.70	.701	....	30
25..	....	3.06B	....	3.06B	3.24	.760	....	30
26..	....	....	3.19A	3.20A	3.19	.759	....	30
27..	Exchange Closed; Thanksgiving Day							
28..	....	3.41B	....	3.41B	3.48	.788	....	30
IN DECEMBER								
1..	....	3.50B	....	3.50B	3.56	.797	....	30
2..	....	....	3.40A	3.45A	3.37	.780	....	30
3..	3.39	3.39	3.39	3.39	3.47	.790	1	31
4..	3.10	3.10	3.10	3.10	2.90	.730	3	28
5..	....	....	2.72A	2.72A	2.73	.712	....	28
8..	....	2.75B	....	2.73N	2.73	.714	....	28
9..	....	....	2.57A	2.57A	2.52	.688	....	28
10..	....	2.70B	....	2.70B	2.74	.717	....	28
11..	....	....	2.65A	2.70A	2.64	.709	....	28
12..	....	2.68B	2.45A	2.68B	2.70	.719	....	28
15..	....	....	....	2.70N	2.52	.704	....	28
16..	....	....	2.45A	2.45A	2.47	.705	....	28
17..	....	....	....	2.47N	2.50	.716	....	28
18..	....	2.60B	....	2.60B	2.67	.737	....	28
19..	....	2.83B	....	2.83B	2.87	.761	....	28
22..	....	3.10B	....	3.10B	3.24	.804	....	28
23..	....	3.30B	....	3.30B	3.49	.828	....	28
24..	....	....	....	3.49N	3.48	.830	....	28
25..	Exchange Closed; Christmas							
26..	3.50	3.50	3.50	3.50	3.53	.839	....	28
29..	....	3.95B	....	3.95B	4.04	.877	1	29
30..	....	....	....	4.04N	3.89	.866	....	29
31..	....	4.43B	....	4.43B	4.41	.900	....	29

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1987 49 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	2.45	2.45	2.45	2.45	2.45	.553	100	100
16..	....	....	....	2.45N	2.42	.545	....	100
17..	....	2.65B	....	2.65B	2.70	.585	....	100
18..	....	3.20B	....	3.20B	3.42	.650	....	100
19..	....	....	3.40A	3.42N	3.43	.652	....	100
22..	....	....	2.83A	2.85A	2.76	.575	....	100
23..	....	....	2.65A	2.65A	2.52	.544	....	100
24..	....	....	....	2.52N	2.52	.551	....	100
25..	....	....	2.44A	2.52N	2.46	.554	....	100
26..	....	....	....	2.46N	2.35	.543	....	100
29..	....	2.60B	....	2.60B	2.73	.600	....	100
30..	....	....	2.57A	2.65A	2.60	.587	....	100
IN OCTOBER								
1..	....	....	2.55A	2.60N	2.56	.593	....	100
2..	....	2.73B	....	2.73B	2.77	.619	....	100
3..	....	2.85B	....	2.77N	2.78	.620	....	100
6..	....	2.88B	....	2.85B	2.96	.645	....	100
7..	....	....	2.70A	2.75A	2.78	.628	....	100
8..	....	....	2.74A	2.78N	2.74	.631	....	100
9..	....	....	....	2.74N	2.68	.631	....	100
10..	....	2.85B	....	2.85B	2.94	.655	....	100
13..	....	3.07B	....	2.97B	3.17	.683	....	100
14..	....	....	3.05A	3.17N	3.15	.678	....	100
15..	....	....	3.12A	3.15N	3.13	.680	....	100
16..	....	....	....	3.13N	3.07	.677	....	100
17..	....	....	....	3.07N	3.09	.683	....	100
20..	....	....	2.92A	2.92A	2.89	.664	....	100
21..	....	....	2.80A	2.89N	2.93	.663	....	100
22..	....	....	....	2.93N	2.85	.669	....	100
23..	....	....	2.76A	2.76A	2.60	.628	....	100
24..	....	....	2.15A	2.20A	2.13	.560	....	100
27..	2.00	2.00	2.00	2.00	1.99	.541	1	101
28..	2.20	2.20	2.20	2.20	2.17	.569	1	102
29..	....	....	....	2.17N	2.25	.582	....	102
30..	1.95	1.95	1.95	1.95	1.92	.529	51	153
31..	1.73	1.73	1.73	1.73	1.79	.506	100	253
IN NOVEMBER								
3..	1.69@.73	1.73	1.65A	1.73	1.71	.505	463	716
4..	1.77	1.85B	1.75	1.78	1.74	.519	9	725
5..	1.62	1.69	1.60	1.66A	1.65	.509	108	823
6..	1.75	1.75	1.66A	1.66A	1.65	.509	2	825
7..	1.55	1.65B	1.55	1.65B	1.66	.510	10	825
10..	1.85	1.90	1.85	1.90	1.84	.549	3	828
11..	2.00	2.06	2.00	2.06	1.97	.567	3	831
12..	2.10	2.10	2.10	2.10	2.20	.603	6	837
13..	2.30	2.30	2.30	2.30	2.31	.617	9	842
14..	2.28	2.45	2.28	2.40	2.39	.637	3	845
17..	2.20	2.20	2.20	2.20	2.18	.611	12	857
18..	2.12	2.22	2.12	2.22	2.24	.614	1	858
19..	2.22	2.30B	2.22	2.30B	2.34	.631	4	862
20..	2.35	2.35	2.20A	2.21	2.26	.626	9	864
21..	2.07	2.10	2.05	2.05	2.03	.593	7	871
24..	2.00	2.10	1.95	2.10	2.09	.609	10	878
25..	2.20	2.48	2.20	2.48	2.57	.675	3	881
26..	2.62	2.62	2.50	2.50	2.52	.674	2	883
27..	Exchange Closed; Thanksgiving Day							
28..	2.70	2.70	2.70	2.70	2.77	.707	....	883
IN DECEMBER								
1..	3.06	3.06	2.84A	2.88A	2.85	.717	4	887
2..	....	....	2.70A	2.75A	2.68	.697	....	887
3..	2.78	2.78	2.75	2.75	2.77	.708	2	887
4..	2.42	2.42	2.42	2.42	2.26	.639	1	887
5..	2.12	2.12	2.10A	2.12	2.12	.618	2	886
8..	2.15	2.15	2.11A	2.15	2.11	.619	2	884
9..	2.07	2.07	1.95	1.95	1.93	.590	2	884
10..	2.00	2.13	2.00	2.13	2.09	.622	3	887
11..	....	....	2.00A	2.05A	2.03	.613	....	887
12..	....	2.10B	1.85A	2.05B	2.07	.623	1	888
15..	2.05	2.05	1.90A	1.90A	1.90	.604	5	893
16..	1.90	1.90	1.85A	1.90	1.85	.604	2	893
17..	1.90	1.91	1.86	1.90	1.88	.616	29	902
18..	1.95	2.00B	1.95	2.00B	2.02	.638	12	914
19..	2.01	2.16B	2.01	2.16B	2.18	.665	2	912
22..	....	2.38B	....	2.38B	2.52	.716	....	912
23..	....	2.63B	....	2.63B	2.74	.744	....	912
24..	2.64	2.64	2.64	2.64	2.73	.746	1	912
25..	Exchange Closed; Christmas							
26..	....	....	....	2.73N	2.78	.756	....	912
29..	3.10	3.25	3.10	3.25	3.22	.805	2	913
30..	3.06	3.07B	3.06	3.07B	3.09	.791	4	913

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1987 49 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	3.50	3.63	3.50	3.63	3.57	.637	9	905

JUNE 1987 50 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	2.20@.19	2.20	2.19	2.20B	2.22	.515	10	10
18..	....	2.67B	....	2.67B	2.65	.583	....	10
19..	....	....	....	2.85N	2.86	.586	....	10
22..	2.30	2.30	2.30	2.30	2.30	.505	5	15
23..	2.10	2.10	2.10	2.10	2.07	.474	5	20
24..	....	....	....	2.07N	2.07	.482	....	20
25..	....	....	1.98A	2.07N	2.00	.465	....	20
26..	....	....	....	2.00N	1.91	.474	....	20
29..	....	2.10B	....	2.10B	2.24	.531	....	20
30..	....	....	2.08A	2.10A	2.12	.517	....	20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.02	2.12	2.02	2.10A	2.10	.523	180	200
2..	....	2.22B	2.08A	2.22B	2.26	.549	....	200
3..	....	2.30B	....	2.26N	2.27	.549	....	200
6..	....	2.34B	....	2.32B	2.40	.574	....	200
7..	....	....	2.18A	2.25A	2.23	.556	....	200
8..	2.23	2.23	2.19A	2.21	2.20	.558	45	235
9..	2.12	2.12	2.07	2.07	2.13	.557	6	240
10..	....	2.35B	....	2.35B	2.36	.581	....	265
13..	2.45	2.45	2.45	2.45	2.58	.610	2	267
14..	2.52	2.52	2.46A	2.52	2.57	.604	2	269
15..	....	....	2.55A	2.55A	2.53	.606	....	269
16..	....	....	2.50A	2.50A	2.49	.602	....	269
17..	....	2.50B	2.48A	2.48A	2.50	.608	....	269
20..	....	....	2.35A	2.36A	2.32	.586	....	269
21..	2.25	2.27B	2.25	2.25	2.27	.584	10	279
22..	2.28	2.30B	2.28	2.28	2.28	.589	20	283
23..	....	....	2.15A	2.15A	2.06	.545	....	283
24..	1.75	1.75	1.70	1.72	1.68	.475	105	388
27..	1.51	1.51	1.51	1.51	1.54	.457	2	351
28..	1.75	1.75	1.70	1.70	1.69	.485	4	355
29..	1.85	1.85	1.75A	1.85	1.77	.498	1	356
30..	1.57	1.57	1.53	1.55	1.50	.444	184	540
31..	1.35	1.42	1.32	1.42	1.38	.422	324	864

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.30	1.32	1.23A	1.32	1.30	.420	4	868
4..	1.43	1.43	1.30	1.30	1.31	.434	5	872
5..	1.24	1.31	1.24	1.28A	1.24	.423	4	875
6..	1.28	1.28	1.23A	1.26A	1.24	.422	5	880
7..	1.30	1.30	1.15A	1.30	1.25	.422	1	880
10..	1.44	1.45	1.40	1.40A	1.39	.459	6	886
11..	1.53	1.54	1.51	1.52	1.50	.476	9	895
12..	1.61	1.74	1.61	1.72	1.72	.513	127	1012
13..	1.70	1.80	1.66A	1.80	1.79	.527	3	1014
14..	1.75	1.90	1.75	1.90	1.85	.547	12	1022
17..	1.70	1.72	1.68	1.70	1.67	.518	179	1200
18..	1.73	1.76	1.65A	1.72A	1.72	.521	2	1199
19..	1.70	1.86	1.70	1.80	1.80	.538	50	1222
20..	1.80	1.80	1.70	1.72	1.73	.531	12	1234
21..	1.65	1.65	1.50A	1.54	1.53	.497	55	1258
24..	1.47	1.56	1.47	1.56	1.57	.512	179	1407
25..	1.90	2.03	1.90	2.00@.03	2.00	.582	39	1409
26..	1.98	1.98	1.90A	1.92	1.95	.580	2	1411
27..	Exchange Closed; Thanksgiving Day							
28..	2.08	2.08	2.08	2.08	2.16	.616	50	1389

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.35	2.35	2.20A	2.24A	2.22	.626	3	1390
2..	....	....	2.10A	2.18A	2.07	.604	1	1390
3..	2.10	2.20	2.08	2.20	2.17	.616	5	1393
4..	1.93	1.93	1.74A	1.74A	1.71	.540	3	1394
5..	1.80	1.84B	1.58A	1.63	1.61	.518	11	1402
8..	1.68	1.68	1.59	1.59	1.59	.518	16	1417
9..	1.58	1.58	1.47A	1.47A	1.45	.488	95	1502
10..	1.52	1.60	1.50A	1.60	1.58	.521	27	1528
11..	1.57	1.57	1.46	1.52	1.50	.511	975	2223
12..	1.40	1.60	1.36A	1.58A	1.56	.521	129	2325
15..	1.50	1.50	1.38	1.41	1.39	.500	209	2334
16..	1.35	1.41	1.34A	1.35	1.34	.499	162	2214
17..	1.36@.37	1.42	1.34A	1.36	1.37	.509	279	2450
18..	1.42	1.52	1.42	1.47	1.47	.531	239	2470
19..	1.50	1.62	1.48	1.61A	1.60	.560	356	2502
22..	1.80	1.92	1.78A	1.92	1.90	.614	82	2516
23..	1.95	2.09	1.91A	2.09	2.08	.646	24	2532

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS
JUNE 1987 50 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.05	2.05	2.05	2.05	2.06	.647	....	2532
25..	Exchange Closed; Christmas							
26..	2.10	2.12B	2.09A	2.09A	2.11	.656	2	2518
29..	2.50	2.50	2.40A	2.50	2.50	.714	2	2519
30..	2.37	2.37	2.31A	2.37	2.38	.697	3	2516
31..	2.80	2.92	2.79	2.92	2.82	.754	5	2493

JUNE 1987 51 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	1.43	1.43	1.43	1.43	1.35	.364	1	1
9..	....	1.45B	....	1.40B	1.44	.378	....	1
10..	1.55	1.55	1.50A	1.50A	1.47	.383	1	2
11..	....	....	1.30A	1.30A	1.28	.346	....	2
12..	....	1.50B	....	1.50B	1.56	.396	....	2
15..	....	1.60B	....	1.60B	1.62	.414	....	2
16..	....	....	....	1.62N	1.60	.406	....	2
17..	....	1.78B	....	1.78B	1.79	.445	....	2
18..	....	2.15B	....	2.15B	2.30	.515	....	2
19..	....	....	....	2.30N	2.38	.518	....	2
22..	....	....	1.95A	1.98A	1.91	.437	....	2
23..	....	....	1.78A	1.78A	1.70	.407	....	2
24..	1.68	1.68	1.68	1.68	1.68	.415	1	2
25..	....	....	1.60A	1.68N	1.62	.417	....	2
26..	....	....	....	1.62N	1.53	.406	....	2
29..	....	1.70B	....	1.70B	1.80	.462	....	2
30..	....	....	1.69A	1.75A	1.70	.449	....	2

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.65A	1.70N	1.65	.453	....	2
2..	1.80	1.77B	1.60	1.77B	1.81	.478	1	3
3..	....	1.85B	....	1.81N	1.82	.478	....	3
6..	....	1.89B	....	1.89B	1.93	.503	....	3
7..	....	....	1.75A	1.80A	1.80	.483	....	3
8..	....	....	1.75A	1.80N	1.74	.484	....	3
9..	....	....	1.70A	1.74N	1.68	.483	....	3
10..	1.88	1.88	1.68	1.88	1.88	.506	1	4
13..	....	1.94B	....	1.91B	2.07	.535	....	4
14..	1.93	2.08	1.93	2.08	2.07	.528	526	504
15..	2.14	2.14	2.00	2.02	2.02	.529	299	718
16..	1.96	1.96	1.96	1.96	1.96	.524	1	719
17..	2.00	2.01B	1.96	1.96	1.98	.530	4	720
20..	1.83	1.83	1.80A	1.83	1.84	.506	1	721
21..	1.72	1.84	1.72	1.84	1.81	.503	76	792
22..	1.82	1.82	1.82	1.82	1.79	.507	101	892
23..	1.75	1.75	1.62	1.62	1.62	.462	2	893
24..	1.40	1.40	1.30	1.30	1.29	.394	3	893
27..	....	....	1.24A	1.24A	1.18	.375	....	893
28..	1.34	1.34	1.34	1.34	1.29	.402	1	894
29..	1.37	1.37	1.37	1.37	1.36	.416	1	895
30..	1.15	1.15	1.15	1.15	1.14	.364	1	896
31..	....	....	1.05A	1.05A	1.05	.343	....	896

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.95	.98	.95	.98	.98	.341	2	898
4..	.95	1.00B	.95	.95	.98	.353	1	898
5..	.91	.91	.84A	.91	.91	.342	1	898
6..	....	....	....	.91N	.90	.340	....	898
7..	.94	.94	.94	.94	.91	.339	2	900
10..	1.02	1.02	1.02	1.02	1.02	.373	20	900
11..	1.15	1.15	1.10A	1.13	1.11	.389	17	916
12..	1.30	1.32	1.30	1.32	1.30	.423	4	919
13..	1.37	1.40	1.36	1.40	1.36	.437	7	926
14..	1.36	1.43	1.36	1.43	1.41	.456	19	931
17..	1.33	1.33	1.25A	1.25A	1.24	.427	2	932
18..	1.27	1.27	1.27	1.27	1.28	.429	10	932
19..	1.40	1.40	1.36	1.36	1.36	.445	7	932
20..	1.35	1.35	1.26A	1.30A	1.29	.437	5	934
21..	1.12	1.12	1.12	1.12	1.12	.402	1	935
24..	1.17	1.17	1.15A	1.15A	1.15	.416	3	935
25..	1.40	1.53	1.40	1.51	1.51	.486	13	946
26..	1.43	1.47	1.42	1.47	1.46	.484	8	954
27..	Exchange Closed; Thanksgiving Day							
28..	1.63	1.67	1.63	1.65	1.63	.520	35	986

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.85	1.85	1.66A	1.72	1.69	.530	38	999
2..	1.60	1.68	1.60	1.60	1.58	.507	159	1148
3..	1.56	1.70	1.56	1.66	1.65	.518	53	1201
4..	1.58	1.61	1.25	1.25	1.27	.441	22	1216
5..	1.36	1.40	1.16A	1.23	1.17	.419	9	1225
8..	1.18	1.18	1.17A	1.17A	1.16	.418	1	1226

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1987 51 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	1.15	1.15	1.07	1.07	1.03	.388	32	1238
10..	1.18	1.20	1.16	1.18	1.16	.421	40	1278
11..	1.10	1.12	1.08A	1.10A	1.08	.410	16	1293
12..	1.03	1.16	.98A	1.14A	1.11	.420	7	1296
15..	1.10	1.10	.98	1.00	.98	.398	27	1302
16..	.99	.99	.94A	.94A	.93	.395	21	1303
17..	.95	.98	.95	.95	.95	.404	31	1314
18..	1.00	1.08	1.00	1.04A@.01	1.03	.425	28	1329
19..	1.05	1.15	1.00	1.11B	1.13	.452	210	1137
22..	1.33	1.40	1.32A	1.37	1.36	.505	42	1152
23..	1.38	1.55	1.38	1.55	1.53	.538	167	1307
24..	1.54	1.54	1.45	1.50A	1.51	.538	16	1318
25..	Exchange Closed; Christmas							
26..	1.53	1.56B	1.51	1.51	1.52	.547	22	1320
29..	1.77	1.86	1.77	1.86	1.87	.610	7	1324
30..	1.76	1.80	1.70A	1.80	1.78	.590	9	1333
31..	2.10	2.18	2.10	2.16B	2.14	.655	59	1336

JUNE 1987 52 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.40	1.40	1.40	1.40	1.37	.426	2	2
23..	1.25	1.30B	1.25	1.30B	1.25	.382	1	3
24..	1.10	1.10	1.00A	1.00A	.98	.318	1	4
27..	.85	.85	.85	.85	.89	.300	1	5
28..	1.00	1.00	1.00	1.00	.98	.326	20	25
29..	.98	.98	.98	.98	1.03	.339	2	27
30..	....	....	.90A	.90A	.85	.291	....	27
31..	....	....	.78A	.78A	.78	.272	....	27

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.75A	.75A	.73	.270	....	27
4..	....	.74B	....	.73N	.71	.279	....	27
5..	....	....	.68A	.68A	.65	.268	....	27
6..	.60	.64	.60	.64	.65	.266	6	32
7..	....	....	....	.65N	.66	.264	....	32
10..	....	.70B	....	.70B	.73	.294	....	32
11..	.84	.84	.82A	.82A	.81	.308	....	32
12..	....	.88B	....	.88B	.98	.340	2	34
13..	....	1.01B	....	1.01B	1.02	.352	....	34
14..	....	1.06B	....	1.06B	1.05	.370	....	34
17..	....	....	1.00A	1.00A	.93	.341	....	34
18..	....	.95B	....	.93N	.96	.342	....	34
19..	1.00	1.00	1.00	1.00	1.00	.357	100	134
20..	....	....	.96A	.96A	.96	.348	....	134
21..	....	....	.85A	.85A	.81	.315	....	134
24..	....	....	....	.81N	.83	.327	....	134
25..	1.02	1.08	1.02	1.08	1.11	.393	4	138
26..	....	....	1.09A	1.11N	1.07	.390	....	138
27..	Exchange Closed; Thanksgiving Day							
28..	1.25	1.25	1.25	1.25	1.21	.425	2	140

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.39	1.39	1.23	1.30	1.27	.434	32	165
2..	1.22	1.23	1.18	1.22	1.18	.411	6	168
3..	1.17	1.30	1.17	1.24A	1.23	.422	239	384
4..	1.20	1.20	1.03A	1.03A	.93	.348	101	485
5..	1.00	1.00	.85A	.85A	.85	.327	...	485
8..	....	....	...	.85N	.84	.325	2	487
9..	.77	.77	.77	.77	.74	.298	1	488
10..	.88	.88	.80	.80	.83	.327	6	494
11..	....	...	.78A	.80A	.77	.317	....	494
12..	.70	.85B	.69A	.80	.80	.325	25	519
15..	.77	.77	.73A	.73A	.70	.304	10	529
16..	.65	.66	.65	.65	.65	.300	34	563
17..	.65	.68	.65	.67	.66	.307	101	664
18..	.74	.74	.72	.73	.72	.325	23	685
19..	.73	.80B	.71	.77B	.79	.349	308	986
22..	.98	1.01	.95	.98	.98	.398	12	991
23..	1.09@.10	1.11	1.05	1.11	1.10	.429	7	998
24..	1.07	1.12	1.02	1.06	1.08	.428	27	1002
25..	Exchange Closed; Christmas							
26..	....	1.12B	....	1.08N	1.10	.436	....	1002
29..	1.25	1.38	1.22	1.35A	1.36	.499	225	1207
30..	1.25	1.32	1.23A	1.31	1.31	.478	326	1397
31..	1.42	1.70	1.39A	1.70	1.59	.547	151	1420

JUNE 1987 53 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	1.00	1.00	1.00	1.00	1.00	.295	40	40
26..	....	....	....	1.00N	.96	.285	....	40
29..	....	1.05B	....	1.05B	1.15	.334	....	40

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — CALLS

JUNE 1987 53 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	....	....	1.06A	1.12A	1.07	.321	....	40

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.05A	1.07N	1.07	.324	....	40
2..	....	1.12B	....	1.12B	1.15	.346	....	40
3..	....	....	....	1.15N	1.16	.344	....	40
6..	....	1.20B	....	1.20B	1.21	.366	....	40
7..	....	....	1.07A	1.07A	1.08	.346	....	40
8..	1.08	1.08	1.06A	1.08	1.06	.345	4	44
9..	....	....	....	1.06N	1.00	.342	....	44
10..	....	....	....	1.00N	1.15	.362	....	44
13..	....	1.20B	....	1.17B	1.27	.388	....	44
14..	....	....	1.20A	1.27N	1.27	.380	....	44
15..	1.28	1.28	1.28	1.28	1.23	.380	4	48
16..	....	....	....	1.23N	1.19	.374	....	48
17..	....	....	....	1.19N	1.20	.377	....	48
20..	1.18	1.18	1.12A	1.15A	1.11	.353	6	54
21..	....	....	1.10A	1.11N	1.09	.348	....	54
22..	....	....	....	1.09N	1.07	.350	....	54
23..	....	....	1.00A	1.00A	.95	.309	....	54
24..	....	....	.80A	.80A	.72	.250	....	54
27..	....	....	....	.72N	.66	.234	....	54
28..	...	.70B	....	.70B	.74	.257	....	54
29..	....	....	....	.74N	.78	.269	....	54
30..	....	....	.68A	.68A	.64	.226	....	54
31..	....	....	.58A	.58A	.58	.210	....	54

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.58N	.52	.208	....	54
4..	....	.53B	....	.52N	.52	.215	....	54
5..	....	....	.49A	.49A	.47	.205	....	54
6..	.52	.52	.50A	.50A	.50	.203	220	274
7..	.44	.44	.44	.44	.48	.200	2	274
10..	....	.50B	....	.50B	.54	.225	....	274
11..	....	.57B	....	.57B	.58	.237	....	274
12..	.70	.70	.70	.70	.70	.264	1	274
13..	....	....	....	.70N	.74	.275	....	274
14..	.79	.79	.79	.79	.77	.290	1	274
17..	.70	.70	.70	.70	.67	.264	3	274
18..	.72	.72	.72	.72	.70	.265	2	276
19..	....	....	....	.70N	.72	.277	....	276
20..	.72	.72	.69A	.69A	.68	.268	1	276
21..	.62	.62	.58	.58	.58	.238	101	366
24..	...	....	....	.58N	.60	.248	....	366
25..	.65	.79	.65	.79	.80	.307	10	375
26..	.71@.70	.78B	.70	.70	.77	.304	2	376
27..	Exchange Closed; Thanksgiving Day							
28..	.85	.90	.85	.90B	.89	.336	52	398

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.03	1.04B	.94	.94	.94	.343	180	574
2..	.85	.85	.85	.85	.86	.321	1	574
3..	.85	.92B	.85	.90	.90	.331	65	625
4..	.76	.76	.70	.70	.68	.264	4	627
5..	.74	.74	.58	.58	.60	.246	4	630
8..	.60	.60	.60	.60	.60	.244	2	632
9..	.56	.57	.56	.57	.53	.220	4	634
10..	.62	.62	.62	.62	.59	.245	1	635
11..	....	....	.56A	.57A	.54	.235	2	637
12..	.50	.55	.50	.55	.55	.242	50	637
15..	.47	.47	.47	.47	.47	.223	1	638
16..	.43	.43	.43	.43	.43	.219	3	639
17..	.43	.45	.43	.45	.45	.224	2	640
18..	.47	.47	.47	.47	.47	.238	10	650
19..	.48	.54B	.48	.54B	.54	.258	6	652
22..	.66	.67	.64	.64	.67	.300	4	653
23..	.69	.80	.69	.80	.78	.328	291	735
24..	.75	.76B	.75	.76B	.76	.326	21	736
25..	Exchange Closed; Christmas							
26..	....	.78B	...	.75B	.77	.332	5	741
29..	.87	1.02	.87	.98A	.96	.390	101	803
30..	.89	.92	.89	.92	.94	.370	305	1047
31..	1.00	1.22	.99A	1.21A	1.15	.436	24	1048

JUNE 1987 54 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	.86	.90	.84	.90	.81	.332	6	6

DEUTSCHEMARK OPTION ON FUTURES — CALLS

SEPTEMBER 1987 50 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	1.91	1.95	1.91	1.94	1.94	.529	255	253
12..	....	1.95B	1.80A	1.95B	1.97	.539	698	850
15..	....	....	1.95A	1.95A	1.86	.523	50	850
16..	....	....	1.80A	1.80A	1.82	.520	....	850
17..	....	....	1.75A	1.75A	1.70	.528	....	850
18..	1.85	1.85	1.85	1.85	1.90	.544	272	1062
19..	1.90	2.08	1.90	2.08	2.04	.566	77	1138
22..	....	2.28B	....	2.28B	2.28	.610	....	1138
23..	....	2.43B	....	2.43B	2.47	.637	....	1138
24..	....	....	....	2.47N	2.46	.638	....	1138
25..	Exchange Closed; Christmas							
26..	....	2.53B	....	2.50B	2.51	.645	....	1138
29..	....	2.85B	....	2.85B	2.94	.691	....	1138
30..	....	....	2.79A	2.85A	2.80	.677	....	1138
31..	....	3.25B	....	3.25B	3.20	.724	....	1138

SEPTEMBER 1987 51 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	1.60	1.60	1.59	1.59	1.59	.453	205	205
9..	....	....	1.50A	1.50A	1.45	.428	....	205
10..	1.60	1.60	1.60	1.60	1.58	.455	....	205
11..	....	....	1.57A	1.57A	1.50	.447	....	205
12..	1.45	1.50B	1.40A	1.50B	1.53	.457	2	207
15..	1.52	1.52	1.52	1.52	1.48	.439	6	213
16..	....	....	1.35A	1.35A	1.44	.436	....	213
17..	....	....	1.35A	1.40A	1.39	.443	....	213
18..	1.45	1.45	1.35A	1.45	1.46	.457	8	221
19..	1.47	1.62	1.47	1.62	1.56	.479	2	222
22..	....	1.76B	....	1.76B	1.76	.523	....	222
23..	....	1.90B	....	1.90B	1.94	.550	....	222
24..	....	....	....	1.94N	1.93	.551	....	222
25..	Exchange Closed; Christmas							
26..	....	1.98B	....	1.96B	1.98	.558	....	222
29..	2.22	2.25B	2.22	2.25B	2.34	.607	1	223
30..	....	....	2.22A	2.28A	2.24	.591	....	223
31..	2.75	2.75	2.75	2.75	2.58	.643	1	224

SEPTEMBER 1987 52 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	1.10	1.10	1.10	1.10	1.10	.351	....	....
10..	....	1.20B	....	1.20B	1.21	.377	100	100
11..	1.10	1.10	1.10	1.10	1.16	.369	1	101
12..	....	....	1.10A	1.16N	1.18	.378	....	101
15..	....	....	1.16A	1.16A	1.13	.360	....	101
16..	....	....	1.10A	1.10A	1.10	.356	....	101
17..	....	....	1.00A	1.05A	1.04	.362	....	101
18..	1.08@.09	1.09	1.02A	1.09	1.10	.375	50	150
19..	1.10	1.14B	1.10	1.14B	1.18	.395	2	152
22..	....	1.22B	....	1.22B	1.33	.436	....	152
23..	....	1.45B	....	1.45B	1.49	.463	....	152
24..	....	....	....	1.49N	1.48	.463	....	152
25..	Exchange Closed; Christmas							
26..	....	1.53B	....	1.50B	1.52	.469	....	152
29..	1.78	1.86	1.76	1.86	1.86	.519	503	655
30..	1.70	1.78	1.70	1.78	1.76	.502	168	758
31..	2.12	2.12	2.12	2.12	2.05	.556	62	735

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 31 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	442
3	CAB	CAB	CAB	CAB	CAB	.000	....	442
6	CAB	CAB	CAB	CAB	CAB	.000	....	442
7	CAB	CAB	CAB	CAB	CAB	.000	....	442
8	CAB	CAB	CAB	CAB	CAB	.000	....	442
9	CAB	CAB	CAB	CAB	CAB	.000	....	442
10	CAB	CAB	CAB	CAB	CAB	.000	....	442
13	CAB	CAB	CAB	CAB	CAB	.000	....	442
14	CAB	CAB	CAB	CAB	CAB	.000	....	442
15	CAB	CAB	CAB	CAB	CAB	.000	....	442
16	.01	.01	.01	.01	....	.000	1	443
17	CAB	CAB	CAB	CAB	CAB	.000	....	443
20	CAB	CAB	CAB	CAB	CAB	.000	....	443
21	CAB	CAB	CAB	CAB	CAB	.000	....	443
22	CAB	CAB	CAB	CAB	CAB	.000	....	443
23	CAB	CAB	CAB	CAB	CAB	.000	....	443
24	CAB	CAB	CAB	CAB	CAB	.000	....	443
27	CAB	CAB	CAB	CAB	CAB	.000	....	443
28	CAB	CAB	CAB	CAB	CAB	.000	....	443
29	CAB	CAB	CAB	CAB	CAB	.000	....	443
30	CAB	CAB	CAB	CAB	CAB	.000	....	443
31	CAB	CAB	CAB	CAB	CAB	.000	....	443

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	443
4	CAB	CAB	CAB	CAB	CAB	.000	....	443
5	CAB	CAB	CAB	CAB	CAB	.000	....	443
6	CAB	CAB	CAB	CAB	CAB	.000	....	443
7	CAB	CAB	CAB	CAB	CAB	.000	....	443
10	CAB	CAB	CAB	CAB	CAB	.000	....	443
11	CAB	CAB	CAB	CAB	CAB	.000	....	443
12	CAB	CAB	CAB	CAB	CAB	.000	....	443
13	....	....	....	....	....	.000	....	443
14	CAB	CAB	CAB	CAB	CAB	.000	....	443
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	443
19	CAB	CAB	CAB	CAB	CAB	.000	....	443
20	CAB	CAB	CAB	CAB	CAB	.000	....	443
21	CAB	CAB	CAB	CAB	CAB	.000	....	443
24	CAB	CAB	CAB	CAB	CAB	.000	....	443
25	CAB	CAB	CAB	CAB	CAB	.000	....	443
26	.01	.01	.01	CAB	CAB	.000	1	442
27	CAB	CAB	CAB	CAB	CAB	.000	....	442
28	CAB	CAB	CAB	CAB	CAB	.000	....	442

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	442
4	CAB	CAB	CAB	CAB	CAB	.000	....	442
5	CAB	CAB	CAB	CAB	CAB	.000	....	442
6	CAB	CAB	CAB	CAB	CAB	.000	....	442

MARCH 1986 32 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	215
3	CAB	CAB	CAB	CAB	CAB	.000	....	215
6	CAB	CAB	CAB	CAB	CAB	.000	....	215
7	CAB	CAB	CAB	CAB	CAB	.000	....	215
8	CAB	CAB	CAB	CAB	CAB	.000	....	215
9	CAB	CAB	CAB	CAB	CAB	.000	....	215
10	CAB	CAB	CAB	CAB	CAB	.000	....	215
13	CAB	CAB	CAB	CAB	CAB	.000	....	215
14	CAB	CAB	CAB	CAB	CAB	.000	....	215
15	CAB	CAB	CAB	CAB	CAB	.000	....	215
16	CAB	CAB	CAB	CAB	CAB	.000	....	215
17	CAB	CAB	CAB	CAB	CAB	.000	....	215
20	CAB	CAB	CAB	CAB	CAB	.000	....	215
21	CAB	CAB	CAB	CAB	CAB	.000	....	215
22	CAB	CAB	CAB	CAB	CAB	.000	....	215
23	.01	.01	.01	.01	....	.000	1	215
24	CAB	CAB	CAB	CAB	CAB	.000	....	215
27	CAB	CAB	CAB	CAB	CAB	.000	....	215
28	CAB	CAB	CAB	CAB	CAB	.000	....	215
29	CAB	CAB	CAB	CAB	CAB	.000	....	215
30	CAB	CAB	CAB	CAB	CAB	.000	....	215
31	CAB	CAB	CAB	CAB	CAB	.000	....	215

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	215
4	CAB	CAB	CAB	CAB	CAB	.000	....	215
5	CAB	CAB	CAB	CAB	CAB	.000	....	215

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 32 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	CAB	CAB	CAB	CAB	CAB	.000	....	215
7	CAB	CAB	CAB	CAB	CAB	.000	....	215
10	CAB	CAB	CAB	CAB	CAB	.000	....	215
11	.01	.01	.01	.01	....	.000	62	215
12	CAB	CAB	CAB	CAB	CAB	.000	....	215
13	CAB	CAB	CAB	CAB	CAB	.000	....	215
14	CAB	CAB	CAB	CAB	CAB	.000	....	215
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	215
19	CAB	CAB	CAB	CAB	CAB	.000	....	215
20	CAB	CAB	CAB	CAB	CAB	.000	....	215
21	CAB	CAB	CAB	CAB	CAB	.000	....	215
24	CAB	CAB	CAB	CAB	CAB	.000	....	215
25	CAB	CAB	CAB	CAB	CAB	.000	....	215
26	CAB	CAB	CAB	CAB	CAB	.000	....	215
27	CAB	CAB	CAB	CAB	CAB	.000	....	215
28	CAB	CAB	CAB	CAB	CAB	.000	....	215

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	215
4	CAB	CAB	CAB	CAB	CAB	.000	....	215
5	CAB	CAB	CAB	CAB	CAB	.000	....	215
6	CAB	CAB	CAB	CAB	CAB	.000	....	215
7	CAB	CAB	CAB	CAB	CAB	.000	1	....

MARCH 1986 33 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	342
3	CAB	CAB	CAB	CAB	CAB	.000	....	342
6	CAB	CAB	CAB	CAB	CAB	.000	....	342
7	CAB	CAB	CAB	CAB	CAB	.000	....	342
8	CAB	CAB	CAB	CAB	CAB	.000	....	342
9	CAB	CAB	CAB	CAB	CAB	.000	....	342
10	CAB	CAB	CAB	CAB	CAB	.000	....	342
13	CAB	CAB	CAB	CAB	CAB	.000	....	342
14	CAB	CAB	CAB	CAB	CAB	.000	....	342
15	CAB	CAB	CAB	CAB	CAB	.000	....	342
16	CAB	CAB	CAB	CAB	CAB	.000	....	342
17	CAB	CAB	CAB	CAB	CAB	.000	....	342
20	CAB	CAB	CAB	CAB	CAB	.000	....	342
21	CAB	CAB	CAB	CAB	CAB	.000	....	342
22	CAB	CAB	CAB	CAB	CAB	.000	....	342
23	CAB	CAB	CAB	CAB	CAB	.000	....	342
24	CAB	CAB	CAB	CAB	CAB	.000	....	342
27	CAB	CAB	CAB	CAB	CAB	.000	....	342
28	CAB	CAB	CAB	CAB	CAB	.000	....	342
29	CAB	CAB	CAB	CAB	CAB	.000	....	342
30	CAB	CAB	CAB	CAB	CAB	.000	....	342
31	CAB	CAB	CAB	CAB	CAB	.000	....	342

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	342
4	CAB	CAB	CAB	CAB	CAB	.000	....	342
5	CAB	CAB	CAB	CAB	CAB	.000	....	342
6	CAB	CAB	CAB	CAB	CAB	.000	....	342
7	CAB	CAB	CAB	CAB	CAB	.000	....	342
10	CAB	CAB	CAB	CAB	CAB	.000	....	342
11	.01	.01	.01	.01	....	.000	21	342
12	CAB	CAB	CAB	CAB	CAB	.000	....	342
13	CAB	CAB	CAB	CAB	CAB	.000	....	342
14	CAB	CAB	CAB	CAB	CAB	.000	....	342
	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	342
19	CAB	CAB	CAB	CAB	CAB	.000	....	342
20	CAB	CAB	CAB	CAB	CAB	.000	....	342
21	CAB	CAB	CAB	CAB	CAB	.000	....	342
24	CAB	CAB	CAB	CAB	CAB	.000	....	342
25	CAB	CAB	CAB	CAB	CAB	.000	....	342
26	CAB	CAB	CAB	CAB	CAB	.000	....	342
27	CAB	CAB	CAB	CAB	CAB	.000	....	342
28	CAB	CAB	CAB	CAB	CAB	.000	....	342

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	342
4	CAB	CAB	CAB	CAB	CAB	.000	....	342
5	CAB	CAB	CAB	CAB	CAB	.000	....	342
6	CAB	CAB	CAB	CAB	CAB	.000	....	342

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 34 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	300
3..	CAB	CAB	CAB	CAB	CAB	.000	....	300
6..	CAB	CAB	CAB	CAB	CAB	.000	....	300
7..	CAB	CAB	CAB	CAB	CAB	.000	....	300
8..	CAB	CAB	CAB	CAB	CAB	.000	....	300
9..	CAB	CAB	CAB	CAB	CAB	.000	....	300
10..	CAB	CAB	CAB	CAB	CAB	.000	....	300
13..	CAB	CAB	CAB	CAB	CAB	.000	....	300
14..	CAB	CAB	CAB	CAB	CAB	.000	....	300
15..	CAB	CAB	CAB	CAB	CAB	.000	....	300
16..	CAB	CAB	CAB	CAB	CAB	.000	....	300
17..	CAB	CAB	CAB	CAB	CAB	.000	....	300
20..	CAB	CAB	CAB	CAB	CAB	.000	....	300
21..	CAB	CAB	CAB	CAB	CAB	.000	....	300
22..	CAB	CAB	CAB	CAB	CAB	.000	....	300
23..	.01	.01	.01	.01	....	.000	1	301
24..	CAB	CAB	CAB	CAB	CAB	.000	1	300
27..	CAB	CAB	CAB	CAB	CAB	.000	....	300
28..	CAB	CAB	CAB	CAB	CAB	.000	....	300
29..	CAB	CAB	CAB	CAB	CAB	.000	....	300
30..	CAB	CAB	CAB	CAB	CAB	.000	....	300
31..	CAB	CAB	CAB	CAB	CAB	.000	....	300

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	300
4..	CAB	CAB	CAB	CAB	CAB	.000	....	300
5..	CAB	CAB	CAB	CAB	CAB	.000	....	300
6..	CAB	CAB	CAB	CAB	CAB	.000	....	300
7..	CAB	CAB	CAB	CAB	CAB	.000	....	300
10..	CAB	CAB	CAB	CAB	CAB	.000	....	300
11..	.01	.01	.01	.01	....	.000	25	300
12..	CAB	CAB	CAB	CAB	CAB	.000	....	300
13..	CAB	CAB	CAB	CAB	CAB	.000	....	300
14..	CAB	CAB	CAB	CAB	CAB	.000	1	300
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	300
19..	CAB	CAB	CAB	CAB	CAB	.000	....	300
20..	CAB	CAB	CAB	CAB	CAB	.000	....	299
21..	CAB	CAB	CAB	CAB	CAB	.000	....	299
24..	CAB	CAB	CAB	CAB	CAB	.000	....	299
25..	CAB	CAB	CAB	CAB	CAB	.000	....	299
26..	CAB	CAB	CAB	CAB	CAB	.000	....	299
27..	CAB	CAB	CAB	CAB	CAB	.000	....	299
28..	CAB	CAB	CAB	CAB	CAB	.000	....	299

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	299
4..	CAB	CAB	CAB	CAB	CAB	.000	....	299
5..	CAB	CAB	CAB	CAB	CAB	.000	....	299
6..	CAB	CAB	CAB	CAB	CAB	.000	....	299

MARCH 1986 35 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	625
3..	CAB	CAB	CAB	CAB	CAB	.001	....	625
6..	CAB	CAB	CAB	CAB	CAB	.000	....	625
7..	CAB	CAB	CAB	CAB	CAB	.000	....	625
8..	CAB	CAB	CAB	CAB	CAB	.000	....	625
9..	CAB	CAB	CAB	CAB	CAB	.000	....	625
10..	CAB	CAB	CAB	CAB	CAB	.000	....	625
13..	CAB	CAB	CAB	CAB	CAB	.000	....	625
14..	CAB	CAB	CAB	CAB	CAB	.000	....	625
15..	CAB	CAB	CAB	CAB	CAB	.000	....	625
16..	CAB	CAB	CAB	CAB	CAB	.000	....	625
17..	CAB	CAB	CAB	CAB	CAB	.000	....	625
20..	CAB	CAB	CAB	CAB	CAB	.000	....	625
21..	CAB	CAB	CAB	CAB	CAB	.000	....	625
22..	CAB	CAB	CAB	CAB	CAB	.000	....	625
23..	CAB	CAB	CAB	CAB	CAB	.000	....	625
24..	CAB	CAB	CAB	CAB	CAB	.000	....	625
27..	CAB	CAB	CAB	CAB	CAB	.000	....	625
28..	CAB	CAB	CAB	CAB	CAB	.000	....	625
29..	CAB	CAB	CAB	CAB	CAB	.000	....	625
30..	CAB	CAB	CAB	CAB	CAB	.000	....	625
31..	CAB	CAB	CAB	CAB	CAB	.000	....	625

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	625
4..	CAB	CAB	CAB	CAB	CAB	.000	....	625
5..	CAB	CAB	CAB	CAB	CAB	.000	....	625

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 35 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	CAB	CAB	CAB	CAB	CAB	.000	....	625
7..	CAB	CAB	CAB	CAB	CAB	.000	....	625
10..	CAB	CAB	CAB	CAB	CAB	.000	....	625
11..	.01	.01	.01	.01	....	.000	28	625
12..	CAB	CAB	CAB	CAB	CAB	.000	....	625
13..	CAB	CAB	CAB	CAB	CAB	.000	....	625
14..	CAB	CAB	CAB	CAB	CAB	.000	....	625
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	625
19..	CAB	CAB	CAB	CAB	CAB	.000	....	625
20..	CAB	CAB	CAB	CAB	CAB	.000	....	625
21..	....	....	....	....	....	.000	....	625
24..	CAB	CAB	CAB	CAB	CAB	.000	....	625
25..	CAB	CAB	CAB	CAB	CAB	.000	....	625
26..	CAB	CAB	CAB	CAB	CAB	.000	....	625
27..	CAB	CAB	CAB	CAB	CAB	.000	....	625
28..	CAB	CAB	CAB	CAB	CAB	.000	....	625

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	625
4..	CAB	CAB	CAB	CAB	CAB	.000	....	625
5..	CAB	CAB	CAB	CAB	CAB	.000	....	625
6..	CAB	CAB	CAB	CAB	CAB	.000	....	625

MARCH 1986 36 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	CAB	CAB	CAB	CAB	CAB	.002	....	912
3..	CAB	CAB	CAB	CAB	CAB	.006	....	912
6..	CAB	CAB	CAB	CAB	CAB	.003	....	912
7..	CAB	CAB	CAB	CAB	CAB	.002	....	912
8..	CAB	CAB	CAB	CAB	CAB	.004	....	912
9..	CAB	CAB	CAB	CAB	CAB	.001	....	912
10..	CAB	CAB	CAB	CAB	CAB	.003	....	912
13..	CAB	CAB	CAB	CAB	CAB	.002	....	912
14..	CAB	CAB	CAB	CAB	CAB	.003	....	912
15..	CAB	CAB	CAB	CAB	CAB	.002	....	912
16..	CAB	CAB	CAB	CAB	CAB	.002	....	912
17..	CAB	CAB	CAB	CAB	CAB	.002	....	912
20..	.01	.01	.01	.01	....	.001	1	912
21..	CAB	CAB	CAB	CAB	CAB	.001	....	912
22..	CAB	CAB	CAB	CAB	CAB	.000	....	912
23..	CAB	CAB	CAB	CAB	CAB	.000	....	912
24..	CAB	CAB	CAB	CAB	CAB	.000	....	912
27..	CAB	CAB	CAB	CAB	CAB	.000	....	912
28..	CAB	CAB	CAB	CAB	CAB	.000	....	912
29..	CAB	CAB	CAB	CAB	CAB	.000	....	912
30..	CAB	CAB	CAB	CAB	CAB	.000	....	912
31..	CAB	CAB	CAB	CAB	CAB	.000	....	912

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	912
4..	CAB	CAB	CAB	CAB	CAB	.000	....	912
5..	CAB	CAB	CAB	CAB	CAB	.000	....	912
6..	CAB	CAB	CAB	CAB	CAB	.000	....	912
7..	CAB	CAB	CAB	CAB	CAB	.000	....	912
10..	CAB	CAB	CAB	CAB	CAB	.000	....	912
11..	.01	.01	.01	.01	....	.000	3	912
12..	CAB	CAB	CAB	CAB	CAB	.000	....	912
13..	CAB	CAB	CAB	CAB	CAB	.000	....	912
14..	CAB	CAB	CAB	CAB	CAB	.000	....	912
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	912
19..	CAB	CAB	CAB	CAB	CAB	.000	....	912
20..	CAB	CAB	CAB	CAB	CAB	.000	....	912
21..	CAB	CAB	CAB	CAB	CAB	.000	....	912
24..	CAB	CAB	CAB	CAB	CAB	.000	....	912
25..	CAB	CAB	CAB	CAB	CAB	.000	....	912
26..	CAB	CAB	CAB	CAB	CAB	.000	....	912
27..	CAB	CAB	CAB	CAB	CAB	.000	....	912
28..	CAB	CAB	CAB	CAB	CAB	.000	....	912

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	912
4..	CAB	CAB	CAB	CAB	CAB	.000	....	912
5..	CAB	CAB	CAB	CAB	CAB	.000	....	912
6..	CAB	CAB	CAB	CAB	CAB	.000	....	912

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 37 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.03	.03	.02	.02	.02	.011	21	2014
3..	.03	.03	.02	.02	.02	.024	9	2005
6..	....	....	....	.02N	.02	.015	41	2043
7..	.02	.02	.02	.02	.01	.012	4	2043
8..	....	....	....	.01N	.01	.019	....	2043
9..	.02	.02	.02	.02	.01	.009	17	2037
10..	.01	.02B	.01	.02B	.02	.018	34	2037
13..	.03	.03	.02	.02	.02	.015	11	2047
14..	....	....	....	.02N	.02	.017	....	2047
15..	.02@.03	.03	.02	.03	.02	.012	50	2072
16..	.02	.02	.02	.02	.02	.014	1	2031
17..	....	....	....	.02N	.02	.013	....	2031
20..	....	....	....	.02N	.01	.008	....	2031
21..	....	....	....	.01N	.01	.008	....	2031
22..	.01	.01	CAB	CAB	CAB	.007	14	2041
23..	CAB	CAB	CAB	CAB	CAB	.005	....	2041
24..	CAB	CAB	CAB	CAB	CAB	.001	5	2041
27..	CAB	CAB	CAB	CAB	CAB	.000	5	2041
28..	.01	.01	.01	.01	....	.000	1	2032
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2004
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2004
31..	CAB	CAB	CAB	CAB	CAB	.000	....	2004

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2004
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2004
5..	.01	.01	.01	.01	....	.000	1	2004
6..	CAB	CAB	CAB	CAB	CAB	.000	....	2004
7..	.01	.01	.01	.01	....	.000	1	2004
10..	CAB	CAB	CAB	CAB	CAB	.000	....	2004
11..	.01	.01	.01	.01	....	.000	....	2004
12..	CAB	CAB	CAB	CAB	CAB	.000	45	1978
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1969
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1969
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	1969
19..	.01	.01	.01	.01	....	.000	2	1969
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1969
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1969
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1969
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1969
26..	CAB	CAB	CAB	CAB	CAB	.000	10	1959
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1959
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1959

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1959
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1959
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1959
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1959

MARCH 1986 38 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.05	.06	.03	.03	.03	.039	558	3506
3..	.08	.08	.06	.06	.07	.074	544	3777
6..	.06	.06	.03	.03	.03	.052	194	3876
7..	.02	.05	.02	.03	.03	.044	877	4357
8..	.04	.05	.04	.05	.04	.064	476	4257
9..	.05	.05	.02	.02	.02	.036	14	4254
10..	.02	.08	.02	.06@.07	.06	.063	325	4240
13..	.08	.08	.05	.05	.05	.056	208	4157
14..	.07	.07	.05	.06	.06	.063	68	4160
15..	.05	.07	.04	.04	.05	.049	163	4229
16..	.05	.07	.04	.07@.05	.05	.055	292	4353
17..	.05	.08	.05	.06	.06	.054	91	4378
20..	.04	.05	.02	.03@.02	.03	.036	192	4477
21..	.03	.04	.02	.03@.02	.02	.040	534	4490
22..	.02	.02	.01	.01	.01	.034	248	4518
23..	.02	.02	.01	.01	.01	.028	52	4469
24..	.02	.02	.01	.02	.01	.009	9	4471
27..	.01	.01	CAB	.01	....	.005	120	4379
28..	.01	.01	.01	.01	....	.004	9	4379
29..	CAB	CAB	CAB	CAB	CAB	.003	....	4378
30..	CAB	CAB	CAB	CAB	CAB	.001	....	4378
31..	.01	.01	.01	.01	....	.002	3	4378

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.002	....	4378
4..	CAB	CAB	CAB	CAB	CAB	.003	....	4378
5..	.01	.01	.01	.01	....	.003	1	4378

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 38 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	CAB	CAB	CAB	CAB	CAB	.001	....	4378
7..	.01	.01	.01	.01	....	.001	1	4378
10..	CAB	CAB	CAB	CAB	CAB	.000	1	4378
11..	CAB	.01	CAB	CAB	CAB	.000	27	4376
12..	.01	.01	CAB	CAB	CAB	.000	181	4231
13..	.01	.01	.01	.01	....	.000	4	4231
14..	CAB	CAB	CAB	CAB	CAB	.000	....	4229
17..	Exchange Closed; President's Day							
18..	.01	.01	....	....	....	.000	4	4228
19..	CAB	CAB	CAB	CAB	CAB	.000	1	4228
20..	CAB	CAB	CAB	CAB	CAB	.000	....	4229
21..	CAB	CAB	CAB	CAB	CAB	.000	3	4229
24..	CAB	CAB	CAB	CAB	CAB	.000	1	4227
25..	CAB	CAB	CAB	CAB	CAB	.000	8	4217
26..	CAB	CAB	CAB	CAB	CAB	.000	1	4215
27..	CAB	CAB	CAB	CAB	CAB	.000	....	4215
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4216

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	4216
4..	CAB	CAB	CAB	CAB	CAB	.000	....	4216
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4216
6..	CAB	CAB	CAB	CAB	CAB	.000	....	4216

MARCH 1986 39 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.18	.18	.12	.13	.12	.106	2101	4688
3..	.22	.23	.18	.19	.19	.175	741	5042
6..	.17	.17	.12	.13	.13	.138	277	5094
7..	.11	.12	.10	.10@.11	.10	.121	384	5168
8..	.12	.16	.11	.14	.15	.164	831	5335
9..	.14	.17	.08	.08	.09	.106	588	5558
10..	.13	.19	.12	.17	.18	.164	412	5519
13..	.20	.23	.14	.18	.17	.154	611	5513
14..	.20	.21	.16	.18B	.18	.169	320	5697
15..	.17	.17	.13	.13	.14	.142	395	5701
16..	.13	.17	.13	.16	.17	.154	293	5651
17..	.17	.20	.16	.20@.19A	.19	.151	308	5736
20..	.20	.20	.09	.10	.10	.116	189	5748
21..	.10@.11	.11	.08	.09	.10	.128	755	6080
22..	.10	.11B	.05	.07	.07	.116	481	5809
23..	.05	.08	.05	.06	.07	.102	75	5792
24..	.05	.05	.02	.04	.03	.045	451	5605
27..	.03	.04	.02	.03	.03	.031	277	5501
28..	.02@.01	.02	.01	.02B	.02	.026	11	5490
29..	.01	.02	.01	.01	.01	.022	357	5440
30..	.02	.02	.01	.01	.01	.012	144	5434
31..	.02	.02	.01	.01	.01	.017	349	5592

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.02	.02	.01	.01	.02	.020	121	5563
4..	.02	.04	.02	.02	.02	.027	213	5532
5..	.02	.02	.01	.01	.01	.027	55	5502
6..	.01	.02	.01	.02	.01	.013	126	5467
7..	.02	.02	.01	.01	.01	.017	18	5484
10..	.01	.01	CAB	.01	.01	.004	162	5468
11..	.01	.01	.01	.01	.01	.003	54	5468
12..	.01	.01	.01	.01	....	.002	6	5560
13..	CAB	CAB	CAB	CAB	CAB	.000	18	5542
14..	.01	.01	.01	.01	....	.000	2	5544
17..	Exchange Closed; President's Day							
18..	.01	.01	....	....	....	.000	18	5542
19..	.01	.01	.01	.01	....	.000	1	5540
20..	.01	.01	.01	.01	....	.000	2	5540
21..	CAB	CAB	CAB	CAB	CAB	.000	...	5528
24..	CAB	CAB	CAB	CAB	CAB	.000	....	5528
25..	CAB	CAB	CAB	CAB	CAB	.000	8	5522
26..	CAB	CAB	CAB	CAB	CAB	.000	....	5520
27..	CAB	CAB	CAB	CAB	CAB	.000	....	5520
28..	CAB	CAB	CAB	CAB	CAB	.000	....	5524

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	1	5519
4..	CAB	CAB	CAB	CAB	CAB	.000	....	5519
5..	CAB	CAB	CAB	CAB	CAB	.000	....	5519
6..	CAB	CAB	CAB	CAB	CAB	.000	....	5519
7..	CAB	CAB	CAB	CAB	CAB	.000	1	....

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 40 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.36	.42	.26	.26	.27	.225	386	1407
3..	.44@.46	.48B	.40	.43	.43	.331	1019	1802
6..	.45	.45	.32	.32	.32	.279	890	2218
7..	.26	.30	.23	.28	.27	.258	531	2279
8..	.29	.40	.28	.38	.38	.326	1283	2599
9..	.37	.41	.19	.25	.24	.238	1149	2761
10..	.32	.44	.30	.42	.42	.330	1085	2761
13..	.48	.51	.38	.41@.42	.41	.320	1630	3459
14..	.45	.47	.37	.44	.43	.345	959	3664
15..	.41	.41	.32	.36	.36	.305	175	3724
16..	.33@.32	.41	.32	.41B	.41	.325	907	3834
17..	.40	.44	.38	.43	.43	.321	1578	4765
20..	.41	.42	.27	.28A	.28	.270	618	4744
21..	.32	.32	.23	.28	.28	.293	1285	4237
22..	.31	.32	.18	.23	.23	.278	901	4259
23..	.21	.25	.19	.23	.23	.257	600	4096
24..	.18	.20	.11	.13	.12	.143	1910	4676
27..	.10	.11	.08	.08	.09	.114	858	4450
28..	.08	.08	.07	.07	.07	.100	457	4292
29..	.07	.07	.05	.06	.06	.090	245	4211
30..	.07	.07	.03	.03	.03	.060	634	4444
31..	.04	.06	.04	.06	.06	.081	1195	4633

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.04	.08	.04	.07	.07	.094	461	4451
4..	.10	.12	.06	.07	.08	.120	266	4347
5..	.07	.07	.04	.05	.05	.120	162	4388
6..	.04	.06	.03	.04	.05	.070	363	4652
7..	.06	.07	.04	.04	.05	.091	845	4778
10..	.03	.03	.01	.01	.02	.040	307	4803
11..	.02	.03	.02	.02	.02	.033	735	4964
12..	.02	.03	.02	.02	.02	.023	40	4991
13..	.01	.02	.01	.02	.01	.011	24	4978
14..	.01	.02	.01	.02	.01	.008	292	4841
17..	Exchange Closed; President's Day							
18..	.01	.01	.01	.01	....	.001	296	4700
19..	CAB	.01	CAB	.01	....	.001	64	4689
20..	.01	.01	.01	.01	....	.000	6	4686
21..	CAB	CAB	CAB	CAB	CAB	.000	40	4648
24..	CAB	CAB	CAB	CAB	CAB	.000	....	4648
25..	CAB	CAB	CAB	CAB	CAB	.000	4	4641
26..	.01	.01	.01	CAB	CAB	.000	2	4623
27..	CAB	CAB	CAB	CAB	CAB	.000	....	4623
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4623

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	250	4366
4..	CAB	CAB	CAB	CAB	CAB	.000	4	4373
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4369
6..	CAB	CAB	CAB	CAB	CAB	.000	2	4367

MARCH 1986 41 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.75	.78	.58	.59	.57	.393	465	798
3..	.87	.92	.83A	.86	.87	.520	351	832
6..	.81	.90B	.69	.71	.70	.466	439	1027
7..	.60	.66	.56	.62	.62	.442	1013	1379
8..	.63	.83	.63	.80A	.80	.524	614	1741
9..	.82	.86	.51A	.57	.56	.423	880	2378
10..	.70	.87	.65	.87@.86	.86	.534	503	2380
13..	.93	1.01	.80A	.86	.82	.529	238	2491
14..	.89	.95	.78	.92	.89	.557	232	2479
15..	.83	.83	.73	.77	.78	.514	493	2346
16..	.73	.87	.73	.87@.86	.85	.538	909	2950
17..	.83@.86	.90	.79	.90	.86	.534	936	3323
20..	.93	.93	.64	.64	.65	.482	934	2958
21..	.70	.70	.60	.68	.67	.514	1065	3096
22..	.74@.73	.74	.48	.62	.62	.500	1947	3474
23..	.53	.60	.53	.56	.57	.479	366	3443
24..	.43	.43	.31	.34	.32	.324	1718	3907
27..	.26	.30	.23	.25	.25	.285	1770	3760
28..	.27	.27	.21	.21	.21	.265	832	3741
29..	.19	.22	.17	.20	.21	.249	761	3829
30..	.21	.21	.13	.13	.13	.190	603	4053
31..	.19	.20	.16	.18@.19	.19	.238	1616	5091

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.18	.27	.17	.25A	.24	.273	938	4894
4..	.34@.35	.35	.27	.29B	.29	.326	638	4925
5..	.24	.25	.15	.17	.17	.326	627	4959

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 41 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.16	.20	.12	.20	.19	.231	506	5214
7..	.19	.27	.18	.19@.20	.19	.286	1360	5751
10..	.14	.15	.08	.11	.10	.172	1132	5684
11..	.11	.11	.08	.09@.08	.09	.158	680	5980
12..	.07	.10	.06	.07	.07	.126	1039	6735
13..	.08	.10	.03	.05	.04	.078	1171	7453
14..	.05	.05	.03	.03	.03	.067	449	7614
17..	Exchange Closed; President's Day							
18..	.03	.03	.01	.02	.02	.027	407	7936
19..	.02	.04	.01	.04	.03	.018	490	7836
20..	.03	.03	.01	.01	.02	.010	166	7812
21..	.02	.02	.01	.01	.01	.007	416	7888
24..	.01	.01	.01	.01	.01	.000	15	7883
25..	.01	.01	.01	CAB	CAB	.000	2	7883
26..	.01	.01	.01	CAB	CAB	.000	3	7883
27..	.01	.01	.01	CAB	CAB	.000	5	7899
28..	.01	.01	CAB	CAB	CAB	.000	51	7848

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.01	.01	CAB	CAB	CAB	.000	8	7847
4..	CAB	CAB	CAB	CAB	CAB	.000	9	7838
5..	.01	.01	CAB	CAB	CAB	.000	1	7837
6..	CAB	CAB	CAB	CAB	CAB	.000	1	7836
7..	CAB	.01	CAB	CAB	CAB	.000	104	....

MARCH 1986 42 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.32	1.37B	1.07	1.10	1.09	.578	106	1679
3..	1.52	1.58	1.50	1.58	1.52	.700	54	1731
6..	1.43	1.54B	1.26	1.26	1.30	.656	154	1833
7..	1.10	1.20B	1.07	1.17	1.19	.636	134	1929
8..	1.25	1.37	1.24A	1.37	1.46	.713	51	1924
9..	1.53	1.53	.82A	1.12	1.12	.623	417	2214
10..	1.23	1.47B	1.23	1.47B	1.50	.724	22	2217
13..	1.46	1.68B	1.45A	1.45A	1.47	.725	201	2416
14..	....	1.58B	....	1.57B	1.57	.749	....	2416
15..	1.50	1.50	1.37A	1.40	1.41	.715	2	2413
16..	1.35	1.50	1.35	1.50	1.51	.737	7	2414
17..	1.48	1.50	1.47A	1.50	1.52	.733	....	2418
20..	1.29	1.58B	1.25A	1.29	1.27	.694	....	2417
21..	1.29	1.34B	1.22	1.32	1.32	.725	1369	3779
22..	1.12	1.40B	1.08A	1.18B	1.27	.718	5	3782
23..	1.16	1.21	1.16	1.21	1.19	.704	17	3781
24..	.90	.95	.79	.79	.77	.555	312	4060
27..	.70	.75	.63	.64	.65	.521	637	4408
28..	.64	.66	.58	.60	.60	.502	388	4559
29..	.53	.60	.49	.55	.56	.487	407	4663
30..	.56	.56	.40	.40	.39	.413	1314	5198
31..	.52@.54	.55B	.48	.53@.51	.52	.482	809	5585

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.52	.71	.52	.65	.66	.536	820	5469
4..	.84@.86	.86	.69	.77	.76	.600	446	5303
5..	.66	.67B	.48	.53A	.52	.600	456	5650
6..	.49	.61	.43	.61@.60	.59	.493	368	5645
7..	.59	.85	.59	.61B	.63	.573	679	5691
10..	.46	.49	.37	.37	.40	.438	407	5861
11..	.37	.38	.33	.37	.35	.421	289	6068
12..	.26	.32	.26	.29	.29	.373	410	6080
13..	.30@.31	.33	.17	.20	.19	.281	1049	6526
14..	.21	.23	.17	.18	.18	.258	868	6570
17..	Exchange Closed; President's Day							
18..	.18	.18	.10	.10	.10	.160	1182	5890
19..	.07	.16	.05	.13	.13	.121	676	5686
20..	.10	.14	.07	.07	.08	.082	1906	6014
21..	.10	.10	.05A	.06	.06	.073	460	6052
24..	.04	.04	.02	.03	.03	.011	574	5625
25..	.02	.03	.01	.02	.02	.002	38	5640
26..	.02	.02	.01	.02	.02	.001	368	5436
27..	.01	.03	.01	.02	.02	.000	112	5517
28..	.01	.02	.01	.02	.02	.000	123	5580

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.01	.01	.01	.01	.01	.000	60	5591
4..	CAB	CAB	CAB	CAB	CAB	.000	4	5578
5..	.01	.01	CAB	CAB	CAB	.000	10	5575
6..	CAB	.01	CAB	CAB	CAB	.000	10	5567
7..	.01	.01	.01	.01	....	.000	16	....

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 43 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.08	2.08	2.08	2.08	1.81	.744	5	5
3..	....	2.20B	....	2.20B	2.32	.838	....	5
6..	....	2.33B	....	2.32N	2.06	.810	....	5
7..	1.85	1.95B	1.84A	1.93B	1.95	.796	300	305
8..	2.18	2.27B	2.18	2.27B	2.27	.853	200	505
9..	2.20	2.35B	2.20	2.20	1.85	.790	....	505
10..	2.06	2.14B	1.99A	2.12B	2.33	.863	14	512
13..	2.39	2.45B	2.25A	2.25A	2.28	.866	2	512
14..	....	2.37B	....	2.37B	2.41	.883	....	512
15..	2.25	2.25	2.20A	2.25	2.22	.862	500	1010
16..	....	2.24B	2.17A	2.24B	2.33	.876	....	1010
17..	....	....	....	2.33N	2.34	.874	....	1010
20..	....	2.45B	2.30A	2.30A	2.07	.853	....	1010
21..	....	2.16B	....	2.16B	2.16	.875	....	1010
22..	1.90	2.25B	1.85A	1.95B	2.11	.873	1	1011
23..	....	....	2.05A	2.05A	2.03	.866	....	1011
24..	....	....	1.68A	1.68A	1.48	.764	....	1011
27..	....	....	1.38A	1.42A	1.33	.745	....	1011
28..	1.22	1.28B	1.22	1.22	1.26	.733	8	1019
29..	1.10	1.20B	1.10	1.13	1.20	.725	87	1101
30..	1.00	1.09B	.96	1.03	.99	.663	317	1368
31..	1.15	1.23	1.15	1.19	1.18	.728	45	1398

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.29	1.40B	1.29	1.40B	1.35	.779	1	1403
4..	1.61	1.62B	1.56A	1.56A	1.51	.827	1	1394
5..	1.17	1.17	1.12	1.16B	1.19	.827	7	1396
6..	1.09	1.30B	1.09	1.30B	1.32	.752	25	1411
7..	....	1.45B	1.30A	1.35B	1.38	.819	....	1406
10..	1.12	1.16	1.02	1.02	1.03	.730	17	1423
11..	.98@.99	1.00B	.96	.97	.98	.721	604	1862
12..	.79	.85B	.79	.85B	.86	.684	75	1907
13..	.90	.90	.60	.65A	.65	.593	569	2351
14..	.73	.73	.59	.61	.59	.572	203	2490
17..	Exchange Closed; President's Day							
18..	.65	.65	.35	.38@.39	.40	.466	401	2759
19..	.28	.48	.16	.40	.39	.396	7992	7331
20..	.31	.39	.23	.28	.25	.318	4672	9687
21..	.36	.36	.22A	.23@.25	.22	.306	900	10019
24..	.14@.12	.18	.09	.11	.10	.110	957	10551
25..	.07	.09	.06	.08	.07	.038	1029	9955
26..	.06@.07	.07	.04	.04@.05	.04	.031	416	9791
27..	.03	.06	.01	.05	.04	.008	719	10083
28..	.02	.06	.02	.05	.04	.012	282	10158

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.02	.02	.01	.01	.01	.000	608	9817
4..	.01	.01	.01	.01	.01	.000	35	9804
5..	.01	.04	.01	.04	.04	.008	713	9596
6..	.01	.01	CAB	CAB	CAB	.000	111	9560
7..	CAB	CAB	CAB	CAB	CAB	.000	11	....

MARCH 1986 44 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	2.04	2.04	1.88A	1.88A	1.78	.852	3	3
31..	....	1.98B	....	1.98B	2.01	.893	....	3

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	2.25B	....	2.25B	2.20	.924	....	3
4..	2.55	2.55	2.55	2.55	2.41	.947	1	4
5..	....	....	2.03A	2.03A	2.03	.947	....	4
6..	....	2.21B	2.01A	2.21B	2.20	.914	....	4
7..	....	....	....	2.20N	2.28	.946	....	4
10..	....	....	1.90A	1.90A	1.87	.913	....	4
11..	1.75	1.75	1.75	1.75	1.79	.912	1	5
12..	1.63	1.69	1.63	1.69	1.67	.896	250	252
13..	1.63	1.70B	1.43A	1.43A	1.41	.849	....	252
14..	....	1.50B	....	1.41N	1.34	.839	....	252
17..	Exchange Closed; President's Day							
18..	1.22	1.42B	1.00	1.08	1.06	.789	67	308
19..	.92@.93	1.21	.52	1.00	.98	.732	1037	1031
20..	.72	.90	.71	.82A	.77	.663	259	1251
21..	.89	.98B	.71A	.80B	.71	.662	2	1244
24..	.51	.59	.36	.39	.35	.426	940	2103
25..	.30	.35	.18	.23@.24	.22	.243	1906	2560
26..	.24@.22	.25	.13	.19	.18	.225	1454	2785
27..	.09	.30	.08	.15	.15	.109	892	2811
28..	.15	.20	.10	.16	.16	.150	870	3034

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1986 44 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.13	.13	.04	.04	.04	.024	481	3345
4..	.02	.03	.01	.01	.02	.003	966	3730
5..	.04	.33	.03	.22	.22	.413	1455	3267
6..	.09@.13	.15	.04	.08	.07	.019	1423	3832
7..	.01	.03	CAB	CAB	CAB	.011	641	....

MARCH 1986 45 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.00	1.00	1.00	1.00	.99	.796	10	10
25..	.75	.75	.55	.65B	.67	.637	621	631
26..	.63	.70	.50	.65	.62	.631	337	960
27..	.35	.70B	.28	.45	.47	.460	445	1289
28..	.47	.57	.33	.50	.53	.556	306	1345

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.42	.42	.17	.17@.18	.18	.333	247	1504
4..	.13	.15	.10	.10	.10	.169	659	1424
5..	.22	1.10	.22	1.00	.98	.971	467	1580
6..	.50	.68B	.34	.47	.47	.818	352	1269
7..	.55	.55	.22	.22	.24	.758	644	923
10..	....	....	....	....	....	.982	....	....

JUNE 1986 33 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.01N	.01	.001	....	113
3..	....	....	....	.01N	.01	.002	....	113
6..	....	....	....	.01N	.01	.001	....	113
7..	.01	.01	.01	.01	.01	.001	47	160
8..	....	....	....	.01N	.01	.001	....	160
9..	....	....	....	.01N	.01	.000	....	160
10..	....	....	....	.01N	.01	.001	....	160
13..	....	....	....	.01N	.01	.001	....	160
14..	....	....	....	.01N	.01	.001	....	160
15..	....	....	....	.01N	.01	.001	....	160
16..	....	....	....	.01N	.01	.001	....	160
17..	....	....	....	.01N	.01	.001	....	160
20..	....	....	....	.01N	.01	.001	....	160
21..	....	....	....	.01N	.01	.001	....	160
22..	....	....	....	.01N	.01	.000	....	160
23..	....	....	....	.01N	.01	.000	....	160
24..	....	....	....	.01N	.01	.000	....	160
27..	....	....	....	.01N	.01	.000	....	160
28..	....	....	....	.01N	.01	.000	....	160
29..	....	....	....	.01N	.01	.000	....	160
30..	....	....	....	.01N	.01	.000	....	160
31..	....	....	....	.01N	.01	.000	....	160

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.000	....	160
4..	....	....	....	.01N	.01	.000	....	160
5..	....	....	....	.01N	.01	.000	....	160
6..	....	....	....	.01N	.01	.000	....	160
7..	....	....	....	.01N	.01	.000	....	160
10..	....	....	....	.01N	....	.000	....	160
11..	CAB	CAB	CAB	CAB	.01	.000	....	160
12..	CAB	CAB	CAB	CAB	CAB	.000	5	160
13..	....	....	....	....	....	.000	....	155
14..	CAB	CAB	CAB	CAB	CAB	.000	....	155
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	155
19..	CAB	CAB	CAB	CAB	CAB	.000	....	155
20..	CAB	CAB	CAB	CAB	CAB	.000	....	155
21..	CAB	CAB	CAB	CAB	CAB	.000	....	155
24..	CAB	CAB	CAB	CAB	CAB	.000	....	155
25..	CAB	CAB	CAB	CAB	CAB	.000	....	155
26..	CAB	CAB	CAB	CAB	CAB	.000	....	155
27..	CAB	CAB	CAB	CAB	CAB	.000	....	155
28..	CAB	CAB	CAB	CAB	CAB	.000	....	155

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.01	.01	.01	.01	....	.000	86	155
4..	CAB	CAB	CAB	CAB	CAB	.000	....	155
5..	CAB	CAB	CAB	CAB	CAB	.000	....	155
6..	CAB	CAB	CAB	CAB	CAB	.000	....	155
7..	CAB	CAB	CAB	CAB	CAB	.000	....	155
10..	....	....	....	....	....	.000	....	155
11..	....	....	....	....	....	.000	....	155
12..	....	....	....	....	....	.000	....	155

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 33 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	CAB	CAB	CAB	CAB	CAB	.000	....	155
14..	....	....	....	....	....	.000	....	155
17..	CAB	CAB	CAB	CAB	CAB	.000	....	155
18..	CAB	CAB	CAB	CAB	CAB	.000	....	155
19..	CAB	CAB	CAB	CAB	CAB	.000	....	155
20..	CAB	CAB	CAB	CAB	CAB	.000	....	155
21..	CAB	CAB	CAB	CAB	CAB	.000	....	155
24..	CAB	CAB	CAB	CAB	CAB	.000	....	155
25..	CAB	CAB	CAB	CAB	CAB	.000	....	155
26..	CAB	CAB	CAB	CAB	CAB	.000	....	155
27..	CAB	CAB	CAB	CAB	CAB	.000	....	155
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	155

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	155
2..	CAB	CAB	CAB	CAB	CAB	.000	....	155
3..	CAB	CAB	CAB	CAB	CAB	.000	....	155
4..	CAB	CAB	CAB	CAB	CAB	.000	....	155
7..	CAB	CAB	CAB	CAB	CAB	.000	....	155
8..	CAB	CAB	CAB	CAB	CAB	.000	....	155
9..	CAB	CAB	CAB	CAB	CAB	.000	....	155
10..	CAB	CAB	CAB	CAB	CAB	.000	....	155
11..	CAB	CAB	CAB	CAB	CAB	.000	....	155
14..	CAB	CAB	CAB	CAB	CAB	.000	....	155
15..	CAB	CAB	CAB	CAB	CAB	.000	....	155
16..	CAB	CAB	CAB	CAB	CAB	.000	....	155
17..	CAB	CAB	CAB	CAB	CAB	.000	....	155
18..	CAB	CAB	CAB	CAB	CAB	.000	....	155
21..	CAB	CAB	CAB	CAB	CAB	.000	....	155
22..	CAB	CAB	CAB	CAB	CAB	.000	....	155
23..	CAB	CAB	CAB	CAB	CAB	.000	....	155
24..	CAB	CAB	CAB	CAB	CAB	.000	....	155
25..	CAB	CAB	CAB	CAB	CAB	.000	....	155
28..	CAB	CAB	CAB	CAB	CAB	.000	....	155
29..	CAB	CAB	CAB	CAB	CAB	.000	....	155
30..	CAB	CAB	CAB	CAB	CAB	.000	....	155

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	155
2..	CAB	CAB	CAB	CAB	CAB	.000	....	155
5..	CAB	CAB	CAB	CAB	CAB	.000	....	155
6..	CAB	CAB	CAB	CAB	CAB	.000	....	155
7..	CAB	CAB	CAB	CAB	CAB	.000	....	155
8..	CAB	CAB	CAB	CAB	CAB	.000	....	155
9..	CAB	CAB	CAB	CAB	CAB	.000	....	155
12..	CAB	CAB	CAB	CAB	CAB	.000	....	155
13..	CAB	CAB	CAB	CAB	CAB	.000	....	155
14..	CAB	CAB	CAB	CAB	CAB	.000	....	155
15..	CAB	CAB	CAB	CAB	CAB	.000	....	155
16..	CAB	CAB	CAB	CAB	CAB	.000	....	155
19..	....	....	....	....	....	.000	....	155
20..	CAB	CAB	CAB	CAB	CAB	.000	....	155
21..	CAB	CAB	CAB	CAB	CAB	.000	....	155
22..	CAB	CAB	CAB	CAB	CAB	.000	....	155
23..	CAB	CAB	CAB	CAB	CAB	.000	....	155
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	155
28..	CAB	CAB	CAB	CAB	CAB	.000	....	155
29..	CAB	CAB	CAB	CAB	CAB	.000	....	155
30..	CAB	CAB	CAB	CAB	CAB	.000	....	155

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	155
3..	CAB	CAB	CAB	CAB	CAB	.000	....	155
4..	CAB	CAB	CAB	CAB	CAB	.000	....	155
5..	CAB	CAB	CAB	CAB	CAB	.000	....	155

JUNE 1986 34 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.004	....	187
3..	....	....	....	.02N	.02	.007	....	187
6..	....	....	....	.02N	.02	.005	....	187
7..	....	....	....	.02N	.02	.004	....	187
8..	....	....	....	.02N	.02	.005	....	187
9..	....	....	....	.02N	.02	.003	....	187
10..	....	....	....	.02N	.02	.005	....	187
13..	....	....	....	.02N	.02	.005	....	187
14..	....	....	....	.02N	.02	.005	....	187
15..	....	....	....	.02N	.02	.004	....	187
16..	....	....	....	.02N	.02	.005	....	187

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 34 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	....	.02N	.02	.005	....	187
20..	....	....	....	.02N	.02	.003	....	187
21..	....	....	....	.02N	.02	.004	....	187
22..	....	....	....	.02N	.02	.003	....	187
23..	....	....	....	.02N	.02	.002	....	187
24..	....	....	....	.02N	.01	.001	....	187
27..	....	....	....	.01N	.01	.000	....	187
28..	....	....	....	.01N	.01	.000	....	187
29..	....	....	....	.01N	.01	.000	....	187
30..	....	....	....	.01N	.01	.000	....	187
31..	....	....	....	.01N	.01	.000	....	187

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.000	....	187
4..	....	....	....	.01N	.01	.000	....	187
5..	....	....	....	.01N	.01	.000	....	187
6..	....	....	....	.01N	.01	.000	....	187
7..	....	....	....	.01N	.01	.000	....	187
10..	....	....	....	.01N	.01	.000	....	187
11..	.01	.01	.01	.01	.01	.000	27	187
12..	CAB	.01	CAB	.01	.01	.000	44	152
13..	....	....	....	.01N	.01	.000	....	152
14..	....	....	....	.01N	.01	.000	....	152
17..	Exchange Closed; President's Day							
18..	....	....	....	.01N	....	.000	....	152
19..	CAB	CAB	CAB	CAB	CAB	.000	....	152
20..	CAB	CAB	CAB	CAB	CAB	.000	....	152
21..	CAB	CAB	CAB	CAB	CAB	.000	....	152
24..	CAB	CAB	CAB	CAB	CAB	.000	....	152
25..	CAB	CAB	CAB	CAB	CAB	.000	....	152
26..	CAB	CAB	CAB	CAB	CAB	.000	....	152
27..	CAB	CAB	CAB	CAB	CAB	.000	....	152
28..	CAB	CAB	CAB	CAB	CAB	.000	....	152

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.01	.01	.01	.01	....	.000	78	152
4..	CAB	CAB	CAB	CAB	CAB	.000	....	152
5..	CAB	CAB	CAB	CAB	CAB	.000	....	152
6..	CAB	CAB	CAB	CAB	CAB	.000	....	152
7..	CAB	CAB	CAB	CAB	CAB	.000	....	152
10..	....	....	....	....	....	.000	....	152
11..	....	....	....	....	....	.000	....	152
12..	....	....	....	....	....	.000	....	152
13..	CAB	CAB	CAB	CAB	CAB	.000	....	152
14..	....	....	....	....	....	.000	....	152
17..	CAB	CAB	CAB	CAB	CAB	.000	....	152
18..	CAB	CAB	CAB	CAB	CAB	.000	....	152
19..	CAB	CAB	CAB	CAB	CAB	.000	....	152
20..	CAB	CAB	CAB	CAB	CAB	.000	....	152
21..	CAB	CAB	CAB	CAB	CAB	.000	....	152
24..	CAB	CAB	CAB	CAB	CAB	.000	....	152
25..	CAB	CAB	CAB	CAB	CAB	.000	....	152
26..	CAB	CAB	CAB	CAB	CAB	.000	....	152
27..	CAB	CAB	CAB	CAB	CAB	.000	....	152
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	152

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	152
2..	CAB	CAB	CAB	CAB	CAB	.000	....	152
3..	CAB	CAB	CAB	CAB	CAB	.000	....	152
4..	CAB	CAB	CAB	CAB	CAB	.000	....	152
7..	CAB	CAB	CAB	CAB	CAB	.000	....	152
8..	CAB	CAB	CAB	CAB	CAB	.000	....	152
9..	CAB	CAB	CAB	CAB	CAB	.000	....	152
10..	CAB	CAB	CAB	CAB	CAB	.000	....	152
11..	CAB	CAB	CAB	CAB	CAB	.000	....	152
14..	CAB	CAB	CAB	CAB	CAB	.000	....	152
15..	CAB	CAB	CAB	CAB	CAB	.000	....	152
16..	CAB	CAB	CAB	CAB	CAB	.000	....	152
17..	CAB	CAB	CAB	CAB	CAB	.000	....	152
18..	CAB	CAB	CAB	CAB	CAB	.000	....	150
21..	CAB	CAB	CAB	CAB	CAB	.000	....	150
22..	CAB	CAB	CAB	CAB	CAB	.000	....	152
23..	CAB	CAB	CAB	CAB	CAB	.000	....	152
24..	CAB	CAB	CAB	CAB	CAB	.000	....	152
25..	CAB	CAB	CAB	CAB	CAB	.000	....	152
28..	CAB	CAB	CAB	CAB	CAB	.000	....	152
29..	CAB	CAB	CAB	CAB	CAB	.000	....	152
30..	CAB	CAB	CAB	CAB	CAB	.000	....	152

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 34 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	152
2..	CAB	CAB	CAB	CAB	CAB	.000	....	152
5..	CAB	CAB	CAB	CAB	CAB	.000	....	152
6..	CAB	CAB	CAB	CAB	CAB	.000	....	152
7..	CAB	CAB	CAB	CAB	CAB	.000	....	152
8..	CAB	CAB	CAB	CAB	CAB	.000	....	152
9..	CAB	CAB	CAB	CAB	CAB	.000	....	152
12..	CAB	CAB	CAB	CAB	CAB	.000	....	152
13..	CAB	CAB	CAB	CAB	CAB	.000	....	152
14..	CAB	CAB	CAB	CAB	CAB	.000	....	152
15..	CAB	CAB	CAB	CAB	CAB	.000	....	152
16..	CAB	CAB	CAB	CAB	CAB	.000	....	152
19..	....	....	....	....	....	.000	....	152
20..	CAB	CAB	CAB	CAB	CAB	.000	....	152
21..	CAB	CAB	CAB	CAB	CAB	.000	....	152
22..	CAB	CAB	CAB	CAB	CAB	.000	....	152
23..	CAB	CAB	CAB	CAB	CAB	.000	....	152
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	152
28..	CAB	CAB	CAB	CAB	CAB	.000	....	152
29..	CAB	CAB	CAB	CAB	CAB	.000	....	152
30..	CAB	CAB	CAB	CAB	CAB	.000	....	152

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	152
3..	CAB	CAB	CAB	CAB	CAB	.000	....	152
4..	CAB	CAB	CAB	CAB	CAB	.000	....	152
5..	CAB	CAB	CAB	CAB	CAB	.000	....	152

JUNE 1986 35 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.03N	.03	.011	....	152
3..	....	....	....	.03N	.03	.018	....	152
6..	....	....	....	.03N	.03	.014	....	152
7..	....	....	....	.03N	.03	.012	....	152
8..	....	....	....	.03N	.03	.016	....	152
9..	....	....	....	.03N	.03	.010	....	152
10..	....	....	....	.03N	.03	.015	....	152
13..	....	....	....	.03N	.03	.014	....	152
14..	....	....	....	.03N	.03	.015	....	152
15..	....	....	....	.03N	.03	.013	....	152
16..	.. .	....	....	.03N	.03	.014	....	152
17..	....	....	...	.03N	.03	.014	....	152
20..	.03	.03	.03	.03	.03	.011	3	153
21..	....	....	....	.03N	.03	.012	....	152
22..	....	....	....	.03N	.03	.010	....	152
23..	....	....	....	.03N	.03	.009	....	152
24..	....	....	....	.03N	.02	.004	....	152
27..	....	....	....	.02N	02	.003	....	152
28..	....	....	....	.02N	.02	.003	....	152
29..	....	....	....	.02N	.02	.002	....	152
30..	.01	.01	.01	.01	.01	.001	1	153
31..	....	....	....	.01N	.01	.002	....	153

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.002	....	153
4..	.01	.01	.01	.01	.01	.003	1	153
5..	....	....	....	.01N	.01	.003	....	153
6..	....	....	....	.01N	.01	.002	....	153
7..	....	....	....	.01N	.01	.002	....	153
10..	....	....	....	.01N	.01	.001	....	153
11..	....	....	....	.01N	.01	.001	....	153
12..	.01	.01	.01	.01	.01	.000	27	127
13..	....	....	....	.01N	.01	.000	....	127
14..	....	....	....	.01N	.01	.000	....	127
17..	Exchange Closed; President's Day							
18..	....	....	....	.01N	....	.000	....	127
19..	CAB	CAB	CAB	CAB	CAB	.000	....	127
20..	CAB	CAB	CAB	CAB	CAB	.000	....	127
21..	CAB	CAB	CAB	CAB	CAB	.000	....	127
24..	CAB	CAB	CAB	CAB	CAB	.000	....	127
25..	CAB	CAB	CAB	CAB	CAB	.000	....	127
26..	CAB	CAB	CAB	CAB	CAB	.000	....	127
27..	CAB	CAB	CAB	CAB	CAB	.000	....	127
28..	CAB	CAB	CAB	CAB	CAB	.000	....	127

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.01	.01	.01	.01	....	.000	76	127
4..	CAB	CAB	CAB	CAB	CAB	.000	....	127
5..	CAB	CAB	CAB	CAB	CAB	.000	....	127
6..	CAB	CAB	CAB	CAB	CAB	.000	....	127

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 35 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	CAB	CAB	CAB	CAB	CAB	.000	....	127
10..	....	....	....	....	....	.000	....	127
11..	....	....	....	....	....	.000	....	127
12..	....	....	....	....	....	.000	....	127
13..	CAB	CAB	CAB	CAB	CAB	.000	....	126
14..	....	....	....	....	....	.000	....	126
17..	CAB	CAB	CAB	CAB	CAB	.000	....	126
18..	CAB	CAB	CAB	CAB	CAB	.000	....	126
19..	CAB	CAB	CAB	CAB	CAB	.000	....	126
20..	CAB	CAB	CAB	CAB	CAB	.000	....	126
21..	CAB	CAB	CAB	CAB	CAB	.000	....	126
24..	CAB	CAB	CAB	CAB	CAB	.000	....	126
25..	CAB	CAB	CAB	CAB	CAB	.000	....	126
26..	CAB	CAB	CAB	CAB	CAB	.000	....	126
27..	CAB	CAB	CAB	CAB	CAB	.000	....	126
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	126

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	126
2..	CAB	CAB	CAB	CAB	CAB	.001	....	126
3..	CAB	CAB	CAB	CAB	CAB	.001	....	126
4..	CAB	CAB	CAB	CAB	CAB	.001	....	126
7..	CAB	CAB	CAB	CAB	CAB	.001	....	126
8..	CAB	CAB	CAB	CAB	CAB	.001	....	126
9..	CAB	CAB	CAB	CAB	CAB	.000	....	126
10..	CAB	CAB	CAB	CAB	CAB	.000	....	126
11..	CAB	CAB	CAB	CAB	CAB	.000	....	126
14..	CAB	CAB	CAB	CAB	CAB	.000	....	126
15..	CAB	CAB	CAB	CAB	CAB	.000	....	126
16..	CAB	CAB	CAB	CAB	CAB	.000	....	126
17..	CAB	CAB	CAB	CAB	CAB	.000	....	126
18..	CAB	CAB	CAB	CAB	CAB	.000	....	126
21..	CAB	CAB	CAB	CAB	CAB	.000	....	126
22..	CAB	CAB	CAB	CAB	CAB	.000	....	126
23..	CAB	CAB	CAB	CAB	CAB	.000	....	126
24..	CAB	CAB	CAB	CAB	CAB	.000	....	126
25..	CAB	CAB	CAB	CAB	CAB	.000	....	126
28..	CAB	CAB	CAB	CAB	CAB	.000	....	126
29..	CAB	CAB	CAB	CAB	CAB	.000	....	126
30..	CAB	CAB	CAB	CAB	CAB	.000	....	126

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	126
2..	CAB	CAB	CAB	CAB	CAB	.000	....	126
5..	CAB	CAB	CAB	CAB	CAB	.000	....	126
6..	CAB	CAB	CAB	CAB	CAB	.000	....	126
7..	CAB	CAB	CAB	CAB	CAB	.000	....	126
8..	CAB	CAB	CAB	CAB	CAB	.000	....	126
9..	CAB	CAB	CAB	CAB	CAB	.000	....	126
12..	CAB	CAB	CAB	CAB	CAB	.000	....	126
13..	CAB	CAB	CAB	CAB	CAB	.000	....	126
14..	CAB	CAB	CAB	CAB	CAB	.000	....	126
15..	CAB	CAB	CAB	CAB	CAB	.000	....	126
16..	CAB	CAB	CAB	CAB	CAB	.000	....	126
19..	....	....	....	....	....	.000	....	126
20..	CAB	CAB	CAB	CAB	CAB	.000	....	126
21..	CAB	CAB	CAB	CAB	CAB	.000	....	126
22..	CAB	CAB	CAB	CAB	CAB	.000	....	126
23..	CAB	CAB	CAB	CAB	CAB	.000	....	126
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	126
28..	CAB	CAB	CAB	CAB	CAB	.000	....	126
29..	CAB	CAB	CAB	CAB	CAB	.000	....	126
30..	CAB	CAB	CAB	CAB	CAB	.000	....	126

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	126
3..	CAB	CAB	CAB	CAB	CAB	.000	....	126
4..	CAB	CAB	CAB	CAB	CAB	.000	....	126
5..	CAB	CAB	CAB	CAB	CAB	.000	....	126

JUNE 1986 36 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.07	.07	.07	.07	.06	.027	12	581
3..	.08	.08	.08	.08	.08	.041	1	571
6..	.08	.08	.07	.07	.07	.033	22	543
7..	.06	.06	.06	.06	.06	.029	340	883
8..	...	....	....	.06N	.06	.037	....	543
9..	.05	.06	.05	.06	.05	.025	80	599
10..	....	....	....	.05N	.05	.036	....	599

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 36 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	.06B	....	.05N	.06	.034	....	599
14..	....	....	....	.06N	.06	.037	....	599
15..	....	....	....	.06N	.06	.032	....	599
16..	....	....	....	.06N	.06	.035	....	599
17..	....	....	....	.06N	.06	.035	....	597
20..	....	....	....	.06N	.05	.028	....	597
21..	....	....	....	.05N	.05	.030	....	597
22..	.05	.05	.05	.05	.05	.027	1	597
23..	....	....	.04A	.05N	.05	.024	....	597
24..	....	....	.04A	.04A	.04	.013	....	597
27..	.02	.02	.02	.02	.03	.010	1	597
28..	....	....	....	.03N	.03	.009	....	597
29..	....	....	....	.03N	.03	.008	....	597
30..	....	....	....	.03N	.02	.006	....	597
31..	....	....	....	.02N	.02	.007	....	597

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.02N	.02	.008	....	597
4..	....	....	....	.02N	.03	.010	....	597
5..	.02	.02	.02	.02	.02	.010	44	553
6..	.02	.02	.02	.02	.02	.007	1	552
7..	.02	.02	.02	.02	.02	.008	10	562
10..	.02	.02	.02	.02	.02	.005	1084	1529
11..	.01	.01	.01	.01	.01	.004	45	1496
12..	.01	.01	.01	.01	.01	.003	1	1495
13..	....	....	....	.01N	.01	.002	....	1495
14..	....	....	....	.01N	.01	.002	....	1495
17..	Exchange Closed; President's Day							
18..	....	....	....	.01N	.01	.001	....	1495
19..	.01	.01	.01	.01	.01	.001	....	1495
20..	....	....	....	.01N	.01	.001	1	1495
21..	....	....	....	.01N	.01	.001	....	1495
24..	.01	.01	.01	.01	.01	.000	70	1565
25..	....	....	....	.01N	.01	.000	....	1565
26..	....	....	....	.01N	.01	.000	....	1565
27..	....	....	....	.01N	.01	.000	....	1565
28..	....	....	....	.01N	.01	.000	....	1565

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.000	....	1565
4..	....	....	....	.01N	.01	.000	....	1565
5..	....	....	....	.01N	.01	.001	....	1565
6..	.02	.02	.01	.01	.01	.000	252	1418
7..	....	....	....	.01N	....	.000	....	1418
10..	....	....	....	....	....	.001	....	1418
11..	....	....	....	....	....	.001	....	1418
12..	....	....	....	....	....	.001	....	1418
13..	CAB	CAB	CAB	CAB	CAB	.002	....	1418
14..	....	....	....	....	....	.000	....	1418
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1418
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1418
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1418
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1418
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1418
24..	CAB	CAB	CAB	CAB	CAB	.001	....	1418
25..	CAB	CAB	CAB	CAB	.01	.003	....	1418
26..	....	....	....	.01N	.01	.003	....	1418
27..	....	....	....	.01N	.01	.002	....	1418
28..	Exchange Closed; Good Friday							
31..	....	....	....	.01N	....	.002	....	1418

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.002	....	1418
2..	CAB	CAB	CAB	CAB	CAB	.004	....	1418
3..	....	....	....	.02B	.02	.005	....	1418
4..	.02	.02	.02	.02	.02	.006	1	1417
7..	....	....	....	.02N	.01	.005	....	1417
8..	....	....	....	.01N	....	.005	....	1417
9..	CAB	CAB	CAB	CAB	CAB	.001	....	1417
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1417

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 36 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1417

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
5..	CAB	CAB	CAB	CAB	CAB	.000	...	1417
6..	.01	.01	.01	.01	....	.000	801	1417
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
19..	....	....	....	....	....	.000	....	1417
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1417

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
5..	CAB	CAB	CAB	CAB	CAB	.000	...	1417

JUNE 1986 37 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.12	.12	.12	.12	.12	.056	2	1683
3..	.16	.16	.16	.16	.15	.082	1	1683
6..	.13	.13	.13	.13	.12	.068	23	1668
7..	.11	.11	.11	.11	.11	.062	3	1669
8..	.11	.12	.11	.12	.12	.077	82	1669
9..	.09	.09	.09	.09	.08	.054	30	1689
10..	....	.12B	....	.12B	.11	.075	....	1689
13..	....	.14B	....	.12B	.12	.072	....	1689
14..	.15	.15	.15	.15	.14	.078	4	1689
15..	.15	.15	.13	.13	.13	.069	7	1692
16..	....	....	....	.13N	.13	.074	....	1692
17..	....	....	....	.13N	.13	.074	....	1692
20..	.12	.12	.11A	.11A	.10	.062	60	1692
21..	.10	.10	.10	.10	.10	.066	30	1662
22..	....	....	.07A	.10N	.09	.061	....	1662
23..	.08	.10	.08	.10	.09	.055	373	1584
24..	.04	.04	.04	.04	.05	.033	840	2393
27..	.05	.05	.05	.05	.05	.028	40	2393
28..	.05	.05	.05	.05	.05	.025	10	1573
29..	....	....	....	.05N	.04	.023	....	1573
30..	.04	.04	.03	.03	.03	.017	30	1583
31..	....	....	....	.03N	.03	.021	....	1583

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	.04B	....	.04B	.04	.024	....	1583
4..	.06	.06	.04	.04	.05	.029	3	1583
5..	.04	.04	.04	.04	.04	.029	124	1707
6..	.04	.04	.03	.03	.03	.020	153	1719
7..	.04	.05	.04	.05	.03	.023	30	1634
10..	....	....	....	.03N	.03	.015	....	1734
11..	.03	.03	.03	.03	.03	.014	21	1726
12..	....	....	....	03N	.02	.012	34	1760
13..	....	....	....	.02N	.02	.009	....	1727
14..	....	....	....	.02N	.02	.008	....	1727
17..	Exchange Closed; President's Day							
18..	....	....	....	.02N	.01	.006	....	1727
19..	.02	.03	.02	.02	.01	.006	14	1728
20..	.02	.02	.02	.02	.01	.005	1	1729
21..	....	....	....	.01N	.01	.005	....	1729
24..	.01	.01	.01	.01	.01	.002	11	1729
25..	....	....	....	.01N	.01	.001	19	1748
26..	.01	.01	.01	.01	.01	.001	1	1748
27..	....	....	....	.01N	.01	.001	....	1747
28..	.02	.02	.02	.02	.01	.002	2	1747

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 37 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.001	....	1749
4..	....	....	....	.01N	.01	.001	....	1749
5..	....	....	....	.01N	.01	.004	....	1747
6..	.03	.04	.02	.02	.02	.002	1222	825
7..	.01	.02	.01	.02	.01	.002	53	794
10..	....	....	....	.01N	.01	.005	....	794
11..	....	....	....	.01N	.01	.004	....	794
12..	....	....	....	.01N	.01	.004	....	794
13..	....	.02B	....	.02B	.02	.006	....	794
14..	.01	.02	.01	.02	.01	.003	19	795
17..	....	....	....	.01N	.01	.002	1	795
18..	.02	.02	.02	.02	.01	.002	19	814
19..	....	....	....	.01N	.01	.002	....	814
20..	.01	.01	.01	.01	.01	.002	89	853
21..	....	....	....	.01N	.01	.001	....	843
24..	.02	.02	.02	.02	.02	.005	10	843
25..	....	.03B	....	.03B	.03	.011	....	843
26..	....	....	....	.03N	.02	.010	....	843
27..	....	....	....	.02N	.01	.008	....	843
28..	Exchange Closed; Good Friday							
31..	.02	.03	.01	.01	.01	.009	26	848

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.02	.02	.02	.010	9	848
2..	....	....	....	.02N	.02	.014	....	848
3..	....	.03B	....	.03B	.04	.018	....	848
4..	....	....	....	.04N	.04	.020	....	848
7..	.03	.05B	.02	.02	.02	.017	2	845
8..	....	....	....	.02N	.02	.017	....	845
9..	....	....	....	.02N	.02	.007	....	845
10..	.01	.01	.01	.01	.01	.003	1	846
11..	....	....	....	.01N	.01	.004	....	846
14..	.01	.01	.01	.01	.01	.003	21	825
15..	....	....	....	.01N	....	.003	....	825
16..	CAB	CAB	CAB	CAB	CAB	.000	....	825
17..	CAB	CAB	CAB	CAB	CAB	.000	....	825
18..	CAB	CAB	CAB	CAB	CAB	.000	....	825
21..	CAB	CAB	CAB	CAB	CAB	.000	....	825
22..	CAB	CAB	CAB	CAB	CAB	.000	....	825
23..	CAB	CAB	CAB	CAB	CAB	.000	....	825
24..	CAB	CAB	CAB	CAB	CAB	.000	....	825
25..	CAB	CAB	CAB	CAB	CAB	.000	....	825
28..	CAB	CAB	CAB	CAB	CAB	.000	....	825
29..	CAB	CAB	CAB	CAB	CAB	.000	1	825
30..	CAB	CAB	CAB	CAB	CAB	.000	....	824

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	..	824
2..	CAB	CAB	CAB	CAB	CAB	.000	....	824
5..	CAB	CAB	CAB	CAB	CAB	.000	....	824
6..	CAB	CAB	CAB	CAB	CAB	.000	....	824
7..	CAB	CAB	CAB	CAB	CAB	.000	....	824
8..	CAB	CAB	CAB	CAB	CAB	.000	....	824
9..	CAB	CAB	CAB	CAB	CAB	.000	....	824
12..	CAB	CAB	CAB	CAB	CAB	.000	....	824
13..	CAB	CAB	CAB	CAB	CAB	.000	....	824
14..	CAB	CAB	CAB	CAB	CAB	.000	....	824
15..	CAB	CAB	CAB	CAB	CAB	.000	....	824
16..	CAB	CAB	CAB	CAB	CAB	.000	....	824
19..	....	....	....	....	....	.000	....	824
20..	CAB	CAB	CAB	CAB	CAB	.000	....	824
21..	CAB	CAB	CAB	CAB	CAB	.000	....	824
22..	CAB	CAB	CAB	CAB	CAB	.000	....	824
23..	CAB	CAB	CAB	CAB	CAB	.000	....	824
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	824
28..	CAB	CAB	CAB	CAB	CAB	.000	....	824
29..	CAB	CAB	CAB	CAB	CAB	.000	....	824
30..	CAB	CAB	CAB	CAB	CAB	.000	....	824

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	824
3..	CAB	CAB	CAB	CAB	CAB	.000	....	824
4..	CAB	CAB	CAB	CAB	CAB	.000	....	824
5..	CAB	CAB	CAB	CAB	CAB	.000	....	824

JUNE 1986 38 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.25	.25	.23A	.23A	.21	.105	4	1319
3..	.29	.29	.28	.28	.29	.147	205	1325
6..	.23	.23	.23	.23	.23	.125	3	1328

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 38 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.21	.21	.21	.21	.21	.116	1	1329
8..	.22	.22	.22	.22	.23	.140	101	1278
9..	.23	.24	.17	.17	.17	.105	3091	3681
10..	.21	.26B	.19	.26B	.26	.139	86	3717
13..	.28	.28	.24A	.24A	.25	.134	11	3720
14..	....	....	....	.25N	.27	.144	....	3720
15..	....	....	.25A	.25A	.23	.130	....	3720
16..	....	....	....	.23N	.24	.138	....	3720
17..	.25	.25	.25	.25	.25	.137	3	3713
20..	.24	.24	.20	.20	.19	.119	201	3914
21..	.20	.20	.17A	.20	.18	.125	3	3916
22..	.17	.18B	.15	.17	.17	.119	162	4037
23..	.16	.17	.16	.17	.16	.110	3	4038
24..	.12	.12	.10	.12	.11	.072	25	4060
27..	.10	.10	.10	.10	.10	.062	45	4030
28..	.09	.09	.07	.08	.08	.057	9	4025
29..	.09	.09	.08	.08	.08	.054	12	4026
30..	.07	.07	.07	.07	.07	.042	3	4025
31..	.05	.05	.05	.05	.06	.050	1	4016

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	.07B	....	.07B	.08	.057	....	4008
4..	....	.11B	....	.10B	.11	.066	....	4008
5..	....	....	.08A	.08A	.07	.066	....	4008
6..	.08	.08	.08	.08	.07	.049	5	4013
7..	....	....	....	.07N	.07	.056	....	4013
10..	.06	.06	.06	.06	.06	.039	1	4013
11..	.06	.07	.06	.07	.06	.037	3446	3068
12..	.05	.07	.05	.06	.05	.033	152	2080
13..	.06	.06	.04	.04	.04	.025	18	2078
14..	.05	.05	.04	.04	.04	.024	6	2084
17..	Exchange Closed; President's Day							
18..	.04	.05	.03	.03	.03	.018	17	2096
19..	.04	.06	.04	.05	.03	.017	4	2099
20..	....	.04B	....	.03N	.03	.016	....	2099
21..	.04	.04	.04	.04	.03	.015	1	2100
24..	.02	.03	.02	.02	.02	.008	10	2102
25..	.01	.02B	.01	.02B	.02	.005	1	2102
26..	.03	.03	.02	.02	.03	.006	113	2112
27..	.06	.06	.02A	.03	.03	.004	40	2112
28..	....	....	....	.03N	.03	.006	....	2112

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.03	.03	.03	.03	.03	.004	[illegible]	1912
4..	.02	.02	.02	.02	.02	.003	1	1913
5..	.04	.04	.04	.04	.04	.013	29	1913
6..	.05	.05	.03	.03	.04	.008	92	1914
7..	.05	.05	.03	.03	.03	.008	252	2071
10..	.05	.05	.04A	.04A	.04	.014	22	2086
11..	.03	.04	.03	.04	.03	.013	4	2087
12..	.04	.04	.03	.03	.03	.013	10	2097
13..	....	....	....	.03N	.03	.018	1	2096
14..	.02	.04	.02	.04	.03	.009	148	2102
17..	....	....	....	.03N	.03	.008	....	2101
18..	.02	.02	.02	.02	.02	.006	1	2101
19..	....	....	....	.02N	.02	.008	....	2101
20..	.02	.02	.02	.02	.02	.007	4	2099
21..	.02	.02	.02	.02	.02	.005	38	2099
24..	....	.04B	....	.04B	.04	.015	....	2099
25..	.08	.08	.08	.08	.08	.029	10	2109
26..	.08	.08	.08	.08	.07	.027	25	2124
27..	....	....	....	.07N	.06	.024	....	2124
28..	Exchange Closed; Good Friday							
31..	.08	.08	.06	.06@.07	.06	.026	82	2119

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.05	.07	.05	.07	.06	.028	54	2119
2..	.08	.08	.07	.07	.07	.039	7	2116
3..	.07	.11	.07	.10	.10	.047	7	2115
4..	.11	.11	.10	.11	.11	.051	34	2112
7..	.12	.12	.09	.09	.09	.046	173	2192
8..	.06	.07	.05	.05	.05	.046	134	2279
9..	.05	.05	.05	.05	.05	.021	....	2279
10..	.03	.04B	.02	.03B	.03	.010	3	2278
11..	.04	.04	.03	.03	.03	.013	12	2275
14..	.02	.04	.02	.03A	.03	.011	41	2256
15..	.03	.04B	.03	.03	.03	.011	2	2255
16..	.02@.01	.02	.01	.01	.01	.003	32	2227
17..	....	....	....	.01N	.01	.002	....	2227
18..	.01	.02	.01	.02	.01	.001	16	2241
21..	.01	.01	.01	.01	....	.000	34	2275
22..	.01	.01	.01	.01	....	.000	10	2275
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2255

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 38 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	CAB	CAB	CAB	CAB	CAB	.000	....	2255
25..	CAB	CAB	CAB	CAB	CAB	.000	....	2255
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2255
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2255
30..	.01	.01	.01	.01	....	.000	122	2235

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	....	.000	401	1834
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1834
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1814
6..	.02	.02	.01A	.02	....	.000	1	1813
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
19..	....	....	....	....	....	.000	....	1813
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1813
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	5	1808
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1808
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1808
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1808

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1808
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1808
4..	CAB	CAB	CAB	CAB	CAB	.000	3	1805
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1805

JUNE 1986 39 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.45	.46	.38	.38	.39	.177	1618	3931
3..	.50	.52	.47	.49B	.50	.235	2220	5932
6..	.48	.48	.42A	.43A	.43	.207	512	5933
7..	.35	.37B	.35	.37B	.38	.195	1000	6432
8..	.39	.43	.35	.43	.43	.229	252	6398
9..	.41	.44	.35	.35	.32	.180	14	6388
10..	.40	.46B	.39	.46B	.45	.228	35	6382
13..	.51	.53B	.46A	.47	.45	.223	24	6397
14..	.50	.50	.47	.49	.48	.236	8	6401
15..	.43	.45	.40A	.45	.43	.217	4	6400
16..	.41	.47	.41	.47	.45	.228	2	6399
17..	.45	.45	.45	.45	.47	.226	1	6401
20..	.47	.47	.38	.38	.37	.202	6	6403
21..	.40	.40	.32	.37A	.36	.212	796	7018
22..	.36	.37B	.31A	.33	.34	.204	237	7076
23..	.32	.33	.32	.33	.33	.193	26	7213
24..	.28	.28	.22	.22	.22	.136	116	7222
27..	.20	.20	.18	.19	.19	.122	7	7217
28..	.19	.19	.18	.19	.18	.114	172	7099
29..	.18	.18	.17A	.18	.17	.109	1	7099
30..	.16	.16	.13	.13	.13	.089	11	7094
31..	.16	.16	.15	.16	.15	.103	30	7119

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.15	.20	.15	.20	.20	.116	16	7114
4..	....	.23B	....	.20N	.24	132	....	7094
5..	.19	.19	.15	.16B	.16	.132	18	7096
6..	.13	.17	.13	.17	.16	.103	7	7099
7..	.16	.21B	.16	.17	.17	.117	744	7627
10..	.12	.13	.12	.13	.13	.087	39	7630
11..	.11	.13	.11	.13	.12	.083	5661	10847
12..	.11	.12	.09	.10B	.10	.074	166	5677
13..	.11	.12	.08	.08	.08	.060	407	5845
14..	.10	.10	.08	.08	.08	.057	58	5736
17..	Exchange Closed; President's Day							
18..	.09	.09	.06	.06	.06	.045	143	5773
19..	.07	.10	.05	.06	.07	.043	63	5768
20..	.09	.09	.07	.07	.07	.038	24	5524
21..	.10	.10	.06	.06	.06	.038	22	5429
24..	.03	.06	.03	.05	.05	.022	74	5433
25..	.07	.07	.04	.05	.04	.016	18	5433
26..	....	.05B	....	.05B	.05	.016	5	5432
27..	.06	.06	.06	.06	.06	.012	5	5432

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 39 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.07	.07	.07	.07	.07	.017	46	5432

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.07	.07	.05	.06	.05	.012	221	5552
4..	.05	.05	.04	.04	.04	.010	51	5503
5..	.06	.11	.06	.07	.07	.031	15	5513
6..	.06	.07B	.06	.07B	.07	.021	1	5513
7..	.05	.07	.04	.04	.04	.020	89	5514
10..	.06	.06	.06	.06	.07	.033	105	5412
11..	.06@.04	.06	.04	.04	.05	.031	4	5414
12..	.04	.07	.04	.05	.06	.032	14	5424
13..	.08	.08	.08	.08	.07	.043	....	5428
14..	.04@.03	.07	.03	.05	.06	.021	81	5449
17..	.07	.07	.06	.07B	.06	.022	183	5454
18..	.05	.05	.04	.04	.04	.018	24	5454
19..	....	.05B	....	.05B	.05	.023	....	5454
20..	.04	.04	.03	.03	.04	.019	23	5410
21..	.03	.04	.03	.04	.03	.016	503	5464
24..	.06	.07	.06	.07B	.07	.038	17	5448
25..	.10	.14	.10	.12	.12	.068	408	5257
26..	.13	.13	.12	.12	.12	.064	23	5259
27..	.09@.08	.12	.08	.09	.09	.057	8	5259
28..	Exchange Closed; Good Friday							
31..	.11	.13	.11	.12	.11	.063	13	5270

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.11	.11	.09	.10	.11	.066	128	5283
2..	.13	.15	.13	.14	.14	.088	383	5114
3..	.16	.22	.16	.19A@.17	.18	.103	164	5164
4..	.17	.20	.17	.20	.19	.111	50	5160
7..	.21	.22B	.17	.17	.17	.103	161	5182
8..	.16@.10	.16	.08	.08	.09	.103	22	5175
9..	.07	.11	.07	.10B	.10	.055	232	5282
10..	.10	.10	.06	.06	.07	030	787	5230
11..	.07	.08	.05	.08B	.06	.036	18	5247
14..	.07	.07	.05	.06B	.06	.032	3	5246
15..	.06	.06	.06	.06	.06	.031	37	5234
16..	.03	.04	.02	.03	.03	.010	32	5233
17..	.01	.03	.01	.02B	.02	.007	90	5297
18..	.01	.02B	.01	.02B	.02	.004	3	5253
21..	.02	.02	.01	.01	.01	.003	218	5261
22..	.02	.02	.01	.01	.01	.002	12	5262
23..	.02	.02	.01	.01	.01	.002	10	5253
24..	.02	.02	.01	.01	.01	.002	651	5253
25..	CAB	CAB	CAB	CAB	CAB	.001	1	5249
28..	.01	.01	.01	.01	....	.000	1	5248
29..	CAB	CAB	CAB	CAB	CAB	.001	12	5236
30..	.01	.01	.01	.01	....	.001	755	4946

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.003	....	4946
2..	.01	.01	.01	.01	....	.001	22	4946
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4946
6..	.01	.01	.01	.01	....	.000	17	4954
7..	.01	.01	.01	.01	....	.000	139	4955
8..	CAB	CAB	CAB	CAB	CAB	.000	1	4934
9..	CAB	CAB	CAB	CAB	CAB	.000	....	4934
12..	CAB	CAB	CAB	CAB	CAB	.000	....	4934
13..	CAB	CAB	CAB	CAB	CAB	.000	....	4935
14..	CAB	CAB	CAB	CAB	CAB	.000	....	4934
15..	.01	.01	.01	.01	....	.000	10	4927
16..	CAB	CAB	CAB	CAB	CAB	.000	....	4927
19..	....	....	....	....	....	.000	....	4927
20..	CAB	CAB	CAB	CAB	CAB	.000	....	4927
21..	CAB	CAB	CAB	CAB	CAB	.000	....	4927
22..	CAB	CAB	CAB	CAB	CAB	.000	....	4927
23..	CAB	CAB	CAB	CAB	CAB	.000	1	4926
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	1	4925
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4925
29..	CAB	CAB	CAB	CAB	CAB	.000	....	4925
30..	CAB	CAB	CAB	CAB	CAB	.000	6	4919

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	4919
3..	CAB	CAB	CAB	CAB	CAB	.000	....	4919
4..	CAB	CAB	CAB	CAB	CAB	.000	2	4917
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4917

DEUTSCHEMARK OPTION ON FUTURES — PUTS
JUNE 1986 40 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.73	.74	.63A	.63A	.61	.272	127	804
3..	.85	.85	.80	.80	.81	.343	84	883
6..	.80	.80	.68	.68	.69	.310	178	943
7..	.63@.62	.66	.60	.65A	.64	.296	172	1064
8..	.65	.72	.64A	.70	.72	.340	149	1203
9..	.72	.72	.55	.57	.55	.280	15	1210
10..	.70	.77	.65A	.77	.77	.339	25	1232
13..	.82	.87	.76	.76	.76	.335	91	1277
14..	.84	.84	.76A	.84	.80	.351	11	1287
15..	.80	.80	.73A	.73A	.73	.328	52	1332
16..	.68	.75	.68	.75	.75	.341	34	1358
17..	.78	.83	.74A	.83	.79	.339	3	1355
20..	.75	.75	.68A	.70	.63	.310	51	1406
21..	....	.64B	....	.64B	.63	.324	....	1406
22..	.70	.70	.52	.60A	.61	.315	566	1586
23..	....	....	.57A	.61N	.58	.303	40	1575
24..	.49	.53	.40	.41B	.42	.228	1265	2591
27..	.38	.38	.38	.38	.38	.210	38	2622
28..	.35	.37	.35	.37	.36	.200	47	2668
29..	.34	.34	.32	.33B	.34	.193	40	2688
30..	.30	.30	.27	.27	.27	.164	317	2951
31..	.28	.32	.28	.29	.29	.186	154	3049

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.30	.38	.29	.38	.37	.205	271	3230
4..	.45	.45	.40	.42B	.45	.228	34	3249
5..	.44	.44	.30	.31A	.31	.228	287	3413
6..	.24	.34	.23	.31	.31	.187	66	3435
7..	.32	.37	.31	.33	.34	.209	58	3477
10..	.28	.28	.21	.22	.22	.164	116	3537
11..	.23	.24	.22	.22	.22	.159	2462	5910
12..	.20	.21	.19	.20	.20	.146	561	6008
13..	.21	.21	.16	.19	.18	.121	211	6045
14..	.18	.20	.17	.18	.18	.117	122	6035
17..	Exchange Closed; President's Day							
18..	.18	.18	.16	.16	.16	.095	118	6116
19..	.15	.21	.11	.18	.17	.090	415	6432
20..	.16	.18	.15	.15	.15	.081	111	6471
21..	.18	.18	.13	.14	.14	.081	274	6430
24..	.10@.11	.11	.09	.09	.09	.051	175	6388
25..	.10	.10	.08	.08	.08	.038	50	6372
26..	.08	.09B	.07	.09B	.09	.038	149	6379
27..	.09	.12	.08	.12	.11	.031	301	6376
28..	.09	.12	.09	.12	.13	.038	35	6356

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.13	.13	.09A	.09A	.09	.029	438	6142
4..	.08	.08	.07	.07	.07	.024	67	6092
5..	.16	.16	.15	.15	.16	.065	14	6094
6..	.12	.14B	.11	.13	.13	.046	32	6104
7..	.12	.12	.10	.10	.10	.044	135	6120
10..	.15	.17	.14	.14	.15	.069	1024	6097
11..	.12	.14B	.12	.13B	.13	.066	255	6100
12..	.12	.16	.12	.14	.14	.068	275	5911
13..	.15	.17	.15	.17	.16	.087	137	5934
14..	.11	.14	.11	.13	.13	.055	1010	5296
17..	.12	.16	.12	.15	.14	.050	3305	4894
18..	.10	.11	.09	.09	.10	.043	309	3831
19..	.10	.12	.09	.11	.11	.053	183	3945
20..	.10	.10	.08	.08	.09	.045	34	3947
21..	.07	.08	.07	.07	.08	.038	334	4057
24..	.16	.17	.12	.16@.17B	.17	.083	38	4055
25..	.18	.27	.18	.26@.27	.26	.134	1150	4398
26..	.25	.25	.20	.23	.23	.128	713	4750
27..	.16@.18	.22	.16	.21	.20	.116	15	4754
28..	Exchange Closed; Good Friday							
31..	.29@.30	.30	.23	.25	.25	.128	336	4954

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.24	.25	.19	.22	.22	.134	153	4994
2..	.28	.31	.27	.29	.30	.170	297	4916
3..	.32	.40	.30	.36	.35	.195	613	4789
4..	.34	.40	.34	.39	.38	.207	263	4998
7..	.44	.44	.32	.34B	.33	.197	580	4912
8..	.25@.24	.25	.19	.21@.19	.20	.197	493	4696
9..	.18	.22	.17	.22	.21	.117	287	4717
10..	.20	.20	.15	.15	.15	.071	1147	5235
11..	.15	.17	.13	.16B	.17	.084	825	5135
14..	.15	.15	.14	.15	.15	.077	167	5103
15..	.17	.17	.13	.14	.15	.075	101	5069
16..	.09	.10	.08	.08	.08	.030	1483	5183
17..	.06	.07	.04	.06	.06	.023	234	5178
18..	.04@.03	.05	.03	.04B	.05	.013	29	5200

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
JUNE 1986 40 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.05	.05	.03	.03	.04	.010	650	5694
22..	.03	.05	.03	.03	.04	.007	43	5593
23..	.04	.06	.03	.04	.04	.008	38	5599
24..	.05	.06	.04	.04	.05	.009	102	5693
25..	.05	.05	.03	.03	.03	.004	163	5746
28..	.03	.03	.02	.02	.02	.003	11	5736
29..	.02@.01	.02	.01	.02	.02	.004	229	5525
30..	.01	.02	.01	.02	.02	.005	12	5505

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.06	.03	.06	.06	.011	57	5531
2..	.04	.05	.04	.04	.04	.007	341	5466
5..	.02	.03	.02	.02	.02	.002	123	5366
6..	.05	.05	.04A	.05	.04	.004	307	5394
7..	.02	.03	.02	.03	.03	.002	201	5108
8..	....	....	.02A	.02A	.02	.002	....	5108
9..	.01	.01	.01	.01	.02	.002	1	5059
12..	....	....	....	.02N	.01	.000	....	5059
13..	CAB	.02	CAB	.02	.01	.001	619	4993
14..	CAB	CAB	CAB	CAB	CAB	.000	2	4941
15..	CAB	.01	CAB	.01	....	.000	270	4930
16..	CAB	CAB	CAB	CAB	CAB	.001	....	4930
19..	....	....	....	....	....	.000	6	4930
20..	CAB	CAB	CAB	CAB	CAB	.001	....	4930
21..	CAB	CAB	CAB	CAB	CAB	.001	....	4930
22..	CAB	CAB	CAB	CAB	CAB	.002	....	4905
23..	CAB	CAB	CAB	CAB	CAB	.002	....	4638
26..	Exchange Closed; Memorial Day							
27..	.01	.01	.01	.01	....	.000	1	4637
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4637
29..	CAB	CAB	CAB	CAB	CAB	.000	....	4637
30..	.01	.01	.01	.01	....	.000	232	4639

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	4639
3..	CAB	CAB	CAB	CAB	CAB	.000	....	4639
4..	CAB	CAB	CAB	CAB	CAB	.000	1	4639
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4638

JUNE 1986 41 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.11	1.12B	.94	.94	.95	.383	3	1324
3..	1.27	1.27	1.20	1.22B	1.23	.463	3	1327
6..	1.20	1.24B	1.05	1.05	1.07	.429	54	1319
7..	.97	1.02	.97	1.02	1.02	.414	52	1357
8..	1.11	1.15	1.11	1.15	1.14	.463	52	1408
9..	1.16	1.16	.98A	1.00	.92	.397	2	1409
10..	1.02	1.23	1.02	1.20	1.19	.464	27	1436
13..	1.25	1.35	1.15A	1.15A	1.17	.460	32	1443
14..	1.22	1.24	1.19A	1.24	1.23	.478	182	1397
15..	....	....	1.15A	1.18A	1.14	.454	....	1397
16..	1.12	1.15B	1.12	1.15B	1.18	.468	70	1447
17..	1.13	1.28	1.13	1.28	1.20	.464	108	1370
20..	1.11	1.11	1.02A	1.02A	1.01	.433	36	1406
21..	1.04	1.05	.98	1.04B	1.05	.451	49	1429
22..	.94	1.07B	.87	1.01	1.00	.443	167	1430
23..	.95	.99	.94A	.99	.97	.431	29	1431
24..	.79	.79	.70	.70	.69	.344	50	1437
27..	.67	.68	.65	.65	.65	.323	109	1530
28..	.66	.66	.62	.63	.63	.313	39	1578
29..	.60@.57	.60	.56	.58B	.58	.304	84	1595
30..	.50@.52	.52	.45	.50A	.48	.268	1152	2724
31..	.56	.56	.52	.54B	.54	.298	19	2734

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.54	.69	.54	.69	.67	.323	47	2746
4..	.77	.77	.60A	.76	.75	.352	89	2774
5..	.60	.60	.56A	.58	.57	.352	112	2808
6..	.52	.59	.46	.59	.58	.301	545	2747
7..	.59	.63	.59	.60	.60	.331	226	2946
10..	.50	.50	.45	.45	.45	.274	451	3291
11..	.42	.44	.41	.44	.43	.267	1753	4298
12..	.38	.40	.36	.39A	.39	.249	922	4998
13..	.40	.40	.31	.33	.33	.214	1953	6059
14..	.37	.37	.32	.33	.32	.209	2208	7022
17..	Exchange Closed; President's Day							
18..	.33	.33	.29	.30	.30	.177	133	7015
19..	.28	.38B	.19	.33	.31	.166	547	7312
20..	.30	.30	.27	.27	.27	.151	323	7478
21..	.31	.31	.25	.25	.26	.150	396	7674
24..	.20	.21	.18A	.18A	.18	.103	72	7688

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
JUNE 1986 41 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.17	20	.14	.15B	.16	079	811	7135
26	.18	.18	.14	.18	.18	.079	189	7114
27	.16	20	.14	.17	.18	065	315	7044
28	.19	22	.17	.21	.22	.077	101	7102

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.23	23	.14	.15	.15	060	75	7064
4	.15	.15	.12	.12	.12	.052	263	7107
5	.16	33	.16	.30A	.29	.121	794	7410
6	.21	25	.21	.22	.23	.089	75	7443
7	.22	22	.16	.16	.17	.086	8	7442
10	.24	30	.24	.25	.26	.128	916	6816
11	.25	26	.20	.24	.23	.124	214	6873
12	.23	26	.21	.23	.24	.128	1746	5768
13	.26	30	.25	.29	.28	.157	381	5754
14	.22	24	.18	.23	.22	.106	1308	5281
17	.18	.25	.17	.20	.21	.100	680	5449
18	.20	20	.14	.15	.15	.089	614	5153
19	.18	21	.18	.18	.10	.105	1615	5766
20	.16	.17	.14	.14	.15	.093	110	5311
21	.14	.15B	.12	.14	.14	.081	365	5016
24	.26	.28	.21	.28	.28	.157	209	4981
25	.35@.32	.46	.32	.46	.46	.232	373	4827
26	.48	.48	.35	.44	.43	.223	297	4770
27	.37	.42	.34A	.38	.38	.206	212	4927
28	Exchange Closed, Good Friday							
31	.45	.52	.42	.42	.43	.226	586	5172

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40	.46	.36	.42	.42	.236	181	5257
2	.48	.55	.48	.53	.52	.286	744	5352
3	.55	.66	.54	.61	.62	.319	1968	5689
4	.60@.61	.73	.55	.68	.67	.335	710	5837
7	.74	.74	.61	.61	.61	.325	1257	5685
8	.40@.42	.44	.36	.36@.37	.37	.325	506	5676
9	.33	.41B	.33	.40	.40	.216	313	5705
10	.37	.37	.25	.28	.27	.143	348	5781
11	.27	.32B	.26	.31	.30	.164	501	5788
14	.30	.30	.27	.27	.27	.155	388	5945
15	.33	.33	.26	.27	.27	.152	566	6077
16	.17	.17	.13	.13	.14	.072	235	6071
17	.14	.14	.10	.13	.12	.057	661	5848
18	.09	.10	.07	.07	.08	.036	710	5714
21	.10	.10	.07	.08B	.08	.029	413	5496
22	.06	.07	.06	.06	.07	.023	18	5487
23	.07	.09	.07	.07	.08	.024	132	5524
24	.08	.09	.07	.07	.08	.027	1397	5042
25	.08	.08	.05	.05	.06	.014	38	5040
28	.04	.05	.03	.04	.04	.012	53	5092
29	.04@.05	.05	.03	.04	.05	.014	348	5079
30	.03	.05B	.02	.05B	.05	.019	113	5033

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.07	.12	.06	.12	.12	.036	132	4965
2	.06	.08	.05	.06	.07	.024	283	4987
5	.05	.05	.03	.04	.04	.011	405	5212
6	.06	.08	.05	.06	.07	.016	217	5439
7	.05	.05	.04	.04	.05	.010	5	5440
8	.04	.04	.03	.03	.04	.010	75	5403
9	.02	.04	.02	.04B	.04	.009	22	5386
12	.02	.02	.02	.02	.03	.004	1	5394
13	.01	.03	.01	.02	.02	.007	375	5059
14	.02	.02	.02	.02	.02	.004	2	5057
15	.01	.02	.01	.01	.01	.004	18	5039
16	.01	.02	.01	.02	.02	.008	323	4746
19	.03	.03	.02	.02	.02	.003	27	4772
20	.02	.03	.01	.01	.02	.009	51	4787
21	.02	.02	.01	.02	.02	.014	22	4786
22	.01	.03	.01	.02	.02	.019	6	4765
23	.01	.01	.01	.01	.02	.020	21	4775
26	Exchange Closed, Memorial Day							
27	.01	.01	.01	.01	.01	.004	70	4705
28	.01	.01	.01	.01	.01	.004	153	4690
29	.01	.01	.01	.01	.01	.009	191	4681
30	.02	.03	.01	.01	.02	.012	126	4635

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.01	.01	.01	.01	.01	.001	25	4591
3	.01	.01	CAB	CAB	CAB	.000	2	4591
4	CAB	CAB	CAB	CAB	CAB	.000	22	4559
5	CAB	CAB	CAB	CAB	CAB	.000	23	4537

DEUTSCHEMARK OPTION ON FUTURES — PUTS
JUNE 1986 42 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	1.62B	1.45A	1.45A	1.39	.501	....	136
3	1.80	1.80	1.79A	1.79A	1.77	.583	5	136
6	1.64	1.65	1.61A	1.62	1.59	.551	5	136
7	1.46	1.48B	1.46	1.48B	1.51	.537	3	139
8	....	1.65B	....	1.65B	1.68	.587	....	139
9	1.66	1.71	1.45	1.45	1.39	.522	141	180
10	1.60	1.68B	1.60	1.67B	1.71	.589	31	200
13	....	1.86B	....	1.71N	1.71	.586	....	202
14	1.81	1.81	1.75A	1.81	1.78	.604	14	195
15	1.70	1.70	1.70	1.70	1.66	.581	1	195
16	....	....	....	1.66N	1.72	.594	....	195
17	1.72'	1.72	1.72	1.72	1.77	.590	5	198
20	....	1.78B	1.67A	1.67A	1.50	.561	....	198
21	1.52	1.58B	1.52	1.55	1.56	.560	106	297
22	1.45	1.61B	1.44	1.48	1.50	.573	2	296
23	....	....	1.45A	1.45A	1.43	.563	....	298
24	1.22	1.22	1.18	1.18A	1.13	.473	71	369
27	1.08	1.08	1.03	1.07B	1.05	.453	75	393
28	1.01	1.06B	1.01	1.04	1.01	.443	208	507
29	.96	.96	.94	.96	.96	.434	70	663
30	.83	.86	.80	.80	.81	.394	126	765
31	.90	.94	.89	.90	.90	.430	434	1095

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.92@.90	1.06B	.90	1.06B	1.04	.458	1106	1987
4	1.16@.18	1.21B	1.15	1.19A	1.18	.490	116	1983
5	1.12	1.12	.94	.94	.94	.490	288	2072
6	.87@.86	1.04	.81	.96	.96	.434	1192	2951
7	1.05	1.09	.96A	.96A	.98	.471	59	2938
10	.85@.86	.86	.79A	.79A	.78	.407	727	3264
11	.75	.78	.72	.76@.78	.75	.400	74	3308
12	.68	.71B	.66	.70	.70	.379	128	3352
13	.72	.73	.58	.62	.62	.336	1914	4471
14	.63	.65	.61	.61	.62	.329	2073	4310
17	Exchange Closed, President's Day							
18	.65	.65	.53	.56	.55	.288	1023	3821
19	.50	.60	.33	.58	.55	.270	4540	5642
20	.45	.54	.45	.47@.48	.49	.248	1263	5294
21	.54	.54	.45	.45	.46	.248	468	5477
24	.39	.39	.31	.33@.32	.32	.182	1364	6045
25	.31@.33	.35	.28	.31	.31	.145	506	6171
26	.31	.34	.27	.34	.33	.145	772	6094
27	.26	.40	.24	.32A	.32	.121	698	6161
28	.31	.40	.30	.39	.39	.139	504	6456

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.38	.38	.25	.28	.26	.113	212	6398
4	.25	.26	.21	.22	.22	.098	219	6350
5	.30	.53	.28	.51	.49	.202	818	6311
6	.37	.42	.35	.37B	.38	.156	236	6381
7	.35	.36	.28	.29	.30	.152	164	6429
10	.42	.51	.42	.44	.44	.213	475	6628
11	.45	.45	.37	.41B	.41	.207	477	6957
12	.42	.44	.39	.40	.41	.213	1813	8297
13	.45	.51	.44	.49	.40	.254	216	8231
14	.37	.39	.32	.38@.39	.38	.184	716	8721
17	.33	.38	.29	.35@.34	.35	.176	356	8650
18	.33	.33	.27	.30	.30	.160	85	8590
19	.35	.38	.32	.36	.36	.184	1312	8040
20	.32	.32	.28	.30@.29	.29	.167	203	7962
21	.26	.27	.23A	.27	.27	.150	124	7969
24	.46	.50	.41	.50	.50	.261	287	8078
25	.57@.58	.79	.57	.79	.79	.357	1375	8370
26	.78@.77	.79	.63	.73@.75	.74	.346	873	8614
27	.61	.69	.59	.66	.67	.325	482	8651
28	Exchange Closed, Good Friday							
31	.80	.90	.72A	.74	.74	.354	322	8715

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.78	.63	.74	.74	.367	452	8684
2	.84@.85	.93	.82	.89	.90	.426	803	8523
3	.95	1.10	.94	1.00	1.02	.464	963	8801
4	1.00	1.12	.96	1.09	1.08	.482	666	8930
7	1.18	1.20	1.00	1.03@.02A	1.02	.475	919	8829
8	.70	.75	.63	.63	.65	.475	587	8683
9	.60	.71	.50	.60	.70	.346	474	8732
10	.64@.63	.65	.45	.50	.48	.250	514	8938
11	.49@.48	.55	.46	.54	.54	.279	489	9010
14	.54	.55	.48	.50	.49	.269	139	9017
15	.60	.60	.47A	.49	.49	.266	185	9039
16	.32	.36	.25	.25@.27	.26	.144	598	8977
17	.22	.25	.18	.21	.21	.120	1189	8331
18	.16@.17	.19	.14	.14@.15	.14	.082	2003	7981

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 42 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.15	.17	.13	.14B	.14	.070	1421	7618
22	.14	.16	.12	.14	.13	.058	1010	7523
23	.14	.17	.13	.14	.14	.060	1048	7622
24	.15	.17	.15	.15	.15	.067	1832	8372
25	.16	.16	.09	.09	.10	.038	1754	7325
28	.09	.10	.06	.07B	.08	.035	592	7541
29	.09	.09	.07	.08	.09	.041	887	7229
30	.09	.10	.08	.10@.09	.10	.052	917	7053

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.14@.12	.22	.11	.20@.22	.21	.089	465	7053
2	.16	.17	.12	.13A	.13	.064	113	6996
5	.10	.11	.07	.09B	.09	.035	299	6997
6	.16	.16	.10	.11	.11	.048	199	6885
7	.09	.12B	.09	.09	.09	.034	11	6886
8	.07	.08B	.06	.08B	.08	.033	301	6716
9	.06	.08	.06	.08	.08	.033	89	6638
12	.06	.07	.05	.05	.05	.017	149	6625
13	.04	.08	.04	.06@.07	.06	.027	118	6617
14	.04	.05	.04	.04	.04	.021	559	6450
15	.03	.04	.03	.04	.03	.020	18	6432
16	.04	.06	.04	.06	.05	.035	295	6389
19	.07	.08	.04	.05	.05	.018	188	6358
20	.08	.09	.05	.06	.06	.047	83	6321
21	.05@.04	.05	.03	.05B	.05	.065	323	6545
22	.04	.08	.04	.06	.06	.089	113	6516
23	.05	.10	.04	.10	.09	.095	1053	7144
26	Exchange Closed; Memorial Day							
27	.08@.06	.08	.03	.03	.03	.038	1481	6899
28	.02	.05	.02	.03	.03	.049	152	6763
29	.03	.06	.03	.05	.05	.086	469	6812
30	.05	.09	.05	.06A	.06	.124	1554	6053

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.06	.07	.02	.02	.03	.054	1447	5870
3	CAB	.01	CAB	.01	....	.000	316	5946
4	CAB	.01	CAB	.01	....	.000	15	4963
5	CAB	.01	CAB	CAB	CAB	.000	53	4917
6	CAB	CAB	CAB	CAB	CAB	.000	1	....

JUNE 1986 43 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	....	2.25B	2.08A	2.08A	2.02	.617	....	15
3	....	2.35B	....	2.35B	2.43	.694	....	15
6	....	2.44B	2.34A	2.34A	2.20	.666	....	15
7	....	....	2.09A	2.09A	2.13	.653	....	15
8	....	2.28B	....	2.28B	2.34	.700	....	15
9	....	....	2.29A	2.29A	1.99	.641	....	15
10	[illegible]	2.25	2.25	2.25	2.42	.703	1	16
13	....	2.52B	2.38A	2.38A	2.36	.702	....	16
14	....	2.47B	....	2.36N	2.48	.718	....	16
15	....	....	2.41A	2.41A	2.34	.697	....	16
16	....	....	2.33A	2.34N	2.43	.709	....	16
17	....	....	2.38A	2.38A	2.49	.704	....	16
20	....	....	2.34A	2.34A	2.16	.679	....	16
21	....	2.22B	....	2.22B	2.22	.698	....	16
22	2.08	2.28B	2.00	2.00	2.18	.694	1	16
23	....	....	2.10A	2.10A	2.10	.685	1	16
24	1.80	1.83	1.80	1.83	1.68	.602	2	16
27	1.60	1.60	1.60	1.60	1.60	.585	....	16
28	1.57	1.57	1.57	1.57	1.54	.578	2	18
29	1.50	1.50	1.50	1.50	1.47	.560	1	19
30	1.30	1.35B	1.30	1.30	1.28	.529	20	39
31	....	1.42B	....	1.42B	1.42	.566	....	30

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.50	1.62B	1.50	1.62B	1.58	.595	4	43
4	....	1.72B	....	1.72B	1.76	.626	....	43
5	....	....	1.48A	1.48A	1.45	.626	....	43
6	....	1.51B	1.32A	1.51B	1.54	.573	....	43
7	1.60	1.60	1.52A	1.60	1.56	.611	....	43
10	1.29	1.29	1.29	1.29	1.30	.549	3	43
11	1.23	1.28	1.23	1.28	1.25	.542	83	125
12	1.13	1.20B	1.11	1.19	1.17	.521	158	272
13	1.17	1.17	1.00	1.01B	1.01	.475	167	428
14	1.06	1.07B	1.03	1.04	1.01	.467	93	491
17	Exchange Closed, President's Day							
18	1.00	1.00	.90	.94	.90	.422	136	609
19	.78	1.02	.65	.90	.88	.397	233	786
20	.83	.90	.74A	.81	.81	.369	453	1100
21	.95	.95	.75	.79	.77	.368	199	1085

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 43 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.68@.65	.67	.57	.57@.62	.58	.288	290	1236
25	.55	.58	.49	.53	.53	.238	529	1611
26	.53	.57	.48	.55	.55	.237	253	1731
27	.43	.58	.42	.53	.54	.202	1049	2333
28	.53@.52	.65	.47	.63	.63	.225	147	2430

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.56	.56	.43	.43	.43	.189	251	2389
4	.40	.43	.37	.39	.39	.168	1311	3336
5	.45	.80	.45	.77	.78	.305	511	3431
6	.60	.73	.57A	.59	.61	.246	411	3355
7	.60	.63	.51A	.51A	.51	.240	230	3383
10	.72	.82	.68	.73	.73	.320	604	3505
11	.74@.73	.74	.62	.68	.69	.313	378	3462
12	.66@.68	.78	.66	.67	.60	.321	272	3411
13	.75	.84	.72	.78	.79	.372	497	3552
14	.59	.64	.56	.61@.60	.61	.287	448	3708
17	.56	.62	.51	.58	.60	.279	449	3669
18	.55	.55	.48	.48	.50	.258	482	[illegible]
19	.57	.63	.56	.59	.59	.290	861	3910
20	.54	.56	.52	.52	.52	.269	212	3941
21	.47	.48	.44	.47	.46	.247	137	3925
24	.60	.86	.70	.85	.86	.389	917	4287
25	.93	1.24	.93	1.24@1.22	1.23	.496	1032	4311
26	1.22	1.24	1.07	1.16	1.16	.485	385	4424
27	.98	1.10B	.98	1.08	1.09	.462	333	4289
28	Exchange Closed, Good Friday							
31	1.25	1.34	1.14	1.18	1.18	.497	294	4278

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.13	1.24	1.04	1.17A	1.19	.512	360	4336
2	1.36	1.45	1.32	1.40	1.42	.573	284	4273
3	1.52	1.66	1.48	1.60	1.58	.611	330	4218
4	1.45	1.69B	1.45	1.65	1.68	.629	66	4149
7	1.79	1.82	1.60A	1.61	1.59	.625	362	4048
8	1.17	1.18	1.06	1.06	1.07	.625	484	4111
9	1.01	1.15	.97	1.14	1.12	.495	369	4059
10	1.05	1.07	.78	.82	.82	.386	319	4175
11	.82	.95	.80	.93	.91	.420	562	4291
14	.91@.90	.95	.85	.85@.87	.86	.412	387	4397
15	.97	.98B	.80	.87	.86	.408	480	4350
16	.56	.61	.47	.48	.48	.252	586	4369
17	.41	.47	.33	.40	.40	.217	1357	4362
18	.33	.36	.26	.26	.27	.160	658	4693
21	.20	.29	.25	.26	.26	.142	917	4847
22	.25@.23	.30	.23	.23	.22	.121	562	4803
23	.24	.29	.23	.25	.23	.125	281	4804
24	.26	.30	.26	.27@.26A	.27	.138	536	4789
25	.27	.28	.16	.16	.17	.086	424	4860
28	.18	.18	.13	.13	.13	.084	305	4942
29	.15	.15	.12	.15	.14	.096	873	4764
30	.17	.17	.11	.17	.17	.118	570	4980

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.38	.20	.37	.36	.183	343	5046
2	.29	.29	.21	.21	.21	.142	245	5114
5	.15	.17	.14	.15	.15	.090	221	5197
6	.30	.30	.18	.21B	.21	.116	184	5147
7	.20	.22B	.15	.16	.15	.090	450	5460
8	.14	.15	.12	.12	.12	.089	195	5591
9	.11	.14	.11	.14	.14	.088	145	5538
12	.11	.12	.09	.09	.10	.056	109	5530
13	.09	.12	.09	.10	.10	.082	159	5441
14	.10	.10	.07	.07	.08	.069	88	5496
15	.08	.08	.05	.07	.08	.070	217	5459
16	.09	.14	.09	.13	.13	.110	525	5316
19	.14	.16	.10	.11	.10	.070	1576	6197
20	.13	.20	.13	.16	.16	.152	372	5960
21	.14@.15	.20	.10	.19	.19	.199	878	6089
22	.17	.25	.15	.24	.23	.256	501	5998
23	.22	.28	.13	.26	.27	.278	1208	6032
26	Exchange Closed; Memorial Day							
27	.20	.23	.10	.13	.13	.181	811	5665
28	.13@.10	.18	.08	.16	.16	.230	929	5757
29	.15	.27	.14	.24@.26	.25	.349	1432	6640
30	.27@.26	.40	.25	.33	.33	.458	2364	6545

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.32	.36B	.20	.25@.24A	.24	.420	1815	5578
3	.07	.10	.05	.08	.09	.069	1071	5601
4	.06	.06	.02	.03	.03	.016	816	5554
5	.01	.01	CAB	.01	....	.000	330	5401

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 43 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6 ..	CAB	CAB	CAB	CAB	CAB	.000	10	....

JUNE 1986 44 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
3 ..	3.15	3.15	3.15	3.15	3.10	.787	....	....
6 ..	....	3.23B	....	3.18N	2.95	.764	2	2
7 ..	....	....	2.80A	2.80A	2.83	.754	....	2
8 ..	....	2.85B	....	2.85B	3.12	.794	....	2
9 ..	....	....	3.06A	3.06A	2.70	.746	....	2
10 ..	....	3.00B	....	3.00B	3.20	.796	....	2
13 ..	....	....	....	3.20N	3.11	.798	....	2
14 ..	....	3.26B	....	3.11N	3.25	.811	....	2
15 ..	....	....	3.18A	3.18A	3.08	.794	....	2
16 ..	....	....	....	3.08N	3.20	.004	....	2
17 ..	....	....	3.12A	3.12A	3.23	.800	....	2
20 ..	....	....	....	3.23N	2.90	.780	....	2
21 ..	....	3.04B	....	3.04B	2.98	.796	....	2
22 ..	....	3.05B	2.86A	2.98N	2.93	.794	....	2
23 ..	....	....	2.86A	2.86A	2.86	.788	....	2
24 ..	....	....	2.52A	2.52A	2.38	.719	....	2
27 ..	2.20	2.30	2.20	2.30	2.23	.705	3	5
28 ..	2.25	2.25	2.18	2.18	2.18	.698	4	9
29 ..	....	....	2.12A	2.12A	2.14	.693	....	9
30 ..	2.00	2.00	1.95	1.95	1.89	.658	2	11
31 ..	2.10	2.10	2.07A	2.07A	2.08	.092	2	13

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	2.16	2.16	2.16	2.16	2.25	.719	1	14
4 ..	....	2.42B	....	2.40B	2.45	.746	....	14
5 ..	....	....	2.15A	2.15A	2.12	.746	....	14
6 ..	2.00	2.21	2.00	2.21	2.22	.700	101	115
7 ..	2.26	2.26	2.24A	2.24A	2.24	.735	300	395
10 ..	....	....	2.04A	2.10A	1.95	.681	....	395
11 ..	....	1.96B	1.90A	1.90A	1.88	.676	....	395
12 ..	1.72	1.81	1.71	1.81	1.78	.657	8	403
13 ..	1.60	1.60	1.60	1.60	1.59	.614	4	407
14 ..	1.65	1.65	1.65	1.65	1.55	.605	2	409
17 ..	Exchange Closed; President's Day							
18 ..	1.60	1.60	1.35	1.35	1.40	.562	14	423
19 ..	1.24	1.45	1.10	1.35A	1.36	.532	242	551
20 ..	1.15	1.33	1.15	1.30	1.27	.500	197	627
21 ..	1.44	1.44	1.20	1.20	1.23	.501	12	636
24 ..	1.07	1.08	.95	.97	.95	.413	86	702
25 ..	.90	.96	.80	.86	.85	.354	395	876
26 ..	.85	.90	.76	.86	.87	.351	184	951
27 ..	.67	1.00	.67	.87A	.84	.307	474	1216
28 ..	.81	.96	.78	.96	.95	3	903	1904

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.88	.90B	.70	.70	.72	.288	144	1954
4 ..	.67	.70	.60	.62	.63	.261	172	1569
5 ..	.65@.75	1.22	.65	1.15A	1.15	.424	286	1602
6 ..	.97	1.05	.90	.93	.94	.355	461	1739
7 ..	.90	.95	.79	.79	.81	.349	348	1795
10 ..	1.09	1.22	1.05	1.09B	1.12	.442	280	1732
11 ..	1.11	1.13	1.01	1.08	1.08	.435	290	1802
12 ..	1.04	1.21	1.02	1.08	1.09	.445	223	1881
13 ..	1.18	1.30	1.18	1.23B	1.25	.501	275	1933
14 ..	.93	1.04	.90	.98	.97	.408	1005	2565
17 ..	.88	.96	.83	.94A	.94	.400	355	2596
18 ..	.88	.88	.79	.82	.84	.377	306	2657
19 ..	.93	.98B	.93	.96	.96	.415	21	2646
20 ..	.88	.88	.87	.87	.86	.391	55	2640
21 ..	.81	.81	.74	.78	.78	.367	121	2699
24 ..	1.26	1.34B	1.13	1.34B	1.32	.526	346	2661
25 ..	1.44	1.80	1.44	1.80	1.85	.633	193	2856
26 ..	1.81	1.82	1.63	1.75	1.78	.622	152	2842
27 ..	1.49	1.66	1.45	1.64@.65	1.65	.601	188	2883
28 ..	Exchange Closed; Good Friday							
31 ..	1.93	1.99	1.77	1.79	1.78	.637	547	2848

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.63	1.82B	1.62A	1.63	1.81	.661	4	2837
2 ..	2.00	2.12	1.99	2.10	2.08	.708	117	2809
3 ..	2.36	2.36	2.26	2.28	2.28	.741	9	2806
4 ..	2.13	2.42	2.13	2.37B	2.39	.756	85	2810
7 ..	2.51	2.52	2.38	2.38	2.30	.755	221	2721
8 ..	1.73	1.75	1.67	1.67	1.65	.755	48	2720
9 ..	1.53	1.73B	1.53	1.73B	1.72	.641	106	2701
10 ..	1.63	1.64B	1.27	1.35	1.32	.533	80	2720
11 ..	1.30	1.45B	1.30	1.42B	1.42	.569	25	2716

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 44 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14 ..	1.46	1.47	1.36	1.36	1.37	.563	186	2867
15 ..	1.43	1.52B	1.33	1.33	1.36	.560	40	2924
16 ..	.96	.98	.82	.84	.83	.388	296	3035
17 ..	.71	.80	.60	.75	.69	.346	862	2697
18 ..	.58	.67	.48	.52	.51	.272	576	2663
21 ..	.52	.56	.46	.46	.46	.249	295	2570
22 ..	.45	.55	.36	.40	.41	.220	620	2416
23 ..	.44	.51	.42	.45	.43	.226	1149	2979
24 ..	.48	.53	.47	.47	.47	.245	338	3144
25 ..	.50	.50	.27	.30@.29	.30	.167	327	3358
28 ..	.31	.32	.26	.27A	.26	.167	657	3762
29 ..	.30	.30	.26	.29	.29	.189	912	4344
30 ..	.32@.33	.35	.22	.34@.35	.34	.225	395	4313

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.38	.62	.38	.57@.59B	.58	.319	1229	4940
2 ..	.51@.52	.52	.42	.44	.45	.263	501	5052
5 ..	.20	.35	.27	.29	.30	.188	1483	5700
6 ..	.55	.57	.35	.39	.39	.231	1337	6089
7 ..	.41	.41	.29	.30	.30	.190	384	6112
8 ..	.26	.31	.18	.25	.26	.191	528	6196
9 ..	.23	.29	.20	.29	.28	.191	455	6518
12 ..	.23	.23	.18	.19	.19	.139	907	6141
13 ..	.20	.27	.18	.26@.24	.24	.191	757	6206
14 ..	.24	.24	.17	.17	.18	.170	514	6313
15 ..	.15	.17	.13	.16B	.16	.176	478	6378
16 ..	.25	.29	.21	.28	.28	.253	1026	6438
19 ..	.28	.34	.19	.20	.20	.193	1571	7286
20 ..	.27	.45	.28	.38	.38	.346	1463	6940
21 ..	.36	.50	.30	.49	.49	.424	1525	6721
22 ..	.48	.64	.42	.57@.59	.59	.509	2930	6850
23 ..	.59	.64	.46	.63@.64	.63	.546	2791	7408
26 ..	Exchange Closed; Memorial Day							
27 ..	.62	.66	.35	.40	.40	.471	2496	8055
28 ..	.40	.59	.32	.51	.52	.561	468	7965
29 ..	.59	.80	.57	.80	.79	.714	699	7667
30 ..	.83	1.10	.83	1.04	.98	.821	841	7387

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	1.07	1.13B	.84	.91	.92	.877	1029	7117
3 ..	.30	.47	.26	.40@.38A	.39	.540	3719	6314
4 ..	.25	.32	.20	.23	.23	.421	1108	6282
5 ..	.11	.11	.02	.03	.03	.035	1556	6400
6 ..	CAB	.01	CAB	CAB	CAB	.003	382	....

JUNE 1986 45 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12 ..	2.40	2.40	2.40	2.40	2.52	.772	1	1
13 ..	2.26	2.26	2.26	2.26	2.29	.737	1	2
14 ..	2.25	2.25	2.25	2.25	2.27	.729	....	2
17 ..	Exchange Closed; President's Day							
18 ..	....	....	....	2.27N	2.00	.691	3	5
19 ..	....	....	....	2.00N	1.95	.661	....	5
20 ..	1.88	1.88	1.74A	1.88	1.88	.629	1	6
21 ..	....	2.00B	....	1.86N	1.84	.630	....	6
24 ..	1.45	1.45	1.45	1.45	1.49	.545	2	8
25 ..	1.26	1.40	1.25	1.27	1.31	.482	51	57
26 ..	1.36	1.36	1.18	1.22	1.32	.478	59	109
27 ..	1.11	1.50	1.05	1.30A	1.24	.427	544	593
28 ..	1.18	1.40	1.15	1.38	1.37	.453	239	724

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	1.20	1.28	1.06	1.06	1.08	.404	199	839
4 ..	1.10	1.12B	.98	1.00A	.99	.371	184	956
5 ..	1.20	1.71	1.20	1.71	1.70	.548	379	1095
6 ..	1.44	1.55	1.30	1.37A	1.37	.475	1224	1778
7 ..	1.40	1.40	1.25	1.25	1.24	.469	234	1884
10 ..	1.64	1.74	1.57	1.60	1.63	.567	915	2320
11 ..	1.61	1.63	1.45	1.58	1.59	.560	244	2465
12 ..	1.58	1.73	1.56	1.60	1.62	.571	47	2495
13 ..	1.75	1.91	1.75	1.80	1.83	.627	294	2303
14 ..	1.48	1.50	1.39	1.47	1.46	.535	67	2325
17 ..	1.32	1.40	1.30	1.40	1.42	.530	193	2410
18 ..	1.33	1.35	1.24	1.26B	1.30	.507	145	2517
19 ..	1.46	1.47B	1.45	1.45	1.46	.546	226	2698
20 ..	1.35	1.37	1.35	1.37	1.33	.523	103	2771
21 ..	1.29	1.29	1.21	1.22	1.23	.498	245	2823
24 ..	1.80	1.97	1.71	1.97	1.94	.668	58	2817
25 ..	2.08	2.50	2.08	2.50	2.48	.752	1286	2427
26 ..	2.52	2.58	2.34	2.48	2.45	.743	606	1069
27 ..	2.12	2.35B	2.12	2.33	2.31	.725	218	2082

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
JUNE 1986 45 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	2.67	2.70	2.49	2.49	2.49	.758	29	2062

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.57	2.58	2.35A	2.55	2.53	.771	358	2320
2..	2.80@.81	2.90	2.69	2.83	2.84	.816	936	2516
3..	3.05	3.16B	3.05	3.14	3.08	.842	15	2496
4..	3.00	3.20B	2.99A	3.18B	3.21	.853	7	2171
7..	3.25	3.36B	3.12	3.20B	3.12	.854	6	2147
8..	2.36	2.40	2.36	2.40	2.37	.854	4	2144
9..	2.25	2.45B	2.23A	2.45B	2.45	.766	7	2145
10..	2.00	2.00	2.00	2.00	1.95	.673	2	2191
11..	2.00	2.12B	1.95A	2.08A	2.11	.705	6	2188
14..	2.05	2.12B	2.05	2.05	2.04	.703	1	2188
15..	....	2.22B	2.00A	2.00A	2.03	.700	....	2186
16..	1.46	1.46	1.32	1.32	1.31	.536	16	2188
17..	1.21	1.25	1.00	1.16	1.14	.492	877	2440
18..	.99	1.09	.83	.86	.86	.410	375	2635
21..	.92@.94	.94	.77	.82	.82	.385	508	2603
22..	.79	.92B	.70	.72	.72	.350	1157	2921
23..	.74	.87	.72	.75	.74	.358	1166	3504
24..	.80	.86	.79	.79@.81	.80	.382	766	3769
25..	.84	.84	.52	.53@.55	.52	.284	400	3919
28..	.59	.59	.48	.50	.50	.288	573	4004
29..	.55	.56	.48	.53B	.53	.320	829	3901
30..	.63@.60	.63	.43	.61@.50	.62	.368	819	4337

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.66	.97	.66	.95	.97	.481	1406	4898
2..	.87@.85	.90	.73	.78	.78	.418	736	4634
5..	.56@.55	.61	.52	.54B	.55	.330	951	5014
6..	.97	.97	.65	.70B	.70	.367	1190	5046
7..	.73	.74	.57	.58	.57	.335	854	5291
8..	.49	.60	.40	.50	.50	.340	289	5292
9..	.46	.56	.43	.54	.55	.343	654	5373
12..	.42	.45	.39	.40	.40	.277	1064	5482
13..	.43@.42	.59	.37	.51	.51	.356	887	5696
14..	.49	.50	.38	.38	.39	.332	832	6068
15..	.39	.43	.35	.41	.40	.346	808	5744
16..	.57@.58	.65	.46	.62	.62	.455	2779	6827
19..	.65	.72	.48	.50	.40	.393	1566	7021
20..	.63@.64	.91	.63	.83	.83	.587	1217	7106
21..	.83	1.10	.75	1.05@.04	1.03	.672	545	7039
22..	1.06	1.30	.95	1.25	1.25	.753	1008	6638
23..	1.28	1.38	1.12	1.38	1.37	.788	53	6570
26..	Exchange Closed; Memorial Day							
27..	1.35	1.40	.97	1.06	1.08	.772	758	5989
28..	.97	1.35B	.97	1.28	1.27	.847	262	5951
29..	1.30	1.68	1.30	1.67	1.65	.932	676	5686
30..	1.73	2.01	1.73	2.01	1.93	.972	133	5680

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.09	2.12	1.81A	1.87	1.88	.993	50	5643
3..	1.06	1.24	.94	1.15	1.13	.949	148	5575
4..	1.00	1.17	.90	1.00A	.93	.955	199	5366
5..	.70	.73B	.39	.46	.43	.809	1174	4528
6..	.31@.33	.33	.02	.07@.02	.02	.498	4439	302
9..	....	....	....	....	....	.769	....	....
10..	....	....	....	....	....	.000	....	....

JUNE 1986 46 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	1.54	1.61B	1.54	1.61B	1.79	.551	5	5
28..	1.67	1.93	1.67	1.93	1.96	.575	116	120

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.80	1.80	1.60A	1.62A	1.61	.525	212	329
4..	1.45	1.53	1.40	1.42B	1.42	.491	43	367
5..	2.10	2.30B	2.10	2.30B	2.32	.664	2	366
6..	2.07	2.07	1.95A	1.95A	1.95	.595	....	367
7..	1.80	1.80	1.80	1.80	1.81	.589	5	372
10..	2.44	2.44	2.40A	2.40A	2.32	.683	4	371
11..	2.30	2.30	2.09	2.20	2.26	.677	24	383
12..	....	....	2.21A	2.26N	2.20	.687	....	381
13..	....	2.50B	....	2.48B	2.55	.738	....	381
14..	....	....	2.10A	2.16A	2.09	.657	....	381
17..	....	....	1.95A	2.02A	2.05	.653	....	381
18..	....	....	1.90A	1.90A	1.90	.633	....	380
19..	....	2.06B	....	2.06B	2.10	.670	....	380
20..	2.00	2.00	1.98	1.98	1.94	.649	6	379

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
JUNE 1986 46 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	1.84A	1.84A	1.83	.627	....	379
24..	2.42	2.52B	2.37	2.37	2.66	.771	110	469
25..	2.87	3.20B	2.87	3.20B	3.33	.845	2	467
26..	3.35	3.35	3.17A	3.24	3.27	.838	5	468
27..	3.06	3.16B	2.97A	3.08B	3.11	.824	62	507
28..	Exchange Closed; Good Friday							
31..	3.49	3.58B	3.35A	3.49	3.30	.851	3	507

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.38	3.40B	3.15A	3.40B	3.38	.861	2	592
2..	....	3.76B	....	3.70B	3.72	.894	....	498
3..	3.85	4.05B	3.85	3.85	3.97	.911	1	507
4..	4.05	4.10B	3.87A	4.05	4.09	.918	10	517
7..	....	4.25B	....	4.09N	4.02	.920	....	517
8..	....	....	3.20A	3.25A	3.18	.920	....	517
9..	....	3.30B	3.05A	3.30B	3.28	.860	....	517
10..	....	....	2.80A	2.80A	2.70	.789	....	517
11..	....	2.90B	....	2.90B	2.88	.815	....	517
14..	....	2.90B	2.85A	2.85A	2.82	.815	....	517
15..	....	3.04B	2.80A	2.80A	2.79	.814	....	517
16..	....	....	2.03A	2.03A	1.97	.677	....	517
17..	1.75	1.75	1.60A	1.60A	1.75	.636	1	518
18..	1.55	1.55	1.35	1.38B	1.39	.556	6	522
21..	1.44	1.45B	1.26	1.30@.28	1.29	.534	364	969
22..	1.18	1.38B	1.10	1.10	1.17	.497	175	1031
23..	1.18@.17	1.27B	1.17	1.21	1.20	.506	295	1190
24..	1.31	1.37B	1.30A	1.31	1.27	.532	1	1191
25..	1.32	1.32	.86	.92	.87	.425	797	1592
28..	.95	.95	.83	.87	.85	.436	810	1677
29..	.94	.95	.85	.93	.92	.474	439	1782
30..	1.01	1.13	.80	1.10@.13	1.08	.529	468	1752

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.18	1.50B	1.17	1.50B	1.56	.642	166	1653
2..	1.40	1.40	1.25	1.35B	1.29	.583	103	1528
5..	1.00@.97	1.07	.95	.99	.97	.498	276	1705
6..	1.54	1.56	1.15A	1.18	1.19	.560	411	1781
7..	1.21	1.25	.99	1.00	1.00	.507	523	1882
8..	.92	.95	.80	.95	.95	.515	99	1922
9..	.86	1.03B	.84	.99	.98	.521	128	1941
12..	.82	.84	.75	.75	.76	.456	609	2276
13..	.82@.80	1.06	.75	.98	.96	.549	209	2303
14..	.93	.93	.82	.83A	.84	.529	658	2372
15..	.83	.88B	.81A	.88B	.85	.551	389	2576
16..	1.11	1.24	1.02A	1.21A	1.19	.664	385	2549
19..	1.28	1.33	1.00	1.00	1.01	.621	28	2549
20..	1.19	1.66B	1.19	1.66B	1.54	.794	139	2512
21..	1.55	1.90	1.49	1.90	1.83	.857	183	2568
22..	1.85	2.13	1.76A	2.13	2.11	.908	297	2576
23..	2.13	2.22	1.96A	2.22	2.24	.929	129	2539
26..	Exchange Closed; Memorial Day							
27..	2.33	2.33	1.85A	1.98A	1.96	.939	100	2459
28..	2.09	2.25B	2.09	2.22	2.20	.969	30	2449
29..	2.60	2.60	2.34A	2.60	2.62	.991	1	2381
30..	....	3.03B	....	2.90B	2.91	.998	....	2356

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.97	3.05B	2.85A	2.85A	2.86	.999	3	2377
3..	2.03	2.18	2.00	2.18	2.07	.999	7	2212
4..	....	....	1.90A	1.90A	1.90	.999	....	2210
5..	1.66	1.66	1.33A	1.35	1.33	.999	6	2206
6..	1.15	1.16	1.01	1.10	1.00	.995	204	2165
9..	....	....	....	....	....	.995	....	....

JUNE 1986 47 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	2.02	2.10B	2.02	2.02	2.04	.609	90	90
5..	....	....	....	2.04N	3.08	.765	10	100
6..	2.65	2.65	2.65	2.65	2.62	.704	1	101
7..	2.47	2.47	2.46	2.46	2.51	.699	130	231
10..	....	3.10B	....	3.10B	3.09	.782	70	301
11..	....	....	3.00A	3.00A	3.03	.777	....	301
12..	....	3.08B	3.00A	3.08B	3.09	.786	....	301
13..	3.39	3.40B	3.26A	3.30A	3.37	.827	1151	1402
14..	2.90	2.90	2.80A	2.89A	2.84	.761	50	1402
17..	2.62	2.68B	2.62	2.68B	2.79	.760	101	1503
18..	2.60	2.60	2.60	2.60	2.65	.743	1	1502
19..	2.83	2.84B	2.82	2.82	2.86	.775	400	1902
20..	2.70	2.75B	2.70	2.71	2.68	.759	226	2126
21..	2.62	2.62	2.50	2.50	2.57	.740	2	2127
24..	3.30	3.45	3.29	3.45	3.49	.857	3	2128

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 47 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25 ..	3.95	4.10B	3.95	4.10B	4.20	.910	2	2128
26 ..	....	....	4.08A	4.15A	4.16	.905	....	2128
27 ..	....	....	3.78A	4.02A	4.02	.896	....	2128
28 ..	Exchange Closed; Good Friday							
31 ..	....	4.48B	....	4.25B	4.20	.916	....	2128

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	4.30B	4.05A	4.30B	4.27	.922	....	2278
2 ..	....	4.66B	....	4.66B	4.65	.943	....	2127
3 ..	....	5.00B	....	4.65N	4.92	.954	....	2127
4 ..	....	5.03B	4.85A	4.98B	5.03	.958	....	2127
7 ..	....	5.15B	....	5.03N	4.94	.960	....	2127
8 ..	....	....	4.10A	4.10A	4.06	.960	....	2127
9 ..	....	4.18B	3.93A	4.18B	4.18	.924	....	2127
10 ..	....	....	3.62A	3.62A	3.55	.876	....	2127
11 ..	....	3.75B	....	3.75B	3.74	.893	....	2127
14 ..	....	3.78B	3.72A	3.72A	3.69	.895	....	2127
15 ..	3.70	3.96B	3.66	3.66	3.67	.894	6	2127
16 ..	....	....	2.75A	2.75A	2.72	.793	....	2127
17 ..	....	....	2.46A	2.46A	2.47	.760	....	2127
18 ..	....	....	2.15A	2.15A	2.05	.693	....	2127
21 ..	....	2.14B	1.98A	1.98A	1.99	.675	....	2277
22 ..	....	2.05B	1.85A	1.85A	1.80	.641	....	2127
23 ..	1.86@.87	1.90B	1.79A	1.82	1.81	.650	352	2277
24 ..	1.96	2.02	1.92	1.94B	1.90	.674	351	2138
25 ..	1.65	1.95B	1.51A	1.51A	1.43	.574	...	2138
28 ..	1.48	1.50B	1.40	1.40	1.41	.590	33	2154
29 ..	1.43	1.52B	1.42A	1.50	1.50	.629	....	2152
30 ..	1.65	1.67B	1.40A	1.49B	1.72	.682	122	2252

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.87	2.25B	1.87	2.25B	2.30	.778	113	2352
2 ..	2.05	2.05	1.95A	1.95A	1.99	.731	3	2355
5 ..	1.61	1.67B	1.61	1.67B	1.59	.663	15	2369
6 ..	2.33	2.33	1.84	1.89B	1.85	.719	20	2359
7 ..	1.90	1.90	1.59	1.59	1.63	.674	8	2366
8 ..	1.53	1.61	1.50	1.60A	1.60	.683	255	2330
9 ..	1.53	1.62B	1.45	1.62B	1.63	.691	331	2657
12 ..	1.38	1.45B	1.37	1.45B	1.34	.641	160	2777
13 ..	1.40	1.74	1.37A	1.65	1.61	.727	353	2599
14 ..	1.55	1.62B	1.50A	1.55A	1.51	.715	118	2699
15 ..	1.50	1.57	1.50	1.57	1.54	.739	11	2700
16 ..	1.90	2.00	1.80A	2.00	1.98	.829	43	2674
19 ..	2.20	2.20	1.84A	1.84A	1.76	.810	9	2666
20 ..	2.38	2.55	2.38	2.48A	2.44	.920	39	2647
21 ..	2.40	2.68	2.40	2.68	2.76	.953	6	2646
22 ..	....	3.05B	....	3.00B	3.08	.975	....	2645
23 ..	....	3.20B	3.00A	3.08N	3.21	.983	....	2645
26 ..	Exchange Closed; Memorial Day							
27 ..	....	3.30B	2.80A	2.96A	2.94	.990	....	2645
28 ..	....	3.25B	....	3.15B	3.20	.996	....	2645
29 ..	3.53@.54	3.60B	3.48	3.60B	3.61	.999	2	2572
30 ..	3.72	4.03B	3.72	3.90B	3.91	.999	30	2161

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	4.06B	3.85A	3.90A	3.86	.999	1	2080
3 ..	....	....	3.03A	3.20A	3.07	.999	....	746
4 ..	....	...	2.95A	2.95A	2.90	.999	....	777
5 ..	....	....	2.35A	2.35A	2.33	.999	....	777
6 ..	....	...	2.10A	2.10A	2.00	.999	....	596
9 ..	....	...	....	....	....	.999	....	....

JUNE 1986 48 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28 ..	3.25	3.25	3.22	3.22	3.33	.784	....	....

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	3.33N	2.95	.745	2	2
4 ..	....	....	....	2.95N	2.72	.716	2	2
5 ..	....	....	...	2.72N	3.87	.844	....	....

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28 ..	2.20	2.25B	2.15	2.25B	2.10	.728	124	124
29 ..	....	2.18B	....	2.18B	2.24	.763	....	124
30 ..	....	2.42B	2.15A	2.15A	2.51	.807	....	124

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1986 48 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	2.96	2.96	2.96	2.96	3.12	.877	100	224
2 ..	2.80@.79	2.80	2.75A	2.75A	2.78	.845	90	314
5 ..	....	....	....	2.78N	2.33	.798	10	324
6 ..	3.11	3.14B	2.74	2.74	2.65	.841	301	475
7 ..	....	2.70B	2.45A	2.45A	2.39	.809	....	475
8 ..	2.28	2.28	2.25A	2.25A	2.38	.818	1	476
9 ..	....	2.40B	2.25A	2.40B	2.41	.825	....	476
12 ..	....	....	2.10A	2.18A	2.07	.795	....	476
13 ..	....	2.52B	....	2.52B	2.44	.859	....	476
14 ..	....	....	2.30A	2.30A	2.33	.854	....	476
15 ..	2.31	2.40B	2.31	2.40B	2.39	.873	....	476
16 ..	....	2.77B	....	2.65B	2.89	.928	....	476
19 ..	....	3.00B	2.83A	2.84A	2.65	.924	....	476
20 ..	....	....	....	3.42B	3.40	.976	....	476
21 ..	....	3.60B	....	3.60B	3.73	.988	....	476
22 ..	3.72	4.00B	3.72	3.95B	4.06	.995	1	476
23 ..	....	4.20B	4.02A	4.06N	4.19	.997	....	476
26 ..	Exchange Closed; Memorial Day							
27 ..	4.27	4.27	4.27	4.27	3.93	.999	1	281
28 ..	....	4.25B	....	4.15B	4.19	.999	....	281
29 ..	....	4.60B	....	4.60B	4.61	.999	....	281
30 ..	....	5.03B	....	4.90B	4.91	.999	....	281

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	....	4.85A	4.90A	4.86	.999	....	281
3 ..	....	....	4.03A	4.20A	4.07	.999	....	281
4 ..	....	....	3.95A	3.95A	3.90	1.000	....	201
5 ..	....	....	3.35A	3.35A	3.33	1.000	....	201
6 ..	....	....	3.10A	3.10A	3.00	1.000	....	200
9 ..	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 38 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	.39	.40	.39	.40	.34	.138	304	367
3 ..	.45	.46	.44A	.44A	.42	.176	340	607
6 ..	....	....	....	.42N	.38	.157	....	607
7 ..	.33	.37	.31	.37	.35	.149	1660	2047
8 ..	....	....	....	.35N	.39	.170	....	2047
9 ..	.35	.35	.33A	.33A	.30	.136	20	2067
10 ..	.37	.37	.37	.37	.37	.168	1	2068
13 ..	....	.40B	....	.37N	.37	.164	....	2068
14 ..	....	.58B	....	.58B	.40	.168	....	2068
15 ..	....	....	....	.40N	.38	.162	....	2068
16 ..	....	....	....	.38N	.38	.169	....	2068
17 ..	....	....	....	.38N	.38	.168	....	2068
20 ..	....	....	....	.38N	.34	.153	....	2068
21 ..	....	....	.32A	.34N	.30	.159	....	2068
22 ..	.30	.30	.30	.30	.29	.153	....	2068
23 ..	....	....	....	.29N	.28	.145	....	2068
24 ..	.24	.24	.24	.24	.23	.108	1	2069
27 ..	....	....	....	.23N	.21	.099	....	2069
28 ..	....	....	....	.21N	.20	.094	....	2069
29 ..	....	....	....	.20N	.18	.090	....	2069
30 ..	....	....	.16A	.16A	.15	.076	....	2069
31 ..	....	.16B	....	.16B	.17	.086	....	2069

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.17N	.22	.095	....	2069
4 ..	....	....	....	.22N	.25	.105	....	2069
5 ..	....	....	.21A	.21A	.18	.105	....	2069
6 ..	....	....	....	.18N	.17	.086	....	2069
7 ..	.19	.19	.19	.19	.18	.095	....	2069
10 ..	....	....	.16A	.16A	.13	.076	....	2069
11 ..	.12	.12	.12	.12	.12	.073	30	2069
12 ..	.13	.15	.13	.15	.14	.068	648	1771
13 ..	.10	.10	.10	.10	.10	.058	2	1769
14 ..	....	....	....	.10N	.10	.057	1	1768
17 ..	Exchange Closed; President's Day							
18 ..	....	....	....	.10N	.10	.048	....	1768
19 ..	.10	.10	.09A	.09A	.07	.048	16	1783
20 ..	....	.08B	....	.07N	.07	.046	....	1783
21 ..	.12	.12	.12	.12	.07	.046	5	1788
24 ..	.09	.09	.09	.09	.07	.032	3	1789
25 ..	.10	.10	10	10	.07	.026	....	1789
26 ..	.12	.12	.11	.11	.08	.027	13	1781
27 ..	....	....	....	.08N	.09	.023	....	1781
28 ..	....	....	....	.09N	.10	.029	....	1781

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 38 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	....	....	.10N	.08	.024	....	1781
4 . .	....	....	....	.08N	.07	.021	....	1781
5 . .	.10	.12B	.10	.12B	.12	.045	4	1781
6 . .	....	....	....	.12N	.11	.036	....	1781
7 . .	....	....	....	.11N	.10	.035	....	1781
10 . .	.13	.14B	.13	.13	.12	.050	2	1781
11 . .	....	....	....	.12N	.11	.049	....	1781
12 . .	....	....	....	.11N	.11	.050	....	1781
13 . .	.13	.16	.13	.15	.14	.061	370	1411
14 . .	.14	.14	.13A	.13A	.13	.043	330	1181
17 . .	.13	.15	.11	.15	.14	.041	621	1106
18 . .	.12	.12	.11A	.11A	.10	.037	11	645
19 . .	.15	.15	.14	.14	.12	.043	14	651
20 . .	....	....	....	.12N	.11	.038	....	651
21 . .	....	....	....	.11N	.09	.035	1	652
24 . .	....	.14B	....	.14B	.15	.061	....	652
25 . .	.25	.25	.25	.25	.25	.087	1	652
26 . .	....	....	.23A	.23A	.23	.085	....	652
27 . .	....	....	.20A	.20A	.20	.080	....	652
28 . .	Exchange Closed: Good Friday							
31 . .	....	.22B	....	.20N	.21	.087	....	652

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.20	.22	.20	.22	.19	.092	24	654
2 . .	.23	.23	.21	.23	.22	.110	7	652
3 . .	.25	.26B	.25	.25	.25	.122	1	653
4 . .	.30	.30	.25	.25	.26	.129	2	654
7 . .	.31	.31	.28	.28	.26	.125	3	654
8 . .	.20	.20	.20	.20	.19	.125	4	653
9 . .	....	....	....	.19N	.20	.088	....	650
10 . .	....	....	.17A	.17A	.16	.064	....	650
11 . .	....	....	....	.16N	.17	.072	....	650
14 . .	.19	.19	.19	.19	.16	.070	1	650
15 . .	....	....	....	.16N	.16	.070	....	650
16 . .	.09	.09	.09	.09	.10	.042	1	651
17 . .	.08	.08	.08	.08	.08	.037	16	635
18 . .	....	....	....	.08N	.08	.028	....	635
21 . .	....	....	....	.08N	.07	.026	....	635
22 . .	....	....	....	.07N	.07	.023	....	635
23 . .	.10	.10	.10	.10	.08	.024	1	636
24 . .	....	....	....	.08N	.09	.027	....	636
25 . .	.10	.10	.08	.08	.07	.019	50	672
28 . .	....	....	....	.07N	.07	.019	1	673
29 . .	....	....	....	.07N	.07	.021	....	673
30 . .	....	....	....	.07N	.07	.024	....	623

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	.09B	....	.09B	.11	.035	....	623
2 . .	....	....	....	.11N	.10	.029	....	623
5 . .	.08	.08	.08	.08	.08	.021	2	623
6 . .	.10	.10	.10	.10	.09	.026	1	623
7 . .	.12	.12	.11A	.11A	.09	.022	1	624
8 . .	.07	.07	.07	.07	.07	.022	1	624
9 . .	....	....	....	.07N	.07	.023	....	624
12 . .	....	....	....	.07N	.06	.018	....	624
13 . .	....	....	....	.06N	.07	.022	....	624
14 . .	....	....	....	.07N	.06	.020	....	624
15 . .	....	....	....	.06N	.06	.020	....	624
16 . .	....	....	....	.06N	.07	.026	....	624
19 . .	....	....	....	.07N	.05	.021	....	624
20 . .	....	....	....	.06B	.08	.032	....	624
21 . .	....	....	....	.08N	.09	.037	....	624
22 . .	....	....	....	.09N	.10	.043	....	624
23 . .	....	....	....	.10N	.10	.044	....	624
26 . .	Exchange Closed: Memorial Day							
27 . .	....	....	....	.10N	.08	.035	....	624
28 . .	....	....	....	.08N	.08	.038	....	624
29 . .	....	....	....	.08N	.09	.046	....	624
30 . .	....	....	....	.09N	.09	.053	....	624

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	....	....	....	.09N	.08	.048	....	624
3 . .	....	....	....	.08N	.06	.029	....	624
4 . .	....	....	....	.06N	.05	.025	....	624
5 . .	.04	.05	.04	.05	.04	.016	40	624
6 . .	.04	.04	.04	.04	.03	.012	50	674
9 . .	....	....	....	.03N	.03	.014	....	674
10 . .	....	....	....	.03N	.02	.009	....	674
11 . .	....	....	....	.02N	.02	.008	....	674
12 . .	....	....	....	.02N	.02	.007	....	674
13 . .	....	....	....	.02N	.02	.007	....	674
16 . .	....	....	....	.02N	.02	.006	....	674
17 . .	....	....	....	.02N	.02	.008	....	674

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 38 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18 . .	....	....	....	.02N	.02	.007	....	674
19 . .	....	....	....	.02N	.02	.007	....	674
20 . .	....	....	....	.02N	.02	.010	....	674
23 . .	....	....	....	.02N	.02	.004	....	674
24 . .	.02	.02	.02	.02	.02	.004	14	688
25 . .	....	....	....	.02N	.02	.004	....	688
26 . .	....	....	....	.02N	.02	.003	....	688
27 . .	....	....	....	.02N	.01	.002	....	688
30 . .	....	....	....	.01N	.01	.001	....	688

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.01N	.01	.001	....	688
2 . .	....	....	....	.01N	.01	.001	....	688
3 . .	....	....	....	.01N	.01	.000	....	688
4 . .	Exchange Closed: Independence Day							
7 . .	....	....	....	.01N	.01	.000	....	688
8 . .	....	....	....	.01N	.01	.000	....	688
9 . .	.01	.01	CAB	CAB	CAB	.000	84	687
10 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
11 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
14 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
15 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
16 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
17 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
18 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
21 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
22 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
23 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
24 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
25 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
28 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
29 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
30 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
31 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
4 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
5 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
6 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
7 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
8 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
11 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
12 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
13 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
14 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
15 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
18 . .	CAB	CAB	CAB	CAB	CAB	.000	....	688
19 . .	CAB	CAB	CAB	CAB	CAB	.000	....	688
20 . .	CAB	CAB	CAB	CAB	CAB	.000	....	688
21 . .	CAB	CAB	CAB	CAB	CAB	.000	....	688
22 . .	CAB	CAB	CAB	CAB	CAB	.000	....	688
25 . .	CAB	CAB	CAB	CAB	CAB	.000	....	688
26 . .	CAB	CAB	CAB	CAB	CAB	.000	...	688
27 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
28 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
29 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed: Labor Day							
2 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
3 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687
4 . .	CAB	CAB	CAB	CAB	CAB	.000	....	687

SEPTEMBER 1986 39 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed: New Year's Day							
2 . .	.55	.55	.55	.55	.53	.203	1	19
3 . .	.70	.70	.66	.66	.69	.251	2	20
6 . .	.70	.70	.64A	.64A	.56	.228	1	21
7 . .	....	....	....	.58N	.56	.218	....	21
8 . .	.68	.68	.68	.68	.61	.246	1	21
9 . .	....	....	.52A	.52A	.47	.203	....	21
10 . .	....	.52B	....	.52B	.55	.244	....	21
13 . .	.60	.64B	.60	.60	.61	.239	4	18
14 . .	....	.62B	....	.62B	.65	.245	....	17
15 . .	....	....	....	.65N	.62	.237	....	17
16 . .	.65	.65	.65	.65	.64	.246	4	18
17 . .	....	....	....	.64N	.65	.244	....	18
20 . .	....	....	....	.65N	.61	.225	....	18
21 . .	....	....	.60A	.61N	.58	.233	....	18
22 . .	.50	.50	.50	.50	.53	.227	1	19

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 39 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	....	.53N	.47	.218	....	19
24	....	....	.45A	.45A	.37	.170	....	19
27	.33	.35	.33	.35	.34	.157	520	539
28	....	....	....	.34N	.33	.151	....	539
29	.28	.30	.28	.30	.30	.146	2	538
30	.28	.28	.28	.28	.26	.127	....	538
31	....	....	....	.26N	.27	.141	....	538

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.34	.34	.34	.34	.35	.154	....	538
4	....	.37B	....	.36B	.40	.168	....	538
5	.35	.35	.34A	.34A	.30	.168	5	543
6	....	....	....	.30N	.28	.142	5	543
7	.30	.30	.26	.30B	.30	.155	810	1253
10	.22	.22	.22	.22	.22	.128	28	1242
11	.25	.25	.25	.25	.23	.124	1	1242
12	....	....	....	.23N	.23	.116	....	1242
13	....	....	....	.23N	.19	.101	....	1242
14	....	....	....	.19N	.19	.099	....	1242
17	Exchange Closed; President's Day							
18	....	....	....	.19N	.18	.086	....	1242
19	.20	.20	.20	.20	.18	.084	1	1242
20	....	....	....	.18N	.18	.080	....	1242
21	.20	.20	.20	.20	.17	.080	1	1241
24	....	....	.15A	.15A	.14	.058	....	1241
25	.14	.14	.14	.14	.14	.048	3	1243
26	.15	.15	.15	.15	.15	.049	10	1236
27	....	.19B	....	.19B	.19	.043	....	1236
28	.25	.25	.25	.25	.24	.051	8	1236

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.20	.20	.20	.20	.17	.043	50	1285
4	.15	.15	.15	.15	.16	.039	50	1261
5	.16	.20B	.16	.20B	.23	.076	720	931
6	.17	.17	.17	.17	.18	.061	30	931
7	....	....	.17A	.17A	.16	.060	....	931
10	....	.20B	....	.20B	.22	.083	....	931
11	.22	.22	.22	.22	.22	.082	50	951
12	....	....	....	.22N	.22	.083	....	901
13	....	....	....	.22N	.23	.099	....	901
14	....	....	....	.23N	.22	.073	....	901
17	.25	.25	.17A	.24A	.23	.069	350	1016
18	....	....	.22A	.22A	.18	.064	....	666
19	....	.20B	....	.20B	.20	.072	....	666
20	....	....	....	.20N	.18	.066	....	666
21	....	....	....	.18N	.16	.060	....	666
24	....	....	....	.16N	.25	.100	....	666
25	....	....	....	.25N	.33	.137	....	666
26	....	....	....	.33N	.33	.134	....	666
27	....	....	.27A	.32A	.30	.126	....	666
28	Exchange Closed; Good Friday							
31	....	.32B	....	.30N	.32	.137	....	666

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.30	.30	.30	.30	.31	.143	3	663
2	....	.32B	....	.32B	.35	.168	....	666
3	....	.41B	....	.41B	.40	.184	....	666
4	....	.42B	....	.42B	.41	.192	....	666
7	.48	.48	.43	.43	.41	.188	7	671
8	.27	.30B	.27	.27	.27	.188	1	669
9	....	.28B	....	.28B	.30	.138	....	669
10	.25	.25	.25	.25	.25	.104	1	670
11	....	....	....	.25N	.27	.115	....	670
14	....	....	....	.27N	.26	.113	....	670
15	....	.27B	....	.27B	.27	.113	....	670
16	....	....	.23A	.23A	.19	.072	....	670
17	....	....	.18A	.18A	.18	.064	....	670
18	.17	.17	.17	.17	.14	.050	100	670
21	.15	.15	.13A	.13A	.12	.046	5	675
22	....	....	....	.12N	.12	.042	....	675
23	.15	.15	.15	.15	.14	.043	1	676
24	.15	.15	.15	.15	.15	.048	20	676
25	....	....	.12A	.12A	.12	.034	....	676
28	.11	.11	.11	.11	.11	.034	800	1341
29	.14	.14	.13A	.14	.11	.038	10	1341
30	.11	.14	.10	.14	.13	.044	649	1480

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.16	.18B	.16	.18B	.18	.060	27	1500
2	....	....	....	.18N	.16	.051	....	1500
5	....	....	.14A	.15A	.14	.039	....	1500
6	....	....	....	.14N	.16	.047	....	1500

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 39 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	.16N	.15	.041	....	1500
8	.12	.12	.12	.12	.10	.041	42	1497
9	....	....	....	.10N	.13	.041	....	1497
12	....	....	.11A	.11A	.11	.033	....	1497
13	....	....	....	.11N	.12	.041	....	1497
14	....	....	.11A	.11A	.11	.038	....	1497
15	.09	.09	.09	.09	.09	.037	36	1517
16	....	....	....	.09N	.10	.047	....	1517
19	....	....	....	.10N	.08	.040	....	1517
20	....	....	....	.12B	.14	.056	....	1517
21	....	....	....	.14N	.16	.067	....	1517
22	....	....	....	.16N	.18	.076	....	1517
23	....	....	....	.18N	.18	.079	....	1517
26	Exchange Closed; Memorial Day							
27	....	....	....	.18N	.16	.065	....	1517
28	.17	.17	.17	.17	.17	.071	10	1516
29	.17	.17	.13	.16	.17	.085	266	1576
30	.18	.20	.18	.20	.19	.096	7	1581

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	.17A	.17A	.17	.089	....	1581
3	....	....	.16A	.16A	.15	.057	....	1581
4	....	....	....	.15N	.14	.050	....	1581
5	.09	.09	.09	.09	.10	.034	1	1581
6	....	....	....	.10N	.09	.027	....	1581
9	.07	.07	.07	.07	.07	.032	10	1581
10	.05	.05	.05	.05	.06	.021	20	1561
11	....	....	....	.06N	.05	.020	....	1571
12	....	....	....	.05N	.05	.017	....	1571
13	.06	.06	.06	.06	.05	.017	3	1574
16	.03	.03	.03	.03	.04	.017	126	1700
17	.04	.04	.04	.04	.05	.022	126	1574
18	.05	.05	.05	.05	.05	.019	2	1576
19	....	....	.04A	.04A	.04	.019	2	1578
20	....	....	....	.04N	.05	.027	....	1578
23	.05	.05	.05	.05	.04	.013	2	1580
24	.04	.04	.03	.03	.04	.013	16	1580
25	....	....	....	.04N	.04	.013	....	1580
26	....	....	....	.04N	.04	.011	....	1580
27	....	....	....	.04N	.03	.007	....	1580
30	....	....	....	.03N	.03	.005	....	1580

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.02A	.02A	.02	.004	....	1578
2	....	....	....	.02N	.02	.004	....	1578
3	....	....	....	.02N	.02	.003	....	1578
4	Exchange Closed; Independence Day							
7	....	....	....	.02N	.02	.003	....	1578
8	....	....	....	.02N	.02	.002	....	1578
9	.02	.02	.01	.01	.01	.002	61	1531
10	....	....	....	.01N	.01	.001	....	1530
11	....	....	....	.01N	.01	.003	....	1530
14	.01	.01	.01	.01	.01	.001	19	1511
15	....	....	....	.01N	...	.000	....	1511
16	CAB	CAB	CAB	CAB	CAB	.000	7	1504
17	CAB	CAB	CAB	CAB	CAB	.000	....	1504
18	CAB	CAB	CAB	CAB	CAB	.000	....	1504
21	CAB	CAB	CAB	CAB	CAB	.000	....	1504
22	CAB	CAB	CAB	CAB	CAB	.000	....	1504
23	CAB	CAB	CAB	CAB	CAB	.000	....	1504
24	CAB	CAB	CAB	CAB	CAB	.000	....	1504
25	CAB	CAB	CAB	CAB	CAB	.000	....	1504
28	CAB	CAB	CAB	CAB	CAB	.000	....	1504
29	CAB	CAB	CAB	CAB	CAB	.000	....	1504
30	CAB	CAB	CAB	CAB	CAB	.000	....	1504
31	CAB	CAB	CAB	CAB	CAB	.000	....	1504

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1504
4	CAB	CAB	CAB	CAB	CAB	.000	....	1504
5	CAB	CAB	CAB	CAB	CAB	.000	....	1504
6	CAB	CAB	CAB	CAB	CAB	.000	....	1504
7	CAB	CAB	CAB	CAB	CAB	.000	....	1504
8	CAB	CAB	CAB	CAB	CAB	.000	...	1504
11	CAB	CAB	CAB	CAB	CAB	.000	....	1504
12	CAB	CAB	CAB	CAB	CAB	.000	....	1504
13	CAB	CAB	CAB	CAB	CAB	.000	....	1504
14	CAB	CAB	CAB	CAB	CAB	.000	....	1504
15	CAB	CAB	CAB	CAB	CAB	.000	....	1504
18	CAB	CAB	CAB	CAB	CAB	.000	....	1504
19	CAB	CAB	CAB	CAB	CAB	.000	....	1504
20	CAB	CAB	CAB	CAB	CAB	.000	....	1504
21	CAB	CAB	CAB	CAB	CAB	.000	....	1504

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 39 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1504
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1504
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1504
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1504
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1504
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1504

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1504
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1504
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1504

SEPTEMBER 1986 40 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.90N	.79	.281	....	20
3..	....	.95B	....	.95B	.99	.338	....	20
6..	.85	1.00B	.85	.85	.87	.312	2	22
7..	....	....	....	.87N	.83	.301	....	22
8..	....	.85B	....	.85B	.91	.334	....	22
9..	.89	.89	.79A	.79A	.73	.285	1	23
10..	.85	.85	.85	.85	.89	.332	20	37
13..	....	.96B	....	.89N	.92	.328	....	37
14..	....	.97B	....	.97B	.98	.334	....	37
15..	....	....	....	.98N	.93	.325	....	37
16..	....	....	....	.93N	.96	.335	....	37
17..	....	....	....	.96N	.97	.333	....	37
20..	....	....	....	.97N	.87	.311	....	37
21..	....	....	....	.87N	.85	.322	....	37
22..	.80	.80	.80	.80	.82	.315	1	37
23..	....	....	....	.82N	.75	.305	....	36
24..	....	....	.69A	.69A	.59	.247	....	36
27..	.55	.58	.55	.55	.55	.233	25	61
28..	.55	.55	.55	.55	.54	.225	1	62
29..	....	....	....	.54N	.51	.219	....	62
30..	.45	.48	.40	.40	.43	.195	8	69
31..	....	....	....	.43N	.45	.214	....	69

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	.50B	....	.50B	.57	.230	....	69
4..	....	.61B	....	.59B	.63	.249	....	69
5..	.60	.60	.50A	.50A	.50	.249	1	69
6..	....	....	.46A	.46A	.48	.215	....	69
7..	....	.50B	....	.50B	.50	.233	....	69
10..	....	....	.47A	.47A	.38	.198	....	69
11..	....	.39B	....	.39B	.39	.194	....	69
12..	.37	.40	.37	.40	.39	.183	2	70
13..	.37	.37	.35	.35	.33	.162	2	70
14..	.33	.33	.33	.33	.33	.159	8	76
17..	Exchange Closed; President's Day							
18..	....	....	....	.33N	.30	.140	....	76
19..	.28	.32	.24	.32	.30	.136	31	103
20..	.30	.30	.30	.30	.30	.128	10	113
21..	.33	.33	.30A	.32A	.28	.128	....	113
24..	.27	.27	.23	.23	.23	.097	11	123
25..	.25	.25	.25	.25	.23	.082	7	123
26..	.26	.28	.26	.28	.24	.083	5	123
27..	.25	.30	.25	.30	.29	.073	8	131
28..	....	.30B	....	.30B	.34	.084	2	133

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.27A	.27A	.24	.072	....	133
4..	....	....	....	.24N	.20	.065	....	133
5..	....	.30B	....	.30B	.32	.118	....	133
6..	.25	.25	.25	.25	.26	.097	30	133
7..	.25	.25	.25	.25	.22	.096	11	144
10..	.35	.35	.35	.35	.31	.128	3	145
11..	.30	.33	.29	.30	.33	.126	16	145
12..	.35	.45B	.32	.45B	.33	.128	2	146
13..	.36	.36	.36	.36	.36	.150	1	147
14..	.29	.29	.28A	.29	.29	.114	14	160
17..	....	....	.25A	.29N	.32	.110	....	153
18..	....	....	.26A	.26A	.25	.102	....	153
19..	....	.27B	....	.27B	.28	.114	....	153
20..	.25	.25	.25	.25	.26	.106	1	154
21..	.24	.24	.24	.24	.22	.098	1	154
24..	.35	.35	.35	.35	.37	.153	5	154
25..	.42	.53B	.42	.53B	.54	.201	695	829
26..	.49	.49	.43	.43	.47	.197	3	810
27..	.41@.40	.41	.40	.40	.44	.187	10	820
28..	Exchange Closed; Good Friday							
31..	....	.53B	....	.47B	.50	.202	10	830

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 40 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.49A	.50N	.47	.210	....	830
2..	.55	.57	.54	.56B	.56	.240	357	1070
3..	.59	.66	.59	.66	.63	.260	72	1042
4..	.70	.70	.63	.66	.65	.270	217	1055
7..	.70	.70	.65A	.65A	.64	.266	7	1047
8..	.47	.49	.47	.48	.43	.266	11	1059
9..	.46@.47	.47	.45A	.47	.47	.202	105	1059
10..	.47	.47	.40	.41	.39	.158	9	1063
11..	.37	.40B	.37	.40B	.42	.172	2	1063
14..	.45	.45	.40	.40	.40	.170	8	1063
15..	.43	.44B	.43	.43	.41	.169	9	1072
16..	.31	.31	.29	.30	.29	.113	804	988
17..	.29	.30	.25	.25	.25	.102	7	995
18..	.24	.24	.21	.21	.20	.082	13	986
21..	.20	.20	.20	.20	.19	.077	16	999
22..	.20	.23	.20	.23	.20	.070	7	1006
23..	.22	.22	.20	.20	.21	.072	28	1013
24..	.23	.23	.23	.23	.24	.078	1	1012
25..	.24	.24	.17	.17	.16	.056	22	1011
28..	.17	.17	.16	.17	.17	.058	815	1243
29..	....	....	....	.17N	.16	.064	....	1243
30..	....	....	.15A	.15A	.17	.073	....	1243

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.20B	....	.20B	.26	.097	....	1243
2..	.18	.22B	.18	.20B	.21	.083	76	1243
5..	.20	.20	.20	.20	.20	.066	2	1195
6..	.30	.30	.30	.30	.23	.077	1	1195
7..	....	....	....	.23N	.20	.068	....	1195
8..	....	....	.19A	.20N	.18	.069	....	1195
9..	....	....	.16A	.16A	.19	.069	....	1195
12..	.20	.20	.16A	.16A	.16	.058	1	1196
13..	.16	.16	.16	.16	.17	.070	1	1196
14..	.16	.16	.16	.16	.14	.065	12	1206
15..	....	....	.13A	.14N	.13	.065	....	1206
16..	.16	.16	.15	.15	.15	.061	101	1305
19..	.20	.20	.15	.16	.17	.070	39	1214
20..	....	....	....	.21B	.24	.098	5	1214
21..	....	....	....	.24N	.27	.111	....	1214
22..	....	....	.25A	.27N	.30	.125	....	1214
23..	.26	.27	.25	.27	.26	.130	131	1322
26..	Exchange Closed; Memorial Day							
27..	.28	.28	.20	.21	.21	.110	66	1378
28..	.21	.22	.21	.22	.22	.120	6	1378
29..	.28	.28	.25A	.28	.27	.142	6	1385
30..	.31	.33	.30	.31A	.30	.159	102	1439

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	.32B	....	.30N	.28	.150	10	1448
3..	.18	.25	.18	.25	.24	.102	4	1453
4..	.23	.23	.20	.21	.20	.092	45	1494
5..	.18	.18	.13	.15	.15	.067	165	1494
6..	.13	.15	.12	.12	.12	.054	30	1519
9..	.13	.13	.12	.12	.11	.064	209	1683
10..	.09	.09	.09	.09	.09	.045	25	1683
11..	.07	.09	.07	.09	.09	.043	3	1686
12..	.08	.09	.08	.08	.08	.038	31	1679
13..	.08@.09	.09	.08	.09	.08	.038	10	1689
16..	....	....	.06A	.08N	.08	.037	....	1689
17..	....	....	....	.08N	.09	.048	....	1689
18..	.08	.09	.08	.08A	.08	.043	53	1640
19..	....	....	.07A	.07A	.07	.043	....	1640
20..	....	....	....	.07N	.08	.058	....	1639
23..	.09	.09	.07	.07	.07	.031	209	1647
24..	....	....	....	.07N	.07	.033	..!.	1647
25..	.05	.07	.05	.07	.07	.033	152	1704
26..	....	....	.05A	.05A	.05	.028	....	1704
27..	.04	.04	.04	.04	.05	.020	44	1680
30..	.04	.04	.04	.04	.04	.016	....	1680

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.03	.03	.03	.03	.013	1267	1988
2..	.03	.04	.03	.04	.03	.012	107	1888
3..	.03	.04	.03	.03	.03	.009	204	1844
4..	Exchange Closed; Independence Day							
7..	.02	.02	.02	.02	.03	.011	175	1983
8..	....	....	....	.03N	.03	.009	25	1983
9..	.03	.03	.02	.02	.02	.007	7	2003
10..	.01@.02	.02	.01	.02	.02	.007	281	1732
11..	....	....	....	.02N	.02	.010	....	1732
14..	.01	.01	.01	.01	.01	.004	1	1732
15..	....	....	....	.01N	.01	.002	....	1732
16..	.01	.01	.01	.01	.01	.002	1	1732

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 40 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	.01N	....	.002	200	1731
18	CAB	CAB	CAB	CAB	CAB	.001	....	1631
21	CAB	CAB	CAB	CAB	CAB	.000	....	1631
22	.01	.01	.01	.01	....	.000	4	1629
23	CAB	CAB	CAB	CAB	CAB	.000	1	1628
24	CAB	CAB	CAB	CAB	CAB	.000	....	1628
25	CAB	CAB	CAB	CAB	CAB	.000	....	1628
28	CAB	CAB	CAB	CAB	CAB	.000	....	1628
29	CAB	CAB	CAB	CAB	CAB	.000	....	1628
30	CAB	CAB	CAB	CAB	CAB	.000	....	1628
31	CAB	CAB	CAB	CAB	CAB	.000	....	1628

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1628
4	CAB	CAB	CAB	CAB	CAB	.000	....	1628
5	CAB	CAB	CAB	CAB	CAB	.000	....	1628
6	CAB	CAB	CAB	CAB	CAB	.000	....	1628
7	CAB	CAB	CAB	CAB	CAB	.000	....	1628
8	CAB	CAB	CAB	CAB	CAB	.000	....	1628
11	CAB	CAB	CAB	CAB	CAB	.000	....	1628
12	CAB	CAB	CAB	CAB	CAB	.000	....	1628
13	CAB	CAB	CAB	CAB	CAB	.000	....	1628
14	CAB	CAB	CAB	CAB	CAB	.000	....	1628
15	CAB	CAB	CAB	CAB	CAB	.000	....	1628
18	CAB	CAB	CAB	CAB	CAB	.000	....	1628
19	CAB	CAB	CAB	CAB	CAB	.000	....	1628
20	CAB	CAB	CAB	CAB	CAB	.000	....	1628
21	CAB	CAB	CAB	CAB	CAB	.000	....	1628
22	CAB	CAB	CAB	CAB	CAB	.000	....	1628
25	CAB	CAB	CAB	CAB	CAB	.000	....	1628
26	CAB	CAB	CAB	CAB	CAB	.000	....	1628
27	CAB	CAB	CAB	CAB	CAB	.000	....	1628
28	CAB	CAB	CAB	CAB	CAB	.000	....	1628
29	CAB	CAB	CAB	CAB	CAB	.000	....	1628

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1627
3	CAB	CAB	CAB	CAB	CAB	.000	....	1628
4	CAB	CAB	CAB	CAB	CAB	.000	....	1628

SEPTEMBER 1986 41 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	1.27N	1.13	.369	....	246
3	1.45	1.45	1.45	1.45	1.39	.432	1	247
6	....	1.42B	1.33A	1.33A	1.25	.405	....	247
7	....	....	1.22A	1.22A	1.20	.393	....	247
8	....	1.25B	....	1.25B	1.30	.430	....	247
9	....	....	1.16A	1.16A	1.07	.376	....	247
10	1.21	1.21	1.21	1.21	1.26	.429	....	247
13	....	1.36B	....	1.26N	1.30	.425	...	247
14	....	1.36B	....	1.36B	1.40	.431	....	247
15	....	....	1.37A	1.40N	1.33	.422	....	247
16	1.25	1.30B	1.25	1.30B	1.37	.433	310	547
17	....	....	1.34A	1.37N	1.38	.429	....	545
20	....	....	....	1.38N	1.25	.405	....	545
21	1.25	1.25	1.25	1.25	1.20	.418	5	550
22	1.15	1.15	1.15	1.15	1.16	.412	1	550
23	1.16	1.16	1.02A	1.16	1.12	.403	2	552
24	....	....	1.00A	1.00A	.90	.337	....	552
27	.89	.89	.85	.85	.85	.322	19	569
28	.84	.84	.84	.84	.83	.313	10	579
29	.82	.82	.80A	.82	.79	.307	1	580
30	....	....	.75A	.75A	.68	.279	....	580
31	.72	.72	.72	.72	.72	.303	2	580

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	.80B	....	.80B	.86	.322	....	580
4	.95	.95	.95	.95	.95	.344	5	584
5	.85	.85	.75	.77	.77	.344	245	641
6	.70	.75B	.70	.75B	.76	.304	14	655
7	....	....	....	.76N	.79	.327	....	655
10	.70	.70	.70	.70	.64	.285	21	634
11	.61	.61	.61	.61	.63	.280	2	636
12	.61	.61	.60	.61	.62	.267	7	643
13	.59	.59	.57A	.57A	.54	.240	40	673
14	.55	.60	.55	.60	.54	.236	3	675
17	Exchange Closed; President's Day							
18	.60	.60	.48	.48	.48	.212	2	676
19	.42@.40	.47B	.40	.47B	.47	.204	1000	1676
20	.50	.50	.46A	.47	.47	.192	3	1676

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 41 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.53	.53	.48A	.50	.45	.193	5	1676
24	.40	.40	.40	.40	.37	.152	12	1686
25	.35	.45	.35	.45	.37	.129	8	1679
26	.45	.45	.35	.35	.36	.130	23	1664
27	.37	.45	.34	.45	.43	.115	47	1689
28	.50	.50	.40A	.50	.49	.129	1	1689

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.46	.46	.37	.37	.35	.112	7	1688
4	....	....	....	.35N	.29	.103	....	1688
5	.40	.50B	.37	.50B	.50	.174	52	1636
6	.43	.43	.43	.43	.41	.145	2	1636
7	....	....	....	.41N	.32	.143	....	1636
10	.48	.51	.48	.50	.50	.186	54	1635
11	.52	.52	.47	.50	.48	.184	2	1636
12	.48	.55	.45A	.54	.50	.187	19	1636
13	.62	.62	.55	.55	.55	.214	4	1630
14	....	....	.43A	.43A	.43	.169	....	1630
17	.40	.42B	.40	.42B	.44	.164	2	1628
18	....	....	.42A	.42A	.37	.154	95	1628
19	....	.41B	....	.41B	.41	.170	....	1628
20	....	....	.40A	.40A	.38	.159	....	1628
21	.36	.36	.36	.36	.35	.148	1	1629
24	.48	.48	.48	.48	.57	.220	9	1638
25	.65	.72B	.65	.72B	.74	.278	3	1638
26	.74	.74	.65	.72	.68	.273	14	1693
27	.65	.66B	.64A	.66B	.68	.262	1	1693
28	Exchange Closed; Good Friday							
31	.90	.90	.78A	.78A	.73	.280	5	1650

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.73N	.72	.289	....	1650
2	.80	.85	.80	.83A	.84	.325	7	1644
3	.92	.97	.92	.97	.95	.348	169	1713
4	1.02	1.07B	.96	.98	.98	.359	57	1748
7	1.05	1.06	.98A	.98A	.97	.354	121	1860
8	.70	.75	.70	.70	.68	.354	20	1879
9	....	.76B	....	.76B	.75	.280	....	1876
10	.71	.71	.58	.58	.58	.225	2	1872
11	.60	.63B	.58	.62	.63	.243	152	2001
14	.63	.63	.62A	.63	.62	.240	50	2001
15	.66	.70	.66	.66	.63	.239	249	1961
16	.49	.49	.46	.46	.45	.168	7	1961
17	.45	.45	.36	.38	.39	.153	109	1968
18	.35	.35	.32	.32	.31	.127	133	1935
21	.33	.35	.32	.33A	.31	.119	255	1948
22	.36	.36	.30	.30	.30	.109	119	1879
23	....	.36B	....	.31B	.32	.112	20	1888
24	.33	.33	.33	.33	.35	.120	50	1938
25	.30	.30	.27A	.27A	.23	.092	210	1988
28	.28	.28	.22	.23	.24	.093	19	1999
29	.24	.24	.22	.22	.23	.101	41	2018
30	.23	.23	.20A	.22A	.25	.114	24	2011

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.29	.38	.27	.38	.38	.147	177	1969
2	.34	.34	.33A	.34	.34	.128	66	1972
5	.30	.35B	.30	.30	.28	.104	18	1976
6	.40	.40	.30	.30	.30	.120	36	2006
7	.30	.30	.28A	.28A	.26	.108	3	2007
8	.25	.27	.24A	.25	.25	.108	34	2018
9	.25	.30	.24A	.30	.28	.109	12	2030
12	....	....	.25A	.25A	.23	.093	....	2030
13	.23	.28	.23	.25	.25	.111	204	1989
14	.25	.25	.20	.21	.21	.104	81	2016
15	.20	.20	.18	.18	.19	.105	160	2038
16	.27	.27	.27	.27	.26	.128	5	2043
19	.28	.33	.28	.28A	.27	.113	804	2807
20	.36	.37	.33A	.35@.36	.35	.153	189	2919
21	.40	.40	.33A	.40	.40	.171	1	2921
22	.34	.44	.34	.40	.42	.190	145	2867
23	.38	.41	.38	.40B	.41	.197	157	2828
26	Exchange Closed; Memorial Day							
27	.42	.42	.36	.36	.35	.173	39	2829
28	.35	.39B	.33	.38	.40	.188	13	2836
29	.40	.48	.40	.48	.47	.217	105	2840
30	.48	.53	.47	.51A	.51	.240	333	2908

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.55	.55	.46	.47A	.47	.231	94	2970
3	.37	.42	.35	.42	.40	.167	119	3001
4	.36	.37	.31	.32	.32	.154	36	3051

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 41 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.28@.30	.30	.23	.23	.23	.117	19	3048
6..	.21	.23	.20	.20	.20	.098	128	3047
9..	.21	.22	.20	.20	.20	.114	228	3166
10..	.17	.17	.15	.15	.16	.085	122	3186
11..	.15	.16	.14	.15	.16	.082	193	3201
12..	.16	.16	.15	.15	.15	.073	11	3202
13..	.17	.17	.14	.15	.14	.074	296	3150
16..	.13	.13	.12A	.13	.13	.075	21	3129
17..	.14	.17	.14	.16	.16	.092	6	3135
18..	.14	.17	.13	.14	.14	.085	249	3155
19..	.12	.13	.12	.13	.13	.087	292	3058
20..	.13	.20	.13	.20	.19	.112	14	3058
23..	.18	.18	.13	.14	.13	.067	134	3169
24..	.12	.13	.12	.13	.13	.071	33	3190
25..	.10	.12B	.09	.12B	.12	.071	203	3289
26..	.10	.10	.10	.10	.10	.063	100	3287
27..	.09	.09	.08	.09	.09	.046	13	3296
30..	....	....	.08A	.09N	.08	.039	....	3295

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.06	.06	.06	.06	.07	.034	1116	3793
2..	.07	.07	.06	.06	.06	.031	720	4184
3..	.05	.06	.05	.06	.06	.026	154	4126
4..	Exchange Closed; Independence Day							
7..	.04	.06	.04	.06	.06	.031	129	4228
8..	.04	.05	.04	.05	.06	.025	1	4225
9..	.05	.05	.05	.05	.05	.021	213	4233
10..	.04	.04	.04	.04	.04	.020	300	4445
11..	.03	.04B	.03	.04B	.04	.029	1	4445
14..	.03	.03	.03	.03	.03	.014	10	4435
15..	....	....	....	.03N	.02	.009	....	4435
16..	.02	.02	.02	.02	.02	.007	161	4324
17..	.02	.02	.02	.02	.02	.008	500	4264
18..	.01	.01	.01	.01	.01	.004	5	4478
21..	.01	.01	CAB	CAB	.01	.002	480	4230
22..	.01	.01	.01	.01	.01	.002	420	3824
23..	.01	.01	.01	.01	.01	.002	101	3723
24..	.01	.01	CAB	CAB	CAB	.002	2	3721
25..	CAB	CAB	CAB	CAB	CAB	.003	....	3720
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3720
29..	.01	.01	.01	.01	....	.000	13	3726
30..	.01	.01	.01	.01	....	.000	17	3735
31..	CAB	CAB	CAB	CAB	CAB	.000	....	3726

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	3726
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3726
5..	.01	.01	.01	.01	....	.000	11	3728
6..	CAB	CAB	CAB	CAB	CAB	.000	....	3728
7..	CAB	CAB	CAB	CAB	CAB	.000	....	3728
8..	CAB	CAB	CAB	CAB	CAB	.000	....	3728
11..	CAB	CAB	CAB	CAB	CAB	.000	....	3728
12..	CAB	CAB	CAB	CAB	CAB	.000	....	3728
13..	CAB	CAB	CAB	CAB	CAB	.000	....	3728
14..	CAB	CAB	CAB	CAB	CAB	.000	....	3728
15..	CAB	CAB	CAB	CAB	CAB	.000	....	3728
18..	.01	.01	.01	.01	....	.000	5	3723
19..	CAB	CAB	CAB	CAB	CAB	.000	....	3723
20..	CAB	CAB	CAB	CAB	CAB	.000	....	3723
21..	CAB	CAB	CAB	CAB	CAB	.000	....	3723
22..	CAB	CAB	CAB	CAB	CAB	.000	....	3723
25..	CAB	CAB	CAB	CAB	CAB	.000	....	3723
26..	CAB	CAB	CAB	CAB	CAB	.000	....	3723
27..	CAB	CAB	CAB	CAB	CAB	.000	....	3723
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3723
29..	CAB	CAB	CAB	CAB	CAB	.000	....	3723

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3722
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3723
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3723

SEPTEMBER 1986 42 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.77	1.77	1.73A	1.73A	1.56	.463	1	19
3..	1.92	1.92	1.92	1.92	1.88	.527	2	21
6..	....	1.93B	1.80A	1.80A	1.72	.501	....	21
7..	....	....	1.65A	1.65A	1.65	.489	....	21
8..	....	1.75B	....	1.75B	1.79	.528	....	21
9..	....	....	1.55A	1.55A	1.51	.473	....	21

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 42 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	1.75	1.75	1.75	1.75	1.76	.527	9	21
13..	1.82	1.87B	1.80A	1.80A	1.79	.524	1	21
14..	....	1.87B	....	1.79N	1.89	.531	....	21
15..	....	....	1.77A	1.89N	1.80	.521	....	21
16..	....	....	....	1.80N	1.85	.532	....	20
17..	....	....	....	1.85N	1.86	.527	....	20
20..	....	....	....	1.86N	1.76	.504	....	20
21..	....	....	1.75A	1.76N	1.72	.518	....	20
22..	1.55	1.59	1.54	1.59	1.63	.513	3	22
23..	1.55	1.60B	1.55	1.60B	1.60	.504	10	29
24..	1.40	1.40	1.40	1.40	1.30	.436	2	30
27..	1.25	1.25	1.25	1.25	1.24	.420	1	30
28..	....	....	....	1.24N	1.22	.412	....	30
29..	1.20@.22	1.22	1.17A	1.22	1.15	.406	4	34
30..	1.00	1.10	1.00	1.10	1.03	.374	9	43
31..	1.10	1.10	1.10	1.10	1.10	.402	1	44

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.10	1.26	1.10	1.26	1.26	.423	3	46
4..	1.40	1.40	1.29	1.34B	1.36	.447	3	46
5..	1.35	1.35	1.19A	1.19A	1.15	.447	11	49
6..	....	....	1.12A	1.13B	1.14	.405	....	49
7..	1.19	1.19	1.19	1.19	1.18	.431	1	48
10..	....	....	1.10A	1.10A	.98	.384	....	48
11..	.99	1.00	.99	.99A	.97	.379	11	59
12..	.90	.92B	.90	.92B	.94	.364	1	58
13..	.97	.97	.80	.88	.84	.333	12	61
14..	.88	.88	.88	.88	.83	.328	1	60
17..	Exchange Closed; President's Day							
18..	.88	.88	.82	.82	.75	.299	12	72
19..	.65	.67B	.65	.67B	.72	.287	1	73
20..	.69	.75	.69	.72	.72	.271	18	81
21..	.82	.82	.72	.72	.70	.271	26	102
24..	....	....	.62A	.62A	.57	.221	5	107
25..	.60	.65	.60	.65	.57	.191	3	107
26..	.60	.65	.60	.60A	.57	.192	22	119
27..	.58	.60B	.48	.60B	.62	.171	58	167
28..	.70	.70	.65	.66B	.68	.186	64	176

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.58	.58	.57A	.57A	.50	.166	1	177
4..	.45	.45	.42	.42	.43	.153	31	196
5..	....	.71B	....	.71B	.74	.241	....	196
6..	.70	.70	.65A	.70	.62	.206	20	216
7..	....	....	....	.62N	.50	.203	....	216
10..	.70	.70	.70	.70	.68	.256	3	219
11..	.68	.70	.64	.65	.69	.253	22	241
12..	.70	.74B	.68A	.70	.71	.257	7	248
13..	.82	.82	.77	.80	.79	.290	12	256
14..	.65	.66	.60	.66	.65	.236	135	376
17..	.60	.65	.60	.60	.65	.230	7	376
18..	.57	.58	.56	.56	.56	.218	36	354
19..	....	.64B	....	.63B	.62	.238	....	354
20..	....	....	.60A	.60A	.55	.225	....	354
21..	.57	.57	.51	.51	.52	.212	78	372
24..	.77	.80	.77	.80	.85	.299	8	377
25..	.96	1.04B	.96	1.04B	1.06	.366	7	383
26..	1.10	1.10	.98	.98	1.00	.359	407	662
27..	.95	.98B	.95	.98B	1.00	.346	10	661
28..	Exchange Closed; Good Friday							
31..	....	1.20B	....	1.06B	1.06	.367	....	661

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.01	1.05B	1.01	1.05B	1.06	.378	....	661
2..	....	1.22B	....	1.22B	1.22	.417	1	661
3..	1.29@.28	1.39	1.28	1.35A	1.34	.442	197	793
4..	1.45	1.45	1.30A	1.36	1.39	.453	24	777
7..	1.50	1.53B	1.40	1.40	1.39	.449	7	775
8..	1.10	1.10	.97A	1.05	1.00	.449	169	885
9..	....	1.13	.97A	1.11A	1.11	.367	355	1143
10..	1.10	1.10	.89A	.89A	.87	.305	52	1190
11..	.92	.95	.87	.95	.93	.325	24	1170
14..	....	.94B	....	.93N	.92	.322	....	1170
15..	.93	.99B	.93	.95	.93	.321	10	1172
16..	.73	.73	.68	.68	.66	.235	52	1222
17..	.59	.59	.57	.59	.59	.217	30	1248
18..	.57	.57	.50	.50	.48	.183	113	1313
21..	.50	.50	.47	.47	.47	.174	34	1344
22..	.50	.51	.40	.41B	.44	.160	35	1341
23..	.46	.50	.46	.48	.45	.164	11	1373
24..	.49	.53	.49	.52A	.50	.174	53	1414
25..	.45	.45	.42A	.42A	.35	.138	3	1417
28..	.38	.38	.37A	.37A	.36	.139	2	1417

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 42 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	.37B	.34A	.36N	.35	.151	....	1417
30..	.35	.35	.33	.33	.38	.167	26	1424

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.42	.60	.42	.57A	.56	.209	314	1435
2..	.50	.57	.49A	.51A	.50	.186	22	1446
5..	.40	.45	.39	.40	.41	.155	89	1472
6..	.57	.58	.45A	.45A	.45	.176	27	1432
7..	.50	.50	.41	.41	.40	.159	29	1469
8..	.38	.38	.36	.38	.37	.161	17	1472
9..	.34	.40	.34	.40	.39	.162	119	1553
12..	.35	.37	.35	.36A	.35	.141	202	1554
13..	.36	.39	.36	.39	.39	.165	21	1574
14..	.35	.36	.33A	.33A	.32	.157	269	1699
15..	....	....	.30A	.30A	.30	.159	26	1700
16..	.37	.39B	.37	.39B	.39	.189	10	1700
19..	.47	.47	.37A	.40	.40	.170	20	1708
20..	.48	.55	.45	.55	.52	.223	243	1831
21..	.51	.60	.48	.60	.59	.246	72	1874
22..	.59	.68	.58	.65@.67	.65	.271	165	1844
23..	.68	.68	.63	.65	.65	.280	84	1844
26..	Exchange Closed; Memorial Day							
27..	.62	.67B	.52	.53	.54	.253	338	2110
28..	.53	.63	.51A	.60	.61	.273	24	2132
29..	.62	.73B	.62	.72	.72	.309	232	2292
30..	.73	.84	.73	.80@.77	.79	.338	487	2439

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.85	.85	.72	.75	.75	.329	203	2555
3..	.60	.65	.55	.62A	.60	.252	763	2984
4..	.55	.59	.52	.52	.51	.235	128	2998
5..	.45	.47	.38	.40	.39	.187	953	2994
6..	.38@.37	.38	.31	.31	.31	.161	149	3009
9..	.35	.36	.31	.35A	.34	.185	244	3071
10..	.32@.31	.32	.25	.27	.27	.146	97	3092
11..	.25	.29	.25	.28	.27	.141	182	3046
12..	.28@.27	.28	.23A	.24	.24	.129	230	3020
13..	.29	.30	.24	.24	.24	.131	268	3151
16..	.20	.25	.19	.25	.25	.133	318	3149
17..	.25	.31	.22	.30	.30	.160	185	3252
18..	.25	.32	.25	.25A	.25	.150	1072	3366
19..	.23	.26	.23	.24	.24	.153	459	3463
20..	.26	.35	.24	.33	.33	.192	861	3665
23..	.37@.35	.37	.22	.22	.23	.126	292	3574
24..	.23	.24	.21	.22	.23	.133	160	3492
25..	.20	.22	.17	.22	.23	.133	255	3538
26..	.21	.21	.19	.20	.19	.121	26	3554
27..	.17	.17	.15	.16	.16	.094	279	3565
30..	.14	.16	.13	.13	.14	.083	45	3576

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.12	.13	.11	.12	.13	.074	190	3674
2..	.12	.13	.10	.11A	.11	.068	932	4060
3..	.09	.11	.09	.10	.10	.060	38	4056
4..	Exchange Closed; Independence Day							
7..	.08@.09	.10	.07	.10	.11	.071	403	4200
8..	.07	.09	.07	.09	.09	.059	59	4148
9..	.08@.09	.09	.08	.08	.08	.052	170	4065
10..	.07	.09	.07	.09	.08	.051	465	4072
11..	.10	.10	.08	.10	.09	.070	26	4076
14..	.07	.07	.06	.06	.05	.039	4	4068
15..	.05	.06	.05	.05	.04	.028	75	4069
16..	.05	.05	.03	.03	.03	.024	202	4030
17..	.04	.04	.03	.03	.04	.025	497	4075
18..	.03	.03	.02	.02	.03	.016	16	4074
21..	.03	.03	.02	.02	.02	.010	323	3960
22..	.03	.03	.02	.02	.02	.011	347	3870
23..	.01	.03	.01	.02	.02	.009	207	3785
24..	.03	.03	.02	.02	.02	.011	38	3794
25..	....	....	....	.02N	.02	.014	....	3794
28..	.02	.02	.01	.01	.01	.003	185	3794
29..	.01	.01	.01	.01	.01	.003	55	3773
30..	.02	.02	.02	.02	.01	.003	1	3790
31..	.01	.01	.01	.01	....	.001	115	3876

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	5	3881
4..	.01	.01	CAB	.01	....	.000	4	3875
5..	CAB	.01	CAB	.01	....	.000	36	3869
6..	.01	.01	.01	.01	....	.000	10	3884
7..	CAB	CAB	CAB	CAB	CAB	.000	....	3884
8..	CAB	CAB	CAB	CAB	CAB	.000	....	3873

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 42 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	CAB	CAB	CAB	CAB	CAB	.000	....	3873
12..	.01	.01	.01	.01	....	.000	....	3873
13..	CAB	CAB	CAB	CAB	CAB	.000	....	3873
14..	CAB	CAB	CAB	CAB	CAB	.000	....	3883
15..	CAB	CAB	CAB	CAB	CAB	.000	....	3873
18..	CAB	CAB	CAB	CAB	CAB	.000	....	3873
19..	CAB	CAB	CAB	CAB	CAB	.000	....	3873
20..	CAB	CAB	CAB	CAB	CAB	.000	3	3870
21..	CAB	CAB	CAB	CAB	CAB	.000	....	3870
22..	CAB	CAB	CAB	CAB	CAB	.000	....	3870
25..	CAB	CAB	CAB	CAB	CAB	.000	....	3870
26..	CAB	CAB	CAB	CAB	CAB	.000	....	3870
27..	CAB	CAB	CAB	CAB	CAB	.000	....	3870
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3869
29..	CAB	CAB	CAB	CAB	CAB	.000	....	3869

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3869
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3870
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3870

SEPTEMBER 1986 43 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
3..	2.45	2.45	2.45	2.45	2.45	.619	7	7
6..	2.40	2.53B	2.38A	2.38A	2.27	.594	2	9
7..	2.15	2.15	2.12A	2.15	2.21	.584	1	10
8..	....	2.35B	....	2.35B	2.39	.622	....	10
9..	....	....	....	2.39N	2.05	.569	....	10
10..	....	2.26B	....	2.26B	2.36	.622	....	10
13..	2.50	2.50	2.40A	2.40A	2.38	.619	5	10
14..	2.47	2.47	2.45	2.45	2.50	.626	202	211
15..	....	....	2.45A	2.45A	2.40	.616	....	211
16..	....	....	....	2.40N	2.46	.626	....	211
17..	....	....	....	2.46N	2.47	.622	....	211
20..	....	....	....	2.47N	2.35	.600	....	211
21..	2.27	2.27	2.27	2.27	2.27	.614	100	211
22..	2.18	2.18	2.18	2.18	2.22	.610	1	211
23..	....	....	2.20A	2.20A	2.18	.603	....	211
24..	1.90	1.90	1.90	1.90	1.80	.536	1	212
27..	1.78	1.78	1.78	1.78	1.72	.522	2	212
28..	....	....	....	1.72N	1.69	.514	....	212
29..	....	....	1.65A	1.65A	1.61	.508	....	212
30..	....	....	1.56A	1.56A	1.46	.476	....	212
31..	....	1.55B	....	1.55B	1.55	.505	....	212

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.78	1.78	1.77A	1.78	1.75	.527	2	214
4..	....	1.90B	....	1.82B	1.87	.551	....	214
5..	1.60	1.60	1.60	1.60	1.62	.551	1	214
6..	....	....	1.59A	1.62B	1.63	.509	....	214
7..	....	1.65B	....	1.65B	1.67	.537	....	214
10..	1.46	1.46	1.46	1.46	1.42	.489	8	214
11..	1.45	1.45	1.40A	1.40A	1.42	.484	30	244
12..	1.35	1.35	1.34A	1.35	1.36	.468	1	243
13..	....	....	1.30A	1.30A	1.24	.435	....	243
14..	1.26	1.26	1.26	1.26	1.24	.429	....	244
17..	Exchange Closed; President's Day							
18..	1.24	1.24	1.20A	1.20A	1.12	.397	1	245
19..	1.08	1.10B	.96A	1.10B	1.07	.380	1	244
20..	1.08	1.08	.98	1.08	1.05	.360	63	304
21..	1.12	1.15	1.04A	1.10	1.04	.361	15	319
24..	.80	.80	.80	.80	.86	.303	1	313
25..	.80	.85	.80	.80	.82	.266	7	312
26..	.88	.88	.80	.85	.82	.266	10	313
27..	.77	.85	.77	.85	.86	.239	5	315
28..	....	....	....	.86N	.93	.258	2	316

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.80A	.80A	.73	.231	....	315
4..	....	..	....	.73N	.57	.214	....	315
5..	.95	.95	.95	.95	1.04	.319	7	318
6..	.89	.95	.88	.89A	.89	.277	7	324
7..	....	....	....	.89N	.78	.274	2	324
10..	1.00	1.00	1.00	1.00	1.00	.335	10	334
11..	.90	.98	.90	.98	1.00	.332	7	334
12..	1.08	1.08	.98A	1.02A	1.02	.337	1	327
13..	1.10	1.10	1.08	1.08	1.12	.374	25	352
14..	.95	.95	.95	.95	.93	.314	2	353
17..	.95	.95	.84A	.95	.96	.307	1	354
18..	....	....	.88A	.88A	.83	.294	....	354

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 43 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	....	.91B	....	.91B	.90	.317	....	354
20..	.90	.90	.88A	.90	.84	.302	3	354
21..	.78	.80B	.78	.78	.77	.287	2	354
24..	1.10	1.17B	1.04	1.17B	1.22	.387	13	362
25..	1.33	1.51B	1.33	1.45B	1.49	.458	122	480
26..	1.50	1.57B	1.40A	1.50	1.54	.451	3	479
27..	1.35	1.45	1.35	1.43B	1.41	.437	25	486
28..	Exchange Closed; Good Friday							
31..	1.63	1.67B	1.55A	1.57A	1.50	.460	8	502

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.45	1.50B	1.40	1.45B	1.50	.471	32	519
2..	1.65	1.70	1.61	1.70	1.72	.512	8	524
3..	1.76	1.90B	1.76	1.76	1.86	.537	2	525
4..	1.98	1.98	1.78A	1.90	1.94	.548	2	526
7..	2.07	2.07	1.94A	1.94A	1.92	.545	15	540
8..	1.50	1.55	1.47	1.47	1.41	.545	320	825
9..	1.50	1.51B	1.39A	1.51B	1.51	.460	10	825
10..	1.50	1.50	1.20	1.20	1.24	.392	5	827
11..	....	1.34B	....	1.30B	1.32	.414	....	827
14..	1.33	1.33	1.33	1.33	1.32	.411	20	807
15..	1.37	1.42B	1.29A	1.32A	1.32	.409	13	820
16..	1.04	1.04	.95	.96	.95	.314	13	825
17..	.88	.88	.80	.85	.86	.292	8	832
18..	.75	.84	.70	.70	.71	.252	221	924
21..	.70	.76	.70	.70	.69	.240	21	926
22..	.66@.64	.76	.64	.65	.65	.224	515	1430
23..	.70	.70	.70	.70	.68	.228	4	1433
24..	.72	.75	.72	.73A	.73	.239	85	1461
25..	.63	.63	.55A	.55A	.52	.195	52	1461
28..	.56	.56	.53	.54	.53	.198	108	1563
29..	....	.55B	.50A	.54B	.54	.212	....	1563
30..	.55@.56	.57B	.47A	.57B	.58	.233	60	1569

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.63	.85	.63	.85	.82	.283	76	1555
2..	.77	.80B	.73	.74	.73	.255	82	1592
5..	.58@.63	.65	.58	.62	.61	.219	885	2075
6..	.80	.88	.67	.68	.67	.244	85	2153
7..	.73	.73	.57	.57	.58	.224	15	2166
8..	.55	.59	.54	.56	.57	.225	191	2294
9..	.55	.61	.52A	.61	.61	.227	77	2306
12..	.53	.55	.53	.53A	.52	.202	228	2462
13..	.54	.64	.53	.58	.58	.232	163	2315
14..	.54	.54	.49	.49	.48	.222	106	2313
15..	.48	.48	.44	.46	.46	.226	26	2330
16..	.57	.60B	.55	.60B	.61	.264	98	2332
19..	.65@.67	.70	.57	.63	.62	.242	14[illegible]	2436
20..	.68	.83	.68	.83	.78	.306	138	2444
21..	.79@.78	.88	.72	.88	.88	.334	395	2561
22..	.83	1.00	.83	.94	.95	.364	697	2847
23..	.98	1.00	.90	.99	99	.374	363	2835
26..	Exchange Closed; Memorial Day							
27..	.96	1.02	.83	.85	.85	.347	911	2501
28..	.85@.83	.98B	.78	.98B	.96	.371	81	2457
29..	.94	1.11	.94	1.09	1.09	.413	487	2398
30..	1.10	1.25	1.10	1.18	1.18	.445	975	2910

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.26	1.26	1.11	1.12	1.14	.438	112	2906
3..	.86@.85	.97	.85	.93A	.91	.352	463	3289
4..	.84	.90	.79	.80	.80	.333	303	3228
5..	.71	.72	.61	.61	.61	.275	242	3285
6..	.59	.59	.50	.50	.51	.244	477	3482
9..	.61	.61	.54	.58A	.59	.276	65	3527
10..	.52	.52	.45	.45	.46	.227	527	3864
11..	.42	.47	.42	.46A	.46	.221	241	3911
12..	.45	.47	.41	.42	.42	.206	259	3861
13..	.50	.51	.41	.43	.42	.210	535	4222
16..	.35	.42	.34	.42	.43	.214	147	4293
17..	.46	.51	.42	.50	.50	.252	509	4254
18..	.46	.56	.42	.45	.44	.240	795	4570
19..	.44@.43	45	.41	.44	.44	.245	785	4467
20..	.48	.59	.46	.58	.58	.296	365	4575
23..	.63	.63	.38	.42	.40	.211	346	4387
24..	.43	.43	.39	.41@.40	.41	.222	356	4290
25..	.36	.42	.33	.42	.42	.223	290	4365
26..	.35	.37	.35	.36	.35	.207	160	4437
27..	.31	.33	.28	.29	.30	.169	124	4451
30..	.26	.27	.25	.26	.26	.153	27	4483

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 43 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.24	.24	.20	.23	.24	.140	196	4500
2..	.23	.24	.20	.21	.21	.132	885	5314
3..	.17	.19	.17	.19	.18	.119	152	5349
4..	Exchange Closed; Independence Day							
7..	.17	.21	.15	.21	.21	.140	221	5413
8..	.14	.19	.14	.17	.18	.121	199	5391
9..	.19	.20	.17	.18	.17	.109	254	5215
10..	.14	.18	.14	.16A	.16	.108	45	5175
11..	.18	.21	.16	.19	.20	.143	340	5243
14..	.16	.17	.12	.13	.12	.090	62	5256
15..	.10	.13	.10	.11	.10	.068	1026	5370
16..	.10@.09	.10	.07	.07	.08	.060	651	5352
17..	.08	.08	.07	.08	.08	.065	252	5376
18..	.06	.07	.05	.06B	.06	.044	286	5364
21..	.05	.06	.04	.04	.04	.031	302	5280
22..	.04	.05B	.02	.03	.03	.034	325	5274
23..	.04	.05	.04	.04	.03	.030	80	5279
24..	.05	.05	.04	.04	.03	.036	39	5257
25..	.05	.05	.04	.04	.04	.044	9	5229
28..	.04	.04	.02	.02	.02	.014	36	5234
29..	.02	.03	.02	.02	.02	.016	24	5232
30..	.02	.03	.02	.02	.02	.013	52	5280
31..	.02@.03	.03	.02	.02	.01	.006	30	5280

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	.01	.004	56	5280
4..	.01	.01	.01	.01	.01	.002	10	5285
5..	.01	.02	.01	.01	....	.003	241	5304
6..	.01	.01	.01	.01	....	.001	11	5314
7..	CAB	CAB	CAB	CAB	CAB	.000	....	5314
8..	.01	.01	.01	.01	....	.000	5	5309
11..	.01	.01	.01	.01	....	.000	60	5300
12..	CAB	CAB	CAB	CAB	CAB	.000	....	5290
13..	CAB	.01	CAB	.01	....	.000	17	5279
14..	CAB	CAB	CAB	CAB	CAB	.000	2	5278
15..	CAB	CAB	CAB	CAB	CAB	.000	....	5278
18..	CAB	CAB	CAB	CAB	CAB	.000	1	5277
19..	CAB	CAB	CAB	CAB	CAB	.000	1	5276
20..	CAB	.01	CAB	CAB	CAB	.000	36	5275
21..	.01	.01	.01	.01	....	.000	1	5275
22..	CAB	CAB	CAB	CAB	CAB	.000	91	5259
25..	CAB	CAB	CAB	CAB	CAB	.000	3	5255
26..	CAB	CAB	CAB	CAB	CAB	.000	....	5255
27..	CAB	CAB	CAB	CAB	CAB	.000	....	5255
28..	CAB	CAB	CAB	CAB	CAB	.000	....	5253
29..	.01	.01	.01	.01	....	.000	1	5253

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	5252
3..	CAB	CAB	CAB	CAB	CAB	.000	....	5253
4..	CAB	CAB	CAB	CAB	CAB	.000	....	5253

SEPTEMBER 1986 44 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
3..	3.15	3.15	3.15	3.15	3.11	.703	2	2
6..	2.95	3.24B	2.95	2.95	2.94	.681	2	4
7..	2.72	2.72	2.72	2.72	2.86	.672	1	5
8..	....	3.03B	....	3.03B	3.08	.707	....	5
9..	....	....	....	3.08N	2.69	.659	....	5
10..	....	2.94B	....	2.94B	3.06	.708	....	5
13..	....	3.18B	....	3.06N	3.06	.706	....	5
14..	....	3.15B	....	3.15B	3.18	.712	....	5
15..	....	....	3.10A	3.15A	3.01	.703	....	5
16..	....	....	....	3.01N	3.07	.712	....	5
17..	....	3.08B	....	3.08B	3.09	.707	....	5
20..	....	....	....	3.09N	2.95	.688	....	5
21..	....	....	....	2.95N	2.93	.702	....	5
22..	....	....	2.82A	2.93N	1.87	.699	....	5
23..	....	2.77B	....	2.77B	2.85	.693	....	5
24..	....	....	2.60A	2.60A	2.40	.631	....	5
27..	2.28	2.30B	2.28	2.30B	2.30	.619	1	6
28..	2.28	2.30	2.27	2.30	2.20	.613	8	14
29..	2.20	2.20	2.16	2.16	2.19	.607	3	15
30..	2.02	2.02	1.98	1.98	2.00	.577	7	22
31..	2.17	2.20	2.17	2.18A	2.13	.606	2	23

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.18	2.25B	2.18	2.25B	2.33	.627	....	23
4..	....	2.52B	....	2.43B	2.44	.650	1	24
5..	2.20	2.20	2.20	2.20	2.20	.650	4	26

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 44 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	2.23B	2.14A	2.21A	2.22	.610	....	26
7..	....	2.27B	....	2.27B	2.25	.638	....	26
10..	....	....	2.18A	2.18A	1.99	.593	....	26
11..	2.00	2.00	2.00	2.00	1.97	.588	1	27
12..	1.92	1.92	1.88	1.92	1.92	.572	3	29
13..	1.70	1.80	1.70	1.80	1.75	.539	2	30
14..	1.72	1.77B	1.72	1.72	1.74	.533	1	31
17..	Exchange Closed; President's Day							
18..	....	....	1.65A	1.65A	1.60	.499	....	30
19..	1.52	1.65	1.28A	1.65	1.51	.478	8	35
20..	1.53	1.53	1.45	1.45	1.48	.456	5	37
21..	....	1.55B	....	1.48N	1.47	.457	....	37
24..	1.30	1.30	1.24	1.24	1.22	.394	4	37
25..	1.10	1.20	1.10	1.20	1.18	.352	5	37
26..	1.20	1.20	1.20	1.20	1.17	.351	14	35
27..	1.25	1.25	1.12A	1.20	1.19	.318	3	36
28..	1.30@.33	1.33	1.30	1.30@.33	1.29	.338	25	60

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	1.10A	1.10A	1.03	.307	....	48
4..	.90	.96	.85A	.89@.87	.88	.287	6	52
5..	1.10	1.10	1.10	1.10	1.43	.403	5	57
6..	1.25	1.27B	1.20	1.20	1.24	.357	8	64
7..	....	....	....	1.24N	1.08	.354	....	64
10..	....	1.38B	....	1.28B	1.42	.421	2	64
11..	1.33	1.33	1.33	1.33	1.40	.418	20	85
12..	1.40	1.50B	1.35A	1.40	1.41	.423	3	89
13..	1.50	1.51	1.49A	1.51	1.55	.463	10	98
14..	1.25	1.35	1.25	1.30	1.30	.399	8	106
17..	1.25	1.25	1.19A	1.25	1.31	.392	2	107
18..	1.20	1.20	1.18A	1.18A	1.17	.378	40	147
19..	1.30	1.30	1.30	1.30	1.30	.403	4	151
20..	1.22	1.24	1.22	1.24	1.21	.387	18	161
21..	1.12	1.12	1.11	1.11	1.11	.371	6	159
24..	1.53	1.55B	1.50A	1.55B	1.66	.479	1	159
25..	1.89	1.98	1.89	1.98	2.00	.551	3	157
26..	2.05	2.07B	1.87	1.87	2.00	.543	146	232
27..	1.85	1.93	1.84A	1.90	1.90	.529	15	241
28..	Exchange Closed; Good Friday							
31..	....	2.18B	....	2.03B	2.03	.553	10	241

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.96	2.05B	1.90	2.05B	2.05	.564	4	245
2..	2.20	2.27	2.20	2.27	2.31	.604	4	244
3..	2.36	2.50	2.36	2.47B	2.47	.628	23	244
4..	2.52	2.56B	2.38A	2.50	2.56	.638	31	286
7..	2.67	2.68B	2.55A	2.55A	2.53	.636	17	249
8..	2.00	2.08B	2.00	2.05	1.96	.636	4	248
9..	1.91	2.02B	1.91	2.02B	2.05	.553	5	243
10..	2.00	2.00	1.77A	1.77A	1.68	.483	2	245
11..	1.70	1.83B	1.64A	1.79B	1.80	.505	2	245
14..	1.83	1.84B	1.80A	1.80A	1.80	.503	1	246
15..	1.87	1.92	1.80A	1.80A	1.82	.501	71	296
16..	1.41	1.41	1.36	1.36	1.32	.399	10	306
17..	1.22	1.22	1.13	1.13	1.22	.375	32	314
18..	1.15	1.16	1.02	1.02	1.02	.330	535	782
21..	1.03	1.05	.96	.96	.98	.317	101	852
22..	1.04	1.05	.88	.95	.93	.297	22	854
23..	.93	1.00	.93	.90	.96	.302	22	855
24..	1.02	1.02	.98	.98	.99	.315	109	924
25..	1.01	1.01	.78	.80	.77	.263	22	947
28..	.82	.82	.75	.77B	.77	.267	9	956
29..	.79	.80	.74	.79	.79	.285	8	962
30..	.74	.81B	.74	.75B	.85	.309	4	965

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.90	1.15	.90	1.15	1.15	.365	30	977
2..	1.10@.12	1.12	1.01A	1.03	1.03	.334	719	1324
5..	.90@.89	.93	.84	.89A@.85	.87	.293	633	1633
6..	1.20	1.22	.96	1.05	.97	.322	250	1790
7..	1.04	1.04	.87	.90	.87	.298	69	1767
8..	.81	.86	.76A	.86	.85	.300	26	1773
9..	.77	.88	.77	.85	.86	.303	365	2097
12..	.80	.80	.74	.78A	.75	.274	453	2117
13..	.76	.97	.73	.88	.86	.310	216	2261
14..	.86	.86	.70	.70	.70	.300	27	2284
15..	.70	.71	.69	.71	.71	.305	54	2245
16..	.87	.92	.84	.92	.90	.349	277	2358
19..	.95@.97	.99B	.84	.86	.91	.325	133	2447
20..	1.00	1.20	1.00	1.15	1.11	.398	604	2392
21..	1.04	1.28	1.04	1.26	1.26	.430	259	2367
22..	1.26@.22	1.46	1.22	1.36	1.38	.463	438	2245
23..	1.36	1.44	1.26	1.38B	1.42	.475	96	2235

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 44 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
27..	1.40	1.47	1.19	1.24B	1.26	.448	80	2238
28..	1.23	1.38	1.17	1.36	1.35	.475	184	2282
29..	1.39	1.58	1.39	1.58	1.55	.520	139	2291
30..	1.58	1.80B	1.58	1.73A	1.71	.555	126	2245

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.81	1.81	1.62	1.65B	1.65	.550	36	2242
3..	1.27	1.39	1.26	1.33A	1.33	.461	455	2525
4..	1.29	1.29	1.23	1.23A	1.21	.441	668	2783
5..	1.06@.07	1.10	.93	.96	.96	.378	1288	3135
6..	.89	.90	.80	.80	.81	.343	227	3296
9..	.93	.94	.84	.93A	.93	.383	427	3494
10..	.82	.82	.71	.75	.74	.326	356	3665
11..	.72	.75	.70	.75	.74	.320	126	3628
12..	.73	.73	.67	.70	.69	.303	174	3735
13..	.79	.79	.66	.67	.68	.308	203	3766
16..	.60	.70	.59	.70	.70	.316	265	3856
17..	.75	.84	.69	.79	.82	.362	452	3892
18..	.68	.89	.68	.75@.74	.75	.349	370	4051
19..	.72	.79	.70	.75	.74	.357	359	4184
20..	.80	.95	.78	.95	.95	.418	1094	4725
23..	1.03	1.03	.61	.69@.67	.68	.321	953	4857
24..	.73	.73	.66	.68	.69	.334	420	5008
25..	.63	.70	.58	.70	.70	.337	275	4871
26..	.63	.65B	.63	.64	.63	.319	18	4831
27..	.60	.60	.51	.53	.53	.271	779	4966
30..	.50	.50	.46	.47@.49	.48	.253	452	5036

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.44	.44	.38	.44	.44	.235	501	5072
2..	.40	.45	.39	.39	.40	.225	660	5312
3..	.34	.36	.33	.36	.35	.207	215	5384
4..	Exchange Closed; Independence Day							
7..	.32	.40	.31	.40	.41	.242	295	5501
8..	.31	.36	.29	.36B	.36	.216	1641	4986
9..	.38	.38	.31	.32B	.33	.199	267	5017
10..	.32	.34	.30	.32	.32	.199	549	4923
11..	.33	.41	.30	.40	.40	.250	414	5161
14..	.35	.35	.25	.25	.25	.175	289	5178
15..	.23	.26	.19	.21	.21	.140	645	5114
16..	.20	.22B	.16	.16	.18	.128	213	5110
17..	.17	.19	.16	.16	.17	.138	2616	6416
18..	.17	.18	.12	.13@.14	.13	.101	227	6380
21..	.12	.12	.09	.09	.10	.078	398	6336
22..	.10	.12	.08	.09	.09	.084	662	6601
23..	.09	.12	.09	.09	.09	.078	378	6806
24..	.10@.09	.10	.09	.10	.10	.092	330	6734
25..	.13	.13	.10	.10	.12	.109	34	6740
28..	.09	.09	.05	.06	.06	.046	165	6789
29..	.06	.06	.05	.05	.06	.050	923	6906
30..	.06	.06	.04	.04	.05	.043	128	6917
31..	.04	.04	.02	.03@.02	.03	.024	151	6846

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.02	.01	.02	.02	.018	120	6782
4..	.02	.02	.02	.02	.02	.012	45	6817
5..	.02	.02	.01	.02	.02	.015	419	6637
6..	.02	.02	.02	.02	.02	.009	7	6645
7..	.01	.01	.01	.01	.01	.005	31	6633
8..	.01	.01	.01	.01	.01	.004	10	6643
11..	....	....	....	.01N	.01	.001	....	6628
12..	CAB	.01	CAB	.01	.01	.002	203	6601
13..	.01	.01	.01	.01	....	.001	2	6545
14..	CAB	CAB	CAB	CAB	CAB	.000	....	6542
15..	CAB	CAB	CAB	CAB	CAB	.000	....	6542
18..	CAB	.01	CAB	.01	....	.000	6	6542
19..	CAB	CAB	CAB	CAB	CAB	.000	1	6509
20..	CAB	CAB	CAB	CAB	CAB	.000	....	6508
21..	CAB	CAB	CAB	CAB	CAB	.000	....	6508
22..	CAB	CAB	CAB	CAB	CAB	.000	....	6502
25..	CAB	CAB	CAB	CAB	CAB	.000	....	6502
26..	CAB	CAB	CAB	CAB	CAB	.000	....	6502
27..	CAB	CAB	CAB	CAB	CAB	.000	....	6502
28..	CAB	CAB	CAB	CAB	CAB	.000	....	6502
29..	CAB	CAB	CAB	CAB	CAB	.000	....	6502

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	6502
3..	CAB	CAB	CAB	CAB	CAB	.000	28	6503
4..	CAB	CAB	CAB	CAB	CAB	.000	....	6503

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 45 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	2.45	2.45	2.45	2.45	2.54	.670	1	1
13..	2.30	2.30	2.30	2.30	2.34	.638	1	2
14..	....	2.40B	....	2.34N	2.34	.632	....	2
17..	Exchange Closed; President's Day							
18..	....	....	....	2.34N	2.17	.600	....	2
19..	1.80	2.00B	1.74	2.00B	2.08	.576	3	5
20..	2.01	2.01	2.01	2.01	1.99	.552	1	6
21..	2.00	2.10B	2.00	2.00	1.99	.553	5	11
24..	1.92	1.92	1.64	1.64	1.70	.490	4	13
25..	1.62	1.62	1.62	1.62	1.62	.444	1	13
26..	1.69	1.69	1.60	1.60	1.60	.442	7	14
27..	....	....	1.52A	1.52A	1.59	.405	....	14
28..	....	1.70B	....	1.70B	1.69	.424	....	14

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.60	1.60	1.48A	1.48A	1.40	.390	110	123
4..	1.38	1.38	1.30A	1.30A	1.18	.367	2	123
5..	1.55	1.90B	1.54A	1.90B	1.87	.491	25	148
6..	1.68	1.75B	1.65	1.65	1.66	.441	3	151
7..	1.60	1.60	1.58	1.58	1.45	.438	4	153
10..	....	1.85B	....	1.85B	1.85	.508	2	153
11..	....	1.87B	....	1.87B	1.86	.505	....	153
12..	....	....	1.85A	1.86N	1.89	.511	....	153
13..	2.02	2.02	2.02	2.02	2.08	.552	1	153
14..	....	....	1.80A	1.80A	1.76	.486	....	153
17..	1.65	1.68B	1.65	1.68B	1.71	.480	100	227
18..	....	....	1.60A	1.60A	1.61	.465	....	227
19..	1.72	1.72	1.72	1.72	1.73	.492	5	227
20..	1.68	1.68	1.68	1.68	1.65	.476	107	327
21..	1.55	1.55	1.55	1.55	1.54	.459	11	325
24..	2.05	2.05	2.05	2.05	2.19	.570	1	322
25..	2.43	2.55B	2.43	2.55B	2.60	.639	1	323
26..	2.65@.63	2.70B	2.55A	2.55A	2.66	.631	2	323
27..	....	....	2.45A	2.60A	2.54	.618	1	323
28..	Exchange Closed; Good Friday							
31..	2.76	2.80	2.73A	2.73A	2.64	.641	2	321

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.50	2.58B	2.50	2.58B	2.69	.652	1	321
2..	2.92	2.94B	2.92	2.94B	2.98	.689	2	318
3..	....	3.24B	....	3.24B	3.17	.710	....	318
4..	3.05	3.25B	3.05	3.23B	3.28	.719	2	320
7..	....	3.40B	3.27A	3.27A	3.24	.718	2	318
8..	2.65	2.65	2.61A	2.65	2.59	.718	3	318
9..	....	2.65B	2.55A	~2.65B	2.69	.641	....	318
10..	2.32	2.32	2.32	2.32	2.26	.573	3	318
11..	....	2.40B	....	2.40B	2.38	.594	....	318
14..	....	2.40B	....	2.38N	2.39	.592	....	318
15..	....	2.45B	2.35A	2.35A	2.41	.590	....	318
16..	2.00	2.00	1.90	1.90	1.81	.488	4	322
17..	1.75	1.75	1.51	1.51	1.66	.463	135	337
18..	1.50@.53	1.56B	1.40	1.43	1.41	.415	324	561
21..	1.44	1.44	1.35	1.35	1.36	.400	7	568
22..	1.30	1.44	1.30	1.30	1.29	.378	36	604
23..	1.28	1.39	1.28	1.30	1.32	.383	87	635
24..	1.40	1.40	1.36A	1.36A	1.34	.397	2	634
25..	1.40	1.42	1.16A	1.16A	1.08	.340	562	968
28..	1.10	1.14B	1.10	1.10A	1.08	.345	1	969
29..	1.16	1.16	1.07	1.10	1.13	.365	27	964
30..	1.10	1.15B	1.02A	1.09	1.21	.392	54	1011

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.34	1.57	1.33	1.57	1.57	.452	144	1062
2..	1.46@.47	1.49	1.40	1.42	1.42	.419	35	1088
5..	1.19	1.25	1.19	1.25	1.22	.375	35	1100
6..	1.60@.57	1.60	1.28	1.32B	1.35	.406	9	1101
7..	1.39	1.39	1.21	1.21	1.22	.380	88	1109
8..	1.17	1.20B	1.14A	1.20B	1.17	.383	10	1108
9..	1.14	1.24B	1.09A	1.23	1.22	.386	16	1126
12..	1.11	1.11	1.07	1.07	1.07	.355	6	1128
13..	1.06	1.24	1.04	1.23	1.20	.395	264	1277
14..	1.14	1.14	1.02	1.02	1.03	.385	272	1295
15..	1.07	1.07	1.00	1.07B	1.06	.392	48	1292
16..	1.23	1.32B	1.21	1.31	1.31	.441	81	1259
19..	1.37	1.39	1.25	1.28	1.27	.416	15	1266
20..	1.42	1.64	1.42	1.59	1.59	.495	265	1468
21..	1.58	1.76	1.50A	1.75B	1.75	.528	209	1539
22..	1.70	1.96	1.70	1.88	1.90	.561	292	1623
23..	1.90	1.95B	1.80	1.90	1.98	.574	184	1629
26..	Exchange Closed; Memorial Day							
27..	1.97	2.06B	1.72	1.73B	1.79	.551	106	1604
28..	1.75	1.95	1.72	1.88	1.90	.579	58	1596
29..	1.92	2.15B	1.92	2.15B	2.16	.624	14	1609
30..	2.32	2.37	2.32	2.35A	2.35	.657	81	1556

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 45 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.48	2.48	2.26	2.27	2.29	.655	26	1560
3..	1.81	1.90B	1.75	1.88B	1.86	.571	38	1527
4..	1.81	1.85B	1.70	1.73	1.73	.552	148	1470
5..	1.59	1.59	1.36	1.40	1.41	.488	221	1460
6..	1.30	1.32	1.23	1.24	1.22	.452	41	1481
9..	1.35	1.44	1.28A	1.36B	1.38	.497	55	1507
10..	1.24@.23	1.24	1.10A	1.11	1.12	.437	52	1530
11..	1.07	1.15	1.07	1.12	1.14	.431	260	1668
12..	1.13	1.13	1.04	1.07	1.04	.413	342	1830
13..	1.18	1.18	1.05	1.08A	1.05	.420	393	1898
16..	.94	1.08	.90	1.04@.07	1.07	.431	236	1973
17..	1.16	1.29	1.06	1.26	1.24	.483	604	1920
18..	1.11	1.35	1.10A	1.15A	1.16	.470	878	2302
19..	1.13	1.20	1.13	1.18@.17A	1.17	.480	412	2529
20..	1.24@.25	1.44	1.23	1.42	1.42	.545	1116	3067
23..	1.52	1.55	1.00	1.08B	1.06	.445	420	3285
24..	1.17@.15	1.17	1.04	1.13	1.10	.461	454	3424
25..	1.04	1.09	.96	1.09	1.10	.465	291	3508
26..	1.03	1.06	1.00	1.00	1.01	.447	100	3534
27..	.97	.97	.85	.87	.86	.393	741	3391
30..	.81	.84	.79	.80	.80	.375	663	3479

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.74	.75	.65	.73	.73	.355	454	3720
2..	.71	.74B	.67	.69	.69	.344	253	3756
3..	.60	.63	.57	.63	.62	.323	348	3955
4..	Exchange Closed; Independence Day							
7..	.57	.73	.56	.72	.72	.370	683	4113
8..	.56@.55	.65	.52	.65	.64	.340	502	3956
9..	.69	.70	.58	.59A	.59	.320	813	4454
10..	.56	.61	.56	.59A	.58	.321	179	4477
11..	.62	.72	.56	.71	.71	.387	867	4713
14..	.64	.65	.49	.50	.49	.296	1144	5079
15..	.42	.49	.38	.40	.41	.249	1241	5139
16..	.39	.41	.33	.35	.35	.234	1417	5548
17..	.35	.39	.33	.37	.36	.249	1238	6065
18..	.36	.37	.25	.26	.27	.196	815	6295
21..	.25	.26	.20	.20	.20	.163	766	5769
22..	.22	.26	.19	.21	.21	.175	1004	5684
23..	.19	.30B	.19	.19	.20	.167	549	5977
24..	.21	.23B	.20	.22B	.22	.192	182	5914
25..	.30@.31	.31	.24	.28B	.29	.222	535	5947
28..	.22	.22	.11	.13	.13	.117	337	6099
29..	.14	.16	.10	.15	.15	.126	291	6132
30..	.14	.14	.12	.14@.13	.13	.113	581	6440
31..	.08	.09	.07	.07	.08	.073	783	6637

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.05	.07	.05	.05	.06	.058	133	6681
4..	.03	.05	.03	.04	.04	.046	171	6692
5..	.07	.07	.04	.05	.05	.055	301	6771
6..	.03	.04	.03	.04	.04	.036	281	6889
7..	.03	.04	.02	.02	.02	.026	332	7116
8..	.02	.03	.02	.02	.02	.023	222	7109
11..	.02	.02	.01	.01@.02	.02	.012	26	7113
12..	.02	.03	.02	.02	.02	.018	1044	7249
13..	.01	.02	.01	.01	.02	.011	61	7275
14..	.01	.02	.01	.01	.01	.006	1125	7163
15..	.01	.01	.01	.01	.01	.005	13	7154
18..	.01	.01	.01	.01	.01	.004	110	7043
19..	CAB	.01	CAB	.01	....	.001	36	7071
20..	.01	.01	.01	.01	....	.000	18	7079
21..	.01	.01	.01	.01	....	.000	279	7079
22..	CAB	CAB	CAB	CAB	CAB	.000	....	7079
25..	CAB	CAB	CAB	CAB	CAB	.000	....	7079
26..	CAB	CAB	CAB	CAB	CAB	.000	....	7079
27..	CAB	CAB	CAB	CAB	CAB	.000	....	7079
28..	.01	.01	.01	.01	....	.000	1	7079
29..	CAB	CAB	CAB	CAB	CAB	.000	110	6979

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	8	6971
3..	CAB	CAB	CAB	CAB	CAB	.000	....	6971
4..	CAB	CAB	CAB	CAB	CAB	.000	....	6971

SEPTEMBER 1986 46 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.20	2.25	2.20	2.25	2.25	.583	2	2
25..	2.20	2.20	2.15	2.15	2.12	.537	3	4
26..	2.22	2.22	2.22	2.22	2.12	.534	1	5

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 46 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	...	...	1.95A	1.95A	2.07	.494	...	5
28	2.05	2.05	2.05	2.05	2.18	.512	1	6

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	1.94A	1.94A	1.86	.476	...	6
4	...	...	...	1.86N	1.64	.452	...	6
5	...	...	...	1.64N	2.44	.576	...	6
6	...	...	2.23A	2.23A	2.22	.527	...	6
7	2.10	2.10	2.10	2.10	1.96	.523	5	11
10	...	2.45B	...	2.45B	2.50	.593	...	11
11	2.47	2.47	2.40	2.40	2.43	.591	8	18
12	...	...	...	2.43N	2.50	.596	...	18
13	2.70	2.70	2.70	2.70	2.70	.636	1	18
14	...	...	2.40A	2.40A	2.32	.573	...	18
17	2.15	2.28B	2.15	2.28B	2.31	.568	4	16
18	...	...	2.10A	2.15A	2.16	.553	...	16
19	...	2.28B	...	2.28B	2.31	.580	...	16
20	2.21	2.23	2.21	2.22	2.19	.564	7	23
21	2.16	2.16	2.15	2.15	2.09	.548	2	25
24	2.72	2.72	2.72	2.72	2.86	.655	2	27
25	3.00	3.25	3.00	3.25	3.28	.718	4	28
26	...	3.44B	...	3.28N	3.32	.711	...	28
27	...	...	3.10A	3.25A	3.24	.699	...	28
28	Exchange Closed; Good Friday							
31	...	3.57B	...	3.35B	3.36	.720	...	28

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.20	3.37B	3.20	3.37B	3.42	.730	2	30
2	...	3.70B	...	3.70B	3.72	.763	...	28
3	...	4.01B	...	4.01B	3.95	.781	...	28
4	3.90	4.09	3.82A	4.09	4.05	.789	2	26
7	4.23	4.23	4.05A	4.05A	4.02	.788	2	25
8	...	...	3.33A	3.33A	3.28	.788	...	25
9	3.35	3.37B	3.24A	3.35	3.38	.720	2	23
10	...	...	2.97A	2.97A	2.91	.658	...	23
11	...	3.07B	...	3.07B	3.07	.677	...	23
14	...	3.10B	...	3.07N	3.05	.675	...	23
15	...	3.25B	3.00A	3.00A	3.07	.673	...	23
16	...	...	2.56A	2.56A	2.36	.575	...	23
17	2.03	2.03	2.03	2.03	2.21	.550	2	23
18	[illegible]	2.08B	1.92A	1.92A	1.89	.501	1	24
21	...	1.90B	1.85A	1.85A	1.82	.486	...	24
22	1.87	1.87	1.72	1.72	1.74	.463	3	24
23	1.70	1.78	1.70	1.78	1.77	.467	5	29
24	1.91	1.93	1.85A	1.85A	1.83	.482	2	30
25	1.64	1.64	1.55	1.55	1.48	.421	6	35
28	1.60	1.60	1.50A	1.50A	1.49	.428	30	65
29	1.53	1.53	1.48	1.53B	1.54	.449	15	80
30	1.57	1.60B	1.41A	1.47	1.66	.479	112	192

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.94	2.00B	1.87	2.00B	2.13	.540	43	229
2	1.98	2.00B	1.88A	1.95A	1.87	.507	13	242
5	1.63	1.71	1.62A	1.71	1.65	.461	13	245
6	1.95	2.10B	1.80A	1.86A	1.81	.494	2	244
7	1.83	1.84B	1.69A	1.69A	1.64	.467	1	245
8	1.58	1.65	1.58	1.65	1.63	.470	4	245
9	1.60	1.60	1.52A	1.60B	1.64	.473	15	260
12	1.50	1.53	1.47	1.52A	1.46	.441	168	373
13	1.52	1.73	1.49	1.73	1.62	.484	8	371
14	1.60@.61	1.61	1.50	1.50	1.49	.474	217	455
15	1.42	1.50	1.42	1.50	1.49	.483	110	518
16	1.73	1.85	1.73	1.85	1.82	.533	59	523
19	1.94	1.94	1.78A	1.79A	1.76	.510	8	511
20	2.08	2.25	2.08	2.25	2.20	.589	31	503
21	2.12	2.31B	2.07A	2.31B	2.34	.622	70	572
22	...	2.55B	2.31A	2.45B	2.56	.655	...	572
23	2.55	2.57B	2.45	2.54B	2.65	.667	17	579
26	Exchange Closed; Memorial Day							
27	2.65	2.67	2.49A	2.49A	2.43	.648	4	577
28	2.36	2.60	2.36	2.60	2.57	.675	3	576
29	...	2.80B	...	2.80B	2.85	.717	...	577
30	3.04	3.12	3.04	3.06A	3.09	.748	3	576

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.98	3.19B	2.98	2.98	3.04	.748	2	575
3	2.44	2.56	2.44	2.53	2.53	.673	13	571
4	2.37	2.39	2.37	2.39	2.38	.656	2	571
5	1.97	2.05	1.97	1.99	2.00	.596	8	571
6	1.81	1.85	1.81	1.85	1.78	.561	2	571
9	1.91	1.95B	1.87	1.93B	1.96	.608	2	571
10	1.74	1.74	1.63A	1.63A	1.65	.551	9	574

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
SEPTEMBER 1986 46 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	1.60	1.63	1.57	1.61A	1.66	.546	106	660
12	1.55	1.55	1.54A	1.55	1.55	.528	50	677
13	1.63	1.71B	1.58	1.58	1.57	.537	1	677
16	1.42	1.56	1.39	1.56	1.57	.550	194	672
17	1.64	1.84	1.64	1.82	1.81	.602	8	674
18	1.78	1.89	1.66A	1.75A	1.73	.591	4	675
19	1.75	1.75	1.71A	1.72A	1.75	.603	3	678
20	1.84	2.00	1.83	2.00	2.08	.665	206	759
23	...	2.20B	1.65A	1.65A	1.59	.572	...	759
24	1.64	1.70B	1.64	1.65@.64	1.65	.589	421	1124
25	1.48	1.56B	1.48	1.56B	1.66	.594	16	1131
26	1.55	1.55	1.55	1.55	1.55	.577	300	1431
27	1.41	1.42	1.32	1.34B	1.35	.524	13	1433
30	1.31	1.31	1.26	1.27	1.27	.508	263	1547

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.12	1.18	1.06	1.17	1.17	.488	191	1825
2	1.10	1.18B	1.10	1.12	1.10	.477	163	1951
3	.99	1.08	.96	1.00	1.02	.455	167	2045
4	Exchange Closed; Independence Day							
7	.97	1.15	.95A	1.15	1.17	.512	201	2157
8	.95	1.06	.90	1.06	1.05	.480	579	2455
9	1.10	1.11	.99	.99	.98	.460	209	2449
10	.97	1.00	.95	.97	.97	.463	158	2540
11	1.04	1.18	.98	1.18	1.18	.536	373	2656
14	1.08	1.09	.86	.86	.85	.441	435	2857
15	.76	.85	.69	.73	.72	.388	302	2895
16	.73	.76B	.63	.67	.66	.371	1160	3793
17	.67	.71	.63	.70	.68	.392	132	3802
18	.65	.67	.50	.53	.53	.327	622	4036
21	.50	.50	.41	.41	.41	.288	1155	4448
22	.45	.52	.42	.44	.44	.307	701	4668
23	.43@.42	.60	.41	.43	.43	.299	550	4688
24	.47	.49	.44	.48	.48	.336	254	4725
25	.61	.62	.52	.58	.57	.378	1826	5215
28	.46@.47	.47	.28	.29	.29	.237	1485	5559
29	.30@.32	.36	.25	.32	.32	.253	999	5928
30	.35	.35	.28	.28	.29	.237	572	5846
31	.20	.21	.17	.19	.18	.171	447	6002

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.16@.15	.18	.13	.14	.13	.145	1234	6394
4	.10	.12	.09	.11	.11	.127	660	6583
5	.17	.18	.12	.14B	.14	.148	918	6121
6	.10	.12	.09	.10	.09	.109	936	6378
7	.08	.09	.06	.06	.07	.088	301	6180
8	.06	.07	.05	.06	.06	.080	559	6083
11	.03@.04	.05	.03	.04	.04	.052	530	6269
12	.05	.05	.03	.05	.05	.075	422	6088
13	.04	.05	.04	.04	.04	.055	170	6064
14	.02	.03	.02	.03	.03	.037	166	6125
15	.02	.03	.03	.03	.03	.035	80	6151
18	.02	.03	.02	.02	.02	.034	38	6151
19	.02	.02	.01	.02	.01	.015	211	6233
20	.01	.01	.01	.01	.01	.010	26	6208
21	.01	.01	CAB	CAB	.01	.005	879	5711
22	.01	.01	.01	.01	...	.003	26	5704
25	.01	.01	.01	.01	...	.001	20	5687
26	.01	.01	CAB	CAB	CAB	.003	10	5728
27	CAB	CAB	CAB	CAB	CAB	.000	...	5723
28	CAB	CAB	CAB	CAB	CAB	.001	...	5691
29	CAB	CAB	CAB	CAB	CAB	.000	12	5681

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	15	5664
3	CAB	CAB	CAB	CAB	CAB	.000	3	5648
4	CAB	CAB	CAB	CAB	CAB	.000	1	5645
5	CAB	CAB	CAB	CAB	CAB	.000	2	...

SEPTEMBER 1986 47 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	2.40	2.40	2.40	2.40	2.62	.582	...	...
28	...	2.75B	...	2.75B	2.77	.598	1	1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	...	2.50A	2.50A	2.44	.582	...	1
4	2.35	2.35	2.35	2.35	2.20	.537	2	3
5	...	...	...	2.20N	3.16	.657	...	3
6	2.80	2.80	2.65	2.65	2.80	.609	2	5

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 47 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	2.80N	2.54	.606	....	5
10	....	3.10B	....	3.10B	3.13	.672	....	5
11	....	....	....	3.13N	3.12	.670	....	5
12	....	....	....	3.12N	3.17	.675	....	5
13	....	3.18B	....	3.18B	3.45	.713	....	5
14	....	....	....	3.45N	2.97	.654	....	5
17	....	....	2.87A	2.97N	2.95	.650	....	5
18	....	....	2.85A	2.85A	2.80	.636	....	5
19	....	2.92B	....	2.92B	2.99	.661	....	5
20	2.97	2.97	2.95A	2.97	2.87	.647	1	5
21	2.85	2.85	2.85	2.85	2.71	.632	....	5
24	....	3.42B	....	3.42B	3.58	.732	....	5
25	3.73	4.08	3.73	4.08	4.04	.787	4	6
26	....	4.18B	....	4.04N	4.08	.780	1	5
27	....	....	3.85A	4.00A	4.00	.770	....	5
28	Exchange Closed; Good Friday							
31	....	4.40B	....	4.14B	4.15	.789	....	5

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.00A	4.15N	4.23	.797	....	5
2	....	4.55B	....	4.55B	4.56	.825	....	5
3	....	4.86B	....	4.86B	4.80	.840	....	5
4	....	4.97B	4.65A	4.97B	4.92	.846	....	4
7	5.01	5.05	4.85A	4.85A	4.87	.846	2	5
8	....	....	4.08A	4.08A	4.07	.846	....	5
9	....	4.15B	4.05A	4.15B	4.19	.788	....	5
10	....	....	3.70A	3.70A	3.63	.733	....	5
11	....	3.80B	....	3.80B	3.81	.750	....	5
14	....	....	....	3.81N	3.79	.749	....	5
15	....	3.85B	3.70A	3.70A	3.80	.747	....	5
16	3.20	3.20	3.20	3.20	3.01	.657	3	5
17	....	....	2.68A	2.68A	2.84	.633	....	5
18	....	....	2.55A	2.55A	2.48	.586	....	5
21	....	2.50B	2.40A	2.40A	2.40	.571	....	5
22	....	....	2.34A	2.34A	2.26	.548	....	5
23	....	2.38B	....	2.26N	2.30	.552	....	5
24	....	2.45B	....	2.30N	2.37	.566	....	5
25	....	....	2.10A	2.10A	1.98	.505	....	5
28	2.00	2.05B	2.00	2.00	2.01	.512	2	5
29	2.00	2.03B	1.98	2.03B	2.09	.535	3	7
30	....	2.17B	1.90A	2.09N	2.26	.564	....	7

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.65B	....	2.65B	2.75	.623	....	7
2	....	....	2.53A	2.57A	2.48	.591	....	7
5	....	....	2.23A	2.23A	2.18	.548	....	7
6	....	2.60B	....	2.50B	2.42	.579	....	7
7	2.30	2.45B	2.30	2.30	2.22	.552	5	12
8	2.14	2.14	2.14	2.14	2.13	.556	1	13
9	....	2.15B	2.07A	2.15B	2.19	.559	....	13
12	....	....	2.05A	2.05A	1.97	.529	....	13
13	....	2.30B	....	2.15B	2.17	.571	....	13
14	....	....	....	2.17N	2.03	.563	....	13
15	2.11	2.11	2.07A	2.07A	2.06	.573	1	14
16	....	2.31B	....	2.31B	2.44	.622	....	14
19	2.45	2.59B	2.45	2.45	2.37	.601	1	13
20	....	....	....	2.37N	2.87	.677	....	13
21	2.76	3.02B	2.76	3.02B	3.05	.708	....	13
22	3.07	3.27B	3.00A	3.27B	3.29	.738	....	13
23	3.30	3.30	3.23A	3.30	3.39	.749	1	14
26	Exchange Closed; Memorial Day							
27	....	3.40B	3.22A	3.22A	3.15	.734	....	14
28	3.09	3.35B	3.09	3.35B	3.33	.759	5	12
29	3.60	3.60	3.30	3.60	3.65	.796	10	21
30	3.96	3.96	3.96	3.96	3.92	.822	....	21

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.75	4.05B	3.75	3.82B	3.85	.823	....	21
3	....	....	3.25A	3.40A	3.26	.761	3	18
4	3.09	3.09	3.09	3.09	3.09	.748	1	19
5	....	....	2.70A	2.70A	2.67	.695	....	19
6	2.50	2.50	2.50	2.50	2.42	.665	100	110
9	2.50	2.62B	2.50	2.61B	2.64	.709	1	111
10	....	....	2.26A	2.26A	2.29	.658	....	111
11	....	....	2.20A	2.29N	2.28	.654	....	111
12	2.19	2.19	2.16	2.17	2.16	.638	12	120
13	....	2.34B		2.20B	2.18	.648	10	130
16	2.05	2.19B	2.01A	2.19B	2.22	.662	44	174
17	2.25	2.44B	2.25	2.44B	2.50	.710	[illegible]	176
18	....	2.55B	2.33A	2.47A	2.41	.702	....	176
19	2.38	2.42B	2.38	2.38	2.43	.713	260	285
20	2.55	2.66B	2.55	2.66B	2.81	.768	1	287
23	2.98	2.98	2.25A	2.26@.27	2.25	.690	3	290

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 47 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	2.37B	....	2.30B	2.33	.706	....	290
25	....	....	2.20A	2.33N	2.34	.711	....	290
26	....	....	2.24A	2.32A	2.23	.698	....	290
27	1.99	2.00B	1.99	1.99	1.95	.650	1	289
30	....	....	1.88A	1.88A	1.87	.638	....	289

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.72	1.72	1.66A	1.70	1.76	.620	5	294
2	1.73	1.73	1.68	1.68	1.69	.611	5	299
3	1.50	1.56B	1.50	1.55B	1.56	.591	3	302
4	Exchange Closed; Independence Day							
7	1.50	1.72B	1.46	1.72B	1.78	.649	315	592
8	1.45	1.65B	1.45	1.65B	1.64	.621	4	598
9	1.68	1.70B	1.60A	1.60A	1.55	.602	47	581
10	1.56	1.56	1.52A	1.56	1.55	.607	3	581
11	1.61	1.74B	1.61	1.74B	1.82	.677	....	581
14	1.43	1.51	1.43	1.51	1.40	.592	28	603
15	1.38@.39	1.39	1.18	1.19	1.22	.540	52	653
16	1.20	1.25	1.09	1.13	1.12	.524	675	1226
17	1.12	1.23B	1.09A	1.23B	1.17	.548	71	1246
18	1.13	1.13	.90	.95	.94	.481	454	1447
21	.90	.93	.77	.77	.77	.442	471	1797
22	.84	.96B	.80	.81	.81	.468	861	2463
23	.80	1.06	.80	.83	.80	.461	377	2357
24	.86	.90	.84	.90	.89	.505	442	2705
25	1.13	1.13	.99A	1.05	1.05	.553	290	2670
28	.89	.89	.57	.59	.60	.400	320	2787
29	.65	.74	.55	.68@.63	.65	.424	613	3017
30	.67	.67	.57A	.59@.60B	.60	.407	229	3105
31	.46	.47	.41	.42	.41	.323	386	3062

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.36	.42	.32	.32	.33	.289	1036	3544
4	.30	.32	.25	.31@.32	.30	.270	462	3470
5	.43	.43	.32	.35	.36	.306	799	3625
6	.28	.29B	.23	.26	.25	.248	508	3482
7	.20	.22	.18	.20	.18	.212	621	3656
8	.19@.18	.20	.16	.18	.18	.205	685	3483
11	.11	.13	.10	.11	.11	.156	369	3470
12	.15	[illegible]	.11	.15	.14	.213	9821	10692
13	.11	[illegible]	.11	.11	.11	.175	9932	4098
14	.08	.10	.07	.09@.08	.08	.135	680	3717
15	.07	.09	.07	.09	.08	.134	83	3786
18	.07	.11	.07	.09	.09	.148	619	4186
19	.07	.08	.05	.05	.05	.086	599	4448
20	.04	.05	.03	.03	.04	.066	157	4490
21	.03@.04	.04	.03	.03	.02	.044	289	4616
22	.02	.03	.02	.03	.02	.038	173	4619
25	.02	.02	.02	.02	.02	.025	115	4617
26	.02	.03	.01	.03	.02	.050	281	4646
27	.01	.02	.01	.01	.01	.019	229	4558
28	.01	.02	.01	.02	.01	.029	316	4331
29	.02	.02	.01	.01	....	.003	5	4323

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	52	4309
3	CAB	CAB	CAB	CAB	CAB	.000	....	4269
4	CAB	CAB	CAB	CAB	CAB	.000	....	4269

SEPTEMBER 1986 48 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	2.85	2.85	2.85	2.85	2.83	.619	2	2
5	....	....	....	2.83N	3.81	.729	....	2
6	....	....	3.50A	3.50A	3.45	.685	....	2
7	....	....	....	3.45N	3.34	.682	....	2
10	....	3.90B	....	3.90B	3.90	.743	....	2
11	....	....	3.86A	3.86A	3.85	.741	....	2
12	....	....	....	3.85N	3.92	.746	....	2
13	....	4.20B	....	4.20B	4.22	.779	....	2
14	....	....	....	....	....	.728	....	2
17	....	....	3.57A	3.57A	3.68	.724	....	2
18	....	....	3.55A	3.55A	3.48	.712	....	2
19	....	3.65B	....	3.65B	3.73	.735	....	2
20	3.60	3.60	3.60	3.60	3.55	.723	2	2
21	....	....	....	3.55N	3.39	.709	....	2
24	....	4.20B	....	4.20B	4.38	.797	....	2
25	....	4.50B	....	4.50B	4.87	.843	....	2
26	....	5.10B	....	4.87N	4.92	.838	....	2
27	....	....	4.65A	4.80A	4.80	.829	....	2
28	Exchange Closed; Good Friday							
31	....	5.25B	....	5.05B	5.00	.845	....	2

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 48 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.85A	5.00N	5.09	.852	....	2
2	....	5.55B	....	5.55B	5.42	.874	....	2
3	....	5.75B	....	5.75B	5.67	.887	....	2
4	....	5.75B	5.50A	5.75B	5.79	.891	....	2
7	....	5.92B	5.75A	5.79N	5.74	.891	....	2
8	....	....	4.82A	4.82A	4.89	.891	....	2
9	....	5.00B	4.88A	5.00B	5.02	.845	....	2
10	....	....	4.50A	4.50A	4.42	.798	....	2
11	....	4.60B	....	4.60B	4.61	.812	....	2
14	....	....	....	4.61N	4.58	.812	....	2
15	....	4.67B	....	4.58N	4.60	.809	....	2
16	....	....	4.05A	4.05A	3.74	.730	....	2
17	....	....	3.33A	3.33A	3.53	.709	....	2
18	....	....	3.20A	3.20A	3.14	.665	....	2
21	....	3.15B	3.05A	3.05A	3.07	.651	....	2
22	3.10	3.10	3.00A	3.00A	2.89	.629	....	2
23	....	3.00B	....	2.89N	2.93	.632	6	8
24	....	3.11B	....	2.93N	3.07	.645	....	8
25	....	....	2.70A	2.70A	2.57	.587	....	8
28	2.60	2.66B	2.60	2.60	2.60	.594	1	9
29	....	....	....	2.60N	2.69	.617	....	9
30	....	2.80B	2.58A	2.69N	2.90	.645	....	8

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.02	3.40B	2.95	3.40B	3.45	.700	2	10
2	....	....	3.25A	3.35A	3.17	.671	....	10
5	....	....	2.85A	2.85A	2.82	.630	....	10
6	....	3.30B	....	3.20B	3.04	.660	....	10
7	....	3.10B	2.95A	2.95A	2.86	.634	....	9
8	....	....	2.77A	2.86N	2.69	.638	....	9
9	....	2.82B	....	2.82B	2.82	.641	....	9
12	....	....	2.70A	2.70A	2.58	.613	....	11
13	....	2.95B	....	2.95B	2.85	.653	....	9
14	....	....	....	2.85N	2.72	.646	....	9
15	....	....	....	2.72N	2.75	.657	....	9
16	....	3.03B	....	3.03B	3.14	.704	....	9
19	....	3.32B	3.07A	3.07A	3.06	.685	....	9
20	....	....	....	3.06N	3.64	.754	....	9
21	....	....	....	3.64N	3.85	.782	....	9
22	....	....	....	3.85N	4.09	.807	....	9
23	4.09	4.09	4.03A	4.09	4.20	.818	1	9
26	Exchange Closed: Memorial Day							
27	4.31	4.31	4.31	4.31	3.95	.807	....	9
28	....	4.22B	....	4.22B	4.05	.829	....	9
29	....	4.30B	....	4.30B	4.51	.859	....	9
30	4.73	4.73	4.73	4.73	4.79	.880	....	9

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	4.90B	4.75A	4.79N	4.73	.882	....	9
3	....	....	4.40A	4.40A	4.29	.834	....	9
4	3.90	3.90	3.90	3.90	3.90	.823	1	10
5	....	....	3.45A	3.45A	3.43	.780	....	10
6	....	....	3.28A	3.28A	3.27	.755	....	10
9	....	3.39B	....	3.39B	3.42	.794	....	10
10	3.14	3.14	3.02A	3.02A	3.01	[illegible]	12	22
11	....	....	2.90A	3.01N	2.99	.749	....	22
12	....	....	2.91A	2.91A	2.86	.736	....	22
13	....	3.10B	....	2.93B	2.90	.745	....	22
16	....	2.92B	2.72A	2.92B	2.96	.760	....	22
17	....	3.25B	....	3.25B	3.29	.800	....	22
18	....	3.34B	3.05A	3.19A	3.19	.795	....	22
19	....	3.20B	3.17A	3.19N	3.22	.805	....	22
20	....	3.46B	....	3.46B	3.65	.849	....	22
23	....	3.81B	3.00A	3.08A	3.02	.788	....	22
24	3.07	3.18B	3.05A	3.13B	3.09	.803	300	322
25	....	....	2.95A	3.09N	3.12	.808	....	322
26	....	....	3.00A	3.05A	2.99	.797	....	322
27	....	....	2.74A	2.74A	2.68	.759	....	322
30	2.62	2.62	2.62	2.62	2.60	.751	20	342

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.35	2.38	2.32A	2.38	2.46	.736	4	346
2	2.37	2.37	2.37	2.37	2.39	.729	2	348
3	2.23	2.23	2.20A	2.23B	2.26	.713	4	348
4	Exchange Closed: Independence Day							
7	2.40	2.45B	2.19A	2.45B	2.51	.767	2	348
8	2.28	2.37B	2.15A	2.32	2.36	.744	5	353
9	2.37	2.44B	2.32A	2.32A	2.23	.730	6	356
10	....	2.25B	....	2.23N	2.24	.734	....	354
11	....	2.50B	....	2.50B	2.58	.794	....	354
14	....	....	2.22A	2.22A	2.09	.727	....	354
15	1.95	2.05B	1.95	1.95	1.86	.683	1	354
16	....	....	1.77A	1.77A	1.75	.670	....	354

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 48 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.71	1.79B	1.71	1.79B	1.82	.694	3	356
18	1.52	1.52	1.49	1.49	1.54	.634	14	365
21	1.36	1.36	1.36	1.36	1.34	.602	3	368
22	1.52	1.55B	1.52	1.54	1.40	.630	2	367
23	1.45	1.57B	1.38A	1.38A	1.37	.626	2	368
24	1.46	1.50B	1.46	1.50B	1.52	.670	150	518
25	....	1.78B	....	1.70B	1.71	.715	....	518
28	1.46	1.51	1.14A	1.14A	1.11	.580	17	522
29	1.13	1.28B	1.06	1.18B	1.19	.607	106	624
30	1.23	1.23	1.08	1.12B	1.13	.592	23	731
31	.87	.92	.83	.84	.84	.508	407	908

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.71	.83	.70	.70	.70	.474	175	929
4	.62	.70	.57	.67	.66	.461	264	1065
5	.89	.89	.70A	.76	.76	.508	286	1158
6	.62	.71	.54	.61	.60	.443	783	1740
7	.50	.53	.46	.50	.48	.402	725	2140
8	.49@.47	.49	.41	.46	.46	.398	357	2176
11	.34	.37	.32	.34	.33	.343	827	2197
12	.42	.47	.39	.45	.43	.434	607	2345
13	.38	.41	.37	.38	.38	.388	92	2401
14	.30	.33	.27	.28@.29	.28	.333	1013	2878
15	.28	.30	.27	.30	.29	.340	376	3052
18	.26	.36	.26	.34	.34	.386	435	3180
19	.32	.32	.19	.19	.20	.280	820	3189
20	.19@.17	.19	.15	.15	.16	.243	562	3218
21	.19	.19	.11	.12	.12	.192	1070	3532
22	.11	.12	.10	.10	.10	.183	983	3649
25	.08	.09	.07	.07	.07	.161	125	3699
26	.08	.15	.08	.13	.14	.265	1734	4409
27	.11@.10	.12	.05	.06	.06	.157	613	4818
28	.06	.13	.04	.12	.10	.218	771	5274
29	.06	.06	.02	.02	.02	.063	699	5670

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.01	.02	CAB	.01	.01	.008	341	5707
3	.01	.01	.01	.01	....	.002	150	5674
4	CAB	.01	CAB	CAB	CAB	.000	60	5519
5	CAB	.01	CAB	CAB	CAB	.019	485	....

SEPTEMBER 1986 49 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	4.05	4.20B	4.05	4.20B	4.26	.861	300	300
10	....	....	3.83A	2.83A	3.83	.828	....	300
11	3.75	3.78B	3.70A	3.77B	3.80	.827	520	800
12	3.75	3.75	3.72A	3.72A	3.66	.817	30	800
13	....	3.85B	....	3.74B	3.70	.825	....	800
16	....	3.73B	3.53A	3.73B	3.79	.838	....	800
17	....	4.10B	....	4.10B	4.14	.870	....	800
18	....	4.18B	3.92A	4.01A	4.04	.866	....	800
19	....	4.06B	4.03A	4.04N	4.10	.875	....	800
20	....	4.35B	....	4.35B	4.54	.907	....	800
23	4.62	4.76B	3.85A	3.92A	3.88	.864	275	1075
24	....	4.07B	....	3.95B	3.96	.876	....	1075
25	....	....	3.75A	3.96N	3.97	.880	....	1075
26	....	....	3.90A	3.95A	3.85	.873	....	1075
27	....	....	3.60A	3.60A	3.50	.845	....	1075
30	....	....	3.44A	3.44A	3.42	.840	....	1075

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.10A	3.42N	3.27	.830	....	1075
2	3.25	3.25	3.25	3.25	3.20	.825	2	1075
3	3.00	3.02B	2.97A	3.00	3.05	[illegible]	200	1275
4	Exchange Closed: Independence Day							
7	....	3.26B	2.97A	3.26B	3.34	.857	....	1275
8	....	....	2.93A	3.29A	3.16	.841	....	1275
9	....	3.25B	3.12A	3.12A	3.05	.831	....	1275
10	....	3.07B	3.02A	3.05N	3.06	.835	....	1275
11	....	3.33B	....	3.33B	3.44	.879	....	1275
14	....	....	3.05A	3.05A	2.91	.834	....	1275
15	....	....	2.74A	2.78A	2.63	.801	....	1275
16	....	....	2.53A	2.53A	[illegible]	.792	....	1275
17	....	2.62B	2.50A	2.62B	[illegible]	.812	....	1275
18	....	....	2.30A	2.30A	2.28	.766	....	1275
21	....	....	2.06A	2.06A	2.06	.744	....	1275
22	....	2.10B	....	2.10B	2.14	.769	....	1275
23	....	2.28B	2.13A	2.14N	2.11	.768	....	1275
24	2.27	2.27	2.27	2.27	2.29	.805	1	1276
25	....	2.63B	....	2.46B	2.52	.840	....	1276

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1986 49 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	1.96	1.96	1.76	1.80	1.81	.741	7	1281
29	1.86	2.00B	1.74	1.91B	1.91	.765	10	1291
30	1.78	1.94B	1.78	1.80B	1.83	.756	2	1293
31	1.49	1.51	1.44	1.44	1.37	.688	20	1312

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.27	1.41	1.27	1.31	1.31	.661	15	1327
4	1.16	1.28B	1.10	1.23	1.26	.658	14	1335
5	1.47	1.55B	1.31	1.33B	1.39	.704	6	1341
6	1.22	1.22	1.11	1.15B	1.18	.649	12	1352
7	.99	1.01	.97	1.00	1.02	.614	25	1377
8	.92	1.00B	.92	1.00B	.99	.616	6	1383
11	.74	.82	.74	.82	.80	.574	36	1417
12	.96	1.05	.96	1.03A	1.02	.673	5	1422
13	.87	.95	.87	.91	.91	.636	9	1421
14	.77	.81	.73	.76	.76	.589	101	1461
15	.73	.77B	.73	.76	.76	.605	12	1451
18	.70	.86	.70	.86B	.88	.673	48	1447
19	.73	.73	.61	.62	.63	.572	176	1570
20	.56	.58	.50	.52B	.57	.538	28	1581
21	.55	.55	.41	.42B	.44	.478	176	1745
22	.39	.47B	.39	.41A	.40	.478	229	1900
25	.39	.39	.34	.34	.36	.484	508	2386
26	.41	.55	.39	.55	.58	.642	471	2505
27	.53	.54B	.31	.34B	.35	.512	980	2610
28	.37	.55	.29	.51A	.50	.624	1192	2258
29	.34	.34	.15	.16	.17	.357	1310	2942

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.12	.16	.09	.10	.10	.269	1121	2729
3	.15	.19	.05	.06	.07	.234	1369	3375
4	.06	.09	.03	.06	.07	.274	2303	3502
5	.03	.34	.03	.30@.31	.32	.829	3600	2820
8	....	....	....	....	....	.960	....	....

SEPTEMBER 1986 50 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	2.20	2.20	2.20	2.20	2.22	.851	4	4
6	....	....	1.98A	1.98A	1.96	.816	....	4
7	1.70	1.73B	1.70	1.72	1.78	.794	2	6
8	1.65	1.73B	1.65	1.72	1.74	.798	5	11
11	1.43	1.58B	1.43	1.50	1.53	.778	52	63
12	1.76	1.80B	1.74	1.80B	1.78	.853	3	66
13	....	....	1.65A	1.73A	1.69	.834	....	66
14	....	....	1.55A	1.55A	1.50	.807	....	66
15	....	1.55B	....	1.52B	1.52	.824	....	66
18	1.67	1.67	1.49A	1.67	1.70	.879	....	66
19	1.46	1.46	1.37	1.37	1.36	.824	75	141
20	1.25	1.27B	1.20	1.20	1.28	.808	105	246
21	1.27	1.34B	1.08	1.10	1.10	.772	26	262
22	....	1.11B	1.06A	1.10N	1.08	.781	....	262
25	....	....	....	1.08N	1.05	.813	....	262
26	1.15	1.35B	1.15	1.35B	1.41	.909	4	261
27	1.29	1.29	1.00	1.00	1.10	.852	31	290
28	1.10	1.33	1.07	1.31B	1.32	.917	19	303
29	.86	.86	.78A	.78A	.78	.780	6	306

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.73	.81B	.70A	.78	.71	.866	40	335
3	.89	.89	.63	.69	.71	.915	108	326
4	.67	.77	.65	.77	.81	.990	104	226
5	.86	1.30B	.78A	1.20	1.32	.999	102	218
8	....	....	....	....	....	.999	....	....

DECEMBER 1986 40 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.65	.65	.65	.65	.62	.207	1	1
14	....	....	....	.62N	.60	.207	....	1
15	....	.68B	....	.60N	.66	.207	....	1
16	....	....	.55A	.55A	.50	.156	....	1
17	....	....	.45A	.45A	.45	.146	....	1
18	....	....	....	.45N	.41	.126	....	1
21	....	....	....	.41N	.41	.121	....	1
22	....	....	....	.41N	.36	.113	....	1
23	....	....	....	.36N	.35	.115	....	1
24	....	....	....	.35N	.37	.122	....	1
25	....	....	.35A	.35A	.32	.100	....	1

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 40 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	....	.32N	.27	.101	....	1
29	....	.29B	....	.29B	.29	.108	....	1
30	....	....	....	.29N	.30	.118	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.33B	....	.33B	.39	.144	....	1
2	....	....	....	.39N	.35	.130	....	1
5	....	....	....	.35N	.31	.112	....	1
6	....	.37B	....	.37B	.35	.126	....	1
7	....	....	....	.35N	.31	.116	....	1
8	....	....	....	.31N	.31	.117	....	1
9	....	....	....	.31N	.31	.118	....	1
12	....	....	....	.31N	.27	.105	....	1
13	....	.30B	....	.30B	.31	.120	....	1
14	....	....	....	.31N	.27	.114	....	1
15	....	....	....	.27N	.27	.115	....	1
16	.30	.30	.30	.30	.30	.132	45	45
19	....	....	.29A	.29A	.27	.121	....	45
20	....	....	....	.35B	.45	.152	....	45
21	....	....	.40A	.45N	.50	.165	....	45
22	....	....	....	.50N	.55	.179	....	45
23	....	....	.50A	.55N	.50	.183	....	45
26	Exchange Closed; Memorial Day							
27	....	....	....	.50N	.44	.167	....	45
28	....	....	....	.44N	.46	.177	....	45
29	....	.52B	....	.52B	.53	.197	....	45
30	....	.56B	....	.56B	.59	.211	....	45

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.55	.56	.54A	.56	.54	.206	210	255
3	....	....	.48A	.48A	.46	.161	....	255
4	....	....	....	.46N	.40	.151	....	255
5	....	....	.38A	.38A	.34	.125	....	255
6	....	....	....	.34N	.29	.111	....	255
9	....	....	....	.29N	.28	.124	....	255
10	.25	.25	.25	.25	.23	.102	1	256
11	.22	.22	.22	.22	.23	.099	1	256
12	....	....	....	.23N	.21	.093	....	256
13	....	....	....	.21N	.22	.095	....	256
16	....	....	....	.22N	.21	.096	....	256
17	.25	.26B	.25	.26B	.26	.111	33	286
18	.25	.25	.23A	.23A	.23	.106	1	286
19	....	....	....	.23N	.23	.107	....	286
20	....	....	....	.23N	.24	.126	....	286
23	.31	.31	.22A	.22A	.20	.093	101	387
24	....	.23B	....	.21B	.22	.096	....	387
25	.22	.22	.22	.22	.22	.096	20	407
26	....	....	....	.22N	.20	.090	....	407
27	.18	.18	.18	.18	.18	.076	4	411
30	....	....	....	.18N	.17	.070	....	410

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.17N	.16	.065	....	410
2	....	....	....	.16N	.15	.062	....	410
3	....	....	....	.15N	.14	.057	....	410
4	Exchange Closed; Independence Day							
7	....	....	....	.14N	.14	.066	....	410
8	....	....	.13A	.14N	.13	.058	....	410
9	....	....	....	.13N	.12	.054	....	410
10	....	....	....	.12N	.12	.054	....	410
11	....	....	....	.12N	.14	.066	....	410
14	....	....	....	.14N	.11	.047	....	410
15	....	....	....	.11N	.09	.039	....	410
16	....	....	....	.09N	.08	.036	....	410
17	....	....	....	.08N	.08	.038	....	410
18	....	....	....	.08N	.07	.029	....	410
21	....	....	....	.07N	.06	.024	....	410
22	....	....	....	.06N	.06	.025	....	410
23	.07	.07	.07	.07	.06	.024	20	410
24	.05	.06	.05	.06	.06	.026	2	410
25	.07	.07	.07	.07	.07	.029	960	1140
28	....	....	.06A	.06A	.05	.016	60	1200
29	....	....	....	.05N	.05	.017	....	1200
30	....	....	....	.05N	.05	.015	....	1200
31	....	....	....	.05N	.04	.011	....	1200

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.04N	.03	.009	....	1200
4	....	....	....	.03N	.03	.007	....	1200
5	....	....	....	.03N	.03	.008	....	1200
6	....	....	....	.03N	.03	.006	....	1200
7	....	....	....	.03N	.02	.005	....	1200

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 40 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.01	.01	.01	.01	.01	.004	40	1220
11..	.01	.01	.01	.01	.01	.003	20	1210
12..	....	....	....	.01N	.01	.004	....	1210
13..	....	....	....	.01N	.01	.003	....	1210
14..	....	....	....	.01N	.01	.002	....	1210
15..	....	....	....	.01N	.01	.002	....	1210
18..	....	....	....	.01N	.01	.002	....	1210
19..	....	....	....	.01N	.01	.001	....	1210
20..	....	....	....	.01N	.01	.001	....	1210
21..	.01	.01	.01	.01	.01	.000	200	1010
22..	....	....	....	.01N	.01	.000	....	1010
25..	....	....	....	.01N	.01	.000	....	1010
26..	....	....	....	.01N	.01	.001	....	1010
27..	....	....	....	.01N	.01	.000	....	1010
28..	.01	.01	.01	.01	.01	.001	249	761
29..	....	....	....	.01N	.01	.000	....	761

IN SEPTEMBER

1..	Exchange Closed: Labor Day							
2..	....	....	....	.01N	.01	.000	....	761
3..	....	....	....	.01N	.01	.000	....	761
4..	....	....	....	.01N	.01	.000	....	761
5..	...	....	....	.01N	.01	.001	....	761
8..	....	....	...	.01N	.01	.001	....	761
9..	.01	.01	.01	.01	.01	.001	100	751
10..	.01	.01	.01	.01	.01	.001	15	766
11..	.01	.01	.01	.01	.01	.001	110	765
12..	....	....	....	.01N	.01	.000	....	765
15..	.01	.01	.01	.01	.01	.000	1	766
16..	.01	.01	.01	.01	.01	.000	2	766
17..	....	....	....	.01N	....	.000	....	766
18..	CAB	CAB	CAB	CAB	CAB	.000	....	766
19..	.01	.01	.01	.01	....	.000	10	776
22..	CAB	CAB	CAB	CAB	CAB	.000	....	776
23..	.01	.01	.01	.01	....	.000	5	781
24..	CAB	CAB	CAB	CAB	CAB	.000	....	781
25..	CAB	CAB	CAB	CAB	CAB	.000	....	781
26..	CAB	CAB	CAB	CAB	CAB	.000	....	781
29..	CAB	CAB	CAB	CAB	CAB	.000	....	781
30..	CAB	CAB	CAB	CAB	CAB	.000	....	781

IN OCTOBER

1..	CAB	CAB	CAB	CAB	CAB	.000	....	781
2..	CAB	CAB	CAB	CAB	CAB	.000	....	781
3..	CAB	CAB	CAB	CAB	CAB	.000	....	781
6..	CAB	CAB	CAB	CAB	CAB	.000	....	781
7..	CAB	CAB	CAB	CAB	CAB	.000	....	781
8..	CAB	CAB	CAB	CAB	CAB	.000	....	781
9..	CAB	CAB	CAB	CAB	CAB	.000	....	781
10..	CAB	CAB	CAB	CAB	CAB	.000	2	781
13..	CAB	CAB	CAB	CAB	CAB	.000	....	779
14..	CAB	CAB	CAB	CAB	CAB	.000	....	779
15..	CAB	CAB	CAB	CAB	CAB	.000	....	779
16..	CAB	CAB	CAB	CAB	CAB	.000	....	779
17..	CAB	CAB	CAB	CAB	CAB	.000	....	779
20..	CAB	CAB	CAB	CAB	CAB	.000	....	779
21..	CAB	CAB	CAB	CAB	CAB	.000	....	779
22..	CAB	CAB	CAB	CAB	CAB	.000	....	779
23..	CAB	CAB	CAB	CAB	CAB	.000	....	779
24..	CAB	CAB	CAB	CAB	CAB	.000	....	779
27..	CAB	CAB	CAB	CAB	CAB	.000	....	779
28..	CAB	CAB	CAB	CAB	CAB	.000	....	779
29..	CAB	CAB	CAB	CAB	CAB	.000	....	779
30..	CAB	CAB	CAB	CAB	CAB	.000	....	779
31..	CAB	CAB	CAB	CAB	CAB	.000	....	779

IN NOVEMBER

3..	CAB	CAB	CAB	CAB	CAB	.000	....	779
4..	CAB	CAB	CAB	CAB	CAB	.000	....	779
5..	CAB	CAB	CAB	CAB	CAB	.000	....	779
6..	CAB	CAB	CAB	CAB	CAB	.000	....	779
7..	CAB	CAB	CAB	CAB	CAB	.000	....	779
10..	CAB	CAB	CAB	CAB	CAB	.000	....	779
11..	CAB	CAB	CAB	CAB	CAB	.000	....	779
12..	CAB	CAB	CAB	CAB	CAB	.000	....	779
13..	CAB	CAB	CAB	CAB	CAB	.000	....	779
14..	CAB	CAB	CAB	CAB	CAB	.000	....	779
17..	CAB	CAB	CAB	CAB	CAB	.000	....	779
18..	CAB	CAB	CAB	CAB	CAB	.000	....	779
19..	CAB	CAB	CAB	CAB	CAB	.000	....	779
20..	CAB	CAB	CAB	CAB	CAB	.000	....	779
21..	CAB	CAB	CAB	CAB	CAB	.000	....	779

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 40 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	CAB	CAB	CAB	CAB	CAB	.000	....	779
25..	CAB	CAB	CAB	CAB	CAB	.000	....	779
26..	CAB	CAB	CAB	CAB	CAB	.000	....	779
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	779

IN DECEMBER

1..	CAB	CAB	CAB	CAB	CAB	.000	....	779
2..	CAB	CAB	CAB	CAB	CAB	.000	....	779
3..	CAB	CAB	CAB	CAB	CAB	.000	....	779
4..	CAB	CAB	CAB	CAB	CAB	.000	....	779

DECEMBER 1986 41 PUTS

IN APRIL 1986

17..	.67	.67	.67	.67	.63	.195	1	1
18..	.58	.58	.58	.58	.56	.170	1	2
21..	.55	.55	.55	.55	.55	.164	....	2
22..	....	....	....	.55N	.50	.153	2	4
23..	....	....	....	.50N	.49	.156	....	4
24..	....	....	....	.49N	.51	.164	....	4
25..	....	....	.50A	.50A	.42	.137	....	4
28..	....	....	....	.42N	.40	.139	....	4
29..	....	....	....	.40N	.41	.148	....	4
30..	....	....	....	.41N	.45	.160	....	4

IN MAY

1..	.51	.51	.51	.51	.58	.191	20	24
2..	....	....	....	.58N	.52	.174	....	24
5..	....	....	....	.52N	.45	.152	....	24
6..	....	.57B	....	.45N	.50	.169	....	24
7..	....	....	....	.50N	.45	.157	....	24
8..	....	....	....	.45N	.45	.158	....	24
9..	....	....	....	.45N	.45	.159	....	24
12..	....	....	....	.45N	.39	.144	....	24
13..	....	.44B	....	.44B	.45	.162	....	24
14..	....	....	.42A	.42A	.37	.155	....	24
15..	....	....	....	.37N	.37	.157	....	24
16..	....	....	....	.37N	.44	.178	....	24
19..	....	....	....	.44N	.40	.165	....	24
20..	....	....	....	.55B	.60	.203	....	24
21..	.60	.68	.60	.68	.66	.219	19	43
22..	....	....	....	.66N	.70	.236	....	43
23..	....	....	....	.70N	.70	.242	....	43
26..	Exchange Closed; Memorial Day							
27..	.73	.73	.70A	.70A	.62	.224	1	44
28..	....	....	....	.62N	.66	.236	....	44
29..	....	.73B	....	.73B	.75	.260	....	44
30..	....	.84B	....	.84B	.84	.278	....	44

IN JUNE

2..	.79	.85B	.79	.79	.79	.272	2	44
3..	....	....	.70A	.76A	.70	.219	....	44
4..	.64	.65	.64	.65	.61	.208	25	69
5..	....	....	.53A	.53A	.49	.175	....	69
6..	....	....	....	.49N	.44	.159	....	69
9..	....	....	....	.44N	.45	.176	....	69
10..	....	....	.39A	.39A	.37	.148	....	69
11..	....	....	....	.37N	.37	.145	....	69
12..	....	....	....	.37N	.33	.137	....	69
13..	....	.36B	....	.36B	.34	.139	....	69
16..	....	....	.33A	.34N	.34	.142	....	69
17..	....	.36B	....	.36B	.39	.162	....	69
18..	....	....	....	.39N	.37	.156	....	69
19..	....	....	....	.37N	.37	.157	....	69
20..	....	.40B	....	.40B	.45	.183	....	69
23..	.47	.47	.40A	.40A	.37	.140	2	71
24..	.37	.37	.37	.37	.37	.145	1	71
25..	....	....	....	.37N	.35	.145	....	71
26..	....	....	....	.35N	.32	.137	....	71
27..	....	....	.30A	.30A	.28	.117	....	71
30..	....	....	....	.28N	.26	.110	....	71

IN JULY

1..	.25	.27	.25	.27	.24	.103	5	76
2..	.25	.25	.25	.25	.24	.099	1	77
3..	.24	.24	.22	.22	.22	.092	4	80
4..	Exchange Closed; Independence Day							
7..	.22	.22	.21	.21	.24	.105	3	83
8..	.23	.23	.21A	.22A	.22	.095	2	85
9..	.20	.20	.20	.20	.20	.089	1	85
10..	.19	.19	.19	.19	.19	.089	1	85

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 41 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	.19N	.23	.106	....	85
14	.21	.22B	.21	.22B	.16	.079	1	86
15	....	....	....	.16N	.14	.067	....	86
16	.17	.17	.16	.16	.13	.063	1	86
17	....	....	....	.13N	.13	.066	....	86
18	.13	.13	.13	.13	.12	.053	2	88
21	....	....	.10A	.10A	.09	.045	....	88
22	....	....	....	.09N	.09	.047	....	88
23	.08	.09	.08	.09	.09	.045	2	89
24	.10	.10	.09	.09	.09	.049	1	90
25	.12	.12	.11	.11	.11	.055	495	570
28	.10	.10	.10	.10	.09	.032	38	601
29	.08	.08	.08	.08	.08	.034	155	677
30	.10	.10	.09A	.09A	.08	.031	2	503
31	....	....	....	.08N	.07	.023	....	503

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.07	.07	.07	.07	.06	.019	2	503
4	....	....	....	.06N	.06	.017	....	503
5	....	....	.05A	.06N	.06	.019	....	503
6	.05	.05	.05	.05	.05	.015	2	505
7	....	....	....	.05N	.04	.012	....	505
8	....	....	....	.04N	.04	.011	....	505
11	....	....	....	.04N	.04	.008	....	505
12	....	....	....	.04N	.04	.010	....	505
13	....	....	....	.04N	.03	.008	....	505
14	....	....	....	.03N	.03	.006	....	505
15	....	....	....	.03N	.03	.005	....	505
18	....	....	....	.03N	.03	.006	....	505
19	....	....	....	.03N	.03	.004	....	505
20	....	....	....	.03N	.03	.003	....	505
21	....	....	....	.03N	.03	.002	....	505
22	....	....	....	.03N	.03	.002	....	505
25	....	....	....	.03N	.03	.002	....	505
26	....	....	....	.03N	.03	.003	....	505
27	....	....	....	.03N	.02	.002	....	505
28	....	....	....	.02N	.02	.003	....	505
29	....	....	....	.02N	.02	.002	....	505

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.01	.01	.01	.01	.01	.001	1	506
3	....	....	....	.01N	.01	.001	....	506
4	....	....	....	.01N	.01	.002	....	506
5	....	....	....	.01N	.01	.003	....	506
8	....	....	....	.01N	.01	.004	....	506
9	....	....	....	.01N	.01	.003	....	506
10	....	....	....	.01N	.01	.003	....	506
11	....	....	....	.01N	.01	.005	....	506
12	.02	.02	.02	.02	.01	.003	1	506
15	....	....	....	.01N	.01	.002	....	506
16	....	....	....	.01N	.01	.002	....	506
17	.01	.01	.01	.01	.01	.001	5	511
18	.01	.01	.01	.01	.01	.000	10	521
19	....	....	....	.01N	.01	.000	....	521
22	....	....	....	.01N	.01	.001	....	521
23	....	....	....	.01N	.01	.002	....	521
24	....	....	....	.01N	.01	.001	....	521
25	....	....	....	.01N	.01	.001	....	521
26	.01	.01	.01	.01	.01	.001	213	613
29	....	....	....	.01N	.01	.000	....	613
30	....	....	....	.01N	....	.000	....	613

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	613
2	CAB	CAB	CAB	CAB	CAB	.000	....	613
3	CAB	CAB	CAB	CAB	CAB	.000	....	613
6	CAB	CAB	CAB	CAB	CAB	.000	....	613
7	CAB	CAB	CAB	CAB	CAB	.000	....	613
8	CAB	CAB	CAB	CAB	CAB	.000	....	613
9	CAB	CAB	CAB	CAB	CAB	.000	....	613
10	CAB	CAB	CAB	CAB	CAB	.000	....	613
13	CAB	CAB	CAB	CAB	CAB	.000	....	613
14	CAB	CAB	CAB	CAB	CAB	.000	....	613
15	CAB	CAB	CAB	CAB	CAB	.000	....	613
16	CAB	CAB	CAB	CAB	CAB	.000	....	613
17	CAB	CAB	CAB	CAB	CAB	.000	....	613
20	CAB	CAB	CAB	CAB	CAB	.000	....	613
21	CAB	CAB	CAB	CAB	CAB	.000	....	613
22	CAB	CAB	CAB	CAB	CAB	.000	....	613
23	CAB	CAB	CAB	CAB	CAB	.000	....	613
24	CAB	CAB	CAB	CAB	CAB	.000	....	613

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 41 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	CAB	CAB	CAB	CAB	CAB	.000	....	613
28	CAB	CAB	CAB	CAB	CAB	.000	....	613
29	CAB	CAB	CAB	CAB	CAB	.000	....	613
30	CAB	CAB	CAB	CAB	CAB	.000	....	613
31	CAB	CAB	CAB	CAB	CAB	.000	....	613

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	613
4	CAB	CAB	CAB	CAB	CAB	.000	....	613
5	CAB	CAB	CAB	CAB	CAB	.000	....	613
6	CAB	CAB	CAB	CAB	CAB	.000	....	613
7	CAB	CAB	CAB	CAB	CAB	.000	....	613
10	CAB	CAB	CAB	CAB	CAB	.000	....	613
11	CAB	CAB	CAB	CAB	CAB	.000	....	613
12	CAB	CAB	CAB	CAB	CAB	.000	....	613
13	CAB	CAB	CAB	CAB	CAB	.000	....	613
14	CAB	CAB	CAB	CAB	CAB	.000	....	613
17	CAB	CAB	CAB	CAB	CAB	.000	....	613
18	CAB	CAB	CAB	CAB	CAB	.000	....	613
19	CAB	CAB	CAB	CAB	CAB	.000	....	613
20	CAB	CAB	CAB	CAB	CAB	.000	....	613
21	CAB	CAB	CAB	CAB	CAB	.000	....	613
24	CAB	CAB	CAB	CAB	CAB	.000	....	613
25	CAB	CAB	CAB	CAB	CAB	.000	....	613
26	CAB	CAB	CAB	CAB	CAB	.000	....	613
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	613

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	613
2	CAB	CAB	CAB	CAB	CAB	.000	....	613
3	CAB	CAB	CAB	CAB	CAB	.000	....	613
4	CAB	CAB	CAB	CAB	CAB	.000	....	613

DECEMBER 1986 42 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.24	1.30B	1.24	1.25B	1.30	.371	5	5
2	....	1.38B	....	1.38B	1.50	.403	....	5
3	1.63	1.65B	1.52	1.52	1.55	.422	60	65
4	....	1.58B	....	1.58B	1.62	.431	....	65
7	....	1.72B	....	1.62N	1.62	.430	....	65
8	....	....	1.30A	1.30A	1.30	.430	....	65
9	....	1.35B	....	1.35B	1.35	.367	....	65
10	....	....	1.20A	1.20A	1.10	.317	....	65
11	....	1.15B	....	1.11B	1.17	.334	....	65
14	....	....	....	1.17N	1.18	.333	....	65
15	....	1.26B	....	1.18N	1.23	.332	....	65
16	....	....	1.03A	1.03A	.92	.264	....	65
17	.92	.92	.85A	.85A	.86	.251	....	65
18	.80	.80	.80	.80	.76	.222	3	87
21	....	....	....	.76N	.74	.214	....	87
22	....	....	....	.74N	.68	.201	....	87
23	.72	.73	.72	.73	.70	.204	250	323
24	....	....	....	.70N	.71	.213	....	323
25	....	....	.70A	.70A	.58	.181	....	303
28	....	....	....	.58N	.55	.183	....	303
29	....	....	....	.55N	.57	.194	....	303
30	....	....	....	.57N	.63	.209	....	303

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.70B	....	.70B	.80	.245	....	303
2	.75	.75	.75	.75	.73	.226	....	303
5	....	....	.70A	.70A	.63	.200	1	304
6	....	.80B	....	.66B	.70	.219	....	304
7	....	....	....	.70N	.63	.205	....	304
8	....	....	....	.63N	.60	.206	....	304
9	....	....	....	.60N	.61	.207	....	304
12	....	....	....	.61N	.54	.190	....	304
13	....	.65B	....	.65B	.64	.211	....	304
14	....	....	.59A	.59A	.54	.204	....	304
15	....	....	....	.54N	.54	.206	....	304
16	.65	.65	.65	.65	.63	.232	1	304
19	....	....	....	.63N	.59	.217	....	304
20	.85	.85	.85	.85	.83	.262	6	305
21	....	....	....	.83N	.90	.281	....	305
22	....	.92B	....	.92B	.96	.300	....	305
23	....	....	....	.96N	.97	.307	....	305
26	Exchange Closed; Memorial Day							
27	....	....	.95A	.95A	.87	.288	....	305
28	....	.90B	....	.90B	.95	.303	....	305
29	1.04	1.05B	1.04	1.05B	1.06	.331	1	306

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 42 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30 ..	1.20	1.20	1.17	1.19	1.15	.351	205	501

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	1.08	1.16B	1.08	1.10	1.10	.346	254	699
3 ..	.90	.96	.88A	.96	.96	.286	21	718
4 ..	.93	.95	.90	.90	.86	.274	12	722
5 ..	.80	.81	.72	.72	.70	.236	153	794
6 ..	.62	.64B	.62	.62	.64	.216	52	796
9 ..	....	.66B	....	.66B	.66	.237	....	800
10 ..	....	....	.56A	.56A	.55	.204	....	800
11 ..	.54	.54	.53A	.54	.54	.201	2	802
12 ..	.52	.52	.52	.52	.51	.191	5	802
13 ..	.59	.59	.59	.59	.52	.194	3	798
16 ..	....	....	.47A	.52N	.52	.198	....	796
17 ..	.55	.60B	.55	.60B	.60	.224	3	796
18 ..	.55	.60B	.55	.55	.55	.216	127	873
19 ..	.58	.59	.57	.57	.57	.219	5	875
20 ..	.63	.63	.62A	.63	.67	.251	34	909
23 ..	.75	.75	.60A	.60A	.53	.199	20	860
24 ..	.56	.56	.52	.52	.56	.205	104	859
25 ..	.48	.48	.48	.48	.54	.206	1	859
26 ..	.50	.50	.50	.50	.49	.196	1	859
27 ..	.44	.44	.44	.44	.43	.172	100	959
30 ..	....	....	....	.43N	.40	.163	....	959

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	.37A	.40N	.38	.154	....	959
2 ..	.36	.42	.36	.37	.36	.149	3	959
3 ..	.32	.34	.32	.34	.34	.140	6	965
4 ..	Exchange Closed, Independence Day							
7 ..	.34	.34	.34	.34	.38	.158	2	966
8 ..	.32	.32	.32	.32	.34	.145	5	966
9 ..	.35	.35	.34A	.34A	.32	.137	1	967
10 ..	.30	.33B	.30	.32	.31	.137	2	968
11 ..	.35	.35	.33A	.35	.37	.161	....	968
14 ..	....	....	.32A	.32A	.26	.125	1	968
15 ..	.26	.27B	.26	.26	.25	.108	202	891
16 ..	.23	.25	.23	.25	.22	.102	53	943
17 ..	.23	.23	.23	.23	.23	.107	56	998
18 ..	.20	.20	.20	.20	.19	.088	2	999
21 ..	.17	.17	.15	.15	.16	.077	1011	1710
22 ..	.14	.17B	.14	.17B	.16	.081	1	1711
23 ..	.15	.18B	.15	.15	.15	.077	1	1711
24 ..	.17	.17	.15	.15	.16	.085	60	1707
25 ..	.18	.18	.18	.18	.18	.094	50	1657
28 ..	.16	.16	.15A	.15A	.13	.060	6	1657
29 ..	.14	.14	.13A	.13A	.13	.062	75	1730
30 ..	.12	.12	.12	.12	.13	.058	....	1730
31 ..	....	....	.11A	.11A	.10	.045	....	1730

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.10N	.08	.039	....	1730
4 ..	....	....	....	.08N	.08	.035	....	1730
5 ..	.08	.09B	.08	.09B	.09	.039	5	1725
6 ..	.07	.07	.07	.07	.07	.031	4	1729
7 ..	.07	.08	.07	.08	.06	.027	10	1729
8 ..	.06	.06	.06	.06	.06	.025	36	1724
11 ..	....	....	....	.06N	.06	.019	....	1724
12 ..	.05	.05	.05	.05	.06	.023	10	1717
13 ..	....	....	....	.06N	.06	.019	....	1717
14 ..	.06	.06	.05	.05	.05	.015	22	1727
15 ..	....	....	....	.05N	.05	.014	....	1727
18 ..	....	....	....	.05N	.05	.015	....	1727
19 ..	....	....	....	.05N	.04	.011	....	1727
20 ..	.04	.05	.04	.05	.04	.009	560	1332
21 ..	.04	.04	.04	.04	.04	.008	5	1332
22 ..	.05	.05	.04	.04	.04	.007	404	938
25 ..	.04	.04	.04	.04	.04	.007	300	938
26 ..	....	....	....	.04N	.04	.010	....	938
27 ..	....	....	....	.04N	.04	.008	....	938
28 ..	.04	.04	.04	.04	.04	.010	300	1113
29 ..	....	....	.03A	.03A	.03	.006	....	1113

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed, Labor Day							
2 ..	.03	.03	.02	.02	.02	.005	20	1113
3 ..	....	....	....	.02N	.02	.005	....	1113
4 ..	.03	.03	.03	.03	.02	.006	1	1114
5 ..	....	....	....	.02N	.02	.009	....	1114
8 ..	.04	.04	.04	.04	.03	.013	201	1120
9 ..	.04	.04	.03	.03	.03	.010	21	1120
10 ..	....	....	....	.03N	.03	.010	....	1120

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 42 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11 ..	....	....	....	.03N	.04	.016	....	1120
12 ..	.05	.05	.04	.04	.03	.008	1	1121
15 ..	....	....	....	.03N	.03	.006	5	1126
16 ..	.03	.03	.03	.03	.03	.007	1	1122
17 ..	.02	.02	.02	.02	.02	.003	3	1119
18 ..	.01	.01	.01	.01	.01	.001	2	1119
19 ..	....	....	....	.01N	.01	.001	....	1119
22 ..	....	....	....	.01N	.02	.004	....	1119
23 ..	....	....	....	.02N	.02	.006	....	1119
24 ..	....	....	....	.02N	.02	.005	....	1119
25 ..	....	....	....	.02N	.02	.005	....	1119
26 ..	.02@.03	.03	.02	.02	.02	.005	23	1120
29 ..	.01	.02	.01	.01	.01	.002	1	1119
30 ..	.01	.01	.01	.01	.01	.002	49	1119

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.01	.01	.01	.01	.01	.001	30	1121
2 ..	....	....	....	.01N	....	.001	....	1121
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1121
31 ..	.01	.01	.01	.01	....	.000	100	1101

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1101
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1101
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1101
6 ..	CAB	CAB	CAB	CAB	CAB	.000	1	1101
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1101
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1101
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1100
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1100
13 ..	.01	.01	.01	.01	....	.000	10	1100
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1100
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1100
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1100
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1100
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1100
21 ..	CAB	CAB	CAB	CAB	CAB	.00C	....	1100
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1100
25 ..	CAB	CAB	CAB	CAB	CAB	.000	5	1095
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1095
27 ..	Exchange Closed, Thanksgiving Day							
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1095

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1095
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1095
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1095
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1095

DECEMBER 1986 43 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24 ..	1.30	1.30	1.30	1.30	1.35	.378	3	3
25 ..	....	1.65B	....	1.65B	1.67	.434	....	3
26 ..	1.82	1.82	1.75A	1.80A	1.65	.428	2	5
27 ..	....	....	....	1.65N	1.60	.417	....	5
28 ..	Exchange Closed, Good Friday							
31 ..	....	1.80B	....	1.72B	1.70	.436	....	5

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 43 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.71B	....	1.70N	1.75	.445	....	5
2..	....	1.85B	....	1.80B	1.96	.478	....	5
3..	....	2.10B	....	2.00B	2.05	.497	....	5
4..	....	....	2.04A	2.05N	2.12	.506	....	5
7..	2.17	2.24B	2.13A	2.13A	2.11	.506	1	6
8..	....	....	1.73A	1.73A	1.70	.506	....	6
9..	....	1.80B	....	1.80B	1.78	.440	....	6
10..	....	....	1.58A	1.65A	1.48	.387	....	6
11..	....	1.55B	....	1.55B	1.56	.403	....	6
14..	....	....	....	1.56N	1.58	.403	....	6
15..	1.68	1.70	1.62A	1.63A	1.63	.402	2494	2498
16..	1.22	1.22	1.22	1.22	1.22	.328	51	2438
17..	....	....	1.14A	1.14A	1.15	.312	9	2447
18..	1.10	1.10	1.10	1.10	1.03	.280	....	2447
21..	1.02	1.02	1.02	1.02	1.00	.270	2	2448
22..	.96	.97B	.96	.86	.92	.255	200	2648
23..	....	....	....	.92N	.92	.258	100	2751
24..	1.05	1.05	1.05	1.05	1.00	.268	4	2755
25..	....	....	.95A	.95A	.79	.231	....	2755
28..	.80	.85	.80	.82A	.76	.234	40	2775
29..	....	.78B	....	.76N	.80	.247	....	2755
30..	....	.81B	....	.81B	.86	.264	....	2755

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.98B	....	.98B	1.08	.305	....	2755
2..	....	....	....	1.08N	.97	.283	....	2755
5..	....	....	.92A	.92A	.86	.254	....	2755
6..	....	1.12B	....	.91B	.97	.275	....	2752
7..	....	....	.95A	.95A	.87	.259	....	2752
8..	....	....	....	.87N	.83	.261	....	2752
9..	....	.85B	....	.85B	.85	.262	....	2752
12..	....	....	....	.85N	.77	.242	....	2752
13..	....	.90B	....	.90B	.88	.267	....	2752
14..	....	....	.83A	.83A	.77	.259	....	2752
15..	....	....	....	.77N	.76	.263	....	2752
16..	.86	.90	.86	.90	.90	.292	12	2752
19..	1.00	1.00	.92A	.92A	.86	.276	1	2752
20..	1.17	1.20	1.10	1.20	1.13	.327	14	2760
21..	1.10	1.10	1.06	1.10B	1.20	.348	11	2761
22..	1.17	1.36	1.17	1.30A	1.30	.370	2	2762
23..	1.38	1.38	1.34A	1.34A	1.32	.378	2	2764
26..	Exchange Closed: Memorial Day							
27..	1.35	1.35	1.26A	1.26A	1.20	.358	89	2783
28..	1.34@.35	1.35	1.34	1.34A	1.30	.376	2	2785
29..	....	1.45B	....	1.45B	1.45	.406	....	2785
30..	1.60	1.62	1.60	1.62	1.55	.428	3	2786

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.65	1.65	1.48	1.50	1.51	.424	253	2814
3..	1.24	1.30B	1.24	1.30B	1.30	.360	25	2839
4..	....	....	1.22A	1.22A	1.18	.346	....	2839
5..	1.12	1.12	1.02A	1.02A	.97	.304	100	2939
6..	.90	.90	.90	.90	.91	.282	20	2939
9..	.97	.97	.96A	.96A	.96	.308	6	2945
10..	.84	.84	.80A	.80A	.80	.270	34	2973
11..	....	....	.79A	.80N	.78	.266	....	2973
12..	.74	.78	.74	.78	.74	.256	3	2955
13..	.83	.83	.76A	.76A	.75	.260	1	2955
16..	.70	.72B	.70	.72B	.76	.265	1	2956
17..	.85	.90	.77	.89	.87	.295	435	3257
18..	.84	.95	.80	.85A	.82	.287	35	3277
19..	.82	.83	.82	.83	.83	.291	5	3283
20..	.90	.90	.88A	.90	.97	.328	1	3284
23..	1.00	1.04B	.82	.82	.77	.269	8	3291
24..	.82	.82	.79	.81	.81	.277	108	3218
25..	.70	.78	.70	.78	.80	.278	13	3230
26..	.77	.77	.75	.75	.74	.267	135	3310
27..	....	....	.67A	.67A	.64	.238	....	3310
30..	....	....	.63A	.64N	.60	.228	....	3310

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.59	.59	.57A	.59	.58	.217	10	3310
2..	.62	.62	.62	.62	.55	.211	2	3312
3..	.50	.53	.50	.50	.51	.200	9	3313
4..	Exchange Closed: Independence Day							
7..	.50	.57B	.47	.57B	.59	.225	25	3315
8..	.50	.50	.50	.50	.52	.208	10	331[illegible]
9..	.55	.55	.52	.52	.50	.198	32	3305
10..	.50	.52	.50	.52	.49	.198	5	3301
11..	.55	.55	.52	.53B	.57	.229	4	3305
14..	.55	.55	.49	.49	.43	.185	3	3306
15..	....	....	....	.43N	.38	.163	....	3306
16..	.39	.39	.35	.35	.35	.156	161	3443

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 43 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.36	.38	.36	.38	.37	.162	206	3446
18..	.36	.36	.34A	.34A	.32	.138	1	3446
21..	.26	.26	.25	.25	.26	.122	32	3458
22..	....	.28B	....	.28B	.26	.128	....	3458
23..	....	.29B	.25A	.25A	.25	.124	....	3458
24..	.27	.27	.25	.25	.26	.135	2	3459
25..	.29	.29	.29	.29	.30	.148	1	3459
28..	.27	.27	.22A	.22A	.21	.100	9	3465
29..	.20	.20	.19A	.20	.20	.105	2	3465
30..	.20	.20	.20	.20	.19	.099	19	3479
31..	.18	.19	.15A	.15A	.16	.079	52	3491

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15	.15	.12	.12	.12	.070	13	3491
4..	.12	.12	.12	.12	.12	.065	5	3491
5..	.18	.18	.15A	.18	.16	.071	2	3491
6..	.11	.11	.11	.11	.11	.059	2	3493
7..	.11@.12	.12	.11	.11A	.10	.052	50	3533
8..	.10	.10	.10	.10	.10	.050	12	3533
11..	.08	.08	.07	.07	.08	.040	21	3524
12..	.08	.08	.08	.08	.09	.047	2	3524
13..	.08	.08	.08	.08	.08	.041	7	3531
14..	....	....	....	.08N	.08	.034	....	3531
15..	.09@.07	.09	.07	.07	.07	.033	3	3530
18..	.10	.10	.09A	.09A	.08	.035	2	3532
19..	.07	.07	.07	.07	.07	.026	6	3540
20..	.09	.09	.07	.07	.07	.023	251	3540
21..	....	....	....	.07N	.06	.019	....	3540
22..	.08	.08	.08	.08	.06	.019	2	3540
25..	....	....	....	.06N	.06	.018	....	3538
26..	....	....	....	.06N	.06	.025	....	3538
27..	.06	.06	.06	.06	.06	.020	1	3539
28..	....	....	....	.06N	.06	.024	....	3539
29..	.06	.06	.05A	.05A	.05	.015	9	3539

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	.05	.05	.04A	.05	.04	.014	19	3553
3..	.04	.04	.04	.04	.04	.014	9	3530
4..	.05	.05	.05	.05	.04	.016	10	3530
5..	.08	.08	.08	.08	.05	.023	2	3522
8..	....	.06B	....	.05N	.08	.031	....	3522
9..	.07	.08	.05	.06	.06	.026	22	3523
10..	....	....	....	.06N	.06	.025	....	3523
11..	.07	.11	.07	.10	.10	.038	355	3801
12..	.09	.09	.08	.08	.08	.022	115	3781
15..	.06	.06	.06	.06	.06	.017	2	3781
16..	....	....	....	.06N	.06	.018	....	3781
17..	.05	.05	.04	.04	.04	.011	13	3784
18..	.02	.02	.02	.02	.02	.004	3	3781
19..	....	....	....	.02N	.02	.004	....	3781
22..	....	.03B	....	.03B	.04	.012	....	3781
23..	.06	.06	.06	.06	.05	.017	9	3790
24..	.05	.05	.05	.05	.05	.015	320	3921
25..	....	....	....	.05N	.03	.014	....	3921
26..	.04@.05	.05	.04	.04	.04	.016	314	4121
29..	....	....	.02A	.03A	.02	.006	200	4321
30..	.02	.02	.02	.02	.02	.007	85	4286

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.01	.01	.01	.006	34	4286
2..	.01	.01	.01	.01	.01	.003	30	4314
3..	....	....	....	.01N	.01	.003	....	4314
6..	....	....	....	.01N	.01	.001	....	4314
7..	.01	.01	CAB	CAB	CAB	.001	1094	4193
8..	CAB	CAB	CAB	CAB	CAB	.001	....	4193
9..	.01	.01	.01	.01	....	.001	779	4140
10..	CAB	CAB	CAB	CAB	CAB	.000	66	4140
13..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
14..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
15..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
16..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
17..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
20..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
21..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
22..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
23..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
24..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
27..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
29..	CAB	CAB	CAB	CAB	CAB	.000	....	4140
30..	CAB	CAB	CAB	CAB	CAB	.000	....	4140

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 43 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31 ..	.01	.01	.01	.01	....	.000	200	4100

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.01	.01	.01	.01	....	.000	40	4100
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
11 ..	.01	.01	.01	.01	....	.000	1	4100
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	4100

DECEMBER 1986 44 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25 ..	2.20	2.20	2.15	2.15	2.18	.508	2	2
26 ..	....	2.22B	....	2.18N	2.17	.501	....	2
27 ..	....	....	2.10A	2.17N	2.10	.490	....	2
28 ..	Exchange Closed; Good Friday							
31 ..	....	2.30B	....	2.22B	2.20	.510	....	2

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	2.22B	2.18A	2.22B	2.27	.519	....	2
2 ..	....	2.30B	....	2.30B	2.50	.552	....	2
3 ..	....	2.68B	....	2.68B	2.62	.571	....	2
4 ..	....	2.63B	2.60A	2.63B	2.70	.579	....	2
7 ..	....	2.83B	....	2.70N	2.69	.579	....	2
8 ..	....	....	2.20A	2.20A	2.19	.579	....	2
9 ..	....	2.30B	....	2.30B	2.30	.513	....	2
10 ..	1.90	1.90	1.90	1.90	1.92	.458	20	21
11 ..	2.00	2.00	2.00	2.00	2.02	.475	1	22
14 ..	....	....	....	2.02N	2.04	.474	....	22
15 ..	....	2.15B	....	2.04N	2.09	.473	....	22
16 ..	....	....	1.70A	1.70A	1.62	.395	....	22
17 ..	....	....	1.52A	1.52A	1.51	.378	....	22
18 ..	....	....	1.50A	1.50A	1.35	.343	....	22
21 ..	1.40	1.40	1.25	1.30	1.31	.332	112	132
22 ..	....	....	....	1.31N	1.21	.315	2	132
23 ..	....	....	....	1.21N	1.21	.318	....	132
24 ..	1.38	1.38	1.35A	1.35A	1.31	.329	1	133
25 ..	1.22	1.22	1.22	1.22	1.06	.287	2	133
28 ..	....	1.08B	....	1.06N	1.05	.291	....	133
29 ..	....	....	....	1.05N	1.09	.306	....	133
30 ..	1.11	1.11	1.10A	1.11	1.16	.325	1	134

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.30	1.32B	1.30	1.32B	1.43	.368	1	133
2 ..	....	....	1.38A	1.38A	1.30	.345	....	133
5 ..	....	....	1.25A	1.25A	1.16	.313	....	133
6 ..	....	1.45B	....	1.23B	1.30	.337	....	133
7 ..	1.38	1.38	1.20	1.20	1.18	.319	20	143
8 ..	....	....	....	1.18N	1.15	.321	....	143
9 ..	....	....	....	1.15N	1.16	.322	....	143
12 ..	....	....	1.15A	1.15A	1.06	.300	....	143
13 ..	1.10	1.22B	1.10	1.22B	1.19	.328	1	142
14 ..	....	....	1.12A	1.12A	1.05	.320	....	142
15 ..	....	....	....	1.05N	1.05	.324	....	142
16 ..	1.20	1.20	1.20	1.20	1.21	.357	8	150
19 ..	1.28	1.28	1.28	1.28	1.16	.340	5	155
20 ..	1.47	1.47	1.47	1.47	1.50	.396	5	155
21 ..	....	1.60B	....	1.60B	1.61	.419	....	155
22 ..	....	1.68B	....	1.68B	1.72	.442	....	155
23 ..	....	....	....	1.72N	1.76	.451	....	155

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 44 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26 ..	Exchange Closed; Memorial Day							
27 ..	....	....	1.65A	1.65A	1.60	.432	....	155
28 ..	....	1.71B	....	1.71B	1.73	.451	....	155
29 ..	....	1.88B	....	1.85B	1.89	.483	....	155
30 ..	2.13	2.13	2.08	2.10	2.04	.507	5	159

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	2.10B	2.00A	2.00A	2.00	.504	....	159
3 ..	1.75	1.75	1.70A	1.75	1.73	.438	1	159
4 ..	1.68	1.68	1.59	1.59	1.57	.424	12	171
5 ..	1.32	1.32	1.32	1.32	1.33	.379	60	231
6 ..	....	....	....	1.33N	1.24	.355	20	251
9 ..	1.29	1.32B	1.29	1.29	1.30	.384	20	271
10 ..	1.13	1.13	1.10A	1.10A	1.10	.344	5	268
11 ..	1.08	1.10	1.08	1.10	1.09	.339	5	271
12 ..	1.03	1.03	1.03	1.03	1.05	.328	20	271
13 ..	1.19	1.19	1.12	1.12	1.06	.333	2	270
16 ..	1.00	1.06B	1.00	1.06B	1.08	.340	2	272
17 ..	....	1.20B	....	1.20B	1.21	.374	....	271
18 ..	....	1.25B	1.15A	1.20A	1.15	.366	....	271
19 ..	1.18	1.20	1.18	1.20	1.18	.371	21	283
20 ..	....	1.32B	....	1.32B	1.35	.412	....	283
23 ..	....	1.42B	1.13A	1.13A	1.08	.347	....	283
24 ..	1.15	1.15	1.10	1.15	1.14	.357	29	294
25 ..	1.05	1.05	1.02	1.02	1.13	.359	52	330
26 ..	1.08	1.10	1.08	1.08A	1.06	.347	14	344
27 ..	.97	1.00	.96	.96A	.94	.314	18	340
30 ..	.93	.93	.93	.93	.88	.303	27	356

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.87	.87	.81	.81	.86	.291	17	370
2 ..	.85	.85	.85	.85	.82	.285	14	374
3 ..	.77	.79	.75	.75	.76	.272	14	386
4 ..	Exchange Closed; Independence Day							
7 ..	.72	.82B	.72	.82B	.86	.302	11	396
8 ..	....	....	.75A	.80A	.78	.283	....	396
9 ..	.78	.81B	.77	.77	.75	.271	13	406
10 ..	.77	.77	.74A	.77	.75	.272	30	411
11 ..	.77	.90	.77	.90	.86	.309	24	429
14 ..	.82	.82	.70A	.71A	.67	.258	4	433
15 ..	.65	.65	.63	.63	.60	.232	30	453
16 ..	.57	.57	.56	.57	.55	.223	185	513
17 ..	.57	.59	.56	.56	.58	.232	231	566
18 ..	.56	.56	.46	.46	.48	.201	21	593
21 ..	.45	.45	.41	.42	.42	.183	14	594
22 ..	.47	.47	.45	.47	.43	.191	29	604
23 ..	.42	.52	.42	.42	.42	.186	144	742
24 ..	....	.43B	....	.43B	.44	.201	....	742
25 ..	.47	.47	.47	.47	.49	.219	6	742
28 ..	.45	.45	.32	.34	.34	.157	59	759
29 ..	.32	.34	.32	.33	.33	.164	412	1065
30 ..	.34	.35	.33	.34	.33	.157	63	1114
31 ..	.28	.29	.26	.26	.26	.129	270	1148

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.26	.26	.23	.23	.21	.117	245	1035
4 ..	.18	.20	.18	.20	.21	.111	16	1037
5 ..	.26	.26	.24A	.26	.25	.120	1	1038
6 ..	.20	.22	.17	.22	.20	.103	64	1081
7 ..	.19	.19	.18	.18	.19	.092	21	1082
8 ..	.18	.18	.17	.17	.17	.089	54	1070
11 ..	.15	.15	.15	.15	.13	.075	8	1073
12 ..	....	.16B	....	.16B	.16	.088	....	1073
13 ..	.15	.15	.15	.15	.15	.078	20	1088
14 ..	.15	.15	.15	.15	.14	.066	251	1137
15 ..	....	....	....	.14N	.14	.065	....	1137
18 ..	....	....	....	.14N	.16	.070	....	1137
19 ..	.13	.13	.13	.13	.12	.055	112	1163
20 ..	.13	.13	.12	.12	.12	.050	22	1052
21 ..	....	....	....	.12N	.11	.043	....	1052
22 ..	.13	.13	.13	.13	.11	.041	100	1112
25 ..	....	....	....	.11N	.11	.041	....	1112
26 ..	.15	.15	.13	.13	.13	.054	1	1112
27 ..	....	....	.12A	.12A	.11	.044	1	1113
28 ..	.12@.13	.13	.12	.13	.13	.053	230	1283
29 ..	.10	.10	.10	.10	.10	.035	1	1283

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	.09	.09	.08	.08	.09	.033	2	1284
3 ..	....	....	....	.09N	.09	.033	....	1286
4 ..	.08	.08	.08	.08	.09	.036	1	1286
5 ..	.10	.12	.10	.12	.11	.051	130	1359

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 44 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.13	.15	.13	.15	.14	.067	310	1594
9	.13	.13	.11	.12	.12	.058	21	1575
10	.12	.12	.11A	.12	.12	.055	2	1565
11	.14	.18	.14	.17	.17	.079	153	1573
12	.10	.11B	.10	.10	.10	.050	3	1574
15	.10	.11	.10	.10	.10	.040	153	1682
16	.09	.11	.09	.10	.10	.042	52	1687
17	.08	.08	.06	.06	.06	.027	112	1599
18	.05	.05	.04	.04	.04	.012	139	1713
19	.04	.04	.04	.04	.04	.012	50	1668
22	.08	.08	.08	.08	.09	.030	41	1669
23	.09	.10	.09	.09A	.09	.041	14	1666
24	.08	.09	.08	.09	.09	.037	371	1731
25	.08	.09	.07	.07	.07	.035	7	1733
26	.08	.09	.08	.09	.08	.039	340	1910
29	.04	.04	.03	.03	.04	.018	8	1916
30	.03	.04	.03	.04	.03	.020	21	1911

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.04	.02	.02	.02	.017	20	1912
2	.03	.03	.03	.03	.02	.011	20	1912
3	.03	.03	.03	.03	.02	.010	15	1927
6	....	....	....	.02N	.01	.006	15	1942
7	.02	.02	.01	.01	.01	.007	457	2030
8	.01	.01	.01	.01	.01	.005	20	2050
9	.01	.01	.01	.01	.01	.005	274	2181
10	.01	.02	.01	.01	.01	.003	80	2104
13	....	....	....	.01N	....	.001	1	1831
14	CAB	CAB	CAB	CAB	CAB	.001	....	1926
15	CAB	CAB	CAB	CAB	CAB	.001	....	1926
16	CAB	CAB	CAB	CAB	CAB	.001	....	1971
17	CAB	CAB	CAB	CAB	CAB	.000	....	2036
20	CAB	CAB	CAB	CAB	CAB	.000	....	2036
21	CAB	CAB	CAB	CAB	CAB	.000	....	2101
22	CAB	CAB	CAB	CAB	CAB	.000	....	2101
23	CAB	CAB	CAB	CAB	CAB	.001	....	2101
24	.01	.01	.01	.01	....	.003	80	2101
27	.01	.01	.01	.01	.01	.003	701	2602
28	.01	.01	.01	.01	....	.001	30	2517
29	CAB	CAB	CAB	CAB	CAB	.001	5	2517
30	....	....	....	.01B	.01	.003	....	2517
31	....	....	....	.01N	.01	.005	....	2429

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.01N	.01	.003	....	2429
4	.01	.01	.01	.01	.01	.002	....	2429
5	.01	.01	.01	.01	....	.002	26	2434
6	CAB	CAB	CAB	CAB	CAB	.001	1	2433
7	CAB	CAB	CAB	CAB	CAB	.001	....	2433
10	CAB	CAB	CAB	CAB	CAB	.000	1	2433
11	CAB	CAB	CAB	CAB	CAB	.000	....	2438
12	CAB	CAB	CAB	CAB	CAB	.000	....	2438
13	CAB	CAB	CAB	CAB	CAB	.000	....	2438
14	CAB	CAB	CAB	CAB	CAB	.000	....	2438
17	CAB	CAB	CAB	CAB	CAB	.000	....	2438
18	CAB	CAB	CAB	CAB	CAB	.000	....	2438
19	CAB	CAB	CAB	CAB	CAB	.000	....	2438
20	CAB	CAB	CAB	CAB	CAB	.000	....	2438
21	CAB	CAB	CAB	CAB	CAB	.000	5	2438
24	CAB	CAB	CAB	CAB	CAB	.000	....	2437
25	CAB	CAB	CAB	CAB	CAB	.000	....	2437
26	CAB	CAB	CAB	CAB	CAB	.000	....	2436
27	Exchange Closed; Thanksgiving Day							
28	.01	.01	CAB	CAB	CAB	.000	11	2431

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	2431
2	CAB	CAB	CAB	CAB	CAB	.000	1	2430
3	CAB	CAB	CAB	CAB	CAB	.000	..	2420
4	CAB	CAB	CAB	CAB	CAB	.000	....	2420

DECEMBER 1986 45 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	2.70	2.73B	2.70	2.73B	2.74	.581	1	1
26	....	2.80B	....	2.74N	2.73	.573	....	1
27	....	....	2.65A	2.73N	2.63	.562	....	1
28	Exchange Closed; Good Friday							
31	....	2.90B	....	2.81B	2.75	.582	....	1

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 45 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.80B	....	2.75N	2.85	.591	....	1
2	....	3.00B	....	3.00B	3.12	.622	....	1
3	....	3.32B	3.10A	3.32B	3.27	.641	....	1
4	....	....	3.25A	3.27N	3.35	.648	....	1
7	3.22	3.49B	3.22	3.30B	3.31	.648	1	1
8	....	....	2.75A	2.75A	2.75	.648	....	1
9	....	2.90B	....	2.90B	2.88	.584	....	1
10	....	....	2.60A	2.60A	2.42	.529	....	1
11	....	2.50B	....	2.49B	2.54	.546	....	1
14	2.65	2.65	2.65	2.65	2.57	.545	1	2
15	....	2.72B	....	2.57N	2.63	.543	....	2
16	....	....	2.15A	2.15A	2.08	.464	....	2
17	....	....	1.95A	1.95A	1.95	.446	....	2
18	....	....	1.90A	1.90A	1.75	.409	....	2
21	....	....	....	1.75N	1.70	.397	....	2
22	1.70	1.70	1.70	1.70	1.58	.378	2	4
23	....	....	....	1.58N	1.60	.381	....	4
24	1.75	1.75	1.75	1.75	1.71	.392	1	5
25	1.75	1.75	1.68A	1.68A	1.41	.348	2	7
28	1.40	1.40	1.40	1.40	1.37	.352	1	6
29	....	1.39B	....	1.39B	1.44	.368	....	6
30	....	1.45B	....	1.44N	1.53	.389	....	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.63	1.85B	1.63	1.85B	1.85	.435	1	7
2	....	....	1.77A	1.77A	1.70	.410	....	7
5	1.56	1.56	1.56	1.56	1.51	.377	10	17
6	1.79	1.90B	1.72A	1.79	1.69	.401	60	77
7	1.72	1.72	1.63A	1.63A	1.56	.382	....	77
8	....	....	1.54A	1.56N	1.56	.384	5	77
9	....	....	1.50A	1.56N	1.56	.385	....	82
12	....	....	1.47A	1.50A	1.40	.362	....	82
13	....	1.60B	....	1.60B	1.56	.392	....	82
14	....	....	1.48A	1.48A	1.42	.384	....	82
15	....	....	....	1.42N	1.40	.390	....	82
16	....	1.57B	....	1.57B	1.60	.425	....	82
19	1.71	1.71	1.65A	1.65A	1.53	.408	....	82
20	1.98	1.98	1.98	1.98	1.96	.466	63	144
21	....	2.08B	....	2.08B	2.04	.490	....	144
22	2.30	2.30	2.20A	2.20A	2.22	.515	1	144
23	....	....	....	2.22N	2.28	.524	....	144
26	Exchange Closed; Memorial Day							
27	....	....	2.20A	2.20A	2.10	.506	....	144
28	....	2.20B	....	2.20B	2.22	.526	....	144
29	....	2.44B	....	2.42B	2.44	.559	....	144
30	2.64	2.65B	2.64	2.64	2.61	.583	50	194

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	2.70B	2.58A	2.58A	2.59	.581	....	194
3	2.24	2.25B	2.20A	2.24	2.20	.516	2	194
4	....	....	2.15A	2.15A	2.06	.502	....	194
5	1.90	1.90	1.75	1.75	1.75	.456	86	280
6	....	....	1.65A	1.65A	1.63	.432	....	280
9	....	1.78B	....	1.72B	1.76	.463	....	280
10	1.60	1.60	1.50	1.50	1.52	.421	3	281
11	1.49	1.49	1.47A	1.49	1.49	.417	....	281
12	....	....	1.44A	1.45A	1.43	.405	....	281
13	1.50	1.52B	1.50	1.50	1.45	.411	2	283
16	1.37	1.50	1.36A	1.50	1.49	.420	2	283
17	1.50	1.64B	1.50	1.64B	1.64	.456	105	288
18	1.68	1.69B	1.56A	1.60	1.59	.448	70	338
19	....	1.60B	....	1.60B	1.60	.454	....	338
20	1.70	1.80B	1.69	1.80B	1.82	.498	95	395
23	1.95	1.95	1.65A	1.65A	1.48	.431	16	400
24	....	1.61B	....	1.52B	1.55	.442	....	400
25	1.42	1.42	1.40	1.40	1.54	.445	17	405
26	1.50	1.50	1.50	1.50	1.45	.433	4	406
27	1.36	1.39	1.36	1.39	1.31	.398	5	411
30	1.26	1.26	1.26	1.26	1.24	.386	41	426

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.18	1.22B	1.13	1.22B	1.20	.373	11	427
2	1.20	1.20	1.15	1.15	1.15	.366	8	431
3	1.12	1.13	1.09	1.09	1.09	.353	26	432
4	Exchange Closed; Independence Day							
7	1.06	1.20B	1.02A	1.20B	1.22	.387	12	440
8	1.10	1.10	1.07A	1.10	1.12	.367	6	445
9	1.15	1.15	1.12	1.12	1.07	.354	6	446
10	1.10	1.11	1.08A	1.11	1.07	.355	12	456
11	1.12	1.20B	1.12	1.20B	1.23	.397	2	458
14	1.15	1.16	1.05	1.05	.98	.341	44	451
15	.91	.97	.91	.91	.89	.312	25	447
16	.86	.86	.83A	.86	.83	.302	2	447

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 45 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.84	.87	.84	.87	.87	.313	24	468
18	.83	.83	.70	.75	.75	.278	19	486
21	.72	.72	.63	.64	.65	.256	36	502
22	.65	.72	.65	.70	.66	.268	29	516
23	.65	.78	.65	.67A	.65	.263	26	526
24	.69	.70	.69	.70	.69	.282	14	530
25	.79	.80	.74	.74	.76	.303	19	542
28	.69	.69	.50	.54	.53	.230	40	576
29	.56	.56	.51	.55	.54	.239	28	578
30	.54	.56	.53	.53	.52	.230	7	581
31	.43	.47	.43	.45	.43	.195	35	600

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.41	.41	.36	.36	.37	.180	3	603
4	.33	.38	.31	.35	.37	.173	8	605
5	.43	.45	.39	.42B	.41	.187	24	618
6	.34	.38	.34	.35A	.34	.164	15	631
7	.30	.31	.30	.31	.31	.149	10	631
8	.31	.31	.29	.29	.29	.146	10	639
11	.25	.25	.23	.23	.23	.127	19	638
12	.28	.29	.28	.29	.27	.147	48	658
13	.26	.28	.26	.28	.27	.133	61	668
14	.25	.25	.24A	.25	.24	.118	2	669
15	.24	.24	.24	.24	.24	.117	2	671
18	.26	.28	.26	.27	.27	.126	50	719
19	.26	.26	.23A	.24A	.23	.102	5	719
20	.22	.24	.22	.23	.22	.094	58	772
21	.23	.23	.20	.20	.21	.084	104	847
22	.21	.23	.21	.22A	.21	.082	232	878
25	....	....	....	.21N	.20	.081	....	879
26	.22	.23	.21	.23	.22	.103	81	932
27	.22	.24	.20	.20	.20	.086	89	933
28	.23	.23	.23	.23	.23	.100	20	937
29	.18	.18	.16	.18	.17	.071	389	1287

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.15	.16	.14	.16	.15	.068	67	1337
3	.17	.17	.15	.16	.15	.067	4	1323
4	.15	.15	.15	.15	.16	.074	18	1322
5	.18	.24	.18	.22	.20	.098	18	1322
8	.23	.26	.22	.26	.25	.125	101	1393
9	.23	.23	.20	.22A	.21	.111	61	1403
10	.21	.23B	.20A	.21	.20	.106	21	1418
11	.22	.31	.22	.31	.30	.144	60	1455
12	.28	.29	.20	.23	.22	.098	174	1400
15	.19	.19	.18	.18	.18	.082	11	1405
16	.18	.18	.16	.18	.18	.086	18	1412
17	.16	.16	.13	.13	.13	.059	11	1418
18	.10	.10	.07	.08	.08	.030	216	1503
19	.07	.07	.07	.07	.07	.030	1	1471
22	.15	.18	.15	.17	.16	.064	34	1472
23	.19	.19	.18	.18	.18	.084	104	1460
24	.17	.19	.17	.18	.17	.079	20	1465
25	.17	.19B	.14	.14	.14	.075	34	1486
26	.15	.15	.13	.15B	.15	.082	18	1487
29	.10	.10	.07	.08	.08	.044	47	1487
30	.09	.10	.08	.09	.08	.048	11	1485

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.08	.08	.06	.07	.06	.042	17	1486
2	.05	.06	.05	.05	.05	.030	42	1483
3	.04	.05	.04	.05	.05	.028	210	1419
6	.04	.04	.04	.04	.04	.017	7	1423
7	.04	.04	.03	.03	.03	.020	186	1449
8	.03	.03	.01	.02	.02	.018	22	1473
9	.02	.02	.02	.02	.02	.016	3	1472
10	.02@.01	.02	.01	.02	.02	.010	786	1885
13	.01	.01	.01	.01	.01	.005	405	2117
14	.01	.01	.01	.01	.01	.005	1	2113
15	.01	.01	.01	.01	.01	.005	104	2128
16	....	....	....	.01N	.01	.004	3	2124
17	....	....	....	.01N	.01	.003	....	2124
20	CAB	.01	CAB	.01	.01	.004	114	2007
21	.01	.01	.01	.01	.01	.003	210	2010
22	.01	.01	.01	.01	....	.002	8	2013
23	.01	.01	.01	.01	.01	.005	1	2013
24	.01	.03	.01	.02	.02	.014	512	1857
27	.03	.03	.03	.03	.02	.016	10	1780
28	.02	.02	.02	.02	.02	.010	1	1780
29	.01	.02	.01	.01	.02	.007	11	1790
30	.01	.02B	.01	.02B	.02	.017	1	1789

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 45 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	.04	.06	.04	.04	.04	.023	238	1555

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.04	.04	.03	.03	.03	.019	73	1608
4	.01	.02	.01	.01A	.01	.013	17	1593
5	.01	.01	.01	.01	.01	.013	187	1423
6	.01	.01	.01	.01	.01	.012	42	1421
7	.01	.01	.01	.01	....	.010	20	1421
10	CAB	CAB	CAB	CAB	CAB	.002	....	1421
11	CAB	CAB	CAB	CAB	CAB	.001	....	1409
12	CAB	CAB	CAB	CAB	CAB	.000	....	1409
13	CAB	CAB	CAB	CAB	CAB	.000	....	1409
14	CAB	CAB	CAB	CAB	CAB	.000	....	1409
17	CAB	CAB	CAB	CAB	CAB	.000	1	1409
18	CAB	CAB	CAB	CAB	CAB	.000	....	1409
19	.01	.01	.01	.01	....	.000	1	1408
20	CAB	CAB	CAB	CAB	CAB	.000	....	1408
21	CAB	CAB	CAB	CAB	CAB	.000	....	1408
24	CAB	CAB	CAB	CAB	CAB	.000	....	1408
25	CAB	CAB	CAB	CAB	CAB	.000	....	1408
26	CAB	CAB	CAB	CAB	CAB	.000	....	1408
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	1408

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1408
2	CAB	CAB	CAB	CAB	CAB	.000	....	1408
3	CAB	CAB	CAB	CAB	CAB	.000	1	1406
4	CAB	CAB	CAB	CAB	CAB	.000	....	1406

DECEMBER 1986 46 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	2.67	2.67	2.67	2.67	2.62	.532	2	2
17	....	....	2.34A	2.34A	2.50	.514	....	2
18	....	....	2.40A	2.40A	2.20	.476	....	2
21	....	....	2.18A	2.18A	2.16	.464	....	2
22	....	....	....	2.16N	2.02	.444	....	2
23	2.04	2.04	2.04	2.04	2.04	.447	100	102
24	....	2.10B	....	2.10B	2.14	.458	....	102
25	2.25	2.25	2.02A	2.02A	1.81	.411	1	103
28	....	....	....	1.81N	1.80	.416	....	103
29	....	....	....	1.80N	1.86	.433	....	103
30	....	1.92B	....	1.86N	1.99	.455	....	103

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.20B	....	2.20B	2.38	.501	....	103
2	2.20	2.22B	2.20	2.20	2.18	.476	1	103
5	2.00	2.00	2.00	2.00	1.94	.442	11	112
6	....	2.36B	....	2.08B	2.14	.467	....	112
7	2.15	2.15	2.08A	2.08A	2.00	.447	5	114
8	1.85	1.85	1.85	1.85	2.02	.449	100	114
9	....	....	1.98A	1.98A	2.00	.450	....	114
12	....	....	1.95A	1.95A	1.80	.427	....	114
13	....	2.07B	....	2.05B	2.01	.458	....	114
14	2.05	2.05	1.85	1.85	1.83	.450	15	129
15	....	....	....	1.83N	1.83	.457	....	129
16	....	2.00B	....	2.00B	2.06	.494	1	130
19	....	2.10B	....	2.10B	1.96	.476	....	130
20	....	....	....	2.40B	2.46	.536	....	130
21	2.40	2.54B	2.40	2.54B	2.61	.561	2	130
22	....	2.70B	....	2.70B	2.80	.585	....	130
23	....	....	....	2.80N	2.86	.595	....	130
26	Exchange Closed; Memorial Day							
27	....	....	2.70A	2.70A	2.67	.578	....	130
28	....	....	....	2.67N	2.81	.599	....	130
29	....	3.06B	....	3.06B	3.07	.631	....	130
30	3.32	3.32	3.32	3.32	3.25	.655	2	130

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	3.37B	3.23A	3.23A	3.23	.654	....	130
3	....	....	2.80A	2.93A	2.79	.591	....	130
4	....	....	2.70A	2.70A	2.62	.578	....	130
5	....	....	2.33A	2.33A	2.28	.533	....	130
6	....	....	2.16A	2.16A	2.16	.510	....	130
9	....	2.30B	....	2.25B	2.30	.542	....	130
10	....	....	2.00A	2.00A	2.00	.500	....	130
11	....	....	1.96A	2.00N	1.98	.497	....	130
12	1.94	1.94	1.92A	1.92A	1.88	.485	1	131
13	2.00	2.02B	2.00	2.00	1.90	.492	1	131
16	1.80	1.95B	1.80	1.95B	1.96	.501	47	166

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 46 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	2.16B	...	2.16B	2.18	.538	1	165
18..	....	2.22B	2.07A	2.15A	2.10	.531	....	165
19..	....	....	....	2.10N	2.13	.538	....	165
20..	....	2.35B	....	2.35B	2.40	.582	....	165
23..	....	2.50B	2.17A	2.17A	1.98	.516	....	165
24..	2.07	2.08B	2.07	2.07	2.06	.528	1	166
25..	1.88	2.03	1.88	2.03	2.07	.531	10	165
26..	....	....	2.00A	2.00A	1.95	.519	....	160
27..	....	....	1.85A	1.85A	1.74	.484	....	160
30..	1.70	1.74B	1.70	1.74B	1.72	.473	....	160

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.55A	1.72N	1.64	.460	....	160
2..	....	....	1.59A	1.60A	1.58	.453	1	161
3..	1.52	1.55	1.50A	1.51A	1.50	.439	10	165
4..	Exchange Closed, Independence Day							
7..	1.48	1.65B	1.48	1.65B	1.67	.477	15	170
8..	1.43	1.57	1.43	1.57	1.56	.455	38	208
9..	1.49	1.59B	1.49	1.50B	1.50	.443	10	217
10..	....	....	....	1.50N	1.50	.444	....	217
11..	1.53	1.73	1.53	1.69A	1.68	.489	67	283
14..	1.60	1.60	1.39	1.39	1.37	.431	15	291
15..	1.40	1.40	1.20A	1.30A	1.24	.400	2	291
16..	1.23	1.23	1.20A	1.21	1.19	.390	2	292
17..	1.19	1.26	1.18A	1.25	1.23	.402	25	317
18..	1.25	1.25	1.05	1.05	1.06	.364	9	317
21..	1.03	1.05	.93	.94	.95	.341	249	469
22..	1.04	1.05	1.02	1.02	.99	.355	211	666
23..	1.04	1.14B	.97A	1.00	.98	.350	213	714
24..	1.03	1.04	1.01	1.04	1.02	.373	8	720
25..	1.12	1.16	1.08	1.11B	1.13	.398	6	722
28..	1.01	1.02	.80	.85	.81	.316	59	771
29..	.84	.89	.80A	.85A	.83	.327	29	777
30..	.83	.86B	.79	.83	.81	.318	203	944
31..	.70	.70	.67	.70	.68	.277	34	945

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.64	.68	.59	.59	.60	.260	132	1056
4..	.55	.58	.49	.58	.59	.253	170	1194
5..	.72	.72	.63A	.66	.65	.270	42	1224
6..	.54	.56	.53	.53	.56	.242	54	1194
7..	.50	.51	.49A	.50	.50	.224	62	1164
8..	.46	.49	.45	.48	.48	.221	172	1278
11..	.40	.42	.40	.40	.40	.199	107	1365
12..	.46	.47	.45A	.47	.47	.227	62	1368
13..	.44	.47	.44	.46	.45	.210	47	1381
14..	.38	.43	.38	.43	.42	.190	387	1537
15..	.39	.43	.39	.42	.41	.190	24	1550
18..	.41	.48	.40A	.46	.46	.204	36	1533
19..	.43	.43	.39	.40	.40	.172	248	1519
20..	.39	.39	.37A	.38	.39	.162	344	1592
21..	.37	.38	.33	.35B	.36	.147	130	1683
22..	.34	.38	.34	.35	.35	.144	173	1830
25..	.34	.34	.33	.34	.35	.144	24	1844
26..	.37	.39B	.35	.39B	.40	.177	211	2050
27..	.39	.39	.34	.34	.35	.151	52	2062
28..	.36	.41	.33	.41	.40	.172	259	2051
29..	.32	.32	.29	.29	.30	.129	326	2295

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed, Labor Day							
2..	.26	.30	.26	.29	.28	.124	37	2309
3..	.30	.32	.27	.28	.28	.123	87	2304
4..	.28	.30	.26	.30	.29	.133	185	2372
5..	.29	.38	.29	.37	.36	.170	191	2521
8..	.40	.45	.37	.43	.43	.209	635	2763
9..	.38@.39	.41B	.36	.40	.40	.189	796	3316
10..	.36	.40	.35	.38	.38	.184	76	3330
11..	.44@.43	.55	.43	.51	.52	.236	377	3560
12..	.46	.48	.36	.36	.39	.171	458	3635
15..	.34	.34	.31	.32	.33	.148	97	3629
16..	.30	.35	.30	.33	.33	.155	149	3731
17..	.26	.26	.22	.23	.23	.113	216	3590
18..	.18@.19	.19	.14	.15	.16	.064	603	3646
19..	.16	.17	.14	.15	.15	.064	721	3888
22..	.24@.23	.29	.23	.29	.29	.122	98	3868
23..	.33	.35	.32	.33	.33	.154	376	4140
24..	.30	.31	.28	.31	.31	.145	195	4148
25..	.33	.33	.25	.25	.26	.140	178	4104
26..	.26	.30	.25	.30	.30	.150	412	4031
29..	.21@.19	.21	.15	.16	.16	.091	228	4081
30..	.17	.18B	.15	.16	.16	.099	134	4019

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 46 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.16	.16	.11	.13	.13	.089	18	4022
2..	.11	.11	.09	.09	.09	.067	5	3993
3..	.08	.10	.07	.09	.09	.064	1070	3551
6..	.07	.07	.06	.07	.07	.044	485	3581
7..	.09	.10	.07	.07	.07	.051	212	3685
8..	.06	.06	.05	.05	.05	.047	214	3887
9..	.05	.05	.04	.04	.05	.044	32	3887
10..	.04	.05	.03	.04	.04	.031	584	4213
13..	.03	.04	.03	.04	.03	.018	250	4180
14..	.03	.03	.02	.02	.03	.019	573	4044
15..	.02	.02	.02	.02	.02	.017	2	4044
16..	.02	.03	.02	.02	.02	.016	102	3944
17..	.02	.02	.02	.02	.02	.014	2	3944
20..	.01	.03	.01	.02	.02	.016	39	3921
21..	.02	.03	.02	.03	.02	.015	28	3932
22..	.01	.02	.01	.01	.01	.012	35	3939
23..	.02	.04	.02	.03	.04	.022	152	3974
24..	.06	.09	.05	.08	.08	.050	605	4210
27..	.06	.09	.06	.09	.09	.056	221	4061
28..	.06	.07	.05	.06	.06	.038	72	4122
29..	.05	.06	.05	.06	.05	.031	170	4114
30..	.08	.09	.08	.08	.09	.060	59	4134
31..	.15	.16	.10	.12	.11	.078	583	4342

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.12	.12	.09	.09	.09	.071	272	4383
4..	.07	.07	.05	.05	.06	.055	85	4449
5..	.06	.06	.04	.05	.05	.058	564	4176
6..	.04	.05	.03	.04	.05	.054	76	4148
7..	.05	.05	.04	.04	.04	.048	254	4215
10..	.02	.02	.02	.02	.02	.020	12	4206
11..	....	....	....	.02N	.02	.012	....	4147
12..	.02	.02	.01	.01	.01	.005	37	4132
13..	.02	.02	.01	.01	.01	.003	157	4038
14..	....	....	....	.01N	.01	.001	....	4038
17..	....	....	....	.01N	....	.001	....	4038
18..	CAB	CAB	CAB	CAB	CAB	.000	....	4038
19..	.01	.01	.01	.01	...	.000	....	4038
20..	CAB	CAB	CAB	CAB	CAB	.000	58	4001
21..	CAB	.01	CAB	.01	....	.000	111	3891
24..	CAB	CAB	CAB	CAB	CAB	.000	....	3871
25..	CAB	CAB	CAB	CAB	CAB	.000	50	3821
26..	CAB	CAB	CAB	CAB	CAB	.000	....	3821
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3821

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	3821
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3821
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3821
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3821

DECEMBER 1986 47 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.80	2.80	2.70	2.70	2.70	.530	2	2
22..	....	....	....	2.70N	2.53	.509	....	2
23..	....	....	....	2.53N	2.55	.512	....	2
24..	....	2.60B	....	2.60B	2.65	.522	....	2
25..	....	2.70B	2.50A	2.50A	2.27	.475	....	2
28..	2.40	2.40	2.34A	2.34A	2.25	.480	2	4
29..	....	2.30B	....	2.30B	2.37	.498	..	4
30..	....	2.38B	....	2.37N	2.49	.521	....	4

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.90	2.90	2.90	2.90	2.94	.566	3	7
2..	....	....	2.87A	2.87A	2.72	.541	....	7
5..	....	....	2.55A	2.55A	2.49	.507	....	7
6..	....	2.90B	....	2.60B	2.68	.532	....	7
7..	....	....	2.60A	2.60A	2.52	.511	....	7
8..	....	....	2.48A	2.52N	2.52	.514	....	7
9..	....	....	2.50A	2.50A	2.50	.515	....	7
12..	....	....	2.44A	2.44A	2.31	.492	....	7
13..	....	2.55B	....	2.55B	2.54	.523	....	7
14..	2.37	2.37	2.37	2.37	2.35	.517	3	6
15..	....	....	....	2.35N	2.35	.524	....	6
16..	....	2.55B	....	2.55B	2.62	.561	....	6
19..	2.77	2.77	2.77	2.77	2.50	.544	2	6
20..	....	....	....	3.00B	3.04	.604	....	6
21..	....	3.16B	....	3.16B	3.25	.628	....	6
22..	....	3.38B	..	3.38B	3.46	.652	..	6

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 47 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23 ..	....	....	....	3.46N	3.54	.661	....	6
26 ..	Exchange Closed; Memorial Day							
27 ..	....	....	3.39A	3.39A	3.32	.647	....	6
28 ..	....	....	....	3.32N	3.49	.667	....	6
29 ..	....	3.75B	....	3.75B	3.77	.698	....	6
30 ..	4.00	4.04	4.00	4.04	3.98	.720	2	5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	4.11B	3.95A	3.95A	3.94	.720	....	5
3 ..	....	....	3.40A	3.60A	3.43	.662	....	5
4 ..	....	....	3.40A	3.43N	3.28	.650	....	5
5 ..	....	....	2.91A	2.91A	2.88	.608	....	5
6 ..	....	....	2.86A	2.86A	2.75	.585	....	5
9 ..	....	2.90B	....	2.90B	2.92	.618	....	5
10 ..	....	....	2.65A	2.65A	2.56	.578	....	5
11 ..	....	....	2.50A	2.56N	2.56	.575	....	5
12 ..	2.55	2.55	2.50A	2.50A	2.45	.563	50	55
13 ..	....	2.60B	....	2.47B	2.49	.570	....	55
16 ..	2.40	2.46B	2.35A	2.46B	2.53	.580	40	95
17 ..	....	2.73B	....	2.73B	2.78	.617	....	95
18 ..	....	2.84B	2.72A	2.77A	2.70	.611	....	95
19 ..	....	....	....	2.70N	2.75	.618	....	95
20 ..	....	2.93B	....	2.93B	3.05	.660	....	95
23 ..	....	3.18B	2.75A	2.75A	2.59	.599	....	95
24 ..	....	2.68B	....	2.66B	2.66	.611	....	95
25 ..	....	....	2.63A	2.66N	2.67	.614	....	95
26 ..	....	....	2.62A	2.62A	2.55	.603	....	95
27 ..	2.34	2.34	2.34	2.34	2.32	.569	2	97
30 ..	....	....	....	2.32N	2.28	.559	....	97

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	2.13	2.13	2.10A	2.13	2.19	.546	3	100
2 ..	2.15	2.15	2.12A	2.12A	2.11	.540	1	101
3 ..	....	....	2.00A	2.00A	2.02	.526	....	101
4 ..	Exchange Closed; Independence Day							
7 ..	2.00	2.20B	2.00	2.20B	2.25	.565	5	106
8 ..	2.07	2.07	1.98A	2.07	2.07	.544	3	109
9 ..	....	2.13B	2.04A	2.06A	2.01	.532	....	109
10 ..	....	....	2.00A	2.01N	2.01	.534	....	109
11 ..	2.00	2.20B	2.00	2.20B	2.26	.579	75	184
14 ..	....	....	1.90A	2.03A	1.88	.523	....	184
15 ..	....	....	1.70A	1.70A	1.70	.491	....	184
16 ..	1.67	....	1.66A	1.66A	1.66	.481	....	184
17 ..	....	1.71B	....	1.71B	1.70	.495	....	184
18 ..	1.48	1.48	1.47	1.47	1.50	.455	1	185
21 ..	1.45	1.47	1.35	1.38	1.36	.433	95	188
22 ..	....	1.52B	....	1.52B	1.42	.449	....	189
23 ..	1.46	1.63	1.37A	1.41A	1.39	.445	142	290
24 ..	1.43	1.45	1.43	1.44	1.45	.470	148	296
25 ..	....	1.61B	....	1.55B	1.61	.496	41	328
28 ..	1.45	1.45	1.19A	1.20	1.18	.411	85	405
29 ..	1.20	1.26	1.17A	1.24B	1.22	.424	41	421
30 ..	1.28	1.28	1.19	1.21	1.19	.415	772	1192
31 ..	1.03	1.08	1.00	1.02	1.01	.370	74	1244

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.98	98	.90	.90	.90	.352	72	1305
4 ..	.84	.92	.81	.89	.90	.346	243	1400
5 ..	1.08	1.08	.95A	.98	.98	.367	47	1398
6 ..	.88	.89	.84	.89	86	.335	93	1479
7 ..	.78	.79	.76	.79	.78	.315	13	1486
8 ..	.73	.77B	.72	.75B	.76	.312	39	1503
11 ..	.65	.69	.65	.65	.65	.288	51	1543
12 ..	71	.75	.69	.75	.75	.325	62	1552
13 ..	.70@.71	.77	.69	.69	.70	.306	33	1564
14 ..	.67@.65	.68	.63	.67	.66	.282	378	1493
15 ..	.64	.67	.64	.66	.65	.285	36	1522
18 ..	.62	.75	.62	.74	.73	.304	195	1670
19 ..	.73	.73	.61	.63B	.63	265	123	1661
20 ..	.61	.61	.57	.59	.60	.252	170	1658
21 ..	.65	65	.55A	.57	.57	.233	1041	2508
22 ..	.58	.58	.55	.55	.56	.230	40	2524
25 ..	.55	.57	.55	.55	.56	.231	1654	3977
26 ..	.60	.65	.57	.65	.65	.273	1750	5552
27 ..	.63	.63	.54	.56	.56	.240	52	5584
28 ..	.54	.65	.54	.65	.63	.267	37	5598
29 ..	.59	.59	.48	.48	.48	.209	244	5770

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	.46	.49	.46	.47	.47	204	125	5730
3 ..	.50@.52	.53	.45	.46	.46	.203	29	5740
4 ..	.43	48	.43	.48	.48	.216	206	5880

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 47 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5 ..	.47	.61	.47	.59@.60	.59	.266	282	6049
8 ..	.66	.73	.62	.71	.71	.317	776	6648
9 ..	.65@.63	.68B	.59	.67	.65	.293	668	7038
10 ..	.61@.60	.66	.59	.63	.64	.286	168	7087
11 ..	.69	.86	.69	.83	.83	.351	653	7379
12 ..	.76	.79	.60	.63	.62	.270	707	7535
15 ..	.54	.56	.52	.53	.53	.241	285	7786
16 ..	.52	.55	.50	.54	.54	.251	147	7401
17 ..	.43	.44	.37	.37	.37	.193	395	7360
18 ..	.28@.33	.33	.25	.26	.26	.119	571	7563
19 ..	.27	.29	.24	.25	.25	.119	106	7426
22 ..	.43	.50	.42A	.49	.48	.206	492	7460
23 ..	.55	.57B	.50	.53	.54	.250	1318	7347
24 ..	.48	.54	.48	.51	.51	.238	799	7459
25 ..	.53	.53	.45	.45	.45	.232	565	7440
26 ..	.46	.49	.44	.49	.49	.247	416	7541
29 ..	.35@.34	.35	.28	.28	.28	.165	263	7726
30 ..	.28	.34B	.28	.28	.28	.178	163	7668

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.28	.28	.22	.22	.23	.165	120	7704
2 ..	.21	.21	.16	.18	.17	.132	341	7591
3 ..	.15	.18	.14	.18	.17	.127	1192	7616
6 ..	.13	.14	.12	.13	.12	.096	218	7433
7 ..	.19	.19	.13	.13	.13	.109	284	7508
8 ..	.13	.13	.10	.10	.10	.102	203	7507
9 ..	.10	.11B	.09	.10	.10	.099	232	7447
10 ..	.09	.10	.08	.08	.08	.075	143	7392
13 ..	.07	.08	.07	.07	.06	.049	119	7415
14 ..	.07	.07	.06	.06	.06	.051	437	7179
15 ..	.07	.07	.05	.05	.05	.048	271	7188
16 ..	.05	.05	.04	.05	.05	.048	182	7209
17 ..	.04	.05	.04	.05	.05	.042	59	7241
20 ..	.04	.06	.04	.05	.05	.050	444	7255
21 ..	.06	.07	.05	.06	.05	.047	26	7167
22 ..	.04	.05	.03	.03	.03	.041	1817	7427
23 ..	.04@.05	.09	.04	.09	.09	.067	129	7434
24 ..	.15	.19	.13	.18@.17	.17	.131	824	7660
27 ..	.15	.21	.15	.18	.18	.148	1057	7487
28 ..	.12	.14	.12	.14	.14	.110	194	7502
29 ..	.12@.11	.14	.11	.14	.13	.095	996	7949
30 ..	.10	.23	.10	.21	.20	.160	1441	7675
31 ..	.26	.32	.24	.25@.26	.25	.195	844	7515

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.24@.23	.25B	.19	.20	.20	.189	740	7638
4 ..	.16	.16	.13	.16@.14	.14	.160	309	7660
5 ..	.18	.18	.11	.12	.12	.170	1384	7694
6 ..	.14	.14	.09	.13	.13	.166	904	7878
7 ..	.13	.17	.10	.11	.11	.156	1299	7648
10 ..	.06	.08	.06	.06	.06	.069	2173	8910
11 ..	.06@.05	.06	.04	.04	.04	.064	632	9167
12 ..	.04	.04	.03	.03	.03	.033	134	8980
13 ..	.03	.03	.02	.02	.02	.022	36	8881
14 ..	.02	.02	.01	.02	.02	.013	66	8839
17 ..	.02	.02	.01	.01	.01	.015	417	8559
18 ..	....	....	....	.01N	.01	.012	11	8559
19 ..	.01	.01	.01	.01	.01	.006	535	8428
20 ..	.01	.01	.01	.01	....	.005	56	8779
21 ..	.01	.01	.01	.01	....	.009	45	8411
24 ..	.01	.01	CAB	CAB	CAB	.002	8	8407
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	8407
26 ..	CAB	CAB	CAB	CAB	CAB	.000	2	8407
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	8405

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.01	.01	.01	.01	....	.000	1	8405
2 ..	CAB	CAB	CAB	CAB	CAB	.000	1	8405
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	8405
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	8405

DECEMBER 1986 48 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7 ..	3.30	3.30	3.20A	3.20A	3.09	.575	....	....
8 ..	....	....	3.05A	3.09N	3.09	.577	....	....
9 ..	....	....	....	3.09N	3.08	.579	5	5
12 ..	....	....	3.05A	3.05A	2.85	.555	....	5
13 ..	....	3.24B	....	3.24B	3.13	.587	....	5
14 ..	....	....	3.05A	3.05A	2.95	.581	....	5

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 48 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	....	....	....	2.95N	2.96	.589	....	5
16..	....	3.20B	....	3.20B	3.27	.626	....	5
19..	....	3.33B	....	3.27N	3.12	.610	....	5
20..	....	....	....	3.65B	3.72	.667	....	5
21..	3.80	3.85B	3.80	3.85B	3.95	.690	5	10
22..	....	4.10B	....	4.10B	4.19	.713	....	10
23..	....	....	....	4.19N	4.27	.721	....	10
26..	Exchange Closed; Memorial Day							
27..	....	....	4.17A	4.17A	4.04	.709	....	10
28..	....	....	....	4.04N	4.22	.729	....	10
29..	....	4.60B	....	4.60B	4.53	.757	....	10
30..	....	4.78B	....	4.78B	4.75	.778	....	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	4.62	4.91B	4.62	4.64B	4.71	.778	5	10
3..	....	....	4.10A	4.35A	4.16	.727	....	10
4..	....	....	4.10A	4.16N	3.98	.716	....	10
5..	....	....	3.58A	3.58A	3.56	.677	....	10
6..	....	....	3.55A	3.55A	3.40	.656	....	10
9..	....	3.60B	....	3.60B	3.60	.688	....	10
10..	....	....	3.30A	3.30A	3.21	.651	....	10
11..	....	...	3.15A	3.15A	3.19	.648	....	10
12..	....	....	3.15A	3.15A	3.07	.638	...	10
13..	....	3.27B	....	3.11B	3.11	.645	....	10
16..	....	....	2.98A	3.11N	3.18	.655	....	10
17..	....	3.38B	....	3.38B	3.46	.690	....	10
18..	....	3.52B	3.42A	3.45A	3.38	.685	....	10
19..	....	....	....	3.38N	3.42	.692	....	10
20..	....	3.60B	....	3.60B	3.78	.731	....	10
23..	....	3.93B	3.45A	3.45A	3.25	.676	....	10
24..	....	3.37B	....	3.35B	3.33	.687	....	10
25..	....	....	3.30A	3.33N	3.35	.690	....	10
26..	....	....	3.30A	3.30A	3.22	.681	....	10
27..	....	....	2.90A	3.10A	2.97	.649	....	10
30..	....	....	....	2.97N	2.86	.640	....	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.75	2.75	2.70A	2.75	2.80	.629	5	10
2..	....	....	2.77A	2.80N	2.72	.623	....	10
3..	....	....	2.59A	2.62A	2.63	.610	....	10
4..	Exchange Closed; Independence Day							
7..	....	2.80B	2.60A	2.80B	2.88	.649	....	10
8..	....	....	2.58A	2.83A	2.69	.629	....	10
9..	....	2.74B	2.62A	2.62A	2.62	.618	....	10
10..	....	....	....	2.62N	2.62	.621	....	10
11..	....	2.83B	....	2.83B	2.91	.664	....	10
14..	....	....	2.50A	2.70A	2.48	.612	....	10
15..	....	....	2.35A	2.35A	2.27	.581	....	10
16..	....	....	2.21A	2.21A	2.20	.572	...	10
17..	....	2.27B	....	2.27B	2.27	.586	....	10
18..	....	....	....	2.27N	2.05	.548	....	10
21..	....	....	1.91A	1.91A	1.87	.526	....	10
22..	....	....	....	1.87N	1.95	.543	....	10
23..	1.97	2.10B	1.92A	1.94A	1.90	.540	1	11
24..	....	1.96B	....	1.96B	2.01	.566	....	11
25..	....	2.17B	....	2.07B	2.19	.593	....	11
28..	....	....	1.75A	1.75A	1.67	.509	....	11
29..	1.68	1.77B	1.66A	1.71B	1.72	.524	1	12
30..	1.67	1.75B	1.65	1.69B	1.68	.515	211	223
31..	1.45	1.48	1.45	1.45	1.45	.470	215	431

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.40	1.41	1.36	1.36	1.34	.452	339	751
4..	1.20	1.32	1.20	1.30	1.30	.446	130	765
5..	1.50	1.50	1.34	1.38	1.39	.470	180	844
6..	1.30	1.30	1.23	1.25	1.26	.437	122	841
7..	1.16	1.17	1.13A	1.14	1.14	.417	66	883
8..	1.17	1.17	1.11A	1.14	1.13	.415	17	898
11..	.97@1.00	1.03B	.97	1.00A	.99	.390	20	906
12..	1.11	1.17	1.10	1.15	1.13	.433	91	931
13..	1.08	1.10	1.06A	1.09	1.07	.414	78	993
14..	1.00	1.05	.98	1.03	1.00	.390	127	1006
15..	1.02	1.03	1.00A	1.02	1.01	.394	24	1011
18..	.99	1.12	.99	1.11	1.10	.418	12	1019
19..	1.11	1.11	.96	.97A	.95	.375	150	1120
20..	.91	.95	.89	.91@.93	.92	.361	199	1248
21..	.94	.97B	.88	.88	.87	.339	151	1256
22..	.84	.91	.84	.87	.85	.337	96	1288
25..	.88	.88	.87	.88	.86	.338	504	1702
26..	.90	.99	.89	.99	.98	.388	471	1775
27..	.97	.97	.85	.86	.86	.349	206	1768
28..	.86	1.01	.85	.98	.97	.380	252	1728
29..	.82	.82	.75	.75	.75	.312	332	1796

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 48 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.74	.80	.72	.73	.73	.306	155	1890
3..	.81	.82	.72	.74A	.73	.305	198	1944
4..	.72	.75	.72	.75	.76	.322	159	2006
5..	.75	.97	.75	.91	.92	.381	694	2024
8..	1.00	1.12	.96	1.09	1.09	.441	642	2240
9..	1.01@.99	1.04B	.93	1.02A	1.00	.414	557	2601
10..	.95	1.04	.92	.98	.98	.406	517	2702
11..	1.08	1.30	1.08	1.27@.26	1.25	.479	1138	2800
12..	1.00	1.03	.93	.95@.94	.95	.389	680	2727
15..	.87	.89	.83	.84	.84	.356	248	2615
16..	.82	.88	.80	.85	.86	.368	87	2453
17..	.72	.72	.61	.61	.63	.297	1507	3239
18..	.54	.56	.41	.41	.43	.199	3283	4181
19..	.45	.47	.41	.41	.42	.199	267	4080
22..	.70	.78	.69	.76	.76	.315	435	4143
23..	.87	.90	.79	.86@.85	.86	.369	1359	3912
24..	.78@.76	.86	.76	.83	.83	.355	774	3973
25..	.85	.86	.74	.74	.75	.348	241	3995
26..	.74	.81	.72	.81	.80	.367	622	4170
29..	.60	.60	.48	.48@.50	.49	.267	675	4202
30..	.49	.59	.49	.51	.52	.286	160	4167

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.52	.52	.42	.42	.44	.270	906	4138
2..	.43	.43	.33	.33	.34	.226	290	4114
3..	.30	.34	.27	.34	.33	.222	724	4155
6..	.26	.27	.24	.25A	.25	.179	683	4157
7..	.35	.36	.27	.27@.28	.27	.201	514	4383
8..	27	.27	.23	.24	.23	.193	283	4320
9..	.22	.26	.20	.21	.21	.189	421	4352
10..	.21	.21	.18	.19	.19	.154	423	4346
13..	.16	.16	.13	.13	.13	.112	15	4419
14..	.13	.15	.13	.15	.14	.116	248	4459
15..	.14	.15	.12	.12	.12	.112	217	4449
16..	.11	.13	.11	.11	.12	.113	275	4366
17..	.10	.12	.09	.12	.11	.104	197	4339
20..	.11	.14	.11	.11	.11	.121	678	4421
21..	.13	.15	.12	.12	.12	.119	220	4347
22..	.11	.11	.09	.09	.09	.108	1535	5269
23..	.13	.23	.12	.21	.21	.161	254	5280
24..	30@.32	.40	.30	.37	.38	.272	1703	5513
27..	.36	.44	.34	.42@.41	.41	.304	1861	5471
28..	30	.32	.28	.31	.31	.245	871	5793
29..	26	.32	.26	.29B	.29	.220	1250	5900
30..	.24	.48	.24	.46@.45	.45	.325	1885	6075
31..	61	.69	.50	.54@.53	.54	.378	1683	6247

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.63	.63	.45	.47	.47	.379	845	6513
4..	.38	.39	.35	.37@.36	.37	.342	997	6346
5..	45	.46	.33	.36	.37	.363	1424	6594
6..	.41	41	.33	.36@.38	.37	.362	797	6718
7..	.39	.49	.31	.32	.33	.354	1944	7350
10..	20	.23	.19	.20	.21	.252	2483	8067
11..	.16	.17	.14	.15	.16	.206	1084	8125
12..	.12	.13	.10	.11	.10	.130	1848	8340
13..	.11	.11	07	.08	.08	.102	779	7964
14..	.07	.09	.05	.06	.06	.072	558	7731
17..	.06	.06	.05	.05@.06	.05	.090	678	7531
18..	.06	.07	.05	.05	.05	.079	316	7304
19..	.05	.05	.03	.03	.03	.053	221	7332
20..	.03	.04	.02	.03	.03	.052	400	7552
21..	.04	.07	.03	.05	.05	.083	827	7525
24..	.04	.04	.02	02	.03	.044	362	7393
25..	.02	02	.01	.01	.01	.005	1956	7147
26..	.01	.01	.01	.01	....	.003	303	7118
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	50	7015

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	....	.000	4	7013
2..	CAB	CAB	CAB	CAB	CAB	.000	...	7013
3..	.01	.01	.01	.01	....	.000	29	6986
4..	CAB	CAB	CAB	CAB	CAB	.000	53	6915
5..	.01	.01	CAB	CAB	CAB	.000	1	....

DECEMBER 1986 49 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	2.35	2.36B	2.25A	2.32A	2.32	.620	5	5
30..	....	2.35B	2.30A	2.30A	2.27	.612	....	5

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 49 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	....	....	2.00A	2.03A	2.00	.569	....	5
IN AUGUST								
1..	....	....	1.88A	1.88A	1.87	.553	....	5
4..	....	....	1.73A	1.83A	1.84	.549	....	5
5..	2.04	2.04	1.95A	2.00A	1.95	.573	4	9
6..	....	....	1.80A	1.80A	1.77	.541	....	9
7..	....	....	1.63A	1.63A	1.63	.522	....	9
8..	1.62	1.63	1.62	1.62	1.62	.521	266	270
11..	1.47	1.49	1.43A	1.48A	1.44	.499	5	274
12..	1.62	1.64	1.60	1.64	1.64	.545	3	277
13..	1.60	1.60	1.58	1.58	1.57	.527	12	287
14..	1.47	1.50	1.47	1.50	1.46	.504	3	290
15..	1.50	1.50	1.47A	1.50	1.48	.510	50	338
18..	1.51@.49	1.57	1.45A	1.57	1.58	.537	151	454
19..	1.59	1.59	1.43	1.43A	1.41	.494	334	675
20..	1.39	1.39	1.33	1.36	1.35	.480	277	912
21..	1.40	1.43B	1.28	1.28	1.27	.457	460	1237
22..	1.28	1.30	1.26	1.29	1.25	.456	323	1540
25..	1.27	1.27	1.26	1.26	1.26	.458	322	1842
26..	1.34	1.43	1.33A	1.43	1.43	.511	194	1845
27..	1.41	1.41	1.26	1.29	1.28	.469	180	1914
28..	1.30	1.43	1.25	1.43	1.42	.502	272	2110
29..	1.23	1.24	1.15	1.15	1.15	.428	241	2130
IN SEPTEMBER								
1..	Exchange Closed; Labor Day							
2..	1.15	1.19	1.12	1.15	1.13	.424	173	2159
3..	1.21	1.24B	1.09A	1.09A	1.09	.423	31	2166
4..	1.06	1.16	1.06	1.16	1.16	.441	239	2343
5..	1.18	1.41	1.15	1.39	1.38	.505	821	2775
8..	1.52@.51	1.64	1.48	1.58	1.62	.568	363	2750
9..	1.46	1.53	1.38	1.50	1.49	.541	279	2890
10..	1.42	1.50	1.38	1.49	1.48	.534	177	2962
11..	1.60	1.86	1.60	1.81	1.81	.606	82	2940
12..	1.71	1.71	1.40	1.45	1.41	.516	59	2923
15..	1.29	1.32	1.27	1.28	1.27	.483	323	2950
16..	1.24	1.32	1.24	1.30A	1.29	.496	244	2981
17..	1.07	1.10	.99	1.00	1.00	.419	815	3163
18..	.85	.89	.70	.70	.70	.303	1322	3137
19..	.72	.76	.67	.69	.70	.303	963	3677
22..	1.08	1.17	1.08	1.17	1.16	.440	1862	3902
23..	1.29	1.34	1.17	1.29	1.31	.499	633	3858
24..	1.17	1.30	1.17	1.24	1.25	.485	1047	4137
25..	1.29	1.29	1.18	1.20	1.17	.478	1052	4549
26..	1.17	1.24	1.14	1.23	1.25	.499	369	4842
29..	.95	.95	.81	.85	.82	.390	433	4784
30..	.89	.97	.87	.87	.86	.414	294	4932
IN OCTOBER								
1..	.87@.86	.87	.75	.76	.76	.399	520	5026
2..	.73	.74	.61	.62	.61	.348	1122	4916
3..	.60	.62	.51	.59	.60	.345	747	5117
6..	.49	.50	.47	.47	.48	.294	658	5303
7..	.64	.64	.52	.53	.53	.325	1271	5677
8..	.50	.50	.46	.47	.47	.317	597	6053
9..	.45	.50	.43	.44	.44	.315	817	6384
10..	.40	.40	.36	.39	.39	.270	276	6468
13..	.33@.32	.34	.29	.29	.29	.213	596	6505
14..	.33	.33	.28	.30	.30	.222	940	6538
15..	.31	.31	.27	.27	.28	.217	294	6494
16..	.25	.28	.25	.26	.27	.221	620	6512
17..	.24	.25	.23	.24A	.24	.209	336	6373
20..	.25	.31	.25	.28	.29	.243	342	6312
21..	.32	.33	.27	.28	.28	.242	549	6456
22..	.28@.26	.28	.24	.25	.25	.228	132	6439
23..	.28	.47	.28	.44	.45	.311	3609	7459
24..	.67@.66	.78	.61	.74	.74	.458	2361	7215
27..	.72	.89	.71	.82	.82	.502	1244	7367
28..	.64@.62	.66	.61	.65	.65	.434	370	7125
29..	.60@.59	.65	.59	.60	.61	.404	605	7077
30..	.52	.93	.51	.89	.88	.532	1411	6835
31..	1.12@.16	1.18	.93	1.02	1.03	.589	536	6744
IN NOVEMBER								
3..	1.12	1.13	.95	.98	.98	.600	253	6566
4..	.84	.84	.78	.81	.82	.567	1331	6760
5..	1.00	1.00	.80A	.85@.86	.85	.595	1509	7638
6..	.90	.91B	.79	.85B	.86	.600	605	7603
7..	1.07	1.07	.80	.80	.82	.598	576	7599
10..	.58	.61	.55	.55	.56	.499	705	7236

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
DECEMBER 1986 49 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.43	.49	.43	.46	.46	.445	481	7200
12..	.35	.37	.31	.32	.31	.334	2511	7890
13..	.33	.34B	.24	.26	.25	.291	2131	8637
14..	.25	.28	.17	.17@.18	.18	.235	1684	8631
17..	.20	.23	.18	.22	.22	.294	1673	9220
18..	.27	.27	.19	.21	.20	.280	1677	9527
19..	.21	.21	.14	.15	.14	.224	637	9537
20..	.13@.12	.17	.11	.13	.13	.232	2600	8803
21..	.15	.24	.13	.20	.21	.325	3840	10375
24..	.17	.17	.11	.12	.12	.257	1428	10497
25..	.07@.06	.07	.02	.04@.02	.02	.071	1814	10519
26..	.03	.04	.02	.02	.02	.062	1545	10142
27..	Exchange Closed; Thanksgiving Day							
28..	.01	.02	.01	.01	.01	.013	559	10185
IN DECEMBER								
1..	.01	.01	CAB	.01	....	.000	179	10145
2..	.01	.01	.01	.01	....	.000	49	10120
3..	.01	.01	CAB	CAB	CAB	.000	3	10163
4..	.01	.01	.01	.01	.01	.000	951	10088
5..	.01	.01	CAB	CAB	CAB	.007	169	....

DECEMBER 1986 50 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.85	1.85	1.85	1.85	1.82	.577	1	1
22..	....	1.83B	....	1.82N	1.81	.576	....	1
25..	1.84	1.84	1.84	1.84	1.81	.579	....	1
26..	1.85	2.00B	1.85	2.00B	2.07	.630	3	4
27..	2.02	2.02	1.83A	1.85	1.85	.590	5	6
28..	1.80	2.05B	1.80	2.03	2.01	.622	7	14
29..	1.81	1.81	1.65	1.65@.66	1.66	.549	6	17
IN SEPTEMBER								
1..	Exchange Closed; Labor Day							
2..	1.66	1.73	1.65	1.65	1.64	.546	46	57
3..	1.77	1.77	1.60	1.60	1.62	.545	5	59
4..	....	1.66B	1.59A	1.66B	1.68	.563	....	58
5..	1.70	1.95B	1.70	1.92B	1.97	.626	10	59
8..	2.13	2.25	2.11	2.25	2.25	.686	44	71
9..	1.97	2.11B	1.97	2.11B	2.12	.662	18	80
10..	1.99	2.10	1.99	2.05	2.07	.656	17	87
11..	2.26	2.54	2.25	2.52	2.48	.721	4	90
12..	2.02	2.11B	2.02	2.03	2.02	.639	11	90
15..	1.90	1.92	1.86	1.86	1.85	.609	8	87
16..	1.81	1.92	1.81	1.92	1.88	.622	6	87
17..	1.63	1.63	1.50	1.51B	1.52	.547	14	86
18..	1.33	1.34	1.10	1.11	1.08	.423	1695	1498
19..	1.13	1.18	1.05	1.08	1.07	.423	426	1522
22..	1.59	1.72	1.56	1.69A	1.68	.569	548	1725
23..	1.87	1.92	1.78	1.86	1.90	.627	36	1711
24..	1.80	1.84	1.75A	1.83	1.82	.613	29	1692
25..	1.84	1.85B	1.72	1.72	1.74	.607	17	1690
26..	1.74	1.74	1.73	1.73	1.84	.629	3	1690
29..	1.46	1.47	1.30	1.30	1.31	.524	129	1711
30..	1.29	1.50	1.29	1.36	1.37	.550	56	1705
IN OCTOBER								
1..	1.32	1.33	1.23	1.23	1.25	.536	26	1703
2..	1.22	1.22	1.01	1.03	1.03	.485	1118	2222
3..	1.03	1.04	.92	1.02	1.02	.484	1496	2299
6..	.88	.88	.83	.83@.84	.84	.432	1162	2665
7..	1.07	1.07	.93	.93	.92	.470	164	2648
8..	.90	.90	.84	.87	.86	.463	173	2771
9..	.84	.92B	.81	.84	.82	.465	359	2937
10..	.80	.80	.70	.72	.72	.415	673	2936
13..	.61	.64	.58	.59	.54	.351	755	3304
14..	.62	.62	.57	.58	.58	.365	451	3458
15..	.58	.61B	.55	.57	.56	.361	506	3884
16..	.52	.57	.51	.56	.55	.369	551	4073
17..	.50@.51	.53	.47A	.51	.50	.357	280	4211
20..	.53	.66	.53	.60	.59	.407	836	4072
21..	.67@.66	.68	.56	.58	.58	.409	500	4455
22..	.57	.57	.52	.54	.54	.396	1144	4564
23..	.62	.86	.61	.83@.84	.83	.497	2520	4124
24..	1.15	1.31	1.11	1.29B	1.30	.650	1622	3788
27..	1.30	1.48	1.30	1.43	1.44	.696	543	3776
28..	1.16	1.21B	1.16	1.20	1.21	.636	95	3732
29..	1.12	1.19	1.12	1.12	1.13	.607	38	3694
30..	1.20	1.63	1.02A	1.48B	1.53	.726	503	3415
31..	1.90	1.90	1.67	1.74	1.73	.773	54	3335

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 50 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.81	1.85B	1.63	1.70B	1.70	.789	17	3311
4..	1.48	1.51	1.48	1.51	1.52	.768	21	3273
5..	1.66	1.75B	1.52A	1.56	1.60	.793	70	3272
6..	1.57	1.68B	1.51	1.57B	1.60	.801	18	3271
7..	1.87	1.87	1.54	1.55	1.56	.805	248	3253
10..	1.20	1.29	1.20	1.23	1.22	.741	381	3495
11..	1.03	1.10B	1.03	1.06@.05	1.07	.702	475	3627
12..	.85	.88B	.79	.80@.79	.80	.601	178	3654
13..	.82	.85B	.65	.68	.68	.560	1526	4250
14..	.70	.72B	.50	.52	.54	.500	690	4560
17..	.60	.68	.58	.64	.66	.596	713	5051
18..	.71	.73B	.62	.66	.64	.590	918	5513
19..	.65	.65	.48	.49	.51	.531	556	5731
20..	.48	.57B	.45	.50	.50	.557	1528	5904
21..	.61	.76B	.55	.71	.71	.677	734	5802
24..	.67	.68	.55	.55	.57	.647	266	5892
25..	.42	.43	.19	.21@.23	.22	.350	3162	7845
26..	.19	.28	.14	.14	.15	.347	2003	8100
27..	Exchange Closed; Thanksgiving Day							
28..	.09	.09	.06	.08	.07	.177	1052	7937

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.04	.06	.03	.03	.03	.082	1375	8039
2..	.05@.04	.06	.03	.05	.05	.127	1867	8344
3..	.04	.05	.01	.02	.02	.044	1213	8851
4..	.02@.03	.34	.02	.21@.20	.21	.592	5474	7016
5..	.08@.06	.35	.03	.27@.28	.29	.837	4320	5174
8..	....	....	....	....	....	.763	....	....

DECEMBER 1986 51 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	2.73	2.86	2.72	2.86	2.85	.766	10	10
10..	....	....	2.73A	2.83A	2.81	.761	4	14
11..	....	3.25B	....	3.25B	3.26	.814	....	14
12..	....	....	2.78A	2.78A	2.74	.747	....	14
15..	....	....	2.61A	2.61A	2.53	.722	....	14
16..	....	2.57B	2.51A	2.57B	2.60	.734	....	14
17..	....	....	2.14A	2.14A	2.16	.668	....	14
18..	1.90	1.90	1.60	1.64	1.60	.548	220	234
19..	1.65	1.70B	1.60	1.60	1.59	.548	27	154
22..	2.32	2.32	2.32	2.32	2.33	.689	....	154
23..	2.63	2.63	2.62A	2.62A	2.59	.739	3	154
24..	2.48	2.50B	2.43A	2.48	2.51	.728	1	154
25..	2.49	2.56B	2.45	2.45	2.43	.724	4	156
26..	....	....	2.41A	2.43N	2.54	.742	....	155
29..	....	....	1.93A	1.93A	1.93	.652	....	155
30..	2.16	2.17	2.05A	2.07A	2.02	.677	210	255

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.88A	1.88A	1.88	.667	....	255
2..	1.66	1.66	1.63A	1.66	1.62	.621	2	257
3..	1.47	1.55B	1.47	1.55B	1.61	.622	3	256
6..	1.40	1.40	1.35	1.35	1.37	.576	155	311
7..	1.49	1.65B	1.49	1.49	1.48	.615	5	316
8..	1.45	1.45	1.40	1.40	1.43	.612	4	318
9..	....	1.47B	1.40A	1.43N	1.39	.616	3	321
10..	1.22	1.22	1.22	1.22	1.23	.570	....	321
13..	1.08	1.12	1.05	1.05	.98	.509	346	642
14..	1.06	1.10	1.02	1.02	1.05	.526	34	658
15..	1.04	1.08	1.00	1.01	1.01	.525	142	737
16..	.96	1.04	.95	1.03A	1.01	.536	60	786
17..	.94	.97	.94	.97	.95	.526	166	927
20..	1.02	1.13	1.02	1.12	1.11	.585	13	929
21..	1.09	1.20B	1.08A	1.10	1.10	.591	226	1136
22..	1.03	1.06B	1.03	1.03	1.03	.582	64	1197
23..	1.20	1.45	1.16	1.45	1.46	.680	119	1309
24..	1.80	2.05B	1.80	2.02B	2.04	.807	71	1293
27..	2.15	2.24B	2.15	2.20	2.21	.843	8	1282
28..	1.90	1.96B	1.90	1.94	1.95	.802	50	1248
29..	1.90	1.90	1.86A	1.90	1.84	.782	1	1218
30..	2.00	2.36	1.68A	2.27	2.34	.867	32	1191
31..	2.74	2.74	2.58A	2.58A	2.58	.897	20	1191

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.70	2.73B	2.61A	2.62A	2.56	.910	1	1192
4..	....	....	2.39A	2.39A	2.38	.900	....	1192
5..	2.42	2.64B	2.40A	2.42	2.47	.917	20	1192
6..	....	2.58B	2.44A	2.47N	2.48	.923	1	1192
7..	....	2.65B	2.45A	2.45A	2.47	.927	....	1192
10..	2.10	2.12B	2.10	2.10	2.07	.901	4	1188

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 51 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	1.88A	1.93A	1.89	.882	....	1187
12..	1.65	1.65	1.58	1.58	1.53	.823	200	1387
13..	1.63	1.63	1.35	1.36B	1.38	.799	322	1097
14..	1.40	1.40	1.20	1.23	1.20	.780	103	1155
17..	1.34	1.40B	1.34	1.36	1.43	.844	620	1733
18..	1.50	1.50	1.38A	1.45A	1.41	.846	12	1718
19..	1.25	1.25	1.19A	1.25	1.22	.816	....	1718
20..	....	1.29B	1.20A	1.26B	1.25	.842	....	1718
21..	1.49	1.58B	1.49	1.56	1.56	.912	21	1702
24..	1.46	1.53B	1.39	1.39	1.41	.917	4	1706
25..	1.09@.06	1.09	.75	.78	.79	.751	674	2101
26..	.72	.85B	.72	.80	.74	.766	130	2119
27..	Exchange Closed; Thanksgiving Day							
28..	.50	.53	.45	.46	.45	.635	807	2814

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.22	.45	.22	.34	.35	.615	738	3025
2..	.56	.56	.38	.52	.51	.789	697	3513
3..	.52	.54	.36	.40	.38	.752	56	3486
4..	.50	1.12	.32	1.08	1.08	.999	334	3179
5..	.83	1.33	.79A	1.27	1.29	.999	56	3169
8..	....	....	....	....	....	.999	....	....

DECEMBER 1986 52 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	2.50	2.50	2.30A	2.30A	2.23	.666	12	12
19..	....	2.26B	....	2.23N	2.22	.667	....	12
22..	....	3.02B	....	3.00B	3.05	.790	....	12
23..	....	3.34B	....	3.31B	3.38	.830	....	12
24..	....	....	3.20A	3.32A	3.29	.821	....	12
25..	....	3.36B	3.26A	3.26A	3.22	.818	....	12
26..	....	....	....	3.22N	3.34	.833	....	12
29..	....	....	2.65A	2.65A	2.60	.763	....	12
30..	....	2.72B	....	2.69B	2.76	.785	....	12

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.77B	2.68A	2.68A	2.64	.778	....	12
2..	....	....	2.63A	2.63A	2.33	.742	....	12
3..	....	....	2.25A	2.33N	2.31	.744	....	12
6..	....	....	2.08A	2.08A	2.05	.708	....	12
7..	....	2.40B	....	2.20B	2.20	.743	....	12
8..	....	....	2.17A	2.17A	2.15	.743	....	12
9..	....	2.27B	2.13A	2.15N	2.13	.749	....	12
10..	1.95	1.95	1.95	1.95	1.90	.712	2	14
13..	1.76	1.76	1.70A	1.70A	1.58	.662	12	26
14..	1.68	1.73B	1.67	1.67	1.68	.679	3	29
15..	....	1.70B	....	1.68N	1.65	.681	....	29
16..	...	1.68B	1.61A	1.67B	1.66	.693	....	29
17..	....	....	1.60A	1.66N	1.59	.688	....	29
20..	1.89	1.89	1.82A	1.82A	1.81	.744	....	29
21..	....	1.90B	....	1.81N	1.61	.752	....	29
22..	....	....	1.75A	1.79A	1.74	.748	....	29
23..	....	2.19B	....	2.19B	2.22	.825	....	29
24..	2.64	2.85	2.64	2.85	2.91	.909	1	29
27..	....	3.05B	....	3.05B	3.10	.933	1	29
28..	....	....	2.76A	2.85A	2.81	.910	....	29
29..	2.71	2.74B	2.71	2.71	2.67	.899	1	30
30..	....	3.10B	2.51A	3.10B	3.21	.946	....	30
31..	....	3.66B	....	3.45B	3.50	.961	....	30

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	3.67B	....	3.50N	3.50	.969	....	30
4..	....	....	3.34A	3.34A	3.33	.966	....	30
5..	....	3.58B	....	3.36B	3.44	.973	....	30
6..	....	....	....	3.44N	3.45	.977	....	30
7..	....	....	....	3.45N	3.43	.979	....	30
10..	....	....	3.06A	3.06A	3.02	.972	....	30
11..	....	....	2.82A	2.90A	2.82	.966	....	30
12..	....	....	2.53A	2.53A	2.42	.943	....	30
13..	2.52	2.53B	2.26A	2.31A	2.26	.935	1	31
14..	....	2.33B	2.14A	2.16A	2.06	.919	....	31
17..	....	2.30B	....	2.27B	2.34	.961	....	31
18..	....	2.47B	2.28A	2.34N	2.33	.963	....	31
19..	....	....	2.14A	2.20A	2.14	.955	....	31
20..	2.12	2.20B	2.12	2.17B	2.18	.967	3	31
21..	....	2.48B	....	2.45B	2.52	.987	....	31
24..	....	2.53B	2.44A	2.44A	2.38	.991	....	31
25..	....	....	1.70A	1.70A	1.67	.957	....	31
26..	....	1.78B	....	1.67N	1.67	.966	....	31
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	1.42A	1.42A	1.31	.944	....	31

DEUTSCHEMARK OPTION ON FUTURES — PUTS

DECEMBER 1986 52 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.05	1.30B	.97A	1.15B	1.20	.973	5	35
2..	....	1.52B	....	1.41B	1.43	.996	7	41
3..	....	1.45B	1.28A	1.28A	1.29	.998	....	41
4..	....	1.77B	....	1.77B	2.07	1.000	....	41
5..	1.85	2.29	1.83A	2.29	2.29	1.000	14	41
8..	....	....	....	....	....	.999	...	....

MARCH 1987 43 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.58	.58	.58	.58	.48	.173	1	1
23..	....	....	....	.48N	.48	.170	....	1
24..	....	....	....	.48N	.50	.180	....	1
25..	....	.53B	....	.50N	.54	.192	....	1
28..	....	....	.45A	.45A	.42	.148	....	1
29..	.42	.42	.42	.42	.44	.152	1	2
30..	....	....	....	.44N	.41	.147	....	2
31..	....	....	....	.41N	.35	.126	....	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.33A	.33A	.31	.117	....	2
4..	.28	.28	.28	.28	.31	.113	5	7
5..	....	....	....	.31N	.31	.120	....	7
6..	.31	.31	.31	.31	.27	.107	1	8
7..	....	....	....	.27N	.23	.098	....	8
8..	....	.25B	....	.23N	.23	.096	....	8
11..	....	....	.21A	.21A	.20	.085	....	8
12..	.24	.24	.24	.24	.23	.094	4	12
13..	....	....	....	.23N	.23	.086	....	12
14..	....	....	....	.23N	.22	.077	....	12
15..	.24	.24	.22	.22	.22	.076	202	213
18..	....	.23B	....	.23B	.24	.080	...	213
19..	....	....	....	.24N	.21	.068	....	213
20..	....	....	....	.21N	.21	.063	....	213
21..	....	....	....	.21N	.21	.058	....	213
22..	....	....	....	.21N	.21	.056	....	213
25..	.20	.20	.20	.20	.20	.057	1	214
26..	....	....	....	.20N	.21	.069	....	214
27..	....	....	....	.21N	.21	.061	....	214
28..	....	.24B	....	.24B	.24	.069	....	214
29..	.19	.21	.19	.21	.21	.054	3	213

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.19	.19	.19	.19	.21	.053	1	213
3..	.21	.21	.21	.21	.20	.053	20	228
4..	.20	.20	.20	.20	.18	.057	2	228
5..	....	.20B	....	.20B	.22	.071	....	228
8..	.26	.27	.26	.27	.27	.086	201	282
9..	....	....	.26A	.26A	.25	.078	....	282
10..	....	....	.24A	.25N	.25	.077	....	282
11..	.29	.30B	.29	.30B	.30	.097	1	283
12..	....	....	.27A	.27A	.25	.073	20	283
15..	....	....	....	.25N	.24	.065	....	283
16..	.24	.24	.24	.24	.24	.068	4	283
17..	.20	.20	.20	.20	.19	.052	8	283
18..	....	....	.18A	.18A	.17	.033	....	283
19..	....	....	....	.17N	.16	.034	....	283
22..	.23	.25	.23	.25	.24	.058	6	279
23..	....	.25B	.22A	.24N	.24	.070	....	279
24..	.23	.23	.23	.23	.23	.067	3	279
25..	....	....	....	.23N	.19	.066	....	279
26..	....	....	....	.19N	.20	.070	....	279
29..	.15	.15	.15	.15	.14	.047	1	280
30..	....	....	....	.14N	.15	.050	....	280

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.13A	.13A	.13	.046	....	280
2..	.12	.12	.10	.10	.10	.037	22	282
3..	....	....	.09A	.09A	.09	.035	....	282
6..	....	....	....	.09N	.08	.028	....	282
7..	.09	.09	.09	.09	.08	.030	60	311
8..	....	....	...	.08N	.07	.028	10	311
9..	.07	.08	.07	.07	.07	.026	184	465
10..	....	....	....	.07N	.06	.021	....	465
13..	....	....	....	.06N	.05	.015	....	465
14..	....	....	....	.05N	.05	.015	....	465
15..	....	....	....	.05N	.05	.014	....	465
16..	....	....	....	.05N	.05	.014	....	465
17..	....	....	....	.05N	.04	.012	....	465
20..	....	....	....	.04N	.04	.013	....	465

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 43 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.05	.05	.05	.05	.04	.013	21	485
22..	....	....	....	.04N	.04	.011	....	485
23..	....	....	....	.04N	.06	.016	....	485
24..	....	....	....	.06N	.07	.028	....	485
27..	....	.08B	....	.08B	.08	.031	....	485
28..	....	....	....	.08N	.06	.025	....	485
29..	....	....	....	.06N	.06	.022	....	485
30..	.09	.09	.09	.09	.09	.034	5	490
31..	....	....	....	.09N	.10	.040	....	490

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.10N	.09	.039	....	490
4..	.07	.07	.07	.07	.07	.034	1	490
5..	....	....	....	.07N	.07	.034	....	490
6..	.07	.07	.07	.07	.07	.033	10	500
7..	....	....	....	.07N	.07	.030	....	500
10..	....	....	.06A	.06A	.06	.020	....	500
11..	.05	.05	.04	.04	.04	.017	4	504
12..	.04	.04	.04	.04	.03	.012	2	506
13..	....	....	....	.03N	.03	.010	....	506
14..	....	....	....	.03N	.03	.007	....	506
17..	....	....	....	.03N	.02	.009	....	506
18..	.04	.04	.03	.03	.03	.008	220	506
19..	....	....	....	.03N	.03	.006	....	506
20..	....	....	....	.03N	.03	.006	....	506
21..	....	....	....	.03N	.03	.008	....	506
24..	....	....	....	.03N	.03	.006	....	506
25..	.01	.01	.01	.01	.01	.003	1	507
26..	....	....	....	.01N	.01	.002	....	507
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.01N	.01	.001	....	507

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.001	....	507
2..	....	....	....	.01N	.01	.001	....	507
3..	....	....	....	.01N	.01	.001	....	507
4..	.01	.01	.01	.01	.01	.003	1	508
5..	....	....	....	.01N	.01	.003	....	508
8..	....	....	....	.01N	.01	.003	....	508
9..	....	....	....	.01N	.01	.004	....	508
10..	....	....	....	.01N	.01	.002	....	508
11..	....	....	....	.01N	.01	.003	....	508
12..	....	....	....	.01N	.01	.002	....	508
15..	....	....	....	.01N	.01	.002	....	508
16..	....	....	....	.01N	.01	.002	....	508
17..	....	....	....	.01N	.01	.001	....	517
18..	....	....	....	.01N	.01	.001	....	517
19..	....	....	....	.01N	.01	.000	....	517
22..	....	....	....	.01N	....	.000	....	517
23..	CAB	CAB	CAB	CAB	CAB	.000	....	517
24..	CAB	CAB	CAB	CAB	CAB	.000	....	517
25..	Exchange Closed; Christmas							
26..	CAB	CAB	CAB	CAB	CAB	.000	....	517
29..	CAB	CAB	CAB	CAB	CAB	.000	....	517
30..	CAB	CAB	CAB	CAB	CAB	.000	....	517
31..	CAB	CAB	CAB	CAB	CAB	.000	....	517

MARCH 1987 44 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.75	1.75	1.52A	1.52A	1.37	.351	2	2
24..	....	....	....	1.37N	1.40	.359	....	2
25..	....	....	....	1.40N	1.40	.361	....	2
26..	....	....	....	1.40N	1.39	.351	....	2
27..	1.20	1.24	1.20	1.24	1.22	.325	2	2
30..	1.21	1.21	1.21	1.21	1.12	.317	2	2

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.15	1.15	1.15	1.15	1.10	.308	2	3
2..	....	....	....	1.10N	1.07	.302	....	3
3..	....	....	....	1.07N	1.03	.292	....	3
4..	Exchange Closed; Independence Day							
7..	....	1.05B	....	1.05B	1.15	.319	....	3
8..	....	....	1.02A	1.12A	1.06	.302	....	3
9..	....	1.10B	....	1.06N	1.02	.293	....	3
10..	....	....	....	1.02N	1.02	.294	....	3
11..	....	1.11B	....	1.11B	1.16	.324	....	3
14..	....	....	1.08A	1.08A	.94	.283	....	3
15..	.90	.90	.90	.90	.86	.262	2	5
16..	....	....	....	.86N	.83	.255	....	5
17..	....	....	...	.83N	.83	.262	....	5
18..	....	....	.79A	.79A	.75	.237	....	5
21..	.70	.70	.70	.70	.66	.222	1	6

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
MARCH 1987 44 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.71	.71	.71	.71	.70	.230	1	6
23	....	.73B	....	.70N	.70	.226	....	6
24	....	....	....	.70N	.71	.239	....	6
25	....	.76B	....	.74B	.78	.253	....	6
28	.69	.69	.63A	.65	.60	.201	1	7
29	.68	.68	.64A	.68	.62	.207	2	9
30	.66	.66	.66	.66	.59	.201	1	10
31	....	....	.58A	.58A	.52	.176	....	10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.52N	.45	.165	....	10
4	....	....	....	.45N	.45	.161	....	10
5	....	....	....	.45N	.47	.170	....	10
6	.42	.42	.42	.42	.40	.153	2	10
7	....	....	....	.40N	.35	.142	....	10
8	....	....	....	.35N	.35	.140	....	10
11	....	....	.33A	.33A	.31	.126	....	10
12	....	....	....	.31N	.34	.140	....	10
13	....	....	....	.34N	.35	.130	....	10
14	....	....	....	.35N	.34	.118	....	10
15	....	....	....	.34N	.34	.118	....	10
18	....	....	....	.34N	.36	.124	....	10
19	.34	.34	.34	.34	.32	.107	6	16
20	.35	.35	.35	.35	.32	.101	2	18
21	....	....	....	.32N	.31	.093	....	18
22	....	....	....	.31N	.31	.091	....	18
25	....	....	....	.31N	.30	.092	....	18
26	....	....	....	.30N	.33	.110	....	18
27	....	....	....	.33N	.33	.098	....	18
28	....	.34B	....	.34B	.35	.109	....	18
29	....	....	.33A	.33A	.30	.088	....	18

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.30N	.30	.086	....	18
3	....	....	....	.30N	.29	.085	....	18
4	.30	.30	.30	.30	.28	.091	4	22
5	....	.30B	....	.30B	.34	.112	....	22
8	....	.36B	....	.36B	.40	.133	....	22
9	....	....	.39A	.39A	.37	.122	....	22
10	....	....	....	.37N	.37	.119	....	22
11	.40	.45	.40	.45	.45	.147	13	19
12	.40	.40	.37A	.40	.36	.114	14	33
15	.35	.35	.34	.34	.34	.103	12	45
16	.34	.34	.34	.34	.34	.107	8	53
17	.28	.28	.28	.28	.27	.085	2	55
18	....	....	.24A	.24A	.23	.057	....	55
19	....	....	....	.23N	.22	.057	....	55
22	....	.27B	....	.27B	.32	.092	....	55
23	....	.33B	....	.33B	.34	.110	....	55
24	.33	.33	.33	.33	.32	.106	2	57
25	.31	.31	.31	.31	.27	.104	6	63
26	.27	.27	.27	.27	.28	.110	5	68
29	....	....	.25A	.25A	.20	.078	....	68
30	....	....	....	.20N	.20	.082	....	68

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.20N	.18	.077	....	68
2	....	....	....	.18N	.15	.064	....	68
3	.14	.15	.14	.15	.15	.061	12	78
6	....	....	....	.15N	.13	.050	....	78
7	....	....	....	.13N	.13	.054	....	78
8	....	....	....	.13N	.11	.051	....	78
9	.11	.11	.11	.11	.11	.049	110	188
10	....	....	....	.11N	.10	.040	....	188
13	....	....	....	.10N	.08	.030	....	188
14	....	....	....	.08N	.08	.030	....	188
15	.08	.08	.08	.08	.08	.029	13	201
16	....	....	....	.08N	.08	.028	10	211
17	....	....	....	.08N	.08	.026	....	211
20	....	....	....	.08N	.08	.028	....	211
21	.09	.09	.08	.08	.08	.027	9	220
22	....	....	....	.08N	.08	.025	1	221
23	....	....	....	.08N	.11	.034	....	221
24	....	.14B	....	.13B	.15	.055	....	221
27	.15	.16	.15	.16	.16	.061	12	223
28	.13	.13	.13	.13	.13	.050	10	233
29	.13	.13	.13	.13	.13	.046	3	236
30	.20	.20	.19A	.19A	.16	.066	2	238
31	.18	.18	.18	.18	.17	.077	4	234

DEUTSCHEMARK OPTION ON FUTURES — PUTS
MARCH 1987 44 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.17N	.15	.075	....	234
4	.12	.12	.11	.11	.11	.066	132	326
5	.14	.14	.12A	.12A	.11	.068	352	668
6	.13	.13	.12	.12	.12	.066	17	679
7	.13	.13	.13	.13	.12	.062	1	680
10	....	....	.11A	.11A	.10	.045	....	680
11	.08	.08	.08	.08	.08	.036	74	703
12	.08	.08	.07	.07	.06	.028	60	753
13	.06	.06	.06	.06	.05	.024	10	763
14	....	....	....	.05N	.04	.019	....	763
17	....	....	....	.04N	.04	.022	....	763
18	....	.05B	....	.04N	.05	.021	....	763
19	....	....	....	.05N	.04	.017	....	763
20	.04	.04	.04	.04	.04	.017	50	813
21	.03	.04B	.03	.04B	.04	.021	2	813
24	....	....	....	.04N	.04	.017	....	813
25	.03	.03	.03	.03	.03	.009	37	848
26	....	....	....	.03N	.03	.008	40	888
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.03N	.03	.005	....	888

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.02	.02	.02	.02	.004	100	788
2	....	....	....	.02N	.02	.005	3	778
3	.02	.02	.02	.02	.02	.004	51	778
4	....	....	....	.02N	.02	.010	....	778
5	....	....	....	.02N	.02	.011	....	778
8	....	....	....	.02N	.02	.010	....	778
9	....	.03B	....	.03B	.03	.013	....	778
10	.03	.03	.02	.02	.02	.009	8	786
11	....	....	....	.02N	.02	.010	....	786
12	....	....	....	.02N	.02	.008	....	786
15	....	....	....	.02N	.02	.009	....	786
16	....	....	....	.02N	.02	.008	....	786
17	.01	.01	.01	.01	.01	.006	1	814
18	....	....	....	.01N	.01	.004	....	815
19	.01	.01	.01	.01	.01	.003	75	862
22	....	....	....	.01N	....	.001	....	862
23	CAB	CAB	CAB	CAB	CAB	.000	....	862
24	CAB	CAB	CAB	CAB	CAB	.000	....	862
25	Exchange Closed; Christmas							
26	CAB	CAB	CAB	CAB	.01	.000	....	862
29	CAB	CAB	CAB	CAB	CAB	.000	....	862
30	CAB	CAB	CAB	CAB	CAB	.000	9	853
31	CAB	CAB	CAB	CAB	CAB	.000	....	853

MARCH 1987 45 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	2.00	2.00	1.90A	1.90A	1.86	.431	2	2
19	....	....	....	1.86N	1.88	.436	....	2
20	....	2.04B	....	2.04B	2.10	.470	....	2
23	....	2.15B	1.94A	1.94A	1.78	.418	....	2
24	1.85	1.85	1.77	1.77	1.81	.427	1	3
25	....	....	1.80A	1.81N	1.81	.429	3	6
26	....	....	....	1.81N	1.79	.419	....	5
27	....	....	1.65A	1.65A	1.60	.392	....	5
30	1.55	1.55	1.55	1.55	1.52	.384	2	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.40A	1.52N	1.45	.374	....	5
2	....	....	....	1.45N	1.42	.368	....	5
3	1.34	1.34	1.34	1.34	1.35	.358	1	6
4	Exchange Closed; Independence Day							
7	1.30	1.57	1.30	1.57	1.52	.387	4	7
8	1.25	1.49	1.25	1.47A	1.42	.370	2	8
9	....	....	....	1.42N	1.37	.360	....	9
10	....	....	....	1.37N	1.37	.361	....	7
11	....	1.48B	....	1.48B	1.54	.394	....	7
14	....	....	1.38A	1.38A	1.26	.350	....	7
15	....	....	1.21A	1.21A	1.16	.327	....	7
16	....	....	....	1.16N	1.12	.319	....	7
17	....	....	....	1.12N	1.14	.328	....	7
18	....	....	1.08A	1.08A	1.04	.300	....	7
21	.98	.98	.98	.98	.91	.284	2	9
22	1.10	1.10	1.10	1.10	.98	.293	1	10
23	.98	.98	.98	.98	.97	.290	5	15
24	1.02	1.02	1.02	1.02	1.00	.305	1	16
25	....	1.07B	....	1.03B	1.07	.322	....	16
28	.87	.88	.87	.88	.84	.263	13	29
29	....	.86B	....	.84N	.87	.271	1	30
30	....	....	....	.87N	.83	.264	....	29
31	.70	.70	.70	.70	.73	.235	5	32

DEUTSCHEMARK OPTION ON FUTURES — PUTS
MARCH 1987 45 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.65	.65	.65	.65	.65	.223	1	33
4	.65	.65	.65	.65	.65	.219	....	33
5	....	....	....	.65N	.68	.230	2	33
6	....	....	.65A	.65A	.60	.210	....	33
7	....	....	....	.60N	.53	.197	....	33
8	.55	.55	.55	.55	.53	.195	1	34
11	....	....	.50A	.50A	.47	.179	....	34
12	....	.50B	....	.50B	.51	.197	....	34
13	....	....	....	.51N	.52	.186	....	34
14	.50	.50	.50	.50	.51	.171	353	387
15	.53	.53	.52	.53	.51	.171	52	387
18	....	.55B	....	.52B	.54	.180	2	389
19	.49	.49	.48A	.49	.48	.159	200	587
20	....	....	....	.48N	.48	.152	....	587
21	....	....	....	.48N	.46	.141	....	587
22	....	....	....	.46N	.46	.139	....	587
25	....	....	....	.46N	.46	.140	....	587
26	....	.48B	....	.48B	.50	.164	....	587
27	.50	.50	.50	.50	.50	.147	1	587
28	....	.51B	....	.51B	.51	.163	....	587
29	.45	.45	.45	.45	.45	.133	100	487

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.43	.43	.43	.43	.44	.131	5	492
3	.42	.42	.42	.42	.42	.130	50	542
4	.40	.41	.40	.41	.42	.138	202	544
5	.46@.45	.46	.45	.45	.51	.165	72	612
8	.59	.59	.59	.59	.59	.192	4	614
9	....	....	.54A	.54A	.54	.178	1	615
10	....	....	.53A	.54N	.54	.176	....	615
11	.60	.68B	.60	.67	.65	.210	29	624
12	....	....	.57A	.57A	.52	.168	....	624
15	.48	.48	.48	.48	.49	.154	1	625
16	.48	.48	.48	.48	.49	.159	22	644
17	.41	.41	.36	.36	.39	.129	25	656
18	....	....	.38A	.38A	.33	.091	....	644
19	.33	.33	.32	.32	.31	.091	3	644
22	....	.42B	....	.42B	.46	.139	....	644
23	.53	.53	.51A	.51A	.51	.163	5	649
24	....	....	.50A	.50A	.47	.157	....	648
25	.42@.41	.42	.41	.41	.41	.155	125	746
26	....	....	.40A	.41N	.44	.163	50	746
29	.33	.35	.30A	.30A	.30	.120	124	754
30	.32	.32	.31	.31	.31	.127	90	820

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.26	.26	.26	.26	.26	.120	5	820
2	....	....	.23A	.23A	.22	.102	....	820
3	.22@.23	.23	.22	.22	.23	.099	101	821
6	....	....	.20A	.20A	.19	.083	....	821
7	....	.22B	....	.19N	.19	.090	....	821
8	....	....	.17A	.17A	.16	.086	....	821
9	....	....	....	.16N	.16	.083	....	821
10	....	....	....	.16N	.15	.070	....	821
13	....	....	....	.15N	.11	.055	....	821
14	....	....	....	.11N	.12	.056	....	821
15	.11	.11	.11	.11	.12	.054	110	813
16	.10	.10	.10	.10	.12	.053	31	843
17	....	....	....	.12N	.12	.049	....	823
20	....	....	....	.12N	.13	.054	....	823
21	.14	.14	.13	.14	.14	.053	7	825
22	.12	.12	.12	.12	.11	.049	7	832
23	....	.14B	....	.14B	.17	.065	....	832
24	.37	.37	.22	.25	.25	.098	15	847
27	.28	.28	.28	.28	.29	.108	4	849
28	.23	.23	.23	.23	.22	.091	8	852
29	....	....	....	.22N	.21	.085	....	852
30	....	.23B	....	.23B	.27	.116	....	852
31	.30	.32B	.28A	.29	.30	.131	21	859

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.27	.28	.27	.28	.27	.130	17	861
4	.23	.23	.21A	.23	.22	.118	9	861
5	.24	.24	.20A	.20A	.21	.121	150	1011
6	.21	.21	.21	.21	.21	.118	10	1009
7	.21	.22B	.21	.21	.20	.114	1	1010
10	....	....	.16A	.17A	.16	.087	....	1010
11	.13	.14	.13	.14	.13	.076	20	1020
12	.11	.11	.11	.11	.10	.058	15	1020
13	.10	.10	.10	.10	.09	.051	5	1025
14	....	....	....	.09N	.08	.043	....	1025

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS
MARCH 1987 45 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.09	.09	.09	.09	.09	.050	9	1026
18	....	....	....	.09N	.09	.048	....	1026
19	.08	.08	.08	.08	.08	.040	60	1036
20	.08	.08	.08	.08	.08	.040	2	1038
21	....	....	.07A	.08N	.08	.049	2	1040
24	.07	.09	.07	.09	.08	.042	3	1041
25	.06	.06	.06	.06	.06	.023	6	1045
26	.07	.07	.05	.06	.06	.023	2	1045
27	Exchange Closed; Thanksgiving Day							
28	.05	.05	.04	.04	.04	.016	11	1044

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.04N	.04	.013	75	1044
2	....	....	....	.04N	.05	.016	....	1044
3	.05	.05	.04	.05	.04	.014	4	1044
4	....	....	....	.04N	.06	.027	....	1044
5	.07	.07	.05	.06B	.07	.031	6	1044
8	....	....	.06A	.07N	.06	.029	....	1044
9	.08	.08	.07A	.08	.08	.036	10	1054
10	.05	.05	.05	.05	.05	.026	1	1043
11	.06	.06	.05A	.05A	.05	.028	200	1243
12	.05	.05	.04	.04	.04	.025	1	1244
15	.04	.05	.03	.04	.04	.027	155	1092
16	.03	.03	.03	.03	.03	.025	41	1094
17	.04	.04	.02	.03B	.03	.021	157	1092
18	.03	.03	.02	.02	.03	.016	50	1095
19	.03	.03	.02	.02	.02	.011	335	1390
22	.01	.01	.01	.01	.01	.005	201	1589
23	....	....	....	.01N	.01	.003	....	1589
24	....	....	....	.01N	.01	.003	....	1589
25	Exchange Closed; Christmas							
26	.01	.01	.01	.01	.01	.002	67	1522
29	....	....	....	.01N	.01	.000	5	1522
30	.01	.01	.01	.01	.01	.001	760	1952
31	CAB	CAB	CAB	CAB	CAB	.000	1	1951

MARCH 1987 46 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	2.38	2.40	2.35A	2.35A	2.25	.471	3	3
11	2.30	2.30	2.30	2.30	2.25	.469	1	4
12	....	....	....	2.25N	2.12	.461	....	4
13	....	2.20B	....	2.12N	2.15	.466	....	4
16	2.00	2.15B	2.00	2.15B	2.20	.474	100	104
17	2.15	2.30B	2.15	2.30B	2.39	.503	....	104
18	....	....	2.35A	2.39N	2.37	.498	1	104
19	....	....	....	2.37N	2.38	.503	....	104
20	....	2.60B	....	2.60B	2.65	.538	....	104
23	2.74	2.74	2.45A	2.45A	2.25	.486	2	104
24	....	....	....	2.25N	2.28	.495	....	104
25	....	....	....	2.28N	2.28	.498	....	104
26	....	....	2.25A	2.28N	2.25	.488	....	104
27	2.13	2.13	2.10A	2.10A	2.05	.460	1	104
30	....	....	2.04A	2.04A	1.98	.453	....	104

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.92	1.92	1.85A	1.92	1.85	.442	1	105
2	....	1.90B	....	1.85N	1.85	.437	....	105
3	1.80	1.81B	1.80	1.80	1.78	.426	1	106
4	Exchange Closed; Independence Day							
7	....	1.82B	....	1.82B	1.97	.458	....	106
8	....	....	1.80A	1.95A	1.85	.439	....	106
9	....	1.90B	....	1.85N	1.80	.430	....	106
10	....	....	....	1.80N	1.80	.431	....	106
11	....	1.93B	....	1.93B	1.99	.465	....	106
14	....	....	1.82A	1.82A	1.66	.421	....	106
15	....	....	1.62A	1.62A	1.53	.396	....	106
16	....	....	....	1.53N	1.48	.388	....	106
17	....	1.50B	....	1.50B	1.50	.398	....	106
18	....	....	1.42A	1.42A	1.38	.368	....	106
21	1.22	1.24B	1.22	1.24B	1.25	.351	1	106
22	....	....	....	1.25N	1.31	.363	....	106
23	....	1.32B	....	1.31N	1.28	.359	....	106
24	....	1.34B	....	1.28N	1.35	.376	....	106
25	....	1.44B	....	1.40B	1.43	.395	....	106
28	....	....	1.20A	1.20A	1.16	.332	....	106
29	1.20	1.20	1.20	1.20	1.19	.341	5	111
30	1.20	1.20	1.13	1.13	1.14	.334	3	112
31	1.00	1.00	1.00	1.00	1.01	.302	1	112

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 46 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.00	.98	.98	.91	.289	3	115
4..	.90	.93	.90	.93	.91	.285	15	130
5..	1.05	1.05	.95A	1.00A	.95	.299	1	131
6..	.90	.91	.90	.91	.86	.276	4	135
7..	.85	.85	.85	.85	.78	.262	3	138
8..	.80	.80	.80	.80	.78	.259	1	139
11..	....	....	.70A	.70A	.70	242	....	139
12..	....	.76B	....	.76B	.76	.265	....	139
13..	.76	.76	.75A	.75A	.76	.252	1	140
14..	.73	.73	.73	.73	.73	.236	6	146
15..	.74	.75	.74	.75	.74	.237	204	347
18..	.82	.82	.82	.82	.77	.249	3	350
19..	.78	.78	.75A	.75A	.70	.224	8	358
20..	....	....	....	.70N	.69	.215	....	358
21..	.69@.68	.70B	.63	.64B	.65	.202	150	423
22..	....	....	....	.65N	65	.200	....	423
25..	.66	.66	.66	.66	.65	.201	....	423
26..	....	.67B	....	.67B	.73	.230	....	423
27..	.74	.74	.64A	.70A	.67	.209	2	425
28..	.70	.75B	.70	.75B	.74	.228	1	426
29..	....	....	.62A	.62A	.62	.191	....	426

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.65	.65	.62A	.62A	.61	.188	4	430
3..	....	.62B	....	.61N	.60	.188	....	430
4..	.60	.62	.59	.62	.62	.198	78	492
5..	....	.70B	....	.70B	.73	.231	....	492
8..	.77	.81B	.77	.81B	.85	.264	1	492
9..	.78	.78	.78	.78	.78	.248	126	618
10..	.75	.77B	.75	.77B	.76	.244	3	621
11..	.94	.98B	.94	.94	.91	.286	5	621
12..	.72	.80	.72	.75	.75	.235	6	626
15..	.72	.72	.71A	.71A	.71	.218	3	626
16..	....	....	.70A	.71N	.71	.224	....	626
17..	.57	.57	.56	.56	.56	.187	7	621
18..	....	....	.52A	.52A	.46	.136	....	621
19..	.48	.48	.48	.48	.43	.136	4	623
22..	....	.65B	....	.65B	.67	.199	....	623
23..	.72	.72	.71	.72B	.73	.228	2	623
24..	....	....	.70A	.70A	.68	.221	....	623
25..	.70	.70	.64A	.64A	.61	.218	5	628
26..	....	....	....	.61N	.64	.228	....	628
29..	.52	.52	.43	.43	.45	.175	141	601
30..	.53	.53	.48A	.48A	.46	.184	10	611

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.42A	42A	.41	.176	....	611
2..	.36	.36	.36	36	.34	.153	1	611
3..	....	.35B	....	.35B	.35	.150	....	611
6..	....	....	.33A	.33A	.30	.129	....	611
7..	....	.34B	....	.30N	.30	.139	....	611
8..	.27	.27	.27	.27	.26	.134	2	611
9..	....	....	....	.26N	.25	.131	....	611
10..	....	....	....	.25N	.24	.113	....	611
13..	....	....	....	.24N	.19	.092	....	611
14..	....	....	....	.19N	.20	.094	....	611
15..	....	....	....	.20N	.19	.092	....	611
16..	....	....	....	.19N	.19	.091	....	611
17..	....	....	....	.19N	.18	.086	....	611
20..	....	....	....	.18N	.19	.095	....	611
21..	....	.20B	...	.17B	.18	.093	....	611
22..	....	....	....	.18N	.16	.088	....	611
23..	....	.25B	....	.25B	.27	.112	....	611
24..	.36	.40B	.36	.36	.37	.161	52	613
27..	.41	.41	.40	.40	.42	.175	7	618
28..	....	....	.36A	.36A	.33	.152	10	624
29..	....	....	....	.33N	.31	.142	....	624
30..	.35	.45	.35	.40	.41	185	9	617
31..	.50	.50	.47	.48B	.48	.207	45	627

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.43	.43	.42	.42	.42	.206	1	628
4..	.35	.36	.35	.36	.37	.190	53	608
5..	.42	.42	.35	.35	.36	.196	590	920
6..	....	....	.35A	.36N	.35	.193	....	920
7..	.37	.42	.37	.38A	.35	.188	20	940
10..	.29	.29	.29	.29	.27	.152	2	941
11..	....	....	.25A	.25A	.24	.135	....	941
12..	.22	.22	.21A	.21A	.20	.109	80	951
13..	.21	.22	.19	.19	.18	.098	124	1032
14..	....	....	.16A	.16A	.14	.085	22	1052

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 46 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.16	.17	.15	.17	.16	.097	30	1031
18..	.19	.19	.16	.16	.17	.094	3	1029
19..	.17@.16	.17	.15	.16	.15	.082	59	1063
20..	....	....	....	.15N	.15	.082	....	1059
21..	.16	.17	.14A	.17	.16	.098	70	1129
24..	.17	.17	.16A	.16A	.15	.087	100	1199
25..	.12	.12	.09	.09	.09	.053	183	1287
26..	.11	.11	.09	.10	.09	.052	176	1362
27..	Exchange Closed; Thanksgiving Day							
28..	.07	.08	.07	.08	.07	.038	2	1319

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.07	.07	.07	.033	70	1319
2..	.08	.08	.08	.08	.08	.039	50	1344
3..	.07	.07	.07	.07	.07	.035	10	1356
4..	....	.08B	....	.08B	.09	.062	....	1356
5..	.10	.13	.10	.13	.11	.071	200	1356
8..	.11	.11	.11	.11	.11	.068	11	1366
9..	....	.14B	....	.13B	.13	.081	....	1366
10..	.12	.12	.10	.10	.11	.063	213	1363
11..	.11	.11	.10	.10	.10	.067	252	1365
12..	.12	.12	.08	.08	.09	.060	22	1375
15..	.09	.09	.08	.08	.08	.066	77	1304
16..	.08	.08	.06	.06	.07	.063	2	1303
17..	.06	.06	.06	.06	.06	.056	1	1366
18..	.05	.06	.05	.05	.05	.045	36	1333
19..	.05	.05	.04	.04	.04	.034	24	1259
22..	.03	.03	.02	.02	.02	.019	54	1260
23..	.02	.02	.02	.02	.02	.013	10	1256
24..	....	....	....	.02N	.01	.012	....	1257
25..	Exchange Closed; Christmas							
26..	.01	.01	.01	.01	.01	.009	1	1257
29..	....	....	....	.01N	.01	.004	....	1257
30..	.02	.02	.01	.02	.02	.005	81	1337
31..	CAB	CAB	CAB	CAB	CAB	.002	1	1336

MARCH 1987 47 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	2.30	2.30	2.30	2.30	2.30	.501	20	20
11..	....	2.45B	....	2.45B	2.50	.537	....	20
14..	....	....	2.31A	2.31A	2.16	.492	....	20
15..	....	....	2.00A	2.00A	1.97	.467	....	20
16..	....	....	....	1.97N	1.93	.460	....	20
17..	....	1.98B	....	1.98B	1.96	.470	....	20
18..	....	...	1.89A	1.89A	1.81	.440	....	20
21..	1.70	1.70	1.70	1.70	1.66	.422	1	21
22..	....	1.68B	....	1.68B	1.75	.435	....	21
23..	....	....	....	1.75N	1.73	.432	....	21
24..	....	1.78B	....	1.73N	1.78	.451	....	21
25..	....	1.90B	....	1.85B	1.88	.471	....	21
28..	1.75	1.76	1.60A	1.60A	1.55	.405	3	24
29..	....	1.60B	....	1.55N	1.59	.415	....	24
30..	1.58	1.58	1.55	1.55A	1.52	.408	7	30
31..	....	....	1.40A	1.40A	1.36	.375	....	30

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.33	1.33	1.30A	1.30A	1.25	.361	4	34
4..	1.20	1.25	1.20	1.25	1.25	.358	2	36
5..	....	1.30B	....	1.25N	1.30	.374	....	36
6..	1.25	1.25	1.20A	1.25	1.18	.349	1	37
7..	1.18	1.18	1.14	1.14	1.09	.334	146	163
8..	1.10	1.10	1.10	1.10	1.09	.332	1	163
11..	1.02	1.02	1.00A	1.00A	.99	.314	3	166
12..	1.12	1.12	1.10A	1.10A	1.09	.342	50	166
13..	1.06	1.08B	1.06	1.07B	1.07	.328	1	167
14..	1.03	1.03	1.03	1.03	1.03	.310	1	168
15..	1.07	1.07	1.05A	1.05A	1.03	.313	12	180
18..	....	1.10B	....	1.10B	1.10	.327	....	180
19..	1.05	1.05	1.00A	1.05	.99	.299	4	184
20..	1.03	1.03	.98A	.98A	.96	.290	1	185
21..	....	....	....	.96N	.92	.275	....	185
22..	....	....	....	.92N	.92	.273	....	185
25..	....	....	....	.92N	.92	.274	....	185
26..	.98	1.02	.98	1.02	1.03	.308	2	187
27..	1.03	1.03	.98A	.98A	.95	.283	1	188
28..	.93	1.03B	.93	1.03B	1.03	.305	65	241
29..	.98	.98	.85	.87	.88	.261	19	258

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 47 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.88	.88	.88	.88	.86	.258	2	259
3..	.95	.96	.88A	.88A	.85	.257	12	264
4..	.88	.88	.85	.85	.87	.269	4	264
5..	.97	1.00	.97	1.00	1.03	.308	1	264
8..	....	1.10B	....	1.10B	1.18	.346	....	264
9..	1.08	1.08	1.08	1.08	1.09	.327	116	358
10..	1.04	1.05B	1.04	1.05B	1.07	.323	1	357
11..	1.20	1.30B	1.20	1.25B	1.25	.370	5	362
12..	1.10	1.10	1.04	1.06B	1.04	.312	101	463
15..	1.00	1.00	1.00	1.00	.99	.292	1	464
16..	.97	.97	.97	.97	.99	.300	7	470
17..	.81	.84B	.79A	.79A	.79	.256	108	533
18..	.69	.70	.66A	.66A	.65	.193	8	533
19..	.68	.68	.67	.67	.63	.193	10	538
22..	....	.90B	....	.90B	.93	.269	....	538
23..	1.00	1.00	1.00	1.00	1.02	.303	7	545
24..	.95	1.00	.95	.96A	.96	.295	115	650
25..	.92	.97B	.90	.90	.89	.292	51	685
26..	....	.91B	.88A	.91B	.93	.304	....	685
29..	.71	.71	.71	.71	.67	.242	1	683
30..	.72	.72	.70	.70	.70	.253	4	684

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.62A	.62A	.62	.245	1	683
2..	.62	.62	.57	.57	.53	.217	312	871
3..	.50	.53	.49	.53	.53	.214	146	840
6..	.48	.48	.45	.47	.45	.189	29	840
7..	....	.53B	....	.47B	.47	.203	35	837
8..	.47	.47	.44	.44	.42	.197	4	830
9..	....	....	....	.42N	.41	.194	1	830
10..	.40	.40	.40	.40	.38	.172	8	826
13..	....	....	.35A	.35A	.31	.145	....	826
14..	....	....	....	.31N	.32	.148	....	826
15..	.30	.30	.30	.30	.30	.145	22	848
16..	....	....	....	.30N	.30	.145	....	826
17..	.30	.31	.30	.31	.31	.139	120	776
20..	.33	.33	.33	.33	.33	.152	5	771
21..	.35	.35	.35	.35	.35	.151	200	971
22..	.28	.28	.28	.28	.30	.144	2	972
23..	.34	.42B	.33	.42B	.44	.179	113	950
24..	.55	.65	.55	.59	.60	.243	155	951
27..	.61	.64	.59	.64	.66	.261	37	965
28..	.55	.55	.55	.55	.55	.232	22	943
29..	.53	.54	.52	.53	.52	.219	192	1034
30..	.60	.70	.60	.66	.66	.275	32	1017
31..	.80	.84B	.75A	.78B	.77	.301	262	1086

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.82	.82	.67	.68	.69	.301	154	1155
4..	.62	.66	.62	.63	.63	.263	15	1100
5..	.72	.72	.58	.60	.61	.291	237	1185
6..	.65	.65	.59	.60B	.60	.289	144	1302
7..	.65	.65	.60	.60	.60	.285	89	1376
10..	.50	.50	.48	.48	.48	.240	8	1377
11..	.45	.45	.42	.42	.44	.219	14	1377
12..	.40	.40	.37	.37	.36	.183	264	1476
13..	.37	.37	.35	.35	.33	.168	102	1527
14..	.35	.35	.29	.29	.29	.150	248	1578
17..	.32@.31	.32	.30	.31	.31	.169	82	1570
18..	.34	.34	.31A	.32	.32	.165	127	1592
19..	.30	.30	.28	.29	.28	.148	25	1601
20..	.28	.28	.26A	.28	.28	.150	52	1603
21..	.29	.32	.27	.31	.30	.175	137	1648
24..	.31	.31	.28A	.28A	.28	.159	185	1667
25..	.24@.25	.25	.18	.18	.18	.106	128	1741
26..	.18	.20	.17	.17	.18	.105	27	1754
27..	Exchange Closed; Thanksgiving Day							
28..	.13	.15	.13	.15	.14	.081	183	1699

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.12	.13	.11	.13	.13	.073	42	1668
2..	.16	.16	.14	.15	.15	.084	58	1574
3..	.15	.15	.13	.13	.14	.076	31	1560
4..	.15	.21B	.15	.21B	.21	.123	75	1523
5..	.18	.24	.18	.24	.24	.139	129	1622
8..	.22	.23	.22	.22	.22	.136	40	1660
9..	.27	.29	.24	.27	.28	.157	316	1853
10..	.24	.25	.20	.22	.21	.128	217	1937
11..	.23	.23	.20	.20	.20	.135	111	1959
12..	.25	.25	.18	.18	.19	.125	25	1953
15..	.20	.20	.17	.17	.18	.136	197	1995
16..	.18	.18	.16	.16	.16	.133	3	1996

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 47 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.15	.15	.13	.14	.14	.121	71	1989
18..	.12	.13	.12	.13	.12	.103	42	1966
19..	.11	.11	.10A	.10A	.10	.083	50	2020
22..	.08	.08	.06	.06	.06	.051	204	2003
23..	.06	.06	.05	.05	.05	.038	34	1998
24..	.05@.04	.05	.04	.05	.05	.036	22	2001
25..	Exchange Closed; Christmas							
26..	.04@.03	.04	.03	.04	.04	.031	12	1991
29..	.03	.04	.03	.03	.03	.015	116	1952
30..	.03	.04	.03	.03	.03	.018	17	1948
31..	.02	.03	.01	.01	.01	.009	101	1946

MARCH 1987 48 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.23	2.23	2.21A	2.21A	2.16	.494	1	1
22..	....	2.17B	....	2.17B	2.25	.508	....	1
23..	....	....	....	2.25N	2.22	.505	....	1
24..	....	2.27B	....	2.23B	2.29	.525	....	1
25..	....	2.43B	....	2.38B	2.43	.546	....	1
28..	2.10	2.10	2.05A	2.05A	2.01	.461	50	51
29..	....	2.07B	....	2.01N	2.05	.491	....	51
30..	....	....	....	2.05N	2.00	.485	....	51
31..	1.85	1.85	1.80A	1.80A	1.79	.450	52	103

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.70A	1.70A	1.68	.437	....	103
4..	....	....	1.60A	1.68N	1.68	.434	....	103
5..	1.75	1.75	1.75	1.75	1.72	.452	4	107
6..	....	....	1.60A	1.70A	1.60	.426	....	107
7..	1.55	1.55	1.53A	1.53A	1.48	.411	1	108
8..	....	....	....	1.48N	1.48	.410	....	108
11..	1.40	1.40	1.40	1.40	1.37	.392	2	110
12..	1.40	1.50	1.40	1.50	1.48	.423	102	212
13..	1.46	1.47B	1.46	1.47B	1.47	.410	1	213
14..	1.45	1.45	1.41A	1.42	1.40	.392	4	216
15..	....	....	....	1.40N	1.40	.396	....	216
18..	....	1.44B	....	1.44B	1.48	.413	....	216
19..	1.45	1.45	1.41A	1.41A	1.35	.383	1	217
20..	....	....	....	1.35N	1.31	.373	....	217
21..	....	1.38B	....	1.31N	1.26	.356	....	217
22..	1.26	1.27B	1.26	1.26	1.26	.355	4	217
25..	....	....	....	1.26N	1.26	.357	....	217
26..	....	1.35B	....	1.35B	1.41	.393	....	213
27..	1.42	1.42	1.33A	1.33A	1.30	.366	4	217
28..	....	1.40B	....	1.40B	1.40	.390	....	217
29..	1.27	1.27	1.24A	1.24A	1.24	.340	1	218

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.20	1.20	1.20	1.20	1.21	.337	2	220
3..	....	....	....	1.21N	1.19	.336	....	220
4..	1.14	1.14	1.14	1.14	1.21	.349	1	219
5..	1.23	1.33	1.23	1.33	1.39	.392	2	221
8..	....	1.52B	....	1.52B	1.60	.434	....	221
9..	....	....	1.49A	1.53A	1.49	.414	....	221
10..	1.40	1.45B	1.40	1.42B	1.46	.409	16	237
11..	1.60	1.73B	1.60	1.70B	1.68	.459	5	239
12..	....	....	1.44A	1.50A	1.42	.397	....	239
15..	1.38	1.38	1.34	1.34	1.34	.375	4	239
16..	1.30	1.31B	1.30	1.31B	1.34	.384	3	240
17..	1.18@.19	1.19	1.13A	1.13A	1.12	.334	12	242
18..	1.00	1.00	.89	.90	.90	.262	10	250
19..	.93	.93	.90A	.91A	.89	.262	7	253
22..	1.25	1.26	1.25	1.26	1.28	.349	21	269
23..	1.34	1.40B	1.34	1.38	1.38	.386	3	272
24..	1.34	1.34	1.34	1.34	1.33	.377	2	273
25..	1.35	1.35	1.28A	1.28A	1.24	.374	22	284
26..	1.23	1.27B	1.23	1.27B	1.30	.387	12	296
29..	1.08	1.08	1.03	1.03	.97	.318	35	331
30..	1.08	1.08	1.00	1.00	1.00	.332	14	336

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.03	1.03	.93A	.93A	.93	.324	2	338
2..	.88	.88	.82A	.82A	.78	.293	5	341
3..	.75	.76	.74A	.76	.79	.290	13	350
6..	.68	.68	.67	.67	.68	.261	20	366
7..	....	.80B	....	.71B	.71	.279	100	467
8..	.66	.67	.66	.66	.66	.273	81	504
9..	.65	.68	.60	.66A	.64	.271	17	508
10..	.60	.61	.60	.61	.59	.245	7	514
13..	.50	.50	.50	.50	.50	.212	2	514

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 48 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.55	.55	.50	.50	.52	.217	5	516
15	.52	.54	.51A	.51A	.52	.214	4	519
16	.50	.52	.50	.52	.51	.216	55	573
17	.50	.50	.50	.50	.48	.208	....	573
20	.51	.52	.51	.52	.52	.227	4	576
21	.55	.55	.55	.55	.54	.227	5	576
22	.48	.49B	.47	.49B	.49	.219	4	575
23	.55	.67B	.55	.65B	.68	.264	7	577
24	.87	.92	.86	.86	.90	.342	62	536
27	.90	1.00	.88	.97A	.99	.363	75	551
28	.86	.86	.83A	.86	.84	.329	1	546
29	.82	.82	.82	.82	.81	.314	20	566
30	.88	1.02	.85	1.00B	1.00	.378	193	733
31	1.22	1.24B	1.09	1.13B	1.14	.408	311	879

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.22	1.22	1.03	1.04	1.05	.409	63	899
4	.94	.98	.93	.98	.97	.391	249	1152
5	1.05	1.06B	.94A	.94A	.94	.402	333	1203
6	1.03	1.03	.90	.95	.93	.401	88	1190
7	1.09	1.10	.93A	.93A	.94	.398	57	1221
10	.80@.79	.80	.76	.77	.77	.347	68	1214
11	.72	.73	.70	.71B	.71	.324	125	1282
12	.63	.65	.60	.60	.60	.279	92	1315
13	.62	.54	.54	.54	.55	.262	225	1459
14	.57	.59	.48	.49B	.49	.238	311	1709
17	.53	.53	.47	.53	.52	.265	386	1746
18	.58	.58	.52	.55	.53	.261	100	1789
19	.50	.54B	.46	.48	.48	.240	243	1984
20	.46	.49	.45	.48	.47	.244	47	1965
21	.50	.56	.47	.54	.54	.279	89	2020
24	.52	.53	.49	.50	.49	.259	127	2005
25	.40	.43	.32	.33@.32	.33	.186	323	2127
26	.34	.37	.31	.31	.32	.185	414	2081
27	Exchange Closed: Thanksgiving Day							
28	.28	.29	.25	.25@.26	.26	.150	112	2138

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.23	.25	.21	.25	.24	.139	186	2154
2	.27	.29	.24	.26B	.26	.157	262	2234
3	.25	.28	.24	.26	.25	.145	20	2190
4	.27	.42	.25	.42	.39	.216	283	2172
5	.36	.45	.33	.43	.43	.239	362	2447
8	.40	.43	.39	.41B	.41	.236	193	2399
9	.41@.43	.50	.41	.48	.48	.267	954	2889
10	.45	.45	.39	.40	.40	.227	297	2957
11	.42	.45	.38	.39	.39	.238	179	2971
12	.48	.48	.33	.37	.36	.224	287	3055
15	.35	.38	.34	.36	.37	.243	55	3053
16	.38	.38	.32	.34A@.33	.34	.241	121	3096
17	.32	.32	.29	.29	.30	.226	378	3300
18	.27	.27	.25	.25	.25	.200	101	3269
19	.25	.25	.21	.21	.21	.169	352	3338
22	.17@.16	.17	.13	.14	.13	.117	202	3347
23	.14	.14	.10	.11	.11	.092	645	3312
24	.09	.11	.09	.11	.10	.089	43	3316
25	Exchange Closed: Christmas							
26	.08	.11	.08	.11	.10	.080	157	3271
29	.08	.09	.07	.07	.07	.046	63	3267
30	.08	.08	.07	.07	.07	.053	109	3225
31	.06	.07	.03	.03	.03	.029	111	3247

MARCH 1987 49 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	2.90	2.90	2.60A	2.60A	2.53	.555	50	50
29	....	2.60B	....	2.55B	2.61	.586	....	100
30	....	....	2.55A	2.55A	2.54	.560	....	100
31	....	....	2.30A	2.30A	2.30	.527	....	100

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.24A	2.25A	2.19	.514	....	100
4	....	....	2.10A	2.19N	2.19	.512	....	100
5	....	2.20B	....	2.19N	2.25	.530	....	100
6	2.14	2.14	2.10A	2.14	2.08	.505	1	101
7	....	....	2.00A	2.00A	1.83	.490	....	101
8	....	1.90B	....	1.83N	1.83	.490	....	101
11	1.82	1.82	1.82	1.82	1.81	.472	3	104
12	....	1.95B	....	1.90B	1.97	.506	....	104
13	....	....	1.95A	1.97N	1.93	.494	....	104
14	....	....	1.87A	1.87A	1.84	.476	....	104
15	....	1.85B	....	1.85B	1.86	.482	....	104

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 49 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	1.90B	....	1.90B	1.96	.500	....	104
19	....	....	1.86A	1.86A	1.81	.471	....	104
20	1.80	1.80	1.80	1.80	1.73	.460	3	106
21	1.81	1.81	1.75A	1.75A	1.68	.443	1	107
22	....	1.70B	....	1.70B	1.69	.442	....	107
25	....	1.70B	....	1.70B	1.70	.444	....	107
26	1.80	1.80	1.80	1.80	1.89	.482	1	108
27	....	....	1.75A	1.75A	1.62	.453	....	108
28	1.70	1.87B	1.70	1.87B	1.65	.478	4	112
29	1.65	1.65	1.64A	1.64A	1.65	.425	1	113

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.61	1.68	1.61	1.63	1.63	.422	3	116
3	1.72	1.72	1.58A	1.64A	1.60	.420	2	118
4	1.60	1.60	1.60	1.60	1.63	.434	1	119
5	....	1.85B	....	1.80B	1.85	.479	....	119
8	1.98	2.10	1.98	2.09	2.08	.523	4	122
9	....	....	1.96A	2.03A	1.96	.502	....	122
10	....	....	1.89A	1.95A	1.93	.498	....	122
11	....	2.25B	....	2.23B	2.21	.548	....	122
12	1.93	1.93	1.92	1.92	1.90	.485	3	125
15	....	....	1.80A	1.80A	1.78	.463	....	125
16	1.75	1.80	1.75	1.80	1.79	.471	103	222
17	1.54	1.57B	1.52A	1.52A	1.50	.419	1	223
18	1.36	1.38	1.20	1.20	1.22	.339	29	248
19	....	1.25B	....	1.22N	1.22	.339	4	250
22	1.70	1.70	1.68	1.68	1.70	.434	15	260
23	1.80	1.83B	1.79	1.83B	1.84	.473	197	367
24	1.73	1.75B	1.73	1.73	1.77	.464	11	367
25	1.80	1.80	1.68A	1.69A	1.66	.460	10	377
26	1.64	1.72B	1.64	1.72B	1.73	.474	1	377
29	1.45	1.45	1.36A	1.36A	1.33	.402	18	374
30	1.33	1.42B	1.33	1.35B	1.37	.418	20	354

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.33	1.34B	1.29A	1.29A	1.30	.410	101	454
2	1.22	1.22	1.14A	1.14A	1.13	.377	12	466
3	1.08	1.10B	1.02	1.10B	1.14	.375	1	466
6	1.00	1.02	1.00	1.01A	.99	.344	6	467
7	1.14	1.15B	1.03	1.03	1.03	.365	62	529
8	.98	.98	.97A	.98	.98	.360	20	534
9	....	....	.96A	.98N	.96	.359	....	534
10	.93	.93	.90A	.90A	.88	.330	8	542
13	.82	.82	.82	.82	.76	.294	1	542
14	.80	.80	.79	.79	.78	.300	33	572
15	.78	.80B	.77	.77	.78	.298	2	572
16	.78	.78	.71A	.77	.77	.300	11	571
17	.72	.76	.72	.75	.75	.293	84	652
20	....	.80B	....	.80B	.82	.317	....	652
21	.85	.87	.82A	.85	.81	.318	120	762
22	.76	.77	.75	.77	.76	.310	26	767
23	.82	.95B	.82	.95B	1.01	.363	130	868
24	1.20@1.27	1.32	1.19	1.29B	1.33	.450	394	1146
27	1.30	1.40	1.29A	1.38B	1.41	.474	146	1160
28	1.22	1.24	1.19	1.24	1.23	.437	14	1171
29	1.20	1.23	1.18	1.23	1.18	.420	289	1288
30	1.34	1.52	1.34	1.45A	1.46	.489	199	1272
31	1.67	1.71B	1.59	1.63	1.61	.520	302	1339

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.70	1.70	1.54	1.54	1.55	.523	128	1344
4	1.38	1.41	1.35	1.40	1.41	.505	97	1414
5	1.55	1.55	1.40A	1.44	1.45	.518	437	1612
6	1.47	1.48B	1.38	1.38	1.42	.519	361	1879
7	1.62	1.62	1.40A	1.40A	1.40	.517	177	1959
10	1.21	1.22	1.18A	1.20	1.19	.467	49	1964
11	1.10	1.12	1.10	1.12	1.10	.442	17	1962
12	1.00	1.01	.95	.96	.95	.393	64	1969
13	.98@.99	.99	.89	.90	.88	.374	326	2245
14	.91	.91	.79	.79	.78	.347	56	2283
17	.81	.88	.81	.88	.85	.382	80	2282
18	.88	.91	.83	.88A	.87	.377	19	2282
19	.88	.92	.77	.79	.78	.354	96	2314
20	.75	.81	.75	.78	.77	.360	186	2369
21	.85	.92	.82	.90	.88	.403	150	2398
24	.88	.88	.82	.82	.81	.382	74	2383
25	.70	.71	.57	.60	.58	.293	235	2350
26	.56	.60	.53	.55	.55	.292	327	2397
27	Exchange Closed: Thanksgiving Day							
28	.46	.49	.45	.46	.46	.248	131	2458

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 49 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	40	46	.37	43	42	.234	478	2290
2	50	51	45	48	48	259	221	2298
3	49	50	44	45	44	244	65	2290
4	47	69	44	66	66	338	283	2432
5	63	77	55	74	74	366	462	2728
8	70	75	68A	.71	72	365	302	2920
9	73	84	72	81	82	403	903	3308
10	78	79	68	.70	69	356	229	3371
11	72	78	70	71	70	370	488	3537
12	.81@.80	82B	60	66	65	354	1012	3872
15	66	69	62	68	67	381	275	3845
16	70	70	62	64	63	381	615	4147
17	58	60	56	.57A@.56	57	365	638	4276
18	52	54B	50	50	50	334	740	4368
19	49	50	39	42	43	294	1181	4643
22	36	36	.28	29	29	.223	133	4717
23	25	.27	22	.23	23	186	424	4681
24	.24	.24	21	.23	22	183	216	4797
25	Exchange Closed: Christmas							
26	.20	.24	19	.23	22	169	90	4808
29	.16	17	.14	15	15	111	601	4655
30	.17	18	.16	.18	18	125	158	4734
31	.16	16	.08	.09	10	077	299	4771

MARCH 1997 50 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	2.23	2.23	2.23	2.23	2.21	533	200	200
26	....	2.34B	....	2.34B	2.44	570	....	200
27	....	....	2.28A	2.28A	2.22	541	....	200
28	....	2.43B	....	2.43B	2.42	565	....	200
29	....	....	2.13A	2.13A	2.14	512	....	200

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	2.13A	2.14N	2.12	509	....	200
3	....	2.18B	2.10A	2.12N	2.08	507	....	200
4	2.08	2.08	2.08	2.08	2.13	.521	2	202
5	....	2.33B	....	2.30B	2.38	566	....	202
8	....	2.55B	....	2.55B	2.67	609	....	202
9	....	....	2.55A	2.60A	2.53	589	....	202
10	2.42	2.50B	2.42	2.50B	2.50	585	1	203
11	....	2.88B	....	2.81B	2.83	633	....	203
12	....	....	2.50A	2.50A	2.45	572	....	203
15	....	....	2.32A	2.32A	2.30	550	....	203
16	....	2.33B	2.25A	2.33B	2.34	559	....	203
17	....	....	2.01A	2.01A	1.99	506	....	203
18	1.70	1.70	1.65A	1.65A	1.60	422	70	273
19	1.70	1.70	1.66	1.66	1.62	422	39	312
22	2.20	2.20	2.20	2.20	2.21	521	2	314
23	2.39	2.40B	2.39	2.39	2.39	559	1	314
24	2.28	2.30B	2.25A	2.28	2.30	550	20	314
25	....	....	2.24A	2.24A	2.21	547	....	314
26	....	....	2.17A	2.21N	2.32	.560	....	314
29	1.96	1.96	1.79	1.79	1.81	489	58	360
30	....	1.89B	....	1.83B	1.87	506	....	360

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.77	1.83	1.75A	1.75A	1.77	498	248	442
2	1.63	1.63	1.57	1.57	1.57	466	55	477
3	1.46	1.52B	1.45	1.52B	1.57	465	219	687
6	1.40	1.40	1.40	1.40	1.39	433	250	907
7	....	1.59B	....	1.44B	1.46	456	....	907
8	1.44	1.44	1.38	1.38	1.40	453	1	827
9	1.35	1.44B	1.35	1.38A	1.36	453	51	838
10	1.32	1.32	1.27	1.27	1.26	423	9	846
13	1.18	1.18	1.10A	1.10A	1.09	385	1	847
14	1.19	1.19	1.13	1.13	1.13	393	12	858
15	1.18	1.18	1.10	1.10	1.12	391	412	1065
16	1.08	1.12B	1.07A	1.12B	1.12	395	51	1104
17	1.10	1.10	1.05A	1.10	1.09	388	1	1104
20	1.20	1.23	1.20	1.22	1.20	417	166	1234
21	1.28	1.28	1.20A	1.20A	1.18	.419	7	1240
22	1.17	1.17	1.15	1.15	1.15	412	13	1239
23	1.23	1.48B	1.22	1.48B	1.46	470	192	1131
24	1.80	1.84	1.75A	1.83	1.85	559	15	1126
27	1.80	1.95B	1.80	1.92	1.95	584	24	1125
28	1.70	1.74B	1.68	1.74B	1.75	548	23	1143
29	....	....	1.70A	1.75N	1.68	530	....	1143
30	1.56	2.03	1.56	2.01A	2.02	599	45	1149
31	2.34	2.34	2.18	2.21	2.19	628	5	1150

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 50 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.20	2.28B	2.10A	2.16A	2.17	.632	15	1150
4	1.92	1.96	1.92	1.95	1.98	.616	203	1350
5	2.18	2.18	2.00A	2.04A	2.04	.631	2	1352
6	2.02	2.06B	2.02	2.02	2.02	.632	1	1351
7	....	2.09B	1.99A	1.99A	2.00	.632	....	1351
10	1.78	1.78	1.77A	1.78	1.74	.587	65	1301
11	....	....	1.60A	1.60A	1.62	.564	....	1301
12	1.48	1.48	1.41	1.41	1.42	.514	6	1307
13	1.42	1.46	1.31	1.31	1.33	.495	57	1353
14	1.38	1.38	1.21	1.21	1.19	.468	68	1384
17	1.26@1.27	1.32	1.26	1.32	1.32	.507	654	1494
18	1.35	1.37	1.27	1.32	1.33	.503	76	1503
19	1.33	1.36	1.17	1.23	1.21	.479	156	1582
20	1.18	1.27	1.18	1.27	1.19	.489	66	1593
21	1.32@1.30	1.40	1.30	1.39A	1.37	.535	148	1694
24	1.33	1.33	1.28	1.28	1.28	.516	24	1706
25	1.02	1.11	.93	.93	.95	.419	83	1752
26	.92	1.07	.89	.92	.91	.420	350	1836
27	Exchange Closed: Thanksgiving Day							
28	.84	.84	.76	.77	.78	.369	574	2129

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.79	.64	.75	.73	.354	584	2328
2	.83	.85	.75	.81B	.81	.386	208	2438
3	.81	.84	.73	.76	.75	.368	760	2782
4	.81	1.10	.76A	1.08	1.09	.476	276	2775
5	1.02	1.23	.95	1.18@1.16	1.18	.507	298	2814
8	1.12	1.19	1.10	1.16	1.17	.509	162	2883
9	1.16	1.32B	1.16	1.32B	1.30	.548	236	2927
10	1.26	1.27	1.11	1.12@1.13	1.13	.500	235	2956
11	1.20	1.26B	1.14	1.18	1.15	.517	944	3089
12	1.28	1.30	1.04A	1.07	1.08	.501	114	3076
15	1.12	1.14	1.07	1.14	1.14	.533	151	3151
16	1.14	1.17B	1.04	1.08B	1.10	.536	47	3194
17	1.00	1.07	1.00	1.01	1.02	.521	147	3197
18	.97	.97	.91	.92@.93	.92	.490	158	3198
19	.90	.90	.77	.79	.79	.448	153	3256
22	.67	.68	.56	.56	.57	.367	467	3135
23	.55	.56	.46	.46	.47	.320	636	3507
24	.48	.50	.42	.45B	.46	.318	393	3514
25	Exchange Closed: Christmas							
26	.40	.49	.40	.44	.43	.303	67	3508
29	.37	.38	.28	.28	.29	.221	909	4149
30	.36@.34	.38	.32	.35@.37	.36	.243	476	4316
31	.31	.31	.19	.19	.21	.167	307	4388

MARCH 1987 51 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	2.15	2.15	2.15	2.15	2.09	.507	150	150
19	....	2.12B	....	2.09N	2.11	.506	....	150
22	2.73	2.76B	2.73	2.73	2.80	.605	12	162
23	....	3.00B	....	3.00B	3.00	.641	....	162
24	....	....	2.85A	2.95A	2.92	.632	....	162
25	....	....	2.85A	2.85A	2.80	.629	....	162
26	....	....	2.78A	2.80N	2.92	.643	....	162
29	....	....	2.35A	2.35A	2.36	.575	....	162
30	....	2.48B	....	2.41B	2.45	.592	....	162

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.35A	2.35A	2.33	.585	....	162
2	....	....	....	2.33N	2.11	.554	....	162
3	....	....	2.00A	2.10A	2.11	.554	....	162
6	1.90	1.90	1.90	1.90	1.88	.524	250	412
7	2.13	2.13	2.00A	2.01A	1.99	.549	1	413
8	....	....	....	1.99N	1.93	.546	....	413
9	....	1.98B	1.90A	1.93N	1.90	.548	....	413
10	1.78	1.78	1.78	1.78	1.76	.518	1	414
13	....	....	1.65A	1.65A	1.53	.481	....	414
14	....	1.57B	....	1.54B	1.60	.490	....	414
15	1.55	1.64B	1.55	1.55	1.56	.490	110	523
16	1.51	1.59B	1.51	1.59B	1.57	.495	185	683
17	1.54	1.56	1.53A	1.56	1.54	.489	28	710
20	1.69	1.70	1.69	1.70	1.67	.521	53	738
21	1.75	1.75	1.72	1.72	1.67	.524	13	731
22	....	....	....	1.67N	1.62	.519	....	731
23	1.75	1.80B	1.75	1.80B	1.98	.577	120	851
24	2.40	2.40	2.40	2.40	2.46	.662	10	841
27	....	2.52B	....	2.52B	2.59	.686	...	841
28	....	....	2.34A	2.40A	2.38	.653	....	841
29	2.30	2.30	2.28A	2.30	2.27	.636	1	841
30	....	2.67B	....	2.67B	2.68	.699	1	841
31	....	2.83B	....	2.83B	2.88	.725	....	841

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 51 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.88N	2.89	.730	....	841
4	....	....	2.69A	2.70A	2.67	.717	...	841
5	....	....	....	2.67N	2.73	.731	...	841
6	....	2.75B	2.70A	2.73N	2.72	.734	..	841
7	2.96	2.96	2.78	2.78	2.71	.735	65	806
10	....	....	....	2.71N	2.40	.697	3	793
11	....	....	2.25A	2.25A	2.26	.677	...	793
12	....	....	2.05A	2.05A	2.00	.632	....	793
13	1.93	2.06B	1.90A	1.90A	1.90	.615	...	793
14	1.89	1.93B	1.78A	1.89	1.73	.590	51	844
17	1.83	1.90B	1.83	1.87B	1.91	.629	1	845
18	....	1.97B	1.90A	1.91N	1.91	.627	...	845
19	....	....	1.80A	1.80A	1.79	.605	...	845
20	....	1.80B	1.77A	1.80B	1.77	.616	....	845
21	....	1.98B	....	1.96B	1.97	.661	...	845
24	....	....	1.93A	1.93	1.88	.645	....	845
25	1.68	1.68	1.42A	1.44A	1.45	.551	116	889
26	1.45@.44	1.52	1.39A	1.44	1.41	.553	85	891
27	Exchange Closed; Thanksgiving Day							
28	1.25	1.28	1.20	1.20	1.23	.503	10	892

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.05	1.23	1.03	1.19A	1.17	.488	491	1234
2	1.30	1.30	1.19	1.26	1.27	.522	18	1247
3	1.30	1.31	1.19	1.22	1.20	.505	203	1300
4	1.25	1.54	1.21A	1.54	1.64	.614	110	1358
5	1.52	1.78	1.50	1.76	1.78	.644	287	1472
8	1.72	1.78	1.67	1.74	1.76	.648	155	1462
9	1.80	1.94B	1.80	1.93	1.91	.685	105	1483
10	1.70	1.74B	1.70	1.71	1.72	.642	21	1423
11	....	1.80B	....	1.78B	1.75	.656	....	1413
12	1.95	1.95	1.65A	1.68A	1.68	.645	2	1413
15	1.77	1.77	1.77	1.77	1.77	.678	4	1409
16	1.78	1.82B	1.74A	1.78	1.73	.682	3	1407
17	....	....	1.66A	1.66A	1.63	.671	...	1405
18	1.52	1.55	1.52	1.52	1.51	.644	7	1408
19	1.49	1.49	1.35A	1.35A	1.34	.607	10	1410
22	1.18	1.18	1.01	1.03	1.02	.529	51	1419
23	1.02	1.02	.87	.87	.87	.480	210	1420
24	.87	.92	.84A	.88@.89	.85	.480	54	1468
25	Exchange Closed; Christmas							
26	.79	.88	.78A	.86	.82	.467	55	1502
29	.68@.69	.70	.59	.60	.59	.372	442	1756
30	.69	.71	.65	.69	.67	.401	459	2044
31	.61@.62	.64B	.40	.41	.45	.302	752	2524

MARCH 1987 52 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	Exchange Closed; Thanksgiving Day							
28	1.82	1.82	1.82	1.82	1.82	.633	9	9

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.64	1.83	1.60	1.83	1.75	.621	16	25
2	1.79	1.86B	1.79	1.81B	1.88	.654	15	40
3	1.76	1.90B	1.76	1.80	1.79	.638	10	40
4	2.09	2.40	2.09	2.32	2.34	.737	8	39
5	....	2.50B	2.25A	2.50B	2.51	.763	....	39
8	....	....	2.41A	2.51N	2.49	.768	....	39
9	2.50	2.68B	2.50	2.65B	2.70	.798	10	47
10	2.62	2.62	2.39	2.43	2.44	.764	4	50
11	....	2.50B	....	2.50B	2.49	.778	....	50
12	....	2.72B	2.42A	2.42A	2.40	.768	....	47
15	....	2.50B	....	2.50B	2.53	.797	....	47
16	....	2.60B	....	2.53N	2.50	.802	....	47
17	....	....	2.43A	2.46A	2.42	.795	....	47
18	....	....	2.30A	2.30A	2.25	.776	....	47
19	....	....	2.05A	2.05A	2.05	.747	....	47
22	....	....	1.70A	1.70A	1.67	.683	....	47
23	1.53	1.53	1.47A	1.47A	1.46	.640	7	53
24	1.51	1.51	1.45A	1.46A	1.45	.642	22	68
25	Exchange Closed; Christmas							
26	....	....	1.34A	1.37A	1.39	.633	....	68
29	1.13	1.15	1.05	1.05	1.07	.542	49	116
30	1.19	1.22	1.15	1.20	1.19	.573	620	646
31	1.08	1.13	.77A	.78	.85	.468	498	1078

MARCH 1987 53 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	3.55	4.20B	3.55	4.20B	4.27	.853	5	3
31	....	4.45B	....	4.45B	4.47	.870	....	3

DEUTSCHEMARK OPTION ON FUTURES — PUTS

MARCH 1987 53 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	4.47N	4.53	.874	....	3
4	....	....	4.30A	4.30A	4.30	.867	....	3
5	....	....	....	4.30N	4.38	.878	....	3
6	....	....	....	4.38N	4.37	.881	....	3
7	....	....	....	4.37N	4.37	.883	....	3
10	....	....	....	4.37N	3.98	.862	....	3
11	....	....	3.80A	3.88A	3.81	.851	....	3
12	....	....	....	3.81N	3.50	.822	....	3
13	....	....	....	3.50N	3.37	.811	....	3
14	....	3.40B	3.25A	3.25A	3.16	.794	....	3
17	....	3.30B	....	3.30B	3.40	.825	....	3
18	....	3.47B	3.39A	3.40N	3.40	.825	....	3
19	....	....	3.30A	3.30A	3.23	.811	....	3
20	....	....	....	3.23N	3.25	.821	....	3
21	....	3.50B	....	3.50B	3.53	.853	....	3
24	....	....	....	3.53N	3.41	.845	....	3
25	....	....	2.92A	2.92A	2.82	.781	....	3
26	....	....	....	2.82N	2.78	.784	....	3
27	Exchange Closed; Thanksgiving Day							
28	....	....	2.57A	2.57A	2.51	.748	....	3

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.32	2.44B	2.30A	2.38B	2.43	.739	1	4
2	....	2.55B	....	2.55B	2.60	.767	....	4
3	....	2.65B	2.52A	2.52A	2.50	.755	....	4
4	....	2.95B	....	2.95B	3.11	.834	....	4
5	....	3.30B	3.05A	3.30B	3.29	.854	....	4
8	3.19	3.29B	3.19	3.26B	3.28	.859	1	4
9	....	3.49B	....	3.49B	3.55	.881	....	4
10	....	....	3.28A	3.28A	3.25	.857	....	4
11	....	3.32B	....	3.32B	3.33	.868	....	4
12	....	3.60B	3.25A	3.25A	3.23	.861	....	4
15	....	3.35B	....	3.35B	3.38	.884	....	4
16	....	....	....	3.38N	3.36	.888	....	4
17	....	....	3.27A	3.32A	3.26	.885	...	4
18	....	....	3.12A	3.12A	3.10	.872	....	4
19	....	....	2.90A	2.90A	2.89	.853	....	4
22	....	....	2.50A	2.50A	2.43	.809	....	4
23	2.26	2.26	2.23	2.23	2.20	.777	90	54
24	2.27	2.27	2.27	2.27	2.17	.780	3	52
25	Exchange Closed; Christmas							
26	....	....	....	2.17N	2.09	.775	....	52
29	....	....	1.76A	1.76A	1.72	.702	....	52
30	....	1.86B	....	1.86B	1.86	.730	....	52
31	1.42	1.43	1.33	1.33	1.43	.637	56	104

JUNE 1987 46 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.48	.48	.48	.48	.48	.188	10	10
12	....	....	.45A	.45A	.44	.163	....	10
13	....	....	....	.44N	.42	.153	....	10
14	....	....	.41A	.41A	.37	.140	....	10
17	.38	.38	.38	.38	.38	.154	25	35
18	....	....	....	.38N	.39	.151	....	35
19	....	....	.36A	.36A	.35	.140	....	35
20	.35	.35	.35	.35	.35	.140	20	55
21	....	....	....	.35N	.39	.158	....	55
24	....	....	....	.39N	.36	.147	....	55
25	....	....	.33A	.33A	.26	.109	....	55
26	....	....	....	.26N	.25	.109	....	55
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.25N	.21	.092	....	55

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.21N	.21	.086	....	55
2	....	....	....	.21N	.22	.095	....	55
3	....	....	....	.22N	.22	.089	....	55
4	....	....	....	.22N	.32	.125	....	55
5	....	.35B	....	.35B	.34	.136	....	55
8	....	....	....	.34N	.33	.134	....	55
9	....	.34B	....	.34B	.36	.150	....	55
10	.34	.34	.34	.34	.32	.131	....	55
11	....	....	....	.32N	.32	.135	....	55
12	....	....	....	.32N	.29	.129	....	55
15	....	....	....	.29N	.29	.137	....	55
16	....	....	....	.29N	.25	.135	....	55
17	.28	.28	.26	.26	.24	.126	9	64
18	....	....	....	.24N	.22	.112	....	64
19	....	....	....	.22N	.20	.097	....	64
22	....	....	....	.20N	.20	.073	....	64
23	....	....	....	.20N	.14	.060	....	64
24	....	....	....	.14N	.13	.059	....	64
25	Exchange Closed; Christmas							
26	....	....	....	.13N	.12	.054	....	64

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1987 46 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	....	....	.12N	.10	.037	....	64
30..	....	....	....	.10N	.10	.041	....	64
31..	....	....	...	.10N	.08	.028	....	64

JUNE 1987 47 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	1.30	1.30	1.27	1.27	1.27	.315	2	2
17..	1.20	1.20	1.20	1.20	1.10	.280	1	3
18..	....	....	1.00A	1.00A	.93	.226	....	3
19..	....	....	....	.93N	.93	.225	....	3
22..	1.30	1.30	1.30	1.30	1.30	.291	1	4
23..	1.33	1.33	1.33	1.33	1.40	.319	1	4
24..	....	....	1.35A	1.35A	1.34	.312	....	4
25..	....	....	....	1.34N	1.23	.310	....	4
26..	....	....	1.20A	1.23N	1.25	.320	....	4
29..	1.10	1.10	1.00A	1.00A	1.00	.269	4	8
30..	....	1.01B	....	1.00N	1.00	.279	....	8

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.97A	.97A	.90	.272	....	8
2..	.90	.90	.88A	.88A	.83	.249	1	9
3..	.80@.75	.80	.75	.80	.82	.247	2	9
6..	....	....	.75A	.75A	.70	.225	....	9
7..	.78	.78	.78	.78	.73	.238	2	11
8..	....	....	....	.73N	.69	.234	....	11
9..	....	....	....	.69N	.66	.232	....	11
10..	....	....	.65A	.65A	.63	.212	....	11
13..	....	....	....	.63N	.54	.188	....	11
14..	....	.55B	....	.54N	.57	.192	....	11
15..	....	....	....	.57N	.56	.189	....	11
16..	.58	.58	.54A	.58	.56	.190	3	14
17..	....	....	....	.56N	.54	.184	....	14
20..	....	.57B	....	.57B	.58	.196	....	14
21..	....	....	....	.58N	.58	.196	....	14
22..	....	....	....	.58N	.55	.190	....	14
23..	....	....	....	.55N	.70	.222	....	14
24..	....	.90B	....	.90B	.92	.277	....	14
27..	.90	.96	.89A	.96	.96	.292	10	18
28..	....	....	.86A	.86A	.85	.269	....	18
29..	....	....	.82A	.85N	.81	.258	....	18
30..	....	.96B	....	.96B	.99	.304	....	18
31..	....	1.08B	....	1.06B	1.08	.325	....	18

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	1.12B	1.01A	1.04A	1.02	.325	....	18
4..	....	....	.95A	.95A	.93	.311	....	18
5..	....	1.00B	....	.93N	.93	.317	....	18
6..	....	....	....	.93N	.92	.316	....	18
7..	....	.95B	....	.92N	.91	.313	....	18
10..	.75	.80	.75	.80	.77	.277	202	207
11..	....	....	.76A	.76A	.72	.260	....	211
12..	.67	.67	.64A	.67	.65	.231	100	311
13..	....	....	....	.65N	.62	.219	....	311
14..	....	....	.61A	.61A	.55	.203	....	311
17..	....	....	....	.55N	.58	.221	....	311
18..	....	.60B	....	.58N	.59	.218	....	311
19..	....	....	.55A	.55A	.54	.204	....	311
20..	.52	.54B	.52	.54B	.54	.206	2	309
21..	....	....	....	.54N	.60	.229	....	309
24..	....	....	....	.60N	.56	.215	....	309
25..	....	....	.49A	.49A	.42	.167	....	309
26..	....	....	....	.42N	.40	.167	....	309
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	....	.40N	.34	.144	....	309

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.34N	.33	.137	....	309
2..	....	.35B	....	.35B	.36	.149	....	309
3..	....	....	....	.36N	.35	.142	....	309
4..	....	.40B	....	.40B	.48	.189	....	309
5..	....	.53B	.45A	.50B	.52	.204	....	309
8..	....	....	....	.52N	.50	202	....	309
9..	.56	.58	.56	.58	.57	.224	2	309
10..	.52	.52	.52	.52	.50	.199	2	311
11..	....	....	....	.50N	.50	.205	....	311
12..	.50	.50	.50	.50	.46	.196	3	312
15..	....	.47B	....	.47B	.47	.208	....	312
16..	.47	.47	.44	.44	.43	.206	6	316
17..	....	....	....	.43N	.41	.196	....	316
18..	.38	.39B	.37	.37	.36	.178	1	315

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1987 47 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	.35	.35	.35	.35	.32	.158	21	333
22..	.28	.28	.28	.28	.27	.124	8	341
23..	....	....	.26A	.26A	.22	.106	....	341
24..	....	....	....	.22N	.21	.104	....	341
25..	Exchange Closed: Christmas							
26..	....	....	....	.21N	.21	.097	....	341
29..	....	....	.18A	.18A	.17	.071	....	341
30..	.18	.18	.18	.18	.18	.077	30	370
31..	.15	.15	.14	.14	.15	.055	1	369

JUNE 1987 48 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	1.40	1.40	1.35A	1.35A	1.32	.344	1	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.32N	1.20	.337	....	1
2..	1.17	1.17	1.17	1.17	1.10	.313	4	5
3..	....	....	1.05A	1.05A	1.09	.311	....	5
6..	....	....	1.07A	1.07A	.97	.287	....	5
7..	1.10	1.10	1.10	1.10	1.01	.302	1	6
8..	....	....	....	1.01N	.96	.299	....	6
9..	....	....	....	.96N	.93	.297	....	6
10..	....	....	.92A	.92A	.88	.275	....	6
13..	....	....	....	.88N	.78	.248	....	6
14..	....	.79B	....	.78N	.82	.253	....	6
15..	....	....	....	.82N	.80	.251	....	6
16..	....	....	.78A	.80N	.79	.252	....	6
17..	....	....	....	.79N	.76	.246	....	6
20..	....	.82B	....	.82B	.82	.262	....	6
21..	....	....	....	.82N	.82	.262	....	6
22..	....	....	....	.82N	.79	.256	....	6
23..	.86	.86	.86	.86	.96	.293	1	7
24..	....	1.20B	....	1.20B	1.25	.356	....	7
27..	1.30	1.30	1.28A	1.28A	1.30	.373	4	11
28..	1.12	1.20	1.12	1.17A	1.16	.347	3	13
29..	....	....	....	1.16N	1.12	.335	....	13
30..	1.34	1.34	1.34	1.34	1.35	.366	1	14
31..	....	1.45B	....	1.43B	1.46	.408	....	14

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.47	1.52B	1.40	1.40	1.39	.409	201	209
4..	1.29	1.29	1.28	1.28	1.28	.394	5	213
5..	1.40	1.40	1.32A	1.32A	1.30	.402	1	213
6..	1.28	1.28	1.28	1.28	1.29	.402	1	213
7..	....	1.35B	....	1.29N	1.28	.399	....	213
10..	....	....	1.13A	1.15A	1.09	.361	....	213
11..	....	....	1.06A	1.06A	1.02	.343	....	213
12..	....	....	.98A	.98A	.93	.310	....	213
13..	....	....	....	.93N	.89	.296	....	213
14..	....	....	.86A	.86A	.81	.278	....	213
17..	....	.83B	....	.83B	.84	.300	....	213
18..	....	.88B	....	.84N	.87	.297	....	213
19..	....	....	.80A	.80A	.80	.281	....	213
20..	....	....	....	.80N	.80	.284	....	213
21..	....	.81B	....	.80N	.88	.313	....	213
24..	....	....	.87A	.87A	.82	.298	....	213
25..	.63	.63	.63	.63	.64	.239	8	221
26..	....	....	....	.64N	.61	.240	....	221
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	.60A	.60A	.54	.211	....	221

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.47	.52B	.47	.52B	.52	.202	8	228
2..	.53	.57	.53	.57	.57	.219	11	229
3..	....	....	....	.57N	.54	.209	....	229
4..	....	.60B	....	.60B	.73	.269	....	229
5..	....	.78B	.68A	.78B	.78	.287	....	229
8..	.75	.76	.75	.76	.76	.285	2	229
9..	.85	.86	.84	.86	.86	.311	25	254
10..	.78	.78	.78	.78	.76	.282	1	254
11..	....	.78B	....	.76N	.77	.290	....	254
12..	....	.83B	.73A	.73A	.71	.280	....	254
15..	....	.73B	....	.71N	.72	.295	....	254
16..	.72	.75B	.72	.72	.68	.294	2	256
17..	.66	.66	.64	.64	.64	.283	260	510
18..	.58	.61	.57	.57	.58	.262	46	548
19..	.58	.60	.56A	.56A	.52	.238	11	558
22..	....	....	.50A	.50A	.41	.195	....	558
23..	.40	.40	.39	.39	.37	.171	64	500
24..	....	....	....	.37N	.36	.169	....	500
25..	Exchange Closed: Christmas							
26..	....	....	....	.36N	.35	.160	....	500

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1987 48 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	....	.30A	.30A	.28	.122	....	500
30..	.31	.32B	.31	.31	.30	.133	15	485
31..	....	....	.23A	.23A	.23	.099	....	485

JUNE 1987 49 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	2.05	2.05	2.05	2.05	2.05	.446	100	100
16..	....	....	....	2.05N	2.09	.454	....	100
17..	....	....	1.95A	1.95A	1.85	.414	....	100
18..	....	....	1.65A	1.65A	1.55	.349	....	100
19..	....	....	....	1.55N	1.55	.347	....	100
22..	2.10	2.10	2.10	2.10	2.08	.424	3	103
23..	....	....	....	2.08N	2.20	.455	....	103
24..	....	....	2.14A	2.16A	2.14	.448	....	103
25..	....	....	2.10A	2.10A	2.02	.445	....	103
26..	1.90	1.90	1.90	1.90	2.06	.456	3	106
29..	....	....	1.70A	1.70A	1.70	.399	....	106
30..	....	1.76B	....	1.70N	1.72	.412	....	106

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.68A	1.68A	1.60	.406	....	106
2..	....	....	1.53A	1.53A	1.46	.380	....	103
3..	....	....	1.40A	1.45A	1.45	.379	....	103
6..	....	....	1.32A	1.32A	1.29	.354	....	103
7..	....	1.40B	....	1.30B	1.36	.371	....	103
8..	....	....	....	1.36N	1.30	.368	....	103
9..	....	....	....	1.30N	1.25	.368	....	103
10..	....	....	....	1.25N	1.20	.344	....	103
13..	....	....	....	1.20N	1.06	.316	....	103
14..	1.11	1.13	1.11	1.13	1.12	.321	7	109
15..	1.10	1.12	1.10	1.12	1.10	.319	23	132
16..	....	....	1.08A	1.10N	1.09	.322	....	132
17..	....	....	....	1.09N	1.05	.316	....	132
20..	....	1.12B	....	1.12B	1.13	.335	....	132
21..	1.20	1.20	1.10A	1.12	1.15	.336	26	158
22..	....	....	....	1.15N	1.08	.330	....	158
23..	....	1.12B	....	1.12B	1.33	.371	....	158
24..	1.69	1.69	1.66A	1.69	1.66	.439	....	158
27..	1.68	1.68	1.68	1.68	1.73	.458	5	163
28..	....	....	1.60A	1.60A	1.58	.430	....	163
29..	....	....	....	1.58N	1.52	.417	....	163
30..	....	1.74B	....	1.74B	1.80	.470	....	163
31..	....	1.92B	....	1.92B	1.93	.493	....	163

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.90	2.00B	1.85	1.85	1.86	.494	4	166
4..	....	....	1.72A	1.73A	1.73	.480	3	161
5..	1.83	1.85B	1.76A	1.76A	1.75	.490	1	162
6..	....	....	....	1.75N	1.75	.490	100	252
7..	....	1.82B	....	1.75N	1.74	.489	....	252
10..	1.60	1.60	1.50	1.50	1.50	.450	4	253
11..	1.49	1.49	1.44A	1.49	1.43	.432	2	255
12..	....	....	1.37A	1.37A	1.29	.396	....	255
13..	....	1.30B	1.28A	1.28A	1.24	.382	....	255
14..	....	....	1.18A	1.18A	1.14	.362	....	255
17..	....	1.20B	....	1.20B	1.21	.388	....	255
18..	1.28	1.28	1.26	1.27	1.23	.385	3	256
19..	....	....	1.14A	1.15A	1.14	.368	....	256
20..	1.12	1.15	1.12	1.15	1.14	.373	55	311
21..	1.23	1.23	1.23	1.23	1.26	.406	1	312
24..	1.18	1.18	1.18	1.18	1.18	.390	10	321
25..	1.01	1.01	.98	.98	.94	.324	6	326
26..	.95	.95	.90A	.95	.91	.325	1	327
27..	Exchange Closed: Thanksgiving Day							
28..	.83	.83	.83	.83	.81	.292	20	347

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.76	.83	.70	.80A	.77	.282	3	343
2..	.84	.85	.84	.85	.84	.302	2	345
3..	.85	.85	.85	.85	.82	.291	51	352
4..	.95	1.02B	.95	1.02B	1.05	.360	11	352
5..	1.13	1.13	.98A	1.13	1.12	.381	1	351
8..	1.10	1.10	1.09A	1.10	1.12	.380	5	354
9..	1.24	1.24	1.20	1.20	1.22	.409	2	356
10..	....	....	1.10A	1.10A	1.08	.377	....	356
11..	1.14	1.19	1.14	1.15A	1.13	.386	6	359
12..	1.15	1.20B	1.04	1.04	1.05	.376	9	363
15..	1.08	1.08	1.08	1.08	1.07	.395	1	362
16..	....	1.10B	....	1.10B	1.02	.395	....	362
17..	.99	1.00	.96	.96	.96	.383	32	394

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1987 49 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.93	.93	.92A	.92A	.89	.361	21	404
19..	.90	.90	.80	.80	.80	.334	102	469
22..	.73	.73	.66A	.68A	.65	.283	1	468
23..	.65	.65	.61A	.61A	.59	.255	5	473
24..	....	....	....	.59N	.58	.253	....	473
25..	Exchange Closed: Christmas							
26..	.55	.55	.55	.55	.54	.243	2	475
29..	.45	.45	.40A	.45	.44	.194	2	475
30..	.50	.50	.50	.50	.50	.208	12	463
31..	.40	.41	.36	.36	.37	.162	54	515

JUNE 1987 50 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	2.50	2.50	2.50	2.50	2.54	.494	5	5
23..	....	....	....	2.54N	2.73	.525	....	5
24..	....	....	2.65A	2.65A	2.65	.517	....	5
25..	....	....	2.64A	2.64A	2.52	.514	....	5
26..	....	....	2.50A	2.52N	2.59	.525	....	5
29..	2.30	2.30	2.20A	2.20A	2.13	.468	1	5
30..	....	2.24B	....	2.13N	2.17	.482	....	5

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.10A	2.10A	2.06	.476	....	5
2..	2.10	2.10	1.95	1.95	1.88	.450	6	9
3..	....	....	1.80A	1.85A	1.87	.450	....	9
6..	....	....	1.74A	1.74A	1.69	.425	....	9
7..	1.90	1.90	1.85A	1.85A	1.77	.443	2	9
8..	....	....	1.75A	1.75A	1.72	.441	....	9
9..	....	....	....	1.72N	1.66	.442	....	9
10..	....	....	1.65A	1.65A	1.58	.418	....	9
13..	....	....	1.55A	1.55A	1.43	.389	....	9
14..	1.50	1.50	1.50	1.50	1.50	.395	44	53
15..	....	1.52B	....	1.50N	1.46	.393	....	53
16..	....	....	1.45A	1.46N	1.47	.397	....	53
17..	....	....	....	1.47N	1.42	.391	....	53
20..	1.56	1.56	1.56	1.56	1.52	.413	100	153
21..	1.55	1.55	1.54A	1.54A	1.53	.415	20	173
22..	1.50	1.50	1.50	1.50	1.48	.410	1	174
23..	....	1.61B	....	1.61B	1.75	.454	10	184
24..	2.05	2.07B	2.05	2.07B	2.17	.524	2	186
27..	2.27	2.27	2.22A	2.22A	2.24	.542	1	187
28..	....	....	2.09A	2.09A	2.08	.514	....	187
29..	....	....	....	2.08N	2.00	.501	....	187
30..	....	2.26B	....	2.26B	2.34	.555	....	187
31..	....	2.45B	....	2.45B	2.48	.577	....	187

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.44	2.57B	2.42	2.42	2.41	.579	200	367
4..	....	....	2.33A	2.33A	2.25	.565	....	367
5..	2.40	2.40	2.31A	2.31A	2.30	.576	1	368
6..	....	....	....	2.30N	2.30	.577	....	368
7..	2.50	2.50	2.32A	2.32A	2.29	.577	2	370
10..	2.10	2.12	2.05	2.05	2.01	.540	4	373
11..	....	....	1.95A	1.95A	1.92	.523	....	373
12..	....	....	1.80A	1.80A	1.76	.486	....	373
13..	1.80	1.80	1.80	1.80	1.69	.472	1	374
14..	....	....	1.62A	1.62A	1.55	.452	....	374
17..	1.68	1.68	1.63	1.63	1.65	.481	12	386
18..	....	1.70B	....	1.65N	1.67	.478	....	386
19..	1.60	1.60	1.57	1.57	1.57	.461	43	408
20..	....	1.60B	....	1.60B	1.58	.468	....	408
21..	....	1.69B	....	1.69B	1.72	.502	....	408
24..	1.73	1.73	1.65	1.65	1.63	.487	152	475
25..	1.35	1.35	1.33A	1.33A	1.33	.417	700	1000
26..	1.27	1.27	1.27	1.27	1.29	.419	1	1001
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	1.18A	1.18A	1.15	.383	....	1001

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.09A	1.15N	1.11	.373	....	1001
2..	1.20	1.20	1.14A	1.20	1.20	.395	1	1001
3..	1.25	1.25	1.20	1.20	1.18	.383	5	1005
4..	1.17	1.35B	1.17	1.35B	1.47	.459	100	1095
5..	1.37	1.58B	1.37	1.58B	1.57	.481	1	1094
8..	....	....	1.52A	1.57N	1.56	.481	....	1094
9..	1.56	1.66B	1.56	1.66B	1.70	.511	95	1184
10..	....	....	1.54A	1.54A	1.54	.478	....	1184
11..	1.59	1.66B	1.59	1.59	1.56	.488	36	1208
12..	....	1.65B	1.50A	1.50A	1.49	.478	100	1308
15..	....	1.54B	....	1.54B	1.5[illegible]	.499	....	1308
16..	1.54	1.54	1.51	1.51	1.50	.500	160	1221

(Continued in Next Column)

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1987 50 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.50	1.50	1.43A	1.43A	1.42	.490	20	1221
18	1.34	1.34	1.34	1.34	1.32	.468	30	1231
19	1.31	1.31	1.24	1.24	1.20	.439	4	1235
22	1.03	1.03	1.01A	1.01A	1.00	.385	2	1236
23	.90	.90	.90	.90	.90	.353	20	1256
24	.92	.92	.88	.91	.89	.352	106	1326
25	Exchange Closed: Christmas							
26	.87	.88B	.83	.83	.85	.343	103	1329
29	....	....	.67A	.72A	.68	.285	11	1338
30	.80	.80	.78	.78	.76	.302	21	1361
31	.65	.65	.55	.55	.58	.245	22	1366

JUNE 1987 51 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.48	2.48	2.46A	2.46A	2.38	.521	2	2
3	....	....	2.30A	2.35A	2.37	.521	..	2
6	....	....	2.24A	2.24A	2.18	.496	....	2
7	....	2.35B	....	2.25B	2.25	.516	....	2
8	....	....	....	2.25N	2.22	.515	....	2
9	....	....	....	2.22N	2.17	.516	....	2
10	....	....	2.13A	2.13A	2.06	.493	....	2
13	....	....	2.00A	2.00A	1.87	.464	....	2
14	1.93	1.95	1.93	1.95	1.95	.471	2	4
15	....	....	....	1.95N	1.90	.470	....	4
16	....	....	....	1.90N	1.90	.475	....	4
17	....	....	....	1.90N	1.86	.469	....	4
20	2.05	2.05	2.05	2.05	1.99	.493	2	6
21	2.10	2.10	2.02A	2.02A	2.00	.496	76	82
22	....	....	1.91A	1.93A	1.94	.492	....	82
23	....	2.05B	....	2.05B	2.27	.537	....	82
24	....	2.64B	....	2.64B	2.74	.605	....	82
27	....	....	....	2.74N	2.84	.624	....	82
28	....	....	2.68A	2.71A	2.65	.597	....	82
29	....	....	....	2.65N	2.55	.583	....	82
30	....	2.87B	....	2.87B	2.94	.635	.....	82
31	....	3.15B	....	3.08B	3.11	.656	....	82

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.28	3.28	3.06A	3.06A	3.05	.658	1	83
4	....	....	2.95A	2.95A	2.90	.646	....	83
5	2.90	3.05B	2.90	2.90	2.93	.657	....	83
6	....	....	....	2.93N	2.93	.659	1	82
7	....	....	2.90A	2.93N	2.91	.660	....	82
10	....	....	2.72A	2.72A	2.60	.626	....	82
11	2.56	2.56	2.52A	2.56	2.50	.610	1	83
12	2.35	2.35	2.35	2.35	2.30	.576	3	86
13	2.40	2.40	2.27A	2.27A	2.22	.562	1	87
14	....	....	2.13A	2.13A	2.06	.543	....	87
17	....	2.15B	....	2.15B	2.19	.572	....	87
18	....	2.25B	....	2.19N	2.20	.570	....	87
19	....	....	2.09A	2.09A	2.09	.554	....	87
20	....	2.15B	....	2.15B	2.10	.562	....	87
21	....	2.25B	....	2.25B	2.28	.597	....	87
24	....	....	2.20A	2.20A	2.18	.583	....	87
25	1.83	1.83	1.83	1.83	1.80	.513	200	287
26	....	....	....	1.80N	1.77	.515	....	287
27	Exchange Closed: Thanksgiving Day							
28	....	....	1.67A	1.67A	1.58	.479	....	287

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.49	1.50B	1.49	1.50B	1.54	.469	2	289
2	1.65	1.65	1.59A	1.65	1.67	.492	171	450
3	....	....	1.64A	1.64A	1.61	.481	....	450
4	1.70	1.85B	1.70	1.85B	1.99	.558	1	451
5	....	2.15B	1.85A	2.15B	2.11	.580	....	451
8	....	....	2.10A	2.11N	2.11	.581	....	451
9	....	2.25B	....	2.24B	2.25	.611	....	451
10	....	....	2.10A	2.10A	2.06	.578	...	451
11	....	2.14B	....	2.14B	2.11	.589	....	451
12	....	2.25B	2.05A	2.05A	2.03	.579	....	451
15	....	2.11B	....	2.11B	2.08	.601	....	451
16	....	2.14B	....	2.14B	2.07	.604	....	451
17	....	....	2.00A	2.00A	1.98	.595	....	451
18	....	....	1.90A	1.90A	1.87	.574	....	451
19	....	....	1.75A	1.75A	1.69	.547	....	451
22	....	....	1.50A	1.50A	1.44	.494	....	451
23	1.38	1.38	1.30A	1.30A	1.31	.461	215	665
24	1.35	1.35	1.35	1.35	1.30	.461	2	667
25	Exchange Closed: Christmas							
26	....	....	1.23A	1.30N	1.23	.452	1	668
29	1.13	1.15	1.01A	1.08	1.03	.389	484	1148
30	1.14	1.15	1.12A	1.13	1.12	.409	745	1438
31	1.01	1.01	.91	.94	.87	.344	12	1447

DEUTSCHEMARK OPTION ON FUTURES — PUTS

JUNE 1987 52 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	2.45@.50	2.50	2.45	2.50	2.40	.539	2	2
14	....	2.45B	....	2.42B	2.47	.546	....	2
15	....	2.48B	....	2.47N	2.43	.546	....	2
16	....	....	2.42A	2.43N	2.44	.552	....	2
17	....	....	....	2.44N	2.40	.547	....	2
20	....	2.51B	....	2.50B	2.54	.572	....	2
21	....	2.60B	....	2.54N	2.55	.576	....	2
22	2.50	2.50	2.50	2.50	2.49	.573	11	12
23	....	2.59B	....	2.59B	2.86	.617	....	12
24	....	3.29B	....	3.29B	3.39	.681	....	12
27	....	....	....	3.39N	3.51	.699	....	12
28	....	....	3.30A	3.35A	3.32	.673	....	12
29	....	....	3.30A	3.32N	3.18	.660	....	12
30	....	3.55B	....	3.55B	3.62	.708	....	12
31	....	3.85B	....	3.78B	3.80	.727	....	12

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	3.94B	3.77A	3.77A	3.76	.729	....	12
4	....	....	3.64A	3.64A	3.60	.720	....	12
5	....	3.80B	....	3.60N	3.64	.731	....	12
6	....	....	....	3.64N	3.64	.733	....	12
7	....	....	....	3.64N	3.62	.735	....	12
10	....	....	3.40A	3.40A	3.28	.705	....	12
11	....	....	3.20A	3.20A	3.17	.691	....	12
12	3.00	3.00	3.00	3.00	2.93	.659	1	13
13	....	2.96B	2.88A	2.88A	2.83	.647	....	13
14	....	....	2.73A	2.73A	2.67	.629	....	13
17	....	2.78B	....	2.78B	2.83	.658	....	13
18	....	2.89B	....	2.83N	2.84	.657	....	13
19	....	....	2.75A	2.75A	2.70	.642	....	13
20	....	2.72B	....	2.72B	2.73	.651	....	13
21	....	2.90B	....	2.90B	2.94	.684	....	13
24	....	....	2.90A	2.90A	2.83	.672	....	13
25	....	....	2.48A	2.48A	2.37	.606	....	13
26	....	....	....	2.37N	2.35	.609	....	13
27	Exchange Closed: Thanksgiving Day							
28	....	....	2.22A	2.22A	2.13	.574	....	13

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.05	2.05	2.01A	2.05	2.09	.565	1	13
2	....	2.22B	....	2.15B	2.23	.568	....	13
3	2.23	2.23	2.18A	2.18A	2.16	.577	....	13
4	....	2.35B	....	2.35B	2.62	.651	1	14
5	....	2.80B	2.45A	2.80B	2.76	.672	....	14
8	....	....	2.73A	2.76N	2.74	.674	....	14
9	....	2.90B	....	2.90B	2.94	.701	....	14
10	....	....	2.74A	2.74A	2.70	.672	....	14
11	....	2.80B	....	2.75B	2.76	.682	....	14
12	....	2.95B	2.71A	2.71A	2.67	.674	....	14
15	....	2.76B	....	2.76B	2.79	.695	....	14
16	....	2.83B	....	2.83B	2.76	.699	....	14
17	....	....	2.69A	2.69A	2.64	.692	....	14
18	....	....	2.60A	2.60A	2.51	.674	....	14
19	2.40	2.40	2.37A	2.37A	2.32	.650	1	15
22	....	....	2.08A	2.08A	2.03	.601	....	15
23	....	..	1.85A	1.85A	1.85	.570	....	15
24	....	....	....	1.85N	1.84	.571	....	15
25	Exchange Closed: Christmas							
26	1.84	1.84	1.74A	1.84	1.78	.563	1	16
29	....	....	1.48A	1.57A	1.48	.500	....	16
30	1.60	1.60	1.60	1.60	1.61	.521	21	36
31	1.36	1.38B	1.23	1.23	1.30	.452	27	61

SEPTEMBER 1987 48 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	1.10	1.10	1.10	1.10	.97	.298	1	1
15	....	1.00B	....	1.00B	1.04	.312	....	1
16	....	1.05B	1.02A	1.02A	1.01	.312	....	1
17	....	....	.90A	.92A	.91	.303	....	1
18	....	....	.90A	.90A	.90	.288	....	1
19	....	....	.83A	.83A	.78	.267	....	1
22	....	....	....	.78N	.62	.230	....	1
23	....	....	.61A	.61A	.59	.208	....	1
24	....	....	....	.59N	.58	.206	....	1
25	Exchange Closed: Christmas							
26	....	....	....	.58N	.57	.199	....	1
29	....	....	.55A	.55A	.49	.165	....	1
30	.58	.58	.58	.58	.54	.175	6	6
31	....	....	.48A	.48A	.42	.142	....	6

DEUTSCHEMARK OPTION ON FUTURES — PUTS

SEPTEMBER 1987 49 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8 ..	1.37	1.37	1.37	1.37	1.37	.383	5	5
9 ..	....	1.50B	....	1.50B	1.50	.407	....	5
10 ..	....	....	1.40A	1.40A	1.36	.380	....	5
11 ..	....	1.41B	....	1.38N	1.43	.387	....	5
12 ..	....	1.50B	1.40A	1.40A	1.33	.377	....	5
15 ..	....	....	....	1.33N	1.43	.392	....	5
16 ..	....	....	....	1.43N	1.40	.394	....	5
17 ..	....	....	1.25A	1.30A	1.27	.385	....	5
18 ..	1.24	1.24	1.20A	1.20A	1.19	.369	50	55
19 ..	....	....	1.14A	1.14A	1.09	.347	....	55
22 ..	....	....	.96A	.96A	.90	.306	....	55
23 ..	....	....	.88A	.88A	.84	.281	....	55
24 ..	....	....	....	.84N	.83	.279	....	55
25 ..	Exchange Closed: Christmas							
26 ..	....	....	.82A	.83N	.81	.272	....	55
29 ..	....	....	.74A	.74A	.72	.231	....	55
30 ..	.75	.75	.75	.75	.75	.243	13	55
31 ..	....	....	.67A	.67A	.60	.202	....	55

SEPTEMBER 1987 50 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8 ..	1.87	1.87	1.87	1.87	1.87	.465	100	100
9 ..	....	1.95B	....	1.90B	[illegible]	.489	....	100
10 ..	....	....	1.85A	1.85A	1.93	.462		100
11 ..	....	1.87B	....	1.84B	1.87	.470	....	100
12 ..	....	1.90B	1.85A	1.85A	1.76	.460	....	100
15 ..	....	....	....	1.76N	1.86	.476	....	100
16 ..	....	1.90B	....	1.86N	1.83	.479	....	100
17 ..	....	....	1.70A	1.75A	1.71	.471	....	100
18 ..	1.66@.65	1.66	1.63A	1.63A	1.62	.455	210	310
19 ..	....	....	1.55A	1.55A	1.50	.433	50	360
22 ..	....	....	1.31A	1.31A	1.26	.389	....	360
23 ..	....	....	1.24A	1.24A	1.16	.362	....	360
24 ..	....	....	....	1.16N	1.15	.361	....	360
25 ..	Exchange Closed: Christmas							
26 ..	....	....	1.14A	1.15N	1.12	.354	....	360
29 ..	.96	.96	.96	.96	1.00	.308	2	360
30 ..	....	1.04B	....	1.04B	1.05	.322	....	360
31 ..	....	....	.92A	.92A	.86	.275	....	360

SEPTEMBER 1987 51 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12 ..	2.50	2.50	2.35A	2.35A	2.28	.542	1	1
15 ..	....	2.30B	....	2.30B	2.43	.560	....	1
16 ..	....	....	....	2.43N	2.39	.563	....	1
17 ..	....	....	2.20A	2.25A	2.25	.556	....	1
18 ..	....	....	2.15A	2.15A	2.15	.542	....	1
19 ..	....	....	2.05A	2.05A	1.98	.520	....	1
22 ..	....	....	1.76A	1.76A	1.72	.476	....	1
23 ..	....	....	1.65A	1.65A	1.59	.449	....	1
24 ..	....	....	....	1.59N	1.58	.448	....	1
25 ..	Exchange Closed: Christmas							
26 ..	....	....	1.53A	1.56A	1.54	.441	....	1
29 ..	....	....	1.37A	1.45A	1.37	.392	....	1
30 ..	....	1.43B	....	1.43B	1.44	.408	....	1
31 ..	....	....	1.25A	1.25A	1.20	.356	....	1

SEPTEMBER 1987 52 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11 ..	3.00	3.00	3.00	3.00	3.03	.630	1	1
12 ..	....	3.05B	2.95A	3.00A	2.87	.621	....	1
15 ..	....	2.90B	....	2.90B	3.07	.639	....	1
16 ..	....	....	....	3.07N	3.02	.643	....	1
17 ..	....	....	2.80A	2.85A	2.86	.637	....	1
18 ..	....	....	2.75A	2.75A	2.75	.624	....	1
19 ..	2.75	2.75	2.60	2.60	2.55	.604	3	4
22 ..	....	....	2.40A	2.40A	2.20	.563	....	4
23 ..	....	....	2.16A	2.16A	2.08	.536	....	4
24 ..	....	....	....	2.08N	2.07	.536	....	4
25 ..	Exchange Closed: Christmas							
26 ..	....	....	2.04A	2.07N	2.03	.530	....	4
29 ..	....	....	1.83A	1.90A	1.83	.480	....	4
30 ..	....	1.90B	....	1.90B	1.91	.497	....	4
31 ..	....	....	1.65A	1.65A	1.62	.443	....	4

DEUTSCHEMARK OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	6,627	11,445	....	10,319	7,233	Closed	6,890	....	11,782
2	9,388	....	....	8,983	8.301	11,054	6,235	....	6,309	7,764	....	10,706
3	11,349	12,905	9,967	9,227	....	14,544	5,012	....	5,912	10,777	8,697	6,821
4	....	9,047	15,548	5,712	....	7,334	Closed	4,995	9,747	....	10,655	12,395
5	....	9,031	15,965	....	9,193	14,041	....	6,654	11,235	....	14,280	11,828
6	7,448	7,998	20,013	...	14,382	13,840	....	5,956	....	7,562	10,501	....
7	12,165	8.224	8,938	6,876	9,308	....	5,566	5,370	....	7,165	9,048	....
8	10,898	....	....	8,464	8,650	....	6,779	4,485	6,186	4,272	....	2,278
9	13,808	....	....	7,078	9,840	4,038	5,464	....	4,171	6,843	....	7,725
10	7,355	9,455	9,149	12,610	....	2,350	4,540	....	2,757	6,427	10,797	3,423
11	....	21,023	4,881	7,426	....	3,488	6,345	5,449	4,504	....	5,326	5,693
12	....	9,862	7,541	....	9,517	2,425	....	25,440	4,007	....	10,014	4,383
13	9,528	14,701	6,879	....	8,953	3,212	....	22,902	....	3,985	12,284	....
14	4,913	11,332	9,012	8,737	7,885	....	4,706	9,414	....	8,169	9,851	....
15	4,785	....	....	6,723	9,791	....	8,634	3,433	2,593	7,227	....	2,791
16	4,947	....	....	11,424	9,024	3,775	10,802	....	4,156	6,259	....	3,599
17	5,591	Closed	9,792	15,697	....	7,669	10,784	....	6,337	3,739	11,567	5,008
18	....	9,170	4,530	15,829	....	7,506	7,188	6,445	17,663	....	7,895	3,794
19	....	27,170	7,603	....	9,877	6,425	....	7,604	9,254	....	7,774	5,976
20	5,972	16,136	3,821	....	22,381	6,666	....	7,389	....	5,686	10,401	....
21	10,578	8,152	5,888	16,222	10,532	....	10,406	8,140	....	5,125	11,013	....
22	8,168	....	....	15,843	11,649	....	9,693	7,502	8,933	7,734	....	4,777
23	3,192	....	....	11,218	10,952	6,305	6,261	....	7,262	12,741	....	7,289
24	12,850	13,492	4,907	10,568	....	7,447	5,156	....	5,633	16,952	5,092	1,985
25	....	19,189	14,197	15,298	....	5,164	6,945	5,211	6,186	....	18,126	Closed
26	....	14,060	12,908	....	Closed	2,444	....	8,078	5,528	....	12,681	1,015
27	10,085	15,491	7,133	....	12,916	6,881	....	4,839	....	12,323	Closed	....
28	4,827	13,033	Closed	9,500	6,983	....	8,318	8,017	....	6,847	8,217	....
29	7,191	....	....	11,847	10,057	....	7,183	7,614	7,079	6,950	....	7,255
30	9,171	....	....	10,414	13,012	3,866	5,483	....	4,446	14,242	....	6,864
31	8,779	....	7,934	....	....	....	8,922	....	....	12,164	....	6,751
Total	182,988	249,471	186,666	232,323	224,648	140,474	150,741	172,170	139,898	187,843	194,219	134,138
Average	8,318	13,130	9,333	10,560	10,698	6,689	7,306	8,199	6,662	8,167	10,222	6,097

DEUTSCHEMARK OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	115,758	137,360	....	79,774	101,778	Closed	76,743	....	127,721
2	59,391	....	....	117,258	138,176	144,722	81,548	....	116,509	78,521	....	128,403
3	63,350	104,345	159,523	119,362	....	142,732	82,574	....	116,950	80,273	103,950	130,371
4	....	102,482	158,081	120,554	....	141,273	Closed	101,148	115,867	....	106,529	128,012
5	....	104,319	157,568	....	139,921	140,365	....	100,169	61,221	....	109,844	63,685
6	65,120	107,128	155,832	....	145,092	69,976	....	101,736	....	81,182	111,011	....
7	70,364	110,576	105,713	120,875	147,414	....	84,026	102,159	....	82,480	112,245	....
8	73,560	....	....	122,354	146,309	....	84,721	102,034	50,642	84,380	....	46,417
9	78,055	....	....	124,025	148,308	54,208	86,373	....	52,518	85,308	....	49,001
10	78,899	115,699	91,605	128,431	....	54,655	86,135	....	53,625	86,977	114,364	49,209
11	....	122,017	93,240	130,598	....	55,743	87,843	101,974	54,863	....	114,773	51,278
12	....	117,411	94,050	....	146,702	56,349	....	116,377	55,174	....	115,556	52,872
13	79,420	122,333	94,999	....	148,173	57,239	....	104,147	....	87,810	116,978	....
14	79,979	123,927	96,031	132,947	148,232	....	89,015	103,093	....	89,618	116,666	....
15	81,099	....	....	135,712	149,355	....	90,223	104,526	56,148	91,911	....	53,218
16	82,456	....	....	135,801	149,766	58,475	92,056	....	57,381	92,602	....	53,737
17	84,232	Closed	96,771	133,920	....	60,275	93,493	....	59,095	91,861	118,925	55,103
18	....	124,705	94,882	133,428	....	63,142	94,144	104,925	65,619	....	119,296	55,856
19	....	133,950	97,133	....	152,794	63,389	....	106,002	68,473	....	121,408	57,564
20	84,572	137,922	97,042	....	142,312	66,085	....	106,439	....	92,501	121,578	....
21	88,117	138,856	99,122	135,004	143,713	....	94,436	107,722	....	93,856	123,564	....
22	87,944	....	....	137,954	142,994	....	94,999	108,682	70,835	95,084	....	58,186
23	88,063	....	....	138,707	143,963	68,488	94,746	....	70,967	95,595	....	59,636
24	91,434	143,222	99,751	138,222	....	71,467	95,904	....	71,760	95,626	123,756	59,712
25	....	146,001	101,902	138,299	....	72,747	97,457	111,373	74,191	....	127,561	Closed
26	....	147,733	106,492	....	Closed	73,617	....	113,051	75,991	....	128,186	59,649
27	91,854	152,634	109,673	....	143,515	75,229	....	113,398	....	97,083	Closed	....
28	91,251	158,130	Closed	137,938	143,173	....	98,116	114,597	....	97,068	128,931	....
29	92,828	....	....	136,132	145,534	....	98,531	115,951	75,850	98,907	....	61,739
30	95,383	....	....	136,136	144,719	76,728	100,305	....	75,796	99,373	....	64,341
31	99,195	....	112,937	....	....	....	101,066	....	...	102,263	....	64,883
Average	82,117	127,021	111,117	130,428	145,025	79,376	91,249	106,728	71,40[illegible]	90,305	117,638	69,572

DEUTSCHEMARK OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	68,766	77,301	....	45,286	47,339	Closed	39,706	....	61,213
2	31,542	....	....	70,488	77,896	76,344	45,147	....	44,984	40,966	....	60,811
3	32,072	47,982	70,638	71,889	....	75,488	45,647	....	44,767	42,667	55,227	61,941
4	....	46,364	68,212	72,928	....	75,102	Closed	46,132	43,299	....	57,205	61,640
5	....	47,376	68,023	....	77,414	74,430	....	45,318	34,011	....	58,657	37,986
6	32,918	48,717	66,251	....	81,565	43,198	....	45,908	....	42,614	59,105	....
7	34,306	49,574	61,636	73,600	83,427	....	45,938	45,523	....	42,959	59,718	....
8	36,793	....	....	74,689	82,184	....	47,022	45,214	25,055	44,221	....	28,743
9	37,446	....	....	76,179	83,159	29,748	48,434	....	25,265	44,321	....	30,056
10	38,216	52,999	48,411	79,585	....	29,598	48,241	....	26,086	45,285	59,862	30,081
11	....	52,434	49,399	81,539	....	29,964	49,122	44,764	26,387	....	59,808	31,595
12	....	52,298	50,132	....	81,084	30,324	....	51,712	26,507	....	59,350	32,674
13	37,739	53,113	50,367	....	80,804	30,655	....	45,954	....	45,357	59,672	....
14	37,757	53,738	51,290	83,558	82,083	....	49,705	44,285	....	47,105	58,832	....
15	38,310	....	....	83,682	83,269	....	50,773	44,968	27,091	48,554	....	33,160
16	38,543	....	....	83,694	82,845	31,337	50,655	....	28,597	48,837	....	33,372
17	38,987	Closed	52,028	82,651	....	32,872	50,073	....	29,527	47,848	59,757	34,018
18	....	54,911	52,253	81,326	....	34,645	49,936	44,649	32,785	....	59,528	34,441
19	....	55,390	53,419	....	83,070	34,501	....	44,631	35,167	....	61,135	35,272
20	39,312	56,399	53,427	....	72,711	35,634	....	44,916	....	48,472	61,162	....
21	40,804	56,659	55,527	82,067	73,689	....	49,579	44,860	....	48,714	61,896	....
22	40,098	....	....	84,506	73,236	....	49,356	45,379	36,977	48,574	....	35,732
23	40,419	....	....	83,155	73,285	37,499	48,568	....	37,118	48,236	....	36,652
24	40,717	59,201	55,467	81,838	....	39,728	49,325	....	37,162	48,082	61,881	36,464
25	....	61,336	56,890	81,646	....	40,702	49,207	45,174	39,034	....	62,498	Closed
26	....	62,767	60,870	....	Closed	41,111	....	44,042	39,848	....	63,040	36,477
27	40,679	65,471	63,790	....	73,750	42,613	....	43,822	....	49,285	Closed	....
28	40,734	69,214	Closed	79,159	73,566	....	48,799	44,841	....	49,254	62,978	....
29	42,087	....	....	77,480	75,523	....	47,826	44,455	39,210	50,421	....	37,331
30	41,842	....	....	77,089	75,399	43,748	48,044	....	39,048	51,371	....	38,074
31	43,394	....	66,599	....	....	....	47,912	....	....	54,298	....	37,435
Average	38,396	55,050	57,731	78,705	78,441	43,297	48,391	45,423	34,187	46,832	60,069	39,326

DEUTSCHEMARK OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	4,855	6,195	....	6,341	3,645	Closed	4,842	....	7,423
2	3,674	....	....	5,027	4,850	5,477	2,486	....	4,070	4,374	....	7,064
3	5,758	9,114	5,946	4,633	....	7,374	3,454	....	3,807	4,824	5,672	4,309
4	....	7,230	11,375	3,483	....	3,787	Closed	2,771	6,166	....	7,128	4,434
5	....	6,602	9,648	....	3,711	7,563	....	3,321	4,823	....	6,992	5,522
6	4,647	4,521	14,005	....	8,926	7,528	....	3,043	....	3,624	7,323	....
7	5,642	3,082	5,850	3,010	6,497	....	3,065	2,951	....	2,715	4,295	....
8	6,806	....	....	5,654	6,475	....	3,698	1,987	2,904	2,638	....	1,302
9	7,349	....	....	4,814	7,406	2,451	3,270	....	1,375	3,560	....	5,067
10	4,725	4,951	4,658	9,315	....	1,084	2,490	....	1,739	3,359	4,633	2,195
11	....	4,867	2,866	4,806	....	1,848	4,152	3,290	1,514	....	2,386	3,474
12	....	4,946	3,109	....	5,460	1,207	....	12,901	1,654	....	4,419	2,806
13	6,459	7,132	3,503	....	4,598	1,484	....	12,358	....	1,480	6,471	....
14	2,913	4,941	3,671	7,323	4,110	....	2,646	4,793	....	5,379	5,994	....
15	2,943	....	....	2,460	7,111	....	5,031	2,260	1,339	4,995	....	1,876
16	2,117	....	....	7,199	2,950	2,232	5,911	....	3,301	4,120	....	2,599
17	2,556	Closed	3,082	10,077	....	5,199	4,733	....	3,082	2,466	6,186	3,294
18	....	5,193	2,362	10,009	....	3,847	4,694	4,732	9,320	....	4,413	2,302
19	....	9,788	2,962	....	3,733	3,822	....	4,488	6,616	....	5,142	3,604
20	3,681	6,651	2,617	....	17,454	2,879	....	4,567	....	2,890	5,276	....
21	4,481	4,900	3,917	10,847	6,007	....	5,065	3,177	....	2,862	4,831	....
22	3,426	....	....	11,293	5,053	....	5,094	4,626	5,358	2,934	....	3,454
23	1,596	....	....	6,112	4,560	3,520	3,462	....	3,189	5,384	....	4,929
24	6,071	8,799	2,870	4,266	....	5,029	3,482	....	1,924	8,468	2,349	1,124
25	....	13,156	7,523	10,462	....	3,566	2,673	1,435	3,869	....	8,439	Closed
26	....	9,638	9,251	....	Closed	1,586	....	2,864	2,727	....	7,275	459
27	5,532	9,766	5,613	....	5,558	4,755	....	2,392	....	6,352	Closed	....
28	2,611	9,202	Closed	4,510	4,603	....	5,293	4,022	....	5,073	4,686	....
29	5,116	....	....	7,413	5,327	....	3,392	3,799	4,712	3,368	....	4,571
30	4,470	....	....	5,191	5,345	2,324	2,590	....	3,124	8,418	....	3,312
31	4,117	....	5,661	....	....	....	5,865	....	....	6,956	....	4,509
Total	96,690	134,479	110,489	142,759	125,929	78,562	88,867	89,422	76,613	101,081	103,910	79,629
Average	4,395	7,078	5,524	6,489	5,997	3,741	4,039	4,258	3,648	4,395	5,469	3,620

DEUTSCHEMARK OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	1,772	5,250	....	3,978	3,588	Closed	2,048	....	4,359
2	5,714	....	....	3,956	3,451	5,577	3,769	....	2,239	3,390	....	3,642
3	5,591	3,791	4,021	4,594	....	7,170	1,558	....	2,105	5,953	3,025	2,512
4	....	1,817	4,173	2,229	....	3,547	Closed	2,224	3,581	....	3,527	7,961
5	....	2,429	6,317	....	5,482	6,478	....	3,333	6,412	....	7,288	6,306
6	2,801	3,477	6,008	....	5,456	6,312	....	2,913	....	3,938	3,178	....
7	6,523	5,142	3,088	3,886	2,811	....	2,501	2,419	....	4,450	4,753	....
8	4,092	....	....	2,810	2,175	....	3,081	2,498	3,282	1,634	....	976
9	6,459	....	....	2,264	2,434	1,587	2,194	....	2,796	3,283	....	2,658
10	2,630	4,504	4,491	3,295	....	1,266	2,050	....	1,018	3,068	6,164	1,228
11	....	16,156	2,015	2,620	....	1,640	2,193	2,159	2,990	....	2,940	2,219
12	....	4,916	4,432	....	4,057	1,218	....	12,539	2,353	....	5,595	1,577
13	3,069	7,569	3,376	....	4,355	1,728	....	10,544	....	2,505	5,813	....
14	2,000	6,391	5,341	1,414	3,775	....	2,060	4,621	....	2,790	3,857	....
15	1,842	....	....	4,263	2,680	....	3,603	1,173	1,254	2,232	....	915
16	2,830	....	....	4,225	6,074	1,543	4,891	....	855	2,139	....	1,000
17	3,035	Closed	6,710	5,620	....	2,470	6,051	....	3,255	1,273	5,381	1,714
18	....	3,977	2,168	5,820	....	3,659	2,494	1,713	8,343	....	3,482	1,492
19	....	17,382	4,641	....	6,144	2,603	....	3,116	2,638	....	2,632	2,372
20	2,291	9,485	1,204	....	4,927	3,787	....	2,822	....	2,796	5,125	....
21	6,097	3,252	1,971	5,375	4,525	....	5,341	4,963	....	2,263	6,182	....
22	4,742	....	....	4,550	6,596	....	4,599	2,876	3,575	4,800	....	1,323
23	1,596	....	....	5,106	6,392	2,785	2,799	....	4,073	7,357	....	2,360
24	6,779	4,693	2,037	6,302	....	2,418	1,674	....	3,709	8,484	2,743	861
25	....	6,033	6,874	4,836	....	1,598	4,272	3,776	2,317	....	9,687	Closed
26	....	4,422	3,657	....	Closed	858	....	5,214	2,801	....	5,406	556
27	4,553	5,725	1,580	....	7,358	2,126	....	2,447	....	5,971	Closed	....
28	2,216	3,831	Closed	4,990	2,380	....	3,025	3,995	....	1,774	3,531	....
29	2,075	....	....	4,434	4,730	....	3,791	3,815	2,367	3,582	....	2,684
30	4,701	....	....	5,223	7,667	1,542	2,893	....	1,322	5,824	....	3,552
31	4,662	....	2,273	....	....	....	3,057	....	....	5,208	....	2,242
Total	86,296	114,992	76,177	89,564	98,719	61,912	71,874	82,748	63,285	86,762	90,309	54,509
Average	3,923	6,052	3,809	4,071	4,701	2,948	3,267	3,940	3,014	3,772	4,753	2,478

DEUTSCHEMARK OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	46,992	60,059	....	34,486	54,439	Closed	37,037	....	66,508
2	27,849	....	....	46,770	60,280	68,378	36,401	....	71,525	37,555	....	67,592
3	31,278	56,363	88,885	47,473	....	67,244	36,927	....	72,183	37,606	48,723	68,430
4	....	56,118	89,869	47,626	....	66,171	Closed	55,016	72,568	....	49,324	66,372
5	....	56,943	89,545	....	62,507	65,935	....	54,851	27,210	....	51,187	25,699
6	32,202	58,411	89,581	....	63,527	26,778	....	55,828	....	38,568	51,906	....
7	36,058	61,002	44,077	47,275	63,987	....	38,088	56,636	....	39,521	52,527	....
8	36,767	....	....	47,665	64,125	....	37,699	56,820	25,587	40,159	....	17,674
9	40,609	....	....	47,846	65,149	24,460	37,939	....	27,253	40,987	....	18,945
10	40,683	62,700	43,194	48,846	....	25,057	37,894	....	27,539	41,692	54,502	19,128
11	....	69,583	43,841	49,059	....	25,779	38,721	57,210	28,476	....	54,965	19,683
12	....	65,113	43,918	....	65,618	26,025	....	64,665	28,667	....	56,206	20,198
13	41,681	69,220	44,632	....	65,369	26,584	....	58,193	....	42,453	57,306	....
14	42,222	70,189	44,741	49,389	66,149	....	39,310	58,808	....	42,513	57,834	....
15	42,789	....	....	52,030	66,086	....	39,450	59,558	29,057	43,357	....	20,058
16	43,913	....	....	52,107	66,921	27,138	41,401	....	28,784	43,765	....	20,365
17	45,245	Closed	44,743	51,269	....	27,403	43,420	....	29,568	44,013	59,168	21,085
18	....	69,794	42,629	52,102	....	28,497	44,208	60,276	32,834	....	59,768	21,415
19	....	78,560	43,714	....	69,724	28,888	....	61,371	33,306	....	60,273	22,292
20	45,260	81,523	43,615	....	69,601	30,451	....	61,523	....	44,029	60,416	....
21	47,313	82,197	43,595	52,937	70,024	....	44,857	62,862	....	45,142	61,668	....
22	47,846	....	....	53,448	69,758	....	45,643	63,303	33,858	46,510	....	22,454
23	47,644	....	....	55,552	70,678	30,989	46,178	....	33,849	47,359	....	22,984
24	50,717	84,021	44,284	56,384	....	31,739	46,579	....	34,598	47,544	61,875	23,248
25	....	84,665	45,012	56,653	....	32,045	48,250	66,199	35,157	....	65,063	Closed
26	....	84,966	45,622	....	Closed	32,506	....	69,009	36,143	....	65,146	23,172
27	51,175	87,163	45,883	....	69,765	32,616	....	69,576	....	47,798	Closed	....
28	50,517	88,916	Closed	58,779	69,607	....	49,317	69,756	....	47,814	65,953	....
29	50,741	....	....	58,652	70,011	....	50,705	71,496	36,640	48,486	....	24,408
30	53,541	....	....	59,047	69,320	32,980	52,261	....	36,748	48,002	....	26,267
31	55,801	....	46,338	....	....	....	53,154	....	....	47,965	....	27,448
Average	43,721	71,971	53,386	51,723	66,584	36,079	42,859	61,305	37,217	43,473	57,569	30,247

DEUTSCHEMARK OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	386	....	....	196	Closed	....	....	420
2	311	....	....	....	....	10	989	....	292	....	....	886
3	599	15	137	11	....	2	....	....	758	18	....	16
4	....	9	594	....	....	355	Closed	1,428	757	....	1	404
5	....	26	1,439	....	....	439	....	563	994	....	19	472
6	2	211	986	....	225	851	....	15	....	....	....	....
7	9	4	1,903	....	211	....	....	532	....	87	....	....
8	159	....	....	....	1	....	....	467	10,517	15	....	9,923
9	18	....	....	....	2	14,592	....	....	....	145	....	4
10	137	23	14,530	....	....	1	500	....	4	....	....	....
11	....	645	....	....	....	1	....	278	....	....	....	....
12	....	887	....	....	750	....	....	797	....	....	....	....
13	2	35	....	....	25	155	....	180	....	....	....	....
14	14	893	2	....	....	....	....	428	....	24	7	....
15	6	....	....	....	408	....	20	298	....	17	....	....
16	49	....	....	....	131	....	326	....	....	212	....	....
17	1	Closed	2	....	....	....	518	....	....	589	50	....
18	....	52	....	....	....	....	69	795	....	....	195	....
19	....	685	....	....	1	....	....	163	....	....	5	....
20	2	317	....	....	1	....	....	982	....	1	184	....
21	....	695	....	100	2	....	83	1,194	....	....	21	....
22	217	....	....	148	69	....	173	290	....	....	....	....
23	213	....	....	27	....	....	455	....	....	156	....	....
24	57	93	262	12	....	....	....	....	....	....	32	....
25	....	2,269	....	1	....	....	1	33	....	....	69	Closed
26	....	705	....	....	Closed	....	....	757	....	....	151	....
27	55	329	....	....	2	....	....	309	....	....	Closed	....
28	157	1,105	Closed	6	30	....	1	563	....	....	122	....
29	11	....	....	412	118	....	470	419	1,200	3	....	....
30	503	....	....	157	104	....	11	....	....	....	....	....
31	199	....	....	....	....	....	95	....	....	33	....	....
Total	2,721	8,998	19,855	874	2,466	16,406	3,711	10,787	14,522	1,300	856	12,125

DEUTSCHEMARK OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	7	....	60	....	....	....	....	....	....
3	....	....	....	1	....	1,498	....	....	....	....	....	....
4	....	....	....	45	....	82	Closed	....	....	....	....	....
5	....	....	....	....	....	800	....	....	....	....	....	....
6	....	....	....	....	....	184	....	....	....	....	....	....
7	....	....	....	2	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	3,038	....	....	8,384
9	....	....	....	....	....	3,263	....	....	....	....	....	....
10	....	....	923	....	....	1	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	194	....	....	....	....	....	Closed	....
28	....	....	Closed	....	2	....	....	....	....	....	....	....
29	....	....	....	....	74	....	....	....	....	....	....	....
30	....	....	....	....	436	....	....	....	....	....	....	....
31	....	....	1	....	....	....	....	....	....	....	....	....
Total	....	....	924	55	706	5,888	....	....	3,038	....	....	8,384

DEUTSCHEMARK OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	311	....	....	....	....	....	....	....	....	....	....	....
3	567	15	137	....	....	....	....	....	....	....	....	....
4	....	9	594	....	....	....	Closed	....	....	....	....	....
5	....	6	1,414	....	....	....	....	....	....	....	....	....
6	2	211	986	....	....	....	....	....	....	....	....	....
7	9	4	1,857	....	....	....	....	....	....	....	....	....
8	159	....	....	....	....	....	....	....	....	....	....	....
9	18	....	....	....	....	....	....	....	....	....	....	....
10	92	21	14,528	....	....	....	....	....	....	....	....	....
11	....	645	....	....	....	....	....	....	....	....	....	....
12	....	822	....	....	....	....	....	....	....	....	....	....
13	2	32	....	....	....	....	....	....	....	....	....	....
14	14	890	....	....	....	....	....	....	....	....	....	....
15	6	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

DEUTSCHEMARK OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	1	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	50	....	....	....	....	....	....	....	....	....	....
19	....	596	....	....	....	....	....	....	....	....	....	....
20	2	317	....	....	....	....	....	....	....	....	....	....
21	....	695	....	....	....	....	....	....	....	....	....	....
22	167	....	....	....	....	....	....	....	....	....	....	....
23	213	....	....	....	....	....	....	....	....	....	....	....
24	57	93	....	....	....	....	....	....	....	....	....	....
25	....	2,227	....	....	....	....	....	....	....	....	....	Closed
26	....	657	....	....	Closed	....	....	....	....	....	....	....
27	55	317	....	....	....	....	....	....	....	....	Closed	....
28	157	1,104	Closed	....	....	....	....	....	....	....	....	....
29	11	....	....	....	....	....	....	....	....	....	....	....
30	404	....	....	....	....	....	....	....	....	....	....	....
31	179	....	....	....	....	....	....	....	....	....	....	....
Total	2,426	8,711	19,516	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

DEUTSCHEMARK OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	386	....	....	....	Closed	....	....	....
2	....	....	....	....	....	10	....	....	....	....	....	....
3	32	....	....	11	....	2	....	....	....	....	....	....
4	....	....	....	....	....	355	Closed	....	....	....	....	....
5	....	20	25	....	....	439	....	....	....	....	....	....
6	....	....	....	....	225	851	....	....	....	....	....	....
7	....	....	46	....	211	....	....	....	....	....	....	....
8	....	....	....	....	1	....	....	....	....	....	....	....
9	....	....	....	....	2	14,592	....	....	....	....	....	....
10	45	2	2	....	....	1	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	54	....	....	750	....	....	....	....	....	....	....
13	....	3	....	....	25	....	....	....	....	....	....	....
14	....	....	2	....	....	....	....	....	....	....	....	....
15	....	....	....	....	408	....	....	....	....	....	....	....
16	48	....	....	....	131	....	....	....	....	....	....	....
17	1	Closed	2	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	89	....	....	1	....	....	....	....	....	....	....
20	....	....	....	....	1	....	....	....	....	....	....	....
21	....	....	....	100	2	....	....	....	....	....	....	....
22	50	....	....	148	69	....	....	....	....	....	....	....
23	....	....	....	27	....	....	....	....	....	....	....	....
24	....	....	262	12	....	....	....	....	....	....	....	....
25	....	42	....	1	....	....	....	....	....	....	....	Closed
26	....	48	....	....	Closed	....	....	....	....	....	....	....
27	....	12	....	....	2	....	....	....	....	....	Closed	....
28	....	1	Closed	2	30	....	....	....	....	....	....	....
29	....	....	....	411	118	....	....	....	....	....	....	....
30	99	....	....	148	104	....	....	....	....	....	....	....
31	20	....	....	....	....	....	....	....	....	....	....	....
Total	295	271	339	860	2,466	16,250	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	196	Closed	....	....	....
2	....	....	....	....	....	....	989	....	246	....	....	....
3	....	....	....	....	....	....	....	....	758	....	....	....
4	....	....	....	....	....	....	Closed	1,428	757	....	....	....
5	....	....	....	....	....	....	....	663	994	....	....	....
6	....	....	....	....	....	....	....	15	....	....	....	....
7	....	....	....	....	....	....	....	532	....	....	....	....
8	....	....	....	....	....	....	....	467	10,506	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	500	....	....	....	....	....
11	....	....	....	....	....	1	....	278	....	....	....	....
12	....	11	....	....	....	....	....	797	....	....	....	....
13	....	....	....	....	....	155	....	180	....	....	....	....
14	....	3	....	....	....	....	....	428	....	....	....	....
15	....	....	....	....	....	....	20	298	....	....	....	....

(Continued on Next Page)

DEUTSCHEMARK OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	326	....	....	....	....	....
17	....	Closed	....	....	....	....	518	....	....	....	....	....
18	....	2	....	....	....	....	69	795	....	....	....	....
19	....	....	....	....	....	....	....	163	....	....	....	....
20	....	....	....	....	....	....	....	982	....	....	....	....
21	....	....	....	....	....	....	83	1,194	....	....	....	....
22	....	....	....	....	....	....	173	298	....	....	....	....
23	....	....	....	....	....	....	455	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	1	33	....	....	....	Closed
26	....	....	....	....	Closed	....	....	757	....	....	....	....
27	....	....	....	....	....	....	....	309	....	....	Closed	....
28	....	....	Closed	4	....	....	1	563	....	....	....	....
29	....	....	....	1	....	....	470	419	....	....	....	....
30	....	....	....	9	....	....	11	....	....	....	....	....
31	....	....	....	....	....	....	95	....	....	....	....	....
Total	....	16	....	14	....	156	3,711	10.787	13,261	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	420
2	....	....	....	....	....	....	....	....	46	....	....	886
3	....	....	....	....	....	....	....	....	....	18	....	16
4	....	....	....	....	....	....	Closed	....	....	....	1	404
5	....	....	....	....	....	....	....	....	....	....	19	472
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	87	....	....
8	....	....	....	....	....	....	....	....	11	15	....	9,923
9	....	....	....	....	....	....	....	....	....	145	....	4
10	....	....	....	....	....	....	....	....	4	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	24	7	....
15	....	....	....	....	....	....	....	....	....	17	....	....
16	....	....	....	....	....	....	....	....	....	212	....	....
17	....	Closed	....	....	....	....	....	....	....	589	50	....
18	....	....	....	....	....	....	....	....	....	....	195	....
19	....	....	....	....	....	....	....	....	....	....	5	....
20	....	....	....	....	....	....	....	....	....	1	184	....
21	....	....	....	....	....	....	....	....	....	....	21	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	156	....	....
24	....	....	....	....	....	....	....	....	....	....	32	....
25	....	....	....	....	....	....	....	....	....	....	69	Closed
26	....	....	....	....	Closed	....	....	....	....	....	151	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	122	....
29	....	....	....	....	....	....	....	....	1,200	3	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	33	....	....
Total	....	....	....	....	....	....	....	....	1,261	1,300	856	12,125

DEUTSCHEMARK OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	923	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

DEUTSCHEMARK OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	923	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

DEUTSCHEMARK OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	7	....	60	....	....	....	....	....	....
3	....	....	....	1	....	1,498	....	....	....	....	....	....
4	....	....	....	45	....	82	Closed	....	....	....	....	....
5	....	....	....	....	....	800	....	....	....	....	....	....
6	....	....	....	....	....	184	....	....	....	....	....	....
7	....	....	....	2	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	3,263	....	....	....	....	....	....
10	....	....	....	....	....	1	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	194	....	....	....	....	....	Closed	....
28	....	....	Closed	....	2	....	....	....	....	....	....	....
29	....	....	....	....	74	....	....	....	....	....	....	....
30	....	....	....	....	436	....	....	....	....	....	....	....
31	....	....	1	....	....	....	....	....	....	....	....	....
Total	....	....	1	55	706	5,888	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
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8	....	....	....	....	....	....	....	....	3,038	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

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DEUTSCHEMARK OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	3,038	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	8,384
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	8,384

SINGAPORE DEUTSCHEMARK FUTURES PRICES
MARCH 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	.4136	.4137	.4121	.4126	.4126 (2.4236)	601	370
3..	.4144	.4146	.4081	.4101A	.4101 (2.4384)	1191	664
6..	.4071	.4077	.4063	.4063	.4063 (2.4612)	901	837
7..	.4122	.4128	.4119	.4127	.4127 (2.4230)	945	883
8..	.4114	.4127	.4110	.4125@.4126	.4126 (2.4236)	1024	876
9..	.4081	.4082	.4071	.4074@.4075	.4075 (2.4539)	1157	670
10..	.4121	.4134	.4119	.4128	.4128 (2.4224)	1082	719
13..	.4083	.4083	.4067	.4068	.4068 (2.4582)	788	789
14..	.4069@.4070	.4070	.4060	.4066	.4066 (2.4594)	1155	1028
15..	.4071	.4074	.4066	.4073@.4072	.4072 (2.4557)	541	676
16..	.4092	.4098	.4090	.4095	.4095 (2.4420)	759	703
17..	.4084	.4085	.4080	.4081	.4081 (2.4503)	536	682
20..	.4058	.4071	.4053	.4067	.4067 (2.4588)	1553	655
21..	.4088	.4096	.4086	.4092	.4092 (2.4437)	1297	726
22..	.4088	.4090	.4080	.4080	.4080 (2.4509)	672	784
23..	.4095	.4100	.4092	.4099	.4099 (2.4396)	710	696
24..	.4114@.4113	.4150	.4113	...	.4139 (2.4160)	1763	837
27..	.4189	.4191	.4175	.4178	.4178 (2.3934)	1373	999
28..	.4194	.4207	.4193	...	.4205 (2.3781)	1088	961
29..	.4203	.4221	.4202	.4214@.4211	.4212 (2.3741)	1172	873
30..	.4198	.4202	.4194	.4198	.4198 (2.3820)	921	830
31..	.4237@.4236	.4246	.4220	.4225	.4225 (2.3668)	1318	647

MARCH 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	.4229	.4230	.4211	.4220	.4220 (2.3696)	648	654
4..	.4190	.4191	.4167	.4171@.4172	.4172 (2.3969)	1491	804
5..	.4170	.4170	.4150	.4161@.4162	.4162 (2.4026)	1556	870
6..	.4199	.4208	.4191	.4192	.4192 (2.3854)	1291	933
7..	.4182	.4190	.4177	.4188	.4188 (2.3877)	357	876
10..	Closed						
11..	Closed						
12..	.4232	.4245	.4228	.4243@.4244	.4243 (2.3568)	922	863
13..	.4245	.4268	.4244	.4259	.4259 (2.3479)	870	728
14..	.4273	.4276	.4254	.4263	.4263 (2.3457)	548	731
17..	.4290	.4292	.4270	...	.4273 (2.3402)	1002	838
18..	.4257	.4272	.4255	.4266	.4266 (2.3441)	739	746
19..	.4344	.4348	.4331	.4336	.4336 (2.3062)	787	651
20..	.4346	.4362	.4342	.4356@.4355	.4355 (2.2952)	813	639
21..	.4358	.4358	.4310	.4312@.4313	.4313 (2.3185)	1013	719
24..	.4362	.4374	.4359	.4369	.4369 (2.2888)	1014	593
25..	.4429@.4430	.4446	.4425	.4438@.4440	.4439 (2.2527)	1204	634
26..	.4431	.4446	.4423	.4439	.4438 (2.2527)	1093	616
27..	.4523	.4533	.4510	.4533@.4532	.4532 (2.2065)	1008	632
28..	.4512	.4517	.4497	.4511	.4511 (2.2168)	841	591

MARCH 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	.4478	.4507	.4477	.4506@.4505A	.4505 (2.2197)	950	733
4..	.4535	.4540	.4528	.4536	.4536 (2.2045)	766	765
5..	.4525	.4533	.4517	.4532@.4533	.4533 (2.2060)	828	590
6..	.4431@.4430	.4445	.4407	.4433@.4435	.4434 (2.2552)	1088	495
7..	.4468	.4479	.4467	.4477	.4477 (2.2336)	620	466
10..	.4469	.4470	.4441	.4447	.4447 (2.2487)	413	363
11..	.4391	.4410	.4390	.4394	.4394 (2.2758)	143	345
12..	...	...	...	.4394	.4423 (2.2609)	...	224
13..	.4364	.4368	.4364	.4368	.4365 (2.2909)	18	200
14..	.4390	.4417	.4390	.4417	.4421 (2.2619)	66	186
17..	...	...	...	.4433B	.4433 (2.2558)	4	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	.4166	.4166	.4166	.4166	.4166 (2.4032)	1	2
3..	...	...	...	.4161	.4134 (2.4189)	...	1
6..	...	...	...	.4134	.4096 (2.4414)	...	1
7..	...	...	...	.4096	.4160 (2.4038)	...	1
8..	...	...	...	.4160	.4159 (2.4044)	...	1
9..	...	...	...	.4159	.4109 (2.4336)	...	...
10..	...	...	...	.4109	.4165 (2.4009)	...	...
13..	...	...	...	.4165	.4050 (2.4360)	...	...
14..	...	...	...	.4105	.4103 (2.4372)	...	...
15..	...	...	...	.4103	.4108 (2.4342)	...	...
16..	...	...	...	.4108	.4130 (2.4213)	...	...
17..	...	...	...	.4130	.4116 (2.4295)	...	...
20..	...	...	...	.4116	.4103 (2.4373)	...	...
21..	...	...	...	.4103	.4128 (2.4224)	...	...
22..	...	...	...	.4128	.4116 (2.4295)	...	...
23..	...	...	...	.4116	.4135 (2.4183)	...	...
24..	...	...	...	...	.4175 (2.3952)	...	...
27..	...	...	...	.4175	.4214 (2.3730)	...	...
28..	...	...	...	...	.4241 (2.3579)	...	...
29..	...	...	...	.4241	.4248 (2.3540)	...	...
30..	...	...	...	.4248	.4234 (2.3618)	...	...
31..	...	...	...	.4234	.4262 (2.3463)	...	...

JUNE 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	.4262	.4257 (2.3490)	...	...
4..	...	...	...	.4257	.4208 (2.3764)	...	...
5..	.4200	.4202	.4188	.4188	.4198 (2.3820)	6	3
6..	...	...	...	.4198	.4229 (2.3646)	...	1
7..	.4221	.4221	.4221	.4221	.4225 (2.3668)	1	1
10..	Closed						
11..	Closed						
12..	.4273	.4280	.4272	.4280B	.4318 (2.3359)	5	6
13..	.4265	.4304	.4285	.4302	.4297 (2.3272)	16	15
14..	...	...	...	.4297	.4302 (2.3245)	...	15
17..	.4332	.4332	.4329	...	.4311 (2.3196)	3	12
18..	...	...	...	.4311	.4304 (2.3234)	...	...
19..	.4385	.4385	.4381	.4382	.4374 (2.2862)	4	18
20..	.4384	.4384	.4384	.4384	.4393 (2.2763)	1	17
21..	.4393@.4394	.4394	.4358	.4362	.4351 (2.2983)	6	18
24..	.4400	.4400	.4400	.4400	.4405 (2.2701)	1	17
25..	.4466	.4475	.4466	.4475	.4477 (2.2336)	21	20
26..	.4469	.4478	.4469	.4478	.4477 (2.2336)	2	12
27..	.4556	.4572	.4555	.4572@.4570	.4571 (2.1877)	15	22
28..	...	...	...	.4571	.4550 (2.1978)	...	23

JUNE 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	.4516	.4541	.4516	.4541	.4544 (2.2007)	12	41
4..	.4575	.4579	.4568	.4577	.4577 (2.1848)	32	41
5..	.4565	.4568	.4553	.4561	.4571 (2.1877)	74	54
6..	.4469	.4480	.4443	.4476B	.4478 (2.2331)	339	154
7..	.4505	.4520	.4505	.4512B	.4514 (2.2153)	252	219
10..	.4505	.4506	.4476	.4481@.4482	.4482 (2.2311)	652	416
11..	.4428	.4447	.4419	.4424@.4425	.4425 (2.2598)	1591	535
12..	.4456	.4465	.4452	.4458	.4458 (2.2431)	942	525
13..	.4400@.4398	.4406	.4394	.4400@.4399	.4400 (2.2727)	1018	763
14..	.4425@.4426	.4462	.4425	.4455@.4458	.4456 (2.2441)	2105	598
17..	.4474	.4475	.4462	.4471@.4470	.4470 (2.2371)	1008	470
18..	.4491@.4492	.4494	.4488	.4488@.4489	.4488 (2.2281)	789	548
19..	.4449	.4457	.4442	.4453	.4453 (2.2456)	910	635
20..	.4463	.4485	.4459	.4483	.4483 (2.2306)	663	505
21..	.4469	.4480	.4468	.4476	.4476 (2.2341)	299	481
24..	.4441@.4440	.4452	.4381	.4395@.4394	.4394 (2.2758)	1586	687
25..	.4354@.4353	.4359	.4345	.4354@.4355	.4355 (2.2962)	1048	733
26..	.4296	.4304	.4279	.4284@.4283	.4284 (2.3342)	1455	740
27..	.4314	.4331	.4314	.4329@.4330	.4329 (2.3100)	519	808
28..	Closed						
31..	.4289	.4290	.4270	.4276	.4276 (2.3386)	587	861

SINGAPORE DEUTSCHEMARK FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.4305	.4318	.4294	.4305	.4305 (2.3228)	931	902
2..	.4278	.4289	.4258	.4262@.4261	.4261 (2.3468)	999	948
3..	.4223	.4242	.4195	.4238@.4242	.4240 (2.3584)	1650	1008
4..	.4214	.4230	.4200	.4230	.4230 (2.3604)	705	1087
7..	.4179	.4187	.4161	.4185	.4185 (2.3894)	1510	1132
8..	.4210	.4240	.4207	.4240	.4240 (2.3584)	1008	1178
9..	.4328@.4327	.4338	.4280	.4323	.4323 (2.3132)	1819	950
10..	.4289@.4288	.4316	.4285	.4323	.4309 (2.3207)	1101	753
11..	.4375	.4398	.4367	.4371@.4370	.4370 (2.2883)	1150	726
14..	.4372	.4372	.4323	.4326	.4326 (2.3116)	738	839
15..	.4310	.4319	.4280	.4304	.4304 (2.3234)	1707	1016
16..	.4359	.4419	.4353	.4417	.4417 (2.2639)	1530	1209
17..	.4462	.4487	.4445	.4484	.4484 (2.2301)	1390	979
18..	.4483	.4526	.4470	.4506@.4504A	.4505 (2.2197)	1339	1014
21..	.4554	.4577	.4540	.4555	.4555 (2.1953)	1270	947
22..	.4597	.4606	.4568	.4584	.4584 (2.1815)	1080	978
23..	.4595@.4596	.4598	.4567	.4580	.4580 (2.1834)	618	978
24..	.4613	.4613	.4577	.4583@.4586B	.4584 (2.1815)	705	940
25..	.4561	.4562	.4534	.4562@.4559	.4561 (2.1925)	764	1039
28..	.4654	.4658	.4633	.4633	.4633 (2.1584)	974	1093
29..	.4625	.4625	.4606	.4618	.4618 (2.1654)	635	1116
30..	.4597	.4603	.4582	.4583A	.4583 (2.1819)	536	1107

JUNE 1986 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	.4497	.4532	.4486	.4532	.4532 (2.2065)	1273	1416
5..	.4580	.4584	.4562	.4580	.4580 (2.1834)	549	1486
6..	.4579	.4596	.4527	.4535@.4533	.4534 (2.2055)	904	1508
7..	.4559	.4559	.4531	.4548	.4548 (2.1987)	990	1442
8..	.4600@.4602	.4605	.4582	.4590	.4590 (2.1786)	750	1346
9..	.4577@.4576	.4601	.4576	.4597	.4597 (2.1753)	845	1311
12..	.4591	.4620	.4591	.4611	.4611 (2.1687)	819	1370
13..	.4630@.4631	.4632	.4608	.4610@.4609	.4610 (2.1691)	790	1339
14..	.4546	.4583	.4545	.4575	.4575 (2.1857)	1175	1337
15..	.4597	.4603	.4577	.4578	.4578 (2.1843)	744	1305
16..	.4560@.4559	.4560	.4518	.4532	.4532 (2.2065)	1145	1321
19..	.4505	.4509	.4495	.4505	.4505 (2.2197)	810	1411
20..	.4529	.4533	.4519	.4525	.4525 (2.2099)	771	1424
21..	.4471	.4475	.4452	.4461@.4460	.4461 (2.2416)	1219	1853
22..	.4411	.4427	.4399	.4417	.4417 (2.2639)	1086	1884
23..	Closed						
26..	.4389	.4395	.4389	...	.4390 (2.2779)	101	1796
27..	.4386	.4386	.4366	.4373	.4373 (2.2867)	671	1829
28..	.4395	.4408	.4394	.4403@.4402	.4402 (2.2716)	749	1724
29..	.4367	.4378	.4366	.4376@.4373	.4375 (2.2857)	449	1762
30..	.4338	.4339	.4323	.4327	.4327 (2.3110)	453	1710

JUNE 1986 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	.4293	.4293	.4276	.4286	.4286 (2.3331)	465	1718
3..	.4319	.4379	.4317	.4375@.4372	.4373 (2.2867)	921	1840
4..	.4400	.4430	.4399	...	.4422 (2.2614)	819	1874
5..	.4416	.4451	.4416	.4435	.4435 (2.2547)	1301	1866
6..	.4478	.4488	.4470	.4477@.4476	.4476 (2.2341)	685	2054
9..	Closed						
10..	.4454	.4485	.4448	.4485	.4485 (2.2296)	129	1884
11..	.4507	.4535	.4506	.4534	.4534 (2.2055)	194	1757
12..	.4548	.4550	.4515	.4515	.4515 (2.2148)	52	1540
13..	.4544	.4545	.4508	.4508	.4502 (2.2212)	13	1514
16..	.4538	.4538	.4532	.4532A	.4532 (2.2065)	18	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	...	...	...	.4156	.4193 (2.3849)	...	...
3..	...	...	...	.4193	.4167 (2.3998)	...	...
6..	...	...	...	.4167	.4129 (2.4218)	...	...
7..	...	...	...	.4129	.4193 (2.3849)	...	...
8..	...	...	...	.4193	.4192 (2.3854)	...	...
9..	...	...	...	.4192	.4143 (2.4137)	...	...
10..	...	...	...	.4143	.4202 (2.3798)	...	...
13..	...	...	...	.4202	.4141 (2.4148)	...	...
14..	...	...	...	.4141	.4140 (2.4154)	...	...
15..	...	...	...	.4140	.4152 (2.4084)	...	...
16..	...	...	...	.4152	.4165 (2.4009)	...	...
17..	...	...	...	.4165	.4151 (2.4090)	...	...
20..	...	...	...	.4151	.4139 (2.4160)	...	...
21..	...	...	...	.4139	.4164 (2.4015)	...	...
22..	...	...	...	.4164	.4152 (2.4084)	...	...
23..	...	...	...	.4152	.4171 (2.3975)	...	...
24..	...	...	...	...	.4211 (2.3747)	...	...
27..	...	...	...	.4211	.4250 (2.3529)	...	...
28..	...	...	...	...	.4277 (2.3380)	...	...
29..	...	...	...	.4277	.4284 (2.3342)	...	...
30..	...	...	...	.4284	.4270 (2.3419)	...	...
31..	...	...	...	.4270	.4299 (2.3261)	...	...

SEPTEMBER 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	.4299	.4293 (2.3293)	...	...
4..	...	...	...	.4293	.4244 (2.3562)	...	...
5..	...	...	...	.4244	.4234 (2.3618)	...	...
6..	...	...	...	.4234	.4266 (2.3441)	...	...
7..	...	...	...	.4266	.4262 (2.3463)	...	...
10..	Closed						
11..	Closed						
12..	...	...	...	.4262	.4318 (2.3158)	...	...
13..	...	...	...	.4318	.4334 (2.3073)	...	...
14..	...	...	...	.4334	.4339 (2.3046)	...	...
17..	...	...	...	...	.4348 (2.2999)	...	...
18..	...	...	...	.4348	.4341 (2.3036)	...	...
19..	...	...	...	.4341	.4411 (2.2670)	...	...
20..	..	...	...	.4411	.4430 (2.2573)	...	...
21..	...	...	...	.4430	.4388 (2.2789)	...	...
24..	...	...	...	.4388	.4441 (2.2517)	...	...
25..	...	...	...	.4441	.4513 (2.2158)	...	...
26..	...	...	...	.4513	.4513 (2.2158)	...	...
27..	...	...	...	.4513	.4607 (2.1706)	...	...
28..	...	...	...	.4607	.4587 (2.1800)	...	...

SEPTEMBER 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	.4587	.4581 (2.1829)	...	...
4..	...	...	...	.4581	.4614 (2.1673)	...	...
5..	...	...	...	.4614	.4608 (2.1701)	...	...
6..	...	...	...	.4608	.4516 (2.2143)	...	...
7..	...	...	...	.4516	.4550 (2.1978)	40	40
10..	...	...	...	.4550	.4516 (2.2143)	...	...
11..	...	...	...	.4516	.4458 (2.2431)	...	...
12..	...	...	...	.4458	.4488 (2.2281)	...	...
13..	...	...	...	.4488	.4432 (2.2563)	...	...
14..	...	...	...	.4432	.4486 (2.2291)	...	...
17..	...	...	...	.4486	.4501 (2.2217)	...	1
18..	...	...	...	.4501	.4521 (2.2119)	...	1
19..	...	...	...	.4521	.4485 (2.2296)	...	1
20..	...	...	...	.4485	.4515 (2.2148)	...	1
21..	...	...	...	.4515	.4508 (2.2182)	...	1
24..	...	...	...	.4508	.4426 (2.2593)	...	1
25..	...	...	...	.4426	.4385 (2.2805)	...	1
26..	...	...	...	.4385	.4314 (2.3180)	...	5
27..	...	...	...	.4314	.4359 (2.2941)	...	5
28..	Closed						
31..	...	...	...	.4359	.4305 (2.3228)	...	7

SINGAPORE DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	.4305	.4333 (2.3078)	...	14
2..	...	...	...	.4333	.4287 (2.3326)	...	14
3..	...	...	...	.4287	.4265 (2.3446)	...	5
4..	...	...	...	.4265	.4285 (2.3501)	...	2
7..	...	...	...	.4255	.4210 (2.3752)	...	...
8..	...	...	...	.4210	.4264 (2.3452)	...	1
9..	...	...	...	.4264	.4349 (2.2993)	...	1
10..	...	...	...	.4349	.4335 (2.3068)	...	1
11..	...	...	...	.4335	.4397 (2.2742)	...	1
14..	...	...	...	.4397	.4353 (2.2972)	...	1
15..	...	...	...	.4353	.4304 (2.3234)	...	1
16..	...	...	...	.4329	4442 (2.2512)	...	1
17..	...	...	...	.4442	.4508 (2.2182)	...	1
18..	...	...	...	.4508	.4527 (2.2089)	...	1
21..	...	...	...	.4527	.4577 (2.1848)	...	...
22..	...	...	...	.4577	.4607 (2.1706)	...	...
23..	...	...	...	.4607	4605 (2.1715)	...	...
24..	...	...	...	.4605	.4610 (2.1691)	...	...
25..	...	...	...	.4610	.4587 (2.1800)	...	...
28..	...	...	...	.4587	.4660 (2.1459)	...	2
29..	...	...	...	.4660	.4645 (2.1528)	...	2
30..	...	...	...	.4645	.4609 (2.1570)	...	2

SEPTEMBER 1986 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	...	...	...	.4609	.4558 (2.1939)	...	...
5..	...	...	...	.4558	.4606 (2.1710)	...	...
6..	...	...	...	.4606	.4560 (2.1929)	...	...
7..	...	...	...	.4560	.4573 (2.1867)	...	...
8..	...	...	...	.4573	.4615 (2.1668)	...	...
9..	...	...	...	.4615	.4622 (2.1635)	...	...
12..	...	...	...	.4622	4636 (2.1570)	...	1
13..	...	...	...	.4636	4636 (2.1570)	...	1
14..	.4574	.4574	.4574	.4574	4601 (2.1734)	1	2
15..	.4622	.4622	.4622	.4622	.4604 (2.1720)	1	3
16..	.4581	.4581	.4581	.4581	.4558 (2.1939)	2	2
19..	...	...	...	.4558	.4531 (2.2070)	...	5
20..	...	...	...	.4531	.4551 (2.1973)	...	6
21..	...	...	...	.4551	.4486 (2.2291)	...	6
22..	...	...	...	.4486	.4442 (2.2512)	...	1
23..	Closed						
26..	...	...	...	...	.4416 (2.2644)	...	1
27..	...	...	...	.4416	.4399 (2.2732)	100	101
28..	...	...	...	.4399	.4428 (2.2583)	...	101
29..	.4393	.4398	.4393	.4393	.4401 (2.2722)	2	102
30..	...	...	...	.4358A	.4353 (2.2972)	...	103

SEPTEMBER 1986 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	.4318	.4318	.4305A	.4310B	.4311 (2.3196)	9	111
3..	.4345	.4403	.4345	.4403	.4403 (2.2711)	32	132
4..	.4442	.4458	.4439	...	.4451 (2.2466)	22	148
5..	.4445	.4480	.4445	.4464	.4464 (2.2401)	103	116
6..	.4504	.4525	.4499	.4505	.4505 (2.2197)	...	118
9..	Closed						
10..	.4480	.4516	.4477	.4516	.4516 (2.2143)	545	307
11..	.4536	.4565	.4536	.4561	.4561 (2.1925)	512	282
12..	.4576	.4579	.4545	.4545	.4545 (2.2002)	880	311
13..	.4574	.4578	.4530	.4531	.4531 (2.2070)	1106	5[illegible]5
16..	.4564	.4589	.4554	.4580	.4580 (2.1834)	916	634
17..	.4530	.4536	.4506	.4516@.4517	.4517 (2.2138)	806	540
18..	.4498	.4526	.4488	.4517@.4516	.4517 (2.2138)	834	395
19..	.4509	.4518	.4502	.4512	.4512 (2.2163)	817	420
20..	.4501	.4501	.4480	.4489@.4488	4489 (2.2276)	566	500
23..	.4425@.4427	.4433	.4418	.4430@.4431	4431 (2.2568)	824	560
24..	.4520	.4529	.4501	.4513@.4514	.4513 (2.2158)	735	782
25..	.4519	.4539	.4513	.4538@.4539	.4538 (2.2036)	580	936
26..	.4525	.4526	.4516	.4518@.4516	.4517 (2.2138)	665	1063
27..	.4532	.4543	.4531	.4517	.4541 (2.2021)	133	1094
30..	.4572	.4590	.4570	4570	.4570 (2.1881)	456	1073

SINGAPORE DEUTSCHEMARK FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.4604@.4605	.4612	.4595	.4597	.4597 (2.1753)	902	1162
2..	.4592	.4594	.4579	.4588	.4588 (2.1795)	656	1120
3..	.4615	4631	.4615	.4628	.4628 (2.1607)	793	1216
4..	.4617	.4628	.4613	.4628	.4627 (2.1612)	455	1167
7..	.4646	.4654	.4637	.4637	.4637 (2.1565)	762	1177
8..	.4596	.4618	.4596	.4612	.4612 (2.1682)	852	1093
9..	.4620	.4634	.4612	.4633	.4633 (2.1584)	535	965
10..	.4618	.4634	.4612	.4618	.4618 (2.1654)	462	1028
11..	.4630	.4630	.4595	.4606	.4606 (2.1710)	563	1056
14..	.4575	.4588	.4569	.4582	.4582 (2.1824)	731	855
15..	.4627	.4638	.4622	.4636@.4638	.4637 (2.1565)	524	868
16..	.4673	.4674	4657	.4662@.4663	.4662 (2.1450)	780	931
17..	.4683	.4685	.4666	.4670	.4670 (2.1413)	779	976
18..	.4659	.4664	.4653	.4656	.4656 (2.1477)	266	947
21..	.4709	.4714	.4694	.4708@.4709	.4708 (2.1240)	659	1226
22..	.4708	.4724	4708	.4721	.4721 (2.1181)	367	1270
23..	.4716	.4718	.4712	.4716	.4716 (2.1204)	410	1269
24..	.4693@.4694	.4714	.4688	.4711	.4711 (2.1226)	1192	898
25..	.4686	.4691	4670	.4671	.4671 (2.1408)	1042	1022
28..	.4656	.4698	.4653	.4691@.4690	.4690 (2.1321)	630	1012
29..	.4735	.4746	.4726	.4731	.4731 (2.1137)	987	1112
30..	.4735	.4737	.4721	.4726@.4729	.4728 (2.1150)	737	1179
31..	.4775@.4776	.4782	.4767	.4772	.4772 (2.0955)	914	1078

SEPTEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1.	.4795	.4880	.4787	.4799@.4800	.4799 (2.0837)	463	1016
4..	.4820@.4821	.4821	.4792	.4813	.4813 (2.0777)	981	1043
5..	.4797@.4796	.4822	.4792	.4794@.4796	.4795 (2.0855)	967	1068
6..	.4791	.4824	.4789	.4813@.4811	.4812 (2.0781)	1159	1378
7..	.4838@.4835	.4848	.4832	.4846	.4846 (2.0635)	804	1328
8..	.4835	4844	.4821	.4827@.4826	.4827 (2.0716)	504	1454
11..	.4852	.4869	.4847	.4869@.4866	.4867 (2.0546)	738	1433
12..	.4865	.4867	.4829	.4841	.4841 (2.0656)	1266	1320
13..	.4827	4846	.4825	.4846@.4845	.4845 (2.0639)	988	1111
14..	.4855	.4865	.4850	.4863	.4863 (2.0563)	731	1043
15..	.4875	.4879	.4835	.4845@.4844	.4845 (2.0639)	960	940
18..	.4866	.4867	.4857	4862@.4861	.4861 (2.0571)	234	941
19..	.4835@.4833	.4838	4825	4837	.4837 (2.0673)	590	1070
20..	.4893@.4892	.4901	.4887	4890@.4887	.4888 (2.0458)	939	839
21..	.4890@.4891	4891	4870	.4870@.4871	.4871 (2.0529)	1567	1162
22..	.4909	.4910.	.4899	.4906	.4906 (2.0383)	420	1398
25..	.4890	.4900	4890	.4898	.4898 (2.0416)	185	1433
26..	.4895	.4896	4887	.4895	.4895 (2.0429)	413	1397
27..	.4874@.4875	.4875	.4862	.4863	.4863 (2.0563)	914	1463
28.	.4890	.4898	.4887	.4890	.4890 (2.0449)	519	1563
2[illegible]..	.4872	.4882	.4867	.4877	.4877 (2.0504)	558	1493

SEPTEMBER 1986 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.4932	.4936	.4929	4877	.4935 (2.0263)	300	1442
2..	.4934	.4936	4930	4935	.4935 (2.0263)	278	1416
3..	.4931	4935	4912	4914	.4914 (2.0350)	728	1660
4..	.4925	4932	.4920	4930@.4927	.4928 (2.0292)	619	1499
5..	.4923	4937	4921	4923B	.4932 (2.0275)	380	1315
8..	.4882	4885	4838	4846	.4846 (2.0635)	862	1189
9..	.4825@.4824	.4842	.4822	4840	.4840 (2.0661)	225	1178
10..	.4845	4856	.4826	...	.4856 (2.0593)	121	1065
11..	.4842	.4844	.4839	.4840B	.4840 (2.0661)	90	961
12..	.4776	.4778	.4755	.4773	.4773 (2.0951)	131	980
15..	.4855	.4858	.4855	...	.4858 (2.0584)	3	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
18..	...	...	...	....	.4555 (2.1953)	...	...
19..	...	...	...	.4555	.4518 (2.2133)	...	...
20..	...	...	...	.4518	.4548 (2.1987)	...	...
21..	...	...	...	.4548	.4542 (2.2016)	...	...
24..	...	...	...	.4542	.4460 (2.2421)	...	...
25..	...	...	...	.4460	.4417 (2.2639)	...	...
26..	...	...	...	.4417	.4346 (2.3009)	...	...
27..	...	...	...	.4346	.4392 (2.2768)	...	...
28..	Closed						
31..	...	...	...	.4392	.4338 (2.3052)	...	...

DECEMBER 1986 FUTURES CONTRACT IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	.4338	.4364 (2.2914)	...	...
2..	...	...	...	.4364	.4318 (2.3158)	...	...
3..	...	...	...	.4318	.4295 (2.3282)	...	...
4..	...	...	...	.4295	.4285 (2.3337)	...	...
7..	...	...	...	.4285	.4240 (2.3584)	...	...
8..	...	...	...	.4240	.4291 (2.3304)	...	...
9..	...	...	...	.4291	.4375 (2.2857)	...	...
10..	...	...	...	.4375	.4361 (2.2930)	...	...
11..	...	...	...	.4361	.4424 (2.2603)	...	...
14..	...	...	...	.4424	.4380 (2.2831)	...	...
15..	...	...	...	.4380	.4354 (2.2967)	...	...
16..	...	...	...	[illegible]	.4467 (2.2386)	...	...
17..	...	...	...	[illegible]	.4532 (2.2065)	...	...
18..	...	...	...	[illegible]	.4549 (2.1982)	...	...
21..	...	...	...	[illegible]	.4599 (2.1743)	...	...
22..	...	...	...	.4599	.4630 (2.1598)	...	...
23..	...	...	...	.4630	.4631 (2.1593)	...	...
24..	...	...	...	.4631	.4637 (2.1565)	...	...
25..	...	...	...	.4637	.4614 (2.1673)	...	...
28..	...	...	...	.4614	.4688 (2.1331)	...	...
29..	...	...	...	.4688	.4673 (2.1399)	...	...
30..	...	...	...	.4673	.4636 (2.1570)	...	...

DECEMBER 1986 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	...	...	...	.4636	.4585 (2.1810)	...	...
5..	...	...	...	.4585	.4633 (2.1584)	...	...
6..	...	...	...	.4633	.4587 (2.1800)	...	...
7..	...	...	...	.4587	.4599 (2.1743)	...	...
8..	...	...	...	.4641	.4641 (2.1547)	...	...
9..	...	...	...	.4641	.4648 (2.1514)	...	...
12..	...	...	...	.4648	.4663 (2.1445)	...	...
13..	...	...	...	.4663	.4664 (2.1440)	...	...
14..	...	...	...	.4664	.4630 (2.1598)	...	...
15..	...	...	...	.4630	.4632 (2.1588)	...	...
16..	...	...	...	.4632	.4586 (2.1805)	...	...
19..	...	...	...	.4586	.4559 (2.1934)	...	...
20..	...	...	...	.4559	.4579 (2.1838)	...	...
21..	...	...	...	.4579	.4512 (2.2163)	...	...
22..	...	...	...	.4512	.4468 (2.2381)	...	...
23..	Closed						
26..	...	...	...	...	.4442 (2.2512)	...	...
27..	...	...	...	.4442	.4425 (2.2598)	...	...
28..	...	...	...	.4425	.4454 (2.2451)	...	...
29..	...	...	...	.4454	.4427 (2.2588)	...	...
30..	...	...	...	.4427	.4379 (2.2836)	...	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	...	...	...	.4379	.4338 (2.3052)	...	...
3..	...	...	...	.4338	.4429 (2.2578)	...	...
4..	...	.4444B	...	....	.4481 (2.2316)	...	...
5..	...	...	...	.4481	.4494 (2.2251)	...	...
6..	...	...	...	.4494	.4536 (2.2045)	...	...
9..	Closed						
10..	...	...	...	.4536	.4545 (2.2002)	...	...
11..	...	...	...	.4545	.4591 (2.1781)	...	...
12..	.4595	.4595	.4595	.4595	.4575 (2.1857)	5	5
13..	...	...	...	.4575	.4560 (2.1929)	...	5
16..	.4594	.4594	.4589	.4594	.4608 (2.1701)	5	...
17..	...	...	...	.4608	.4544 (2.2007)	...	...
18..	.4547	.4547	.4547	.4547	.4544 (2.2007)	5	5
19..	...	...	....	.4544	.4536 (2.2045)	...	5
20..	...	...	...	.4536	.4514 (2.2153)	...	5
23..	...	...	...	.4514	.4456 (2.2441)	...	5
24..	...	...	...	.4456	.4537 (2.2040)	...	5
25..	...	...	...	.4537	.4562 (2.1920)	...	5
26..	...	...	...	.4562	.4541 (2.2021)	...	5
27..	...	...	...	.4541	.4565 (2.1905)	...	5
30..	...	...	...	.4565	.4594 (2.1767)	...	5

DECEMBER 1986 FUTURES CONTRACT IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.4630	.4630	.4630	.4630	.4621 (2.1640)	10	10
2..	...	...	...	.4621	.4612 (2.1682)	...	5
3..	...	...	...	.4612	.4652 (2.1496)	...	5
4..	...	...	...	.4652	.4651 (2.1500)	...	5
7..	...	...	...	.4651	.4661 (2.1454)	...	5
8..	...	...	...	.4661	.4633 (2.1584)	...	14
[illegible]	...	...	...	.4633	.4656 (2.1477)	...	14
[illegible]	...	...	...	.4656	.4641 (2.1547)	...	14
[illegible]	...	...	...	.4641	.4629 (2.1602)	...	14
14..	...	...	...	.4629	.4605 (2.1715)	...	14
15..	...	...	...	.4605	.4660 (2.1459)	...	5
16..	...	...	...	.4660	.4685 (2.1344)	...	5
17..	...	...	...	.4685	.4693 (2.1308)	...	5
18..	...	...	...	.4693	.4678 (2.1376)	...	5
21..	...	...	...	.4678	.4731 (2.1137)	...	5
22..	...	...	...	.4731	.4744 (2.1079)	...	5
23..	...	...	...	.4744	.4738 (2.1105)	...	5
24..	...	...	...	.4738	.4733 (2.1128)	...	5
25..	...	...	...	.4733	.4693 (2.1308)	...	5
28..	...	...	...	.4693	.4712 (2.1222)	...	5
29..	...	...	...	.4712	.4754 (2.1034)	...	5
30..	...	...	...	.4754	.4750 (2.1052)	...	5
31..	.4791	.4791	.4791	.4791	.4795 (2.0855)	1	8

DECEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	.4795	.4821 (2.0742)	...	9
4..	...	...	...	.4821	.4835 (2.0682)	...	11
5..	...	...	...	.4835	.4816 (2.0764)	...	11
6..	...	...	...	.4816	.4833 (2.0691)	...	10
7..	...	...	...	.4833	.4868 (2.0542)	10	11
8..	...	...	...	.4868	.4849 (2.0622)	...	11
11..	...	...	...	.4849	.4889 (2.0454)	...	11
12..	...	...	...	.4865A	.4863 (2.0563)	...	10
13..	...	...	...	.4863	.4867 (2.0546)	...	10
14..	...	...	...	.4867	.4884 (2.0475)	...	10
15..	.4862	.4867	.4862	.4867	.4866 (2.0550)	3	7
18..	.4887	.4887	.4887	.4887	.4882 (2.0483)	2	7
19..	...	...	...	.4860A	.4857 (2.0588)	...	5
20..	...	...	...	.4857	.4907 (2.0379)	...	5
21..	...	...	...	.4907	.4890 (2.0449)	...	3
22..	...	...	...	.4890	.4925 (2.0304)	...	3
25..	...	...	...	.4925	.4918 (2.0333)	...	3
26..	...	...	...	.4918	.4915 (2.0345)	...	3
27..	.4891	.4891	.4885	.4887	.4881 (2.0487)	7	7
28..	.4902	.4909	.4902	.4909B	.4909 (2.0370)	54	58
29..	.4890	.4895	.4885	.4894	.4894 (2.0433)	4	32

SINGAPORE DEUTSCHEMARK FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.4948	.4951	.4945	.4894	.4952 (2.0193)	263	281
2..	.4949	.4952	.4941	.4949	.4949 (2.0206)	91	285
3..	.4947	.4947	.4928	.4928	.4928 (2.0292)	160	387
4..	.4940	.4949	.4940	.4949	.4946 (2.0218)	147	335
5..	.4940	.4951	.4936	.4950	.4947 (2.0214)	61	313
8..	.4906	.4902	.4855	.4866	.4866 (2.0550)	515	461
9..	.4842	.4862	.4838	.4859	.4859 (2.0580)	624	329
10..	.4863	.4874	.4836	...	.4871 (2.0529)	695	478
11..	.4861	.4864	.4854	.4858@.4859	.4859 (2.0580)	704	681
12..	.4800	.4806	.4775	.4792@.4790	.4791 (2.0872)	1121	862
15..	.4871	.4915	.4871	...	.4906 (2.0383)	636	950
16..	.4902	.4902	.4888	...	.4893 (2.0437)	873	963
17..	.4890	.4925	.4890	.4924	.4924 (2.0308)	986	1120
18..	.4985	.4999	.4975	...	.4991 (2.0036)	885	1169
19..	.5035@.5036	.5048	.5022	...	.5031 (1.9876)	893	1124
22..	.4913	.4960	.4902	.4950	.4950 (2.0202)	2187	861
23..	.4938	.4947	.4913	.4913	.4914 (2.0354)	846	601
24..	.4896	.4932	.4895	.4907	.4907 (2.0379)	1601	730
25..	.4908	.4909	.4886	.4898	.4894 (2.0416)	632	703
26..	.4900	.4904	.4892	.4900	.4900 (2.0408)	334	713
29..	.4942@.4941	.4957	.4934	.4948@.4939	.4938 (2.0251)	1426	777
30..	.4966	.4970	.4942	.4956	.4956 (2.0177)	631	862

DECEMBER 1986 FUTURES CONTRACT IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.4950	.4950	.4938	.4948	.4948 (2.0210)	458	956
2..	.4965	.4966	.4952	.4956@.4955	.4955 (2.0181)	469	1108
3..	.4990@.4988	.5000	.4983	.5000	.5000 (2.0000)	701	1270
6..	.5013	.5029	.5011	.5027@.5026	.5026 (1.9896)	578	1298
7..	.5036	.5050	.5015	.5017	.5017 (1.9932)	1046	1521
8..	.5015	.5018	.5002	.5007	.5007 (1.9972)	335	1452
9..	.5017	.5022	.5000	.5012	.5012 (1.9952)	1256	1360
10..	.5006	.5006	.4998	.5004	.5004 (1.9984)	299	1367
13..	.5052	.5055	.5040	.5054	.5054 (1.9786)	578	1552
14..	.5074	.5084	.5054	.5056	.5056 (1.9778)	1586	1899
15..	.5069	.5071	.5061	.5064@.5065	.5064 (1.9747)	486	1916
16..	.5071	.5079	.5063	.5077	.5077 (1.9696)	789	2150
17..	.5068@.5069	.5081	.5066	.5080@.5081	.5080 (1.9685)	440	2026
20..	.5073	.5076	.5064	.5066	.5066 (1.9739)	477	2168
21..	.5047@.5044	.5047	.5027	.5034	.5034 (1.9864)	855	2199
22..	.5047	.5049	.5042	.5047@.5048	.5047 (1.9813)	338	2055
23..	.5045	.5046	.5033	.5040	.5040 (1.9841)	904	2357
24..	.4986@.4985	.4986	.4941	.4958	.4958 (2.0169)	1244	2074
27..	.4921	.4947	.4901	.4928	.4928 (2.0292)	1903	2010
28..	.4908	.4942	.4908	.4933	.4933 (2.0271)	1321	1760
29..	.4938	.4949	.4934	.4944	.4944 (2.0226)	694	1762
30..	.4960	.4970	.4950	.4959	.4959 (2.0165)	673	1841
31..	.4884	.4888	.4847	.4850	.4850 (2.0618)	930	1796

DECEMBER 1986 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	.4848	.4849	.4827	.4837	.4837 (2.0673)	683	1787
4..	.4867	.4873	.4860	.4866	4866 (2.0550)	850	1849
5..	.4868	.4908	.4868	.4900@.4899	.4899 (2.0412)	1342	1821
6..	.4852	.4885	.4838	.4840	.4840 (2.0661)	1455	2010
7..	.4858	.4858	.4843	.4854	.4854 (2.0601)	811	1941
10..	.4882@.4881	.4893	.4876	.4878@.4877	.4877 (2.0540)	1169	1985
11..	.4898	.4906	.4894	.4904	.4904 (2.0391)	680	1993
12..	.4932	.4940	.4925	.4935@.4936	.4935 (2.0263)	781	1961
13..	.4949@.4948	.4950	.4926	.4941@.4940	.4940 (2.0242)	1497	2240
14..	.4974	.4977	.4961	.4977	.4977 (2.0092)	895	2254
17..	.4980	.4992	.4974	.4980@.4981	.4980 (2.0080)	1913	2639
18..	.4968	.4972	.4949	.4955@.4953	.4954 (2.0185)	1050	2754
19..	.4971	.4979	.4969	.4977	.4977 (2.0092)	381	2782
20..	.4984	.4990	.4980	.4989	.4989 (2.0044)	601	2810
21..	.4962	.4971	.4955	.4958	.4958 (2.0169)	843	2887
24..	.4946	.4949	.4938	.4948	.4948 (2.0210)	829	2752
25..	.4966	.4985	.4965	.4984@.4985	.4984 (2.0064)	852	2766
26..	.5036	.5043	.5035	.5040	.5040 (1.9841)	746	2721
27..	.5034	.5035	.5020	.5029	.5029 (1.9884)	460	2690
28..	.5039@.5038	.5063	.5037	.5059@.5060	.5059 (1.9766)	724	2689

SINGAPORE DEUTSCHEMARK FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms,	Volume (Trades Cleared)	Open Interest
1..	.5084	.5093	.5069	.5092	.5092 (1.9638)	532	2709
2..	.5078	.5092	.5075	.5087	.5087 (1.9657)	502	2690
3..	.5059	.5064	.5048	.5055	.5055 (1.9782)	607	2657
4..	.5080	.5086	.5078	.5080	.5080 (1.9685)	988	2241
5..	.5011	.5028	.5003	.5018@.5017	.5018 (1.9928)	735	1968
8..	.4985	.4998	.4984	.4984	.4984 (2.0064)	252	1881
9..	.4977	.4989B	.4975	.4985	.4985 (2.0060)	132	1761
10..	.4950	.4954B	.4948	.4953	.4953 (2.0189)	75	1718
11..	.4977	.4980	.4975	.4975	.4975 (2.0100)	39	1706
12..	.4964	.4964	.4946	.4946	.4940 (2.0242)	28	1623
15..	.4962	.4964	.4960	.4964	.4964 (2.0145)	62	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
17..	...	...	...	...	.4571 (2.1877)	...	...
18..	...	...	...	.4571	.4571 (2.1877)	...	...
19..	...	...	...	.4571	.4563 (2.1915)	...	...
20..	...	...	...	.4563	.4540 (2.2026)	...	...
23..	...	...	...	.4540	.4483 (2.2306)	...	...
24..	...	...	...	.4483	.4563 (2.1915)	...	...
25..	...	...	...	.4563	.4588 (2.1795)	...	...
26..	...	...	...	.4588	.4567 (2.1896)	...	...
27..	...	...	...	.4567	.4591 (2.1781)	...	...
30..	...	...	...	.4591	.4620 (2.1645)	...	...

MARCH 1987 FUTURES CONTRACT IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	.4620	.4645 (2.1528)	...	...
2..	...	...	...	.4645	.4636 (2.1570)	...	...
3..	...	...	...	.4636	.4676 (2.1385)	...	...
4..	...	...	...	.4676	.4675 (2.1390)	...	...
7..	...	...	...	.4675	.4685 (2.1344)	...	...
8..	...	...	...	.4685	.4654 (2.1486)	...	...
9..	...	...	...	.4654	.4679 (2.1372)	...	...
10..	...	...	...	.4679	.4664 (2.1440)	...	...
11..	...	...	...	.4664	.4652 (2.1496)	...	...
14..	...	...	...	.4652	.4628 (2.1607)	...	...
15..	...	...	...	.4628	.4683 (2.1353)	...	...
16..	...	...	...	.4683	.4713 (2.1217)	...	...
17..	...	...	...	.4713	.4716 (2.1204)	...	...
18..	...	...	...	.4716	.4701 (2.1272)	...	...
21..	...	...	...	.4701	.4754 (2.1034)	...	...
22..	...	...	...	.4754	.4767 (2.0977)	...	...
23..	...	...	...	.4767	.4760 (2.1008)	...	...
24..	...	...	...	.4760	.4755 (2.1030)	...	...
25..	...	...	...	.4755	.4715 (2.1208)	...	...
28..	...	...	...	.4715	.4734 (2.1123)	...	...
29..	...	...	...	.4734	.4777 (2.0933)	...	...
30..	...	...	...	.4777	.4777 (2.0933)	...	...
31..	...	...	...	.4777	.4818 (2.0755)	...	...

MARCH 1987 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	.4818	.4844 (2.0644)	...	...
4..	...	...	...	.4844	.4857 (2.0588)	...	...
5..	...	...	...	.4857	.4837 (2.0673)	...	...
6..	...	...	...	.4837	.4854 (2.0601)	...	...
7..	...	...	...	.4854	.4890 (2.0449)	...	...
8..	...	...	...	.4890	.4871 (2.0529)	...	...
11..	...	...	...	.4871	.4911 (2.0362)	...	...
12..	...	...	...	.4911	.4885 (2.0470)	...	...
13..	...	...	...	.4885	.4889 (2.0454)	...	...
14..	...	...	...	.4889	.4905 (2.0387)	...	...
15..	...	...	...	.4905	.4887 (2.0462)	...	...
18..	...	...	...	.4887	.4902 (2.0399)	...	...
19..	...	...	...	.4902	.4878 (2.0500)	...	...
20..	...	...	...	.4878	.4926 (2.0300)	...	...
21..	...	...	...	.4926	.4909 (2.0370)	...	...
22..	...	...	...	.4909	.4944 (2.0226)	...	...
25..	...	...	...	.4944	.4937 (2.0255)	...	...
26..	...	...	...	.4937	.4934 (2.0267)	...	...
27..	...	...	...	.4934	.4900 (2.0408)	...	...
28..	...	...	...	.4900	.4928 (2.0292)	...	...
29..	...	...	...	.4928	.4911 (2.0362)	...	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	.4911	.4968 (2.0128)	...	...
2..	...	...	...	.4968	.4964 (2.0145)	...	...
3..	...	...	...	.4964	.4945 (2.0222)	...	...
4..	...	...	...	.4945	.4964 (2.0145)	...	...
5..	...	...	...	.4964	.4964 (2.0145)	...	...
8..	...	...	...	.4964	.4883 (2.0479)	...	...
9..	...	...	...	.4883	.4876 (2.0508)	...	...
10..	...	...	...	.4876	.4890 (2.0449)	...	...
11..	...	...	...	.4890	.4877 (2.0504)	...	...
12..	...	...	...	.4877	.4810 (2.0790)	...	...
15..	...	...	...	.4810	.4925 (2.0304)	...	...
16..	...	...	...	.4925	.4911 (2.0362)	...	...
17..	...	...	...	.4911	.4942 (2.0234)	...	...
18..	...	...	...	.4942	.5009 (1.9964)	...	...
19..	...	...	...	.5009	.5049 (1.9805)	...	...
22..	...	...	...	.5049	.4971 (2.0116)	...	...
23..	...	...	...	.4971	.4931 (2.0279)	...	...
24..	...	...	...	.4931	.4925 (2.0304)	...	...
25..	...	...	...	.4925	.4916 (2.0341)	...	...
26..	...	...	...	.4916	.4917 (2.0337)	...	...
29..	...	...	...	.4917	.4955 (2.0181)	...	...
30..	...	...	...	.4955	.4974 (2.0104)	...	...

MARCH 1987 FUTURES CONTRACT IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	.4974	.4966 (2.0136)	...	...
2..	...	...	...	.4966	.4971 (2.0116)	...	...
3..	...	...	...	.4971	.5016 (1.9936)	...	...
6..	...	...	...	.5016	.5042 (1.9833)	...	...
7..	...	...	...	.5042	.5032 (1.9872)	...	...
8..	...	...	...	.5032	.5022 (1.9912)	...	...
9..	...	...	...	.5022	.5027 (1.9892)	...	...
10..	...	...	...	.5027	.5019 (1.9924)	...	...
13..	...	...	...	.5019	.5069 (1.9727)	...	...
14..	...	...	...	.5069	.5070 (1.9723)	...	...
15..	...	...	...	.5070	.5079 (1.9688)	...	...
16..	...	...	...	.5079	.5092 (1.9638)	...	...
17..	...	...	...	.5092	.5096 (1.9623)	...	...
20..	...	...	...	.5096	.5082 (1.9677)	...	...
21..	...	...	...	.5082	.5052 (1.9794)	...	...
22..	...	...	...	.5052	.5064 (1.9747)	...	1
23..	...	...	...	.5064	.5057 (1.9774)	...	1
24..	.4964	.4964	.4964	.4964	.4975 (2.0100)	14	14
27..	.4946	.4946	.4945A	.4946	.4943 (2.0230)	3	17
28..	.4951	.4954	.4951	.4953	.4948 (2.0210)	20	37
29..	...	...	...	.4948	.4959 (2.0165)	...	35
30..	...	...	...	.4959	.4975 (2.0100)	...	35
31..	...	...	...	.4975	.4865 (2.0554)	...	35

MARCH 1987 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	.4850	.4850	.4850	.4850	.4852 (2.0610)	15	35
4..	...	.4881	.4881	.4881	.4881 (2.0487)	7	45
5..	...	...	...	.4881	.4915 (2.0345)	...	19
6..	...	...	...	.4915	.4856 (2.0593)	...	18
7..	...	...	...	.4856	.4871 (2.0529)	...	18
10..	...	...	...	.4871	.4894 (2.0433)	...	20
11..	...	...	...	.4894	.4922 (2.0316)	...	18
12..	...	...	...	.4922	.4953 (2.0189)	...	18
13..	.4966	.4966	.4960	.4960	.4957 (2.0173)	14	8
14..	.4989	.4989	.4989	.4989	.4994 (2.0024)	5	13
17..	...	...	...	.4994	.4997 (2.0012)	...	13
18..	.4987	.4987	.4987	.4987	.4971 (2.0116)	1	14
19..	...	...	...	.4971	.4994 (2.0024)	...	17
20..	...	...	...	.4994	.5006 (1.9976)	...	17
21..	.4976	.4976	.4973	.4973	.4975 (2.0100)	7	18
24..	.4959	.4961	.4957	.4961	.4964 (2.0145)	10	31
25..	.4996	.4996	.4996	.4996	.5001 (1.9996)	1	27
26..	.5057	.5057	.5055	.5055	.5057 (1.9774)	17	39
27..	...	...	...	.5057	.5046 (1.9817)	...	56
28..	.5066	.5066	.5066	.5066	.5076 (1.9700)	1	55

SINGAPORE DEUTSCHEMARK FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.5096	.5108	.5094	.5108	.5109 (1.9573)	52	103
2..	.5096@.5095	.5107	.5095	.5104A	.5104 (1.9592)	68	136
3..	.5076	.5080	.5065	.5071	.5071 (1.9719)	65	124
4..	.5097	5101	.5094	.5094	.5097 (1.9619)	57	137
5..	.5025	.5042	.5018	.5032	.5032 (1.9872)	236	217
8..	.4998	.5015	.4998	.5000	.5000 (2.0000)	394	317
9..	.4989	.5005	.4989	.4998	.4998 (2.0008)	531	378
10..	.4965	.4972	.4961	.4966	.4966 (2.0136)	343	495
11..	.4992	.4992	.4988	.4991@.4990	.4990 (2.0040)	273	570
12..	.4978	.4978	.4948	.4953@.4951	.4952 (2.0193)	315	652
15..	.4976	.4984	.4974	.4980@.4979	.4979 (2.0084)	250	625
16..	.4968	.4968	.4954	.4959	.4959 (2.0165)	310	701
17..	.4966@.4964	.4978	.4964	.4976	.4976 (2.0096)	207	687
18..	.4980	.4993	.4980	.4991	.4991 (2.0036)	215	691
19..	.4999	.5003	.4997	.5001	.5001 (1.9996)	89	711
22..	.5023	.5041	.5015	.5038@.5041	.5039 (1.9845)	321	791
23..	.5068@.5069	.5072	.5064	.5072	.5072 (1.9716)	102	747
24..	.5092	.5095	.5088	.5095	.5095 (1.9627)	152	741
25..	Closed						
26..	.5114	.5120	.5112	.5119A	.5119 (1.9535)	105	795
29..	.5112	.5122	.5107	.5112	.5112 (1.9561)	100	782
30..	.5161	.5166	.5117	.5135	.5135 (1.9474)	566	677
31..	.5149	.5168	.5148	.5167	.5167 (1.9353)	46	613

JUNE 1987 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
16..	...	...	...	...	.4934 (2.0267)	...	...
17..	...	...	...	.4934	.4963 (2.0149)	...	...
18..	...	...	...	.4963	.5027 (1.9892)	...	...
19..	...	...	...	.5027	.5069 (1.9727)	...	...
22..	...	...	...	.5069	.4994 (2.0024)	...	...
23..	...	...	...	.4994	.4952 (2.0193)	...	...
24..	...	...	...	.4952	.4946 (2.0218)	...	...
25..	...	...	...	.4946	.4937 (2.0255)	...	...
26..	...	...	...	.4937	.4938 (2.0251)	...	...
29..	...	...	...	.4938	.4976 (2.0096)	...	...
30..	...	...	...	.4976	.4995 (2.0020)	...	...

JUNE 1987 FUTURES CONTRACT IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	.4995	.4987 (2.0052)	...	...
2..	...	...	...	.4987	.4991 (2.0336)	...	...
3..	...	...	...	.4991	.5036 (1.9857)	...	...
6..	...	...	...	.5036	.5062 (1.9755)	...	...
7..	...	...	...	.5062	.5052 (1.9794)	...	...
8..	...	...	...	.5052	.5042 (1.9833)	...	...
9..	...	...	...	.5042	.5045 (1.9821)	...	...
10..	...	...	...	.5045	.5037 (1.9853)	...	...
13..	...	...	...	.5037	.5087 (1.9657)	...	...
14..	...	...	...	.5087	.5088 (1.9654)	...	...
15..	...	...	...	.5088	.5097 (1.9619)	...	...
16..	...	...	...	.5097	.5110 (1.9569)	...	...
17..	...	...	...	.5110	.5113 (1.9557)	...	...
20..	...	...	...	.5113	.5100 (1.9607)	...	...
21..	...	...	...	.5100	.5071 (1.9719)	...	...
22..	...	...	...	.5071	.5082 (1.9677)	...	...
23..	...	...	...	.5082	.5075 (1.9704)	...	...
24..	...	...	...	.5075	.4993 (2.0028)	...	...
27..	...	...	...	.4993	.4960 (2.0161)	...	...
28..	...	...	...	.4960	.4965 (2.0140)	...	...
29..	...	...	...	.4965	.4976 (2.0096)	...	...
30..	...	...	...	.4976	.4992 (2.0032)	...	...
31..	...	...	...	.4992	.4881 (2.0487)	...	...

SINGAPORE DEUTSCHEMARK FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	.4881	.4868 (2.0542)	...	...
4..	...	...	...	.4868	.4898 (2.0416)	...	...
5..	...	...	...	.4898	.4933 (2.0271)	...	...
6..	...	...	...	.4933	.4874 (2.0517)	...	...
7..	...	...	...	.4874	.4889 (2.0454)	...	...
10..	...	...	...	.4889	.4912 (2.0358)	...	...
11..	...	...	...	.4912	.4941 (2.0238)	...	...
12..	...	...	...	.4941	.4972 (2.0112)	...	...
13..	...	...	...	.4972	.4975 (2.0100)	...	...
14..	...	...	...	.4975	.5012 (1.9952)	...	...
17..	...	...	...	.5012	.5015 (1.9940)	...	...
18..	...	...	...	.5015	.4989 (2.0044)	...	...
19..	...	...	...	.4989	.5012 (1.9952)	...	...
20..	...	...	...	.5012	.5023 (1.9908)	...	...
21..	...	...	...	.5023	.4991 (2.0036)	...	...
24..	...	...	...	.4991	.4980 (2.0080)	...	...
25..	...	...	...	.4980	.5018 (1.9928)	...	...
26..	...	...	...	.5018	.5074 (1.9708)	...	...
27..	...	...	...	.5074	.5062 (1.9755)	...	...
28..	...	...	...	.5062	.5092 (1.9638)	...	...

JUNE 1987 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	.5092	.5125 (1.9512)	...	...
2..	...	...	...	.5125	.5119 (1.9535)	...	...
3..	...	...	...	.5119	.5087 (1.9657)	...	...
4..	...	...	...	.5087	.5112 (1.9561)	...	...
5..	...	...	...	.5112	.5048 (1.9809)	...	...
8..	...	...	...	.5048	.5016 (1.9936)	...	...
9..	...	...	...	.5016	.5015 (1.9940)	...	...
10..	...	...	...	.5015	.4980 (2.0080)	...	...
11..	...	...	...	.4980	.5004 (1.9984)	...	...
12..	...	...	...	.5004	.4967 (2.0132)	...	...
15..	...	...	...	.4967	.4993 (2.0028)	...	...
16..	...	...	.4985A	.4993	.4974 (2.0104)	...	...
17..	...	...	...	.4974	.4991 (2.0036)	...	...
18..	...	...	...	.4991	.5006 (1.9976)	...	..
19..	...	...	...	.5006	.5017 (1.9932)	...	2
22..	...	...	...	.5017	.5055 (1.9782)	...	2
23..	...	...	...	.5055	.5088 (1.9654)	...	4
24..	...	...	...	.5088	.5111 (1.9565)	...	4
25..	Closed						
26..	...	...	...	.5111	.5135 (1.9474)	...	4
29..	...	...	...	.5135	.5128 (1.9500)	...	6
30..	...	...	...	.5128	.5152 (1.9409)	...	6
31..	...	...	...	.5152	.5184 (1.9290)	...	6

FRENCH FRANC FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	.13115	.13200	.13115	.13200	.13300 (7.5187)	26	118
3	.13140	.13140	.13140	.13140	.13050 (7.6628)	....	118
6	.13100@.13105	.13150B	.13100	.13150B	.13150 (7.6045)	4	117
7	....	.13195B	....	.13195B	.13220 (7.5642)	....	117
8	....	....	....	.13220N	.13100 (7.6335)	....	117
9	.13090	.13230B	.13070	.13230B	.13300 (7.5187)	12	115
10	.13285	.13285	.13200	.13200	.13140 (7.6103)	....	115
13	.13140	.13180B	.13115	.13170B	.13170 (7.5930)	117	71
14	....	.13220B	.13095A	.13095A	.13095 (7.6365)	1	68
15	.13140	.13140	.13140	.13140	.13140 (7.6103)	1	67
16	.13190	.13195B	.13190	.13190	.13140 (7.6103)	10	70
17	....	....	....	.13140N	.13150 (7.6045)	....	65
20	....	....	....	.13150N	.13200 (7.5757)	....	65
21	....	....	....	.13200N	.13200 (7.5757)	....	65
22	....	.13245B	....	.13200N	.13210 (7.5700)	....	65
23	....	.13240B	....	.13210N	.13225 (7.5614)	....	65
24	.13415	.13420	.13380	.13380	.13400 (7.4626)	4	65
27	.13425	.13425	.13420	.13425	.13425 (7.4487)	4	67
28	....	....	....	.13425N	.13475 (7.4211)	....	67
29	.13500	.13535	.13500	.13535	.13500 (7.4074)	10	76
30	....	....	....	.13500N	.13600 (7.3529)	....	66
31	....	....	....	.13600N	.13500 (7.4074)	....	66

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	....	....	.13500N	.13450 (7.4349)	....	66
4	....	....	....	.13450N	.13400 (7.4626)	....	66
5	.13400	.13430B	.13400	.13430B	.13500 (7.4074)	4	64
6	.13570	.13570	.13570	.13570	.13525 (7.3937)	1	64
7	.13550	.13550	.13450	.13450	.13500 (7.4074)	2	63
10	....	....	....	.13500N	.13600 (7.3529)	....	63
11	....	.13650B	....	.13600N	.13600 (7.3529)	....	63
12	.13765	.13765	.13765	.13765	.13700 (7.2992)	6	68
13	.13805	.13985B	.13800A	.13890	.13830 (7.2306)	26	94
14	.13815	.13880	.13815	.13880	.13850 (7.2202)	4	95
17	Exchange Closed; President's Day						
18	.13900	.13900	.13900	.13900	.13950 (7.1684)	1	95
19	.13990	.14050	.13990	.14000	.14030 (7.1275)	29	122
20	.14165	.14165	.14000	.14000	.14100 (7.0921)	11	122
21	.13990	.14070B	.13990	.14070B	.14140 (7.0721)	1	97
24	....	....	....	.14140N	.14230 (7.0274)	....	97
25	.14380	.14385	.14365	.14365	.14430 (6.9300)	12	106
26	.14450	.14535B	.14450	.14450	.14500 (6.8965)	4	106
27	....	....	....	.14500N	.14630 (6.8352)	....	101
28	....	....	....	.14630N	.14540 (6.8775)	....	97

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.14535	.14635B	.14535	.14635B	.14650 (6.8259)	6	95
4	.14695	.14695	.14695	.14695	.14690 (6.8073)	1	96
5	.14510	.14510	.14450	.14450	.14300 (6.9930)	10	100
6	....	....	....	.14300N	.14450 (6.9204)	....	100
7	.14480	.14480	.14475A	.14475A	.14475 (6.9084)	1	99
10	....	....	....	.14475N	.14250 (7.0175)	....	99
11	.14300	.14310	.14275	.14310	.14310 (6.9881)	11	99
12	.14260	.14260	.14260	.14260	.14250 (7.0175)	4	99
13	.14240	.14140	.14085	.14100B	.14100 (7.0921)	3	99
14	....	....	....	.14100N	.14390 (6.9492)	....	99
17	.14470	.14480B	.14470	.14470	.14470 (6.9108)	33	99
19	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	....	....	....	.13050N	.13150 (7.6045)	....	13
3	....	....	....	.13150N	.12900 (7.7519)	....	13
6	.12950	.12950	.12950	.12950	.13000 (7.6923)	3	13
7	....	....	....	.13000N	.13080 (7.6452)	....	10
8	....	....	....	.13080N	.12950 (7.7220)	....	10
9	....	....	....	.12950N	.13180 (7.5872)	....	10
10	.13020	.13020	.13020	.13020	.13000 (7.6923)	....	10
13	.12950	.13050	.12950	.13050	.13025 (7.6775)	4	9
14	.13010	.13010	.12900A	.13010	.12950 (7.7220)	5	14
15	.12975	.12975	.12930A	.12975	.12975 (7.7071)	1	14
16	....	....	....	.12975N	.12990 (7.6982)	....	14
17	....	....	....	.12990N	.13000 (7.6923)	....	14
20	....	....	....	.13000N	.13050 (7.6628)	....	14
21	....	....	....	.13050N	.13050 (7.6628)	....	14
22	.13100	.13130	.13080A	.13105	.13060 (7.6569)	3	16
23	....	....	.13050A	.13060N	.13075 (7.6481)	....	16
24	.13200	.13300B	.13200	.13200	.13250 (7.5471)	2	15
27	.13275	.13275	.13275	.13275	.13275 (7.5329)	1	15
28	.13335	.13335	.13335	.13335	.13300 (7.5187)	2	16
29	.13360	.13360	.13335	.13335A	.13300 (7.5187)	10	24

(Continued in Next Column)

FRENCH FRANC FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
30	....	....	....	.13300N	.13375 (7.4766)	....	19
31	....	....	....	.13375N	.13275 (7.5329)	....	19

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	....	....	....	.13275N	.13210 (7.5700)	....	19
4	.13210	.13225	.13200	.13225	.13150 (7.6045)	5	23
5	....	....	....	.13150N	.13200 (7.5757)	....	23
6	....	....	....	.13200N	.13225 (7.5614)	....	23
7	.13225	.13225	.13220	.13220	.13200 (7.5757)	3	24
10	.13350	.13350	.13350	.13350	.13300 (7.5187)	3	21
11	....	.13400B	....	.13300N	.13300 (7.5187)	....	21
12	.13500	.13500	.13500	.13500	.13500 (7.4074)	1	20
13	....	.13560B	....	.13560B	.13580 (7.3637)	....	20
14	.13650	.13650	.13650	.13650	.13625 (7.3394)	1	20
17	Exchange Closed; President's Day						
18	.13650	.13650	.13650	.13650	.13700 (7.2992)	1	19
19	.13840	.13875B	.13840	.13840	.13770 (7.2621)	5	24
20	.13840	.13850	.13830	.13850	.13850 (7.2202)	8	30
21	.13780	.13800	.13760	.13800	.13940 (7.1736)	24	38
24	.14050	.14050	.14050	.14050	.14040 (7.1225)	1	39
25	.14195	.14315	.14195	.14315	.14230 (7.0274)	3	40
26	.14205	.14335B	.14205	.14280	.14300 (6.9930)	6	36
27	....	.14400B	....	.14350B	.14430 (6.9300)	1	36
28	.14305	.14305	.14305	.14305	.14350 (6.9686)	1	35

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.14360	.14360	.14300	.14340B	.14460 (6.9156)	2	36
4	....	....	....	.14460N	.14510 (6.8917)	....	35
5	....	....	.14300A	.14510N	.14130 (7.0771)	....	35
6	.14200	.14200	.14185	.14185	.14300 (6.9930)	6	41
7	....	....	....	.14300N	.14325 (6.9808)	....	41
10	.14025	.14025	.14025	.14025	.14100 (7.0921)	5	46
11	.14135	.14135	.14135	.14135	.14135 (7.0746)	1	40
12	.14035	.14060	.14030A	.14030A	.14030 (7.1275)	15	52
13	.14030	.14030	.13920A	.13920A	.13920 (7.1839)	2	47
14	.14075	.14300	.14075	.14300	.14250 (7.0175)	19	58
17	.14250	.14275	.14250	.14275	.14275 (7.0052)	3	59
18	....	....	....	.14275N	.14325 (6.9808)	....	58
19	.14250	.14250	.14250	.14250	.14250 (7.0175)	1	59
20	.14250	.14280	.14250	.14280	.14280 (7.0028)	2	59
21	.14225@.14220	.14290B	.14220	.14290B	.14300 (6.9930)	16	68
24	.14085	.14085	.14000	.14000	.14000 (7.1428)	11	69
25	.13810	.13900	.13810	.13900	.13820 (7.2358)	7	61
26	.13750	.13840	.13750	.13800A	.13800 (7.2463)	2	63
27	.13800	.13800	.13755	.13760	.13800 (7.2463)	96	134
28	Exchange Closed; Good Friday						
31	.13700	.13800	.13610	.13800	.13750 (7.2727)	6	135

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	....	....	.13750N	.13750 (7.2727)	....	135
2	.13600	.13600	.13510	.13580	.13560 (7.3746)	55	177
3	.13445	.13445	.13250	.13400	.13290 (7.5244)	123	241
4	.13300	.13300	.13000	.13180	.13175 (7.5901)	16	237
7	.13035	.13120	.13000	.13110B	.13120 (7.6219)	184	305
8	....	.13440B	....	.13120N	.13460 (7.4294)	1	303
9	.13455	.13500	.13440	.13440	.13425 (7.4487)	52	312
10	.13460	.13625	.13455A	.13625	.13625 (7.3394)	22	298
11	.13625	.13625	.13585	.13585	.13585 (7.3610)	91	226
14	.13575	.13595	.13575	.13595	.13595 (7.3556)	32	189
15	.13575	.13580B	.13575	.13580B	.13595 (7.3556)	6	200
16	.13880	.13935B	.13880	.13935B	.13935 (7.1761)	15	214
17	.14160	.14160	.14080	.14080	.14080 (7.1022)	54	223
18	.14065	.14075B	.14065	.14075B	.14230 (7.0274)	12	193
21	.14200	.14265B	.14200	.14265B	.14265 (7.0101)	10	190
22	.14215@.14210	.14315B	.14210	.14315B	.14315 (6.9856)	12	190
23	.14310	.14330	.14300	.14330	.14330 (6.9783)	22	187
24	....	....	.14260A	.14285A	.14285 (7.0003)	....	187
25	.14375	.14425B	.14250A	.14425B	.14425 (6.9324)	6	170
28	.14415	.14470B	.14415	.14470B	.14470 (6.9108)	4	167
29	....	....	....	.14470N	.14400 (6.9444)	....	167
30	.14505	.14505	.14400	.14400	.14325 (6.9808)	3	198

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.14300	.14300	.14160	.14160	.14100 (7.0921)	2	198
2	.14125	.14200B	.14125	.14175B	.14175 (7.0546)	1	198
5	....	.14405B	...	.14350B	.14400 (6.9444)	....	198
6	....	....	....	.14400N	.14350 (6.9686)	....	198
7	.14300	.14350B	.14300	.14350B	.14350 (6.9686)	1	198
8	....	.14450B	....	.14350N	.14330 (6.9783)	....	198
9	....	....	....	.14330N	.14330 (6.9783)	....	198
12	....	....	....	.14330N	.14425 (6.9324)	....	198
13	....	....	.14350A	.14425N	.14330 (6.9783)	....	198

(Continued in Next Column)

FRENCH FRANC FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
14..	....	....	....	.14330N	.14350 (6.9686)	....	198
15..	.14275	.14350B	.14275	.14275	.14280 (7.0028)	1	198
16..	.14130	.14190B	.14130	.14130	.14140 (7.0721)	1	198
19..	....	....	.14125A	.14140N	.14220 (7.0323)	....	198
20..	.14120	.14120	.14120	.14120	.14000 (7.1428)	1	198
21..	....	....	....	.14000N	.13850 (7.2202)	....	197
22..	.13850@.13825	.13890B	.13740	.13740	.13800 (7.2463)	37	199
23..	....	....	.13750A	.13800N	.13740 (7.2780)	....	198
26..	Exchange Closed; Memorial Day						
27..	....	....	....	.13740N	.13800 (7.2463)	....	198
28..	....	....	....	.13800N	.13725 (7.2859)	....	198
29..	....	....	....	.13725N	.13600 (7.3529)	....	198
30..	.13540	.13540	.13500A	.13500A	.13500 (7.4074)	3	195

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.13500N	.13520 (7.3964)	....	195
3..	....	....	....	.13520N	.13800 (7.2463)	....	195
4..	....	....	....	.13800N	.13800 (7.2463)	....	195
5..	.13885	.13950B	.13885	.13950B	.13990 (7.1479)	7	195
6..	.14085	.14090B	.14085	.14085	.14085 (7.0997)	11	184
9..	.14030	.14030	.13985	.13985	.13985 (7.1505)	9	184
10..	....	.14135B	....	.14135B	.14150 (7.0671)	....	184
11..	.14175	.14195	.14175	.14195	.14190 (7.0472)	19	158
12..	.14180	.14240	.14180	.14240	.14240 (7.0224)	11	149
13..	.14200	.14200	.14185A	.14200	.14200 (7.0422)	2	147
16..	.14310	.14310	.14300A	.14300A	.14300 (6.9930)	1	146
18..	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	....	....	.12900N	.13000 (7.6923)	....	3
3..	....	....	....	.13000N	.12750 (7.8431)	....	3
6..	.12900	.12900	.12900	.12900	.12925 (7.7369)	3	3
7..	....	....	....	.12925N	.12990 (7.6982)	....	3
8..	....	....	....	.12990N	.12850 (7.7821)	....	3
9..	....	....	....	.12850N	.13050 (7.6628)	....	3
10..	....	....	....	.13050N	.12900 (7.7519)	....	3
13..	....	....	....	.12900N	.12940 (7.7279)	....	3
14..	....	....	....	.12940N	.12850 (7.7821)	....	3
15..	....	....	....	.12850N	.12875 (7.7669)	....	3
16..	....	....	....	.12875N	.12900 (7.7519)	....	3
17..	....	....	....	.12900N	.12900 (7.7519)	....	3
20..	....	....	....	.12900N	.12950 (7.7220)	....	3
21..	....	....	....	.12950N	.12950 (7.7220)	....	3
22..	....	....	....	.12950N	.12960 (7.7160)	....	3
23..	....	....	....	.12960N	.12975 (7.7071)	....	3
24..	....	.13075B	....	.12975N	.13150 (7.6045)	....	3
27..	....	....	....	.13150N	.13175 (7.5901)	....	3
28..	....	....	....	.13175N	.13200 (7.5757)	....	3
29..	....	....	....	.13200N	.13200 (7.5757)	....	3
30..	....	....	....	.13200N	.13100 (7.6335)	....	3
31..	....	....	....	.13100N	.13000 (7.6923)	....	3

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.13000N	.13100 (7.6335)	....	3
4..	....	....	....	.13100N	.13000 (7.6923)	....	3
5..	....	....	....	.13000N	.13050 (7.6628)	....	3
6..	....	....	....	.13050N	.13075 (7.6481)	....	3
7..	....	....	....	.13075N	.13100 (7.6335)	....	3
10..	....	.13125B	....	.13125B	.13150 (7.6045)	....	3
11..	....	....	....	.13150N	.13200 (7.5757)	....	3
12..	....	....	....	.13200N	.13300 (7.5187)	....	3
13..	....	....	....	.13300N	.13400 (7.4626)	....	3
14..	....	....	....	.13400N	.13500 (7.4074)	....	3
17..	Exchange Closed; President's Day						
18..	....	....	....	.13500N	.13550 (7.3800)	....	3
19..	....	....	....	.13550N	.13650 (7.3260)	....	3
20..	....	....	....	.13650N	.13700 (7.2992)	....	3
21..	....	....	....	.13700N	.13810 (7.2411)	....	3
24..	....	....	....	.13810N	.13900 (7.1942)	....	3
25..	....	....	....	.13900N	.14030 (7.1275)	....	3
26..	....	....	....	.14030N	.14175 (7.0546)	....	3
27..	....	....	....	.14175N	.14300 (6.9930)	....	3
28..	....	....	....	.14300N	.14200 (7.0422)	....	3

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.14200N	.14320 (6.9832)	....	3
4..	....	....	....	.14320N	.14380 (6.9541)	....	3
5..	.14050	.14050	.14050	.14050	.14000 (7.1428)	2	5
6..	.14000	.14020B	.14000	.14000	.14185 (7.0497)	1	6
7..	.14225	.14225	.14225	.14225	.14200 (7.0422)	1	7

(Continued in Next Column)

FRENCH FRANC FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
10..	....	....	....	.14200N	.14000 (7.1428)	....	7
11..	.14085	.14120	.14085	.14120	.14035 (7.1250)	3	8
12..	....	....	.13930A	.13930A	.13930 (7.1787)	....	8
13..	....	....	....	.13930N	.13800 (7.2463)	....	8
14..	.13985	.14150B	.13985	.13985	.14150 (7.0671)	2	7
17..	.14290	.14290	.14130A	.14130A	.14130 (7.0771)	2	9
18..	....	....	....	.14130N	.14175 (7.0546)	....	9
19..	....	....	.14100A	.14100A	.14100 (7.0921)	....	9
20..	....	....	....	.14100N	.14140 (7.0721)	....	9
21..	.14250	.14250	.14250	.14250	.14180 (7.0521)	1	9
24..	.14050	.14050	.13820A	.13820A	.13820 (7.2358)	2	11
25..	.13600	.13600	.13600	.13600	.13700 (7.2992)	2	9
26..	.13745	.13745	.13715A	.13715A	.13700 (7.2992)	13	20
27..	....	....	....	.13700N	.13700 (7.2992)	....	[illegible]
28..	Exchange Closed; Good Friday						
31..	....	....	....	.13700N	.13600 (7.3529)	....	20

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.13600N	.13600 (7.3529)	....	20
2..	....	....	....	.13600N	.13470 (7.4239)	....	20
3..	.13470	.13470	.13300	.13300	.13200 (7.5757)	12	28
4..	.13000	.13055B	.13000	.13055B	.13100 (7.6335)	6	25
7..	.13050	.13050	.13050	.13050	.13100 (7.6335)	1	26
8..	.13415	.13415	.13415	.13415	.13440 (7.4404)	2	27
9..	....	....	....	.13440N	.13400 (7.4626)	....	27
10..	....	.13410B	....	.13400N	.13590 (7.3583)	....	27
11..	....	....	....	.13590N	.13560 (7.3746)	....	27
14..	....	....	....	.13560N	.13560 (7.3746)	....	27
15..	....	....	....	.13560N	.13560 (7.3746)	....	27
16..	....	.13890B	....	.13890B	.13890 (7.1994)	....	27
17..	....	.14010B	....	.13890N	.14030 (7.1275)	....	27
18..	.14000	.14000	.14000	.14000	.14150 (7.0671)	2	25
21..	....	....	....	.14150N	.14185 (7.0497)	....	25
22..	.14210	.14210	.14210	.14210	.14270 (7.0077)	2	27
23..	....	....	....	.14270N	.14280 (7.0028)	....	27
24..	.14160	.14200B	.14160	.14160	.14240 (7.0224)	2	25
25..	....	....	....	.14240N	.14380 (6.9541)	....	25
28..	....	....	....	.14380N	.14420 (6.9348)	....	25
29..	....	....	....	.14420N	.14350 (6.9686)	....	25
30..	....	....	....	.14350N	.14275 (7.0052)	....	25

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.14275N	.14050 (7.1174)	....	25
2..	....	....	....	.14050N	.14125 (7.0796)	....	25
5..	.14400	.14400	.14385	.14385	.14385 (6.9516)	4	27
6..	....	....	.14265A	.14265A	.14300 (6.9930)	....	27
7..	....	....	....	.14300N	.14300 (6.9930)	....	27
8..	.14365	.14420B	.14365	.14365	.14270 (7.0077)	2	27
9..	....	.14370B	....	.14270N	.14270 (7.0077)	....	27
12..	....	.14340B	....	.14340B	.14375 (6.9565)	....	27
13..	....	....	....	.14375N	.14275 (7.0052)	....	27
14..	....	....	....	.14275N	.14295 (6.9954)	....	27
15..	.14295	.14295	.14295	.14295	.14230 (7.0274)	1	28
16..	.14100	.14200	.14100	.14'80	.14090 (7.0972)	12	32
19..	....	....	....	.14J90N	.14190 (7.0472)	....	32
20..	....	....	....	.14190N	.13975 (7.1556)	....	32
21..	.14000	.14000	.13875A	.13875A	.13820 (7.2358)	5	32
22..	....	....	.13800A	.13820N	.13775 (7.2595)	....	32
23..	.13770	.13770	.13750	.13750	.13720 (7.2886)	4	34
26..	Exchange Closed; Memorial Day						
27..	....	.13750B	....	.13750B	.13775 (7.2595)	....	34
28..	....	.13790B	....	.13775N	.13700 (7.2992)	....	34
29..	....	....	....	.13700N	.13575 (7.3664)	....	39
30..	....	....	....	.13575N	.13500 (7.4074)	....	39

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.13500N	.13505 (7.4046)	....	39
3..	....	....	....	.13505N	.13785 (7.2542)	....	39
4..	....	.13800B	....	.13785N	.13785 (7.2542)	....	39
5..	....	.13890B	....	.13890B	.13975 (7.1556)	....	39
6..	....	....	....	.13975N	.14065 (7.1098)	....	39
9..	.13985	.13985	.13985	.13985	.13970 (7.1581)	1	39
10..	....	.14095B	....	.13970N	.14140 (7.0721)	....	39
11..	.14135	.14135	.14135	.14135	.14180 (7.0521)	8	31
12..	.14215@.14220	.14220	.14215	.14220	.14220 (7.0323)	5	35
13..	.14185	.14185	.14185	.14185	.14190 (7.0472)	2	35
16..	....	....	.14165A	.14190N	.14150 (7.0671)	....	35
17..	....	....	.13975A	.14150N	.13975 (7.1556)	....	35
18..	....	....	.13900A	.13975N	.14025 (7.1301)	....	35
19..	....	....	....	.14025N	.14025 (7.1301)	....	35
20..	....	....	.13890A	.13890A	.13850 (7.2202)	....	35
23..	....	....	....	.13850N	.14000 (7.1428)	....	35
24..	....	....	....	.14000N	.14050 (7.1174)	....	35

(Continued in Next Column)

FRENCH FRANC FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
25..	....	....	....	.14050N	.14050 (7.1174)	....	35
26..	....	....	....	.14050N	.14100 (7.0921)	....	35
27..	....	....	....	.14100N	.14220 (7.0323)	....	35
30..	.14250	.14310	.14250	.14305A	.14300 (6.9930)	4	34

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	.14380B	....	.14300N	.14350 (6.9686)	....	34
2..	....	....	....	.14350N	.14350 (6.9686)	....	34
3..	.14350	.14350	.14350	.14350	.14350 (6.9686)	5	31
4..	Exchange Closed; Independence Day						
7..	.14395	.14395	.14395	.14395	.14230 (7.0274)	2	29
8..	.14350	.14350	.14335	.14335	.14310 (6.9881)	20	39
9..	....	....	....	.14310N	.14330 (6.9783)	....	39
10..	....	....	....	.14330N	.14330 (6.9783)	....	39
11..	....	....	....	.14330N	.14100 (7.0921)	....	39
14..	....	.14210B	....	.14210B	.14300 (6.9930)	....	39
15..	.14325	.14350	.14325	.14350	.14350 (6.9686)	60	99
16..	....	.14360B	....	.14360B	.14360 (6.9637)	....	99
17..	....	.14410B	....	.14360N	.14360 (6.9637)	5	104
18..	.14380	.14450B	.14380	.14390	.14470 (6.9108)	75	135
21..	.14515	.14650	.14515	.14550	.14550 (6.8728)	6	136
22..	....	....	.14500A	.14550N	.14550 (6.8728)	....	136
23..	....	....	.14450A	.14550N	.14550 (6.8728)	....	136
24..	....	....	.14500A	.14550N	.14550 (6.8728)	....	136
25..	....	....	.14375A	.14375A	.14375 (6.9565)	....	136
28..	....	....	....	.14375N	.14375 (6.9565)	....	136
29..	.14580	.14580	.14580	.14580	.14580 (6.8587)	3	135
30..	.14580	.14580	.14580	.14580	.14580 (6.8587)	10	145
31..	....	.14680B	....	.14680B	.14680 (6.8119)	....	145

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	.14705B	....	.14705B	.14705 (6.8004)	....	145
4..	....	.14800B	....	.14710B	.14710 (6.7980)	....	145
5..	....	....	....	.14710N	.14710 (6.7980)	....	145
6..	.14800	.14815B	.14800	.14815B	.14815 (6.7499)	130	75
7..	.14900	.14900	.14900	.14900	.14900 (6.7114)	5	80
8..	....	....	....	.14900N	.14900 (6.7114)	....	80
11..	....	.14950B	....	.14920B	.14920 (6.7024)	....	80
12..	....	....	....	.14920N	.14920 (6.7024)	....	80
13..	....	....	.14900A	.14900A	.14900 (6.7114)	....	80
14..	.14900	.14905B	.14900	.14905B	.14905 (6.7091)	1	80
15..	....	....	....	.14905N	.14905 (6.7091)	....	80
18..	.14800	.14800	.14800	.14800	.14800 (6.7567)	4	80
19..	.14900	.14910B	.14900	.14910B	.14910 (6.7069)	15	80
20..	....	.14925B	....	.14910N	.14910 (6.7069)	....	80
21..	....	....	....	.14910N	.14910 (6.7069)	....	80
22..	.14925	.14925	.14925	.14925	.14925 (6.7001)	7	80
25..	....	....	....	.14925N	.14925 (6.7001)	....	80
26..	....	....	.14920A	.14925N	.14925 (6.7001)	....	80
27..	....	....	....	.14925N	.14925 (6.7001)	....	80
28..	....	....	....	.14925N	.14925 (6.7001)	....	80
29..	....	.15010B	....	.15010B	.15010 (6.6622)	....	80

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	....	.15040B	....	.15040B	.15040 (6.6489)	....	80
3..	.15060	.15060	.15060	.15060	.15060 (6.6401)	2	78
4..	.15050	.15050	.15050	.15050	.15050 (6.6445)	20	62
5..	.15015	.15015	.14900A	.15015	.15015 (6.6600)	1	62
8..	....	....	.14850A	.15015N	.15015 (6.6600)	....	62
9..	....	....	.15000A	.15000A	.15000 (6.6666)	....	62
10..	.14790	.14790	.14790	.14790	.14790 (6.7613)	1	62
11..	.14700	.14700	.14650A	.14650A	.14650 (6.8259)	2	62
12..	.14800	.14800	.14800	.14800	.14800 (6.7567)	....	62
15..	....	....	....	.14800N	.14900 (6.7114)	2	60
16..	....	....	....	....	....	18	....
17..	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
15..	.14350	.14350	.14300	.14300	.14300 (6.9930)	5	5
16..	.14360	.14360	.14360	.14360	.14360 (6.9637)	6	5
17..	.14420	.14420	.14420	.14420	.14410 (6.9396)	2	5
18..	....	....	.14365A	.14410N	.14435 (6.9276)	....	3
21..	....	.14450B	....	.14435N	.14515 (6.8894)	....	3
22..	....	....	.14475A	.14515N	.14515 (6.8894)	....	3
23..	....	....	.14425A	.14515N	.14515 (6.8894)	....	3
24..	....	....	.14475A	.14515N	.14515 (6.8894)	....	3
25..	....	....	.14350A	.14350A	.14350 (6.9686)	....	3
28..	....	....	....	.14350N	.14350 (6.9686)	....	3
29..	.14550	.14550	.14550	.14550	.14550 (6.8728)	5	5

(Continued in Next Column)

FRENCH FRANC FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
30..	....	....	....	.14550N	.14550 (6.8728)	....	5
31..	....	.14650B	....	.14650B	.14650 (6.8259)	....	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	.14750B	....	.14750B	.14750 (6.7796)	....	5
4..	....	.14760B	....	.14750N	.14750 (6.7796)	....	5
5..	....	....	....	.14750N	.14750 (6.7796)	....	5
6..	.14765	.14765	.14765	.14765	.14765 (6.7727)	70	75
7..	.14870	.14870	.14870	.14870	.14870 (6.7249)	2	77
8..	....	....	....	.14870N	.14870 (6.7249)	....	77
11..	....	....	....	.14870N	.14870 (6.7249)	....	77
12..	....	....	....	.14870N	.14870 (6.7249)	....	77
13..	....	....	....	.14870N	.14870 (6.7249)	....	77
14..	.14885	.14885	.14885	.14885	.14885 (6.7181)	50	77
15..	....	....	....	.14885N	.14885 (6.7181)	....	77
18..	....	....	....	.14885N	.14885 (6.7181)	....	77
19..	.14800	.14875	.14800	.14875	.14875 (6.7226)	11	76
20..	.14960	.14960	.14960	.14960	.14960 (6.6844)	3	79
21..	.14850	.14925B	.14850	.14850	.14850 (6.7340)	....	79
22..	.14895	.14950	.14895	.14930A	.14930 (6.6979)	64	143
25..	....	....	.14890A	.14900A	.14900 (6.7114)	....	143
26..	....	....	.14850A	.14900N	.14900 (6.7114)	....	143
27..	....	....	.14800A	.14900N	.14900 (6.7114)	....	143
28..	....	....	....	.14900N	.14900 (6.7114)	....	143
29..	.14900	.14900	.14900	.14900	.14900 (6.7114)	50	143

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	.14930@.14925	.14930	.14925	.14925	.14925 (6.7001)	8	143
3..	....	....	....	.14925N	.14925 (6.7001)	21	122
4..	....	....	....	.14925N	.14925 (6.7001)	....	122
5..	.14800	.14800	.14800	.14800	.14800 (6.7567)	5	122
8..	.14700	.14700	.14700	.14700	.14700 (6.8027)	3	122
9..	....	....	....	.14700N	.14700 (6.8027)	....	122
10..	....	....	....	.14700N	.14700 (6.8027)	....	122
11..	.14600	.14600	.14600	.14600	.14600 (6.8493)	2	124
12..	.14760	.14765B	.14760	.14760	.14760 (6.7750)	36	147
15..	....	.14790B	....	.14790B	.14790 (6.7613)	2	147
16..	.14875	.14875	.14875	.14875	.14875 (6.7226)	15	132
17..	....	.14985B	....	.14985B	.14985 (6.6733)	....	132
18..	....	....	....	.14985N	.14985 (6.6733)	....	132
19..	.15700	.15700	.15700	.15700	.15700 (6.3694)	2	132
22..	....	....	.15100A	.15700N	.15700 (6.3694)	....	132
23..	....	....	.14925A	.14925A	.14925 (6.7001)	....	132
24..	.14805	.14805	.14805	.14805	.14805 (6.7544)	3	124
25..	....	....	....	.14805N	.14805 (6.7544)	....	124
26..	.14800	.14890	.14800	.14890	.14890 (6.7159)	29	116
29..	....	.15000B	....	.15000B	.15000 (6.6666)	....	116
30..	....	....	....	.15000N	.15000 (6.6666)	....	116

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.15000N	.15000 (6.6666)	....	116
2..	....	....	....	.15000N	.15000 (6.6666)	....	116
3..	....	.15150B	....	.15000N	.15000 (6.6666)	....	116
6..	....	.15150B	....	.15000N	.15000 (6.6666)	....	108
7..	....	.15170B	....	.15170B	.15170 (6.5919)	....	108
8..	....	....	....	.15170N	.15170 (6.5919)	....	108
9..	....	....	....	.15170N	.15170 (6.5919)	....	108
10..	....	.15200B	....	.15200B	.15200 (6.5789)	....	108
13..	....	....	....	.15200N	.15200 (6.5789)	....	108
14..	....	.15300B	....	.15300B	.15300 (6.5359)	....	108
15..	....	....	....	.15300N	.15300 (6.5359)	....	108
16..	....	....	....	.15300N	.15300 (6.5359)	....	108
17..	.16000	.16000	.15500A	.15500A	.15500 (6.4516)	....	108
20..	....	....	....	.15500N	.15500 (6.4516)	....	109
21..	....	....	....	.15500N	.15500 (6.4516)	1	108
22..	....	....	....	.15500N	.15500 (6.4516)	....	108
23..	....	....	....	.15500N	.15500 (6.4516)	....	108
24..	....	....	....	.15500N	.15500 (6.4516)	....	108
27..	....	....	....	.15500N	.15500 (6.4516)	....	108
28..	....	....	....	.15500N	.15500 (6.4516)	....	108
29..	....	....	....	.15500N	.15500 (6.4516)	....	108
30..	....	....	....	.15500N	.15500 (6.4516)	....	108
31..	....	....	....	.15500N	.15500 (6.4516)	....	108

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.15500N	.15500 (6.4516)	....	108
4..	....	....	....	.15500N	.15500 (6.4516)	....	108
5..	....	....	....	.15500N	.15500 (6.4516)	....	108
6..	....	....	....	.15500N	.15500 (6.4516)	....	108
7..	....	....	....	.15500N	.15500 (6.4516)	....	108

(Continued in Next Column)

FRENCH FRANC FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
10..	....	....	....	.15500N	.15500 (6.4516)	....	108
11..	....	....	....	.15500N	.15500 (6.4516)	....	108
12..	....	....	....	.15500N	.15500 (6.4516)	....	108
13..	....	....	....	.15500N	.15500 (6.4516)	....	108
14..	....	....	....	.15500N	.15500 (6.4516)	....	108
17..	....	....	....	.15500N	.15500 (6.4516)	....	108
18..	....	....	....	.15500N	.15500 (6.4516)	....	108
19..	....	....	.15250A	.15250A	.15250 (6.5573)	....	108
20..	....	....	....	.15250N	.15250 (6.5573)	....	108
21..	....	....	....	.15250N	.15250 (6.5573)	....	108
24..	....	....	....	.15250N	.15250 (6.5573)	....	108
25..	....	....	....	.15250N	.15250 (6.5573)	....	108
26..	.15325	.15325	.15325	.15325	.15325 (6.5252)	11	103
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	....	.15325N	.15325 (6.5252)	....	103

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.15325N	.15325 (6.5252)	....	103
2..	....	....	....	.15325N	.15325 (6.5252)	....	103
3..	.15080	.15485B	.15080	.15485B	.15485 (6.4578)	1	103
4..	....	....	.15475A	.15475A	.15475 (6.4620)	....	103
5..	....	....	.15450A	.15450A	.15450 (6.4724)	....	103
8..	.15110	.15110	.15110	.15110	.15110 (6.6181)	1	103
9..	.15070	.15070	.15070	.15070	.15070 (6.6357)	4	103
10..	.15110	.15110	.15110	.15110	.15110 (6.6181)	....	103
11..	.15140	.15140	.15140	.15140	.15140 (6.6050)	71	72
12..	.15110	.15110	.15065	.15065	.15065 (6.6379)	6	70
15..	.15165	.15165	.15000	.15000	.15000 (6.6666)	63	70
17..	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
6..	.14725	.14725	.14725	.14725	.14725 (6.7911)	60	60
7..	....	....	....	.14725N	.14725 (6.7911)	....	60
8..	....	....	....	.14725N	.14725 (6.7911)	....	60
11..	....	....	....	.14725N	.14725 (6.7911)	....	60
12..	....	....	....	.14725N	.14725 (6.7911)	....	60
13..	....	.14825B	....	.14725N	.14825 (6.7453)	....	60
14..	....	....	....	.14825N	.14825 (6.7453)	....	60
15..	....	....	....	.14825N	.14825 (6.7453)	....	60
18..	....	....	....	.14825N	.14825 (6.7453)	....	60
19..	....	....	....	.14825N	.14825 (6.7453)	....	60
20..	....	....	....	.14825N	.14825 (6.7453)	....	60
21..	....	....	....	.14825N	.14825 (6.7453)	....	60
22..	....	....	....	.14825N	.14825 (6.7453)	....	60
25..	....	....	....	.14825N	.14825 (6.7453)	....	60
26..	....	....	....	.14825N	.14825 (6.7453)	....	60
27..	....	....	....	.14825N	.14825 (6.7453)	....	60
28..	....	....	....	.14825N	.14825 (6.7453)	....	60
29..	....	....	....	.14825N	.14825 (6.7453)	....	60

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	.14925	.14925	.14915A	.14915A	.14915 (6.7046)	1	61
3..	....	....	....	.14915N	.14915 (6.7046)	....	61
4..	....	....	....	.14915N	.14915 (6.7046)	....	61
5..	.14915	.14915	.14750A	.14750A	.14750 (6.7796)	13	73
8..	.14650	.14650	.14650	.14650	.14650 (6.8259)	1	74
9..	....	....	....	.14650N	.14650 (6.8259)	....	74
10..	....	....	....	.14650N	.14650 (6.8259)	....	74
11..	....	....	.14500A	.14535A	.14535 (6.8799)	....	74
12..	....	....	....	.14535N	.14535 (6.8799)	....	74
15..	....	....	....	.14535N	.14535 (6.8799)	....	74
16..	....	....	....	.14535N	.14535 (6.8799)	....	74
17..	....	....	....	.14535N	.14535 (6.8799)	....	74
18..	....	....	....	.14535N	.14535 (6.8799)	....	74
19..	....	.15100B	....	.15000B	.15000 (6.6666)	....	74
22..	....	....	.14950A	.15000N	.15000 (6.6666)	....	74
23..	....	....	.14800A	.15000N	.15000 (6.6666)	....	74
24..	....	....	.14800A	.15000N	.15000 (6.6666)	....	74
25..	....	....	.14800A	.15000N	.15000 (6.6666)	....	74
26..	....	....	.14800A	.14850A	.14850 (6.7340)	....	74
29..	....	....	....	.14850N	.14850 (6.7340)	....	74
30..	....	....	....	.14850N	.14850 (6.7340)	....	74

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.14850N	.14850 (6.7340)	....	74
2..	....	....	....	.14850N	.14850 (6.7340)	....	74
3..	....	....	....	.14850N	.14850 (6.7340)	....	74
6..	....	....	....	.14850N	.14850 (6.7340)	....	74
7..	....	....	....	.14850N	.14850 (6.7340)	....	74

(Continued in Next Column)

FRENCH FRANC FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
8..	....	....	....	.14850N	.14850 (6.7340)	....	74
9..	....	....	....	.14850N	.14850 (6.7340)	....	74
10..	....	.14900B	....	.14900B	.14900 (6.7114)	....	74
13..	....	....	....	.14900N	.14900 (6.7114)	....	74
14..	....	....	....	.14900N	.14900 (6.7114)	....	74
15..	....	....	....	.14900N	.14900 (6.7114)	....	74
16..	....	....	....	.14900N	.14900 (6.7114)	....	74
17..	....	....	....	.14900N	.14900 (6.7114)	....	74
20..	....	....	....	.14900N	.14900 (6.7114)	....	74
21..	....	.15100B	....	.14900N	.14900 (6.7114)	....	74
22..	....	....	....	.14900N	.14900 (6.7114)	....	74
23..	....	....	....	.14900N	.14900 (6.7114)	....	74
24..	....	....	....	.14900N	.14900 (6.7114)	....	74
27..	....	....	....	.14900N	.14900 (6.7114)	....	74
28..	....	....	....	.14900N	.14900 (6.7114)	....	74
29..	....	....	....	.14900N	.14900 (6.7114)	....	74
30..	....	....	....	.14900N	.14900 (6.7114)	....	74
31..	....	....	....	.14900N	.14900 (6.7114)	....	74

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.14900N	.14900 (6.7114)	....	74
4..	....	....	....	.14900N	.14900 (6.7114)	....	74
5..	....	....	....	.14900N	.14900 (6.7114)	....	74
6..	....	....	....	.14900N	.14900 (6.7114)	....	74
7..	....	....	....	.14900N	.14900 (6.7114)	....	74
10..	....	....	....	.14900N	.14900 (6.7114)	....	74
11..	....	....	....	.14900N	.14900 (6.7114)	....	74
12..	.15000	.15000	.15000	.15000	.15000 (6.6666)	2	74
13..	....	....	....	.15000N	.15000 (6.6666)	....	74
14..	....	....	....	.15000N	.15000 (6.6666)	....	74
17..	....	....	....	.15000N	.15000 (6.6666)	....	74
18..	....	....	....	.15000N	.15000 (6.6666)	....	74
19..	....	....	....	.15000N	.15000 (6.6666)	....	74
20..	....	....	....	.15000N	.15000 (6.6666)	....	74
21..	....	....	....	.15000N	.15000 (6.6666)	....	74
24..	....	....	....	.15000N	.15000 (6.6666)	....	74
25..	....	....	....	.15000N	.15000 (6.6666)	....	74
26..	.15000	.15000	.14970	.15000B	.15000 (6.6666)	6	68
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	....	.15000N	.15000 (6.6666)	....	68

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.15000N	.15000 (6.6666)	....	68
2..	....	....	....	.15000N	.15000 (6.6666)	....	68
3..	.15000	.15300B	.15000	.15000	.15000 (6.6666)	1	69
4..	....	....	....	.15000N	.15000 (6.6666)	....	69
5..	....	.15050B	....	.15050B	.15050 (6.6445)	....	69
8..	.15010	.15010	.15010	.15010	.15010 (6.6622)	1	69
9..	.15000	.15000	.14970A	.14970A	.14970 (6.6800)	6	71
10..	....	....	....	.14970N	.14970 (6.6800)	....	71
11..	.15070	.15070	.15000A	.15000A	.15000 (6.6666)	1	72
12..	.14980	.14980	.14980	.14980	.14980 (6.6755)	....	72
15..	.15115	.15115	.15070	.15070	.15070 (6.6357)	42	114
16..	....	....	.15030A	.15070N	.15070 (6.6357)	20	114
17..	....	....	....	.15070N	.15070 (6.6357)	....	94
18..	....	....	....	.15070N	.15070 (6.6357)	....	94
19..	.15070	.15070	.15070	.15070	.15070 (6.6357)	2	92
22..	....	....	....	.15070N	.15070 (6.6357)	....	92
23..	....	....	....	.15070N	.15070 (6.6357)	....	92
24..	.15310	.15310	.15310	.15310	.15310 (6.5316)	1	92
25..	Exchange Closed; Christmas						
26..	....	....	....	.15310N	.15310 (6.5316)	....	92
29..	.15300	.15300	.15200A	.15300	.15300 (6.5359)	1	92
30..	....	....	....	.15300N	.15300 (6.5359)	....	92
31..	....	....	....	.15300N	.15300 (6.5359)	....	92

FRENCH FRANC FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	2	....	....	....	Closed	....	....	....
2	26	....	....	55	1	....	....	....	9	....	....	....
3	....	....	8	135	....	....	5	....	23	....	....	2
4	....	5	1	22	....	....	Closed	....	20	....	....	....
5	....	4	12	....	4	7	....	....	19	....	....	....
6	10	1	7	....	....	11	....	260	....	....	....	....
7	....	5	2	185	1	....	2	7	....	....	....	....
8	....	....	....	3	2	....	20	....	4	....	....	2
9	12	....	....	52	....	10	....	....	....	....	....	10
10	....	3	5	22	....	....	....	....	1	....	....	....
11	....	....	15	91	....	27	....	....	4	....	....	72
12	....	7	19	....	....	16	....	....	36	....	2	6
13	121	26	5	....	....	4	....	....	....	....	....	....
14	6	5	21	32	....	....	....	51	....	....	....	....
15	2	....	....	6	2	....	65	....	4	....	....	105
16	10	....	....	15	13	1	6	....	33	....	....	20
17	....	Closed	38	54	....	....	7	....	....	....	....	....
18	....	2	....	14	....	....	75	4	....	....	....	....
19	....	34	1	....	....	....	....	26	2	....	....	2
20	....	19	2	....	1	....	....	3	....	....	....	....
21	....	25	17	10	5	....	6	....	....	1	....	....
22	3	....	....	14	37	....	....	71	....	....	....	....
23	....	....	....	22	4	....	....	....	....	....	....	....
24	6	1	13	2	....	....	....	....	3	....	....	1
25	....	15	9	6	....	....	....	....	....	....	....	Closed
26	....	10	15	....	Closed	....	....	....	29	....	17	....
27	5	1	96	....	....	....	....	....	....	....	Closed	....
28	2	1	Closed	4	....	....	....	....	....	....	....	....
29	20	....	....	....	....	....	8	50	....	....	....	1
30	....	....	....	3	3	4	10	....	....	....	....	....
31	....	....	6	....	....	....	....	....	....	....	....	....
Total	223	164	292	747	75	80	204	472	187	1	19	221
Average	19	10	15	37	6	10	20	59	14	1	10	22

FRENCH FRANC FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	155	223	....	34	150	Closed	190	....	171
2	134	....	....	197	223	234	34	....	284	190	....	171
3	134	88	134	269	....	234	31	....	261	190	182	172
4	....	92	134	262	....	234	Closed	150	245	....	182	172
5	....	90	140	....	225	234	....	150	257	....	182	172
6	133	90	147	....	225	223	....	210	....	182	182	....
7	130	90	147	331	225	....	29	217	....	182	182	....
8	130	....	....	330	225	....	39	217	258	182	....	172
9	128	....	....	339	225	223	39	....	258	182	....	174
10	128	87	152	325	....	223	39	....	258	182	182	174
11	....	87	147	253	....	189	39	217	260	....	182	144
12	....	91	159	....	225	184	....	217	283	....	182	142
13	83	117	154	....	225	182	....	217	....	182	182	....
14	85	118	164	216	225	....	39	217	....	182	182	....
15	84	....	....	227	226	....	104	217	281	182	....	184
16	87	....	....	241	230	181	104	....	206	182	....	114
17	82	Closed	167	250	....	35	109	....	206	182	182	94
18	....	117	67	218	....	35	138	217	206	....	182	94
19	....	149	68	....	230	35	....	216	206	....	182	92
20	82	155	68	....	230	35	....	219	....	183	182	....
21	82	138	77	215	229	....	139	219	....	182	182	....
22	84	....	....	217	231	....	139	283	206	182	....	92
23	84	....	....	214	232	35	139	....	206	182	....	92
24	83	139	80	212	....	35	139	....	198	182	182	92
25	....	149	70	195	....	35	139	283	198	....	182	Closed
26	....	145	83	....	Closed	35	....	283	190	....	171	92
27	85	140	154	....	232	35	....	283	....	182	Closed	....
28	86	135	Closed	192	232	....	139	283	....	182	171	....
29	103	....	....	192	237	....	140	283	190	182	....	92
30	88	....	....	223	234	34	150	....	190	182	....	92
31	88	....	155	....	....	....	150	....	....	182	....	92
Average	100	117	123	240	228	128	93	226	231	183	181	131

FRENCH FRANC FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	60	....	....	70
18	....	....	....	....	....	146	....	....	....	....	....	....
19	....	....	67	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	67	....	....	146	....	....	60	....	....	70

1986 FRENCH FRANC INTERBANK SPOT PRICES (In U.S. Dollars per one French Franc, Bid Side)

JANUARY

Date	7:00	High	Low	Last	1:00
1	Closed				
2	...*	.13458	.13281	.13442	.13417
3	.13243	.13271	.13205	.13223	.13218
4	...	...	...	...	...
5	...	...	...	...	...
6	.13179	.13377	.13179	.13377	.13320
7	.13388	.13424	.13349	.13350	.13373
8	.13332	.13363	.13170	.13170	.13218
9	.13249	.13454	.13175	.13364	.13395
10	.13270	.13338	.13196	.13214	.13210
11	...	...	...	...	...
12	...	...	...	...	...
13	.13175	.13276	.13121	.13198	.13253
14	.13249	.13254	.13166	.13181	.13180
15	.13251	.13278	.13207	.13265	.13241
16	.13280	.13290	.13203	.13203	.13209
17	.13209	.13260	.13207	.13219	.13227
18	...	...	...	...	...
19	...	...	...	...	...
20	Closed				
21	.13268	.13302	.13233	.13233	.13245
22	.13231	.13386	.13216	.13245	.13289
23	.13311	.13333	.13264	.13323	.13284
24	.13409	.13531	.13404	.13492	.13487
25	...	...	...	...	...
26	...	...	...	...	...
27	.13563	.13623	.13518	.13605	.13529
28	.13545	.13624	.13545	.13614	.13573
29	.13638	.13679	.13600	.13600	.13637
30	.13627	.13762	.13620	.13740	.13721
31	.13681	.13686	.13637	.13682	.13668

FEBRUARY

Date	7:00	High	Low	Last	1:00
1	...	...	...	...	...
2	...	...	...	...	...
3	.13669	.13679	.13573	.13633	.13573
4	.13497	.13605	.13479	.13529	.13518
5	.13555	.13698	.13551	.13647	.13658
6	.13668	.13700	.13581	.13582	.13582
7	.13602	.13616	.13527	.13569	.13555
8	...	...	...	...	...
9	...	...	...	...	...
10	.13693	.13736	.13644	.13712	.13693
11	.13740	.13740	.13703	.13718	.13703
12	.13798	.13826	.13757	.13793	.13761
13	.13764	.13872	.13750	.13875	.13840
14	.13815	.13912	.13815	.13908	.13879
15	...	...	...	...	...
16	...	...	...	...	...
17	Closed				
18	...*	.14104	.13837	.14104	.14009
19	.14069	.14284	.13986	.14099	.14024
20	.14137	.14201	.14088	.14199	.14132
21	.14074	.14184	.14044	.14159	.14139
22	...	...	...	...	...
23	...	...	...	...	...
24	.14226	.14409	.14192	.14363	.14340
25	.14425	.14552	.14408	.14470	.14506
26	.14492	.14619	.14466	.14614	.14534
27	.14736	.14760	.14524	.14673	.14653
28	.14641	.14715	.14529	.14566	.14577
29	...	...	...	...	...
30	...	...	...	...	...
31	...	...	...	...	...

MARCH

Date	7:00	High	Low	Last	1:00
1	...	...	...	...	...
2	...	...	...	...	...
3	.14619	.14727	.14595	.14657	.14677
4	.14723	.14814	.14673	.14673	.14749
5	.14635	.14662	.14272	.14337	.14295
6	.14505	.14559	.14414	.14498	.14534
7	.14498	.14598	.14471	.14525	.14532
8	...	...	...	...	...
9	...	...	...	...	...
10	.14310	.14357	.14209	.14260	.14336
11	.14300	.14409	.14275	.14362	.14321
12	.14332	.14356	.14211	.14219	.14275
13	.14220	.14245	.14119	.14213	.14143
14	.14376	.14435	.14321	.14321	.14362
15	...	...	...	...	...
16	...	...	...	...	...
17	.14475	.14521	.14424	.14472	.14446
18	.14465	.14511	.14420	.14420	.14485
19	.14371	.14413	.14351	.14370	.14372
20	.14393	.14461	.14391	.14419	.14393
21	.14444	.14513	.14438	.14447	.14493
22	...	...	...	...	...
23	...	...	...	...	...
24	.14223	.14268	.14088	.14088	.14197
25	.14080	.14094	.13887	.13887	.13943
26	.13844	.13980	.13831	.13949	.13908
27	.14016	.14030	.13920	.13947	.13937
28	Closed				
29	...	...	...	...	...
30	...	...	...	...	...
31	.13826	.13927	.13757	.13874	.13893

* Data Not Available

APRIL

Date	7:00	High	Low	Last	1:00
1	.13948	.14005	.13845	.13875	.13872
2	.13762	.13775	.13661	.13661	.13724
3	.13665	.13685	.13385	.13395	.13422
4	.13271	.13297	.13175	.13218	.13201
5	...	...	...	...	...
6	...	...	...	...	...
7	.13063	.13170	.13052	.13145	.13126
8	.13421	.13475	.13386	.13475	.13431
9	.13522	.13535	.13406	.13422	.13399
10	.13448	.13698	.13444	.13674	.13633
11	.13657	.13690	.13571	.13614	.13585
12	...	...	...	...	...
13	...	...	...	...	...
14	.13559	.13628	.13551	.13601	.13605
15	.13517	.13670	.13480	.13596	.13635
16	.13877	.13976	.13867	.13976	.13928
17	.14070	.14187	.14025	.14084	.14124
18	.14125	.14214	.14081	.14164	.14216
19	...	...	...	...	...
20	...	...	...	...	...
21	.14205	.14306	.14154	.14294	.14291
22	.14326	.14419	.14205	.14289	.14326
23	.14326	.14387	.14255	.14372	.14327
24	.14269	.14306	.14218	.14269	.14277
25	.14234	.14519	.14234	.14519	.14461
26	...	...	...	...	...
27	...	...	...	...	...
28	.14449	.14530	.14436	.14487	.14500
29	.14433	.14478	.14410	.14410	.14441
30	.14351	.14519	.14301	.14301	.14445
31	...	...	...	...	...

MAY

Date	7:00	High	Low	Last	1:00
1	.14291	.14388	.14103	.14103	.14124
2	.14222	.14266	.14446	.14227	.14214
3	...	...	...	...	...
4	...	...	...	...	...
5	.14378	.14450	.14320	.14331	.14331
6	.14091	.14320	.14082	.14264	.14261
7	.14234	.14439	.14224	.14439	.14349
8	.14418	.14513	.14324	.14342	.14347
9	.14394	.14450	.14347	.14347	.14362
10	...	...	...	...	...
11	...	...	...	...	...
12	.14459	.14513	.14413	.14501	.14438
13	.14420	.14450	.14255	.14289	.14297
14	.14312	.14383	.14295	.14361	.14342
15	.14319	.14347	.14268	.14292	.14310
16	.14168	.14245	.14129	.14129	.14179
17	...	...	...	...	...
18	...	...	...	...	...
19	.14104	.14273	.14082	.14224	.14211
20	.14135	.14164	.13956	.14053	.13966
21	.13970	.14034	.13843	.13843	.13869
22	.13877	.13904	.13755	.13770	.13793
23	.13747	.13831	.13726	.13762	.13774
24	...	...	...	...	...
25	...	...	...	...	...
26	Closed				
27	.13685	.13869	.13683	.13794	.13832
28	.13806	.13869	.13722	.13722	.13730
29	.13731	.13755	.13586	.13603	.13623
30	.13577	.13600	.13477	.13484	.13477
31	...	...	...	...	...

JUNE

Date	7:00	High	Low	Last	1:00
1	...	...	...	...	...
2	.13463	.13573	.13443	.13520	.13551
3	.13738	.13851	.13738	.13841	.13750
4	.13838	.13884	.13739	.13853	.13816
5	.13910	.14080	.13892	.14070	.14039
6	.14046	.14155	.14044	.14154	.14104
7	...	...	...	...	...
8	...	...	...	...	...
9	.14025	.14104	.13968	.13970	.14023
10	.14076	.14194	.14074	.14107	.14162
11	.14188	.14238	.14164	.14212	.14169
12	.14170	.14243	.14170	.14243	.14214
13	.14124	.14245	.14122	.14175	.14175
14	...	...	...	...	...
15	...	...	...	...	...
16	.14269	.14289	.14133	.14133	.14190
17	.14104	.14168	.13995	.14006	.14013
18	.14076	.14139	.13948	.14066	.14035
19	.14039	.14070	.13995	.14015	.14039
20	.13966	.13986	.13858	.13858	.13888
21	...	...	...	...	...
22	...	...	...	...	...
23	.13796	.14171	.13796	.14098	.14093
24	.14070	.14184	.14068	.14094	.14091
25	.14126	.14208	.14067	.14078	.14154
26	.14106	.14170	.14098	.14141	.14114
27	.14136	.14265	.14127	.14239	.14234
28	...	...	...	...	...
29	...	...	...	...	...
30	.14263	.14347	.14234	.14336	.14265
31	...	...	...	...	...

* Data Not Available

1986 FRENCH FRANC INTERBANK SPOT PRICES (In U.S. Dollars per one French Franc, Bid Side)

Date	JULY 7:00	High	Low	Last	1:00	AUGUST 7:00	High	Low	Last	1:00	SEPTEMBER 7:00	High	Low	Last	1:00
1	...*	.14412	.14329	.14332	.14404	.14755	.14776	.14695	.14727	.14756	Closed				
2	.14343	.14409	.14316	.14383	.14369	...	...	...	...	...	.15028	.15082	.14999	.15056	.15048
3	.14421	.14463	.14378	.14398	.14402	...	...	...	...	...	.14989	.15082	.14955	.15017	.15038
4	Closed					.14803	.14833	.14743	.14743	.14775	.15054	.15103	.14994	.14999	.15012
5	...	...	...	...	...	.14668	.14814	.14660	.14714	.14749	.15019	.15033	.14859	.14880	.14865
6	...	...	...	...	...	.14803	.14863	.14764	.14856	.14802	...	...	...	...	...
7	.14399	.14424	.14245	.14251	.14275	.14880	.14918	.14862	.14862	.14889	...	...	...	...	...
8	.14369	.14430	.14296	.14371	.14322	.14852	.14914	.14842	.14978	.14875	.14780	.14819	.14716	.14749	.14716
9	.14275	.14361	.14269	.14351	.14336	...	...	...	...	...	.14819	.14882	.14792	.14823	.14810
10	.14327	.14367	.14302	.14338	.14312	...	...	...	...	...	.14850	.14861	.14792	.14817	.14798
11	.14262	.14306	.14175	.14199	.14186	.15008	.14989	.14929	.14989	.14945	.14764	.14768	.14623	.14623	.14639
12	...	...	...	...	...	.14853	.14880	.14781	.14793	.14806	.14689	.14898	.14676	.14827	.14834
13	...	...	...	...	...	.14861	.14880	.14825	.14858	.14827	...	...	...	...	...
14	.14214	.14357	.14186	.14330	.14289	.14900	.14962	.14887	.14954	.14909	...	...	...	...	...
15	.14349	.14423	.14285	.14398	.14376	.14920	.14938	.14903	.14928	.14925	.14935	.14946	.14898	.14924	.14908
16	.14392	.14455	.14357	.14418	.14430	...	...	...	...	...	.14919	.14942	.14868	.14868	.14892
17	.14415	.14437	.14357	.14426	.14360	...	...	...	...	...	.14991	.15105	.14991	.15080	.15057
18	.14384	.14524	.14374	.14495	.14521	.14896	.14918	.14820	.14825	.14853	.15187	.15384	.15187	.15349	.15332
19	...	...	...	...	...	.14832	.15003	.14832	.14985	.14923	.15325	.15384	.15292	.15365	.15320
20	...	...	...	...	...	.14952	.14992	.14914	.14936	.14914	...	...	...	...	...
21	.14534	.14619	.14513	.14582	.14587	.14869	.14990	.14869	.14959	.14970	...	...	...	...	...
22	.14567	.14619	.14467	.14590	.14503	.14957	.14992	.14907	.14943	.14938	.15069	.15082	.15003	.15062	.15053
23	.14588	.14598	.14430	.14520	.14549	...	...	...	...	...	.14936	.14970	.14877	.14877	.14896
24	.14533	.14533	.14472	.14473	.14487	...	...	...	...	...	.14952	.14988	.14890	.14917	.14914
25	.14378	.14430	.14349	.14357	.14378	.14940	.14967	.14918	.14942	.14936	.14886	.14947	.14880	.14922	.14924
26	...	...	...	...	...	.14909	.14930	.14817	.14842	.14848	.14938	.14958	.14863	.14863	.14908
27	...	...	...	...	...	.14840	.14970	.14836	.14913	.14936	...	...	...	...	...
28	.14461	.14675	.14446	.14630	.14623	.14914	.14947	.14825	.14875	.14833	...	...	...	...	...
29	.14590	.14656	.14544	.14598	.14551	.14874	.15060	.14863	.15017	.15031	.15067	.15151	.15048	.15117	.15121
30	.14549	.14635	.14549	.14591	.14593	...	...	...	...	...	.15114	.15149	.15025	.15070	.15072
31	.14697	.14741	.14685	.14718	.14695	...	...	...	...	...	...	...	...	...	...

* Data Not Available

Date	OCTOBER 7:00	High	Low	Last	1:00	NOVEMBER 7:00	High	Low	Last	1:00	DECEMBER 7:00	High	Low	Last	1:00
1	.15060	.15128	.15055	.15116	.15060	...	...	...	...	...	.15564	.15586	.15467	.15517	.15475
2	.15098	.15243	.15098	.15217	.15228	...	...	...	...	...	.15439	.15542	.15409	.15434	.15444
3	.15213	.15317	.15202	.15223	.15253	.14781	.14874	.14775	.14850	.14841	.15413	.15527	.15410	.15495	.15472
4	...	...	...	...	...	.14885	.14938	.14876	.14880	.14876	.15436	.15479	.15232	.15243	.15319
5	...	...	...	...	...	.14836	.14917	.14803	.14827	.14875	.15286	.15337	.15163	.15204	.15163
6	.15309	.15360	.15223	.15328	.15339	.14825	.14903	.14818	.14867	.14880	...	...	...	...	...
7	.15172	.15323	.15166	.15309	.15267	.14813	.14903	.14760	.14878	.14886	...	...	...	...	...
8	.15253	.15320	.15250	.15288	.15288	...	...	...	...	...	.15167	.15220	.15138	.15165	.15175
9	.15264	.15313	.15225	.15273	.15278	...	...	...	...	...	.15158	.15165	.15087	.15114	.15094
10	.15236	.15389	.15236	.15363	.15356	.14980	.14998	.14932	.14946	.14958	.15108	.15220	.15086	.15189	.15189
11	...	...	...	...	...	Closed					.15153	.15157	.15095	.15150	.15133
12	...	...	...	...	...	.15088	.15167	.15080	.15140	.15128	.15057	.15211	.15040	.15186	.15195
13	Closed					.15101	.15220	.15087	.15168	.15180	...	...	...	...	...
14	.15401	.15479	.15398	.15448	.15467	.15145	.15267	.15140	.15243	.15232	...	...	...	...	...
15	.15424	.15503	.15422	.15445	.15461	...	...	...	...	...	.15144	.15182	.15104	.15128	.15117
16	.15470	.15503	.15434	.15438	.15445	...	...	...	...	...	.15087	.15145	.15087	.15111	.15126
17	.15464	.15503	.15438	.15460	.15438	.15186	.15216	.15144	.15144	.15158	.15142	.15161	.15137	.15151	.15146
18	...	...	...	...	...	.15121	.15197	.15111	.15180	.15140	.15153	.15223	.15149	.15223	.15197
19	...	...	...	...	...	.15164	.15239	.15157	.15220	.15209	.15171	.15316	.15171	.15290	.15278
20	.15422	.15426	.15329	.15357	.15351	.15220	.15243	.15169	.15176	.15180	...	...	...	...	...
21	.15316	.15396	.15310	.15382	.15860	.15151	.15171	.15077	.15094	.15094	...	...	...	...	...
22	.15403	.15432	.15357	.15396	.15382	...	...	...	...	...	.15330	.15432	.15330	.15396	.15408
23	.15396	.15356	.15173	.15181	.15238	...	...	...	...	...	.15411	.15485	.15396	.15444	.15444
24	.15100	.15128	.15001	.15012	.15035	.15110	.15188	.15085	.15163	.15134	.15424	.15466	.15424	.15451	.15451
25	...	...	...	...	...	.15206	.15372	.15206	.15365	.15360	Closed				
26	...	...	...	...	...	.15360	.15394	.15301	.15356	.15344	.15432	.15469	.15039	.15432	.15432
27	.14986	.15020	.14932	.14977	.14958	Closed					...	...	...	...	...
28	.15049	.15082	.15037	.15047	.15037	.15384	.15479	.15384	.15467	.15467	...	...	...	...	...
29	.15088	.15126	.15069	.15117	.15082	...	...	...	...	...	.15515	.15556	.15500	.15520	.15533
30	.15166	.15181	.14907	.14955	.14938	...	...	...	...	...	.15497	.15552	.15481	.15497	.15499
31	.14825	.14903	.14803	.14880	.14852	...	...	...	...	...	.15570	.15702	.15552	.15702	.15686

* Data Not Available

1986 FRENCH FRANC INTERBANK FORWARD RATES (In U.S. Dollars per one French Franc)

JANUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	Closed					
2 ..	.13417	.13350	.13274	.13204	.13041	.12881
3 ..	.13218	.13176	.13114	.13050	.12899	.12714
4 ..	...	...	...	...	...	...
5 ..	...	...	...	...	...	...
6 ..	.13320	.13280	.13218	.13157	.13016	.12841
7 ..	.13373	.13343	.13284	.13212	.13067	.12907
8 ..	.13218	.13192	.13150	.13080	.12956	.12804
9 ..	.13395	.13368	.13325	.13319	.13119	.12943
10 ..	.13210	.13182	.13147	.13059	.12939	.12779
11 ..	...	...	...	...	...	...
12 ..	...	...	...	...	...	...
13 ..	.13253	.13229	.13196	.13123	.12982	.12861
14 ..	.13180	.13160	.13125	.13053	.12920	.12759
15 ..	.13241	.13218	.13168	.13091	.12962	.12809
16 ..	.13209	.13187	.13139	.13067	.12944	.12811
17 ..	.13227	.13205	.13158	.13083	.12964	.12795
18 ..	...	...	...	...	...	...
19 ..	...	...	...	...	...	...
20 ..	Closed					
21 ..	.13245	.13224	.13179	.13108	.12981	.12853
22 ..	.13289	.13268	.13223	.13149	.13025	.12894
23 ..	.13284	.13265	.13217	.13147	.13023	.12886
24 ..	.13487	.13458	.13405	.13326	.13189	.13064
25 ..	...	...	...	...	...	...
26 ..	...	...	...	...	...	...
27 ..	.13529	.13490	.13431	.13379	.13221	.13104
28 ..	.13573	.13508	.13441	.13377	.13223	.13093
29 ..	.13637	.13554	.13463	.13382	.13223	.13136
30 ..	.13721	.13615	.13489	.13394	.13248	.13058
31 ..	.13668	.13590	.13466	.13371	.13252	.13078

FEBRUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	...	...	...	...	...	...
2 ..	...	...	...	...	...	...
3 ..	.13573	.13385	.13377	.13291	.13170	.13016
4 ..	.13518	.13451	.13332	.13237	.13025	.12966
5 ..	.13658	.13589	.13465	.13370	.13233	.13069
6 ..	.13582	.13525	.13405	.13312	.13188	.13033
7 ..	.13555	.13504	.13389	.13299	.13170	.13008
8 ..	...	...	...	...	...	...
9 ..	...	...	...	...	...	...
10 ..	.13693	.13647	.13544	.13442	.13318	.13136
11 ..	.13703	.13658	.13547	.13454	.13331	.13136
12 ..	.13761	.13713	.13604	.13512	.13375	.13198
13 ..	.13840	.13781	.13683	.13591	.13458	.13253
14 ..	.13879	.13828	.13724	.13635	.13495	.13360
15 ..	...	...	...	...	...	...
16 ..	...	...	...	...	...	...
17 ..	Closed					
18 ..	.14009	.13955	.13840	.13777	.13618	.13480
19 ..	.14024	.13966	.13852	.13775	.13641	.13494
20 ..	.14132	.13976	.13976	.13903	.13767	.13594
21 ..	.14139	.14086	.13985	.13920	.13788	.13628
22 ..	...	...	...	...	...	...
23 ..	...	...	...	...	...	...
24 ..	.14340	.14284	.14181	.14107	.13969	.13819
25 ..	.14506	.14449	.14341	.14272	.14127	.13974
26 ..	.14534	.14484	.14375	.14314	.14194	.14064
27 ..	.14585	.14485	.14430	.14324	.14202	.14112
28 ..	.14566	.14461	.14378	.14310	.14179	.14094
29 ..	...	...	...	...	...	...
30 ..	...	...	...	...	...	...
31 ..	...	...	...	...	...	...

MARCH

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	...	...	...	...	...	...
2 ..	...	...	...	...	...	...
3 ..	.14677	.14575	.14488	.14308	.14308	.14188
4 ..	.14749	.14633	.14533	.14477	.14357	.14265
5 ..	.14295	.14188	.14092	.14040	.13932	.13831
6 ..	.14534	.14430	.14334	.14270	.14164	.14054
7 ..	.14532	.14427	.14353	.14293	.14192	.14102
8 ..	...	...	...	...	...	...
9 ..	...	...	...	...	...	...
10 ..	.14336	.14224	.14134	.14084	.13986	.13898
11 ..	.14321	.14209	.14133	.14069	.13976	.13884
12 ..	.14275	.14134	.14058	.13995	.13908	.13812
13 ..	.14143	.14024	.13942	.13902	.13806	.13706
14 ..	.14362	.14268	.14184	.14139	.14054	.13961
15 ..	...	...	...	...	...	...
16 ..	...	...	...	...	...	...
17 ..	.14446	.14371	.14307	.14271	.14180	.14100
18 ..	.14485	.14439	.14386	.14324	.14268	.14177
19 ..	.14372	.14317	.14265	.14224	.14124	.14059
20 ..	.14393	.14342	.14285	.14245	.14149	.14069
21 ..	.14493	.14426	.14364	.14327	.14225	.14145
22 ..	...	...	...	...	...	...
23 ..	...	...	...	...	...	...
24 ..	.14197	.14077	.14038	.13979	.13901	.13815
25 ..	.13843	.13832	.13770	.13727	.13638	.13546
26 ..	.13908	.13797	.13736	.13708	.13619	.13531
27 ..	.13937	.13816	.13759	.13745	.13670	.13577
28 ..	Closed					
29 ..	...	...	...	...	...	...
30 ..	...	...	...	...	...	...
31 ..	.13893	.13797	.13740	.13717	.13642	.13542

* Data Not Available

APRIL

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.13872	.13767	.13710	.13682	.13608	.13525
2 ..	.13724	.13585	.13525	.13493	.13430	.13358
3 ..	.13422	.13306	.13253	.13218	.13144	.13063
4 ..	.13201	.13157	.13153	.13140	.13071	.13029
5 ..	...	...	...	...	...	...
6 ..	...	...	...	...	...	...
7 ..	.13126	.13115	.13105	.13104	.13066	.13024
8 ..	.13431	.13421	.13431	.13404	.13373	.13315
9 ..	.13399	.13387	.13381	.13373	.13340	.13274
10 ..	.13633	.13621	.13610	.13603	.13573	.13522
11 ..	.13585	.13573	.13563	.13557	.13528	.13475
12 ..	...	...	...	...	...	...
13 ..	...	...	...	...	...	...
14 ..	.13605	...*	.13581	.13574	.13546	.13490
15 ..	.13635	.13622	.13612	.13605	.13580	.13524
16 ..	.13928	.13914	.13905	.13897	.13876	.13827
17 ..	.14124	.14110	.14099	.14090	.14068	.14010
18 ..	.14216	.14203	.14192	.14185	.14166	.14121
19 ..	...	...	...	...	...	...
20 ..	...	...	...	...	...	...
21 ..	.14298	.14276	.14267	.14261	.14239	.14190
22 ..	.14326	.14314	.14305	.14298	.14275	.14224
23 ..	.14327	.14317	.14305	.14298	.14274	.14225
24 ..	.14277	.14266	.14255	.14247	.14224	.14176
25 ..	.14461	.14450	.14439	.14431	.14407	.14352
26 ..	...	...	...	...	...	...
27 ..	...	...	...	...	...	...
28 ..	.14500	.14489	.14478	.14470	.14447	.14395
29 ..	.14441	.14429	.14417	.14411	.14387	.14337
30 ..	.14445	.14427	.14412	.14405	.14383	.14342
31 ..	...	...	...	...	...	...

MAY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.14124	.14108	.14094	.14089	.14070	.14020
2 ..	.14214	.14200	.14189	.14164	.14160	.14109
3 ..	...	...	...	...	...	...
4 ..	...	...	...	...	...	...
5 ..	.14331	.14317	.14306	.14301	.14276	.14224
6 ..	.14261	.14248	.14236	.14230	.14204	.14155
7 ..	.14349	.14337	.14327	.14324	.14310	.14252
8 ..	.14347	.14335	.14325	.14321	.14300	.14255
9 ..	.14362	.14351	.14341	.14337	.14315	.14265
10 ..	...	...	...	...	...	...
11 ..	...	...	...	...	...	...
12 ..	.14438	.14428	.14420	.14418	.14396	.14345
13 ..	.14297	.14292	.14290	.14286	.14273	.14251
14 ..	.14342	.14336	.14332	.14329	.14320	.14311
15 ..	.14310	.14306	.14303	.14300	.14289	.14274
16 ..	.14179	.14175	.14172	.14169	.14164	.14145
17 ..	...	...	...	...	...	...
18 ..	...	...	...	...	...	...
19 ..	.14211	.14207	.14205	.14201	.14196	.14177
20 ..	.13966	.13962	.13959	.13956	.13951	.13937
21 ..	.13869	.13865	.13862	.13860	.13855	.13837
22 ..	.13793	.13789	.13786	.13783	.13778	.13766
23 ..	.13774	.13770	.13767	.13764	.13759	.13747
24 ..	...	...	...	...	...	...
25 ..	...	...	...	...	...	...
26 ..	Closed					
27 ..	.13832	...*	...*	...*	...*	...*
28 ..	.13730	.13724	.13719	.13714	.13703	.13683
29 ..	.13623	.13618	.13612	.13608	.13597	.13577
30 ..	.13477	.13472	.13468	.13462	.13451	.13427
31 ..	...	...	...	...	...	...

JUNE

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	...	...	...	...	...	...
2 ..	.13551	.13545	.13340	.13536	.13522	.13497
3 ..	.13750	.13744	.13740	.13736	.13722	.13703
4 ..	.13816	.13811	.13806	.13802	.13788	.13778
5 ..	.14039	.14034	.14030	.14027	.14015	.14001
6 ..	.1410[illegible]	.14099	.14095	.14092	.14080	.14066
7 ..	...	...	...	...	...	...
8 ..	...	...	...	...	...	...
9 ..	.14023	.14018	.14013	.14013	.13998	.13980
10 ..	.14162	.14157	.14152	.14148	.14138	.14124
11 ..	.14169	.14164	.14161	.14159	.14145	.14131
12 ..	.14214	.14310	.14206	.14204	.14190	.14186
13 ..	.14175	.14169	.14163	.14168	.14145	.14123
14 ..	...	...	...	...	...	...
15 ..	...	...	...	...	...	...
16 ..	.14190	...*	...*	...*	...*	...*
17 ..	.14013	.13920	.14003	.13998	.13985	.13964
18 ..	.14035	.14030	.14021	.14017	.13999	.13980
19 ..	.14039	.14026	.14017	.14013	.13995	.13976
20 ..	.13888	.13884	.13879	.13875	.13860	.13837
21 ..	...	...	...	...	...	...
22 ..	...	...	...	...	...	...
23 ..	.14093	.14089	.14084	.14080	.14076	.14040
24 ..	.14091	.14088	.14083	.14078	.14064	.14038
25 ..	.14154	.14150	.14145	.14138	.14128	.14100
26 ..	.14114	.14111	.14106	.14100	.14081	.14058
27 ..	.14234	.14230	.14224	.14217	.14198	.14174
28 ..	...	...	...	...	...	...
29 ..	...	...	...	...	...	...
30 ..	.14265	.14257	.14249	.14240	.14222	.14194
31 ..	...	...	...	...	...	...

* Data Not Available

1986 FRENCH FRANC INTERBANK FORWARD RATES (In U.S. Dollars per one French Franc)

Date	JULY Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.14404	.14395	.14386	.14378	.14352	.14329
2 ..	.14369	.14364	.14354	.14345	.14319	.14295
3 ..	.14402	.14396	.14386	.14378	.14351	.14332
4 ..	Closed					
5 ..	...	...	...	...	...	...
6 ..	...	...	...	...	...	...
7 ..	.14275	.14269	.14260	.14251	.14244	.14198
8 ..	.14322	.14317	.14309	.14300	.14276	.14247
9 ..	.14336	.14332	.14324	.14315	.14292	.14261
10 ..	.14312	.14306	.14299	.14287	.14262	.14232
11 ..	.14186	.14179	.14170	.14162	.14134	.14106
12 ..	...	...	...	...	...	...
13 ..	...	...	...	...	...	...
14 ..	.14289	...*	...*	...*	...*	...*
15 ..	.14376	.14367	.14358	.14347	.14314	.14278
16 ..	.14430	.14418	.14348	.14398	.14361	.14326
17 ..	.14360	.14350	.14342	.14331	.14294	.14256
18 ..	.14521	.14511	.14503	.14493	.14454	.14411
19 ..	...	...	...	...	...	...
20 ..	...	...	...	...	...	...
21 ..	.14587	.14577	.14569	.14560	.14522	.14477
22 ..	.14503	.14492	.14483	.14473	.14436	.14393
23 ..	.14549	.14539	.14529	.14520	.14482	.14434
24 ..	.14487	.14476	.14467	.14458	.14420	.14377
25 ..	.14378	.14367	.14358	.14349	.14312	.14269
26 ..	...	...	...	...	...	...
27 ..	...	...	...	...	...	...
28 ..	.14623	.14611	.14602	.14593	.14558	.14510
29 ..	.14551	.14541	.14531	.14523	.14487	.14440
30 ..	.14593	.14582	.14573	.14564	.14528	.14481
31 ..	...	...	...	...	...	...

Date	AUGUST Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.14756	.14746	.14736	.14722	.14686	.14635
2 ..	...	...	...	...	...	...
3 ..	...	...	...	...	...	...
4 ..	.14775	.14763	.14751	.14742	.14705	.14650
5 ..	.14749	.14737	.14725	.14714	.14679	.14625
6 ..	.14802	.14793	.14783	.14771	.14736	.14678
7 ..	.14889	.14880	.14870	.14856	.14822	.14764
8 ..	.14875	.14866	.14855	.14841	.14808	.14750
9 ..	...	...	...	...	...	...
10 ..	...	...	...	...	...	...
11 ..	.14945	.14935	.14924	.14914	.14875	.14819
12 ..	.14806	.14796	.14785	.14775	.14737	.14682
13 ..	.14847	.14836	.14824	.14811	.14768	.14703
14 ..	.14909	.14898	.14882	.14867	.14823	.14755
15 ..	.14925	.14913	.14898	.14885	.14836	.14771
16 ..	...	...	...	...	...	...
17 ..	...	...	...	...	...	...
18 ..	.14853	.14841	.14827	.14810	.14765	.14693
19 ..	.14923	.14909	.14894	.14875	.14825	.14734
20 ..	.14914	.14900	.14883	.14861	.14814	.14716
21 ..	.14970	.14949	.14920	.14897	.14843	.14732
22 ..	.14938	.14916	.14890	.14868	.14792	.14675
23 ..	...	...	...	...	...	...
24 ..	...	...	...	...	...	...
25 ..	.14936	.14914	.14888	.14867	.14790	.14684
26 ..	.14848	.14827	.14804	.14785	.14722	.14620
27 ..	.14936	.14917	.14898	.14872	.14808	.14705
28 ..	.14833	.14814	.14793	.14772	.14713	.14606
29 ..	.15031	.15011	.14990	.14966	.14897	.14792
30 ..	...	...	...	...	...	...
31 ..	...	...	...	...	...	...

Date	SEPTEMBER Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	Closed					
2 ..	.15048	.15028	.15006	.14981	.14914	.14803
3 ..	.15038	.15021	.15001	.14979	.14918	.14804
4 ..	.15012	.14995	.14972	.14952	.14887	.14768
5 ..	.14865	.14849	.14829	.14809	.14751	.14649
6 ..	...	...	...	...	...	...
7 ..	...	...	...	...	...	...
8 ..	.14716	.14700	.14682	.14661	.14609	.14501
9 ..	.14810	.14802	.14785	.14764	.14708	.14598
10 ..	.14796	.14780	.14764	.14741	.14686	.14582
11 ..	.14639	.14623	.14606	.14587	.14485	.14450
12 ..	.14834	.14817	.14807	.14783	.14732	.14628
13 ..	...	...	...	...	...	...
14 ..	...	...	...	...	...	...
15 ..	.14908	.14893	.14878	.14858	.14804	.14722
16 ..	.14892	.14875	.14861	.14838	.14786	.14703
17 ..	.15057	.15039	.15024	.15001	.14945	.14863
18 ..	.15332	.15314	.15291	.15268	.15207	.15118
19 ..	.15320	.15290	.15267	.15243	.15167	.15072
20 ..	...	...	...	...	...	...
21 ..	...	...	...	...	...	...
22 ..	.15053	.15025	.14999	.14974	.14909	.14819
23 ..	.14896	.14839	.14831	.14808	.14742	.14645
24 ..	.14914	.14885	.14857	.14830	.14764	.14668
25 ..	.14924	.14895	.14869	.14845	.14780	.14688
26 ..	.14908	.14884	.14859	.14835	.14735	.14684
27 ..	...	...	...	...	...	...
28 ..	...	...	...	...	...	...
29 ..	.15121	.15094	.15067	.15042	.14985	.14885
30 ..	.15072	.15044	.15018	.14994	.14930	.14837
31 ..	...	...	...	...	...	...

* Data Not Available

Date	OCTOBER Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.15117	.15074	.15045	.15019	.14952	.14864
2 ..	.15228	.15187	.15148	.15118	.15040	.14955
3 ..	.15253	.15209	.15160	.15133	.15057	.14934
4 ..	...	...	...	...	...	...
5 ..	...	...	...	...	...	...
6 ..	.15339	.15281	.15223	.15199	.15108	.14966
7 ..	.15267	.15218	.15174	.15146	.15067	.14925
8 ..	.15288	.15249	.15210	.15169	.15094	.14967
9 ..	.15278	.15242	.15204	.15163	.15088	.14964
10 ..	.15356	.15319	.15280	.15243	.15179	.15027
11 ..	...	...	...	...	...	...
12 ..	...	...	...	...	...	...
13 ..	Closed					
14 ..	.15467	.15426	.15384	.15338	.15253	.15094
15 ..	.15461	.15421	.15383	.15336	.15245	.15100
16 ..	.15445	.15411	.15376	.15336	.15245	.15101
17 ..	.15438	.15403	.15366	.15326	.15233	.15100
18 ..	...	...	...	...	...	...
19 ..	...	...	...	...	...	...
20 ..	.15356	...*	...*	...*	...*	...*
21 ..	.15372	.15342	.15306	.15271	.15176	.15048
22 ..	.15382	.15351	.15317	.15281	.15188	.15063
23 ..	.15236	.15209	.15175	.15142	.15045	.14914
24 ..	.15035	.15009	.14976	.14947	.14861	.14752
25 ..	...	...	...	...	...	...
26 ..	...	...	...	...	...	...
27 ..	.14958	.14936	.14907	.14882	.14790	.14673
28 ..	.15037	.15015	.14988	.14961	.14872	.14743
29 ..	.15082	.15063	.15036	.15011	.14923	.14808
30 ..	.14938	.14919	.14892	.14865	.14768	.14654
31 ..	.14852	.14332	.14803	.14779	.14690	.14565

Date	NOVEMBER Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	...	...	...	...	...	...
2 ..	...	...	...	...	...	...
3 ..	.14841	.14822	.14793	.14771	.14690	.14554
4 ..	.14876	.14856	.14826	.14803	.14716	.14588
5 ..	.14875	.14854	.14827	.14802	.14715	.14587
6 ..	.14880	.14861	.14835	.14812	.14725	.14603
7 ..	.14886	.14867	.14843	.14821	.14732	.14616
8 ..	...	...	...	...	...	...
9 ..	...	...	...	...	...	...
10 ..	.14958	.14938	.14915	.14890	.14803	.14686
11 ..	Closed					
12 ..	.15128	.15103	.15078	.15040	.14947	.14808
13 ..	.15180	.15150	.15118	.15073	.14986	.14837
14 ..	.15232	.15203	.15169	.15127	.15033	.14880
15 ..	...	...	...	...	...	...
16 ..	...	...	...	...	...	...
17 ..	.15158	.15133	.15103	.15063	.14972	.14821
18 ..	.15140	.15118	.15096	.15069	.14979	.14825
19 ..	.15209	.15190	.15160	.15137	.15064	.14897
20 ..	.15180	.15160	.15133	.15104	.15016	.14864
21 ..	.15094	.15074	.15046	.15021	.14932	.14776
22 ..	...	...	...	...	...	...
23 ..	...	...	...	...	...	...
24 ..	.15134	.15113	.15085	.15055	.14964	.14803
25 ..	.15360	.15337	.15308	.15274	.15174	.15003
26 ..	.15344	.15322	.15287	.15253	.15156	.14982
27 ..	Closed					
28 ..	.15467	.15440	.14510	.15377	.15490	.15105
29 ..	...	...	...	...	...	...
30 ..	...	...	...	...	...	...
31 ..	...	...	...	...	...	...

Date	DECEMBER Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.15475	.15451	.15417	.15377	.15280	.15101
2 ..	.15444	.15418	.15378	.15339	.15239	.15060
3 ..	.15472	.15449	.15410	.15370	.15271	.15098
4 ..	.15319	.15296	.15256	.15211	.15134	.14942
5 ..	.15163	.15140	.15100	.15054	.14958	.14787
6 ..	...	...	...	...	...	...
7 ..	...	...	...	...	...	...
8 ..	.15175	.15124	.15072	.15027	.14937	.14750
9 ..	.15094	.15056	.15011	.14965	.14869	.14700
10 ..	.15191	.15151	.15104	.15059	.14956	.14781
11 ..	.15133	.15101	.15057	.15012	.14917	.14742
12 ..	.15195	.15166	.15148	.15085	.14997	.14834
13 ..	...	...	...	...	...	...
14 ..	...	...	...	...	...	...
15 ..	.15117	.15087	.15051	.15015	.14920	.14748
16 ..	.15126	.15098	.15059	.15020	.14932	.14768
17 ..	.15146	.15121	.15074	.15135	.14936	.14777
18 ..	.15197	.15166	.15116	.15070	.14965	.14803
19 ..	.15278	.15257	.15218	.15167	.15071	.14892
20 ..	...	...	...	...	...	...
21 ..	...	...	...	...	...	...
22 ..	.15408	...*	...*	...*	...*	...*
23 ..	.15459	.15435	.15383	.15336	.14991	.15072
24 ..	.15444	...*	...*	...*	...*	...*
25 ..	Closed					
26 ..	.15432	...*	...*	...*	...*	...*
27 ..	...	...	...	...	...	...
28 ..	...	...	...	...	...	...
29 ..	.15533	.15505	.15447	.15397	.15284	.15111
30 ..	.15499	.15451	.15397	.15337	.15216	.15044
31 ..	.15686	.15629	.15572	.15508	.15375	.15209

* Data Not Available

JAPANESE YEN FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	5037@5035	5052	5022	5049@5047	5048 (198.09)	14057	29851
3..	4951@4948	4968	4922	4932@4928	4930 (202.83)	22944	25454
6..	4950@4951	4975	4949	4969@4972	4970 (201.20)	10663	24457
7..	4985@4983	4987	4968	4974@4976	4975 (201.00)	7262	23655
8..	4973@4971	4973	4951	4955@4953	4954 (201.85)	6646	22686
9..	4952@4954	4983	4945	4970@4972	4971 (201.16)	9511	22814
10..	4953@4954	4963	4946	4949@4951	4950 (202.02)	7652	22315
13..	4939@4941	4954	4935	4944@4943	4944 (202.26)	8683	22054
14..	4943	4952	4938	4945@4944	4944 (202.26)	4696	21556
15..	4948@4949	4956	4947	4949@4948	4948 (202.10)	2783	21409
16..	4957@4956	4958	4946	4949@4950	4949 (202.06)	2375	21483
17..	4950@4951	4954	4948	4952@4951	4951 (201.97)	3089	21876
20..	4942@4940	5005	4939	4969@4971	4970 (201.20)	6657	22957
21..	4950@4948	4955	4942	4945@4943	4944 (202.26)	7673	23219
22..	4951@4950	4979	4948	4962@4961	4961 (201.57)	10061	24013
23..	4959@4958	4968	4956	4965@4963	4964 (201.45)	4906	23985
24..	5090@5096	5122	5076	5120@5122	5121 (195.27)	24098	28041
27..	5106@5104	5126	5104	5122@5120	5121 (195.27)	11421	31107
28..	5115@5113	5132	5112	5127@5129	5128 (195.00)	11289	30624
29..	5168@5169	5180	5160	5175@5173	5174 (193.27)	12889	29320
30..	5166@5165	5205	5162	5203@5201	5202 (192.23)	10008	29685
31..	5196@5194	5224	5190	5218@5216	5217 (191.68)	12516	29487

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5248@5249	5253	5227	5236@5237	5236 (190.98)	12107	29139
4..	5217@5214	5232	5205	5224@5223	5224 (191.42)	12670	29599
5..	5225@5226	5260	5221	5255@5257	5256 (190.25)	9692	31371
6..	5263@5264	5279	5238	5252@5250	5251 (190.43)	12546	31643
7..	5254@5255	5257	5235	5254@5252	5253 (190.36)	5991	31960
10..	5333@5327	5344	5312	5342@5344	5343 (187.16)	12682	31136
11..	5350@5347	5355	5336	5345@5346	5345 (187.09)	9639	31074
12..	5389@5387	5389	5362	5372@5370	5371 (186.18)	13961	31472
13..	5431@5428	5499	5422	5487@5488	5487 (182.24)	21816	31443
14..	5478@5477	5515	5473	5515@5512	5513 (181.38)	14461	31121
17..	Exchange Closed; President's Day						
18..	5497@5495	5561	5495	5558@5560	5559 (179.88)	16744	32205
19..	5595@5593	5645	5498	5524@5530	5527 (180.92)	29409	32816
20..	5570@5572	5607	5509	5530@5535	5532 (180.76)	20742	32657
21..	5451@5450	5492	5441	5468@5466	5467 (182.91)	15022	31070
24..	5500@5510	5518	5472	5509@5511	5510 (181.48)	15925	30544
25..	5532@5530	5545	5502	5530@5528	5529 (180.86)	17759	29070
26..	5510@5508	5530	5490	5508@5509	5509 (181.52)	17867	28799
27..	5603@5606	5625	5500	5532@5529	5530 (180.83)	20911	27950
28..	5555@5550	5577	5531	5552@5550	5551 (180.14)	11769	26019

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5563@5557	5591	5548	5585@5591	5588 (178.95)	11427	26045
4..	5586@5584	5603	5571	5598@5596	5597 (178.66)	13225	25373
5..	5567@5569	5570	5501	5528@5526	5527 (180.92)	15436	24867
6..	5560@5557	5585	5548	5571@5576	5573 (179.43)	10840	24539
7..	5568@5570	5590	5560	5580@5583	5581 (179.17)	7502	22795
10..	5540	5568	5530	5561@5564	5563 (179.75)	11594	18645
11..	5550	5568	5548	5559@5561	5561 (179.82)	3920	16835
12..	5558	5568	5540	5563@5566	5565 (179.69)	4824	15531
13..	5565	5579B	5543	5569@5567	5568 (179.59)	4110	13962
14..	5666@5664	5682	5629	5666@5670	5668 (176.42)	5968	12850
17..	5690	5705	5688	5694	5694 (175.62)	1914	14156
18..	....	....	....	....	....	29	....
19..	....	....	....	....	....	3	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	5051	5073	5046A	5070	5070 (197.23)	165	1479
3..	4975@4976	4990	4945	4953@4949	4952 (201.93)	481	1710
6..	4973@4974	4996	4973	4992B	4992 (200.32)	69	1650
7..	5008@5007	5010	4993	4996	4996 (200.16)	239	1618
8..	4993@4992	4993	4973A	4976	4976 (200.96)	60	1644
9..	4975@4976	5004B	4967	4997	4994 (200.24)	76	1632
10..	4974	4982B	4970	4974	4973 (201.08)	110	1629
13..	4962	4973	4958	4969	4967 (201.32)	61	1643
14..	4969	4972	4961	4965	4967 (201.32)	155	1626
15..	4972@4971	4977	4971	4971	4971 (201.16)	28	1620
16..	4976@4977	4979	4970	4972	4972 (201.12)	77	1666
17..	4972@4971	4977	4970	4973	4974 (201.04)	91	1630
20..	4964	5025	4961	4993	4993 (200.28)	147	1649
21..	4968@4969	4975	4964	4964	4966 (201.36)	84	1641
22..	4986@4985	5000	4983A	4989	4984 (200.64)	57	1642
23..	4977	4988B	4977	4985B	4987 (200.52)	147	1672
24..	5125@5115	5149	5102	5149@5145	5146 (194.32)	531	1905
27..	5134	5153	5134	5150@5148	5146 (194.32)	442	1940
28..	5139@5138	5157	5136	5154B@5157	5154 (194.02)	201	1967

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
29..	5198	5205	5185	5198	5198 (192.38)	226	1976
30..	5194@5192	5232	5190	5230@5229A	5228 (191.27)	264	1994
31..	5223@5222	5248	5216	5245A@5241	5243 (190.73)	277	2005

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5277@5273	5278	5254A	5264	5262 (190.04)	336	2068
4..	5241@5242	5258	5230	5251@5250A	5250 (190.47)	225	2130
5..	5254	5288	5248	5280@5284	5282 (189.32)	189	2162
6..	5289	5304	5267	5280@5277A	5278 (189.46)	369	2270
7..	5281@5278	5283	5265A	5282@5280A	5280 (189.39)	262	2393
10..	5357@5361	5373	5338	5371@5373	5371 (186.18)	700	2537
11..	5378@5377	5383	5363A	5372	5372 ([illegible])	542	2663
12..	5415@5417	5417	5390	5400@5398	5399 (185.21)	538	2793
13..	5465@5463	5530	5456	5518@5516	5516 (181.29)	1028	3042
14..	5508	5544	5505	5542@5544	5542 (180.44)	709	3033
17..	Exchange Closed; President's Day						
18..	5530@5527	5594	5527	5593@5590	5590 (178.89)	1170	3362
19..	5626@5627	5677	5535	5558@5565	5559 (179.88)	2955	3623
20..	5606	5636	5540	5561B@5564	5564 (179.72)	1549	3711
21..	5483@5477	5522	5469	5498@5495	5497 (181.91)	1201	3698
24..	5531@5535	5546	5505	5540@5539	5539 (180.53)	2957	4881
25..	5565@5561	5575	5530	5559@5558	5558 (179.92)	2835	5747
26..	5540@5536	5559	5520	5534B@5539	5537 (180.60)	1381	6241
27..	5636@5634	5654	5480	5562@5558	5559 (179.88)	3807	6759
28..	5589@5586	5606	5560	5582@5581	5581 (179.17)	1910	7436

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5588@5585	5618	5578	5616B@5618	5618 (177.99)	2459	8321
4..	5617@5616	5632	5602	5628@5626	5627 (177.71)	2798	9252
5..	5600@5596	5600	5530	5558@5556	5557 (179.95)	3898	9175
6..	5585@5588	5614	5578	5600@5606	5603 (178.47)	2946	9979
7..	5600	5617	5588	5612@5611	5611 (178.22)	3732	11544
10..	5575@5573	5597	5559	5592@5594	5593 (178.79)	15002	19067
11..	5579@5578	5596	5577	5589@5591	5590 (178.89)	9269	21260
12..	5587@5586	5597	5568	5593@5595	5594 (178.76)	14808	24394
13..	5594@5596	5610	5572	5598@5596	5597 (178.66)	16006	27761
14..	5695@5698	5711	5659	5695@5699	5697 (175.53)	24650	33801
17..	5725@5720	5734	5712	5732@5733	5732 (174.45)	15409	36282
18..	5736@5734	5764	5726	5755@5757	5756 (173.73)	14009	38491
19..	5692@5691	5708	5663	5677@5675	5676 (176.18)	14066	36616
20..	5698@5703	5713	5694	5712@5709	5710 (175.13)	6372	36540
21..	5706@5707	5719	5705	5708@5705	5707 (175.22)	4812	36538
24..	5609@5590	5625	5585	5587@5598	5593 (178.79)	16854	33115
25..	5590@5592	5594	5562	5571@5573	5572 (179.46)	15373	30319
26..	5562@5563	5595	5557	5576@5582	5579 (179.24)	8137	29510
27..	5600@5602	5604	5582	5592@5589	5590 (178.89)	6328	29417
28..	Exchange Closed; Good Friday						
31..	5593@5594	5681	5590	5653@5659	5656 (176.80)	10853	30210

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	5638@5636	5659	5620	5635@5634	5635 (177.46)	12344	30788
2..	5610@5606	5610	5588	5596@5597	5597 (178.66)	9610	29827
3..	5587@5585	5598	5577	5585@5583	5584 (179.08)	9082	28531
4..	5586@5587	5593	5535	5563@5567	5565 (179.69)	17135	27327
7..	5523@5520	5527	5477	5493@5491	5492 (182.08)	19670	26088
8..	5570@5573	5589	5563	5589@5587	5588 (178.95)	12598	25455
9..	5582@5580	5584	5560	5574@5576	5575 (179.37)	8089	25636
10..	5591@5590	5666	5587	5664@5658	5661 (176.64)	19579	26942
11..	5642@5645	5657	5617	5626@5630	5628 (177.68)	12890	27665
14..	5598@5597	5619	5593	5615@5618	5617 (178.03)	8710	27020
15..	5620@5618	5645	5614	5639@5637	5638 (177.36)	10596	27073
16..	5684@5685	5699	5670	5699@5696	5697 (175.53)	17588	28901
17..	5719@5721	5734	5680	5705@5707	5706 (175.25)	16297	28980
18..	5750@5746	5825	5736	5822@5820	5821 (171.79)	19172	33477
21..	5820@5818	5869	5815	5857@5860	5858 (170.70)	19974	37341
22..	5918@5920	5959B	5884A	5931@5933	5932 (168.57)	22749	37662
23..	5995@5997	5998	5915	5949@5952	5950 (168.06)	22829	38871
24..	5949@5943	5960	5930	5946@5950	5948 (168.12)	11519	37907
25..	5910@5908	5997	5908	5981@5986	5983 (167.14)	15440	37815
28..	5972@5970	6015	5970	6003@6000	6001 (166.63)	12903	38947
29..	5978@5976	5990	5960	5973@5971	5972 (167.44)	6844	38425
30..	5949@5947	5988	5917	5930@5917	5924 (168.80)	12933	36340

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	5924@5922	5927	5877	[illegible]@5889	5887 (169.86)	18236	32052
2..	5908@5906	5928	5893	5925@5922	5923 (168.83)	9614	32202
5..	6069@6066	6080	6044	6064@6070	6067 (164.82)	16910	34059
6..	5961@5958	6063	5957	6054@6059	6057 (165.09)	23897	36477
7..	6051@6049	6107	6044	6102@6097	6099 (163.96)	16330	39752
8..	6144@6138	6160	6090	6109@6112	6110 (163.66)	17243	40010
9..	6185@6180	6193	6148	6156@6160	6158 (162.39)	15496	38458
12..	6226@6224	6245	6210	6244@6240	6242 (160.20)	14835	38786

(Continued in Next Column)

Note: Initial .00 omitted in contract prices.

JAPANESE YEN FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
13..	6185@6180	6228	6127	6150@6152	6151 (162.57)	24078	39036
14..	6125@6127	6145	6111	6126@6123	6125 (163.26)	15516	38551
15..	6135@6134	6144	6119	6123@6125	6124 (163.29)	13051	38492
16..	6046@6037	6066	6014	6015@6017	6016 (166.22)	18976	39043
19..	5948@5946	6023	5937	6018@6023	6020 (166.11)	23639	39701
20..	6000@6002	6006	5922	5933@5930	5932 (168.57)	22204	39518
21..	5933@5934	5944	5910	5915@5919	5917 (169.00)	39150	39444
22..	5915@5913	5935	5903	5916@5919	5917 (169.00)	18635	40946
23..	5907@5905	5915	5875	5903@5899	5901 (169.46)	19125	38124
26..	Exchange Closed; Memorial Day						
27..	5894@5892	5938	5888	5926@5930	5928 (168.69)	15502	39682
28..	5932@5931	5958	5907	5914@5911	5913 (169.11)	19011	38748
29..	5900@5902	5902	5813	5822@5824	5823 (171.73)	26421	34452
30..	5765@5767	5778	5726	5735@5738	5737 (174.30)	18674	31901

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	5701@5703	5748	5690	5728@5730	5729 (174.55)	20341	30321
3..	5833@5830	5849	5788	5813@5817	5815 (171.96)	18035	29521
4..	5852@5850	5857	5826	5854@5849	5851 (170.91)	16976	30260
5..	5861@5859	5935	5859	5919@5921	5920 (168.91)	21766	29931
6..	5941@5942	5986	5941	5981@5986	5983 (167.14)	14855	29880
9..	5949@5952	5968	5935	5939@5940	5940 (168.35)	9739	25453
10..	5977@5980	6009	5974	6000@5998	6000 (166.66)	7899	21898
11..	6016@6014	6032	5997	6009@6012	6010 (166.38)	3747	20383
12..	6011	6047	6011	6045@6047	6045 (165.42)	6787	19122
13..	6010@6006	6056	6006	6056@6050	6054 (165.18)	4899	18262
16..	6053@6055	6058	6047	6049B@6050	6050 (165.28)	1670	17464
17..	....	....	....	....	....	24	....
18..	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	5072	5095B	5072	5072	5093 (196.34)	2	79
3..	5002	5005	4986	4986	4975 (201.00)	9	77
6..	4995@4996	5010B	4995	4996	5015 (199.40)	2	78
7..	5029@5030	5030	5021	5021	5018 (199.28)	10	82
8..	5013@5012	5013	5000A	5012	4999 (200.04)	2	82
9..	5028	5032B	5028	5028	5018 (199.28)	3	82
10..	5003	5003	5003	5003	4998 (200.08)	3	82
13..	4985@4986	4990B	4985	4986	4992 (200.32)	4	80
14..	....	....	....	4992N	4992 (200.32)	....	80
15..	....	5002B	....	4992N	4996 (200.16)	....	80
16..	....	5000B	....	4996N	4997 (200.12)	....	78
17..	....	....	....	4997N	4999 (200.04)	....	78
20..	....	....	....	4999N	5018 (199.28)	....	78
21..	4998@4997	4998	4991	4991	4991 (200.36)	4	80
22..	....	5020B	....	4991N	5010 (199.60)	2	78
23..	....	5012B	....	5010N	5012 (199.52)	....	78
24..	5125	5175B	5125	5175B	5176 (193.19)	12	83
27..	5170	5179B	5170	5179B	5174 (193.27)	40	102
28..	5181@5182	5182	5170A	5182	5181 (193.01)	4	97
29..	5221@5222	5231B	5218	5218	5228 (191.27)	22	97
30..	5220@5219	5257B	5219	5219	5256 (190.25)	4	97
31..	5253	5273B	5250A	5260	5272 (189.68)	10	97

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5289	5300B	5289	5289	5291 (189.00)	5	99
4..	5271	5284	5265A	5284	5280 (189.39)	7	100
5..	5283	5317	5283	5315A	5315 (188.14)	3	95
6..	5326	5333B	5307	5307	5310 (188.32)	62	142
7..	5312@5311	5313B	5300A	5310	5312 (188.25)	3	143
10..	5388	5400B	5379	5400B	5403 (185.08)	23	145
11..	5407@5406	5409	5400A	5405	5405 (185.01)	18	142
12..	5442	5442	5424	5437	5435 (183.99)	4	142
13..	5485	5555B	5485	5525	5552 (180.11)	15	143
14..	5555@5554	5573	5535	5573	5578 (179.27)	24	150
17..	Exchange Closed; President's Day						
18..	5582@5583	5624B	5575	5616	5625 (177.77)	36	160
19..	5662	5715	5570A	5570B@5600	5595 (178.73)	40	164
20..	5644	5655B	5593A	5594	5599 (178.60)	19	180
21..	5528	5544	5520A	5535B	5533 (180.73)	22	183
24..	5570@5578	5581	5545	5580A	5575 (179.37)	66	179
25..	5600@5599	5600	5570A	5599	5591 (178.85)	37	177
26..	5572	5588B	5560A	5567	5569 (179.56)	21	182
27..	5667	5685	5590A	5590A	5591 (178.85)	12	184
28..	5618	5635	5607A	5635	5614 (178.12)	37	184

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5626@5627	5640	5615A	5640	5651 (176.95)	76	237
4..	5660	5663B	5640	5650	5660 (176.67)	18	249
5..	5630@5629	5630	5570	5595	5590 (178.89)	70	269

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
6..	5635	5645	5624	5642	5636 (177.43)	34	243
7..	5635@5636	5645	5630A	5643	5644 (177.17)	29	262
10..	5610	5622	5593	5618	5626 (177.74)	110	292
11..	5622@5621	5625	5613	5620	5621 (177.90)	238	396
12..	5613	5625B	5603A	5625B	5625 (177.77)	70	402
13..	5626	5630B	5613	5625	5628 (177.68)	120	459
14..	5730	5743	5690A	5726	5727 (174.61)	83	467
17..	5755	5764	5750A	5755	5762 (173.55)	172	526
18..	5769	5794	5761A	5791	5789 (172.74)	179	642
19..	5727@5725	5736B	5696	5708@5711	5709 (175.16)	231	740
20..	5735	5743	5732A	5743	5743 (174.12)	92	768
21..	5740@5741	5747B	5738A	5740@5738A	5739 (174.24)	28	774
24..	5630@5610	5654	5610	5629	5626 (177.74)	226	775
25..	5615	5626	5598	5604B	5604 (178.44)	186	788
26..	5590@5595	5627	5590	5609	5611 (178.22)	138	761
27..	5629@5630	5636	5618A	5622B	5622 (177.87)	113	773
28..	Exchange Closed; Good Friday						
31..	5636@5637	5715	5636	5688B@5692	5688 (175.80)	72	768

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	5667	5688B	5655A	5664	5666 (176.49)	111	768
2..	5638	5638	5625	5630	5629 (177.65)	71	746
3..	5617	5627B	5610A	5615B	5615 (178.09)	76	734
4..	5619@5620	5620	5582	5592@5593B	5595 (178.73)	160	737
7..	5555@5550	5555	5508	5520	5520 (181.15)	156	719
8..	5603	5620	5598	5620	5619 (177.96)	206	751
9..	5614	5614	5594A	5604	5605 (178.41)	87	751
10..	5618	5694	5618	5691	5691 (175.71)	238	895
11..	5676	5676	5646	5662	5658 (176.74)	137	925
14..	5626	5648	5626	5645	5646 (177.11)	95	928
15..	5650@5646	5672	5646	5664	5666 (176.49)	204	910
16..	5717@5714	5727	5702	5727	5725 (174.67)	262	955
17..	5750	5760	5715	5734B	5734 (174.39)	119	958
18..	5772	5850B	5770	5849	5849 (170.96)	247	992
21..	5848	5896	5848	5889	5886 (169.89)	339	1033
22..	5950@5952	5985B	5912	5961@5964	5962 (167.72)	262	1115
23..	6029@6028	6029	5946	5980	5980 (167.22)	381	1080
24..	5982@5978	5989B	5961	5978	5978 (167.28)	289	1184
25..	5938@5942	6028	5938	6016	6013 (166.30)	269	1180
28..	6004	6043	6004	6030	6032 (165.78)	296	1280
29..	6010	6021	5995A	6003A	6003 (166.58)	81	1252
30..	5980@5978	6020	5951	5966@5951	5955 (167.92)	229	1273

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	5953	5955	5910	5917	5917 (169.00)	399	1324
2..	5938@5936	5958	5925	5958	5954 (167.95)	113	1342
5..	6110@6100	6112	6075	6100@6104	6100 (163.93)	346	1348
6..	6000@5993	6093	5992	6091@6093	6090 (164.20)	425	1398
7..	6085@6082	6138	6077	6137@6134A	6132 (163.07)	382	1545
8..	6175@6177	6197	6125	6140@6145	6143 (162.78)	424	1664
9..	6222@6219	6225	6186	6194	6191 (161.52)	350	1779
12..	6258	6280	6248	6277@6280	6276 (159.33)	467	1911
13..	6224@6223	6263	6165	6185@6186	6186 (161.65)	542	2018
14..	6156@6158	6180	6146	6158@6160	6159 (162.36)	726	2175
15..	6170	6177	6157	6161B@6162	6159 (162.36)	261	2152
16..	6082@6075	6100	6048	6050@6048	6051 (165.26)	1007	2005
19..	5979	6058	5972	6056B@6058	6054 (165.18)	1012	2349
20..	6032	6041	5955	5964	5965 (167.64)	776	2465
21..	5968	5978	5942	5952@5949	5949 (168.09)	918	2432
22..	5945	5965	5935	5947@5952	5949 (168.09)	366	2485
23..	5938	5947	5906	5934@5932	5933 (168.54)	866	2608
26..	Exchange Closed; Memorial Day						
27..	5923	5972	5920	5957@5961	5959 (167.81)	1179	2963
28..	5964@5967	5989	5939	5946@5944	5945 (168.20)	1224	3271
29..	5934@5931	5934	5845	5851@5856	5855 (170.79)	3454	4413
30..	5800@5795	5808	5755	5765@5767	5768 (173.37)	3914	5610

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	5732	5781	5722	5760	5762 (173.55)	3672	6325
3..	5864@5872	5884	5823	5850@5851	5849 (170.96)	3509	6766
4..	5883@5885	5894	5861	5886@5888	5887 (169.86)	2631	6793
5..	5898@5900	5977	5896	5958@5960	5958 (167.84)	6387	7526
6..	5978@5982	6032	5978	6025@6032	6021 (166.08)	6109	8990
9..	5990@5985	6005	5975	5977@5979	5978 (167.28)	11586	11641
10..	6018@6015	6046	6011	6037@6039	6038 (165.61)	18051	18157
11..	6053@6051	6069	6033	6049@6047	6048 (165.34)	15225	18618
12..	6046@6049	6082	6046	6082@6080	6081 (164.44)	12339	20457
13..	6053@6049	6092	6041	6092@6090	6091 (164.17)	14131	24801
16..	6087@6085	6095	6042	6042@6047	6045 (165.42)	13672	23429
17..	6028@6024	6053	5987	5999@5996	5998 (166.72)	16020	21721
18..	6039@6037	6050	5984	6039@6035	6037 (165.64)	17295	23566
19..	6024@6023	6037	6013	6033@6031	6032 (165.78)	7090	24553
20..	6000@6001	6005	5980	5984@5983	5984 (167.11)	9455	23346

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
23..	5943@5945	6064	5943	6055@6053	6054 (165.18)	16201	24806
24..	6035@6033	6053	6019	6034@6032	6033 (165.75)	12339	25571
25..	6053@6055	6072	6043	6049@6051	6050 (165.28)	15366	26820
26..	6056@6063	6063	6048	6055@6056	6055 (165.15)	5594	27633
27..	6065@6064	6084	6059	6083@6082	6082 (164.41)	10432	31029
30..	6142@6140	6163	6132	6157@6163	6160 (162.33)	15580	36070

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	6165@6163	6185	6154	6164@6168	6166 (162.17)	15789	38512
2..	6153@6151	6166	6146	6162@6165	6164 (162.23)	8652	39731
3..	6223@6227	6243	6210	6236@6241	6238 (160.30)	12798	42097
4..	Exchange Closed; Independence Day						
7..	6285@6281	6290	6195	6197@6199	6198 (161.34)	23017	42042
8..	6312@6310	6317	6231	6262@6255	6258 (159.79)	32515	45110
9..	6217@6219	6282	6207	6275@6279	6277 (159.31)	20985	46193
10..	6263@6264	6274	6248	6266@6263	6265 (159.61)	13039	46954
11..	6243@6244	6255	6202	6208@6212	6210 (161.03)	21517	44512
14..	6238@6236	6288	6230	6284@6281	6282 (159.18)	20885	49663
15..	6301@6305	6328	6268	6319@6323	6321 (158.20)	21887	53843
16..	6334@6332	6360	6320	6351@6346	6348 (157.52)	20059	54220
17..	6381@6383	6399	6368	6381@6380	6380 (156.73)	17420	51403
18..	6373@6375	6438	6367	6415@6421	6418 (155.81)	13792	52728
21..	6458@6460	6481	6441	6471@6473	6472 (154.51)	16059	51509
22..	6463@6462	6471	6380	6444@6440	6442 (155.23)	27442	47149
23..	6422@6425	6430	6322	6424@6421	6423 (155.69)	26064	45375
24..	6403@6407	6415	6388	6406@6403	6405 (156.12)	14880	45212
25..	6334@6337	6364	6330	6338@6333	6336 (157.82)	17068	42372
28..	6380@6381	6457	6366	6450@6443	6446 (155.13)	23582	43228
29..	6425@6427	6450	6405	6425@6423	6424 (155.66)	16802	43117
30..	6415	6447	6408	6438@6442	6440 (155.27)	14380	42693
31..	6522@6517	6527	6494	6525@6520	6522 (153.32)	19497	44596

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	6535@6534	6536	6494	6513@6516	6515 (153.49)	12845	43608
4..	6527@6534	6540	6490	6510@6508	6509 (153.63)	13522	42970
5..	6451@6445	6475	6444	6445@6447	6446 (155.13)	24824	40144
6..	6482@6484	6506	6476	6498@6501	6499 (153.86)	19317	39968
7..	6520@6516	6520	6503	6507@6505	6506 (153.70)	12938	41174
8..	6505@6506	6519	6488	6504@6501	6503 (153.77)	16089	39990
11..	6524@6522	6525	6505	6516@6519	6517 (153.44)	9819	39279
12..	6480@6482	6487	6466	6474@6476	6475 (154.44)	14182	38244
13..	6491@6495	6498	6483	6495@6497	6496 (153.94)	11666	38950
14..	6515@6517	6519	6502	6519@6517	6518 (153.42)	7877	39570
15..	6514@6512	6515	6491	6504@6506	6505 (153.72)	8284	39179
18..	6510@6512	6513	6483	6488@6483	6486 (154.17)	7198	39580
19..	6492@6495	6542	6492	6540@6541	6540 (152.90)	19432	39929
20..	6539@6537	6546	6512	6515@6512	6514 (153.51)	11952	40520
21..	6518@6519	6540	6516	6534@6536	6535 (153.02)	12962	39948
22..	6535@6531	6535	6516	6518@6523	6521 (153.35)	10985	39937
25..	6511@6508	6511	6501	6507@6509	6508 (153.65)	7585	38607
26..	6484@6475	6484	6427	6431@6434	6433 (155.44)	26599	36702
27..	6450@6452	6483	6445	6464@6466	6465 (154.67)	17960	38137
28..	6443@6445	6459	6382	6390@6393	6392 (156.44)	23193	40914
29..	6421@6423	6514	6414	6498@6501	6499 (153.86)	23935	36880

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	6488@6490	6497	6480	6492@6493	6493 (154.01)	12993	36825
3..	6443@6442	6495	6428	6486@6488	6487 (154.15)	25450	36452
4..	6471@6470	6475	6439	6442@6444	6443 (155.20)	15878	35108
5..	6440@6442	6468	6421	6421@6423	6422 (155.71)	23188	36778
8..	6419@6420	6436	6399	6411@6414	6413 (155.93)	8256	31319
9..	6417@6418	6430	6414	6422@6424	6423 (155.69)	8509	24973
10..	6476	6488	6457	6466@6461	6464 (154.70)	4454	22771
11..	6430	6435	6385	6397@6400	6399 (156.27)	3156	21099
12..	6421@6423	6465	6411	6443@6439	6441 (155.25)	5071	18686
15..	6460	6463	6451	6460@6458	6459 (154.82)	1792	16813
16..	....	....	....	....	....	94	....
17..	....	....	....	....	....	13	20
18..	....	....	....	....	....	....	5
19..	....	....	....	6600N	6600 (151.51)	....	....

DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	....	....	5070N	5117 (195.42)	....	75
3..	5020	5020	5009	5009	4999 (200.04)	7	74
6..	....	....	....	4999N	5039 (198.45)	....	74
7..	....	....	....	5039N	5041 (198.37)	....	74
8..	5041	5041	5025A	5041	5023 (199.08)	10	84
9..	5020	5057B	5020	5020	5043 (198.29)	100	122
10..	....	....	....	5043N	5024 (199.04)	....	122

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
13..	....	....	....	5024N	5018 (199.28)	....	122
14..	....	....	....	5018N	5018 (199.28)	....	122
15..	....	....	....	5018N	5022 (199.12)	....	122
16..	....	....	....	5022N	5023 (199.08)	....	122
17..	....	....	....	5023N	5027 (198.92)	....	122
20..	....	....	....	5027N	5046 (198.17)	....	122
21..	....	....	....	5046N	5020 (199.20)	....	122
22..	....	5040B	....	5020N	5040 (198.41)	....	122
23..	....	....	5037A	5040N	5039 (198.45)	....	122
24..	5145	5205B	5145	5205B	5211 (191.90)	4	122
27..	5206	5206	5195A	5206	5203 (192.19)	21	143
28..	....	5207B	....	5203N	5211 (191.90)	....	143
29..	5258	5258	5258	5258	5257 (190.22)	1	142
30..	5270	5285B	5270	5270	5285 (189.21)	1	142
31..	5280	5300B	5280	5280	5301 (188.64)	2	143

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5327	5332	5325A	5332	5322 (187.89)	2	144
4..	....	....	5295A	5322N	5311 (188.28)	....	144
5..	....	5347B	....	5346B	5346 (187.05)	....	143
6..	5360	5360	5340A	5360	5341 (187.23)	1	143
7..	5340	5340	5340	5340	5343 (187.16)	1	143
10..	5420	5430B	5415	5430B	5435 (183.99)	3	145
11..	....	....	....	5435N	5437 (183.92)	....	145
12..	5472	5472	5472	5472	5470 (182.81)	....	145
13..	5575@5580	5585	5575	5585	5586 (179.01)	5	148
14..	5600	5600	5600	5600	5612 (178.18)	55	148
17..	Exchange Closed; President's Day						
18..	5632	5650	5630	5650	5660 (176.67)	7	150
19..	5708	5710	5670A	5680	5632 (177.55)	4	151
20..	5630	5630	5630	5630	5636 (177.36)	1	151
21..	5548	5548	5548	5548	5572 (179.46)	1	151
24..	5615	5615	5615	5615	5614 (178.12)	2	152
25..	....	....	....	5614N	5629 (177.65)	....	152
26..	5600	5625	5600	5607	5608 (178.31)	7	153
27..	5702	5702	5635A	5645	5630 (177.61)	5	153
28..	5655	5660	5655	5660	5683 (175.96)	5	153

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	....	....	5665A	5683N	5690 (175.74)	....	153
4..	5689	5695	5688A	5690	5699 (175.46)	6	151
5..	5600	5600	5600	5600	5629 (177.65)	4	151
6..	....	....	....	5629N	5675 (176.21)	....	151
7..	....	....	....	5675N	5683 (175.96)	....	151
10..	....	....	5640A	5683N	5665 (176.52)	....	151
11..	....	....	5655A	5665N	5658 (176.74)	....	151
12..	5653	5655	5650A	5655	5662 (176.61)	2	151
13..	....	....	....	5662N	5665 (176.52)	....	151
14..	5740	5745	5735	5735	5764 (173.49)	60	204
17..	5802	5802	5792	5796	5799 (172.44)	12	205
18..	5801	5830	5801	5825A	5826 (171.64)	32	220
19..	5749	5750	5740	5748	5748 (173.97)	6	222
20..	5778	5782B	5768	5782B	5782 (172.95)	4	224
21..	....	....	....	5782N	5779 (173.04)	....	224
24..	5685	5685	5672	5672	5666 (176.49)	63	278
25..	5664	5664	5640A	5650	5643 (177.21)	23	272
26..	5645	5666	5645	5665	5650 (176.99)	160	328
27..	5667	5667	5658A	5662	5661 (176.64)	7	329
28..	Exchange Closed; Good Friday						
31..	5730	5745B	5725A	5730	5726 (174.64)	2	327

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	5700A	5726N	5704 (175.31)	....	327
2..	5680	5680	5662	5662	5668 (176.42)	2	328
3..	5653	5662B	5653	5660	5653 (176.89)	9	328
4..	5610	5625	5610	5625	5627 (177.71)	9	331
7..	5560	5560	5544	5555B	5555 (180.01)	8	331
8..	5635	5649B	5635	5635	5651 (176.95)	3	334
9..	....	....	5643A	5651N	5637 (177.39)	....	334
10..	5662	5720B	5662	5662	5724 (174.70)	310	642
11..	5700	5700	5680A	5690	5691 (175.71)	5	637
14..	5671	5677B	5670	5670	5679 (176.08)	22	647
15..	5686	5700B	5685	5685	5699 (175.46)	61	708
16..	5750	5750	5750	5750	5758 (173.67)	102	706
17..	....	....	....	5758N	5763 (173.52)	....	706
18..	5800	5875B	5800	5875B	5878 (170.12)	5	705
21..	5877	5922B	5877	5920	5917 (169.00)	22	715
22..	....	6000B	....	5917N	5994 (166.83)	....	710
23..	6050	6050	6010	6010	6010 (166.38)	11	712
24..	6003	6014	5995A	6012B@6014	6013 (166.30)	10	721
25..	5991	6055	5980A	6043@6049B	6048 (165.34)	16	716
28..	6039	6072	6039	6062	6066 (164.85)	21	732
29..	6046	6050B	6033	6033	6037 (165.64)	6	734

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
30..	6020	6055	5980	5980	5990 (166.94)	5	735
IN MAY							
1..	5991	5991	5944	5947	5950 (168.06)	11	738
2..	5975	5985B	5968A	5984	5988 (167.00)	3	740
5..	6130	6140	6114	6140	6135 (162.99)	11	746
6..	6030	6120B	6030	6118	6124 (163.29)	16	748
7..	6112	6165	6111	6165	6167 (162.15)	37	778
8..	6215	6215	6180	6180	6178 (161.86)	17	782
9..	6242	6250B	6218	6231	6227 (160.59)	13	780
12..	6285	6320	6285	6320	6314 (158.37)	44	781
13..	6260	6298	6210A	6223A	6225 (160.64)	44	799
14..	6195	6208B	6185A	6198	6198 (161.34)	114	780
15..	6207	6209B	6192	6204	6199 (161.31)	6	779
16..	6110	6128B	6095A	6095A	6090 (164.20)	11	781
19..	6020	6090B	6016	6033	6094 (164.09)	5	779
20..	6025@6026	6042	5992	6004	6004 (166.55)	44	795
21..	6005@6006	6010	5990A	5992	5987 (167.02)	49	787
22..	5990@5991	5995	5975	5995	5987 (167.02)	66	797
23..	5977	5977	5940	5965	5971 (167.47)	61	794
26..	Exchange Closed; Memorial Day						
27..	5960@5959	6005	5959	6002	5995 (166.80)	101	787
28..	5997	6022	5974A	5979	5980 (167.22)	102	825
29..	5964	5964	5885	5890	5890 (169.77)	100	825
30..	5835	5835	5794	5800	5803 (172.32)	115	849
IN JUNE							
2..	5760	5810B	5760	5800	5800 (172.41)	83	842
3..	5910@5915	5917B	5870	5877	5888 (169.83)	72	829
4..	5927	5930	5910	5930	5928 (168.69)	116	844
5..	5938	6015	5938	6005	6001 (166.63)	65	860
6..	6010@6009	6060	6009	6045	6064 (164.90)	68	845
9..	6025	6041	6025	6030A	6015 (166.25)	263	1064
10..	6058	6080B	6055	6067	6078 (164.52)	116	1077
11..	6091	6102B	6075	6082B	6086 (164.31)	95	1065
12..	6115@6116	6116	6110	6115	6119 (163.42)	33	1070
13..	6095	6127B	6094	6127A@6122	6127 (163.21)	354	929
16..	6123	6125	6080	6087A@6080	6081 (164.44)	133	954
17..	6061@6058	6084B	6022	6029B	6029 (165.86)	195	1105
18..	6070	6077	6015	6070@6068	6069 (164.77)	94	1092
19..	6057@6054	6068	6048	6064B@6068	6066 (164.85)	44	1071
20..	6035@6037	6037	6015	6015	6016 (166.22)	124	1070
23..	5973	6093	5973	6090	6087 (164.28)	160	1047
24..	6070@6071	6085	6050	6068A@6065	6065 (164.88)	132	1035
25..	6090	6107	6078A	6084	6082 (164.41)	49	1047
26..	6088@6087	6091	6082	6090@6091	6089 (164.23)	77	1063
27..	6108	6115	6098	6115	6114 (163.55)	98	1102
30..	6173@6176	6190	6170	6190	6192 (161.49)	164	1092
IN JULY							
1..	6195	6218	6187A	6193B@6199	6197 (161.36)	126	1107
2..	6186	6198	6180	6193@6197	6195 (161.42)	65	1117
3..	6255@6262	6275	6247A	6274@6269	6269 (159.51)	132	1152
4..	Exchange Closed; Independence Day						
7..	6320@6318	6322	6233	6233	6233 (160.43)	227	1147
8..	6346	6348	6260	6290@6289	6293 (158.90)	262	1221
9..	6253	6316	6248A	6312B@6316	6313 (158.40)	156	1322
10..	6300	6306B	6288	6298	6300 (158.73)	162	1317
11..	6277	6284B	6235	6243	6242 (160.20)	434	1511
14..	6270@6271	6321	6264A	6318@6319	6314 (158.37)	276	1517
15..	6338	6358	6304	6354	6353 (157.40)	515	1668
16..	6367	6390	6354A	6382	6380 (156.73)	297	1789
17..	6415@6411	6430	6399	6415	6413 (155.93)	207	1708
18..	6404	6468	6402	6454	6452 (154.99)	489	1802
21..	6496	6511	6475	6506@6503	6505 (153.72)	291	1814
22..	6500@6499	6500	6412	6475B	6475 (154.44)	474	1798
23..	6452@6453	6465	6355A	6458A	6457 (154.87)	308	1795
24..	6435@6441	6447	6424A	6434	6438 (155.32)	236	1900
25..	6365@6369	6395	6363	6366@6363	6368 (157.03)	175	1901
28..	6415	6487B	6399A	6483	6479 (154.34)	405	1935
29..	6458@6460	6480	6436	6454B@6456	6456 (154.89)	600	2162
30..	6445	6475B	6441	6468B@6473	6470 (154.55)	185	2215
31..	6550	6558	6526	6550@6553	6550 (152.67)	697	2432
IN AUGUST							
1..	6566	6566	6523	6540@6544	6543 (152.83)	474	2508
4..	6557@6563	6566	6520	6535B	6537 (152.97)	167	2510
5..	6475@6477	6501	6472A	6476	6474 (154.46)	569	2477
6..	6510@6513	6531	6510	6526A	6526 (153.23)	338	2532
7..	6550	6550	6533	6533	6534 (153.04)	504	2514
8..	6532@6533	6549	6517	6530@6532	6531 (153.11)	435	2618
11..	6550	6551	6533	6545@6543	6544 (152.81)	260	2641

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
12..	6515	6515	6492	6500@6501	6501 (153.82)	445	2669
13..	6526@6528	6528	6510	6522	6522 (153.32)	435	2812
14..	6542@6543	6543	6528A	6543	6543 (152.83)	326	2912
15..	6541@6540	6541	6515A	6529@6528	6529 (153.16)	331	3038
18..	6537@6533	6537	6508	6510	6510 (153.60)	328	3168
19..	6517@6515	6566	6515	6566@6564	6564 (152.34)	675	3443
20..	6563@6565	6565	6534	6534@6539	6537 (152.97)	650	3719
21..	6540	6559	6538	6555@6553	6555 (152.55)	1224	4190
22..	6552@6554	6554	6536	6541	6540 (152.90)	3841	7565
25..	6527@6528	6529	6519	6525@6526	6527 (153.20)	666	7667
26..	6500@6490	6500	6445	6450@6447	6450 (155.03)	3551	9249
27..	6462	6498	6460	6482@6480	6481 (154.29)	3926	10339
28..	6460@6455	6473	6398	6402@6406	6406 (156.10)	3791	10762
29..	6433@6437	6530	6427	6514@6518	6513 (153.53)	4311	12061
IN SEPTEMBER							
1..	Exchange Closed; Labor Day						
2..	6507@6504	6513	6495	6506@6507	6507 (153.68)	4446	13715
3..	6458@6455	6512	6445	6504@6505	6504 (153.75)	4202	13601
4..	6487@6484	6488	6455	6457@6460	6459 (154.82)	5467	14460
5..	6458@6455	6483	6433	6439@6436	6438 (155.32)	7798	16496
8..	6444@6440	6455	6417	6429@6432	6431 (155.49)	14301	17863
9..	6439@6438	6449	6432	6443@6441	6442 (155.23)	14169	17795
10..	6493@6494	6505	6475	6483@6481	6482 (154.27)	13386	19173
11..	6450@6448	6450	6402	6414@6417	6416 (155.86)	19909	24976
12..	6440@6441	6481	6430	6458@6461	6459 (154.82)	18630	26890
15..	6481@6477	6481	6450	6472@6474	6473 (154.48)	12237	25349
16..	6428@6424	6440	6407	6424@6425	5425 (155.64)	13448	27210
17..	6441@6443	6483	6441	6471@6473	6472 (154.51)	19076	24841
18..	6498@6496	6542	6490	6539@6542	6540 (152.90)	28506	28255
19..	6590@6593	6608	6569	6600@6595	6597 (151.58)	24369	32769
22..	6520@6524	6539	6513	6528@6530	6529 (153.16)	15842	31133
23..	6496@6497	6512	6471	6488@6484	6486 (154.17)	17568	28069
24..	6498@6501	6508	6475	6489@6492	6490 (154.08)	11026	25187
25..	6482@6479	6491	6475	6486@6483	6485 (154.20)	4496	24347
26..	6493@6496	6507	6486	6489@6492	6490 (154.08)	4803	24947
29..	6518@6517	6538	6517	6535@6532	6533 (153.06)	7648	26854
30..	6532@6534	6536	6480	6490@6492	6491 (154.05)	12992	25891
IN OCTOBER							
1..	6492@6493	6511	6488	6506@6508	6507 (153.68)	6358	26024
2..	6494@6496	6518	6494	6512@6510	6511 (153.58)	8536	27934
3..	6498@6495	6526	6473	6473@6477	6475 (154.44)	18008	28278
6..	6507@6509	6513	6493	6504@6505	6504 (153.75)	11225	28198
7..	6492@6494	6508	6489	6499@6501	6500 (153.84)	11313	28983
8..	6494@6492	6498	6488	6490@6492	6491 (154.05)	5502	29341
9..	6489@6488	6489	6453	6475@6478	6477 (154.39)	20936	28144
10..	6472@6470	6500	6466	6485@6487	6486 (154.17)	11131	27033
13..	6500@6495	6560	6491	6514@6509	6511 (153.58)	9265	27586
14..	6502@6500	6515	6500	6510@6512	6511 (153.58)	9321	27839
15..	6500@6498	6508	6482	6498@6500	6499 (153.86)	6837	27266
16..	6502@6503	6507	6488	6493@6491	6492 (154.03)	7489	27981
17..	6495@6496	6504	6491	6491@6492	6492 (154.03)	5238	27486
20..	6480@6479	6483	6465	6478@6480	6479 (154.34)	10225	26113
21..	6456@6457	6462	6447	6454@6456	6455 (154.91)	13635	26920
22..	6451@6450	6459	6422	6434@6432	6433 (155.44)	23536	32430
23..	6362@6365	6367	6270	6292@6290	6291 (158.95)	35395	35534
24..	6201@6208	6228	6181	6196@6192	6194 (161.44)	31755	36141
27..	6240@6239	6244	6221	6226@6228	6227 (160.59)	16795	35665
28..	6276@6275	6280	6250	6258@6256	6257 (159.82)	14614	38942
29..	6254@6252	6254	6232	6245@6247	6246 (160.10)	12682	40610
30..	6270@6267	6271	6175	6216@6218	6217 (160.84)	25933	38956
31..	6107@6112	6138	6095	6133@6135	6134 (163.02)	21345	37735
IN NOVEMBER							
3..	6096@6098	6116	6090	6100@6102	6101 (163.90)	14057	36494
4..	6114@6112	6124	6102	6112@6109	6110 (163.66)	11377	36144
5..	6081@6078	6117	6073	6112@6110	6111 (163.63)	16299	35437
6..	6115@6116	6152	6115	6137@6136	6136 (162.97)	18347	37131
7..	6131@6133	6151	6106	6139@6140	6139 (162.89)	11416	36056
10..	6166@6164	6174	6146	6155@6156	6155 (162.46)	13989	35236
11..	6175@6173	6184	6168	6178@6173	6175 (161.94)	7089	35299
12..	6219@6221	6253	6216	6253@6249	6251 (159.97)	18727	35318
13..	6230@6231	6234	6200	6222@6220	6221 (160.74)	19046	35235
14..	6198@6195	6208	6173	6200@6201	5201 (161.26)	19112	34270
17..	6150@6152	6158	6137	6146@6145	6146 (162.70)	13499	34868
18..	6140@6141	6157	6139	6146@6148	6147 (162.68)	8309	35972
19..	6143@6141	6171	6120	6166@6164	6165 (162.20)	16094	36926
20..	6159@6160	6162	6143	6148@6147	6148 (162.65)	7209	37200
21..	6111@6107	6121	6090	6092@6094	6093 (164.12)	19941	40167
24..	6091@6088	6102	6083	6099@6101	6100 (163.93)	9662	39416
25..	6118@6116	6177	6116	6172@6177	6174 (161.96)	20009	35290

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
26..	6163@6161	6181	6110	6136@6138	6137 (162.94)	16356	35157
27..	Exchange Closed; Thanksgiving Day						
28..	6169@6175	6188	6169	6183@6182	6182 (161.75)	8195	34293
	IN DECEMBER						
1..	6193@6198	6198	6153	6170@6168	6169 (162.10)	12046	33545
2..	6167@6169	6184	6155	6176@6178	6177 (161.89)	12183	31096
3..	6168@6167	6173	6161	6168@6166	6167 (162.15)	9340	29610
4..	6147@6151	6170	6136	6144@6142	6143 (162.78)	12231	29538
5..	6153@6155	6177	6145	6155@6157	6156 (162.44)	12265	27662
8..	6162@6161	6167	6154	6164	6161 (162.31)	4957	28225
9..	6162	6162	6146	6150@6152	6151 (162.57)	5638	25079
10..	6145@6138	6159	6137	6154@6152	6152 (162.54)	4588	22462
11..	6150@6149	6151	6141	6148@6150	6149 (162.62)	6732	20176
12..	6123@6125	6143	6122	6141@6142	6142 (162.81)	3242	19328
15..	6128	6131	6126	6127@6129	6128 (163.18)	6254	14291
16..	....	....	....	....	....	30	....
17..	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
22..	6032	6032	6032	6032	6032 (165.78)	....	....
23..	5992	5992	5992	5992	6016 (166.22)	6	6
26..	Exchange Closed; Memorial Day						
27..	....	....	....	6016N	6043 (165.48)	....	6
28..	6025	6025	6025	6025	6020 (166.11)	3	9
29..	....	....	....	6020N	5930 (168.63)	....	9
30..	5850	5850	5850	5850	5843 (171.14)	9	3
	IN JUNE						
2..	....	....	....	5843N	5843 (171.14)	....	3
3..	....	....	....	5843N	5931 (168.60)	....	3
4..	....	....	....	5931N	5973 (167.42)	....	3
5..	....	....	....	5973N	6048 (165.34)	....	255
6..	....	....	....	6048N	6111 (163.63)	....	255
9..	....	....	....	6111N	6055 (165.15)	....	255
10..	6105	6125	6105	6125	6125 (163.26)	7	262
11..	6145	6145	6135A	6135A	6142 (162.81)	1	263
12..	....	....	....	6142N	6161 (162.31)	....	263
13..	6140	6140	6140	6140	6165 (162.20)	2	265
16..	....	....	6130A	6165N	6120 (163.39)	....	265
17..	6100	6100	6065A	6065A	6065 (164.88)	1	266
18..	....	6100B	....	6100B	6104 (163.82)	....	266
19..	....	....	....	6104N	6099 (163.96)	....	266
20..	6045	6045	6045	6045	6055 (165.15)	1	265
23..	....	....	....	6055N	6120 (163.39)	....	265
24..	6118	6118	6105A	6115	6099 (163.96)	....	265
25..	6135	6135	6135	6135	6116 (163.50)	10	275
26..	....	....	....	6116N	6123 (163.31)	....	275
27..	....	....	....	6123N	6148 (162.65)	....	275
30..	6215	6216	6215	6216	6226 (160.61)	6	281
	IN JULY						
1..	6236	6236	6222A	6236	6230 (160.51)	1	282
2..	6228	6228	6220	6228	6228 (160.56)	9	285
3..	6280	6298B	6280	6292	6300 (158.73)	30	295
4..	Exchange Closed; Independence Day						
7..	6280	6280	6280	6280	6268 (159.54)	1	296
8..	6350	6354	6315A	6315A	6328 (158.02)	7	294
9..	....	....	....	6328N	6349 (157.50)	....	294
10..	....	....	....	6349N	6335 (157.85)	....	294
11..	6315	6315	6275A	6275A	6278 (159.28)	4	295
14..	....	6350B	....	6278N	6350 (157.48)	....	295
15..	....	....	....	6350N	6389 (156.51)	....	295
16..	....	....	....	6389N	6416 (155.86)	....	295
17..	6452	6452	6434	6434	6450 (155.03)	41	322
18..	6494	6502B	6448A	6494	6490 (154.08)	....	322
21..	6535	6545	6522	6545	6543 (152.83)	46	334
22..	6530	6546	6460	6514B	6514 (153.51)	15	344
23..	6450	6500B	6400A	6450	6497 (153.91)	13	354
24..	6483	6483	6480A	6483	6479 (154.34)	1	354
25..	6414	6425B	6408	6408	6405 (156.12)	7	349
28..	6510	6525B	6510	6510	6517 (153.44)	1	349
29..	6499	6503B	6490A	6492A	6493 (154.01)	2	349
30..	6502	6504B	6500	6503	6509 (153.63)	4	349
31..	6585	6585	6567	6575@6577	6578 (152.02)	165	500
	IN AUGUST						
1..	6566	6577	6566	6571B@6577	6574 (152.11)	40	540
4..	6588	6590B	6560	6560	6568 (152.25)	16	517
5..	6520	6520	6510	6510	6505 (153.72)	10	499

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
6..	6540	6560	6540	6560	6560 (152.43)	8	495
7..	6570	6578	6561	6561	6565 (152.32)	6	485
8..	6560	6565B	6550	6550	6562 (152.39)	6	486
11..	6575	6575	6570	6570@6574B	6572 (152.16)	85	564
12..	6533	6533	6523	6523	6530 (153.13)	8	568
13..	6551	6551	6543A	6549	6551 (152.64)	13	573
14..	6565	6565	6565	6565	6571 (152.18)	5	575
15..	6550	6557	6546	6557	6557 (152.50)	11	579
18..	6552	6555	6540A	6540A	6540 (152.90)	10	583
19..	6545	6591	6545	6587@6591	6591 (151.72)	21	590
20..	6575	6580	6566	6566	6564 (152.34)	17	589
21..	6569	6581B	6569	6570	6580 (151.97)	34	591
22..	6574	6574	6558	6560	6563 (152.36)	8	595
25..	6545	6545	6543	6543	6548 (152.71)	3	596
26..	6514	6514	6475	6475	6468 (154.60)	21	604
27..	6484	6509B	6484	6497	6497 (153.91)	26	60u
28..	6490	6490	6415	6428	6422 (155.71)	37	628
29..	6465	6528	6465	6525	6527 (153.20)	16	630
	IN SEPTEMBER						
1..	Exchange Closed; Labor Day						
2..	6522	6525	6512	6520	6521 (153.35)	29	639
3..	6464	6523	6464	6523	6519 (153.39)	65	649
4..	6495	6500B	6478	6478	6475 (154.44)	88	725
5..	6465	6490	6458	6460	6456 (154.89)	103	741
8..	6465	6465	6450A	6465	6451 (155.01)	6	743
9..	6457	6464	6457	6464	6462 (154.75)	3299	3886
10..	6520	6520	6495	6505	6501 (153.82)	251	4067
11..	6470	6470	6425	6431	6435 (155.40)	73	4073
12..	6460	6505	6460	6478	6478 (154.36)	173	4182
15..	6495	6495	6476A	6490B	6492 (154.03)	96	4192
16..	6442	6455	6430	6442A@6440	6444 (155.18)	67	4168
17..	6462	6496	6462	6490	6491 (154.05)	40	4189
18..	6518	6565	6512A	6563@6565	6560 (152.43)	203	4305
19..	6620	6631	6590	6618A	6618 (151.10)	172	4354
22..	6543	6558B	6537	6550B@6552	6550 (152.67)	1255	4271
23..	6522	6522	6488	6505A	6506 (153.70)	99	4280
24..	6518	6525B	6499	6509B@6511	6510 (153.60)	2306	4271
25..	6496	6506	6493	6503B	6503 (153.77)	35	4278
26..	6517	6522	6506A	6506A	6508 (153.65)	107	4322
29..	6538	6555	6537	6554	6552 (152.62)	209	4325
30..	6500	6553B	6500	6512@6510A	6510 (153.60)	35	4328
	IN OCTOBER						
1..	6507	6526	6507	6526	6525 (153.25)	9	4325
2..	6512	6536	6512	6528	6528 (153.18)	174	4449
3..	6536	6536	6490	6491@6490	6491 (154.05)	294	4486
6..	6528	6529	6510	6516	6520 (153.37)	50	4517
7..	6509	6520	6506	6518	6516 (153.46)	44	4527
8..	6510	6514	6506	6507B	6507 (153.68)	14	4520
9..	6501	6503	6470	6495	6493 (154.01)	78	4496
10..	6488	6510B	6488	6493	6502 (153.79)	34	4528
13..	6510	6565	6509A	6533	6528 (153.18)	41	4535
14..	6519	6530	6519	6530	6528 (153.18)	30	4529
15..	6516	6525	6508A	6516	6516 (153.46)	29	4530
16..	6517	6521B	6507	6508B	6509 (153.63)	22	4542
17..	6514	6519	6509	6509	6509 (153.63)	20	4543
20..	6495	6499	6481	6495	6496 (153.94)	116	4514
21..	6475	6477B	6467A	6471	6472 (154.51)	81	4556
22..	6466	6475B	6440	6449	6449 (155.06)	323	4618
23..	6375	6383	6293	6306@6305	6307 (158.55)	354	4673
24..	6215@6220	6241	6200	6210	6210 (161.03)	337	4762
27..	6258	6259	6239A	6245	6244 (160.15)	289	4800
28..	6293	6296	6267	6271	6273 (159.41)	195	4787
29..	6271	6271	6252A	6262	6263 (159.66)	245	4748
30..	6286@6287	6288	6198	6234@6235	6234 (160.41)	152	4770
31..	6125@6130	6156	6110	6151@6153B	6152 (162.54)	502	5011
	IN NOVEMBER						
3..	6117	6133	6112	6121@6122	6120 (163.39)	502	5106
4..	6140	6141	6124	6130B@6132	6130 (163.13)	180	5199
5..	6100	6135	6095	6132	6131 (163.10)	641	5388
6..	6137	6168B	6136	6158	6156 (162.44)	147	5393
7..	6149	6172	6130	6159@6162	6159 (162.36)	104	5451
10..	6185@6187	6194	6170	6178A@6176	6176 (161.91)	401	5336
11..	6195@6197	6203	6190	6197B@6200	6196 (161.39)	277	5426
12..	6238@6242	6275	6237	6275@6273	6272 (159.43)	248	5455
13..	6249	6252	6220	6241B@6240	6241 (160.23)	630	5795
14..	6219	6228	6196A	6223	6222 (160.72)	600	5827
17..	6170@6175	6177B	6158	6165	6166 (162.17)	1265	6019
18..	6160	6177B	6159	6168	6167 (162.15)	317	6092
19..	6162	6190	6140	6185	6185 (161.68)	214	6114

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
20..	6179	6184	6164A	6167	6168 (162.12)	381	6184
21..	6130@6126	6140	6110	6110@6111	6113 (163.58)	1617	6784
24..	6108	6122	6104	6120@6119	6120 (163.39)	1896	6068
25..	6137	6197	6137	6192B@6196	6194 (161.44)	1395	5998
26..	6182@6185	6204	6130	6157	6158 (162.39)	1943	5881
27..	Exchange Closed; Thanksgiving Day						
28..	6194@6210	6210	6194	6206@6208	6206 (161.13)	1939	6285

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	6225	6225	6178	6195@6196	6194 (161.44)	2142	6745
2..	6192@6194	6211	6186	6202@6205	6203 (161.21)	1774	7172
3..	6191@6195	6197	6187	6192@6190	6191 (161.52)	3204	8185
4..	6176@6173	6195	6162	6167@6169	6168 (162.12)	3505	9061
5..	6176@6178	6203	6172	6180@6183	6182 (161.75)	4143	10121
8..	6182@6180	6192	6180	6188@6186	6187 (161.62)	5212	12451
9..	6186@6185	6186	6168	6175@6176	6176 (161.91)	8013	14415
10..	6167@6165	6184	6162	6176@6178	6177 (161.89)	9900	17819
11..	6170	6177	6163	6173@6175	6174 (161.96)	11045	20394
12..	6150@6151	6170	6148	6168@6166	6167 (162.15)	12401	21753
15..	6153@6151	6157	6146	6149@6151	6150 (162.60)	4450	21977
16..	6127@6126	6134	6124	6124@6125	6125 (163.26)	6021	23208
17..	6138@6136	6147	6135	6140@6143	6141 (162.83)	5871	24606
18..	6159@6157	6169	6157	6164@6165	6164 (162.23)	5950	23868
19..	6157@6156	6168	6154	6166@6167	6166 (162.17)	3293	23783
22..	6184@6185	6189	6178	6180@6182	6181 (161.78)	8636	22734
23..	6185@6186	6190	6169	6187@6188	6187 (161.62)	5388	22928
24..	6219@6220	6241	6214	6241@6239	6240 (160.25)	9769	21080
25..	Exchange Closed; Christmas						
26..	6273@6275	6305	6273	6302@6300	6301 (158.70)	11851	21838
29..	6320@6321	6332	6305	6312@6313	6312 (158.42)	9900	21105
30..	6273@6268	6286	6255	6275@6277	6276 (159.33)	6463	21685
31..	6285@6284	6360	6280	6354@6355	6354 (157.38)	9452	21836

JUNE 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
5..	6484	6484	6484	6484	6484 (154.22)	1	1
8..	....	....	....	6484N	6484 (154.22)	....	1
9..	6490	6490	6490	6490	6490 (154.08)	2	3
10..	....	....	....	6490N	6525 (153.25)	....	3
11..	....	....	....	6525N	6460 (154.79)	....	2
12..	....	....	....	6460N	6500 (153.84)	....	2
15..	....	....	....	6500N	6514 (153.51)	....	2
16..	....	....	6456A	6514N	6465 (154.67)	....	2
17..	....	6510B	....	6510B	6511 (153.58)	....	2
18..	6555	6565	6555	6565	6580 (151.97)	191	193
19..	6636	6640B	6620A	6636	6639 (150.62)	1	194
22..	6580	6580	6575A	6580	6571 (152.18)	1	194
23..	....	....	6525A	6525A	6527 (153.20)	....	194
24..	....	....	....	6527N	6531 (153.11)	49	243
25..	....	....	....	6531N	6523 (153.30)	....	243
26..	6546	6546	6546	6546	6527 (153.20)	1	243
29..	....	6565B	....	6527N	6572 (152.16)	....	243
30..	....	....	6530A	6530A	6530 (153.13)	....	243

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	6530N	6544 (152.81)	....	243
2..	....	....	....	6544N	6548 (152.71)	....	243
3..	6545	6545	6545	6545	6512 (153.56)	1	244
6..	....	6541B	....	6512N	6541 (152.88)	....	244
7..	....	....	....	6541N	6537 (152.97)	....	244
8..	....	....	....	6537N	6528 (153.18)	....	244
9..	6520	6520	6500A	6504	6510 (153.60)	3	245
10..	6522	6522	6522	6522	6520 (153.37)	1	246
13..	....	....	....	6520N	6546 (152.76)	....	246
14..	....	....	....	6546N	6546 (152.76)	....	246
15..	6540	6540	6540	6540	6536 (152.99)	1	247
16..	....	....	....	6536N	6529 (153.16)	....	247
17..	....	....	....	6529N	6529 (153.16)	....	247
20..	6515	6515	6515	6515	6517 (153.44)	1	248
21..	6500	6500	6500	6500	6493 (154.01)	1	248
22..	6470	6471	6470	6471	6471 (154.53)	1	249
23..	6410	6410	6320A	6320A	6329 (158.00)	24	270
24..	6250	6250	6235	6235	6232 (160.46)	40	304
27..	6280	6280	6270A	6270A	6265 (159.61)	3	304
28..	6293	6293	6293	6293	6292 (158.93)	5	304
29..	6290	6290	6280A	6290	6286 (159.08)	2	306
30..	6250	6250	6225	6250B	6256 (159.84)	48	314
31..	6170	6170	6165A	6170	6174 (161.96)	....	314

JAPANESE YEN FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	6140	6150B	6140	6140	6141 (162.83)	215	459
4..	6150	6160B	6150	6150	6153 (162.52)	105	517
5..	6125	6155B	6121A	6154B	6154 (162.49)	48	481
6..	6170	6188B	6170	6184B	6179 (161.83)	56	523
7..	6165	6190B	6165	6165	6182 (161.75)	5	523
10..	6200	6210B	6200	6208	6201 (161.26)	29	506
11..	6227	6227	6219A	6219A	6221 (160.74)	21	486
12..	6270	6294B	6269	6275	6297 (158.80)	33	486
13..	6258	6280B	6250A	6258	6266 (159.59)	26	461
14..	6242	6247	6220A	6247	6248 (160.05)	38	448
17..	6190	6199B	6186	6195	6191 (161.52)	20	454
18..	6180	6200B	6180	6180	6192 (161.49)	1	453
19..	6200	6210B	6192	6204	6212 (160.97)	7	459
20..	6200	6200	6187A	6200	6191 (161.52)	7	461
21..	6145	6157B	6140	6140	6137 (162.94)	16	474
24..	6138	6139B	6135A	6138	6144 (162.76)	2	474
25..	6157	6218	6157	6218	6218 (160.82)	57	477
26..	6210	6212B	6160	6180B	6183 (161.73)	40	468
27..	Exchange Closed; Thanksgiving Day						
28..	6220	6235	6220	6230	6231 (160.48)	20	472

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	6235	6245B	6210A	6223	6219 (160.79)	3	475
2..	6216	6235	6214	6230	6230 (160.51)	8	467
3..	6221	6221	6210	6210	6216 (160.87)	21	454
4..	6200	6200	6186	6186	6194 (161.44)	22	454
5..	6225	6225	6210	6210	6210 (161.03)	2	456
8..	6206	6212B	6206	6212B	6215 (160.90)	1	455
9..	6205	6205	6195	6195	6202 (161.23)	3	457
10..	6187	6206B	6187	6204	6205 (161.16)	253	625
11..	6200	6200	6199A	6200	6200 (161.29)	224	691
12..	6176@6175	6195	6175	6194A@6190	6192 (161.49)	170	790
15..	6184	6184	6172	6173B	6175 (161.94)	32	795
16..	6156	6158	6151	6151	6150 (162.60)	20	793
17..	6167	6170	6167	6167	6166 (162.17)	293	1049
18..	6191	6193	6187A	6191	6189 (161.57)	95	1089
19..	6183	6188B	6183	6183	6191 (161.52)	1	1089
22..	6205	6215	6205	6209	6208 (161.08)	105	1166
23..	6214	6214	6208	6211	6213 (160.95)	56	1176
24..	6248	6266	6248	6266	6266 (159.59)	75	1170
25..	Exchange Closed; Christmas						
26..	6304	6333	6304	6328	6329 (158.00)	300	1193
29..	6351@6350	6360	6339A	6345	6342 (157.67)	194	1228
30..	6295	6315	6288A	6307	6307 (158.55)	63	1212
31..	6342	6390	6342	6386	6384 (156.64)	310	1331

SEPTEMBER 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
16..	6480	6480	6480	6480	6488 (154.13)	1	1
17..	....	....	....	6488N	6533 (153.06)	....	1
18..	....	....	....	6533N	6600 (151.51)	....	1
19..	....	....	....	6600N	6660 (150.15)	....	1
22..	....	....	....	6660N	6592 (151.69)	....	1
23..	....	....	....	6592N	6548 (152.71)	....	1
24..	....	....	....	6548N	6553 (152.60)	....	1
25..	....	....	....	6553N	6544 (152.81)	....	1
26..	....	....	....	6544N	6547 (152.74)	....	1
29..	....	....	....	6547N	6593 (151.67)	....	1
30..	....	....	....	6593N	6551 (152.64)	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	6551N	6566 (152.29)	....	1
2..	....	....	....	6566N	6576 (152.06)	....	1
3..	....	....	....	6576N	6540 (152.90)	....	1
6..	....	....	....	6540N	6569 (152.23)	....	1
7..	....	....	....	6569N	6565 (152.32)	....	1
8..	....	....	....	6565N	6556 (152.53)	....	1
9..	....	....	....	6556N	6533 (153.06)	....	1
10..	....	....	....	6533N	6540 (152.90)	....	1
13..	....	....	....	6540N	6566 (152.29)	....	1
14..	....	....	....	6566N	6566 (152.29)	....	1
15..	....	....	....	6566N	6555 (152.55)	....	1
16..	....	....	....	6555N	6548 (152.71)	....	1
17..	....	....	....	6548N	6548 (152.71)	....	1
20..	....	....	....	6548N	6539 (152.92)	....	1
21..	....	....	....	6539N	6515 (153.49)	....	1
22..	....	....	....	6515N	6515 (153.49)	....	1
23..	6335	6335	6335	6335	6350 (157.48)	1	2
24..	....	....	6260A	6350N	6253 (159.92)	....	2
27..	6285	6285	6285	6285	6285 (159.10)	1	3
28..	....	....	....	6285N	6315 (158.35)	....	3
29..	....	....	....	6315N	6310 (158.47)	....	3

(Continued in Next Column)

JAPANESE YEN FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
30..	6278	6278	6278	6278	6282 (159.18)	1	2
31..	....	....	....	6282N	6200 (161.29)	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	6200N	6167 (162.15)	....	2
4..	....	....	....	6167N	6169 (162.10)	....	2
5..	....	....	....	6169N	6170 (162.07)	....	2
6..	....	....	....	6170N	6195 (161.42)	....	2
7..	....	....	....	6195N	6198 (161.34)	....	2
10..	....	....	....	6198N	6230 (160.51)	....	2
11..	....	....	....	6230N	6250 (160.00)	....	2
12..	....	....	....	6250N	6326 (158.07)	....	2
13..	....	....	....	6326N	6295 (158.85)	....	2
14..	....	....	....	6295N	6276 (159.33)	....	2
17..	....	....	....	6248N	6220 (160.77)	....	2
18..	....	....	....	6220N	6221 (160.74)	....	2
19..	....	....	....	6221N	6245 (160.12)	....	2
20..	....	....	....	6245N	6216 (160.87)	....	2
21..	....	....	....	6216N	6166 (162.17)	....	2
24..	6160	6160	6160	6160	6170 (162.07)	1	2
25..	....	....	....	6170N	6244 (160.15)	....	2
26..	....	....	....	6244N	6212 (160.97)	....	2
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	....	6212N	6260 (159.74)	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	....	6250A	6260N	6247 (160.07)	....	2
2..	....	....	....	6247N	6257 (159.82)	....	2
3..	....	....	....	6257N	6245 (160.12)	....	2
4..	....	....	....	6245N	6223 (160.69)	....	2
5..	....	....	....	6223N	6240 (160.25)	....	2
8..	....	....	....	6240N	6245 (160.12)	....	2
9..	....	....	....	6245N	6230 (160.51)	....	2
10..	....	....	....	6230N	6230 (160.51)	....	2
11..	....	....	....	6230N	6225 (160.64)	....	2
12..	....	....	....	6225N	6217 (160.84)	....	2
15..	....	....	....	6217N	6200 (161.29)	....	2
16..	....	....	....	6200N	6175 (161.94)	....	2
17..	....	....	....	6175N	6191 (161.52)	....	2
18..	....	6210B	....	6191N	6216 (160.87)	....	2
19..	....	....	6215A	6216N	6218 (160.82)	....	2
22..	....	....	....	6218N	6236 (160.35)	....	2
23..	....	....	....	6236N	6240 (160.25)	....	2
24..	....	6290B	....	6290B	6293 (158.90)	....	2
25..	Exchange Closed; Christmas						
26..	....	6360B	....	6293N	6354 (157.38)	....	2
29..	6390	6390	6370A	6370A	6367 (157.05)	1	3
30..	....	....	6330A	6367N	6331 (157.95)	....	3
31..	6405	6405	6405	6405	6409 (156.03)	1	4

DECEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
15..	6231	6231	6231	6231	6227 (160.59)	1	1
16..	....	....	....	6227N	6202 (161.23)	....	1
17..	....	....	....	6202N	6216 (160.87)	....	1
18..	....	....	....	6216N	6241 (160.23)	....	1
19..	....	....	....	6241N	6243 (160.17)	....	1
22..	....	....	....	6243N	6261 (159.71)	....	1
23..	....	....	....	6261N	6270 (159.48)	....	1
24..	....	....	....	6270N	6323 (158.15)	....	1
25..	Exchange Closed; Christmas						
26..	....	....	....	6323N	6384 (156.64)	....	1
29..	....	....	....	6384N	6397 (156.32)	....	1
30..	....	....	....	6397N	6361 (157.20)	....	1
31..	....	....	....	6361N	6439 (155.30)	....	1

JAPANESE YEN FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	12,455	18,646	....	15,916	13,359	Closed	6,367	....	14,191
2	14,224	....	....	9,883	9,730	24,096	8,725	....	17,468	8,710	....	13,965
3	23,441	12,450	13,962	9,167	....	21,616	12,960	....	29,717	18,303	14,774	12,565
4	....	12,902	16,047	17,304	....	19,723	Closed	13,705	21,433	....	11,662	15,758
5	....	9,884	19,408	....	17,267	28,218	....	25,403	31,090	....	16,988	16,410
6	10,734	12,978	13,820	....	24,338	21,032	....	19,663	....	11,275	18,550	....
7	7,511	6,257	11,263	19,834	16,749	....	23,245	13,448	....	11,357	11,525	....
8	6,718	....	....	12,807	17,684	....	32,784	16,530	22,563	5,516	....	10,170
9	9,690	....	....	8,176	15,859	21,588	21,141	....	25,979	21,017	....	13,654
10	7,765	13,408	26,706	20,127	....	26,073	13,201	....	18,091	11,166	14,419	14,741
11	....	10,199	13,427	13,032	....	19,068	21,955	10,164	23,138	....	7,387	18,001
12	....	14,503	19,704	....	15,346	19,159	....	14,635	23,874	....	19,006	15,813
13	8,748	22,864	20,236	....	24,664	19,386	....	12,114	....	9,306	19,702	....
14	4,851	15,249	30,761	8,827	16,356	....	21,165	8,208	....	9,351	19,750	....
15	2,811	....	....	10,861	13,318	....	22,402	8,626	14,125	6,867	....	10,737
16	2,452	....	....	17,952	19,994	15,475	20,356	...	13,610	7,511	....	6,071
17	3,180	Closed	17,507	16,416	....	16,240	17,668	....	19,129	5,258	14,784	6,164
18	....	17,957	14,249	19,424	....	17,389	14,281	7,536	28,900	....	8,627	8,045
19	....	32,408	14,306	....	24,656	7,134	....	20,128	24,542	....	16,315	3,294
20	6,804	22,311	6,468	....	23,024	9,580	....	12,619	....	10,342	7,597	....
21	7,761	16,246	4,840	20,335	40,117	....	16,396	14,220	....	13,717	21,574	....
22	10,120	....	....	23,011	19,067	....	27,931	14,834	17,098	23,860	....	8,741
23	5,053	....	....	23,221	20,058	16,361	26,385	....	17,667	35,774	....	5,444
24	24,645	18,950	17,143	11,818	....	12,471	15,117	....	13,381	32,132	11,561	9,844
25	....	20,631	15,582	15,725	....	15,425	17,250	8,254	4,531	....	21,461	Closed
26	....	19,276	8,435	....	Closed	5,671	....	30,171	4,911	....	18,339	12,151
27	11,924	24,735	6,448	....	16,782	10,530	....	21,912	....	17,088	Closed	....
28	11,494	13,721	Closed	13,220	20,340	....	23,988	27,021	....	14,814	10,154	....
29	13,138	....	....	6,931	29,975	....	17,404	28,262	7,857	12,929	....	10,095
30	10,277	....	....	13,167	22,712	15,750	14,569	....	13,027	26,134	....	6,526
31	12,805	....	10,927	....	....	....	20,359	....	....	21,847	....	9,763
Total	216,146	316,929	301,239	323,693	426,682	361,985	425,199	340,812	392,131	340,641	284,177	240,143
Average	9,825	16,680	15,062	14,713	20,318	17,237	19,327	16,229	18,673	14,810	14,957	10,916

JAPANESE YEN FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	31,883	34,114	....	39,901	46,656	Closed	30,593	....	40,767
2	31,484	....	....	30,901	34,284	37,491	41,133	....	51,179	32,627	....	38,737
3	27,315	31,450	34,756	29,593	....	37,119	43,544	....	50,702	33,009	42,061	38,251
4	....	31,973	35,025	28,395	....	37,900	Closed	45,997	50,293	....	41,862	39,055
5	....	33,771	34,462	....	36,153	38,572	....	43,120	54,016	....	41,308	38,241
6	26,259	34,198	34,912	....	38,623	39,970	....	42,995	....	32,960	43,049	....
7	25,429	34,639	34,752	27,138	42,075	....	43,485	44,173	....	33,755	42,032	....
8	24,496	....	....	26,540	42,456	....	46,625	43,094	49,926	34,106	....	41,133
9	24,650	....	....	26,721	41,017	38,413	47,809	....	46,657	32,886	....	39,953
10	24,148	33,963	38,155	28,479	....	41,394	48,565	....	46,014	31,808	41,080	40,908
11	....	34,024	38,642	29,227	....	40,329	46,318	42,484	50,150	....	41,213	41,263
12	....	34,552	40,478	....	41,478	40,912	....	41,481	49,760	....	41,261	41,873
13	23,899	34,776	42,333	....	41,853	44,257	....	42,335	....	32,368	41,493	....
14	23,384	34,452	47,322	28,595	41,506	....	51,475	43,057	....	32,615	40,547	....
15	23,231	....	....	28,691	41,423	....	55,806	42,796	46,356	32,044	....	37,066
16	23,349	....	....	30,562	41,829	42,112	56,304	..	31,381	32,771	....	24,004
17	23,706	Closed	51,169	30,644	....	23,092	53,433	....	29,053	32,277	41,343	25,658
18	....	35,877	39,353	35,174	....	24,924	54,852	43,331	32,754	....	42,519	24,960
19	....	36,754	37,578	....	42,829	25,890	....	43,962	37,318	....	43,501	24,875
20	24,806	36,699	37,532	....	42,778	24,681	....	44,828	....	30,876	43,847	....
21	25,062	35,102	37,536	39,089	42,663	....	53,657	44,729	....	31,725	47,427	....
22	25,855	....	....	39,487	44,228	....	49,291	48,097	35,599	37,298	....	23,903
23	25,857	....	....	40,663	41,532	26,118	47,524	....	32,544	40,479	....	24,107
24	30,151	35,756	34,168	39,812	....	26,871	47,466	....	29,702	41,209	45,960	22,253
25	....	35,146	31,379	39,711	....	28,142	44,622	46,670	28,869	....	41,767	Closed
26	....	35,375	30,599	....	Closed	28,971	....	46,555	29,513	....	41,508	23,034
27	33,292	35,046	30,519	....	43,438	32,406	....	49,076	....	40,772	Closed	....
28	32,831	33,792	Closed	40,959	42,853	....	45,512	52,304	....	44,036	41,052	....
29	31,535	....	....	40,411	39,699	....	45,628	49,571	31,423	45,667	....	22,337
30	31,918	....	....	38,348	38,363	37,443	45,257	....	30,463	44,042	....	22,901
31	31,732	....	31,305	....	....	....	47,528	....	....	43,062	....	23,172
Average	27,018	34,597	37,099	33,228	40,724	34,143	47,988	45,120	40,175	35,782	42,359	31,748

JAPANESE YEN FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	16,817	....	....	14,299
18	....	....	....	....	....	17,464	....	....	....	....	....	....
19	....	....	11,999	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	11,999	....	....	17,464	....	....	16,817	....	....	14,299

1986 JAPANESE YEN INTERBANK SPOT PRICES (In U.S. Dollars per one Japanese Yen, initial .00 omitted;Bid Side)

Date	JANUARY 7:00	High	Low	Last	1:00	FEBRUARY 7:00	High	Low	Last	1:00	MARCH 7:00	High	Low	Last	1:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	...*	5045	5012	5033	5032	...	...	...	...	...	...	...	...	...	...
3	4938	4955	4912	4923	4922	5240	5250	5217	5239	5217	5556	5588	5547	5575	5572
4	...	...	...	...	...	5202	5220	5184	5212	5211	5583	5603	5567	5572	5580
5	...	...	...	...	...	5213	5253	5209	5239	5242	5569	5576	5497	5515	5509
6	4937	4962	4937	4960	4952	5247	5265	5234	5235	5238	5558	5583	5543	5567	5575
7	4969	4972	4956	4956	4960	5243	5250	5219	5245	5236	5564	5588	5564	5577	5574
8	4959	4962	4933	4933	4941	...	...	...	...	...	...	...	...	...	...
9	4941	4972	4934	4960	4960	...	...	...	...	...	...	...	...	...	...
10	4944	4952	4935	4935	4937	5316	5341	5300	5336	5326	5541	5567	5530	5544	5558
11	...	...	...	...	...	5339	5346	5329	5336	5333	5547	5569	5544	5563	5555
12	...	...	...	...	...	5376	5382	5350	5361	5356	5556	5563	5543	5546	5558
13	4929	4941	4923	4930	4935	5422	5502	5420	5492	5471	5567	5589	5546	5575	5564
14	4930	4943	4927	4928	4933	5470	5520	5470	5518	5496	5665	5685	5630	5652	5646
15	4935	4943	4935	4940	4939	...	...	...	...	...	...	...	...	...	...
16	4944	4950	4935	4937	4938	...	...	...	...	...	...	...	...	...	...
17	4940	4946	4932	4943	4938	Closed					5691	5711	5688	5711	5693
18	...	...	...	...	...	...*	5583	5489	5583	5547	5704	5735	5698	5698	5725
19	...	...	...	...	...	5589	5633	5500	5537	5527	5665	5677	5641	5651	5653
20	Closed					5569	5605	5509	5552	5524	5668	5683	5668	5675	5679
21	4937	4944	4935	4935	4939	5461	5491	5440	5477	5467	5678	5702	5677	5683	5688
22	4943	4975	4943	4954	4957	...	...	...	...	...	...	...	...	...	...
23	4951	4961	4949	4959	4950	...	...	...	...	...	...	...	...	...	...
24	5086	5120	5045	5074	5102	5496	5523	5469	5514	5509	5594	5595	5566	5566	5591
25	...	...	...	...	...	5523	5540	5500	5517	5524	5569	5572	5543	5543	5557
26	...	...	...	...	...	5505	5524	5491	5520	5494	5532	5567	5530	5555	5557
27	5098	5131	5094	5125	5102	5603	5624	5506	5537	5518	5574	5574	5561	5564	5561
28	5104	5125	5100	5122	5111	5521	5575	5529	5547	5535	Closed				
29	5157	5177	5150	5150	5165	...	...	...	...	...	...	...	...	...	...
30	5155	5197	5155	5193	5186	...	...	...	...	...	...	...	...	...	...
31	5180	5224	5181	5219	5208	...	...	...	...	...	5564	5643	5564	5630	5643

* Data Not Available

Date	APRIL 7:00	High	Low	Last	1:00	MAY 7:00	High	Low	Last	1:00	JUNE 7:00	High	Low	Last	1:00
1	5610	5635	5595	5599	5606	5911	5915	5871	5880	5880	...	...	...	...	...
2	5580	5581	5555	5555	5571	5894	5908	5884	5903	5867	5696	5740	5689	5704	5740
3	5561	5575	5558	5561	5558	...	...	...	...	...	5813	5847	5783	5834	5798
4	5563	5567	5534	5538	5541	...	...	...	...	...	5844	5877	5783	5844	5827
5	...	...	...	...	...	6042	6067	6020	6045	6035	5856	5934	5856	5927	5908
6	...	...	...	...	...	5945	6038	5945	6029	6029	5938	5980	5936	5977	5963
7	5508	5508	5458	5468	5468	6029	6097	6029	6097	6073	...	...	...	...	...
8	5557	5566	5546	5563	5557	6116	6159	6079	6080	6105	...	...	...	...	...
9	5563	5563	5549	5552	5549	6167	6187	6133	6138	6138	5941	5966	5934	5934	5952
10	5567	5651	5563	5624	5629	...	...	...	...	...	5971	6009	5964	5973	5998
11	5617	5630	5602	5602	5606	...	...	...	...	...	6015	6025	5998	6018	5998
12	...	...	...	...	...	6213	6234	6199	6226	6220	6013	6044	6013	6040	6040
13	...	...	...	...	...	6174	6209	6112	6116	6134	6009	6060	6007	6051	6047
14	5578	5603	5569	5594	5594	6110	6142	6101	6114	6116	...	...	...	...	...
15	5599	5625	5595	5606	5614	6123	6134	6106	6106	6119	...	...	...	...	...
16	5665	5678	5651	5678	5672	6044	6056	5995	5995	6020	6045	6052	6007	6013	6027
17	5698	5715	5667	5678	5699	...	...	...	...	...	5963	6018	5952	5952	5959
18	5714	5797	5714	5733	5782	...	...	...	...	...	5997	6013	5954	5998	5988
19	...	...	...	...	...	5931	6018	5929	5993	5995	5982	6007	5982	5991	5987
20	...	...	...	...	...	5989	5991	5915	5938	5918	5966	5977	5945	5945	5954
21	5816	5853	5798	5851	5844	5920	5938	5889	5896	5904	...	...	...	...	...
22	5903	5941	5865	5913	5927	5913	5927	5885	5892	5906	...	...	...	...	...
23	5963	5984	5894	5959	5932	5883	5908	5871	5891	5889	5908	6036	5908	6024	6006
24	5925	5943	5911	5932	5932	...	...	...	...	...	5998	6016	5989	6998	5995
25	5886	5973	5886	5968	5966	...	...	...	...	...	6015	6044	6007	6007	6024
26	...	...	...	...	...	Closed					6002	6033	6002	6027	6022
27	...	...	...	...	...	5881	5943	5878	5918	5920	6031	6055	6031	6045	6045
28	5957	5991	5955	5973	5981	5922	5948	5897	5899	5903	...	...	...	...	...
29	5959	5968	5945	5948	5963	5894	5897	5797	5807	5820	...	...	...	...	...
30	5931	5968	5922	5922	5959	5769	5776	5722	5722	5725	6101	6142	6101	6134	6112
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

* Data Not Available

1986 JAPANESE YEN INTERBANK SPOT PRICES (In U.S. Dollars per one Japanese Yen, initial .00 omitted;Bid Side)

Date	JULY 7:00	High	Low	Last	1:00
1	...*	6157	6121	6121	6150
2	6119	6146	6114	6142	6131
3	6192	6215	6176	6207	6203
4	Closed				
5	...	...	...	...	...
6	...	...	...	...	...
7	6238	6257	6161	6161	6207
8	6267	6285	6203	6257	6222
9	6191	6257	6182	6250	6236
10	6228	6259	6220	6246	6230
11	6215	6230	6182	6184	6182
12	...	...	...	...	...
13	...	...	...	...	...
14	6205	6269	6195	6259	6246
15	6277	6313	6250	6301	6283
16	6307	6347	6297	6335	6319
17	6361	6377	6349	6375	6349
18	6357	6412	6353	6402	6410
19	...	...	...	...	...
20	...	...	...	...	...
21	6441	6464	6422	6449	6453
22	6447	6453	6365	6430	6391
23	6405	6432	6305	6402	6393
24	6387	6393	6375	6385	6389
25	6319	6353	6309	6313	6325
26	...	...	...	...	...
27	...	...	...	...	...
28	6365	6449	6333	6430	6416
29	6407	6428	6393	6395	6406
30	6402	6428	6400	6424	6420
31	6497	6510	6482	6501	6497

Date	AUGUST 7:00	High	Low	Last	1:00
1	6520	6532	6485	6491	6499
2	...	...	...	...	...
3	...	...	...	...	...
4	6513	6523	6476	6480	6493
5	6445	6466	6428	6432	6447
6	6468	6495	6468	6491	6477
7	6500	6506	6487	6487	6493
8	6495	6508	6482	6497	6485
9	...	...	...	...	...
10	...	...	...	...	...
11	6510	6512	6499	6510	6501
12	6474	6480	6457	6457	6464
13	6482	6499	6480	6489	6482
14	6502	6514	6499	6512	6499
15	6501	6504	6487	6501	6493
16	...	...	...	...	...
17	...	...	...	...	...
18	6499	6506	6472	6472	6482
19	6482	6553	6482	6544	6525
20	6540	6540	6506	6521	6515
21	6512	6533	6512	6531	6529
22	6529	6535	6510	6514	6514
23	...	...	...	...	...
24	...	...	...	...	...
25	6506	6527	6497	6504	6504
26	6480	6489	6414	6432	6439
27	6446	6481	6445	6459	6470
28	6448	6453	6385	6404	6385
29	6418	6525	6418	6493	6495
30	...	...	...	...	...
31	...	...	...	...	...

Date	SEPTEMBER 7:00	High	Low	Last	1:00
1	Closed				
2	6480	6531	6478	6489	6485
3	6437	6493	6430	6462	6468
4	6465	6472	6429	6435	6445
5	6449	6468	6420	6420	6420
6	...	...	...	...	...
7	...	...	...	...	...
8	6418	6430	6402	6406	6406
9	6418	6430	6414	6426	6416
10	6472	6482	6459	6464	6459
11	6430	6432	6385	6385	6391
12	6418	6455	6414	6437	6435
13	...	...	...	...	...
14	...	...	...	...	...
15	6459	6462	6439	6449	6447
16	6410	6412	6389	6389	6406
17	6424	6462	6422	6451	6457
18	6480	6527	6478	6510	6516
19	6557	6589	6555	6578	6559
20	...	...	...	...	...
21	...	...	...	...	...
22	6506	6527	6497	6521	6508
23	6475	6489	6457	6459	6474
24	6476	6493	6459	6485	6476
25	6459	6476	6458	6466	6469
26	6478	6492	6464	6464	6474
27	...	...	...	...	...
28	...	...	...	...	...
29	6497	6525	6495	6510	6516
30	6512	6519	6459	6480	6480
31	...	...	...	...	...

* Data Not Available

Date	OCTOBER 7:00	High	Low	Last	1:00
1	6474	6497	6472	6495	6489
2	6477	6506	6477	6499	6495
3	6479	6506	6462	6470	6472
4	...	...	...	...	...
5	...	...	...	...	...
6	6491	6509	6472	6482	6489
7	6476	6497	6474	6480	6478
8	6477	6489	6476	6478	6478
9	6472	6479	6447	6459	6459
10	6443	6487	6443	6472	6472
11	...	...	...	...	...
12	...	...	...	...	...
13	Closed				
14	6485	6504	6454	6493	6499
15	6483	6496	6480	6480	6485
16	6487	6493	6478	6480	6478
17	6482	6491	6478	6478	6480
18	...	...	...	...	...
19	...	...	...	...	...
20	6468	6469	6455	6462	6463
21	6475	6458	6437	6447	6445
22	6439	6447	6414	6422	6418
23	6359	6370	6255	6277	6285
24	6167	6220	6167	6180	6186
25	...	...	...	...	...
26	...	...	...	...	...
27	6208	6242	6191	6228	6226
28	6261	6273	6242	6248	6243
29	6246	6250	6225	6246	6226
30	6250	6281	6170	6201	6199
31	6097	6129	6090	6123	6118

Date	NOVEMBER 7:00	High	Low	Last	1:00
1	...	...	...	...	...
2	...	...	...	...	...
3	6080	6113	6080	6099	6093
4	6099	6114	6091	6091	6097
5	6073	6106	6064	6091	6095
6	6101	6140	6101	6127	6129
7	6119	6140	6101	6134	6134
8	...	...	...	...	...
9	...	...	...	...	...
10	6151	6165	6138	6146	6150
11	Closed				
12	6197	6246	6197	6234	6234
13	6224	6230	6191	6213	6213
14	6186	6216	6265	6193	6188
15	...	...	...	...	...
16	...	...	...	...	...
17	6143	6150	6131	6134	6140
18	6131	6151	6131	6142	6140
19	6133	6165	6127	6157	6155
20	6151	6157	6134	6134	6140
21	6106	6116	6090	6090	6093
22	...	...	...	...	...
23	...	...	...	...	...
24	6086	6105	6080	6095	6090
25	6106	6169	6106	6169	6161
26	6130	6049	6009	6029	6130
27	Closed				
28	6165	6174	6165	6174	6174
29	...	...	...	...	...
30	...	...	...	...	...
31	...	...	...	...	...

Date	DECEMBER 7:00	High	Low	Last	1:00
1	6184	6190	6151	6161	6151
2	6161	6180	6153	6172	6169
3	6157	6176	6157	6172	6161
4	6153	6167	6133	6133	6142
5	6146	6176	6144	6150	6147
6	...	...	...	...	...
7	...	...	...	...	...
8	6155	6165	6152	6160	6157
9	6163	6163	6145	6148	6146
10	6142	6157	6136	6151	6153
11	6140	6148	6140	6146	6144
12	6127	6146	6125	6138	6140
13	...	...	...	...	...
14	...	...	...	...	...
15	6159	6159	6118	6118	6121
16	6099	6103	6095	6095	6097
17	6109	6115	6108	6112	6108
18	6128	6150	6128	6136	6134
19	6129	6140	6124	6136	6133
20	...	...	...	...	...
21	...	...	...	...	...
22	6138	6155	6138	6146	6148
23	6150	6157	6148	6150	6151
24	6172	6199	6172	6199	6199
25	Closed				
26	6234	6257	6234	6255	6255
27	...	...	...	...	...
28	...	...	...	...	...
29	6279	6295	6265	6265	6277
30	6236	6259	6234	6248	6250
31	6253	6325	6253	6325	6319

* Data Not Available

1986 JAPANESE YEN INTERBANK FORWARD RATES (In U.S. Dollars per one Japanese Yen; Initial .00 omitted)

JANUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	CLosed	...	...	...	...	...
2 ..	5032	5036	5042	5048	5068	5111
3 ..	4922	4918	4932	4939	4960	5000
4 ..	...	...	...	...	...	...
5 ..	...	...	...	...	...	...
6 ..	4952	4957	4963	4969	4989	5033
7 ..	4960	4965	4971	4977	4998	5041
8 ..	4941	4946	4952	4958	4976	5018
9 ..	4960	4965	4971	4977	4995	5046
10 ..	4937	4942	4947	4953	4975	5020
11 ..	...	...	...	...	...	...
12 ..	...	...	...	...	...	...
13 ..	4935	4941	4947	4953	4976	5025
14 ..	4933	4938	4944	4950	4972	5022
15 ..	4939	4944	4949	4955	4977	5022
16 ..	4938	4942	4949	4954	4975	5018
17 ..	4936	4943	4942	4954	4976	4975
18 ..	...	...	...	...	...	...
19 ..	...	...	...	...	...	...
20 ..	CLosed					
21 ..	4939	4943	4949	4954	4976	5023
22 ..	4957	4962	4966	4972	4995	5041
23 ..	4950	4955	4959	4965	4987	5032
24 ..	5102	5107	5112	5119	5144	5194
25 ..	...	...	...	...	...	...
26 ..	...	...	...	...	...	...
27 ..	5102	5108	5114	5121	5148	5201
28 ..	5111	5117	5124	5131	5157	5209
29 ..	5165	5171	5178	5186	5211	5164
30 ..	5186	5193	5201	5209	5234	5286
31 ..	5208	5215	5223	5231	5256	5309

FEBRUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	...	...	...	...	...	...
2 ..	...	...	...	...	...	...
3 ..	5217	5224	5233	5241	5265	5319
4 ..	5211	5218	5226	5234	5259	5313
5 ..	5242	5249	5257	5266	5291	5347
6 ..	5238	5246	5254	5262	5287	5341
7 ..	5236	5244	5252	5260	5286	5340
8 ..	...	...	...	...	...	...
9 ..	...	...	...	...	...	...
10 ..	5326	5334	5340	5351	5378	5434
11 ..	5333	5341	5349	5357	5385	5442
12 ..	5356	5364	5372	5380	5408	5465
13 ..	5471	5480	5488	5497	5528	5586
14 ..	5496	5504	5512	5522	5550	5610
15 ..	...	...	...	...	...	...
16 ..	...	...	...	...	...	...
17 ..	Closed					
18 ..	5547	5555	5564	5574	5605	5668
19 ..	5527	5536	5544	5554	5588	5649
20 ..	5524	5531	5540	5552	5583	5643
21 ..	5467	5473	5481	5492	5523	5583
22 ..	...	...	...	...	...	...
23 ..	...	...	...	...	...	...
24 ..	5509	5516	5524	5534	5566	5626
25 ..	5524	5531	5539	5549	5580	5643
26 ..	5494	5500	5509	5518	5550	5611
27 ..	5518	5525	5535	5544	5575	5636
28 ..	5535	5542	5552	5562	5592	5654
29 ..	...	...	...	...	...	...
30 ..	...	...	...	...	...	...
31 ..	...	...	...	...	...	...

MARCH

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	...	...	...	...	...	...
2 ..	...	...	...	...	...	...
3 ..	5572	5579	5589	5600	5631	5693
4 ..	5580	5587	5596	5607	5639	5701
5 ..	5509	5516	5525	5536	5567	5626
6 ..	5575	5584	5595	5605	5636	5698
7 ..	5574	5581	5591	5601	5631	5693
8 ..	...	...	...	...	...	...
9 ..	...	...	...	...	...	...
10 ..	5558	5567	5576	5586	5617	5676
11 ..	5555	5563	5573	5581	5613	5672
12 ..	5558	5566	5575	5586	5615	5675
13 ..	5564	5571	5581	5591	5621	5681
14 ..	5646	5653	5662	5673	5703	5762
15 ..	...	...	...	...	...	...
16 ..	...	...	...	...	...	...
17 ..	5693	5700	5709	5720	5751	5810
18 ..	5725	5733	5743	5754	5787	5853
19 ..	5653	5660	5671	5681	5713	5772
20 ..	5679	5686	5697	5707	5739	5804
21 ..	5688	5693	5705	5716	5748	5813
22 ..	...	...	...	...	...	...
23 ..	...	...	...	...	...	...
24 ..	5591	5597	5608	5618	5650	5712
25 ..	5557	5563	5573	5584	5614	5676
26 ..	5557	5565	5576	5586	5617	5678
27 ..	5561	5571	5581	5591	5622	5685
28 ..	Closed					
29 ..	...	...	...	...	...	...
30 ..	...	...	...	...	...	...
31 ..	5643	5653	5664	5674	5705	5760

* Data Not Available

APRIL

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	5606	5617	5627	5636	5667	5725
2 ..	5571	5581	5591	5602	5630	5688
3 ..	5558	5567	5578	5587	5617	5675
4 ..	5541	5550	5560	5570	5599	5657
5 ..	...	...	...	...	...	...
6 ..	...	...	...	...	...	...
7 ..	5468	5478	5488	5496	5525	5583
8 ..	5557	5567	5576	5585	5616	5672
9 ..	5549	5558	5568	5577	5606	5662
10 ..	5629	5638	5648	5658	5688	5743
11 ..	5606	5615	5625	5634	5665	5722
12 ..	...	...	...	...	...	...
13 ..	...	...	...	...	...	...
14 ..	5594	5603	5613	5622	5651	5622
15 ..	5614	5623	5633	5642	5672	5730
16 ..	5672	5681	5696	5699	5726	5783
17 ..	5699	5708	5717	5725	5753	5802
18 ..	5782	5791	5801	5809	5837	5891
19 ..	...	...	...	...	...	...
20 ..	...	...	...	...	...	...
21 ..	5844	5854	5864	5873	5904	5955
22 ..	5927	5939	5948	5958	5987	6044
23 ..	5932	5944	5954	5964	5996	6057
24 ..	5932	5942	5954	5963	5995	6055
25 ..	5966	5977	5988	5998	6030	6091
26 ..	...	...	...	...	...	...
27 ..	...	...	...	...	...	...
28 ..	5981	5991	6002	6013	6045	6107
29 ..	5963	5973	5983	5994	6027	6086
30 ..	5959	5969	5979	5990	6021	6080
31 ..	...	...	...	...	...	...

MAY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	5880	5891	5901	5911	5941	6000
2 ..	5887	5899	5908	5919	5949	6007
3 ..	...	...	...	...	...	...
4 ..	...	...	...	...	...	...
5 ..	6035	6047	6057	6068	6101	6163
6 ..	6029	6041	6051	6062	6095	6157
7 ..	6073	6084	6095	6106	6140	6201
8 ..	6105	6116	6127	6137	6171	6233
9 ..	6138	6150	6161	6172	6206	6268
10 ..	...	...	...	...	...	...
11 ..	...	...	...	...	...	...
12 ..	6220	6234	6243	6255	6291	6357
13 ..	6134	6147	6157	6169	6205	6273
14 ..	6116	6127	6139	6151	6185	6250
15 ..	6119	6131	6143	6154	6189	6255
16 ..	6020	6031	6042	6053	6087	6153
17 ..	...	...	...	...	...	...
18 ..	...	...	...	...	...	...
19 ..	5995	6006	6017	6053	6062	6126
20 ..	5918	5929	5940	5951	5984	6049
21 ..	5904	5915	5925	5937	5968	6033
22 ..	5906	5916	5928	5938	5969	6034
23 ..	5889	5899	5909	5920	5951	6015
24 ..	...	...	...	...	...	...
25 ..	...	...	...	...	...	...
26 ..	Closed					
27 ..	5920	...*	...*	...*	...*	...*
28 ..	5903	5914	5924	5934	5964	6025
29 ..	5820	5831	5842	5852	5881	5945
30 ..	5725	5732	5748	5757	5788	5852
31 ..	...	...	...	...	...	...

JUNE

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	...	...	...	...	...	...
2 ..	5740	5753	5764	5774	5804	5869
3 ..	5798	5811	5823	5834	5865	5936
4 ..	5837	5849	5861	5872	5903	5971
5 ..	5908	5920	5933	5944	5979	6003
6 ..	5963	5974	5987	5999	6033	6108
7 ..	...	...	...	...	...	...
8 ..	...	...	...	...	...	...
9 ..	5952	5963	5975	5987	6021	6093
10 ..	5998	6010	6022	6034	6071	6144
11 ..	5998	6009	6022	6035	6069	6144
12 ..	6040	6051	6065	6076	6110	6186
13 ..	6047	6059	6072	6083	6118	6191
14 ..	...	...	...	...	...	...
15 ..	...	...	...	...	...	...
16 ..	6027	...*	...*	...*	...*	...*
17 ..	5959	5970	5981	5992	6024	6093
18 ..	5988	5998	6009	6021	6054	6120
19 ..	5997	6007	6019	6030	6062	6132
20 ..	5954	5964	5976	5987	6019	6088
21 ..	...	...	...	...	...	...
22 ..	...	...	...	...	...	...
23 ..	6006	6017	6029	6040	6074	6141
24 ..	5995	6007	6018	6029	6063	6130
25 ..	6024	6036	6047	6058	6090	6156
26 ..	6022	6034	6044	6055	6088	6155
27 ..	6045	6058	6070	6080	6113	6178
28 ..	...	...	...	...	...	...
29 ..	...	...	...	...	...	...
30 ..	6112	6125	6136	6146	6180	6244
31 ..	...	...	...	...	...	...

* Data Not Available

1986 JAPANESE YEN INTERBANK FORWARD RATES (In U.S. Dollars per one Japanese Yen; Initial .00 omitted)

JULY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	6150	6162	6173	6183	6216	6279
2	6131	6142	6154	6164	6197	6261
3	6203	6215	6227	6237	6270	6336
4	Closed					
5	...	...	...	...	...	...
6	...	...	...	...	...	...
7	6207	6220	6230	6240	6271	6335
8	6222	6234	6245	6257	6288	6352
9	6236	6248	6261	6272	6305	6373
10	6230	6242	6255	6264	6295	6357
11	6182	6193	6205	6213	6245	6309
12	...	...	...	...	...	...
13	...	...	...	...	...	...
14	6246	...*	...*	...*	...*	...*
15	6283	6294	6303	6312	6345	6404
16	6319	6328	6339	6346	6373	6441
17	6349	6359	6371	6380	6410	6472
18	6410	6420	6431	6441	6473	6535
19	...	...	...	...	...	...
20	...	...	...	...	...	...
21	6453	6464	6473	6482	6514	6574
22	6391	6401	6411	6419	6449	6506
23	6393	6403	6413	6423	6453	6512
24	6389	6399	6410	6418	6449	6512
25	6325	6334	6344	6353	6384	6445
26	...	...	...	...	...	...
27	...	...	...	...	...	...
28	6416	6426	6436	6445	6476	6539
29	6406	6415	6425	6434	6464	6525
30	6420	6430	6438	6449	6477	6537
31	6497	6507	6515	6525	6552	6612

AUGUST

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	6499	6509	6516	6525	6552	6607
2	...	...	...	...	...	...
3	...	...	...	...	...	...
4	6493	6503	6509	6517	6546	6605
5	6447	6457	6464	6473	6501	6559
6	6477	6486	6494	6505	6532	6592
7	6493	6502	6511	6520	6548	6606
8	6485	6494	6501	6510	6537	6632
9	...	...	...	...	...	...
10	...	...	...	...	...	...
11	6501	6510	6517	6526	6552	6608
12	6464	6473	6480	6487	6514	6568
13	6482	6491	6498	6507	6532	6586
14	6499	6507	6514	6522	6547	6593
15	6493	6501	6507	6516	6539	6587
16	...	...	...	...	...	...
17	...	...	...	...	...	...
18	6482	6491	6496	6505	6529	6574
19	6525	6533	6538	6548	6574	6625
20	6515	6522	6528	6537	6559	6602
21	6529	6535	6540	6547	6568	6608
22	6514	6520	6525	6532	6552	6594
23	...	...	...	...	...	...
24	...	...	...	...	...	...
25	6504	6511	6515	6521	6541	6581
26	6439	6444	6449	6455	6474	6514
27	6470	6475	6479	6484	6501	6541
28	6385	6389	6395	6399	6416	6544
29	6495	6499	6505	6509	6524	6565
30	...	...	...	...	...	...
31	...	...	...	...	...	...

SEPTEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	Closed					
2	6485	6489	6494	6499	6513	6550
3	6468	6472	6478	6483	6500	6540
4	6445	6449	6455	6460	6476	6512
5	6420	6424	6430	6437	6453	6493
6	...	...	...	...	...	...
7	...	...	...	...	...	...
8	6406	6412	6416	6423	6442	6485
9	6416	6422	6427	6434	6452	6497
10	6459	6465	6470	6478	6496	6540
11	6391	6397	6403	6409	6431	6497
12	6435	6440	6447	6454	6475	6522
13	...	...	...	...	...	...
14	...	...	...	...	...	...
15	6447	6452	6458	6464	6483	6527
16	6406	6411	6416	6423	6444	6487
17	6457	6461	6467	6473	6494	6537
18	6516	6521	6527	6533	6554	6598
19	6559	6563	6571	6576	6598	6646
20	...	...	...	...	...	...
21	...	...	...	...	...	...
22	6508	6512	6519	6525	6544	6592
23	6474	6479	6485	6491	6512	6559
24	6476	6482	6488	6495	6513	6565
25	6469	6475	6480	6486	6504	6556
26	6474	6480	6487	6491	6509	6557
27	...	...	...	...	...	...
28	...	...	...	...	...	...
29	6516	6524	6530	6535	6553	6605
30	6480	6488	6494	6499	6517	6569
31	...	...	...	...	...	...

* Data Not Available

OCTOBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	6489	6496	6502	6508	6524	6573
2	6495	6501	6507	6513	6530	6581
3	6472	6478	6485	6490	6508	6557
4	...	...	...	...	...	...
5	...	...	...	...	...	...
6	6489	6495	6500	6504	6522	6565
7	6478	6485	6490	6494	6510	6553
8	6478	6485	6489	6493	6510	6551
9	6459	6465	6470	6474	6490	6531
10	6472	6477	6482	6486	6504	6544
11	...	...	...	...	...	...
12	...	...	...	...	...	...
13	Closed					
14	6499	6506	6511	6515	6532	6574
15	6485	6491	6496	6501	6518	6561
16	6478	6485	6491	6494	6512	6555
17	6480	6486	6493	6496	6515	6556
18	...	...	...	...	...	...
19	...	...	...	...	...	...
20	6463	6471	6477	6481	6500	6545
21	6445	6453	6459	6463	6482	6528
22	6418	6425	6431	6435	6453	6495
23	6285	6291	6296	6300	6318	6357
24	6186	6192	6197	6201	6216	6256
25	...	...	...	...	...	...
26	...	...	...	...	...	...
27	6222	6228	6234	6238	6254	6295
28	6243	6249	6255	6259	6276	6316
29	6226	6233	6239	6243	6261	6303
30	6199	6206	6212	6217	6233	6274
31	6118	6125	6131	6136	6154	6193

NOVEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	...	...	...	...	...	...
3	6093	6100	6105	6113	6130	6170
4	6097	6106	6110	6118	6134	6174
5	6095	6104	6110	6117	6134	6176
6	6129	6137	6145	6151	6170	6213
7	6134	6142	6149	6156	6176	6221
8	...	...	...	...	...	...
9	...	...	...	...	...	...
10	6150	6159	6165	6173	6195	6240
11	Closed					
12	6234	6242	6249	6257	6276	6321
13	6213	6221	6228	6235	6255	6290
14	6188	6196	6203	6210	6230	6273
15	...	...	...	...	...	...
16	...	...	...	...	...	...
17	6140	6148	6155	6162	6182	6224
18	6140	6149	6155	6162	6182	6225
19	6155	6164	6171	6178	6199	6245
20	6140	6148	6155	6162	6181	6224
21	6093	6101	6108	6115	6135	6176
22	...	...	...	...	...	...
23	...	...	...	...	...	...
24	6090	6097	6104	6112	6130	6172
25	6161	6170	6177	6184	6202	6246
26	6130	6138	6145	6153	6172	6214
27	Closed					
28	6174	6184	6191	6198	6219	6263
29	...	...	...	...	...	...
30	...	...	...	...	...	...
31	...	...	...	...	...	...

DECEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	6151	6161	6169	6176	6196	6242
2	6169	6178	6187	6196	6218	6269
3	6161	6170	6180	6187	6210	6255
4	6142	6152	6161	6169	6192	6240
5	6147	6156	6165	6173	6197	6246
6	...	...	...	...	...	...
7	...	...	...	...	...	...
8	6157	6167	6175	6184	6208	6259
9	6146	6155	6163	6171	6195	6244
10	6153	6162	6170	6178	6203	6253
11	6144	6153	.6162	6170	6195	6244
12	6140	6149	6159	6166	6191	6242
13	...	...	...	...	...	...
14	...	...	...	...	...	...
15	6121	6131	6140	6147	6172	...*
16	6097	6108	6116	6124	6148	6201
17	6108	6120	6120	6138	6162	6216
18	6134	6146	6156	6163	6187	6240
19	6133	6146	6156	6164	6188	6242
20	...	...	...	...	...	...
21	...	...	...	...	...	...
22	6148	...*	...*	...*	...*	...*
23	6151	6169	6178	6185	6213	6263
24	6199	...*	...*	...*	...*	...*
25	Closed					
26	6257	...*	...*	...*	...*	...*
27	...	...	...	...	...	...
28	...	...	...	...	...	...
29	6777	6295	6305	6313	6342	6402
30	6250	6260	6269	6278	6305	6365
31	6319	6331	6341	6350	6377	6439

* Data Not Available

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 53 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8 ..	3.07	3.07	3.04	3.04	3.05	.776	11	11
9 ..	....	....	2.92A	2.92A	2.92	.863	....	11
10 ..	3.57	3.61B	3.57	3.61B	3.70	.923	....	11
11 ..	....	....	3.40A	3.40A	3.40	.905	1	11
14 ..	....	....	3.35A	3.35A	3.27	.904	....	11
15 ..	....	3.45B	....	3.45B	3.47	.919	....	11
16 ..	....	3.90B	....	3.89B	4.02	.948	....	11
17 ..	....	4.22B	....	4.22B	4.13	.952	....	11
18 ..	....	5.03B	....	5.03B	5.22	.982	....	11
21 ..	....	5.35B	....	5.35B	5.58	.989	....	11
22 ..	....	6.00B	....	6.00B	6.32	.994	....	11
23 ..	....	....	....	6.32N	6.50	.994	....	11
24 ..	....	....	....	6.50N	6.50	.994	....	11
25 ..	....	....	....	6.50N	6.83	.996	....	11
28 ..	....	....	....	6.83N	7.01	.997	....	11
29 ..	....	....	6.80A	6.80A	6.72	.996	....	11
30 ..	....	6.84B	....	6.75B	6.24	.994	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	6.20A	6.20A	5.87	.991	....	1
2 ..	....	6.18B	....	6.18B	6.23	.994	....	1
5 ..	....	7.68B	....	7.58B	7.67	.999	....	1
6 ..	....	....	6.93A	7.53A	7.57	.999	....	1
7 ..	....	....	....	7.57N	7.99	.999	....	1
8 ..	....	8.30B	....	8.00B	8.10	.999	....	1
9 ..	....	8.78B	....	8.48B	8.58	.999	....	....

JUNE 1986 54 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5 ..	2.52	2.52	2.10	2.20B	2.36	.680	1031	1030
6 ..	....	2.70B	....	2.70B	2.71	.724	1	1029
7 ..	2.75	2.75	2.72A	2.73A	2.74	.732	1	1030
10 ..	....	....	2.42A	2.57A	2.59	.718	....	1030
11 ..	....	....	2.50A	2.54A	2.51	.716	....	1030
12 ..	...	....	2.44A	2.51N	2.53	.721	....	1030
13 ..	....	....	....	2.53N	2.49	.726	....	1029
14 ..	....	3.26B	....	3.04B	3.26	.814	....	1029
17 ..	....	3.50B	....	3.50B	3.57	.843	....	1029
18 ..	3.53	3.75B	3.53	3.75B	3.78	.861	2	1028
19 ..	3.19	3.19	3.15A	3.15A	3.08	.805	1	1027
20 ..	....	3.32B	...	3.31B	3.36	.833	....	1027
21 ..	....	....	3.30A	3.36N	3.30	.834	....	1027
24 ..	....	....	2.52A	2.52A	2.37	.740	....	1027
25 ..	....	....	2.22A	2.22A	2.20	.720	....	1027
26 ..	2.07	2.28B	2.07	2.28B	2.24	.731	10	1037
27 ..	....	2.40B	....	2.24N	2.30	.745	...	1037
28 ..	Exchange Closed; Good Friday							
31 ..	....	2.75B	....	2.75B	2.80	.817	...	1037

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	2.68A	2.78A	2.61	.801	....	1037
2 ..	....	....	2.45A	2.45A	2.30	.766	....	1037
3 ..	....	....	2.26A	2.26A	2.20	.755	....	1037
4 ..	....	...	2.10A	2.10A	2.11	.735	....	1037
7 ..	1.50	1.50	1.50	1.50	1.55	.645	1	1037
8 ..	....	2.12B	....	2.12B	2.23	.645	....	1037
9 ..	....	....	2.12A	2.12A	2.13	.757	....	1037
10 ..	....	2.84B	....	2.84B	2.83	.848	....	1037
11 ..	....	....	2.56A	2.56A	2.52	.819	....	1037
14 ..	....	....	2.32A	2.45A	2.42	.814	....	1037
15 ..	....	2.60B	....	2.60B	2.60	.837	....	1037
16 ..	3.12	3.15	2.98A	3.15	3.14	.888	13	1032
17 ..	....	3.33B	....	3.14N	3.24	.894	....	1032
18 ..	4.10	4.10	4.10	4.10	4.28	.954	....	1032
21 ..	4.36	4.36	4.26A	4.36	4.66	.969	1	1032
22 ..	5.20	5.34	5.08	5.34	5.34	.983	60	1077
23 ..	5.66	5.95B	5.33	5.56	5.56	.983	76	1051
24 ..	....	....	....	5.56N	5.51	.983	....	1051
25 ..	5.71	5.71	5.12A	5.71	5.84	.987	....	1051
28 ..	....	5.98B	5.75A	5.98B	6.03	.990	....	1051
29 ..	....	....	5.80A	5.83A	5.73	.988	....	1051
30 ..	....	5.84B	5.53A	5.75B	5.26	.982	....	1045

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	5.20A	5.20A	4.90	.976	....	1045
2 ..	....	5.18B	....	5.18B	5.25	.983	....	1045
5 ..	....	6.71B	....	6.60B	6.68	.997	....	1045
6 ..	....	....	5.58A	6.45A	6.58	.996	....	1045
7 ..	....	....	....	6.58N	6.99	.998	....	1045
8 ..	....	7.30B	....	7.00B	7.10	.998	....	1045

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 54 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9 ..	....	7.78B	....	7.42B	7.58	.999	....	28
12 ..	....	8.35B	....	8.35B	8.42	.999	....	28
13 ..	....	....	7.40A	7.40A	7.51	.999	....	1
14 ..	....	....	7.19A	7.19A	7.25	.999	....	1
15 ..	....	....	....	7.25N	7.25	.999	....	1
16 ..	....	....	6.54A	6.54A	6.16	.997	....	1
19 ..	....	....	5.47A	6.12A	6.20	.998	....	1
20 ..	....	....	....	6.20N	5.33	.995	....	1
21 ..	....	....	5.18A	5.33N	5.17	.995	....	1
22 ..	....	5.18B	....	5.17N	5.17	.996	....	1
23 ..	....	....	....	5.17N	5.01	.997	....	1
26 ..	Exchange Closed; Memorial Day							
27 ..	....	....	....	5.01N	5.28	.999	....	1
28 ..	....	5.40B	5.20A	5.20A	5.13	.999	....	1
29 ..	....	....	4.50A	4.50A	4.23	.999	....	1
30 ..	....	....	3.43A	3.43A	3.37	.997	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	....	3.12A	3.37N	3.29	.999	....	1
3 ..	....	4.40B	....	4.40B	4.15	.999	....	1
4 ..	....	4.48B	....	4.35B	4.51	1.000	....	1
5 ..	....	5.20B	....	5.20B	5.20	1.000	....	1
6 ..	5.72	5.72	5.72	5.72	5.83	1.000	1	....

JUNE 1986 55 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5 ..	1.85	1.87	1.64	1.76	1.75	.575	166	166
6 ..	....	2.06B	....	2.03B	2.07	.624	6	143
7 ..	2.14@.06	2.14	2.06	2.06	2.09	.632	....	143
10 ..	1.83	2.02	1.80A	2.02	1.96	.615	201	325
11 ..	1.92	1.92	1.87A	1.90	1.88	.612	18	342
12 ..	....	....	1.83A	1.88N	1.86	.617	....	342
13 ..	....	....	1.83A	1.88N	1.84	.621	9	351
14 ..	2.51	2.56B	2.41A	2.42	2.54	.725	110	298
17 ..	2.72	2.76	2.68	2.76	2.80	.760	64	301
18 ..	2.83	2.95B	2.83	2.95B	2.97	.783	32	309
19 ..	2.35	2.35	2.35	2.35	2.35	.710	10	309
20 ..	2.52	2.52	2.52	2.52	2.59	.745	1	294
21 ..	2.58	2.58	2.56A	2.58	2.50	.745	90	280
24 ..	....	....	1.79A	1.84A	1.70	.626	....	280
25 ..	1.56	1.56	1.56	1.56	1.54	.602	1	199
26 ..	....	1.59B	1.50A	1.57B	1.57	.612	....	199
27 ..	1.70	1.70	1.62	1.62	1.63	.627	3	198
28 ..	Exchange Closed; Good Friday							
31 ..	2.13	2.13	2.13	2.13	2.04	.711	1	199

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.90	1.95B	1.90	1.90	1.88	.689	1	199
2 ..	....	....	1.70A	1.70A	1.62	.643	....	199
3 ..	....	....	1.58A	1.58A	1.54	.627	....	199
4 ..	....	1.56B	1.36A	1.36A	1.40	.602	....	199
7 ..	1.00	1.00	.99A	1.00	.99	.497	7	206
8 ..	....	1.47B	....	1.47B	1.53	.497	....	206
9 ..	1.50	1.50	1.43	1.46	1.43	.621	64	257
10 ..	1.90	1.90	1.90	1.90	2.04	.738	7	251
11 ..	1.71	1.77B	1.71	1.77B	1.76	.697	1	251
14 ..	....	....	1.58A	1.68A	1.68	.687	....	251
15 ..	1.78	1.88B	1.78	1.85B	1.83	.717	1	250
16 ..	....	2.25B	....	2.25B	2.31	.790	....	250
17 ..	2.35	2.53	2.35	2.53	2.38	.800	1	250
18 ..	3.02	3.21B	3.02	3.21B	3.37	.900	2	249
21 ..	3.30	3.50	3.30	3.50	3.69	.926	8	247
22 ..	4.45	4.55	4.20A	4.51	4.40	.956	3	248
23 ..	....	4.92B	....	4.50B	4.64	.959	1	249
24 ..	4.50	4.51	4.50	4.51	4.56	.957	3	245
25 ..	....	4.91B	4.20A	4.91B	4.88	.968	....	243
28 ..	5.00	5.04B	4.74A	5.04B	5.05	.974	2	241
29 ..	....	....	4.79A	4.79A	4.78	.968	2	240
30 ..	....	4.84B	4.55A	4.78N	4.29	.954	....	240

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	4.15	4.17B	4.15	4.15	3.99	.940	1	241
2 ..	....	4.23B	....	4.23B	4.30	.956	....	240
5 ..	....	5.65B	....	5.65B	5.71	.989	....	240
6 ..	....	....	4.70A	5.45A	5.62	.988	....	240
7 ..	....	....	....	5.52N	6.00	.993	...	240
8 ..	...	6.32B	....	6.00N	6.10	.993	....	240
9 ..	....	6.78B	....	6.55B	6.60	.996	....	238
12 ..	7.21	7.31B	7.21	7.31B	7.43	.999	1	237
13 ..	....	....	6.40A	6.40A	6.51	.997	...	227
14 ..	....	....	6.19A	6.19A	6.27	.996	....	227

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 55 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	....	....	....	6.27N	6.27	.996	....	227
16..	....	....	5.52A	5.52A	5.17	.989	....	227
19..	....	....	4.46A	5.12A	5.24	.993	....	227
20..	4.24	4.24	4.24	4.24	4.36	.981	3	224
21..	....	....	....	4.36N	4.19	.981	....	224
22..	....	....	....	4.19N	4.18	.985	....	224
23..	....	....	....	4.18N	4.02	.986	....	224
26..	Exchange Closed; Memorial Day							
27..	....	....	....	4.02N	4.28	.997	....	224
28..	....	4.40B	4.20A	4.20A	4.14	.996	....	224
29..	....	....	3.50A	3.50A	3.23	.993	....	162
30..	....	....	2.43A	2.43A	2.41	.974	....	162

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	2.12A	2.41N	2.31	.993	....	162
3..	3.35	3.35	3.35	3.35	3.16	.999	10	162
4..	....	3.48B	....	3.35B	3.51	.999	....	162
5..	....	4.20B	....	4.20B	4.20	1.000	....	162
6..	4.76	4.76	4.70	4.70	4.83	1.000	23	161
9..	....	....	....	....	....	1.000	....	....

JUNE 1986 56 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	1.35@.36	1.38	1.19	1.26	1.25	.466	64	59
6..	1.46	1.60	1.46	1.60	1.52	.516	52	88
7..	1.57	1.57	1.50	1.56	1.54	.524	16	104
10..	1.26	1.47	1.26	1.46	1.44	.505	159	262
11..	1.36	1.38	1.33	1.33	1.36	.501	102	359
12..	1.37	1.38	1.25	1.37B	1.36	.505	119	444
13..	1.29@.27	1.39B	1.25	1.25	1.27	.509	334	592
14..	1.85	1.91B	1.68A	1.88	1.84	.620	85	589
17..	1.98	2.10	1.98	2.10	2.10	.680	26	579
18..	2.10	2.32	2.07	2.32	2.26	.685	5	579
19..	1.71@.68	1.71	1.68	1.70	1.72	.600	63	504
20..	1.88	1.90	1.86	1.90	1.92	.639	1	504
21..	1.90	1.94	1.90	1.94	1.81	.637	93	505
24..	1.30	1.31	1.22A	1.23	1.16	.502	17	517
25..	1.08	1.08	1.02	1.08	1.04	.475	16	523
26..	1.00	1.12	1.00	1.03	1.03	.483	25	451
27..	1.15	1.16B	1.05	1.05	1.09	.497	101	487
28..	Exchange Closed; Good Friday							
31..	1.18	1.46	1.18	1.42A	1.41	.585	60	506

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30	1.30	1.27A	1.30	1.27	.558	5	509
2..	1.12	1.12	1.06	1.08	1.06	.506	87	526
3..	.94	.95B	.93A	.93A	.95	.487	16	522
4..	.79	.91	.79	.87	.89	.459	268	756
7..	.70	.72B	.57	.58	.59	.352	86	798
8..	.90	1.00	.89	.99	.98	.352	87	689
9..	.96	.96	.89	.89	.87	.471	87	727
10..	.98	1.37	.98	1.37	1.37	.600	94	747
11..	1.27	1.28B	1.15	1.18	1.18	.551	146	799
14..	1.01	1.11	1.01	1.11	1.10	.535	58	828
15..	1.09	1.24	1.09	1.22B@.24	1.22	.568	90	825
16..	1.53	1.59	1.43	1.59	1.65	.657	90	844
17..	1.70	1.85	1.58	1.62B	1.68	.670	119	871
18..	1.97	2.44	1.97	2.40	2.56	.811	35	862
21..	2.42	2.86	2.42	2.84	2.83	.851	86	800
22..	3.33	3.71	3.12	3.48	3.51	.904	307	841
23..	4.01	4.01	3.40	3.70	3.80	.911	143	718
24..	3.60	3.89	3.52	3.60	3.69	.908	11	724
25..	3.80	4.05	3.32A	4.05	3.98	.928	21	602
28..	4.19	4.19	3.87A	4.05	4.13	.940	3	601
29..	3.91	3.91	3.91	3.91	3.84	.927	2	599
30..	....	3.90B	3.63A	3.90B	3.35	.900	....	589

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.34	3.34	3.27A	3.27A	3.08	.875	....	589
2..	....	3.30B	....	3.30B	3.37	.903	....	589
5..	4.70	4.75B	4.60	4.70	4.74	.971	2	589
6..	3.86	4.29B	3.70A	3.86	4.68	.968	1	589
7..	....	4.85B	4.59A	4.85B	5.04	.979	....	588
8..	....	5.43B	....	5.05B	5.12	.981	....	566
9..	....	5.80B	....	5.50B	5.62	.987	7	564
12..	6.25	6.32B	6.22	6.32B	6.46	.996	7	564
13..	....	....	5.40A	5.40A	5.53	.989	10	564
14..	....	....	5.19A	5.19A	5.30	.987	....	564
15..	5.39	5.39	5.25	5.25	5.20	.988	10	556
16..	....	....	4.58A	4.58A	4.20	.967	....	556
19..	....	....	3.60A	4.18A	4.28	.975	....	556

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 56 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	3.70A	3.44	.944	....	556
21..	....	3.47B	3.30A	3.30A	3.22	.943	....	554
22..	....	3.23B	....	3.22N	3.21	.949	....	554
23..	....	....	2.90A	3.05A	3.06	.949	....	554
26..	Exchange Closed; Memorial Day							
27..	3.20	3.20	3.00A	3.20	3.30	.983	....	554
28..	....	3.40B	3.20A	3.20A	3.15	.985	....	554
29..	....	....	2.50A	2.50A	2.26	.954	....	554
30..	1.47	1.48B	1.45A	1.45A	1.50	.870	32	551

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	1.12A	1.50N	1.38	.919	....	551
3..	....	2.46B	....	2.10B	2.17	.996	....	551
4..	2.40	2.48B	2.40	2.40	2.52	.999	1	552
5..	....	3.20B	....	3.20B	3.20	1.000	....	551
6..	....	3.62B	....	3.62B	3.83	1.000	3	551
9..	....	....	....	....	....	.999	....	....

JUNE 1986 57 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.92	1.00	.85	.85	.87	.361	36	35
6..	1.10	1.20	1.10	1.13	1.08	.409	57	88
7..	1.13	1.18	1.10	1.11	1.11	.417	41	114
10..	1.00	1.00	.94	.99	1.03	.396	103	168
11..	.97	1.00	.90	.97	.95	.392	95	230
12..	.94	1.00	.92A	.98	.96	.395	31	235
13..	1.00	1.00	.87	.89	.88	.397	55	245
14..	1.35	1.40	1.15	1.40	1.33	.508	301	540
17..	1.46	1.55	1.44	1.53	1.53	.548	117	519
18..	1.58	1.72	1.50A	1.64	1.64	.576	34	475
19..	1.29	1.33	1.19	1.27	1.22	.483	364	662
20..	1.33	1.39	1.32	1.39	1.37	.523	17	671
21..	1.35	1.35	1.30	1.34	1.27	.520	58	716
24..	.91	.91	.78A	.80	.74	.380	134	776
25..	.74	.74	.64	.65	.65	.353	130	829
26..	.58	.70	.58	.65	.64	.359	114	774
27..	.73	.73	.66	.66	.68	.370	26	785
28..	Exchange Closed; Good Friday							
31..	.70	1.00	.70	.92A	.90	.451	500	1082

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.84	.89B	.80	.82	.81	.422	44	1101
2..	.64	.72	.64	.70A	.66	.370	61	1152
3..	.62	.63	.60	.61	.60	.350	9	1158
4..	.57	.57	.50	.55	.54	.323	112	1147
7..	.41	.41	.34	.35	.35	.228	103	1191
8..	.50	.60	.50	.58B	.59	.228	122	1083
9..	.56	.56	.53	.53	.52	.327	126	1112
10..	.57	.90	.57	.85	.89	.451	380	1273
11..	.83	.83	.60	.74	.72	.401	18	1274
14..	.64	.65	.58	.64B	.68	.381	25	1286
15..	.67	.78	.67	.78	.75	.412	166	1441
16..	1.00	1.09	.93	1.07	1.07	.504	27	1450
17..	1.18	1.29	.96	1.10	1.13	.518	195	1540
18..	1.25	1.79B	1.25	1.79B	1.79	.687	176	1644
21..	1.82	2.10B	1.78	2.08B	2.10	.739	27	1626
22..	2.50	2.90	2.31	2.71	2.73	.819	348	1328
23..	3.13	3.18	2.70	2.85	2.95	.831	272	1144
24..	2.80	2.89	2.75	2.75	2.84	.828	27	1117
25..	2.53	3.18	2.50A	3.18	3.13	.859	148	999
28..	3.20	3.25	2.99A	3.25	3.23	.877	186	1147
29..	3.01	3.03	2.93	2.93	2.96	.855	274	1157
30..	3.00	3.03B	2.45	2.45	2.55	.812	112	994

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.41	2.42B	2.24A	2.24A	2.28	.774	2	799
2..	2.46	2.49B	2.46	2.49B	2.52	.815	1	798
5..	3.68	3.85	3.60	3.83	3.79	.931	9	797
6..	....	....	2.90A	3.46A	3.75	.926	....	781
7..	3.67	4.06	3.61A	4.06	4.07	.947	53	729
8..	4.45	4.45	4.35	4.35	4.19	.951	104	733
9..	....	4.80B	....	4.50B	4.68	.967	....	703
12..	5.26	5.40B	5.26	5.40B	5.49	.987	11	683
13..	5.14	5.14	4.40	4.40	4.58	.969	4	682
14..	....	....	4.22A	4.42A	4.33	.963	....	682
15..	....	4.37B	....	4.37B	4.32	.965	....	682
16..	3.60	3.63	3.55	3.63	3.31	.917	22	680
19..	2.75	3.26B	2.70A	3.26B	3.37	.932	40	640
20..	2.65	2.65	2.61	2.61	2.56	.866	6	643
21..	2.35	2.35	2.35	2.35	2.34	.859	40	603
22..	....	....	....	2.34N	2.30	.868	....	603

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 57 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	2.15	2.15	2.00A	2.10A	2.12	.862	40	603
26..	Exchange Closed; Memorial Day							
27..	2.40	2.40	2.08A	2.36A	2.30	.930	2	601
28..	2.35	2.50B	2.23A	2.24A	2.17	.930	138	463
29..	2.03	2.03	1.26A	1.36A	1.38	.822	403	572
30..	.74	.80	.60	.66	.71	.621	407	846

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.40	.70B	.39A	.66	.61	.625	146	963
3..	1.44	1.49B	1.08	1.09B	1.20	.921	26	967
4..	1.40	1.53B	1.40	1.45B	1.54	.988	107	974
5..	1.65	2.20B	1.65	2.20B	2.20	.999	20	972
6..	2.68	2.74	2.68	2.74	2.83	.999	548	1226
9..	....	....	....	....	....	.999	....	....

JUNE 1986 58 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.63	.65	.57	.57	.57	.267	1038	38
6..	.83	.90	.80	.80	.76	.310	31	69
7..	.85	.85	.80	.82	.80	.317	13	82
10..	.68	.70B	.68	.70B	.71	.297	50	132
11..	.67	.75	.65	.65	.64	.292	165	286
12..	.65	.65	.63A	.65	.64	.295	21	302
13..	.70	.70	.58	.58	.58	.295	10	306
14..	.90	1.02	.83	1.02@.00	.92	.398	343	514
17..	1.07	1.10	.90	1.10	1.07	.435	189	651
18..	1.11	1.24	1.06	1.18A	1.17	.461	343	769
19..	.89	.93	.80	.84	.82	.370	185	824
20..	.91	.94	.90	.92	.92	.407	56	843
21..	.92	.94	.84	.94	.87	.402	184	1007
24..	.48	.60	.47	.47	.47	.271	263	1084
25..	.44	.45	.40	.43	.40	.246	213	1038
26..	.42	.44	.39A	.41A	.38	.250	17	1049
27..	.46	.46	.41	.43	.42	.258	88	1133
28..	Exchange Closed; Good Friday							
31..	.42	.67	.41	.60A	.56	.325	141	1074

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.54	.55	.49	.49	.49	.297	21	1068
2..	.42	.42	.38	.40	.38	.251	11	1067
3..	.37	.38	.36	.37	.36	.233	32	1078
4..	.36	.36	.24	.35	.32	.209	17	1079
7..	.24	.24	.18	.20	.20	.134	75	1037
8..	.32	.36	.32	.36	.35	.134	51	1035
9..	.34	.34	.30	.30	.31	.207	13	1029
10..	.34	.53	.34	.53	.55	.310	81	1011
11..	.50	.50	.40	.44	.42	.266	40	1030
14..	.38	.42	.36	.42	.40	.246	50	1026
15..	.41	.48	.41	.44	.44	.271	164	1085
16..	.57	.71B	.57	.71B	.68	.352	98	1107
17..	.78	.83	.60	.70B	.73	.366	36	1099
18..	.90	1.24	.84	1.24	1.23	.540	368	1018
21..	1.18	1.48	1.18	1.45	1.45	.597	100	999
22..	1.63	2.05	1.67	2.00	2.00	.700	88	976
23..	2.35@.39	2.39	1.92	2.15	2.16	.719	100	966
24..	2.06	2.16	2.01	2.04	2.11	.715	126	903
25..	1.78	2.40	1.78	2.40	2.35	.757	26	893
28..	2.21	2.47	2.21	2.45	2.43	.781	29	881
29..	2.26	2.30	2.18	2.18	2.19	.749	178	883
30..	2.24	2.24	2.00A	2.24	1.79	.690	3	880

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.81	1.83B	1.54	1.54	1.50	.640	30	719
2..	....	1.77B	....	1.77B	1.80	.691	5	712
5..	3.00	3.00	2.78	2.80	2.94	.859	12	716
6..	2.28	2.79	2.14A	2.79	2.89	.850	36	678
7..	2.78	3.14	2.78	3.14	3.19	.886	4	674
8..	3.54	3.60B	3.35	3.37	3.28	.894	44	685
9..	3.90	3.91	3.75	3.75	3.81	.923	9	648
12..	4.40	4.40	4.29	4.40B	4.53	.964	23	645
13..	4.00	4.15	3.50	3.50	3.66	.927	21	619
14..	....	....	3.35A	3.35A	3.41	.913	3	621
15..	3.51	3.51	3.51	3.51	3.41	.916	20	618
16..	2.70	2.70	2.62A	2.62A	2.46	.828	....	610
19..	1.90	2.33B	1.84A	2.33B	2.52	.847	620	1083
20..	1.96	1.96	1.73	1.73	1.77	.736	43	1063
21..	1.71	1.77B	1.55A	1.55A	1.54	.720	8	1063
22..	1.52	1.58	1.39	1.43	1.48	.728	289	1344
23..	1.31	1.31	1.13	1.18B	1.27	.709	134	1414
26..	Exchange Closed; Memorial Day							
27..	1.13	1.28	1.13	1.28	1.42	.796	19	1098
28..	1.57	1.58B	1.29	1.29	1.30	.783	392	1287

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 58 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	1.06	1.06	.57	.57	.68	.571	57	1238
30..	.34@.33	.36	.22	.28	.28	.310	227	1361

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.15	.27	.11	.22	.19	.227	889	1348
3..	.64	.73	.43	.47	.55	.575	232	1282
4..	.78	.78	.54	.69B	.69	.776	439	1591
5..	.75	1.25	.72	1.19	1.23	.983	441	1467
6..	1.39	1.79	1.39	1.73	1.83	.999	158	1412
9..	....	....	....	....	....	.980	....	....

JUNE 1986 59 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.75	.76	.75	.75	.72	.000	8	8
18..	.75	.86	.75	.84	.82	.352	134	142
19..	.59	.61	.55	.56B	.56	.269	58	194
20..	.62	.65	.60	.60	.61	.301	49	221
21..	.62	.64	.58	.60	.57	.295	313	445
24..	.35	.35	.32	.32	.29	.181	99	544
25..	.26	.29	.23	.29	.24	.161	32	550
26..	.25	.27	.23	.23	.22	.162	17	569
27..	.25	.28	.24	.25	.25	.168	40	587
28..	Exchange Closed; Good Friday							
31..	.30	.40	.28A	.36	.33	.218	15	600

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.28	.32	.28	.32	.28	.194	19	617
2..	.23	.25	.23	.24	.24	.157	16	615
3..	.20	.23	.20	.20	.20	.142	57	607
4..	.18@.15	.18	.15	.18	.17	.124	2	607
7..	.10	.13	.10	.13	.10	.072	14	609
8..	.22	.23	.19	.22	.22	.072	136	487
9..	.20	.21	.18	.18	.18	.119	3	487
10..	.24	.36	.24	.36	.34	.195	37	492
11..	.30	.30	.26	.26	.25	.160	11	496
14..	.25	.25	.24	.24	.24	.143	124	609
15..	.25	.28B	.25	.27	.26	.161	78	660
16..	.36	.39B	.36	.39B	.41	.223	8	630
17..	.40	.55	.40	.52	.45	.234	236	744
18..	.60	.80	.52	.80	.81	.390	520	924
21..	.79@.77	1.02	.75	1.02	1.00	.444	352	1227
22..	1.25	1.53	1.13	1.53	1.46	.556	535	1196
23..	1.80	1.80	1.40	1.67	1.67	.582	479	1062
24..	1.46	1.52B	1.40	1.49	1.49	.578	212	961
25..	1.20	1.72	1.20	1.70A	1.64	.628	131	974
28..	1.73	1.83	1.56A	1.76	1.77	.655	215	963
29..	1.57	1.63	1.52	1.52	1.52	.615	160	939
30..	....	1.58B	1.37A	1.50B	1.20	.545	7	846

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.17	1.21B	1.01	1.04	1.02	.488	109	885
2..	1.08	1.20	1.08	1.20	1.21	.544	133	904
5..	2.00	2.25	2.00	2.25	2.16	.750	243	815
6..	2.10	2.10	1.46A	2.05	2.13	.738	4	812
7..	1.99	2.38B	1.99	2.38B	2.40	.789	206	749
8..	2.65	2.88	2.46	2.48A	2.48	.801	16	687
9..	3.09	3.18	2.93A	2.93A	2.94	.848	61	642
12..	3.42	3.59B	3.26	3.95B	3.60	.917	33	619
13..	3.15	3.15	2.70A	2.81	2.91	.850	4	605
14..	2.56	2.72	2.53A	2.66B	2.56	.826	109	620
15..	2.50	2.65B	2.50	2.60A	2.53	.829	101	721
16..	1.90	1.96B	1.78A	1.78A	1.71	.696	1	719
19..	1.17	1.68B	1.17	1.68B	1.73	.713	1621	1694
20..	1.38	1.38	1.02	1.12	1.14	.566	152	1756
21..	1.00	1.00	.87	.87	.91	.539	81	1742
22..	.90	.93	.77	.79	.81	.540	163	1695
23..	.70	.74	.57	.58	.61	.508	119	1718
26..	Exchange Closed; Memorial Day							
27..	.51	.78	.51	.74	.72	.575	1056	2510
28..	.73	.86	.58	.60	.58	.539	258	2398
29..	.52	.52	.20	.20	.22	.290	1251	3226
30..	.14	.14	.08	.09	.07	.099	905	2382

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.02	.10	.02	.07	.06	.036	85	2372
3..	.24	.24	.12	.14B	.18	.154	272	2362
4..	.20	.23	.15	.22@.23	.21	.237	1096	2472
5..	.15	.50	.14	.35B	.42	.661	1187	2443
6..	.50@.60	.85	.50	.84	.84	.956	237	2373
9..	....	....	....	....	....	.722	....	....

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 63 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.05	.06	.05	.05A	.05	.033	6	1164
23..	.02	.03	.02	.03	.02	.021	134	1150
26..	Exchange Closed; Memorial Day							
27..	.03	.03	.03	.03	.02	.011	1	1150
28..	.02	.02	.01	.02	.01	.005	20	1144
29..	.01	.02	.01	.01	.01	.000	1128	2078
30..	....	....	....	.01N	....	.000	....	2067

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2067
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2071
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2071
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2067

JUNE 1986 64 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.45	.46B	.45	.45	.47	.187	35	35
12..	.63	.69	.58	.68	.63	.278	125	155
13..	.45@.46	.60B	.34	.38A	.36	.171	95	221
14..	.34	.34	.27A	.27A	.27	.144	148	343
15..	.28	.28	.23	.25	.27	.139	121	394
16..	.15	.17	.12	.12	.11	.060	102	339
19..	.10	.11	.08A	.11	.12	.051	3	341
20..	.06	.08	.06	.07A	.09	.019	74	310
21..	....	....	.04A	.04A	.03	.013	....	310
22..	.02	.04B	.02	.02	.01	.010	16	296
23..	.01	.01	.01	.01	.01	.006	11	286
26..	Exchange Closed; Memorial Day							
27..	.01	.01	.01	.01	.01	.002	43	243
28..	....	....	....	.01N	....	.000	....	243
29..	CAB	CAB	CAB	CAB	CAB	.000	2	242
30..	CAB	CAB	CAB	CAB	CAB	.000	....	242

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	1	241
3..	CAB	CAB	CAB	CAB	CAB	.000	....	241
4..	CAB	CAB	CAB	CAB	CAB	.000	....	241
5..	CAB	CAB	CAB	CAB	CAB	.000	....	241

SEPTEMBER 1986 54 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	3.34	3.34	3.28A	3.34	3.40	.694	1	1
7..	....	....	....	3.40N	3.50	.700	....	1
10..	....	....	3.05A	3.17A	3.17	.686	....	1
11..	....	....	3.14A	3.14A	3.09	.685	....	1
12..	....	....	....	3.09N	3.15	.689	....	1
13..	....	3.45B	....	3.15N	3.06	.692	....	1
14..	....	3.73B	....	3.59B	3.79	.758	....	1
17..	....	3.96B	....	3.96B	4.12	.781	....	1
18..	....	....	....	4.12N	4.27	.796	....	1
19..	....	....	3.70A	3.70A	3.71	.750	....	1
20..	....	3.80B	....	3.80B	3.90	.772	....	1
21..	....	....	....	3.90N	3.90	.772	....	1
24..	....	....	3.18A	3.18A	3.00	.699	....	1
25..	2.96	2.96	2.93A	2.93A	2.83	.685	80	80
26..	....	2.93B	2.80A	2.93B	2.86	.692	....	80
27..	....	2.98B	....	2.98B	2.95	.701	....	80
28..	Exchange Closed; Good Friday							
31..	....	3.35B	....	3.35B	3.35	.752	....	80

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.38B	3.30A	3.30A	3.22	.739	....	80
2..	....	....	3.05A	3.05A	3.04	.713	....	80
3..	....	....	2.95A	2.95A	2.82	.704	....	80
4..	....	....	2.70A	2.70A	2.69	.689	....	80
7..	....	....	2.18A	2.18A	2.19	.627	....	80
8..	....	2.73B	....	2.73B	2.85	.627	....	80
9..	....	....	2.75A	2.75A	2.73	.701	....	80
10..	....	3.18B	....	3.18B	3.30	.767	....	80
11..	....	....	3.18A	3.18A	3.11	.744	....	80
14..	....	....	2.93A	3.05A	3.06	.737	....	80
15..	....	....	....	3.06N	3.17	.752	....	80
16..	....	3.60B	....	3.60B	3.75	.793	....	80
17..	....	3.95B	....	3.95B	3.82	.798	....	80
18..	4.15	4.15	4.15	4.15	4.78	.862	1	81
21..	....	....	....	4.78N	5.06	.878	....	81
22..	5.55	5.55	5.52A	5.55	5.85	.905	1	80
23..	....	....	....	5.85N	6.05	.905	....	80
24..	....	....	5.88A	5.88A	5.88	.901	....	80
25..	....	....	....	5.88N	6.25	.912	....	80

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

SEPTEMBER 1986 54 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	....	....	....	6.25N	6.33	.917	....	80
29..	....	....	6.12A	6.12A	6.18	.906	....	80
30..	....	....	....	6.18N	5.80	.889	....	80

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	5.80N	5.36	.873	....	80
2..	....	5.49B	....	5.49B	5.75	.887	....	80
5..	....	7.08B	....	7.08B	7.03	.933	....	80
6..	....	....	6.70A	6.70A	6.99	.928	....	80
7..	....	....	....	6.99N	7.40	.937	....	80
8..	....	7.65B	....	7.65B	7.44	.938	....	80
9..	8.06	8.06	7.90A	8.06	7.96	.945	4	82
12..	....	8.60B	....	8.60B	8.77	.959	....	82
13..	....	....	....	8.77N	7.92	.940	....	82
14..	....	....	7.75A	7.75A	7.65	.933	....	82
15..	....	....	....	7.65N	7.64	.932	....	82
16..	....	....	7.00A	7.00A	6.68	.902	....	82
19..	....	....	....	6.68N	6.70	.903	....	82
20..	....	....	....	6.70N	5.89	.870	....	82
21..	....	....	....	5.89N	5.68	.866	....	82
22..	....	....	....	5.68N	5.68	.868	....	82
23..	....	....	....	....	....	.867	....	82
26..	Exchange Closed; Memorial Day							
27..	....	....	....	5.68N	5.65	.885	....	82
28..	....	5.80B	5.60A	5.60A	5.60	.883	....	82
29..	....	....	5.00A	5.00A	4.80	.847	....	82
30..	4.00	4.00	4.00	4.00	4.12	.803	10	92

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	4.12N	4.10	.803	....	92
3..	....	....	....	4.10N	4.85	.852	....	92
4..	5.06	5.08B	4.90	5.05B	5.15	.871	....	92
5..	....	....	....	5.15N	5.75	.901	2	93
6..	....	6.10B	....	6.10B	6.25	.923	....	92
9..	6.06	6.06	6.06	6.06	5.93	.913	10	92
10..	....	6.30B	....	6.30B	6.45	.933	....	82
11..	....	6.50B	....	6.50B	6.58	.938	....	82
12..	....	6.76B	....	6.76B	6.78	.947	....	82
13..	....	....	....	6.78N	6.91	.951	....	82
16..	....	6.93B	6.73A	6.73A	6.50	.944	....	82
17..	....	....	6.05A	6.05A	6.02	.933	....	82
18..	....	6.32B	....	6.27B	6.37	.947	....	82
19..	....	....	6.32A	6.32A	6.35	.947	....	82
20..	....	....	6.15A	6.15A	5.89	.937	....	82
23..	....	6.12B	5.59A	6.12B	6.56	.959	....	82
24..	....	....	6.42A	6.42A	6.36	.956	....	82
25..	....	6.51B	....	6.51B	6.57	.961	....	82
26..	....	....	....	6.57N	6.56	.964	....	82
27..	....	6.76B	....	6.76B	6.83	.970	....	82
30..	....	7.33B	....	7.33B	7.60	.983	....	82

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.77B	....	7.77B	7.76	.984	....	82
2..	....	....	7.65A	7.65A	7.64	.984	....	82
3..	....	8.14B	....	8.14B	8.39	.991	....	82
4..	Exchange Closed; Independence Day							
7..	....	....	....	8.39N	7.98	.990	....	82
8..	....	....	....	7.98N	8.58	.994	....	82
9..	....	8.60B	8.38A	8.60B	8.77	.995	....	82
10..	....	....	....	8.77N	8.65	.994	....	82
11..	....	....	8.50A	8.50A	8.10	.992	....	82
14..	....	8.70B	....	8.70B	8.82	.996	....	82
15..	....	8.97B	....	8.97B	9.21	.997	....	82
16..	....	9.30B	....	9.30B	9.48	.998	....	82
17..	....	....	....	9.48N	9.80	.998	....	82
18..	....	....	....	9.80N	10.18	.999	....	82
21..	....	10.65B	....	10.65B	10.72	.999	....	82
22..	....	....	....	10.72N	10.42	.999	....	82
23..	....	....	....	10.42N	10.23	.999	....	82
24..	....	....	....	10.23N	10.05	.999	....	82
25..	....	....	....	10.05N	9.36	.999	....	82
28..	....	10.20B	....	10.20B	10.46	.999	....	82
29..	....	....	....	10.46N	10.24	.999	....	82
30..	....	10.38B	....	10.38B	10.40	.999	....	82
31..	....	11.18B	....	11.18B	11.22	.999	....	82

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	11.22N	11.15	.999	....	82
4..	....	....	....	11.15N	11.09	.999	....	82
5..	....	....	....	11.09N	10.46	.999	....	82
6..	....	10.86B	....	10.86B	10.99	.999	....	82
7..	....	11.03B	....	11.03B	11.06	.999	....	2

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 60 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	.40	.40	.37A	.37A	.35	.185	3	3
20..	.37	.39	.37	.39	39	.210	35	36
21..	.37	.39	.36A	.38A	.36	.204	64	98
24..	.21	.21	.21	.21	.16	.114	8	88
25..	.14	.18	.14	.17	.15	.098	19	101
26..	.16	.17	.16	.17	.14	.099	10	105
27..	.16@.17	.17	.16	.17	.15	.102	6	105
28..	Exchange Closed; Good Friday							
31..	.16	.20	.16	.20	.21	.136	3	105

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.18	.22	.17A	.18A	.17	.118	10	102
2..	.15	.15	.14	.14	.14	.091	33	98
3..	.13	.13	.10	.10	.11	.080	17	102
4..	.08	.13	.08	.13	.12	.068	22	86
7..	.07	.08	.07	.08	.07	.035	60	136
8..	.13	.13	.12	.13	.12	.035	232	360
9..	....	....	....	.12N	.10	.062	1	360
10..	.13	.19	.13	.18B@.19	.18	.112	....	360
11..	.16	.16	.12	.14B	.14	.087	13	361
14..	.16	.16	.14	.14	.14	.075	4	363
15..	.15	.17	.15	.17	.16	.086	115	432
16..	.20	.30	.20	.30	.26	.128	11	430
17..	.32	.32	.26	.26	.28	.135	120	531
18..	.30	.55	30	.55	55	.257	190	548
21..	.54	.67	.50	.67	65	.301	333	562
22..	.86	1.04	.78	1.00	.98	.408	402	679
23..	1.20@.25	1.27	1.05	1.18@.19	1.19	.436	1758	1771
24..	1.15@.13	1.15	.95	1.00	1.01	.433	476	1958
25..	.81	1.23	.79	1.17	1.12	.484	351	2098
28..	1.08	1.28	1.08	1.23	1.20	.510	441	2349
29..	1.05	1.08	1.02	1.04	1.02	.467	154	2299
30..	.88	1.05	.81	.81	.77	.395	246	2453

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.76	.76	.62	.62	.64	.341	45	2461
2..	.72	.79	.65	.79	.76	.392	136	2493
5..	1.48	1.58	1.38	1.52	1.51	.611	734	2349
6..	.99	1.47B	.99	1.41	1.43	.596	199	2318
7..	1.38	1.75	1.38	1.70	1.70	.658	240	2360
8..	1.92	2.10	1.65	1.75	1.77	.673	101	2265
9..	2.28	2.32	2.12	2.16	2.22	.736	118	2283
12..	2.62	2.76	2.56	2.76	2.80	.836	125	2258
13..	2.28	2.28	1.93A	2.00	2.01	.734	37	2245
14..	1.90	1.92	1.79	1.80	1.84	.701	62	2201
15..	1.79	1.89B	1.76	1.76	1.79	.702	155	2177
16..	1.23	1.26B	1.10	1.10	1.11	.534	165	2264
19..	.70	1.13	.70	1.11B@.13	1.12	.543	718	2517
20..	.96	.96	.61	.67A@.64	.66	.384	527	2546
21..	.62	.64	.47	.49	.45	.352	12451	13101
22..	.48	.55	.37	.40B@.41	.41	.346	1598	13738
23..	.36	.37	.24	.27	.27	.308	818	13986
26..	Exchange Closed; Memorial Day							
27..	.19	.35	.19	.32	.31	.330	417	14157
28..	.26	.35	.19	.22B@.23	.22	.284	176	14164
29..	.18	.20	.05	.05	.07	.101	11812	3342
30..	.02	.03	.02	.02	.03	.019	339	2992

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.02	.03	.02	.03	.03	.002	613	2678
3..	.08	.08	.04	.04	.07	.013	550	2325
4..	.06	.06	.01	.02	03	.015	479	2079
5..	.02	.09	.02	.04	.05	.051	500	1770
6..	.03	.12	.01	.01	.01	.366	1577	....

JUNE 1986 61 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.55	.76	.53A	.65	.67	.273	275	226
23..	.88	.90	.70A	85	.80	.301	10	228
24..	.77	.77	.60	.65	.70	299	327	549
25..	.53	.85	52A	.78@.75	.76	.345	158	576
28..	.72@.70	.89	.70	.85	.82	.366	253	576
29..	.72	.72	.63	.64	.66	.326	32	569
30..	.51	.67	.51	.64	.48	.262	50	588

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.45	.45	.35	.38	.39	.216	144	567
2..	.44	.50	.38	.50	.46	.258	43	574
5..	.88	1.10	.88	1.02	1.02	.457	273	582
6..	.62	.95	.59	.92	.97	.442	165	561

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1986 61 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.96@.90	1.16	.86	1.15	1.14	.506	564	512
8..	1.32	1.43B	1.20	1.25	1.19	.523	175	517
9..	1.68	1.80	1.52	1.54	1.54	.596	124	520
12..	1.95	2.04	1.88	2.02	2.07	.719	283	437
13..	1.68	1.79	1.32	1.43	1.41	.588	37	429
14..	1.26	1.36	1.19	1.20B	1.24	.548	17	440
15..	1.24	1.25	1.16	1.19	1.17	.547	250	640
16..	.72@.71	83	.67	.67	.68	.369	260	870
19..	.43	.70	.42	.70	.68	.367	441	1103
20..	.57	.57	.34	.38	.39	.227	1000	1987
21..	.36	.37	.20	.24	.18	.198	17164	2595
22..	.22	.22	.16	.20	.18	.188	1391	1791
23..	.15	.16	.10	.12	.11	.154	373	1992
26..	Exchange Closed; Memorial Day							
27..	.09	.14	.09	.12B	.11	.145	74	2027
28..	.11	.11	.06	06	.07	.109	31	1997
29..	.03	.05	.03	.03	.04	.023	33	1919
30..	.02	.02	.02	.02	.01	.002	4	1918

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.02	.02	CAB	CAB	.01	.000	7	1821
3..	.02	02	.02	.02	.01	.000	2	1816
4..	.01	.01	.01	.01	....	.000	17	1823
5..	.01	.01	.01	.01	.01	.000	4	1813

JUNE 1986 62 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.60	.63	.55A	.60	.57	.190	103	103
24..	.54	.54	.44A	.48	.44	.189	180	270
25..	.39	.55	.34A	.55	.51	.225	140	382
28..	.48	.58	.48	.53	.54	.241	144	456
29..	.50	.50	.43	.43	.44	.208	319	514
30..	.33	.44	.33	.37	.29	.158	138	488

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.26	.29	.22	.24@.22	.24	.124	328	420
2..	.28	.29	.27	.28	.27	.153	134	410
5..	.59	.70	.58	68	.64	.312	578	704
6..	.40	.63	.40	.61	.62	.298	359	676
7..	.59	.76	55	.72	.76	.357	248	651
8..	.89	.95	.72	.76	.76	.372	301	870
9..	1.07	1.17	1.00	1.04	1.07	.444	205	889
12..	1.30	1.48	1.30	1.48	1.43	.573	1296	1773
13..	1.07	1.31B	.81	.90	.91	.431	778	1956
14..	.80	.86	.74	.79	.78	.389	228	2026
15..	.75	80	.70	.71	.69	.386	152	1952
16..	.39	.48	.37	.37	.37	.228	87	1986
19..	.23	.40	.22	.40	.37	.218	550	2145
20..	.36	.36	.20	.20	.20	.116	1449	3387
21..	.15	.22	.11	.12	.12	.095	316	3301
22..	.12	.12	.09	.09	.09	.086	38	3229
23..	.05	.06	.05	.05	.05	.064	426	3088
26..	Exchange Closed; Memorial Day							
27..	.01	.04	.01	.04	.04	.048	109	3008
28..	.03	.03	.02	.03	.02	.030	417	3325
29..	.02	.02	.01	.01	.01	.003	1313	2059
30..	....	....	....	.01N	....	.000	1	2061

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	.01	CAB	01	.01	.000	2	2058
3..	CAB	CAB	CAB	CAB	CAB	.000	2	2058
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2057
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2057
6..	.01	CAB	CAB	CAB	CAB	.000	....	....

JUNE 1986 63 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.24	.35	.24	.34	.37	.183	11	10
7..	.40	.50	.38	.50	.50	.228	123	109
8..	.58	.63B	.49	50	.51	.240	359	446
9..	69	.81	68	.72	.71	.303	237	668
12..	.90	1.00	86	99	.98	.419	241	875
13..	.74	.89	55	.58	57	.286	544	1112
14..	.50	.54	45	.46	.47	.250	234	1187
15..	.45	46	38	.42	.44	.245	103	1201
16..	.28	28	23A	25	.21	.124	118	1233
19..	.11	.20	.11	.20	.21	.113	87	1208
20..	.17	.17	.12	.13	.12	.051	277	1142
21..	.10	.10	06	.06	.06	.038	39	1168

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 54 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	11.12B	11.00A	11.00A	11.03	.999	....	2
11..	....	11.22B	....	11.08B	11.17	.999	....	....
12..	....	....	10.78A	10.78A	10.75	.999	....	....
13..	....	10.90B	....	10.90B	10.96	.999	....	....
14..	....	11.05B	....	11.05B	11.18	.999	....	....
15..	....	....	11.06A	11.06A	11.05	.999	....	....

SEPTEMBER 1986 55 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	2.72	2.72	2.70A	2.72	2.78	.621	1	1
7..	....	....	2.75A	2.78N	2.89	.627	....	1
10..	....	....	2.55A	2.57A	2.58	.615	....	1
11..	2.58	2.58	2.55A	2.55A	2.48	.611	1	2
12..	....	....	....	2.48N	2.55	.614	....	2
13..	....	2.90B	....	2.55N	2.47	.617	....	2
14..	....	3.10B	....	2.90B	3.10	.690	....	2
17..	....	3.26B	....	3.26B	3.39	.715	....	2
18..	....	....	....	3.39N	3.53	.733	....	2
19..	....	....	3.00A	3.00A	3.04	.680	....	2
20..	....	3.17B	....	3.17B	3.22	.704	....	2
21..	....	....	....	3.22N	3.20	.703	....	2
24..	....	....	2.45A	2.50A	2.39	.621	....	2
25..	....	....	....	2.39N	2.25	.604	....	2
26..	....	....	2.20A	2.25N	2.25	.610	....	2
27..	2.31	2.35B	2.31	2.31	2.32	.620	20	20
28..	Exchange Closed; Good Friday							
31..	....	2.65B	....	2.65B	2.67	.675	....	20

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.60A	2.64A	2.57	.659	....	20
2..	2.33	2.33	2.33	2.33	2.33	.630	50	70
3..	....	....	2.28A	2.28A	2.21	.619	....	70
4..	2.10	2.10	2.10	2.10	2.09	.602	1	70
7..	....	....	1.65A	1.65A	1.65	.534	....	70
8..	....	2.10B	....	2.10B	2.22	.534	....	70
9..	....	....	2.06A	2.06A	2.10	.613	10	70
10..	....	2.50B	....	2.50B	2.60	.687	....	70
11..	....	....	2.48A	2.48A	2.44	.660	....	70
14..	....	....	2.30A	2.34N	2.40	.651	....	70
15..	....	....	....	2.40N	2.49	.668	....	70
16..	....	2.82B	....	2.82B	3.05	.716	....	70
17..	....	3.20B	....	3.20B	3.10	.722	....	70
18..	....	3.30B	...	3.30B	3.94	.801	....	70
21..	....	3.99B	....	3.99B	4.21	.823	....	70
22..	5.05	5.05	4.70A	5.05	5.00	.859	1	71
23..	5.07	5.40B	5.07	5.07	5.23	.860	1	71
24..	....	....	5.12A	5.12A	5.08	.857	....	71
25..	4.74	5.22B	4.74	5.22B	5.38	.870	60	117
28..	....	5.50B	5.30A	5.50B	5.49	.877	....	117
29..	....	....	5.40A	5.40A	5.30	.864	....	117
30..	....	....	5.10A	5.30N	4.92	.841	....	117

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	4.80A	4.80A	4.49	.821	....	117
2..	....	4.65B	....	4.65B	4.90	.840	....	117
5..	....	6.15B	....	6.15B	6.11	.900	....	117
6..	....	....	5.35A	5.80A	6.04	.894	....	117
7..	....	....	....	6.04N	6.41	.906	....	117
8..	....	6.70B	....	6.70B	6.55	.906	....	116
9..	....	6.86B	....	6.86B	7.06	.916	....	116
12..	....	7.60B	....	7.60B	7.85	.937	....	116
13..	....	....	7.10A	7.10A	7.00	.912	....	116
14..	....	....	6.85A	6.85A	6.74	.902	....	116
15..	....	....	....	6.74N	6.72	.902	....	116
16..	....	....	6.03A	6.03A	5.75	.863	....	116
19..	....	....	....	5.75N	5.80	.864	....	116
20..	....	...	....	5.80N	5.08	.823	....	116
21..	....	....	....	5.08N	4.82	.817	....	116
22..	....	....	....	4.82N	4.83	.820	....	116
23..	....	....	....	....	....	.817	....	116
26..	Exchange Closed; Memorial Day							
27..	....	....	....	4.83N	4.80	.837	....	116
28..	....	4.93B	4.73A	4.80N	4.74	.834	....	116
29..	....	....	4.05A	4.05A	4.03	.789	....	116
30..	3.25	3.25	3.25	3.25	3.35	.734	10	116

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	3.25	3.43	3.18A	3.43	3.32	.733	10	126
3..	....	4.08B	....	3.97B	4.06	.792	....	126
4..	....	4.34B	....	4.34B	4.33	.815	....	126
5..	4.85	4.85	4.85	4.85	4.89	.854	10	123

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 55 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	5.25B	....	5.25B	5.38	.884	....	123
9..	5.20	5.20	5.19A	5.20	5.06	.869	10	115
10..	....	5.43B	....	5.43B	5.55	.896	....	115
11..	5.60	5.65B	5.58A	5.60	5.67	.902	300	415
12..	....	5.83B	....	5.83B	5.88	.916	....	415
13..	....	5.90B	....	5.90B	5.97	.921	....	415
16..	....	6.06B	5.80A	5.80A	5.58	.909	....	415
17..	....	....	5.15A	5.15A	5.10	.894	....	415
18..	....	5.38B	....	5.37B	5.46	.912	....	415
19..	....	....	5.41A	5.41A	5.42	.913	....	415
20..	....	....	5.20A	5.20A	4.97	.896	....	415
23..	....	5.19B	4.70A	5.19B	5.61	.929	....	415
24..	....	....	5.47A	5.47A	5.42	.924	....	415
25..	....	5.57B	....	5.57B	5.61	.931	....	415
26..	....	....	....	5.61N	5.60	.935	....	415
27..	....	5.84B	....	5.84B	5.87	.945	....	415
30..	....	6.41B	....	6.41B	6.63	.966	....	415

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	6.78B	....	6.70B	6.68	.968	....	415
2..	....	....	6.57A	6.57A	6.67	.969	....	415
3..	....	7.17B	....	7.17B	7.39	.980	....	415
4..	Exchange Closed; Independence Day							
7..	....	....	....	7.39N	6.98	.978	....	415
8..	....	....	....	6.98N	7.58	.986	....	411
9..	....	7.60B	7.38A	7.60B	7.77	.988	....	411
10..	....	....	....	7.77N	7.65	.987	....	411
11..	....	....	7.50A	7.50A	7.12	.983	....	410
14..	....	7.72B	....	7.72B	7.82	.991	....	410
15..	8.22	8.27	8.22	8.27	8.21	.994	4	255
16..	....	8.30B	....	8.30B	8.48	.995	....	255
17..	....	8.78B	....	8.78B	8.80	.997	....	253
18..	....	9.20B	8.75A	9.20B	9.18	.998	....	253
21..	....	9.65B	....	9.65B	9.72	.999	....	253
22..	....	....	....	9.72N	9.42	.999	....	253
23..	....	....	....	9.42N	9.23	.998	....	236
24..	....	....	....	9.23N	9.05	.998	....	236
25..	....	....	....	9.05N	8.36	.998	....	236
28..	....	9.20B	....	9.20B	9.46	.999	....	236
29..	....	....	....	9.46N	9.24	.999	....	236
30..	....	9.38B	....	9.38B	9.40	.999	....	236
31..	....	10.18B	....	10.18B	10.22	.999	....	236

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	10.22N	10.15	.999	....	236
4..	....	....	....	10.15N	10.09	.999	....	236
5..	....	....	....	10.09N	9.46	.999	....	236
6..	....	9.86B	....	9.86B	9.99	.999	....	236
7..	....	10.03B	....	10.03B	10.06	.999	....	236
8..	....	10.12B	10.00A	10.00A	10.03	.999	....	....
11..	....	10.22B	....	10.08B	10.17	.999	....	....
12..	....	....	9.78A	9.78A	9.75	.999	....	....
13..	....	9.90B	....	9.90B	9.96	.999	....	....
14..	....	10.05B	....	10.05B	10.18	.999	....	....

SEPTEMBER 1986 56 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	1.85	1.85	1.85	1.85	1.88	.510	1	1
6..	....	2.10B	....	2.10B	2.24	.546	....	1
7..	2.24	2.24	2.20A	2.24	2.36	.552	1	2
10..	....	...	1.98A	2.07A	2.06	.538	....	2
11..	2.03	2.03	1.98A	1.98A	1.99	.534	60	61
12..	1.95	1.95	1.95	1.95	2.01	.537	1	32
13..	1.94	2.35B	1.90A	1.94	1.92	.539	100	132
14..	....	2.55B	....	2.30B	2.51	.616	....	132
17..	2.62	2.64B	2.62	2.63B	2.75	.642	40	142
18..	2.92	2.92	2.92	2.92	2.90	.662	1	143
19..	....	....	2.40A	2.40A	2.44	.603	....	143
20..	....	2.50B	....	2.50B	2.60	630	....	143
21..	2.60	2.60	2.58A	2.60	2.55	.627	1	144
24..	....	....	2.00A	2.00A	1.85	.538	....	144
25..	1.75	1.76	1.71A	1.76	1.72	.520	4	148
26..	1.71	1.82	1.68A	1.75A	1.75	.525	8	156
27..	1.85	1.85	1.85	1.85	1.79	.535	2	158
28..	Exchange Closed; Good Friday							
31..	....	2.08B	....	2.08B	2.06	.592	....	158

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.05A	2.05A	2.00	.573	....	158
2..	1.82	1.82	1.80	1.80	1.82	.541	3	160
3..	1.71	1.75	1.69	1.69	1.68	.529	125	173

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

SEPTEMBER 1986 56 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	1.70	1.70	1.56	1.59	1.57	.510	9	180
7..	1.40	1.40	1.22A	1.22A	1.21	.440	3	183
8..	1.65	1.65	1.60A	1.60A	1.68	.440	2	185
9..	1.68	1.68	1.58A	1.58A	1.58	.519	22	187
10..	1.70	1.90B	1.70	1.90B	2.00	.599	8	193
11..	1.92	1.92	1.92	1.92	1.88	.569	5	195
14..	1.80	1.92	1.73A	1.92	1.83	.558	3	196
15..	1.84	2.00	1.84	2.00	1.91	.577	3	197
16..	....	2.20B	....	2.20B	2.38	.630	....	197
17..	....	2.55B	....	2.55B	2.45	.637	....	197
18..	2.80	3.25	2.77	3.25	3.22	.729	13	192
21..	3.15	3.55B	3.15	3.52B	3.51	.755	6	188
22..	3.88	4.23	3.82A	4.23	4.20	.800	9	181
23..	4.60	4.60	4.35A	4.44	4.48	.804	6	176
24..	4.15	4.28	4.15	4.28	4.30	.800	6	172
25..	....	4.42B	4.05A	4.42B	4.55	.818	....	172
28..	4.43	4.65B	4.43	4.63	4.69	.827	2	171
29..	....	....	4.56A	4.56A	4.48	.811	....	171
30..	....	....	4.30A	4.48N	4.13	.783	....	171

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.91	3.91	3.91	3.91	3.76	.759	1	170
2..	....	3.90B	....	3.90B	4.10	.781	....	170
5..	....	5.11B	....	5.11B	5.28	.856	....	170
6..	4.60	4.90B	4.55A	4.90B	5.21	.849	15	178
7..	5.25	5.25	5.25	5.25	5.55	.866	1	177
8..	5.70	5.83B	5.70	5.70	5.68	.868	2	174
9..	....	6.52B	....	6.02B	6.14	.882	....	174
12..	6.70	6.70	6.70	6.70	6.90	.908	5	174
13..	6.25	6.25	6.15A	6.15A	6.14	.876	5	174
14..	5.90	5.90	5.85A	5.87	5.86	.863	2	174
15..	5.85	5.85	5.85	5.85	5.78	.863	1	174
16..	....	....	5.20A	5.20A	4.89	.815	....	174
19..	....	....	....	4.89N	4.95	.816	....	174
20..	....	....	....	4.27A	4.20	.767	....	174
21..	4.05	4.05	4.05	4.05	4.04	.760	1	174
22..	....	4.09B	...	4.04N	4.04	.763	....	174
23..	....	....	3.90A	3.90A	3.85	.758	....	174
26..	Exchange Closed; Memorial Day							
27..	....	3.90B	....	3.90B	4.00	.780	....	174
28..	....	4.10B	3.95A	3.95A	3.93	.775	....	174
29..	3.30	3.30	3.30	3.30	3.26	.720	5	174
30..	2.72	2.72	2.66A	2.69A	2.69	.657	540	649

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	2.50A	2.69N	2.68	.654	....	649
3..	....	3.41B	....	3.41B	3.35	.721	....	649
4..	3.56	3.56	3.50A	3.56	3.57	.749	....	649
5..	4.09	4.09	4.09	4.09	4.10	.795	5	654
6..	....	4.45B	....	4.45B	4.58	.833	5	654
9..	....	....	4.39A	4.39A	4.25	.813	....	654
10..	....	4.62B	....	4.62B	4.69	.847	....	649
11..	4.80	4.80	4.80	4.80	4.79	.854	1	649
12..	4.87	4.93B	4.87	4.87	5.02	.872	1	647
13..	....	....	....	5.02N	5.09	.879	....	647
16..	....	....	4.95A	4.95A	4.70	.862	....	647
17..	....	....	4.32A	4.32A	4.23	.840	....	637
18..	....	4.48B	4.15A	4.48B	4.58	.864	....	637
19..	....	....	4.53A	4.53A	4.53	.864	....	637
20..	....	....	4.25A	4.25A	4.10	.841	....	637
23..	....	4.31B	3.85A	4.31B	4.71	.884	....	637
24..	....	....	4.57A	4.57A	4.53	.876	....	637
25..	....	4.68B	....	4.68B	4.72	.887	....	637
26..	....	....	....	4.72N	4.69	.892	....	637
27..	....	4.93B	....	4.93B	4.95	.906	....	637
30..	....	5.46B	....	5.46B	5.68	.939	....	637

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.85B	....	5.85B	5.73	.942	....	637
2..	....	....	5.62A	5.62A	5.72	.942	....	637
3..	....	6.22B	....	6.22B	6.40	.962	....	637
4..	Exchange Closed; Independence Day							
7..	....	....	....	6.40N	6.04	.958	....	637
8..	....	....	....	6.04N	6.59	.971	....	635
9..	....	6.60B	6.39A	6.60B	6.78	.975	....	635
10..	....	....	....	6.78N	6.65	.974	....	635
11..	6.20	6.20	6.20	6.20	6.11	.965	5	640
14..	....	6.71B	....	6.71B	6.82	.980	....	640
15..	....	6.97B	....	6.97B	7.21	.986	....	640
16..	....	7.30B	....	7.30B	7.49	.989	....	640
17..	....	7.79B	....	7.79B	7.80	.992	....	623
18..	....	8.20B	7.75A	8.20B	8.18	.994	....	623
21..	....	8.65B	....	8.65B	8.72	.997	....	623

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

SEPTEMBER 1986 56 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	....	....	....	8.72N	8.42	.997	....	523
23..	....	....	7.45A	8.01A	8.23	.996	....	523
24..	....	....	7.95A	7.95A	8.05	.996	....	523
25..	....	....	7.40A	7.40A	7.36	.994	....	523
28..	....	8.20B	....	8.20B	8.46	.998	....	523
29..	....	....	8.26A	8.26A	8.24	.998	....	523
30..	....	8.38B	....	8.38B	8.40	.999	....	523
31..	....	9.18B	....	9.18B	9.22	.999	....	513

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	9.03A	9.03A	9.15	.999	....	13
4..	....	9.22B	....	9.15N	9.09	.999	....	13
5..	....	....	....	9.09N	8.46	.999	....	13
6..	....	8.86B	....	8.86B	8.99	.999	....	2
7..	....	9.03B	....	9.03B	9.06	.999	....	2
8..	....	9.12B	9.00A	9.00A	9.03	.999	....	....
11..	....	9.22B	....	9.08B	9.17	.999	....	....
12..	....	....	8.78A	8.78A	8.75	.999	....	....
13..	....	8.90B	....	8.90B	8.96	.999	....	....
14..	....	9.05B	....	9.05B	9.18	.999	....	....

SEPTEMBER 1986 57 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	1.67	1.68	1.60	1.62	1.47	.434	9	9
6..	....	1.72B	....	1.72B	1.78	.469	1	10
7..	1.84	1.84	1.81A	1.82	1.90	.475	2	12
10..	....	....	1.58A	1.65A	1.62	.461	....	12
11..	1.62	1.62	1.62	1.62	1.55	.457	4	16
12..	1.63	1.63	1.55	1.62	1.58	.460	11	27
13..	1.54	1.95B	1.50A	1.50A	1.50	.461	3	30
14..	....	2.00B	....	1.90B	1.99	.538	1	31
17..	2.20@.15	2.20	2.15	2.15	2.18	.566	52	83
18..	....	2.34B	....	2.34B	2.32	.586	....	83
19..	1.92	1.95	1.90A	1.95	1.94	.524	4	87
20..	2.10	2.10	2.02	2.04	2.06	.551	56	80
21..	2.08	2.08	2.00A	2.08	2.00	.548	2	62
24..	1.50	1.60	1.50	1.50	1.41	.455	60	110
25..	1.42	1.42	1.32	1.35	1.28	.436	51	158
26..	1.38	1.40	1.36	1.36	1.32	.441	16	174
27..	1.46	1.46	1.38A	1.42	1.41	.449	55	229
28..	Exchange Closed; Good Friday							
31..	1.37	1.68	1.37	1.68	1.55	.505	3	232

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.58	1.64	1.55	1.55A	1.52	.486	38	266
2..	1.40	1.40	1.36	1.38	1.37	.452	44	310
3..	1.36	1.36	1.29	1.30	1.25	.439	7	316
4..	1.26	1.26	1.13	1.19	1.15	.420	33	344
7..	.78	.85	.70A	.85	.87	.352	17	339
8..	1.18	1.26	1.18	1.26	1.23	.352	8	340
9..	1.13	1.13	1.13	1.13	1.15	.427	17	349
10..	1.31	1.43B	1.31	1.43B	1.50	.506	1	354
11..	1.40	1.49	1.38	1.38	1.39	.475	20	366
14..	1.33	1.33	1.33	1.33	1.35	.464	2	368
15..	....	1.38B	....	1.38B	1.43	.482	....	368
16..	1.79	1.85	1.79	1.85	1.85	.538	6	374
17..	1.80	2.07B	1.80	2.06	1.91	.546	2	376
18..	2.20	2.60	2.15	2.60	2.55	.647	11	369
21..	2.50	2.87	2.50	2.87	2.87	.677	105	301
22..	3.21	3.57	2.90A	3.57	3.50	.731	112	295
23..	3.90	3.90	3.35A	3.65	3.73	.738	18	282
24..	3.58	3.58	3.47	3.47	3.60	.734	8	274
25..	3.65	3.80	3.35A	3.80	3.80	.756	8	268
28..	3.67	3.87	3.67	3.80	3.96	.767	9	265
29..	3.80	3.80	3.70	3.72	3.72	.747	12	260
30..	3.72	3.75B	3.55A	3.69	3.41	.715	5	259

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.30	3.30	3.03	3.03	3.10	.688	14	249
2..	....	3.19B	....	3.19B	3.37	.714	....	249
5..	4.40	4.40	4.40	4.40	4.51	.803	....	249
6..	4.20	4.40	3.83A	4.38	4.47	.795	5	246
7..	4.36	4.70	4.36	4.70	4.76	.816	2	244
8..	....	5.05B	....	4.83B	4.87	.819	1	244
9..	....	5.22B	....	5.22B	5.38	.838	....	245
12..	5.95	5.96	5.88	5.96	6.06	.870	114	144
13..	5.55	5.66B	5.20	5.30B	5.32	.830	3	143
14..	5.05	5.05	5.02A	5.05	5.03	.816	2	139
15..	....	5.05B	4.95A	5.03N	4.94	.816	....	139
16..	4.35	4.35	4.35	4.35	4.12	.758	6	133

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 57 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	3.82	3.82	3.62A	3.82	4.15	.760	1	132
20..	3.95	3.95	3.90A	3.90A	3.50	.705	1	132
21..	....	....	....	3.50N	3.30	.696	....	132
22..	3.22	3.24B	3.22	3.24B	3.29	.698	1	133
23..	3.15	3.15	3.15	3.15	3.14	.691	1	132
26..	Exchange Closed; Memorial Day							
27..	....	....	3.10A	3.14N	3.26	.714	...	132
28..	3.26	3.40B	3.26	3.26	3.20	.707	2	134
29..	2.65	2.65	2.65	2.65	2.58	.643	12	134
30..	2.05	2.15	2.05	2.12	2.08	.574	9	139

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.90	2.16B	1.88	2.16B	2.09	.569	30	150
3..	2.85	2.85	2.72A	2.72A	2.69	.642	14	145
4..	2.85	2.90B	2.84A	2.84A	2.91	.672	1	147
5..	3.35	3.35	3.35	3.35	3.37	.726	8	139
6..	3.50	3.52B	3.50	3.50	3.82	.770	1	139
9..	....	....	3.65A	3.80A	3.49	.744	....	139
10..	3.73	3.89	3.73	3.89	3.90	.786	306	408
11..	4.04	4.04	3.97	3.97	3.98	.794	3	408
12..	3.95	4.10	3.95	4.10	4.20	.816	1	409
13..	4.05	4.27B	4.05	4.23B	4.26	.824	15	412
16..	....	....	4.11A	4.11A	3.88	.801	....	412
17..	....	3.90B	3.50A	3.50A	3.45	.772	....	412
18..	3.39	3.70B	3.39	3.69B	3.76	.802	300	612
19..	....	....	3.70A	3.70A	3.71	.801	....	612
20..	....	....	3.50A	3.50A	3.29	.771	....	612
23..	3.06	3.49B	3.03A	3.49B	3.87	.825	2	612
24..	....	....	3.73A	3.73A	3.70	.813	....	612
25..	3.93	3.93	3.92	3.93B	3.88	.827	300	912
26..	....	....	....	3.88N	3.85	.832	....	912
27..	....	4.05B	....	4.05B	4.08	.851	....	912
30..	4.60	4.60	4.60	4.60	4.75	.897	10	912

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.93	4.99B	4.90	4.90	4.81	.901	2	912
2..	....	....	4.70A	4.78A	4.83	.902	....	912
3..	5.37	5.41	5.29	5.41	5.60	.932	4	912
4..	Exchange Closed; Independence Day							
7..	5.85	5.87B	5.50	5.56	5.13	.923	3	912
8..	....	....	....	5.13N	5.64	.945	1	909
9..	....	....	5.44A	5.64B	5.82	.951	....	909
10..	5.66	5.66	5.66	5.66	5.67	.949	1	909
11..	....	....	5.52A	5.52A	5.18	.934	....	909
14..	5.40	5.80B	5.40	5.80B	5.83	.960	10	906
15..	....	6.02B	5.81A	6.02B	6.22	.970	....	906
16..	....	6.30B	....	6.30B	6.50	.976	....	906
17..	....	6.80B	....	6.80B	6.81	.981	....	906
18..	7.03	7.13B	6.76A	7.13B	7.18	.987	1	892
21..	....	7.65B	....	7.65B	7.72	.993	....	892
22..	....	....	....	7.72N	7.42	.991	....	792
23..	....	....	6.45A	7.01A	7.23	.991	....	792
24..	....	....	6.95A	6.95A	7.05	.990	....	766
25..	....	....	6.50A	6.50A	6.36	.985	....	766
28..	....	7.20B	....	7.20B	7.46	.995	....	766
29..	....	....	7.26A	7.26A	7.24	.995	....	562
30..	....	7.38B	....	7.38B	7.40	.996	....	562
31..	....	8.18B	....	8.18B	8.22	.998	....	527

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	8.03A	8.03A	8.15	.999	....	527
4..	....	8.22B	....	8.15N	8.09	.999	....	527
5..	....	....	....	8.09N	7.46	.998	....	488
6..	....	7.86B	....	7.86B	7.99	.999	....	487
7..	....	8.03B	....	8.03B	8.06	.999	....	487
8..	....	8.12B	8.00A	8.00A	8.03	.999	....	6
11..	....	8.22B	....	8.08B	8.17	.999	....	3
12..	....	...	7.78A	7.78A	7.75	.999	....	3
13..	....	7.90B	....	7.90B	7.96	.999	....	3
14..	....	8.05B	....	8.05B	8.18	.999	....	3
15..	....	....	8.06A	8.06A	8.05	.999	....	3
18..	....	....	7.93A	7.93A	7.86	.999	....	3
19..	....	8.30B	....	8.30B	8.40	.999	....	3
20..	....	....	8.30A	8.30A	8.14	.999	....	3
21..	....	8.30B	....	8.30B	8.35	.999	....	3
22..	....	....	8.26A	8.26A	8.21	.999	....	3
25..	....	....	8.14A	8.14A	8.08	1.000	....	3
26..	....	....	7.48A	7.48A	7.33	.999	....	3
27..	....	7.69B	....	7.69B	7.65	1.000	....	3
28..	....	....	6.95A	6.95A	6.92	1.000	....	3
29..	....	7.95B	....	7.95B	7.99	1.000	....	3

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 57 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	7.97A	7.97A	7.93	1.000	....	3
3..	7.42	7.73B	7.42	7.73B	7.87	1.000	1	3
4..	....	....	7.55A	7.55A	7.43	1.000	....	3
5..	....	....	7.34A	7.34A	7.22	1.000	....	3
8..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 58 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	1.28	1.30	1.20	1.20	1.12	.361	18	16
6..	....	1.40B	....	1.40B	1.39	.395	....	16
7..	1.45	1.48	1.45	1.48	1.51	.401	2	18
10..	....	....	1.22A	1.29A	1.24	.387	....	18
11..	....	....	....	1.24N	1.18	.383	....	18
12..	....	....	....	1.18N	1.22	.385	....	18
13..	1.29	1.60B	1.23A	1.23A	1.13	.386	50	68
14..	1.62	1.62	1.45A	1.55	1.54	.461	16	80
17..	1.70	1.75	1.67	1.75	1.70	.488	72	146
18..	1.75	1.92	1.70	1.92	1.89	.509	161	307
19..	1.60	1.65	1.50	1.57	1.52	.446	84	391
20..	1.62	1.70	1.62	1.70	1.63	.472	64	452
21..	1.64	1.70	1.55	1.67	1.63	.468	117	519
24..	1.18	1.20	1.10	1.10	1.05	.376	36	555
25..	1.00	1.00	1.00	1.00	.95	.357	2	557
26..	.95	1.03	.94A	1.03	.96	.360	10	567
27..	1.06	1.08	1.06	1.08	1.07	.368	5	572
28..	Exchange Closed; Good Friday							
31..	1.12	1.30	1.05A	1.29	1.23	.420	10	581

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.18	1.20	1.14	1.19A	1.13	.400	13	594
2..	1.02	1.02	1.00A	1.00A	1.00	.367	2	596
3..	....	....	.98A	.98A	.91	.354	....	596
4..	....	....	.90A	.90A	.82	.335	....	596
7..	....	....	.62A	.63A	.59	.272	....	596
8..	.83	.91	.83	.91	.88	.272	152	644
9..	.90	.90	.80	.80	.82	.339	7	592
10..	1.15	1.15	1.15	1.15	1.12	.415	5	597
11..	1.07	1.10	.92	1.05	1.01	.385	13	609
14..	....	....	.97A	1.01N	.97	.373	....	609
15..	1.02	1.13	1.02	1.13	1.04	.391	4	611
16..	1.36	1.47	1.36	1.45	1.40	.445	20	626
17..	1.45	1.55	1.45	1.46	1.45	.454	9	625
18..	1.62	2.10	1.62	2.00	2.00	.559	29	600
21..	2.00	2.35	2.00	2.26	2.27	.591	7	598
22..	2.70	2.96	2.53	2.96	2.87	.652	40	555
23..	3.16	3.18	2.85	3.05	3.08	.663	338	430
24..	2.94	2.95B	2.80	2.80	2.95	.660	26	419
25..	2.80	3.10	2.75A	3.10	3.10	.685	27	385
28..	3.20	3.38B	3.07A	3.15	3.25	.697	7	378
29..	3.05	3.05	3.03	3.03	3.04	.676	5	375
30..	3.04	3.04	2.89A	3.04	2.75	.640	4	373

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.61	2.61	2.53	2.53	2.46	.611	146	472
2..	2.48	2.57B	2.48	2.50B	2.71	.639	1	471
5..	3.71	3.80	3.70	3.80	3.76	.740	118	359
6..	3.65	3.71B	3.18A	3.71B	3.72	.732	4	355
7..	3.75	3.91B	3.63	3.90	4.00	.756	61	298
8..	4.33	4.50	4.22	4.31	4.12	.761	35	290
9..	4.73	4.73	4.60A	4.70	4.58	.784	7	290
12..	5.08	5.19	5.06	5.19	5.27	.824	14	295
13..	4.45	4.52	4.35	4.52	4.55	.777	23	278
14..	4.24	4.30B	4.17	4.24	4.27	.760	9	271
15..	4.10	4.10	4.10	4.10	4.14	.760	6	265
16..	3.61	3.61	3.50A	3.50A	3.40	.695	13	259
19..	2.90	3.15	2.90	3.15	3.46	.697	26	258
20..	....	2.94	2.87	2.94	2.83	.637	1	249
21..	....	....	2.75A	2.75A	2.65	.627	....	249
22..	....	....	....	2.65N	2.63	.628	....	249
23..	2.50	2.50	2.50	2.50	2.48	.618	1	250
26..	Exchange Closed; Memorial Day							
27..	....	....	2.45A	2.48N	2.59	.640	....	250
28..	2.59	2.69B	2.59	2.59	2.53	.632	2	252
29..	2.04	2.04	2.04	2.04	2.00	.561	1	253
30..	1.77	1.77	1.59	1.63	1.60	.488	36	282

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.46	1.75	1.46	1.70A	1.62	.482	136	409
3..	2.14	2.23	2.10	2.10	2.12	.557	105	507
4..	2.26	2.40B	2.23	2.31	2.31	.590	10	508
5..	2.40	2.64	2.34A	2.64	2.73	.648	16	499

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

SEPTEMBER 1986 58 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	2.85B	....	2.85B	3.10	.697	....	497
9..	2.95	2.95	2.95	2.95	2.81	.667	2	496
10..	3.03	3.15B	3.03	3.13	3.18	.714	3	498
11..	3.20	3.33	3.16	3.22	3.26	.723	32	495
12..	3.20	3.39	3.20	3.36	3.45	.748	9	493
13..	3.22	3.50	3.22	3.43	3.49	.757	5	498
16..	3.47	3.47	3.32	3.35B	3.15	.728	3	491
17..	3.01	3.16B	2.78A	2.78A	2.74	.693	2	489
18..	....	2.98B	....	2.94B	3.01	.726	....	488
19..	....	....	2.95A	2.95A	2.95	.725	....	488
20..	....	....	2.80A	2.80A	2.58	.687	....	488
23..	....	2.83B	2.35A	2.83B	3.09	.750	....	488
24..	....	....	2.95A	2.95A	2.94	.735	....	488
25..	3.15	3.15	3.15	3.15	3.10	.750	2	488
26..	....	....	....	3.10N	3.08	.756	....	488
27..	....	3.16B	....	3.16B	3.28	.779	....	488
30..	3.77	3.86	3.76	3.86	3.92	.838	5	491

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.12	4.12	4.12	4.12	3.96	.844	2	491
2..	3.84	3.84	3.84	3.84	3.99	.844	1	491
3..	4.55	4.61	4.55	4.61	4.60	.887	3	490
4..	Exchange Closed; Independence Day							
7..	4.93	4.93	4.52	4.52	4.25	.873	4	488
8..	....	5.20B	....	4.50B	4.74	.904	....	483
9..	4.60	4.78	4.45A	4.78	4.90	.914	3	483
10..	....	....	4.85A	4.85A	4.77	.911	....	483
11..	4.26	4.26	4.26	4.26	4.29	.886	1	484
14..	4.88	4.88	4.88	4.88	4.90	.926	1	484
15..	....	5.13B	....	5.13B	5.25	.942	....	483
16..	....	5.33B	....	5.33B	5.52	.952	....	483
17..	5.85	5.90	5.79A	5.79A	5.83	.962	2	482
18..	5.84	6.20B	5.80A	6.20B	6.18	.971	3	481
21..	6.58	6.65B	6.45	6.65B	6.72	.983	2	480
22..	....	....	6.00A	6.40A	6.42	.980	....	462
23..	5.30	5.92B	5.30	5.92B	6.23	.979	101	462
24..	6.05	6.05	6.00A	6.05	6.05	.978	200	502
25..	....	....	5.37A	5.49A	5.36	.966	....	502
28..	....	6.20B	....	6.20B	6.46	.988	....	502
29..	....	....	6.30A	6.30A	6.24	.987	....	502
30..	6.34	6.38B	6.16A	6.34	6.40	.990	1	431
31..	7.01	7.18B	7.01	7.10B	7.22	.996	1	431

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.33B	7.03A	7.03A	7.15	.996	....	336
4..	....	7.22B	....	7.15N	7.09	.997	....	335
5..	....	....	....	7.09N	6.46	.995	....	328
6..	....	6.86B	....	6.86B	6.99	.998	....	328
7..	....	7.03B	....	7.03B	7.06	.998	....	328
8..	....	7.12B	7.00A	7.00A	7.03	.998	....	327
11..	....	7.22B	....	7.08B	7.17	.999	....	327
12..	....	....	6.78A	6.78A	6.75	.999	....	327
13..	....	6.90B	....	6.90B	6.96	.999	....	280
14..	7.10	7.10	7.10	7.10	7.18	.999	....	280
15..	....	....	7.06A	7.06A	7.05	.999	2	280
18..	....	....	6.93A	6.93A	6.86	.999	....	280
19..	....	7.30B	....	7.30B	7.40	.999	....	280
20..	....	....	7.30A	7.30A	7.14	.999	....	280
21..	....	7.30B	....	7.30B	7.35	.999	....	116
22..	....	....	7.26A	7.26A	7.21	.999	....	116
25..	....	....	7.14A	7.14A	7.08	.999	....	116
26..	6.61	6.61	6.48A	6.48A	6.33	.999	1	109
27..	6.66	6.69B	6.66	6.66	6.65	.999	1	94
28..	....	....	5.95A	5.95A	5.92	.999	....	94
29..	....	6.95B	....	6.95B	6.99	1.000	....	14

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	6.97A	6.97A	6.93	1.000	....	13
3..	....	....	6.83A	6.83A	6.87	1.000	....	13
4..	....	....	6.55A	6.55A	6.43	1.000	....	4
5..	....	....	6.34A	6.34A	6.22	1.000	....	4
8..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 59 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	1.10	1.10	1.10	1.10	1.07	.326	....	....
7..	1.14	1.14	1.14	1.14	1.18	.332	2	2
10..	....	....	1.04A	1.06A	.94	.318	3	5
11..	....	....	....	.94N	.89	.314	....	5
12..	....	....	....	.89N	.81	.316	....	5

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

SEPTEMBER 1986 59 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	1.25B	....	1.09N	.83	.316	....	5
14..	1.20	1.21B	1.10A	1.20	1.19	.386	....	5
17..	1.34	1.34	1.34	1.34	1.30	.412	101	102
18..	1.31	1.53	1.31	1.52	1.50	.432	159	226
19..	1.15	1.23	1.15	1.22A	1.16	.370	14	235
20..	1.25	1.25	1.25	1.25	1.23	.395	6	235
21..	1.25	1.25	1.20A	1.24	1.19	.391	14	240
24..	.85	.85	.85	.85	.77	.303	2	242
25..	....	....	.75A	.75A	.68	.284	100	214
26..	.70	.70	.70	.70	.68	.287	1	217
27..	.75	.75	.75	.75	.75	.293	1	215
28..	Exchange Closed: Good Friday							
31..	....	.85B	....	.85B	.87	.340	....	215

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.85A	.85A	.83	.320	....	215
2..	....	....	.72A	.72A	.72	.289	....	215
3..	.58	.58	.58	.58	.65	.276	1	215
4..	....	....	.63A	.63A	.58	.259	....	215
7..	.46	.46	.46	.46	.40	.203	1	215
8..	....	.60B	....	.60B	.62	.203	....	215
9..	....	....	....	.62N	.58	.261	....	215
10..	.75	.75	.75	.75	.80	.330	10	215
11..	.80	.80	.75	.75	.72	.301	7	216
14..	.70	.70	.70	.70	.68	.290	....	216
15..	.75	.76B	.75	.75	.76	.306	11	226
16..	1.03	1.07	1.03	1.07	1.02	.357	2	227
17..	1.18	1.18	1.18	1.18	1.08	.366	7	228
18..	1.24	1.60	1.24	1.60	1.51	.469	11	232
21..	1.65	1.88	1.60	1.75	1.80	.502	78	299
22..	2.20	2.35	2.05	2.25	2.27	.568	11	303
23..	2.58	2.60	2.38A	2.52A	2.52	.582	16	291
24..	2.44	2.49B	2.37	2.37	2.39	.580	6	290
25..	2.15	2.50	2.15	2.50	2.50	.607	67	345
28..	2.47	2.65	2.47	2.56	2.64	.621	9	282
29..	....	....	2.48A	2.48A	2.44	.598	....	279
30..	2.40	2.43B	2.30A	2.34	2.20	.561	105	302

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.14	2.14	1.98	1.98	1.95	.530	11	311
2..	....	2.10B	....	2.10B	2.15	.560	....	311
5..	3.00	3.17	3.00	3.00	3.09	.670	230	403
6..	3.10	3.10	2.56A	3.02	3.09	.661	4	402
7..	3.28	3.28	3.28	3.28	3.33	.689	1	403
8..	3.43	3.58B	3.43	3.43	3.43	.695	5	403
9..	3.90	4.00B	3.83	3.85B	3.88	.723	6	395
12..	4.40	4.45	4.30	4.45	4.51	.770	14	384
13..	4.06	4.15B	3.65	3.80B	3.79	.716	31	367
14..	3.55	3.55	3.55	3.55	3.52	.698	2	366
15..	3.45	3.92B	3.45	3.45	3.44	.698	3	363
16..	3.05	3.05	2.99A	3.05	2.75	.626	3	367
19..	....	....	2.35A	2.60A	2.81	.629	....	367
20..	2.40	2.40	2.25	2.25	2.30	.565	4	365
21..	2.14	2.17B	2.14	2.15	2.10	.554	10	375
22..	2.03	2.12B	2.01	2.02B	2.08	.554	4	375
23..	2.00	2.00	1.83	1.94A	1.92	.542	79	437
26..	Exchange Closed; Memorial Day							
27..	1.90	2.10	1.90	2.10	2.02	.563	22	438
28..	2.10	2.15	1.90	1.98	1.95	.552	249	637
29..	1.90	1.90	1.52	1.55	1.50	.479	105	718
30..	1.32	1.34	1.16	1.25	1.19	.405	290	990

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.09	1.33	1.09	1.28	1.27	.398	311	1301
3..	1.76@.72	1.80	1.60	1.64A	1.63	.472	659	1725
4..	1.80	1.86	1.72	1.85	1.85	.504	939	2268
5..	1.83	2.16	1.78A	2.15	2.15	.565	111	2299
6..	2.32	2.48	2.32	2.45B	2.49	.617	33	2270
9..	2.34	2.35	2.22A	2.22A	2.22	.582	8	2276
10..	2.40	2.52	2.40	2.52	2.54	.633	68	2219
11..	2.67	2.70	2.59	2.59	2.57	.642	24	2201
12..	2.73	2.73	2.73	2.73	2.77	.670	1	2200
13..	2.78	2.79	2.63A	2.79	2.80	.679	2	2199
16..	2.73	2.73	2.59	2.61	2.50	.644	4	2197
17..	2.33	2.43B	2.05	2.05	2.10	.604	167	2093
18..	2.31	2.30	2.05	2.36	2.36	.640	441	2376
19..	2.29	2.30	2.20	2.30	2.30	.637	52	2406
20..	2.01	2.01	2.00A	2.00A	2.00	.595	161	2563
23..	....	2.35B	1.75A	2.35B	2.39	.662	....	2573
24..	2.25	2.36B	2.25	2.26@.25	2.26	.644	3	2557
25..	2.44	2.46	2.41A	2.46	2.40	.661	3	2556
26..	2.37	2.37	2.37	2.37	2.38	.667	1	2556
27..	2.47	2.50B	2.47	2.50B	2.58	.693	1	2556

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 59 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	2.94	3.10	2.94	3.10	3.15	.763	149	2430

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.12	3.31	3.12	3.31	3.19	.769	9	2422
2..	3.04	3.07B	3.04	3.07B	3.17	.769	1	2420
3..	3.55	3.74	3.55	3.74	3.78	.825	8	2414
4..	Exchange Closed; Independence Day							
7..	4.06	4.13B	3.42	3.42	3.43	.803	13	2401
8..	4.30	4.30	3.69A	3.87	3.89	.846	223	2254
9..	3.85	3.93	3.63A	3.93	4.05	.859	129	2136
10..	3.94	3.97	3.84A	3.90	3.92	.854	426	1915
11..	3.64	3.64	3.40	3.40	3.43	.819	145	1915
14..	3.63	4.03B	3.62A	4.02	4.02	.873	254	1944
15..	4.05	4.35B	3.98	4.35B	4.36	.897	286	1882
16..	4.41	4.63	4.38	4.63	4.60	.912	108	1882
17..	4.98	5.06B	4.90	4.90	4.90	.928	7	1882
18..	4.93	5.32	4.88A	5.32	5.23	.943	13	1882
21..	5.63	5.70	5.55	5.70	5.72	.964	8	1879
22..	5.03	5.35B	4.91	5.35B	5.44	.958	4	1878
23..	4.43	5.15B	4.43	5.15B	5.26	.955	127	1882
24..	4.96	5.03B	4.96	5.01	5.06	.952	215	1932
25..	....	....	4.45A	4.45A	4.42	.930	2	1932
28..	5.18	5.47	5.18	5.47	5.47	.971	2	1931
29..	....	....	5.35A	5.35A	5.24	.969	....	1931
30..	....	5.38B	5.18A	5.38B	5.41	.974	....	1929
31..	6.18	6.18	6.18	6.18	6.22	.988	....	1929

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.17	6.33B	6.03A	6.17	6.15	.989	16	1863
4..	....	6.31B	....	6.15N	6.09	.991	....	1863
5..	5.60	5.70	5.59A	5.65	5.46	.986	692	1859
6..	....	5.83B	....	5.83B	5.99	.992	50	1759
7..	....	6.10B	....	6.05B	6.06	.994	....	1749
8..	6.16	6.16	5.97A	5.97A	6.03	.995	....	1697
11..	....	6.22B	....	6.08B	6.17	.997	....	1697
12..	....	....	5.78A	5.78A	5.75	.996	100	1792
13..	....	5.90B	....	5.90B	5.96	.998	....	1681
14..	....	6.09B	....	6.05B	6.18	.999	....	1587
15..	5.98	5.98	5.98	5.98	6.05	.999	1	1583
18..	....	....	5.93A	5.93A	5.86	.999	....	1585
19..	....	6.30B	....	6.30B	6.40	.999	....	1581
20..	....	....	6.30A	6.30A	6.14	.999	....	1581
21..	....	6.30B	....	6.30B	6.35	.999	....	603
22..	....	....	6.26A	6.26A	6.21	.999	....	603
25..	....	....	6.14A	6.14A	6.08	.999	....	603
26..	....	....	5.48A	5.48A	5.33	.999	....	603
27..	....	5.69B	....	5.69B	5.65	.999	....	309
28..	....	....	4.95A	4.95A	4.92	.999	....	309
29..	....	5.95B	....	5.95B	5.99	.999	....	209

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	5.97A	5.97A	5.93	1.000	....	209
3..	....	....	5.83A	5.83A	5.87	1.000	....	209
4..	....	....	5.55A	5.55A	5.43	1.000	....	204
5..	....	....	5.34A	5.34A	5.22	1.000	....	204
8..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 60 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	.65	.65	.65	.65	.62	.267	1	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.62N	.59	.249	....	1
2..	....	....	.51A	.51A	.51	.221	....	1
3..	....	....	....	.51N	.45	.209	....	1
4..	....	....	....	.45N	.38	.194	....	1
7..	.36	.36	.36	.36	.28	.147	1	2
8..	....	.40B	....	.40B	.42	.147	....	2
9..	....	....	....	.42N	.39	.194	....	2
10..	.62	.62	.62	.62	.58	.254	5	6
11..	.54	.54	.54	.54	.50	.229	2	8
14..	....	....	....	.50N	.48	.218	....	8
15..	.55	.55	.55	.55	.52	.232	2	7
16..	....	.70B	....	.69A	.68	.277	...	7
17..	.85	.88	.85	.88	.80	.286	54	61
18..	.96	1.16	.96	1.10	1.14	.382	17	69
21..	1.20	1.46	1.20	1.46	1.35	.415	15	82
22..	1.70	2.05	1.64	2.03	1.90	.482	173	212
23..	2.12	2.12	1.96	2.12	2.08	.499	271	478

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 60 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.04	2.04	1.85A	1.87	1.90	.498	15	442
25..	1.68	2.10	1.68	2.10	2.05	.526	110	475
28..	2.18	2.18	2.00A	2.14	2.14	.542	195	518
29..	2.01	2.08	1.97A	2.04A	1.95	.518	4	520
30..	1.86	1.98	1.80A	1.91	1.71	.480	3	470

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.70	1.70	1.52	1.52	1.51	.449	52	487
2..	1.62	1.69	1.59	1.69	1.66	.479	82	544
5..	2.47	2.59	2.37	2.48B	2.52	.594	293	584
6..	1.98	2.53	1.98	2.53	2.52	.586	42	611
7..	2.65	2.65	2.48A	2.65	2.75	.617	1	611
8..	3.00	3.10	2.83	2.83	2.63	.624	29	610
9..	3.26	3.38	3.25	3.28	3.25	.655	29	628
12..	3.70	3.78	3.60	3.78	3.85	.709	95	604
13..	3.40	3.58	3.10	3.12	3.16	.650	46	590
14..	2.95	2.95	2.92	2.92	2.90	.631	3	588
15..	....	2.95B	2.85A	2.85A	2.80	.630	1	578
16..	2.30	2.31	2.30	2.30A	2.17	.555	4	578
19..	1.84	2.25	1.82A	2.22	2.24	.557	15	576
20..	2.20	2.20	1.78	1.85	1.82	.493	34	596
21..	1.85	1.85	1.60	1.65	1.62	.480	218	768
22..	1.64	1.73	1.58	1.64	1.60	.480	100	798
23..	1.55	1.55	1.40	1.53	1.47	.466	104	872
26..	Exchange Closed; Memorial Day							
27..	1.49	1.64	1.43A	1.63	1.54	.484	65	915
28..	1.60	1.69	1.50	1.55	1.49	.472	89	971
29..	1.45	1.45	1.09	1.14	1.12	.398	59	1013
30..	.99	.99	.89	.90	.86	.327	51	1042

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.80	1.00	.79	.98	.94	.319	24	1057
3..	1.35	1.40	1.25A	1.26	1.26	.389	525	1382
4..	1.40	1.45	1.27	1.38B	1.39	.420	266	1611
5..	1.39@.41	1.73	1.38	1.69	1.67	.480	338	1833
6..	1.83@.80	1.96	1.80	1.96B	1.97	.533	99	1842
9..	1.81	1.88	1.72	1.72	1.70	.496	50	1863
10..	1.90@.87	2.00	1.85	1.97A	1.98	.548	62	1909
11..	2.00@1.95	2.14	1.92	2.00	2.01	.556	54	1879
12..	2.00	2.18	2.00	2.14	2.17	.585	3	1877
13..	2.04	2.20	2.00	2.20	2.18	.594	17	1877
16..	2.06	2.06	1.93A	1.93A	1.93	.555	14	1871
17..	1.77@.76	1.88B	1.55	1.60	1.58	.512	141	1919
18..	1.76	1.77	1.57	1.77	1.76	.548	42	1920
19..	1.73	1.75	1.63A	1.73	1.72	.544	95	1999
20..	1.60	1.60	1.46	1.46	1.43	.498	43	2021
23..	1.26	1.87	1.25	1.87	1.75	.566	95	2042
24..	1.70	1.78	1.63	1.67	1.69	.546	25	2045
25..	1.88	1.89	1.78A	1.82	1.80	.563	11	2048
26..	1.82	1.82	1.80	1.81	1.78	.568	3	2050
27..	1.85	1.95	1.82	1.93	1.96	.596	27	2066
30..	2.24	2.45	2.24	2.43@.45	2.47	.673	98	2033

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.43	2.60	2.43	2.45	2.48	.680	419	2266
2..	2.42	2.47	2.33	2.47	2.45	.679	638	2527
3..	2.88	3.00	2.82	2.97	3.00	.745	361	2387
4..	Exchange Closed; Independence Day							
7..	3.25	3.38B	2.69	2.69	2.68	.716	66	2333
8..	3.45	3.47	2.95	3.09	3.11	.769	42	2300
9..	2.77@.76	3.21	2.76	3.21	3.23	.786	25	2283
10..	3.05	3.11	3.00A	3.09	3.13	.778	2	2280
11..	2.91	2.94	2.72	2.72	2.65	.733	32	2249
14..	2.83	3.17	2.83	3.17	3.20	.801	157	2195
15..	3.37	3.45	3.22	3.45	3.50	.832	84	2137
16..	3.57	3.78	3.55	3.70	3.73	.853	75	2079
17..	4.00@.01	4.15	3.90	3.99	4.01	.875	149	1981
18..	3.99	4.42	3.95	4.35	4.33	.898	203	1956
21..	4.66	4.80	4.52	4.76	4.78	.930	312	1875
22..	4.65	4.65	4.00	4.40B	4.50	.920	68	1875
23..	4.31	4.31	3.45	4.08	4.34	.914	28	1870
24..	4.05	4.13	4.05	4.13	4.14	.908	2	1870
25..	3.65	3.65	3.56	3.56	3.52	.871	5	1868
28..	4.40	4.60	4.40	4.60	4.51	.939	4	1871
29..	4.37	4.47B	4.20	4.20	4.29	.933	14	1869
30..	4.25	4.41B	4.25	4.37	4.44	.943	3	1868
31..	5.06	5.21B	5.06	5.13	5.23	.971	8	1869

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.34B	5.03A	5.03A	5.15	.972	....	1869
4..	....	5.31B	....	5.15N	5.09	.976	....	1865
5..	4.48	4.59B	4.48	4.59B	4.47	.963	298	1696

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 60 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	4.90	4.90	4.90	4.90	5.00	.978	203	1745
7..	5.15	5.15	5.14	5.14	5.07	.981	68	1725
8..	....	5.13B	4.98A	4.98A	5.03	.983	....	1725
11..	5.15	5.22B	5.11A	5.15	5.17	.990	300	1658
12..	4.71	4.71	4.71	4.71	4.75	.987	4	1526
13..	....	4.90B	....	4.90B	4.96	.992	....	1526
14..	....	5.15B	....	5.05B	5.19	.995	....	1424
15..	....	....	5.06A	5.06A	5.05	.996	....	1347
18..	5.03	5.08B	4.91	4.91	4.86	.997	5	1348
19..	....	5.30B	....	5.30B	5.40	.999	6	1341
20..	....	....	5.30A	5.30A	5.14	.999	....	1336
21..	....	5.30B	....	5.30B	5.35	.999	....	1334
22..	5.27	5.27	5.21A	5.27	5.21	.999	1	1334
25..	....	....	5.14A	5.14A	5.08	.999	....	1333
26..	4.61	4.61	4.48A	4.48A	4.33	.999	3	476
27..	4.57	4.78B	4.57	4.69B	4.65	.999	1	475
28..	4.25	4.25	3.95A	3.95A	3.92	.999	2	386
29..	....	5.04B	....	4.95B	4.99	.999	....	386

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	4.97A	4.97A	4.93	1.000	....	386
3..	....	....	4.83A	4.83A	4.87	1.000	....	385
4..	....	....	4.55A	4.55A	4.43	1.000	....	382
5..	....	....	4.34A	4.34A	4.22	1.000	....	182
8..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 61 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.97	.97	.97	.97	1.00	.333	40	40
22..	....	1.63	1.50	1.52A	1.50	.399	21	61
23..	1.70	1.80	1.58A	1.78	1.72	.417	308	342
24..	1.75	1.75	1.45	1.45	1.49	.417	122	318
25..	1.37	1.65	1.37	1.65	1.57	.446	35	345
28..	1.65	1.77	1.55A	1.69	1.69	.462	92	418
29..	1.61	1.65	1.55A	1.60	1.53	.439	67	476
30..	1.39	1.58	1.39	1.39	1.32	.401	83	551

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.21	1.23	1.18	1.20	1.13	.372	153	665
2..	1.30	1.30	1.26	1.28B	1.29	.401	4	667
5..	2.00	2.13	1.85	2.00	2.03	.516	221	809
6..	1.64	2.07	1.58	2.05A	2.05	.509	207	864
7..	2.00	2.18	1.93A	2.18	2.20	.541	103	903
8..	2.40	2.40	2.29	2.29	2.29	.549	188	871
9..	2.70	2.78B	2.65	2.70	2.69	.584	37	798
12..	3.09	3.18B	3.00	3.16	3.23	.642	8	794
13..	3.03	3.05B	2.70A	2.70A	2.60	.579	6	798
14..	2.37	2.52	2.34	2.37A	2.35	.560	103	844
15..	2.33	2.35B	2.26A	2.26A	2.25	.560	19	847
16..	1.82	1.92	1.72	1.72	1.71	.482	36	849
19..	1.44	1.82	1.40	1.82	1.78	.485	96	829
20..	1.72	1.72	1.38	1.38	1.41	.421	96	858
21..	1.45	1.45	1.25A	1.25A	1.23	.409	22	876
22..	1.26	1.28	1.21A	1.25A	1.20	.407	3	876
23..	1.19	1.19	1.04	1.13	1.09	.393	295	1002
26..	Exchange Closed; Memorial Day							
27..	1.12	1.23	1.12	1.21	1.16	.408	48	1030
28..	1.22	1.24B	1.05	1.05	1.10	.394	48	1039
29..	1.06	1.06	.81	.85	.82	.323	39	1040
30..	.72	.72	.65	.68	.62	.257	30	1055

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.67	.78	.58A	.75	.69	.249	67	1065
3..	.97	1.02	.90	1.00	.95	.312	98	1146
4..	1.05	1.12	.95	1.06	1.04	.340	12	1150
5..	1.04	1.36	.99	1.31	1.29	.397	296	1262
6..	1.40	1.55	1.40	1.53	1.51	.449	83	1260
9..	1.35	1.43	1.27	1.27	1.30	.411	29	1271
10..	1.46	1.57	1.41	1.52A	1.51	.461	139	1249
11..	1.55	1.64	1.47	1.56	1.53	.469	73	1264
12..	1.55@.58	1.70	1.55	1.69	1.67	.498	74	1287
13..	1.54	1.74	1.46	1.69	1.67	.506	64	1278
16..	1.67	1.68	1.50	1.50	1.46	.464	26	1264
17..	1.40	1.40	1.13	1.17	1.16	.420	128	1348
18..	1.30	1.35	1.12	1.35	1.30	.455	81	1357
19..	1.27	1.29	1.20	1.28	1.26	.449	86	1392
20..	1.17	1.17	1.00	1.03	1.01	.402	114	1487
23..	.88@.89	1.35	.85	1.35@.33	1.33	.468	560	1643
24..	1.23	1.33	1.23	1.23	1.23	.446	120	1706
25..	1.33	1.46B	1.27	1.27	1.30	.462	82	1756

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 61 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	1.37@.32	1.37	1.27	1.31	1.29	.467	122	1714
27..	1.31	1.46	1.31	1.44	1.45	.494	366	2015
30..	1.75	1.80	1.69	1.80	1.87	.574	341	2167

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.92@.88	1.99	1.78	1.83	1.89	.580	574	2516
2..	1.80	1.84	1.76	1.84	1.85	.579	90	2567
3..	2.18	2.34	2.15	2.31	2.34	.653	450	2724
4..	Exchange Closed; Independence Day							
7..	2.55	2.63	2.00	2.00	2.03	.616	240	2512
8..	2.69@.79	2.79	2.30	2.36	2.40	.677	865	2999
9..	2.07	2.51	2.07	2.51	2.52	.696	153	3077
10..	2.44	2.45	2.38	2.43	2.44	.686	9	3056
11..	2.20	2.20	2.08A	2.08A	1.99	.632	6	3050
14..	2.13@.12	2.43B	2.12	2.42	2.45	.709	143	3056
15..	2.58	2.74	2.49A	2.74	2.73	.747	60	3043
16..	2.77@.78	3.00	2.73	2.98	2.93	.773	45	3015
17..	3.20	3.31	3.10	3.16	3.18	.802	112	2944
18..	3.10	3.57B	3.08	3.53	3.48	.833	56	2916
21..	3.81	3.88	3.76	3.86	3.89	.877	87	2827
22..	3.80	3.80	3.05	3.60	3.63	.861	267	2676
23..	2.92	3.37	2.60	3.37	3.46	.851	205	2522
24..	3.23	3.27	3.23	3.27	3.27	.842	10	2515
25..	2.68	2.72B	2.67	2.67	2.70	.787	4	2487
28..	2.95	3.63	2.95	3.59	3.59	.884	28	2475
29..	3.42	3.53	3.26A	3.38	3.39	.874	18	2461
30..	3.30	3.50B	3.30	3.47	3.52	.888	7	2451
31..	4.30	4.30	4.02	4.17	4.27	.936	57	2431

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.07	4.35B	4.03A	4.13	4.20	.937	7	2411
4..	3.96	4.32B	3.96	3.96	4.14	.943	2	2403
5..	3.57	3.65	3.57	3.60A	3.55	.916	203	2202
6..	3.95	3.99B	3.95	3.96	4.03	.946	302	1929
7..	4.10	4.15B	4.06	4.06	4.09	.952	802	1482
8..	4.20	4.20	3.97A	4.03A	4.06	.955	....	1482
11..	....	4.22B	....	4.08B	4.17	.969	....	1482
12..	3.72	3.75	3.68	3.73	3.75	.960	125	1488
13..	....	3.90B	....	3.90B	3.96	.973	....	1478
14..	....	4.15B	....	4.05B	4.20	.982	....	1477
15..	....	....	4.06A	4.06A	4.05	.983	....	1476
18..	....	4.08B	3.91A	3.91A	3.86	.987	....	1439
19..	4.26	4.30B	4.26	4.30B	4.40	.996	1	1394
20..	....	....	4.30A	4.30A	4.14	.995	....	1390
21..	4.17	4.30B	4.17	4.30B	4.35	.998	1	1306
22..	....	....	4.26A	4.26A	4.21	.998	....	1307
25..	....	....	4.14A	4.14A	4.08	.999	....	1162
26..	3.80	3.80	3.44A	3.44A	3.33	.997	39	1161
27..	3.66	3.78B	3.66	3.66	3.65	.999	5	1144
28..	3.41	3.41	2.95A	2.95A	2.92	.996	2	858
29..	3.74	4.08	3.74	4.05A	3.99	.999	16	844

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	3.97A	3.97A	3.93	.999	....	842
3..	....	....	3.83A	3.83A	3.87	1.000	....	565
4..	3.65	3.65	3.55A	3.55A	3.43	1.000	1	495
5..	3.56	3.56	3.27	3.27	3.22	1.000	3	368
6..	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 62 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.40	1.40	1.20	1.40	1.36	.340	15	15
24..	1.23	1.23	1.23	1.23	1.14	.341	2	17
25..	....	1.15B	1.09A	1.15B	1.20	.369	....	17
28..	1.30	1.38	1.30	1.30	1.32	.384	3	20
29..	1.20	1.35	1.20	1.26	1.24	.363	24	44
30..	1.05	1.24	1.05	1.15	.99	.327	128	147

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.98	.98	.88	.88	.87	.300	17	153
2..	.99	.99	.95	.99	.94	.328	15	166
5..	1.60	1.70	1.51	1.65	1.62	.439	281	338
6..	1.20	1.69	1.20	1.65	1.60	.432	267	435
7..	1.61	1.81	1.53	1.79	1.75	.465	385	725
8..	1.98	2.10	1.85	1.85	1.83	.474	321	939
9..	2.21	2.32	2.14	2.23	2.21	.510	374	803
12..	2.55	2.64	2.45	2.64	2.67	.572	25	814
13..	2.32	2.50B	2.00	2.12	2.08	.507	34	821
14..	1.95	2.03	1.88A	1.88A	1.87	.488	180	944

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 62 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	1.86	1.92B	1.78	1.83	1.77	.468	432	1314
16..	1.46	1.52	1.32	1.36	1.32	.412	54	1341
19..	1.20	1.43	1.11A	1.43	1.38	.414	8	1338
20..	1.22	1.22	1.18A	1.20	1.10	.354	9	1339
21..	1.07	1.07	.90	.95	.93	.341	20	1352
22..	.88	.97	.80	.93	.90	.339	29	1376
23..	.87	.87	.79	.83	.80	.324	54	1398
26..	Exchange Closed; Memorial Day							
27..	.85	.94	.77	.91	.85	.335	53	1439
28..	.89	.90	.77	.80	.77	.322	105	1480
29..	.79	.79	.62	.62	.58	.255	54	1506
30..	.54@.40	.54	.40	.50	.44	.197	92	1557

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.43	.59	.43	.54	.50	.189	187	1739
3..	.80	.80	.73	.75	.72	.243	147	1828
4..	.77	.82	.73	.80	.79	.269	298	1929
5..	.80	.99	.77A	.99	.99	.320	116	1856
6..	1.06	1.20	1.06	1.20	1.15	.368	33	1864
9..	1.06	1.07	.96	.96	.99	.331	112	1878
10..	1.10	1.18	1.05	1.16	1.15	.378	192	1981
11..	1.19	1.25	1.13	1.16	1.17	.385	42	1984
12..	1.20	1.28	1.19	1.24	1.27	.412	254	2153
13..	1.11	1.29	1.11	1.27B	1.27	.419	325	2354
16..	1.27@.26	1.27	1.12	1.13	1.08	.377	210	2427
17..	1.01@.03	1.03	.79	.84B	.85	.334	196	2533
18..	.88	.98	.79	.93B	.95	.365	184	2564
19..	.91	.92	.85	.90	.90	.359	113	2638
20..	.83	.83	.75	.75	.72	.314	247	2724
23..	.60	.98	.60	.93A	.93	.373	331	2805
24..	.88	.96	.85	.90	.88	.351	107	2878
25..	.95	1.02	.91	.92@.91	.95	.366	334	3109
26..	.94	.98	.94	.96	.94	.369	185	3222
27..	.94	1.06	.93	1.02	1.03	.394	385	3398
30..	1.25@.26	1.38	1.22	1.38@.37	1.38	.471	367	3600

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.38	1.49	1.32	1.41	1.40	.477	1064	2921
2..	1.32	1.36	1.28	1.34	1.34	.474	832	3290
3..	1.64	1.78	1.61	1.78	1.77	.551	440	3487
4..	Exchange Closed; Independence Day							
7..	2.00	2.00	1.43	1.43	1.45	.509	315	3408
8..	2.05	2.10	1.68	1.83@.80	1.81	.573	651	3405
9..	1.56@.49	1.89B	1.49	1.88	1.90	.594	864	3977
10..	1.82	1.83	1.74	1.75	1.81	.582	396	4291
11..	1.66	1.68	1.39	1.48	1.47	.522	716	4864
14..	1.59	1.83	1.50	1.82	1.82	.603	[illegible]	5365
15..	1.90	2.07	1.80	2.07	2.06	.646	412	5675
16..	2.08	2.28	2.03	2.20	2.23	.675	192	5785
17..	2.44	2.58B	2.34	2.43	2.42	.709	192	5651
18..	2.35	2.80	2.35	2.67	2.70	.747	159	5514
21..	2.98	3.14	2.84	3.03	3.06	.802	127	5471
22..	2.98	3.01	2.35	2.66	2.81	.779	381	5267
23..	2.60	2.65B	1.94	2.65B	2.66	.765	58	5212
24..	2.50	2.52	2.46	2.52	2.48	.750	244	5266
25..	1.99	2.14	1.95	1.95	1.97	.679	104	5263
28..	2.26	2.83B	2.18	2.77	2.76	.803	1227	4659
29..	2.64	2.64	2.46	2.56	2.57	.786	29	4680
30..	2.50@.47	2.69	2.47	2.64A	2.68	.805	106	4597
31..	3.35	3.37B	3.16	3.28	3.36	.877	39	4547

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.45	3.45	3.13	3.21	3.29	.877	470	4189
4..	3.43	3.45B	3.09	3.17	3.23	.884	337	3876
5..	2.70	2.88	2.68	2.88	2.66	.836	723	3498
6..	2.97	3.10	2.97	3.09	3.12	.885	949	2831
7..	3.23	3.24B	3.18	3.18	3.19	.894	40	2700
8..	3.05	3.05	3.02	3.02	3.13	.898	7	2699
11..	3.13	3.26B	3.13	3.13	3.22	.922	1	2700
12..	2.80	2.86	2.74	2.82	2.78	.900	36	2666
13..	2.95	2.95	2.90	2.90	3.00	.924	4	2666
14..	3.16	3.16	3.10	3.11B	3.23	.945	98	2609
15..	3.13	3.13	3.05	3.08	3.08	.945	17	2601
18..	....	3.11B	2.96A	2.96A	2.87	.950	....	2601
19..	3.13@.12	3.34B	3.12	3.34B	3.40	.979	173	2461
20..	3.40	3.40	3.25	3.27	3.15	.976	131	2327
21..	....	3.30B	....	3.30B	3.35	.986	....	2309
22..	....	....	3.26A	3.26A	3.21	.987	....	2309
25..	3.07	3.07	3.07	3.07	3.08	.992	4	2307
26..	2.76	2.78	2.48A	2.48A	2.35	.972	71	2040
27..	2.55	2.78B	2.46	2.66	2.65	.988	14	2035
28..	2.42	2.42	1.95A	1.95A	1.94	.960	52	1990
29..	2.68	3.04B	2.65	2.95B	2.99	.997	191	1934

JAPANESE YEN OPTION ON FUTURES — CALLS
SEPTEMBER 1986 62 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed, Labor Day							
2..	2.89	2.90B	2.81	2.90B	2.93	.999	51	1631
3..	2.42	2.80B	2.42	2.80B	2.87	.999	151	1163
4..	2.71	2.71	2.40	2.40	2.43	.999	30	903
5..	....	....	....	2.43N	2.22	.999	16	706
8..	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 63 CALLS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	1.28	1.30	1.28	1.29	1.27	.359	6	6
7..	1.46	1.46	1.46	1.46	1.38	.391	1	7
8..	1.60@.61	1.61	1.45	1.46	1.44	.401	94	82
9..	1.87	1.90	1.77	1.85	1.78	.438	75	137
12..	2.09	2.22	2.08	2.16A	2.19	.500	204	319
13..	1.90	2.08	1.62	1.70A	1.68	.436	456	545
14..	1.59	1.60	1.47A	1.47A	1.44	.418	79	614
15..	1.55	1.55	1.36	1.38	1.35	.418	24	627
16..	1.06	1.23	1.06	1.06	1.00	.345	35	639
19..	.90	1.04	.83A	1.04	1.04	.347	7	642
20..	.86	.87	.82	.85	.82	.292	29	647
21..	.78	.80	.74	.80	.66	.279	6	650
22..	.66	.70	.60	.70	.65	.276	205	844
23..	.65	.65	.53	.56	.60	.261	27	865
26..	Exchange Closed; Memorial Day							
27..	.61	.67	.60	.67	.63	.270	11	864
28..	.65	.69	.59A	.63	.60	.256	10	862
29..	.55	.55	.44	.44	.40	.197	8	870
30..	.36	.37	.30	.33	.33	.147	18	878

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.28	.50B	.28	.38	.38	.139	15	889
3..	.60	.62	.45	.60	.55	.185	118	992
4..	.53	.59	.53	.59	.57	.206	9	994
5..	.54	.72	.54	.72	.72	.251	14	1000
6..	.80	.91	.80	.87	.86	.294	18	992
9..	.75	.81	.73	.73	.72	.259	73	1001
10..	.84	.89	.80	.89	.86	.301	209	908
11..	.88	.93	.82	.82	.87	.307	72	913
12..	.87	.96	.87	.92	.95	.331	494	1059
13..	.81	.96	.81	.96	.94	.337	308	1188
16..	.90	.90	.83	.83	.79	.296	59	1198
17..	.72	.72	.57A	.59	.60	.257	74	1209
18..	.66	.70	.55	.70	.67	.264	91	1141
19..	.64	.68	.62A	.66	.63	.277	18	1146
20..	.59	.59	.49A	.50	.49	.236	181	1298
23..	.44	.71	.42	.66	.66	.286	281	1408
24..	.64	.68	.62	.62	.63	.266	111	1460
25..	.71	.72	.68	.68	.64	.279	263	1488
26..	.69	.69	.65	.67	.65	.281	96	1674
27..	.64	.73	.63	.73	.72	.302	422	1943
30..	.83	.98	.83	.97	.99	.372	227	1989

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.02	1.09	.93	.97	.97	.377	327	1910
2..	.94@.95	1.00	.93	.99	.98	.373	76	1929
3..	1.25	1.34	1.16	1.31	1.31	.448	1472	2733
4..	Exchange Closed; Independence Day							
7..	1.47	1.50	1.02	1.02	1.07	.403	471	2942
8..	1.57	1.60	1.20	1.29	1.31	.466	884	2850
9..	1.12	1.40	1.07	1.37	1.40	.487	580	3077
10..	1.32	1.34	1.22	1.30	1.30	.473	600	3356
11..	1.15	1.23	.98	1.02	1.03	.413	850	2957
14..	1.10	1.31	1.07	1.31	1.29	.490	279	2982
15..	1.45	1.53	1.25	1.49A	1.50	.534	85	3016
16..	1.50	1.70	1.50	1.63	1.63	.565	521	2992
17..	1.81	1.93	1.73	1.76B	1.80	.602	209	3057
18..	1.71	2.10	1.70	2.06	2.00	.644	211	3086
21..	2.31	2.35B	2.14	2.30	2.32	.706	711	2854
22..	2.14	2.28	1.72	2.10	2.08	.677	1433	3059
23..	1.50	2.03	1.38	2.03	2.00	.657	1338	4310
24..	1.81	1.86	1.72	1.82	1.81	.639	32	4275
25..	1.36	1.50	1.36	1.37	1.36	.555	202	4303
28..	1.56	2.05B	1.51	2.02	2.00	.695	206	4183
29..	1.89	1.99	1.75	1.80	1.84	.672	551	4124
30..	1.75	1.93B	1.70	1.90	1.93	.694	71	4120
31..	2.51@.53	2.58	2.39	2.43	2.53	.768	121	4015

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.60@.61	2.61	2.30	2.43	2.45	.786	86	4047
4..	2.62	2.62	2.31A	2.31A	2.38	.790	31	4041
5..	1.89@.90	2.12	1.89	1.92	1.89	.720	24	3792
6..	2.22	2.30B	2.19	2.21	2.28	.788	50	4191

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

SEPTEMBER 1986 63 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	2.38	2.40	2.33	2.33	2.33	.800	585	4031
8..	2.22	2.25	2.17	2.17	2.25	.803	595	3568
11..	2.40	2.40	2.22	2.24	2.32	.834	475	3239
12..	2.00	2.00	1.88	1.88	1.91	.793	863	2809
13..	2.05	2.06B	2.00	2.05	2.03	.829	53	2266
14..	2.23	2.23	2.15	2.15	2.27	.862	134	2231
15..	2.05	2.10	2.05	2.09	2.14	.858	5	2232
18..	1.98	2.15B	1.98	1.98	1.96	.857	3	2231
19..	1.99	2.45	1.99	2.45	2.43	.924	4	2163
20..	2.34	2.34	2.26	2.26	2.18	.910	10	2066
21..	2.28	2.37B	2.28	2.37B	2.35	.938	1	1977
22..	2.21	2.21	2.21	2.21	2.22	.937	3	1901
25..	....	....	2.12A	2.12A	2.08	.947	....	1901
26..	1.79	1.79	1.63	1.63	1.40	.862	7	1881
27..	1.52	1.87	1.52	1.81	1.68	.921	13	1871
28..	1.45	1.52	.97	.99A@.97	1.02	.799	481	1927
29..	1.70	2.04B	1.66	2.04B	2.01	.971	151	1843

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.92	1.92	1.83	1.92B	1.94	.997	11	1576
3..	1.32	1.85B	1.32	1.85B	1.88	.999	19	1805
4..	1.69	1.73B	1.50	1.50	1.43	.999	112	1709
5..	1.47	1.47	1.27	1.27	1.22	.998	8	1589
8..	....	....	....	....	....	.976	....	....

SEPTEMBER 1986 64 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	1.72	1.81	1.69	1.81	1.78	.429	147	111
13..	1.57	1.70	1.31	1.38	1.34	.368	41	119
14..	....	....	1.20A	1.25A	1.12	.352	....	118
15..	1.23	1.23	1.07A	1.11	1.08	.352	12	129
16..	.81	.92	.81	.92	.71	.284	2	130
19..	.66	.84	.64A	.82	.83	.286	87	206
20..	.72	.72	.67	.67	.61	.236	3	208
21..	.65	.65	.51	.55B	.52	.224	41	213
22..	.55	.55	.43A	.50	.49	.221	5	217
23..	.46	.46	.42A	.46	.40	.207	16	231
26..	Exchange Closed; Memorial Day							
27..	.42	.48	.42	.46	.45	.212	5	231
28..	.50	.50	.44A	.44A	.43	.199	25	250
29..	.36	.42	.36	.37	.29	.148	7	252
30..	.20	.23B	.20	.23B	.23	.107	10	258

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.32	.32	.32	.32	.27	.100	9	258
3..	.39	.52	.39	.45	.43	.136	136	389
4..	.50	.50	.40	.43	.42	.154	6	392
5..	.44	.57	.44	.57	.53	.192	45	404
6..	.56	.67	.56	.64	.64	.229	14	410
9..	....	....	.57A	.57A	.55	.197	....	405
10..	.56	.67	.56	.65	.62	.233	161	363
11..	.60	.70	.58	.66	.64	.238	62	408
12..	.69	.74	.64	.74@.72	.73	.259	39	446
13..	.58@.63	.74	.58	.73	.68	.263	51	482
16..	.64	.64	.60	.62	.56	.226	11	449
17..	.50	.50	.37	.41	.42	.191	63	492
18..	.47	.47	.39	.47	.47	.213	73	533
19..	.44	.47	.43A	.47	.44	.207	9	542
20..	.39	.39	.35	.35	.35	.172	45	560
23..	.27	.46B	.27	.46B	.46	.212	9	574
24..	.45	.47B	.44	.45	.43	.194	212	592
25..	.50	.52	.50	.50	.46	.204	508	1075
26..	.49	.49	.45	.47	.46	.205	160	1157
27..	.44	.53	.44	.50	.52	.223	348	1340
30..	.59	.70	.59	.70	.69	.282	133	1193

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.72	.79	.70	.70	.70	.285	857	1581
2..	.68@.69	.70	.66	.69	.69	.282	209	1582
3..	.90	.97	.85	.95	.95	.350	263	1667
4..	Exchange Closed; Independence Day							
7..	1.06@.04	1.06	.77	.77	.76	.306	188	1700
8..	1.06	1.16	.85	.97	.94	.363	926	2125
9..	.79	1.02	.79	.99	1.00	.382	150	2186
10..	.95	.97	.84	.91	.92	.368	147	2121
11..	.81	.86	.70	.72	.72	.311	324	2189
14..	.75	.94	.73	.94	.90	.380	45	2204
15..	.96	1.09	.87	1.07A	1.05	.422	172	2254
16..	1.08	1.22	1.03	1.18	1.15	.451	366	2315
17..	1.33	1.41	1.23	1.30	1.28	.487	618	2372
18..	1.25	1.53	1.22	1.46	1.46	.531	273	2377

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

SEPTEMBER 1986 64 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.66	1.74	1.55	1.67	1.69	.595	598	2477
22..	1.63	1.63	1.15	1.48	1.49	.550	685	2609
23..	1.30	1.43B	.87	1.40	1.37	.538	220	2662
24..	1.26	1.26	1.21	1.22	1.24	.516	63	2654
25..	.93@.85	1.02	.85	.90	.89	.428	106	2669
28..	1.04	1.44	1.00	1.44	1.38	.569	170	2613
29..	1.27	1.38	1.17	1.17	1.24	.541	565	2869
30..	1.17	1.31B	1.14	1.26	1.31	.563	144	2930
31..	1.80	1.84	1.66	1.82@.83	1.80	.672	1460	2723

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.89@.85	1.89	1.60	1.70	1.73	.666	183	2733
4..	1.86	1.86	1.55	1.64B	1.65	.665	308	2516
5..	1.25	1.41	1.24	1.28	1.26	.577	149	2480
6..	1.49	1.56B	1.44	1.55	1.56	.657	487	2801
7..	1.66	1.69	1.62	1.65	1.60	.670	196	2809
8..	1.58	1.58	1.40	1.46	1.50	.669	542	2484
11..	1.61	1.61	1.45	1.45	1.52	.701	9	2478
12..	1.27	1.30	1.14	1.17	1.17	.639	629	2861
13..	1.27	1.27	1.22	1.27	1.26	.680	223	3037
14..	1.42	1.42	1.32	1.38	1.41	.723	263	3009
15..	1.30	1.30	1.21	1.23B	1.31	.710	121	2966
18..	1.30	1.30	1.16	1.17	1.14	.690	455	2721
19..	1.30	1.55	1.30	1.55	1.50	.798	34	2712
20..	1.50	1.50	1.35	1.35	1.29	.762	156	2587
21..	1.38	1.41	1.38	1.39	1.45	.812	9	2569
22..	1.37	1.37	1.30	1.30	1.30	.799	2	2568
25..	1.18	1.18	1.14	1.14	1.15	.799	2	2567
26..	.77	.80	.58A	.66	.59	.608	424	2666
27..	.66	.89B	.66	.80	.82	.712	43	2672
28..	.60	.67	.30	.33	.34	.474	1845	3317
29..	.45	1.13	.45	1.10	1.07	.827	910	2558

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.00	1.00	.90	1.00B	.97	.909	74	2524
3..	.50	.92	.46	.92	.91	.935	1740	2700
4..	.72	.72	.46	.46@.52	.51	.855	37	2672
5..	.42	.66B	.22	.22	.22	.706	119	2505
8..	....	....	....	....	....	.591	....	....

SEPTEMBER 1986 65 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	.95	.95	.94	.94	.89	.290	4	4
15..	....	.98B	.88A	.88A	.85	.291	3	7
16..	.58	.58	.58	.58	.54	.229	1	7
19..	....	.65B	.49A	.54N	.61	.231	....	7
20..	.53	.55B	.53	.53	.50	.187	....	7
21..	.49	.49	.42A	.42A	.40	.176	6	13
22..	....	....	.37A	.37A	.36	.173	....	13
23..	.35	.35	.32A	.35	.33	.160	4	17
26..	Exchange Closed; Memorial Day							
27..	.35	.35	.35	.35	.32	.163	3	20
28..	.37	.37	.33A	.34	.30	.152	20	40
29..	.26	.30	.23	.23	.19	.108	11	51
30..	.12	.12	.12	.12	.14	.075	1	51

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.18	.19	.18	.18	.19	.070	1011	1062
3..	.30	.39	.30	.38	.33	.098	51	1114
4..	.39	.39	.32	.35	.31	.112	180	1143
5..	.32	.40B	.32	.40B	.41	.142	8	1151
6..	.46	.50	.46	.48	.48	.173	30	1177
9..	.40	.44	.40	.44	.39	.146	102	1178
10..	.47	.47	.44	.44	.44	.176	33	1181
11..	.43	.48	.40	.47	.46	.179	54	1169
12..	.50	.51	.48	.51	.51	.196	36	1170
13..	.44	.50	.44	.50	.49	.200	8	1171
16..	.45	.46	.42	.42	.39	.167	23	1177
17..	.31	.33	.28A	.30	.28	.138	18	1181
18..	.30	.40B	.25	.30B	.32	.155	26	1200
19..	.33	.33	.33	.33	.30	.149	13	1210
20..	.26	.26	.26	.26	.24	.120	28	1232
23..	.19	.35	.19	.35	.31	.151	8	1237
24..	.29	.34	.28	.30	.30	.136	212	1425
25..	.33	.35	.31	.31	.32	.143	234	1504
26..	.31	.31	.30	.31	.31	.144	79	1544
27..	.31	.35	.31	.35	.35	.157	32	1553
30..	.44	.49	.44	.49	.49	.205	67	1607

JAPANESE YEN OPTION ON FUTURES — CALLS

SEPTEMBER 1986 65 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.52	.55	.48	.51B	.50	.207	274	1784
2..	.47	.48	.44	.48	.48	.204	227	1862
3..	.59	.70	.59	.70	.68	.262	261	1932
4..	Exchange Closed; Independence Day							
7..	.79	.79	.53A	.53A	.53	.221	575	2055
8..	.77	.82	.60	.62	.65	.271	233	2077
9..	.55@.51	.70B	.51	.69	.70	.286	131	2119
10..	.65	67	.63	.65	.64	.274	102	2070
11..	.57	.58	.45	.45	.47	.223	411	2302
14..	.50	.60B	.50	.60B	.61	.281	81	2344
15..	.70@.68	.73	.59A	.70	.71	.317	139	2341
16..	.71@.75	.83	71	.81	.78	.343	380	2515
17..	.94	.99	.85	.91	.90	.376	473	2684
18..	.87	1.11	.84A	1.01@.00	1.01	.417	384	2542
21..	1.16	1.20	1.09A	1.16	1.18	.477	861	3145
22..	1.14	1.16	.75	1.00@.04	1.02	.440	604	3096
23..	.94	.94	.57	.92	.93	.416	133	3160
24..	.81	.85B	.80	.81@.82	.82	.393	203	3201
25..	.60	.66	.56	.58	.56	.309	178	3142
28..	.61	.94	.61	.92	.89	.438	352	3074
29..	.85@.84	.89	73	.77A	.80	.408	146	3045
30..	.74	.89	.74	83	.85	.427	309	3033
31..	1.21@.25	1.25	1.05	1.21	1.20	.539	492	2699

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.25	1.25	1.04	1.09	1.14	.529	94	2642
4..	1.21	1.21	.97	1.07	1.05	.521	101	2574
5..	.80	.89	.75	.75	.77	.426	261	2535
6..	.94	1.01B	.93	.98	.99	.506	86	2484
7..	1.05	1.05	1.00	1.00	1.00	.517	10	2486
8..	93@.92	.93	.85	.87B	.92	.512	5	2486
11..	.98	.98	.88A	.89	.89	.536	1106	2496
12..	.71	.71	.62	65	64	.462	501	2850
13..	.70	.72	.64	67	.65	.499	189	2799
14..	.74	.76	.68	.76	.75	.541	133	2728
15..	.71	.71	.56	.67	.66	.516	277	2753
18..	.64	.64	.52	58	.53	.474	888	3302
19..	.55	.76	.55	.76	.76	.597	1903	4054
20..	.78	.78	.62A	.62A	.62	.539	525	4384
21..	.63	.70	.61	67	.66	.593	469	4661
22..	.62	62	.54	54@.56	.58	.561	92	4599
25..	.50	.50	.41	.42B	.45	.528	122	4662
26..	.29	.31	.16	.16	.17	.298	401	4565
27..	.18	.31	.18	.24A	.22	.387	215	4593
28..	.18	.18	.08	.08	.08	.170	572	4926
29..	.11	.46	.11	.36@.40	.37	.499	789	4235

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.27	.27	.20	23	.24	.462	2192	5566
3..	.06	.22	04	.16@.20	.20	.412	434	4871
4..	.07	.11	.04	.05@.04	.05	.082	620	4618
5..	.01	.06	CAB	CAB	CAB	.028	316	....

SEPTEMBER 1986 66 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.62	.66B	.58	.60	.60	.276	136	130
18..	.56	.79	.56	.68	.68	.311	206	333
21..	.80	.85	.72	.80A	.80	.363	77	375
22..	.73@.75	.75	.50	.68	67	.327	192	499
23..	.50	.56B	.35	.56B	.62	.304	253	510
24..	.48	.55	.48	.50	.52	.282	37	536
25..	.35	.36	.33	.33	.34	.209	18	538
28..	.44	.61	.44	.59	.54	.315	32	555
29..	.52	.56	.46	.46	.49	.286	25	567
30..	.53	.54	.47	.50	.52	301	29	578
31..	.76	.81	.68	.77B	.77	.403	367	810

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.65@.62	.71	.62	.68	.69	391	624	1147
4..	.75	.75	.58	.63	.65	.376	541	1533
5..	.44	.53	.44	.44	.44	.287	518	1725
6..	.55	.60	.55	.58	.59	.356	286	1904
7..	.63	.63	.60	.60	.61	.364	218	1983
8..	.60	.60	.48	.48	.50	.355	48	1981
11..	.55	.55	.46	.46	.49	.367	160	2104
12..	.34	.36	.31	.32	.31	.294	298	2133
13..	.29	.37B	.28	.29	.30	.319	352	2221
14..	.32	.36	.31	.35	.35	.351	629	2293
15..	.30	.30	.25	.29	.28	.321	135	2283
18..	.29	.29	.21	22	.22	.268	50	2266

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

SEPTEMBER 1986 66 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	.24	.33	.24	.33	.32	.369	1387	2083
20..	.32	.33	.24	.24	.23	.305	356	1862
21..	.20	.28	.20	.26A	.26	.343	47	1887
22..	.23	.23	.16	.17	.18	.301	627	1382
25..	.11	.12	.10	.11	.12	.246	426	1572
26..	.08	.08	.04	.04A	.04	.093	956	2225
27..	.02	.05	.02	.05	.05	.132	104	2220
28..	.03	.03	.02	.02A	.01	.033	117	2143
29..	.05	.11	.05	.11	.09	.175	224	2338

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.05	.05	.03	.03	.03	.066	273	2132
3..	.01	.03	.01	.03	.02	.026	216	1852
4..	CAB	CAB	CAB	CAB	.01	.000	3	1851
5..	CAB	CAB	CAB	CAB	CAB	.000	2	....

SEPTEMBER 1986 67 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.45	.45	.31	.42	.42	.230	85	84
23..	.36	.36	.27	.36B	.36	.209	75	107
24..	.34	.34	.32	.32	.32	.190	210	288
25..	.20	.26	.20	.23	.20	.132	76	317
28..	.21	.33B	.21	.33B	.35	.211	106	405
29..	.30	.31	.27	.27	.29	.186	23	425
30..	.32	.32	.29A	.31	.31	.197	57	430
31..	.28	.48B	.28	.45	.46	.279	192	587

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.40	.42	.36	.40A	.41	.267	31	600
4..	.45	.45	.36	.37B	.37	.248	67	671
5..	.26	.28	.25	.26A	.25	.175	27	681
6..	.31	.36	.30A	.36	.33	.227	250	627
7..	.35	.35	.33	.33	.33	.231	124	671
8..	.34	.34	.20	.27A	.26	.221	9	669
11..	.28	.28	.23	.25	.26	.223	65	697
12..	.16	.17	.13	.16	.14	.163	922	1491
13..	.11	.13	.11	.13	.13	.177	336	1631
14..	.14	.14	.12	.12A	.14	.105	85	1571
15..	.10	.10	.10	.10	.10	.168	30	1600
18..	.11	.11	.08	.08	.08	.122	95	1604
19..	.13	.14	.09	.13	.13	.182	1137	1311
20..	.11	.12	.10	.10	.08	.134	205	1282
21..	.06	.09	.06	.08	.08	.151	222	1261
22..	.06	.05	.05	.05	.05	.117	6	1152
25..	.05	.05	.03	.03	.03	.075	11	1160
26..	.02	.02	.01	.02	.01	.017	73	1143
27..	.01	.02	01	.02	.01	.026	214	1036
28..	01	.01	.01	.01	.01	.003	41	1041
29..	....	....	....	.01N	.02	.032	....	1041

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.03	.03	.01	.01	.01	.001	6	1053
3..	....	....	....	.01N	.01	.000	7	1032
4..	CAB	CAB	CAB	.01N	....	.000	....	1014

DECEMBER 1986 55 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	8.42	8.42	8.41	8.41	8.54	.946	2	1
16..	....	....	....	8.54N	8.81	.951	....	1
17..	....	....	....	8.81N	9.15	.957	....	1
18..	....	9.55B	9.13A	9.55B	9.52	.963	....	1
21..	....	9.96B	....	9.96B	10.03	.971	....	1
22..	....	....	....	10.03N	9.75	.969	....	1
23..	....	....	....	9.75N	9.57	.967	....	1
24..	....	....	....	9.57N	9.38	.966	....	1
25..	....	....	....	9.38N	8.68	.957	....	1
28..	....	9.65B	....	9.65B	9.79	.974	....	1
29..	....	....	....	9.79N	9.56	.973	....	1
30..	....	....	....	9.56N	9.70	.975	....	1
31..	....	10.38B	....	10.38B	10.50	.983	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	10.50N	10.43	.984	....	1
4..	....	10.65B	....	10.65B	10.38	.984	....	1
5..	....	....	....	10.38N	9.74	.980	....	1
6..	....	....	....	9.74N	10.26	.985	....	1

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 55 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7 ..	....	10.30B	....	10.30B	10.34	.986	....	1
8 ..	....	....	....	10.34N	10.31	.987	....	1
11 ..	....	10.35B	....	10.35B	10.44	.989	....	1
12 ..	....	....	10.00A	10.00A	10.01	.988	....	1
13 ..	....	10.14B	....	10.14B	10.22	.991	....	1
14 ..	....	10.30B	....	10.30B	10.43	.993	....	1
15 ..	....	....	10.28A	10.28A	10.26	.993	....	1
18 ..	....	....	10.21A	10.21A	10.10	.994	....	1
19 ..	....	10.50B	....	10.50B	10.64	.996	....	1
20 ..	....	....	10.55A	10.55A	10.37	.996	....	1
21 ..	....	10.50B	....	10.50B	10.56	.997	....	1
22 ..	....	....	10.47A	10.47A	10.40	.997	....	1
25 ..	....	....	10.37A	10.37A	10.27	.997	....	1
26 ..	....	....	9.68A	9.68A	9.50	.995	....	1
27 ..	....	9.85B	....	9.85B	9.81	.996	....	1
28 ..	....	....	9.30A	9.30A	9.06	.994	....	1
29 ..	....	9.88B	....	9.88B	10.13	.997	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	....	....	....	10.13N	10.07	.997	....	1
3 ..	....	....	....	10.07N	10.04	.997	....	1
4 ..	....	....	....	10.04N	9.59	.996	....	1
5 ..	....	....	....	9.59N	9.38	.995	....	1
8 ..	....	9.46B	9.32A	9.32A	9.31	.995	....	1
9 ..	....	9.36B	....	9.36B	9.42	.996	....	1
10 ..	....	9.96B	....	9.84B	9.82	.997	....	1
11 ..	....	....	9.17A	9.17A	9.16	.995	....	1
12 ..	....	9.49B	....	9.49B	9.59	.996	....	1
15 ..	....	9.63B	....	9.63B	9.73	.997	....	1
16 ..	....	....	9.32A	9.32A	9.25	.995	....	1
17 ..	....	9.69B	....	9.69B	9.72	.997	....	1
18 ..	....	10.28B	....	10.28B	10.40	.998	....	1
19 ..	....	11.00B	....	11.00B	10.97	.999	....	1
22 ..	....	....	10.35A	10.35A	10.20	.998	....	1
23 ..	....	....	9.95A	9.95A	9.86	.997	....	1
24 ..	....	....	....	9.86N	9.90	.998	....	1
25 ..	....	....	....	9.90N	9.85	.998	....	1
26 ..	....	9.89B	....	9.89B	9.90	.998	....	1
29 ..	....	10.29B	....	10.29B	10.33	.999	....	1
30 ..	....	....	10.02A	10.02A	9.91	.999	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	10.04B	....	10.04B	10.07	.999	....	1
2 ..	....	10.09B	....	10.09B	10.11	.999	....	1
3 ..	....	....	9.88A	9.88A	9.75	.999	....	1
6 ..	....	9.97B	....	9.97B	10.04	.999	....	1
7 ..	....	....	10.00A	10.00A	10.00	.999	....	1
8 ..	....	....	9.95A	9.95A	9.91	.999	....	1
9 ..	....	....	9.77A	9.77A	9.77	.999	....	1
10 ..	....	9.82B	....	9.82B	9.86	.999	....	1
13 ..	....	10.10B	....	10.10B	10.11	.999	....	1
14 ..	....	....	....	10.11N	10.11	.999	....	1
15 ..	....	....	10.03A	10.03A	9.99	.999	....	1
16 ..	....	....	9.96A	9.96A	9.92	.999	....	1
17 ..	....	9.95B	....	9.95B	9.92	.999	....	....
20 ..	....	....	9.81A	9.81A	9.79	.999	....	....
21 ..	....	....	9.63A	9.63A	9.55	.999	....	....
22 ..	....	....	9.38A	9.38A	9.33	.999	....	....
23 ..	....	....	7.95A	7.95A	7.91	.999	....	....

DECEMBER 1986 56 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26 ..	2.25	22.50	22.50	2.25	2.23	.554	200	200
27 ..	....	23.20B	....	2.32B	2.30	.562	....	200
28 ..	Exchange Closed; Good Friday							
31 ..	....	26.00B	....	2.60B	2.71	.606	....	200

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	26.00A	2.60A	2.50	.502	....	200
2 ..	....	....	2.33A	2.33A	2.33	.567	....	200
3 ..	....	....	2.25A	2.25A	2.22	.557	....	200
4 ..	....	....	2.05A	2.05A	2.03	.539	....	200
7 ..	....	....	1.75A	1.75A	1.73	.486	....	200
8 ..	2.10	2.10	2.10	2.10	2.20	.486	1	200
9 ..	....	....	2.17A	2.17A	2.12	.546	....	200
10 ..	....	2.40B	....	2.40B	2.50	.608	....	200
11 ..	....	....	....	2.50N	2.45	.585	....	200
14 ..	....	....	2.30A	2.35A	2.38	.577	....	200
15 ..	....	2.40B	....	2.40B	2.51	.591	....	200
16 ..	....	2.70B	....	2.70B	2.91	.632	....	200

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 56 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17 ..	....	3.05B	....	3.05B	3.00	.635	....	200
18 ..	....	3.20B	....	3.20B	3.71	.707	....	200
21 ..	....	3.75B	....	3.75B	4.10	.728	....	200
22 ..	....	4.40B	....	4.40B	4.66	.766	....	200
23 ..	....	4.80B	....	4.80B	4.86	.768	....	200
24 ..	....	....	4.15A	4.86N	4.86	.766	....	200
25 ..	....	4.90B	4.60A	4.90B	5.15	.781	....	200
28 ..	....	....	....	5.15N	5.30	.787	....	200
29 ..	....	....	5.05A	5.05A	5.08	.773	....	200
30 ..	....	....	4.85A	5.08N	4.66	.750	....	200

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	4.66N	4.36	.729	....	200
2 ..	....	4.45B	....	4.45B	4.65	.747	....	200
5 ..	....	....	....	4.65N	6.00	.811	....	200
6 ..	....	....	5.26A	5.65A	5.85	.804	....	200
7 ..	....	6.00B	5.80A	6.00B	6.15	.819	....	200
8 ..	....	6.32B	....	6.32B	6.30	.820	....	200
9 ..	....	....	....	6.30N	6.85	.834	....	200
12 ..	....	....	....	6.85N	7.40	.858	....	200
13 ..	....	....	....	7.40N	6.74	.826	....	200
14 ..	....	....	6.52A	6.52A	6.42	.815	....	200
15 ..	6.40	6.40	6.40	6.40	6.23	.814	1	200
16 ..	....	....	5.80A	5.80A	5.41	.772	....	200
19 ..	....	....	5.20A	5.20A	5.49	.772	....	200
20 ..	....	....	....	5.19A	4.87	.732	....	200
21 ..	....	....	....	4.87N	4.92	.726	....	200
22 ..	....	....	....	4.92N	4.92	.727	....	200
23 ..	....	....	4.45A	4.65A	4.82	.723	....	200
26 ..	Exchange Closed; Memorial Day							
27 ..	....	....	4.45A	4.82N	4.63	.738	....	200
28 ..	....	4.64B	....	4.63N	4.50	.734	....	200
29 ..	....	....	4.45A	4.45A	3.83	.691	....	200
30 ..	....	....	3.40A	3.40A	3.29	.645	....	200

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	....	3.17A	3.29N	3.33	.644	....	200
3 ..	....	4.00B	....	4.00B	3.91	.693	....	200
4 ..	....	4.15B	....	4.15B	4.23	.714	....	200
5 ..	....	4.70B	....	4.70B	4.72	.751	....	200
6 ..	....	5.03B	....	5.03B	5.19	.780	....	200
9 ..	....	....	5.08A	5.10A	4.97	.760	....	200
10 ..	....	5.17B	....	5.17B	5.35	.789	....	200
11 ..	....	5.45B	....	5.45B	5.44	.794	....	200
12 ..	....	....	....	5.44N	5.68	.809	....	200
13 ..	....	....	5.47A	5.68N	5.62	.814	....	200
16 ..	....	....	5.61A	5.61A	5.35	.797	....	200
17 ..	....	....	4.98A	4.98A	4.88	.775	....	200
18 ..	....	5.10B	....	5.10B	5.13	.796	....	200
19 ..	....	....	5.07A	5.07A	5.10	.797	....	200
20 ..	....	....	4.93A	4.93A	4.76	.775	....	200
23 ..	....	4.92B	4.45A	4.92B	5.30	.812	....	200
24 ..	....	....	5.10A	5.20A	5.20	.803	....	200
25 ..	....	....	....	5.20N	5.33	.812	....	200
26 ..	....	....	5.22A	5.33N	5.31	.817	....	200
27 ..	....	5.50B	....	5.50B	5.53	.829	....	200
30 ..	....	5.90B	....	5.90B	6.18	.861	....	200

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	6.30B	....	6.30B	6.15	.864	....	200
2 ..	....	....	6.05A	6.05A	6.15	.864	....	200
3 ..	....	6.65B	....	6.65B	7.00	.889	....	200
4 ..	Exchange Closed; Independence Day							
7 ..	....	....	....	7.00N	6.85	.880	....	200
8 ..	....	7.31B	....	6.95B	7.03	.899	....	200
9 ..	....	7.05B	6.80A	7.05B	7.17	.905	....	200
10 ..	....	....	7.10A	7.10A	7.04	.902	....	200
11 ..	....	....	6.87A	6.87A	6.52	.885	....	200
14 ..	....	6.90B	....	6.90B	7.15	.910	....	200
15 ..	....	7.35B	....	7.35B	7.56	.921	....	200
16 ..	....	7.76B	....	7.76B	7.81	.928	....	200
17 ..	....	8.08B	....	8.08B	8.15	.936	....	200
18 ..	....	8.48B	8.13A	8.48B	8.52	.945	....	200
21 ..	....	8.96B	....	8.96B	9.04	.956	....	200
22 ..	....	....	8.35A	8.70A	8.75	.952	....	200
23 ..	....	....	7.85A	8.40A	8.57	.950	....	200
24 ..	....	....	8.31A	8.31A	8.38	.948	....	200
25 ..	....	....	7.70A	7.70A	7.68	.935	....	200
28 ..	....	8.65B	....	8.65B	8.79	.959	....	200
29 ..	....	....	8.59A	8.59A	8.56	.957	....	200
30 ..	....	....	....	8.56N	8.70	.960	....	200
31 ..	....	9.38B	....	9.38B	9.50	.972	....	200

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 56 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	9.50N	9.43	.972	....	200
4..	....	9.65B	....	9.65B	9.38	.974	....	200
5..	....	....	....	9.38N	8.74	.967	....	200
6..	....	....	....	8.74N	9.26	.974	....	200
7..	....	9.30B	....	9.30B	9.34	.976	....	200
8..	....	....	....	9.34N	9.31	.977	....	200
11..	....	9.35B	....	9.35B	9.44	.980	....	200
12..	....	....	9.00A	9.00A	9.01	.978	....	200
13..	....	9.14B	....	9.14B	9.22	.983	....	200
14..	....	9.30B	....	9.30B	9.43	.986	....	200
15..	....	....	9.28A	9.28A	9.27	.987	....	200
18..	....	....	9.21A	9.21A	9.11	.987	....	200
19..	....	9.50B	....	9.50B	9.64	.992	....	200
20..	....	....	9.55A	9.55A	9.37	.992	....	200
21..	....	9.50B	....	9.50B	9.55	.993	....	200
22..	....	....	9.47A	9.47A	9.40	.994	....	200
25..	....	....	9.37A	9.37A	9.27	.994	....	200
26..	....	....	8.68A	8.68A	8.50	.990	....	200
27..	....	8.85B	....	8.85B	8.81	.992	....	....
28..	....	....	8.30A	8.30A	8.06	.987	....	....
29..	....	8.88B	....	8.88B	9.13	.993	....	....

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	9.13N	9.07	.993	....	....

DECEMBER 1986 57 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	2.37	2.37	2.37	2.37	2.52	.562	100	100
17..	....	2.63B	....	2.63B	2.76	.583	....	100
18..	....	....	....	2.76N	2.99	.600	....	100
19..	....	....	2.52A	2.52A	2.60	.562	....	100
20..	....	....	....	2.60N	2.63	.573	....	100
21..	....	....	....	2.63N	2.57	.572	....	100
24..	....	....	2.10A	2.10A	1.95	.498	....	100
25..	....	....	1.80A	1.80A	1.80	.482	....	100
26..	....	....	1.75A	1.80N	1.76	.486	....	100
27..	....	1.85B	....	1.85B	1.83	.493	....	100
28..	Exchange Closed; Good Friday							
31..	....	2.05B	....	2.05B	2.19	.538	....	100

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.10A	2.10A	2.00	.522	....	100
2..	....	....	1.87A	1.87A	1.85	.497	....	100
3..	....	....	1.80A	1.80A	1.78	.486	....	100
4..	....	....	....	1.78N	1.61	.467	....	100
7..	....	....	1.35A	1.35A	1.34	.414	....	100
8..	....	1.61B	....	1.61B	1.74	[illegible]	....	100
9..	....	....	....	1.74N	1.67	[illegible]	....	100
10..	1.95	1.98	1.95	1.98	2.05	[illegible]	200	300
11..	....	....	....	2.05N	1.95	.512	100	400
14..	1.92	1.92	1.90A	1.92	1.90	.503	1	401
15..	....	1.93B	....	1.90N	2.00	.518	....	401
16..	....	2.25B	....	2.25B	2.38	.561	....	401
17..	....	2.55B	....	2.55B	2.46	.564	....	401
18..	....	2.70B	....	2.70B	3.11	.642	....	401
21..	....	3.15B	....	3.15B	3.45	.666	....	401
22..	....	3.80B	....	3.80B	3.99	.709	....	401
23..	....	4.25B	....	3.99N	4.20	.713	....	401
24..	....	....	3.55A	4.20N	4.20	.712	....	401
25..	....	4.25B	3.95A	4.25B	4.44	.729	....	401
28..	....	....	....	4.44N	4.57	.736	....	401
29..	....	....	4.35A	4.35A	4.38	.721	....	401
30..	....	....	4.15A	4.38N	4.00	.698	....	401

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.00N	3.70	.673	....	401
2..	....	3.77B	....	3.77B	3.95	.693	....	401
5..	....	....	....	3.95N	5.20	.765	....	401
6..	....	....	4.58A	4.95A	5.10	.757	....	401
7..	....	....	....	5.10N	5.40	.774	....	401
8..	....	5.60B	....	5.60B	5.50	.777	....	401
9..	....	....	....	5.50N	6.05	.793	....	401
12..	....	....	....	6.05N	6.60	.822	....	401
13..	....	....	....	6.60N	5.96	.786	....	401
14..	5.50	5.50	5.50	5.50	5.63	.773	1	402
15..	....	....	....	5.63.	5.50	.773	....	402
16..	....	....	5.07A	5.07A	4.70	.726	....	402
19..	....	....	4.50A	4.50A	4.81	.726	....	402
20..	....	....	....	4.50A	4.21	.683	....	402
21..	....	....	....	4.21N	4.13	.676	....	402

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 57 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	....	....	....	4.13N	4.13	.677	....	402
23..	....	....	3.79A	4.00A	4.13	.672	....	402
26..	Exchange Closed; Memorial Day							
27..	....	....	3.80A	4.13N	3.96	.667	....	402
28..	....	....	....	3.96N	3.83	.662	....	402
29..	....	....	3.75A	3.75A	3.22	.635	....	402
30..	....	....	2.80A	2.80A	2.73	.585	....	402

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	2.65A	2.73N	2.78	.583	....	402
3..	....	3.35B	....	3.35B	3.29	.635	....	402
4..	....	3.52B	....	3.52B	3.59	.658	....	402
5..	....	4.02B	....	4.02B	4.08	.698	....	402
6..	....	4.35B	....	4.35B	4.52	.730	....	402
9..	....	....	4.38A	4.40A	4.26	.707	....	402
10..	....	4.45B	....	4.45B	4.62	.740	....	402
11..	....	....	....	4.62N	4.70	.745	....	402
12..	....	....	....	4.70N	4.94	.761	....	402
13..	....	....	4.73A	4.94N	4.88	.767	....	402
16..	....	....	4.87A	4.87A	4.61	.747	....	402
17..	....	....	4.26A	4.26A	4.15	.722	....	402
18..	....	4.35B	....	4.35B	4.41	.744	....	402
19..	....	....	4.35A	4.35A	4.35	.745	....	402
20..	....	....	4.21A	4.21A	4.03	.720	....	402
23..	....	4.20B	3.77A	4.20B	4.54	.760	....	402
24..	....	....	4.39A	4.45A	4.44	.750	....	402
25..	....	4.45B	....	4.45B	4.57	.760	....	402
26..	....	....	4.47A	4.57N	4.55	.765	....	402
27..	....	4.62B	....	4.62B	4.75	.778	....	402
30..	....	5.12B	....	5.12B	5.36	.817	....	402

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.40B	....	5.40B	5.34	.820	....	402
2..	....	....	5.25A	5.25A	5.35	.820	....	402
3..	....	5.80B	....	5.80B	6.15	.850	....	402
4..	Exchange Closed; Independence Day							
7..	....	....	....	6.15N	5.66	.839	....	402
8..	....	6.27B	....	6.08B	6.17	.862	....	402
9..	....	6.20B	5.96A	6.20B	6.33	.870	....	402
10..	....	....	6.27A	6.27A	6.20	.866	....	402
11..	....	....	6.02A	6.02A	5.82	.845	....	402
14..	....	6.17B	....	6.17B	6.29	.875	....	402
15..	....	6.42B	....	6.42B	6.62	.889	....	402
16..	....	6.80B	....	6.80B	6.86	.898	....	402
17..	....	7.08B	....	7.08B	7.15	.908	....	402
18..	....	7.50B	....	7.50B	7.56	.919	....	402
21..	....	7.96B	....	7.96B	8.09	.934	....	402
22..	....	....	7.35A	7.80A	7.76	.929	....	402
23..	....	....	6.86A	7.50A	7.57	.926	....	402
24..	....	....	7.31A	7.31A	7.39	.923	....	402
25..	....	....	6.85A	6.85A	6.69	.905	....	402
28..	....	7.70B	....	7.70B	7.79	.937	....	402
29..	....	....	7.59A	7.59A	7.56	.934	....	402
30..	....	....	....	7.56N	7.70	.939	....	402
31..	....	8.38B	....	8.38B	8.50	.956	....	402

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	8.50N	8.43	.956	....	402
4..	....	8.65B	....	8.43N	8.38	.950	....	402
5..	....	....	....	8.38N	7.74	.947	....	401
6..	....	8.14B	....	8.14B	8.26	.958	....	401
7..	....	8.30B	....	8.30B	8.34	.960	....	401
8..	....	8.36B	....	8.34N	8.31	.962	....	401
11..	....	8.46B	....	8.35B	8.44	.967	....	401
12..	....	....	8.00A	8.00A	8.01	.963	....	401
13..	....	8.20B	....	8.14B	8.22	.970	....	401
14..	....	8.42B	....	8.30B	8.43	.975	....	401
15..	....	....	8.28A	8.28A	8.26	.976	....	401
18..	....	....	8.21A	8.21A	8.12	.976	....	401
19..	....	8.50B	....	8.50B	8.64	.984	....	401
20..	....	8.65B	8.55A	8.55A	8.37	.983	....	401
21..	....	8.50B	....	8.50B	8.55	.987	....	401
22..	....	....	8.47A	8.47A	8.40	.987	....	401
25..	....	....	8.37A	8.37A	8.27	.987	....	401
26..	....	....	7.68A	7.68A	7.50	.979	....	401
27..	....	7.85B	....	7.85B	7.81	.983	....	401
28..	....	....	7.30A	7.30A	7.06	.973	....	401
29..	....	7.88B	....	7.88B	8.13	.986	....	401

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 57 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	8.13N	8.07	.986	....	401
3..	....	....	7.90A	7.90A	8.04	.986	....	401
4..	....	....	7.92A	7.92A	7.59	.981	....	401
5..	....	....	7.58A	7.58A	7.38	.979	....	401
8..	....	7.48B	7.32A	7.32A	7.31	.979	....	401
9..	....	7.36B	....	7.36B	7.42	.981	....	401
10..	....	7.98B	....	7.84B	7.82	.985	....	401
11..	....	....	7.17A	7.17A	7.16	.977	....	401
12..	....	7.49B	....	7.49B	7.59	.982	....	401
15..	....	7.63B	....	7.63B	7.73	.984	....	401
16..	....	....	7.32A	7.32A	7.25	.979	....	401
17..	....	7.69B	....	7.69B	7.72	.984	....	401
18..	....	8.28B	....	8.28B	8.40	.990	....	401
19..	....	9.00B	....	9.00B	8.97	.993	....	401
22..	....	....	8.35A	8.35A	8.29	.990	....	401
23..	....	....	7.95A	7.95A	7.86	.987	....	401
24..	....	....	....	7.86N	7.90	.988	....	401
25..	....	....	....	7.90N	7.85	.989	....	401
26..	....	7.89B	....	7.89B	7.90	.990	....	401
29..	....	8.29B	....	8.29B	8.33	.994	....	401
30..	....	....	8.02A	8.02A	7.91	.993	....	401

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	8.04B	....	8.04B	8.07	.994	....	401
2..	....	8.09B	....	8.09B	8.11	.995	....	401
3..	....	....	7.88A	7.88A	7.75	.995	....	401
6..	....	7.97B	....	7.97B	8.04	.997	....	401
7..	....	....	8.00A	8.00A	8.00	.997	....	401
8..	....	....	7.95A	7.95A	7.91	.997	....	400
9..	....	....	7.77A	7.77A	7.77	.998	....	400
10..	....	7.82B	....	7.82B	7.86	.998	....	....
13..	....	8.10B	....	8.10B	8.11	.999	....	....
14..	....	....	....	8.11N	8.11	.999	....	...
15..	....	....	8.03A	8.03A	7.99	.999	....	....
16..	....	....	7.96A	7.96A	7.92	.999	....	....
17..	....	7.95B	....	7.95B	7.92	.999	....	....
31..	4.10	4.18B	4.10	4.18B	4.34	.987	2	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	4.34N	4.01	.985	....	1
4..	....	....	....	4.01N	4.10	.989	....	1
5..	....	....	....	4.10N	4.11	.991	....	1
6..	....	....	....	4.11N	4.36	.994	....	1
7..	....	4.45B	4.28A	4.45B	4.39	995	....	1
10..	....	4.65B	....	4.54B	4.55	.998	....	1
11..	....	4.71B	....	4.71B	4.75	.999	....	1
12..	....	5.35B	....	5.35B	5.51	.999	....	1
13..	....	....	5.28A	5.28A	5.21	.999	....	1
14..	....	....	5.00A	5.00A	5.01	.999	....	1
17..	....	....	4.55A	4.55A	4.46	.999	....	1
18..	....	4.48B	....	4.48B	4.47	.999	....	1
19..	....	4.58B	....	4.58B	4.65	.999	....	1
20..	....	....	4.51A	4.51A	4.48	.999	....	1
21..	....	....	4.07A	4.07A	3.93	.999	....	1
24..	....	3.95B	....	3.95B	4.00	.999	....	1
25..	....	4.60B	....	4.60B	4.74	.999	....	....
26..	....	....	4.36A	4.36A	4.37	.999	....	....
27..	Exchange Closed; Thanksgiving Day							
28..	....	4.77B	....	4.77B	4.82	.999	....	....

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.82N	4.69	1.000	....	....
2..	....	....	....	4.69N	4.77	1.000	....	....

DECEMBER 1986 58 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	1.60	1.60	1.60	1.60	1.65	.437	1	1
14..	....	2.01B	....	1.90B	2.10	.499	....	1
17..	....	2.13B	....	2.13B	2.26	.521	....	1
18..	....	....	....	2.26N	2.53	.538	....	1
19..	....	....	2.10A	2.10A	2.14	.488	....	1
20..	....	....	....	2.14N	2.20	.510	....	1
21..	2.15	2.15	2.15	2.15	2.09	.508	1	2
24..	....	....	1.70A	1.70A	1.54	.433	....	2
25..	....	....	....	1.54N	1.45	.417	....	2
26..	....	....	....	1.45N	1.38	.420	....	2
27..	....	1.48B	....	1.48B	1.43	.426	....	2
28..	Exchange Closed; Good Friday							
31..	....	1.60B	....	1.60B	1.75	.469	....	2

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 58 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.70A	1.70A	1.55	.453	....	2
2..	....	....	1.52A	1.52A	1.50	.428	....	2
3..	....	....	1.42A	1.42A	1.39	.416	....	2
4..	....	....	1.30A	1.30A	1.25	.397	....	2
7..	....	....	1.05A	1.10A	1.03	.346	....	2
8..	1.30	1.30	1.30	1.30	1.35	.346	1	3
9..	....	....	....	1.35N	1.30	.401	....	3
10..	....	1.32B	....	1.32B	1.58	.464	....	3
11..	....	....	....	1.58N	1.52	.440	....	3
14..	....	....	1.47A	1.47A	1.48	.431	....	3
15..	....	1.61B	....	1.61B	1.62	.445	....	3
16..	2.00	2.00	2.00	2.00	1.93	.488	1	4
17..	....	2.05B	....	2.05B	2.00	.492	....	4
18..	....	2.12B	....	2.12B	2.56	.573	....	3
21..	2.98	2.98	2.98	2.98	2.88	.599	1	3
22..	....	3.20B	....	3.20B	3.38	.647	....	3
23..	3.62	3.62	3.62	3.62	3.59	.653	2	5
24..	....	3.60B	3.00A	3.60B	3.60	.653	...	5
25..	....	....	3.35A	3.60B	3.80	.672	....	5
28..	....	....	....	3.80N	3.92	.681	....	5
29..	....	....	3.75A	3.75A	3.73	.664	....	5
30..	....	....	3.55A	3.73N	3.36	.637	....	5

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.23A	3.23A	3.10	.613	....	5
2..	....	3.19B	....	3.19B	3.35	.635	....	5
5..	....	....	....	3.35N	4.50	.713	....	5
6..	....	....	3.95A	4.25A	4.40	.706	....	5
7..	....	....	....	4.40N	4.70	.725	....	5
8..	....	4.90B	....	4.90B	4.80	.729	....	5
9..	....	....	....	4.80N	5.32	.748	....	5
12..	5.65	5.65	5.65	5.65	5.90	.781	1	5
13..	....	....	5.35A	5.35A	5.24	.741	....	5
14..	....	....	5.02A	5.02A	4.95	.728	....	5
15..	4.75	4.75	4.75	4.75	4.80	.728	1	6
16..	....	....	4.30A	4.30A	4.06	.677	....	6
19..	....	....	3.90A	3.90A	4.17	.678	....	6
20..	....	....	....	3.85A	3.59	.632	....	6
21..	....	....	....	3.59N	3.59	.624	....	6
22..	....	....	....	3.59N	3.59	.625	....	6
23..	....	....	3.21A	3.35A	3.50	.618	....	6
26..	Exchange Closed; Memorial Day							
27..	....	....	3.20A	3.50N	3.35	.633	....	6
28..	....	....	....	3.35N	3.20	.626	....	6
29..	....	....	3.15A	3.15A	2.67	.576	....	6
30..	....	....	2.35A	2.35A	2.23	.524	....	6

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.20	2.32B	2.17A	2.32B	2.28	.522	1	6
3..	....	2.80B	....	2.80B	2.75	.575	....	6
4..	3.00	3.00	3.00	3.00	3.05	.599	54	58
5..	....	3.40B	....	3.40B	3.48	.641	....	60
6..	....	3.70B	....	3.70B	3.86	.676	....	60
9..	....	....	3.75A	3.86N	3.61	.650	....	60
10..	....	3.80B	....	3.80B	3.95	.685	....	60
11..	....	....	....	3.95N	4.03	.690	....	60
12..	....	4.10B	4.00A	4.10B	4.24	.709	....	60
13..	....	....	4.05A	4.24N	4.19	.714	....	60
16..	....	....	....	4.19N	3.93	.691	....	60
17..	....	....	3.61A	3.61A	3.50	.663	....	60
18..	....	3.68B	....	3.68B	3.74	.687	....	60
19..	....	....	3.68A	3.68A	3.68	.687	....	60
20..	....	....	3.55A	3.55A	3.40	.659	....	60
23..	....	3.53B	3.15A	3.53B	3.84	.703	....	60
24..	....	....	3.71A	3.71A	3.75	.691	....	60
25..	....	3.76B	....	3.76B	3.86	.702	....	60
26..	....	....	3.80A	3.86N	3.84	.707	....	60
27..	3.98	3.98	3.98	3.98	4.03	.722	2	62
30..	....	4.38B	....	4.38B	4.60	.765	....	62

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.68B	....	4.68B	4.59	.769	....	62
2..	....	....	4.50A	4.50A	4.60	.768	....	62
3..	5.19	5.19	5.19	5.19	5.30	.804	2	61
4..	Exchange Closed; Independence Day							
7..	....	....	....	5.30N	4.90	.790	....	61
8..	....	5.66B	....	5.30B	5.37	.818	....	61
9..	....	5.40B	5.20A	5.40B	5.53	.827	....	61
10..	....	....	5.46A	5.46A	5.41	.822	....	61
11..	....	....	5.24A	5.24A	5.05	.796	....	61
14..	....	5.36B	....	5.36B	5.47	.832	....	61
15..	....	5.60B	....	5.60B	5.78	.849	....	61
[illegible]	....	6.00B	....	6.00B	6.02	.860	....	61

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 58 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	6.22B	....	6.22B	6.30	.873	....	61
18..	....	6.62B	....	6.62B	6.61	.887	....	61
21..	....	7.00B	....	7.00B	7.17	.906	....	61
22..	....	....	6.50A	6.85A	6.85	.899	....	61
23..	....	....	6.00A	6.47A	6.68	.894	....	61
24..	....	....	6.42A	6.42A	6.45	.890	....	61
25..	....	....	6.00A	6.00A	5.83	.867	....	61
28..	....	6.70B	....	6.70B	6.81	.909	....	61
29..	....	....	6.63A	6.63A	6.59	.903	....	61
30..	....	6.62B	....	6.62A	6.75	.909	....	61
31..	....	7.38B	....	7.38B	7.51	.933	....	61

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	7.51N	7.43	.933	...	61
4..	....	7.65B	....	7.43N	7.40	.935	....	61
5..	....	....	6.80A	7.08A	6.76	.920	....	61
6..	....	7.14B	....	7.14B	7.26	.935	....	61
7..	....	7.37B	....	7.37B	7.34	.938	....	61
8..	....	7.36B	....	7.34N	7.31	.939	....	61
11..	....	7.48B	....	7.35B	7.44	.946	....	61
12..	7.05	7.05	7.00A	7.00A	7.01	.940	1	61
13..	....	7.20B	....	7.14B	7.23	.949	....	61
14..	....	7.42B	....	7.30B	7.44	.957	....	61
15..	....	....	7.28A	7.28A	7.28	.958	....	61
18..	....	....	7.21A	7.21A	7.12	.958	....	61
19..	....	7.50B	....	7.50B	7.64	.971	....	61
20..	....	7.65B	7.55A	7.55A	7.37	.969	....	61
21..	7.45	7.50B	7.45	7.50B	7.55	.974	3	61
22..	....	....	7.47A	7.47A	7.40	.975	....	61
25..	....	....	7.37A	7.37A	7.27	.974	....	61
26..	....	....	6.68A	6.68A	6.51	.961	....	61
27..	....	6.85B	....	6.85B	6.82	.967	....	61
28..	....	....	6.30A	6.30A	6.09	.950	....	61
29..	....	6.90B	....	6.90B	7.13	.972	....	61

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	7.13N	7.10	.973	....	61
3..	....	....	6.90A	6.90A	7.05	.972	....	61
4..	....	....	6.92A	6.92A	6.62	.964	....	61
5..	....	....	6.58A	6.58A	6.38	.960	....	61
8..	....	6.48B	6.32A	....	....	.960	....	61
9..	....	....	....	6.38N	6.42	.963	....	61
10..	....	6.98B	....	6.84B	6.82	.971	....	61
11..	....	....	6.17A	6.17A	6.16	.957	....	61
12..	....	6.49B	....	6.49B	6.59	.965	....	61
15..	....	6.63B	....	6.63B	6.73	.969	....	61
16..	....	....	6.32A	6.32A	6.25	.959	....	61
17..	....	6.69B	....	6.69B	6.72	.969	....	61
18..	....	7.28B	....	7.28B	7.40	.980	....	61
19..	....	8.00B	....	8.00B	7.97	.986	....	61
22..	....	....	7.35A	7.35A	7.30	.980	....	61
23..	....	....	6.95A	6.95A	6.86	.974	....	61
24..	....	....	....	6.86N	6.90	.976	....	61
25..	....	....	....	6.90N	6.85	.976	....	61
26..	....	6.89B	....	6.89B	6.90	.978	....	61
29..	....	7.29B	....	7.29B	7.33	.986	....	61
30..	....	....	7.02A	7.02A	6.91	.983	....	61

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.04B	....	7.04B	7.07	.987	....	61
2..	....	7.09B	....	7.09B	7.11	.989	....	61
3..	....	....	6.88A	6.88A	6.75	.987	....	61
6..	....	6.97B	....	6.97B	7.04	.992	....	61
7..	....	....	7.00A	7.00A	7.00	.992	....	61
8..	....	....	6.95A	6.95A	6.91	.993	....	61
9..	....	....	6.77A	6.77A	6.77	.993	....	61
10..	....	6.82B	....	6.82B	6.86	.995	....	61
13..	....	7.10B	....	7.10B	7.11	.997	....	61
14..	....	....	....	7.11N	7.11	.998	....	61
15..	....	....	7.03A	7.03A	6.99	.998	....	61
16..	....	....	6.96A	6.96A	6.92	.998	....	61
17..	....	6.95B	....	6.95B	6.92	.998	....	1
20..	....	....	6.81A	6.81A	6.79	.999	....	1
21..	....	....	6.63A	6.63A	6.55	.999	....	1
22..	....	....	6.38A	6.38A	6.33	.999	....	1
23..	....	....	4.95A	4.95A	4.91	.992	....	1
24..	....	....	4.01A	4.01A	3.94	.975	....	1
27..	....	4.25B	....	4.25B	4.27	.984	....	1
28..	....	4.47B	....	4.47B	4.57	.989	....	1
29..	....	....	4.40A	4.40A	4.46	.987	....	1
30..	....	....	3.97A	4.20A	4.17	.982	....	1

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 58 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	3.20	3.20	3.15	3.18B	3.38	.957	2	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	3.04A	3.04A	3.05	.949	....	2
4..	....	....	....	3.05N	3.10	.957	....	2
5..	....	....	....	3.10N	3.11	.962	....	2
6..	....	....	....	3.11N	3.36	.974	....	2
7..	....	3.45B	3.28A	3.45B	3.39	.978	....	2
10..	....	3.65B	....	3.54B	3.55	.987	....	2
11..	....	3.71B	....	3.71B	3.75	.992	....	2
12..	....	4.35B	....	4.35B	4.51	.998	....	2
13..	....	....	4.28A	4.28A	4.21	.998	....	2
14..	....	....	4.00A	4.00A	4.01	.997	....	2
17..	....	....	3.55A	3.55A	3.46	.996	....	2
18..	....	3.48B	....	3.48B	3.47	.997	....	2
19..	....	3.58B	....	3.58B	3.65	.998	....	2
20..	....	....	3.51A	3.51A	3.48	.998	....	2
21..	....	....	3.07A	3.07A	2.93	.995	....	2
24..	....	2.95B	....	2.95B	3.00	.998	....	2
25..	....	3.60B	....	3.60B	3.74	.999	....	2
26..	....	....	3.36A	3.36A	3.37	.999	....	1
27..	Exchange Closed; Thanksgiving Day							
28..	....	3.77B	....	3.77B	3.82	.999	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.82N	3.69	.999	....	1
2..	....	....	....	3.69N	3.77	1.000	....	1
3..	....	....	3.70A	3.70A	3.67	1.000	....	....
4..	....	....	....	3.67N	3.43	1.000	....	....
5..	....	3.50B	....	3.50B	3.56	1.000	....	....

DECEMBER 1986 59 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	1.60	1.60	1.60	1.60	1.70	.438	....	....
17..	1.70	1.78B	1.70	1.78B	1.83	.459	101	101
18..	....	....	....	1.83N	2.16	.475	....	101
19..	....	....	....	2.16N	1.73	.426	....	101
20..	....	1.75B	....	1.73N	1.75	.447	....	101
21..	1.75	1.75	1.75	1.75	1.68	.444	1	102
24..	1.26	1.26	1.26	1.26	1.19	.371	....	102
25..	1.10	1.10	1.10	1.10	1.12	.355	200	169
26..	....	....	....	1.12N	1.08	.357	....	169
27..	....	1.14B	....	1.14B	1.12	.363	....	169
28..	Exchange Closed; Good Friday							
31..	....	1.30B	....	1.30B	1.37	.403	....	169

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.35A	1.35A	1.20	.367	....	169
2..	....	....	1.16A	1.16A	1.15	.362	....	169
3..	....	....	1.11A	1.11A	1.07	.350	....	169
4..	....	....	1.03A	1.03A	.96	.332	....	169
7..	....	....	.85A	.85A	.78	.283	....	169
8..	....	.97B	....	.97B	1.05	.283	....	169
9..	....	....	....	1.05N	.99	.334	....	169
10..	....	....	....	.99N	1.25	.394	....	169
11..	....	....	....	1.25N	1.17	.371	....	169
14..	....	....	1.15A	1.17N	1.15	.362	....	169
15..	....	1.20B	....	1.20B	1.22	.375	....	169
16..	....	1.40B	....	1.40B	1.54	.418	....	169
17..	....	1.67B	....	1.67B	1.58	.422	....	169
18..	....	1.73B	....	1.73B	2.09	.504	....	169
21..	....	2.25B	....	2.25B	2.40	.531	....	169
22..	....	2.75B	....	2.75B	2.83	.582	....	169
23..	....	3.10B	....	2.83N	3.05	.590	....	169
24..	....	....	....	3.05N	3.02	.592	....	169
25..	....	3.05B	2.85A	3.05B	3.20	.612	....	169
28..	....	....	....	3.20N	3.31	.622	....	169
29..	....	....	3.15A	3.15A	3.15	.605	....	169
30..	....	....	2.95A	3.10A	2.80	.576	....	169

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.60A	2.60A	2.59	.552	....	169
2..	....	2.65B	....	2.65B	2.75	.575	....	169
5..	....	3.75B	....	3.75B	3.90	.659	....	169
6..	....	....	3.38A	3.65A	3.76	.651	....	169
7..	....	....	....	3.76N	4.05	.673	....	169
8..	....	4.27B	....	4.27B	4.13	.677	....	169
9..	....	....	....	4.13N	4.70	.699	....	169
12..	....	....	....	4.70N	5.17	.736	....	169
13..	....	....	4.35A	4.47A	4.58	.693	....	169

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 59 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	4.37A	4.37A	4.27	.679	....	169
15..	....	....	....	4.27N	4.10	.679	....	169
16..	....	....	3.69A	3.69A	3.44	.625	....	169
19..	....	....	3.30A	3.40A	3.55	.626	....	169
20..	....	....	....	3.15A	3.04	.580	....	169
21..	....	....	....	3.04N	3.01	.571	....	169
22..	....	....	..	3.01N	3.01	.571	....	169
23..	....	....	2.62A	2.83A	2.92	.563	....	169
26..	Exchange Closed; Memorial Day							
27..	2.65	2.80B	2.65	2.80B	2.79	.577	10	169
28..	....	....	2.78A	2.78A	2.67	.569	....	169
29..	....	....	2.65A	2.65A	2.18	.516	....	169
30..	....	....	1.95A	1.95A	1.80	.463	....	169

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	1.77A	1.80N	1.86	.461	....	169
3..	....	2.35B	....	2.30B	2.27	.514	....	169
4..	2.55	2.55	2.47A	2.50	2.53	.539	282	287
5..	....	2.85B	....	2.85B	2.94	.582	....	287
6..	....	3.10B	....	3.10B	3.27	.619	....	287
9..	....	....	3.17A	3.17	3.04	.591	....	287
10..	....	3.27B	....	3.27B	3.35	.628	....	287
11..	....	....	....	3.35N	3.40	.633	....	287
12..	....	....	....	3.40N	3.59	.652	....	287
13..	....	....	3.45A	3.59N	3.56	.657	....	287
16..	....	....	....	3.56N	3.32	.632	....	287
17..	....	....	3.03A	3.03A	2.92	.602	....	287
18..	....	3.07B	....	3.07B	3.14	.627	....	287
19..	....	....	3.10A	3.10A	3.08	.626	....	287
20..	2.78	2.78	2.78	2.78	2.78	.595	300	396
23..	....	2.94B	2.60A	2.94B	3.21	.641	....	396
24..	....	....	3.10A	3.10A	3.10	.628	....	396
25..	....	3.14B	....	3.14B	3.20	.639	....	396
26..	....	....	3.17A	3.20N	3.21	.644	....	396
27..	....	3.25B	....	3.25B	3.37	.660	....	396
30..	....	3.71B	....	3.71B	3.90	.708	....	396

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.95	4.00B	3.95	3.95	3.89	.711	1	396
2..	....	....	3.83A	3.83A	3.92	.711	....	396
3..	....	4.30B	....	4.30B	4.57	.751	....	396
4..	Exchange Closed; Independence Day							
7..	....	4.78B	....	4.78B	4.19	.734	....	396
8..	....	4.90B	....	4.55B	4.63	.766	....	396
9..	....	4.67B	4.45A	4.67B	4.78	.777	....	396
10..	....	....	4.71A	4.71A	4.66	.771	....	396
11..	....	....	4.50A	4.50A	4.32	.741	....	396
14..	....	4.71B	....	4.71B	4.71	.781	....	396
15..	....	4.84B	....	4.84B	4.98	.801	....	396
16..	....	5.20B	....	5.20B	5.23	.815	....	396
17..	....	5.40B	....	5.40B	5.48	.830	....	396
18..	....	5.78B	....	5.78B	5.79	.847	....	396
21..	....	6.15B	....	6.10B	6.30	.870	....	396
22..	....	....	5.70A	6.05A	5.97	.861	....	396
23..	....	....	5.20A	5.65A	5.86	.855	....	396
24..	....	....	5.63A	5.63A	5.62	.849	....	396
25..	....	....	5.19A	5.19A	5.03	.820	....	396
28..	....	5.85B	....	5.85B	5.94	.871	....	396
29..	....	....	5.77A	5.77A	5.75	.865	....	396
30..	....	5.78B	....	5.78B	5.86	.872	....	396
31..	....	6.45B	....	6.45B	6.58	.902	....	396

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	6.58N	6.49	.902	....	396
4..	....	6.65B	....	6.49N	6.43	.903	....	396
5..	....	....	5.92A	5.92A	5.84	.883	....	396
6..	....	6.20B	....	6.20B	6.34	.903	....	396
7..	....	6.40B	....	6.40B	6.40	.907	....	396
8..	....	....	....	6.40N	6.36	.909	....	396
11..	....	6.48B	....	6.40B	6.47	.918	....	396
12..	....	....	6.11A	6.11A	6.08	.908	....	396
13..	....	6.20B	....	6.14B	6.28	.920	....	396
14..	....	6.42B	....	6.30B	6.49	.930	....	396
15..	....	....	6.35A	6.35A	6.35	.931	....	396
18..	....	....	6.25A	6.25A	6.19	.931	....	396
19..	....	6.50B	....	6.50B	6.64	.949	....	396
20..	....	6.65B	6.55A	6.55A	6.39	.946	....	396
21..	....	6.50B	....	6.50B	6.55	.954	....	396
22..	....	....	6.47A	6.47A	6.43	.954	....	396
25..	....	....	6.37A	6.37A	6.28	.953	....	396
26..	....	....	5.68A	5.60A	5.56	.931	....	396
27..	....	5.85B	....	5.85B	5.84	.941	....	396
28..	....	....	5.30A	5.30A	5.18	.915	....	396

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 59 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	5.99B	....	5.99B	6.15	.949	....	396

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	6.15N	6.16	.950	....	396
3..	....	....	5.92A	5.92A	6.06	.949	....	396
4..	....	....	5.92A	5.92A	5.64	.936	....	396
5..	....	....	5.58A	5.58A	5.45	.929	....	396
8..	....	5.48B	5.40A	5.40A	5.37	.929	....	396
9..	....	5.45B	....	5.45B	5.48	.933	....	396
10..	....	5.98B	....	5.84B	5.84	.946	....	396
11..	....	....	5.30A	5.30A	5.26	.924	....	396
12..	....	5.52B	....	5.52B	5.67	.938	....	396
15..	....	5.73B	....	5.73B	5.78	.943	....	396
16..	....	....	5.39A	5.39A	5.38	.928	....	396
17..	5.81	5.81	5.81	5.81	5.76	.943	160	446
18..	....	6.28B	....	6.28B	6.40	.961	....	446
19..	....	7.00B	....	7.00B	6.97	.972	....	446
22..	....	....	6.35A	6.35A	6.30	.961	....	446
23..	....	....	5.95A	5.95A	5.86	.951	....	446
24..	....	6.06B	....	5.86N	5.90	.954	....	446
25..	5.90	5.90	5.90	5.90	5.85	.954	100	486
26..	....	5.89B	....	5.89B	5.90	.957	....	486
29..	....	6.29B	....	6.29B	6.33	.971	....	486
30..	....	....	6.02A	6.02A	5.91	.965	....	486

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	6.04B	....	6.04B	6.07	.971	....	486
2..	....	6.09B	6.00A	6.09B	6.11	.974	....	432
3..	....	6.20B	5.95A	5.95A	5.75	.970	....	432
6..	....	5.97B	....	5.97B	6.04	.980	....	432
7..	....	....	6.00A	6.00A	6.00	.981	....	432
8..	....	....	5.95A	5.95A	5.91	.982	....	432
9..	....	....	5.77A	5.77A	5.77	.983	....	432
10..	....	5.82B	....	5.82B	5.86	.986	....	408
13..	....	6.10B	....	6.10B	6.11	.991	....	398
14..	....	....	....	6.11N	6.11	.992	....	369
15..	....	....	6.03A	6.03A	5.99	.993	....	369
16..	6.00	6.00	5.96A	5.96A	5.92	.993	1	357
17..	....	5.95B	....	5.95B	5.92	.995	....	357
20..	....	....	5.81A	5.81A	5.79	.996	....	357
21..	....	....	5.63A	5.63A	5.55	.995	....	357
22..	....	....	5.38A	5.38A	5.33	.995	....	357
23..	....	....	3.95A	3.95A	3.91	.972	....	357
24..	....	....	3.01A	3.01A	3.01	.927	....	357
27..	....	3.25B	....	3.25B	3.34	.950	....	357
28..	....	3.77B	....	3.47B	3.61	.963	....	357
29..	3.49	3.49	3.49	3.49	3.54	.959	12	369
30..	....	....	3.10A	3.20A	3.23	.945	....	369
31..	....	....	2.30A	2.30A	2.50	.885	....	369

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.15A	2.15A	2.17	.861	....	369
4..	....	....	....	2.17N	2.17	.877	....	369
5..	....	....	2.02A	2.17N	2.17	.885	....	369
6..	....	....	....	2.17N	2.42	.913	....	369
7..	....	2.48B	2.32A	2.48B	2.44	.921	....	369
10..	....	2.67B	....	2.60B	2.58	.946	....	369
11..	....	2.79B	....	2.77B	2.76	.962	....	369
12..	....	3.35B	....	3.35B	3.51	.989	....	369
13..	....	....	3.28A	3.28A	3.21	.985	....	369
14..	....	....	3.00A	3.00A	3.01	.982	....	369
17..	....	....	2.50A	2.50A	2.47	.969	....	369
18..	....	2.48B	....	2.48B	2.48	.974	....	369
19..	....	2.57B	....	2.57B	2.65	.984	....	369
20..	2.48	2.48	2.48	2.48	2.48	.983	7	369
21..	....	....	2.07A	2.07A	1.94	.957	....	369
24..	....	....	1.92A	1.94B	2.00	.978	....	369
25..	....	2.60B	....	2.60B	2.74	.998	....	369
26..	....	....	2.36A	2.36A	2.37	.996	....	356
27..	Exchange Closed; Thanksgiving Day							
28..	....	2.77B	....	2.77B	2.82	.999	....	356

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.82N	2.69	.999	....	356
2..	....	....	....	2.69N	2.77	.999	....	356
3..	....	....	2.70A	2.70A	2.67	.999	....	356
4..	2.43	2.51	2.43	2.51	2.43	1.000	2	357
5..	....	2.50B	....	2.50B	2.56	1.000	....	356
8..	....	....	....	....	....	.999	....	....

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 60 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	1.45	1.45	1.45	1.45	1.40	.387	1	1
21..	....	....	....	1.40N	1.33	.383	....	1
24..	.93	.93	.93	.93	.92	.313	100	101
25..	.80	.80	.80	.80	.83	.297	16	117
26..	....	....	....	.83N	.84	.299	100	209
27..	....	.88B	....	.88B	.87	.303	....	209
28..	Exchange Closed; Good Friday							
31..	....	1.00B	....	1.00B	1.06	.340	....	209

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.05	1.05	1.05	1.05	.95	.325	2	210
2..	....	....	.90A	.90A	.90	.301	....	210
3..	....	....	.85A	.85A	.83	.289	....	210
4..	....	....	.76A	.76A	.74	.272	....	210
7..	....	....	.70A	.70A	.60	.228	....	210
8..	....	.75B	....	.75B	.79	.228	....	210
9..	....	....	....	.79N	.75	.273	....	210
10..	....	....	....	.75N	.98	.329	....	210
11..	....	....	....	.98N	.90	.307	....	210
14..	....	....	....	.90N	.86	.298	....	210
15..	....	.93B	....	.93B	.93	.311	....	210
16..	1.30	1.30	1.30	1.30	1.26	.351	2	210
17..	....	1.40B	....	1.40B	1.25	.355	....	210
18..	....	1.48B	....	1.48B	1.70	.435	....	210
21..	1.86	2.05	1.86	2.05	2.00	.463	4	211
22..	2.35	2.40	2.35	2.40	2.37	.516	3	211
23..	2.50	2.75	2.50	2.75	2.60	.527	4	212
24..	2.67	2.67	2.45	2.55B	2.57	.529	34	242
25..	....	....	2.32A	2.57N	2.68	.550	....	242
28..	....	....	2.65A	2.68N	2.77	.561	....	242
29..	2.67	2.67	2.65A	2.65A	2.63	.544	1	242
30..	....	....	2.45A	2.60A	2.35	.515	....	242

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.15	2.15	2.13	2.13	2.16	.490	4	241
2..	2.30	2.30	2.30	2.30	2.30	.514	20	251
5..	....	3.20B	....	3.20B	3.30	.601	....	251
6..	....	3.55B	2.85A	3.50B	3.20	.594	....	251
7..	3.17	3.30B	3.17	3.30B	3.49	.617	50	291
8..	3.80	3.80	3.80	3.80	3.54	.623	1	291
9..	....	....	....	3.54N	4.08	.647	....	291
12..	4.44	4.40	4.40	4.40	4.55	.687	2	291
13..	....	....	4.05A	4.05A	3.97	.643	....	291
14..	....	....	3.77A	3.77A	3.65	.628	....	291
15..	....	....	....	3.65N	3.54	.628	....	291
16..	....	....	3.00A	3.00A	2.90	.572	....	291
19..	2.60	2.75B	2.60	2.60	3.07	.574	....	291
20..	....	....	....	2.53A	2.59	.527	....	291
21..	2.59	2.59	2.59	2.59	2.49	.517	11	302
22..	....	....	....	2.49N	2.49	.517	....	302
23..	....	....	2.23A	2.40A	2.40	.507	....	302
26..	Exchange Closed; Memorial Day							
27..	....	....	2.20A	2.40N	2.31	.520	....	302
28..	2.50	2.50	2.25	2.25	2.21	.511	23	302
29..	2.15	2.15	1.90A	1.90A	1.79	.457	1	303
30..	....	....	1.55A	1.55A	1.47	.405	....	302

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	1.45A	1.47N	1.48	.401	....	302
3..	....	1.90B	....	1.90B	1.85	.454	....	302
4..	....	2.05B	....	1.97B	2.17	.478	....	302
5..	2.13	2.37	2.13	2.37	2.47	.522	101	302
6..	....	2.60B	....	2.60B	2.76	.560	....	302
9..	....	....	2.67A	2.67A	2.52	.530	....	302
10..	....	2.75B	....	2.75B	2.80	.568	....	302
11..	2.85	2.85	2.85	2.85	2.85	.573	50	352
12..	....	....	....	2.85N	3.01	.593	....	352
13..	....	....	2.90A	3.01N	2.99	.598	....	352
16..	....	....	2.91A	2.91A	2.77	.571	....	352
17..	....	....	2.46A	2.46A	2.40	.539	....	352
18..	....	2.55B	....	2.40N	2.60	.564	....	352
19..	....	....	2.55A	2.55A	2.53	.562	....	352
20..	2.49	2.49	2.30	2.30	2.29	.530	2	352
23..	2.15	2.40B	2.10A	2.40B	2.65	.576	1	352
24..	....	....	2.51A	2.51A	2.55	.562	....	352
25..	....	2.62B	....	2.62B	2.61	.574	....	352
26..	....	....	....	2.61N	2.64	.579	....	352
27..	....	2.68B	....	2.68B	2.78	.595	....	352
30..	3.15	3.20B	3.15	3.15	3.25	.645	1	352

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 60 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.28B	....	3.28B	3.26	.649	....	352
2..	....	....	3.22A	3.22A	3.29	.648	....	352
3..	....	3.65B	....	3.65B	3.88	.693	....	352
4..	Exchange Closed; Independence Day							
7..	3.92@.93	3.93	3.92	3.93	3.54	.673	2	354
8..	3.95	4.20B	3.85	3.85	3.95	.709	2	354
9..	....	3.98B	3.75A	3.98B	4.08	.720	....	354
10..	....	....	4.00A	4.00A	3.97	.713	....	354
11..	....	....	3.82A	3.84A	3.66	.680	....	354
14..	3.97	3.97	3.97	3.97	4.00	.724	1	354
15..	....	4.04B	....	4.04B	4.26	.747	....	354
16..	....	4.40B	....	4.40B	4.48	.762	....	354
17..	....	4.65B	....	4.65B	4.72	.780	....	354
18..	....	4.98B	....	4.98B	5.03	.800	....	354
21..	5.40	5.48B	5.40	5.48B	5.48	.827	1	354
22..	....	....	4.85A	5.20A	5.17	.815	....	354
23..	....	....	4.45A	4.86A	5.07	.808	....	344
24..	4.87	4.87	4.83A	4.87	4.82	.800	1	344
25..	....	....	4.42A	4.42A	4.28	.766	....	344
28..	....	5.00B	....	5.00B	5.11	.826	....	343
29..	....	....	4.96A	4.96A	4.95	.817	....	343
30..	....	5.08B	4.90A	5.08B	5.05	.825	....	343
31..	5.63	5.63	5.63	5.63	5.73	.862	....	343

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	5.73N	5.64	.862	1	343
4..	....	5.75B	....	5.64N	5.58	.863	....	343
5..	....	....	5.10A	5.10A	5.07	.837	....	343
6..	5.50	5.50	5.50	5.50	5.47	.862	2	345
7..	....	5.52B	....	5.52B	5.57	.867	....	345
8..	....	....	5.49A	5.49A	5.50	.868	....	345
11..	....	5.56B	....	5.56B	5.57	.879	....	345
12..	....	....	5.34A	5.34A	5.18	.865	....	345
13..	....	5.30B	....	5.30B	5.38	.880	....	345
14..	....	5.48B	....	5.48B	5.57	.893	....	345
15..	5.36	5.36	5.36	5.36	5.44	.893	2	347
18..	....	....	5.36A	5.36A	5.29	.892	....	345
19..	....	5.65B	....	5.65B	5.71	.917	....	345
20..	5.56	5.56	5.56	5.56	5.48	.911	1	345
21..	....	5.50B	....	5.50B	5.62	.922	....	345
22..	....	....	5.55A	5.55A	5.51	.922	....	345
25..	....	....	5.43A	5.43A	5.37	.919	....	345
26..	5.05	5.10B	5.00A	5.00A	4.69	.886	1	345
27..	....	5.00B	....	5.00B	4.95	.901	....	345
28..	....	....	4.50A	4.50A	4.34	.864	....	345
29..	...	5.14B	....	5.14B	5.27	.914	....	345

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	5.10	5.10	5.10	5.10	5.24	.914	100	420
3..	....	....	4.80A	5.05A	5.19	.913	....	420
4..	5.00	5.00	5.00	5.00	4.78	.893	2	422
5..	....	....	....	4.78N	4.58	.883	....	422
8..	....	4.60B	4.55A	4.55A	4.49	.883	....	420
9..	....	4.55B	....	4.55B	4.60	.889	....	420
10..	....	5.00B	....	4.95B	4.94	.907	....	420
11..	....	....	4.44A	4.44A	4.46	.875	....	420
12..	....	4.78B	....	4.78B	4.80	.895	....	420
15..	....	4.94B	....	4.84B	4.89	.904	....	420
16..	....	....	4.55A	4.55A	4.48	.880	....	420
17..	....	4.90B	....	4.90B	4.88	.903	....	420
18..	....	5.38B	....	5.38B	5.49	.931	....	420
19..	....	6.00B	....	6.00B	6.01	.948	....	420
22..	....	....	5.45A	5.45A	5.42	.929	....	420
23..	....	....	5.06A	5.06A	4.98	.914	....	420
24..	....	5.12B	....	4.98N	4.98	.918	....	420
25..	4.95	4.95	4.95	4.95	4.92	.918	100	520
26..	....	4.95B	....	4.95B	4.96	.923	....	520
29..	....	5.30B	....	5.30B	5.33	.943	....	520
30..	....	....	5.02A	5.02A	4.93	.933	....	520

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.04B	....	5.04B	5.07	.943	....	520
2..	....	5.10B	5.02A	5.10B	5.11	.948	....	520
3..	....	5.20B	4.95A	4.85A	4.75	.939	....	520
6..	....	5.10B	....	4.97B	5.04	.955	....	520
7..	....	....	5.00A	5.00A	5.00	.958	....	520
8..	....	....	4.95A	4.95A	4.91	.959	....	520
9..	....	....	4.70A	4.75A	4.77	.959	....	520
10..	4.90	4.90	4.90	4.90	4.86	.966	4	524
13..	5.02	5.10B	5.02	5.10B	5.11	.976	4	524
14..	....	....	....	5.11N	5.11	.979	....	524
15..	....	....	5.03A	5.03A	4.99	.979	....	524

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 60 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	5.00	5.00	4.96A	4.96A	4.92	.980	1	524
17..	....	4.95B	....	4.95B	4.92	.983	....	468
20..	....	....	4.81A	4.81A	4.79	.985	....	380
21..	....	....	4.63A	4.63A	4.55	.983	....	376
22..	....	....	4.38A	4.38A	4.33	.981	....	376
23..	....	....	3.10A	3.10A	3.05	.922	....	376
24..	....	....	2.17A	2.17A	2.20	.831	....	376
27..	....	2.45B	....	2.45B	2.47	.873	....	376
28..	2.77	2.77	2.67A	2.77	2.77	.900	....	476
29..	2.60	2.60	2.60	2.60	2.63	.890	15	389
30..	....	....	2.17A	2.40A	2.40	.862	100	489
31..	1.68	1.68	1.60A	1.68	1.69	.754	2	389

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.41	1.42	1.34	1.34	1.35	.708	306	435
4..	1.41	1.41	1.33	1.38B	1.37	.729	22	447
5..	1.16	1.32B	1.16	1.32B	1.37	.736	7	444
6..	1.38	1.56B	1.38	1.56B	1.58	.784	1	445
7..	1.46	1.63	1.44A	1.56	1.57	.794	19	447
10..	....	1.77B	....	1.69B	1.67	.835	....	447
11..	....	1.85B	....	1.85B	1.83	.871	....	442
12..	2.35	2.35	2.35	2.35	2.54	.950	....	442
13..	2.23	2.23	2.23	2.23	2.24	.932	2	441
14..	....	....	1.92A	2.10A	2.05	.919	....	441
17..	....	....	1.59A	1.59A	1.53	.866	....	441
18..	....	1.54B	1.42A	1.54B	1.54	.875	....	441
19..	1.65	1.71	1.65	1.70A	1.69	.909	221	530
20..	1.52	....	1.54A	1.54A	1.53	.896	100	630
21..	1.28@.27	1.28	1.10	1.12	1.08	.796	15	633
24..	1.05	1.06B	1.01A	1.06B	1.09	.843	1	622
25..	1.19	1.61B	1.19	1.61B	1.75	.966	7	625
26..	1.52	1.60	1.34A	1.34A	1.39	.936	4	625
27..	Exchange Closed; Thanksgiving Day							
28..	....	1.77B	....	1.77B	1.83	.989	1	625

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.90	1.90	1.60A	1.60A	1.69	.997	1	625
2..	1.78	1.80	1.75	1.77	1.77	.999	6	624
3..	....	....	1.70A	1.70A	1.67	.999	1	624
4..	....	....	....	1.67N	1.43	.999	....	624
5..	1.69	1.69	1.55A	1.55A	1.56	.999	1	624
8..	....	....	....	....	....	.999	....	....

DECEMBER 1986 61 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.20	2.20	2.20	2.20	2.15	.466	1	1
25..	....	....	1.95A	2.15N	2.21	.489	....	1
28..	....	....	....	2.21N	2.30	.500	....	1
29..	....	....	2.25A	2.25A	2.19	.483	....	1
30..	....	2.20B	2.05A	2.19N	1.94	.454	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.94N	1.78	.430	....	1
2..	....	1.79B	....	1.79B	1.85	.454	....	1
5..	2.65	2.70B	2.62	2.62	2.30	.542	12	11
6..	....	2.40B	....	2.40B	2.70	.536	....	11
7..	....	....	....	2.70N	2.92	.560	....	11
8..	3.15	3.20B	3.00	3.19	2.99	.566	41	50
9..	....	....	....	2.99N	3.51	.592	1	50
12..	....	3.70B	....	3.70B	3.95	.636	....	51
13..	....	....	3.45A	3.45A	3.40	.590	....	51
14..	....	....	3.22A	3.22A	3.13	.576	....	51
15..	....	....	3.00A	3.00A	2.97	.576	....	51
16..	....	....	2.70A	2.70A	2.42	.519	....	51
19..	....	....	2.20A	2.42N	2.56	.521	....	51
20..	....	....	....	2.40A	2.10	.474	....	51
21..	2.00	2.00	2.00	2.00	1.95	.464	3	51
22..	....	....	....	1.95N	1.95	.463	....	51
23..	....	....	1.82A	1.90A	1.95	.453	....	51
26..	Exchange Closed; Memorial Day							
27..	....	....	1.83A	1.95N	1.88	.464	....	51
28..	1.95	1.95	1.95	1.95	1.77	.454	1	52
29..	1.55	1.55	1.55	1.55	1.42	.400	1	53
30..	1.25	1.25	1.25	1.25	1.14	.349	2	52

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	1.14N	1.19	.345	....	52
3..	1.60	1.60	1.60	1.60	1.50	.396	1	52
4..	1.70	1.70	1.70	1.70	1.70	.420	1	52
5..	1.84	1.95B	1.71	1.95B	1.99	.463	104	152

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 61 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	2.18B	....	2.18B	2.30	.500	....	152
9..	2.22	2.22	2.15	2.15	2.07	.470	5	154
10..	2.39	2.39	2.39	2.39	2.32	.508	4	158
11..	2.40	2.40	2.40	2.40	2.35	.513	1	158
12..	....	....	....	2.35N	2.48	.532	....	158
13..	2.56	2.56	2.40A	2.56	2.48	.537	1	[illegible]
16..	2.55	2.55	2.38A	2.38A	2.28	.509	1	160
17..	2.01	2.01	2.01	2.01	1.94	.476	1	160
18..	2.04	2.05	2.04	2.05	2.15	.500	2	162
19..	2.13	2.13	2.08A	2.13	2.05	.498	1	163
20..	1.90	1.94	1.85	1.85	1.85	.465	3	166
23..	1.70	2.14	1.68A	2.14	2.15	.511	14	177
24..	2.12	2.13	2.05A	2.07	2.07	.496	7	183
25..	2.18	2.20	2.18	2.18A	2.13	.507	25	206
26..	2.15	2.18	2.15	2.18	2.15	.512	31	209
27..	2.25	2.31	2.25	2.30	2.28	.528	4	212
30..	2.64	2.64	2.64	2.64	2.71	.580	2	213

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.85	2.85	2.75	2.75	2.68	.583	7	210
2..	2.72	2.72	2.70	2.70	2.74	.582	3	213
3..	....	3.05B	....	3.05B	3.22	.630	....	212
4..	Exchange Closed; Independence Day							
7..	3.60	3.60	3.18	3.21	2.95	.608	15	205
8..	3.55	3.55	3.24A	3.24A	3.31	.646	2	204
9..	[illegible].15	3.31B	3.15	3.31B	3.44	.659	1	203
10..	....	....	3.40A	3.40A	3.34	.651	....	202
11..	2.95	2.95	2.95	2.95	3.04	.614	1	202
14..	....	3.20B	....	3.20B	3.36	.662	....	202
15..	3.55	3.55	3.55	3.55	3.57	.686	1	202
16..	3.71	3.80	3.71	3.76	3.78	.703	4	199
17..	4.04	4.05	3.92	4.02	4.02	.723	9	199
18..	3.99	4.37B	3.99	4.35	4.30	.745	3	200
21..	4.63	4.72	4.55A	4.72	4.70	.776	3	199
22..	4.10	4.35B	4.05	4.35B	4.42	.761	15	197
23..	....	....	3.73A	4.12A	4.30	.753	....	197
24..	4.10	4.10	4.10	4.10	4.08	.744	1	198
25..	....	....	3.70A	3.70A	3.58	.704	....	198
28..	....	4.35B	....	4.35B	4.34	.772	....	198
29..	4.10	4.16	4.10	4.16	4.19	.761	2	198
30..	4.24	4.30B	4.12A	4.24	4.29	.770	2	198
31..	4.74	4.91B	4.74	4.87	4.92	.814	35	224

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.82	4.96B	4.75A	4.82	4.83	.813	1	201
4..	4.88	4.95B	4.72A	4.76	4.78	.814	21	217
5..	4.45	4.45	4.35A	4.45	4.29	.762	17	232
6..	....	4.57B	....	4.57B	4.67	.811	....	216
7..	4.76	4.76	4.76	4.76	4.75	.817	1	216
8..	....	....	....	4.75N	4.66	.818	....	216
11..	....	4.74B	....	4.74B	4.74	.830	....	216
12..	4.32	4.32	4.32	4.32	4.37	.812	2	203
13..	....	4.48B	....	4.48B	4.55	.829	....	203
14..	....	4.64B	....	4.64B	4.70	.845	....	203
15..	4.53	4.53	4.53	4.53	4.56	.843	1	203
18..	....	....	4.49A	4.49A	4.43	.839	....	203
19..	....	4.76B	....	4.76B	4.86	.872	....	204
20..	4.77	4.77	4.73	4.73	4.63	.863	6	209
21..	....	4.74B	....	4.74B	4.77	.877	....	206
22..	....	....	4.71A	4.71A	4.65	.876	....	205
25..	....	....	4.58A	4.58A	4.50	.871	....	205
26..	....	....	4.25A	4.25A	3.88	.826	....	205
27..	....	4.15B	....	4.15B	4.13	.846	....	205
28..	....	....	3.71A	3.71A	3.54	.796	....	205
29..	....	4.32B	....	4.32B	4.42	.863	....	205

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	4.42N	4.38	.863	....	205
3..	....	....	3.98A	4.20A	4.34	.861	....	205
4..	....	....	4.23A	4.23A	3.95	.834	....	205
5..	....	....	....	3.95N	3.77	.821	....	205
8..	3.66	3.68	3.66	3.68	3.69	.820	1	205
9..	....	3.74B	....	3.74B	3.77	.827	....	205
10..	....	4.20B	....	4.10B	4.10	.853	....	205
11..	....	....	3.65A	3.65A	3.63	.809	....	205
12..	....	3.95B	....	3.95B	3.98	.837	....	205
15..	....	4.12B	....	4.02B	4.08	.848	....	205
16..	....	....	3.76A	3.76A	3.70	.816	....	205
17..	....	4.05B	....	4.05B	4.05	.847	....	205
18..	....	4.45B	....	4.45B	4.63	.885	....	205
19..	....	5.09B	....	5.09B	5.11	.911	....	205
22..	....	....	4.60A	4.60A	4.54	.883	....	205

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 61 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	....	4.20A	4.20A	4.14	.861	....	205
24..	....	4.25B	....	4.14N	4.10	.865	....	205
25..	....	....	....	4.10N	4.05	.865	....	205
26..	4.25	4.25	4.20A	4.20A	4.14	.871	....	205
29..	....	4.43B	....	4.43B	4.44	.900	....	205
30..	....	4.45B	4.10A	4.10A	4.05	.882	....	205

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.08B	....	4.08B	4.13	.896	....	205
2..	....	....	4.10A	4.13N	4.15	.903	....	205
3..	....	4.25B	4.00A	4.00A	3.82	.888	....	205
6..	....	4.10B	....	3.97B	4.07	.913	....	205
7..	....	....	4.02A	4.02A	4.02	.916	....	205
8..	....	....	4.00A	4.00A	3.93	.917	....	200
9..	....	....	3.70A	3.75A	3.78	.914	....	200
10..	....	....	3.75A	3.78N	3.87	.925	....	200
13..	....	4.12B	....	4.12B	4.11	.944	....	200
14..	....	....	4.07A	4.11N	4.11	.948	....	200
15..	....	....	4.05A	4.05A	3.99	.948	....	200
16..	....	4.00B	3.96A	3.96A	3.92	.949	....	200
17..	....	3.95B	....	3.95B	3.92	.954	....	200
20..	....	....	3.85A	3.85A	3.79	.957	....	200
21..	....	....	3.55A	3.63A	3.55	.950	....	200
22..	....	....	3.38A	3.38A	3.33	.944	....	200
23..	2.49	2.49	2.43A	2.43A	2.20	.824	8	200
24..	1.54	1.68B	1.52	1.68B	1.46	.680	130	225
27..	1.70	1.76B	1.69	1.69	1.71	.739	230	309
28..	....	2.03B	....	1.88B	1.92	.783	....	309
29..	2.02	2.02	1.79A	1.79A	1.83	.767	100	399
30..	....	1.97B	1.41A	1.52A	1.63	.722	....	399
31..	1.03	1.06B	.96	1.05	1.03	.573	479	637

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.80	.84	.71	.71@.72	.75	.508	160	738
4..	.82	.82	.68A	.72	.73	.527	780	1473
5..	.60	.71	.57	.71	.70	.530	271	1531
6..	.76	.95B	.76	.88	.89	.585	1521	2544
7..	.78	.91	.72A	.86	.85	.594	91	2574
10..	.95	1.02B	.91A	.91A	.90	.637	49	2603
11..	1.01	1.06B	1.01	1.04	1.01	.687	131	2684
12..	1.45	1.59	1.40	1.59	1.64	.838	369	2815
13..	1.47	1.47	1.25	1.39	1.39	.793	219	2877
14..	1.14	1.20B	1.00A	1.19	1.19	.759	410	3151
17..	.82	.82	.72A	.76	.76	.638	411	3426
18..	.73	.80	.73	.80	.76	.645	99	3460
19..	.75	.86	.68A	.85A	.86	.701	395	3681
20..	.79	.79	.70	.70	.69	.659	33	3682
21..	.40	.50	.39	.43	.39	.479	827	4320
24..	.31	.35	.30	.35	.37	.503	1272	5343
25..	.45	.84	.45	.82	.85	.781	1827	4897
26..	.74	.74	.45	.54B	.57	.660	917	4917
27..	Exchange Closed; Thanksgiving Day							
28..	.82	.87B	.82	.85	.87	.848	25	4939

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.97	.97	.66	.66	.74	.874	46	4924
2..	.80	.81	.72A	.77	.79	.931	80	4854
3..	.68	.70	.67	.67	.70	.943	52	4796
4..	.56	.66B	.48	.48	.47	.925	32	4800
5..	.56	.67B	.50	.53	.56	.970	28	4757
8..	....	....	....	....	....	.927	....	....

DECEMBER 1986 62 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	2.66	2.66	2.66	2.66	2.51	.510	30	30
9..	....	2.95B	....	2.95B	3.02	.538	....	30
12..	....	3.35B	....	3.15B	3.40	.584	....	30
13..	....	....	2.95A	2.95A	2.90	.537	....	30
14..	....	....	2.70A	2.70A	2.62	.523	....	30
15..	2.35	2.63B	2.35	2.45B	2.50	.523	1	31
16..	....	....	2.30A	2.30A	1.99	.466	....	31
19..	1.85	1.90B	1.85	1.85	2.11	.468	1	31
20..	1.80	1.80	1.80	1.80	1.74	.422	5	36
21..	1.70	1.70	1.70	1.70	1.64	.412	3	39
22..	....	....	....	1.64N	1.64	.411	....	39
23..	....	....	1.47A	1.55A	1.55	.400	....	39
26..	Exchange Closed; Memorial Day							
27..	....	....	1.50A	1.55N	1.53	.409	....	39
28..	1.65	1.65	1.48A	1.48A	1.40	.399	1	40
29..	....	....	....	1.40N	1.12	.346	....	40
30..	....	....	1.05A	1.05A	.90	.297	....	40

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 62 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.90N	.94	.293	....	40
3..	....	1.28B	....	1.28B	1.20	.341	....	40
4..	1.30	1.32B	1.30	1.30	1.39	.363	1	41
5..	....	1.55B	....	1.55B	1.65	.405	....	41
6..	1.90	1.95	1.90	1.95	1.88	.442	21	62
9..	1.70	1.73	1.70	1.73	1.67	.412	3	64
10..	1.95	1.95	1.94A	1.94A	1.90	.449	1	55
11..	2.05	2.05	1.94	1.94	1.94	.453	6	59
12..	2.06	2.08	2.06	2.08	2.03	.472	4	61
13..	2.00	2.13	1.97A	2.13	2.03	.477	8	68
16..	2.10	2.10	1.98	1.98	1.89	.447	43	103
17..	1.80	1.80	1.55	1.58	1.57	.414	18	117
18..	1.65	1.77	1.65	1.77	1.75	.438	2	119
19..	1.67	1.69	1.67	1.69	1.65	.435	3	122
20..	1.56	1.56	1.56	1.56	1.47	.402	1	123
23..	1.75	1.75	1.35A	1.75B	1.76	.446	2	125
24..	1.70	1.70	1.63	1.65	1.63	.431	11	135
25..	1.78	1.80	1.72	1.74	1.70	.442	12	147
26..	1.72	1.76	1.72	1.73A	1.70	.446	24	167
27..	1.73	1.85	1.73	1.84	1.83	.462	10	175
30..	2.13	2.19	2.13	2.18	2.18	.513	42	216

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.29	2.40	2.28	2.28	2.19	.517	10	225
2..	2.23@.25	2.35B	2.23	2.25	2.23	.515	23	248
3..	2.60	2.72	2.54	2.72	2.67	.564	6	253
4..	Exchange Closed; Independence Day							
7..	2.85	2.85	2.51	2.51	2.43	.541	30	247
8..	2.75	2.97B	2.70A	2.76	2.76	.581	14	240
9..	2.75	2.76B	2.55A	2.75	2.87	.594	40	240
10..	....	....	2.82A	2.82A	2.78	.585	....	240
11..	2.44	2.44	2.39	2.39	2.49	.547	3	241
14..	2.45	2.67	2.45	2.67	2.76	.595	4	245
15..	....	2.83B	....	2.83B	2.98	.621	....	245
16..	3.10	3.10	3.10	3.10	3.16	.639	8	245
17..	3.40	3.40	3.27	3.27	3.37	.660	9	244
18..	3.57	3.70	3.55	3.70	3.65	.685	45	263
21..	3.80	3.97	3.80	3.97	3.99	.718	32	267
22..	3.40	3.70B	3.40	3.70B	3.73	.702	2	267
23..	....	....	3.11A	3.47A	3.61	.692	....	267
24..	3.43	3.43	3.43	3.43	3.41	.681	1	267
25..	2.92	2.92	2.92	2.92	2.95	.636	1	266
28..	....	3.55B	....	3.55B	3.63	.711	1	266
29..	3.50	3.60	3.50	3.60	3.50	.698	2	264
30..	3.50	3.50	3.50	3.50	3.59	.708	1	264
31..	4.15	4.15	4.02	4.10	4.17	.757	10	262

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.95	4.15B	3.95	4.15B	4.08	.756	28	284
4..	4.10	4.18B	3.96	3.97	4.02	.755	5	258
5..	3.72	3.72	3.64A	3.72	3.58	.718	1	257
6..	3.88	3.93	3.85	3.93	3.92	.752	25	247
7..	4.03	4.08	4.02	4.02A	4.00	.758	5	248
8..	3.93	3.93	3.85	3.85	3.90	.758	5	248
11..	3.96	4.02B	3.90	3.90	3.96	.771	11	240
12..	3.62	3.62	3.57	3.57	3.61	.748	2	229
13..	....	3.72B	....	3.72B	3.75	.767	....	229
14..	....	3.85B	....	3.85B	3.90	.784	....	229
15..	....	....	3.80A	3.80A	3.78	.781	....	229
18..	....	....	3.72A	3.72A	3.67	.774	....	229
19..	....	4.00B	....	4.00B	4.06	.814	....	229
20..	3.95	3.95	3.95	3.95	3.83	.801	5	229
21..	....	3.93B	....	3.93B	3.96	.818	....	229
22..	....	....	3.90A	3.90A	3.85	.814	....	229
25..	....	....	3.80A	3.80A	3.71	.807	....	229
26..	3.35	3.35	3.31	3.31	3.13	.750	3	229
27..	....	3.39B	....	3.39B	3.36	.774	....	229
28..	....	....	2.90A	2.90A	2.82	.713	....	229
29..	....	3.55B	....	3.55B	3.62	.797	....	229

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	3.55	3.55	3.55	3.55	3.60	.796	1	229
3..	3.42	3.42	3.22A	3.42	3.56	.793	1	229
4..	3.29	3.36	3.25	3.25	3.19	.759	41	269
5..	3.16	3.17	3.07	3.07	3.02	.742	7	274
8..	2.92	3.05B	2.91A	2.92	2.94	.739	2	253
9..	3.00	3.00	3.00	3.00	3.06	.749	1	253
10..	....	3.40B	....	3.33B	3.32	.781	....	233
11..	....	....	2.94A	2.94A	2.92	.726	....	233
12..	3.08	3.22	3.08	3.22	3.22	.761	3	231
15..	3.38	3.38	3.27	3.27	3.31	.774	2	230
16..	2.90	2.90	2.90	2.90	2.98	.735	1	230

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 62 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	3.29B	....	3.29B	3.28	.774	1	230
18..	3.44	3.84	3.44	3.84	3.80	.823	21	229
19..	4.15	4.26B	4.15	4.26B	4.28	.859	3	226
22..	....	....	3.75A	3.75A	3.72	.819	....	226
23..	....	....	3.39A	3.39A	3.30	.789	....	226
24..	3.25	3.43B	3.25	3.28B	3.29	.794	1	226
25..	....	....	3.27A	3.27A	3.23	.793	....	226
26..	....	3.28B	....	3.28B	3.30	.800	....	226
29..	....	3.55B	....	3.55B	3.57	.838	....	226
30..	....	....	3.27A	3.27A	3.21	.811	....	226
				IN OCTOBER				
1..	3.13	3.21B	3.13	3.21B	3.24	.829	30	246
2..	....	....	3.16A	3.24N	3.26	.837	....	233
3..	....	3.35B	3.12A	3.12A	2.98	.814	....	233
6..	3.17	3.23B	3.17	3.17	3.18	.846	1	217
7..	....	....	3.12A	3.12A	3.14	.848	....	217
8..	....	....	3.08A	3.11A	3.04	.848	....	201
9..	....	....	2.82A	2.82A	2.88	.842	....	201
10..	....	....	....	2.88N	2.96	.856	....	201
13..	....	3.18B	....	3.18B	3.16	.885	....	201
14..	....	....	3.15A	3.16N	3.17	.890	....	201
15..	....	....	3.12A	3.12A	3.07	.887	....	201
16..	3.10	3.10	3.00A	3.01	2.98	.888	587	715
17..	....	3.00B	....	3.00B	2.96	.895	....	715
20..	....	....	2.81A	2.81A	2.85	.895	....	715
21..	2.66	2.66	2.62A	2.66	2.60	.881	1	715
22..	....	....	2.47A	2.47A	2.41	.866	....	'715
23..	1.68	1.68	1.45	1.45	1.42	.673	178	752
24..	1.06	1.17	.83A	.94	.89	.495	494	1077
27..	1.12	1.15	1.01	1.04	1.06	.558	747	1648
28..	1.32	1.40B	1.22	1.24	1.25	.615	128	1671
29..	1.15	1.15	1.08	1.13	1.17	.594	1325	2128
30..	.82	1.25B	.81	.95B	.99	.539	126	2200
31..	.56	.68	.52	.57	.58	.378	712	2327
				IN NOVEMBER				
3..	.43	.43	.35	.35	.34	.308	482	2747
4..	.38	.38	.30	.34	.32	.320	405	2861
5..	.26	.32	.23	.32	.30	.317	400	2572
6..	.30	.50	.30	.42@.40	.43	.365	1850	2955
7..	.31	.43	.31	.40	.39	.369	257	2513
10..	.46	.50	.37	.39	.39	.396	1024	2987
11..	.42	.49	.42	.43	.44	.442	859	3450
12..	.67	.85	.66	.85	.87	.633	594	3576
13..	.70	.73	.58A	.66	.68	.559	876	3905
14..	.52	.55	.42	.54	.53	.507	715	4327
17..	.31	.31	.24	.30	.28	.348	575	4729
18..	.27	.31	.27	.29	.27	.346	335	4718
19..	.21	.32	.18	.31	.31	.394	907	5034
20..	.27	.27	.19	.20	.20	.336	451	5339
21..	.08	.12	.08	.10	.10	.178	1652	5224
24..	.08	.08	.06	.08	.08	.164	564	4982
25..	.12	.26	.10	.25B@.26	.25	.397	1949	3701
26..	.19	.19	.07	.12	.12	.248	2040	4782
27..	Exchange Closed; Thanksgiving Day							
28..	.23	.25	.18	.24	.22	.414	1688	4204
				IN DECEMBER				
1..	.24	.24	.10	.11	.12	.306	1134	4189
2..	.12	.15	.11	.11	.12	.332	270	4150
3..	.10	.10	.06	.08B	.08	.220	402	4112
4..	.04	.04	.03	.03	.03	.029	125	4045
5..	.01	.02	CAB	CAB	CAB	.071	59	....

DECEMBER 1986 63 CALLS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	2.03	2.03	2.03	2.03	1.90	.426	1	1
6..	....	....	1.70A	1.70A	1.85	.421	....	1
7..	....	....	....	1.85N	2.08	.447	....	1
8..	2.20	2.23B	2.20	2.22	2.10	.454	2	3
9..	2.45	2.48B	2.45	2.45	2.57	.483	50	53
12..	2.75	2.85	2.75	2.85	2.95	.531	46	99
13..	2.75	2.75	2.50A	2.50A	2.38	.484	15	113
14..	2.20	2.20	2.20	2.20	2.20	.470	50	161
15..	2.12	2.12	2.12	2.12	2.13	.471	5	164
16..	1.62	1.62	1.62	1.62	1.64	.414	50	214
19..	1.50	1.70B	1.50	1.70B	1.74	.417	101	214
20..	1.70	1.70	1.58	1.58	1.46	.373	6	216
21..	1.50	1.50	1.50	1.50	1.29	.363	1	215

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 63 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	....	1.30B	....	1.29N	1.29	.361	....	215
23..	....	....	1.18A	1.20A	1.20	.349	....	215
26..	Exchange Closed; Memorial Day							
27..	....	....	1.18A	1.20N	1.25	.357	....	215
28..	1.25	1.25	1.25	1.25	1.14	.346	1	215
29..	1.11	1.11	1.11	1.11	.88	.296	1	215
30..	....	....	.80A	.80A	.70	.250	....	215
				IN JUNE				
2..	.87	.87	.87	.87	.89	.246	1	216
3..	....	.95B	....	.95B	1.00	.290	....	216
4..	....	1.08B	....	1.08B	1.10	.311	....	216
5..	1.28	1.28	1.28	1.28	1.35	.350	2	218
6..	....	1.40B	....	1.40B	1.56	.385	....	218
9..	....	....	1.45A	1.45A	1.35	.356	....	218
10..	1.50	1.60	1.50	1.60	1.54	.391	2	219
11..	....	....	....	1.54N	1.57	.395	....	219
12..	....	....	....	1.57N	1.65	.414	....	219
13..	....	....	1.63A	1.65N	1.65	.417	....	219
16..	1.71	1.71	1.62	1.62	1.48	.388	63	267
17..	1.30	1.30	1.30	1.30	1.23	.356	1	266
18..	....	1.28B	....	1.28B	1.40	.378	....	266
19..	....	....	1.35A	1.35A	1.29	.375	....	266
20..	....	....	....	1.29N	1.15	.342	....	266
23..	....	1.20B	1.05A	1.20B	1.34	.384	....	266
24..	1.33	1.33	1.33	1.33	1.30	.369	1	266
25..	1.46	1.46	1.37	1.38	1.35	.379	7	272
26..	1.40	1.40	1.38	1.38	1.36	.382	15	284
27..	1.43	1.45B	1.43	1.43	1.45	.397	15	284
30..	1.75	1.79	1.73	1.79	1.75	.448	5	284
				IN JULY				
1..	1.85	1.95	1.85	1.86	1.76	.451	17	287
2..	1.80	1.88	1.80	1.87	1.83	.449	103	294
3..	2.15	2.20	2.10	2.17B	2.20	.498	45	335
4..	Exchange Closed; Independence Day							
7..	2.30	2.36B	2.16A	2.16A	1.98	.473	110	410
8..	2.58	2.58	2.15	2.22	2.26	.514	180	477
9..	2.14	2.38	2.14	2.38	2.36	.527	61	441
10..	2.32	2.32	2.28	2.29	2.28	.518	23	451
11..	2.18	2.18	1.94	1.94	2.02	.479	62	496
14..	2.15	2.15	2.15	2.15	2.24	.528	3	483
15..	2.35	2.55	2.27A	2.55	2.48	.554	17	488
16..	2.54	2.65	2.50A	2.60	2.60	.572	28	504
17..	2.82	2.88	2.78	2.78	2.79	.594	17	517
18..	2.79	3.08B	2.76A	3.05	3.02	.620	132	643
21..	3.32	3.35	3.22A	3.25	3.34	.655	7	656
22..	3.15	3.15	2.76	2.91B	3.10	.637	74	696
23..	2.36	2.90	2.36	2.90	2.98	.626	15	704
24..	....	....	2.86A	2.86A	2.82	.614	1	705
25..	2.48	2.48	2.37	2.45	2.38	.566	3	705
28..	....	2.90B	....	2.90B	3.00	.644	15	719
29..	2.87	2.97	2.83	2.95A	2.86	.629	14	711
30..	2.90	2.90	2.90	2.90	2.94	.639	2	711
31..	3.49	3.49	3.38	3.40	3.47	.694	128	661
				IN AUGUST				
1..	3.50	3.50	3.27	3.27	3.39	.691	6	655
4..	3.39	3.48B	3.28	3.28	3.35	.689	10	657
5..	3.07	3.07	2.99	2.99	2.94	.647	18	655
6..	3.22	3.22	3.18	3.18	3.24	.684	22	648
7..	3.35	3.35	3.25	3.27	3.30	.690	21	652
8..	3.25	3.30	3.17	3.17	3.21	.690	7	652
11..	3.22	3.27B	3.22	3.22	3.25	.703	4	652
12..	2.90	2.94	2.90	2.94	2.93	.675	1	640
13..	3.01	3.02B	2.98	2.98	3.03	.695	10	639
14..	3.11	3.13B	3.11	3.11	3.19	.713	2	639
15..	3.06	3.06	3.05A	3.05A	3.03	.707	1	640
18..	....	3.07B	3.00A	3.00A	2.96	.697	....	640
19..	3.24	3.25	3.24	3.25	3.32	.742	3	640
20..	3.20	3.21B	3.17	3.17	3.11	.725	6	645
21..	3.20	3.20	3.19	3.19	3.23	.744	19	636
22..	3.15	3.15	3.10A	3.11	3.12	.737	39	664
25..	....	....	3.02A	3.02A	2.99	.728	....	652
26..	2.73	2.75	2.53	2.53	2.46	.660	10	646
27..	....	2.70B	....	2.70B	2.68	.689	2	645
28..	....	....	2.45A	2.45A	2.20	.619	....	645
29..	....	2.75B	....	2.75B	2.92	.716	....	645

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 63 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.80	2.80	2.80	2.80	2.88	.713	4	646
3..	2.75	2.75	2.54A	2.69	2.84	.710	3	646
4..	2.63	2.63	2.63	2.63	2.52	.670	2	646
5..	2.48	2.58	2.45	2.50	2.36	.651	10	648
8..	2.33	2.33	2.26	2.27	2.29	.646	14	651
9..	2.32	2.36B	2.32	2.35	2.37	.656	3	651
10..	2.70	2.75B	2.58	2.64B	2.64	.694	8	649
11..	2.26	2.29B	2.25	2.29B	2.31	.631	2	649
12..	2.53	2.59B	2.53	2.55	2.55	.672	19	630
15..	2.62	2.62	2.60	2.60	2.63	.686	51	641
16..	2.26	2.29	2.26	2.26	2.32	.640	2	591
17..	2.42	2.63	2.42	2.60	2.57	.685	12	584
18..	2.75	2.94	2.75	2.94	3.05	.745	6	577
19..	3.39	3.50	3.36	3.50	3.50	.789	7	572
22..	2.93	3.00	2.93	3.00	2.98	.738	3	569
23..	2.55	2.55	2.55	2.55	2.59	.702	1	568
24..	2.53	2.68B	2.53	2.55B	2.57	.707	1	567
25..	....	....	2.52A	2.52A	2.51	.704	....	567
26..	....	2.55B	....	2.55B	2.55	.711	....	567
29..	2.77	2.77	2.77	2.77	2.77	.755	2	567
30..	....	....	2.50A	2.50A	2.37	.720	....	567

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.40B	....	2.40B	2.46	.740	....	567
2..	....	....	2.43A	2.46N	2.45	.749	...	567
3..	....	2.50B	2.33A	2.33A	2.20	.717	....	567
6..	2.38	2.40B	2.35	2.35	2.39	.754	2	567
7..	2.26	2.26	2.26	2.26	2.32	.755	2	564
8..	2.23	2.23	2.23	2.33	2.21	.751	2	547
9..	2.15	2.15	2.01A	2.01A	2.10	.740	1	548
10..	....	2.16B	2.06A	2.10N	2.12	.756	....	547
13..	2.42	2.42	2.38A	2.40A	2.35	.792	100	547
14..	....	....	2.25A	2.35N	2.30	.798	....	547
15..	....	....	2.25A	2.25A	2.20	.790	....	547
16..	2.21	2.21	2.20A	2.20A	2.15	.788	1	548
17..	....	....	....	2.15B	2.12	.795	....	548
20..	1.99	1.99	1.99	1.99	2.00	.790	1	547
21..	1.80	1.80	1.77A	1.80	1.77	.764	6	552
22..	1.80	1.80	1.58A	1.58A	1.57	.737	8	552
23..	1.05	1.05	.76	.87	.90	.489	461	975
24..	.64	.67	.47	.50	.51	.313	750	1591
27..	.66	.70	.60	.60	.62	.368	450	1795
28..	.82	.82	.69	.71	.74	.424	711	2255
29..	.63	.70	.63	.70	.67	.403	525	2442
30..	.58	.73B	.42	.56	.55	.350	672	2543
31..	.28	.38	.26	.27	.28	.212	839	2868

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.19	.19	.15	.15	.15	.155	651	2804
4..	.16	.17	.12	.12	.12	.160	313	2763
5..	.09	.12	.08	.12	.11	.155	227	2775
6..	.13	.24	.13	.19	.18	.185	444	2731
7..	.17	.17	.12	.17	.17	.184	558	2996
10..	.17	.20	.13	.15A	.14	.193	82	3044
11..	.16	.19	.16	.18A	.16	.221	187	3151
12..	29	.37	28	.36	.38	.382	1674	2527
13..	.30	.30	.21	.27	.28	.306	573	2414
14..	.16	.21	.16	.20	.21	.256	1140	2568
17..	.10	.11	.09	.09	.09	.131	1055	3119
18..	.08	.10	.08	.09	.09	.124	176	3032
19..	.08	.10	.07	.10	.09	.146	111	3069
20..	.08@.07	.08	.05	.06	.05	.106	430	3083
21..	.03	.03	.02	.03	.03	.038	115	3133
24..	.01	.02	.01	.02	.01	.026	700	2766
25..	.02	.05	.02	.05	.05	.100	210	2556
26..	.02	.03	.02	.03	.02	.039	218	2517
27..	Exchange Closed; Thanksgiving Day							
28..	.04	.05	.03	.04@.03	.03	.074	745	2593

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.02	.02	.02	.016	142	2525
2..	.02	.02	.02	.02	.01	.010	169	2576
3..	CAB	.01	CAB	.01	.01	.001	92	2582
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2582
5..	CAB	CAB	CAB	CAB	CAB	.000	8	....

DECEMBER 1986 64 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	2.17	2.17	2.17	2.17	2.18	.429	3	3
12..	....	2.25B	....	2.25B	2.45	.478	....	3

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 64 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	2.40	2.40	2.15	2.15A	2.06	.432	157	157
14..	....	....	1.95A	1.95A	1.82	.419	....	156
15..	....	....	....	1.82N	1.67	.420	....	156
16..	....	....	....	1.67N	1.36	.365	....	156
19..	....	....	1.35A	1.35A	1.44	.368	....	156
20..	....	....	....	1.35A	1.17	.326	....	156
21..	.95	1.15	.95	1.15	1.15	.316	2	156
22..	1.05	1.05	1.05	1.05	1.15	.314	20	162
23..	....	....	.97A	1.05A	1.17	.302	....	162
26..	Exchange Closed; Memorial Day							
27..	....	....	.95A	1.17N	.99	.308	....	162
28..	....	....	....	.99N	.90	.297	....	162
29..	.87	.87	.87	.87	.66	.250	1	162
30..	....	....	.63A	.63A	.56	.207	...	162

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.56N	.57	.203	....	162
3..	....	.75B	....	.75B	.75	.244	....	162
4..	....	.80B	....	.80B	.85	.263	...	162
5..	....	....	....	.85N	1.04	.299	....	162
6..	....	1.06B	....	1.06B	1.27	.332	....	162
9..	1.18	1.18	1.18	1.18	1.07	.304	1	163
10..	....	1.27B	....	1.27B	1.23	.337	....	162
11..	1.32	1.35B	1.32	1.32	1.30	.340	1	163
12..	1.30	1.30	1.30	1.30	1.33	.358	1	163
13..	....	....	1.32A	1.33N	1.32	.361	....	163
16..	1.36	1.36	1.22	1.22	1.19	.333	60	193
17..	1.03	1.03	1.00	1.00	.95	.301	45	209
18..	....	1.00B	...	1.00B	1.07	.322	....	209
19..	....	....	1.05A	1.05A	1.01	.318	....	209
20..	....	....	....	1.01N	.89	.287	....	209
23..	.89	.93B	.82A	.93B	1.11	.325	100	228
24..	....	....	1.05A	1.05A	1.00	.310	....	228
25..	....	...	....	1.00N	1.04	.319	....	228
26..	....	....	....	1.04N	1.06	.322	....	228
27..	1.16	1.20	1.16	1.20	1.14	.336	3	231
30..	1.40	1.45	1.40	1.45	1.39	.384	4	233

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.50	1.50	1.49	1.49	1.43	.387	9	242
2..	1.47	1.47	1.44	1.45	1.45	.385	5	246
3..	1.80	1.85	1.80	1.85	1.80	.433	7	250
4..	Exchange Closed; Independence Day							
7..	2.03	2.05	1.65	1.73	1.58	.408	24	259
8..	2.02	2.15	1.82	1.85	1.83	.447	22	274
9..	1.70	1.93	1.70	1.92	1.92	.461	36	308
10..	1.88@.87	1.92	1.84	1.88	1.85	.452	32	340
11..	1.77	1.78	1.60	1.60	1.59	.413	57	373
14..	1.68	1.84	1.68	1.83	1.80	.460	21	394
15..	1.90	2.00	1.83	1.98A	1.98	.486	41	435
16..	2.07	2.20	2.06	2.15	2.11	.504	31	449
17..	2.38	2.38	2.25	2.25	2.28	.527	34	441
18..	2.25	2.56	2.25	2.56	2.48	.553	14	433
21..	2.80	2.80	2.68A	2.75	2.76	.589	19	451
22..	2.73	2.73	2.15	2.37B	2.54	.569	25	470
23..	2.20	2.40	2.03A	2.34	2.42	.557	214	646
24..	2.32	2.34	2.20	2.34	2.27	.544	6	650
25..	1.98	2.08	1.92	1.92	1.90	.494	18	663
28..	2.10@.07	2.33B	2.06	2.33B	2.43	.573	296	948
29..	2.32	2.44	2.27A	2.44	2.31	.557	40	945
30..	2.50	2.50	2.28A	2.40	2.37	.568	12	955
31..	2.84	2.88	2.75	2.79	2.85	.625	19	943

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.66	2.83	2.66	2.77A	2.77	.621	24	923
4..	2.85	2.85	2.76	2.76	2.73	.618	28	934
5..	2.39	2.50	2.39	2.42A	2.36	.572	3	934
6..	2.66	2.66	2.56A	2.66	2.62	.611	2	936
7..	2.69	2.76	2.66	2.68B	2.68	.618	9	933
8..	2.67@.68	2.70B	2.51	2.56	2.58	.616	46	923
11..	2.60	2.64B	2.60	2.62B	2.60	.628	3	923
12..	....	....	2.34A	2.34A	2.31	.597	....	923
13..	2.42	2.42	2.40A	2.42	2.41	.616	1	924
14..	2.44	2.62B	2.44	2.44	2.51	.634	1	924
15..	2.38	2.38	2.38	2.38	2.39	.625	200	874
18..	2.41	2.41	2.34A	2.34A	2.33	.612	26	871
19..	2.49	2.58	2.49	2.58	2.66	.660	4	873
20..	2.56	2.56	2.53	2.53	2.46	.639	40	866
21..	2.54	2.57B	2.54	2.57B	2.58	.658	10	866
22..	2.51	2.51	2.47	2.48	2.47	.648	23	853
25..	2.35	2.35	2.35	2.35	2.34	.637	1	852
26..	2.12	2.12	1.93	1.93	1.88	.582	4	853
27..	1.99	2.13	1.99	2.13	2.06	.593	5	856

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 64 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	1.91	1.96	1.61	1.72	1.67	.518	238	1065
29..	2.02	2.50	2.02	2.50	2.27	.623	64	1096
				IN SEPTEMBER				
1..	Exchange Closed; Labor Day							
2..	2.27	2.27	2.20	2.21	2.25	.619	84	1147
3..	1.90	2.21B	1.90	2.21B	2.20	.616	138	1241
4..	1.96	1.99	1.96	1.99	1.93	.572	7	1242
5..	1.86	2.00	1.75	1.75	1.80	.550	161	1319
8..	1.80	1.81B	1.67	1.68	1.71	.544	89	1370
9..	1.81	1.85	1.77	1.80B	1.80	.555	14	1381
10..	2.05	2.15	2.00	2.05	2.01	.596	181	1334
11..	1.75	1.78	1.72A	1.77	1.73	.528	14	1344
12..	1.98	2.00B	1.88	1.90	1.99	.572	104	1351
15..	2.00	2.05B	1.96	2.02	2.02	.587	20	1354
16..	1.69	1.76	1.65	1.76	1.74	.537	222	1499
17..	1.88	2.00B	1.88	2.00B	1.97	.586	12	1489
18..	2.27	2.30B	2.27	2.29	2.38	.653	2	1488
19..	2.72	2.85B	2.58	2.81	2.80	.705	115	1432
22..	2.33	2.34	2.27	2.28	2.30	.644	46	1415
23..	1.88	2.02	1.88	1.95	1.95	.602	12	1419
24..	1.86	2.03B	1.86	1.92	1.93	.607	7	1377
25..	1.91	1.91	1.88A	1.89	1.86	.602	2	1379
26..	1.96	1.96	1.95	1.95	1.87	.608	1	1386
29..	2.05	2.05	2.05	2.05	2.06	.657	1	1386
30..	1.73	1.76	1.73	1.76	1.72	.614	3	1387
				IN OCTOBER				
1..	1.65	1.69	1.65	1.69	1.73	.634	7	1386
2..	1.65	1.80	1.65	1.75	1.75	.641	14	1398
3..	1.72	1.77B	1.52	1.55@.52	1.54	.601	6	1402
6..	1.65	1.74B	1.65	1.65	1.70	.640	1	1403
7..	1.63	1.66	1.60	1.60	1.61	.638	3	1403
8..	1.53	1.54	1.50	1.50	1.48	.630	14	1400
9..	1.46	1.46	1.30	1.36	1.42	.614	1303	1560
10..	1.34	1.46	1.34	1.37	1.39	.629	610	1459
13..	1.62	1.65B	1.62	1.62	1.58	.668	40	1400
14..	1.56	1.56	1.50A	1.55	1.54	.671	20	1399
15..	1.50	1.50	1.45	1.45	1.46	.658	1	1399
16..	....	....	1.40A	1.40A	1.37	.652	1	1396
17..	1.39	1.39	1.35	1.35	1.33	.656	50	1399
20..	1.21	1.21	1.18A	1.21	1.21	.641	5	1404
21..	1.06	1.10B	1.02	1.08	1.08	.604	11	1404
22..	1.05	1.05	.87	.91	.92	.567	148	1541
23..	.60	.60	.40	.50	.51	.311	1942	2628
24..	.35	.43	.20	.26	.26	.170	516	2838
27..	.33	.39	.30	.33	.33	.208	1078	2548
28..	.45	.45	.36	.36	.40	.252	281	2613
29..	.38	.40	.34	.40	.37	.235	182	2604
30..	.41	.41	.22	.28B	.31	.194	1557	3921
31..	.20	.20	.11	13	.12	.100	486	3897
				IN NOVEMBER				
3..	.08@.10	.10	.05	.07	.05	.064	620	3849
4..	.07@.06	.07	.05	.06	.05	.065	290	3626
5..	.05	.05	.04	.05	.05	.061	103	3584
6..	.05	.09	.05	.08	08	.075	210	3576
7..	.05	.08	.05	.03	.05	.073	144	3557
10..	.07	.07	.05	.06	.06	.072	15	3553
11..	.05	.07	.05	.06B	.07	.083	288	3614
12..	.11	.14	.10	.13@.14B	.14	.176	706	3926
13..	.12	.12	.09A	.10	.09	.124	27	3929
14..	.08	.08	.05	.08	.07	.093	74	3930
17..	.03	.04	.03	.03	.03	.032	196	3918
18..	.03	.03	.02	.02	.03	.028	111	3980
19..	.02	.03	.02	.02	.02	.034	437	3577
20..	.02	.02	.01	.01	.01	.020	187	3416
21..	.02	.02	.02	.02	.01	.004	201	3316
24..	CAB	CAB	CAB	CAB	CAB	.001	703	2643
25..	.01	.01	CAB	.01	.01	.011	472	2595
26..	.01	.01	.01	.01	.01	.002	....	2595
27..	Exchange Closed; Thanksgiving Day							
28..	.01	.01	.01	.01	.01	.004	114	2639
				IN DECEMBER				
1..	CAB	CAB	CAB	CAB	CAB	.000	2	2661
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2724
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2724
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2724
5..	CAB	CAB	CAB	CAB	CAB	.000	23	....

JAPANESE YEN OPTION ON FUTURES — CALLS
DECEMBER 1986 65 CALLS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	1.22	1.22	1.22	1.22	1.12	.318	20	20
19..	....	....	....	1.12N	1.19	.322	....	20
20..	1.02	1.02	1.02	1.02	1.02	.283	20	20
21..	....	....	....	1.02N	1.00	.273	....	20
22..	1.00	1.00	.85A	.95A	1.00	.271	1	21
23..	....	....	.85A	.92A	1.00	.259	....	21
26..	Exchange Closed; Memorial Day							
27..	....	....	.80A	1.00N	.76	.263	....	21
28..	.75	.75	.75	.75	.68	.252	1	22
29..	....	....	....	.68N	.46	.209	....	22
30..	.45	.45	.45	.45	.40	.170	1	23
				IN JUNE				
2..	....	.42B	....	.40N	.42	.166	....	23
3..	....	....	....	.42N	.47	.202	....	23
4..	.75	.75	.75	.75	.70	.219	1	24
5..	....	....	....	.70N	.81	.253	....	24
6..	....	....	....	.81N	1.00	.283	....	24
9..	....	....	.94A	.95A	.84	.256	....	24
10..	....	.94B	....	.94B	.97	.287	....	24
11..	....	....	....	.97N	.99	.290	....	24
12..	....	....	....	.99N	1.06	.306	....	24
13..	....	....	....	1.06N	1.05	.308	....	24
16..	....	....	....	1.05N	.95	.281	....	24
17..	....	....	....	.95N	.72	.252	....	24
18..	....	.75B	....	.75B	.96	.270	....	24
19..	....	....	.85A	.85A	.79	.266	....	24
20..	....	....	....	.79N	.68	.237	....	24
23..	.62	.68	.62	.68	.87	.271	105	129
24..	....	....	.82A	.82A	.76	.257	....	129
25..	....	....	....	.76N	.82	.265	....	129
26..	.85	.85	.85	.85	.83	.268	1	130
27..	....	.85B	....	.85B	.88	.280	....	130
30..	....	1.03B	....	1.03B	1.10	.324	....	130
				IN JULY				
1..	....	1.19B	....	1.19B	1.10	.327	....	130
2..	....	....	....	1.10N	1.16	.325	....	130
3..	....	1.35B	....	1.35B	1.47	.370	....	130
4..	Exchange Closed; Independence Day							
7..	1.55	1.55	1.38	1.38	1.25	.346	4	133
8..	1.73	1.73	1.40	1.40	1.47	.384	7	134
9..	1.38@.40	1.53	1.38	1.53	1.54	.396	26	151
10..	1.53	1.53	1.50	1.50	1.48	.388	13	154
11..	1.40	1.40	1.27A	1.27A	1.29	.350	1	155
14..	1.36	1.45	1.36	1.45	1.43	.394	9	159
15..	1.50	1.68	1.45	1.68	1.62	.420	110	224
16..	1.68	1.76	1.67A	1.73	1.69	.437	17	237
17..	1.92	1.92	1.85	1.85	1.84	.459	89	326
18..	2.03	2.12	2.03	2.10	2.01	.485	13	337
21..	2.25	2.28	2.15	2.25	2.26	.521	42	375
22..	2.17	2.24	1.83	2.02B	2.06	.500	102	465
23..	2.00@1.99	2.00	1.65A	2.00	1.94	.487	36	490
24..	1.89	1.90	1.80	1.87	1.84	.474	39	526
25..	1.58	1.64	1.51	1.55	1.50	.424	146	672
28..	1.68	2.04	1.68	2.04	1.95	.502	35	701
29..	1.85	1.97	1.80A	1.89	1.83	.485	22	721
30..	1.98	1.98	1.87	1.94	1.88	.494	14	735
31..	2.28	2.35B	2.21	2.29	2.30	.553	53	731
				IN AUGUST				
1..	2.22	2.30	2.17	2.25A	2.23	.548	66	738
4..	2.34	2.34	2.10	2.20	2.20	.544	41	772
5..	1.92	2.00	1.89A	1.94	1.86	.496	18	773
6..	2.08	2.16	2.05A	2.16	2.09	.535	71	783
7..	2.12	2.21	2.12	2.18A	2.14	.541	8	781
8..	2.15	2.15	2.01	2.01	2.04	.539	7	787
11..	2.10	2.10	2.00	2.00	2.04	.550	7	790
12..	1.87	1.88	1.77	1.77	1.78	.515	43	817
13..	1.86	1.88	1.85	1.85A	1.85	.532	12	818
14..	1.98	1.98	1.94A	1.95	1.95	.550	12	827
15..	1.84	1.90	1.83A	1.83A	1.87	.539	28	853
18..	1.90	1.92	1.80	1.82	1.79	.522	2464	3090
19..	1.91	2.11	1.91	2.11	2.05	.571	5	3088
20..	2.06	2.06	1.93	1.98	1.91	.547	21	3100
21..	1.96	2.02	1.96	2.02	2.01	.565	142	3211
22..	1.96	1.98	1.96	1.97	1.93	.551	11	3217
25..	1.89	1.89	1.75	1.80A	1.78	.539	1929	2836
26..	1.60	1.64	1.42	1.42	1.40	.462	142	2866
27..	1.45	1.59	1.45	1.53	1.54	.493	14	2871
28..	1.44	1.48B	1.25	1.30	1.23	.417	307	2890
29..	1.45	1.86	1.45	1.86	1.76	.525	417	3244

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 65 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.70	1.77	1.69	1.71	1.70	.519	141	3331
3..	1.50@.49	1.72	1.41	1.72	1.69	.516	135	3353
4..	1.63	1.63	1.45	1.48	1.45	.470	77	3409
5..	1.42	1.55	1.28	1.35	1.35	.449	119	3445
8..	1.33	1.33	1.19	1.28	1.25	.440	764	3620
9..	1.31	1.36	1.29	1.32B	1.36	.452	703	4042
10..	1.56	1.60	1.48	1.50	1.51	.493	527	3623
11..	1.34	1.35	1.23	1.25	1.28	.425	117	3701
12..	1.33	1.52	1.33	1.52	1.48	.469	34	3720
15..	1.51	1.56	1.50	1.56	1.52	.483	113	3792
16..	1.34	1.34	1.23	1.31	1.28	.434	752	4366
17..	1.34	1.54	1.34	1.48	1.45	.482	27	4324
18..	1.60	1.78	1.60	1.76	1.80	.552	53	4341
19..	2.12	2.21	2.00	2.20	2.19	.610	136	4337
22..	1.74	1.78	1.69	1.72	1.73	.541	49	4335
23..	1.62	1.62	1.40	1.46	1.43	.496	138	4288
24..	1.51	1.51	1.36	1.43	1.41	.500	225	4335
25..	1.32	1.36	1.31	1.32	1.33	.495	53	4316
26..	1.38	1.38	1.32	1.32	1.34	.500	109	4330
29..	1.44	1.49	1.40	1.49	1.48	.547	572	4719
30..	1.45	1.45	1.18	1.19	1.18	.500	217	4777

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.18	1.20	1.10	1.20	1.17	.518	338	4756
2..	1.13	1.21	1.08	1.21	1.19	.523	322	4815
3..	1.08	1.19	1.04	1.06	1.01	.479	515	4765
6..	1.05	1.11B	1.05	1.06	1.08	.514	97	4794
7..	1.02	1.07	.99	1.06A	1.04	.509	905	4866
8..	.96	1.00	.92	.92	.93	.496	367	5008
9..	.88	.92	.78	85	.85	.477	1063	4999
10..	.85	.95	.82	.84	.85	.488	569	5036
13..	.88	1.10	.88	1.01	.96	.524	411	4718
14..	.94	.97	.92	.95	.94	.524	75	4761
15..	.87	.91	.84A	.86	.87	.506	132	4837
16..	.86	.86	.80	.80	.80	.494	7	4841
17..	.84	.84	.75	.75	.75	.494	96	4881
20..	.65	.66	.61	.66	.67	.470	175	4943
21..	.54	.59	.52	.56	.55	.427	302	4657
22..	.56	.56	.43	.45	.47	.385	886	5317
23..	.26	.32	.22	.30	.27	.170	652	5288
24..	.25	.25	.11	.13	.14	.079	1330	4962
27..	.18	.21	.17	.18	.19	.099	890	4987
28..	.25	.25	.19	.19	.20	.128	552	5162
29..	.21	.21	.17	.20	.19	.117	459	5516
30..	.22	.22	.11	.16	.16	.091	602	5568
31..	.12	.12	.06	.06	.06	.040	172	5421

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.05	.05	.02	.02	.03	.022	223	5361
4..	.03	.04	.02	.03	.02	.021	291	5194
5..	.02	.02	.01	.02B	.02	.019	150	5258
6..	.03	.05	.02	.04	.04	.024	216	5337
7..	.03	.04	.03	.01	.03	.022	1282	4846
10..	.02	.02	.02	.02	.02	.020	91	4849
11..	.02	.03	.02	.03	.02	.023	527	4944
12..	.04	.05	.03	.04	.05	.060	167	4999
13..	.04	.04	.04	.04	.03	.037	135	5091
14..	.03	.03	.02	.02	.02	.024	2	5090
17..	.02	.02	.01	.01	.02	.005	29	5091
18..	.02	.02	.01	.01	.01	.004	27	5089
19..	.01	.01	.01	.01	.01	.004	3	5087
20..	.01	.01	CAB	CAB	CAB	.002	96	5030
21..	CAB	CAB	CAB	CAB	CAB	.000	10	5022
24..	.01	.01	CAB	CAB	CAB	.000	13	5015
25..	CAB	.01	CAB	CAB	CAB	.000	25	4993
26..	CAB	CAB	CAB	CAB	CAB	.000	2	4990
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	1	4990

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	4990
2..	CAB	CAB	CAB	CAB	CAB	.000	....	5010
3..	CAB	CAB	CAB	CAB	CAB	.000	2	5008
4..	CAB	CAB	CAB	CAB	CAB	.000	....	5008

DECEMBER 1986 66 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	1.34	1.34	1.34	1.34	1.34	.373	1	1
17..	1.52	1.58	1.50	1.50	1.47	.394	61	62
18..	1.57	1.69	1.44A	1.66	1.63	.419	21	72

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 66 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.87	1.88	1.87	1.88	1.83	.453	4	74
22..	1.77@.75	1.77	1.46	1.65	1.64	.432	46	115
23..	1.40	1.40	1.22	1.40B	1.53	.419	12	117
24..	1.40	1.52	1.40	1.47	1.44	.405	11	121
25..	1.20	1.26	1.17	1.17	1.15	.356	22	123
28..	1.24	1.58	1.24	1.53A	1.54	.431	6	127
29..	1.50	1.57	1.42A	1.46	1.43	.413	317	443
30..	1.43	1.52	1.43	1.52	1.48	.423	7	444
31..	1.88	1.88	1.79	1.88	1.83	.480	12	452

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.83	1.88	1.72	1.84	1.77	.474	25	461
4..	1.87	1.87	1.70	1.74	1.74	.469	57	498
5..	1.41	1.53	1.41	1.53	1.44	.421	10	503
6..	1.65	1.69	1.63A	1.66	1.64	.459	9	512
7..	1.75	1.75	1.71	1.71	1.67	.465	4	510
8..	1.69	1.69	1.62	1.62	1.58	.462	5	515
11..	1.65	1.65	1.56	1.56	1.59	.470	7	522
12..	1.45	1.45	1.38	1.38	1.37	.434	20	533
13..	1.35	1.42B	1.35	1.35	1.40	.449	1	533
14..	1.42	1.50	1.40	1.47	1.48	.465	24	544
15..	1.43	1.45	1.42	1.43	1.41	.452	111	589
18..	1.47	1.49	1.38A	1.40	1.37	.433	478	1013
19..	1.40	1.65	1.40	1.65	1.59	.480	42	1037
20..	1.58	1.59	1.50	1.53	1.44	.454	46	1071
21..	1.49	1.58	1.49	1.55	1.54	.469	25	1082
22..	1.50	1.50	1.46	1.48	1.46	.453	17	1098
25..	1.35	1.39	1.30	1.37	1.35	.440	15	1103
26..	1.23	1.24	.99	.99	1.01	.365	75	1126
27..	1.05	1.21	1.05	1.17A	1.14	.394	98	1164
28..	.90	1.00	.89	.93	.88	.323	69	1183
29..	1.12	1.39B	1.12	1.37	1.30	.426	36	1200

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.26	1.32	1.24A	1.30	1.27	.419	42	1203
3..	1.09	1.30	1.05	1.30	1.25	.416	58	1216
4..	1.20	1.20	1.06	1.06	1.05	.372	159	1278
5..	1.00	1.13B	.93	.95@.94	.94	.351	445	1592
8..	.96	.96	.86	.92	.91	.342	1220	1792
9..	.95	.99	.94	.97	.97	.353	116	1900
10..	1.15	1.18	1.07	1.09B	1.11	.392	750	2109
11..	.95	.97	.91	.96	.96	.328	268	2064
12..	1.04	1.14	1.04	1.12B	1.12	.370	436	2290
15..	1.11	1.15B	1.10A	1.14	1.15	.383	214	2497
16..	.97	.99	.91	.94	.93	.336	311	2567
17..	1.03@.02	1.12	1.02	1.07	1.07	.382	353	2537
18..	1.20	1.37	1.16A	1.37	1.33	.450	123	2557
19..	1.55	1.68	1.50	1.66	1.62	.508	358	2649
22..	1.27	1.32	1.24	1.32	1.28	.438	78	2659
23..	1.15@.16	1.16	.98	1.01	1.03	.393	219	2759
24..	1.06	1.06	.98	1.00@.99	.99	.396	86	2717
25..	.94	.94	.90	.91	.92	.389	381	2788
26..	.96	.96	.91	.91	.96	.393	32	2794
29..	1.00	1.04	.95	1.04	1.04	.436	299	2691
30..	1.01	1.02	.79	.80	.81	.387	581	2886

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.74	.79	.67	.79	.77	.402	270	3008
2..	.70	.80	.68	.76	.76	.404	391	3091
3..	.76	.77	.63	.64A@.63	.63	.360	268	3204
6..	.70	.71B	.65	.67B	.67	.389	229	3232
7..	.63	.65	.59	.60	.60	.381	81	3172
8..	.60	.60	.55	.55	.56	.365	179	3279
9..	.52	.52	.43	.48	.50	.344	1015	3677
10..	.55	.55	.47	.48	.48	.351	610	3554
13..	.48	.70	.47	.57	.57	.379	393	3474
14..	.54	.56	.52	.53	.54	.376	752	3738
15..	.49	.51	.45A	.47	.47	.355	306	3823
16..	.49	.49	.43	.45	.43	.340	287	3919
17..	.43	.43	.38	.38	[illegible]	[illegible]	199	3955
20..	.30	.33	.29	.33	[illegible]	.307	218	3928
21..	.28	.29	.24	.29	.28	.265	206	4053
22..	.26	.28	.20	.22	.21	.228	1183	4385
23..	.12	.20	.11	.16	.15	.080	2112	3676
24..	.12@.15	.15	.07	.08	.09	.031	479	3748
27..	.10	.12	.10	.10	.10	.040	1187	3966
28..	.12	.13	.10	.10	.11	.055	94	3946
29..	.12	.12	.10	.11	.10	.049	338	4039
30..	.11	.11	.06	.08A	.07	.036	442	4023
31..	.06	.06	.04	.04	.04	.013	250	4148

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 56 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.03	.03	.02	.02	.02	.006	408	4143
4..	.02	.02	.01	.01	.01	.005	28	4138
5..	.01	.01	.01	.01	.01	.004	383	4100
6..	.01	.01	.01	.01	.01	.006	80	4130
7..	.01	.01	.01	.01	.01	.005	103	4131
10..	....	....	....	.01N	.01	.004	....	4131
11..	.01	.01	CAB	.01	.01	.004	153	4085
12..	.02	.02	.01	.02	.01	.015	96	4042
13..	.01	.02	.01	.02	.02	.007	49	4024
14..	.01	.01	.01	.01	.01	.004	12	4023
17..	....	....	....	.01N	.01	.000	....	4023
18..	.01	.01	CAB	CAB	CAB	.000	1	4024
19..	CAB	CAB	CAB	CAB	CAB	.000	9	4018
20..	CAB	CAB	CAB	CAB	CAB	.000	6	4014
21..	CAB	CAB	CAB	CAB	CAB	.000	8	4022
24..	CAB	CAB	CAB	CAB	CAB	.000	6	4016
25..	CAB	CAB	CAB	CAB	CAB	.000	2	4015
26..	.01	.01	.01	.01	....	.000	3	4012
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4012

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	4012
2..	CAB	CAB	CAB	CAB	CAB	.000	....	4012
3..	CAB	CAB	CAB	CAB	CAB	.000	2	4010
4..	CAB	CAB	CAB	CAB	CAB	.000	....	4010

DECEMBER 1986 67 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.37	1.37	1.37	1.37	1.37	.388	2	2
22..	1.20	1.40B	1.15	1.18B	1.30	.367	7	9
23..	1.24	1.24	1.02A	1.16B	1.21	.355	8	17
24..	....	....	1.15A	1.16A	1.12	.341	....	17
25..	1.17	1.17	.98A	.99	.87	.294	10	27
28..	1.18	1.26	1.18	1.26	1.19	.363	87	114
29..	1.13	1.20	1.08	1.20	1.12	.346	7	120
30..	1.20	1.20	1.11	1.17	1.15	.354	219	329
31..	1.50@.52	1.52	1.37	1.47	1.43	.409	14	340

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.40	1.40	1.32	1.40	1.38	.402	63	394
4..	1.47	1.47	1.30	1.32B	1.34	.396	60	447
5..	1.14	1.20	1.14	1.17A	1.11	.349	103	420
6..	....	1.32B	....	1.26B	1.27	.386	....	420
7..	1.32	1.32	1.30	1.30	1.30	.391	8	417
8..	1.31	1.31	1.18	1.24	1.22	.387	66	474
11..	1.30	1.30	1.13	1.17B	1.20	.393	39	504
12..	1.10	1.10	1.00	1.00	1.02	.357	16	509
13..	1.07	1.07	1.00	1.06	1.04	.369	37	536
14..	1.15	1.15	1.08	1.10	1.10	.383	184	647
15..	1.09@.10	1.10	1.03	1.03	1.04	.368	295	932
18..	1.10	1.10	1.00	1.02A	1.00	.348	217	1097
19..	1.10	1.20	1.05	1.19	1.18	.391	415	1475
20..	1.17	1.18	1.12	1.12	1.08	.364	533	1853
21..	1.12	1.19	1.12	1.15	1.15	.377	59	1884
22..	1.15	1.15	1.06	1.11@.12	1.09	.359	5924	7416
25..	.96	1.03	.96	1.03	.99	.346	200	7554
26..	.87	.90	.82	.86	.74	.277	750	8021
27..	.78	.86B	.78	.85	.82	.304	107	8057
28..	.77	.77	.66A	.69	.62	.241	9	8075
29..	.87	1.08	.86	1.07	1.03	.333	251	8286

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.93	.95	.89	.93	.94	.325	364	8361
3..	.76	.92	.75	.91B	.93	.323	25	8369
4..	.85	.88	.79	.79	.76	.283	417	8596
5..	.71	.84	.67	.68	.67	.264	4469	9229
8..	.69	.69	.62	.62	.63	.255	137	4843
9..	.67	.70	.65	.70	.70	.264	265	4862
10..	.82	.82	.77	.82	.81	.299	276	4933
11..	.66	.69	.65	.66A	.67	.243	41	4986
12..	.76	.81B	.74	.77	.81	.280	23	4983
15..	.82	.84	.80	.80	.83	.291	20	4994
16..	.73	.73	.64	.67B	.67	.250	92	5004
17..	.75	.80	.75	.77	.78	.290	17	4953
18..	.84	1.01	.84	1.00@.01	1.00	.352	755	5086
19..	1.14	1.27	1.10	1.25	1.22	.408	400	5284
22..	.93	.98	.92	.92	.93	.339	131	5250
23..	.85	.86	.67	.75	.72	.297	1189	4546
24..	.73	.73	.66	.66	.67	.299	196	4447

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 67 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.66	.66	.60	.61	.62	.292	102	4402
26..	.66	.66	.62	.62	.66	.294	44	4417
29..	.69	.69	.65	.66	.68	.331	145	4477
30..	.63	.63	.49	.49	.53	.285	22	4469

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.48	.48	.41	.48	.48	.296	497	4220
2..	.45	.48	.40	.47	.47	.296	124	4204
3..	.41	.49	.39	.39	.39	.254	105	4229
6..	.43	.43	.38	.41	.41	.276	356	4298
7..	.37	.39	.33	.34B	.35	.266	85	4332
8..	.34	.34	.31	.31	.31	.250	197	4246
9..	.29	.29	.23	.27	.27	.229	139	4262
10..	.28	.28	.28	.28	.27	.232	3	4264
13..	.27	.35B	.25	.32	.32	.251	113	4314
14..	.30	.31	.26	.29	.29	.245	1053	4617
15..	.26	.28	.24	.24	.25	.225	487	4902
16..	.26	.26	.23	.23	.22	.211	82	4951
17..	.20	.20	.18	.19	.19	.203	492	4945
20..	.15	.16	.15	.15	.15	.176	20	4948
21..	.14	.14	.11	.13	.12	.144	163	4969
22..	.09	.10	.08	.10	.10	.117	169	5065
23..	.08	.08	.06	.07	.07	.032	[illegible]	4997
24..	.05	.07	.04	.06	.06	.010	627	4614
27..	.06	.07	.05	.05	.05	.013	342	4514
28..	.08	.08	.06	.06	.06	.020	461	4755
29..	.05	.06	.05	.06	.05	.017	138	4834
30..	.04	.04	.04	.04	.03	.012	121	4830
31..	.02	.03	.02	.02	.02	.003	38	4841

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.01	.01	.01	.01	.01	.001	1357	5272
4..	.01	.01	.01	.01	....	.001	282	5258
5..	CAB	CAB	CAB	CAB	CAB	.000	....	5258
6..	CAB	CAB	CAB	CAB	CAB	.001	1	5257
7..	CAB	CAB	CAB	CAB	CAB	.001	....	5237
10..	CAB	CAB	CAB	CAB	CAB	.000	....	5237
11..	CAB	CAB	CAB	CAB	CAB	.000	....	5236
12..	.01	.01	.01	.01	....	.002	1	5235
13..	CAB	CAB	CAB	CAB	CAB	.001	....	5235
14..	CAB	CAB	CAB	CAB	CAB	.000	....	5235
17..	CAB	CAB	CAB	CAB	CAB	.000	....	5235
18..	CAB	CAB	CAB	CAB	CAB	.000	....	5235
19..	CAB	CAB	CAB	CAB	CAB	.000	....	5235
20..	CAB	CAB	CAB	CAB	CAB	.000	....	5235
21..	CAB	CAB	CAB	CAB	CAB	.000	....	5235
24..	CAB	CAB	CAB	CAB	CAB	.000	1	5234
25..	CAB	CAB	CAB	CAB	CAB	.000	....	5234
26..	CAB	CAB	CAB	CAB	CAB	.000	....	5231
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	5231

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	5231
2..	CAB	CAB	CAB	CAB	CAB	.000	3	5231
3..	CAB	CAB	CAB	CAB	CAB	.000	3	5228
4..	CAB	CAB	CAB	CAB	CAB	.000	5	5228

DECEMBER 1986 68 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	1.00	1.00	1.00	1.00	.98	.317	5	5
7..	1.03	1.03	1.03	1.03	1.00	.321	5	10
8..	.99	.99	.87	.88	.90	.317	9	19
11..	....	.96B	....	.90N	.88	.321	....	19
12..	....	....	.78A	.78A	.76	.287	....	19
13..	.80	.80	.80	.80	.77	.296	5	20
14..	.76	.80	.76	.80	.80	.307	2	20
15..	....	....	....	.80N	.78	.291	....	20
18..	.83	.83	.78A	.78A	.74	.271	100	119
19..	....	.89B	....	.85B	.88	.308	....	119
20..	.84	.84	.82A	.82A	.78	.282	5	123
21..	.85	.85	.85	.85	.83	.292	5	126
22..	.80	.83	.80	.83	.79	.274	11	137
25..	.74	.77B	.74	.74	.74	.262	3990	4125
26..	.64	.64	.57	.61	.52	.202	701	4334
27..	.54	.60B	.54	.60B	.58	.225	15	4334
28..	.53	.55	.48	.49	.44	.172	96	4423
29..	.48	.80	.48	.78	.74	.250	230	4629

JAPANESE YEN OPTION ON FUTURES — CALLS

DECEMBER 1986 68 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.67	.71	66	.66	.68	.243	164	4662
3..	.53@.55	.71	.53	.71	.67	.241	16	4672
4..	.62	.62	.58	.58	.54	.206	117	4781
5..	.57	.57	.44	.47	.47	.191	2234	4402
8..	.45	.45	.45	.45	.44	.182	70	4415
9..	.51	.51	.47A	.51	.48	.190	5	4425
10..	.61	.61	.55	.56	.56	.219	201	4595
11..	.45	.48	.44	.48	.47	.172	50	4576
12..	....	.54B	.52	.52	.58	.203	....	4576
15..	.60	.60	.57	.57	.58	.212	258	4829
16..	.50	.50	.47	.47	.48	.177	188	5000
17..	.54	.56	.52	.56	.54	.211	152	5077
18..	.58@.59	.73	.58	.72@.73	.72	.265	266	5173
19..	.84	92	.82	.90@.91	.91	.315	313	5279
22..	.69@.65	.70	.65	.70	.69	.252	224	5209
23..	.60	.60	.48	.50	.50	.216	2878	5298
24..	.51	.51	.45	.47	.48	.216	314	5315
25..	.41	.43	.41	.43	.45	.210	76	5341
26..	.41	.45	.41	.43	.45	.211	81	5344
29..	.44	45	.42A	.44	.44	.239	83	5413
30..	.38	.38	.31	.31	.32	.199	59	5435

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.28	.28	.25	.27	.28	.206	163	5483
2..	.24	.26B	.24	.26B	.26	.204	130	5493
3..	.26	.26	.25A	.25A	.24	.169	15	5478
6..	.24	.24	.22	.23	.23	.183	39	5490
7..	.21	.21	.20	.20	.21	.173	25	5492
8..	.18	.18	.16	.16	.17	.159	235	5484
9..	.15	.15	.12	.12	.13	.141	67	5482
10..	.14	.15	.13	.13	.14	.141	182	5582
13..	.13	.20B	.13	.16B	.17	.151	22	5554
14..	.14	.16	.14	.16	.15	.146	167	5697
15..	.14	.14	.12	.12	.12	.129	14	5654
16..	.12@.13	.13	.12	.12	.11	.117	93	5703
17..	.11	.11	.09	.10	.10	.110	342	5708
20..	.08	.09	.07	.07	.08	.089	216	5735
21..	.07	.07	.07	.07	.06	.068	88	5707
22..	.05	.05	.04	.04	.05	.051	8	5706
23..	.03	.04	.03	.03	.03	.011	568	5410
24..	.03	.03	.03	.03	.03	.002	46	5384
27..	.03	.03	.03	.03	.03	.004	126	5400
28..	.04	.04	.04	.04	.04	.006	55	5398
29..	.03	.03	.03	.03	.03	.005	40	5418
30..	.02	.02	.02	.02	.02	.003	253	5563
31..	.01	.02	.01	.02	.01	.000	24	5585

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.01	.01	.01	.01	....	.000	141	5594
4..	.01	.01	.01	.01	....	.000	20	5604
5..	CAB	CAB	CAB	CAB	CAB	.000	....	5529
6..	.01	.01	.01	.01	....	.000	....	5529
7..	CAB	CAB	CAB	CAB	CAB	.000	6	5529
10..	CAB	CAB	CAB	CAB	CAB	.000	....	5529
11..	CAB	CAB	CAB	CAB	CAB	.000	....	5529
12..	.01	.01	.01	.01	....	.000	1	5528
13..	CAB	CAB	CAB	CAB	CAB	.000	....	5528
14..	CAB	CAB	CAB	CAB	CAB	.000	....	5528
17..	CAB	CAB	CAB	CAB	CAB	.000	....	5528
18..	CAB	CAB	CAB	CAB	CAB	.000	....	5528
19..	CAB	CAB	CAB	CAB	CAB	.000	....	5528
20..	CAB	CAB	CAB	CAB	CAB	.000	496	5032
21..	CAB	CAB	CAB	CAB	CAB	.000	154	4878
24..	CAB	CAB	CAB	CAB	CAB	.000	41	4837
25..	CAB	CAB	CAB	CAB	CAB	.000	....	4837
26..	.01	.01	.01	.01	....	.000	2	4838
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4838

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	4836
2..	CAB	CAB	CAB	CAB	CAB	.000	....	4836
3..	.01	.01	.01	.01	....	.000	30	4817
4..	CAB	CAB	CAB	CAB	CAB	.000	....	4817

MARCH 1987 58 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	4.15	4.10A	4.10A	4.10	.886	3	3
12..	....	4.57B	....	4.57B	4.78	.923	....	3
13..	....	....	4.65A	4.65A	4.46	.911	....	3
14..	....	....	4.30A	4.30A	4.30	.904	....	3
17..	....	....	3.96A	3.96A	3.80	.877	....	3
18..	....	....	....	3.80N	3.80	.880	....	3
19..	....	....	....	3.80N	3.95	.893	....	3
20..	....	....	3.94A	3.94A	3.78	.887	....	3
21..	....	....	3.45A	3.45A	3.28	.853	....	3
24..	....	....	....	3.28N	3.33	.862	....	3
25..	....	3.86B	....	3.86B	4.00	.910	....	3
26..	....	....	3.78A	3.78A	3.66	.891	....	3
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	3.66N	4.09	.920	....	3

(Continued in Next Column)

IN NOVEMBER 1986 (Continued)

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.09N	4.00	.918	....	3
2..	....	....	....	4.00N	4.05	.924	....	3
3..	....	....	....	4.05N	3.95	.920	....	3
4..	....	....	....	3.95N	3.75	.909	....	3
5..	....	....	....	3.75N	3.86	.919	....	3
8..	....	....	....	3.86N	3.91	.925	....	3
9..	....	....	....	3.91N	3.81	.921	....	3
10..	....	....	3.74A	3.81N	3.82	.924	....	3
11..	....	....	3.77A	3.77A	3.80	.925	....	3
12..	....	....	....	3.80N	3.68	.923	....	3
15..	....	....	....	3.68N	3.55	.919	....	3
16..	....	....	3.38A	3.38A	3.31	.908	....	3
17..	....	....	....	3.31N	3.44	.922	....	3
18..	....	3.58B	....	3.58B	3.66	.936	....	3
19..	....	....	....	3.66N	3.67	.942	....	3
22..	....	3.81B	....	3.81B	3.84	.953	....	3
23..	....	3.89B	....	3.89B	3.87	.958	....	3
24..	....	4.07B	....	4.07B	4.44	.976	....	3
25..	Exchange Closed; Christmas							
26..	....	4.95B	....	4.95B	5.03	.987	....	3
29..	....	....	....	5.03N	5.15	.990	....	3
30..	....	....	....	5.15N	4.79	.985	....	3
31..	5.49	5.49	5.49	5.49	5.56	.994	1	4

MARCH 1987 59 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	6.20	6.20	6.20	6.20	6.13	.940	3	3
17..	....	....	....	6.13N	6.13	.944	....	3
20..	....	....	....	6.13N	5.88	.945	....	3
21..	....	....	5.78A	5.78A	5.75	.941	....	3
22..	....	....	....	5.75N	5.58	.937	....	3
23..	....	....	....	5.58N	4.57	.874	....	3
24..	....	....	....	4.57N	3.55	.811	....	3
27..	....	3.95B	....	3.95B	3.83	.833	....	3
28..	....	4.03B	....	4.03B	4.05	.849	....	3
29..	....	....	....	4.05N	3.98	.841	....	3
30..	....	....	....	3.98N	3.79	.820	....	3
31..	....	....	....	3.79N	3.18	.758	....	3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.18N	2.80	.735	....	3
4..	....	2.83B	....	2.83B	2.85	.746	....	3
5..	....	....	....	2.85N	2.76	.750	....	3
6..	....	....	....	2.76N	2.97	.772	....	3
7..	....	3.00B	....	3.00B	2.99	.777	....	3
10..	....	3.20B	....	3.20B	3.15	.796	....	3
11..	....	3.28B	....	3.28B	3.27	.815	....	3
12..	....	3.70B	....	3.70B	3.92	.869	....	3
13..	....	....	3.80A	3.80A	3.60	.851	....	3
14..	....	....	3.45A	3.45A	3.45	.840	....	3
17..	....	....	3.13A	3.13A	2.99	.801	....	3
18..	....	....	....	2.99N	2.99	.804	....	3
19..	....	....	....	2.99N	3.12	.821	....	3
20..	....	....	....	3.12N	2.96	.811	....	3
21..	....	....	2.61A	2.61A	2.49	.763	....	3
24..	....	....	....	2.49N	2.54	.774	....	3
25..	....	3.00B	....	3.00B	3.13	.841	....	3
26..	....	....	2.91A	2.91A	2.83	.813	....	3
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	2.83N	3.23	.855	....	3

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.23N	3.13	.850	....	3
2..	....	....	....	3.13N	3.18	.859	....	3
3..	....	....	....	3.18N	3.09	.852	....	3
4..	3.05	3.05	2.95	2.95	2.90	.834	12	12
5..	....	3.00B	....	3.00B	3.00	.848	....	8
8..	....	....	....	3.00N	3.04	.857	....	8
9..	....	....	....	3.04N	2.93	.850	....	8

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

MARCH 1987 59 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	2.88A	2.93N	2.93	.853	....	8
11..	....	....	2.88A	2.88A	2.92	.853	....	8
12..	....	....	2.75A	2.88A	2.82	.850	....	8
15..	....	....	2.73A	2.73A	2.68	.841	....	8
16..	....	....	2.50A	2.50A	2.42	.821	....	8
17..	....	....	....	2.42N	2.53	.841	....	8
18..	....	2.70B	....	2.70B	2.74	.867	....	8
19..	....	....	....	2.74N	2.78	.872	....	8
22..	....	2.90B	....	2.90B	2.91	.891	....	8
23..	....	2.96B	....	2.96B	2.92	.899	....	8
24..	....	3.10B	....	3.10B	3.43	.935	....	8
25..	Exchange Closed; Christmas							
26..	....	3.95B	....	3.95B	4.03	.963	....	8
29..	....	....	....	4.03N	4.15	.969	....	8
30..	....	....	....	4.15N	3.80	.957	....	8
31..	....	4.49B	....	4.49B	4.60	.980	....	8

MARCH 1987 60 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	2.18	2.18	2.18	2.18	2.21	.711	50	50
21..	1.94	1.94	1.67A	1.86	1.81	.651	95	145
24..	....	1.84B	....	1.84B	1.84	.662	5	150
25..	....	2.18B	....	2.18B	2.36	.746	....	150
26..	2.10	2.14B	2.05A	2.14B	2.09	.708	4	154
27..	Exchange Closed; Thanksgiving Day							
28..	....	2.36B	....	2.36B	2.44	.762	....	154

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.44N	2.35	.754	....	154
2..	2.37	2.37	2.37	2.37	2.39	.765	10	164
3..	....	....	....	2.39N	2.31	.754	....	164
4..	....	....	2.20A	2.22A	2.14	.730	....	164
5..	2.30	2.33B	2.30	2.30	2.23	.747	3	164
8..	....	....	....	2.23N	2.24	.757	....	164
9..	....	....	2.16A	2.17A	2.15	.746	....	164
10..	....	2.19B	2.10A	2.15N	2.15	.750	....	164
11..	....	....	2.05A	2.15N	2.12	.748	....	164
12..	1.97	2.02B	1.97	2.02B	2.03	.742	50	134
15..	....	....	1.86A	1.89A	1.88	.727	....	134
16..	1.68	1.70	1.64	1.64	1.64	.697	125	184
17..	....	....	....	1.64N	1.72	.722	....	134
18..	....	1.88B	....	1.88B	1.91	.756	....	134
19..	....	....	....	1.91N	1.92	.762	....	134
22..	....	2.02B	....	2.02B	2.04	.787	....	134
23..	....	....	....	2.04N	2.08	.797	....	134
24..	....	2.27B	....	2.27B	2.53	.857	....	134
25..	Exchange Closed; Christmas							
26..	....	3.12B	....	3.12B	3.10	.910	....	134
29..	....	3.30B	....	3.30B	3.20	.920	....	134
30..	....	....	2.93A	2.93A	2.88	.896	....	134
31..	....	3.52B	....	3.52B	3.59	.945	....	134

MARCH 1987 61 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	2.60	2.60	2.60	2.60	2.45	.661	1	1
28..	....	2.68B	....	2.68B	2.62	.687	....	1
29..	....	....	2.60A	2.60A	2.57	.677	....	1
30..	....	....	2.38A	2.38A	2.42	.648	....	1
31..	1.85	1.90	1.85	1.90	1.91	.566	9	9

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.68	1.68	1.57	1.57	1.57	.533	51	60
4..	1.51	1.61B	1.51	1.52	1.52	.544	40	100
5..	1.49	1.49	1.40A	1.49	1.51	.545	101	200
6..	1.65	1.65	1.65	1.65	1.65	.573	1	201
7..	....	1.70B	1.58A	1.70B	1.66	.576	....	201
10..	....	1.80B	....	1.80B	1.75	.596	....	201
11..	....	1.84B	....	1.84B	1.88	.620	....	201
12..	....	2.25B	....	2.25B	2.37	.700	....	201
13..	....	....	2.24A	2.24A	2.14	.670	....	201
14..	....	....	1.92A	2.03A	2.01	.651	....	201
17..	....	....	1.70A	1.70A	1.66	.589	....	201
18..	1.65	1.70	1.65	1.70	1.65	.591	3	201
19..	1.74	1.75B	1.74	1.74	1.74	.613	1	201
20..	....	....	1.56A	1.56A	1.59	.594	....	201
21..	1.29	1.40	1.29	1.34A	1.25	.526	4	205
24..	1.18	1.26	1.18	1.20	1.27	.535	228	256
25..	1.50	1.69	1.50	1.69	1.69	.629	58	296
26..	1.58	1.58	1.44A	1.44A	1.47	.585	6	299
27..	Exchange Closed; Thanksgiving Day							
28..	1.74	1.74	1.74	1.74	1.76	.647	15	304

JAPANESE YEN OPTION ON FUTURES — CALLS

MARCH 1987 61 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.85	1.85	1.60	1.60	1.67	.634	9	303
2..	....	....	....	1.67N	1.70	.646	....	303
3..	1.61	1.64	1.61	1.64	1.63	.632	21	323
4..	....	....	1.54A	1.60A	1.48	.602	....	323
5..	1.65	1.66	1.53	1.55	1.55	.622	12	329
8..	1.52	1.56	1.52	1.56	1.56	.630	5	333
9..	1.50	1.50	1.46	1.46	1.48	.617	13	336
10..	....	1.49B	1.46A	1.48N	1.48	.619	....	336
11..	1.41	1.41	1.41	1.41	1.42	.616	12	344
12..	1.30	1.35	1.30	1.35	1.36	.607	631	933
15..	1.27	1.27	1.19	1.19	1.21	.584	288	1082
16..	1.07	1.07	1.05	1.05	1.03	.547	31	1087
17..	1.06	1.16	1.06	1.16	1.08	.573	23	1084
18..	1.21	1.23	1.21	1.23	1.22	.610	281	1175
19..	1.19	1.21B	1.18	1.21B	1.24	.615	34	1197
22..	1.38	1.38	1.34	1.35	1.33	.642	64	1197
23..	1.35	1.36	1.31	1.32B	1.34	.653	74	1190
24..	1.55	1.70	1.55	1.70	1.73	.734	1	1190
25..	Exchange Closed; Christmas							
26..	2.12	2.25	2.12	2.20	2.25	.814	11	1183
29..	....	2.50B	....	2.32B	2.37	.830	....	1189
30..	....	....	2.09A	2.09A	2.04	.789	....	1183
31..	2.55	2.64	2.55	2.64	2.69	.874	42	1143

MARCH 1987 62 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.82	1.90	1.74	1.80	1.70	.522	14	14
27..	1.90	1.98	1.90	1.90	1.90	.558	258	262
28..	....	2.10B	....	2.10B	2.03	.586	10	272
29..	1.95	1.95	1.95	1.95	1.99	.577	6	277
30..	1.80	1.85	1.74	1.85	1.87	.547	11	279
31..	1.40	1.50	1.37	1.43	1.43	.462	81	343

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.18	1.18	1.11	1.11	1.13	.428	32	364
4..	1.14	1.14	1.02	1.04	1.10	.437	8	371
5..	.95	1.07	.95	1.07	1.06	.437	47	397
6..	1.13	1.28	1.12	1.25	1.19	.463	27	422
7..	1.24	1.25	1.14	1.25	1.21	.466	5	424
10..	1.35	1.36	1.29	1.29	1.24	.484	6	426
11..	1.36	1.37	1.33	1.35A	1.36	.506	15	439
12..	1.60	1.78	1.60	1.78	1.76	.592	3	441
13..	....	....	1.53A	1.63A	1.56	.558	2	442
14..	1.42	1.51	1.34	1.40A	1.45	.536	37	474
17..	1.23	1.23	1.15	1.15	1.15	.470	31	493
18..	1.09	1.17	1.09	1.17	1.15	.470	6	494
19..	1.04	1.20B	1.04	1.20B	1.21	.492	338	726
20..	1.14@.16	1.16	1.07	1.07	1.06	.470	80	781
21..	.84	.89	.82	.87	.81	.401	104	848
24..	.77	.84	.77	.84	.83	.407	44	850
25..	.90	1.15	.90	1.15	1.15	.502	136	973
26..	1.10	1.12B	.91	.94	.99	.455	211	1023
27..	Exchange Closed; Thanksgiving Day							
28..	1.18	1.18	1.16	1.17	1.19	.517	184	1144

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.27	1.27	1.06	1.06	1.12	.501	264	1305
2..	1.14	1.15	1.12	1.12	1.15	.513	284	1379
3..	1.06	1.11	1.06	1.06	1.09	.497	305	1561
4..	1.02	1.08	.99	.99	.98	.465	156	1672
5..	1.02	1.10B	.99	.99	1.04	.484	71	1715
8..	.99	1.02	.98	1.02	1.02	.490	294	1900
9..	.94	.95	.92	.94	.95	.474	121	2015
10..	.90	.96B	.90	.94	.95	.475	177	2014
11..	.89	.92	.89	.91	.91	.470	17	2019
12..	.80	.84	.80	.84	.86	.459	802	2538
15..	.77	.78	.70	.72	.71	.432	236	2351
16..	.65	.65	.58	.59	.58	.392	316	2486
17..	.62	.63	.61	.63	.62	.415	139	2485
18..	.75	.75	.69	.69	.70	.450	46	2466
19..	.69	.71	.68	.71	.72	.452	73	2454
22..	.80	.80	.78	.78	.77	.475	180	2505
23..	.80	.81	.75A	.81	.79	.465	205	2492
24..	.96	1.08	.98	1.07B	1.08	.575	242	2405
25..	Exchange Closed; Christmas							
26..	1.32	1.53	1.32	1.48	1.52	.675	463	2257
29..	1.65	1.74	1.60	1.60	1.62	.695	190	2125
30..	1.30	1.34	1.30	1.34	1.35	.638	93	2101
31..	1.60	1.89	1.60	1.89B	1.91	.757	163	2064

JAPANESE YEN OPTION ON FUTURES — CALLS

MARCH 1987 63 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	2.38	2.38	2.30	2.30	2.18	.437	5	5
17..	....	....	2.11A	2.11A	2.00	.409	....	5
18..	....	....	1.90A	1.90A	2.00	.427	....	5
19..	....	....	1.99A	1.99A	1.97	.423	....	5
20..	....	....	1.92A	1.92A	1.80	.400	....	5
23..	....	1.92B	1.67A	1.92B	1.97	.432	....	5
24..	....	....	1.95A	1.95A	1.82	.420	....	5
25..	....	2.03B	....	2.03B	1.96	.428	....	5
26..	....	....	....	1.98N	1.96	.431	....	5
27..	....	....	....	1.96N	2.04	.444	....	5
30..	....	2.24B	....	2.24B	2.40	.485	....	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.45B	....	2.45B	2.46	.487	....	5
2..	....	....	....	2.46N	2.43	.486	....	5
3..	3.00	3.00	3.00	3.00	2.90	.524	5	10
4..	Exchange Closed; Independence Day							
7..	2.98	3.00B	2.90A	2.90A	2.62	.506	200	210
8..	....	2.97B	....	2.97B	2.96	.536	....	210
9..	....	....	2.89A	2.96N	3.06	.549	....	210
10..	....	....	3.02A	3.02A	2.97	.542	....	210
11..	....	....	2.90A	2.90A	2.68	.512	....	210
14..	....	....	....	2.68N	2.99	.550	....	210
15..	....	3.10B	....	3.10B	3.20	.570	....	210
16..	....	....	....	3.20N	3.33	.584	....	210
17..	....	3.52B	....	3.52B	3.50	.602	....	210
18..	....	....	....	3.50N	3.75	.622	....	210
21..	....	3.90B	....	3.90B	4.17	.649	....	210
22..	....	....	4.00A	4.00A	3.88	.635	....	210
23..	....	....	3.28A	3.28A	3.76	.627	....	210
24..	....	....	3.71A	3.71A	3.59	.618	....	210
25..	....	....	3.20A	3.20A	3.14	.580	....	210
28..	....	3.24B	....	3.14N	3.73	.640	....	210
29..	....	....	....	3.73N	3.59	.628	....	210
30..	....	....	....	3.59N	3.68	.637	....	210
31..	....	4.00B	....	4.00B	4.17	.673	....	210

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.17N	4.11	.672	....	210
4..	3.90	3.90	3.90	3.90	3.97	.671	10	210
5..	....	....	3.72A	3.72A	3.75	.638	....	210
6..	....	3.80B	....	3.80B	3.98	.668	....	210
7..	....	....	....	3.98N	4.00	.671	....	210
8..	....	....	....	4.00N	3.92	.671	....	210
11..	....	....	....	3.92N	3.90	.678	....	210
12..	....	....	3.70A	3.70A	3.62	.658	....	210
13..	....	....	....	3.62N	3.70	.672	....	210
14..	....	....	....	3.70N	3.78	.686	....	210
15..	....	....	....	3.78N	3.69	.681	....	210
18..	....	....	3.63A	3.63A	3.60	.674	....	210
19..	....	3.63B	....	3.63B	3.93	.707	....	210
20..	....	....	....	3.93N	3.81	.694	....	210
21..	....	....	....	3.81N	3.85	.707	....	210
22..	....	....	3.84A	3.84A	3.83	.700	....	210
25..	....	....	3.71A	3.71A	3.65	.691	....	210
26..	....	....	3.50A	3.50A	3.08	.636	....	210
27..	....	3.20B	....	3.20B	3.30	.657	....	210
28..	....	....	3.00A	3.00A	2.85	.605	....	210
29..	....	3.30B	....	3.30B	3.47	.676	....	210

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	3.47N	3.48	.672	....	210
3..	....	....	3.21A	3.21A	3.46	.671	....	210
4..	....	....	3.47A	3.47A	3.19	.641	....	210
5..	....	....	....	3.19N	3.03	.628	....	210
8..	....	3.09B	....	3.03N	3.02	.625	....	210
9..	....	....	....	3.02N	3.15	.633	....	210
10..	....	3.43B	....	3.32B	3.36	.659	....	210
11..	....	....	3.05A	3.05A	2.95	.613	....	210
12..	....	3.30B	....	3.30B	3.25	.642	....	210
15..	....	3.31B	....	3.31B	3.32	.651	....	210
16..	....	....	3.17A	3.17A	3.08	.619	....	210
17..	....	3.17B	....	3.17B	3.29	.650	....	210
18..	....	3.56B	....	3.56B	3.82	.693	....	210
19..	....	4.08B	....	4.08B	4.18	.727	....	210
22..	....	....	3.80A	3.80A	3.71	.687	....	210
23..	....	....	3.39A	3.39A	3.37	.660	....	210
24..	....	3.40B	....	3.40B	3.34	.663	....	210
25..	....	....	3.29A	3.29A	3.25	.659	....	210
26..	....	3.27B	....	3.27B	3.25	.664	....	210
29..	....	3.50B	....	3.50B	3.46	.695	....	210
30..	....	....	3.20A	3.20A	3.06	.669	....	210

JAPANESE YEN OPTION ON FUTURES — CALLS

MARCH 1987 63 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.07A	3.08N	3.10	.682	....	210
2..	....	....	3.05A	3.10N	3.06	.687	....	210
3..	....	....	....	3.06N	2.80	.663	....	210
6..	....	2.97B	....	2.97B	2.99	.687	....	210
7..	....	....	....	2.99N	2.95	.687	....	210
8..	....	....	2.89A	2.89A	2.80	.684	....	210
9..	....	....	2.70A	2.70A	2.71	.676	....	210
10..	....	....	....	2.71N	2.75	.686	....	210
13..	....	2.85B	....	2.85B	2.94	.710	....	210
14..	....	....	....	2.94N	2.93	.713	....	210
15..	2.85	2.85	2.85	2.85	2.81	.707	2	212
16..	2.81	2.83B	2.81	2.81	2.76	.704	1	212
17..	....	....	....	2.76N	2.75	.708	....	212
20..	....	....	2.66A	2.66A	2.61	.702	....	212
21..	....	....	2.50A	2.50A	2.45	.683	....	212
22..	....	....	....	2.45N	2.33	.664	....	212
23..	1.83	1.83	1.70	1.78B	1.78	.519	23	234
24..	1.65	1.65	1.28	1.30	1.27	.417	722	891
27..	1.50	1.50	1.43	1.43	1.40	.453	25	906
28..	1.68	1.68	1.56	1.57	1.54	.484	62	965
29..	1.52	1.54	1.46	1.53	1.51	.474	70	1013
30..	1.65	1.65	1.22	1.41	1.41	.444	117	1126
31..	1.07	1.08	1.00	1.05	1.04	.363	52	1161

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.80	.80	.76	.76	.79	.328	17	1167
4..	.80	.82	.70A	.70A	.72	.336	6	1174
5..	.62	.73	.62	.68	.70	.334	30	1177
6..	.83	.83	.83	.83	.82	.358	1	1177
7..	.88	.88	.86	.86A	.82	.360	4	1180
10..	.94	.95	.87	.91	.85	.374	55	1240
11..	.92	.95	.92	.95	.93	.394	25	1235
12..	1.15	1.20	1.09	1.20	1.24	.479	531	1509
13..	1.02	1.14	1.02	1.09	1.09	.443	36	1526
14..	1.02	1.03	.92A	1.03	1.01	.420	34	1558
17..	.79	.80	.77	.77	.77	.354	293	1793
18..	.73	.78	.73	.77	.76	.354	16	1785
19..	.69	.80B	.69	.77	.81	.373	18	1785
20..	.74	.74	.68	.68	.69	.350	9	1781
21..	.55	.55	.50	.55	.50	.287	138	1773
24..	.50	.52	.48	.51	.51	.290	103	1694
25..	.60	.72	.60	.72	.75	.376	150	1766
26..	.68	.72	.58	.58	.63	.331	147	1748
27..	Exchange Closed; Thanksgiving Day							
28..	.77	.78	.75	.78	.78	.368	17	1747

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.83	.83	.69A	.70A	.72	.370	15	1745
2..	.75	.75	.75	.75	.74	.360	2	1746
3..	.70	.72	.68	.68	.69	.364	262	1835
4..	.65	.65	.65	.65	.61	.333	21	1836
5..	.64	.70	.62	.64	.64	.350	29	1843
8..	.62	.64	.61	.64	.62	.353	44	1853
9..	.60	.60	.58	.58	.58	.337	29	1855
10..	.54	.60	.54	.57	.57	.337	26	1866
11..	.54	.55	.53	.55	.55	.331	24	1860
12..	.50	.51	.46A	.50A	.50	.319	79	1859
15..	.45	.45	.42	.42	.41	.291	218	1896
16..	.36	.36	.32	.33	.31	.255	421	2253
17..	.31	.34	.31	.34	.32	.271	36	2247
18..	.36	.39	.36	.38B	.39	.299	29	2254
19..	.36	.40	.35	.39	.39	.299	17	2254
22..	.44	.44	.42	.42A	.41	.315	12	2253
23..	.43	.44	.41	.44	.43	.322	89	2280
24..	.51	.65	.51	.64	.64	.405	299	2244
25..	Exchange Closed; Christmas							
26..	.80	.97	.80	.97	.96	.509	695	2285
29..	1.04	1.11	.97	1.02	1.02	.526	66	2294
30..	.77	.82	.75	.79	.81	.465	463	2270
31..	.82	1.27	.82	1.27	1.25	.600	124	2285

MARCH 1987 64 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	2.55	2.55	2.55	2.55	2.55	.486	1	1
9..	....	....	2.46A	2.55N	2.61	.497	....	1
10..	....	....	2.55A	2.55A	2.53	.480	....	1
11..	....	....	2.35A	2.35A	2.27	.459	....	1
14..	2.35	2.36	2.35	2.36	2.54	.497	1	1
15..	....	....	....	2.54N	2.73	.517	....	1
16..	2.75	2.75	2.75	2.75	2.85	.531	1	3
17..	3.08	3.08	3.08	3.08	3.00	.549	1	4
18..	....	....	....	3.00N	3.23	.570	....	3

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
MARCH 1987 64 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	3.45B	....	3.45B	3.61	.598	....	3
22..	3.23	3.23	3.23	3.23	3.34	.583	2	5
23..	....	....	2.80A	2.80A	3.24	.574	....	5
24..	2.95	2.95	2.95	2.95	3.07	.565	1	4
25..	....	....	2.80A	2.80A	2.63	.525	....	4
28..	....	2.74B	....	2.63N	3.18	.586	....	4
29..	....	....	3.15A	3.18N	3.03	.573	....	4
30..	....	....	....	3.03N	3.10	.582	....	4
31..	....	3.43B	....	3.43B	3.53	.620	....	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.53N	3.50	.618	....	4
4..	....	....	....	3.50N	3.39	.616	....	4
5..	....	....	3.18A	3.18A	3.07	.581	....	4
6..	....	3.20B	....	3.20B	3.38	.612	....	4
7..	....	....	....	3.38N	3.41	.615	....	4
8..	....	....	....	3.41N	3.32	.614	....	4
11..	....	....	....	3.32N	3.32	.621	....	4
12..	....	....	3.13A	3.13A	3.03	.598	....	4
13..	....	....	....	3.03N	3.10	.612	....	4
14..	....	....	....	3.10N	3.18	.626	....	4
15..	....	....	....	3.18N	3.08	.619	....	4
18..	....	....	3.05A	3.05A	3.03	.610	....	4
19..	....	3.09B	....	3.09B	3.32	.644	....	4
20..	....	....	....	3.32N	3.20	.629	....	4
21..	....	....	....	3.20N	3.25	.641	....	4
22..	....	....	....	3.25N	3.13	.632	....	4
25..	....	....	3.12A	3.12A	3.03	.622	....	4
26..	....	....	2.91A	2.91A	2.52	.566	....	4
27..	2.70	2.72B	2.70	2.72B	2.71	.587	8	12
28..	....	....	2.47A	2.47A	2.30	.533	....	12
29..	....	2.73B	....	2.73B	2.89	.607	....	12

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	3.00	3.00	3.00	3.00	2.88	.603	6	18
3..	....	....	2.67A	2.88N	2.88	.601	....	18
4..	....	....	2.75A	2.75A	2.64	.571	....	18
5..	....	....	....	2.64N	2.49	.557	....	18
8..	2.60	2.60	2.50A	2.53A	2.47	.554	1	19
9..	2.66	2.66	2.66	2.66	2.61	.561	1	20
10..	....	2.84B	....	2.75B	2.78	.589	....	20
11..	....	....	2.50A	2.50A	2.42	.542	....	20
12..	....	2.75B	....	2.70B	2.69	.572	....	20
15..	2.79	2.82B	2.79	2.79	2.76	.582	1	21
16..	....	....	2.60A	2.60A	2.55	.548	....	21
17..	....	2.62B	....	2.62B	2.74	.581	....	21
18..	....	2.96B	....	2.96B	3.20	.628	....	21
19..	....	3.43B	....	3.43B	3.54	.664	....	21
22..	....	....	3.18A	3.18A	3.11	.621	....	21
23..	....	....	2.81A	2.83A	2.80	.591	....	21
24..	....	....	....	2.80N	2.75	.594	....	21
25..	....	....	2.72A	2.72A	2.95	.590	....	21
26..	....	....	2.74A	2.85N	2.65	.594	....	21
29..	....	2.86B	....	2.86B	2.83	.626	....	21
30..	....	....	2.58A	2.58A	2.48	.597	....	21

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.47A	2.48N	2.50	.610	....	21
2..	....	....	2.40A	2.50N	2.43	.613	....	21
3..	....	....	2.40A	2.43N	2.19	.587	....	21
6..	....	2.36B	....	2.36B	2.35	.611	....	21
7..	....	....	....	2.35N	2.30	.609	....	21
8..	2.25	2.25	2.25	2.25	2.20	.603	1	22
9..	....	....	2.08A	2.08A	2.10	.593	....	22
10..	....	....	....	2.10N	2.16	.602	....	22
13..	....	2.27B	....	2.27B	2.30	.627	....	22
14..	....	....	2.28A	2.30N	2.27	.628	....	22
15..	....	....	2.24A	2.24A	2.17	.620	....	22
16..	....	....	....	2.17N	2.12	.615	....	22
17..	....	....	....	2.12N	2.12	.617	....	22
20..	....	....	2.03A	2.03A	2.00	.607	....	22
21..	....	....	1.90A	1.90A	1.85	.585	....	22
22..	1.78	1.78	1.78	1.78	1.75	.563	1	23
23..	1.50	1.50	1.20	1.20	1.29	.414	128	136
24..	1.01	1.10	.96	.99	.92	.318	88	217
27..	1.12	1.12	1.04	1.06	1.02	.352	173	390
28..	1.25	1.25	1.17	1.20	1.14	.382	29	419
29..	1.10	1.14	1.05	1.09	1.11	.374	52	467
30..	1.18	1.18	.87	1.00B	1.03	.347	45	511
31..	.65	.78	.65	.78	.75	.273	41	485

JAPANESE YEN OPTION ON FUTURES — CALLS
MARCH 1987 64 CALLS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.56	.56	.56	.56	.55	.241	1	486
4..	.57	.58B	.48	.48	.45	.247	53	539
5..	.44	.44	.35A	.44	.44	.244	20	529
6..	.50	.57B	.50	.57B	.55	.264	6	529
7..	.55	.57	.55	.57	.55	.265	12	536
10..	.62	.64	.58A	.58A	.55	.276	59	514
11..	.60	.60	.60	.60	.62	.291	1	514
12..	.70	.78B	.70	.78B	.86	.368	2	515
13..	.75	.78	.72	.77A	.73	.334	113	607
14..	.67	.69	.65	.69	.67	.313	14	588
17..	.54	.54	.50	.50	.49	.252	11	592
18..	.50	.55	.49	.55	.49	.251	9	593
19..	.50	.52B	.50	.50	.51	.267	15	604
20..	.50	.50	.41A	.41A	.42	.246	3	605
21..	.31	.31	.30	.30	.29	.192	112	605
24..	....	....	....	.29N	.30	.193	....	605
25..	.36	.44	.36	.44	.44	.264	160	759
26..	.34	.40	.34	.40	.38	.225	7	762
27..	Exchange Closed; Thanksgiving Day							
28..	.49	.51	.48	.49	.48	.272	22	763

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.48	.49	.39	.40B	.43	.254	14	771
2..	.45	.46B	.45	.45	.45	.262	52	772
3..	.42	.44	.42	.43	.41	.247	4	773
4..	.36	.40	.36	.36	.35	.221	6	779
5..	.44	.44	.35	.39	.37	.234	16	789
8..	.37	.37	.36	.37B	.36	.235	70	843
9..	.36	.36	.33	.34	.34	.220	40	859
10..	.33	.34	.33	.34	.32	.219	8	865
11..	.33	.33	.32	.32	.32	.213	23	881
12..	.30	.30	.25	.27	.27	.203	350	1067
15..	.22	.22	.21	.21	.21	.176	50	1118
16..	.20	.20	.16	.16	.16	.150	183	1323
17..	.18	.18	.16	.16	.17	.160	6	1289
18..	.20	.20	.19	.20	.20	.178	46	1308
19..	.20@.19	.20	.19	.20	.20	.177	23	1326
22..	.22	.23	.22	.23	.22	.186	30	1340
23..	.22	.22	.22	.22	.22	.189	11	1343
24..	.26	.35	.26	.34	.35	.254	92	1374
25..	Exchange Closed; Christmas							
26..	.45	.58	.45	.54	.56	.343	219	1373
29..	.65	.68	.59	.59	.59	.358	581	1796
30..	.43	.47	.43	.46	.45	.300	113	1824
31..	.63	.76	.63	.76	.77	.427	377	1836

MARCH 1987 65 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	3.00	3.00	3.00	3.00	3.00	.565	2	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.85	2.85	2.85	2.85	2.97	.563	20	22
4..	....	3.00B	....	2.97N	2.90	.559	....	22
5..	....	....	2.66A	2.66A	2.60	.524	....	22
6..	....	2.70B	....	2.60N	2.86	.555	....	22
7..	....	....	....	2.86N	2.88	.558	....	22
8..	....	....	....	2.88N	2.99	.556	....	22
11..	2.80	2.80	2.80	2.80	2.78	.563	20	17
12..	....	....	2.60A	2.60A	2.58	.538	....	17
13..	....	....	....	2.58N	2.58	.551	....	17
14..	....	....	....	2.58N	2.60	.563	....	17
15..	....	....	2.55A	2.55A	2.53	.555	....	17
18..	....	....	....	2.53N	2.54	.544	....	17
19..	....	2.55B	....	2.55B	2.76	.579	....	17
20..	....	....	2.75A	2.76N	2.67	.561	....	17
21..	2.78	2.78	2.74A	2.74A	2.70	.573	9	23
22..	2.74	2.74	2.68A	2.74	2.60	.562	2	25
25..	2.58	2.58	2.55A	2.55A	2.51	.551	2	26
26..	2.45	2.45	2.43A	2.43A	2.08	.493	2	28
27..	....	2.24B	....	2.24B	2.24	.514	....	28
28..	2.20	2.20	2.05A	2.05A	1.87	.460	3	31
29..	....	2.30B	....	2.30B	2.37	.536	....	31

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.47	2.47	2.46A	2.46A	2.39	.532	5	36
3..	....	....	2.20A	2.39N	2.36	.530	4	40
4..	2.30	2.35	2.26A	2.30	2.16	.499	9	49
5..	2.20	2.25	2.10	2.18	2.03	.485	7	56
8..	2.07	2.07	2.00	2.05	2.00	.481	11	67
9..	2.07@.05	2.19	2.05	2.15	2.13	.489	214	281
10..	2.38	2.38	2.31A	2.34	2.29	.517	5	286

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
MARCH 1987 65 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.14	2.15	1.98	2.05	1.98	.470	29	309
12..	2.34	2.34	2.22A	2.27	2.21	.501	3	312
15..	2.33	2.33	2.28	2.30	2.27	.511	8	320
16..	2.10	2.10	2.07	2.10	2.09	.477	4	323
17..	2.20	2.38	2.20	2.34	2.25	.511	6	328
18..	2.43	2.57B	2.40	2.57B	2.66	.559	503	831
19..	2.86	2.86	2.86	2.86	2.97	.598	4	831
22..	2.65	2.65	2.64	2.64	2.58	.552	3	834
23..	2.40	2.40	2.24	2.32	2.30	.521	5	839
24..	2.30	2.30	2.30	2.30	2.24	.524	3	842
25..	2.20	2.20	2.18	2.16	2.15	.519	2	843
26..	2.20	2.20	2.19	2.19	2.13	.522	8	850
29..	2.25	2.33	2.25	2.33	2.29	.554	2	852
30..	2.32	2.32	2.00A	2.05	1.97	.523	4	856

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.90	1.95	1.89	1.95	1.97	.535	204	1059
2..	1.86	1.97	1.86	1.95	1.89	.537	142	1110
3..	1.85	1.86B	1.85	1.86B	1.69	.508	1	1111
6..	1.85	1.87B	1.80	1.85	1.81	.531	53	1145
7..	1.80	1.80	1.75	1.75A	1.75	.528	36	1176
8..	....	....	1.68A	1.68A	1.66	.520	40	1216
9..	1.66	1.66	1.53A	1.56	1.60	.508	453	1425
10..	1.72	1.72	1.65	1.65	1.64	.515	3	1427
13..	1.69	1.79	1.68	1.75	1.75	.538	8	1432
14..	1.75	1.77	1.75	1.76	1.72	.538	3	1435
15..	1.65	1.70	1.65	1.70A	1.63	.528	4	1439
16..	1.65	1.65	1.62	1.63	1.59	.521	36	1451
17..	1.63	1.63	1.59	1.63	1.57	.521	8	1452
20..	1.49	1.54	1.47	1.54	1.47	.508	26	1478
21..	1.40	1.43	1.35	1.40A	1.35	.483	35	1499
22..	1.37	1.37	1.22	1.30	1.28	.458	17	1513
23..	.93	1.05	.93	1.05	.95	.316	39	1535
24..	.85	.96B	.68	.68	.65	.232	46	1556
27..	.71	.80	.71	.79A	.73	.262	3	1552
28..	.93	.93	.82	.85	.83	.290	22	1561
29..	.82	.85	.75	.85	.80	.283	31	1552
30..	.75	.75	.67	.75	.74	.260	115	1665
31..	.50	.55	.48	.54	.54	.197	77	1725

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.42	.42	.40	.40	.37	.170	37	1739
4..	.36	.36	.34	.34	.30	.173	5	1753
5..	.28	.30	.27	.30	.30	.170	11	1753
6..	.30	.39	.30	.38	.37	.186	223	1912
7..	.32	.38	.32	.38	.37	.186	14	1913
10..	.42	.45	.42	.42	.37	.193	4	1917
11..	.43	.43	.42A	.42A	.38	.205	1	1918
12..	.54	.58B	.54	.57	.57	.269	101	1920
13..	.55	.55	.44	.50B	.49	.239	36	1932
14..	.43	.45B	.40	.43A	.42	.220	5	1932
17..	.35	.35	.35	.35	.32	.170	25	1956
18..	.34	.34	.30	.32B	.32	.168	14	1959
19..	.34	.34	.33A	.34	.32	.179	30	1972
20..	.28	.28	.28	.28	.24	.161	2	1973
21..	.22	.22	.21A	.22	.17	.121	4	1976
24..	....	....	....	.17N	.17	.120	....	1976
25..	.23	.24B	22	.24B	.27	.173	215	2126
26..	.26	.26	.23A	.23A	.22	.142	5	2131
27..	Exchange Closed; Thanksgiving Day							
28..	.30	.30	.29	.29	.26	.177	2	2133

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.29	.32	.24	.27A	.25	.162	47	2153
2..	.28	.28	.28	.28	.26	.168	9	2161
3..	.26	.27	.25A	.26	.24	.155	4	2165
4..	.24	.25	.23	.25	.20	.135	24	2176
5..	.26@.27	.27	.25	.25	.21	.144	265	2416
8..	.21	.22	.21	.22B	.23	.143	19	2418
9..	.20	.20	.19	.19	.19	.132	234	2426
10..	.20	.20	.20	.20	.18	.130	12	2419
11..	.17	.19	.17	.19	.19	.125	12	2424
12..	.18	.18	.17A	.18	.14	.117	42	2514
15..	....	....	....	.14N	.10	.099	....	2463
16..	....	....	....	.10N	.09	.079	....	2463
17..	....	....	....	.09N	.09	.084	....	2462
18..	.11	.11	.10	.10	.10	.095	28	2462
19..	.10	.10	.10	.10	.10	.093	4	2460
22..	.12	.12	.11	.11	.10	.097	18	2461
23..	.10	.10	.10	.10	.10	.098	16	2452
24..	.15	.16	.15	.16	.17	.140	108	2556
25..	Exchange Closed; Christmas							
26..	.25	.34	.25	.34	.33	.205	43	2588

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS
MARCH 1987 65 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.39	.39	.33	.33	.33	.215	319	2862
30..	.25	.26	.23	.25	.23	.170	563	3087
31..	.33	.44	.33	.43	.43	.270	53	3091

MARCH 1987 66 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	1.78	1.78	1.78	1.78	1.65	.421	4	4
27..	1.81	1.81	1.81	1.81	1.82	.442	1	5
28..	1.74	1.74	1.62A	1.62A	1.51	.389	....	5
29..	....	1.80B	....	1.80B	1.93	.465	1	6

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.95	2.02	1.95	2.02	1.96	.460	8	14
3..	1.78	2.00	1.77A	2.00	1.92	.459	5	19
4..	1.87	1.95B	1.80	1.80	1.75	.428	6	25
5..	....	....	....	1.75N	1.64	.414	....	25
8..	1.68	1.72B	1.63A	1.65	1.60	.410	3	28
9..	1.78	1.78	1.75	1.75	1.72	.418	2	29
10..	1.95	1.95	1.85	1.88	1.85	.446	5	33
11..	1.75	1.75	1.65	1.65	1.60	.400	28	61
12..	....	1.82B	....	1.82B	1.80	.431	....	61
15..	1.82	1.86	1.82	1.85	1.85	.441	102	160
16..	....	....	1.78A	1.78A	1.69	.408	....	160
17..	....	1.75B	....	1.75B	1.83	.441	....	160
18..	2.07	2.07	2.07	2.07	2.19	.489	20	180
19..	2.44	2.47B	2.40	2.47B	2.48	.529	3	181
22..	....	....	2.20A	2.20A	2.11	.482	....	181
23..	....	....	1.95A	1.96A	1.86	.451	....	181
24..	....	....	....	1.86N	1.82	.454	....	181
25..	1.75	1.75	1.68	1.71A	1.70	.448	16	182
26..	1.76	1.76	1.76	1.76	1.70	.451	6	188
29..	1.80	1.80	1.80	1.80	1.82	.481	2	190
30..	1.87	1.87	1.57	1.57	1.54	.450	501	690

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.50	1.50	1.43	1.47B	1.54	.459	14	703
2..	1.43	1.48	1.42	1.48	1.45	.460	11	707
3..	1.40	1.50	1.40	1.40	1.28	.430	6	711
6..	1.45	1.45	1.40A	1.43A	1.38	.451	5	712
7..	....	....	1.30A	1.35A	1.32	.446	....	712
8..	1.28	1.29	1.28	1.28	1.24	.437	5	705
9..	....	....	1.17A	1.17A	1.17	.423	....	705
10..	1.28	1.28	1.28	1.28	1.21	.429	1	706
13..	1.25	1.30	1.25	1.30	1.30	.449	7	712
14..	1.25	1.32	1.25	1.30	1.29	.448	55	753
15..	1.24	1.26	1.23	1.25	1.19	.435	69	821
16..	1.25	1.25	1.20	1.20	1.16	.427	40	851
17..	1.18	1.18	1.15A	1.15A	1.12	.425	15	860
20..	1.04	1.04	1.04	1.04	1.06	.409	1	860
21..	.95	1.00	.95	1.00	.97	.383	22	870
22..	.98	.98	.86	.88	.90	.358	25	883
23..	.70	.75	.64	.75	.70	.231	26	877
24..	.50	.60	.48A	.50A	.45	.162	44	840
27..	.58	.58	.50	.50	.51	.186	22	852
28..	.63	.63	.57	.57	.60	.210	806	1640
29..	.56	.56	.52	.52	.56	.205	9	1640
30..	.46	.47B	.46	.46	.52	.187	2	1633
31..	.40	.40	.32	.38	.39	.136	24	1651

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.31	.32	.28A	.32	.25	.114	39	1634
4..	....	....	....	.25N	.22	.116	....	1633
5..	.20	.22	.19	.20	.20	.113	47	1648
6..	.17	.30	.17	.30	.24	.125	65	1643
7..	.25	.25	.25	.25	.24	.124	1	1642
10..	.30	.30	.30	.30	.23	.128	1	1643
11..	.26	.26	.26	.26	.25	.136	20	1653
12..	....	.32B	....	.32B	.39	.187	....	1653
13..	.35	.35	.35	.35	.31	.162	5	1653
14..	.30	.30	.27A	.30	.28	.147	22	1673
17..	....	....	.23A	.23A	.20	.108	4	1673
18..	.22	.22	.22	.22	.20	.106	14	1673
19..	.20	.20	.20	.20	.20	.114	1	1674
20..	....	....	....	.20N	.17	.100	....	1674
21..	.13	.13	.13	.13	.10	.071	1	1673
24..	.07	.11	.07	.11	.10	.070	5	1677
25..	.16@.15	.16	.15	.15	.15	.106	5	1680
26..	.15	.15	.14	.14	.12	.084	5	1681
27..	Exchange Closed; Thanksgiving Day							
28..	.18	.18	.17	.17	.17	.106	5	1681

JAPANESE YEN OPTION ON FUTURES — CALLS

MARCH 1987 66 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.17	.17	.17	.17	.14	.096	9	1685
2..	.17	.17	.17	.17	.15	.099	1	1685
3..	.16	.16	.15	.16	.14	.090	20	1695
4..	.16	.16	.12	.13	.12	.077	9	1703
5..	....	.14B	....	.14B	.11	.082	4	1702
8..	....	....	....	.11N	.12	.080	....	1702
9..	.10	.10	.10	.10	.11	.073	1	1702
10..	.09	.09	.09	.09	.10	.071	3	1705
11..	.09	.10B	.09	.10B	.11	.067	3	1705
12..	.09	.09	.08	.08	.08	.062	8	1715
15..	....	....	....	.08N	.05	.049	....	1701
16..	.05	.05	.04	.04	.04	.037	56	1687
17..	.03	.03	.03	.03	.04	.040	1	1687
18..	.07	.07	.07	.07	.06	.045	2	1686
19..	.07	.07	.05	.05	.05	.043	5	1685
22..	....	....	....	.05N	.06	.044	....	1684
23..	.06	.06	.06	.06	.06	.044	14	1684
24..	....	.09B	....	.09B	.09	.068	....	1684
25..	Exchange Closed: Christmas							
26..	.14	.17	.13	.16A	.16	.108	32	1667
29..	.17	.23	.17	.20A	.17	.113	164	1784
30..	.14	.14	.13A	.14	.13	.084	56	1782
31..	.20	.25	.20	.24@.25	.24	.150	74	1835

MARCH 1987 67 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.95	1.95	1.95	1.95	1.87	.406	10	10
25..	1.44	1.64B	1.44	1.58	1.54	.366	281	291
28..	....	1.56B	....	1.54N	1.86	.423	....	291
29..	....	....	....	1.86N	1.75	.409	....	291
30..	....	....	....	1.75N	1.77	.417	....	291
31..	....	2.01B	....	2.01B	2.10	.454	....	291

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.10N	2.06	.451	....	291
4..	....	2.10B	....	2.06N	1.99	.447	....	291
5..	....	....	1.88A	1.88A	1.77	.411	....	291
6..	1.94	2.10	1.88A	2.10	1.98	.441	202	139
7..	....	....	....	1.98N	1.98	.444	....	139
8..	....	....	....	1.98N	1.91	.441	....	139
11..	....	....	1.87A	1.87A	1.88	.445	....	139
12..	....	....	1.77A	1.77A	1.65	.418	....	139
13..	....	....	....	1.65N	1.69	.428	....	139
14..	....	....	....	1.69N	1.73	.438	....	139
15..	....	....	....	1.73N	1.67	.427	....	139
18..	....	....	....	1.67N	1.65	.413	....	139
19..	....	1.88B	....	1.88B	1.85	.445	....	139
20..	....	....	....	1.85N	1.79	.425	....	139
21..	....	....	....	1.79N	1.82	.434	....	139
22..	1.83	1.83	1.83	1.83	1.75	.420	2	139
25..	....	....	....	1.75N	1.65	.409	....	139
26..	1.52	1.52	1.52	1.52	1.34	.353	4	137
27..	1.51	1.51	1.51	1.51	1.43	.374	1	138
28..	....	....	1.30A	1.30A	1.16	.323	....	136
29..	1.55	1.55	1.55	1.55	1.55	.395	5	136

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	1.50	1.50	1.50	1.50	1.56	.391	5	133
3..	....	....	1.42A	1.56N	1.56	.390	....	133
4..	1.49	1.53	1.49	1.53	1.40	.360	2	132
5..	1.48	1.48	1.38	1.38	1.30	.348	2	133
8..	....	1.33B	....	1.33B	1.27	.343	....	133
9..	....	....	....	1.27N	1.37	.351	....	133
10..	1.65	1.65	1.53A	1.53A	1.50	.378	14	145
11..	....	....	1.40A	1.40A	1.28	.334	....	145
12..	1.50	1.50	1.50	1.50	1.45	.364	4	149
15..	1.45	1.50	1.45	1.50	1.49	.374	3	150
16..	1.34	1.35B	1.33	1.33	1.36	.343	200	338
17..	....	1.45B	....	1.41B	1.47	.374	....	338
18..	1.77	1.77	1.76	1.76	1.79	.421	200	338
19..	2.04	2.04	1.93	1.93	2.02	.461	3	341
22..	....	....	1.78A	1.78A	1.73	.414	1	341
23..	1.49	1.51	1.49	1.51	1.50	.384	3	341
24..	....	....	....	1.50N	1.45	.386	....	341
25..	1.33	1.40	1.33	1.40	1.35	.380	11	352
26..	....	....	....	1.35N	1.34	.382	....	351
29..	1.45	1.45	1.45	1.45	1.44	.411	31	381
30..	1.45	1.45	1.27A	1.27A	1.16	.379	....	381

JAPANESE YEN OPTION ON FUTURES — CALLS

MARCH 1987 67 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.07A	1.16N	1.16	.387	3	384
2..	1.07	1.07	1.07	1.07	1.08	.386	....	384
3..	1.13	1.13	1.08A	1.08A	.95	.356	6	385
6..	1.08	1.08	1.08	1.08	1.04	.374	6	390
7..	....	....	1.02A	1.02A	.98	.368	....	390
8..	.94	.94	.90	.93	.92	.358	9	396
9..	.85	.85	.83	.83	.84	.343	5	397
10..	.88	.94	.86	.86	.88	.346	13	408
13..	.90	.94	.90	.94	.94	.364	8	414
14..	.90	.96	.90	.96	.92	.361	46	441
15..	.90	.90	.89	.89	.85	.348	3	443
16..	....	....	....	.85N	.83	.338	....	443
17..	.84	.84	.80A	.80A	.82	.334	2	443
20..	.77	.77	.77	.77	.74	.317	1	443
21..	.67	.67	.67	.67	.65	.292	5	448
22..	.60	.65	.60	.65	.62	.268	1	449
23..	.50	.50	.45	.45	.50	.162	4	449
24..	.35	.35	.35	.35	.30	.108	2	451
27..	.48	.48	.45A	.45A	.34	.127	1	450
28..	.40	.40	.40	.40	.42	.146	5	445
29..	.40	.40	.35	.35	.39	.143	8	441
30..	....	....	.38A	.38A	.37	.129	....	441
31..	.25	.25	.25	.25	.28	.090	1	441

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.22	.22	.22	.22	.17	.073	1	440
4..	.17	.17	.17	.17	.16	.074	5	435
5..	....	.19B	....	.19B	.14	.071	....	435
6..	.18	.18	.18	.18	.15	.080	2	436
7..	....	....	....	.15N	.15	.079	....	435
10..	.20	.20	.20	.20	.15	.081	1	436
11..	....	.16B	....	.16B	.17	.086	....	436
12..	.25	.25	.24	.24	.26	.123	23	458
13..	.25	.25	.24	.24	.19	.104	6	462
14..	.19	.21	.17A	.19	.17	.093	144	594
17..	.13	.14	.13	.14	.12	.064	74	618
18..	.13	.13	.13	.13	.13	.063	8	618
19..	.14	.16	.14	.16	.14	.068	2	619
20..	.11	.11	.10	.10	.08	.058	....	619
21..	....	....	....	.08N	.06	.039	....	618
24..	....	....	....	.06N	.06	.038	....	618
25..	....	.09B	....	.09B	.09	.060	1	618
26..	....	....	....	.09N	.08	.046	1	618
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	....	.08N	.09	.061	....	617

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.09N	.08	.053	....	617
2..	.10	.10	.10	.10	.08	.054	1	618
3..	....	.09B	....	.09B	.08	.048	....	618
4..	....	....	....	.08N	.06	.040	....	618
5..	.10	.10	.10	.10	.07	.043	1	619
8..	....	....	....	.07N	.08	.041	....	619
9..	....	....	.07A	.07A	.05	.036	....	619
10..	....	....	....	.05N	.06	.035	....	619
11..	....	....	....	.06N	.06	.033	....	619
12..	....	....	....	.06N	.05	.029	....	620
15..	.04	.04	.04	.04	.04	.022	6	618
16..	....	....	.03A	.03A	.03	.016	....	618
17..	....	....	....	.03N	.03	.017	....	618
18..	.04	.04	.04	.04	.03	.019	7	618
19..	....	....	....	.03N	.03	.018	....	618
22..	....	....	....	.03N	.04	.018	....	618
23..	.03	.03	.03	.03	.02	.018	20	638
24..	....	....	....	.02N	.03	.029	....	638
25..	Exchange Closed: Christmas							
26..	....	.10B	....	.10B	.12	.050	....	638
29..	.13	.13	.12	.12	.11	.052	122	746
30..	.08	.08	.08	.08	.07	.036	20	764
31..	.11	.11	.11	.11	.11	.073	2	764

MARCH 1987 68 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.80	1.80	1.80	1.80	1.80	.398	1	1
4..	1.62	1.62	1.62	1.62	1.64	.393	10	11
5..	....	....	....	1.64N	1.46	.358	....	11
6..	....	1.55B	....	1.51B	1.63	.387	....	11
7..	....	....	....	1.63N	1.64	.389	....	11
8..	1.62	1.62	1.55A	1.60A	1.55	.385	4	15
11..	....	....	....	1.55N	1.53	.388	....	15
12..	....	....	1.45A	1.45A	1.30	.361	....	15
13..	....	....	....	1.30N	1.37	.369	....	15

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

MARCH 1987 68 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	....	1.37N	1.37	.378	....	15
15..	....	....	....	1.37N	1.35	.366	....	15
18..	....	....	....	1.35N	1.31	.352	....	15
19..	....	1.45B	....	1.45B	1.48	.381	....	15
20..	....	....	....	1.48N	1.44	.361	....	15
21..	....	....	....	1.44N	1.46	.368	....	15
22..	....	....	....	1.46N	1.39	.353	....	15
25..	....	....	....	1.39N	1.32	.342	....	15
26..	....	....	1.27A	1.32N	1.06	.291	....	15
27..	....	1.12B	....	1.12B	1.13	.309	....	15
28..	....	....	1.05A	1.05A	.91	.263	....	15
29..	1.20	1.24	1.20	1.24	1.24	.330	10	17

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.25	1.25	1.25	1.25	1.25	.326	5	17
3..	1.27	1.27	1.16A	1.25A	1.25	.325	2	19
4..	1.24	1.24	1.20	1.20	1.11	.298	8	22
5..	1.05	1.12	1.05	1.12	1.03	.286	9	29
8..	.98	.98	.98	.98	.99	.282	2	29
9..	1.07	1.08B	1.07	1.07	1.08	.289	8200	8229
10..	....	1.22B	....	1.14B	1.18	.314	....	8229
11..	....	....	1.10A	1.10A	1.02	.274	....	8229
12..	...	1.18B	....	1.16B	1.16	.302	....	8229
15..	1.27	1.27	1.27	1.27	1.19	.311	2	8231
16..	....	....	1.13A	1.13A	1.09	.282	....	8231
17..	....	....	....	1.09N	1.18	.312	....	8231
18..	1.43	1.52	1.41	1.52	1.52	.356	76	8306
19..	1.55	1.72	1.55	1.72	1.72	.395	37	8337
22..	1.40	1.46	1.40	1.46	1.46	.349	427	8738
23..	1.30	1.30	1.08	1.18B	1.19	.321	7431	2827
24..	1.20	1.20	1.11	1.19	1.19	.322	1335	1498
25..	1.05	1.06B	1.05	1.05	1.05	.316	10	1508
26..	1.10	1.10	1.08A	1.08A	1.10	.318	1	1508
29..	1.07	1.07	1.05	1.07B	1.11	.343	100	1533
30..	1.13	1.13	.92A	.93@.92A	.90	.312	4	1535

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.84	.84	.80A	.80A	.87	.319	4	1535
2..	.82	.82	.82	.82	.80	.31'	1	1535
3..	....	....	.75A	.75A	.69	.288	....	1535
6..	.76	.76	.76	.76	.75	.303	10	1450
7..	.75	.75	.75	.75	.73	.296	1	1450
8..	.66	.66	.66	.66	.68	.285	1	1449
9..	....	....	.62A	.62A	.60	.271	....	1449
10..	....	.68B	....	.68B	.65	.272	....	1449
13..	.68	.68	.68	.68	.68	.286	1	1450
14..	....	....	....	.68N	.66	.282	....	1449
15..	....	....	.64A	.64A	.57	.269	....	1449
16..	.65	.65	.60	.60	.59	.259	1	1450
17..	.52	.59B	.52	.52	.60	.253	1	1451
20..	....	....	.53A	.53A	.51	.236	1	1451
21..	....	....	.47A	.47A	.46	.213	....	1451
22..	.40	.40	.40	.40	.41	.192	1	1451
23..	.35	.40	.32A	.40	.33	.108	5	1455
24..	.30	.30	.30	.30	.23	.069	710	1738
27..	.33	.33	.32A	.32A	.24	.083	2	1736
28..	.30	.33B	.28	.28	.28	.098	800	2487
29..	....	....	....	.28N	.28	.095	....	2487
30..	.22	.23	.22	.23	.28	.085	1	2387
31..	....	....	....	.28N	.20	.057	1	2387

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.15A	.15A	.12	.045	....	2387
4..	....	....	....	.12N	.12	.045	....	2387
5..	....	....	....	.12N	.08	.043	....	2387
6..	....	.10B	....	.10B	.11	.049	....	2387
7..	....	....	....	.11N	.11	.048	....	2387
10..	....	....	....	.11N	.12	.048	....	2387
11..	.14	.14	.14	.14	.13	.051	1	2388
12..	....	.17B	....	.17B	.18	.077	....	2387
13..	....	...	.16A	.16A	.12	.063	....	2387
14..	....	....	....	.12N	.11	.055	....	2387
17..	....	.12B	....	.11N	.08	.036	....	2387
18..	....	....	....	.08N	.07	.035	....	2387
19..	....	....	....	.07N	.09	.038	....	2387
20..	....	....	....	.09N	.06	.031	....	2387
21..	....	....	....	.06N	.04	.020	....	2387
24..	....	....	....	.04N	.04	.019	....	2387
25..	.04	.06B	.04	.05	.06	.032	400	2590
26..	....	....	....	.06N	.06	.023	....	2590
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.06N	.06	.032	....	2590

JAPANESE YEN OPTION ON FUTURES — CALLS

MARCH 1987 68 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.06N	.05	.027	....	2590
2..	....	....	....	.05N	.05	.027	....	2590
3..	.05	.05	.05	.05	.05	.024	1	2591
4..	....	....	....	.05N	.05	.019	....	2591
5..	....	....	....	.05N	.05	.021	....	2591
8..	....	....	....	.05N	.05	.019	....	2591
9..	....	....	....	.05N	.04	.017	....	2591
10..	....	....	....	.04N	.03	.016	....	2591
11..	.04	.04	.04	.04	.03	.015	1	2591
12..	....	....	....	.03N	.03	.013	....	2591
15..	....	....	....	.03N	.02	.009	....	2591
16..	....	....	....	.02N	.02	.006	....	2591
17..	.02	.02	.02	.02	.02	.006	1	2594
18..	....	....	....	.02N	.02	.007	....	2594
19..	....	....	....	.02N	.02	.006	....	2594
22..	....	....	....	.02N	.03	.006	....	2594
23..	....	....	.02A	.02A	.01	.006	....	2594
24..	....	....	....	.01N	.02	.011	....	2594
25..	Exchange Closed; Christmas							
26..	....	.03B	....	.03B	.04	.020	....	2594
29..	.07	.07	.05A	.05A	.05	.021	200	2394
30..	.05	.05	.03	.03	.04	.013	26	2369
31..	....	.07B	....	.07B	.08	.031	....	2369

JUNE 1987 61 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	2.08	2.08	2.08	2.08	2.07	.604	65	65
5..	....	2.08B	....	2.08B	2.12	.619	....	65
8..	....	....	....	2.12N	2.14	.625	....	65
9..	....	....	2.13A	2.13N	2.05	.614	....	65
10..	1.97	1.97	1.97	2.05N	2.06	.617	40	65
11..	2.03	2.03	2.03	2.03	2.04	.613	65	65
12..	....	....	1.93A	2.00A	1.94	.606	....	65
15..	....	....	1.85A	1.85A	1.77	.590	....	65
16..	....	....	1.65A	1.65A	1.60	.565	....	65
17..	....	1.65B	....	1.65B	1.65	.583	....	65
18..	....	1.79B	....	1.79B	1.80	.608	....	65
19..	1.75	1.80	1.75	1.80	1.79	.611	205	270
22..	....	1.90B	....	1.90B	1.90	.631	....	270
23..	....	....	....	1.90N	1.96	.638	....	270
24..	....	2.30B	....	2.30B	2.33	.693	....	270
25..	Exchange Closed; Christmas							
26..	....	2.72B	....	2.72B	2.78	.753	....	270
29..	....	2.92B	....	2.92B	2.93	.765	....	270
30..	....	....	2.65A	2.65A	2.63	.734	....	270
31..	....	3.25B	....	3.25B	3.28	.799	....	270

JUNE 1987 62 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	1.70	1.70	1.70	1.70	1.65	.477	1	1
5..	....	....	1.59A	1.59A	1.58	.477	....	1
6..	1.83	1.83	1.83	1.83	1.70	.498	1	2
7..	1.80	1.80	1.80	1.80	1.71	.500	2	4
10..	....	1.80B	....	1.80B	1.81	.516	....	4
11..	....	1.88B	....	1.81N	1.90	.532	....	4
12..	....	2.15B	....	2.15B	2.31	.596	....	4
13..	....	....	2.28A	2.28A	2.13	.571	....	4
14..	....	....	1.95A	2.00A	2.03	.556	....	4
17..	....	....	1.78A	1.80A	1.72	.506	....	4
18..	....	....	....	1.72N	1.72	.507	....	4
19..	1.77	1.77	1.77	1.77	1.81	.525	50	54
20..	....	....	1.68A	1.68A	1.70	.505	....	54
21..	....	....	1.55A	1.55A	1.34	.455	....	54
24..	....	....	....	1.34N	1.36	.461	...!	54
25..	....	1.57B	....	1.57B	1.68	.530	....	54
26..	....	....	1.62A	1.62A	1.50	.497	....	54
27..	Exchange Closed; Thanksgiving Day							
28..	....	1.62B	....	1.62B	1.70	.542	....	54

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.72B	....	1.70N	1.63	.531	....	54
2..	1.70	1.71	1.70	1.71	1.75	.542	110	149
3..	1.70	1.70	1.68	1.68	1.68	.528	51	199
4..	1.58	1.58	1.58	1.58	1.54	.507	15	199
5..	....	1.56B	....	1.56B	1.59	.522	....	199
8..	....	....	...	1.59N	1.60	.527	....	199
9..	....	....	1.58A	1.60N	1.52	.514	....	199
10..	1.50	1.51	1.47A	1.51	1.53	.517	50	249
11..	....	....	....	1.53N	1.52	.512	150	365
12..	1.42	1.42	1.40A	1.41	1.43	.504	30	385
15..	1.31	1.31	1.31	1.31	1.28	.486	100	485
16..	1.20	1.23	1.16A	1.16A	1.13	.459	245	705

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1987 62 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	1.14B	....	1.14B	1.15	.475	....	705
18..	1.28	1.28	1.28	1.28	1.26	.499	102	805
19..	1.26	1.26	1.26	1.26	1.25	.501	10	815
22..	1.37	1.37	1.35	1.35	1.35	.520	50	815
23..	....	1.36B	....	1.36B	1.41	.526	15	830
24..	1.51	1.64B	1.51	1.64B	1.73	.585	51	831
25..	Exchange Closed; Christmas							
26..	....	2.12B	....	2.12B	2.08	.653	....	831
29..	....	2.36B	....	2.36B	2.26	.667	....	831
30..	2.01	2.02	2.01	2.01	2.01	.630	155	945
31..	....	2.56B	....	2.56B	2.58	.709	....	945

JUNE 1987 63 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	1.23	1.27	1.23	1.27	1.23	.398	21	21
6..	1.35	1.35	1.35	1.35	1.29	.417	10	31
7..	....	....	....	1.29N	1.30	.419	....	31
10..	....	1.37B	....	1.37B	1.39	.432	....	31
11..	1.47	1.47	1.47	1.47	1.46	.448	10	41
12..	1.80	1.80	1.79	1.79	1.79	.512	2	43
13..	1.65@.64	1.65	1.64	1.64	1.67	.485	200	243
14..	1.55	1.55	1.53A	1.53A	1.58	.469	1	244
17..	....	....	1.52A	1.52A	1.31	.419	....	244
18..	....	....	....	1.31N	1.31	.419	....	244
19..	....	....	....	1.31N	1.39	.436	....	244
20..	1.25	1.25	1.25	1.25	1.29	.416	2	246
21..	....	....	1.15A	1.15A	.99	.367	....	246
24..	....	....	....	.99N	1.01	.371	....	246
25..	....	1.17B	....	1.17B	1.22	.437	....	246
26..	....	....	....	1.22N	1.07	.405	....	246
27..	Exchange Closed; Thanksgiving Day							
28..	....	1.20B	....	1.20B	1.25	.448	....	246

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.25N	1.20	.436	....	246
2..	1.30	1.30	1.30	1.30	1.31	.446	12	258
3..	....	....	1.27A	1.27A	1.25	.432	....	258
4..	....	....	1.22A	1.22A	1.14	.411	....	258
5..	....	....	....	1.14N	1.18	.425	....	258
8..	....	....	....	1.18N	1.19	.429	....	258
9..	....	....	1.17A	1.17A	1.09	.416	....	258
10..	....	1.13B	....	1.09N	1.13	.418	....	258
11..	1.13	1.13	1.09A	1.09A	1.10	.412	2	260
12..	1.00	1.00	1.00	1.00	1.03	.403	77	287
15..	....	....	.99A	.99A	.88	.384	1	288
16..	.86	.86	.80A	.80A	.77	.357	25	288
17..	....	.79B	....	.79B	.78	.370	....	288
18..	....	.85B	....	.85B	.87	.392	....	288
19..	....	....	....	.87N	.86	.393	....	288
22..	.93	.93	.93	.93	.94	.409	....	288
23..	....	.95B	....	.95B	.98	.413	15	288
24..	1.25	1.25	1.20A	1.21B	1.24	.472	2	290
25..	Exchange Closed; Christmas							
26..	....	1.58B	....	1.58B	1.53	.543	....	290
29..	1.70	1.77	1.70	1.70A	1.69	.558	2	276
30..	1.40	1.51	1.40	1.51	1.44	.519	52	327
31..	1.74	1.96B	1.74	1.93	1.94	.604	13	334

JUNE 1987 64 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	1.30	1.30	1.30	1.30	1.28	.344	10	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.16	1.16	1.16	1.16	1.16	.318	10	10
4..	....	....	1.00A	1.00A	.90	.325	....	10
5..	....	....	....	.90N	.88	.323	....	10
6..	....	....	....	.88N	.97	.341	....	10
7..	....	....	....	.97N	.97	.342	....	10
10..	....	1.00B	....	1.00B	1.01	.353	....	10
11..	1.15	1.15	1.15	1.15	1.06	.367	1	11
12..	1.30	1.30	1.30	1.30	1.34	.428	1	12
13..	....	....	1.25A	1.25A	1.26	.402	....	12
14..	....	....	1.16A	1.16A	1.19	.386	....	12
17..	....	....	....	1.19N	.99	.337	....	12
18..	....	....	....	.99N	.99	.337	....	12
19..	.92	.93B	.92	.93B	1.06	.352	100	112
20..	....	....	1.02A	1.02A	.99	.331	....	112
21..	....	....	.85A	.85A	.70	.286	....	112
24..	....	....	....	.70N	.72	.289	....	112
25..	....	.84B	....	.84B	.89	.350	....	112
26..	....	....	....	.89N	.77	.319	....	112

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1987 64 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	Exchange Closed; Thanksgiving Day							
28..	....	.85B	....	.85B	.89	.359	....	112

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.89N	.85	.346	....	112
2..	....	.87B	....	.87B	.96	.355	....	112
3..	.94	.94	.93	.93	.92	.341	151	262
4..	.81	.81	.81	.81	.81	.321	3	265
5..	....	....	....	.81N	.84	.334	....	265
8..	....	....	....	.84N	.85	.337	....	265
9..	....	....	.83A	.83A	.76	.324	....	265
10..	....	....	....	.76N	.76	.325	....	265
11..	.80	.80	.80	.80	.77	.319	40	279
12..	.75	.75	.70	.70	.73	.310	7	280
15..	.66	.66	.66	.66	.59	.291	2	280
16..	....	....	.58A	.58A	.51	.265	....	280
17..	....	.54B	....	.54B	.53	.276	....	280
18..	....	.55B	....	.55B	.58	.294	....	280
19..	....	....	....	.58N	.58	.293	....	280
22..	....	.59B	....	.59B	.63	.306	....	280
23..	....	.64B	....	.64B	.65	.309	....	280
24..	....	.83B	....	.83B	.85	.363	....	280
25..	Exchange Closed; Christmas							
26..	....	1.09B	....	1.09B	1.09	.432	....	280
29..	1.23	1.31	1.23	1.25A	1.23	.446	10	280
30..	1.08	1.08	1.08	1.08	1.04	.407	3	279
31..	1.24	1.42	1.24	1.42	1.44	.493	177	445

JUNE 1987 65 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	2.08	2.08	2.08	2.08	2.12	.524	5	5
10..	2.07	2.20	2.07	2.20	2.18	.531	630	635
13..	....	....	....	2.18N	2.32	.549	20	655
14..	....	....	2.30A	2.30A	2.25	.549	....	655
15..	....	....	....	2.25N	2.17	.542	....	655
16..	....	....	....	2.17N	2.13	.537	....	655
17..	....	....	....	2.13N	2.14	.538	....	655
20..	....	....	2.05A	2.05A	2.04	.528	....	655
21..	1.95	1.96B	1.93	1.95B	1.94	.509	105	755
22..	....	....	....	1.94N	1.83	.491	....	755
23..	1.50	1.50	1.50	1.50	1.30	.379	....	755
24..	1.35	1.40	1.30	1.30	.98	.308	25	775
27..	....	1.25B	....	1.23B	1.25	.333	....	775
28..	....	1.38B	....	1.35B	1.38	.356	....	775
29..	....	....	1.30A	1.38N	1.40	.353	....	775
30..	1.24	1.24	1.24	1.24	1.25	.333	1	776
31..	1.00	1.00	1.00	1.00	.98	.278	10	786

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.90	.90	.90	.90	.89	.253	10	776
4..	....	....	.75A	.75A	.68	.258	....	776
5..	....	....	....	.68N	.64	.256	....	776
6..	.74	.74	.74	.74	.71	.271	10	766
7..	....	....	....	.71N	.71	.272	....	766
10..	....	....	....	.71N	.75	.281	....	766
11..	....	.80B	....	.80B	.80	.292	....	766
12..	....	.92B	....	.92B	1.01	.349	....	766
13..	....	....	....	1.01N	.95	.324	....	766
14..	....	....	.93A	.93A	.89	.309	....	766
17..	....	....	....	.89N	.73	.263	....	766
18..	....	....	....	.73N	.73	.262	....	766
19..	.68	.68	.68	.68	.78	.275	....	766
20..	....	....	.70A	.70A	.73	.256	....	766
21..	.47	.47	.47	.47	.48	.216	1	765
24..	....	....	....	.48N	.49	.218	....	765
25..	....	.60B	....	.60B	.62	.270	....	765
26..	....	....	....	.62N	.51	.242	....	765
27..	Exchange Closed; Thanksgiving Day							
28..	....	.60B	....	.60B	.63	.277	....	765

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.63N	.60	.265	....	765
2..	....	.65B	....	.65B	.68	.272	....	765
3..	.70	.70	.70	.70	.68	.260	2	767
4..	....	....	.63A	.63A	.56	.242	....	767
5..	....	....	....	.56N	.58	.253	....	767
8..	....	....	....	.58N	.58	.254	....	767
9..	....	....	....	.58N	.52	.242	....	767
10..	....	....	....	.52N	.52	.243	....	767
11..	....	....	....	.52N	.52	.237	....	767
12..	....	....	....	.52N	.49	.229	....	767
15..	....	....	.47A	.47A	.40	.211	....	767

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1987 65 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	....	.38A	.38A	.33	.189	....	767
17..	....	....	....	.33N	.34	.196	....	767
18..	....	.36B	....	.36B	.38	.210	....	767
19..	....	....	.36A	.38N	.38	.209	....	767
22..	....	....	....	.38N	.40	.218	....	767
23..	....	....	....	.40N	.42	.220	....	767
24..	....	.45B	....	.45B	.57	.265	....	767
25..	Exchange Closed; Christmas							
26..	.65	.75B	.65	.75B	.75	.327	2	768
29..	.90	.90	.89A	.89A	.87	.339	1	769
30..	.75	.75	.69	.70B	.71	.304	....	769
31..	.95	1.01B	.95	1.01B	1.02	.384	1	770

JUNE 1987 66 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	1.85	1.85	1.85	1.85	1.84	.478	65	65
8..	....	....	1.80A	1.80A	1.78	.471	....	65
9..	....	....	....	1.78N	1.72	.458	....	65
10..	....	....	....	1.72N	1.74	.463	....	65
13..	....	....	....	1.74N	1.86	.479	....	65
14..	....	....	1.85A	1.85A	1.79	.478	....	65
15..	....	....	....	1.79N	1.73	.470	....	65
16..	1.70	1.70	1.70	1.70	1.68	.464	1	66
17..	....	....	....	1.68N	1.68	.462	....	66
20..	....	....	1.65A	1.65A	1.60	.451	....	66
21..	....	....	....	1.60N	1.52	.431	....	66
22..	1.48	1.48	1.48	1.48	1.43	.412	1	67
23..	....	....	1.35A	1.35A	1.00	.306	....	67
24..	....	....	....	1.00N	.71	.242	....	67
27..	....	.92B	....	.92B	.80	.266	....	67
28..	....	1.05B	....	1.05B	1.08	.287	....	67
29..	....	....	....	1.08N	1.03	.285	....	67
30..	....	....	....	1.03N	.93	.268	....	67
31..	....	....	....	.93N	.77	.219	....	67

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.75A	.75A	.70	.197	....	67
4..	.60	.60	.47	.47	.51	.200	3	70
5..	....	....	....	.51N	.46	.197	3	70
6..	....	....	....	.46N	.51	.211	....	70
7..	....	....	....	.51N	.51	.211	....	70
10..	....	....	....	.51N	.54	.218	....	70
11..	....	.57B	....	.57B	.58	.227	....	70
12..	....	.65B	....	.65B	.74	.277	....	70
13..	....	....	....	.74N	.71	.254	....	70
14..	....	....	.70A	.70A	.68	.240	....	70
17..	....	....	.64A	.64A	.55	.200	....	70
18..	....	....	....	.55N	.54	.198	....	70
19..	.50	.50	.50	.50	.57	.209	1	70
20..	....	....	.55A	.55A	.53	.191	....	70
21..	....	....	.48A	.48A	.32	.158	....	70
24..	....	....	....	.32N	.33	.158	....	70
25..	....	.41B	....	.41B	.43	.202	....	70
26..	.40	.40	.40	.40	.36	.178	2	72
27..	Exchange Closed; Thanksgiving Day							
28..	....	.42B	....	.42B	.45	.207	....	72

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.45N	.43	.196	....	72
2..	....	....	....	.43N	.46	.202	....	72
3..	....	....	....	.46N	.46	.191	....	72
4..	.40	.40	.40	.40	.36	.176	8	77
5..	....	....	....	.36N	.38	.185	....	77
8..	....	....	....	.38N	.38	.185	....	77
9..	....	....	....	.38N	.34	.175	....	77
10..	....	....	....	.34N	.34	.175	....	77
11..	....	....	....	.34N	.35	.169	....	77
12..	....	....	....	.35N	.33	.162	....	77
15..	....	....	....	.33N	.25	147	....	77
16..	....	....	....	.25N	.20	.128	....	77
17..	....	....	....	.20N	.22	.133	....	77
18..	....	.24B	....	.24B	.24	.143	....	77
19..	.27	.27	.27	.27	.25	.142	....	77
22..	....	....	....	.25N	.26	.148	1	76
23..	....	....	....	.26N	.26	.148	....	76
24..	....	.30B	....	.30B	.37	.184	....	77
25..	Exchange Closed; Christmas							
26..	....	.45B	....	.52	.52	.236	....	77
29..	.62	.62	.60	.60	.60	.246	8	84
30..	....	....	.52A	.52A	.48	.216	....	84
31..	....	.70B	....	.70B	.72	.285	....	84

JAPANESE YEN OPTION ON FUTURES — CALLS

JUNE 1987 68 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.25	.25	.25	.25	.30	.105	1	1
18..	....	....	....	.30N	.30	.104	....	1
19..	....	....	.28A	.28A	.32	.110	....	1
20..	.24	24	.24	.24	.30	.097	1	1
21..	....	....	....	.30N	.15	.076	....	....
24..	....	....	....	.15N	.15	.076	....	....
25..	....	.18B	....	.18B	.20	.102	....	....
26..	.16	.16	.16	.16	.16	.087	....	....
27..	Exchange Closed; Thanksgiving Day							
28..	....	.19B	....	.19B	.20	.104	1	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.20N	.19	.096	....	1
2..	....	....	....	.19N	.18	.100	....	1
3..	....	.20B	....	.20B	.22	.092	....	1
4..	.18	.18	.18	.18	.16	.083	1	2
5..	....	....	....	.16N	.16	.088	....	2
8..	....	....	....	.16N	.16	.087	....	2
9..	.18	.18	.18	.18	.15	.081	....	2
10..	....	....	....	.15N	.15	.080	1	3
11..	....	....	....	.15N	.15	.077	....	3
12..	.14	.14	.14	.14	.14	.072	2	2
15..	....	....	....	.14N	.10	.062	....	2
16..	....	....	....	.10N	.09	.052	....	2
17..	....	....	....	.09N	.15	.054	....	2
18..	.12	.12	.12	.12	.10	.058	1	2
19..	....	....	....	.10N	.10	.056	....	1
22..	....	....	....	.10N	.10	.058	....	1
23..	....	....	....	.10N	.10	.058	....	1
24..	....	.12B	....	.12B	.15	.076	....	1
25..	Exchange Closed; Christmas							
26..	....	....	....	.15N	.23	.105	....	1
29..	.28	.28	.28	.28	.27	.111	1	1
30..	.21	.21	.21	.21	.21	.093	....	1
31..	....	....	....	.21N	.31	.135	1	2

SEPTEMBER 1987 62 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	1.26	1.26	1.26	1.26	1.66	.530	....	....
22..	1.90	1.90	1.90	1.90	1.80	.546	50	50
23..	....	1.87B	....	1.87B	1.83	.550	....	50
24..	....	1.98B	....	1.98B	2.10	.597	....	50
25..	Exchange Closed; Christmas							
26..	....	2.35B	....	2.35B	2.46	.649	....	50
29..	....	2.70B	....	2.55B	2.73	.660	....	50
30..	....	....	2.60A	2.60A	2.41	.630	....	50
31..	....	2.83B	....	2.83B	3.00	.693	....	50

SEPTEMBER 1987 64 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	1.00	1.00	1.00	1.00	.96	.358	....	....
22..	....	....	....	.98N	1.04	.370	1	1
23..	1.02	1.02	1.02	1.02	1.06	.372	1	2
24..	....	1.10B	....	1.10B	1.24	.418	....	2
25..	Exchange Closed; Christmas							
26..	....	1.40B	....	1.40B	1.50	.473	....	2
29..	....	1.65B	....	1.55B	1.68	.484	....	2
30..	....	....	1.50A	1.50A	1.50	.452	....	2
31..	....	1.70B	....	1.70B	1.90	.521	....	2

SEPTEMBER 1987 65 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	1.00	1.06	1.00	1.06	1.09	.366	....	....
31..	....	1.38B	....	1.38B	1.45	.434	301	301

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 53 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.46	4.60	4.50A	.45A	.43	.182	50	50
10..	.47	5.00B	4.70	.47A	.46	.192	20	70
11..	.45	4.50	4.10A	.41A	.39	.193	50	110
12..	.40	4.30	4.00	.41	.39	.188	23	133
13..	....	....	....	.39N	33	.183	....	83
14..	....	....	2.30A	.25A	.23	.116	....	83
17..	.19	1.90	1.90	.19	.18	.093	1	82
18..	.20	2.00	1.80	.19	.16	.081	10	84
19..	....	2.10B	....	.21B	.21	.120	....	84
20..	.21	2.10	2.10	.21	.16	.099	1	84
21..	.16	1.60	1.40	.14	.14	.098	16	89
24..	.24	2.60B	2.40	.24	.25	.165	5	94
25..	.27	2.70	2.70	.27	.27	.179	3	93
26..	.26	2.70	2.30	.23	.23	.169	13	98
27..	.24	2.40	2.20	.22	.23	.157	4	99
28..	Exchange Closed; Good Friday							
31..	.14	1.40	1.40	.14	.14	.103	3	98

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.50B	....	.15B	.16	.113	....	98
2..	....	.18B	....	.18B	.20	.137	....	98
3..	.22	.22	.22	.22	.22	.144	1	98
4..	.25	.25	.20A	.25	.25	.157	26	109
7..	.31	.40	.30	.35	.35	.223	82	127
8..	.21	.24	.21	.23	.21	.223	55	176
9..	.23	.23	.22	.22	.21	.136	15	187
10..	.18	.18	.13	.14	.12	.076	6	189
11..	.16	.17	.16	.17	.13	.094	11	200
14..	.16	.16	.14	.14	.15	.095	23	222
15..	....	....	.14A	.15N	.14	.080	2	222
16..	.12	.13	.10	.10	.13	.051	6	223
17..	.10	.11	.09	.09	.10	.047	129	290
18..	.07	.07	.07	.07	.05	.017	4	292
21..	.04	.04	.04	.04	.04	.010	2	294
22..	.04	.05	.04	.05	.05	.005	72	292
23..	.05	.05	.05	.05	.04	.005	1	293
24..	....	....	....	.04N	.03	.005	....	293
25..	....	....	....	.03N	.03	.003	....	293
28..	....	....	....	.03N	.03	.002	....	293
29..	....	....	....	.03N	.02	.003	....	293
30..	....	....	....	.02N	.02	.005	....	293

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.04	.03	.04	.03	.008	50	341
2..	....	....	....	.03N	.03	.005	....	341
5..	....	....	....	.03N	.02	.000	....	341
6..	....	....	....	.02N	.02	.000	....	341
7..	....	....	....	.02N	.02	.000	....	341
8..	....	....	....	.02N	.01	.000	....	341
9..	....	....	....	.01N	.01	.000	....	341
12..	....	....	....	.01N	.01	.000	....	341
13..	....	....	....	.01N	....	.000	....	341
14..	CAB	CAB	CAB	CAB	CAB	.000	....	341
15..	CAB	CAB	CAB	CAB	CAB	.000	....	341
16..	CAB	CAB	CAB	CAB	CAB	.000	....	341
19..	....	....	....	....	....	.000	....	341
20..	CAB	CAB	CAB	CAB	CAB	.000	....	341
21..	CAB	CAB	CAB	CAB	CAB	.000	....	341
22..	CAB	CAB	CAB	CAB	CAB	.000	....	341
23..	.01	.01	.01	.01	....	.000	50	381
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	381
28..	CAB	CAB	CAB	CAB	CAB	.000	....	381
29..	CAB	CAB	CAB	CAB	CAB	.000	....	331
30..	CAB	CAB	CAB	CAB	CAB	.000	....	331

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	331
3..	CAB	CAB	CAB	CAB	CAB	.000	....	331
4..	CAB	CAB	CAB	CAB	CAB	.000	....	331
5..	CAB	CAB	CAB	CAB	CAB	.000	....	331

JUNE 1986 54 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.64	.90	.64	.83A	.80	.319	803	763
6..	.75	.78	.68	.77	.72	.275	334	1061
7..	.68	.72	.60	.69	.67	.267	115	1136
10..	.78	.80	.70	.70	.70	.281	46	1155
11..	.69	.69	.65	.65	.65	.283	132	1187
12..	.63	.67	.63	.63A	.64	.278	18	1180
13..	.61	.66	.58A	.58A	.57	.273	58	1232

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 54 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	.34	.36	.34	.36	.35	.185	65	1287
17..	.30	.31	.30	.31	.30	.156	19	1298
18..	.25	.25	.25	.25	.26	.138	3	1251
19..	.40	.40	.38A	.38A	.36	.194	6	1253
20..	....	....	.34A	.34A	.30	.166	....	1253
21..	.26	.30	.26	.30	.26	.165	3	1254
24..	.42	.45B	.37	.41B	.46	.259	29	1259
25..	.44	.54	.44	.53A	.51	.279	118	1253
26..	.54	.54	.43	.43	.44	.268	139	1282
27..	.42	.47	.40	.47	.43	.254	72	1297
28..	Exchange Closed; Good Friday							
31..	.40	.40	.21	.31	.27	.182	107	1305

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.33	.29	.33	.30	.198	12	1307
2..	.37	.39	.37	.39	.37	.233	22	1328
3..	.42	.42	.37A	.38	.38	.244	32	1353
4..	.34	.48	.34	.48	.47	.264	30	1361
7..	.57	.70	.54	.66	.65	.354	224	1401
8..	.38	.44	.37	.37	.38	.354	185	1364
9..	.42	.42	.39	.40	.39	.242	28	1360
10..	.33	.33	.23	.24A	.24	.151	268	1274
11..	.27	.32	.27	.29	.29	.180	95	1337
14..	.31	.35	.28	.28	.28	.185	80	1359
15..	.30	.30	.24	.24	.24	.162	34	1368
16..	.21	.22	.18	.18	.21	.111	40	1365
17..	.18	.21	.18	.21	.21	.105	245	1414
18..	.15	.15	.10	.12	.10	.045	276	1260
21..	.10	.11	.07	.07	.09	.030	7	1257
22..	.05	.08	.05	.08	.08	.016	29	1217
23..	.08	.10B	.08	.08	.07	.016	50	1240
24..	.09	.09	.08A	.08A	.05	.016	1	1230
25..	.07	.07	.07	.07	.06	.012	15	1215
28..	....	....	....	.06N	.06	.009	....	1215
29..	....	....	....	.06N	.05	.011	....	1215
30..	.05	.05	.05	.05	.04	.017	1	1215

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.05B	....	.05B	.06	.023	....	1214
2..	.06	.06	.06	.06	.05	.016	6	1236
5..	....	....	.03A	.05N	.03	.002	....	1236
6..	....	....	....	.03N	.04	.003	....	1236
7..	....	....	.03A	.03A	.03	.001	....	1236
8..	....	....	....	.03N	.02	.001	....	1221
9..	.02	.02	.02	.02	.02	.000	25	1189
12..	....	....	....	.02N	.02	.000	....	1189
13..	.04	.04	.03A	.03A	.02	.000	....	1189
14..	.01	.01	.01	.01	.01	.000	1	1188
15..	....	....	....	.01N	.01	.000	....	1188
16..	....	....	....	.01N	.01	.002	....	1188
19..	.02	.02	.02	.02	.01	.001	1	1188
20..	....	....	....	.01N	.02	.004	....	1188
21..	....	....	....	.02N	.01	.004	....	1188
22..	....	....	....	.01N	.01	.003	....	1188
23..	CAB	.01	CAB	.01	.01	.002	26	1189
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.01N	....	.000	....	1188
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1,188
29..	.01	.01	.01	.01	....	.000	....	1163
30..	CAB	CAB	CAB	CAB	CAB	.002	10	1150

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	3	1147
3..	CAB	CAB	CAB	CAB	CAB	.000	3	1147
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1147
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1134

JUNE 1986 55 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.99	1.28	.99	1.26A	1.16	.424	42	42
6..	1.14	1.14	1.03A	1.08A	1.05	.375	83	114
7..	.93	1.07	.93	1.00	.99	.367	176	248
10..	1.10	1.13	1.07A	1.07A	1.04	.384	100	323
11..	1.03	1.05B	1.01A	1.02A	1.01	.387	82	371
12..	.98	1.03B	.98	.98	.97	.382	50	418
13..	1.00	1.00	.94A	.94A	.91	.378	40	425
14..	.58	.69	.57A	64	.59	.274	326	599
17..	53	.53	.53	53	.50	.239	3	598
18..	.50	.50	.48A	.48A	.45	.216	38	593
19..	.59	.66	.50	.65	.61	.289	88	569
20..	.57	.57	.57	.57	.51	.254	22	460

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 55 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.49	.50	.48	.48	.48	.254	108	456
24..	.86	.86	.69	.69	.77	.373	7	445
25..	.87	.87	.84	.86	.83	.397	140	434
26..	.81	.85B	.73	.80	.77	.387	17	417
27..	.70@.69	.72	.69	.72B	.75	.372	218	385
28..	Exchange Closed; Good Friday							
31..	.61	.61	.50A	.53	.51	.288	86	394

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.56	.56	.52	.56B	.55	.310	59	445
2..	.61	.70	.61	.66	.66	.356	62	470
3..	.67	.69B	.65	.66B	.67	.372	40	470
4..	.65	.85	.65	.78B	.78	.397	114	468
7..	.94	1.11	.94	1.05	1.06	.502	305	502
8..	.76@.75	.77	.67	.68	.68	.502	49	556
9..	.66	.74	.66	.70A	.70	.378	171	619
10..	.56	.58B	.45	.48	.45	.261	88	585
11..	.51	.55	.50A	.55	.52	.302	60	566
14..	.56	.60	.55	.56	.54	.312	85	569
15..	.48	.54	.45	.49B	.46	.282	90	546
16..	.38	.39	.35	.38	.37	.209	23	546
17..	.38	.40	.30	.38	.35	.199	49	554
18..	.28	.30	.19	.19	.18	.099	82	568
21..	.17	.17	.16	.16	.15	.073	27	561
22..	.14	.16	.11	.13	.13	.043	15	562
23..	.11	.15B	.11	.15B	.14	.040	216	703
24..	.15	.15	.12	.12	.13	.042	7	703
25..	.12	.12	.11	.12	.10	.031	150	708
28..	.11	.11	.09A	.09A	.08	.025	1	708
29..	.09	.09	.09	.09	.08	.031	4	711
30..	.08	.08	.07	.07	.07	.045	110	741

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.09	.14	.09	.14	.13	.059	2	741
2..	.12	.12	.11	.11	.10	.043	73	763
5..	.04	.07	.04	.06	.06	.010	14	773
6..	....	.07B	....	.06N	.07	.011	7	779
7..	.04	.04	.04	.04	.04	.006	1	768
8..	.03	.04B	.03	.04B	.04	.006	16	771
9..	....	....	....	.04N	.04	.003	....	752
12..	....	....	....	.04N	.03	.000	....	752
13..	.03	.03	.03	.03	.03	.002	34	753
14..	....	....	....	.03N	.03	.003	....	752
15..	....	....	....	.03N	.03	.003	....	752
16..	.02	.02	.02	.02	.02	.010	2	750
19..	.05	.05	.05	.05	.06	.006	2	748
20..	....	....	....	.06N	.05	.018	....	749
21..	.03	.04B	.03	.03	.03	.018	1	748
22..	....	....	....	.03N	.02	.014	....	745
23..	.02	.02	.02	.02	.02	.013	10	748
26..	Exchange Closed; Memorial Day							
27..	.02	.02	.02	.02	.01	.002	1	748
28..	....	....	....	.01N	.01	.001	....	748
29..	....	....	....	.01N	....	.006	....	748
30..	.04	.04	.04	.04	.04	.025	2	733

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.04	.04	.04	.04	.02	.006	....	733
3..	....	....	.01A	.01A	.01	.000	....	733
4..	.01	.01	.01	.01	....	.000	2	731
5..	CAB	CAB	CAB	CAB	CAB	.000	....	731

JUNE 1986 56 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	1.80	1.80	1.72A	1.72A	1.64	.533	1	1
6..	....	....	1.55A	1.55A	1.48	.483	....	1
7..	1.48	1.48	1.46A	1.47A	1.43	.475	100	101
10..	....	1.62B	....	1.45B	1.50	.494	....	101
11..	1.46	1.52B	1.40	1.43B	1.46	.498	110	201
12..	1.48	1.51B	1.43	1.43	1.41	.494	11	211
13..	1.44	1.44	1.35	1.35	1.36	.490	207	401
14..	1.02	1.02	.90	1.00	.95	.379	80	402
17..	.78	.86	.78	.83	.83	.339	202	526
18..	.82	.82	.74	.74	.73	.314	12	528
19..	.88	1.04	.88	1.02	.98	.399	76	500
20..	.87	.88	.85	.85	.84	.360	5	503
21..	.80	.80	.80	.80	.78	.362	91	503
24..	1.16	1.25	1.10	1.25	1.22	.497	12	496
25..	1.26	1.36	1.25	1.30B	1.31	.524	30	407
26..	1.28	1.33B	1.20	1.23	1.23	.516	3	408
27..	1.11	1.18	1.11	1.18	1.19	.502	77	426

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 56 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	.95	.95	.80	.88	.85	.414	52	472

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.95B	....	.86B	.91	.441	1	471
2..	1.07	1.10	1.06	1.06	1.08	.493	33	469
3..	1.09	1.12B	1.08	1.08	1.10	.512	21	460
4..	1.28	1.30	1.22	1.22	1.25	.540	17	462
7..	1.52	1.71	1.50	1.71	1.66	.647	3	462
8..	1.13	1.21B	1.13	1.13A	1.13	.647	126	517
9..	1.11	1.16	1.11	1.16	1.14	.528	104	579
10..	1.02	1.02	.82A	.84	.78	.399	36	597
11..	.84	.93	.84	.93	.90	.448	9	603
14..	1.00	1.01B	.96A	.96A	.92	.464	87	689
15..	.87	.89	.83	.84	.83	.431	187	822
16..	.71	.71	.68A	.68A	.65	.342	68	863
17..	.65	.70	.58	.61	.64	.329	122	907
18..	.48	.50	.35	.36	.35	.188	255	925
21..	.30	.33	.28	.28	.26	.148	128	1004
22..	.28	.28	.17	.22B	.23	.095	215	714
23..	.20	.31B	.19	.25	.30	.088	144	765
24..	.27	.27	.22	.24	.24	.091	33	771
25..	.24	.24	.12	.12	.17	.071	17	765
28..	.17	.18	.17	.17	.16	.059	7	769
29..	.18	.18	.14	.15	.15	.072	54	802
30..	.15	.15	.12	.13	.15	.099	206	744

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.19	.22	.18	.22	.22	.124	26	759
2..	.20	.21	.18A	.21	.19	.096	4	762
5..	.08	.11	.08	.08	.09	.028	14	764
6..	.12	.13B	.12	.12	.11	.031	15	778
7..	.08	.08	.07	.07	.07	.020	3	776
8..	.05	.05	.05	.05	.07	.018	2	774
9..	....	....	....	.07N	.06	.012	....	774
12..	.05	.06	.05	.05	.05	.003	4	777
13..	....	....	....	.05N	.05	.010	51	803
14..	.05@.06	.06	.05	.06	.06	.012	2	780
15..	....	....	.05A	.05A	.05	.011	....	777
16..	....	.06B	....	.06B	.05	.032	....	772
19..	.11	.11	.09	.10	.10	.024	22	785
20..	.08	.13	.08	.13	.12	.055	45	783
21..	.09	.10B	.08	.08	.07	.056	46	741
22..	.07	.08	.05	.05	.05	.050	35	741
23..	....	....	....	.05N	.05	.050	....	741
26..	Exchange Closed; Memorial Day							
27..	.03	.03	.02	.02	.02	.016	7	735
28..	....	....	....	.02N	.02	.014	....	735
29..	.01	.04	.01	.03	.03	.045	81	678
30..	.08	.14	.06	.13	.13	.129	1056	1370

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.15	.16	.08	.09	.09	.080	101	1390
3..	.03	.03	.03	.03	.02	.003	12	1377
4..	.03	.03	.02	.02	.01	.000	80	1363
5..	....	....	....	.01N	....	.000	15	1368

JUNE 1986 57 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	2.40	2.40	2.40	2.40	2.24	.638	2	2
6..	....	....	2.10A	2.10A	2.05	.590	....	2
7..	....	....	....	2.05N	1.99	.582	....	2
10..	....	2.25B	....	2.05B	2.06	.603	....	2
11..	2.10	2.13B	2.07A	2.07A	2.02	.607	....	2
12..	....	2.11B	....	2.02N	2.00	.604	....	2
13..	....	....	....	2.00N	1.92	.602	....	2
14..	1.48	1.48	1.30A	1.43B	1.37	.491	51	53
17..	1.26	1.32	1.25A	1.32	1.22	.451	3	56
18..	1.21	1.21	1.12	1.12	1.11	.423	2	58
19..	1.39	1.49	1.32A	1.48A	1.46	.516	230	169
20..	1.33	1.33	1.28A	1.29A	1.25	.476	23	170
21..	1.20	1.20	1.14	1.20	1.21	.479	18	182
24..	1.65	1.82B	1.64	1.65B	1.79	.619	39	173
25..	1.89	1.89	1.88	1.88	1.90	.646	4	173
26..	....	1.95B	1.80A	1.90N	1.86	.640	....	173
27..	....	....	1.76A	1.76A	1.74	.629	....	173
28..	Exchange Closed; Good Friday							
31..	....	....	1.34A	1.38A	1.36	.548	....	203

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 57 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.45@.48	1.47B	1.45	1.45	1.45	.577	....	183
2..	....	1.60B	....	1.60B	1.69	.629	18	201
3..	....	1.73B	....	1.73B	1.73	.649	....	201
4..	1.81	1.93B	1.81	1.81	1.86	.676	1	199
7..	2.34	2.40	2.34	2.40	2.39	.771	13	202
8..	....	....	1.83A	1.83A	1.71	.771	8	202
9..	....	1.77B	....	1.77B	1.75	.672	....	199
10..	1.34	1.36B	1.34	1.34	1.29	.548	10	209
11..	1.35	1.42B	1.35	1.42B	1.43	.598	20	215
14..	....	1.59B	....	1.48B	1.48	.618	....	215
15..	1.37	1.37	1.37	1.37	1.37	.587	5	220
16..	1.12	1.17	1.12	1.17	1.10	.495	17	237
17..	.93	1.11B	.93	1.04	1.05	.481	57	272
18..	.82	.82	.63A	.63A	.59	.312	26	291
21..	.58	.60	.52A	.52A	.49	.260	21	291
22..	.35	.48	35	.40	.41	.180	146	404
23..	.33	.50	.30	.45	.45	.168	161	504
24..	.51	.51	.38	.39	.39	.171	6	501
25..	.41	.41	.28	.31	.29	.140	20	509
28..	.29	.29	.25	.25	.26	.122	33	487
29..	.28	.28	.25	.25	.24	.144	32	488
30..	.26	.28B	.21	.23	.30	.167	25	471

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.36	.43	.33	.43	.42	.225	54	475
2..	.37	.37	.31	.31	.33	.184	82	505
5..	.16	.20	.11	.20	.16	.068	86	495
6..	.25	.27	.17	.18	.18	.073	51	481
7..	.12	.13	.12	.12	.11	.052	6	479
8..	.08	.10B	.08	.10B	.10	.048	113	509
9..	.08	.12	.08	.12	.11	.032	33	519
12..	.06	.10	.06	.10	.09	.012	1	519
13..	.11	.11	.10	.11	.09	.030	16	524
14..	.13	.13	.12	.12	.10	.036	5	518
15..	.07	.07	.07	.07	.08	.034	10	518
16..	.12	.15	.11	.15	.15	.082	23	504
19..	.20	.20	.16A	.16A	.16	.067	23	494
20..	.24	.27	.21	.22B	.24	.133	23	512
21..	.23	.23	.13	.21	.17	.140	135	512
22..	.13	.15	.11	.15	.13	.131	6	514
23..	.14	.14	.11	.11	.11	.137	28	538
26..	Exchange Closed; Memorial Day							
27..	.07	.08	.04	.04	.05	.069	59	477
28..	.05	.05	.05	.05	.04	.069	1	476
29..	.05	.16	.05	.15B	.15	.177	1535	1492
30..	.28	.40	.22A	.33	.34	.378	458	1461

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.42	.52	.24	.30	.33	.374	549	1197
3..	.10	.18	.06	.14	.14	.078	1179	2037
4..	.05	.06	.02	.02	.03	.011	44	2031
5..	.01	.01	.01	.01	....	.000	13	2017
6..	CAB	CAB	CAB	CAB	CAB	.000	9	....

JUNE 1986 58 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	2.80	3.20	2.80	3.20	2.94	.732	1026	25
6..	....	....	2.76A	2.76A	2.70	.689	....	25
7..	....	....	....	2.70N	2.65	.682	....	25
10..	....	2.95B	....	2.75B	2.75	.702	....	25
11..	....	2.80B	....	2.75N	2.69	.707	....	25
12..	....	2.77B	....	2.69N	2.68	.704	....	25
13..	....	2.72B	2.67A	2.67A	2.60	.704	....	26
14..	....	....	2.01A	2.09A	1.95	.601	....	27
17..	1.78	1.80B	1.78	1.80B	1.77	.564	3	29
18..	....	....	1.63A	1.63A	1.62	.538	....	27
19..	....	2.02B	....	2.02B	2.06	.629	....	27
20..	....	....	1.90A	1.90A	1.80	.592	....	27
21..	....	....	1.76A	1.76A	1.78	.597	....	27
24..	....	2.55B	....	2.38B	2.51	.728	....	27
25..	2.59	2.59	2.59	2.59	2.65	.753	3	25
26..	....	2.70B	2.53A	2.53A	2.58	.749	....	25
27..	....	....	2.46A	2.46A	2.50	.741	....	25
28..	Exchange Closed; Good Friday							
31..	....	....	2.05A	2.05A	2.00	.674	....	25

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.10B	....	2.01B	2.11	.702	....	25
2..	....	2.32B	....	2.32B	2.40	.748	....	25
3..	....	2.48B	....	2.48B	2.48	.766	....	25
4..	....	2.60B	2.46A	2.60B	2.61	.790	....	25

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 58 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	....	3.10B	....	3.10B	3.22	.865	....	25
8..	....	....	2.63A	2.63A	2.47	.865	....	25
9..	....	2.52B	....	2.52B	2.52	.792	....	25
10..	....	....	2.25A	2.25A	1.93	.689	....	25
11..	....	2.07B	....	2.00B	2.11	.733	....	25
14..	....	2.32B	....	2.22B	2.19	.753	....	25
15..	....	....	2.10A	2.10A	2.03	.728	....	25
16..	....	....	1.78A	1.85A	1.65	.647	....	25
17..	1.60	1.60	1.58A	1.60	1.63	.633	....	25
18..	1.20	1.20	1.12	1.12	1.00	.459	3	27
21..	1.01	1.02	.86A	1.02	.85	.402	27	47
22..	.71	.79	.63	.67	.68	.299	60	73
23..	.60	.71B	.54A	.70	.68	.280	26	72
24..	.70	.77	.64	.64	.64	.284	68	112
25..	.70	.70	.49	.49	.47	.242	39	139
28..	.50	.50	.45A	.47B	.45	.218	20	157
29..	.48	.50	.45	.45	.48	.250	136	234
30..	.46	.60	.42	.60	.57	.309	28	244

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.63	.75	.59	.72	.73	.359	49	266
2..	.68	.68	.58	.60	.59	.308	115	303
5..	.27	.33	.27	.28	.29	.140	102	352
6..	.48	.48	.30	.32	.32	.149	104	380
7..	.29	.29	.23	.24	.22	.113	24	388
8..	.18	.24	.17	.20	.19	.105	69	416
9..	.24	.25	.16A	.25	.25	.076	2	417
12..	.13	.16	.12	.12	.13	.035	48	464
13..	.14	.20	.14	.17	.17	.072	63	493
14..	.20	.20	17	.17	.18	.086	57	521
15..	.17	.17	.15A	.17	.16	.083	8	526
16..	....	.28B	....	.28B	.29	.171	....	511
19..	.44	.46	.33	.33	.32	.152	728	1103
20..	.42	.49	.40	.43	.45	.263	628	1100
21..	.39	.40	.30	.40	.37	.279	43	1125
22..	.33	.35	.27	.30	.31	.271	223	1337
23..	.29	.36	.25	.27	.28	.290	235	1311
26..	Exchange Closed; Memorial Day							
27..	.25	.25	.16	.16@.19	.17	.203	204	1326
28..	.15	.18	.11	.16	.16	.216	756	1734
29..	.20	.46	.18	.46	.45	.428	1233	2163
30..	.67	.91	.62	.89A	.88	.689	419	2093

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.11	1.12B	.80	.86	.88	.772	827	2304
3..	32	.52	.26	.52	40	.424	319	2380
4..	.18	.27	.16	.18	.18	.223	527	1960
5..	.10	.12	.03	.03	.03	.006	1546	1795
6..	.04	.04	CAB	CAB	CAB	.000	134	....

JUNE 1986 59 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.45	1.45	1.32	1.32	1.31	.555	20	20
22..	1.21	1.22B	1.00	1.13	1.11	.443	134	152
23..	.93	1.24	.90A	1.02	1.17	.417	137	249
24..	1.14	1.14	1.01	1.01	1.01	.421	31	277
25..	.95	1.08B	.75	.76@.75	.80	.371	193	372
28..	.78	.81B	.72	.76	.77	.344	288	376
29..	.77	.80B	.77	.77	.80	.384	58	366
30..	.83	.86B	.72	.76	.96	.454	37	334

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.20	1.00	1.20	1.17	.511	24	344
2..	1.05	1.10	1.01A	1.05	.99	.455	25	357
5..	.50	.58	.48A	.50	.50	.249	111	393
6..	.75	.78B	.55	.60	.56	.261	75	416
7..	.55	.57	.40	.40	.42	.210	53	451
8..	.34	.38	.30	.35	.37	.198	56	423
9..	.30	.38	.25	.38	.38	.151	25	442
12..	.25	.27	.23	.23	.23	.082	61	437
13..	.28	.36	.20	.32	.32	.149	418	745
14..	.32	.40B	.32	.35	.33	.173	23	750
15..	.32	.32	.26	.29	.29	.170	181	590
16..	.45	.54	.39	.54	.55	.303	1769	2147
19..	.73@.78	.81	.51	.51	.52	.286	1422	3433
20..	.72	.87	.70	.78	.82	.433	795	4058
21..	.73	.73	.62	.69	.74	.460	549	4007
22..	.69	.76	.60	.69	.64	.459	569	4204
23..	.62	.80	.60	.61	.60	.491	411	4056
26..	Exchange Closed; Memorial Day							
27..	.60	.64	.42	.43	.44	.424	417	3717

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 59 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.37	.50	.30	.50	.45	.460	1511	3365
29..	.49	1.06	.49	1.06	.99	.709	530	3157
30..	1.45	1.82	1.45	1.67	1.71	.900	88	3081
				IN JUNE				
2..	2.02	2.07	1.64A	1.70	1.76	.963	294	2828
3..	.88	1.17	.84A	1.12	1.03	.845	37	2814
4..	.69	.80	.60	.70	.70	.762	123	2790
5..	.55	.56	.17	.23	.22	.338	207	2731
6..	.03	.04	.01	.01	.01	.043	159	....

JUNE 1986 60 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.83	1.83	1.83	1.83	1.64	.591	....	....
23..	1.70	1.70	1.37A	1.70	1.69	.563	7	7
24..	1.65	1.65	1.58	1.60	1.51	.566	19	26
25..	1.40	1.65B	1.28	1.28	1.29	.515	5	28
28..	1.20	1.22	1.14	1.22	1.21	.489	71	82
29..	1.25	1.29B	1.21	1.23B	1.28	.532	3	83
30..	1.34	1.36B	1.21	1.33	1.50	.604	35	95
				IN MAY				
1..	1.73	1.73	1.73	1.73	1.77	.658	1	93
2..	1.59	1.59	1.58A	1.58A	1.54	.607	1	93
5..	.98	.98	.80	.83	.84	.388	173	185
6..	1.30	1.30	.90	.94	.86	.403	11	184
7..	.85	.89	.70	.74A	.72	.341	67	214
8..	.60	.70	.55A	.67	.67	.326	163	299
9..	.44	.68	.44	.65@.63	.65	.263	9767	9678
12..	.44	.48	.37	.39	.39	.163	1274	10682
13..	.46	.63	.40	.54	.53	.265	857	10697
14..	.60	.63	.54	.58	.59	.298	674	11169
15..	.52	.56	.44	.55	.54	.297	915	11768
16..	.78	.98	.70A	.92@.95	.94	.465	1081	11754
19..	1.23@.24	1.32	.91A	.91A	.90	.456	1355	11852
20..	.98	1.42	.96	1.38	1.36	.615	351	11925
21..	1.26	1.32B	1.12	1.26	1.27	.647	11712	7306
22..	1.26	1.26	1.19	1.22	1.22	.653	1331	7208
23..	1.20	1.42	1.20	1.25	1.26	.691	357	7350
26..	Exchange Closed; Memorial Day							
27..	1.05	1.28B	.94	1.01B	1.02	.669	30	7316
28..	.94	1.08	.82	1.08	1.09	.715	1053	6826
29..	1.22	1.88	1.20	1.88	1.84	.898	537	6550
30..	2.25	2.83	2.25	2.61B	2.65	.980	14	6539
				IN JUNE				
2..	3.09	3.09	2.70	2.70	2.74	.997	578	5617
3..	2.01	2.01	1.73A	1.95A	1.92	.986	48	5576
4..	1.57	1.66B	1.57	1.63	1.52	.984	380	5615
5..	1.10	1.10	.80	.85B	.85	.948	19	5537
6..	.42	.42	.23	.23	.18	.633	819	4911
9..	....	....	....	....	....	.805	....	....

JUNE 1986 61 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	1.81	1.83	1.72	1.72	1.80	.633	8	8
29..	1.95	1.96	1.95	1.96	1.93	.673	16	13
30..	....	2.05	1.83A	2.05	2.23	.737	50	59
				IN MAY				
1..	2.30	2.30	2.28	2.30B	2.52	.783	5	64
2..	2.36	2.36	2.28A	2.28A	2.23	.741	1	65
5..	1.28	1.47	1.24	1.24	1.35	.542	20	81
6..	1.77	1.91B	1.37	1.44	1.40	.557	117	191
7..	1.35	1.35	1.10	1.12B	1.15	.493	96	287
8..	.96	1.10	.84	1.10	1.10	.476	121	365
9..	.80	1.06	.77	1.06	.98	.403	291	574
12..	.67	.76	.63	.66B	.66	.280	3659	3829
13..	.82	1.01	.66	.91@.90	.90	.411	4205	7446
14..	.99	1.07	.93	.99@.97	.99	.451	1126	8056
15..	.89@.93	.96	.82	.92@.93	.92	.452	2203	9739
16..	1.28@.32	1.50	1.18	1.50	1.48	.630	443	9417
19..	1.96	1.97	1.44	1.44	1.45	.632	117	9402
20..	1.77	2.12	1.77	2.10	2.10	.772	216	9457
21..	1.93	2.10	1.87	1.99	1.99	.801	9402	3686
22..	1.97	2.17	1.92A	2.02	2.00	.811	448	3958
23..	1.95	2.30B	1.95	2.10A	2.09	.845	14	3957

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 61 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
27..	1.90	2.16B	1.84A	1.84A	1.82	.854	21	3929
28..	2.01	2.01	1.78A	2.01	1.94	.890	22	3925
29..	2.47	2.84	2.47	2.84	2.81	.976	8	3926
30..	3.50	3.66B	3.50	3.66B	3.64	.997	37	3903
				IN JUNE				
2..	4.00	4.00	3.75A	4.00	3.72	.999	241	3870
3..	....	....	2.75A	2.75A	2.86	.999	....	3869
4..	2.57	2.57	2.57	2.57	2.49	.999	360	3653
5..	2.35	2.36	2.25	2.25	1.81	.999	104	3731
6..	1.26	1.40	1.25A	1.30	1.17	.990	54	3580
9..	....	....	....	....	....	.989	....	....

JUNE 1986 62 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	3.05	3.05	3.05	3.05	2.91	.810	....	....
25..	....	3.09B	....	3.09B	2.62	.774	50	50
28..	....	2.72B	2.57A	2.59A	2.52	.758	....	50
29..	2.65	2.68	2.65	2.68	2.70	.791	10	60
30..	....	2.85B	2.59A	2.70N	3.06	.841	....	60
				IN MAY				
1..	3.18	3.18	3.18	3.18	3.37	.875	....	60
2..	....	....	3.13A	3.13A	3.01	.846	....	60
5..	2.03	2.07B	2.03	2.03	1.98	.687	4	64
6..	2.08	2.68B	2.08	2.08	2.02	.701	1	64
7..	....	2.04B	1.85A	1.85A	1.74	.642	....	64
8..	1.48	1.50	1.39	1.39	1.65	.627	6	70
9..	1.21	1.35B	1.21	1.35B	1.46	.555	125	160
12..	1.10@.15	1.15	1.03	1.03	1.05	.426	90	220
13..	1.30	1.46B	1.23A	1.44B	1.42	.568	6	221
14..	1.52	1.62	1.45	1.55B	1.52	.610	16	222
15..	1.43	1.47	1.35	1.46A	1.44	.613	9	231
16..	1.88	2.00B	1.88	1.98B	2.20	.771	3	227
19..	2.80	2.80	2.45A	2.45A	2.17	.781	10	228
20..	2.73	2.73	2.62A	2.62A	2.88	.883	20	228
21..	2.76	2.76	2.76	2.76	2.95	.904	50	275
22..	....	....	....	2.95N	2.91	.913	....	225
23..	2.91	3.15B	2.91	3.10B	3.04	.935	51	275
26..	Exchange Closed; Memorial Day							
27..	....	....	2.70A	2.70A	2.75	.951	....	270
28..	2.79	2.79	2.79	2.79	2.89	.969	2	270
29..	3.84	3.84	3.84	3.84	3.78	.996	1	220
30..	....	4.58B	....	4.58B	4.63	.999	....	218
				IN JUNE				
2..	....	4.93B	4.61A	4.63N	4.71	.999	....	150
3..	....	....	3.75A	3.75A	3.85	.999	....	37
4..	....	....	3.62A	3.68A	3.49	.999	....	37
5..	2.78	2.78	2.78	2.78	2.80	.999	1	37
6..	2.26	2.26	2.25	2.25	2.17	.999	51	67
9..	....	....	....	....	....	.999	....	....

JUNE 1986 63 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	1.90	1.90	1.90	1.90	2.09	.696	....	....
12..	1.72	1.72	1.68A	1.72	1.57	.580	8	8
13..	1.82	2.17B	1.75	2.05B	2.05	.713	250	258
14..	....	2.21B	....	2.21B	2.20	.749	50	308
15..	....	....	2.14A	2.14A	2.13	.754	....	308
16..	....	2.74B	....	2.74B	3.02	.875	....	308
19..	....	3.62B	....	3.13B	3.00	.886	....	308
20..	....	....	....	3.60B	3.80	.948	....	308
21..	....	....	....	3.80N	3.89	.961	....	308
22..	....	....	....	3.89N	3.88	.966	....	308
23..	....	4.15B	....	4.05B	4.02	.978	....	308
26..	Exchange Closed; Memorial Day							
27..	....	....	....	4.02N	3.73	.988	....	308
28..	....	3.90B	....	3.85B	3.88	.994	....	308
29..	....	4.52B	....	4.52B	4.78	.999	....	308
30..	....	5.58B	....	5.58B	5.63	.999	....	308
				IN JUNE				
2..	....	5.93B	5.61A	5.63N	5.71	.999	....	308
3..	....	....	4.75A	4.75A	4.85	.999	....	308
4..	4.60	4.60	4.60	4.60	4.49	.999	4	308
5..	4.22	4.22	4.22	4.22	3.80	1.000	2	304
6..	....	....	3.27A	3.27A	3.17	.999	2	302

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1986 63 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	....	....	....	....	.999	....	....

JUNE 1986 64 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	3.55@.54	3.62B	3.49A	3.62B	3.96	.939	500	500
19..	....	4.59B	3.95A	3.95A	3.91	.948	....	500
20..	....	....	....	4.69B	4.74	.980	....	500
21..	....	4.75B	....	4.74N	4.86	.986	....	500
22..	....	....	....	4.86N	4.84	.989	....	500
23..	....	5.15B	....	5.05B	5.00	.993	....	500
26..	Exchange Closed; Memorial Day							
27..	....	....	....	5.00N	4.72	.997	....	500
28..	....	4.80B	....	4.80B	4.87	.999	....	500
29..	....	5.55B	....	5.55B	5.77	.999	....	460
30..	....	6.58B	....	6.58B	6.63	.999	....	460

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	6.93B	6.61A	6.63N	6.71	1.000	....	460
3..	....	....	5.69A	5.69A	5.85	1.000	....	....

SEPTEMBER 1986 54 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	1.05	1.18B	1.05	1.09	1.06	.305	5	5
7..	....	....	....	1.06N	1.15	.299	....	5
10..	....	....	1.08A	1.15N	1.01	.311	....	5
11..	...	1.08B	....	1.01N	.98	.314	....	5
12..	1.00	1.00	1.00	1.00	.99	.310	1	6
13..	....	1.10B	....	.99N	.91	.307	....	6
14..	.68	.68	.68	.68	.66	.241	....	6
17..	....	....	.64A	.64A	.59	.218	1	7
18..	....	....	....	.59N	.54	.203	....	7
19..	....	.70B	....	.70B	.73	.249	....	7
20..	....	....	.68A	.68A	.61	.227	....	7
21..	....	....	....	.61N	.58	.227	....	7
24..	....	.82B	....	.72B	.83	.300	....	7
25..	....	....	....	.83N	.84	.314	....	7
26..	....	.90B	.83A	84N	.82	.307	....	7
27..	....	....	.81A	.82N	.82	.298	....	7
28..	Exchange Closed; Good Friday							
31..	....	....	.62A	.62A	.55	.247	....	7

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.62B	....	.62B	.66	.260	....	7
2..	....	.71B	....	.71B	.72	.286	....	7
3..	.72	.75	.72	.75	.76	.295	2	7
4..	....	.78B	....	.78B	.80	.310	....	7
7..	1.00	1.02B	1.00	1.02B	1.03	.372	1	8
8..	.85	.85	.80A	.85	.71	.372	5	13
9..	....	....	....	.71N	.74	.298	....	13
10..	....	....	.60A	.60A	.50	.232	....	13
11..	....	.58B	....	.58B	.62	.255	....	13
14..	....	.68B	....	.63B	.63	.262	....	13
15..	....	....	....	.63N	.60	.247	....	13
16..	....	....	.58A	.58A	.56	.206	....	13
17..	....	....	....	.56N	.52	.201	....	13
18..	....	....	.47A	.47A	.36	.137	....	13
21..	....	....	....	.36N	.33	.121	....	13
22..	....	.35B	....	.35B	.30	.094	....	13
23..	....	....	....	.30N	.39	.094	....	13
24..	.35	.40B	.34A	.34A	.29	.098	1	13
25..	....	.32B	....	.32B	.21	.087	....	13
28..	....	....	....	.21N	.22	.082	....	13
29..	....	....	....	.22N	.23	.093	....	13
30..	....	....	....	.23N	.28	.110	....	13

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.28N	.30	.126	....	13
2..	.30	.30	.30	.30	.30	.112	1	14
5..	....	....	.20A	.20A	.18	.066	....	14
6..	.27	.27	.27	.27	.22	.071	1	15
7..	.20	.21	.20	.20	.20	.062	44	58
8..	....	....	....	.20N	.18	.061	....	58
9..	.20	.20	.20	.20	.21	.054	5	63
12..	.19	.19	.19	.19	.13	.040	13	75
13..	.25	.25	.18	.18	.18	.059	15	86
14..	....	....	....	.18N	.15	.066	....	85
15..	.15	.15	.15	.15	.20	.067	2	87
16..	.25	.25	.23A	.25	.22	.097	4	81
19..	....	....	....	.22N	.22	.096	....	81

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 54 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	.22N	.32	.129	....	81
21..	.31	.31	.31	.31	.27	.133	1	82
22..	....	....	....	.27N	.26	.131	1	83
23..	....	....	....	.26N	.25	.132	....	83
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.25N	.22	.114	....	83
28..	.20	.20	.20	.20	.20	.116	1	82
29..	.27@.28	.33B	.27	.33B	.34	.152	3	82
30..	.43	.47B	.43	.47B	.54	.196	111	126

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.53	.53	.51	.51	.57	.196	5	128
3..	.43	.45B	.43	.45B	.46	.147	2	131
4..	.43@.44	.44	.35	.35	.39	.128	127	248
5..	.32	.32	.27	.27	.28	.098	2	248
6..	.25	.25	.25	.25	.25	.076	1	248
9..	....	....	....	.25N	.25	.086	....	248
10..	.19	.19	.17	.17	.16	.066	5	252
11..	.17	.17	.16	.16	.15	.061	3	251
12..	....	....	....	.15N	.13	.052	....	249
13..	....	....	....	.13N	.11	.048	....	249
16..	.13	.14	.13	.14	.12	.055	9	253
17..	.13	.15	.13	.15	.13	.066	208	445
18..	.15	.15	.12A	.13A	.11	.052	205	650
19..	.09	.09	.09	.09	.11	.052	3	652
20..	.13	.13	.13	.13	.12	.062	1	652
23..	....	....	....	.12N	.08	.040	....	652
24..	....	.10B	....	.09B	.10	.043	....	652
25..	.10	.10	.09A	.10	.09	.038	4	652
26..	....	....	....	.09N	.09	.035	....	652
27..	....	....	....	.09N	.08	.029	....	652
30..	....	....	.07A	.07A	.06	.016	....	652

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.07	.07	.06	.015	20	652
2..	....	....	....	.06N	.06	.015	....	652
3..	.05	.05	.05	.05	.03	.008	11	653
4..	Exchange Closed; Independence Day							
7..	....	....	....	.03N	.03	.009	3	652
8..	.03	.03	.03	.03	.02	.005	10	652
9..	....	....	....	.02N	.02	.004	....	652
10..	....	....	....	.02N	.02	.005	....	652
11..	....	....	....	.02N	.03	.007	....	652
14..	....	....	....	.03N	.02	.003	....	652
15..	.02	.02	.02	.02	.02	.002	2	651
16..	....	....	....	.02N	.02	.001	....	651
17..	....	....	....	....	....	.001	....	651
18..	....	....	....	.02N	....	.000	....	651
21..	CAB	CAB	CAB	CAB	CAB	.000	....	651
22..	CAB	CAB	CAB	CAB	CAB	.000	....	651
23..	CAB	CAB	CAB	CAB	CAB	.000	....	651
24..	CAB	CAB	CAB	CAB	CAB	.000	....	651
25..	CAB	CAB	CAB	CAB	CAB	.000	....	651
28..	CAB	CAB	CAB	CAB	CAB	.000	....	651
29..	CAB	CAB	CAB	CAB	CAB	.000	....	651
30..	CAB	CAB	CAB	CAB	CAB	.000	....	651
31..	CAB	CAB	CAB	CAB	CAB	.000	....	651

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	651
4..	CAB	CAB	CAB	CAB	CAB	.000	....	651
5..	CAB	CAB	CAB	CAB	CAB	.000	....	651
6..	CAB	CAB	CAB	CAB	CAB	.000	....	651
7..	CAB	CAB	CAB	CAB	CAB	.000	....	651
8..	CAB	CAB	CAB	CAB	CAB	.000	....	651
11..	CAB	CAB	CAB	CAB	CAB	.000	....	651
12..	CAB	CAB	CAB	CAB	CAB	.000	....	651
13..	CAB	CAB	CAB	CAB	CAB	.000	....	651
14..	CAB	CAB	CAB	CAB	CAB	.000	....	651
15..	CAB	CAB	CAB	CAB	CAB	.000	....	651
18..	CAB	CAB	CAB	CAB	CAB	.000	....	651
19..	CAB	CAB	CAB	CAB	CAB	.000	....	651
20..	CAB	CAB	CAB	CAB	CAB	.000	....	651
21..	CAB	CAB	CAB	CAB	CAB	.000	....	651
22..	CAB	CAB	CAB	CAB	CAB	.000	....	651
25..	CAB	CAB	CAB	CAB	CAB	.000	....	651
26..	CAB	CAB	CAB	CAB	CAB	.000	....	651
27..	CAB	CAB	CAB	CAB	CAB	.000	....	651
28..	CAB	CAB	CAB	CAB	CAB	.000	....	651
29..	CAB	CAB	CAB	CAB	CAB	.000	....	651

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 54 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	651
3..	CAB	CAB	CAB	CAB	CAB	.000	....	651
4..	CAB	CAB	CAB	CAB	CAB	.000	....	651

SEPTEMBER 1986 55 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	1.40	1.40	1.40	1.40	1.42	.378	1	1
7..	....	....	....	1.42N	1.49	.372	....	1
10..	....	....	1.43A	1.49N	1.38	.384	....	1
11..	....	1.45B	....	1.38N	1.34	.388	....	1
12..	....	....	....	1.34N	1.35	.385	....	1
13..	1.35	1.55B	1.28A	1.28A	1.27	.382	14	14
14..	....	....	1.00A	1.00A	.94	.309	....	14
17..	....	....	.88A	.88A	.85	.284	....	14
18..	....	....	.84A	.84A	.76	.266	....	14
19..	....	.95B	....	.95B	1.03	.319	....	14
20..	....	....	.95A	.95A	.88	.295	....	14
21..	.90	.90	.82A	.82A	.85	.296	1	15
24..	....	1.17B	....	1.05B	1.17	.378	....	15
25..	....	....	....	1.17N	1.17	.395	....	15
26..	....	1.18B	....	1.18B	1.16	.389	....	15
27..	....	....	....	1.18N	1.16	.379	....	15
28..	Exchange Closed; Good Friday							
31..	1.05	1.05	.95A	.95A	.84	.324	....	15

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.91B	....	.91B	.97	.340	....	15
2..	1.10	1.10	1.10	1.10	1.06	.369	5	20
3..	1.13	1.13	1.07A	1.07A	1.10	.380	78	98
4..	1.13	1.20	1.08A	1.20	1.15	.397	36	134
7..	....	1.48B	....	1.48B	1.45	.465	7	141
8..	1.18	1.18	1.18	1.18	1.05	.465	1	142
9..	1.05	1.07	1.05	1.07	1.09	.386	6	140
10..	.88	.88	.88	.88	.86	.312	9	149
11..	....	.94B	....	.94B	.92	.339	....	149
14..	1.02	1.02	1.02	1.02	.95	.348	30	174
15..	.97	.97	.97	.97	.89	.331	2	175
16..	.75	.75	.75	.75	.81	.283	1	175
17..	....	....	.80A	.81A	.78	.277	....	175
18..	.66	.66	.66	.66	.57	.198	24	160
21..	.59	.59	.56	.57	.48	.176	34	188
22..	....	.50B	.45A	.50B	.48	.140	2	189
23..	.53	.53	.42A	.53N	.55	.139	90	144
24..	....	....	.46A	.46A	.44	.142	....	144
25..	.50	.50	.45A	.45A	.33	.129	20	164
28..	....	.40B	....	.36B	.34	.122	....	164
29..	....	....	....	.34N	.35	.135	....	164
30..	....	....	....	.35N	.40	.158	....	164

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.41	.44B	.41	.41	.46	.178	10	174
2..	....	....	.45A	.45A	.42	.159	....	174
5..	.34	.34	.34	.34	.29	.099	1	175
6..	.35	.38B	.35	.35	.32	.105	3	178
7..	....	....	.23A	.32N	.27	.093	....	178
8..	.28	.28	.28	.28	.24	.091	42	220
9..	....	....	....	.24N	.26	.081	....	220
12..	.29	.29	.29	.29	.20	.062	1	221
13..	....	.30B	....	.30B	.28	.087	....	221
14..	....	....	....	.28N	.23	.097	....	221
15..	.26	.26	.26	.26	.30	.097	2	222
16..	.30	.30	.30	.30	.32	.136	2	224
19..	.43	.44	.31	.31	.35	.135	42	238
20..	.48	.50	.48	.50	.52	.176	74	302
21..	.44	.44	.42A	.44	.41	.182	7	309
22..	....	....	....	.41N	.40	.179	....	309
23..	....	.41B	....	.40N	.40	.182	....	309
26..	Exchange Closed; Memorial Day							
27..	.30	.33B	.26A	.30	.33	.162	1	309
28..	.34	.34	.34	.34	.33	.165	4	305
29..	.55	.58	.55	.58	.57	.210	36	272
30..	.63	.80	.60	.78	.75	.265	157	317

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.80	.80	.78	.80	.68	.266	9	319
3..	.55	.60B	.55	.60B	.62	.207	1	318
4..	.55	.65	.53	.57A	.54	.184	198	312
5..	.46	.46	.46	.46	.44	.145	2	313
6..	.36	.38B	.36	.38B	.38	.115	3	316
9..	.36	.36	.35	.35	.35	.130	2	317
10..	.30	.30	.25	.25	.26	.103	19	332

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 55 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	.25A	.26N	.24	.097	....	332
12..	.26	.26	.20	.22B	.21	.083	4	325
13..	.20	.20	.20	.20	.18	.078	1	325
16..	.17	.20	.17	.20	.22	.090	2	325
17..	.24	.24	.16	.22	.22	.105	80	333
18..	.20	.25	.19A	.22	.18	.087	476	703
19..	.19	.19	.19	.19	.19	.086	12	713
20..	.21	.21	.19	.21	.19	.103	4	716
23..	.20	.20	.18	.18	.13	.070	107	754
24..	.16	.16	.16	.16	.16	.075	85	758
25..	....	....	.15A	.16N	.15	.068	....	758
26..	.14	.14	.14	.14	.13	.064	....	758
27..	....	....	....	.13N	.12	.054	4	756
30..	.10	.10	.09	.09	.10	.033	9	764

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.09	.09	.09	.09	.08	.031	50	764
2..	.10@.09	.10	.09	.09	.09	.030	275	933
3..	....	....	.07A	.07A	.06	.019	30	963
4..	Exchange Closed; Independence Day							
7..	....	....	....	.06N	.06	.021	....	963
8..	....	.12B	.04A	.06N	.04	.013	....	962
9..	.05	.05	.04	.04	.04	.011	21	962
10..	....	....	....	.04N	.04	.012	....	962
11..	....	....	....	.04N	.05	.016	....	962
14..	.03	.03	.03	.03	.03	.008	10	962
15..	....	....	....	.03N	.03	.005	....	962
16..	.02	.02	.02	.02	.02	.004	....	962
17..	....	....	....	.02N	.01	.002	....	962
18..	.02	.02	.02	.02	.01	.001	10	968
21..	....	....	....	.01N	.01	.000	....	968
22..	.01	.01	.01	.01	.01	.000	7	965
23..	....	....	....	.01N	.01	.001	....	965
24..	.01	.01	.01	.01N	.01	.001	2	967
25..	....	....	....	.01N	.01	.001	2	967
28..	....	....	....	.01N	....	.000	....	968
29..	CAB	CAB	CAB	CAB	CAB	.000	....	968
30..	CAB	CAB	CAB	CAB	CAB	.000	....	965
31..	CAB	CAB	CAB	CAB	CAB	.000	....	965

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	965
4..	CAB	CAB	CAB	CAB	CAB	.000	....	965
5..	CAB	CAB	CAB	CAB	CAB	.000	....	965
6..	CAB	CAB	CAB	CAB	CAB	.000	....	965
7..	CAB	CAB	CAB	CAB	CAB	.000	....	965
8..	CAB	CAB	CAB	CAB	CAB	.000	....	965
11..	CAB	CAB	CAB	CAB	CAB	.000	....	965
12..	CAB	CAB	CAB	CAB	CAB	.000	....	965
13..	CAB	CAB	CAB	CAB	CAB	.000	....	965
14..	CAB	CAB	CAB	CAB	CAB	.000	....	965
15..	CAB	CAB	CAB	CAB	CAB	.000	....	965
18..	CAB	CAB	.01A	CAB	CAB	.000	....	965
19..	CAB	CAB	CAB	CAB	CAB	.000	....	965
20..	CAB	CAB	CAB	CAB	CAB	.000	....	965
21..	CAB	CAB	CAB	CAB	CAB	.000	....	965
22..	CAB	CAB	CAB	CAB	CAB	.000	....	965
25..	CAB	CAB	CAB	CAB	CAB	.000	....	965
26..	CAB	CAB	CAB	CAB	CAB	.000	....	965
27..	CAB	CAB	CAB	CAB	CAB	.000	....	965
28..	CAB	CAB	CAB	CAB	CAB	.000	....	965
29..	CAB	CAB	CAB	CAB	CAB	.000	....	965

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	965
3..	CAB	CAB	CAB	CAB	CAB	.000	....	965
4..	CAB	CAB	CAB	CAB	CAB	.000	....	965

SEPTEMBER 1986 56 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	1.83	1.90	1.83	1.87	1.86	.453	21	20
7..	....	....	1.85A	1.85A	1.93	.447	1	21
10..	....	1.95B	1.82A	1.93N	1.82	.461	....	21
11..	....	1.90B	....	1.82N	1.79	.465	....	21
12..	....	....	....	1.79N	1.77	.462	....	21
13..	1.89	1.90B	1.75A	1.75A	1.70	.460	7	28
14..	....	....	1.38A	1.38A	1.30	.383	....	28
17..	1.17	1.17	1.17	1.17	1.18	.357	1	29
18..	....	....	1.14A	1.18N	1.10	.337	....	29
19..	....	1.30B	....	1.30B	1.40	.396	....	29

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1986 56 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	1.26	1.26	1.26	1.26	1.23	.369	2	30
21..	....	....	1.20A	1.23N	1.20	.372	....	30
24..	....	1.62B	....	1.62B	1.60	.461	....	30
25..	1.67	1.67	1.67	1.67	1.68	.479	2	30
26..	....	1.70B	1.66A	1.66A	1.64	.474	....	30
27..	1.48	1.48	1.48	1.48	1.59	.464	20	40
28..	Exchange Closed; Good Friday							
31..	....	....	1.30A	1.34A	1.22	.407	....	20

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.30B	....	1.30B	1.36	.426	....	20
2..	....	1.48B	....	1.48B	1.47	.458	....	20
3..	1.55	1.55	1.55	1.55	1.54	.470	1	21
4..	1.50	1.65	1.50	1.65	1.61	.489	2	22
7..	....	2.02B	....	2.02B	1.98	.559	....	22
8..	....	....	1.54A	1.54A	1.49	.559	....	22
9..	....	1.50B	....	1.50B	1.53	.480	....	22
10..	....	....	1.26A	1.26A	1.20	.400	....	22
11..	1.28	1.35B	1.28	1.35B	1.36	.430	1	22
14..	1.42	1.42	1.40A	1.42	1.36	.441	1	21
15..	1.36	1.36	1.36	1.36	1.28	.422	1	22
16..	1.09	1.09	1.09	1.09	1.16	.369	1	22
17..	....	....	1.13A	1.13A	1.11	.362	....	22
18..	....	....	1.05A	1.07A	.82	.270	....	22
21..	.77	.77	.77	.77	.70	.244	2	22
22..	....	....	.66A	.70N	.69	.199	....	22
23..	.73	.73	.73	.73	.69	.195	21	43
24..	.83	.83	.63A	.63A	.64	.199	3	44
25..	.70	.70	.62A	.62A	.50	.181	20	63
28..	.52	.52	.52	.52	.51	.172	20	73
29..	.55	.55	.55	.55	.51	.188	4	75
30..	....	.52B	....	.51N	.57	.216	....	75

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.62	.62	.62	.62	.68	.240	10	85
2..	....	....	.65A	.65A	.62	.218	....	85
5..	.45	.53	.45	.45A	.43	.143	17	102
6..	....	.55B	....	.47B	.46	150	....	102
7..	.40	.47B	.40	.41	.41	.133	25	107
8..	.40	.40	.37A	.40	.38	.131	5	112
9..	....	....	....	.38N	.40	.117	....	112
12..	.35	.35	.35	.35	.33	.091	5	117
13..	....	.38B	....	.38B	.38	.123	....	117
14..	.35	.35	.35	.35	.34	.136	1	116
15..	.35	.35	.35	.35	.36	.136	....	116
16..	.40	.41B	.40	.41B	.47	.184	4	120
19..	.60	.60	.57	.57	.50	.183	2	122
20..	.55	.65	.55	.65	.66	.232	45	131
21..	.64	.64	.60	.60	.63	.239	25	136
22..	....	....	.62A	.63N	.60	.236	....	136
23..	.58	.58	.58	.58	.58	.241	7	134
26..	Exchange Closed; Memorial Day							
27..	.49	.49	.49	.49	.51	.219	2	136
28..	....	....	....	.51N	.51	.224	....	136
29..	.64	.72	.64	.72	.76	.279	3	135
30..	.80	1.05	.80	1.05	1.05	.342	150	279

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.09	1.21	1.06	1.07B	1.08	.345	122	366
3..	.75	.92B	.75	.90	.90	.278	19	384
4..	.84	.84	.75	.78	.79	.250	21	402
5..	.71	.71	.65A	.65A	.58	.204	11	392
6..	.62	.62	.44A	.47	.47	.166	198	373
9..	.51	.52	.47	.47	.53	.186	19	288
10..	.42	.42	.40	.40	.39	.152	37	292
11..	.35	.40	.35	.40	.36	.145	136	383
12..	.35	.35	.33	.33	.33	.127	35	408
13..	.31	.31	.30	.30	.29	.120	6	412
16..	.30	.30	.30	.30	.31	.137	1	414
17..	.33	.37	.29	.37	.36	.159	117	427
18..	.33	.33	.30A	.33	.29	.135	2	429
19..	....	....	....	.29N	.28	.135	4	432
20..	.29	.31B	.26A	.30	.30	.158	85	451
23..	.34	.36	.26	.27B	.23	.115	73	492
24..	.26	.27	.26	.26	.26	.123	37	540
25..	.22	.22	.22	.22	.23	.112	23	552
26..	.25	.25	.24A	.25	.23	.107	6	557
27..	.19	.19	.19	.19	.20	.093	4	555
30..	.17	.17	.17	.17	.16	.060	40	555

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1986 56 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.16	.16	.16	.16	.14	.057	20	555
2..	.15	.15	.14	.14	.15	.057	331	716
3..	.11	.11	.11	.11	.10	.037	50	754
4..	Exchange Closed; Independence Day							
7..	.07	.08B	.07	.08B	.11	.041	10	754
8..	.06	.08	.06	.08	.08	.028	12	759
9..	....	....	....	.08N	.08	.024	....	749
10..	....	....	....	.08N	.07	.025	....	748
11..	....	....	....	.07N	.08	.034	....	748
14..	....	....	....	.08N	.07	.019	....	748
15..	....	....	.06A	.06A	.05	.013	....	748
16..	.04	.04	.04	04	.04	.010	134	690
17..	.02	.02	.02	.02	.02	.007	....	656
18..	.01	.01	.01	.01	.02	.005	25	670
21..	.01	.01	.01	.01	.01	.002	10	659
22..	.01	.01	.01	.01	.01	.002	6	656
23..	....	....	....	.01N	.01	.003	....	655
24..	.01	.01	.01	.01	.01	.003	....	655
25..	....	....	....	.01N	.01	.005	3	628
28..	....	....	....	.01N	.01	.001	....	628
29..	....	....	....	.01N	.01	.001	....	628
30..	....	....	....	.01N	.01	.000	....	628
31..	....	....	....	.01N	....	.000	....	628

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	628
4..	CAB	CAB	CAB	CAB	CAB	.000	....	628
5..	CAB	CAB	CAB	CAB	CAB	.000	....	628
6..	CAB	CAB	CAB	CAB	CAB	.000	....	628
7..	CAB	CAB	CAB	CAB	CAB	.000	....	628
8..	CAB	CAB	CAB	CAB	CAB	.000	....	628
11..	CAB	CAB	CAB	CAB	CAB	.000	....	628
12..	CAB	CAB	CAB	CAB	CAB	.000	....	628
13..	CAB	CAB	CAB	CAB	CAB	.000	....	628
14..	CAB	CAB	CAB	CAB	CAB	.000	....	628
15..	CAB	CAB	CAB	CAB	CAB	.000	....	628
18..	CAB	CAB	CAB	CAB	CAB	.000	....	628
19..	CAB	CAB	CAB	CAB	CAB	.000	....	628
20..	CAB	CAB	CAB	CAB	CAB	.000	....	628
21..	CAB	CAB	CAB	CAB	CAB	.000	....	628
22..	CAB	CAB	CAB	CAB	CAB	.000	....	628
25..	CAB	CAB	CAB	CAB	CAB	.000	....	629
26..	CAB	CAB	CAB	CAB	CAB	.000	....	629
27..	CAB	CAB	CAB	CAB	CAB	.000	....	629
28..	CAB	CAB	CAB	CAB	CAB	.000	....	629
29..	CAB	CAB	CAB	CAB	CAB	.000	....	629

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	629
3..	CAB	CAB	CAB	CAB	CAB	.000	....	629
4..	CAB	CAB	CAB	CAB	CAB	.000	....	629

SEPTEMBER 1986 57 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	2.36	2.36	2.36	2.36	2.37	.530	1	1
7..	....	....	....	2.37N	2.43	.524	....	1
10..	2.45	2.53B	2.38A	2.38A	2.34	.538	2	3
11..	2.35	2.42B	2.35	2.35	2.30	.542	3	5
12..	2.40	2.40	2.39	2.39	2.30	.539	10	15
13..	2.35	2.40B	2.28A	2.28A	2.22	.538	1	14
14..	1.70	1.82	1.70	1.82	1.74	.461	3	17
17..	1.60	1.60	1.60	1.60	1.59	.433	5	14
18..	1.55	1.56	1.52A	1.52A	1.50	.413	100	114
19..	....	1.75B	....	1.75B	1.85	.475	....	114
20..	....	....	1.75A	1.75A	1.65	.448	....	114
21..	1.61	1.61	1.55A	1.55A	1.54	.451	50	144
24..	2.07	2.07	2.00	2.05	2.12	.544	29	138
25..	2.18	2.18	2.18	2.18	2.20	.563	25	128
26..	2.20	2.25B	2.20	2.20	2.16	.558	1	129
27..	....	....	1.71A	2.05A	2.16	.550	....	129
28..	Exchange Closed; Good Friday							
31..	....	....	1.80A	1.80A	1.68	.494	....	129

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.78B	....	1.78B	1.84	.513	....	129
2..	....	2.00B	....	2.00B	2.02	.547	....	129
3..	2.05	2.07B	2.05	2.05	2.07	.560	3	130
4..	....	2.12B	....	2.12B	2.16	.579	....	130
7..	....	2.65B	....	2.65B	2.60	.647	....	130
8..	....	....	2.20A	2.20A	2.02	.647	....	130
9..	2.06	2.06	2.06	2.06	2.07	.572	1	129

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1986 57 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	1.73A	1.73A	1.62	.493	....	129
11..	....	1.78B	....	1.78B	1.81	.524	....	129
14..	....	1.94B	....	1.85B	1.86	.535	....	129
15..	....	....	....	1.86N	1.77	.517	....	129
16..	1.55	1.55	1.55	1.55	1.60	.461	1	128
17..	....	....	1.50A	1.55A	1.53	.453	1	129
18..	1.35	1.35	1.25A	1.28A	1.13	.352	8	137
21..	1.08	1.08	1.07	1.07	1.00	.322	6	138
22..	.90	1.00B	.90	1.00B	.91	.268	2	139
23..	.85	.93	.85	.93	.99	.261	1	140
24..	1.15	1.15	.98A	.98A	.91	.265	5	144
25..	.85	.95B	.83A	.83A	.72	.243	1	145
28..	.70	.76	.70	.73	.73	.232	36	168
29..	.78	.78	.72	.72	.73	.252	49	210
30..	....	.87B	.68A	.73N	.87	.284	....	210

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.05	1.05	1.04A	1.04A	.97	.311	1	211
2..	.89	.89	.89	.89	.87	.285	25	236
5..	.54	.70	.54	.65	.58	.196	13	246
6..	.79	.83B	.78A	.78A	.65	.204	1	247
7..	.70	.70	.56	.60	.54	.183	15	262
8..	.55	.55	.53	.53	.56	.180	89	264
9..	.58	.58	.53A	.58	.56	.161	2	266
12..	.44	.45B	.44	.45B	.45	.129	....	266
13..	.56	.58	.50	.57	.54	.169	35	280
14..	.58	.58	.55	.55	.51	.183	5	282
15..	.52	.52	.46A	.48A	.47	.183	2	284
16..	.60	.65B	.55	.65B	.65	.241	30	299
19..	.82	.83B	.80	.80	.68	.239	130	333
20..	.72	.94	.72	.94	.90	.294	5	336
21..	.85	.85	.75	.83B	.85	.303	31	352
22..	.87	.88	.85	.85	.85	.301	4	354
23..	.89	.93	.82	.84B	.84	.308	97	377
26..	Exchange Closed; Memorial Day							
27..	.77	.77	.70	.70	.75	.285	33	376
28..	.73	.78	.70A	.78	.78	.292	42	399
29..	.80	1.05	.80	1.05	1.07	.356	54	412
30..	1.20	1.48	1.20	1.48	1.40	.425	75	408

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.55	1.58	1.38	1.49	1.49	.430	45	424
3..	1.10	1.30	1.10	1.30	1.23	.357	256	639
4..	1.10	1.15	1.05	1.05	1.08	.327	196	757
5..	.95	1.00	.80	.84	.87	.273	288	1007
6..	.73	.80B	.65	.65	.68	.229	112	1100
9..	.73	.75	.70	.75	.73	.255	75	989
10..	.64	.64	.57	.57	.59	.213	3	983
11..	.58	.58	.55	.55	.55	.205	4	984
12..	.55	.55	.52A	.52A	.49	.183	2	939
13..	.50	.51B	.47	.48	.45	.175	27	940
16..	.44	.46	.44	.46	.48	.198	6	934
17..	.50	.54	.46	.54	.55	.227	67	874
18..	.45	.52B	.45	.50	.45	.197	6	875
19..	.46	.46	.46	.46	.47	.198	225	1100
20..	....	....	....	.47N	.51	.228	120	1220
23..	.55	.55	.42A	.42A	.38	.174	130	1223
24..	.41	.41	.41	.41	.42	.186	1	1224
25..	.36	.38	.36	.38	.39	.172	7	1225
26..	.39	.39	.36	.36	.36	.167	66	1286
27..	.33	.33	.31	.33	.32	.148	43	1268
30..	.26	.26	.21	.24	.24	.102	67	1191

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.22	.22	.22	.22	.23	.098	23	1194
2..	.26	.26	.23	.23	.24	.097	570	1511
3..	.19	.19	.17	.19	.16	.067	723	2125
4..	Exchange Closed; Independence Day							
7..	.14	.15	.14	.15	.19	.076	9	2094
8..	....	....	.13A	.17A	.13	.054	14	2087
9..	.13	.16B	.13	.13	.12	.048	703	2060
10..	.12@.13	.13	.12	.12	.12	.050	550	2363
11..	.14	.15	.14	.15	.14	.065	3	2353
14..	.10	.10	.09A	.09A	.09	.039	22	2348
15..	.09	.09	.07	.07	.07	.029	21	2348
16..	....	....	....	.07N	.07	.023	4	2344
17..	.06	.06	.05A	.05A	.04	.018	10	2348
18..	....	....	....	.04N	.03	.012	....	2348
21..	.04	.04	.04	.04	.01	.006	17	2345
22..	.03	.03	.02	.02	.02	.008	13	2348
23..	....	....	....	.02N	.01	.008	....	2348
24..	....	.02B	....	.02B	.02	.009	....	2348
25..	....	....	....	.02N	.02	.014	....	2348

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1986 57 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.01	.01	.01	.01	.01	.004	3	2345
29..	....	....	....	.01N	.01	.004	....	2345
30..	....	....	....	.01N	.01	.003	....	2345
31..	....	....	....	.01N	.01	.001	....	2345

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	....	.000	20	2325
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2325
5..	CAB	CAB	CAB	CAB	CAB	.001	....	2325
6..	CAB	CAB	CAB	CAB	CAB	.000	....	2325
7..	CAB	CAB	CAB	CAB	CAB	.000	....	2325
8..	CAB	CAB	CAB	CAB	CAB	.000	....	2325
11..	CAB	CAB	CAB	CAB	CAB	.000	....	2325
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2325
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2325
14..	CAB	CAB	CAB	CAB	CAB	.000	5	2322
15..	CAB	CAB	CAB	CAB	CAB	.000	....	2320
18..	CAB	CAB	CAB	CAB	CAB	.000	....	2320
19..	CAB	CAB	CAB	CAB	CAB	.000	1	2319
20..	CAB	CAB	CAB	CAB	CAB	.000	1	2318
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2318
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2318
25..	CAB	CAB	CAB	CAB	CAB	.000	8	2310
26..	CAB	CAB	CAB	CAB	CAB	.000	....	2310
27..	CAB	CAB	CAB	CAB	CAB	.000	....	2310
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2310
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2310

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2310
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2310
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2310

SEPTEMBER 1986 58 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	2.96	2.96	2.96	2.96	2.97	.604	1	1
7..	....	....	....	2.97N	3.00	.598	....	1
10..	....	3.10B	....	3.00N	2.92	.612	....	1
11..	....	3.03B	....	2.92N	2.90	.616	....	1
12..	....	....	....	2.90N	2.89	.614	....	1
13..	....	3.00B	....	2.89N	2.81	.613	....	1
14..	2.27	2.30B	2.27	2.30B	2.25	.538	1	2
17..	2.14	2.14	2.13A	2.14	2.09	.511	1	3
18..	2.00	2.00	2.00	2.00	1.95	.490	1	4
19..	....	2.30B	....	2.30B	2.38	.553	1	5
20..	2.18	2.18	2.18	2.18	2.16	.527	7	12
21..	....	....	2.15A	2.15A	2.17	.531	....	12
24..	....	2.60B	....	2.60B	2.71	.623	....	12
25..	....	....	....	2.71N	2.82	.642	....	12
26..	2.80	2.80	2.80	2.80	2.80	.639	2	14
27..	....	....	2.72A	2.72A	2.76	.631	....	14
28..	Exchange Closed; Good Friday							
31..	....	....	2.40A	2.40A	2.34	.579	....	14

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.37B	....	2.37B	2.42	.599	....	14
2..	....	2.65B	....	2.65B	2.64	.632	....	14
3..	....	....	....	2.64N	2.70	.645	....	14
4..	....	2.78B	....	2.78B	2.80	.664	....	14
7..	....	3.38B	....	3.38B	3.31	.727	....	14
8..	....	....	2.79A	2.79A	2.64	.727	....	14
9..	....	2.72B	....	2.72B	2.71	.660	....	14
10..	2.30	2.30	2.30	2.30	2.20	.584	1	15
11..	....	2.30B	....	2.30B	2.39	.614	....	15
14..	....	2.58B	....	2.45B	2.46	.626	....	15
15..	....	....	....	2.46N	2.36	.608	....	15
16..	....	....	2.18A	2.18	2.12	.554	....	14
17..	....	....	2.05A	2.05A	2.05	.545	....	14
18..	1.75	1.75	1.25A	1.25A	1.54	.440	1	15
21..	....	....	1.50A	1.50A	1.39	.408	....	15
22..	1.45	1.45	1.22A	1.45	1.29	.347	1	15
23..	1.15	1.33	1.15	1.33	1.32	.336	35	49
24..	1.35	1.50B	1.20	1.20	1.23	.339	10	53
25..	1.17	1.30B	1.10	1.10	1.02	.314	6	59
28..	1.05	1.05	.95	1.03	1.02	.302	23	79
29..	1.03	1.04	1.03	1.04	1.03	.323	41	120
30..	1.10	1.12B	1.05A	1.12B	1.21	.359	5	125

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 58 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.25	1.32B	1.25	1.32B	1.34	.388	30	134
2 ..	....	....	1.28A	1.28A	1.21	.360	....	134
5 ..	....	....	.92A	.92A	.85	.259	....	134
6 ..	.98	1.14B	.97A	.98	.91	.267	3	131
7 ..	.80	.80	.80	.80	.78	.243	....	134
8 ..	.72	.76	.72	.72	.80	.238	5	134
9 ..	.76	.80B	.75A	.80B	.78	.215	3	134
12 ..	.73	.75	.72A	.75	.64	.175	8	138
13 ..	....	.77B	....	.77B	.76	.222	1	139
14 ..	.82	.82	.77	.77	.72	.239	8	146
15 ..	.75	.75	.64A	.67A	.64	.239	2	148
16 ..	.83	.83	.83	.83	.92	.304	1	149
19 ..	1.15	1.15	.96	1.02	.95	.302	46	191
20 ..	1.05	1.28	1.05	1.28	1.21	.362	152	337
21 ..	1.15	1.15	.85	.85	1.20	.372	58	369
22 ..	1.13	1.20	1.13	1.20	1.18	.371	17	362
23 ..	1.12@.18	1.25	1.12	1.19	1.19	.381	47	403
26 ..	Exchange Closed; Memorial Day							
27 ..	1.18	1.18	1.01	1.01	1.06	.359	9	402
28 ..	.96	1.11B	.96	1.10	1.11	.367	41	361
29 ..	1.22	1.45	1.15	1.45	1.45	.438	48	362
30 ..	1.78	1.97	1.76	1.96A	1.89	.511	23	355

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	2.00	2.05	1.92	1.92	1.97	.517	122	467
3 ..	1.51	1.78	1.51	1.78	1.68	.442	99	511
4 ..	1.55	1.60	1.43	1.43	1.46	.409	14	498
5 ..	1.28	1.28	1.15	1.22	1.19	.351	107	598
6 ..	1.05	1.05	.97	.97	.98	.302	460	917
9 ..	1.10	1.10	1.00	1.00	1.01	.332	63	930
10 ..	.85	.93	.85	.85A	.84	.285	166	931
11 ..	.80	.84	.80	.82	.80	.276	14	943
12 ..	.80	.80	.71	.75	.72	.251	14	951
13 ..	.73	.77B	.68	.69A	.66	.242	16	960
16 ..	.63	.68	.63	.68	.73	.271	74	984
17 ..	.72	.82	.71A	.80	.82	.306	76	1037
18 ..	.70	.78B	.65	.70A	.68	.273	64	1039
19 ..	.68	.70	.67A	.70	.69	.274	231	1269
20 ..	.75	.75	.69	.72B	.78	.312	160	1369
23 ..	.83	.83	.60A	.63	.59	.249	16	1370
24 ..	.62	.65B	.60	.63	.64	.264	27	1376
25 ..	.58	.58	.56	.58B	.61	.249	44	1448
26 ..	.57	.59	.56	.59	.57	.243	3	1449
27 ..	.51	.51	.50	.50	.51	.220	37	1428
30 ..	.42	.43	.36	.38	.36	.161	90	1422

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.35	.40	.34A	.40	.38	.155	146	1373
2 ..	.40	.40	.37	.37	.39	.155	71	1387
3 ..	.29	.31	.28	.28	.27	.112	363	1735
4 ..	Exchange Closed; Independence Day							
7 ..	.22	.26	.22	.26	.31	.126	38	1712
8 ..	.18	.24B	.18	.24B	.24	.095	2	1711
9 ..	.23	.25	.21A	.21A	.19	.085	107	1709
10 ..	.21	.21	.21	.21	.17	.088	120	1829
11 ..	.23	.23	.19	.22B	.23	.113	40	1816
14 ..	.19	.19	.15	.15	.14	.073	345	1815
15 ..	.13	.16	.13	.13	.10	.057	64	1774
16 ..	.13	.13	.12A	.13	.13	.047	6	1774
17 ..	.09	09	.08	.08	.08	.037	10	1780
18 ..	.06	.08	.06	.06	.06	.028	186	1813
21 ..	.06	.06	.03	.04B	.04	.016	15	1783
22 ..	.04	.04	.04	.04	.04	.019	11	1792
23 ..	.04	.05B	.04	.05B	.03	.020	4	1794
24 ..	.04	.04	.04	.04	.04	.021	60	1844
25 ..	....	.05B	....	.04N	.04	.033	....	1842
28 ..	.03	.03	.03	.03	.03	.011	18	1853
29 ..	....	....	....	.03N	.03	.012	....	1837
30 ..	.01	.01	.01	.01	.01	.009	1	1834
31 ..	....	....	....	.01N	.01	.003	....	1834

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.01	.01	.01	.01	.01	.003	16	1833
4 ..	.01	.01	.01	.01	.01	.002	6	1813
5 ..	.01	.01	.01	.01	.01	.004	10	1804
6 ..	....	....	....	.01N	.01	.001	....	1804
7 ..	.01	.01	.01	.01	....	.001	3	1803
8 ..	.01	.01	.01	.01	....	.001	8	1799
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1799
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1799
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1799
14 ..	CAB	CAB	CAB	CAB	CAB	.000	4	1799
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1809

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 58 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18 ..	CAB	CAB	.01A	CAB	CAB	.000	....	1799
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1799
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1799
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1799
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1799
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1795
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1795
27 ..	CAB	CAB	CAB	CAB	CAB	.000	...	1795
28 ..	CAB	CAB	CAB	CAB	CAB	.000	.....	1795
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1795

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1795
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1795
4 ..	CAB	CAB	CAB	CAB	CAB	.000	...	1795

SEPTEMBER 1986 59 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6 ..	3.62	3.62	3.62	3.62	3.64	.673	1	1
7 ..	....	....	....	3.64N	3.63	.667	....	1
10 ..	....	3.75B	....	3.63N	3.58	.681	....	1
11 ..	....	3.73B	....	3.58N	3.55	.685	....	1
12 ..	....	3.57B	....	3.55N	3.56	.683	....	1
13 ..	....	3.60B	....	3.56N	3.47	.683	....	1
14 ..	....	....	2.95A	3.00A	2.85	.613	....	1
17 ..	....	....	2.72A	2.72A	2.67	.587	....	1
18 ..	....	....	2.57A	2.57A	2.50	.567	....	1
19 ..	....	2.90B	....	2.90B	2.99	.629	....	1
20 ..	....	....	2.84A	2.84A	2.74	.604	....	1
21 ..	....	....	....	2.74N	2.70	.608	....	1
24 ..	....	3.25B	....	3.10B	3.41	.696	....	1
25 ..	....	....	....	3.41N	3.50	.715	....	1
26 ..	....	3.58B	3.48A	3.48A	3.49	.712	....	1
27 ..	....	....	3.38A	3.38A	3.43	.706	....	1
28 ..	Exchange Closed; Good Friday							
31 ..	....	.	2.95A	2.95A	2.95	.659	....	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	3.00B	....	3.00B	3.09	.679	....	1
2 ..	....	3.34B	....	3.34B	3.35	.710	....	1
3 ..	....	3.37B	....	3.37B	3.40	.723	....	1
4 ..	....	3.50B	3.38A	3.50B	3.52	.740	....	1
7 ..	....	4.22B	....	4.22B	4.08	.796	....	1
8 ..	....	....	3.50A	3.50A	3.35	.796	....	1
9 ..	....	3.45B	....	3.45B	3.43	.738	....	1
10 ..	....	....	2.98A	2.98A	2.85	.669	....	1
11 ..	....	2.98B	....	2.98B	3.06	.698	....	1
14 ..	....	3.30B	....	3.15B	3.15	.709	....	1
15 ..	....	....	....	3.15N	3.01	.693	....	1
16 ..	....	....	2.80A	2.80A	2.73	.642	....	1
17 ..	....	....	2.65A	2.65A	2.65	.633	....	1
18 ..	....	....	2.48A	2.48A	2.06	.530	...	1
21 ..	2.05	2.05	2.00A	2.00A	1.87	.497	1	2
22 ..	....	....	1.66A	1.02B	1.70	.431	....	2
23 ..	1.50	1.73B	1.50	1.69	1.70	.417	105	104
24 ..	....	1.82B	....	1.70N	1.63	.419	....	104
25 ..	1.59	1.75B	1.45	1.45	1.40	.392	4	104
28 ..	1.40	1.40	1.38A	1.40	1.36	.378	1	104
29 ..	1.42	1.42	1.41A	1.41A	1.42	.401	30	132
30 ..	1.43	1.49	1.43	1.49	1.64	.438	1	132

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.63	1.72B	1.63	1.72B	1.78	.469	5	134
2 ..	1.65	1.65	1.65	1.65	1.64	.439	30	164
5 ..	1.26	1.26	1.21	1.21	1.16	.329	21	164
6 ..	....	1.50B	....	1.23B	1.23	.338	....	164
7 ..	1.23	1.25B	1.20	1.20	1.09	.310	3	166
8 ..	....	....	1.05A	1.05A	1.09	.304	....	166
9 ..	.94	1.10	.94	1.10	1.06	.276	29	175
12 ..	.95	.96	.90	.90A	.88	.229	669	793
13 ..	.93	1.00B	.93	1.00B	1.02	.283	10	796
14 ..	1.05	1.07	1.00	1.04	1.01	.301	92	843
15 ..	.88	.90	.83	.87B	.89	.301	836	1165
16 ..	1.22	1.25B	1.15	1.25B	1.26	.373	96	1226
19 ..	1.61	1.61	1.32A	1.32A	1.30	.371	29	1230
20 ..	1.50	1.61B	1.50	1.60	1.62	.434	166	1151
21 ..	1.42	1.65	1.42	1.61	1.62	.445	41	1148
22 ..	1.64	1.69	1.58	1.60A	1.60	.445	65	1148
23 ..	1.60	1.67B	1.52	1.60	1.60	.457	50	1169
26 ..	Exchange Closed; Memorial Day							
27 ..	1.55	1.55	1.37	1.37	1.46	.436	2	1169

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1986 59 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	1.39	1.55	1.35	1.55	1.52	.447	22	1190
29	1.90	1.90	1.90	1.90	1.95	.520	52	1198
30	2.20	2.42	2.11	2.42	2.47	.594	136	1198
				IN JUNE				
2	2.63	2.65B	2.49	2.49	2.56	.601	118	1202
3	2.05	2.05	1.95	1.95	2.16	.527	104	1255
4	....	....	2.02A	2.02A	1.93	.495	....	1255
5	1.64	1.67	1.60	1.64	1.60	.434	145	1302
6	1.41	1.45	1.38	1.39	1.33	.382	14	1311
9	1.41	1.48	1.37A	1.44	1.44	.417	25	1312
10	1.26	1.26	1.16	1.20	1.18	.366	22	1310
11	1.17	1.17	1.08	1.09B	1.12	.357	37	1290
12	1.03	1.06	1.03	1.03A	1.02	.329	6	1290
13	1.05	1.08B	.95	.95	.95	.320	22	1296
16	.90	1.05	.88	1.05	1.03	.355	230	1499
17	1.05	1.20	1.02	1.18B	1.18	.395	55	1506
18	1.00	1.16	1.00	1.00	1.00	.359	14	1518
19	1.05	1.05	1.00	1.00	.99	.362	36	1544
20	1.11	1.17	1.05	1.17	1.17	.404	336	1703
23	1.28	1.29B	.87	.94	.89	.337	29	1723
24	.95	1.00	.94A	1.00	.96	.355	45	1739
25	.92	.92	.84	.84	.92	.338	133	1746
26	.87	.90	.87	.88	.87	.332	14	1756
27	.75	.81	.75	.75	.77	.306	12	1756
30	.64	.64	.58	.59A	.56	.236	61	1756
				IN JULY				
1	.54	.55	.52	.54	.56	.230	10	1749
2	.62	.62	.62	.62	.58	.230	9	1728
3	.44	.45	.43A	.45	.43	.174	88	1736
4	Exchange Closed; Independence Day							
7	.37	.38	.34	.35B	.48	.196	190	1685
8	.30	.38	.29	.38	.35	.153	210	1743
9	.43	.43	.33A	.33A	.30	.140	7	1745
10	.35	.35	.32	.32	.30	.145	16	1750
11	.32	.42	.31	.42	.37	.180	53	1754
14	.31	.31	.26	.27	.25	.126	354	2079
15	.22	.25	.22	.22A	.21	.102	49	2074
16	.20	.20	.17	.17	.18	.087	500	2367
17	.16	.17	.13	.14	.14	.071	76	2371
18	.14	.14	.10	.10	.10	.056	154	2472
21	.08	.10	.07	.07	.06	.035	570	2457
22	.09	.11	.08	.09	.08	.041	80	2708
23	.14	.14	.09	.10	.07	.044	27	2469
24	.08	.08	.08	.08	.08	.047	17	2469
25	.11	.12	.11	.12	.10	.069	26	2470
28	.08	.08	.04	.04	.05	.028	3	2464
29	....	....	....	.05N	.05	.030	1	2465
30	....	....	....	.05N	.04	.025	....	2464
31	.04	.04	.03A	.03A	.02	.011	1	2463
				IN AUGUST				
1	....	....	....	.02N	.02	.010	....	2463
4	....	....	....	.02N	.02	.008	....	2473
5	.02	.02	.02	.02	.02	.013	....	2463
6	....	....	....	.02N	.02	.007	....	2463
7	....	....	....	.02N	.01	.005	....	2463
8	.02	.02	.02	.02	.01	.004	1	2463
11	.01	.01	.01	.01	.01	.002	93	2463
12	....	....	....	.01N	.01	.003	....	2463
13	.01	.01	CAB	CAB	CAB	.001	1	2463
14	CAB	CAB	CAB	CAB	CAB	.000	2	2465
15	CAB	CAB	CAB	CAB	CAB	.000	....	2465
18	CAB	CAB	CAB	CAB	CAB	.000	....	2465
19	CAB	CAB	CAB	CAB	CAB	.000	....	2465
20	CAB	CAB	CAB	CAB	CAB	.000	....	2463
21	CAB	CAB	CAB	CAB	CAB	.000	....	2459
22	CAB	CAB	CAB	CAB	CAB	.000	....	2459
25	CAB	CAB	CAB	CAB	CAB	.000	....	2459
26	CAB	CAB	CAB	CAB	CAB	.000	....	2459
27	CAB	CAB	CAB	CAB	CAB	.000	....	2459
28	CAB	CAB	CAB	CAB	CAB	.000	....	2459
29	CAB	CAB	CAB	CAB	CAB	.000	....	2459
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	2459
3	CAB	CAB	CAB	CAB	CAB	.000	....	2457
4	CAB	CAB	CAB	CAB	CAB	.000	....	2457

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1986 60 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	Exchange Closed; Good Friday							
31	3.70	3.70	3.70	3.70	3.70	.732	1	1
				IN APRIL				
1	....	3.74B	....	3.74B	3.80	.750	....	1
2	...	4.10B	....	4.10B	4.10	.778	....	1
3	....	....	....	4.10N	4.17	.790	....	1
4	....	4.35B	....	4.35B	4.30	.805	....	1
7	....	5.05B	....	5.05B	4.91	.852	....	1
8	....	....	4.28A	4.28A	4.18	.852	....	1
9	....	4.25B	....	4.25B	4.21	.805	....	1
10	....	....	3.73A	3.73A	3.60	.745	....	1
11	....	3.75B	....	3.75B	3.81	.770	....	1
14	....	4.08B	....	3.90B	3.90	.781	....	1
15	....	....	....	3.90N	3.76	.767	....	1
16	....	....	3.52A	3.52A	3.65	.722	....	1
17	....	....	3.36A	3.36A	3.35	.713	....	1
18	2.75	2.75	2.75	2.75	2.66	.617	1	2
21	....	....	2.61A	2.61A	2.42	.584	....	2
22	2.27	2.30B	2.17A	2.27	2.18	.517	1	3
23	....	....	2.05A	2.05A	2.22	.500	1	4
24	2.20	2.20	2.15	2.15	2.11	.501	30	32
25	1.80	2.20B	1.80	1.80	1.85	.473	2	34
28	....	....	....	1.85N	1.80	.457	....	34
29	....	1.86B	....	1.86B	1.87	.481	....	34
30	1.83	2.07	1.87	2.07	2.11	.519	52	85
				IN MAY				
1	2.15	2.18	2.10A	2.18	2.31	.550	2	87
2	2.17	2.17	2.17	2.17	2.13	.520	1	87
5	1.77	1.77	1.59A	1.60	1.56	.405	6	93
6	1.78	1.95B	1.78	1.78	1.63	.413	2	93
7	1.67	1.67	1.50A	1.52	1.45	.382	177	244
8	1.40	1.47	1.35A	1.47	1.46	.375	51	235
9	1.40	1.41	1.28A	1.41	1.40	.344	1	186
12	1.20	1.28	1.20	1.28	1.17	.290	2	187
13	1.31	1.43	1.20A	1.36	1.35	.349	9	191
14	1.35	1.45	1.34	1.41	1.33	.368	22	197
15	1.30	1.30	1.18	1.28	1.28	.369	14	205
16	1.64	1.70	1.45	1.60	1.68	.444	5	205
19	2.00	2.02	1.72	1.78B	1.71	.442	36	221
20	2.00	2.20	2.00	2.15	2.10	.506	13	220
21	2.06	2.14	1.92	2.07A	2.11	.519	109	297
22	2.08	2.08	2.03	2.03	2.10	.519	4	294
23	2.08	2.17B	2.08	2.16	2.12	.533	4	296
26	Exchange Closed; Memorial Day							
27	2.07	2.07	2.00	2.00	1.93	.515	3	293
28	2.10	2.10	1.84A	2.08A	2.02	.527	....	293
29	2.30	2.55	2.30	2.54	2.54	.601	19	279
30	2.82	3.10	2.80	3.03B	3.14	.672	27	282
				IN JUNE				
2	3.20	3.34B	3.20	3.20	3.24	.680	5	282
3	....	....	2.60A	2.60A	2.75	.610	....	282
4	2.51	2.51	2.51	2.51	2.50	.579	1	282
5	2.10	2.15	2.10	2.15	2.10	.519	25	274
6	1.83	2.00B	1.78A	2.00B	1.76	.466	7	274
9	1.88	1.90B	1.87A	1.88	1.91	.503	1	275
10	1.61	1.65	1.58	1.65	1.60	.451	25	291
11	1.56	1.58	1.46	1.52	1.54	.443	14	298
12	1.45	1.45	1.37	1.40	1.41	.414	46	317
13	1.48	1.48	1.33	1.35	1.31	.405	93	368
16	....	1.47	1.47	1.47	1.45	.444	2	369
17	1.43	1.65	1.40	1.61A	1.60	.487	47	391
18	1.60	1.60	1.42A	1.43A	1.40	.451	7	387
19	1.45	1.47B	1.41	1.41	1.41	.455	6	393
20	1.52	1.59B	1.52	1.59B	1.58	.501	63	456
23	1.69	1.72B	1.25	1.34	1.35	.433	127	566
24	1.41	1.41	1.30	1.36	1.37	.453	98	603
25	1.22	1.32	1.20	1.32	1.31	.436	280	609
26	1.27	1.27	1.25	1.27	1.25	.431	7	611
27	1.11	1.16	1.11	1.14	1.15	.403	7	613
30	.86	.92	.86	.86	.87	.326	122	680
				IN JULY				
1	.85	.85	.80	.80	.86	.319	486	1011
2	.86	.88B	.81	.81	.83	.320	424	1376
3	.70	.70	.65A	.69	.65	.254	77	1385
4	Exchange Closed; Independence Day							
7	.54	.68	.51	.68	.73	.283	88	1401
8	.50	.60	.46	.60	.56	.230	140	1508
9	.64	.64	.50	.50	.50	.213	414	1858
10	.52	.55	.50	.50	.51	.221	102	1857

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 60 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.55	.64	.50	.58	.58	.266	393	1983
14..	.51	.51	.40	.41	.40	.198	445	1833
15..	.36	.41	.32	.34	.33	.167	55	1769
16..	.35	.35	.28	.29	.29	.146	81	1792
17..	.27	.27	.23	.25B	.25	.124	96	1727
18..	.20	.20	.18	.19	.19	.101	129	1807
21..	.18@.17	.18	.12	.13	.13	.069	87	1812
22..	.15	.16	.12	.14	.13	.079	217	1991
23..	.18	.25B	.15	.15	.14	.085	29	2022
24..	.16	.18	.14	.14	.14	.091	332	2326
25..	.22	.22	.18	.19	.19	.128	122	2412
28..	.14	.15	.10	.12	.09	.060	24	2420
29..	.10	.11	.10	.10	.10	.066	27	2440
30..	.10	.10	.08	.08	.08	.056	4	2436
31..	.04	.05	.04	.05	.04	.028	105	2536

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.04	.05	.04	.05	.04	.027	421	2148
4..	.04	.04	.03	.04	.03	.023	2	2153
5..	.06	.06	.06	.06	.05	.036	4	2151
6..	.05	.05	.04	.04	.04	.021	250	2050
7..	.04	.05	.04	.05	.03	.018	204	1894
8..	....	....	....	.03N	.03	.016	....	1894
11..	...	....	....	.03N	.01	.009	....	1894
12..	.02	.03B	.02	.02	.01	.012	200	1694
13..	.01	.01	.01	.01	.01	.007	40	1693
14..	CAB	.01	CAB	.01	.01	.004	82	1641
15..	CAB	CAB	CAB	CAB	CAB	.003	50	1591
18..	CAB	CAB	CAB	CAB	CAB	.002	....	1591
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1591
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1591
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1529
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1529
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1529
26..	CAB	CAB	CAB	CAB	CAB	.000	409	1120
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
28..	.01	.01	CAB	CAB	.01	.000	....	1120
29..	CAB	CAB	CAB	CAB	CAB	.000	15	1135

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1135
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1135
4..	CAB	CAB	CAB	CAB	CAB	.000	5	1127

SEPTEMBER 1986 61 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	2.12	2.12	2.09	2.09	2.01	.483	3	3
6..	....	2.50B	....	2.19B	2.11	.490	....	3
7..	2.10	2.14B	1.96	1.96	1.88	.458	107	107
8..	1.74	1.74	1.69	1.70	1.86	.450	1	108
9..	....	....	1.70A	1.70A	1.81	.415	15	122
12..	....	....	1.57A	1.57A	1.51	.357	....	122
13..	1.55	1.65B	1.55	1.65B	1.75	.420	1	122
14..	1.75	1.84B	1.70	1.75B	1.75	.439	111	232
15..	1.60	1.67	1.60	1.67	1.67	.439	50	235
16..	2.00	2.16B	1.97A	2.16B	2.18	.517	1	236
19..	2.55	2.55	2.20A	2.28	2.22	.514	51	236
20..	2.58	2.70B	2.58	2.70B	2.72	.578	200	348
21..	2.60	2.65	2.57	2.61	2.70	.590	103	440
22..	2.65	2.65	2.65	2.65	2.70	.592	1	439
23..	....	....	....	2.70N	2.73	.606	....	439
26..	Exchange Closed; Memorial Day							
27..	2.48	2.48	2.48	2.48	2.54	.591	1	439
28..	....	2.58B	2.41A	2.58B	2.63	.605	....	439
29..	2.75	3.20	2.75	3.20	3.23	.676	20	435
30..	3.77	3.77	3.77	3.77	3.88	.742	3	435

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	4.13B	....	3.88N	4.03	.750	....	435
3..	....	....	3.31A	3.31A	3.42	.687	....	435
4..	3.25	3.25	3.14	3.14	3.14	.659	11	442
5..	....	....	2.75A	2.75A	2.70	.602	....	442
6..	2.38	2.39	2.35	2.39	2.29	.550	17	442
9..	....	2.45B	....	2.36B	2.49	.588	....	442
10..	2.24	2.24	2.08	2.08	2.13	.538	9	447
11..	2.00	2.01B	2.00	2.01B	2.05	.530	9	447
12..	1.91	1.91	1.83	1.83	1.85	.501	3	449
13..	1.98	1.98	1.80	1.85	1.75	.493	8	450
16..	1.75	1.91B	1.75	1.91B	1.97	.535	29	466
17..	1.99	2.20	1.88	2.20	2.16	.579	6	471

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 61 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	1.91	2.20B	1.85	1.85	1.90	.544	10	479
19..	....	1.98B	....	1.98B	1.94	.550	....	479
20..	....	2.08B	....	2.08B	2.16	.597	....	479
23..	2.30	2.35B	1.86	1.86	1.76	.531	16	484
24..	....	1.89B	....	1.89B	1.87	.553	....	484
25..	1.73	1.80B	1.73	1.80B	1.83	.537	1	484
26..	1.78	1.78	1.75	1.75	1.75	.532	1	485
27..	....	....	1.63A	1.63A	1.62	.505	....	485
30..	1.34	1.36	1.25	1.25	1.26	.425	175	552

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.17	1.29	1.17	1.27A@.22	1.25	.419	103	577
2..	1.27	1.27	1.25	1.25	1.22	.420	33	607
3..	.96	1.02	.96	.99	.96	.346	81	635
4..	Exchange Closed; Independence Day							
7..	.81	1.02B	.78	1.02B	1.07	.383	378	941
8..	.75	.93B	.69	.87	.85	.322	204	1082
9..	.94	.96B	.80	.80	.78	.303	485	1426
10..	.78	.82	.76	.76	.80	.313	21	1439
11..	.80	.94	.80	.92	.89	.367	105	1435
14..	.83	.83	.64	.64	.65	.290	830	2059
15..	.70	.70	.53	.57	.55	.252	79	2130
16..	.52	.55	.46	.50	.48	.226	128	2200
17..	.40	.43	.40	.42	.42	.197	127	2275
18..	.38	.40	.31	.33	.33	.166	283	2322
21..	.27	.27	.21	.22	.23	.122	999	2691
22..	.23	.32	.22	.26A	.24	.138	398	2726
23..	.26@.30	.45	.26	.27	.25	.148	96	2805
24..	.29	.31	.26	.28A	.27	157	426	2887
25..	.40	.40	.32	.32	.37	.212	394	3188
28..	.25	.25	.15	.17B	.17	.115	97	3235
29..	.19	.21	.17	.20	.18	.125	53	3285
30..	.19	.19	.17	.17	.16	.111	22	3294
31..	.09	.10	.09	.10	.09	.063	96	3325

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.09	.09	.08	.08	.08	.062	61	3278
4..	.06	.08	.06	.08	.08	.056	50	3296
5..	.12	.12	.12	.12	.11	.083	22	3264
6..	.09	.09	.08	.08	.07	.053	188	3405
7..	.07	.07	.07	.07	.07	.047	60	3355
8..	.07	.07	.07	.07	.06	.044	2	3357
11..	.05	.05	.03	.03	.03	.030	23	3350
12..	.05	.05	.03	.03	.03	.039	1001	2924
13..	.02	.02	.01	.01	.01	.026	4	2820
14..	.01	.02	.01	.02	.01	.017	63	2792
15..	.01	.02	.01	.02	.01	.016	266	2770
18..	.01	.01	.01	.01	.01	.012	141	2770
19..	.01	.01	.01	.01	.01	.003	40	2759
20..	....	....	....	.01N	.01	.004	....	2759
21..	....	....	....	.01N	....	.001	....	2758
22..	CAB	CAB	CAB	CAB	CAB	.001	....	2758
25..	CAB	CAB	CAB	CAB	.01	.000	....	2758
26..	....	....	....	.01N	.01	.002	....	2758
27..	.01	.01	.01	.01	.01	.000	601	2453
28..	.01	.01	.01	.01	.01	.003	10	2463
29..	....	....	....	.01N	.01	.000	....	2463

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.01N	....	.000	....	2463
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2463
4..	CAB	CAB	CAB	CAB	CAB	.000	1	2462

SEPTEMBER 1986 62 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.50	3.50	3.45	3.45	3.60	.699	15	11
2..	3.46	3.46	3.46	3.46	3.41	.671	5	16
5..	....	....	....	3.41N	2.57	.560	....	11
6..	3.12	3.12	2.80A	3.12	2.67	.567	10	21
7..	2.79	2.79	2.55A	2.55A	2.42	.534	10	31
8..	2.30	2.32	2.19	2.32	2.42	.525	12	30
9..	2.08	2.30	2.08	2.30	2.28	.489	9	39
12..	2.00	2.00	1.90A	1.90A	1.94	.427	250	239
13..	2.18	2.28	1.95	2.22A	2.21	.492	461	563
14..	2.26	2.33B	2.26	2.28	2.23	.511	207	769
15..	....	....	2.19A	2.19A	2.19	.511	....	769
16..	2.56	2.58B	2.51	2.53	2.77	.587	110	869
19..	3.24	3.24	2.80	2.80	2.80	.585	13	856
20..	....	....	....	3.12B	3.37	.645	....	856
21..	....	....	3.35A	3.35A	3.35	.658	....	851

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1986 62 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	....	....	3.31A	3.31A	3.35	.660	....	851
23..	....	3.45B	....	3.38B	3.42	.675	....	851
26..	Exchange Closed; Memorial Day							
27..	....	....	3.37A	3.37A	3.19	.664	....	851
28..	....	3.27B	3.05A	3.27B	3.31	.677	....	850
29..	3.50	3.93	3.44	3.90	3.96	.744	60	803
30..	4.45	4.63B	4.45	4.63B	4.72	.802	1	804

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	4.93B	....	4.72N	4.80	.810	....	804
3..	4.00	4.35B	4.00	4.10	4.16	.756	610	1414
4..	....	....	4.04A	4.04A	3.84	.730	....	1414
5..	3.71	3.71	3.40A	3.40A	3.36	.679	1	1414
6..	2.96	3.05	2.96	3.05	2.90	.631	8	1416
9..	....	3.15B	....	3.15B	3.16	.668	....	1416
10..	2.70	2.70	2.70	2.70	2.73	.621	1	1416
11..	2.56	2.63	2.56	2.63	2.66	.614	10	1416
12..	....	....	2.52A	2.52A	2.43	.587	....	1406
13..	....	2.58B	2.38A	2.38A	2.33	.580	....	1406
16..	2.37	2.50B	2.21A	2.47B	2.57	.622	1	1407
17..	2.50	2.85B	2.50	2.85B	2.85	.665	....	1407
18..	....	2.90B	2.56A	2.62A	2.54	.634	1	1406
19..	....	2.58B	....	2.58B	2.56	.640	....	1406
20..	2.78	2.78	2.76	2.76	2.91	.685	210	1416
23..	....	3.05B	2.65A	2.65A	2.38	.626	....	1416
24..	....	2.53B	....	2.53B	2.50	.648	....	1416
25..	....	....	2.33A	2.35A	2.44	.633	....	1416
26..	....	....	2.40A	2.42A	2.35	.630	....	1416
27..	....	....	2.24A	2.24A	2.20	.605	....	1416
30..	1.81	1.84B	1.77	1.77	1.77	.528	16	1417

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.65	1.69	1.65	1.69	1.73	.522	4	1419
2..	1.75	1.78B	1.66	1.70B	1.71	.525	98	1475
3..	1.42	1.48	1.33	1.38A	1.37	.448	50	1500
4..	Exchange Closed; Independence Day							
7..	1.08	1.35	1.08	1.35	1.49	.490	33	1526
8..	1.03	1.33	1.03	1.31A	1.26	.426	626	2066
9..	1.35	1.41B	1.13	1.13	1.14	.405	376	2072
10..	1.17	1.20	1.17	1.20	1.16	.417	6	2078
11..	1.20	1.36	1.15	1.30@.32B	1.32	.477	258	2058
14..	1.20	1.20	.98	1.00A	1.01	.396	531	2519
15..	.89	1.01	.86A	.86A	.85	.353	117	2587
16..	.80@.79	.85	.76	.76	.77	.324	244	2685
17..	.65	.70	.63	.66	.65	.290	280	2832
18..	.67	.67	.51	.54	.54	.252	137	2790
21..	.43	.46	.37	.39	.39	.197	534	2781
22..	.39	.54	.37	.45A	.42	.220	509	2767
23..	.60	.73	.47A	.48	.45	.234	902	3041
24..	.50	.50	.46	.47	.46	.249	235	3033
25..	.66	.66	.54	.63	.63	.320	623	3277
28..	.47	.51	.30	.32	.31	.196	957	2844
29..	.32	.38	.32	.35	.35	.213	225	2853
30..	.30	.34	.30	.31	.30	.194	58	2899
31..	.19	.22	.19	.19	.17	.122	104	2860

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.18	.19	.16	.16	.16	.122	24	2844
4..	.13	.17	.13	.17	.16	.115	75	2785
5..	.24	.25	.20	.25	.22	.163	93	2735
6..	.16	.20	.16	.16	.15	.114	24	2713
7..	.14	.14	.14	.14	.15	.105	15	2717
8..	.12	.13	.12	.12	.12	.101	99	2752
11..	.09	.09	.07	.08	.07	.077	245	2609
12..	.09	.10	.09	.09	.08	.099	70	2613
13..	.07	.07	.05	.05	.05	.075	42	2604
14..	.03	.04	.03	.03	.03	.054	94	2567
15..	.03	.03	.03	.03	.03	.054	48	2561
18..	.02	.02	.02	.02	.03	.049	2	2560
19..	.02	.02	.02	.02	.02	.020	9	2558
20..	.01	.01	.01	.01	.02	.023	81	2614
21..	.01	.02	.01	.02	.01	.013	183	2671
22..	.01	.01	.01	.01	.01	.012	7	2664
25..	.01	.01	.01	.01	.01	.007	1	2664
26..	.01	.02	.01	.02	.02	.027	83	2679
27..	.01	.01	.01	.01	.01	.011	100	2779
28..	.02	.03	.02	.03	.02	.039	13	2786
29..	.01	.01	.01	.01	.01	.002	5	2788

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1986 62 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.01	.01	CAB	CAB	CAB	.000	128	2760
3..	CAB	CAB	CAB	CAB	CAB	.000	3	2760
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2758
5..	CAB	CAB	CAB	CAB	CAB	.000	8	....

SEPTEMBER 1986 63 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	2.70	2.75	2.70	2.75	2.80	.563	....	....
14..	....	2.95B	....	2.82B	2.82	.581	100	100
15..	....	....	....	2.82N	2.78	.581	....	100
16..	....	3.26B	....	3.26B	3.43	.654	....	100
19..	....	3.86B	....	3.50B	3.45	.652	....	100
20..	....	....	....	3.82B	4.09	.707	....	100
21..	....	....	....	4.09N	4.08	.720	....	100
22..	....	....	....	4.08N	4.10	.723	....	100
23..	....	4.18B	....	4.18B	4.17	.738	....	100
26..	Exchange Closed; Memorial Day							
27..	....	....	....	4.17N	3.95	.729	....	100
28..	....	4.14B	3.90A	4.14B	4.08	.743	....	100
29..	....	4.65B	....	4.65B	4.79	.802	....	100
30..	....	5.40B	....	5.40B	5.58	.852	....	100

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	5.93B	....	5.58N	5.64	.860	....	100
3..	....	....	4.85A	4.85A	4.94	.814	....	100
4..	....	....	4.85A	4.85A	4.62	.793	....	100
5..	....	....	4.10A	4.10A	4.10	.748	....	100
6..	3.73	3.73	3.73	3.73	3.60	.705	10	110
9..	....	3.86B	....	3.86B	3.87	.740	....	110
10..	3.42	3.42	3.42	3.42	3.42	.698	4	114
11..	3.32	3.33B	3.30A	3.32	3.34	.692	200	210
12..	....	3.37B	3.18A	3.18A	3.09	.668	....	210
13..	....	3.25B	3.07A	3.07A	2.99	.662	....	210
16..	3.01	3.01	3.01	3.01	3.24	.703	5	215
17..	....	3.60B	....	3.59B	3.60	.742	....	215
18..	....	3.70B	3.30A	3.55A	3.24	.715	....	215
19..	....	3.30B	....	3.30B	3.28	.722	....	215
20..	3.45	3.54	3.44A	3.54	3.63	.763	315	510
23..	....	3.85B	3.36A	3.36A	3.08	.713	....	510
24..	....	3.19B	....	3.19B	3.23	.733	....	510
25..	....	....	3.03A	3.10A	3.14	.720	....	510
26..	....	....	3.12A	3.12A	3.05	.718	....	510
27..	2.90	2.90	2.90	2.90	2.86	.697	4	506
30..	2.50	2.50	2.41A	2.44A	2.38	.627	500	710

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.34	2.35B	2.21	2.32	2.33	.622	7	715
2..	....	2.35B	....	2.33N	2.32	.626	....	711
3..	1.93	1.97	1.88	1.88	1.87	.551	12	718
4..	Exchange Closed; Independence Day							
7..	1.60	1.98	1.60	1.98	2.06	.596	202	843
8..	1.49	1.85B	1.43	1.72B	1.73	.533	58	875
9..	1.78	1.96B	1.64A	1.64A	1.61	.512	53	927
10..	1.66	1.70	1.63	1.63	1.65	.526	5	928
11..	1.80	1.89	1.80	1.89	1.89	.586	53	914
14..	1.70	1.70	1.46	1.50B	1.47	.509	62	915
15..	1.35	1.47	1.22	1.25	1.27	.465	11	916
16..	1.21	1.25	1.13	1.13	1.15	.434	28	927
17..	1.02	1.05	.96	1.00	1.01	.397	279	955
18..	1.00	1.00	.80	.80	.83	.355	131	974
21..	.67@.68	.71B	.60	.63	.64	.293	278	1159
22..	.65	.87	.60	.70A	.68	.322	392	1318
23..	.75	1.14	.71	.77	.75	.342	519	1277
24..	.78	.84	.75	.78	.77	.360	118	1176
25..	1.05	1.05	.96	.97	1.00	.444	92	1185
28..	.81	.85	.53	.55B	.55	.304	211	1130
29..	.62	.67	.55	.65	.61	.327	130	1179
30..	.55	.63	.55	.57	.54	.305	78	1198
31..	.37	.40	.33	.35	.32	.211	319	1192

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.34	.38	.30	.33	.32	.213	572	1600
4..	.28	.35	.27	.30	.30	.209	185	1633
5..	.45	.46	.38	.45	.44	.279	196	1557
6..	.37	.37	.31	.32	.30	.211	171	1674
7..	.26	.30	.26	.29	.29	.199	236	1784
8..	.23	.27	.21	.23	.24	.196	115	1861
11..	.20	.20	.17	.18	.16	.165	363	1933
12..	.23	.23	.20	.20	.19	.206	804	1888
13..	.17	.19	.11	.11	.12	.170	232	2018
14..	.10	.11	.09	.10	.10	.137	120	1991

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 63 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	.08	.11	.08	.11	.09	.141	405	2321
18..	.09	.11	.08	.10	.10	.142	72	2277
19..	.09	.09	.05	.05	.04	.075	206	2320
20..	.05	.05	.04	.04	.04	.089	36	2327
21..	.04	.04	.03	.03	.02	.061	20	2345
22..	.03	.03	.02	.03	.02	.062	143	2379
25..	.03	.03	.03	.03	.02	.052	112	2485
26..	.05	.07	.05	.07	.07	.137	120	2570
27..	.06	.06	.04	.04	.03	.078	141	2586
28..	.03@.04	.12	.03	.12	.10	.200	684	2867
29..	.07	.07	.01	.02	.02	.028	480	2841

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.01	.01	.01	.01	.01	.002	239	2859
3..	CAB	.01	CAB	.01	.01	.000	292	2768
4..	.01	.01	CAB	CAB	CAB	.000	5	2766
5..	CAB	CAB	CAB	CAB	CAB	.001	32	....

SEPTEMBER 1986 64 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.96	2.96	2.96	2.96	3.02	.714	8	8
2..	3.12	3.12	3.12	3.12	3.03	.717	2	10
3..	....	....	2.65A	2.65A	2.50	.649	....	10
4..	Exchange Closed; Independence Day							
7..	....	....	2.27A	2.27A	2.73	.693	....	10
8..	....	....	2.14A	2.42A	2.34	.636	....	10
9..	2.22	2.62B	2.22	2.22	2.19	.617	8	10
10..	....	2.32B	....	2.28B	2.26	.631	....	10
11..	2.54	2.57B	2.54	2.54	2.57	.688	8	18
14..	2.11	2.18B	2.11	2.11	2.06	.619	8	18
15..	....	2.04B	1.83	1.83	1.83	.577	25	43
16..	1.75	1.79B	1.66	1.66	1.67	.548	4	47
17..	1.40	1.51B	1.40	1.51B	1.51	.512	127	131
18..	1.49	1.49	1.17	1.30	1.28	.468	48	171
21..	1.09	1.09	.96	.96	.99	.404	224	340
22..	1.00	1.30	.95	1.10	1.07	.439	26	353
23..	1.16	1.69	1.14A	1.17	1.14	.461	21	361
24..	1.22	1.28	1.16	1.18	1.19	.483	738	943
25..	1.52	1.55B	1.42	1.45	1.53	.571	115	898
28..	1.22	1.22	.90	.90	.92	.430	125	958
29..	.98	1.09	.90	1.05A	1.00	.458	65	957
30..	1.05	1.05	.92	.93	.93	.436	77	955
31..	.66	.70	.60	.60	.59	.327	519	1177

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.61	.66	.52A	.59	.59	.333	300	1225
4..	.52	.63	.50	.56	.56	.334	133	1251
5..	.60	.83	.72	.83	.82	.422	727	1876
6..	.68	.69	.58	.59	.58	.342	1513	2597
7..	.53	.57	.51	.55	.54	.329	221	2380
8..	.54	.54	.46	.48A	.47	.330	159	2432
11..	.38	.43	.37	.38	.36	.298	243	2651
12..	.45@.50	.54	.42	.42	.42	.360	2467	3524
13..	.40	.40	.30	.32B	.32	.319	339	3640
14..	.26	.28	.24	.24	.25	.276	447	3678
15..	.24	.30	.24	.27	.26	.289	115	3721
18..	.25	.29	.24A	.29	.28	.309	54	3736
19..	.27	.27	.12	.13	.12	.201	989	3591
20..	.11	.15	.11	.15	.15	.237	141	3637
21..	.12	.12	.09	.10	.10	.187	271	3544
22..	.10	.11	.08	.08	.09	.200	175	3529
25..	.11	.11	.09	.09	.08	.200	257	3457
26..	.17	.29	.13	.29	.26	.391	481	3439
27..	.22	.22	.12	.15	.14	.287	252	3634
28..	.21	.45	.15	.41	.42	.525	888	4023
29..	.28	.29	.09	.09	.08	.172	1899	5171

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.06	.08	.04	.05@.04	.04	.090	371	5294
3..	.09	.14	.04	.04	.04	.064	426	5272
4..	.05	.09	.04	.08@.09	.08	.144	563	5319
5..	.02	.10	CAB	.01	.01	.293	924	....

SEPTEMBER 1986 65 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.20	3.20	3.20	3.20	3.22	.737	5	5
4..	Exchange Closed; Independence Day							
7..	....	....	3.00A	3.00A	3.49	.778	....	5
8..	....	....	3.13A	3.13A	3.04	.728	....	5

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

SEPTEMBER 1986 65 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	3.36B	3.00A	3.00A	2.88	.713	....	5
10..	....	3.00B	....	3.00B	2.95	.725	....	5
11..	3.31@.29	3.35B	3.29	3.31B	3.33	.776	300	305
14..	....	....	2.83A	2.83A	2.76	.718	....	305
15..	2.62	2.62	2.62	2.62	2.47	.682	1	306
16..	....	....	2.27A	2.33A	2.28	.656	....	306
17..	1.98	2.10	1.98	2.10	2.09	.623	507	813
18..	....	....	1.78A	1.78A	1.82	.582	1	814
21..	1.54	1.63	1.47	1.47	1.45	.522	21	833
22..	1.46	1.83B	1.45	1.62A	1.60	.559	61	891
23..	1.86	2.30	1.65	1.65	1.67	.583	60	942
24..	1.75	1.78B	1.74	1.74	1.76	.606	9	937
25..	2.15	2.25B	2.10	2.10	2.18	.690	1	938
28..	1.50	1.50	1.47A	1.50	1.43	.561	15	952
29..	1.43	1.56	1.43	1.56	1.53	.591	6	950
30..	1.46	1.59B	1.44	1.47B	1.44	.572	1	951
31..	1.36	1.36	.95	.95	.98	.460	103	950

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.90	1.10	.90	.99	.99	.470	125	982
4..	.89	1.02B	.89	.99	.96	.478	36	1007
5..	1.25	1.31	1.18	1.29	1.29	.573	106	1043
6..	1.06	1.09	.99	1.03	1.00	.493	88	1129
7..	.96	.97	.91	.97	.96	.482	154	1242
8..	.84	.93	.84	.93	.89	.487	89	1225
11..	.75	.80	.72	.72	.73	.463	65	1255
12..	.90	.96	.87	.90A	.89	.537	108	1354
13..	.74	.78	.71	.75	.69	.500	224	1467
14..	.61	63	.58	.60	.59	.458	150	1564
15..	.60	.66	.60	.66	.61	.483	26	1557
18..	.59	.68	.58A	.67	.67	.525	30	1561
19..	.57	.59	.35	.39@.35	.36	.402	313	1753
20..	.37	.47B	.36	.44@.45	.48	.460	601	1943
21..	.46	.46	.32	.32	.31	.406	256	1963
22..	.34	.40	.31	.37A	.37	.438	250	2026
25..	.39	.40B	.36	.39	.37	.471	60	2042
26..	.51	.80	.51	.80	.83	.701	27	2040
27..	.70	.70	.46	.55B	.57	.612	80	2036
28..	.72	1.25	.64	1.17@.12	1.16	.829	294	2088
29..	.75	.75	.35	.36	.36	.500	500	2339

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.35	.39	.33	.34A	.31	.537	476	2627
3..	.67	.69	.30	.30	.33	.587	353	2526
4..	.40	.57	.40	.57	.62	.917	126	2420
5..	.54@.57	.80	.34	.75@.80	.78	.971	269	2345
8..	....	....	....	....	....	.932	....	....

SEPTEMBER 1986 66 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	2.52	2.52	2.52	2.52	2.48	.688	8	8
21..	2.06	2.06	2.06	2.06	2.06	.636	5	13
22..	....	2.56B	....	2.56B	2.23	.672	....	13
23..	....	2.85B	....	2.54B	2.35	.695	....	13
24..	....	2.46B	....	2.46B	2.45	.717	....	13
25..	....	2.95B	....	2.95B	2.95	.790	....	13
28..	....	....	2.62A	2.62A	2.08	.684	....	13
29..	2.10	2.20B	2.10	2.10	2.21	.713	1	14
30..	2.11	2.29B	2.11	2.11	2.10	.698	4	18
31..	1.59	1.60B	1.58	1.58	1.54	.596	3	19

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.42	1.63	1.42	1.56	1.53	.608	17	36
4..	1.51	1.63	1.43A	1.54	1.53	.623	6	40
5..	1.93	1.95	1.87	1.92	1.96	.712	5	38
6..	....	....	1.58A	1.67A	1.59	.643	....	38
7..	1.50	1.50	1.50	1.50	1.55	.635	2	38
8..	1.55	1.55	1.48A	1.54A	1.48	.644	5	37
11..	1.32	1.36	1.31	1.31	1.29	.632	29	57
12..	1.61	1.61	1.55	1.55	1.55	.705	41	98
13..	1.36	1.36	1.36	1.36	1.31	.680	22	117
14..	1.18	1.23B	1.18	1.23B	1.22	.648	9	124
15..	....	1.24B	1.21A	1.24B	1.23	.678	....	124
18..	1.36	1.36	1.18A	1.36	1.36	.731	4	124
19..	1.14	1.14	.90	.90	.92	.630	10	131
20..	.92	.98B	.90A	.98B	1.09	.694	5	136
21..	.96	.96	.88	.88	.91	.656	23	153
22..	.89	.95	.89	.94	.96	.698	60	204
25..	....	1.07B	....	1.02B	1.04	.753	1	205

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1986 66 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	1.49	1.70B	1.49	1.70B	1.71	.906	80	265
27..	1.54	1.54	1.30A	1.30A	1.40	.867	2	259
28..	1.96	2.04B	1.92	1.96B	2.09	.966	185	426
29..	....	....	1.04A	1.04A	1.10	.824	....	296

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	1.11B	....	1.10N	1.10	.933	....	296
3..	....	1.58B	....	1.58B	1.15	.973	....	296
4..	1.50	1.50	1.42	1.42	1.57	.999	35	254
5..	....	....	....	1.57N	1.78	999	....	244
8..	....	....	....	....	...	.999	...	....

SEPTEMBER 1986 67 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.23	2.25B	2.21A	2.25B	2.25	.732	....	....
4..	2.18	2.18	2.12A	2.18	2.25	.751	6	6
5..	....	2.72B	....	2.72B	2.76	.824	....	6
6..	....	....	2.36A	2.36A	2.33	.772	....	6
7..	2.19	2.21	2.19	2.21	2.28	.768	3	9
8..	2.26	2.26	2.26	2.26	2.22	.778	5	14
11..	....	....	2.07A	2.07A	2.03	.776	....	14
12..	2.46	2.46	2.46	2.46	2.37	.836	5	14
13..	....	....	2.18A	2.18A	2.15	.822	....	14
14..	2.04	2.04	2.01A	2.03	1.98	.804	2	13
15..	....	....	....	1.98N	2.04	.831	....	13
18..	....	....	2.00A	2.00A	2.21	.877	....	13
19..	....	....	1.99A	1.99A	1.72	.817	....	13
20..	....	1.74B	....	1.74B	1.93	.865	....	13
21..	1.87	1.87	1.76A	1.76A	1.73	.848	60	73
22..	....	1.83B	....	1.83B	1.84	.882	....	73
25..	....	1.96B	...	1.92B	1.95	.924	....	73
26..	....	2.50B	....	2.50B	2.68	.962	....	73
27..	....	....	2.25A	2.25A	2.36	.973	....	73
28..	....	2.90B	....	2.90B	3.09	.996	....	73
29..	....	....	2.35A	2.35A	2.03	.967	....	73

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	2.08B	....	2.03N	2.08	.998	....	73
3..	....	2.58B	....	2.58B	2.14	.999	....	73
4..	....	2.55B	....	2.55B	2.57	.999	....	73
5..	....	....	....	2.57N	2.78	1.000	....	73
8..	....	....	....	....	....	.999	....	....

DECEMBER 1986 53 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.76	.78	.76	.78	.71	.000	101	101
9..	....	....	....	.71N	.73	.245	....	101
10..	....	....	.71A	.71A	.55	.197	....	101
11..	....	....	....	.55N	.62	.214	....	101
14..	....	.67B	....	.67B	.63	.219	....	101
15..	....	.65B	....	63N	.60	.209	....	101
16..	....	....	....	.60N	.57	.180	....	101
17..	....	....	....	.57N	.58	.179	....	101
18..	....	....	....	.58N	.39	.133	....	101
21..	....	.40B	....	.39N	.40	.120	....	101
22..	...	....	....	.40N	.37	.101	....	101
23..	....	....	....	.37N	.40	.103	....	101
24..	....	....	....	.40N	.38	.105	....	101
25..	....	....	....	.38N	.30	.097	....	101
28..	....	....	....	.30N	.29	.094	....	101
29..	....	....	....	.29N	.30	.103	....	101
30..	....	....	....	.30N	.33	.118	....	101

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.33N	.45	.131	....	101
2..	....	....	.40A	.40A	.37	.120	....	101
5..	....	....	....	.37N	.30	.083	....	101
6..	....	....	....	.30N	.30	.088	....	101
7..	....	....	....	.30N	.32	.080	....	101
8..	....	....	....	.32N	.25	.080	....	101
9..	....	....	....	.25N	.30	.074	....	101
12..	....	....	....	.30N	.26	.062	...	101
13..	....	....	....	.26N	.25	.080	....	101
14..	....	....	....	.25N	.25	.088	....	101
15..	....	....	....	.25N	.25	.088	....	101
16..	....	....	....	.25N	.25	.115	....	101
19..	....	....	....	.25N	.31	.116	....	101

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 53 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	.31N	.40	.144	....	101
21..	....	....	....	.40N	.41	.147	....	101
22..	....	....	....	.41N	.41	.145	....	101
23..	....	....	....	.41N	.40	.146	....	101
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.40N	.38	.133	....	101
28..	....	....	...	.38N	.38	.134	....	101
29..	....	....	....	....	....	.162	....	101
30..	....	....	....	....	....	.194	....	101

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.38N	.43	.193	....	101
3..	....	....	....	.43N	.48	.158	....	101
4..	....	....	....	.48N	.45	.143	....	101
5..	....	....	....	.45N	.31	.119	....	101
6..	....	....	....	.31N	.30	.101	....	101
9..	....	....	....	.30N	.31	.113	....	101
10..	....	....	....	.31N	.26	.094	....	101
11..	....	....	....	.26N	.25	.091	....	101
12..	....	....	....	.25N	.24	.082	....	101
13..	....	....	....	.24N	.24	.079	....	101
16..	....	....	....	.24N	.25	.087	....	101
17..	....	....	....	.25N	.25	.099	....	101
18..	....	....	....	.25N	.23	.086	....	101
19..	....	....	....	.23N	.21	.085	....	101
20..	....	....	....	.21N	.22	.096	....	101
23..	.21	.21	.21	.21	.20	.075	200	301
24..	....	....	....	.20N	.19	.079	....	301
25..	....	....	....	.19N	.20	.074	....	301
26..	....	....	....	.20N	.17	.071	....	301
27..	....	....	....	.17N	.16	.064	....	301
30..	....	....	....	.16N	.10	.048	....	301

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.10N	.10	.047	....	301
2..	....	....	....	.10N	.10	.047	....	301
3..	....	....	....	.10N	.09	.036	....	301
4..	Exchange Closed; Independence Day							
7..	....	....	....	.09N	.09	.039	....	301
8..	....	....	....	.09N	.08	.031	....	301
9..	....	....	....	.08N	.08	.028	....	301
10..	....	....	....	.08N	.08	.030	....	301
11..	....	....	....	.08N	.09	.036	....	301
14..	....	....	....	.09N	.08	.026	....	301
15..	....	....	....	.08N	.08	.022	....	301
16..	....	....	....	.08N	.08	.019	....	301
17..	....	....	....	.08N	.07	.016	....	301
18..	....	....	....	.07N	.06	.013	....	301
21..	....	....	....	.06N	.04	.010	....	301
22..	....	....	....	.04N	.04	.011	....	301
23..	....	....	....	.04N	.04	.011	....	301
24..	....	....	....	.04N	.04	.012	....	301
25..	....	....	....	.04N	.05	.015	....	301
28..	....	....	....	.05N	.02	.008	....	301
29..	....	....	....	.02N	.02	.008	....	301
30..	....	....	....	.02N	.02	.007	....	301
31..	....	....	....	.02N	.02	.004	....	301

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.004	....	301
4..	....	....	....	.02N	.02	.004	....	301
5..	....	....	....	.02N	.02	.005	....	301
6..	....	....	....	.02N	.02	.004	....	301
7..	....	....	....	.02N	.02	.003	....	301
8..	....	....	....	.02N	.02	.003	....	301
11..	....	....	....	.02N	.02	.002	....	301
12..	....	....	....	.02N	.02	.002	....	301
13..	....	....	....	.02N	.01	.002	....	301
14..	....	....	....	.01N	.01	.001	....	301
15..	....	....	....	.01N	.01	.001	....	301
18..	....	....	....	.01N	.01	.001	....	301
19..	....	....	....	.01N	.01	.000	....	301
20..	....	....	....	.01N	.01	.000	....	301
21..	....	....	....	.01N	.01	.000	....	301
22..	....	....	....	.01N	.01	.000	....	301
25..	....	....	....	.01N	.01	.000	....	301
26..	....	....	....	.01N	.01	.000	....	301
27..	....	....	....	.01N	.01	.000	....	301
28..	....	....	....	.01N	.02	.000	....	301
29..	....	....	....	.02N	.02	.000	....	301

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 53 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.02N	.02	.000	....	301
3..	....	....	....	.02N	.02	.000	....	301
4..	....	....	....	.02N	.02	.000	....	301
5..	....	....	....	.02N	.02	.000	....	301
8..	.02	.02	.02	.02	.02	.000	200	301
9..	....	....	.01A	.01A	.01	.000	....	301
10..	....	....	....	.01N	.01	.000	....	301
11..	....	....	....	.01N	.01	.000	....	301
12..	....	....	....	.01N	.01	.000	....	301
15..	....	....	....	.01N	.01	.000	....	301
16..	....	....	....	.01N	.01	.000	....	301
17..	....	....	....	.01N	.01	.000	....	301
18..	....	....	....	.01N	.01	.000	....	301
19..	....	....	....	.01N	.01	.000	....	301
22..	.01	.01	.01	.01	.01	.000	15	316
23..	....	....	....	.01N	.01	.000	....	316
24..	....	....	....	.01N	.01	.000	....	316
25..	....	....	....	.01N	.01	.000	....	316
26..	....	....	....	.01N	.01	.000	....	316
29..	....	....	....	.01N	.01	.000	....	316
30..	....	....	....	.01N	....	.000	....	316

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	316
2..	CAB	CAB	CAB	CAB	CAB	.000	....	316
3..	CAB	CAB	CAB	CAB	CAB	.000	....	316
6..	CAB	CAB	CAB	CAB	CAB	.000	....	316
7..	CAB	CAB	CAB	CAB	CAB	.000	....	316
8..	CAB	CAB	CAB	CAB	CAB	.000	....	316
9..	CAB	CAB	CAB	CAB	CAB	.000	....	316
10..	CAB	CAB	CAB	CAB	CAB	.000	....	316
13..	CAB	CAB	CAB	CAB	.01	.000	....	316
14..	....	....	....	.01N	.01	.000	....	316
15..	....	....	....	.01N	.01	.000	....	316
16..	....	....	....	.01N	.01	.000	....	316
17..	....	....	....	.01N	.01	.000	....	316
20..	....	....	....	.01N	.01	.000	....	316
21..	....	....	....	.01N	.01	.000	....	316
22..	....	....	....	.01N	.01	.000	....	316
23..	....	....	....	.01N	.01	.000	....	316
24..	....	....	....	.01N	.01	.000	....	316
27..	....	....	....	.01N	.01	.000	....	316
28..	....	....	....	.01N	.01	.000	....	316
29..	....	....	....	.01N	.01	.000	....	316
30..	....	....	....	.01N	.01	.000	....	316
31..	....	....	....	.01N	.01	.000	....	316

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.000	....	316
4..	....	....	....	.01N	.01	.000	....	316
5..	....	....	....	.01N	....	.000	....	316
6..	CAB	CAB	CAB	CAB	CAB	.000	....	316
7..	CAB	CAB	CAB	CAB	CAB	.000	....	316
10..	CAB	CAB	CAB	CAB	CAB	.000	....	316
11..	CAB	CAB	CAB	CAB	CAB	.000	....	316
12..	CAB	CAB	CAB	CAB	CAB	.000	....	316
13..	CAB	CAB	CAB	CAB	CAB	.000	....	316
14..	CAB	CAB	CAB	CAB	CAB	.000	....	316
17..	CAB	CAB	CAB	CAB	CAB	.000	....	316
18..	CAB	CAB	CAB	CAB	CAB	.000	....	316
19..	CAB	CAB	CAB	CAB	CAB	.000	....	316
20..	CAB	CAB	CAB	CAB	CAB	.000	....	316
21..	CAB	CAB	CAB	CAB	CAB	.000	....	316
24..	CAB	CAB	CAB	CAB	CAB	.000	....	316
25..	CAB	CAB	CAB	CAB	CAB	.000	....	316
26..	CAB	CAB	CAB	CAB	CAB	.000	....	316
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	316

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	316
2..	CAB	CAB	CAB	CAB	CAB	.000	....	316
3..	CAB	CAB	CAB	CAB	CAB	.000	....	316
4..	CAB	CAB	CAB	CAB	CAB	.000	....	316

DECEMBER 1986 54 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	1.25	1.25	1.25	1.25	1.28	.315	1	1
13..	....	....	1.25A	1.25A	1.17	.313	....	1
14..	....	....	....	1.17N	.82	.259	....	1

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 54 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	....	.82N	.74	.240	....	1
18..	....	.75B	....	.74N	.76	.227	....	1
19..	....	....	....	.76N	.96	.265	....	1
20..	....	....	....	.96N	.80	.246	....	1
21..	....	....	....	.80N	.80	.246	....	1
24..	....	.96B	....	.96B	1.03	.306	....	1
25..	....	....	....	1.03N	1.06	.318	....	1
26..	....	....	....	1.06N	1.00	.313	....	1
27..	....	....	....	1.00N	1.02	.305	....	1
28..	Exchange Closed; Good Friday							
31..	....	....	.90A	.90A	.82	.264	....	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.82N	.80	.275	....	1
2..	....	.85B	....	.85B	.95	.296	....	1
3..	.96	.96	.96	.96	.98	.303	....	1
4..	1.05	1.05	.97A	1.05	.98	.319	2	1
7..	....	1.20B	....	1.20B	1.26	.366	....	1
8..	....	....	....	1.26N	.95	.366	....	1
9..	....	....	....	.95N	1.00	.310	....	1
10..	....	....	.86A	.86A	.78	.256	....	1
11..	....	.79B	....	.79B	.82	.275	....	1
14..	....	.90B	....	.90B	.90	.282	....	1
15..	....	....	....	.90N	.84	.269	....	1
16..	....	....	....	.84N	.78	.236	....	1
17..	....	....	....	.78N	.81	.235	....	1
18..	....	....	.78A	.78A	.55	.179	....	1
21..	....	.60B	....	.59N	.56	.163	....	1
22..	....	.57B	....	.56N	.50	.138	....	1
23..	....	....	....	.50N	.55	.139	....	1
24..	....	....	.42A	.42A	.50	.141	....	1
25..	....	....	....	.50N	.42	.131	....	1
28..	....	....	....	.42N	.40	.127	....	1
29..	....	....	....	.40N	.42	.138	....	1
30..	....	....	....	.42N	.51	.155	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.51N	.58	.171	....	1
2..	.53	.53	.53	.53	.50	.158	2	3
5..	....	....	....	.50N	.42	.112	....	3
6..	....	.48B	....	.42N	.40	.118	....	3
7..	....	....	....	.40N	.42	.108	....	3
8..	....	....	....	.42N	.35	.107	....	3
9..	....	....	....	.35N	.40	.099	....	3
12..	....	....	....	.40N	.34	.083	....	3
13..	....	....	....	.34N	.35	.106	....	3
14..	.36	.36	.36	.36	.35	.115	....	3
15..	....	....	....	.35N	.35	.116	....	3
16..	....	....	....	.35N	.40	.148	....	3
19..	....	....	....	.40N	.43	.148	....	3
20..	....	....	....	.45N	.57	.181	2	5
21..	....	....	....	.57N	.58	.185	....	3
22..	....	....	....	.58N	.58	.183	....	3
23..	....	....	....	.58N	.59	.185	....	3
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.59N	.52	.170	....	3
28..	....	....	....	.52N	.50	.173	....	3
29..	....	....	....	.50N	.70	.205	....	3
30..	....	....	....	.70N	.75	.243	....	3

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	.85B	....	.75N	.80	.242	....	3
3..	....	....	....	.80N	.65	.202	....	3
4..	....	....	....	.65N	.61	.185	....	3
5..	....	....	.60A	.60A	.45	.157	....	3
6..	....	....	....	.45N	.40	.134	....	3
9..	....	.43B	....	.43B	.45	.149	....	3
10..	....	....	....	.45N	.38	.127	....	3
11..	....	....	....	.38N	.36	.123	....	3
12..	....	....	....	.36N	.35	.112	....	3
13..	....	....	....	.35N	.35	.108	....	3
16..	....	....	....	.35N	.35	.119	....	3
17..	....	....	....	.35N	.37	.134	....	3
18..	....	....	....	.37N	.35	.118	....	3
19..	.34	.34	.34	.34	.32	.117	1	4
20..	....	....	....	.32N	.33	.131	....	4
23..	.33	.33	.30	.30	.31	.105	101	100
24..	....	....	....	.31N	.31	.110	....	100
25..	....	....	....	.31N	.30	.104	....	100
26..	....	....	....	.30N	.25	.100	....	100
27..	....	....	....	.25N	.24	.092	....	100
30..	....	....	....	.24N	.16	.071	....	100

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 54 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.17B	....	.16N	.16	.069	....	100
2..	....	....	....	.16N	.16	.069	....	100
3..	....	....	....	.18N	.20	.054	....	100
4..	Exchange Closed; Independence Day							
7..	....	....	....	.20N	.20	.059	....	100
8..	.17	.17	.17	.17	.14	.048	4	104
9..	....	....	....	.14N	.11	.044	....	104
10..	....	.14B	....	.14B	.14	.046	....	104
11..	....	....	....	.14N	.15	.055	....	104
14..	....	....	....	.15N	.12	.041	....	104
15..	....	....	....	.12N	.12	.035	....	104
16..	.11	.11	.11	.11	.11	.031	2	106
17..	....	....	....	.11N	.09	.027	....	106
18..	....	....	....	.09N	.06	.022	....	106
21..	....	....	....	.08N	.06	.017	....	106
22..	....	....	....	.06N	.06	.018	....	106
23..	....	....	....	.06N	.06	.019	....	106
24..	....	....	....	.06N	.06	.020	....	106
25..	....	....	....	.06N	.07	.026	....	106
28..	....	....	....	.07N	.03	.015	....	106
29..	....	....	....	.03N	.03	.015	....	106
30..	....	....	....	.03N	.03	.014	....	106
31..	....	....	....	.03N	.03	.009	....	106

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.03N	.03	.008	....	106
4..	....	....	....	.03N	.03	.008	....	106
5..	....	....	....	.03N	.03	.010	....	106
6..	....	....	....	.03N	.03	.007	....	106
7..	....	....	....	.03N	.03	.007	....	106
8..	....	....	....	.03N	.03	.006	....	106
11..	....	....	....	.03N	.02	.005	....	106
12..	....	....	....	.02N	.02	.006	....	106
13..	....	....	....	.02N	.02	.004	....	106
14..	....	....	....	.02N	.02	.003	....	106
15..	....	....	....	.02N	.02	.002	....	106
18..	....	....	....	.02N	.02	.002	....	106
19..	....	....	....	.02N	.02	.001	....	106
20..	....	....	....	.02N	.02	.001	....	106
21..	....	....	....	.02N	.02	.001	....	106
22..	....	....	....	.02N	.01	.000	....	106
25..	....	....	....	.01N	.01	.000	....	106
26..	....	....	....	.01N	.02	.001	....	106
27..	....	....	....	.02N	.02	.001	....	106
28..	....	....	....	.02N	.03	.002	....	106
29..	....	....	....	.03N	.03	.001	....	106

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.03N	.03	.000	....	106
3..	....	....	....	.03N	.03	.000	....	106
4..	....	....	....	.03N	.03	.001	....	106
5..	....	....	....	.03N	.03	.001	....	106
8..	.03	.03	.03	.03	.03	.001	100	106
9..	....	....	....	.03N	.02	.001	....	106
10..	....	....	....	.02N	.01	.000	....	106
11..	....	....	....	.01N	.02	.001	....	106
12..	....	....	....	.02N	.02	.001	....	106
15..	....	....	....	.02N	.02	.001	....	106
16..	....	....	....	.02N	.02	.001	....	106
17..	....	....	....	.02N	.02	.001	....	106
18..	....	....	....	.02N	.01	.000	....	106
19..	....	....	....	.01N	.01	.000	....	106
22..	....	....	....	.01N	.01	.000	....	106
23..	....	....	....	.01N	.01	.000	....	106
24..	....	....	....	.01N	.01	.000	....	106
25..	....	....	....	.01N	.01	.000	....	106
26..	....	....	....	.01N	.01	.000	....	106
29..	....	....	....	.01N	.01	.000	....	106
30..	....	....	....	.01N	....	.000	....	106

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	106
2..	CAB	CAB	CAB	CAB	CAB	.000	....	106
3..	CAB	CAB	CAB	CAB	CAB	.000	....	106
6..	CAB	CAB	CAB	CAB	CAB	.000	....	106
7..	CAB	CAB	CAB	CAB	CAB	.000	....	106
8..	CAB	CAB	CAB	CAB	CAB	.000	....	106
9..	CAB	CAB	CAB	CAB	CAB	.000	....	106
10..	CAB	CAB	CAB	CAB	CAB	.000	....	106
13..	CAB	CAB	CAB	CAB	.01	.000	....	106
14..	....	....	....	.01N	.01	.000	....	106
15..	....	....	....	.01N	.01	.000	....	106

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 54 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	....	....	.01N	.01	.000	....	106
17..	....	....	....	.01N	.01	.000	....	106
20..	....	....	....	.01N	.01	.000	....	106
21..	....	....	....	.01N	.01	.000	....	106
22..	....	....	....	.01N	.01	.000	....	106
23..	....	....	....	.01N	.01	.000	....	106
24..	....	....	....	.01N	.01	.000	....	106
27..	....	....	....	.01N	.01	.000	....	106
28..	....	....	....	.01N	.01	.000	....	106
29..	....	....	....	.01N	.01	.000	....	106
30..	....	....	....	.01N	.01	.000	....	106
31..	....	....	....	.01N	.01	.000	....	106

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.000	....	106
4..	....	....	....	.01N	.01	.000	....	106
5..	....	....	....	.01N	....	.000	....	106
6..	CAB	CAB	CAB	CAB	CAB	.000	....	106
7..	CAB	CAB	CAB	CAB	CAB	.000	....	106
10..	CAB	CAB	CAB	CAB	CAB	.000	....	106
11..	CAB	CAB	CAB	CAB	CAB	.000	....	106
12..	CAB	CAB	CAB	CAB	CAB	.000	....	106
13..	CAB	CAB	CAB	CAB	CAB	.000	....	106
14..	CAB	CAB	CAB	CAB	CAB	.000	....	106
17..	CAB	CAB	CAB	CAB	CAB	.000	....	106
18..	CAB	CAB	CAB	CAB	CAB	.000	....	106
19..	CAB	CAB	CAB	CAB	CAB	.000	....	106
20..	CAB	CAB	CAB	CAB	CAB	.000	....	106
21..	CAB	CAB	CAB	CAB	CAB	.000	....	106
24..	CAB	CAB	CAB	CAB	CAB	.000	....	106
25..	CAB	CAB	CAB	CAB	CAB	.000	....	106
26..	CAB	CAB	CAB	CAB	CAB	.000	....	106
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	106

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	106
2..	CAB	CAB	CAB	CAB	CAB	.000	....	106
3..	CAB	CAB	CAB	CAB	CAB	.000	....	106
4..	CAB	CAB	CAB	CAB	CAB	.000	....	106

DECEMBER 1986 55 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	1.10	1.10	1.10	1.10	1.13	.327	1	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.13N	1.10	.340	....	1
2..	....	1.15B	....	1.15B	1.22	.362	....	1
3..	....	1.27B	....	1.27B	1.32	.371	....	1
4..	....	....	1.20A	1.32N	1.34	.389	....	1
7..	1.72	1.72	1.70A	1.70A	1.67	.439	1	2
8..	....	....	....	1.67N	1.30	.439	....	2
9..	....	1.31B	....	1.31B	1.34	.380	....	2
10..	....	....	1.25A	1.25A	1.02	.321	....	2
11..	....	1.05B	....	1.05B	1.14	.343	....	2
14..	....	1.25B	....	1.25B	1.20	.350	....	2
15..	....	....	....	1.20N	1.16	.336	....	2
16..	....	....	1.10A	1.10A	1.09	.299	....	2
17..	....	....	....	1.09N	1.06	.297	....	2
18..	....	....	1.03A	1.03A	.78	.232	....	2
21..	....	.80B	....	.78N	.77	.213	....	2
22..	....	.78B	....	.77N	.70	.182	....	2
23..	....	....	....	.70N	.70	.182	....	2
24..	....	.75B	.60A	.60A	.71	.184	....	2
25..	....	....	....	.71N	.59	.171	....	2
28..	.60	.60	.60	.60	.55	.106	1	2
29..	....	.60B	....	.60B	.60	.179	....	2
30..	....	....	....	.60N	.71	.199	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.75	.75	.75	.75	.78	.218	....	2
2..	....	....	....	.78N	.65	.202	1	3
5..	.63	.63	.63	.63	.63	.147	3	6
6..	....	.65B	....	.63N	.55	.153	....	6
7..	.60	.62	.60	.62	.56	.141	202	205
8..	....	....	.55A	.55A	.47	.140	....	205
9..	....	....	....	.47N	.53	.130	....	205
12..	....	....	....	.53N	.47	.110	....	205
13..	.47	.48B	.47	.47	.48	.137	3	208

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 55 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	....	.48N	.47	.147	....	208
15..	.45	.45	.45	.45	.45	.145	2	205
16..	....	....	....	45N	.54	.185	....	205
19..	....	.70B	....	.70B	.62	.186	....	205
20..	....	....	....	.62N	.80	.222	....	205
21..	.90	.90	.90	.90	.90	.227	1	206
22..	.74	.74	.74	.74	.90	.225	70	136
23..	.71@.72	.72	.71	.72	.92	.228	132	93
26..	Exchange Closed; Memorial Day							
27..	.75	.75	.75	.75	.67	.213	1	94
28..	....	....	....	.67N	.65	.216	....	94
29..	....	....	....	.65N	.80	.254	....	94
30..	1.06	1.06	1.06	1.06	1.07	.297	2	96

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.15	1.22B	1.15	1.15	1.07	.297	2	98
3..	....	....	.95A	1.07N	.87	.252	....	98
4..	.88	.88	.88	.88	.82	.232	1	99
5..	....	....	.78A	.78A	.64	.200	....	99
6..	....	....	....	.64N	.57	.174	....	97
9..	.70	.70	.70	.70	.63	.191	1	98
10..	....	....	....	.63N	.54	.165	....	98
11..	....	....	....	.54N	.51	.161	....	98
12..	....	....	....	.51N	.49	.148	....	98
13..	....	....	....	.49N	.49	.143	....	98
16..	.49	.49	.49	.49	.50	.157	5	103
17..	....	....	....	.50N	.53	.175	....	103
18..	....	....	....	.53N	.48	.157	....	103
19..	....	....	....	.48N	.45	.156	....	103
20..	....	.47B	....	.47B	.49	.174	....	103
23..	.49	.49	.49	.49	.43	.143	100	195
24..	....	....	....	.43N	.44	.149	....	195
25..	....	....	.41A	.41A	.42	.142	....	195
26..	....	....	....	.42N	.37	.138	....	195
27..	....	....	....	.37N	.36	.128	....	195
30..	....	....	.35A	.35A	.31	.101	....	195

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.32	.32	.31	.31	.31	.098	5	198
2..	....	....	....	.31N	.31	.098	....	198
3..	....	....	.30A	.30A	.30	.078	....	198
4..	Exchange Closed; Independence Day							
7..	....	....	.28A	.28A	.28	.085	....	198
8..	....	....	....	.28N	.26	.070	....	198
9..	....	....	....	.26N	.22	.066	....	198
10..	....	....	....	.22N	.23	.068	....	198
11..	....	....	....	.23N	.25	.081	....	198
14..	....	....	....	.25N	.21	.062	....	198
15..	.18	.18	.18	.18	.18	.053	100	298
16..	....	....	....	.18N	.17	.048	....	298
17..	....	....	....	.17N	.14	.042	....	298
18..	....	....	....	.14N	.13	.036	....	298
21..	....	....	....	.13N	.09	.028	....	298
22..	....	....	....	.09N	.09	.030	....	298
23..	....	....	....	.09N	.10	.032	....	298
24..	....	....	....	.10N	.10	.033	....	298
25..	....	....	....	.10N	.11	.042	....	298
28..	....	....	....	.11N	.06	.025	....	298
29..	....	....	....	.06N	.06	.026	....	298
30..	....	....	....	.06N	.06	.024	....	298
31..	....	....	....	.06N	.04	.016	....	298

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.04N	.04	.015	....	298
4..	....	....	....	.04N	.04	.015	....	298
5..	....	....	....	.04N	.04	.019	....	298
6..	....	....	....	.04N	.04	.014	....	298
7..	....	....	....	.04N	.04	.013	....	298
8..	....	....	....	.04N	.03	.012	....	298
11..	....	....	....	.03N	.03	.010	....	298
12..	....	....	....	.03N	.03	.011	....	298
13..	....	....	....	.03N	.03	.008	....	298
14..	....	....	....	.03N	.03	.006	....	298
15..	....	....	....	.03N	.03	.006	....	298
18..	....	....	....	.03N	.03	.005	....	298
19..	....	....	....	.03N	.03	.003	....	298
20..	....	....	....	.03N	.02	.003	....	298
21..	....	....	....	.03N	.03	.002	....	298
22..	....	....	....	.03N	.03	.002	....	298
25..	....	....	....	.03N	.02	.002	....	298
26..	....	....	....	.02N	.03	.004	....	298
27..	....	....	....	.03N	.03	.003	....	298
28..	....	....	....	.03N	.04	.005	....	298

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 55 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	....	....	.04N	.04	.002	....	298

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.04N	.04	.002	....	298
3..	....	....	....	.04N	.04	.002	....	298
4..	....	....	....	.04N	.04	.003	....	298
5..	....	....	....	.04N	.04	.004	....	298
8..	.04	.04	.04	.04	.04	.004	100	198
9..	....	....	....	.04N	.02	.003	....	198
10..	....	....	....	.02N	.02	.002	....	198
11..	....	....	....	.02N	.04	.004	....	198
12..	....	....	....	.04N	.04	.003	....	198
15..	....	....	....	.04N	.03	.002	....	198
16..	....	....	....	.03N	.03	.004	....	198
17..	....	....	....	.03N	.03	.002	....	198
18..	....	....	....	.03N	.02	.001	....	198
19..	....	....	....	.02N	.02	.000	....	198
22..	....	....	....	.02N	.02	.001	....	198
23..	....	....	....	.02N	.02	.002	....	198
24..	....	....	....	.02N	.02	.001	....	198
25..	....	....	....	.02N	.01	.001	....	198
26..	.01	.01	.01	.01	.01	.001	80	198
29..	....	....	....	.01N	.01	.000	20	198
30..	....	....	....	.01N	.01	.000	....	198

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.000	....	198
2..	....	....	....	.01N	.01	.000	...	198
3..	....	....	....	.01N	.01	.000	....	198
6..	....	....	....	.01N	.01	.000	....	198
7..	....	....	....	.01N	.01	.000	....	198
8..	....	....	....	.01N	.01	.000	....	198
9..	....	....	....	.01N	.01	.000	....	198
10..	....	....	....	.01N	.01	.000	....	198
13..	....	....	....	.01N	.01	.000	....	198
14..	....	....	....	.01N	.01	.000	....	198
15..	....	....	....	.01N	.01	.000	....	198
16..	....	....	....	.01N	.01	.000	....	198
17..	....	....	....	.01N	.01	.000	....	198
20..	....	....	....	.01N	.01	.000	....	198
21..	....	....	....	.01N	.01	.000	....	198
22..	....	....	....	.01N	.01	.000	....	198
23..	....	....	....	.01N	.01	.000	....	198
24..	....	....	....	.01N	.01	.000	....	198
27..	....	....	....	.01N	.01	.000	....	198
28..	....	....	....	.01N	.01	.000	....	198
29..	....	....	....	.01N	.01	.000	....	198
30..	....	....	....	.01N	.01	.000	....	198
31..	....	....	....	.01N	.01	.000	....	198

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.000	....	198
4..	....	....	....	.01N	.01	.000	....	198
5..	.01	.01	.01	.01	....	.000	1	197
6..	CAB	CAB	CAB	CAB	CAB	.000	....	197
7..	CAB	CAB	CAB	CAB	CAB	.000	....	197
10..	CAB	CAB	CAB	CAB	CAB	.000	....	197
11..	CAB	CAB	CAB	CAB	CAB	.000	....	197
12..	CAB	CAB	CAB	CAB	CAB	.000	....	197
13..	CAB	CAB	CAB	CAB	CAB	.000	....	197
14..	CAB	CAB	CAB	CAB	CAB	.000	....	197
17..	CAB	CAB	CAB	CAB	CAB	.000	....	197
18..	CAB	CAB	CAB	CAB	CAB	.000	....	197
19..	CAB	CAB	CAB	CAB	CAB	.000	....	197
20..	CAB	CAB	CAB	CAB	CAB	.000	....	197
21..	CAB	CAB	CAB	CAB	CAB	.000	....	197
24..	CAB	CAB	CAB	CAB	CAB	.000	....	197
25..	CAB	CAB	CAB	CAB	CAB	.000	....	197
26..	CAB	CAB	CAB	CAB	CAB	.000	....	197
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	197

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	197
2..	CAB	CAB	CAB	CAB	CAB	.000	....	197
3..	CAB	CAB	CAB	CAB	CAB	.000	....	197
4..	CAB	CAB	CAB	CAB	CAB	.000	....	196

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 56 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	1.45	1.45	1.45	1.45	1.50	.393	1	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.50N	1.50	.407	....	1
2..	....	1.60B	....	1.60B	1.65	.432	....	1
3..	....	1.68B	....	1.68B	1.72	.442	....	1
4..	....	....	1.70A	1.72N	1.78	.460	....	1
7..	....	2.10B	....	2.10B	2.15	.513	....	1
8..	....	....	1.85A	1.85A	1.72	.513	....	1
9..	....	....	....	1.72N	1.77	.453	....	1
10..	....	....	1.70A	1.70A	1.40	.391	....	1
11..	....	1.45B	....	1.45B	1.53	.414	....	1
14..	....	1.65B	....	1.60B	1.60	.422	....	1
15..	....	....	....	1.60N	1.55	.408	....	1
16..	....	....	1.45A	1.45A	1.41	.367	....	1
17..	....	....	....	1.41N	1.44	.364	....	1
18..	....	....	1.35A	1.35A	1.06	.292	....	1
21..	....	....	....	1.06N	1.04	.271	....	1
22..	....	1.05B	....	1.04N	.93	.233	....	1
23..	....	....	....	.93N	.97	.231	....	1
24..	1.10	1.10	.80A	.80A	.95	.233	1	2
25..	1.03	1.03	.97A	.97A	.80	.218	1	3
28..	....	....	....	.80N	.75	.212	....	3
29..	....	.80B	....	.80B	.80	.226	....	3
30..	....	.85B	....	.80N	.95	.249	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.97B	....	.97B	1.03	.270	....	3
2..	....	....	1.00A	1.00A	.90	.252	....	3
5..	....	....	....	.90N	.75	.188	....	3
6..	....	.87B	....	.75N	.73	.195	....	3
7..	....	....	....	.73N	.72	.180	....	3
8..	....	....	.60A	.60A	.63	.179	....	3
9..	....	....	....	.63N	.73	.165	....	3
12..	....	....	....	.73N	.58	.141	....	3
13..	....	.62B	....	.62B	.65	.173	....	3
14..	....	.70B	....	.70B	.65	.184	....	3
15..	....	....	....	.65N	.51	.185	....	3
16..	....	.70B	....	.70B	.75	.227	....	3
19..	.95	.95	.95	.95	.85	.227	7	10
20..	1.10	1.20	1.00A	1.20	1.15	.267	6	15
21..	....	....	....	1.15N	1.05	.273	....	15
22..	1.02	1.02	1.02	1.02	1.05	.272	8	23
23..	.99	.99	.99	.99	1.11	.276	1	24
26..	Exchange Closed; Memorial Day							
27..	....	....	.95A	.95A	.86	.261	...	24
28..	.90	.90	.90	.90	.88	.265	1	25
29..	....	....	....	.88N	1.07	.308	....	25
30..	1.40	1.40	1.40	1.40	1.35	.354	1	25

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.55	1.55	1.44	1.44	1.42	.355	58	71
3..	....	....	1.25A	1.25A	1.18	.306	....	71
4..	1.25	1.25	1.25	1.25	1.08	.285	2	72
5..	....	....	1.01A	1.01A	.89	.248	....	72
6..	....	....	.85A	.89N	.78	.219	....	72
9..	.90	.95	.90	.90	.85	.239	5	76
10..	....	....	....	.85N	.72	.210	....	75
11..	....	....	....	.72N	.70	.205	....	75
12..	....	....	....	.70N	.66	.190	....	66
13..	.67	.67	.67	.67	.58	.185	1	67
16..	....	.60B	....	.60B	.70	.202	....	67
17..	....	....	....	.70N	.69	.224	....	67
18..	....	....	.68A	.68A	.67	.203	....	67
19..	....	....	....	.67N	.60	.202	....	67
20..	....	....	....	.60N	.69	.224	....	67
23..	....	....	.65A	.65A	.57	.187	....	67
24..	....	....	....	.57N	.60	.196	....	67
25..	....	....	.57A	.57A	.57	.187	....	67
26..	....	....	....	.57N	.54	.182	....	67
27..	...	....	....	.54N	.50	.170	....	67
30..	....	....	.46A	.46A	.38	.138	....	67

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.38N	.38	.135	....	67
2..	....	.41B	....	.41B	.43	.135	....	67
3..	.34	.34	.34	.34	.40	.110	4	71
4..	Exchange Closed; Independence Day							
7..	....	....	....	.40N	.35	.119	....	67
8..	....	....	.31A	.35N	.32	.100	....	67
9..	....	....	....	.32N	.27	.094	....	67
10..	....	....	....	.27N	.28	.097	....	67

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 56 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	....	.28N	.29	.114	....	67
14..	....	....	....	.29N	.25	.089	....	67
15..	.24	.24	.24	.24	.24	.078	....	67
16..	....	....	....	.24N	.22	.071	....	67
17..	....	....	....	.22N	.17	.063	1	67
18..	....	....	....	.17N	.16	.054	....	67
21..	....	....	.15A	.15A	.14	.043	....	67
22..	....	....	....	.14N	.14	.047	....	67
23..	.12	.18B	.12	.12	.14	.049	1	68
24..	....	....	....	.14N	.13	.051	....	68
25..	....	..	....	.13N	.14	.064	....	68
28..	.13	.13	.13	.13	.10	.040	5	73
29..	.13	.13	.11	.11	.10	.042	10	83
30..	....	....	....	.10N	.10	.039	....	83
31..	....	....	....	.10N	.06	.027	....	83

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.06N	.06	.027	....	83
4..	....	....	....	.06N	.06	.025	....	83
5..	....	....	....	.06N	.06	.032	....	83
6..	....	....	....	.06N	.06	.025	....	83
7..	....	....	....	.06N	.06	.023	....	83
8..	.06	.06	.06	.06	.05	.022	1	83
11..	.06	.06	.06	.06	.05	.019	1	83
12..	.07	.07	.07	.07	.06	.021	36	101
13..	....	....	....	.06N	.06	.016	....	101
14..	....	....	....	.06N	.06	.013	....	101
15..	....	....	....	.06N	.06	.012	....	101
18..	....	....	....	.06N	.05	.012	....	101
19..	....	....	....	.05N	.04	.007	....	101
20..	....	....	....	.04N	.03	.007	....	101
21..	....	....	....	.04N	.04	.006	....	101
22..	....	....	....	.04N	.04	.005	....	101
25..	....	....	....	.04N	.03	.005	....	101
26..	.06	.06	.05A	.06	.05	.009	30	131
27..	.05	.05	.05	.05	.05	.007	6	137
28..	....	....	....	.05N	.06	.012	....	137
29..	....	....	....	.06N	.05	.006	....	137

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.05N	.05	.006	....	137
3..	....	....	....	.05N	.05	.006	....	137
4..	....	....	....	.05N	.05	.008	....	137
5..	....	....	....	.05N	.05	.009	....	137
8..	....	....	....	.05N	.05	.009	....	137
9..	.04	.04	.04	.04	.03	.008	1	138
10..	....	....	....	.03N	.03	.006	....	138
11..	....	....	....	.03N	.05	.010	....	138
12..	....	....	....	.05N	.05	.007	....	138
15..	....	....	....	.05N	.04	.006	....	138
16..	....	.05B	....	.05B	.05	.009	....	138
17..	....	....	....	.05N	.04	.006	....	138
18..	....	....	....	.04N	.03	.004	....	138
19..	....	....	....	.03N	.03	.002	....	138
22..	....	....	....	.03N	.03	.003	....	138
23..	....	....	....	.03N	.03	.005	....	138
24..	....	....	....	.03N	.03	.004	....	138
25..	....	....	....	.03N	.02	.004	....	138
26..	.01	.01	.01	.01	.02	.003	20	138
29..	....	....	....	.02N	.02	.002	....	138
30..	....	....	....	.02N	.01	.002	....	138

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.001	....	138
2..	....	....	....	.01N	.01	.001	....	138
3..	....	....	....	.01N	.01	.001	....	138
6..	....	....	....	.01N	.01	.000	....	138
7..	....	....	....	.01N	.01	.000	....	138
8..	....	....	....	.01N	.01	.000	....	138
9..	....	....	....	.01N	.01	.000	....	138
10..	....	....	....	.01N	.01	.000	....	138
13..	....	....	....	.01N	.01	.000	....	138
14..	....	....	....	.01N	.01	.000	....	138
15..	....	....	....	.01N	.01	.000	....	138
16..	....	....	....	.01N	.01	.000	....	138
17..	....	....	....	.01N	.01	.000	....	138
20..	....	....	....	.01N	.01	.000	....	138
21..	....	....	....	.01N	.01	.000	....	138
22..	....	....	....	.01N	.01	.000	....	138
23..	....	....	....	.01N	.01	.000	....	138
24..	....	....	....	.01N	.01	.001	....	138

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 56 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	.01	.01	.01	.01	.02	.000	25	160
28..	....	....	....	.02N	.01	.000	....	160
29..	....	....	....	.01N	.01	.000	....	160
30..	.02	.02	.02	.02	.02	.000	2	160
31..	.03	.03	.03	.03	.03	.002	5	160

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.03N	.01	.002	....	160
4..	....	....	....	.01N	.01	.001	....	160
5..	....	....	....	.01N	.01	.001	....	160
6..	....	....	....	.01N	....	.000	....	160
7..	CAB	CAB	CAB	CAB	CAB	.000	....	160
10..	CAB	CAB	CAB	CAB	CAB	.000	....	160
11..	CAB	CAB	CAB	CAB	CAB	.000	....	160
12..	CAB	CAB	CAB	CAB	CAB	.000	....	160
13..	CAB	CAB	CAB	CAB	CAB	.000	....	160
14..	CAB	CAB	CAB	CAB	CAB	.000	....	160
17..	CAB	CAB	CAB	CAB	CAB	.000	....	160
18..	CAB	CAB	CAB	CAB	CAB	.000	....	160
19..	CAB	CAB	CAB	CAB	CAB	.000	....	160
20..	CAB	CAB	CAB	CAB	CAB	.000	....	160
21..	CAB	CAB	CAB	CAB	CAB	.000	....	160
24..	CAB	CAB	CAB	CAB	[illegible]	.000	....	160
25..	CAB	CAB	CAB	CAB	CAB	.000	....	160
26..	CAB	CAB	CAB	CAB	CAB	.000	....	160
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	160

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	160
2..	CAB	CAB	CAB	CAB	CAB	.000	....	160
3..	CAB	CAB	CAB	CAB	CAB	.000	....	164
4..	CAB	CAB	CAB	CAB	CAB	.000	....	159

DECEMBER 1986 57 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	1.90	1.90	1.90	1.90	1.94	.461	1	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.95B	....	1.95B	1.92	.477	....	1
2..	....	2.05B	....	2.05B	2.10	.502	....	1
3..	....	2.18B	....	2.18B	2.22	.513	....	1
4..	2.30	2.30	2.30	2.30	2.28	.532	2	3
7..	....	2.70B	....	2.70B	2.72	.585	....	3
8..	2.25	2.25	2.25	2.25	2.22	.585	2	5
9..	....	2.25B	....	2.25B	2.26	.526	....	5
10..	2.20	2.20	2.20	2.20	1.80	.463	6	11
11..	....	1.90B	....	1.90B	2.00	.487	....	11
14..	....	2.15B	....	2.15B	2.08	.496	....	11
15..	....	....	....	2.08N	2.01	.481	....	11
16..	....	....	1.90A	1.90A	1.83	.438	....	11
17..	....	1.90B	....	1.83N	1.86	.435	....	11
18..	....	....	1.73A	1.73A	1.41	.357	....	11
21..	....	....	...	1.41N	1.33	.333	....	11
22..	1.25	1.35B	1.25	1.25	1.25	.290	10	20
23..	1.25	1.45	1.25	1.28A	1.26	.286	2	22
24..	1.38	1.38	1.00A	1.00A	1.23	.287	4	26
25..	1.32	1.32	1.15	1.15	1.07	.270	6	32
28..	....	....	....	1.07N	1.01	.263	....	32
29..	....	1.10B	....	1.10B	1.10	.278	....	32
30..	....	....	....	1.10N	1.23	.304	....	32

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.28B	....	1.28B	1.34	.326	....	32
2..	....	....	1.30A	1.30A	1.18	.306	....	32
5..	....	....	....	1.18N	.90	.234	....	32
6..	....	1.14B	....	1.00B	.97	.242	....	32
7..	....	....	....	.97N	.93	.225	....	32
8..	....	....	.87A	.87A	.85	.222	....	32
9..	.80	.80	.80	.80	.95	.206	1	33
12..	.85	.85	.85	.85	.74	.177	1	34
13..	....	....	....	.74N	.86	.213	....	34
14..	....	.90B	....	.90B	.84	.226	....	34
15..	....	....	....	.84N	.70	.226	....	34
16..	....	.95B	....	.95B	1.00	.273	....	34
19..	1.20	1.20	1.20	1.20	1.07	.273	4	38
20..	1.35	1.35	1.35	1.35	1.35	.316	1	39
21..	1.40	1.40	1.30A	1.35	1.36	.323	4	38
22..	1.38	1.38	1.38	1.38	1.36	.322	1	39

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 57 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.30	1.30	1.30	1.30	1.42	.327	1	40
26..	Exchange Closed; Memorial Day							
27..	1.35	1.35	1.25A	1.25A	1.14	.312	1	41
28..	....	....	....	1.14N	1.17	.317	....	41
29..	1.60	1.60	1.60	1.60	1.41	.364	3	44
30..	1.63	1.80B	1.63	1.80B	1.75	.414	1	44

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.95	2.00B	1.88A	1.88A	1.82	.416	....	44
3..	....	....	1.55A	1.70A	1.52	.364	....	44
4..	1.50	1.50	1.50	1.50	1.42	.341	5	44
5..	1.23	1.23	1.23	1.23	1.19	.301	1	44
6..	1.20	1.20	1.10	1.10	1.05	.269	4	47
9..	....	1.09B	....	1.09B	1.14	.292	....	47
10..	1.00	1.00	1.00	1.00	.97	.259	16	63
11..	1.04	1.04	1.04	1.04	.94	.254	2	65
12..	....	....	....	.94N	.86	.238	....	64
13..	....	.87B	....	.86N	.80	.232	....	64
16..	....	.83B	....	.83B	.88	.252	....	64
17..	.97	.97	.97	.97	.95	.277	1	65
18..	....	.98B	.90A	.95N	.91	.255	....	65
19..	....	....	....	.91N	.80	.254	....	65
20..	....	....	....	.80N	.96	.279	....	65
23..	....	....	.89A	.89A	.78	.239	....	65
24..	....	....	....	.78N	.82	.249	....	65
25..	....	....	.80A	.80A	.80	.239	....	65
26..	....	....	....	.80N	.76	.234	....	65
27..	....	....	....	.76N	.69	.221	....	65
30..	....	....	.60A	.60A	.54	.182	....	65

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.54N	.55	.179	....	65
2..	....	....	....	.55N	.58	.179	....	65
3..	.42	.42	.42	.42	.55	.149	2	67
4..	Exchange Closed; Independence Day							
7..	....	....	....	.55N	.49	.160	....	65
8..	....	....	.43A	.49N	.44	.137	....	65
9..	.45	.45	.45	.45	.40	.129	1	65
10..	....	.45B	....	.43B	.43	.133	....	65
11..	....	....	....	.43N	.47	.154	....	65
14..	....	....	.40A	.40A	.33	.124	....	65
15..	....	....	....	.33N	.32	.110	....	65
16..	.28	.31B	.28	.30B	.31	.101	1	65
17..	.28	.28	.28	.28	.28	.091	5	65
18..	....	....	....	.28N	.26	.080	....	65
21..	.17	.17	.17	.17	.19	.065	10	75
22..	.19	.19	.19	.19	.19	.070	10	85
23..	....	.20B	.17A	.17A	.21	.073	....	85
24..	....	....	....	.21N	.19	.076	....	85
25..	....	....	....	.19N	.29	.094	....	85
28..	....	....	.24A	.24A	.14	.062	....	85
29..	....	....	....	.14N	.13	.065	....	85
30..	....	.14B	....	.13N	.12	.060	....	85
31..	....	....	....	.12N	.11	.043	....	85

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.14	.14	.14	.14	.14	.043	20	105
4..	....	....	.13A	.14A	.10	.041	....	105
5..	....	....	....	.10N	.11	.052	....	85
6..	....	....	....	.11N	.11	.041	....	85
7..	.13	.14B	.13	.14B	.12	.039	300	360
8..	....	....	....	.12N	.08	.037	....	360
11..	.10	.10	.10	.10	.08	.032	1	360
12..	....	....	....	.08N	.08	.036	....	360
13..	....	....	....	.08N	.08	.029	....	360
14..	....	....	....	.08N	.08	.024	....	360
15..	....	....	....	.08N	.08	.023	....	360
18..	....	....	.07A	.08N	.06	.023	....	360
19..	....	....	....	.06N	.05	.015	....	360
20..	....	....	....	.05N	.04	.016	....	360
21..	.08	.08	.08	.08	.06	.012	10	370
22..	....	....	....	.06N	.06	.012	....	370
25..	....	....	....	.06N	.05	.012	....	370
26..	....	....	....	.05N	.07	.020	....	370
27..	....	....	....	.07N	.07	.016	....	370
28..	....	....	....	.07N	.09	.026	....	370
29..	....	....	....	.09N	.08	.013	....	370

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.08N	.07	.013	....	370
3..	....	....	....	.07N	.07	.013	....	370
4..	....	....	....	.07N	.07	.018	....	370

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 57 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.10	.10	.10	.10	.06	.020	1	371
8..	....	....	....	.06N	.06	.020	....	371
9..	....	....	....	.06N	.04	.018	....	371
10..	....	....	....	.04N	.03	.014	....	371
11..	....	.10B	....	.10B	.08	.022	....	371
12..	....	....	....	.08N	.08	.017	....	371
15..	.06	.07B	.06	.07B	.06	.015	100	471
16..	....	.08B	....	.08B	.08	.020	....	471
17..	....	....	....	.08N	.06	.015	....	471
18..	....	....	....	.06N	.04	.009	....	471
19..	....	....	....	.04N	.04	.006	....	471
22..	....	....	....	.04N	.04	.009	....	471
23..	....	....	....	.04N	.04	.012	....	471
24..	....	....	....	.04N	.04	.011	....	471
25..	....	....	....	.04N	.04	.010	....	471
26..	.02	.03	.01	.01	.03	.009	44	474
29..	.03	.03	.02A	.03	.03	.005	1	474
30..	.01	.01	.01	.01	.02	.006	11	472

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	.01	.005	12	482
2..	.01	.01	.01	.01	.01	.004	10	482
3..	....	....	....	.01N	.01	.004	....	482
6..	....	....	....	.01N	.01	.002	....	482
7..	....	....	....	.01N	.01	.002	....	482
8..	....	....	....	.01N	.01	.002	....	482
9..	....	....	....	.01N	.01	.001	....	482
10..	....	....	....	.01N	.01	.001	....	482
13..	....	....	....	.01N	.01	.000	....	482
14..	....	....	....	.01N	.01	.000	....	482
15..	....	....	....	.01N	.01	.000	....	482
16..	....	....	....	.01N	.01	.000	....	482
17..	....	....	....	.01N	.01	.000	....	482
20..	....	....	....	.01N	.01	.000	....	482
21..	....	....	....	.01N	.01	.000	....	482
22..	....	....	....	.01N	.01	.000	....	482
23..	....	....	....	.01N	.02	.001	....	482
24..	.04	.04	.04	.04	.02	.006	....	482
27..	.03	.03	.03	.03	.03	.003	18	482
28..	....	....	....	.03N	.03	.002	5	487
29..	....	....	....	.03N	.03	.002	....	487
30..	....	....	....	.03N	.03	.004	....	487
31..	.05	.05	.05	.05	.06	.012	1	486

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.02@.03	.03	.01	.01	.02	.014	47	485
4..	....	....	....	.02N	.02	.010	....	485
5..	....	....	....	.02N	.01	.008	....	485
6..	....	....	....	.01N	.01	.005	....	485
7..	.01	.01	.01	.01	.01	.004	10	480
10..	....	....	....	.01N	.01	.001	....	480
11..	....	....	....	.01N	.01	.000	....	475
12..	....	....	....	.01N	....	.000	....	475
13..	CAB	CAB	CAB	CAB	CAB	.000	....	475
14..	CAB	CAB	CAB	CAB	CAB	.000	....	475
17..	CAB	CAB	CAB	CAB	CAB	.000	....	475
18..	CAB	CAB	CAB	CAB	CAB	.000	....	475
19..	CAB	CAB	CAB	CAB	CAB	.000	....	475
20..	CAB	CAB	CAB	CAB	CAB	.000	....	475
21..	CAB	CAB	CAB	CAB	CAB	.000	....	475
24..	CAB	CAB	CAB	CAB	CAB	.000	....	475
25..	CAB	CAB	CAB	CAB	CAB	.000	....	475
26..	CAB	CAB	CAB	CAB	CAB	.000	....	475
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	475

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	475
2..	CAB	CAB	CAB	CAB	CAB	.000	....	475
3..	CAB	CAB	CAB	CAB	CAB	.000	....	475
4..	CAB	CAB	CAB	CAB	CAB	.000	....	475

DECEMBER 1986 58 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	2.40	2.40	2.40	2.40	2.46	.530	1	1

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 58 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.46N	2.45	.546	....	1
2..	....	2.61B	....	2.61B	2.65	.571	....	1
3..	....	2.77B	....	2.77B	2.77	.583	....	1
4..	....	....	....	2.77N	2.87	.602	....	1
7..	....	3.25B	....	3.25B	3.36	.653	....	1
8..	....	....	2.93A	2.93A	2.80	.653	....	1
9..	....	....	....	2.80N	2.84	.598	....	1
10..	....	....	2.83A	2.83A	2.32	.535	....	1
11..	....	2.48B	....	2.48B	2.54	.559	....	1
14..	2.70	2.72B	2.70	2.70	2.63	.568	2	3
15..	....	....	2.61A	2.61A	2.55	.554	....	3
16..	2.40	2.44B	2.40	2.40	2.31	.511	1	4
17..	....	....	....	2.31N	2.35	.507	....	4
18..	....	....	2.17A	2.17A	1.81	.426	....	4
21..	....	....	....	1.81N	1.74	.400	....	4
22..	....	1.75B	1.65A	1.74N	1.60	.352	....	4
23..	....	....	1.30A	1.30A	1.60	.346	....	4
24..	1.65	1.65	1.30A	1.30A	1.58	.346	3	6
25..	....	1.60B	1.50A	1.56A	1.40	.327	....	6
28..	....	....	....	1.40N	1.32	.318	....	6
29..	....	1.40B	....	1.40B	1.40	.335	....	6
30..	....	1.45B	....	1.40N	1.58	.362	....	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.62B	....	1.60B	1.70	.386	....	6
2..	1.65	1.65	1.65	1.65	1.51	.364	1	7
5..	....	....	....	1.51N	1.17	.286	....	7
6..	....	1.47B	....	1.35B	1.25	.293	....	7
7..	....	....	....	1.25N	1.15	.274	....	7
8..	....	....	1.10A	1.15N	1.10	.270	....	7
9..	1.05	1.05	1.05	1.05	1.20	.251	1	7
12..	1.00	1.00	1.00	1.00	.97	.218	1	8
13..	....	1.05B	....	1.05B	1.12	.258	....	8
14..	1.15	1.15	1.15	1.15	1.07	.271	1	9
15..	....	....	....	1.07N	1.00	.271	....	9
16..	....	1.20B	...	1.20B	1.27	.322	....	9
19..	1.45	1.50B	1.45	1.45	1.36	.321	2	10
20..	....	....	....	1.36N	1.70	.367	....	10
21..	1.70	1.70	1.70	1.70	1.72	.375	2	12
22..	1.70	1.70	1.70	1.70	1.72	.374	1	12
23..	1.65	1.65	1.65	1.65	1.79	.381	1	12
26..	Exchange Closed; Memorial Day							
27..	....	....	1.57A	1.57A	1.48	.366	....	12
28..	....	....	....	1.48N	1.51	.373	....	12
29..	1.90	1.90	1.90	1.90	1.81	.423	5	17
30..	....	2.25B	....	2.25B	2.22	.475	....	16

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	2.45B	....	2.22N	2.29	.477	....	16
3..	....	....	1.95A	2.00A	1.92	.424	....	16
4..	1.95	2.00	1.90	1.90	1.81	.400	6	22
5..	1.80	1.80	1.61	1.61	1.54	.358	3	25
6..	1.40	1.44B	1.40	1.43	1.35	.323	3	28
9..	1.47	1.47	1.47	1.47	1.47	.349	1	29
10..	1.32	1.32	1.32	1.32	1.28	.314	16	45
11..	....	....	....	1.28N	1.24	.309	....	45
12..	....	....	....	1.24N	1.13	.290	....	45
13..	....	....	....	1.13N	1.07	.285	....	45
16..	....	1.11B	...	1.11B	1.17	.308	....	45
17..	....	1.28B	....	1.28B	1.28	.336	....	45
18..	....	....	1.20A	1.20A	1.20	.312	....	45
19..	1.20	1.20	1.08	1.08	1.10	.312	11	51
20..	1.12	1.17B	1.12	1.12	1.27	.340	1	51
23..	1.35	1.35	1.19A	1.19A	1.06	.296	1	52
24..	....	1.14B	....	1.14B	1.11	.308	....	52
25..	....	....	1.07A	1.07A	1.07	.297	....	52
26..	....	....	....	1.07N	1.03	.292	....	52
27..	1.05	1.05	1.03A	1.03A	.95	.277	2	54
30..	....	....	.90A	.90A	.76	.234	....	54

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.76N	.77	.230	....	54
2..	.83	.84B	.83	.83	.80	.231	2	56
3..	.72	.72	.72	.72	.72	.195	1	57
4..	Exchange Closed; Independence Day							
7..	....	....	.65A	.65A	.70	.209	....	57
8..	.60	.61B	.59A	.61B	.61	.181	1	58
9..	.66	.66	.66	.66	.60	.172	1	58
10..	....	....	....	.60N	.60	.177	....	58
11..	....	....	....	.60N	.67	.203	....	58
14..	....	....	.60A	.60A	.49	.167	....	58
15..	....	....	....	.49N	.45	.150	....	58
16..	.43	.43	.43	.43	.41	.139	1	59

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 58 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.40	.40	.40	.40	.40	.126	5	64
18..	.38	.38	.33	.33	.33	.112	8	63
21..	.23	.26	.23	.26	.28	.093	10	73
22..	....	....	....	.28N	.28	.100	10	83
23..	.27	.30B	.27	.27	.30	.105	1	83
24..	.30	.30	.30	.30	.26	.109	10	83
25..	....	.38B	....	.38B	.39	.132	....	83
28..	.25	.25	.23A	.23A	.19	.090	10	82
29..	....	.21B	....	.21B	.24	.096	....	82
30..	.26	.28	.24	.25	.23	.090	154	219
31..	....	....	.20A	.20A	.16	.066	....	169
				IN AUGUST				
1..	.20	.20	.19A	.19A	.19	.066	40	209
4..	.14	.17	.14	.17	.16	.064	16	215
5..	.17	.18	.17	.17A	.18	.079	316	492
6..	.18	.18	.18	.18	.17	.064	1	492
7..	.22	.22	.20A	.20A	.17	.061	150	397
8..	....	....	....	.17N	.15	.060	....	397
11..	....	....	....	.15N	.13	.053	....	397
12..	.15	.15	.15	.15	.15	.059	1	397
13..	.13	.13	.13	.13	.12	.050	5	402
14..	....	....	....	.12N	.10	.042	....	402
15..	....	....	....	.10N	.10	.041	....	402
18..	.08	.08	.08	.08	.10	.041	500	749
19..	.10	.10	.10	.10	.09	.028	101	749
20..	.10	.10	.10	.10	.09	.030	50	749
21..	....	....	....	.09N	.09	.025	....	749
22..	....	....	....	.09N	.09	.024	....	749
25..	....	....	....	.09N	.08	.025	....	749
26..	.12	.13	.12	.13	.11	.038	101	749
27..	.12	.12	.11	.11	.11	.032	62	694
28..	.17	.17	.17	.17	.14	.049	1	695
29..	....	....	....	.14N	.12	.027	....	695
				IN SEPTEMBER				
1..	Exchange Closed; Labor Day							
2..	....	....	....	.12N	.10	.026	....	695
3..	....	....	....	.10N	.10	.027	....	695
4..	.14	.14	.13	.13	.12	.035	4	699
5..	.15	.15	.11	.14	.11	.039	61	707
8..	....	.15B	....	.11N	.09	.039	....	707
9..	....	.10B	....	.10B	.09	.036	....	707
10..	....	....	....	.09N	.08	.028	....	707
11..	.12	.14B	.12	.12	.13	.042	6	707
12..	.15	.15	.15	.15	.11	.034	10	699
15..	.13	.13	.13	.13	.10	.030	100	799
16..	.15	.15	.14	.14	.14	.040	150	949
17..	.12	.12	.10A	.12	.10	.030	325	1266
18..	.10	.10	.10	.10	.07	.019	3	1269
19..	.07	.08	.07	.08	.06	.013	53	1258
22..	.09	.09	.09	.09	.09	.019	102	1259
23..	.09	.10	.07	.07	.05	.025	43	1260
24..	.07	.07	.07	.07	.06	.023	260	1460
25..	.06	.06	.06	.06	.06	.023	20	1460
26..	.05	.05	.05	.05	.05	.021	34	1494
29..	....	....	.04A	.04A	.04	.013	1	1494
30..	....	....	....	.04N	.03	.016	....	1494
				IN OCTOBER				
1..	.02	.02	.02	.02	.02	.012	6	1488
2..	.01	.02	.01	.01	.01	.010	20	1478
3..	....	....	....	.01N	.01	.012	....	1478
6..	.02	.02	.01A	.01A	.01	.007	1	1478
7..	....	....	....	.01N	.01	.007	....	1478
8..	....	....	....	.01N	.01	.006	....	1478
9..	....	....	....	.01N	.01	.006	....	1478
10..	....	....	....	.01N	.01	.004	....	1478
13..	....	....	....	.01N	.01	.002	....	1478
14..	....	....	....	.01N	.01	.001	....	1478
15..	....	....	....	.01N	.01	.001	....	1478
16..	....	....	....	.01N	.01	.001	....	1478
17..	.01	.01	.01	.01	.01	.001	5	1483
20..	....	....	....	.01N	.01	.000	....	1483
21..	....	....	....	.01N	.01	.000	....	1483
22..	....	....	....	.01N	.01	.000	....	1483
23..	CAB	.03B	CAB	.03B	.05	.007	....	1483
24..	.14	.15	.05	.08	.06	.024	389	1498
27..	.05	.07	.05	.07	.06	.015	110	1535
28..	.02	.04	.02	.04	.04	.010	55	1510
29..	.05	.05	.04	.04	.04	.012	111	1607
30..	.07	.09	.07	.07	.05	.017	128	1708

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 58 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	.16	.18	.07	.08	.08	.042	471	1907
				IN NOVEMBER				
3..	....	....	....	.08N	.06	.050	16	1895
4..	.06	.06	.04	.06	.05	.042	19	1870
5..	.04	.04	.04	.04	.04	.037	13	1870
6..	.03	.03	.03	.03	.03	.025	40	1860
7..	.03	.03	.03	.03	.02	.021	3	1860
10..	....	....	....	.02N	.02	.012	....	1860
11..	.02	.02	.02	.02	.01	.007	130	1804
12..	....	....	....	.01N	.01	.001	....	1804
13..	.01	.01	.01	.01	.01	.001	83	1804
14..	....	....	....	.01N	.01	.002	....	1794
17..	.01	.01	.01	.01	.01	.003	227	1692
18..	....	....	....	.01N	.01	.002	9	1696
19..	....	....	....	.01N	.01	.001	....	1701
20..	....	....	....	.01N	.01	.001	....	1692
21..	.01	.01	.01	.01	.01	.004	6	1697
24..	.01	.01	.01	.01	.01	.001	65	1724
25..	....	....	....	.01N	....	.000	....	1679
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1679
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1679
				IN DECEMBER				
1..	CAB	CAB	CAB	CAB	CAB	.000	....	1679
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1679
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1679
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1679

DECEMBER 1986 59 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	3.00	3.00	3.00	3.00	3.05	.596	1	1
				IN APRIL				
1..	....	....	....	3.05N	3.08	.612	....	1
2..	....	3.19B	....	3.19B	3.26	.637	....	1
3..	....	3.40B	....	3.40B	3.40	.649	....	1
4..	....	....	....	3.40N	3.53	.667	....	1
7..	....	4.10B	....	4.10B	4.05	.716	....	1
8..	....	....	3.60A	3.60A	3.45	.716	....	1
9..	....	....	....	3.45N	3.48	.665	....	1
10..	....	....	....	3.48N	2.95	.605	....	2
11..	....	3.20B	....	3.20B	3.15	.628	....	2
14..	....	3.40B	....	3.40B	3.25	.637	....	2
15..	....	....	....	3.25N	3.16	.624	....	2
16..	....	....	2.95A	2.95A	2.90	.581	....	2
17..	....	....	....	2.90N	2.91	.577	....	2
18..	....	....	2.71A	2.71A	2.30	.495	....	2
21..	2.30	2.30	2.30	2.30	2.20	.468	1	3
22..	....	....	....	2.20N	2.00	.417	....	3
23..	....	....	....	2.00N	2.00	.409	....	3
24..	....	....	1.70A	1.70A	1.92	.407	....	3
25..	....	2.05B	....	1.92N	1.77	.387	....	3
28..	1.70	1.70	1.70	1.70	1.68	.377	2	5
29..	....	1.80B	....	1.80B	1.80	.394	....	5
30..	....	....	1.78A	1.80N	2.00	.423	....	5
				IN MAY				
1..	2.05	2.05	2.05	2.05	2.13	.447	2	5
2..	....	....	2.05A	2.10A	1.95	.424	....	5
5..	....	....	....	1.95N	1.50	.340	....	5
6..	....	1.85B	....	1.68B	1.60	.348	....	5
7..	....	....	1.58A	1.58A	1.45	.326	....	5
8..	....	....	1.39A	1.39A	1.42	.322	....	5
9..	....	....	....	1.42N	1.52	.300	....	5
12..	....	....	1.35A	1.35A	1.20	.263	....	5
13..	1.27	1.40B	1.27	1.40B	1.42	.306	2	7
14..	....	1.50B	....	1.50B	1.36	.320	....	7
15..	....	....	....	1.36N	1.30	.320	....	7
16..	....	1.50B	....	1.50B	1.62	.374	....	7
19..	....	1.80B	....	1.80B	1.76	.373	....	7
20..	2.15	2.15	2.15	2.15	2.10	.419	1	8
21..	....	....	2.08A	2.08A	2.14	.428	....	8
22..	....	....	2.07A	2.07A	2.14	.428	....	8
23..	....	....	2.05A	2.14N	2.21	.436	....	8
26..	Exchange Closed; Memorial Day							
27..	....	....	1.98A	1.98A	1.90	.422	....	8
28..	....	....	....	1.90N	1.90	.430	....	8
29..	....	1.98B	....	1.98B	2.28	.483	....	8

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 59 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	....	2.70B	....	2.70B	2.75	.536	....	8

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	3.02B	....	2.75N	2.82	.538	....	8
3..	....	....	2.45A	2.45A	2.41	.485	....	8
4..	....	....	2.40A	2.40A	2.25	.460	....	8
5..	....	....	2.05A	2.05A	1.95	.417	....	8
6..	....	....	1.85A	1.85A	1.70	.380	....	8
9..	....	1.81B	....	1.81B	1.86	.408	....	8
10..	....	....	1.72A	1.75A	1.64	.371	....	8
11..	....	....	....	1.64N	1.58	.366	....	8
12..	1.50	1.50	1.50	1.50	1.48	.347	3	11
13..	....	....	....	1.48N	1.40	.342	....	11
16..	....	1.45B	....	1.45B	1.53	.367	....	11
17..	....	1.68B	....	1.68B	1.66	.397	....	11
18..	1.70	1.70	1.56A	1.70	1.56	.372	2	13
19..	1.55	1.55	1.55	1.55	1.47	.373	1	14
20..	1.68	1.69	1.65A	1.69	1.68	.404	450	462
23..	....	1.70B	1.55A	1.55A	1.40	.358	....	462
24..	....	....	....	1.40N	1.47	.371	....	462
25..	....	....	1.42A	1.42A	1.42	.360	....	462
26..	....	....	....	1.42N	1.38	.355	....	462
27..	....	....	1.35A	1.35A	1.27	.339	....	462
30..	....	....	1.20A	1.20A	1.03	.291	....	462

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.03N	1.02	.288	....	462
2..	....	....	....	1.02N	1.06	.288	....	462
3..	....	....	1.02A	1.02A	.94	.248	...	462
4..	Exchange Closed; Independence Day							
7..	...	....	.86A	.86A	.95	.265	....	462
8..	....	....	.80A	.95N	.84	.233	....	462
9..	....	.88B	....	.84N	.77	.222	....	462
10..	....	.81B	....	.81B	.82	.228	....	462
11..	.88	.88	.88	.88	.92	.258	1	462
14..	.83	.83	.78A	.78A	.69	.218	1	462
15..	....	....	....	.69N	.64	.198	....	462
16..	....	....	....	.64N	.58	.184	....	462
17..	....	....	....	.58N	.53	.169	....	462
18..	.51	.51	.48	.48	.46	.152	84	466
21..	....	....	.45A	.45A	.39	.129	....	466
22..	....	....	....	.39N	.40	.138	....	466
23..	.44	.50B	.44	.44	.42	.144	3	466
24..	.48	.49B	.48	.48	.42	.150	4	470
25..	....	.52B	....	.52B	.50	.179	....	470
28..	.30	.30	.30	.30A	.30	.128	4	470
29..	....	....	....	.30N	.36	.134	....	470
30..	....	....	....	.36N	.33	.127	....	470
31..	.30	.30	.30	.30	.24	.097	3	469

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.24N	.24	.097	....	469
4..	....	....	....	.24N	.24	.096	....	469
5..	.26	.28B	.26	.26	.26	.116	180	647
6..	....	....	....	.26N	.24	.096	....	647
7..	.27	.27	.24	.25	.24	.092	450	997
8..	....	....	....	.24N	.21	.090	200	1029
11..	....	....	.20A	.21N	.18	.081	....	1029
12..	.17	.22	.17	.22	.23	.091	400	1422
13..	....	....	.18A	.20A	.18	.079	....	1422
14..	....	....	.15A	.18N	.15	.069	....	1422
15..	....	....	....	.15N	.15	.068	....	1422
18..	.14	.14	.14	.14	.15	.068	250	1472
19..	.19	.19	.16A	.16A	.13	.050	3	1475
20..	.13	.15B	.13	.15B	.15	.053	50	1522
21..	....	....	....	.15N	.14	.045	....	1522
22..	....	....	....	.14N	.16	.045	....	1522
25..	....	....	.15A	.15A	.14	.046	....	1522
26..	.16	.17B	.16	.17B	.20	.068	25	1522
27..	....	....	.16A	.17A	.18	.058	....	1522
28..	.14	.18B	.14	.18B	.21	.084	20	1542
29..	....	....	....	.21N	.20	.050	....	1542

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.20N	.18	.049	....	1542
3..	....	....	....	.18N	.16	.050	....	1542
4..	.17	.20	.17	.20	.18	.063	27	1569
5..	.20	.21	.16	.21	.18	.070	46	1575
8..	.17	.18B	.17	.18B	.17	.070	100	1675
9..	.20	.20	.20	.20	.16	.066	1	1676
10..	....	....	.15A	.16N	.15	.053	....	1676

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 59 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.17	.25B	.17	.25B	.25	.075	300	1776
12..	.25	.25	.21	.21	.20	.061	41	1812
15..	.18	.18	.18	.18	.17	.056	1	1812
16..	.26	.26	.26	.26	.24	.071	1	1777
17..	.20	.20	.17A	.18	.16	.056	7	1781
18..	.18	.18	.16A	.16A	.12	.038	1	1781
19..	.11	.11	.11	.11	.08	.027	150	1927
22..	.14	.14	.14	.14	.14	.038	201	2128
23..	.13	.13	.11	.11	.09	.048	452	2506
24..	.12	.12	.12	.12	.10	.045	260	2685
25..	.10	.10	.10	.10	.10	.045	106	2760
26..	.09	.09	.09	.09	.09	.042	20	2760
29..	.07	.07	.06A	.07A	.06	.028	9	2761
30..	.06	.06	.06	.06	.06	.034	17	2796

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.05	.05	.05	.05	.05	.028	15	2716
2..	.05	.05	.04	.04	.03	.025	2	2701
3..	....	....	....	.03N	.03	.029	....	2701
6..	.02	.02	.02	.02	.02	.019	12	2710
7..	.02	.02	.02	.02	.02	.018	7	2710
8..	.02	.02	.02	.02	.02	.017	6	2711
9..	....	....	....	.02N	.02	.016	....	2711
10..	....	....	....	.02N	.02	.013	....	2711
13..	....	....	.01A	.01A	.01	.008	....	2711
14..	.01	.01	.01	.01	.01	.007	218	2774
15..	....	....	....	.01N	.01	.006	....	2774
16..	....	....	....	.01N	.01	.006	....	2774
17..	....	....	....	.01N	.01	.004	....	2774
20..	....	....	....	.01N	.01	.003	....	2774
21..	....	....	....	.01N	.01	.004	....	2774
22..	.01	.01	.01	.01	.01	.004	18	2787
23..	....	.07B	....	.05B	.06	.027	....	2787
24..	.18	.22	.12	.15	.14	.072	70	2823
27..	.12	.12	.10	.12	.10	.049	40	2838
28..	.10	.11	.09	.10A	.09	.036	28	2843
29..	.10	.12	.10	.12	.10	.040	138	2877
30..	.09	.16	.09	.13	.12	.054	1656	3865
31..	.32	.32	.17	.19	.20	.114	508	4320

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.18	.21B	.15	.15	.15	.138	357	4557
4..	.14	.14	.10	.12	.12	.122	238	4248
5..	.15	.16	.10	.10	.10	.114	452	4256
6..	.10	.10	.08	.09B	.09	.086	230	4143
7..	.11	.11	.08	.09	.07	.078	20	4129
10..	....	....	....	.07N	.05	.053	20	4121
11..	....	....	.04A	.04A	.03	.037	....	4079
12..	.02	.02	.02	.02	.02	.010	31	4073
13..	.02	.03	.02	.03	.02	.014	350	3750
14..	.02	.02	.02	.02	.02	.017	27	3713
17..	.02	.03	.02	.03	.02	.030	130	3793
18..	.03	.03	.02	.02	.02	.025	63	3808
19..	....	....	....	.02N	.02	.015	11	3798
20..	.02	.02	.01	.02	.02	.016	262	3538
21..	.02	.05	.02	.05	.03	.042	253	3491
24..	.03	.03	.01	.02@.01	.02	.021	121	3433
25..	.01	.01	.01	.01	.01	.001	....	3433
26..	.01	.01	.01	.01	.01	.003	32	3403
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	1	3402

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	.01	CAB	.01	....	.000	4	3399
2..	CAB	CAB	CAB	CAB	CAB	.000	5	3394
3..	CAB	CAB	CAB	CAB	CAB	.000	3	3401
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3401

DECEMBER 1986 60 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	3.65	3.65	3.65	3.65	3.70	.659	1	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.70N	3.75	.674	....	1
2..	....	3.89B	....	3.89B	3.92	.698	....	1
3..	....	4.09B	....	4.09B	4.10	.710	....	1
4..	....	....	....	4.10N	4.26	.727	....	1
7..	....	4.85B	....	4.85B	4.80	.771	....	1
8..	....	....	4.32A	4.32A	4.10	.771	....	1

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 60 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	4.15B	....	4.15B	4.17	.726	....	1
10..	....	....	....	4.17N	3.60	.670	....	2
11..	....	3.75B	....	3.75B	3.83	.692	....	2
14..	....	4.15B	....	4.15B	3.96	.701	....	2
15..	....	....	3.94A	3.94A	3.84	.688	....	2
16..	....	....	3.60A	3.60A	3.47	.648	....	2
17..	....	3.50B	....	3.47N	3.56	.644	....	2
18..	....	....	3.30A	3.30A	2.84	.564	....	2
21..	....	2.85B	....	2.84N	2.73	.536	....	2
22..	....	....	....	2.73N	2.44	.483	....	2
23..	2.55	2.55	2.55	2.55	2.50	.472	2	4
24..	....	....	2.10A	2.10A	2.40	.470	....	4
25..	....	2.45B	2.37A	2.37A	2.22	.449	....	4
28..	....	....	....	2.22N	2.12	.438	....	4
29..	....	2.20B	....	2.20B	2.25	.455	....	4
30..	....	2.30B	2.22A	2.25N	2.47	.484	....	4

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.52B	....	2.52B	2.61	.509	....	4
2..	2.48	2.48	2.40A	2.48	2.48	.485	20	20
5..	....	....	2.17A	2.17A	1.90	.398	....	20
6..	....	2.29B	....	2.10B	2.00	.405	....	20
7..	....	....	....	2.00N	1.83	.382	....	20
8..	....	....	1.72A	1.80A	1.78	.376	....	20
9..	....	....	....	1.78N	1.68	.352	....	20
12..	1.65	1.65	1.65	1.65	1.55	.312	1	21
13..	1.70	1.70	1.70	1.70	1.78	.356	2	23
14..	1.78	1.85	1.78	1.85	1.72	.371	5	28
15..	....	....	1.65A	1.65A	1.65	.371	....	28
16..	2.07	2.07	2.00	2.00	2.04	.427	4	32
19..	....	2.40B	....	2.20B	2.17	.425	....	32
20..	2.35	2.70	2.35	2.70	2.55	.472	6	38
21..	....	....	....	2.55N	2.62	.482	....	38
22..	....	....	2.60A	2.60A	2.62	.482	....	38
23..	2.45	2.54B	2.45	2.45	2.69	.492	4	34
26..	Exchange Closed; Memorial Day							
27..	2.47	2.47	2.38	2.38	2.35	.479	7	27
28..	2.30	2.37B	2.05A	2.37B	2.38	.468	1	26
29..	....	2.43B	....	2.43B	2.82	.542	....	27
30..	....	3.30B	....	3.30B	3.36	.594	....	26

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	3.65B	....	3.36N	3.41	.598	....	26
3..	....	....	3.00A	3.00A	2.95	.545	....	26
4..	....	....	....	2.95N	2.76	.521	....	26
5..	....	....	2.50A	2.50A	2.41	.477	....	26
6..	....	....	2.30A	2.30A	2.15	.439	....	26
9..	....	2.27B	....	2.27B	2.32	.469	....	26
10..	2.10	2.10	2.10	2.10	2.07	.431	1	27
11..	....	....	2.05A	2.05A	1.99	.426	....	27
12..	....	....	....	1.99N	1.86	.406	....	27
13..	....	1.90B	....	1.86N	1.79	.401	....	27
16..	....	1.85B	....	1.85B	1.96	.428	....	27
17..	....	2.12B	....	2.12B	2.12	.460	....	27
18..	2.10	2.15B	2.00A	2.10	1.98	.435	1	28
19..	....	....	....	1.98N	1.90	.437	....	28
20..	2.09	2.09	2.09	2.09	2.12	.469	1	29
23..	2.08	2.18B	1.96A	1.96A	1.82	.423	3	32
24..	....	....	....	1.82N	1.89	.437	....	32
25..	1.80	1.80	1.75A	1.75A	1.80	.425	1	33
26..	1.75	1.75	1.75	1.75	1.79	.420	1	32
27..	....	....	1.72A	1.72A	1.66	.404	....	32
30..	...	....	1.55A	1.55A	1.37	.354	....	32

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.32	1.32	1.32	1.32	1.36	.350	4	28
2..	1.52	1.52	1.47	1.47	1.41	.351	2	29
3..	....	....	1.25A	1.25A	1.25	.306	....	29
4..	Exchange Closed; Independence Day							
7..	1.15	1.15	1.03	1.09B	1.27	.326	4	32
8..	1.05	1.14	1.05	1.14	1.10	.290	3	32
9..	....	1.18B	1.00A	1.05A	1.04	.279	....	31
10..	1.09@.03	1.09	1.03	1.04B	1.07	.286	1	32
11..	1.16	1.16	1.16	1.16	1.22	.319	2	34
14..	1.00	1.00	.95	.95	.95	.275	2	33
15..	....	....	....	.95N	.87	.252	....	33
16..	.85	.85	.85	.85	.79	.237	3	36
17..	....	....	....	.79N	.73	.219	....	36
18..	.68	.68	.65A	.68	.64	.199	20	56
21..	....	....	.57A	.58A	.56	.172	....	56
22..	....	.68B	....	.56N	.56	.184	....	56
23..	.78	.80	.57	.69	.60	.191	18	72
24..	.65	.65	.62A	.62A	.59	.199	59	131

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 60 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.70	.72B	.70	.70	.71	.233	1	132
28..	.60	.60	.52A	.52A	.46	.173	2	131
29..	.48	.52B	.48	.52B	.53	.182	50	130
30..	....	....	....	.53N	.47	.174	....	130
31..	....	....	.45A	.45A	.36	.137	....	130

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.36N	.37	.137	....	130
4..	....	....	.35A	.37N	.36	.136	....	130
5..	.44	.47	.44	.47B	.44	.162	6	136
6..	.40	.40	.40	.40	.39	.137	20	157
7..	.37	.37	.37	.37	.34	.132	26	182
8..	.34	.35	.34	.35	.32	.131	2	184
11..	.30	.30	.30	.30	.28	.120	2	186
12..	....	....	....	.28N	.29	.134	1	187
13..	.24	.25B	.24	.25B	.27	.119	1	188
14..	.26	.26	.23	.23	.22	.106	9	196
15..	.20	.23B	.20	.23B	.23	.106	....	196
18..	....	.26B	....	.26B	.25	.107	....	196
19..	.28	.28	.24	.24	.21	.082	5	200
20..	....	.22B	....	.22B	.22	.088	....	200
21..	....	....	....	.22N	.22	.077	....	200
22..	.24	.24	.24	.24	.22	.077	1	201
25..	.25	.25	.25	.25	.22	.080	5	206
26..	.24	.31	.24	.31	.30	.113	73	256
27..	.29	.29	.26	.26	.25	.098	8	262
28..	.38	.38	.33	.35	.35	.135	169	431
29..	.37	.37	.26	.28	.28	.085	24	449

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.30	.30	.26	.26	.24	.085	19	456
3..	.26	.30B	.26	.26	.24	.086	1	446
4..	.28	.32	.28	.29	.29	.106	12	456
5..	.33@.30	.33	.28	.28	.29	.116	16	468
8..	.29	.31	.28	.31	.27	.116	110	553
9..	.29	.32	.28	.31	.28	.110	27	570
10..	.24	.26	.23A	.26	.24	.092	7	571
11..	.37	.38	.36	.36	.36	.124	12	575
12..	.39	.39	.32	.32	.31	.104	31	606
15..	.32	.33	.30	.33	.30	.095	214	811
16..	.38	.40	.37	.37	.34	.119	195	966
17..	.35	.35	.26	.26	.26	.096	158	1100
18..	.23	.23	.15	.20	.19	.068	99	1160
19..	.20	.20	.16	.18	.17	.051	133	1171
22..	.24	.24	.23	.23	.21	.070	102	1067
23..	.21	.23	.19	.19	.19	.065	357	1163
24..	....	....	....	.19N	.17	.081	20	1143
25..	.18	.18	.15	.16B	.18	.081	301	1339
26..	.14	.15	.14	.15	.17	.076	168	1498
29..	.12	.12	.10	.10	.10	.056	1	1499
30..	.12	.12	.11	.11	.12	.066	19	1502

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.10	.10	.07	.07	.07	.056	211	1596
2..	.07	.07	.06A	.07	.06	.051	29	1589
3..	.06	.08	.06	.08	.07	.060	113	1594
6..	.06	.06	.06	.06	.06	.044	7	1601
7..	....	....	....	.06N	.04	.041	....	1598
8..	.03	.03	.03	.03	.04	.040	3	1598
9..	.04	.05	.04	.05	.04	.040	3	1600
10..	.03@.04	.04	.03	.04	.03	.033	4	1604
13..	....	....	....	.03N	.02	.023	....	1604
14..	....	....	....	.02N	.02	.020	....	1604
15..	.02	.03	.02	.03	.02	.020	45	1595
16..	.02	.02	.02	.02	.02	.019	56	1546
17..	.01	.02	.01	.02@.01	.01	.016	159	1489
20..	.02	.02	.01	.01	.02	.014	5	1492
21..	.02	.02	.02	.02	.02	.016	9	1492
22..	.02	.02	.02	.02	.02	.018	3	1492
23..	.09	.16	.09	.14B	.15	.077	40	1515
24..	.32	.40	.26	.30@.31	.30	.168	574	1564
27..	.23	.25	.21	.25	.23	.126	493	1760
28..	.18	.22	.16	.20	.20	.099	612	2027
29..	.19	.25	.19	.23	.21	.109	426	2350
30..	.20	.31	.20	.23	.23	.137	793	2607
31..	.55@.60	.60	.38	.39@.40	.36	.245	1044	2652

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 60 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.46	.47	.34	.36	.34	.291	334	2847
4..	.28@.30	.30	.25	.28	.27	.270	619	3033
5..	.37	.39	.24	.25	.26	.263	1615	3518
6..	.26	.26	.20	.23	.22	.215	856	3424
7..	.22	.26	.17	.19	.18	.205	370	3155
10..	.14	.15	.11	.12	.13	.164	173	3078
11..	.07	.11	.07	.10@.11	.09	.128	105	3007
12..	.05	.06	.04	.05	.04	.049	96	2959
13..	.05	.07	.05	.05	.05	.067	174	2867
14..	.06	.09	.06	.07	.06	.080	194	3038
17..	.09	.10	.08	.09	.09	.133	372	3049
18..	.08	.10	.08	.09	.09	.124	308	3083
19..	.09	.09	.05	.05	.05	.090	411	2970
20..	.05	.07	.05	.07	.06	.103	400	3241
21..	.08@.10	.16	.07	.14@.15	.15	.203	6580	8435
24..	.10	.11	.08	.10@.09	.09	.156	1515	8926
25..	.06	.06	.02	.03	.02	.033	317	8821
26..	.02	.04	.02	.04	.04	.063	259	8629
27..	Exchange Closed; Thanksgiving Day							
28..	.02	.02	.01	.01	.01	.010	412	8502

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.02	.02	.01	.002	17	8444
2..	02	.02	.01	.01	.01	.000	58	8319
3..	CAB	CAB	CAB	CAB	CAB	.000	1	8314
4..	CAB	CAB	CAB	CAB	CAB	.000	11	8303
5..	CAB	CAB	CAB	CAB	CAB	.000	23	....

DECEMBER 1986 61 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	2.60	2.60	2.60	2.60	2.47	.463	1	1
7..	2.46	2.46	2.46	2.46	2.28	.439	1	2
8..	....	....	2.12A	2.25A	2.20	.433	....	2
9..	....	....	....	2.20N	2.30	.407	....	2
12..	....	....	2.05A	2.05A	1.87	.363	....	2
13..	....	2.10B	....	2.10B	2.20	.409	....	2
14..	....	....	....	2.20N	2.14	.423	....	2
15..	....	....	....	2.14N	2.07	.423	....	2
16..	2.50	2.50	2.50	2.50	2.50	.480	50	52
19..	....	2.77B	....	2.77B	2.65	.478	....	52
20..	....	....	....	2.85B	3.10	.525	....	52
21..	....	....	....	3.10N	3.09	.535	....	52
22..	....	....	....	3.09N	3.09	.536	....	52
23..	....	3.10B	3.05A	3.10B	3.24	.546	....	52
26..	Exchange Closed; Memorial Day							
27..	....	....	3.00A	3.00A	2.89	.535	....	52
28..	....	....	....	2.89N	2.93	.545	....	52
29..	....	3.00B	....	3.00B	3.43	.599	....	52
30..	....	3.90B	....	3.90B	3.91	.650	....	52

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	4.33B	....	3.91N	4.06	.654	....	52
3..	....	....	3.60A	3.60A	3.52	.603	....	52
4..	....	....	....	3.52N	3.34	.579	....	52
5..	....	....	3.10A	3.10A	2.95	.536	....	52
6..	....	....	2.80A	2.80A	2.65	.499	....	52
9..	....	2.80B	....	2.80B	2.84	.529	....	52
10..	....	....	2.60A	2.60A	2.56	.491	....	52
11..	....	....	2.52A	2.52A	2.48	.486	....	52
12..	....	....	....	2.48N	2.33	.467	....	52
13..	2.40	2.40	2.35A	2.35A	2.24	.462	1	53
16..	....	2.31B	....	2.31B	2.44	.490	1	54
17..	2.41	2.65	2.41	2.65	2.64	.523	3	57
18..	....	2.70B	2.45A	2.54A	2.47	.499	7	59
19..	....	....	....	2.47N	2.40	.501	....	59
20..	....	2.52B	....	2.52B	2.65	.534	....	59
23..	....	2.72B	2.48A	2.48A	2.30	.488	....	59
24..	....	2.36B	....	2.36B	2.38	.503	....	59
25..	....	....	2.28A	2.28A	2.30	.492	....	59
26..	....	....	....	2.30N	2.26	.487	....	59
27..	....	....	2.18A	2.18A	2.12	.471	....	59
30..	....	....	1.97A	1.97A	1.78	.419	....	59

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.78N	1.75	.416	....	59
2..	....	1.81B	....	1.81B	1.81	.417	....	59
3..	....	....	1.67A	1.67A	1.60	.369	....	59
4..	Exchange Closed; Independence Day							
7..	1.45	1.45	1.45	1.45	1.65	.391	1	60
8..	....	....	1.42A	1.65N	1.45	.353	....	60
9..	....	1.67B	....	1.45N	1.37	.340	....	60
10..	....	1.40B	....	1.40B	1.43	.348	....	60

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 61 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	....	1.43N	1.60	.385	....	60
14..	....	....	1.40A	1.40A	1.26	.337	....	60
15..	....	....	1.25A	1.25A	1.15	.313	....	60
16..	1.10	1.10	1.10	1.10	1.07	.296	1	61
17..	1.02	1.02	1.02	1.02	.99	.276	1	62
18..	.95	.96B	.85	.85	.88	.254	20	71
21..	....	....	.85A	.85A	.76	.223	2	73
22..	....	....	....	.76N	.79	.238	....	71
23..	.86	.97B	.86	.86	.81	.246	10	81
24..	....	.90B	....	.90B	.83	.255	....	81
25..	.98	.99B	.98	.98	.99	.295	1	82
28..	.88	.90	.72A	.72A	.66	.227	12	89
29..	.79	.79	.79	.79	.75	.238	100	189
30..	.77	.77	.77	.77	.68	.229	1	189
31..	.47	.47	.47	.47	.52	.185	....	189

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.52N	.52	.186	1	190
4..	....	....	.50A	.52N	.52	.185	....	190
5..	.68	.68	.62	.62	.63	.217	3	193
6..	....	....	.59A	.59A	.53	.188	....	192
7..	.56	.56	.56	.56	.50	.182	6	198
8..	.49	.51	.49	.50	.48	.181	11	205
11..	.45	.45	.45	.45	.38	.169	16	210
12..	....	.44B	....	.44B	.45	.187	....	210
13..	.42	.42	.37	.42	.41	.170	6	212
14..	.39	.39	.36	.36	.35	.154	6	213
15..	.37	.37	.37	.37	.37	.156	1	213
18..	....	....	....	.37N	.41	.160	....	213
19..	.40	.40	.34A	.34A	.33	.127	1	214
20..	.37	.37	.37	.37	.34	.136	1	213
21..	.37	.37	.34	.34	.33	.122	3	215
22..	....	....	....	.33N	.34	.123	....	215
25..	.34	.34	.34	.34	.34	.128	1	216
26..	.44	.47	.43A	.47	.45	.173	105	320
27..	.41	.41	.40A	.40A	.40	.153	1	319
28..	.49	.53B	.49	.53B	.55	.203	....	319
29..	.48	.48	.35	.35	.36	.136	31	337

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.43	.43	.40	.42	.38	.136	5	339
3..	.41	.45B	.41	.44	.38	.138	8	340
4..	.43	.43	.41	.41	.41	.165	107	345
5..	.48@.47	.49	.40	.45	.46	.178	37	369
8..	.41	.45	.41	.42	.44	.179	9	370
9..	.47	.50	.44A	.48	.45	.172	9	378
10..	.39	.40	.35	.40	.38	.146	12	384
11..	.44	.58	.44	.58	.54	.190	325	626
12..	.52@.54	.54	.47A	.52	.49	.162	58	673
15..	.45	.47B	.44	.46	.46	.151	38	685
16..	.54	.58	.52	.54	.53	.183	86	747
17..	.48	.48	.42	.42	.41	.152	32	776
18..	.40	.40	.31	.31	.31	.114	162	753
19..	.25	.26	.24	.26	.25	.088	125	869
22..	.33	.33	.33	.33	.32	.116	1	844
23..	.29	.35	.29	.33A	.33	.138	20	857
24..	.31	.31	.30	.30A	.29	.134	61	911
25..	....	....	....	.29N	.29	.134	....	911
26..	.22	.27	.22	.27	.28	.128	11	920
29..	.18	.18	.16	.18	.17	.099	4	920
30..	.19	.20	.18	.19A	.18	.117	14	929

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15	.15	.12	.12	.13	.103	2	931
2..	.12	.13	.12	.13	.13	.096	40	969
3..	.10	.16B	.10	.12B	.15	.111	51	1008
6..	....	....	.12A	.12A	.11	.086	....	1008
7..	....	....	....	.11N	.10	.083	1	1007
8..	.10	.10	.09	.09	.09	.082	14	1010
9..	.08	.12	.08	.11	.10	.085	85	972
10..	....	....	.08A	.10N	.07	.074	....	972
13..	....	....	....	.07N	.07	.055	....	972
14..	.07	.07	.06	.06	.05	.051	38	1001
15..	.05	.05	.05	.05	.04	.051	4	1001
16..	.05	.05	.05	.05	.04	.050	11	1009
17..	.04	.04	.04	.04	.04	.045	2	1003
20..	....	....	....	.04N	.03	.042	....	1009
21..	.06	.06	.06	.06	.05	.049	300	1189
22..	.06	.07	.05	.07	.06	.055	104	1233
23..	.13	.35	.13	.34	.31	.175	768	1815
24..	.60	.73	.47	.55	.55	.319	1411	2310

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 61 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	.40	.46	.39	.46	.45	.260	249	2369
28..	.36	.41	.31	.37	.36	216	1102	2954
29..	.38	.44	.36	.41	.38	.232	509	3167
30..	.37	.60	.37	.45	.46	.277	2049	4528
31..	.95	1.00	.67	.68	.70	.426	1318	4251

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.87	.87	.69	.72	.73	.491	624	4342
4..	.64	.65	.57	.63	.62	.472	1194	4871
5..	.75	.79	.58	.62	.60	.469	1459	4734
6..	.55	.57	.44	.54	.53	.414	1360	5614
7..	.53	.65	.42	.46	.46	.405	118	5600
10..	.35	.40	.31	.35@.36	.35	.362	1726	5932
11..	.26	.30	.24	.30	.26	.312	708	5955
12..	.20	.20	.13	.14	.13	.161	1344	6266
13..	.14	.21	.14	.18	.18	.206	697	6632
14..	.22	.27	.18	.19	.18	.240	956	6482
17..	.32	.35	.26	.30	.30	.361	1070	6638
18..	.34	.34	.26	.27	.29	.354	257	6672
19..	.32	.40	.19	.20	.21	.298	786	6628
20..	.20	.24	.19	.24	.21	.340	333	6660
21..	.35	.49	.29	.45@.49	.46	.520	3090	5600
24..	.43	.45	.35	.37	.37	.496	1267	5535
25..	.28	.28	.09	.12	.11	.218	2174	5490
26..	.14	.32	.14	.20	.20	.339	3503	6174
27..	Exchange Closed; Thanksgiving Day							
28..	.06	.08	.05	.05	.05	.151	1420	6661

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.08	.03	.06	.05	.125	396	6830
2..	.04	.05	.03	.05	.03	.068	754	7091
3..	.03	.04	.03	.03	.03	.056	255	6794
4..	.03	.06	.02	.05	.04	.074	714	6881
5..	.03	.03	CAB	CAB	CAB	.029	205	....

DECEMBER 1986 62 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	2.65	2.65	2.65	2.65	2.78	.461	50	50
12..	....	....	2.45A	2.45A	2.20	.415	....	50
13..	2.61	2.61	2.61	2.61	2.61	.462	25	75
14..	2.75	2.75	2.75	2.75	2.60	.476	50	125
15..	....	....	....	2.60N	2.53	.476	....	125
16..	....	2.90B	....	2.90B	3.05	.533	....	125
19..	3.52	3.52	3.50A	3.52	3.17	.531	25	125
20..	3.55	3.70	3.55	3.70	3.64	.577	101	61
21..	....	....	....	3.64N	3.77	.587	....	61
22..	3.65	3.65	3.65	3.65	3.77	.588	2	61
23..	....	....	3.65A	3.77N	3.84	.599	....	61
26..	Exchange Closed; Memorial Day							
27..	....	....	3.50A	3.50A	3.48	.590	....	61
28..	....	....	....	3.48N	3.53	.600	....	61
29..	....	3.60B	....	3.60B	4.09	.653	....	61
30..	....	4.60B	....	4.60B	4.70	.702	....	61

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	5.04B	....	4.70N	4.80	.706	....	61
3..	....	....	4.25A	4.25A	4.23	.658	....	61
4..	....	....	4.20A	4.22A	4.02	.636	....	61
5..	....	....	3.65A	3.65A	3.60	.594	....	61
6..	....	....	3.40A	3.40A	3.16	.557	....	61
9..	....	3.37B	....	3.37B	3.42	.587	....	61
10..	....	....	3.10A	3.10A	3.12	.550	....	61
11..	....	....	3.06A	3.06A	3.02	.546	....	61
12..	....	....	....	3.02N	2.85	.527	....	61
13..	....	2.90B	....	2.85N	2.76	.522	....	61
16..	....	2.84B	....	2.84B	3.00	.552	....	61
17..	....	3.30B	....	3.22B	3.22	.585	....	61
18..	....	3.30B	3.02A	3.07A	3.03	561	....	61
19..	....	....	....	3.03N	2.96	.564	....	61
20..	....	3.08B	....	3.08B	3.25	.597	....	61
23..	....	3.34B	3.04A	3.04A	2.84	.553	....	61
24..	....	2.86B	....	2.86B	2.94	.568	....	61
25..	....	....	2.83A	2.83A	2.85	.557	....	61
26..	....	....	....	2.85N	2.81	.553	....	61
27..	....	....	2.73A	2.73A	2.65	.537	....	61
30..	....	....	2.45A	2.45A	2.25	.486	....	61

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 62 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.25N	2.21	.482	....	61
2..	2.40	2.40	2.40	2.40	2.28	.484	1	62
3..	2.00	2.11	2.02A	2.11	2.00	.435	....	62
4..	Exchange Closed; Independence Day							
7..	1.73	1.85	1.73	1.82	2.09	.458	62	93
8..	1.77	1.86B	1.75A	1.84B	1.86	.418	....	93
9..	....	1.97B	1.80A	1.80A	1.77	.405	1	94
10..	....	1.80B	....	1.80B	1.81	.414	....	94
11..	1.90	1.98B	1.90	1.98B	2.04	.452	5	99
14..	....	....	1.72A	1.72A	1.65	.404	....	99
15..	1.60	1.60	1.60	1.60	1.51	.378	1	99
16..	1.50	1.50	1.45A	1.45A	1.41	.360	7	103
17..	1.34	1.34	1.34	1.34	1.32	.339	1	104
18..	1.28	1.28	1.20A	1.20A	1.18	.314	50	134
21..	....	....	1.05A	1.05A	1.03	.281	....	134
22..	1.18	1.18	1.18	1.18	1.06	.297	2	134
23..	1.17	1.31B	1.17	1.17	1.09	.307	1	134
24..	....	1.15B	....	1.10B	1.12	.318	....	134
25..	....	1.31B	....	1.31B	1.37	.363	....	134
28..	1.20	1.20	.97A	.97A	.93	.288	3	134
29..	1.04	1.04	1.04	1.04	1.01	.301	1	135
30..	....	....	....	1.01N	.95	.291	....	136
31..	.82	.85	.78	.78	.75	.242	4	138

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.83	.83	.76	.80	.76	.243	15	145
4..	....	....	.72A	.76N	.75	.244	....	145
5..	.95	.95	.88	.88	.88	.281	5	147
6..	.81	.81	.80	.80	.75	.247	202	341
7..	.72	.75B	.72	.74	.73	.241	200	541
8..	.68	.72	.67	.70	.69	.241	207	647
11..	.56	.66	.59	.60B	.58	.228	105	751
12..	.65	.70	.65	.70	.69	.251	26	771
13..	.62	.64	.60A	.60A	.58	.232	13	784
14..	.55	.56	.52	.56	.54	.215	113	713
15..	.53	.57	.53	.56	.56	.218	48	708
18..	.55	.60B	.55	.60B	.62	.225	9	717
19..	.60	.60	.50	.50	.50	.185	16	716
20..	.49	.56	.49	.56	.53	.198	47	685
21..	.51	.54	.50	.54	.52	.181	15	696
22..	.54	.55	.53A	.55	.52	.185	3	699
25..	.55	.56	.55	.55A	.53	.192	2	699
26..	.62	.72	.61	.72	.69	.249	182	716
27..	.63	.63	.60	.61B	.61	.225	141	746
28..	.66	.87	.66	.84	.80	.286	568	803
29..	.75	.75	.55	.57	.57	.202	455	770

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.59	.60B	.57	.59	.58	.203	34	775
3..	.68	.71	.62	.62	.57	.206	62	798
4..	.64	.70	.63	.69	.66	.240	197	859
5..	.70	.74	.60	.70	.69	.257	228	943
8..	.66	.74	.63	.72	.68	.260	111	929
9..	.65	.72	.64	.68	.67	.250	230	925
10..	.56	.60	.55	.58	.59	.218	166	929
11..	.70	.84	.66	.80	.82	.273	517	1211
12..	.77	.77	.67	.71	.71	.238	204	1289
15..	.67	.72	.63	.68	.67	.225	189	1443
16..	.75	.85	.75	.80	.79	.264	287	1440
17..	.72	.72	.60	.61	.62	.225	101	1472
18..	.57	.57	.47	.50	.47	.176	233	1351
19..	.41	.44	.37	.41	.40	.140	58	1364
22..	.53	.55	.50	.51	.48	.180	70	1387
23..	.52	.54	.48	.49	.48	.210	102	1383
24..	.46	.50	.45	.46	.46	.205	110	1354
25..	.46	.48	.43	.43	.45	.206	21	1345
26..	.40	.41	.35	.41	.43	.199	62	1351
29..	.32	.33	.30	.30	.29	.161	118	1447
30..	.34	.34	.30	.31	.30	.188	51	1428

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.31	.22	.23A	.23	.170	186	1514
2..	.22	.26B	.20	.23	.23	.162	263	1523
3..	.23	.26	.19	.26	.26	.185	167	1501
6..	.23	.23	.20	.20	.20	.153	68	1516
7..	.20	.20	.19	.19	.20	.151	27	1526
8..	.16	.18	.15	.16B	.17	.151	54	1536
9..	.16	.23	.16	.20	.18	.157	138	1533
10..	.17	.18	.15	.17	.16	.143	111	1571
13..	.16	.16	.13A	.13A	.13	.114	3	1442
14..	.12	.12	.12	.12	.12	.109	25	1440
15..	.12@.11	.12	.10	.12	.12	.112	132	1453

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 62 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.10	.11	.10	.11	.11	.111	67	1472
17..	.09	.09	.08	.09	.10	.104	50	1509
20..	.10	.11	.10	.10	.10	.104	579	1784
21..	.12	.12	.11	.11	.11	.118	102	1630
22..	.12	.14	.11	.13	.13	.133	118	1571
23..	.23	.63	.23	.60@.57	.56	.326	722	1626
24..	1.05	1.13	.85	.91@.95	.95	.504	1645	1879
27..	.70	.81	.70	.78	.79	.441	248	1904
28..	.64	.72	.59	.68	.68	.384	994	2208
29..	.70	.78	.65	.72	.70	.405	2007	2900
30..	.63	1.03	.61	.85	.82	.460	653	2896
31..	1.41	1.55B	1.21	1.23@.22	1.24	.621	746	2773

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.45	1.45	1.26	1.32	1.32	.691	219	2605
4..	1.20	1.25	1.14	1.22	1.22	.679	321	2399
5..	1.42	1.45	1.18	1.18	1.19	.682	93	2430
6..	1.05	1.09	.96	1.04	1.06	.634	1246	2683
7..	1.14	1.16B	.97	1.00@.01	1.00	.630	62	2185
10..	.80@.83	.89	.76	.81	.84	.603	363	2006
11..	.68	.73	.64	.71A	.69	.557	596	2280
12..	.46	.47	.37	.37	.37	.366	1259	2996
13..	.43	.55	.42	.49	.47	.440	594	3151
14..	.60	.66B	.52	.52	.52	.492	679	3263
17..	.84	.85	.75	.81	.82	.651	183	3229
18..	.80	.84B	.75	.75	.80	.653	74	3210
19..	.86	.93	.63	.64	.66	.605	363	3476
20..	.67	.74	.64	.73	.72	.663	60	3451
21..	1.00	1.16	.90	1.15	1.17	.821	175	3386
24..	1.16	1.20	1.06	1.07	1.08	.835	57	3363
25..	.81	.81	.47	.51A@.48	.52	.602	72	3380
26..	.59	.90	.59	.79	.75	.751	184	3409
27..	Exchange Closed; Thanksgiving Day							
28..	.41	.43	.39A	.41	.40	.585	63	3343

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.29	.54	.29	.45	.43	.693	198	3360
2..	.44	.45B	.35	.40	.35	.667	134	3276
3..	.42	.44	.38	.44	.41	.779	139	3183
4..	.44	.60	.40A	.59	.60	.970	39	3180
5..	.50	.50	.30A	.47	.44	.928	263	2993
8..	....	....	....	....	....	.820	....	....

DECEMBER 1986 63 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	2.85	2.88	2.75	2.88	2.73	.468	61	61
13..	....	3.00B	....	3.00B	3.18	.515	....	61
14..	3.18	3.20B	3.18	3.18	3.15	.529	2	63
15..	....	....	3.05A	3.05A	3.04	.528	....	63
16..	....	3.45B	....	3.45B	3.63	.585	....	63
19..	....	3.95B	....	3.95B	3.78	.582	....	63
20..	....	....	....	4.00B	4.30	.626	....	63
21..	....	....	....	4.30N	4.42	.636	....	63
22..	....	....	4.35A	4.35A	4.42	.638	....	63
23..	....	....	4.35A	4.42N	4.49	.650	....	63
26..	Exchange Closed; Memorial Day							
27..	....	....	4.25A	4.25A	4.13	.642	....	63
28..	....	....	....	4.13N	4.20	.653	....	63
29..	....	4.30B	....	4.30B	4.81	.703	....	63
30..	....	5.40B	....	5.40B	5.50	.749	....	63

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	5.80B	....	5.50N	5.59	.753	....	63
3..	....	....	4.95A	4.95A	4.90	.709	....	63
4..	....	....	....	4.90N	4.65	.688	....	63
5..	....	....	4.30A	4.30A	4.20	.649	....	63
6..	....	....	4.00A	4.00A	3.80	.614	....	63
9..	....	4.00B	....	4.00B	4.05	.643	....	63
10..	....	....	3.73A	3.73A	3.73	.608	....	63
11..	....	....	3.65A	3.65A	3.63	.604	....	63
12..	....	....	....	3.63N	3.44	.585	....	63
13..	....	3.50B	....	3.44N	3.33	.582	....	63
16..	....	3.43B	....	3.43B	3.60	.611	....	63
17..	....	3.88B	....	3.88B	3.86	.643	....	63
18..	....	3.95B	3.65A	3.75A	3.65	.621	....	63
19..	....	....	....	3.65N	3.60	.624	....	63
20..	....	3.71B	....	3.71B	3.90	.657	....	63
23..	....	4.01B	3.66A	3.66A	3.46	.615	....	63
24..	....	3.49B	....	3.49B	3.55	.630	....	63
25..	....	....	3.43A	3.43A	3.50	.620	....	63
26..	....	....	....	3.50N	3.42	.617	....	63

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 63 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	....	....	3.35A	3.35A	3.25	.602	....	63
30..	....	....	3.00A	3.00A	2.80	.551	....	63

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.80N	2.76	.548	....	63
2..	2.87	2.87	2.87	2.87	2.82	.550	....	63
3..	2.55	2.55	2.55	2.55	2.53	.501	25	88
4..	Exchange Closed; Independence Day							
7..	....	....	2.27A	2.53N	2.60	.526	....	88
8..	2.25	2.34B	2.22A	2.32B	2.34	.485	52	114
9..	....	2.45B	2.30A	2.34N	2.23	.472	....	114
10..	2.27	2.27	2.27	2.27	2.28	.481	5	119
11..	....	2.32B	....	2.32B	2.54	.520	....	119
14..	....	....	2.30A	2.30A	2.10	.471	....	119
15..	2.05	2.06B	2.05	2.05	1.94	.445	2	121
16..	1.94	1.94	1.92A	1.92A	1.83	.427	4	123
17..	1.68	1.71	1.68	1.71	1.72	.405	156	229
18..	1.74	1.74	1.50A	1.50A	1.54	.379	11	239
21..	1.42	1.47	1.38	1.40	1.37	.344	60	297
22..	....	1.48B	....	1.48B	1.41	.362	....	297
23..	1.52	1.73B	1.45	1.45	1.44	.373	69	262
24..	....	1.50B	....	1.50B	1.48	.385	....	262
25..	....	1.74B	....	1.74B	1.73	.433	....	261
28..	1.59	1.59	1.30	1.31	1.26	.355	3	261
29..	1.34	1.35B	1.34	1.35B	1.35	.370	303	564
30..	1.37	1.37	1.34	1.34	1.31	.360	4	566
31..	....	....	1.10A	1.10A	1.03	.305	....	566

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.03N	1.03	.308	....	566
4..	....	....	.99A	1.03N	1.03	.310	....	566
5..	1.20	1.20	1.20	1.20	1.22	.352	1	566
6..	1.10	1.10	1.10	1.10	1.04	.315	100	666
7..	1.02	1.02	1.01	1.02	1.01	.309	77	692
8..	1.05	1.05	.90	.96	.94	.309	60	724
11..	.90	.90	.87	.87	.85	.296	136	859
12..	.92	1.00	.92	.99	.98	.324	178	1035
13..	.90	.92	.85	.85	.85	.304	252	1252
14..	.77	.82	.75	.80	.80	.286	138	1368
15..	.83	.85	.79	.84	.83	.292	43	1407
18..	.86	.90	.81A	.88B	.89	.302	74	1441
19..	.87	.87	.74	.77	.74	.257	34	1465
20..	.72	.82	.72	.80	.78	.274	153	1496
21..	.80	.80	.75	.75	.75	.255	234	1536
22..	.75	.78	.74	.77	.77	.262	5227	6072
25..	.76	.80	.76	.79	.77	.271	274	6217
26..	.86	1.05	.86	1.05	1.02	.339	732	6189
27..	.97	.97	.85	.90B	.90	.310	289	6335
28..	.92	1.19	.92	1.17A	1.15	.380	1421	6466
29..	1.13	1.13	.79	.87	.85	.283	1181	6503

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.89	.90	.84	.86	.84	.286	110	6465
3..	1.01	1.02	.85A	.87A	.84	.289	2052	6977
4..	.92	1.00	.90	1.00	.96	.329	261	7003
5..	.98	1.04	.90	1.02	1.01	.348	292	7097
8..	.99	1.06	.94A	1.05	1.02	.353	293	7236
9..	1.00	1.04	.95	1.00A	.99	.343	122	7236
10..	.84	.89	.78	.88	.86	.305	225	7135
11..	.95	1.20	.95	1.17@.15	1.15	.368	6367	5905
12..	1.10	1.10	.94	1.06	1.01	.327	471	5979
15..	.95@.96	1.03	.95	.98A@.95	.96	.313	756	6428
16..	1.11	1.19	1.10	1.14	1.12	.359	159	6415
17..	1.04	1.04	.88	.89	.88	.314	263	6389
18..	.84	.85	.71	.71	.71	.254	1511	5140
19..	.59	.65	.55	.55	.58	.210	154	5118
22..	.73	.76	.72	.73	.72	.261	81	5122
23..	.83	.83	.73	.75	.75	.297	670	4819
24..	.75	.76	.69	.69	.69	.292	248	4833
25..	.73	.73	.68	.70	.69	.295	89	4844
26..	.63	.68	.60	.68	.67	.288	11	4850
29..	.59	.59	.45	.47	.46	.214	517	5107
30..	.48	.57	.48	.52	.51	.279	38	5120

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.48	.48	.39	.39	.41	.259	38	4804
2..	.44	.44	.37	.41	.40	.250	640	5284
3..	.43	.47	.34	.47	.46	.282	296	5284
6..	.42	.42	.35	.37	.36	.245	149	5349
7..	.37	.37	.33	.34	.34	.244	218	5390
8..	.33	.33	.30	.32	.32	.248	94	5324

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 63 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.30	.41	.30	.35	.35	.259	630	5500
10..	.34	.34	.29	.30	.28	.243	213	5654
13..	.29	.29	.23	.25	.25	.207	63	5654
14..	.23	.24	.22	.23	.23	.201	357	5641
15..	.25	.25	.22	.24@.23A	.23	.209	73	5604
16..	.23	.25	.22	.23	.23	.211	274	5710
17..	.21@.20	.21	.18	.19	.18	.204	279	5856
20..	.20	.25	.20	.23	.21	.209	613	5992
21..	.27	.27	.23	.25	.24	.235	1283	6041
22..	.26	.31	.23	.30@.28	.29	.262	896	6444
23..	.49	1.15	.48	.98@.95	.99	.510	3151	6469
24..	1.55	1.73	1.39	1.53	1.55	.686	1707	6013
27..	1.24	1.35B	1.24	1.30	1.35	.631	626	5888
28..	1.05	1.18	1.01	1.16	1.16	.575	734	5722
29..	1.21	1.29	1.15	1.20	1.20	.596	447	5982
30..	1.08	1.60	1.08	1.39	1.38	.649	405	5431
31..	2.12	2.22	1.90	1.93	1.93	.767	610	5088

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.20	2.20	2.03	2.09	2.10	.844	288	4769
4..	1.98	2.09	1.92	2.04	2.01	.839	254	4570
5..	2.25	2.32	1.94	1.99	2.00	.844	90	4513
6..	1.97	1.97	1.72	1.80	1.81	.814	135	4471
7..	1.83	2.00B	1.70	1.70	1.76	.815	48	4405
10..	1.53	1.67	1.47	1.52	1.59	.806	17	4391
11..	1.40	1.44	1.37	1.37	1.41	.778	25	4337
12..	.98	1.02	.89A	.89A	.87	.617	324	4527
13..	.96	1.11	.96	1.08B	1.07	.693	5	4509
14..	1.28	1.37	1.13	1.13	1.20	.743	127	4449
17..	1.58	1.66B	1.56	1.59	1.62	.868	45	4441
18..	1.70	1.70	1.58A	1.58A	1.59	.875	....	4441
19..	....	1.65B	1.49A	1.49A	1.44	.853	....	4436
20..	1.47	1.58	1.44	1.58	1.57	.893	39	4417
21..	1.93	2.06	1.81	2.05	2.10	.961	19	4408
24..	2.09	2.09	2.07	2.07	2.01	.973	3	4406
25..	1.45	1.45	1.37A	1.37A	1.31	.899	6	4405
26..	....	1.58B	....	1.58B	1.64	.960	....	4399
27..	Exchange Closed; Thanksgiving Day							
28..	1.24	1.24	1.24	1.24	1.21	.925	1	4399

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.04	1.40B	1.04	1.36A	1.33	.983	6	4394
2..	1.25	1.25	1.25	1.25	1.24	.989	1	4375
3..	....	1.35B	....	1.35B	1.34	.998	....	4360
4..	1.46	1.60	1.46	1.60	1.57	.999	35	4355
5..	1.47	1.50	1.45	1.47	1.44	.999	12	4353
8..	....	....	....	....	....	.999	....	....

DECEMBER 1986 64 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	2.20	2.20	1.94	1.94A	1.97	.446	5	5
21..	1.85	1.85	1.81	1.81	1.76	.410	5	6
22..	1.85	2.00	1.75A	1.85	1.85	.430	8	10
23..	1.95	2.21B	1.95	2.06	1.86	.442	2	11
24..	1.93	1.97B	1.92	1.95	1.91	.455	5	14
25..	2.20	2.21	2.20	2.21	2.21	.505	17	30
28..	2.01	2.01	1.72A	1.72A	1.67	.426	9	36
29..	1.75	1.84	1.70A	1.84	1.77	.442	2	38
30..	1.90	1.90	1.77	1.77	1.76	.431	4	42
31..	1.45	1.47	1.37	1.37	1.39	.374	5	42

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.36	1.40	1.36	1.40	1.39	.378	6	47
4..	1.38	1.40B	1.33A	1.40B	1.40	.381	1	48
5..	1.63	1.72B	1.59A	1.66	1.63	.427	566	567
6..	1.51	1.51	1.43	1.44	1.41	.388	82	606
7..	1.40	1.40	1.40	1.40	1.37	.381	2	606
8..	1.35	1.39	1.30	1.39	1.30	.383	251	537
11..	1.24	1.24	1.24	1.24	1.19	.371	2	539
12..	1.39	1.39	1.33	1.36	1.33	.402	9	545
13..	1.25	1.25	1.23	1.23	1.20	.363	11	551
14..	1.09	1.18	1.09	1.13	1.11	.365	26	555
15..	1.15	1.20	1.15	1.18A	1.16	.374	9	562
18..	1.17	1.25	1.17	1.25	1.25	.387	7	564
19..	1.12	1.12	1.05	1.07	1.05	.339	92	570
20..	1.06	1.17	1.06	1.17	1.12	.360	55	589
21..	1.14	1.14	1.07A	1.07A	1.06	.341	33	603
22..	1.09	1.14	1.09	1.13	1.12	.351	47	622
25..	1.13	1.13	1.11	1.12	1.09	.362	320	632
26..	1.24	1.47	1.24	1.47	1.41	.437	95	700

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 64 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	1.36	1.36	1.19	1.23	1.26	.406	43	712
28..	1.38	1.63B	1.35	1.61B	1.60	.481	478	1056
29..	1.55@.54	1.55	1.20A	1.25	1.19	.376	57	1091

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.25	1.26	1.20	1.20	1.19	.380	56	1132
3..	1.37	1.43	1.23A	1.25	1.18	.383	294	1264
4..	1.30	1.40	1.25	1.40	1.34	.427	725	1517
5..	1.36	1.46	1.28	1.42	1.42	.449	767	1871
8..	1.42	1.48	1.34	1.45	1.41	.455	482	2333
9..	1.39@.38	1.45	1.37	1.42	1.39	.444	289	2591
10..	1.15@.17	1.27	1.14	1.23	1.19	.403	319	2813
11..	1.35@.34	1.63	1.31	1.62	1.57	.471	190	2898
12..	1.51	1.51	1.30	1.47	1.40	.427	255	3129
15..	1.32	1.41	1.30	1.36	1.33	.412	111	3182
16..	1.56	1.62	1.48	1.55	1.51	.462	324	3341
17..	1.44	1.44	1.24	1.26	1.27	.413	291	3445
18..	1.19	1.19	1.02	1.03A	1.01	.346	305	3551
19..	.85@.86	.93	.82	.86	.87	.294	1228	3650
22..	1.10	1.10	1.03	1.06	1.03	.355	378	3539
23..	1.20	1.20	1.08	1.11	1.10	.397	319	3683
24..	1.10	1.12	1.03	1.06	1.04	.392	228	3883
25..	1.09	1.09	1.01	1.03	1.03	.397	163	3990
26..	1.00	1.00	.91	.98	.98	.391	121	3961
29..	.88	.88	.72	.73	.73	.342	315	4050
30..	.76	.89	.72	.81	.80	.385	296	4150

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.85@.83	.85	.67	.67	.68	.365	209	4143
2..	.74	.74	.65	.68	.68	.358	721	4322
3..	.72	.78	.62	.78	.79	.398	79	4363
6..	.66@.65	.68	.64	.67	.67	.359	60	4387
7..	.70	.70	.60	.63	.62	.361	119	4443
8..	.60	.61	.57	.57	.57	.369	167	4395
9..	.59	.74	.59	.65	.65	.385	2159	4659
10..	.66	.66	.53	.56	.54	.370	1064	4916
13..	.55@.54	.55	.41	.47	.47	.331	197	4988
14..	.50	.50	.43	.44	.44	.328	266	4668
15..	.48	.50	.43	.48	.48	.341	604	5101
16..	.51@.49	.51	.44	.45	.46	.347	670	4892
17..	.46	.46	.39	.43	.41	.343	196	4973
20..	.46	.50	.44	.45	.44	.358	282	5019
21..	.55	.57	.50	.52	.53	.395	1930	6146
22..	.52	.64	.51	.59	.60	.432	2180	6346
23..	.96	1.82	.96	1.60@.55	1.59	.688	1993	6558
24..	2.29	2.50	2.07	2.25	2.27	.829	1531	5654
27..	1.94	2.05	1.91	2.03	2.05	.791	339	5437
28..	1.68@.66	1.85	1.65	1.81	1.82	.747	137	5236
29..	1.88	1.98	1.84	1.90	1.92	.764	195	5102
30..	1.71	2.40	1.71	2.12	2.13	.805	298	4341
31..	2.90	3.15	2.71	2.75	2.77	.899	712	3831

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.11@.12	3.12	2.90	3.00	3.02	.935	423	3499
4..	2.90	2.97	2.82	2.92	2.93	.934	350	3264
5..	3.23@.20	3.28	2.90	2.90	2.91	.938	90	3167
6..	2.86	2.89	2.56	2.70	2.70	.924	199	3100
7..	2.73	2.93B	2.55	2.64	2.64	.926	47	3069
10..	2.41	2.52	2.33	2.52	2.49	.927	40	3055
11..	2.22	2.29	2.22	2.29	2.30	.916	276	3323
12..	1.90	1.90	1.65A	1.65A	1.63	.823	48	3321
13..	1.98	1.98	1.83	1.95B	1.87	.875	4	3317
14..	2.11	2.28B	1.98A	2.05	2.05	.906	7	3311
17..	2.51	2.52	2.51	2.52	2.55	.967	9	3308
18..	2.54	2.60B	2.46	2.50	2.54	.971	63	3306
19..	2.41	2.60B	2.41	2.41	2.37	.965	149	3157
20..	2.52	2.52	2.52	2.52	2.52	.979	2	3156
21..	3.04	3.13B	2.98	2.98	3.07	.995	12	3153
24..	3.03	3.09B	3.03	3.03	3.00	.998	5	3152
25..	2.40	2.44B	2.29	2.29	2.27	.988	13	3150
26..	2.62	2.62	2.62	2.62	2.63	.997	4	3137
27..	Exchange Closed; Thanksgiving Day							
28..	2.21	2.40B	2.21	2.21	2.18	.995	1	3137

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.37	2.47	2.09A	2.47	2.31	.999	8	3137
2..	....	....	2.27A	2.27A	2.23	.999	3	2619
3..	2.37	2.37	2.32	2.35	2.33	.999	134	2498
4..	2.42	2.60	2.35	2.60	2.57	1.000	21	2143
5..	2.43	2.51	2.43	2.47	2.44	1.000	7	1809
8..	....	....	....	....	....	.999	....	....

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 65 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.00	2.00	2.00	2.00	2.43	.525	....	....
25..	....	2.78B	....	2.78B	2.78	.575	....	....
28..	....	....	2.20A	2.20A	2.16	.497	....	....
29..	....	2.22B	....	2.22B	2.27	.514	....	....
30..	....	....	....	2.27N	2.17	.505	....	....
31..	....	....	1.95A	1.95A	1.82	.446	....	....

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.86	1.86	1.86	1.86	1.82	.451	1	1
4..	1.85	1.85	1.75A	1.85	1.85	.455	20	21
5..	2.05	2.10	2.05	2.10	2.10	.503	7	26
6..	1.96	1.96	1.93A	1.93A	1.86	.464	1	27
7..	1.83	1.83	1.83	1.83	1.80	.458	1	28
8..	1.78	1.83	1.74	1.74	1.74	.460	6	31
11..	1.65	1.65	1.64	1.65	1.62	.449	3	34
12..	....	1.76B	....	1.76B	1.79	.484	....	34
13..	1.69	1.69	1.67	1.67	1.64	.467	3	35
14..	1.56	1.58	1.52	1.52	1.53	.449	11	41
15..	1.61	1.61	1.61	1.61	1.57	.460	1	42
18..	1.57	1.70	1.57	1.70	1.71	.477	1304	1292
19..	1.50	1.50	1.46	1.46	1.44	.428	1043	2321
20..	1.49	1.57	1.49	1.57	1.55	.452	65	2385
21..	1.55	1.55	1.45	1.50	1.47	.434	110	2430
22..	1.50	1.56	1.50	1.54	1.54	.448	17	2444
25..	1.45	1.57	1.45	1.52B@.55	1.52	.460	2108	1430
26..	1.75	1.85B	1.74	1.85B	1.89	.537	13	1434
27..	1.71	1.72	1.67	1.70	1.74	.506	25	1450
28..	1.80	2.14B	1.75	2.11B	2.15	.582	9	1452
29..	1.95	1.95	1.65	1.70	1.63	.474	102	1468

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.63	1.72	1.63	1.67	1.63	.480	37	1477
3..	1.91	1.91	1.68	1.68	1.65	.483	32	1476
4..	1.76	1.89	1.76	1.89	1.84	.529	59	1474
5..	1.84	1.94	1.78A	1.93	1.93	.550	136	1510
8..	1.85@.89	2.00	1.85	1.97	1.91	.559	52	1510
9..	1.88@.87	1.95	1.87	1.93	1.93	.547	226	1472
10..	1.56	1.73	1.56	1.68	1.69	.506	65	1464
11..	1.85	2.15	1.85	2.15	2.11	.574	79	1490
12..	1.75	1.96	1.75	1.96	1.87	.530	28	1465
15..	1.75	1.91	1.75	1.85	1.80	.516	67	1466
16..	2.10	2.12	2.01	2.07	2.02	.565	260	1657
17..	1.87	1.87	1.70	1.76	1.73	.517	26	1646
18..	1.65	1.65	1.44	1.45	1.41	.447	223	1608
19..	1.24@.21	1.30	1.18	1.24	1.24	.389	391	1749
22..	1.48@.50	1.54	1.43	1.46	1.44	.458	206	1861
23..	1.63	1.63	1.53	1.57	1.57	.503	849	2164
24..	1.53	1.57	1.45	1.49	1.49	.499	214	2247
25..	1.53	1.55B	1.45	1.45	1.48	.504	59	2249
26..	1.42	1.45	1.37	1.45	1.44	.499	130	2257
29..	1.29	1.29	1.11	1.14	1.13	.452	440	2532
30..	1.37	1.37	1.24	1.26	1.25	.499	122	2470

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.22	1.22	1.11	1.12	1.12	.481	30	2478
2..	1.15	1.16	1.02	1.07	1.09	.476	200	2532
3..	1.13	1.25	1.00	1.25	1.25	.520	382	2507
6..	1.07	1.11	1.05	1.05	1.05	.485	100	2564
7..	1.08	1.08	1.02	1.04	1.04	.490	711	2756
8..	1.04@.05	1.05	1.00	1.02	1.00	.503	357	2807
9..	1.03	1.21	1.00	1.07@.08	1.08	.522	481	2931
10..	1.08@.04	1.10B	.97	1.02	.98	.511	165	3025
13..	.94	.94	.78	.83	.85	.475	431	3030
14..	.85	.87	.82	.83A@.82	.83	.475	34	3049
15..	.88	.90	.86	.89A	.86	.493	97	3040
16..	.87	.91	.85	.88	.88	.505	59	3082
17..	.86@.87	.87	.80	.82B	.83	.505	14	3090
20..	.88	.95	.87	.90	.88	.529	76	3098
21..	1.00	1.05	.99	.99	1.00	.572	1494	3368
22..	1.01	1.18	1.01	1.11	1.13	.614	741	3417
23..	1.60	2.40	1.60	2.33@.28	2.37	.829	656	3579
24..	3.20	3.30	2.90	3.11	3.15	.920	1282	3506
27..	2.75	2.91	2.75	2.91	2.90	.900	155	3382
28..	2.44	2.66B	2.43	2.65	2.63	.871	135	3379
29..	2.70	2.84	2.66	2.70	2.72	.882	146	3432
30..	2.50	3.28	2.50	3.00	2.97	.908	176	3338
31..	3.82	4.05	3.67	3.70	3.69	.959	141	3365

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 65 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.07	4.07	3.88	3.98	3.99	.977	42	3359
4..	3.80	3.96	3.79	3.91	3.90	.978	32	3342
5..	4.06	4.14	3.89	3.89	3.89	.980	31	3316
6..	3.78	3.78	3.55	3.60	3.64	.975	19	2893
7..	....	3.87B	3.55A	3.55A	3.61	.977	3	2887
10..	....	....	3.41A	3.46A	3.45	.979	....	2887
11..	3.22	3.26	3.22	3.26B	3.25	.976	272	2993
12..	2.84	2.84	2.55	2.55	2.54	.939	58	3033
13..	....	2.87B	....	2.80B	2.81	.962	....	3033
14..	3.16	3.21	2.94	3.03	2.99	.975	23	3030
17..	3.49	3.53	3.49	3.50	3.54	.994	3	3029
18..	3.48	3.60B	3.48	3.48	3.53	.995	1	3028
19..	3.65	3.65	3.45	3.45	3.35	.995	2	3013
20..	3.47	3.55	3.47	3.55	3.52	.997	80	2951
21..	3.98	4.00B	3.91A	3.98	4.07	.999	2	2951
24..	....	4.09B	4.06A	4.06A	4.00	.999	....	2948
25..	3.50	3.50	3.42A	3.48A	3.26	.999	2	1080
26..	3.63	3.63	3.63	3.63	3.63	.999	1	1049
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	3.40A	3.40A	3.18	.999	....	810

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.09A	3.18N	3.31	.999	....	805
2..	3.30	3.30	3.30	3.30	3.23	.999	1	794
3..	3.32	3.35B	3.32	3.32	3.33	1.000	2	754
4..	....	3.47B	....	3.35B	3.57	1.000	....	723
5..	3.43	3.47B	3.43	3.47B	3.44	1.000	2	721
8..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 66 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	2.05	2.05	2.05	2.05	2.06	.545	1	1
21..	....	....	1.98A	1.98A	1.97	.530	....	1
22..	....	2.00B	....	2.00B	2.04	.546	....	1
25..	....	2.05B	....	2.05B	2.08	.559	....	1
26..	....	2.44B	....	2.44B	2.48	.634	....	1
27..	....	....	2.32A	2.32A	2.31	.605	....	1
28..	....	2.38B	....	2.32B	2.80	.676	....	1
29..	....	....	2.35A	2.35A	2.18	.573	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.26	2.26	2.26	2.26	2.18	.580	....	1
3..	....	2.49B	....	2.24B	2.18	.583	....	1
4..	....	2.39B	....	2.39B	2.43	.627	....	1
5..	2.43	2.55B	2.43	2.43	2.53	.648	1	2
8..	2.50	2.50	2.50	2.50	2.53	.657	1	3
9..	....	....	....	2.53N	2.50	.646	....	3
10..	....	....	2.20A	2.20A	2.26	.607	....	2
11..	....	2.76B	....	2.76B	2.76	.671	....	2
12..	....	....	2.58A	2.58A	2.48	.629	....	2
15..	....	....	2.37A	2.48N	2.41	.616	....	2
16..	....	2.67B	....	2.67B	2.68	.663	....	2
17..	....	....	2.40A	2.40A	2.33	.617	....	2
18..	1.99	1.99	1.99	1.99	1.90	.549	4	6
19..	1.66	1.77	1.63	1.68	1.68	.491	35	39
22..	2.02	2.02	2.02	2.02	1.95	.561	3	42
23..	2.15	2.15	2.15	2.15	2.15	.606	2	40
24..	....	....	2.07A	2.09A	2.09	.603	....	40
25..	....	....	2.06A	2.06A	2.09	.610	....	40
26..	....	....	2.00A	2.01A	2.00	.606	....	40
29..	....	....	1.68A	1.68A	1.67	.563	....	40
30..	1.89	1.89	1.89	1.89	1.88	.612	4	42

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.70	1.74	1.70	1.74	1.65	.597	2	42
2..	....	1.73B	....	1.65N	1.64	.595	....	42
3..	....	1.70B	1.58A	1.64N	1.87	.639	....	42
6..	1.65	1.67	1.65	1.67	1.63	.610	5	45
7..	1.66	1.68B	1.66	1.66	1.63	.618	1	46
8..	1.65	1.65	1.62A	1.65	1.64	.634	2	46
9..	....	1.80B	1.70	1.70	1.72	.655	3	49
10..	1.63	1.63	1.61A	1.63	1.63	.648	1	47
13..	....	....	1.45A	1.45A	1.43	.620	....	47
14..	1.44	1.46B	1.44	1.44	1.44	.623	8	49
15..	....	1.47B	....	1.47B	1.47	.644	....	49
16..	1.46	1.50B	1.45	1.50B	1.51	.659	2	49
17..	....	....	1.48A	1.48A	1.44	.664	....	49
20..	1.52	1.52	1.52	1.52	1.52	.692	1	49
21..	1.74	1.75	1.68A	1.68A	1.72	.734	1	49
22..	....	....	....	1.72N	1.88	.771	1	49

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 66 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	2.55	3.20	2.55	3.20	3.26	.919	17	41
24..	4.05	4.05	4.00	4.00	4.07	.968	12	36
27..	3.62	3.77	3.62	3.77	3.80	.959	4	34
28..	3.33	3.55B	3.33	3.55B	3.52	.944	1	33
29..	3.65	3.65	3.64	3.64	3.60	.950	2	31
30..	4.10	4.10	3.48A	4.08	3.87	.963	1	30
31..	....	4.85B	....	4.85B	4.66	.986	....	30

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	5.00B	....	5.00B	4.99	.993	....	30
4..	....	....	4.85A	4.85A	4.90	.994	....	30
5..	....	5.13B	....	4.90N	4.89	.995	....	30
6..	....	....	4.60A	4.60A	4.64	.993	....	25
7..	....	4.87B	4.55A	4.55A	4.61	.994	....	25
10..	....	....	4.41A	4.41A	4.45	.995	....	25
11..	....	....	4.25A	4.25A	4.25	.995	....	25
12..	....	....	3.74A	3.75A	3.49	.984	....	17
13..	....	3.80B	....	3.80B	3.79	.992	....	17
14..	3.93	4.16B	3.93	3.94B	3.99	.995	3	15
17..	....	4.49B	....	4.49B	4.54	.999	....	15
18..	....	4.60B	....	4.60B	4.53	.999	....	15
19..	....	4.60B	4.42A	4.42A	4.35	.999	....	15
20..	....	4.52B	....	4.52B	4.52	.999	....	15
21..	....	4.92B	....	4.92B	5.07	.999	....	15
24..	....	5.09B	....	5.07N	5.00	.999	....	15
25..	....	....	4.48A	4.48A	4.26	.999	....	14
26..	....	4.60B	....	4.60B	4.63	.999	....	13
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	4.40A	4.40A	4.18	.999	....	13

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	4.09A	4.18N	4.31	1.000	....	13
2..	....	....	....	4.31N	4.23	1.000	....	2
3..	....	4.35B	....	4.35B	4.33	1.000	....	2
4..	....	4.47B	....	4.35B	4.57	1.000	....	2
5..	....	....	4.48A	4.50A	4.44	1.000	....	2
8..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 67 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.73	2.73	2.73	2.73	2.71	.606	....	....
12..	2.98	2.98	2.95	2.95	2.96	.642	6	6
13..	....	....	2.88A	2.88A	2.80	.630	....	6
14..	....	....	2.70A	2.70A	2.63	.616	....	8
15..	....	2.69B	....	2.69B	2.71	.631	....	4
18..	....	....	....	2.71N	2.88	.651	....	4
19..	....	....	2.73A	2.73A	2.50	.608	....	4
20..	....	2.58B	....	2.58B	2.66	.635	....	4
21..	....	....	2.60A	2.60A	2.55	.622	....	4
22..	....	2.60B	....	2.60B	2.64	.640	....	4
25..	2.69	2.70	2.69	2.70	2.69	.653	300	204
26..	....	2.85B	....	2.85B	3.19	.722	....	204
27..	....	....	2.97A	2.97A	2.97	.695	....	54
28..	....	3.05B	....	3.05B	3.52	.758	....	54
29..	....	....	3.33A	3.33A	2.80	.666	....	4

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	2.90B	....	2.80N	2.83	.674	....	4
3..	....	3.18B	....	2.92B	2.83	.676	....	4
4..	....	3.07B	....	3.07B	3.12	.716	....	4
5..	....	....	....	3.12N	3.23	.735	....	4
8..	3.30	3.30	3.18A	3.30	3.24	.744	1	4
9..	3.23	3.23	3.23	3.23	3.25	.735	1	4
10..	....	....	2.90A	2.90A	2.85	.700	....	4
11..	....	3.48B	....	3.48B	3.48	.756	....	4
12..	....	....	3.38A	3.38A	3.17	.719	....	4
15..	....	....	3.06A	3.06A	3.09	.708	....	4
16..	....	3.40B	....	3.40B	3.38	.749	....	2
17..	....	....	3.05A	3.05A	3.01	.709	....	3
18..	3.05	3.05	2.64A	2.64A	2.54	.647	....	3
19..	2.29	2.29	2.29	2.29	2.23	.591	12	15
22..	....	2.63B	....	2.63B	2.59	.660	2	16
23..	....	2.80B	....	2.80B	2.82	.702	....	16
24..	2.71	2.81B	2.70	2.73	2.75	.700	66	69
25..	2.85	2.85	2.75A	2.77A	2.77	.707	2	68
26..	....	....	2.66A	2.66A	2.66	.705	....	68
29..	2.49	2.49	2.30A	2.30A	2.31	.668	1	69
30..	....	2.56B	....	2.56B	2.60	.714	....	69

JAPANESE YEN OPTION ON FUTURES — PUTS

DECEMBER 1986 67 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.45	2.45	2.41A	2.45	2.36	.703	....	63
2..	....	2.42B	....	2.36N	2.34	.703	....	63
3..	....	2.48B	2.28A	2.48B	2.57	.745	....	63
6..	....	....	2.36A	2.36A	2.36	.723	....	63
7..	2.38	2.39B	2.35A	2.38	2.37	.733	10	63
8..	....	....	....	2.37N	2.37	.749	....	63
9..	2.50	2.61B	2.50	2.61B	2.46	.770	1	64
10..	....	....	2.38A	2.38A	2.37	.767	....	64
13..	....	....	2.14A	2.14A	2.18	.748	....	64
14..	....	2.23B	....	2.23B	2.18	.754	....	63
15..	2.25	2.25	2.25	2.25	2.25	.774	....	63
16..	....	....	....	2.25N	2.29	.788	....	63
17..	....	....	2.20A	2.20A	2.25	.796	....	63
20..	....	2.41B	....	2.41B	2.36	.823	....	63
21..	....	2.56B	....	2.56B	2.57	.855	....	63
22..	....	2.58B	....	2.58B	2.75	.882	....	63
23..	....	3.85B	....	3.85B	4.20	.967	....	63
24..	....	5.00B	....	5.00B	5.04	.989	....	63
27..	....	....	4.72A	4.72A	4.73	.986	....	63
28..	....	....	4.32A	4.52A	4.43	.979	....	63
29..	....	4.44B	....	4.44B	4.54	.982	....	63
30..	....	4.92B	4.40A	4.92B	4.83	.987	....	63
31..	....	5.85B	....	5.85B	5.66	.996	....	63

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	6.00B	....	6.00B	5.99	.998	....	63
4..	....	....	5.85A	5.85A	5.90	.998	....	21
5..	....	6.13B	....	5.90N	5.89	.999	....	21
6..	....	....	5.60A	5.60A	5.64	.998	....	21
7..	....	5.87B	5.55A	5.55A	5.61	.998	....	20
10..	....	....	5.41A	5.41A	5.45	.999	....	20
11..	....	....	5.25A	5.25A	5.25	.999	....	20
12..	....	....	4.75A	4.75A	4.49	.997	....	20
13..	....	4.80B	....	4.80B	4.79	.998	....	20
14..	....	5.16B	....	4.94B	4.99	.999	....	20
17..	....	5.49B	....	5.49B	5.54	.999	....	20
18..	....	5.60B	....	5.60B	5.53	.999	....	8
19..	....	5.60B	5.42A	5.42A	5.35	.999	....	8
20..	....	5.52B	....	5.52B	5.52	.999	....	8
21..	....	5.92B	....	5.92B	6.07	.999	....	8
24..	....	6.09B	....	6.07N	6.00	.999	....	8
25..	....	....	5.48A	5.48A	5.26	.999	....	8
26..	....	5.60B	....	5.60B	5.63	.999	....	8
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	5.40A	5.40A	5.18	.999	....	8

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	5.09A	5.18N	5.31	1.000	....	8
2..	....	....	....	5.31N	5.23	1.000	....	....
3..	....	5.35B	....	5.35B	5.33	1.000	....	....
4..	....	5.47B	....	5.35B	5.57	1.000	....	....
5..	....	....	5.48A	5.50A	5.44	1.000	....	....

DECEMBER 1986 68 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	3.13	3.13	2.99A	2.99A	2.99	.848	12	12
14..	....	3.05B	....	3.05B	2.99	.853	....	12
15..	3.12	3.12	3.12	3.12	3.11	.870	....	12
16..	....	....	....	3.11N	3.17	.882	....	12
17..	....	....	3.15A	3.15A	3.15	.889	....	12
20..	....	3.28B	....	3.28B	3.26	.910	....	12
21..	....	3.48B	....	3.48B	3.47	.931	....	12
22..	....	3.50B	....	3.50B	3.68	.948	....	12
23..	....	4.75B	....	4.75B	5.15	.986	....	12
24..	....	6.00B	....	6.00B	6.04	.997	....	12
27..	5.64	5.70	5.64	5.66	5.73	.995	2	13
28..	....	....	5.32A	5.54A	5.43	.993	....	13
29..	....	....	....	5.43N	5.54	.994	....	12
30..	....	6.08B	5.40A	5.90B	5.83	.996	....	12
31..	....	6.85B	....	6.85B	6.66	.999	....	12

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	7.05B	....	7.05B	6.99	.999	....	7
4..	....	....	6.85A	6.86A	6.90	.999	....	7
5..	....	7.13B	....	6.90N	6.89	.999	....	7
6..	....	....	6.60A	6.60A	6.64	.999	....	7
7..	....	6.87B	6.55A	6.55A	6.61	.999	....	1
10..	....	....	6.41A	6.41A	6.45	.999	....	1
11..	....	....	6.25A	6.25A	6.25	.999	....	1
12..	....	....	5.75A	5.75A	5.49	.999	....	1

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
DECEMBER 1986 68 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	5.80B	....	5.80B	5.79	.999	....	1
14..	....	6.16B	....	5.94B	5.99	.999	....	1
17..	....	6.49B	....	6.49B	6.54	.999	....	1
18..	....	6.60B	....	6.60B	6.53	.999	....	1
19..	....	6.60B	6.42A	6.42A	6.35	.999	....	1
20..	....	6.52B	....	6.52B	6.52	.999	....	1
21..	....	6.92B	....	6.92B	7.07	.999	....	1
24..	....	7.09B	....	7.07N	7.00	1.000	....	1
25..	....	....	6.48A	6.48A	6.26	.999	....	1
26..	....	6.60B	....	6.60B	6.63	1.000	...	1
27..	Exchange Closed; Thanksgiving Day							
28..	....	...	6.40A	6.40A	6.18	1.000	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	6.09A	6.18N	6.31	1.000	....	1
2..	....	....	....	6.31N	6.23	1.000	....	....
3..	....	6.35B	....	6.35B	6.33	1.000	....	....
4..	....	6.47B	....	6.35B	6.57	1.000	....	....
5..	....	....	6.48A	6.50A	6.44	1.000	....	....

MARCH 1987 58 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	.30	.31	.29	.31	.30	.074	8020	8020
21..	.31	.31	.29	.30@.29A	.29	.066	252	8206
22..	....	....	....	.29N	.28	.066	1	8206
25..	....	....	....	.28N	.28	.069	....	8206
26..	.34	.39	.34	.39	.31	.091	4	8210
27..	.31	.31	.31	.31	.29	.083	1	8211
28.	....	....	....	.29N	.36	.106	....	8211
29..	....	....	....	.36N	.26	.076	....	8211

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	.33B	....	.33B	.31	.077	....	8213
3..	.34	.34	.34	.34	.28	.079	2	8215
4..	....	....	....	.28N	.31	.091	....	8216
5..	....	.38B	....	.31N	.33	.097	....	8213
8..	....	....	....	.33N	.30	.098	....	8213
9..	.30	.35B	.30	.30	.32	.095	8200	2059
10..	....	....	....	.32N	30	.084	....	2059
11..	....	.37B	....	.37B	.38	.105	....	2059
12..	.40	.40	.40	.40	.35	.093	2	2059
15..	....	....	....	.35N	.33	.089	....	2059
16..	....	.40B	....	.40B	.42	.105	....	2059
17..	....	....	....	.42N	.32	.090	....	2059
18..	....	....	....	.32N	.26	.072	....	2059
19..	....	....	....	.26N	.24	.060	....	2059
22..	....	.28B	....	.27B	.28	.075	....	2059
23..	.29	.30	.28A	.30	.30	.086	3	2059
24..	....	....	....	.30N	.26	.084	....	2059
25..	....	....	....	.26N	.25	.084	....	2059
26..	....	....	....	.25N	.25	.081	....	2059
29..	....	....	.23A	.25N	.16	.067	....	2059
30..	.20	.20	.20	.20	.18	.074	15	2059

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.17A	.17A	.17	.067	....	2059
2..	....	....	.14A	.14A	.11	.063	....	2059
3..	....	....	....	.11N	.11	.069	....	2057
6..	.14	.15	.14	.15	.12	.057	5	2061
7..	....	....	....	.12N	.10	.055	....	2061
8..	....	....	....	.10N	.07	.053	....	2061
9..	.15	.15	.10	.10	.10	.053	10	2065
10..	....	....	....	.10N	.10	.047	....	2065
13..	.10	.10	.10	.10	.09	.038	2	2067
14..	....	....	....	.09N	.07	.036	....	2067
15..	....	.08B	....	.08B	.08	.035	....	2067
16..	.10	.10	.10	.10	.08	.034	1	2067
17..	.10	.10	.10	.10	.10	.031	1	2068
20..	.09	.10	.09	.10	.07	.029	40	2108
21..	....	.11B	....	.11B	.11	.031	....	2108
22..	.12	.12	.12	.12	.10	.033	50	2133
23..	.22	.30	.22	.28A	.28	.075	55	2100
24..	.40	.40	.40	.40	.38	.121	....	2100
27..	.33	.36	.32A	.35	.36	.105	47	2114
28..	.32	.33	.30A	.33	.29	.094	3	2112
29..	...	....	....	.29N	.32	.100	....	2112
30..	.37	.40	.36	.40	.36	.116	31	2116
31..	.44	.47	.44	.46	.47	.164	18	2121

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 58 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.45	.45	.40	.40	.44	.182	22	2142
4..	.30	.35B	.30	.35B	.37	.171	2	2142
5..	....	.39B	....	.39B	.32	.167	....	2142
6..	.25	.35	.25	.30	.29	.149	8	2146
7..	.30	.30	.30	.30	.29	.145	29	2175
10..	.28	.30	.28	.30	.28	.129	5	2178
11..	.28	.28	.24A	.24A	.20	.114	3	2179
12..	.22	.22	.16	.19	.16	.076	8	2163
13..	.20	.20	.18	.18	.17	.088	4	2183
14..	....	....	....	.17N	.18	.095	....	2182
17..	.27	.27	.27	.27	.24	.122	151	2297
18..	....	....	....	.24N	.23	.119	...	2297
19..	.21	.24	.21	.24	.20	.106	23	2280
20..	....	....	.19A	.19A	.18	.112	1	2279
21..	.25	.26	.23	.26	.23	.146	4	2281
24..	.24@.25	.25	.24	.25	.22	.137	22	2291
25..	.15	.16	.15	.16	.13	.089	45	2283
26..	.14	.18	.14	.18	.17	.108	57	2328
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	.16A	.16A	.13	.079	....	2328

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.13N	.13	.081	....	2328
2..	....	....	....	.13N	.12	.075	....	2328
3..	....	.13B	....	.13B	.14	.079	....	2328
4..	....	....	....	.14N	.14	.090	....	2328
5..	.15	.15	.15	.15	.15	.080	4	2331
8..	.15	.15	.14	.14	.11	.074	12	2343
9..	.14	.14	.13	.13	.12	.078	60	2348
10..	.12	.12	.12	.12	.13	.075	3	2349
11..	.12	.12	.12	.12	.12	.074	9	2352
12..	.13	.13	.11	.11	.11	.076	21	2352
15..	.12	.12	.12	.12	.10	.080	47	2307
16..	....	....	....	.10N	.10	.091	....	2309
17..	.09	.09	.09	.09	.09	.077	2	2307
18..	.08	.08	.08	.08	.08	.061	61	2363
19..	.08	.08	.08	.08	.07	.057	13	2371
22..	....	....	....	.07N	.06	.046	....	2371
23..	.07	.07	.07	.07	.06	.041	19	2375
24..	....	....	....	.06N	.03	.023	....	2375
25..	Exchange Closed; Christmas							
26..	.04	.04	.04	.04	.04	.012	10	2385
29..	....	....	....	.04N	.03	.009	1	2386
30..	.05	.05	.04	.04	.03	.014	110	2386
31..	.02	.03	.02	.03	.02	.005	130	2336

MARCH 1987 59 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	1.60	1.63B	1.60	1.63B	1.64	.344	2	2
30..	1.43	1.43	1.43	1.43	1.40	.307	2	4

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.40N	1.43	.304	....	4
2..	....	....	....	1.43N	1.43	.305	....	4
3..	....	....	1.40A	1.40A	1.30	.273	....	4
4..	Exchange Closed; Independence Day							
7..	....	....	....	1.30N	1.32	.286	....	4
8..	....	....	....	1.32N	1.17	.259	....	4
9..	....	....	....	1.17N	1.11	.251	....	4
10..	....	....	....	1.11N	1.14	.256	....	4
11..	....	....	....	1.14N	1.27	.280	....	4
14..	....	....	....	1.27N	1.05	.248	....	4
15..	....	....	....	1.05N	.96	.231	....	4
16..	....	....	....	.96N	.90	.220	....	4
17..	....	....	....	.90N	.83	.206	....	4
18..	....	....	....	.83N	.75	.191	....	4
21..	....	....	....	.75N	.72	.171	....	4
22..	....	....	....	.72N	.70	.179	....	4
23..	....	.89B	....	.85B	.73	.184	....	4
24..	....	....	....	.73N	.70	.190	....	4
25..	....	.80B	....	.80B	.82	.217	....	4
28..	....	....	....	.82N	.57	.172	....	4
29..	....	....	....	.57N	.60	.178	....	4
30..	....	....	....	.60N	.58	.171	....	4
31..	....	....	.57A	.57A	.48	.146	....	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.48N	.48	.146	....	4
4..	....	....	....	.48N	.48	.145	....	4
5..	....	....	....	.48N	.58	.165	....	4
6..	....	....	....	.58N	.49	.145	....	4
7..	.45	.50	.45	.50	.48	.143	604	602

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

MARCH 1987 59 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	....	.46A	.46A	.44	.141	....	602
11..	....	....	....	.44N	.39	.134	....	602
12..	.40	.46	.40	.46	.46	.144	250	850
13..	....	....	.40A	.41A	.38	.131	....	850
14..	....	....	....	.38N	.33	.121	....	850
15..	....	....	....	.33N	.34	.120	....	850
18..	....	.35B	....	.35B	.37	.121	....	850
19..	.38	.38	.38	.38	.31	.101	100	850
20..	....	.38B	....	.31N	.38	.105	....	850
21..	.40	.40	.40	.40	.37	.096	1	851
22..	....	....	....	.37N	.35	.096	....	851
25..	....	....	....	.35N	.38	.100	....	851
26..	....	.40B	....	.40B	.50	.129	....	851
27..	.45	.45	.45	.45	.42	.118	1	852
28..	.41	.50	.41	.50	.52	.148	21	872
29..	....	....	....	.52N	.37	.109	....	872

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	.40B	....	.40B	.39	.111	....	872
3..	.50	.50	.50	.50	.40	.112	1	873
4..	.50	.50	.50	.50	.45	.129	2	872
5..	....	....	....	.45N	.47	.136	....	872
8..	....	....	....	.47N	.42	.137	....	872
9..	....	....	....	.42N	.49	.133	....	872
10..	....	....	.48A	.48A	.43	.119	....	872
11..	....	.52B	....	.52B	.54	.146	....	872
12..	....	....	....	.54N	.48	.130	....	872
15..	....	....	....	.48N	.46	.125	...	872
16..	....	.55B	....	.55B	.58	.145	....	872
17..	....	....	.55A	.55A	.46	.127	....	872
18..	....	....	....	.46N	.37	.104	....	872
19..	....	....	....	.37N	.33	.087	....	872
22..	....	.39B	....	.37B	.39	.107	....	872
23..	....	....	....	.39N	.40	.121	....	872
24..	.39	.39	.39	.39	.38	.118	5	877
25..	.40	.40	.39A	.39A	.37	.119	1	877
26..	....	....	.36A	.36A	.34	.116	....	877
29..	....	....	.32A	.32A	.25	.097	....	877
30..	....	....	....	.25N	.23	.108	....	877

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.22	.22	.22	.22	.22	.099	3	877
2..	.20	.20	.20	.20	.18	.094	1	876
3..	....	....	....	.18N	.18	.103	1	876
6..	....	....	....	.18N	.19	.088	....	876
7..	.18	.18	.18	.19N	.15	.085	8	884
8..	....	....	....	.15N	.13	.084	....	884
9..	.19	.20	.19	.20	.17	.084	10	885
10..	....	....	....	.17N	.15	.077	4	885
13..	....	....	....	.15N	.14	.064	....	885
14..	....	....	....	.14N	.17	.061	....	885
15..	....	....	.13A	.15A	.13	.061	....	885
16..	....	....	....	.13N	.13	.059	....	885
17..	....	....	....	.13N	.13	.055	....	885
20..	....	....	....	.13N	.11	.054	....	885
21..	....	.16B	....	.11N	.15	.058	....	885
22..	....	....	....	.15N	.14	.062	....	885
23..	....	.40B	....	.40B	.42	.125	....	885
24..	.58	.62	.58	.62	.56	.188	11	888
27..	.51	.51	.50	.50	.48	.166	2	890
28..	.48	.48	.47	.47	.44	.150	9	899
29..	.50	.51	.50	.51	.46	.158	3	900
30..	.50	.57	.50	.57	.54	.179	47	934
31..	.80	.83	.65	.65	.68	.241	32	955

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.78	.78	.65	.70	.65	.264	33	979
4..	.60	.60	.57	.60	.55	.253	12	982
5..	.61	.61	.57	.57	.51	.249	7	981
6..	.46	.49B	.45	.47	.47	.227	23	994
7..	.53	.53	.48	.48	.47	.222	55	1045
10..	.40@.45	.45	.40	.44	.43	.203	11	1054
11..	.40	.41	.40	.41	.36	.184	6	1060
12..	.28	.34	.29	.29	.27	.130	46	1079
13..	.31	.33	.29	.29	.29	.148	18	1078
14..	.34	.34	.31	.31	.32	.159	27	1081
17..	.44	.45	.40	.45	.41	.198	117	1132
18..	.40	.40	.40	.40	.38	.195	30	1135
19..	.39	.39	.35	.35	.35	.178	40	1159
20..	.34	.34	.30	.30	.32	.188	3	1158
21..	.40	.43	.40	.43	.41	.236	31	1191

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

MARCH 1987 59 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.40	.41	.40	.41	.39	.225	14	1194
25..	.35	.35	.28	.28	.25	.158	22	1199
26..	.30	.32B	.30	.32B	.32	.186	6	1198
27..	Exchange Closed; Thanksgiving Day							
28..	.26	.26	.22	.26	.24	.144	21	1185

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.28	.20	.27	.24	.149	3	1187
2..	.22	.26	.22	.24	.22	.140	25	1201
3..	.26	.26	.24	.24	.24	.147	102	1103
4..	....	.28B	....	.28B	.27	.165	....	1103
5..	.28	.28	.25	.27	.26	.151	4	1106
8..	.22	.24	.22	.23	.22	.142	26	1106
9..	.24	.26	.24	.25	.23	.149	71	1123
10..	.25	.26	.23	.23	.21	.146	13	1133
11..	.23	.24	.23	.24	.23	.146	16	1135
12..	.25	.26	.20	20	.20	.149	6	1137
15..	.23	.23	.20	.20	.20	.158	24	1154
16..	.21	.22	.21	.22	.21	.178	20	1157
17..	.17	.17	.17	.17	.17	.158	20	1214
18..	.14	.15	.12	.14	.14	.132	74	1176
19..	.16	.16	.15	.15	.14	.127	66	1191
22..	.12	.13	.11	.11	.12	.108	45	1206
23..	.12	.12	.11	.11	.11	.100	12	1216
24..	....	....	....	.11N	.08	.064	1	1215
25..	Exchange Closed; Christmas							
26..	....	....	.07A	.07A	.06	.036	....	1215
29..	.06	.06	.06	.06	.06	.030	59	1200
30..	.07	.07	.07	.07	.07	.042	1	1201
31..	.05	.05	.05	.05	.05	.019	1	1201

MARCH 1987 60 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	1.00	1.00	1.00	1.00	1.08	.250	1	1
18..	1.10	1.10	1.10	1.10	1.02	.233	4	5
21..	....	....	....	1.02N	.93	.210	....	5
22..	....	....	....	.53N	.91	.220	....	5
23..	1.10	1.10	1.00A	1.00A	.95	.226	2	6
24..	....	....	....	.95N	.92	.232	....	6
25..	....	1.07B	....	1.05B	1.07	.263	....	6
28..	....	....	1.05A	1.07N	.77	.213	....	6
29..	....	....	....	.77N	.82	.221	....	6
30..	....	....	....	.82N	.79	.213	....	6
31..	....	....	.76A	.76A	.65	.185	...	6

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.65N	.66	.184	....	6
4..	....	....	....	.66N	.64	.184	....	6
5..	....	....	....	.64N	.77	.208	....	6
6..	....	....	....	.77N	.65	.184	....	6
7..	....	....	....	.65N	.64	.182	....	6
8..	....	....	.63A	.63A	.60	.180	....	6
11..	....	....	....	.60N	.54	.173	....	6
12..	....	....	....	.54N	.59	.185	....	6
13..	....	....	.57A	.57A	.53	.172	....	6
14..	....	....	....	.53N	.45	.160	....	6
15..	....	.49B	....	.49B	.49	.160	....	6
18..	....	....	....	.49N	.53	.162	....	6
19..	....	....	....	.53N	.44	.138	....	6
20..	.56	.56	.56	.56	.53	.144	51	57
21..	....	...	....	.53N	.49	.133	....	57
22..	.52	.52	.52	.52	.50	.135	45	102
25..	....	....	....	.50N	.51	.140	....	102
26..	....	.58B	....	.58B	.56	.175	....	102
27..	....	....	.64A	.64A	.59	.162	....	102
28..	.78	.78	.78	.78	.71	.199	2	103
29..	....	....	.70A	.70A	.52	.151	....	103

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.52N	.55	.153	....	103
3..	.68	.68	.68	.68	.57	.155	2	105
4..	.71	.71	.71	.71	.63	.175	5	109
5..	.62	.70	.62	.70	.65	.184	6	115
8..	....	....	....	.65N	.60	.185	....	115
9..	....	.63B	....	.63B	.68	.180	....	115
10..	.60	.60	.60	.60	.58	.163	4	119
11..	....	.77B	....	.77B	.73	.195	5	124
12..	....	....	.71A	.71A	.68	.176	....	124
15..	....	....	....	.68N	.65	.170	....	124
16..	.76	.76	.76	.76	.78	.193	....	124
17..	.68	.68	.68	.68	.65	.172	3	127

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

MARCH 1987 60 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.57	.60	.57	.60	.53	.143	2	128
19..	....	....	.52A	.52A	.45	.122	1	128
22..	....	.53B	....	.52B	.55	.147	....	128
23..	.60	.60	.60	.60	.57	.164	1	128
24..	.56	.56	.56	.56	.53	.161	5	129
25..	.57	.57	.57	.57	.52	.163	2	129
26..	.42	.42	.42	.42	.46	.159	4	124
29..	.40	.40	.40	.40	.38	.137	1	124
30..	.35	.35	.35	.35	.36	.151	1	123

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.35	.35	.34	.34	.34	.140	5	126
2..	.31	.31	.31	.31	.29	.135	2	129
3..	.22	.25B	.22	.25B	.30	.147	4	131
6..	....	....	.29A	.29A	.25	.129	....	131
7..	....	....	....	.25N	.26	.126	....	127
8..	.24	.24	.24	.24	.23	.125	1	127
9..	....	....	....	.23N	.25	.127	....	127
10..	.25	.28	.25	.26A	.23	.118	2	128
13..	.25	.25	.25	.25	.20	.102	2	128
14..	....	....	....	.20N	.19	.098	....	128
15..	.23	.23	.23	.23	.22	.099	2	128
16..	.21	.25B	.21	.21	.18	.097	1	128
17..	....	....	....	.18N	.18	.092	....	128
20..	....	....	....	.18N	.19	.092	....	128
21..	....	....	....	.19N	.23	.098	....	128
22..	....	.25B	....	.23N	.22	.105	....	128
23..	.40	.47	.40	.47	.58	.192	33	147
24..	.84	.84	.84	.84	.82	.273	....	147
27..	.75	.79	.75	.75	.72	.244	15	155
28..	.67	.70	.63	.68	.67	.223	7	160
29..	.70	.72	.68	.72	.69	.233	7	162
30..	.68	.95	.67	.85	.77	.258	36	194
31..	1.10	1.10	.95A	1.00	1.00	.332	59	178

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.05	1.05	.96A	1.00	.97	.361	21	189
4..	.82	.90	.82	.90	.87	.350	9	190
5..	.92	.93	.88A	.88A	.80	.347	8	189
6..	.80	.85	.80	.80	.74	.321	46	231
7..	.78	.78	.75	.75	.74	.316	12	232
10..	.65	.65	.61	.61	.66	.296	19	246
11..	.61	.61	.57	.58	.60	.274	70	263
12..	.48	.50	.46A	.47A	.44	.205	248	490
13..	.43	.51	.43	.51	.49	.229	32	518
14..	.60	.60	.50	.50	.51	.245	22	554
17..	.68	.70	.61	.62B	.66	.296	138	667
18..	.66	.67	.62	.65	.63	.294	15	679
19..	.64	.64	.60	.60	.58	.273	216	865
20..	.58	.58	.53	.55	.55	.268	19	873
21..	.61@.62	.72	.61	.72	.71	.348	104	945
24..	.75	.75	.67	.67	.67	.337	149	959
25..	.60	.60	.47	.47	.45	.253	155	939
26..	.46	.59	.46	.59	.57	.291	82	985
27..	Exchange Closed; Thanksgiving Day							
28..	.45	.46	.40	.44	.42	.237	53	985

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.41	.46	.38A	.46	.43	.245	45	997
2..	.43	.45	.43	.45	.40	.234	32	1017
3..	.45	.45	.43	.44	.43	.245	9	1022
4..	.44	.52	.43	.52	.49	.269	31	1033
5..	.46	.46	.41	.45	.45	.252	67	1033
8..	.45	.45	.41	.41	.40	.242	111	1139
9..	.40	.45	.40	.45	.43	.253	30	1162
10..	.47	.47	.41	.41	.41	.249	16	1175
11..	.45	.45	.40	.41	.41	.251	18	1176
12..	.48	.48	.40	.40	.39	.257	318	1382
15..	.40	.41	.38	.41	.40	.272	210	1509
16..	.43	.44B	.39	.40@.39	.40	.302	310	1567
17..	.39	.36	.34	.36	.34	.277	149	1665
18..	.34	.34	.29	.31	.30	.243	51	1610
19..	.33	.33	.30	.30	.30	.237	312	1777
22..	.25	.26	.24	.26	.25	.212	110	1864
23..	.25	.26	.24	.26	.25	.202	23	1872
24..	.21	.23	.17A	.17A	.16	.142	49	1875
25..	Exchange Closed; Christmas							
26..	.11	.15	.11	.13	.14	.089	95	1886
29..	.14	.14	.12	.13	.12	.079	243	1895
30..	.17	.17	.14	.15	.15	.103	23	1872
31..	.10	.10	.09	.10	.10	.054	92	1863

JAPANESE YEN OPTION ON FUTURES — PUTS

MARCH 1987 61 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	1.95	1.95	1.95	1.95	1.68	.345	1	1
15..	....	....	....	1.68N	1.55	.325	....	1
16..	....	....	....	1.55N	1.47	.312	....	1
17..	....	....	....	1.47N	1.37	.296	....	1
18..	....	....	....	1.37N	1.26	.278	....	1
21..	....	....	....	1.26N	1.17	.253	....	1
22..	....	....	....	1.17N	1.17	.265	....	1
23..	....	1.40B	....	1.40B	1.20	.272	....	1
24..	....	....	....	1.20N	1.19	.279	....	1
25..	....	1.37B	....	1.37B	1.39	.312	....	1
28..	....	....	1.33A	1.39N	1.01	.258	....	1
29..	....	....	....	1.01N	1.07	.268	....	1
30..	....	....	....	1.07N	1.02	.259	....	1
31..	....	....	.99A	.99A	.88	.228	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.88N	.63	.228	....	1
4..	.95	.95	.91	.91	.90	.228	301	302
5..	1.00	1.00	1.00	1.00	1.00	.255	1	302
6..	....	....	....	1.00N	.87	.229	....	302
7..	....	....	....	.87N	.86	.226	....	302
8..	....	....	.85A	.85A	.81	.225	....	302
11..	....	....	....	.81N	.73	.217	....	302
12..	....	....	....	.73N	.81	.233	....	302
13..	....	....	.77A	.77A	.73	.218	....	302
14..	....	....	....	.73N	.62	.205	....	302
15..	....	.63B	....	.62N	.66	.207	....	302
18..	....	....	....	.66N	.74	.210	....	302
19..	....	....	....	.74N	.62	.182	....	302
20..	....	.65B	....	.65B	.70	.191	....	302
21..	....	....	....	.70N	.66	.179	....	302
22..	....	.70B	....	.70B	.69	.182	....	302
25..	....	.70B	....	.70B	.71	.188	....	302
26..	....	.78B	....	.78B	.88	.231	....	302
27..	....	....	....	.88N	.78	.215	....	302
28..	....	.93B	....	.93B	.96	.258	....	302
29..	.90	.90	.90	.90	.72	.201	2	304

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.82	.82	.82	.82	.78	.203	1	305
3..	....	.87B	....	.87B	.78	.205	....	305
4..	.93	.93	.93	.93	.85	.229	4	309
5..	....	....	....	.85N	.89	.240	....	309
8..	.97	.97	.88A	.97	.82	.241	3	312
9..	....	....	....	.82N	.92	.236	....	312
10..	....	....	.82A	.82A	.79	.215	....	312
11..	....	.83B	....	.83B	.97	.253	....	312
12..	....	....	.93A	.95A	.90	.230	....	312
15..	....	....	....	.90N	.85	.222	....	312
16..	....	.97B	....	.97B	1.04	.250	....	312
17..	.92	.92	.92	.92	.86	.224	3	314
18..	....	....	.85A	.85A	.73	.190	....	314
19..	....	....	.69A	.69A	.63	.165	....	314
22..	....	.71B	....	.71B	.74	.195	....	314
23..	....	....	....	.74N	.78	.216	....	314
24..	....	....	.75A	.75A	.74	.213	....	314
25..	....	....	.71A	.71A	.71	.215	....	314
26..	.62	.62	.62	.62	.65	.211	4	312
29..	.59	.59	.59	.59	.53	.185	1	313
30..	.60	.60	.58A	.58A	.54	.203	1	314

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.45	.45	.45	.45	.45	.191	1	314
2..	....	....	....	.45N	.41	.185	....	314
3..	....	....	....	.41N	.45	.201	....	314
6..	....	....	.41A	.41A	.40	.180	....	314
7..	....	....	....	.40N	.37	.178	....	314
8..	....	....	....	.37N	.36	.178	....	314
9..	....	....	....	.36N	.36	.181	....	314
10..	.32	.32	.32	.32	.34	.171	....	314
13..	....	....	....	.34N	.30	.152	4	317
14..	....	....	....	.30N	.30	.148	....	317
15..	.28	.28	.28	.28	.28	.150	2	317
16..	....	.30B	....	.30B	.30	.149	....	317
17..	....	....	....	.30N	.30	.144	....	317
20..	....	....	....	.30N	.30	.144	....	317
21..	....	.35B	....	.35B	.35	.154	....	317
22..	....	.37B	....	.37B	.37	.165	....	317
23..	.68	.90	.68	.85	.85	.277	12	324
24..	1.25	1.30	1.15	1.25	1.17	.371	9	330
27..	1.10	1.12	1.05	1.12	1.03	.338	12	330

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 61 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.95	.97	.90	.97	.96	.312	5	333
29..	1.03	1.05	1.00	1.00	1.00	.322	118	449
30..	.95	1.28	.95	1.16	1.10	.351	31	471
31..	1.45	1.55	1.33	1.33	1.40	.433	19	477

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.44	1.48	1.40A	1.43	1.37	.466	10	483
4..	1.28	1.29	1.18	1.29	1.28	.455	68	496
5..	1.45	1.45	1.28A	1.28A	1.20	.454	57	529
6..	1.18	1.23	1.08	1.15	1.11	.426	54	574
7..	1.22	1.22	1.11A	1.13	1.10	.423	103	676
10..	....	....	1.00A	1.07A	1.02	.403	....	676
11..	.90	.90	.90	.90	.94	.379	2	676
12..	.73	.75	.70	.70	.68	.299	18	687
13..	.75	.82	.75	.77	.77	.329	11	693
14..	.89	.90B	.86A	.86A	.82	.348	10	702
17..	1.04	1.04	1.00	1.00	1.00	.410	17	701
18..	1.04	1.04	.97	.97	.99	.408	11	712
19..	1.00	1.02B	.90A	.92	.90	.386	47	754
20..	.88	.92	.88	.92	.92	.405	5	757
21..	1.07	1.12	1.02	1.12	1.13	.473	105	842
24..	1.14	1.14	1.05	1.05	1.08	.464	182	988
25..	.96	.98	.75	.75	.76	.370	97	1050
26..	.87	.95	.84	.93	.93	.414	119	1005
27..	Exchange Closed; Thanksgiving Day							
28..	.70	.78	.70	.74	.73	.352	26	1000

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.65	.78	.65	.76	.73	.365	113	999
2..	.77	.77	.72A	.72A	.70	.353	1	996
3..	.77	.77	.70	.72	.73	.367	17	1005
4..	.77	.87	.75	.87	.83	.397	17	1013
5..	.79	.80	.69	.78	.75	.377	48	1019
8..	.72	.72	.70	.70	.71	.369	39	1016
9..	.71	.76	.70	.74	.74	.382	587	1551
10..	.78	.79	.71	.71	.71	.380	92	1557
11..	.73	.74	.70	.71	.71	.383	46	1544
12..	.80	.80	.70	.71	.71	.392	635	1701
15..	.73	.73	.69	.73	.73	.415	243	1753
16..	.80	.81	.75	.78	.78	.452	170	1625
17..	.72	.72	.67	.68	.68	.426	390	1874
18..	.58	.60	.57	.57	.58	.389	431	2051
19..	.61	.64	.58	.60	.60	.384	722	2435
22..	.50	.54	.49	.52	.52	.357	179	2437
23..	.52	.52	.48	.50	.50	.346	75	2470
24..	.41	.42	.37	.37	.37	.265	44	2480
25..	Exchange Closed; Christmas							
26..	.26	.29	.25	.28	.27	.185	42	2489
29..	.22	.27	.22	.26	.26	.169	147	2488
30..	.37@.34	.37	.28	.31	.30	.210	54	2486
31..	.30	.30	.19	.19	.19	.125	142	2542

MARCH 1987 62 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	1.30	1.30	1.30	1.30	1.37	.318	1	1
30..	....	....	....	1.37N	1.32	.309	1	2
31..	....	....	1.25A	1.25A	1.15	.275	....	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.15N	1.14	.275	....	2
4..	....	....	....	1.14N	1.14	.276	....	2
5..	....	1.23B	....	1.20B	1.30	.306	....	2
6..	....	....	1.21A	1.21A	1.14	.278	....	2
7..	....	....	....	1.14N	1.12	.275	....	2
8..	....	....	1.10A	1.10A	1.07	.275	....	2
11..	....	....	....	1.07N	1.00	.267	....	2
12..	1.15	1.15	1.15	1.15	1.08	.285	1	3
13..	....	....	1.04A	1.04A	.99	.270	....	3
14..	....	....	....	.99N	.86	.256	....	3
15..	....	....	....	.86N	.89	.260	....	3
18..	....	.90B	....	.90B	1.00	.265	....	3
19..	....	....	....	1.00N	.86	.234	....	3
20..	....	....	....	.86N	.94	.245	....	3
21..	....	....	....	.94N	.90	.232	....	3
22..	....	.95B	....	.95B	.92	.237	....	3
25..	....	.95B	....	.92N	.94	.245	....	3
26..	....	1.01B	....	1.01B	1.15	.293	....	3
27..	....	....	....	1.15N	1.04	.275	....	3
28..	....	1.20B	....	1.20B	1.27	.323	....	3
29..	....	....	1.18A	1.18A	.98	.259	....	3

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 62 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.98N	1.04	.262	....	3
3..	....	1.15B	....	1.15B	1.04	.264	....	3
4..	1.20	1.20	1.20	1.20	1.14	.291	4	7
5..	....	....	....	1.14N	1.18	.303	....	7
8..	....	....	....	1.18N	1.10	.305	....	7
9..	....	1.12B	....	1.12B	1.22	.298	....	7
10..	....	....	1.06A	1.06A	1.06	.275	....	7
11..	....	1.13B	....	1.13B	1.30	.317	....	7
12..	....	....	1.22A	1.22A	1.18	.291	....	7
15..	....	....	....	1.18N	1.14	.282	....	7
16..	..	1.32B	....	1.32B	1.33	.313	....	7
17..	....	....	1.25A	1.25A	1.14	.284	....	7
18..	....	....	1.12A	1.12A	.96	.244	....	7
19..	....	....	.84A	.84A	.83	.215	....	7
22..	....	.95B	....	.95B	.99	.250	....	7
23..	1.05	1.05	1.01	1.01	1.06	.275	2	7
24..	1.05	1.05	1.02A	1.05	1.00	.271	1	8
25..	1.05	1.05	.97A	.97A	.96	.274	1	9
26..	.87	.87	.85A	.87	.90	.270	4	8
29..	....	....	.85A	.85A	.75	.241	....	8
30..	....	....	....	.75N	.77	.263	....	8

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.73A	.73A	.68	.250	....	8
2..	....	....	....	.68N	.59	.245	....	8
3..	....	.62B	....	.62B	.68	.265	....	8
6..	....	....	.62A	.62A	.60	.242	....	8
7..	....	....	.59A	.59A	.55	.241	....	8
8..	....	....	....	.55N	.54	.242	....	8
9..	.65	.65	.63	.63	.57	.247	17	22
10..	.52	.56	.52	.55	.54	.237	11	25
13..	....	....	....	.54N	.48	.214	....	25
14..	.49	.50	.49	.50	.47	.211	6	27
15..	.47	.47	.46	.46	.46	.215	2	29
16..	.48	.48	.48	.48	.47	.215	1	30
17..	.51	.51	.43	.43	.45	.210	11	38
20..	.53	.54	.51A	.51A	.47	.214	6	42
21..	.57	.57	.57	.57	.52	.228	1	42
22..	.57	.62	.57	.62	.60	.242	11	53
23..	.87	1.42B	.80	1.32	1.22	.375	28	74
24..	1.80	1.80	1.50	1.50	1.62	.477	30	92
27..	1.45	1.50	1.43	1.45	1.45	.441	215	277
28..	1.22	1.40	1.22	1.35	1.34	.411	22	291
29..	1.40	1.45	1.35	1.42	1.40	.422	85	354
30..	1.27	1.70	1.27	1.55	1.53	.452	31	374
31..	2.15	2.15	1.90	1.90	1.89	.537	21	381

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.92	2.00	1.88	2.00	1.92	.571	7	382
4..	1.70	1.77	1.70	1.73	1.75	.562	35	378
5..	1.75	1.98B	1.75	1.75	1.72	.562	3	378
6..	1.68	1.75B	1.58	1.65	1.58	.536	18	386
7..	....	1.69B	....	1.58N	1.57	.533	....	386
10..	1.50	1.50	1.48A	1.50	1.49	.515	2	386
11..	....	....	1.37A	1.38A	1.38	.493	2	382
12..	1.17	1.17	1.07	1.07	1.04	.407	59	434
13..	1.17	1.17	1.16A	1.17	1.17	.441	22	453
14..	1.31	1.31	1.23	1.23	1.23	.463	41	469
17..	1.51	1.51	1.48	1.48	1.48	.529	9	470
18..	1.49	1.49	1.43	1.46	1.46	.529	5	472
19..	1.42	1.51B	1.40	1.40	1.36	.507	4	474
20..	1.32	1.38B	1.32	1.35	1.38	.529	162	493
21..	1.55	1.64	1.53	1.60	1.68	.598	418	716
24..	1.66	1.68B	1.60	1.60	1.62	.592	113	800
25..	1.33	1.33	1.25	1.25	1.21	.497	60	810
26..	1.25	1.52	1.25	1.36	1.41	.544	319	926
27..	Exchange Closed; Thanksgiving Day							
28..	1.20	1.20	1.20	1.20	1.14	.482	6	924

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.19	1.21	1.08A	1.21	1.16	.498	274	1122
2..	1.14	1.20B	1.13	1.13	1.11	.486	300	1194
3..	1.18	1.18	1.15	1.15	1.17	.502	19	1197
4..	1.27	1.27	1.15	1.27B	1.30	.534	138	1230
5..	1.22	1.25	1.18A	1.21B	1.22	.515	3	1231
8..	1.15	1.16	1.11	1.11	1.15	.509	162	1309
9..	1.19	1.20	1.19	1.20	1.20	.525	39	1272
10..	1.22	1.23	1.15	1.17	1.16	.524	184	1303
11..	1.19	1.20B	1.16	1.16	1.18	.529	5	1302
12..	1.30	1.30	1.17	1.17	1.18	.540	629	1824
15..	1.20	1.24B	1.20	1.20	1.23	.567	1040	2510
16..	1.32	1.32	1.31	1.32	1.32	.607	21	2523

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 62 PUTS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	1.20	1.22	1.20	1.22	1.21	.584	501	2676
18..	1.10	1.10	1.05	1.06A	1.05	.549	119	2730
19..	1.11	1.11	1.08A	1.11	1.07	.547	80	2705
22..	.92	.96B	.90	.95	.95	.524	97	2690
23..	.93	.95	.92	.92	.93	.514	74	2687
24..	.77	.80	.72	.73	.70	.424	163	2721
25..	Exchange Closed; Christmas							
26..	.54	.55	.49	.52	.52	.324	298	2503
29..	.45	.50	.45	.50	.50	.304	230	2379
30..	.64	.69	.57	.60	.60	.361	190	2411
31..	.56	.58	.35	.39	.39	.242	279	2469

MARCH 1987 63 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	2.35	2.35	2.35	2.35	2.35	.429	....	....
16..	....	....	....	2.35N	2.24	.415	1	1
17..	....	....	2.20A	2.20A	2.10	.397	....	1
18..	....	....	....	2.10N	1.95	.377	....	1
21..	....	....	....	1.95N	1.82	.350	....	1
22..	....	....	....	1.82N	1.84	.364	....	1
23..	....	2.18B	...	2.18B	1.90	.372	....	1
24..	....	....	....	1.90N	1.88	.381	....	1
25..	....	2.12B	....	2.12B	2.12	.419	....	1
28..	....	....	2.05A	2.12N	1.65	.359	....	1
29..	....	....	....	1.65N	1.74	.371	....	1
30..	1.85	1.85	1.85	1.85	1.65	.362	4	5
31..	....	....	1.60A	1.60A	1.47	.326	...	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.47N	1.46	.327	....	5
4..	....	....	....	1.46N	1.45	.328	....	5
5..	....	1.57B	....	1.57B	1.66	.361	....	5
6..	....	....	....	1.66N	1.47	.331	..	5
7..	....	....	....	1.47N	1.44	.328	....	5
8..	....	....	1.42A	1.42A	1.39	.328	....	5
11..	....	....	....	1.39N	1.29	.321	....	5
12..	1.45	1.45	1.45	1.45	1.39	.341	....	5
13..	....	....	1.37A	1.37A	1.28	.327	1	6
14..	....	....	....	1.28N	1.15	.313	....	5
15..	....	1.17B	...	1.17B	1.20	.318	....	5
18..	....	....	....	1.20N	1.31	.325	....	5
19..	....	....	1.03A	1.03A	1.14	.292	....	5
20..	....	1.23B	....	1.20B	1.25	.305	....	5
21..	....	....	....	1.25N	1.19	.292	....	5
22..	....	1.21B	....	1.21B	1.22	.299	....	5
25..	....	1.25B	....	1.25B	1.25	.308	....	5
26..	....	1.29B	....	1.29B	1.49	.361	....	5
27..	....	....	....	1.49N	1.38	.342	....	5
28..	....	1.57B	....	1.57B	1.65	.394	....	5
29..	1.52	1.52	1.52	1.52	1.30	.323	2	7

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	1.37B	....	1.37B	1.38	.327	....	7
3..	....	1.49B	....	1.49B	1.36	.328	....	7
4..	....	1.48B	....	1.48B	1.48	.358	....	7
5..	1.60	1.60	1.52A	1.55	1.53	.371	5	12
8..	....	....	....	1.53N	1.44	.374	....	10
9..	1.60	1.60	1.60	1.60	1.58	.366	10	20
10..	....	....	1.38A	1.42A	1.40	.340	....	20
11..	....	1.49B	....	1.49B	1.67	.386	....	20
12..	....	...	1.56A	1.56A	1.52	.357	....	20
15..	....	....	....	1.52N	1.48	.348	....	20
16..	....	1.65B	....	1.65B	1.69	.380	...	20
17..	....	....	1.55A	1.55A	1.48	.349	....	20
18..	....	....	1.35A	1.35A	1.27	.306	....	20
19..	1.20	1.23	1.20	1.23	1.11	.272	2	22
22..	....	1.25B	....	1.25B	1.30	.312	....	22
23..	1.35	1.40	1.35	1.40	1.38	.339	2	23
24..	1.40	1.40	1.27	1.27	1.30	.336	2	25
25..	....	....	1.27A	1.27A	1.28	.340	....	25
26..	1.23	1.23	1.21A	1.23	1.22	.335	5	30
29..	1.05	1.05	1.05	1.05	1.03	.304	31	61
30..	1.10	1.10	1.10	1.10	1.07	.330	20	81

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.08	1.08	.91	.91	.90	.317	2	82
2..	.93	.93	.92	.92	.86	.312	2	84
3..	.85	.85	.84	.84	.97	.336	16	82
6..	.86	.90	.82	.82	.85	.312	22	87
7..	.85	.85	.81	.81	.82	.312	4	90

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 63 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.85	.85	.80	.82	.78	.315	16	95
9..	.83	.94	.83	.90	.84	.323	19	100
10..	.90	.90	.83	.84A	.82	.313	37	130
13..	.80	.80	.70	.75	.73	.289	13	141
14..	.72	.75	.72	.75	.71	.286	23	147
15..	.74	.76	.71	.76	.71	.292	124	233
16..	.75	.78	.75	.75	.73	.295	17	247
17..	.75	.75	.72A	.73	.70	.291	5	251
20..	.76@.74	.77	.74	.76	.74	.297	20	265
21..	.82	.85	.82	.83	.82	.316	20	282
22..	.85	.95	.85	.91	.88	.335	19	301
23..	1.17	1.75	1.17	1.60	1.65	.480	50	329
24..	2.10	2.30	2.00	2.07	2.16	.582	33	318
27..	1.89	1.98	1.89	1.97A	1.95	.546	28	312
28..	1.75	1.85	1.75	1.85	1.80	.515	9	304
29..	1.84	1.92	1.82	1.82	1.88	.525	20	306
30..	1.83	2.25	1.83	2.04	2.04	.555	36	301
31..	2.62	2.62	2.44	2.44	2.48	.636	54	233

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.55	2.61	2.48	2.50	2.55	.671	16	217
4..	2.33	2.40	2.30	2.35	2.35	.663	45	190
5..	2.60	2.60	2.35	2.35	2.35	.665	10	186
6..	2.20	2.20	2.15	2.15	2.19	.641	4	185
7..	2.15	2.30B	2.15	2.15	2.17	.639	2	184
10..	2.05	2.05	2.05	2.05	2.05	.625	3	185
11..	1.91	1.91	1.91	1.91	1.94	.605	1	185
12..	1.65	1.65	1.65	1.65	1.50	.520	2	182
13..	....	1.63B	....	1.63B	1.66	.556	....	182
14..	1.70@.74	1.90B	1.70	1.74	1.76	.579	2	182
17..	2.05	2.05	2.05	2.05	2.09	.645	1	181
18..	2.05	2.05	2.00	2.00	2.05	.645	3	180
19..	....	2.10B	...	2.10B	1.94	.626	....	180
20..	1.93	1.96B	1.92A	1.93	1.98	.649	1	179
21..	2.26	2.27	2.26	2.27	2.35	.712	4	179
24..	....	...	....	2.35N	2.28	.709	....	179
25..	....	....	2.19A	2.19A	1.79	.623	....	179
26..	....	1.83B	....	1.79N	2.03	.668	....	179
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	1.75A	1.78A	1.70	.611	....	179

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.61A	1.70N	1.74	.629	....	179
2..	....	1.75B	....	1.75B	1.67	.619	....	179
3..	....	1.78B	....	1.78B	1.75	.635	....	179
4..	....	1.84B	....	1.84B	1.92	.666	....	179
5..	....	....	1.76A	1.87A	1.80	.649	....	179
8..	1.74	1.74	1.74	1.74	1.73	.646	3	179
9..	....	....	....	1.73N	1.81	.662	....	178
10..	1.84	1.85B	1.78A	1.79A	1.77	.662	....	178
11..	1.84	1.84	1.84	1.84	1.80	.668	4	181
12..	1.80	1.94B	1.80	1.80	1.81	.680	1	181
15..	1.88	1.90	1.86	1.90	1.89	.708	2	181
16..	1.99	2.04B	1.98	1.98	2.03	.744	2	181
17..	1.86	1.86	1.86	1.86	1.89	.728	1	180
18..	....	....	1.78A	1.78A	1.72	.700	....	180
19..	....	1.76B	....	1.75B	1.73	.700	....	180
22..	....	....	1.59A	1.59A	1.59	.684	....	180
23..	1.56	1.56	1.56	1.56	1.56	.677	....	180
24..	1.34	1.34	1.21	1.21	1.23	.594	13	189
25..	Exchange Closed; Christmas							
26..	.94	1.00	.93	.95	.95	.490	313	442
29..	.85	.90	.81	.90	.89	.471	224	644
30..	1.10@.11	1.15	1.03	1.03	1.05	.534	200	748
31..	1.00	1.00	.66	.69@.70	.71	.399	537	1152

MARCH 1987 64 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	2.70	2.70	2.70	2.70	2.63	.474	....	....
28..	....	....	2.45A	2.63N	2.05	.413	....	....
29..	....	....	....	2.05N	2.15	.426	1	1
30..	....	....	....	2.15N	2.06	.417	....	1
31..	....	....	1.97A	1.97A	1.84	.379	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.84N	1.84	.381	....	1
4..	....	....	1.83A	1.84N	1.83	.383	....	1
5..	....	1.98B	....	1.98B	2.08	.418	....	1
6..	....	....	2.05A	2.05A	1.84	.387	....	1
7..	....	....	....	1.84N	1.82	.384	....	1
8..	....	....	1.78A	1.78A	1.76	.385	....	1

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 64 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	1.76N	1.65	.378	....	1
12	....	1.70B	....	1.69B	1.78	.401	....	1
13	1.69	1.69	1.69	1.69	1.65	.387	5	6
14	....	....	....	1.65N	1.50	.373	....	6
15	....	1.52B	....	1.52B	1.56	.380	....	6
18	....	1.65B	....	1.65B	1.70	.389	....	6
19	....	....	....	1.70N	1.49	.355	....	6
20	....	....	....	1.49N	1.60	.370	....	6
21	....	....	....	1.60N	1.54	.358	....	6
22	....	1.57B	....	1.57B	1.57	.367	....	6
25	....	1.61B	....	1.61B	1.61	.377	....	6
26	....	1.87B	....	1.87B	1.90	.433	....	6
27	1.85	1.85	1.85	1.85	1.80	.412	1	7
28	....	2.00B	....	2.00B	2.09	.466	....	7
29	2.00	2.00	1.93A	2.00	1.68	.392	4	11

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.85	1.85	1.82A	1.82A	1.75	.396	1	12
3	....	1.95B	....	1.95B	1.74	.398	....	12
4	....	1.80B	....	1.80B	1.89	.428	....	12
5	....	1.90B	....	1.89N	1.95	.442	....	12
8	2.03	2.03	2.01A	2.01A	1.85	.445	1	13
9	....	1.90B	....	1.90B	2.01	.438	....	13
10	....	....	1.76A	1.85A	1.81	.410	....	13
11	2.08	2.12	2.08	2.12	2.10	.457	10	18
12	....	....	2.00A	2.00A	1.92	.427	....	18
15	....	....	....	1.92N	1.88	.417	....	18
16	....	2.05B	....	2.05B	2.14	.451	....	18
17	....	....	2.03A	2.03A	1.89	.418	....	18
18	1.72	1.74	1.70	1.70	1.62	.371	4	20
19	1.50	1.50	1.48	1.48	1.44	.335	14	34
22	....	1.62B	....	1.62B	1.66	.378	....	34
23	....	2.13B	....	1.68B	1.78	.408	....	34
24	1.75	1.75	1.73A	1.75	1.70	.405	1	35
25	1.74	1.74	1.66A	1.66A	1.66	.409	2	37
26	....	....	1.59A	1.59A	1.59	.405	....	37
29	....	....	1.47A	1.47A	1.37	.373	....	37
30	1.48	1.48	1.48	1.48	1.42	.402	2	39

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.39A	1.39A	1.30	.389	2	39
2	....	....	....	1.30N	1.20	.386	....	39
3	....	....	....	1.20N	1.33	.412	....	39
6	1.23	1.23	1.17A	1.17A	1.20	.388	4	43
7	1.20	1.20	1.20	1.20	1.17	.390	3	46
8	1.15	1.16	1.13	1.16	1.14	.396	54	99
9	1.19	1.36	1.18A	1.30	1.20	.406	21	120
10	1.25	1.25	1.17	1.21	1.17	.397	26	137
13	1.15	1.18	1.00	1.07	1.05	.372	17	154
14	1.08	1.09	1.03	1.06	1.03	.371	31	173
15	1.11	1.11	1.06	1.08	1.05	.379	17	189
16	1.10@.09	1.14	1.08	1.13	1.07	.384	15	202
17	1.08	1.08	1.03	1.05	1.04	.382	64	251
20	1.13@.10	1.13	1.09	1.10	1.08	.392	105	349
21	1.20	1.22	1.17A	1.19	1.15	.414	74	416
22	1.20	1.34	1.20	1.28	1.27	.436	18	432
23	1.73	2.35	1.65	2.15	2.20	.585	85	454
24	2.75	2.93	2.70	2.70	2.78	.681	35	438
27	2.50	2.54	2.42	2.54	2.54	.647	20	425
28	2.21	2.40B	2.21	2.37	2.37	.617	10	404
29	2.45	2.47	2.45	2.47	2.46	.625	5	402
30	2.35	2.77	2.35	2.65	2.65	.652	7	398
31	3.35	3.35	3.13	3.13	3.17	.726	26	383

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.37	3.37	3.20	3.22	3.30	.758	30	364
4	3.07	3.15	3.05	3.09	3.10	.752	58	316
5	3.30	3.40B	3.08	3.12	3.08	.755	14	309
6	2.98	2.99	2.88	2.88	2.89	.735	9	306
7	2.86	3.00B	2.84	2.85	2.86	.734	6	303
10	....	....	2.68A	2.75A	2.75	.723	....	303
11	2.55	2.60	2.55	2.58	2.60	.708	22	292
12	2.17	2.17	2.15	2.15	2.10	.631	1	291
13	2.28	2.33B	2.28	2.33B	2.28	.665	2	290
14	....	2.47B	....	2.47B	2.40	.686	....	290
17	2.84	2.84	2.84	2.84	2.79	.747	1	291
18	....	2.80B	....	2.80B	2.75	.748	....	291
19	....	2.84B	....	2.84B	2.63	.732	....	291
20	....	2.65B	....	2.65B	2.70	.753	....	291
21	....	3.01B	....	3.01B	3.12	.807	....	291
24	....	3.15B	....	3.12N	3.04	.806	....	291

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 64 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	2.94A	2.94A	2.48	.735	....	291
26	....	2.55B	....	2.55B	2.76	.774	....	291
27	Exchange Closed; Thanksgiving Day							
28	....	....	2.50A	2.50A	2.38	.727	....	291

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.32	2.32	2.28A	2.32	2.43	.745	....	291
2	....	2.45B	....	2.45B	2.37	.737	1	290
3	....	2.46B	....	2.46B	2.46	.752	...	290
4	....	2.55B	....	2.55B	2.63	.778	....	290
5	2.40	2.50B	2.40	2.50B	2.53	.765	3	293
8	....	....	....	2.53N	2.46	.764	....	293
9	2.54	2.55B	2.54	2.54	2.53	.779	1	293
10	....	2.59B	....	2.53N	2.52	.780	....	293
11	....	2.55B	....	2.55B	2.54	.786	....	293
12	....	2.72B	....	2.65B	2.56	.796	....	293
15	....	2.66B	....	2.66B	2.67	.821	....	293
16	....	2.84B	....	2.84B	2.86	.849	....	293
17	....	....	2.78A	2.78A	2.72	.839	....	293
18	....	....	2.63A	2.63A	2.51	.821	....	293
19	....	2.55B	....	2.55B	2.50	.822	....	293
22	2.35	2.35	2.35	2.35	2.37	.813	1	292
23	....	....	2.36A	2.36A	2.33	.810	....	292
24	2.10	2.10	1.89A	1.89A	1.92	.745	3	292
25	Exchange Closed; Christmas							
26	1.53	1.53	1.53	1.53	1.54	.656	1	291
29	1.37	1.41	1.37	1.41	1.45	.641	7	291
30	....	1.75B	....	1.64B	1.67	.699	....	291
[illegible]	1.45	1.45	1.18	1.19	1.20	.572	15	302

MARCH 1987 65 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	2.35	2.35	2.35	2.35	2.27	.434	300	300

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.20	2.20	2.20	2.20	2.26	.436	20	320
4	....	....	....	2.26N	2.25	.440	....	320
5	2.60	2.60	2.60	2.60	2.56	.475	6	322
6	2.40	2.40	2.40	2.40	2.28	.444	5	326
7	....	2.30B	....	2.28N	2.25	.441	....	326
8	....	....	....	2.25N	2.19	.443	....	326
11	2.35	2.35	2.10	2.10	2.07	.436	20	326
12	2.19	2.19	2.19	2.19	2.23	.461	3	329
13	2.17	2.17	2.17	2.17	2.09	.448	....	329
14	....	....	....	2.09N	1.93	.436	1	330
15	....	1.94B	....	1.94B	1.98	.444	....	330
18	....	2.11B	....	2.11B	2.18	.455	....	330
19	....	....	2.13A	2.13A	1.90	.420	....	330
20	2.15	2.15	2.15	2.15	2.05	.438	1	331
21	....	....	....	2.05N	1.95	.426	....	331
22	1.95	1.98B	1.95	1.95	2.00	.437	6	334
25	....	2.07B	....	2.07B	2.06	.448	....	334
26	....	2.10B	....	2.10B	2.39	.506	....	328
27	....	....	2.34A	2.34A	2.25	.485	....	328
28	2.40	2.50B	2.40	2.50B	2.64	.539	16	344
29	....	....	2.35A	2.35A	2.12	.463	....	344

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	2.18B	....	2.18B	2.18	.467	....	344
3	....	2.38B	....	2.38B	2.19	.469	....	344
4	....	2.30B	....	2.25B	2.35	.500	....	344
5	....	....	....	2.35N	2.43	.514	....	344
8	....	2.48B	2.42A	2.48B	2.32	.518	....	344
9	....	2.40B	....	2.40B	2.50	.510	....	344
10	....	....	2.21A	2.33A	2.30	.482	....	344
11	....	2.60B	....	2.60B	2.60	.529	....	344
12	....	....	2.43A	2.43A	2.40	.498	....	344
15	....	....	....	2.40N	2.33	.488	....	344
16	....	2.54B	....	2.54B	2.65	.522	....	344
17	....	....	2.40A	2.40A	2.34	.488	....	344
18	2.22	2.22	2.14	2.14	2.04	.440	501	845
19	1.93	1.93	1.91	1.91	1.83	.401	1	846
22	....	2.03B	....	2.03B	2.08	.447	1	847
23	....	2.60B	....	2.13B	2.25	.478	....	847
24	....	....	2.17A	2.24A	2.15	.475	....	847
25	....	....	2.12A	2.12A	2.12	.480	....	847
26	2.05	2.11	2.05	2.11	2.07	.477	3	850
29	....	....	1.90A	1.90A	1.78	.445	....	850
30	1.95	1.95	1.91A	1.91A	1.87	.476	1	851

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 65 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.71	1.75	1.71	1.75	1.75	.464	2	853
2..	1.72	1.72	1.60	1.60	1.63	.462	101	885
3..	1.60	1.66B	1.60	1.60	1.77	.491	3	887
6..	1.64	1.64	1.64	1.64	1.63	.468	50	887
7..	1.63	1.65B	1.60A	1.60A	1.59	.471	....	887
8..	1.60	1.60	1.60	1.60	1.60	.479	42	929
9..	1.62	1.76	1.60	1.75A	1.66	.491	452	1221
10..	1.70	1.70	1.62	1.62	1.62	.484	6	1225
13..	1.60	1.60	1.50	1.50	1.46	.461	2	1227
14..	1.50	1.50	1.48	1.48	1.45	.461	5	1232
15..	1.55	1.55	1.55	1.55	1.48	.471	1	1233
16..	1.50	1.58	1.50	1.55	1.51	.476	5	1238
17..	1.49	1.50	1.48	1.50	1.48	.478	16	1244
20..	1.55	1.58	1.53	1.54	1.50	.491	104	1230
21..	1.64	1.69	1.63A	1.65	1.63	.516	13	1235
22..	1.70	1.78	1.70	1.78	1.76	.541	1	1236
23..	2.28	2.82	2.28	2.82	2.82	.683	25	1220
24..	3.40	3.50	3.35	3.35	3.48	.767	15	1217
27..	3.18	3.20	3.15	3.20	3.22	.737	6	1217
28..	3.00	3.08	2.97A	3.08	3.03	.709	6	1214
29..	....	3.10B	....	3.10B	3.13	.716	1	1213
30..	2.95	3.70	2.95	3.43	3.33	.739	9	1215
31..	3.95	4.00B	3.95	3.95	3.98	.802	2	1214

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.08	4.10	3.96	4.08	4.10	.829	3	1213
4..	3.85	3.96	3.85	3.93	3.95	.826	8	1209
5..	3.88	4.15B	3.88	3.86	3.86	.829	2	1206
6..	3.72	3.72	3.70	3.72	3.68	.813	8	1199
7..	....	3.80B	3.67A	3.67A	3.65	.813	...	1199
10..	....	....	3.50A	3.60A	3.53	.806	....	1199
11..	3.40	3.40	3.37	3.37	3.35	.794	2	1199
12..	3.07	3.07	3.07	3.07	2.79	.730	....	1199
13..	2.95	2.95	2.95	2.95	2.99	.760	1	1198
14..	3.21	3.21	3.21	3.21	3.15	.779	....	1198
17..	....	3.50B	....	3.50B	3.58	.829	....	1198
18..	3.50	3.59B	3.50	3.55	3.55	.831	2	1197
19..	....	3.64B	....	3.64B	3.41	.820	....	1197
20..	....	3.43B	....	3.43B	3.57	.838	....	1197
21..	....	3.87B	....	3.87B	3.97	.878	....	1197
24..	3.95	4.05B	3.95	3.95	3.89	.879	1	1196
25..	3.45	3.45	3.45	3.45	3.27	.826	3	1193
26..	....	3.35B	....	3.35B	3.58	.857	....	1193
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	3.28A	3.28A	3.16	.822	....	1193

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.06A	3.16N	3.22	.837	....	1193
2..	3.25	3.25	3.25	3.25	3.16	.831	2	1194
3..	....	3.27B	....	3.27B	3.26	.844	....	1194
4..	....	3.40B	....	3.40B	3.47	.864	....	1194
5..	....	3.52B	3.43A	3.47N	3.34	.855	....	1194
8..	....	....	....	3.34N	3.30	.856	....	1194
9..	....	....	....	3.30N	3.37	.867	....	1194
10..	....	3.43B	....	3.37N	3.36	.869	....	1194
11..	....	3.39B	....	3.39B	3.38	.874	....	1194
12..	....	3.58B	....	3.40B	3.42	.882	....	1194
15..	....	3.55B	....	3.55B	3.55	.900	....	1194
16..	3.75	3.75	3.75	3.75	3.77	.920	1	1194
17..	....	....	3.68A	3.68A	3.63	.915	....	1193
18..	....	....	3.54A	3.54A	3.41	.904	....	1193
19..	....	3.45B	....	3.45B	3.39	.906	....	1193
22..	....	....	3.28A	3.28A	3.25	.902	....	1193
23..	....	....	....	3.25N	3.21	.901	....	1193
24..	....	....	2.73A	2.72A	2.74	.859	....	1193
25..	Exchange Closed; Christmas							
26..	....	....	2.35A	2.35A	2.26	.794	....	1193
29..	....	....	2.19A	2.19A	2.17	.784	....	1193
30..	2.42	2.45	2.42	2.45	2.44	.829	2	1192
31..	1.90	1.90	1.84	1.84	1.84	.729	410	1222

MARCH 1987 66 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	4.10	4.10	4.06	4.06	4.08	.812	2	....
31..	....	....	....	4.08N	4.83	.863	....	....

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	4.95B	....	4.95B	4.95	.885	....	....
4..	....	....	4.76A	4.76A	4.80	.883	....	....
5..	....	5.08B	....	4.80N	4.74	.886	....	....
6..	....	....	4.48A	4.48A	4.53	.874	....	....

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 66 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	....	....	....	3.56	.812	....	....

MARCH 1987 67 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	3.35	3.35	3.35	3.35	3.29	.555	1	1
8..	3.30	3.30	3.30	3.30	3.23	.558	1	2
11..	....	....	....	3.23N	3.10	.554	....	2
12..	....	3.20B	....	3.20B	3.26	.581	....	2
13..	....	....	3.23A	3.23A	3.17	.571	....	2
14..	....	....	3.13A	3.13A	2.98	.561	....	2
15..	....	3.00B	....	3.00B	3.05	.572	....	2
18..	....	....	....	3.05N	3.22	.586	....	2
19..	....	....	3.15A	3.15A	2.91	.554	....	2
20..	....	....	....	2.91N	3.08	.574	....	2
21..	....	....	3.07A	3.07A	2.97	.565	....	2
22..	....	3.00B	....	3.00B	3.05	.579	....	2
25..	....	....	....	3.05N	3.10	.590	....	2
26..	....	3.22B	....	3.22B	3.58	.646	....	2
27..	....	....	3.56A	3.56A	3.40	.625	....	2
28..	3.70	3.70	3.67A	3.70	3.85	.676	....	2
29..	....	....	3.50A	3.50A	3.28	.604	1	3

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	3.28N	3.30	.608	....	3
3..	....	3.60B	....	3.60B	3.33	.609	....	3
4..	....	3.44B	....	3.44B	3.50	.639	....	3
5..	....	3.55B	....	3.55B	3.61	.651	....	3
8..	....	3.70B	3.59A	3.70B	3.51	.656	....	3
9..	....	3.58B	....	3.58B	3.68	.648	....	3
10..	....	....	3.35A	3.35A	3.41	.621	....	3
11..	....	3.87B	....	3.87B	3.82	.665	....	3
12..	....	....	3.60A	3.60A	3.56	.635	....	3
15..	....	....	....	3.56N	3.46	.625	....	3
16..	3.90	3.90	3.90	3.90	3.80	.656	1	3
17..	....	....	3.63A	3.63A	3.49	.625	....	3
18..	....	....	3.33A	3.33A	3.08	.578	....	3
19..	....	....	2.91A	2.91A	2.85	.538	....	3
22..	....	3.10B	....	3.10B	3.14	.585	....	3
23..	....	3.68B	....	3.30B	3.37	.615	....	3
24..	....	....	3.28A	3.28A	3.27	.613	....	3
25..	....	....	3.26A	3.26A	3.25	.619	....	3
26..	....	....	3.18A	3.18A	3.31	.617	....	3
29..	....	....	2.90A	2.90A	2.83	.588	....	3
30..	....	2.95B	....	2.95B	3.03	.620	....	3

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.85A	2.85A	2.80	.612	....	3
2..	....	2.82B	....	2.80N	2.76	.613	....	3
3..	....	....	....	2.76N	2.97	.643	....	3
6..	....	....	2.78A	2.78A	2.78	.625	....	3
7..	....	....	....	2.78N	2.78	.631	....	3
8..	....	....	....	2.78N	2.80	.641	....	3
9..	....	2.90B	....	2.90B	2.85	.656	....	3
10..	....	....	....	2.85N	2.80	.653	....	3
13..	....	....	....	2.80N	2.60	.635	....	3
14..	....	....	....	2.60N	2.56	.638	....	3
15..	....	2.58B	....	2.58B	2.63	.651	....	3
16..	....	....	....	2.63N	2.67	.661	....	3
17..	....	....	2.65A	2.65A	2.60	.665	....	3
20..	....	2.75B	....	2.75B	2.70	.682	....	3
21..	....	2.85B	....	2.85B	2.90	.707	....	3
22..	....	....	....	2.90N	3.05	.731	....	3
23..	....	4.00B	....	4.00B	4.30	.837	....	3
24..	....	5.30B	....	5.30B	5.10	.891	....	3
27..	....	....	4.90A	4.90A	4.80	.872	....	3
28..	....	....	....	4.80N	4.56	.853	....	3
29..	....	4.62B	....	4.62B	4.65	.856	....	3
30..	....	4.90B	....	4.90B	4.89	.870	....	3
31..	....	....	....	4.89N	5.67	.909	....	3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	5.85B	....	5.85B	5.85	.926	....	3
4..	....	....	5.76A	5.76A	5.72	.925	....	3
5..	....	....	....	5.72N	5.70	.928	....	3
6..	....	....	5.48A	5.48A	5.42	.919	....	3
7..	....	....	....	5.42N	5.41	.920	....	3
10..	....	....	5.25A	5.25A	5.28	.918	....	3
11..	....	....	5.15A	5.15A	5.09	.913	....	3
12..	....	....	....	5.09N	4.41	.876	....	3

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS
MARCH 1987 67 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	4.55B	....	4.55B	4.66	.895	...	3
14..	....	4.92B	....	4.92B	4.83	.906	....	3
17..	....	5.30B	....	5.30B	5.36	.935	....	3
18..	....	....	....	5.36N	5.36	.936	....	3
19..	....	....	....	5.36N	5.18	.931	....	3
20..	....	....	....	5.18N	5.35	.941	....	3
21..	....	5.78B	....	5.78B	5.88	.960	....	3
24..	....	....	....	5.88N	5.80	.961	....	3
25..	....	....	5.55A	5.55A	5.06	.939	....	3
26..	....	....	....	5.06N	5.45	.953	....	3
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	5.45N	4.95	.938	....	3
	IN DECEMBER							
1..	....	....	....	4.95N	5.05	.946	....	3
2..	....	....	....	5.05N	4.97	.945	....	3
3..	....	....	....	4.97N	5.09	.951	....	3
4..	....	5.25B	....	5.25B	5.35	.959	....	3
5..	....	....	5.30A	5.30A	5.19	.956	....	3
8..	....	....	....	5.19N	5.13	.958	....	3
9..	....	....	....	5.13N	5.24	.963	....	3
10..	....	....	....	5.24N	5.23	.964	....	3
11..	....	5.25B	....	5.25B	5.26	.966	....	3
12..	....	5.50B	....	5.32B	5.34	.970	....	1
15..	....	5.55B	....	5.55B	5.50	.977	....	1
16..	....	5.63B	....	5.63B	5.76	.983	....	1
17..	....	....	5.66A	5.66A	5.62	.982	....	1
18..	....	....	....	5.62N	5.40	.980	....	1
19..	....	....	....	5.40N	5.36	.981	....	1
22..	....	....	5.20A	5.20A	5.22	.981	....	1
23..	....	....	5.17A	5.17A	5.15	.981	....	1
24..	....	....	....	5.15N	4.62	.970	....	1
25..	Exchange Closed; Christmas							
26..	....	....	4.20A	4.20A	4.03	.949	....	1
29..	....	....	3.90A	4.07A	3.91	.947	....	1
30..	....	4.30B	....	4.30B	4.27	.963	....	1
31..	....	....	3.72A	3.72A	3.54	.926	....	1

JUNE 1987 59 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.80	.80	.80	.80	.72	.264	....	....
7..	....	.77B	....	.72N	.72	.261	5	5
10..	....	....	....	.72N	.67	.245	....	5
11..	....	....	....	.67N	.62	.229	....	5
12..	....	....	.37A	.55A	.45	.181	....	5
13..	....	.50B	....	.50B	.55	.198	....	5
14..	....	.63B	....	.63B	.59	.208	....	5
17..	....	....	....	.59N	.70	.242	....	5
18..	....	....	....	.70N	.70	.240	....	5
19..	....	....	....	.70N	.65	.225	....	5
20..	....	....	....	.65N	.70	.236	....	5
21..	....	....	....	.70N	.71	.275	....	5
24..	....	....	....	.71N	.69	.267	....	5
25..	....	....	....	.69N	.50	.212	....	5
26..	....	.55B	....	.55B	.57	.236	....	5
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.57N	.46	.200	....	5
	IN DECEMBER							
1..	....	....	....	.46N	.48	.206	....	5
2..	.55	.55	.55	.55	.50	.197	1	6
3..	....	....	....	.50N	.52	.205	....	6
4..	....	....	....	.52N	.53	.220	....	6
5..	.51	.51	.51	.51	.47	.207	50	56
8..	....	....	....	.47N	.44	.201	....	56
9..	....	....	....	.44N	.46	.209	....	56
10..	....	....	....	.46N	.45	.205	....	56
11..	....	.46B	....	.46B	.47	.207	....	56
12..	....	....	....	.47N	.48	.211	....	56
15..	....	....	....	.48N	.46	.220	....	56
16..	....	....	....	.46N	.46	.237	....	56
17..	.44	.44	.44	.44	.43	.221	1	56
18..	....	....	....	.43N	.37	.199	....	56
19..	....	....	....	.37N	.37	.195	....	56
22..	....	....	....	.37N	.33	.178	....	56
23..	....	....	....	.33N	.33	.172	....	56
24..	....	....	....	.33N	.28	.135	....	56
25..	Exchange Closed; Christmas							
26..	....	....	.27A	.23	.23	.100	....	56
29..	....	....	....	.23N	.23	.093	....	56
30..	....	....	....	.23N	.25	.110	....	56
31..	....	....	....	.25N	.17	.075	....	56

JAPANESE YEN OPTION ON FUTURES — PUTS
JUNE 1987 60 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	1.02	1.02	1.02	1.02	1.05	.277	3	3
28..	.98	1.00	.98	1.00	1.03	.262	4	7
29..	....	....	....	1.03N	1.04	.267	....	7
30..	....	1.05B	....	1.05B	1.15	.289	....	7
31..	....	....	....	1.15N	1.43	.348	....	7
	IN NOVEMBER							
3..	....	....	....	1.43N	1.55	.371	....	7
4..	....	....	1.25A	1.25A	1.20	.361	....	7
5..	....	....	....	1.20N	1.10	.358	....	7
6..	1.10	1.10	1.10	1.10	1.02	339	3	10
7..	....	1.07B	....	1.02N	1.01	.336	....	10
10..	....	....	....	1.01N	.96	.319	....	10
11..	.95	.95	.95	.95	.90	.302	40	50
12..	....	....	.57A	.85A	.68	.247	....	50
13..	....	.75B	....	.75B	.80	.267	....	50
14..	....	.83B	....	.82B	.85	.279	....	50
17..	....	....	....	.85N	1.00	.320	....	50
18..	....	....	....	1.00N	.99	.318	....	50
19..	....	....	....	.99N	.93	.301	....	50
20..	....	....	....	.93N	.99	.315	....	50
21..	....	....	....	.99N	1.03	.360	....	50
24..	....	....	....	1.03N	1.01	.353	....	50
25..	....	....	....	1.01N	.76	.289	....	50
26..	....	.80B	....	.80B	.87	.317	....	50
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.87N	.72	.277	....	50
	IN DECEMBER							
1..	.74	.74	.74	.74	.75	.284	6	56
2..	....	....	....	.75N	.74	.274	....	56
3..	.80	.80	.80	.80	.79	.285	1	51
4..	....	....	....	.79N	.81	.303	....	51
5..	.76@.75	.76	.75	.75	.74	.288	100	111
8..	....	....	....	.74N	.72	.282	....	111
9..	....	....	....	.72N	.74	.292	....	111
10..	....	.76B	....	.74N	.73	.288	....	111
11..	.75@.74	.75	.74	.74	.74	.291	40	135
12..	.75	.80B	.75	.75	.74	.297	5	135
15..	.77	.77	.77	.77	.71	.309	3	138
16..	....	....	....	.71N	.75	.331	....	138
17..	.72	.72	.70A	.72	.67	.313	3	140
18..	.62	.62	.62	.62	.60	.288	3	143
19..	....	.63B	....	.63B	.60	.285	....	146
22..	.59	.59	.59	.59	.54	.265	8	154
23..	.59	.59	.59	.59	.54	.259	2	156
24..	.48	.48	.48	.48	.46	.211	1	156
25..	Exchange Closed; Christmas							
26..	....	....	.45A	.36	.36	.163	....	156
29..	....	....	....	.36N	.35	.153	....	156
30..	....	.37B	....	.37B	.39	.178	....	156
31..	....	....	....	.39N	.30	.127	....	156

JUNE 1987 61 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.45	1.45	1.45	1.45	1.37	.444	3	3
25..	....	....	....	1.37N	1.07	.377	....	3
26..	....	1.18B	....	1.18B	1.20	.408	....	3
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.20N	1.01	.364	....	3
	IN DECEMBER							
1..	1.16	1.16	1.16	1.16	1.05	.373	2	5
2..	....	....	....	1.05N	1.05	.363	....	5
3..	....	1.08B	....	1.08B	1.10	.375	....	5
4..	....	1.12B	....	1.10N	1.17	.395	....	5
5..	....	....	1.16A	1.16A	1.06	.380	....	5
8..	....	....	....	1.06N	1.04	.374	....	5
9..	....	....	....	1.04N	1.06	.385	....	5
10..	....	....	....	1.06N	1.05	.382	....	5
11..	....	1.07B	....	1.05N	1.06	.386	....	5
12..	....	1.10B	....	1.06N	1.07	.393	....	5
15..	1.10	1.10	1.10	1.10	1.05	.409	1	6
16..	....	1.14B	....	1.09B	1.12	.434	....	6
17..	1.06	1.06	1.05A	1.06	1.02	.416	5	11
18..	.96	.96	.92	.92	.92	.391	71	82
19..	.94	.94	.94	.94	.93	.388	5	82
22..	.85	.87B	.85	.87B	.85	.368	110	192
23..	.88	.88	.88	.88	.86	.361	100	292
24..	....	....	.77A	.77A	.72	.306	....	292
25..	Exchange Closed; Christmas							
26..	.65	.65	.63A	.56	.56	.246	2	292
29..	.57	.58	.50	.54	.56	.234	43	320

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1987 61 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	....	.66B	....	.60B	.63	.265	....	320
31..	....	....	.51A	.51A	.48	.200	....	320

JUNE 1987 62 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	1.55@.60	1.60	1.55	1.60	1.52	.428	200	200
14..	....	1.65B	....	1.60B	1.61	.443	....	200
17..	....	1.73B	....	1.73B	1.85	.493	....	200
18..	....	....	....	1.85N	1.85	.492	....	200
19..	1.70	1.70	1.70	1.70	1.76	.474	50	200
20..	....	....	1.67A	1.67A	1.87	.494	....	200
21..	....	....	....	1.87N	1.96	.544	....	200
24..	....	....	....	1.96N	1.94	.538	....	200
25..	....	....	1.60A	1.60A	1.53	.469	....	200
26..	....	1.63B	....	1.63B	1.67	.502	....	200
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	1.50A	1.55A	1.45	.457	....	200

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.60	1.60	1.60	1.60	1.50	.468	5	205
2..	1.53	1.53	1.50	1.52	1.47	.457	124	329
3..	1.53	1.54	1.53	1.54	1.53	.471	59	388
4..	1.60	1.60	1.60	1.60	1.60	.492	15	388
5..	1.55	1.55	1.55	1.55	1.50	.477	2	390
8..	1.55	1.55	1.50	1.50	1.45	.472	3	392
9..	1.49	1.50B	1.49	1.50B	1.49	.485	90	478
10..	1.55	1.56B	1.55	1.55	1.54	.482	2	480
11..	....	....	....	1.54N	1.52	.487	....	480
12..	1.60	1.62B	1.54	1.54	1.54	.495	22	480
15..	1.53	1.57	1.53	1.54	1.51	.513	871	956
16..	1.60	1.62	1.60	1.62	1.61	.540	220	991
17..	1.52	1.54	1.52	1.54	1.50	.524	501	1257
18..	1.39	1.39	1.39	1.39	1.36	.500	100	1257
19..	....	1.38B	....	1.38B	1.37	.498	2	1259
22..	1.30	1.30	1.29A	1.30	1.26	.479	50	1259
23..	....	....	....	1.26N	1.27	.473	....	1259
24..	1.15	1.15	1.13A	1.13A	1.09	.414	50	1259
25..	Exchange Closed; Christmas							
26..	.84	.93	.84	.86	.86	.346	3	1260
29..	....	....	....	.86N	.87	.332	....	1260
30..	....	1.00B	....	.92B	.94	.369	....	1260
31..	....	....	.77A	.77A	.75	.290	....	1260

JUNE 1987 63 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	1.30	1.30	1.25A	1.25A	1.25	.342	38	38
10..	....	....	....	1.25N	1.18	.333	2	40
13..	....	....	....	1.18N	1.07	.314	....	40
14..	....	....	....	1.07N	1.04	.312	....	40
15..	....	....	....	1.04N	1.07	.316	....	40
16..	....	....	....	1.07N	1.09	.318	....	40
17..	....	....	1.07A	1.07A	1.06	.314	....	40
20..	....	....	1.05A	1.06N	1.07	.319	....	40
21..	1.18	1.18	1.18	1.18	1.16	.334	20	60
22..	....	....	....	1.16N	1.24	.348	....	60
23..	....	1.45B	....	1.45B	1.60	.460	....	60
24..	....	2.60B	....	2.45B	2.10	.539	....	60
27..	....	2.20B	....	2.20B	2.00	.512	....	60
28..	....	2.10B	....	2.00N	2.21	.490	....	60
29..	....	....	....	2.21N	2.26	.494	....	60
30..	2.56	2.56	2.55A	2.55A	2.43	.518	2	62
31..	....	....	....	2.43N	2.85	.581	....	62

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.85N	3.04	.608	....	62
4..	....	....	2.70A	2.70A	2.67	.601	....	62
5..	....	2.75B	....	2.72B	2.60	.601	....	62
6..	....	....	....	2.60N	2.38	.582	....	62
7..	....	2.48B	....	2.38N	2.37	.580	....	62
10..	....	....	2.36A	2.36A	2.35	.567	....	62
11..	2.15	2.15	2.15	2.15	2.23	.551	20	73
12..	....	....	1.73A	1.73A	1.81	.487	....	53
13..	2.12	2.12	2.12	2.12	1.96	.514	1	43
14..	....	2.15B	....	2.15B	2.06	.530	....	43
17..	....	2.28B	....	2.28B	2.36	.580	....	43
18..	....	....	....	2.36N	2.36	.580	....	43
19..	....	....	....	2.36N	2.25	.563	....	43
20..	....	....	....	2.25N	2.37	.583	....	43
21..	....	2.40B	....	2.40B	2.55	.632	....	43
24..	....	....	....	2.55N	2.53	.628	....	43

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1987 63 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	....	2.12A	2.12A	2.04	.562	....	43
26..	....	2.20B	....	2.20B	2.24	.594	....	43
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	2.15A	2.15A	2.00	.551	....	43

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.20	2.20	2.20	2.20	2.07	.563	2	45
2..	....	....	....	2.07N	1.99	.553	....	45
3..	....	....	....	1.99N	2.08	.567	....	45
4..	....	2.10B	....	2.10B	2.17	.588	....	45
5..	....	....	2.14A	2.14A	2.05	.574	....	45
8..	....	....	2.04A	2.04A	2.01	.570	....	45
9..	....	2.05B	....	2.05B	2.03	.583	....	45
10..	2.10	2.12B	2.10	2.10	2.06	.581	2	47
11..	....	2.08B	....	2.08B	2.06	.587	....	47
12..	....	2.17B	....	2.06N	2.06	.596	....	47
15..	....	2.10B	....	2.10B	2.09	.615	....	47
16..	....	2.22B	....	2.22B	2.22	.642	....	47
17..	2.10	2.10	2.10	2.10	2.10	.629	2	49
18..	....	....	2.00A	2.00A	1.95	.607	....	49
19..	....	1.96B	....	1.96B	1.95	.606	....	49
22..	....	....	1.87A	1.87A	1.79	.590	....	49
23..	....	1.82B	....	1.82B	1.81	.586	....	49
24..	....	....	1.64A	1.64A	1.56	.527	....	49
25..	Exchange Closed; Christmas							
26..	1.37	1.37	1.25	1.28	1.28	.456	3	50
29..	1.30	1.30	1.24	1.30	1.27	.441	204	253
30..	1.47	1.47	1.41	1.41	1.39	.480	51	304
31..	1.16	1.16	1.10	1.10	1.11	.395	76	380

JUNE 1987 64 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	1.57	1.58	1.57	1.58	1.59	.506	275	275

JUNE 1987 65 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	2.03	2.03	2.00	2.00	1.97	.468	580	580
13..	....	....	....	1.97N	1.86	.450	20	600
14..	....	....	....	1.86N	1.82	.450	....	600
15..	....	....	....	1.82N	1.86	.457	....	600
16..	....	....	....	1.86N	1.89	.462	....	600
17..	....	....	1.88A	1.88A	1.87	.461	....	600
20..	....	....	....	1.87N	1.87	.471	....	600
21..	2.10	2.10	2.10	2.10	2.04	.490	70	670
22..	....	....	....	2.04N	2.12	.508	15	685
23..	....	2.50B	....	2.50B	3.07	.620	....	685
24..	....	....	....	3.07N	3.78	.691	....	685
27..	....	....	3.50A	3.50A	3.69	.666	....	685
28..	....	....	3.40A	3.50A	3.33	.643	....	685
29..	....	....	....	3.33N	3.40	.646	....	685
30..	....	3.60B	....	3.60B	3.60	.666	....	685
31..	....	....	....	3.60N	4.15	.721	....	685

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	4.25B	....	4.25B	4.40	.746	....	685
4..	....	....	4.08A	4.08A	4.08	.741	....	685
5..	....	4.15B	....	4.15B	3.95	.743	....	685
6..	....	4.02B	....	4.02B	3.71	.728	....	685
7..	....	3.90B	....	3.71N	3.70	.727	....	685
10..	....	....	3.66A	3.66A	3.60	.718	....	685
11..	....	....	....	3.60N	3.46	.707	....	685
12..	....	....	3.05A	3.05A	2.84	.650	....	685
13..	....	3.09B	....	3.09B	3.20	.675	....	685
14..	....	3.45B	....	3.45B	3.32	.690	....	685
17..	....	3.61B	....	3.61B	3.70	.736	....	685
18..	....	....	....	3.70N	3.70	.737	....	685
19..	....	....	....	3.70N	3.55	.724	....	685
20..	....	....	....	3.55N	3.70	.743	....	685
21..	....	3.80B	....	3.80B	3.98	.783	....	685
24..	....	....	....	3.98N	3.97	.781	....	685
25..	....	....	3.47A	3.47A	3.36	.729	....	685
26..	....	3.60B	....	3.60B	3.62	.757	....	685
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	3.45A	3.45A	3.30	.722	....	685

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.30N	3.39	.734	....	685
2..	....	....	....	3.40B	3.30	.727	....	685
3..	....	3.33B	....	3.33B	3.39	.739	....	685
4..	....	3.50B	....	3.50B	3.51	.757	....	685

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1987 65 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	....	....	3.50A	3.50A	3.39	.746	....	685
8..	....	....	....	3.39N	3.33	.745	....	685
9..	....	3.35B	....	3.35B	3.39	.757	....	685
10..	....	3.45B	....	3.39N	3.38	.756	....	685
11..	....	3.40B	....	3.40B	3.42	.762	....	685
12..	....	3.50B	....	3.43B	3.45	.770	....	685
15..	....	3.53B	....	3.53B	3.53	.788	....	685
16..	....	3.68B	....	3.68B	3.70	.810	....	685
17..	....	....	3.65A	3.65A	3.57	.803	....	685
18..	....	....	3.45A	3.45A	3.37	.789	....	685
19..	....	3.42B	....	3.42B	3.42	.790	....	685
22..	....	....	3.32A	3.32A	3.19	.781	....	685
23..	....	3.24B	....	3.24B	3.18	.779	....	685
24..	....	....	3.00A	3.00A	2.84	.734	....	685
25..	Exchange Closed; Christmas							
26..	....	....	2.62A	2.45	2.45	.672	....	685
29..	....	....	2.40A	2.44A	2.39	.660	....	685
30..	....	2.66B	....	2.66B	2.60	.695	....	685
31..	....	....	2.25A	2.25A	2.15	.615	....	685

JUNE 1987 66 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.55	2.55	2.55	2.55	2.48	.511	1	1
3..	....	....	....	2.48N	2.31	.534	....	1
6..	....	2.42B	....	2.42B	2.45	.517	....	1
7..	....	....	....	2.45N	2.46	.521	....	1
8..	....	....	2.43A	2.43A	2.42	.528	....	1
9..	2.65	2.65	2.65	2.65	2.50	.541	1	2
10..	....	....	....	2.50N	2.47	.536	....	2
13..	....	....	....	2.47N	2.34	.520	....	2
14..	....	....	....	2.34N	2.30	.521	....	2
15..	....	....	....	2.30N	2.35	.529	....	2
16..	....	....	....	2.35N	2.39	.535	....	2
17..	....	....	....	2.39N	2.39	.537	....	2
20..	....	....	....	2.39N	2.40	.548	....	2
21..	....	....	....	2.40N	2.55	.568	....	2
22..	....	....	....	2.55N	2.67	.587	....	2
23..	....	3.03B	....	3.03B	3.71	.693	....	2
24..	....	....	....	3.71N	4.38	.757	....	2
27..	....	....	4.20A	4.20A	4.19	.733	....	2
28..	....	....	4.04A	4.04A	3.98	.712	....	2
29..	....	....	....	3.98N	4.05	.714	....	2
30..	....	4.30B	....	4.30B	4.29	.731	....	2
31..	....	....	....	4.29N	4.92	.780	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	5.05B	....	5.05B	5.17	.802	....	2
4..	....	....	4.90A	4.90A	4.85	.799	....	2
5..	....	4.95B	....	4.95B	4.73	.802	....	2
6..	....	4.82B	....	4.82B	4.47	.788	....	2
7..	....	4.70B	....	4.47N	4.45	.788	....	2
10..	....	....	4.40A	4.40A	4.30	.781	....	2
11..	....	....	....	4.30N	4.14	.772	....	2
12..	....	....	3.85A	3.85A	3.58	.722	....	2
13..	....	3.75B	....	3.75B	3.90	.745	....	2
14..	....	4.23B	....	4.23B	4.04	.759	....	2
17..	....	4.35B	....	4.35B	4.46	.799	....	2
18..	....	....	....	4.46N	4.46	.801	....	2
19..	....	....	....	4.46N	4.31	.790	....	2
20..	....	....	....	4.31N	4.48	.808	....	2
21..	....	4.65B	....	4.65B	4.79	.841	....	2
24..	....	4.80B	....	4.79N	4.75	.841	....	2
25..	....	....	4.40A	4.40A	4.11	.797	....	2
26..	....	4.40B	....	4.40B	4.41	.821	....	2
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	4.28A	4.28A	4.02	.792	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.02N	4.12	.803	....	2
2..	....	4.16B	....	4.16B	4.05	.797	....	2
3..	....	4.12B	....	4.12B	4.20	.808	....	2
4..	....	4.30B	....	4.30B	4.37	.823	....	2
5..	....	....	4.28A	4.28A	4.15	.814	....	2
8..	....	....	....	4.15N	4.09	.814	....	2
9..	....	4.18B	....	4.18B	4.18	.824	....	2
10..	....	4.30B	....	4.18N	4.17	.824	....	2
11..	....	4.22B	....	4.22B	4.21	.830	....	2
12..	....	4.30B	....	4.25B	4.25	.837	....	2
15..	....	4.38B	....	4.38B	4.35	.852	....	2
16..	....	4.50B	....	4.50B	4.54	.871	....	2
17..	....	....	....	4.54N	4.41	.866	....	2
18..	....	....	4.35A	4.35A	4.20	.856	....	2

(Continued in Next Column)

JAPANESE YEN OPTION ON FUTURES — PUTS

JUNE 1987 66 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	....	4.28B	....	4.28B	4.29	.857	....	2
22..	....	....	4.18A	4.18A	4.01	.851	....	2
23..	....	4.08B	....	4.08B	4.00	.851	....	2
24..	....	....	3.72A	3.72A	3.60	.815	....	2
25..	Exchange Closed; Christmas							
26..	....	....	3.40A	3.22	3.22	.763	....	2
29..	....	....	3.09A	3.09A	3.69	.753	....	2
30..	....	3.98B	....	3.98B	3.36	.783	....	2
31..	....	....	2.98A	2.98A	2.81	.714	....	2

JUNE 1987 67 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.15	3.15	3.15	3.15	3.21	.571	1	1
2..	....	....	....	3.21N	3.05	.571	....	1
3..	....	....	....	3.05N	2.84	.594	....	1
6..	....	3.00B	....	3.00B	3.01	.579	....	1
7..	....	3.03B	....	3.03B	3.04	.584	....	1
8..	....	....	....	3.04N	3.05	.592	....	1
9..	....	....	....	3.05N	3.13	.606	....	1
10..	....	....	....	3.13N	3.06	.603	....	1
13..	....	....	....	3.06N	2.92	.588	....	1
14..	....	....	....	2.92N	2.88	.590	....	1
15..	....	....	....	2.88N	2.95	.599	....	1
16..	....	....	....	2.95N	2.99	.608	....	1
17..	....	....	....	2.99N	2.98	.609	....	1
20..	....	....	....	2.98N	2.99	.622	....	1
21..	....	....	....	2.99N	3.14	.642	....	1
22..	....	....	....	3.14N	3.31	.661	....	1
23..	....	3.70B	....	3.70B	4.26	.757	....	1
24..	....	....	....	4.26N	5.02	.813	....	1
27..	....	....	4.92A	4.92A	4.75	.792	....	1
28..	....	....	....	4.75N	4.70	.773	....	1
29..	....	....	....	4.70N	4.77	.774	....	1
30..	....	5.10B	....	5.10B	5.02	.788	....	1
31..	....	....	....	5.02N	5.72	.831	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	5.72N	5.99	.850	....	1
4..	....	....	5.70A	5.70A	5.68	.848	....	1
5..	....	5.80B	....	5.80B	5.56	.850	....	1
6..	....	....	....	5.56N	5.28	.839	....	1
7..	....	....	....	5.28N	5.26	.840	....	1
10..	....	....	5.20A	5.20A	5.10	.835	....	1
11..	....	....	....	5.10N	4.93	.828	....	1
12..	....	....	....	4.93N	4.30	.786	....	1
13..	....	4.52B	....	4.52B	4.67	.806	....	1
14..	....	5.00B	....	5.00B	4.82	.818	....	1
17..	....	5.18B	....	5.18B	5.27	.852	....	1
18..	....	....	....	5.27N	5.27	.853	....	1
19..	....	....	....	5.27N	5.11	.845	....	1
20..	....	5.14B	....	5.14B	5.29	.860	....	1
21..	....	....	....	5.29N	5.65	.888	....	1
24..	....	5.68B	....	5.65N	5.60	.888	....	1
25..	....	....	5.10A	5.10A	4.93	.853	....	1
26..	....	....	....	4.93N	5.23	.872	....	1
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	5.10A	5.10A	4.81	.849	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.81N	4.91	.859	....	1
2..	....	....	....	4.91N	4.86	.855	....	1
3..	....	5.05B	....	5.05B	5.02	.864	....	1
4..	....	5.15B	....	5.15B	5.21	.876	....	1
5..	....	....	5.12A	5.12A	4.98	.869	....	1
8..	....	....	....	4.98N	4.92	.870	....	1
9..	....	5.00B	....	5.00B	5.04	.878	....	1
10..	....	5.20B	....	5.04N	5.01	.878	....	1
11..	....	5.10B	....	5.10B	5.07	.883	....	1
12..	....	5.20B	....	5.15B	5.12	.889	....	1
15..	....	5.21B	....	5.21B	5.26	.901	....	1
16..	....	....	....	5.26N	5.51	.916	....	1
17..	....	....	....	5.51N	5.33	.912	....	1
18..	....	....	5.25A	5.25A	5.10	.906	....	1
19..	....	5.15B	....	5.15B	5.18	.908	....	1
22..	....	....	5.05A	5.05A	4.88	.904	....	1
23..	....	....	....	4.88N	4.89	.904	....	1
24..	....	....	4.62A	4.62A	4.44	.878	....	1
25..	Exchange Closed; Christmas							
26..	....	....	....	4.44N	4.04	.838	....	1
29..	....	....	3.86A	3.86A	3.87	.830	....	1
30..	....	4.18B	....	4.18B	4.16	.854	....	1
31..	....	....	3.75A	3.75A	3.56	.798	....	1

JAPANESE YEN OPTION ON FUTURES — PUTS
SEPTEMBER 1987 62 PUTS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.54	1.54	1.54	1.54	1.63	.453	50	50
23..	....	....	1.55A	1.55A	1.61	.449	....	50
24..	....	....	1.45A	1.45A	1.39	.402	....	50
25..	Exchange Closed; Christmas							
26..	....	....	1.25A	1.25A	1.14	.350	....	50
29..	....	....	....	1.14N	1.12	.339	....	50
30..	....	1.25B	....	1.25B	1.27	.369	....	50
31..	....	....	1.05A	1.05A	1.00	.306	....	50

JAPANESE YEN OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	225	1,343	....	4,458	3,405	Closed	2,257	....	2,762
2	....	....	....	447	967	6,624	4,026	....	5,010	3,167	....	2,451
3	....	....	....	442	....	5,637	4,851	....	6,483	2,034	7,038	2,146
4	....	....	....	694	....	6,301	Closed	2,486	3,794	....	5,816	1,505
5	....	....	4,237	....	3,595	5,820	....	5,319	10,756	....	5,766	1,315
6	....	....	597	....	1,727	4,949	....	5,626	....	1,282	8,929	....
7	....	....	520	1,004	2,877	....	3,278	4,817	....	2,312	3,391	....
8	....	....	....	1,335	2,600	....	5,389	2,577	3,877	1,860	....	788
9	....	....	....	675	11,766	597	4,376	....	18,640	8,119	....	1,316
10	....	....	684	1,252	....	1,504	2,577	....	2,765	4,851	3,766	628
11	....	....	822	575	....	1,204	3,835	3,554	6,362	....	4,502	487
12	....	....	297	....	8,977	1,030	....	9,170	1,726	....	7,813	3,715
13	....	....	889	....	8,911	979	....	2,424	....	1,893	4,477	....
14	....	....	1,482	575	3,794	....	4,243	2,849	....	3,182	4,728	....
15	....	....	....	955	5,657	....	1,940	2,238	[illegible]	2,121	....	3,342
16	....	....	....	436	5,107	887	2,926	....	[illegible]	2,321	....	2,146
17	....	Closed	1,009	1,382	....	1,514	3,800	....	1,949	2,007	5,178	1,780
18	....	....	1,037	2,053	....	2,037	3,051	7,228	5,073	....	1,664	1,452
19	....	....	1,187	....	8,489	920	....	8,077	3,736	....	4,741	1,571
20	....	....	346	....	6,589	2,871	....	11,407	....	2,495	3,320	....
21	....	....	1,225	1,439	52,763	....	5,740	2,492	....	6,261	14,244	....
22	....	....	....	3,076	6,655	....	5,742	12,742	2,124	6,643	....	1,056
23	....	....	....	4,942	4,162	2,411	4,588	....	14,698	14,185	....	825
24	....	....	840	1,804	....	1,102	3,302	....	3,649	14,777	7,203	1,119
25	....	....	1,189	1,831	....	2,274	2,573	10,151	1,620	....	8,583	Closed
26	....	....	703	....	Closed	815	....	6,231	1,003	....	8,140	2,232
27	....	....	740	....	2,737	1,730	....	2,615	....	8,192	Closed	....
28	....	....	Closed	2,101	5,466	....	4,068	8,613	....	7,894	4,824	....
29	....	....	....	1,671	20,532	....	2,751	8,053	2,697	7,530	....	2,822
30	....	....	....	1,434	5,786	2,533	1,397	....	2,001	10,558	....	2,175
31	....	....	989	....	....	....	4,572	....	....	9,098	....	3,286
Total	....	....	18,793	30,348	170,500	53,739	83,483	122,074	105,568	125,039	114,123	40,919
Average	....	....	1,044	1,379	8,119	2,559	3,795	5,813	5,027	5,436	6,006	1,860

JAPANESE YEN OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,371	16,808	....	31,927	52,249	Closed	50,609	....	89,556
2	....	....	....	9,597	17,137	50,036	33,834	....	87,702	51,530	....	89,489
3	....	....	....	9,721	....	52,124	36,198	....	86,969	51,651	76,415	89,294
4	....	....	....	10,020	....	53,003	Closed	52,602	87,022	....	76,771	89,180
5	....	....	2,187	....	17,788	53,065	....	53,124	56,735	....	76,636	39,111
6	....	....	2,678	....	18,025	34,837	....	54,058	....	51,922	78,754	....
7	....	....	3,101	10,226	18,970	....	36,875	54,536	....	52,369	77,367	....
8	....	....	....	10,402	19,909	....	38,501	53,305	45,236	52,572	....	23,946
9	....	....	....	10,599	28,680	20,133	40,075	....	48,321	54,256	....	24,718
10	....	....	3,664	10,909	....	20,395	40,805	....	48,431	55,576	78,030	24,846
11	....	....	4,280	11,182	....	20,943	41,711	53,529	48,078	....	79,322	25,025
12	....	....	4,453	....	35,230	21,299	....	55,819	48,777	....	81,064	27,321
13	....	....	4,996	....	40,621	21,746	....	56,005	....	55,184	82,066	....
14	....	....	5,842	11,497	42,816	....	43,543	55,822	....	55,786	83,191	....
15	....	....	....	11,965	45,929	....	43,914	56,377	50,518	56,761	....	28,722
16	....	....	....	12,056	48,262	22,168	44,633	....	52,293	57,456	....	29,663
17	....	Closed	6,423	12,640	....	22,601	45,766	....	52,880	57,716	85,093	30,399
18	....	....	6,977	12,721	....	23,720	46,202	61,209	52,975	....	85,166	30,864
19	....	....	7,357	....	52,418	24,476	....	62,764	53,893	....	85,998	31,657
20	....	....	7,368	....	55,543	26,359	....	71,413	....	58,333	85,759	....
21	....	....	7,982	13,126	56,640	....	47,339	70.812	....	59,953	90,668	....
22	....	....	....	13,055	57,343	....	48,167	80,398	54,302	61,944	....	32,027
23	....	....	....	14,923	58,165	27,503	49,709	....	48,464	63,643	....	32,218
24	....	....	8,373	15,482	....	28,012	51,052	....	47,762	64,604	90,951	32,289
25	....	....	8,393	15,864	....	29,325	52,070	83,625	48,344	....	87,686	Closed
26	....	....	8,660	....	Closed	29,821	....	83,813	48,597	....	89,377	32,256
27	....	....	8,898	....	58,370	30,750	....	83,293	....	65,854	Closed	....
28	....	....	Closed	16,477	58,504	....	51,395	85,857	....	69,308	89,103	....
29	....	....	....	16,769	48,943	....	52,253	86,400	49,823	72,308	....	33,158
30	....	....	....	16,826	49,709	31,211	52,596	....	50,699	75,664	....	33,674
31	....	....	9,261	....	....	....	52,762	....	....	75,813	....	35,009
Average	....	....	6,161	12,519	40,277	30,644	44,606	65,096	55,611	59,601	83,127	41,110

JAPANESE YEN OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	153	1,057	....	3,572	1,746	Closed	1,530	....	1,683
2	....	....	....	307	574	3,545	2,208	....	3,533	1,135	....	1,009
3	....	....	....	264	....	2,948	3,329	....	2,955	922	4,546	1,405
4	....	....	....	464	....	4,199	Closed	1,649	1,652	....	2,552	484
5	....	....	2,363	....	3,007	3,328	....	3,065	7,927	....	1,821	522
6	....	....	150	....	1,325	2,884	....	2,981	....	799	4,669	....
7	....	....	78	368	2,043	....	2,260	2,102	....	1,203	2,498	....
8	....	....	....	803	1,849	....	4,053	1,355	2,314	1,050	....	432
9	....	....	....	350	1,382	405	2,199	....	9,524	4,051	....	438
10	....	....	516	828	....	1,180	1,751	....	1,967	2,625	1,387	316
11	....	....	445	379	....	775	2,614	2,207	549	....	2,222	349
12	....	....	183	....	2,820	917	....	3,563	626	....	4,271	2,078
13	....	....	562	....	2,447	804	....	1,223	....	1,127	2,279	....
14	....	....	956	267	1,236	....	1,632	1,567	....	2,171	2,610	....
15	....	....	....	634	1,421	....	1,413	1,226	794	1,018	....	901
16	....	....	....	278	979	522	1,777	....	1,772	1,142	....	1,402
17	....	Closed	770	779	....	854	2,118	....	740	1,205	2,705	205
18	....	....	871	1,373	....	1,242	1,737	4,781	2,025	....	823	542
19	....	....	786	....	4,422	390	....	5,114	1,379	....	2,639	371
20	....	....	286	....	3,739	1,125	....	2,046	....	664	1,953	....
21	....	....	938	1,163	30,443	....	2,893	1,021	....	944	3,441	....
22	....	....	....	2,389	3,869	....	3,992	6,760	962	2,468	....	406
23	....	....	....	3,921	2,636	1,508	2,823	....	11,876	6,550	....	520
24	....	....	719	1,582	....	809	1,287	....	2,168	6,023	3,686	795
25	....	....	864	1,282	....	1,781	1,176	6,702	853	....	5,617	Closed
26	....	....	528	....	Closed	717	....	3,671	282	....	3,574	1,465
27	....	....	349	....	1,938	1,615	....	861	....	5,535	Closed	....
28	....	....	Closed	1,590	2,009	....	2,567	3,834	....	4,016	2,820	....
29	....	....	....	1,234	16,304	....	1,775	3,295	1,237	3,310	....	1,664
30	....	....	....	884	3,015	1,451	984	....	1,391	4,165	....	1,544
31	....	....	734	....	....	....	3,010	....	....	3,311	....	1,329
Total	....	....	12,098	21,292	88,515	32,999	51,170	60,769	56,526	56,964	56,113	19,860
Average	....	....	672	968	4,215	1,571	2,326	2,894	2,692	2,477	2,953	903

JAPANESE YEN OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	6,648	11,448	....	20,448	28,282	Closed	25,252	....	46,929
2	....	....	....	6,807	11,568	24,631	21,262	....	37,426	25,388	....	47,155
3	....	....	....	6,835	....	25,503	22,481	....	36,247	25,471	40,448	47,547
4	....	....	....	7,078	....	26,776	Closed	28,259	36,018	....	41,188	47,705
5	....	....	1,354	....	11,985	26,705	....	27,329	28,427	....	40,830	19,549
6	....	....	1,446	....	12,043	18,912	....	26,963	....	25,549	42,465	....
7	....	....	1,509	7,180	12,301	....	22,762	26,248	....	25,690	41,804	....
8	....	....	....	7,126	13,015	....	23,483	24,754	18,914	25,842	....	14,067
9	....	....	....	7,197	12,088	13,242	24,342	....	27,900	26,621	....	14,211
10	....	....	1,956	7,579	....	13,431	24,620	....	27,883	26,759	42,400	14,274
11	....	....	2,350	7,785	....	13,791	25,142	24,536	28,011	....	43,189	14,434
12	....	....	2,438	....	13,360	14,164	....	25,608	28,246	....	43,449	15,845
13	....	....	2,762	....	14,111	14,537	....	25,279	....	26,352	44,127	....
14	....	....	3,322	7,941	14,637	....	25,719	25,034	....	27,145	45,174	....
15	....	....	....	8,283	15,280	....	25,933	25,255	28,913	27,624	....	15,929
16	....	....	....	8,319	15,700	14,703	26,211	....	30,024	28,369	....	16,887
17	....	Closed	3,765	8,699	....	14,892	26,464	....	30,016	28,341	46,698	16,795
18	....	....	4,266	8,884	....	15,411	26,512	28,431	30,871	....	46,692	16,992
19	....	....	4,584	....	17,782	15,657	....	28,837	31,234	....	47,352	17,231
20	....	....	4,692	....	19,935	16,322	....	28,983	....	28,348	47,159	....
21	....	....	5,261	9,147	31,222	....	26,884	28,061	....	28,317	47,638	....
22	....	....	....	9,124	31,459	....	27,003	32,900	31,522	29,571	....	17,345
23	....	....	....	10,455	32,159	16,856	28,387	....	25,057	30,171	....	17,382
24	....	....	5,675	10,890	....	17,253	28,758	....	23,611	31,725	47,296	17,398
25	....	....	5,814	11,051	....	18,467	29,191	36,740	23,809	....	46,035	Closed
26	....	....	6,060	....	Closed	18,884	....	36,954	23,866	....	47,125	17,299
27	....	....	6,286	....	32,831	19,854	....	36,425	....	32,895	Closed	....
28	....	....	Closed	11,543	33,407	....	28,856	37,322	....	35,578	46,817	....
29	....	....	....	11,602	23,174	....	29,186	36,555	24,340	36,862	....	17,898
30	....	....	....	11,612	23,263	20,049	29,314	....	25,114	38,795	....	18,252
31	....	....	6,570	....	....	....	28,922	....	....	39,553	....	18,736
Average	....	....	3,895	8,718	19,179	18,097	25,995	29,465	28,450	29,401	44,626	22,266

JAPANESE YEN OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	72	286	....	886	1,659	Closed	727	....	1,079
2	....	....	....	140	393	3,079	1,818	....	1,477	2,032	....	1,442
3	....	....	....	178	....	2,689	1,522	....	3,528	1,112	2,492	741
4	....	....	....	230	....	2,102	Closed	837	2,142	....	3,264	1,021
5	....	....	1,874	....	588	2,492	....	2,254	2,829	....	3,945	793
6	....	....	447	....	402	2,065	....	2,645	....	483	4,260	....
7	....	....	442	636	834	....	1,018	2,715	....	1,109	893	....
8	....	....	....	532	751	....	1,336	1,222	1,563	810	....	356
9	....	....	....	325	10,384	192	2,177	....	9,116	4,068	....	878
10	....	....	168	424	....	324	826	....	798	2,226	2,379	312
11	....	....	377	196	....	429	1,221	1,347	7,813	....	2,280	138
12	....	....	114	....	6,157	113	....	5,607	1,100	....	3,542	1,637
13	....	....	327	....	6,464	175	....	1,201	....	766	2,198	....
14	....	....	526	308	2,558	....	2,611	1,282	....	1,011	2,118	....
15	....	....	....	321	4,236	....	527	1,012	1,576	1,103	....	2,441
16	....	....	....	158	4,128	385	1,149	....	1,463	1,179	....	744
17	....	Closed	239	603	....	860	1,682	....	1,209	802	2,473	1,575
18	....	....	166	680	....	795	1,314	2,447	3,048	....	841	910
19	....	....	401	....	4,067	530	....	2,963	2,357	....	2,102	1,200
20	....	....	60	....	2,850	1,746	....	9,361	....	1,831	1,367	....
21	....	....	287	276	22,320	....	2,847	1,471	....	5,317	10,803	....
22	....	....	....	687	2,786	....	1,750	5,982	1,162	4,175	....	650
23	....	....	....	1,021	1,526	903	1,765	....	2,822	7,635	....	305
24	....	....	121	222	....	293	2,015	....	1,481	8,754	3,517	324
25	....	....	325	549	....	493	1,397	3,449	767	....	2,966	Closed
26	....	....	175	....	Closed	98	....	2,560	721	....	4,566	767
27	....	....	391	....	799	115	....	1,754	....	2,657	Closed	....
28	....	....	Closed	511	3,457	....	1,501	4,779	....	3,878	2,004	....
29	....	....	....	437	4,228	....	976	4,758	1,460	4,220	....	1,158
30	....	....	....	550	2,771	1,082	413	....	610	6,393	....	631
31	....	....	255	....	....	....	1,562	....	....	5,787	....	1,957
Total	....	....	6,695	9,056	81,985	20,740	32,313	61,305	49,042	68,075	58,010	21,059
Average	....	....	372	412	3,904	988	1,469	2,919	2,335	2,960	3,053	957

JAPANESE YEN OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,723	5,360	....	11,479	23,967	Closed	25,357	....	42,627
2	....	....	....	2,790	5,569	25,405	12,572	....	50,276	26,142	....	42,334
3	....	....	....	2,886	....	26,621	13,717	....	50,722	26,180	35,967	41,747
4	....	....	....	2,942	....	26,227	Closed	24,343	51,004	....	35,583	41,475
5	....	....	833	....	5,803	26,360	....	25,795	28,308	....	35,806	19,562
6	....	....	1,232	....	5,982	15,925	....	27,095	....	26,373	36,289	....
7	....	....	1,592	3,046	6,669	....	14,113	28,288	....	26,679	35,563	....
8	....	....	....	3,276	6,894	....	15,018	28,551	26,322	26,730	....	9,879
9	....	....	....	3,402	16,592	6,891	15,733	....	20,421	27,635	....	10,507
10	....	....	1,708	3,330	....	6,964	16,185	....	20,548	28,817	35,630	10,572
11	....	....	1,930	3,397	....	7,152	16,569	28,993	20,067	....	36,133	10,591
12	....	....	2,015	....	21,870	7,135	....	30,211	20,531	....	37,615	11,476
13	....	....	2,234	....	26,510	7,209	....	30,726	....	28,832	37,939	....
14	....	....	2,520	3,556	28,179	....	17,824	30,788	....	28,641	38,017	....
15	....	....	....	3,682	30,649	....	17,981	31,122	21,605	29,137	....	12,793
16	....	....	....	3,737	32,562	7,465	18,422	....	22,269	29,087	....	12,778
17	....	Closed	2,658	3,941	....	7,709	19,302	....	22,864	29,375	38,395	13,604
18	....	....	2,711	3,837	....	8,309	19,690	32,778	22,104	....	38,474	13,872
19	....	....	2,773	....	34,636	8,819	....	33,927	22,659	....	38,646	14,426
20	....	....	2,676	....	35,608	10,037	....	42,430	....	29,985	38,600	....
21	....	....	2,721	3,979	25,418	....	20,455	42,751	....	31,636	43,030	....
22	....	....	....	3,931	25,884	....	21,164	47,498	22,780	32,373	....	14,682
23	....	....	....	4,468	26,006	10,647	21,322	....	23,407	33,472	....	14,836
24	....	....	2,698	4,592	....	10,759	22,294	....	24,151	32,879	43,655	14,891
25	....	....	2,579	4,813	....	10,858	22,879	46,865	24,535	....	41,651	Closed
26	....	....	2,600	....	Closed	10,937	....	46,859	24,731	....	42,252	14,957
27	....	....	2,612	....	25,539	10,896	....	46,868	....	32,959	Closed	....
28	....	....	Closed	4,934	25,097	....	22,539	48,535	....	33,730	42,286	....
29	....	....	....	5,167	25,769	....	23,067	49,845	25,483	35,446	....	15,260
30	....	....	....	5,214	26,446	11,162	23,282	....	25,585	36,869	....	15,422
31	....	....	2,691	....	....	....	23,840	....	....	36,260	....	16,273
Average	....	....	2,266	3,802	21,097	12,547	18,611	35,631	27,161	30,200	38,502	18,844

JAPANESE YEN OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	658	Closed	....	....	....
2	....	....	....	....	....	....	....	....	286	54	....	6
3	....	....	....	....	....	....	....	....	674	....	....	1
4	....	....	....	....	....	....	Closed	1	389	....	....	....
5	....	....	....	....	....	2	....	86	682	....	....	4
6	....	....	....	....	....	1	....	62	....	....	....	....
7	....	....	....	....	....	....	....	90	....	....	....	....
8	....	....	....	....	....	....	....	772	5,561	....	....	5,737
9	....	....	....	....	1,022	5,723	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	424	....	....
11	....	....	....	....	....	....	1	72	....	....	....	....
12	....	....	....	....	....	....	....	134	....	....	....	....
13	....	....	....	....	37	....	....	58	....	10	....	....
14	....	....	....	....	....	....	....	200	....	29	....	....
15	....	....	....	....	....	....	157	81	....	....	....	....
16	....	....	....	....	....	....	....	....	....	12	....	....
17	....	Closed	....	....	....	....	12	....	....	116	....	....
18	....	....	....	....	....	....	14	50	....	....	....	....
19	....	....	....	....	....	....	....	27	....	....	....	....
20	....	....	....	....	....	....	....	9	....	88	....	....
21	....	....	....	....	....	....	....	1,223	....	4	....	....
22	....	....	....	....	....	....	218	....	....	....	....	....
23	....	....	....	....	....	....	17	....	....	....	....	....
24	....	....	....	2	....	....	26	....	....	....	....	....
25	....	....	....	....	....	....	1	145	....	....	1	Closed
26	....	....	....	....	Closed	....	....	1,109	....	....	14	....
27	....	....	....	....	....	....	....	521	....	....	Closed	....
28	....	....	Closed	....	....	....	....	378	....	....	....	....
29	....	....	....	....	62	....	204	181	....	....	....	....
30	....	....	....	16	....	....	71	....	....	....	....	....
31	....	....	....	....	....	....	45	....	....	....	....	....
Total	....	....	....	18	1,121	5,726	766	5,857	7,592	737	15	5,748

JAPANESE YEN OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	5
2	....	....	....	....	....	669	....	....	....	....	....	540
3	....	....	....	....	....	573	....	....	....	....	5	37
4	....	....	....	....	....	4	Closed	....	8	....	43	375
5	....	....	....	....	....	80	....	....	20	....	....	329
6	....	....	....	....	....	20	....	....	....	....	5	....
7	....	....	....	....	....	....	....	....	....	....	13	....
8	....	....	....	....	....	....	....	....	2,662	....	....	9,878
9	....	....	....	....	....	8,860	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	8	2
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	12	....
19	....	....	....	....	....	....	....	....	....	....	16	....
20	....	....	....	....	....	....	....	....	....	....	32	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	3	....
25	....	....	....	....	....	....	....	....	....	....	1,870	Closed
26	....	....	....	....	Closed	....	....	....	....	....	34	....
27	....	....	....	....	5	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	239	....
29	....	....	....	....	40	....	....	....	....	1	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	45	10,206	....	....	2,690	1	2,280	11,166

JAPANESE YEN OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

JAPANESE YEN OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	2	....	....	....	....	....	....
6	....	....	....	....	....	1	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	1,022	5,723	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	37	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	2	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	62	....	....	....	....	....	....	....
30	....	....	....	16	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	18	1,121	5,726	....	....	....	....	....	....

JAPANESE YEN OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	658	Closed	....	....	....
2	....	....	....	....	....	....	....	....	286	....	....	....
3	....	....	....	....	....	....	....	....	674	....	....	....
4	....	....	....	....	....	....	Closed	1	389	....	....	....
5	....	....	....	....	....	....	....	85	682	....	....	....
6	....	....	....	....	....	....	....	62	....	....	....	....
7	....	....	....	....	....	....	....	90	....	....	....	....
8	....	....	....	....	....	....	....	772	5,5[illegible]1	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	1	72	....	....	....	....
12	....	....	....	....	....	....	....	134	....	....	....	....
13	....	....	....	....	....	....	....	58	....	....	....	....
14	....	....	....	....	....	....	....	200	....	....	....	....
15	....	....	....	....	....	....	157	81	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	12	....	....	....	....	....
18	....	....	....	....	....	....	14	50	....	....	....	....
19	....	....	....	....	....	....	....	27	....	....	....	....
20	....	....	....	....	....	....	....	9	....	....	....	....
21	....	....	....	....	....	....	....	1,223	....	....	....	....
22	....	....	....	....	....	....	218	....	....	....	....	....
23	....	....	....	....	....	....	17	....	....	....	....	....
24	....	....	....	....	....	....	26	....	....	....	....	....
25	....	....	....	....	....	....	1	145	....	....	....	Closed
26	....	....	....	....	Closed	....	....	1,109	....	....	....	....
27	....	....	....	....	....	....	....	321	....	....	Closed	....
28	....	....	Closed	....	....	....	....	378	....	....	....	....
29	....	....	....	....	....	....	204	181	....	....	....	....
30	....	....	....	....	....	....	71	....	....	....	....	....
31	....	....	....	....	....	....	45	....	....	....	....	....
Total	....	....	....	....	....	....	766	5,656	7,592	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	54	....	6
3	....	....	....	....	....	....	....	....	....	....	....	1
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	1	....	....	....	4
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	5,737
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	424	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	10	....	....
14	....	....	....	....	....	....	....	....	....	29	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

JAPANESE YEN OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	12	....	....
17	....	Closed	....	....	....	....	....	....	....	116	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	88	....	....
21	....	....	....	....	....	....	....	....	....	4	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	1	Closed
26	....	....	....	....	Closed	....	....	....	....	....	14	....
27	....	....	....	....	....	....	....	200	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	201	....	737	15	5,748

JAPANESE YEN OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
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22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
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13	....	....	....	....	....	....	....	....	....	....	....	....
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15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	2

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

JAPANESE YEN OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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17	....	Closed	....	....	....	....	....	....	....	....	....	....
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27	....	....	....	....	....	....	....	....	....	....	Closed	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	669	....	....	....	....	....	....
3	....	....	....	....	....	573	....	....	....	....	....	....
4	....	....	....	....	....	4	Closed	....	....	....	....	....
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26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	5	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	45	10,206	....	....	....	....	....	....

JAPANESE YEN OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
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17	....	Closed	....	....	....	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	8	....	....	....
5	....	....	....	....	....	....	....	....	20	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
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21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
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24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	2,690	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	5
2	....	....	....	....	....	....	....	....	....	....	....	540
3	....	....	....	....	....	....	....	....	....	....	5	37
4	....	....	....	....	....	....	Closed	....	....	....	43	375
5	....	....	....	....	....	....	....	....	....	....	....	329
6	....	....	....	....	....	....	....	....	....	....	5	....
7	....	....	....	....	....	....	....	....	....	....	13	....
8	....	....	....	....	....	....	....	....	....	....	....	9,878
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	8	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

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JAPANESE YEN OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	12	....
19	....	....	....	....	....	....	....	....	....	....	16	....
20	....	....	....	....	....	....	....	....	....	....	32	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	3	....
25	....	....	....	....	....	....	....	....	....	....	1,870	Closed
26	....	....	....	....	Closed	....	....	....	....	....	34	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	239	....
29	....	....	....	....	....	....	....	....	....	1	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	1	2,280	11,164

SINGAPORE JAPANESE YEN FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	5034	5040	5027	5039B	5039 (198.45)	384	307
3..	5046	5048	4948	4962	4962 (201.53)	1565	940
6..	4953	4961	4951	4953@4951	4952 (201.93)	521	1200
7..	4979	4980	4976	4978@4977	4977 (200.92)	245	1036
8..	4975	4975	4970	4975B	4975 (201.00)	113	1000
9..	4954	4956	4951	4952	4952 (201.93)	207	967
10..	4964	4969	4964	4969	4969 (201.24)	44	970
13..	4948	4948	4941	4941	4941 (202.38)	196	987
14..	4938	4940	4933	4939B	4939 (202.47)	50	986
15..	4946	4946	4944	4945	4945 (202.22)	14	968
16..	4952	4954	4951	4954B	4954 (201.85)	188	1019
17..	4953	4953	4952	4952	4952 (201.93)	131	928
20..	4939	4942	4936	4942	4942 (202.34)	129	849
21..	4953	4958	4952	4953	4953 (201.89)	173	909
22..	4949	4950	4947	4947	4947 (202.14)	279	851
23..	4966	4966	4962	4962	4962 (201.53)	96	833
24..	4969	5062	4969	....	5058 (197.70)	1729	1287
27..	5130	5130	5102	5109@5107	5108 (195.77)	943	1316
28..	5123	5130	5112	...	5129 (194.96)	887	1171
29..	5145	5187	5145	...	5175 (193.23)	2127	1375
30..	5165@5164	5172	5164	5170	5170 (193.42)	825	1181
31..	5226	5235	5188	5205@5204	5204 (192.15)	1097	1335

MARCH 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5272	5277	5242	5258@5257	5257 (190.22)	1920	1106
4..	5235	5240	5223	5226B	5226 (191.35)	423	1050
5..	5223	5224	5197	5212	5212 (191.86)	586	1127
6..	5248	5260	5240	5241	5241 (190.80)	328	1057
7..	5249	5257	5242	5257B	5257 (190.22)	319	1117
10..	Closed						
11..	Closed						
12..	5371	5390	5361	5377	5377 (187.97)	926	1000
13..	5378	5469	5378	5457@5460	5458 (183.21)	2024	558
14..	5526@5524	5526	5487	5502	5502 (181.75)	1092	499
17..	5553@5552	5560	5530	...	5537 (180.60)	1087	621
18..	5504	5517	5490	5500	5500 (181.81)	522	784
19..	5604	5615	5590	5604	5604 (178.44)	464	877
20..	5580@5575	5587	5567	5580	5580 (179.21)	1050	1066
21..	5492	5501	5432	5439@5440	5440 (183.82)	1231	1060
24..	5475	5485	5466	5475	5475 (182.64)	471	980
25..	5524	5538	5522	5529	5529 (180.86)	353	939
26..	5502	5509	5486	5501	5501 (181.78)	598	1158
27..	5581	5613	5581	5600	5600 (178.57)	916	1006
28..	5568@5569	5570	5542	5548@5545	5547 (180.27)	251	954

MARCH 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5534	5561	5534	5560@5561	5560 (179.85)	461	856
4..	5596	5600	5582	5582	5582 (179.14)	460	832
5..	5578@5579	5589	5572	5588@5589	5588 (178.95)	149	734
6..	5541	5541	5524	5540	5540 (180.50)	293	814
7..	5575	5578	5561	5565	5565 (179.69)	285	911
10..	5573	5573	5562	5562	5562 (179.79)	75	1020
11..	5547	5560	5546	5555	5550 (180.18)	20	844
12..	5568	5568	5557	5560	5560 (179.85)	40	810
13..	5547@5548	5548	5546	5547	5545 (180.34)	29	791
14..	5584	5607	5580	5590	5665 (176.52)	49	750
17..	5696	5700	5696	5700B	5700 (175.43)	19	...

Note: Initial .00 omitted.

SINGAPORE JAPANESE YEN FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	5054	5054	5054	5054	5060 (197.32)	1	2
3..	...	...	...	5060	4984 (200.64)	...	1
6..	...	...	...	4984	4974 (201.04)	...	1
7..	...	...	...	4974	4999 (200.04)	...	1
8..	...	...	...	4999	4996 (200.16)	...	...
9..	...	...	...	4996	4974 (201.04)	...	...
10..	...	...	...	4974	4992 (200.32)	...	...
13..	...	...	...	4992	4964 (201.45)	...	...
14..	...	...	...	4964	4962 (201.53)	...	...
15..	...	...	...	4962	4968 (201.28)	...	...
16..	...	...	...	4968	4977 (200.92)	...	...
17..	...	..	...	4977	4975 (201.00)	...	...
20..	...	...	...	4975	4965 (201.40)	...	...
21..	...	...	...	4965	4976 (200.96)	...	...
22..	...	...	...	4976	4969 (201.24)	...	...
23..	...	...	...	4969	4985 (200.60)	...	...
24..	...	...	...	...	5081 (196.81)	...	...
27..	...	...	...	5081	5133 (194.81)	...	...
28..	...	...	...	...	5154 (194.02)	...	...
2[illegible]..	...	...	...	...	5201 (192.27)	...	...
30..	...	...	...	5201	5194 (192.52)	...	...
31..	...	...	...	5194	5230 (191.20)	...	...

JUNE 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	5230	5283 (189.28)	...	...
4..	...	...	...	5283	5252 (190.40)	...	...
5..	...	...	...	5252	5238 (190.91)	...	5
6..	...	...	...	5238	5267 (189.86)	...	5
7..	...	...	...	5267	5284 (189.25)	...	5
10..	Closed						
11..	Closed						
12..	5398	5398	5398	5398	5404 (185.04)	1	6
13..	...	...	...	5404	5486 (182.28)	...	6
14..	5539	5539	5539	5539	5531 (180.79)	1	7
17..	5589	5589	5576	...	5566 (179.66)	2	9
18..	5532	5532	5532	5532	5529 (180.86)	3	12
19..	5633	5633	5630	5630	5635 (177.46)	12	13
20..	...	...	...	5635	5612 (178.18)	...	8
21..	5524	5526	5491	5500	5472 (182.74)	5	13
24..	...	...	...	5472	5505 (181.65)	...	12
25..	5556	5562	5556	5556	5558 (179.92)	2	11
26..	5520	5520	5520	5520	5530 (180.83)	2	17
27..	5629	5642	5627	5642	5628 (177.68)	94	97
28..	...	...	...	5628	5576 (179.34)	70	110

JUNE 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	5566	5590	5566	5588	5588 (178.95)	225	225
4..	5626	5628	5614	5614	5612 (178.18)	65	211
5..	5603	5605	5602	5605	5618 (177.99)	21	216
6..	5569	5569	5550	5550	5570 (179.53)	11	214
7..	5606	5606	5590	5590	5595 (178.73)	184	351
10..	5601	5602	5590	5594	5592 (178.82)	466	514
11..	5577	5589	5575	5580@5579	5580 (179.21)	139	490
12..	5595	5595	5582	5587	5587 (178.98)	131	498
13..	5575	5577	5573	5574	5574 (179.40)	59	517
14..	5598	5697	5598	5695	5694 (175.62)	1356	633
17..	5726	5749	5711	5731@5732	5731 (174.48)	957	592
18..	5751	5753	5740	5740@5741	5740 (174.21)	580	869
19..	5686@5688	5690	5663	5690	5690 (175.74)	675	926
20..	5681	5706	5676	5703	5703 (175.34)	284	633
21..	5701	5711	5700	5707	5707 (175.22)	95	658
24..	5664	5675	5626	5634	5634 (177.49)	701	619
25..	5583	5602	5583	5592	5592 (178.82)	347	664
26..	5567	5584	5563	5575	5575 (179.37)	547	723
27..	5579	5586	5578	5586	5586 (179.01)	192	603
28..	Closed						
31..	5595	5600	5591	5600	5600 (178.57)	305	690

SINGAPORE JAPANESE YEN FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	5648	5649	5619	5622	5622 (177.87)	1161	925
2..	5629	5632	5620	5620	5620 (177.93)	216	848
3..	5584	5601	5574	5601	5601 (178.53)	723	712
4..	5583	5587	5577	5586	5586 (179.01)	89	747
7..	5546	5546	5536	5537	5537 (180.60)	218	732
8..	5499	5557	5498	5554	5554 (180.05)	643	676
9..	5594@5593	5604	5561	5574	5574 (179.40)	560	784
10..	5571	5587	5570	5574	5581 (179.17)	121	806
11..	5646	5650	5632	5639B	5639 (177.33)	255	820
14..	5634	5634	5584	5584	5584 (179.08)	225	680
15..	5603	5606	5591	5601	5601 (178.53)	485	611
16..	5635	5668	5631	5659	5659 (176.70)	248	597
17..	5690	5722	5680	5710	5710 (175.13)	367	762
18..	5705	5731	5695	5713	5713 (175.03)	139	735
21..	5811	5850	5810	5847@5850	5848 (170.99)	641	831
22..	5933@.5930	5938	5891	5908B	5908 (169.26)	613	837
23..	5980	5994	5967	5985@5984	5984 (167.11)	595	831
24..	5983	5983	5952	5960	5960 (167.78)	352	845
25..	5937	5937	5888	5920@5917	5919 (168.94)	493	921
28..	5986	6018	5980	6001	6001 (166.63)	407	935
29..	5997	5999	5980	5982	5982 (167.16)	359	857
30..	5956	5968	5952	5953	5953 (167.98)	261	679

JUNE 1986 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	5873	5896	5856	5894	5894 (169.66)	483	751
5..	5991	6021	5976	6017@6016	6016 (166.22)	485	629
6..	6057	6078	5996	6004@6002	6003 (166.58)	656	624
7..	6057	6059	6028	6041B	6041 (165.53)	566	660
8..	6106	6114	6080	6102@6100	6101 (163.90)	462	789
9..	6103@6102A	6169	6099	6169	6169 (162.10)	672	701
12..	6215	6262	6213	6238	6238 (160.30)	1050	845
13..	6228	6233	6200	6203	6203 (161.21)	461	724
14..	6081@6083	6140	6079	6130	6130 (163.13)	808	846
15..	6152@6154	6173	6132	6134A	6134 (163.02)	656	879
16..	6111	6115	6050	6061@6063	6062 (164.96)	1007	866
19..	5980@5981	5994	5943	5951	5951 (168.03)	1191	991
20..	5996	6015	5977	6013	6013 (166.30)	636	987
21..	5925	5931	5910	5931	5931 (168.60)	989	918
22..	5894	5907	5883	5906@5907	5907 (169.29)	438	861
23..	Closed						
26..	5901	5902	5895	...	5902 (169.43)	318	796
27..	5900	5903	5894	5901A	5901 (169.46)	125	813
28..	5919	5933	5916	5929	5929 (168.66)	303	888
29..	5898	5901	5894	5898	5898 (169.54)	221	1120
30..	5825	5835	5760	5772	5772 (173.25)	779	1054

JUNE 1986 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	5696	5699	5656	5689@5687	5688 (175.80)	879	867
3..	5754	5824	5748	5823	5823 (171.73)	786	800
4..	5840	5863	5830	...	5861 (170.61)	372	709
5..	5852	5873	5852	5860	5860 (170.64)	225	727
6..	5925	5970	5920	5949B	5949 (168.09)	361	623
9..	Closed						
10..	5930	5967	5926	5962	5962 (167.72)	202	537
11..	5992	6020	5984	6015	6015 (166.25)	137	379
12..	6049	6049	6016	6016	6009 (166.41)	31	359
13..	6062	6062	6020	6020	6014 (166.27)	24	354
16..	...	...	...	6036B	6036 (165.67)	...	...

Note: Initial .00 omitted.

SINGAPORE JAPANESE YEN FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	...	...	...	5040	5082 (196.77)	...	...
3..	...	...	...	5082	5007 (199.72)	...	...
6..	...	...	...	5007	4997 (200.12)	...	...
7..	...	...	...	4997	5022 (199.12)	...	...
8..	...	...	...	5022	5018 (199.28)	...	...
9..	...	...	...	5018	4997 (200.12)	...	...
10..	...	...	...	4997	5016 (199.36)	...	...
13..	...	...	...	5016	4989 (200.44)	...	...
14..	...	...	...	4989	4987 (200.52)	...	...
15..	...	...	...	4987	4993 (200.28)	...	...
16..	...	...	...	4993	5002 (199.92)	...	...
17..	...	...	...	5002	5000 (200.00)	...	...
20..	...	...	...	5000	4990 (200.40)	...	...
21..	...	...	...	4990	5001 (199.96)	...	...
22..	...	...	...	5001	4994 (200.24)	...	...
23..	...	...	...	4994	5011 (199.56)	...	...
24..	...	...	...	...	5106 (195.84)	...	...
27..	...	...	...	5106	5163 (193.68)	...	...
28..	...	...	...	...	5182 (192.97)	...	...
29..	...	...	...	...	5228 (191.27)	...	...
30..	...	...	...	5228	5224 (191.42)	...	...
31..	...	...	...	5224	5258 (190.18)	..	...

SEPTEMBER 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	5258	5312 (188.25)	...	...
4..	...	...	...	5312	5281 (189.35)	...	...
5..	...	...	...	5281	5268 (189.82)	...	...
6..	...	...	...	5268	5300 (188.67)	...	...
7..	...	...	...	5300	5316 (188.11)	...	...
10..	Closed						
11..	Closed						
12..	...	...	...	5316	5437 (183.92)	...	...
13..	...	...	...	5437	5522 (181.09)	...	...
14..	...	...	...	5522	5567 (179.62)	...	...
17..	...	...	...	...	5602 (178.50)	...	...
18..	...	...	...	5602	5565 (179.69)	...	...
19..	...	...	...	5565	5670 (176.36)	...	...
20..	...	...	...	5670	5648 (177.05)	...	...
21..	...	...	...	5648	5507 (181.58)	...	...
24..	...	...	...	5507	5541 (180.47)	...	...
25..	...	...	...	5541	5594 (178.76)	...	...
26..	...	...	...	5594	5563 (179.75)	...	...
27..	...	...	...	5563	5660 (176.67)	...	...
28..	...	...	...	5660	5608 (178.31)	...	...

SEPTEMBER 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	5608	5621 (177.90)	...	...
4..	...	...	...	5621	5645 (177.14)	...	...
5..	...	...	...	5645	5651 (176.95)	...	...
6..	...	...	...	5651	5603 (178.47)	...	...
7..	...	...	...	5603	5628 (177.68)	...	...
10..	...	...	...	5628	5625 (177.77)	...	...
11..	...	...	...	5625	5611 (178.22)	...	...
12..	...	...	...	5611	5618 (177.99)	...	...
13..	...	...	...	5618	5605 (178.41)	...	...
14..	5639	5639	5639	5639	5725 (174.67)	1	1
17..	...	...	...	5725	5761 (173.58)	...	1
18..	...	...	...	5761	5770 (173.31)	...	1
19..	...	...	...	5770	5723 (174.73)	...	1
20..	...	...	...	5723	5736 (174.33)	...	1
21..	...	...	...	5736	5740 (174.21)	...	1
24..	...	...	...	5740	5666 (176.49)	...	1
25..	...	...	...	5666	5625 (177.77)	...	1
26..	...	...	...	5625	5607 (178.34)	...	1
27..	...	...	...	5607	5618 (177.99)	...	1
28..	Closed						
31..	...	...	...	5618	5632 (177.55)	...	...

SINGAPORE JAPANESE YEN FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	5632	5654 (176.86)	...	1
2..	...	...	...	5654	5651 (176.95)	...	...
3..	...	...	...	5651	5633 (177.52)	...	...
4..	...	...	...	5633	5617 (178.03)	...	...
7..	...	...	...	5617	5567 (179.62)	...	...
8..	...	...	...	5567	5582 (179.14)	...	...
9..	...	...	...	5582	5605 (178.41)	...	...
10..	5615	5615	5615	5605	5611 (178.22)	2	2
11..	...	...	...	5611	5669 (176.39)	...	2
14..	...	...	...	5669	5614 (178.12)	...	2
15..	...	...	...	5614	5630 (177.61)	...	2
16..	5661	5663	5661	5661	5687 (175.83)	...	3
17..	...	...	...	5687	5738 (174.27)	...	3
18..	...	...	...	5738	5741 (174.18)	...	3
21..	...	...	...	5741	5876 (170.18)	...	3
22..	...	...	...	5876	5936 (168.46)	...	2
23..	...	...	...	5936	6014 (166.27)	...	2
24..	...	...	...	6014	5990 (166.94)	...	2
25..	...	...	...	5990	5949 (168.09)	...	...
28..	...	...	...	5949	6031 (165.80)	...	2
29..	...	...	...	6031	6013 (166.30)	...	2
30..	...	...	...	6013	5984 (167.11)	...	2

SEPTEMBER 1986 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	...	...	...	5984	5924 (168.80)	...	...
5..	...	...	...	5924	6047 (165.37)	...	...
6..	...	...	...	6047	6036 (165.67)	...	...
7..	...	...	...	6036	6074 (164.63)	...	...
8..	...	...	...	6074	6134 (163.02)	...	...
9..	...	...	...	6134	6202 (161.23)	...	...
12..	6240	6290	6240	6290	6271 (159.46)	9	8
13..	6252	6255	6230	6233B	6233 (160.43)	...	8
14..	6112	6160	6112	6160	6165 (162.20)	17	4
15..	...	...	...	6165	6168 (162.12)	...	4
16..	6110	6110	6110	6110	6097 (164.01)	5	9
19..	6014	6014	5983	5983	5983 (167.14)	12	6
20..	6010	6051	6010	6051	6047 (165.37)	3	6
21..	5951	5970	5951	5956	5964 (167.67)	4	7
22..	...	...	...	5964	5939 (168.37)	...	7
23..	Closed						
26..	...	...	...	...	5934 (168.52)	...	7
27..	5928	5928	5928	5928	5933 (168.54)	5	8
28..	...	...	...	5933	5960 (167.78)	...	8
29..	5934	5934	5932	5933	5930 (168.63)	8	12
30..	5862	5862	5840	5840	5840 (172.29)	6	18

SEPTEMBER 1986 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	5730	5730	5689A	5715	5715 (174.97)	99	33
3..	5784	5857	5784	5856	5856 (170.76)	64	54
4..	5870	5893	5870	...	5893 (169.69)	44	66
5..	5891	5910	5886A	5900A	5896 (169.60)	42	107
6..	5960	6006	5955A	5984	5987 (167.02)	363	376
9..	Closed						
10..	5968	6002	5962	6001A@6000	6000 (166.66)	155	416
11..	6022	6057	6020	6054	6054 (165.18)	333	434
12..	6068	6087	6040	6048A@6047	6047 (165.37)	298	413
13..	6092	6108	6046	6050	6050 (165.28)	592	441
16..	6080	6093	6067	6083	6083 (164.39)	282	346
17..	6052	6061	6009	6020	6020 (166.11)	465	295
18..	5992	6043	5992	6032	6032 (165.78)	600	352
19..	6020	6035	6012	6021	6021 (166.08)	176	342
20..	6017	6017	6001	6009	6009 (166.41)	151	315
23..	5939@5941	5959	5939	5946@5947B	5947 (168.15)	353	344
24..	6035	6043	6012	6031	6031 (165.80)	249	458
25..	6026	6062	6026	6055B@6057	6056 (165.12)	394	472
26..	6047	6056	6043	6049	6049 (165.31)	232	456
27..	6060	6068	6058	6049	6066 (164.85)	47	464
30..	6101	6134	6094	6129	6129 (163.15)	246	523

Note: Initial .00 omitted.

SINGAPORE JAPANESE YEN FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	6172@6171	6178	6135	6157	6157 (162.41)	526	671
2..	6135	6138	6119	6138	6138 (162.91)	360	732
3..	6173	6218	6173	6210B	6210 (161.03)	639	662
4..	6226	6249	6224	6210	6247 (160.07)	394	777
7..	6316	6318	6290	6293@6295	6294 (158.88)	904	1123
8..	6223	6258	6222	6242	6242 (160.20)	772	1023
9..	6276	6292	6267	6292	6292 (158.93)	431	1069
10..	6266	6288	6253	6254	6254 (159.89)	597	1249
11..	6284	6284	6223	6238	6238 (160.30)	665	1350
14..	6203	6236	6202	6222A@6220	6221 (160.74)	636	1324
15..	6282	6283	6275	6281	6281 (159.21)	272	1332
16..	6338	6342	6321	6331	6331 (157.95)	359	1275
17..	6404	6413	6370	6385	6385 (156.61)	1173	1028
18..	6377	6387	6360	6360	6360 (157.23)	264	959
21..	6465@6463	6465	6442	6459@6460	6459 (154.82)	759	670
22..	6450	6470	6446	6468	6468 (154.60)	215	665
23..	6441	6443	6424	6425@6424	6425 (155.64)	382	669
24..	6384@6385	6421	6374	6413	6413 (155.93)	482	659
25..	6397	6399	6340	6346@6345A	6346 (157.57)	456	764
28..	6349	6397	6335	6390	6390 (156.49)	596	738
29..	6436	6449	6414	6420@6419	6419 (155.78)	424	687
30..	6428	6428	6414	6415A	6415 (155.88)	117	684
31..	6496	6510	6489	6495@6494	6494 (153.98)	974	588

SEPTEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	6509	6511	6500	6507	6507 (153.68)	226	520
4..	6552	6552	6506	6523	6523 (153.30)	664	465
5..	6483	6502	6479	6486A@6481A	6484 (154.22)	788	523
6..	6461	6501	6453	6485B	6485 (154.20)	662	597
7..	6517	6526	6511	6521@6520	6520 (153.37)	669	741
8..	6505	6508	6497	6500	6500 (153.84)	239	798
11..	6520	6520	6502	6517@6518	6517 (153.44)	344	765
12..	6516	6516	6478	6490@6489	6490 (154.08)	283	792
13..	6477	6506	6476	6500	6500 (153.84)	432	805
14..	6517@6516	6520	6512	6514@6513	6513 (153.53)	213	810
15..	6529	6530	6487	6496@6498	6497 (153.91)	407	832
18..	6506	6508	6497	6503	6503 (153.77)	184	807
19..	6496	6497	6484	6490	6490 (154.08)	180	868
20..	6552@6553	6553	6542	6549@6548	6548 (152.71)	241	834
21..	6540	6540	6522	6522@6523	6523 (153.30)	774	1200
22..	6540	6542	6520	6535	6535 (153.02)	168	1189
25..	6504	6509	6502	6507	6507 (153.68)	128	1210
26..	6508	6508	6486	6495	6495 (153.96)	628	1361
27..	6459	6459	6444	6457@6454	6456 (154.89)	454	1548
28..	6462	6467	6457	6467	6467 (154.63)	228	1498
29..	6412	6420	6406	6417	6417 (155.83)	296	1747

SEPTEMBER 1986 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	6510	6511	6495	6417	6500 (153.84)	133	1733
2..	6488@6489	6491	6484	6491	6491 (154.05)	187	1676
3..	6472	6473	6445	6449	6449 (155.06)	747	2290
4..	6453	6457	6447	6457	6457 (154.87)	514	2070
5..	6447	6462	6447	6456	6456 (154.89)	140	1800
8..	6433	6438	6401	6426	6426 (155.61)	155	1730
9..	6403	6419	6403	6419	6419 (155.78)	242	1636
10..	6434	6451	6429	...	6463 (154.72)	102	1599
11..	6453	6456	6436	6440B	6440 (155.27)	57	1558
12..	6405	6405	6365	6366	6386 (156.59)	102	1555
15..	6438	6439	6438	...	6439 (155.30)	1	...

SINGAPORE JAPANESE YEN FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
18..	...	...	...	...	5807 (172.20)	...	...
19..	...	...	...	5807	5760 (173.61)	...	...
20..	...	...	...	5760	5775 (173.16)	...	...
21..	...	...	...	5775	5779 (173.04)	...	...
24..	...	...	...	5779	5706 (175.25)	...	...
25..	...	...	...	5706	5665 (176.52)	...	...
26..	...	...	...	5665	5646 (177.11)	...	...
27..	...	...	...	5646	5657 (176.77)	...	...
28..	Closed						
31..	...	...	...	5657	5671 (176.33)	...	...

DECEMBER 1986 FUTURES CONTRACT IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	5671	5692 (175.68)	...	...
2..	...	...	...	5692	5689 (175.77)	...	...
3..	...	...	...	5689	5672 (176.30)	...	...
4..	...	...	...	5672	5655 (176.03)	...	...
7..	...	...	...	5655	5599 (178.60)	...	...
8..	...	...	...	5599	5617 (178.03)	...	...
9..	...	...	...	5617	5637 (177.39)	...	...
10..	5626	5626	5626	5637	5643 (177.21)	160	160
11..	...	...	...	5643	5702 (175.37)	...	160
14..	5697	5697	5697	5697	5647 (177.08)	50	210
15..	5672	5672	5672	5672	5663 (176.58)	20	230
16..	...	...	...	5663	5720 (174.82)	...	230
17..	...	...	...	5720	5771 (173.28)	...	230
18..	...	...	...	5771	5770 (173.31)	...	230
21..	...	...	...	5770	5905 (169.34)	...	230
22..	...	...	...	5905	5967 (167.58)	...	230
23..	...	...	...	5967	6046 (165.39)	...	230
24..	...	...	...	6046	6020 (166.11)	...	230
25..	...	...	...	6020	5984 (167.11)	...	230
28..	...	...	...	5984	6066 (164.85)	...	230
29..	...	...	...	6055	6047 (165.37)	80	310
30..	...	...	...	6047	6018 (166.16)	...	310

DECEMBER 1986 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	...	...	...	6018	5957 (167.86)	...	310
5..	...	...	...	5957	6081 (164.44)	...	310
6..	...	...	...	6081	6071 (164.71)	...	310
7..	...	...	...	6071	6108 (163.71)	...	310
8..	...	...	...	6108	6169 (162.10)	...	310
9..	...	...	...	6169	6237 (160.33)	...	310
12..	...	...	...	6237	6307 (158.55)	...	310
13..	6295	6295	6295	6295	6271 (159.46)	48	358
14..	...	...	...	6271	6204 (161.18)	...	358
15..	...	...	...	6204	6207 (161.10)	...	358
16..	...	...	...	6207	6137 (162.94)	...	358
19..	...	...	...	6137	6022 (166.05)	...	358
20..	...	...	...	6022	6087 (164.28)	...	358
21..	...	...	...	6087	6003 (166.58)	...	358
22..	...	...	...	6003	5977 (167.30)	...	358
23..	Closed						
26..	...	...	...	...	5972 (167.44)	...	358
27..	...	...	...	5972	5971 (167.47)	...	358
28..	...	...	...	5971	5996 (166.77)	...	358
29..	...	...	...	5996	5965 (167.64)	...	358
30..	...	...	...	5965	5839 (171.26)	...	358

Note: Initial .00 omitted.

SINGAPORE JAPANESE YEN FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2..	...	...	...	5839	5750 (173.91)	...	358
3..	...	...	...	5750	5894 (169.66)	...	358
4..	...	5925B	...	...	5930 (168.63)	...	358
5..	5935	5935	5935	5935	5937 (168.43)	78	436
6..	...	...	...	5937	6030 (165.83)	...	436
9..	Closed						
10..	...	...	...	6030	6037 (165.64)	...	436
11..	...	...	...	6089B	6094 (164.09)	...	436
12..	...	6116	6085	6085A	6085 (164.33)	...	436
13..	...	...	...	6085	6088 (164.25)	...	436
16..	...	...	...	6113B	6119 (163.42)	...	436
17..	...	...	...	6045B	6045 (165.42)	...	436
18..	...	...	...	6064B	6064 (164.90)	...	436
19..	...	...	...	6055A	6053 (165.20)	...	436
20..	...	...	...	6042A	6042 (165.50)	...	436
23..	...	...	...	5985A	5979 (167.25)	...	436
24..	...	...	...	6065B	6065 (164.88)	...	436
25..	...	...	...	6082B	6088 (164.25)	...	436
26..	...	...	...	6079A	6079 (164.50)	...	436
27..	...	...	...	6079	6100 (163.93)	...	436
30..	...	...	...	6155B	6163 (162.25)	...	436

DECEMBER 1986 FUTURES CONTRACT IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	6180B	6189 (161.57)	...	436
2..	...	...	...	6175A	6169 (162.10)	...	436
3..	...	...	...	6235B	6241 (160.23)	...	436
4..	...	...	...	6241	6278 (159.28)	...	436
7..	6340	6340	6328	6328A	6325 (158.10)	1	437
8..	...	...	...	6270A	6270 (159.48)	...	436
9..	6318	6318	6318	6318	6318 (158.27)	2	438
10..	...	...	...	6293A	6290 (158.98)	...	436
11..	...	...	...	6282A	6273 (159.41)	...	436
14..	...	...	...	6258A	6253 (159.92)	...	436
15..	...	...	...	6305B	6309 (158.50)	...	436
16..	...	...	...	6309	6363 (157.15)	...	436
17..	...	...	...	6407B	6417 (155.83)	...	450
18..	...	...	...	6403A	6393 (156.42)	...	450
21..	...	...	...	6480B	6490 (154.08)	...	450
22..	...	...	...	6493B	6501 (153.82)	...	450
23..	6470	6470	6456	6461A	6458 (154.84)	33	456
24..	...	...	...	6445A	6445 (155.15)	3	454
25..	...	...	...	6380A	6379 (156.76)	...	454
28..	...	...	...	6412B	6422 (155.71)	...	454
29..	6475	6475	6453	6453A	6453 (154.96)	400	454
30..	...	...	...	6445A	6445 (155.15)	...	454
31..	...	...	...	6520B	6524 (153.28)	...	454

DECEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	6526B	6535 (153.02)	...	454
4..	...	6540B	...	6540B	6550 (152.67)	...	454
5..	6516	6519	6516	6516A	6516 (153.46)	1	453
6..	6502	6508	6502	6508B	6513 (153.53)	1	439
7..	...	...	...	6545B	6547 (152.74)	...	439
8..	...	...	...	6547	6528 (153.18)	...	453
11..	...	...	...	6535B	6543 (152.83)	...	453
12..	...	...	...	6528A	6518 (153.42)	...	453
13..	...	...	...	6519B	6526 (153.23)	...	453
14..	...	...	...	6536B	6539 (152.92)	...	451
15..	...	...	...	6529A	6522 (153.32)	...	450
18..	...	...	...	6522	6527 (153.20)	...	450
19..	...	...	...	6518A	6514 (153.51)	...	450
20..	...	...	...	6565B	6572 (152.16)	...	450
21..	...	...	...	6544A	6544 (152.81)	...	456
22..	6540	6548	6540	6548B	6555 (152.55)	1	456
25..	6525	6527	6525	6527B	6527 (153.20)	1	457
26..	6520	6520	6520	6520	6520 (153.37)	2	457
27..	6470	6473	6460	6473	6473 (154.48)	68	448
28..	6478	6478	6476	6476	6478 (154.36)	56	460
29..	6422	6433	6422	6425	6431 (155.49)	9	457

SINGAPORE JAPANESE YEN FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open interest
1..	6523	6524	6511	6431	6514 (153.51)	138	524
2..	6500	6503	6496	6503	6505 (153.72)	153	536
3..	6481	6486	6472	6472	6463 (154.72)	...	523
4..	6466	6474	6461	6462	6474 (154.46)	41	519
5..	6470	6476	6468	6473	6472 (154.51)	10	524
8..	6451	6455	6420	6440	6440 (155.27)	131	569
9..	6420@6421	6440	6420	6438	6438 (155.32)	147	598
10..	6454	6490	6447	...	6482 (154.27)	118	638
11..	6469	6473	6453	6457	6457 (154.87)	133	677
12..	6413	6427	6385	6403	6403 (156.17)	383	698
15..	6452	6483	6452	...	6474 (154.46)	149	690
1f..	6448	6448	6428	...	6428 (155.56)	361	749
17..	6419	6450	6419	6446	6446 (155.13)	258	691
18..	6495@6492	6512	6486	...	6494 (153.98)	385	696
19..	6526	6557	6517	...	6552 (152.62)	421	639
22..	6515	6530	6498	6519@6522	6521 (153.35)	626	784
23..	6533	6533	6508	6510	6510 (153.60)	181	646
24..	6485	6517	6483A	6497A@6496	6497 (153.91)	345	679
25..	6508	6508	6472	6484	6484 (154.22)	248	708
26..	6484	6491	6481	6490	6490 (154.08)	68	708
29..	6529	6532	6507	6510@6512	6511 (153.58)	450	823
30..	6532	6532	6516	6526	6526 (153.23)	134	822

DECEMBER 1986 FUTURES CONTRACT IN OCTOBER 1986

1..	6498	6502	6492	6496B	6496 (153.94)	74	814
2..	6509	6511	6492	6492	6492 (154.03)	444	869
3..	6504	6506	6495A	6498	6498 (153.89)	55	891
6..	6495	6508	6490	6506	6506 (153.70)	171	885
7..	6508	6533	6502	6503	6503 (153.77)	253	871
8..	6505	6505	6493	6493	6493 (154.01)	271	841
9..	6488	6496	6488	6490	6490 (154.08)	50	784
10..	6474	6474	6456A	6458@6456	6457 (154.87)	170	813
13..	6489	6489	6473	6482@6485	6483 (154.24)	167	827
14..	6506	6506	6495	6498	6498 (153.89)	240	789
15..	6512	6512	6498	6502	6502 (153.79)	89	791
16..	6497	6502	6494	6501	6501 (153.82)	52	802
17..	6492	6499	6492	6498	6498 (153.89)	51	790
20..	6488	6492	6486	6486	6486 (154.17)	144	809
21..	6474	6477	6469	6471	6471 (154.53)	176	796
22..	6460	6460	6447	6456	6456 (154.89)	145	821
23..	6419	6424	6384	6389	6389 (156.51)	572	980
24..	6302	6306	6190	6221	6221 (160.74)	1247	860
27..	6200	6260	6184	6236	6236 (160.35)	530	946
28..	6237	6317	6237	6294	6294 (158.88)	970	939
29..	6280	6293	6270	6274	6274 (159.38)	345	972
30..	6255	6272	6240	6251	6251 (159.97)	484	1046
31..	6202	6205	6176A	6176A	6176 (161.91)	264	927

DECEMBER 1986 FUTURES CONTRACT IN NOVEMBER 1986

3..	6117	6118	6095	6102	6102 (163.88)	301	976
4..	6112	6132	6108	6116	6116 (163.50)	209	1050
5..	6118	6175	6118	6139@6136	6137 (162.94)	598	1241
6..	6120	6195	6105	6109	6109 (163.69)	559	1256
7..	6141	6146	6130	6140@6145	6142 (162.81)	308	1208
10..	6156	6165	6150	6155	6155 (162.46)	203	1251
11..	6160	6164	6158	6162	6162 (162.28)	194	1315
12..	6190	6205	6189	6196	6196 (161.39)	225	1368
13..	6240	6240	6182	6213	6213 (160.95)	776	1310
14..	6215	6216	6194	6204	6204 (161.18)	349	1213
17..	6163	6170	6153	6163	6163 (162.25)	298	1172
18..	6150	6155B	6141	6148	6148 (162.65)	149	1201
19..	6150	6152	6149	6149	6149 (162.62)	23	1210
20..	6153	6156	6150	6156	6156 (162.44)	114	1132
21..	6129	6134	6118	6119	6119 (163.42)	161	1125
24..	6091	6096	6084	6096	6096 (164.04)	269	1179
25..	6097	6126	6097	6123	6123 (163.31)	201	1150
26..	6160	6170	6156	6159A	6159 (162.36)	288	1144
27..	6140	6160	6139	6154	6154 (162.49)	132	1122
28..	6183	6183	6160	6175	6175 (161.94)	293	1140

Note: Initial .00 omitted.

SINGAPORE JAPANESE YEN FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open interest
1..	6189	6194	6179	6191	6191 (161.52)	248	1061
2..	6164@6165	6165	6164	6178	6178 (161.86)	128	1007
3..	6177	6180	6168	6168	6168 (162.12)	144	926
4..	6177	6179	6169A	6169A	6169 (162.10)	499	930
5..	6144	6160	6138	6155	6155 (162.46)	121	888
8..	6153	6164	6153	6156	6156 (162.44)	63	811
9..	6158	6163	6158	6163	6163 (162.25)	9	755
10..	6147	6148	6147	6147	6147 (162.68)	21	722
11..	6150	6150	6147	6147	6147 (162.68)	43	626
12..	6143	6143	6131	6131	6131 (163.10)	33	602
15..	6122	6124	6122	6124	6124 (163.29)	34	...

MARCH 1987 FUTURES CONTRACT IN MAY 1986

26..	5997	5997	5997	...	6017 (166.19)	332	332
27..	...	...	...	6003A	6003 (166.58)	...	332
28..	...	...	...	6003	6044 (165.45)	...	332
29..	...	...	...	6044	6005 (166.52)	...	332
30..	...	...	...	6005	5879 (170.09)	...	332

MARCH 1987 FUTURES CONTRACT IN JUNE 1986

2..	...	...	...	5879	5790 (172.71)	...	332
3..	...	...	...	5790	5937 (168.43)	...	332
4..	...	5958B	...	...	5965 (167.64)	...	332
5..	...	...	...	5965	5982 (167.16)	...	332
6..	...	...	...	5982	6077 (164.55)	...	584
9..	Closed						
10..	...	...	...	6077	6077 (164.55)	...	584
11..	...	...	...	6125	6141 (162.83)	...	332
12..	...	...	...	6122A	6122 (163.34)	...	332
13..	...	...	...	6122	6128 (163.18)	...	332
16..	...	...	...	6144B	6157 (162.41)	...	332
17..	...	...	...	6080S	6080 (164.47)	...	332
18..	...	...	...	6098B	6100 (163.93)	...	332
19..	...	...	...	6094A	6088 (164.25)	...	332
20..	...	...	...	6080A	6075 (164.60)	...	332
23..	...	...	...	6020A	6018 (166.16)	...	332
24..	...	...	...	6100B	6100 (163.93)	...	332
25..	...	...	...	6115B	6122 (163.34)	...	332
26..	...	...	...	6113A	6113 (163.58)	...	332
27..	...	...	...	6113	6134 (163.02)	...	332
30..	...	...	...	6190B	6197 (161.36)	...	332

SINGAPORE JAPANESE YEN FUTURES PRICES

MARCH 1987 FUTURES CONTRACT IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	6215	6223 (160.69)	...	332
2..	...	...	...	6210A	6202 (161.23)	...	332
3..	...	...	...	6202	6274 (159.38)	...	332
4..	...	...	...	6274	6309 (158.50)	...	332
7..	...	...	...	6309	6356 (157.33)	...	332
8..	...	...	...	6301A	6301 (158.70)	...	332
9..	...	...	...	6347B	6353 (157.40)	...	332
10..	...	...	...	6325A	6325 (158.10)	...	332
11..	...	...	...	6313A	6308 (158.52)	...	332
14..	...	...	...	6286A	6286 (159.08)	...	332
15..	...	...	...	6336B	6340 (157.72)	...	332
16..	...	...	...	6340	6399 (156.27)	...	332
17..	...	...	...	6440B	6450 (155.03)	...	332
18..	...	...	...	6435A	6430 (155.52)	...	332
21..	...	...	...	6510B	6520 (153.37)	...	332
22..	...	...	...	6526B	6536 (152.99)	...	332
23..	...	...	...	6490A	6490 (154.08)	...	332
24..	...	...	...	6477A	6477 (154.39)	...	332
25..	...	...	...	6408A	6408 (156.05)	...	332
28..	...	...	...	6442B	6452 (154.99)	...	332
29..	6485	6485	6480	6480	6480 (154.32)	344	361
30..	...	...	...	6475A	6475 (154.44)	...	361
31..	6565	6565	6558	6558	6558 (152.48)	40	391

MARCH 1987 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	6558	6563 (152.36)	...	411
4..	6577	6580	6575	6575A	6575 (152.09)	...	411
5..	...	...	...	6543A	6543 (152.83)	...	411
6..	6543	6543	6543	6543	6543 (152.83)	1	411
7..	6580	6580	6580	6580	6580 (151.97)	1	411
8..	...	...	...	6580	6559 (152.46)	...	411
11..	6577	6577	6572	6572	6572 (152.16)	81	471
12..	...	...	...	6555A	6546 (152.76)	...	550
13..	...	...	...	6546	6555 (152.55)	...	550
14..	...	...	...	6563B	6568 (152.25)	...	550
15..	...	...	...	6557A	6550 (152.67)	...	550
18..	...	...	...	6550	6555 (152.55)	...	471
19..	...	...	...	6540A	6540 (152.90)	...	471
20..	6596	6596	6596	6596	6596 (151.60)	1	472
21..	6563	6563	6563	6563	6563 (152.36)	1	473
22..	...	...	...	6568B	6578 (152.02)	...	473
25..	...	...	...	6557A	6550 (152.67)	...	473
26..	...	...	...	6550	6537 (152.97)	...	473
27..	...	...	...	6496A	6491 (154.05)	...	473
28..	...	...	...	6496B	6496 (153.94)	...	473
29..	...	...	...	6453A	6447 (155.11)	..	473

MARCH 1987 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	6447	6528 (153.18)	...	473
2..	...	...	...	6518A	6518 (153.42)	...	473
3..	...	...	...	6488A	6478 (154.36)	...	...
4..	...	...	...	6488B	6489 (154.10)	...	473
5..	...	...	...	6489	6488 (154.13)	...	473
8..	...	...	6463A	6463A	6458 (154.84)	...	473
9..	...	...	...	6458	6458 (154.84)	...	473
10..	...	...	...	6458	6502 (153.79)	...	473
11..	...	...	6477A	6477A	6477 (154.39)	..	473
12..	...	...	6428A	6428A	6422 (155.71)	..	473
15..	...	6496B	...	...	6496 (153.94)	...	473
16..	...	...	...	6496	6447 (155.11)	...	473
17..	...	...	...	6460B	6465 (154.67)	...	473
18..	...	...	...	...	6513 (153.53)	...	473
19..	...	...	...	...	6572 (152.16)	...	473
22..	...	...	6545A	6545A	6542 (153.35)	...	473
23..	...	...	6538A	6538A	6538 (153.11)	...	473
24..	...	...	6526A	6526A	6517 (153.44)	...	473
25..	...	6503B	...	6503B	6504 (153.75)	...	473
26..	...	6507B	...	6507B	6508 (153.65)	...	473
29..	...	6523B	...	6523B	6529 (153.18)	...	473
30..	...	6539B	...	6539B	6545 (152.78)	...	473

Note: Initial .00 omitted.

SINGAPORE JAPANESE YEN FUTURES PRICES

MARCH 1987 FUTURES CONTRACT IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	6521A	6521A	6515 (153.49)	...	473
2..	...	...	...	6515	6510 (153.60)	...	473
3..	...	6515B	...	6515B	6515 (153.49)	...	473
6..	...	6520B	...	6520B	6522 (153.32)	...	473
7..	...	...	...	6522	6519 (153.39)	...	473
8..	...	...	6517A	6517A	6509 (153.62)	...	473
9..	...	...	...	6509	6506 (153.70)	...	473
10..	...	...	6475A	6475A	6473 (154.48)	...	473
13..	...	6503B	...	6503B	6503 (153.77)	...	473
14..	...	6515B	...	6515B	6515 (153.49)	...	473
15..	...	...	...	6515	6519 (153.39)	...	473
16..	...	...	...	6519	6518 (153.42)	...	473
17..	...	...	...	6518	6515 (153.49)	...	473
20..	6507	6508	6507	6508	6503 (153.77)	18	491
21..	...	...	6500A	6500A	6490 (154.08)	...	473
22..	...	...	...	6490	6473 (154.48)	...	473
23..	...	...	6408A	6408A	6405 (156.12)	...	471
24..	...	...	6243A	6243A	6237 (160.33)	...	471
27..	...	6245B	...	6245B	6252 (159.94)	...	471
28..	...	6310B	...	6310B	6311 (158.45)	...	471
29..	...	...	6292A	6292A	6290 (158.98)	...	471
30..	...	...	6275A	6275A	6269 (159.51)	...	471
31..	...	...	6197A	6197A	6193 (161.47)	...	471

MARCH 1987 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	...	...	6124A	6124A	6120 (163.39)	...	471
4..	...	6125B	...	6125B	6135 (162.99)	...	471
5..	...	6152B	...	6152B	6157 (162.41)	...	471
6..	...	...	...	6157	6129 (163.15)	...	471
7..	...	...	...	6129	6162 (162.28)	...	471
10..	...	6172B	...	6172B	6182 (161.75)	...	471
11..	6185	6185	6185	6185	6183 (161.73)	1	471
12..	...	...		6183	6217 (160.84)	...	471
13..	6237	6235B	6237	6237	6234 (160.41)	2	471
14..	...	...	...	6234	6224 (160.66)	...	471
17..	...	...	...	6224	6184 (161.70)	...	471
18..	6173	6173	6173	6173	6168 (162.12)	1	471
19..	...	...	...	6168	6169 (162.10)	...	471
20..	...	...	...	6169	6176 (161.91)	...	471
21..	...	...	...	6176	6139 (162.89)	...	471
24..	...	...	6112A	6139	6116 (163.50)	...	471
25..	...	...	...	6116	6143 (162.78)	...	471
26..	6180	6180	6180	6180	6180 (161.81)	6	473
27..	...	...	...	6180	6175 (161.94)	...	471
28..	6196	6196	6196	6196	6196 (161.39)	2	471

MARCH 1987 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	6196	6215 (160.90)	...	472
2..	6207	6207	6207	6207	6203 (161.21)	4	477
3..	...	...	6198A	6203	6194 (161.44)	...	479
4..	...	...	...	6194	6193 (161.47)	...	480
5..	...	...	...	6193	6180 (161.81)	...	480
8..	6184	6184	6184	6184	6184 (161.70)	12	479
9..	6187	6188B	6187	6187	6189 (161.57)	5	517
10..	6174	6176B	6171	6174A	6174 (161.96)	54	538
11..	6180	6180	6173	6175	6175 (161.94)	27	593
12..	6171	6171	6142	6151	6151 (162.57)	97	619
15..	6149	6153	6148	6152	6152 (162.54)	21	612
16..	6139	6139	6128	6130	6130 (163.13)	151	647
17..	6132	6140	6125	6138	6138 (162.91)	100	707
18..	6147	6163	6147	6160	6160 (162.33)	201	683
19..	6155	6161	6153	6159	6159 (162.36)	66	642
22..	6163	6170	6159	6170	6170 (162.07)	42	635
23..	6178	6185	6175	6181	6181 (161.78)	74	649
24..	6200	6209	6200	6202	6202 (161.23)	30	656
25..	Closed						
26..	6251	6266	6251	6263	6263 (159.66)	87	651
29..	6290	6304	6287	6300	6300 (158.73)	91	649
30..	6297	6317	6258A	6265	6265 (159.61)	145	643
31..	6275	6279	6272	6279	6279 (159.26)	28	640

SINGAPORE JAPANESE YEN FUTURES PRICES

JUNE 1987 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
16. .	...	...	...	...	6469 (154.58)	...	...
17. .	...	...	...	6469	6486 (154.17)	...	...
18. .	...	...	...	6486	6533 (153.06)	...	...
19. .	...	...	...	6533	6592 (151.69)	...	...
22. .	...	...	...	6592	6561 (152.41)	...	...
23. .	...	...	...	6561	6552 (152.62)	...	...
24. .	...	...	...	6552	6538 (152.95)	...	...
26. .	...	...	...	6538	6525 (153.25)	...	...
26. .	...	...	...	6525	6528 (153.18)	...	...
29. .	...	6568	6568	6568	6548 (152.71)	76	76
30. .	...	...	...	6548	6565 (153.32)	...	56

JUNE 1987 FUTURES CONTRACT IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1. .	...	...	...	6565	6535 (153.02)	...	56
2. .	6534	6534	6534	6534	6529 (153.16)	72	92
3. .	...	...	...	6529	6535 (153.02)	...	56
6. .	...	...	...	6535	6543 (152.83)	...	56
7. .	...	...	...	6543	6540 (152.90)	...	56
8. .	...	...	...	6540	6530 (153.13)	...	56
9. .	...	...	...	6530	6527 (153.20)	...	56
10. .	6480	6481B	6480	6480	6490 (154.08)	56	92
13. .	...	...	...	6490	6521 (153.35)	...	56
14. .	...	...	...	6521	6533 (153.06)	...	56
15. .	...	...	...	6533	6537 (152.97)	...	56
16. .	...	...	...	6537	6538 (152.95)	...	56
17. .	...	...	...	6538	6535 (153.02)	...	56
20. .	...	...	...	6535	6523 (153.30)	...	56
21. .	...	...	...	6523	6510 (153.60)	...	56
22. .	...	...	...	6510	6494 (153.98)	...	56
23. .	...	...	...	6494	6427 (155.59)	...	56
24.	...	...	...	6427	6259 (159.76)	...	56
27. .	...	...	...	6259	6274 (159.38)	...	56
28. .	...	...	...	6274	6332 (157.92)	...	56
29. .	...	...	...	6332	6309 (158.50)	...	56
30. .	...	...	...	6309	6292 (158.93)	...	56
31. .	...	...	...	6292	6215 (160.90)	...	56

JUNE 1987 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3. .	...	...	...	6215	6142 (162.81)	...	56
4. .	...	...	...	6142	6156 (162.44)	...	56
5. .	...	...	...	6156	6180 (161.81)	...	56
6. .	...	...	...	6180	6152 (162.54)	...	56
7. .	...	...	...	6152	6185 (161.68)	...	56
10. .	...	...	...	6185	6205 (161.16)	...	56
11. .	...	...	...	6205	6208 (161.08)	...	56
12. .	...	...	...	6208	6242 (160.20)	...	56
13. .	...	...	...	6242	6259 (159.76)	...	56
14. .	...	...	...	6259	6249 (160.02)	...	56
17. .	...	...	...	6249	6210 (161.03)	...	56
18. .	...	...	...	6210	6193 (161.47)	...	56
19. .	...	...	...	6193	6194 (161.44)	...	56
20. .	...	...	...	6194	6203 (161.21)	...	56
21. .	...	...	...	6203	6162 (162.28)	...	56
24. .	...	...	...	6162	6140 (162.86)	...	56
25. .	...	...	...	6140	6167 (162.15)	...	56
26. .	...	...	...	6167	6204 (161.18)	...	56
27. .	...	...	...	6204	6200 (161.29)	...	56
28. .	...	...	...	6200	6221 (160.74)	...	56

Note: Initial .00 omitted.

SINGAPORE JAPANESE YEN FUTURES PRICES

JUNE 1987 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1. .	...	...	...	6221	6240 (160.25)	...	56
2. .	...	...	...	6240	6228 (160.56)	...	56
3. .	...	...	...	6228	6221 (160.74)	...	56
4. .	...	...	...	6221	6218 (160.82)	...	56
5. .	...	...	...	6218	6206 (161.13)	...	56
8. .	...	...	...	6206	6212 (160.97)	...	56
9. .	...	...	...	6212	6217 (160.84)	...	56
10. .	...	...	...	6217	6200 (161.29)	...	56
11. .	...	...	...	6200	6203 (161.21)	...	56
12. .	..	...	...	6203	6177 (161.89)	...	56
15. .	...	. .	...	6177	6177 (161.89)	...	56
16. .	...	...	...	6177	6155 (162.46)	...	56
17. .	...	...	...	6155	6163 (162.25)	...	56
18. .	...	...	...	6163	6185 (161.68)	...	56
19. .	...	...	...	6185	6184 (161.70)	...	56
22. .	...	...	...	6184	6195 (161.42)	...	56
23. .	...	...	...	6195	6208 (161.08)	...	56
24. .	...	...	...	6208	6228 (160.56)	...	56
25. .	Closed						
26. .	...	...	...	6228	6289 (159.00)	...	56
29. .	...	...	...	6289	6328 (158.02)	...	56
30. .	...	...	...	6328	6295 (158.85)	...	56
31. .	...	...	...	6295	6309 (158.50)	...	56

SWISS FRANC FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day						
2 . .	.4908@.4906	.4947	.4889	.4935@.4938	.4936 (2.0259)	15885	27192
3 . .	.4879@.4875	.4883	.4860	.4862@.4865	.4864 (2.0559)	14027	26716
6 . .	.4837@.4839	.4884	.4837	.4872@.4874	.4873 (2.0521)	14650	26044
7 . .	.4890@.4888	.4895	.4865	.4875@.4878	.4876 (2.0508)	13821	27163
8 . .	.4869@.4868	.4870	.4807	.4820@.4818	.4819 (2.0751)	19428	26096
9 . .	.4835@.4837	.4904	.4811	.4880@.4883	.4881 (2.0487)	26148	25778
10 . .	.4837@.4833	.4857	.4800	.4810@.4812	.4811 (2.0785)	22792	25231
13 . .	.4798@.4799	.4831	.4779	.4813@.4815	.4814 (2.0772)	24482	23979
14 . .	.4803@.4801	.4825	.4789	.4803@.4800	.4802 (2.0824)	13088	24281
15 . .	.4827@.4826	.4851	.4825	.4839@.4841	.4840 (2.0661)	16086	23527
16 . .	.4850@.4849	.4850	.4823	.4831@.4829	.4830 (2.0703)	11280	23320
17 . .	[illegible]@.4812	.4833	.4805	.4806@.4809	.4808 (2.0798)	8967	23874
20 . .	.4796@.4795	.4860	.4790	.4860@.4855	.4857 (2.0588)	15371	26033
21 . .	.4828@.4827	.4844	.4813	.4821@.4819	.4820 (2.0746)	17432	26324
22 . .	.4809@.4807	.4865	.4793	.4832@.4835	.4833 (2.0691)	27623	26131
23 . .	.4843@.4842	.4865	.4835	.4865@.4862	.4863 (2.0563)	17746	27185
24 . .	.4915@.4912	.4930	.4893	.4922@.4925	.4923 (2.0312)	19765	27895
27 . .	.4940@.4938	.4950	.4922	.4945@.4942	.4943 (2.0230)	12644	27911
28 . .	.4943	.4961	.4931	.4957@.4959	.4958 (2.0169)	12673	28522
29 . .	.4975@.4972	.4981	.4957	.4960@.4964	.4962 (2.0153)	14431	27602
30 . .	.4962@.4963	.5004	.4958	.4989@.4986	.4987 (2.0052)	19068	27149
31 . .	.4957@.4960	.4970	.4946	.4965@.4963	.4964 (2.0145)	14303	26710

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3 . .	4960@.4959	.4962	.4931	.4938@.4937	.4938 (2.0251)	11817	26100
4 . .	.4912@.4910	.4936	.4900	.4928@.4930	.4929 (2.0288)	14489	26600
5 . .	.4935@.4937	.4985	.4935	.4972@.4975	.4973 (2.0108)	13475	26982
6 . .	.4973@.4977	.4990	.4943	.4946@.4944	.4945 (2.0222)	14637	26841
7 . .	.4958@.4954	.4962	.4920	.4954@.4958	.4956 (2.0177)	12768	26642
10 . .	.4985@.4988	.5033	.4979	.5030@.5033	.5031 (1.9876)	19752	28873
11 . .	.5046@.5048	.5070	.5035	.5066@.5061	.5063 (1.9751)	19306	29328
12 . .	.5110@.5109	.5111	.5093	.5104@.5107	.5105 (1.9588)	18746	29279
13 . .	.5099@.5092	.5175	.5085	.5167@.5170	.5168 (1.9349)	24933	30312
14 . .	.5133@.5135	.5168	.5123	.5166@.5168	.5167 (1.9353)	17839	30152
17 . .	Exchange Closed; President's Day						
18 . .	.5134@.5132	.5232	.5132	.5219@.5216	.5217 (1.9168)	22078	32446
19 . .	.5246@.5243	.5332	.5202	.5215@.5220	.5217 (1.9168)	35630	29587
20 . .	.5249@.5247	.5295	.5209	.5225@.5222	.5223 (1.9146)	24700	30403
21 . .	.5170@.5167	.5215	.5163	.5215@.5212	.5214 (1.9179)	20648	30822
24 . .	.5257@.5260	.5291	.5231	.5285@.5280	.5282 (1.8932)	28522	30681
25 . .	.5308@.5310	.5342	.5286	.5317@.5316	.5316 (1.8811)	26921	30530
26 . .	.5300@.5297	.5338	.5280	.5288@.5291	.5290 (1.8903)	22929	29423
27 . .	.5385@.5390	.5400	.5296	.5345@.5353	.5349 (1.8695)	26726	30100
28 . .	.5350@.5352	.5375	.5298	.5313@.5319	.5316 (1.8811)	19159	30373

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3 . .	.5340@.5338	.5354	.5319	.5350@.5347	.5348 (1.8698)	17298	29173
4 . .	.5357@.5359	.5380	.5327	.5360@.5365	.5362 (1.8649)	24410	28400
5 . .	.5323@.5325	.5327	.5210	.5240@.5233	.5237 (1.9094)	30387	23439
6 . .	.5280@.5277	.5300	.5252	.5293@.5291	.5292 (1.8896)	18571	22713
7 . .	.5277@.5276	.5318	.5260	.5288@.5285	.5287 (1.8914)	16052	20986
10 . .	.5200@.5203	.5227	.5151	.5198@.5193	.5197 (1.9241)	14473	15932
11 . .	.5191	.5231	.5184	.5202@.5197	.5199 (1.9234)	4686	12400
12 . .	.5205	.5216B	.5165	.5203@.5199	.5201 (1.9227)	4927	10991
13 . .	.5191@.5190	.5193B	.5157	.5167@.5164	.5169 (1.9346)	2742	9775
14 . .	.5255@.5250	.5280	.5244	.5256@.5260	.5263 (1.9000)	4550	7313
17 . .	.5311	.5335	.5304	.5306	.5306 (1.8846)	794	6579
18 . .	....	....	....	....	....	44	....
19 . .	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day						
2 . .	.4960	.4997	.4938A	.4985A	.4985 (2.0060)	78	1095
3 . .	.4925	.4928	.4902	.4902@.4909B	.4910 (2.0366)	175	1149
6 . .	.4880	.4930B	.4880	.4920B	.4920 (2.0325)	67	1108
7 . .	.4940	.4944B	.4913A	.4925@.4922A	.4922 (2.0316)	180	1193
8 . .	.4918	.4918	.4855	.4865@.4869B	.4867 (2.0546)	213	1219
9 . .	.4885	.4955	.4860A	.4933@.4930A	.4931 (2.0279)	480	1564
10 . .	.4880	.4905	.4845	.4856@.4860B	.4859 (2.0580)	305	1664
13 . .	.4850	.4883B	.4825	.4868@.4862A	.4863 (2.0563)	115	1692
14 . .	.4848	.4876B	.4838A	.4847	.4850 (2.0618)	106	1749
15 . .	.4875	.4900	.4873	.4895	.4888 (2.0458)	69	1703
16 . .	.4900	.4900	.4871A	.4881@.4878A	.4878 (2.0500)	36	1706
17 . .	.4865@.4861	.4881B	.4853	.4854B	.4856 (2.0593)	104	1744
20 . .	.4846	.4910	.4838	.4906@.4910	.4906 (2.0383)	116	1784
21 . .	.4874	.4894B	.4861A	.4868A	.4867 (2.0546)	104	1824
22 . .	.4860	.4916	.4842A	.4880	.4881 (2.0487)	238	1874
23 . .	.4892@.4893	.4914	.4885A	.4914	.4910 (2.0366)	94	1929
24 . .	.4967@.4962	.4978B	.4944	.4973@.4971A	.4971 (2.0116)	377	1963
27 . .	.4989	.4997	.4971	.4988@.4991	.4989 (2.0044)	172	1992
28 . .	.4989	.5008B	.4974A	.5007@.5004A	.5005 (1.9980)	164	2016

(Continued in Next Column)

SWISS FRANC FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
29 . .	.5022@.5019	.5027B	.5004A	.5008@.5010B	.5009 (1.9964)	242	2111
30 . .	.5008@.5010	.5049	.5008	.5038@.5034A	.5035 (1.9860)	210	2215
31 . .	.5013@.5020	.5020	.4991	.5011A	.5011 (1.9956)	356	2304

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3 . .	.5006	.5006	.4979	.4985	.4985 (2.0060)	123	2346
4 . .	.4957@.4956	.4982B	.4947	.4977	.4976 (2.0096)	312	2384
5 . .	.4983	.5033B	.4983	.5024@.5025	.5023 (1.9908)	256	2470
6 . .	.5026	.5038B	.4993A	.4998@.4996	.4997 (2.0012)	227	2489
7 . .	.5008	.5013	.4971	.5010@.5007A	.5008 (1.9968)	166	2550
10 . .	.5034	.5085	.5030A	.5083@.5081A	.5082 (1.9677)	529	2724
11 . .	.5102	.5123	.5087	.5116@.5113A	.5114 (1.9554)	571	2911
12 . .	.5165	.5165	.5144	.5155@.5157	.5156 (1.9394)	456	2989
13 . .	.5153	.5226B	.5137	.5220@.5218A	.5219 (1.9160)	642	3132
14 . .	.5181@.5182	.5218	.5176	.5217@.5218	.5218 (1.9164)	628	3275
17 . .	Exchange Closed; President's Day						
18 . .	.5180	.5281B	.5180	.5269A@.5265	.5267 (1.8986)	1702	3988
19 . .	.5296	.5383B	.5254	.5264@.5268	.5267 (1.8986)	1919	4185
20 . .	.5300@.5301	.5339	.5263	.5275@.5276	.5275 (1.8957)	1505	4246
21 . .	.5220	.5267	.5215	.5265@.5263	.5265 (1.8993)	1844	4810
24 . .	.5312@.5315	.5349	.5284	.5339@.5334	.5336 (1.8740)	3631	6499
25 . .	.5364	.5395	.5338	.5371@.5367	.5369 (1.8625)	1676	6723
26 . .	.5354	.5392	.5334	.5346@.5342	.5344 (1.8712)	1908	7324
27 . .	.5441@.5437	.5456	.5350	.5408@.5402	.5405 (1.8501)	2520	7689
28 . .	.5406@.5405	.5433	.5355	.5370@.5375	.5373 (1.8611)	1917	8278

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3 . .	.5405@.5402	.5407	.5372	.5402@.5400	.5402 (1.8511)	2707	9033
4 . .	.5414	.5436	.5382	.5415@.5420	.5417 (1.8460)	2576	9441
5 . .	.5376@.5377	.5380	.5255	.5294@.5290	.5292 (1.8896)	7673	10020
6 . .	.5335@.5331	.5352	.5305	.5348@.5343	.5345 (1.8709)	4284	12379
7 . .	.5332@.5330	.5365	.5315	.5336@.5340	.5338 (1.8733)	3652	12979
10 . .	.5250@.5252	.5276	.5202	.5249@.5244	.5247 (1.9058)	19025	19889
11 . .	.5240@.5238	.5280	.5232	.5249@.5250	.5249 (1.9051)	16656	20585
12 . .	.5256@.5255	.5265	.5212	.5246@.5249	.5248 (1.9054)	20444	22175
13 . .	.5237@.5235	.5242	.5206	.5219@.5217	.5218 (1.9164)	13315	22788
14 . .	.5306@.5309	.5328	.5290	[illegible]@.5309	.5311 (1.8828)	17974	23765
17 . .	.5358@.5356	.5379	.5336	.5366@.5363	.5364 (1.8642)	18268	24653
18 . .	.5355@.5357	.5371	.5335	.5363@.5369	.5366 (1.8635)	14491	26721
19 . .	.5309@.5312	.5328	.5302	.5328@.5325	.5327 (1.8772)	13584	28410
20 . .	.5325@.5323	.5340	.5320	.5335@.5337	.5336 (1.8740)	11299	29198
21 . .	.5339@.5340	.5385	.5338	.5383@.5378	.5380 (1.8587)	12659	31165
24 . .	.5230@.5240	.5263	.5182	.5182@.5187	.5185 (1.9286)	25514	28590
25 . .	.5185@.5182	.5185	.5115	.5118@.5122	.5120 (1.9531)	27109	27129
26 . .	.5128@.5125	.5169	.5120	.5135@.5138	.5136 (1.9470)	15288	26394
27 . .	.5196@.5194	.5200	.5152	.5178@.5174	.5176 (1.9319)	11694	26626
28 . .	Exchange Closed; Good Friday						
31 . .	.5153@.5150	.5187	5115	.5176@.5173	.5175 (1.9323)	10851	27375

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1 . .	.5163@.5161	.5187	.5136	.5149@.5152	.5151 (1.9413)	13669	27303
2 . .	.5117@.5119	.5120	.5075	.5093@.5090	.5092 (1.9638)	19545	26866
3 . .	.5079@.5078	.5086	.5030	.5049@.5052	.5051 (1.9798)	20726	26921
4 . .	.5047@.5049	.5065	.5025	.5054@.5051	.5052 (1.9794)	10595	26673
7 . .	.5000@.4998	.5010	.4980	.4999@.5001	.5000 (2.0000)	16623	27943
8 . .	.5095@.5100	.5125	.5076	.5125@.5121	.5123 (1.9519)	21642	27939
9 . .	.5135@.5134	.5166	.5124	.5140@.5142	.5141 (1.9451)	18718	27680
10 . .	.5153@.5155	.5267	.5146	.5252@.5256	.5254 (1.9033)	20263	27251
11 . .	.5230@.5229	.5250	.5195	.5203@.5207	.5205 (1.9212)	16265	26488
14 . .	.5190@.5188	.5213	.5183	.5201@.5205	.5203 (1.9219)	11621	26232
15 . .	.5170@.5172	.5232	.5165	.5204@.5195	.5200 (1.9230)	19020	26810
16 . .	.5309@.5311	.5334	.5291	.5331@.5329	.5330 (1.8761)	22064	28099
17 . .	.5390@.5388	.5451	.5355	.5401@.5394	.5397 (1.8528)	31005	28863
18 . .	.5405@.5403	.5447	.5377	.5440@.5438	.5439 (1.8385)	21562	29850
21 . .	.5403@.5400	.5473	.5399	.5469@.5463	.5466 (1.8294)	22060	33028
22 . .	.5473@.5472	.5501	.5425	.5467@.5462	.5465 (1.8298)	22560	32659
23 . .	.5493@.5495	.5503	.5450	.5485@.5483	.5484 (1.8234)	20185	31808
24 . .	.5468@.5470	.5473	.5436	.5460@.5456	.5458 (1.8321)	14278	30314
25 . .	.5450@.5454	.5557	.5449	.5557@.5553	.5555 (1.8001)	19781	32407
28 . .	.5522@.5524	.5568	.5521	.5548@.5545	.5547 (1.8027)	16297	33187
29 . .	.5523@.5522	.5542	.5510	.5514@.5512	.5513 (1.8138)	11821	32647
30 . .	.5486@.5484	.5556	.5475	.5490@.5496	.5493 (1.8204)	18843	32300

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1 . .	.5458@.5452	.5458	.5373	.5378@.5382	.5380 (1.8587)	24704	27821
2 . .	.5421@.5419	.5447	.5392	.5437@.5432	.5434 (1.8402)	13937	27170
5 . .	.5496@.5499	.5521	.5466	.5490@.5485	.5487 (1.8224)	15898	27989
6 . .	.5387@.5389	.5462	.5384	.5456@.5454	.5455 (1.8331)	18322	27169
7 . .	.5452@.5453	.5527	.5438	.5515@.5518	.5516 (1.8129)	16818	28925
8 . .	.5542@.5543	.5574	.5485	.5502@.5506	.5504 (1.8168)	21677	30379
9 . .	.5531@.5530	.5553	.5506	.5507@.5512	.5509 (1.8152)	17187	31693
12 . .	.5561@.5563	.5580	.5549	.5576@.5579	.5577 (1.7930)	15559	32639

(Continued in Next Column)

SWISS FRANC FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
13	.5558@.5560	.5573	.5458	.5520@.5517	.5519 (1.8119)	21143	32521
14	.5500@.5503	.5525	.5491	.5503@.5509	.5506 (1.8162)	14319	31279
15	.5500@.5498	.5512	.5475	.5502@.5495	.5499 (1.8185)	14773	31010
16	.5430@.5432	.5448	.5407	.5410@.5407	.5409 (1.8487)	14264	30300
19	.5396@.5392	.5440	.5360	.5431@.5433	.5432 (1.8409)	20410	29875
20	.5412@.5410	.5412	.5330	.5350@.5347	.5349 (1.8695)	21145	27503
21	.5345@.5344	.5382	.5316	.5321@.5325	.5323 (1.8786)	18961	27191
22	.5325@.5326	.5340	.5286	.5292@.5295	.5294 (1.8889)	17063	25947
23	.5289@.5286	.5314	.5273	.5282@.5285	.5284 (1.8925)	11644	25614
26	Exchange Closed: Memorial Day						
27	.5274@.5276	.5343	.5269	.5329@.5331	.5330 (1.8761)	18708	26431
28	.5328@.5330	.5350	.5281	.5298@.5297	.5298 (1.8875)	19584	25704
29	.5289@.5290	.5291	.5237	.5247@.5248	.5248 (1.9054)	21380	26041
30	.5232@.5228	.5241	.5166	.5173@.5175	.5174 (1.9327)	21060	24204

IN JUNE

2	.5178@.5176	.5224	.5164	.5211@.5208	.5209 (1.9197)	19922	23753
3	.5303@.5301	.5334	.5297	.5320@.5325	.5322 (1.8789)	19512	22154
4	.5332@.5334	.5343	.5301	.5339@.5343	.5341 (1.8723)	16448	21680
5	.5368@.5370	.5443	.5368	.5438@.5435	.5436 (1.8395)	22938	21381
6	.5430@.5434	.5466	.5415	.5465@.5462	.5463 (1.8304)	18008	22636
9	.5405@.5407	.5440	.5403	.5418@.5416	.5418 (1.8456)	10638	16745
10	.5445@.5444	.5498	.5444	.5485@.5480	.5482 (1.8241)	6703	13884
11	.5480@.5479	.5502	.5460	.5464@.5470B	.5471 (1.8278)	2692	12760
12	.5473	.5498	.5468	.5483@.5485	.5484 (1.8234)	2202	11260
13	.5441@.5443	.5495	.5435	.5476@.5483	.5483 (1.8238)	2868	9931
16	.5520	.5537	.5511	.5513	.5513 (1.8138)	1071	9549
17	....	....	....	....	....	10	....
18	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

1	Exchange Closed: New Year's Day						
2	.5000	.5044	.4985A	.5040A	.5036 (1.9857)	14	29
3	.4971	.4973	.4945A	.4960	.4960 (2.0161)	5	32
6	.4967	.4970B	.4951A	.4967	.4967 (2.0132)	11	38
7	.4975	.4984B	.4950A	.4975	.4968 (2.0128)	8	43
8	....	....	.4915A	.4968N	.4914 (2.0350)	....	43
9	.4935	.4980B	.4922	.4980B	.4980 (2.0080)	5	47
10	.4955	.4955	.4915A	.4915A	.4915 (2.0345)	3	47
13	....	.4935B	.4895A	.4915N	.4915 (2.0345)	....	47
14	.4912	.4925	.4900A	.4900A	.4900 (2.0408)	2	45
15	....	.4955B	....	.4900N	.4941 (2.0238)	....	45
16	.4942	.4945B	.4930A	.4930A	.4930 (2.0283)	50	95
17	....	....	.4920A	.4930N	.4908 (2.0374)	....	95
20	....	.4960B	.4898A	.4908N	.4957 (2.0173)	....	95
21	....	....	.4914A	.4920A	.4920 (2.0325)	....	95
22	.4935	.4950B	.4905A	.4935	.4935 (2.0263)	1	94
23	.4945	.4960B	.4945	.4945	.4963 (2.0149)	80	171
24	.5000	.5026	.4995A	.5026	.5023 (1.9908)	16	180
27	.5041	.5046	.5028A	.5038	.5041 (1.9837)	174	343
28	.5043	.5055B	.5033A	.5055B	.5055 (1.9782)	23	346
29	.5070	.5080B	.5057A	.5073	.5062 (1.9755)	11	355
30	.5101	.5101	.5075A	.5085	.5087 (1.9657)	6	360
31	.5053	.5061B	.5053	.5057	.5060 (1.9762)	71	393

IN FEBRUARY

3	.5060	.5060	.5035A	.5054	.5035 (1.9860)	32	423
4	.5012	.5030B	.4999A	.5004	.5024 (1.9904)	8	426
5	....	.5080B	....	.5070B	.5070 (1.9723)	....	426
6	.5080	.5090B	.5047A	.5047A	.5047 (1.9813)	35	436
7	.5030	.5065B	.5030	.5048	.5061 (1.9758)	2	429
10	.5090	.5138	.5085A	.5134A	.5134 (1.9477)	12	429
11	.5153	.5175B	.5145A	.5168A	.5168 (1.9349)	15	435
12	.5225	.5225	.5200A	.5214	.5210 (1.9193)	8	439
13	.5225	.5282B	.5225	.5275@.5273A	.5274 (1.8960)	23	452
14	.5252	.5272B	.5230A	.5272B	.5272 (1.8968)	41	457
17	Exchange Closed: President's Day						
18	.5246	.5326	.5246	.5320A	.5320 (1.8796)	40	462
19	.5357	.5435	.5315A	.5325	.5322 (1.8789)	157	491
20	.5355	.5390	.5320A	.5330A	.5330 (1.8761)	28	490
21	.5273	.5315B	.5260	.5315B	.5315 (1.8814)	64	495
24	.5374	.5398B	.5336	.5376	.5387 (1.8563)	170	486
25	.5415	.5443B	.5395A	.5410	.5416 (1.8463)	56	475
26	.5410	.5435B	.5387A	.5390A	.5390 (1.8552)	34	477
27	.5495	.5500B	.5420	.5440	.5453 (1.8338)	34	494
28	.5456	.5478	.5410A	.5426A	.5423 (1.8439)	43	480

IN MARCH

3	.5437@.5442	.5448	.5421A	.5440	.5450 (1.8348)	122	570
4	.5460	.5478B	.5443	.5465	.5465 (1.8298)	31	578
5	.5425	.5425	.5320	.5343	.5340 (1.8726)	104	582

(Continued in Next Column)

SWISS FRANC FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
6	.5385	.5410	.5360	.5395B	.5395 (1.8535)	87	578
7	.5384	.5410	.5380	.5388A	.5388 (1.8559)	64	601
10	.5310	.5315	.5260	.5292A@.5277	.5292 (1.8896)	93	627
11	.5284	.5325B	.5284	.5300A	.5297 (1.8878)	80	675
12	.5308	.5308	.5261	.5272B	.5296 (1.8882)	278	754
13	.5287	.5287	.5260A	.5268	.5268 (1.8982)	45	769
14	.5365	.5380	.5343A	.5355@.5365	.5360 (1.8656)	61	787
17	.5412	.5430B	.5383	.5415	.5412 (1.8477)	119	798
18	.5410	.5425B	.5385	.5413B	.5412 (1.8477)	139	828
19	.5352	.5370	.5350A	.5370B	.5374 (1.8608)	21	827
20	.5380	.5394B	.5370A	.5387B	.5385 (1.8570)	114	909
21	.5394	.5440	.5394	.5433@.5428A	.5430 (1.8416)	86	890
24	.5272	.5320	.5233	.5237@.5233	.5235 (1.9102)	213	939
25	.5235	.5235	.5164	.5170B	.5170 (1.9342)	181	1036
26	.5170	.5230	.5169	.5183@.5186B	.5183 (1.9293)	182	994
27	.5245	.5248	.5197A	.5218@.5223B	.5223 (1.9146)	200	1074
28	Exchange Closed: Good Friday						
31	.5190	.5233B	.5158	.5220	.5220 (1.9157)	86	1097

IN APRIL

1	.5205	.5228B	.5176A	.5192A@.5188	.5192 (1.9260)	85	1120
2	.5150	.5161	.5118A	.5135	.5135 (1.9474)	601	1326
3	.5112	.5121B	.5066A	.5091@.5088	.5093 (1.9634)	134	1322
4	.5083	.5105B	.5060	.5088@.5096B	.5092 (1.9638)	78	1329
7	.5033	.5049	.5021A	.5044@.5038A	.5040 (1.9841)	179	1314
8	.5140	.5164	.5114A	.5164	.5159 (1.9383)	220	1380
9	.5171	.5201	.5160A	.5174@.5179B	.5176 (1.9319)	439	1448
10	.5199	.5305B	.5183	.5292	.5290 (1.8903)	263	1486
11	.5270	.5287B	.5234A	.5243@.5236	.5241 (1.9080)	475	1680
14	.5222	.5250B	.5218	.5239A@.5237	.5238 (1.9091)	52	1653
15	.5210	.5270B	.5180	.5232A	.5235 (1.9102)	344	1876
16	.5345	.5368B	.5322	.5365	.5364 (1.8642)	160	1851
17	.5428	.5483B	.5397	.5434B	.5432 (1.8409)	424	2108
18	.5440	.5484	.5414A	.5474	.5474 (1.8268)	218	2125
21	.5435	.5508	.5435	.5502	.5501 (1.8178)	239	2182
22	.5512	.5536B	.5461	.5508@.5502A	.5502 (1.8175)	298	2223
23	.5532@.5531	.5541	.5491	.5522@.5524	.5522 (1.8109)	127	2216
24	.5503	.5507	.5472	.5491@.5494	.5495 (1.8198)	296	2114
25	.5492	.5596	.5485A	.5595	.5593 (1.7879)	146	2121
28	.5560	.5604B	.5560	.5581@.5580	.5582 (1.7914)	94	2159
29	.5556	.5577B	.5543A	.5547A	.5550 (1.8018)	57	2143
30	.5520	.5592	.5514A	.5530A@.5524	.5528 (1.8089)	271	2236

IN MAY

1	.5490	.5490	.5410A	.5419	.5418 (1.8456)	259	2279
2	.5456@.5457	.5482B	.5433	.5476@.5470	.5472 (1.8274)	140	2284
5	.5537	.5559	.5502	.5524@.5522A	.5524 (1.8102)	164	2302
6	.5421	.5501	.5421	.5492B@.5494	.5493 (1.8204)	259	2325
7	.5488@.5490	.5568B	.5475	.5550@.5557B	.5554 (1.8005)	176	2392
8	.5581@.5580	.5625	.5500	.5543B	.5540 (1.8050)	354	2478
9	.5568	.5591B	.5545A	.5549	.5547 (1.8027)	213	2473
12	.5603	.5618	.5588A	.5614@.5618	.5616 (1.7806)	150	2505
13	.5600	.5612	.5495	.5552@.5555B	.5555 (1.8001)	386	2552
14	.5532	.5558B	.5528	.5539@.5545B	.5542 (1.8044)	304	2602
15	.5533	.5548	.5513	.5541@.5536A	.5537 (1.8060)	290	2688
16	.5465@.5468	.5482	.5443	.5446@.5443	.5445 (1.8365)	718	2878
19	.5430	.5475	.5391	.5469	.5469 (1.8284)	517	2962
20	.5448@.5447	.5448	.5366	.5381@.5380	.5383 (1.8577)	1229	3110
21	.5373	.5412	.5347	.5352@.5355	.5354 (1.8677)	1128	3095
22	.5355@.5354	.5370B	.5320	.5321@.5325B	.5324 (1.8782)	411	3181
23	.5315	.5343B	.5304A	.5312@.5314B	.5313 (1.8821)	926	3222
26	Exchange Closed: Memorial Day						
27	.5305@.5306	.5373B	.5299	.5363@.5362	.5362 (1.8649)	1395	3663
28	.5364@.5366	.5383	.5313	.5327@.5330	.5329 (1.8765)	1088	4017
29	.5316	.5320B	.5266	.5276@.5280	.5279 (1.8942)	1423	4364
30	.5260@.5258	.5272	.5196	.5200@.5206	.5203 (1.9219)	3720	5957

IN JUNE

2	.5205@.5204	.5253	.5194	.5240@.5238	.5239 (1.9087)	4527	7466
3	.5339@.5334	.5370	.5327	.5350@.5356	.5353 (1.8681)	3833	8073
4	.5362@.5365	.5378	.5335	.5370@.5378	.5373 (1.8611)	3498	8189
5	.5405@.5404	.5486	.5402	.5486@.5475	.5471 (1.8278)	6233	9318
6	.5470@.5468	.5500	.5445	.5500@.5496	.5496 (1.8195)	5429	9586
9	.5437@.5439	.5471	.5434	.5448@.5451	.5450 (1.8348)	9693	11605
10	.5479@.5480	.5532	.5479	.5517@.5512	.5514 (1.8135)	18165	14998
11	.5515@.5518	.5537	.5492	.5501@.5504	.5503 (1.8171)	17639	15653
12	.5503@.5505	.5528	.5499	.5514@.5516	.5515 (1.8132)	11587	16788
13	.5474@.5475	.5524	.5466	.5510@.5516	.5513 (1.8138)	12841	17252
16	.5550@.5547	.5563	.5502	.5507@.5510	.5509 (1.8152)	14270	18168
17	.5483@.5481	.5502	.5425	.5434@.5439	.5437 (1.8392)	18588	17537
18	.5471@.5466	.5489	.5409	.5467@.5469	.5468 (1.8288)	18844	18004
19	.5462@.5460	.5468	.5443	.5462@.5465	.5464 (1.8301)	9708	18764
20	.5432@.5433	.5441	.5403	.5407@.5410	.5409 (1.8487)	8499	18572

(Continued in Next Column)

SWISS FRANC FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	....	....	.5450A	.5570N	.5458 (1.8321)	....	311
2	.5525	.5525	.5485A	.5525	.5512 (1.8142)	2	312
5	.5580	.5600	.5550A	.5600	.5563 (1.7975)	4	316
6	.5468	.5545B	.5468	.5530B	.5532 (1.8076)	147	363
7	.5575	.5604B	.5530A	.5595B	.5593 (1.7879)	27	358
8	.5610	.5649B	.5580	.5580	.5580 (1.7921)	34	364
9	.5609	.5635B	.5587A	.5591	.5589 (1.7892)	12	370
12	.5650	.5660B	.5640A	.5655	.5655 (1.7683)	24	380
13	.5640	.5645B	.5555	.5590B	.5595 (1.7873)	10	388
14	.5575	.5590B	.5575	.5578	.5581 (1.7917)	166	431
15	.5563	.5570	.5560	.5565B@.5570	.5578 (1.7927)	44	431
16	.5500	.5515B	.5480A	.5480A	.5484 (1.8234)	6	434
19	.5445	.5515B	.5445	.5467	.5508 (1.8155)	3	435
20	.5385	.5450B	.5385	.5395B	.5420 (1.8450)	....	435
21	.5405	.5450B	.5388A	.5388A	.5388 (1.8559)	64	452
22	.5385	.5403B	.5365A	.5370	.5365 (1.8639)	12	460
23	.5365	.5382	.5340	.5355A@.5345	.5350 (1.8691)	73	500
26	Exchange Closed: Memorial Day						
27	.5340	.5410B	.5333	.5405	.5400 (1.8518)	25	466
28	.5415	.5416	.5355A	.5360	.5365 (1.8639)	13	467
29	.5357	.5357	.5308A	.5317A	.5317 (1.8807)	22	478
30	.5300	.5300	.5240	.5240	.5240 (1.9083)	206	598

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2	.5280	.5290	.5238A	.5280@.5275A	.5275 (1.8957)	43	626
3	.5390	.5395	.5367A	.5395	.5395 (1.8535)	34	597
4	.5415	.5425	.5382A	.5415@.5425	.5410 (1.8484)	41	608
5	.5460	.5510	.5442A	.5510	.5510 (1.8148)	59	631
6	.5520	.5535	.5490	.5535	.5535 (1.8066)	56	634
9	.5475	.5490	.5475	.5488B@.5490	.5489 (1.8218)	83	677
10	.5520	.5560B	.5520	.5555	.5555 (1.8001)	30	685
11	.5555	.5575	.5530	.5542	.5539 (1.8053)	135	685
12	.5540	.5559	.5540	.5550	.5550 (1.8018)	83	739
13	.5508	.5550	.5495	.5548@.5550	.5549 (1.8021)	97	810
16	.5575	.5585	.5525	.5532@.5530	.5535 (1.8066)	341	1055
17	.5509	.5529B	.5451	.5455@.5464B	.5463 (1.8304)	57	1053
18	.5503	.5515	.5435A	.5495B@.5498	.5495 (1.8198)	32	1064
19	.5490	.5490	.5470A	.5486B@.5488	.5489 (1.8218)	22	1061
20	.5461	.5463B	.5428A	.5429	.5431 (1.8412)	19	1067
23	.5408	.5530B	.5408	.5503	.5504 (1.8168)	50	1077
24	.5500	.5545B	.5500	.5520B	.5521 (1.8112)	96	1102
25	.5542	.5571	.5503A	.5507	.5505 (1.8165)	167	1118
26	.5535	.5556B	.5533A	.5550	.5548 (1.8024)	41	1148
27	.5585	.5620	.5580	.5620	.5615 (1.7809)	255	1230
30	.5636	.5677B	.5618A	.5671	.5671 (1.7633)	215	1231

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.5670	.5716B	.5658A	.5667B	.5668 (1.7642)	241	1377
2	.5662	.5692B	.5655A	.5683A	.5684 (1.7593)	575	1881
3	.5729	.5738	.5694	.5712A@.5708	.5711 (1.7510)	105	1941
4	Exchange Closed: Independence Day						
7	.5743	.5743	.5639	.5650	.5643 (1.7721)	110	1948
8	.5730	.5736B	.5658A	.5667B@.5669	.5669 (1.7639)	173	1994
9	.5651	.5700	.5633	.5700@.5695	.5696 (1.7556)	121	2027
10	.5686@.5688	.5692	.5657	.5683@.5682A	.5680 (1.7605)	315	2076
11	.5654	.5677	.5585	.5592@.5600B	.5597 (1.7866)	184	2124
14	.5631@.5633	.5688	.5612A	.5682A	.5680 (1.7605)	282	2203
15	.5740	.5778B	.5698A	.5776	.5770 (1.7331)	264	2234
16	.5776@.5778	.5802B	.5760	.5785@.5779	.5783 (1.7292)	264	2331
17	.5771@.5772	.5785	.5738A	.5770@.5769A	.5771 (1.7328)	295	2313
18	.5760	.5846	.5755	.5846@.5840	.5841 (1.7120)	188	2297
21	.5858	.5887B	.5832	.5878@.5880	.5879 (1.7009)	288	2400
22	.5875	.5875	.5805	.5858B@.5859	.5856 (1.7076)	363	2606
23	.5856@.5858	.5880	.5775A	.5875@.5880	.5874 (1.7024)	408	2624
24	.5838@.5839	.5848B	.5823A	.5831	.5831 (1.7149)	274	2711
25	.5799@.5794	.5820	.5784	.5797	.5805 (1.7226)	348	2715
28	.5838	.5948B	.5827A	.5940@.5937A	.5938 (1.6840)	448	2816
29	.5930	.5970B	.5898	.5939@.5935A	.5937 (1.6843)	443	2770
30	.5922	.5973	.5918	.5944A	.5946 (1.6818)	359	2820
31	.6000@.6003	.6034	.5990	.6034@.6030A	.6028 (1.6589)	466	2948

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.6051@.6049	.6055	.5993	.6037@.6034A	.6035 (1.6570)	347	2958
4	.6050	.6055	.6004A	.6029@.6026A	.6026 (1.6594)	236	2916
5	.5930	.5989B	.5930	.5967@.5959	.5962 (1.6772)	554	2905
6	.6010	.6035	.5996A	.6016@.6017	.6013 (1.6630)	523	3024
7	.6035@.6036	.6053	.6027A	.6033@.6042	.6037 (1.6564)	475	3130
8	.6027	.6060	.6021	.6050	.6050 (1.6528)	634	3299
11	.6101	.6101	.6076	.6091@.6088A	.6088 (1.6425)	1152	3509
12	.6025@.6022	.6032	.5991	.5999@.5995	.5997 (1.6675)	638	3600
13	.6030	.6045	.6013	.6035@.6037B	.6035 (1.6570)	432	3682
14	.6066	.6073	.6049	.6070@.6073	.6071 (1.6471)	645	3795
15	.6063@.6062	.6065	.6045	.6058@.6053	.6057 (1.6509)	410	3958

(Continued in Next Column)

SWISS FRANC FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
18	.6049@.6048	.6049	.5991	.6008@.6011	.6011 (1.6636)	1014	4020
19	.6012@.6011	.6080	.6005	.6080@.6075	.6076 (1.6458)	981	4123
20	.6100	.6115	.6087A	.6106@.6103	.6104 (1.6382)	1408	4322
21	.6077@.6073	.6122	.6073	.6116@.6117	.6116 (1.6350)	2141	4628
22	.6116	.6120	.6084	.6099@.6093A	.6096 (1.6404)	6313	9825
25	.6111	.6116	.6098	.6113@.6115	.6114 (1.6355)	725	9881
26	.6096	.6100	.6048	.6052@.6048	.6052 (1.6523)	1389	9948
27	.6054@.6055	.6131	.6050	.6110@.6115	.6112 (1.6361)	2153	10560
28	.6096@.6100	.6120	.6042	.6052@.6056	.6055 (1.6515)	2272	10841
29	.6070	.6149	.6070	.6146@.6144	.6144 (1.6276)	6134	13189

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	.6150@.6152	.6159	.6129	.6154@.6150	.6152 (1.6254)	6062	15561
3	.6110@.6108	.6159	.6095	.6142@.6144	.6144 (1.6276)	7602	17093
4	.6146@.6147	.6151	.6105	.6111@.6105	.6108 (1.6371)	4314	18398
5	.6108@.6110	.6110	.5988	.5998@.6004	.6001 (1.6663)	10199	18308
8	.5965@.5962	.5979	.5932	.5937@.5935	.5936 (1.6846)	22705	18765
9	.5977@.5975	.6016	.5962	.5988@.5984	.5986 (1.6705)	24677	21067
10	.6023@.6020	.6039	.5987	.6004@.6001	.6002 (1.6661)	19910	22530
11	.5962@.5963	.5965	.5902	.5918@.5922	.5920 (1.6891)	21889	23289
12	.5966@.5962	.6050	.5931	.6018@.6021	.6019 (1.6614)	23591	25949
15	.6065@.6062	.6085	.6047	.6077@.6082	.6079 (1.6450)	22908	24313
16	.6078@.6074	.6092	.6046	.6058@.6061	.6060 (1.6501)	16264	24344
17	.6107@.6106	.6142	.6100	.6138@.6133	.6135 (1.6299)	23605	25153
18	.6174@.6177	.6247	.6172	.6242@.6244	.6243 (1.6017)	25075	27711
19	.6236@.6238	.6268	.6220	.6257@.6247	.6252 (1.5994)	20006	31875
22	.6137@.6139	.6140	.6104	.6120@.6109	.6115 (1.6353)	16496	29983
23	.6079@.6077	.6090	.6032	.6042@.6046	.6044 (1.6545)	24481	27935
24	.6072@.6070	.6076	.6042	.6059@.6056	.6057 (1.6509)	15481	25946
25	.6034@.6032	.6064	.6025	.6055@.6058	.6057 (1.6509)	11895	25631
26	.6062@.6064	.6068	.6019	.6019@.6024	.6022 (1.6605)	9776	24488
29	.6114@.6112	.6152	.6104	.6146@.6143	.6144 (1.6276)	18346	25245
30	.6146@.6150	.6150	.6086	.6113@.6110	.6112 (1.6361)	20130	25524

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1	.6108@.6109	.6142	.6106	.6141@.6135	.6138 (1.6291)	13098	25180
2	.6124@.6126	.6189	.6124	.6180@.6178	.6179 (1.6183)	19363	26296
3	.6183@.6182	.6230	.6178	.6191@.6188	.6189 (1.6157)	16311	27889
6	.6212@.6207	.6217	.6194	.6206@.6203	.6204 (1.6118)	12033	28744
7	.6123@.6125	.6174	.6117	.6165@.6167	.6166 (1.6217)	21696	29933
8	.6157@.6159	.6183	.6157	.6170@.6168	.6169 (1.6210)	10589	30317
9	.6177@.6179	.6179	.6143	.6162@.6166	.6164 (1.6223)	13964	29219
10	.6160@.6158	.6212	.6158	.6202@.6204	.6203 (1.6121)	14135	30747
13	.6221@.6220	.6254	.6218	.6251@.6254	.6252 (1.5994)	6020	31765
14	.6204@.6206	.6222	.6204	.6216@.6213	.6215 (1.6090)	13663	32894
15	.6205@.6207	.6227	.6189	.6218@.6216	.6217 (1.6084)	10270	32687
16	.6216@.6219	.6225	.6185	.6194@.6197	.6196 (1.6139)	14658	33114
17	.6204@.6203	.6219	.6186	.6208@.6203	.6205 (1.6116)	11678	32345
20	.6177@.6174	.6177	.6140	.6167@.6169	.6168 (1.6212)	20686	32976
21	.6142@.6141	.6166	.6138	.6156@.6151	.6154 (1.6249)	18303	30726
22	.6167@.6169	.6179	.6142	.6152@.6154	.6153 (1.6252)	15027	30908
23	.6117@.6115	.6124	.6040	.6057@.6060	.6059 (1.6504)	32386	31918
24	.6006@.6004	.6006	.5963	.5982@.5976	.5979 (1.6725)	31065	28057
27	.5943@.5946	.5951	.5909	.5912@.5915	.5914 (1.6909)	30279	27023
28	.5984@.5986	.5998	.5968	.5974@.5971	.5972 (1.6744)	19172	28419
29	.5993@.5991	.5994	.5963	.5992@.5984	.5988 (1.6700)	16136	30032
30	.6013@.6014	.6014	.5884	.5900@.5898	.5899 (1.6952)	31005	31438
31	.5840@.5845	.5872	.5824	.5860@.5865	.5863 (1.7056)	21822	30596

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3	.5820@.5822	.5857	.5814	.5839@.5837	.5838 (1.7129)	22927	29395
4	.5861@.5863	.5878	.5845	.5848@.5845	.5846 (1.7105)	15669	29005
5	.5815@.5811	.5846	.5795	.5834@.5832	.5833 (1.7143)	22[illegible]28	29526
6	.5810@.5811	.5849	.5807	.5832@.5834	.5833 (1.7143)	19624	29404
7	.5822@.5823	.5859	.5787	.5844@.5846	.5845 (1.7108)	19359	29632
10	.5905@.5903	.5920	.5890	.5902@.5905	.5903 (1.6940)	18530	29384
11	.5950@.5945	.5950	.5928	.5931@.5934	.5932 (1.6857)	11860	29015
12	.5967@.5970	.5987	.5964	.5985@.5987	.5986 (1.6705)	23291	29825
13	.5968@.5970	.6017	.5965	.6009@.6007	.6008 (1.6644)	25968	31069
14	.6001@.6003	.6038	.5978	.6028@.6026	.6027 (1.6592)	24348	30626
17	.6001@.6002	.6005	.5975	.5977@.5979	.5978 (1.6728)	17321	29015
18	.5958@.5955	.5991	.5953	.5981@.5978	.5979 (1.6725)	14158	28487
19	.5977@.5975	.6014	.5960	.6003@.6001	.6002 (1.6661)	20737	28423
20	.6003@.6005	.6012	.5977	.5993@.5996	.5995 (1.6680)	13287	29105
21	.5953@.5956	.5963	.5903	.5917@.5915	.5916 (1.6903)	28178	28908
24	.5915@.5913	.5936	.5907	.5931@.5933	.5932 (1.6857)	12967	28800
25	.5961@.5964	.6069	.5961	.6060@.6056	.6058 (1.6507)	30793	29150
26	.6056@.6058	.6067	.6021	.6042@.6039	.6041 (1.6553)	21566	29325
27	Exchange Closed: Thanksgiving Day						
28	.6084@.6085	.6110	.6084	.6101@.6098	.6099 (1.6396)	12267	28877

SWISS FRANC FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
23..	.5388@.5387	.5504	.5383	.5477@.5483	.5480 (1.8248)	20655	18138
24..	.5475@.5478	.5519	.5472	.5493@.5495	.5494 (1.8201)	21221	19958
25..	.5515@.5513	.5540	.5473	.5479@.5475	.5477 (1.8258)	21375	20951
26..	.5514@.5518	.5528	.5502	.5520@.5518	.5519 (1.8119)	11639	20806
27..	.5526@.5528	.5590	.5526	.5589@.5586	.5587 (1.7898)	20696	26331
30..	.5604@.5605	.5648	.5592	.5648@.5642	.5645 (1.7714)	20064	31001

IN JULY

1..	.5647@.5649	.5690	.5636	.5644@.5647	.5645 (1.7714)	20434	32778
2..	.5634@.5638	.5684	.5629	.5663@.5657	.5660 (1.7667)	13371	34291
3..	.5702@.5705	.5715	.5668	.5686@.5690	.5688 (1.7580)	12104	35797
4..	Exchange Closed: Independence Day						
7..	.5715@.5716	.5717	.5617	.5617@.5620	.5619 (1.7796)	21250	32267
8..	.5699@.5697	.5711	.5631	.5641@.5647	.5644 (1.7717)	23057	31454
9..	.5623@.5624	.5672	.5610	.5669@.5672	.5670 (1.7636)	23147	30892
10..	.5658@.5659	.5668	.5636	.5652@.5655	.5654 (1.7686)	15141	31240
11..	.5631@.5633	.5654	.5565	.5570@.5575	.5573 (1.7943)	26446	29502
14..	.5601@.5607	.5663	.5593	.5659@.5656	.5657 (1.7677)	22463	28536
15..	.5711@.5715	.5754	.5675	.5751@.5745	.5748 (1.7397)	26192	30332
16..	.5757@.5759	.5780	.5739	.5757@.5765	.5761 (1.7358)	20662	30342
17..	.5749@.5747	.5763	.5713	.5743@.5748	.5746 (1.7403)	18114	30120
18..	.5731@.5733	.5823	.5729	.5818@.5815	.5816 (1.7193)	18429	31647
21..	.5828@.5827	.5863	.5809	.5856@.5854	.5855 (1.7079)	18072	31729
22..	.5846@.5847	.5854	.5785	.5828@.5834	.5831 (1.7149)	22613	31091
23..	.5831@.5832	.5851	.5755	.5848@.5843	.5845 (1.7108)	22818	30783
24..	.5812@.5810	.5824	.5795	.5805@.5802	.5804 (1.7229)	14050	29602
25..	.5765@.5766	.5790	.5755	.5781@.5776	.5779 (1.7304)	14457	28931
28..	.5808@.5804	.5917	.5801	.5906@.5910	.5908 (1.6926)	24842	30260
29..	.5896@.5895	.5942	.5870	.5906@.5910	.5908 (1.6926)	22583	31973
30..	.5890@.5891	.5944	.5889	.5916@.5919	.5917 (1.6900)	21954	32328
31..	.5979@.5975	.6002	.5961	.6000@.5997	.5998 (1.6672)	19609	32371

IN AUGUST

1..	.6015@.6020	.6028	.5966	.6005@.6008	.6006 (1.6650)	16112	31245
4..	.6017@.6020	.6026	.5975	.5999@.5995	.5997 (1.6675)	13642	31259
5..	.5910@.5907	.5959	.5907	.5932@.5934	.5933 (1.6854)	22611	30736
6..	.5978@.5976	.6005	.5965	.5984@.5982	.5983 (1.6714)	20484	32122
7..	.6011@.6010	.6022	.5996	.6007@.6010	.6008 (1.6644)	11614	32053
8..	.5996@.5995	.6032	.5990	.6021@.6023	.6022 (1.6605)	13705	32259
11..	.6071@.6069	.6072	.6044	.6058@.6056	.6057 (1.6509)	14431	33091
12..	.5995@.5996	.6004	.5962	.5970@.5965	.5968 (1.6756)	22975	31961
13..	.6005@.6007	.6015	.5985	.6008@.6006	.6007 (1.6647)	15977	31050
14..	.6034@.6032	.6043	.6021	.6041@.6043	.6042 (1.6550)	12064	31873
15..	.6035@.6034	.6036	.6018	.6028@.6030	.6029 (1.6586)	7687	32387
18..	.6022@.6023	.6023	.5965	.5982@.5985	.5984 (1.6711)	14196	32188
19..	.5982@.5983	.6050	.5977	.6047@.6050	.6048 (1.6534)	21300	32734
20..	.6066@.6068	.6089	.6058	.6080@.6076	.6078 (1.6452)	16358	32374
21..	.6049@.6051	.6097	.6048	.6088@.6091	.6089 (1.6423)	16925	34090
22..	.6089@.6087	.6091	.6056	.6071@.6064	.6068 (1.6479)	13871	34652
25..	.6081@.6083	.6089	.6072	.6086@.6089	.6087 (1.6428)	7914	34499
26..	.6072@.6069	.6073	.6025	.6027@.6030	.6029 (1.6586)	15896	33647
27..	.6032@.6034	.6106	.6025	.6090@.6088	.6089 (1.6423)	27025	32500
28..	.6074@.6072	.6096	.6019	.6034@.6032	.6033 (1.6575)	28148	31763
29..	.6048@.6050	.6124	.6048	.6120@.6118	.6119 (1.6342)	25694	31161

IN SEPTEMBER

1..	Exchange Closed: Labor Day						
2..	.6124@.6126	.6134	.6105	.6126@.6128	.6127 (1.6321)	17813	30502
3..	.6082@.6084	.6131	.6068	.6116@.6119	.6118 (1.6345)	26081	29272
4..	.6120@.6119	.6126	.6080	.6080@.6082	.6081 (1.6444)	18392	28719
5..	.6081@.6082	.6083	.5960	.5972@.5977	.5975 (1.6736)	38610	26156
8..	.5935@.5930	.5954	.5906	.5914@.5908	.5911 (1.6917)	14922	22478
9..	.5947@.5945	.5989B	.5933	.5958@.5954	.5958 (1.6784)	7265	19404
10..	.5998@.5993	.6011	.5962	.5976@.5975	.5975 (1.6736)	5304	16777
11..	.5936@.5938	.5938	.5878A	.5894@.5900	.5895 (1.6963)	2533	15623
12..	.5938@.5936	.6030	.5910A	.6005@.5995	.5996 (1.6677)	4347	13764
15..	.6038	.6052	.6032	.6042@.6038	.6040 (1.6556)	1424	11339
16..	....	....	....	....	....	309	....
17..	....	....	....	....	....	1	....

DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

1..	Exchange Closed: New Year's Day						
2..	....	.5075B	....	.5060N	.5060 (1.9762)	....	1
3..	....	....	.5000A	.5060N	.5000 (2.0000)	....	1
6..	....	....	....	.5000N	.5000 (2.0000)	...	1
7..	....	....	....	.5000N	.5000 (2.0000)	....	1
8..	....	....	.4970A	.5000N	.4945 (2.0222)	....	1
9..	....	.5030B	...	.5030B	.5030 (1.9880)	....	1
10..	.4991	.4991	.4962	.4962	.4962 (2.0153)	2	3
13..	....	....	....	.4962N	.4970 (2.0120)	....	3
14..	....	....	....	.4970N	.4955 (2.0181)	....	3

(Continued in Next Column)

SWISS FRANC FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
15..	....	.4970B	....	.4955N	.4970 (2.0120)	....	3
16..	....	....	....	.4970N	.4985 (2.0060)	....	3
17..	....	....	....	.4985N	.4960 (2.0161)	....	3
20..	.4960	.5000B	.4960	.4960	.5010 (1.9960)	2	5
21..	....	....	.4968A	.4968A	.4968 (2.0128)	....	5
22..	....	.5000B	.4958A	.4968N	.4978 (2.0088)	....	5
23..	...	....	....	.4978N	.5008 (1.9968)	....	5
24..	.5048	.5070B	.5048	.5050	.5070 (1.9723)	3	4
27..	.5085	.5090	.5075A	.5090	.5090 (1.9646)	2	5
28..	....	.5100B	....	.5100B	.5100 (1.9607)	....	5
29..	....	.5120B	....	.5100N	.5105 (1.9588)	....	5
30..	....	.5140B	....	.5130B	.5130 (1.9493)	....	5
31..	....	...	.5110A	.5130N	.5110 (1.9569)	....	5

IN FEBRUARY

3..	.5096	.5096	.5090A	.5090A	.5090 (1.9646)	1	6
4..	.5066	.5075B	.5060A	.5066	.5071 (1.9719)	1	7
5..	....	.5130B	.	.5115B	.5120 (1.9531)	....	7
6..	....	.5129B	.5110A	.5110A	.5100 (1.9607)	....	7
7..	....	....	....	.5100N	.5111 (1.9565)	....	7
10..	.5143	.5197	.5143	.5195@.5197	.5196 (1.9245)	6	8
11..	.5230	.5230	.5225A	.5230	.5225 (1.9138)	2	10
12..	....	.5260B	....	.5225N	.5265 (1.8993)	....	10
13..	...	.5325B	....	.5265N	.5325 (1.8779)	....	10
14..	.5305	.5307B	.5280A	.5305	.5320 (1.8796)	3	10
17..	Exchange Closed: President's Day						
18..	.5335	.5360B	.5335	.5335	.5367 (1.8632)	1	10
19..	.5430	.5470	.5370A	.5370A	.5370 (1.8621)	1	11
20..	....	.5380B	....	.5370N	.5380 (1.8587)	1	12
21..	.5315	.5370B	.5315	.5350	.5370 (1.8621)	4	11
24..	...	.5440B	....	.5370N	.5440 (1.8382)	...	10
25..	.5460	.5480	.5455A	.5470	.5465 (1.8298)	5	11
26..	.5450	.5470B	.5445	.5445	.5445 (1.8365)	9	13
27..	.5540	.5540	.5495	.5495	.5495 (1.8198)	9	16
28..	....	....	.5485A	.5485A	.5480 (1.8248)	....	16

IN MARCH

3..	...	....	....	.5480N	.5500 (1.8181)	....	16
4..	.5535	.5535	.5525A	.5530	.5530 (1.8083)	4	18
5..	.5500	.5500	.5378	.5378	.5396 (1.8532)	4	18
6..	.5430	.5430	.5425	.5425	.5425 (1.8433)	3	19
7..	.5430	.5430	.5430	.5430	.5430 (1.8416)	1	20
10..	.5350	.5365B	.5300	.5365B	.5350 (1.8691)	11	28
11..	....	....	.5338A	.5350N	.5350 (1.8691)	2	28
12..	.5315	.5325B	.5315	.5315	.5343 (1.8716)	4	32
13..	.5315	.5315	.5315	.5315	.5315 (1.8814)	1	33
14..	.5410	.5410	.5410	.5410	.5410 (1.8484)	2	33
17..	...	.5470B	...	.5410N	.5462 (1.8308)	....	33
18..	.5452	.5480B	.5435A	.5465B	.5464 (1.8301)	10	37
19..	.5415	.5415	.5410A	.5415	.5420 (1.8450)	1	38
20..	....	.5435B	....	.5420N	.5435 (1.8399)	....	38
21..	.5450	.5483B	.5450	.5483B	.5480 (1.8248)	1	39
24..	.5330	.5360	.5290A	.5360	.5285 (1.8921)	2	38
25..	.5250	.5268	.5220A	.5220A	.5220 (1.9157)	8	38
26..	.5238	.5260B	.5230A	.5240	.5233 (1.9109)	5	37
27..	.5273	.5285B	.5255A	.5270B	.5270 (1.8975)	7	46
28..	Exchange Closed: Good Friday						
31..	.5240	.5280B	.5220A	.5265B	.5265 (1.8993)	1	45

IN APRIL

1..	.5250	.5273	.5221A	.5235B	.5235 (1.9102)	28	65
2..	.5178	.5185B	.5155A	.5170A	.5177 (1.9316)	51	115
3..	.5115	.5135B	.5110A	.5125	.5131 (1.9489)	4	115
4..	.5129	.5145B	.5110A	.5129	.5132 (1.9485)	103	167
7..	.5075	.5090B	.5070	.5080B	.5080 (1.9685)	26	182
8..	....	.5200B	....	.5080N	.5190 (1.9267)	....	182
9..	.5209	.5235B	.5205A	.5215	.5215 (1.9175)	3	182
10..	.5325	.5330B	.5295	.5330B	.5328 (1.8768)	6	181
11..	.5300	.5310B	.5265	.5265	.5279 (1.8942)	8	184
14..	.5260	.5290B	.5260	.5275B	.5275 (1.8957)	22	195
15..	.5255	.5305B	.5255	.5255	.5270 (1.8975)	4	196
16..	.5370	.5395	.5370	.5395	.5400 (1.8518)	9	202
17..	.5460	.5518	.5435	.5510	.5467 (1.8291)	6	203
18..	.5525	.5525	.5462A	.5508	.5506 (1.8162)	4	202
21..	.5478	.5539B	.5478	.5525	.5533 (1.8073)	34	212
22..	.5548	.5565B	.5500A	.5515	.5535 (1.8066)	10	210
23..	.5575	.5575	.5540A	.5568	.5558 (1.7992)	5	211
24..	.5535	.5535	.5527A	.5535	.5532 (1.8076)	1	211
25..	.5582	.5640	.5582	.5640	.5632 (1.7755)	7	214
28..	.5619	.5635B	.5605	.5610	.5618 (1.7799)	8	215
29..	.5596	.5596	.5580A	.5596	.5592 (1.7882)	44	229
30..	.5560	.5630B	.5560	.5580A	.5570 (1.7953)	109	311

SWISS FRANC FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1 ..	.6140@.6142	.6149	.6086	.6101@.6103	.6102 (1.6388)	20559	27933
2 ..	.6083@.6081	.6105	.6063	.6073@.6077	.6075 (1.6460)	20200	27619
3 ..	.6067@.6066	.6115	.6064	.6098@.6100	.6099 (1.6396)	21432	26266
4 ..	.6061@.6063	.6098	.5990	.5990@.5994	.5992 (1.6688)	30849	24510
5 ..	.6005@.6006	.6023	.5941	.5950@.5953	.5952 (1.6801)	29386	22711
8 ..	.5955@.5959	.5965	.5936	.5957@.5960	.5958 (1.6784)	9145	19550
9 ..	.5950	.5951	.5903	.5903@.5905	.5906 (1.6931)	6746	15800
10 ..	.5922@.5925	.5967	.5916	.5953@.5955	.5954 (1.6795)	3584	14739
11 ..	.5946	.5947	.5915	.5925@.5929	.5929 (1.6866)	3029	13360
12 ..	.5885	.5924	.5869	.5914@.5917	.5917 (1.6900)	2616	11527
15 ..	.5895@.5890	.5907	.5882	.5882@.5883B	.5883 (1.6998)	1766	10926
16 ..	....	....	....	....	....	15	....
17 ..	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
17 ..	Exchange Closed; President's Day						
19 ..	.5440	.5500B	.5440	.5440	.5428 (1.8422)	2	2
20 ..	....	.5440B	....	.5440B	.5440 (1.8382)	2	4
21 ..	.5425	.5425	.5425	.5425	.5425 (1.8433)	2	4
24 ..	....	.5480B	....	.5425N	.5480 (1.8248)	2	6
25 ..	....	....	....	.5480N	.5510 (1.8148)	....	6
26 ..	....	....	....	.5510N	.5490 (1.8214)	....	4
27 ..	....	.5530B	....	.5490N	.5490 (1.8214)	....	4
28 ..	....	....	....	.5490N	.5465 (1.8298)	....	4

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.5465N	.5465 (1.8298)	....	4
4 ..	....	....	....	.5465N	.5475 (1.8264)	....	4
5 ..	....	....	....	.5475N	.5449 (1.8351)	....	4
6 ..	....	.5479B	....	.5479B	.5479 (1.8251)	....	4
7 ..	....	....	....	.5479N	.5479 (1.8251)	....	4
10 ..	...	...	.5375A	.5479N	.5400 (1.8518)	....	4
11 ..	....	....	....	.5400N	.5400 (1.8518)	....	4
12 ..	....	....	....	.5400N	.5400 (1.8518)	....	4
13 ..	....	....	....	.5400N	.5370 (1.8621)	....	4
14 ..	....	....	....	.5370N	.5460 (1.8315)	....	4
17 ..	....	...	....	.5460N	.5512 (1.8142)	...	4
18 ..	....	....	.5500A	.5512N	.5512 (1.8142)	....	4
19 ..	....	....	.5462A	.5512N	.5470 (1.8281)	....	4
20 ..	....	....	....	.5470N	.5485 (1.8231)	....	4
21 ..	....	.5525B	....	.5485N	.5525 (1.8099)	....	4
24 ..	....	....	.5340A	.5340A	.5335 (1.8744)	....	4
25 ..	....	....	.5275A	.5335N	.5270 (1.8975)	....	4
26 ..	....	.5290B	....	.5270N	.5283 (1.8928)	....	4
27 ..	....	.5333B	....	.5283N	.5315 (1.8814)	....	4
28 ..	Exchange Closed; Good Friday						
31 ..	....	....	.5275A	.5315N	.5315 (1.8814)	....	4

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1 ..	....	...	.5300A	.5300A	.5277 (1.8950)	....	4
2 ..	....	....	.5200A	.5277N	.5210 (1.9193)	....	4
3 ..	....	....	.5170A	.5210N	.5180 (1.9305)	....	4
4 ..	....	....	....	.5180N	.5182 (1.9297)	....	4
7 ..	....	....	.5125A	.5182N	.5120 (1.9531)	....	4
8 ..	....	.5180B	....	.5120N	.5225 (1.9138)	....	4
9 ..	....	.5250B	....	.5225N	.5245 (1.9065)	....	4
10 ..	....	.5360B	....	.5360B	.5360 (1.8656)	....	4
11 ..	....	...	....	.5360N	.5310 (1.8832)	....	4
14 ..	....	....	.5300A	.5310N	.5310 (1.8832)	....	4
15 ..	....	....	....	.5310N	.5305 (1.8850)	....	4
16 ..	....	.5420B	....	.5305N	.5420 (1.8450)	....	4
17 ..	....	.5510B	....	.5420N	.5502 (1.8175)	....	4
18 ..	....	...	....	.5502N	.5543 (1.8040)	....	4
21 ..	....	....	....	.5543N	.5570 (1.7953)	....	4
22 ..	....	...	.5550A	.5570N	.5570 (1.7953)	....	4
23 ..	....	....	....	.5570N	.5592 (1.7882)	....	4
24 ..	....	....	....	.5592N	.5570 (1.7953)	....	4
25 ..	....	.5610B	....	.5570N	.5672 (1.7630)	....	4
28 ..	.5662	.5672B	.5662	.5665	.5665 (1.7652)	5	9
29 ..	....	...	.5640A	.5640A	.5631 (1.7758)	....	8
30 ..	....	....	....	.5631N	.5611 (1.7822)	....	8

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1 ..	.5550	.5550	.5490A	.5550	.5500 (1.8181)	1	9
2 ..	....	.5540B	....	.5500N	.5552 (1.8011)	....	9
5 ..	....	....	....	.5552N	.5603 (1.7847)	....	9
6 ..	....	....	.5560A	.5603N	.5572 (1.7946)	....	9
7 ..	.5619	.5630B	.5619	.5619	.5633 (1.7752)	1	9
8 ..	....	....	....	.5633N	.5625 (1.7777)	....	9
9 ..	....	....	....	.5625N	.5630 (1.7761)	....	8

(Continued in Next Column)

SWISS FRANC FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
12 ..	....	.5695B	....	.5630N	.5690 (1.7574)	....	8
13 ..	....	....	.5635A	.5635A	.5635 (1.7746)	....	8
14 ..	....	....	.5625A	.5635N	.5625 (1.7777)	....	8
15 ..	....	....	....	.5625N	.5620 (1.7793)	....	8
16 ..	....	....	.5580A	.5620N	.5522 (1.8109)	....	8
19 ..	....	....	....	.5522N	.5546 (1.8031)	....	8
20 ..	....	....	....	.5546N	.5452 (1.8341)	....	8
21 ..	....	....	....	.5452N	.5427 (1.8426)	....	8
22 ..	.5380	.5395	.5380	.5395	.5395 (1.8535)	2	9
23 ..	....	....	....	.5395N	.5385 (1.8570)	....	7
26 ..	Exchange Closed; Memorial Day						
27 ..	....	.5450B	....	.5440B	.5440 (1.8382)	....	7
28 ..	....	....	.5410A	.5410A	.5410 (1.8484)	....	7
29 ..	....	....	....	.5410N	.5360 (1.8656)	....	7
30 ..	....	....	.5300A	.5300A	.5290 (1.8903)	....	7

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
2 ..	.5350	.5350	.5330	.5330	.5310 (1.8832)	24	7
3 ..	....	.5420B	....	.5310N	.5430 (1.8416)	....	7
4 ..	....	....	....	.5430N	.5450 (1.8348)	....	7
5 ..	....	.5520B	....	.5450N	.5540 (1.8050)	....	7
6 ..	....	....	....	.5540N	.5560 (1.7985)	....	7
9 ..	....	....	.5520A	.5560N	.5520 (1.8115)	....	7
10 ..	....	.5580B	....	.5580B	.5580 (1.7921)	....	7
11 ..	...	....	....	.5580N	.5570 (1.7953)	....	7
12 ..	.5605	.5605	.5590A	.5590A	.5590 (1.7889)	2	9
13 ..	....	....	....	.5590N	.5590 (1.7889)	....	9
16 ..	.5610	.5610	.5562	.5562	.5562 (1.7979)	3	10
17 ..	....	....	.5490A	.5495A	.5491 (1.8211)	....	10
18 ..	....	.5535B	.5470A	.5491N	.5522 (1.8109)	....	10
19 ..	....	....	.5520A	.5522N	.5518 (1.8122)	....	10
20 ..	....	....	.5480A	.5518N	.5469 (1.8284)	....	10
23 ..	....	.5555B	.5440A	.5469N	.5533 (1.8073)	....	10
24 ..	....	.5568B	....	.5533N	.5551 (1.8014)	....	10
25 ..	.5592	.5592	.5535A	.5535A	.5535 (1.8066)	....	10
26 ..	....	.5570B	....	.5535N	.5578 (1.7927)	....	10
27 ..	.5645	.5645	.5630A	.5645	.5645 (1.7714)	12	21
30 ..	.5670	.5675B	.5670	.5675B	.5700 (1.7543)	1	22

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1 ..	.5710	.5740B	.5697A	.5697A	.5697 (1.7553)	2	22
2 ..	.5690	.5715B	.5690	.5691	.5710 (1.7513)	40	37
3 ..	.5720	.5740B	.5720	.5740B	.5740 (1.7421)	4	33
4 ..	Exchange Closed; Independence Day						
7 ..	.5760	.5760	.5665A	.5750	.5670 (1.7636)	2	34
8 ..	....	.5750B	....	.5695B	.5697 (1.7553)	....	34
9 ..	....	.5723B	.5670A	.5723B	.5723 (1.7473)	....	34
10 ..	....	....	.5700A	.5723N	.5707 (1.7522)	....	34
11 ..	....	....	.5620A	.5707N	.5623 (1.7784)	....	34
14 ..	....	.5716B	....	.5623N	.5707 (1.7522)	....	34
15 ..	.5770	.5799	.5730A	.5799	.5799 (1.7244)	8	32
16 ..	.5800	.5820B	.5790A	.5795	.5808 (1.7217)	107	134
17 ..	....	...	.5770A	.5808N	.5800 (1.7241)	....	134
18 ..	...	.5885B	.5790A	.5800N	.5873 (1.7027)	....	134
21 ..	.5873	.5915B	.5870A	.5910B	.5910 (1.6920)	1	134
22 ..	.5848	.5885B	.5835A	.5885B	.5885 (1.6992)	2	134
23 ..	.5830	.5905B	.5830	.5900	.5900 (1.6949)	3	134
24 ..	....	....	.5855A	.5855A	.5860 (1.7064)	....	134
25 ..	.5828	.5828	.5825A	.5828	.5831 (1.7149)	1	135
28 ..	.5950	.5965B	.5950	.5965B	.5965 (1.6764)	3	135
29 ..	.5935	.5998	.5935	.5960A	.5968 (1.6756)	22	140
30 ..	.5980	.5992B	.5950A	.5975	.5975 (1.6736)	2	140
31 ..	.6045	.6050B	.6037	.6045	.6058 (1.6507)	9	147

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1 ..	.6085	.6085	.6030A	.6078	.6070 (1.6474)	7	153
4 ..	.6085	.6085	.6033A	.6057A	.6055 (1.6515)	17	154
5 ..	.5970	.6010B	.5970	.6005	.5993 (1.6686)	4	157
6 ..	.6030@.6036	.6043B	.6025A	.6033	.6043 (1.6548)	4	157
7 ..	.6065	.6076	.6060A	.6065	.6065 (1.6488)	9	162
8 ..	.6090	.6090	.6065A	.6070B	.6079 (1.6450)	2	161
11 ..	.6137	.6137	.6107	.6120	.6120 (1.6339)	66	182
12 ..	.6060@.6059	.6060	.6025A	.6025A	.6025 (1.6597)	220	292
13 ..	.6060	.6073	.6050A	.6056	.6063 (1.6493)	15	299
14 ..	.6094	.6095B	.6083A	.6094	.6098 (1.6398)	2	301
15 ..	.6083	.6083	.6077	.6077	.6085 (1.6433)	20	321
18 ..	.6053	.6053	.6030A	.6043	.6040 (1.6556)	8	323
19 ..	.6050	.6100	.6050	.6100	.6100 (1.6393)	25	346
20 ..	.6120	.6138B	.6120	.6129	.6129 (1.6315)	21	361
21 ..	.6113	.6148B	.6108A	.6145	.6140 (1.6286)	15	363
22 ..	.6130	.6130	.6110	.6122	.6120 (1.6339)	15	366
25 ..	.6135	.6143	.6133	.6138	.6138 (1.6291)	8	365
26 ..	.6128	.6128	.6084	.6085	.6080 (1.6447)	25	367

(Continued in Next Column)

SWISS FRANC FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
27..	.6085	.6155	.6080A	.6155	.6140 (1.6286)	10	368
28..	.6143	.6143	.6074A	.6076	.6076 (1.6458)	11	366
29..	.6135	.6170B	.6130A	.6157	.6157 (1.6241)	11	367

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day						
2..	.6184	.6184	.6155	.6180	.6177 (1.6189)	75	408
3..	.6130	.6180B	.6125	.6170A	.6170 (1.6207)	130	469
4..	.6170	.6175B	.6125	.6125	.6131 (1.6310)	9	445
5..	.6100	.6122B	.6020A	.6030@.6035	.6033 (1.6575)	97	478
8..	.5998	.6008	.5965	.5965	.5963 (1.6770)	137	517
9..	.5997	.6040	.5995	.6010	.6010 (1.6638)	81	557
10..	.6060	.6062	.6023	.6027	.6027 (1.6592)	30	569
11..	.5993	.5993	.5932A	.5945B	.5945 (1.6820)	150	650
12..	.5988	.6060	.5975	.6035	.6045 (1.6542)	76	685
15..	.6085	.6108B	.6074	.6105	.6105 (1.6380)	314	892
16..	.6107	.6120B	.6074	.6085A	.6085 (1.6433)	16	892
17..	.6138	.6165	.6130A	.6165@.6162A	.6161 (1.6231)	34	900
18..	.6194	.6274	.6194	.6274	.6268 (1.5954)	127	921
19..	.6265	.6295	.6247A	.6287@.6280A	.6279 (1.5926)	177	962
22..	.6160	.6161	.6133	.6144@.6142A	.6140 (1.6286)	162	985
23..	.6107	.6114	.6058A	.6073@.6070	.6070 (1.6474)	75	991
24..	.6094	.6102	.6072	.6087	.6082 (1.6441)	21	991
25..	.6055	.6086B	.6053A	.6082A	.6082 (1.6441)	26	995
26..	.6086	.6090B	.6041	.6041@.6046	.6047 (1.6537)	55	1010
29..	.6145	.6179	.6135	.6172	.6169 (1.6210)	95	1001
30..	.6176	.6178	.6118A	.6136A	.6137 (1.6294)	69	1026

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.6133	.6169B	.6133	.6162@.6166	.6165 (1.6220)	52	1031
2..	.6155	.6213	.6155	.6206B	.6205 (1.6116)	36	1040
3..	.6230	.6260	.6203A	.6211@.6213B	.6214 (1.6092)	97	1069
6..	.6232	.6245	.6220A	.6235	.6231 (1.6048)	31	1072
7..	.6151	.6198B	.6144A	.6189B@.6191	.6190 (1.6155)	173	1073
8..	.6187	.6206B	.6187	.6193B@.6196	.6196 (1.6139)	152	1092
9..	.6202	.6203	.6170A	.6189B@.6190	.6191 (1.6152)	33	1096
10..	.6188	.6241B	.6188	.6229A@.6225	.6229 (1.6053)	63	1110
13..	.6251	.6280	.6241	.6273@.6280	.6279 (1.5926)	140	1164
14..	.6233	.6251B	.6233	.6240	.6242 (1.6020)	79	1158
15..	.6237	.6254	.6213A	.6243B	.6244 (1.6015)	22	1156
16..	.6251	.6251	.6210	.6221	.6221 (1.6074)	209	1250
17..	.6237	.6244B	.6209A	.6233B@.6237	.6231 (1.6048)	126	1286
20..	.6195	.6203	.6166	.6194A	.6194 (1.6144)	131	1289
21..	.6165	.6194B	.6165	.6179	.6181 (1.6178)	98	1328
22..	.6190	.6205B	.6170A	.6180	.6180 (1.6181)	28	1323
23..	.6140@.6138	.6147B	.6068	.6083@.6085	.6085 (1.6433)	280	1217
24..	.6028	.6031	.5988	.6010@.6006A	.6005 (1.6652)	340	1279
27..	.5975@.5973	.5976	.5935	.5938	.5940 (1.6835)	290	1323
28..	.6007	.6020B	.5992	.6002	.5998 (1.6672)	252	1338
29..	.6010	.6020B	.5988A	.6010A	.6014 (1.6627)	72	1361
30..	.6040	.6040	.5909A	.5921@.5923	.5923 (1.6883)	347	1392
31..	.5860@.5862	.5898B	.5850	.5885@.5890	.5889 (1.6980)	372	1448

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	.5845	.5883	.5840	.5866@.5864	.5865 (1.7050)	224	1477
4..	.5880	.5905	.5872A	.5874	.5873 (1.7027)	203	1471
5..	.5840	.5871B	.5828A	.5862@.5860A	.5859 (1.7067)	354	1369
6..	.5839	.5876	.5836	.5859B	.5859 (1.7067)	108	1374
7..	.5851	.5885	.5813	.5873	.5873 (1.7027)	189	1409
10..	.5930@.5932	.5946	.5918	.5933@.5934	.5932 (1.6857)	274	1490
11..	.5980	.5980	.5961	.5970@.5963	.5962 (1.6772)	296	1541
12..	.6000@.6002	.6019	.5995	.6017@.6018	.6017 (1.6619)	480	1648
13..	.5995	.6046B	.5995	.6037@.6035	.6036 (1.6567)	627	1880
14..	.6030@.6032	.6068	.6010	.6057@.6055	.6056 (1.6512)	469	1969
17..	.6029	.6034	.6002	.6006@.6005	.6006 (1.6650)	552	2112
18..	.5982	.6018	.5980	.6009@.6005A	.6007 (1.6647)	318	2157
19..	.6003	.6043B	.5990	.6029@.6030B	.6029 (1.6586)	263	2189
20..	.6030	.6035	.6003	.6022@.6020	.6021 (1.6608)	275	2278
21..	.5977@.5981	.5988	.5926	.5940@.5939	.5940 (1.6835)	1334	2764
24..	.5937	.5962	.5930	.5955@.5956	.5956 (1.6789)	2121	3658
25..	.5985@.5989	.6094	.5985	.6081@.6085	.6084 (1.6436)	3728	4578
26..	.6080@.6081	.6092	.6047	.6068@.6065	.6067 (1.6482)	1980	4752
27..	Exchange Closed: Thanksgiving Day						
28..	.6108@.6112	.6138	.6108	.6132@.6131	.6131 (1.6310)	1930	4887

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.6176@.6173	.6183	.6116	.6134@.6136	.6135 (1.6299)	3222	5340
2..	.6110	.6136	.6093	.6103@.6106	.6105 (1.6380)	4603	7096
3..	.6097	.6145	.6094	.6125@.6128	.6128 (1.6318)	4418	8887
4..	.6093@.6090	.6125	.6016	.6021@.6016	.6019 (1.6614)	7026	9549
5..	.6029@.6032	.6053	.5970	.5983@.5979	.5981 (1.6719)	9755	11255
8..	.5986@.5988	.5994	.5963	.5987@.5988	.5987 (1.6702)	13748	12879

(Continued in Next Column)

SWISS FRANC FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
9..	.5978@.5976	.5978	.5931	.5932@.5934	.5933 (1.6854)	21547	14417
10..	.5950@.5953	.5995	.5943	.5982@.5978	.5980 (1.6722)	18570	15603
11..	.5976@.5977	.5977	.5942	.5955@.5958	.5957 (1.6786)	16831	17102
12..	.5908@.5912	.5954	.5898	.5950@.5946	.5948 (1.6812)	25281	18352
15..	.5928@.5926	.5940	.5904	.5916@.5914	.5915 (1.6906)	16006	17317
16..	.5885@.5886	.5905	.5880	.5885@.5882	.5884 (1.6995)	14569	17857
17..	.5900@.5901	.5920	.5896	.5902@.5897	.5899 (1.6952)	13407	18717
18..	.5926@.5925	.5968	.5925	.5960@.5958	.5959 (1.6781)	17561	19111
19..	.5968@.5970	.6002	.5959	.5991@.5988	.5989 (1.6697)	12776	18576
22..	.6046@.6044	.6067	.6033	.6048@.6052	.6050 (1.6528)	12685	18361
23..	.6098@.6096	.6128	.6070	.6125@.6121	.6123 (1.6331)	17367	19953
24..	.6085@.6092	.6122	.6085	.6114@.6112	.6113 (1.6358)	5599	19484
25..	Exchange Closed: Christmas						
26..	.6110@.6112	.6140	.6103	.6125@.6130	.6127 (1.6321)	4967	19344
29..	.6175@.6174	.6199	.6164	.6179@.6184	.6181 (1.6178)	13526	20598
30..	.6166@.6173	.6192	.6158	.6177@.6179	.6178 (1.6186)	12533	21555
31..	.6206@.6213	.6250	.6194	.6249@.6246	.6247 (1.6007)	10763	22016

JUNE 1987 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
21..	.6145	.6165B	.6145	.6155	.6155 (1.6246)	2	2
22..	....	....	....	.6155N	.6155 (1.6246)	....	1
25..	....	....	....	.6155N	.6165 (1.6220)	....	....
26..	....	....	.6130A	.6165N	.6140 (1.6286)	....	....
27..	....	....	....	.6140N	.6165 (1.6220)	....	....
28..	....	....	....	.6165N	.6165 (1.6220)	....	....
29..	....	.6190B	....	.6165N	.6177 (1.6189)	....	....

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day						
2..	....	....	....	.6177N	.6200 (1.6129)	....	....
3..	....	....	....	.6200N	.6200 (1.6129)	....	....
4..	....	....	.6180A	.6200N	.6180 (1.6181)	....	....
5..	.6128	.6128	.6128	.6128	.6128 (1.6318)	....	....
8..	....	....	.6028A	.6128N	.6100 (1.6393)	1	1
9..	....	....	.6030A	.6100N	.6040 (1.6556)	....	1
10..	....	....	....	.6040N	.6055 (1.6515)	....	1
11..	....	....	....	.6055N	.5975 (1.6736)	....	1
12..	.6065	.6100	.6065	.6080A	.6075 (1.6460)	4	5
15..	.6130	.6135B	.6100	.6121	.6140 (1.6286)	9	12
16..	....	....	.6100A	.6110A	.6115 (1.6353)	....	11
17..	.6180	.6192B	.6180	.6180	.6186 (1.6165)	1	11
18..	....	.6298B	....	.6298B	.6293 (1.5890)	....	11
19..	.6297	.6320B	.6277A	.6315	.6307 (1.5855)	57	67
22..	.6195	.6195	.6165A	.6172	.6166 (1.6217)	2	67
23..	....	....	.6095A	.6166N	.6095 (1.6406)	....	67
24..	....	....	....	.6095N	.6107 (1.6374)	....	67
25..	....	.6110B	.6080A	.6107N	.6107 (1.6374)	....	67
26..	.6100	.6110	.6075A	.6110	.6072 (1.6469)	3	67
29..	....	.6200B	....	.6200B	.6194 (1.6144)	....	67
30..	.6168	.6170B	.6145A	.6170B	.6162 (1.6228)	11	68

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	.6200B	....	.6162N	.6192 (1.6149)	....	68
2..	....	.6235B	....	.6192N	.6231 (1.6048)	....	68
3..	.6245	.6284B	.6233A	.6233A	.6244 (1.6015)	4	72
6..	.6260	.6269B	.6260	.6260	.6260 (1.5974)	1	73
7..	.6190	.6216B	.6190	.6216B	.6222 (1.6072)	1	74
8..	....	.6240B	....	.6222N	.6228 (1.6056)	....	74
9..	....	....	.6200A	.6228N	.6220 (1.6077)	....	74
10..	.6257	.6280B	.6257	.6257	.6261 (1.5971)	2	75
13..	....	.6315B	....	.6261N	.6311 (1.5845)	....	75
14..	.6279	.6285B	.6279	.6279	.6274 (1.5938)	1	76
15..	....	....	....	.6274N	.6276 (1.5933)	....	76
16..	.6267	.6267	.6250	.6250	.6253 (1.5992)	11	77
17..	.6242	.6255B	.6242	.6242	.6258 (1.5979)	33	95
20..	.6200	.6225B	.6190A	.6200	.6221 (1.6074)	264	345
21..	.6203	.6222B	.6190A	.6210	.6214 (1.6092)	167	511
22..	.6224	.6225B	.6195A	.6213A	.6210 (1.6103)	....	511
23..	.6160	.6160	.6097A	.6100	.6111 (1.6363)	6	513
24..	.6050	.6065	.6030A	.6065	.6036 (1.6567)	4	514
27..	.6002	.6002	.5965A	.5990	.5968 (1.6756)	16	513
28..	.6044	.6053B	.6025A	.6038	.6026 (1.6594)	7	517
29..	.6040	.6042B	.6020A	.6032	.6042 (1.6550)	74	571
30..	.5992	.5992	.5946A	.5952A	.5952 (1.6801)	6	574
31..	.5895	.5917	.5888A	.5917	.5917 (1.6900)	2	575

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	.5885	.5906B	.5875A	.5895A	.5895 (1.6963)	22	581
4..	.5920	.5929	.5903A	.5903A	.5902 (1.6943)	3	580
5..	.5870	.5891	.5870	.5890	.5889 (1.6980)	5	580

(Continued in Next Column)

SWISS FRANC FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
6..	.5891	.5897B	.5870A	.5891	.5889 (1.6980)	1	581
7..	.5850	.5917B	.5850	.5850	.5901 (1.6946)	....	581
10..	.5965	.5967	.5952	.5965A	.5963 (1.6770)	115	591
11..	.6009	.6012	.5990A	.6012	.5992 (1.6688)	5	595
12..	.6042	.6050B	.6042	.6050B	.6050 (1.6528)	3	595
13..	....	.6073B	.6030A	.6050N	.6065 (1.6488)	....	595
14..	.6055	.6097B	.6055	.6085B	.6085 (1.6433)	3	596
17..	.6065	.6065	.6036A	.6037	.6037 (1.6564)	8	601
18..	.6018	.6050B	.6018	.6037A	.6037 (1.6564)	10	604
19..	.6065	.6076	.6055A	.6059A	.6059 (1.6504)	4	603
20..	....	....	.6038A	.6059N	.6049 (1.6531)	....	602
21..	.6005	.6008	.5950	.5967B	.5966 (1.6761)	29	605
24..	.5972	.5990B	.5972	.5985B	.5985 (1.6708)	156	449
25..	.6060	.6130	.6060	.6118@.6115A	.6112 (1.6361)	34	470
26..	.6118	.6118	.6080	.6094A	.6094 (1.6409)	30	478
27..	Exchange Closed: Thanksgiving Day						
28..	.6173	.6180	.6155	.6165	.6160 (1.6233)	9	476

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.6205B@.6210	.6210	.6153	.6153	.6163 (1.6225)	15	478
2..	.6150	.6160	.6135A	.6135A	.6135 (1.6299)	26	470
3..	.6127	.6170	.6127	.6160	.6158 (1.6239)	7	473
4..	.6136	.6136	.6040A	.6040A	.6045 (1.6542)	28	477
5..	.6052	.6071B	.5990	.6005A	.6007 (1.6647)	35	475
8..	.6016	.6016	.6000	.6010	.6015 (1.6625)	14	483
9..	.5970	.5975B	.5963	.5963	.5963 (1.6770)	38	491
10..	.6020	.6020	.5998	.6009A	.6009 (1.6641)	26	505
11..	.5971	.5994	.5971	.5986A	.5986 (1.6705)	10	508
12..	.5945	.5980B	.5935	.5977	.5977 (1.6730)	39	517
15..	.5965	.5970	.5939A	.5945	.5945 (1.6820)	35	537
16..	.5925	.5937	.5909	.5909@.5912B	.5914 (1.6909)	59	556
17..	.5937	.5949B	.5928	.5928	.5929 (1.6866)	37	559
18..	.5957	.5995	.5957	.5991A@.5983	.5988 (1.6700)	115	631
19..	.5995	.6035	.5990A	.6020	.6020 (1.6611)	100	651
22..	.6080	.6100	.6067	.6081A@.6085	.6080 (1.6447)	65	650
23..	.6122	.6160	.6100A	.6157@.6152A	.6154 (1.6249)	100	672
24..	.6120	.6150B	.6120	.6148@.6142	.6143 (1.6278)	50	677
25..	Exchange Closed: Christmas						
26..	.6140	.6170B	.6139A	.6154@.6158B	.6156 (1.6244)	37	675
29..	.6200@.6203	.6230	.6197A	.6212	.6212 (1.6097)	262	767
30..	.6204	.6222B	.6190	.6207@.6210	.6210 (1.6103)	157	790
31..	.6235@.6238	.6285	.6230A	.6285@.6282A	.6279 (1.5926)	150	842

SEPTEMBER 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
16..	.6140	.6140	.6140	.6140	.6140 (1.6286)	1	1
17..	....	.6205B	....	.6140N	.6211 (1.6100)	....	1
18..	....	.6325B	....	.6325B	.6318 (1.5827)	....	1
19..	....	.6335B	.6310A	.6318N	.6335 (1.5785)	....	1
22..	....	....	.6200A	.6200A	.6193 (1.6147)	....	1
23..	....	....	.6120A	.6193N	.6120 (1.6339)	....	1
24..	....	....	....	.6120N	.6132 (1.6307)	....	1
25..	....	.6135B	....	.6132N	.6132 (1.6307)	....	1
26..	....	....	.6100A	.6132N	.6097 (1.6401)	....	1
29..	....	.6215B	....	.6215B	.6219 (1.6079)	....	1
30..	....	....	.6170A	.6219N	.6200 (1.6129)	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	.6210	.6215B	.6195A	.6205	.6219 (1.6079)	3	3
2..	....	.6230B	....	.6219N	.6260 (1.5974)	....	1
3..	....	.6305B	....	.6260N	.6274 (1.5938)	....	1
6..	....	....	....	.6274N	.6288 (1.5903)	....	1
7..	....	....	....	.6288N	.6250 (1.6000)	....	1
8..	....	.6260B	....	.6250N	.6256 (1.5984)	....	1
9..	....	....	....	.6256N	.6249 (1.6002)	....	1
10..	....	.6300B	....	.6249N	.6290 (1.5898)	....	1
13..	....	....	....	.6290N	.6339 (1.5775)	....	1
14..	....	....	....	.6339N	.6302 (1.5867)	....	1
15..	....	....	....	.6302N	.6304 (1.5862)	....	1
16..	....	....	....	.6304N	.6280 (1.5923)	....	1
17..	....	....	....	.6280N	.6286 (1.5908)	....	1
20..	....	....	.6225A	.6286N	.6249 (1.6002)	....	1
21..	....	....	....	.6249N	.6240 (1.6025)	....	1
22..	....	....	....	.6240N	.6240 (1.6025)	....	1
23..	.6130	.6130	.6130	.6130	.6138 (1.6291)	1	2
24..	....	....	.6070A	.6075A	.6065 (1.6488)	....	2
27..	....	....	.6000A	.6000A	.5997 (1.6675)	....	2
28..	....	.6065B	....	.5997N	.6056 (1.6512)	....	2
29..	....	....	.6050A	.6056N	.6070 (1.6474)	....	2
30..	....	....	.6000A	.6000[illegible]	.5980 (1.6722)	....	2
31..	....	....	.5960A	.5980N	.5945 (1.6820)	....	2

SWISS FRANC FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.5945N	.5923 (1.6883)	....	2
4..	....	....	....	.5923N	.5930 (1.6863)	....	2
5..	....	....	....	.5930N	.5918 (1.6897)	....	2
6..	....	....	....	.5918N	.5918 (1.6897)	....	2
7..	....	....	....	.5918N	.5928 (1.6869)	....	2
10..	.5991	.5995B	.5991	.5991	.5993 (1.6686)	100	102
11..	....	.6033B	....	.5993N	.6024 (1.6600)	....	102
12..	....	.6080B	....	.6080B	.6080 (1.6447)	....	102
13..	.6115	.6115	.6075A	.6110	.6094 (1.6409)	4	104
14..	....	.6130B	....	.6112B	.6112 (1.6361)	1	103
17..	....	....	....	.6112N	.6067 (1.6482)	....	103
18..	....	.6075B	.6055A	.6067N	.6067 (1.6482)	....	102
19..	....	.6090B	....	.6090B	.6090 (1.6420)	....	102
20..	....	....	.6080A	.6090N	.6079 (1.6450)	....	102
21..	....	....	.5990A	.5996B	.5997 (1.6675)	....	102
24..	.6002	.6002	.6002	.6002	.6015 (1.6625)	150	252
25..	....	.6150B	....	.6015N	.6144 (1.6276)	....	252
26..	.6143	.6143	.6143	.6143	.6133 (1.6305)	2	254
27..	Exchange Closed: Thanksgiving Day						
28..	.6210	.6210	.6210	.6210	.6200 (1.6129)	1	255

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	....	.6230B	....	.6200N	.6205 (1.6116)	....	255
2..	.6200	.6200	.6175A	.6175A	.6175 (1.6194)	1	255
3..	.6200	.6200	.6200	.6200	.6200 (1.6129)	1	256
4..	....	....	....	.6200N	.6073 (1.6466)	....	256
5..	.6078	.6078	.6078	.6078	.6037 (1.6564)	1	255
8..	.6040	.6040	.6040	.6040	.6044 (1.6545)	....	255
9..	.5995	.6005B	.5995	.5995	.5996 (1.6677)	20	271
10..	....	.6040B	....	.6040B	.6042 (1.6550)	....	273
11..	.6042	.6042	.6020A	.6020A	.6019 (1.6614)	2	273
12..	.5977	.6015B	.5977	.5977	.6010 (1.6638)	1	273
15..	.5998	.5998	.5979A	.5979A	.5979 (1.6725)	1	273
16..	....	....	.5948A	.5979N	.5948 (1.6812)	....	273
17..	....	.5970B	....	.5948N	.5962 (1.6772)	....	271
18..	....	.6025B	....	.6025B	.6018 (1.6616)	....	271
19..	....	.6050B	....	.6050B	.6048 (1.6534)	....	271
22..	....	.6120B	....	.6048N	.6114 (1.6355)	....	271
23..	.6180	.6188B	.6175A	.6180	.6188 (1.6160)	1	271
24..	.6160	.6175B	.6160	.6170	.6177 (1.6189)	3	274
25..	Exchange Closed: Christmas						
26..	....	.6201B	....	.6177N	.6189 (1.6157)	...	274
29..	.6250	.6250	.6250	.6250	.6247 (1.6007)	3	275
30..	.6250	.6250	.6230A	.6250	.6244 (1.6015)	8	281
31..	.6300	.6320B	.6300	.6305	.6314 (1.5837)	14	279

DECEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
15..	.6011	.6011	.6011	.6011	.6011 (1.6636)	1	1
16..	.5970	.5990B	.5970	.5970	.5983 (1.6714)	1	2
17..	.6010	.6010	.6010	.6010	.6010 (1.6638)	1	2
18..	....	.6055B	....	.6055B	.6048 (1.6534)	....	1
19..	....	....	....	.6048N	.6078 (1.6452)	....	1
22..	....	.6150B	....	.6078N	.6150 (1.6260)	....	1
23..	....	.6225B	....	.6150N	.6225 (1.6064)	....	1
24..	....	....	.6218A	.6225N	.6210 (1.6103)	....	1
25..	Exchange Closed: Christmas						
26..	....	....	....	.6210N	.6220 (1.6077)	....	1
29..	....	....	....	.6220N	.6285 (1.5910)	....	1
30..	....	....	....	.6285N	.6282 (1.5918)	....	1
31..	....	....	....	.6282N	.6350 (1.5748)	....	1

SWISS FRANC FUTURES DAILY VOLUME TOTALS DUR!NG 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	13,782	24,964	....	20,677	16,466	Closed	13,153	....	23,796
2	15,977	....	....	20,197	14,079	24,516	13,986	....	23,950	19,399	....	24,830
3	14,207	11,973	20,127	20,864	....	23,379	12,213	....	33,813	16,412	23,173	25,858
4	....	14,810	27,021	10,776	....	19,987	Closed	13,895	22,715	...	15,875	37,903
5	....	13,731	38,168	....	16,066	29,230	....	23,169	48,906	....	23,287	39,177
6	14,728	14,899	22,945	....	18,728	23,493	....	21,011	....	12,065	19,733	....
7	14,009	12,936	19,769	16,828	17,022	....	21,362	12,098	....	21,870	19,548	....
8	19,641	....	....	21,862	22,065	....	23,230	14,341	37,765	10,741	....	22,907
9	26,633	....	....	19,160	17,412	20,414	23,268	....	32,023	13,997	....	28,351
10	23,102	20,299	33,602	20,532	....	24,898	15,456	....	25,244	14,200	19,019	22,180
11	....	19,894	21,424	16,748	....	20,466	26,630	15,649	24,572	....	12,161	19,872
12	....	19,210	25,653	....	15,733	13,874	....	23,833	28,018	....	23,774	27,937
13	24,597	25,598	16,103	....	21,539	15,806	....	16,424	....	6,160	26,599	....
14	13,196	18,511	22,587	11,695	14,789	....	22,745	12,711	....	13,743	24,821	....
15	16,155	....	....	19,368	15,107	....	26,464	8,117	24,655	10,292	....	17,809
16	11,366	....	....	22,233	14,988	15,685	21,033	....	16,590	14,878	....	14,644
17	9,071	Closed	19,181	31,435	....	18,655	18,409	....	23,641	11,837	17,881	13,445
18	....	23,821	14,684	21,784	....	18,876	18,617	15,218	25,202	....	14,486	17,676
19	....	37,709	13,606	....	20,930	9,730	....	22,306	20,240	....	21,004	12,876
20	15,489	26,236	11,413	....	22,374	8,518	....	17,787	....	21,081	13,562	....
21	17,536	22,562	12,746	22,333	20,153	....	18,361	19,083	....	18,568	29,541	....
22	27,862	....	....	22,868	17,488	....	22,978	20,199	16,660	15,055	....	12,750
23	17,920	....	....	20,317	12,643	20,705	23,229	....	24,556	32,673	....	17,468
24	20,161	32,325	25,729	14,575	....	21,317	14,324	....	15,502	31,409	15,394	5,652
25	....	28,658	27,298	19,934	....	21,542	14,806	8,647	11,921	....	34,555	Closed
26	....	24,880	15,475	....	Closed	11,680	....	17,310	9,834	....	23,578	5,004
27	12,992	29,289	11,901	....	20,128	20,963	....	29,188	....	30,585	Closed	....
28	12,860	21,119	Closed	16,404	20,685	....	25,293	30,431	....	19,431	14,207	....
29	14,684	....	....	11,922	22,825	....	23,048	31,839	18,441	16,282	....	13,791
30	19,284	....	....	19,223	24,986	20,280	22,315	....	20,210	31,358	....	12,698
31	14,730	....	10,938	....	....	....	20,084	...	....	22,196	....	10,927
Total	376,200	418,460	410,370	414,840	394,704	404,014	448,526	389,722	504,458	417,385	392,198	427,551
Average	17,100	22,024	20,519	18,856	18,795	19,239	20,388	18,558	24,022	18,147	20,642	19,434

SWISS FRANC FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	28,492	30,420	....	34,177	34,356	Closed	26,282	....	34,006
2	28,317	....	....	28,311	29,775	31,852	36,209	....	46,471	27,405	....	35,440
3	27,898	28,875	38,796	28,362	....	30,831	37,771	....	46,834	29,031	31,455	35,882
4	....	29,417	38,441	28,173	....	30,484	Closed	34,329	47,562	....	31,058	34,792
5	....	29,885	34,063	....	30,616	31,337	....	33,798	44,942	....	31,477	34,696
6	27,191	29,773	35,693	....	29,866	32,863	....	35,303	....	29,890	31,361	....
7	28,400	29,628	34,590	29,443	31,684	....	34,249	35,345	....	31,081	31,624	....
8	27,359	....	....	29,505	33,230	....	33,482	35,719	41,761	31,484	....	33,167
9	27,390	....	....	29,314	34,544	29,034	32,953	...	41,029	30,390	....	30,979
10	26,945	32,034	36,480	28,922	....	29,574	33,350	....	39,877	31,933	31,567	31,120
11	....	32,684	33,692	28,356	....	29,105	31,660	36,782	39,563	....	31,253	31,243
12	....	32,717	33,956	....	35,532	28,796	....	35,853	40,403	....	32,170	30,669
13	25,721	33,906	33,369	....	35,469	28,002	....	35,031	....	33,005	33,648	....
14	26,078	33,894	31,902	28,084	34,320	....	30,773	35,969	....	34,129	33,294	....
15	25,278	....	....	28,886	34,137	....	32,598	36,666	36,556	33,920	....	29,054
16	25,124	....	....	30,156	33,620	28,782	32,807	....	25,248	34,442	....	18,688
17	25,716	Closed	32,067	31,178	....	18,600	32,567	....	26,065	33,727	31,831	19,549
18	....	36,906	27,590	32,181	....	19,078	34,078	36,531	28,644	....	31,350	20,014
19	....	34,276	29,279	....	33,280	19,835	....	37,203	32,905	....	31,317	19,499
20	27,917	35,155	30,149	....	31,056	19,649	....	37,057	....	34,611	32,087	....
21	28,248	36,142	32,098	35,426	30,746	....	34,263	39,083	....	32,566	32,379	....
22	28,104	....	....	35,096	29,597	....	33,831	44,844	31,036	32,743	....	19,283
23	29,290	....	....	34,239	29,343	19,225	33,541	....	28,994	33,650	....	20,897
24	30,042	37,682	29,571	32,643	....	21,070	32,447	....	27,005	29,852	33,159	20,436
25	....	37,745	28,207	34,746	....	22,079	31,781	44,745	26,694	....	34,450	Closed
26	....	37,241	27,429	....	Closed	21,964	....	43,962	25,566	....	34,809	20,294
27	30,251	38,303	27,750	....	30,567	27,582	....	43,428	...	28,861	Closed	....
28	30,889	39,151	Closed	35,570	30,195	....	33,211	42,970	....	30,276	34,495	....
29	30,073	....	....	35,027	30,890	....	34,883	44,717	26,314	31,966	....	21,641
30	29,729	....	....	34,855	30,766	32,254	35,288	....	26,619	33,406	....	22,627
31	29,412	....	28,521	....	....	....	35,466	....	....	32,621	....	23,138
Average	27,971	33,969	32,182	31,226	31,888	26,286	33,699	38,271	34,766	31,620	32,357	26,687

SWISS FRANC FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	11,340	....	....	10,952
18	....	....	....	....	....	9,549	....	....	....	....	....	....
19	....	....	6,579	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	6,579	....	....	9,549	....	....	11,340	....	....	10,952

1986 SWISS FRANC INTERBANK SPOT PRICES (In U.S. Dollars per one Swiss Franc, Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	...*	.4904	.4848	.4892	.4895	...	...	...	...	...	...	...	...	...	...
3	.4833	.4842	.4819	.4819	.4823	.4937	.4937	.4909	.4922	.4910	.5327	.5341	.5309	.5323	.5324
4	...	...	...	...	...	.4886	.4914	.4878	.4900	.4897	.5346	.5369	.5313	.5313	.5330
5	...	...	...	...	...	.4910	.4965	.4910	.4944	.4944	.5320	.5327	.5202	.5217	.5213
6	.4796	.4844	.4796	.4843	.4828	.4950	.4965	.4918	.4921	.4924	.5277	.5295	.5247	.5274	.5282
7	.4848	.4852	.4830	.4834	.4835	.4938	.4944	.4904	.4930	.4927	.5271	.5310	.5264	.5277	.5268
8	.4825	.4833	.4759	.4759	.4770	...	...	...	...	...	...	...	...	...	...
9	.4801	.4875	.4774	.4828	.4844	...	...	...	...	...	...	...	...	...	...
10	.4796	.4823	.4761	.4761	.4764	.4940	.5017	.4935	.5008	.5997	.5197	.5221	.5151	.5170	.5204
11	...	...	...	...	...	.5028	.5044	.5015	.5041	.5032	.5186	.5232	.5178	.5211	.5202
12	...	...	...	...	...	.5086	.5098	.5070	.5083	.5077	.5202	.5204	.5163	.5173	.5197
13	.4762	.4796	.4740	.4775	.4786	.5099	.5161	.5069	.5149	.5136	.5188	.5202	.5159	.5181	.5167
14	.4768	.4798	.4764	.4766	.4766	.5111	.5151	.5107	.5149	.5140	.5260	.5282	.5242	.5250	.5249
15	.4793	.4814	.4784	.4810	.4803	...	...	...	...	...	...	...	...	...	...
16	.4819	.4825	.4792	.4801	.4798	...	...	...	...	...	...	...	...	...	...
17	.4783	.4806	.4772	.4778	.4784	Closed					.5255	.5332	.5255	.5329	.5310
18	...	...	...	...	...	...*	.5236	.5115	.5236	.5204	.5309	.5319	.5293	.5302	.5313
19	...	...	...	...	...	.5234	.5313	.5186	.5219	.5205	.5266	.5288	.5260	.5277	.5274
20	Closed					.5236	.5277	.5201	.5230	.5211	.5280	.5298	.5277	.5288	.5288
21	.4799	.4811	.4785	.4785	.4795	.5165	.5209	.5154	.5200	.5200	.5298	.5346	.5298	.5330	.5339
22	.4784	.4840	.4770	.4800	.4814	...	...	...	...	...	...	...	...	...	...
23	.4822	.4844	.4814	.4841	.4836	...	...	...	...	...	...	...	...	...	...
24	.4882	.4906	.4869	.4899	.4893	.5236	.5291	.5215	.5284	.5272	.5215	.5220	.5140	.5140	.5194
25	...	...	...	...	...	.5300	.5329	.5285	.5296	.5299	.5151	.5154	.5083	.5083	.5103
26	...	...	...	...	...	.5289	.5524	.5491	.5520	.5293	.5078	.5124	.5076	.5117	.5102
27	.4916	.4938	.4904	.4929	.4907	.5367	.5390	.5296	.5333	.5313	.5154	.5155	.5120	.5130	.5121
28	.4921	.4946	.4897	.4937	.4897	.5334	.5372	.5291	.5313	.5296	Closed				
29	.4927	.4963	.4927	.4930	.4954	...	...	...	...	...	...	...	...	...	...
30	.4934	.4980	.4930	.4960	.4950	...	...	...	...	...	...	...	...	...	...
31	.4931	.4944	.4922	.4937	.4938	...	...	...	...	...	.5136	.5136	.5081	.5109	.5120

* Data Not Available

	APRIL					MAY					JUNE				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	.5122	.5148	.5099	.5102	.5104	.5439	.5439	.5360	.5364	.5367	...	...	...	...	...
2	.5083	.5085	.5037	.5037	.5047	.5411	.5428	.5376	.5415	.5387	.5173	.5213	.5159	.5193	.5209
3	.5046	.5050	.4998	.5020	.5007	...	...	...	...	...	.5284	.5339	.5284	.5327	.5305
4	.5023	.5025	.4997	.5013	.5012	...	...	...	...	...	.5327	.5344	.5285	.5333	.5317
5	...	...	...	...	...	.5474	.5511	.5454	.5457	.5457	.5359	.5446	.5359	.5443	.5425
6	...	...	...	...	...	.5374	.5437	.5370	.5433	.5431	.5421	.5461	.5420	.5460	5440
7	.4970	.4975	.4954	.4970	.4961	.5434	.5514	.5424	.5514	.5483	...	...	...	...	...
8	.5081	.5096	.5053	.5094	.5067	.5520	.5555	.5477	.5482	.5485	...	...	...	...	...
9	.5108	.5136	.5099	.5109	.5099	.5505	.5549	.5491	.5499	.5494	.5405	.5436	.5396	.5396	.5414
10	.5122	.5246	.5121	.5219	.5216	...	...	...	..	...	.5439	.5497	.5428	.5462	.5482
11	.5200	.5216	.5173	.5190	.5184	...	...	...	...	...	.5485	.5494	.5457	.5482	.5467
12	...	...	...	...	...	.5550	.5580	.5534	.5574	.5543	.5468	.5491	.5468	.5489	.5480
13	...	...	...	...	...	.5546	.5557	.5449	.5482	.5488	.5444	.5497	.5443	.5485	.5480
14	.5163	.5208	.5158	.5175	.5177	.5489	.5515	.5481	.5503	.5500	...	...	...	...	...
15	.5599	.5213	.5145	.5171	.5614	.5489	.5502	.5467	.5470	.5477	...	...	...	...	...
16	.5665	.5312	.5279	.5312	.5672	.5427	.5440	.5399	.5399	.5414	.5519	.5532	.5467	.5467	.5488
17	.5698	.5430	5305	.5379	.5699	...	...	...	...	...	.5454	.5488	.5393	.5408	.5408
18	.5373	.5431	.5356	.5387	.5399	...	...	...	...	...	.5440	.5474	.5393	.5442	.5428
19	...	...	...	...	...	.5383	.5443	.5359	.5427	.5417	.5437	.5452	.5418	.5428	.5440
20	...	...	...	...	...	.5399	.5405	.5331	.5373	.5333	.5417	.5427	.5383	.5386	.5395
21	.5403	.5452	.5385	.5440	.5443	.5336	.5390	.5310	.5312	.5313	...	...	...	...	...
22	.5451	.5474	.5408	.5431	.5455	.5319	.5336	.5285	.5291	.5296	...	...	...	...	...
23	.5449	.5489	.5539	.5477	.5465	.5279	.5319	.5271	.5281	.5288	.5369	.5485	.5369	.5467	.5460
24	.5445	.5458	.5422	.5440	.5445	...	...	...	...	...	.5461	.5500	.5461	.5480	.5483
25	.5428	.5530	.5428	.5529	.5521	...	...	...	...	...	.5496	.5527	.5464	.5465	.5497
26	...	...	...	...	...	Closed					.5499	.5518	.5494	.5506	.5503
27	...	...	...	...	...	.5264	.5341	.5263	.5312	.5326	.5496	.5561	.5496	.5549	.5541
28	.5506	.5546	.5503	.5530	.5538	.5327	.5347	.5275	.5293	.5282	...	...	...	...	...
29	.5497	.5514	.5482	.5491	.5502	.5282	.5391	.5231	.5235	.5235	...	...	...	...	...
30	.5464	.5527	.5448	.5465	.5503	.5219	.5227	.5161	.5167	.5161	.5572	.5624	.5561	.5614	.5591
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

* Data Not Available

1986 SWISS FRANC INTERBANK SPOT PRICES (In U.S. Dollars per one Swiss Franc, Bid Side)

	JULY					AUGUST					SEPTEMBER				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	...*	.5656	.5616	.5617	.5644	.6006	.6006	.5959	.5975	5991	Closed				
2	.5610	.5644	.5605	.5635	.5633	...	...	...	...	...	.6109	.6127	.6101	.6116	.6116
3	.5667	.5688	.5640	.5662	.5662	...	...	...	...	...	.6074	.6123	.6064	.6093	.6103
4	Closed					.5992	.6007	.5963	.5966	.5973	.6108	.6121	.6073	.6073	.6073
5	...	...	...	...	...	.5906	.5945	.5891	.5904	.5925	.6073	.6077	.5971	.5980	.5973
6	...	...	...	...	...	.5960	.5980	.5952	.5977	.5955	...	...	...	...	...
7	.5680	.5689	.5591	.5591	.5611	.5997	.6002	.5984	.5984	.5991	...	...	...	...	...
8	.5665	.5686	.5608	.5646	.5629	.5986	.6020	.5964	.6002	.6002	.5929	.5948	.5903	.5904	5903
9	.5595	.5641	.5592	.5638	.5629	...	...	...	...	...	.5948	.5989	.5936	.5950	5940
10	.5632	.5648	.5619	.5632	.5624	...	...	...	...	...	.5997	.6009	.5959	.5966	.5959
11	.5610	.5625	.5555	.5564	.5558	.6055	.6055	.6031	.6044	.6033	.5947	.5952	.5876	.5887	.5885
12	...	...	...	...	...	.5986	.6035	.5952	.5952	.5957	.5934	.6006	.5932	.5989	.5993
13	...	...	...	...	...	.5997	.6004	.5975	.5997	.5982	...	...	...	...	...
14	.5588	.5649	.5580	.5636	.5630	.6018	.6040	.6002	.6038	.6018	...	...	...	...	...
15	.5689	.5740	.5652	.5722	.5714	.6024	.6025	.6011	.6018	.6015	.6040	.6060	.6029	.6049	.6045
16	.5734	.5775	.5724	.5730	.5747	...	...	...	...	...	.6053	.6053	.6018	.6018	.6027
17	.5739	.5747	.5701	.5737	.5706	...	...	...	...	...	.6072	.6106	.6072	.6103	.6097
18	.5719	.5802	.5717	.5790	.5802	.6011	.6016	.5955	.5973	.5980	.6147	.6226	.6144	.6213	.6207
19	...	...	...	...	...	.5971	.6067	.5971	.6056	.6033	.6201	.6244	.6197	.6224	.6209
20	...	...	...	...	...	.6058	.6088	.6056	.6066	.6069	...	...	...	...	...
21	.5814	.5847	.5798	.5834	.5832	.6045	.6091	.6045	.6079	.6084	...	...	...	...	...
22	.5836	.5847	.5778	.5837	.5793	.6081	.6088	.6055	.6071	.6064	.6112	.6121	.6079	.6101	.6101
23	.5817	.5839	.5747	.5795	.5813	...	...	...	...	...	.6055	.6072	.6011	.6020	.6027
24	.5809	.5815	.5793	.5793	.5797	...	...	...	...	...	.6044	.6056	.6022	.6033	.6038
25	.5760	.5813	.5753	.5758	.5760	.6076	.6086	.6035	.6082	.6080	.6016	.6044	.6007	6029	.6031
26	...	...	...	...	...	.6066	.6088	.6015	.6024	6033	.6042	.6051	.5997	.5997	.6016
27	...	...	...	...	...	.6027	.6119	.6016	.6077	.6091	...	...	...	...	...
28	.5799	.5913	.5795	.5885	.5889	.6066	.6084	.6015	.6038	.6018	...	...	...	...	...
29	.5884	.5929	.5863	.5896	.5889	.6040	.6127	.6037	.6097	.6110	.6079	.6123	.6075	.6103	.6108
30	.5868	.5920	.5868	.5896	.5897	...	...	...	...	...	.6114	.6125	.6058	.6077	.6082
31	.5947	.5991	.5945	.5980	.5961	...	...	...	...	...	...	...	...	...	...

* Data Not Available

	OCTOBER					NOVEMBER					DECEMBER				
Date	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00	7:00	High	Low	Last	1:00
1	.6077	.6106	.6075	.6103	.6097	...	...	...	...	...	.6131	.6136	.6079	.6099	.6084
2	.6091	.6159	.6084	.6146	.6151	...	...	...	...	...	.6072	.6097	.6058	.6067	.6075
3	.6151	.6197	.6148	.6151	.6159	.5799	.5836	.5793	.5830	.5819	.6058	.6108	.6055	.6097	.6086
4	...	...	...	...	...	.5830	.5858	.5824	.5824	.5832	.6067	.6086	.5979	.5982	.6013
5	...	...	...	...	...	.5793	.5829	.5780	.5790	.5803	.5995	.6018	.5936	.5955	.5936
6	.6172	.6190	.6165	.6165	.6172	.5790	.5827	.5788	.5817	.5819	...	...	...	...	...
7	.6095	.6148	.6088	.6133	.6129	.5803	.5842	.5770	.5824	.5832	...	...	...	...	...
8	.6123	.6155	.6123	.6138	.6140	...	...	...	...	...	.5954	.5963	.5934	.5950	.5950
9	.6144	.6157	.6121	.6134	.6134	...	...	...	...	...	.5943	.5945	.5903	.5908	.5903
10	.6125	.6188	.6067	.6176	.6176	.5881	.5904	.5871	.5887	.5896	.5920	.5964	.5915	.5950	.5955
11	...	...	...	...	...	Closed					.5947	.5947	.5915	.5927	.5920
12	...	...	...	...	...	.5947	.5975	.5947	.5966	.5961	.5888	.5925	.5870	.5878	.5915
13	Closed					.5954	.6006	.5951	.5988	.5992	...	...	...	...	...
14	.6172	.6201	.6172	.6180	.6195	.5979	.6029	.5970	.6015	.6015	...	...	...	...	...
15	.6181	.6203	.6176	.6182	.6190	...	...	...	...	...	.5897	.5910	.5873	.5889	.5887
16	.6190	.6203	.6163	.6165	.6169	...	...	...	...	...	.5854	.5871	.5853	.5853	.5865
17	.6177	.6191	.6165	.6176	.6165	.5989	.5995	.5959	.5959	.5966	.5871	.5889	.5868	.5877	.5871
18	...	...	...	...	...	.5945	.5980	.5938	.5970	.5963	.5898	.5938	.5898	.5938	.5934
19	...	...	...	...	...	.5959	.6006	.5959	.5984	.5984	.5936	.5960	.5934	.5929	.5965
20	.6154	.6154	.6119	.6138	.6134	.5990	.6006	.5970	.5975	.5975	...	...	...	...	...
21	.6120	.6145	.6119	.6138	.6137	.5947	.5957	.5897	.5904	.5903	...	...	...	...	...
22	.6148	.6157	.6122	.6136	.6129	...	...	...	...	...	.6013	.6038	.6007	.6024	.6031
23	.6101	.6108	.6027	.6031	.6045	...	...	...	...	...	.6066	.6110	.6060	.6093	.6095
24	.5986	.6000	.5950	.5959	.5961	.5906	.5934	.5902	.5929	.5920	.6062	.6090	.6062	.6086	.6086
25	...	...	...	...	...	.5952	.6055	.5952	.6047	.6051	Closed				
26	...	...	...	...	...	.6036	.6049	.6009	.6029	.6024	.6082	.6105	.6082	.6105	.6105
27	.5924	.5941	.5901	.5913	.5917	Closed					...	...	...	...	...
28	.5964	.5984	.5955	.5955	.5959	.6072	.6088	.6071	.6088	.6088	...	...	...	...	...
29	.5978	.5982	.5952	.5979	.5957	...	...	...	...	...	.6144	.6159	.6131	.6131	.6140
30	.5987	.5993	.5865	.5889	.5885	...	...	...	...	...	.6140	.6159	.6121	.6144	.6146
31	.5824	.5851	5807	.5837	.5830	...	...	...	...	...	.6150	.6207	.6150	.6207	.6199

* Data Not Available

1986 SWISS FRANC INTERBANK FORWARD RATES (In U.S. Dollars per one Swiss Franc)

JANUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	Closed					
2 ..	.4895	.4913	.4927	.4944	.4988	.5083
3 ..	.4823	.4840	.4855	.4871	.4915	.5011
4 ..	....	....	....	....	....	....
5 ..	....	....	....	....	....	....
6 ..	.4828	.4846	.4859	.4875	.4920	.5015
7 ..	.4835	.4853	.4867	.4883	.4928	.5023
8 ..	.4770	.4787	.4800	.4816	.4859	.4950
9 ..	.4841	.4862	.4878	.4896	.4945	.5046
10 ..	.4764	.4781	.4796	.4813	.4859	.4955
11 ..	....	....	....	....	....	....
12 ..	....	....	....	....	....	....
13 ..	.4786	.4805	.4821	.4836	.4885	.4966
14 ..	.4766	.4783	.4798	4813	.4861	.4960
15 ..	.4803	.4820	.4834	.4851	.4899	.5003
16 ..	.4798	.4814	.4829	.4846	.4889	.4982
17 ..	.4784	.4801	.4815	.4832	.4876	.4973
18 ..	....	....	....	....	....	....
19 ..	....	....	....	....	....	....
20 ..	Closed					
21 ..	.4795	.4811	.4826	.4842	.4889	.4985
22 ..	.4814	.4830	.4845	.4862	.4908	.5007
23 ..	.4836	.4852	.4866	.4884	.4929	.5028
24 ..	.4893	.4909	.4923	.4949	.4988	.5090
25 ..	....	....	....	....	....	....
26 ..	....	....	....	....	....	....
27 ..	.4907	.4923	.4937	.4953	.5000	.5098
28 ..	.4897	.4911	.4925	.4942	.4988	.5085
29 ..	.4954	.4967	.4982	.4999	.5044	.5142
30 ..	.4950	.4965	.4981	.4998	.5045	.5144
31 ..	.4938	.4953	.4968	.4985	.5031	.5132

FEBRUARY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	....	....	....	....	....	....
2 ..	....	....	....	....	....	....
3 ..	.4910	.4924	.4943	.4956	.5002	.5102
4 ..	.4897	.4911	.4929	.4943	.4990	.5087
5 ..	.4944	.4959	.4977	.4992	.5039	.5138
6 ..	.4924	.4939	.4957	.4974	.5020	.5119
7 ..	.4927	.4942	.4960	.4976	.5024	.5124
8 ..	....	....	....	....	....	....
9 ..	....	....	....	....	....	....
10 ..	.4997	.5013	.5032	.5047	.5097	.5200
11 ..	.5033	.5050	.5068	.5084	.5133	.5239
12 ..	.5077	.5093	.5111	.5128	.5180	.5288
13 ..	.5136	.5153	.5171	.5190	.5240	.5347
14 ..	.5140	.5157	.5175	.5193	.5242	.5350
15 ..	....	....	....	....	....	....
16 ..	....	....	....	....	....	....
17 ..	Closed					
18 ..	.5204	.5221	.5241	.5257	.5307	.5417
19 ..	.5205	.5222	.5241	.5257	.5309	.5415
20 ..	.5211	.5227	.5246	.5265	.5314	.5418
21 ..	.5200	.5216	.5234	.5252	.5302	.5408
22 ..	....	....	....	....	....	....
23 ..	....	....	....	....	....	....
24 ..	.5272	.5287	.5307	.5324	.5374	.5483
25 ..	.5299	.5314	.5332	.5349	.5400	.5506
26 ..	.5293	.5308	.5328	.5345	.5396	.5503
27 ..	.5313	.5331	.5349	.5366	.5419	.5524
28 ..	.5296	.5314	.5331	.5348	.5399	.5505
29 ..	....	....	....	....	....	....
30 ..	....	....	....	....	....	....
31 ..	....	....	....	....	....	....

MARCH

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	....	....	....	....	....	....
2 ..	....	....	....	....	....	....
3 ..	.5324	.5343	.5359	.5377	.5429	.5534
4 ..	.5330	.5348	.5366	.5383	.5437	.5538
5 ..	.5213	.5231	.5244	.5266	.5314	.5414
6 ..	.5282	.5301	.5319	.5335	.5387	.5489
7 ..	5268	.5285	.5303	.5319	.5369	.5468
8 ..	....	....	....	....	....	....
9 ..	....	....	....	....	....	....
10 ..	.5204	.5221	.5236	.5252	.5300	.5396
11 ..	.5202	.5218	.5233	.5249	.5296	.5386
12 ..	.5197	.5212	.5226	.5245	.5291	.5385
13 ..	.5167	.5182	.5209	.5214	.5261	.5353
14 ..	.5249	.5263	.5280	.5296	.5340	.5434
15 ..	....	....	....	....	....	....
16 ..	....	....	....	....	....	....
17 ..	.5310	.5327	.5341	.5356	.5402	.5497
18 ..	.5313	.5329	.5344	.5359	.5409	.5505
19 ..	.5274	.5288	.5302	.5319	.5365	.5458
20 ..	.5288	.5302	.5319	.5333	.5382	.5479
21 ..	.5399	.5353	.5369	.5384	.5434	.5530
22 ..	....	....	....	....	....	....
23 ..	....	....	....	....	....	....
24 ..	.5184	.5198	.5213	.5227	.5275	.5369
25 ..	.5103	.5117	.5132	.5147	.5192	.5284
26 ..	.5102	.5116	.5132	.5146	.5190	.5281
27 ..	.5121	.5135	.5150	.5163	.5206	.5288
28 ..	Closed					
29 ..	....	....	....	....	....	....
30 ..	....	....	....	....	....	....
31 ..	.5120	.5133	.5147	.5161	.5203	.5284

* Data Not Available

APRIL

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.5104	.5118	.5131	.5144	.5182	.5260
2 ..	.5047	.5061	.5074	.5089	.5128	.5209
3 ..	.5007	.5020	.5035	.5046	.5055	.5163
4 ..	.5012	.5126	.5040	.5052	.5092	.5171
5 ..	....	....	....	....	....	....
6 ..	....	....	....	....	....	....
7 ..	.4961	.4974	.4987	.4999	.5037	.5111
8 ..	.5067	.5080	.5092	.5105	.5140	.5216
9 ..	.5099	.5111	.5122	.5135	.5171	.5194
10 ..	.5216	.5228	.5241	.5253	.5291	.5367
11 ..	.5184	.5191	.5206	.5217	.5252	.5321
12 ..	....	....	....	....	....	....
13 ..	....	....	....	....	....	....
14 ..	.5177	.5187	.5199	.5211	.5246	.5314
15 ..	.5192	.5203	.5214	.5224	.5258	.5329
16 ..	.5306	.5317	.5327	.5330	.5354	.5442
17 ..	.5399	.5410	.5422	.5431	.5480	.5540
18 ..	.5399	.5410	.5422	.5432	.5468	.5538
19 ..	....	....	....	....	....	....
20 ..	....	....	....	....	....	....
21 ..	.5443	5454	.5466	.5477	.5513	.5586
22 ..	.5455	.5468	.5478	.5488	.5524	.5600
23 ..	.5465	.5478	.5490	.5501	.5541	.5617
24 ..	.5445	.5456	.5469	.5479	.5517	.5591
25 ..	.5521	.5532	.5545	.5557	.5594	.5632
26 ..	....	....	....	....	....	....
27 ..	....	....	....	....	....	....
28 ..	.5538	.5549	.5561	.5573	.5613	.5694
29 ..	.5502	.5514	.5526	.5539	.5579	.5656
30 ..	.5503	.5515	.5528	.5539	.5578	.5659
31 ..	....	....	....	....	....	....

MAY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	.5367	.5379	.5391	.5402	.5438	.5514
2 ..	.5387	.5399	.5411	.5422	.5459	.5534
3 ..	....	....	....	....	....	....
4 ..	....	....	....	....	....	....
5 ..	.5457	.5469	.5481	.5493	.5530	.5611
6 ..	.5431	.5443	.5455	.5467	.5503	.5583
7 ..	.5483	.5496	.5509	.5520	.5527	.5636
8 ..	.5485	.5498	.5510	.5521	.5558	.5636
9 ..	.5543	.5556	.5568	.5580	.5617	.5698
10 ..	....	....	....	....	....	....
11 ..	....	....	....	....	....	....
12 ..	.5494	.5507	.5519	.5531	.5568	.5646
13 ..	.5488	.5500	.5512	.5524	.5565	.5648
14 ..	.5500	.5509	.5524	.5537	.5574	.5654
15 ..	.5477	.5488	.5500	.5512	.5550	.5629
16 ..	.5414	.5424	.5435	.5440	.5485	.5567
17 ..	.5414	.5424	.5435	.5440	.5485	.5567
18 ..	....	....	....	....	....	....
19 ..	....	....	....	....	....	....
20 ..	.5417	.5427	.5438	.5450	.5488	.5569
21 ..	.5333	.5343	.5353	.5364	.5401	.5476
22 ..	.5313	.5324	.5334	.5345	.5382	.5458
23 ..	.5296	.5306	.5317	.5327	.5364	.5440
24 ..	.5288	.5298	.5309	.5319	.5356	.5434
25 ..	....	....	....	....	....	....
26 ..	....	....	....	....	....	....
27 ..	Closed					
28 ..	.5326	...*	...*	...*	...*	...*
29 ..	.5282	.5292	.5302	.5311	.5367	.5422
30 ..	.5161	.5170	.5181	.5191	.5225	.5298
31 ..	....	....	....	....	....	....

JUNE

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1 ..	....	....	....	....	....	....
2 ..	.5209	.5219	.5229	.5239	.5273	.5350
3 ..	.5303	.5314	.5326	.5336	.5370	.5443
4 ..	.5317	.5327	.5338	.5350	.5385	.5461
5 ..	.5425	.5435	.5448	.5459	.5495	.5575
6 ..	.5440	.5449	.5461	.5472	.5507	.5585
7 ..	....	....	....	....	....	....
8 ..	....	....	....	....	....	....
9 ..	.5414	.5422	.5433	.5443	.5475	.5554
10 ..	.5482	.5492	.5502	.5513	.5546	.5621
11 ..	.5467	.5477	.5487	.5500	.5531	.5608
12 ..	.5480	.5490	.5502	.5512	.5543	.5619
13 ..	.5480	.5489	.5500	.5510	.5541	.5614
14 ..	....	....	....	....	....	....
15 ..	....	....	....	....	....	....
16 ..	.5488	...*	...*	...*	...*	...*
17 ..	.5408	.5417	.5425	.5433	.5460	.5521
18 ..	.5428	.5436	.5445	.5453	.5478	.5538
19 ..	.5440	.5447	.5457	.5464	.5489	.5552
20 ..	.5395	.5399	.5407	.5415	.5440	.5499
21 ..	...	...	...	...	...	...
22 ..	...	...	...	...	...	...
23 ..	.5460	.5463	.5471	.5479	.5506	.5566
24 ..	.5483	.5489	.5494	.5502	.5531	.5594
25 ..	.5497	.5501	.5508	.5516	.5547	5608
26 ..	.5503	.5507	.5514	.5523	.5555	.5619
27 ..	.5541	.5551	.5559	.5565	.5595	.5660
28 ..	....	....	....	....	....	....
29 ..	....	....	....	....	....	....
30 ..	.5585	.5593	.5601	.5607	.5634	.5693
31 ..	....	....	....	....	....	....

1986 SWISS FRANC INTERBANK FORWARD RATES (In U.S. Dollars per one Swiss Franc)

JULY

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.5644	.5653	.5661	.5668	.5692	.5753
2	.5633	.5642	.5650	.5657	.5683	.5745
3	.5662	.5670	.5680	.5687	.5711	.5770
4	Closed					
5	...	...	...	...	...	...
6	...	...	...	...	...	...
7	.5611	.5621	.5630	.5636	.5660	.5715
8	.5629	.5638	.5648	.5655	.5679	.5737
9	.5629	.5640	.5650	.5660	.5687	.5752
10	.5624	.5635	.5645	.5652	.5677	.5735
11	.5558	.5566	.5576	.5584	.5606	.5360
12	...	...	...	...	...	...
13	...	...	...	...	...	...
14	.5630	...*	...*	...*	...*	...*
15	.5714	.5721	.5728	.5734	.5758	.5807
16	.5747	.5753	.5762	.5770	.5793	.5842
17	.5706	.5713	.5722	.5729	.5753	.5808
18	.5802	.5811	.5819	.5826	.5853	.5911
19	...	...	...	...	...	...
20	...	...	...	...	...	...
21	5832	5842	5848	5855	5878	5934
22	5793	5802	5809	5815	5839	5892
23	5813	5821	5829	5836	5860	5922
24	5797	5803	5811	5817	5841	5897
25	5760	5768	5775	5782	5807	5866
26	...	...	...	...	...	...
27	...	...	...	...	...	...
28	5889	5897	5905	5912	5940	6002
29	5889	5896	5905	5912	5941	6002
30	5897	5907	5916	5923	5951	6011
31	...	...	...	...	...	...

AUGUST

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.5991	.6000	.6010	.6018	.6046	.6106
2	...	...	...	...	...	...
3	...	...	...	...	...	...
4	.5973	.5984	.5991	.6000	.6026	.6086
5	.5925	.5936	.5944	.5953	.5961	.6047
6	.5955	.5966	.5975	.5985	.6012	.6077
7	.5991	.6001	.6011	.6019	.6044	.6106
8	.6002	.6012	.6023	.6030	.6056	.6123
9	...	...	...	...	...	...
10	...	...	...	...	...	...
11	.6033	.6045	.6053	.6061	.6088	.6153
12	.5957	.5969	.5977	.5985	.6014	.6075
13	.5982	.5994	.6002	.6012	.6037	.6099
14	.6018	.6029	.6038	.6047	.6070	.6129
15	.6015	.6026	.6036	.6043	.6071	.6133
16	...	...	...	...	...	...
17	...	...	...	...	...	...
18	.5980	.5991	.5999	.6008	.6033	6091
19	.6033	.6044	.6051	.6062	.6087	.6151
20	.6069	.6078	.6086	.6094	.6118	.6176
21	.6084	.6093	.6102	.6109	.6131	.6188
22	.6064	6072	.6081	.6089	.6114	.6170
23	...	...	...	...	...	...
24	...	...	...	...	...	...
25	.6080	.6091	.6098	6107	.6131	.6186
26	.6033	6043	.6050	.6057	.6081	.6138
27	.6091	6101	.6110	.6116	.6140	.6197
28	.6018	.6025	.6035	.6041	.6065	.6121
29	...	...	...	...	...	...
30	...	...	...	...	...	...
31	...	...	...	...	...	...

SEPTEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mp
1	Closed					
2	.6116	.6125	.6132	.6139	.6160	.6213
3	.6103	.6112	.6119	.6128	.6153	.6209
4	.6073	.6082	.6091	.6097	.6122	.6176
5	.5973	.5982	.5990	.5997	.6020	.6075
6	...	...	...	...	...	...
7	...	...	...	...	...	...
8	.5903	.5912	.5921	.5927	.5953	.6011
9	.5940	.5949	.5958	.5965	.5992	.6049
10	.5959	.5969	.5978	.5984	.6009	.6006
11	.5885	.5893	.5903	.5910	.5936	.5997
12	.5993	.6002	.6011	.6018	.6047	.6108
13	...	...	...	...	...	...
14	...	...	...	...	...	...
15	.6045	.6054	.6063	.6070	.6098	.6161
16	.6027	.6037	.6045	.6052	.6079	.6140
17	.6097	.6106	.6115	.6122	.6148	.6214
18	.6207	.6216	.6224	.6232	.6258	.6323
19	.6209	.6217	.6227	.6235	.6260	.6323
20	...	...	...	...	...	...
21	...	...	...	...	...	...
22	.6101	.6109	.6118	.6127	.6153	.6216
23	.6027	.6037	.6045	.6055	.6078	.6148
24	.6038	.6048	.6056	.6067	.6090	.6155
25	.6031	.6040	.6048	.6058	.6081	.6144
26	.6016	.6025	.6032	.6043	.6067	.6133
27	...	...	...	...	...	...
28	...	...	...	...	...	...
29	.6108	.6119	.6127	.6139	.6162	.6228
30	.6082	.6093	.6102	.6113	.6138	.6205
31	...	...	...	...	...	...

* Data Not Available

OCTOBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.6097	.6108	.6117	.6129	.6152	.6220
2	.6151	.6164	.6175	.6181	.6208	.6271
3	.6159	.6171	.6182	.6189	.6216	.6281
4	...	...	...	...	...	...
5	...	...	...	...	...	...
6	.6172	.6185	.6193	.6201	.6229	.6289
7	.6129	.6141	.6151	.6159	.6185	.6250
8	.6140	.6153	.6163	.6171	.6197	.6263
9	.6134	.6146	.6157	.6162	.6187	.6251
10	.6176	.6188	.6199	.6206	.6231	.6297
11	...	...	...	...	...	...
12	...	...	...	...	...	...
13	Closed					
14	.6195	.6209	.6219	.6226	.6253	.6317
15	.6190	.6203	.6214	.6223	.6250	.6315
16	.6169	.6181	.6195	.6199	.6226	.6291
17	.6165	.6178	.6191	.6195	.6222	.6289
18	...	...	...	...	...	...
19	...	...	...	...	...	...
20	.6134	.6149	.6161	.6166	.6196	.6261
21	.6137	.6151	.6164	.6169	.6198	.6266
22	.6129	.6142	.6153	.6160	.6187	.6254
23	.6045	.6059	.6071	.6074	.6103	.6167
24	.5961	.5970	.5982	.5986	.6013	.6074
25	...	...	...	...	...	...
26	...	...	...	...	...	...
27	.5917	.5927	.5939	.5944	.5969	.6031
28	.5959	.5969	.5981	.5987	.6012	.6075
29	.5957	.5964	.5974	.5981	.6004	.6058
30	.5885	.5897	.5905	.5913	.5939	.5997
31	.5830	.5844	.5851	.5859	.5886	.5947

NOVEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	...	...	...	...	...	...
2	...	...	...	...	...	...
3	.5819	5831	.5839	.5847	.5874	.5934
4	.5832	.5846	.5852	.5862	.5888	.5948
5	.5803	.5816	.5823	.5833	.5858	.5920
6	.5819	.5831	.5839	.5847	.5874	.5934
7	.5832	.5845	.5852	.5861	.5890	.5954
8	...	...	...	...	...	...
9	...	...	...	...	...	...
10	.5896	.5909	.5917	.5927	.5958	.6027
11	Closed					
12	.5961	.5975	.5983	.5994	.6026	.6097
13	.5992	.6006	.6015	.6024	.6055	.6126
14	.6015	.6029	.6038	.6047	.6080	.6150
15	...	...	...	...	...	...
16	...	...	...	...	...	...
17	.5966	.5530	.5988	.5998	.6028	.6093
18	.5963	.5979	.5984	.5994	6025	.6091
19	.5984	.5999	.6007	.6017	.6046	.6114
20	.5975	.5989	.5997	.6006	.6036	.6097
21	.5903	.5920	.5924	.5934	.5963	.6025
22	...	...	...	...	...	...
23	...	...	...	...	...	...
24	.5920	.5937	.5941	.5951	.5980	.6044
25	.6051	.6069	.6075	.6083	.6112	.6180
26	.6024	.6042	.6047	.6055	.6084	.6150
27	Closed					
28	.6088	.6100	.6111	.6120	.6151	.6218
29	...	...	...	...	...	...
30	...	...	...	...	...	...
31	...	...	...	...	...	...

DECEMBER

Date	Spot	1 Mo	2 Mo	3 Mo	6 Mo	12 Mo
1	.6084	.6097	.6107	.6116	.6148	.6216
2	.6075	.6086	.6097	.6106	.6138	.6201
3	.6086	.6096	.6106	.6115	.6144	.6209
4	.6013	.6023	.6034	.6043	.6072	.6131
5	.5936	.5945	.5955	.5963	.5991	.6049
6	...	...	...	...	...	...
7	...	...	...	...	...	...
8	.5950	.5960	.5969	.5977	.6005	.6064
9	.5903	.5911	.5921	.5928	.5959	.6016
10	.5955	.5964	.5974	.5982	.6011	.6071
11	.5920	.5929	.5940	.5947	.5975	.6033
12	.5915	.5923	.5933	.5942	.5973	.6033
13	...	...	...	...	...	...
14	...	...	...	...	...	...
15	.5887	.5897	.5906	.5915	.5947	.6009
16	.5865	.5874	.5884	.5893	.5924	.5988
17	.5871	.5880	.5891	.5899	.5930	.5993
18	.5934	.5943	.5954	.5963	.5993	.6056
19	.5965	.5976	.5988	.5995	.6028	.6093
20	...	...	...	...	...	...
21	...	...	...	...	...	...
22	.6031	...*	...*	...*	...*	...*
23	.6095	.6107	.6117	.6126	.6161	.6224
24	.6082	...*	...*	...*	...*	...*
25	Closed					
26	.6257	...*	...*	...*	...*	...*
27	...	...	...	...	...	...
28	...	...	...	...	...	...
29	.6140	.6153	.6165	.6174	.6206	.6275
30	.6146	.6159	.6170	.6179	.6213	.6283
31	.6199	.6213	.6224	.6233	.6267	.6339

* Data Not Available

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1986 40 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	9.00A	9.08N	9.36	.999	....	4
3..	....	....	....	9.36N	8.64	.999	....	4
6..	....	8.69B	8.53A	8.69B	8.73	.999	....	4
7..	....	8.87B	....	8.73N	8.76	.999	....	4
8..	....	....	8.16A	8.16A	8.19	.999	....	4
9..	....	8.80B	....	8.80B	8.81	.999	....	4
10..	....	....	8.23A	8.23A	8.11	.999	....	4
13..	....	8.23B	8.00A	8.23B	8.14	.999	....	4
14..	....	....	8.00A	8.00A	8.02	.999	....	....

MARCH 1986 41 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	8.00A	8.08N	8.36	.999	....	2
3..	....	....	....	8.36N	7.64	.999	....	2
6..	....	7.69B	7.53A	7.69B	7.73	.999	....	2
7..	....	7.87B	....	7.73N	7.76	.999	....	2
8..	....	....	7.16A	7.16A	7.19	.999	....	2
9..	....	7.80B	....	7.80B	7.81	.999	....	2
10..	....	....	7.23A	7.23A	7.11	.999	....	2
13..	....	7.23B	7.00A	7.23B	7.14	.999	....	2
14..	....	....	7.00A	7.00A	7.02	.999	....	....

MARCH 1986 42 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	7.00A	7.08N	7.36	.997	....	62
3..	....	....	....	7.36N	6.64	.998	....	44
6..	....	6.69B	6.53A	6.69B	6.73	.998	....	44
7..	6.84	6.87B	6.73A	6.83	6.76	.999	2	45
8..	....	....	6.16A	6.16A	6.19	.998	....	45
9..	....	6.80B	....	6.80B	6.81	.999	....	44
10..	....	....	6.23A	6.23A	6.11	.998	....	44
13..	....	6.23B	6.00A	6.23B	6.14	.998	....	44
14..	....	....	6.00A	6.00A	6.02	.998	....	20
15..	....	6.32B	....	6.32B	6.40	.999	....	20
16..	....	6.46B	6.35A	6.35A	6.30	.999	....	20
17..	....	....	6.15A	6.15A	6.08	.999	....	20
20..	....	....	5.96A	6.08N	6.57	.999	....	20
21..	....	....	6.25A	6.25A	6.20	.999	....	20
22..	....	6.42B	....	6.42B	6.33	.999	....	20
23..	....	6.48B	....	6.48B	6.63	.999	....	20
24..	....	7.00B	....	7.00B	7.23	.999	....	20
27..	....	7.30B	....	7.30B	7.43	.999	....	20
28..	....	....	....	7.43N	7.58	.999	....	20
29..	....	7.65B	....	7.65B	7.62	.999	....	20
30..	....	7.80B	....	7.80B	7.87	.999	....	20
31..	....	....	7.60A	7.60A	7.64	.999	....	20

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	7.64N	7.38	.999	....	20
4..	....	....	7.20A	7.28A	7.29	.999	....	20
5..	....	7.76B	....	7.76B	7.73	.999	....	20
6..	....	....	....	7.73N	7.45	.999	....	20
7..	....	....	....	7.45N	7.56	.999	....	20
10..	....	8.08B	....	8.08B	8.31	.999	....	20
11..	....	....	....	8.31N	8.63	.999	....	20
12..	....	....	....	8.63N	9.08	1.000	....	20
13..	....	9.35B	....	9.35B	9.68	1.000	....	20
14..	....	....	....	9.68N	9.67	1.000	....	20
17..	Exchange Closed; President's Day							
18..	....	....	....	9.67N	10.17	1.000	....	20
19..	....	10.41B	....	10.41B	10.17	1.000	....	20
20..	....	....	....	10.17N	10.23	1.000	....	20
21..	....	....	....	10.23N	10.14	1.000	....	20
24..	....	10.82B	....	10.82B	10.82	1.000	....	20
25..	....	11.14B	....	11.14B	11.15	1.000	....	20
26..	....	....	10.95A	10.95A	10.90	1.000	....	20
27..	....	11.70B	....	11.30B	11.49	1.000	....	20
28..	....	....	11.40A	11.40A	11.16	1.000	....	20

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	11.37B	....	11.37B	11.48	1.000	....	20
4..	....	....	....	11.48N	11.62	1.000	....	20
5..	11.00	11.00	11.00	11.00	10.37	1.000	3	19
6..	10.63	10.75B	10.63	10.63	10.92	1.000	1	18
7..	....	....	10.85A	10.85A	10.87	1.000	....	16
10..	....	....	....	....	....	1.000	....	....

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1986 43 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	6.00A	6.08N	6.36	.991	....	59
3..	....	....	....	6.36N	5.64	.993	....	30
6..	....	5.69B	5.53A	5.69B	5.73	.995	....	30
7..	....	5.87B	....	5.73N	5.76	.995	....	29
8..	....	....	5.16A	5.16A	5.19	.991	....	29
9..	....	5.80B	....	5.80B	5.81	.996	....	29
10..	....	....	5.23A	5.23A	5.11	.992	....	29
13..	....	5.23B	5.00A	5.23B	5.14	.993	....	29
14..	5.03	5.15	5.00A	5.00A	5.02	.993	2	31
15..	....	5.32B	....	5.32B	5.40	.996	1	30
16..	....	5.46B	5.35A	5.35A	5.30	.995	....	28
17..	....	....	5.15A	5.15A	5.08	.994	....	28
20..	....	....	4.96A	5.08N	5.57	.998	....	28
21..	....	....	5.25A	5.25A	5.20	.996	....	28
22..	5.45	5.45	5.45	5.45	5.33	.997	1	28
23..	....	5.48B	....	5.48B	5.63	.998	....	28
24..	....	6.08B	....	6.08B	6.23	.999	....	9
27..	....	6.30B	....	6.30B	6.43	.999	....	9
28..	....	....	....	6.43N	6.58	.999	....	9
29..	....	6.65B	....	6.65B	6.62	.999	....	9
30..	....	6.80B	....	6.80B	6.87	.999	1	10
31..	....	....	6.60A	6.60A	6.64	.999	....	9

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	6.64N	6.38	.999	....	9
4..	....	....	6.20A	6.28A	6.29	.999	....	9
5..	....	6.76B	....	6.76B	6.73	.999	....	8
6..	....	6.80B	6.49A	6.49A	6.45	.999	....	7
7..	....	....	....	6.45N	6.56	.999	....	7
10..	....	7.08B	....	7.08B	7.31	.999	....	7
11..	....	....	....	7.31N	7.63	.999	....	7
12..	....	....	....	7.63N	8.08	.999	....	7
13..	8.05	8.35B	8.05	8.35B	8.68	.999	4	11
14..	....	....	....	8.68N	8.67	.999	....	11
17..	Exchange Closed; President's Day							
18..	9.20	9.20	9.20	9.20	9.17	1.000	2	7
19..	9.41	9.41	9.41	9.41	9.17	1.000	....	5
20..	....	....	....	9.17N	9.23	1.000	....	5
21..	....	....	....	9.23N	9.14	1.000	....	5
24..	....	9.82B	....	9.82B	9.82	1.000	....	5
25..	....	10.14B	....	10.14B	10.15	1.000	....	....
26..	....	....	9.95A	9.95A	9.90	1.000	....	....
27..	....	10.70B	....	10.30B	10.49	1.000	....	....
28..	....	....	10.40A	10.40A	10.16	1.000	....	....

MARCH 1986 44 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	4.97	4.97	4.97	4.97	5.36	.976	1	91
3..	....	....	....	5.36N	4.64	.979	....	91
6..	4.65	4.69B	4.53A	4.65	4.73	.983	3	91
7..	....	4.87B	....	4.73N	4.76	.984	....	88
8..	4.66	4.66	4.16A	4.16A	4.19	.972	1	86
9..	4.55	4.80B	4.19A	4.80B	4.81	.986	2	84
10..	4.19	4.19	4.19	4.19	4.11	.972	1	85
13..	....	4.23B	4.00A	4.23B	4.14	.976	....	85
14..	....	....	4.00A	4.00A	4.02	.974	....	85
15..	....	4.32B	....	4.32B	4.40	.984	....	85
16..	....	4.46B	4.35A	4.35A	4.30	.983	....	85
17..	....	....	4.15A	4.15A	4.09	.979	....	85
20..	3.98	3.98	3.96A	3.98	4.57	.990	1	85
21..	....	....	4.25A	4.25A	4.20	.985	....	85
22..	....	4.39B	....	4.39B	4.33	.988	....	85
23..	....	4.48B	....	4.48B	4.63	.992	....	85
24..	5.18	5.20B	5.18	5.20B	5.23	.997	1	85
27..	5.34	5.34	5.34	5.34	5.43	.998	1	85
28..	5.40	5.50	5.40	5.50	5.58	.999	1	85
29..	....	5.65B	....	5.65B	5.62	.999	....	85
30..	5.80	5.80	5.80	5.80	5.87	.999	5	21
31..	5.46	5.55B	5.46	5.55B	5.64	.999	2	21

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	5.42	5.42	5.42	5.42	5.38	.999	1	17
4..	....	....	5.20A	5.28A	5.29	.999	....	17
5..	5.77	5.77	5.77	5.77	5.73	.999	1	16
6..	....	....	5.49A	5.49A	5.45	.999	....	13
7..	....	....	....	5.45N	5.56	.999	....	13
10..	....	6.08B	....	6.08B	6.31	.999	....	13
11..	....	....	....	6.31N	6.63	.999	....	13
12..	....	....	....	6.63N	7.08	.999	....	10
13..	....	7.35B	....	7.35B	7.68	.999	....	9
14..	....	....	....	7.68N	7.67	.999	....	9

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1986 44 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
18..	....	8.18	8.15	8.15	8.17	1.000	4	8
19..	8.41	8.51	8.41	8.51	8.17	1.000	4	7
20..	....	....	....	8.17N	8.23	1.000	....	5
21..	....	....	....	8.23N	8.14	1.000	....	1
24..	....	8.82B	....	8.82B	8.82	1.000	....	1
25..	....	9.14B	....	9.14B	9.15	1.000	....	1
26..	....	....	8.95A	8.95A	8.90	1.000	....	1
27..	9.92	9.92	9.35A	9.35A	9.49	1.000	20	16
28..	....	....	9.40A	9.40A	9.16	1.000	10	11

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	9.37B	....	9.37B	9.48	1.000	....	6
4..	....	....	....	9.48N	9.62	1.000	....	1
5..	....	....	9.28A	9.28A	8.37	1.000	....	1
6..	....	8.75B	....	8.75B	8.92	1.000	....	1
7..	....	....	8.85A	8.85A	8.87	1.000	....	1
10..	....	....	....	....	....	1.000	....	....

MARCH 1986 45 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	....	....	4.07A	4.11N	4.38	.945	....	186
3..	3.62	3.62	3.62	3.62	3.69	.943	1	185
6..	....	3.70B	3.53A	3.70B	3.74	.951	....	185
7..	3.83	3.90B	3.76A	3.76A	3.80	.954	1	185
8..	3.32	3.35B	3.32	3.35B	3.26	.927	1	185
9..	3.62	3.93	3.21A	3.90A	3.83	.958	5	184
10..	....	....	3.12A	3.12A	3.16	.925	....	184
13..	....	3.23B	3.00A	3.23B	3.21	.932	....	184
14..	3.12	3.20	3.06A	3.09A	3.09	.927	5	184
15..	3.56	3.56	3.38	3.38	3.45	.950	....	184
16..	....	3.47B	3.35A	3.35A	3.35	.946	1	185
17..	3.14	3.17B	3.14	3.17B	3.17	.936	2	184
20..	....	....	3.05A	3.17N	3.60	.965	....	183
21..	....	....	3.27A	3.27A	3.23	.950	....	183
22..	3.08	3.38B	3.08	3.38B	3.35	.958	3	183
23..	....	3.44B	....	3.44B	3.64	.971	....	183
24..	4.00	4.21	4.00	4.21	4.23	.987	3	181
27..	....	4.30B	....	4.30B	4.43	.992	....	181
28..	....	....	....	4.43N	4.58	.994	....	162
29..	....	4.66B	....	4.66B	4.62	.995	....	161
30..	....	4.80B	....	4.80B	4.87	.996	....	161
31..	4.47	4.57	4.47	4.57	4.64	.996	2	131

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	4.64N	4.38	.995	1	132
4..	....	....	4.20A	4.28A	4.29	.995	....	131
5..	4.76	4.76	4.76	4.76	4.73	.995	1	131
6..	....	....	4.49A	4.49A	4.45	.998	....	130
7..	4.26	4.37	4.26	4.37	4.56	.998	5	133
10..	....	5.08B	....	5.08B	5.31	.999	....	127
11..	....	....	....	5.31N	5.63	.999	....	127
12..	....	....	....	5.63N	6.08	.999	....	124
13..	....	6.35B	....	6.35B	6.68	.999	....	124
14..	....	....	....	6.68N	6.67	.999	....	124
17..	Exchange Closed: President's Day							
18..	....	....	....	6.67N	7.17	.999	....	124
19..	7.41	7.41	7.41	7.41	7.17	.999	8	124
20..	....	....	....	7.17N	7.23	.999	....	124
21..	....	....	....	7.23N	7.14	.999	....	116
24..	....	7.82B	....	7.82B	7.82	1.000	....	116
25..	....	8.14B	....	8.14B	8.15	1.000	....	116
26..	....	....	7.95A	7.95A	7.90	1.000	....	116
27..	....	8.70B	....	8.30B	8.49	1.000	....	116
28..	8.48	8.48	8.40A	8.40A	8.16	1.000	1	86

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	8.37B	....	8.37B	8.48	1.000	....	86
4..	....	....	....	8.46N	8.62	1.000	....	86
5..	....	....	8.28A	8.28A	7.37	1.000	....	86
6..	7.74	7.76	7.73	7.73	7.92	1.000	2	86
7..	....	....	7.85A	7.85A	7.87	1.000	....	84
10..	....	....	....	....	....	1.000	....	....

MARCH 1986 46 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	....	....	3.15A	3.19N	3.43	.891	....	385
3..	2.83	2.87B	2.77	2.85	2.79	.873	11	381
6..	....	2.80B	2.58A	2.80B	2.87	.886	....	381

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1986 46 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	2.95	2.98B	2.80	2.93	2.87	.891	12	372
8..	2.44	2.44	2.40A	2.40A	2.37	.840	1	370
9..	2.58	2.91	2.31A	2.89	2.90	.898	6	368
10..	2.47	2.59B	2.32	2.32	2.27	.835	8	364
13..	2.24	2.38B	2.15A	2.38B	2.31	.845	4	367
14..	2.25	2.29	2.19A	2.22A	2.22	.834	4	359
15..	2.55	2.55	2.47	2.47	2.54	.876	5	355
16..	2.57	2.58B	2.38	2.40	2.45	.868	6	357
17..	2.41	2.41	2.30A	2.37	2.31	.847	5	354
20..	....	....	2.20A	2.31N	2.66	.902	....	354
21..	2.49	2.49	2.33A	2.34	2.31	.870	4	353
22..	2.62	2.62	2.22A	2.40	2.42	.886	4	351
23..	....	2.65B	....	2.65B	2.70	.914	....	355
24..	3.05	3.27	3.05	3.25	3.26	.954	54	350
27..	3.43	3.43	3.28	3.28	3.44	.968	15	345
28..	3.44	3.45	3.35	3.45	3.59	.974	13	335
29..	3.75	3.80	3.62A	3.65A	3.63	.977	7	334
30..	3.74	3.86	3.74	3.86	3.89	.984	5	329
31..	....	....	3.60A	3.60A	3.64	.980	....	328

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.64N	3.38	.977	....	328
4..	....	....	3.15A	3.28A	3.30	.976	....	329
5..	3.75	3.75	3.75	3.75	3.73	.976	11	321
6..	3.79	3.79	3.45	3.45	3.45	.988	10	314
7..	3.54	3.55	3.32	3.55	3.56	.988	105	277
10..	4.04	4.25B	4.04	4.25B	4.31	.997	3	272
11..	4.48	4.65	4.48	4.62	4.63	.999	8	85
12..	5.06	5.06	5.06	5.06	5.08	.999	3	39
13..	4.93	5.30B	4.93	5.30B	5.68	.999	1	38
14..	....	....	....	5.68N	5.67	.999	....	36
17..	Exchange Closed: President's Day							
18..	6.15	6.15	6.15	6.15	6.17	.999	2	36
19..	6.42	7.50B	6.17	6.17	6.17	.999	18	29
20..	....	....	....	6.17N	6.23	.999	....	22
21..	....	....	....	6.23N	6.14	.999	....	13
24..	6.76	6.82B	6.44A	6.76	6.82	1.000	2	13
25..	....	7.14B	....	7.14B	7.15	1.000	....	9
26..	7.00	7.00	6.90A	7.00	6.90	1.000	3	6
27..	....	7.70B	....	7.30B	7.49	1.000	....	6
28..	....	....	7.40A	7.40A	7.16	.999	....	6

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	7.37B	....	7.37B	7.48	1.000	....	6
4..	7.62	7.62	7.62	7.62	7.62	1.000	3	6
5..	6.22	6.24	6.22	6.24	6.37	1.000	3	4
6..	....	6.75B	....	6.75B	6.92	1.000	....	3
7..	....	....	6.85A	6.85A	6.87	1.000	....	....

MARCH 1986 47 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	2.33	2.62	2.22A	2.58	2.57	.806	278	1881
3..	2.10	2.12	2.00	2.01	1.98	.762	375	1960
6..	1.84	2.10	1.82A	2.02	2.05	.778	52	1484
7..	2.11	2.21	2.00	2.06	2.05	.784	20	1479
8..	1.87	1.91	1.56	1.56@.59	1.60	.707	65	1493
9..	1.69	2.17	1.55	2.08	2.06	.794	67	1482
10..	1.68	1.80	1.55	1.56	1.54	.698	16	1462
13..	1.47	1.65	1.40	1.57	1.55	.707	67	1407
14..	1.50	1.60B	1.46A	1.48A	1.47	.690	14	1400
15..	1.62	1.81	1.62	1.69	1.74	.750	30	1393
16..	1.66	1.77B	1.64	1.68B	1.65	.737	31	1409
17..	1.48	1.60	1.48	1.58	1.54	.704	97	1331
20..	1.38	1.80	1.36	1.80	1.82	.785	44	1333
21..	1.56	1.57	1.45	1.48B	1.50	.732	19	1347
22..	1.73	1.73	1.43A	1.65	1.57	.755	11	1337
23..	1.67	1.80	1.65	1.80	1.82	.801	20	1323
24..	2.23	2.37	2.15	2.28	2.34	.876	109	1281
27..	2.48	2.50	2.37	2.47	2.48	.904	79	1247
28..	2.50	2.65	2.40A	2.65	2.64	.919	14	1215
29..	2.71	2.76	2.62	2.69A	2.68	.924	53	1184
30..	2.79	2.88	2.65A	2.88	2.91	.944	22	1162
31..	2.61@.63	2.67	2.50	2.67	2.67	.931	167	1035

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.41	2.46	2.41	2.46	2.42	.920	3	1031
4..	2.24	2.34	2.22A	2.33	2.36	.915	3	1028
5..	2.40	2.82	2.40	2.75	2.75	.915	61	1010
6..	2.74	2.87	2.45	2.45	2.48	.951	91	987
7..	2.58	2.58	2.36A	2.54	2.58	.946	27	978

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1986 50 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.47	.47	.38	.41	.39	.369	182	1291
4	.35	.41	.30	.37	.40	.347	301	1442
5	.42	.59	.42	.53	.54	.347	617	1437
6	.54	.56	.38	.38	.39	.444	370	1439
7	.42	.43	.33	.43	.41	.401	99	1420
10	.51	.75	.50	.74@.75	.73	.584	171	1479
11	.84	.94	.77	.92	.92	.863	378	1477
12	1.26	1.30	1.13	1.24@.26	1.23	.759	671	1203
13	1.10	1.85	1.10	1.80@.81	1.78	.872	259	1101
14	1.59	1.76	1.42	1.68	1.79	.876	113	1073
17	Exchange Closed; President's Day							
18	1.64	2.29B	1.47A	2.20	2.23	.950	108	1059
19	2.44	3.65	2.15	2.15	2.23	.955	167	1010
20	2.52	2.72B	2.29	2.32	2.31	.964	69	980
21	1.92	1.96	1.81A	1.96	2.21	.963	1	978
24	2.41	2.79	2.41	2.79	2.85	.995	52	964
25	3.18	3.37B	2.92	3.37B	3.17	.999	311	965
26	3.05	3.32B	2.85	3.14	2.90	.998	87	811
27	3.75	3.88	3.35A	3.35A	3.49	.999	4	809
28	....	....	3.40A	3.40A	3.16	.995	....	535

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.41	3.41	3.38	3.38	3.48	.999	6	453
4	3.41	3.41	3.41	3.41	3.62	.999	2	438
5	....	....	3.08A	3.08A	2.37	.999	....	387
6	2.62	2.75	2.62	2.75	2.92	1.000	2	384
7	2.80	3.10B	2.80	2.87	2.87	.999	51	360
10	....	....	....	....	....	.999	....	....

MARCH 1986 51 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.33	.47	.33	.45	.43	.298	177	184
3	.32	.32	.25	.27	.28	.177	132	251
6	.23	.29	.23	.27	.28	.181	27	258
7	.30	.30	.25	.27B	.26	.182	56	265
8	.27	.27	.14	.14	.16	.122	29	276
9	.17	.26B	.16	.22	.23	.183	42	274
10	.17	.17	.14	.14	.14	.111	10	283
13	....	.17B	....	.17B	.15	.107	....	275
14	.15	.16	.14	.14A	.13	.095	18	264
15	.16	.19	.16	.16	.16	.126	57	300
16	.18	.18	.15	.16	.15	.114	19	304
17	.14	.17	.14	.17	.15	.093	17	308
20	.11	.14	.10	.14	.16	.130	25	319
21	.10	.10	.10	.10	.09	.093	32	343
22	.10	.12B	.10	.10	.10	.102	20	359
23	.10	.11B	.10	.11B	.12	.128	9	358
24	.21	.24	.17	.24	.23	.198	172	245
27	.25	.29	.22	.25	.24	.218	14	244
28	.24	.26B	.22	.26B	.27	.238	33	266
29	.29	.29	.22	.22	.25	.242	42	246
30	.33	.33	.27	.29	.29	.282	361	528
31	.22	.23	.20	.23	.23	.239	36	534

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.22	.22	.17	.17	.17	.186	17	543
4	.13	.16	.13	.16	.18	.169	46	563
5	.23	.28	.17A	.27	.25	.169	111	608
6	.23	.23	.16	.16	.16	.237	34	633
7	.13	.15	.12	.15	.16	.199	61	687
10	.23	.34	.21A	.34	.33	.337	216	709
11	.39	.45	.35A	.42	.42	.412	250	838
12	.64	.64	.51	.58	.60	.518	423	1112
13	.49@.51	1.05	.49	1.04	1.00	.678	302	1057
14	.86	1.00	.74	.96	1.00	.680	95	1087
17	Exchange Closed; President's Day							
18	.78	1.43	.74A	1.30	1.35	.812	140	1094
19	1.55	2.10	1.39	1.45	1.40	.819	76	989
20	1.63	1.89B	1.40	1.40	1.41	.839	45	968
21	.99	1.27B	.99	1.27B	1.33	.829	126	935
24	1.59	1.91B	1.59	1.79	1.88	.954	74	878
25	2.12	2.40B	2.06A	2.23B	2.20	.982	443	1042
26	2.28	2.34B	2.02A	2.08A	1.95	.974	55	989
27	....	2.90B	2.18	2.18	2.51	.996	16	974
28	2.39	2.42B	2.14	2.14	2.20	.959	36	973

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.43	2.46B	2.27A	2.43	2.48	.996	5	973
4	2.60	2.68	2.40	2.40	2.62	.999	11	955
5	2.12	2.12	1.34	1.40	1.41	.983	38	952
6	1.83	1.86B	1.80	1.80	1.92	.999	26	946

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1986 51 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	1.80	2.01	1.80	1.88	1.87	.999	134	789
10	....	....	....	....	....	.939	....	....

MARCH 1986 52 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.13	.13	.12A	.12A	.12	.137	1	1
31	....	....	.10A	.10A	.09	.109	....	1

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.09N	.06	.075	....	1
4	.07	.07	.07	.07	.08	.065	4	3
5	.10	.11	.10	.10	.10	.065	7	11
6	....	....	....	.10N	.06	.100	....	7
7	....	....	....	.06N	.07	.076	....	7
10	.08	.14	.08	.14	.14	.150	14	20
11	.15	.16	.14	.16	.18	.197	23	33
12	.28	.28	.22	.24	.26	.275	394	418
13	.22	.53	.21	.48@.47	.48	.422	2273	2047
14	.34	.48	.31	.47B	.48	.418	545	2165
17	Exchange Closed; President's Day							
18	.30	.71	.30	.69	.67	.555	339	2300
19	.82	1.52B	.71	.72@.74B	.74	.556	408	2357
20	.98@1.00	1.10B	.69	.78A@.73	.72	.576	362	2500
21	.44	.68	.38	.68	.67	.550	673	2774
24	.90	1.08	.73A	1.07@.03	1.06	.776	208	2794
25	1.30	1.50B	1.10	1.30	1.32	.868	122	2784
26	1.05	1.46	1.05	1.14A	1.09	.821	43	2795
27	1.92	1.92	1.35	1.35	1.61	.945	186	2732
28	1.50	1.50	1.33	1.33	1.31	.825	47	2699

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.45	1.49	1.35	1.38	1.54	.942	22	2681
4	1.64	1.69B	1.30	1.51B	1.63	.977	289	2528
5	1.12	1.12	.40	.5dB	.56	.717	69	2465
6	.80	1.00	.62	.85B	.95	.977	13	2470
7	.80	.98B	.80	.85	.87	.972	434	2404
10	....	....	....	....	....	.483	....	....

MARCH 1986 53 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.10	.10	.10	.10	.11	.109	11	11
13	....	.21B	....	.21B	.22	.200	....	10
14	.17	.21	.15A	.21B	.21	.192	56	64
17	Exchange Closed; President's Day							
18	.14	.36	.12A	.29	.29	.275	131	123
19	.41	.78	.28	.31@.32	.36	.269	1090	898
20	.47	.58	.30	.30	.35	.277	199	914
21	.14	.32	.14	.31	.29	.246	149	1021
24	.45	.52	.29	.47	.50	.439	1332	1457
25	.59	.80	.49	.67	.66	.564	417	1459
26	.51	.70	.44	.50A@.44	.47	.463	168	1446
27	1.07	1.09	.70	.77	.86	.700	221	1462
28	.95	.95	.59	.64	.63	.554	99	1444

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.72	.74	.58	.74	.73	.595	39	1487
4	.78	.90	.51	.65	.78	.776	431	1601
5	.43	.43	.09	.13	.12	.170	314	1512
6	.25	.25	.11	.24	.24	.433	160	1471
7	.10	.19	.02	.03	....	.390	350	....

MARCH 1986 54 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	Exchange Closed; President's Day							
18	.10	.15	.10	.15	.14	.093	1915	1915
19	.16	.40B	.14	.14	.16	.086	305	2058
20	.24	.24	.15	.16	.16	.087	1366	2670
21	.08	.13	.08	.13	.13	.069	44	2650
24	.15	.25B	.12	.21	.21	.146	754	2819
25	.25@.26	.35	.20	.31@.30	.30	.217	1349	3354
26	.18	.28B	.17	.20	.19	.139	223	3425
27	.50@.45	.56	.22	.40	.40	.299	908	3866
28	.40	.40	.20	.23	.26	.259	203	3894

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1986 47 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	2.2[illegible]	3.30	2.88	3.30	3.31	.985	20	961
11..	3.46	3.66	3.42	3.63@.62	3.63	.992	72	910
12..	4.03	4.03	3.96	3.96	4.05	.997	36	797
13..	4.27	4.65	3.98A	4.61	4.68	.999	24	763
14..	4.70	4.70	4.70	4.70	4.67	.999	1	757
17..	Exchange Closed: President's Day							
18..	4.34	5.20	4.34	5.20	5.17	.999	21	739
19..	5.38	6.00	5.28	5.28	5.17	.999	11	700
20..	5.58	5.58	5.33A	5.33A	5.23	.999	3	686
21..	....	....	....	5.23N	5.14	.999	....	618
24..	5.46	5.83	5.44A	5.83	5.82	.999	32	618
25..	6.31	6.31	6.31	6.31	6.15	.999	1	581
26..	5.97	5.97	5.89	5.89	5.90	.999	83	545
27..	....	6.70B	....	6.30B	6.49	1.000	....	537
28..	6.50	6.50	6.40A	6.40A	6.16	.999	45	535

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	6.40	6.40	6.37	6.37B	6.48	1.000	5	533
4..	6.70	6.71B	6.52A	6.52A	6.62	1.000	74	488
5..	5.93@.85	5.93	5.85	5.85	5.37	1.000	94	487
6..	5.78	5.78	5.72	5.72	5.92	1.000	25	447
7..	....	....	5.85A	5.85A	5.87	1.000	....	423
10..	....	....	....	....	....	1.000	....	....

MARCH 1986 48 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	1.52	1.85B	1.52	1.82A	1.81	.693	23	1168
3..	1.45	1.45	1.30	1.30	1.32	.614	98	1142
6..	1.18	1.39	1.18	1.34	1.36	.631	52	1183
7..	1.44	1.46B	1.31A	1.37	1.35	.636	9	1186
8..	1.20	1.21	.94	1.00	.99	.542	202	1201
9..	1.00	1.45	.91	1.32	1.33	.646	127	1173
10..	1.03	1.16B	.89	.97	.95	.528	328	1096
13..	.84	1.01B	.78	.98	.95	.534	343	1106
14..	.88	.98B	.88	.90	.89	.512	37	1116
15..	1.00	1.14	1.00	1.08	1.08	.582	38	1115
16..	1.15	1.15	.99	1.00	1.01	.564	32	1121
17..	.92	1.01	.92	.96	.95	.523	210	1094
20..	.80	1.10	.80	1.08	1.12	.617	169	1165
21..	.96	.97	.86	.87	.86	.547	69	1114
22..	.79	1.10	.71	.92	.92	.573	76	1145
23..	.97	1.10	.94	1.10	1.10	.632	17	1176
24..	1.40	1.54	1.33	1.48	1.52	.739	150	1147
27..	1.62	1.69	1.53	1.61	1.64	.778	108	1152
28..	1.63	1.71	1.56	1.71	1.77	.803	68	1121
29..	1.86	1.93	1.74	1.74	1.79	.812	135	1045
30..	1.90	2.12	1.87	1.89	2.00	.849	313	835
31..	1.72@.75	1.79B	1.65	1.79B	1.77	.821	23	831

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.70	1.70	1.52	1.52	1.55	.792	63	782
4..	1.35	1.53B	1.32A	1.48	1.51	.781	9	776
5..	1.58	1.92B	1.58	1.80	1.85	.781	71	797
6..	1.89@.90	1.94B	1.64A	1.64A	1.58	.852	187	860
7..	1.64	1.64	1.44	1.64	1.67	.836	10	864
10..	1.91	2.37	1.87	2.37	2.33	.934	84	850
11..	2.46	2.66	2.44	2.65	2.64	.959	123	769
12..	3.08	3.08	2.95	2.95	3.05	.980	37	742
13..	2.99	3.70	2.98A	3.66	3.63	.994	73	714
14..	3.33	3.63B	3.33	3.63B	3.67	.994	8	561
17..	Exchange Closed: President's Day							
18..	3.60	4.24	3.36A	4.14	4.17	.999	45	530
19..	4.38	5.19	4.06	4.06	4.17	.999	26	512
20..	4.41	4.41	4.25	4.25	4.23	.999	31	512
21..	3.66	3.82	3.66	3.82	4.14	.999	6	488
24..	4.50	4.86	4.44A	4.86	4.82	.999	30	473
25..	5.16	5.16	5.16	5.16	5.16	.999	10	446
26..	4.97	5.26	4.82	5.26	4.90	.999	74	433
27..	5.30	5.70B	5.30	5.30	5.49	.999	1	343
28..	....	....	5.40A	5.40A	5.16	.999	1	332

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	5.40	5.40	5.40	5.40B	5.48	.999	2	330
4..	5.65	5.65	5.65	5.65	5.62	1.000	2	278
5..	....	....	5.28A	5.28A	4.37	1.000	....	278
6..	4.71	4.75B	4.71	4.71	4.92	1.000	2	279
7..	4.75	4.85	4.75	4.85	4.87	1.000	4	82
10..	....	....	....	....	....	1.000	....	....

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1986 49 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	.97	1.26	.94	1.19	1.21	.561	332	1526
3..	.88@.91	.92	.80	.80@.82	.83	.451	166	1537
6..	.70	.87	.70	.83@.86	.85	.464	340	1679
7..	.88	.91	.80A	.85	.84	.469	203	1722
8..	.78	.78	.53	.56B	.57	.372	356	1911
9..	.62	.91	.50	.81	.80	.476	734	1991
10..	.63	.70	.50	.53	.54	.357	146	2003
13..	.54	.61	.44	.58	.54	.357	402	2080
14..	.52	.56	.48	.51B@.52	.51	.336	106	2138
15..	.60	.65	.60	.62	.63	.400	298	2188
16..	.64	.64	.53	.58	.58	.381	141	2165
17..	.51	.60	.50	.55	.55	.341	241	2199
20..	.46	.65	.40	.65	.64	.426	259	2107
21..	.50	.55	.42	.45B	.44	.355	361	2201
22..	.40	.59B	.40	.48	.47	.378	318	2170
23..	.51	.59	.49A	.59	.59	.435	86	2131
24..	.80	.89	.73	.87	.88	.553	264	1987
27..	.94	1.02	.88	.96	.95	.595	104	1973
28..	.93	1.04	.89	1.04	1.05	.626	106	1926
29..	1.11	1.18	1.01	1.02B	1.05	.636	227	1865
30..	1.01	1.27	1.01	1.20	1.21	.686	197	1812
31..	1.00	1.05	.95	1.02	1.02	.643	125	1768

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.97	.97	.84	.87A	.86	.592	261	1784
4..	.74	.87	.68	.78	.83	.573	68	1790
5..	.83	1.15	.83	1.04	1.08	.573	181	1759
6..	1.15	1.15	.84	.84	.86	.672	89	1722
7..	.75	.96	.74	.91B	.91	.640	18	1729
10..	1.10	1.43	1.07	1.38	1.45	.803	262	1601
11..	1.56	1.75	1.53	1.70B@.74	1.72	.859	143	1526
12..	2.14	2.14	1.98	2.03	2.09	.915	119	1486
13..	1.94	2.74	1.94	2.70	2.70	.965	119	1446
14..	2.40	2.69	2.30A	2.65	2.69	.968	284	1379
17..	Exchange Closed: President's Day							
18..	2.34	3.24	2.34	3.17	3.17	.992	61	1350
19..	3.45	4.29	3.18	3.18	3.17	.993	43	1342
20..	3.25	3.47B	3.25	3.25	3.25	.995	3	1340
21..	2.72	2.87	2.71A	2.82	3.16	.996	21	1326
24..	3.38	3.78B	3.35A	3.78B	3.82	.999	15	1318
25..	4.07	4.28	3.88	4.23	4.16	.999	370	1134
26..	3.98	3.98	3.90	3.93	3.90	.999	40	1018
27..	4.69	4.93	4.35A	4.35A	4.49	.999	11	1006
28..	....	....	4.40A	4.40A	4.16	.999	....	1020

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.40	4.40	4.40	4.40	4.48	.999	5	969
4..	4.65	4.65	4.44	4.44	4.62	.999	50	936
5..	4.23	4.23	4.23	4.23	3.37	.999	3	927
6..	3.75	3.81B	3.59	3.65	3.92	1.000	36	912
7..	3.83	3.83	3.83	3.83	3.87	1.000	1	312
10..	....	....	—	—	....	.999	....	....

MARCH 1986 50 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	.62	.77	.58	.75	.74	.424	324	877
3..	.52	.56	.47	.49	.48	.298	264	926
6..	.44	.50	.42A	.48	.50	.306	155	988
7..	.54	.54	.46	.50	.49	.309	59	970
8..	.40	.42B	.28	.29	.31	.227	86	927
9..	.33	.51	.26	.45	.45	.314	101	935
10..	.33	.38	.27	.31	.30	.212	214	1000
13..	.27	.33	.22	.32@.30	.30	.210	243	955
14..	.29	.32	.26	.28A	.27	.192	45	960
15..	.31	.37	.31	.32	.33	.241	8	957
16..	.36@.35	.36	.28	.31	.30	.224	56	951
17..	.27	.32	.27	.31	.30	.192	168	1006
20..	.21	.28B	.20	.26B	.33	.254	96	972
21..	.26	.26	.20	.20	.21	.197	55	952
22..	.20	.29B	.19A	.23	.22	.213	137	995
23..	.24	.29	.23	.28	.27	.256	47	985
24..	.43@.44	.48	.39	.45@.46	.47	.359	260	1051
27..	.50	.54	.45	.52A	.51	.392	253	1020
28..	.48	.56	.45	.56	.55	.421	210	1162
29..	.60	.64	.52	.54A	.55	.428	416	1240
30..	.54	.69	.53	.61	.62	.479	366	1240
31..	.50	.51	.44	.49	.50	.430	182	1316

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1986 54 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.30	.31	.17	.29@.26	.27	.297	3358	5745
4	.30	.30	.10	.19B@.26	.25	.326	1020	6054
5	.08	.09	.02	.03	.03	.007	828	5794
6	.03	.04	.02	.03	.04	.010	74	5856
7	.01	.01	.01	.01	....	.007	177	....

JUNE 1986 41 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	8.63N	8.85	.985	....	141
3	....	....	....	8.85N	8.10	.990	....	125
6	....	8.13B	8.05A	8.13B	8.20	.991	....	125
7	....	....	....	8.20N	8.22	.992	....	125
8	....	....	8.10A	8.10A	7.67	.988	....	125
9	....	....	....	7.67N	8.31	.992	....	125
10	....	....	7.60A	7.60A	7.59	.988	....	125
13	....	7.77B	....	7.77B	7.63	.989	....	125
14	....	....	7.50A	7.50A	7.50	.988	....	125
15	....	7.80B	....	7.80B	7.88	.991	....	125
16	....	....	7.78A	7.78A	7.78	.991	....	125
17	....	....	....	7.78N	7.56	.989	....	125
20	....	....	....	7.56N	8.06	.993	....	125
21	....	....	7.70A	7.70A	7.67	.991	....	125
22	....	7.86B	....	7.86B	7.81	.992	....	125
23	....	....	....	7.81N	8.10	.994	....	125
24	....	....	....	8.10N	8.71	.996	....	125
27	....	8.77B	....	8.77B	8.89	.997	....	125
28	....	9.00B	....	9.00B	9.05	.997	....	120
29	....	9.20B	....	9.10B	9.09	.997	....	120
30	....	9.25B	....	9.25B	9.35	.998	....	....

JUNE 1986 42 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	7.63N	7.85	.972	....	106
3	....	....	....	7.85N	7.10	.979	....	66
6	....	7.13B	7.05A	7.13B	7.20	.981	....	66
7	....	....	....	7.20N	7.22	.982	....	66
8	....	....	7.10A	7.10A	6.67	.975	....	66
9	....	....	....	6.67N	7.31	.983	....	66
10	....	....	6.60A	6.60A	6.59	.974	....	66
13	....	6.77B	....	6.77B	6.63	.976	....	66
14	....	....	6.50A	6.50A	6.50	.974	....	66
15	....	6.80B	....	6.80B	6.88	.980	....	66
16	....	....	6.78A	6.78A	6.78	.979	....	66
17	....	....	....	6.78N	6.56	.976	....	66
20	....	....	....	6.56N	7.06	.984	....	66
21	....	....	6.70A	6.70A	6.67	.979	....	66
22	....	6.86B	....	6.86B	6.81	.981	....	66
23	....	....	....	6.81N	7.10	.985	....	66
24	....	....	....	7.10N	7.71	.990	....	66
27	....	7.77B	....	7.77B	7.89	.992	....	66
28	....	8.00B	....	8.00B	8.05	.993	....	66
29	....	8.20B	....	8.10B	8.09	.994	....	66
30	....	8.25B	....	8.25B	8.35	.995	....	66
31	....	....	8.10A	8.10A	8.11	.994	....	50

IN FEBRUARY

3	....	....	....	8.11N	7.85	.993	....	50
4	....	....	....	7.85N	7.76	.993	....	50
5	....	8.20B	....	8.20B	8.23	.993	....	50
6	....	....	....	8.23N	7.97	.995	....	50
7	....	....	....	7.97N	8.08	.995	....	50
10	....	....	....	8.08N	8.82	.997	....	50
11	....	....	....	8.82N	9.14	.998	....	50
12	....	....	....	9.14N	9.56	.999	....	50
13	....	....	....	9.56N	10.19	.999	....	50
14	....	....	....	10.19N	10.18	.999	....	50
17	Exchange Closed: President's Day							
18	....	....	....	10.18N	10.69	.999	....	50
19	....	....	....	10.69N	10.67	.999	....	50
20	....	....	....	10.67N	10.75	.999	....	50
21	....	....	....	10.75N	10.65	.999	....	50
24	....	10.82B	....	10.65N	11.36	.999	....	50
25	....	....	....	11.36N	11.69	.999	....	50
26	....	....	....	11.69N	11.44	.999	....	50
27	....	....	....	11.44N	12.05	.999	....	50
28	....	....	....	12.05N	11.73	.997	....	50

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 42 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	11.73N	12.02	.998	....	50
4	....	....	....	12.02N	12.17	.998	....	50
5	....	....	....	12.17N	10.92	.997	....	50
6	....	....	....	10.92N	11.45	.998	....	50
7	....	....	....	11.45N	11.38	.998	....	50
10	....	....	....	11.38N	10.47	.997	....	50
11	....	....	10.45A	10.47N	10.49	.997	....	50
12	....	....	....	10.49N	10.48	.997	....	50
13	....	....	....	10.48N	10.18	.997	....	50
14	....	....	....	10.18N	11.11	.999	....	50
17	....	11.70B	....	11.45B	11.64	.999	....	50
18	11.57	11.66B	11.50A	11.66B	11.66	.999	19	50
19	....	....	11.18A	11.18A	11.27	.999	....	50
20	....	....	....	11.27N	11.36	.999	....	50
21	....	11.78B	....	11.78B	11.80	.999	....	50
24	....	....	10.26A	10.26A	9.85	.999	....	50
25	....	....	9.30A	9.50A	9.20	.998	....	50
26	....	9.55B	....	9.30B	9.36	.998	....	50
27	....	9.80B	....	9.55B	9.76	.999	....	50
28	Exchange Closed: Good Friday							
31	....	9.77B	9.25A	9.77B	9.75	.999	....	50

IN APRIL

1	....	....	9.50A	9.50A	9.51	.999	....	50
2	....	....	8.85A	8.95A	8.92	.998	....	50
3	....	....	8.45A	8.45A	8.50	.998	....	50
4	....	8.59B	8.35A	8.59B	8.52	.998	....	50
7	....	....	7.90A	8.06A	8.00	.997	....	50
8	....	8.92B	....	8.92B	9.23	.997	....	50
9	....	9.55B	....	9.27B	9.41	.999	....	50
10	....	10.33B	....	10.33B	10.54	.999	....	50
11	....	....	10.08A	10.08A	10.05	.999	....	50
14	....	....	9.94A	10.02A	10.03	.999	....	50
15	....	10.10B	9.77A	10.10B	10.00	.999	....	50
16	....	11.19B	....	11.19B	11.30	.999	....	50
17	....	12.38B	....	11.95B	11.97	.999	....	50
18	12.35	12.35	11.84A	12.35	12.39	.999	....	50
21	....	12.65B	12.15A	12.65B	12.66	.999	25	75
22	....	12.85B	12.35A	12.66N	12.65	.999	....	50
23	....	12.95B	....	12.82B	12.84	.999	....	50
24	....	....	12.50A	12.65A	12.58	.999	....	50
25	....	13.46B	....	13.40B	13.55	.999	....	50
28	....	13.57B	13.40A	13.55N	13.47	.999	....	50
29	....	....	13.17A	13.17A	13.14	.999	....	50
30	....	13.48B	12.90A	13.12A	12.93	.999	....	50

IN MAY

1	....	....	11.82A	11.82A	11.80	.999	....	50
2	....	12.47B	....	12.30B	12.34	.999	....	50
5	....	13.07B	....	12.95B	12.87	.999	....	50
6	....	....	12.00A	12.55A	12.55	.999	....	100
7	....	13.16B	12.50A	13.16B	13.16	.995	....	100
8	....	13.58B	13.10A	13.10A	13.04	.999	....	100
9	....	13.42B	....	13.14B	13.09	.999	....	50
12	....	13.60B	....	13.60B	13.77	.999	....	50
13	....	....	13.00A	13.00A	13.19	.999	....	50
14	....	....	13.00A	13.10A	13.06	.999	....	50
15	....	....	12.85A	12.95A	12.99	1.000	....	50
16	12.29	12.29	12.29	12.29	12.09	.999	....	50
19	....	12.32B	11.80A	12.29B	12.32	1.000	....	50
20	....	....	....	11.51A	11.49	1.000	400	450
21	....	11.68B	11.25A	11.30A	11.23	1.000	....	50
22	....	11.28B	10.99A	11.00A	10.94	1.000	....	50
23	....	11.03B	10.83A	10.94N	10.84	1.000	....	50
26	Exchange Closed: Memorial Day							
27	....	11.30B	10.78A	11.30B	11.30	1.000	....	50
28	....	11.40B	10.95A	11.05A	10.98	1.000	....	50
29	....	....	10.56A	10.56A	10.48	1.000	....	50
30	....	....	9.80A	9.80A	9.74	1.000	....	50

IN JUNE

2	....	10.15B	9.70A	10.10B	10.09	1.000	....	50
3	....	11.24B	....	11.12B	11.22	1.000	....	50
4	....	11.38B	....	11.38B	11.41	1.000	....	50
5	....	12.15B	....	12.15B	12.36	1.000	....	50
6	....	12.45B	12.24A	12.15B	12.63	1.000	....	50
9	....	....	....	....	....	1.000	....	....

JUNE 1986 43 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	6.63N	6.85	.952	....	132

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 43 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	6.85N	6.10	.959	....	52
6	....	6.13B	6.05A	6.13B	6.20	.962	....	52
7	....	....	....	6.20N	6.22	.963	....	52
8	....	....	6.10A	6.10A	5.69	.950	....	52
9	....	....	....	5.69N	6.31	.966	....	52
10	....	....	5.60A	5.60A	5.61	.949	....	52
13	....	5.77B	....	5.77B	5.66	.952	....	52
14	....	....	5.50A	5.50A	5.50	.949	....	52
15	....	5.80B	....	5.80B	5.89	.959	....	52
16	....	....	5.78A	5.78A	5.80	.958	....	52
17	....	....	....	5.80N	5.61	.952	....	52
20	....	....	....	5.61N	6.06	.966	....	52
21	....	....	5.70A	5.70A	5.67	.957	....	52
22	....	5.86B	....	5.86B	5.81	.961	....	52
23	....	....	....	5.81N	6.10	.968	....	52
24	....	....	....	6.10N	6.71	.979	....	52
27	....	6.77B	....	6.77B	6.89	.982	....	52
28	....	7.00B	....	7.00B	7.05	.984	....	52
29	....	7.20B	....	7.10B	7.09	.985	....	52
30	....	7.25B	....	7.25B	7.35	.988	....	52
31	....	....	7.10A	7.10A	7.11	.986	....	52

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	7.11N	6.85	.984	....	52
4	....	....	....	6.85N	6.76	.983	....	52
5	....	7.20B	....	7.20B	7.23	.983	....	52
6	....	....	....	7.23N	6.97	.988	....	52
7	....	....	....	6.97N	7.08	.988	....	52
10	....	....	....	7.08N	7.82	.993	....	52
11	....	....	....	7.82N	8.14	.995	....	52
12	....	....	....	8.14N	8.56	.996	....	52
13	....	....	....	8.56N	9.19	.998	....	52
14	....	....	....	9.19N	9.18	.998	....	52
17	Exchange Closed; President's Day							
18	....	....	....	9.18N	9.67	.999	....	52
19	....	....	....	9.67N	9.67	.999	....	52
20	....	....	....	9.67N	9.75	.999	....	52
21	....	....	....	9.75N	9.65	.999	....	52
24	....	9.82B	....	9.65N	10.36	.999	....	52
25	....	....	....	10.36N	10.69	.999	....	52
26	....	....	....	10.69N	10.44	.999	....	52
27	....	....	....	10.44N	11.05	.999	....	52
28	....	....	....	11.05N	10.73	.994	....	2

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	10.73N	11.02	.996	....	2
4	....	....	....	11.02N	11.17	.996	....	2
5	....	....	....	11.17N	9.92	.993	....	2
6	....	....	....	9.92N	10.45	.995	....	2
7	....	....	....	10.45N	10.38	.995	....	2
10	....	....	....	10.38N	9.47	.993	....	2
11	....	....	....	9.47N	9.49	.994	....	2
12	....	....	....	9.49N	9.48	.995	....	2
13	....	....	....	9.48N	9.18	.994	....	2
14	....	....	....	9.18N	10.11	.997	....	2
17	....	10.70B	....	10.45B	10.64	.998	....	2
18	....	10.66B	10.50A	10.66B	10.66	.998	....	2
19	....	....	10.18A	10.18A	10.27	.998	....	2
20	....	....	....	10.27N	10.36	.998	....	2
21	....	10.78B	....	10.78B	10.80	.999	....	2
24	....	....	9.26A	9.26A	8.85	.997	....	2
25	....	....	8.30A	8.50A	8.20	.995	....	2
26	....	8.55B	....	8.30B	8.36	.995	....	2
27	....	8.80B	....	8.55B	8.76	.997	....	2
28	Exchange Closed; Good Friday							
31	....	8.77B	8.25A	8.77B	8.75	.997	....	2

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	8.50A	8.50A	8.51	.997	....	2
2	....	....	7.85A	7.95A	7.92	.995	....	2
3	....	....	7.45A	7.45A	7.50	.994	....	2
4	....	7.59B	7.35A	7.59B	7.52	.994	....	2
7	....	....	6.90A	7.06A	7.00	.992	....	2
8	....	7.92B	....	7.92B	8.23	.992	....	2
9	....	8.55B	....	8.27B	8.41	.998	....	2
10	....	9.33B	....	9.33B	9.54	.999	....	2
11	....	....	9.08A	9.08A	9.05	.999	....	2
14	....	....	8.94A	9.02A	9.03	.999	....	2
15	....	9.10B	8.77A	9.10B	9.00	.999	....	2
16	....	10.19B	....	10.19B	10.30	.999	....	2
17	....	11.38B	....	10.95B	10.97	.999	....	2
18	....	11.35B	10.84A	11.35B	11.39	.999	....	2
21	....	11.65B	11.15A	11.65B	11.66	.999	....	2

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 43 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	11.85B	11.35A	11.66N	11.65	.999	....	2
23	....	11.95B	....	11.82B	11.84	.999	....	2
24	....	....	11.50A	11.65A	11.58	.999	....	2
25	....	12.46B	....	12.40B	12.55	.999	....	2
28	....	12.57B	12.40A	12.55N	12.47	.999	....	2
29	....	....	12.17A	12.17A	12.14	.999	....	2
30	....	12.48B	11.90A	12.12A	11.93	.999	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	10.82A	10.82A	10.80	.999	....	2
2	....	11.47B	....	11.30B	11.34	.999	....	2
5	....	12.07B	....	11.95B	11.87	.999	....	2
6	....	....	11.00A	11.55A	11.55	.999	....	2
7	....	12.16B	11.50A	12.16B	12.16	.999	....	2
8	....	12.58B	12.10A	12.10A	12.04	.999	....	2
9	....	12.42B	....	12.14B	12.09	.999	....	2
12	....	12.60B	....	12.60B	12.77	.999	....	2
13	....	....	12.00A	12.00A	12.19	.999	....	2
14	....	....	12.00A	12.10A	12.06	.999	....	2
15	....	....	11.85A	11.95A	11.99	.999	....	2
16	....	....	11.29A	11.29A	11.09	.999	....	2
19	....	11.32B	10.80A	11.29B	11.32	.999	....	2
20	....	....	....	10.51A	10.49	.999	....	2
21	....	10.68B	10.25A	10.30A	10.23	.999	....	2
22	....	10.28B	9.99A	10.00A	9.94	.999	....	2
23	....	10.03B	9.83A	9.94N	9.84	.999	....	2
26	Exchange Closed; Memorial Day							
27	....	10.30B	9.78A	10.30B	10.30	1.000	....	2
28	....	10.40B	9.95A	10.05A	9.98	1.000	....	2
29	....	....	9.56A	9.56A	9.48	1.000	....	2
30	....	....	8.80A	8.80A	8.74	1.000	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	9.15B	8.70A	9.10B	9.09	1.000	....	2
3	....	10.24B	....	10.12B	10.22	1.000	....	2
4	10.30	10.38B	10.25A	10.38B	10.41	1.000	2	4
5	11.26	11.26	11.26	11.26	11.36	1.000	2	2
6	....	11.45B	11.24A	11.45B	11.63	1.000	....	2
9	....	....	....	....	....	1.000	....	....

JUNE 1986 44 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	5.69N	5.87	.921	....	135
3	....	....	....	5.87N	5.19	.925	....	135
6	....	5.20B	5.15A	5.20B	5.29	.931	....	135
7	....	....	....	5.29N	5.29	.932	....	135
8	....	....	5.20A	5.20A	4.78	.912	....	135
9	....	....	....	4.78N	5.35	.936	....	135
10	....	....	4.60A	4.60A	4.70	.910	....	135
13	....	4.80B	....	4.80B	4.76	.913	....	135
14	....	....	4.55A	4.55A	4.59	.908	....	135
15	....	4.90B	....	4.90B	4.97	.925	....	135
16	....	....	4.95A	4.95A	4.88	.922	....	135
17	....	....	....	4.88N	4.71	.913	....	135
20	....	....	....	4.71N	5.13	.935	....	135
21	....	....	4.80A	4.80A	4.77	.921	....	135
22	....	4.90B	....	4.90B	4.87	.927	....	135
23	....	....	....	4.87N	5.14	.938	....	135
24	....	....	....	5.14N	5.71	.957	....	135
27	....	5.77B	....	5.77B	5.89	.963	....	135
28	....	6.00B	....	6.00B	6.05	.967	....	135
29	....	6.20B	....	6.10B	6.09	.968	....	135
30	....	6.25B	....	6.25B	6.35	.973	....	135
31	....	....	6.10A	6.10A	6.11	.969	....	135

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	6.11N	5.85	.966	....	135
4	....	....	....	5.85N	5.76	.964	....	135
5	....	6.20B	....	6.20B	6.23	.964	....	135
6	....	....	....	6.23N	5.97	.974	....	135
7	....	....	....	5.97N	6.08	.972	....	135
10	....	....	....	6.08N	6.82	.984	....	135
11	....	....	....	6.82N	7.14	.988	....	135
12	....	....	....	7.14N	7.56	.991	....	135
13	....	....	....	7.56N	8.19	.995	....	135
14	....	....	....	8.19N	8.18	.995	....	135
17	Exchange Closed; President's Day							
18	....	....	....	8.18N	8.67	.997	....	135
19	....	....	....	8.67N	8.67	.997	....	135
20	....	....	....	8.67N	8.75	.997	....	100
21	8.32	8.32	8.32	8.32	8.65	.997	1	100

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
JUNE 1986 44 CALLS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	8.82B	....	8.65N	9.36	.998	....	100
25	....	....	....	9.36N	9.69	.999	....	100
26	....	....	....	9.69N	9.44	.999	....	100
27	....	....	....	9.44N	10.05	.999	....	100
28	....	....	....	10.05N	9.73	.988	....	100

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	9.73N	10.02	.991	....	100
4	....	....	....	10.02N	10.17	.992	....	100
5	....	....	....	10.17N	8.92	.986	....	100
6	....	....	....	8.92N	9.45	.990	....	100
7	....	....	....	9.45N	9.38	.991	....	100
10	....	....	....	9.38N	8.47	.986	....	100
11	....	....	....	8.47N	8.49	.987	....	100
12	....	....	....	8.49N	8.48	.988	....	100
13	....	....	....	8.48N	8.18	.987	....	100
14	....	....	....	8.18N	9.11	.994	....	100
17	....	9.70B	....	9.45B	9.64	.996	....	100
18	....	9.66B	9.50A	9.66B	9.66	.997	....	100
19	....	....	9.18A	9.18A	9.27	.996	....	100
20	....	....	....	9.27N	9.36	.996	....	100
21	....	9.78B	....	9.78B	9.80	.998	....	100
24	....	....	8.26A	8.26A	7.85	.992	....	100
25	....	....	7.30A	7.50A	7.20	.987	....	100
26	....	7.55B	....	7.30B	7.36	.989	....	100
27	....	7.80B	....	7.55B	7.76	.992	....	100
28	Exchange Closed; Good Friday							
31	....	7.77B	7.25A	7.77B	7.75	.993	....	100

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	7.50A	7.50A	7.51	.992	....	100
2	....	....	6.85A	6.95A	6.92	.989	....	100
3	....	....	6.45A	6.45A	6.50	.985	....	100
4	....	6.59B	6.35A	6.59B	6.52	.985	....	100
7	....	....	5.90A	6.06A	6.00	.981	....	100
8	....	6.99B	....	6.92B	7.23	.981	....	100
9	....	7.55B	....	7.27B	7.41	.994	....	100
10	....	8.33B	....	8.33B	8.54	.998	....	100
11	....	....	8.08A	8.08A	8.05	.997	....	100
14	....	....	7.94A	8.02A	8.03	.997	....	100
15	....	8.10B	7.77A	8.10B	8.00	.997	....	100
16	....	9.19B	....	9.19B	9.30	.999	....	100
17	....	10.38B	....	9.95B	9.97	.999	....	100
18	10.35	10.35	9.84A	10.35	10.39	.999	50	100
21	....	10.65B	10.15A	10.65B	10.66	.999	....	100
22	....	10.85B	10.35A	10.66N	10.65	.999	....	100
23	....	10.95B	....	10.82B	10.84	.999	....	100
24	....	....	10.50A	10.65A	10.58	.999	....	100
25	11.40	11.46B	11.40	11.44	11.55	.999	2	101
28	....	11.57B	11.40A	11.55N	11.47	.999	....	101
29	....	....	11.17A	11.17A	11.14	.999	....	101
30	....	11.48B	10.90A	11.12A	10.93	.999	....	100

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	9.82A	9.82A	9.80	.999	....	100
2	....	10.47B	....	10.30B	10.34	.999	....	100
5	....	11.07B	....	10.95B	10.87	.999	....	100
6	....	....	10.00A	10.55A	10.55	.999	....	100
7	....	11.16B	10.50A	11.16B	11.16	.999	....	100
8	....	11.58B	11.10A	11.10A	11.04	.999	....	100
9	....	11.42B	....	11.14B	11.09	.999	....	100
12	....	11.60B	....	11.60B	11.77	.999	....	100
13	....	....	11.00A	11.00A	11.19	.999	....	100
14	....	....	11.00A	11.10A	11.06	.999	....	100
15	....	....	10.85A	10.95A	10.99	.999	....	100
16	10.29	10.29	10.29	10.29A	10.09	.999	....	100
19	....	10.32B	9.80A	10.29B	10.32	.999	....	100
20	....	....	....	9.51A	9.49	.999	400	482
21	....	9.68B	9.25A	9.30A	9.23	.999	....	432
22	....	9.28B	8.99A	9.00A	8.94	.999	....	100
23	....	9.03B	8.83A	8.94N	8.84	.999	....	100
26	Exchange Closed; Memorial Day							
27	....	9.30B	8.78A	9.30B	9.30	1.000	....	100
28	....	9.40B	8.95A	9.05A	8.98	1.000	....	100
29	....	....	8.56A	8.56A	8.48	1.000	....	100
30	....	....	7.80A	7.80A	7.74	1.000	....	100

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	8.15B	7.70A	8.08B	8.09	1.000	....	100
3	....	9.24B	....	9.12B	9.22	1.000	....	100
4	....	9.38B	....	9.38B	9.41	1.000	....	100
5	....	10.15B	....	10.15B	10.36	1.000	....	100

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
JUNE 1986 44 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	10.45B	10.24A	10.45B	10.63	1.000	....	100
9	....	....	....	....	....	1.000	....	....

JUNE 1986 45 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	4.79N	4.97	.878	....	45
3	....	....	....	4.97N	4.34	.876	....	45
6	....	....	4.30A	4.34N	4.41	.883	....	45
7	....	....	4.40A	4.40A	4.40	.885	....	45
8	....	....	4.30A	4.40N	3.91	.855	....	45
9	4.12	4.19B	4.12	4.19B	4.45	.891	2	45
10	....	....	3.60A	3.60A	3.85	.852	....	45
13	....	3.95B	....	3.95B	3.90	.857	....	45
14	....	....	3.80A	3.80A	3.76	.849	....	45
15	....	4.00B	....	4.00B	4.10	.873	....	45
16	....	....	4.08A	4.08A	4.02	.868	....	45
17	....	....	....	4.02N	3.85	.855	....	45
20	....	....	....	3.85N	4.25	.887	....	45
21	....	....	3.90A	3.90A	3.89	.865	....	45
22	....	4.00B	....	4.00B	3.97	.874	....	45
23	....	....	....	3.97N	4.24	.891	....	45
24	....	....	....	4.24N	4.81	.920	....	45
27	....	4.85B	....	4.85B	4.95	.930	....	45
28	....	....	....	4.95N	5.09	.936	....	45
29	5.20	5.27B	5.20	5.20	5.13	.938	....	45
30	5.29	5.30B	5.29	5.30B	5.35	.947	20	55
31	....	....	5.10A	5.10A	5.13	.940	....	55

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	5.13N	4.85	.933	....	55
4	....	....	....	4.85N	4.83	.931	....	55
5	....	5.20B	....	5.20B	5.25	.931	....	55
6	....	....	....	5.25N	5.00	.948	....	55
7	....	....	....	5.00N	5.11	.944	....	55
10	....	....	....	5.11N	5.82	.966	....	55
11	....	....	....	5.82N	6.14	.973	....	55
12	....	....	....	6.14N	6.56	.980	....	55
13	....	....	....	6.56N	7.19	.987	....	55
14	....	....	....	7.19N	7.18	.988	....	55
17	Exchange Closed; President's Day							
18	....	....	....	7.18N	7.67	.992	....	55
19	....	....	....	7.67N	7.67	.992	....	55
20	....	....	....	7.67N	7.75	.993	....	55
21	7.35	7.35	7.35	7.35	7.65	.993	1	55
24	....	7.82B	....	7.65N	8.36	.996	....	55
25	....	....	....	8.36N	8.69	.997	....	28
26	....	....	....	8.69N	8.44	.997	....	28
27	....	....	....	8.44N	9.05	.998	....	28
28	....	....	....	9.05N	8.73	.978	....	28

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	8.73N	9.02	.983	....	28
4	....	....	....	9.02N	9.17	.985	....	28
5	....	....	....	9.17N	7.92	.974	....	28
6	....	....	....	7.92N	8.45	.981	....	28
7	....	....	....	8.45N	8.38	.982	....	28
10	....	....	....	8.38N	7.47	.973	....	28
11	....	....	....	7.47N	7.49	.975	....	28
12	....	....	....	7.49N	7.48	.977	....	28
13	....	....	....	7.48N	7.18	.975	....	28
14	....	....	....	7.18N	8.11	.986	....	28
17	....	8.70B	....	8.45B	8.64	.991	....	28
18	....	8.66B	8.50A	8.66B	8.66	.992	....	28
19	....	....	8.18A	8.18A	8.27	.991	....	28
20	....	....	....	8.27N	8.36	.992	....	28
21	....	8.78B	....	8.78B	8.80	.994	....	28
24	7.54	7.54	7.26A	7.26A	6.85	.981	5	28
25	....	....	6.30A	6.50A	6.20	.972	....	28
26	....	6.55B	....	6.30B	6.36	.975	....	28
27	....	6.80B	....	6.55B	6.76	.982	....	28
28	Exchange Closed; Good Friday							
31	....	6.77B	6.25A	6.77B	6.75	.984	....	28

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.50A	6.50A	6.51	.982	....	28
2	....	....	5.85A	5.95A	5.92	.974	....	28
3	5.44	5.44	5.44	5.44	5.51	.966	1	28
4	....	5.59B	5.35A	5.59B	5.52	.967	....	28
7	....	....	4.90A	5.06A	5.05	.957	....	28
8	....	5.99B	....	5.92B	6.24	.957	....	27
9	....	6.55B	....	6.27B	6.41	.985	....	27

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 45 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	7.33B	....	7.33B	7.54	.994	....	27
11	....	....	7.08A	7.08A	7.05	.991	....	27
14	....	....	6.94A	7.02A	7.03	.992	....	27
15	....	7.10B	6.77A	7.10B	7.00	.992	....	27
16	8.00	8.19B	8.00	8.19B	8.30	.997	3	26
17	....	9.38B	....	8.95B	8.97	.998	....	25
18	....	9.35B	8.84A	9.35B	9.39	.999	....	25
21	....	9.65B	9.15A	9.65B	9.66	.999	....	25
22	....	9.85B	9.35A	9.66N	9.65	.999	....	25
23	....	9.95B	....	9.82B	9.84	.999	....	25
24	....	....	9.50A	9.65A	9.58	.999	....	25
25	....	10.46B	....	10.40B	10.55	.999	....	25
28	....	10.57B	10.40A	10.55N	10.47	.999	....	20
29	....	....	10.17A	10.17A	10.14	.999	....	20
30	....	10.48B	9.90A	10.12A	9.93	.999	....	5
				IN MAY				
1	....	....	8.82A	8.82A	8.80	.999	....	5
2	....	9.47B	....	9.30B	9.34	.999	....	5
5	....	10.07B	....	9.95B	9.87	.999	....	5
6	....	....	9.00A	9.55A	9.55	.999	....	5
7	....	10.16B	9.50A	10.16B	10.16	.999	....	5
8	....	10.58B	10.10A	10.10A	10.04	.999	....	5
9	....	10.42B	....	10.14B	10.09	.999	....	5
12	....	10.60B	....	10.60B	10.77	.999	....	5
13	....	....	10.00A	10.00A	10.19	.999	....	5
14	....	....	10.00A	10.10A	10.06	.999	....	5
15	....	....	9.85A	9.95A	9.99	.999	....	5
16	....	....	9.29A	9.29A	9.09	.999	....	5
19	....	9.32B	8.80A	9.29B	9.32	.999	....	5
20	....	....	....	8.51A	8.49	.999	....	5
21	....	8.68B	8.25A	8.30A	8.23	.999	....	5
22	....	8.28B	7.99A	8.00A	7.94	.999	....	5
23	....	8.03B	7.83A	7.94N	7.84	.999	....	5
26	Exchange Closed: Memorial Day							
27	....	8.30B	7.78A	8.30B	8.30	.999	....	5
28	....	8.40B	7.95A	8.05A	7.98	.999	....	5
29	....	....	7.56A	7.56A	7.48	1.000	....	5
30	....	....	6.80A	6.80A	6.74	.999	....	5
				IN JUNE				
2	....	7.15B	6.70A	7.10B	7.09	1.000	....	5
3	....	8.24B	....	8.12B	8.22	1.000	....	5
4	8.30	8.38B	8.25A	8.38B	8.41	1.000	2	7
5	....	9.15B	....	9.15B	9.36	1.000	....	7
6	9.32	9.45B	9.24A	9.45B	9.63	1.000	5	7
9	....	....	....	....	....	1.000	....	....

JUNE 1986 46 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	3.90A	3.95N	4.12	.822	....	105
3	3.51	3.51	3.51	3.51	3.54	.809	1	105
6	....	3.55B	3.35A	3.55B	3.60	.818	....	104
7	3.65	3.69B	3.60A	3.65	3.60	.820	2	104
8	3.30	3.30	3.30	3.30	3.13	.780	5	102
9	....	3.40B	....	3.40B	3.62	.828	4	102
10	....	....	3.03A	3.03A	3.07	.775	....	102
13	....	3.15B	3.03A	3.15B	3.05	.780	....	102
14	....	....	3.00A	3.00A	2.98	.771	....	102
15	....	3.22B	....	3.22B	3.29	.801	....	102
16	....	3.33B	....	3.29N	3.23	.795	....	102
17	....	....	3.10A	3.10A	3.07	.778	....	102
20	2.94	3.39	2.94	3.39	3.41	.819	12	96
21	3.25	3.25	3.12A	3.12A	3.08	.790	2	96
22	....	3.22B	2.97A	3.22B	3.16	.802	....	96
23	....	3.18B	....	3.18B	3.39	.824	....	96
24	3.84	3.84	3.84	3.84	3.94	.865	....	96
27	4.08	4.08	4.08	4.08	4.05	.878	1	96
28	....	....	4.02A	4.05N	4.20	.888	....	96
29	....	4.30B	....	4.25B	4.23	.891	....	96
30	....	4.35B	....	4.35B	4.43	.905	....	96
31	....	....	4.20A	4.20A	4.22	.894	....	96
				IN FEBRUARY				
3	....	....	....	4.22N	3.97	.862	....	96
4	....	....	3.78A	3.78A	3.94	.878	....	96
5	....	4.25B	....	4.25B	4.35	.878	....	96
6	....	....	....	4.35N	4.10	.904	....	96
7	....	....	....	4.10N	4.21	.898	....	96
10	....	....	....	4.21N	4.87	.934	....	96

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 46 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	4.87N	5.16	.945	....	96
12	5.48	5.48	5.48	5.48	5.56	.958	2	96
13	....	....	....	5.56N	6.19	.972	....	96
14	....	....	....	6.19N	6.18	.973	....	96
17	Exchange Closed: President's Day							
18	....	....	....	6.18N	6.67	.982	....	96
19	....	....	....	6.67N	6.67	.982	....	96
20	....	....	....	6.67N	6.75	.984	....	96
21	6.30	6.40	6.30	6.40	6.65	.983	3	96
24	....	6.82B	....	6.65N	7.36	.991	....	96
25	....	....	....	7.36N	7.69	.993	....	96
26	....	....	....	7.69N	7.44	.992	....	95
27	....	....	....	7.44N	8.05	.995	....	95
28	....	....	....	8.05N	7.75	.962	....	95
				IN MARCH				
3	....	....	....	7.75N	8.02	.970	....	95
4	....	....	....	8.02N	8.17	.973	....	95
5	....	....	....	8.17N	6.95	.954	....	87
6	....	....	....	6.95N	7.45	.966	....	87
7	....	....	....	7.45N	7.38	.966	....	87
10	....	....	....	7.38N	6.51	.952	....	87
11	....	....	6.50A	6.51N	6.52	.954	....	87
12	....	....	....	6.52N	6.50	.957	....	87
13	....	....	....	6.50N	6.20	.953	....	87
14	....	....	....	6.20N	7.11	.973	....	87
17	....	7.70B	....	7.45B	7.64	.982	....	87
18	....	7.66B	7.50A	7.66B	7.66	.983	....	87
19	....	....	7.18A	7.18A	7.27	.980	....	87
20	....	....	....	7.27N	7.36	.982	....	87
21	....	7.78B	....	7.78B	7.80	.987	....	87
24	....	....	6.26A	6.26A	5.89	.961	....	87
25	5.27	5.57B	5.27	5.57B	5.27	.944	....	87
26	....	5.40B	....	5.40B	5.37	.950	....	87
27	....	5.90B	....	5.55B	5.80	.962	....	87
28	Exchange Closed: Good Friday							
31	....	....	5.28A	5.80N	5.75	.966	....	87
				IN APRIL				
1	....	....	5.50A	5.50A	5.51	.961	....	87
2	....	....	4.85A	4.95A	4.95	.945	....	87
3	....	....	4.50A	4.50A	4.57	.931	....	87
4	....	4.68B	4.48A	4.61B	4.59	.933	....	87
7	....	....	4.17A	4.17A	4.12	.914	....	87
8	....	4.99B	....	4.92B	5.28	.914	....	87
9	....	5.62B	....	5.30B	5.45	.966	....	87
10	....	6.33B	....	6.33B	6.54	.985	....	87
11	....	....	6.08A	6.08A	6.05	.978	....	87
14	....	....	5.94A	6.02A	6.06	.980	....	87
15	....	6.33B	5.78A	6.18B	6.02	.980	....	87
16	....	7.23B	....	7.23B	7.30	.993	....	87
17	....	8.38B	....	7.95B	7.97	.996	....	87
18	8.04	8.35	7.84A	8.35	8.39	.997	27	113
21	....	8.65B	8.15A	8.65B	8.66	.998	....	78
22	....	8.85B	8.35A	8.66N	8.65	.998	....	78
23	....	8.95B	....	8.82B	8.84	.998	....	78
24	....	....	8.50A	8.65A	8.58	.998	....	78
25	....	9.46B	....	9.40B	9.55	.999	....	78
28	....	9.57B	9.40A	9.55N	9.47	.999	....	15
29	....	....	9.17A	9.17A	9.14	.999	....	4
30	....	9.48B	8.90A	9.12A	8.93	.999	....	....

JUNE 1986 47 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	3.09	3.09	3.09	3.09	3.33	.755	5	453
3	....	....	2.95A	2.95A	2.82	.725	....	453
6	2.80	2.81B	2.65A	2.81B	2.86	.736	4	449
7	2.93	2.93	2.88	2.88	2.85	.738	1	449
8	....	....	2.75A	2.85N	2.43	.689	50	449
9	....	2.65B	....	2.65B	2.86	.747	....	449
10	....	....	2.35A	2.35A	2.38	.682	....	449
13	2.35	2.37B	2.27A	2.35	2.40	.687	1	448
14	....	....	2.33A	2.35A	2.30	.675	....	448
15	....	2.50B	....	2.50B	2.57	.712	....	448
16	....	2.60B	2.53A	2.53A	2.49	.703	....	448
17	....	....	2.41A	2.41A	2.39	.683	....	448
20	....	....	2.28A	2.39N	2.66	.732	....	448
21	....	....	2.38A	2.38A	2.37	.696	....	448
22	2.42	2.45B	2.27A	2.42	2.43	.710	1	447
23	....	2.46B	....	2.46B	2.63	.738	....	447
24	3.12	3.12	3.12	3.12	3.14	.791	2	445
27	....	....	....	3.14N	3.23	.807	....	445

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 47 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	3.25B	3.21A	3.23N	3.35	.820	....	445
29	3.48	3.48	3.48	3.48	3.36	.824	2	443
30	3.36	3.36	3.36	3.36	3.57	.843	1	442
31	3.23	3.29	3.23	3.29	3.36	.827	2	441

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	3.36N	3.17	.810	....	441
4	....	....	2.97A	2.97A	3.12	.804	....	441
5	....	3.50B	....	3.50B	3.48	.804	....	441
6	3.20	3.20	3.20	3.20	3.26	.840	1	440
7	....	....	3.16A	3.26N	3.34	.831	....	440
10	....	3.50B	....	3.50B	3.95	.882	....	440
11	4.20	4.20	4.20	4.20	4.25	.900	....	440
12	4.56	4.60B	4.56	4.60B	4.62	.921	2	439
13	....	....	....	4.62N	5.23	.945	....	438
14	....	....	....	5.23N	5.20	.945	....	438
17	Exchange Closed: President's Day							
18	5.40	5.72	5.40	5.72	5.69	.962	3	436
19	5.90	6.07B	5.90	6.07B	5.72	.962	1	436
20	....	....	....	5.72N	5.80	.965	2	435
21	5.40	5.65	5.34	5.65	5.70	.963	4	433
24	6.06	6.36	6.06	6.36	6.37	.978	3	432
25	6.66	6.66	6.66	6.66	6.70	.983	3	432
26	6.65	6.65	6.65	6.65	6.47	.961	1	431
27	7.20	7.20	6.92	6.92	7.08	.988	2	431
28	....	....	....	7.08N	6.83	.938	....	431

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	6.92B	....	6.92B	7.04	.949	....	431
4	6.80	6.80	6.80	6.80	7.17	.954	2	429
5	....	....	....	7.17N	6.01	.924	....	417
6	....	....	....	6.01N	6.50	.941	....	417
7	6.44	6.44	6.44	6.44	6.42	.942	1	416
10	....	....	....	6.42N	5.52	.919	....	416
11	....	....	....	5.52N	5.59	.922	....	416
12	....	....	....	5.59N	5.56	.925	....	416
13	....	....	....	5.56N	5.27	.918	....	416
14	6.14	6.14	6.14	6.14	6.14	.950	27	416
17	....	6.73B	....	6.50B	6.64	.965	....	416
18	....	6.66B	6.50A	6.66B	6.68	.967	....	416
19	....	....	6.18A	6.18A	6.29	.961	....	416
20	....	....	....	6.29N	6.36	.965	....	416
21	....	6.78B	....	6.78B	6.80	.974	....	416
24	....	....	5.26A	5.26A	4.95	.927	....	416
25	....	....	4.67A	4.67A	4.36	.900	....	416
26	....	4.50B	....	4.50B	4.48	.909	....	416
27	....	4.90B	....	4.65B	4.86	.928	....	416
28	Exchange Closed: Good Friday							
31	....	....	4.40A	4.86N	4.81	.933	....	416

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.85B	4.55A	4.55A	4.59	.924	....	416
2	....	....	4.00A	4.06A	4.05	.898	....	416
3	....	....	3.62A	3.63A	3.70	.875	....	416
4	....	3.78B	3.58A	3.73B	3.71	.877	....	416
7	....	....	3.27A	3.27A	3.26	.847	....	416
8	....	4.10B	....	4.10B	4.35	.847	....	416
9	....	4.68B	....	4.39B	4.53	.930	....	416
10	....	5.37B	....	5.37B	5.58	.966	....	416
11	....	....	5.15A	5.15A	5.10	.953	....	416
14	....	....	5.02A	5.08A	5.11	.956	....	416
15	....	5.47B	4.85A	5.22B	5.08	.956	....	416
16	....	6.23B	....	6.23B	6.30	.982	....	416
17	....	7.38B	....	6.95B	6.97	.990	....	416
18	....	7.35B	6.84A	7.35B	7.39	.993	....	416
21	....	7.65B	7.15A	7.65B	7.66	.995	....	416
22	....	7.85B	7.35A	7.66N	7.65	.995	....	416
23	....	7.95B	....	7.82B	7.84	.996	....	416
24	....	....	7.50A	7.65A	7.58	.995	....	416
25	....	8.46B	....	8.40B	8.55	.998	....	416
28	....	8.57B	8.40A	8.55N	8.47	.998	....	340
29	....	....	8.17A	8.17A	8.14	.998	....	288
30	....	8.48B	7.90A	8.12A	7.93	.998	....	276

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.22	7.43B	6.82A	6.82A	6.80	.995	1	276
2	....	7.47B	....	7.30B	7.34	.997	....	276
5	....	8.07B	....	7.95B	7.87	.999	....	276
6	....	....	7.00A	7.55A	7.55	.998	....	326
7	....	8.16B	7.50A	8.16B	8.16	.999	....	326
8	....	8.58B	8.10A	8.10A	8.04	.999	....	326
9	....	8.42B	....	8.14B	8.09	.999	....	276

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 47 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	8.60B	....	8.60B	8.77	.999	....	276
13	....	....	8.00A	8.00A	8.19	.999	....	276
14	....	....	8.00A	8.10A	8.06	.999	....	276
15	....	....	7.85A	7.95A	7.99	.999	....	276
16	....	....	7.29A	7.29A	7.09	.999	....	276
19	....	7.32B	6.80A	7.29B	7.32	.999	....	275
20	....	....	....	6.51A	6.49	.999	....	275
21	....	6.68B	6.25A	6.30A	6.23	.999	....	275
22	....	6.28B	5.99A	6.00A	5.94	.999	....	275
23	....	6.03B	5.83A	5.94N	5.84	.999	....	275
26	Exchange Closed: Memorial Day							
27	....	6.30B	5.78A	6.30B	6.30	.999	....	275
28	....	6.40B	5.95A	6.05A	5.98	.999	....	275
29	....	....	5.56A	5.56A	5.48	.999	....	275
30	....	....	4.80A	4.80A	4.74	.999	....	275

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	5.15B	4.70A	5.10B	5.09	.999	....	275
3	....	6.24B	....	6.12B	6.22	1.000	....	275
4	....	6.38B	....	6.38B	6.41	1.000	....	275
5	....	7.15B	....	7.15B	7.36	1.000	....	275
6	....	7.45B	7.24A	7.45B	7.63	1.000	....	275
9	....	....	....	....	....	1.000	....	....

JUNE 1986 48 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	2.44	2.55	2.41A	2.55	2.63	.677	11	841
3	2.36	2.36	2.24	2.25	2.19	.629	2	843
6	2.16	2.28	2.05A	2.18	2.23	.640	12	840
7	2.35	2.35	2.16	2.21	2.19	.642	12	835
8	2.02	2.04B	1.83A	1.83A	1.84	.586	2	835
9	1.80	2.18B	1.77	2.18B	2.19	.651	6	840
10	1.75	2.00B	1.75	1.76B	1.78	.578	....	840
13	1.75	1.77B	1.68A	1.77B	1.81	.583	10	850
14	....	....	1.74A	1.78A	1.71	.569	....	849
15	1.95	1.95	1.95	1.95	1.95	.610	10	849
16	1.93	1.97B	1.92	1.92	1.89	.600	7	855
17	....	....	1.82A	1.82A	1.79	.576	....	855
20	....	....	1.73A	1.79N	2.03	.630	....	855
21	1.78	1.78	1.76A	1.76A	1.75	.589	4	859
22	1.69	1.84B	1.69	1.84B	1.80	.604	....	859
23	....	1.88B	....	1.86B	1.99	.636	2	861
24	2.36	2.37	2.36	2.37	2.42	.698	2	864
27	2.45	2.45	2.45	2.45	2.49	.717	2	862
28	2.50	2.51B	2.50	2.50	2.60	.732	2	865
29	....	2.69B	....	2.69B	2.62	.737	....	865
30	2.63	2.63	2.63	2.63	2.79	.761	4	865
31	2.47	2.55	2.47	2.55	2.59	.740	7	868

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.40	2.40	2.38	2.38	2.39	.718	2	865
4	....	....	2.25A	2.34A	2.39	.710	....	865
5	2.70	2.70	2.70	2.70	2.71	.710	....	865
6	....	....	....	2.71N	2.49	.755	....	865
7	2.44	2.44	2.43A	2.44	2.57	.743	3	867
10	2.83	2.90B	2.80	2.90B	3.12	.809	18	856
11	3.16	3.37	3.16	3.30	3.36	.835	13	858
12	3.72	3.75	3.61	3.63	3.72	.864	15	849
13	3.95	4.27	3.66A	4.20	4.32	.900	24	847
14	4.00	4.18	4.00	4.18	4.30	.901	17	856
17	Exchange Closed: President's Day							
18	4.34	4.79	4.34	4.79	4.76	.927	10	855
19	5.58	5.76	4.76	4.76	4.79	.928	11	847
20	4.97	4.97	4.86A	4.86A	4.88	.932	1	845
21	4.37	4.65	4.37	4.65	4.80	.929	12	832
24	5.00	5.28	5.00	5.28	5.44	.955	11	831
25	5.63	5.85B	5.45	5.80A	5.75	.964	10	825
26	5.53	5.68	5.52A	5.52A	5.56	.959	9	819
27	6.35	6.35	5.56	6.05	6.17	.973	11	817
28	5.98	5.98	5.82A	5.82A	5.92	.904	1	812

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	5.80	5.87	5.80	5.87	6.10	.918	7	807
4	5.81	5.98	5.81	5.98	6.17	.925	3	808
5	5.38	5.38	5.05	5.05	5.12	.882	10	798
6	....	....	....	5.12N	5.57	.906	....	798
7	5.46	5.46	5.41	5.41	5.51	.907	4	796
10	4.38	4.38	4.38	4.38	4.68	.873	1	794
11	....	....	....	4.68N	4.68	.877	....	794
12	....	....	4.63A	4.68N	4.63	.880	....	794
13	....	....	....	4.63N	4.37	.869	....	794

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
JUNE 1986 48 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	....	4.37N	5.19	.914	....	794
17	....	5.73B	....	5.50B	5.70	.937	....	794
18	5.55	5.65B	5.55	5.65B	5.73	.940	1	792
19	....	....	5.23A	5.23A	5.35	.930	....	791
20	....	....	....	5.35N	5.42	.935	....	791
21	....	5.78B	....	5.78B	5.84	.950	....	791
24	4.41	4.41	4.36A	4.36A	4.06	.875	1	790
25	3.82	3.82	3.72A	3.72A	3.53	.835	4	788
26	....	3.63B	....	3.63B	3.64	.847	....	788
27	....	4.07B	....	3.75B	3.97	.874	....	788
28	Exchange Closed: Good Friday							
31	....	....	3.44A	3.97N	3.94	.880	....	788
IN APRIL								
1	....	3.95B	3.70A	3.70A	3.72	.867	....	788
2	....	....	3.16A	3.22A	3.21	.828	....	788
3	2.80	2.87	2.80	2.87	2.90	.795	34	806
4	....	2.98B	2.75A	2.92B	2.90	.797	....	806
7	2.57	2.57	2.52A	2.57	2.47	.753	20	806
8	....	3.23B	....	3.23B	3.48	.753	....	806
9	3.84	3.84	3.60	3.60	3.65	.872	2	806
10	4.16	4.50B	4.16	4.50B	4.66	.932	1	805
11	....	....	4.24A	4.24A	4.21	.910	....	805
14	....	....	4.10A	4.15A	4.20	.913	....	805
15	....	4.65B	3.92A	4.30B	4.16	.912	....	805
16	5.20	5.32B	5.20	5.32B	5.35	.961	14	792
17	5.90	6.39	5.90	6.00A	5.97	.976	3	791
18	5.97	6.35B	5.84A	6.35B	6.39	.983	4	787
21	....	6.65B	6.15A	6.65B	6.66	.988	....	786
22	....	6.85B	6.35A	6.66N	6.65	.988	....	786
23	6.93	6.95B	6.78A	6.92A	6.84	.990	1	786
24	....	....	6.50A	6.65A	6.58	.988	....	786
25	....	7.46B	....	7.40B	7.55	.995	....	786
28	....	7.57B	7.40A	7.55N	7.47	.996	....	786
29	....	....	7.17A	7.17A	7.14	.995	....	484
30	....	7.48B	6.90A	7.12A	6.93	.994	....	449
IN MAY								
1	6.52	6.52	5.82A	5.82A	5.82	.986	1	448
2	....	6.33B	....	6.30B	6.34	.992	....	449
5	....	7.07B	....	6.95B	6.87	.996	....	449
6	....	....	6.00A	6.55A	6.55	.995	....	449
7	....	7.16B	6.50A	7.16B	7.16	.998	....	449
8	....	7.58B	7.10A	7.10A	7.04	.997	....	448
9	....	7.42B	....	7.14B	7.09	.998	....	448
12	7.50	7.60B	7.50	7.60B	7.77	.999	1	447
13	....	....	7.00A	7.00A	7.19	.999	....	447
14	....	....	7.00A	7.10A	7.06	.999	....	447
15	....	....	6.85A	6.95A	6.99	.999	....	447
16	....	....	6.29A	6.29A	6.09	.998	....	447
19	....	6.32B	5.80A	6.29B	6.32	.999	....	447
20	....	....	....	5.51A	5.49	.998	....	447
21	....	5.68B	5.25A	5.30A	5.23	.998	....	447
22	....	5.28B	4.99A	5.00A	4.94	.998	....	447
23	....	5.03B	4.83A	4.94N	4.84	.998	....	447
26	Exchange Closed: Memorial Day							
27	....	5.30B	4.78A	5.30B	5.30	.999	....	447
28	....	5.40B	4.95A	5.05A	4.98	.999	....	447
29	....	....	4.56A	4.56A	4.48	.999	....	447
30	....	....	3.80A	3.80A	3.74	.999	....	439
IN JUNE								
2	....	4.15B	3.70A	4.10B	4.09	.999	....	432
3	....	5.24B	....	5.12B	5.22	1.000	....	432
4	....	5.38B	....	5.38B	5.41	1.000	....	432
5	5.72	6.15B	5.72	6.15B	6.36	1.000	1	432
6	....	6.45B	6.24A	6.45B	6.63	1.000	....	432
9	....	....	....	....	....	1.000	....	....

JUNE 1986 49 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	1.85	2.02	1.85	2.02	2.03	.592	10	303
3	1.75	1.75	1.66A	1.66A	1.66	.525	1	303
6	1.68	1.73	1.53A	1.69	1.69	.536	60	331
7	1.74	1.75B	1.65	1.68	1.65	.538	30	346
8	1.54	1.54	1.30	1.36	1.35	.480	7	347
9	1.50	1.71B	1.50	1.65	1.64	.548	2	345
10	1.41	1.54	1.36A	1.36A	1.31	.471	10	350
13	1.30	1.38	1.21	1.36	1.33	.474	208	449
14	1.32	1.38	1.27	1.27	1.25	.460	23	450
15	1.40	1.49	1.39	1.43	1.44	.501	21	451

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
JUNE 1986 49 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	1.48	1.48	1.39	1.39	1.39	.490	10	456
17	1.35	1.41	1.32A	1.41	1.32	.466	35	484
20	1.23	1.47	1.23	1.47	1.50	.521	11	484
21	1.34	1.34	1.26	1.27	1.27	.477	22	496
22	1.22	1.47	1.20	1.35	1.30	.493	64	499
23	1.37	1.42B	1.34	1.34	1.44	.525	19	505
24	1.65	1.86	1.65	1.85A	1.81	.592	62	541
27	1.86	1.88B	1.81	1.86B	1.86	.613	30	564
28	1.83	1.90	1.83	1.90	1.95	.630	6	563
29	2.05	2.05	1.98	2.00	1.97	.635	27	566
30	2.08	2.20	2.02	2.06	2.12	.662	8	551
31	1.85	1.94	1.85	1.93	1.91	.637	69	575
IN FEBRUARY								
3	1.77	1.81B	1.77	1.80	1.76	.610	5	572
4	1.62	1.75	1.58	1.75	1.77	.601	25	577
5	1.82	2.03	1.82	2.00	2.04	.601	30	569
6	2.08	2.08	1.84	1.84	1.84	.652	21	590
7	1.94	1.94	1.77A	1.84	1.90	.637	14	601
10	2.05	2.30	2.05	2.30	2.36	.716	59	631
11	2.50	2.61B	2.50	2.55	2.56	.748	54	642
12	2.96	2.96	2.80	2.82	2.89	.786	106	643
13	3.10	3.49	2.87A	3.46	3.46	.835	15	643
14	3.12	3.46	3.12	3.46	3.46	.836	13	642
17	Exchange Closed: President's Day							
18	3.20	3.80B	3.20	3.80B	3.89	.872	2	638
19	4.10	4.65	3.86	4.00	3.94	.873	22	641
20	3.98	4.20B	3.98	4.06	4.02	.879	13	638
21	3.63	3.71	3.57	3.64	3.95	.874	21	635
24	4.30	4.57	4.11	4.52	4.54	.915	21	627
25	4.70	5.01	4.62	4.83	4.84	.930	11	621
26	4.75	4.90	4.61A	4.90	4.67	.921	15	620
27	5.45	5.50	5.03	5.08	5.30	.945	16	616
28	5.26	5.26	4.92	4.92	5.06	.859	4	617
IN MARCH								
3	4.95	5.15	4.95	5.15	5.20	.876	4	617
4	5.15	5.15	5.07	5.07	5.31	.885	6	618
5	4.95	4.95	4.05A	4.05A	4.24	.828	8	612
6	4.50	4.50	4.40	4.45	4.69	.859	7	609
7	4.58	4.58	4.44	4.55	4.61	.858	8	609
10	3.86	3.88	3.52A	3.88	3.83	.812	11	599
11	....	3.85B	3.75A	3.85B	3.86	.816	....	599
12	3.82	3.82	3.60A	3.78B	3.79	.819	3	599
13	3.42	3.54	3.42	3.54	3.51	.803	8	601
14	....	4.23B	3.30A	4.23B	4.31	.864	....	599
17	4.72	4.82B	4.72	4.72	4.78	.895	1	599
18	4.72	4.75B	4.72	4.72	4.81	.899	1	598
19	....	....	4.33A	4.40A	4.45	.883	....	597
20	4.38	4.40B	4.38	4.40B	4.49	.890	1	597
21	4.86	4.91	4.86	4.89B@.91	4.90	.913	27	571
24	3.65	3.82	3.52A	3.52A	3.23	.803	14	564
25	3.02	3.02	2.78	2.78	2.75	.750	24	550
26	....	2.85B	....	2.85B	2.86	.765	....	550
27	....	3.25B	....	2.98B	3.13	.800	....	550
28	Exchange Closed: Good Friday							
31	2.70	3.13B	2.70	3.13B	3.10	.806	50	600
IN APRIL								
1	....	3.14B	2.90A	2.90A	2.90	.787	1	601
2	....	....	2.41A	2.46A	2.44	.734	....	601
3	2.33	2.33	2.07A	2.15	2.18	.693	82	626
4	....	2.26B	2.06A	2.19B	2.19	.695	....	625
7	....	....	1.80A	1.80	1.79	.638	....	625
8	....	2.50B	....	2.47B	2.67	.638	....	575
9	....	2.98B	....	2.74B	2.82	.790	....	575
10	....	3.63B	....	3.63B	3.79	.877	....	575
11	3.56	3.56	3.38A	2.38A	3.36	.843	1	575
14	....	....	3.27A	3.32A	3.35	.846	....	575
15	3.32	3.90B	3.11A	3.43B	3.30	.845	5	575
16	4.28	4.43B	4.28	4.28	4.42	.923	1	571
17	5.38	5.45B	5.05A	5.05A	5.04	.949	1	571
18	....	5.35B	5.00A	5.35B	5.43	.962	....	571
21	5.70	5.70	5.35A	5.70	5.66	.971	....	570
22	5.78	5.85B	5.35A	5.78	5.65	.972	17	466
23	5.96	5.96	5.70	5.82B	5.84	.976	4	465
24	....	....	5.50A	5.65A	5.60	.971	....	465
25	....	6.46B	....	6.40B	6.60	.987	....	465
28	....	6.62B	6.40A	6.60N	6.47	.989	....	465
29	6.30	6.36B	6.21A	6.17A	6.14	.986	1	465
30	....	6.48B	5.90A	6.12A	5.93	.985	....	273

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 49 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.43B	4.72	4.72	4.85	.965	2	272
2	....	5.35B	....	5.30B	5.37	.978	....	272
5	....	6.07B	....	5.95B	5.87	.989	....	272
6	....	....	5.00A	5.55A	5.55	.986	....	272
7	....	6.16B	5.50A	6.16B	6.16	.993	....	272
8	6.24	6.58B	6.10A	6.10A	6.04	.992	1	273
9	....	6.42B	....	6.14B	6.09	.993	....	271
12	6.61	6.61	6.61	6.61	6.77	.998	1	270
13	....	....	6.00A	6.00A	6.19	.996	....	270
14	6.10	6.16B	6.00A	6.10	6.06	.997	1	270
15	....	....	5.85A	5.95A	5.99	.997	....	268
16	....	....	5.29A	5.29A	5.09	.993	....	268
19	....	5.32B	4.80A	5.29B	5.32	.997	....	268
20	....	....	....	4.51A	4.49	.992	....	273
21	....	4.68B	4.25A	4.30A	4.23	.991	....	267
22	4.39	4.39	3.99A	4.00A	3.94	.989	24	267
23	....	4.03B	3.83A	3.94N	3.84	.990	....	267
26	Exchange Closed; Memorial Day							
27	....	4.30B	3.78A	4.30B	4.30	.999	....	267
28	....	4.40B	3.95A	4.05A	3.98	.998	....	267
29	....	....	3.56A	3.56A	3.48	.998	....	267
30	....	....	2.80A	2.80A	2.74	.993	....	267

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	3.21B	2.70A	3.10B	3.09	.999	....	267
3	....	4.24B	....	4.12B	4.22	.999	....	267
4	4.20	4.38B	4.20	4.38B	4.41	1.000	2	267
5	5.25	5.25	5.21	5.21	5.36	1.000	3	264
6	....	5.45B	5.24A	5.45B	5.63	1.000	....	264
9	....	....	....	....	....	1.000	....	....

JUNE 1986 50 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.39	1.58	1.38	1.58	1.54	.505	6	232
3	1.30	1.30	1.26	1.26	1.27	.423	20	239
6	1.25	1.27B	1.15A	1.24	1.27	.432	11	249
7	1.28	1.30B	1.28	1.29	1.28	.434	24	262
8	1.01	1.01	.94	.94	.98	.377	26	282
9	1.07	1.24	1.00A	1.22	1.21	.442	36	286
10	1.09	1.10	.90A	.99	.95	.367	30	272
13	.91@.90	.98	.82	.98	.97	.370	315	584
14	.92	.95B	.90	.90	.89	.356	9	585
15	1.03	1.03	1.03	1.03	1.05	.395	12	598
16	1.00	1.01	.98	1.01	1.00	.384	9	599
17	.95	1.02	.94A	1.02	.96	.360	7	602
20	.89	1.05	.84	1.05	1.09	.412	145	710
21	.96	.96	.90	.92	.90	.370	39	718
22	.98	1.02B	.87A	.95	.92	.384	59	721
23	.95	.96	.95	.96	1.03	.415	22	727
24	1.20	1.36	1.20	1.33A	1.32	.482	103	683
27	1.35	1.43	1.30	1.36B@.40	1.35	.502	38	688
28	1.37	1.45	1.32	1.45	1.42	.519	193	789
29	1.50	1.51	1.41	1.41	1.43	.524	65	801
30	1.51	1.56	1.50	1.53	1.54	.553	31	800
31	1.35	1.40	1.33A	1.40	1.37	.526	97	817

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.37	1.37	1.28	1.29	1.24	.496	59	825
4	1.19	1.26	1.11	1.24	1.26	.486	78	833
5	1.30@.29	1.51	1.29	1.50	1.47	.486	68	853
6	1.50	1.57	1.32	1.32	1.30	.540	89	882
7	1.32@.35	1.35	1.24	1.33	1.35	.522	76	903
10	1.50	1.69B	1.47	1.67	1.72	.608	109	833
11	1.80	1.93	1.80	1.88	1.89	.643	122	840
12	2.22	2.22	2.10	2.17	2.16	.688	113	803
13	2.17	2.70	2.14A	2.70	2.66	.750	182	787
14	2.44	2.65	2.35	2.65	2.67	.750	28	784
17	Exchange Closed; President's Day							
18	2.42@.40	3.16	2.40	3.16	3.07	.796	16	782
19	3.30	4.00	3.16	3.16	3.14	.797	357	703
20	3.40	3.60	3.16	3.16	3.22	.805	26	701
21	2.79	3.02	2.77	3.02	3.14	.798	25	688
24	3.49	3.75	3.31	3.68	3.70	.854	12	688
25	3.75	4.22	3.72	4.04	3.99	.876	33	656
26	3.84	4.15B	3.70	3.93	3.84	.862	88	608
27	4.58	4.65	3.94	4.34	4.45	.899	11	592
28	4.41	4.41	4.29	4.29	4.24	.802	4	592

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 50 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.25	4.37B	4.15	4.23	4.36	.823	186	416
4	4.40	4.50B	4.20	4.20	4.45	.834	7	416
5	3.27	3.27	3.27	3.27	3.46	.760	2	413
6	3.68	3.78B	3.68	3.68	3.88	.798	1	413
7	3.95	3.95	3.66	3.75	3.79	.796	54	376
10	3.06	3.06	2.85A	2.85A	3.05	.737	3	378
11	3.11	3.11	3.03A	3.09	3.07	.741	6	374
12	3.04@.09	3.09	2.80	3.05	3.01	.744	26	392
13	2.78	2.78	2.76A	2.78	2.74	.723	2	391
14	3.47	3.54	3.47	3.54	3.48	.797	3	391
17	....	3.84B	....	3.75B	3.92	.837	....	391
18	3.80	3.92	3.76	3.90	3.94	.841	6	391
19	3.46	3.53	3.46	3.53	3.57	.819	1	401
20	3.62	3.62	3.56A	3.62	3.65	.828	....	391
21	3.67	3.84B	3.67	3.83	4.02	.858	63	383
24	2.87	3.02	2.73	2.73	2.48	.712	21	366
25	2.34	2.34	2.34	2.34	2.08	.648	....	366
26	2.23	2.28B	2.07A	2.23	2.15	.665	10	366
27	....	2.55B	....	2.25B	2.40	.707	....	366
28	Exchange Closed; Good Friday							
31	....	2.42B	2.15A	2.42B	2.38	.711	....	366

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.19A	2.19A	2.21	.687	....	366
2	1.86	1.91B	1.75A	1.75A	1.79	.623	1	367
3	1.61	1.61	1.48	1.48	1.54	.575	5	370
4	1.52	1.60B	1.51A	1.60B	1.58	.576	40	407
7	1.30	1.30	1.20	1.22	1.25	.512	34	423
8	1.85	1.85	1.80A	1.80A	2.00	.512	18	435
9	2.09	2.17	2.08A	2.08A	2.12	.684	25	442
10	2.19	2.88	2.17A	2.85B@.88	2.97	.797	7	441
11	2.80	2.83B	2.60	2.60	2.60	.752	5	439
14	2.37	2.55B	2.37	2.37	2.57	.754	4	437
15	2.40	2.73B	2.35A	2.65B	2.52	.751	1	435
16	3.40	3.53	3.37A	3.51	3.57	.862	31	448
17	3.90	4.64	3.90	4.45	4.13	.904	32	441
18	4.21	4.50	3.95	4.50	4.50	.925	15	438
21	4.36	4.67B	4.25A	4.67B	4.73	.940	9	438
22	4.78	4.92B	4.52	4.52	4.70	.940	6	435
23	5.00	5.00	4.82A	4.93A	4.89	.948	2	436
24	4.65	4.68B	4.60	4.68B	4.68	.940	3	435
25	5.26	5.52	4.63A	5.52	5.52	.970	21	420
28	5.59	5.59	5.28A	5.59	5.50	.972	2	420
29	5.24	5.36B	5.14	5.30	5.14	.967	6	418
30	4.85	5.48B	4.85	5.20B	4.94	.964	1	418

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.93A	3.93A	3.90	.923	....	418
2	....	4.41B	....	4.30B	4.42	.948	....	418
5	4.88	5.05B	4.86A	4.88	4.89	.970	1	418
6	....	....	4.10A	4.61A	4.59	.963	....	418
7	4.59	5.11B	4.48A	5.11B	5.17	.979	2	418
8	....	5.70	5.15A	5.15A	5.06	.978	1	419
9	5.38	5.41B	5.19A	5.19A	5.12	.980	....	418
12	....	5.65B	....	5.65B	5.77	.993	1	418
13	5.66	5.66	5.00A	5.00A	5.19	.988	10	428
14	5.00	5.16B	5.00	5.09B	5.06	.988	10	426
15	4.88	4.88	4.85A	4.88	4.99	.989	11	404
16	....	....	4.29A	4.34A	4.09	.976	....	404
19	....	4.32B	3.80A	4.29B	4.32	.987	....	369
20	....	....	....	3.51A	3.49	.970	....	369
21	....	3.68B	3.25A	3.30A	3.23	.965	....	369
22	....	3.28B	2.99A	3.00A	2.98	.956	....	379
23	....	3.10B	2.83A	3.02B	2.87	.958	....	379
26	Exchange Closed; Memorial Day							
27	2.75	3.35B	2.75	3.35B	3.30	.991	5	374
28	....	3.46B	3.02A	3.02A	2.98	.989	....	364
29	2.43	2.43	2.43	2.43	2.48	.979	2	362
30	2.32	2.32	1.79A	1.79A	1.77	.940	1	360

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	2.11B	....	2.10B	2.09	.993	....	359
3	....	3.24B	....	3.12B	3.22	.999	....	359
4	....	3.38B	....	3.38B	3.41	.999	....	301
5	3.73	4.24	3.73	4.20	4.36	1.000	9	299
6	....	4.45B	4.24A	4.45B	4.63	1.000	....	299
9	....	....	....	....	....	1.000	....	....

JUNE 1986 51 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.17	1.17	1.04A	1.17	1.14	.419	1	47

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 51 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.90	.90	.90	.90	.93	.327	5	52
6	.83	.83	.83	.83	.93	.334	5	52
7	.96	.96	.90A	.90A	.89	.336	1	52
8	.80	.80	.66	.66	.69	.283	4	52
9	.73	.95	.69	.95	.86	.343	130	131
10	.73	.73	.70	.70	.66	.275	6	136
13	.61	.69	.61	.69	.69	.276	15	133
14	.65	.66	.63	.66	.68	.263	13	134
15	.68	.77	.68	.77	.73	.298	4	136
16	.72	.72	.70A	.72	.70	.287	9	135
17	.66	.66	.66	.66	.68	.266	1	143
20	.60	.60	.60	.60	.77	.311	5	139
21	.67	.67	.62	.62	.62	.273	8	147
22	....	.63B	.60A	.63B	.63	.286	....	147
23	.75	.75	.70A	.70A	.71	.313	1	148
24	.87	.95	.87	.92	.95	.375	14	157
27	1.00	1.00	.95	.96A	.96	.393	12	165
28	.96	1.00	.93A	1.00	1.01	.409	14	172
29	1.05	1.08	1.02	1.02	1.02	.413	27	182
30	1.10	1.12	1.06A	1.12	1.09	.442	123	277
31	.98	.99	.90	.99	.96	.415	123	392

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.97	.97	.88	.91B@.92	.88	.384	45	410
4	.82	.90	.82	.88	.89	.374	150	472
5	.92	1.10	.92	1.02	1.06	.374	45	495
6	1.07	1.08	.90	.92	.91	.426	99	551
7	.98	.98	.84	.94	.94	.408	48	596
10	1.06	1.21	1.02	1.21	1.22	.492	156	724
11	1.30	1.42	1.21	1.40	1.36	.529	446	1054
12	1.68	1.68	1.54	1.58	1.57	.577	268	1025
13	1.50	2.05	1.50	2.05	1.99	.647	237	905
14	1.80	2.05	1.78	2.02@.05	1.99	.647	41	909
17	Exchange Closed; President's Day							
18	1.80	2.40	1.79	2.30@.35	2.35	.700	74	919
19	2.53	3.05	2.35	2.52A	2.43	.701	130	848
20	2.66	2.66	2.42	2.50	2.49	.710	17	850
21	2.14	2.45	2.10	2.45	2.43	.700	32	853
24	2.67	2.92	2.58	2.90	2.92	.771	33	849
25	3.06	3.33	2.98	3.21B	3.21	.801	138	917
26	3.07	3.37B	2.96	3.10	3.06	.780	124	881
27	3.90	3.90	3.21	3.63B	3.69	.831	46	862
28	3.51	3.75	3.37	3.45B@.50	3.48	.735	17	865

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.60	3.60	3.38A	3.55	3.53	.758	7	852
4	3.60	3.60	3.40	3.40	3.66	.770	3	848
5	3.20	3.20	2.64	2.64	2.74	.683	13	850
6	....	3.11	2.90A	3.11	3.11	.725	....	850
7	3.05	3.20	2.93	3.04	3.03	.722	20	848
10	2.40	2.40	2.10A	2.38B	2.38	.652	78	799
11	2.46	2.46	2.30A	2.35	2.38	.655	21	789
12	2.36	2.36	2.19	2.32	2.32	.656	25	782
13	2.22	2.22	2.08	2.08	2.07	.631	9	783
14	2.72	2.81B	2.65	2.65	2.74	.716	3	782
17	3.02	3.18B	3.01	3.10	3.14	.763	5	778
18	3.02	3.10B	3.02	3.06	3.13	.767	9	770
19	2.74	2.76B	2.74	2.75	2.83	.738	2	773
20	2.83	2.83	2.80A	2.83	2.86	.748	20	787
21	2.91	3.20	2.91	3.20	3.19	.786	8	787
24	2.20	2.31	2.10	2.10	1.84	.608	3	783
25	1.85@.84	1.85	1.46	1.52	1.50	.536	121	777
26	1.71	1.71	1.61	1.62	1.58	.554	21	815
27	1.90	1.91B	1.66	1.66	1.78	.599	9	820
28	Exchange Closed; Good Friday							
31	1.50	1.70	1.43	1.68	1.75	.600	27	807

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.71	1.76B	1.56A	1.56A	1.61	.573	17	822
2	1.35	1.37B	1.19	1.27A@.22	1.26	.503	133	821
3	1.10	1.10	.99	1.09	1.07	.452	100	887
4	1.13	1.15	1.00	1.13@.12	1.09	.453	144	974
7	.87	.87	.76	.84B	.83	.387	292	1124
8	1.29	1.39	1.21A	1.39	1.42	.387	347	992
9	1.49	1.64	1.49	1.50	1.53	.563	51	998
10	1.62	2.16	1.57A	2.16	2.23	.695	39	994
11	2.00	2.15	1.89	1.89	1.94	.640	24	996
14	1.75	1.87	1.75	1.87	1.89	.640	15	998
15	1.67	2.03	1.65	1.83B	1.85	.637	44	1022
16	2.60	2.75	2.58A	2.74	2.77	.777	202	946
17	3.23	3.68	2.95	3.17	3.28	.835	98	926
18	3.33	3.60	3.20	3.60	3.62	.866	223	765
21	3.82	3.85	3.30A	3.85	3.85	.888	12	762

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 51 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	4.02	4.05	3.60	3.84	3.82	.889	321	823
23	4.05	4.05	3.73	3.98	4.00	.900	35	810
24	3.88	3.88	3.72	3.78B	3.80	.887	33	789
25	3.72	4.59	3.72	4.59	4.59	.937	14	795
28	4.31	4.70	4.31	4.60	4.54	.941	23	785
29	4.31	4.38B	4.26A	4.27	4.22	.929	17	785
30	4.07	4.51B	3.96A	4.29A	4.03	.923	15	792

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.48	3.53B	3.20A	3.20A	3.04	.852	5	788
2	3.40	3.57	3.29	3.29	3.53	.894	21	772
5	4.10	4.12B	3.93A	3.93A	3.96	.932	2	768
6	3.45	3.60B	3.22A	3.60B	3.62	.917	150	655
7	....	4.09B	3.55A	4.09B	4.23	.949	....	654
8	4.73	4.73	4.20A	4.20A	4.12	.946	1	644
9	4.42	4.46B	4.19	4.19	4.17	.950	28	643
12	4.75	4.75	4.75	4.75	4.80	.978	26	626
13	4.26	4.26	4.00A	4.26	4.22	.965	4	626
14	....	....	4.02A	4.16A	4.09	.965	....	627
15	....	....	3.81A	3.90A	4.01	.967	....	627
16	....	....	3.45A	3.45A	3.15	.931	....	627
19	....	3.30B	2.80A	3.30B	3.36	.957	....	627
20	3.13	3.13	2.72	2.72	2.58	.909	12	627
21	2.58	2.64B	2.35A	2.35A	2.33	.893	23	604
22	....	....	2.00A	2.00A	2.07	.870	....	604
23	....	2.12B	1.93A	2.07N	1.94	.867	....	604
26	Exchange Closed; Memorial Day							
27	....	2.37B	1.84A	2.37B	2.32	.950	....	604
28	....	2.44B	1.92A	1.92A	2.01	.934	....	604
29	....	....	1.54A	1.54A	1.54	.887	....	604
30	1.03	1.03	.82	.82	.89	.746	11	613

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.98	1.16B	.98	1.16B	1.14	.900	28	641
3	2.05	2.22	2.05	2.15	2.22	.998	21	603
4	2.18	2.30B	2.18	2.20	2.41	.999	3	602
5	2.73	3.22	2.69	3.22	3.36	1.000	10	602
6	3.34	3.45B	3.24A	3.45B	3.63	1.000	92	599
9	....	....	....	....	....	.999	....	....

JUNE 1986 52 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.59	.59	.59	.59	.66	.248	5	5
7	....	....	....	.66N	.63	.249	....	5
8	....	....	....	.63N	.48	.204	....	5
9	.65	.65	.63	.63	.60	.255	54	54
10	....	....	.50A	.50A	.45	.196	47	97
13	....	....	....	.45N	.47	.197	....	97
14	....	....	.45A	.45A	.42	.186	....	97
15	.50	.52	.50	.52	.51	.214	10	101
16	.49	.49	.49	.49	.49	.206	2	103
17	.44	.44	.44	.44	.46	.188	1	104
20	....	....	.45A	.46N	.52	.225	....	104
21	....	....	.45A	.45A	.41	.193	....	104
22	....	....	.40A	.41N	.42	.202	....	104
23	.48	.50	.48	.49	.47	.225	54	106
24	.60	.63B	.60	.62	.66	.279	3	108
27	.68	.70	.68	.70	.66	.293	4	110
28	.67	.67	.64A	.64A	.70	.308	3	113
29	.72	.75	.72	.75	.71	.311	4	117
30	.75	.75	.75	.75	.78	.337	2	118
31	.62	.62	.58A	.60A	.65	.312	50	168

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.57	.63	.56	.56	.60	.283	6	170
4	.56	.58	.54	.58	.61	.274	22	187
5	.65	.73	.65	.73	.73	.274	2	189
6	.77	.77	.66A	.66A	.62	.320	4	191
7	.62	.62	.57	.61B	.64	.303	1	192
10	.72	.83	.69	.83	.85	.380	41	218
11	.86	.98	.86	.94	.95	.415	129	293
12	1.13	1.16	1.09	1.11	1.12	.462	165	335
13	1.06@.09	1.50	1.06	1.44	1.45	.535	279	504
14	1.35@.33	1.48	1.25A	1.48	1.47	.533	187	525
17	Exchange Closed; President's Day							
18	1.26	1.83	1.25	1.79	1.80	.590	246	755
19	2.00	2.50	1.80	1.86@.87	1.82	.590	201	736
20	2.04@.07	2.25	1.87	1.90	1.88	.600	151	746
21	1.57	1.80	1.55	1.80	1.82	.589	73	761
24	2.03	2.28	1.95	2.24B	2.23	.669	51	743
25	2.42	2.66	2.32	2.56	2.48	.704	171	716

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
JUNE 1986 52 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	2.36	2.65	2.33	2.42	2.40	.679	95	699
27..	3.10	3.15	2.59A	2.92@.95	2.98	.742	42	684
28..	2.96	3.10B	2.72	2.85	2.82	.659	18	687
				IN MARCH				
3..	2.95	2.98B	2.63	2.75	2.85	.684	13	689
4..	2.85	3.05	2.70	2.81	2.94	.697	17	679
5..	2.60	2.60	2.07	2.10	2.14	.598	153	788
6..	2.40	2.47B	2.28A	2.35	2.45	.643	8	789
7..	2.32	2.38	2.32	2.34	2.37	.639	3	789
10..	1.83	1.90	1.60A	1.83	1.80	.560	68	792
11..	1.77	1.94	1.75	1.77A@.75	1.79	.562	67	845
12..	1.77	1.79	1.55	1.74	1.73	.562	37	844
13..	1.63	1.63	1.45	1.51	1.51	.533	115	896
14..	2.06	2.13	2.02A	2.04	2.06	.624	14	889
17..	2.36	2.48B	2.25	2.43	2.42	.675	60	833
18..	2.34	2.42	2.31	2.39	2.41	.679	21	798
19..	....	....	2.06A	2.06A	2.16	.644	....	798
20..	....	....	2.15A	2.16N	2.18	.654	....	797
21..	2.26	2.46B	2.26	2.46B	2.47	.697	8	789
24..	1.60	1.60	1.43A	1.43A	1.32	.497	25	806
25..	1.33	1.33	1.00	1.05	1.06	.423	108	874
26..	1.06	1.25	1.05	1.13	1.12	.441	83	930
27..	1.40	1.40	1.18	1.23B@.30	1.27	.486	68	952
28..	Exchange Closed: Good Friday							
31..	1.14	1.26	.98	1.26	1.23	.483	29	963
				IN APRIL				
1..	1.20	1.31	1.09A	1.11	1.12	.455	70	982
2..	.99	1.00	.78	.85	.85	.384	101	1006
3..	.79	.79	.65	.76	.72	.336	125	1033
4..	.72	.77	.67A	.77	.73	.337	54	1038
7..	.56	.57	.52	.54	.53	.274	115	1078
8..	.85	1.01	.80	1.00B@.01	.98	.274	397	1230
9..	1.01@.02	1.17	.95	1.06A	1.06	.439	332	1450
10..	1.11	1.59	1.07	1.55	1.62	.578	107	1448
11..	1.54	1.54	1.34	1.34	1.37	.518	179	1459
14..	1.23	1.33	1.23	1.33	1.33	.515	137	1542
15..	1.20	1.40B	1.15	1.34A@.33	1.31	.512	106	1565
16..	1.93	2.06	1.88	2.06	2.07	.670	146	1543
17..	2.47	2.90	2.30	2.40	2.51	.742	139	1517
18..	2.60	2.82	2.38	2.80	2.80	.783	140	1449
21..	2.48	2.98	2.48	2.98	3.02	.812	39	1430
22..	3.06	3.42B	2.82	3.21	3.00	.812	41	1419
23..	3.23	3.27	3.04	3.12	3.17	.828	38	1412
24..	3.05	3.05	2.85	2.93	2.94	.808	37	1414
25..	2.87	3.79	2.87	3.68B	3.68	.883	16	1404
28..	3.55	3.75	3.48A	3.69	3.63	.886	35	1399
29..	3.35	3.48B	3.35	3.45	3.33	.867	5	1392
30..	3.18	3.61	3.07A	3.39	3.15	.855	13	1389
				IN MAY				
1..	2.70	2.72B	2.40A	2.40A	2.25	.750	223	1282
2..	2.57	2.71	2.45A	2.58A	2.67	.809	7	1273
5..	3.16	3.23B	2.97	3.18	3.10	.865	33	1271
6..	2.68	2.66	2.33A	2.67A	2.82	.840	1	1273
7..	3.17	3.25B	2.71A	3.25B	3.31	.891	1	1271
8..	3.57	3.70	3.15	3.20B	3.21	.886	84	1261
9..	3.33	3.59	2.69	3.25	3.25	.893	103	1109
12..	3.75	3.85B	3.66	3.66	3.82	.943	41	1107
13..	3.70	3.70	3.07A	3.21	3.29	.916	27	1105
14..	3.22	3.22	3.07A	3.22	3.15	.913	1	1104
15..	....	....	2.84A	2.96A	3.07	.915	....	1104
16..	2.41	2.45	2.32	2.32	2.25	.842	13	1104
19..	2.09	2.41B	1.92A	2.33	2.45	.884	2	1104
20..	1.70	1.85	1.67	1.85	1.74	.788	45	1103
21..	....	1.80B	1.55A	1.55A	1.49	.754	....	1103
22..	1.48	1.50B	1.34A	1.34A	1.26	.708	1	1104
23..	1.16	1.32B	1.10	1.10	1.13	.696	4	1100
26..	Exchange Closed: Memorial Day							
27..	.96	1.33B	.96	1.33B	1.41	.823	27	1112
28..	1.41	1.49B	1.03A	1.11	1.13	.772	50	1093
29..	.88	.91B	.71	.73	.75	.654	393	1194
30..	.62	.65	.28	.31	.30	.414	381	1211
				IN JUNE				
2..	.27	.46	.20	.46B	.41	.544	463	1324
3..	1.05	1.25	1.03	1.25	1.29	.947	453	1075
4..	1.35	1.40	1.08	1.40	1.42	.989	30	1079
5..	1.71	2.39	1.71	2.39	2.36	.999	132	1016
6..	2.40	2.68	2.20A	2.68	2.63	.999	12	992
9..	....	....	....	....	...	.999	...	..

SWISS FRANC OPTION ON FUTURES — CALLS
JUNE 1986 53 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	.75	.75	.75	.75	.78	.353	1	1
13..	.86	1.03	.76A	1.03	1.03	.421	40	37
14..	.92	1.09	.88A	1.09	1.02	.420	202	235
17..	Exchange Closed: President's Day							
18..	.89	1.31	.85	1.29	1.27	.474	474	522
19..	1.41	1.94	1.29	1.40@.31	1.36	.474	691	848
20..	1.55	1.75	1.36	1.46@.41	1.38	.483	300	1017
21..	1.14	1.38	1.14	1.37	1.34	.471	374	1277
24..	1.60	1.72	1.42	1.70	1.67	.555	194	1368
25..	1.85	2.05	1.75	1.90	1.90	.593	111	1375
26..	1.83	2.05	1.75	1.82	1.83	.564	87	1388
27..	2.46	2.50	1.88	2.38	2.36	.635	275	1323
28..	2.40	2.54	2.14	2.18	2.24	.578	64	1328
				IN MARCH				
3..	2.33	2.40	2.00	2.25B	2.25	.603	166	1411
4..	2.20	2.42	2.18	2.20	2.31	.616	93	1363
5..	2.00@.05	2.05	1.55	1.60	1.62	.509	134	1445
6..	1.85	1.93	1.70A	1.90A	1.88	.556	75	1454
7..	1.85	1.98	1.72	1.74	1.80	.550	250	1606
10..	1.34@.30	1.49	1.16	1.39	1.33	.466	301	1613
11..	1.30	1.44	1.25	1.31A	1.31	.467	162	1670
12..	1.34	1.34	1.13	1.25	1.25	.465	229	1726
13..	1.16	1.16	1.02	1.09	1.06	.434	90	1679
14..	1.52	1.70	1.44	1.50	1.52	.526	78	1691
17..	1.74	1.90	1.69	1.83	1.81	.578	201	1725
18..	1.76	1.83	1.67A	1.83	1.80	.581	14	1712
19..	1.54	1.54	1.48	1.54	1.58	.542	137	1724
20..	1.58	1.63	1.52	1.63	1.60	.551	8	1726
21..	1.55	1.86	1.55	1.86	1.85	.597	140	1748
24..	1.11	1.21B	.95	.95	.91	.388	34	1735
25..	.92@.91	.92	.70	.75	.72	.319	223	1774
26..	.74@.75	.89	.74	.79A@.77	.78	.334	122	1834
27..	.99@.97	.99	.80	.85	.87	.375	247	1941
28..	Exchange Closed: Good Friday							
31..	.65	.90	.65	.86	.85	.370	59	1957
				IN APRIL				
1..	.82	.89	.75	.75	.76	.342	74	1937
2..	.66	.66	.52	.57	.56	.278	150	2002
3..	.55	.55	.43	.51	.47	.236	206	2132
4..	.47	.52	.44A	.49	.48	.236	90	2198
7..	.36	.37	.31	.34	.33	.183	236	2333
8..	.55	.66	.55	.65B@.66	.67	.183	260	2385
9..	.67@.68	.82	.67	.72B	.72	.322	166	2337
10..	.75	1.25	.73	1.10@.11	1.14	.456	785	2615
11..	1.04	1.11	.94	.97A	.96	.396	832	2820
14..	.86	.97	.84	.94	.93	.391	105	2765
15..	.80	1.01B	.74	.89B	.90	.387	202	2767
16..	1.37	1.51	1.34	1.46	1.50	.549	433	2788
17..	1.81	2.19	1.50A	1.80	1.84	.630	532	2805
18..	1.93@.91	2.13	1.70	2.10	2.11	.678	103	2636
21..	1.80	2.31	1.80	2.30	2.28	.712	105	2550
22..	2.35	2.52	2.10	2.32A	2.28	.711	466	2408
23..	2.45	2.48	2.20	2.42	2.43	.732	357	2298
24..	2.30	2.30	2.15	2.18	2.20	.705	43	2291
25..	2.13	2.85	2.10	2.85	2.85	.804	522	2096
28..	2.62	2.95	2.62	2.76	2.76	.805	120	2041
29..	2.56	2.65B	2.48	2.50A	2.50	.776	61	2011
30..	2.26	2.77	2.19	2.58	2.34	.758	31	2004
				IN MAY				
1..	2.01	2.01	1.58	1.58	1.58	.622	150	1976
2..	1.83	1.94B	1.73A	1.93B	1.94	.694	4	1975
5..	2.35	2.51B	2.26A	2.26A	2.31	.764	34	1971
6..	1.67	2.06	1.67	2.01	2.04	.728	20	1973
7..	2.02	2.43	1.94A	2.43	2.44	.800	57	1952
8..	2.62	2.82	2.32	2.32	2.38	.791	99	1928
9..	2.55	2.76	2.43	2.43	2.41	.799	239	1826
12..	2.95	2.96B	2.75	2.86	2.91	.876	24	1819
13..	2.72	2.77	2.13A	2.25	2.42	.827	46	1806
14..	2.23	2.33B	2.21	2.30	2.26	.819	5	1792
15..	....	....	2.05A	2.05A	2.17	.819	....	1789
16..	1.63	1.63	1.63	1.63	1.46	.701	....	1789
19..	1.30	1.58	1.16A	1.58	1.63	.752	12	1799
20..	1.03	1.20B	.99A	.99A	1.05	.607	72	1830
21..	.98	1.11	.84A	.84A	.83	.556	225	1914
22..	.81	.90	.63	.63	.66	.493	73	1897
23..	.59	.66	.51	.55B	.55	.469	163	1880
26..	Exchange Closed: Memorial Day							
27..	.42	.76	.42	.76	.68	.588	757	1874
28..	.80	.80	.40	.44B	.48	.499	152	1879
29..	.32	.37	.22	.26	.25	.343	422	1979
30..	.14	.14	.08	.09	.07	.140	108	1980

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 53 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.05	.11	.04	.11	.08	.150	314	2027
3..	.35@.37	.54	.30	.47B	.49	.616	469	1929
4..	.50	.57	.33	.50	.55	.747	1156	1143
5..	.74	1.40	.74	1.35	1.37	.998	276	1108
6..	1.35	1.56	1.17	1.56	1.63	.999	189	1074
9..	....	....	....	....	....	.971	....	....

JUNE 1986 54 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	.47	.74	.47	.72	.73	.316	113	113
14..	.63	.77	.61A	.77	.73	.314	82	139
17..	Exchange Closed: President's Day							
18..	.62	.96	.62	.95	.91	.363	18	156
19..	1.03	1.42	.93	.95	.99	.362	462	360
20..	1.32	1.32	.99	1.02	1.03	.370	394	665
21..	.88	1.02	.83	1.00	1.00	.358	468	917
24..	1.20	1.29	1.04	1.24	1.25	.437	904	1458
25..	1.40@.41	1.59	1.32	1.48@.49	1.46	.476	956	1835
26..	1.37	1.57	1.27	1.39	1.38	.446	834	2368
27..	1.87	1.91	1.50	1.86	1.85	.518	244	2358
28..	1.89	2.13	1.62	1.78@.72	1.75	.495	196	2329

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.82	1.87B	1.51	1.76	1.72	.519	188	2444
4..	1.75	1.90	1.59	1.76	1.77	.531	250	2576
5..	1.50	1.50	1.14	1.23	1.20	.422	208	2620
6..	1.45	1.50	1.25	1.40@.45	1.41	.468	149	2690
7..	1.35	1.51	1.30	1.31	1.35	.461	221	2784
10..	.95	1.04	.84	1.02	.96	.376	177	2864
11..	.90	1.05	.90	.93A	.94	.376	279	2968
12..	.93@.95	.95	.82A	.91A	.88	.372	43	3002
13..	.84	.84	.70	.75	.72	.342	81	2974
14..	1.14	1.16	1.02	1.08	1.09	.428	269	3069
17..	1.26	1.39	1.25	1.34	1.33	.478	296	3069
18..	1.28@.32	1.34	1.20	1.34	1.31	.480	136	3111
19..	1.09	1.12	1.05A	1.12	1.13	.439	30	3115
20..	1.10	1.14B	1.08	1.14B	1.14	.447	111	3117
21..	1.13	1.36	1.13	1.35	1.34	.493	198	3210
24..	.80@.82	.87	.64	.65@.64	.61	.289	337	3292
25..	.62	.62	.46	.51	.49	.228	285	3392
26..	.53	.64	.52	.55B	.54	.241	148	3445
27..	.67@.68	.70	.55	.61	.60	.276	290	3413
28..	Exchange Closed: Good Friday							
31..	.52@.53	.64	.45	.64	.57	.269	160	3454

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.58	.61	.48A	.51	.50	.244	171	3475
2..	.41	.42	.32	.34	.35	.190	248	3477
3..	.35	.35	.27	.33	.29	.156	232	3646
4..	.30	.34	.28	.34	.30	.155	200	3638
7..	.22@.23	.25	.21	.22	.22	.114	279	3650
8..	.37	.41B	.34	.41B	.45	.114	117	3644
9..	.47	.54	.46	.46	.48	.222	197	3682
10..	.53	.84	.47	.80	.80	.339	475	3794
11..	.73@.75	.79	.63	.70	.67	.286	122	3747
14..	.58	.66	.55	.63	.63	.279	86	3793
15..	.53	.69	.53	.60B	.61	.275	138	3778
16..	.98@.96	1.07	.91A	1.02	1.06	.425	298	3716
17..	1.30	1.67	1.2*	1.30	1.33	.508	583	3633
18..	1.34@.39	1.54	1.18	1.51	1.50	.559	197	3660
21..	1.30	1.68B	1.30	1.63	1.65	.594	93	3629
22..	1.68	1.90	1.41	1.64	1.66	.593	485	3554
23..	1.81	1.81	1.66	1.74	1.76	.616	89	3576
24..	1.67	1.67	1.53	1.55@.56B	1.56	.585	931	3014
25..	1.52	2.16	1.49	2.11	2.15	.700	805	2430
28..	1.90	2.22B	1.90	2.08	2.08	.697	141	2451
29..	1.86	1.94	1.77	1.77	1.77	.659	147	2436
30..	1.56@.57	2.05B	1.56	1.67	1.64	.636	63	2439

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.36	1.36	1.06	1.06	1.05	.482	159	2467
2..	1.25	1.37	1.11	1.30	1.34	.558	142	2448
5..	1.86	1.86	1.52A	1.68B	1.64	.635	33	2444
6..	1.11	1.43	1.08	1.35	1.41	.591	412	2657
7..	1.39	1.79	1.28	1.79	1.76	.677	192	2734
8..	1.91	2.11	1.59	1.63	1.66	.663	54	2723
9..	1.82	1.93B	1.68	1.68	1.69	.672	69	2719
12..	2.01	2.12	1.95	2.10	2.10	.771	165	2714
13..	1.95	1.97	1.24	1.54B	1.67	.698	139	2749
14..	1.49	1.61	1.47	1.55B	1.50	.683	48	2731
15..	1.36	1.36	1.32A	1.32A	1.41	.677	53	2709

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 54 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.95	1.04	.88	.88	.85	.524	78	2724
19..	.72	.96B	.62	.95	.96	.570	488	2991
20..	.62	.67	.48	.54	.56	.403	133	2965
21..	.51	.58	.39A	.40	.40	.346	272	3039
22..	.39	.43	.29	.30	.29	.283	594	2640
23..	.24	.27	.19	.23	.22	.255	149	2681
26..	Exchange Closed: Memorial Day							
27..	.16	.30	.14	.27	.25	.318	606	2788
28..	.26	.31	.12	.17	.15	.230	709	2658
29..	.12	.12	.06	.07	.06	.117	559	2258
30..	.04	.05	.02	.03	.02	.027	542	1897

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.01	.01	.01	.01	.01	.015	377	1812
3..	.08	.13	.07	.12	.12	.157	261	1872
4..	.11	.12	.05	.08B	.10	.175	683	1941
5..	.12	.45	.12	.40@.45	.47	.791	1229	1723
6..	.38	.62	.25	.61	.63	.921	449	1562
9..	....	....	....	....	....	.615	....	....

JUNE 1986 55 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed: President's Day							
19..	.74	1.08B	.65	.65	.75	.263	27	27
20..	.94	.94	.71	.71	.76	.269	16	27
21..	.62	.71	.60	.71	.70	.259	180	197
24..	.87	.93	.76	.90	.89	.327	64	253
25..	1.02	1.10B	.92	1.09	1.06	.363	70	276
26..	1.02	1.18	.95	1.07	1.03	.334	159	400
27..	1.43	1.51	1.00A	1.45	1.45	.402	364	498
28..	1.50	1.70	1.24	1.40	1.37	.414	299	707

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.48	1.48	1.13	1.29	1.33	.435	329	847
4..	1.34@.35	1.45	1.22	1.33	1.36	.447	138	872
5..	1.18	1.18	.79	.90	.89	.340	151	931
6..	1.05	1.19	.94	1.00	1.06	.382	430	1098
7..	1.00	1.10	.95	.99	1.00	.374	254	1256
10..	.75@.72	.80	.60	.73	.70	.294	222	1362
11..	.70	.75	.64	.69A	.68	.292	189	1433
12..	.66@.68	.68	.58	.67	.64	.288	68	1449
13..	.60	.60	.50	.51	.49	.259	128	1522
14..	.77@.79	.81B	.74	.77	.77	.336	72	1526
17..	.95	1.00	.88	.96	.96	.381	427	1591
18..	.95	.98	.86	.94	.94	.381	240	1636
19..	.78	.80	.72	.80B	.80	.342	163	1648
20..	.81	.83	.76	.82	.80	.348	59	1681
21..	.80	.98	.80	.98	.96	.390	124	1762
24..	.51	.60	.42	.44	.41	.205	102	1750
25..	.43	.43	.31	.35	.33	.156	110	1808
26..	.34	.44	.34	.38	.37	.165	223	1927
27..	.49	.49	.36	.42	.42	.193	277	1978
28..	Exchange Closed: Good Friday							
31..	.37	.45	.28	.45	.41	.185	141	2003

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.38@.39	.43	.31	.35	.34	.165	43	2029
2..	.28	.28	.22	.23	.23	.122	97	2045
3..	.20	.21	.18	.21	.19	.097	118	2151
4..	.23	.23	.18	.23	.20	.096	37	2167
7..	.15	.15	.13	.14	.14	.067	76	2175
8..	.23@.24	.29	.23	.29	.28	.067	58	2185
9..	.32	.37	.30	.30	.32	.144	72	2230
10..	.33	.56	.33	.56	.55	.238	234	2275
11..	.50	.52	.44	.47A	.46	.194	352	2307
14..	.37	.45	.37	.45	.43	.187	96	2274
15..	.39	.48B	.39	.44A	.41	.184	23	2274
16..	.67	.75	.64A	.75	.73	.311	250	2223
17..	.95	1.17	.84	.89	.93	.387	775	2282
18..	.95	1.10	.78A	1.07	1.08	.437	233	2288
21..	.94	1.21	.88A	1.21	1.19	.469	227	2304
22..	1.24	1.32	.97	1.17	1.17	.467	371	2291
23..	1.33	1.33	1.10	1.27	1.27	.491	346	2250
24..	1.17	1.17	1.05	1.09@.07	1.09	.458	252	2189
25..	1.02	1.52	1.02	1.52	1.56	.580	571	2044
28..	1.31	1.58	1.31	1.50	1.47	.572	338	2146
29..	1.28	1.35	1.21	1.23	1.23	.528	117	2153
30..	1.04	1.41	1.04	1.18	1.09	.500	146	2190

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 55 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.89	.90	.66	.68	.67	.346	219	2172
2..	.80	.91B	.73	.83	.87	.417	112	2132
5..	1.10	1.24	.99	1.11B	1.10	.490	124	2201
6..	.70@.69	.93	.68	.93	.92	.443	142	2222
7..	.93	1.20	.84	1.20	1.17	.533	284	2166
8..	1.33	1.45	1.05	1.08	1.09	.515	123	2138
9..	1.21	1.32	1.10	1.11	1.11	.523	107	2154
12..	1.36	1.44	1.28	1.40	1.42	.630	223	2247
13..	1.25	1.32	.82	1.06	1.06	.540	167	2322
14..	.95	1.03B	.91A	.96	.91	.518	144	2306
15..	.88	.88	.70A	.75	.82	.506	115	2302
16..	.50	.57B	.43	.43	.45	.345	138	2315
19..	.33@.35	.52	.30	.50@.52	.51	.375	297	2271
20..	.43	.43	.23	.24	.26	.225	524	2302
21..	.25	.26	.16	.16	.17	.178	235	2338
22..	.18	.18	.11	.13	.12	.131	183	2298
23..	.09	.10	.07	.07	.07	.109	544	1930
26..	Exchange Closed; Memorial Day							
27..	.06	.10	.03	.08	.07	.124	68	1945
28..	.10	.10	.03	.04	.04	.071	323	1907
29..	.03	.03	.02	.02	.01	.024	18	1907
30..	.01	.01	.01	.01	.01	.002	200	2105

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2106
3..	.01	.03	CAB	.03	.02	.011	33	2074
4..	.03	.03	.02	.02	.01	.006	111	2174
5..	.01	.06	.01	.06	.06	.078	656	1978
6..	.01	.05	CAB	CAB	CAB	.207	602	....

JUNE 1986 56 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.48	.48	.48	.48	.48	.177	7	7
24..	.65	.65	.65	.65	.62	.232	1	8
25..	.73	.85	.66	.80	.76	.262	98	72
26..	.76	.88	.70	.74	.75	.237	266	321
27..	1.18	1.18	.90	1.13@.15	1.13	.296	3042	2944
28..	1.20	1.30	.97	1.08	1.06	.337	1076	3916

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.15	1.15	.80	1.00	1.00	.356	389	3989
4..	1.04	1.05	.93	1.00	1.01	.366	207	4043
5..	.87	.87	.60	.66	.65	.267	420	4254
6..	.85	.85	.67	.80	.79	.304	305	4387
7..	.75	.85	.68	.68	.74	.295	221	4421
10..	.50	.57	.43	.52	.50	.222	133	4476
11..	.48	.57	.48	.50	.48	.220	302	4700
12..	.45	.47	.36	.45	.44	.215	264	4891
13..	.36	.37	.34A	.37	.34	.189	140	5025
14..	.55	.60	.52	.53	.54	.254	82	5022
17..	.63	.71	.63	.71	.68	.293	56	5000
18..	.65	.70	.63	.68A	.66	.292	30	4997
19..	.54	.57	.52	.56	.56	.256	29	5022
20..	.55	.57	.55	.57	.56	.260	23	5013
21..	.56	.69	.56	.69	.68	.296	323	5118
24..	.40@.41	.42	.31	.31	.30	.139	324	5344
25..	.30	.30	.22	.24	.22	.101	262	5498
26..	.27	.30	.25	.26	.25	.108	332	5629
27..	.35	.35	.27	.27	.29	.128	108	5657
28..	Exchange Closed; Good Friday							
31..	.24	.30	.20	.29	.26	.121	301	5869

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.26	.28	.23	.23	.21	.105	44	5904
2..	.18	.18	.11A	.15	.14	.074	145	5892
3..	.14	.14	.12A	.13	.12	.057	242	6084
4..	.13	.14	.12	.14	.12	.056	225	6140
7..	.11	.11	.09	.10	.09	.036	19	6139
8..	.16	.17	.16	.17	.19	.036	26	6076
9..	.24	.24	.20	.20	.21	.088	82	6072
10..	.23	.38	.23	.35	.38	.158	131	6184
11..	.34	.37	.28	.32	.32	.124	253	6318
14..	.27	.31	.26	.28	.29	.117	182	6442
15..	.25	.32	.25	.30	.29	.115	184	6450
16..	.44	.52	.44	.50@.52	.51	.214	120	6381
17..	.62	.86	.62	.68A	.64	.278	420	6260
18..	.64	.76	.56	.73	.74	.322	330	6305
21..	.65	.85	.60A	.83	.83	.349	482	6339
22..	.87	.95	.70	.90	.84	.347	361	6494
23..	.96@.94	.96	.79	.90	.89	.369	599	6327
24..	.83@.81	.83	.71	.74	.74	.337	406	6318

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1986 56 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.69	1.08	.69	1.07A@.05	1.07	.454	655	6060
28..	.88	1.12	.88	.96	.96	.441	881	5356
29..	.87	.88	.78	.78	.78	.395	188	5290
30..	.67	.94	.65	.72	.70	.367	110	5127

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.57	.57	.40	.42B	.41	.229	397	5047
2..	.50	.60	.45	.52	.55	.289	98	5032
5..	.71	.82	.64	.70A@.67	.68	.350	219	5006
6..	.47	.59	.41	.57B	.59	.305	348	5110
7..	.56	.77	.50	.74	.74	.387	343	5197
8..	.82	.94	.62	.66	.67	.368	895	4830
9..	.75	.83	.68	.68	.68	.373	643	4525
12..	.84	.92	.79	.86	.86	.472	799	3974
13..	.77	.81	.38	.61	.61	.378	313	3796
14..	.54	.57	.51	.52	.50	.353	163	3803
15..	.44	.46	.35	.41B	.43	.337	523	3535
16..	.27@.29	.29	.18	.19	.19	.198	977	3147
19..	.15	.25	.14	.23	.24	.210	613	2901
20..	.20	.20	.11	.11	.11	.105	194	2940
21..	.09	.11	.07	.07	.07	.075	198	2897
22..	.07	.07	.03	.03	.04	.049	231	2808
23..	.03@.02	.04	.02	.03	.02	.036	201	2732
26..	Exchange Closed; Memorial Day							
27..	.03	.03	.03	.03	.02	.034	50	2756
28..	.02	.02	.02	.02	.01	.014	105	2752
29..	.01	.01	CAB	.01	....	.003	308	2568
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2562

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2562
3..	CAB	CAB	.01A	CAB	CAB	.000	....	2554
4..	CAB	CAB	CAB	CAB	CAB	.000	2	2552
5..	CAB	.01	CAB	CAB	CAB	.000	77	2525
6..	CAB	CAB	CAB	CAB	CAB	.001	25	....

JUNE 1986 57 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	1.07	1.07	.78	.93	.88	.268	1148	1141

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.97	.97	.66	.82	.75	.284	327	1438
4..	.80	.84	.67	.78	.76	.292	447	1797
5..	.66@.67	.67	.43	.52	.46	.203	439	2146
6..	.60	.62B	.52	.56B	.57	.234	64	2203
7..	.57	.60	.52	.55	.54	.226	180	2287
10..	.30	.40	.30	.40	.38	.162	263	2467
11..	.35@.34	.43	.34	.36	.34	.160	263	2696
12..	.34	.34	.27	.29	.30	.155	68	2724
13..	.29	.29	.23	.24	.22	.133	31	2736
14..	.38	.40B	.35	.38	.37	.185	128	2855
17..	.46	.49	.45A	.49	.47	.216	30	2885
18..	.50	.50	.45	.50	.49	.215	59	2895
19..	.40	.40	.36	.39	.39	.183	46	2904
20..	.38	.38	.35	.37	.38	.187	41	2908
21..	.40	.49	.40	.49	.46	.216	14	2911
24..	.27	.30	.22	.22	.20	.090	83	2974
25..	.19	.19	.15	.18	.17	.062	230	3151
26..	.17	.21	.17	.19	.17	.067	392	3320
27..	.23	.23	.18	.21@.18	.20	.081	46	3353
28..	Exchange Closed; Good Friday							
31..	.15	.20	.13	.20	.18	.075	191	3475

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.18	.19	.16	.18	.14	.064	422	3810
2..	.12	.12	.10	.11	.09	.043	96	3885
3..	.10	.10	.08	.10	.08	.031	56	3935
4..	.09	.10	.09	.10	.08	.031	2	3936
7..	.07	.08	.05	.05	.06	.019	22	3946
8..	.10	.13	.10	.13	.12	.019	4	3944
9..	.16	.16	.16	.16	.14	.050	21	3964
10..	.16	.27	.16	.25	.25	.098	91	4015
11..	.25	.25	.22	.22	.21	.074	138	4109
14..	.19	.21	.19	.21	.20	.069	81	4188
15..	.17	.23	.17	.20A	.19	.067	57	4228
16..	.30	.35	.30	.33	.34	.139	67	4262
17..	.48	.58	.41	.42	.44	.188	632	4136
18..	.40	.51	.36	.51	.50	.224	38	4150
21..	.45	.60	.42A	.57	.57	.244	186	3998
22..	.58	.66	.46	.61	.57	.242	258	4022

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
JUNE 1986 57 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.64	.66	.53	.59	.61	.261	134	3996
24..	.57@.55	.57	.47	.47	.50	.233	227	4073
25..	.45	.71	.45	.71	.71	.335	492	4136
28..	.57@.60	.75	.57	.64A	.63	.319	497	3830
29..	.56	.56	.49	.49	.49	.276	196	3676
30..	.41@.45	.58B	.41	.48	.43	.250	263	3652

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.33	.35	.25	.25	.25	.140	297	3557
2..	.30	.35	.26	.32	.34	.185	291	3421
5..	.47	.50	.39	.42	.42	.229	220	3446
6..	.26	.35	.26	.34	.34	.193	169	3352
7..	.34	.47	.29	.47	.46	.257	118	3380
8..	.51	.59	.37	.40	.41	.240	623	3633
9..	.42	.50	.40	.40	.41	.243	252	3479
12..	.51	.56	.44	.54@.51	.52	.321	809	3088
13..	.43	.45	.23	.31	.33	.237	341	2860
14..	.28	.30	.26	.27	.26	.214	159	2769
15..	.24	.24	.15	.17	.20	.198	188	2688
16..	.13	.14	.10	.11	.10	.098	169	2629
19..	.07	.12	.06	.11	.11	.100	136	2602
20..	.08	.08	.04	.05	.05	.040	264	2497
21..	.05	.05	.03	.04	.03	.025	56	2536
22..	.03	.03	.02	.02	.02	.014	96	2489
23..	.01	.01	.01	.01	.01	.009	20	2489
26..	Exchange Closed; Memorial Day							
27..	CAB	.01	CAB	.01	....	.006	2	2488
28..	.01	.01	CAB	.01	....	.002	192	2352
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2352
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2351

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	8	2343
3..	CAB	CAB	.01A	CAB	CAB	.000	....	2353
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2353
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2343
6..	.01	.01	CAB	CAB	CAB	.000	2	....

JUNE 1986 58 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.40	.46B	.38	.38	.38	.215	44	39
29..	.32	.32	.28	.29B	.29	.179	19	55
30..	.30	.33	.26A	.26A	.25	.158	21	71

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.20	.18	.18	.14	.079	23	94
2..	.21	.21	.18	.20	.20	.108	35	129
5..	.30	.30	.26A	.30	.27	.137	124	227
6..	.15	.21	.15	.20B	.20	.111	62	250
7..	.21	.28	.16	.27	.27	.156	51	283
8..	.30	.35	.22	.24	.24	.142	639	864
9..	.28	.28	.25	.25	.24	.143	108	891
12..	.30	.31	.27	.28	.31	.196	53	896
13..	.23	.26B	.13	.15	.18	.133	81	867
14..	.14	.16	.14	.14	.13	.115	131	946
15..	.10	.11	.08A	.09	.09	.102	121	944
16..	.07	.07	.05	.06	.05	.042	21	939
19..	.03	.03	.02	.03B	.05	.040	103	880
20..	.03	.03	.03	.03	.03	.013	21	840
21..	.02	.02	.02	.02	.02	.007	316	653
22..	.01	.01	.01	.01	.01	.003	101	651
23..	....	....	....	.01N	....	.002	....	651
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	7	643
28..	.01	.01	.01	.01	....	.000	5	643
29..	CAB	CAB	CAB	CAB	CAB	.000	....	643
30..	CAB	CAB	CAB	CAB	CAB	.000	1	640

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	647
3..	CAB	.01B	CAB	CAB	CAB	.000	9	641
4..	CAB	CAB	CAB	CAB	CAB	.000	....	641
5..	CAB	CAB	CAB	CAB	CAB	.000	....	638

SEPTEMBER 1986 46 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	4.50A	4.52N	4.73	.801	....	5
3..	....	....	4.30A	4.30A	4.17	.792	....	5

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 46 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	4.05A	4.17N	4.20	.797	....	5
7..	....	4.28B	....	4.28B	4.20	.796	....	5
8..	....	....	....	4.20N	3.74	.766	....	5
9..	....	3.95B	....	3.90B	4.24	.806	....	5
10..	....	....	3.70A	3.70A	3.71	.767	....	5
13..	....	3.77B	3.68A	3.77B	3.79	.769	....	5
14..	....	....	3.65A	3.65A	3.63	.759	....	5
15..	....	3.80B	....	3.80B	3.94	.786	....	5
16..	....	3.95B	3.90A	3.90A	3.87	.779	....	5
17..	....	....	3.75A	3.75A	3.76	.766	....	5
20..	....	....	3.70A	3.76N	4.06	.798	....	5
21..	....	....	3.75A	3.75A	3.72	.775	....	5
22..	....	3.83B	3.60A	3.83B	3.80	.785	....	5
23..	....	....	....	3.80N	4.03	.803	....	5
24..	....	....	....	4.03N	4.55	.837	....	5
27..	....	4.60B	....	4.55N	4.65	.847	....	5
28..	....	4.75B	4.62A	4.75B	4.77	.855	....	5
29..	....	4.88B	....	4.77N	4.84	.859	....	5
30..	....	4.90B	....	4.90B	5.05	.871	....	5
31..	....	....	4.70A	4.70A	4.78	.859	....	5

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	4.78N	4.60	.848	....	5
4..	....	....	....	4.60N	4.54	.843	....	5
5..	....	4.60B	....	4.54N	4.92	.843	....	5
6..	....	....	4.69A	4.69A	4.69	.866	....	5
7..	....	....	....	4.69N	4.73	.863	....	5
10..	....	4.97B	....	4.97B	5.44	.896	....	5
11..	....	5.60B	....	5.60B	5.73	.909	....	5
12..	....	....	....	5.73N	6.10	.923	....	5
13..	....	....	....	6.10N	6.74	.941	....	5
14..	....	....	....	6.74N	6.72	.941	....	5
17..	Exchange Closed; President's Day							
18..	....	....	6.52A	6.72N	7.70	.954	....	5
19..	....	....	....	7.70N	7.22	.954	....	5
20..	....	....	....	7.22N	7.31	.956	....	5
21..	....	....	....	7.31N	7.18	.954	....	5
24..	....	....	....	7.18N	7.87	.968	....	5
25..	8.20	8.20	8.20	8.20	8.16	.972	1	5
26..	8.20	8.20	8.20	8.20	7.90	.969	4	1
27..	....	....	....	7.90N	8.53	.977	....	1
28..	....	....	....	8.53N	8.27	.917	....	1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	8.27N	8.51	.926	....	1
4..	....	....	....	8.51N	8.65	.931	....	1
5..	....	....	....	8.65N	7.50	.904	....	1
6..	....	....	....	7.50N	7.96	.919	....	1
7..	....	....	....	7.96N	7.88	.920	....	1
10..	....	....	....	7.88N	7.02	.898	....	1
11..	....	....	....	7.02N	7.00	.902	....	1
12..	....	....	....	7.00N	7.01	.904	....	1
13..	....	....	6.75A	6.75A	6.75	.899	....	1
14..	....	....	....	6.75N	7.60	.926	....	1
17..	....	....	....	7.60N	8.12	.940	....	1
18..	....	....	....	8.12N	8.12	.942	....	1
19..	....	....	....	8.12N	7.74	.935	....	1
20..	....	....	....	7.74N	7.87	.939	....	1
21..	....	8.32B	....	8.32B	8.30	.949	....	1
24..	....	....	6.75A	6.75A	6.43	.904	....	1
25..	....	....	6.25A	6.25A	5.84	.882	....	1
26..	....	6.20B	....	6.20B	5.92	.887	....	1
27..	....	6.40B	....	6.40B	6.34	.902	....	1
28..	Exchange Closed; Good Friday							
31..	....	....	5.92A	6.34N	6.26	.903	....	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	6.19A	6.19A	5.96	.895	....	1
2..	....	....	5.58A	5.58A	5.45	.874	....	1
3..	....	....	5.26A	5.26A	5.10	.857	....	1
4..	....	5.15B	5.05A	5.15B	5.10	.857	....	1
7..	....	....	4.78A	4.78A	4.70	.834	....	1
8..	....	5.48B	....	5.48B	5.74	.834	....	1
9..	....	5.91B	....	5.91B	5.90	.892	....	1
10..	....	6.75B	....	6.75B	6.90	.927	....	1
11..	....	....	6.68A	6.68A	6.48	.912	....	1
14..	....	....	6.44A	6.44A	6.50	.911	....	1
15..	....	6.73B	6.25A	6.73B	6.47	.910	....	1
16..	....	7.59B	....	7.59B	7.64	.942	....	1
17..	....	8.35B	....	8.35B	8.47	.955	....	1
18..	....	8.57B	....	8.57B	8.80	.962	....	1
21..	....	....	....	8.80N	9.01	.966	....	1
22..	....	9.20B	8.80A	9.20B	9.10	.966	....	1

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 46 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23		9.20B		9.20B	9.25	.968		1
24			8.90A	9.10A	8.95	.964		1
25		9.65B		9.65B	9.93	.976		1
28				9.93N	9.82	.976		1
29			9.60A	9.60A	9.50	.974		1
30				9.50N	9.28	.972		1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				9.28N	8.18	.956		1
2				8.18N	8.72	.965		1
5				8.72N	9.24	.972		1
6				9.24N	8.93	.968		1
7		9.20B		9.20B	9.54	.975		1
8		9.90B	9.45A	9.45A	9.40	.974		1
9		9.83B		9.50B	9.47	.975		1
12				9.47N	10.16	.982		1
13				10.16N	9.55	.977		1
14			9.35A	9.55N	9.42	.977		1
15			9.25A	9.25A	9.37	.978		1
16				9.37N	8.45	.969		

SEPTEMBER 1986 47 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	3.70	3.70	3.70	3.70	3.97	.744	5	20
3			3.60A	3.60A	3.47	.724		20
6			3.40A	3.47N	3.51	.730		20
7	3.54	3.57B	3.54	3.54	3.50	.731	1	19
8	3.20	3.20	3.15A	3.15A	3.06	.693	5	24
9		3.20B		3.15B	3.50	.740	4	28
10			3.05A	3.05A	3.03	.694		28
13		3.08B	3.02A	3.08B	3.12	.695		28
14			2.95A	2.95A	2.96	.685		28
15		3.14B		3.14B	3.24	.715		28
16		3.25B	3.20A	3.20A	3.18	.707		28
17			3.10A	3.10A	3.09	.691		28
20			3.05A	3.09N	3.35	.728		28
21			3.05A	3.05A	3.06	.702		28
22			2.90A	3.06N	3.09	.713		28
23	3.20	3.20	3.20	3.20	3.30	.734	1	27
24		3.55B		3.55B	3.79	.774		27
27		3.80B		3.79N	3.87	.787		27
28		4.00B	3.85A	4.00B	3.99	.796		27
29		4.10B		3.99N	4.04	.800		27
30		4.10B		4.10B	4.23	.815		27
31			4.00A	4.00A	3.97	.800		27

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				3.97N	3.80	.786		27
4			3.70A	3.70A	3.77	.780		27
5		3.80B		3.77N	4.12	.780		27
6			3.92A	3.92A	3.89	.809		27
7				3.89N	3.94	.804		27
10		4.15B		4.15B	4.58	.846		27
11		4.80B		4.75B	4.84	.863		27
12	5.25	5.25	5.25	5.25	5.20	.883	1	26
13	5.50	5.50	5.15A	5.50	5.80	.908		26
14				5.80N	5.84	.907	2	26
17	Exchange Closed; President's Day							
18			5.55A	5.84N	6.25	.925		26
19	6.66	6.66	6.66	6.66	6.22	.926	1	25
20				6.22N	6.41	.929		25
21				6.41N	6.28	.925		25
24				6.28N	6.93	.945		25
25	7.15	7.25	7.15	7.25	7.22	.952	8	18
26	7.10	7.49	7.10	7.49	6.90	.947	9	12
27				6.90N	7.63	.960	1	12
28				7.63N	7.38	.888		12

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				7.38N	7.50	.896		12
4	7.45	7.45	7.45	7.45	7.65	.904	1	12
5				7.65N	6.60	.869		12
6				6.60N	7.06	.889		12
7				7.06N	6.98	.889		12
10				6.98N	6.13	.861		12
11				6.13N	6.17	.865		12
12				6.17N	6.13	.867		11
13			5.87A	5.87A	5.87	.861		11
14				5.87N	6.70	.895		11
17				6.70N	7.17	.913		11

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 47 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18				7.17N	7.18	.915		11
19				7.18N	6.80	.906		11
20				6.80N	6.91	.911		11
21		7.32B		7.32B	7.30	.924		11
24			5.90A	5.90A	5.54	.864		11
25			5.35A	5.35A	5.00	.836		11
26		5.30B		5.30B	5.09	.842		11
27		5.52B		5.54B	5.47	.860		11
28	Exchange Closed; Good Friday							
31			5.05A	5.47N	5.41	.862		11

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			5.34A	5.34A	5.12	.850		11
2			4.75A	4.75A	4.63	.824		11
3			4.47A	4.47A	4.31	.803		11
4		4.35B	4.25A	4.35B	4.30	.803		11
7			4.00A	4.00A	3.90	.775		11
8		4.65B		4.65B	4.91	.775		11
9		5.04B		5.04B	5.05	.846		11
10		5.85B		5.85B	6.01	.892		11
11			5.77A	5.78A	5.62	.872		11
14			5.55A	5.55A	5.60	.872		11
15		5.73B	5.38A	5.73B	5.60	.870		11
16		6.60B		6.60B	6.73	.913		11
17		7.42B		7.42B	7.52	.931		11
18		7.60B		7.60B	7.85	.941		11
21				7.85N	8.01	.947		11
22		8.20B	7.80A	8.20B	8.15	.946		11
23		8.25B		8.25B	8.25	.949		11
24			7.90A	8.10A	8.00	.944		11
25		8.60B		8.60B	8.93	.961		11
28			8.80A	8.90A	8.82	.961		11
29			8.60A	8.60A	8.50	.957		11
30		8.78B	8.25A	8.61A	8.31	.955		11

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			7.65A	7.65A	7.37	.932		11
2		7.78B		7.43B	7.80	.944		11
5		8.30B		8.10B	8.29	.955		11
6			7.50A	7.98A	7.96	.949		11
7		8.20B	7.87A	8.20B	8.55	.960		11
8		8.90B	8.45A	8.45A	8.45	.958		11
9		8.86B		8.50B	8.47	.959		11
12				8.47N	9.16	.970		11
13	8.60	8.60	8.60	8.60	8.55	.963	5	11
14			8.38A	8.55N	8.45	.962		11
15			8.25A	8.25A	8.37	.963		11
16				8.37N	7.47	.949		11
19		7.60B	7.30A	7.60B	7.69	.956		11
20				7.07A	6.90	.937		11
21				6.90N	6.53	.931		11
22				6.53N	6.26	.924		11
23			6.15A	6.26N	6.20	.924		11
26	Exchange Closed; Memorial Day							
27		6.48B		6.48B	6.68	.943		11
28		6.70B	6.30A	6.30A	6.37	.936		11
29			5.98A	5.98A	5.88	.923		11
30			5.28A	5.28A	5.18	.898		11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		5.48B		5.48B	5.46	.916		11
3		6.35B		6.35B	6.56	.951		11
4		6.71B	6.46A	6.59B	6.77	.957		11
5		7.49B		7.49B	7.71	.975		11
6		7.90B		7.90B	7.98	.979		11
9			7.58A	7.58A	7.50	.975		11
10	8.12	8.13B	8.12	8.12	8.14	.983	3	11
11		8.23B	7.98A	7.98A	8.03	.983		11
12		8.18B		8.18B	8.15	.984		10
13			7.91A	8.15N	8.13	.985		10
16		8.44B		8.13N	8.09	.986		10
17			7.34A	7.60A	7.37	.979		10
18		7.73B	7.18A	7.45B	7.68	.984		10
19			7.54A	7.60A	7.64	.984		10
20			7.25A	7.25A	7.10	.979		10
23		7.80B	6.96A	7.80B	7.80	.988		10
24		8.10B		7.95B	7.94	.990		10
25		8.30B		7.94N	7.77	.989		10
26		8.10B		8.10B	8.19	.992		
27		8.67B		8.49B	8.87	.99[illegible]		

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 47 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	11.49	11.54	11.49	11.53	11.53	.999	4	4
22			10.95A	11.08A	11.29	.999		1
23			10.75A	11.29N	11.45	.999		
25			10.67A	10.67A	10.77	.999		
29		12.10B	11.77A	12.10B	12.08	.999		
30		12.23B				.999		

SEPTEMBER 1986 48 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2			3.04A	3.12N	3.28	.682		20
3			2.91A	2.91A	2.84	.649		20
6			2.76A	2.84N	2.88	.655		20
7		2.95B		2.95B	2.87	.655		20
8			2.85A	2.87N	2.46	.614		20
9		2.60B	2.45A	2.55B	2.86	.665		20
10			2.45A	2.45A	2.44	.615		20
13		2.47B		2.47B	2.52	.615		20
14			2.40A	2.40A	2.38	.603		20
15		2.53B		2.53B	2.62	.636		20
16				2.62N	2.56	.628		20
17			2.50A	2.50A	2.50	.610		20
20	2.40	2.40	2.40	2.40	2.70	.650	1	20
21			2.42A	2.45A	2.45	.621		20
22	2.27	2.48B	2.27	2.45B	2.50	.633	1	20
23	2.59	2.59	2.59	2.59	2.64	.655	1	20
24		2.85B		2.85B	3.10	.701		20
27		3.17B		3.10N	3.15	.716		19
28	3.10	3.30	3.10	3.30	3.25	.726	3	19
29	3.42	3.42	3.42	3.42	3.30	.731	1	19
30	3.58	3.58	3.36	3.36	3.48	.749	3	19
31			3.27A	3.27A	3.22	.731		19

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			3.18A	3.18A	3.10	.714		19
4			3.00A	3.00A	3.07	.706		19
5		3.10B		3.07N	3.37	.706		19
6			3.20A	3.20A	3.17	.740		19
7				3.17N	3.20	.734		19
10		3.40B		3.40B	3.79	.785		19
11	3.90	3.90	3.90	3.90	4.02	.806	1	19
12	4.32	4.32	4.32	4.32	4.35	.830	1	19
13	4.60	4.60	4.34A	4.60	4.95	.863	1	19
14			4.82A	4.82A	4.97	.862		19
17	Exchange Closed: President's Day							
18			4.76A	4.97N	5.39	.885		19
19				5.39N	5.47	.887		19
20				5.47N	5.55	.891		19
21				5.55N	5.42	.885		19
24				5.42N	6.04	.914		19
25	6.22	6.35B	6.22	6.35B	6.32	.923	8	11
26	6.55	6.55	6.53	6.53	6.13	.916	10	9
27				6.13N	6.76	.935		9
28				6.76N	6.52	.852		9

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				6.52N	6.71	.864		9
4			6.60A	6.60A	6.73	.871		9
5				6.73N	5.77	.828		9
6				5.77N	6.11	.851		9
7				6.11N	6.11	.851		9
10				6.11N	5.30	.816		9
11				5.30N	5.24	.821		9
12				5.24N	5.27	.823		8
13			5.02A	5.02A	5.02	.814		8
14				5.02N	5.80	.855		8
17				5.80N	6.27	.878		8
18				6.27N	6.27	.880		8
19				6.27N	5.85	.868		8
20				5.85N	6.01	.874		8
21		6.25B		6.25B	6.28	.891		8
24			5.05A	5.05A	4.70	.814		8
25			4.52A	4.52A	4.22	.780		8
26		4.50B		4.50B	4.31	.788		8
27		4.70B		4.70B	4.62	.810		8
28	Exchange Closed: Good Friday							
31			4.26A	4.62N	4.57	.811		8

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			4.54A	4.54A	4.33	.797		8
2			3.99A	3.99A	3.86	.765		8
3			3.75A	3.75A	3.58	.740		8

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 48 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4		3.62B	3.52A	3.62B	3.56	.739		8
7			3.28A	3.28A	3.20	.706		8
8		3.90B		3.90B	4.11	.706		8
9		4.23B		4.23B	4.25	.790		8
10		4.86B		4.86B	5.10	.847		8
11			4.92A	4.92A	4.82	.823		8
14			4.74A	4.74A	4.80	.822		8
15		4.98B	4.56A	4.98B	4.78	.820		8
16	5.73	5.80B	5.73	5.80B	5.82	.876	3	5
17		6.50B		6.50B	6.59	.899		5
18		6.65B	6.50A	6.65B	6.85	.912		5
21				6.85N	7.06	.920		5
22		7.22B	6.84A	7.22B	7.03	.919		5
23		7.15B		7.15B	7.25	.924		5
24			6.90A	7.10A	7.10	.917		5
25		7.60B		7.60B	7.99	.941		5
28			7.82A	7.94A	7.84	.940		5
29			7.63A	7.63A	7.58	.935		5
30		7.80B	7.30A	7.58N	7.39	.931		5

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			6.70A	7.20A	6.40	.899		5
2		6.85B		6.50B	6.88	.916		5
5		7.30B		7.10B	7.28	.931		5
6			6.68A	7.05A	7.00	.923		5
7		7.20B	6.95A	7.20B	7.59	.938		5
8		7.95B	7.50A	7.50A	7.48	.935		5
9		7.86B		7.55B	7.54	.937		5
12				7.54N	8.20	.953		5
13				8.20N	7.60	.941		5
14			7.42A	7.60N	7.47	.940		5
15			7.25A	7.25A	7.39	.942		5
16				7.39N	6.50	.920		5
19		6.60B	6.30A	6.60B	6.69	.930		5
20				6.12A	5.99	.904		5
21				5.99N	5.64	.895		5
22				5.64N	5.38	.885		5
23		5.39B	5.29A	5.39B	5.38	.884		5
26	Exchange Closed: Memorial Day							
27		5.63B	5.30A	5.63B	5.75	.909		5
28			5.40A	5.40A	5.44	.899		5
29			5.07A	5.07A	4.99	.880		5
30			4.42A	4.42A	4.31	.845		5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2		4.59B		4.59B	4.58	.869		5
3		5.38B		5.38B	5.63	.918		5
4	5.65	5.75B	5.55A	5.65	5.83	.927	2	7
5		6.50B		6.50B	6.71	.954		7
6		6.90B		6.90B	7.00	.961		7
9			6.58A	6.58A	6.55	.954		7
10	7.14	7.14	7.14	7.14	7.14	.968	5	7
11		7.23B	6.98A	6.98A	7.03	.967		7
12		7.18B		7.18B	7.15	.970		7
13			6.91A	7.15N	7.13	.970		7
16		7.44B		7.13N	7.09	.972		7
17			6.34A	6.60A	6.40	.960		7
18		6.70B	6.20A	6.48B	6.70	.967		7
19			6.56A	6.63A	6.64	.968		7
20			6.25A	6.25A	6.10	.959		7
23		6.80B	5.96A	6.80B	6.80	.975		7
24	6.79	7.10B	6.79	6.95B	6.94	.978	1	7
25		7.30B		6.94N	6.77	.976		7
26		7.10B		7.10B	7.19	.983		7
27	7.50	7.67B	7.50	7.55B	7.87	.990	2	6
30		8.15B		8.15B	8.45	.994		6

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		8.71B		8.59B	8.45	.994		6
2		8.56B	8.40A	8.56B	8.60	.995		6
3		9.00B		8.93B	8.88	.996		6
4	Exchange Closed: Independence Day							
7		9.12B	8.50A	8.50A	8.19	.995		6
8		8.89B		8.50B	8.44	.996		4
9		8.55B	8.35A	8.55B	8.70	.997		4
10			8.48A	8.48A	8.54	.997		4
11			8.10A	8.10A	8.73	.995		4
14				8.73N	8.57	.998		4
15		9.36B		9.36B	9.47	.999		4
16		9.65B		9.65B	9.61	.999		

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 49 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	2.50A	2.53N	2.68	.616	....	20
3	....	....	2.40A	2.40A	2.31	.568	....	20
6	....	....	2.24A	2.31N	2.34	.574	....	20
7	2.35	2.39B	2.35	2.35	2.31	.575	3	20
8	....	....	....	2.31N	1.94	.531	....	20
9	2.15	2.30	2.10A	2.10A	2.29	.585	1	20
10	....	....	1.95A	1.95A	1.92	.531	1	20
13	....	1.95B	....	1.95B	2.00	.531	....	20
14	....	....	1.90A	1.90A	1.88	.519	....	20
15	2.03	2.05	2.03	2.05	2.09	.553	475	420
16	....	2.10B	....	2.09N	2.06	.544	25	420
17	....	....	2.00A	2.00A	1.99	.525	....	420
20	1.88	1.88	1.85	1.88	2.16	.567	16	431
21	....	....	1.95A	1.95A	1.92	.535	....	431
22	....	2.03B	1.75A	1.94B	1.95	.548	....	430
23	2.00	2.08B	2.00	2.08B	2.08	.572	1	430
24	....	2.65B	....	2.65B	2.48	.621	2	432
27	2.55	2.55	2.50A	2.50A	2.53	.637	400	432
28	2.50	2.57	2.50	2.57	2.60	.648	2	432
29	....	2.70B	....	2.60N	2.65	.654	....	432
30	2.68	2.68	2.68	2.68	2.84	.673	3	432
31	2.57	2.65	2.54	2.54	2.55	.653	2	433

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.55N	2.44	.633	1	432
4	2.40	2.40	2.38	2.38	2.44	.624	11	432
5	....	2.45B	....	2.44N	2.72	.624	....	432
6	....	....	2.42A	2.56A	2.53	.662	....	432
7	....	....	....	2.53N	2.55	.655	....	432
10	....	2.70B	....	2.70B	3.07	.712	....	432
11	3.00	3.19	3.00	3.19	3.24	.737	51	282
12	3.48@.50	3.57B	3.48	3.50	3.57	.766	115	397
13	3.76	4.10	3.76	4.10	4.12	.806	1	397
14	3.94	3.94	3.94	3.94	4.17	.805	1	397
17	Exchange Closed; President's Day							
18	....	....	3.96A	4.17N	4.55	.834	1	398
19	4.90	4.90	4.90	4.90	4.65	.836	1	398
20	4.88	4.88	4.88	4.88	4.74	.840	1	399
21	....	....	....	4.74N	4.61	.833	....	398
24	4.80	4.97B	4.80	4.80	5.20	.870	1	399
25	5.38	5.50	5.38	5.50	5.47	.883	18	390
26	5.42	5.70	5.42	5.70	5.30	.873	11	381
27	....	....	....	5.30N	5.93	.899	....	379
28	....	6.15B	....	5.93N	5.71	.810	....	379

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	5.80B	....	5.80B	5.88	.824	....	379
4	6.00	6.00	6.00	6.00	5.91	.831	1	378
5	....	....	....	5.91N	4.95	.781	....	378
6	....	5.26B	....	5.26B	5.38	.808	....	378
7	....	....	....	5.38N	5.30	.807	....	378
10	....	....	4.57A	4.57A	4.50	.765	....	378
11	....	....	4.40A	4.50N	4.51	.770	....	378
12	....	....	....	4.51N	4.48	.772	....	377
13	4.17	4.17	4.17	4.17	4.23	.760	1	378
14	....	4.88B	....	4.88B	4.96	.808	....	377
17	....	5.40B	....	5.40B	5.40	.835	....	377
18	....	....	....	5.40N	5.40	.837	....	377
19	4.85	4.86B	4.85	4.86B	5.04	.822	50	427
20	....	....	....	5.04N	5.16	.829	....	427
21	....	5.30B	....	5.30B	5.50	.850	....	427
24	....	....	4.30A	4.30A	3.93	.756	....	427
25	....	....	3.76A	3.76A	3.50	.716	....	427
26	3.80	3.80	3.80	3.80	3.59	.725	50	387
27	....	3.95B	....	3.95B	3.88	.750	....	387
28	Exchange Closed; Good Friday							
31	....	....	3.50A	3.88N	3.81	.751	....	387

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.77A	3.77A	3.56	.734	....	387
2	....	....	3.20A	3.20A	3.17	.697	....	387
3	....	....	3.02A	3.02A	2.90	.668	....	387
4	....	....	2.87A	2.90N	2.89	.668	....	387
7	....	....	2.65A	2.65A	2.56	.630	....	387
8	....	3.17B	....	3.17B	3.37	.630	....	387
9	....	3.50B	....	3.50B	3.52	.726	....	387
10	....	4.10B	....	4.10B	4.35	.793	....	387
11	....	....	4.18A	4.18A	4.06	.765	....	387
14	....	....	3.98A	3.98A	4.02	.763	....	387
15	....	4.20B	3.83A	4.20B	4.02	.761	....	387
16	....	4.98B	....	4.98B	5.00	.829	....	387
17	....	5.65B	....	5.65B	5.55	.858	....	387
18	....	5.69B	....	5.69B	5.89	.875	....	387

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 49 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	5.89N	6.18	.885	....	387
22	....	6.30B	6.00A	6.29B	6.18	.884	....	387
23	....	6.27B	....	6.27B	6.37	.890	....	387
24	....	....	6.10A	6.28A	6.20	.881	....	387
25	....	6.62B	....	6.62B	7.09	.913	....	387
28	....	....	6.93A	7.01A	6.90	.912	....	387
29	....	....	6.65A	6.65A	6.67	.904	....	387
30	....	6.87B	6.38A	6.67N	6.38	.898	....	387

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	5.82A	5.82A	5.43	.858	....	387
2	....	6.00B	....	5.65B	5.92	.879	....	387
5	....	6.45B	....	6.25B	6.46	.899	....	387
6	....	....	5.75A	6.15A	6.17	.888	....	387
7	....	6.30B	6.07A	6.30B	6.69	.906	....	387
8	....	7.00B	6.60A	6.60A	6.51	.904	....	387
9	....	6.85B	....	6.57B	6.57	.906	....	387
12	....	7.07B	....	7.07B	7.28	.928	....	387
13	....	....	6.29A	6.29A	6.68	.912	....	387
14	....	....	6.48A	6.68N	6.49	.910	....	387
15	....	....	6.20A	6.20A	6.41	.911	....	387
16	....	....	5.75A	5.75A	5.57	.882	....	387
19	....	5.78B	5.30A	5.78B	5.79	.894	....	387
20	....	....	....	5.26A	5.12	.859	....	387
21	....	....	4.83A	4.83A	4.80	.847	....	387
22	....	....	4.57A	4.57A	4.61	.834	....	387
23	....	....	4.50A	4.61N	4.40	.831	....	387
26	Exchange Closed; Memorial Day							
27	....	4.63B	....	4.63B	4.87	.863	....	387
28	....	4.90B	4.50A	4.50A	4.59	.849	....	387
29	....	....	4.21A	4.21A	4.15	.824	....	387
30	....	....	3.60A	3.60A	3.51	.778	....	387

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.70	3.77B	3.70	3.70	3.77	.807	....	387
3	....	4.55B	....	4.55B	4.80	.872	....	387
4	....	4.92B	4.70A	4.83B	4.94	.884	....	387
5	....	5.60B	....	5.60B	5.80	.924	....	387
6	5.95	5.95	5.95	5.95	6.05	.933	1	386
9	....	....	5.60A	5.60A	5.52	.922	....	386
10	6.18	6.18	6.18	6.18	6.20	.943	29	386
11	....	6.26B	6.05A	6.05A	6.05	.941	....	386
12	....	6.20B	....	6.20B	6.20	.946	....	386
13	....	....	5.81A	6.20N	6.16	.947	....	386
16	....	6.44B	....	6.16N	6.15	.949	....	386
17	....	....	5.39A	5.65A	5.46	.929	....	386
18	....	5.66B	5.25A	5.54B	5.72	.941	....	386
19	....	....	5.58A	5.65A	5.68	.941	....	386
20	....	....	5.31A	5.31A	5.15	.925	....	386
23	....	5.91B	5.01A	5.91B	5.82	.952	....	386
24	....	6.12B	....	5.97B	5.97	.957	....	386
25	6.30	6.33B	6.00A	6.00A	5.80	.954	5	391
26	....	6.13B	....	6.13B	6.21	.965	....	391
27	....	6.68B	....	6.52B	6.87	.978	....	391
30	....	7.15B	....	7.15B	7.45	.986	....	391

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	7.71B	....	7.59B	7.45	.987	....	391
2	....	7.56B	7.40A	7.56B	7.60	.989	....	360
3	....	8.00B	....	7.93B	7.88	.991	....	360
4	Exchange Closed; Independence Day							
7	....	8.12B	7.50A	7.50A	7.19	.988	....	360
8	....	7.89B	....	7.50B	7.44	.991	....	360
9	....	7.55B	7.35A	7.55B	7.70	.993	....	360
10	....	....	7.48A	7.48A	7.54	.992	....	360
11	....	....	7.10A	7.10A	6.73	.987	....	360
14	....	....	....	6.73N	7.57	.994	....	360
15	....	8.36B	....	8.36B	8.47	.997	....	360
16	....	8.65B	....	8.65B	8.61	.998	....	151
17	....	....	8.23A	8.38A	8.45	.998	....	151
18	....	9.04B	8.42A	9.04B	9.15	.999	....	150
21	....	9.46B	....	9.46B	9.54	.996	....	150
22	....	....	8.95A	9.08A	9.29	.999	....	150
23	....	....	8.75A	9.29N	9.45	.999	....	150
24	....	....	9.12A	9.12A	9.04	.999	....	150
25	....	....	8.67A	8.67A	8.77	.999	....	150
28	....	10.00B	....	10.00B	10.06	.999	....	150
29	....	10.10B	9.77A	10.10B	10.08	[illegible]	....	150
30	....	10.23B	....	10.23B	10.17	[illegible]	....	150
31	....	10.85B	....	10.85B	10.98	.999	....	150

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 50 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	4.40B	....	4.40B	4.61	.758	....	154
7	....	....	4.56A	4.56A	4.52	.756	....	154
10	....	....	3.65A	3.90A	3.77	.708	....	154
11	....	3.80B	3.76A	3.80B	3.79	.713	....	154
12	....	....	....	3.79N	3.73	.714	....	154
13	3.47	3.47	3.47	3.47	3.51	.700	1	155
14	4.12	4.20B	4.12	4.20B	4.19	.754	1	154
17	....	4.45B	....	4.45B	4.59	.784	....	154
18	....	....	....	4.59N	4.60	.786	....	154
19	4.12	4.12	4.11A	4.11A	4.27	.768	50	203
20	....	....	....	4.27N	4.35	.775	....	203
21	....	4.50B	....	4.50B	4.64	.800	....	203
24	....	....	3.60A	3.60A	3.23	.690	....	203
25	....	....	3.07A	3.07A	2.83	.646	....	203
26	3.15	3.15	3.14	3.14	2.94	.656	50	153
27	....	3.23B	....	3.23B	3.14	.683	....	153
28	Exchange Closed: Good Friday							
31	....	....	2.92A	3.14N	3.11	.683	....	153

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.04A	3.04A	2.91	.664	....	153
2	2.70	2.70	2.48A	2.65A	2.53	.624	....	153
3	....	....	2.25A	2.26A	2.31	.592	50	178
4	2.30	2.30	2.28A	2.30	2.31	.591	4	178
7	2.00	2.14	2.00	2.14	2.02	.551	301	479
8	....	2.58B	....	2.58B	2.74	.551	....	479
9	2.90	2.92	2.88	2.90B@.92	2.87	.654	11	485
10	3.70	3.70	3.65	3.65	3.63	.731	10	494
11	3.48	3.48	3.43A	3.48	3.38	.698	4	494
14	....	....	3.27A	3.27A	3.32	.697	....	495
15	....	3.50B	3.20A	3.50B	3.32	.694	....	491
16	4.05	4.18B	4.05	4.18B	4.24	.773	1	490
17	....	4.80B	....	4.80B	4.76	.808	....	490
18	4.80	5.10B	4.80	5.10B	5.06	.828	4	490
21	5.10	5.32B	4.85A	5.10	5.33	.841	....	490
22	....	5.45B	5.16A	5.45B	5.33	.841	....	490
23	5.21	5.64B	5.21	5.21	5.54	.848	....	490
24	....	....	5.27A	5.42A	5.35	.837	28	490
25	....	6.12B	....	6.12B	6.20	.876	....	490
28	....	....	6.05A	6.12A	6.05	.875	....	490
29	....	....	5.80A	5.80A	5.87	.864	....	490
30	....	6.05B	5.50A	5.84A	5.54	.857	....	490

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	5.00A	5.00A	4.66	.806	....	490
2	....	5.15B	....	4.82B	5.13	.833	....	490
5	....	5.60B	....	5.40B	5.60	.857	....	490
6	....	....	5.01A	5.32A	5.32	.843	....	490
7	5.22	5.45B	5.22	5.45B	5.84	.869	1	490
8	....	6.10B	5.75A	5.75A	5.65	.864	....	490
9	5.72	6.00B	5.72	5.72	5.72	.867	2	492
12	6.30	6.30	6.30	6.30	6.37	.894	2	491
13	....	....	5.54A	5.65A	5.80	.873	....	491
14	....	....	5.65A	5.80N	5.65	.870	....	492
15	5.35	5.38B	5.28A	5.38B	5.50	.872	1	491
16	....	....	4.92A	4.92A	4.73	.833	....	491
19	4.96	4.96	4.57A	4.96	4.93	.848	2	490
20	....	....	....	4.44A	4.30	.804	....	490
21	....	....	4.05A	4.05A	4.00	.789	....	488
22	....	....	3.78A	3.78A	3.83	.772	....	488
23	....	....	3.75A	3.83N	3.60	.768	....	488
26	Exchange Closed: Memorial Day							
27	....	3.88B	....	3.88B	4.02	.804	....	488
28	....	....	3.70A	3.70A	3.77	.786	....	488
29	....	....	3.45A	3.45A	3.37	.755	....	488
30	2.85	2.85	2.85	2.85	2.79	.699	5	493

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.94	3.04	2.92	3.04	3.02	.731	11	491
3	....	3.90B	....	3.78B	3.96	.813	....	491
4	....	4.10B	3.95A	3.95A	4.09	.827	....	491
5	4.31	4.91	4.31	4.75	4.93	.880	16	489
6	....	5.14B	4.90A	5.14B	5.17	.893	....	489
9	....	....	4.73A	4.73A	4.73	.876	....	489
10	5.28	5.28	5.23A	5.23A	5.28	.906	31	489
11	5.37	5.37	5.10A	5.10A	5.14	.903	....	461
12	....	5.25B	....	5.25B	5.30	.910	1	462
13	....	....	4.95A	5.28A	5.25	.910	....	461
16	....	5.55B	....	5.25N	5.23	.913	....	461
17	....	....	4.52A	4.60A	4.56	.883	....	461
18	....	4.84B	4.45A	4.64B	4.83	.900	....	461
19	....	....	4.69A	4.74A	4.76	.900	....	461
20	....	....	4.47A	4.47A	4.25	.876	....	461

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 49 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.74	10.99	10.74	10.99	11.06	.999	2	151
4	....	11.16B	10.85A	10.85A	10.97	.999	....	150
5	....	....	....	10.97N	10.33	.999	....	150
6	....	....	....	10.33N	10.83	.999	....	150
7	....	11.06B	....	11.05B	11.07	.999	....	150
8	....	11.12B	....	11.12B	11.22	.999	....	150
11	....	11.44B	....	11.44B	11.57	.999	....	150
12	....	....	10.73A	10.73A	10.68	.999	....	150
13	10.90	10.90	10.90	10.90	11.07	.999	300	450
14	....	11.31B	....	11.31B	11.42	.999	....	150
15	....	....	11.32A	11.32A	11.29	.999	....	150
18	....	....	10.88A	10.88A	10.84	1.000	....	150
19	....	11.37B	....	11.37B	11.48	1.000	....	150
20	....	11.70B	....	11.70B	11.78	1.000	....	150
21	....	11.90B	....	11.90B	11.89	1.000	....	150
22	....	....	11.74A	11.74A	11.68	1.000	....	150
25	....	11.80B	....	11.80B	11.87	1.000	....	150
26	....	....	11.39A	11.39A	11.29	1.000	....	150
27	....	11.90B	....	11.90B	11.89	1.000	....	150
28	....	....	11.30A	11.30A	11.33	1.000	....	150
29	....	12.16B	....	12.16B	12.19	1.000	....	150

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	12.24B	....	12.24B	12.27	1.000	....	150
3	....	....	12.15A	12.15A	12.18	1.000	....	150
4	....	....	11.90A	11.90A	11.81	1.000	....	150
5	11.83	11.83	11.03A	11.03A	10.75	1.000	1	150
8	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 50 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	....	2.03N	2.16	.547	4	20
3	1.85	1.92B	1.85	1.85	1.86	.487	20	40
6	....	....	1.82A	1.86N	1.89	.492	....	39
7	....	1.93B	....	1.89N	1.86	.493	....	39
8	....	....	1.55A	1.55A	1.53	.448	....	39
9	....	1.65B	....	1.55B	1.83	.502	....	39
10	1.60	1.68	1.55A	1.60A	1.52	.448	26	49
13	....	....	....	1.52N	1.59	.448	....	49
14	....	....	1.50A	1.50A	1.48	.435	....	49
15	1.72	1.72	1.68A	1.68A	1.66	.469	1	50
16	....	....	....	1.66N	1.64	.460	....	50
17	....	....	1.60A	1.60A	1.59	.441	....	50
20	1.48	1.48	1.47A	1.48	1.71	.482	1	50
21	....	....	1.53A	1.53A	1.51	.451	....	50
22	....	1.55B	1.40A	1.51N	1.53	.463	....	50
23	1.55	1.61	1.55	1.60	1.62	.487	4	48
24	....	1.90B	....	1.90B	1.96	.538	....	48
27	2.10	2.10	2.00	2.00	1.98	.553	5	49
28	....	....	....	1.98N	2.05	.565	1	49
29	2.18	2.18	2.15A	2.15A	2.09	.571	1	49
30	2.09	2.18B	2.09	2.16B	2.24	.591	....	49
31	2.05	2.10	2.05	2.10	1.99	.569	9	50

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.02	2.02	1.95A	1.98A	1.91	.548	4	54
4	....	....	1.86A	1.86A	1.91	.539	....	54
5	....	....	....	1.91N	2.16	.539	....	54
6	2.13	2.17	2.03A	2.03A	1.97	.578	4	58
7	1.93	2.00B	1.93	2.00B	2.00	.570	3	60
10	2.30	2.30	2.30	2.30	2.43	.632	5	60
11	....	2.52B	....	2.52B	2.57	.659	....	60
12	2.83	2.83	2.83	2.83	2.86	.692	1	61
13	....	....	....	2.86N	3.39	.738	....	61
14	3.18	3.18	3.18	3.18	3.43	.737	8	56
17	Exchange Closed: President's Day							
18	3.20	3.64B	3.20	3.64B	3.79	.771	....	56
19	....	....	....	3.79N	3.89	.773	1	57
20	4.18	4.30B	3.94	3.94	3.98	.779	102	159
21	3.50	3.70B	3.50	3.70B	3.87	.769	2	159
24	4.25	4.25	4.25	4.25	4.40	.815	....	157
25	4.65	4.80	4.65	4.80	4.68	.831	5	154
26	4.57@.51	4.80	4.51	4.80	4.53	.818	12	154
27	....	....	....	4.53N	5.14	.851	....	154
28	4.75	4.75	4.75	4.75	4.94	.763	3	157

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	5.00B	....	5.00B	5.08	.778	....	154
4	....	5.12B	....	5.08N	5.12	.786	....	154
5	....	....	4.82A	4.82A	4.18	.728	....	154

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 50 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	4.34	4.95B	4.10A	4.95B	4.90	.915	...	461
24	...	5.23B	...	5.07B	5.04	.922	...	461
25	...	5.35B	...	5.04N	4.87	.917	...	461
26	...	5.23B	...	5.23B	5.27	.934	...	461
27	5.54	5.73B	5.54	5.73B	5.93	.956	2	461
30	6.03	6.21B	6.03	6.21B	6.48	.971	3	458

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	6.71B	...	6.59B	6.45	.972	...	458
2	...	6.56B	6.40A	6.56B	6.60	.976	...	458
3	6.96	7.02B	6.91A	6.96	6.88	.981	2	457
4	Exchange Closed: Independence Day							
7	7.00	7.12B	6.50A	6.50A	6.21	.974	12	467
8	...	6.96B	...	6.53B	6.48	.979	30	477
9	6.37	6.58B	6.24A	6.55B	6.70	.983	2	475
10	...	...	6.48A	6.48A	6.55	.982	...	474
11	...	...	6.10A	6.10A	5.76	.970	...	465
14	...	6.44B	...	6.44B	6.57	.986	...	465
15	...	7.36B	...	7.36B	7.47	.993	...	449
16	...	7.65B	...	7.65B	7.61	.994	...	449
17	...	...	7.23A	7.38A	7.45	.994	...	449
18	...	8.04B	7.35A	8.04B	8.15	.997	...	449
21	...	8.46B	...	8.46B	8.54	.998	...	449
22	...	...	7.95A	8.08A	8.29	.998	...	449
23	...	...	7.75A	8.29N	8.45	.998	...	449
24	...	...	8.12A	8.12A	8.04	.998	...	434
25	...	...	7.67A	7.67A	7.77	.998	...	434
28	...	9.00B	...	9.00B	9.06	.999	...	434
29	...	9.10B	8.77A	9.10B	9.08	.999	...	434
30	...	9.23B	...	9.23B	9.17	.999	...	434
31	...	9.85B	...	9.85B	9.98	.999	...	434

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	9.98N	10.06	.999	...	434
4	...	10.16B	9.85A	9.85A	9.97	.999	...	368
5	...	...	...	9.97N	9.33	.999	...	348
6	...	...	...	9.33N	9.83	.999	...	348
7	...	10.05B	...	10.05B	10.07	.999	...	328
8	...	10.12B	...	10.12B	10.22	.999	...	328
11	...	10.44B	...	10.44B	10.57	.999	...	328
12	...	...	9.73A	9.73A	9.68	.999	...	328
13	9.90	9.90	9.90	9.90	10.07	.999	300	628
14	...	10.31B	...	10.31B	10.42	.999	...	328
15	...	...	10.32A	10.32A	10.29	.999	...	328
18	...	...	9.88A	9.88A	9.84	.999	...	328
19	...	10.37B	...	10.37B	10.48	.999	...	328
20	...	10.70B	...	10.70B	10.78	1.000	...	328
21	...	10.90B	...	10.90B	10.89	1.000	...	328
22	...	...	10.74A	10.74A	10.68	1.000	...	328
25	...	10.80B	...	10.80B	10.87	1.000	...	328
26	...	...	10.39A	10.39A	10.29	1.000	...	328
27	...	10.90B	...	10.90B	10.89	1.000	...	328
28	...	...	10.30A	10.30A	10.33	1.000	...	328
29	...	11.16B	...	11.16B	11.19	1.000	...	328

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	...	11.24B	...	11.24B	11.27	1.000	...	328
3	...	...	11.15A	11.15A	11.18	1.000	...	328
4	...	...	10.90A	10.90A	10.81	1.000	...	328
5	10.73	10.73	10.02A	10.02A	9.75	1.000	3	328
8	...	...	...	...	...	1.000	...	...

SEPTEMBER 1986 51 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
3	1.50	1.50	1.47	1.47	1.48	.407	7	7
6	1.39	1.39	1.39	1.39	1.51	.412	2	9
7	1.50	1.50	1.50	1.50	1.47	.412	1	10
8	...	...	1.46A	1.47N	1.18	.369	...	10
9	...	1.26B	...	1.20B	1.43	.422	...	10
10	1.23	1.23	1.20A	1.20A	1.17	.369	2	10
13	...	...	...	1.17N	1.24	.368	...	10
14	...	...	1.15A	1.15A	1.15	.356	...	10
15	...	1.22B	...	1.22B	1.29	.388	...	10
16	...	...	...	1.29N	1.28	.379	...	10
17	...	...	1.25A	1.25A	1.24	.361	...	10
20	...	...	1.20A	1.24N	1.33	.400	...	10
21	...	...	1.17A	1.17A	1.16	.369	...	10
22	...	...	1.05A	1.16N	1.17	.381	...	10
23	...	...	...	1.17N	1.24	.404	...	10
24	1.45	1.45	1.35A	1.45	1.54	.454	1	11

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 51 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	1.65	1.65	1.57	1.58	1.54	.468	403	413
28	1.60	1.60	1.56A	1.56A	1.60	.480	3	414
29	1.74	1.75	1.74	1.75	1.65	.486	6	417
30	1.69	1.75	1.69	1.75	1.73	.507	2	418
31	1.57	1.60	1.57	1.58	1.53	.484	6	422

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.53	1.55	1.53	1.55	1.45	.462	3	425
4	...	...	...	1.45N	1.47	.453	...	425
5	...	1.48B	...	1.47N	1.69	.453	...	425
6	1.70	1.86B	1.57A	1.57A	1.49	.492	3	428
7	1.47	1.47	1.47	1.47	1.54	.484	1	429
10	...	1.87	1.87	1.87	1.89	.547	2	431
11	...	1.95B	...	1.95B	2.00	.576	...	431
12	2.25	2.25	2.25	2.25	2.25	.611	2	431
13	2.50	2.80	2.50	2.80	2.71	.662	3	432
14	2.63	2.68	2.62A	2.68	2.76	.661	6	438
17	Exchange Closed: President's Day							
18	2.80	2.80	2.60A	2.80	3.08	.698	1	[illegible]
19	...	3.32B	...	3.08N	3.21	.700	...	439
20	3.40	3.60B	3.24	3.25	3.29	.706	6	441
21	3.16	3.16	3.10A	3.16	3.19	.696	2	438
24	...	3.55B	...	3.55B	3.67	.748	...	435
25	3.90	3.97B	3.71	3.95B	3.94	.768	5	436
26	3.75	4.05	3.75	4.03	3.77	.751	11	433
27	4.50	4.50	4.15A	4.15A	4.42	.792	2	429
28	4.10	4.10	4.10	4.10	4.23	.711	1	429

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.08	4.35B	4.08	4.08	4.35	.727	1	427
4	...	...	...	4.35N	4.38	.736	...	427
5	3.85	3.85	3.85	3.85	3.51	.671	2	427
6	...	3.80B	...	3.80B	3.90	.703	...	425
7	...	...	3.83A	3.83A	3.82	.700	...	425
10	...	...	3.00A	3.00A	3.12	.647	...	425
11	...	3.15B	3.10A	3.15B	3.12	.651	...	425
12	...	...	...	3.12N	3.07	.652	...	425
13	2.87	2.90	2.86A	2.90	2.86	.636	3	427
14	...	3.50B	...	3.50B	3.47	.694	...	426
17	...	3.70B	...	3.70B	3.85	.727	...	426
18	...	...	3.80A	3.80A	3.85	.728	...	426
19	...	...	3.50A	3.50A	3.54	.707	...	426
20	...	...	...	3.54N	3.62	.715	...	426
21	3.75	3.75	3.75	3.75	3.92	.743	1	426
24	...	...	2.90A	2.90A	2.59	.619	...	426
25	...	...	2.45A	2.45A	2.27	.573	...	426
26	...	2.50B	...	2.50B	2.37	.582	...	426
27	...	2.60B	...	2.60B	2.53	.611	...	426
28	Exchange Closed: Good Friday							
31	...	...	2.22A	2.53N	2.50	.610	...	426

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	2.45A	2.45A	2.33	.590	...	426
2	1.90	2.00B	1.90	2.00B	1.99	.547	22	446
3	1.90	1.90	1.75A	1.78B	1.80	.514	7	453
4	1.86	1.86	1.83A	1.84	1.80	.513	6	459
7	1.60	1.63	1.60	1.63	1.57	.471	5	464
8	2.15	2.15	2.02	2.15	2.17	.471	24	487
9	2.27	2.38B	2.27	2.27	2.30	.578	1	488
10	2.65	2.80B	2.65	2.80B	3.06	.661	6	494
11	...	...	2.80A	2.82A	2.77	.626	...	494
14	...	...	2.69A	2.69A	2.69	.624	...	497
15	2.71	2.85B	2.55A	2.85B	2.69	.622	1	498
16	3.30	3.40B	3.30	3.30	3.55	.709	1	496
17	4.31	4.34	4.31	4.34	4.07	.750	3	493
18	4.08	4.38	4.03	4.38	4.30	.774	5	492
21	4.26	4.45B	4.12A	4.45B	4.55	.789	...	492
22	...	4.68B	4.48A	4.68B	4.55	.789	...	489
23	...	4.83B	...	4.63B	4.75	.798	...	488
24	...	...	4.52A	4.53A	4.60	.784	...	487
25	5.20	5.20	5.20	5.20	5.38	.832	1	487
28	...	5.28	5.20A	5.28	5.20	.830	2	487
29	...	...	4.97A	4.97A	4.96	.816	...	487
30	4.60	5.15B	4.57	4.57	4.69	.807	10	485

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.40	4.60B	4.12A	4.12A	3.89	.746	4	485
2	4.20	4.38B	4.05A	4.15	4.34	.777	6	486
5	4.87	4.87	4.75A	4.75A	4.79	.807	1	485
6	...	...	4.09A	4.52A	4.53	.790	...	485
7	4.45	4.65B	4.45	4.65B	5.00	.821	...	485
8	5.08	5.28B	4.95A	4.95A	4.81	.814	3	485

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 51 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	4.94	5.18B	4.91A	4.91A	4.92	.818	2	487
12	....	5.27B	....	5.27B	5.52	.852	10	487
13	....	....	4.73A	4.90A	4.95	.826	....	487
14	....	....	4.81A	4.95N	4.80	.821	....	487
15	....	....	4.53A	4.68A	4.62	.822	....	485
16	....	....	4.13A	4.13A	3.94	.774	....	485
19	....	4.12B	3.80A	4.12B	4.13	.791	....	485
20	....	....	....	3.70A	3.54	.738	....	485
21	....	....	3.28A	3.28A	3.28	.720	....	485
22	....	....	3.08A	3.08A	3.09	.700	....	485
23	....	3.10B	3.00A	3.10B	2.91	.694	....	485
26	Exchange Closed: Memorial Day							
27	....	3.20B	2.87A	3.20B	3.26	.734	....	485
28	3.16	3.16	2.91A	2.91A	3.04	.712	1	485
29	2.73	2.73	2.68A	2.69	2.67	.675	12	496
30	2.32@.31	2.32	2.16A	2.16A	2.17	.611	54	547

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.30	2.43B	2.26	2.30B	2.35	.645	18	534
3	3.09	3.18B	3.09	3.10B	3.23	.739	9	542
4	....	3.33B	3.13A	3.26B	3.32	.756	....	542
5	4.07	4.07	3.95A	4.07	4.10	.823	8	537
6	3.86	4.29B	3.86	4.29B	4.30	.839	1	536
9	3.81	4.00B	3.81	3.81	3.90	.816	5	536
10	4.42	4.42	4.42	4.42	4.43	.855	22	536
11	4.34	4.48B	4.27A	4.27A	4.30	.851	1	526
12	....	4.40B	....	4.40B	4.42	.859	....	526
13	....	....	4.10A	4.41A	4.40	.860	....	525
16	....	4.64B	....	4.40N	4.35	.862	....	525
17	3.66	3.66	3.66	3.66	3.72	.821	2	523
18	....	3.95B	3.69A	3.79B	3.97	.842	....	523
19	....	....	3.85A	3.93A	3.90	.843	....	523
20	....	....	3.60A	3.60A	3.45	.809	....	523
23	....	4.10B	3.27A	4.10B	4.02	.861	....	523
24	4.03	4.32	4.00A	4.24B	4.16	.870	40	547
25	4.32	4.49B	4.20A	4.20N	3.99	.862	32	557
26	....	4.33B	....	4.33B	4.37	.888	....	557
27	....	4.73B	....	4.73B	4.97	.920	....	557
30	5.25	5.25	5.25	5.25	5.50	.945	1	557

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.85	5.85	5.38	5.38	5.50	.946	11	553
2	....	5.58B	5.42A	5.58B	5.63	.952	....	550
3	....	6.02B	....	5.92B	5.88	.961	....	550
4	Exchange Closed: Independence Day							
7	....	6.15B	5.53A	5.53A	5.25	.947	....	550
8	....	5.95B	....	5.57B	5.50	.956	....	550
9	....	5.62B	5.28A	5.62B	5.72	.964	....	550
10	5.47	5.47	5.47	5.47	5.58	.962	40	587
11	....	....	5.07A	5.07A	4.80	.939	....	587
14	....	5.46B	....	5.46B	5.60	.968	....	587
15	....	6.36B	....	6.36B	6.47	.984	....	587
16	....	6.65B	....	6.65B	6.61	.986	....	584
17	6.33	6.36B	6.23A	6.33	6.46	.985	2	559
18	....	7.04B	6.38A	7.04B	7.15	.992	....	157
21	....	7.46B	....	7.46B	7.54	.995	....	157
22	7.09	7.09	6.95A	7.06	7.30	.995	2	128
23	....	....	6.75A	7.30N	7.45	.996	....	128
24	....	....	7.12A	7.12A	7.04	.995	....	126
25	....	....	6.67A	6.67A	6.79	.994	....	126
28	....	8.00B	....	8.00B	8.06	.999	....	126
29	....	8.10B	7.77A	8.10B	8.08	.999	....	126
30	....	8.23B	....	8.23B	8.17	.999	....	126
31	....	8.85B	....	8.85B	8.98	.999	....	126

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	8.98N	9.06	.999	....	126
4	....	9.16B	8.85A	8.85A	8.97	.999	....	4
5	....	....	....	8.97N	8.33	.999	....	....
6	....	....	....	8.33N	8.83	.999	....	....
7	....	9.05B	....	9.05B	9.07	.999	....	....
8	....	9.12B	....	9.12B	9.22	.999	....	....
11	....	9.44B	....	9.44B	9.57	.999	....	....

SEPTEMBER 1986 52 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
3	1.17	1.17	1.17	1.17	1.18	.333	2	2
6	1.15	1.20	1.13A	1.20	1.18	.337	3	4
7	1.10	1.10	1.10	1.10	1.14	.337	1	5
8	.95	.95	.95	.95	.90	.297	1	5
9	....	....	....	.90N	1.10	.345	....	5

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 52 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	.93A	.93A	.89	.296	....	5
13	.95	.95	.95	.95	.95	.295	1	5
14	....	....	.90A	.90A	.87	.284	....	5
15	....	.94B	....	.94B	.99	.313	....	5
16	....	....	....	.99N	.97	.305	....	5
17	....	....	.95A	.95A	.95	.288	....	5
20	.87	.87	.87	.87	1.03	.323	1	5
21	....	....	.88A	.88A	.88	.295	....	5
22	....	....	.80A	.88N	.88	.306	....	5
23	....	....	....	.88N	.94	.327	....	5
24	....	1.05B	....	1.05B	1.19	.373	....	5
27	1.15	1.23	1.15	1.23	1.18	.387	3	6
28	1.23	1.23	1.15	1.22B	1.23	.398	4	10
29	....	1.28B	....	1.28B	1.26	.404	....	10
30	....	1.30B	....	1.30B	1.35	.424	1	10
31	1.24	1.24	1.15	1.23	1.17	.401	6	16

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.17N	1.11	.380	....	15
4	....	....	1.10A	1.10A	1.18	.370	....	14
5	1.30	1.37	1.30	1.31	1.31	.370	8	22
6	1.27	1.27	1.18A	1.18A	1.17	.408	2	22
7	1.20	1.20	1.20	1.20	1.19	.400	1	23
10	....	1.30B	....	1.30B	1.47	.461	....	23
11	1.55	1.58	1.52A	1.55	1.55	.490	4	27
12	1.80	1.80	1.72A	1.80	1.75	.526	1	28
13	1.72	2.16	1.72	2.16	2.14	.580	10	31
14	2.12	2.15B	2.02A	2.15B	2.21	.578	3	28
17	Exchange Closed: President's Day							
18	2.05	2.18	2.05	2.18	2.46	.618	7	31
19	2.90	2.90	2.58A	2.58A	2.61	.620	1	31
20	2.96	2.96	2.69	2.71B	2.67	.627	160	190
21	2.36	2.85B	2.36	2.42	2.59	.615	9	187
24	2.78	2.80B	2.78	2.78	3.02	.673	1	182
25	3.33	3.33	3.15A	3.30A	3.27	.695	3	180
26	3.25	3.48	3.20A	3.25	3.17	.676	12	170
27	3.87	3.87	3.78	3.82	3.73	.723	3	169
28	3.40	3.40	3.38	3.38	3.58	.655	2	171

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	3.70B	....	3.58N	3.66	.671	....	169
4	....	....	....	3.66N	3.71	.681	....	169
5	3.26	3.23	2.85	2.85	2.91	.610	6	169
6	....	3.15B	....	3.15B	3.23	.644	....	169
7	3.22	3.22	3.17A	3.22	3.19	.641	1	169
10	....	....	2.43A	2.43A	2.54	.583	....	169
11	....	2.55B	....	2.54N	2.54	.586	....	169
12	2.38	2.45B	2.35	2.45B	2.48	.586	2	169
13	2.28	2.28	2.28	2.28	2.30	.568	1	170
14	2.88	2.88	2.86	2.86	2.83	.629	2	169
17	3.17	3.17	3.13A	3.17	3.17	.664	2	169
18	....	....	3.15A	3.17N	3.17	.665	....	169
19	....	....	2.85A	2.85A	2.90	.641	....	169
20	....	....	....	2.90N	2.96	.649	....	169
21	....	3.20B	....	3.20B	3.23	.679	....	169
24	....	....	2.38A	2.38A	2.05	.546	....	169
25	1.97	1.97	1.80A	1.80A	1.79	.498	125	203
26	2.02	2.02	1.90A	1.96	1.85	.507	6	204
27	....	2.12B	....	2.12B	2.00	.537	....	204
28	Exchange Closed: Good Friday							
31	1.81	1.82B	1.78A	1.82B	1.97	.535	1	204

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.94	1.96	1.83A	1.83A	1.81	.513	300	418
2	1.70	1.70	1.45	1.55	1.51	.469	86	477
3	1.45	1.45	1.30	1.38	1.36	.437	81	483
4	1.40	1.48	1.37	1.46B@.48	1.38	.436	34	515
7	1.25	1.25	1.22	1.22	1.19	.394	12	527
8	1.60	1.66	1.60	1.65	1.70	.394	58	547
9	1.80	1.90	1.80	1.82	1.81	.501	179	684
10	2.38	2.38	1.84A	2.38	2.42	.587	15	698
11	2.35	2.35	2.24A	2.30A	2.25	.551	5	696
14	....	....	2.10A	2.18A	2.15	.548	....	695
15	2.15	2.30B	2.00	2.10B	2.15	.546	261	751
16	2.85	2.85	2.76	2.85	2.93	.640	4	747
17	3.62	3.68	3.40	3.40	3.41	.685	11	748
18	3.43	3.50	3.40A	3.50	3.60	.712	2	746
21	3.80	3.80	3.44A	3.80	3.80	.729	4	744
22	3.70	4.01B	3.70	3.90	3.85	.729	50	746
23	3.95	4.10B	3.86	4.02	4.06	.740	11	739
24	3.95	3.95	3.82A	3.82A	3.86	.724	2	739
25	4.20	4.20	3.85A	4.20	4.58	.779	1	738
28	4.40	4.55	4.37	4.45	4.45	.776	7	733

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 52 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	4.29	4.29	4.15	4.15	4.20	.760	9	731
30..	3.86	4.35B	3.86	4.12A	3.95	.748	21	721
				IN MAY				
1..	3.61	3.63B	3.26A	3.26A	3.20	.679	7	716
2..	3.53	3.65B	3.40	3.40	3.65	.714	4	717
5..	....	4.05B	....	3.96B	4.04	.747	....	717
6..	....	....	3.52A	3.80A	3.79	.728	....	713
7..	3.62	3.85B	3.62	3.85B	4.22	.765	2	711
8..	4.41	4.48B	4.08A	4.14B	4.07	.757	72	770
9..	4.25	4.40B	4.17	4.17	4.14	[illegible]	4	649
12..	4.59	4.60	4.47	4.47	4.70	.801	6	645
13..	4.10	4.20	3.80	4.11	4.16	[illegible]	22	644
14..	4.00	4.10	4.00	4.00	3.98	[illegible]	12	634
15..	3.73	3.75	3.72	3.72	3.85	.763	7	628
16..	....	....	3.35A	3.35A	3.22	.706	....	628
19..	3.32	3.35B	3.10A	3.35B	3.40	.725	2	627
20..	2.97	2.97	2.97	2.97	2.86	.664	1	627
21..	....	....	2.62A	2.62A	2.59	.643	....	627
22..	....	....	2.46A	2.46A	2.46	.621		627
23..	....	....	2.40A	2.46N	2.30	.613	....	625
26..	Exchange Closed; Memorial Day							
27..	2.30	2.48B	2.23A	2.48B	2.57	.655	2	627
28..	2.64	2.64	2.32A	2.32A	2.38	.630	20	627
29..	2.17	2.17	2.07	2.07	2.05	.587	9	631
30..	1.73	1.73	1.60	1.64	1.63	.519	33	638
				IN JUNE				
2..	1.53	1.84B	1.53	1.78	1.78	.552	285	841
3..	2.36@.38	2.58	2.36	2.47B	2.54	.655	193	731
4..	2.51	2.63	2.47A	2.62@.63	2.63	.673	18	731
5..	2.82	3.26B	2.82	3.18B	3.33	.752	20	736
6..	....	3.50B	3.30A	3.50B	3.54	.771	....	736
9..	3.25	3.25	3.08A	3.08A	3.14	.741	14	722
10..	3.56	3.62	3.56	3.62	3.62	.789	82	720
11..	3.62	3.64B	3.47A	3.47A	3.49	.784	4	719
12..	3.51	3.59	3.51	3.58	3.61	.793	1	719
13..	3.62	3.62	3.31A	3.62	3.60	.794	11	729
16..	....	3.80B	....	3.60N	3.54	.795	....	729
17..	3.29	3.39B	2.94	2.94	2.96	.742	6	729
18..	2.76	3.16B	2.76	3.03B	3.20	.769	1	729
19..	....	....	3.08A	3.16A	3.11	.768	....	729
20..	....	....	2.85A	2.85A	2.68	.724	....	729
23..	2.52	3.30B	2.52	3.30B	3.22	.788	28	729
24..	3.29	3.49B	3.20A	3.35B	3.36	.800	1	729
25..	3.59	3.59	3.40A	3.40A	3.20	.789	22	707
26..	....	3.50B	....	3.50B	3.54	.822	....	707
27..	3.90	3.94B	3.85	3.88	4.10	.868	22	706
30..	4.12	4.98B	4.12	4.48	4.58	.903	3	703
				IN JULY				
1..	4.72	4.83B	4.57	4.57	4.60	.905	4	702
2..	4.57	4.66	4.52A	4.66	4.71	.913	7	697
3..	5.08	5.10B	4.93	4.95B	4.96	.927	1	696
4..	Exchange Closed; Independence Day							
7..	5.06	5.19B	4.32	4.32	4.33	.903	33	696
8..	4.72	5.03B	4.61	4.61	4.56	.917	33	698
9..	....	4.67B	4.37A	4.67B	4.80	.930	....	696
10..	4.66	4.67	4.59A	4.59A	4.67	.925	2	696
11..	....	....	4.17A	4.17A	3.88	.888	....	696
14..	4.55	4.55	4.55	4.55	4.64	.935	60	746
15..	4.92	5.54	4.92	5.54	5.49	.964	5	743
16..	....	5.65B	....	5.65B	5.63	.969	....	741
17..	5.47	5.47	5.22	5.30B	5.49	.967	5	741
18..	....	6.04B	5.40A	6.04B	6.16	.981	2	739
21..	....	6.46B	6.15A	6.46B	6.55	.988	....	559
22..	6.22	6.22	5.95A	6.08A	6.30	.987	2	515
23..	5.66	6.19B	5.60A	6.13	6.45	.989	10	517
24..	6.00	6.00	6.00	6.00	6.04	.986	51	542
25..	5.70	5.70	5.67A	5.68A	5.79	.984	10	491
28..	....	7.00B	....	7.00B	7.06	.996	....	481
29..	....	7.10B	6.77A	7.10B	7.08	.997	....	465
30..	....	7.23B	7.07A	7.23B	7.17	.997	....	465
31..	7.87	7.87	7.87	7.87	7.98	.999	3	465
				IN AUGUST				
1..	8.10	8.26B	8.10	8.10	8.06	.999	2	465
4..	....	8.16B	7.85A	7.85A	7.97	.999	....	325
5..	....	....	....	7.97N	7.33	.999	....	325
6..	....	....	....	7.33N	7.83	.999	....	322
7..	....	8.05B	....	8.05B	8.07	.999	....	322
8..	....	8.12B	....	8.12B	8.22	.999	....	321

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 52 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	8.44B	....	8.44B	8.57	.999	....	321
12..	....	....	7.73A	7.73A	7.68	.999	....	321
13..	....	7.95B	....	7.95B	8.07	.999	....	321
14..	....	8.31B	....	8.31B	8.42	.999	....	321
15..	....	....	8.32A	8.32A	8.29	.999	....	31
18..	....	....	7.88A	7.88A	7.84	.999	....	31
19..	....	8.37B	....	8.37B	8.48	.999	....	31
20..	....	8.70B	....	8.70B	8.78	.999	....	31
21..	....	8.90B	....	8.90B	8.89	.999	....	31
22..	8.85	8.85	8.72A	8.74A	8.68	.999	1	31
25..	....	8.80B	....	8.80B	8.87	1.000	....	31
26..	....	....	8.39A	8.39A	8.29	1.000	....	1
27..	....	8.90B	....	8.90B	8.89	1.000	....	....
28..	....	....	8.30A	8.30A	8.33	1.000	....	....
29..	....	9.16B	....	9.16B	9.19	1.000	....	....
				IN SEPTEMBER				
1..	Exchange Closed; Labor Day							
2..	....	9.24B	....	9.24B	9.27	1.000	....	....
3..	....	....	9.15A	9.15A	9.15	1.000	....	....

SEPTEMBER 1986 53 CALLS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.84	.84	.83	.83	.85	.330	30	30
7..	....	....	....	.85N	.91	.322	....	30
10..	.98	.98	.98	.98	1.14	.379	200	230
11..	1.11	1.20	1.11	1.15	1.19	.407	9	239
12..	1.35	1.43	1.29	1.29	1.36	.442	3	242
13..	1.40	1.69	1.40	1.69	1.68	.496	13	250
14..	1.67	1.75	1.61A	1.74	1.74	.494	9	256
17..	Exchange Closed; President's Day							
18..	1.65	2.08	1.65	2.08	1.95	.534	4	259
19..	2.15	2.31	2.14	2.14	2.10	.536	13	270
20..	2.23	2.48B	2.19	2.20	2.16	.543	54	321
21..	1.92	2.09	1.91	2.09	2.07	.530	11	330
24..	2.30	2.45	2.30	2.42B	2.45	.591	72	374
25..	2.55	2.85	2.50	2.70A	2.68	.614	6	375
26..	2.55	2.90	2.55	2.70	2.60	.593	211	568
27..	3.24	3.24	3.10	3.10	3.13	.645	4	566
28..	3.34	3.45	3.02	3.02	2.99	.597	27	586
				IN MARCH				
3..	3.11	3.11	2.95A	3.05	3.07	.613	41	622
4..	....	3.20B	2.97A	2.97A	3.10	.623	....	616
5..	....	....	2.35A	2.35A	2.39	.548	....	616
6..	....	2.65B	....	2.58B	2.65	.582	....	616
7..	2.55	2.70B	2.55	2.67	2.63	.578	4	616
10..	2.03	2.24	1.96A	2.24	2.04	.517	8	618
11..	2.20	2.20	2.15A	2.18	2.04	.520	2	616
12..	....	....	1.98A	2.00A	1.98	.519	....	614
13..	1.82	1.80	1.76	1.76	1.82	.500	15	620
14..	2.25	2.31B	2.21A	2.21A	2.27	.562	1	620
17..	2.55	2.56B	2.55	2.55	2.56	.597	1	619
18..	2.53	2.53	2.53	2.53	2.57	.598	1	619
19..	2.30	2.30	2.27A	2.30	2.33	.572	1	619
20..	2.27	2.33B	2.27	2.33B	2.38	.580	1	619
21..	2.49	2.60B	2.49	2.60B	2.60	.612	100	519
24..	1.95	2.00	1.80A	1.91	1.60	.472	16	518
25..	1.60	1.60	1.40	1.50	1.39	.424	10	527
26..	1.50	1.65	1.45	1.53	1.46	.433	68	568
27..	1.71	1.71	1.54	1.64	1.55	.463	32	591
28..	Exchange Closed; Good Friday							
31..	1.38	1.59	1.36	1.53	1.52	.460	37	593
				IN APRIL				
1..	1.52	1.52	1.42A	1.43@.42A	1.39	.438	51	583
2..	1.30	1.30	1.11	1.18	1.14	.395	40	594
3..	1.02	1.06	1.00	1.02	1.02	.363	109	646
4..	1.08	1.08	1.00A	1.05B	1.03	.362	16	651
7..	.90	.93	.90	.92	.90	.322	10	653
8..	1.28	1.28	1.20	1.25	1.31	.322	108	655
9..	1.42	1.47	1.38	1.44	1.40	.425	13	649
10..	1.46	1.87	1.45	1.87	1.93	.512	16	652
11..	1.82	1.90	1.75	1.82	1.80	.475	16	655
14..	1.67	1.75	1.62	1.75	1.70	.472	55	674
15..	1.68	1.83B	1.62A	1.79	1.70	.470	5	678
16..	2.25	2.37	2.25	2.35	2.36	.567	22	689
17..	2.83	3.03	2.62	2.77	2.82	.615	30	699
18..	2.79	3.06	2.66A	2.95	2.97	.644	7	695
21..	2.88	3.17B	2.84A	2.95	3.14	.663	5	688
22..	3.25	3.40	3.15A	3.40	3.20	.663	6	689
23..	3.36	3.43B	3.17	3.34B	3.38	.675	279	800

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 53 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	3.11	3.24B	3.05	3.13B	3.20	.658	17	797
25..	3.41	3.75	3.41	3.75	3.88	.720	22	789
28..	3.63	3.90	3.63	3.75	3.75	.715	25	775
29..	3.60	3.60	3.45	3.48B	3.47	.696	17	762
30..	3.19	3.58B	3.16	3.44	3.27	.683	20	762

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.96	2.93	2.83	2.83	2.61	.607	9	759
2..	2.85	3.00B	2.73	2.73	3.02	.645	7	755
5..	3.25	3.43B	3.25	3.42	3.36	.681	2	757
6..	3.05	3.10B	2.80A	3.05	3.12	.660	1	757
7..	3.15	3.15	3.02A	3.15	3.51	.701	3	756
8..	....	3.65B	3.45A	3.45A	3.38	.692	...	756
9..	3.52	3.70	3.50A	3.50A	3.42	.696	6	751
12..	3.78	3.78	3.78	3.78	3.95	.741	2	751
13..	3.18	3.41	3.15	3.41	3.43	.704	4	746
14..	3.30	3.38B	3.29	3.29	3.29	.697	7	742
15..	3.12	3.12	3.03A	3.12	3.12	.696	2	742
16..	2.60	2.60	2.60	2.60	2.60	.632	1	741
19..	2.71	2.71	2.47A	2.71	2.73	.651	2	741
20..	2.55	2.55	2.24A	2.24A	2.25	.585	7	737
21..	2.22	2.22	2.03	2.03	2.03	.562	2	736
22..	2.00	2.05	1.90	1.90	1.90	.537	69	736
23..	1.88	1.91	1.78A	1.80	1.78	.528	41	744
26..	Exchange Closed: Memorial Day							
27..	1.74	2.02B	1.72A	2.00	1.98	.570	23	761
28..	2.04	2.09	1.68	1.78B	1.83	.542	8	746
29..	1.60	1.60	1.53	1.57	1.55	.497	20	758
30..	1.46	1.48	1.20	1.23	1.20	.427	429	1090

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.12	1.40	1.12	1.34A	1.32	.459	380	1418
3..	1.79	1.94	1.79	1.94	1.96	.565	123	1526
4..	2.08	2.08	1.86	2.04	2.03	.583	19	1518
5..	2.23	2.58B	2.23	2.53	2.65	.670	29	1492
6..	2.54	2.80B	2.50	2.80B	2.80	.692	32	1474
9..	2.46	2.55	2.36	2.40B	2.47	.655	19	1483
10..	2.66	2.90	2.66	2.90	2.89	.711	18	1485
11..	2.88	2.90	2.72	2.72	2.76	.703	13	1486
12..	....	2.84B	....	2.84B	2.88	.714	....	1486
13..	2.57	2.82B	2.57	2.80	2.86	.714	7	1486
16..	3.05	3.10	2.79A	2.79A	2.82	.713	70	1421
17..	2.63	2.63	2.20	2.20	2.28	.651	15	1432
18..	2.46	2.46	2.17	2.35B	2.46	.681	19	1433
19..	2.38	2.38	2.31A	2.37B	2.40	.679	55	1388
20..	2.20	2.20	2.04	2.04	2.02	.627	37	1361
23..	1.92	2.55B	1.92	2.48	2.49	.699	6	1356
24..	2.50	2.75	2.46	2.70A	2.62	.713	155	1383
25..	2.80	2.80	2.50	2.50	2.47	.699	12	1373
26..	2.72	2.75	2.71A	2.75	2.77	.738	20	1371
27..	3.14	3.21	3.00A	3.21	3.28	.796	28	1344
30..	3.43	3.72	3.36A	3.72	3.74	.843	14	1337

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.98	4.07	3.95A	3.95A	3.74	.845	8	1331
2..	3.72@.71	3.84	3.65	3.84	3.84	.856	4	1331
3..	4.22	4.22	3.96A	4.08	4.07	.875	18	1327
4..	Exchange Closed: Independence Day							
7..	3.88	4.26B	3.43	3.43	3.46	.839	22	1305
8..	4.18	4.18	3.72	3.72	3.66	.858	22	1290
9..	3.56	3.80	3.36	3.80	3.90	.876	4	1287
10..	3.80	3.82	3.70A	3.70A	3.75	.869	11	1287
11..	3.30	3.30	3.01	3.01	3.03	.813	3	1285
14..	3.23@.22	3.66	3.22	3.66	3.75	.880	110	1225
15..	4.16	4.47B	4.15A	4.47B	4.51	.929	2	1225
16..	4.61	4.75B	4.58A	4.70	4.68	.936	403	1150
17..	4.60	4.60	4.33A	4.34	4.52	.932	20	1075
18..	4.82	5.12B	4.44A	5.12B	5.18	.958	2	1073
21..	5.23	5.50	5.16A	5.50	5.58	.972	2	1071
22..	5.04	5.29B	4.84A	4.98	5.33	.969	7	1067
23..	4.78	5.20B	4.70	5.20B	5.45	.973	42	1028
24..	5.00	5.00	5.00	5.00	5.07	.966	51	1028
25..	4.79	4.79	4.71A	4.79	4.80	.962	...	1028
28..	6.04	6.06	6.04	6.06	6.06	.989	7	1027
29..	5.72	6.24	5.70A	5.91	6.08	.990	13	777
30..	5.88	6.38B	5.88	6.22B	6.17	.991	5	777
31..	....	6.85B	...	6.85B	6.98	.996	4	759

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.08	7.06	7.08	7.08	7.06	.997	2	635
4..	....	7.16B	6.85A	6.85A	6.97	.998	...	632
5..	6.03	6.50B	6.03	6.50B	6.33	.996	77	616

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 53 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	6.80	6.80	6.72A	6.74	6.83	.998	525	416
7..	7.12	7.12	7.12	7.12	7.07	.999	3	194
8..	....	7.22B	....	7.12B	7.22	.999	....	64
11..	7.47	7.47	7.47	7.47	7.57	.999	1	64
12..	....	....	6.73A	6.73A	6.68	.999	....	14
13..	....	6.95B	....	6.95B	7.07	.999	....	14
14..	....	7.31B	....	7.31B	7.42	.999	....	14
15..	....	....	7.32A	7.32A	7.29	.999	....	14
18..	....	....	6.88A	6.88A	6.84	.999	....	14
19..	....	7.37B	....	7.37B	7.48	.999	....	14
20..	....	7.70B	....	7.70B	7.78	.999	....	14
21..	....	7.90B	7.67A	7.90B	7.89	.999	....	13
22..	....	....	7.72A	7.74A	7.68	.999	....	13
25..	....	7.80B	....	7.80B	7.87	.999	....	13
26..	....	....	7.39A	7.39A	7.29	.999	....	1
27..	....	7.90B	....	7.90B	7.89	.999	....	1
28..	....	....	7.30A	7.30A	7.33	.999	....	1
29..	....	8.16B	....	8.16B	8.19	1.000	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	....	8.24B	8.12A	8.24B	8.27	1.000	....	1
3..	....	....	8.15A	8.15A	8.18	1.000	....	1
4..	....	....	7.90A	7.90A	7.81	1.000	....	1
5..	....	....	7.03A	7.03A	6.75	1.000	....	1
8..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 54 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	1.37	1.37	1.37	1.37	1.31	.413	....	....
14..	1.14	1.37	1.14	1.37	1.37	.411	9	8
17..	Exchange Closed: President's Day							
18..	1.27	1.55	1.27	1.50	1.54	.450	10	16
19..	1.88	2.10B	1.70	1.70	1.69	.452	11	25
20..	1.80	1.86B	1.76	1.76	1.75	.458	6	31
21..	1.60	1.60	1.53A	1.60	1.67	.445	4	35
24..	1.90	2.00	1.78	2.00	2.00	.506	14	49
25..	2.05	2.13	2.05	2.18	2.19	.530	8	54
26..	2.11	2.35	2.08	2.22A	2.11	.508	5	53
27..	2.65	2.68	2.26	2.60A	2.59	.562	9	55
28..	2.74	2.97	2.40	2.54	2.49	.538	14	66

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	2.59B	....	2.50B	2.53	.554	....	64
4..	2.30	2.60B	2.30	2.47B	2.56	.563	1	62
5..	2.22	2.22	1.95	1.95	1.95	.486	5	66
6..	2.13	2.23B	2.07	2.18	2.17	.520	50	115
7..	....	....	2.16A	2.16A	2.15	.515	....	115
10..	1.60	1.88	1.58	1.75	1.63	.453	30	140
11..	1.75	1.75	1.62A	1.64	1.62	.455	15	144
12..	1.50	1.65	1.41	1.65	1.56	.453	7	148
13..	1.41	1.45	1.40	1.40	1.42	.433	8	146
14..	1.76	1.83B	1.76	1.76	1.81	.494	3	147
17..	2.10@.13	2.13	1.94	2.02	2.05	.529	24	164
18..	2.03	2.10	2.00A	2.09A	2.05	.529	7	170
19..	1.85	1.87	1.75	1.86	1.85	.502	21	187
20..	1.85	1.88	1.85	1.88	1.88	.510	67	249
21..	1.90	2.14	1.90	2.14	2.08	.541	13	261
24..	1.49	1.58	1.20	1.30A@.20	1.23	.401	20	272
25..	1.25	1.26	1.03	1.13	1.07	.354	9	276
26..	1.16	1.23	1.16	1.17A	1.12	.363	35	310
27..	1.25	1.28	1.18	1.18	1.19	.391	8	318
28..	Exchange Closed: Good Friday							
31..	1.09	1.10	1.09	1.10	1.17	.387	3	322

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.16	1.21	1.10	1.10	1.06	.366	27	345
2..	.90@.92	.92	.89	.90	.84	.325	4	349
3..	.76	.77	.76	.77	.75	.295	3	352
4..	.79	.84	.79	.80	.76	.295	30	381
7..	....	....	.64A	.68A	.67	.258	...	381
8..	.95	.95	.95	.95	1.01	.258	4	385
9..	1.08	1.12	1.01	1.01	1.09	.352	16	393
10..	1.10	1.54	1.10	1.54	1.52	.437	27	407
11..	1.46	1.46	1.40	1.41	1.43	.401	27	434
14..	1.32	1.34	1.31	1.34	1.34	.399	103	493
15..	1.27	1.42B	1.27	1.42B	1.34	.397	100	543
16..	1.80	1.90	1.80	1.90	1.90	.493	77	567
17..	2.20	2.50	2.15A	2.20	2.30	.543	16	522
18..	2.17	2.52	2.09	2.44	2.41	.573	25	529
21..	2.40	2.55B	2.28A	2.55B	2.56	.592	21	540
22..	2.55	2.62	2.55	2.62	2.63	.593	7	546

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 54 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.80	2.84B	2.69	2.72	2.80	.606	12	546
24	2.60	2.68	2.57	2.68	2.64	.588	15	547
25	2.90	3.15	2.90	3.15	3.22	.654	19	550
28	3.00	3.22B	3.00	3.17	3.11	.648	10	545
29	2.90	2.95	2.82A	2.84	2.80	.627	4	543
30	2.56	2.90	2.52	2.80	2.67	.613	14	544

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.38	2.38	2.14	2.14	2.09	.533	16	544
2	2.36	2.50	2.27A	2.27A	2.47	.572	7	551
5	2.80	2.80	2.70	2.70	2.75	.610	3	559
6	2.25	2.52B	2.04A	2.52B	2.55	.588	23	564
7	2.51	2.55B	2.45A	2.55B	2.86	.631	21	562
8	3.00	3.00	2.80A	2.80A	2.75	.622	1	561
9	2.85	3.01B	2.85	2.90B	2.83	.627	5	557
12	3.06	3.15	3.06	3.15	3.27	.675	2	556
13	2.92	2.92	2.50	2.76	2.79	.634	3	556
14	2.67	2.74B	2.67	2.70	2.65	.625	15	576
15	2.39	2.39	2.39	2.39	2.50	.623	2	576
16	....	....	2.10A	2.10A	2.02	.554	....	576
19	1.90	2.13B	1.80A	2.13B	2.14	.573	5	577
20	1.90	1.90	1.62	1.76	1.76	.504	39	605
21	1.74	1.85	1.59	1.59	1.55	.480	11	611
22	1.58	1.58	1.42	1.45	1.48	.454	9	609
23	1.33	1.49	1.33	1.45	1.34	.444	111	717
26	Exchange Closed; Memorial Day							
27	1.29	1.54	1.25	1.54	1.50	.484	52	755
28	1.52	1.53	1.30	1.37	1.37	.454	67	769
29	1.33	1.34	1.11	1.15	1.14	.409	151	[illegible]
30	1.07	1.08	.84	.84	.86	.341	194	[illegible]

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.91	1.00	.91	.94	.94	.369	84	907
3	1.35	1.55	1.31	1.48A	1.49	.472	143	829
4	1.53	1.58	1.40	1.55@1.53	1.53	.490	167	770
5	1.66	2.02	1.66	2.02	2.05	.581	107	797
6	2.00	2.20	1.93	2.17A	2.18	.604	34	798
9	1.85	1.98B	1.82	1.83	1.88	.562	30	810
10	2.06	2.33B	2.06	2.21A	2.25	.622	34	811
11	2.35	2.35	2.12A	2.14	2.14	.613	64	840
12	2.20	2.23B	2.18	2.21	2.24	.624	6	834
13	2.02	2.25	2.01A	2.21	2.23	.623	26	770
16	2.48	2.48	2.11	2.14	2.16	.621	20	760
17	2.00	2.04B	1.67	1.70	1.71	.551	348	829
18	1.96	1.96	1.71A	1.87	1.87	.583	4	816
19	1.80	1.80	1.75	1.75	1.81	.579	17	818
20	1.44	1.45B	1.44	1.45B	1.47	.523	6	821
23	1.38	1.86	1.35	1.86	1.85	.598	114	880
24	1.85	2.08	1.84A	1.95	1.98	.613	22	880
25	2.07	2.21	1.90	1.90	1.85	.596	71	854
26	2.03	2.11	2.03	2.11	2.10	.640	68	796
27	2.32	2.49	2.32	2.47	2.55	.708	9	791
30	2.58	2.92	2.58	2.92	2.94	.763	14	791

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.97	3.25	2.90	2.91	2.97	.765	13	792
2	2.83	3.02	2.83	3.02	3.04	.779	37	792
3	3.39	3.39	3.10	3.23	3.25	.804	16	791
4	Exchange Closed; Independence Day							
7	3.30	3.42B	2.88	2.90A	2.67	.752	9	790
8	3.36	3.36	2.93	2.97	2.87	.777	8	791
9	2.96	2.96	2.60	2.96B	3.06	.801	3	791
10	3.01	3.01	2.88A	2.88A	2.93	.790	1	790
11	2.52	2.52	2.29	2.29	2.28	.715	58	788
14	....	2.88B	....	2.88B	2.91	.802	....	788
15	3.38	3.58B	3.22	3.58B	3.66	.872	9	786
16	3.72	3.87	3.66	3.78	3.78	.882	46	783
17	3.42	3.42	3.42	3.42	3.62	.876	2	782
18	3.50	4.24	3.50	4.24	4.24	.918	56	761
21	4.35	4.67	4.21	4.64	4.60	.941	21	745
22	4.52	4.52	4.10A	4.34B	4.37	.934	27	742
23	4.35	4.35	3.60	4.16	4.50	.942	68	737
24	4.10	4.10	4.10	4.10	4.12	.928	1	734
25	3.86	3.92	3.66	3.92	3.87	.918	38	734
28	4.06	5.05B	4.06	5.05B	5.08	.972	76	713
29	4.80	5.18B	4.80	4.95	5.08	.974	8	557
30	5.29	5.29	4.95A	5.24B	5.17	.977	6	553
31	5.84	6.00	5.84	6.00	5.98	.989	5	550

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 54 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.18	6.18	5.98A	6.04	6.06	.991	10	372
4	5.99	6.16B	5.85A	5.92	5.97	.993	3	356
5	5.06	5.50B	5.06	5.50B	5.33	.987	5	317
6	5.85	5.85	5.75A	5.75A	5.83	.993	502	816
7	6.10	6.10	6.10	6.10	6.07	.995	1	817
8	....	6.22B	....	6.12B	6.22	.997	....	311
11	....	6.58B	....	6.58B	6.57	.999	....	310
12	5.71	5.71	5.71	5.71	5.68	.997	5	244
13	....	5.95B	....	5.95B	6.07	.998	....	244
14	....	6.32B	....	6.31B	6.42	.999	....	239
15	....	....	6.32A	6.32A	6.29	.999	....	239
18	....	....	5.81A	5.81A	5.84	.999	....	221
19	6.47	6.47	6.47	6.47	6.48	.999	400	620
20	6.65	6.80B	6.65	6.70B	6.78	.999	2	220
21	....	6.90B	6.67A	6.90B	6.89	.999	....	104
22	....	....	6.72A	6.74A	6.69	.999	....	93
25	....	6.80B	....	6.80B	6.87	.999	....	93
26	....	....	6.39A	6.39A	6.29	.999	....	93
27	....	6.90B	....	6.90B	6.89	.999	....	93
28	....	....	6.30A	6.30A	6.33	.999	....	87
29	....	7.16B	....	7.16B	7.19	1.000	....	87

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	7.24B	7.12A	7.24B	7.27	1.000	....	87
3	....	....	7.15A	7.15A	7.18	1.000	....	87
4	....	....	6.90A	6.90A	6.81	1.000	....	87
5	6.84	6.84	5.62	5.62	5.75	1.000	5	88
8	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 55 CALLS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	Exchange Closed; President's Day							
19	1.49	1.75B	1.49	1.75B	1.35	.371	51	50
20	1.58	1.58	1.44A	1.44A	1.38	.377	6	56
21	1.22	1.27	1.12	1.27	1.33	.364	7	62
24	1.60	1.60	1.60	1.60	1.60	.422	4	63
25	1.83	1.86	1.80A	1.86	1.78	.446	5	68
26	1.85	1.96	1.82	1.91	1.73	.424	10	78
27	2.35	2.45B	2.05	2.12B	2.18	.477	32	94
28	2.50	2.50	1.86	2.13	2.09	.479	108	124

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.00	2.18B	2.00	2.13	2.10	.494	28	140
4	2.05	2.05	2.05	2.05	2.10	.503	33	144
5	1.85	1.85	1.55A	1.55A	1.57	.425	5	150
6	1.75	1.80B	1.65	1.70B	1.76	.458	8	156
7	1.76@1.75	1.76	1.75	1.75	1.75	.453	40	173
10	1.26	1.47	1.23A	1.36	1.29	.391	5	178
11	1.29	1.37	1.21A	1.28	1.28	.392	194	306
12	1.24	1.25	1.20	1.25	1.22	.389	33	307
13	1.15	1.15	1.07A	1.10	1.10	.369	2	298
14	1.46	1.50	1.36A	1.36A	1.43	.428	2	299
17	1.63	1.67	1.63	1.67	1.63	.461	2	299
18	1.68	1.68	1.66A	1.66A	1.63	.461	1	300
19	1.37	1.45	1.37	1.45	1.45	.434	3	303
20	1.45	1.47	1.42	1.47	1.48	.440	9	309
21	1.50	1.68	1.50	1.68	1.65	.471	8	314
24	1.12	1.12	1.12	1.12	.95	.334	3	317
25	.90	.90	.87	.87	.82	.290	2	319
26	.88	.95B	.88	.88	.88	.298	30	345
27	.94	.95B	.91A	.92	.91	.324	3	348
28	Exchange Closed; Good Friday							
31	.80	.80	.80	.80	.89	.319	1	348

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.89N	.80	.300	....	348
2	.64	.64	.64	.64	.64	.262	1	349
3	.64	.64	.52A	.64	.56	.235	4	352
4	....	....	....	.56N	.56	.234	....	352
7	....	....	....	.56N	.50	.202	....	352
8	.70	.70	.68	.68	.76	.202	2	353
9	.84	.84	.84	.85	.84	.286	2	353
10	....	1.11B	....	1.11B	1.17	.366	....	353
11	1.08	1.16	1.08	1.10A	1.10	.332	2	353
14	1.00	1.06	1.00	1.05	1.04	.329	5	355
15	.99	1.15	.99	1.03	1.05	.328	12	364
16	1.44	1.54	1.44	1.52	1.51	.421	36	390
17	1.72	2.08	1.70	1.96	1.85	.470	46	418
18	1.82	2.03	1.72	1.90	1.92	.501	66	478
21	1.87	2.10	1.82A	2.10	2.07	[illegible]	24	497
22	2.21	2.24B	1.97	2.24B	2.12	.521	38	528

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 55 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	2.31	2.31	2.13	2.28	2.28	.535	18	509
24..	2.17	2.17	2.10	2.13	2.13	.516	70	549
25..	2.16	2.55	2.08	2.55	2.65	.585	86	588
28..	2.48	2.55B	2.48	2.54	2.55	.578	25	606
29..	2.39	2.39	2.27	2.34A	2.27	.556	11	614
30..	2.04	2.35	2.04	2.18	2.14	.540	38	605

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.93	1.93	1.63	1.63	1.65	.458	30	598
2..	1.82	1.95	1.75	1.78B	1.99	.498	53	621
5..	2.22	2.27B	2.19A	2.22	2.21	.537	101	721
6..	1.81	2.10B	1.60A	2.00B	2.04	.514	9	720
7..	2.00	2.30	1.95A	2.30	2.32	559	13	718
8..	2.52	2.52	2.24A	2.24A	2.21	548	7	718
9..	2.39	2.45B	2.27	2.28B	2.29	554	31	711
12..	2.58	2.58	2.52A	2.58	2.66	.604	20	721
13..	2.43	2.46	2.00	2.23@.24	2.23	.560	43	724
14..	2.10	2.17B	2.10	2.14	2.11	550	15	736
15..	1.94	1.94	1.87	1.87	1.95	.547	2	717
16..	1.62	1.70	1.56	1.56	1.56	.475	15	723
19..	1.42	1.63B	1.35A	1.63B	1.65	.493	55	704
20	1.42	1.45	1.36A	1.36A	1.34	.424	52	712
21..	1.36	1.40	1.16	1.17	1.17	.400	74	757
22..	1.05	1.05	1.05	1.05	1.05	.374	3	758
23..	1.05	1.12	95	1.07	98	363	19	766
26..	Exchange Closed: Memorial Day							
27..	.98	1.15	.97A	1.12	1.10	.399	20	786
28..	1.12	1.12	.93	.94B	1.00	.370	29	785
29..	.88	.88	.81	.85	.82	.326	39	798
30..	.71	.72	.60	.63	.61	.264	67	846

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.62	.73	.62	64	.67	287	47	832
3..	.99	1.08	.98	1.06B	1.10	.383	35	838
4..	1.10@.12	1.16	1.08A	1.08A	1.13	.400	53	838
5..	1.27	1.59	1.24	1.53	1.55	.489	375	1090
6..	1.50@.55	1.68	1.41	1.68	1.66	.511	150	1174
9..	1.41	1.49	1.35	1.35	1.41	.468	72	1221
10..	1.49	1.77B	1.49	1.71A	1.71	.528	158	1287
11..	1.69	1.80	1.60	1.60	1.63	.517	74	1282
12..	1.67	1.70	1.67	1.68	1.70	.529	82	1201
13..	1.46	1.71B	1.46	1.64	1.70	.527	79	1183
16..	1.82	1.90	1.57	1.60	1.62	.523	113	1092
17..	1.47	1.51B	1.19	1.27A	1.24	.451	227	992
18..	1.45	1.45	1.14	1.38	1.38	.481	94	983
19..	1.29	1.33	1.24A	1.32A	1.31	.477	260	942
20..	1.11	1.14	1.00	1.00	1.04	.419	21	943
23..	.94	1.41	93	1.36	1.34	.492	91	918
24..	1.34	1.61	1.34	1.44	1.45	.507	404	995
25..	1.57	1.65	1.36	1.38A	1.34	.488	310	1248
26..	1.51	1.57	1.44A	1.55	1.54	.533	47	1247
27..	1.70	1.92	1.70	1.92	1.92	.606	109	1261
30..	1.97	2.20	1.89	2.20	2.24	.668	46	1246

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.25	2.53B	2.17	2.21	2.26	.669	113	1314
2..	2.19	2.32	2.16A	2.32	2.33	.685	27	1314
3..	2.61	2.65	2.39A	2.50	2.51	.714	27	1298
4..	Exchange Closed: Independence Day							
7..	2.65	2.65	1.97	1.97	1.99	648	41	1288
8..	2.57	2.59	2.14A	2.16	2.17	.676	68	1298
9..	1.97	2.28	1.97	2.24B	2.34	705	8	1298
10..	2.08	2.16	2.08	2.16	2.20	690	3	1247
11..	2.02	2.10B	1.60	1.60@.61	1.63	.600	388	1153
14..	1.82	2.14	1.82	2.14	2.18	.700	52	1164
15..	2.48	2.88	2.33A	2.85	2.85	.791	30	1160
16..	2.88	3.03	2.78	3.00	2.93	.805	30	1200
17..	2.93	2.93	2.65A	2.65A	2.78	794	5	1166
18..	2.68	3.37B	2.68	3.33	3.37	.854	34	1148
21..	3.48	3.68	3.34	3.67	3.67	.887	48	1126
22..	3.60	3.65B	3.08	3.35	3.50	.875	156	1113
23..	2.90	3.50	2.87	3.44	3.60	888	25	1105
24..	3.17	3.32B	3.17	3.24	3.23	.863	12	1111
25..	2.78	2.98B	2.78	2.98B	2.99	.847	1	1108
28..	3.41	4.13	3.41	4.13	4.14	937	36	1106
29..	4.00	4.35	3.83A	4.09	4.15	939	60	1099
30..	4.27	4.38B	4.00A	4.30B	4.22	945	10	1098
31..	4.79@.80	5.05	4.76	5.05	4.98	972	12	1093

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 55 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.97	5.06	4.90	5.06	5.06	.976	8	1094
4..	5.19	5.19	4.78	4.78	4.97	.979	4	1094
5..	4.12	4.50B	4.12	4.50B	4.34	965	27	1069
6..	4.86	4.86	4.72	4.72	4.83	.979	521	1376
7..	5.15	5.15	5.11	5.11	5.09	.986	3	1368
8..	5.22	5.22	4.99A	5.10A	5.22	.989	2	1366
11..	5.48	5.68B	5.48	5.48	5.57	.995	2	1366
12..	4.85	4.86B	4.85	4.85	4.68	.989	10	1098
13..	....	4.95B	....	4.95B	5.07	.994	....	1097
14..	5.35	5.35	5.27A	5.31B	5.42	.997	17	1017
15..	....	....	5.32A	5.32A	5.29	.997	....	1009
18..	5.05	5.05	4.81A	4.81A	4.84	.997	95	935
19..	5.47	5.47	5.47	5.47	5.48	.999	400	1334
20..	5.65	5.80	5.65	5.80	5.78	.999	4	911
21..	5.91	5.91	5.67A	5.91	5.89	.999	1	899
22..	...	...	5.72A	5.74A	5.68	.999	31	877
25..	....	5.80B	....	5.80B	5.87	.999	....	878
26..	....	....	5.39A	5.39A	5.29	.999	....	262
27..	5.97	5.97	5.97	5.97	5.89	.999	1	261
28..	....	....	5.30A	5.30A	5.33	.999	....	261
29..	6.05	6.16B	6.05	6.16B	6.19	.999	15	261

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	6.27	6.27	6.12A	6.27	6.27	1.000	7	262
3..	...	....	6.15A	6.15A	6.18	1.000	....	240
4..	....	...	5.90A	5.90A	5.81	1.000	....	240
5..	5.56	5.63B	5.02A	5.02A	4.75	1.000	28	226
8..	...	....	....	....	....	1.000	....	....

SEPTEMBER 1986 56 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed: President's Day							
20..	1.00	1.00	1.00	1.00	1.06	.302	6	6
21..	...	....	1.00A	1.00A	1.03	.291	....	6
24..	....	1.20B	....	1.20B	1.25	.344	...	6
25..	1.50	1.50	1.50	1.50	1.42	.366	3	9
26..	1.30	1.52	1.30	1.50	1.38	.345	8	15
27..	1.85	1.85	1.72	1.82	1.78	.395	39	43
28..	1.95	2.05	1.70	1.70	1.71	.421	37	72

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.63	1.78B	1.63	1.75	1.73	.436	12	74
4..	1.84	1.86	1.62A	1.70	1.71	.443	13	78
5..	1.12	1.27B	1.12	1.27B	1.28	.368	4	80
6..	1.40	1.40	1.38A	1.38A	1.43	.399	10	82
7..	1.42	1.45B	1.36	1.36	1.41	.393	3	85
10..	....	....	1.00A	1.13A	1.02	.332	....	86
11..	....	....	....	1.02N	1.02	.333	....	85
12..	.92	.92	92	.92	.94	.330	1	86
13..	.86	.86	85A	86	86	309	2	88
14..	....	1.15B	....	.97B	1.12	365	...	88
17..	....	1.20B	....	1.20B	1.29	.396	....	88
18..	....	...	....	1.29N	1.29	.395	....	88
19..	1.10	1.10	1.10	1.10	1.14	.368	2	88
20..	1.15	1.15	1.15	1.15	1.15	.374	1	89
21..	...	1.30B	....	1.30B	1.29	.403	....	89
24..	90	.92	90	.92	.72	.273	67	156
25..	...	...	....	.72N	.62	.233	...	156
26..	.70	70	.70	.70	66	.240	101	232
27..	....	.72B	...	.72B	.71	.263	....	232
28..	Exchange Closed: Good Friday							
31..	....	....	.65A	.71N	.68	258	....	232

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.68	.68	68	68	59	241	1	233
2..	....	...	.50A	50A	45	207	...	233
3..	.45	.48	42	44	39	183	10	240
4..	.44	44	43A	44	40	183	2	242
7..	.41	41	.40	.40	.38	.154	1	243
8..	60	.60	.57	.57	.58	.154	5	248
9..	.59	60B	.59	59	64	.228	2	248
10..	.69	87B	.63A	.87B	.90	.300	2	248
11..	.88	89	.87	87	.86	.270	6	247
14..	.80	.83	.80	.80	.81	.267	4	248
15..	...	85B	.77A	85B	81	.266	....	248
16..	1.16	1.21	1.14	1.21	1.20	352	172	402
17..	1.50	1.68	1.36A	1.49	1.47	400	131	519
18..	1.45	1.61	1.34	1.61	1.58	430	114	615
21..	1.55	1.72	1.48A	1.72	1.67	449	31	641
22..	1.78	1.80	1.60	1.77	1.77	450	68	675
23..	1.89	1.89	1.72	1.88	1.88	.464	177	835

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 56 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	1.78	1.78	1.67	1.75	1.72	.445	12	841
25	1.67	2.10	1.65A	2.10	2.16	.515	202	935
28	1.96	2.18	1.96	2.06A	2.06	.507	197	1041
29	2.03	2.03	1.70	1.85	1.80	.483	198	1026
30	1.67	1.92B	1.64	1.75	1.70	.467	160	1118

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.47	1.60B	1.31A	1.31A	1.31	.387	31	1118
2	1.40	1.52	1.40	1.43	1.58	.426	56	1042
5	1.83	1.86	1.70A	1.78A	1.76	.463	152	1005
6	1.40	1.62	1.26A	1.60	1.61	.441	28	1010
7	1.62	1.73B	1.53	1.68	1.84	.485	33	987
8	1.89	1.95	1.78	1.82	1.81	.475	59	986
9	1.86	2.01	1.80	1.85	1.82	.480	99	1023
12	2.10	2.13	1.98	2.07	2.13	.531	20	1034
13	1.99	1.99	1.63	1.75	1.75	.485	50	1072
14	1.67	1.73	1.63A	1.67	1.65	.475	168	1191
15	1.59	1.59	1.41	1.45	1.50	.470	50	1203
16	1.25	1.29	1.21	1.22A	1.16	.398	54	1206
19	1.02	1.28	1.02	1.28	1.24	.415	113	1258
20	1.00	1.06	1.00	1.05	1.01	.348	36	1270
21	.94	1.07	.88A	.88A	.85	.325	25	1271
22	.85	.87B	.78A	.81	.78	.301	7	1275
23	.70	.81	.70	.75	.71	.290	64	1315
26	Exchange Closed; Memorial Day							
27	.67	.79B	.67	.79B	.80	.321	52	1366
28	.86	.86	.65	.73	.72	.293	7	1370
29	.61	.65	.56	.58	.58	.253	10	1377
30	.48	.50B	.42	.44	.42	.198	135	1379

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.46	.51	.44	.50	.47	.216	109	1446
3	.78	.87	.75	.85@.87	.81	.301	54	1438
4	.81	.88	.76	.79	.82	.315	78	1436
5	.95	1.14	.91	1.10	1.15	.399	134	1445
6	1.13	1.19	1.04	1.18B	1.24	.420	284	1654
9	1.00	1.11	.98	1.00B	1.03	.376	49	1678
10	1.10	1.34	1.10	1.28	1.27	.434	103	1711
11	1.25	1.33	1.17	1.22	1.22	.423	337	1949
12	1.22	1.27	1.22	1.24	1.26	.434	77	1998
13	1.07	1.27	1.05	1.22	1.25	.431	208	2046
16	1.35	1.40B	1.18A	1.18A	1.20	.425	98	2040
17	1.04@1.05	1.07	.81	.89	.87	.355	368	2033
18	1.02	1.03	.79A	.94B	.95	.363	105	1941
19	.91	.93	.87	.89	.92	.377	137	2072
20	.78	.80	.72	.75	.71	.322	224	2157
23	.66	1.02	.62	.94	.94	.368	221	2174
24	.94	1.07	.94	1.04	1.03	.402	851	2996
25	1.09	1.17	.92	.92	.94	.363	89	2997
26	1.06	1.12	1.04	1.08	1.09	.426	90	2973
27	1.14	1.41	1.14	1.37	1.40	.499	122	3014
30	1.47@1.48	1.64	1.35	1.64	1.65	.562	161	2955

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.66	1.90	1.63	1.63	1.66	.562	223	2968
2	1.63	1.72	1.57	1.72	1.72	.579	70	2984
3	1.97	2.01	1.77	1.90	1.88	.609	93	2916
4	Exchange Closed; Independence Day							
7	1.96	1.98B	1.40	1.40	1.42	.534	213	2794
8	1.87	1.94	1.55A	1.55A	1.58	.563	57	2740
9	1.41	1.67B	1.39	1.67B	1.70	.594	125	2817
10	1.62	1.64	1.50	1.58	1.59	.576	14	2771
11	1.48	1.50	1.11	1.14	1.12	.478	240	2896
14	1.29	1.59	1.20	1.55	1.55	.582	302	2959
15	1.93	2.14	1.70	2.14	2.14	.688	230	2873
16	2.14	2.34	2.08	2.19	2.21	.704	68	2835
17	2.15	2.18	1.89A	1.97B	2.07	.689	153	2871
18	2.09	2.58	1.95A	2.53	2.55	.765	249	2822
21	2.63	2.89	2.50	2.89@.85	2.87	.808	276	2772
22	2.71	2.79B	2.30	2.63	2.67	.789	350	2692
23	2.62	2.62	2.05	2.55	2.74	.806	50	2688
24	2.48	2.48	2.37	2.37	2.41	.769	27	2678
25	2.20	2.22B	2.05	2.20	2.20	.746	8	2671
28	2.40	3.26B	2.40	3.22	3.22	.875	272	2532
29	3.08	3.42	2.97	3.20	3.23	.878	99	2488
30	3.41	3.41	3.10A	3.35	3.30	.887	11	2476
31	3.85	3.94	3.69	3.93	4.05	.936	40	2465

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.27	4.27	3.89	4.12	4.07	.943	38	2452
4	4.28	4.28	3.86A	3.99	3.98	.947	21	2442
5	3.21	3.58B	3.21	3.58B	3.40	.917	43	2430

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 56 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	3.80	3.90B	3.73	3.80	3.86	.947	10	2422
7	4.11	4.12B	4.11	4.11	4.13	.960	4	2418
8	3.96	4.21	3.96	4.20	4.23	.968	16	2409
11	4.55	4.70B	4.53	4.53	4.57	.983	681	2282
12	3.97	3.97	3.63	3.64	3.68	.963	18	1934
13	4.10	4.10	3.94	3.94	4.07	.979	19	1852
14	4.35	4.35	4.27A	4.35	4.42	.988	4	1849
15	....	....	4.32A	4.32A	4.29	.988	...	1846
18	4.03	4.03	3.81A	3.81A	3.84	.986	347	1867
19	4.48	4.48	4.35A	4.48	4.48	.995	8	1575
20	4.65	4.80B	4.58	4.79	4.78	.997	7	1566
21	4.81	4.91	4.67A	4.91	4.89	.998	131	1552
22	4.72	4.60B	4.72	4.72	4.68	.998	2	1491
25	....	4.80B	....	4.80B	4.87	.999	....	1340
26	4.64	4.76B	4.39A	4.39A	4.29	.999	4	1338
27	....	4.90B	....	4.90B	4.89	.999	....	1284
28	4.65	4.65	4.30A	4.30A	4.33	.999	1	1245
29	....	5.16B	....	5.16B	5.19	.999	....	1243

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	5.10	5.24B	5.10	5.24B	5.27	1.000	60	1191
3	5.18	5.18	4.81A	5.15A	5.18	1.000	30	782
4	5.13	5.13	4.88	4.88	4.81	1.000	1	745
5	4.55	4.63B	4.02A	4.02A	3.75	1.000	2	722
8	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 57 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	1.08	1.08	1.04	1.04	1.15	.342	....	....
7	....	....	....	1.15N	1.14	.336	60	60
10	....	....	.80A	.85A	.79	.278	...	60
11	....	....	....	.79N	.78	.279	....	60
12	....	....	.70A	.70A	.73	.275	....	60
13	.65	.65	.65	.65	.68	.255	6	66
14	.88	.88	.83A	.83A	.86	.306	1	67
17	....	.98B	....	.98B	1.00	.334	....	67
18	....	....	.97A	1.00N	.99	.333	....	67
19	....	....	.90A	.90A	.89	.307	....	67
20	....	....	....	.89N	.88	.312	....	67
21	1.05	1.06	1.00A	1.06	1.02	.339	55	122
24	....	....	.68A	.68A	.55	.219	....	122
25	.60	.60	.50	.50	.50	.184	4	125
26	.58	.58	.58	.58	.49	.190	2	127
27	....	.55B	....	.55B	.55	.210	....	127
28	Exchange Closed; Good Friday							
31	....	....	.46A	.55N	.52	.205	....	127

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.50	.50	.50	.50	.44	.189	32	157
2	.32	.32	.32	.32	.32	.160	1	157
3	.28	.28	.27	.27	.29	.140	1	157
4	....	.31B	.27A	.31B	.29	.139	1	157
7	....	....	....	.29N	.28	.115	....	157
8	.40	.40	.40	.40	.44	.115	1	158
9	.48	.53	.48	.51A	.48	.178	3	161
10	.51	.70	.47A	.68	.74	.241	52	212
11	.75	.75	.70A	.70A	.72	.214	2	212
14	....	....	.60A	.67A	.63	.212	....	212
15	....	....	.60A	.63N	.63	.211	....	212
16	.92	.95	.89	.91	.94	.289	8	214
17	1.22	1.40	1.20	1.40	1.18	.334	7	220
18	1.20	1.31	1.12A	1.25A	1.25	.362	12	230
21	1.13	1.31	1.13	1.31	1.33	.380	6	236
22	1.40	1.45	1.31	1.35	1.40	.381	9	237
23	1.54	1.54	1.44	1.54	1.54	.396	10	243
24	1.48	1.48	1.36A	1.37	1.36	.377	38	277
25	1.40	1.73	1.32A	1.73	1.74	.445	8	283
28	1.60	1.74B	1.60	1.67	1.65	.436	24	306
29	1.62	1.62	1.42	1.42	1.42	.413	12	318
30	1.25	1.44	1.25	1.30A	1.31	.396	13	329

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.17	1.17	1.00	1.00	1.00	.320	7	326
2	1.13	1.22	1.10A	1.16	1.23	.357	53	281
5	1.46	1.48B	1.43A	1.47	1.39	.392	51	332
6	1.12	1.25	.98A	1.24B	1.26	.370	14	344
7	1.16	1.37B	1.16	1.35	1.45	.414	102	343
8	1.47	1.65	1.40	1.40	1.37	.404	56	368
9	1.43	1.60	1.41	1.45	1.44	.409	81	425
12	1.61	1.70	1.55	1.68	1.69	.457	26	437

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 57 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	1.30	1.36	1.28	1.36	1.36	.412	6	438
14	1.28	1.30	1.25	1.27A	1.27	.401	116	492
15	1.09	1.10	1.06	1.06	1.12	.396	21	479
16	.87	.98	.87	.88	.86	.326	71	483
19	.80	.92B	.76	.92B	.93	.341	5	484
20	.72	.82	.72	.78	.74	.279	17	489
21	.72	.75	.65A	.65A	.61	.258	13	496
22	.55	.62B	.55	.55	.55	.236	2	496
23	.58	.58	.53A	.53A	.49	.225	4	499
26	Exchange Closed, Memorial Day							
27	.48	.61	.48	.60A	.57	.251	63	499
28	.59	.59	.47	.48	.51	.225	12	500
29	.46	.46	.38	.38	.40	.190	9	504
30	.39	.39	.30	.30	.29	.143	14	507
	IN JUNE							
2	.30	.34	.29	.33A	.32	.157	12	509
3	.47	.56	.47	.56	.58	.229	52	531
4	.62	.62	.55	.55	.58	.241	25	539
5	.70	.85	.68A	.81	.84	.315	26	536
6	.82	.90	.80	.90	.90	.335	91	533
9	.73	.78	.71	.71	.74	.293	74	571
10	.85	.96	.85	.93	.92	.345	61	600
11	.93	.94	.82	.86B	.86	.334	57	650
12	.89	.93	.88	.88	.91	.344	31	627
13	.77	.90	.77	.90	.90	.340	12	638
16	.97	1.02	.82	.83	.86	.333	21	633
17	.74	.78	.56	.60	.60	.269	214	598
18	.71	.72	.52A	.65	.66	.293	210	609
19	.60	.63	.58	.63	.64	.287	12	619
20	.56	.56	.48	.48	.47	.237	27	630
23	.45	.72	.42	.68	.64	.294	298	715
24	.64	.79	.64	.70	.72	.305	716	1132
25	.76	.81	.64	.64	.63	.287	100	1123
26	.73	.74	.71	.74B	.76	.326	344	1397
27	.79	.98	.79	.98	.98	.393	610	1882
30	1.00	1.20	.95	1.20@.17	1.18	.453	232	1985
	IN JULY							
1	1.20	1.40	1.17	1.17	1.19	.452	146	2035
2	1.12	1.25	1.11A	1.25	1.23	.468	102	2084
3	1.43@.46	1.46	1.26	1.35	1.34	.499	129	2079
4	Exchange Closed, Independence Day							
7	1.43	1.45	.98	.98	.98	.418	185	2036
8	1.32	1.35	1.07	1.07	1.10	.446	88	2031
9	.96	1.18	.96	1.18	1.19	.476	149	2083
10	1.14	1.16	1.04	1.08	1.09	.457	36	2100
11	.99	1.05	.75	.75	.74	.360	153	2053
14	.83	1.08	.78	1.06	1.06	.458	176	2106
15	1.34@.35	1.56	1.18	1.55	1.55	.570	272	2128
16	1.55	1.66	1.44	1.65	1.60	.586	152	2113
17	1.53	1.56	1.30	1.36	1.45	.568	273	2081
18	1.38	1.88	1.36A	1.84	1.64	.654	80	2042
21	1.95	2.17	1.79	2.09	2.11	.704	87	2005
22	1.90	2.05	1.60	1.91	1.93	.678	69	1931
23	1.89@.90	1.98B	1.53A	1.98B	2.00	.697	97	1943
24	1.72	1.78	1.68A	1.75A	1.70	.649	7	1939
25	1.41	1.48	1.41	1.46	1.52	.619	25	1933
28	1.66	2.39	1.66	2.37B	2.39	.781	511	2183
29	2.35	2.59B	2.15	2.37A	2.42	.784	38	2159
30	2.48	2.65	2.32A	2.53B	2.47	.797	7	2156
31	2.90	3.18	2.87	3.18	3.18	.872	49	2137
	IN AUGUST							
1	3.32	3.32	2.93	3.20	3.21	.882	52	2163
4	3.28	3.28	2.92	3.06	3.10	.885	21	2152
5	2.35	2.70B	2.35	2.67	2.53	.834	327	2100
6	2.91	3.02	2.85	2.87	2.95	.883	11	2163
7	3.15	3.26	3.11	3.14	3.19	.906	7	2080
8	....	3.25B	3.08A	3.13A	3.28	.920	....	2076
11	3.71	3.71	3.46	3.50B	3.57	.950	1309	1406
12	2.99@3.00	3.00	2.97	2.97	2.71	.902	33	1372
13	....	3.10B	....	2.95B	3.09	.936	....	1372
14	3.34	3.34	3.32	3.32	3.43	.959	11	1372
15	....	....	3.38A	3.38A	3.30	.957	....	1466
18	3.06	3.07B	2.82A	2.82A	2.87	.946	1	1462
19	....	3.33B	....	3.33B	3.49	.978	....	1462
20	3.77	3.83B	3.77	3.80	3.79	.987	11	1461
21	3.66	3.86	3.52A	3.86	3.89	.991	108	1425
22	....	3.85B	3.67	3.67	3.68	.990	1	1299
25	....	3.80B	....	3.80B	3.87	.997	....	1298
26	3.57	3.57	3.38A	3.38A	3.29	.993	7	1297
27	....	4.00B	....	3.90B	3.89	.998	....	1259

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 57 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	3.42	3.42	3.30A	3.30A	3.33	.997	2	899
29	4.00	4.16B	3.90A	4.16B	4.19	.999	1	897
	IN SEPTEMBER							
1	Exchange Closed, Labor Day							
2	4.28	4.31	4.09	4.24B	4.27	.999	5	893
3	3.79	4.13B	3.24A	4.10B	4.18	1.000	28	580
4	....	....	3.90A	3.90A	3.81	1.000	....	580
5	3.73	3.73	3.03A	3.03A	2.75	.999	1	500
8	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 58 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	1.32	1.33B	1.30A	1.30A	1.30	.369	7	7
29	1.20	1.20	1.15A	1.15A	1.10	.346	1	8
30	.99	1.12	.95	1.00@.98	.99	.330	7	13
	IN MAY							
1	.89	.91	.83	.83	.82	.259	119	124
2	.84	.92B	.84	.84	.95	.293	12	136
5	1.20	1.20	1.08	1.08	1.09	.326	87	196
6	.89	.95B	.86A	.95B	.98	.306	1	197
7	.98	.98	.92	.97B	1.13	.346	2	199
8	1.20	1.28	1.10	1.11	1.11	.336	148	325
9	1.15	1.19B	1.12	1.12	1.12	.341	13	328
12	1.30	1.34	1.27	1.29	1.33	.387	61	374
13	1.00	1.06B	1.00	1.04	1.05	.343	4	375
14	.97	1.00	.97	1.00	.97	.333	13	386
15	.81	.81	.76	.79	.82	.326	80	452
16	....	....	.65A	.65A	.61	.262	....	452
19	.56	.65	.56	.65	.68	.274	6	452
20	.55	.55	.55	.55	.55	.219	1	432
21	.53	.53	.45	.45	.45	.199	3	433
22	.47	.47	.40	.43	.43	.180	98	391
23	.40	.40	.40	.40	.38	.171	1	392
26	Exchange Closed, Memorial Day							
27	.43	.43	.35A	.40	.40	.191	277	568
28	.44	.45	.32	.34	.36	.168	26	522
29	.34	.34	.29A	.29A	.28	.139	9	526
30	.27@.26	.27	.20	.20	.19	.101	29	531
	IN JUNE							
2	....	.21B	....	.21B	.21	.111	1	531
3	.32	.40	.32	.40B	.40	.169	44	562
4	.40@.38	.42	.38	.38	.40	.178	10	572
5	.47	.59	.47	.59	.60	.242	46	569
6	.59	.65	.56	.64	.64	.258	62	596
9	.48	.56	.48	.50	.51	.220	273	738
10	.59	.68B	.59	.65B	.65	.266	167	895
11	.64	.67	.61	.63A	.62	.255	164	881
12	.65	.66	.62	.63	.64	.263	40	881
13	.51	.63	.51	.60	.63	.260	60	900
16	.70	.71B	.56	.60	.60	.252	34	909
17	.54	.54	.40	.43	.40	.196	21	922
18	.48	.48	.35	.42B	.44	.216	35	907
19	.38	.41	.38	.41	.43	.210	61	856
20	.38	.38	.30	.31	.30	.168	11	860
23	.29	.48	.28	.44	.42	.213	67	863
24	.42	.52	.42	.50	.48	.222	40	864
25	.52	.55	.41	.41	.42	.206	56	894
26	.50	.50	.49	.49	.51	.238	44	905
27	.58	.67	.58	.67	.67	.297	52	902
30	.67	.84	.65	.84	.83	.349	188	1035
	IN JULY							
1	.85	.99	.81	.82@.81	.82	.348	298	1185
2	.78	.86B	.73	.86B	.86	.362	60	1171
3	1.00	1.05	.91A	.97	.95	.390	158	1198
4	Exchange Closed, Independence Day							
7	1.01	1.03	.66	.66	.66	.311	245	1296
8	.91@.94	.94	.72	.72	.76	.336	129	1320
9	.68	.78	.63	.78	.81	.363	52	1351
10	.77	.80	.71	.72B	.74	.343	230	1442
11	.67	.70	.47	.50	.48	.256	75	1414
14	.51	.72	.50	.68	.70	.340	328	1560
15	.95@.96	1.08	.79	1.05	1.05	.447	211	1581
16	1.07@.08	1.18	1.03	1.15	1.11	.462	863	1661
17	1.04	1.09	.85	.95@.94	.98	.443	342	1664
18	.93	1.33	.90	1.30	1.30	.531	466	1727
21	1.35@.33	1.58	1.24	1.45	1.49	.581	335	1686
22	1.40	1.40	1.06	1.30B	1.31	.551	305	1585

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 58 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	1.28	1.28	.95	1.28	1.38	.570	250	1516
24	1.13	1.20	1.09	1.11@.14	.1.13	.515	234	1533
25	.90	1.02	.90	.94	.99	.480	77	1526
28	1.10	1.69	1.05	1.67	1.69	.659	726	1538
29	1.52	1.87	1.47	1.66B	1.70	.661	137	1503
30	1.60	1.90B	1.59A	1.77	1.75	.675	1105	2005
31	2.12	2.35	2.08	2.35	2.35	.775	118	1988

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.54	2.54	2.17	2.35	2.37	.788	40	1939
4	2.40	2.45	2.13	2.13	2.29	.788	31	1920
5	1.64	1.92	1.64	1.92	1.76	.711	583	2134
6	2.16	2.18	2.06A	2.06A	2.13	.779	7	2130
7	2.36	2.43	2.28	2.29	2.29	.812	364	2113
8	2.28	2.45	2.22A	2.22A	2.46	.833	142	2094
11	2.76	2.79B	2.56	2.56	2.67	.882	72	2075
12	2.17	2.17	1.90	1.90	1.85	.792	17	2073
13	2.20	2.20	2.09A	2.09A	2.19	.847	12	1722
14	2.46	2.46	2.39A	2.42	2.49	.889	3	1721
15	2.40	2.40	2.35	2.36	2.37	.884	15	1717
18	2.20	2.20	1.92	1.92	1.98	.851	6	1718
19	1.96	2.50	1.96	2.50	2.55	.923	6	1717
20	2.70	2.85B	2.70	2.82A	2.82	.949	154	1667
21	2.87	2.90B	2.58A	2.87	2.92	.960	3	1666
22	2.88	2.88	2.65A	2.65A	2.71	.954	25	1650
25	2.82	2.82	2.82	2.82	2.88	.978	2	1650
26	....	...	2.40A	2.40A	2.30	.955	...	1650
27	2.41	2.98	2.41	2.98	2.89	.987	6	1645
28	2.60	2.60	2.30A	2.30A	2.34	.972	1	1640
29	....	3.20B	....	3.20B	3.19	.997	...	1640

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	3.26	3.32	3.14A	3.30B	3.27	.999	9	1476
3	2.78	3.17	2.78	3.17	3.18	.999	36	1508
4	3.20	3.20	2.80	2.80	2.81	.999	11	1505
5	2.68	2.73	1.87A	1.88A	1.75	.999	7	1508
8	....	....	....	....	....	.966	.....	....

SEPTEMBER 1986 59 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.55	.57	.53	.57	.58	.267	31	31
3	.70	.70	.64	.66	.64	.291	33	56
4	Exchange Closed; Independence Day							
7	.65	.70B	.47A	.47A	.44	.220	107	162
8	.62	.66	.49A	.66	.49	.240	20	170
9	.41	.54	.39	.54	.55	.262	29	198
10	.49	.50	.46	.47	.50	.244	216	324
11	.43	.43	.28	.28	.30	.171	151	362
14	.33	.46	.33	.43	.45	.237	140	510
15	.58	.73	.53A	.70	.70	.331	125	587
16	.70	.79	.68	.75@.72	.74	.344	175	653
17	.70	.74	.59	.64	.65	.325	257	760
18	.62	.88	.60A	.85	.87	.406	366	964
21	.92@.90	1.03	.84	1.00	1.00	.452	232	1081
22	.94	.96	.70	.87	.86	.420	57	1113
23	.84	.88	.59	.84A	.90	.437	168	1136
24	.74@.72	.76	.69	.72	.71	.381	236	1129
25	.57	.63B	.55	.59B	.61	.346	200	1201
28	.69	1.16	.67	1.12@.10	1.11	.520	283	1062
29	1.08	1.30	.97	1.10	1.12	.520	253	1049
30	1.06	1.29	1.06	1.11	1.15	.534	95	1118
31	1.49	1.70	1.40	1.67@.69	1.68	.649	872	1112

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.76	1.80	1.50	1.61	1.65	.662	89	1122
4	1.73	1.73	1.48A	1.52B	1.57	.655	150	1196
5	1.04	1.29	1.04	1.29	1.15	.560	581	1044
6	1.44	1.51	1.38A	1.45	1.44	.639	162	1101
7	1.58	1.63	1.56	1.58	1.57	.679	253	1170
8	1.53@.52	1.65B	1.45	1.57	1.61	.704	320	1014
11	1.82	1.94B	1.75A	1.82	1.84	.765	252	983
12	1.35@.36	1.36	1.07	1.07	1.10	.632	327	1097
13	1.42	1.42	1.29	1.29	1.39	.703	97	1073
14	1.62	1.63	1.55A	1.62	1.67	.764	30	1049
15	1.62	1.62	1.50	1.50	1.56	.750	4	1044
18	1.40	1.40	1.07	1.16	1.21	.684	5	1046
19	1.16	1.70	1.16	1.70	1.69	.802	95	1010
20	...	2.02	1.80	1.93A	1.92	.852	144	904
21	1.86	2.05	1.69A	2.00	2.00	.873	66	851
22	1.96	1.96	1.74A	1.83	1.81	.853	13	857

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
SEPTEMBER 1986 59 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.91	1.95	1.85	1.95	1.93	.905	4	859
26	1.79	1.79	1.56A	1.56A	1.40	.830	20	838
27	1.39	2.09	1.39	1.95	1.92	.927	62	818
28	1.79	1.90B	1.36	1.36	1.43	.862	9	810
29	2.07	2.26	1.86	2.23	2.20	.970	112	829

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	2.26	2.29	2.06	2.29	2.27	.998	17	790
3	1.75	2.20	1.75	2.20	2.18	.999	11	733
4	2.14	2.14	1.85	1.85	1.81	.999	9	724
5	1.83	1.83	.67	.67	.75	.957	164	645
8	....	....	....	....	....	.573	.....	....

SEPTEMBER 1986 60 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.48	.53	.45	.53	.49	.241	22	22
17	.41	.43B	.33	.34	.41	.223	195	217
18	.42	.59	.36A	.57	.57	.292	163	318
21	.59	.68	.55	.68	.66	.330	238	399
22	.62	.62	.46	.57B	.57	.299	186	457
23	.47	.56	.34	.56	.57	.313	95	573
24	.44	.45	.42	.42	.43	.262	26	580
25	.34	.36B	.31	.36B	.36	.231	33	534
28	.41	.71	.39	.67B	.70	.381	151	576
29	.63	.82	.56	.68	.71	.379	326	552
30	.80	.81	.67A	.75	.73	.390	139	592
31	.94	1.10	.90	1.10	1.10	.506	294	664

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.20	1.20	.90	1.05	1.08	.517	404	857
4	1.13	1.13	.87	.93	1.00	.503	211	811
5	.60	.76	.60	.71	.68	.403	218	948
6	.86	.98	.85A	.90	.89	.480	132	997
7	.99	1.07	.95	.96	.97	.521	276	1080
8	1.04	1.06B	.84	.97	.99	.544	103	1146
11	1.24	1.25	1.10	1.14	1.16	.607	121	1180
12	.80@.82	.82	.59	.59	.60	.447	874	1551
13	.80	.81B	.70	.77	.79	.520	412	1443
14	.93@.94	.99	.88	.99	.98	.588	263	1345
15	.94	.94	.84	.89B@.90	.90	.564	20	1341
18	.80	.80	.56	.60	.63	.471	106	1361
19	.69@.66	.96	.66	.96	.98	.611	86	1359
20	1.14	1.24	1.07	1.15@.14	1.15	.678	151	1401
21	.94	1.25	.94	1.24	1.21	.705	41	1398
22	1.16	1.20	1.01	1.07	1.05	.666	166	1342
25	1.02	1.09B	1.02	1.08B	1.10	.729	13	1335
26	.91	.93	.65	.65	.70	.587	29	1334
27	.67	1.20	.66	1.06@.05	1.07	.753	158	1353
28	.92	1.12	.60	.70	.70	.608	107	1357
29	.78	1.31	.78	1.24	1.25	.847	243	1264

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.29	1.36	1.15	1.28	1.31	.951	52	1234
3	.82	1.30	.82	1.22A	1.21	.969	86	1179
4	1.14	1.26	.82	.88	.82	.965	140	1121
5	.71	.79	.01	.01	....	.286	375	....

SEPTEMBER 1986 61 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.38	.38	.27	.30	.33	.199	37	37
23	.33	.33	.23	.30	.35	.208	225	92
24	.26	.28	.26	.26	.26	.167	18	110
25	.20	.21	.19A	.20A	.20	.142	4	114
28	.28	.45	.28	.43	.43	.257	258	347
29	.38	.50	.32	.39B	.43	.254	223	470
30	.39	.48	.39	.45	.45	.262	93	511
31	.60	.70	.54	.70	.70	.364	438	573

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.74	.76	.56	.65	.66	.373	85	578
4	.69	.70	.52	.60A	.60	.353	177	567
5	.33	.43	.33	.38	.38	.261	134	567
6	.52	.58	.47	.52B	.52	.327	152	614
7	.58	.60	.55	.55	.55	.361	247	661
8	.60	.60	.47	.56@.57	.56	.379	41	693
11	.71	.73	.60	.65	.65	.431	89	749

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1986 61 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.42	43	.28	.29@.30	.28	.277	909	1202
13	.40	.40	.34	.36	.39	.335	156	1312
14	.48	.54	.43	.52	.52	.395	950	871
15	.46	.46	.41	.44B	.45	.366	48	839
18	.38	.50B	.24	.27	.30	.268	78	824
19	.31	.50	.31	.50	.50	.391	190	798
20	.58@.57	.65	.54	.60	.60	.455	389	1091
21	.48	.66	.48	62	.63	.479	63	1115
22	.57	.57	.48	.50	.51	428	304	1196
25	.50	.50	45	.50	.49	.469	197	1253
26	.39	39	25	.25	.26	.308	115	1269
27	.26	.53	.22	47	.45	.471	176	1349
28	.36	.47	.20	.28	.27	.299	172	1344
29	.43	.55	.38	.53@.51	.51	.567	257	1395

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.54@.55	.55	.40	.50	.50	.638	205	1336
3	.18	.48	.18	43	.42	613	433	1425
4	.34	.38	.15	.15	.14	.337	423	1492
5	.12	.12	01	.01	....	.002	626	....

SEPTEMBER 1986 62 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.36	38B	35A	37	.38	246	87	87
4	.38	.38	29	.30	.33	.225	72	142
5	.17@.18	.23	.17	.20	21	.153	15	132
6	.27	29	25	.29	28	.200	20	145
7	.33	.33	.31	.31	.30	.225	115	248
8	.32	.33B	24A	.27	.28	.236	44	270
11	.35	.38	.31	.34	34	.271	140	382
12	.18	20	.12	.13	.13	.148	736	1002
13	.19	.19	16	.18	18	.186	83	994
14	.23	.23	.20	.23	.24	.227	39	1001
15	.19	.21	.18	21	20	.201	11	1012
18	.13	.14	12	13A	13	124	92	1083
19	.19	.24	.16	.24	23	.204	1018	884
20	.25	.34	.25	.31	.29	.249	361	801
21	.23	.31	23	.29	.30	.263	161	785
22	.21	.27	.19	.23A	22	.216	340	1025
25	.20	.20	.16	.18	18	.225	325	1160
26	.16	.16	07	.09	08	.113	1064	1900
27	.05	.20	.05	.17	.15	.206	1641	2019
28	.14	16	08	08	.07	.094	750	1661
29	.15	19	12	.18	16	.251	214	1603

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.11	.13	07	.11A	.12	.177	824	1759
3	.04	.12	.03	.08	08	.101	337	1536
4	.05	05	.01	.03	.02	004	42	1519
5	.01	02	CAB	CAB	CAB	000	16	....

SEPTEMBER 1986 63 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.13	13	08	09	10	111	14	14
15	.09	.09	.09	.09	09	093	7	20
18	.06	06	.05	.05	05	046	53	70
19	....	.08B	....	.08B	.10	.086	....	64
20	.12	.14	10	14	14	108	208	272
21	.10	.14	.10	14	.14	113	52	318
22	.13	13	.09A	.09A	.09	.084	13	331
25	.06	.06	.06	.06	.07	077	1	332
26	.04	.04	.04	.04	03	.028	20	317
27	.03	06	03	06	.04	060	263	468
28	....	..	.03A	.04N	02	.018	....	468
29	.04	.06	.04	.05	04	067	22	470

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	.03A	.03A	02	014	4	471
3	.01	.01	.01	.01	.01	002	3	467
4	.01	.01	01	.01	01	.000	29	467
5	.01	01	.01	.01	....	000	....	467

DECEMBER 1986 49 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	3.10	3.10	3.10	3.10	3.10	637	1	1

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 49 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	3.45B	....	3.45B	3.91	.637	....	1
9	....	4.05B	....	4.05B	4.08	.711	....	1
10	....	....	....	4.08N	4.90	.765	....	1
11	....	....	4.75A	4.76A	4.62	.741	....	1
14	....	....	4.50A	4.50A	4.45	.739	....	2
15	....	4.72B	....	4.54N	4.55	.736	....	2
16	5.47	5.47	5.47	5.47	5.58	.793	1	3
17	6.25	6.25	6.25	6.25	6.05	.819	2	4
18	....	6.15B	....	6.15B	6.40	.833	....	4
21	....	6.45B	6.20A	6.45B	6.64	.842	....	4
22	....	....	....	6.64N	6.65	.841	....	4
23	....	....	....	6.65N	6.85	.848	....	4
24	....	....	6.78A	6.78A	6.70	.839	....	3
25	....	7.40B	....	7.40B	7.45	.870	....	3
28	....	....	....	7.45N	7.40	.867	....	3
29	....	....	7.20A	7.20A	7.18	.861	....	3
30	....	7.20B	6.90A	7.18N	6.81	.855	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.34A	6.34A	5.97	.816	....	3
2	....	6.50B	....	6.20B	6.47	.835	....	3
5	....	6.95B	....	6.85B	6.98	.853	....	3
6	....	....	6.30A	6.65A	6.60	.842	....	3
7	....	6.97B	....	6.97B	7.07	.861	....	3
8	....	7.45B	7.00A	7.00A	7.10	.857	....	3
9	....	7.25B	....	7.25B	7.06	.859	....	3
12	....	7.60B	....	7.60B	7.60	.880	....	3
13	....	....	7.06A	7.06A	7.06	.863	....	3
14	....	7.10B	....	7.06N	7.07	.861	....	3
15	....	....	6.85A	6.85A	6.85	.862	....	3
16	....	....	6.40A	6.40A	6.20	.833	....	3
19	....	6.32B	6.05A	6.32B	6.40	.843	....	3
20	....	....	....	5.61A	5.57	.810	....	3
21	....	5.65B	5.35A	5.35A	5.25	.798	....	3
22	....	5.50B	5.10A	5.10A	5.10	.789	....	3
23	....	5.15B	....	5.10N	5.05	.785	....	3
26	Exchange Closed: Memorial Day							
27	....	5.26B	....	5.26B	5.39	.811	....	3
28	....	....	....	5.39N	5.12	.797	....	3
29	....	....	4.95A	4.95A	4.80	.777	....	3
30	....	....	4.26A	4.26A	4.20	.739	....	3

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	4.45B	....	4.45B	4.40	.760	....	3
3	....	5.12B	....	5.12B	5.40	.818	....	3
4	....	5.45B	5.35A	5.40N	5.55	.826	....	3
5	....	6.35B	....	6.35B	6.31	.866	....	3
6	....	....	6.30A	6.31N	6.53	.875	....	3
9	....	....	6.15A	6.15A	6.13	.861	....	3
10	....	6.60B	....	6.60B	6.70	.885	....	3
11	....	....	6.65A	6.65A	6.60	.881	....	3
12	....	6.70B	....	6.70B	6.70	.886	....	3
13	....	....	6.35A	6.60A	6.65	.886	....	3
16	....	6.85B	....	6.65N	6.55	.884	....	3
17	....	....	5.88A	5.98A	5.87	.859	....	3
18	....	6.15B	5.80A	5.92B	6.15	.873	....	3
19	....	....	6.05A	6.05A	6.05	.872	....	3
20	....	....	5.68A	5.68A	5.58	.852	....	3
23	....	6.20B	5.55A	6.20B	6.20	.882	....	3
24	....	6.29B	....	6.29B	6.37	.889	....	3
25	....	6.60B	6.36A	6.36A	6.25	.884	....	3
26	....	6.55B	....	6.55B	6.65	.900	....	3
27	....	6.83B	....	6.83B	7.22	.920	....	3
30	....	7.55B	....	7.55B	7.71	.936	....	3

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	8.02B	....	7.72B	7.72	.935	....	3
2	....	7.78B	....	7.78B	7.87	.940	....	3
3	....	8.25B	....	8.20B	8.11	.946	....	3
4	Exchange Closed: Independence Day							
7	....	8.35B	7.80A	7.80A	7.45	.934	....	3
8	....	8.15B	....	7.90B	7.70	.941	....	3
9	....	7.74B	7.35A	7.74B	7.96	.947	....	3
10	....	....	7.70A	7.70A	7.80	.945	....	3
11	....	....	7.28A	7.28A	7.04	.927	....	3
14	....	7.77B	....	7.77B	7.83	.948	....	3
15	8.58	8.58	8.22A	8.58	8.70	.964	2	3
16	....	8.90B	....	8.70N	8.83	.966	....	3
17	....	....	8.70A	8.70A	8.70	.965	....	1
18	....	9.35B	8.65A	9.35B	9.41	.974	....	1
21	....	9.70B	....	9.70B	9.79	.979	....	1
22	....	....	9.30A	9.30A	9.56	.978	....	1
23	....	....	9.28A	9.56N	9.74	.980	....	1

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 49 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	9.37A	9.37A	9.31	.977	....	1
25	....	....	....	9.31N	9.05	.975	....	1
28	....	9.60B	....	10.00B	10.38	.988	....	1
29	....	....	....	10.38N	10.37	.988	....	1
30	....	10.55B	....	10.55B	10.46	.989	....	1
31	....	11.13B	....	11.13B	11.28	.993	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	11.28N	11.35	.993	....	1
4	....	....	....	11.35N	11.26	.993	....	1
5	....	....	....	11.26N	10.62	.991	....	1
6	....	....	....	10.62N	11.13	.993	....	1
7	....	11.35B	....	11.35B	11.37	.994	....	1
8	....	....	....	11.37N	11.51	.995	....	1
11	....	11.79B	....	11.79B	11.88	.997	....	1
12	....	....	11.05A	11.05A	10.97	.995	....	1
13	....	11.22B	....	11.22B	11.35	.996	....	1
14	....	11.59B	....	11.59B	11.71	.997	....	1
15	....	....	11.62A	11.62A	11.57	.997	....	1
18	....	....	11.17A	11.17A	11.11	.997	....	1
19	....	11.69B	....	11.69B	11.76	.998	....	1
20	....	11.95B	....	11.95B	12.04	.998	....	1
21	....	12.12B	....	12.12B	12.16	.998	....	1
22	....	....	12.02A	12.02A	11.96	.998	....	1
25	....	12.08B	....	12.08B	12.14	.998	....	1
26	....	....	11.68A	11.68A	11.52	.998	....	1
27	....	....	11.15A	12.05B	12.12	.998	....	1
28	....	....	....	12.12N	11.55	.998	....	1
29	....	12.35B	....	12.35B	12.44	.999	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	12.44N	12.52	.999	....	....
3	....	....	....	12.52N	12.44	.999	....	....
4	....	....	....	12.44N	12.08	.999	....	....
5	....	....	11.20A	11.20A	11.01	.998	....	....
8	....	....	10.47A	10.47A	10.36	.997	....	....
9	....	10.62B	....	10.62B	10.86	.998	....	....

DECEMBER 1986 50 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	4.78	4.76	4.66	4.66	4.86	.746	150	150
17	....	5.20B	....	5.20B	5.34	.775	....	150
18	....	5.40B	....	5.40B	5.60	.791	....	150
21	5.40@.43	5.70B	5.35A	5.70B	5.84	.801	225	300
22	5.93	5.93	5.93	5.93	5.91	.801	1	301
23	....	6.10B	....	6.10B	6.08	.808	....	301
24	....	....	6.02A	6.02A	5.95	.798	....	301
25	....	6.60B	....	6.60B	6.69	.834	....	301
28	....	6.70B	....	6.70B	6.58	.831	....	301
29	....	....	6.40A	6.40A	6.35	.823	....	301
30	....	....	6.10A	6.35N	6.02	.816	....	301

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	5.58A	5.58A	5.23	.771	....	301
2	....	5.65B	....	5.44B	5.72	.793	....	301
5	....	6.35B	....	6.05B	6.18	.814	....	301
6	....	....	5.54A	5.84A	5.84	.801	....	301
7	....	5.95B	....	5.95B	6.28	.824	....	301
8	....	6.60B	6.20A	6.20A	6.32	.819	....	301
9	....	6.37B	....	6.37B	6.25	.822	....	301
12	....	6.75B	....	6.75B	6.80	.846	....	301
13	....	....	6.25A	6.25A	6.25	.826	....	301
14	....	6.26B	....	6.25N	6.24	.822	....	301
15	....	....	6.00A	6.00A	6.04	.824	....	301
16	....	....	5.60A	5.65A	5.40	.789	....	301
19	....	5.50B	5.25A	5.50B	5.56	.800	....	301
20	....	....	....	4.87A	4.84	.762	....	301
21	....	....	4.80A	4.80A	4.57	.748	....	301
22	....	4.70B	4.45A	4.45A	4.42	.738	....	301
23	4.50	4.50	4.50	4.50	4.35	.732	6	307
26	Exchange Closed; Memorial Day							
27	....	4.53B	....	4.53B	4.66	.761	....	307
28	....	....	....	4.66N	4.38	.745	....	307
29	....	....	4.15A	4.15A	4.06	.721	....	307
30	....	....	3.60A	3.60A	3.53	.679	....	307

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 50 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	3.75B	3.50A	3.75B	3.72	.701	....	307
3	....	4.40B	....	4.40B	4.65	.767	....	307
4	....	4.70B	4.55A	4.65N	4.80	.776	....	307
5	....	5.52B	....	5.52B	5.51	.822	....	307
6	....	....	5.50A	5.51N	5.71	.834	....	307
9	....	....	5.34A	5.34A	5.35	.81[illegible]	....	307
10	....	5.75B	....	5.75B	5.90	.845	....	307
11	....	....	5.85A	5.85A	5.75	.840	....	307
12	....	5.85B	....	5.85B	5.83	.845	....	307
13	....	....	5.55A	5.77A	5.80	.846	....	307
16	....	6.00B	....	5.80N	5.70	.842	....	307
17	....	....	5.05A	4.52A	5.04	.812	....	307
18	....	5.35B	5.00A	5.12B	5.30	.828	....	307
19	....	....	5.25A	5.25A	5.22	.827	....	307
20	....	....	4.86A	4.86A	4.75	.802	....	307
23	....	5.30B	....	5.30B	5.38	.839	....	307
24	....	5.48B	....	5.48B	5.54	.847	....	307
25	....	5.80B	....	5.54N	5.40	.841	....	307
26	....	5.70B	....	5.70B	5.77	.860	....	307
27	....	5.98B	....	5.98B	6.35	.886	....	307
30	....	6.64B	6.50	6.64B	6.80	.906	6	307

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	7.07B	....	6.80N	6.75	.906	....	307
2	....	6.82B	....	6.82B	6.94	.911	....	307
3	....	7.33B	....	7.25B	7.11	.920	....	307
4	Exchange Closed; Independence Day							
7	....	7.40B	6.80A	6.85A	6.55	.903	....	307
8	....	7.25B	....	6.90B	6.80	.912	....	307
9	....	....	6.65A	6.80N	7.00	.920	....	307
10	6.98	6.98	6.86A	6.86A	6.92	.917	10	306
11	....	....	6.34A	6.34A	6.15	.892	....	306
14	....	6.77B	....	6.77B	6.90	.921	....	306
15	....	7.45B	....	7.30B	7.73	.943	....	306
16	....	7.95B	....	7.75B	7.87	.946	....	306
17	....	....	7.75A	7.75A	7.75	.945	....	306
18	....	8.35B	7.65A	8.35B	8.41	.958	....	306
21	....	8.70B	....	8.70B	8.79	.966	....	306
22	....	....	8.30A	8.30A	8.56	.963	....	297
23	....	....	8.10A	8.56N	8.74	.967	....	297
24	....	....	8.37A	8.37A	8.31	.962	....	297
25	....	....	7.90A	7.90A	8.05	.959	....	297
28	....	9.00B	....	9.00B	9.38	.978	....	297
29	....	....	....	9.38N	9.37	.979	....	297
30	....	9.55B	....	9.55B	9.46	.980	....	297
31	....	10.13B	....	10.13B	10.28	.986	....	297

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	10.28N	10.35	.987	....	297
4	....	....	....	10.35N	10.26	.988	....	297
5	....	....	....	10.26N	9.62	.984	....	297
6	....	....	....	9.62N	10.13	.988	....	297
7	....	10.35B	....	10.35B	10.37	.989	....	297
8	....	....	....	10.37N	10.51	.991	....	297
11	....	10.79B	....	10.79B	10.88	.993	....	297
12	....	....	10.03A	10.05A	9.97	.990	....	297
13	....	10.22B	....	10.22B	10.35	.993	....	297
14	....	10.59B	....	10.59B	10.71	.994	....	297
15	....	....	10.62A	10.62A	10.57	.994	....	297
18	....	....	10.17A	10.17A	10.11	.993	....	297
19	....	10.69B	....	10.69B	10.76	.995	....	297
20	....	10.95B	....	10.95B	11.04	.996	....	297
21	....	11.12B	....	11.12B	11.16	.997	....	297
22	....	....	11.02A	11.02A	10.96	.996	....	297
25	....	11.08B	....	11.08B	11.14	.997	....	297
26	....	....	10.68A	10.68A	10.52	.996	....	297
27	....	....	10.15A	11.05B	11.12	.997	....	297
28	....	....	....	11.12N	10.55	.996	....	297
29	....	11.35B	....	11.35B	11.44	.998	....	297

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	11.44N	11.52	.998	....	201
3	....	....	....	11.52N	11.44	.998	....	201
4	....	....	....	11.44N	11.08	.997	....	201
5	....	....	10.20A	10.20A	10.01	.995	....	201
8	....	....	9.47A	9.47A	9.36	.994	....	201
9	....	9.62B	....	9.62B	9.86	.996	....	201
10	....	9.88B	....	9.88B	10.02	.996	....	201
11	....	....	9.30A	9.30A	9.20	.994	....	201
12	....	10.12B	....	10.12B	10.19	.997	....	201
15	....	10.67B	....	10.67B	10.79	.998	....	201
16	....	....	10.64A	10.64A	10.60	.998	....	201

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 50 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	11.21B	...	11.21B	11.35	.999	....	201
18	....	12.25B	....	12.25B	12.43	.999	....	201
19	....	....	....	12.43N	12.52	.999	....	201
22	....	....	11.35A	11.35A	11.15	.998	....	201
23	....	....	10.55A	10.55A	10.44	.998	....	201
24	....	....	....	10.44N	10.57	.998	....	201
25	....	....	....	10.57N	10.57	.998	....	201
26	....	....	10.38A	10.38A	10.22	.998	....	201
29	....	11.35B	....	11.35B	11.44	.999	....	201
30	....	....	11.17A	11.17A	11.12	.999	....	201

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	11.28B	....	11.28B	11.38	.999	....	201
2	....	11.78B	....	11.70B	11.79	.999	....	201
3	....	11.87B	....	11.87B	11.89	.999	....	201
6	....	11.95B	....	11.95B	12.04	.999	..	201
7	....	....	11.66A	11.66A	11.66	.999	....	201
8	....	....	....	11.66N	11.69	.999	....	201
9	....	..	11.65A	11.65A	11.64	.999	...	201
10	....	12.04B	....	12.04B	12.03	.999	....	201
13	....	12.34B	....	12.34B	12.52	.999	....	201
14	....	....	12.25A	12.25A	12.15	.999	....	201
15	....	12.16B	....	12.16B	12.17	.999	....	201
16	....	...	12.00A	12.00A	11.96	.999	....	201
17	....	12.04B	11.95A	11.96N	12.05	.999	....	201
20	....	....	11.60A	11.67A	11.68	.999	....	201
21	....	....	11.63A	11.63A	11.54	.999	....	201
22	....	....	....	11.54N	11.53	.999	....	201
23	....	....	10.64A	10.64A	10.59	.999	....	201
24	9.90	9.90	9.80A	9.80A	9.79	.999	1	201
27	....	....	9.23A	9.38A	9.14	.999	....	202
28	....	9.68B	....	9.68B	9.72	.999	....	200
29	....	....	....	9.72N	9.88	.999	....	200
30	....	....	9.10A	9.10A	8.99	.999	....	200
31	....	...	....	8.99N	8.63	.999	....	200

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	8.45A	8.45A	8.38	.999	....	200
4	....	8.52B	....	8.52B	8.46	.999	....	200
5	....	....	8.33A	8.33A	8.33	.999	....	200
6	....	8.36B	....	8.36B	8.33	.999	....	200
7	....	8.42B	....	8.42B	8.45	.999	....	200
10	....	9.06B	....	9.06B	9.03	.999	....	200
11	....	9.29B	....	9.29B	9.32	.999	....	200
12	....	9.72B	....	9.72B	9.86	.999	....	200
13	....	10.05B	....	10.05B	10.08	.999	....	200
14	....	10.25B	....	10.25B	10.27	.999	....	200
17	....	....	9.83A	9.83A	9.78	1.000	....	200
18	....	....	....	9.78N	9.79	1.000	....	200
19	....	9.92B	....	9.92B	10.02	1.000	....	200
20	....	....	9.91A	9.91A	9.95	1.000	....	200
21	....	...	9.20A	9.20A	9.16	1.000	....	200
24	...	9.25B	....	9.25B	9.32	1.000	....	200
25	....	10.55B	....	10.55B	10.58	1.000	....	200
26	....	....	10.35A	10.35A	10.41	1.000	....	200
27	Exchange Closed; Thanksgiving Day							
28	....	10.95B	....	10.95B	10.99	1.000	....	200

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	10.99N	11.02	1.000	....	200
2	....	....	10.90A	10.90A	10.75	1.000	....	200
3	....	10.95B	....	10.95B	10.99	1.000	....	200
4	....	....	10.23A	10.23A	9.92	1.000	....	200
5	....	....	9.55A	9.55A	9.52	1.000	....	200
8	....	....	....	....	....	1.000	....	....

DECEMBER 1986 51 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	2.42	2.42	2.42	2.42	2.39	.544	1	1
7	2.15	2.15	2.15	2.15	2.08	.512	1	2
8	....	2.37B	....	2.37B	2.73	.512	....	2
9	....	2.85B	....	2.85B	2.90	.594	....	2
10	....	....	....	2.90N	3.60	.658	....	2
11	....	....	3.48A	3.50A	3.38	.631	....	2
14	....	....	3.30A	3.30A	3.28	.628	....	4
15	....	3.46B	....	3.28N	3.32	.625	....	4
16	....	4.05B	....	4.05B	4.22	.694	....	2
17	4.66	4.66	4.66	4.66	4.64	.726	1	3
18	....	4.70B	....	4.70B	4.87	.744	....	3
21	....	5.00B	4.70A	5.00B	5.09	.756	....	2

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 51 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	....	5.09N	5.20	.756	....	2
23	....	5.40B	....	5.40B	5.38	.764	....	2
24	5.10	5.10	5.10	5.10	5.20	.753	1	3
25	....	5.80B	....	5.80B	5.90	.794	....	3
28	....	....	5.85A	5.85A	5.81	.790	....	3
29	....	....	5.60A	5.60A	5.56	.781	....	3
30	....	....	5.40A	5.56N	5.24	.773	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.89A	4.89A	4.58	.722	....	2
2	....	4.90B	....	4.90B	5.02	.747	....	2
5	....	5.40B	....	5.40B	5.40	.770	....	2
6	....	....	4.80A	5.10A	5.09	.756	....	2
7	....	5.20B	....	5.20B	5.53	.781	....	2
8	....	5.80B	5.50A	5.50A	5.52	.776	....	2
9	....	5.70B	....	5.70B	5.49	.779	....	2
12	....	5.90B	....	5.90B	6.02	.806	....	2
13	....	....	5.42A	5.42A	5.46	.783	....	2
14	....	5.49B	....	5.46N	5.46	.779	....	2
15	....	....	5.15A	5.15A	5.26	.780	....	2
16	....	....	4.85A	4.85A	4.65	.740	....	2
19	....	4.72B	4.50A	4.72B	4.80	.753	..	2
20	....	....	....	4.19A	4.15	.710	....	2
21	....	....	4.10A	4.10A	3.91	.694	....	2
22	....	4.00B	3.80A	3.80A	3.77	.683	....	2
23	....	....	....	3.77N	3.70	.676	....	2
26	Exchange Closed; Memorial Day							
27	....	3.85B	....	3.85B	3.98	.706	....	2
28	....	....	....	3.98N	3.69	.688	....	2
29	....	....	3.43A	3.43A	3.40	.661	....	2
30	....	....	3.00A	3.00A	2.91	.615	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	3.10B	2.90A	3.10B	3.10	.638	...	2
3	....	3.72B	....	3.72B	3.98	.710	....	2
4	....	....	3.92A	3.98N	4.09	.719	....	2
5	....	4.78B	....	4.78B	4.75	.773	....	2
6	...	....	4.72A	4.75N	4.92	.786	....	2
9	....	....	4.55A	4.55A	4.58	.765	....	2
10	....	4.95B	....	4.95B	5.10	.798	....	2
11	....	....	5.00A	5.00A	5.00	.792	....	2
12	....	5.05B	4.95A	5.05B	5.04	.798	....	2
13	....	....	4.75A	5.02A	5.00	.798	....	2
16	....	5.25B	....	5.00N	4.88	.794	....	2
17	....	....	4.28A	4.36A	4.27	.758	....	2
18	....	4.55B	4.25A	4.37B	4.55	.776	....	2
19	....	....	4.40A	4.45A	4.45	.775	....	2
20	....	....	4.10A	4.10A	4.00	.745	....	2
23	....	4.55B	....	4.55B	4.58	.787	....	2
24	....	4.71B	....	4.71B	4.75	.796	....	2
25	....	5.00B	....	4.75N	4.61	.789	....	2
26	....	4.90B	....	4.90B	4.98	.812	....	2
27	....	5.18B	....	5.18B	5.50	.843	....	2
30	....	5.78B	....	5.78B	5.97	.868	....	2

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.19B	....	5.99B	5.87	.868	....	2
2	....	5.90B	....	5.90B	6.08	.874	....	2
3	....	6.39B	....	6.35B	6.25	.885	....	2
4	Exchange Closed; Independence Day							
7	....	6.50B	5.90A	5.96A	5.67	.863	....	2
8	....	6.25B	....	6.00B	5.93	.874	....	2
9	....	....	5.80A	5.93N	6.12	.885	....	2
10	6.09	6.09	6.00A	6.00A	6.02	.880	1	2
11	....	....	5.50A	5.50A	5.28	.848	....	2
14	....	5.92B	....	5.92B	6.00	.884	....	2
15	....	6.55B	....	6.25B	6.82	.914	....	2
16	....	7.02B	....	6.82N	6.94	.919	....	2
17	....	....	6.80A	6.80A	6.80	.916	....	2
18	....	7.35B	....	7.35B	7.48	.936	....	2
21	....	7.76B	....	7.76B	7.80	.946	....	2
22	....	....	7.30A	7.30A	7.60	.942	....	2
23	....	....	7.15A	7.60N	7.77	.947	....	2
24	....	....	7.45A	7.45A	7.36	.939	....	2
25	....	....	7.00A	7.00A	7.12	.935	....	2
28	....	8.00B	....	8.00B	8.38	.963	....	2
29	....	....	....	8.38N	8.37	.964	....	2
30	....	8.55B	8.22A	8.55B	8.46	.966	....	2
31	....	9.13B	....	9.13B	9.28	.976	....	2

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 51 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	9.28N	9.35	.978	....	2
4	....	....	....	9.35N	9.26	.978	....	2
5	....	....	....	9.26N	8.62	.971	....	1
6	....	....	....	8.62N	9.13	.978	....	1
7	....	9.35B	....	9.35B	9.37	.981	....	1
8	....	....	....	9.37N	9.51	.983	....	1
11	....	9.79B	....	9.79B	9.88	.987	....	1
12	....	....	9.03A	9.05A	8.97	.982	....	1
13	....	9.22B	....	9.22B	9.35	.986	....	1
14	....	9.59B	....	9.59B	9.71	.989	....	1
15	....	....	9.62A	9.62A	9.57	.989	....	1
18	....	....	9.17A	9.17A	9.11	.987	....	1
19	....	9.69B	....	9.69B	9.76	.991	....	1
20	....	9.95B	....	9.95B	10.04	.992	....	1
21	....	10.12B	....	10.12B	10.16	.993	....	1
22	....	....	10.02A	10.02A	9.96	.992	....	1
25	....	10.08B	....	10.08B	10.14	.994	....	1
26	....	....	....	9.68A	9.52	.991	....	1
27	....	....	9.15A	10.05B	10.12	.994	....	1
28	....	....	....	10.12N	9.55	.991	....	1
29	....	10.35B	....	10.35B	10.44	.995	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	10.44N	10.52	.996	....	1
3	....	....	....	10.52N	10.44	.996	....	1
4	....	....	....	10.44N	10.08	.995	....	1
5	....	....	9.20A	9.20A	9.01	.990	....	1
8	....	....	8.47A	8.47A	8.36	.987	....	1
9	....	8.62B	....	8.62B	8.86	.990	....	1
10	....	8.88B	....	8.88B	9.02	.992	....	1
11	....	....	8.30A	8.30A	8.20	.986	....	1
12	....	9.12B	....	9.12B	9.19	.993	....	1
15	....	9.67B	....	9.67B	9.79	.995	....	1
16	....	....	9.64A	9.64A	9.60	.995	....	1
17	....	10.21B	....	10.21B	10.35	.997	....	1
18	....	11.25B	....	11.25B	11.43	.998	....	1
19	....	....	....	11.43N	11.52	.998	....	1
22	....	....	10.35A	10.35A	10.15	.997	....	1
23	....	....	9.55A	9.55A	9.44	.995	....	1
24	....	....	....	9.44N	9.57	.996	....	1
25	....	....	....	9.57N	9.57	.996	....	1
26	....	....	9.38A	9.38A	9.22	.995	....	1
29	....	10.35B	....	10.35B	10.44	.998	....	1
30	....	....	10.17A	10.17A	10.12	.998	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	10.28B	....	10.28B	10.38	.998	....	1
2	....	10.78B	....	10.70B	10.79	.999	....	1
3	....	10.87B	....	10.87B	10.89	.999	....	1
6	....	10.95B	....	10.95B	11.04	.999	....	1
7	....	....	10.66A	10.66A	10.66	.999	....	1
8	....	....	....	10.66N	10.69	.999	....	1
9	....	....	10.65A	10.65A	10.64	.999	....	1
10	....	11.04B	....	11.04B	11.03	.999	....	1
13	....	11.34B	....	11.34B	11.52	.999	....	1
14	....	....	11.25A	11.25A	11.15	.999	....	1
15	....	11.16B	....	11.16B	11.17	.999	....	1
16	....	....	11.00A	11.00A	10.96	.999	....	1
17	....	11.04B	10.95A	10.96N	11.05	.999	....	1
20	....	....	10.60A	10.67A	10.68	.999	....	1
21	....	....	10.63A	10.63A	10.54	.999	....	1
22	....	....	....	10.54N	10.53	.999	....	1
23	....	....	9.64A	9.64A	9.59	.999	....	1
24	....	....	8.50A	8.80A	8.79	.999	....	1
27	....	....	8.23A	8.38A	8.14	.999	....	1
28	....	8.68B	....	8.68B	8.72	.999	....	1
29	....	....	....	8.72N	8.88	.999	....	1
30	....	....	8.10A	8.10A	7.99	.999	....	1
31	....	....	....	7.99N	7.63	.999	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	7.45A	7.45A	7.38	.999	....	1
4	....	7.52B	....	7.52B	7.46	.999	....	1
5	....	....	7.33A	7.33A	7.33	.999	....	1
6	....	7.36B	....	7.36B	7.33	.999	....	1
7	....	7.42B	....	7.42B	7.45	.999	....	1
10	....	8.06B	....	8.06B	8.03	.999	....	1
11	....	8.29B	....	8.29B	8.32	.999	....	1
12	....	8.72B	....	8.72B	8.86	.999	....	1
13	....	9.05B	....	9.05B	9.08	.999	....	1
14	....	9.25B	....	9.25B	9.27	.999	....	1

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 51 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	8.83A	8.83A	8.78	.999	....	1
18	....	....	8.62A	8.78N	8.79	.999	....	1
19	....	8.92B	....	8.92B	9.02	1.000	....	1
20	....	....	8.91A	8.91A	8.95	1.000	....	1
21	....	....	8.20A	8.20A	8.16	.999	....	1
24	....	8.25B	....	8.25B	8.32	1.000	....	1
25	....	9.55B	....	9.55B	9.58	1.000	....	....
26	....	....	9.35A	9.35A	9.41	1.000	....	....
27	Exchange Closed; Thanksgiving Day							
28	....	9.95B	....	9.95B	9.99	1.000	....	....

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	9.99N	10.02	1.000	....	....
2	....	....	9.90A	9.90A	9.75	1.000	....	....

DECEMBER 1986 52 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	2.49	2.49	2.47	2.48	2.40	.534	400	400
10	....	....	....	2.40N	3.05	.600	....	400
11	....	....	2.92A	2.97A	2.85	.572	....	400
14	....	....	2.75A	2.75A	2.74	.569	....	400
15	....	2.92B	....	2.74N	2.78	.566	....	400
16	....	3.47B	....	3.47B	3.62	.639	....	400
17	....	3.90B	....	3.90B	3.98	.674	....	400
18	....	4.03B	....	4.03B	4.19	.693	....	400
21	....	4.30B	4.05A	4.30B	4.40	.706	....	400
22	....	....	....	4.40N	4.50	.706	....	400
23	....	4.60B	....	4.60B	4.71	.717	....	400
24	....	....	4.64A	4.64A	4.50	.704	....	400
25	....	5.10B	....	5.10B	5.22	.749	....	400
28	....	....	5.08A	5.08A	5.06	.745	....	400
29	....	....	4.85A	4.85A	4.82	.734	....	400
30	....	....	4.65A	4.82N	4.55	.725	....	400

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.20A	4.24A	3.91	.670	....	400
2	....	4.25B	....	4.25B	4.30	.697	....	400
5	....	4.70B	....	4.65B	4.70	.721	....	400
6	....	....	4.16A	4.43A	4.42	.706	....	400
7	....	4.45B	....	4.45B	4.80	.734	....	400
8	....	5.06B	4.73A	4.73A	4.81	.728	....	400
9	....	4.87B	....	4.87B	4.79	.732	....	400
12	....	5.20B	....	5.20B	5.25	.762	....	400
13	....	....	4.75A	4.75A	4.78	.737	....	400
14	....	....	4.75A	4.78N	4.71	.731	....	400
15	....	....	4.40A	4.40A	4.56	.732	....	400
16	....	....	4.10A	4.10A	3.96	.687	....	400
19	....	4.04B	3.80A	4.04B	4.10	.701	....	400
20	....	....	....	3.56A	3.53	.654	....	400
21	....	....	3.45A	3.45A	3.30	.637	....	400
22	....	3.35B	3.19A	3.19A	3.17	.624	....	400
23	....	....	....	3.17N	3.11	.616	....	400
26	Exchange Closed; Memorial Day							
27	....	3.24B	3.10A	3.24B	3.37	.647	....	400
28	....	....	3.30A	3.30A	3.06	.627	....	400
29	....	....	2.95A	2.95A	2.81	.598	....	400
30	....	....	2.45A	2.45A	2.37	.549	....	400

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	2.50B	....	2.50B	2.54	.572	....	400
3	....	3.10B	....	3.10B	3.34	.649	....	400
4	....	....	3.30A	3.34N	3.43	.658	....	400
5	....	4.10B	....	4.10B	4.06	.717	....	400
6	....	....	4.00A	4.06N	4.20	.731	....	400
9	....	....	3.90A	3.90A	3.87	.708	....	400
10	....	4.20B	....	4.20B	4.35	.745	....	400
11	....	....	4.30A	4.30A	4.25	.737	....	400
12	4.30	4.30	4.18A	4.30	4.30	.744	....	400
13	....	....	4.05A	4.28A	4.26	.744	....	400
16	....	4.40B	....	4.26N	4.15	.738	....	400
17	....	....	3.60A	3.60A	3.59	.698	....	400
18	....	3.80B	3.55A	3.66B	3.81	.717	....	400
19	....	....	3.75A	3.75A	3.74	.715	....	400
20	....	....	3.46A	3.46A	3.35	.681	....	400
23	....	3.85B	3.30A	3.85B	3.86	.728	....	400
24	....	4.01B	....	4.01B	4.01	.738	....	400
25	....	4.25B	....	4.01N	3.90	.730	....	400
26	....	4.15B	....	4.15B	4.22	.755	....	400
27	....	4.42B	....	4.42B	4.70	.792	....	400
30	....	4.98B	....	4.98B	5.14	.822	....	400

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 52 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.35B	....	5.15B	5.15	.821	....	400
2	....	5.20B	....	5.20B	5.25	.829	....	400
3	....	5.55B	....	5.50B	5.43	.842	....	400
4	Exchange Closed, Independence Day							
7	....	5.55B	5.17A	5.17A	4.88	.814	....	400
8	....	5.45B	....	5.15B	5.10	.827	....	400
9	....	....	5.00A	5.10N	5.28	.841	....	400
10	5.23	5.23	5.10A	5.10A	5.19	.835	20	400
11	....	....	4.68A	4.68A	4.48	.795	....	400
14	....	5.08B	....	5.08B	5.20	.839	....	400
15	....	5.70B	....	5.50B	5.95	.877	....	400
16	....	6.04B	....	5.95N	6.06	.882	....	400
17	....	....	5.93A	5.93A	5.93	.879	....	400
18	....	6.37B	5.85A	6.37B	6.55	.905	....	400
21	....	6.85B	....	6.85B	6.92	.918	....	400
22	....	....	6.38A	6.38A	6.66	.913	....	400
23	....	....	6.07A	6.66N	6.84	.920	....	400
24	....	....	6.50A	6.50A	6.44	.909	....	400
25	....	....	6.05A	6.20A	6.20	.902	....	400
28	....	7.00B	....	7.00B	7.41	.942	....	400
29	....	....	....	7.41N	7.43	.942	....	400
30	....	7.55B	7.22A	7.55B	7.51	.945	....	400
31	....	8.13B	....	8.13B	8.29	.961	....	400

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	8.29N	8.35	.963	....	400
4	....	8.42B	8.12A	8.12A	8.26	.963	....	400
5	7.74	7.80B	7.54A	7.80B	7.63	.953	50	400
6	....	....	....	7.63N	8.13	.963	....	400
7	....	8.35B	....	8.35B	8.37	.967	....	400
8	....	....	8.28A	8.37N	8.51	.971	....	400
11	....	8.79B	....	8.79B	8.88	.977	....	400
12	....	....	8.03A	8.03A	7.97	.968	....	400
13	....	8.22B	....	8.22B	8.35	.975	....	400
14	....	8.59B	....	8.59B	8.71	.980	....	400
15	....	....	8.62A	8.62A	8.57	.979	....	400
18	....	....	8.17A	8.17A	8.11	.975	....	400
19	....	8.69B	....	8.69B	8.76	.983	....	400
20	....	8.95B	....	8.95B	9.04	.985	....	400
21	....	9.12B	....	9.12B	9.16	.986	....	400
22	....	....	9.02A	9.02A	8.96	.985	....	400
25	....	9.08B	....	9.08B	9.14	.987	....	400
26	....	....	8.68A	8.68A	8.52	.983	....	400
27	....	9.05B	....	9.05B	9.12	.988	....	400
28	....	....	8.80A	8.80A	8.55	.983	....	400
29	....	9.35B	....	9.35B	9.44	.990	....	400

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	9.44N	9.52	.991	....	400
3	....	....	....	9.52N	9.44	.991	....	400
4	....	....	....	9.44N	9.08	.989	....	400
5	....	....	8.20A	8.20A	8.01	.980	....	400
8	7.57	7.58B	7.47A	7.47A	7.36	.974	200	280
9	7.91	7.91	7.73A	7.73A	7.86	.981	150	150
10	....	7.88B	....	7.88B	8.02	.983	....	150
11	....	....	7.30A	7.30A	7.22	.973	....	100
12	....	8.12B	....	8.12B	8.19	.985	....	100
15	....	8.67B	....	8.67B	8.79	.990	....	100
16	....	....	8.64A	8.64A	8.60	.989	....	100
17	....	9.21B	....	9.21B	9.35	.993	....	100
18	....	10.25B	....	10.25B	10.43	.997	....	50
19	....	....	....	10.43N	10.52	.997	....	50
22	....	....	9.35A	9.35A	9.15	.993	....	50
23	....	....	8.55A	8.55A	8.44	.989	....	50
24	....	....	....	8.44N	8.57	.990	....	50
25	....	....	....	8.57N	8.57	.991	....	50
26	8.64	8.64	8.38A	8.38A	8.22	.989	2	50
29	....	9.35B	....	9.35B	9.44	.996	....	50
30	....	....	9.17A	9.17A	9.12	.995	....	50

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	9.28B	....	9.28B	9.38	.996	....	50
2	....	9.78B	....	9.70B	9.79	.998	....	50
3	....	9.87B	....	9.87B	9.89	.998	....	50
6	....	9.95B	....	9.95B	10.04	.999	....	50
7	9.28	9.56B	9.28	9.56B	9.66	.998	50	49
8	....	....	....	9.66N	9.69	.999	....	....
9	....	....	9.57A	9.65A	9.64	.999	....	....
10	....	10.04B	....	10.04B	10.03	.999	....	....
13	....	10.34B	....	10.34B	10.52	.999	....	....
14	....	....	10.25A	10.25A	10.15	.999	....	....

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 53 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	3.10	3.10	3.10	3.10	3.30	.626	50	50
24	2.49	2.49	2.49	2.49	2.25	.516	1	51
25	....	....	2.05A	2.05A	2.03	.478	....	51
26	2.17	2.17	2.17	2.17	2.12	.485	2	53
27	....	2.25B	....	2.12N	2.20	.507	....	53
28	Exchange Closed: Good Friday							
31	....	....	2.02A	2.20N	2.16	.504	....	53

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.10	2.10	2.03A	2.08A	2.02	.486	100	153
2	1.71	1.71	1.71	1.71	1.75	.450	1	154
3	....	....	1.58A	1.58A	1.61	.422	....	154
4	....	....	1.57A	1.57A	1.58	.423	....	154
7	....	....	1.40A	1.40A	1.34	.391	....	154
8	....	1.56B	....	1.56B	1.84	.391	....	154
9	....	1.95B	....	1.95B	1.98	.473	....	154
10	2.30@.25	2.38B	2.25	2.38B	2.55	.541	4	156
11	....	....	2.40A	2.40A	2.38	.512	....	156
14	....	....	2.30A	2.30A	2.27	.510	....	156
15	....	2.43B	....	2.43B	2.32	.507	....	156
16	3.12	3.12	2.98	3.02	3.06	.583	2	157
17	....	3.30B	....	3.30B	3.39	.619	1	156
18	3.65	3.65	3.65	3.65	3.58	.640	1	155
21	....	3.70B	3.45A	3.70B	3.75	.654	....	155
22	....	....	....	3.75N	3.86	.654	....	155
23	....	4.05B	....	4.05B	4.10	.665	....	155
24	....	....	3.89A	3.89A	3.87	.652	....	155
25	4.10	4.40B	4.10	4.40B	4.55	.701	1	156
28	....	...	4.40A	4.55N	4.37	.695	....	155
29	....	....	4.20A	4.20A	4.13	.684	....	155
30	....	....	4.00A	4.13N	3.91	.673	....	155

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.60A	3.64A	3.33	.615	....	155
2	....	3.39B	....	3.39B	3.70	.643	....	155
5	....	4.05B	....	4.00B	4.05	.670	....	155
6	....	....	3.55A	3.79A	3.78	.653	....	155
7	....	3.85B	....	3.85B	4.15	.684	....	155
8	....	4.40B	4.10A	4.10A	4.15	.678	....	155
9	....	4.22B	....	4.22B	4.14	.682	....	155
12	....	4.50B	....	4.50B	4.57	.714	....	155
13	....	....	4.12A	4.12A	4.12	.686	....	155
14	....	....	4.10A	4.12N	4.04	.680	....	155
15	....	....	3.75A	3.75A	3.90	.680	....	155
16	....	....	3.45A	3.45A	3.32	.631	....	155
19	....	3.40B	3.20A	3.40B	3.45	.645	....	155
20	....	....	....	2.93A	2.97	.596	....	155
21	....	....	2.90A	2.90A	2.76	.577	....	155
22	2.67	2.80B	2.65A	2.65A	2.63	.563	....	155
23	....	....	....	2.63N	2.59	.554	1	156
26	Exchange Closed: Memorial Day							
27	2.45	2.69B	2.45	2.69B	2.81	.586	80	236
28	....	....	2.55A	2.55A	2.52	.564	....	236
29	....	....	2.30A	2.30A	2.29	.534	....	235
30	....	....	1.98A	1.98A	1.91	.483	....	235

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.90	2.03B	1.90	2.03B	2.06	.505	2	237
3	....	2.65B	....	2.65B	2.77	.584	....	237
4	....	....	2.70A	2.77N	2.83	.594	....	237
5	....	3.46B	....	3.46B	3.41	.656	....	237
6	....	....	3.35A	3.41N	3.51	.672	....	237
9	....	....	3.25A	3.25A	3.24	.645	....	237
10	....	3.55B	....	3.55B	3.67	.686	....	237
11	....	....	3.60A	3.60A	3.60	.677	....	237
12	....	3.64B	3.55A	3.64B	3.65	.684	....	237
13	....	....	3.40A	3.62A	3.58	.684	....	237
16	....	3.70B	....	3.58N	3.46	.677	....	237
17	....	....	3.00A	3.00A	2.99	.632	....	237
18	....	3.20B	2.90A	3.04B	3.16	.653	....	237
19	....	....	3.10A	3.10A	3.09	.650	....	237
20	....	....	2.85A	2.85A	2.77	.613	....	237
23	....	3.18B	2.70A	3.18B	3.20	.663	....	237
24	3.32	3.33B	3.32	3.33B	3.37	.674	30	267
25	....	3.55B	3.36A	3.36A	3.25	.664	....	267
26	....	3.50B	....	3.50B	3.55	.692	....	267
27	....	3.74B	....	3.74B	3.99	.734	....	267
30	....	4.20B	....	4.20B	4.30	.767	....	267

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 53 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.58B	....	4.30N	4.40	.766	....	267
2..	....	4.41B	4.35A	4.41B	4.48	.776	....	267
3..	....	4.78B	....	4.73B	4.66	.791	....	267
4..	Exchange Closed; Independence Day							
7..	....	4.70B	4.41A	4.41A	4.11	.757	....	267
8..	....	4.65B	....	4.40B	4.32	.772	....	267
9..	....	4.33B	4.20A	4.33B	4.50	.788	....	267
10..	....	....	4.35A	4.35A	4.40	.780	....	267
11..	....	....	3.95A	3.95A	3.76	.733	....	267
14..	....	4.31B	....	4.31B	4.40	.784	....	267
15..	....	4.85B	....	4.70B	5.05	.831	....	267
16..	....	5.20B	....	5.05N	5.21	.837	....	267
17..	....	....	5.07A	5.07A	5.08	.833	....	267
18..	....	5.55B	5.00A	5.55B	5.70	.865	....	267
21..	....	5.95B	....	5.95B	6.00	.882	....	267
22..	5.60	5.60	5.48	5.48	5.78	.875	5	268
23..	....	....	5.20A	5.78N	5.95	.883	....	268
24..	....	....	5.65A	5.65A	5.56	.868	....	268
25..	....	....	5.15A	5.15A	5.34	.859	....	268
28..	....	6.00B	....	6.00B	6.50	.912	....	268
29..	....	....	....	6.50N	6.51	.912	....	268
30..	....	6.55B	6.33A	6.55B	6.59	.916	....	268
31..	....	7.13B	....	7.13B	7.35	.938	....	268

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	7.35N	7.39	.941	....	268
4..	....	7.48B	7.20A	7.20A	7.26	.941	....	268
5..	....	....	6.54A	6.90A	6.68	.926	....	268
6..	....	....	....	6.68N	7.16	.940	....	268
7..	....	7.35B	....	7.35B	7.38	.947	....	268
8..	....	....	7.33A	7.38N	7.51	.951	....	268
11..	....	7.79B	....	7.79B	7.88	.961	....	268
12..	....	....	6.98A	6.98A	7.01	.946	....	211
13..	....	7.22B	....	7.22B	7.35	.956	....	211
14..	....	7.59B	....	7.59B	7.71	.964	....	211
15..	....	....	7.62A	7.62A	7.59	.963	....	211
18..	....	....	7.17A	7.17A	7.15	.957	....	211
19..	....	7.69B	....	7.69B	7.77	.969	....	211
20..	....	7.95B	....	7.95B	8.04	.973	....	211
21..	....	8.12B	....	8.12B	8.16	.975	....	211
22..	....	....	8.02A	8.02A	7.97	.973	....	211
25..	....	8.08B	....	8.08B	8.14	.976	....	211
26..	....	....	7.68A	7.68A	7.54	.968	....	211
27..	....	8.05B	....	8.05B	8.13	.977	....	211
28..	....	....	7.84A	7.84A	7.58	.969	....	211
29..	....	8.35B	....	8.35B	8.44	.981	....	211

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	8.44N	8.52	.983	....	211
3..	....	....	8.50A	8.50A	8.44	.982	....	211
4..	....	....	....	8.44N	8.08	.979	....	211
5..	....	....	7.20A	7.20A	7.09	.964	....	211
8..	....	....	6.47A	6.47A	6.42	.953	....	211
9..	....	6.90B	....	6.60B	6.90	.964	....	211
10..	....	6.92B	....	6.92B	7.05	.968	....	211
11..	....	....	6.30A	6.30A	6.28	.951	....	211
12..	....	7.00B	....	7.00B	7.21	.971	....	211
15..	....	7.70B	....	7.70B	7.81	.981	....	172
16..	....	....	7.66A	7.66A	7.64	.979	....	172
17..	8.12	8.22B	8.12	8.22B	8.35	.986	18	172
18..	....	9.25B	....	9.25B	9.43	.993	....	172
19..	....	....	....	9.43N	9.52	.993	....	172
22..	....	....	8.35A	8.35A	8.15	.986	....	172
23..	....	....	7.55A	7.55A	7.44	.978	....	172
24..	....	....	....	7.44N	7.57	.980	....	172
25..	....	....	....	7.57N	7.57	.981	....	172
26..	....	....	7.38A	7.38A	7.22	.977	....	172
29..	....	8.35B	....	8.35B	8.44	.991	....	172
30..	....	....	8.17A	8.17A	8.12	.989	....	172

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	8.28B	....	8.28B	8.38	.992	....	172
2..	....	8.78B	....	8.70B	8.79	.994	....	172
3..	....	8.87B	....	8.87B	8.89	.995	....	172
6..	....	8.95B	....	8.95B	9.04	.997	....	72
7..	....	....	8.66A	8.66A	8.66	.996	....	71
8..	....	....	....	8.66N	8.69	.997	....	71
9..	....	....	8.57A	8.65A	8.64	.997	....	71
10..	....	9.04B	....	9.04B	9.03	.998	....	71
13..	....	9.34B	....	9.34B	9.52	.999	....	71
14..	....	....	9.25A	9.25A	9.15	.999	....	71
15..	....	9.16B	....	9.16B	9.17	.999	....	71

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 53 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	....	9.00A	9.00A	8.96	.999	....	71
17..	....	9.04B	8.95A	8.96N	9.05	.999	....	50
20..	....	....	8.50A	8.67A	8.68	.999	....	50
21..	....	....	8.63A	8.63A	8.54	.999	....	50
22..	....	....	....	8.54N	8.53	.999	....	50
23..	....	....	7.64A	7.64A	7.59	.999	....	50
24..	....	....	6.80A	6.80A	6.79	.997	....	50
27..	....	....	6.23A	6.38A	6.14	.996	....	50
28..	....	6.68B	....	6.68B	6.72	.998	....	50
29..	....	....	....	6.72N	6.88	.998	....	50
30..	....	....	6.10A	6.10A	5.99	.996	....	50
31..	....	....	....	5.99N	5.63	.995	....	50

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	5.45A	5.45A	5.38	.995	....	50
4..	....	5.52B	....	5.52B	5.46	.996	....	50
5..	....	....	5.33A	5.33A	5.33	.996	....	50
6..	....	5.36B	....	5.36B	5.33	.996	....	50
7..	....	5.42B	....	5.42B	5.45	.997	....	50
10..	....	6.06B	....	6.06B	6.03	.999	....	50
11..	....	6.29B	....	6.29B	6.32	.999	....	50
12..	....	6.72B	....	6.72B	6.86	.999	....	50
13..	....	7.05B	....	7.05B	7.08	.999	....	50
14..	....	7.25B	....	7.25B	7.27	.999	....	50
17..	....	....	6.83A	6.83A	6.78	.999	....	50
18..	....	....	....	6.78N	6.79	.999	....	50
19..	....	6.92B	....	6.92B	7.02	.999	....	50
20..	....	....	6.91A	6.91A	6.95	.999	....	50
21..	....	....	6.20A	6.20A	6.16	.999	....	50
24..	....	6.25B	....	6.25B	6.32	.999	....	50
25..	....	7.55B	....	7.55B	7.58	1.000	....	50
26..	....	....	7.35A	7.35A	7.41	1.000	....	50
27..	Exchange Closed; Thanksgiving Day							
28..	....	7.95B	....	7.95B	7.99	1.000	....	50

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	7.99N	8.02	1.000	....	50
2..	....	....	7.90A	7.90A	7.75	1.000	....	50
3..	....	8.02B	....	7.95B	7.99	1.000	....	50
4..	....	....	7.23A	7.23A	6.92	1.000	....	50
5..	....	....	6.55A	6.55A	6.52	1.000	....	50
8..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 54 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.90	1.90	1.90	1.90	1.84	.458	3	3
25..	....	....	1.70A	1.70A	1.66	.420	....	3
26..	....	....	....	1.66N	1.73	.427	....	3
27..	....	1.85B	....	1.73N	1.80	.449	....	3
28..	Exchange Closed; Good Friday							
31..	1.62	1.62	1.62	1.62	1.76	.445	8	11

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.63A	1.70A	1.65	.427	....	11
2..	....	....	1.49A	1.49A	1.42	.392	....	11
3..	....	....	1.22A	1.25A	1.28	.365	....	11
4..	....	....	....	1.28N	1.28	.366	....	11
7..	....	....	1.10A	1.10A	1.06	.335	....	11
8..	....	1.25B	....	1.25B	1.50	.335	....	11
9..	....	1.60B	....	1.60B	1.62	.415	....	11
10..	....	....	....	1.62N	2.12	.482	....	11
11..	....	....	1.98A	1.98A	1.98	.454	....	11
14..	....	....	1.90A	1.90A	1.88	.452	....	11
15..	1.85	2.00B	1.85	1.85	1.93	.449	5	16
16..	2.50	2.50	2.50	2.50	2.58	.525	1	17
17..	....	2.78B	....	2.78B	2.88	.563	....	17
18..	2.72	2.90B	2.72	2.72	3.02	.585	5	16
21..	....	3.12B	2.90A	3.12B	3.18	.599	....	16
22..	....	3.22B	....	3.22B	3.30	.600	....	16
23..	....	3.45B	....	3.35B	3.53	.612	....	16
24..	....	....	3.47A	3.47A	3.30	.598	....	16
25..	....	3.75B	....	3.75B	3.92	.650	....	16
28..	....	....	3.90A	3.90A	3.74	.643	....	16
29..	3.55	3.55	3.55	3.55	3.50	.631	1	17
30..	....	....	3.40A	3.50N	3.32	.619	....	17

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.00A	3.10A	2.76	.558	....	17
2..	....	3.05B	....	2.95B	3.15	.588	....	17
5..	....	3.55B	....	3.50B	3.45	.616	....	17

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 54 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	2.95A	3.25A	3.22	.599	....	17
7..	....	3.23B	....	3.23B	3.55	.631	....	17
8..	....	3.77B	3.50A	3.50A	3.53	.624	....	17
9..	....	3.58B	....	3.58B	3.55	.629	....	17
12..	....	3.85B	....	3.85B	3.94	.663	....	17
13..	....	....	3.46A	3.46A	3.50	.633	....	17
14..	....	....	....	3.50N	3.43	.626	....	17
15..	....	....	3.15A	3.25A	3.30	.625	....	17
16..	....	....	2.90A	2.90A	2.77	.573	....	17
19..	....	2.85B	2.68A	2.85B	2.88	.587	....	17
20..	....	....	....	2.47A	2.47	.536	....	17
21..	....	....	2.40A	2.40A	2.28	.517	....	17
22..	....	2.30B	2.20A	2.20A	2.17	.503	....	17
23..	....	....	....	2.17N	2.13	.493	....	17
26..	Exchange Closed; Memorial Day							
27..	....	2.30B	2.08A	2.30B	2.32	.523	....	17
28..	....	....	2.05A	2.05A	2.05	.501	....	17
29..	....	....	1.95A	1.95A	1.85	.469	....	17
30..	1.59	1.59	1.59	1.59	1.53	.418	8	13

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	1.60B	....	1.60B	1.65	.440	....	13
3..	2.20	2.20	2.17	2.17	2.27	.519	5	17
4..	....	....	....	2.27N	2.33	.528	....	17
5..	....	2.90B	....	2.90B	2.83	.593	....	17
6..	....	2.84B	2.78A	2.83N	2.93	.609	....	17
9..	....	....	2.70A	2.70A	2.66	.580	....	17
10..	....	2.95B	....	2.95B	3.05	.623	....	17
11..	....	....	3.00A	3.00A	2.99	.613	....	17
12..	....	3.02B	2.95A	3.02B	3.03	.620	....	17
13..	....	....	2.82A	3.03N	3.00	.620	....	17
16..	....	3.10B	....	3.00N	2.87	.612	....	17
17..	....	....	2.46A	2.46A	2.41	.564	....	17
18..	....	2.60B	2.38A	2.48B	2.59	.586	....	17
19..	....	....	2.55A	2.55A	2.52	.582	....	17
20..	....	....	2.32A	2.32A	2.21	.542	....	17
23..	2.16	2.30B	2.16	2.30B	2.61	.594	1	17
24..	....	2.75B	....	2.75B	2.78	.605	....	17
25..	....	2.98B	2.77A	2.77A	2.67	.595	....	17
26..	....	2.85B	....	2.85B	2.93	.625	....	17
27..	3.28	3.28	3.17A	3.28	3.33	.669	1	16
30..	....	3.53B	....	3.53B	3.68	.706	....	16

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.78	3.91	3.78	3.81A	3.70	.705	2	18
2..	3.75	3.75	3.65A	3.75	3.77	.715	1	17
3..	3.90	4.04B	3.90	3.90	3.93	.732	1	17
4..	Exchange Closed; Independence Day							
7..	3.77	4.05B	3.72A	3.72A	3.41	.692	2	17
8..	....	3.90B	....	3.65B	3.61	.710	....	17
9..	....	....	3.50A	3.61N	3.80	.727	....	17
10..	3.75	3.75	3.60A	3.60A	3.68	.718	3	17
11..	....	...	3.30A	3.30A	3.10	.665	....	17
14..	....	3.60B	....	3.60B	3.66	.721	....	17
15..	4.22	4.22	4.00A	4.00A	4.34	.775	....	17
16..	....	4.43B	....	4.43B	4.42	.783	....	17
17..	....	....	4.28A	4.28A	4.30	.778	....	17
18..	4.85	4.85	4.25A	4.85	4.86	.815	2	19
21..	....	5.11B	....	5.11B	5.17	.836	....	19
22..	....	....	4.70A	4.70A	4.97	.827	....	19
23..	....	....	4.42A	4.97N	5.10	.837	....	19
24..	....	....	4.71A	4.75A	4.72	.818	....	19
25..	....	....	4.37A	4.50A	4.51	.806	....	19
28..	5.50	5.50	5.44	5.44	5.62	.872	8	23
29..	....	....	....	5.62N	5.61	.873	....	19
30..	....	....	5.46A	5.61N	5.71	.877	....	19
31..	....	6.30B	....	6.30B	6.43	.907	....	19

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	6.43N	6.50	.911	....	19
4..	....	....	6.30A	6.30A	6.32	.910	....	19
5..	....	....	5.63A	6.00A	5.77	.889	....	19
6..	....	....	....	5.77N	6.24	.909	....	19
7..	....	6.36B	....	6.36B	6.46	.918	....	19
8..	....	....	6.34A	6.46N	6.53	.924	....	19
11..	....	6.94B	....	6.94B	6.94	.938	....	19
12..	....	....	6.05A	6.05A	6.08	.915	....	19
13..	6.33	6.33	6.33	6.33	6.44	.929	....	19
14..	....	6.59B	....	6.59B	6.75	.941	1	18
15..	....	....	6.65A	6.65A	6.65	.939	....	18
18..	....	....	6.20A	6.20A	6.22	.929	....	20
19..	....	6.65B	....	6.65B	6.84	.947	....	20
20..	....	7.00B	....	7.00B	7.11	.953	....	18

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 54 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	7.18B	....	7.18B	7.21	.956	...	18
22..	....	....	7.07A	7.07A	7.05	.953	....	18
25..	....	7.14B	....	7.14B	7.19	.958	....	18
26..	....	....	6.76A	6.76A	6.60	.945	....	18
27..	....	7.11B	....	7.11B	7.18	.959	....	18
28..	....	....	6.90A	6.90A	6.64	.946	....	18
29..	....	7.34B	....	7.34B	7.47	.965	....	18

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	7.42A	7.42A	7.55	.969	....	18
3..	....	....	7.53A	7.53A	7.48	.968	....	18
4..	....	....	....	7.48N	7.12	.962	....	18
5..	....	....	6.20A	6.20A	6.11	.937	...	18
8..	....	....	5.47A	5.47A	5.50	.919	....	18
9..	....	5.95B	....	5.65B	5.95	.937	....	18
10..	....	5.97B	....	5.97B	6.11	.943	....	18
11..	....	....	5.30A	5.30A	5.36	.916	....	18
12..	....	6.05B	....	6.05B	6.25	.948	....	18
15..	....	6.73B	....	6.73B	6.85	.964	....	18
16..	....	....	6.68A	6.68A	6.68	.960	....	18
17..	....	7.21B	....	7.21B	7.36	.974	....	18
18..	....	8.25B	....	8.25B	8.43	.986	....	18
19..	....	....	....	8.43N	8.52	.986	....	18
22..	....	....	7.35A	7.35A	7.15	.972	....	18
23..	....	....	6.55A	6.55A	6.46	.959	....	18
24..	....	....	....	6.46N	6.60	.962	....	18
25..	....	....	....	6.60N	6.61	.964	....	18
26..	....	....	6.38A	6.38A	6.24	.957	....	18
29..	....	7.32B	....	7.32B	7.44	.981	....	18
30..	7.04	7.15B	7.04	7.15B	7.12	.978	2	20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.28B	....	7.28B	7.38	.982	....	18
2..	....	7.78B	....	7.70B	7.79	.988	....	18
3..	....	7.87B	....	7.87B	7.89	.989	....	18
6..	....	7.95B	....	7.95B	8.04	.992	....	18
7..	....	....	7.66A	7.66A	7.66	.991	....	6
8..	....	....	....	7.66N	7.69	.992	....	5
9..	....	....	7.57A	7.65A	7.64	.993	....	5
10..	....	8.04B	....	8.04B	8.03	.995	....	5
13..	....	8.34B	....	8.34B	8.52	.997	....	5
14..	....	....	8.25A	8.25A	8.15	.997	....	5
15..	....	8.16B	....	8.16B	8.17	.997	....	5
16..	....	....	8.00A	8.00A	7.96	.997	....	5
17..	....	8.04B	7.95A	7.96N	8.05	.998	....	5
20..	....	....	7.50A	7.67A	7.68	.998	....	5
21..	....	....	7.63A	7.63A	7.54	.998	....	5
22..	....	....	....	7.54N	7.53	.998	....	5
23..	....	....	6.64A	6.64A	6.59	.996	....	5
24..	....	...	5.80A	5.80A	5.79	.992	....	5
27..	....	....	5.23A	5.38A	5.14	.987	....	5
28..	....	5.68B	....	5.68B	5.72	.993	....	5
29..	....	....	....	5.72N	5.88	.995	....	5
30..	....	....	5.10A	5.10A	4.99	.987	....	5
31..	....	....	....	4.99N	4.65	.982	....	5

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.45A	4.45A	4.38	.981	....	5
4..	....	4.52B	....	4.52B	4.46	.984	....	5
5..	....	....	4.33A	4.33A	4.33	.984	....	5
6..	....	4.36B	....	4.36B	4.34	.986	....	5
7..	....	4.42B	....	4.42B	4.45	.989	....	5
10..	....	5.06B	....	5.06B	5.03	.997	....	5
11..	....	5.29B	....	5.29B	5.32	.998	....	5
12..	....	5.72B	....	5.72B	5.86	.999	....	5
13..	....	6.05B	....	6.05B	6.08	.999	....	5
14..	....	6.25B	....	6.25B	6.27	.999	....	5
17..	....	....	5.83A	5.83A	5.78	.999	....	5
18..	....	....	....	5.78N	5.79	.999	....	5
19..	....	5.92B	....	5.92B	6.02	.999	....	5
20..	....	....	5.91A	5.91A	5.95	.999	....	5
21..	....	....	5.20A	5.20A	5.16	.999	....	5
24..	....	5.25B	....	5.25B	5.32	.999	....	5
25..	....	6.55B	....	6.55B	6.58	.999	....	5
26..	....	....	6.35A	6.35A	6.41	.999	....	5
27..	Exchange Closed; Thanksgiving Day							
28..	....	6.95B	....	6.95B	6.99	1.000	....	5

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 54 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	6.99N	7.02	1.000	....	5
2..	....	....	6.90A	6.90A	6.75	1.000	....	5
3..	6.98	7.02B	6.98	6.98	6.99	1.000	3	4
4..	....	....	6.23A	6.23A	5.92	1.000	....	4
5..	....	....	5.55A	5.55A	5.52	1.000	....	4
8..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 55 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	1.75	1.75	1.75	1.75	1.87	.449	1	1
12..	1.75	1.75	1.75	1.75	1.75	.444	1	2
13..	....	....	1.64A	1.64A	1.60	.427	....	2
14..	2.08	2.08	2.08	2.08	2.04	.478	1	3
17..	2.13	2.13	2.13	2.13	2.25	.505	1	3
18..	....	....	....	2.25N	2.27	.506	....	3
19..	....	....	2.10A	2.10A	2.07	.481	....	3
20..	....	....	....	2.07N	2.08	.489	....	3
21..	....	....	....	2.08N	2.28	.514	....	3
24..	....	....	1.75A	1.75A	1.50	.402	....	3
25..	1.35	1.35	1.35	1.35	1.36	.365	2	4
26..	....	....	....	1.36N	1.40	.372	....	4
27..	....	1.50B	....	1.50B	1.47	.393	....	4
28..	Exchange Closed; Good Friday							
31..	....	....	1.35A	1.47N	1.43	.389	....	4

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.26	1.26	1.26	1.26	1.26	.371	100	104
2..	....	....	1.20A	1.23A	1.15	.338	....	104
3..	....	....	.94A	.94A	1.00	.312	....	104
4..	....	....	....	1.00N	1.00	.312	....	104
7..	....	....	.90A	.90A	.84	.283	....	104
8..	....	1.08B	....	1.08B	1.22	.283	....	104
9..	....	1.30B	....	1.29B	1.34	.359	....	104
10..	....	....	....	1.34N	1.75	.425	....	104
11..	....	....	1.65A	1.71A	1.65	.397	....	104
14..	....	....	1.55A	1.63A	1.55	.395	....	104
15..	....	1.60B	....	1.55N	1.60	.393	....	104
16..	....	2.05B	....	2.05B	2.17	.468	....	104
17..	2.40	2.65B	2.40	2.62	2.43	.507	2	105
18..	....	....	....	2.43N	2.50	.529	....	105
21..	....	2.65B	2.45A	2.65B	2.69	.544	....	105
22..	2.70	2.70	2.64	2.64	2.80	.545	50	130
23..	3.05	3.05	3.05	3.05	3.02	.557	1	131
24..	....	....	2.83A	2.84A	3.78	.543	....	131
25..	....	....	....	3.20B	3.40	.597	....	131
28..	....	....	3.20A	3.35A	3.17	.590	....	131
29..	3.00	3.00	3.00	3.00	2.95	.576	1	132
30..	....	...	2.80A	2.95N	2.80	.564	....	131

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.55A	2.61A	2.33	.501	....	131
2..	....	2.55B	....	2.55B	2.66	.532	....	131
5..	....	2.96B	....	2.96B	2.93	.560	....	131
6..	2.50	2.70B	2.49A	2.70B	2.72	.543	100	231
7..	....	2.90B	....	2.90B	3.00	.577	....	231
8..	....	3.22B	2.95A	2.95A	2.98	.569	....	231
9..	....	3.06B	....	3.06B	3.02	.574	....	231
12..	....	3.30B	....	3.25B	3.37	.610	....	231
13..	....	....	2.95A	2.95A	3.00	.578	....	231
14..	....	....	2.90A	3.00N	2.88	.570	....	231
15..	....	....	2.60A	2.72A	2.75	.569	....	231
16..	....	....	2.40A	2.40A	2.28	.515	....	231
19..	....	2.32B	2.17A	2.32B	2.38	.529	....	231
20..	....	....	....	2.06A	2.03	.477	....	231
21..	....	....	1.95A	1.95A	1.87	.457	....	231
22..	....	....	1.80A	1.80A	1.78	.443	....	231
23..	1.84	1.84	1.72	1.72	1.73	.432	3	234
26..	Exchange Closed; Memorial Day							
27..	1.57	1.78B	1.57	1.78B	1.89	.461	16	234
28..	....	....	1.85A	1.85A	1.65	.438	1	234
29..	....	....	1.55A	1.58A	1.48	.407	....	234
30..	....	....	1.27A	1.27A	1.19	.357	....	234

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	1.25B	....	1.25B	1.30	.377	....	234
3..	1.81	1.81	1.81	1.81	1.85	.454	25	234
4..	1.78	1.80B	1.75A	1.76	1.88	.463	45	254
5..	....	2.30B	....	2.30B	2.34	.528	....	254
6..	2.37	2.37	2.28A	2.37	2.41	.544	1	255
9..	....	....	2.20A	2.20A	2.17	.514	....	255
10..	....	2.42B	....	2.42B	2.51	.557	....	255

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 55 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.50	2.52B	2.47A	2.52B	2.45	.547	....	255
12..	....	2.55	2.43A	2.55	2.50	.554	3	257
13..	....	....	2.28A	2.48A	2.45	.554	....	256
16..	....	2.50B	....	2.45N	2.34	.544	....	256
17..	2.13	2.13	2.00A	2.00A	1.96	.495	150	389
18..	....	2.18B	1.93A	2.00B	2.08	.517	....	389
19..	2.02	2.02	2.02	2.02	2.02	.513	50	389
20..	1.88	1.88	1.86A	1.88	1.76	.471	8	392
23..	....	2.08B	1.75A	2.08B	2.10	.523	....	389
24..	2.13	2.36B	2.13	2.35B	2.26	.535	1	389
25..	....	2.38B	....	2.26N	2.17	.523	....	389
26..	....	2.35B	....	2.35B	2.38	.554	....	389
27..	....	2.65B	....	2.65B	2.75	.601	....	389
30..	....	2.91B	....	2.91B	3.04	.639	....	389

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.22B	....	3.04N	3.06	.638	....	389
2..	....	3.07B	3.05A	3.07B	3.13	.649	....	389
3..	....	3.38B	...	3.38B	3.28	.667	....	389
4..	Exchange Closed; Independence Day							
7..	3.20	3.40B	3.11A	3.11A	2.79	.623	1	389
8..	....	3.25B	....	3.00B	2.98	.641	....	389
9..	....	2.99B	2.88A	2.99B	3.15	.660	....	389
10..	....	....	3.00A	3.00A	3.03	.650	....	389
11..	....	....	2.70A	2.70A	2.52	.591	....	389
14..	2.75	2.93B	2.75	2.93B	3.02	.652	1	390
15..	....	3.40B	....	3.27B	3.64	.712	....	390
16..	....	3.73B	....	3.73B	3.71	.721	....	390
17..	....	....	3.59A	3.62A	3.60	.714	....	390
18..	3.66	4.00B	3.52A	4.00B	4.10	.758	1	390
21..	....	4.35B	....	4.35B	4.39	.782	....	390
22..	....	....	3.90A	3.90A	4.20	.770	....	390
23..	....	....	3.70A	4.20N	4.30	.782	....	390
24..	3.94@.95	3.95	3.94	3.95	3.96	.759	100	460
25..	....	....	3.62A	3.73A	3.74	.744	....	460
28..	....	3.90B	....	3.90B	4.76	.823	....	460
29..	....	....	4.65A	4.65A	4.79	.823	....	460
30..	4.80	4.80	4.64A	4.80	4.88	.828	14	446
31..	5.37	5.39	5.37	5.39	5.55	.866	20	438

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	5.52A	5.52A	5.60	.871	....	438
4..	5.58	5.62B	5.34	5.37	5.48	.870	6	437
5..	....	....	4.82A	5.13A	4.93	.842	1	435
6..	....	5.35B	....	5.35B	5.37	.867	1	435
7..	....	5.51B	....	5.50B	5.57	.879	....	435
8..	5.42	5.52B	5.42	5.52B	5.64	.886	2	434
11..	....	5.95B	....	5.95B	6.02	.904	....	434
12..	5.23	5.23	5.23	5.23	5.19	.872	3	437
13..	....	5.43B	....	5.43B	5.53	.891	....	436
14..	....	5.75B	....	5.75B	5.85	.907	....	436
15..	....	....	5.77A	5.77A	5.73	.904	....	436
18..	5.60	5.60	5.28A	5.28A	5.32	.889	3	439
19..	....	5.78B	5.31A	5.78B	5.92	.915	....	439
20..	....	6.05B	....	6.05B	6.20	.924	....	439
21..	6.02	6.27B	5.99A	6.27B	6.29	.928	6	439
22..	6.30	6.30	6.20A	6.20A	6.13	.923	4	443
25..	....	6.21B	....	6.21B	6.26	.931	3	443
26..	5.70	5.70	5.70	5.70	5.68	.911	....	443
27..	....	6.28B	....	6.28B	6.25	.931	13	456
28..	....	....	5.98A	5.98A	5.73	.913	....	456
29..	....	6.43B	....	6.43B	6.54	.941	....	456

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	6.60	6.62	6.50A	6.50A	6.60	.946	22	456
3..	....	....	6.57A	6.57A	6.54	.944	....	456
4..	....	....	....	6.54N	6.20	.935	....	456
5..	5.39	5.39	5.39	5.39	5.18	.898	2	458
8..	4.84	4.84	4.84	4.84	4.61	.872	1	457
9..	....	5.05B	....	4.75B	5.01	.897	....	457
10..	....	5.05B	....	5.05B	5.20	.905	....	457
11..	4.66	4.66	4.45A	4.45A	4.49	.867	1	456
12..	....	5.11B	....	5.11B	5.37	.913	....	456
15..	5.88	5.88	5.88	5.88	5.93	.936	2	456
16..	5.81	5.81	5.78A	5.78A	5.75	.930	1	456
17..	....	6.28B	....	6.28B	6.40	.952	....	455
18..	7.29	7.29	7.29	7.29	7.44	.973	2	457
19..	7.44	7.44	7.44	7.44	7.52	.974	1	454
22..	6.45	6.45	6.45	6.45	6.24	.949	....	452
23..	....	....	5.60A	5.60A	5.57	.928	1	451
24..	....	....	....	5.57N	5.68	.935	....	451
25..	....	....	5.59A	5.68N	5.63	.935	....	451

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 55 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	....	....	5.43A	5.43A	5.36	.924	....	451
29	....	6.40B	....	6.40B	6.46	.963	....	451
30	....	....	6.09A	6.20A	6.13	.957	....	451

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.27B	....	6.27B	6.28	.965	....	451
2	....	6.78B	....	6.70B	6.79	.975	....	451
3	....	6.87B	....	6.87B	6.89	.978	....	451
6	....	6.95B	....	6.95B	7.04	.982	....	451
7	....	....	6.30A	6.66A	6.66	.979	....	451
8	....	....	....	6.66N	6.69	.981	....	450
9	....	....	6.57A	6.65A	6.64	.983	....	450
10	6.98	7.04B	6.96	7.04B	7.03	.988	250	315
13	....	7.34B	....	7.34B	7.52	.994	....	315
14	....	....	7.25A	7.25A	7.15	.992	....	311
15	....	7.16B	....	7.16B	7.17	.993	....	311
16	....	....	7.00A	7.00A	6.96	.993	....	311
17	....	7.04B	6.95A	6.96N	7.05	.994	....	210
20	....	....	6.50A	6.67A	6.68	.994	....	210
21	....	....	6.63A	6.63A	6.54	.993	....	210
22	....	....	....	6.54N	6.53	.994	....	210
23	....	....	5.64A	5.64A	5.59	.988	....	210
24	4.72	4.72	4.72	4.72	4.79	.976	7	210
27	....	....	4.23A	4.38A	4.16	.962	....	210
28	....	4.70B	....	4.70B	4.72	.979	....	210
29	....	....	....	4.72N	4.88	.983	....	210
30	....	....	4.10A	4.10A	4.02	.962	....	210
31	....	....	....	4.02N	3.69	.949	....	210

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	3.40A	3.52A	3.43	.945	....	210
4	....	3.55B	....	3.55B	3.49	.952	....	210
5	....	....	3.35A	3.35A	3.35	.950	....	210
6	3.44	3.44	3.20A	3.44	3.35	.954	1	210
7	3.00	3.43B	3.00	3.43B	3.45	.963	....	210
10	....	4.06B	....	4.06B	4.03	.986	1	211
11	....	4.29B	....	4.29B	4.32	.992	....	211
12	....	4.72B	....	4.72B	4.86	.997	....	211
13	....	5.05B	....	5.05B	5.08	.998	....	211
14	....	5.25B	....	5.25B	5.27	.999	....	211
17	....	....	4.83A	4.83A	4.78	.999	....	211
18	....	....	....	4.78N	4.79	.999	....	211
19	....	4.92B	....	4.92B	5.02	.999	....	210
20	....	....	4.91A	4.91A	4.95	.999	....	210
21	....	....	4.20A	4.20A	4.16	.999	....	210
24	....	4.25B	....	4.25B	4.32	.999	....	210
25	....	5.55B	....	5.55B	5.58	.999	....	210
26	....	....	5.35A	5.35A	5.41	.999	....	210
27	Exchange Closed: Thanksgiving Day							
28	....	5.95B	....	5.95B	5.99	.999	....	210

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	5.99N	6.02	1.000	....	210
2	....	....	5.90A	5.90A	5.75	1.000	....	185
3	....	6.02B	....	5.95B	5.99	1.000	....	185
4	....	....	5.23A	5.23A	4.92	1.000	....	180
5	....	....	4.55A	4.55A	4.52	1.000	....	180
8	....	....	....	....	....	1.000	....	....

DECEMBER 1986 56 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.55	1.55	1.45	1.45	1.58	.400	....	....
11	....	....	1.55A	1.58N	1.55	.399	60	60
12	....	....	1.40A	1.40A	1.44	.393	....	60
13	....	....	1.35A	1.35A	1.30	.376	....	60
14	1.60	1.60	1.60	1.60	1.69	.425	3	63
17	....	1.75B	....	1.75B	1.88	.452	....	63
18	....	....	....	1.88N	1.89	.452	....	63
19	....	....	1.75A	1.75A	1.71	.427	....	63
20	....	....	1.70A	1.71N	1.72	.434	....	63
21	1.75	1.75	1.70A	1.75	1.90	.459	1	64
24	....	....	1.45A	1.45A	1.23	.349	....	64
25	....	....	1.10A	1.10A	1.10	.313	....	64
26	....	....	....	1.10N	1.12	.320	....	64
27	....	1.23B	....	1.23B	1.20	.340	....	64
28	Exchange Closed: Good Friday							
31	....	....	1.12A	1.20N	1.17	.335	....	64

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 56 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.17N	1.10	.319	....	64
2	....	....	1.02A	1.02A	.94	.267	....	64
3	....	....	.78A	.78A	.82	.263	....	64
4	....	....	....	.82N	.82	.264	....	64
7	....	....	.62A	.62A	.67	.236	....	64
8	....	.80B	....	.80B	.99	.236	....	64
9	1.07	1.08B	1.00A	1.03A	1.08	.307	262	326
10	1.08	1.08	1.06	1.08	1.44	.370	102	428
11	....	....	1.33A	1.40A	1.35	.344	75	503
14	....	....	1.30A	1.30A	1.27	.342	....	503
15	....	1.30B	....	1.27N	1.32	.340	....	503
16	....	1.70B	....	1.70B	1.82	.413	....	503
17	....	2.09B	....	2.07B	2.04	.451	....	503
18	2.10	2.10	1.99	1.99	2.15	.473	11	503
21	....	2.35B	2.10A	2.35B	2.28	.488	....	503
22	....	2.30B	....	2.30B	2.40	.490	....	503
23	2.35	2.50B	2.35	2.35	2.56	.503	100	603
24	....	....	2.46A	2.46A	2.35	.488	....	603
25	2.45	2.70B	2.45	2.70B	2.90	.543	....	603
28	2.68	2.75B	2.65	2.75B	2.68	.535	158	708
29	....	....	2.50A	2.50A	2.46	.521	....	708
30	2.46	2.46	2.40A	2.46	2.33	.509	25	708

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.10A	2.19A	1.93	.446	....	708
2	....	2.15B	....	2.05B	2.31	.476	....	708
5	2.45	2.50B	2.45	2.45	2.45	.505	....	708
6	2.15	2.29	2.15	2.28	2.31	.488	66	784
7	....	....	....	2.31N	2.55	.521	18	778
8	....	2.70B	2.50A	2.50A	2.51	.514	....	768
9	....	2.54B	....	2.54B	2.54	.519	....	768
12	....	2.79B	....	2.75B	2.86	.555	....	768
13	2.75	2.75	2.39	2.47B	2.50	.522	15	768
14	2.50	2.50	2.45A	2.45A	2.40	.514	8	776
15	....	....	2.15A	2.25A	2.29	.512	....	776
16	....	....	1.95A	2.00A	1.86	.457	....	777
19	....	1.90B	1.78A	1.90B	1.94	.471	....	777
20	....	....	....	1.67A	1.65	.419	....	776
21	....	....	1.60A	1.60A	1.51	.400	....	776
22	....	....	1.45A	1.45A	1.43	.385	....	776
23	1.35	1.48	1.35	1.48	1.39	.374	4	776
26	Exchange Closed: Memorial Day							
27	....	1.42B	1.35A	1.42B	1.53	.401	1	776
28	....	....	1.34A	1.34A	1.31	.379	....	776
29	....	....	1.20A	1.20A	1.17	.348	....	776
30	1.02	1.03	.98A	.98A	.93	.300	61	692

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	1.01B	....	1.01B	1.01	.318	....	692
3	1.40	1.40	1.30A	1.40	1.49	.391	50	742
4	1.53	1.53	1.42A	1.42A	1.50	.400	29	746
5	1.63	1.80B	1.63	1.75B	1.89	.464	2	747
6	1.80	1.80	1.80	1.80	2.00	.480	2	749
9	1.74	1.74	1.74	1.74	1.76	.449	2	751
10	1.85	2.02B	1.85	2.02B	2.05	.492	50	749
11	2.07	2.10	1.93	1.93	2.00	.481	8	749
12	2.03	2.08	1.98A	2.04	2.03	.488	19	750
13	2.01	2.01	1.90A	1.98	2.00	.487	2	750
16	2.10	2.10	2.00	2.00	1.89	.477	2	750
17	1.58	1.64	1.55A	1.60	1.55	.428	7	750
18	1.69	1.70B	1.50A	1.65	1.66	.449	3	751
19	1.62	1.62	1.62	1.62	1.61	.444	1	750
20	....	....	1.46A	1.46A	1.38	.403	....	750
23	....	1.65B	....	1.65B	1.67	.452	....	750
24	1.74	1.90B	1.74	1.90B	1.81	.464	175	925
25	1.98	1.98	1.82A	1.82A	1.73	.452	437	987
26	1.92	1.95	1.90A	1.95	1.94	.483	150	1107
27	2.00	2.21	2.00	2.21	2.23	.530	1067	931
30	....	2.36B	....	2.31B	2.45	.570	50	931

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.60	2.65B	2.50A	2.50A	2.50	.568	49	882
2	2.51	2.54B	2.42	2.50B	2.55	.579	111	954
3	2.84	2.84	2.80A	2.80A	2.70	.598	10	964
4	Exchange Closed: Independence Day							
7	2.76	2.80B	2.35A	2.35A	2.25	.550	108	1064
8	....	2.65B	....	2.51B	2.41	.569	....	1064
9	2.50	2.50	2.34A	2.47A	2.56	.589	1	1064
10	....	....	2.45A	2.45A	2.47	.577	....	1064
11	....	....	2.20A	2.20A	2.01	.516	....	1064
14	2.20	2.45	2.10	2.45	2.46	.578	102	1082
15	2.67	2.75B	2.62A	2.71A	2.98	.643	1	1082
16	3.09	3.10B	3.09	3.09	3.05	.652	2	1082

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 56 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	2.99	3.01B	2.84	2.84	2.95	.644	15	1091
18	3.40	3.40	2.90A	3.40	3.42	.693	1	1090
21	3.60	3.62B	3.52	3.60	3.66	.719	32	1068
22	3.29	3.29	3.29	3.29	3.48	.705	1	1068
23	3.34	3.44	3.03A	3.44	3.58	.718	3	1065
24			3.32A	3.32A	3.24	.691		1065
25	3.00	3.00	2.95A	3.00	3.06	.674	1	1064
28		3.55B		3.55B	3.99	.764		1056
29	4.05	4.17	3.90A	4.17	4.02	.764	3	1055
30			3.90A	4.02N	4.08	.770		1055
31	4.48	4.50	4.48	4.50	4.72	.816	12	1043

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.72N	4.78	.821	1	1043
4	4.60	4.60	4.53	4.58	4.64	.819	4	1044
5	4.20	4.28B	4.00A	4.28B	4.15	.785	2	1044
6	4.52	4.52	4.52	4.52	4.55	.815	1	1044
7		4.69B		4.69B	4.73	.829		1044
8			4.66A	4.73N	4.80	.838		1044
11	5.03	5.12B	5.03	5.03	5.13	.860	2	1044
12	4.53	4.53	4.35A	4.35A	4.34	.818	1	1044
13	4.64	4.64	4.64	4.64	4.67	.842	255	873
14	4.89	4.89	4.89	4.89	5.00	.862	1	873
15			4.91A	4.91A	4.88	.858		873
18			4.43A	4.43A	4.47	.837		873
19		4.90B		4.90B	5.05	.871		873
20		5.24B		5.24B	5.29	.884		873
21	5.15	5.34B	5.11A	5.34B	5.41	.889	10	863
22			5.35A	5.35A	5.26	.881		863
25	5.31	5.31	5.31	5.31	5.37	.892	10	853
26	4.77	4.77	4.77	4.77	4.82	.865	20	873
27		5.30B		5.30B	5.37	.892		873
28			5.10A	5.10A	4.86	.867		873
29		5.50B		5.50B	5.63	.906		873

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	5.58	5.58	5.58	5.58	5.69	.912	1	873
3	5.63@.64	5.64	5.63	5.64	5.64	.910	20	853
4	5.28	5.28	5.28	5.28	5.30	.896	1	853
5			4.57A	4.57A	4.33	.845		853
8			3.90A	3.90A	3.79	.809		852
9		4.20B		4.20B	4.19	.842		852
10		4.40B		4.23B	4.34	.852		852
11			3.65A	3.65A	3.67	.802		852
12	4.32	4.32	4.32	4.32	4.51	.863		852
15		4.92B		4.92B	5.04	.895	1	851
16			4.85A	4.85A	4.82	.887		851
17	5.31	5.31	5.31	5.31	5.45	.919	100	751
18		6.32B		6.32B	6.49	.951		751
19	6.64	6.64	6.64	6.64	6.57	.953	2	749
22			5.45A	5.45A	5.35	.913		749
23			4.75A	4.75A	4.70	.883		749
24				4.70N	4.79	.890		749
25			4.72A	4.72A	4.78	.892		749
26	4.67	4.68B	4.67	4.68B	4.46	.876	4	749
29		5.54B		5.54B	5.51	.933		749
30			5.11A	5.20A	5.19	.924		749

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		5.31B		5.31B	5.38	.936		749
2		5.78B		5.70B	5.79	.951		749
3		6.22B		5.96B	5.90	.956		749
6		6.07B		5.97B	6.04	.964		749
7			5.33A	5.70A	5.66	.957		749
8		5.67B		5.66N	5.69	.961		748
9			5.51A	5.66A	5.64	.963		585
10		5.89B		5.89B	6.03	.973		585
13		6.39B		6.39B	6.52	.984		585
14			6.15A	6.22A	6.15	.981		573
15		6.20B		6.15N	6.17	.983		573
16			6.00A	6.00A	5.96	.981		573
17		6.04B	5.95A	5.96N	6.05	.984		573
20			5.55A	5.67A	5.68	.983		573
21			5.51A	5.63A	5.54	.982		519
22				5.54N	5.53	.984		519
23			4.64A	4.64A	4.60	.967		421
24			3.81A	3.81A	3.84	.940		421
27			3.23A	3.35A	3.24	.910		421
28		3.60B		3.60B	3.75	.945		421
29				3.75N	3.92	.953		421
30			3.20A	3.20A	3.11	.907		421

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 56 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	2.59	2.74	2.59	2.74	2.77	.881	4	422

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			2.44A	2.64A	2.54	.869		422
4		2.73B		2.73B	2.58	.881		422
5			2.28A	2.43A	2.43	.874		422
6		2.45B	2.28A	2.45B	2.43	.879		422
7	2.08	2.48B	2.08	2.48B	2.51	.897	14	436
10		3.09B		3.09B	3.06	.950		436
11		3.48B		3.36B	3.33	.967		436
12		3.71B		3.71B	3.86	.985		436
13		4.04B	3.74A	4.04B	4.08	.991		436
14		4.25B		4.25B	4.27	.994		436
17			3.83A	3.83A	3.78	.992		436
18				3.78N	3.79	.994		436
19		4.06B		3.92B	4.02	.997		436
20		4.03B	3.85A	3.91A	3.95	.997		436
21			3.20A	3.20A	3.16	.991		436
24		3.25B		3.25B	3.32	.997		436
25		4.55B		4.55B	4.58	.999		436
26			4.35A	4.35A	4.41	.999		436
27	Exchange Closed; Thanksgiving Day							
28		4.95B		4.95B	4.99	.999		432

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				4.99N	5.02	1.000		432
2			4.90A	4.90A	4.75	1.000		432
3		5.05B		4.95B	4.99	1.000		431
4			4.23A	4.23A	3.92	1.000		430
5	4.05	4.16B	3.55A	3.55A	3.52	1.000	8	421
8						1.000		

DECEMBER 1986 57 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.95	.95	.95	.95	.89	.272	6	6
27		1.00B		.91N	.96	.290		6
28	Exchange Closed; Good Friday							
31			.90A	.96N	.96	.286		6

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				.96N	.94	.270		6
2			.88A	.88A	.79	.241		6
3			.65A	.65A	.71	.219		6
4				.71N	.71	.220		6
7			.60A	.60A	.53	.195		6
8		.65B		.65B	.79	.195		6
9		.85B		.85B	.87	.260		6
10	.88	.88	.88	.88	1.18	.318	2	8
11				1.18N	1.10	.294		8
14				1.10N	1.04	.292		8
15		1.05B		1.04N	1.09	.291		8
16	1.48	1.48	1.48	1.48	1.52	.361	2	10
17		1.65B		1.65B	1.71	.397		10
18				1.71N	1.80	.419		10
21			1.75A	1.80N	1.91	.434		10
22	1.85	1.95B	1.85	1.95B	2.02	.436	2	12
23	2.14	2.14	2.14	2.14	2.16	.449	100	112
24			2.12A	2.12A	1.98	.435		112
25		2.30B		2.30B	2.46	.489		112
28			2.30A	2.40A	2.26	.481		112
29			2.10A	2.10A	2.05	.466		112
30			2.00A	2.05N	1.94	.454		112

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.75A	1.80	1.60	.392	1	112
2		1.90B		1.70B	1.93	.422		112
5	2.08	2.18B	2.08	2.10	2.06	.450	51	162
6			1.75A	1.93A	1.93	.433		162
7	2.00	2.00	2.00	2.00	2.13	.467	1	163
8		2.27B	2.08A	2.08A	2.10	.460		163
9		2.16B		2.16B	2.12	.465		163
12		2.32B		2.30B	2.40	.501		163
13			2.11A	2.11A	2.09	.467		163
14			2.05A	2.05A	1.98	.459		163
15			1.75A	1.75A	1.89	.456		163
16	1.55	1.55	1.54A	1.54A	1.51	.402	50	213
19	1.45	1.50B	1.40A	1.50B	1.57	.414	100	136
20				1.35A	1.33	.364		136
21			1.30A	1.30A	1.21	.345		136
22			1.17A	1.17A	1.14	.331		136

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 57 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23		1.15B		1.14N	1.10	.320		136
26	Exchange Closed: Memorial Day							
27		1.12B		1.12B	1.22	.345		136
28	1.03	1.03	1.03	1.03	1.04	.322	1	136
29			1.00A	1.00A	.92	.293		136
30			.75A	.75A	.70	.249		136
IN JUNE								
2		.75B		.75B	.77	.264		136
3		1.02B		1.02B	1.19	.333		136
4	1.08	1.08	1.08	1.08	1.19	.341	100	236
5	1.47	1.47	1.47	1.47	1.53	.401	1	237
6	1.42	1.45	1.42	1.45	1.64	.417	1	237
9	1.42	1.42	1.37	1.37	1.40	.386	5	242
10	1.52	1.60	1.50A	1.60	1.65	.428	4	246
11	1.60	1.60	1.60	1.60	1.61	.417	1	246
12	1.60	1.62B	1.60	1.61	1.63	.423	252	496
13			1.50A	1.63N	1.60	.422		496
16		1.62B		1.60N	1.50	.412		496
17			1.26A	1.26A	1.22	.363		496
18	1.27	1.29B	1.20A	1.27	1.30	.383	1	497
19	1.24	1.24	1.24	1.24	1.26	.378	1	498
20	1.18	1.18	1.16	1.16	1.07	.338	2	499
23	1.00	1.26B	1.00	1.26B	1.30	.385	3	499
24	1.42	1.49B	1.42	1.49B	1.44	.396	200	534
25	1.52	1.52	1.44A	1.44A	1.37	.384	282	567
26	1.50	1.50	1.50	1.50	1.52	.413	1	567
27	1.72	1.83	1.72	1.83	1.79	.460	3	569
30	1.90	1.95	1.83A	1.95	2.00	.499	2	571
IN JULY								
1	2.13	2.25	2.05	2.05	2.03	.497	8	577
2	2.02	2.06B	2.00A	2.06B	2.06	.508	2	578
3	2.27	2.27	2.23	2.23	2.19	.527	4	582
4	Exchange Closed: Independence Day							
7	2.38	2.38	1.93	1.99	1.80	.477	7	583
8	2.05	2.15B	1.97A	1.97A	1.93	.496	1	584
9	1.94	2.00	1.85A	2.00	2.05	.516	3	584
10			1.95A	1.95A	1.97	.504		584
11	1.94	1.94	1.71	1.71	1.58	.4[illegible]2	14	598
14	1.75	1.95	1.75	1.92	1.95	.5[illegible]3	43	636
15	2.20	2.40	2.18A	2.40	2.41	.570	210	752
16	2.43	2.54B	2.43	2.47	2.48	.580	3	725
17	2.50	2.50	2.38A	2.38A	2.38	.571	3	728
18	2.26	2.76	2.26	2.76	2.79	.622	7	736
21		2.98B		2.88B	3.01	.650	1	737
22			2.73A	2.84A	2.84	.634		737
23			2.45A	2.84N	2.91	.648		737
24	2.60	2.62	2.60	2.60	2.61	.618	160	839
25	2.30	2.40B	2.30	2.38	2.45	.599	2	839
28	2.59	3.13	2.59	3.13	3.27	.696	10	847
29	3.20	3.50	3.00	3.50	3.31	.696	6	842
30	3.50	3.50	3.22A	3.41	3.38	.703	1	842
31	3.78	3.84	3.78	3.82	3.96	.756	6	841
IN AUGUST								
1				3.96N	3.99	.762		838
4	4.00	4.00	3.78A	3.83	3.90	.759	6	837
5	3.27	3.55B	3.27	3.55B	3.41	.718		837
6		3.68B		3.68B	3.78	.753	1	837
7	3.97	3.97	3.97	3.97	3.97	.769	1	838
8	3.98	3.98	3.90	3.90	4.00	.779	4	837
11	4.32	4.32	4.22	4.22	4.30	.805	2	835
12	3.84	3.84	3.65A	3.65A	3.59	.753		835
13	3.80	3.82	3.78	3.82	3.86	.781	460	775
14		4.05B		4.05B	4.17	.805	51	726
15			4.11A	4.11A	4.07	.799		725
18			3.63A	3.63A	3.70	.772		729
19		4.10B		4.10B	4.23	.814		724
20	4.50	4.50	4.50	4.50	4.46	.830	1	724
21	4.48	4.48	4.30A	4.48	4.56	.838	1	724
22			4.43A	4.43A	4.43	.827		724
25	4.45	4.47	4.45	4.47	4.52	.840	2	725
26	4.25	4.27	4.09A	4.09A	4.01	.805	5	726
27	4.14	4.61	4.14	4.61	4.52	.840	1	725
28	3.90	3.90	3.90	3.90	4.05	.807	5	722
29		4.70B		4.70B	4.77	.858		722
IN SEPTEMBER								
1	Exchange Closed: Labor Day							
2	4.75	4.85	4.75	4.85	4.82	.866	21	725
3			4.48A	4.70B	4.77	.862		725
4	4.56	4.56	4.56	4.56	4.45	.844	1	724

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 57 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5			3.70A	3.70A	3.55	.778		724
8	3.05	3.28B	3.03	3.03	3.04	.732	21	723
9		3.42B		3.42B	3.42	.772		723
10		3.66B		3.50B	3.53	.785		723
11			2.90A	2.90A	2.94	.722		723
12	3.60	3.60	3.60	3.60	3.70	.798	2	721
15		4.10B		4.10B	4.20	.839		721
16			4.02A	4.05A	4.05	.828		721
17		4.50B		4.50B	4.60	.871		721
18	5.11	5.45	5.11	5.45	5.58	.918	15	731
19	5.74	5.74	5.74	5.74	5.66	.921	2	731
22	4.57	4.57	4.56	4.56	4.50	.863	65	791
23	4.10	4.23B	3.90A	3.90A	3.86	.822	1	728
24		4.04B		4.04B	3.97	.831		727
25			3.76A	3.87A	3.92	.833		727
26		3.94B	3.89A	3.89A	3.62	.811		727
29	4.50	4.65B	4.50	4.50	4.62	.889	1	727
30		4.66B	4.28A	4.38A	4.31	.875		727
IN OCTOBER								
1		4.42B		4.42B	4.50	.891		727
2		4.80B	4.41A	4.78B	4.86	.914		727
3		5.18B		5.03B	4.97	.921		727
6		5.15B		5.02B	5.10	.933		727
7	4.66	4.67B	4.40A	4.67B	4.71	.921	2	727
8			4.70A	4.71N	4.74	.926		723
9		4.82B	4.52A	4.70A	4.69	.928		723
10		4.92B	4.68A	4.92B	5.05	.946		723
13		5.32B		5.32B	5.54	.965		723
14	5.10	5.18B	5.10	5.18B	5.16	.958	2	693
15	5.06	5.18B	5.06	5.10B	5.17	.961	44	737
16			5.00A	5.00A	4.96	.958		737
17		5.05B	4.95A	4.96N	5.05	.963		737
20			4.56A	4.66A	4.68	.958		737
21			4.45A	4.63A	4.54	.957		737
22		4.68B		4.54N	4.53	.960		733
23	4.15	4.15	4.15	4.15	3.67	.924	30	740
24	3.20	3.20	3.20	3.20	2.96	.873	10	750
27			2.50A	2.50A	2.39	.820		750
28		3.20B		2.80B	2.86	.877		750
29	3.00	3.04B	3.00	3.00	3.02	.892	15	765
30		3.22B	2.35A	2.35A	2.27	.810		765
31	1.74	1.92B	1.74	1.92B	1.96	.768	1	765
IN NOVEMBER								
3	1.70	1.82B	1.60A	1.70	1.75	.743	16	751
4		1.89B		1.89B	1.73	.759		751
5	1.39	1.54B	1.39	1.54B	1.62	.744	16	764
6		1.70B	1.45A	1.70B	1.60	.749		764
7		1.61B	1.36A	1.61B	1.65	.773		764
10		2.13B		2.13B	2.13	.864		764
11		2.50B		2.38B	2.39	.900		764
12		2.70B		2.70B	2.87	.946		764
13		3.10B	2.76A	3.00B	3.09	.962		764
14	3.10	3.21B	3.05A	3.21B	3.27	.973	50	814
17			2.88A	2.88A	2.79	.963		814
18			2.62A	2.79N	2.81	.968		764
19		3.06B	2.78A	2.97B	3.02	.980		764
20		3.03B	2.85A	2.91A	2.95	.982		764
21			2.21A	2.21A	2.16	.947		764
24		2.27B		2.27B	2.33	.974		764
25		3.53B		3.53B	3.58	.999		764
26			3.35A	3.35A	3.41	.999		538
27	Exchange Closed: Thanksgiving Day							
28	4.05	4.05	4.05	4.05	3.99	.999	1	537
IN DECEMBER								
1				3.99N	4.02	.999		526
2			3.90A	3.90A	3.75	.999		514
3	3.70	4.02B	3.70	3.95B	3.99	1.000	3	448
4	3.15	3.15	3.15	3.15	2.92	1.000	1	449
5		3.15B	2.55A	2.55A	2.52	1.000		448
8						.999		

DECEMBER 1986 58 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	1.95@.85	1.95	1.77A	1.77A	1.70	.413	6	5
30			1.65A	1.70N	1.60	.401		5

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 58 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.40	1.40	1.40	1.40	1.32	.341	1	6
2	....	1.45B	....	1.45B	1.59	.370	....	6
5	....	1.70B	....	1.70B	1.72	.397	....	6
6	....	....	1.50A	1.64A	1.61	.381	....	6
7	....	....	....	1.61N	1.76	.414	....	6
8	1.75	1.88B	1.75	1.85	1.75	.407	1	7
9	....	....	....	1.75N	1.75	.412	1	8
12	....	1.95B	....	1.95B	2.00	.447	....	8
13	1.93	1.94	1.68	1.75	1.75	.414	205	159
14	1.68	1.70B	1.68	1.68	1.64	.405	1	160
15	....	....	1.45A	1.45A	1.52	.402	....	160
16	....	....	1.30A	1.30A	1.21	.349	....	160
19	1.12	1.20B	1.12	1.20B	1.27	.360	102	250
20	....	....	....	1.07A	1.06	.313	....	250
21	....	....	1.05A	1.05A	.95	.294	....	250
22	....	....	.94A	.94A	.90	.281	....	250
23	....	....	....	.90N	.87	.270	....	250
26	Exchange Closed: Memorial Day							
27	....	....	....	.87N	.94	.292	....	250
28	....	....	.90A	.94N	.81	.271	....	250
29	....	....	.75A	.75A	.71	.244	....	250
30	.63	.63	.54	.54	.55	.204	200	313

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	.60B	....	.60B	.59	.217	....	313
3	....	.78B	....	.78B	.94	.279	....	313
4	....	.95B	.93A	.94N	.94	.286	....	313
5	1.01	1.19	1.01	1.19	1.22	.343	3	315
6	....	....	1.19A	1.22N	1.24	.357	....	315
9	....	....	1.17A	1.17A	1.12	.327	....	314
10	....	1.22B	....	1.22B	1.31	.366	....	314
11	....	....	1.28A	1.30A	1.28	.355	....	314
12	1.30	1.34	1.30	1.32	1.30	.361	62	370
13	....	....	1.18A	1.30N	1.27	.360	20	370
16	1.25	1.34B	1.25	1.25	1.18	.350	1	371
17	....	....	1.00A	1.00A	.94	.304	....	382
18	1.02	1.02	.96A	1.02	1.01	.322	1	382
19	....	....	1.00A	1.00A	.97	.317	....	382
20	....	....	.87A	.87A	.82	.279	....	382
23	.83	.98B	.83	.98B	1.01	.322	200	398
24	1.13	1.18B	1.08A	1.14B	1.14	.332	10	397
25	1.19	1.24B	1.13A	1.13A	1.06	.321	93	433
26	....	1.15B	....	1.15B	1.19	.348	11	444
27	1.34	1.38B	1.34	1.38B	1.42	.392	960	1332
30	....	1.53B	....	1.53B	1.59	.429	50	1382

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.62	1.80	1.62	1.63	1.63	.427	75	1404
2	1.61	1.70	1.60	1.69	1.65	.438	18	1416
3	1.84	1.84	1.80	1.82	1.75	.456	29	1445
4	Exchange Closed: Independence Day							
7	1.86	1.86	1.52	1.52	1.41	.406	92	1509
8	1.65	1.79B	1.58	1.58	1.54	.424	2	1511
9	1.44	1.62	1.44	1.62B	1.64	.443	8	1517
10	....	....	1.55A	1.55A	1.57	.431	....	1517
11	1.33	1.33	1.33	1.33	1.24	.370	5	1517
14	1.35	1.57	1.35	1.55	1.54	.429	14	1520
15	1.79	1.97	1.65A	1.97	1.93	.496	182	1588
16	1.99	2.14B	1.95	2.14B	1.99	.505	99	1683
17	1.96	1.96	1.80	1.87	1.89	.496	13	1685
18	1.84	2.25	1.83A	2.21	2.25	.548	18	1697
21	2.30	2.51	2.20	2.47	2.43	.577	120	1602
22	2.40	2.40	2.10	2.13	2.28	.560	177	1456
23	1.89	2.25B	1.89	2.22	2.33	.573	11	1458
24	....	....	2.08A	2.08A	2.07	.541	....	1458
25	1.88	2.00	1.88	1.90	1.93	.521	18	1471
28	2.10	2.61B	2.10	2.58	2.64	.623	16	1477
29	2.57	2.70	2.50A	2.65	2.69	.623	5	1465
30	2.60	2.90	2.60	2.90	2.74	.630	12	1469
31	3.17	3.17	3.07	3.13	3.26	.688	13	1466

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.40	3.40	3.22	3.30B	3.30	.694	3	1465
4	3.18	3.19	3.18	3.19	3.21	.690	2	1465
5	....	....	2.68A	2.96A	2.75	.644	....	1465
6	....	3.14B	....	3.14B	3.11	.682	....	1465
7	....	3.23B	....	3.23B	3.27	.700	....	1465
8	3.30	3.30	3.13	3.20	3.29	.711	7	1463
11	3.52	3.58B	3.52	3.52	3.56	.740	1	1462
12	....	....	2.92A	2.92A	2.88	.678	....	1460
13	....	3.05B	....	3.05B	3.15	.709	....	1460
14	....	3.30B	....	3.30B	3.41	.736	....	1460
15	3.25	3.25	3.22	3.22	3.31	.728	2	1452

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 58 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	3.14	3.14	2.98A	2.98A	2.99	.696	6	1449
19	3.09	3.44	2.97A	3.44	3.47	.745	22	1448
20	3.64	3.74	3.60A	3.70	3.69	.765	3	1446
21	3.59@.58	3.80	3.52A	3.80	3.78	.773	121	1566
22	3.50	3.50	3.50	3.50	3.66	.761	222	1640
25	3.70	3.70	3.64	3.64	3.73	.775	3	1641
26	3.53	3.53	3.47	3.47	3.25	.732	3	1638
27	3.63	3.63	3.63	3.63	3.75	.775	1	1618
28	....	....	3.54A	3.54A	3.29	.735	....	1617
29	....	3.69B	....	3.69B	3.97	.797	....	1617

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	4.00	4.00	3.85	3.94	4.02	.806	997	1364
3	3.60@.59	3.98	3.59	3.91	3.96	.801	83	1422
4	3.70	3.70	3.70	3.70	3.65	.778	1	1422
5	3.50	3.50	2.97	2.97	2.82	.698	61	1463
8	2.48	2.48	2.42	2.42	2.38	.644	55	1418
9	2.65	2.65	2.65	2.65	2.68	.689	2	1419
10	2.80	2.92B	2.80	2.80	2.81	.703	10	1402
11	2.19	2.28B	2.19	2.19	2.29	.631	15	1402
12	....	2.95B	....	2.95B	2.96	.718	....	1402
15	3.29	3.29	3.25	3.25	3.43	.768	6	1399
16	3.40	3.40	3.25A	3.30A	3.28	.754	15	1399
17	3.65	3.72	3.55	3.72	3.80	.808	8	1389
18	4.36	4.71	4.35	4.71	4.74	.871	61	1353
19	4.63	4.90B	4.57	4.77	4.79	.876	49	1396
22	3.83	3.83	3.62	3.65	3.68	.797	18	1397
23	....	....	3.09A	3.09A	3.09	.745	....	1397
24	....	3.27B	....	3.27B	3.18	.756	....	1397
25	....	....	3.00A	3.11A	3.11	.757	....	1397
26	2.94	3.13B	2.94	2.94	2.87	.730	2	1399
29	....	3.80B	....	3.80B	3.80	.828	....	1399
30	....	3.82B	3.48A	3.55A	3.47	.808	....	1399

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.57B	....	3.57B	3.64	.829	....	1399
2	....	3.90B	3.53A	3.90B	3.98	.859	....	1399
3	4.29	4.29	4.19A	4.19A	4.08	.868	1	1398
6	4.19	4.25B	4.16A	4.19	4.20	.884	1	1398
7	....	....	3.53A	3.85A	3.83	.866	....	1398
8	3.86	3.86	3.80A	3.86	3.84	.872	10	1502
9	....	3.90B	3.63A	3.80A	3.77	.874	....	1390
10	4.17	4.17	3.76A	4.17	4.11	.900	1	1389
13	....	4.39B	....	4.39B	4.58	.931	....	1389
14	....	....	4.16A	4.28A	4.20	.917	....	1389
15	4.07	4.28	4.07	4.28	4.25	.921	81	1435
16	4.05	4.26B	4.05	4.05	4.03	.915	1	1435
17	....	4.10B	....	4.03N	4.08	.923	....	1435
20	....	....	3.65A	3.65A	3.73	.913	....	1435
21	....	....	3.53A	3.70A	3.61	.909	....	1435
22	3.57	3.75B	3.57	3.57	3.55	.913	10	1435
23	....	....	2.95A	2.95A	2.78	.848	....	1435
24	2.26	2.29	2.23A	2.25	2.14	.768	74	1425
27	1.76	1.76	1.65	1.69	1.69	.689	192	1295
28	2.24	2.24	2.08	2.09B	2.07	.769	160	1225
29	2.18	2.20B	2.16	2.16	2.20	.791	65	1223
30	1.69	2.37B	1.50	1.53	1.53	.671	137	1260
31	1.19	1.38	1.15A	1.24A	1.29	.615	38	1285

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.10	1.19	.95	1.14	1.08	.576	283	1377
4	1.18	1.26B	1.08	1.10	1.07	.591	12	1384
5	.86	1.00	.77	.94	.93	.569	115	1427
6	.80	.99	.79	.90	.93	.570	151	1450
7	.74	1.05	.74	.98	.98	.595	113	1503
10	1.32	1.40B	1.30	1.38B	1.34	.712	189	1472
11	1.70	1.70	1.56	1.57	1.55	.767	6	1466
12	1.85	1.96	1.79	1.96	1.97	.852	33	1445
13	1.85	2.23	1.85	2.17	2.18	.884	37	1429
14	2.36	2.36	2.14A	2.36	2.36	.909	4	1427
17	2.00	2.00	1.86	1.86	1.87	.873	12	1425
18	1.82	1.94	1.68A	1.94	1.89	.881	45	1462
19	2.13	2.13	1.85A	2.10A	2.08	.915	5	1460
20	1.96	1.96	1.96	1.96	2.00	.916	....	1415
21	1.56	1.61B	1.18	1.18	1.29	.807	9	1414
24	....	1.33B	1.25A	1.33B	1.39	.866	....	1414
25	2.51	2.53B	2.51	2.53B	2.58	.987	14	1390
26	2.52	2.52	2.30A	2.36	2.41	.986	63	1398
27	Exchange Closed: Thanksgiving Day							
28	3.02	3.02	2.98	3.00	2.99	.999	154	1321

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 58 CALLS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.43	3.43	3.12	3.12	3.02	.999	6	1319
2	2.97	2.97	2.77	2.77	2.75	.999	12	1271
3	2.67	3.02B	2.67	2.95B	2.99	.999	80	1089
4	2.75	2.86B	2.19	2.19	1.92	.999	13	1065
5	2.12	2.12	1.55A	1.55A	1.52	.999	1	1065
8	....	....	....	....	....	.999	....	....

DECEMBER 1986 59 CALLS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.95	.95	.95	.95	.97	.299	1	1
19	.90	.90	.90	.90	1.02	.310	1	2
20	....	....	....	1.02N	.84	.265	....	1
21	....	....	....	.84N	.74	.248	....	1
22	....	.75B	....	.74N	.70	.236	....	1
23	....	....	....	.70N	.67	.226	....	1
26	Exchange Closed: Memorial Day							
27	.60	.62B	.60	.62B	.78	.244	120	121
28	....	....	.70A	.70A	.63	.225	....	121
29	....	....	.60A	.60A	.55	.200	....	121
30	.43	.43	.42	.42	.41	.164	220	341

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	.45B	....	.41N	.44	.175	....	341
3	....	.59B	....	.59B	.74	.230	....	341
4	....	....	....	.74N	.74	.236	....	341
5	....	.80B	....	.80B	.98	.288	....	341
6	....	....	....	.98N	1.04	.301	....	341
9	.90	.90	.90	.90	.87	.273	100	441
10	....	.88B	....	.88B	1.04	.309	....	441
11	....	....	1.00A	1.00A	1.01	.299	....	441
12	....	....	1.00A	1.01N	1.02	.304	....	441
13	....	....	.98A	1.02N	1.00	.303	....	441
16	....	....	....	1.00N	.92	.292	....	441
17	.80	.80	.80	.80	.72	.250	6	441
18	....	.75B	....	.72N	.78	.266	....	441
19	....	....	....	.78N	.74	.261	....	441
20	....	....	....	.74N	.62	.226	....	441
23	.65	.75B	.65	.75B	.77	.264	100	541
24	....	.85B	....	.85B	.88	.272	....	541
25	.88	.90B	.88	.88	.82	.263	1	542
26	.92	.92	.92	.92	.92	.287	25	567
27	1.09	1.10B	1.09	1.10B	1.12	.328	5	572
30	....	1.18B	....	1.18B	1.25	.363	....	572

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.35	1.42	1.31A	1.41	1.29	.360	3	575
2	1.25	1.25	1.25	1.25	1.31	.370	155	725
3	1.48	1.48	1.41A	1.45A	1.40	.388	14	725
4	Exchange Closed: Independence Day							
7	....	1.46B	1.34A	1.34A	1.11	.339	....	725
8	1.44	1.44	1.20	1.20	1.22	.356	15	738
9	....	1.30B	1.20A	1.30B	1.30	.374	....	739
10	....	....	1.23A	1.23A	1.24	.362	....	739
11	....	....	1.06A	1.06A	.96	.304	....	739
14	1.05	1.17	1.03A	1.17	1.21	.359	31	760
15	1.38	1.62	1.35A	1.62	1.54	.423	23	746
16	1.58	1.68	1.52	1.65	1.58	.432	436	1123
17	1.62	1.62	1.42	1.50	1.50	.423	13	1123
18	1.65	1.82	1.65	1.82	1.80	.474	22	1127
21	1.84	2.00	1.77	1.95	1.96	.502	283	880
22	1.77	1.85B	1.65	1.70	1.80	.484	17	875
23	1.80	1.86	1.50	1.86	1.85	.498	26	890
24	1.70	1.70	1.63	1.65	1.61	.464	26	891
25	1.45	1.54	1.42	1.52	1.50	.444	25	894
28	1.74	2.12	1.74	2.09	2.09	.546	24	885
29	2.05	2.28	2.05	2.17	2.14	.546	37	884
30	2.05	2.32	2.05	2.23A	2.18	.553	25	894
31	2.48	2.60B	2.48	2.55	2.64	.615	33	879

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.65	2.70	2.52	2.70	2.70	.620	8	882
4	2.63	2.63	2.50A	2.58	2.61	.615	41	898
5	2.08	2.35	2.08	2.30	2.21	.566	42	863
6	2.58	2.60	2.45	2.45	2.50	.606	5	865
7	2.69	2.69	2.66A	2.66A	2.64	.625	51	841
8	2.70	2.70	2.56	2.56	2.65	.636	8	834
11	2.90	2.92	2.80	2.81	2.87	.667	26	838
12	2.39	2.39	2.27	2.30	2.27	.597	11	835
13	....	2.42B	....	2.42B	2.50	.629	....	834
14	2.70	2.70	2.70	2.70	2.73	.659	1	835
15	2.64	2.64	2.64	2.64	2.65	.649	20	852

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 59 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	2.50	2.50	2.36A	2.36A	2.35	.612	7	847
19	2.37	2.74	2.37	2.74	2.79	.666	7	846
20	2.98	3.00	2.94A	3.00	2.98	.689	12	843
21	2.95	3.02	2.85A	3.02	3.08	.699	166	1009
22	2.98	3.00	2.98	3.00	2.97	.684	2	1009
25	3.00	3.00	3.00	3.00	3.01	.699	4	1005
26	....	....	2.68A	2.68A	2.59	.650	....	1005
27	2.62	3.02B	2.62	3.02B	3.04	.699	3	1007
28	2.80	3.03B	2.80	2.81	2.63	.653	2	1006
29	3.22	3.22	3.22	3.22	3.24	.724	2	1007

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	3.33	3.33	3.24	3.27	3.27	.733	50	1039
3	2.92	3.32	2.92	3.20	3.23	.727	50	1044
4	3.17	3.17	2.96	2.96	2.93	.700	74	1040
5	2.65	2.82	2.17	2.17	2.20	.608	44	1039
8	1.95	2.07	1.82	1.82	1.80	.548	22	1041
9	2.03	2.18B	1.97	1.97	2.08	.596	70	1041
10	2.13	2.28B	2.09A	2.13	2.17	.612	2	1030
11	1.92	1.92	1.67A	1.75	1.74	.533	61	1043
12	1.99	2.28	1.99	2.28	2.32	.628	45	1070
15	2.63	2.75	2.53	2.75	2.73	.684	110	1067
16	2.67	2.67	2.56	2.56	2.59	.667	23	1075
17	2.88	3.00	2.86	3.00	3.06	.731	10	1037
18	3.48	3.95	3.48	3.90	3.94	.810	109	1031
19	3.94	4.10	3.72	3.99	3.99	.816	19	1017
22	3.04	3.08	3.03	3.03	2.96	.717	25	1010
23	2.65	2.72B	2.37	2.43A	2.43	.655	406	938
24	....	2.56B	....	2.56B	2.50	.667	....	938
25	2.45	2.45	2.34A	2.45	2.44	.668	2	938
26	2.35	2.38B	2.35	2.38B	2.20	.636	....	938
29	....	3.03B	....	3.03B	3.01	.750	40	898
30	....	3.02B	2.70A	2.82A	2.73	.724	....	898

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.82B	2.70A	2.82B	2.87	.750	....	898
2	2.74	3.16B	2.74	3.15B	3.15	.787	1	898
3	3.46	3.50B	3.36A	3.36A	3.26	.797	15	897
6	3.35	3.35	3.30	3.33	3.35	.816	34	883
7	....	....	2.75A	3.01A	3.00	.789	3	880
8	2.95	3.02	2.95	3.02	3.02	.796	4	907
9	....	3.08B	2.80A	3.00A	2.93	.797	....	868
10	3.26	3.30	2.90A	3.30	3.25	.832	5	863
13	3.58	3.58	3.58	3.58	3.67	.875	1	863
14	3.36	3.36	3.26A	3.36	3.33	.853	4	859
15	3.38	3.38	3.32A	3.38	3.36	.858	1	858
16	....	....	3.22A	3.22A	3.14	.847	....	858
17	3.07	3.20B	3.04	3.04	3.21	.858	2	856
20	2.72	2.72	2.72	2.72	2.86	.838	1	856
21	2.68	2.77B	2.66A	2.77B	2.75	.830	1	855
22	2.68	2.85B	2.68	2.68	2.70	.835	200	914
23	....	....	2.13A	2.13A	1.99	.737	....	914
24	1.64	1.64	1.37A	1.46	1.46	.630	40	941
27	1.25	1.25	1.03	1.05A@.03	1.05	.531	204	1031
28	1.48	1.48	1.39	1.40	1.40	.624	98	1009
29	1.48	1.53	1.37	1.46	1.49	.650	145	945
30	1.20	1.62B	.90	.94	.95	.506	218	1015
31	.68	.80	.62	.73	.76	.444	427	1216

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.59	.66B	.54	.62	.61	.396	359	1431
4	.72	.72	.57	.57	.59	.408	387	1641
5	.45	.53	.40	.48	.49	.382	256	1746
6	.39	.54	.38	.47	.49	.379	559	2029
7	.44	.56	.31	.49	.50	.399	480	2255
10	.73	.82	.68A	.72	.72	.512	337	2225
11	.94	.96	.85	.85	.87	.574	166	2181
12	1.08	1.20	1.04	1.19	1.19	.687	415	2017
13	1.10	1.42	1.07	1.33A	1.35	.733	136	1946
14	1.26	1.54B	1.18	1.46	1.48	.772	54	1848
17	1.17	1.17	1.07	1.07	1.09	.692	94	1767
18	.89	1.08	.89	1.08	1.08	.700	11	1757
19	1.00	1.29	1.00	1.21	1.23	.756	19	1756
20	1.21	1.21	1.01	1.09	1.14	.750	50	1738
21	.80	.87	.53	.58	.56	.551	139	1746
24	.53	.64	.51	.60	.61	.608	119	1766
25	.87	1.68	.87	1.60	1.60	.914	195	1747
26	1.69	1.69	1.30	1.36	1.45	.901	99	1747
27	Exchange Closed: Thanksgiving Day							
28	1.83	2.03	1.83	2.00	2.00	.979	47	1656

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 59 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.31	2.45B	1.95A	2.00	2.02	.997	65	1643
2	1.73	1.98	1.73	1.74	1.75	.997	40	1580
3	1.67	2.08	1.67	2.02A	1.99	.999	13	1561
4	1.66	1.86B	1.20	1.20	.94	.994	14	1554
5	.92	1.13	.50	.50	.52	.923	45	1527
8	....	....	....	....	....	.870	....	....

DECEMBER 1986 60 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	1.24	1.30	1.20A	1.20A	1.25	.363	3	3
17	....	....	1.13A	1.13A	1.17	.353	....	3
18	1.28	1.40	1.28	1.40	1.42	.402	6	7
21	1.55	1.58	1.48A	1.58	1.57	.428	6	12
22	1.45	1.49	1.30	1.39	1.42	.411	121	131
23	1.28	1.41	1.07	1.39	1.45	.423	6	135
24	1.24	1.30	1.24	1.24A	1.24	.390	11	142
25	1.12	1.12	1.06	1.12	1.15	.370	10	152
28	1.19	1.67	1.19	1.64	1.64	.469	51	173
29	1.62	1.83	1.56	1.69	1.68	.468	36	207
30	1.71	1.85	1.71	1.76	1.72	.475	53	250
31	2.07	2.35	1.95	2.35	2.10	.538	162	326

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.21@.26	2.26	2.00	2.08	2.16	.544	162	456
4	2.14	2.18	1.98	2.00	2.08	.537	35	488
5	1.67@.68	1.85	1.60	1.75	1.72	.486	38	510
6	1.93	2.01	1.93	2.00	1.97	.526	388	658
7	2.15	2.15	2.10	2.12	2.10	.546	31	650
8	2.10	2.12B	1.96	2.08	2.09	.556	20	664
11	2.32	2.39B	2.22	2.22	2.26	.587	12	676
12	1.90	1.90	1.74	1.75	1.74	.513	188	768
13	1.98	1.99B	1.86	1.93	1.94	.545	319	1099
14	2.12	2.15	2.06	2.15	2.14	.576	44	1107
15	2.07	2.10	2.05	2.09	2.07	.564	12	1103
18	2.01	2.05	1.78	1.80	1.83	.524	74	1098
19	1.87	2.26	1.87	2.22	2.21	.581	16	1102
20	2.37	2.45	2.33	2.45	2.37	.605	30	1109
21	2.30	2.47	2.26A	2.45	2.46	.616	30	1123
22	2.45	2.47	2.36	2.37A	2.36	.599	51	1143
25	2.36	2.41	2.36	2.40A	2.40	.615	7	1140
26	2.28	2.28	2.00	2.00	2.02	.561	15	1142
27	2.11	2.54	2.10	2.49	2.42	.614	292	1243
28	2.38	2.41B	2.04	2.06	2.05	.564	119	1236
29	2.40	2.48B	2.38	2.44	2.59	.642	7	1226

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	2.54	2.60B	2.46	2.50B	2.61	.650	4	1224
3	2.29	2.59	2.29	2.52	2.57	.644	23	1224
4	2.52	2.52	2.35	2.35A	2.30	.613	7	1223
5	2.28	2.28	1.61	1.61	1.68	.514	698	1531
8	1.50	1.57B	1.33	1.37@.34	1.35	.451	225	1568
9	1.51	1.71	1.47	1.53	1.57	.500	109	1573
10	1.78	1.81B	1.58	1.59B	1.64	.515	107	1561
11	1.47	1.47	1.20	1.30	1.29	.435	254	1627
12	1.48	1.81	1.46A	1.80	1.78	.532	93	1618
15	1.99	2.15	1.94	2.15	2.12	.590	104	1560
16	2.13	2.13	1.94	1.99B	2.00	.572	10	1509
17	2.33	2.44	2.23	2.42@.44	2.43	.642	423	1448
18	2.71	3.20	2.71	3.15	3.19	.734	193	1359
19	3.10	3.25	2.99	3.25	3.23	.741	28	1338
22	2.38	2.38	2.27A	2.30	2.32	.625	63	1291
23	2.08	2.08	1.80	1.85	1.84	.557	105	1304
24	1.88	1.95B	1.84	1.90B	1.92	.570	263	1339
25	1.76@.75	1.85	1.74	1.85	1.85	.570	153	1413
26	1.88	1.88	1.61	1.61	1.65	.535	103	1460
29	2.17	2.36	2.11	2.30	2.30	.658	67	1460
30	2.20	2.35B	1.96	2.10	2.05	.628	51	1476

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.05	2.14	2.01A	2.14	2.12	.655	3	1476
2	2.08	2.45	2.08	2.42	2.40	.697	14	1479
3	2.42	2.75	2.42	2.55A	2.49	.709	14	1476
6	2.63	2.63	2.52	2.52	2.57	.728	16	1433
7	2.02	2.29	1.97	2.29	2.27	.694	138	1337
8	2.18	2.27	2.18	2.22	2.25	.701	46	1343
9	2.22	2.22	2.07	2.12	2.15	.699	13	1350
10	....	2.49	2.42	2.49	2.46	.742	3	1349
13	2.64	2.75	2.64	2.75	2.81	.795	18	1336
14	....	....	2.45A	2.58A	2.52	.764	....	1335

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 60 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	2.47	2.52B	2.47	2.52B	2.53	.769	....	1335
16	2.57	2.57	2.35	2.35	2.35	.752	3	1333
17	2.39	2.43B	2.34	2.34	2.37	.765	3	1330
20	1.95	2.07	1.95	2.07	2.07	.733	7	1336
21	1.90	2.01B	1.87A	1.97	1.97	.720	103	1233
22	....	2.07B	1.93A	1.93A	1.90	.723	....	1233
23	1.56	1.62	1.24	1.31	1.32	.597	28	1250
24	1.05	1.07	.80	.91	.90	.475	117	1321
27	.72	.72	.60	.61	.62	.370	799	1826
28	.90	.96B	.85	.85	.86	.462	273	1833
29	.95	.95	.85	.95	.93	.488	143	1883
30	1.03	1.09	.52	.55@.53	.54	.342	639	2062
31	.38	.47	.34	.42@.45	.44	.285	799	2487

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.33	.36	.26	.31	.31	.239	703	2813
4	.36	.39	.28	.28	.29	.246	887	2950
5	.21	.25	.20	.24	.23	.222	724	2891
6	.18	.25	.18	.23	.23	.216	450	2937
7	.18	.24	.15	.22@.23	.22	.228	1317	3770
10	.35@.33	.40	.32	.35	.35	.312	1699	3298
11	.47	.48	.41	.42	.43	.364	416	3217
12	.55	.64	.52	.64	.63	.475	537	2821
13	.52@.55	.78	.52	.72	.72	.523	540	2595
14	.65	.86	.57	.80	.80	.567	1025	2735
17	.62	.64	.49	.49	.50	.450	325	2696
18	.41@.42	.53	.41	.50	.50	.451	413	2522
19	.47	.62	.47	.59	.57	.510	194	2553
20	.55	.57	.43	.47	.49	.491	525	2584
21	.33	.35	.16	.20	.19	.275	1867	3393
24	.17	.19	.13	.18	.18	.292	530	3340
25	.28	.84B	.28	.75@.81	.79	.692	1424	2780
26	.74	.79	.53	.61@.62	.65	.647	520	2765
27	Exchange Closed; Thanksgiving Day							
28	.91	1.15	.91	1.06	1.07	.845	179	2424

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.42@.45	1.48	.95	1.05	1.08	.916	595	2386
2	.85	1.07	.67A	.78	.82	.880	86	2310
3	.70	1.14B	.70	1.00	1.00	.971	164	2158
4	.63	.93	.20A	.20A	.19	.415	455	2266
5	.20	.25	.01	.01	....	.095	1379	....

DECEMBER 1986 61 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.85	.85	.85	.85	.88	.301	1	1
28	1.25	1.26	1.20	1.25	1.27	.394	109	109
29	1.28	1.44	1.15	1.30	1.31	.393	15	122
30	1.31	1.47	1.29A	1.41	1.36	.399	14	133
31	1.60	1.70	1.54	1.68	1.66	.461	217	325

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.55	1.70	1.68	.466	188	470
4	1.72	1.73B	1.53	1.62	1.62	.458	163	563
5	1.32	1.43	1.28A	1.35	1.31	.408	73	559
6	1.56	1.65	1.52	1.57A	1.54	.447	50	601
7	1.67	1.70	1.63	1.66	1.65	.466	76	668
8	1.59	1.70B	1.54	1.70B	1.63	.476	93	702
11	1.80	1.80	1.71	1.71	1.76	.506	86	770
12	1.50@.48	1.50	1.30	1.30	1.31	.429	122	883
13	1.44@.48	1.54	1.42A	1.50	1.48	.460	100	962
14	1.62	1.68	1.57	1.68	1.65	.490	56	1015
15	1.59	1.63	1.55	1.61	1.59	.477	30	1009
18	1.56	1.66	1.39	1.42	1.40	.436	3783	4781
19	1.36@.35	1.78	1.35	1.78	1.71	.493	5157	2253
20	1.86	1.95	1.80	1.90	1.86	.518	315	2356
21	1.75	1.95	1.73	1.95	1.92	.528	92	2395
22	1.91	1.95	1.80	1.85	1.85	.511	102	2483
25	1.85	1.88	1.84	1.86A	1.86	.527	32	2506
26	1.77	1.78	1.55	1.55	1.54	.471	69	2549
27	1.62	2.00	1.62	1.92	1.89	.525	52	2572
28	1.77	1.91	1.51	1.55	1.57	.473	189	2581
29	1.70@.71	2.06	1.70	2.02	2.03	.553	74	2588

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	2.05	2.12	1.95	2.10	2.04	.561	52	2622
3	1.78	2.09	1.70	1.99	2.00	.554	118	2648
4	2.00	2.00	1.75	1.80	1.77	.521	152	2709
5	1.76	1.76	1.19	1.21	1.24	.421	300	2924

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 61 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	1.08	1.15	.95	1.00@.95	.97	.359	1218	3401
9..	1.11	1.29	1.06	1.10B	1.15	.405	214	3338
10..	1.35	1.35	1.18	1.22	1.21	.419	204	3318
11..	1.05	1.05	.89	.90	.93	.342	45	3317
12..	1.02	1.33	1.02	1.30	1.32	.435	34	3301
15..	1.53	1.59B	1.47	1.59B	1.61	.492	644	2761
16..	1.60	1.60	1.46	1.50B	1.51	.474	86	2720
17..	1.75	1.85	1.66	1.78	1.85	.547	1166	2731
18..	2.04	2.52	2.04	2.50	2.52	.647	157	2638
19..	2.50	2.65	2.34	2.60	2.57	.656	209	2563
22..	1.83	1.86	1.72	1.77	1.78	.527	719	2320
23..	1.61	1.61	1.34	1.37A	1.37	.457	491	2553
24..	1.50	1.51	1.35	1.42	1.42	.469	260	2660
25..	1.30	1.37	1.25	1.35	1.35	.469	79	2725
26..	1.39	1.39	1.20	1.20	1.19	.433	174	2803
29..	1.62	1.78	1.52	1.72B	1.72	.557	278	2910
30..	1.67	1.75B	1.40	1.53	1.54	.524	94	2915

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.47	1.60	1.42	1.60	1.57	.552	440	3192
2..	1.52	1.80	1.51A	1.75	1.76	.596	67	3202
3..	1.78	2.06	1.78	1.84	1.84	.607	236	3338
6..	1.98	1.99B	1.84	1.85B	1.90	.626	43	3342
7..	1.43	1.63	1.42	1.57	1.65	.586	142	3181
8..	1.59	1.61	1.59	1.61	1.60	.590	52	3177
9..	1.62	1.62	1.42A	1.50	1.51	.586	219	3013
10..	1.72	1.78B	1.50A	1.78B	1.78	.633	1	3002
13..	1.86	2.00	1.85A	2.00	2.07	.692	8	2999
14..	1.72	1.83B	1.72	1.80B	1.84	.653	252	2928
15..	1.86	1.87B	1.78A	1.79	1.82	.657	19	2929
16..	1.81	1.81	1.63	1.63	1.63	.634	28	2911
17..	1.70	1.70	1.55	1.55	1.68	.647	25	2898
20..	1.42	1.42	1.30A	1.41	1.41	.604	9	2896
21..	1.22	1.39	1.22	1.32	1.31	.586	176	3036
22..	1.27	1.39B	1.20	1.20	1.20	.586	66	3009
23..	1.01	1.03	.74	.83	.79	.446	989	3402
24..	.63	.67	.49	.53	.52	.326	334	3578
27..	.39	.43	.33	.35	.35	.232	432	3709
28..	.54	.57	.49	.54	.52	.308	574	3690
29..	.54	.57	.46	.57	.55	.330	370	3936
30..	.64	.64	.28	.30	.30	.205	610	3597
31..	.21	.24	.18	.21	.22	.162	594	3699

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.16	.18	.12	.15	.15	.125	507	3954
4..	.18	.18	.13	.15	.13	.128	387	3848
5..	.09	.11	.09	.10B	.10	.110	179	3816
6..	.08	.11	.08	.09	.03	.105	123	3862
7..	.09	.12	.06	.10	.09	.109	176	3918
10..	.14	.18	.14	.15	.15	.158	105	3944
11..	.21	.21	.18	.18	.19	.191	182	3980
12..	.24@.25	.30	.22	.30	.30	.274	1197	3815
13..	.25	.35	.22	.31@.32	.31	.310	649	3747
14..	.28	.41	.25	.38@.39	.38	.344	664	3907
17..	.29	.29	.19	.20B	.20	.229	453	3489
18..	.15	.21	.15	.19	.19	.223	287	3393
19..	.21	.25	.18A	.24@.21	.23	.263	545	3409
20..	.21	.22	.15	.15	.16	.239	169	3392
21..	.09	.11	.04	.05	.07	.094	817	2958
24..	.06	.06	.03	.04	.04	.087	202	2892
25..	.07@.06	.30	.06	.25@.30	.28	.364	819	2921
26..	.24	.30	.15	.19	.19	.301	901	2823
27..	Exchange Closed; Thanksgiving Day							
28..	.29	.40	.29	.37	.37	.499	466	2761

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.56	.61	.25	.33	.34	.513	738	2603
2..	.20	.31	.15	.17	.18	.351	928	3000
3..	.11	.32	.10	.27@.29	.28	.494	1487	3884
4..	.06	.18	.01	.02	.02	.001	918	3899
5..	CAB	.02	CAB	CAB	CAB	.000	277	—

DECEMBER 1986 62 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	1.07	1.10	1.07	1.10	1.04	.328	5	5
31..	1.25	1.28	1.25	1.28	1.30	.387	6	11

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 62 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.27	1.30	1.21	1.21	1.34	.392	14	25
4..	1.34	1.34	1.17	1.23	1.27	.383	26	49
5..	1.05	1.05	.95	1.03A	.99	.334	23	32
6..	1.15	1.18B	1.15	1.15	1.17	.371	1	33
7..	1.25	1.30	1.24	1.24	1.26	.389	37	68
8..	1.26	1.26	1.10	1.17	1.25	.397	8	73
11..	1.40	1.40	1.28	1.35	1.35	.425	29	102
12..	1.12	1.12	.97	1.00	.98	.350	166	229
13..	1.10	1.14	1.05	1.08	1.12	.378	66	289
14..	1.18	1.27	1.15	1.27	1.26	.406	83	361
15..	1.23	1.24	1.18	1.22	1.20	.393	31	377
18..	1.12	1.18	1.00	1.07	1.04	.353	94	468
19..	1.05	1.35	1.05	1.34	1.32	.407	40	500
20..	1.45	1.52	1.38	1.46	1.43	.431	70	556
21..	1.36	1.55	1.36	1.52	1.49	.441	138	621
22..	1.45	1.49	1.39	1.45	1.43	.423	53	642
25..	1.41	1.47	1.39	1.47	1.44	.438	39	646
26..	1.32	1.37	1.16	1.20	1.16	.383	45	674
27..	1.20@1.23	1.54	1.20	1.48	1.45	.436	107	691
28..	1.37@1.36	1.44	1.14	1.18	1.18	.385	120	773
29..	1.30	1.57	1.30	1.57B	1.57	.464	83	809

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.60	1.65	1.52	1.62	1.57	.470	360	996
3..	1.39	1.62	1.32	1.52	1.53	.463	182	981
4..	1.56	1.56	1.34	1.35	1.34	.430	91	1026
5..	1.31	1.33	.86	.86	.90	.333	909	1539
8..	.80	.83	.67	.70	.70	.275	1577	2333
9..	.75	.94	.75	.82B	.83	.316	54	2368
10..	.98	.98	.86A	.89	.88	.329	19	2335
11..	.70	.70	.60	.65	.66	.259	173	2487
12..	.73	.99B	.73	.95	.97	.343	16	2484
15..	1.10	1.23	1.08	1.22	1.22	.397	1411	1941
16..	1.22	1.22	1.07	1.12@1.10	1.11	.379	421	1945
17..	1.30	1.40	1.26	1.39	1.39	.450	683	2089
18..	1.58	1.99	1.58	1.91@.99	1.95	.554	292	2051
19..	1.92	2.09	1.84	1.99@.98	1.99	.562	139	2039
22..	1.40@1.36	1.42	1.30	1.34	1.34	.430	127	2101
23..	1.21	1.22	.95	.98@1.01	.99	.361	439	2015
24..	1.09	1.09	.97	1.04	1.03	.373	111	2033
25..	.92@.94	1.01	.88	.99	.97	.371	415	2056
26..	1.01	1.01	.81	.81	.84	.337	183	2103
29..	1.16	1.30	1.10	1.25	1.25	.455	216	1953
30..	1.29	1.29	.99	1.08A	1.08	.421	1211	2816

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.06	1.15	1.00	1.15	1.12	.447	231	2825
2..	1.05	1.28	1.02	1.28@1.27	1.27	.489	153	2837
3..	1.26	1.50	1.25A	1.30	1.32	.499	1794	4222
6..	1.39	1.41B	1.31	1.31	1.35	.515	45	4237
7..	1.00@.99	1.18	.96	1.12A@1.11	1.12	.472	151	4261
8..	1.05	1.11	1.05	1.10	1.08	.475	214	4255
9..	1.05	1.09B	.93	1.00	1.00	.468	844	3853
10..	1.02	1.24	1.02	1.22	1.21	.514	96	3857
13..	1.26	1.45	1.26	1.45@1.42	1.44	.574	66	3852
14..	1.15	1.27B	1.15	1.25	1.25	.529	494	4076
15..	1.19	1.30	1.16A	1.24	1.23	.531	608	4229
16..	1.23	1.23	1.04	1.06	1.06	.504	306	4348
17..	1.10	1.17B	.98	1.10	1.08	.516	120	4345
20..	.93	.93	.78	.90B	.89	.464	136	4312
21..	.76	.85	.74	.83A	.82	.443	232	4318
22..	.85	.88	.70	.73	.72	.440	800	4365
23..	.57	.61	.40	.42	.46	.304	1709	4569
24..	.36	.38	.28	.28	.29	.203	1030	4557
27..	.23	.23	.17	.20	.20	.129	1117	4430
28..	.32	.32	.28	.30A@.28	.30	.184	312	4458
29..	.32	.32	.27	.32	.29	.199	437	4463
30..	.37	.37	.13	.14	.15	.109	1616	3958
31..	.12	.12	.10	.12	.11	.080	173	3891

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.08	.09	.05	.07	.07	.057	111	3891
4..	.06	.09	.06	.07	.06	.057	212	3906
5..	.04	.05	.04	.04	.04	.046	77	3893
6..	.03	.05	.03	.04	.04	.043	11	3841
7..	.03	.05	.03	.05	.04	.044	57	3738
10..	.05	.07	.04	.07	.06	.065	106	3781
11..	.08	.09B	.07	.08	.09	.082	94	3777
12..	.10@.11	.13	.08	.12	.12	.129	650	4319
13..	.14	.15	.10A	.13	.14	.149	81	4372
14..	.10	.17	.10	.15	.15	.168	792	4868

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 62 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.09	.09	.06	.06	.07	.088	195	4970
18..	.06	.08	.05	.08	.07	.082	149	4971
19..	.07	.07	.07	07	.07	.100	269	5078
20..	.07	.07	.04	.05	05	.083	366	5170
21..	.03@.02	.04	.01	.03@.04	04	.021	2106	3684
24..	.01	.02	.01	01	.02	.015	236	3664
25..	.03	.08	.02	.08	08	.118	508	3692
26..	.07	.08	.03	.04	.05	.080	526	3618
27..	Exchange Closed: Thanksgiving Day							
28..	.06	.11	.06	.10	.10	.157	2087	4400

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.13	.15	.05	.06	.06	.097	599	3892
2..	.01	04	.01	.03	.02	.027	454	3828
3..	.01	.02	01	.02	02	.028	147	3697
4..	CAB	.01	CAB	CAB	CAB	.000	123	3557
5..	.01	.01	CAB	CAB	CAB	000	4	....

DECEMBER 1986 63 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.88	.88	88	88	.88	301	1	1
7..	....	.95B	....	.95B	.95	.317	....	1
8..	.96	.96	.92A	.96	.92	.324	100	101
11..	1.04	1.07B	1.00	1.01	1.02	.349	4	105
12..	.82	.83	.76	.76	.72	.278	24	129
13..	.85	.85	.82A	.82A	.83	.302	[illegible]	131
14..	.94	.95	.91	.95	.94	.328	85	216
15..	.89	.92	.86	.90	.90	.315	34	225
18..	.83	.90	.77	.77	.77	.277	108	247
19..	.88	1.00	.88	.98	1.01	.326	7387	7626
20..	1.10	1.16	1.04	1.13	1.09	.349	1103	8722
21..	.99	1.18	.99	1.14@.13	1.13	.358	139	8800
22..	1.15	1.15	1.02	1.07	1.08	.341	8517	17237
25..	1.10	1.11	1.06	1.10B	1.10	.354	15	17248
26..	1.00	1.05	.86	.86	.87	.302	29	17261
27..	.96	1.16	.96	1.12	1.10	.351	51	17299
28..	1.07	1.12	.89A	.92	.88	.304	126	17322
29..	.97	1.25	.97	1.25@.22A	1.22	.378	298	17574

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	1.22	1.25	1.11	1.23	1.19	.382	117	17567
3..	1.04	1.20	1.01A	1.18	1.16	.375	196	17555
4..	1.11	1.18	1.00	1.00@.02	1.00	.343	48	17561
5..	.99	.99	.66	.66	.65	.255	7862	13466
8..	.58	.58	.48	.49	.49	.204	2303	11502
9..	.58	.66	.55	.58	.59	.238	285	11308
10..	.72	.72	.61A	.62	.62	.249	1163	10298
11..	.47	.49	.43	.43	.47	.189	67	10285
12..	.66	.72	.60	.70@.72	.71	.261	92	10328
15..	.79	.93	.79	.91	.89	.308	326	10292
16..	.89	.89	.77	.80	.80	.292	123	10311
17..	1.00	1.03	.95A	1.01@.03	1.02	.358	451	10360
18..	1.20	1.53	1.20	1.53@.50	1.53	.459	302	10329
19..	1.42	1.59	1.39	1.55@.53A	1.53	.467	338	10475
22..	1.03@.01	1.05	.94	1.02@.04	1.02	.337	1301	11242
23..	.86	.87	.69	.72A	.71	.274	9239	3830
24..	.76	.77	.70	.75	.73	.284	527	3644
25..	.66	.72	.62	.69	.69	.283	126	3562
26..	.72	.72	.60	.60	.60	.252	42	3526
29..	.81	.94	.79	.91	.91	.356	422	3605
30..	.90	.90	.67	.77	.77	.324	56	3599

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.74	.77	.67A	.75B@.77	.76	.346	23	3603
2..	.72	.90	.70	.87A	.87	.385	484	3806
3..	.85	1.02B	.85	.90	.92	.393	279	3944
6..	.98	.98	.90	.92	.93	.406	37	3922
7..	.68	.79	.63	.72	.76	.362	77	3920
8..	.75	.75	.68	.73	.71	.363	34	3937
9..	.69	.69	.60	.64B	.66	.354	100	3892
10..	.62	.83	.62	.81	.82	.395	147	3954
13..	.86	.93	.83	.91B	.95	.451	57	3959
14..	.76	.83	.76	.80	.80	.404	73	3968
15..	.78	[illegible]	.72	.80	.81	.404	279	3937
16..	.80	.80	.64	.69	.69	.376	260	3717
17..	.67	[illegible]	.62	.62	.67	.384	15	3724
20..	.53	[illegible]	.45	.51B	.53	.330	52	3715
21..	.47	[illegible]	.44	.50A@.47	.48	.309	34	3717
22..	.52	[illegible]	.39	.41B	.41	.303	383	3656
23..	.33	[illegible]	.22	.25	.24	.189	248	3656

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

DECEMBER 1986 63 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.20	.22	.14	.16	.16	.114	197	3514
27..	.11	.12	.09	.11	.11	.064	586	3434
28..	.15	.18	.15	.18	.16	.098	91	3310
29..	.16	.16	.13	.16	.16	.107	765	2861
30..	.15	.17B	.07	.07	.07	.051	750	2837
31..	.07	.07	.05	.05	.05	.035	318	2456

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.04	.05	.04	.04	.04	.022	121	2419
4..	.05	.05	.03	.03	.03	.022	91	2439
5..	.02	.03	.02	.03	.03	.017	101	2319
6..	.02@.01	.02	.01	.02	.02	.015	12	2316
7..	.02	.02	.02	.02	.02	.015	130	2333
10..	.02	.03	.02	.03	.03	.022	200	2186
11..	.03@.02	.04	.02	.03	.03	.028	151	2077
12..	.03	.05	.03	.05	.05	.049	253	2115
13..	.04	.06	.04	.05	.05	.057	15	2126
14..	.05	.07	.05	.07	.06	.065	33	2105
17..	.03	.03	.03	.03	.02	.025	125	2105
18..	.01	.02	.01	.02	.02	.022	64	2050
19..	.03	.03	.02	.02	.02	.027	12	2050
20..	.01	.01	.01	.01	.02	.020	1	2050
21..	.01	.01	.01	.01	.01	.003	2	2049
24..	.01	.01	CAB	.01	.01	.001	65	2017
25..	.02	.02	.01	.02	.02	.022	37	2006
26..	.03	.03	.01	.01	.01	.011	151	2020
27..	Exchange Closed: Thanksgiving Day							
28..	.02	.02	.02	.02	.02	.023	13	1957

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.01	.02	.02	.004	135	1932
2..	CAB	CAB	CAB	CAB	CAB	.000	2	1951
3..	CAB	CAB	CAB	CAB	CAB	.000	5	1949
4..	CAB	CAB	CAB	CAB	CAB	.000	17	1938
5..	CAB	CAB	CAB	CAB	CAB	.000	2	....

DECEMBER 1986 64 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
4..	.84	.84	.74	.74	.73	.265	21	21
5..	.66	.67	.42	.44	.47	.189	14	34
8..	.38	.38	.33	.36	.37	.145	74	97
9..	.45	.45	.39	.40	.41	.173	7	100
10..	.49	.49	.42	.43	.44	.182	25	116
11..	.34	.34	.30	.33	.32	.133	8	111
12..	.47	.48B	.44	.46	.49	.192	13	121
15..	.56	.61	.56	.60	.64	.231	327	444
16..	.68	.68	.57	.57	.57	.217	206	505
17..	.69	.74	.69	.74	.75	.274	397	728
18..	.84	1.15	.84	1.10	1.12	.367	318	941
19..	1.05	1.18	.98	1.17	1.14	.375	64	960
22..	.77	.78	.70	.73	.72	.255	71	1000
23..	.60	.64	.46A	.52	.51	.201	162	982
24..	.53	.55	.48	.52	.52	.209	163	1026
25..	.46	.50	.43	.49	.48	.207	54	1038
26..	.47	.47	.43	.46	.41	.180	72	1053
29..	.57	.64	.54	.64	.64	.268	36	1055
30..	.64	.64	.46	.51B	.53	.239	59	1075

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.50	.52	.45	.51	.51	.257	60	1078
2..	.47	.58	.47	.58	.58	.290	48	1095
3..	.55	.72	.55	.61	.62	.296	59	1110
6..	.68	.68	.60	.60	.61	.304	131	1164
7..	.45	.51	.42	.50	.50	.264	73	1184
8..	.44	.48	.43	.47	.46	.263	139	1093
9..	.44	.44	.35	.36	.40	.253	30	1076
10..	.51	.52	.48	.51	.51	.288	76	1119
13..	.55	.56	.53	.56	.61	.334	16	1107
14..	.48	.53	.48	.52	.52	.289	81	1133
15..	.47	.53B	.47	.48	.51	.288	90	1129
16..	.50	.50	.40	.40	.40	.261	71	1154
17..	.43	.45B	.38	.39@.38	.39	.267	52	1170
20..	.33	.33	.27	.29	.30	.217	174	1227
21..	.25	.29	.23	.28	.27	.198	30	1231
22..	.30	.30	.21	.21	.21	.191	93	1217
23..	.16	.17	.12	.14	.13	.106	152	1246
24..	.14	.14	.08	.08	.09	.057	126	1172
27..	.06	.07	.05	.05	.05	.028	128	1101
28..	.09	.09	.08	.09	.09	.046	100	1112
29..	.09	.09	.08	.08	.09	.051	760	1601

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 64 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.09	.09	.04	.04	.04	.021	571	2101
31	.02	.04	.02	.04	.03	.013	346	2365

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.02@.03	.03	.02	.03	.03	.007	49	2316
4	.02	.02	.02	.02	.02	.007	28	2316
5	.01	.01	.01	.01	.01	.005	74	2310
6	....	....	....	.01N	.01	.004	5	2310
7	.01	.01	.01	.01	.01	.004	10	2300
10	.01	.02	.01	.02	.02	.006	251	2374
11	.02	.02	.02	.02	.02	.008	2	2369
12	.02	.02	.02	.02	.02	.015	7	2367
13	.01	.02	.01	.02	.02	.017	8	2375
14	....	....	....	.02N	.02	.020	....	2369
17	....	....	....	.02N	.01	.005	....	2369
18	.01	.01	.01	.01	.01	.004	50	2369
19	.01	.01	.01	.01	.01	.005	60	2379
20	....	....	....	.01N	.01	.003	....	2379
21	CAB	CAB	CAB	CAB	CAB	.000	1	2378
24	CAB	CAB	CAB	CAB	CAB	.000	....	2378
25	.01	.01	.01	.01	.01	.002	18	2373
26	....	....	....	.01N	....	.000	....	2373
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.001	....	2373

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	2373
2	CAB	CAB	CAB	CAB	CAB	.000	....	2373
3	CAB	CAB	CAB	CAB	CAB	.000	15	2373
4	CAB	CAB	CAB	CAB	CAB	.000	....	2373

DECEMBER 1986 65 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.51	.52B	.51	.52B	.51	.186	3	3
23	.48	.48	.33	.36	.36	.141	7	10
24	.36	.36	.36	.36	.36	.147	8	18
25	.31	.33	.29	.33	.32	.145	113	128
26	.30	.32	.28A	.28A	.22	.124	7	130
29	.38	.43	.36	.43	.43	.193	21	140
30	.36	.36	.30	.30	.36	.169	6	140

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.30	.31B	.29	.31B	.33	.183	4	142
2	.29	.37B	.29	.36	.37	.209	28	158
3	.38	.48	.38	.40	.41	.213	56	190
6	.43	.43	.38	.40B	.40	.217	165	252
7	.29	.31	.25A	.31	.31	.183	87	220
8	.28	.28	.27	.27	.27	.180	53	255
9	.23	.23	.22	.23B	.23	.171	49	235
10	.30	.33	.28	.33	.31	.197	50	274
13	.37	.37	.37	.37	.37	.232	11	284
14	.28	.30	.28	.30	.30	.194	15	286
15	.30	.31	.29	.29	.30	.192	49	317
16	.30	.30	.24A	.24A	24 6	.169	14	320
17	.22	.25B	.19	.20	.24	.172	52	359
20	.17	.18	.15	.17	.17	.132	54	306
21	.14	.15	.14	.15	.15	.117	104	403
22	.11	.11	.11	.11	.11	.110	30	431
23	.08	.09	.07	.07	.06	.054	21	429
24	.06	.06	.04	.05	.05	.026	87	346
27	....	....	.04A	.04A	.03	.011	....	346
28	....	....	....	.03N	.06	.019	....	346
29	.04	.04	.04	.04	.04	.022	30	373
30	.04	.04	.02	.02	.02	.007	15	368
31	.01	.01	.01	.01	.01	.004	21	340

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.01	.01	.01	.01	.01	.002	20	340
4	....	....	....	.01N	.01	.002	....	340
5	....	....	....	.01N	....	.001	....	340
6	CAB	CAB	CAB	CAB	CAB	.001	....	340
7	CAB	CAB	CAB	CAB	CAB	.001	....	339
10	CAB	CAB	CAB	CAB	CAB	.001	....	339
11	.01	.01	CAB	CAB	CAB	.001	10	313
12	CAB	CAB	CAB	CAB	CAB	003	....	313
13	CAB	CAB	CAB	CAB	CAB	004	....	313
14	CAB	CAB	CAB	CAB	CAB	.004	1	312
17	CAB	CAB	CAB	CAB	CAB	.000	....	412
18	CAB	CAB	CAB	CAB	CAB	000	....	412

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
DECEMBER 1986 65 CALLS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.01	.01	.01	.01	....	.000	1	412
20	CAB	CAB	CAB	CAB	CAB	.000	....	412
21	CAB	CAB	CAB	CAB	CAB	.000	....	412
24	CAB	CAB	CAB	CAB	CAB	.000	....	412
25	CAB	CAB	CAB	CAB	CAB	.000	....	312
26	CAB	CAB	CAB	CAB	CAB	.000	57	257
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	257

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	257
2	CAB	CAB	CAB	CAB	CAB	.000	....	257
3	CAB	CAB	CAB	CAB	CAB	.000	2	256
4	CAB	CAB	CAB	CAB	CAB	.000	....	256

MARCH 1987 53 CALLS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	6.72	6.72	6.72	6.72	6.62	.959	3	3
12	....	....	....	6.62N	7.17	.970	....	3
13	....	7.30B	....	7.30B	7.36	.974	....	3
14	....	7.48B	....	7.48B	7.56	.978	....	3
17	....	....	....	7.56N	7.06	.973	....	3
18	....	....	....	7.06N	7.07	.974	....	3
19	....	7.17B	....	7.07N	7.29	.977	....	3
20	....	....	....	7.29N	7.21	.978	....	3
21	....	....	6.50A	6.50A	6.51	.966	....	3
24	....	....	....	6.51N	6.52	.971	....	3
25	....	7.62B	....	7.62B	7.84	.988	....	3
26	....	....	....	7.84N	7.67	.987	....	3
27	Exchange Closed; Thanksgiving Day							
28	....	8.12B	....	8.12B	8.31	.992	....	3

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	8.31N	8.35	.993	....	3
2	....	....	8.15A	8.15A	8.05	.992	....	3
3	....	....	....	8.05N	8.28	.993	....	3
4	....	....	....	8.28N	7.19	.985	....	3
5	....	....	....	7.19N	6.81	.981	....	3
8	....	....	6.79A	6.79A	6.87	.984	....	3
9	....	....	....	6.87N	6.33	.976	....	3
10	....	....	....	6.33N	6.80	.983	....	3
11	....	....	....	6.80N	6.57	.981	....	3
12	....	....	6.20A	6.50A	6.48	.980	....	3
15	....	....	....	6.48N	6.15	.978	....	3
16	....	....	5.98A	5.98A	5.85	.974	....	3
17	....	....	....	5.85N	5.99	.978	....	3
18	....	....	....	5.99N	6.59	.987	....	3
19	....	6.85B	....	6.85B	6.89	.990	....	3
22	....	7.60B	....	7.60B	7.50	.995	....	3
23	....	....	....	7.50N	8.23	.997	....	3
24	7.85	8.10	7.85	8.10	8.13	.997	1	4
25	Exchange Closed; Christmas							
26	....	....	....	8.13N	8.27	.998	1	5
29	....	....	....	8.27N	8.81	.999	....	5
30	....	....	....	8.81N	8.78	.999	....	4
31	....	9.40B	....	9.40B	9.47	.999	....	3

MARCH 1987 54 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.35	4.35	4.35	4.35	4.29	.688	100	100
2	....	....	....	4.29N	4.39	.695	....	100
3	....	4.60B	....	4.60B	4.59	.711	....	100
4	Exchange Closed; Independence Day							
7	....	4.65B	....	4.59N	4.02	.677	....	100
8	....	4.50B	....	4.30B	4.20	.691	....	100
9	....	4.25B	4.10A	4.25B	4.40	.705	....	100
10	....	....	....	4.40N	4.30	.697	....	100
11	....	....	4.15A	4.15A	3.69	.654	....	100
14	....	3.85B	....	3.85B	4.25	.699	....	100
15	....	4.60B	....	4.50B	4.94	.744	....	100
16	....	....	....	4.94N	4.96	.749	....	100
17	....	....	....	4.96N	4.90	.746	....	100
18	....	5.35B	4.80A	5.35B	5.46	.779	....	100
21	....	5.60B	....	5.60B	5.75	.796	....	100
22	....	....	5.20A	5.20A	5.50	.787	....	100
23	....	....	5.05A	5.50N	5.63	.794	....	100
24	....	....	5.25A	5.25A	5.28	.778	....	100
25	....	....	4.95A	4.95A	5.04	.767	....	100
28	....	5.95B	....	5.95B	6.11	.825	....	100
29	....	....	6.05A	6.05A	6.14	.827	....	100
30	....	....	....	6.14N	6.15	.830	....	100
31	....	....	....	6.15N	6.90	.859	....	100

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1987 54 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	6.60N	6.11	.950	....	103
18	....	....	....	6.11N	6.12	.951	....	103
19	....	6.22B	....	6.22B	6.33	.957	....	103
20	....	....	....	6.33N	6.25	.958	....	103
21	....	....	5.55A	5.55A	5.49	.937	....	103
24	....	....	....	5.49N	5.52	.945	....	103
25	....	6.60B	....	6.60B	6.88	.975	....	103
26	....	....	....	6.88N	6.72	.973	....	103
27	Exchange Closed; Thanksgiving Day							
28	....	7.12B	....	7.12B	7.33	.983	....	103

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	7.33N	7.37	.984	....	103
2	....	....	7.17A	7.17A	7.05	.982	....	103
3	....	....	....	7.05N	7.28	.985	....	103
4	....	....	....	7.28N	6.21	.969	....	103
5	....	....	....	6.21N	5.82	.961	....	103
8	....	....	5.81A	5.81A	5.89	.965	....	103
9	....	....	....	5.89N	5.36	.952	....	103
10	....	....	....	5.36N	5.84	.965	....	103
11	....	....	....	5.84N	5.62	.960	....	103
12	....	....	5.22A	5.50A	5.52	.959	....	103
15	....	....	....	5.52N	5.20	.953	....	103
16	....	....	5.04A	5.04A	4.90	.945	....	103
17	....	....	....	4.90N	5.03	.952	....	103
18	....	....	....	5.03N	5.60	.970	....	103
19	....	5.85B	....	5.85B	5.89	.977	....	103
22	....	6.60B	....	6.60B	6.50	.987	....	103
23	....	....	....	6.50N	7.23	.993	....	103
24	....	....	....	7.23N	7.13	.993	....	103
25	Exchange Closed; Christmas							
26	....	....	....	7.13N	7.27	.995	....	103
29	....	....	....	7.27N	7.81	.997	....	103
30	....	....	....	7.81N	7.78	.997	....	6
31	....	8.40B	....	8.40B	8.47	.998	....	6

MARCH 1987 56 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	2.58	2.58	2.58	2.58	2.53	.505	25	25
17	....	....	2.12A	2.12A	2.09	.466	....	25
18	....	2.20B	....	2.20B	2.23	.483	....	25
19	....	....	....	2.23N	2.21	.480	....	25
20	....	....	2.15A	2.15A	1.99	.452	....	25
23	....	2.30B	....	2.30B	2.26	.487	....	25
24	....	....	....	2.26N	2.42	.497	....	25
25	....	2.52B	....	2.42N	2.29	.488	....	25
26	....	2.50B	....	2.50B	2.55	.512	....	25
27	....	2.80B	....	2.80B	2.88	.550	....	25
30	....	2.95B	....	2.95B	3.17	.580	....	25

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.17N	3.14	.579	....	25
2	3.15	3.15	3.15	3.15	3.24	.586	100	125
3	....	3.40B	....	3.40B	3.96	.603	....	125
4	Exchange Closed; Independence Day							
7	....	....	3.55A	3.55A	2.88	.564	....	125
8	....	3.28B	....	3.10B	3.06	.579	....	125
9	....	3.07B	2.98A	3.07B	3.20	.594	....	125
10	....	....	....	3.20N	3.14	.585	....	125
11	....	....	3.05A	3.05A	2.61	.537	....	125
14	3.05	3.05	2.80A	3.05	3.06	.586	2	125
15	....	3.35B	....	3.25B	3.65	.637	....	125
16	....	....	....	3.65N	3.68	.642	....	125
17	....	....	3.65A	3.65A	3.60	.638	....	125
18	....	3.97B	3.55A	3.97B	4.04	.678	....	125
21	....	4.20B	....	4.20B	4.31	.698	....	125
22	....	....	3.90A	3.90A	4.10	.685	....	125
23	....	....	3.70A	4.10N	4.20	.694	....	125
24	....	....	3.90A	3.90A	3.87	.674	....	125
25	....	....	3.60A	3.60A	3.68	.659	....	125
28	....	4.40B	....	4.40B	4.87	.730	....	125
29	....	....	4.55A	4.55A	4.64	.732	....	125
30	....	....	....	4.64N	4.67	.736	....	125
31	....	....	....	4.67N	5.33	.775	....	125

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	5.30A	5.30A	5.35	.781	....	125
4	....	....	....	5.35N	5.21	.776	....	125
5	....	....	4.68A	4.95A	4.73	.748	....	125
6	....	5.06B	....	5.06B	5.12	.772	....	125
7	....	5.30B	....	5.30B	5.28	.783	....	125
8	5.10	5.10	5.10	5.10	5.45	.791	2	125

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1987 54 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.88A	6.88A	6.95	.864	....	100
4	....	....	....	6.95N	6.80	.861	....	100
5	....	....	6.25A	6.50A	6.27	.840	....	100
6	....	6.65B	....	6.65B	6.70	.859	....	100
7	....	6.90B	....	6.90B	6.87	.867	....	100
8	....	....	....	6.87N	7.00	.874	....	100
11	....	7.35B	....	7.35B	7.38	.889	....	100
12	....	....	6.68A	6.68A	6.50	.863	....	100
13	....	6.85B	....	6.75B	6.87	.878	....	100
14	....	7.10B	....	7.10B	7.16	.891	....	100
15	....	....	....	7.16N	7.06	.888	....	100
18	....	....	6.80A	6.80A	6.70	.876	....	100
19	....	6.90B	....	6.90B	7.23	.895	....	100
20	....	7.32B	....	7.32B	7.51	.903	....	100
21	....	7.60B	7.40A	7.60B	7.60	.906	....	100
22	....	....	7.50A	7.50A	7.42	.901	....	100
25	....	....	....	7.42N	7.56	.907	....	100
26	....	....	7.50A	7.50A	7.08	.891	....	100
27	....	7.65B	....	7.65B	7.60	.908	....	100
28	....	....	7.12A	7.12A	7.02	.889	....	100
29	....	7.56B	....	7.56B	7.75	.912	....	100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	7.75N	7.93	.918	....	100
3	....	....	....	7.93N	7.86	.917	....	100
4	....	....	....	7.86N	7.51	.907	....	100
5	....	....	....	7.51N	6.80	.878	....	100
8	....	....	....	6.80N	5.98	.854	....	100
9	....	6.28B	....	6.28B	6.38	.872	....	100
10	....	6.40B	....	6.40B	6.53	.878	....	100
11	....	....	....	6.53N	5.87	.848	....	100
12	....	6.56B	....	6.56B	6.72	.884	....	100
15	....	....	....	6.72N	7.31	.903	....	100
16	....	....	7.06A	7.06A	7.12	.897	....	100
17	....	7.55B	....	7.55B	7.79	.918	....	100
18	....	8.63B	....	8.63B	8.76	.940	....	100
19	....	....	....	8.76N	8.92	.942	....	100
22	....	....	7.92A	7.92A	7.62	.911	....	100
23	....	....	....	7.62N	6.99	.891	....	100
24	....	....	....	6.99N	7.07	.895	....	100
25	....	....	....	7.07N	7.07	.896	....	100
26	....	....	....	7.07N	6.72	.886	....	100
29	....	....	....	6.72N	7.82	.922	....	100
30	....	....	....	7.82N	7.50	.916	....	100

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	7.50N	7.72	.925	....	100
2	....	8.05B	....	8.05B	8.09	.936	....	100
3	....	....	....	8.09N	8.18	.940	....	100
6	....	....	....	8.18N	8.38	.946	....	100
7	....	....	....	8.38N	7.95	.940	....	100
8	....	....	....	7.95N	7.99	.943	....	100
9	....	....	....	7.99N	7.94	.945	....	100
10	....	....	....	7.94N	8.30	.954	....	100
13	....	....	....	8.30N	8.79	.965	....	100
14	....	....	....	8.79N	8.42	.961	....	100
15	....	....	....	8.42N	8.44	.962	....	100
16	8.30	8.30	8.19A	8.19A	8.21	.961	3	100
17	....	....	....	8.21N	8.31	.964	....	100
20	7.80	7.90B	7.80	7.90B	7.96	.961	3	103
21	....	....	....	7.96N	7.84	.960	....	103
22	....	....	....	7.84N	7.80	.963	....	103
23	....	....	....	7.80N	6.90	.945	....	103
24	....	....	....	6.90N	6.18	.924	....	103
27	....	....	....	6.18N	5.57	.904	....	103
28	....	6.25B	....	6.05B	6.11	.924	....	103
29	....	....	....	6.11N	6.28	.929	....	103
30	....	....	5.66A	5.66A	5.45	.898	....	103
31	....	....	....	5.45N	5.16	.884	....	103

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	5.16N	4.91	.875	....	103
4	....	....	....	4.91N	4.94	.881	....	103
5	....	....	....	4.94N	4.82	.877	....	103
6	....	....	....	4.82N	4.77	.879	....	103
7	....	4.82B	....	4.82B	4.90	.889	....	103
10	....	5.40B	....	5.40B	5.54	.917	....	103
11	....	5.82B	....	5.82B	5.82	.929	....	103
12	....	6.17B	....	6.17B	6.22	.947	....	103
13	....	6.34B	....	6.34B	6.40	.953	....	103
14	....	6.52B	....	6.52B	6.60	.959	....	103

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 56 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	5.60B	....	5.60B	5.60	.811	....	125
12..	....	....	5.10A	5.10A	4.90	.772	....	125
13..	....	5.20B	....	5.10B	5.23	.792	....	125
14..	....	5.45B	....	5.45B	5.52	.810	....	125
15..	....	....	5.50A	5.50A	5.40	.806	....	125
18..	....	....	5.20A	5.20A	5.10	.787	....	125
19..	....	5.25B	....	5.25B	5.58	.814	....	125
20..	....	5.66B	....	5.66B	5.85	.827	....	125
21..	....	....	5.75A	5.85N	5.92	.831	....	125
22..	....	....	5.85A	5.85A	5.77	.823	....	125
25..	....	....	....	5.77N	5.76	.832	....	125
26..	....	....	....	5.76N	5.44	.807	....	125
27..	....	5.95B	....	5.95B	5.93	.833	....	125
28..	....	....	5.50A	5.50A	5.39	.805	....	125
29..	....	5.86B	....	5.86B	6.06	.839	....	125

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	6.06N	6.20	.849	....	125
3..	....	....	....	6.20N	6.05	.846	....	125
4..	....	....	....	6.05N	5.83	.831	....	125
5..	....	....	....	5.83N	5.02	.787	....	125
8..	....	....	4.70A	5.02N	4.43	.753	....	125
9..	....	4.75B	....	4.75B	4.80	.778	....	125
10..	....	4.85B	....	4.85B	4.94	.787	....	125
11..	....	....	....	4.94N	4.34	.745	....	125
12..	....	5.00B	....	5.00B	5.10	.796	....	125
15..	....	....	....	5.10N	5.64	.824	....	125
16..	....	....	5.42A	5.42A	5.48	.815	....	125
17..	....	5.88B	....	5.88B	6.08	.846	....	125
18..	....	6.90B	....	6.90B	7.00	.883	....	125
19..	....	....	....	7.00N	7.13	.886	..	125
22..	....	....	6.20A	6.20A	5.94	.837	....	125
23..	....	....	....	5.94N	5.33	.807	....	125
24..	....	....	....	5.33N	5.41	.812	....	125
25..	....	....	....	5.41N	5.40	.813	....	125
26..	....	....	....	5.40N	5.09	.797	....	125
29..	....	....	....	5.09N	6.08	.852	....	125
30..	....	....	....	6.08N	5.79	.841	....	125

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	5.79N	5.95	.855	....	125
2..	....	6.32B	....	6.32B	6.29	.872	....	125
3..	....	....	....	6.29N	6.36	.878	....	125
6..	....	....	....	6.36N	6.56	.887	....	125
7..	....	....	....	6.56N	6.16	.875	....	125
8..	....	....	....	6.16N	6.17	.880	....	125
9..	....	....	....	6.17N	6.10	.882	....	125
10..	....	....	....	6.10N	6.46	.898	....	125
13..	....	....	....	6.46N	6.90	.917	....	125
14..	....	....	....	6.90N	6.55	.906	....	125
15..	....	....	....	6.55N	6.58	.911	....	125
16..	....	....	....	6.58N	6.38	.906	....	125
17..	....	6.42B	....	6.42B	6.35	.912	....	125
20..	....	....	....	6.35N	6.12	.904	....	125
21..	....	....	....	6.12N	6.00	.902	....	125
22..	....	....	....	6.00N	5.95	.906	....	125
23..	....	....	....	5.95N	5.11	.870	....	125
24..	....	....	....	5.11N	4.45	.830	....	125
27..	....	....	4.00A	4.00A	3.95	.794	....	125
28..	....	4.40B	....	4.40B	4.40	.829	....	125
29..	....	....	....	4.40N	4.57	.838	....	125
30..	....	....	3.99A	3.99A	3.83	.784	....	125
31..	....	....	....	3.83N	3.58	.761	....	125

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.58N	3.34	.746	....	125
4..	....	3.47B	....	3.47B	3.34	.753	....	125
5..	....	....	3.13A	3.27A	3.21	.745	....	125
6..	....	3.22B	3.07A	3.22B	3.16	.747	....	125
7..	....	3.20B	3.11A	3.20B	3.25	.760	....	125
10..	....	3.55B	....	3.55B	3.70	.806	....	125
11..	....	4.07B	....	4.07B	3.97	.827	....	125
12..	....	4.25B	....	4.25B	4.44	.861	....	125
13..	....	4.54B	4.35A	4.54B	4.60	.873	....	125
14..	....	4.70B	....	4.70B	4.80	.885	....	125
17..	....	....	....	4.80N	4.34	.863	....	125
18..	....	....	....	4.34N	4.34	.865	....	125
19..	....	4.44B	....	4.44B	4.51	.878	....	125
20..	....	....	....	4.51N	4.45	.877	....	125
21..	....	....	3.78A	3.78A	3.72	.831	....	125
24..	....	....	....	3.72N	3.80	.846	....	125

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 56 CALLS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	4.75B	....	4.75B	4.95	.914	....	125
26..	....	....	....	4.95N	4.74	.909	....	125
27..	Exchange Closed; Thanksgiving Day							
28..	....	5.11B	....	5.11B	5.36	.936	....	125

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	5.36N	5.38	.940	....	125
2..	....	....	5.19A	5.19A	5.10	.931	....	125
3..	....	....	....	5.10N	5.36	.940	....	125
4..	....	....	....	5.36N	4.38	.895	....	125
5..	....	....	....	4.38N	4.02	.875	....	125
8..	....	....	....	4.02N	4.06	.882	....	125
9..	....	....	3.70A	3.70A	3.60	.849	....	125
10..	....	3.97B	....	3.97B	4.02	.880	....	125
11..	....	....	3.72A	3.72A	3.81	.868	....	125
12..	....	....	3.44A	3.70A	3.72	.863	....	125
15..	....	....	3.45A	3.45A	3.41	.845	....	125
16..	....	....	3.17A	3.22A	3.12	.825	....	125
17..	....	3.20B	....	3.20B	3.21	.840	....	125
18..	....	3.65B	....	3.65B	3.75	.884	....	125
19..	....	3.98B	....	3.98B	4.02	.904	....	125
22..	....	4.60B	....	4.60B	4.57	.937	....	125
23..	....	....	....	4.57N	5.28	.962	....	125
24..	....	....	....	5.28N	5.17	.961	....	125
25..	Exchange Closed; Christmas							
26..	....	....	....	5.17N	5.29	.967	....	125
29..	....	5.84B	....	5.77B	5.83	.980	....	125
30..	....	....	....	5.83N	5.80	.980	....	125
31..	....	6.40B	....	6.40B	6.47	.989	....	125

MARCH 1987 57 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	1.72	1.72	1.72	1.72	1.64	.398	200	200
23..	....	1.93B	1.62A	1.93B	1.88	.432	....	200
24..	....	....	....	1.88N	2.02	.442	....	200
25..	....	2.12B	....	2.02N	1.92	.432	....	200
26..	....	2.10B	....	2.10B	2.13	.456	....	200
27..	....	2.37B	....	2.37B	2.43	.494	....	200
30..	....	2.50B	....	2.50B	2.68	.524	....	200

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.67	2.67	2.67	2.67	2.66	.523	100	200
2..	....	....	2.65A	2.66N	2.72	.530	....	200
3..	....	2.85B	....	2.85B	3.38	.547	....	200
4..	Exchange Closed; Independence Day							
7..	....	....	3.00A	3.00A	2.42	.507	....	200
8..	....	2.77B	....	2.65B	2.58	.522	....	200
9..	....	2.60B	2.50A	2.60B	2.70	.537	....	200
10..	....	....	....	2.70N	2.64	.528	....	200
11..	....	....	2.55A	2.55A	2.17	.478	....	200
14..	....	2.30B	....	2.30B	2.57	.527	....	200
15..	....	2.80B	....	2.75B	3.10	.580	....	200
16..	....	....	....	3.10N	3.13	.585	....	200
17..	2.90	2.90	2.90	2.90	3.04	.581	10	200
18..	....	3.35B	3.00A	3.35B	3.48	.622	....	200
21..	....	3.58B	....	3.58B	3.69	.643	....	200
22..	....	....	3.34A	3.34A	3.47	.630	....	200
23..	....	....	3.10A	3.47N	3.57	.638	....	200
24..	....	....	3.30A	3.30A	3.28	.617	....	200
25..	....	....	3.03A	3.03A	3.09	.601	....	200
28..	....	3.75B	....	3.75B	3.93	.676	....	200
29..	....	....	3.85A	3.85A	3.97	.678	....	200
30..	....	....	....	3.97N	3.99	.682	....	200
31..	....	....	....	3.99N	4.60	.725	....	200

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.60N	4.63	.731	....	200
4..	....	....	....	4.63N	4.50	.725	....	200
5..	....	....	4.08A	4.25A	4.08	.694	....	200
6..	....	4.38B	....	4.35B	4.42	.721	....	200
7..	....	4.58B	....	4.58B	4.55	.733	....	200
8..	....	....	....	4.55N	4.65	.741	....	200
11..	....	4.85B	....	4.85B	4.93	.763	....	200
12..	4.30	4.30	4.30	4.30	4.17	.719	5	205
13..	....	4.45B	....	4.35B	4.48	.740	....	200
14..	....	4.70B	....	4.70B	4.75	.760	....	200
15..	....	....	....	4.75N	4.65	.755	....	200
18..	....	....	4.47A	4.47A	4.38	.733	....	200
19..	....	4.50B	....	4.50B	4.82	.764	....	200
20..	5.09	5.09	5.09	5.09	5.09	.778	1	201
21..	....	5.15B	4.95A	5.15B	5.15	.783	....	201
22..	....	....	5.10A	5.10A	5.01	.774	....	201

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 57 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	....	....	5.01N	5.09	.784	....	201
26..	....	....	5.05A	5.05A	4.69	.756	....	201
27..	....	5.20B	....	5.20B	5.17	.785	....	201
28..	....	....	4.74A	4.74A	4.66	.753	....	201
29..	....	5.10B	....	5.10B	5.28	.793	....	201

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	5.40B	....	5.40B	5.42	.803	....	201
3..	....	....	5.08A	5.40A	5.36	.800	....	201
4..	....	....	5.15A	5.15A	5.05	.782	....	201
5..	4.90	4.90	4.84	4.84	4.30	.732	2	200
8..	....	....	4.02A	4.30N	3.72	.693	....	200
9..	....	4.25B	....	4.00B	4.05	.721	....	200
10..	....	4.35B	....	4.09B	4.23	.731	....	200
11..	....	....	3.95A	3.95A	3.68	.683	....	200
12..	....	4.25B	....	4.25B	4.35	.741	....	200
15..	....	4.67B	....	4.67B	4.87	.773	....	200
16..	....	....	4.65A	4.65A	4.73	.763	....	200
17..	....	5.08B	....	5.08B	5.29	.800	....	200
18..	....	6.10B	....	6.10B	6.16	.844	....	200
19..	....	....	....	6.16N	6.29	.848	....	200
22..	....	....	5.40A	5.40A	5.16	.789	....	200
23..	....	....	4.70A	4.70A	4.58	.754	....	200
24..	....	4.75B	....	4.75B	4.66	.760	....	200
25..	....	....	4.50A	4.62A	4.64	.761	....	200
26..	....	4.68B	....	4.64N	4.32	.743	....	200
29..	....	5.20B	....	5.20B	5.27	.806	....	200
30..	....	....	4.90A	4.90A	5.00	.792	....	200

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	4.98A	5.00N	5.12	.808	....	200
2..	....	5.40B	5.00A	5.40B	5.46	.829	....	200
3..	....	5.75B	....	5.75B	5.52	.835	....	200
6..	....	5.60B	....	5.60B	5.69	.846	....	200
7..	....	....	5.05A	5.30A	5.32	.830	....	200
8..	....	....	5.22A	5.30A	5.31	.836	....	200
9..	....	....	5.14A	5.25A	5.26	.838	....	200
10..	....	5.50B	....	5.50B	5.59	.857	....	200
13..	....	5.85B	....	5.85B	6.02	.881	....	200
14..	....	....	5.70A	5.70A	5.58	.869	....	200
15..	5.55	5.55	5.55	5.55	5.70	.872	5	205
16..	....	....	5.50A	5.50A	5.50	.865	....	200
17..	....	....	....	5.50N	5.57	.872	....	200
20..	....	....	5.30A	5.30A	5.26	.861	....	200
21..	....	....	5.05A	5.20A	5.15	.858	....	200
22..	....	....	....	5.15N	5.10	.861	....	200
23..	....	....	....	5.10N	4.31	.814	....	200
24..	....	....	....	4.31N	3.70	.765	....	200
27..	....	....	3.30A	3.30A	3.20	.721	....	200
28..	....	3.65B	....	3.65B	3.63	.763	....	200
29..	....	3.73B	....	3.65B	3.61	.774	....	200
30..	....	3.90B	3.24A	3.24A	3.12	.708	....	200
31..	....	....	....	3.12N	2.88	.682	....	200

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.88N	2.66	.663	....	200
4..	....	2.75B	....	2.75B	2.64	.671	....	200
5..	....	....	2.45A	2.58A	2.53	.661	....	200
6..	2.59	2.59	2.38A	2.59	2.47	.662	1	200
7..	....	....	2.46A	2.47N	2.56	.676	....	200
10..	2.95	2.95	2.95	2.95	2.95	.728	1	200
11..	3.30	3.33B	3.30	3.30	3.19	.754	1	201
12..	....	3.45B	....	3.45B	3.61	.795	....	201
13..	....	3.68B	3.52A	3.68B	3.78	.810	....	201
14..	....	3.88B	3.74A	3.88B	3.96	.825	....	201
17..	....	....	3.70A	3.70A	3.52	.795	....	201
18..	....	....	3.40A	3.52N	3.52	.798	....	201
19..	....	3.67B	3.50A	3.67B	3.68	.814	....	201
20..	....	....	3.53A	3.53A	3.60	.812	....	201
21..	....	....	3.01A	3.01A	2.94	.752	....	201
24..	....	2.98B	2.89A	2.98B	3.02	.769	....	201
25..	....	3.90B	....	3.90B	4.06	.861	....	201
26..	....	....	3.98A	3.98A	3.95	.852	....	201
27..	Exchange Closed; Thanksgiving Day							
28..	....	4.24B	....	4.24B	4.45	.890	....	201

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.82	4.84B	4.82	4.84B	4.48	.896	1	201
2..	....	....	4.32A	4.32A	4.22	.882	....	201
3..	....	4.48B	....	4.48B	4.47	.895	....	201
4..	....	....	3.80A	3.80A	3.52	.830	....	201

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 57 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	....	3.72B	3.15A	3.15A	3.22	.802	....	201
8..	....	....	....	3.22N	3.23	.811	....	201
9..	....	....	2.90A	2.90A	2.83	.766	....	200
10..	....	3.15B	....	3.15B	3.19	.307	....	200
11..	....	....	2.93A	2.93A	3.00	.789	....	200
12..	....	....	2.65A	2.90A	2.90	.783	....	200
15..	....	....	2.66A	2.66A	2.61	.757	....	200
16..	....	....	2.41A	2.41A	2.32	.729	....	200
17..	....	2.40B	....	2.40B	2.41	.747	....	200
18..	....	2.80B	....	2.80B	2.89	.806	....	200
19..	....	3.11B	....	3.11B	3.15	.833	....	200
22..	....	3.65B	....	3.65B	3.66	.882	....	200
23..	....	4.26B	....	4.26B	4.34	.924	....	200
24..	....	....	4.05A	4.25A	4.22	.921	....	200
25..	Exchange Closed; Christmas							
26..	....	4.42B	....	4.42B	4.36	.931	....	200
29..	....	4.87B	....	4.73B	4.85	.955	....	200
30..	....	....	4.75A	4.85N	4.82	.955	....	200
31..	....	5.41B	....	5.41B	5.49	.974	....	200

MARCH 1987 58 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	1.85	1.85	1.85	1.85	1.85	.416	1	1
13..	....	....	1.80A	1.80A	1.88	.416	....	1
16..	....	....	1.85A	1.85A	1.77	.400	....	1
17..	....	....	1.45A	1.45A	1.42	.362	....	1
18..	....	1.50B	....	1.50B	1.53	.377	....	1
19..	....	....	....	1.53N	1.51	.374	....	1
20..	....	....	1.50A	1.50A	1.34	.347	....	1
23..	....	1.62B	....	1.62B	1.55	.379	....	1
24..	....	....	....	1.55N	1.68	.388	....	1
25..	1.75	1.77	1.72A	1.72A	1.59	.379	95	96
26..	....	1.75B	....	1.75B	1.77	.402	....	96
27..	....	1.97B	....	1.97B	2.04	.439	....	96
30..	....	2.10B	....	2.04N	2.26	.469	....	96

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.22	2.25B	2.22	2.22	2.24	.467	50	146
2..	....	....	....	2.24N	2.31	.474	....	146
3..	....	2.40B	....	2.40B	2.87	.491	....	146
4..	Exchange Closed; Independence Day							
7..	....	....	2.50A	2.50A	2.01	.450	....	146
8..	....	2.35B	....	2.18B	2.16	.465	....	146
9..	2.15	2.15	2.10A	2.15	2.27	.480	1	146
10..	....	....	2.25A	2.25A	2.22	.470	....	146
11..	....	....	2.15A	2.15A	1.80	.421	....	146
14..	....	1.90B	....	1.90B	2.14	.469	....	146
15..	....	2.35B	....	2.30B	2.61	.523	....	146
16..	....	2.63B	....	2.63B	2.64	.528	....	146
17..	....	....	2.62A	2.62A	2.55	.523	....	146
18..	....	2.83B	2.50A	2.83B	2.94	.565	....	146
21..	....	3.02B	....	3.02B	3.13	.586	....	146
22..	....	....	2.80A	2.80A	2.92	.572	....	146
23..	2.70	2.70	2.65A	2.70	3.00	.581	3	146
24..	....	....	2.75A	2.75A	2.74	.558	....	146
25..	....	....	2.53A	2.60A	2.58	.541	....	146
28..	3.35	3.35	3.35	3.35	3.33	.619	10	146
29..	3.40	3.40	3.30A	3.40	3.37	.621	1	146
30..	3.40	3.40	3.40	3.40	3.39	.625	14	160
31..	3.69	3.69	3.69	3.69	3.94	.671	1	160

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.94N	3.98	.678	....	160
4..	3.80	3.80	3.80	3.80	3.86	.671	14	159
5..	....	....	3.45A	3.65A	3.45	.637	....	159
6..	....	3.75B	....	3.75B	3.78	.665	....	159
7..	....	3.93B	....	3.93B	3.91	.678	....	159
8..	....	....	....	3.91N	4.00	.687	....	159
11..	....	4.15B	....	4.15B	4.21	.710	....	159
12..	....	....	3.73A	3.73A	3.52	.660	....	159
13..	....	3.75B	....	3.75B	3.81	.683	....	159
14..	....	4.00B	....	4.00B	4.04	.704	....	159
15..	....	....	....	4.04N	3.96	.698	....	159
18..	....	....	3.78A	3.78A	3.71	.674	....	159
19..	....	3.83B	....	3.83B	4.08	.708	....	159
20..	....	4.22B	....	4.22B	4.39	.724	....	159
21..	....	4.40B	4.28A	4.40B	4.42	.730	....	159
22..	....	....	4.40A	4.40A	4.40	.719	....	159
25..	....	....	....	4.40N	4.37	.730	....	159
26..	....	....	4.30A	4.30A	3.99	.698	....	159
27..	....	4.48B	....	4.48B	4.44	.731	....	159
28..	....	....	4.10A	4.10A	3.97	.696	....	159

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 58 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	4.40B	....	4.40B	4.55	.740	....	159

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	4.65B	....	4.65B	4.68	.752	....	159
3..	....	....	4.40A	4.67A	4.62	.748	....	159
4..	....	....	4.45A	4.45A	4.33	.727	....	159
5..	....	....	4.15A	4.26A	3.64	.672	....	159
8..	....	....	3.33A	3.64N	3.16	.629	....	159
9..	....	3.60B	....	3.40B	3.44	.659	....	159
10..	....	3.68B	....	3.45B	3.56	.670	....	159
11..	....	....	3.35A	3.35A	3.07	.618	....	159
12..	....	3.60B	....	3.60B	3.68	.681	....	159
15..	....	3.87B	....	3.87B	4.16	.716	....	159
16..	....	....	4.00A	4.00A	4.03	.704	....	159
17..	....	4.36B	....	4.36B	4.56	.746	....	159
18..	....	5.30B	....	5.30B	5.36	.798	....	159
19..	....	....	5.35A	5.35A	5.51	.803	....	159
22..	....	....	4.65A	4.65A	4.45	.734	....	159
23..	....	....	4.05A	4.05A	3.89	.695	....	159
24..	....	4.05B	....	4.05B	3.96	.702	....	159
25..	....	....	3.84A	3.92A	3.95	.702	....	159
26..	....	3.97B	3.94A	3.94A	3.64	.682	....	159
29..	....	4.43B	....	4.43B	4.51	.753	....	159
30..	....	....	4.20A	4.20A	4.26	.737	....	159

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.12	4.22B	4.12	4.22B	4.35	.754	10	159
2..	....	4.65B	4.26A	4.65B	4.65	.778	....	159
3..	....	4.95B	....	4.95B	4.71	.784	....	159
6..	....	4.85B	....	4.85B	4.88	.796	....	159
7..	....	....	4.30A	4.52A	4.52	.777	....	159
8..	....	....	4.45A	4.50A	4.50	.783	....	159
9..	....	....	4.35A	4.45A	4.46	.784	....	159
10..	....	4.68B	4.45A	4.68B	4.75	.807	....	159
13..	....	5.00B	....	5.00B	5.21	.835	....	159
14..	....	....	4.85A	4.85A	4.85	.820	....	159
15..	....	....	4.80A	4.80A	4.86	.823	....	159
16..	....	....	4.65A	4.65A	4.65	.814	....	159
17..	....	....	....	4.65N	4.74	.822	....	159
20..	....	....	4.50A	4.50A	4.43	.807	....	159
21..	....	....	4.25A	4.40A	4.34	.802	....	159
22..	....	....	....	4.34N	4.28	.805	....	159
23..	....	....	3.50A	3.50A	3.54	.747	....	159
24..	....	....	....	3.54N	3.01	.689	....	159
27..	....	....	2.63A	2.63A	2.57	.638	....	159
28..	....	2.95B	....	2.95B	2.97	.686	....	159
29..	....	3.03B	....	3.00B	3.11	.698	....	159
30..	2.57	3.20B	2.57	2.57	2.50	.624	....	159
31..	2.10	2.22B	2.10	2.22B	2.26	.595	....	159

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.05	2.15	2.05	2.10	2.07	.574	7	162
4..	2.14	2.15B	2.07	2.07	2.03	.582	2	163
5..	....	....	1.85A	1.96A	1.94	.569	....	162
6..	1.80	1.97	1.80	1.95	1.88	.570	5	165
7..	1.88	2.01	1.73A	1.99@.98A	1.96	.584	25	185
10..	2.28@.25	2.34	2.25	2.34	2.30	.640	17	181
11..	2.63	2.63	2.59	2.59	2.50	.668	2	183
12..	....	2.70B	....	2.70B	2.88	.716	....	183
13..	2.75	2.98B	2.75	2.98B	3.04	.733	1	183
14..	3.18	3.18	3.00A	3.18	3.18	.750	1	183
17..	2.84	2.84	2.84	2.84	2.79	.713	1	183
18..	2.73	2.75B	2.65A	2.74B	2.78	.715	1	182
19..	2.93	2.93	2.77A	2.93	2.93	.734	....	182
20..	....	....	2.76A	2.76A	2.85	.730	5	182
21..	2.47	2.47	2.32A	2.32A	2.24	.658	2	182
24..	2.25	2.25	2.20A	2.25	2.32	.676	2	184
25..	3.06	3.10B	3.06	3.10B	3.23	.789	....	183
26..	....	....	3.16A	3.16A	3.16	.777	1	183
27..	Exchange Closed; Thanksgiving Day							
28..	3.58	3.58	3.56	3.56	3.60	.827	6	186

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.68	3.97B	3.54	3.56	3.65	.834	5	185
2..	....	....	3.50A	3.50A	3.40	.814	....	185
3..	....	3.66B	....	3.66B	3.60	.832	....	184
4..	3.00	3.45B	2.76	2.76	2.76	.745	11	194
5..	2.90	2.90	2.45A	2.45A	2.48	.710	15	201
8..	....	....	....	2.48N	2.50	.716	1	200
9..	....	....	2.22A	2.22A	2.13	.664	....	200
10..	....	2.42B	....	2.42B	2.45	.713	....	200

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 58 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	2.20A	2.20A	2.27	.691	....	200
12..	1.97	2.13B	1.91	1.91	2.18	.682	5	205
15..	....	....	1.96A	1.96A	1.92	.649	....	205
16..	1.70	1.74	1.63	1.63	1.64	.614	63	251
17..	1.76	1.83	1.72	1.72	1.72	.633	62	200
18..	2.09	2.09	2.09	2.09	2.14	.704	5	197
19..	....	2.35B	....	2.35B	2.36	.738	....	199
22..	....	2.81B	....	2.81B	2.82	.802	....	201
23..	3.35	3.40	3.35	3.36	3.45	.862	6	199
24..	3.26	3.32	3.19A	3.32	3.34	.857	5	199
25..	Exchange Closed; Christmas							
26..	....	3.56B	3.28A	3.48B	3.56	.871	....	199
29..	3.77	4.00	3.77	3.88B	3.94	.910	9	199
30..	3.85	4.00	3.83A	3.92	3.91	.910	11	196
31..	4.30	4.52B	4.30	4.44	4.54	.943	23	191

MARCH 1987 59 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	2.10	2.10	2.10	2.10	2.14	.466	50	50
18..	....	2.36B	2.10A	2.36B	2.47	.508	....	50
21..	....	2.55B	....	2.55B	2.64	.529	....	50
22..	....	....	2.28A	2.34A	2.44	.514	....	50
23..	....	2.45B	2.20A	2.44N	2.52	.523	....	50
24..	....	....	2.30A	2.30A	2.27	.499	....	50
25..	....	....	2.10A	2.10A	2.13	.481	....	50
28..	....	2.60B	....	2.60B	2.80	.560	....	50
29..	....	....	2.75A	2.75A	2.83	.562	....	50
30..	2.82	2.82	2.82	2.82	2.85	.566	3	53
31..	....	....	....	2.85N	3.35	.614	....	53

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.35N	3.38	.621	....	53
4..	....	....	....	3.38N	3.27	.613	....	53
5..	....	....	2.90A	3.10A	2.92	.578	....	53
6..	....	3.15B	....	3.15B	3.20	.607	....	53
7..	....	3.30B	....	3.30B	3.31	.620	....	53
8..	....	....	....	3.31N	3.29	.629	....	53
11..	....	3.52B	....	3.52B	3.58	.653	....	53
12..	....	....	3.13A	3.13A	2.93	.599	....	53
13..	....	3.15B	....	3.15B	3.20	.623	....	53
14..	....	3.38B	....	3.38B	3.41	.645	....	53
15..	....	....	3.40A	3.40A	3.32	.638	....	53
18..	....	....	3.10A	3.17A	3.12	.611	....	53
19..	....	3.22B	....	3.22B	3.49	.648	....	53
20..	....	3.57B	....	3.57B	3.73	.665	....	53
21..	....	3.80B	3.62A	3.80B	3.79	.671	....	53
22..	....	....	3.75A	3.75A	3.66	.660	....	53
25..	....	....	....	3.66N	3.72	.671	....	53
26..	....	....	3.70A	3.70A	3.36	.636	....	53
27..	....	3.78B	....	3.78B	3.79	.672	....	53
28..	....	....	3.45A	3.45A	3.36	.634	....	53
29..	....	3.75B	....	3.75B	3.89	.682	....	53

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	3.90	4.00	3.90	4.00	4.00	.694	3	56
3..	....	....	3.75A	4.00N	3.95	.690	....	54
4..	....	....	3.78A	3.78A	3.67	.668	....	54
5..	....	....	....	3.67N	3.05	.607	....	54
8..	2.80	2.80	2.80	2.80	2.60	.562	1	55
9..	....	3.02B	....	2.80B	2.87	.593	....	55
10..	....	3.05B	2.72A	2.97B	2.96	.604	....	55
11..	....	....	2.57A	2.57A	2.53	.550	....	55
12..	....	3.00B	....	2.95B	3.08	.616	....	55
15..	....	3.43B	....	3.43B	3.53	.654	....	55
16..	....	....	3.40A	3.40A	3.41	.642	....	55
17..	....	3.70B	....	3.70B	3.89	.688	....	55
18..	4.70	4.70	4.70	4.70	4.62	.746	1	56
19..	....	....	....	4.62N	4.77	.751	....	56
22..	....	....	3.98A	3.98A	3.79	.675	....	55
23..	....	....	3.40A	3.40A	3.27	.632	....	55
24..	....	3.40B	....	3.40B	3.35	.639	....	55
25..	....	....	3.24A	3.27A	3.31	.640	....	55
26..	....	3.32B	3.30A	3.30A	3.06	.618	....	55
29..	....	3.75B	....	3.75B	3.83	.694	....	55
30..	....	....	3.50A	3.50A	3.58	.676	....	55

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.63	3.63	3.55A	3.63	3.64	.694	1	55
2..	....	3.90B	3.58A	3.90B	3.92	.720	....	55
3..	....	4.20B	....	4.20B	3.97	.727	....	55

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1987 59 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	4.03B	....	4.03B	4.13	.739	....	55
7..	....	....	3.60A	3.80A	3.79	.717	....	55
8..	....	....	3.73A	3.79N	3.76	.723	....	55
9..	....	....	3.60A	3.70A	3.70	.723	....	55
10..	....	3.90B	....	3.90B	4.00	.748	....	55
13..	....	4.20B	....	4.20B	4.38	.781	....	55
14..	....	....	4.06A	4.06A	4.07	.761	....	55
15..	....	....	4.02A	4.02A	4.09	.765	....	55
16..	....	....	3.90A	3.90A	3.88	.753	....	55
17..	....	3.90B	....	3.90B	3.96	.762	....	55
20..	....	....	3.73A	3.73A	3.68	.742	....	55
21..	....	....	3.52A	3.63A	3.57	.736	....	55
22..	....	....	....	3.57N	3.51	.738	....	55
23..	3.15	3.15	2.85A	2.85A	2.84	.671	1	55
24..	....	....	....	2.84N	2.40	.606	....	55
27..	2.20	2.20	2.08A	2.08A	2.00	.550	3	58
28..	2.40	2.40	2.37A	2.40	2.36	.601	1	58
29..	....	2.40B	....	2.40B	2.49	.615	....	58
30..	2.01	2.55B	1.99	2.00	1.95	.535	3	61
31..	1.61	1.79	1.61	1.78	1.75	.504	177	195

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.56	1.66	1.56	1.58	1.58	.482	35	211
4..	1.64	1.65B	1.55	1.60	1.54	.489	17	210
5..	1.36	1.47	1.35A	1.45	1.45	.476	62	224
6..	1.30@.35	1.49	1.30	1.41	1.39	.475	171	330
7..	1.39@.38	1.54	1.26A	1.46	1.47	.488	181	453
10..	1.72	1.80	1.72	1.77	1.75	.544	41	487
11..	1.98	1.98	1.95	1.96	1.91	.573	12	471
12..	2.11	2.21B	2.11	2.21B	2.24	.626	7	466
13..	2.14	2.40	2.14	2.37	2.37	.644	40	463
14..	2.21	2.50	2.21	2.46	2.48	.663	23	449
17..	2.28	2.28	2.17A	2.17A	2.14	.619	9	453
18..	2.10	2.15	2.00A	2.15	2.15	.620	8	453
19..	2.04	2.34	2.04	2.28A	2.28	.642	6	451
20..	2.20	2.20	2.15A	2.15A	2.19	.636	2	451
21..	1.88	1.88	1.60A	1.72@.68	1.67	.555	104	467
24..	1.64	1.74	1.61	1.74	1.73	.572	16	423
25..	2.21	2.56	2.21	2.56	2.53	.701	27	418
26..	2.27	2.40B	2.27	2.35	2.40	.686	7	414
27..	Exchange Closed; Thanksgiving Day							
28..	2.74	2.85	2.74	2.82	2.82	.746	89	410

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.94	3.22B	2.80A	2.83	2.88	.753	50	444
2..	2.72	2.76	2.71	2.71	2.64	.727	2	441
3..	2.86	2.91	2.86	2.91	2.82	.749	12	435
4..	2.42	2.65B	2.33A	2.33A	2.10	.643	1	434
5..	2.14	2.25B	1.80	1.83@.80	1.85	.603	32	413
8..	1.74	1.86B	1.74	1.85	1.83	.611	98	482
9..	1.75	1.75	1.57	1.57	1.54	.550	205	552
10..	1.61	1.80	1.61	1.80	1.79	.604	12	561
11..	1.62	1.67	1.62	1.64	1.65	.578	12	561
12..	1.40@.41	1.57	1.33	1.54	1.58	.568	435	661
15..	1.44	1.44	1.30	1.33	1.34	.529	163	640
16..	1.20	1.25	1.07	1.07	1.10	.490	64	652
17..	1.19	1.28	1.17	1.22	1.17	.509	79	700
18..	1.45	1.53	1.44	1.51	1.51	.584	17	706
19..	1.56	1.76	1.51A	1.71A	1.68	.622	44	706
22..	2.03	2.11	2.03	2.11	2.08	.696	50	694
23..	2.37	2.59	2.33	2.59	2.62	.775	41	671
24..	2.53	2.53	2.38A	2.53	2.52	.767	5	665
25..	Exchange Closed; Christmas							
26..	2.68	2.70	2.52A	2.60	2.63	.784	14	667
29..	2.99	3.20	2.93	3.03	3.06	.838	120	680
30..	2.95	3.11	2.92	3.04	3.04	.837	35	645
31..	3.27	3.59	3.27	3.58	3.62	.889	26	626

MARCH 1987 60 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.00	2.15B	2.00	2.15B	2.22	.471	250	250
22..	1.93	1.93	1.90	1.90	2.03	.457	126	125
23..	....	....	1.80A	2.03N	2.10	.465	....	125
24..	....	....	1.93A	1.93A	1.88	.441	....	125
25..	....	....	1.70A	1.70A	1.75	.423	....	125
28..	....	2.15B	....	2.15B	2.33	.501	....	125
29..	2.25	2.25	2.25	2.25	2.36	.503	2	125
30..	2.35	2.35	2.35	2.35	2.37	.507	5	130
31..	2.80	2.85	2.80	2.85@.83	2.81	.556	50	100

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1987 60 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.81N	2.86	.563	....	100
4..	2.69	2.69	2.69	2.69	2.75	.554	14	100
5..	....	....	2.42A	2.55	2.41	.517	....	100
6..	....	2.65B	....	2.65B	2.68	.547	....	100
7..	2.85	2.90	2.85	2.90	2.78	.560	36	101
8..	2.65	2.65	2.65	2.65	2.77	.569	2	101
11..	....	3.00B	....	2.90B	2.99	.594	....	101
12..	2.67	2.67	2.55	2.55	2.41	.536	2	103
13..	....	2.55B	....	2.55B	2.64	.560	....	103
14..	....	2.84B	....	2.74B	2.85	.582	....	103
15..	....	....	2.78A	2.78A	2.78	.574	....	103
18..	....	....	2.65A	2.65A	2.59	.546	....	103
19..	2.61	2.70B	2.61	2.70B	2.93	.584	1	104
20..	....	3.02B	....	3.02B	3.15	.602	....	104
21..	....	3.20B	3.05A	3.20B	3.19	.609	....	104
22..	3.15	3.15	3.15	3.15	3.09	.597	8	112
25..	....	3.12B	....	3.12B	3.12	.608	....	112
26..	....	....	3.04A	3.04A	2.81	.572	....	112
27..	2.93	3.22B	2.93	3.22B	3.20	.610	5	117
28..	....	....	2.92A	2.92A	2.82	.569	1	116
29..	....	3.17B	....	3.10B	3.28	.620	....	116

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	3.47	3.47	3.47	3.47	3.39	.633	20	116
3..	....	....	3.15A	3.39N	3.34	.629	....	116
4..	3.17	3.17	3.17	3.17	3.08	.605	2	114
5..	....	....	....	3.08N	2.53	.541	....	114
8..	....	....	2.32A	2.53N	2.12	.494	....	114
9..	2.35	2.50B	2.35	2.40	2.35	.526	8	121
10..	2.49	2.52B	2.45	2.45	2.44	.537	2	121
11..	....	....	2.12A	2.12A	2.07	.482	....	121
12..	....	2.44B	....	2.44B	2.55	.549	....	121
15..	....	2.92B	....	2.92B	2.96	.589	....	121
16..	....	....	2.85A	2.85A	2.85	.576	....	121
17..	....	3.17B	....	3.17B	3.27	.625	....	121
18..	....	3.90B	....	3.90B	3.95	.688	....	121
19..	3.93	3.93	3.93	3.93	4.08	.694	1	120
22..	....	....	3.35A	3.35A	3.20	.611	....	120
23..	....	....	2.84A	2.84A	2.72	.566	....	120
24..	2.77	2.87B	2.77	2.77	2.79	.574	11	120
25..	2.65	2.72	2.65	2.70A	2.75	.574	25	140
26..	....	....	2.73A	2.73A	2.51	.551	....	140
29..	....	3.15B	....	3.15B	3.17	.631	....	140
30..	2.98	2.98	2.90A	2.98	2.97	.611	2	140

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.95A	2.97N	3.00	.630	....	140
2..	....	3.20B	2.96A	3.20B	3.25	.657	....	140
3..	3.20	3.58	3.20	3.45	3.29	.664	15	139
6..	3.40	3.40	3.40	3.40	3.43	.676	20	119
7..	2.90	3.05B	2.90	3.05B	3.13	.651	4	123
8..	....	....	3.09A	3.10A	3.09	.657	....	123
9..	....	....	2.95A	3.05A	3.05	.655	....	123
10..	....	3.20B	....	3.20B	3.30	.683	....	123
13..	3.53	3.53	3.53	3.53	3.64	.718	4	127
14..	....	....	3.35A	3.35A	3.35	.695	....	127
15..	3.28	3.40	3.28	3.40	3.37	.698	6	131
16..	....	....	3.20A	3.20A	3.19	.684	....	129
17..	....	3.22B	....	3.22B	3.25	.693	....	129
20..	2.82	2.82	2.82	2.82	2.99	.670	4	133
21..	....	....	2.83A	2.95A	2.90	.661	....	129
22..	....	....	....	2.90N	2.81	.663	....	129
23..	2.50	2.50	2.18	2.18	2.28	.588	4	129
24..	2.08	2.08	1.85	1.85	1.86	.519	5	129
27..	1.62	1.63	1.61A	1.61A	1.54	.461	4	131
28..	1.87	1.92	1.85A	1.90	1.83	.513	21	132
29..	1.94	1.94	1.85	1.91	1.95	.527	59	136
30..	2.09	2.09	1.49	1.55	1.48	.446	124	210
31..	1.28	1.39	1.27	1.36	1.33	.415	133	286

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.18	1.26	1.14	1.18	1.18	.393	122	392
4..	1.27	1.30	1.15	1.18	1.14	.399	177	524
5..	1.05	1.08	.99	1.08	1.06	.385	186	629
6..	.98	1.09	.97A	1.04	1.00	.383	54	661
7..	1.01@.00	1.10	.92A	1.08	1.07	.394	252	807
10..	1.30	1.36	1.25	1.33	1.29	.448	79	876
11..	1.53	1.53	1.44	1.46	1.43	.476	98	938
12..	1.62	1.70	1.57	1.67B	1.69	.530	131	1024
13..	1.60	1.84	1.60	1.80	1.80	.548	382	1249
14..	1.75	1.96	1.75	1.86	1.90	.568	59	1231

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1987 60 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	1.72	1.73	1.61	1.65A	1.61	.519	27	1228
18..	1.48@.47	1.63	1.47	1.61	1.61	.520	243	1245
19..	1.55	1.77	1.55	1.68	1.70	.542	16	1237
20..	1.65	1.66	1.57	1.60	1.61	.534	33	1243
21..	1.38	1.42	1.20	1.23	1.19	.449	113	1286
24..	1.15	1.27	1.15	1.24B	1.25	.465	19	1296
25..	1.53	2.00	1.51A	1.92	1.90	.600	253	1361
26..	1.90	1.90	1.68	1.77	1.80	.583	62	1324
27..	Exchange Closed; Thanksgiving Day							
28..	2.05	2.19	2.05	2.15	2.15	.650	28	1288

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.40@.44	2.48	2.10	2.16	2.20	.656	202	1234
2..	2.05	2.16B	1.98A	2.10	1.99	.626	47	1219
3..	1.96	2.21	1.95	2.14	2.14	.650	10	1215
4..	1.95	2.00B	1.55	1.50	1.55	.533	43	1227
5..	1.60	1.70	1.24	1.30@.29	1.32	.490	94	1272
8..	1.30	1.34	1.21	1.34	1.31	.496	185	1332
9..	1.26	1.26	1.09	1.12	1.07	.433	262	1392
10..	1.16	1.33	1.13A	1.31A@.30	1.28	.488	119	1464
11..	1.25@.26	1.26	1.10	1.15	1.15	.460	144	1482
12..	.94@.96	1.13	.90	1.10	1.10	.449	128	1512
15..	.98	1.03	.90	.92	.91	.408	96	1549
16..	.81@.80	.83	.73	.73	.71	.370	157	1598
17..	.78	.83	.76	.78	.76	.386	428	1876
18..	.90	1.06	.88	1.00	1.01	.459	193	1977
19..	1.06	1.21	.98	1.15	1.15	.496	138	1988
22..	1.40	1.53	1.35	1.45	1.44	.574	512	1967
23..	1.67	1.93	1.66	1.88@.90	1.90	.664	277	1880
24..	1.67	1.87	1.67	1.80	1.81	.654	61	1853
25..	Exchange Closed; Christmas							
26..	1.92	2.00	1.78	1.88B	1.91	.673	24	1834
29..	2.24	2.38	2.17	2.24	2.26	.738	365	1766
30..	2.19	2.33	2.12	2.26	2.25	.736	96	1646
31..	2.44	2.78B	2.41	2.77	2.79	.807	247	1479

MARCH 1987 61 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	1.85	1.85	1.85	1.85	1.93	.443	1	1
29..	2.00	2.00	1.90A	2.00	1.96	.445	1	2
30..	2.05	2.05	1.94	1.94	1.97	.449	67	69
31..	2.20	2.20	2.19	2.19	2.36	.497	6	75

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.36N	2.36	.504	....	75
4..	....	....	....	2.36N	2.28	.495	....	75
5..	....	....	2.02A	2.15A	2.01	.458	....	75
6..	2.16	2.20B	2.16	2.17B	2.22	.487	50	125
7..	....	2.30B	....	2.30B	2.30	.500	....	125
8..	....	....	....	2.30N	2.29	.508	....	125
11..	....	2.45B	....	2.45B	2.48	.533	....	125
12..	....	....	2.10A	2.10A	1.98	.474	....	125
13..	....	2.21B	....	2.13B	2.18	.497	....	125
14..	....	2.30B	....	2.30B	2.35	.519	....	125
15..	2.30	2.34	2.30	2.34	2.28	.510	2	127
18..	2.07	2.11B	2.07	2.10B	2.14	.481	2	129
19..	2.36	2.45	2.36	2.45	2.42	.520	2	131
20..	....	2.55B	....	2.55B	2.64	.538	50	179
21..	2.51	2.70B	2.50A	2.70B	2.67	.545	176	355
22..	2.70	2.70	2.60A	2.60A	2.58	.533	4	359
25..	2.65	2.65	2.60A	2.60A	2.59	.544	12	359
26..	2.55	2.55	2.55	2.55	2.31	.506	1	360
27..	2.42	2.70B	2.42	2.70B	2.67	.545	5	365
28..	....	....	2.43A	2.43A	2.34	.504	....	362
29..	2.85	2.85	2.85	2.85	2.74	.556	5	367

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.88	2.92	2.88	2.92	2.84	.569	5	367
3..	2.64	2.87	2.60A	2.85A	2.80	.565	6	369
4..	....	....	2.65A	2.65A	2.57	.540	....	369
5..	2.48	2.48	2.43	2.43	2.08	.475	3	371
8..	1.90	1.90	1.90	1.90	1.71	.428	2	368
9..	....	2.05B	....	1.87B	1.93	.459	....	368
10..	....	2.10B	....	1.95B	1.99	.470	....	367
11..	1.85	1.85	1.75	1.75	1.67	.415	4	367
12..	2.17	2.20	2.17	2.20	2.10	.482	4	367
15..	2.35	2.40B	2.35	2.40B	2.49	.522	12	367
16..	2.37	2.37	2.35A	2.37	2.35	.509	1	367
17..	2.70	2.70	2.63A	2.63A	2.73	.559	66	427
18..	....	3.28B	....	3.28B	3.34	.627	....	428
19..	3.36	3.36	3.27	3.32B	3.47	.633	3	426

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1987 61 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	....	....	2.80A	2.87A	2.67	.546	....	425
23..	....	....	2.35A	2.35A	2.23	.499	....	425
24..	2.28	2.32B	2.28	2.28	2.29	.507	50	425
25..	....	....	2.19A	2.28A	2.27	.507	....	425
26..	2.12	2.20	2.12	2.20	2.05	.483	3	423
29..	2.65	2.65	2.50A	2.65	2.63	.565	10	423
30..	2.48	2.48	2.38A	2.48	2.44	.544	5	425

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.37A	2.43A	2.43	.563	....	425
2..	2.30	2.60B	2.30	2.60B	2.66	.590	1	424
3..	....	2.88B	....	2.86B	2.72	.597	....	424
6..	....	2.85B	....	2.72N	2.81	.609	....	424
7..	....	....	2.40A	2.55A	2.55	.582	....	424
8..	....	....	2.52A	2.52A	2.49	.586	....	424
9..	....	....	2.35A	2.45A	2.46	.584	....	424
10..	....	2.62B	2.45A	2.62B	2.68	.612	....	424
13..	....	2.77B	....	2.77B	2.96	.649	....	424
14..	....	....	2.70A	2.70A	2.73	.623	....	424
15..	....	....	....	2.73N	2.74	.626	....	424
16..	....	....	2.58A	2.58A	2.56	.610	....	424
17..	....	2.60B	....	2.60B	2.62	.618	....	424
20..	2.40	2.40	2.32	2.32	2.39	.591	2	426
21..	2.27	2.37	2.27	2.37	2.31	.582	3	427
22..	....	....	....	2.31N	2.22	.582	....	427
23..	2.06	2.06	1.74	1.80	1.77	.502	7	427
24..	1.60	1.60	1.45	1.45	1.43	.432	9	429
27..	1.22	1.28	1.19	1.22	1.15	.375	228	631
28..	1.53	1.53	1.43	1.45	1.40	.425	7	637
29..	1.50	1.52	1.40	1.50	1.51	.439	19	648
30..	1.54	1.54	1.08	1.15A	1.13	.360	67	690
31..	1.00	1.04	.93	1.01	1.00	.332	206	822

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.87	.93	.84	.88	.87	.310	65	853
4..	.95	.95	.85	.85	.82	.315	46	882
5..	.74	.81	.70	.78	.75	.301	87	928
6..	.70	.77	.70	.74	.71	.299	33	948
7..	.73	.83	.64	.83	.77	.308	23	958
10..	.95	.99	.93	.95	.93	.356	70	1013
11..	1.12	1.12	1.05	1.08	1.05	.382	75	1062
12..	1.21	1.29	1.20	1.29	1.25	.433	48	1075
13..	1.18	1.40	1.18	1.39	1.35	.451	283	1082
14..	1.31	1.47	1.21	1.42	1.42	.470	94	1089
17..	1.25	1.29	1.17	1.19	1.17	.419	104	1112
18..	1.10	1.23	1.10	1.21	1.18	.419	80	1065
19..	1.17	1.31	1.10	1.25	1.25	.441	65	1021
20..	1.18	1.20	1.13A	1.20	1.17	.431	8	1023
21..	.95	.99	.80	.85	.83	.349	89	1061
24..	.81@.79	.88	.79	.87	.87	.362	36	1076
25..	1.00	1.44	1.00	1.40	1.39	.495	210	1205
26..	1.42	1.42	1.24A	1.29	1.30	.476	87	1229
27..	Exchange Closed; Thanksgiving Day							
28..	1.60	1.62	1.56	1.59	1.59	.545	163	1277

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.83	1.86	1.51	1.60	1.61	.550	209	1216
2..	1.51@.50	1.62	1.44A	1.48	1.44	.517	98	1323
3..	1.43	1.66	1.41	1.60	1.56	.542	26	1330
4..	1.40	1.53	1.10	1.10@.16	1.10	.421	179	1367
5..	1.11	1.19	.89	.90	.92	.379	291	1454
8..	.92	.93	.85	.93	.91	.383	69	1469
9..	.88	.88	.74	.77	.74	.324	177	1499
10..	.79	.93	.74	.88	.88	.374	75	1519
11..	.89	.89	.76	.77	.77	.348	40	1535
12..	.66@.64	.76	.56	.74A	.73	.337	195	1615
15..	.66	.66	.56	.62	.60	.298	81	1661
16..	.52	.52	.44	.45@.44	.44	.262	100	1706
17..	.48	.52	.46	.50	.47	.274	198	1679
18..	.54	.68	.54	.68	.65	.339	694	2250
19..	.67	.78	.61	.75	.75	.372	362	2272
22..	.93	1.04	.92A	.95	.96	.446	379	2382
23..	1.17	1.35	1.13	1.31	1.32	.539	684	2114
24..	1.18	1.32	1.15	1.25	1.25	.526	164	2186
25..	Exchange Closed; Christmas							
26..	1.32	1.39B	1.23A	1.32	1.31	.545	74	2220
29..	1.59	1.71	1.51	1.60B	1.61	.616	572	2169
30..	1.53	1.66	1.52	1.58	1.60	.613	133	2152
31..	1.76	2.05	1.72	2.05	2.05	.699	327	2143

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 62 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	1.64	1.64	1.58	1.58	1.63	.392	400	400
31..	1.88	1.88	1.88	1.88	1.97	.440	1	401

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.80	2.00	1.80	2.00	1.97	.446	6	405
4..	1.93	1.93	1.89	1.93	1.88	.437	3	408
5..	....	....	1.62A	1.75A	1.61	.400	....	408
6..	1.87	1.87	1.87	1.87	1.82	.429	2	410
7..	1.95	1.95	1.95	1.95	1.90	.441	5	415
8..	....	....	....	1.90N	1.88	.449	....	415
11..	....	2.03B	....	2.03B	2.05	.472	....	415
12..	1.75	1.75	1.70	1.70	1.60	.413	2	414
13..	1.84	1.84	1.84	1.84	1.79	.435	2	416
14..	1.88	1.90B	1.87	1.87	1.93	.456	101	517
15..	1.92	1.95	1.92	1.95	1.87	.447	102	519
18..	....	....	1.80A	1.80A	1.75	.417	....	518
19..	....	1.80B	....	1.80B	2.01	.456	....	518
20..	....	2.07B	....	2.07B	2.21	.474	....	518
21..	2.26	2.26	2.15A	2.26	2.22	.481	43	540
22..	....	....	....	2.22N	2.15	.468	....	540
25..	2.23	2.23	2.23	2.23	2.15	.480	12	542
26..	....	....	....	2.15N	1.90	.442	....	542
27..	1.95	2.32	1.95	2.32	2.23	.481	6	542
28..	2.15	2.20	1.96	1.98	1.92	.439	23	540
29..	....	2.20B	....	2.20B	2.28	.492	1	541

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.30	2.38	2.30	2.38	2.35	.505	6	546
3..	2.20	2.40	2.15A	2.32	2.32	.500	5	548
4..	....	....	2.20A	2.20A	2.12	.475	....	548
5..	2.15	2.15	2.10	2.10	1.69	.410	2	548
8..	1.55	1.55	1.55	1.55	1.38	.364	2	549
9..	1.58	1.64B	1.55	1.55	1.56	.394	2	549
10..	1.64	1.73B	1.64	1.64	1.61	.405	1	550
11..	1.28	1.28	1.28	1.28	1.34	.352	1	550
12..	....	1.70B	....	1.70B	1.70	.417	....	550
15..	1.90	2.05	1.90	2.05	2.02	.456	20	565
16..	2.05	2.05	1.90	1.96	1.93	.443	15	566
17..	2.25	2.25	2.11	2.18B	2.26	.493	42	575
18..	2.83	2.84B	2.70	2.70	2.84	.563	74	573
19..	2.87	2.87	2.82A	2.87	2.91	.570	12	573
22..	2.32	2.34	2.29	2.32	2.21	.480	5	573
23..	2.10	2.10	1.90	1.90	1.82	.434	23	575
24..	1.90	2.02	1.81	1.90	1.87	.442	73	572
25..	1.80	1.82	1.78	1.82	1.84	.441	12	572
26..	1.83	1.83	1.77	1.77	1.65	.418	8	574
29..	2.10	2.10	2.04A	2.08	2.15	.498	4	574
30..	2.05	2.05	1.90A	2.05	1.98	.476	14	581

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.95	1.98	1.90	1.96	1.96	.495	13	577
2..	1.95	2.22	1.95	2.22	2.15	.522	21	577
3..	2.38	2.45	2.30A	2.30A	2.21	.528	110	577
6..	2.40	2.40	2.15	2.21B	2.27	.539	1	577
7..	1.93	2.07	1.87	2.05	2.04	.510	20	589
8..	1.99	2.01	1.99	2.01	1.98	.514	10	599
9..	2.03	2.03	1.90A	1.93	1.95	.510	11	600
10..	1.98	2.20	1.98	2.20	2.14	.538	20	609
13..	2.25	2.25	2.24	2.24	2.40	.575	5	614
14..	2.17	2.20	2.14	2.20	2.17	.548	251	832
15..	2.21	2.21	2.21	2.21	2.19	.550	120	830
16..	2.10	2.10	2.00	2.00	2.03	.532	152	832
17..	2.09	2.09	1.97	1.97	2.07	.540	9	837
20..	1.79	1.87	1.79	1.87	1.87	.510	314	727
21..	1.80	1.80	1.74	1.80	1.82	.500	11	732
22..	1.77	1.77	1.72	1.75	1.72	.498	13	743
23..	1.54	1.57	1.32	1.42	1.35	.417	157	791
24..	1.24	1.24	1.07	1.10	1.07	.350	75	864
27..	.95	.95	.86	.90@.91	.88	.297	108	970
28..	1.15	1.15	1.08	1.10	1.06	.343	27	996
29..	1.15	1.15	1.06	1.14	1.15	.356	36	1032
30..	1.03	1.03	.82	.89	.85	.283	46	1072
31..	.72	.75	.70	.75	.74	.257	50	1071

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.65	.67	.61	.63	.63	.237	25	1078
4..	.70	.70	.60	.60	.58	.241	40	1090
5..	.56	.56	.51	.53	.53	.228	64	1120
6..	.54	.54	.50A	.54	.50	.225	1	1121
7..	.46	.54	.44A	.54	.55	.232	7	1128

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 62 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.66	.72	.62	.72	.65	.273	225	1283
11..	.77	.80	.75	.80	.75	.296	57	1314
12..	.90	.93B	.83	.90	.91	.342	117	1314
13..	.88	1.02	.87A	1.00	.98	.358	177	1401
14..	1.00	1.07	.95	1.02	1.05	.375	196	1466
17..	.93	.94	.83	.83	.84	.326	73	1485
18..	.78	.87	.78	.87	.85	.325	90	1546
19..	.83	.93	.83	.93	.90	.345	23	1570
20..	.85	.85	.80	.82A	.82	.335	17	1582
21..	.68@.71	.71	.52	.54	.56	.259	253	1494
24..	.54	.59B	.52	.59B	.58	.269	17	1484
25..	.82	1.04	.82	1.03A	1.00	.391	262	1516
26..	1.00	1.01	.86	.90	.91	.373	66	1547
27..	Exchange Closed; Thanksgiving Day							
28..	1.11	1.19	1.08	1.14@.15	1.15	.438	77	1552

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.33	1.38	1.10	1.16	1.16	.441	554	1818
2..	1.08	1.17	1.03	1.03	1.02	.408	89	1829
3..	1.02	1.20B	1.00	1.12	1.11	.433	137	1746
4..	.96	1.07	.76	.76	.76	.317	210	1729
5..	.81	.84	.59	.63@.59	.62	.279	173	1735
8..	.62	.63	.55	.62@.59	.60	.281	138	1801
9..	.58	.58	.48	.51	.49	.230	767	1836
10..	.53	.63	.50	.59	.59	.272	40	1890
11..	.59	.59	.50	.51	.52	.249	79	1939
12..	.42	.50	.38	.49	.48	.239	499	1967
15..	.42	.44	.38	.39	.38	.204	141	2019
16..	.30	.31	.28	.29@.28	.27	.175	111	2024
17..	.29	.35	.29	.29	.28	.183	75	2071
18..	.32	.43	.31	.42	.41	.235	597	2197
19..	.44	.48	.38	.46	.47	.262	131	2222
22..	.60@.63	.67	.56	.63	.63	.325	625	2469
23..	.75	.90	.75	.87	.88	.412	573	2644
24..	.76@.78	.86	.76	.81	.82	.398	71	2712
25..	Exchange Closed; Christmas							
26..	.85	.94	.85	.87	.86	.414	48	2726
29..	1.06	1.15	1.02	1.09	1.09	.484	544	2609
30..	1.04@.05	1.13	1.02	1.06	1.07	.479	408	2616
31..	1.19	1.45	1.16	1.44	1.45	.572	692	2495

MARCH 1987 63 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	1.62	1.62	1.62	1.62	1.57	.391	1	1
11..	....	1.58B	....	1.58B	1.68	.413	....	1
12..	1.47	1.47	1.44A	1.44A	1.29	.354	1	2
13..	....	1.40B	....	1.40B	1.45	.375	....	2
14..	1.50	1.53	1.50	1.53	1.57	.395	2	4
15..	1.60	1.60	1.56A	1.56A	1.52	.386	1	5
18..	1.45	1.45	1.45	1.45	1.43	.357	1	6
19..	....	1.60B	....	1.60B	1.65	.394	....	6
20..	1.75	1.75	1.75	1.75	1.83	.412	1	7
21..	....	1.84B	1.77A	1.84B	1.84	.419	....	7
22..	....	....	1.78A	1.78A	1.78	.406	....	7
25..	....	....	....	1.78N	1.77	.417	....	7
26..	1.72	1.72	1.67A	1.67A	1.55	.380	2	9
27..	....	1.84B	....	1.84B	1.84	.418	....	9
28..	1.78	1.78	1.64A	1.64A	1.57	.378	1	10
29..	....	1.80B	....	1.80B	1.88	.429	....	10

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.92	1.96	1.88	1.96	1.95	.441	3	9
3..	1.98	1.98	1.80A	1.96	1.91	.436	7	16
4..	1.90	1.92	1.82A	1.82A	1.74	.411	7	22
5..	1.42	1.42	1.35	1.35	1.37	.349	2	21
8..	1.25	1.25	1.18	1.21	1.10	.305	3	24
9..	1.21	1.31B	1.05A	1.05A	1.25	.333	1	23
10..	1.37	1.37	1.37	1.37	1.30	.343	2	25
11..	1.14	1.14	1.14	1.14	1.07	.293	1	26
12..	1.42	1.42	1.27A	1.42	1.37	.354	1	27
15..	1.42	1.68	1.60	1.68	1.65	.392	4	31
16..	1.62	1.62	1.57A	1.62	1.58	.379	11	32
17..	1.82	1.82	1.82	1.82	1.86	.429	3	35
18..	2.14	2.40	2.12A	2.40	2.37	.499	160	192
19..	2.42	2.50	2.35	2.43	2.43	.506	9	198
22..	1.82	1.95	1.82	1.95	1.83	.416	64	258
23..	1.70	1.73	1.55	1.60	1.48	.371	45	303
24..	1.65	1.65	1.54	1.55	1.51	.378	26	328
25..	1.40	1.46	1.40	1.42	1.49	.378	53	330
26..	1.44	1.44	1.44	1.44	1.32	.355	2	331
29..	1.65	1.80	1.65	1.80	1.74	.432	6	337
30..	1.63	1.64	1.55A	1.63	1.59	.411	12	349

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 63 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.53	1.60	1.48	1.57	1.55	.428	59	408
2 ..	1.55	1.79	1.55	1.79	1.71	.454	133	516
3 ..	1.86	1.98	1.85	1.85	1.77	.459	15	521
6 ..	1.80	1.86	1.80	1.85	1.82	.470	53	552
7 ..	1.58	1.68	1.55A	1.65	1.62	.440	58	521
8 ..	1.60	1.60	1.58	1.58	1.56	.443	9	521
9 ..	1.50	1.52	1.50	1.52	1.53	.438	6	522
10 ..	1.72	1.72	1.52A	1.63	1.69	.465	4	526
13 ..	1.75	1.75	1.75	1.75	1.91	.501	2	527
14 ..	1.70	1.78	1.70	1.78	1.72	.472	12	530
15 ..	1.70	1.80	1.66	1.76	1.72	.473	10	533
16 ..	1.67	1.70	1.60A	1.60A	1.59	.455	2	534
17 ..	1.63	1.66	1.58	1.66	1.63	.462	103	536
20 ..	1.42	1.48	1.36	1.48	1.45	.430	12	540
21 ..	1.36	1.38	1.35	1.38	1.40	.419	14	554
22 ..	1.40	1.42B	1.34	1.34	1.31	.416	17	571
23 ..	1.18	1.18	1.00	1.00	1.01	.338	7	573
24 ..	.85	.97	.78	.80B	.80	.276	7	574
27 ..	.74	.74	.66	.67	.62	.228	54	582
28 ..	.75	.84	.75	.83	.79	.268	20	596
29 ..	.87	.90B	.85	.87	.86	.280	15	607
30 ..	.70	.70	.62A	.67	.63	.215	11	612
31 ..	.57	.62	.50	.52	.54	.193	82	627

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.48	.48	.40	.40	.45	.175	29	627
4 ..	.45	.45	.45	.45	.41	.178	1	628
5 ..	.35	.39	.35	.39	.36	.166	3	628
6 ..	....	....	.35A	.35A	.34	.164	2	630
7 ..	.33	.38	.32A	.38	.38	.169	83	683
10 ..	.48	.48	.47A	.47A	.46	.202	3	696
11 ..	....	.54B	....	.52B	.52	.221	....	696
12 ..	.63	.65	.62	.65	.65	.261	7	698
13 ..	.68	.75	.64A	.70	.72	.274	10	702
14 ..	.71	.79	.66	.76	.75	.289	191	747
17 ..	.68	.68	.58	.60	.59	.244	134	810
18 ..	.60	.60	.55A	.60	.60	.243	....	810
19 ..	.60	.65	.60	.64	.63	.259	25	831
20 ..	.56	.56	.55	.55	.57	.249	12	829
21 ..	.44	.44	.35	.40	.38	.184	13	833
24 ..	.37	.37	.34	.36	.38	.192	5	831
25 ..	.62	.73	.62	.73	.70	.296	12	828
26 ..	.70	.70	.60	.65	.63	.279	30	841
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	.75	.81	.75	.80	.80	.338	11	838

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.98	1.00	.73	.78	.80	.339	83	887
2 ..	.75	.78	.70A	.72	.71	.308	81	893
3 ..	.71	.82	.70A	.76@.80	.77	.329	16	905
4 ..	.70	.74	.54A	.54A	.52	.227	53	918
5 ..	.56	.56	.38	.38	.42	.195	80	983
8 ..	.39	.40	.35	.39	.40	.195	21	965
9 ..	.33	.35	.32	.33	.32	.154	127	1031
10 ..	.34	.39	.34	.38	.39	.188	102	1058
11 ..	.32	.32	.32	.32	.33	.168	7	1061
12 ..	.25	.32	.25	.32	.31	.160	46	1062
15 ..	.25	.27	.23	.24	.24	.132	33	1070
16 ..	.19	.19	.18	.18	.16	.109	24	1066
17 ..	.15	.19	.15	.18	.16	.115	88	1106
18 ..	.20	.27	.19	.26	.25	.153	94	1145
19 ..	.23	.32	.23	.28B@.30	.29	.173	69	1156
22 ..	.38	.43	.38	.39A	.39	.222	97	1195
23 ..	.50	.60	.50	.56	.56	.295	177	1291
24 ..	.50	.55B	.50	.52	.52	.282	34	1299
25 ..	Exchange Closed; Christmas							
26 ..	.56	.57B	.52	.55	.54	.295	63	1273
29 ..	.75	.77	.66	.70	.70	.355	144	1333
30 ..	.63	.74B	.63	.68	.69	.350	141	1347
31 ..	.77	.98	.77	.97@.96	.97	.439	181	1373

MARCH 1987 64 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
4 ..	1.50	1.50	1.50	1.50	1.42	.351	1	1
5 ..	....	....	....	1.42N	1.07	.293	....	1
8 ..	....	....	.95A	.95A	.88	.251	....	1
9 ..	....	1.04B	....	1.04B	1.00	.277	....	1
10 ..	....	1.07B	....	1.00N	1.03	.286	....	1
11 ..	.92	.92	.85	.85	.85	.240	6	7
12 ..	....	.93B	....	.93B	1.10	.296	....	7
15 ..	1.20	1.28	1.20	1.28	1.35	.332	3	8
16 ..	....	....	1.30A	1.30A	1.28	.320	....	8

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS
MARCH 1987 64 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17 ..	1.35	1.40B	1.35	1.35	1.52	.367	1	8
18 ..	1.65	1.90B	1.65	1.90B	1.98	.435	103	109
19 ..	2.05	2.17B	1.95	2.02	2.01	.442	17	123
22 ..	1.60	1.60	1.50	1.57	1.50	.355	11	132
23 ..	1.40	1.40	1.25A	1.25A	1.20	.312	1	132
24 ..	1.25	1.28	1.25	1.28	1.22	.319	2	134
25 ..	1.12	1.20	1.12	1.18	1.20	.319	4	137
26 ..	1.15	1.15	1.15	1.15	1.06	.297	1	138
29 ..	....	1.37B	....	1.37B	1.41	.369	....	138
30 ..	....	....	1.24A	1.24A	1.28	.343	....	138

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	1.25A	1.25A	1.23	.364	....	138
2 ..	1.25	1.41	1.25	1.41	1.35	.388	14	141
3 ..	1.40	1.55	1.40	1.50	1.41	.393	7	148
6 ..	1.44	1.44	1.42	1.42	1.45	.402	4	149
7 ..	....	....	1.18A	1.30A	1.27	.373	....	149
8 ..	1.25	1.26	1.25	1.25	1.21	.374	16	165
9 ..	1.23	1.23	1.15	1.15	1.19	.368	13	178
10 ..	....	1.26B	....	1.26B	1.32	.393	....	178
13 ..	1.42	1.42	1.42	1.42	1.50	.427	3	177
14 ..	1.35	1.35	1.30	1.35	1.34	.399	3	177
15 ..	1.33	1.40	1.33	1.36	1.34	.399	112	86
16 ..	1.30	1.30	1.25A	1.25A	1.23	.380	17	90
17 ..	....	....	1.22A	1.22A	1.26	.386	....	90
20 ..	1.04	1.05B	1.04	1.04	1.11	.354	1	90
21 ..	1.03	1.03	1.03	1.03	1.06	.342	1	91
22 ..	1.02	1.02	.95	.95	.98	.339	10	97
23 ..	.85	.89	.82	.82	.76	.266	54	109
24 ..	.65	.67	.56	.56	.59	.211	57	132
27 ..	.47	.54	.46	.50	.46	.169	61	133
28 ..	.58	.61	.58	.61	.59	.204	14	136
29 ..	.62	.62	.58	.59B	.64	.214	4	138
30 ..	.40	.48	.40	.48	.45	.159	1	138
31 ..	.39	.39	.38	.38	.39	.141	47	136

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.34	.34	.30	.31	.31	.126	34	157
4 ..	.35	.38	.31	.31	.28	.127	19	160
5 ..	.21	.23B	.21	.23B	.24	.118	1	160
6 ..	....	....	....	.24N	.23	.115	2	161
7 ..	.22	.23	.22	.23	.26	.119	13	163
10 ..	.34	.34	.32	.32	.32	.144	3	166
11 ..	.37	.37	.37	.37	.36	.159	2	167
12 ..	.39	.44	.39	.42	.45	.192	54	181
13 ..	.44	.51	.44	.49B	.50	.202	11	186
14 ..	.42	.55	.42	.55	.53	.214	4	188
17 ..	.48	.48	.43	.43	.40	.175	8	196
18 ..	.35	.41	.35	.41	.41	.174	6	199
19 ..	.42	.42	.40A	.42	.43	.187	1	198
20 ..	.40	.40	.38A	.38A	.38	.178	1	199
21 ..	.30	.30	.22	.24	.25	.126	16	202
24 ..	.26	.26	.26	.26	.25	.130	8	210
25 ..	.42	.45	.42	.45	.45	.215	12	208
26 ..	.37	.43	.37	.43	.43	.200	13	216
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	.57	.57	.55	.56	.56	.249	5	218

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.65	.65	.59	.59	.54	.248	26	235
2 ..	.52	.53B	.50A	.50A	.49	.221	1	235
3 ..	.49	.58	.47A	.54	.52	.239	25	239
4 ..	.46	.48	.36	.36	.34	.155	30	260
5 ..	.35	.35	.25	.25	.26	.129	76	300
8 ..	.27	.27	.22	.26	.26	.129	19	297
9 ..	.24	.24	.21	.21	.20	.098	59	279
10 ..	.20	.26	.20	.24	.25	.123	26	272
11 ..	.22	.22	.20	.20	.22	.108	10	277
12 ..	.17	.21	.16	.20A	.20	.101	21	287
15 ..	.16	.16	.15	.16	.15	.080	53	335
16 ..	....	....	.12A	.13A	.11	.064	....	335
17 ..	.11	.12	.10	.11	.10	.067	82	408
18 ..	.13	.14B	.11	.14B	.14	.093	22	408
19 ..	.15	.17B	.15	.17B	.18	.107	10	410
22 ..	.24	.26	.23	.25	.24	.141	78	398
23 ..	.33	.37	.33	.36	.36	.198	59	393
24 ..	.32	.36	.30	.33	.32	.187	52	407
25 ..	Exchange Closed; Christmas							
26 ..	.32	.33	.32	.33	.34	.195	8	407
29 ..	.42	.47	.41	.44	.43	.243	67	416
30 ..	.40	.45	.39	.44	.43	.238	156	515
31 ..	.55	.64	.54	.63@.64	.63	.314	76	533

SWISS FRANC OPTION ON FUTURES — CALLS

MARCH 1987 65 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.22	1.22	1.22	1.22	1.22	.298	1	1
23..	.95	.95	.95	.95	.95	.259	1	....
24..	1.00	1.00	1.00	1.00	.97	.265	1	1
25..	....	....	.95A	.95A	95	.264	....	1
26..	....	....	....	.95N	.84	.245	....	1
29..	1.00	1.10B	1.00	1.10B	1.12	.311	4	5
30..	1.00	1.00	1.00	1.00	1.01	.291	2	7

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.95A	1.00A	.95	.305	....	7
2..	1.06	1.06	1.06	1.06	1.06	.327	1	8
3..	1.18	1.20	1.15	1.20	1.10	.330	5	9
6..	1.12	1.12	1.10	1.10	1.13	.338	2	10
7..	.95	.95	.95	.95	.99	.310	1	11
8..	.92	1.05	.92	.96	.93	.311	21	29
9..	.90	.90	.88	.89	.91	.304	32	43
10..	.96	.99	.96	.99	1.00	.326	101	144
13..	1.05	1.09	1.00	1.09	1.16	.357	23	167
14..	1.05	1.05	1.03A	1.05	1.04	.329	20	187
15..	....	....	....	1.04N	1.03	.329	....	186
16..	1.00	1.00	.92A	.95B@.96	.94	.310	45	228
17..	.93	.93	.89	.92	.95	.315	35	255
20..	.86	.86	.75	.76	.83	.285	67	307
21..	.70	.79	.70	.78	.80	.273	8	315
22..	.68	.70	.68	.70	.73	.268	3	317
23..	.67	.68	.55A	.62	.56	.204	10	320
24..	.43	.48	.41	.44	43	.157	52	293
27..	.36	.36	.36	.36	.32	.122	19	279
28..	.46	.46	.46	.46	.43	.150	2	279
29..	.43	.46	.43	.46	.47	.159	20	257
30..	.32	.48B	.30	.35	.32	.114	13	258
31..	.26	.28	.25A	.28	.27	.099	74	283

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.23	.23	.21	.21A	.21	.087	24	239
4..	.24	.24	.22A	.23A	.19	.088	4	225
5..	.19	.19	.15	.15	.15	.081	23	226
6..	....	....	....	.15N	.15	.078	....	206
7..	....	....	....	.15N	.18	.081	....	206
10..	.20	.23	.20	.23	.22	.099	302	502
11..	.25	.26	.25	.25A	.25	.110	3	504
12..	.26	.33	.26	.29	.31	.136	103	437
13..	.27	.32	.27	.32	.34	.144	11	448
14..	.30	.37	.30	.34	.36	.153	8	453
17..	.32	.32	.28	.29	.28	.121	17	457
18..	.28	.29	.27A	.29	28	.120	13	470
19..	.27	.27	.27	.27	.29	.130	1	470
20..	....	....	.25A	.25A	.25	.122	....	470
21..	.21	.21	.16	.18	.16	.082	11	467
24..	.18	.18	.18	.18	.16	.085	3	470
25..	.28	.28	.28	.28	.28	.149	10	476
26..	.27	.29	.26	.29	.27	.137	19	487
27..	Exchange Closed; Thanksgiving Day							
28..	.35	.39	.35	.35	.35	.175	9	484

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.38	.43B	.33	.38	.36	.174	8	484
2..	.34	.34	.32	.32	.30	.152	39	490
3..	.31	.37	.30	.35A	.35	.165	183	520
4..	.29	.32	.26	.27	.22	.100	19	533
5..	.19	.23B	.16	.17	.17	.082	55	534
8..	.17	.17	.15	.15	.16	.080	21	538
9..	.13	.13	.13	.13	.13	.059	13	551
10..	.16@.17	.17	.15	.15	.15	.076	5	549
11..	.14	.14	.14	.14	.13	.065	2	551
12..	.12	.12	.12	.12	.13	.061	2	553
15..	.10	.10	.08	.08	.09	.046	22	560
16..	.08	.08	.07	.07	.07	.035	10	565
17..	.06	.07	.06	.07	.06	.037	20	575
18..	....	.08B	....	.08B	.09	.053	....	565
19..	....	....	....	.09N	.10	.062	....	565
22..	....	.14B	....	.14B	.14	.084	....	565
23..	....	.23B	.20	.21	21	.124	5	560
24..	....	....	.20A	.20A	.19	.115	....	560
25..	Exchange Closed; Christmas							
26..	.21	.21	.21	.21	.20	.120	2	562
29..	.26	.28	.25	.25	.25	.154	24	580
30..	.26	.27	.26	.27	.27	.150	17	590
31..	.32	.41	.32	.37@.39	.38	.209	69	588

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1987 58 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	2.90	2.90	2.90	2.90	2.86	647	1	1
10..	....	3.10B	....	3.10B	3.14	.681	....	1
11..	....	....	3.00A	3.00A	2.98	.665	....	1
12..	....	....	2.75A	2.88A	3.00	.659	....	1
15..	....	....	2.75A	2.76A	2.68	.635	....	1
16..	....	....	2.58A	2.58A	2.42	.611	....	1
17..	....	2.47B	....	2.47B	2.45	.625	....	1
18..	....	2.75B	....	2.75B	2.84	.672	....	1
19..	....	3.04B	....	3.04B	3.06	.698	....	1
22..	....	3.50B	....	3.50B	3.45	.743	....	1
23..	....	3.84B	....	3.84B	4.04	.793	....	1
24..	....	....	3.95A	3.95A	3.95	.787	....	1
25..	Exchange Closed; Christmas							
26..	....	....	....	3.95N	4.02	.797	....	1
29..	....	4.43B	....	4.43B	4.50	.831	....	1
30..	....	....	4.48A	4.50N	4.55	.831	....	1
31..	....	4.91B	....	4.91B	5.06	.866	....	1

JUNE 1987 59 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	2.12	2.24B	2.12	2.24B	2.30	.579	100	100
15..	....	....	2.15A	2.15A	2.12	.553	100	200
16..	1.90	2.00	1.90	1.97	1.86	.527	52	250
17..	1.90	1.90	1.90	1.90	1.90	.540	85	335
18..	2.25	2.25	2.25	2.25	2.23	.590	25	335
19..	2.32	2.43B	2.29	2.43B	2.43	617	10	335
22..	....	2.82B	....	2.82B	2.78	.666	....	335
23..	....	3.14B	....	3.14B	3.31	.723	....	335
24..	....	....	3.17A	3.17A	3.22	.716	....	335
25..	Exchange Closed; Christmas							
26..	....	....	....	3.22N	3.30	.727	....	335
29..	3.75	3.75	3.62	3.62	3.75	.767	2	335
30..	....	....	3.72A	3.75N	3.76	.767	....	336
31..	....	4.10B	....	4.10B	4.24	.810	....	336

JUNE 1987 60 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.65	2.65	2.65	2.65	2.53	.543	2	2
27..	....	....	2.30A	2.30A	2.17	.497	....	2
28..	2.50	2.50	2.50	2.50	2.47	.537	7	9
29..	....	2.50B	....	2.47N	2.62	.547	....	9
30..	....	....	2.25A	2.25A	2.17	.486	...	9
31..	1.90	2.02	1.90	2.02	2.00	.462	8	16

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	1.94A	1.94A	1.80	.447	....	16
4..	....	1.87B	....	1.87B	1.77	.451	...	16
5..	1.66	1.66	1.65A	1.66	1.68	.441	1	16
6..	....	....	1.60A	1.68N	1.64	.440	...	16
7..	1.75	1.75	1.60A	1.72	1.70	.448	3	16
10..	....	1.65B	....	1.85B	2.00	.491	....	16
11..	2.18	2.18	2.18	2.18	2.04	.512	....	16
12..	2.35	2.35	2.33A	2.33A	2.37	.554	1	16
13..	2.30	2.48B	2.30	2.48B	2.49	.565	1	17
14..	2.50	2.50	2.50	2.50	2.55	.579	2	17
17..	2.36	2.36	2.36	2.36	2.27	.545	15	28
18..	....	....	2.20A	2.25A	2.26	.545	...	28
19..	....	2.38B	....	2.38B	2.34	.561	....	28
20..	....	....	2.30A	2.30A	2.34	.554	....	28
21..	....	....	1.92A	1.92A	1.85	.491	....	28
24..	1.83	1.91	1.80A	1.91	1.88	.505	101	127
25..	2.27	2.45B	2.27	2.45B	2.58	.602	2	129
26..	....	....	2.50A	2.50A	2.49	.589	....	129
27..	Exchange Closed; Thanksgiving Day							
28..	2.75	2.80B	2.75	2.75	2.85	.638	15	114

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.11B	....	3.11B	2.88	.641	..	114
2..	2.77	2.77	2.77	2.77	2.71	.621	1	113
3..	2.70	2.90	2.70	2.90	2.84	.638	51	154
4..	....	....	2.46A	2.46A	2.21	.552	....	154
5..	....	2.35B	2.00A	2.00A	2.00	.522	....	154
8..	1.95	1.96	1.95	1.96	2.02	.528	5	154
9..	1.97	1.97	1.84A	1.84A	1.70	.486	2	156
10..	1.90	1.90	1.90	1.90	2.01	.523	40	159
11..	1.87	1.89	1.87	1.89	1.89	.504	1	160
12..	1.83	1.84	1.70A	1.81A	1.81	.497	3	163
15..	1.73	1.76	1.63	1.63	1.65	.470	7	168
16..	1.52	1.52	1.52	1.52	1.43	.443	1	169
17..	1.49	1.49	1.49	1.49	1.45	.455	1	170
18..	1.68	1.72B	1.68	1.72B	1.72	.505	....	170

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1987 60 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	1.79	1.88B	1.76	1.88B	1.91	.532	29	189
22	2.25	2.25	2.25	2.25	2.20	.583	2	191
23	2.65	2.65	2.63	2.63	2.65	.644	5	194
24	2.55	2.55	2.55	2.55	2.59	.636	1	193
25	Exchange Closed: Christmas							
26	....	....	....	2.59N	2.65	.648	....	193
29	....	2.97B	....	2.96B	3.05	.693	....	193
30	3.10	3.10	3.10	3.10	3.08	.692	1	194
31	....	3.39B	....	3.39B	3.55	.742	....	194

JUNE 1987 61 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	2.10	2.10	2.10	2.10	2.08	.476	1	1
27	1.83	1.83	1.82	1.82	1.76	.430	1	2
28	2.07	2.07	2.07	2.07	2.03	.469	100	102
29	....	2.05B	....	2.03N	2.16	.480	....	102
30	....	....	1.85A	1.85A	1.77	.420	....	102
31	....	....	....	1.77N	1.62	.396	....	102

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.50	1.50	1.43	1.43	1.44	.381	7	109
4	....	1.50B	....	1.50B	1.41	.384	....	109
5	1.33	1.35	1.30	1.30	1.33	.374	4	113
6	1.37	1.37	1.28A	1.35	1.29	.373	4	117
7	1.22	1.33	1.22	1.33	1.35	.379	11	128
10	1.60	1.60	1.60	1.60	1.58	.421	2	130
11	....	1.69B	....	1.69B	1.63	.441	1	131
12	1.92	1.92	1.92	1.92	1.91	.482	3	134
13	....	2.00B	1.90A	2.00B	2.02	.492	....	134
14	2.05	2.05	2.05	2.05	2.07	.507	1	135
17	2.00	2.00	2.00	2.00	1.83	.471	....	135
18	1.88	1.88	1.88	1.88	1.81	.471	3	138
19	1.93	2.00	1.93	2.00	1.87	.487	2	140
20	1.89	1.91	1.85A	1.85A	1.87	.479	105	240
21	1.62	1.62	1.50A	1.50A	1.45	.415	2	242
24	1.50	1.50	1.40A	1.50	1.47	.428	1	243
25	1.70	2.07B	1.70	2.07B	2.10	.526	151	394
26	2.10	2.10	1.95	1.95	1.98	.512	113	505
27	Exchange Closed: Thanksgiving Day							
28	....	2.24B	....	2.24B	2.30	.562	....	505

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.52B	....	2.30N	2.32	.565	....	505
2	2.25	2.25	2.22A	2.25	2.17	.543	1	506
3	2.17	2.43	2.17	2.40	2.28	.561	105	591
4	2.18	2.18	1.95A	2.00	1.75	.473	3	594
5	1.85	1.90	1.58	1.58	1.59	.442	12	606
8	1.58	1.60	1.51	1.60	1.58	.448	10	616
9	1.50	1.50	1.40	1.42	1.40	.406	10	626
10	1.48	1.65	1.48	1.64	1.57	.443	19	643
11	1.58	1.58	1.45	1.52	1.47	.424	3	646
12	1.35	1.44	1.28	1.44	1.40	.416	20	666
15	1.25	1.25	1.25	1.25	1.27	.389	2	668
16	1.17	1.17	1.11	1.11	.97	.363	6	674
17	1.11	1.12	1.08A	1.08A	1.08	.373	9	683
18	1.22	1.36	1.22	1.36	1.31	.421	12	695
19	1.38	1.44B	1.37A	1.43B	1.46	.447	5	695
22	1.71	1.80	1.71	1.80	1.70	.498	14	699
23	2.03	2.07	2.03	2.07	2.08	.561	12	698
24	2.05	2.05	1.97A	2.05	2.03	.551	11	703
25	Exchange Closed: Christmas							
26	....	2.14B	....	2.14B	2.08	.563	....	703
29	2.30	2.47	2.30	2.45	2.42	.611	6	701
30	2.38	2.52	2.38	2.44	2.44	.609	7	699
31	2.50	2.82	2.50	2.76	2.90	.665	13	687

JUNE 1987 62 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	2.75	2.75	2.75	2.75	2.63	.503	5	5

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.50A	2.62A	2.57	.519	....	5
2	....	2.80B	....	2.80B	2.77	.540	....	5
3	....	2.90B	....	2.90B	2.82	.547	....	5
6	....	2.95B	....	2.88B	2.90	.556	....	5
7	2.57	2.60B	2.57	2.60B	2.66	.535	....	5
8	....	....	....	2.66N	2.62	.538	1	6
9	....	....	2.60A	2.62N	2.53	.533	....	6
10	....	2.70B	....	2.70B	2.77	.557	....	6
13	....	....	....	2.77N	3.04	.586	....	6

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1987 62 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	2.80	2.82	2.78A	2.82	2.85	.565	120	126
15	....	....	....	2.85N	2.85	.566	120	246
16	....	....	....	2.85N	2.70	.553	....	226
17	....	....	....	2.70N	2.74	.556	....	226
20	....	....	2.47A	2.57A	2.52	.533	....	226
21	....	....	2.45A	2.45A	2.48	.529	....	226
22	....	....	....	2.48N	2.41	.526	....	226
23	2.10	2.22B	2.10	2.10	1.95	.461	1	227
24	....	....	1.85A	1.85A	1.69	.411	....	227
27	....	....	1.55A	1.55A	1.42	.366	....	227
28	....	1.68B	....	1.68B	1.68	.404	....	227
29	....	....	....	1.68N	1.77	.415	....	227
30	1.45	1.45	1.45	1.45	1.43	.356	1	228
31	....	....	....	1.43N	1.31	.334	....	228

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	1.28A	1.28A	1.15	.319	....	228
4	....	1.20B	....	1.20B	1.11	.322	..	228
5	....	....	.80A	1.02A	1.05	.312	....	228
6	....	....	.96A	1.05N	1.01	.310	....	228
7	....	....	.93A	1.01N	1.06	.316	....	228
10	....	1.15B	....	1.15B	1.26	.354	....	228
11	1.32	1.33B	1.32	1.32	1.28	.372	1	229
12	....	1.40B	....	1.40B	1.53	.412	....	229
13	1.48	1.68	1.48	1.68	1.62	.421	2	231
14	....	....	1.60A	1.62N	1.65	.435	....	231
17	1.62	1.62	1.50	1.50	1.45	.399	3	234
18	1.48	1.48	1.40A	1.48	1.44	.399	1	235
19	1.55	1.55	1.50	1.50	1.48	.414	4	239
20	1.48	1.48	1.42A	1.48	1.47	.405	1	240
21	....	....	1.20A	1.20A	1.11	.344	....	240
24	....	....	1.08A	1.11N	1.12	.356	....	240
25	....	1.60B	....	1.60B	1.64	.450	....	240
26	1.56	1.65	1.56	1.65	1.56	.436	6	246
27	Exchange Closed: Thanksgiving Day							
28	1.84	1.84	1.84	1.84	1.84	.486	2	248

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.00	2.03B	2.00	2.03B	1.84	.488	1	248
2	1.85	1.85	1.82	1.82	1.72	.466	4	251
3	1.93	1.93	1.70A	1.93	1.80	.483	1	252
4	1.75	1.82	1.48	1.48	1.36	.396	8	260
5	[illegible]	1.48	1.24A	1.24A	1.22	.366	6	266
8	[illegible]	....	....	1.22N	1.22	.371	....	266
9	[illegible]	1.15	1.15	1.15	1.08	.332	3	269
10	[illegible]	1.24	1.17	1.24	1.25	.366	2	270
11	[illegible]	1.18	1.12	1.15	1.13	.348	5	275
12	[illegible]	1.05	1.05	1.05	1.08	.341	2	277
15	....	....	1.05A	1.05A	.96	.315	....	277
16	....	....	.95A	.95A	.80	.289	....	277
17	.80	.80	.80	.80	.81	.298	....	277
18	.85	.92B	.85	.92B	.98	.342	2	277
19	....	1.06B	....	1.06B	1.10	.366	....	277
22	1.25	1.40	1.25	1.35	1.29	.413	9	283
23	1.55	1.65	1.55	1.65	1.62	.476	4	284
24	1.59	1.60	1.52A	1.60	1.57	.466	5	288
25	Exchange Closed: Christmas							
26	1.65	1.72	1.62	1.65A	1.61	.477	5	293
29	1.92	1.95B	1.86	1.86	1.90	.525	1	294
30	1.86	1.96	1.86	1.92	1.94	.523	29	319
31	2.20	2.33	2.10	2.33	2.32	.582	16	334

JUNE 1987 63 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	1.75	1.75	1.75	1.75	1.81	.386	1	1
10	....	1.88B	....	1.85B	1.86	.394	....	1
11	....	....	1.75A	1.75A	1.61	.352	....	1
12	....	1.95B	....	1.95B	1.96	.404	....	1
15	....	2.20B	....	2.15B	2.32	.439	....	1
16	....	....	2.30A	2.30A	2.20	.426	....	1
17	....	2.40B	....	2.40B	2.50	.464	....	1
18	....	....	....	2.50N	3.00	.520	....	1
19	....	....	....	3.00N	3.05	.528	....	1
22	2.50	2.50	2.50	2.50	2.48	.454	1	2
23	....	....	2.35A	2.35A	2.09	.417	....	2
24	....	2.22B	....	2.22B	2.12	.424	....	2
25	....	....	2.10A	2.10A	2.11	.423	....	2
26	....	....	....	2.11N	1.63	.405	....	2
29	....	2.25B	....	2.25B	2.38	.468	....	2
30	....	....	2.30A	2.30A	2.22	.451	....	2

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1987 63 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.10A	2.22N	2.15	.466	....	2
2	....	2.35B	....	2.35B	2.32	.486	....	2
3	....	2.45B	....	2.45B	2.37	.493	....	2
6	....	2.53B	....	2.42B	2.45	.501	....	2
7	....	....	2.20A	2.30A	2.23	.479	....	2
8	....	....	....	2.23N	2.18	.482	....	2
9	....	....	....	2.18N	2.12	.476	....	2
10	....	....	....	2.12N	2.31	.499	....	2
13	....	....	....	2.31N	2.54	.528	....	2
14	2.42	2.44	2.30A	2.35	2.37	.506	375	377
15	....	....	....	2.37N	2.37	.506	....	377
16	....	....	2.30A	2.30A	2.24	.492	....	377
17	....	....	....	2.24N	2.28	.495	....	377
20	....	....	2.00A	2.00A	2.08	.471	....	377
21	....	....	2.02A	2.05A	2.04	.466	....	377
22	2.00	2.00	2.00	2.00	1.98	.462	100	477
23	....	....	1.80A	1.80A	1.58	.397	....	477
24	1.45	1.45	1.45	1.45	1.37	.350	2	450
27	....	....	1.25A	1.25A	1.13	.307	50	500
28	....	1.30B	....	1.30B	1.33	.342	....	500
29	1.35	1.40	1.35	1.40	1.44	.353	4	504
30	1.10	1.10	1.10	1.10	1.15	.297	1	504
31	....	....	....	1.15N	1.04	.277	....	503

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	1.00A	1.00A	.90	.263	....	503
4	....	....	.84A	.90N	.88	.265	....	503
5	....	....	.60A	.80A	.81	.255	....	503
6	....	....	.76A	.80A	.78	.253	....	503
7	....	....	.74A	.78N	.82	.258	....	503
10	....	.90B	....	.90B	.99	.292	....	503
11	....	1.03B	....	1.03B	.99	.309	....	503
12	1.11	1.11	1.11	1.11	1.21	.345	20	503
13	....	1.25B	1.20A	1.25B	1.29	.354	....	503
14	1.28	1.28	1.28	1.28	1.31	.367	1	504
17	....	....	1.25A	1.25A	1.14	.332	....	504
18	1.17	1.17	1.10A	1.17	1.12	.331	4	507
19	1.17	1.18B	1.15	1.15	1.15	.345	100	545
20	1.15	1.15	1.12A	1.15	1.15	.336	1	546
21	....	....	.90A	.90A	.85	.278	....	546
24	....	....	.80A	.80A	.86	.289	....	546
25	....	.99B	....	.99B	1.26	.377	....	546
26	1.25	1.25	1.25	1.25	1.21	.363	2	548
27	Exchange Closed: Thanksgiving Day							
28	....	1.42B	....	1.42B	1.44	.411	....	548

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.70	1.70	1.45	1.45	1.45	.412	9	556
2	1.48	1.50	1.38	1.38	1.36	.390	6	559
3	1.35	1.43	1.35	1.43	1.41	.407	22	561
4	1.35	1.36	1.22A	1.27	1.05	.323	4	564
5	1.10	1.10	.94A	.96	.93	.296	7	571
8	.98	.98	.98	.98	.93	.300	9	580
9	....	....	.88A	.88A	.82	.264	....	580
10	....	....	....	.82N	.93	.295	....	580
11	....	....	.90A	.90A	.86	.279	....	580
12	....	....	.80A	.82A	.81	.272	....	580
15	.72	.73	.72	.73	.73	.248	3	580
16	....	....	....	.73N	.59	.225	....	580
17	....	.60B	....	.60B	.59	.232	....	580
18	....	.62B	....	.62B	.72	.270	....	580
19	.80	.80	.80	.80	.82	.291	2	580
22	....	.93B	....	.93B	.97	.334	....	580
23	1.20	1.21B	1.20	1.21B	1.24	.393	50	630
24	....	....	1.17A	1.17A	1.20	.383	....	630
25	Exchange Closed: Christmas							
26	1.27	1.32	1.23A	1.32	1.23	.393	3	631
29	1.42	1.55	1.42	1.50	1.47	.439	3	634
30	1.48	1.49B	1.46A	1.48	1.50	.437	51	685
31	1.68	1.84	1.68	1.79	1.84	.496	7	692

JUNE 1987 64 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	2.13	2.13	2.13	2.13	2.13	.404	1	1
23	1.85	1.85	1.85	1.85	1.77	.368	2	3
24	....	1.87B	....	1.87B	1.80	.374	....	3
25	....	....	....	1.80N	1.79	.374	....	3
26	....	....	....	1.79N	1.36	.356	....	3
29	....	1.90B	....	1.90B	2.02	.417	....	3
30	....	....	1.95A	1.95A	1.88	.400	....	3

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1987 64 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.75A	1.85A	1.80	.414	....	3
2	....	1.95B	....	1.95B	1.95	.433	....	3
3	....	2.05B	....	2.05B	1.99	.439	....	3
6	....	2.05B	....	2.04B	2.05	.447	....	3
7	....	....	1.85A	1.85A	1.86	.425	....	3
8	....	....	1.85A	1.85A	1.81	.426	....	3
9	....	....	1.80A	1.80A	1.72	.420	....	3
10	1.85	1.85	1.85	1.85	1.92	.442	1	4
13	....	....	....	1.92N	2.13	.470	....	4
14	....	....	1.90A	1.90A	1.97	.447	....	4
15	....	....	....	1.97N	1.96	.448	....	4
16	....	....	1.93A	1.93A	1.86	.433	....	4
17	1.85	1.85	1.85	1.85	1.89	.435	12	16
20	....	....	1.74A	1.74A	1.71	.410	....	16
21	....	....	1.65A	1.65A	1.68	.405	....	16
22	....	....	....	1.68N	1.62	.400	....	16
23	....	....	1.50A	1.50A	1.28	.338	....	16
24	....	....	1.10A	1.10A	1.10	.292	....	16
27	.95	.95	.95	.95	.90	.253	7	9
28	....	1.05B	....	1.05B	1.07	.286	....	9
29	....	....	....	1.07N	1.17	.295	....	9
30	....	....	1.00A	1.00A	.92	.244	....	9
31	....	....	....	.92N	.83	.226	....	9

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.80A	.80A	.70	.213	....	9
4	....	....	....	.70N	.67	.215	....	9
5	....	....	.50A	.62A	.62	.205	....	9
6	....	....	....	.62N	.60	.203	....	9
7	....	....	.54A	.60N	.63	.207	....	9
10	....	.70B	....	.70B	.76	.236	....	9
11	.83	.83	.83	.83	.76	.251	3	9
12	....	.85B	....	.85B	.94	.284	....	9
13	.99	1.04	.92A	1.04	1.01	.292	5	6
14	....	....	1.00A	1.01N	1.02	.303	....	6
17	....	....	1.00A	1.00A	.87	.270	....	6
18	....	....	....	.87N	.87	.269	....	6
19	....	.90B	....	.87N	.89	.282	....	6
20	....	....	.85A	.85A	.89	.273	....	6
21	.65	.65	.65	.65	.64	.221	100	103
24	....	....	.62A	.62A	.64	.229	....	103
25	....	.90B	....	.90B	.97	.309	....	103
26	....	....	....	.97N	.94	.296	....	103
27	Exchange Closed: Thanksgiving Day							
28	....	1.07B	....	1.07B	1.11	.340	....	103

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.22B	....	1.22B	1.12	.340	....	103
2	....	....	....	1.12N	1.04	.320	....	103
3	....	1.12B	....	1.12B	1.09	.335	....	103
4	1.00	1.00	.95A	.95A	.81	.259	1	103
5	....	....	.73A	.73A	.69	.234	....	103
8	....	....	....	.69N	.70	.237	....	103
9	....	....	.68A	.68A	.63	.205	....	103
10	....	....	....	.63N	.71	.233	....	103
11	....	....	....	.71N	.65	.218	....	103
12	.60	.60	.60	.60	.61	.211	75	178
15	....	....	.60A	.60A	.54	.190	....	178
16	.40	.40	.40	.40	.42	.170	2	180
17	....	....	....	.42N	.42	.175	....	180
18	.50	.52	.50	.52	.53	.207	1	181
19	.58	.62	.58	.62	.59	.226	4	180
22	.75	.75	.75	.75	.72	.263	50	208
23	.89	.89	.89	.89	.94	.316	6	214
24	....	....	.89A	.89A	.90	.307	....	214
25	Exchange Closed: Christmas							
26	.92	.92	.90	.90	.93	.315	2	210
29	1.10	1.16B	1.10	1.14	1.11	.357	17	222
30	1.13	1.15	1.07	1.15	1.16	.355	66	236
31	1.38	1.40	1.38	1.40	1.42	.412	1	237

JUNE 1987 65 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	1.50	1.50	1.50	1.50	1.58	.351	....	....

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.45A	1.55A	1.49	.364	5	5
2	....	1.62B	....	1.62B	1.62	.382	....	5
3	....	1.70B	....	1.70B	1.66	.388	....	5
6	....	1.70B	....	1.70B	1.70	.394	....	5
7	....	....	1.55A	1.55A	1.54	.372	....	5

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

JUNE 1987 65 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8				1.54N	1.48	.373		5
9				1.48N	1.42	.367		5
10				1.42N	1.57	.387		5
13				1.57N	1.75	.413		5
14			1.58A	1.62A	1.62	.391		5
15				1.62N	1.61	.391		5
16				1.61N	1.52	.376		5
17				1.52N	1.55	.377		5
20			1.45A	1.45A	1.39	.353		5
21			1.35A	1.35A	1.36	.347		5
22				1.36N	1.30	.341		5
23			1.20A	1.20A	1.03	.282		5
24			1.00A	1.00A	.87	.241		5
27			.75A	.75A	.71	.205		5
28		.80B		.80B	.85	.234		5
29		.86B		.85N	.93	.243		5
30			.80A	.80A	.72	.197		5
31				.72N	.65	.181		5
IN NOVEMBER								
3	.55	.55	.55	.55	.54	.170	75	80
4				.54N	.52	.171		80
5			.40A	.40A	.47	.162		80
6				.47N	.45	.160		80
7	.40	.40	.40	.40	.48	.163	1	81
10		.50B		.50B	.58	.188		81
11		.60B		.58N	.58	.201		81
12	.62	.65B	.62	.65B	.73	.230	1	82
13	.78	.78	.72A	.78	.78	.236	1	83
14				.78N	.78	.246		83
17	.70	.70	.70	.70	.67	.216	1	84
18	.68	.68	.68	.68	.67	.215	1	83
19	.67	.68B	.67	.67	.67	.226	101	182
20	.67	.67	.67	.67	.67	.217	300	482
21			.50A	.50A	.49	.171		482
24	.45	.45	.45	.45	.46	.178	1	482
25		.68B		.68B	.74	.248		482
26				.74N	.71	.236		482
27	Exchange Closed; Thanksgiving Day							
28	.78	.84B	.78	.84B	.85	.275	3	484
IN DECEMBER								
1	.98	.98	.90	.90	.86	.275	2	485
2	.85	.86	.85	.86	.81	.256	1	484
3		.85B		.85B	.84	.270	5	484
4	.83	.83	.75A	.75A	.61	.202	5	481
5	.55	.55	.50A	.50A	.51	.181	1	480
8	.55	.55	.51	.51	.53	.183	10	481
9	.50	.50	.47	.47	.47	.156	3	483
10				.47N	.53	.179		483
11			.48A	.48A	.48	.166		483
12	.45	.48	.43A	.46A	.45	.161	7	483
15	.39	.39	.39	.39	.39	.142	4	479
16				.39N	.30	.125		479
17				.30N	.30	.129		479
18	.37	.37	.37	.37	.38	.155	40	488
19	.45	.45	.41	.41	.43	.170	3	491
22	.49	.52B	.49	.52B	.52	.201	1	492
23		.60B		.60B	.69	.247		492
24	.67	.68	.66A	.68	.68	.239	6	497
25	Exchange Closed; Christmas							
26	.70	.70	.70	.70	.69	.245	1	498
29	.76	.88	.76	.88	.83	.283	74	543
30	.88	.88	.83	.83	.85	.280	7	548
31	.96	1.12	.96	1.12	1.11	.333	14	560

SEPTEMBER 1987 60 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	2.60	2.60	2.60	2.60	2.57	.548	6	6
9			2.47A	2.47A	2.37	.517		6
10		2.40B		2.40B	2.61	.547		6
11				2.61N	2.49	.532		6
12			2.33A	2.45A	2.44	.526		6
15			2.38A	2.38A	2.26	.505		6
16			2.08A	2.08A	2.06	.484		6
17				2.06N	1.98	.493		6
18		2.30B		2.30B	2.25	.531		6
19		2.30B		2.30B	2.45	.552		6
22		2.70B		2.70B	2.76	.596		6
23		3.04B		3.04B	3.20	.645		6
24			3.17A	3.17A	3.18	.638		6
25	Exchange Closed; Christmas							
26		3.20B		3.20B	3.25	.647		6

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — CALLS

SEPTEMBER 1987 60 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29		3.55B		3.55B	3.62	.684		6
30				3.62N	3.60	.682		6
31		4.02B		4.02B	4.13	.724		6

SEPTEMBER 1987 61 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	1.71	1.71	1.71	1.71	1.67	.417	6	6
17				1.67N	1.59	.426		6
18	1.85	1.85	1.85	1.85	1.81	.463	5	6
19		1.88B		1.88B	2.00	.483		6
22		2.20B		2.20B	2.25	.528		6
23		2.50B		2.50B	2.65	.578		6
24			2.62A	2.62A	2.63	.571		6
25	Exchange Closed; Christmas							
26		2.65B		2.65B	2.68	.579		6
29		2.95B		2.95B	3.02	.618		6
30		3.08B		3.02N	3.02	.616		6
31	3.55	3.55	3.55	3.55	3.50	.661	1	6

SEPTEMBER 1987 63 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	2.20	2.20	2.20	2.20	2.05	.482	2	2
30				2.05N	2.03	.480		2
31		2.30B		2.30B	2.45	.528		2

SEPTEMBER 1987 64 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	1.73	1.73	1.73	1.73	1.67	.413	35	35
31		1.88B		1.88B	1.96	.460		35

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 37 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	21
3	CAB	CAB	CAB	CAB	CAB	.000	....	21
6	CAB	CAB	CAB	CAB	CAB	.000	....	21
7	CAB	CAB	CAB	CAB	CAB	.000	....	21
8	CAB	CAB	CAB	CAB	CAB	.000	....	21
9	CAB	CAB	CAB	CAB	CAB	.000	....	21
10	CAB	CAB	CAB	CAB	CAB	.000	....	21
13	CAB	CAB	CAB	CAB	CAB	.000	....	21
14	CAB	CAB	CAB	CAB	CAB	.000	....	21
15	CAB	CAB	CAB	CAB	CAB	.000	....	21
16	CAB	CAB	CAB	CAB	CAB	.000	....	21
17	....	....	....	....	....	.000	....	21
20	CAB	CAB	CAB	CAB	CAB	.000	....	21
21	CAB	CAB	CAB	CAB	CAB	.000	....	21
22	CAB	CAB	CAB	CAB	CAB	.000	....	21
23	CAB	CAB	CAB	CAB	CAB	.000	....	21
24	CAB	CAB	CAB	CAB	CAB	.000	....	21
27	CAB	CAB	CAB	CAB	CAB	.000	....	21
28	CAB	CAB	CAB	CAB	CAB	.000	....	21
29	CAB	CAB	CAB	CAB	CAB	.000	....	21
30	....	....	....	....	....	.000	....	21
31	CAB	CAB	CAB	CAB	CAB	.000	....	21

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	21
4	CAB	CAB	CAB	CAB	CAB	.000	....	21
5	CAB	CAB	CAB	CAB	CAB	.000	....	21
6	CAB	CAB	CAB	CAB	CAB	.000	....	21
7	CAB	CAB	CAB	CAB	CAB	.000	....	21
10	CAB	CAB	CAB	CAB	CAB	.000	....	21
11	CAB	CAB	CAB	CAB	CAB	.000	....	21
12	CAB	CAB	CAB	CAB	CAB	.000	....	21
13	CAB	CAB	CAB	CAB	CAB	.000	....	21
14	CAB	CAB	CAB	CAB	CAB	.000	....	21
17	Exchange Closed: President's Day							
18	....	....	....	....	....	.000	....	21
19	CAB	CAB	CAB	CAB	CAB	.000	....	21
20	CAB	CAB	CAB	CAB	CAB	.000	....	21
21	CAB	CAB	CAB	CAB	CAB	.000	....	21
24	CAB	CAB	CAB	CAB	CAB	.000	....	21
25	CAB	CAB	CAB	CAB	CAB	.000	....	21
26	CAB	CAB	CAB	CAB	CAB	.000	....	21
27	CAB	CAB	CAB	CAB	CAB	.000	....	21
28	CAB	CAB	CAB	CAB	CAB	.000	....	21

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	21
4	CAB	CAB	CAB	CAB	CAB	.000	....	21
5	CAB	CAB	CAB	CAB	CAB	.000	....	21
6	CAB	CAB	CAB	CAB	CAB	.000	....	21

MARCH 1986 38 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	36
3	CAB	CAB	CAB	CAB	CAB	.000	....	36
6	CAB	CAB	CAB	CAB	CAB	.000	....	36
7	CAB	CAB	CAB	CAB	CAB	.000	....	36
8	CAB	CAB	CAB	CAB	CAB	.000	....	36
9	CAB	CAB	CAB	CAB	CAB	.000	....	36
10	CAB	CAB	CAB	CAB	CAB	.000	....	36
13	CAB	CAB	CAB	CAB	CAB	.000	....	36
14	CAB	CAB	CAB	CAB	CAB	.000	....	36
15	CAB	CAB	CAB	CAB	CAB	.000	....	36
16	CAB	CAB	CAB	CAB	CAB	.000	....	36
17	CAB	CAB	CAB	CAB	CAB	.000	....	36
20	CAB	CAB	CAB	CAB	CAB	.000	....	36
21	CAB	CAB	CAB	CAB	CAB	.000	....	36
22	CAB	CAB	CAB	CAB	CAB	.000	....	36
23	CAB	CAB	CAB	CAB	CAB	.000	....	36
24	CAB	CAB	CAB	CAB	CAB	.000	....	36
27	CAB	CAB	CAB	CAB	CAB	.000	....	36
28	CAB	CAB	CAB	CAB	CAB	.000	....	36
29	CAB	CAB	CAB	CAB	CAB	.000	....	36
30	CAB	CAB	CAB	CAB	CAB	.000	....	36
31	CAB	CAB	CAB	CAB	CAB	.000	....	36

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	36
4	CAB	CAB	CAB	CAB	CAB	.000	....	36
5	CAB	CAB	CAB	CAB	CAB	.000	....	36

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 38 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	CAB	CAB	CAB	CAB	CAB	.000	....	36
7	CAB	CAB	CAB	CAB	CAB	.000	....	36
10	CAB	CAB	CAB	CAB	CAB	.000	....	36
11	CAB	CAB	CAB	CAB	CAB	.000	....	36
12	CAB	CAB	CAB	CAB	CAB	.000	....	36
13	CAB	CAB	CAB	CAB	CAB	.000	....	36
14	CAB	CAB	CAB	CAB	CAB	.000	....	36
17	Exchange Closed: President's Day							
18	....	....	....	....	....	.000	....	36
19	CAB	CAB	CAB	CAB	CAB	.000	....	36
20	CAB	CAB	CAB	CAB	CAB	.000	....	36
21	CAB	CAB	CAB	CAB	CAB	.000	....	36
24	CAB	CAB	CAB	CAB	CAB	.000	....	36
25	CAB	CAB	CAB	CAB	CAB	.000	....	36
26	CAB	CAB	CAB	CAB	CAB	.000	....	36
27	CAB	CAB	CAB	CAB	CAB	.000	....	36
28	CAB	CAB	CAB	CAB	CAB	.000	....	36

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	36
4	CAB	CAB	CAB	CAB	CAB	.000	....	36
5	CAB	CAB	CAB	CAB	CAB	.000	....	36
6	CAB	CAB	CAB	CAB	CAB	.000	....	36

MARCH 1986 39 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	75
3	CAB	CAB	CAB	CAB	CAB	.000	....	75
6	CAB	CAB	CAB	CAB	CAB	.000	....	75
7	CAB	CAB	CAB	CAB	CAB	.000	....	75
8	CAB	CAB	CAB	CAB	CAB	.000	....	75
9	CAB	CAB	CAB	CAB	CAB	.000	....	75
10	CAB	CAB	CAB	CAB	CAB	.000	....	75
13	CAB	CAB	CAB	CAB	CAB	.000	....	75
14	CAB	CAB	CAB	CAB	CAB	.000	....	75
15	CAB	CAB	CAB	CAB	CAB	.000	....	75
16	CAB	CAB	CAB	CAB	CAB	.000	....	75
17	CAB	CAB	CAB	CAB	CAB	.000	....	75
20	CAB	CAB	CAB	CAB	CAB	.000	....	75
21	CAB	CAB	CAB	CAB	CAB	.000	....	75
22	CAB	CAB	CAB	CAB	CAB	.000	....	75
23	CAB	CAB	CAB	CAB	CAB	.000	....	75
24	CAB	CAB	CAB	CAB	CAB	.000	....	75
27	CAB	CAB	CAB	CAB	CAB	.000	....	75
28	CAB	CAB	CAB	CAB	CAB	.000	....	75
29	CAB	CAB	CAB	CAB	CAB	.000	....	75
30	CAB	CAB	CAB	CAB	CAB	.000	....	75
31	CAB	CAB	CAB	CAB	CAB	.000	....	75

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	75
4	CAB	CAB	CAB	CAB	CAB	.000	....	75
5	CAB	CAB	CAB	CAB	CAB	.000	....	75
6	CAB	CAB	CAB	CAB	CAB	.000	....	75
7	CAB	CAB	CAB	CAB	CAB	.000	....	75
10	CAB	CAB	CAB	CAB	CAB	.000	....	75
11	CAB	CAB	CAB	CAB	CAB	.000	....	75
12	CAB	CAB	CAB	CAB	CAB	.000	....	75
13	CAB	CAB	CAB	CAB	CAB	.000	....	75
14	CAB	CAB	CAB	CAB	CAB	.000	....	75
17	Exchange Closed: President's Day							
18	....	....	....	....	....	.000	....	75
19	CAB	CAB	CAB	CAB	CAB	.000	....	75
20	CAB	CAB	CAB	CAB	CAB	.000	....	75
21	CAB	CAB	CAB	CAB	CAB	.000	....	75
24	CAB	CAB	CAB	CAB	CAB	.000	....	75
25	CAB	CAB	CAB	CAB	CAB	.000	....	75
26	CAB	CAB	CAB	CAB	CAB	.000	....	75
27	CAB	CAB	CAB	CAB	CAB	.000	....	75
28	CAB	CAB	CAB	CAB	CAB	.000	....	75

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	75
4	CAB	CAB	CAB	CAB	CAB	.000	....	75
5	CAB	CAB	CAB	CAB	CAB	.000	....	75
6	CAB	CAB	CAB	CAB	CAB	.000	....	75

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 40 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	93
3	CAB	CAB	CAB	CAB	CAB	.000	....	93
6	CAB	CAB	CAB	CAB	CAB	.000	....	93
7	CAB	CAB	CAB	CAB	CAB	.000	....	93
8	CAB	CAB	CAB	CAB	CAB	.000	....	93
9	CAB	CAB	CAB	CAB	CAB	.000	....	93
10	CAB	CAB	CAB	CAB	CAB	.000	....	93
13	CAB	CAB	CAB	CAB	CAB	.000	....	93
14	CAB	CAB	CAB	CAB	CAB	.000	....	93
15	CAB	CAB	CAB	CAB	CAB	.000	....	93
16	CAB	CAB	CAB	CAB	CAB	.000	....	93
17	CAB	CAB	CAB	CAB	CAB	.000	....	93
20	CAB	CAB	CAB	CAB	CAB	.000	....	93
21	CAB	CAB	CAB	CAB	CAB	.000	....	93
22	CAB	CAB	CAB	CAB	CAB	.000	....	93
23	CAB	CAB	CAB	CAB	CAB	.000	....	93
24	CAB	CAB	CAB	CAB	CAB	.000	....	93
27	CAB	CAB	CAB	CAB	CAB	.000	....	93
28	CAB	CAB	CAB	CAB	CAB	.000	....	93
29	CAB	CAB	CAB	CAB	CAB	.000	....	93
30	CAB	CAB	CAB	CAB	CAB	.000	....	93
31	CAB	CAB	CAB	CAB	CAB	.000	....	93

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	93
4	CAB	CAB	CAB	CAB	CAB	.000	....	93
5	CAB	CAB	CAB	CAB	CAB	.000	....	93
6	CAB	CAB	CAB	CAB	CAB	.000	....	93
7	CAB	CAB	CAB	CAB	CAB	.000	....	93
10	CAB	CAB	CAB	CAB	CAB	.000	....	93
11	CAB	CAB	CAB	CAB	CAB	.000	....	93
12	CAB	CAB	CAB	CAB	CAB	.000	....	93
13	CAB	CAB	CAB	CAB	CAB	.000	....	93
14	CAB	CAB	CAB	CAB	CAB	.000	....	93
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	93
19	CAB	CAB	CAB	CAB	CAB	.000	....	93
20	CAB	CAB	CAB	CAB	CAB	.000	....	93
21	CAB	CAB	CAB	CAB	CAB	.000	....	93
24	CAB	CAB	CAB	CAB	CAB	.000	....	93
25	CAB	CAB	CAB	CAB	CAB	.000	....	93
26	CAB	CAB	CAB	CAB	CAB	.000	....	93
27	CAB	CAB	CAB	CAB	CAB	.000	....	93
28	CAB	CAB	CAB	CAB	CAB	.000	....	93

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	93
4	CAB	CAB	CAB	CAB	CAB	.000	....	93
5	CAB	CAB	CAB	CAB	CAB	.000	....	93
6	CAB	CAB	CAB	CAB	CAB	.000	....	93

MARCH 1986 41 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	245
3	CAB	CAB	CAB	CAB	CAB	.000	....	245
6	CAB	CAB	CAB	CAB	CAB	.000	....	245
7	CAB	CAB	CAB	CAB	CAB	.000	....	245
8	CAB	CAB	CAB	CAB	CAB	.000	....	245
9	CAB	CAB	CAB	CAB	CAB	.000	....	245
10	CAB	CAB	CAB	CAB	CAB	.000	....	245
13	CAB	CAB	CAB	CAB	CAB	.000	....	245
14	CAB	CAB	CAB	CAB	CAB	.000	200	45
15	CAB	CAB	CAB	CAB	CAB	.000	....	45
16	CAB	CAB	CAB	CAB	CAB	.000	....	45
17	CAB	CAB	CAB	CAB	CAB	.000	....	45
20	CAB	CAB	CAB	CAB	CAB	.000	....	45
21	CAB	CAB	CAB	CAB	CAB	.000	....	45
22	CAB	CAB	CAB	CAB	CAB	.000	....	45
23	CAB	CAB	CAB	CAB	CAB	.000	....	45
24	CAB	CAB	CAB	CAB	CAB	.000	....	45
27	CAB	CAB	CAB	CAB	CAB	.000	....	45
28	CAB	CAB	CAB	CAB	CAB	.000	....	45
29	CAB	CAB	CAB	CAB	CAB	.000	....	45
30	CAB	CAB	CAB	CAB	CAB	.000	....	45
31	CAB	CAB	CAB	CAB	CAB	.000	....	45

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	45
4	CAB	CAB	CAB	CAB	CAB	.000	....	45
5	CAB	CAB	CAB	CAB	CAB	.000	....	45

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 41 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	CAB	CAB	CAB	CAB	CAB	.000	....	45
7	CAB	CAB	CAB	CAB	CAB	.000	....	45
10	CAB	CAB	CAB	CAB	CAB	.000	....	45
11	CAB	CAB	CAB	CAB	CAB	.000	....	45
12	CAB	CAB	CAB	CAB	CAB	.000	....	45
13	CAB	CAB	CAB	CAB	CAB	.000	....	45
14	CAB	CAB	CAB	CAB	CAB	.000	....	45
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	45
19	CAB	CAB	CAB	CAB	CAB	.000	....	45
20	CAB	CAB	CAB	CAB	CAB	.000	....	45
21	CAB	CAB	CAB	CAB	CAB	.000	....	45
24	CAB	CAB	CAB	CAB	CAB	.000	....	45
25	CAB	CAB	CAB	CAB	CAB	.000	....	45
26	CAB	CAB	CAB	CAB	CAB	.000	....	45
27	CAB	CAB	CAB	CAB	CAB	.000	....	45
28	CAB	CAB	CAB	CAB	CAB	.000	....	45

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	45
4	CAB	CAB	CAB	CAB	CAB	.000	....	45
5	CAB	CAB	CAB	CAB	CAB	.000	....	45
6	CAB	CAB	CAB	CAB	CAB	.000	....	45

MARCH 1986 42 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	.002	....	284
3	CAB	CAB	CAB	CAB	CAB	.001	....	284
6	CAB	CAB	CAB	CAB	CAB	.001	....	284
7	CAB	CAB	CAB	CAB	CAB	.000	....	284
8	CAB	CAB	CAB	CAB	CAB	.001	....	284
9	CAB	CAB	CAB	CAB	CAB	.000	....	284
10	CAB	CAB	CAB	CAB	CAB	.001	....	284
13	CAB	CAB	CAB	CAB	CAB	.001	....	284
14	CAB	CAB	CAB	CAB	CAB	.001	....	284
15	CAB	CAB	CAB	CAB	CAB	.000	....	284
16	CAB	CAB	CAB	CAB	CAB	.000	....	284
17	CAB	CAB	CAB	CAB	CAB	.000	....	284
20	CAB	CAB	CAB	CAB	CAB	.000	....	284
21	CAB	CAB	CAB	CAB	CAB	.000	....	284
22	CAB	CAB	CAB	CAB	CAB	.000	....	284
23	CAB	CAB	CAB	CAB	CAB	.000	....	284
24	CAB	CAB	CAB	CAB	CAB	.000	....	284
27	CAB	CAB	CAB	CAB	CAB	.000	....	284
28	CAB	CAB	CAB	CAB	CAB	.000	....	284
29	CAB	CAB	CAB	CAB	CAB	.000	....	284
30	CAB	CAB	CAB	CAB	CAB	.000	....	284
31	CAB	CAB	CAB	CAB	CAB	.000	....	284

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	284
4	CAB	CAB	CAB	CAB	CAB	.000	....	284
5	CAB	CAB	CAB	CAB	CAB	.000	....	284
6	CAB	CAB	CAB	CAB	CAB	.000	....	284
7	CAB	CAB	CAB	CAB	CAB	.000	....	283
10	CAB	CAB	CAB	CAB	CAB	.000	....	283
11	CAB	CAB	CAB	CAB	CAB	.000	....	283
12	CAB	CAB	CAB	CAB	CAB	.000	....	283
13	CAB	CAB	CAB	CAB	CAB	.000	....	283
14	CAB	CAB	CAB	CAB	CAB	.000	....	283
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	283
19	CAB	CAB	CAB	CAB	CAB	.000	....	283
20	CAB	CAB	CAB	CAB	CAB	.000	....	283
21	CAB	CAB	CAB	CAB	CAB	.000	....	283
24	CAB	CAB	CAB	CAB	CAB	.000	....	283
25	CAB	CAB	CAB	CAB	CAB	.000	....	283
26	CAB	CAB	CAB	CAB	CAB	.000	....	283
27	CAB	CAB	CAB	CAB	CAB	.000	....	283
28	CAB	CAB	CAB	CAB	CAB	.000	....	283

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	283
4	CAB	CAB	CAB	CAB	CAB	.000	....	283
5	CAB	CAB	CAB	CAB	CAB	.000	....	283
6	CAB	CAB	CAB	CAB	CAB	.000	....	283

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 43 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.01N	.01	.008	....	697
3	....	....	....	.01N	.01	.006	....	697
6	....	....	....	.01N	.01	.004	....	697
7	....	....	....	.01N	.01	.004	....	697
8	....	....	....	.01N	.01	.008	....	697
9	....	....	....	.01N	.01	.003	....	697
10	....	....	....	.01	.01	.007	....	697
13	....	....	....	.01N	.01	.006	....	697
14	....	....	....	.01N	.01	.006	....	697
15	....	....	....	.01N	.01	.003	....	697
16	....	....	....	.01N	.01	.004	....	697
17	....	....	....	01N	.02	.005	....	697
20	....	....	....	.02N	.01	.001	....	697
21	....	....	....	.01N	.01	.003	....	697
22	....	....	....	.01N	.01	.002	....	697
23	....	....	....	.01N	....	.001	....	697
24	CAB	CAB	CAB	CAB	CAB	.000	....	697
27	CAB	CAB	CAB	CAB	CAB	.000	....	697
28	CAB	CAB	CAB	CAB	CAB	.000	....	697
29	CAB	CAB	CAB	CAB	CAB	.000	....	697
30	CAB	CAB	CAB	CAB	CAB	.000	....	697
31	CAB	CAB	CAB	CAB	CAB	.000	....	697

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	697
4	CAB	CAB	CAB	CAB	CAB	.000	....	697
5	CAB	CAB	CAB	CAB	CAB	.000	....	697
6	CAB	CAB	CAB	CAB	CAB	.000	....	697
7	CAB	CAB	CAB	CAB	CAB	.000	....	697
10	CAB	CAB	CAB	CAB	CAB	.000	....	697
11	CAB	CAB	CAB	CAB	CAB	.000	....	697
12	CAB	CAB	CAB	CAB	CAB	.000	....	697
13	CAB	CAB	CAB	CAB	CAB	.000	....	697
14	CAB	CAB	CAB	CAB	CAB	.000	....	697
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	697
19	CAB	CAB	CAB	CAB	CAB	.000	....	697
20	CAB	CAB	CAB	CAB	CAB	.000	....	697
21	CAB	CAB	CAB	CAB	CAB	.000	....	697
24	CAB	CAB	CAB	CAB	CAB	.000	....	697
25	CAB	CAB	CAB	CAB	CAB	.000	....	697
26	CAB	CAB	CAB	CAB	CAB	.000	....	697
27	CAB	CAB	CAB	CAB	CAB	.000	....	697
28	CAB	CAB	CAB	CAB	CAB	.000	....	697

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	697
4	CAB	CAB	CAB	CAB	CAB	.000	....	697
5	CAB	CAB	CAB	CAB	CAB	.000	....	697
6	CAB	CAB	CAB	CAB	CAB	.000	....	697

MARCH 1986 44 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.02N	.02	.023	....	220
3	....	....	....	.02N	.03	.020	....	220
6	....	....	....	.03N	.02	.016	....	220
7	....	....	....	.02N	.02	.015	....	220
8	.02	.02	.02	.02	.03	.027	1	221
9	....	....	....	.03N	.02	.013	....	220
10	....	....	....	.02N	.03	.027	....	220
13	....	....	....	.03N	.03	.023	....	220
14	....	....	....	.03N	.03	.025	....	220
15	.03	.03	.03	.03	.02	.015	1	220
16	.03	.03	.03	.03	.02	.016	250	415
17	.03	.04	.03	.04	.04	.020	121	525
20	.03	.03	.02	.02	.02	.009	126	425
21	.02	.02	.02	.02	.02	.014	101	525
22	.02	.02	.02	.02	.01	.011	401	913
23	....	....	....	.01N	.01	.007	....	894
24	CAB	CAB	CAB	CAB	CAB	.002	10	884
27	CAB	CAB	CAB	CAB	CAB	.001	....	884
28	CAB	CAB	CAB	CAB	CAB	.000	....	884
29	CAB	CAB	CAB	CAB	CAB	.000	....	884
30	CAB	CAB	CAB	CAB	CAB	.000	....	884
31	CAB	CAB	CAB	CAB	CAB	.000	....	884

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	884
4	CAB	CAB	CAB	CAB	CAB	.000	....	884
5	CAB	CAB	CAB	CAB	CAB	.000	....	884

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 44 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	CAB	CAB	CAB	CAB	CAB	.000	....	884
7	.01	.01	.01	.01	....	.000	1	884
10	CAB	CAB	CAB	CAB	CAB	.000	....	884
11	CAB	CAB	CAB	CAB	CAB	.000	....	884
12	CAB	CAB	CAB	CAB	CAB	.000	....	884
13	CAB	CAB	CAB	CAB	CAB	.000	....	884
14	CAB	CAB	CAB	CAB	CAB	.000	....	884
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	....	884
19	CAB	CAB	CAB	CAB	CAB	.000	....	884
20	CAB	CAB	CAB	CAB	CAB	.000	....	884
21	CAB	CAB	CAB	CAB	CAB	.000	....	884
24	CAB	CAB	CAB	CAB	CAB	.000	....	884
25	CAB	CAB	CAB	CAB	CAB	.000	....	884
26	CAB	CAB	CAB	CAB	CAB	.000	....	884
27	CAB	CAB	CAB	CAB	CAB	.000	....	884
28	CAB	CAB	CAB	CAB	CAB	.000	....	884

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	884
4	CAB	CAB	CAB	CAB	CAB	.000	....	884
5	CAB	CAB	CAB	CAB	CAB	.000	....	884
6	CAB	CAB	CAB	CAB	CAB	.000	....	884

MARCH 1986 45 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.06	.06	.05	.05	.05	.054	109	621
3	....	.07B	....	.07B	.08	.056	....	615
6	.07	.08	.07	.08	.07	.048	117	509
7	.06	.06	.06	.06	.06	.045	104	613
8	....	.08B	....	.08B	.08	.072	....	513
9	.07	.07	.06	.06	.04	.041	6	514
10	.07	.09	.07	.09	.09	.074	20	534
13	.11	.11	.10	.10A	.08	.067	27	518
14	.09	.09	.09	.09	.10	.072	4	517
15	.07	.07	.06A	.06A	.06	.049	2	518
16	.06	.06	.06	.06	.06	.053	6	518
17	.10	.10	.10	.10	.10	.063	10	528
20	.08	.08	.06A	.06A	.04	.034	2	530
21	.04	.05	.04	.05	.05	.049	6	533
22	.04	.04	.04	.04	.03	.041	17	539
23	.04	.04	.04	.04	.02	.028	20	549
24	.02	.03	.02	.02	.02	.012	45	551
27	.01	.01	.01	.01	.01	.007	70	500
28	.01	.01	.01	.01	.01	.005	51	439
29	....	....	....	.01N	....	.004	....	439
30	CAB	CAB	CAB	CAB	CAB	.003	....	435
31	.01	.01	.01	.01	....	.003	4	435

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.01	.01	.01	.01	....	.004	20	450
4	CAB	CAB	CAB	CAB	CAB	.004	....	430
5	CAB	CAB	CAB	CAB	CAB	.004	....	429
6	CAB	CAB	CAB	CAB	CAB	.001	24	416
7	.01	.01	.01	.01	....	.001	6	409
10	CAB	CAB	CAB	CAB	CAB	.000	....	409
11	CAB	CAB	CAB	CAB	CAB	.000	....	399
12	CAB	CAB	CAB	CAB	CAB	.000	....	399
13	CAB	CAB	CAB	CAB	CAB	.000	....	399
14	CAB	CAB	CAB	CAB	CAB	.000	....	399
17	Exchange Closed; President's Day							
18	....	....	....	....	....	.000	8	391
19	CAB	CAB	CAB	CAB	CAB	.000	....	391
20	CAB	CAB	CAB	CAB	CAB	.000	....	391
21	CAB	CAB	CAB	CAB	CAB	.000	....	391
24	CAB	CAB	CAB	CAB	CAB	.000	....	391
25	CAB	CAB	CAB	CAB	CAB	.000	....	391
26	CAB	CAB	CAB	CAB	CAB	.000	....	391
27	CAB	CAB	CAB	CAB	CAB	.000	....	391
28	CAB	CAB	CAB	CAB	CAB	.000	....	391

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	391
4	CAB	CAB	CAB	CAB	CAB	.000	....	391
5	CAB	CAB	CAB	CAB	CAB	.000	....	391
6	CAB	CAB	CAB	CAB	CAB	.000	25	366

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 46 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.14	.14	.11	.12	.11	.108	345	896
3..	.18	.18	.16	.16	.17	.126	94	969
6..	.16	.20B	.16	.17	.16	.113	70	1000
7..	....	....	.14A	.15A	.15	.108	4	1000
8..	.16	.22	.15	.21	.20	.159	231	1024
9..	.19	.19	.11A	.11A	.11	.101	235	826
10..	.16	.24	.16	.20	.20	.164	115	934
13..	.20	.26	.20	.21	.20	.154	147	1055
14..	.19	.23	.19	.23	.23	.165	20	1068
15..	.19	.20	.16	.17	.15	.123	26	1079
16..	.15	.17	.15	.17	.16	.131	39	1110
17..	.20	.25	.16	.24B@.25	.24	.152	111	1170
20..	.19	.20	.13	.13	.11	.097	122	1149
21..	.13	.13	.11	.12	.13	.129	176	1167
22..	.14	.14	.09	.09	.10	.113	109	1267
23..	.08	.10	.08	.09A	.09	.085	23	1271
24..	.06	.06	.04	.04	.05	.045	290	1212
27..	.04	04	.04	.04	.03	.031	25	1189
28..	....	....	....	.03N	.02	.025	5	1192
29..	.02	.02	.01	.01	.02	.022	25	1138
30..	.01	.02	.01	.02	.02	.015	29	1109
31..	....	....	....	.02N	.01	.019	....	1058

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.02	.02	.02	.02	.02	.022	3	1058
4..	....	....	....	.02N	.02	.023	....	1058
5..	.02	.02	.01	.01	.01	.023	25	1056
6..	.01	.01	.01	.01	.01	.011	14	1049
7..	.01	.01	.01	.01	.01	.011	5	1017
10..	....	....	....	.01N	....	.002	....	1005
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1006
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1006
13..	CAB	CAB	CAB	CAB	CAB	.000	52	956
14..	CAB	CAB	CAB	CAB	CAB	.000	....	956
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	310	650
19..	CAB	CAB	CAB	CAB	CAB	.000	2	648
20..	CAB	CAB	CAB	CAB	CAB	.000	....	648
21..	CAB	CAB	CAB	CAB	CAB	.000	....	648
24..	CAB	CAB	CAB	CAB	CAB	.000	....	648
25..	CAB	CAB	CAB	CAB	CAB	.000	....	648
26..	CAB	CAB	CAB	CAB	CAB	.000	....	648
27..	CAB	CAB	CAB	CAB	CAB	.000	....	648
28..	CAB	CAB	CAB	CAB	CAB	.000	50	698

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	1	648
4..	CAB	CAB	CAB	CAB	CAB	.000	....	647
5..	CAB	CAB	CAB	CAB	CAB	.000	....	647
6..	CAB	CAB	CAB	CAB	CAB	.000	....	597

MARCH 1986 47 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.29	.31	.23	.25@.24	.24	.193	150	1425
3..	.34	.37	.34	.37	.36	.237	246	1406
6..	.36	.40B	.33	.34	.33	.221	56	1362
7..	.28	.31	.28	.30	.31	.215	58	1357
8..	.32	.44	.32	.43	.42	.292	88	1375
9..	.39	.41	.23	.25	.26	.205	46	1364
10..	.40	.49	.40	.48	.44	.301	44	1371
13..	.46	.53	.39	.39	.42	.292	480	1326
14..	.47	.50	.40	.49A	.46	.309	37	1361
15..	.39	.40	.32	.37	.34	.249	72	1336
16..	.33	.38	.33	.37	.36	.262	40	1341
17..	.41	.46	.39	.46	.47	.295	306	1358
20..	.46	.46	.26	.27	.27	.214	156	1325
21..	.33	.33	.26	.32	.31	.267	161	1371
22..	.31@.33	.33	.23	.26	.26	.244	333	1352
23..	.22	.24	.20	.21	.21	.198	61	1370
24..	.14	.15	.12	.13	.12	.123	86	1372
27..	.10	.10	.08	.10	.08	.095	90	1377
28..	.10	.10	.07	.07	.06	.080	71	1333
29..	.05	.06	.05	.05	.06	.075	148	1385
30..	.06	.06	.04	.04	.04	.055	180	1226
31..	.05	.05	.04	.04	.04	.068	33	1243

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.05	.05	.05	.05	.06	.079	27	1231
4..	.10	.10	.08	.09	.06	.084	25	1227
5..	....	....	.05A	.05A	.04	.084	1	1227

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 47 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.04	.04	.04	.04	.04	.048	5	1230
7..	.04	.04	.03	.03	.03	.053	231	1024
10..	.03	.03	.02	.02	.01	.014	318	1051
11..	.01	.01	.01	.01	.01	.007	16	1041
12..	.01	.01	.01	.01	....	.002	26	1033
13..	CAB	CAB	CAB	CAB	CAB	.000	3	1036
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1036
17..	Exchange Closed; President's Day							
18..	.01	.01	.01	.01	....	.000	9	1036
19..	CAB	CAB	CAB	CAB	CAB	.000	4	1036
20..	.01	.01	.01	.01	....	.000	4	1037
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1037
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1037
25..	.01	.01	.01	CAB	CAB	.000	4	1038
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1025
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1025
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1025

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1025
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1025
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1025
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1025
7..	CAB	CAB	CAB	CAB	CAB	.000	2	....

MARCH 1986 48 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.56	.56	.43	.43	.45	.306	48	1293
3..	.63	.71	.63	.66	.68	.385	235	1396
6..	.75	.75	.62	.64	.63	.368	62	1404
7..	.57	.63	.57	.59	.61	.363	28	1388
8..	.67	.85	.61	.82A	.80	.457	91	1374
9..	.70	.82	.46	.54	.54	.353	55	1384
10..	.70	.87	.65	.87	.84	.471	131	1412
13..	.88@.87	.97B	.76A	.77	.83	.465	381	1757
14..	.86	.88	.80	.88	.87	.487	84	1760
15..	.77	.77	.65	.69	.68	.417	115	1724
16..	.63	.75	.63	.73A	.72	.435	172	1722
17..	.82	.90	.74	.90	.87	.476	117	1679
20..	.87	.88B	.52	.52	.56	.382	63	1680
21..	.66	.66	.59	.64@.66	.66	.452	98	1688
22..	.74	.75	.50	.57	.58	.426	58	1647
23..	.53	.55	.47A	.47A	.47	.367	39	1656
24..	.34	.39	.29	.29	.30	.260	147	1712
27..	.22	.26	.21	.22	.22	.221	76	1696
28..	.21	.24	.20	.20	.19	.196	212	1660
29..	.18	.18	.14	.16A	.18	.187	661	1221
30..	.14	.14	.10	.12	.13	.150	328	992
31..	.17	.18	.14	.15	.14	.178	135	1025

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.15	.19	.14	.19	.18	.207	118	1043
4..	.28	.28	.21	.23	.22	.218	58	1067
5..	.20	.20	.12	.13	.13	.218	45	1068
6..	.10	.15	.10	.14	.14	.147	153	1076
7..	.15	.16B	.11	.12	.12	.163	15	1070
10..	.09	.09	.05	.06	.04	.065	184	964
11..	.04	.04	.02	.03	.02	.040	242	965
12..	.02	.02	.02	.02	.01	.019	125	991
13..	.01	.01	.01	.01	.01	.005	6	988
14..	.01	.01	.01	01	.01	.005	101	965
17..	Exchange Closed; President's Day							
18..	.01	.01	.01	.01	.01	.000	3	965
19..	.01	.02B	.01	.01	.01	.000	....	920
20..	.01	.01	.01	.01	.01	.000	5	924
21..	.02	.02	.02	CAB	CAB	.000	4	928
24..	CAB	CAB	CAB	CAB	CAB	.000	....	928
25..	.01	.01	.01	CAB	CAB	.000	3	922
26..	CAB	CAB	CAB	CAB	CAB	.000	40	882
27..	CAB	CAB	CAB	CAB	CAB	.000	....	882
28..	CAB	CAB	CAB	CAB	CAB	.000	....	882

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	173	830
4..	CAB	CAB	CAB	CAB	CAB	.000	....	709
5..	CAB	CAB	CAB	CAB	CAB	.000	....	708
6..	CAB	CAB	CAB	CAB	CAB	.000	7	708

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 49 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.98	1.01	.81	.81	.85	.438	229	403
3..	1.12	1.18	1.09	1.18	1.17	.548	246	613
6..	1.22	1.28B	1.10	1.13	1.12	.535	114	610
7..	1.02	1.11B	.97	1.08A	1.09	.530	36	607
8..	1.15	1.43	1.13	1.36	1.36	.627	46	618
9..	1.15	1.15	.95	.97	1.00	.523	80	658
10..	1.19	1.40	1.19	1.40	1.43	.642	52	705
13..	1.47	1.64	1.34A	1.41	1.39	.642	36	644
14..	1.46	1.47B	1.39A	1.46	1.48	.663	....	641
15..	1.29	1.29	1.18	1.19B	1.23	.599	3	632
16..	1.15	1.25	1.15	1.25	1.27	.618	46	661
17..	1.36	1.45	1.36	1.45	1.45	.658	78	657
20..	1.42	1.49B	1.04	1.04	1.06	.573	69	687
21..	1.19	1.24B	1.17A	1.22B	1.23	.644	15	674
22..	1.00	1.32B	1.00	1.08	1.13	.621	32	700
23..	.96	1.00B	.93	.93	.97	.564	26	726
24..	.75	.80	.63	.63	.66	.446	222	894
27..	.52	.60	.52	.55A	.53	.404	64	908
28..	.53	.57	.46	.46	.47	.373	62	931
29..	.42	.43	.37	.41B	.43	.363	289	1009
30..	.35	.38	.29	.30B	.34	.313	96	1041
31..	.40	.45	.39	.39A	.38	.356	83	1042

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.42	.50	.42	.48	.49	.407	200	1192
4..	.60	.64	.51	.54	.53	.426	439	1314
5..	.46	.46	.32	.37	.35	.426	60	1278
6..	.29	.40	.27	.39	.42	.327	54	1253
7..	.38	.51	.36A	.36A	.36	.359	26	1263
10..	.26	.29	.14	.15	.15	.196	904	1741
11..	.11	.14	.08	.10	.09	.140	190	1648
12..	.07	.07	.06	.06	.05	.084	69	1683
13..	.06	.06	.04	.05	.03	.034	502	1631
14..	.03	.04	.03	.04	.04	.031	53	1632
17..	Exchange Closed; President's Day							
18..	.02	.04	.02	.04	.02	.007	77	1506
19..	....	....	....	.02N	.02	.006	5	1506
20..	.02	.02	.02	.02	.02	.004	100	1506
21..	.03	.03	.02	.02	.02	.003	2	1505
24..	.01	.01	.01	.01	.01	.000	20	1522
25..	.01	.01	.01	CAB	CAB	.000	1	1523
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1508
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1508
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1508

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1508
4..	CAB	CAB	CAB	CAB	CAB	.000	6	1502
5..	.01	.01	.01	.01	.01	.000	1	1503
6..	CAB	CAB	CAB	CAB	CAB	.000	1	1502

MARCH 1986 50 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.50	1.59	1.34A	1.36	1.38	.575	35	135
3..	....	1.85B	1.82	1.82	1.82	.701	2	137
6..	....	1.95B	1.75A	1.75A	1.75	.693	....	137
7..	....	....	1.65A	1.65A	1.71	.690	....	137
8..	....	1.95B	....	1.95B	2.09	.772	....	137
9..	....	....	1.59A	1.59A	1.64	.685	....	137
10..	....	1.95B	....	1.91B	2.17	.787	....	137
13..	2.06	2.23B	2.06	2.06	2.12	.789	1	137
14..	....	2.20B	....	2.12N	2.23	.807	....	137
15..	....	....	2.05A	2.05A	1.92	.758	....	137
16..	....	1.95B	1.88A	1.95B	1.99	.775	....	137
17..	2.25	2.25	2.25	2.25	2.20	.807	7	136
20..	....	2.26B	....	2.20N	1.74	.745	....	136
21..	....	1.95B	....	1.93B	2.02	.802	....	136
22..	....	2.10B	....	2.02N	1.88	.786	....	136
23..	....	....	1.67A	1.67A	1.65	.743	....	136
24..	1.27	1.30	1.20	1.20	1.24	.640	62	170
27..	1.07	1.07	1.07	1.07	1.36	.607	14	183
28..	1.06	1.07B	.96	.96	.97	.578	6	188
29..	.86	.91	.82	.91	.93	.571	254	427
30..	.80	.82	.69	.69	.75	.520	73	497
31..	.89	.94	.85	.85	.85	.569	67	487

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.95	.96	.95	.96	1.01	.630	5	491
4..	1.20	1.20	1.13A	1.13A	1.09	.652	1	491
5..	.79	.83	.77	.82	.81	.652	78	558

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 50 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.75	.96	.73	.94B@.96	.94	.555	13	555
7..	.92	.95B	.84A	.84A	.85	.598	46	545
10..	.64	.66	.41	.41	.44	.415	26	554
11..	.34	.41	.28	.29	.29	.336	121	615
12..	.20	.22	.17	.21	.18	.240	119	648
13..	.19	.20B	.10	.11@.10	.10	.127	158	677
14..	.15	.17	.13	.14	.12	.123	227	740
17..	Exchange Closed; President's Day							
18..	.12	.12	.07	.07	.06	.049	417	715
19..	.05	.10	.03	.09@.08	.07	.044	139	679
20..	.04	.08	.04	.08	.08	.035	233	844
21..	.12	.12	.06	.08	.07	.036	40	883
24..	.02	.02	.02	.02	.02	.004	5	882
25..	.02	.02	.02	.02	.01	.000	4	879
26..	.02	.02	.02	.02	.01	.001	100	930
27..	....	....	....	.01N	.01	.000	....	930
28..	....	....	....	.01N	.01	.004	....	929

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	3	926
4..	CAB	CAB	CAB	CAB	CAB	.000	....	926
5..	.01	.01	.01	.01	.02	.000	5	921
6..	....	....	.01A	.01A	....	.000	....	921
7..	CAB	CAB	CAB	CAB	CAB	.000	20	....

MARCH 1986 51 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.01	2.01	2.01	2.01	2.05	.701	4	4
3..	....	2.50B	....	2.50B	2.60	.822	....	4
6..	....	2.79B	2.52A	2.52A	2.52	.818	....	4
7..	....	....	2.40A	2.40A	2.50	.817	....	4
8..	....	2.87B	....	2.87B	2.95	.877	....	4
9..	....	....	2.81A	2.81A	2.42	.816	....	4
10..	....	2.74B	....	2.74B	3.02	.888	....	4
13..	....	3.10B	....	3.02N	2.97	.892	....	4
14..	....	3.05B	2.96A	2.96A	3.08	.904	....	4
15..	....	....	2.95A	2.95A	2.75	.873	....	4
16..	....	2.79B	2.35A	2.79B	2.83	.885	....	4
17..	....	2.95B	....	2.95B	3.06	.906	....	4
20..	....	3.14B	....	3.06N	2.57	.869	....	4
21..	2.80	2.81B	2.80	2.80	2.89	.906	1	5
22..	....	2.98B	....	2.89N	2.74	.897	....	5
23..	....	....	2.50A	2.50A	2.47	.871	....	5
24..	2.00	2.10B	2.00	2.00	1.98	.801	2	7
27..	1.85	1.93B	1.85	1.85	1.80	.781	2	9
28..	....	....	....	1.80N	1.64	.761	....	5
29..	....	....	1.58A	1.58A	1.64	.757	....	5
30..	....	....	1.45A	1.45A	1.41	.717	....	5
31..	....	1.58B	....	1.58B	1.57	.760	....	5

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	1.60B	....	1.60B	1.78	.813	....	5
4..	....	2.03B	....	1.86B	1.89	.830	....	5
5..	....	....	1.80A	1.80A	1.51	.830	....	5
6..	....	1.70B	1.47A	1.70B	1.71	.762	....	5
7..	....	....	1.59A	1.59A	1.60	.800	....	5
10..	1.02	1.02	1.02	1.02	1.03	.662	13	17
11..	.89	.96B	.76	.81A@.76	.79	.587	463	480
12..	.59	.60	.53A	.55	.55	.481	255	690
13..	.60	.60	.32	.35	.32	.321	434	1037
14..	.43	.49	.34	.35	.34	.319	355	1046
17..	Exchange Closed; President's Day							
18..	.39	.39	.18	.20	.18	.187	193	983
19..	.14	.28	.08	.28	.23	.180	134	1019
20..	.12	.24B	.12	.19	.18	.160	852	1389
21..	.31	.32	.18	.20@.18	.19	.170	539	1472
24..	.11	.13	.06	.07	.07	.045	675	1857
25..	.06	.06	.04	.04	.04	.017	488	1648
26..	.05	.07	.03	.06B	.06	.025	57	1609
27..	.02	.03	.02	.03	.04	.003	191	1638
28..	.04	.04	.04	.04	.04	.040	18	1620

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.01	.01	.01	.01	.01	.003	42	1589
4..	.01	.02	.01	.01A	.01	.000	659	1683
5..	.01	.05	.01	.05@.04	.04	.016	65	1720
6..	.02	.02	.01	.01	.01	.000	113	1716
7..	....	....	....	.01N	....	.000	....	....

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1986 52 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	1.80	1.81B	1.53A	1.53A	1.54	.802	1	1
12..	....	....	1.22A	1.22A	1.21	.724	....	1
13..	.96	1.25B	.75	.79	.80	.577	382	382
14..	.97	.99B	.85A	.89A	.80	.581	15	393
17..	Exchange Closed; President's Day							
18..	.82	.94B	.47	.50	.50	.444	29	411
19..	.41	.66	.23	.60	.57	.443	2703	2671
20..	.42	.53	.34	.49B@.50	.49	.423	1343	3876
21..	.74	.77	.50	.57@.50	.52	.449	329	3866
24..	.30	.38	.21	.23@.24	.24	.223	156	3901
25..	.20	.20	.12	.18	.17	.131	417	3996
26..	.19	.21	.14	.20B	.19	.178	36	3996
27..	08	.14	.05	.14	.12	.054	448	4097
28..	.11	.21	.09	.16	.16	.174	388	4159

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.06	.08	.06	.07	.06	.057	341	4292
4..	.04	.04	.02	.02	.02	.022	648	4026
5..	.03	.26	.02	.21	.19	.282	577	4292
6..	.10	.10	.04	.04	.04	.022	4040	1268
7..	.01	.03	.01	.01	....	.027	468	....

MARCH 1986 53 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
18..	1.05	1.10	1.05	1.09	1.12	.724	115	115
19..	.86	1.22	.52	1.07	1.14	.730	324	426
20..	.95	1.14B	.87A	1.14B	1.11	.722	25	428
21..	1.44	1.48B	1.35	1.35	1.16	.753	6	431
24..	.82	.89	.65	.68	.68	.560	109	534
25..	.51	.58B	.41	.50@.53	.51	.435	484	775
26..	.51	.61	.38A	.53	.57	.536	298	823
27..	.20	.46	.17	.38	.36	.299	254	793
28..	.32	.54B	.30	.46	.48	.445	139	827

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.28	.38	.28	.30A	.28	.304	102	883
4..	.20	.22	.10	.12	.14	.223	227	915
5..	.19	.88	.19	.70	.75	.829	340	899
6..	.45	.56B	.28	.33@.28	.32	.566	225	1002
7..	.31	.31	.16	.21@.16	.13	.609	284	710
10..	....	....	....	....	....	.945	....	....

MARCH 1986 54 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.96	96	.95	.96	1.13	.782	230	230
26..	....	1.20B	1.05A	1.15B	1.29	.860	10	240
27..	.65	.92B	.55	.83B	.90	.700	320	555
28..	.90	1.15B	.84A	1.15B	1.10	.740	6	557

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.82	.92B	.82	.82	.79	.702	5	557
4..	.65	.65	.63A	.65	.63	.673	1	558
5..	.90	1.76	.90	1.65	1.66	.992	7	561
6..	1.30	1.30	1.15A	1.30	1.12	.989	2	562
7..	1.22	1.24	1.17	1.17	1.13	.992	537	424
10..	....	....	....	....	....	.999	....	....

JUNE 1986 40 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.01N	.01	.006	....	105
3..	....	....	....	.01N	.01	.003	....	105
6..	....	....	....	.01N	.01	.003	....	105
7..	....	....	....	.01N	.01	.003	....	105
8..	....	....	....	.01N	.01	004	....	105
9..	....	....	....	.01N	.01	.002	....	105
10..	....	....	....	.01N	.01	.004	....	105
13..	....	....	....	.01N	.02	.004	....	105
14..	....	....	....	.02N	.02	.004	....	105
15..	....	....	....	.02N	.01	.003	....	105
16..	....	....	....	.01N	.01	.003	....	105
17..	....	....	....	.01N	.02	.004	....	105
20..	....	....	....	.02N	.01	.002	....	105
21..	....	....	....	.01N	.01	.003	....	105
22..	....	....	....	.01N	.01	.002	....	105
23..	....	....	....	.01N	.01	.002	....	105
24..	....	....	....	.01N	....	.001	....	105

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 40 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	CAB	CAB	CAB	CAB	CAB	.000	....	105
28..	CAB	CAB	CAB	CAB	CAB	.000	....	105
29..	CAB	CAB	CAB	CAB	CAB	.000	....	105
30..	CAB	CAB	CAB	CAB	CAB	.000	....	105
31..	CAB	CAB	CAB	CAB	CAB	.000	....	105

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	105
4..	CAB	CAB	CAB	CAB	CAB	.000	....	105
5..	CAB	CAB	CAB	CAB	CAB	.000	....	105
6..	CAB	CAB	CAB	CAB	CAB	.000	....	105
7..	CAB	CAB	CAB	CAB	CAB	.000	....	105
10..	CAB	CAB	CAB	CAB	CAB	.000	....	105
11..	CAB	CAB	CAB	CAB	CAB	.000	....	105
12..	CAB	CAB	CAB	CAB	CAB	.000	....	105
13..	CAB	CAB	CAB	CAB	CAB	.000	....	105
14..	CAB	CAB	CAB	CAB	CAB	.000	....	105
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	105
19..	CAB	CAB	CAB	CAB	CAB	.000	....	105
20..	CAB	CAB	CAB	CAB	CAB	.000	....	105
21..	CAB	CAB	CAB	CAB	CAB	.000	....	105
24..	CAB	CAB	CAB	CAB	CAB	.000	....	105
25..	CAB	CAB	CAB	CAB	CAB	.000	....	105
26..	CAB	CAB	CAB	CAB	CAB	.000	....	105
27..	CAB	CAB	CAB	CAB	CAB	.000	....	105
28..	CAB	CAB	CAB	CAB	CAB	.000	....	105

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	105
4..	CAB	CAB	CAB	CAB	CAB	.000	....	105
5..	CAB	CAB	CAB	CAB	CAB	.000	....	105
6..	CAB	CAB	CAB	CAB	CAB	.000	....	105
7..	CAB	CAB	CAB	CAB	CAB	.000	....	105
10..	....	....	....	....	....	.000	....	105
11..	CAB	CAB	CAB	CAB	CAB	.000	....	105
12..	CAB	CAB	CAB	CAB	CAB	.000	....	105
13..	CAB	CAB	CAB	CAB	CAB	.000	....	105
14..	CAB	CAB	CAB	CAB	CAB	.000	....	105
17..	CAB	CAB	CAB	CAB	CAB	.000	....	105
18..	CAB	CAB	CAB	CAB	CAB	.000	....	105
19..	CAB	CAB	CAB	CAB	CAB	.000	....	105
20..	CAB	CAB	CAB	CAB	CAB	.000	....	105
21..	CAB	CAB	CAB	CAB	CAB	.000	....	105
24..	CAB	CAB	CAB	CAB	CAB	.000	....	105
25..	CAB	CAB	CAB	CAB	CAB	.000	....	105
26..	CAB	CAB	CAB	CAB	CAB	.000	....	105
27..	CAB	CAB	CAB	CAB	CAB	.000	....	105
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	105

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	105
2..	CAB	CAB	CAB	CAB	CAB	.000	....	105
3..	CAB	CAB	CAB	CAB	CAB	.000	....	105
4..	CAB	CAB	CAB	CAB	CAB	.000	....	105
7..	CAB	CAB	CAB	CAB	CAB	.000	....	105
8..	CAB	CAB	CAB	CAB	CAB	.000	....	105
9..	CAB	CAB	CAB	CAB	CAB	.000	....	105
10..	CAB	CAB	CAB	CAB	CAB	.000	....	105
11..	CAB	CAB	CAB	CAB	CAB	.000	....	105
14..	CAB	CAB	CAB	CAB	CAB	.000	....	105
15..	CAB	CAB	CAB	CAB	CAB	.000	....	105
16..	CAB	CAB	CAB	CAB	CAB	.000	....	105
17..	CAB	CAB	CAB	CAB	CAB	.000	....	105
18..	CAB	CAB	CAB	CAB	CAB	.000	....	105
21..	CAB	CAB	CAB	CAB	CAB	.000	....	105
22..	CAB	CAB	CAB	CAB	CAB	.000	....	105
23..	CAB	CAB	CAB	CAB	CAB	.000	....	105
24..	CAB	CAB	CAB	CAB	CAB	.000	....	105
25..	CAB	CAB	CAB	CAB	CAB	.000	....	105
28..	CAB	CAB	CAB	CAB	CAB	.000	....	105
29..	CAB	CAB	CAB	CAB	CAB	.000	....	105
30..	CAB	CAB	CAB	CAB	CAB	.000	....	105

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	105
2..	CAB	CAB	CAB	CAB	CAB	.000	....	105
5..	CAB	CAB	CAB	CAB	CAB	.000	....	105
6..	CAB	CAB	CAB	CAB	CAB	.000	....	105
7..	CAB	CAB	CAB	CAB	CAB	.000	....	105
8..	CAB	CAB	CAB	CAB	CAB	.000	....	105

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 40 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	CAB	CAB	CAB	CAB	CAB	.000	....	105
12..	CAB	CAB	CAB	CAB	CAB	.000	....	105
13..	CAB	CAB	CAB	CAB	CAB	.000	....	105
14..	CAB	CAB	CAB	CAB	CAB	.000	....	105
15..	CAB	CAB	CAB	CAB	CAB	.000	....	105
16..	CAB	CAB	CAB	CAB	CAB	.000	....	105
19..	....	....	....	....	....	.000	....	105
20..	CAB	CAB	CAB	CAB	CAB	.000	....	105
21..	CAB	CAB	CAB	CAB	CAB	.000	....	105
22..	CAB	CAB	CAB	CAB	CAB	.000	....	105
23..	CAB	CAB	CAB	CAB	CAB	.000	....	105
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	105
28..	CAB	CAB	CAB	CAB	CAB	.000	....	105
29..	CAB	CAB	CAB	CAB	CAB	.000	...	105
30..	CAB	CAB	CAB	CAB	CAB	.000	....	105

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	105
3..	CAB	CAB	CAB	CAB	CAB	.000	....	105
4..	CAB	CAB	CAB	CAB	CAB	.000	....	105
5..	CAB	CAB	CAB	CAB	CAB	.000	....	105

JUNE 1986 41 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.014	....	257
3..	....	....	....	.02N	.03	.009	....	257
6..	....	....	....	.03N	.03	.008	....	257
7..	....	....	....	.03N	.03	.007	....	257
8..	....	....	....	.03N	.03	.011	....	257
9..	....	....	....	.03N	.02	.007	....	257
10..	....	....	....	.02N	.03	.011	....	257
13..	....	....	....	.03N	.03	.010	....	257
14..	....	....	....	.03N	.03	.011	....	257
15..	....	....	....	.03N	.03	.008	....	257
16..	....	....	....	.03N	.03	.008	....	257
17..	....	....	....	.03N	.03	.010	....	257
20..	....	....	....	.03N	.02	.006	....	257
21..	....	....	....	.02N	.02	.008	....	257
22..	....	....	....	.02N	.02	.007	....	257
23..	....	....	....	.02N	.01	.005	....	257
24..	....	....	....	.01N	.01	.003	....	257
27..	....	....	....	.01N	.01	.002	....	257
28..	....	....	....	.01N	.01	.002	....	257
29..	....	....	....	.01N	.01	.002	....	257
30..	.01	.01	.01	.01	.01	.001	1	257
31..	....	....	....	.01N	....	.001	....	257

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.002	....	257
4..	CAB	CAB	CAB	CAB	.01	.002	....	257
5..	CAB	CAB	CAB	CAB	CAB	.002	....	257
6..	CAB	CAB	CAB	CAB	CAB	.001	....	257
7..	CAB	CAB	CAB	CAB	CAB	.001	....	257
10..	CAB	CAB	CAB	CAB	CAB	.000	....	257
11..	CAB	CAB	CAB	CAB	CAB	.000	....	257
12..	CAB	CAB	CAB	CAB	CAB	.000	....	257
13..	CAB	CAB	CAB	CAB	CAB	.000	....	257
14..	CAB	CAB	CAB	CAB	CAB	.000	....	257
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	257
19..	CAB	CAB	CAB	CAB	CAB	.000	....	257
20..	CAB	CAB	CAB	CAB	CAB	.000	....	257
21..	CAB	CAB	CAB	CAB	CAB	.000	....	257
24..	CAB	CAB	CAB	CAB	CAB	.000	....	250
25..	CAB	CAB	CAB	CAB	CAB	.000	....	250
26..	CAB	CAB	CAB	CAB	CAB	.000	....	250
27..	CAB	CAB	CAB	CAB	CAB	.000	....	250
28..	CAB	CAB	CAB	CAB	.01	.001	....	250

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	....	.000	....	250
4..	CAB	CAB	CAB	CAB	CAB	.000	....	250
5..	CAB	CAB	CAB	CAB	CAB	.001	....	250
6..	CAB	CAB	CAB	CAB	CAB	.000	....	250
7..	CAB	CAB	CAB	CAB	CAB	.000	....	250
10..	....	....	....	....	....	.001	....	250
11..	CAB	CAB	CAB	CAB	CAB	.000	....	250
12..	CAB	CAB	CAB	CAB	CAB	.000	....	249
13..	CAB	CAB	CAB	CAB	CAB	.000	....	249
14..	CAB	CAB	CAB	CAB	CAB	.000	....	249

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 41 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	CAB	CAB	CAB	CAB	CAB	.000	....	249
18..	CAB	CAB	CAB	CAB	CAB	.000	....	249
19..	CAB	CAB	CAB	CAB	CAB	.000	....	249
20..	CAB	CAB	CAB	CAB	CAB	.000	....	249
21..	CAB	CAB	CAB	CAB	CAB	.000	....	249
24..	CAB	CAB	CAB	CAB	CAB	.000	....	249
25..	CAB	CAB	CAB	CAB	CAB	.000	....	249
26..	CAB	CAB	CAB	CAB	CAB	.000	....	249
27..	CAB	CAB	CAB	CAB	CAB	.000	....	249
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	249

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	249
2..	CAB	CAB	CAB	CAB	CAB	.000	....	249
3..	CAB	CAB	CAB	CAB	CAB	.000	....	249
4..	CAB	CAB	CAB	CAB	CAB	.000	....	249
7..	CAB	CAB	CAB	CAB	CAB	.000	....	249
8..	CAB	CAB	CAB	CAB	CAB	.000	....	249
9..	CAB	CAB	CAB	CAB	CAB	.000	....	249
10..	CAB	CAB	CAB	CAB	CAB	.000	....	249
11..	CAB	CAB	CAB	CAB	CAB	.000	....	249
14..	CAB	CAB	CAB	CAB	CAB	.000	....	249
15..	CAB	CAB	CAB	CAB	CAB	.000	....	249
16..	CAB	CAB	CAB	CAB	CAB	.000	....	249
17..	CAB	CAB	CAB	CAB	CAB	.000	....	249
18..	CAB	CAB	CAB	CAB	CAB	.000	....	249
21..	CAB	CAB	CAB	CAB	CAB	.000	....	249
22..	CAB	CAB	CAB	CAB	CAB	.000	....	249
23..	CAB	CAB	CAB	CAB	CAB	.000	....	249
24..	CAB	CAB	CAB	CAB	CAB	.000	....	249
25..	CAB	CAB	CAB	CAB	CAB	.000	....	249
28..	CAB	CAB	CAB	CAB	CAB	.000	....	249
29..	CAB	CAB	CAB	CAB	CAB	.000	....	249
30..	CAB	CAB	CAB	CAB	CAB	.000	5	244

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	244
2..	CAB	CAB	CAB	CAB	CAB	.000	....	244
5..	CAB	CAB	CAB	CAB	CAB	.000	....	244
6..	CAB	CAB	CAB	CAB	CAB	.000	....	244
7..	CAB	CAB	CAB	CAB	CAB	.000	....	244
8..	CAB	CAB	CAB	CAB	CAB	.000	....	244
9..	CAB	CAB	CAB	CAB	CAB	.000	....	244
12..	CAB	CAB	CAB	CAB	CAB	.000	....	244
13..	CAB	CAB	CAB	CAB	CAB	.000	....	244
14..	CAB	CAB	CAB	CAB	CAB	.000	....	244
15..	CAB	CAB	CAB	CAB	CAB	.000	....	244
16..	CAB	CAB	CAB	CAB	CAB	.000	....	244
19..	....	....	....	....	....	.000	....	244
20..	CAB	CAB	CAB	CAB	CAB	.000	....	244
21..	CAB	CAB	CAB	CAB	CAB	.000	....	244
22..	CAB	CAB	CAB	CAB	CAB	.000	....	244
23..	CAB	CAB	CAB	CAB	CAB	.000	....	244
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	244
28..	CAB	CAB	CAB	CAB	CAB	.000	....	244
29..	CAB	CAB	CAB	CAB	CAB	.000	....	244
30..	CAB	CAB	CAB	CAB	CAB	.000	....	244

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	244
3..	CAB	CAB	CAB	CAB	CAB	.000	....	244
4..	CAB	CAB	CAB	CAB	CAB	.000	....	244
5..	CAB	CAB	CAB	CAB	CAB	.000	....	244

JUNE 1986 42 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.04N	.04	.027	....	79
3..	.07	.07	.07	.07	.05	.020	1	78
6..	....	.06B	....	.05N	.05	.018	....	78
7..	....	....	....	.05N	.05	.017	....	78
8..	....	....	....	.05N	.06	.024	....	78
9..	....	....	....	.06N	.04	.016	....	78
10..	....	....	....	.04N	.06	.025	....	78
13..	....	....	....	.06N	.06	.023	....	78
14..	....	....	....	.06N	.06	.025	....	78
15..	....	....	....	.06N	.05	.019	....	78
16..	....	....	....	.05N	.05	.020	....	78
17..	....	....	....	.05N	.06	.023	....	78
20..	....	....	....	.06N	.04	.015	....	78

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 42 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	....	.04N	.05	.020	....	78
22..	....	....	....	.05N	.03	.018	....	78
23..	....	....	....	.03N	.03	.014	....	78
24..	....	....	....	.03N	.02	.009	....	78
27..	....	....	....	.02N	.02	.007	....	78
28..	....	....	....	.02N	.02	.006	....	78
29..	....	....	....	.02N	.01	.005	....	78
30..	....	....	....	.01N	.01	.004	....	78
31..	....	....	....	.01N	.01	.005	....	78

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.006	....	78
4..	....	....	....	.01N	.01	.006	....	78
5..	....	....	....	.01N	.01	.006	....	78
6..	....	....	....	.01N	.01	.004	....	78
7..	....	....	....	.01N	.01	.004	....	78
10..	....	....	....	.01N	....	.002	....	78
11..	CAB	CAB	CAB	CAB	CAB	.001	....	78
12..	CAB	CAB	CAB	CAB	CAB	.000	....	78
13..	CAB	CAB	CAB	CAB	CAB	.000	....	78
14..	CAB	CAB	CAB	CAB	CAB	.000	....	78
17..	Exchange Closed; President's Day							
18..	.01	.01	.01	.01	....	.000	....	78
19..	CAB	CAB	CAB	CAB	CAB	.000	1	78
20..	CAB	CAB	CAB	CAB	CAB	.000	....	78
21..	CAB	CAB	CAB	CAB	CAB	.000	....	78
24..	CAB	CAB	CAB	CAB	CAB	.000	....	78
25..	CAB	CAB	CAB	CAB	CAB	.000	....	78
26..	CAB	CAB	CAB	CAB	CAB	.000	....	78
27..	CAB	CAB	CAB	CAB	.01	.000	....	78
28..	....	....	....	.01N	.01	.002	....	78

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.001	....	78
4..	....	....	....	.01N	....	.001	....	78
5..	CAB	CAB	CAB	CAB	.01	.002	....	78
6..	....	....	....	.01N	.01	.001	....	78
7..	....	....	....	.01N	....	.001	....	78
10..	....	....	....	....	.01	.002	....	78
11..	....	....	....	.01N	.01	.002	....	78
12..	....	....	....	.01N	.01	.002	....	78
13..	....	....	....	.01N	.01	.002	....	78
14..	....	....	....	.01N	....	.000	....	78
17..	CAB	CAB	CAB	CAB	CAB	.000	....	78
18..	CAB	CAB	CAB	CAB	CAB	.000	....	78
19..	CAB	CAB	CAB	CAB	CAB	.000	....	78
20..	CAB	CAB	CAB	CAB	CAB	.000	....	78
21..	CAB	CAB	CAB	CAB	CAB	.000	....	78
24..	CAB	CAB	CAB	CAB	CAB	.000	....	78
25..	CAB	CAB	CAB	CAB	.01	.001	....	78
26..	....	....	....	.01N	....	.001	....	78
27..	CAB	CAB	CAB	CAB	CAB	.000	....	78
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	78

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	78
2..	CAB	CAB	CAB	CAB	CAB	.001	....	78
3..	CAB	CAB	CAB	CAB	CAB	.001	....	78
4..	CAB	CAB	CAB	CAB	CAB	.001	....	78
7..	CAB	CAB	CAB	CAB	.01	.002	....	78
8..	....	....	....	.01N	.01	.002	....	78
9..	....	....	....	.01N	....	.000	....	78
10..	CAB	CAB	CAB	CAB	CAB	.000	....	78
11..	CAB	CAB	CAB	CAB	CAB	.000	....	78
14..	CAB	CAB	CAB	CAB	CAB	.000	....	78
15..	CAB	CAB	CAB	CAB	CAB	.000	....	78
16..	CAB	CAB	CAB	CAB	CAB	.000	....	78
17..	CAB	CAB	CAB	CAB	CAB	.000	....	78
18..	CAB	CAB	CAB	CAB	CAB	.000	....	78
21..	CAB	CAB	CAB	CAB	CAB	.000	....	78
22..	CAB	CAB	CAB	CAB	CAB	.000	....	78
23..	CAB	CAB	CAB	CAB	CAB	.000	....	78
24..	CAB	CAB	CAB	CAB	CAB	.000	....	78
25..	CAB	CAB	CAB	CAB	CAB	.000	....	78
28..	CAB	CAB	CAB	CAB	CAB	.000	....	78
29..	CAB	CAB	CAB	CAB	CAB	.000	....	78
30..	CAB	CAB	CAB	CAB	CAB	.000	14	66

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 42 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	66
2..	CAB	CAB	CAB	CAB	CAB	.000	....	66
5..	CAB	CAB	CAB	CAB	CAB	.000	....	66
6..	CAB	CAB	CAB	CAB	CAB	.000	....	66
7..	CAB	CAB	CAB	CAB	CAB	.000	....	66
8..	CAB	CAB	CAB	CAB	CAB	.000	....	66
9..	CAB	CAB	CAB	CAB	CAB	.000	....	66
12..	CAB	CAB	CAB	CAB	CAB	.000	....	66
13..	CAB	CAB	CAB	CAB	CAB	.000	....	66
14..	CAB	CAB	CAB	CAB	CAB	.000	....	66
15..	CAB	CAB	CAB	CAB	CAB	.000	....	66
16..	CAB	CAB	CAB	CAB	CAB	.000	....	66
19..	....	....	....	....	....	.000	....	66
20..	CAB	CAB	CAB	CAB	CAB	.000	....	66
21..	CAB	CAB	CAB	CAB	CAB	.000	....	66
22..	CAB	CAB	CAB	CAB	CAB	.000	....	66
23..	CAB	CAB	CAB	CAB	CAB	.000	....	66
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	66
28..	CAB	CAB	CAB	CAB	CAB	.000	....	66
29..	CAB	CAB	CAB	CAB	CAB	.000	....	66
30..	CAB	CAB	CAB	CAB	CAB	.000	....	66

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	66
3..	CAB	CAB	CAB	CAB	CAB	.000	....	66
4..	CAB	CAB	CAB	CAB	CAB	.000	....	66
5..	CAB	CAB	CAB	CAB	CAB	.000	....	66

JUNE 1986 43 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.08N	.07	.047	....	120
3..	.12	.12	.12	.12	.11	.040	1	120
6..	....	....	....	.11N	.10	.037	....	120
7..	....	....	....	.10N	.10	.036	....	120
8..	....	....	....	.10N	.11	.049	....	120
9..	.09	.09	.09	.09	.07	.033	10	120
10..	....	....	....	.07N	.11	.050	....	120
13..	....	....	....	.11N	.12	.047	....	120
14..	....	....	.11A	.11A	.11	.050	....	120
15..	.09	.09	.09	.09	.10	.040	5	120
16..	....	....	....	.10N	.10	.041	....	120
17..	....	....	....	.10N	.12	.047	....	120
20..	....	....	....	.12N	.08	.033	....	120
21..	....	....	....	.08N	.09	.042	....	120
22..	....	....	....	.09N	.07	.038	....	120
23..	....	....	....	.07N	.06	.031	....	120
24..	....	....	....	.06N	.05	.020	....	120
27..	....	....	....	.05N	.03	.017	....	120
28..	....	....	....	.03N	.03	.015	....	120
29..	....	....	....	.03N	.03	.014	....	120
30..	....	....	....	.03N	.02	.011	....	120
31..	....	....	....	.02N	.02	.013	....	120

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.02N	.03	.015	....	120
4..	....	....	....	.03N	.03	.016	....	120
5..	....	....	....	.03N	.02	.016	....	120
6..	....	....	....	.02N	.03	.011	....	120
7..	....	....	....	.03N	.02	.011	....	120
10..	....	....	....	.02N	.01	.006	....	120
11..	....	....	....	.01N	.01	.004	....	120
12..	....	....	....	.01N	.01	.003	....	120
13..	....	....	....	.01N	.01	.001	....	120
14..	....	....	....	.01N	.01	.001	....	120
17..	Exchange Closed; President's Day							
18..	....	....	....	.01N	.01	.000	....	120
19..	....	....	....	.01N	.01	.000	....	120
20..	....	....	....	.01N	.01	.000	....	120
21..	....	....	....	.01N	.01	.000	....	120
24..	....	....	....	.01N	.01	.000	....	120
25..	....	....	....	.01N	.01	.000	....	120
26..	....	....	....	.01N	.01	.000	....	120
27..	....	....	....	.01N	.01	.000	....	120
28..	....	....	....	.01N	.02	.005	....	120

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.02N	.01	.003	....	120
4..	....	....	....	.01N	.01	.003	....	120
5..	....	....	....	.01N	.02	.006	....	120
6..	.01	.01	.01	.01	.01	.004	19	120

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
JUNE 1986 43 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7 ..	.01	.01	.01	.01	.01	.004	16	121
10 ..	....	....	....	.01N	.02	.006	....	120
11 ..	....	....	....	.02N	.01	.005	....	120
12 ..	....	....	....	.01N	.01	.004	....	120
13 ..	....	....	....	.01N	.01	.005	....	120
14 ..	....	....	....	.01N	.01	.002	....	120
17 ..	....	....	....	.01N	....	.001	....	120
18 ..	CAB	CAB	CAB	CAB	CAB	.001	....	120
19 ..	CAB	CAB	CAB	CAB	CAB	.001	....	120
20 ..	CAB	CAB	CAB	CAB	CAB	.001	....	120
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
24 ..	CAB	CAB	CAB	CAB	.01	.002	....	120
25 ..	....	....	....	.01N	.01	.004	....	120
26 ..	....	....	....	.01N	.01	.004	....	120
27 ..	....	....	....	.01N	.01	.002	....	120
28 ..	Exchange Closed; Good Friday							
31 ..	....	....	....	.01N	.01	002	....	120

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.01N	.01	.002	....	120
2 ..	....	....	....	.01N	.01	.004	....	120
3 ..	....	....	....	.01N	.02	.005	....	120
4 ..	....	....	....	.02N	.02	.005	....	120
7 ..	....	....	....	.02N	.02	.007	....	120
8 ..	....	....	....	.02N	.01	.007	....	120
9 ..	....	....	....	.01N	.01	.001	....	120
10 ..	....	....	....	.01N	.01	.000	....	120
11 ..	....	....	....	.01N	.01	.000	....	120
14 ..	....	....	....	.01N	.01	.000	....	120
15 ..	....	....	....	.01N	.01	.000	....	120
16 ..	....	....	....	.01N	....	.000	....	120
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
19 ..	....	....	....	....	....	.000	....	120
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
26 ..	Exchange Closed; Memorial Day							
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	120

JUNE 1986 44 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	....	....	....	.14N	.13	.078	....	136
3 ..	....	....	.07A	.13N	.20	.074	....	136
6 ..	.19	.19	.19	.19	.18	.068	4	140
7 ..	....	....	....	.18N	.17	.067	....	140
8 ..	....	....	....	.17N	.20	.087	....	138
9 ..	.15	.15	.15	.15	.13	.063	....	138
10 ..	....	....	....	.13N	.20	.089	5	133

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
JUNE 1986 44 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13 ..	....	....	....	.20N	.21	.086	....	133
14 ..	.20	.20	.19	.19	.20	.091	6	138
15 ..	....	....	....	.20N	.17	.074	....	133
16 ..	....	....	....	.17N	.18	.077	....	133
17 ..	....	....	....	.18N	.21	.086	....	133
20 ..	....	....	....	.21N	.15	.064	....	133
21 ..	....	....	....	.15N	.17	.078	....	133
22 ..	....	....	....	.17N	.13	.072	....	133
23 ..	....	....	....	.13N	.11	.061	....	133
24 ..	....	....	....	.11N	.09	.042	....	133
27 ..	....	....	....	.09N	.07	.036	....	133
28 ..	....	....	....	.07N	.06	.032	....	133
29 ..	.06	.06	.06	.06	.06	.031	20	133
30 ..	....	....	....	.06N	.04	.026	....	133
31 ..	....	....	....	.04N	.04	.030	....	133

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.04N	.05	.033	....	133
4 ..	....	....	....	.05N	.06	.035	....	133
5 ..	....	....	....	.06N	.05	.035	....	133
6 ..	....	....	....	.05N	.05	.025	....	133
7 ..	....	....	....	.05N	.05	.027	....	133
10 ..	....	....	....	.05N	.03	.015	....	133
11 ..	....	....	....	.03N	.02	.011	....	133
12 ..	....	....	....	.02N	.01	.008	....	133
13 ..	....	....	....	.01N	.01	.004	....	133
14 ..	....	....	....	.01N	.01	.004	....	133
17 ..	Exchange Closed; President's Day							
18 ..	.01	.01	.01	.01	.01	.002	1	133
19 ..	....	....	....	.01N	.02	.002	....	133
20 ..	.01	.01	.01	.01	.02	.002	1	133
21 ..	.02	.02	.02	.02	.02	.002	1	133
24 ..	....	....	....	.02N	.01	.001	....	133
25 ..	....	....	....	.01N	.01	.000	....	133
26 ..	....	....	....	.01N	.02	.000	....	133
27 ..	....	....	....	.02N	.02	.000	....	133
28 ..	....	....	....	.02N	.03	.011	....	133

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.03N	.02	.008	....	133
4 ..	....	....	....	.02N	.02	.007	....	133
5 ..	....	....	....	.02N	.03	.013	....	133
6 ..	....	....	....	.03N	.02	.009	....	133
7 ..	....	....	....	.02N	.02	.008	....	133
10 ..	....	....	....	.02N	.03	.013	....	133
11 ..	....	....	....	.03N	.03	.012	....	133
12 ..	....	....	....	.03N	.02	.011	....	133
13 ..	....	....	....	.02N	.02	.012	....	133
14 ..	....	....	....	.02N	.01	.005	....	133
17 ..	.01	.01	.01	.01	.01	.003	10	143
18 ..	....	....	....	.01N	.01	.002	....	143
19 ..	....	....	....	.01N	.01	.003	....	143
20 ..	....	....	....	.01N	.01	.003	....	143
21 ..	....	....	....	.01N	.01	.001	....	143
24 ..	....	....	....	.01N	.02	.007	....	143
25 ..	....	....	....	.02N	.03	.012	....	143
26 ..	....	....	....	.03N	.03	.010	....	143
27 ..	....	....	....	.03N	.02	.007	....	143
28 ..	Exchange Closed; Good Friday							
31 ..	....	....	....	.02N	.02	.006	....	143

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.02N	.02	.007	....	143
2 ..	....	....	....	.02N	.03	.010	....	143
3 ..	....	....	....	.03N	.04	.014	....	143
4 ..	....	....	....	.04N	.04	.014	....	143
7 ..	....	....	....	.04N	.04	.018	....	143
8 ..	....	....	....	.04N	.02	.018	....	143
9 ..	....	....	....	.02N	.02	.005	....	143
10 ..	....	....	....	.02N	.01	.001	....	143
11 ..	....	....	....	.01N	.02	.002	....	143
14 ..	....	....	....	.02N	.01	.002	....	143
15 ..	....	....	....	.01N	.01	.002	....	143
16 ..	....	....	....	.01N	.01	.000	....	143
17 ..	....	....	....	.01N	....	.000	....	143
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	143
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	143
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	143
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	143
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	143
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	143
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	143
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	143

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 44 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	CAB	CAB	CAB	CAB	CAB	.000	....	143

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	143
2..	CAB	CAB	CAB	CAB	CAB	.000	....	143
5..	CAB	CAB	CAB	CAB	CAB	.000	....	143
6..	CAB	CAB	CAB	CAB	CAB	.000	....	143
7..	CAB	CAB	CAB	CAB	CAB	.000	....	143
8..	CAB	CAB	CAB	CAB	CAB	.000	....	143
9..	CAB	CAB	CAB	CAB	CAB	.000	....	143
12..	CAB	CAB	CAB	CAB	CAB	.000	....	143
13..	CAB	CAB	CAB	CAB	CAB	.000	....	143
14..	CAB	CAB	CAB	CAB	CAB	.000	....	143
15..	CAB	CAB	CAB	CAB	CAB	.000	....	143
16..	CAB	CAB	CAB	CAB	CAB	.000	....	143
19..	....	....	....	....	....	.000	....	143
20..	CAB	CAB	CAB	CAB	CAB	.000	....	143
21..	CAB	CAB	CAB	CAB	CAB	.000	....	143
22..	CAB	CAB	CAB	CAB	CAB	.000	....	143
23..	CAB	CAB	CAB	CAB	CAB	.000	....	143
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	143
28..	CAB	CAB	CAB	CAB	CAB	.000	....	143
29..	CAB	CAB	CAB	CAB	CAB	.000	....	143
30..	CAB	CAB	CAB	CAB	CAB	.000	....	143

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	143
3..	CAB	CAB	CAB	CAB	CAB	.000	....	143
4..	CAB	CAB	CAB	CAB	CAB	.000	....	143
5..	CAB	CAB	CAB	CAB	CAB	.000	....	143

JUNE 1986 45 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.24N	.22	.121	....	114
3..	....	.30B	....	.30B	.32	.123	....	114
6..	....	....	....	.32N	.30	.116	....	114
7..	....	....	....	.30N	.28	.114	....	114
8..	....	.31B	....	.31B	.33	144	....	114
9..	.32	.32	.28A	.28A	.23	108	3	114
10..	....	.26B	....	.26B	.33	.147	....	114
13..	....	....	....	.33N	.34	.142	....	114
14..	....	....	....	.34N	.34	.150	....	114
15..	.28	.28	.28	.28N	.30	.126	5	114
16..	.29	.29	.29	.29	.31	.131	1	115
17..	....	....	....	.31N	.35	.144	1	116
20..	.32	.32	.32	.32	.26	.112	2	118
21..	....	.27B	....	.27B	.29	.134	....	118
22..	....	....	....	.29N	.24	.125	....	118
23..	....	....	....	.24N	.21	.108	....	118
24..	....	....	.17A	.17A	.17	.079	....	118
27..	.16	.16	.16	.16	.13	.069	10	118
28..	....	....	....	.13N	.11	.063	....	118
29..	.10	.10	.10	.10	.11	.061	30	148
30..	....	....	....	.11N	.09	.052	....	148
31..	....	....	....	.09N	.09	.059	....	148

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	.10B	....	.10B	.11	.066	....	148
4..	....	.13B	....	.13B	.13	.068	....	148
5..	....	....	.11A	.11A	.10	.068	....	148
6..	....	....	....	.10N	.11	.051	....	148
7..	....	....	....	.11N	.10	.055	....	148
10..	....	....	.09A	.09A	.06	.033	....	148
11..	.04	.05	.04	.05	.04	.026	21	168
12..	.03	.03	.03	.03	.03	.019	10	167
13..	.02	.02	.02	.02	.02	.012	10	152
14..	.03@.04	.05	.03	.05	.02	.011	111	258
17..	Exchange Closed; President's Day							
18..	....	....	....	.02N	.02	.007	....	258
19..	.06	.06	.06	.06	.03	.007	2	260
20..	....	....	....	.03N	.03	.006	....	260
21..	.03	.03	.03	.03	.04	.006	12	256
24..	....	....	....	.04N	.02	.003	....	256
25..	....	....	....	.02N	.02	.002	....	256
26..	.01@.02	.02	.01	.02	.03	.002	80	251
27..	....	....	....	.03N	.04	.001	....	249
28..	....	....	....	.04N	.06	.021	....	249

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 45 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.06N	.04	.016	....	249
4..	....	....	....	.04N	.03	.014	....	249
5..	....	....	....	.03N	.05	.025	....	249
6..	.05	.05	.05	.05	.03	.018	10	249
7..	....	....	....	.03N	.03	.017	....	249
10..	....	....	....	.03N	.05	.026	....	249
11..	....	....	....	.05N	.05	.024	....	249
12..	....	....	....	.05N	.04	.022	....	249
13..	....	....	....	.04N	.04	.024	....	249
14..	....	....	....	.04N	.02	.013	....	249
17..	....	....	....	.02N	.02	.008	....	249
18..	....	....	....	.02N	.02	.007	....	249
19..	....	....	....	.02N	.02	.008	....	249
20..	....	....	....	.02N	.02	.007	....	249
21..	CAB	CAB	CAB	CAB	.01	.005	16	233
24..	....	.02B	....	.01N	.04	.018	....	233
25..	....	....	....	.04N	.07	.027	....	233
26..	.07	.07	.07	.07	.07	.024	1	234
27..	....	....	.05A	.05A	.04	.017	....	234
28..	Exchange Closed; Good Friday							
31..	....	....	....	.04N	.04	.015	....	234

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.04N	.04	.017	....	234
2..	....	.06B	....	.06B	.05	.025	....	234
3..	....	....	....	.05N	.06	.033	....	234
4..	....	....	....	.06N	.06	.032	....	234
7..	....	.07B	....	.07B	.07	.042	....	234
8..	....	....	....	.07N	.04	.042	....	234
9..	....	....	....	.04N	.04	.014	....	234
10..	....	....	....	.04N	.02	.005	....	234
11..	....	....	....	.02N	.04	.008	....	234
14..	....	....	....	.04N	.02	.007	....	234
15..	....	....	....	.02N	.02	.007	....	234
16..	....	....	....	.02N	.01	.002	....	234
17..	....	....	....	.01N	.01	.001	....	234
18..	....	....	....	.01N	.01	.000	....	234
21..	....	....	....	.01N	....	.000	....	234
22..	CAB	CAB	CAB	CAB	CAB	.000	10	224
23..	CAB	CAB	CAB	CAB	CAB	.000	....	224
24..	CAB	CAB	CAB	CAB	CAB	.000	....	224
25..	CAB	CAB	CAB	CAB	CAB	.000	....	224
28..	CAB	CAB	CAB	CAB	CAB	.000	....	224
29..	CAB	CAB	CAB	CAB	CAB	.000	....	224
30..	CAB	CAB	CAB	CAB	CAB	.000	45	184

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	184
2..	CAB	CAB	CAB	CAB	CAB	.000	....	184
5..	CAB	CAB	CAB	CAB	CAB	.000	....	184
6..	CAB	CAB	CAB	CAB	CAB	.000	....	184
7..	CAB	CAB	CAB	CAB	CAB	.000	....	184
8..	CAB	CAB	CAB	CAB	CAB	.000	....	184
9..	CAB	CAB	CAB	CAB	CAB	.000	....	184
12..	CAB	CAB	CAB	CAB	CAB	.000	....	184
13..	CAB	CAB	CAB	CAB	CAB	.000	....	184
14..	CAB	CAB	CAB	CAB	CAB	.000	....	184
15..	CAB	CAB	CAB	CAB	CAB	.000	....	184
16..	CAB	CAB	CAB	CAB	CAB	.000	....	184
19..	....	....	....	....	....	.000	....	184
20..	CAB	CAB	CAB	CAB	CAB	.000	....	184
21..	CAB	CAB	CAB	CAB	CAB	.000	....	184
22..	CAB	CAB	CAB	CAB	CAB	.000	....	184
23..	CAB	CAB	CAB	CAB	CAB	.000	....	184
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	184
28..	CAB	CAB	CAB	CAB	CAB	.000	....	184
29..	CAB	CAB	CAB	CAB	CAB	.000	....	184
30..	CAB	CAB	CAB	CAB	CAB	.000	....	184

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	184
3..	CAB	CAB	CAB	CAB	CAB	.000	....	184
4..	CAB	CAB	CAB	CAB	CAB	.000	....	184
5..	CAB	CAB	CAB	CAB	CAB	.000	....	184

JUNE 1986 46 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.40	.40	.34A	.34A	.36	.177	....	96
3..	....	.47B	....	.47B	.51	.190	3	96
6..	....	.52B	.48A	.48A	.47	.181	....	96

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 46 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	.45A	.47N	.45	.179	....	96
8	.45	.53B	.45	.53B	.53	.219	3	96
9	.50	.52B	.39A	.39A	.38	.171	1	94
10	.46	.55	.46	.55	.54	.224	21	93
13	....	.56B	....	.54N	.51	.219	2	94
14	.56	.58	.55	.58	.55	.228	6	99
15	.51	.51	.46	.49	.46	.198	4	103
16	....	....	....	.46N	.50	.204	....	103
17	.54	.54	.50	.54B	.56	.221	11	114
20	.55	.55	.50	.50	.41	.180	127	196
21	....	.43B	....	.43B	.46	.209	....	176
22	.43	.43	.41A	.43	.41	.197	....	176
23	.42	.42	.38	.38	.36	.175	13	178
24	.34	.34	.30A	.30A	.30	.134	8	183
27	.25	.26	.25	.26	.23	.121	62	184
28	....	....	....	.23N	.21	.111	....	184
29	.20	.21B	.19A	.20	.21	.108	4	183
30	....	....	....	.21N	.18	.094	....	183
31	....	....	....	.18N	.17	.105	....	183

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.17N	.21	.117	....	183
4	.28	.28	.25	.25	.24	.121	2	183
5	.21	.21	.21	.21	.19	.121	1	184
6	.19	.19	.19	.19	.20	.095	5	189
7	.21	.21	.18A	.18A	.16	.101	2	191
10	....	....	.12A	.12A	.11	.065	....	191
11	.07	.07	.07	.07	.08	.054	3	188
12	.05	.06	.05	.06	.05	.041	70	236
13	.07	.07	.07	.07	.06	.027	2	238
14	.08	.08	.08	.08	.05	.026	42	265
17	Exchange Closed; President's Day							
18	....	....	....	.05N	.05	.017	....	265
19	....	....	....	.05N	.07	.017	....	265
20	....	....	....	.07N	.06	.015	....	265
21	.06	.06	.06	.06	.07	.016	1	265
24	....	....	.06A	.06A	.04	.008	....	265
25	....	....	....	.04N	.04	.006	....	265
26	....	....	....	.04N	.06	.007	....	265
27	....	....	....	.06N	.08	.004	....	265
28	....	.10B	....	.10B	.09	.037	....	265

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.09N	.06	.029	....	265
4	....	....	....	.06N	.04	.026	....	265
5	....	.07B	....	.07B	.08	.045	....	265
6	....	....	....	.08N	.06	.033	....	265
7	....	....	....	.06N	.06	.033	....	265
10	....	.09B	....	.09B	.09	.047	....	265
11	....	....	....	.09N	.09	.045	....	265
12	....	....	....	.09N	.08	.042	....	265
13	....	....	....	.08N	.07	.046	....	265
14	....	....	.06A	.06A	.04	.026	....	265
17	....	....	.03A	.04N	.03	.017	....	265
18	.03	.03	.03	.03	.03	.016	7	272
19	....	....	....	.03N	.04	.019	....	272
20	....	....	....	.04N	.03	.017	....	272
21	....	....	....	.03N	.02	.012	....	272
24	....	.05B	....	.05B	.08	.038	....	272
25	....	.10B	.07A	.10B	.12	.055	....	272
26	.11	.11	.11	.11	.10	.049	7	279
27	.09	.10	.09	.10	.08	.037	6	285
28	Exchange Closed; Good Friday							
31	....	....	....	.08N	.08	.033	....	285

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.08N	.07	.038	....	280
2	....	.11B	....	.11B	.08	.054	....	280
3	.07	.14B	.07	.13B	.13	.068	2	278
4	.12	.13	.12	.13	.12	.066	36	288
7	....	.17B	....	.15B	.15	.085	....	288
8	....	....	.10A	.15N	.09	.085	....	287
9	....	....	....	.09N	.09	.033	....	287
10	.08	.08	.08	.08	.04	.014	2	289
11	....	.06B	....	.06B	.07	.021	....	289
14	....	....	....	.07N	.05	.019	....	289
15	....	....	....	.05N	.05	.019	....	289
16	.02	.02	.02	.02	.02	.006	32	257
17	....	....	....	.02N	.01	.003	....	257
18	.01	.01	.01	.01	.01	.002	2	259
21	....	....	....	.01N	.01	.001	....	259
22	....	....	....	.01N	.01	.001	....	259
23	....	....	....	.01N	.01	.001	....	259

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 46 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	.01N	.01	.001	....	259
25	....	....	....	.01N	.01	.000	....	259
28	....	....	....	.01N	.01	.000	....	259
29	....	....	....	.01N	....	.000	....	259
30	CAB	CAB	CAB	CAB	CAB	.000	89	174

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	.01	.001	....	174
2	....	....	....	.01N	....	.000	....	174
5	CAB	CAB	CAB	CAB	CAB	.000	....	170
6	CAB	CAB	CAB	CAB	CAB	.000	....	170
7	CAB	CAB	CAB	CAB	CAB	.000	....	170
8	CAB	CAB	CAB	CAB	CAB	.000	....	170
9	CAB	CAB	CAB	CAB	CAB	.000	....	170
12	CAB	CAB	CAB	CAB	CAB	.000	....	170
13	CAB	CAB	CAB	CAB	CAB	.000	....	170
14	CAB	CAB	CAB	CAB	CAB	.000	....	170
15	CAB	CAB	CAB	CAB	CAB	.000	....	170
16	CAB	CAB	CAB	CAB	CAB	.000	....	170
19	....	....	....	....	....	.000	....	170
20	CAB	CAB	CAB	CAB	CAB	.000	....	170
21	CAB	CAB	CAB	CAB	CAB	.000	....	170
22	CAB	CAB	CAB	CAB	CAB	.000	....	170
23	CAB	CAB	CAB	CAB	CAB	.000	....	170
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	170
28	CAB	CAB	CAB	CAB	CAB	.000	....	170
29	CAB	CAB	CAB	CAB	CAB	.000	....	170
30	CAB	CAB	CAB	CAB	CAB	.000	....	170

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	170
3	CAB	CAB	CAB	CAB	CAB	.000	....	170
4	CAB	CAB	CAB	CAB	CAB	.000	....	170
5	CAB	CAB	CAB	CAB	CAB	.000	....	170

JUNE 1986 47 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.63	.63	.55A	.55A	.56	.244	5	256
3	....	.70B	....	.70B	.78	.274	....	256
6	....	.80B	.73A	.75A	.73	.263	....	256
7	.70	.70	.70	.70	.69	.261	3	256
8	.75	.76B	.75	.76B	.82	.310	6	262
9	.76	.76	.60	.63	.61	.252	12	266
10	.80	.80	.80	.80	.83	.317	1	267
13	....	.87B	.71A	.71A	.82	.312	....	268
14	.78	.78	.78	.78	.84	.324	10	267
15	.77	.77	.77	.77	.72	.287	1	268
16	....	....	....	.72N	.75	.296	....	267
17	.83	.83	.83	.83	.85	.316	2	266
20	.85	.87B	.70	.70	.65	.267	114	357
21	.70	.70	.70	.70	.74	.306	2	357
22	.70	.70	.64A	.68A	.66	.289	7	359
23	.65	.66	.64A	.66	.59	.261	4	359
24	.50	.50	.46	.50	.48	.208	7	359
27	.42	.42	.39	.40	.40	.192	17	367
28	.42	.42	.41	.42	.36	.179	7	356
29	.33	.35	.33	.33	.36	.175	6	356
30	.30	.32	.30	.32	.30	.156	2	357
31	.34	.36	.34	.35	.31	.172	17	358

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.35	.35	.35	.35	.37	.189	2	357
4	.44	.44	.39	.43	.40	.195	13	357
5	.37	.37	.33A	.33A	.32	.195	1	357
6	.30	.30	.28	.28	.34	.159	42	399
7	.34	.34	.29	.29	.30	.168	33	413
10	.27	.27	.27	.27	.19	.117	2	411
11	.15	.15	.15	.15	.15	.099	1	411
12	.14	.14	.13	.13	.11	.078	4	407
13	.14	.14	.11	.11	.10	.054	4	407
14	.13	.13	.13	.13	.11	.054	3	407
17	Exchange Closed; President's Day							
18	.11	.11	.11	.11	.09	.037	22	407
19	.16	.16	.16	.16	.12	.037	20	407
20	....	....	....	.12N	.11	.034	....	387
21	.13	.14B	.13	.13	.12	.036	2	387
24	.10	.10	.10	.10	.08	.021	2	385
25	.08	.10	.08	.09A	.08	.016	5	377
26	.08	.08	.07	.07	.10	.018	100	475
27	....	.11B	....	.10N	.12	.011	....	475

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
JUNE 1986 47 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	.12	.15B	.12	.15B	.16	.061	106	375

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.12	.12	.12	.12	.09	.050	2	376
4	....	....	....	.09N	.08	.045	....	375
5	.18	.18	.18	.18	.15	.075	1	375
6	.15	.15	.12	.12	.11	.058	36	365
7	....	....	....	.11N	.11	.057	....	365
10	....	....	....	.11N	.16	.080	....	365
11	....	....	....	.16N	.15	.077	....	365
12	.14	.14	.14	.14	.13	.074	2	365
13	....	....	....	.13N	.13	.081	....	340
14	....	....	....	.13N	.08	.049	....	340
17	....	....	.06A	.08N	.06	.034	....	340
18	....	.07B	....	.06N	.06	.032	....	340
19	....	....	....	.06N	.07	.038	....	341
20	....	....	....	.07N	.06	.034	....	340
21	....	....	....	.06N	.04	.025	....	340
24	....	.10B	....	.10B	.14	.072	....	340
25	.18	.18	.18	.18	.20	.099	10	350
26	.20	.20	.19A	.20	.19	.090	101	450
27	.15	.15	.15	.15	.15	.071	1	450
28	Exchange Closed: Good Friday							
31	.14	.14	.14	.14	.13	.066	1	450

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.13N	.14	.075	....	450
2	....	.18B	....	.18B	.17	.101	....	450
3	.20	.25	.19	.25	.24	.124	44	489
4	.21	.21	.21	.21	.24	.122	48	526
7	.28	.31B	.28	.28	.28	.152	2	526
8	.18	.18	.18	.18	.16	.152	7	526
9	....	....	.15A	.15A	.15	.069	....	526
10	.11	.13	.09	.09	.08	.033	29	526
11	....	....	....	.08N	.11	.046	....	526
14	....	....	.10A	.10A	.10	.043	....	524
15	.10	.10	.09A	.09A	.10	.043	40	549
16	.07	.07	.07	.07	.04	.017	2	547
17	....	....	....	.04N	.02	.009	....	547
18	....	....	....	.02N	.02	.006	....	547
21	....	....	....	.02N	.01	.004	....	547
22	....	....	....	.01N	.01	.004	....	547
23	....	....	....	.01N	.01	.003	....	547
24	....	....	....	.01N	.03	.004	....	547
25	....	....	....	.03N	.02	.001	....	547
28	....	....	....	.02N	.02	.001	....	547
29	....	....	....	.02N	.01	.001	....	547
30	CAB	CAB	CAB	CAB	.01	.001	20	547

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.02	.004	....	547
2	....	....	....	.02N	.01	.002	....	555
5	....	....	....	.01N	.01	.000	....	555
6	....	....	....	.01N	....	.001	....	555
7	CAB	CAB	CAB	CAB	CAB	.000	....	555
8	CAB	CAB	CAB	CAB	CAB	.000	....	547
9	CAB	CAB	CAB	CAB	CAB	.000	....	547
12	CAB	CAB	CAB	CAB	CAB	.000	38	519
13	CAB	CAB	CAB	CAB	CAB	.000	....	519
14	CAB	CAB	CAB	CAB	CAB	.000	....	509
15	CAB	CAB	CAB	CAB	CAB	.000	....	509
16	CAB	CAB	CAB	CAB	CAB	.000	....	511
19	....	....	....	....	....	.000	....	511
20	CAB	CAB	CAB	CAB	CAB	.000	....	511
21	CAB	CAB	CAB	CAB	CAE	.000	....	511
22	CAB	CAB	CAB	CAB	CAB	.000	....	511
23	CAB	CAB	CAB	CAB	CAB	.000	....	511
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	511
28	CAB	CAB	CAB	CAB	CAB	.000	....	511
29	CAB	CAB	CAB	CAB	CAB	.000	....	511
30	CAB	CAB	CAB	CAB	CAB	.000	....	509

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	509
3	CAB	CAB	CAB	CAB	CAE	.000	....	509
4	CAB	CAB	CAB	CAB	CAB	.000	....	509
5	CAB	CAB	CAB	CAB	CAB	.000	....	509

SWISS FRANC OPTION ON FUTURES — PUTS
JUNE 1986 48 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	.95	.95	.89A	.89A	.84	.322	....	238
3	1.02	1.12	1.00	1.12	1.03	.370	10	240
6	1.15	1.15	1.01	1.02B	1.06	.359	31	234
7	1.00	1.00	1.00	1.00	1.02	.357	1	233
8	.98	1.20B	.98	1.19	1.19	.413	12	238
9	1.03	1.03	1.03	1.03	.92	.348	1	237
10	1.11	1.19B	1.09A	1.19B	1.21	.421	1	237
13	1.27	1.31	1.21	1.22	1.19	.416	9	236
14	1.19	1.22B	1.19	1.22B	1.24	.430	51	237
15	1.13	1.13	1.07	1.07	1.08	.389	52	212
16	....	....	1.07A	1.08N	1.11	.399	....	212
17	1.16	1.23	1.16	1.23	1.24	.423	27	236
20	....	1.27B	1.16A	1.16A	.98	.369	....	235
21	1.08	1.08	1.05A	1.08	1.10	.410	2	236
22	.92	1.12B	.92	.98	1.02	.395	76	264
23	.98	.98	.92A	.92A	.91	.363	2	265
24	.81	.81	.74	.76A	.75	.301	49	270
27	.63	.69	.63	.69	.65	.282	253	516
28	.64	.65	.64	.65	.59	.267	3	518
29	.56	.59	.53	.55	.58	.262	125	498
30	.51	.54	.49	.51A	.50	.238	105	562
31	.52	.58	.50	.50	.52	.259	6	514

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.54	.61	.54	.61	.57	.281	6	516
4	.70	.73	.69	.69	.66	.289	3	515
5	.60	.60	.53	.53	.54	.289	7	520
6	....	.56B	.48A	.56B	.56	.244	....	520
7	.52	.57B	.52	.52	.51	.256	3	517
10	.40	.40	.37	.37	.34	.190	6	517
11	.32	.32	.25	.26	.27	.164	7	516
12	.25	.26B	.22	.24	.22	.135	312	713
13	.26	.26	.20	.20	.18	.099	44	497
14	.22	.23	.20	.22	.19	.098	75	557
17	Exchange Closed: President's Day							
18	.18	.25	.18	.25	.17	.072	7	563
19	.16	.25	.09	.22	.20	.071	27	563
20	.21	.21	.18	.18	.19	.067	6	560
21	.26	.26	.21	.21	.21	.070	15	569
24	.16	.16	.15	.15	.14	.044	2	569
25	.11	.18	.11	.14	.14	.035	9	563
26	.13	.15B	.13	.15B	.18	.040	53	524
27	....	.20B	....	.18N	.20	.026	....	513
28	.23	.23	.23	.23	.25	.095	100	413

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.25N	.17	.081	....	413
4	....	....	....	.17N	.13	.074	....	413
5	....	.25B	....	.25B	.24	.117	....	413
6	.17	.21B	.17	.17	.18	.093	200	613
7	.19	.19	.19	.19	.18	.092	12	608
10	.28	.30	.28	.28	.26	.126	23	630
11	.21	.22	.21	.21	.24	.122	53	630
12	....	.25B	....	.25B	.21	.119	....	630
13	....	....	....	.21N	.22	.130	....	630
14	....	....	.15A	.15A	.14	.085	....	630
17	.12	.12	.12	.12	.12	.062	2	628
18	.13	.13	.13	.13	.11	.059	54	628
19	....	.12B	....	.12B	.12	.069	....	640
20	.13	.13	.13	.13	.11	.064	1	629
21	....	....	....	.11N	.08	.049	....	629
24	.16	.18B	.16	.16	.25	.124	300	598
25	.29	.32	.29	.29	.35	.164	104	746
26	.32	.32	.31A	.32	.31	.152	102	744
27	.25	.27	.25	.26A	.25	.125	115	759
28	Exchange Closed: Good Friday							
31	.29	.29	.26A	.26A	.24	.119	1	759

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.22	.25B	.21	.25B	.25	.132	6	761
2	....	.33B	....	.33B	.32	.171	....	761
3	.31	.44B	.31	.42A	.43	.204	110	761
4	.41	.47	.40	.42	.42	.202	65	766
7	.51@.54	.54	.47	.47	.49	.246	553	1038
8	.30	.34	.29	.29	.29	.246	66	1047
9	.29	.29	.24	.28	.27	.127	9	1052
10	.23	.23	.15	.15	.14	.067	107	948
11	.15	.20B	.15	.19B	.20	.089	52	962
14	.20	.20	.20	.20	.18	.086	50	998
15	.19	.20B	.17	.17	.18	.087	127	1117
16	.11	.11	.10	.10	.09	.038	6	1117
17	.07	.07	.07	.07	.08	.023	5	1110
18	.07	.07	.07	.07	.04	.016	1	1110

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 48 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.05	.05	.05	.05	.03	.011	25	1097
22	.03	.04B	.03	.04B	.04	.011	144	1235
23	....	....	....	.04N	.03	.009	....	1235
24	....	.05B	....	.05B	.05	.011	....	1235
25	....	....	....	.05N	.02	.004	....	1235
28	.02	.02	.02	.02	.02	.003	1	1234
29	.02	.02	.02	.02	.02	.004	1	1234
30	.01	.01	.01	.01	.01	.005	1	1234

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.03	.05B	.03	.05B	.03	.013	311	1343
2	....	....	....	.03N	.03	.007	2	1346
5	....	....	.02A	.02A	.01	.003	....	1346
6	....	....	....	.01N	.01	.004	....	1343
7	....	....	....	.01N	....	.001	....	1343
8	CAB	CAB	CAB	CAB	.01	.002	....	1343
9	....	....	....	.01N	.01	.001	....	1343
12	.01	.01	CAB	CAB	CAB	.000	120	1243
13	CAB	CAB	CAB	CAB	CAB	.000	....	1243
14	CAB	CAB	CAB	CAB	CAB	.000	....	1225
15	CAB	CAB	CAB	CAB	CAB	.000	8	1217
16	CAB	CAB	CAB	CAB	CAB	.001	....	1219
19	....	....	....	....	....	.000	....	1217
20	CAB	CAB	CAB	CAB	CAB	.001	....	1216
21	CAB	CAB	CAB	CAB	CAB	.001	....	1215
22	CAB	CAB	CAB	CAB	CAB	.001	....	1215
23	CAB	CAB	CAB	CAB	CAB	.001	....	1215
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	1215
28	CAB	CAB	CAB	CAB	CAB	.000	....	1215
29	CAB	CAB	CAB	CAB	CAB	.000	....	1215
30	CAB	CAB	CAB	CAB	CAB	.000	....	1215

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	1215
3	CAB	CAB	CAB	CAB	CAB	.000	....	1215
4	CAB	CAB	CAB	CAB	CAB	.000	....	1215
5	CAB	CAB	CAB	CAB	CAB	.000	....	1215

JUNE 1986 49 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	1.42	1.42	1.21A	1.21A	1.22	.407	5	179
3	1.46	1.52B	1.46	1.50	1.58	.474	63	190
6	1.52	1.63B	1.46	1.46	1.50	.463	10	181
7	1.50	1.50	1.45A	1.49A	1.45	.461	2	180
8	....	1.47B	....	1.45N	1.68	.519	....	180
9	1.61	1.68	1.33	1.33	1.34	.451	161	341
10	....	1.77B	....	1.65B	1.70	.528	10	351
13	....	1.77B	....	1.70N	1.69	.525	....	351
14	1.71	1.75	1.70A	1.70A	1.74	.539	2	351
15	....	....	1.62A	1.62A	1.55	.498	....	351
16	1.50	1.55B	1.50	1.55B	1.59	.509	25	357
17	....	1.65B	....	1.65B	1.74	.533	....	357
20	1.75	1.78B	1.75	1.75	1.43	.478	20	358
21	....	1.55B	....	1.55B	1.59	.522	....	357
22	1.43	1.62B	1.43	1.43	1.49	.506	1	357
23	1.45	1.45	1.35	1.35	1.35	.474	38	365
24	1.13	1.19	1.12A	1.12A	1.12	.407	9	370
27	1.00	1.03	.96	.96	.99	.386	227	542
28	1.00	1.00	1.00	1.00	.93	.369	1	534
29	.90	.90	.84	.84	.90	.364	149	615
30	.77	.84	.77	.84	.80	.337	126	702
31	.85	.90	.83A	.85	.83	.362	138	807

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.88	.94	.87	.94	.93	.389	89	844
4	1.06	1.14	1.03A	1.06A	1.02	.398	5	862
5	.99	.99	.83	.83	.85	.398	26	873
6	.80	.88	.75	.88	.89	.347	19	886
7	.83	.93	.83	.83	.83	.362	12	870
10	.71	.74B	.59A	.59A	.57	.283	159	995
11	.54	.56	.47	.50	.47	.251	287	857
12	.41	.42	.37	.39	.37	.213	102	863
13	.44	.45	.30	.30	.31	.164	248	668
14	.37	.37	.32	.36	.34	.163	48	684
17	Exchange Closed: President's Day							
18	.40	.40	.26A	.26A	.28	.127	24	687
19	.25	.36	.17	.34	.31	.126	132	720
20	.33	.34	.29	.32	.32	.120	66	736
21	.39	.40	.35	.35A	.34	.125	56	769
24	.28	.28	.23	.26	.24	.084	69	771

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 49 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.25	.25	.20	.24	.23	.069	60	741
26	.24	.30	.22	.30	.29	.078	78	706
27	.33	.34B	.25A	.33	.32	.054	20	706
28	.39	.39	.39	.39	.38	.140	42	708

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.33	.33	.27	27	.27	.123	20	708
4	.20	.21B	.20	.21B	.23	.114	4	708
5	.25	.38B	.25	.38B	.38	.171	102	809
6	.32	.34	.31A	.34	.29	.140	4	805
7	....	....	....	.29N	.29	.141	....	805
10	.41	.48	.40	.40	.42	.187	43	767
11	.40	.40	.33	.36	.40	.183	9	765
12	.34	.42B	.34	.34	.36	.180	2	763
13	.34	.38B	.34	.34	.37	.196	4	763
14	.25	.28	.25	.28	.25	.135	7	762
17	.22	.22	.17	.21	.20	.104	15	773
18	.21	.21	.18	.18	.19	.100	10	768
19	.23	.23	.22	.22	.22	.116	10	772
20	.20	.21	.19	.20	.20	.109	155	841
21	.17	.17	.16	.16	.15	.086	601	1216
24	.32	.40	.27	.38@.40	.41	.196	379	1395
25	.47	.56B	.47	.56B	.57	.249	28	1408
26	.61@.62	.62	.46	.50	.54	.234	16	1397
27	.45	.46	.43	.45	.42	.199	123	1464
28	Exchange Closed: Good Friday							
31	.51	.51	.41	.41	.40	.193	12	1466

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.46	.46	.46	.46	.43	.212	2	1468
2	.49	.60	.49	.54	.54	.265	185	1595
3	.57	.74	.57	.71	.70	.306	132	1583
4	.74	.74	.67	.68A	.69	.304	34	1587
7	.82	.83	.76	.76	.80	.361	314	1452
8	.51	.58	.51	.55	.49	.361	47	1427
9	.48	.50	.44	.50	.45	.209	10	1430
10	.43	.43	.23	.28	.25	.122	508	1458
11	.30	.35	.28A	.35	.35	.156	69	1443
14	.35	.35	.34A	.35	.32	.153	1	1442
15	.31	.35B	.29	.32	.32	.154	253	1452
16	.20	.20	.17	.17	.16	.076	20	1460
17	.13	.13	.10	.10	.10	.050	105	1486
18	.11	.11	.11	.11	.07	.037	9	1486
21	.08	.08	.07A	.07A	.06	.028	16	1502
22	.05	.07	.05	.06	.06	.027	340	1593
23	.06	.09	.06	.08	.07	.023	476	1850
24	.10	.10	.09	.09	.10	.028	123	1801
25	.08	.08	.07	.07	.06	.012	33	1784
28	.04	.04	.04	.04	.04	.010	6	1779
29	.02	.02	.02	.02	.02	.013	1	1779
30	....	.03B	....	.02N	.03	.014	....	1778

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.08B	.05	.08B	.08	.034	301	1582
2	.08	.08	.08	.08	.06	.021	1	1583
5	....	....	.05A	.05A	.04	.010	....	1583
6	....	.06B	....	.06B	.04	.013	....	1583
7	....	....	....	.04N	.02	.006	....	1583
8	....	....	....	.02N	.02	.007	....	1573
9	....	....	....	.02N	.02	.006	....	1573
12	.01	.01	.01	.01	.01	.001	13	1573
13	....	....	....	.01N	.01	.003	....	1560
14	.01	.01	.01	.01	.01	.002	32	1563
15	CAB	CAB	CAB	CAB	CAB	.002	1	1558
16	CAB	CAB	CAB	CAB	.01	.006	....	1557
19	....	....	....	.01N	.01	.002	....	1557
20	....	...	....	.01N	.01	.007	....	1557
21	....	....	....	.01N	.02	.008	....	1557
22	....	....	....	.02N	.02	.010	....	1557
23	....	....	....	.02N	.01	.009	....	1557
26	Exchange Closed: Memorial Day							
27	....	....	....	.01N	....	.000	....	1557
28	CAB	CAB	CAB	CAB	CAB	.001	....	1556
29	.01	.01	.01	.01	....	.001	100	1556
30	.01	.01	.01	.01	....	.006	148	1519

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	1519
3	CAB	CAB	CAB	CAB	CAB	.000	1	1518
4	CAB	CAB	CAB	CAB	CAB	.000	....	1518
5	.01	.01	.01	.01	....	.000	2	1518
6	CAB	CAB	CAB	CAB	CAB	.000	1	....

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 50 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	1.87	1.87	1.68A	1.68A	1.70	.494	5	43
3	2.05	2.05	2.05	2.05	2.13	.576	5	38
6	2.10	2.21B	2.10	2.10	2.04	.567	50	60
7	1.94	1.94	1.94	1.94	2.01	.565	2	57
8	....	....	....	2.01N	2.28	.622	....	57
9	1.86	2.20B	1.86	1.86	1.87	.557	1	57
10	....	2.25B	....	2.25B	2.31	.632	....	57
13	....	2.40B	....	2.31N	2.29	.629	....	57
14	....	2.35B	....	2.35B	2.36	.643	....	57
15	....	....	2.19A	2.19A	2.13	.604	....	57
16	....	2.14B	2.10A	2.14B	2.18	.615	....	57
17	....	2.27B	....	2.27B	2.35	.639	....	57
20	....	2.40B	....	2.35N	1.99	.587	....	57
21	....	2.13B	....	2.13B	2.19	.629	....	57
22	....	2.25B	2.07A	2.07A	2.08	.615	....	57
23	....	....	1.95A	1.95A	1.91	.584	....	57
24	1.70	1.72	1.65A	1.65A	1.60	.517	21	78
27	1.49	1.52	1.46A	1.52	1.45	.497	4	58
28	....	....	....	1.45N	1.37	.480	....	58
29	1.27	1.27	1.27	1.27	1.35	.475	200	251
30	1.34	1.34	1.22	1.24	1.20	.446	10	250
31	1.32	1.32	1.25	1.25	1.25	.473	37	264

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.34	1.40	1.32	1.40	1.39	.503	81	312
4	1.53	1.55B	1.52A	1.53	1.49	.513	1	311
5	....	....	1.28A	1.28A	1.26	.513	....	311
6	1.27	1.33	1.20A	1.33	1.33	.459	15	321
7	1.27	1.40B	1.27	1.27	1.26	.477	16	329
10	1.01	1.04	.89	.89	.91	.391	12	329
11	.86	.90	.76	.77B	.77	.356	66	363
12	.65	.69	.61	.67	.64	.311	62	392
13	.67	.68	.51	.53	.50	.249	89	466
14	.60	.62	.52	.58	.53	.249	94	472
17	Exchange Closed: President's Day							
18	.60	.60	.42	.46	.46	.203	91	502
19	.40	.55	.32	.55	.51	.202	286	576
20	.50	.55	.50	.55	.52	.194	79	582
21	.60	.64	.58	.58A	.53	.201	10	588
24	.47	.50	.37	.38B	.39	.145	82	588
25	.35	.37	.32	.36	.37	.123	25	578
26	.40	.48	.25A	.48	.45	.137	72	514
27	.34	.47B	.33	.47B	.47	.100	44	553
28	.50	.58	.50	.56A	.56	.197	32	552

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.52	.52	.38	.38	.40	.176	23	573
4	.35	.39	.32	.39	.35	.165	10	575
5	.43	.65	.43	.60	.58	.239	66	568
6	.52	.54	.45	.46	.46	.201	24	562
7	.44	.44	.44	.44	.46	.203	3	563
10	.60	.74	.56	.65B	.64	.262	49	565
11	.62	.62	.55	.61	.60	.258	125	619
12	.59	.64	.57	.57A	.57	.255	43	643
13	.58	.59B	.55	.56	.59	.276	36	658
14	.45	.45	.39	.40	.41	.202	40	665
17	.31	.34	.29	.34	.33	.162	35	653
18	.35	.35	.30	.30	.33	.158	32	646
19	.40	.40	.39A	.39A	.36	.180	105	732
20	.34	.34	.33	.33	.34	.171	71	789
21	.29	.29	.25	.26	.26	.141	126	873
24	.55	.62	.47	.62	.65	.287	144	914
25	.68	.89	.68	.89	.88	.351	373	973
26	.85	.85	.71	.78	.81	.334	350	1286
27	.70	.75	.64A	.67	.68	.292	277	1506
28	Exchange Closed: Good Friday							
31	.75	.80B	.66	.66	.66	.288	44	1501

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.67	.74B	.66A	.73	.72	.312	99	1578
2	.82	.96	.81	.88B	.87	.376	195	1609
3	.92	1.12	.92	1.08	1.05	.424	636	2142
4	1.02	1.14	1.02	1.08	1.07	.423	291	2071
7	1.29	1.33	1.19	1.19	1.25	.487	217	2022
8	.84	.90B	.79A	.79A	.79	.487	101	2011
9	.76	.77B	.68A	.75	.73	.315	643	2130
10	.65	.68	.41	.45	.44	.202	386	2232
11	.50	.60	.49	.60	.59	.247	253	2293
14	.55	.58	.53	.55	.55	.245	111	2213
15	.61	.62	.49	.55	.54	.248	131	2209
16	.35	.36	.28	.29	.29	.137	93	2143
17	.23	.26	.16	.21	.18	.095	538	1857
18	.19@.18	.19	.15	.16	.14	.074	74	1821

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 50 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.13	.15B	.13	.13	.12	.059	2	1815
22	.15	.15	.11	.11	.11	.059	212	1735
23	.11	.12	.10	.11	.11	.051	184	1739
24	.16	.16	.14A	.15	.15	.059	97	1695
25	.11	.11	.08	.09	.08	.029	86	1753
28	.07	.07	.06	.06	.06	.027	35	1726
29	.07	.07	.06A	.07	.06	.032	38	1716
30	.07	.07	.05	.05	.06	.035	76	1715

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.09	.14B	.09	.14B	.15	.076	108	1720
2	.15	.15	.12	.15	.11	.051	7	1723
5	.06	.09	.06	.07	.07	.029	25	1725
6	.10	.13B	.10	.10	.09	.036	2	1726
7	.08	.08	.07A	.07A	.04	.020	1	1726
8	.04	.04	.04	.04	.05	.021	22	1726
9	.05	.05	.04	.04	.04	.019	3	1709
12	.03	.03	.03	.03	.03	.006	3	1711
13	....	....	....	.03N	.03	.011	....	1709
14	....	....	....	.03N	.02	.011	....	1709
15	.01	.01	.01	.01	.01	.010	1	1709
16	.03	.03	.03	.03	.03	.023	50	1676
19	.03	.03	.03	.03	.02	.012	1	1675
20	....	....	....	.04B	.04	.029	....	1675
21	.03	.04	.03	.04	.04	.034	12	1665
22	.04	.05	.03A	.05	.04	.043	52	1665
23	.03	.03	.03	.03	.03	.041	25	1640
26	Exchange Closed: Memorial Day							
27	.02	.02	.01	.01	.01	.008	242	1640
28	.01	.01	CAB	CAB	.01	.010	27	1638
29	.01	.02	.01	.02	.01	.020	101	1588
30	.02	.03	.02	.03	.03	.059	158	1436

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.03N	....	.006	....	1383
3	CAB	CAB	CAB	CAB	CAB	.000	....	1382
4	CAB	CAB	CAB	CAB	CAB	.000	....	1382
5	CAB	CAB	CAB	CAB	CAB	.000	....	1382

JUNE 1986 51 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	2.43B	2.35A	2.35A	2.26	.580	....	28
3	....	2.60B	....	2.60B	2.78	.672	....	28
6	....	2.88B	....	2.78N	2.67	.665	....	28
7	....	....	2.60A	2.60A	2.64	.663	....	28
8	....	2.68B	....	2.64N	2.97	.716	....	28
9	2.91	2.91	2.50A	2.50A	2.51	.656	1	28
10	....	2.95B	....	2.95B	3.01	.724	....	28
13	....	3.10B	....	3.01N	3.00	.723	....	28
14	....	3.05B	....	3.05B	3.06	.736	....	28
15	....	....	2.95A	2.95A	2.79	.701	....	28
16	....	2.83B	2.77A	2.83B	2.86	.712	....	28
17	....	2.95B	....	2.95B	3.05	.733	....	28
20	....	3.10B	....	3.05N	2.65	.688	....	28
21	....	2.80B	....	2.80B	2.89	.726	....	28
22	....	2.95B	2.75A	2.75A	2.77	.713	....	28
23	....	....	2.64A	2.64A	2.56	.686	....	28
24	....	....	2.33A	2.33A	2.21	.624	....	28
27	....	....	2.12A	2.12A	2.07	.606	....	28
28	....	....	2.03A	2.07N	1.98	.590	....	28
29	....	....	1.88A	1.98N	1.91	.586	....	28
30	1.80	1.80	1.80	1.80	1.74	.557	....	28
31	....	1.85B	....	1.85B	1.83	.584	....	28

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	1.85B	....	1.85B	2.00	.615	....	28
4	....	2.18B	....	2.08B	2.10	.625	....	28
5	1.85	1.85	1.85	1.85	1.82	.625	1	29
6	....	1.90B	1.73A	1.90B	1.92	.573	....	29
7	....	....	1.90A	1.90A	1.83	.591	....	29
10	1.50	1.50	1.50	1.50	1.39	.507	200	229
11	1.23	1.23	1.22A	1.23	1.21	.470	6	235
12	1.02	1.08	1.01	1.05	1.03	.422	16	245
13	.97	1.06B	.82	.82	.82	.352	281	483
14	.88	.97	.86	.86	.84	.352	79	492
17	Exchange Closed: President's Day							
18	.82	.90B	.66	.71	.72	.299	68	498
19	.74	.85	.52	.72	.78	.298	467	493
20	.66	.81	.66	.80	.79	.289	63	497
21	.91	.97	.80	.80	.81	.299	49	526
24	.70	.75	.60	.62	.61	.228	12	521

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
JUNE 1986 51 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.59	.60	.53	.55	.57	.198	36	476
26	.65	.65	.54	.62	.68	.219	56	477
27	.60	.70	.45	.70	.70	.168	211	613
28	.70	.83	.66	.74	.80	.264	58	579

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.55	.60B	.47A	.60B	.60	.241	16	579
4	.58	.58	.51	.58	.53	.229	21	580
5	.58	.95	.58	.90	.87	.316	52	571
6	.76	.79	.70	.70	.71	.274	39	569
7	.65	.68	.65	.68	.69	.277	3	565
10	.97	1.05	.83	.91	.94	.347	110	644
11	.82	.90	.82	.87B	.90	.344	19	551
12	.85@.86	1.00	.80	.80	.86	.343	125	682
13	.94	.97	.89	.90	.90	.368	60	690
14	.65	.70	.60	.66	.64	.283	39	706
17	.55	.58B	.50	.54	.53	.236	51	718
18	.55	.55	.50	.51	.51	.232	21	712
19	.61	.63	.60	.62	.58	.261	144	773
20	.55	.56	.52	.52	.54	.251	98	769
21	.47	.50	.42	.42	.44	.213	40	715
24	.80	.98	.75	.98@.97	1.00	.391	202	733
25	1.00	1.30	1.00	1.30	1.30	.463	346	675
26	1.27	1.27	1.10	1.19B	1.23	.445	100	702
27	1.00	1.11	1.00	1.08	1.03	.400	180	802
28	Exchange Closed: Good Friday							
31	1.17	1.21B	1.00	1.01	1.02	.399	223	1006

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.05	1.14	1.02A	1.14	1.10	.426	88	1038
2	1.23	1.43	1.23	1.35	1.33	.496	163	1024
3	1.38	1.66	1.37	1.59	1.57	.547	130	1064
4	1.54	1.62B	1.52	1.52	1.58	.546	8	1010
7	1.81	1.94	1.74	1.74	1.81	.612	216	953
8	1.28	1.34B	1.25	1.32	1.21	.612	11	955
9	1.08	1.17	1.06A	1.14	1.14	.436	480	1193
10	1.10	1.10	.68	.74	.70	.304	266	1222
11	.80@.78	.94	.73	.83	.91	.359	216	1361
14	.88	.88	.86	.86	.86	.359	11	1211
15	.98	.98	.80A	.91	.86	.362	80	1256
16	.56	.59	.48	.49B	.49	.222	38	1271
17	.36	.40B	.28	.34	.33	.164	523	1031
18	.30	.34	.25	.27	.25	.133	251	1000
21	.25	.29B	.20A	.22	.23	.111	96	1056
22	.24	.27	.20	.20	.22	.110	50	997
23	.21	.21	.19	.21	.20	.099	23	999
24	.26	.28	.25A	.25A	.26	.112	383	908
25	.18	.18	.15	.15	.13	.062	49	942
28	.15	.15	.09	.09	.09	.058	10	925
29	.11	.11	.09	.10B	.10	.070	5	925
30	.13	.13	.10	.10	.12	.076	73	988

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.29	.20	.29	.27	.147	8	993
2	.24	.24	.20	.23	.20	.105	107	943
5	....	....	.15A	.16A	.15	.067	8	943
6	.21	.21	.18A	.18A	.17	.082	153	1087
7	.11	.12B	.11	.11	.11	.050	3	1085
8	.10	.10	.07	.07	.10	.053	234	1089
9	....	....	.08A	.08A	.09	.049	....	1089
12	....	.10B	.05	.05	.05	.021	97	1114
13	....	.07B	....	.06B	.06	.034	25	1112
14	.07	.07	.06	.06	.04	.034	21	1087
15	.03	.04	.03	.04	.03	.032	41	1095
16	.06	.06	.06	.06	.07	.068	1	1095
19	.10	.10	.05	.05	.06	.042	65	1127
20	.09	.12	.09	.12	.11	.090	133	1135
21	.07	.11	.04	.11	.11	.106	18	1146
22	.09	.14	.09	.12	.13	.129	29	1134
23	.10	.11	.08A	.10	.10	.132	348	1109
26	Exchange Closed: Memorial Day							
27	.07	.07	.03	.03	.03	.049	427	1371
28	.03	.05	.03	.05	.04	.065	405	1440
29	.05	.08	.05	.07A	.06	.112	24	1200
30	.07	.18	.07	.16	.15	.253	273	1125

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.10	.11	.05	.06	.05	.099	143	1083
3	.01	.01	CAB	CAB	.01	.001	52	1131
4	....	....	....	.01N	....	.000	....	1129
5	CAB	CAB	CAB	CAB	CAB	.000	....	1129

SWISS FRANC OPTION ON FUTURES — PUTS
JUNE 1986 52 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	3.42	3.42	3.42	3.42	3.32	.774	50	50
24	....	....	3.05A	3.05A	2.91	.720	....	50
27	2.67	2.67	2.67	2.67	2.72	.706	1	50
28	....	2.75B	....	2.72N	2.61	.691	....	51
20	....	....	2.55A	2.61N	2.57	.688	....	51
30	....	....	....	2.57N	2.39	.662	....	51
31	....	2.50B	....	2.50B	2.49	.687	....	51

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	2.52B	....	2.52B	2.70	.716	....	51
4	....	2.90B	....	2.75B	2.90	.725	....	51
5	....	....	2.76A	2.76A	2.48	.725	....	51
6	....	....	....	2.48N	2.61	.679	....	51
7	....	....	2.59A	2.59A	2.52	.696	....	51
10	....	....	2.35A	2.35A	2.01	.619	....	51
11	1.82	1.82	1.82	1.82	1.82	.584	200	251
12	1.53	1.55	1.53	1.55	1.55	.537	7	256
13	1.45	1.45	1.23	1.29	1.25	.464	20	273
14	1.44	1.44	1.27A	1.27A	1.24	.466	1	267
17	Exchange Closed: President's Day							
18	1.36	1.36	1.03	1.03	1.09	.409	30	272
19	1.05	1.22	.75	1.20	1.15	.409	332	194
20	1.06	1.16	.97A	1.16	1.15	.399	73	231
21	1.33	1.35	1.24A	1.24A	1.19	.410	51	206
24	1.05	1.07B	.89	.89	.89	.330	10	210
25	.85	.95	.80	.83	.85	.295	132	230
26	.99	.99	.83	.88B	.99	.320	7	230
27	.75	1.05	.72	.99	.98	.257	18	239
28	1.00	1.17	1.00	1.15A	1.12	.340	352	565

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.88	.92	.87A	.90	.89	.315	26	569
4	.82	.90	.78	.90	.80	.302	17	568
5	.85	1.30	.85	1.26A	1.24	.401	60	562
6	1.12	1.13	1.00	1.02	1.03	.356	110	594
7	1.00	1.06	.90	1.06	1.01	.360	12	592
10	1.33	1.52	1.30	1.31B	1.35	.439	364	828
11	1.39	1.39	1.23	1.26	1.30	.437	176	965
12	1.25	1.41B	1.20A	1.25A	1.26	.437	134	910
13	1.28	1.41	1.28	1.33	1.33	.466	18	910
14	.99	1.05	.95	.97@.99	.98	.375	88	966
17	.79@.78	.90	.75	.81	.80	.324	144	979
18	.80	.86	.78	.78	.78	.320	122	963
19	.93	.97	.92	.94	.89	.355	53	987
20	.87	.89	.83	.83	.85	.345	14	989
21	.78	.80	.67	.70	.70	.302	18	993
24	1.21	1.46	1.12	1.46	1.46	.502	255	1121
25	1.47	1.78	1.47	1.78	1.84	.576	102	1108
26	1.82	1.82	1.64	1.75B	1.75	.558	30	1101
27	1.42	1.62	1.42	1.62	1.51	.513	34	1116
28	Exchange Closed: Good Friday							
31	1.60@.59	1.77B	1.49	1.49	1.49	.516	22	1119

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.50	1.65	1.45	1.65	1.60	.544	70	1091
2	1.82	2.00	1.82	1.84	1.91	.615	69	1085
3	1.97	2.30	1.97	2.21A	2.20	.663	588	792
4	2.29	2.29	2.15	2.16	2.20	.662	2	785
7	2.56	2.56	2.45	2.45	2.51	.725	44	784
8	1.90	1.92B	1.73	1.73	1.74	.725	52	807
9	1.64	1.65	1.54	1.65	1.64	.560	503	1204
10	1.55	1.55	1.06	1.15B	1.09	.421	141	1161
11	1.22	1.36	1.17	1.31A	1.33	.481	19	1161
14	1.35	1.37	1.27	1.27	1.29	.484	182	1220
15	1.45	1.45	1.20A	1.20A	1.31	.487	128	1250
16	.91	.91	.79	.79	.78	.329	106	1297
17	.63	.70	.46	.54	.56	.257	226	1432
18	.53	.59	.45	.47B	.43	.216	65	1427
21	.53	.53	.37	.38@.40	.39	.187	392	1713
22	.38	.45	.33	.33	.40	.187	73	1701
23	.35	.38	.33	.36	.35	.171	184	1783
24	.41	.45	.41	.41A	.40	.191	6	1770
25	.31	.33	.22	.22	.22	.116	135	1879
28	.21	.25B	.20	.20	.19	.113	27	1896
29	.22	.22	.19	.20	.20	.132	111	1959
30	.23	.23	.16	.23B	.23	.144	103	1938

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.29	.52B	.29	.48	.48	.249	238	1840
2	.42	.44	.35	.41A	.35	.190	187	1931
5	.23@.24	.30	.22	.26	.26	.134	463	2174
6	.42	.42	.33	.33	.32	.159	215	2210

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 52 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.28	.28	.18	.19	.19	.108	53	2219
8..	.16	.21	.13	.20	.19	.113	51	2234
9..	.14	.17	.14	.17	.17	.106	703	1959
12..	.12	.12	.10	.10	.10	.056	17	1910
13..	.09	.17	.09	.13	.13	.083	50	1914
14..	.13	.13	.12	.12A	.10	.086	56	1921
15..	.08	.09	.08	.08	.08	.084	43	1948
16..	.16	.16	.12	.16	.17	.157	136	1984
19..	.17	.21	.12	.12	.14	.115	551	2151
20..	.22	.28	.20	.28	.26	.211	347	2268
21..	.24	.26	.15	.26	.26	.245	325	2370
22..	.24	.34B	.20	.34B	.32	.291	439	2452
23..	.28	.32	.22	.27	.29	.303	292	2461
26..	Exchange Closed; Memorial Day							
27..	.24	.25	.10	.12B	.12	.176	389	2351
28..	.09	.20	.09	.17	.16	.227	539	2493
29..	.20	.30	.17	.27	.27	.345	638	2134
30..	.31	.60	.30	.54	.56	.585	1265	1592

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.52	.52	.26	.30	.31	.455	90	1537
3..	.07	.10	.05	.09A	.07	.052	501	1523
4..	.03	.04	.02	.02	.01	.010	573	1645
5..	.01	.01	.01	.01	....	.000	36	1649
6..	CAB	CAB	CAB	CAB	CAB	.000	1	....

JUNE 1986 53 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	2.12	2.12	2.12	2.12	2.19	.646	1	1
13..	1.80	1.84	1.78	1.78	1.80	.578	10	10
14..	1.99	1.99	1.87A	1.91A	1.83	.579	6	16
17..	Exchange Closed; President's Day							
18..	1.84	1.96B	1.70A	1.70A	1.60	.525	6	22
19..	1.41	1.70	1.16	1.60	1.64	.525	118	137
20..	1.50	1.63B	1.45A	1.63B	1.63	.516	5	124
21..	1.96	1.96	1.83A	1.83A	1.68	.528	6	121
24..	1.48	1.50	1.31	1.37	1.32	.444	9	124
25..	1.24	1.30	1.19	1.21	1.23	.406	27	135
26..	1.36	1.43	1.25	1.43	1.40	.435	30	159
27..	1.19	1.47B	1.08	1.39	1.34	.364	10	152
28..	1.42	1.59	1.40	1.51A	1.52	.421	17	166

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.40	1.41	1.30	1.30	1.25	.396	90	243
4..	1.20	1.20	1.10	1.18	1.15	.383	78	269
5..	1.23	1.78	1.23	1.78	1.70	.490	26	260
6..	1.53	1.59	1.43	1.45	1.44	.443	60	273
7..	1.44	1.48B	1.25	1.40A	1.43	.449	48	277
10..	1.82	2.04B	1.81	1.86A	1.86	.533	56	302
11..	1.90	1.90	1.66	1.74	1.80	.532	114	403
12..	1.75	1.95	1.73	1.76	1.76	.534	77	459
13..	1.79	1.90B	1.79	1.85B	1.87	.565	11	423
14..	1.49	1.49	1.34	1.45	1.42	.473	17	425
17..	1.27	1.27	1.20	1.20	1.20	.421	179	398
18..	1.25	1.28	1.17A	1.17A	1.16	.418	118	411
19..	1.34	1.41	1.34	1.37	1.31	.457	116	510
20..	1.27	1.31	1.26	1.28A	1.26	.448	7	506
21..	1.15	1.15	1.03	1.05	1.06	.402	29	519
24..	1.71	1.98	1.64	1.98	2.05	.611	26	529
25..	2.06@.05	2.48	2.05	2.46	2.50	.680	38	515
26..	2.50	2.50	2.23	2.38	2.39	.665	65	472
27..	2.05	2.27	2.05	2.27	2.10	.624	7	470
28..	Exchange Closed; Good Friday							
31..	....	2.38B	....	2.10N	2.10	.629	4	468

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.26	2.29B	2.25A	2.26	2.23	.657	1	468
2..	2.60	2.65	2.56	2.58	2.60	.721	9	467
3..	2.67	3.04	2.67	3.04	2.94	.763	9	466
4..	2.95	2.95	2.95	2.95	2.94	.763	11	467
7..	3.27	3.36	3.27	3.27	3.30	.816	107	465
8..	2.59	2.65B	2.57A	2.58A	2.42	.816	25	485
9..	2.23	2.31	2.23	2.31	2.30	.677	13	489
10..	2.01	2.06	1.60	1.65	1.61	.543	10	475
11..	1.72	1.95	1.69	1.92A@.90	1.91	.603	74	443
14..	1.96	1.96	1.85	1.86	1.86	.608	13	452
15..	....	2.06B	1.75A	1.79A	1.89	.612	....	442
16..	1.33	1.36	1.23	1.23	1.20	.450	258	468
17..	.96	1.03	.77	.85B	.88	.369	236	660
18..	.87	.92	.72A	.73B@.74	.71	.321	116	719
21..	.74	.81B	.63	.65	.64	.287	203	789
22..	.62	.75	.56	.65	.65	.288	137	813

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 53 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.59	.65	.54	.59	.58	.267	320	876
24..	.69	.74B	.63	.65	.63	.294	114	889
25..	.53	.53	.35	.38	.38	.195	263	970
28..	.42	.42	.32	.35	.35	.194	57	1003
29..	.39	.39	.33A	.37	.37	.223	132	1025
30..	.43	.44	.31	.44@.43	.43	.241	125	1042

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.54	.78	.52	.78	.79	.377	187	1075
2..	.67	.72	.60	.62	.61	.305	114	1041
5..	.41	.47B	.39	.43A	.43	.235	63	1043
6..	.71	.73	.52	.53	.53	.271	347	1203
7..	.51	.53B	.34A	.34A	.34	.199	352	1265
8..	.27	.35	.25	.32	.35	.208	221	1189
9..	.30	.36	.25	.35A	.33	.200	232	1365
12..	.20	.23	.20	.20	.20	.123	106	1385
13..	.19	.39	.19	.29	.27	.172	92	1391
14..	.23	.26	.22	.22	.22	.180	127	1384
15..	.20	.22B	.18	.21	.19	.180	63	1415
16..	.35	.39	.28	.39	.37	.298	183	1408
19..	.40	.50	.29	.29	.30	.247	118	1355
20..	.46	.59B	.46	.54B	.55	.392	288	1467
21..	.48	.64	.37	.62	.60	.443	156	1451
22..	.57	.72B	.50	.69	.71	.506	446	1287
23..	.70	.74	.56	.65	.70	.530	365	1287
26..	Exchange Closed; Memorial Day							
27..	.66	.67	.34	.37A	.38	.411	342	1385
28..	.32	.57	.28	.47	.50	.500	425	1459
29..	.55	.79	.55	.79	.77	.656	346	1612
30..	.90	1.39	.84	1.32	1.32	.859	241	1650

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.12	1.12	.94	.94	.98	.849	11	1628
3..	.31	.37	.22	.23	.27	.383	575	1690
4..	.17	.30	.16A	.16A	.15	.252	395	1342
5..	.07@.04	.07	.02	.02	.01	.001	497	1062
6..	CAB	CAB	CAB	CAB	CAB	.000	192	....

JUNE 1986 54 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	2.50	2.50	2.50	2.50	2.51	.685	1	1
17..	Exchange Closed; President's Day							
18..	....	2.70B	....	2.51N	2.23	.636	....	1
19..	....	....	....	2.23N	2.25	.637	....	1
20..	....	....	2.18A	2.18A	2.28	.629	....	1
21..	2.50	2.55B	2.50	2.50	2.32	.641	....	1
24..	....	....	1.95A	1.95A	1.87	.562	....	1
25..	1.62	1.62	1.62	1.62	1.76	.523	....	1
26..	1.86	1.86	1.73	1.73	1.93	.553	12	12
27..	1.58	1.89	1.45	1.89	1.82	.481	69	78
28..	1.88	2.05	1.86	2.05	2.02	.504	11	81

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.86	1.87	1.76A	1.76A	1.70	.480	49	86
4..	1.58	1.68	1.58	1.64	1.60	.468	8	86
5..	2.10	2.32B	2.10	2.32B	2.26	.577	5	86
6..	2.05	2.05	2.05	2.05	1.97	.531	2	79
7..	....	2.01	1.98A	2.01	1.95	.538	7	79
10..	2.44	2.60	2.44	2.59	2.48	.623	13	84
11..	2.46	2.46	2.34	2.35	2.41	.623	32	104
12..	....	2.53B	2.37A	2.39A	2.38	.627	....	103
13..	2.52	2.52	2.52	2.52	2.50	.657	1	93
14..	1.88	2.03	1.88	2.03	1.97	.571	2	94
17..	1.73	1.73	1.73	1.73	1.68	.521	1	94
18..	1.73	1.73	1.65	1.65	1.65	.519	3	94
19..	....	1.92B	....	1.92B	1.84	.560	....	94
20..	1.80	1.83	1.80	1.81	1.77	.552	13	104
21..	1.63	1.63	1.50A	1.54	1.53	.506	26	115
24..	2.37	2.60	2.22	2.60	2.75	.710	16	107
25..	3.13	3.13	3.04	3.04	3.25	.771	13	115
26..	3.25	3.25	3.06	3.06	3.15	.758	12	113
27..	....	....	2.75A	2.95A	2.82	.723	2	110
28..	Exchange Closed; Good Friday							
31..	....	3.10B	....	3.10B	2.80	.730	....	110

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.05	3.05	2.80A	3.05	2.96	.755	1	109
2..	....	3.25B	....	3.25B	3.38	.809	....	109
3..	3.49	3.73B	3.49	3.73B	3.75	.843	....	109
4..	....	....	....	3.75N	3.75	.844	3	109
7..	1.65	4.16	4.16	4.16	4.18	.885	1	109

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 54 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	....	3.44A	3.48A	3.19	.885	....	109
9..	....	....	3.06A	3.06A	3.05	.777	....	109
10..	....	....	2.35A	2.35A	2.25	.660	....	109
11..	....	2.55B	....	2.55B	2.61	.713	....	109
14..	....	2.63B	....	2.61N	2.56	.720	....	109
15..	....	2.79B	2.39A	2.39A	2.60	.724	....	109
16..	1.80	1.82	1.80	1.82	1.75	.574	14	123
17..	1.50	1.54	1.18	1.23	1.35	.491	108	189
18..	1.33	1.41B	1.12	1.14	1.11	.440	20	205
21..	1.19	1.26B	.98	.98	1.01	.405	20	214
22..	1.00	1.15	.90	1.01	1.02	.406	124	281
23..	.96	.98	.94	.97	.93	.383	124	365
24..	1.00	1.10B	.98A	.98A	1.00	.414	14	371
25..	1.00	1.00	.64	.64	.64	.299	207	542
28..	.66	.70B	.56	.59	.62	.302	196	694
29..	.63	.67	.61	.66	.66	.340	266	719
30..	.73	.74B	.50	.67	.72	.363	240	769

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.88	1.25	.86	1.25	1.25	.517	212	812
2..	1.05	1.16B	.96	.97	.99	.441	341	780
5..	.65	.82	.65	.72	.73	.364	227	843
6..	1.22	1.22	.85	.87	.86	.408	432	1095
7..	.88	.89B	.57	.58	.59	.322	230	1146
8..	.54	.68	.45A	.63@.62	.63	.336	295	1275
9..	.55	.63	.47	.60	.60	.327	479	1514
12..	.43	.43	.36	.36	.36	.228	288	1544
13..	.39	.60B	.34	.52A	.49	.301	377	1737
14..	.54@.52	.54	.42	.47	.46	.316	655	1791
15..	.45	.48	.41	.43	.42	.322	137	1803
16..	.68	.76	.61	.74	.76	.475	342	1827
19..	.84	.97	.62	.62	.64	.429	186	1898
20..	.74	1.10	.74	1.07	1.07	.596	340	1910
21..	1.06	1.14	.82	1.14	1.16	.653	95	1936
22..	1.13@.12	1.37	1.05A	1.37	1.34	.716	345	1894
23..	1.35	1.42B	1.15	1.33	1.37	.744	151	1867
26..	Exchange Closed; Memorial Day							
27..	1.37@.35	1.41	.87	.97	.95	.681	446	1611
28..	.87	1.25	.87	1.25	1.16	.769	64	1597
29..	1.42	1.60	1.40	1.60	1.59	.882	157	1537
30..	1.72	2.26B	1.72	2.26B	2.27	.972	105	1518

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.90	1.90	1.90	1.90	1.91	.984	5	1465
3..	.90	1.07	.84A	.89	.90	.842	38	1444
4..	.72	.90	.72	.74	.70	.824	220	1247
5..	.45	.48	.10	.15@.16	.12	.208	563	860
6..	.08	.12	CAB	.01	....	.078	397	....

JUNE 1986 55 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	2.27	2.40	2.27	2.40	2.39	.597	4	2
28..	....	....	....	2.39N	2.60	.585	....	2

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.38A	2.38A	2.29	.564	....	2
4..	....	....	2.24A	2.24A	2.17	.552	....	2
5..	....	3.07B	....	3.07B	2.93	.659	....	2
6..	....	....	2.75A	2.75A	2.61	.617	....	2
7..	....	2.65B	2.60A	2.61N	2.60	.625	....	2
10..	....	3.35B	....	3.35B	3.20	.705	....	2
11..	....	....	3.05A	3.16A	3.14	.707	....	2
12..	....	....	3.10A	3.10A	3.10	.711	....	2
13..	....	3.16B	....	3.16B	3.26	.740	....	2
14..	....	....	2.63A	2.63A	2.63	.663	....	2
17..	....	....	2.32A	2.32A	2.29	.618	....	2
18..	....	2.31B	....	2.29N	2.27	.618	....	2
19..	2.54	2.60B	2.54	2.55B	2.49	.657	1	2
20..	....	....	2.48A	2.48A	2.43	.651	....	2
21..	....	....	2.13A	2.13A	2.14	.609	....	2
24..	3.07	3.14B	3.03	3.03	3.53	.794	11	12
25..	3.66	3.66	3.66	3.66	4.10	.843	2	12
26..	....	....	4.06A	4.06A	3.96	.834	....	12
27..	....	....	3.55A	3.75A	3.62	.806	....	12
28..	Exchange Closed; Good Friday							
31..	3.95	3.95	3.95	3.95	3.63	.814	10	22

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 55 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.84B	3.60A	3.84B	3.78	.834	....	22
2..	4.10	4.10	4.08A	4.10	4.25	.877	40	62
3..	4.70	4.70	4.70	4.70	4.63	.902	20	82
4..	....	....	....	4.63N	4.63	.903	....	82
7..	5.04	5.04	5.04	5.04	5.10	.932	20	82
8..	....	....	4.30A	4.35A	4.02	.932	....	82
9..	....	....	3.80A	3.80A	3.89	.855	....	82
10..	....	....	3.10A	3.10A	2.98	.761	....	82
11..	....	3.32B	....	3.32B	3.38	.805	....	82
14..	....	3.45B	3.36A	3.38N	3.35	.812	....	82
15..	....	3.60B	3.16A	3.16A	3.39	.815	....	82
16..	....	....	2.49A	2.49A	2.42	.688	....	82
17..	1.90	1.90	1.74	1.74	1.95	.612	15	83
18..	1.94@.96	2.00B	1.84A	1.95A	1.67	.562	81	133
21..	1.72@.75	1.84B	1.46A	1.54A	1.53	.530	4	137
22..	1.51	1.65	1.40A	1.40A	1.54	.532	56	193
23..	1.37	1.42	1.36	1.42	1.43	.508	12	203
24..	1.53	1.63	1.53	1.53	1.50	.541	69	243
25..	1.25	1.52B	1.01	1.01	1.01	.419	41	265
28..	1.06	1.10B	.90	.98	.98	.427	13	269
29..	1.05	1.06	.97	1.05	1.06	.471	71	289
30..	1.06	1.21B	.85	1.07@.08	1.16	.499	19	296

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.36	1.79	1.35	1.79	1.85	.653	20	296
2..	1.56	1.73B	1.54A	1.58B	1.52	.582	4	298
5..	1.08	1.27B	1.08	1.16	1.18	.509	16	298
6..	1.75	1.77B	1.35A	1.37	1.36	.556	108	363
7..	1.20	1.40B	.98	1.03	1.02	.466	25	383
8..	.91	1.07	.82	1.05	1.06	.484	286	556
9..	.91	1.03	.82	1.00	1.02	.476	327	732
12..	.73@.74	.77	.68	.69	.69	.369	284	938
13..	.72	1.06	.68	.88	.86	.459	337	879
14..	.93	.94	.80	.85	.86	.481	126	949
15..	.84	.92	.83	.86B	.82	.493	69	950
16..	1.20	1.36	1.15	1.36	1.34	.654	32	943
19..	1.56	1.59B	1.19	1.19	1.19	.624	17	925
20..	1.54	1.89	1.54	1.85	1.75	.774	92	908
21..	1.63	1.94B	1.52A	1.90B	1.93	.821	32	904
22..	1.90	2.21	1.80	2.13	2.16	.868	85	865
23..	2.24	2.28	2.00	2.15	2.22	.890	55	847
26..	Exchange Closed; Memorial Day							
27..	2.35	2.35	1.87A	1.87A	1.77	.875	11	847
28..	....	2.11B	....	2.11B	2.05	.928	....	847
29..	2.50	2.50	2.50	2.50	2.53	.975	5	847
30..	....	3.18B	....	3.18B	3.26	.997	4	847

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	2.93A	2.93A	2.91	.999	....	847
3..	1.86	1.86	1.85A	1.86	1.80	.988	20	837
4..	....	....	1.70A	1.70A	1.60	.993	....	837
5..	1.28	1.30	.78	.78	.71	.921	56	786
6..	.65	.80	.38	.38	.37	.792	353	548
9..	....	....	....	....	....	.901	....	....

JUNE 1986 56 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	5.00	5.00	5.00	5.00	5.15	.925	5	5
3..	5.61	5.61	5.61	5.61	5.55	.942	3	8
4..	5.51	5.51	5.51	5.51	5.55	.943	....	8
7..	....	5.97B	....	5.97B	6.05	.963	20	28
8..	5.09	5.24B	5.09	5.24B	4.93	.963	1	27
9..	4.55	4.55	4.55	4.55	4.78	.911	1	27
10..	4.05	4.05	4.05	4.05	3.80	.841	1	27
11..	....	4.15B	....	4.15B	4.24	.875	....	27
14..	....	4.35B	....	4.24N	4.20	.882	....	27
15..	....	4.48B	3.99A	3.99A	4.26	.884	....	27
16..	....	....	3.38A	3.44A	3.18	.785	....	27
17..	....	....	2.78A	2.78A	2.68	.721	....	27
18..	....	2.72B	2.58A	2.72B	2.33	.677	....	27
21..	....	2.54B	2.10A	2.10A	2.16	.650	....	27
22..	....	2.31B	2.06A	2.11	2.18	.652	1	28
23..	2.08	2.22B	2.00A	2.15B	2.04	.630	2	29
24..	2.28	2.30B	2.16A	2.16A	2.14	.662	1	29
25..	....	....	1.60A	1.60A	1.55	.545	....	29
28..	....	1.65B	1.46A	1.55N	1.50	.558	....	29
29..	1.60	1.60	1.55	1.56	1.62	.604	7	34
30..	1.38	1.80B	1.38	1.42B	1.76	.632	8	41

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1986 56 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.09	2.25	2.06A	2.25	2.60	.770	4	53
2..	2.19	2.45B	2.19	2.35B	2.20	.710	1	53
5..	1.74	1.83B	1.73A	1.73A	1.78	.649	6	59
6..	2.45	2.52B	2.02	2.02	2.03	.694	8	60
7..	2.00	2.00	1.53	1.55	1.57	.612	7	62
8..	1.48	1.57	1.36A	1.57	1.63	.631	9	64
9..	1.41	1.51	1.33	1.51	1.59	.626	28	87
12..	1.24	1.24	1.20	1.20	1.15	.527	23	111
13..	1.17	1.56	1.15A	1.50A	1.41	.621	30	134
14..	....	1.52B	....	1.41N	1.44	.646	....	134
15..	....	1.46B	....	1.45B	1.41	.662	....	134
16..	....	1.93B	....	1.92B	2.10	.801	....	134
19..	2.38	2.42B	1.99A	1.99A	1.92	.789	1	134
20..	2.65	2.65	2.56	2.62	2.58	.894	5	134
21..	2.50	2.50	2.42A	2.50	2.84	.924	5	132
22..	2.94	3.05	2.74A	3.05	3.09	.950	12	127
23..	....	3.15B	3.07A	3.07A	3.18	.963	....	127
26..	Exchange Closed; Memorial Day							
27..	....	3.20B	2.82A	2.82A	2.71	.965	....	117
28..	....	3.11B	....	3.11B	3.02	.985	....	117
29..	3.15	3.43	3.15	3.43	3.52	.996	13	115
30..	....	4.18B	....	4.18B	4.26	.999	....	115

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	3.93A	3.93A	3.91	.999	....	110
3..	....	....	3.00A	3.00A	2.78	.999	....	29
4..	....	....	2.70A	2.70A	2.59	.999	....	29
5..	1.85	1.85	1.85	1.85	1.64	.999	9	28
6..	1.78	1.78	1.52A	1.52A	1.37	.998	10	38
9..	....	....	....	....	....	.997	....	....

JUNE 1986 57 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	2.07	2.07	2.07	2.07	2.10	.680	....	....
29..	....	2.30B	....	2.30B	2.30	.723	1	1
30..	....	2.58B	2.13A	2.13A	2.48	.749	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.00B	....	3.00B	3.44	.859	....	1
2..	...	....	2.97A	3.31A	2.98	.814	....	1
5..	....	....	2.44A	2.44A	2.50	.770	....	1
6..	....	3.34B	....	2.75B	2.77	.806	....	1
7..	....	2.81B	2.45A	2.45A	2.28	.742	....	1
8..	2.15	2.20B	2.00A	2.20B	2.35	.759	3	4
9..	....	....	2.05A	2.30A	2.31	.756	....	4
12..	1.81	1.81	1.81	1.81	1.81	.678	1	5
13..	2.30	2.35B	2.30	2.30	2.13	.762	3	5
14..	2.21	2.26B	2.15A	2.21	2.19	.785	1	5
15..	....	2.25B	....	2.25B	2.18	.801	....	5
16..	....	2.78B	....	2.78B	2.98	.901	....	5
19..	...	3.34B	2.85A	2.85A	2.81	.899	....	5
20..	3.60	3.60	3.60	3.60	3.52	.959	1	4
21..	....	....	3.35A	3.35A	3.79	.974	....	4
22..	....	3.99B	3.68A	3.99B	4.06	.985	....	4
23..	....	4.12B	....	4.06N	4.16	.990	....	4
26..	Exchange Closed; Memorial Day							
27..	....	4.20B	3.82A	3.82A	3.70	.993	....	4
28..	....	4.12B	....	4.12B	4.02	.997	....	4
29..	....	4.42B	....	4.42B	4.52	.999	....	4
30..	....	5.18B	....	5.18B	5.26	.999	....	4

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	4.93A	4.93A	4.91	.999	....	4
3..	....	....	4.00A	4.00A	3.78	.999	....	1
4..	3.68	3.68	3.68	3.68	3.59	.999	1	2
5..	....	....	2.85A	2.85A	2.64	.999	....	2
6..	....	2.76B	2.52A	2.52A	2.37	.999	....	1
9..	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 46 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.58N	.52	.198	....	5
3..	....	.65B	....	.65B	.71	.207	....	5
6..	....	....	....	.71N	.69	.202	....	5
7..	....	....	.68A	.68A	.66	.201	....	5
8..	....	....	....	.66N	.72	.233	....	5
9..	....	....	.65A	.65A	.58	.193	....	5
10..	....	.70B	....	.70B	.71	.232	....	5
13..	....	....	....	.71N	.75	.230	....	5

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 46 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	....	.75N	.76	.240	....	5
15..	....	....	.70A	.70A	.66	.213	....	5
16..	....	....	....	.66N	.68	.220	....	5
17..	....	....	....	.68N	.78	.233	....	5
20..	....	....	.72A	.72A	.62	.201	....	5
21..	....	....	....	.62N	.66	.224	....	5
22..	....	.68B	....	.66N	.58	.214	....	5
23..	.62	.62	.62	.62	.52	.196	3	8
24..	....	....	....	.52N	.46	.162	....	8
27..	.40	.40	.40	.40	.39	.152	20	28
28..	....	.40B	....	.39N	.37	.144	....	28
29..	....	....	.36A	.36A	.35	.140	....	28
30..	....	....	....	.35N	.30	.128	....	28
31..	....	....	....	.30N	.31	.140	....	28

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.34	.34	.34	.34	.34	.151	1	29
4..	....	....	....	.34N	.44	.156	....	29
5..	....	....	.38A	.38A	.35	.156	....	29
6..	....	....	....	.35N	.35	.133	....	29
7..	....	....	....	.35N	.35	.136	....	29
10..	.32	.32	.32	.32	.23	.103	20	29
11..	....	....	.20A	.20A	.18	.090	....	29
12..	....	....	....	.18N	.15	.076	....	29
13..	....	....	....	.15N	.13	.058	....	29
14..	....	....	....	.13N	.16	.058	....	29
17..	Exchange Closed; President's Day							
18..	....	....	....	.16N	.14	.045	....	29
19..	....	....	....	.14N	.16	.045	....	29
20..	....	....	....	.16N	.17	.043	....	29
21..	....	....	....	.17N	.19	.045	....	29
24..	....	....	....	.19N	.14	.031	....	29
25..	.14	.15	.14	.15	.14	.027	21	49
26..	.15	.15	.15	.15	.18	.030	....	49
27..	....	....	....	.18N	.20	.022	4	53
28..	....	....	....	20N	.23	.082	....	53

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.23N	.18	.073	....	33
4..	....	....	....	.18N	.13	.068	....	33
5..	....	....	....	.13N	.25	.095	....	33
6..	....	....	....	.25N	.18	.080	....	33
7..	....	....	....	.18N	.16	.079	....	33
10..	....	....	....	.18N	.23	.101	....	33
11..	....	....	.21A	.21A	.23	.097	....	33
12..	....	....	....	.23N	.19	.095	....	33
13..	....	....	....	.19N	.21	.100	....	33
14..	....	....	....	.21N	.15	.073	....	33
17..	....	....	....	.15N	.11	.059	....	33
18..	....	....	....	.11N	.11	.057	....	33
19..	....	....	....	.11N	.13	.064	....	29
20..	....	....	....	.13N	.11	.060	....	29
21..	....	....	....	.11N	.10	.050	....	29
24..	....	....	....	.10N	.21	.095	....	29
25..	....	....	....	.21N	.28	.117	....	29
26..	....	....	....	.28N	.26	.112	....	29
27..	....	....	.23A	.25A	.22	.097	....	29
28..	Exchange Closed; Good Friday							
31..	....	.25B	....	.22N	.21	.096	....	29

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.21N	.22	.104	....	29
2..	....	....	....	.22N	.25	.125	....	29
3..	....	....	....	.25N	.33	.142	....	29
4..	....	....	....	.33N	.31	.142	....	29
7..	....	.36B	....	.36B	.42	.165	....	29
8..	....	....	.32A	.32A	.27	.165	....	29
9..	....	....	....	.27N	.27	.107	....	29
10..	....	....	.25A	.25A	.17	.072	....	29
11..	....	.21B	....	.21B	.26	.087	....	29
14..	....	....	....	.26N	.23	.088	....	29
15..	....	.25B	....	.23N	.24	.089	....	29
16..	.18	.19B	.18	.18	.15	.057	5	34
17..	....	....	....	.15N	.12	.044	....	34
18..	....	....	.11A	.11A	.09	.037	....	34
21..	....	....	....	.09N	.08	.033	....	34
22..	....	....	....	.08N	.08	.033	....	34
23..	....	.09B	....	.08N	.07	.031	....	34
24..	....	.12B	....	.12B	.13	.035	....	34
25..	....	....	....	.13N	.08	.023	....	34
28..	....	....	....	.08N	.08	.023	....	34
29..	....	....	....	.08N	.08	.025	....	34
30..	....	....	....	.08N	.07	.027	....	34

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 46 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.07N	.13	.043	....	34
2..	....	....	....	.13N	.11	.034	....	35
5..	....	...	....	.11N	.10	.027	....	35
6..	....	....	....	.10N	.11	.031	....	35
7..	.07	.07	.07	.07	.06	.024	5	35
8..	....	....	....	.06N	.06	.025	....	35
9..	....	....	....	.06N	.06	.024	....	35
12..	....	....	....	.06N	.05	.017	....	35
13..	....	....	....	.05N	.05	.022	....	34
14..	....	....	....	.05N	.05	.022	....	34
15..	....	....	....	.05N	.04	.021	....	34
16..	....	....	....	.04N	.05	.030	....	34
19..	....	....	....	.05N	.04	.026	....	34
20..	.05	.05	.05	.05	.10	.038	10	24
21..	....	....	....	.10N	.10	.041	....	24
22..	....	....	....	.10N	.10	.046	....	24
23..	....	....	....	.10N	.10	.046	....	24
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.10N	.06	.033	....	24
28..	....	....	....	.06N	.08	.037	....	24
29..	....	....	....	.08N	.09	.045	....	24
30..	....	....	....	.09N	.12	.062	....	24

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.12N	.10	.049	....	24
3..	....	....	....	.10N	.07	.027	....	24
4..	....	....	....	.07N	.05	.023	....	24
5..	....	....	....	.05N	.03	.012	....	24
6..	....	....	....	.03N	.03	.010	....	24
9..	....	....	....	.03N	.04	.012	....	24
10..	....	....	....	.04N	.02	.007	....	24
11..	....	....	....	.02N	.02	.008	....	24
12..	....	....	....	.02N	.02	.007	....	24
13..	....	....	....	.02N	.02	.006	....	24
16..	....	....	....	.02N	.02	.006	....	24
17..	....	....	....	.02N	.02	.009	....	24
18..	....	....	....	.02N	.02	.007	....	24
19..	....	....	....	.02N	.01	.006	....	24
20..	....	....	....	.01N	.02	.009	....	24
23..	....	....	....	.02N	.02	.004	....	24
24..	....	....	....	.02N	.01	.004	....	24
25..	....	....	....	.01N	.01	.004	....	24
26..	....	....	....	.01N	.01	.002	....	24
27..	....	....	....	.01N	.01	.001	....	24
30..	....	....	....	.01N	.01	.000	....	24

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	....	.000	....	24
2..	CAB	CAB	CAB	CAB	CAB	.000	....	24
3..	CAB	CAB	CAB	CAB	CAB	.000	....	24
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	...	24
8..	CAB	CAB	CAB	CAB	CAB	.000	....	24
9..	CAB	CAB	CAB	CAB	CAB	.000	....	24
10..	.01	.01	.01	.01	....	.000	5	24
11..	CAB	CAB	CAB	CAB	CAB	.000	....	24
14..	CAB	CAB	CAB	CAB	CAB	.000	....	24
15..	CAB	CAB	CAB	CAB	CAB	.000	....	24
16..	CAB	CAB	CAB	CAB	CAB	.000	....	24
17..	CAB	CAB	CAB	CAB	CAB	.000	....	24
18..	CAB	CAB	CAB	CAB	CAB	.000	....	24
21..	CAB	CAB	CAB	CAB	CAB	.000	....	24
22..	CAB	CAB	CAB	CAB	CAB	.000	....	24
23..	CAB	CAB	CAB	CAB	CAB	.000	....	24
24..	CAB	CAB	CAB	CAB	CAB	.000	....	24
25..	CAB	CAB	CAB	CAB	CAB	.000	....	24
28..	CAB	CAB	CAB	CAB	CAB	.000	....	24
29..	CAB	CAB	CAB	CAB	CAB	.000	....	24
30..	CAB	CAB	CAB	CAB	CAB	.000	....	24
31..	CAB	CAB	CAB	CAB	CAB	.000	....	24

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	24
4..	CAB	CAB	CAB	CAB	CAB	.000	....	24
5..	CAB	CAB	CAB	CAB	CAB	.000	....	24
6..	CAB	CAB	CAB	CAB	CAB	.000	....	24
7..	CAB	CAB	CAB	CAB	CAB	.000	....	24
8..	CAB	CAB	CAB	CAB	CAB	.000	....	24
11..	CAB	CAB	CAB	CAB	CAB	.000	....	24
12..	CAB	CAB	CAB	CAB	CAB	.000	....	24
13..	CAB	CAB	CAB	CAB	CAB	.000	....	24
14..	CAB	CAB	CAB	CAB	CAB	.000	....	24
15..	CAB	CAB	CAB	CAB	CAB	.000	....	24

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 46 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	CAB	CAB	CAB	CAB	CAB	.000	....	24
19..	CAB	CAB	CAB	CAB	CAB	.000	....	24
20..	CAB	CAB	CAB	CAB	CAB	.000	....	24
21..	CAB	CAB	CAB	CAB	CAB	.000	....	24
22..	CAB	CAB	CAB	CAB	CAB	.000	....	24
25..	CAB	CAB	CAB	CAB	CAB	.000	....	24
26..	CAB	CAB	CAB	CAB	CAB	.000	....	24
27..	CAB	CAB	CAB	CAB	CAB	.000	....	24
28..	CAB	CAB	CAB	CAB	CAB	.000	....	24
29..	CAB	CAB	CAB	CAB	CAB	.000	....	24

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	24
3..	CAB	CAB	CAB	CAB	CAB	.000	....	24
4..	CAB	CAB	CAB	CAB	CAB	.000	....	24

SEPTEMBER 1986 47 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.80	.80	.74A	.74A	.75	.255	6	23
3..	.94	.97	.94	.97	.98	.275	7	30
6..	.99	1.00B	.94	.94	.96	.269	7	36
7..	.91	.91	.91	.91	.92	.268	2	36
8..	1.00	1.00	1.00	1.00	1.01	.306	10	46
9..	....	....	.90A	.90A	.83	.259	....	46
10..	....	.95B	....	.95B	.99	.305	....	46
13..	....	1.02B	....	.99N	1.05	.304	....	46
14..	....	....	....	1.05N	1.06	.314	....	46
15..	1.00	1.00	1.00	1.00	.95	.284	475	446
16..	....	....	....	.95N	.95	.292	25	446
17..	....	....	....	.95N	1.06	.308	....	446
20..	1.07	1.07	1.07	1.07	.88	.271	10	456
21..	....	....	....	.88N	.94	.297	....	456
22..	....	.98B	....	.94N	.84	.286	....	456
23..	.83	.83	.83	.83	.77	.265	1	455
24..	....	....	....	.77N	.66	.225	....	455
27..	.60	.60	.58	.60	.58	.212	420	325
28..	....	.60B	....	.58N	.55	.203	....	325
29..	....	....	....	.55N	.53	.199	....	325
30..	....	....	....	.53N	.48	.184	....	325
31..	....	.50B	....	.50B	.48	.199	....	325

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.48N	.53	.213	....	325
4..	.65	.65	.65	.65	.64	.219	10	315
5..	....	....	.60A	.60A	.53	.219	....	315
6..	....	....	....	.53N	.54	.190	....	315
7..	....	....	....	.54N	.53	.195	....	315
10..	....	....	....	.53N	.36	.153	....	315
11..	....	....	.29A	.29A	.29	.136	....	315
12..	....	....	.28A	.28A	.24	.116	....	315
13..	.25	.25	.25	.25	.21	.091	10	305
14..	.25	.25	.25	25	.26	.092	2	305
17..	Exchange Closed; President's Day							
18..	....	....	....	.26N	.21	.074	....	305
19..	....	....	....	.21N	.26	.073	....	303
20..	....	....	....	.26N	.26	.070	....	303
21..	....	....	....	.26N	.28	.074	....	303
24..	.23	.23	.23	.23	.22	.054	2	303
25..	.25	.25	.25	.25	.22	.047	1	303
26..	.25	.25	.21	.21	.26	.052	16	294
27..	....	....	....	.26N	.28	.039	1	294
28..	....	....	....	.28N	.33	.111	....	294

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.33N	.26	.101	....	294
4..	....	....	....	.26N	.21	.095	....	294
5..	.40	.40	.40	.40	.35	.130	20	285
6..	....	....	....	.35N	.27	.110	....	285
7..	....	....	....	.27N	.27	.110	....	285
10..	....	....	....	.27N	.35	.138	....	285
11..	....	....	....	.35N	.35	.134	....	285
12..	....	....	....	.35N	.30	.132	....	285
13..	....	.31B	....	.31B	.31	.138	....	285
14..	....	....	....	.31N	.22	.104	....	285
17..	....	....	....	.22N	.18	.086	....	285
18..	....	....	....	.18N	.18	.084	....	285
19..	....	....	....	.18N	.21	.093	....	284
20..	....	....	....	.21N	.17	.088	....	284
21..	....	....	....	.17N	.16	.075	....	284
24..	....	....	....	.16N	.32	.135	....	284

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 47 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.38	.38	.35A	.35A	.43	.163	2	284
26..	....	....	....	.43N	.40	.157	....	284
27..	....	....	.36A	.36A	.34	.139	....	284
28..	Exchange Closed; Good Friday							
31..	....	....	....	.34N	.34	.137	....	284

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.34N	.35	.149	....	284
2..	....	.36B	....	.36B	.40	.175	....	284
3..	....	....	....	.40N	.51	.196	....	284
4..	....	.52B	....	.51N	.50	.196	....	284
7..	.60	.60	.60	.60	.62	.224	2	282
8..	....	....	.50A	.50A	.42	.224	....	282
9..	....	....	....	.42N	.40	.153	....	282
10..	....	....	.35A	.35A	.25	.107	....	282
11..	....	32B	....	.32B	.38	.127	....	282
14..	....	....	....	.38N	.35	.127	....	282
15..	....	.37B	....	.35N	.35	.129	....	282
16..	....	....	.28A	.28A	.23	.086	....	282
17..	.17	.17	.17	.17	.19	.068	5	282
18..	....	....	.18A	.18A	.14	.058	....	277
21..	....	....	....	.14N	.12	.052	....	277
22..	....	....	....	.12N	12	.053	....	277
23..	....	....	....	.12N	.12	.050	....	277
24..	....	.18B	....	.18B	.16	.055	....	277
25..	...	....	....	.16N	.12	.038	....	277
28..	....	....	....	.12N	.12	.038	....	277
29..	....	....	....	.12N	.13	.042	....	277
30..	....	....	.11A	.13N	.10	.044	...	277

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.12B	....	.12B	19	.067	....	277
2..	....	....	.18A	.18A	.18	.055	....	277
5..	....	....	....	.18N	.14	.044	....	277
6..	....	.20B	....	20B	.16	.050	....	277
7..	....	....	.13A	.13A	.10	.039	....	277
8..	....	....	....	.10N	.10	.041	....	277
9..	....	....	....	.10N	.10	.040	....	277
12..	....	....	....	.10N	.08	.029	....	277
13..	....	....	....	.08N	.09	.036	....	277
14..	....	....	....	.09N	09	.037	....	277
15..	....	....	.07A	.07A	.07	.036	....	277
16..	....	....	....	.07N	.08	.050	....	277
19..	....	....	....	.08N	.07	.043	....	277
20..	....	....	....	.08B	.15	.062	....	277
21..	....	....	....	.15N	.14	.068	....	277
22..	....	....	....	.14N	.15	.075	....	277
23..	....	....	....	.15N	.15	.075	....	277
26..	Exchange Closed; Memorial Day							
27..	....	....	.14A	.14A	.11	.056	....	277
28..	....	....	....	.11N	.13	.063	....	277
29..	....	....	....	.13N	.16	.076	....	277
30..	.22	.22	.20	.20	.21	.101	4	280

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.18	.18	18	.18	.17	.083	3	283
3..	....	....	.13A	.15A	.12	.048	....	283
4..	.11	.11	.11	.11	.10	.042	3	283
5..	.10	.10	.10	.10	.06	.024	2	281
6..	....	....	....	.06N	.05	.020	....	281
9..	....	....	....	.05N	.06	.024	....	281
10..	....	....	.05A	05A	.04	.016	....	281
11..	....	....	....	.04N	.04	.016	....	281
12..	....	....	....	.04N	.03	.015	....	281
13..	....	....	....	.03N	.04	.014	....	281
16..	....	....	....	.04N	.03	.013	....	281
17..	.04	.04	.04	.04	.04	.020	2	281
18..	....	....	....	.04N	.04	.015	....	281
19..	....	....	....	.04N	.02	.015	....	281
20..	....	....	....	.02N	.03	.020	....	281
23..	....	....	....	.03N	.03	.011	....	281
24..	....	....	....	.03N	.03	.009	....	281
25..	....	....	....	.03N	.02	.010	....	281
26..	....	....	....	.02N	.02	.007	....	281
27..	....	....	....	.02N	.01	.004	....	281
30..	....	....	....	.01N	.01	.002	....	281

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.001	....	281
2..	....	....	....	.01N	.01	.001	....	281
3..	....	....	....	.01N	.01	.001	....	281
4..	Exchange Closed; Independence Day							
7..	....	....	....	.01N	....	.001	....	281

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 47 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	CAB	CAB	CAB	CAB	CAB	.001	....	281
9..	CAB	CAB	CAB	CAB	CAB	.000	....	281
10..	.01	.01	.01	.01	....	.000	9	279
11..	CAB	CAB	CAB	CAB	CAB	.001	....	279
14..	CAB	CAB	CAB	CAB	CAB	.000	....	279
15..	CAB	CAB	CAB	CAB	CAB	.000	....	279
16..	CAB	CAB	CAB	CAB	CAB	.000	....	279
17..	CAB	CAB	CAB	CAB	CAB	.000	....	279
18..	CAB	CAB	CAB	CAB	CAB	.000	....	279
21..	CAB	CAB	CAB	CAB	CAB	.000	....	279
22..	CAB	CAB	CAB	CAB	CAB	.000	....	279
23..	CAB	CAB	CAB	CAB	CAB	.000	....	279
24..	CAB	CAB	CAB	CAB	CAB	.000	....	279
25..	CAB	CAB	CAB	CAB	CAB	.000	....	279
28..	CAB	CAB	CAB	CAB	CAB	.000	....	279
29..	CAB	CAB	CAB	CAB	CAB	.000	....	279
30..	CAB	CAB	CAB	CAB	CAB	.000	....	279
31..	CAB	CAB	CAB	CAB	CAB	.000	....	279

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	279
4..	CAB	CAB	CAB	CAB	CAB	.000	....	279
5..	CAB	CAB	CAB	CAB	CAB	.000	....	279
6..	CAB	CAB	CAB	CAB	CAB	.000	....	279
7..	CAB	CAB	CAB	CAB	CAB	.000	....	279
8..	CAB	CAB	CAB	CAB	CAB	.000	....	279
11..	CAB	CAB	CAB	CAB	CAB	.000	....	279
12..	CAB	CAB	CAB	CAB	CAB	.000	....	279
13..	CAB	CAB	CAB	CAB	CAB	.000	....	279
14..	CAB	CAB	CAB	CAB	CAB	.000	....	279
15..	CAB	CAB	CAB	CAB	CAB	.000	....	279
18..	CAB	CAB	CAB	CAB	CAB	.000	....	279
19..	CAB	CAB	CAB	CAB	CAB	.000	....	279
20..	CAB	CAB	CAB	CAB	CAB	.000	....	279
21..	CAB	CAB	CAB	CAB	CAB	.000	....	279
22..	CAB	CAB	CAB	CAB	CAB	.000	....	279
25..	CAB	CAB	CAB	CAB	CAB	.000	....	279
26..	CAB	CAB	CAB	CAB	CAB	.000	....	279
27..	CAB	CAB	CAB	CAB	CAB	.000	....	279
28..	CAB	CAB	CAB	CAB	CAB	.000	....	279
29..	CAB	CAB	CAB	CAB	CAB	.000	....	279

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	279
3..	CAB	CAB	CAB	CAB	CAB	.000	....	279
4..	CAB	CAB	CAB	CAB	CAB	.000	....	279

SEPTEMBER 1986 48 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	1.11N	1.03	.317	....	32
3..	1.25	1.32B	1.25	1.32B	1.31	.350	11	23
6..	1.30	1.32B	1.30	1.30	1.29	.344	15	23
7..	....	....	1.25A	1.25A	1.25	.344	....	23
8..	....	....	....	1.25N	1.37	.385	....	23
9..	1.29	1.29	1.25A	1.25A	1.14	.334	....	23
10..	....	1.33B	....	1.33B	1.36	.384	1	24
13..	....	1.40B	....	1.36N	1.42	.384	....	24
14..	....	....	....	1.42N	1.44	.396	....	24
15..	....	....	1.35A	1.35A	1.28	.363	....	24
16..	....	....	....	1.28N	1.29	.371	....	24
17..	....	1.30B	....	1.30B	1.45	.389	....	24
20..	....	....	....	1.45N	1.21	.349	....	24
21..	....	....	....	1.21N	1.29	.378	....	24
22..	1.15	1.35B	1.15	1.15	1.20	.366	20	37
23..	1.19	1.19	1.14	1.14	1.08	.344	3	37
24..	....	....	1.05A	1.05A	.95	.298	....	37
27..	.86	.86	.86	.86	.84	.283	20	57
28..	....	.85B	....	.84N	.80	.273	....	57
29..	....	....	....	.80N	.78	.268	....	57
30..	....	....	....	.78N	.67	.250	....	57
31..	.75	.75	.75	.75	.71	.268	5	62

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.71N	.76	.285	....	62
4..	.95	.95	.95	.95	.91	.293	5	67
5..	....	....	.85A	.85A	.76	.293	....	67
6..	.68	.75B	.68	.75B	.79	.259	5	72
7..	....	....	.77A	.77A	.77	.265	....	72
10..	....	....	.75A	.75A	.55	.214	....	72

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 48 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	....	.55N	.46	.193	....	72
12..	.37	.37	.37	.37	.38	.169	1	73
13..	....	....	.37A	.37A	.34	.136	....	73
14..	....	.42B	....	.34N	.40	.137	....	73
17..	Exchange Closed; President's Day							
18..	.35	.35	.35	.35	.33	.114	2	73
19..	.34	.48	.29	.46@.48	.40	.112	410	483
20..	.40	.40	.40	.40	.39	.108	65	543
21..	.48	.48	.45A	.45A	.41	.114	5	548
24..	.35	.35	.35	.35	.32	.085	10	538
25..	.32	.35	.31	.31	.32	.076	28	558
26..	.32	.38B	.32	.34	.38	.083	10	558
27..	....	....	....	.38N	.40	.064	....	558
28..	....	....	....	.40N	.46	.147	....	558

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.40	.40	.40	.40	.38	.135	5	563
4..	....	....	.36A	.38N	.32	.128	....	563
5..	.43	.55	.43	.54	.47	.171	45	558
6..	....	....	....	.47N	.40	.148	....	558
7..	....	....	....	.40N	.40	.148	....	558
10..	....	....	....	.40N	.49	.183	....	558
11..	....	....	....	.49N	.48	.178	....	558
12..	....	....	....	.48N	.43	.176	....	558
13..	.45	.45	.45	.45	.46	.185	50	607
14..	....	....	.35A	.35A	.33	.144	....	607
17..	.31	.31	.31	.31	.28	.121	....	607
18..	.26	.26	.26	.26	.27	.119	10	617
19..	....	.30B	....	.30B	.31	.131	....	617
20..	.29	.29	.29	.29	.27	.125	50	667
21..	....	....	.22A	.25A	.24	.108	....	667
24..	....	.35B	....	.35B	.47	.185	....	667
25..	....	.50B	....	.48B	.63	.219	....	667
26..	.61	.61	.60A	.60A	.59	.211	20	647
27..	....	....	.51A	.51A	.50	.189	....	647
28..	Exchange Closed; Good Friday							
31..	....	.56B	....	.50N	.49	.188	....	647

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.50	.55B	.46A	.53	.52	.202	469	910
2..	....	.65B	....	.62B	.60	.234	5	915
3..	.71	.80	.71	.75	.75	.259	101	876
4..	.71	.79B	.71	.72	.72	.260	636	580
7..	.82	.85	.82	.85	.88	.293	8	575
8..	.66	.66	.65A	.65A	.80	.293	125	500
9..	....	....	....	.60N	.59	.209	....	500
10..	....	....	.45A	.45A	.39	.152	....	500
11..	....	.45B	....	.45B	.54	.176	....	500
14..	....	....	....	.54N	.50	.177	....	500
15..	....	.52B	....	.50N	.51	.179	....	500
16..	....	....	.40A	.40A	.35	.123	....	500
17..	.27	.27	.27	.27	.27	.100	....	500
18..	.23	.23	.23	.23	.21	.087	15	515
21..	....	....	....	.21N	.19	.079	....	505
22..	....	....	....	.19N	.24	.080	....	505
23..	....	....	....	.24N	.23	.075	....	505
24..	....	.26B	....	.26B	.25	.082	....	505
25..	.25	.25	.22A	.22A	.18	.058	330	505
28..	.19	.19	.18A	.18A	.18	.059	100	505
29..	....	....	....	.18N	.19	.064	....	505
30..	....	....	.16A	.19N	.16	.068	....	505

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.20B	....	.20B	.30	.100	....	505
2..	....	....	.26A	.26A	.26	.083	....	505
5..	....	....	.25A	.25A	.22	.068	....	505
6..	....	.30B	....	.24B	.23	.076	....	505
7..	....	....	.20A	.20A	.15	.061	....	505
8..	....	....	....	.15N	.15	.064	....	505
9..	....	....	....	.15N	.15	.062	....	505
12..	....	....	....	.15N	.13	.046	....	505
13..	....	....	....	.13N	.14	.058	....	505
14..	....	....	....	.14N	.13	.059	....	505
15..	....	....	....	.13N	.10	.057	....	505
16..	....	....	....	.10N	.14	.079	....	505
19..	....	....	....	.14N	.13	.069	....	505
20..	....	....	....	.14B	.23	.095	....	505
21..	.21	.21	.20A	.21	.23	.104	15	490
22..	....	....	....	.23N	.26	.114	....	490
23..	.28	.28	.28	.28	.28	.115	1	491
26..	Exchange Closed; Memorial Day							
27..	.17	.17	.17	.17	.18	.090	2	491
28..	.21	.21	.20A	.20A	.22	.100	2	491
29..	.25	.25	.25	.25	.26	.119	2	491

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 48 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.27	.36	.27	.36	.34	.154	54	542

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.29	.29	.27	.27	.27	.130	4	542
3..	.21	.21	.19	.19	.20	.081	6	548
4..	....	....	....	.20N	.16	.072	....	548
5..	....	....	....	.16N	.10	.045	....	548
6..	.11	.11	.10	.10	.09	.038	64	547
9..	.10	.10	.10	.10	.10	.045	2	546
10..	....	....	.09A	.09A	.07	.031	....	546
11..	....	....	....	.07N	.07	.032	....	546
12..	....	....	....	.07N	.06	.029	....	546
13..	.07	.07	.07	.07	.06	.029	100	546
16..	....	....	....	.06N	.06	.027	....	546
17..	.07	.07	.07	.07	.07	.039	2	546
18..	.09	.09	.09	.09	.09	.032	2	546
19..	....	....	....	.09N	.05	.031	....	546
20..	....	.07B	....	.07B	.07	.040	....	546
23..	....	....	....	.07N	.05	.024	....	546
24..	.05	.05	.05	.05	.04	.021	1	547
25..	....	....	....	.04N	.05	.023	....	547
26..	.05	.05	.05	.05	.03	.016	1	548
27..	....	....	....	.03N	.02	.009	....	548
30..	....	....	....	.02N	.02	.005	....	548

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.01	.005	....	548
2..	....	....	....	.01N	.01	.004	....	548
3..	....	....	....	.01N	.01	.003	....	548
4..	Exchange Closed; Independence Day							
7..	....	....	....	.01N	.01	.004	....	548
8..	....	....	....	.01N	.01	.003	....	548
9..	....	....	....	.01N	.01	.002	....	548
10..	.01	.01	.01	.01	.01	.002	60	548
11..	....	....	....	.01N	.01	.004	....	548
14..	....	....	....	.01N	.01	.001	....	548
15..	....	....	....	.01N	....	.000	....	548
16..	CAB	CAB	CAB	CAB	CAB	.000	....	548
17..	CAB	CAB	CAB	CAB	CAB	.000	....	548
18..	CAB	CAB	CAB	CAB	CAB	.000	....	548
21..	CAB	CAB	CAB	CAB	CAB	.000	....	548
22..	CAB	CAB	CAB	CAB	CAB	.000	....	548
23..	CAB	CAB	CAB	CAB	CAB	.000	....	548
24..	CAB	CAB	CAB	CAB	CAB	.000	....	548
25..	CAB	CAB	CAB	CAB	CAB	.000	....	548
28..	CAB	CAB	CAB	CAB	CAB	.000	....	548
29..	CAB	CAB	CAB	CAB	CAB	.000	....	548
30..	CAB	CAB	CAB	CAB	CAB	.000	....	548
31..	CAB	CAB	CAB	CAB	CAB	.000	....	548

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	548
4..	CAB	CAB	CAB	CAB	CAB	.000	....	548
5..	CAB	CAB	CAB	CAB	CAB	.000	....	548
6..	CAB	CAB	CAB	CAB	CAB	.000	....	548
7..	CAB	CAB	CAB	CAB	CAB	.000	....	548
8..	CAB	CAB	CAB	CAB	CAB	.000	....	548
11..	CAB	CAB	CAB	CAB	CAB	.000	....	548
12..	CAB	CAB	CAB	CAB	CAB	.000	....	548
13..	CAB	CAB	CAB	CAB	CAB	.000	....	548
14..	CAB	CAB	CAB	CAB	CAB	.000	....	548
15..	CAB	CAB	CAB	CAB	CAB	.000	....	548
18..	CAB	CAB	CAB	CAB	CAB	.000	....	548
19..	CAB	CAB	CAB	CAB	CAB	.000	....	548
20..	CAB	CAB	CAB	CAB	CAB	.000	....	548
21..	CAB	CAB	CAB	CAB	CAB	.000	....	548
22..	CAB	CAB	CAB	CAB	CAB	.000	....	548
25..	CAB	CAB	CAB	CAB	CAB	.000	....	548
26..	CAB	CAB	CAB	CAB	CAB	.000	....	548
27..	CAB	CAB	CAB	CAB	CAB	.000	....	548
28..	CAB	CAB	CAB	CAB	CAB	.000	....	548
29..	CAB	CAB	CAB	CAB	CAB	.000	....	548

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	548
3..	CAB	CAB	CAB	CAB	CAB	.000	....	548
4..	CAB	CAB	CAB	CAB	CAB	.000	....	548

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 49 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	1.50B	1.46A	1.49N	1.38	.383	....	20
3	....	1.60B	....	1.60B	1.73	.431	....	20
6	....	1.80B	....	1.73N	1.70	.425	....	20
7	....	....	1.68A	1.68A	1.65	.424	....	20
8	....	....	....	1.65N	1.81	.468	....	20
9	....	....	1.65A	1.65A	1.53	.414	....	20
10	....	1.80B	...	1.80B	1.80	.468	....	20
13	....	1.85B	....	1.80N	1.86	.468	....	20
14	....	....	....	1.86N	1.89	.480	....	20
15	....	....	1.78A	1.78A	1.70	.446	....	20
16	....	....	....	1.70N	1.73	.455	....	20
17	....	1.89B	....	1.89B	1.90	.474	....	20
20	....	....	....	1.90N	1.62	.432	....	20
21	....	1.65B	....	1.65B	1.73	.464	....	20
22	....	1.80B	....	1.73N	1.62	.451	....	20
23	1.60	1.60	1.53A	1.53A	1.48	.427	1	20
24	....	....	1.45A	1.45A	1.31	.378	2	22
27	1.17	1.17	1.17	1.17	1.17	.362	400	422
28	....	1.20B	....	1.17N	1.13	.351	....	422
29	....	....	....	1.13N	1.09	.345	....	422
30	1.05	1.05	.93A	.93A	.98	.326	1	423
31	1.10	1.10	1.10	1.10	1.02	.346	1	423

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.02N	1.10	.366	....	423
4	1.30	1.30	1.30	1.30	1.25	.375	1	424
5	....	....	1.15A	1.15A	1.09	.375	....	424
6	1.02	1.05B	1.02	1.05B	1.11	.337	1	423
7	....	....	1.10A	1.10A	1.10	.344	....	423
10	.83	.83	.83	.83	.80	.287	2	425
11	.68	.68	.68	.68	.66	.262	5	430
12	....	....	.64A	.64A	.57	.233	....	430
13	.48	.58B	.48	.48	.50	.193	5	435
14	.58	.58	.58	.58	.56	.194	1	436
17	Exchange Closed; President's Day							
18	....	.58B	....	.56N	.47	.165	....	436
19	.48	.66	.48	.62@.66	.56	.163	451	877
20	.60	.60	.52A	.60	.57	.159	5	877
21	....	....	....	.57N	.59	.166	....	877
24	....	....	....	.59N	.47	.129	....	877
25	.47	.55	.40A	.55	.46	.116	8	877
26	.50	.50	.48	.48	.54	.126	10	872
27	....	....	....	.54N	.55	.100	....	872
28	....	....	....	.55N	.63	.189	....	872

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.55	.55	.55	.55	.52	.175	5	872
4	.58	.58	.45	.45	.45	.168	21	872
5	.56	.56	.53	.53	.67	.218	13	885
6	....	....	....	.67N	.57	.191	....	885
7	....	....	....	.57N	.56	.192	....	885
10	.70	.70	.70	.70	.70	.234	3	883
11	....	....	....	.70N	.67	.229	....	883
12	....	....	....	.67N	.63	.227	....	883
13	....	....	....	.63N	.66	.239	....	883
14	....	....	...	.66N	.49	.191	....	883
17	....	....	....	.49N	.40	.164	....	883
18	....	....	....	.40N	.40	.162	....	883
19	....	....	....	.40N	.45	.177	....	882
20	....	....	....	.45N	.40	.170	....	882
21	.35	.35	.35	.35	.35	.149	1	883
24	....	....	....	.35N	.68	.243	....	883
25	.80	.82	.80	.82	.87	.283	9	879
26	.87	.87	.83A	.87	.84	.274	8	879
27	.70	.71	.70	.71	.70	.249	25	881
28	Exchange Closed; Good Friday							
31	....	.74B	....	.70N	.69	.248	....	881

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.74B	....	.74B	.74	.265	....	881
2	.85	.87	.85	.87	.88	.302	100	881
3	1.08	1.08	1.08	1.08	1.03	.331	8	876
4	1.00	1.10B	.98	1.04A	1.02	.331	363	742
7	1.16	1.25	1.16	1.25	1.21	.369	18	742
8	.94	.94	.94	.94	.85	.369	1	737
9	....	....	.84A	.85N	.83	.273	....	732
10	.78	.78	.68A	.68A	.57	.206	480	1104
11	.80	.80	.75A	.80	.76	.234	1	1110
14	....	....	....	.76N	.71	.236	....	1110
15	.75	.76B	.73A	.75	.74	.238	1	1110
16	.59	.59	.50	.50	.50	.170	2	1111
17	.44	.44	.38A	.40	.40	.141	13	1117
18	.40	.42	.38A	.38A	.32	.124	4	1123

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 49 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.35	.35	.35	.35	.29	.114	10	1128
22	.32	.34B	.32	.32	.35	.115	32	1143
23	.33	.37	.33	.37	.36	.109	101	1194
24	.40	.40	.40	.40	.36	.118	4	1198
25	.37	.38	.30A	.30A	.26	.086	355	1223
28	.27	.28B	.27	.27	.25	.087	2	1224
29	.24	.24	.23	.24B	.26	.095	20	1212
30	.24	.24	.23	.24B	.26	.101	7	1217

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.30B	....	.30B	.41	.141	....	1217
2	.38	.38	.38	.38	.37	.120	1	1218
5	....	.43B	.35A	.35A	.32	.100	....	1218
6	....	.40B	....	.40B	.34	.111	....	1218
7	.26	.26	.26	.26	.24	.091	1	1218
8	....	....	.22A	.22A	.23	.095	....	1217
9	.24	.24	.24	.24	.24	.093	5	1222
12	.21	.21	.21	.21	.19	.071	5	1227
13	.21	.23	.20A	.23	.21	.087	41	1233
14	.20	.20	.20	.20	.20	.089	3	1233
15	....	....	....	.20N	.16	.088	....	1233
16	.23	.23	.23	.23	.23	.117	1	1230
19	...	....	....	.23N	.21	.105	....	1230
20	.33	.34	.32	.34	.35	.140	132	1301
21	.36	.36	.31A	.36	.36	.152	87	1301
22	.31	.35	.31	.35	.39	.165	7	1301
23	.38	.38	.34	.35	.36	.168	156	1409
26	Exchange Closed; Memorial Day							
27	....	.37B	.34A	.34A	.29	.136	....	1403
28	.34	.35	.28A	.35	.34	.150	100	1427
29	.36	.38	.36	.38	.40	.175	3	1428
30	.53	.53	.50	.50	.53	.221	12	1420

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.43	.45	.43	.45	.44	.192	6	1414
3	.28@.26	.29B	.26	.29B	.32	.127	2	1415
4	.31	.31	.28	.28	.26	.115	2	1417
5	.25	.25	.20	.20	.17	.075	48	1456
6	.19	.19	.17A	.18A	.15	.066	15	1471
9	.18	.18	.17	.17	.16	.077	15	1486
10	.13	.13	.13	.13	.12	.056	6	1489
11	.12	.13B	.12	.12	.12	.058	6	1484
12	....	....	....	.12N	.11	.053	....	1484
13	.11	.11	.11	.11	.11	.052	....	1484
16	.10	.10	.10	.10	.11	.050	15	1483
17	.14	.15B	.14	.14	.13	.070	55	1483
18	.13	.15	.12A	.13	.13	.058	103	1522
19	....	....	....	.13N	.10	.058	....	1522
20	....	....	....	.10N	.12	.074	....	1522
23	.08	.08	.08	.08	.09	.047	3	1519
24	....	....	....	.09N	.08	.042	....	1519
25	....	....	....	.08N	.09	.045	....	1519
26	....	....	....	.09N	.07	.034	....	1519
27	....	....	.05A	.05A	.04	.021	....	1519
30	.04	.04	.04	.04	.03	.013	100	1604

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.03N	.03	.012	....	1604
2	....	....	....	.03N	.02	.010	....	1604
3	....	....	....	.02N	.02	.008	....	1604
4	Exchange Closed; Independence Day							
7	....	....	....	.02N	.02	.011	....	1604
8	....	....	....	.02N	.02	.008	....	1604
9	....	....	....	.02N	.01	.006	....	1604
10	....	.02B	....	.02B	.01	.007	....	1604
11	....	....	....	.01N	.02	.012	....	1604
14	....	....	....	.02N	.01	.005	....	1604
15	....	....	....	.01N	.01	.002	....	1604
16	.01	.01	.01	.01	.01	.001	10	1604
17	....	....	....	.01N	....	.001	....	1604
18	CAB	CAB	CAB	CAB	CAB	.000	....	1604
21	CAB	CAB	CAB	CAB	CAB	.000	....	1604
22	CAB	CAB	CAB	CAB	CAB	.000	....	1604
23	CAB	CAB	CAB	CAB	CAB	.000	....	1604
24	CAB	CAB	CAB	CAB	CAB	.000	....	1604
25	CAB	CAB	CAB	CAB	CAB	.000	....	1604
28	CAB	CAB	CAB	CAB	CAB	.000	....	1604
29	CAB	CAB	CAB	CAB	CAB	.000	....	1604
30	CAB	CAB	CAB	CAB	CAB	.000	....	1604
31	CAB	CAB	CAB	CAB	CAB	.000	....	1604

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 49 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1604
4	CAB	CAB	CAB	CAB	CAB	.000	....	1604
5	CAB	CAB	CAB	CAB	CAB	.000	....	1604
6	CAB	CAB	CAB	CAB	CAB	.000	....	1604
7	CAB	CAB	CAB	CAB	CAB	.000	....	1604
8	CAB	CAB	CAB	CAB	CAB	.000	....	1604
11	CAB	CAB	CAB	CAB	CAB	.000	....	1604
12	CAB	CAB	CAB	CAB	CAB	.000	....	1604
13	CAB	CAB	CAB	CAB	CAB	.000	....	1604
14	CAB	CAB	CAB	CAB	CAB	.000	....	1604
15	CAB	CAB	CAB	CAB	CAB	.000	....	1604
18	CAB	CAB	CAB	CAB	CAB	.000	....	1604
19	CAB	CAB	CAB	CAB	CAB	.000	....	1604
20	CAB	CAB	CAB	CAB	CAB	.000	....	1604
21	CAB	CAB	CAB	CAB	CAB	.000	....	1604
22	CAB	CAB	CAB	CAB	CAB	.000	....	1604
25	CAB	CAB	CAB	CAB	CAB	.000	....	1604
26	CAB	CAB	CAB	CAB	CAB	.000	....	1604
27	CAB	CAB	CAB	CAB	CAB	.000	....	1604
28	CAB	CAB	CAB	CAB	CAB	.000	....	1604
29	CAB	CAB	CAB	CAB	CAB	.000	....	1604

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1604
3	CAB	CAB	CAB	CAB	CAB	.000	....	1604
4	CAB	CAB	CAB	CAB	CAB	.000	....	1604

SEPTEMBER 1986 50 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.99	1.99	1.99	1.99	1.83	.452	4	15
3	2.18	2.23	2.18	2.22	2.23	.512	142	140
6	2.23	2.30B	2.23	2.23	2.20	.507	....	140
7	....	....	2.15A	2.15A	2.18	.506	10	140
8	....	....	....	2.18N	2.35	.551	....	140
9	....	....	2.15A	2.20A	2.01	.497	....	140
10	....	2.37B	....	2.37B	2.34	.551	....	140
13	....	2.42B	....	2.34N	2.40	.551	....	140
14	....	....	....	2.40N	2.44	.564	....	140
15	....	....	2.40A	2.40A	2.23	.530	....	140
16	....	....	....	2.23N	2.26	.539	....	140
17	....	2.30B	....	2.30B	2.43	.558	....	140
20	....	2.45B	....	2.43N	2.13	.517	....	140
21	....	2.20B	....	2.20B	2.27	.548	....	140
22	2.25	2.35B	2.25	2.25	2.15	.536	2	140
23	2.10	2.10	2.10	2.10	1.97	.512	1	140
24	....	....	1.90A	1.90A	1.74	.461	....	140
27	....	....	1.70A	1.70A	1.56	.446	....	140
28	....	1.60B	....	1.56N	1.52	.434	....	140
29	....	....	1.50A	1.52N	1.49	.428	....	140
30	1.30	1.38B	1.30	1.30	1.37	.408	....	140
31	1.55	1.55	1.50A	1.50A	1.42	.430	1	141

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.42N	1.52	.451	....	141
4	....	1.69B	....	1.69B	1.68	.460	....	141
5	....	....	1.55A	1.55A	1.49	.460	....	141
6	....	1.50B	1.45A	1.50B	1.52	.421	....	141
7	....	1.55B	1.50A	1.52N	1.50	.429	....	141
10	....	....	1.40A	1.40A	1.14	.367	....	141
11	1.09	1.10	1.02A	1.02A	.96	.340	60	201
12	.79	.86	.79	.86	.84	.307	9	205
13	....	.86B	....	.84N	.74	.261	....	205
14	.83	.90	.83	.90	.81	.262	43	246
17	Exchange Closed; President's Day							
18	.90	.90	.72A	.75A	.69	.228	8	254
19	.76	.76	.67	.70	.78	.226	13	264
20	....	....	....	.78N	.79	.220	....	264
21	....	.82B	....	.82B	.82	.230	....	264
24	.72	.75	.63	.63	.66	.184	21	264
25	.60	.65	.60	.65	.65	.168	27	264
26	.73	.73	.65	.70	.75	.181	15	262
27	....	....	....	.75N	.76	.148	....	262
28	.83	.85	.75A	.85	.85	.236	6	263

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.70A	.70A	.72	.221	....	263
4	.61	.61	.61	.61	.62	.213	20	283
5	....	.85B	....	.85B	.90	.271	....	283
6	.88	.88	.80	.80	.79	.241	8	290
7	....	....	....	.79N	.78	.243	....	290

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 50 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.00	1.02	.96A	.96A	.94	.291	107	390
11	....	....	.88A	.94N	.92	.286	....	390
12	....	....	....	.92N	.86	.285	....	390
13	.90	.90	.90	.90	.91	.299	5	390
14	.70	.70	.70	.70	.69	.245	10	400
17	....	....	.63A	.63A	.60	.215	....	400
18	.60	.60	.60	.60	.58	.213	10	410
19	.61	.62B	.61	.61	.64	.231	20	410
20	....	....	....	.64N	.59	.224	....	410
21	.59	.59	.53A	.53	.50	.199	4	410
24	....	.75B	....	.75B	.95	.309	....	410
25	1.00	1.12	1.00	1.10B	1.19	.353	38	386
26	1.19	1.19	1.12A	1.16A	1.15	.343	60	451
27	1.02	1.02	1.02	1.02	.98	.316	5	451
28	Exchange Closed; Good Friday							
31	....	1.00B	....	.98N	.96	.316	....	446

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.96N	1.05	.335	....	446
2	....	1.25B	....	1.14B	1.21	.375	....	446
3	1.45	1.45	1.42	1.42	1.42	.407	54	500
4	1.42	1.50B	1.42	1.42	1.40	.408	14	514
7	1.60	1.65	1.60	1.60	1.65	.448	83	509
8	1.25	1.26B	1.25	1.26B	1.19	.448	1	508
9	....	....	1.15A	1.15A	1.15	.345	....	508
10	....	....	.95A	.95A	.83	.268	....	508
11	....	1.05B	....	.96B	1.05	.301	....	508
14	....	....	....	1.05N	1.00	.302	....	508
15	.98	1.07B	.97A	.97A	1.02	.305	1	509
16	.78	.78	.70	.71	.71	.226	105	546
17	.55	.55	.55	.55	.56	.191	7	544
18	....	....	....	.56N	.45	.171	....	544
21	.55	.55	.45A	.45A	.43	.158	11	543
22	.50	.50	.50	.50	.50	.158	28	544
23	.45	.45	.45	.45	.47	.151	150	594
24	.50	.56	.50	.56	.52	.162	2	595
25	.52	.53	.40A	.40A	.40	.123	5	585
28	.40	.40	.40	.40	.37	.124	2	586
29	.39	.39	.39	.39	.39	.135	1	586
30	....	....	.31A	.39N	.38	.142	....	586

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.45	.45	.45	.45	.59	.193	11	586
2	.52	.52	.52	.52	.55	.166	1	586
5	....	.60B	.44A	.51A	.45	.142	....	577
6	....	.58B	....	.50B	.48	.156	....	577
7	.50	.50	.44A	.44A	.36	.130	50	777
8	.33	.33	.31A	.31A	.35	.135	10	777
9	.35	.35	.35	.35	.37	.132	34	598
12	.31	.31	.30A	.31	.30	.105	1	599
13	.28	.31B	.28	.30	.32	.126	2	601
14	.29	.29	.29	.29	.29	.129	1	601
15	.25	.26B	.25	.25	.25	.127	200	801
16	.32	.32	.32	.32	.32	.166	1	801
19	.42	.42	.36A	.36A	.33	.151	2	801
20	.48	.52	.47	.52	.53	.195	3	802
21	....	....	....	.53N	.54	.210	...	802
22	....	.55B	....	.55B	.58	.227	....	802
23	.60	.60	.56A	.56A	.57	.231	3	799
26	Exchange Closed; Memorial Day							
27	....	....	.49A	.50A	.46	.195	....	799
28	.50	.50	.50	.50	.52	.213	25	799
29	.52	.64	.52	.64	.62	.244	7	800
30	.71	.82	.71	.81	.79	.300	45	814

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.70	.71	.64	.64	.67	.268	32	826
3	.46	.55	.45	.55	.48	.186	265	1089
4	.46	.48	.45	.45	.42	.172	153	1221
5	.38	.38	.28	.30	.27	.119	154	1283
6	.27	.28B	.27	.27	.25	.106	3	1284
9	.26	.29B	.22	.28	.27	.123	19	1300
10	.20	.21	.20	.21	.20	.093	7	1304
11	.21	.22	.20	.22	.22	.096	193	1364
12	.23	.23	.21	.21	.19	.089	10	1364
13	.21	.22B	.20	.20	.19	.089	2	1365
16	.18	.18	.15	.15	.19	.086	86	1368
17	....	.21B	....	.21B	.23	.116	....	1368
18	.17	.28	.17	.21	.21	.099	21	1384
19	.19	.21	.19	.20	.19	.099	138	1478
20	.21	.25	.21	.25	.22	.123	45	1521
23	.22	.23B	.15	.15	.16	.084	55	1520
24	.15	.16B	.15	.16B	.16	.077	2	1516

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 50 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.14	.16	.13	.16	.16	.082	19	1522
26..	.13	.13	.13	.13	.12	.065	5	1527
27..	....	....	.10A	.10A	.08	.043	....	1520
30..	....	....	....	.08N	.06	.028	....	1520

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.06N	.05	.027	....	1520
2..	.05	.05	.05	.05	.05	.023	4	1522
3..	.04	.04	.04	.04	.03	.018	12	1534
4..	Exchange Closed: Independence Day							
7..	.04	.05	.04	.05	.04	.025	107	1596
8..	....	....	....	.04N	.05	.020	....	1593
9..	....	....	....	.05N	.04	.016	....	1593
10..	.04	.04	.04	.04	.03	.017	16	1593
11..	....	....	....	.03N	.05	.029	....	1593
14..	.05	.05	.03	.04	.03	.013	42	1633
15..	.03	.03	.03	.03	.02	.006	23	1653
16..	....	....	....	.02N	.02	.005	....	1653
17..	.02	.02	.02	.02	.02	.005	24	1652
18..	....	....	....	.02N	.01	.002	....	1651
21..	.01	.01	.01	.01	.01	.001	110	1745
22..	.01	.01	.01	.01	.01	.001	3	1745
23..	....	....	....	.01N	....	.001	....	1745
24..	.01	.01	.01	.01	....	.001	5	1745
25..	CAB	CAB	CAB	CAB	CAB	.001	....	1745
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1745
29..	CAB	.01	CAB	.01	....	.000	49	1745
30..	CAB	CAB	CAB	CAB	CAB	.000	48	1743
31..	CAB	CAB	CAB	CAB	CAB	.000	....	1743

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	1646
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1646
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1646
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1646
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1646
8..	.01	.01	CAB	CAB	CAB	.000	2	1647
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1647
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1647
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1647
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1647
15..	CAB	CAB	CAB	CAB	CAB	.000	1	1646
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1646
19..	CAB	CAB	CAB	CAB	CAB	.000	2	1645
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1645
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1644
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1644
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1643
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1643
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1643
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1643
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1643

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1643
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1643
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1643

SEPTEMBER 1986 51 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
3..	2.74	2.74	2.70	2.70	2.80	.592	7	7
6..	2.84	2.85B	2.84	2.84	2.78	.587	2	9
7..	2.75	2.75	2.70A	2.75	2.72	.587	1	15
8..	....	....	....	2.72N	2.96	.630	....	10
9..	....	....	2.70A	2.75A	2.57	.577	....	10
10..	....	2.95B	....	2.95B	2.96	.630	....	10
13..	....	3.05B	....	2.96N	3.01	.631	....	10
14..	....	....	....	3.01N	3.07	.643	....	10
15..	....	....	2.95A	2.95A	2.82	.611	....	10
16..	....	2.85B	2.80A	2.85B	2.84	.620	....	10
17..	....	2.90B	....	2.90B	3.06	.638	....	10
20..	....	....	....	3.06N	2.70	.599	....	10
21..	....	2.80B	....	2.80B	2.88	.630	....	10
22..	....	3.00B	....	2.88N	2.74	.618	....	10
23..	....	....	....	2.74N	2.55	.595	....	10
24..	2.35	2.35	2.35	2.35	2.27	.545	1	11
27..	....	....	2.25A	2.25A	2.10	.531	....	11
28..	....	2.15B	....	2.10N	2.02	.519	....	11
29..	....	....	2.00A	2.02N	1.98	.513	....	11
30..	....	....	....	1.98N	1.84	.492	....	11

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 51 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	....	1.95B	....	1.95B	1.91	.515	....	11

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.91N	2.03	.537	....	11
4..	....	2.23B	....	2.23B	2.20	.546	....	11
5..	....	....	2.05A	2.05A	1.97	.546	....	11
6..	1.90	2.00B	1.90	2.00B	2.00	.507	50	61
7..	....	....	....	2.00N	1.99	.515	....	61
10..	....	....	1.85A	1.85A	1.56	.452	....	61
11..	1.41	1.41	1.41	1.41	1.36	.423	1	61
12..	1.15	1.15	1.15	1.15	1.19	.388	5	66
13..	....	1.20B	1.13A	1.13A	1.03	.337	....	66
14..	1.02	1.15	1.02	1.10	1.11	.338	1	67
17..	Exchange Closed: President's Day							
18..	....	1.15B	....	1.11N	.96	.301	1	68
19..	....	....	....	.96N	1.08	.299	2	70
20..	....	....	....	1.08N	1.07	.293	....	70
21..	1.17	1.17	1.17	1.17	1.12	.303	1	71
24..	.97	.97	.97	.97	.91	.251	1	71
25..	.85	.90	.80	.80	.90	.231	25	90
26..	.97	.97	.97	.97	1.01	.248	13	86
27..	.93	1.10	.90	1.10	1.00	.207	9	88
28..	....	1.10B	....	1.10B	1.11	.288	....	88

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.11N	.95	.272	....	88
4..	....	....	....	.95N	.85	.263	....	88
5..	....	.95B	....	.95B	1.18	.328	....	88
6..	....	....	1.15A	1.15A	1.03	.296	....	88
7..	....	....	....	1.03N	1.05	.299	....	88
10..	....	1.30B	....	1.30B	1.26	.352	....	88
11..	....	....	....	1.26N	1.22	.348	....	88
12..	1.22	1.22	1.21A	1.22	1.18	.347	4	92
13..	....	1.20B	....	1.20B	1.24	.363	....	92
14..	....	....	1.04A	1.04A	.96	.305	....	92
17..	.85	.85	.85	.85	.81	.272	1	93
18..	....	....	....	.81N	.81	.271	....	93
19..	.90	.90	.90	.90	.90	.292	1	93
20..	.85	.85	.85	.85	.82	.284	5	88
21..	....	....	.75A	.75A	.72	.256	....	88
24..	1.04	1.15	1.04	1.15	1.30	.380	12	100
25..	....	1.51B	....	1.50B	1.60	.426	1	100
26..	1.48	1.48	1.48	1.48	1.55	.417	1	106
27..	....	....	1.39A	1.40A	1.34	.388	....	106
28..	Exchange Closed: Good Friday							
31..	....	1.38B	....	1.34N	1.33	.389	....	101

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.35B	....	1.35B	1.43	.409	....	101
2..	....	1.65B	....	1.65B	1.64	.452	....	101
3..	1.84	1.96B	1.82A	1.96B	1.87	.485	56	156
4..	....	1.95B	....	1.87N	1.87	.486	50	205
7..	2.17	2.17	2.17	2.17	2.15	.528	5	224
8..	....	....	1.72A	1.80A	1.60	.528	....	224
9..	....	....	1.55A	1.55A	1.55	.421	....	219
10..	1.40	1.40	1.28A	1.28A	1.15	.338	1	220
11..	....	1.38B	....	1.31B	1.41	.373	....	220
14..	1.40	1.40	1.40	1.40	1.36	.375	40	260
15..	1.40	1.45B	1.30	1.30	1.38	.377	151	409
16..	.83	1.01	.83	.99	.98	.290	1	409
17..	....	....	.82A	.82A	.83	.249	1	410
18..	.79	.79	.70	.70	.68	.225	21	391
21..	....	.72B	.65A	.65A	.62	.210	....	391
22..	....	....	....	.62N	.68	.210	....	391
23..	....	....	.67A	.67A	.67	.201	....	391
24..	....	.73B	....	.68B	.72	.215	....	391
25..	....	....	.56A	.56A	.56	.167	....	391
28..	.56	.56	.51	.53	.50	.169	17	401
29..	.52@.51	.54	.51	.54	.51	.183	18	408
30..	....	.52B	.45A	.51N	.54	.192	3	411

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.68	.80B	.68	.80B	.80	.253	1	412
2..	.73	.73	.67A	.73	.73	.222	5	409
5..	.63	.68	.60	.68	.62	.192	91	459
6..	.65	.85B	.65	.65	.67	.209	40	499
7..	.66	.70	.53	.53	.52	.178	227	643
8..	.47	.48B	.47	.47	.49	.185	1	641
9..	.51	.53	.51	.53	.55	.181	203	767
12..	....	....	.50A	.50A	.42	.147	....	767
13..	.40	.50	.40	.50	.47	.173	5	772
14..	....	....	....	.47N	.44	.178	....	770

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 51 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	.40	.41B	.37	.37	.37	.177	101	870
16..	....	.50B	....	.50B	.53	.225	....	870
19..	....	.63B	....	.53N	.52	.208	....	870
20..	....	....	....	.66B	.76	.261	....	870
21..	.72	.74B	.66A	.72	.75	.279	1	871
22..	....	.80B	....	.80B	.83	.299	....	871
23..	.80	.83	.80	.83	.83	.305	15	864
26..	Exchange Closed; Memorial Day							
27..	.78	.84B	.69	.75	.68	.265	7	877
28..	.75	.76B	.75	.75	.76	.287	....	878
29..	.77	.92	.77	.90	.90	.324	14	881
30..	.97	1.16	.91	1.16	1.15	.388	520	1266

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.03	1.03	.95	1.02B	.99	.354	342	1604
3..	.69	.77	.67	.77	.74	.260	130	1667
4..	.70@.67	.72B	.66	.66	.63	.243	345	1886
5..	.55	.55	.45	.49	.43	.176	27	1881
6..	.44	.45	.34A	.34A	.38	.160	308	1886
9..	.50	.50	.43	.44	.44	.183	138	1883
10..	.32	.35	.32	.33	.33	.144	63	1904
11..	.33@.36	.36	.30	.35	.35	.148	32	1907
12..	.36@.35	.36	.31	.34	.32	.140	148	1946
13..	.37	.37	.32	.32	.31	.139	34	1941
16..	.26	.37B	.26	.37B	.31	.137	91	1905
17..	.35	.39	.31A	.38	.38	.178	46	1915
18..	.32	.44	.32	.36A	.33	.157	172	1965
19..	.32	.36	.31	.32	.31	.156	77	1975
20..	.36	.38	.36	.38	.38	.190	15	1982
23..	.42	.42	.25	.26	.27	.138	85	2005
24..	.26@.24	.28	.24	.26	.27	.129	39	1978
25..	.22	.25B	.22	.25B	.28	.137	29	1964
26..	.21	.21	.21	.21	.22	.111	2	1966
27..	.20	.20	.18	.18A	.15	.079	116	1933
30..	.15	.15	.11	.11	.11	.054	257	1958

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.08	.10B	.08	.10B	.10	.053	2	2105
2..	.10	.11	.10	.11	.09	.047	17	2090
3..	.07	.07	.07	.07	.07	.038	13	2079
4..	Exchange Closed; Independence Day							
7..	.07	.08	.07	.08	.09	.052	41	2088
8..	.08	.08	.08	.08	.08	.043	15	2093
9..	.07	.07	.07	.07	.07	.035	1	2094
10..	.07	.07	.07	.07	.07	.037	6	2087
11..	.06	.10	.06	.10	.10	.060	11	2096
14..	....	....	.08A	.08A	.05	.031	1	2096
15..	.05	.05	.05	.05	.04	.015	270	2106
16..	.04	.04	.04	.04	.04	.013	800	1843
17..	....	....	....	.04N	.04	.014	....	1793
18..	....	....	.03A	.03A	.02	.007	....	1793
21..	.02	.02	.02	.02	.02	.004	370	1708
22..	.02	.02	.02	.02	.02	.004	8	1711
23..	.01	.01	.01	.01	.01	.003	4	1711
24..	.01	.01	.01	.01	.01	.004	3	1711
25..	.02	.02	.02	.02	.02	.005	1	1710
28..	....	....	....	.02N	....	.000	....	1710
29..	.01	.01	.01	.01	....	.000	13	1723
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1723
31..	.01	.01	.01	.01	....	.000	10	1723

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	....	.000	1	1722
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1722
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1709
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1709
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1709
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1709
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1709
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1709
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1709
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1709
15..	CAB	CAB	CAB	CAB	CAB	.000	1	1673
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1673

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 51 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1673
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1673

SEPTEMBER 1986 52 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
3..	3.41	3.41	3.41	3.41	3.42	.666	2	2
6..	3.40	3.55B	3.40	3.40	3.40	.662	2	4
7..	3.35	3.35	3.35	3.35	3.35	.662	1	5
8..	....	....	....	3.35N	3.63	.702	....	5
9..	....	....	3.35A	3.40A	3.21	.654	....	5
10..	....	3.65B	....	3.65B	3.64	.703	....	5
13..	....	3.73B	....	3.64N	3.68	.704	....	5
14..	....	....	....	3.68N	3.76	.715	....	5
15..	....	....	3.65A	3.65A	3.48	.686	....	5
16..	....	3.55B	3.45A	3.55B	3.49	.694	....	5
17..	....	3.60B	....	3.60B	3.72	.711	....	5
20..	....	....	....	3.72N	3.35	.676	....	5
21..	....	3.45B	....	3.45B	3.56	.704	....	5
22..	....	3.75B	....	3.56N	3.43	.693	....	5
23..	....	....	3.42A	3.42A	3.21	.672	....	5
24..	....	....	3.05A	3.05A	2.88	.626	....	5
27..	2.75	2.75	2.75	2.75	2.70	.612	1	6
28..	....	2.75B	....	2.70N	2.62	.601	....	6
29..	....	....	2.61A	2.62N	2.57	.595	....	6
30..	....	....	....	2.57N	2.41	.575	....	6
31..	....	2.55B	....	2.55B	2.52	.598	....	6

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.52N	2.64	.619	....	6
4..	....	2.87B	....	2.87B	2.84	.629	....	6
5..	....	....	2.65A	2.65A	2.56	.629	....	6
6..	....	2.60B	....	2.60B	2.64	.591	....	6
7..	....	....	2.60A	2.60A	2.59	.599	....	6
10..	....	....	2.45A	2.45A	2.10	.538	....	6
11..	....	....	2.00A	2.00A	1.87	.509	....	6
12..	....	....	1.76A	1.76A	1.65	.473	....	6
13..	....	1.68B	....	1.65N	1.41	.419	....	6
14..	1.60	1.60	1.60	1.60	1.52	.421	50	50
17..	Exchange Closed; President's Day							
18..	1.45	1.60B	1.45	1.45	1.31	.381	5	55
19..	....	....	....	1.31N	1.45	.379	....	55
20..	1.36	1.36	1.36	1.36	1.43	.372	1	56
21..	....	1.57B	....	1.57B	1.48	.384	....	56
24..	....	....	1.35A	1.35A	1.23	.326	....	56
25..	1.15	1.15	1.15	1.15	1.20	.304	7	61
26..	1.29	1.29	1.20	1.20	1.34	.323	12	64
27..	....	....	1.13A	1.13A	1.30	.276	....	64
28..	....	1.40B	....	1.40B	1.44	.344	....	64

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.44N	1.26	.328	....	64
4..	....	....	....	1.26N	1.15	.318	....	64
5..	1.57	1.57	1.57	1.57	1.57	.389	2	66
6..	1.32	1.32	1.32	1.32	1.35	.355	3	69
7..	....	....	....	1.35N	1.39	.358	....	69
10..	....	1.71B	....	1.71B	1.65	.416	....	69
11..	....	....	....	1.65N	1.61	.413	....	69
12..	....	....	....	1.61N	1.55	.413	....	69
13..	....	1.60B	....	1.60B	1.64	.431	....	69
14..	....	....	1.37A	1.37A	1.29	.370	....	69
17..	....	....	1.15A	1.15A	1.11	.335	....	69
18..	....	....	....	1.11N	1.11	.334	....	69
19..	1.22	1.22	1.22	1.22	1.22	.358	1	70
20..	....	....	1.20A	1.20A	1.14	.350	....	70
21..	....	....	1.05A	1.05A	1.01	.320	....	70
24..	....	1.48B	....	1.48B	1.73	.453	....	70
25..	1.98	2.01B	1.98	1.98	2.07	.501	2	70
26..	....	....	....	2.07N	2.00	.492	1	69
27..	....	....	1.82A	1.86A	1.78	.462	....	69
28..	Exchange Closed; Good Friday							
31..	2.00	2.05	1.80	1.80	1.76	.464	83	151

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.83B	....	1.83B	1.89	.486	21	171
2..	....	2.13B	....	2.13B	2.13	.530	....	171
3..	....	2.45B	....	2.45B	2.41	.562	....	171
4..	....	2.50B	....	2.41N	2.42	.563	....	171
7..	....	2.69B	....	2.69B	2.76	.605	....	172
8..	....	....	2.25A	2.26A	2.09	.605	....	172
9..	2.00	2.01	2.00	2.01	2.03	.498	150	302

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 52 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.75	1.75	1.69A	1.69A	1.55	.412	2	304
11	1.73	1.82B	1.70A	1.75B	1.86	.448	25	329
14	1.82	1.83B	1.82	1.82	1.79	.451	25	354
15	1.83	1.90B	1.72A	1.72A	1.81	.453	50	404
16	1.43	1.43	1.34	1.34	1.32	.359	8	410
17	1.10	1.10	1.00	1.10B	1.14	.314	9	419
18	1.06	1.14	1.00	1.00	.96	.287	9	422
21	1.00	1.02B	.87	.87	.88	.270	81	415
22	1.03	1.05	.84A	.92	.95	.270	38	385
23	.88	.94	.86	.91	.91	.259	60	407
24	.96	1.01	.96	1.00A	.98	.275	3	407
25	.80	.80	.78A	.78A	.76	.220	1	406
28	.75	.78B	.75	.75	.71	.223	3	403
29	.79	.79	.72	.72	.72	.239	2	403
30	.60	.76B	.60	.60	.76	.251	5	403
IN MAY								
1	.88	1.08	.88	1.08	1.09	.320	9	409
2	1.08	1.08	.99A	1.06	1.01	.285	36	410
5	.86	.87	.82A	.87	.85	.252	155	538
6	1.11	1.14	.96A	.96A	.92	.271	7	538
7	.92	.92	.76A	.76A	.73	.234	200	602
8	.65	.72B	.64	.72B	.71	.242	207	485
9	.71	.77	.66	.77	.78	.238	397	769
12	....	....	.65A	.65A	.60	.198	....	769
13	.58	.75	.58	.65	.67	.230	23	790
14	.69	.69	.65	.65	.65	.236	3	791
15	.65	.66	.62A	.62A	.56	.236	10	795
16	.75	.77B	.72	.77B	.78	.293	7	799
19	.90	.91	.77A	.80	.77	.274	20	799
20	1.00	1.01	1.00	1.01	1.07	.335	24	806
21	1.04	1.13	.94	1.13	1.10	.356	94	894
22	1.01	1.20	1.01	1.18	1.18	.378	62	899
23	1.18	1.23	1.09	1.10B	1.21	.386	19	903
26	Exchange Closed; Memorial Day							
27	1.20	1.21B	.99	.99	.98	.344	304	659
28	.93	1.14	.93	1.10	1.11	.369	22	641
29	1.16	1.29	1.16	1.28	1.28	.412	196	743
30	1.32	1.63	1.32	1.60	1.61	.480	132	783
IN JUNE								
2	1.49	1.49	1.39	1.39	1.40	.447	33	770
3	1.05	1.14	.98	1.02	1.04	.344	353	1082
4	.96	1.03B	.96	.96	.93	.326	101	1152
5	.82	.84	.66	.69	65	.247	446	955
6	.66	.68	.63	.65A	.61	.228	118	922
9	.68	.69B	.60	68	67	.258	15	924
10	.55@.56	.57	.49	53	51	.210	66	949
11	.50	.56	.49	.56	.53	.215	44	956
12	.52	.53	.47	.49	.51	.206	17	933
13	.60	.61	.49	.51	50	.205	339	1026
16	.44	.49	.39	.49	50	204	31	1019
17	.51	.63	.50	.61	.61	257	74	1036
18	.65	.65	54A	.65	.54	.230	50	1012
19	.50	.58	.50	54	50	.231	61	1053
20	.56	.62	.56	.62	.61	.275	95	1135
23	.65	.65	.41	.41	.45	211	24	1137
24	.43	.45	.41	.44	.44	.199	24	1145
25	.35	.38B	.34	.38B	47	.210	10	1145
26	.36	.41	.36	.36	.37	.177	21	1148
27	.35	.35	.25	.25	.26	.131	17	1146
30	.23	.25	.20A	.20A	19	.096	154	1170
IN JULY								
1	.18	.18	.16	.16	.18	.094	102	1283
2	.18	18	.18	.18	16	.086	15	1282
3	.14	.15	.13	.15	.14	.072	29	1299
4	Exchange Closed; Independence Day							
7	.11	.17	.10	.17	.16	.096	124	1356
8	.11	.17	.11	.17	.15	.082	50	1384
9	.14	.16	.13	.14@.13	.13	.069	21	1398
10	.13	.14	.13	.14	.13	.074	41	1420
11	.11	.19	.11	.19	.18	.111	33	1419
14	.13	.13	.09	.09	.11	.064	80	1469
15	.09	.10	08	.08A	.08	.035	7	1473
16	.07	.08	.07	.07A	.07	.030	242	1614
17	.08	.08	08	.08	.07	.032	3	1612
18	.05	.05	.04	.04	.04	.018	64	1644
21	.04	.04	.04	.04	.04	.011	16	1640
22	.03	.03	.03	.03	.03	.012	17	1657
23	.03	.03	.03	.03	.02	.010	25	1657
24	.02	.03	.02	.02	.02	.013	32	1667
25	.03	.03	.03	.03	.03	.015	102	1706

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 52 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	.02A	.02A	.01	.003	....	1706
29	.01	.01	.01	.01	.01	.002	104	1760
30	.01	.01	.01	.01	....	.002	13	1760
31	.01	.01	.01	.01	....	.000	15	1755
IN AUGUST								
1	.01	.01	.01	.01	....	.000	2	1702
4	CAB	CAB	CAB	CAB	CAB	.000	....	1702
5	CAB	CAB	CAB	CAB	CAB	.000	....	1702
6	CAB	CAB	CAB	CAB	CAB	.000	....	1702
7	CAB	CAB	CAB	CAB	CAB	.000	....	1702
8	CAB	CAB	CAB	CAB	CAB	.000	....	1702
11	CAB	CAB	CAB	CAB	CAB	.000	....	1703
12	CAB	CAB	CAB	CAB	CAB	.000	....	1702
13	CAB	CAB	CAB	CAB	CAB	.000	....	1702
14	CAB	CAB	CAB	CAB	CAB	.000	13	1689
15	CAB	CAB	CAB	CAB	CAB	.000	....	1689
18	CAB	CAB	CAB	CAB	CAB	.000	....	1689
19	CAB	CAB	CAB	CAB	CAB	.000	....	1689
20	CAB	CAB	CAB	CAB	CAB	.000	....	1689
21	CAB	CAB	CAB	CAB	CAB	.000	....	1689
22	CAB	CAB	CAB	CAB	CAB	.000	....	1689
25	CAB	CAB	CAB	CAB	CAB	.000	....	1689
26	CAB	CAB	CAB	CAB	CAB	.000	....	1689
27	CAB	CAB	CAB	CAB	CAB	.000	....	1689
28	CAB	CAB	CAB	CAB	CAB	.000	....	1689
29	CAB	CAB	CAB	CAB	CAB	.000	....	1689
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1689
3	CAB	CAB	CAB	CAB	CAB	.000	....	1689
4	CAB	CAB	CAB	CAB	CAB	.000	....	1689

SEPTEMBER 1986 53 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	2.23	2.23	2.23	2.23	2.21	.557	1	1
13	....	2.25B	2.15A	2.15A	1.91	.503	....	1
14	....	1.96B	....	1.96B	2.01	.505	....	1
17	Exchange Closed; President's Day							
18	2.15	2.15	2.08A	2.08A	1.76	.465	1	2
19	....	....	....	1.76N	1.90	.463	....	2
20	1.83	1.83	1.77	1.77	1.86	.456	2	4
21	2.09	2.09	1.85	1.85	1.93	.469	2	3
24	1.53	1.65	1.53	1.65	1.61	.408	6	8
25	1.47	1.47	1.47	1.47	1.57	.385	2	10
26	1.67	1.67	1.65	1.65	1.74	.406	6	10
27	....	....	....	1.74N	1.66	.354	....	10
28	....	1.77B	....	1.77B	1.82	.402	....	10
IN MARCH								
3	....	....	1.65A	1.65A	1.63	.386	....	10
4	....	....	1.58A	1.63N	1.49	.376	....	10
5	....	1.55B	....	1.55B	2.00	.451	....	10
6	....	....	1.90A	1.90A	1.74	.417	....	10
7	....	1.78B	....	1.78B	1.79	.421	....	10
10	....	2.20B	....	2.11A	2.12	.482	....	10
11	....	....	2.07A	2.07A	2.07	.479	....	10
12	2.10	2.10	2.10	2.10	2.02	.480	10	20
13	....	2.07B	....	2.07B	2.12	.499	....	20
14	....	....	1.70A	1.83A	1.70	.437	....	20
17	....	....	1.53A	1.53A	1.48	.402	....	20
18	....	....	....	1.48N	1.48	.401	....	20
19	....	1.65B	....	1.65B	1.63	.427	....	20
20	1.58	1.58	1.58	1.58	1.53	.419	2	22
21	1.44	1.44	1.39A	1.39A	1.37	.387	100	122
24	....	1.95B	....	1.85B	2.23	.527	....	122
25	2.43	2.43	2.43	2.43	2.65	.575	1	122
26	....	....	2.45A	2.45A	2.58	.566	....	122
27	....	....	2.35A	2.42A	2.30	.536	....	122
28	Exchange Closed; Good Friday							
31	....	2.39B	....	2.30N	2.29	.539	....	122
IN APRIL								
1	....	2.37B	....	2.37B	2.44	.561	....	122
2	....	2.72B	....	2.72B	2.73	.604	....	122
3	....	3.13B	....	3.13B	3.04	.636	....	122
4	3.12	3.18B	3.08A	3.08A	3.04	.637	2	122
7	....	3.35B	....	3.35B	3.44	.677	....	122
8	....	....	2.87A	2.87A	2.67	.677	....	122
9	....	....	2.63A	2.63A	2.60	.574	....	122

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 53 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	2.19A	2.19A	2.02	.487	....	122
11..	....	2.34B	....	2.25B	2.38	.524	....	122
14..	....	2.40B	....	2.38N	2.30	.527	....	122
15..	....	2.44B	2.21A	2.21A	2.33	.529	....	122
16..	1.82	1.82	1.79	1.79	1.74	.432	51	171
17..	1.38	1.38	1.38	1.38	1.50	.384	2	173
18..	1.45	1.45	1.33A	1.33A	1.30	.355	50	223
21..	1.38@.37	1.38	1.23A	1.23A	1.20	.336	203	426
22..	1.25	1.35	1.19	1.20	1.28	.336	20	425
23..	....	....	1.20A	1.20A	1.23	.324	4	428
24..	....	1.36B	....	1.33B	1.29	.341	....	426
25..	1.30	1.30	1.00	1.00	1.02	.279	103	426
28..	1.05	1.05	1.00A	1.00A	.98	.284	34	432
29..	.95	.97	.95	.97	.99	.303	51	483
30..	.99	1.06B	.93A	.99	1.05	.316	3	486

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.47B	....	1.45B	1.47	.392	....	486
2..	1.32	1.38	1.32	1.38	1.35	.354	8	482
5..	1.20	1.20	1.11A	1.20	1.16	.318	20	502
6..	1.48	1.50B	1.27A	1.28	1.24	.339	7	509
7..	1.20	1.25B	1.00	1.00	1.00	.298	8	504
8..	.93	.96B	.91A	.91A	1.00	.307	70	524
9..	1.00	1.06	.94A	1.06	1.08	.303	8	530
12..	.89	.92	.85	.86	.83	.258	319	828
13..	.80	1.01B	.75	.99	.93	.295	2	830
14..	....	....	....	.93N	.94	.302	....	830
15..	.92	.92	.85	.87	.82	.303	143	973
16..	1.07	1.10	1.01	1.10	1.12	.367	29	994
19..	1.27	1.28	1.09A	1.11	1.08	.348	16	1008
20..	1.29	1.49	1.29	1.47	1.46	.414	189	1119
21..	1.43	1.53	1.30A	1.53	1.51	.437	14	1119
22..	1.46	1.60	1.42	1.60	1.60	.462	112	1112
23..	1.67	1.67	1.51	1.60B	1.65	.471	21	1103
26..	Exchange Closed; Memorial Day							
27..	1.70	1.70	1.39A	1.39A	1.37	.429	11	1109
28..	1.30	1.54B	1.30	1.54B	1.53	.457	7	1102
29..	1.61	1.76B	1.57	1.76B	1.75	.502	20	1110
30..	1.99	2.11	1.99	2.08A	2.15	.572	21	1103

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.88	1.90	1.87A	1.90	1.92	.540	6	1106
3..	1.45	1.58	1.35	1.49A	1.45	.434	12	1108
4..	1.39	1.45	1.35	1.35	1.32	.416	20	1098
5..	1.18	1.18	.90	.90	.95	.329	145	1183
6..	.98	1.03	.85	.89@.85	.87	.307	35	1215
9..	1.01	1.04	.98	.98	.98	.344	40	1230
10..	.84	.84	.73	.77B	.77	.288	22	1228
11..	.76	.82	.74	.77B	.77	.296	66	1262
12..	.78	.79B	.73	.74B	.76	.285	58	1279
13..	.79	.87B	.72	.77	.75	.285	55	1323
16..	.67	.75	.65	.75B	.75	.286	77	1340
17..	.80	.95	.75	.92B	.92	.348	321	1431
18..	.85	.99	.80	.85A	.80	.318	166	1433
19..	.80	.86	.79	.80	.78	.320	54	1463
20..	.86	.95	.85	.93	.94	.372	57	1506
23..	.99	.99	.64	.70	.71	.300	46	1511
24..	.72	.73	.65	.70	.69	.286	154	1599
25..	.62	.68	.59A	.68	.73	.300	45	1638
26..	.59	.62	.59	.62	.60	.261	102	1694
27..	.57	.57	.45A	.45A	.44	.203	68	1716
30..	.40	.42	.34	.34	.32	.156	79	1760

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.33	.34	.26	.30	.32	.154	317	1768
2..	.32	.32	.28	.29	.28	.143	127	1834
3..	.22	.25	.22	.24	.24	.124	52	1848
4..	Exchange Closed; Independence Day							
7..	.24	.31	.20A	.31	.29	.160	29	1868
8..	.22	.26	.19	.26B	.26	.141	42	1887
9..	.30	.34	.25	.26A	.23	.123	133	1895
10..	.24	.27	.24	.25	.24	.130	21	1912
11..	.27	.31	.20	.31	.33	.186	60	1909
14..	.28	.28	.20	.20	.20	.119	133	1910
15..	.16	.17	.13	.13	.12	.070	212	1869
16..	.10	.12B	.10	.11	.11	.063	424	1930
17..	.12	.12	.12	.12	.10	.067	12	1937
18..	.08	.08	.08	.08	.07	.041	17	1943
21..	.07	.07	.07	.07	.07	.027	19	1943
22..	.05	.07	.05	.07	.07	.030	93	2012
23..	....	....	.06A	.06A	.04	.026	....	1974
24..	.05	.05	.03	.04	.04	.033	40	1965
25..	....	.05B	....	.05B	.05	.037	56	1914

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 53 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.04	.04	.02	.02	.02	.010	30	1904
29..	.02	.03	.02	.02	.02	.009	140	2033
30..	.02	.02	.01	.01	.01	.008	80	2028
31..	.02	.02	.02	.02	.01	.003	10	1963

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	...	.002	11	1887
4..	CAB	CAB	CAB	CAB	CAB	.001	....	1887
5..	CAB	CAB	CAB	CAB	.01	.003	....	1865
6..	....	....	....	.01N	....	.001	....	1865
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1865
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1865
11..	CAB	CAB	CAB	CAB	CAB	.000	1	1864
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1874
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1864

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1864
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1864

SEPTEMBER 1986 54 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	2.72	2.72	2.72	2.72	2.61	.588	1	1
17..	Exchange Closed; President's Day							
18..	....	2.70B	....	2.61N	2.31	.549	....	1
19..	....	....	....	2.31N	2.45	.547	....	1
20..	....	....	2.40A	2.40A	2.41	.541	....	1
21..	....	....	....	2.41N	2.49	.554	....	1
24..	....	....	2.35A	2.35A	2.11	.493	....	1
25..	....	....	2.05A	2.05A	2.04	.469	....	1
26..	2.15	2.15	2.00	2.00	2.21	.491	2	2
27..	....	....	....	2.21N	2.10	.437	....	2
28..	....	2.22B	....	2.22B	2.28	.461	....	2

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.15A	2.15A	2.07	.445	....	2
4..	2.00	2.00	2.00	2.00	1.92	.436	10	12
5..	....	2.03B	....	2.03B	2.50	.513	....	12
6..	....	....	2.37A	2.37A	2.23	.479	....	12
7..	2.24	2.25B	2.24	2.24	2.26	.484	1	13
10..	2.70	2.70	2.70	2.70	2.68	.546	10	13
11..	2.70	2.70	2.64	2.64	2.61	.544	10	22
12..	....	....	....	2.61N	2.56	.546	....	22
13..	....	2.60B	....	2.60B	2.69	.566	....	22
14..	....	....	2.28A	2.34A	2.19	.505	....	22
17..	1.91	1.98B	1.90A	1.95	1.94	.470	15	32
18..	....	1.95B	1.91A	1.91A	1.93	.470	....	32
19..	....	2.13B	....	2.13B	2.10	.497	....	32
20..	....	....	....	2.10N	2.00	.489	....	32
21..	....	....	1.82A	1.82A	1.80	.458	....	32
24..	2.40	2.64	2.40	2.64	2.84	.598	2	34
25..	....	....	....	2.84N	3.30	.645	10	34
26..	....	....	....	3.30N	3.22	.636	....	24
27..	....	....	2.95A	3.03A	2.90	.608	....	24
28..	Exchange Closed; Good Friday							
31..	....	3.03B	....	3.03B	2.90	.612	....	24

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.92	2.94B	2.92	2.92	3.08	.633	2	24
2..	....	3.30B	....	3.30B	3.41	.674	....	22
3..	....	3.70B	....	3.70B	3.74	.704	....	22
4..	....	3.85B	....	3.74N	3.74	.704	....	22
7..	....	4.09B	....	4.09B	4.18	.741	....	22
8..	....	....	3.40A	3.40A	3.35	.741	....	22
9..	3.23	3.23	3.23	3.23	3.25	.647	3	22
10..	....	....	2.77A	2.77A	2.57	.562	....	22
11..	2.70	2.81B	2.70	2.81B	2.98	.598	10	32

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 54 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	....	2.98N	2.93	.600	....	32
15	....	3.06B	2.87A	2.87A	2.95	.602	....	32
16	2.29	2.29	2.26	2.26	2.24	.506	51	83
17	1.95	1.95	1.76	1.76	1.93	.456	7	88
18	1.86	1.86	1.86	1.86	1.68	.426	....	88
21	....	1.80B	1.63A	1.63A	1.58	.407	17	88
22	....	1.62B	....	1.62B	1.67	.406	....	88
23	1.66	1.66	1.60A	1.64A	1.64	.393	1	89
24	1.69	1.74B	1.69	1.72B	1.67	.411	17	79
25	1.37	1.66B	1.37	1.37	1.34	.345	3	91
28	1.40	1.40	1.30A	1.30A	1.30	.351	2	92
29	1.32@1.33	1.35	1.32	1.35	1.35	.372	181	242
30	1.16	1.44B	1.16	1.23	1.45	.386	18	259
IN MAY								
1	1.72	1.87B	1.72	1.87B	1.92	.466	4	260
2	1.83	1.83	1.73A	1.78	1.77	.427	51	309
5	1.48	1.51	1.40	1.51	1.53	.389	58	310
6	1.99	1.99	1.69	1.69	1.64	.411	22	315
7	1.62	1.65B	1.34A	1.34A	1.35	.368	100	265
8	1.28	1.40B	1.22	1.22	1.36	.377	100	320
9	1.27	1.38	1.27	1.38	1.38	.372	29	245
12	1.17	1.19	1.17	1.19	1.13	.324	103	345
13	1.14	1.38	1.10	1.38	1.28	.365	16	352
14	1.29	1.30	1.25	1.25	1.27	.374	70	257
15	1.20	1.24	1.20	1.24	1.18	.376	26	261
16	1.47	1.55	1.40	1.55	1.55	.445	15	259
19	1.64	1.73B	1.49A	1.49A	1.46	.426	14	259
20	1.80	1.95B	1.72	1.86	1.93	.495	16	258
21	1.70	1.95	1.70	1.95	1.95	.519	4	259
22	1.95	2.15	1.95	2.15	2.15	.545	11	242
23	2.16	2.20	2.07A	2.07A	2.19	.555	36	233
26	Exchange Closed: Memorial Day							
27	2.20	2.22B	1.97A	1.97A	1.87	.515	7	235
28	1.79	2.10	1.79	2.10	2.05	.545	35	258
29	2.10	2.23B	2.10	2.23B	2.30	.590	8	250
30	2.46	2.70	2.46	2.70	2.80	.658	30	248
IN JUNE								
2	2.58	2.59	2.52A	2.58A	2.52	.630	6	253
3	1.93	2.02B	1.89	1.94B	1.96	.527	8	265
4	1.90	1.94B	1.84A	1.91	1.81	.509	18	275
5	1.63	1.68	1.34	1.34	1.34	.418	34	266
6	1.30	1.42B	1.29	1.35	1.23	.395	28	281
9	1.45	1.45	1.32	1.40	1.39	.437	30	291
10	1.23	1.23	1.06	1.11B	1.13	.377	93	355
11	1.17	1.17	1.04	1.17	1.14	.386	7	357
12	1.14	1.16B	1.08A	1.09	1.11	.375	11	358
13	1.21	1.28B	1.08	1.08	1.10	.376	72	389
16	.99	1.10	.90	1.10	1.10	.378	116	438
17	1.20	1.38B	1.14A	1.35	1.33	.448	359	653
18	1.22	1.41	1.14	1.26	1.18	.416	50	661
19	1.20	1.23	1.14	1.20A	1.17	.420	27	681
20	1.26	1.38	1.26	1.38	1.38	.476	158	779
23	1.44	1.45	1.00	1.00	1.07	.401	25	782
24	1.06	1.06	.96	1.05	1.05	.386	26	784
25	.88	1.04B	.88	1.04B	1.09	.403	5	787
26	.93	.94	.93	.94	.92	.359	7	789
27	.85	.85	.70	.73	.70	.291	98	801
30	.62	.64	.55	.57A	.52	.236	375	1011
IN JULY								
1	.52	.53	.43	.53	.52	.234	105	976
2	.53	.53	.46	.46	.47	.220	102	1005
3	.40	.42	.37	.41	.41	.195	39	1014
4	Exchange Closed: Independence Day							
7	.33	.52	.32	.52	.50	.247	85	1001
8	.35	.48	.34	.48	.46	.222	155	904
9	.50	.52	.44	.44	.39	.198	75	965
10	.40	.45	.40	.45	.41	.209	5	953
11	.46	.58	.38	.58	.57	.284	122	969
14	.47	.48B	.36	.37@.36	.36	.197	97	950
15	.29	.31B	.23	.23	.23	.127	169	913
16	.22	.23	.19	.21	.21	.117	176	959
17	.22	.24	.19	.19	.20	.123	15	959
18	.21	.21	.12	.12	.12	.081	35	946
21	.11	.14	.10	.10	.10	.058	193	965
22	.11	.13B	.09	.09	.10	.065	77	959
23	.12	.12	.10	.10	.09	.057	16	949
24	.10	.10	.10	.10	.09	.071	18	960
25	.11	.12	.11	.12	.11	.081	168	929
28	.08	.09	.04	.04	.04	.027	287	959
29	.04	.04	.03	.04	.04	.025	15	964

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 54 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.04	.04	.03	.04	.03	.022	54	969
31	.03	.03	.03	.03	.02	.010	5	962
IN AUGUST								
1	.01	.01	.01	.01	.01	.008	1	961
4	.01	.01	.01	.01	.01	.006	2	957
5	....	....	....	.01N	.02	.012	....	963
6	.02	.02	.02	.02	.01	.006	500	1461
7	.01	.01	.01	.01	.01	.004	12	1467
8	.02	.02	.01	.01	.01	.002	2	1467
11	.01	.01	CAB	CAB	CAB	.000	3	1468
12	CAB	CAB	CAB	CAB	CAB	.002	....	1468
13	CAB	CAB	CAB	CAB	CAB	.001	5	1463
14	CAB	CAB	CAB	CAB	CAB	.000	....	1463
15	CAB	CAB	CAB	CAB	CAB	.000	....	1463
18	CAB	CAB	CAB	CAB	CAB	.000	....	1463
19	CAB	CAB	CAB	CAB	CAB	.000	....	1463
20	CAB	CAB	CAB	CAB	CAB	.000	....	1463
21	CAB	CAB	CAB	CAB	CAB	.000	....	1463
22	CAB	CAB	CAB	CAB	CAB	.000	....	1463
25	CAB	CAB	CAB	CAB	CAB	.000	....	1465
26	CAB	CAB	CAB	CAB	CAB	.000	....	1465
27	.01	.01	.01	.01	....	.000	5	1470
28	CAB	CAB	CAB	CAB	CAB	.000	....	1470
29	CAB	CAB	CAB	CAB	CAB	.000	....	1470
IN SEPTEMBER								
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1470
3	CAB	CAB	CAB	CAB	CAB	.000	....	1470
4	CAB	CAB	CAB	CAB	CAB	.000	....	1470

SEPTEMBER 1986 55 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	2.50	2.80	2.50	2.80	2.63	.522	65	65
28	....	2.78B	....	2.78B	2.83	.520	....	65
IN MARCH								
3	....	....	2.60A	2.60A	2.58	.505	....	65
4	....	....	2.43A	2.58N	2.43	.496	....	65
5	....	2.55B	....	2.55B	3.10	.574	....	65
6	....	....	2.94A	2.94A	2.78	.541	....	65
7	....	2.80B	....	2.80B	2.82	.546	....	65
10	3.18	3.26B	3.18	3.18	3.30	.608	1	66
11	....	....	3.26A	3.26A	3.23	.607	....	66
12	....	....	....	3.23N	3.18	.610	....	66
13	....	3.25B	....	3.25B	3.34	.630	....	66
14	....	....	2.86A	2.90A	2.77	.571	....	66
17	....	....	2.50A	2.50A	2.47	.538	....	66
18	....	2.50B	....	2.47N	2.47	.538	....	66
19	....	2.70B	....	2.70B	2.68	.565	....	66
20	....	....	2.65A	2.65A	2.56	.559	....	66
21	....	....	2.35A	2.35A	2.34	.528	....	66
24	....	3.15B	....	3.15B	3.53	.665	....	66
25	....	3.85B	....	3.85B	4.03	.709	....	66
26	....	....	3.97A	3.97A	3.94	.701	....	66
27	....	....	3.60A	3.94N	3.60	.675	....	66
28	Exchange Closed: Good Friday							
31	....	3.75B	....	3.75B	3.60	.680	....	66
IN APRIL								
1	....	3.65B	....	3.65B	3.78	.699	....	66
2	4.00	4.06B	4.00	4.06B	4.17	.737	1	67
3	....	4.50B	....	4.50B	4.52	.764	....	67
4	....	4.60B	....	4.52N	4.51	.765	....	67
7	5.00	5.00	5.00	5.00	5.00	.797	1	68
8	....	....	4.30A	4.30A	4.10	.797	....	68
9	....	....	4.00A	4.00A	3.98	.713	....	68
10	....	....	3.45A	3.45A	3.19	.633	....	68
11	....	3.49B	....	3.49B	3.62	.667	....	68
14	....	....	....	3.62N	3.61	.670	....	68
15	....	3.75B	3.51A	3.51A	3.63	.671	....	68
16	2.99	2.99	2.90A	2.90A	2.82	.578	3	70
17	....	....	2.50A	2.50A	2.47	.529	....	67
18	....	....	2.46A	2.46A	2.17	.498	....	67
21	2.08	2.30B	2.08	2.08	2.07	.479	51	118
22	2.26	2.32B	2.19A	2.19A	2.12	.478	13	130
23	2.04	2.09B	2.01A	2.07B	2.05	.464	2	130
24	....	2.25B	....	2.20B	2.13	.483	....	130
25	....	2.15B	1.82A	1.82A	1.74	.414	....	130

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 55 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	1.80	1.80	1.64	1.64	1.70	.421	65	172
29	....	1.75B	....	1.75B	1.77	.443	50	220
30	1.70	1.89B	1.65A	1.70	1.88	.459	7	220

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.22B	....	2.22B	2.45	.541	....	220
2	2.33	2.33	2.21A	2.33	2.26	.501	2	220
5	....	....	1.90A	2.06A	1.98	.462	....	220
6	....	2.48B	....	2.21B	2.11	.485	....	220
7	1.80	2.13B	1.80	1.80	1.78	.440	1	221
8	1.62	1.75	1.62	1.75	1.78	.451	4	221
9	1.72	1.72	1.70A	1.72	1.80	.445	1	222
12	1.58	1.58	1.53	1.53	1.51	.395	2	222
13	1.56	1.77B	1.56	1.70B	1.70	.439	20	229
14	1.74	1.75B	1.70	1.70	1.70	.449	3	231
15	....	....	....	1.70N	1.63	.452	....	231
16	1.87	2.03	1.87	2.03	2.03	.524	8	235
19	2.26	2.27B	1.98A	1.98A	1.95	.506	3	236
20	....	....	....	2.34B	2.50	.575	....	236
21	2.47	2.55B	2.40	2.55B	2.55	.599	23	235
22	....	2.70B	....	2.70B	2.75	.625	....	235
23	....	2.78B	2.64A	2.64A	2.81	.636	....	235
26	Exchange Closed; Memorial Day							
27	....	2.85B	2.45	2.45	2.46	.600	1	235
28	2.32	2.71B	2.32	2.70	2.68	.629	32	267
29	2.70	3.00	2.70	3.00	2.98	.673	22	289
30	3.32	3.36B	3.32	3.36B	3.53	.735	7	295

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	3.20	3.24B	3.20	3.20	3.22	.712	1	296
3	....	....	2.51A	2.66A	2.56	.616	....	296
4	2.44	2.55B	2.44	2.44	2.39	.599	100	396
5	2.15	2.15	1.72	1.72	1.83	.510	20	404
6	1.80	1.83	1.80	1.83	1.70	.488	11	412
9	1.89	1.99B	1.85A	1.89	1.90	.531	6	406
10	1.58	1.60	1.56A	1.60	1.58	.471	15	406
11	1.59	1.64B	1.49	1.56B	1.60	.482	17	414
12	1.57	1.58	1.54	1.54	1.55	.470	18	407
13	1.55	1.73B	1.55	1.55	1.55	.472	1	408
16	1.50	1.56	1.40A	1.56	1.55	.476	43	447
17	1.67	1.87B	1.53	1.82B	1.85	.548	79	513
18	1.93	1.98B	1.64A	1.70A	1.68	.518	11	523
19	....	1.69B	....	1.68A	1.66	.522	....	523
20	1.81	1.86B	1.78	1.86B	1.92	.580	32	545
23	....	2.02B	1.47	1.49	1.54	.507	9	516
24	1.55	1.56	1.41	1.48B	1.51	.492	304	816
25	1.31	1.50B	1.29A	1.50B	1.58	.511	13	824
26	....	....	1.38A	1.39A	1.35	.466	....	823
27	1.31	1.31	1.10	1.10	1.05	.393	32	844
30	.95	.99	.83	.83	.82	.331	227	982

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.81	.83	67	.83	.83	.330	490	1384
2	.80	.86	.73	.74A@.73	.74	.314	289	1198
3	.65@.64	.70	.56	.68	.65	.285	210	1319
4	Exchange Closed; Independence Day							
7	.56	.80B	.55	.79B	.81	.351	133	1289
8	.63	.78	.56	.77A	.74	.323	176	1232
9	.79	.81	.63	.63	.65	.294	323	1471
10	.65	.72	.65	.68	.67	.309	182	1484
11	.71	.94	.66	.92A	.92	.399	323	1654
14	.77	.81	.60	.60@.61	.61	.299	689	1791
15	.47	.56	.40	.42	.42	.208	398	1783
16	.39	.41	.34	.36	.35	.194	284	1976
17	.40	.43	.36	.36@.37	.36	.205	460	2293
18	.37	.37	.22	.24	.24	.145	206	2329
21	.22	.23	.18A	.18A	.16	.112	146	2249
22	.19	.24	.18	.21	.21	.124	466	2165
23	.20	.26	.15	.17@.15	.16	.111	182	2151
24	.20	.20	.19	.19	.19	.136	10	2152
25	.26	.26	.21A	.22	.22	.152	74	2185
28	.18	.18	.08	.08	.08	.062	98	2156
29	.08	.12	.08	.12	.09	.060	58	2182
30	.08	.10	.08	.08	.08	.054	94	2121
31	.06	.06	.04	.04	.03	.027	26	2107

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.05	.04	.04	.03	.023	126	2052
4	.02@.03	.03	.02	.03	.03	.020	20	2052
5	.05	.05	.05	.05	.04	.034	6	2033
6	.03	.03	.03	.03	.03	.020	516	2099
7	.02	.02	.02	.02	.02	.013	1	2097

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 55 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.02	.02	.02	.02	.02	.010	24	2084
11	.01	.01	CAB	.01	....	.004	229	2089
12	.01	.02	.01	.02	.01	.010	845	1711
13	.01	.01	.01	.01	....	.005	3	1712
14	.01	.01	.01	.01	....	.002	50	1681
15	CAB	CAB	CAB	CAB	CAB	.002	....	1681
18	CAB	CAB	CAB	CAB	CAB	.002	....	1682
19	CAB	CAB	CAB	CAB	CAB	.000	....	1681
20	CAB	CAB	CAB	CAB	CAB	.000	....	1681
21	CAB	CAB	CAB	CAB	CAB	.000	....	1680
22	CAB	CAB	CAB	CAB	CAB	.000	....	1680
25	CAB	CAB	CAB	CAB	CAB	.000	....	1680
26	CAB	CAB	CAB	CAB	CAB	.000	....	1680
27	CAB	CAB	CAB	CAB	CAB	.000	....	1680
28	CAB	CAB	CAB	CAB	CAB	.000	....	1680
29	CAB	CAB	CAB	CAB	CAB	.000	....	1680

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1680
3	CAB	CAB	CAB	CAB	CAB	.000	....	1680
4	CAB	CAB	CAB	CAB	CAB	.000	....	1680

SEPTEMBER 1986 56 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	2.26	2.28	2.17A	2.17A	2.19	.492	3	3
29	....	2.29B	....	2.29B	2.29	.516	....	3
30	....	2.43B	2.14A	2.29N	2.47	.532	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.77	2.80B	2.77	2.80B	3.05	.612	1	4
2	....	....	2.78A	2.99A	2.82	.573	....	4
5	....	....	2.50A	2.50A	2.50	.536	....	4
6	....	3.07B	....	2.80B	2.67	.558	....	4
7	....	2.70B	2.47A	2.47A	2.28	.514	....	4
8	....	....	2.15A	2.24A	2.37	.524	....	4
9	2.18	2.28B	2.18	2.28B	2.30	.519	50	54
12	....	....	2.02A	2.05A	1.97	.468	....	54
13	1.94	2.38B	1.94	2.20B	2.20	.514	1	54
14	2.19	2.23B	2.19	2.20B	2.20	.524	1	54
15	2.19	2.21B	2.16A	2.21B	2.13	.529	2	56
16	....	2.52B	....	2.52B	2.63	.601	....	56
19	2.86	2.92B	2.57A	2.57A	2.53	.584	....	56
20	....	....	....	2.97B	3.15	.651	4	56
21	....	3.20B	....	3.20B	3.22	.674	....	56
22	....	3.40B	....	3.40B	3.44	.698	....	56
23	3.42	3.49B	3.36A	3.42	3.50	.709	1	57
26	Exchange Closed; Memorial Day							
27	3.55	3.57B	3.25A	3.25A	3.15	.678	1	59
28	....	3.41B	....	3.41B	3.40	.706	....	57
29	....	3.65B	....	3.65B	3.75	.746	....	56
30	....	4.10B	....	4.10B	4.35	.801	....	56

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	3.96A	3.96A	4.00	.783	....	56
3	....	....	3.39A	3.39A	3.25	.698	....	56
4	....	....	3.12A	3.25N	3.06	.684	....	56
5	....	....	2.45A	2.45A	2.42	.600	....	56
6	2.40	2.40	2.40	2.40	2.25	.579	1	57
9	2.42	2.63B	2.42	2.42	2.51	.623	1	58
10	2.10	2.10	2.09A	2.09A	2.11	.565	30	62
11	2.04	2.15B	2.04	2.04	2.15	.576	1	62
12	....	2.17B	2.04A	2.04A	2.09	.565	....	62
13	2.11	2.28B	2.11	2.11	2.08	.568	3	65
16	1.98	1.98	1.92A	1.98	2.09	.574	42	107
17	2.25	2.53	2.12	2.53	2.48	.644	23	130
18	2.30	2.50B	2.22A	2.30	2.30	.616	1	129
19	....	....	....	2.30N	2.26	.622	....	129
20	2.43	2.50B	2.42A	2.50B	2.59	.677	1	130
23	....	2.70B	2.11A	2.11A	2.12	.611	....	130
24	2.08	2.08	1.98A	2.01A	2.07	.597	1	130
25	1.88	2.07B	1.88	2.07B	2.15	.616	7	133
26	....	....	1.96A	1.96A	1.89	.573	....	133
27	1.69	1.69	1.59	1.59	1.52	.500	2	133
30	1.37	1.39	1.21	1.21	1.20	.437	38	158

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.16	1.25	1.05	1.20A@.19	1.22	.437	391	469
2	1.25	1.25	1.14	1.15	1.13	.420	97	403
3	.95	1.10	.94	1.00	1.01	.390	35	428

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 56 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	Exchange Closed; Independence Day							
7..	.92	1.17B	.88A	1.17B	1.24	.465	34	433
8..	.94	1.12	.88	1.12	1.12	.436	251	553
9..	1.10	1.25	1.00	1.00	1.01	.405	121	610
10..	1.07	1.09B	1.04	1.04	1.05	.423	17	619
11..	1.08	1.40	1.03	1.40	1.40	.521	238	669
14..	1.23	1.24	.98	1.01	.98	.417	85	678
15..	.77	.87	.65	.66@.65	.66	.311	377	854
16..	.66	.69	.57	.63	.63	.295	186	852
17..	.63	.70	62	.66	.63	.310	172	988
18..	.62	.62	.41	.41	.43	.234	224	988
21..	.40	.44	.32	.34	.36	.191	107	994
22..	35	.46	.32	.37	.35	.210	124	1032
23..	.40	.48	30	.33	.31	.193	228	1067
24..	.37	.39	34	.38	37	.230	91	1085
25..	.45	.47	40	.40	.41	.254	186	1186
28..	33	.33	.19	.19	.17	.124	519	1251
29..	.17	.21	.15	20	.18	.121	40	1244
30..	.16	.20B	.15	.17	.16	.112	19	1242
31..	.13	.13	.09	.10	.08	.063	70	1271

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.09	.12	.09	.09	.08	.056	11	1261
4..	.07	.08	.07	.08	.07	.052	4	1269
5..	.12	.12	.10A	.11A	.10	.082	5	1267
6..	.06	.07	.06	.07	.06	.052	15	1266
7..	.05	.06	.05	.06	.05	.039	21	1267
8..	.04	.04	.04	.04	.04	.031	1	1266
11..	.03	.03	.02	.02	.01	.016	82	1275
12..	.02	.03	.02	.02	.02	.036	120	1296
13..	.01	.03	.01	.01	.01	.020	47	1294
14..	.01	.01	.01	.01	.01	.011	13	1282
15..	.01@.02	.02	.01	.02	.01	.011	100	1282
18..	.02	.02	.02	.02	.01	.013	5	1277
19..	.01	.01	.01	.01	.01	.004	31	1277
20..	....	....	....	.01N	....	.002	53	1277
21..	.01	.01	.01	.01	....	.001	14	1291
22..	CAB	CAB	CAB	CAB	CAB	.001	....	1291
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1291
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1296
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1296
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1296
29..	CAB	CAB	CAB	CAB	CAB	.000	...	1296

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	12	1284
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1284
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1284

SEPTEMBER 1986 57 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
28..	3.85	4.20B	3.85	4.20B	4.16	.774	10	10
29..	....	4.45B	....	4.45B	4.57	.809	....	10
30..	....	4.90B	....	4.90B	5.18	.856	...	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	4.83A	4.83A	4.85	.842	....	10
3..	....	....	....	4.85N	3.99	.770	..	10
4..	3.88	3.88	3.88	3.88	3.82	.758	1	10
5..	....	....	3.10A	3.10A	3.08	.684	....	10
6..	....	3.11B	....	3.08N	2.90	.664	....	10
9..	....	3.24B	....	3.24B	3.21	.708	....	10
10..	....	....	2.73A	2.73A	2.75	.654	....	10
11..	2.80	2.80	2.80	2.80	2.80	.665	8	10
12..	....	2.82B	2.70A	2.70A	2.73	.655	....	10
13..	....	3.02B	....	2.73N	2.72	.659	....	10
16..	....	....	2.53A	2.72N	2.74	.666	....	10
17..	....	3.16B	....	3.16B	3.20	.730	....	10
18..	....	3.21B	2.90A	3.00A	3.00	.706	....	10
19..	....	....	....	3.00N	2.95	.712	....	10
20..	....	3.25B	....	3.25B	3.34	.762	....	10
23..	....	3.47B	2.95A	2.95A	2.81	.705	....	10
24..	....	....	2.75A	2.75A	2.74	.694	....	10
25..	2.50	2.75B	2.50	2.75B	2.84	.712	20	30
26..	2.59	2.59	2.59	2.59	2.53	.673	1	31
27..	2.22	2.29B	2.22	2.22	2.09	.606	4	35
30..	1.95	1.95	1.84A	1.84A	1.72	.546	8	28

SWISS FRANC OPTION ON FUTURES — PUTS
SEPTEMBER 1986 57 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.62	1.74	1.52	1.74	1.74	.547	269	243
2..	1.70	1.70	1.64A	1.64A	1.63	.531	8	246
3..	1.41	1.58	1.36	1.44	1.46	.500	41	270
4..	Exchange Closed; Independence Day							
7..	1.41	1.70B	1.30A	1.70B	1.78	.561	13	283
8..	....	....	1.40A	1.55A	1.64	.553	....	283
9..	1.53	1.78	1.53	1.61A	1.49	.523	55	312
10..	...	1.69B	....	1.58B	1.55	.542	...	312
11..	1.73@.77	1.99B	1.69A	1.98@.99B	2.00	.639	15	310
14..	1.62	1.62	1.52	1.52	1.47	.541	4	310
15..	1.23	1.27B	1.05	1.06	1.06	.429	256	443
16..	1.01	1.05B	.94	1.00	.98	.413	58	468
17..	1.04	1.10	.99A	1.07A	1.01	.431	33	500
18..	.90	1.02B	.68	.74	.74	.345	96	558
21..	.66	.75	.58	.59	.58	.295	107	622
22..	.61	.78	.57	.62	.62	.321	157	635
23..	.63	.85	.57A	.57A	.56	.302	226	656
24..	.63	.69	.60	.67	.66	.350	71	706
25..	.82	.83	.70	.74	.74	.380	49	729
28..	.60	.60	.34	.35	.33	.218	837	1404
29..	.38	.42	.29	.38	.35	.215	261	1463
30..	.38	.39	.29	.32	.32	.202	177	1513
31..	.24	.24	.18	.19	.18	.127	228	1526

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.16	.22	.16	.16	.16	.117	156	1580
4..	.15	.17	.13	.16	.16	.114	25	1584
5..	.25	.26	.18	.25	.23	.165	137	1612
6..	.15	.18	.14	.18	.15	.116	57	1585
7..	.12	.13	.12	.12	.11	.093	88	1533
8..	.11	.11	.09A	.09A	.08	.079	2	1540
11..	.06@.05	.06	.03	.03	.03	.049	867	1911
12..	.06	.08	.06	.07	.06	.097	729	1890
13..	.06	.06	.04	.06	.05	.063	16	1902
14..	.04	.04	.03	.03	.03	.040	30	1889
15..	....	....	....	.03N	.03	.042	....	1864
18..	.05	.05	.05	.05	.05	.053	1	1864
19..	.04	.04	.04	.04	.03	.021	3	1864
20..	.02	.02	.02	.02	.02	.012	2	1866
21..	.02	.02	.02	.02	.01	.008	....	1864
22..	...	....	....	.01N	.01	.009	5	1859
25..	.01	.01	.01	.01	.01	.002	56	1858
26..	.01	.01	CAB	.01	.01	.006	20	1809
27..	.01	.01	.01	.01	....	.001	14	1819
28..	CAB	CAB	CAB	CAB	CAB	.002	....	1819
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1819

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	123	1698
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1696
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1696

SEPTEMBER 1986 58 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	3.57	3.57	3.57	3.57	3.49	.777	1	1
25..	...	....	3.25A	3.49N	3.60	.793	....	1
26..	3.32	3.32	3.32	3.32	3.28	.761	1	1
27..	....	....	2.95A	2.95A	2.77	.702	....	1
30..	2.45	2.51B	2.36A	2.36A	2.37	.650	10	11

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.24	2.24	2.24	2.24	2.35	.651	8	19
2..	....	....	2.25A	2.25A	2.25	.637	....	19
3..	2.03	2.03	1.98A	2.01A	2.05	.609	2	21
4..	Exchange Closed; Independence Day							
7..	....	2.34B	1.85A	2.34B	2.45	.688	....	21
8..	....	...	1.98A	2.20A	2.29	.663	....	21
9..	....	2.45B	2.22A	2.22A	2.09	.636	....	21
10..	....	2.24B	....	2.24B	2.19	.656	....	21
11..	2.50	2.53	2.50	2.53	2.73	.743	2	19
14..	....	....	2.13A	2.13A	2.13	.659	....	19
15..	1.60	1.88B	1.60	1.60	1.60	.552	158	151
16..	1.54	1.54	1.42	1.42	1.51	.537	101	202
17..	1.49	1.62B	1.49	1.62B	1.52	.556	54	253
18..	1.40	1.55B	1.13	1.13	1.15	.468	107	356
21..	1.09	1.09	.85	.92@.85	.94	.418	109	404
22..	.97	1.21	.97	1.03	1.01	.448	53	414
23..	.97@1.00	1.33	.92	.92	.93	.429	237	566
24..	1.06	1.08	.99	1.06B	1.08	.484	27	580
25..	1.31	1.31	1.17A	1.19B	1.19	.519	68	554
28..	1.04	1.04	.60	.64A	.62	.340	425	840

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 58 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.67	.72	.55	.64	.63	.338	101	875
30..	.70	.70	.53	.56	.60	.324	947	1344
31..	.44	.44	.36	.37	.36	.224	700	1342

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.32	.43	.31	.31@.32	.32	.211	435	1457
4..	.30	.38	.25	.32	.32	.211	547	1707
5..	.50	.50	.37	.44B	.44	.288	324	1782
6..	.35	.37	.30	.31	.31	.220	328	1623
7..	.26	.26	.24	.25	.23	.187	288	1645
8..	.19	.25B	.17	.21	.19	.166	106	1644
11..	.13	.14	.10	.13	.12	.117	156	1640
12..	.16	.23	.16	.20	.19	.207	596	1477
13..	.14	.16	.11	.13	.13	.152	33	1486
14..	.11	.12	.09	.09	.09	.110	87	1522
15..	.10	.11	.10	.10	.10	.115	85	1567
18..	.12	.17	.12	.16	.16	.148	70	1593
19..	.13	.13	.08	.08	.08	.076	395	1520
20..	.07	.08	.05	.05	.05	.050	55	1550
21..	.06	.08	.04	.04	.04	.039	137	1569
22..	.04	.05	.03	.03	.04	.045	213	1375
25..	.02	.02	.02	.02	.02	.021	26	1391
26..	.02	.02	.01	.02	.02	.044	77	1462
27..	.03	.03	.02	.02	.01	.012	73	1523
28..	....	....	....	.01N	.01	.027	....	1523
29..	....	....	....	.01N	....	.002	....	1523

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.01	.01	.01	.01	....	.000	12	1535
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1535
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1535

SEPTEMBER 1986 59 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	Exchange Closed; Independence Day							
7..	3.21	3.21	3.21	3.21	3.21	.779	1	1
8..	....	....	2.70A	2.90A	3.01	.759	....	1
9..	....	3.20B	2.97A	2.97A	2.83	.737	....	1
10..	....	2.98B	....	2.98B	2.93	.755	....	1
11..	....	3.25B	....	3.25B	3.57	.828	....	1
14..	....	....	2.88A	2.88A	2.86	.762	....	1
15..	....	....	2.28A	2.28A	2.22	.668	....	1
16..	....	....	2.14A	2.14A	2.10	.655	....	1
17..	....	2.29B	....	2.29B	2.18	.674	....	1
18..	....	....	1.72A	1.72A	1.72	.593	....	1
21..	1.70	1.70	1.49	1.49	1.44	.547	9	10
22..	1.51	1.72B	1.48A	1.55	1.55	.579	15	25
23..	1.97	1.97	1.48	1.48	1.44	.562	4	25
24..	1.60	1.64B	1.58A	1.60	1.66	.618	2	25
25..	....	1.90B	....	1.90B	1.80	.653	....	25
28..	1.13	1.13	1.00	1.00	1.03	.479	23	47
29..	1.11	1.13	.90	1.03	1.04	.479	27	67
30..	1.10	1.10	.90	.98	.99	.465	354	358
31..	.74	.75	.65	.65	.65	.350	145	416

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.59	.71	.55	.62	.60	.337	121	427
4..	.49	.66	.47	.60	.60	.344	249	659
5..	.88	.92B	.70	.83@.84	.83	.439	848	1053
6..	.60	.65	.55	.61	.61	.360	884	1620
7..	.51	.54	.47	.47	.50	.320	162	1709
8..	.40	.48	.39	.40	.40	.295	136	1834
11..	.29	.32	.26	.26	.28	.234	165	1882
12..	.38	.50	.38	.44	.44	.367	439	2025
13..	.33	.40	.32	.32	.33	.296	149	2121
14..	.26	.31	.25	.28	.26	.235	737	2314
15..	.25	.31	.25	.29	.28	.249	54	2347
18..	.29	.45	.27A	.38@.39	.38	.315	344	2431
19..	.39	.39	.21	.21@.23	.22	.197	964	2491
20..	.18	.18	.14	.15	.15	.147	532	2661
21..	.18	.18	.11	.12	.12	.126	316	2715
22..	.13	.16	.13	.14@.13	.13	.146	550	2678
25..	.08	.08	.06	.08	.07	.094	50	2698
26..	.07	.14	.06	.14	.12	.169	520	2410
27..	.11@.12	.12	.03	.05	.04	.072	1445	2643
28..	.05	.15	.05	.09B	.11	.137	100	2751
29..	.07	.07	.01	.01	.02	.029	438	2736

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 59 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.02N	.01	.001	....	2736
3..	.01	.01	.01	.01	.01	.000	106	2671
4..	.01	.01	CAB	CAB	CAB	000	2	2671
5..	CAB	.01	CAB	.01	....	.042	4	....

SEPTEMBER 1986 60 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.07	2.07	2.07	2.07	2.09	.669	5	5
22..	....	2.46B	....	2.46B	2.20	.700	....	5
23..	....	2.60B	....	2.20N	2.11	.686	....	5
24..	....	2.33B	....	2.21B	2.34	.737	....	5
25..	....	2.67B	....	2.62B	2.54	.768	....	5
28..	....	....	2.33A	2.33A	1.60	.618	....	5
29..	1.65	1.80B	1.64A	1.64A	1.62	.620	11	16
30..	1.52	1.70B	1.52	1.52	1.56	.609	3	18
31..	1.16	1.20B	1.11	1.11	1.10	.493	44	51

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.99	1.21	.98	1.00	1.02	.482	166	175
4..	.94	1.08B	.91	1.01A	1.02	.496	71	188
5..	1.34	1.50B	1.25A	1.25A	1.36	.596	76	201
6..	1.03	1.14	1.03	1.07	1.06	.519	38	207
7..	.90	.94	.88A	.90	.90	.478	154	327
8..	.81	.95	.78	.81	.77	.455	105	394
11..	.58	.64	.55	.58	.58	.392	107	419
12..	.82	.98	.78	.94	.92	.552	218	433
13..	.70	.83	.70	.74A	.72	.479	52	358
14..	.60	.68	.57	.58	.57	.411	459	771
15..	.60	.65	.60	.62	.61	.435	36	800
18..	.67	.87	.64	.78	.80	.528	52	813
19..	.82	.82	.50	.50	.50	.388	161	846
20..	.44	.44	.36	.37	.38	.321	100	835
21..	.48	.48	.30	.31	.33	.294	200	806
22..	.40	.40	.35	.37@.35	.35	.333	476	979
25..	.27	.27	.22	.22	.23	.270	562	1456
26..	.26	.45	.26	.45	.42	.412	895	1037
27..	.36@.35	.38	.14	.16@.15	.18	.246	718	1348
28..	.21	.46	.13	.38	.37	.391	2345	1972
29..	.30	.30	.08	.08	.07	.152	1072	1802

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.06	.07	.04	.04	.04	.048	572	1699
3..	.09	.10	.03	.03	.03	.030	192	1726
4..	.02	.03	.01	.01	.02	.034	62	1707
5..	.02	.31	.01	.20@.23	.25	.713	1199	1107
8..	....	....	....	....	....	.923	....	....

SEPTEMBER 1986 61 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.80	1.80	1.80	1.80	1.59	.626	5	5
4..	1.49	1.70B	1.46A	1.49	1.64	.646	100	105
5..	....	2.19B	....	1.85B	2.05	.738	....	105
6..	....	....	1.74A	1.74A	1.67	.672	....	105
7..	1.53	1.53	1.45A	1.50	1.48	.638	11	115
8..	1.43	1.52B	1.38A	1.43	1.33	.620	1	116
11..	1.03	1.16	1.03	1.12A	1.08	.568	296	407
12	1.58	1.61B	1.58	1.61B	1.58	.722	3	406
13..	1.39	1.39	1.32A	1.38A	1.31	.664	1	406
14..	1.09	1.14B	1.09	1.10	1.09	.604	14	405
15..	1.13	1.18B	1.13	1.18B	1.15	.633	1	406
18..	1.35	1.50	1.30	1.50	1.45	.731	3	406
19..	1.31	1.31	1.08A	1.08A	1.01	.608	2	394
20..	.88	.90	.77	.80	.81	.544	177	484
21..	.91	.96B	.71	.73B	.74	.520	36	498
22..	.88	.88	.72	.85	.83	.571	220	634
25..	.70	.70	.60	.60	.62	.530	371	945
26..	.67	.90B	.67	.90B	.98	.691	225	807
27..	.85	.85	.48	.58	.57	.528	198	896
28..	.62	1.00	.53	.90	.93	.700	200	904
29..	.77	.77	.29	.33@.29	.32	.432	1575	2118

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.21	.35	.20	.24	.23	.361	1392	1210
3..	.38	.45B	.16	.27	.24	.386	716	1263
4..	.23	.37	.14	.37	.33	.662	469	1447
5..	.28	1.23	.28	1.22	1.25	.997	474	1319
8..	....	....	....	....	....	.998	....	....

SWISS FRANC OPTION ON FUTURES — PUTS

SEPTEMBER 1986 62 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	1.96	1.96	1.95A	1.95A	1.90	.798	1	1
18..	....	2.08B	....	2.08B	2.29	.875	....	1
19..	2.00	2.30B	2.00	2.00	1.73	.795	....	....
20..	....	....	1.48A	1.48A	1.51	.750	....	....
21..	....	1.69B	1.40A	1.40A	1.40	.736	....	....
22..	1.50	1.53B	1.50	1.50	1.53	.783	2	2
25..	....	....	1.41A	1.41A	1.27	.774	....	2
26..	....	1.44B	....	1.35B	1.78	.886	...	2
27..	1.37	1.37	1.18A	1.21B	1.26	.793	13	15
28..	....	1.80B	....	1.80B	1.73	.905	....	15
29..	....	....	1.20A	1.20A	.96	.748	....	15

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.85	.85	.81	.81	.85	.822	24	37
3..	.96	1.18B	.93A	.93A	.90	.898	5	25
4..	.87	.87	.87	.87	1.21	.995	1	25
5..	1.33	2.15B	1.32A	2.15B	2.25	.999	1	24
8..	....	....	....	....	....	.999	....	....

DECEMBER 1986 49 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.55	.55	.55	.55	.55	.146	50	50
6..	....	.65B	....	.57B	.56	.157	...	50
7..	....	....	.55A	.55A	.48	.138	....	50
8..	....	....	.47A	.47A	.50	.142	....	50
9..	....	....	....	.50N	.48	.140	....	50
12..	.40	.40	.40	.40	.43	.119	25	75
13..	....	.45B	....	.45B	.41	.136	....	50
14..	....	.45B	....	.41N	.44	.138	....	50
15..	....	....	....	.44N	.38	.137	....	50
16..	....	.40B	....	.40B	.50	.166	....	50
19..	....	....	....	.50N	.46	.156	....	50
20..	....	....	....	.49B	.59	.189	....	50
21..	....	.65B	....	.65B	65	.201	....	50
22..	....	....	....	.65N	.65	.210	....	50
23..	.66	.66	.66	.66	.71	.214	160	210
26..	Exchange Closed; Memorial Day							
27..	.65	.65	.65	.65	.58	.188	1	211
28..	.60	60	.60	.60	.66	.202	1	212
29..	....	.68B	....	.68B	.72	.222	....	212
30..	....	.76B	....	.76B	.88	.260	....	212

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	.80A	.80A	.77	.239	....	212
3..	.63	.64	.63A	.64	.61	.181	1	213
4..	....	....	.60A	.61N	.53	.173	....	213
5..	....	....	.42A	.42A	.42	.133	....	213
6..	....	....	....	.42N	.40	.124	....	213
9..	....	....	....	.40N	.40	.138	....	213
10..	....	....	.33A	.33A	.33	.114	....	213
11..	....	....	....	.33N	.34	.118	....	213
12..	....	....	....	.34N	.33	.113	....	213
13..	....	.36B	....	.33N	.31	.113	....	213
16..	...	....	....	.31N	.31	.115	....	213
17..	....	.38B	....	.38B	.39	.140	....	213
18..	....	....	.27A	.39N	33	.126	....	213
19..	....	.35B	....	.35B	.33	.127	....	213
20..	....	.35B	....	.35B	.40	.147	....	213
23..	....	....	.33A	.33A	.30	.117	....	213
24..	....	.31B	....	.30N	.32	.110	....	213
25..	....	....	.30A	.32N	.33	.115	....	213
26..	....	....	....	.33N	.28	.099	....	213
27..	....	...	.25A	.25A	.23	.079	....	213
30..	....	....	.20A	.20A	.17	.063	....	213

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.17N	.18	.064	....	213
2..	....	....	.17A	.17A	.16	.059	....	213
3..	....	....	.15A	.16N	.15	.053	....	213
4..	Exchange Closed; Independence Day							
7..	.14	.15B	.14	15B	.16	.065	10	213
8..	....	....	....	.16N	.16	.058	....	213
9..	....	....	....	.16N	.14	.052	....	213
10..	....	....	....	.14N	.14	.054	....	213
11..	....	.17B	....	.17B	.19	.072	....	213
14..	.15	.18B	.15	.15	.15	.051	1	214
15..	.13	.13	.13	.13	.11	.035	4	214
16..	....	....	....	.11N	.09	.033	....	215
17..	....	....	....	.09N	09	.034	....	214
18..	....	....	....	.09N	07	.025	....	214
21..	....	....	....	.07N	.06	.020	....	214

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 49 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.06	.06	.06	.06	.07	.021	50	214
23..	....	....	....	.07N	.06	.019	....	214
24..	....	....	....	.06N	.05	.022	....	214
25..	....	....	....	.05N	.06	.024	....	214
28..	....	....	....	.06N	.03	.011	....	214
29..	....	....	....	.03N	.03	.011	....	214
30..	.04@.03	.04	.03	.03	.03	.010	100	164
31..	....	....	....	.03N	.02	.006	50	164

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.006	5	164
4..	....	....	....	.02N	.02	.006	....	164
5..	....	....	....	.02N	.02	.008	....	164
6..	....	....	....	.02N	.02	.006	....	164
7..	....	....	....	.02N	.02	.005	....	164
8..	....	....	....	.02N	.01	.004	....	164
11..	....	....	....	.01N	.01	.002	....	164
12..	....	....	....	.01N	.01	.004	....	164
13..	....	....	....	.01N	.01	.003	....	164
14..	....	....	....	.01N	.01	.002	....	164
15..	....	....	....	.01N	.01	.002	....	164
18..	....	....	....	.01N	.01	.002	....	164
19..	....	....	....	.01N	.01	.001	....	164
20..	....	....	....	.01N	.01	.001	....	164
21..	....	....	....	.01N	.01	.001	....	164
22..	....	....	....	.01N	.01	.001	....	164
25..	....	....	....	.01N	.01	.001	...	164
26..	....	....	....	.01N	.01	.001	....	164
27..	....	....	....	.01N	.01	.001	....	164
28..	....	....	....	.01N	.01	.001	....	164
29..	....	....	....	.01N	.01	.000	....	164

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.01N	.01	.000	....	164
3..	....	....	....	.01N	.01	.000	....	164
4..	....	....	....	.01N	.01	.000	....	164
5..	....	....	....	.01N	.01	.001	....	164
8..	....	....	....	.01N	.01	.002	....	164
9..	....	....	....	.01N	.01	.001	....	164
10..	....	....	....	.01N	.01	.001	....	164
11..	....	....	....	.01N	.01	.002	....	164
12..	....	....	....	.01N	.01	.001	....	164
15..	....	....	....	.01N	.01	.000	....	164
16..	....	....	....	.01N	.01	000	....	164
17..	....	....	....	.01N	.01	.000	....	164
18..	....	....	....	.01N	.01	.000	....	164
19..	....	....	....	.01N	.01	.000	....	164
22..	....	....	....	.01N	.01	.000	....	164
23..	....	....	....	.01N	.01	.000	....	164
24..	....	....	....	.01N	....	.000	....	164
25..	CAB	CAB	CAB	CAB	CAB	.000	....	164
26..	CAB	CAB	CAB	CAB	CAB	.000	....	164
29..	CAB	CAB	CAB	CAB	CAB	.000	....	164
30..	CAB	CAB	CAB	CAB	CAB	.000	....	164

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	164
2..	CAB	CAB	CAB	CAB	CAB	.000	....	164
3..	CAB	CAB	CAB	CAB	CAB	.000	....	164
6..	CAB	CAB	CAB	CAB	CAB	.000	....	164
7..	CAB	CAB	CAB	CAB	CAB	.000	....	164
8..	CAB	CAB	CAB	CAB	CAB	.000	....	164
9..	CAB	CAB	CAB	CAB	CAB	.000	....	164
10..	CAB	CAB	CAB	CAB	CAB	.000	....	164
13..	CAB	CAB	CAB	CAB	CAB	.000	....	164
14..	CAB	CAB	CAB	CAB	CAB	.000	....	164
15..	CAB	CAB	CAB	CAB	CAB	.000	....	164
16..	CAB	CAB	CAB	CAB	CAB	.000	....	164
17..	CAB	CAB	CAB	CAB	CAB	.000	....	164
20..	CAB	CAB	CAB	CAB	CAB	.000	....	164
21..	CAB	CAB	CAB	CAB	CAB	.000	....	164
22..	CAB	CAB	CAB	CAB	CAB	.000	....	164
23..	CAB	CAB	CAB	CAB	CAB	.000	....	164
24..	CAB	CAB	CAB	CAB	CAB	.000	....	164
27..	CAB	CAB	CAB	CAB	CAB	.000	....	164
28..	CAB	CAB	CAB	CAB	CAB	.000	....	164
29..	CAB	CAB	CAB	CAB	CAB	.000	....	164
30..	CAB	CAB	CAB	CAB	CAB	.000	....	164
31..	CAB	CAB	CAB	CAB	CAB	.000	....	164

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 49 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	164
4	CAB	CAB	CAB	CAB	CAB	.000	....	164
5	CAB	CAB	CAB	CAB	CAB	.000	....	164
6	CAB	CAB	CAB	CAB	CAB	.000	....	164
7	CAB	CAB	CAB	CAB	CAB	.000	....	164
10	CAB	CAB	CAB	CAB	CAB	.000	....	164
11	CAB	CAB	CAB	CAB	CAB	.000	....	164
12	CAB	CAB	CAB	CAB	CAB	.000	....	164
13	CAB	CAB	CAB	CAB	CAB	.000	....	164
14	CAB	CAB	CAB	CAB	CAB	.000	....	164
17	CAB	CAB	CAB	CAB	CAB	.000	....	164
18	CAB	CAB	CAB	CAB	CAB	.000	....	164
19	CAB	CAB	CAB	CAB	CAB	.000	....	164
20	CAB	CAB	CAB	CAB	CAB	.000	....	164
21	CAB	CAB	CAB	CAB	CAB	.000	....	164
24	CAB	CAB	CAB	CAB	CAB	.000	....	164
25	CAB	CAB	CAB	CAB	CAB	.000	....	164
26	CAB	CAB	CAB	CAB	CAB	.000	....	164
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	164

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	164
2	CAB	CAB	CAB	CAB	CAB	.000	....	164
3	CAB	CAB	CAB	CAB	CAB	.000	....	164
4	CAB	CAB	CAB	CAB	CAB	.000	....	164

DECEMBER 1986 50 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.20	1.20	1.20	1.20	1.30	.334	....	....
2	1.43@.42	1.43	1.35A	1.42B	1.50	.367	225	225
3	....	1.65B	....	1.65B	1.68	.394	....	175
4	....	....	....	1.68N	1.68	.393	....	175
7	....	1.75B	....	1.75B	1.81	.424	....	175
8	....	....	1.50A	1.50A	1.48	.424	....	175
9	1.40	1.40	1.40	1.40	1.43	.345	1	176
10	1.40	1.40	1.40	1.40	1.10	.285	5	181
11	1.28	1.28	1.22A	1.28	1.35	.311	1	182
14	....	....	....	1.35N	1.27	.314	....	182
15	....	1.40B	....	1.27N	1.36	.317	....	182
16	....	....	.90A	.90A	1.04	.253	....	182
17	....	....	.95A	.95A	.86	.224	....	182
18	....	....	.82A	.82A	.73	.208	....	182
21	.76	.76	.72A	.72A	.69	.198	2	184
22	....	....	....	.69N	.77	.198	....	184
23	....	....	.75A	.75A	.76	.191	....	184
24	....	....	....	.76N	.78	.201	....	184
25	....	.80B	.75A	.75A	.61	.165	....	184
28	....	.65B	....	.61N	.60	.168	....	184
29	.57	.57	.57	.57	.58	.176	100	284
30	.61	.61	.60A	.61	.61	.183	....	284

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.68B	....	.66B	.88	.228	100	384
2	....	....	.84A	.85A	.82	.206	....	384
5	....	....	.80A	.80A	.72	.185	....	384
6	....	.90B	....	.76B	.76	.198	....	384
7	....	....	.71A	.71A	.63	.175	....	384
8	....	....	.62A	.62A	.66	.180	....	384
9	....	....	.62A	.62A	.64	.177	....	384
12	....	....	....	.64N	.55	.153	....	384
13	....	.60B	....	.60B	.56	.173	....	384
14	....	.60B	....	.56N	.59	.177	....	384
15	....	....	....	.59N	.54	.175	....	384
16	.65	.65*	.65	.65	.68	.210	23	396
19	....	....	.66A	.66A	.63	.199	....	396
20	....	....	....	.69B	.82	.237	....	396
21	.85	.85	.85	.85	.87	.251	1	396
22	.90	.90	.90	.90	.90	.261	1	396
23	....	....	....	.90N	.97	.267	....	396
26	Exchange Closed; Memorial Day							
27	.85	.85	.85	.85	.82	.238	1	396
28	....	....	.80A	.82N	.89	.254	....	396
29	....	.90B	....	.90B	.98	.278	....	396
30	....	1.03B	....	1.03B	1.17	.320	....	396

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	1.10A	1.10A	1.05	.298	....	396
3	....	....	.96A	.86A	.83	.232	....	396
4	....	....	[illegible]	.83N	.72	.223	....	396
5	....	....	.60A	.60A	.60	.177	....	396

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 50 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.58	.58	.58	.58	.56	.165	2	396
9	....	.60B	....	.60B	.57	.182	....	396
10	....	....	.48A	.48A	.46	.154	....	396
11	....	.47B	....	.47B	.49	.159	....	396
12	....	....	....	.49N	.47	.154	....	396
13	....	.52B	....	.47N	.46	.153	....	396
16	....	....	.43A	.46N	.45	.157	....	396
17	....	.52B	....	.52B	.56	.187	....	396
18	....	....	.49A	.56N	.48	.171	....	396
19	....	.50B	....	.50B	.49	.172	....	396
20	....	.55B	....	.55B	.57	.197	....	396
23	....	....	.40A	.49A	.45	.160	....	396
24	....	.46B	....	.45N	.47	.152	....	396
25	....	....	.43A	.47N	.48	.158	....	396
26	....	....	.43A	.43A	.41	.139	....	396
27	.40	.40	.37A	.37A	.33	.113	1	396
30	.30	.30	.30	.30	.26	.093	5	398

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25	.25	.25	.25	.27	.093	100	479
2	....	....	....	.27N	.24	.088	....	479
3	....	....	.22A	.24N	.21	.079	....	479
4	Exchange Closed; Independence Day							
7	.29	.29	.27A	.27A	.25	.096	3	482
8	.23	.24	.23	.24	.24	.087	100	582
9	.25	.26	.24	.25A	.21	.079	50	606
10	.24	.24	.24	.24	.22	.082	5	601
11	....	.25B	....	.25B	.29	.107	....	601
14	....	....	.23A	.23A	.21	.078	....	601
15	....	....	....	.21N	.16	.056	....	601
16	....	....	.15A	.15A	.14	.053	....	601
17	.13	.13	.13	.13	.15	.054	2	601
18	....	....	.14A	.14A	.11	.041	....	601
21	....	....	....	.11N	.09	.033	....	601
22	....	....	....	.09N	.09	.036	....	601
23	.10	.10	.10	.10	.09	.032	2	601
24	.10	.10	.10	.10	.09	.037	1	602
25	....	....	....	.09N	.10	.040	....	602
28	....	....	.07A	.07A	.04	.021	....	602
29	....	.05B	....	.05B	.05	.020	....	602
30	....	....	....	.05N	05	.019	....	602
31	.04	.04	.04	.04	.03	.013	1	603

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.03N	.03	.012	....	603
4	....	....	....	.03N	.03	.011	....	603
5	....	....	....	.03N	.03	.015	....	603
6	....	....	....	.03N	.03	.011	....	603
7	.03	.03	.03	.03	.03	.010	2	605
8	....	....	....	.03N	.02	.008	....	605
11	....	....	....	.02N	.02	.006	....	605
12	....	....	....	.02N	.02	.009	....	605
13	.02	.02	.02	.02	.02	.006	1	606
14	....	....	....	.02N	.02	.005	....	606
15	....	....	....	.02N	.02	.005	....	606
18	....	....	....	.02N	.02	.006	....	606
19	....	....	....	.02N	.02	.004	....	606
20	....	....	....	.02N	.01	.003	....	606
21	....	....	....	.01N	.01	.002	....	606
22	....	....	....	.01N	.02	.003	....	606
25	....	....	....	.02N	.01	.002	....	606
26	....	....	....	.01N	.01	.003	....	606
27	....	....	....	.01N	.01	.002	....	606
28	....	....	....	.01N	.02	.003	....	606
29	....	....	....	.02N	.01	.001	....	606

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.01N	.01	.001	....	606
3	....	....	....	.01N	.01	.001	....	606
4	....	....	....	.01N	.01	.002	....	606
5	....	....	....	.01N	.01	.004	....	606
8	.02	.02	.02	.02	.02	.005	1	607
9	....	....	....	.02N	.02	.003	....	607
10	....	....	....	.02N	.01	.003	....	607
11	....	....	....	.01N	.02	.005	....	607
12	.02	.02	.02	.02	.02	.002	1	607
15	....	....	....	.02N	.01	.001	....	607
16	....	....	....	.01N	.01	.001	....	607
17	....	....	....	.01N	.01	.000	....	607
18	....	....	....	.01N	.01	.000	....	607
19	....	....	....	.01N	.01	.000	....	607
22	....	....	....	.01N	.01	.001	....	607

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 50 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	....	....	.01N	.01	.001	....	607
24..	....	....	....	.01N	.01	.001	....	607
25..	....	....	....	.01N	.01	.001	....	607
26..	....	....	....	.01N	.01	.001	....	607
29..	....	....	....	.01N	....	.000	....	607
30..	CAB	CAB	CAB	CAB	CAB	.000	....	607

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	607
2..	CAB	CAB	CAB	CAB	CAB	.000	....	607
3..	CAB	CAB	CAB	CAB	CAB	.000	....	607
6..	CAB	CAB	CAB	CAB	CAB	.000	....	607
7..	CAB	CAB	CAB	CAB	CAB	.000	....	607
8..	CAB	CAB	CAB	CAB	CAB	.000	....	607
9..	CAB	CAB	CAB	CAB	CAB	.000	....	607
10..	CAB	CAB	CAB	CAB	CAB	.000	....	607
13..	CAB	CAB	CAB	CAB	CAB	.000	....	607
14..	CAB	CAB	CAB	CAB	CAB	.000	....	607
15..	CAB	CAB	CAB	CAB	CAB	.000	....	607
16..	CAB	CAB	CAB	CAB	CAB	.000	....	607
17..	CAB	CAB	CAB	CAB	CAB	.000	....	607
20..	CAB	CAB	CAB	CAB	CAB	.000	....	607
21..	CAB	CAB	CAB	CAB	CAB	.000	....	607
22..	CAB	CAB	CAB	CAB	CAB	.000	....	607
23..	CAB	CAB	CAB	CAB	CAB	.000	....	607
24..	CAB	CAB	CAB	CAB	CAB	.000	....	607
27..	CAB	CAB	CAB	CAB	CAB	.000	....	607
28..	CAB	CAB	CAB	CAB	CAB	.000	....	607
29..	CAB	CAB	CAB	CAB	CAB	.000	....	607
30..	CAB	CAB	CAB	CAB	CAB	.000	....	607
31..	CAB	CAB	CAB	CAB	CAB	.000	....	607

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	607
4..	CAB	CAB	CAB	CAB	CAB	.000	....	607
5..	CAB	CAB	CAB	CAB	CAB	.000	....	607
6..	CAB	CAB	CAB	CAB	CAB	.000	....	607
7..	CAB	CAB	CAB	CAB	CAB	.000	....	607
10..	CAB	CAB	CAB	CAB	CAB	.000	....	607
11..	CAB	CAB	CAB	CAB	CAB	.000	....	607
12..	CAB	CAB	CAB	CAB	CAB	.000	....	607
13..	CAB	CAB	CAB	CAB	CAB	.000	....	607
14..	CAB	CAB	CAB	CAB	CAB	.000	....	607
17..	CAB	CAB	CAB	CAB	CAB	.000	....	607
18..	CAB	CAB	CAB	CAB	CAB	.000	....	607
19..	CAB	CAB	CAB	CAB	CAB	.000	....	607
20..	CAB	CAB	CAB	CAB	CAB	.000	....	607
21..	CAB	CAB	CAB	CAB	CAB	.000	....	607
24..	CAB	CAB	CAB	CAB	CAB	.000	....	607
25..	CAB	CAB	CAB	CAB	CAB	.000	....	607
26..	CAB	CAB	CAB	CAB	CAB	.000	....	607
27..	Exchange Closed: Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	607

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	607
2..	CAB	CAB	CAB	CAB	CAB	.000	....	607
3..	CAB	CAB	CAB	CAB	CAB	.000	....	607
4..	CAB	CAB	CAB	CAB	CAB	.000	....	607

DECEMBER 1986 51 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.00	1.00	1.00	1.00	.95	.267	1	1
24..	1.30	1.30	1.30	1.30	1.53	.366	3	4
25..	....	1.55B	....	1.55B	1.83	.402	....	4
26..	....	....	....	1.83N	1.78	.395	....	4
27..	1.55	1.58B	1.55	1.58B	1.59	.374	55	59
28..	Exchange Closed: Good Friday							
31..	1.66	1.67B	1.64A	1.64A	1.58	.376	1	60

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.58N	1.65	.393	....	60
2..	....	1.83B	....	1.83B	1.91	.427	....	60
3..	....	2.10B	....	2.10B	2.12	.455	....	60
4..	....	2.15B	....	2.15B	2.09	.455	....	60
7..	....	2.25B	....	2.25B	2.28	.487	....	60
8..	....	....	2.00A	2.00A	1.89	.487	....	60
9..	1.88	1.88	1.88	1.88	1.83	.405	5	65
10..	1.80	1.80	1.80	1.80	1.42	.341	3	68
11..	1.60	1.60	1.56A	1.60	1.71	.368	2	70

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 51 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	1.64	1.64	1.64	1.64	1.63	.371	1	69
15..	....	1.80B	....	1.63N	1.71	.374	....	69
16..	....	....	1.15A	1.15A	1.35	.305	....	69
17..	....	....	1.25A	1.25A	1.12	.273	....	69
18..	1.10	1.10	1.08A	1.10	.98	.255	5	74
21..	....	....	....	.98N	.92	.243	....	74
22..	....	....	....	.92N	1.00	.243	....	74
23..	....	....	.98A	.98A	.97	.235	....	74
24..	....	....	....	.97N	1.02	.246	....	74
25..	....	1.05B	.95A	.95A	.82	.205	....	74
28..	....	....	.78A	.82N	.79	.209	....	74
29..	....	....	....	.79N	.77	.218	....	74
30..	....	.80B	.75A	.77N	.79	.226	....	74

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.93B	....	.93B	1.13	.277	....	74
2..	....	....	1.09A	1.10A	1.07	.252	....	74
5..	....	....	1.00A	1.00A	.93	.229	....	74
6..	....	1.15B	....	.96B	1.00	.243	....	74
7..	.93	.93	.93	.93	.82	.218	200	274
8..	....	....	.80A	.80A	.87	.223	....	274
9..	....	....	.82A	.82A	.85	.220	....	274
12..	....	....	....	.85N	.67	.193	....	274
13..	....	.80B	....	.80B	.75	.216	....	274
14..	....	.80B	....	.75N	.79	.220	....	274
15..	....	....	.70A	.79N	.74	.219	....	274
16..	....	.80B	....	.80B	.91	.259	....	274
19..	....	....	.88A	.88A	.88	.246	....	274
20..	....	....	....	1.05B	1.09	.289	....	274
21..	....	1.10B	....	1.10B	1.17	.305	....	274
22..	....	1.18B	....	1.18B	1.20	.316	....	274
23..	....	....	....	1.20N	1.29	.323	....	274
26..	Exchange Closed: Memorial Day							
27..	1.33	1.33	1.10A	1.10A	1.10	.293	....	274
28..	....	....	....	1.10N	1.18	.311	24	298
29..	....	1.25B	....	1.25B	1.29	.338	....	298
30..	....	1.38B	....	1.38B	1.55	.384	....	298

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.45	1.45	1.38A	1.38A	1.40	.361	220	512
3..	....	....	1.15A	1.20A	1.10	.289	20	538
4..	....	....	....	1.10N	.97	.280	....	538
5..	.85	.85	.78A	.78A	.79	.226	6	544
6..	....	....	....	.79N	.75	.213	....	544
9..	.80	.80	.80	.80	.79	.234	10	554
10..	....	....	.67A	.67A	.65	.201	....	554
11..	....	....	....	.65N	.68	.207	....	554
12..	....	....	....	.68N	.65	.201	....	554
13..	....	.72B	....	.65N	.64	.201	....	554
16..	....	....	....	.64N	.64	.205	....	554
17..	....	.74B	....	.74B	.77	.241	....	554
18..	....	....	.70A	.77N	.68	.223	....	554
19..	....	.70B	....	.70B	.69	.224	....	554
20..	....	.80B	....	.80B	.81	.254	....	554
23..	....	....	.65A	.68A	.64	.212	....	554
24..	....	.66B	....	.64N	.66	.203	....	554
25..	....	....	.62A	.66N	.68	.210	....	554
26..	....	....	.63A	.63A	.59	.187	....	554
27..	....	....	.51A	.51A	.48	.156	....	554
30..	....	....	.43A	.43A	.38	.131	....	554

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.38	.38	.35A	.35A	.39	.131	100	574
2..	....	....	....	.39N	.36	.125	....	574
3..	.31	.31	.30	.30	.32	.114	400	974
4..	Exchange Closed: Independence Day							
7..	....	.35B	....	.35B	.37	.136	....	974
8..	....	....	.33A	.37N	.36	.125	....	974
9..	.38	.40	.36	.40	.31	.114	50	984
10..	.34	.35	.34	.35	.34	.119	11	981
11..	....	.38B	....	.38B	.44	.151	....	981
14..	....	....	.33A	.33A	.32	.115	....	981
15..	....	....	.31A	.31A	.24	.085	....	981
16..	.21	.21	.21	.21	.21	.080	50	1025
17..	....	.22B	....	.21N	.23	.083	....	1031
18..	....	....	.21A	.21A	.16	.063	....	1031
21..	.16	.16	.16	.16	.14	.053	10	1041
22..	....	....	....	.14N	.15	.057	....	1041
23..	....	....	....	.15N	.14	.052	....	1041
24..	....	....	....	.14N	.14	.060	....	1041
25..	....	....	....	.14N	.16	.064	....	1041
28..	....	....	.13A	.13A	.07	.036	....	1041
29..	....	....	....	.07N	.09	.035	....	1041

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 51 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30 ..	....	....	....	.09N	.08	.033	....	1041
31 ..	.06	.08	.08	.08	.06	.023	10	1051

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.06N	.06	.021	....	1041
4 ..	....	....	....	.06N	.05	.021	....	1031
5 ..	....	....	....	.05N	.06	.028	....	1031
6 ..	....	....	....	.06N	.06	.021	....	1031
7 ..	....	....	....	.06N	.05	.018	....	1031
8 ..	....	....	....	.05N	.04	.016	....	1031
11 ..	....	....	....	.04N	.03	.012	....	1031
12 ..	....	....	....	.03N	.04	.017	....	1031
13 ..	....	....	....	.04N	.03	.013	....	1031
14 ..	....	....	....	.03N	.02	.010	....	1031
15 ..	....	....	....	.02N	.03	.010	....	1031
18 ..	....	....	....	.03N	.03	.012	....	1031
19 ..	....	....	....	.03N	.03	.008	....	1031
20 ..	....	....	....	.03N	.02	.007	....	1031
21 ..	....	....	....	.02N	.02	.006	....	1031
22 ..	....	....	....	.02N	.03	.007	....	1031
25 ..	....	....	....	.03N	.02	.005	....	1031
26 ..	....	....	....	.02N	.03	.008	....	1031
27 ..	....	....	....	.03N	.02	.005	....	1031
28 ..	....	....	....	.02N	.03	.008	....	1031
29 ..	....	....	....	.03N	.02	.004	....	1031

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	....	....	....	.02N	.02	.003	....	1031
3 ..	....	....	....	.02N	.02	.003	....	1031
4 ..	....	....	....	.02N	.02	.004	....	1031
5 ..	....	....	....	.02N	.02	.009	....	1031
8 ..	.03	.03	.03	.03	.03	.012	100	1131
9 ..	.03	.04	.03	.03A	.03	.009	467	676
10 ..	....	....	....	.03N	.02	.007	....	676
11 ..	....	....	....	.02N	.04	.013	45	676
12 ..	....	....	....	.04N	.05	.006	....	676
15 ..	....	....	....	.05N	.02	.004	....	676
16 ..	....	....	....	.02N	.02	.004	....	676
17 ..	....	....	....	.02N	.02	.002	....	676
18 ..	....	....	....	.02N	.01	.001	....	676
19 ..	....	....	....	.01N	.01	.001	....	676
22 ..	....	....	....	.01N	.02	.002	....	676
23 ..	....	....	....	.02N	.03	.004	....	676
24 ..	....	....	....	.03N	.02	.003	....	676
25 ..	....	....	....	.02N	.02	.003	....	676
26 ..	....	....	....	.02N	.02	.004	....	676
29 ..	....	....	....	.02N	.01	.001	....	631
30 ..	....	....	....	.01N	.01	.001	....	631

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.01N	....	.001	....	631
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
30 ..	CAB	CAB	CAB	CAB	CAB	.000	...	631
31 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 51 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	631

DECEMBER 1986 52 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19 ..	1.40	1.43	1.40	1.43	1.46	.351	6	6
20 ..	1.41	1.41	1.41	1.41	1.35	.342	1	7
21 ..	...	....	....	1.35N	1.23	.319	....	7
24 ..	....	1.67B	....	1.67B	1.93	.424	....	7
25 ..	....	....	....	1.93N	2.27	.462	....	7
26 ..	2.19	2.19	2.19	2.19	2.27	.454	....	9
27 ..	....	....	2.05A	2.08A	2.00	.433	1	8
28 ..	Exchange Closed; Good Friday							
31 ..	....	2.11B	....	2.00N	2.01	.435	....	8

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	2.00	2.06B	2.00	2.06B	2.10	.453	60	67
2 ..	....	2.32B	....	2.32B	2.40	.488	....	67
3 ..	....	2.60B	....	2.60B	2.63	.517	....	67
4 ..	....	....	2.61A	2.61A	2.60	.516	....	67
7 ..	....	2.75B	....	2.75B	2.84	.549	....	67
8 ..	2.47	2.47	2.46	2.46	2.35	.549	50	117
9 ..	....	....	2.28A	2.30A	2.28	.465	....	117
10 ..	....	....	2.00A	2.00A	1.80	.399	....	92
11 ..	1.92	2.06	1.92	2.06	2.15	.427	170	192
14 ..	2.10	2.10	2.10	2.10	2.05	.430	7	199
15 ..	....	2.20B	....	2.05N	2.13	.433	1	198
16 ..	1.69	1.70B	1.69	1.69	1.68	.360	60	198
17 ..	....	....	1.45A	1.45A	1.43	.325	....	198
18 ..	....	....	1.35A	1.40A	1.26	.306	....	198
21 ..	1.30	1.30	1.19	1.21	1.20	.293	400	598
22 ..	1.22	1.22	1.22	1.22	1.29	.293	60	538
23 ..	1.36	1.36	1.25A	1.36	1.29	.282	....	538
24 ..	....	....	....	1.29N	1.30	.295	1	539
25 ..	....	1.32B	1.25A	1.25A	1.06	.250	....	539
28 ..	....	....	....	1.06N	1.04	.254	....	539
29 ..	...	....	....	1.04N	1.00	.265	....	539
30 ..	....	1.05B	....	1.00N	1.02	.274	....	539

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	1.23B	....	1.23B	1.44	.329	....	539
2 ..	....	....	1.31A	1.37A	1.31	.302	....	539
5 ..	....	....	1.25A	1.25A	1.20	.278	....	539
6 ..	....	1.40B	....	1.28B	1.24	.293	....	539
7 ..	....	....	1.18A	1.18A	1.05	.265	....	539
8 ..	....	....	1.02A	1.02A	1.12	.271	....	539
9 ..	....	....	1.02A	1.02A	1.09	.267	....	539
12 ..	.94	.94	.94	.94	.90	.237	50	582
13 ..	....	1.00B	....	1.00B	1.00	.262	....	582
14 ..	....	....	....	1.00N	1.02	.268	....	582
15 ..	....	....	1.00A	1.00A	.98	.267	....	582
16 ..	....	1.05B	....	1.05B	1.20	.312	....	582
19 ..	....	....	1.16A	1.16A	1.11	.298	....	582
20 ..	1.42	1.42	1.42	1.42	1.40	.345	5	587
21 ..	1.35	1.42B	1.35	1.42B	1.52	.362	23	587
22 ..	1.45	1.50B	1.45	1.50B	1.58	.375	1	588
23 ..	1.60	1.60	1.60	1.60	1.66	.383	50	638
26 ..	Exchange Closed; Memorial Day							
27 ..	1.62	1.62	1.52A	1.52A	1.45	.352	....	638
28 ..	....	....	1.40A	1.45N	1.54	.372	14	638
29 ..	....	1.55B	....	1.55B	1.68	.401	....	638
30 ..	1.81	1.98	1.81	1.98	1.98	.450	25	636

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 52 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.75	1.75	1.75	1.75	1.81	.427	200	836
3	....	....	1.52A	1.52A	1.44	.350	....	836
4	....	....	....	1.44N	1.28	.341	....	836
5	1.04	1.04	1.00A	1.00A	1.07	.282	2	836
6	....	....	1.05A	1.07N	.98	.268	....	836
9	....	1.08B	....	1.08B	1.07	.291	....	836
10	....	....	.80A	.80A	.88	.254	....	836
11	....	....	....	.88N	.92	.262	....	836
12	.90	.90	.88A	.90	.89	.255	1	837
13	....	.98B	....	.89N	.88	.255	....	837
16	.90	.90	.84	.84	.88	.261	15	830
17	....	1.04B	....	1.04B	1.05	.301	....	830
18	....	1.09B	.95A	1.05N	.94	.282	....	830
19	....	.95B	....	.95B	.96	.284	....	830
20	1.05	1.10B	1.05	1.10B	1.11	.318	50	855
23	.83	1.14B	.83	.87B	.89	.271	2	855
24	.93	.93	.93	.93	.91	.261	1	856
25	....	....	.85A	.91N	.94	.269	....	856
26	....	....	.90A	.90A	.82	.244	....	856
27	.74	.74	.74	.74	.68	.207	2	856
30	....	....	60A	.60A	.55	.177	....	856

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.55	.55	.50A	.50A	.56	.178	2	856
2	....	....	....	.56N	.51	.170	....	856
3	....	....	.47A	.47A	.47	.157	....	856
4	Exchange Closed: Independence Day							
7	.54	.54	.46A	.54	.54	.185	80	936
8	.48	.48	.48	.48	.52	.172	70	986
9	.54	.59	.52	.56A	.46	.158	50	1001
10	.51	.51	.51	.51	.49	.164	3	998
11	.47	.62	.47	.62	.62	.204	3	1000
14	....	....	.49A	49A	.46	.160	....	1000
15	.42	.45	.35	.35	.35	.122	6	1002
16	.36	.36	.34	.34	.32	.117	3	1004
17	....	....	....	.32N	.33	.120	....	1004
18	.30	.30	30	.30	.25	.094	1	1004
21	....	....	.24A	.24A	.21	.081	....	1004
22	.23	.23	23	.23	.23	.086	12	1015
23	.23	.24B	.23	.24B	.21	.079	5	1015
24	....	....	....	.21N	.22	.090	....	1013
25	.24	.24	.24	.24	.24	.097	12	1001
28	.17	.17	.17	.17	.12	.057	2	1000
29	....	.15B	....	.12N	.15	.057	....	1000
30	....	....	....	.15N	.15	.054	....	1000
31	.12	.14	.12	.14	.10	.038	110	1000

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.10	.036	....	990
4	.08	.08	.07A	.08	.08	.036	1	990
5	....	.09B	....	.08N	.10	.046	....	990
6	....	....	....	.10N	.10	.036	....	990
7	....	....	.09A	.09A	.09	.032	....	990
8	.09	.09	.09	.09	.06	.028	102	990
11	....	...	....	.06N	.05	.022	....	990
12	....	....	....	05N	.06	.031	....	1015
13	.06	.06	.06	.06	.05	.024	3	1040
14	....	....	....	.05N	.05	.019	4	1000
15	.06	.06	.06	.06	.05	.020	5	1000
18	....	....	....	.05N	.06	.024	....	1000
19	....	....	....	.06N	.05	.016	....	1000
20	....	....	....	.05N	.04	.014	....	1000
21	....	....	....	04N	.04	.013	....	1000
22	....	....	....	.04N	.05	.014	....	1000
25	....	....	....	.05N	.04	.012	....	1000
26	....	....	....	.04N	.05	.016	....	1000
27	....	....	....	.05N	.04	.011	....	1000
28	....	....	....	.04N	.06	.016	....	1000
29	....	....	....	.06N	.03	.009	....	1000

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.03N	.03	.008	....	1000
3	....	....	....	.03N	.03	.008	....	1000
4	....	....	....	03N	.03	.010	....	1000
5	....	....	....	.03N	.05	.019	....	1000
8	.04	.04	.04	.04	.06	.025	50	950
9	.06	.07	.06	.07	.06	.018	20	955
10	....	....	....	.06N	.05	.016	....	955
11	....	....	....	.05N	.07	.026	....	355
12	....	....	.06A	.07N	.08	.014	....	955
15	....	....	....	.08N	.04	.009	....	955
16	....	....	....	.04N	.04	.010	....	955

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 52 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.04	.04	.04	.04	.04	.006	5	950
18	.02	.03	.02	.03	.03	.002	2	949
19	....	....	....	.03N	.03	.002	....	949
22	....	....	....	.03N	.04	.006	....	949
23	....	....	....	.04N	.05	.010	....	949
24	....	....	....	.05N	.05	.009	....	949
25	....	....	....	.05N	.04	.008	....	949
26	....	....	....	.04N	.04	.010	....	949
29	....	....	....	.04N	.02	.003	....	949
30	....	....	....	.02N	.02	.004	....	949

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.01	.003	....	949
2	....	....	....	.01N	.01	.001	....	949
3	....	....	....	.01N	.01	.001	....	949
6	....	....	....	.01N	.01	.000	....	949
7	....	....	....	.01N	....	.001	....	949
8	CAB	CAB	CAB	CAB	CAB	.000	....	949
9	CAB	CAB	CAB	CAB	CAB	.000	....	949
10	CAB	CAB	CAB	CAB	CAB	.000	....	949
13	CAB	CAB	CAB	CAB	CAB	.000	....	949
14	CAB	CAB	CAB	CAB	CAB	.000	....	949
15	CAB	CAB	CAB	CAB	CAB	.000	....	949
16	CAB	CAB	CAB	CAB	CAB	.000	....	949
17	CAB	CAB	CAB	CAB	CAB	.000	....	949
20	CAB	CAB	CAB	CAB	CAB	.000	....	949
21	CAB	CAB	CAB	CAB	CAB	.000	....	949
22	CAB	CAB	CAB	CAB	CAB	.000	....	949
23	CAB	CAB	CAB	CAB	CAB	.000	....	949
24	CAB	CAB	CAB	CAB	CAB	.000	....	949
27	CAB	CAB	CAB	CAB	CAB	.000	....	949
28	CAB	CAB	CAB	CAB	CAB	.000	....	949
29	CAB	CAB	CAB	CAB	CAB	.000	....	949
30	CAB	CAB	CAB	CAB	CAB	.000	....	949
31	....	....	....	.01B	.01	.001	....	949

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.01N	.01	.001	....	949
4	.01	.01	.01	.01	.01	.000	500	676
5	.02	.02	.01	.01	.01	.000	....	676
6	....	....	....	.01N	....	.000	....	676
7	CAB	CAB	CAB	CAB	CAB	.000	100	726
10	CAB	CAB	CAB	CAB	CAB	.000	....	726
11	CAB	CAB	CAB	CAB	CAB	.000	....	726
12	CAB	CAB	CAB	CAB	CAB	.000	....	726
13	CAB	CAB	CAB	CAB	CAB	.000	....	726
14	CAB	CAB	CAB	CAB	CAB	.000	....	726
17	CAB	CAB	CAB	CAB	CAB	.000	....	726
18	CAB	CAB	CAB	CAB	CAB	.000	....	726
19	CAB	CAB	CAB	CAB	CAB	.000	....	726
20	CAB	CAB	CAB	CAB	CAB	.000	....	726
21	CAB	CAB	CAB	CAB	CAB	.000	....	726
24	CAB	CAB	CAB	CAB	CAB	.000	....	726
25	CAB	CAB	CAB	CAB	CAB	.000	....	726
26	CAB	CAB	CAB	CAB	CAB	.000	....	726
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	726

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	726
2	CAB	CAB	CAB	CAB	CAB	.000	....	726
3	CAB	CAB	CAB	CAB	CAB	.000	....	726
4	CAB	CAB	CAB	CAB	CAB	.000	....	726

DECEMBER 1986 53 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.53	2.56B	2.53	2.56B	2.64	.513	200	200
2	....	2.86B	....	2.86B	2.94	.549	....	200
3	....	3.20B	....	3.20B	3.22	.577	....	200
4	....	....	....	3.22N	3.22	.576	....	200
7	....	3.40B	....	3.40B	3.84	.608	....	200
8	....	....	3.30A	3.30A	2.89	.608	....	200
9	....	....	2.85A	2.85A	2.80	.526	....	200
10	....	....	2.55A	2.55A	2.25	.458	....	200
11	....	2.52B	....	2.52B	2.60	.487	....	200
14	....	....	....	2.60N	2.53	.489	....	200
15	....	2.70B	....	2.53N	2.62	.492	....	200
16	....	....	2.20A	2.20A	2.08	.416	....	200
17	....	....	1.95A	1.95A	1.80	.380	....	200
18	....	....	1.67A	1.67A	1.60	.359	....	200

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 53 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	1.65B	....	1.60N	1.52	.345	....	200
22	....	....	....	1.52N	1.62	.345	....	200
23	....	....	1.55A	1.55A	1.62	.334	....	200
24	....	....	....	1.62N	1.63	.347	....	200
25	....	1.65B	1.45A	1.45A	1.38	.298	....	200
28	....	....	1.35A	1.38N	1.32	.304	....	200
29	....	....	....	1.32N	1.26	.315	....	200
30	....	1.35B	....	1.26N	1.33	.326	....	200

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.59B	....	1.59B	1.81	.384	....	200
2	....	....	1.68A	1.75A	1.66	.356	....	200
5	1.50	1.50	1.50	1.50	1.50	.329	2	202
6	....	1.76B	....	1.61B	1.58	.346	...	202
7	1.61	1.61	1.50A	1.50A	1.36	.315	2	204
8	....	....	1.34A	1.34A	1.42	.321	....	204
9	....	....	1.34A	1.34A	1.40	.317	....	204
12	....	....	1.23A	1.24A	1.18	.285	....	204
13	1.16	1.35B	1.16	1.35B	1.30	.313	5	209
14	....	....	....	1.30N	1.32	.319	....	209
15	....	....	1.30A	1.30A	1.30	.319	....	209
16	....	1.40B	....	1.38B	1.54	.368	....	209
19	....	....	1.48A	1.48A	1.44	.354	....	209
20	....	....	....	1.80B	1.80	.403	....	209
21	....	....	....	1.80N	1.93	.422	....	209
22	....	1.94B	1.90A	1.94B	2.00	.436	....	209
23	2.02	2.02	2.02	2.02	2.11	.445	2	209
26	Exchange Closed; Memorial Day							
27	....	....	1.92A	1.92A	1.86	.413	....	209
28	....	1.88B	1.80A	1.88B	1.96	.435	....	209
29	....	2.00B	....	2.00B	2.13	.465	....	209
30	2.34	2.48	2.34	2.48	2.48	.516	7	214

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.21	2.21	2.21	2.21	2.29	.494	2	216
3	1.90	1.90	1.88	1.88	1.85	.415	5	214
4	....	....	1.80A	1.85N	1.67	.405	....	214
5	....	....	1.30A	1.30A	1.38	.343	....	214
6	....	....	....	1.38N	1.25	.327	....	214
9	1.33	1.42B	1.33	1.33	1.40	.354	1	215
10	1.30	1.30	1.20A	1.20A	1.18	.313	1	216
11	1.25	1.25	1.22	1.22	1.24	.322	4	219
12	....	....	1.21A	1.21A	1.19	.315	....	219
13	1.30	1.30	1.24A	1.25A	1.18	.315	2	221
16	....	....	....	1.18N	1.18	.322	....	221
17	....	1.38B	....	1.38B	1.40	.367	....	221
18	1.45	1.45	1.25A	1.45	1.26	.346	6	221
19	....	1.30B	....	1.30B	1.29	.349	....	221
20	1.39	1.50	1.39	1.50	1.50	.386	1	222
23	....	....	1.25A	1.25A	1.21	.336	50	272
24	....	....	....	1.21N	1.22	.325	100	372
25	....	....	1.11A	1.22N	1.26	.335	....	372
26	....	....	1.16A	1.16A	1.12	.307	....	372
27	.93	.93	.93	.93	.93	.265	6	372
30	....	....	.80A	.80A	.76	.232	....	372

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.76	.76	.74A	.74A	.78	.233	1	372
2	.76	.76	.76	.76	.73	.223	23	393
3	.71	.71	.67A	.68A	.68	.208	4	397
4	Exchange Closed: Independence Day							
7	....	.72B	.65A	.72B	.76	.242	....	397
8	.72	.72	.70A	.72	.73	.227	1	398
9	.74	.80	.74	.78	.66	.211	75	473
10	....	.68B	....	.68B	.69	.219	....	473
11	.80	.86	.80	.86	.87	.266	71	544
14	.72	.72	.67	.67	.66	.215	51	629
15	....	....	.60A	.61A	.50	.168	....	629
16	....	....	.48A	.48A	.48	.162	....	594
17	.51	.51	.51	.51	.48	.166	1	595
18	....	....	.45A	.45A	.37	.134	....	595
21	.32	.32	.32	.32	.32	.117	10	595
22	.36	.36	.36	.36	.35	.124	10	595
23	.40	.40	.35	.35	.31	.116	14	606
24	.32	.32	.32	.32	.32	.131	200	422
25	.37	.37	.37	.37	.36	.140	3	425
28	.30	.30	.28	.28	.21	.087	43	425
29	....	....	....	.21N	.22	.087	....	425
30	....	.29B	....	.22N	.21	.083	...	425
31	.16	.20	.16	.20	.16	.061	140	445

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 53 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.16N	.16	.058	125	545
4	.15	.15	.15	.15	.15	.058	1	414
5	....	.17B	....	.15N	.16	.073	....	414
6	....	....	.15A	.15A	.15	.059	....	414
7	.14	.14	.14	.14	.12	.052	2	414
8	.12	.12	.12	.12	.10	.048	10	414
11	....	....	....	.10N	.06	.038	....	414
12	....	....	....	.08N	.11	.053	....	414
13	....	....	..	.11N	.10	.043	....	414
14	.10	.10	.09	.09	.09	.035	101	440
15	....	....	..	.09N	.08	.036	....	440
18	....	.10B	....	.10B	.11	.042	....	440
19	.12	.12	.12	.12	.09	.030	....	440
20	....	....	....	.09N	.08	.026	2	440
21	....	....	....	.08N	.07	.024	....	440
22	....	.09B	....	.09B	.09	.026	....	440
25	....	....	....	.09N	.06	.023	....	440
26	.08	.09B	.08	.09B	.08	.031	100	490
27	.10	.10	.09A	.09A	.07	.022	4	490
28	.08	.08	.08	.08	.09	.030	50	492
29	.09	.09	.08A	.08A	.06	.018	12	504

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.06N	.05	.016	....	504
3	.06	.06	.06	.06	.05	.017	6	504
4	....	....	....	.05N	.06	.020	....	504
5	....	....	....	.06N	.08	.035	....	504
8	....	....	....	.08N	.11	.046	....	504
9	.10	.11	.10	.11	.10	.035	148	598
10	.10	.10	.10	.10	.08	.031	15	613
11	....	.12B	....	.12B	.12	.048	....	613
12	.11	.11	.11	.11	.11	.028	2	615
15	.08	.08	.08	.08	.07	.018	5	615
16	....	....	....	.07N	.08	.020	....	615
17	.07	.07	.04	.05	.05	.013	6	616
18	....	....	....	.05N	.04	.006	....	616
19	....	....	....	.04N	.04	.006	....	616
22	....	....	....	.04N	.05	.013	....	616
23	....	....	....	.05N	.07	.021	....	616
24	....	....	....	.07N	.07	.019	....	616
25	....	....	....	.07N	.06	.018	....	616
26	.06	.06	.06	.06	.06	.022	160	717
29	.03	.03	.03	.03	.03	.008	3	720
30	.02	.02	.02	.02	.03	.010	1	721

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.02A	.02A	.02	.007	....	721
2	.02	.02	.02	.02	.02	.005	20	741
3	.02	.02	.02	.02	.02	.004	102	843
6	.01	.01	.01	.01	.01	.002	1	843
7	....	....	....	.01N	.01	.003	....	843
8	....	....	....	.01N	....	.002	....	843
9	CAB	CAB	CAB	CAB	CAB	.002	....	843
10	CAB	CAB	CAB	CAB	CAB	.001	....	843
13	CAB	CAB	CAB	CAB	CAB	.000	....	843
14	CAB	CAB	CAB	CAB	CAB	.000	....	843
15	CAB	CAB	CAB	CAB	CAB	.000	....	843
16	CAB	CAB	CAB	CAB	CAB	.000	....	843
17	CAB	CAB	CAB	CAB	CAB	.000	....	843
20	CAB	CAB	CAB	CAB	CAB	.000	....	843
21	CAB	CAB	CAB	CAB	CAB	.000	....	843
22	CAB	CAB	CAB	CAB	CAB	.000	....	843
23	CAB	CAB	CAB	CAB	CAB	.000	....	843
24	CAB	CAB	CAB	CAB	CAB	.002	....	843
27	CAB	CAB	CAB	CAB	CAB	.003	....	843
28	CAB	CAB	CAB	CAB	CAB	.001	....	843
29	CAB	CAB	CAB	CAB	CAB	.001	....	843
30	CAB	CAB	CAB	CAB	CAB	.003	....	843
31	.02	.02	.02	.02	.02	.004	350	742

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.02N	.02	.004	....	742
4	....	....	....	.02N	.02	.003	....	742
5	....	....	....	.02N	.02	.003	....	742
6	.02	.02	.02	.02	.02	.003	50	693
7	....	....	....	.02N	.01	.002	....	693
10	....	....	....	.01N	....	.000	....	693
11	CAB	CAB	CAB	CAB	CAB	.000	....	693
12	CAB	CAB	CAB	CAB	CAB	.000	....	693
13	CAB	CAB	CAB	CAB	CAB	.000	....	693
14	CAB	CAB	CAB	CAB	CAB	.000	....	693

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 53 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.000	....	693
18	CAB	CAB	CAB	CAB	CAB	.000	....	693
19	CAB	CAB	CAB	CAB	CAB	.000	....	693
20	CAB	CAB	CAB	CAB	CAB	.000	....	693
21	CAB	CAB	CAB	CAB	CAB	.000	....	693
24	CAB	CAB	CAB	CAB	CAB	.000	....	693
25	CAB	CAB	CAB	CAB	CAB	.000	....	693
26	CAB	CAB	CAB	CAB	CAB	.000	....	693
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	693
IN DECEMBER								
1	CAB	CAB	CAB	CAB	CAB	.000	....	693
2	CAB	CAB	CAB	CAB	CAB	.000	....	693
3	CAB	CAB	CAB	CAB	CAB	.000	....	693
4	CAB	CAB	CAB	CAB	CAB	.000	....	693

DECEMBER 1986 54 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.55	2.55	2.55	2.55	2.61	.506	1	1
26	Exchange Closed; Memorial Day							
27	....	....	2.40A	2.40A	2.33	.476	....	1
28	2.24	2.35B	2.24	2.35B	2.45	.498	1	2
29	....	2.50B	....	2.50B	2.66	.530	....	2
30	2.95	2.95	2.95	2.95	3.06	.581	1	3
IN JUNE								
2	....	....	2.85A	2.85A	2.84	.559	....	3
3	2.30	2.35B	2.25A	2.30	2.32	.480	7	8
4	....	....	2.30A	2.32N	2.13	.471	....	8
5	....	....	1.73A	1.73A	1.76	.406	....	8
6	....	....	....	1.76N	1.63	.390	....	8
9	....	1.85B	....	1.70B	1.81	.419	....	8
10	....	....	1.55A	1.59A	1.55	.376	....	8
11	1.64	1.64	1.53A	1.64	1.61	.386	1	9
12	....	....	1.58A	1.58A	1.55	.379	....	9
13	....	1.70B	....	1.55N	1.55	.379	....	9
16	1.50	1.57	1.50	1.57	1.56	.387	19	27
17	....	1.82B	....	1.82B	1.81	.435	....	27
18	....	....	1.65A	1.81N	1.65	.413	....	27
19	....	1.70B	....	1.70B	1.69	.417	....	27
20	....	1.90B	....	1.90B	1.91	.457	....	27
23	....	1.95B	1.63A	1.63A	1.60	.405	....	27
24	1.60	1.60	1.59A	1.60	1.61	.394	5	31
25	1.51	1.54B	1.47A	1.51	1.65	.404	1	32
26	....	....	1.55A	1.55A	1.48	.374	1	33
27	1.30	1.36	1.29	1.30	1.25	.330	30	53
30	1.20	1.20	1.13A	1.13A	1.04	.293	16	53
IN JULY								
1	1.04	1.04	1.00A	1.04	1.06	.294	10	53
2	....	....	....	1.06N	.99	.284	....	53
3	.88	.88	.88	.88	.92	.267	2	53
4	Exchange Closed; Independence Day							
7	....	1.00B	.88A	1.00B	1.05	.307	....	51
8	.89	.90B	.89	.90B	1.00	.289	1	47
9	....	....	....	1.00N	.92	.272	....	47
10	....	.95B	....	.95B	.95	.281	....	47
11	1.01	1.10B	1.01	1.10B	1.18	.334	1	48
14	....	....	.94A	.94A	.93	.278	....	48
15	....	....	.85A	.85A	.72	.224	....	48
16	....	....	.69A	.69A	.68	.216	....	48
17	.68	.74	.68	.74	.68	.221	131	174
18	.54	.54	.54	.54	.54	.184	5	179
21	.52	.52	.48A	.48A	.46	.163	13	192
22	.48	.52B	.48	.52B	.50	.172	8	200
23	.52	.56B	.46	.46	.45	.162	4	204
24	.50	.50	.50	.50	.48	.181	....	204
25	.55	.55	.54A	.55	.53	.193	5	209
28	.36	.36	.31	.31	.31	.127	8	210
29	.30	.30	.30	.30	.33	.126	6	212
30	.34	.34	.34	.34	.32	.122	4	216
31	.26	.26	.26	.26	.24	.092	....	216
IN AUGUST								
1	.25	.25	.25	.25	.25	.088	8	218
4	.21	.21	.20	.20	.22	.089	10	224
5	....	.25B	....	.22N	.27	.110	....	217
6	.24	.24	.24	.24	.23	.090	....	217
7	.22	.22	.21A	.21A	.20	.081	3	220
8	.20	.20	.20	.20	.17	.075	7	227

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 54 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.17	.17	.16	.16	.13	.061	11	228
12	.18	.18	.18	.18	.18	.084	2	230
13	.17	.17	.17	.17	.16	.070	201	431
14	....	....	.15A	.15A	.15	.058	....	431
15	....	....	....	.15N	.15	.060	....	431
18	....	.16B	....	.16B	.18	.070	....	431
19	....	....	.16A	.18N	.14	.052	....	431
20	....	....	....	.14N	.13	.046	....	431
21	....	....	....	.13N	.12	.043	....	431
22	.15	.15	.11A	.11A	.14	.046	2	433
25	....	....	.13A	.13A	.11	.041	....	433
26	....	....	....	.11N	.14	.054	....	433
27	....	....	....	.14N	.12	.040	....	433
28	....	....	....	.12N	.15	.053	....	433
29	.14	.14	.13A	.13A	.10	.034	....	433
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	....	....	....	.10N	.09	.030	2	435
3	....	....	....	.09N	.09	.031	....	435
4	....	....	....	.09N	.10	.037	....	435
5	....	....	....	.10N	.14	.062	....	435
8	.15	.20	.15	.19	.19	.080	314	726
9	.14	.18	.13	.16	.16	.062	243	845
10	.12	.16	.12	.16	.14	.056	15	845
11	....	.16B	....	.16B	.20	.083	....	835
12	.19	.19	.15	.15	.15	.051	2	835
15	.13	.15	.13	.15	.11	.035	24	828
16	.14	.14	.13	.13	.13	.039	15	828
17	.09	.09	.09	.09	.09	.025	82	773
18	.08	.08	.05	.06	.06	.013	54	789
19	.05	.06	.05	.06	.06	.013	15	789
22	.08	.08	.08	.08	.08	.027	75	724
23	.10	.11	.10	.11	.11	.040	78	704
24	....	....	....	.11N	.10	.037	....	704
25	....	....	....	.10N	.09	.035	....	704
26	.10	.10	.10	.10	.10	.042	108	758
29	....	....	.06A	.06A	.06	.018	....	758
30	.05	.05	.05	.05	.05	.021	1	757
IN OCTOBER								
1	....	....	.04A	.04A	.03	.017	....	757
2	....	....	....	.03N	.03	.011	....	757
3	....	....	....	.03N	.03	.010	....	757
6	....	....	....	.03N	.03	.007	....	757
7	....	....	....	.03N	.02	.008	....	761
8	....	....	....	.02N	.01	.007	....	761
9	....	....	....	.01N	.01	.006	....	761
10	....	....	....	.01N	....	.004	....	761
13	CAB	CAB	CAB	CAB	CAB	.002	....	761
14	CAB	.01	CAB	.01	....	.002	300	995
15	CAB	CAB	CAB	CAB	CAB	.002	1	994
16	CAB	CAB	CAB	CAB	CAB	.002	....	994
17	CAB	CAB	CAB	CAB	CAB	.001	1	993
20	CAB	CAB	CAB	CAB	CAB	.001	....	993
21	CAB	CAB	CAB	CAB	CAB	.001	....	993
22	CAB	CAB	CAB	CAB	CAB	.001	....	993
23	CAB	CAB	CAB	CAB	CAB	.003	....	993
24	.01	.02	.01	.02	.02	.007	75	920
27	....	....	....	.02N	.02	.012	....	920
28	....	....	....	.02N	.01	.006	....	920
29	....	....	....	.01N	.01	.004	....	920
30	....	....	....	.01N	.02	.012	....	920
31	.05	.05	.05	.05	.05	.017	58	878
IN NOVEMBER								
3	....	....	....	.05N	.04	.018	3	878
4	....	....	.03A	.03A	.03	.015	....	878
5	....	....	....	.03N	.03	.015	....	878
6	....	....	....	.03N	.03	.013	....	878
7	....	....	....	.03N	.02	.010	....	878
10	....	....	.01A	.02N	.01	.002	....	878
11	....	....	....	.01N	.01	.001	....	878
12	....	....	....	.01N	....	.000	....	878
13	CAB	CAB	CAB	CAB	CAB	.000	....	878
14	CAB	CAB	CAB	CAB	CAB	.000	....	878
17	CAB	CAB	CAB	CAB	CAB	.000	....	878
18	CAB	CAB	CAB	CAB	CAB	.000	....	878
19	CAB	CAB	CAB	CAB	CAB	.000	....	878
20	CAB	CAB	CAB	CAB	CAB	.000	....	878
21	CAB	CAB	CAB	CAB	CAB	.000	....	878
24	CAB	CAB	CAB	CAB	CAB	.000	....	878

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 54 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	CAB	CAB	CAB	CAB	CAB	.000	....	878
26..	CAB	CAB	CAB	CAB	CAB	.000	....	878
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	878

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	878
2..	CAB	CAB	CAB	CAB	CAB	.000	....	878
3..	CAB	CAB	CAB	CAB	CAB	.000	....	878
4..	CAB	CAB	CAB	CAB	CAB	.000	....	878

DECEMBER 1986 55 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	2.86	2.88B	2.86	2.88B	2.69	.536	1	1
5..	....	....	2.20A	2.20A	2.24	[illegible]	....	1
6..	....	....	2.23A	2.24N	2.09	[illegible]	....	1
9..	....	2.33B	....	2.15B	2.28	.485	....	1
10..	....	....	2.00A	2.04A	1.98	.442	....	1
11..	....	1.99B	....	1.99B	2.05	.452	....	1
12..	....	....	1.99A	1.99A	1.99	.445	....	1
13..	....	2.15B	....	1.99N	1.98	.445	....	1
16..	1.97	1.97	1.90A	1.97	2.00	.455	5	6
17..	2.00	2.32B	2.00	2.23B	2.30	.504	5	11
18..	....	2.31B	2.10A	2.31B	2.12	.482	....	11
19..	....	2.20B	....	2.20B	2.17	.486	....	11
20..	....	2.42B	....	2.42B	2.42	.528	....	11
23..	....	2.50B	2.10A	2.10A	2.06	.476	....	11
24..	....	....	....	2.06N	2.05	.464	....	11
25..	....	....	1.90A	2.03A	2.12	.476	....	11
26..	....	....	2.00A	2.00A	1.91	.445	....	11
27..	1.70	1.72B	1.70	1.70	1.63	.398	5	11
30..	1.55	1.55	1.48A	1.48A	1.38	.360	15	25

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.36	1.36	1.32A	1.32A	1.41	.361	1	25
2..	....	....	1.40A	1.40A	1.32	.350	....	25
3..	1.22	1.22	1.20A	1.22	1.24	.332	2	27
4..	Exchange Closed; Independence Day							
7..	1.18	1.34B	1.18	1.34B	1.41	.376	15	27
8..	....	....	1.25A	1.27A	1.34	.358	....	27
9..	1.45	1.45	1.45	1.45	1.24	.339	2	29
10..	....	1.28B	....	1.28B	1.29	.349	....	29
11..	....	1.48B	....	1.48B	1.58	.408	....	29
14..	....	....	1.28A	1.28A	1.26	.347	....	29
15..	....	....	1.06A	1.07A	.98	.287	....	29
16..	.98	.98	.90	.90	.94	.278	6	34
17..	.93	.97	.93	.97	.95	.285	6	40
18..	.83	.85B	.80	.80	.76	.241	7	46
21..	.68	.68	.68	.68	.67	.217	3	49
22..	.75	.75	.75	.75	.70	.229	5	54
23..	.66	.78B	.66	.70	.64	.217	5	58
24..	....	.68B	....	.68B	.69	.240	....	58
25..	....	.78B	....	.78B	.76	.255	....	58
28..	.62	.62	.49	.51	.46	.176	21	77
29..	.51	.56	.50	.56	.48	.176	13	79
30..	....	....	....	.48N	.48	.171	....	79
31..	.40	.40	.36	.38	.35	.133	36	110

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.35N	.35	.128	....	110
4..	.33	.33	.33	.33	.33	.129	2	112
5..	....	.42B	....	.33N	.41	.157	....	110
6..	.36	.36	.36	.36	.35	.132	100	210
7..	.33	.33	.32A	.33	.32	.120	1	210
8..	....	....	.30A	.30A	.27	.113	....	210
11..	.23	.24	.22	.24	.21	.095	30	215
12..	.28	.30	.28	.30	.28	.127	35	230
13..	.25	.26	.23A	.24	.26	.108	12	231
14..	.23	.23	.23	.23	.23	.092	1	231
15..	....	....	....	.23N	.23	.095	....	231
18..	....	.30B	....	.30B	.30	.110	....	231
19..	.29	.30B	.23	.24	.22	.084	71	236
20..	.21	.21	.21	.21	.21	.075	1	236
21..	.21	.21	.18	.18	.19	.071	2	235
22..	....	.20B	....	.19N	.22	.076	....	236
25..	....	....	.14A	.22N	.17	.068	....	236
26..	.19	.19	.19	.19	.23	.088	1	236
27..	.17	.17	.17	.17	.19	.066	1	235
28..	.22	.22	.22	.22	.24	.086	5	240
29..	.23	.23	.20A	.20A	.16	.058	3	240

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 55 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.16N	.15	.053	....	240
3..	....	.18B	....	.15N	.15	.055	....	240
4..	....	.16B	....	.16B	.17	.064	....	240
5..	.20	.24	.18	.22	.24	.101	41	280
8..	.24	.26B	.24	.26B	.31	.127	83	350
9..	.26	.26	.23	.24	.25	.102	11	353
10..	.23	.23	.21A	.22	.22	.094	9	312
11..	.33	.34B	.33	.33	.33	.132	55	333
12..	.25	.25	.23	.23	.23	.086	40	308
15..	.22	.22	.19	.19	.18	.063	76	378
16..	.18	.19	.18	.19	.19	.069	16	377
17..	.15	.15	.13	.13	.13	.047	13	390
18..	.06	.12	.06	.09	.09	.026	17	376
19..	.08	.08	.08	.08	.08	.025	1	377
22..	.15	.15	.15	.15	.15	.050	1	378
23..	.17	.17	.17	.17	.17	.071	9	369
24..	.14	.18	.14	.17	.16	.066	14	377
25..	.15	.17	.15	.17	.15	.064	255	618
26..	.17	.18	.16	.18	.18	.075	50	665
29..	.09	.09	.08	.08	.08	.036	396	894
30..	.09	.09	.09	.09	.09	.042	202	876

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.06	.06	.06	.06	.06	.034	50	826
2..	.04	.04	.04	.04	.04	.024	16	813
3..	.03	.03	.03	.03	.03	.021	2	813
6..	.03	.03	.03	.03	.03	.017	1	811
7..	.04	.04	.04	.04	.04	.020	35	776
8..	....	....	....	.04N	.03	.018	....	776
9..	....	....	....	.03N	.02	.016	....	775
10..	....	....	....	.02N	.01	.011	....	775
13..	....	....	....	.01N	.01	.005	....	775
14..	.01	.01	.01	.01	.01	.007	5	779
15..	....	....	....	.01N	.01	.006	....	779
16..	....	....	....	.01N	.01	.006	....	779
17..	.01	.01	.01	.01	.01	.005	100	835
20..	....	....	....	.01N	....	.005	....	835
21..	.01	.01	.01	.01	.01	.006	2	833
22..	.01	.01	.01	.01	.01	.005	3	833
23..	....	....	....	.01N	.02	.011	2	831
24..	.04	.04	.04	.04	.04	.023	100	931
27..	.06	.06	.06	.06	.06	.037	100	950
28..	.05	.05	.04	.04	.04	.020	102	921
29..	.04	.04	.04	.04	.04	.016	20	941
30..	.05	.06	.05	.06	.06	.037	61	946
31..	.08	.12	.08	.09A	.09	.050	29	923

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.09	.10	.08A	.08A	.07	.054	39	944
4..	.05	.05	.05	.05	.05	.047	20	944
5..	.05	.09	.05	.05	.06	.049	22	944
6..	.06	.06	.05A	.05A	.04	.045	25	944
7..	.05	.05	.03	.03	.04	.036	163	895
10..	....	....	.03A	.03A	.02	.013	....	895
11..	.02	.02	.02	.02	.02	.007	2	897
12..	....	....	....	.02N	.01	.002	....	897
13..	....	....	....	.01N	....	.001	....	897
14..	CAB	CAB	CAB	CAB	CAB	.000	....	897
17..	CAB	CAB	CAB	CAB	CAB	.000	....	897
18..	CAB	CAB	CAB	CAB	CAB	.000	....	897
19..	CAB	CAB	CAB	CAB	CAB	.000	....	897
20..	CAB	CAB	CAB	CAB	CAB	.000	....	897
21..	CAB	CAB	CAB	CAB	CAB	.000	....	897
24..	CAB	CAB	CAB	CAB	CAB	.000	....	897
25..	CAB	CAB	CAB	CAB	CAB	.000	....	897
26..	CAB	CAB	CAB	CAB	CAB	.000	....	897
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	897

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	872
2..	CAB	CAB	CAB	CAB	CAB	.000	....	872
3..	CAB	CAB	CAB	CAB	CAB	.000	....	872
4..	CAB	CAB	[illegible]	CAB	CAB	.000	....	871

DECEMBER 1986 56 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	2.70	2.70	2.70	2.70	2.60	.456	1	1
28..	....	....	2.50A	2.60N	2.51	.464	....	1
29..	....	....	....	2.51N	2.50	.478	....	1

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 56 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30 ..	....	2.60B	....	2.50N	2.62	.490	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	2.95B	....	2.95B	2.28	.553	....	1
2 ..	....	3.10B	....	2.28N	3.14	.523	....	1
5 ..	....	....	2.85A	2.85A	2.80	.494	....	1
6 ..	....	3.25B	....	3.03B	2.98	.511	....	1
7 ..	....	....	2.82A	2.82A	2.65	.478	....	1
8 ..	....	....	2.54A	2.64A	2.75	.485	....	1
9 ..	....	....	2.58A	2.58A	2.65	.480	....	1
12 ..	....	....	2.42A	2.42A	2.33	.444	....	1
13 ..	2.35	2.70	2.35	2.68	2.52	.477	16	17
14 ..	2.52	2.60B	2.52	2.52	2.58	.485	8	22
15 ..	....	....	2.20A	2.58N	2.57	.487	....	22
16 ..	....	2.80B	....	2.80B	2.98	.542	....	22
19 ..	....	3.05B	2.87A	2.87A	2.84	.528	....	22
20 ..	3.05	3.43	3.05	3.43	3.38	.580	6	23
21 ..	....	3.40B	....	3.40B	3.54	.599	....	23
22 ..	....	3.60B	3.50A	3.60B	3.65	.614	....	23
23 ..	3.60	3.60	3.60	3.60	3.80	.625	1	23
26 ..	Exchange Closed: Memorial Day							
27 ..	3.75	3.75	3.54A	3.54A	3.45	.598	....	23
28 ..	3.60	3.60	3.36A	3.60	3.67	.620	6	23
29 ..	3.70	3.75B	3.70	3.70	3.92	.651	5	23
30 ..	....	4.14B	....	4.14B	4.39	.699	....	23

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	4.31	4.40B	4.20A	4.20A	4.14	.681	1	23
3 ..	....	....	3.58A	3.58A	3.48	.608	....	23
4 ..	....	....	3.45A	3.48N	3.26	.599	....	23
5 ..	....	....	2.75A	2.75A	2.76	.535	....	23
6 ..	....	....	....	2.76N	2.65	.519	....	23
9 ..	....	2.85B	....	2.85B	2.83	.550	....	23
10 ..	....	....	2.50A	2.50A	2.48	.507	....	23
11 ..	....	....	....	2.48N	2.56	.518	....	23
12 ..	....	....	2.48A	2.48A	2.48	.511	....	23
13 ..	2.53	2.70B	2.49	2.49	2.48	.512	6	24
16 ..	2.45	2.45	2.40A	2.45	2.52	.522	43	65
17 ..	....	2.90B	....	2.90B	2.86	.571	....	65
18 ..	....	2.88B	2.70A	2.88B	2.66	.550	....	65
19 ..	....	2.75B	....	2.75B	2.72	.555	....	65
20 ..	....	3.00B	....	3.00B	3.01	.596	....	65
23 ..	....	3.10B	2.63A	2.63A	2.60	.547	....	65
24 ..	....	....	2.59A	2.60N	2.57	.535	....	65
25 ..	....	....	2.40A	2.57N	2.65	.547	....	65
26 ..	....	....	2.50A	2.50A	2.41	.516	....	65
27 ..	2.21	2.21	2.18A	2.21	2.09	.469	....	65
30 ..	....	....	1.88A	1.88A	1.79	.429	6	67

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	1.68A	1.68A	1.83	.431	....	67
2 ..	1.80	1.80	1.74A	1.74A	1.74	.420	10	77
3 ..	....	....	1.59A	1.63A	1.63	.401	....	77
4 ..	Exchange Closed; Independence Day							
7 ..	1.51	1.78B	1.50	1.78B	1.84	.449	120	196
8 ..	1.60	1.65B	1.60	1.65B	1.75	.430	1	196
9 ..	1.65	1.80B	1.65	1.65	1.62	.410	1	197
10 ..	....	1.70B	....	1.70B	1.69	.422	....	197
11 ..	1.69	1.93	1.69	1.93	2.04	.483	7	203
14 ..	1.66	1.66	1.66	1.66	1.66	.421	7	202
15 ..	....	....	1.45A	1.53A	1.32	.356	....	202
16 ..	1.31	1.31	1.28A	1.28A	1.26	.347	1	201
17 ..	1.28	1.35	1.28	1.31	1.28	.355	18	219
18 ..	1.30	1.30	1.10A	1.10A	1.05	.306	3	222
21 ..	1.02	1.04	95	.95	.93	.280	209	351
22 ..	.97	1.05B	.97	1.03B	.96	.294	5	311
23 ..	....	1.10B	....	.96N	.89	.281	....	311
24 ..	1.02	1.02	1.00A	1.00A	.98	.308	1	312
25 ..	1.02	1.07B	1.02	1.02	1.05	.325	1	312
28 ..	.72@.73	.73	69	.69	.67	.235	22	332
29 ..	....	....	.66A	.67N	.70	.235	....	329
30 ..	.73	73	.67A	.70	.68	.229	15	316
31 ..	.56	56	.50	.50	.52	.183	62	378

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.51	51	.51	.51	.51	.178	16	393
4 ..	.46	.46	46	46	.49	180	1	394
5 ..	.67	.67	.60A	.62A	.61	.214	20	392
6 ..	.54	.55	.53	.53	.52	.184	113	411
7 ..	....	....	.45A	.45B	.46	.170	....	411
8 ..	44	.44	.44	.44	.39	.161	5	412
11 ..	.37	.37	.35A	.36	.32	.139	3	415

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 56 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12 ..	.41	.47	.40	45	.43	.181	14	417
13 ..	.39	.40	.38	.38	.39	.157	44	420
14 ..	.36	.36	.33	.34	.34	.137	34	451
15 ..	....	....	....	.34N	.36	.141	....	451
18 ..	.37	.40B	.37	.40B	.43	.162	3	451
19 ..	.45	.45	.34	.35	.35	.128	5	438
20 ..	.32	.33	.30	.32	.32	.115	48	432
21 ..	.33	.35	.29	.29	.30	.110	46	402
22 ..	.30	.34	.29	.33	.34	.118	210	409
25 ..	.30	.30	.30	.30	.28	.107	4	408
26 ..	.32	.38B	.30	.33B	.35	.134	23	426
27 ..	.35	.35	.35	.35	.30	.107	1	427
28 ..	....	.36B	....	.36B	.37	.132	....	427
29 ..	.28	.28	.28	.28	.26	.093	5	432

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	....	....	.24A	.25A	.23	.087	....	432
3 ..	.24	.26B	.21	.22B	.24	.089	2	433
4 ..	.21	.25	.21	.25	.27	.103	9	436
5 ..	.27	.41	.27	.41	.38	.154	6	438
8 ..	.44	.48	.40	.48	.48	.190	31	443
9 ..	.40@.39	.41B	.34	.37B	.39	.157	27	453
10 ..	.34	.39	.34	.39	.36	.147	55	505
11 ..	.50	.55	.46	.55	.51	.197	12	507
12 ..	.39	.42	.36	.36	.35	.136	8	503
15 ..	.30	.33	.30	.30A	.29	.104	234	658
16 ..	.28	.34	.28	.29	.29	.112	9	662
17 ..	.28	.28	.21	.21	.21	.080	30	665
18 ..	.17	.18	.14	.14	.14	.048	63	673
19 ..	.13	.17	.13	.14	.14	.046	21	679
22 ..	.26	.26	.26	.26	.26	.086	1	679
23 ..	....	.34B	....	.29B	.29	.116	....	673
24 ..	.27	.27	.27	.27	.26	.109	....	673
25 ..	.28	.28	.26	.26	.25	.107	5	673
26 ..	.23	.29	.21	.29	.28	.123	31	677
29 ..	.15	.16	.15	.16	.16	.066	10	680
30 ..	.16	.17	.16	.16A	.16	.075	3	683

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.13	.13	.12A	.12A	.12	.063	1	684
2 ..	....	....	.09A	.09A	.08	.048	....	684
3 ..	....	....	.07A	.07A	.06	.043	....	684
6 ..	....	....	.05A	.06N	.05	.035	....	684
7 ..	.06	.08B	.06	.06	.06	.042	1	684
8 ..	....	....	....	.06N	.05	.038	....	684
9 ..	.04	.04	.04	.04	.04	.036	1	684
10 ..	.04	.04	.04	.04	.03	.026	11	693
13 ..	.03	.03	.03	.03	.02	.015	1	693
14 ..	....	....	....	.02N	.02	.018	....	693
15 ..	.03	.03	.03	.03	.03	.016	10	693
16 ..	.03	.03	.03	.03	.03	.018	6	694
17 ..	.02	.02	.02	.02	.02	.015	....	694
20 ..	.02	.02	.02	.02	.01	.016	10	684
21 ..	.01	.02	.01	.02	.02	.017	140	665
22 ..	.02	.02	.01	.02	.02	.015	94	685
23 ..	....	.04B	....	.04B	.04	.032	10	695
24 ..	.11	.11	.09	.09	.08	.059	20	685
27 ..	.10	.13B	.10	.13B	.13	.089	1	685
28 ..	.08	.10	.08	.09	.09	.054	18	670
29 ..	.08	.10	.08	.09A	.08	.046	24	694
30 ..	.14	.15	.13	.13	.13	.092	27	687
31 ..	.20	.25	.18	.18	.18	.118	320	952

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.23	.23	.15	.16	.16	.130	51	926
4 ..	.11	.12	.11	.11	.13	.118	248	1055
5 ..	.15	.16	.11	.14	.12	.125	105	1002
6 ..	.13	.13	.10	.12	.12	.120	163	1071
7 ..	.13	.14	.08	.08	.09	.102	107	1053
10 ..	.05	.05	.04	.04	.04	.049	37	1057
11 ..	.04	.04	.04	.04	.03	.032	1	1060
12 ..	.02	.02	.02	.02	.02	.014	1	1059
13 ..	.03	.03	.02A	.02A	.01	.008	1	1059
14 ..	.02	.02	.02	.02	.01	.005	2	1048
17 ..	....	....	....	.01N	....	.007	20	1048
18 ..	.01	.01	.01	.01	.01	.005	71	1048
19 ..	.01	.01	.01	.01	....	.002	1	1048
20 ..	CAB	CAB	CAB	CAB	CAB	.002	....	1048
21 ..	.01	.01	.01	.01	....	.008	50	1047
24 ..	CAB	CAB	CAB	CAB	CAB	.002	....	1047
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1047

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 56 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	CAB	CAB	CAB	CAB	CAB	.000	....	1047
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	1047

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	80	1047
2	CAB	CAB	CAB	CAB	CAB	.000	57	1047
3	CAB	CAB	CAB	CAB	CAB	.000	....	1047
4	CAB	CAB	CAB	CAB	CAB	.000	....	1047

DECEMBER 1986 57 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	3.11	3.12	3.10A	3.12	3.14	.582	280	280
12	....	....	3.05A	3.05A	3.06	.576	....	280
13	....	3.30B	....	3.06N	3.06	.577	....	280
16	3.02	3.02	2.95A	3.02	3.10	.587	2	282
17	....	3.54B	....	3.54B	3.50	.636	....	282
18	....	3.51B	3.30A	3.51B	3.29	.616	....	280
19	3.33	3.40B	3.33	3.33	3.35	.621	1	281
20	....	3.68B	....	3.68B	3.70	.661	....	281
23	....	3.75B	3.25A	3.25A	3.20	.614	....	281
24	....	....	....	3.20N	3.18	.603	....	281
25	....	....	3.00A	3.17A	3.25	.615	....	281
26	....	....	3.08A	3.08A	2.99	.586	....	281
27	2.68	2.68	2.68	2.68	2.63	.539	5	284
30	....	....	2.38A	2.38A	2.26	.500	....	284

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.13	2.21B	2.13	2.21B	2.32	.502	4	284
2	....	....	2.22A	2.22A	2.22	.491	....	284
3	....	....	2.04A	2.08A	2.09	.472	....	284
4	Exchange Closed: Independence Day							
7	2.00	2.27B	1.99A	2.27B	2.35	.522	25	309
8	....	....	2.01A	2.17A	2.24	.503	....	309
9	....	2.30B	....	2.24N	2.09	.483	....	309
10	2.25	2.25	2.25	2.25	2.18	.495	7	316
11	....	2.48B	....	2.48B	2.59	.557	....	316
14	....	....	2.18A	2.18A	2.13	.496	....	316
15	1.82	1.90B	1.75A	1.75A	1.73	.429	180	391
16	....	....	1.65A	1.65A	1.67	.419	....	391
17	1.68	1.78B	1.68	1.73	1.69	.428	9	396
18	1.75	1.75	1.36	1.36	1.40	.377	6	401
21	1.35	1.38	1.30A	1.30A	1.26	.349	17	401
22	1.41	1.41	1.41	1.41	1.31	.365	3	403
23	1.42	1.48B	1.42	1.48B	1.22	.351	3	403
24	1.35	1.35	1.35	1.35	1.33	.381	1	404
25	1.48	1.48	1.45	1.45	1.43	.400	33	434
28	....	1.49B	1.02	1.02	.94	.303	5	434
29	.97	1.06	.95	.95	.99	.303	6	439
30	1.00	1.00	.95	.95	.96	.296	16	440
31	.80	.80	.75	.75	.75	.243	34	467

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.75	.77	.70	.70	.70	.237	110	539
4	.68	.68	.68	.68	.70	.240	1	539
5	.95	.95	.85A	.85A	[illegible]	.281	38	574
6	.79	.79	.76A	.79	.73	.246	2	575
7	.64	.64	.64	.64	.66	.230	2	574
8	.61	.67	.58	.66	.57	.220	58	629
11	.47	.54	.47	.48	.49	.194	78	665
12	.66	.66	.66	.66	.65	.246	4	669
13	.60	.60	.57A	.60	.58	.218	5	672
14	.52	.57	.52	.55	.51	.194	12	684
15	.55	.55	.55	.55	.54	.200	3	684
18	.57	.62	.57	.62	.64	.227	4	692
19	.57	.60	.52	.52	.52	.185	13	689
20	.50	.52	.46	.48	.49	.169	16	688
21	.50	.53	.44	.44	.46	.161	5	689
22	.52	.53	.46	.53	.51	.172	14	692
25	.44	.45	.41	.41	.43	.159	454	1094
26	.47	.56	.46	.56	.53	.194	706	1545
27	.57	.58	.43	.46	.45	.159	720	1869
28	.47	.55	.45A	.55	.54	.192	27	1842
29	.44	.45	.38	.38	.39	.141	48	1875

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.36	.39	.36	.37	.37	.133	213	2086
3	.44	.44	.35	.36	.37	.137	85	2147
4	.35	.40	.35	.40	.41	.155	10	2153
5	.42	.57B	.42	.57B	.58	.221	74	2107

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 57 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.60	.70	.60	.70	.72	.267	178	2250
9	.64	.64	.52	.61@.60	.60	.227	101	2265
10	.55	.60	.48	.56	.55	.214	230	2468
11	.68	.80	.65	.76	.77	.277	264	2471
12	.45	.60	.45	.56	.55	.201	163	2628
15	.47	.49	.43A	.43A	.43	.160	999	2666
16	.43	.49	.43	.49	.47	.171	30	2539
17	.41	.41	.34	.34	.34	.128	147	2562
18	.27	.28	.22	.22	.22	.081	135	2631
19	.24	.24	.21	.22	.22	.078	26	2579
22	.35	.39	.35	.39	.39	.136	38	2579
23	.46	.47	.43A	.44	.44	.177	37	2581
24	.38	.44	.38	.43	.43	.168	7	2578
25	.46	.46	.39	.39	.39	.166	20	2580
26	.37	.39	.35	.38	.43	.188	22	2589
29	.24	.24	.22	.24@.22	.23	.110	110	2625
30	.28	.29	.24	.24	.25	.124	33	2629

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25	.25	.18	.19A	.19	.108	10	2635
2	.20	.20	.14	.14	.14	.085	38	2637
3	.11	.13	.11	.13	.13	.078	8	2643
6	.10	.11	.10	.11	.10	.066	67	2643
7	.17	.17	.12	.12	.12	.078	131	2739
8	....	....	....	.12N	.10	.073	....	2705
9	....	....	.08A	.10N	.08	.071	....	2705
10	....	....	.07A	.07A	.06	.053	....	2705
13	.07	.07	.05	.05	.04	.034	4	2706
14	.06	.06	.06	.06	.05	.041	5	2706
15	.07	.07	.06	.06	.06	.038	330	2866
16	.04	.06	.04	.05	.04	.041	1085	2379
17	.05	.05	.04	.04	.04	.036	2	2380
20	....	....	....	.04N	.03	.041	3	2381
21	.05	.05	.05	.05	.05	.042	85	2366
22	.04	.04	.04	.04	.04	.039	30	2367
23	.06	.11B	.04	.11B	.10	.075	24	2368
24	.16	.22	.16	.19B	.19	.126	482	2234
27	.21	.29	.21	.27	.27	.179	467	2041
28	.19	.19	.18	.19B	.19	.122	330	1925
29	.18	.19	.17	.18	.17	.107	292	1941
30	.15	.33	.15	.30	.29	.189	97	1942
31	.46	.46	.35	.36@.35	.35	.231	401	1948

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.43	.43	.32	.33	.35	.256	358	2032
4	.27	.28	.25	.28	.28	.240	263	2195
5	.36	.39	.29	.29	.29	.255	140	2243
6	.33	.33	.24	.28	.28	.250	658	2381
7	.29	.36	.21	.24A	.23	.226	424	2416
10	.14	.14	.11	.12	.11	.135	222	2403
11	.09	.10	.08	.08	.09	.099	55	2380
12	.08	.08	.04	.05	.04	.053	435	2412
13	.04	.05B	.03	.03	.03	.037	10	2404
14	.04	.04	.03	.03	.02	.026	8	2409
17	.03	.03	.02	.02	.02	.036	36	2395
18	.03	.03	.03	.03	.03	.031	301	2394
19	....	....	.02A	.02A	.01	.019	11	2384
20	.02	.02	.02	.02	.02	.017	5	2381
21	.02	.05	.02	.04	.04	.052	697	1942
24	.01	.02	.01	.02	.02	.025	133	1941
25	....	....	....	.02N	....	.000	....	1941
26	CAB	CAB	CAB	CAB	CAB	.000	....	1941
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	1941

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1935
2	CAB	CAB	CAB	CAB	CAB	.000	....	1935
3	CAB	CAB	CAB	CAB	CAB	.000	....	1934
4	CAB	CAB	CAB	CAB	CAB	.000	....	1934

DECEMBER 1986 58 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed: Independence Day							
7	2.50	2.85B	2.50	2.85B	2.94	.593	6	6
8	....	....	2.60A	2.80A	2.83	.575	3	3
9	....	2.90B	2.70A	2.70A	2.65	.556	....	3
10	....	2.76B	....	2.76B	2.75	.568	....	3
11	....	3.02B	....	3.02B	3.23	.629	....	3
14	....	....	2.75A	2.75A	2.70	.570	....	3
15	2.25	2.45B	2.25	2.25	2.22	.503	3	3

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 58 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	2.21	2.21	2.19A	2.21	2.15	.494	12	15
17	2.18	2.18	2.17A	2.17A	2.18	.503	12	25
18	2.15	2.20B	1.84A	1.84A	1.84	.451	2	27
21	....	....	1.70A	1.70A	1.67	.422	....	27
22	1.60	1.85B	1.60	1.84	1.73	.439	11	38
23	....	1.95B	....	1.73N	1.62	.426	....	38
24	1.78	1.78	1.77A	1.77A	1.77	.458	1	39
25	....	1.95B	....	1.90B	1.89	.478	....	39
28	1.40	1.40	1.34	1.34	1.29	.376	1	40
29	1.37	1.37	1.37	1.37	1.34	.376	1	41
30	1.25	1.35B	1.25	1.34B	1.31	.369	15	51
31	1.10	1.12	1.10	1.12	1.03	.311	19	63

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.03	1.07	.96	.96	.96	.305	7	69
4	.96	1.02B	.96	1.02B	1.00	.309	80	132
5	1.18	1.25B	1.15A	1.18	1.17	.355	20	152
6	1.06	1.06	1.02	1.03	1.03	.317	10	149
7	1.00	1.00	.94	.97	.95	.299	15	154
8	.86	.90	.86	.89A	.83	.288	29	169
11	.72	.78	.70	.76	.71	.259	112	236
12	.92	.97	.88	.97	.93	.321	34	268
13	.87	.89	.82A	.86	.84	.290	16	280
14	.74	.80	.72	.75	.75	.263	67	312
15	.75	.82	.75	.79A	.78	.271	11	321
18	.80	.94B	.80	.92	.91	.303	13	323
19	.85	.85	.75	.75	.77	.254	7407	7630
20	.69	.71	.69	.71	.70	.234	949	8556
21	.74	.75B	.65	.67	.66	.226	10	8556
22	.73	.73	.67	.73	.73	.238	8304	4499
25	.71	.71	.63	.63	.63	.224	422	4521
26	.69	.77	.69	.77	.77	.267	61	4557
27	.77	.77	.65A	.66	.67	.224	55	4612
28	.68	.85	.64	.85	.79	.264	52	4660
29	.75	.75	.56	.57B	.59	.202	85	4656

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.55	.59	.52	.56	.55	.193	13	4657
3	.65	.65	.53	.59	.55	.198	66	4686
4	.55	.62	.55	.62	.62	.221	34	4709
5	.66	.91	.64A	.91	.85	.301	108	4732
8	.98	1.05	.90	1.05	1.05	.355	54	4743
9	.90	.96	.83	.90A	.87	.310	40	4729
10	.77	.88	.74	.84	.82	.296	49	4760
11	.98	1.14	.98	1.10A	1.11	.368	110	4814
12	.70	.90	.70	.80	.80	.281	87	4839
15	.73	.74	.66	.66	.66	.231	25	4855
16	.65	.72	.64	.69	.69	.245	40	4865
17	.61	.61	.52A	.52A	.51	.191	237	4869
18	.42	.42	.35	.37	.37	.128	1138	4582
19	.36	.38	.33	.33A	.34	.123	50	4576
22	.50	.59	.50	.55	.57	.202	132	4476
23	.66	.70	.61	.66@.65	.67	.254	124	4536
24	.59	.67	.59	.65A	.64	.243	10	4542
25	.70	.70	.59	.63@.59	.61	.242	13	4541
26	.59	.70	.59	.67	.67	.269	14	4544
29	.45	.46	.37	.38	.38	.171	66	4551
30	.45	.45	.41	.42	.41	.191	13	4556

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40	.40	.32	.32	.32	.170	40	4549
2	.27	.27	.22	.22	.24	.140	105	4501
3	.19	.24	.17	.21	.22	.131	78	4502
6	.19	.19	.18	.18	.19	.115	64	4511
7	.30	.30	.20	.23	.23	.133	101	4537
8	.20	.20	.17	.18	.17	.127	148	4549
9	.17	.18	.17	.18	.17	.125	7	4556
10	.16	.16	.12	.13	.13	.099	55	4585
13	.11	.11	.11	.11	.09	.068	11	4585
14	.12	.12	.10	.11	.11	.082	317	4512
15	.12	.12	.10	.11B	.11	.078	581	4407
16	.11	.11	.09	.10	.10	.084	40	4426
17	.11	.11	.10	.10	.10	.076	15	4440
20	.11	.11	.11	.11	.10	.086	120	4444
21	.10	.11	.10	.11	.11	.090	3	4372
22	.07	.08	.07	.08	.07	.086	47	4372
23	.10	.21	.10	.20	.20	.151	172	4306
24	.29	.42	.29	.36@.35	.36	.231	267	4247
27	.39	.52B	.39	.51	.52	.310	454	4169
28	.33	.37	.30	.37	.38	.230	297	4072
29	.35	.39	.32	.33	.32	.208	602	4241

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 58 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.29	.60	.29	.54	.54	.328	430	3959
31	.76	.84	.65	.70@.66	.66	.384	599	4075

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.81	.83	.63	.68	.70	.423	493	4122
4	.54	.61	.52	.61	.61	.408	115	4080
5	.74	.80	.58	.62A@.60	.60	.430	251	4067
6	.70	.70	.55	.62	.61	.429	99	4079
7	.76	.76	.48	.54	.53	.404	232	4204
10	.32	.35	.27	.30	.30	.287	672	4355
11	.22	.23	.21	.23	.24	.232	49	4360
12	.16	.16	.12	.13	.13	.147	1215	4789
13	.14	.14	.10	.10	.11	.115	284	4927
14	.10	.12	.06	.09	.09	.090	281	4783
17	.08	.10	.08	.10	.10	.126	243	4712
18	.13	.13	.08	.10	.10	.118	552	4898
19	.07	.07	.06	.07	.06	.084	363	4652
20	.05	.06	.05	.06	.06	.083	457	4583
21	.07	.15	.07	.14	.14	.192	682	4741
24	.11	.11	.07	.07	.08	.133	221	4786
25	.04	.04	.01	.03	.02	.012	1041	4775
26	.02	.02	.02	.02	.01	.013	120	4690
27	Exchange Closed: Thanksgiving Day							
28	.02	.02	.01	.01	.01	.000	201	4544

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.01	.01	.01	....	.000	29	4544
2	.01	.01	.01	.01	....	.000	200	4548
3	.01	.01	.01	.01	....	.000	1	4547
4	CAB	CAB	CAB	CAB	CAB	.000	....	4547
5	CAB	CAB	CAB	CAB	CAB	.000	73	....

DECEMBER 1986 59 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed: Independence Day							
7	3.10	3.50B	3.10	3.50B	3.62	.660	1	1
8	....	....	3.22A	3.45A	3.48	.643	....	1
9	....	3.60B	....	3.48N	3.29	.625	....	1
10	....	3.42B	....	3.42B	3.40	.637	....	1
11	....	3.71B	....	3.71B	3.95	.695	....	1
14	....	....	3.40A	3.40A	3.28	.640	....	1
15	....	....	3.00A	3.14A	2.81	.576	....	1
16	....	....	2.73A	2.73A	2.73	.567	....	1
17	....	2.75B	....	2.75B	2.76	.576	....	1
18	....	2.78B	2.49A	2.49A	2.36	.525	....	1
21	2.25	2.25	2.18A	2.18A	2.16	.497	14	14
22	2.27	2.27	2.27	2.27	2.2[illegible]	.515	1	15
23	....	2.52B	....	2.23N	2.[illegible]	.501	....	15
24	....	2.25B	....	2.25B	2.26	.535	....	15
25	....	2.50B	....	2.50B	2.44	.555	....	15
28	....	....	1.83A	1.83A	1.72	.453	....	15
29	1.78	1.89	1.65	1.80	1.77	.453	227	223
30	1.81	1.84	1.75	1.75	1.74	.446	33	256
31	....	....	1.51A	1.51A	1.39	.384	....	242

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.50	1.50	1.35	1.40	1.40	.379	6	246
4	1.33	1.40	1.32A	1.40	1.38	.384	3	248
5	1.70	1.70	1.55	1.55	1.60	.433	17	264
6	1.39	1.43B	1.36	1.43B	1.41	.393	37	298
7	....	....	1.30A	1.30A	1.30	.374	50	348
8	....	....	1.28A	1.28A	1.17	.363	[illegible]	348
11	1.03	1.04	.99A	1.04	1.01	.332	31	339
12	1.15	1.47	1.15	1.32	1.31	.402	39	344
13	1.22	1.25	1.15	1.20	1.18	.370	23	367
14	1.08	1.11	1.06A	1.08	1.05	.340	16	381
15	1.10	1.16	1.10	1.15	1.11	.350	14	393
18	1.15@.16	1.32	1.15	1.32	1.27	.387	12	392
19	1.18	1.18	1.07	1.07	1.06	.333	80	315
20	1.04	1.05	.98	.98	.99	.310	41	336
21	1.07	1.07	.95	.95	.95	.300	31	348
22	.95	1.02	.95	1.02	1.03	.315	15	347
25	.97@.96	1.00	.93	.94A	.92	.300	326	591
26	.97	1.05	.95	1.01	1.10	.349	26	599
27	1.08	1.08	.90	.90	.96	.300	124	629
28	.89	1.17	.89	1.17	1.11	.346	49	669
29	.98	.98	.84	.85	.84	.275	115	668

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 59 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	.80	.87	.80	.80	.80	.266	85	680
3..	.95@.91	.95	.78	.80	.81	.272	84	723
4..	.82	.89	.80	.88	.89	.299	51	749
5..	.95	1.26	.95	1.25	1.22	.391	316	675
8..	1.37@.34	1.50	1.29	1.48	1.46	.451	438	886
9..	1.27	1.31	1.16	1.27	1.25	.403	99	914
10..	1.10	1.24	1.05	1.19	1.17	.387	196	1013
11..	1.37	1.60	1.34A	1.54A	1.54	.466	454	1224
12..	1.34	1.34	1.07	1.14	1.14	.371	521	1206
15..	1.00	1.04	94	.98	.95	.315	214	1223
16..	.95	1.08	.93A	1.01	1.01	.332	70	1242
17..	.84	88	.77	.79	.77	.268	516	1501
18..	.66@.67	67	.52	.54A	.53	.189	359	1656
19..	.55	.56	.44	.49	.51	.183	284	1493
22..	.76	.88	.74	.83A	83	.282	114	1531
23..	.95	1.00	.87	.95@.97B	.99	.344	159	1610
24..	.92@.88	.99	.88	.94	.94	.332	89	1663
25..	1.04	1.04	.90	.90	.90	.331	155	1788
26..	.84	1.00	.84	.97	.99	.363	17	1746
29..	.72@.74	.74	.58	.58	.60	.249	173	1845
30..	.64	.72	.64	.66A	.65	.275	174	1984

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.58@.57	.60	.52	.52	.52	.249	185	2013
2..	.51	.53B	.38	.40	.40	.212	450	1822
3..	.31	.40	.28	.37	.39	.202	61	1844
6..	.32	.35	.32	.35	.33	.183	107	1899
7..	.46	.48	.36	.38	.39	.210	214	1998
8..	.34	.35	.29	.31	.31	.203	30	2014
9..	.32	.34	.28	.32	.31	.202	53	2033
10..	.25	.27	.23	.25B	.25	.167	73	2019
13..	.22	.22	.18	.20A	.17	.124	53	1997
14..	.22	.22	.19	.20B	.21	.146	33	1988
15..	.23	.23	.22	.22	.22	.141	44	2018
16..	.20	.21B	.18	.20	.21	.152	13	1999
17..	.18	.21	.18	.19	.19	.141	12	1992
20..	.21	.26B	.20	.20	.21	.161	126	2006
21..	.23	.23	.20	.21	.22	.169	15	2006
22..	.20	.21B	.19A	.19A	.19	.164	204	1975
23..	.26	.42	.25	.40	.41	.262	569	2041
24..	.56	.72	.56	.69A	.68	.369	462	2123
27..	.74	.92	.73	.92@.91	.92	.468	870	2335
28..	.61	.67B	.58	.65	.68	.375	143	2341
29..	.61	.70	.58	.60	.60	.349	450	2506
30..	.51	1.01	.51	.95	.95	.493	256	2639
31..	1.30	1.40	1.12A	1.13@.14	1.13	.555	700	2544

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.36	1.36	1.14	1.19	1.23	.603	174	2464
4..	.99	1.07	.98	1.07	1.12	.591	122	2373
5..	1.27	1.32B	1.10	1.17	1.17	.617	45	2380
6..	1.27	1.27	1.07	1.14	1.16	.620	75	2381
7..	1.16	1.34	1.00	1.04B	1.05	.600	116	2432
10..	.69	.73	.64A	.69	.68	.487	243	2553
11..	.51	.56	.50	.56	.55	.425	85	2565
12..	.38	.41	.35	.35	.35	.312	311	2611
13..	.40	.41	.27	.27@.28	.27	.266	215	2582
14..	.29	.32	.20	.21@.23	.22	.227	371	2567
17..	.26	.32	.22	.32	.32	.307	545	2716
18..	.34	.35	.26	.26	.29	.299	562	2886
19..	.29	.29	.18	.21	.21	.243	73	2882
20..	.19	.22	.15	.17	.19	.249	395	2849
21..	.27	.46	.26	.42A@.41	.42	.448	1425	2797
24..	.41	.41	.28	.29	.29	.391	239	2769
25..	.18	.18	.04	.06	.05	.085	1345	3075
26..	.08	.08	.05	.06A	.06	.098	531	3322
27..	Exchange Closed: Thanksgiving Day							
28..	.02	.03	.02	.03	.02	.020	19	3153

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.02	.01	.02	.02	.002	140	3112
2..	.01	.02	.01	.01	.01	.002	757	2744
3..	.01	.01	.01	.01	.01	.000	302	2756
4..	.01	.03	.01	.03	.02	.005	97	2661
5..	.01	.02	CAB	CAB	CAB	.076	319	

DECEMBER 1986 60 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	2.32	2.32	2.30A	2.30A	2.30	.531	5	5
30..	2.16	2.32B	2.16	2.26	2.25	.524	2	7

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 60 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	2.00	2.00	1.88	1.88	1.83	.461	99	104

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.88	1.88	1.82A	1.82A	1.80	.455	32	134
4..	1.72	1.79	1.72	1.79	1.83	.462	4	136
5..	2.25	2.25	2.01A	2.01A	2.09	.513	1	136
6..	1.87	1.91	1.84	1.91	1.85	.473	352	486
7..	1.75	1.75	1.70	1.73B	1.74	.453	27	476
8..	1.74	1.74	1.58	1.62B	1.59	.443	2	476
11..	1.40	1.45	1.37	1.45	1.39	.412	9	481
12..	....	1.74B	....	1.74B	1.76	.486	1	482
13..	1.66	1.66	1.57	1.60B	1.61	.454	8	482
14..	1.50	1.51B	1.48A	1.49A	1.45	.423	1	482
15..	1.50	1.54B	1.50	1.52	1.51	.435	7	478
18..	1.57	1.78	1.57	1.76A	1.72	.475	8	484
19..	1.75	1.75	1.43A	1.47	1.46	.418	52	498
20..	1.42	1.44	1.33	1.36	1.36	.394	38	511
21..	1.47	1.47	1.31A	1.34	1.32	.38[illegible]	6	508
22..	1.32	1.38B	1.29	1.38B	1.41	.400	19	524
25..	1.39	1.39	1.27	1.30A	1.27	.384	22	525
26..	1.34	1.56	1.34	1.50@.56	1.51	.438	53	573
27..	1.44	1.44	1.23	1.25B	1.32	.385	215	783
28..	1.31	1.59B	1.30	1.51B	1.52	.435	28	777
29..	1.45	1.45	1.18	1.25	1.18	.357	82	804

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	1.12	1.19	1.10	1.10	1.12	.349	30	815
3..	1.27	1.30B	1.12	1.12	1.14	.355	16	823
4..	1.15	1.25	1.14	1.25	1.24	.386	37	822
5..	1.21	1.68	1.21	1.55B	1.67	.485	444	621
8..	1.79@.84	2.00	1.74	1.94	1.98	.548	143	612
9..	1.77	1.79	1.59	1.79	1.72	.499	28	614
10..	1.54	1.69	1.47	1.63A	1.62	.484	53	634
11..	1.85	2.16	1.85	2.08	2.07	.564	134	656
12..	1.92	1.92	1.58	1.62A@.58	1.59	.467	260	779
15..	1.40	1.45	1.32	1.32	1.33	.409	589	814
16..	1.35	1.44	1.34	1.42	1.40	.427	26	795
17..	1.23	1.23	1.07	1.07	1.08	.357	185	839
18..	.98	.98	.77	.79A	.79	.265	1076	1506
19..	.79	.81B	.70	.73	.75	.258	911	1462
22..	1.07	1.20	1.07	1.20	1.20	.374	258	1634
23..	1.33@.32	1.42	1.30A	1.40	1.39	.442	220	1759
24..	1.27	1.40	1.27	1.34	1.35	.429	37	1772
25..	1.44	1.45	1.30	1.30	1.29	.429	282	1879
26..	1.23	1.43	1.23	1.43	1.43	.464	150	1978
29..	1.01	1.06	.89	.90	.90	.341	116	2002
30..	.89	1.07	.89	.95	.95	.371	221	1992

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.92	.92	.80	.83	.81	.344	17	1995
2..	.85	.85	.59	.61	.65	.302	666	2417
3..	.60	.64	.50	.64@.63	.64	.290	224	2370
6..	.58	.58	.53	.55	.55	.271	118	2355
7..	.75	.78	.61	.62	.62	.305	278	2319
8..	.58	.58	.50	.58	.56	.298	27	2317
9..	.52	.58	.52	.55A	.53	.300	186	2342
10..	.50	.50	.41	.41	.42	.257	59	2350
13..	.40	.40	.32	.32	.32	.204	484	2120
14..	.40	.40	.36	.36	.38	.235	118	2075
15..	.40	.43	.35	.35	.38	.230	128	2117
16..	.36	.41	.35	.40	.40	.247	19	2109
17..	.36	.39	.34	.34	.34	.234	90	2106
20..	.39	.49	.39	.41	.39	.266	39	2115
21..	.48	.48	.40	.40	.41	.279	139	2138
22..	.44	.44	.37	.38A	.37	.276	120	2085
23..	.44	.77B	.44	.74	.72	.402	1922	2445
24..	1.03	1.17	1.00	1.10	1.10	.524	433	2530
27..	1.27	1.46	1.21A	1.37B@.46	1.46	.629	219	2466
28..	1.07	1.14	.99	1.13	1.13	.537	221	2456
29..	1.02	1.20B	1.02	1.07A	1.05	.511	151	2538
30..	.95	1.64	.91	1.53	1.54	.657	297	2517
31..	1.95	2.11	1.77	1.78	1.79	.714	145	2434

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.03	2.08	1.80	1.92	1.94	.760	59	2386
4..	1.66	1.78	1.66	1.77	1.82	.753	27	2357
5..	2.07	2.08B	1.80A	1.94B	1.89	.777	126	2355
6..	2.07	2.07	1.76	1.87B	1.89	.783	33	2371
7..	1.95	2.13	1.75A	1.82A	1.76	.771	122	2349
10..	1.28	1.35	1.23A	1.23A	1.30	.687	28	2355

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 60 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	1.01	1.06B	1.01	1.05B	1.09	.635	15	2365
12	.86	.86	.79A	.80	.78	.524	156	2376
13	.85	.85	.63	.65	.64	.476	403	2460
14	.68	.73	.51	.55	.53	.432	260	2458
17	.61	.72	.61	.72	.72	.549	158	2453
18	.80	.82B	.65	.69	.71	.548	57	2425
19	.60	.60	.51	.55	.55	.489	116	2447
20	.54	.61	.48	.58A	.54	.508	184	2490
21	.83	1.10B	.71	1.04	1.03	.724	245	2408
24	1.00	1.00	.85	.86	.86	.707	43	2389
25	.49	.51	.18	.23@.21	.21	.307	3046	3136
26	.21	.32	.20	.24	.25	.352	631	3226
27	Exchange Closed; Thanksgiving Day							
28	.10	.10	.07	.08	.08	.154	468	3020

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.07	.01	.06	.06	.083	218	2977
2	.06	.08	.03	.08	.07	.119	119	3019
3	.04	.05	.02	.03	.02	.028	147	3046
4	.02	.30	.02	.23@.30	.27	.584	1459	3106
5	.12	.58	.07	.50@.47	.48	.904	2540	2687
8	....	....	—	—	—	.789	—	....

DECEMBER 1986 61 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	2.36	2.36	2.32	2.32	2.36	.541	102	102
5	2.64	2.70B	2.58A	2.58A	2.66	.591	2	104
6	....	....	2.46A	2.46A	2.40	.552	....	104
7	....	....	2.25A	2.25A	2.27	.533	....	104
8	2.14	2.16	2.14	2.16	2.11	.523	51	103
11	1.90	1.90	1.85A	1.90	1.87	.493	2	105
12	....	2.25B	....	2.25B	2.32	.570	....	105
13	....	....	2.11A	2.11A	2.11	.539	....	105
14	1.97	1.97	1.97	1.97	1.94	.509	1	106
15	....	....	....	1.94N	2.01	.522	....	106
18	2.05	2.30B	2.05	2.28B	2.27	.563	3805	3909
19	2.07	2.07	1.90	1.90	1.93	.506	4235	2018
20	1.75	1.83	1.75	1.83	1.82	.481	290	1998
21	1.92	1.92	1.80	1.80	1.77	.471	57	2044
22	....	1.85B	....	1.85B	1.88	.488	25	2067
25	1.80	1.80	1.75A	1.75A	1.72	.472	8	2067
26	1.83	2.10	1.83	2.10	2.02	.528	7	2069
27	1.86	1.89	1.74A	1.74A	1.77	.474	7	2071
28	1.74	1.95	1.74	1.95	2.02	.526	10	2079
29	1.79	1.79	1.67	1.67	1.60	.446	16	2081

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.59	1.64	1.44	1.56A	1.54	[illegible]	17	2089
3	1.80	1.80	1.51	1.54	1.56	[illegible]45	18	2099
4	1.55	1.73	1.54A	1.73	1.70	.478	93	2130
5	1.70	2.19	1.70	2.19	2.22	.578	29	2138
8	2.40	2.62	2.37	2.62	2.60	.640	272	2049
9	2.34	2.34	2.16A	2.24	2.29	.594	12	2046
10	....	....	2.07A	2.25A	2.18	.580	....	2043
11	2.73	2.74	2.73	2.74	2.70	.657	3	2041
12	....	....	2.13A	2.15A	2.10	.564	....	2041
15	1.85	1.87	1.85	1.87	1.81	.507	2	2041
16	1.82	1.91B	1.82	1.90	1.90	.525	14	2047
17	1.62	1.66	1.46	1.50@.51	1.51	.452	82	2076
18	1.26	1.30	1.10	1.14	1.10	.352	97	2103
19	1.12	1.16	1.01	1.04	1.08	.343	313	2322
22	1.50	1.63	1.50	1.58B	1.63	.472	225	2358
23	1.82	1.87	1.78A	1.85	1.92	.542	116	2454
24	1.88	1.88	1.76A	1.85A	1.85	.530	4	2439
25	1.94	1.95B	1.80	1.82	1.79	.530	9	2439
26	1.86	1.92	1.76A	1.92	1.97	.566	4	2438
29	1.50	1.50	1.29A	1.33	1.30	.442	346	2555
30	1.27	1.51	1.27	1.39	1.39	.475	243	2703

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.39	1.39	1.20	1.22	1.21	.447	187	2714
2	1.23	1.23	.95	.96	.98	.403	121	2753
3	.86	.99	.81	.99	.99	.392	708	3178
6	.87	.90	.87	[illegible]	.87	.373	147	3266
7	1.19	1.19	.99	1.00	.99	.413	87	3188
8	.94	.94	.86	.91	.91	.409	114	3131
9	.87	.94B	.83A	.90A@.87	.87	.413	94	3127
10	.80	.80	.74A	.74A	.73	.366	224	3322
13	.64	.65	.57	.60	.56	.307	426	3500
14	.67	.70	.64	.70	.69	.346	337	3631

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
DECEMBER 1986 61 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.74	.74	.64	.66B	.66	.342	77	3632
16	.61	.72	.61	.70	.70	.365	445	3654
17	.66	.68	.64A	.65	.64	.352	83	3609
20	.72	.84B	.72	.75A	.72	.395	234	3628
21	.82	.84	.74	.75	.75	.413	126	3695
22	.74	.76	.66	.70	.70	.413	177	3694
23	.82	1.26B	.82	1.18	1.19	.553	1193	3035
24	1.61	1.78	1.58	1.77	1.72	.673	222	2803
27	1.91	2.16B	1.88	2.16B	2.20	.767	187	2746
28	1.69	1.75B	1.61	1.75B	1.76	.691	140	2663
29	1.78	1.87	1.68A	1.81	1.66	.669	12	2652
30	1.85	2.31	1.52A	2.31	2.29	.794	113	2546
31	2.84	2.85B	2.52	2.62	2.58	.837	61	2540

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.12	3.12	2.64A	2.64A	2.76	.874	2	2535
4	2.41	2.59B	2.41	2.59B	2.66	.871	1	2533
5	2.95	2.96	2.77A	2.77A	2.75	.889	21	2519
6	2.70@.71	2.90B	2.66A	2.66A	2.74	.894	10	2517
7	3.11	3.11	2.60A	2.68A	2.63	.890	20	2517
10	2.05	2.14B	2.05	2.05	2.09	.841	21	2522
11	....	....	1.77A	1.89A	1.85	.808	....	2522
12	....	....	1.47A	1.48A	1.42	.725	....	2522
13	1.52	1.53B	1.22	1.27B	1.23	.689	12	2525
14	1.23	1.27B	1.05	1.06B	1.10	.655	18	2522
17	1.25	1.44	1.25	1.44	1.40	.770	41	2522
18	1.38	1.56B	1.38	1.38	1.40	.776	1	2522
19	1.16	1.25B	1.15	1.25B	1.25	.736	1	2522
20	1.21	1.32B	1.16	1.27	1.21	.760	6	2522
21	1.60	1.91B	1.53A	1.90	1.90	.905	4	2521
24	....	....	1.72A	1.73A	1.72	.912	....	2521
25	1.40	1.43B	.63	.63	.66	.635	1162	3120
26	.67	.90	.67	.77	.79	.698	143	3146
27	Exchange Closed; Thanksgiving Day							
28	.43	.43	.34	.36	.38	.500	715	3304

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.14	.35	.14	.33@.34	.32	.486	476	3213
2	.38	.51	.26	.41	.43	.648	756	3674
3	.42	.44	.20	.26	.29	.505	235	3771
4	.43	1.13	.30	1.13	1.10	.998	749	3415
5	.94	1.52B	.85A	1.52B	1.48	.999	128	3320
8	....	....	....	....	....	.996	....	....

DECEMBER 1986 62 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2.42	2.47	2.42	2.47	2.42	.574	4	4
12	....	2.80B	....	2.80B	2.96	.649	....	4
13	....	....	2.75A	2.75A	2.75	.621	....	2
14	2.54	2.54	2.54	2.54	2.54	.593	1	3
15	....	2.57B	....	2.57B	2.80	.606	....	3
18	2.71@.72	2.88B	2.71	2.88B	2.90	.646	15	18
19	2.55	2.55	2.55	2.55	2.53	.592	20	38
20	....	....	2.46A	2.48A	2.38	.568	....	38
21	2.52	2.52	2.31A	2.31A	2.31	.558	13	40
22	2.45	2.45	2.45	2.45	2.44	.576	2	42
25	2.31	2.31	2.31	2.31	2.28	.561	4	38
26	2.38	2.58	2.36	2.58	2.62	.616	26	57
27	2.55	2.55	2.29A	2.29A	2.32	.563	1	57
28	2.29	2.70	2.29	2.66	2.62	.614	22	58
29	2.25	2.32	2.25	2.32	2.12	.535	23	49

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	2.07A	2.07A	2.05	.529	....	49
3	2.08	2.27B	2.07	2.07	2.07	.536	11	50
4	2.06	2.19	2.05	2.19	2.25	.569	60	88
5	2.39	2.57B	2.38A	2.57B	2.88	.666	175	253
8	3.33	3.33	3.07A	3.33	3.30	.724	14	239
9	2.90	2.91B	2.90	2.91B	2.95	.683	2	238
10	....	....	2.70A	2.92A	2.82	.670	....	238
11	3.13	3.48B	3.07A	3.48B	3.43	.740	1	237
12	2.90	2.90	2.79A	2.79A	2.75	.656	2	239
15	....	....	2.50A	2.50A	2.40	.602	....	239
16	2.53	2.53	2.48A	2.53	2.50	.620	7	239
17	2.14	2.14	2.11	2.11	2.04	.549	2	239
18	1.73	1.76	1.53	1.57	1.54	.445	103	305
19	1.56	1.59	1.41	1.44B	1.48	.437	22	313
22	2.01	2.14B	2.01	2.13	2.17	.569	61	295
23	2.39	2.53	2.37	2.42	2.54	.638	28	293
24	2.45	2.45	2.35A	2.43	2.45	.626	3	290

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 62 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25 ..	....	2.59B	2.44A	2.45N	2.40	.628	....	290
26 ..	2.36	2.58	2.33A	2.55A	2.60	.662	5	288
29 ..	....	1.80	1.80	1.80	1.80	.544	8	290
30 ..	1.80	2.07B	1.80	1.95	1.98	.578	51	341
IN OCTOBER								
1 ..	1.96	1.96	1.83A	1.83A	1.74	.552	....	341
2 ..	1.72	1.76B	1.43	1.45B	1.45	.510	8	346
3 ..	1.42	1.44	1.21	1.44@.42	1.43	.500	128	381
6 ..	1.30	1.34	1.30	1.34	1.31	.484	27	383
7 ..	1.70	1.70	1.48	1.48	1.47	.527	10	373
8 ..	1.40	1.40	1.36A	1.40	1.40	.524	50	343
9 ..	....	....	1.32A	1.40N	1.35	.531	....	343
10 ..	1.23	1.36B	1.14A	1.18@.16	1.17	.485	56	372
13 ..	1.05	1.06	.95	.95	.93	.425	29	391
14 ..	1.10	1.14	1.07	1.08B@.10	1.10	.470	29	403
15 ..	1.16	1.16	1.05	1.06B	1.06	.468	21	412
16 ..	1.05	1.15	1.02	1.12	1.12	.495	35	424
17 ..	1.10	1.11	1.04	1.04	1.04	.483	34	436
20 ..	1.17	1.34	1.17	1.26	1.18	.535	47	426
21 ..	1.31	1.35	1.22	1.25	1.28	.556	113	498
22 ..	1.18	1.24B	1.15	1.22	1.20	.559	23	510
23 ..	1.48	1.95	1.44A	1.87	1.85	.695	119	547
24 ..	2.28	2.53	2.28	2.53	2.51	.796	84	516
27 ..	2.70	3.00B	2.70	2.95	3.00	.870	32	512
28 ..	2.47	2.50B	2.33	2.50B	2.56	.815	54	495
29 ..	2.42	2.42	2.42	2.42	2.39	.800	10	495
30 ..	2.22	3.17B	2.22	3.14	3.14	.890	9	493
31 ..	3.60	3.67B	3.49	3.49	3.47	.919	2	494
IN NOVEMBER								
3 ..	....	3.85B	....	3.60B	3.67	.942	1	484
4 ..	3.52	3.54B	3.35A	3.54B	3.58	.942	2	483
5 ..	3.89	3.89	3.71A	3.71A	3.69	.953	10	476
6 ..	3.74	3.90B	3.62	3.62	3.69	.956	2	475
7 ..	3.57	3.96B	3.57	3.60B	3.59	.955	....	475
10 ..	....	....	2.98A	3.07A	2.99	.934	....	475
11 ..	....	....	2.64A	2.77A	2.75	.917	....	475
12 ..	....	....	2.30A	2.35A	2.28	.870	....	475
13 ..	2.34	2.37B	2.07A	2.12	2.06	.850	2	476
14 ..	1.86	2.10B	1.86	1.86	1.88	.831	7	473
17 ..	2.16	2.16	2.16	2.16	2.28	.911	1	473
18 ..	....	2.46B	....	2.28N	2.28	.917	....	473
19 ..	....	....	2.09A	2.09A	2.05	.899	....	473
20 ..	....	2.20B	....	2.20B	2.09	.916	....	473
21 ..	2.52	2.88B	2.52	2.88B	2.84	.978	....	472
24 ..	....	2.87B	2.71A	2.71A	2.68	.984	1	471
25 ..	1.72	1.72	1.48A	1.48A	1.50	.881	67	404
26 ..	1.45	1.69B	1.42	1.53B	1.64	.919	15	392
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	....	....	1.05A	1.05A	1.08	.842	....	392
IN DECEMBER								
1 ..	.70	.91	.70	.91	1.04	.902	2	392
2 ..	1.30	1.30	1.05	1.10B	1.26	.972	8	390
3 ..	.88	1.28B	.88	1.05	1.02	.971	20	380
4 ..	....	1.74B	....	1.74B	2.08	.999	....	380
5 ..	2.00	2.48B	1.90A	2.48B	2.48	1.000	1	380
8 ..	....	....	....	....	....	.999	....	....

DECEMBER 1986 63 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5 ..	3.31	3.31	3.31	3.31	3.61	.744	100	100
8 ..	....	4.04B	....	4.04B	4.10	.795	....	100
9 ..	....	....	3.63A	3.63A	3.70	.761	....	100
10 ..	....	....	3.41A	3.65A	3.55	.750	....	100
11 ..	4.35	4.35	4.30	4.30	4.23	.810	12	106
12 ..	....	....	3.67A	3.67A	3.45	.738	....	106
15 ..	....	....	3.12A	3.12A	3.06	.691	....	106
16 ..	....	3.20B	....	3.20B	3.18	.707	....	106
17 ..	....	....	2.74A	2.74A	2.66	.641	....	106
18 ..	....	....	2.10A	2.10A	2.10	.540	....	106
19 ..	2.10	2.10	1.91	1.91	2.00	.532	7	113
22 ..	....	2.63B	....	2.63B	2.80	.662	14	125
23 ..	....	3.08B	....	3.08B	3.25	.725	....	125
24 ..	....	....	3.00A	3.00A	3.14	.715	....	125
25 ..	....	3.30B	....	3.14N	3.12	.716	....	125
26 ..	....	3.17B	3.05A	3.17B	3.32	.747	....	125
29 ..	2.45	2.45	2.44A	2.45	2.47	.643	100	225
30 ..	....	2.74B	2.43A	2.74B	2.66	.675	....	225

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 63 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	2.48A	2.48A	2.36	.653	....	225
2 ..	....	2.43B	2.03	2.03	2.06	.614	1	226
3 ..	1.85	1.96B	1.81A	1.96B	2.02	.606	1	225
6 ..	....	....	1.90A	1.90A	1.88	.593	....	225
7 ..	....	2.35B	....	2.07B	2.09	.637	....	225
8 ..	2.00	2.00	2.00	2.00	2.01	.636	1	225
9 ..	....	2.05B	1.95A	2.05B	1.99	.645	....	225
10 ..	....	2.00B	1.80A	1.80A	1.75	.604	....	225
13 ..	1.57	1.57	1.51A	1.52A	1.44	.548	10	230
14 ..	1.64	1.69B	1.64	1.64	1.65	.595	1	230
15 ..	1.67	1.68B	1.64A	1.64A	1.64	.595	1	231
16 ..	....	1.72B	1.63A	1.72B	1.72	.623	....	231
17 ..	....	....	1.67A	1.68A	1.63	.615	....	231
20 ..	1.81	1.94B	1.81	1.83	1.83	.669	6	231
21 ..	....	2.00B	....	1.85B	1.93	.690	....	231
22 ..	1.86	1.89B	1.85A	1.86	1.88	.696	2	233
23 ..	2.15	2.48	2.15	2.48	2.62	.810	3	232
24 ..	3.13	3.30	3.13	3.30	3.33	.885	22	238
27 ..	....	3.80B	....	3.80B	3.90	.935	....	231
28 ..	....	....	3.35A	3.35A	3.42	.901	....	231
29 ..	3.26	3.26	3.26	3.26	3.23	.892	10	231
30 ..	....	3.95B	3.10A	3.95B	4.04	.948	....	231
31 ..	....	....	....	4.04N	4.37	.964	....	231
IN NOVEMBER								
3 ..	4.58	4.67B	4.50A	4.60	4.62	.977	3	231
4 ..	....	....	4.44A	4.49A	4.54	.977	....	231
5 ..	....	4.89B	....	4.62B	4.67	.982	....	230
6 ..	4.65	4.88B	4.65	4.65	4.67	.984	2	230
7 ..	4.99	4.99	4.52A	4.64A	4.55	.984	....	227
10 ..	....	....	3.88A	3.88A	3.97	.977	1	226
11 ..	....	....	3.57A	3.69A	3.68	.971	....	226
12 ..	....	....	3.23A	3.23A	3.17	.950	....	226
13 ..	....	3.30B	3.00A	3.00A	2.95	.942	....	226
14 ..	....	3.00B	2.75A	2.75A	2.76	.934	....	226
17 ..	....	3.20B	....	3.20B	3.22	.974	....	226
18 ..	....	3.43B	....	3.22N	3.21	.977	....	226
19 ..	....	....	3.03A	3.03A	2.98	.972	....	226
20 ..	....	3.16B	....	3.12B	3.05	.979	....	226
21 ..	....	3.92B	....	3.88B	3.84	.996	....	226
24 ..	....	3.87B	3.71A	3.71A	3.68	.998	....	226
25 ..	....	....	2.48A	2.48A	2.42	.977	....	226
26 ..	....	2.69B	....	2.53B	2.59	.968	....	219
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	....	....	2.05A	2.05A	2.01	.976	....	219
IN DECEMBER								
1 ..	....	...	1.61A	1.90A	1.98	.995	....	219
2 ..	....	2.16B	....	2.16B	2.25	.999	....	219
3 ..	....	2.28B	1.97A	2.09A	2.01	.999	....	219
4 ..	....	2.74B	....	2.74B	3.08	1.000	....	215
5 ..	2.90	3.48B	2.90	3.48B	3.48	1.000	1	215
8 ..	....	....	....	....	....	.999	....	....

DECEMBER 1986 64 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19 ..	2.61	2.61	2.61	2.61	2.61	.624	5	5
22 ..	....	3.37B	....	3.37B	3.50	.744	....	5
23 ..	3.71	3.84B	3.71	3.80B	4.04	.798	1	6
24 ..	....	....	3.80A	3.80A	3.91	.790	....	6
25 ..	....	4.10B	....	3.91N	3.90	.792	....	6
26 ..	....	3.93B	3.82A	3.93B	4.13	.819	....	6
29 ..	....	....	3.10A	3.10A	3.13	.731	....	6
30 ..	3.41	3.49B	3.34A	3.41	3.38	.760	1	6
IN OCTOBER								
1 ..	....	....	3.22A	3.22A	3.10	.742	....	6
2 ..	....	3.17B	2.79A	2.79A	2.77	.709	....	6
3 ..	....	....	2.50A	2.70A	2.70	.703	....	6
6 ..	....	....	2.57A	2.62A	2.55	.695	....	6
7 ..	....	3.10B	....	2.81B	2.81	.735	....	6
8 ..	....	....	....	2.81N	2.72	.736	....	6
9 ..	....	....	2.66A	2.72N	2.73	.746	....	6
10 ..	2.50	2.74B	2.50	2.50	2.43	.711	1	7
13 ..	....	....	2.18A	2.18A	2.08	.665	....	7
14 ..	....	2.35B	....	2.30B	2.36	.710	....	7
15 ..	....	2.37B	....	2.37B	2.33	.711	....	7
16 ..	....	2.45B	2.32A	2.45B	2.45	.738	....	7
17 ..	....	....	2.37A	2.40A	2.40	.732	....	7
20 ..	....	2.70B	....	2.70B	2.59	.782	....	7

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 64 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21 ..	2.67	2.79B	2.65A	2.67	2.71	.801	....	7
22 ..	....	....	2.65A	2.71N	2.67	.808	1	8
23 ..	....	3.55B	....	3.55B	3.51	.893	....	8
24 ..	4.00	4.19B	4.00	4.16	4.24	.942	8	15
27 ..	4.85	4.85	4.85	4.85	4.86	.971	1	11
28 ..	4.30	4.30	4.28A	4.30	4.34	.953	1	11
29 ..	4.20	4.20	4.20	4.20	4.14	.948	10	21
30 ..	....	4.93B	4.00A	4.89B	5.01	.978	....	21
31 ..	....	....	....	5.01N	5.37	.986	....	21

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	5.67B	....	5.60B	5.62	.992	....	21
4 ..	....	....	5.44A	5.44A	5.54	.992	....	21
5 ..	....	5.88B	....	5.62B	5.67	.994	....	21
6 ..	5.65	5.88B	5.65	5.65	5.67	.995	1	12
7 ..	5.99	5.99	5.52A	5.64A	5.55	.995	....	11
10 ..	....	....	4.88A	4.88A	4.97	.993	1	11
11 ..	....	....	4.57A	4.69A	4.68	.991	....	11
12 ..	....	....	4.23A	4.23A	4.14	.984	....	11
13 ..	....	4.30B	4.00A	4.00A	3.92	.982	....	11
14 ..	....	4.00B	3.75A	3.75A	3.73	.979	....	11
17 ..	....	4.20B	....	4.20B	4.22	.994	....	11
18 ..	....	4.43B	....	4.22N	4.21	.995	....	11
19 ..	....	....	4.03A	4.03A	3.98	.994	....	11
20 ..	....	4.16B	....	4.12B	4.05	.996	....	11
21 ..	....	4.88B	....	4.88B	4.84	.999	....	11
24 ..	....	4.87B	4.71A	4.71A	4.68	.999	....	11
25 ..	....	....	3.48A	3.48A	3.42	.997	....	1
26 ..	....	3.69B	....	3.53B	3.59	.999	....	1
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	....	....	3.05A	3.05A	3.01	.998	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	2.61A	2.90A	2.98	.999	....	1
2 ..	....	3.18B	....	3.16B	3.25	.999	....	1
3 ..	....	3.28B	2.97A	3.09A	3.01	.999	....	....
4 ..	....	3.74B	....	3.74B	4.08	1.000	....	....
5 ..	....	4.48B	3.90A	4.48B	4.48	1.000	....	....

DECEMBER 1986 65 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26 ..	4.70	4.70	4.70	4.70	5.00	.875	4	4
29 ..	....	....	3.92A	3.92A	3.93	.806	....	4
30 ..	....	4.32B	....	4.32B	4.18	.830	....	4

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	4.04A	4.08A	3.91	.816	....	4
2 ..	....	3.96B	3.60A	3.60A	3.54	.790	....	4
3 ..	....	....	3.24A	3.47A	3.47	.786	....	4
6 ..	....	....	3.35A	3.40A	3.42	.782	....	4
7 ..	....	3.94B	....	3.60B	3.62	.816	....	4
8 ..	....	....	....	3.62N	3.55	.819	....	4
9 ..	....	3.65B	3.47A	3.65B	3.55	.828	....	4
10 ..	....	3.58B	3.30A	3.30A	3.22	.802	....	4
13 ..	....	....	2.95A	2.95A	2.84	.767	....	4
14 ..	....	3.20B	....	3.20B	3.16	.805	....	4
15 ..	....	3.18B	....	3.18B	3.10	.807	....	4
16 ..	....	3.25B	....	3.25B	3.26	.830	....	4
17 ..	....	....	3.25A	3.25A	3.25	.827	....	4
20 ..	....	3.57B	....	3.57B	3.47	.867	....	4
21 ..	....	3.65B	....	3.47N	3.56	.882	....	4
22 ..	....	3.58B	3.47A	3.58B	3.58	.889	....	4
23 ..	....	4.45B	....	4.45B	4.43	.945	....	4
24 ..	....	5.03B	....	5.03B	5.21	.973	....	4
27 ..	....	5.70B	....	5.70B	5.83	.988	....	4
28 ..	....	....	5.25A	5.25A	5.28	.980	....	4
29 ..	....	....	5.15A	5.15A	5.12	.977	....	4
30 ..	5.83	5.93B	4.97A	5.89B	6.01	.992	1	5
31 ..	6.64	6.64	6.64	6.64	6.37	.995	1	6

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	6.67B	....	6.60B	6.62	.997	....	6
4 ..	....	....	6.44A	6.44A	6.54	.997	....	2
5 ..	....	6.88B	....	6.62B	6.67	.998	....	2
6 ..	....	6.88B	6.65A	6.65A	6.67	.998	....	2
7 ..	....	6.95B	6.52A	6.64A	6.55	.998	....	2
10 ..	....	....	5.88A	5.88A	5.97	.998	....	2
11 ..	....	....	5.57A	5.69A	5.68	.998	....	2
12 ..	....	....	5.23A	5.23A	5.14	.996	....	2

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

DECEMBER 1986 65 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13 ..	....	5.30B	5.00A	5.00A	4.92	.995	....	2
14 ..	4.77	5.00B	4.75A	4.75A	4.73	.995	1	1
17 ..	....	5.20B	....	5.20B	5.22	.999	....	1
18 ..	....	5.43B	....	5.22N	5.21	.999	....	1
19 ..	....	....	5.03A	5.03A	4.98	.999	....	1
20 ..	....	5.16B	....	5.12B	5.05	.999	....	1
21 ..	....	5.88B	....	5.88B	5.84	.999	....	1
24 ..	....	5.87B	5.71A	5.71A	5.68	.999	....	1
25 ..	....	....	4.48A	4.48A	4.42	.999	....	1
26 ..	....	4.69B	....	4.53B	4.59	.999	....	1
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	....	....	4.05A	4.05A	4.01	.999	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	3.61A	3.90A	3.98	.999	....	1
2 ..	....	4.18B	....	4.16B	4.25	.999	....	1
3 ..	....	4.28B	3.97A	4.09A	4.01	1.000	....	1
4 ..	....	4.74B	....	4.74B	5.08	1.000	....	1
5 ..	....	5.48B	4.90A	5.48B	5.48	1.000	....	1
8 ..	....	....	....	....	....	1.000	....	....

MARCH 1987 52 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26 ..	1.20	1.20	1.20	1.20	1.16	.267	....	....
27 ..	....	....	1.10A	1.10A	.99	.236	3	3
30 ..	....	....	.93A	.93A	.88	.212	....	3

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.88N	.88	.212	....	3
2 ..	.85	.85	.85	.85	.85	.206	5	8
3 ..	....	....	.80A	.85N	.75	.194	....	8
4 ..	Exchange Closed; Independence Day							
7 ..	....	....	....	.75N	.85	.220	....	8
8 ..	....	....	.80A	.85N	.83	.208	....	8
9 ..	....	....	....	.83N	.77	.197	....	8
10 ..	....	....	....	.77N	1.01	.203	....	8
11 ..	....	....	.90A	1.01N	.92	.238	....	8
14 ..	....	....	....	....	....	.200	....	8
15 ..	....	....	.75A	.75A	.63	.164	....	8
16 ..	....	....	....	.63N	.61	.161	....	8
17 ..	....	....	....	.61N	.60	.163	....	8
18 ..	....	....	.55A	.55A	.48	.137	....	8
21 ..	....	....	....	.48N	.44	.124	....	8
22 ..	....	.45B	....	.45B	.45	.131	....	8
23 ..	....	.49B	....	.45N	.46	.125	....	8
24 ..	....	....	....	.46N	.45	.136	....	8
25 ..	....	....	....	.45N	.48	.144	....	8
28 ..	....	....	.40A	.40A	.33	.101	....	8
29 ..	....	....	....	.33N	.32	.100	....	8
30 ..	....	....	....	.32N	.32	.098	....	8
31 ..	....	....	....	.32N	.26	.078	....	8

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.26N	.23	.075	....	8
4 ..	....	....	....	.23N	.23	.076	....	8
5 ..	....	....	....	.23N	.26	.090	....	8
6 ..	....	....	.25A	.25A	.24	.077	....	8
7 ..	....	....	.22A	.22A	.22	.072	....	8
8 ..	....	....	....	.22N	.18	.067	....	8
11 ..	....	....	....	.18N	.16	.057	....	8
12 ..	....	....	....	.16N	.20	.073	....	8
13 ..	....	....	....	.20N	.19	.063	....	8
14 ..	....	....	....	.19N	.17	.054	....	8
15 ..	....	....	....	.17N	.17	.055	....	8
18 ..	....	.20B	....	.20B	.22	.063	....	8
19 ..	....	....	....	.22N	.18	.051	....	8
20 ..	....	....	....	.18N	.19	.046	....	8
21 ..	....	.25B	....	.19N	.25	.045	....	8
22 ..	....	....	.20A	.25N	.19	.048	....	8
25 ..	....	....	....	.19N	.15	.044	....	8
26 ..	....	....	....	.15N	.17	.053	....	8
27 ..	....	....	....	.17N	.17	.044	....	8
28 ..	....	....	....	.17N	.20	.054	....	8
29 ..	....	....	....	.20N	.16	.041	....	8

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	....	....	....	.16N	.14	.037	....	8
3 ..	....	....	....	.14N	.14	.038	....	8
4 ..	....	....	....	.14N	.16	.044	....	8
5 ..	....	....	....	.16N	.21	.061	....	8

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
MARCH 1987 52 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	.21N	.24	.075	....	8
9	....	....	....	.24N	.20	.063	....	8
10	....	....	....	.20N	.29	.060	....	8
11	....	....	....	.29N	.26	.078	....	8
12	....	....	....	.26N	.20	.056	....	8
15	....	....	....	.20N	.18	.045	....	8
16	....	....	....	.18N	.19	.049	....	8
17	....	....	....	.19N	.15	.037	....	8
18	....	....	....	.15N	.11	.025	....	8
19	.12	.12	.12	.12	.10	.025	5	13
22	.17	.17	.17	.17	.18	.041	3	16
23	....	.20B	....	.20B	.20	.052	....	16
24	....	....	....	.20N	.18	.050	....	16
25	....	....	....	.18N	.17	.049	....	16
26	....	....	....	.17N	.17	.055	....	16
29	....	....	....	.17N	.11	.034	....	16
30	....	....	....	.11N	.12	.038	....	16

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.12N	.07	.033	....	16
2	....	....	....	.07N	.06	.026	....	16
3	....	....	....	.06N	.06	.024	....	16
6	....	....	....	.06N	.05	.021	....	16
7	....	....	....	.05N	.06	.024	....	16
8	....	....	....	.06N	.05	.022	....	16
9	....	....	....	.05N	.05	.020	....	16
10	....	....	....	.05N	.04	.016	....	16
13	....	....	....	.04N	.03	.011	....	16
14	....	....	....	.03N	.04	.013	....	16
15	....	....	....	.04N	.04	.012	....	16
16	....	....	....	.04N	.04	.013	....	16
17	.04	.04	.04	.04	.04	.011	10	26
20	....	....	....	.04N	.04	.012	....	26
21	....	....	....	.04N	.04	.012	....	26
22	....	....	....	.04N	.03	.011	....	26
23	....	....	....	.03N	.05	.017	....	26
24	....	....	....	.05N	.08	.026	....	26
27	....	....	....	.08N	.10	.035	....	26
28	....	....	....	.10N	.08	.026	....	26
29	....	....	....	.08N	.09	.024	....	26
30	....	....	....	.09N	.13	.037	....	26
31	....	....	....	.13N	.14	.044	....	26

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.14N	.13	.047	....	26
4	....	....	....	.13N	.11	.044	....	26
5	....	....	....	.11N	.10	.046	....	26
6	....	....	....	.10N	.09	.044	....	26
7	....	....	....	.09N	.10	.039	....	26
10	....	....	....	.10N	.07	.026	....	26
11	....	....	....	.07N	.06	.021	....	26
12	....	....	....	.06N	.05	.014	....	26
13	....	....	....	.05N	.04	.012	....	26
14	....	....	....	.04N	.03	.010	....	26
17	....	....	....	.03N	.04	.013	....	26
18	....	....	....	.04N	.04	.012	....	26
19	....	....	....	.04N	.04	.010	....	26
20	....	....	....	.04N	.03	.010	....	26
21	....	....	....	.03N	.04	.016	....	26
24	....	....	....	.04N	.04	.013	....	26
25	....	....	....	.04N	.03	.005	....	26
26	....	....	....	.03N	.03	.005	....	26
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.03N	.02	.003	....	26

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.01	.002	....	26
2	....	....	....	.01N	.01	.003	....	26
3	....	....	....	.01N	.01	.002	....	26
4	....	....	....	.01N	.03	.005	....	26
5	....	....	....	.03N	.03	.007	....	26
8	....	....	....	.03N	.03	.006	....	26
9	....	....	....	.03N	.03	.009	....	26
10	....	....	....	.03N	.02	.006	....	26
11	....	....	....	.02N	.02	.007	....	26
12	....	....	....	.02N	.03	.007	....	26
15	....	....	....	.03N	.03	.009	....	26
16	....	....	....	.03N	.02	.010	....	26
17	....	....	....	.02N	.02	.008	....	26
18	....	....	....	.02N	.01	.004	....	26
19	....	....	....	.01N	.01	.003	....	26
22	....	....	....	.01N	.01	.001	....	26

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
MARCH 1987 52 PUTS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	....	.01N	....	.000	....	26
24	CAB	CAB	CAB	CAB	CAB	.000	....	26
25	Exchange Closed; Christmas							
26	CAB	CAB	CAB	CAB	CAB	.000	....	26
29	CAB	CAB	CAB	CAB	CAB	.000	....	26
30	CAB	CAB	CAB	CAB	CAB	.000	....	26
31	CAB	CAB	CAB	CAB	.01	.000	....	26

MARCH 1987 53 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	1.61	1.61	1.61	1.61	1.61	.353	25	25
20	....	1.68B	....	1.68B	1.77	.378	....	25
23	....	1.85B	1.55A	1.55A	1.54	.343	....	25
24	....	1.55B	....	1.54N	1.57	.334	....	25
25	....	....	....	1.57N	1.59	.342	....	25
26	....	....	1.55A	1.55A	1.47	.319	....	25
27	....	....	1.30A	1.30A	1.28	.286	....	25
30	....	....	1.20A	1.20A	1.13	.259	....	25

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.13N	1.14	.260	....	25
2	1.10	1.10	1.10	1.10	1.10	.253	3	28
3	....	....	1.01A	1.01A	.99	.239	....	28
4	Exchange Closed; Independence Day							
7	.93	1.02B	.92A	1.02B	1.10	.269	450	478
8	....	....	1.00A	1.05A	1.07	.256	....	478
9	....	1.10B	....	1.07N	1.00	.244	50	528
10	....	....	....	1.00N	1.06	.250	....	528
11	....	....	1.03A	1.06N	1.20	.290	....	528
14	....	....	1.02A	1.02A	.99	.248	....	528
15	....	....	.95A	.99N	.87	.207	....	528
16	....	....	....	.87N	.80	.203	....	528
17	....	....	....	.80N	.79	.206	....	528
18	....	.80B	.70A	.70A	.55	.176	....	528
21	....	....	....	.65N	.60	.161	....	528
22	.62	.62	.62	.62	.60	.169	200	728
23	....	.66B	....	.60N	.60	.162	....	728
24	....	....	....	.60N	.61	.175	....	728
25	....	....	....	.61N	.65	.185	....	728
28	....	....	.50A	.50A	.45	.135	....	728
29	....	....	....	.45N	.45	.133	....	728
30	....	....	....	.45N	.44	.130	....	728
31	.40	.40	.40	.40	.36	.106	4	728

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.36N	.45	.102	....	728
4	....	....	....	.45N	.32	.104	....	728
5	....	.34B	....	.32N	.38	.121	....	728
6	....	....	.35A	.38N	.33	.106	....	728
7	....	....	.32A	.33N	.30	.099	....	728
8	....	....	....	.30N	.26	.093	....	728
11	....	....	....	.26N	.24	.080	....	728
12	....	....	....	.24N	.29	.101	....	728
13	....	....	....	.29N	.28	.089	....	728
14	....	....	....	.28N	.24	.078	....	728
15	....	.25B	....	.25B	.25	.080	....	728
18	....	.28B	....	.27B	.32	.089	....	728
19	....	....	.29A	.29A	.26	.074	....	728
20	....	....	....	.26N	.27	.068	....	728
21	....	....	....	.27N	.36	.066	....	728
22	....	....	.30A	.36N	.27	.070	....	728
25	....	....	....	.27N	.25	.065	....	728
26	.25	.25	.25	.25	.25	.077	8	725
27	....	....	....	.25N	.24	.064	....	725
28	....	....	....	.25N	.30	.079	....	725
29	....	....	.28A	.30N	.23	.061	....	725

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.23N	.20	.056	....	725
3	....	....	....	.20N	.21	.057	....	725
4	....	....	....	.21N	.23	.065	....	725
5	....	....	....	.23N	.31	.087	....	725
8	....	....	....	.31N	.36	.106	....	725
9	....	....	....	.36N	.30	.092	....	725
10	....	....	....	.30N	.40	.086	....	725
11	....	....	....	.40N	.38	.110	....	725
12	....	....	....	.38N	.28	.082	....	725
15	....	....	....	.28N	.26	.067	....	725
16	....	....	....	.26N	.27	.072	....	725
17	....	....	....	.27N	.22	.056	....	725
18	....	....	....	.22N	.16	.039	....	725

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 53 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	....	....	.16N	.15	.038	....	725
22	....	....	....	.15N	.25	.061	....	725
23	....	....	....	.25N	.27	.076	....	725
24	.30	.30	.30	.30	.26	.074	6	725
25	....	....	....	.26N	.25	.073	....	725
26	....	....	....	.25N	.25	.081	....	725
29	....	....	....	.25N	.16	.052	....	725
30	....	....	....	.16N	.18	.057	....	725

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.18N	.12	.050	....	725
2	....	....	....	.12N	.10	.042	....	725
3	....	....	....	.10N	.09	.039	....	725
6	....	....	....	.09N	.09	.034	....	725
7	....	....	....	.09N	.10	.038	....	725
8	....	....	....	.10N	.08	.036	....	725
9	....	....	....	.08N	.08	.034	....	725
10	....	....	....	.08N	.07	.028	....	725
13	....	....	....	.07N	.05	.020	....	725
14	....	....	....	.05N	.06	.023	....	725
15	....	....	....	.06N	.06	.022	....	725
16	....	....	....	.06N	.06	.023	....	725
17	....	....	....	.06N	.06	.020	....	725
20	....	....	....	.06N	.07	.022	....	725
21	....	....	....	.07N	.07	.022	....	725
22	....	....	....	.07N	.05	.021	....	725
23	....	....	....	.05N	.08	.032	....	725
24	....	....	....	.08N	.13	.046	....	725
27	....	....	....	.13N	.17	.060	....	725
28	....	....	....	.17N	.13	.045	....	725
29	....	....	....	.13N	.14	.042	....	725
30	....	....	....	.14N	.20	.064	....	725
31	....	....	....	.20N	.22	.073	....	725

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.22N	.21	.079	....	725
4	....	....	....	.21N	.18	.075	....	725
5	.20	.20	.20	.20	.16	.077	1	725
6	.15	.17B	.15	.15	.16	.075	2	727
7	....	....	....	.16N	.15	.068	....	727
10	....	....	....	.15N	.12	.048	....	727
11	....	....	....	.12N	.10	.040	....	727
12	....	....	....	.10N	.07	.029	....	727
13	....	....	....	.07N	.07	.025	....	727
14	....	....	....	.07N	.06	.021	....	727
17	....	....	....	.06N	.07	.026	....	727
18	....	....	....	.07N	.07	.025	....	727
19	....	....	....	.07N	.05	.022	....	727
20	.05	.05	.05	.05	.05	.021	2	727
21	....	....	....	.05N	.06	.033	....	725
24	....	....	....	.06N	.06	.028	....	725
25	....	....	....	.06N	.05	.011	....	725
26	....	....	....	.05N	.05	.012	....	725
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.05N	.04	.007	....	725

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.04N	.03	.006	....	725
2	....	....	....	.03N	.03	.007	....	725
3	....	....	....	.03N	.03	.006	....	725
4	....	....	....	.03N	.05	.014	....	725
5	....	....	....	.05N	.05	.018	....	725
8	.04	.04	.04	.04	.04	.015	100	725
9	....	....	....	.04N	.07	.023	....	725
10	....	....	.05A	.05A	.04	.016	....	725
11	....	....	....	.04N	.05	.018	....	725
12	....	....	....	.05N	.05	.019	....	725
15	....	....	....	.05N	.05	.021	....	725
16	....	....	....	.05N	.04	.025	....	725
17	....	....	....	.04N	.03	.021	....	725
18	....	....	....	.03N	.02	.012	....	725
19	....	....	....	.02N	.02	.009	....	725
22	....	....	....	.02N	.02	.004	....	725
23	....	....	....	.02N	.01	.002	....	725
24	....	....	....	.01N	.01	.002	....	725
25	Exchange Closed; Christmas							
26	....	....	....	.01N	.01	.001	....	725
29	....	....	....	.01N	.01	.000	....	725
30	....	....	....	.01N	.01	.000	....	725
31	....	....	....	.01N	.01	.000	....	725

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 54 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.14	.14	.14	.14	.13	.056	10	10
9	....	....	....	.13N	.13	.054	....	10
10	....	....	....	.13N	.11	.045	....	10
13	....	....	....	.11N	.08	.034	....	10
14	....	....	....	.08N	.10	.038	....	10
15	....	....	....	.10N	.09	.037	....	10
16	....	....	....	.09N	.10	.038	....	10
17	....	....	....	.10N	.09	.035	....	10
20	....	....	....	.09N	.11	.038	....	10
21	....	....	....	.11N	.11	.039	....	10
22	....	....	....	.11N	.09	.036	....	10
23	....	....	....	.09N	.13	.054	....	10
24	....	....	....	.13N	.21	.075	....	10
27	....	....	....	.21N	.26	.095	....	10
28	....	....	....	.26N	.20	.075	....	10
29	....	....	....	.20N	.22	.070	....	10
30	....	....	....	.22N	.31	.101	....	10
31	....	.35B	....	.31N	.34	.115	....	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.34N	.33	.124	....	10
4	....	....	.30A	.30A	.28	.118	....	10
5	....	....	....	.28N	.27	.122	....	10
6	....	....	....	.27N	.26	.120	....	10
7	....	....	....	.26N	.24	.110	....	10
10	....	....	....	.24N	.19	.082	....	10
11	....	....	....	.19N	.16	.070	....	10
12	....	....	.14A	.14A	.12	.052	....	10
13	.10	.13B	.10	.10	.12	.046	2	10
14	....	....	....	.12N	.11	.040	....	10
17	....	....	....	.11N	.12	.049	....	10
18	....	....	....	.12N	.12	.048	....	10
19	.10	.10	.10	.10	.10	.042	2	12
20	.10	.10	.10	.10	.10	.041	78	90
21	....	....	....	.10N	.12	.062	....	90
24	....	....	....	.12N	.12	.054	....	90
25	.07	.07	.07	.07	.07	.024	4	90
26	....	....	....	.07N	.07	.026	....	90
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.07N	.06	.016	....	90

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.06	.06	.06	.06	.06	.015	40	130
2	....	....	....	.06N	.05	.017	....	130
3	.05	.05	.05	.05	.04	.014	20	150
4	....	.06B	....	.06B	.08	.030	....	150
5	....	....	....	.08N	.08	.038	....	150
8	....	....	....	.08N	.08	.034	....	150
9	.09	.10B	.09	.09	.11	.047	60	130
10	....	....	.09A	.09A	.08	.034	10	140
11	....	....	....	.08N	.09	.039	....	140
12	....	.10B	....	.09N	.09	.040	....	140
15	....	....	....	.09N	.10	.046	....	140
16	....	....	....	.10N	.08	.054	....	140
17	....	....	....	.08N	.07	.047	....	140
18	....	....	....	.07N	.04	.029	....	130
19	....	....	....	.04N	.04	.022	....	130
22	....	....	....	.04N	.03	.012	....	130
23	....	....	....	.03N	.02	.006	....	130
24	....	....	....	.02N	.02	.006	....	130
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.01	.004	....	130
29	....	....	....	.01N	.01	.002	....	130
30	....	....	....	.01N	.01	.002	....	130
31	....	....	....	.01N	.01	.001	....	130

MARCH 1987 55 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.79	.79	.79	.79	.79	.213	50	50
31	....	....	.73A	.73A	.66	.179	....	50

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.66N	.59	.174	....	50
4	....	....	....	.59N	.61	.178	....	50
5	....	.70B	....	.64B	.72	.202	....	50
6	....	....	.65A	.65A	.62	.181	....	50
7	....	....	.60A	.60A	.58	.171	....	50
8	....	....	....	.58N	.53	.164	....	50
11	....	....	.50A	.50A	.42	.146	....	50
12	....	.50B	....	.50B	.57	.178	....	50
13	....	....	....	.57N	.54	.161	....	50

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 55 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	.50A	.50A	.47	.146	....	50
15..	.52	.52	.52	.52	.50	.148	1	51
18..	....	.54B	....	.54B	.61	.164	....	51
19..	.57	.57	.57	.57	.51	.141	2	53
20..	....	....	....	.51N	.52	.131	....	53
21..	....	....	....	.52N	.47	.127	....	53
22..	....	....	....	.47N	.52	.133	....	53
25..	....	....	....	.52N	.44	.126	....	53
26..	....	....	....	.44N	.51	.146	....	53
27..	.50	.50	.50	.50	.48	.125	1	53
28..	.55	.55	.55	.55	.57	.148	3	56
29..	....	....	.50A	.50A	.45	.120	....	56

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.45N	.42	.112	....	56
3..	....	....	....	.42N	.41	.114	....	56
4..	....	....	....	.41N	.46	.127	....	56
5..	....	....	....	.46N	.60	.163	....	56
8..	....	....	....	.60N	.68	.192	....	56
9..	....	....	.67A	.67A	.60	.170	....	56
10..	....	....	....	.60N	.56	.162	....	56
11..	....	....	....	.56N	.73	.199	....	56
12..	....	....	....	.73N	.55	.155	....	56
15..	....	....	....	.55N	.51	.132	....	56
16..	....	....	....	.51N	.53	.139	....	56
17..	....	....	....	.53N	.43	.113	....	56
18..	....	..	.42A	.42A	.32	.084	....	56
19..	....	....	....	.32N	.30	.082	....	56
22..	....	.45B	....	.45B	.49	.121	....	56
23..	....	....	....	.49N	.53	.146	....	56
24..	....	....	....	.53N	.52	.142	....	56
25..	....	....	....	.52N	.50	.141	....	56
26..	....	.52B	....	.52B	.51	.154	....	56
29..	....	....	....	.51N	.35	.108	....	56
30..	....	....	....	.35N	.37	.117	....	56

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.37N	.27	.106	....	56
2..	....	....	....	.27N	.23	.091	....	56
3..	....	....	....	.23N	.22	.086	....	56
6..	....	....	....	.22N	.20	.079	....	56
7..	....	.23B	....	.23B	.23	.088	....	56
8..	....	....	.22A	.22A	.20	.083	....	56
9..	....	....	....	.20N	.19	.081	....	56
10..	....	....	....	.19N	.16	.069	....	56
13..	....	....	....	.16N	.13	.054	....	56
14..	....	....	....	.13N	.15	.060	....	56
15..	....	....	....	.15N	.15	.058	....	56
16..	....	....	....	.15N	.16	.061	....	56
17..	....	....	....	.16N	.15	.057	....	56
20..	....	....	....	.15N	.16	.062	....	56
21..	....	....	....	.16N	.17	.063	....	56
22..	....	....	....	.17N	.15	.060	....	56
23..	....	....	....	.15N	.21	.086	....	56
24..	....	....	....	.21N	.33	.116	....	56
27..	....	....	....	.33N	.40	.144	....	56
28..	....	....	....	.40N	.32	.116	....	56
29..	....	....	....	.32N	.33	.109	....	56
30..	....	....	....	.33N	.46	.152	....	56
31..	....	....	....	.46N	.51	.170	....	56

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.51N	.49	.182	....	56
4..	....	....	.47A	.47A	.44	.175	....	56
5..	.44	.45B	.44	.44	.43	.181	20	76
6..	.44	.44	.44	.44	.41	.179	81	157
7..	....	....	....	.41N	.40	.167	....	157
10..	....	....	.37A	.37A	.31	.130	44	200
11..	....	....	....	.31N	.27	.113	....	200
12..	....	....	.23A	.23A	.21	.088	....	200
13..	....	....	....	.21N	.20	.079	....	200
14..	....	....	....	.20N	.18	.070	....	200
17..	.21	.21	.21	.21	.20	.085	30	200
18..	.17	.21B	.17	.17	.19	.083	70	264
19..	.16	.17	.16	.17	.17	.074	120	364
20..	....	....	....	.17N	.17	.074	20	364
21..	....	....	....	.17N	.21	.106	....	364
24..	....	....	.20A	.20A	.19	.095	....	364
25..	.14	.14	.13A	.13A	.11	.048	100	364
26..	.12	.12	.12	.12	.12	.051	14	350
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.12N	.10	.034	....	350

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 55 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.09A	.10N	.10	.031	....	350
2..	.08	.08	.08	.08	.08	.036	....	350
3..	....	....	....	.08N	.07	.031	5	350
4..	....	.08B	....	.08B	.13	.059	....	350
5..	....	....	....	.13N	.14	.072	....	350
8..	.15	.15	.15	.15	.15	.066	1	351
9..	....	.19B	....	.18B	.19	.088	....	351
10..	....	....	.16A	.16A	.15	.067	....	351
11..	....	....	....	.15N	.16	.075	....	351
12..	.21	.21	.17A	.17A	.16	.078	13	363
15..	....	....	....	.16N	.17	.089	....	363
16..	.15	.15	.15	.15	.16	.102	2	365
17..	....	....	.14A	.14A	.13	.091	....	365
18..	.12	.12	.10A	.12	.09	.06[illegible]	6	371
19..	....	....	....	.09N	.08	.049	....	373
22..	.07	.07	.07	.07	.07	.029	....	375
23..	.05	.05	.05	.05	.03	.016	7	373
24..	....	....	....	.03N	.03	.016	....	373
25..	Exchange Closed; Christmas							
26..	....	....	....	.03N	.02	.013	....	373
29..	....	....	....	.02N	.02	.007	....	373
30..	....	....	....	.02N	.02	.007	....	373
31..	.02	.02	.02	.02	.03	.003	12	361

MARCH 1987 56 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	1.05	1.05	1.05	1.05	1.06	.267	2	2
30..	....	....	....	1.06N	1.03	.263	....	2
31..	....	....	.90A	.95A	.87	.224	....	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.87N	.80	.218	....	2
4..	....	....	....	.80N	.82	.223	....	2
5..	....	.90B	....	.85B	.93	.251	....	2
6..	....	....	.88A	.88A	.83	.227	....	2
7..	....	....	.82A	.82A	.79	.216	....	2
8..	....	....	.78A	.78A	.73	.208	....	2
11..	....	....	.68A	.68A	.63	.188	....	2
12..	....	.72B	....	.70B	.78	.227	....	2
13..	....	....	....	.78N	.73	.207	....	2
14..	....	....	.70A	.70A	.66	.189	....	2
15..	....	....	....	.66N	.67	.193	....	2
18..	....	.74B	....	.74B	.82	.212	....	2
19..	.78	.78	.78	.78	.69	.185	1	2
20..	....	....	....	.69N	.70	.172	....	2
21..	....	....	....	.70N	.64	.168	....	2
22..	.68	.68	.68	.68	.70	.176	7	9
25..	....	....	....	.70N	.61	.167	....	9
26..	....	....	....	.61N	.69	.192	....	9
27..	....	.70B	.62A	.62A	.65	.166	....	9
28..	....	.70B	....	.70B	.76	.194	....	9
29..	....	....	.68A	.68A	.61	.160	....	9

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	.60A	.61N	.56	.150	....	9
3..	....	....	....	.56N	.57	.153	....	9
4..	....	....	....	.57N	.63	.168	....	9
5..	....	....	....	.63N	.81	.212	....	9
8..	....	.82B	....	.81N	.91	.246	....	9
9..	....	....	.88A	.88A	.81	.221	....	9
10..	.78	.78	.78	.78	.77	.212	1	10
11..	....	....	....	.77N	.97	.254	....	10
12..	....	....	....	.97N	.75	.203	....	10
15..	....	....	....	.75N	.69	.175	....	10
16..	....	....	....	.69N	.72	.184	....	10
17..	.65	.65	.64	.64	.59	.153	3	13
18..	....	....	.54A	.54A	.44	.116	....	13
19..	....	....	....	.44N	.41	.113	....	13
22..	....	.60B	....	.60B	.66	.162	....	13
23..	....	.68B	....	.68B	.72	.192	....	13
24..	....	....	....	.72N	.70	.187	....	13
25..	....	....	....	.70N	.69	.186	....	13
26..	.65	.65	.65	.65	.70	.202	1	14
29..	.46	.50	.46	.50	.48	.147	7	19
30..	....	....	....	.48N	.53	.158	....	19

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.42	.42	.42	.42	.39	.144	4	23
2..	.46	.46	.37	.37	.34	.127	7	30
3..	....	....	....	.34N	.32	.121	....	28

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
MARCH 1987 56 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	....	.32N	.30	.112	....	28
7	....	.35B	....	.35B	.34	.124	....	28
8	....	....	.32A	.32A	.30	.119	....	28
9	....	....	....	.30N	.29	.117	....	28
10	....	....	....	.29N	.25	.101	....	28
13	....	....	....	.25N	.20	.082	....	28
14	....	....	....	.20N	.23	.091	....	28
15	....	....	....	.23N	.23	.088	....	28
16	....	....	....	.23N	.24	.093	....	28
17	.20	.20	.20	.20	.23	.087	1	28
20	....	....	....	.23N	.25	.095	....	28
21	....	....	....	.25N	.26	.097	....	28
22	....	....	....	.26N	.23	.093	....	28
23	....	....	....	.23N	.34	.129	....	28
24	....	....	....	.34N	.49	.169	....	28
27	....	....	....	.49N	.60	.205	....	28
28	.45	.45	.45	.45	.48	.170	5	23
29	.45	.45	.45	.45	.49	.161	1	22
30	.65	.65	.65	.65	.67	.215	4	26
31	.75	.75	.69	.74	.74	.238	25	35

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	.80B	....	.74N	.73	.253	....	35
4	.60	.65	.60	.63	.65	.246	10	43
5	....	.70B	....	.65N	.65	.254	....	43
6	....	.68B	.63A	.65N	.62	.252	....	43
7	.62	.66B	.62	.64	.60	.239	3	46
10	.48	.48	.48	.48	.47	.193	4	47
11	.39	.40	.38	.40	.42	.172	4	51
12	.35	.36	.31	.31	.33	.138	4	53
13	.32	.32	.30	.31	.31	.126	16	68
14	.26	.29	.26	.29	.28	.114	2	70
17	.29	.33	.29	.33	.33	.136	2	72
18	.36	.36	.36	.36	.31	.134	1	70
19	.28	.28	.28	.28	.28	.121	20	70
20	.28	.28	.25	.25	.28	.122	2	71
21	.35	.36B	.30A	.36B	.37	.168	2	73
24	.31	.31	.29	.29	.31	.153	2	75
25	.21	.21	.15	.16B	.19	.085	23	97
26	....	....	....	.19N	.21	.090	....	97
27	Exchange Closed; Thanksgiving Day							
28	.14	.16	.13	.16	.16	.063	23	82

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.13	.14	.13	.14	.14	.059	7	77
2	.15	.15	.14	.15	.14	.068	19	88
3	.16	.16	.12	12	.13	.059	39	91
4	.15	.22	.15	.20	.23	.104	12	101
5	.25	.25	.25	.25	.26	.124	10	111
8	.25	.25	.22	.22	.25	.117	2	111
9	.28	.31	.27	.31	.33	.150	16	120
10	.23	.24B	.23	.24B	.25	.119	50	140
11	.27	.27	.27	.27	.27	.131	51	191
12	.32	.33	.29	.29	.27	.136	20	211
15	.29	.29	.29	.29	.30	.154	1	211
16	.30	.33B	.28A	.28A	.29	.174	6	210
17	.25	.25	.22	.23	.25	.159	27	233
18	.17	.18B	.16	.18B	.18	.115	6	235
19	.18	.18	.16	.16	.15	.095	5	239
22	....	....	.13A	.13A	.11	.062	....	237
23	.08	.08	.08	.08	.07	.037	7	234
24	....	....	....	.07N	.07	.038	....	234
25	Exchange Closed; Christmas							
26	....	....	....	.07N	.05	.032	....	234
29	.05	.05	.05	.05	.04	.019	6	228
30	....	....	....	.04N	.03	.019	....	228
31	.04	.05	.04	.05	.03	.010	40	225

MARCH 1987 57 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	2.50	2.50	2.50	2.50	2.60	.471	5	5
11	....	....	....	2.60N	2.91	.521	....	5
14	....	....	2.55A	2.55A	2.49	.472	....	5
15	....	....	2.35A	2.40A	2.14	.419	....	5
16	....	....	....	2.14N	2.10	.414	....	5
17	....	....	....	2.10N	2.08	.418	....	5
18	....	2.12B	1.80A	1.80A	1.80	.377	....	5
21	....	....	1.75A	1.75A	1.67	.356	....	5
22	....	1.75B	....	1.75B	1.69	.369	....	5
23	....	1.85B	....	1.69N	1.66	.361	....	5
24	....	1.70B	....	1.70B	1.74	.382	....	5
25	....	1.80B	....	1.80B	1.84	.398	....	5

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
MARCH 1987 57 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	1.45A	1.45A	1.38	.323	....	5
29	....	....	....	1.38N	1.38	.321	....	5
30	....	....	....	1.38N	1.33	.317	....	5
31	....	....	....	1.33N	1.13	.274	....	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.05A	1.13N	1.05	.268	....	5
4	....	....	....	1.05N	1.08	.274	....	5
5	....	1.22B	....	1.15B	1.25	.305	....	5
6	....	....	1.15A	1.15A	1.10	.278	....	5
7	....	....	....	1.10N	1.04	.266	....	5
8	1.00	1.00	1.00	1.00	.96	.258	5	10
11	.90	.90	.85A	.85A	.85	.236	4	14
12	....	.95B	....	.95B	1.04	.280	....	14
13	....	....	1.02A	1.02A	.97	.259	....	14
14	.92	.93	.90A	.93	.88	.239	100	114
15	....	.91B	....	.91B	.91	.244	....	114
18	....	1.03B	....	.98B	1.08	.266	....	114
19	....	....	1.05A	1.05A	.92	.235	....	114
20	.95	.95	.95	.95	.92	.221	5	119
21	.98	.98	.98	.98	.83	.216	1	120
22	.83	.83	.83	.83	.93	.225	200	320
25	....	....	....	.93N	.82	.215	....	320
26	.93	.93	.93	.93	.92	.243	1	320
27	.87	.87	.86A	.86A	.86	.214	1	321
28	....	.90B	....	.90B	1.01	.246	....	321
29	....	....	.95A	.95A	.82	.206	....	321

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.82N	.76	.196	....	321
3	.84	.84	.72	.73B	.77	.199	8	321
4	....	.80B	....	.80B	.84	.217	....	321
5	1.08	1.08	1.05	1.05	1.07	.267	10	321
8	....	1.18B	....	1.18B	1.21	.306	1	321
9	....	....	1.05A	1.05A	1.09	.278	....	321
10	....	....	1.03A	1.09N	1.05	.268	....	321
11	....	1.10B	....	1.10B	1.28	.316	....	321
12	1.19	1.19	1.15A	1.19	1.00	.258	2	321
15	....	....	.96A	.96A	.92	.226	....	321
16	....	....	....	.92N	.96	.236	....	321
17	....	....	.86A	.86A	.78	.199	....	321
18	....	....	.70A	.70A	.59	.155	....	326
19	....	.60B	....	.60B	.58	.151	....	321
22	....	.77B	....	.77B	.88	.210	....	316
23	....	.90B	....	.90B	.95	.245	....	316
24	....	....	....	.95N	.93	.239	....	316
25	....	.96B	....	.93N	.92	.238	....	316
26	....	....	.87A	.92N	.94	.256	....	316
29	....	....	.75A	.75A	.66	.193	....	316
30	....	.70B	....	.70B	.72	.207	....	316

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.62A	.62A	.55	.191	....	316
2	....	....	....	.55N	.48	.170	....	316
3	....	....	....	.48N	.47	.164	....	316
6	....	....	.40A	.40A	.43	.153	....	316
7	....	.55B	....	46B	.49	.169	....	316
8	.42	.42	.42	.42	.43	.163	11	327
9	....	....	....	.43N	.43	.161	....	327
10	....	....	.40A	.40A	.37	.142	....	327
13	....	....	.33A	.33A	.31	.118	....	327
14	....	.32B	....	.32B	.35	.130	....	327
15	....	....	....	.35N	.34	.127	....	327
16	....	....	....	.34N	.36	.134	....	327
17	....	....	....	.36N	.35	.127	....	327
20	....	....	....	.35N	.37	.138	....	327
21	....	....	....	.37N	.40	.141	....	327
22	....	....	.36A	.36A	.35	.138	....	327
23	....	.38B	....	.38B	.52	.185	....	327
24	.67	.70	.67	.70	.71	.234	5	327
27	.80	.83	.80	.83	.86	.278	23	332
28	....	....	.73A	.73A	.72	.236	....	332
29	.71	.72	.71	.72	.71	.225	11	337
30	....	.90B	....	.90B	.94	.291	15	352
31	1.20	1.20	1.01	1.04B	1.03	.317	4	353

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.10	1.12B	1.00	1.01B	1.04	.336	11	362
4	.95	.95	.91	.91	.94	.328	80	396
5	.97	1.01B	.97	.97	.95	.338	1	395

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 57 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.89	1.00B	.89	.89	.92	.337	20	415
7	.98	.99B	.92	92	.88	.323	3	416
10	.67	.75	.67	.75	.70	.271	8	419
11	.61	.64	.60	.60	.62	.245	85	424
12	.55	.55	.53A	.53A	.50	.204	12	424
13	.51	.55	.46	.49	.49	.189	217	334
14	....	....	....	.48A	.42	.174	31	316
17	.49	.50	.49	.50	.50	.204	21	320
18	.49	.52B	.49	.49	.49	.201	20	321
19	.43	.47	.41	.46	.44	.185	15	325
20	.42	.43	40	.40	.48	.187	316	567
21	.51	.60	.47	.60	.58	.247	421	606
24	.56	.56	.51	.51	.50	.230	101	557
25	.38	.38	.30A	.34	.30	.138	153	550
26	....	....	....	.30N	35	.147	....	550
27	Exchange Closed; Thanksgiving Day							
28	.23	.23	.21	.23B	.23	.109	4	546

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.18	.21	.18	.21	21	.103	8	546
2	....	....	....	.21N	.24	.117	....	546
3	.23	.23	.19	.22	.21	.104	41	576
4	.26	.34	.26	.34	.37	.169	58	575
5	.37	.42B	.34	42B	.44	.197	60	598
8	.40	.45	.40	.42A	42	.188	69	638
9	.43	.52	43	.52	.53	.233	63	624
10	.50	.50	.42	.42	.42	.192	6	628
11	.48	.48	.45	.47	.45	.210	25	634
12	.53	.55	.44	.45	.45	.216	337	897
15	.48	.49	.46	.48	.49	.242	166	1015
16	.50	.55B	.45	.45	.49	.270	76	1057
17	.41	.43	.41	.42	.44	.252	165	1006
18	.32	.34	.30	.30	.34	.193	83	1001
19	.30	.31	.26	.28	28	.166	155	1035
22	.19	.22	.18	.18	.19	.117	254	1086
23	.17	.17	.12	.12	12	.075	36	1014
24	.15	.16	.12	.12	.13	.078	14	1014
25	Exchange Closed; Christmas							
26	.12	.12	.12	.12	.11	.068	11	1034
29	.10@.09	.10	.07	.08	.09	.044	176	1044
30	.08	.08	.08	.08	.08	.044	78	1022
31	.08	.08	.06	.06	.05	.025	39	1008

MARCH 1987 58 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	1.24	1.24	1.24	1.24	1.16	.295	1	1
15	....	....	....	1.16N	1.19	.301	....	1
18	....	1.30B	....	1.30B	1.38	.325	....	1
19	....	....	1.35A	1.35A	1.20	.291	....	1
20	....	....	1.13A	1.20N	1.19	.275	....	1
21	....	....	....	1.19N	1.13	.269	....	1
22	....	....	....	1.13N	1.21	280	....	1
25	....	....	....	1.21N	1.08	269	....	1
26	....	1.11B	....	1.11B	1.21	.301	....	1
27	1.15	1.15	1.12A	1.12A	1.13	.268	40	40
28	....	1.22B	....	1.22B	1.30	.303	....	40
29	....	....	1.16A	1.16A	1.08	.259	....	40

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	1.08N	1.01	.247	....	40
3	1.10	1.10	1.05A	1.05A	1.03	.251	10	50
4	1.00	1.05B	1.00	1.05B	1.11	.272	1	50
5	....	....	....	1.11N	1.39	.327	....	50
8	1.50	1.55	1.50	1.55	1.58	.370	11	40
9	1.42	1.45	1.40A	1.40A	1.42	.340	53	64
10	....	....	1.33A	1.40A	1.36	.329	....	64
11	1.56	1.56	1.56	1.56	1.65	.381	1	65
12	1.55	1.55	1.55	1.55	1.31	.318	1	65
15	....	....	1.25A	1.25A	1.20	.283	....	65
16	1.23	1.23	1.20	1.20	1.25	.295	66	131
17	1.15	1.15	1.12A	1.15	1.04	.253	1	132
18	.89	.89	.89	.89	.79	.201	1	132
19	.80	.81B	.80	80	77	.196	1	124
22	....	1.00B	....	1.00B	1.13	.265	....	124
23	1.25	1.25	1.25	1.25	1.25	.304	5	127
24	1.25	1.25	1.25	1.25	1.22	.297	1	127
25	....	1.28B	1.20A	1.20A	1.21	.297	....	127
26	....	....	1.17A	1.21N	1.24	.317	....	127
29	.92@1.00	1.00	.92	95A	.89	.246	2	128
30	....	.95B	....	95B	.97	.262	1	127

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 58 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	80A	.85A	.77	.245	....	127
2	.66	.66	.66	.66	.68	.221	10	137
3	.70	.70	.70	.70	66	.215	1	137
6	.65	.65	.65	.65	.61	.203	2	137
7	....	.75B	....	.65B	.69	.222	....	137
8	.62	.62	.62	.62	.62	.216	11	137
9	.50	.60B	.50	58B	.62	.215	25	162
10	....	....	.55A	.55A	.54	.192	....	162
13	.52	.52	.48A	.50	.45	.164	3	163
14	....	47B	....	.47B	.51	.179	....	163
15	....	....	....	.51N	.50	.176	....	163
16	....	....	....	.50N	53	.185	....	163
17	.50	.50	.50	.50	.51	.177	4	166
20	.58	.58	58	58	55	.192	7	161
21	.60	.60	.54	.54	.59	.197	8	163
22	.57	.57	.48	.48	.52	.194	13	176
23	.62	.78	.56	.78	.74	.252	14	185
24	1.00	1.00	1.00	1.00	1.00	.310	1	185
27	1.10	1.15	1.10	1.15	1.20	.361	24	187
28	1.04	1.04	.98A	1.03	1.01	.313	3	188
29	1.00	1.07	1.00	1.07	1.00	.301	29	180
30	1.08	1.24B	1.08	1.24B	1.29	.375	24	185
31	1.50	1.55B	1.41	1.42	1.39	.404	126	289

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.46	1.53B	1.38	1.40	1.43	.425	84	295
4	1.32	1.32	1.30A	1.30A	1.33	.417	1	296
5	1.43	1.47B	1.35	1.35	1.35	.430	5	287
6	1.41	1.41	1.28	1.28	1.31	.429	59	311
7	1.43	1.45B	1.27A	1.30A	1.25	.415	1	311
10	1.04	1.08	.96	.96	1.03	.359	128	351
11	.85	.92	.85	.90	.91	.331	100	332
12	.85	.85	.76	.77	.75	.283	420	654
13	.76	.77	.72	.72	73	.266	58	678
14	.72	.72	.63A	.66	.65	.249	63	688
17	.72	.79	.72	.79@.78	.76	.286	88	749
18	.83	.83	.75	.75	.74	.284	7	756
19	.67	.75B	.67	.68	.67	.265	57	803
20	.62	.70	.62	.66	.65	.269	28	827
21	.72	.90	.72	.90	.86	.341	192	896
24	.87	88	.81A	.81A	.80	.323	10	898
25	.68	.68	.45	.45	.48	.210	117	891
26	.47	.52	.47	.51	.53	.222	214	963
27	Exchange Closed; Thanksgiving Day							
28	.42	42	.35	.38	.38	.172	21	959

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.29	.36	.29	.36	.36	.165	104	922
2	.40	.42	.37A	.42	.40	.185	316	1092
3	.40	40	.31	35	.35	.167	80	1162
4	.39	.63	.39	.63	.60	.254	15	1163
5	.62	.70	.56	.68	.69	.289	31	1187
8	.65	.70	.62	.64	.65	.281	73	1227
9	.66	.82	.66	.82	83	.335	260	1090
10	.76	.76	65	65	67	.286	128	1038
11	.76	.76	.71A	.71A	.72	.308	8	1043
12	.85	.88	.72	.73B	.72	.317	89	1077
15	.77@.76	.80	.74	.76	.78	.350	166	1007
16	.88	.88	.78	.80	.80	.385	68	1016
17	.75	.76	.67	.72B	.74	.366	36	1019
18	.61	.61	.52	.58	.57	.295	197	1062
19	.51	.52	.48	.48	.48	.261	272	1106
22	.36	.38	.30	.31	.34	.197	157	1218
23	.28	.28	.23	.24	.23	.137	184	1270
24	.27	.28	.24	.24	.24	.142	58	1308
25	Exchange Closed; Christmas							
26	.23	.23	.21	.21	.20	.128	23	1320
29	.17	.18	.15	.16	.16	.089	73	1295
30	.17	.17	.14	.17	.15	.089	11	1295
31	.14	.14	.10	.11	.10	.056	124	1285

MARCH 1987 59 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	2.10	2.22	2.08A	2.22	2.18	437	150	150
30	...	...	...	2.18N	2.12	433	....	150
31	...	...	...	2.12N	1.82	385	...	150

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	...	1.82N	1.73	378	....	150
4	...	...	...	1.73N	1.76	386	....	150
5	...	2.01B	...	1.90B	2.02	421	...	150

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
MARCH 1987 59 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	1.86A	1.86A	1.82	.392	....	150
7	....	....	1.75A	1.75A	1.73	.379	....	150
8	....	....	....	1.73N	1.60	.370	....	150
11	....	....	1.50A	1.50A	1.44	.346	....	150
12	....	1.65B	....	1.65B	1.73	.400	....	150
13	....	....	1.70A	1.70A	1.62	.376	....	150
14	....	....	1.52A	1.52A	1.50	.354	....	150
15	....	....	....	1.50N	1.53	.361	....	150
18	....	1.65B	....	1.65B	1.76	.388	....	150
19	....	....	1.67A	1.67A	1.54	.351	....	150
20	....	....	....	1.54N	1.53	.334	....	150
21	....	....	....	1.53N	1.45	.328	....	150
22	....	....	....	1.45N	1.54	.339	....	150
25	....	....	....	1.54N	1.40	.328	....	150
26	....	1.43B	....	1.43B	1.56	.363	....	150
27	....	....	1.44A	1.44A	1.45	.327	....	150
28	....	1.57B	....	1.57B	1.67	.365	....	150
29	....	....	1.50A	1.50A	1.39	.317	....	150

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.30	1.30	1.30	1.30	1.30	.305	15	150
3	....	1.40B	....	1.30N	1.33	.309	....	150
4	1.30	1.35B	1.30	1.35B	1.44	.331	5	150
5	....	1.80B	....	1.80B	1.77	.392	....	150
8	1.90	2.00B	1.90	2.00B	2.00	.437	15	150
9	1.76	1.77B	1.68	1.77B	1.81	.406	3	152
10	....	....	1.66A	1.81N	1.74	.395	....	152
11	2.14	2.16	2.14	2.16	2.09	.449	7	154
12	....	....	1.85A	1.85A	1.68	.383	....	154
15	1.65	1.65	1.56A	1.56A	1.54	.345	1	155
16	....	1.55B	....	1.55B	1.59	.357	....	155
17	....	....	1.44A	1.44A	1.34	.311	....	155
18	1.16	1.16	1.15A	1.15A	1.04	.253	1	155
19	1.15	1.15	1.07A	1.07A	1.01	.248	7	162
22	....	1.33B	....	1.33B	1.45	.324	....	162
23	1.60	1.62B	1.60	1.62B	1.60	.367	....	162
24	....	....	....	1.60N	1.56	.360	6	162
25	1.55	1.65B	1.55	1.55	1.56	.359	1	163
26	1.60	1.60	1.50A	1.58A	1.63	.381	3	166
29	....	....	1.25A	1.25A	1.19	.305	....	166
30	....	1.25B	....	1.25B	1.28	.323	....	166

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.12A	1.12A	1.04	.305	....	166
2	1.06	1.06	.95A	.95A	.94	.279	401	567
3	....	....	.85A	.94N	.92	.272	....	567
6	.84	.85B	.84	.85B	.84	.260	16	567
7	1.04	1.05B	1.00A	1.00A	.94	.282	16	567
8	.83	.86	.83	.86	.86	.276	15	572
9	.86	.86	.86	.86	.87	.276	4	572
10	.81	.81	.77	.77	.76	.251	13	572
13	.68	.68	.64	.64	.65	.218	14	586
14	.65	.68	.65	.68	.73	.238	11	573
15	.74	.74	.74	.74	.71	.234	3	576
16	.68	.75	.68	.75	.75	.246	14	576
17	.72	.74	.72	.74	.72	.237	103	679
20	.79	.81	.79	.81	.78	.257	3	681
21	.84	.84	.81A	.82A	.81	.263	6	687
22	.80	.80	.80	.80	.76	.261	10	697
23	.83	1.00	.83	1.00	1.05	.328	15	702
24	1.30	1.40	1.30	1.40	1.37	.393	5	705
27	1.49	1.55	1.49	1.53	1.62	.449	16	699
28	1.30	1.40	1.30	1.40	1.39	.398	2	700
29	1.28	1.41	1.28	1.39	1.36	.384	15	706
30	1.54	1.78	1.28A	1.73A	1.73	.464	23	702
31	1.92	2.12	1.85	1.90	1.86	.495	123	705

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.01	2.05B	1.85	1.85	1.91	.517	2	705
4	1.76	1.76	1.76	1.76	1.82	.510	2	706
5	....	1.95B	....	1.82N	1.83	.523	....	706
6	1.94	1.94	1.80	1.80	1.80	.524	146	768
7	....	1.82B	....	1.82B	1.73	.511	5	768
10	1.44	1.50	1.37	1.41	1.44	.455	26	780
11	1.26	1.33	1.25	1.31	1.30	.426	26	789
12	1.20	1.20	1.12	1.12	1.09	.373	92	861
13	1.16	1.19	1.00	1.00	1.04	.355	40	863
14	1.07	1.07	.92	.98	.95	.336	69	911
17	1.00	1.09	1.00	1.09	1.10	.380	85	935
18	1.21	1.21	1.07	1.07	1.09	.379	21	934
19	1.01	1.06	.98	1.04A	1.00	.357	13	953

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
MARCH 1987 59 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.98	1.02	.96A	1.00	.97	.363	6	950
21	1.13	1.30	1.05	1.28	1.27	.444	82	1036
24	1.22	1.22	1.16	1.20	1.18	.427	7	1033
25	1.04	1.04	.67	.67	.70	.298	84	1035
26	.83	.83	.74	.80	.76	.313	28	1072
27	Exchange Closed: Thanksgiving Day							
28	.59	.63	.58	.62	.60	.253	33	1049

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.51	.60	.47	.58A	.57	.246	27	1046
2	.56	.63B	.56	.62	.63	.272	16	1049
3	.64	.65	.55	.57	.57	.250	13	1051
4	.64	.90	.64	.90	.93	.356	147	1159
5	.89	1.05	.82	1.05	1.05	.396	120	1181
8	1.01	1.07	.96	.96	.96	.388	108	1208
9	1.02	1.22	1.00	1.22	1.23	.449	130	1252
10	1.13	1.14	1.00	1.00	1.01	.395	73	1263
11	1.04	1.14	1.04	1.07	1.08	.421	70	1215
12	1.27	1.32	1.09	1.11	1.11	.431	362	1461
15	1.18	1.23	1.14A	1.22A	1.20	.470	12	1463
16	1.32	1.32	1.20A	1.23@.25	1.25	.509	439	1305
17	1.10	1.19	1.10	1.15	1.17	.490	76	1284
18	1.04@.03	1.04	.91	.91	.92	.415	131	1364
19	.84	.88	.78	.78	.80	.377	66	1312
22	.62	.66	.54	.59	.59	.303	614	1522
23	.45	.47	.40	.42B	.42	.224	245	1596
24	.46	.46	.41	.43	.42	.232	34	1540
25	Exchange Closed: Christmas							
26	.42	.42	.36	.38B	.38	.215	60	1534
29	.30@.31	.31	.26	.30B	.29	.161	452	1617
30	.27	.29	.27	.29	.28	.162	66	1614
31	.22	.22	.17	.21@.20	.20	.110	203	1708

MARCH 1987 60 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	2.43	2.43	2.43	2.43	2.47	.482	6	6
6	....	....	2.32A	2.32A	2.26	.452	....	6
7	....	....	2.20A	2.20A	2.17	.439	....	6
8	....	....	2.05A	2.10A	2.02	.430	....	6
11	....	....	1.90A	1.90A	1.83	.405	....	6
12	....	2.10B	....	2.10B	2.18	.463	....	6
13	....	....	2.05A	2.10A	2.05	.439	....	6
14	1.95	1.95	1.95	1.95	1.90	.417	2	8
15	....	....	....	1.90N	1.94	.425	....	8
18	2.20	2.20	2.20	2.20	2.21	.453	1	9
19	....	....	2.10A	2.10A	1.95	.415	....	9
20	....	....	1.93A	1.93A	1.92	.397	....	9
21	1.90	1.90	1.88	1.88	1.83	.390	44	53
22	1.87	1.88B	1.87	1.88B	1.94	.402	6	53
25	....	....	1.87A	1.87A	1.78	.391	....	53
26	....	1.95B	....	1.95B	1.97	.427	....	47
27	2.14	2.14	1.80A	1.80A	1.83	.389	5	52
28	2.03	2.03	2.03	2.03	2.09	.430	1	53
29	....	....	1.88A	1.88A	1.76	.379	....	53

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	1.70A	1.70A	1.67	.366	....	53
3	....	1.80B	....	1.67N	1.69	.370	....	53
4	1.70	1.75B	1.70	1.75B	1.82	.394	4	57
5	....	2.14B	....	2.14B	2.22	.458	....	57
8	2.40	2.40	2.40	2.40	2.50	.505	1	58
9	....	....	2.20A	2.33A	2.27	.473	....	58
10	2.24	2.28	2.12A	2.23A	2.19	.462	11	69
11	....	2.54B	....	2.54B	2.59	.517	....	69
12	....	....	2.28A	2.28A	2.12	.450	....	69
15	....	....	2.00A	2.00A	1.94	.410	....	69
16	....	2.02B	....	2.00B	2.01	.423	....	69
17	1.80	1.80	1.75A	1.75A	1.71	.374	11	80
18	1.62	1.62	1.35	1.40	1.35	.311	26	88
19	1.35	1.37B	1.30	1.30	1.31	.305	301	335
22	1.78	1.78	1.78	1.78	1.83	.388	2	335
23	....	1.93B	....	1.93B	2.02	.433	....	335
24	2.12	2.12	2.00A	2.12	1.97	.425	10	345
25	2.03	2.08B	1.97A	1.98	1.97	.425	105	445
26	....	....	1.90A	1.97N	2.06	.448	....	445
29	1.52	1.52	1.52	1.52	1.53	.368	4	441
30	1.65	1.65	1.65	1.65	1.65	.388	1	441

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 60 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.40	1.40	1.40	1.40	1.38	.369	2	441
2..	....	1.40B	1.27A	1.27A	1.25	.342	....	441
3..	....	....	1.16A	1.16A	1.22	.335	...	441
6..	....	....	1.20A	1.20N	1.13	.323	....	441
7..	....	1.40B	....	1.20B	1.26	.348	....	441
8..	....	....	....	1.26N	1.17	.342	....	441
9..	1.20	1.20	1.20	1.20	1.18	.344	...	441
10..	.99	1.10	.99	1.10	1.05	.316	2	442
13..	.97	.97	.95A	.95A	.90	.281	6	446
14..	.95	.95	.95	.95	1.00	.304	16	462
15..	....	....	....	1.00N	.99	.301	....	462
16..	1.06	1.06	1.06	1.06	1.03	.315	4	465
17..	....	....	.99A	.99A	1.00	.306	....	465
20..	1.16	1.16	1.11	1.12B	1.08	.329	101	412
21..	....	1.12B	....	1.08N	1.12	.338	....	412
22..	....	....	....	1.12N	1.04	.336	....	412
23..	1.24	1.36	1.24	1.36	1.45	.411	3	415
24..	1.82	1.90	1.75	1.80	1.82	.480	8	418
27..	2.00	2.00	2.00	2.00	2.12	.538	1	416
28..	1.85	1.85	1.85	1.85	1.85	.486	1	416
29..	1.75	1.80	1.75	1.80	1.81	.472	51	437
30..	2.02	2.24	2.02	2.24	2.25	.553	101	433
31..	....	2.65B	....	2.65B	2.42	.584	130	303

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.42	2.65B	2.40	2.40	2.50	.606	6	309
4..	2.30	2.30	2.30	2.30	2.38	.600	2	306
5..	....	2.53B	...	2.53B	2.43	.614	....	306
6..	2.46	2.53B	2.38A	2.38A	2.38	.616	30	320
7..	2.50	2.50	2.39A	2.39A	2.30	.605	1	320
10..	2.00	2.00	2.00	2.00	1.97	.551	....	315
11..	1.75	1.80	1.75	1.80	1.80	.523	29	339
12..	1.62	1.62	1.60	1.61	1.53	.469	31	337
13..	1.63	1.63	1.45A	1.45A	1.46	.451	70	372
14..	1.47	1.49	1.38	1.38	1.34	.431	56	424
17..	1.47	1.55	1.47	1.48	1.54	.480	38	443
18..	1.68	1.68	1.50	1.55	1.53	.479	15	449
19..	1.45	1.47	1.37	1.44	1.42	.457	107	456
20..	1.36	1.50	1.36	1.43A	1.40	.465	18	460
21..	1.63	1.80	1.62A	1.73	1.77	.550	37	470
24..	1.74	1.74	1.69	1.69	1.68	.534	3	469
25..	1.29	1.29	1.05	1.09	1.07	.399	40	492
26..	1.11	1.22	1.10	1.18	1.13	.416	57	481
27..	Exchange Closed; Thanksgiving Day							
28..	.96	.96	.94	.94	.94	.349	16	497

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.75	.92	.74	.86	.87	.343	120	576
2..	.97	.97	.86	.94	.96	.373	49	609
3..	.96	.98B	.84	.88	.88	.349	62	645
4..	.97	1.40	.95A	1.40	1.36	.466	77	616
5..	1.36	1.50	1.18	1.50	1.51	.509	190	623
8..	1.46	1.54	1.42	1.42	1.43	.503	26	598
9..	1.60	1.71	1.60	1.71	1.75	.566	14	552
10..	1.62	1.62	1.42	1.46	1.48	.511	63	586
11..	1.54	1.66	1.54	1.60	1.54	.539	74	572
12..	1.79	1.87	1.64A	1.64A	1.61	.550	33	559
15..	1.69	1.80	1.67	1.75A	1.75	.591	11	561
16..	1.77	1.92B	1.77	1.79A	1.84	.629	13	558
17..	1.70	1.70	1.64	1.65	1.74	.613	3	559
18..	1.54	1.54	1.37	1.37	1.41	.540	15	563
19..	1.33	1.34	1.21A	1.23	1.25	.503	92	613
22..	.99	1.00	.89	.93	.95	.425	165	651
23..	.80	.80	.66	.67	.68	.335	292	763
24..	.80	.80	.73	.73	.71	.345	623	1370
25..	Exchange Closed; Christmas							
26..	.62	.68	.62	.67A	.64	.326	520	1872
29..	.54	.65	.44	.53	.50	.261	321	2054
30..	.52	.52	.48	.51	.50	.263	112	1984
31..	.42	.42	.33	.33	.34	.192	95	2019

MARCH 1987 61 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	3.26	3.26	3.26	3.26	3.17	.550	14	14
31..	....	....	....	3.17N	2.76	.502	....	14

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.76N	2.65	.495	...	14
4..	2.77	2.77	2.77	2.77	2.72	.504	14	14
5..	....	3.05B	....	2.90B	3.03	.541	....	14
6..	....	....	2.84A	2.84A	2.77	.512	....	14

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 61 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	....	....	2.65A	2.65A	2.66	.499	....	14
8..	2.59	2.59	2.59	2.59	2.50	.491	1	15
11..	....	....	2.35A	2.35A	2.28	.466	....	15
12..	....	2.64B	....	2.64B	2.71	.525	....	15
13..	....	....	2.60A	2.60A	2.54	.502	....	15
14..	....	....	2.30A	2.30A	2.37	.480	....	15
15..	....	....	....	2.37N	2.42	.489	....	15
18..	....	2.60B	....	2.60B	2.72	.518	....	15
19..	....	....	2.60A	2.60A	2.42	.479	....	15
20..	....	....	2.40A	2.40A	2.37	.461	....	15
21..	....	....	....	2.37N	2.27	.454	....	15
22..	....	2.30B	....	2.30B	2.40	.466	....	15
25..	....	....	....	2.40N	2.23	.455	....	15
26..	....	2.25B	....	2.25B	2.45	.493	....	15
27..	....	....	2.24A	2.24A	2.28	.454	....	15
28..	....	2.48B	2.27A	2.48B	2.57	.495	....	15
29..	....	....	2.30A	2.30A	2.19	.443	....	15

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.14	2.17	2.14	2.17	2.09	.430	3	18
3..	....	2.25B	....	2.09N	2.11	.434	....	18
4..	2.15	2.20B	2.15	2.20B	2.28	.459	2	20
5..	....	....	....	2.28N	2.73	.524	....	20
8..	....	3.05B	....	3.05B	3.06	.571	....	20
9..	2.71	2.77B	2.71	2.77B	2.81	.540	1	20
10..	2.75	2.75	2.62A	2.75	2.72	.529	1	20
11..	....	2.85B	...	2.85B	3.17	.584	....	20
12..	2.92	2.92	2.83A	2.92	2.63	.517	2	20
15..	....	....	2.50A	2.50A	2.41	.477	....	20
16..	....	2.45B	....	2.45B	2.49	.490	....	20
17..	....	....	2.27A	2.27A	2.15	.440	....	20
18..	....	....	1.84A	1.84A	1.72	.372	....	20
19..	1.65	1.75B	1.65	1.65	1.67	.366	1	21
22..	....	2.17B	....	2.17B	2.28	.453	....	21
23..	....	2.42B	....	2.42B	2.50	.500	....	21
24..	....	....	2.45A	2.45A	2.45	.492	....	21
25..	....	2.56B	....	2.45N	2.45	.492	....	21
26..	2.50	2.50	2.35A	2.47A	2.55	.516	7	21
29..	1.95	1.95	1.95	1.95	1.95	.434	....	21
30..	....	2.10B	...	2.02B	2.09	.455	....	21

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.85	1.85	1.85	1.85	1.80	.436	40	57
2..	....	....	1.64A	1.54A	1.63	.409	30	87
3..	....	....	1.52A	1.63N	1.62	.402	....	87
6..	....	...	1.55A	1.60A	1.50	.390	....	87
7..	..	1.80B	..	1.62B	1.66	.417	....	87
8..	....	....	1.62A	1.62A	1.55	.413	...	87
9..	....	1.56B	....	1.56B	1.57	.415	...	87
10..	1.42	1.42	1.42	1.42	1.41	.387	100	187
13..	....	....	1.25A	1.25A	1.22	.350	....	187
14..	....	1.30B	....	1.30B	1.35	.376	....	187
15..	1.31	1.35	1.31	1.35	1.33	.373	2	188
16..	....	1.35B	1.32A	1.35B	1.39	.389	....	187
17..	1.35	1.39B	1.30A	1.35	1.34	.381	80	267
20..	1.54	1.55	1.50A	1.50A	1.46	.408	24	291
21..	1.57	1.57	1.52	1.52A	1.51	.417	7	297
22..	1.47	1.47	1.47	1.47	1.43	.417	1	298
23..	1.58	1.90B	1.58	1.90B	1.91	.497	16	308
24..	2.30	2.30	2.30	2.30	2.36	.567	2	306
27..	2.47	2.62B	2.47	2.62B	2.71	.624	1	305
28..	2.32	2.40	2.30	2.40	2.41	.574	5	301
29..	2.42	2.42	2.36	2.36	2.34	.560	6	306
30..	2.80	2.88	2.80	2.85	2.86	.639	19	296
31..	3.20	3.20	3.15A	3.15A	3.08	.667	2	294

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.05	3.30B	3.05	3.05	3.17	.689	2	288
4..	....	....	2.97A	2.97A	3.04	.684	2	288
5..	3.20	3.21	3.00	3.00	3.10	.698	8	282
6..	....	3.22B	3.05A	3.05A	3.08	.700	....	282
7..	3.05	3.12B	3.05	3.05	2.95	.691	20	282
10..	....	....	2.65A	2.65A	2.58	.643	....	282
11..	....	....	2.35A	2.40A	2.39	.617	....	282
12..	....	....	2.20A	2.20A	2.06	.566	....	282
13..	2.12	2.15B	2.00A	2.00A	1.98	.548	15	297
14..	2.00	2.08B	1.82	1.83	1.84	.529	4	295
17..	....	1.95B	....	1.95B	2.09	.580	7	302
18..	2.23	2.23	2.13A	2.13A	2.08	.580	1	303
19..	1.97	1.97	1.95A	1.97	1.92	.558	20	315
20..	1.88	1.97B	1.88	1.97B	1.93	.568	1	315

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
MARCH 1987 61 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	2.42B	....	2.36B	2.40	.650	....	315
24	2.40	2.40	2.31A	2.31A	2.28	.637	1	315
25	1.78	1.78	1.51A	1.52	1.52	.504	15	329
26	1.60	1.63	1.53	1.58	1.62	.523	45	342
27	Exchange Closed; Thanksgiving Day							
28	1.36	1.36	1.30	1.33	1.33	.454	44	379

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.09	1.35	1.08	1.35	1.27	.449	112	380
2	1.38	1.46	1.32A	1.38A	1.39	.482	51	356
3	1.27	1.42B	1.25A	1.27	1.29	.457	16	369
4	1.46	1.68B	1.40A	1.68B	1.89	.578	120	459
5	1.80	2.12B	1.70	2.07	2.10	.620	34	457
8	....	....	2.05A	2.05A	2.02	.616	....	452
9	2.20	2.35	2.20	2.35	2.38	.675	16	443
10	2.25	2.25	2.06A	2.06A	2.07	.625	2	437
11	2.22	2.24B	2.22	2.22	2.16	.651	2	436
12	2.45	2.46B	2.26A	2.26A	2.23	.662	4	436
15	2.44	2.44	2.33A	2.44	2.40	.701	1	435
16	2.52	2.61B	2.52	2.52	2.56	.737	15	420
17	....	....	2.45A	2.45A	2.44	.725	....	420
18	....	....	1.99A	1.99A	2.04	.660	....	420
19	....	1.93	1.79A	1.79A	1.84	.627	3	420
22	1.51	1.51	1.38	1.38	1.46	.553	37	421
23	1.21@.20	1.21	1.07	1.09	1.08	.460	286	703
24	1.22	1.22	1.12	1.12	1.13	.473	590	1124
25	Exchange Closed; Christmas							
26	1.05	1.05	.99	1.05	1.04	.454	549	1602
29	.88	.90	.78	.85	.83	.383	148	1668
30	.81	.87	.79	.82	.82	.386	83	1627
31	.69	.69	.57	.62@.63	.61	.300	727	1622

MARCH 1987 62 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	2.90	2.90	2.90	2.90	2.91	.525	2	2
21	....	....	....	2.91N	2.79	.518	....	2
22	....	2.84B	....	2.84B	2.93	.531	....	2
25	....	....	2.92A	2.92A	2.75	.519	....	2
26	....	2.80B	....	2.80B	3.01	.557	....	2
27	....	....	2.74A	2.74A	2.79	.518	....	2
28	....	3.03B	2.78A	3.03B	3.13	.560	....	2
29	....	....	2.80A	2.80A	2.69	.507	....	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	2.65A	2.65A	2.57	.494	....	2
3	2.85	2.85	2.63A	2.63A	2.60	.499	1	3
4	....	2.70B	....	2.70B	2.80	.524	....	3
5	....	....	....	2.80N	3.32	.589	....	3
8	....	3.50B	....	3.50B	3.70	.635	....	3
9	....	....	3.30A	3.50A	3.41	.605	....	3
10	....	....	3.20A	3.35A	3.31	.594	....	3
11	....	3.50B	....	3.50B	3.82	.647	....	3
12	....	....	3.34A	3.34A	3.20	.582	....	3
15	....	....	3.04A	3.04A	2.95	.543	....	3
16	....	3.03B	....	3.00B	3.04	.556	....	3
17	2.73	2.73	2.73	2.73	2.65	.506	2	5
18	2.30	2.30	2.19A	2.30	2.20	.436	1	6
19	2.22	2.22	2.16A	2.18	2.09	.429	77	83
22	....	2.60B	....	2.60B	2.79	.519	35	118
23	....	2.95B	....	2.95B	3.07	.565	....	118
24	....	....	2.98A	2.98A	3.01	.557	....	118
25	....	3.15B	....	3.01N	3.01	.558	....	118
26	....	....	2.90A	3.01N	3.12	.581	....	118
29	....	....	2.50A	2.50A	2.44	.501	....	118
30	....	2.60B	....	2.60B	2.60	.523	....	118

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.50	2.50	2.40A	2.40A	2.29	.504	5	123
2	....	2.30B	2.10A	2.10A	2.09	.477	....	123
3	1.99	1.99	1.90	1.90	2.07	.471	6	125
6	....	....	2.00A	2.00A	1.94	.460	....	125
7	....	2.30B	....	2.10B	2.13	.489	....	125
8	....	2.15B	2.10A	2.10A	2.02	.485	....	125
9	....	....	....	2.02N	2.03	.489	....	125
10	....	....	1.90A	1.90A	1.85	.461	....	125
13	1.65	1.65	1.65	1.65	1.62	.424	5	123
14	1.80	1.80	1.80	1.80	1.78	.451	25	120
15	....	....	....	1.78N	1.76	.449	....	120
16	1.77	1.80B	1.74A	1.80B	1.84	.467	300	352
17	....	....	1.82A	1.84N	1.78	.459	....	352
20	1.85	1.99	1.85	1.93	1.92	.489	4	352

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS
MARCH 1987 62 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	2.00B	....	1.92N	1.98	.499	....	352
22	1.95	1.95	1.95	1.95	1.90	.501	1	353
23	2.11	2.45B	2.11	2.45B	2.46	.582	1	353
24	....	2.83B	....	2.83B	2.99	.649	....	353
27	3.32	3.32	3.32	3.32	3.40	.702	1	352
28	3.05	3.05	2.99A	3.05	3.05	.656	3	352
29	....	....	3.00A	3.00A	2.96	.643	....	352
30	....	3.40B	....	3.40B	3.57	.716	....	352
31	....	....	....	3.57N	3.80	.742	....	352

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.95	4.05B	3.95	3.95	3.91	.762	1	351
4	....	....	3.70A	3.70A	3.80	.758	....	351
5	4.04	4.04	4.00	4.00	3.85	.771	5	349
6	....	4.00B	3.78A	3.78A	3.85	.774	....	347
7	....	3.90B	....	3.90B	3.73	.767	....	347
10	3.27	3.27	3.25A	3.27	3.31	.726	1	348
11	3.00	3.02B	3.00	3.00	3.08	.703	1	348
12	....	....	2.85A	2.85A	2.70	.657	....	348
13	....	2.80B	2.65A	2.65A	2.60	.641	....	348
14	....	2.63B	....	2.60N	2.45	.624	....	348
17	....	2.58B	....	2.58B	2.73	.673	....	348
18	....	2.85B	....	2.73N	2.73	.674	....	348
19	....	....	2.62A	2.62A	2.58	.654	....	348
20	....	2.60B	2.55A	2.60B	2.56	.664	....	348
21	....	3.13B	....	3.13B	3.10	.740	....	348
24	....	3.12B	....	3.10N	2.98	.730	....	348
25	2.25	2.25	2.10	2.10	2.10	.608	2	347
26	....	2.23B	....	2.23B	2.21	.626	13	347
27	Exchange Closed; Thanksgiving Day							
28	1.93	1.93	1.91	1.91	1.87	.561	8	348

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.60	1.83B	1.58	1.83B	1.80	.558	13	355
2	....	1.93B	....	1.93B	1.95	.591	....	355
3	....	1.96B	1.80A	1.80A	1.82	.566	....	355
4	....	2.28B	....	2.28B	2.55	.682	....	355
5	2.42	2.78B	2.37A	2.78B	2.79	.720	3	356
8	....	....	2.73A	2.79N	2.70	.718	....	356
9	....	3.05B	....	3.05B	3.13	.769	....	356
10	....	....	2.77A	2.77A	2.76	.727	....	356
11	....	2.96B	....	2.96B	2.88	.750	....	356
12	....	3.25B	....	2.98B	2.97	.760	....	356
15	....	3.20B	....	3.20B	3.19	.795	....	356
16	....	3.40B	....	3.25B	3.39	.824	....	356
17	....	....	3.18A	3.24A	3.25	.816	....	349
18	....	....	2.82A	2.82A	2.78	.764	....	349
19	....	....	2.50A	2.50A	2.54	.737	....	349
22	2.09	2.10	2.04A	2.04A	2.12	.674	4	349
23	....	....	1.79A	1.79A	1.62	.587	....	349
24	1.77	1.80B	1.70A	1.70A	1.68	.601	2	349
25	Exchange Closed; Christmas							
26	1.53	1.61	1.53	1.61	1.57	.585	12	357
29	1.38	1.38	1.22	1.30	1.28	.515	148	496
30	1.31	1.31	1.24A	1.28	1.28	.520	102	588
31	1.01	1.05	.97	.98@1.00	.99	.427	992	1424

MARCH 1987 63 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	3.95	3.95	3.95	3.95	3.89	.618	14	14
5	....	4.30B	....	4.10B	4.28	.654	....	14
6	....	....	4.00A	4.00A	3.95	.626	....	14
7	....	....	3.84A	3.84A	3.82	.615	....	14
8	....	....	....	3.82N	3.61	.608	....	14
11	....	....	....	3.61N	3.42	.586	....	14
12	....	3.84B	....	3.84B	3.96	.645	....	14
13	....	....	3.80A	3.80A	3.75	.624	....	14
14	....	....	3.50A	3.50A	3.53	.604	....	14
15	....	3.54B	....	3.54B	3.57	.613	....	14
18	....	3.80B	....	3.80B	3.96	.642	....	14
19	....	....	3.80A	3.80A	3.57	.605	....	14
20	....	....	3.52A	3.57N	3.50	.587	....	14
21	....	....	....	3.50N	3.37	.580	....	14
22	....	3.40B	....	3.40B	3.53	.593	....	14
25	....	....	3.45A	3.50A	3.35	.582	....	14
26	....	3.40B	....	3.40B	3.63	.619	....	14
27	....	....	3.30A	3.30A	3.38	.581	....	14
28	....	3.60B	3.35A	3.60B	3.80	.621	....	14
29	....	....	3.40A	3.40A	3.27	.570	....	14

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 63 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	3.20A	3.23A	3.14	.558	....	14
3	....	3.35B	....	3.14N	3.17	.563	....	14
4	....	3.30B	....	3.30B	3.40	.588	....	14
5	....	3.50B	....	3.50B	3.98	.650	....	14
8	....	4.40B	....	4.40B	4.40	.694	....	14
9	....	....	3.94A	4.15A	4.07	.666	....	14
10	....	....	3.85A	4.00A	3.97	.656	....	14
11	4.46	4.46	4.46	4.46	4.52	.706	1	15
12	....	....	3.95A	3.95A	3.87	.645	....	15
15	....	....	3.65A	3.65A	3.55	.607	....	15
16	....	3.62B	....	3.62B	3.66	.620	....	15
17	....	....	3.38A	3.38A	3.22	.570	....	15
18	....	....	2.78A	2.78A	2.69	.500	....	15
19	....	2.70B	....	2.70B	2.58	.493	....	15
22	....	3.30B	....	3.30B	3.38	.583	....	15
23	....	3.55B	....	3.55B	3.70	.628	....	15
24	....	....	3.60A	3.60A	3.63	.621	....	15
25	....	3.78B	....	3.63N	3.62	.621	....	15
26	....	....	3.50A	3.62N	3.77	.644	....	15
29	....	....	3.05A	3.05A	3.00	.567	....	15
30	....	3.25B	....	3.20B	3.19	.588	....	15

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.97A	2.97A	2.86	.571	....	15
2	2.80	2.90B	2.62A	2.62A	2.64	.545	1	14
3	....	....	2.45A	2.52A	2.61	.540	....	14
6	....	....	2.50A	2.50A	2.45	.529	....	14
7	....	2.90B	....	2.65B	2.68	.559	....	14
8	....	....	....	2.68N	2.57	.556	....	14
9	....	2.62B	....	2.62B	2.58	.561	....	14
10	....	....	2.40A	2.40A	2.36	.534	....	14
13	....	....	2.20A	2.20A	2.32	.498	....	14
14	2.24	2.24	2.24	2.24	2.29	.527	1	15
15	....	....	....	2.29N	2.27	.526	....	15
16	....	2.35B	....	2.35B	2.36	.544	....	15
17	....	....	2.35A	2.35A	2.30	.537	....	15
20	....	2.40B	....	2.40B	2.48	.569	....	15
21	....	2.58B	....	2.50B	2.55	.580	....	15
22	....	....	2.50A	2.50A	2.48	.583	....	15
23	....	3.10B	....	3.10B	3.09	.661	....	15
24	....	3.50B	....	3.50B	3.69	.723	....	15
27	....	3.95B	....	3.95B	4.21	.771	....	15
28	....	....	3.75A	3.75A	3.75	.731	....	15
29	....	....	3.70A	3.75N	3.67	.719	....	15
30	....	4.20B	....	4.20B	4.32	.784	....	15
31	....	....	....	4.32N	4.59	.806	....	15

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	4.85B	....	4.70B	4.72	.824	....	15
4	....	....	4.50A	4.50A	4.60	.821	....	15
5	....	4.80B	....	4.80B	4.68	.833	....	15
6	....	4.85B	4.60A	4.60A	4.70	.835	....	15
7	....	4.72B	....	4.72B	4.56	.830	....	15
10	....	....	....	4.56N	4.10	.797	....	15
11	....	....	3.80A	3.81A	3.85	.778	....	15
12	....	....	3.58A	3.58A	3.43	.738	....	15
13	....	3.53B	3.35A	3.35A	3.32	.725	....	15
14	....	3.33B	3.14A	3.14A	3.14	.710	....	15
17	....	3.37B	....	3.37B	3.49	.755	....	15
18	....	3.65B	....	3.49N	3.47	.756	....	15
19	....	....	3.36A	3.45A	3.29	.740	....	15
20	....	3.35B	3.26A	3.35B	3.30	.750	....	15
21	....	3.92B	....	3.92B	3.90	.815	....	15
24	....	3.95B	....	3.90N	3.76	.807	....	15
25	....	....	3.00A	3.00A	2.80	.703	....	15
26	....	2.93B	....	2.93B	2.90	.720	....	15
27	Exchange Closed, Thanksgiving Day							
28	2.50	2.50	2.50	2.50	2.50	.661	14	15

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.30	2.30	2.21A	2.30	2.42	.660	2	17
2	....	2.55B	....	2.55B	2.61	.691	....	17
3	....	2.65B	2.40A	2.40A	2.45	.670	....	17
4	....	3.00B	....	3.00B	3.30	.772	....	17
5	3.24	3.56B	3.10A	3.56B	3.57	.804	5	22
8	....	....	3.54A	3.57N	3.50	.804	....	22
9	....	3.86B	....	3.86B	3.92	.845	....	22
10	....	....	3.55A	3.55A	3.56	.811	....	22
11	....	3.77B	....	3.74B	3.68	.831	....	22
12	....	4.10B	....	3.80B	3.76	.839	....	22
15	....	3.93B	....	3.93B	4.05	.867	....	22
16	....	4.25B	....	4.25B	4.28	.890	....	22

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

MARCH 1987 63 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	4.16A	4.16A	4.14	.884	....	22
18	....	....	3.67A	3.67A	3.60	.846	....	22
19	....	....	3.29A	3.29A	3.35	.826	....	22
22	....	....	2.76A	2.76A	2.87	.777	....	22
23	....	....	2.55A	2.55A	2.30	.704	....	22
24	....	2.50B	....	2.40B	2.37	.717	....	22
25	Exchange Closed: Christmas							
26	....	2.38B	2.24A	2.24A	2.25	.704	....	22
29	....	....	1.94A	1.94A	1.90	.644	....	22
30	1.90	1.94B	1.88	1.88	1.90	.649	5	23
31	1.53	1.57	1.49	1.49	1.49	.560	5	23

MARCH 1987 64 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	2.80	2.80	2.80	2.80	2.87	.600	1	1
16	....	2.95B	....	2.95B	2.98	.619	....	1
17	....	....	2.95A	2.95A	2.92	.613	....	1
20	....	3.15B	....	3.15B	3.12	.645	....	1
21	....	3.22B	....	3.13B	3.20	.657	....	1
22	....	....	3.15A	3.15A	3.14	.660	....	1
23	....	3.80B	....	3.80B	3.82	.733	....	1
24	....	4.30B	....	4.30B	4.48	.788	....	1
27	....	4.78B	....	4.78B	4.99	.830	....	1
28	....	....	4.55A	4.64A	4.51	.795	....	1
29	....	....	4.45A	4.45A	4.43	.785	....	1
30	....	4.92B	....	4.92B	5.15	.840	....	1
31	....	....	....	5.15N	5.43	.856	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	5.75B	....	5.55B	5.58	.873	....	1
4	....	....	5.30A	5.32A	5.48	.872	....	1
5	....	5.70B	....	5.70B	5.56	.881	....	1
6	....	5.75B	5.46A	5.46A	5.58	.884	....	1
7	....	5.62B	....	5.62B	5.44	.880	....	1
10	....	....	....	5.44N	4.93	.855	....	1
11	....	....	4.60A	4.60A	4.66	.840	....	1
12	....	....	4.36A	4.36A	4.20	.807	....	1
13	....	4.30B	4.15A	4.15A	4.11	.797	....	1
14	....	....	....	4.11N	3.90	.785	....	1
17	....	4.03B	....	4.03B	4.26	.824	....	1
18	....	4.40B	....	4.26N	4.27	.825	....	1
19	....	....	....	4.27N	4.09	.812	....	1
20	....	4.15B	....	4.15B	4.10	.821	....	1
21	....	4.77B	....	4.77B	4.75	.873	....	1
24	....	4.80B	....	4.75N	4.60	.869	....	1
25	....	....	3.85A	3.85A	3.56	.784	....	1
26	....	3.68B	....	3.68B	3.68	.799	....	1
27	Exchange Closed: Thanksgiving Day							
28	....	....	3.35A	3.38A	3.22	.750	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.20A	3.20A	3.14	.751	....	1
2	....	3.29B	....	3.29B	3.36	.778	....	1
3	....	3.40B	3.15A	3.15A	3.18	.760	....	1
4	....	3.88B	....	3.88B	4.10	.844	....	1
5	....	4.42B	3.90A	4.42B	4.40	.870	....	1
8	....	....	4.33A	4.33A	4.34	.870	....	1
9	....	4.71B	....	4.71B	4.74	.901	....	1
10	....	....	4.37A	4.37A	4.41	.876	....	1
11	....	4.64B	....	4.64B	4.55	.891	....	1
12	....	4.94B	....	4.65B	4.62	.898	....	1
15	....	4.85B	....	4.85B	4.95	.919	....	1
16	....	5.15B	....	5.15B	5.20	.935	....	1
17	....	....	5.07A	5.07A	5.05	.932	....	1
18	....	....	4.57A	4.57A	4.50	.906	....	1
19	....	....	4.18A	4.18A	4.24	.892	....	1
22	....	....	3.60A	3.60A	3.72	.858	....	1
23	....	....	3.38A	3.38A	3.08	.801	....	1
24	....	3.27B	....	3.22B	3.17	.812	....	1
25	Exchange Closed: Christmas							
26	....	....	3.02A	3.02A	3.04	.804	....	1
29	2.60	2.60	2.60	2.60	2.61	.756	1	2
30	....	2.64B	....	2.61N	2.62	.761	....	1
31	....	....	2.23A	2.23A	2.15	.685	....	1

JUNE 1987 57 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	1.40	1.40	1.30A	1.30A	1.29	.338	....	....
10	....	....	1.10A	1.10A	1.09	.297	50	50
11	....	....	1.00A	1.00A	.98	.278	....	50
12	....	....	.93A	.93A	.83	.242	....	50

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1987 57 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	.88	.88	.85A	.85A	.83	.233	5	55
14			.80A	.80A	.74	.220		55
17		.80B		.80B	.84	.245		55
18		.85B		.85B	.85	.244		55
19			.83A	.83A	.75	.231		55
20				.75N	.75	.234		55
21	.81	.85B	.81	.85B	.95	.284	20	65
24				.95N	.85	.270		65
25				.85N	.59	.194		65
26		.63B		.63B	.64	.203		65
27	Exchange Closed: Thanksgiving Day							
28			.57A	.57A	.51	.167		65

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				.51N	.50	.164		65
2				.50N	.55	.177		65
3				.55N	.50	.165		65
4		.62B		.62B	.75	.226		65
5	.70	.80B	.70	.80B	.84	.249	50	115
8				.84N	.79	.243		115
9		.88B		.86B	.95	.277		115
10			.87A	.87A	.83	.246		115
11				.83N	.85	.260		115
12		.95B		.85N	.85	.266		115
15		.90B		.90B	.93	.286		115
16		.95B		.93N	.94	.307		115
17			.88A	.88A	.85	.294		115
18	.71	.71	.71	.71	.71	.251	40	115
19	.64	.64	.64	.64	.63	.228	2	116
22			.52A	.52A	.50	.188		116
23	.38	.38	.38	.38	.39	.147	1	116
24	.45	.45	.45	.45	.40	.152	1	117
25	Exchange Closed: Christmas							
26	.35	.37B	.35	.37B	.40	.143	1	117
29	.33	.33	.33	.33	.33	.115	1	117
30				.33N	.33	.115		117
31	.30	.30	.28A	.30	.29	.089	1	118

JUNE 1987 58 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	1.50	1.50	1.50	1.50	1.57	.366	3	3
28	1.35	1.35	1.35	1.35	1.40	.330	3	6
29				1.40N	1.40	.320		6
30		1.60B		1.60B	1.70	.377		6
31				1.70N	1.82	.400		6

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		1.85B		1.85B	1.81	.414		6
4			1.67A	1.67A	1.70	.409		6
5		1.80B		1.80B	1.79	.418		6
6			1.70A	1.70A	1.70	.417		6
7	1.65	1.80B	1.65	1.65	1.67	.408	1	7
10			1.45A	1.45A	1.43	.364		7
11			1.30A	1.30A	1.29	.344		7
12	1.14	1.14	1.10A	1.14	1.11	.306	20	27
13			1.10A	1.10A	1.10	.295		27
14			1.05A	1.05A	1.00	.282		27
17				1.00N	1.13	.310		27
18		1.1[illegible]B		1.15B	1.13	.310		27
19			1.10A	1.10A	1.03	.295		27
20				1.03N	1.02	.299		27
21		1.20B		1.20B	1.28	.355		27
24			1.27A	1.27A	1.17	.341		27
25			1.05A	1.05A	.84	.255		27
26		.89B		.84N	.8[illegible]	.265		27
27	Exchange Closed: Thanksgiving Day							
28			.73A	.73A	.71	.224		27

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.68	.68	.68	.68	.69	.221	6	21
2	.67	.70B	.67	.70B	.75	.236	11	32
3				.75N	.70	.222		32
4		.85B		.85B	1.01	.294		32
5	.96	1.10B	.96	1.10B	1.14	.321	100	131
8				1.14N	1.08	.314		131
9	1.20	1.23B	1.20	1.23B	1.27	.352	2	133
10	1.09	1.09	1.09	1.09	1.11	.318	1	134
11				1.11N	1.17	.334		134
12	1.29	1.35B	1.20A	1.20A	1.16	.340	3	136
15		1.24B		1.24B	1.27	.364		136
16		1.30B		1.27N	1.30	.388		136
17			1.13A	1.13A	1.20	.374		136

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1987 58 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.99	.99	.98A	.99	1.00	.327	20	156
19			.94A	.94A	.91	.301		156
22	.75	.75	.72A	.72A	.73	.256	50	172
23			.62A	.62A	.58	.206		172
24	.60	.61B	.60	.60	.60	.212		172
25	Exchange Closed: Christmas							
26				.60N	.58	.202		172
29	.43	.51	.43	.51	.48	.168	1	171
30				.48N	.48	.168	1	173
31			.44A	.44A	.42	.133	1	174

JUNE 1987 59 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	1.27	1.50B	1.27	1.50B	1.52	.398		
8			1.50A	1.50A	1.45	.391	110	110
9		1.55B		1.55B	1.68	.432		110
10			1.54A	1.54A	1.48	.395		110
11		1.50B		1.50B	1.56	.413		110
12		1.70B		1.56N	1.55	.420		110
15	1.66	1.66	1.66	1.66	1.68	.446	1	110
16	1.60	1.75B	1.60	1.60	1.71	.472	50	160
17	1.60	1.60	1.55A	1.60	1.62	.459	88	245
18	1.43	1.43	1.36A	1.42A	1.37	.409	100	345
19	1.29	1.29	1.23A	1.28A	1.27	.382	5	350
22	1.00	1.02	1.00	1.02	1.03	.333	545	681
23			.85A	.85A	.83	.276	65	691
24		.87B		.83N	.86	.283		691
25	Exchange Closed: Christmas							
26			.85A	.85A	.82	.272		691
29			.76A	.76A	.70	.232		691
30				.70N	.70	.232		681
31	.62	.63	.58	.58	.59	.189	9	685

JUNE 1987 60 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	2.40	2.40	2.40	2.40	2.47	.502	2	2
28			2.20A	2.20A	2.22	.462		2
29				2.22N	2.21	.452		2
30	2.51	2.51	2.51	2.51	2.61	.513	1	3
31				2.61N	2.78	.537		3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		2.85B		2.85B	2.82	.552		3
4			2.62A	2.62A	2.70	.548		3
5		2.85B		2.85B	2.75	.558		3
6		2.80B	2.70A	2.70A	2.70	.559		3
7		2.85B		2.70N	2.67	.551		3
10			2.40A	2.40A	2.33	.508		3
11	2.18	2.18	2.14A	2.18	2.11	.487		3
12			2.00A	2.00A	1.88	.445	1	4
13		1.90B	1.87A	1.87A	1.86	.434		4
14		1.90B	1.80A	1.80A	1.73	.420		4
17		1.75B		1.75B	1.92	.454		4
18		1.97B		1.97B	1.92	.454		4
19			1.85A	1.85A	1.78	.438		4
20				1.78N	1.77	.445		4
21		2.10B		2.10B	2.13	.508		4
24				2.13N	2.04	.494		4
25	1.77	1.77	1.77	1.77	1.50	.397	10	14
26				1.50N	1.55	.410		14
27	Exchange Closed: Thanksgiving Day							
28			1.37A	1.37A	1.31	.361		14

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			1.20A	1.20A	1.29	.358		14
2		1.35B		1.29N	1.38	.378		14
3	1.40	1.40	1.32A	1.37A	1.30	.361	2	15
4	1.75	1.75	1.75	1.75	1.77	.447	1	15
5	1.67	1.95B	1.67	1.95B	1.95	.477	1	14
8				1.95N	1.88	.471		14
9	2.12	2.12	2.12	2.12	2.16	.513	10	4
10	2.02	2.02	2.02	2.02	1.93	.476	40	44
11		1.95B		1.95B	2.03	.495		44
12		2.20B		2.03N	2.03	.502		44
15		2.15B		2.10B	2.18	.529		44
16		2.25B		2.25B	2.26	.556		44
17			2.20A	2.20A	2.13	.544		44
18	1.87	1.67	1.87	1.87	1.83	.494	1	44
19			1.72A	1.72A	1.70	.467		44
22	1.40	1.41	1.40	1.41	1.41	.415	545	501
23	1.20	1.20	1.18A	1.18A	1.16	.355	[illegible]06	51[illegible]

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1987 60 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24		1.21B		1.16N	1.19	.363		512
25	Exchange Closed; Christmas							
26		1.20B	1.16A	1.16A	1.13	.351		512
29	.99	1.00	.98A	1.00	.98	.306	25	511
30	1.00	1.00	1.00	1.00	.99	.307	6	516
31	.80	.83	.80	.83	.83	.257	8	524

JUNE 1987 61 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	1.95	1.95	1.88A	1.88A	1.88	.407		
22			1.87A	1.88N	1.85	.409	200	200
23		2.18B		2.18B	2.28	.473		200
24		2.55B		2.55B	2.65	.523		200
27		2.75B		2.75B	3.02	.569		200
28			2.70A	2.70A	2.73	.530		200
29				2.73N	2.71	.519		200
30		3.10B		3.10B	3.17	.579		200
31				3.17N	3.38	.603		200

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		3.45B		3.45B	3.41	.618		200
4			3.20A	3.20A	3.29	.615		200
5		3.50B		3.50B	3.35	.625		200
6		3.40B	3.30A	3.30A	3.32	.626		200
7		3.50B		3.32N	3.27	.620		200
10			2.95A	2.95A	2.90	.578		200
11			2.65A	2.65A	2.66	.558		200
12			2.52A	2.52A	2.38	.517		200
13		2.40B	2.37A	2.37A	2.35	.507		200
14			2.30A	2.30A	2.20	.492		200
17		2.25B		2.25B	2.42	.528		200
18		2.50B		2.50B	2.43	.528		200
19			2.33A	2.33A	2.27	.512		200
20		2.30B		2.30B	2.26	.520		200
21		2.62B		2.62B	2.74	.564		200
24				2.74N	2.60	.571		200
25			2.09A	2.09A	1.97	.473		200
26				1.97N	2.03	.487		200
27	Exchange Closed; Thanksgiving Day							
28			1.81A	1.81A	1.72	.437		200

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			1.58A	1.72N	1.71	.434		200
2		1.78B		1.78B	1.81	.456		200
3			1.78A	1.78A	1.71	.438		200
4		2.00B		2.00B	2.26	.526		200
5		2.52B		2.52B	2.52	.557		200
8			2.45A	2.45A	2.42	.551		200
9		2.57B		2.57B	2.73	.593		200
10			2.63A	2.63A	2.47	.556		200
11		2.50B		2.50B	2.56	.575		200
12		2.80B		2.58N	2.59	.583		200
15	2.70	2.70	2.70	2.70	2.76	.610	1	201
16		2.88B		2.88B	2.85	.636		201
17			2.80A	2.80A	2.75	.626		201
18			2.54A	2.54A	2.39	.578		201
19			2.25A	2.26A	2.24	.552		201
22	1.96	1.96	1.96	1.96	1.88	.501	1	201
23			1.65A	1.65A	1.56	.438		201
24		1.63B		1.59B	1.61	.448		201
25	Exchange Closed; Christmas							
26				1.61N	1.54	.436		201
29			1.36A	1.40A	1.33	.388		201
30		1.35B		1.33N	1.34	.390		201
31	1.25	1.25	1.10	1.10	1.15	.334	57	252

JUNE 1987 62 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	2.12	2.18	2.12	2.18	2.23	.446	380	380
17			2.20A	2.23N	2.18	.443	50	430
20		2.20B		2.20B	2.29	.466		430
21		2.32B		2.32B	2.34	.470		430
22	2.30	2.30	2.30	2.30	2.31	.473	100	530
23		2.45B		2.45B	2.81	.538	50	580
24		3.10B		3.10B	3.25	.588		580
27		3.35B		3.35B	3.65	.633		580
28			3.30A	3.30A	3.32	.595		580
29			3.30A	3.32N	3.29	.584		580
30		3.70B		3.70B	3.82	.643		580
31				3.82N	4.04	.665		580

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1987 62 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		4.10B		4.10B	4.09	.680		580
4			3.85A	3.85A	3.98	.677		580
5		4.15B		4.15B	4.05	.687		580
6		4.10B	3.98A	3.98A	4.01	.689		580
7		4.20B	4.00A	4.00A	3.96	.683		580
10			3.60A	3.60A	3.52	.645		580
11			3.25A	3.25A	3.27	.627		580
12			3.13A	3.13A	2.96	.587		580
13		3.00B	2.90A	2.90A	2.93	.578		580
14		2.95B	2.85A	2.85A	2.75	.564		580
17	2.95	3.00	2.95	3.00	3.02	.600	8	588
18		3.10B		3.10B	3.03	.600		588
19			2.90A	2.90A	2.84	.585		588
20				2.84N	2.84	.594		588
21		3.28B		3.28B	3.37	.655		588
24				3.37N	3.22	.643		588
25			2.91A	2.91A	2.50	.549		588
26				2.50N	2.58	.563		588
27	Exchange Closed; Thanksgiving Day							
28			2.28A	2.28A	2.23	.513		588

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			2.02A	2.02A	2.21	.511		588
2		2.30B		2.30B	2.32	.533		588
3	2.40	2.40	2.28A	2.28A	2.20	.516	50	638
4		2.55B		2.55B	2.85	.603		638
5		3.14B		3.14B	3.11	.633		638
8			3.05A	3.05A	3.03	.628		638
9		3.20B		3.20B	3.40	.667		638
10			3.27A	3.27A	3.09	.633		638
11		3.10B		3.10B	3.21	.651		638
12		3.50B		3.21N	3.23	.658		638
15		3.38B		3.38B	3.44	.684		638
16		3.55B		3.55B	3.57	.710		638
17			3.50A	3.50A	3.44	.701		638
18			3.14A	3.14A	3.03	.657		638
19			2.86A	2.86A	2.85	.633		638
22			2.57A	2.57A	2.45	.586		638
23			2.18A	2.18A	2.06	.523		638
24		2.12B		2.10B	2.11	.533		638
25	Exchange Closed; Christmas							
26				2.11N	2.04	.522		638
29	1.80	1.80	1.65	1.65	1.75	.474	55	690
30	1.86	1.86	1.82	1.84B@.86	1.82	.476	32	701
31	1.56	1.58	1.52	1.58	1.54	.417	10	709

JUNE 1987 63 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	2.55	2.65	2.55	2.65	2.62	.493	375	350
15				2.62N	2.61	.493		350
16				2.61N	2.73	.507		350
17			2.70A	2.72A	2.68	.504		350
20		2.70B		2.70B	2.81	.528		350
21		2.85B		2.85B	2.86	.533		350
22			2.85A	2.85A	2.84	.537		350
23		3.00B		3.00B	3.40	.602		350
24		3.75B		3.75B	3.87	.649		350
27		4.00B		4.00B	4.34	.692		350
28			3.90A	3.90A	3.96	.657		350
29			3.95A	3.96N	3.93	.646		350
30		4.40B		4.40B	4.51	.702		350
31				4.51N	4.75	.722		350

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		4.80B		4.80B	4.84	.736		350
4			4.60A	4.60A	4.69	.734		350
5		4.95B		4.95B	4.80	.744		350
6		4.84B	4.75A	4.75A	4.77	.746		350
7		4.85B		4.77N	4.70	.741		350
10			4.30A	4.30A	4.20	.707		350
11			3.95A	3.95A	3.96	.690		350
12			3.80A	3.80A	3.62	.654		350
13			3.55A	3.55A	3.57	.645		350
14		3.60B	3.45A	3.45A	3.38	.632		350
17		3.45B		3.45B	3.68	.667		350
18		3.75B		3.68N	3.69	.668		350
19			3.50A	3.50A	3.49	.654		350
20		3.50B		3.50B	3.49	.663		350
21		3.98B		3.98B	4.08	.721		350
24				4.08N	3.91	.710		350
25			3.58A	3.58A	3.14	.622		350
26				3.14N	3.21	.636		350

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1987 63 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	Exchange Closed; Thanksgiving Day							
28	2.81	2.81	2.81	2.81	2.80	.588	14	364

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.57A	2.57A	2.79	.587	....	364
2	....	2.87B	....	2.87B	2.92	.609	....	364
3	....	....	2.82A	2.82A	2.78	.592	....	364
4	....	3.20B	....	3.20B	3.51	.676	....	364
5	....	3.82B	....	3.82B	3.80	.703	....	364
8	....	....	3.75A	3.75A	3.70	.699	....	364
9	....	3.92B	....	3.92B	4.12	.735	....	364
10	....	....	4.00A	4.00A	3.78	.704	....	364
11	....	3.80B	....	3.80B	3.93	.720	....	364
12	....	4.25B	....	3.93N	3.95	.727	....	364
15	....	4.12B	....	4.12B	4.18	.751	....	364
16	....	4.30B	....	4.30B	4.33	.774	....	364
17	....	....	4.25A	4.25A	4.21	.767	....	364
18	....	....	3.95A	3.93A	3.76	.729	....	364
19	....	....	3.52A	3.52A	3.54	.708	....	364
22	....	....	3.23A	3.23A	3.12	.665	....	364
23	....	....	2.78A	2.78A	2.66	.606	....	364
24	....	2.76B	....	2.70B	2.72	.616	....	364
25	Exchange Closed; Christmas							
26	....	....	....	2.72N	2.63	.606	....	364
29	....	....	2.38A	2.38A	2.31	.560	....	364
30	....	2.34B	....	2.31N	2.34	.562	....	364
31	....	....	2.08A	2.08A	2.03	.503	....	364

JUNE 1987 64 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	3.50	3.50	3.50	3.50	3.46	.594	2	2
22	....	....	3.45A	3.45A	3.44	.599	....	2
23	....	3.65B	....	3.65B	4.09	.661	....	2
24	....	4.45B	....	4.45B	4.57	.707	....	2
27	....	4.75B	....	4.75B	5.08	.746	....	2
28	....	....	4.65A	4.65A	4.68	.713	....	2
29	....	....	4.60A	4.68N	4.62	.704	....	2
30	....	5.12B	....	5.12B	5.26	.755	....	2
31	....	....	....	5.26N	5.50	.773	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	5.60B	....	5.60B	5.61	.786	....	2
4	....	....	5.35A	5.35A	5.48	.784	....	2
5	....	....	....	5.48N	5.59	.794	....	2
6	....	5.70B	5.45A	5.45A	5.57	.796	....	2
7	....	5.73B	....	5.57N	5.47	.792	....	2
10	....	....	5.05A	5.05A	4.93	.763	....	2
11	....	....	4.57A	4.57A	4.70	.748	....	2
12	....	....	4.50A	4.50A	4.29	.715	....	2
13	....	4.34B	4.25A	4.25A	4.27	.707	....	2
14	....	4.30B	4.15A	4.15A	4.08	.696	....	2
17	....	4.20B	....	4.20B	4.38	.729	....	2
18	....	4.50B	....	4.50B	4.41	.730	....	2
19	....	....	4.25A	4.25A	4.21	.717	....	2
20	....	....	....	4.21N	4.21	.726	....	2
21	....	4.70B	....	4.70B	4.85	.778	....	2
24	....	....	....	4.85N	4.66	.770	....	2
25	....	....	4.30A	4.30A	3.80	.690	....	2
26	....	....	....	3.80N	3.90	.703	....	2
27	Exchange Closed; Thanksgiving Day							
28	....	....	3.52A	3.52A	3.45	.659	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.18A	3.18A	3.44	.659	....	2
2	....	3.55B	....	3.55B	3.59	.679	....	2
3	....	....	3.45A	3.45A	3.40	.664	....	2
4	....	3.90B	....	3.90B	4.25	.740	....	2
5	....	4.60B	....	4.60B	4.55	.765	....	2
8	....	....	4.50A	4.50A	4.46	.762	....	2
9	....	4.70B	....	4.70B	4.90	.794	....	2
10	....	....	4.80A	4.80A	4.54	.766	....	2
11	....	4.60B	....	4.60B	4.70	.781	....	2
12	....	5.00B	....	4.70N	4.73	.788	....	2
15	....	4.90B	....	4.90B	4.99	.809	....	2
16	....	5.15B	....	5.15B	5.15	.829	....	2
17	....	....	5.10A	5.10A	5.04	.824	....	2
18	....	....	4.75A	4.75A	4.54	.792	....	2
19	....	....	4.30A	4.30A	4.30	.773	....	2
22	....	....	4.00A	4.00A	3.85	.736	....	2
23	....	....	3.55A	3.55A	3.34	.683	....	2
24	....	3.45B	....	3.37B	3.38	.692	....	2
25	Exchange Closed; Christmas							
26	....	....	....	3.38N	3.31	.684	....	2

(Continued in Next Column)

SWISS FRANC OPTION ON FUTURES — PUTS

JUNE 1987 64 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	3.02A	3.02A	2.93	.642	....	2
30	....	2.95B	....	2.93N	2.96	.644	....	2
31	....	....	2.68A	2.68A	2.58	.587	....	2

JUNE 1987 65 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.50	4.50	4.15A	4.15A	4.17	.729	1	1
4	....	4.60B	....	4.60B	5.05	.797	....	1
5	....	5.40B	5.03A	5.40B	5.35	.818	....	1
8	....	....	5.30A	5.30A	5.27	.816	....	1
9	....	5.56B	....	5.56B	5.73	.843	....	1
10	....	....	5.60A	5.60A	5.35	.820	....	1
11	....	....	....	5.35N	5.52	.833	....	1
12	....	5.90B	....	5.54B	5.55	.838	....	1
15	....	5.75B	....	5.75B	5.82	.857	....	1
16	....	6.00B	....	6.00B	6.00	.874	....	1
17	....	....	5.95A	5.95A	5.90	.870	....	1
18	....	....	5.65A	5.65A	5.40	.844	....	1
19	....	....	5.10A	5.10A	5.13	.829	....	1
22	....	....	4.80A	4.80A	4.65	.798	....	1
23	....	....	4.35A	4.35A	4.08	.752	....	1
24	....	4.20B	....	4.12B	4.13	.760	....	1
25	Exchange Closed; Christmas							
26	....	....	....	4.13N	4.05	.754	....	1
29	....	....	3.75A	3.75A	3.64	.716	....	1
30	....	....	....	3.64N	3.65	.719	....	1
31	....	....	3.33A	3.33A	3.21	.666	....	1

SEPTEMBER 1987 58 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.74	.74	.74	.74	.72	.199	2	2
30	....	....	....	.72N	.74	.200	....	2
31	....	....	.69A	.69A	.64	.168	....	2

SEPTEMBER 1987 61 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	1.70	1.70	1.70	1.70	1.67	.383	85	85
31	1.45	1.45	1.45	1.45	1.44	.338	11	95

SWISS FRANC OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,472	3,217	....	3,105	2,545	Closed	1,390	....	4,672
2	2,122	....	....	2,123	1,776	3,244	1,425	....	5,357	2,839	....	4,251
3	2,180	1,206	6,043	3,359	....	3,975	1,376	....	2,980	3,925	3,881	3,546
4	....	1,280	4,834	2,449	....	4,470	Closed	2,255	1,901	....	3,705	4,843
5	....	1,459	4,299	....	2,422	5,209	....	3,739	14,108	....	2,727	6,224
6	1,273	1,434	6,376	....	2,887	3,574	....	5,494	....	1,102	3,041	....
7	690	868	3,888	3,035	2,709	....	2,354	2,349	....	1,679	4,214	....
8	1,329	....	....	1,916	4,380	....	1,338	1,564	7,410	1,026	....	1,081
9	1,935	....	....	3,655	4,292	920	1,392	....	2,158	1,687	....	2,200
10	1,246	3,206	2,079	4,047	....	1,070	980	....	2,170	1,349	5,117	813
11	....	3,516	2,099	2,935	....	1,382	1,973	5,019	1,735	....	1,737	533
12	....	3,684	1,204	....	3,789	838	....	6,533	1,391	....	6,281	2,399
13	2,712	6,233	828	....	2,530	1,039	....	3,202	....	1,260	3,740	....
14	696	3,019	893	1,314	2,130	....	2,551	3,500	....	3,275	4,376	....
15	1,731	....	....	2,107	2,021	....	3,365	659	5,139	2,743	....	1,064
16	952	....	....	2,900	2,416	969	4,655	....	1,205	3,243	....	1,265
17	1,575	Closed	1,559	5,265	....	2,330	2,310	....	4,690	1,013	2,919	1,522
18	....	5,061	932	2,335	....	1,055	2,248	9,197	4,860	....	3,148	2,306
19	....	9,709	992	....	3,038	977	....	28,279	2,940	....	2,368	1,407
20	1,597	6,267	758	....	3,863	990	....	5,328	....	1,560	3,114	....
21	1,177	3,387	2,095	3,027	2,358	....	3,402	2,466	....	1,363	9,501	....
22	1,751	....	....	3,895	3,093	....	2,963	20,129	3,434	2,751	....	4,189
23	569	....	....	3,956	3,037	1,428	2,034	....	11,700	7,531	....	3,128
24	2,163	5,076	2,409	2,949	....	3,304	1,463	....	1,682	4,429	2,122	1,738
25	....	6,738	2,598	5,050	....	1,754	1,211	2,986	1,881	....	11,163	Closed
26	....	3,870	2,555	....	Closed	941	....	4,197	1,179	....	4,534	1,421
27	3,248	7,178	1,919	....	4,420	3,381	....	6,484	....	6,395	Closed	....
28	1,094	4,786	Closed	3,109	3,447	....	4,870	4,520	....	3,135	4,935	....
29	2,924	....	....	2,073	3,622	....	2,492	4,808	2,446	4,581	....	3,359
30	2,420	....	....	1,832	5,745	2,060	4,122	....	2,464	6,301	....	1,774
31	1,435	....	1,409	....	....	....	4,180	....	....	6,574	....	4,027
Total	36,819	77,976	49,769	65,803	67,192	44,910	55,809	125,253	82,830	71,151	82,623	57,762
Average	1,674	4,104	2,488	2,991	3,200	2,139	2,537	5,964	3,944	3,094	4,349	2,626

SWISS FRANC OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	36,360	43,259	....	32,205	43,636	Closed	41,217	....	55,191
2	17,244	....	....	37,037	43,015	47,256	32,453	....	78,211	42,273	....	55,777
3	17,781	22,320	51,342	38,268	....	47,596	33,071	....	77,465	44,529	49,713	56,543
4	....	22,717	51,741	38,160	....	47,101	Closed	44,140	77,837	....	50,050	56,361
5	....	22,817	52,447	....	43,954	46,072	....	44,652	50,137	....	50,147	27,254
6	17,502	23,062	50,123	....	45,114	28,125	....	47,169	....	44,635	51,015	....
7	17,626	22,902	31,610	38,910	45,923	....	34,038	47,438	....	44,423	52,646	....
8	17,786	....	....	38,923	46,694	....	34,192	47,143	42,956	44,431	....	17,162
9	17,969	....	....	40,910	46,421	22,306	34,986	....	42,449	43,576	....	17,254
10	18,220	23,864	26,839	42,061	....	22,714	35,198	....	41,752	44,044	53,151	17,510
11	....	24,495	28,079	42,903	....	23,367	35,510	47,475	42,230	....	53,081	17,611
12	....	25,344	28,482	....	46,220	23,644	....	48,269	42,543	....	53,892	18,631
13	18,964	27,470	28,689	....	46,273	23,818	....	48,944	....	44,026	54,115	....
14	18,842	28,056	29,000	43,176	46,415	....	36,305	48,737	....	45,506	54,845	....
15	19,650	....	....	43,811	46,567	....	36,950	48,605	41,988	45,925	....	18,963
16	19,925	....	....	44,082	46,258	23,841	37,537	....	41,948	46,008	....	19,112
17	20,133	Closed	29,079	43,794	....	24,361	38,434	....	42,570	46,246	54,824	19,658
18	....	30,302	29,127	43,781	....	24,346	38,519	56,485	43,430	....	54,932	20,750
19	....	35,027	29,607	....	46,381	24,571	....	66,973	43,833	....	55,178	20,932
20	20,263	38,335	29,877	....	47,539	25,174	....	68,970	....	46,162	55,926	....
21	20,498	39,390	30,681	44,795	47,300	....	38,529	69,598	....	46,348	54,728	....
22	21,052	....	....	44,915	46,148	....	38,413	74,580	44,646	46,788	....	22,542
23	21,148	....	....	45,654	46,111	25,471	38,678	....	37,624	47,227	....	22,948
24	21,101	41,157	31,463	45,005	....	27,552	38,803	....	37,743	46,983	54,606	24,100
25	....	42,367	32,215	44,487	....	28,077	38,898	76,130	38,545	....	55,937	Closed
26	....	43,021	33,364	....	Closed	28,493	....	76,100	38,982	....	56,012	25,125
27	22,122	46,648	34,086	....	46,511	29,757	....	77,921	....	47,480	Closed	....
28	22,130	48,901	Closed	43,876	46,493	....	40,333	78,056	....	47,081	55,815	....
29	22,207	....	....	43,726	45,765	....	40,689	79,359	39,577	47,947	....	25,552
30	21,940	....	....	43,426	46,035	30,530	42,607	....	40,826	47,755	....	25,588
31	22,087	....	34,849	....	....	....	43,160	....	....	48,706	....	26,335
Average	19,827	32,010	34,635	42,185	45,924	29,722	37,250	59,066	47,014	45,622	53,716	27,768

SWISS FRANC OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	1,453	1,702	....	1,203	1,201	Closed	849	....	3,288
2	1,177	....	....	1,126	908	2,139	725	....	2,844	965	....	1,892
3	1,105	653	5,140	1,466	....	1,979	535	....	1,654	2,606	2,592	2,512
4	....	717	3,104	886	....	2,537	Closed	1,004	1,061	....	2,310	2,108
5	....	1,214	2,912	....	1,238	3,162	....	2,239	11,127	....	1,967	2,558
6	731	1,034	1,448	....	1,546	2,035	....	2,542	....	552	1,585	....
7	438	472	2,475	1,424	1,244	....	1,077	1,510	....	806	2,896	....
8	841	....	....	1,429	2,867	....	473	915	5,704	609	....	592
9	1,323	....	....	1,837	1,793	643	385	....	903	1,317	....	1,629
10	845	1,360	1,300	2,106	....	767	587	....	1,535	755	3,631	440
11	....	1,826	1,561	2,043	....	723	1,087	2,829	636	....	1,285	303
12	....	2,490	807	....	2,294	575	....	3,454	300	....	3,584	1,538
13	1,629	3,973	643	....	1,485	425	....	2,583	....	214	2,390	....
14	276	1,710	690	873	1,017	....	1,361	1,756	....	1,702	3,203	....
15	970	....	....	1,144	1,176	....	1,302	339	2,970	1,544	....	705
16	348	....	....	2,045	1,588	384	2,302	....	912	902	....	596
17	784	Closed	1,106	3,465	....	1,364	1,358	....	3,368	428	1,596	1,127
18	....	3,634	545	1,612	....	473	1,475	4,861	1,787	....	1,469	1,707
19	....	4,137	535	....	2,044	594	....	14,835	893	....	1,449	807
20	786	3,339	341	....	2,218	536	....	3,017	....	836	1,596	....
21	615	2,256	1,133	1,494	1,453	....	1,935	1,548	....	717	5,644	....
22	695	....	....	2,557	1,491	....	1,645	9,859	2,475	1,725	....	1,817
23	284	....	....	2,313	1,335	1,129	1,079	....	10,923	3,418	....	1,899
24	1,202	3,885	1,059	2,115	....	2,646	960	....	1,495	2,233	1,361	416
25	....	4,694	1,519	3,438	....	1,605	453	681	1,036	....	3,954	Closed
26	....	2,757	1,681	....	Closed	800	....	1,448	603	....	2,723	245
27	1,472	5,510	1,088	....	2,228	2,992	....	2,843	....	3,993	Closed	....
28	676	3,461	Closed	2,536	1,708	....	2,549	1,628	....	1,807	3,355	....
29	1,013	....	....	1,017	1,961	....	1,263	1,334	1,105	2,887	....	1,950
30	1,469	....	....	971	2,693	770	2,084	....	1,519	4,823	....	1,193
31	908	....	1,008	....	....	....	2,362	....	....	3,498	....	1,693
Total	19,587	49,122	30,095	39,350	35,989	28,278	28,200	62,426	54,850	39,186	48,590	31,015
Average	890	2,585	1,505	1,789	1,714	1,347	1,282	2,973	2,612	1,704	2,557	1,410

SWISS FRANC OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	24,805	26,353	....	17,030	20,297	Closed	19,331	....	26,774
2	9,050	....	....	25,071	26,072	25,542	17,407	....	39,354	19,703	....	27,019
3	9,085	10,586	29,556	25,960	....	25,214	17,406	....	38,443	21,416	25,272	27,436
4	....	10,849	30,165	26,294	....	24,619	Closed	20,147	38,518	....	25,718	27,471
5	....	10,902	30,515	....	26,457	24,318	....	20,131	31,190	....	25,848	13,399
6	8,899	11,060	30,965	....	26,909	16,913	....	21,197	....	21,385	26,340	....
7	8,941	11,147	23,123	26,987	27,020	....	17,587	21,223	....	21,107	27,798	....
8	9,147	....	....	27,015	27,604	....	17,582	20,659	25,798	21,184	....	9,722
9	9,327	....	....	28,110	26,791	11,621	17,770	....	25,462	20,258	....	9,995
10	9,362	11,376	19,057	28,903	....	11,909	17,941	....	24,377	20,368	27,885	10,189
11	....	11,410	19,971	29,434	....	12,169	17,936	20,127	24,545	....	27,783	10,291
12	....	11,661	20,308	....	25,987	12,418	....	21,221	24,596	....	27,662	10,747
13	9,761	13,223	20,514	....	25,845	12,421	....	21,593	....	20,382	27,690	....
14	9,782	13,435	20,734	29,765	26,002	....	18,428	20,634	....	21,257	28,502	....
15	10,273	....	....	29,986	25,635	....	18,607	20,427	23,716	21,534	....	11,027
16	10,284	....	....	30,096	25,274	12,279	18,914	....	23,718	21,463	....	11,250
17	10,308	Closed	20,797	29,903	....	12,372	19,150	....	24,007	21,428	28,297	11,763
18	....	16,005	20,839	29,780	....	12,259	19,013	24,364	24,147	....	28,002	12,615
19	....	17,204	21,031	....	25,186	12,263	....	29,483	24,245	....	28,295	12,709
20	10,374	18,675	21,135	....	25,929	12,544	....	30,259	....	21,349	28,759	....
21	10,466	19,562	21,420	29,729	25,510	....	18,759	30,747	....	21,465	27,765	....
22	10,517	....	....	29,696	24,556	....	18,370	39,451	24,949	21,629	....	13,103
23	10,502	....	....	29,805	24,308	12,791	18,470	....	17,598	22,245	....	13,043
24	10,221	20,800	21,838	29,300	....	14,398	18,682	....	17,648	22,256	27,696	13,186
25	....	21,662	22,465	28,297	....	14,857	18,664	39,513	17,875	....	27,407	Closed
26	....	22,339	23,189	....	Closed	15,203	....	39,678	18,032	....	27,126	13,197
27	10,580	25,248	23,437	....	24,950	16,424	....	40,111	....	22,927	Closed	....
28	10,718	27,261	Closed	27,469	24,575	....	19,020	39,431	....	22,893	27,270	....
29	10,636	....	....	26,849	24,277	....	18,659	39,640	18,050	23,256	....	13,122
30	10,536	....	....	26,542	24,850	16,625	19,779	....	18,978	23,335	....	13,109
31	10,615	....	23,915	....	....	....	20,046	....	....	24,262	....	12,852
Average	9,972	16,021	23,249	28,173	25,719	15,674	18,419	27,635	25,012	21,584	27,427	14,728

SWISS FRANC OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	1,019	1,515	....	1,902	1,344	Closed	541	....	1,384
2	945	....	....	997	868	1,105	700	....	2,513	1,874	....	2,359
3	1,075	552	903	1,893	....	1,996	841	....	1,326	1,3[illegible]9	1,289	1,034
4	....	563	1,730	1,563	....	1,933	Closed	1,251	840	....	1,395	2,735
5	....	245	1,387	....	1,184	2,047	....	1,500	2,981	....	760	3,666
6	542	400	4,928	....	1,341	1,539	....	2,952	....	550	1,456	....
7	252	396	1,413	1,611	1,465	....	1,277	839	....	873	1,318	....
8	488	....	....	487	1,513	....	865	649	1,706	417	....	489
9	612	....	....	1,818	2,499	277	1,007	....	1,255	370	....	571
10	401	1,846	779	1,941	....	303	393	....	635	594	1,486	373
11	....	1,690	538	892	....	659	886	2,190	1,099	....	452	230
12	....	1,194	397	....	1,495	263	....	3,079	1,091	....	2,697	861
13	1,083	2,260	185	....	1,045	614	....	619	....	1,046	1,350	....
14	420	1,309	203	441	1,113	....	1,190	1,744	....	1,573	1,173	....
15	761	....	....	963	845	....	2,063	320	2,169	1,199	....	359
16	604	....	....	855	828	585	2,353	....	293	2,341	....	669
17	791	Closed	453	1,800	....	966	952	....	1,322	585	1,323	395
18	....	1,427	387	723	....	582	773	4,336	3,073	....	1,679	599
19	....	5,572	457	....	994	383	....	13,444	2,047	....	919	600
20	811	2,928	417	....	1,645	454	....	2,311	....	724	1,518	....
21	562	1,131	962	1,533	905	....	1,467	918	....	646	3,857	....
22	1,056	....	....	1,338	1,602	....	1,318	10,270	959	1,026	....	2,372
23	285	....	....	1,643	1,702	299	955	....	777	4,113	....	1,229
24	961	1,191	1,350	834	....	658	503	....	187	2,196	761	1,322
25	....	2,044	1,079	1,612	....	149	758	2,305	845	....	7,209	Closed
26	....	1,113	874	....	Closed	141	....	2,749	576	....	1,811	1,176
27	1,776	1,668	831	....	2,192	389	....	3,641	....	2,402	Closed	....
28	418	1,325	Closed	573	1,739	....	2,321	2,892	....	1,328	1,580	....
29	1,911	....	....	1,056	1,661	....	1,229	3,474	1,341	1,694	....	1,409
30	951	....	....	861	3,052	1,290	2,038	....	945	1,478	....	581
31	527	....	401	....	....	....	1,818	....	....	3,076	....	2,334
Total	17,232	28,854	19,674	26,453	31,203	16,632	27,609	62,827	27,980	31,965	34,033	26,747
Average	783	1,519	984	1,202	1,486	792	1,255	2,992	1,332	1,390	1,791	1,216

SWISS FRANC OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	11,555	16,906	....	15,175	23,339	Closed	21,886	....	28,417
2	8,194	....	....	11,966	16,943	21,714	15,046	....	38,857	22,570	....	28,758
3	8,696	11,734	21,786	12,308	....	22,382	15,665	....	39,022	23,113	24,441	29,107
4	....	11,868	21,576	11,866	....	22,482	Closed	23,993	39,319	....	24,332	28,890
5	....	11,915	21,932	....	17,497	21,754	....	24,521	18,947	....	24,299	13,855
6	8,603	12,002	19,158	....	18,205	11,212	....	25,972	....	23,250	24,675	....
7	8,685	11,755	8,487	11,923	18,903	....	16,451	26,215	....	23,316	24,848	....
8	8,639	....	....	11,908	19,090	....	16,610	26,484	17,158	23,247	....	7,440
9	8,642	....	.	12,800	19,630	10,685	17,216	....	16,987	23,318	....	7,259
10	8,858	12,488	7,7[illegible]2	13,158	....	10,805	17,257	....	17,375	23,676	25,266	7,321
11	....	13,085	8,108	13,469	....	11,198	17,574	27,348	17,685	....	25,298	7,320
12	....	13,683	8,174	....	20,233	11,226	....	27,048	17,947	....	26,230	7,884
13	9,203	14,247	8,175	....	20,428	11,397	....	27,351	....	23,644	26,425	....
14	9,060	14,621	8,266	13,411	20,413	....	17,877	28,103	....	24,249	26,343	....
15	9,377	....	....	13,825	20,932	....	18,343	28,178	18,272	24,391	....	7,936
16	9,641	....	....	13,986	20,984	11,562	18,623	....	18,230	24,545	....	7,862
17	9,825	Closed	8,282	13,891	....	11,989	19,284	....	18,563	24,818	26,527	7,895
18	....	14,297	8,288	14,001	....	12,087	19,506	32,121	19,283	....	26,930	8,135
19	....	17,823	8,576	....	21,195	12,308	....	37,490	19,588	....	26,883	8,223
20	9,889	19,660	8,742	....	21,610	12,630	....	38,711	....	24,813	27,167	....
21	10,032	19,828	9,261	15,066	21,790	....	19,770	38,851	....	24,883	26,963	....
22	10,535	....	....	15,219	21,592	....	20,043	35,129	19,697	25,159	....	9,439
23	10,646	....	....	15,849	21,803	12,680	20,208	....	20,026	24,982	....	9,903
24	10,880	20,357	9,625	15,705	....	13,154	20,121	....	20,095	24,727	26,910	10,914
25	....	20,705	9,750	16,190	....	13,220	20,234	36,617	20,670	....	28,530	Closed
26	....	20,682	10,175	....	Closed	13,290	....	36,422	20,950	....	28,886	11,928
27	11,542	21,400	10,649	....	21,561	13,333	....	37,810	....	24,553	Closed	....
28	11,412	21,640	Closed	16,407	21,918	....	21,313	38,625	....	24,188	28,545	....
29	11,571	....	....	16,877	21,488	....	22,030	39,719	21,527	24,691	....	12,430
30	11,404	....	....	16,884	21,185	13,905	22,828	....	21,848	24,420	....	12,479
31	11,472	....	10,934	....	....	....	23,114	....	....	24,444	....	13,483
Average	9,855	15,989	11,386	14,012	20,205	14,048	18,831	31,431	22,002	24,038	26,289	13,040

SWISS FRANC OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	1	....	....	299	Closed	2	....	12
2	....	....	....	....	....	7	31	....	104	....	....	64
3	183	5	143	....	....	....	....	....	908	....	....	212
4	....	2	108	....	....	58	Closed	347	38	....	....	28
5	....	2	89	....	....	2	....	92	308	....	....	9
6	....	5	53	....	....	24	....	69	....	100	....	....
7	1	1	876	....	....	....	....	281	....	13	....	....
8	1	....	....	1	....	....	....	637	4,169	49	....	3,895
9	....	....	....	....	1	5,656	....	....	30	163	....	....
10	....	2	4,471	....	....	....	....	....	....	....	....	....
11	....	186	....	....	....	....	9	1	50	....	....	....
12	....	147	....	....	....	1	....	792	....	....	....	....
13	....	5	....	....	....	....	....	67	....	....	....	....
14	30	161	....	....	....	....	....	690	....	44	....	....
15	....	....	....	....	23	....	19	308	39	....	....	....
16	1	....	....	....	1	....	216	....	....	....	....	....
17	....	Closed	....	1	....	....	27	....	....	122	....	....
18	....	14	....	....	....	....	403	96	50	....	....	....
19	....	61	....	....	26	....	....	100	....	....	....	....
20	....	58	....	....	....	....	....	825	....	....	....	....
21	....	102	....	35	450	....	180	269	....	54	....	....
22	....	....	....	129	332	....	84	28	....	....	....	....
23	....	....	....	....	....	....	1	....	....	98	....	....
24	19	8	....	....	....	....	33	....	....	....	....	....
25	....	87	....	....	....	....	51	151	....	....	1	Closed
26	....	217	....	....	Closed	10	....	658	....	....	226	....
27	....	103	....	....	....	....	....	94	....	....	Closed	....
28	24	367	Closed	144	....	....	10	410	....	1	4	....
29	1	....	....	365	....	....	414	3	....	....	....	....
30	182	....	....	258	8	....	2	....	....	....	....	98
31	44	....	....	....	....	....	15	....	....	....	....	1
Total	486	1,533	5,740	933	842	5,758	1,495	6,220	5,696	646	231	4,319

SWISS FRANC OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	5	....	....	....	....	....	....
3	....	....	....	....	....	84	....	....	....	....	....	1
4	....	....	....	....	....	....	Closed	....	....	....	4	4
5	....	1	....	....	....	1	....	....	....	....	....	2
6	....	....	....	....	....	....	....	....	....	....	9	....
7	....	....	....	....	....	....	....	....	....	....	4	....
8	....	....	....	....	....	....	....	....	2,450	....	....	6,603
9	....	....	....	....	....	579	....	....	....	....	....	....
10	....	....	1,122	....	....	....	....	....	....	....	1	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	1	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	10	Closed
26	....	....	....	....	Closed	....	....	....	....	....	7	....
27	....	....	....	....	10	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	1	1,122	....	10	669	....	1	2,450	....	35	6,610

SWISS FRANC OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	[illegible]	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	98
31	....	....	....	....	....	....	....	....	....	....	....	1
Total	....	....	....	....	....	....	....	....	....	....	....	99

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....						Closed	....	....	....
2	....	....	....						....	....	....	....
3	47	5	143						....	....	....	....
4	....	2	108				Closed		....	....	....	....
5	....	2	69						....	....	....	....
6	....	5	53						....	....	....	....
7	1	1	876						....	....	....	....
8	1	....	....						....	....	....	....
9	....	....	....						....	....	....	....
10	....	2	4 471						....	....	....	....
11	....	186							....	....	....	....
12	....	147							....	....	....	....
13	....	5							....	....	....	....
14	30	161							....	....	....	....
15	....								....	....	....	....

(Continued on Next Page)

SWISS FRANC OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	1	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	14	....	....	....	....	....	....	....	....	....	....
19	....	61	....	....	....	....	....	....	....	....	....	....
20	....	23	....	....	....	....	....	....	....	....	....	....
21	....	102	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	19	8	....	....	....	....	....	....	....	....	....	....
25	....	60	....	....	....	....	....	....	....	....	....	Closed
26	....	216	....	....	Closed	....	....	....	....	....	....	....
27	....	103	....	....	....	....	....	....	....	....	Closed	....
28	19	317	Closed	....	....	....	....	....	....	....	....	....
29	1	....	....	....	....	....	....	....	....	....	....	....
30	62	....	....	....	....	....	....	....	....	....	....	....
31	28	....	....	....	....	....	....	....	....	....	....	....
Total	209	1,420	5,720	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SWISS FRANC OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	1	....	....	....	Closed	....	....	....
2	....	....	....	....	....	7	....	....	....	....	....	....
3	136	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	58	Closed	....	....	....	....	....
5	....	....	20	....	....	2	....	....	....	....	....	....
6	....	....	....	....	....	24	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	1	....	....	....	....	....	....	....	....
9	....	....	....	....	1	5,656	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	23	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	1	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	26	....	....	....	....	....	....	....
20	....	35	....	....	....	....	....	....	....	....	....	....
21	....	....	....	35	450	....	....	....	....	....	....	....
22	....	....	....	129	332	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	27	....	....	....	....	....	....	....	....	....	Closed
26	....	1	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	5	50	Closed	144	....	....	....	....	....	....	....	....
29	....	....	....	365	....	....	....	....	....	....	....	....
30	120	....	....	258	8	....	....	....	....	....	....	....
31	16	....	....	....	....	....	....	....	....	....	....	....
Total	277	113	20	933	841	5,747	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	299	Closed	....	....	....
2	....	....	....	....	....	....	31	....	7	....	....	....
3	....	....	....	....	....	....	....	....	908	....	....	....
4	....	....	....	....	....	....	Closed	347	38	....	....	....
5	....	....	....	....	....	....	....	91	308	....	....	....
6	....	....	....	....	....	....	....	69	....	....	....	....
7	....	....	....	....	....	....	....	281	....	....	....	....
8	....	....	....	....	....	....	....	637	4,168	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	9	1	....	....	....	....
12	....	....	....	....	....	1	....	735	....	....	....	....
13	....	....	....	....	....	....	....	67	....	....	....	....
14	....	....	....	....	....	....	....	690	....	....	....	....
15	....	....	....	....	....	....	19	308	....	....	....	....

(Continued on Next Page)

SWISS FRANC OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	1	....	216	....	....	....	....	....
17	....	Closed	....	....	....	....	25	....	....	....	....	....
18	....	....	....	....	....	....	403	96	....	....	....	....
19	....	....	....	....	....	....	....	100	....	....	....	....
20	....	....	....	....	....	....	....	828	....	....	....	....
21	....	....	....	....	....	....	180	269	....	....	....	....
22	....	....	....	....	....	....	75	28	....	....	....	....
23	....	....	....	....	....	....	1	....	....	....	....	....
24	....	....	....	....	....	....	33	....	....	....	....	....
25	....	....	....	....	....	....	51	151	....	....	....	Closed
26	....	....	....	....	Closed	10	....	658	....	....	....	....
27	....	....	....	....	....	....	....	94	....	....	Closed	....
28	....	....	Closed	....	....	....	10	410	....	....	....	....
29	....	....	....	....	....	....	414	3	....	....	....	....
30	....	....	....	....	....	....	2	....	....	....	....	....
31	....	....	....	....	....	....	15	....	....	....	....	....
Total	....	....	....	....	1	11	1,484	6,162	5,429	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	2	....	12
2	....	....	....	....	....	....	....	....	97	....	....	64
3	....	....	....	....	....	....	....	....	....	....	....	212
4	....	....	....	....	....	....	Closed	....	....	....	....	28
5	....	....	....	....	....	....	....	1	....	....	....	9
6	....	....	....	....	....	....	....	....	....	100	....	....
7	....	....	....	....	....	....	....	....	....	13	....	....
8	....	....	....	....	....	....	....	....	1	49	....	3,895
9	....	....	....	....	....	....	....	....	30	163	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	50	....	....	....
12	....	....	....	....	....	....	....	57	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	5	....	....	44	....	....
15	....	....	....	....	....	....	....	....	39	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	2	....	....	122	....	....
18	....	....	....	....	....	....	....	....	50	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	54	....	....
22	....	....	....	....	....	....	9	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	98	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	1	Closed
26	....	....	....	....	Closed	....	....	....	....	....	226	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	1	4	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	11	58	267	646	231	4,220

SWISS FRANC OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	1	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	1,122	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

SWISS FRANC OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	1	1,122	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SWISS FRANC OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	5	....	....	....	....	....	....
3	....	....	....	....	....	84	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	1	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	579	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	10	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	10	669	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	2,450	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

SWISS FRANC OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	1	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	1	2,450	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	1
4	....	....	....	....	....	....	Closed	....	....	....	4	4
5	....	....	....	....	....	....	....	....	....	....	....	2
6	....	....	....	....	....	....	....	....	....	....	9	....
7	....	....	....	....	....	....	....	....	....	....	4	....
8	....	....	....	....	....	....	....	....	....	....	....	6,603
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	1	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	10	Closed
26	....	....	....	....	Closed	....	....	....	....	....	7	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	35	6,610

CHICAGO MERCANTILE EXCHANGE

1986 Statistical Yearbook
Volume Two

Agricultural, Interest Rate & Equity Products
Futures and Options on Futures

Published by
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STATISTICS (312) 930-8280   TELEX 255123
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LONDON
27 Throgmorton Street EC2N 2AN

NEW YORK
67 Wall Street 10005

TOKYO
3-3-1 Kasumigaseki
Chiyoda-Ku, 100

WASHINGTON, D.C.
2000 Pennsylvania Avenue 20006

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Total Agricultural options on futures, all contracts 16
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EXCHANGE DAILY OPEN INTEREST STATISTICS–

Total, all contracts 9
Total, all futures contracts 10
Total, all options on futures contracts 11
Total CME Division 12
Total IMM Division 13
Total IOM Division 14
Total Agricultural Products, futures & options 15
Total Agricultural options on futures, all contracts 16
Total Interest Rate Products, futures & options 17
Total Interest Rate options on futures, all contracts 18
Total Equity Products, futures & options 19
Total Equity options on futures, all contracts 20

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Volume & open interest, total 459
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  - Exercises, total 867
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CHICAGO MERCANTILE EXCHANGE CONTRACT SPECIFICATIONS

	LIVE CATTLE FUTURES	LIVE CATTLE OPTIONS	FEEDER CATTLE FUTURES	LIVE HOG FUTURES	LIVE HOG OPTIONS
First Day Trading	Nov. 30, 1964	Oct. 30, 1984	Nov. 30, 1971	Feb. 28, 1966	Feb. 1, 1985
Contract Size	40,000 lbs.	One futures contract	44,000 lbs.	30,000 lbs.	One futures contract
Trading Hours – Normal	9:05am to 1:00pm	9:05am to 1:00pm	9:05am to 1:00pm	9:10am to 1:00pm	9:10am to 1:00pm
(central) – Last Day	9:05am to Noon	9:05am to 1:00pm	9:05am to Noon	9:10am to Noon	9:10am to 1:00pm
Ticker Symbol	LC	Calls – CK Puts – PK	FC	LH	Calls – CH Puts – PH
Daily Price Limit	1½¢/lb. (150 pts) $600	None	1½¢/lb. (150 pts) $600	1½¢/lb. (150 pts) $450	None
Minimum Price Fluctuation	2½¢/100 lbs. $4/pt-$10	2½¢/100 lbs. $4/pt-$10	2½¢/100 lbs. $4.40/pt-$11	2½¢/100 lbs. $3/pt-$7.50	2½¢/100 lbs. $3/pt-$7.50
Cabinet Transaction Value	----	0.000025	----	----	0.000033
Contract Months	Feb, Apr, Jne, Aug, Oct, Dec	Feb, Apr, Jne, Aug, Oct, Dec	Jan, Mar, Apr, May, Aug, Sep, Oct, Nov	Feb, Apr, Jne, Jly, Aug, Oct, Dec	Feb, Apr, Jne, Jly, Aug, Oct, Dec
Last Trading Day	20th calendar day	Fri. at least 3 bus. days prior to 1st bus. day of contract month	Last Thurs. of of contract month	20th calendar day	Fri. at least 3 bus. days prior to 1st bus. day of contract month
First Delivery Day	1st bus. day	----	Cash settlement	1st bus. day	----

CHICAGO MERCANTILE EXCHANGE CONTRACT SPECIFICATIONS (Contd.)

	PORK BELLY FUTURES	PORK BELLY OPTIONS	RANDOM LENGTH LUMBER FUTURES	90-DAY U.S. T-BILL FUTURES	90-DAY U.S. T-BILL OPTIONS
First Day Trading	Sep. 18, 1961	Oct. 3, 1986	Oct. 1, 1969	Jan. 6, 1976	Apr. 10, 1986
Contract Size	40,000 lbs.	One futures contract	130,000 bd.ft.	$1,000,000	One futures contract
Trading Hours – Normal (central) – Last Day	9:10am-1:00pm 9:10am-Noon	9:10am-1:00pm 9:10am-1:00pm	9:00am-1:05pm 9:00am-12:05pm	7:20am-2:00pm 7:20am-10:00am	7:20am-2:00pm 7:20am-2:00pm
Ticker Symbol	PB	Calls – KP Puts – JP	LB	TB	Calls – CQ Puts – PQ
Daily Price Limit	2¢/lb. (200 pts) $800	None	$5/mbf (500 pts) $650 Spot Mth-None	None	None
Minimum Price Fluctuation	2½¢/100 lbs. $4/pt-$10	2½¢/100 lbs. $4/pt-$10	10¢/thous. bd. ft. $1.30/pt-$13	.01 (1 basis pt) $25/pt-$25	.01 (1 basis pt) $25/pt-$25
Cabinet Transaction Values	----	0.000025	----	----	0.0004
Contract Months	Feb, Mar, May, Jly, Aug	Feb, Mar, May, Jly, Aug	Jan, Mar, May, Jly, Sep, Nov	Mar, Jne, Sep, Dec	Mar, Jne, Sep, Dec
Last Trading Day	Bus. day prior to last 5 bus. days	Last Fri. that is more than 3 bus. days prior to the 1st bus. day of delivery month	Bus. day prior to 16th calendar day	Bus. day prior to issue date	Fri. at least 6 bus. days prior to 1st bus. day of contract month
First Delivery Day	1st bus. day	----	Any bus. day after close	Issue date of 13-wk bill coinciding with last 13 wks. of yr. bill	----

	3-MONTH DOMESTIC CD FUTURES	3-MONTH EURODOLLAR FUTURES	3-MONTH EURODOLLAR OPTIONS	STANDARD & POOR'S 100 FUTURES	STANDARD & POOR'S OTC 250 FUTURES
First Day Trading	Jly. 29, 1981	Dec. 9, 1981	Mar. 20, 1985	Jly. 13, 1983	Oct. 25, 1985
Contract Size	$1,000,000	$1,000,000	One futures contract	$500 x S&P 100	$500 x S&P OTC 250
Trading Hours – Normal (central) – Last Day	7:20am-2:00pm 7:20am-11:00am	7:20am-2:00pm 7:20am-9:30am	7:20am-2:00pm 7:20am-9:30am	8:30am-3:15pm 8:30am-3:15pm	8:30am-3:15pm 8:30am-3:15pm
Ticker Symbol	DC	ED	Calls – CE Puts – PE	SX	OT
Daily Price Limit	None	None	None	None	None
Minimum Price Fluctuation	.01 (1 basis pt) $25/pt-$25	.01 (1 basis pt) $25/pt-$25	.01 (1 basis pt) $25/pt-$25	.05 (5 pts) $5/pt-$25	.05 (5 pts) $5/pt-$25
Cabinet Transaction Value	----	----	0.004	----	----
Contract Months	Mar, Jne, Sep, Dec	Mar, Jne, Sep, Dec	Mar, Jne, Sep, Dec	Jan, Feb, Mar, Apr, May, Jne, Jly, Aug, Sep, Oct, Nov, Dec	Mar, Jne, Sep, Dec
Last Trading Day	Bus. day prior to last bus. day of contract month	2nd London bus. day before 3rd Wednesday	2nd London bus. day before 3rd Wednesday	3rd Fri. of contract month	3rd Fri. of contract month
First Delivery Day	1st bus. day beginning with 15th calendar day	Cash settlement (cash settlement)	----	Cash settlement	Cash settlement

	STANDARD & POOR'S 500 FUTURES	STANDARD & POOR'S 500 FUTURES
First Day Trading	Apr. 21, 1982	Jan. 28, 1983
Contract Size	$500 x S&P 500	One futures contract
Trading Hours – Normal (central) – Last Day	8:30am-3:15pm 8:30am-3:15pm	8:30am-3:15pm 8:30am-3:15pm
Ticker Symbol	SP	Calls – CS Puts – PS
Daily Price Limit	None	None
Minimum Price Fluctuation	.05 (5 pts) $5/pt-$25	.05 (5 pts) $5/pt-$25
Cabinet Transaction Value	----	0.002
Contract Months	Mar, Jne, Sep, Dec	Mar, Jne, Sep, Dec
Last Trading Day	3rd Fri. of contract month	3rd Fri. of contract month
First Delivery Day	Cash settlement	----

1986 CHICAGO MERCANTILE EXCHANGE VOLUME

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug.	Sep	Oct	Nov	Dec	Annual
EXCHANGE	5,551,970	5,693,243	5,522,932	6,261,037	6,005,975	5,726,773	5,833,033	5,478,026	6,795,393	5,629,146	5,322,358	4,955,638	68,775,524
Futures	4,981,895	4,999,680	4,936,461	5,489,721	5,167,937	5,151,469	5,101,833	4,552,292	5,932,030	4,795,341	4,403,957	4,318,555	59,831,171
Options	570,075	693,563	586,471	771,316	838,038	575,304	731,200	925,734	863,363	833,805	918,401	637,083	8,944,353
CME (Meat Complex)	776,420	606,090	635,441	769,031	730,509	671,993	830,385	651,157	702,901	676,567	571,173	517,515	8,139,182
IMM	2,687,603	2,784,654	2,540,827	2,806,986	2,781,737	2,729,304	2,609,347	2,382,066	3,244,876	2,625,228	2,266,585	2,216,189	31,675,402
IOM	2,087,947	2,302,499	2,346,664	2,685,020	2,493,729	2,325,476	2,393,301	2,444,803	2,847,616	2,327,351	2,484,600	2,221,934	28,960,940
AGRICULTURAL PRODUCTS													
Cattle	492,649	381,015	408,170	462,082	424,185	374,462	448,699	372,982	387,085	376,861	289,372	272,976	4,690,538
Cattle Options	61,894	57,388	45,181	72,512	66,944	62,551	69,396	47,828	51,140	64,022	64,747	54,496	718,099
Calls	28,406	29,857	25,048	39,894	37,524	36,143	36,262	26,464	28,844	35,880	34,771	30,558	389,651
Puts	33,488	27,531	20,133	32,618	29,420	26,408	33,134	21,364	22,296	28,142	29,976	23,938	328,448
Feeder Cattle	35,456	34,784	37,781	56,726	41,955	36,388	47,366	30,373	27,849	28,593	18,996	15,174	411,441
Hogs	156,282	108,523	113,660	153,581	157,411	160,812	224,339	168,835	196,497	183,401	171,026	142,497	1,936,864
Hog Options	4,518	3,051	5,757	5,666	7,652	11,764	9,873	7,058	13,505	13,554	10,858	12,260	105,516
Calls	2,276	1,444	2,430	2,199	3,420	5,317	3,983	2,531	6,376	7,703	6,335	7,420	51,434
Puts	2,242	1,607	3,327	3,467	4,232	6,447	5,890	4,527	7,129	5,851	4,523	4,840	54,082
Lumber	29,570	34,647	61,718	64,176	44,778	49,929	35,203	42,212	44,961	35,847	28,912	30,577	502,530
Pork Bellies	92,033	81,768	75,830	96,642	106,958	100,331	109,981	78,967	91,470	87,712	91,779	86,868	1,100,339
Pork Belly Options	...	...	...	...	...	...	...	...	...	556	539	886	1,981
Calls	...	...	...	...	...	...	...	...	...	392	330	679	1,401
Puts	...	...	...	...	...	...	...	...	...	164	209	207	580
CURRENCY PRODUCTS													
British Pound	296,157	293,231	303,515	242,773	189,297	180,266	276,146	186,877	260,666	177,196	149,201	146,005	2,701,330
British Pound Options	39,367	48,406	22,399	21,845	23,251	27,137	57,970	40,755	90,251	52,536	40,473	32,201	496,591
Calls	15,787	20,688	11,386	11,200	14,062	20,375	42,329	17,827	76,987	33,517	25,667	17,126	306,951
Puts	23,580	27,718	11,013	10,645	9,189	6,762	15,641	22,928	13,264	19,019	14,806	15,075	139,640
Canadian Dollar	95,058	99,514	80,256	73,782	66,497	57,895	43,509	45,224	47,675	30,288	37,119	57,254	734,071
Canadian Dollar Options	...	...	...	...	...	1,823	3,628	5,123	2,837	7,526	3,961	1,567	26,465
Calls	...	...	...	...	...	1,114	2,869	3,018	1,705	4,330	2,112	841	15,989
Puts	...	...	...	...	...	709	759	2,105	1,132	3,196	1,849	726	10,476
Deutschemark	631,480	613,473	667,041	604,095	549,642	542,330	532,560	430,720	588,723	497,959	460,069	464,053	6,582,145
Duetschemark Options	182,988	249,471	186,666	232,323	224,648	140,474	160,741	172,170	139,898	187,843	194,219	134,138	2,205,579
Calls	96,690	134,479	110,489	142,759	125,929	78,562	88,867	89,422	76,613	101,081	103,910	79,629	1,228,430
Puts	86,298	114,992	76,177	89,564	98,719	61,912	71,874	82,748	63,285	86,762	90,309	54,509	977,149
European Currency Unit	7,790	1,574	302	83	2,391	11,719	10,128	5,270	1,459	866	1,233	1,011	43,826
French Franc	223	164	292	747	75	80	204	472	187	1	19	221	2,685
Japanese Yen	216,146	316,929	301,239	323,693	426,682	361,985	425,199	340,812	392,131	340,641	284,177	240,143	3,969,777
Japanese Yen Options	...	...	18,793	30,348	170,500	53,739	83,483	122,074	105,568	125,039	114,123	40,919	864,586
Calls	...	...	12,098	21,292	88,515	32,999	51,170	60,769	56,526	56,964	56,113	19,860	456,306
Puts	...	...	6,695	9,056	81,985	20,740	32,313	61,305	49,042	68,075	58,010	21,059	408,280
Swiss Franc	376,200	418,460	410,370	414,840	394,704	404,014	448,528	389,722	504,458	417,385	392,198	427,551	4,998,430
Swiss Franc Options	36,819	77,976	49,769	65,803	67,192	44,910	55,809	125,253	82,830	71,151	82,623	57,762	817,897
Calls	19,587	49,122	30,095	39,350	35,989	28,278	28,200	62,426	54,850	39,186	48,590	31,015	466,688
Puts	17,232	28,854	19,674	26,453	31,203	16,632	27,609	62,827	27,980	31,965	34,033	26,747	351,209
INTEREST RATE PRODUCTS													
Domestic CD	1,038	790	427	452	165	76	22	40	28	2	20	2	3,062
Eurodollar	888,489	825,087	627,895	933,739	982,612	1,018,074	755,291	847,224	1,288,729	1,046,694	836,280	774,800	10,824,914
Eurodollar Options	129,576	122,616	119,738	204,695	134,647	104,291	119,304	195,043	172,362	181,119	138,685	135,350	1,757,426
Calls	71,648	79,471	82,241	140,543	76,051	67,672	68,844	110,273	90,461	89,455	75,071	55,311	1,007,041
Puts	57,928	43,145	37,497	64,152	58,596	36,619	50,460	84,770	81,901	91,664	63,614	80,039	750,385
90-Day Treasury Bill	175,022	215,432	149,490	212,782	169,672	152,865	117,760	135,705	160,820	114,196	106,269	105,149	1,815,162
Treasury Bill Options	...	...	...	29,500	8,073	5,976	4,425	4,498	1,512	5,824	1,810	2,150	63,768
Calls	...	...	...	24,572	4,964	4,517	4,039	3,315	1,283	4,401	832	1,737	49,660
Puts	...	...	...	4,928	3,109	1,459	386	1,183	229	1,423	978	413	14,108
EQUITY PRODUCTS													
S & P 500	1,486,489	1,573,003	1,696,912	1,847,177	1,610,105	1,699,301	1,626,896	1,476,857	1,939,285	1,457,688	1,537,286	1,554,274	19,505,273
S & P 500 Options	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354	1,886,445
Calls	65,922	83,504	81,565	62,500	81,245	70,470	82,558	104,286	112,619	63,408	148,801	83,930	1,040,808
Puts	48,991	51,151	56,603	46,124	53,886	52,169	84,013	101,646	90,841	61,227	117,562	81,424	845,637
S & P 100	0	0	440	1,800	636	636	2	0	0	0	0	0	3,514
S & P 250 OTC	1,813	1,286	1,123	551	172	306	0	0	7	11	1	0	5,270
PRODUCT TOTALS—													
Futures & Options Combined:													
Agricultural	872,402	701,176	748,097	911,385	849,883	796,237	944,857	748,255	812,507	790,546	676,229	615,734	9,467,308
Currencies	1,882,228	2,119,198	2,040,642	2,010,332	2,114,879	1,826,372	2,097,905	1,864,472	2,216,683	1,908,431	1,759,415	1,602,825	23,443,382
Equity	1,603,215	1,708,944	1,836,643	1,958,152	1,746,044	1,822,882	1,793,469	1,682,789	2,142,752	1,582,334	1,803,650	1,719,628	21,400,502
Interest Rates	1,194,125	1,163,925	897,550	1,381,168	1,295,169	1,281,282	996,802	1,182,510	1,623,451	1,347,835	1,083,064	1,017,451	14,464,332
Futures:													
Agricultural	805,990	640,737	697,159	833,207	775,287	721,922	865,588	693,369	747,862	712,414	600,085	548,092	8,641,712
Currencies	1,623,054	1,743,345	1,763,015	1,660,013	1,629,288	1,558,289	1,736,274	1,399,097	1,795,299	1,464,336	1,324,016	1,336,238	19,032,264
Equity	1,488,302	1,574,289	1,698,475	1,849,528	1,610,913	1,700,243	1,626,898	1,476,857	1,939,292	1,457,699	1,537,287	1,554,274	19,514,057
Interest Rates	1,064,549	1,041,309	777,812	1,146,973	1,152,449	1,171,015	873,073	982,969	1,449,577	1,160,892	942,569	879,951	12,643,138
Options On Futures:													
Agricultural	66,412	60,439	50,938	78,178	74,596	74,315	79,269	54,886	64,645	78,132	76,144	67,642	825,596
Currencies	259,174	375,853	277,627	350,319	485,591	268,083	361,631	465,375	421,384	444,095	435,399	266,587	4,411,118
Equity	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354	1,886,445
Interest Rates	129,576	122,616	119,738	234,195	142,720	110,267	123,729	199,541	173,874	186,943	140,495	137,500	1,821,194
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	72,589	54,646	51,232	69,697	62,721	56,243	73,223	74,736	116,767	111,988	78,389	53,325	875,556
British Pound	...	...	...	...	...	...	6,373	2,642	3,186	2,219	2,468	1,090	17,978
Deutschemark	22,548	16,799	20,819	24,159	16,399	15,205	16,009	15,980	20,058	18,397	18,640	8,749	213,762
Japanese Yen	11,944	15,233	9,051	9,724	12,781	8,280	13,220	8,455	7,351	7,110	5,662	2,528	111,339
Eurodollar	36,906	21,937	21,054	35,199	33,408	32,698	37,594	47,546	70,306	53,700	38,615	30,884	459,847
Gold Bullion	1,191	677	308	615	133	60	27	113	102	69	455	0	3,750
Nikkei	...	...	...	...	...	...	...	...	15,754	7,353	4,217	6,259	33,593
T-Bond	...	...	...	...	...	...	...	...	...	23,140	8,332	3,815	35,287

1986 CHICAGO MERCANTILE EXCHANGE DAILY AVERAGE VOLUME

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec	Annual
EXCHANGE	252,363	299,645	276,147	284,593	285,999	272,704	265,138	260,859	323,590	244,745	280,124	225,256	271,840
Futures	226,450	263,141	246,823	249,533	246,092	245,308	231,902	216,776	282,478	208,493	231,787	196,298	236,487
Options	25,913	36,504	29,324	35,060	39,907	27,396	33,237	44,083	41,113	36,252	48,337	28,958	35,353
CME (Meat Complex)	35,292	31,900	31,772	34,956	34,786	32,000	37,745	31,008	33,471	29,416	30,062	23,523	32,171
IMM	122,164	146,561	127,042	127,590	132,464	129,967	118,607	113,432	154,518	114,140	119,294	100,736	125,199
IOM	94,907	121,185	117,334	122,046	118,749	110,737	108,787	116,420	135,601	101,189	130,768	100,997	114,470
AGRICULTURAL PRODUCTS													
Cattle	22,394	20,054	20,409	21,004	20,199	17,832	20,396	17,761	18,433	16,385	15,230	12,408	18,540
Cattle Options	2,814	3,021	2,259	3,296	3,188	2,979	3,155	2,278	2,435	2,784	3,408	2,477	2,838
Calls	1,292	1,572	1,253	1,813	1,787	1,721	1,649	1,261	1,374	1,560	1,830	1,389	1,540
Puts	1,523	1,449	1,007	1,483	1,401	1,258	1,506	1,018	1,062	1,224	1,578	1,088	1,298
Feeder Cattle	1,612	1,831	1,889	2,578	1,998	1,733	2,153	1,447	1,326	1,243	1,000	690	1,626
Hogs	7,104	5,712	5,683	6,981	7,496	7,658	10,198	8,040	9,357	7,974	9,001	6,477	7,656
Hog Options	206	161	228	258	364	561	449	336	643	589	571	557	417
Calls	104	76	122	100	163	254	181	121	304	335	333	337	203
Puts	102	85	167	158	202	307	268	216	339	254	238	220	214
Lumber	1,344	1,824	3,086	2,917	2,132	2,378	1,601	2,010	2,141	1,559	1,522	1,390	1,936
Pork Bellies	4,184	4,304	3,792	4,393	5,093	4,778	5,000	3,761	4,356	3,814	4,830	3,949	4,349
Pork Belly Options	...	...	...	...	...	...	...	...	...	26	28	40	32
Calls	...	...	...	...	...	...	...	...	...	19	17	31	23
Puts	...	...	...	...	...	...	...	...	...	8	11	9	9
CURRENCY PRODUCTS													
British Pound	13,462	15,434	15,176	11,035	9,014	8,584	12,552	8,899	12,413	7,704	7,853	6,637	10,677
British Pound Options	1,790	2,548	1,120	993	1,107	1,293	2,635	1,941	4,298	2,284	2,130	1,464	1,963
Calls	718	1,089	570	509	670	971	1,924	849	3,666	1,457	1,351	778	1,213
Puts	1,072	1,459	551	484	438	322	711	1,092	632	827	779	685	750
Canadian Dollar	4,321	5,238	4,013	3,354	3,167	2,757	1,978	2,154	2,270	1,317	1,954	2,602	2,901
Canadian Dollar Options	...	...	...	...	...	203	165	244	135	327	208	71	193
Calls	...	...	...	...	...	124	131	144	81	188	111	38	117
Puts	...	...	...	...	...	79	35	101	54	139	97	33	76
Deutschemark	28,704	32,288	33,352	27,459	26,173	25,826	24,208	20,511	28,034	21,650	24,214	21,093	26,016
Duetschemark Options	8,318	13,130	9,334	10,560	10,698	6,690	7,307	8,199	6,662	8,167	10,222	6,097	8,718
Calls	4,395	7,078	5,525	6,489	5,997	3,741	4,040	4,259	3,648	4,395	5,469	3,620	4,855
Puts	3,923	6,053	3,809	4,071	4,701	2,949	3,267	3,941	3,014	3,772	4,753	2,478	3,862
European Currency Unit	600	83	16	4	114	558	461	251	69	38	65	46	180
French Franc	11	9	15	34	4	4	10	23	9	0	1	10	11
Japanese Yen	9,825	16,681	15,062	14,713	20,318	17,238	19,328	16,230	18,673	14,810	14,957	10,916	15,691
Japanese Yen Options	...	...	1,044	1,379	8,119	2,559	3,795	5,813	5,027	5,436	6,006	1,860	4,117
Calls	...	...	673	968	4,215	1,572	2,326	2,894	2,692	2,477	2,953	903	2,173
Puts	...	...	372	412	3,904	988	1,469	2,920	2,335	2,960	3,053	957	1,944
Swiss Franc	17,100	22,025	20,519	18,856	18,795	19,239	20,388	18,559	24,022	18,147	20,642	19,434	19,757
Swiss Franc Options	1,674	4,104	2,489	2,991	3,200	2,139	2,537	5,965	3,944	3,094	4,349	2,626	3,233
Calls	891	2,586	1,505	1,789	1,714	1,347	1,282	2,973	2,612	1,704	2,557	1,410	1,845
Puts	784	1,519	984	1,202	1,486	792	1,255	2,992	1,332	1,390	1,791	1,216	1,388
INTEREST RATE PRODUCTS													
Domestic CD	48	42	22	21	8	4	1	2	1	0	1	0	12
Eurodollar	40,386	43,426	31,395	42,443	46,791	48,480	34,332	40,344	61,368	45,508	44,015	35,218	42,786
Eurodollar Options	5,890	6,454	5,987	9,304	6,412	4,967	5,423	9,288	8,208	7,875	7,299	6,152	6,946
Calls	3,257	4,183	4,112	6,388	3,621	3,223	3,130	5,251	4,308	3,889	3,951	2,514	3,980
Puts	2,633	2,271	1,875	2,916	2,790	1,744	2,294	4,037	3,900	3,985	3,348	3,638	2,966
90-Day Treasury Bill	7,956	11,339	7,475	9,672	8,080	7,280	5,353	6,463	7,658	4,965	5,593	4,780	7,175
Treasury Bill Options	...	...	...	1,967	384	285	202	215	72	253	95	98	345
Calls	...	...	...	1,639	236	215	184	158	61	191	44	79	268
Puts	...	...	...	329	148	70	18	57	11	62	51	19	76
EQUITY PRODUCTS													
S & P 500	67,568	82,790	84,846	83,963	76,672	80,919	73,950	70,327	92,347	63,378	80,910	70,649	77,096
S & P 500 Options	5,224	7,088	6,909	4,937	6,435	5,840	7,572	9,807	9,689	5,419	14,019	7,516	7,456
Calls	2,997	4,395	4,079	2,841	3,869	3,356	3,518	4,966	5,363	2,757	7,832	3,815	4,114
Puts	2,227	2,693	2,831	2,097	2,566	2,485	3,819	4,841	4,326	2,662	6,187	3,701	3,342
S & P 100	0	0	22	82	30	31	0	0	0	0	0	0	14
S & P 250 OTC	83	68	57	25	8	15	0	0	0	0	0	0	21
PRODUCT TOTALS—													
Futures & Options Combined:													
Agricultural	39,655	36,904	37,405	41,427	40,471	37,916	42,948	35,632	38,691	34,372	35,591	27,988	37,420
Currencies	85,556	111,537	102,033	91,379	100,709	86,970	95,360	88,785	105,556	82,975	92,601	72,856	92,662
Equity	72,874	89,945	91,833	89,007	83,150	86,804	81,522	80,133	102,036	68,797	94,929	78,165	84,587
Interest Rates	54,279	61,260	44,878	62,781	61,675	61,014	45,310	56,310	77,307	58,602	57,003	46,248	57,171
Futures:													
Agricultural	36,636	33,723	34,858	37,873	36,918	34,378	39,345	33,018	35,612	30,975	31,583	24,913	34,157
Currencies	73,776	91,755	88,151	75,456	77,585	74,205	78,922	66,624	85,490	63,667	69,685	60,738	75,226
Equity	67,650	82,858	84,924	84,070	76,710	80,964	73,950	70,327	102,036	63,378	80,910	70,649	77,131
Interest Rates	48,389	54,806	38,891	52,136	54,879	55,763	39,686	46,808	69,027	50,474	49,609	39,998	49,973
Options On Futures:													
Agricultural	3,019	3,181	2,547	3,554	3,552	3,539	3,604	2,614	3,078	3,397	4,008	3,075	3,263
Currencies	11,781	19,782	13,882	15,924	23,123	12,766	16,438	22,161	20,066	19,308	22,916	12,118	17,435
Equity	5,224	7,088	6,909	4,938	6,435	5,840	7,572	9,807	9,689	5,419	14,019	7,516	7,456
Interest Rates	5,890	6,454	5,987	10,646	6,796	5,251	5,624	9,502	8,280	8,128	7,394	6,250	7,198
SINGAPORE INTERNATIONAL MONETARY EXCHANGE													
SIMEX Total	3,300	3,036	2,562	3,168	3,136	2,812	3,188	3,559	5,306	4,869	3,919	2,424	3,461
British Pound	...	...	...	...	...	...	281	126	145	96	123	50	137
Deutschemark	1,025	960	1,041	1,098	820	761	696	761	912	800	932	398	845
Japanese Yen	543	820	453	442	639	414	575	403	334	309	283	115	440
Eurodollar	1,678	1,219	1,053	1,600	1,670	1,635	1,635	2,264	3,196	2,335	1,931	1,404	1,818
Gold Bullion	55	38	16	28	7	2	1	6	5	3	23	0	15
Nikkei	...	...	...	...	...	...	...	...	788	320	211	285	395
T-Bond	...	...	...	...	...	...	...	...	...	1,286	417	173	588

1986 CHICAGO MERCANTILE EXCHANGE MONTH-END OPEN INTEREST

	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
EXCHANGE	820,344	1,012,538	824,751	1,022,336	1,119,624	852,520	1,083,184	1,277,328	1,032,378	1,210,968	1,342,394	917,365
Futures	525,035	594,911	520,284	571,353	594,352	534,480	624,585	670,851	642,404	686,443	721,543	582,185
Options	295,309	417,627	304,467	450,983	524,972	318,040	458,599	606,477	389,974	524,525	620,851	335,180
CME (Meat Complex)	94,446	96,774	88,661	91,141	101,020	107,287	120,815	116,204	110,354	103,824	116,174	100,142
IMM	360,549	404,346	343,469	397,242	387,467	338,156	386,616	441,175	401,955	438,681	455,372	380,766
IOM	365,349	511,418	392,621	533,953	631,137	407,077	575,753	719,949	520,069	668,463	770,848	436,457
AGRICULTURAL PRODUCTS												
Cattle	53,559	55,203	52,551	52,245	55,736	58,420	66,835	64,662	60,580	57,668	64,658	56,421
Cattle Options	25,821	32,009	19,171	36,463	22,727	35,731	29,923	40,495	28,527	44,145	40,090	50,049
Calls	12,969	16,969	10,632	20,963	12,334	18,286	13,630	18,705	13,769	21,889	17,693	22,031
Puts	12,852	15,040	8,539	15,500	10,393	17,445	16,293	21,790	14,758	22,256	22,397	28,018
Feeder Cattle	10,941	12,106	11,842	10,872	9,257	11,151	12,709	11,201	9,380	9,277	9,083	9,044
Hogs	22,125	21,639	17,123	19,037	25,497	26,878	32,704	32,643	32,479	27,447	30,980	23,620
Hog Options	1,935	2,904	2,823	4,638	4,445	6,503	5,208	7,879	6,387	9,296	6,217	10,467
Calls	1,095	1,422	802	1,474	1,643	2,075	1,261	2,154	2,571	4,406	2,650	5,542
Puts	840	1,482	2,021	3,164	2,802	4,428	3,947	5,725	3,816	4,890	3,567	4,925
Lumber	5,783	6,936	9,571	9,471	6,342	5,519	5,039	6,356	4,784	5,673	5,646	5,844
Pork Bellies	7,821	7,826	7,145	8,987	10,530	10,838	8,567	7,698	7,915	9,432	11,453	11,057
Pork Belly Options	...	...	...	...	...	...	...	...	...	416	622	835
Calls	...	...	...	...	...	...	...	...	...	281	369	497
Puts	...	...	...	...	...	...	...	...	...	135	253	338
CURRENCY PRODUCTS												
British Pound	38,235	40,880	28,187	39,520	30,584	24,702	26,211	27,768	37,506	36,992	34,127	23,145
British Pound Options	32,479	35,637	19,652	26,204	31,013	24,833	40,062	49,236	37,513	45,028	53,212	28,617
Calls	14,711	14,227	9,994	12,967	15,624	18,016	25,485	29,156	26,487	29,382	35,155	14,439
Puts	17,768	21,410	9,658	13,237	15,389	6,817	14,577	20,080	11,026	15,646	18,057	14,178
Canadian Dollar	18,922	15,075	9,748	13,670	14,977	9,400	13,759	17,501	9,358	12,377	14,648	14,937
Canadian Dollar Options	...	...	...	...	...	1,564	3,349	4,999	4,144	6,488	8,011	4,700
Calls	...	...	...	...	...	958	2,417	2,942	2,138	3,376	4,047	2,145
Puts	...	...	...	...	...	606	932	2,057	2,006	3,112	3,964	2,555
Deutschemark	56,622	70,411	53,054	58,819	58,485	38,698	50,631	57,849	45,708	47,807	58,346	44,292
Duetschemark Options	99,195	158,130	112,937	136,136	144,719	76,728	101,066	115,951	75,796	102,263	128,931	64,883
Calls	43,394	69,214	66,599	77,089	75,399	43,748	47,912	44,455	39,048	54,298	62,978	37,435
Puts	55,801	88,916	46,338	59,047	69,320	32,980	53,154	71,496	36,748	47,965	65,953	27,448
European Currency Unit	1,438	1,185	66	40	126	721	647	383	462	1,227	611	11
French Franc	88	135	155	223	234	34	150	283	190	182	171	92
Japanese Yen	31,732	33,792	31,305	38,348	38,363	37,443	47,528	49,571	30,463	43,062	41,052	23,172
Japanese Yen Options	...	...	9,261	16,826	49,709	31,211	52,762	86,400	50,699	75,813	89,103	35,009
Calls	...	...	6,570	11,612	23,263	20,049	28,922	36,555	25,114	39,553	46,817	18,736
Puts	...	...	2,691	5,214	26,446	11,162	23,840	49,845	25,585	36,260	42,286	16,273
Swiss Franc	29,412	39,151	28,521	34,855	30,766	32,254	35,466	44,717	26,619	32,621	34,495	23,138
Swiss Franc Options	22,087	48,901	34,849	43,426	46,035	30,530	43,160	79,359	40,826	48,706	55,815	26,335
Calls	10,615	27,261	23,915	26,542	24,850	16,625	20,046	39,640	18,978	24,262	27,270	12,852
Puts	11,472	21,640	10,934	16,884	21,185	13,905	23,114	39,719	21,848	24,444	28,545	13,483
INTEREST RATE PRODUCTS												
Domestic CD	892	869	537	162	161	35	34	28	24	22	22	20
Eurodollar	145,278	155,284	142,707	164,042	173,888	155,916	171,476	203,503	216,633	227,364	234,299	214,401
Eurodollar Options	60,689	77,325	65,430	112,469	135,375	79,805	107,088	149,336	112,776	137,257	159,648	92,108
Calls	26,213	37,538	33,563	66,987	80,932	50,441	57,972	56,982	40,377	52,201	66,692	34,427
Puts	34,476	39,787	31,867	45,482	54,443	29,364	49,116	92,354	72,399	85,056	92,956	57,681
90-Day Treasury Bill	37,930	47,564	49,189	47,563	39,882	38,953	40,714	39,552	34,992	37,027	37,601	37,558
Treasury Bill Options	...	...	...	15,144	8,112	10,745	11,863	1,622	2,026	3,388	1,348	2,783
Calls	...	...	...	13,525	6,860	9,199	10,118	1,135	1,494	2,087	323	1,573
Puts	...	...	...	1,619	1,252	1,546	1,745	487	532	1,301	1,025	1,210
EQUITY PRODUCTS												
S & P 500	63,660	86,224	78,431	73,268	99,371	83,100	112,015	107,016	125,304	138,262	144,347	95,433
S & P 500 Options	53,103	62,721	40,344	59,677	82,837	20,390	64,118	71,200	31,280	51,725	77,854	19,394
Calls	25,471	26,125	24,396	34,382	49,069	10,087	34,092	36,138	17,085	24,681	33,618	7,888
Puts	27,632	36,596	15,948	25,295	33,768	10,303	30,026	35,062	14,195	27,044	44,236	11,506
S & P 100	0	0	0	100	318	318	0	0	0	0	0	0
S & P 250 OTC	597	631	152	131	134	100	100	100	7	3	4	0
PRODUCT TOTALS—												
Futures & Options Combined:												
Agricultural	127,985	138,623	120,226	141,713	134,534	155,040	160,985	170,934	150,052	163,354	168,749	167,337
Currencies	330,210	443,297	327,735	408,067	445,012	308,118	414,791	534,037	359,284	452,566	518,522	288,331
Equity	117,360	149,576	118,927	133,176	182,660	103,906	175,233	178,316	156,591	189,990	222,205	114,827
Interest Rates	244,789	281,042	257,863	339,380	357,418	285,454	331,175	394,041	366,451	405,058	432,918	346,870
Futures:												
Agricultural	100,229	103,710	98,232	100,612	107,362	112,806	125,854	122,560	115,138	109,497	121,820	105,986
Currencies	176,449	200,623	151,036	185,475	173,536	143,252	174,392	198,092	150,306	174,268	183,450	128,787
Equity	64,257	86,855	78,583	73,499	99,823	83,518	112,115	107,116	125,311	138,265	144,351	95,433
Interest Rates	184,100	203,717	192,433	211,767	213,931	194,904	212,224	243,083	251,649	264,413	271,922	251,979
Options On Futures:												
Agricultural	27,756	34,913	21,994	41,101	27,172	42,234	35,131	48,374	34,914	53,857	46,929	61,351
Currencies	153,761	242,668	176,699	222,592	271,476	164,866	240,399	335,945	208,978	278,298	335,072	159,544
Equity	53,103	62,721	40,344	59,677	82,837	20,390	64,118	71,200	31,280	51,725	77,854	19,394
Interest Rates	60,689	77,325	65,430	127,613	143,487	90,550	118,951	150,958	114,802	140,645	160,996	94,891
SINGAPORE INTERNATIONAL MONETARY EXCHANGE												
SIMEX Total	5,236	5,513	4,539	7,477	10,713	9,500	12,618	16,631	20,317	24,168	25,708	18,678
British Pound	...	...	...	...	...	...	377	377	1,552	1,405	1,436	222
Deutschemark	647	614	868	1,109	1,813	1,078	1,086	1,525	862	1,831	2,744	619
Japanese Yen	1,335	1,064	691	991	1,762	1,291	1,433	2,677	1,351	1,454	1,667	696
Eurodollar	3,154	3,835	2,980	5,311	7,138	7,121	9,722	11,997	15,114	16,317	17,271	15,095
Gold Bullion	100	0	0	66	0	10	0	55	46	52	2	2
Nikkei	...	...	...	...	...	...	...	...	1,392	1,391	1,644	1,375
T-Bond	...	...	...	...	...	...	...	...	...	1,718	944	669

CHICAGO MERCANTILE EXCHANGE DAILY VOLUME TOTALS DURING 1986 (All Exchange Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	286,406	301,712	....	265,192	214,572	Closed	269,007	....	273,036
2	200,031	....	....	292,398	229,023	336,078	193,598	....	292,728	240,104	....	332,532
3	218,211	239,670	289,530	260,402	....	349,994	179,116	....	398,193	306,012	259,779	308,633
4	....	325,775	375,640	311,609	....	326,011	Closed	244,578	347,429	....	227,556	316,931
5	....	269,409	390,655	....	236,357	322,953	....	289,684	417,411	....	270,303	374,801
6	187,340	274,425	363,511	....	290,913	295,015	....	268,348	....	215,412	269,340	....
7	224,697	278,867	308,936	277,458	254,473	....	269,884	235,969	....	237,600	264,669	....
8	359,995	....	....	300,053	272,662	....	324,338	205,877	381,907	243,741	....	309,131
9	387,514	....	....	286,702	276,097	303,218	269,074	....	358,308	242,969	....	279,422
10	254,246	245,798	303,953	272,696	....	308,598	258,454	....	302,695	191,594	262,772	245,904
11	....	276,997	306,760	244,776	....	271,678	290,377	248,695	456,551	....	158,603	294,488
12	....	242,921	336,617	....	263,371	255,483	....	321,896	456,971	....	281,761	276,857
13	283,639	288,956	267,599	....	323,775	291,698	....	319,339	....	102,767	294,460	....
14	230,335	255,950	292,269	200,716	252,210	....	264,929	248,931	....	216,707	295,710	....
15	276,124	....	....	245,712	303,604	....	328,966	175,187	307,568	262,029	....	264,218
16	227,125	....	....	303,755	287,107	256,089	293,160	....	297,865	230,082	....	226,493
17	190,435	Closed	270,192	358,865	....	275,770	245,603	....	286,177	233,643	277,955	189,815
18	....	296,962	259,626	257,085	....	285,947	251,739	220,516	369,352	....	342,834	179,675
19	....	418,326	220,121	....	259,368	238,183	....	315,220	276,863	....	350,810	179,356
20	184,239	288,799	191,732	....	337,342	240,346	....	282,464	....	231,362	310,755	....
21	265,726	279,398	211,859	276,271	377,582	....	212,228	270,934	....	218,878	379,704	....
22	296,693	....	....	350,083	308,964	....	295,552	255,317	251,676	239,544	....	174,144
23	245,978	....	....	337,939	222,648	229,804	284,724	....	339,057	321,867	....	162,583
24	273 947	342,924	250,199	298,113	....	247,367	226,784	....	261,609	253,726	266,360	70,310
25	....	345,655	273,750	276,229	....	248,735	192,476	191,321	267,668	....	381,353	Closed
26	....	296,369	218,289	....	Closed	196,908	....	292,721	214,549	....	266,889	50,508
27	218,969	366,234	202,542	....	255,910	217,867	....	277,765	....	254,297	Closed	....
28	228,955	359,808	Closed	247,164	268,045	....	314,954	298,797	....	230,815	160,725	....
29	282,636	....	....	284,976	342,210	....	324,696	299,895	236,453	239,249	....	147,635
30	258,762	....	....	291,629	322,602	229,031	275,096	....	274,363	362,987	....	147,879
31	256,373	....	189,152	....	....	....	272,093	....	....	284,754	....	151,287
Total	5,551,970	5,693,243	5,522,932	6,261,037	6,005,975	5,726,773	5,833,033	5,478,026	6,795,393	5,629,146	5,322,358	4,955,638
Average	252,362	299,644	276,147	284,593	285,999	272,703	265,138	260,858	323,590	244,745	280,124	225,256

CHICAGO MERCANTILE EXCHANGE DAILY OPEN INTEREST TOTALS DURING 1986 (All Exchange Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	840,741	1,012,626	....	881,825	1,093,417	Closed	1,043,416	....	1,342,559
2	710,425	....	....	843,979	1,019,804	1,125,571	893,443	....	1,289,268	1,061,883	....	1,346,531
3	708,151	833,136	1,017,046	847,230	....	1,126,027	914,117	....	1,295,155	1,075,095	1,214,966	1,339,387
4	....	840,694	1,025,904	855,024	....	1,125,764	Closed	1,101,310	1,301,333	....	1,222,448	1,336,787
5	....	849,160	1,028,006	....	1,036,037	1,122,256	....	1,094,461	1,164,681	....	1,227,322	1,169,734
6	711,797	855,756	1,035,251	....	1,054,506	1,005,298	....	1,109,306	....	1,084,287	1,239,189	....
7	720,226	868,465	953,755	864,422	1,072,831	....	924,944	1,110,814	....	1,087,566	1,251,625	....
8	734,518	....	....	874,125	1,082,430	....	938,738	1,118,105	1,136,840	1,098,651	....	1,121,979
9	735,866	....	....	876,006	1,098,857	954,991	951,377	....	1,143,172	1,107,018	....	1,114,353
10	732,696	885,620	941,521	898,237	....	964,792	961,711	....	1,149,469	1,116,541	1,262,232	1,121,248
11	....	891,348	946,915	902,116	....	969,402	974,959	1,128,805	1,180,083	....	1,266,909	1,122,849
12	....	891,080	959,127	....	1,116,395	974,060	....	1,163,106	1,212,811	....	1,281,265	1,139,357
13	739,609	904,445	954,878	....	1,123,377	977,594	....	1,156,332	....	1,116,773	1,292,827	....
14	744,151	905,084	965,505	903,860	1,136,806	....	998,871	1,159,188	....	1,126,221	1,299,926	....
15	752,908	....	....	917,870	1,143,617	....	1,023,080	1,161,495	1,161,338	1,138,268	....	1,048,810
16	754,414	....	....	936,917	1,135,953	906,068	1,038,569	....	1,070,322	1,144,235	....	948,975
17	761,305	Closed	951,053	953,377	....	811,740	1,041,894	....	1,087,174	1,144,017	1,307,914	961,835
18	....	916,783	859,450	961,305	....	826,018	1,052,719	1,177,985	1,119,474	....	1,326,442	964,874
19	....	924,821	866,946	....	1,141,899	833,416	....	1,195,772	1,076,523	....	1,330,945	917,032
20	769,254	934,634	875,941	....	1,138,162	781,865	....	1,209,077	....	1,145,087	1,336,534	....
21	779,139	944,628	844,967	985,431	1,139,626	....	1,054,324	1,219,930	....	1,143,783	1,320,364	....
22	787,147	....	....	990,027	1,132,506	....	1,050,820	1,225,617	1,029,145	1,155,379	....	858,149
23	793,724	....	....	1,005,006	1,115,920	748,309	1,054,745	....	989,020	1,166,821	....	873,909
24	790,844	959,968	789,807	1,008,319	....	771,551	1,067,022	....	988,161	1,162,666	1,327,853	878,055
25	....	969,235	788,956	1,017,276	....	789,254	1,055,483	1,235,401	997,605	....	1,338,165	Closed
26	....	971,282	794,157	....	Closed	799,744	....	1,246,891	1,004,084	....	1,344,311	879,869
27	798,627	995,386	814,133	....	1,115,309	827,283	....	1,252,656	....	1,167,907	Closed	....
28	801,616	1,012,536	Closed	1,033,870	1,119,708	....	1,074,951	1,267,695	....	1,180,731	1,342,394	....
29	804,885	....	....	1,025,572	1,115,635	....	1,075,354	1,277,328	1,024,552	1,201,173	....	892,247
30	815,649	....	....	1,022,337	1,119,624	852,520	1,079,213	....	1,032,378	1,203,022	....	902,754
31	820,344	....	824,751	....	....	....	1,083,184	....	....	1,210,968	....	917,365
Average	762,150	913,372	911,903	934,684	1,103,411	918,739	1,008,697	1,176,414	1,116,790	1,133,979	1,291,244	1,054,484

CHICAGO MERCANTILE EXCHANGE DAILY FUTURES VOLUME TOTALS DURING 1986 (All Exchange Futures Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	254,488	271,624	....	221,507	185,406	Closed	234,968	....	232,154
2	179,749	....	....	267,325	203,629	297,539	170,380	....	252,881	207,554	....	286,126
3	193,057	207,784	255,714	233,001	....	308,273	155,774	....	353,446	263,051	218,139	269,541
4	....	289,350	332,377	281,089	....	293,171	Closed	210,046	307,565	....	188,668	280,652
5	....	240,460	345,779	....	205,244	286,271	....	257,967	355,969	....	224,430	329,328
6	171,017	245,029	311,756	....	254,093	259,638	....	228,470	....	184,932	222,287	....
7	198,395	248,390	270,048	250,787	224,610	....	241,902	204,532	....	208,446	222,292	....
8	321,224	....	....	270,691	236,361	....	293,742	172,382	327,372	211,798	....	282,007
9	342,363	....	....	253,311	232,463	282,358	244,929	....	310,268	209,564	....	252,813
10	226,938	219,264	272,719	238,752	....	290,596	228,204	....	273,462	167,894	222,027	222,036
11	....	237,057	272,752	214,200	....	253,006	248,047	213,217	396,269	....	131,247	256,581
12	....	217,392	302,338	....	225,174	238,305	....	238,039	397,093	....	235,792	236,383
13	256,263	248,185	244,492	....	264,931	264,064	....	249,845	....	88,688	251,140	....
14	210,588	225,277	265,872	175,607	226,538	....	238,204	208,315	....	184,532	235,775	....
15	253,981	....	....	219,883	266,741	....	296,649	150,383	269,759	223,494	....	236,367
16	206,880	....	....	260,922	243,144	234,986	255,308	....	259,676	196,502	....	199,179
17	167,106	Closed	240,452	302,934	....	249,835	215,082	....	255,853	198,388	227,567	165,452
18	....	259,105	239,665	215,108	....	253,083	216,405	183,890	323,495	....	265,603	156,518
19	....	354,665	199,147	....	219,173	213,469	....	248,511	240,236	....	302,319	150,250
20	166,379	254,402	176,551	....	287,329	211,951	....	229,289	....	200,541	263,815	....
21	239,224	250,922	190,877	237,883	294,226	....	179,799	224,900	....	192,186	300,746	....
22	271,711	....	....	303,529	267,918	....	260,951	187,737	222,083	206,073	....	146,838
23	226,043	....	....	293,638	182,791	207,010	254,345	....	264,621	264,739	....	135,935
24	238,251	302,101	233,823	259,813	....	211,082	199,270	....	233,043	203,461	225,842	60,862
25	....	301,095	247,564	235,164	....	220,126	166,563	153,700	238,628	....	313,970	Closed
26	....	263,344	193,910	....	Closed	177,812	....	250,892	190,294	....	220,887	43,936
27	191,780	322,228	175,770	....	218,142	192,252	....	244,329	....	211,558	Closed	....
28	207,685	313,630	Closed	214,698	254,070	....	268,914	256,773	....	200,014	131,411	....
29	250,319	....	....	248,095	289,546	....	271,279	253,669	212,237	198,123	....	122,747
30	234,039	....	....	258,803	280,190	206,642	241,481	....	247,780	301,935	....	126,867
31	228,903	....	164,855	....	....	....	233,078	....	....	236,900	...	125,983
Total	4,981,895	4,999,680	4,936,461	5,489,721	5,167,937	5,151,469	5,101,833	4,552,292	5,932,030	4,795,341	4,403,957	4,318,555
Average	226,450	263,141	246,823	249,533	246,092	245,308	231,902	216,776	282,478	208,493	231,787	196,298

CHICAGO MERCANTILE EXCHANGE DAILY FUTURES OPEN INTEREST TOTALS DURING 1986 (All Exchange Futures Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	526,475	558,634	....	548,229	632,818	Closed	646,137	....	721,253
2	484,560	....	....	525,502	560,463	596,741	552,977	....	682,245	655,794	....	719,911
3	476,656	530,231	594,743	520,686	....	592,928	564,999	....	687,757	661,788	682,936	707,776
4	....	537,206	600,882	521,354	....	590,364	Closed	633,928	689,571	....	682,514	706,199
5	....	540,697	596,094	....	568,918	587,276	....	624,945	698,580	....	682,243	706,575
6	477,420	540,410	601,872	....	577,031	588,593	....	628,149	....	662,884	684,252	....
7	477,500	548,041	600,379	526,650	586,077	....	568,733	631,814	....	661,963	689,398	....
8	484,354	....	....	531,150	594,675	....	574,437	630,695	685,846	666,614	....	712,680
9	482,246	....	....	526,882	596,532	582,205	579,575	....	683,070	669,434	....	702,356
10	477,292	555,536	608,895	539,292	....	589,245	581,685	....	682,292	671,990	691,012	705,790
11	....	556,841	606,901	532,452	....	589,271	577,649	634,138	705,802	....	691,453	699,301
12	....	557,496	613,944	....	604,011	591,442	....	630,522	721,824	....	696,913	698,185
13	481,532	563,045	611,239	....	603,826	591,529	....	633,660	....	671,494	699,365	....
14	484,610	560,080	617,906	527,713	610,256	....	592,147	635,360	....	675,096	695,009	....
15	489,089	....	....	533,229	611,997	....	609,802	632,403	716,025	678,292	....	692,887
16	487,478	....	....	545,134	608,724	585,901	615,495	....	631,487	679,028	....	598,654
17	488,548	Closed	626,637	553,454	....	492,977	611,654	....	644,911	680,378	697,722	605,573
18	....	567,628	543,677	556,187	....	499,326	615,939	633,476	667,790	....	713,335	603,108
19	....	560,243	546,005	....	604,409	504,750	....	634,561	688,014	....	713,802	605,624
20	495,406	562,521	554,209	....	603,549	503,497	....	637,591	....	674,576	719,228	....
21	500,231	568,433	562,508	572,913	601,399	....	615,752	644,863	....	668,635	715,416	....
22	504,493	....	....	567,968	596,420	....	609,969	650,437	646,065	674,373	....	551,599
23	508,164	....	....	572,400	591,880	475,162	608,075	....	632,144	678,800	....	560,388
24	514,043	578,661	516,745	569,387	....	483,585	611,100	....	628,330	669,492	718,506	561,456
25	....	582,554	510,310	571,836	....	491,218	609,293	650,275	628,598	....	719,839	Closed
26	....	581,085	508,205	....	Closed	495,095	....	656,452	627,668	....	723,301	562,152
27	521,725	593,634	517,401	....	592,713	515,566	....	660,512	....	670,053	Closed	....
28	524,011	594,911	Closed	579,569	594,441	....	623,336	666,807	....	678,894	721,543	....
29	520,044	....	....	577,346	594,070	....	625,541	670,851	642,098	686,913	....	568,005
30	527,982	....	....	571,354	594,652	534,460	625,420	....	642,404	683,470	....	573,611
31	525,035	....	520,284	....	....	....	624,585	....	....	686,443	....	582,195
Average	496,926	562,066	572,942	547,679	593,080	546,721	597,563	640,679	668,215	671,850	701,989	642,967

CHICAGO MERCANTILE EXCHANGE DAILY OPTIONS ON FUTURES VOLUME TOTALS DURING 1986 (All Exchange Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	31,918	30,088	....	43,685	29,166	Closed	34,039	....	40,882
2	20,282	....	....	25,073	25,394	38,539	23,218	....	39,847	32,550	....	46,406
3	25,154	31,886	33,816	27,401	....	41,721	23,342	....	44,747	42,961	41,640	39,092
4	....	36,425	43,263	30,520	....	32,840	Closed	34,532	39,864	....	38,888	36,279
5	....	28,949	44,876	....	31,113	36,682	....	31,717	61,442	....	45,873	45,473
6	16,323	29,396	51,755	....	36,820	35,377	....	39,878	....	30,480	47,053	....
7	26,302	30,477	38,888	26,671	29,863	....	27,982	31,437	....	29,154	42,377	....
8	38,771	....	....	29,362	36,301	....	30,596	33,495	54,535	31,943	....	27,124
9	45,151	....	....	33,391	43,634	20,860	24,145	....	48,040	33,405	....	26,609
10	27,308	26,534	31,234	33,944	....	18,002	30,250	....	29,233	23,700	40,745	23,868
11	....	39,940	34,008	30,576	....	18,672	42,330	35,478	60,282	....	27,356	37,907
12	....	25,529	34,279	....	38,197	17,178	....	83,857	59,878	....	45,989	40,474
13	27,376	40,771	23,107	....	38,844	27,634	....	69,494	....	14,079	43,320	....
14	19,747	30,673	26,397	25,109	25,672	....	26,725	40,616	....	32,175	59,935	....
15	22,143	....	....	25,829	36,863	....	32,317	24,804	37,809	38,535	....	27,851
16	20,245	....	....	42,833	43,963	21,103	37,852	....	38,189	33,580	....	27,314
17	23,329	Closed	29,740	55,931	....	25,935	30,521	....	30,324	35,255	50,388	24,363
18	....	37,857	19,961	41,977	....	32,864	35,334	36,626	45,857	....	77,231	23,157
19	....	63,661	20,974	....	40,195	24,714	....	66,709	36,627	....	48,491	29,106
20	17,860	34,397	15,181	....	50,013	28,395	....	53,175	....	30,821	46,940	....
21	26,502	28,476	20,982	38,388	83,356	....	32,429	46,034	....	26,692	78,958	....
22	24,982	....	....	46,554	41,046	....	34,601	67,580	29,593	33,471	....	27,306
23	19,935	....	....	44,301	39,857	22,794	30,379	....	74,436	57,128	....	26,648
24	35,696	40,823	16,376	38,300	....	36,285	27,514	....	28,566	50,265	40,518	9,448
25	....	44,560	26,186	41,065	....	28,609	25,893	37,621	29,040	....	67,383	Closed
26	....	33,025	24,379	....	Closed	19,096	....	41,829	24,255	....	46,002	6,572
27	27,169	44,006	26,772	....	37,768	25,615	....	33,436	....	42,739	Closed	....
28	21,270	46,178	Closed	32,466	33,975	....	46,040	42,024	....	30,801	29,314	....
29	32,317	....		36,881	52,664	....	53,417	46,226	24,216	41,126	....	24,888
30	24,723	....	....	32,826	42,412	22,389	33,615	....	26,583	61,052	....	21,012
31	27,470	....	24,297	....	....	....	39,015	....	....	47,854	....	25,304
Total	570,075	693,563	586,471	771,316	[illegible],018	575,304	731,200	925,734	863,363	833,805	918,401	637,083
Average	25,913	36,503	29,324	35,060	39,90[illegible]	27,395	33,236	44,083	41,113	36,252	48,337	28,958

CHICAGO MERCANTILE EXCHANGE OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Exchange Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	314,266	453,992	....	333,596	460,599	Closed	397,279	....	621,306
2	225,865	....	....	318,477	459,341	528,830	340,466	....	607,023	406,089	....	626,620
3	231,495	302,905	422,303	326,544	....	533,099	349,118	....	607,398	413,307	532,030	631,611
4	....	303,486	425,022	333,670	....	535,400	Closed	467,382	611,762	....	539,934	630,588
5	....	308,463	431,912	....	467,119	534,980	....	469,516	466,101	....	545,079	463,159
6	234,377	315,346	433,379	....	477,475	416,705	....	481,157	....	421,403	554,937	....
7	242,726	320,424	353,376	337,772	486,754	....	356,211	479,000	....	425,603	562,227	....
8	250,164	....	....	342,975	487,755	....	364,301	487,410	450,994	432,037	....	409,299
9	253,620	....	....	349,124	502,325	372,786	371,802	....	460,102	437,584	....	411,997
10	255,404	330,084	332,626	358,945	....	375,547	380,026	....	467,177	444,551	571,220	415,458
11	....	334,507	340,014	369,664	....	380,131	397,310	494,667	474,281	....	575,456	423,548
12	....	333,584	345,183	....	512,384	382,618	....	532,584	490,987	....	584,352	441,172
13	258,077	341,400	343,639	....	519,551	386,065	....	522,672	....	445,279	593,462	....
14	259,541	345,004	347,599	376,147	526,550	....	406,724	523,828	....	451,125	604,917	....
15	263,819	....	....	384,641	531,620	....	413,278	529,092	445,313	459,976	....	355,923
16	266,936	....	....	391,783	527,229	320,167	423,074	....	438,835	465,207	....	350,321
17	272,757	Closed	324,416	399,923	....	318,763	430,240	....	442,263	463,639	610,192	356,262
18	....	349,155	315,773	405,118	....	326,692	436,780	544,507	451,684	....	613,107	361,766
19	....	364,578	320,941	....	537,490	328,666	....	561,211	388,509	....	617,143	311,408
20	273,848	372,113	321,732	....	534,613	278,368	....	571,486	....	470,511	617,306	....
21	278,908	376,195	282,459	412,518	538,227	....	438,572	575,067	....	475,148	604,948	....
22	282,654	....	....	422,059	536,086	....	440,851	575,180	383,080	481,006	....	306,550
23	285,560	....	....	432,606	524,040	273,147	446,670	....	356,876	488,021	....	313,521
24	276,801	381,307	273,062	438,932	....	287,966	455,922	....	359,831	493,174	609,347	316,599
25	....	386,681	278,646	445,440	....	298,036	446,190	585,126	369,007	....	618,326	Closed
26	....	390,197	265,952	....	Closed	304,649	....	590,439	376,416	....	621,010	317,717
27	276,902	401,752	296,732	....	522,596	311,717	....	592,144	....	497,854	Closed	....
28	277,605	417,627	Closed	449,597	525,267	....	451,615	600,888	....	501,837	620,851	....
29	284,841	....	....	448,226	521,565	....	449,813	606,477	382,454	514,260	....	324,242
30	287,667	....	....	450,983	524,972	318,040	453,7[illegible]3	....	389,974	519,552	....	329,143
31	295,309	....	304,467	....	....	....	458,599	....	....	524,525	....	335,180
Average	265,222	351,306	338,962	386,791	510,331	372,018	411,134	535,735	448,575	462,129	589,255	411,518

CHICAGO MERCANTILE EXCHANGE DAILY MEAT COMPLEX FUTURES VOLUME TOTALS DURING 1986 (All CME Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	29,620	43,658	....	37,187	25,423	Closed	44,350	....	28,958
2	30,760	....	....	44,212	31,170	33,037	35,743	....	30,969	37,277	....	37,015
3	35,770	32,447	35,073	40,582	....	32,022	34,063	....	37,349	35,073	39,352	40,008
4	....	49,542	36,730	44,457	....	26,076	Closed	29,881	32,700	....	33,443	31,296
5	....	34,872	31,064	....	37,709	30,991	....	43,180	26,995	....	29,052	27,248
6	30,504	22,284	33,958	....	34,023	30,164	....	46,813	....	27,348	24,205	....
7	28,375	24,882	36,228	36,611	27,435	....	36,535	35,062	....	28,144	25,518	....
8	41,942	....	....	39,374	43,951	....	38,288	25,904	32,257	34,587	....	27,880
9	38,603	....	....	29,397	35,535	33,023	40,074	....	34,686	32,397	....	35,859
10	36,566	21,198	35,330	28,336	...	28,434	34,437	....	26,425	28,116	28,252	22,092
11	....	33,030	41,617	32,628	....	30,722	34,364	33,195	48,414	....	31,734	23,370
12	....	33,173	44,900	....	29,391	29,311	....	30,387	29,530	....	30,114	16,729
13	34,954	34,166	29,520	....	36,100	29,076	....	29,456	....	25,601	30,749	....
14	41,440	23,258	19,780	29,626	33,338	....	33,394	23,863	....	32,358	22,528	....
15	39,699	....	....	28,906	28,638	....	37,348	24,355	27,588	38,401	....	30,720
16	30,553	....	....	38,905	28,706	33,177	45,214	....	37,228	24,136	....	27,800
17	34,239	Closed	35,948	35,222	....	36,077	43,606	....	29,708	23,316	31,506	19,149
18	....	28,498	37,299	37,094	....	45,416	36,710	36,999	24,599	....	33,464	17,211
19	....	36,583	28,562	....	35,773	39,329	....	35,243	19,849	....	44,647	15,932
20	38,462	30,806	22,281	....	32,318	37,689	....	37,128	....	24,998	35,358	....
21	39,125	32,794	21,596	33,716	43,305	....	41,318	30,945	....	32,364	30,878	....
22	25,406	....	....	41,436	38,250	....	42,508	21,025	33,599	26,405	....	24,906
23	49,222	....	....	33,813	27,528	28,836	40,936	....	50,610	17,159	....	24,495
24	28,062	25,242	27,860	32,622	....	4,327	34,772	....	45,453	13,179	25,714	9,324
25	....	38,665	35,856	19,927	....	25,615	27,642	20,538	43,512	....	36,314	Closed
26	....	33,526	35,645	....	Closed	31,515	....	28,633	33,302	....	21,724	4,901
27	36,562	33,954	25,325	....	37,751	43,347	....	32,336	....	28,640	Closed	....
28	30,047	37,170	Closed	24,712	37,281	....	36,166	29,127	....	27,169	16,621	....
29	35,142	....	....	38,181	33,066	....	42,062	31,664	23,268	36,215	....	14,918
30	34,283	....	....	49,654	35,583	43,809	37,092	....	34,860	24,964	....	19,024
31	36,704	....	20,869	....	....	....	40,926	....	....	34,370	....	16,680
Total	776,420	606,090	635,441	769,031	730,509	671,993	830,385	651,157	702,901	676,567	571,173	517,515
Average	35,292	31,899	31,772	34,956	34,786	32,000	37,745	31,007	33,471	29,416	30,062	23,523

CHICAGO MERCANTILE EXCHANGE DAILY MEAT COMPLEX FUTURES OPEN INTEREST TOTALS DURING 1986 (All CME Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	88,392	91,277	....	108,988	121,020	Closed	110,010	....	116,365
2	103,232	....	....	86,529	91,490	101,851	109,460	....	116,617	109,414	....	116,583
3	102,265	94,785	95,959	86,301	....	101,500	112,636	....	119,614	108,205	105,416	113,679
4	....	94,450	96,878	86,607	....	100,484	Closed	119,561	120,310	....	106,615	113,258
5	...	94,792	97,364	....	94,810	98,670	....	119,479	120,991	....	106,892	113,349
6	101,945	95,596	98,493	....	96,304	99,879	....	117,756	....	107,825	107,210	....
7	101,883	95,304	98,300	85,834	97,279	....	114,521	116,601	....	106,600	108,750	....
8	103,957	....	....	85,208	97,386	....	113,300	117,273	121,764	103,647	....	112,806
9	103,784	....	....	84,618	98,699	100,085	113,423	....	121,990	102,308	....	111,066
10	101,784	94,290	99,815	89,854	....	100,651	113,708	....	121,245	101,130	109,224	110,472
11	....	94,010	99,991	84,131	....	102,446	113,377	116,440	119,988	....	110,889	109,019
12	....	95,410	98,098	....	98,544	102,734	....	114,450	119,759	....	112,454	107,504
13	101,926	96,866	95,850	....	98,776	102,879	....	113,561	....	99,756	112,907	....
14	101,939	97,135	93,032	84,573	99,981	....	113,283	112,705	....	100,320	112,908	....
15	100,571	....	....	84,829	99,944	....	114,943	111,328	118,588	100,282	....	105,245
16	101,087	....	....	84,242	100,427	102,915	116,474	....	118,781	99,453	....	103,037
17	100,133	Closed	94,902	84,764	....	102,740	116,992	....	119,772	98,488	113,956	102,411
18	....	98,247	93,812	83,606	....	102,442	116,794	112,293	119,778	....	115,497	100,145
19	....	96,191	93,235	....	99,986	101,274	....	110,541	119,232	....	117,666	98,287
20	98,579	95,878	92,511	....	100,543	100,115	....	109,583	....	97,630	117,442	....
21	98,052	96,391	89,035	84,842	100,318	....	116,541	111,517	....	98,235	118,111	....
22	97,926	....	....	85,852	98,796	....	117,503	111,622	116,493	98,479	....	97,992
23	94,827	....	....	86,750	99,156	99,888	118,912	....	115,658	98,610	....	99,216
24	93,926	96,529	90,681	87,542	....	99,489	118,828	....	114,025	98,406	117,066	99,559
25	....	96,995	91,909	87,130	....	102,927	118,715	111,035	113,038	....	116,579	Closed
26	...	95,141	90,650	....	Closed	104,503	....	111,277	112,362	....	116,234	99,455
27	95,719	95,185	90,672	....	97,670	106,639	....	112,141	....	99,704	Closed	....
28	96,094	96,774	Closed	89,465	99,435	....	120,103	113,696	....	100,436	116,174	....
29	95,728	....	....	91,232	100,870	....	122,585	116,204	112,069	102,731	....	99,284
30	95,822	....	....	91,142	101,020	107,287	122,521	....	110,354	102,240	....	99,141
31	94,446	....	88,661	....	....	....	120,815	....	....	103,624	....	100,142
Average	99,347	95,788	94,492	86,520	98,224	101,971	116,110	114,290	117,735	102,075	112,736	105,819

INTERNATIONAL MONETARY MARKET DAILY VOLUME TOTALS DURING 1986 (All IMM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	122,206	134,721	....	114,548	109,163	Closed	104,641	....	118,511
2	96,050	....	....	130,852	103,930	161,624	74,502	....	136,258	105,946	....	126,535
3	107,790	98,249	135,464	107,993	....	174,156	76,055	....	220,585	150,591	110,114	120,416
4	....	130,531	192,328	142,567	....	171,859	Closed	94,003	175,788	....	91,385	156,443
5	....	133,548	216,053	....	104,649	177,075	....	132,063	233,348	....	122,6[illegible]5	216,813
6	86,440	139,632	193,249	....	141,955	148,515	....	111,550	....	95,002	117,192	....
7	99,115	143,807	147,689	121,818	112,186	....	114,019	94,838	....	111,231	136,521	....
8	165,485	....	....	139,009	118,130	....	162,475	91,168	196,651	101,035	....	149,061
9	203,301	....	....	118,861	130,383	147,864	138,072	....	179,809	98,705	....	129,402
10	126,067	122,683	161,124	124,044	....	160,860	102,552	....	142,818	97,479	129,048	109,899
11	....	129,525	124,993	99,758	....	141,657	141,974	101,042	193,915	....	58,954	126,238
12	....	112,767	141,167	....	123,214	135,807	....	126,868	214,624	....	129,614	150,207
13	151,046	136,167	121,732	....	160,117	148,938	....	125,775	....	40,224	129,641	....
14	108,474	124,367	139,415	81,002	114,885	....	122,549	106,774	....	94,263	123,041	....
15	145,653	....	....	108,415	153,048	....	141,816	72,363	126,095	102,512	....	111,185
16	110,057	....	....	135,005	141,547	129,999	127,030	....	121,537	91,834	....	78,599
17	73,260	Closed	115,464	182,383	....	129,717	101,708	....	134,422	113,026	104,848	65,957
18	....	142,804	105,092	112,852	....	121,785	92,743	74,941	212,030	....	106,417	74,011
19	....	232,038	90,403	....	126,216	84,873	....	142,412	148,500	....	138,001	53,503
20	76,352	148,694	72,448	....	178,821	90,518	....	110,578	....	117,425	118,345	....
21	124,644	128,225	81,022	127,954	176,840	....	81,347	117,354	....	100,847	154,896	....
22	173,646	....	....	162,274	134,845	....	155,727	112,983	116,887	126,362	....	73,132
23	112,130	....	....	169,495	86,281	108,066	148,470	....	141,267	172,814	....	77,449
24	152,322	182,158	128,449	143,786	....	113,250	106,015	....	116,360	140,438	98,789	35,978
25	....	173,766	140,277	139,324	....	107,175	85,882	69,254	108,626	....	184,303	Closed
26	....	140,262	81,151	....	Closed	74,783	....	124,965	88,527	....	136,297	32,924
27	100,300	185,973	81,757	....	107,534	100,971	....	133,786	....	117,560	Closed	....
28	100,626	179,458	Closed	116,091	126,702	....	146,150	157,936	....	105,388	76,481	....
29	124,926	....	....	106,755	160,762	....	146,747	172,250	107,884	94,452	....	72,167
30	133,215	....	....	114,542	144,971	99,812	104,276	....	128,945	199,192	....	67,693
31	116,704	....	71,550	....	....	....	124,690	....	....	144,261	....	70,066
Total	2,687,603	2,784,654	2,540,827	2,806,986	2,781,737	2,729,304	2,609,347	2,382,066	3,244,876	2,625,228	2,266,585	2,216,189
Average	122,164	146,561	127,041	127,590	132,464	129,967	118,607	113,432	154,518	114,140	119,294	100,736

INTERNATIONAL MONETARY MARKET DAILY OPEN INTEREST TOTALS DURING 1986 (All IMM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	349,226	380,799	....	349,450	392,575	Closed	403,206	....	453,094
2	311,857	....	....	345,465	379,554	388,474	355,447	....	452,057	414,023	....	448,580
3	304,174	365,139	405,280	342,285	....	387,500	365,038	....	453,360	418,642	432,675	446,633
4	....	368,886	412,328	346,599	....	388,536	Closed	393,509	453,813	....	433,690	445,944
5	....	373,081	407,280	....	381,931	385,768	....	389,914	463,100	....	431,934	447,649
6	305,183	370,552	410,263	....	386,339	386,178	....	394,280	....	420,659	432,238	....
7	305,594	375,668	407,996	354,831	395,099	....	362,226	399,872	....	419,212	434,945	....
8	308,604	....	....	359,425	397,823	....	366,495	398,179	450,708	424,853	....	453,038
9	313,384	....	....	357,756	397,131	377,814	368,574	....	448,315	425,926	....	444,636
10	309,931	383,147	412,660	363,252	....	383,099	368,976	....	446,782	431,093	435,670	448,800
11	....	388,708	404,391	364,368	....	381,566	364,527	399,111	459,252	....	433,243	446,516
12	....	386,437	409,193	....	402,088	380,186	....	397,282	464,121	....	436,030	446,913
13	312,041	388,406	405,170	....	399,871	379,015	....	403,990	....	433,112	437,573	....
14	315,198	386,211	410,094	361,337	400,745	....	373,846	407,767	....	433,803	434,045	....
15	321,352	....	....	364,984	401,254	....	384,721	407,770	454,932	436,350	....	439,691
16	319,507	....	....	376,267	398,952	374,885	386,611	....	367,568	437,750	....	347,130
17	322,178	Closed	415,247	384,975	....	280,620	382,475	....	375,352	437,267	434,860	352,639
18	....	389,802	333,618	390,252	....	283,757	385,479	406,930	397,032	....	438,735	353,161
19	....	384,510	334,974	....	398,027	289,878	....	410,659	412,854	....	439,303	354,071
20	331,027	385,834	344,249	....	396,695	285,711	....	415,604	....	432,478	443,457	....
21	337,555	388,907	356,482	405,384	394,386	....	383,905	421,452	....	423,154	444,141	....
22	341,366	....	....	400,729	393,795	....	375,859	431,334	405,345	428,436	....	356,346
23	347,067	....	....	402,250	387,908	290,460	373,615	....	397,648	431,534	....	363,332
24	353,673	395,395	344,929	399,515	....	295,050	376,927	....	394,119	422,388	449,340	363,390
25	....	397,697	336,060	400,894	....	298,997	376,024	432,118	393,367	....	453,263	Closed
26	....	397,020	332,668	....	Closed	302,069	....	431,088	390,735	....	457,019	363,853
27	360,290	403,488	339,453	....	390,434	320,726	....	435,675	....	422,132	Closed	....
28	361,251	404,346	Closed	404,729	388,765	....	384,615	440,086	....	431,098	455,372	....
29	356,284	....	....	399,315	387,035	....	387,010	441,175	400,239	435,832	....	369,989
30	363,857	....	....	397,242	387,467	336,156	385,100	....	401,955	435,169	....	374,915
31	360,549	....	343,469	....	....	....	386,616	....	....	438,681	....	380,766
Average	330,087	385,960	378,290	375,958	392,671	342,783	374,706	411,922	422,984	427,687	439,870	404,595

INDEX AND OPTION MARKET DAILY VOLUME TOTALS DURING 1986 (All IOM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	134,580	123,333	....	113,457	79,986	Closed	120,016	....	125,567
2	73,221	....	....	117,334	93,923	141,417	83,353	....	125,501	96,881	....	168,982
3	74,651	108,974	118,993	111,827	....	143,816	68,998	....	140,259	120,348	110,313	148,209
4	....	145,702	146,582	124,585	....	128,076	Closed	120,694	138,941	....	102,725	129,192
5	....	100,989	143,538	....	93,999	114,887	....	114,441	157,068	....	118,556	130,740
6	70,396	112,509	136,304	....	114,935	116,336	....	109,985	....	93,062	127,943	....
7	97,207	110,178	125,019	119,029	114,852	....	119,330	106,069	....	98,225	102,630	....
8	152,568	....	....	121,670	110,581	....	123,575	88,805	152,999	108,119	....	132,190
9	145,610	....	....	138,444	110,179	122,331	90,928	....	143,813	111,867	....	114,161
10	91,613	101,917	107,499	120,316	....	119,304	121,465	....	133,452	65,999	105,472	113,913
11	....	114,442	140,150	112,390	....	99,299	114,039	114,458	214,222	....	67,915	144,880
12	...	96,981	150,550	....	110,766	90,365	....	164,641	212,817	....	122,053	109,921
13	97,639	118,623	116,347	....	127,558	113,684	....	164,108	....	36,942	134,070	....
14	80,421	108,325	133,074	90,088	103,987	....	108,986	118,294	....	90,086	150,141	....
15	90,772	....	....	108,391	121,918	. ..	149,802	78,469	153,885	121,116	....	122,313
16	86,515	....	....	129,845	116,854	92,913	120,916	....	139,100	114,112	....	120,094
17	82,936	Closed	118,780	141,260	....	109,976	100,289	....	122,047	97,301	141,601	104,709
18	....	125,660	117,235	107,139	....	118,746	122,286	108,576	132,723	....	202,953	88,453
19	....	149,705	101,156	....	97,379	113,981	....	137,565	108,514	....	168,162	109,921
20	69,425	109,299	97,003	....	126,203	112,139	....	134,758	....	88,939	157,052	....
21	101,957	118,379	109,241	114,601	157,437	....	89,563	122,635	....	85,667	193,930	....
22	97,641	....	....	146,373	135,869	....	97,317	121,309	101,190	86,777	....	76,106
23	84,626	....	....	134,631	108,839	92,902	95,318	....	147,180	131,894	....	60,639
24	93,563	135,524	93,890	121,705	....	129,790	85,997	....	99,796	100,109	141,857	25,008
25	....	133,224	97,617	116,978	....	115,945	78,952	101,529	115,530	....	160,736	Closed
26	....	122,581	101,493	....	Closed	90,610	....	139,123	92,720	....	108,868	12,683
27	82,107	146,307	95,460	....	110,625	73,549	....	111,643	....	108,097	Closed	....
28	98,282	143,180	Closed	106,361	124,062	....	132,638	111,734	....	98,258	67,623	....
29	122,568	....	....	140,040	148,382	....	135,887	95,981	105,301	108,582	....	60,550
30	91,264	....	....	127,433	142,048	85,410	133,728	....	110,558	136,831	....	61,162
31	102,965	....	96,733	....	....	....	106,477	....	....	106,123	....	62,541
Total	2,087,947	2,302,499	2,346,664	2,685,020	2,493,729	2,325,476	2,393,301	2,444 803	2,847,616	2,327,351	2,484,600	2,221,934
Average	94,907	121,184	117,333	122,046	118,749	110,737	108,786	116,419	135,601	101,189	130,768	100,997

INDEX AND OPTION MARKET DAILY OPEN INTEREST TOTALS DURING 1986 (All IOM Division Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	403,123	540,550	....	423,387	579,822	Closed	530,200	....	773,100
2	295,336	....	....	411,985	548,760	635,246	428,536	....	720,594	538,446	....	781,368
3	301,712	373,212	515,807	418,644	....	637,027	436,443	....	722,181	548,248	676,875	779,075
4	....	377,358	516,698	421,818	....	636,744	Closed	588,240	727,210	....	682,143	777,585
5	....	381,287	523,362	....	559,296	637,818	....	585,068	580,590	....	688,496	608,736
6	304,669	389,608	526,495	....	571,863	519,241	....	597,270	....	555,803	699,741	....
7	312,749	397,493	447,459	423,757	580,453	....	448,197	594,341	....	561,754	707,930	....
8	321,957	....	....	429,492	587,221	....	458,943	602,653	564,368	570,151	....	556,135
9	318,698	....	....	433,632	603,027	477,092	469,380	....	572,867	578,784	....	558,648
10	320,981	408,183	429,046	445,131	....	481,042	479,027	....	581,442	584,318	717,338	561,976
11	....	408,630	442,533	453,617	....	485,390	497,055	613,254	600,843	....	722,777	567,314
12	....	409,233	451,836	....	615,763	491,140	....	651,374	628,931	....	732,781	584,940
13	325,642	419,173	453,858	....	624,730	495,700	....	638,781	....	583,905	742,347	....
14	327,014	421,738	462,379	457,950	636,080	....	511,742	638,716	....	592,098	752,973	....
15	330,985	....	....	468,057	642,419	....	523,416	642,397	587,818	601,636	....	503,874
16	333,820	....	....	476,408	636,574	428,268	535,484	....	583,973	607,032	....	498,808
17	338,994	Closed	440,984	483,638	....	428,380	542,427	....	592,050	608,262	759,098	506,785
18	....	428,734	432,020	487,447	....	439,819	550,446	658,762	602,664	....	772,210	511,568
19	....	444,120	438,737	....	643,886	442,264	....	674,572	544,437	....	773,976	464,674
20	339,648	452,922	439,181	....	640,924	396,039	....	683,890	....	614,979	775,635	....
21	343,532	459,330	399,450	495,205	644,922	....	553,878	686,961	....	622,394	758,112	....
22	347,855	....	....	503,446	639,915	....	557,458	682,661	507,307	628,464	....	403,811
23	351,830	....	....	516,006	628,856	357,961	562,218	....	475,714	636,677	....	411,361
24	343,245	468,044	354,197	521,262	....	377,012	571,267	....	480,017	641,872	761,447	415,106
25	....	474,543	360,987	529,252	....	387,330	560,744	692,248	491,200	....	768,323	Closed
26	....	479,121	370,839	....	Closed	393,172	....	704,526	500,987	....	771,058	416,561
27	342,618	496,713	384,008	....	627,205	399,918	....	704,840	....	646,071	Closed	....
28	344,271	511,418	Closed	534,972	631,508	....	570,233	713,913	....	649,197	770,848	....
29	352,873	....	....	535,025	627,730	....	565,759	719,949	512,244	662,610	....	422,974
30	355,970	....	....	533,953	631,137	407,077	571,592	....	520,069	665,613	....	428,698
31	365,349	....	392,621	....	....	....	575,753	....	....	668,463	....	436,457
Average	332,716	431,624	439,125	471,992	612,515	473,985	517,881	650,202	576,072	604,216	738,637	544,071

AGRICULTURAL PRODUCTS DAILY VOLUME TOTALS DURING 1986 (All Agricultural Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	38,830	48,381	....	41,069	28,710	Closed	49,578	....	33,559
2	36,386	....	....	50,631	35,637	38,409	41,011	....	36,775	42,465	....	41,599
3	43,427	34,282	40,955	45,689	....	37,747	37,321	....	44,063	41,055	44,375	45,315
4	....	54,176	42,240	52,621	....	31,610	Closed	34,706	38,422	....	37,994	35,943
5	....	38,643	37,171	....	43,790	35,153	....	48,230	34,114	....	33,443	30,964
6	34,623	24,202	39,716	....	40,184	33,360	....	53,084	....	31,659	28,762	....
7	34,131	28,449	41,670	41,651	32,526	....	43,079	39,674	....	31,872	30,506	....
8	47,690	....	....	45,987	52,342	....	42,843	29,889	36,697	38,999	....	32,361
9	44,463	....	....	34,732	42,895	36,834	44,858	....	38,804	35,459	....	41,649
10	41,125	23,813	41,875	32,964	....	30,863	38,629	....	31,718	31,752	31,636	27,598
11	....	39,252	50,032	39,493	....	34,606	41,103	37,729	54,719	....	37,432	26,887
12	....	37,960	52,212	....	35,703	33,729	....	33,768	34,122	....	35,976	19,557
13	39,111	43,161	35,287	....	42,610	33,098	....	33,491	....	29,944	37,299	....
14	46,243	27,784	25,277	35,892	38,490	....	36,955	27,913	....	38,327	29,812	....
15	43,698	....	....	33,714	34,068	....	43,361	27,365	33,090	44,812	....	34,252
16	33,898	....	....	47,766	36,238	37,012	52,143	....	42,600	29,427	....	32,783
17	37,471	Closed	41,222	44,292	....	42,274	48,351	....	35,051	27,530	39,465	22,730
18	....	35,325	42,700	43,347	....	51,661	42,140	40,936	28,754	....	39,691	20,295
19	....	43,512	32,970	....	41,931	46,252	....	40,103	24,965	....	51,727	21,626
20	42,001	35,433	27,058	....	38,234	44,177	....	41,682	....	28,224	44,386	....
21	42,329	39,768	28,204	38,318	51,770	....	46,087	35,723	....	36,441	38,430	....
22	29,852	....	....	47,732	44,688	....	48,363	25,652	40,527	30,700	....	33,151
23	54,897	....	....	39,150	33,159	34,911	46,843	....	55,973	19,612	....	31,248
24	34,973	30,698	31,947	39,773	....	15,410	41,478	....	49,911	16,988	28,395	11,450
25	....	45,435	40,255	23,792	....	36,054	34,691	23,924	48,681	....	41,599	Closed
26	....	39,155	40,811	....	Closed	40,612	....	34,705	37,155	....	25,665	6,167
27	39,604	38,821	30,075	....	41,136	52,362	....	38,950	....	36,264	Closed	....
28	32,422	41,307	Closed	31,005	41,084	....	42,350	34,843	....	32,196	19,636	....
29	37,251	....	....	46,363	36,494	....	47,272	37,178	26,986	45,274	....	19,353
30	37,351	....	....	57,623	38,523	50,103	40,388	....	39,380	31,738	....	23,566
31	39,456	....	26,420	....	....	....	44,522	....	....	40,230	....	23,681
Total	872,402	701,176	748,097	911,385	849,883	796,237	944,857	748,255	812,507	790,546	676,229	615,734
Average	39,655	36,904	37,405	41,427	40,471	37,916	42,948	35,631	38,691	34,372	35,591	27,988

AGRICULTURAL PRODUCTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Agricultural Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	121,652	142,103	....	157,155	161,398	Closed	150,366	....	169,870
2	152,602	....	....	120,741	142,426	135,946	159,025	....	172,061	150,515	....	170,667
3	151,363	128,954	138,186	120,676	....	136,518	162,902	....	175,969	150,965	165,437	169,251
4	....	128,776	139,328	121,989	....	135,700	Closed	160,937	176,325	....	167,453	170,128
5	....	129,632	140,255	....	146,911	134,618	....	161,649	176,667	....	167,947	171,095
6	151,038	130,734	142,349	....	149,053	136,486	....	160,881	....	151,362	168,681	....
7	150,698	131,164	142,262	121,945	150,768	....	165,746	160,278	....	150,569	172,012	....
8	152,622	....	....	122,588	151,272	....	164,776	161,888	177,063	148,600	....	171,450
9	152,772	....	....	122,587	153,062	136,751	165,342	....	177,531	147,702	....	169,916
10	150,450	130,851	143,706	128,429	....	137,646	166,730	....	176,248	147,402	173,013	170,093
11	....	132,381	144,679	123,438	....	140,404	166,569	162,297	174,772	....	174,895	169,063
12	....	134,778	143,452	....	153,480	141,261	....	160,704	174,921	....	177,933	167,602
13	150,783	135,903	140,467	....	153,640	141,912	....	160,815	....	147,028	180,536	....
14	150,615	135,893	137,386	123,829	154,435	....	166,700	160,244	....	149,122	182,476	....
15	149,085	....	....	124,076	154,966	....	168,846	159,698	174,842	149,622	....	166,281
16	150,271	....	....	123,924	154,791	142,712	171,194	....	175,288	149,273	....	164,790
17	149,896	Closed	139,434	125,900	....	143,241	172,674	....	176,007	148,706	184,652	164,669
18	....	138,020	138,623	125,314	....	144,708	173,236	161,476	176,018	....	187,650	162,437
19	....	136,253	138,217	....	154,432	144,226	....	160,030	157,913	....	190,405	160,990
20	148,597	135,703	137,296	....	154,901	141,429	....	159,697	....	148,532	189,530	....
21	148,039	136,372	121,566	126,963	154,239	....	173,147	162,243	....	149,785	166,828	....
22	148,621	....	....	128,378	151,136	....	174,035	162,704	153,389	151,302	....	162,064
23	145,726	....	....	130,803	134,610	142,282	175,659	....	152,291	152,110	....	164,018
24	128,972	136,891	119,857	133,915	....	143,670	175,507	....	150,905	152,534	166,273	164,722
25	....	137,903	121,818	134,449	....	148,864	159,861	162,705	150,611	....	167,502	Closed
26	....	136,262	120,955	....	Closed	151,005	....	163,412	150,232	....	168,219	164,789
27	127,899	136,842	121,122	....	129,457	154,206	....	165,352	....	154,386	Closed	....
28	128,551	138,623	Closed	137,665	132,161	....	157,145	167,378	....	156,083	168,749	....
29	128,474	....	....	141,509	134,143	....	161,085	170,934	151,141	161,055	....	165,725
30	128,811	....	....	141,714	134,534	155,040	161,684	....	150,052	160,649	....	165,872
31	127,985	....	120,226	....	....	....	160,985	....	....	163,354	....	167,337
Average	144,267	134,312	134,559	127,386	146,977	142,315	166,364	162,225	166,678	151,784	174,747	166,947

AGRICULTURAL OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (All Agricultural Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	5,634	3,314	....	2,708	1,850	Closed	3,407	....	2,181
2	2,793	....	....	3,527	2,750	2,423	3,487	....	4,200	3,427	....	2,702
3	5,719	1,229	2,877	2,769	....	2,445	1,863	....	5,191	4,955	3,666	3,474
4	....	2,986	2,565	5,416	....	1,795	Closed	3,114	3,196	....	3,266	2,714
5	....	2,608	1,916	....	4,381	1,607	....	2,949	3,537	....	3,048	2,447
6	2,585	1,196	2,790	....	2,944	1,651	....	3,899	....	2,679	3,000	....
7	4,355	2,540	2,947	3,195	2,655	....	4,399	3,105	....	2,567	3,577	....
8	4,421	....	....	3,388	6,328	....	2,676	2,528	2,415	3,169	....	3,416
9	3,705	....	....	2,005	5,679	1,697	3,610	....	2,141	2,190	....	3,115
10	2,702	1,890	3,434	2,057	....	1,054	2,973	....	2,316	2,339	2,544	3,692
11	....	4,884	3,409	3,518	....	2,394	5,232	2,661	3,665	....	4,571	1,844
12	....	4,101	4,143	....	3,942	2,111	....	2,285	2,806	....	4,842	1,983
13	2,559	6,782	2,543	....	4,278	1,788	....	2,620	....	3,542	5,158	....
14	3,361	2,811	1,877	3,246	3,418	....	1,854	2,422	....	5,416	5,150	....
15	2,968	....	....	1,894	3,099	....	3,554	2,085	3,547	3,412	....	2,699
16	2,573	....	....	4,020	4,579	2,279	4,534	....	3,562	2,620	....	2,546
17	2,071	Closed	2,794	4,327	....	3,257	2,993	....	3,111	1,681	6,882	2,181
18	....	4,999	2,810	4,020	....	4,233	4,390	2,076	2,732	....	4,971	2,364
19	....	3,881	2,094	....	3,394	3,731	....	2,155	2,773	....	5,155	4,684
20	2,871	2,647	2,898	....	3,076	3,759	....	2,792	....	1,702	5,139	....
21	2,489	3,766	3,848	2,153	6,497	....	3,961	2,636	....	2,570	5,530	....
22	2,732	....	....	3,634	4,094	....	3,913	2,659	3,385	2,878	....	7,623
23	4,363	....	....	3,036	3,157	4,364	4,084	....	3,726	1,266	....	5,249
24	5,995	2,714	883	4,537	....	8,929	4,228	....	2,121	2,106	1,657	1,722
25	....	4,171	1,813	2,106	....	7,646	5,498	1,469	3,062	....	4,259	Closed
26	....	3,439	978	....	Closed	6,049	....	2,797	2,085	....	2,262	1,080
27	2,499	2,127	1,088	....	1,989	7,184	....	3,041	....	5,864	Closed	....
28	1,186	1,668	Closed	3,390	2,250	....	4,718	2,222	....	2,894	1,467	....
29	1,302	....	....	4,913	1,481	....	3,868	3,521	2,535	8,101	....	3,626
30	1,331	....	....	5,393	1,291	3,919	2,316	....	2,539	4,786	....	3,553
31	1,832	....	3,231	....	....	....	2,410	....	....	4,561	....	2,747
Total	66,412	60,439	50,938	78,178	74,596	74,315	79,269	54,886	64,645	78,132	76,144	67,642
Average	3,019	3,181	2,547	3,554	3,552	3,539	3,603	2,614	3,078	3,397	4,008	3,075

AGRICULTURAL OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Agricultural Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	23,453	41,516	....	42,682	35,265	Closed	35,591	....	47,720
2	42,955	....	....	24,421	41,643	27,794	43,866	....	49,020	36,303	....	48,230
3	42,948	28,324	35,042	24,740	....	28,570	44,676	....	49,867	37,615	54,583	49,531
4	....	28,478	35,043	25,890	....	29,024	Closed	36,261	49,578	....	55,313	50,527
5	....	28,926	35,389	....	42,725	29,327	....	37,136	49,514	....	55,433	51,281
6	43,221	29,222	35,977	....	43,398	29,991	....	38,311	....	38,656	55,997	....
7	43,240	29,890	35,781	26,604	44,084	....	45,472	38,918	....	39,044	57,875	....
8	43,147	....	....	27,664	44,383	....	45,869	39,811	49,132	39,987	....	52,114
9	43,712	....	....	28,188	44,956	30,261	46,338	....	49,546	40,265	....	52,896
10	43,529	30,612	35,436	28,800	....	30,550	47,453	....	49,259	41,039	58,492	53,603
11	....	32,371	35,704	29,750	....	31,465	47,773	41,048	49,186	....	58,876	54,304
12	....	33,302	36,504	....	45,688	32,224	....	41,416	49,683	....	60,437	54,569
13	43,684	33,064	35,724	....	45,735	32,986	....	42,445	....	41,957	62,776	....
14	43,571	32,823	35,415	29,721	45,482	....	48,076	42,778	....	43,512	64,627	....
15	43,565	....	....	30,140	46,439	....	48,610	43,544	50,569	44,209	....	55,488
16	44,153	....	....	30,596	46,247	33,794	49,265	....	50,541	44,537	....	56,243
17	44,604	Closed	35,431	32,124	....	34,651	50,132	....	50,240	44,989	65,579	56,823
18	....	33,793	35,649	32,707	....	36,285	50,872	44,248	50,199	....	66,832	56,896
19	....	33,894	35,666	....	46,850	36,976	....	44,634	32,825	....	67,279	57,289
20	44,633	33,973	35,298	....	46,874	35,338	....	45,126	....	45,647	67,163	....
21	44,652	34,086	22,777	33,177	46,555	....	50,968	45,453	....	46,252	43,679	....
22	45,301	....	....	33,899	45,528	....	50,868	45,784	31,457	47,293	....	58,703
23	45,427	....	....	35,323	28,594	36,520	51,388	....	31,376	47,913	....	59,420
24	29,518	34,193	19,473	37,735	....	38,392	51,420	....	31,642	48,773	44,054	59,723
25	....	34,525	20,295	38,547	....	40,131	35,931	46,208	32,377	....	45,535	Closed
26	....	34,520	20,549	....	Closed	40,641	....	46,368	32,969	....	46,512	59,848
27	26,675	34,752	20,857	....	25,192	41,712	....	46,948	....	49,463	Closed	....
28	26,884	34,913	Closed	39,046	26,160	....	31,752	47,415	....	49,987	46,929	....
29	27,146	....	....	40,804	26,956	....	33,315	48,374	34,194	52,654	....	60,914
30	27,224	....	....	41,101	27,172	42,234	34,016	....	34,914	52,718	....	61,104
31	27,756	....	21,994	....	....	....	35,131	....	....	53,857	....	61,351
Average	39,434	32,403	31,200	31,565	40,580	34,232	44,812	42,738	43,242	44,446	56,735	55,390

INTEREST RATE PRODUCTS DAILY VOLUME TOTALS DURING 1986 (All Interest Rate Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	69,102	40,582	....	46,828	53,921	Closed	77,238	....	48,574
2	24,337	....	....	59,641	52,723	74,554	29,259	....	71,994	44,059	....	55,921
3	30,582	35,551	57,066	43,423	....	86,258	35,717	....	122,676	96,739	49,554	60,951
4	....	54,180	88,060	85,473	....	100,282	Closed	34,262	93,623	....	46,906	59,797
5	....	64,739	70,194	....	40,962	72,973	....	44,658	104,871	....	49,138	109,893
6	20,743	73,722	80,546	....	61,409	64,501	....	49,606	....	59,918	50,964	....
7	33,659	95,371	69,319	50,243	50,808	....	31,842	45,875	....	51,708	88,494	....
8	102,828	....	....	65,756	50,849	....	63,920	52,010	87,223	70,335	....	71,445
9	105,227	....	....	66,414	75,387	67,778	56,133	....	65,697	44,673	....	50,971
10	50,977	43,794	46,552	45,196	....	61,582	50,885	....	56,440	46,061	69,055	40,315
11	....	61,058	44,838	45,909	....	60,563	61,300	47,650	97,431	....	17,999	59,635
12	....	34,447	42,098	....	68,370	77,065	....	59,836	120,694	....	48,741	86,028
13	53,921	35,082	43,179	....	86,731	85,102	....	86,425	....	10,145	52,162	....
14	55,822	60,042	39,566	35,939	56,632	....	36,489	67,100	....	51,771	55,329	....
15	92,197	....	....	51,363	107,412	....	54,078	47,209	61,036	66,577	....	64,429
16	68,314	....	....	64,154	85,862	72,393	41,209	....	73,372	54,131	....	48,397
17	50,644	Closed	40,308	93,982	....	62,786	36,753	....	51,554	81,331	51,403	38,037
18	....	57,477	41,650	41,453	....	55,882	24,116	31,301	104,940	....	66,517	38,121
19	....	78,462	26,868	....	55,784	53,181	....	72,470	75,022	....	77,868	25,256
20	15,169	54,901	22,560	....	88,130	53,764	....	64,817	....	66,259	77,475	....
21	54,993	55,452	28,212	49,116	74,434	....	19,254	74,996	....	44,867	73,168	....
22	73,348	....	....	79,820	52,834	....	50,925	58,012	41,057	69,963	....	27,788
23	46,719	....	....	94,846	30,842	34,122	60,012	....	60,445	66,427	....	27,838
24	59,310	75,898	26,942	97,080	....	46,242	55,784	....	74,796	30,096	49,548	7,143
25	....	50,769	32,864	67,895	....	42,605	21,473	38,841	77,509	....	79,966	Closed
26	....	44,426	22,501	....	Closed	39,922	....	51,846	62,678	....	57,233	2,965
27	36,779	80,616	44,780	....	34,713	35,747	....	50,167	....	31,431	Closed	....
28	41,019	107,938	Closed	58,329	49,463	....	48,693	72,255	....	49,502	21,544	....
29	58,841	....	....	65,570	72,610	....	61,876	79,253	53,709	56,942	....	27,504
30	62,008	....	....	50,464	58,632	33,980	44,677	....	66,684	108,416	....	36,364
31	56,688	....	29,447	....	....	....	65,579	....	....	69,246	....	30,079
Total	1,194,125	1,163,925	897,550	1,361,168	1,295,169	1,281,282	996,802	1,182,510	1,623,451	1,347,835	1,083,064	1,017,451
Average	54,278	61,259	44,878	62,780	61,675	61,013	45,309	56,310	77,307	58,602	57,003	46,248

INTEREST RATE PRODUCTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Interest Rate Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	262,690	340,701	....	288,120	336,500	Closed	371,945	....	430,023
2	200,436	....	....	261,482	343,925	357,566	288,291	....	397,606	376,883	....	428,106
3	200,504	245,749	282,213	263,151	....	358,912	291,751	....	400,694	377,932	403,252	427,208
4	....	248,816	288,998	272,786	....	361,725	Closed	334,928	404,243	....	406,183	428,296
5	....	251,776	291,199	....	343,709	357,618	....	337,735	410,472	....	406,695	433,701
6	202,036	254,934	292,269	....	345,343	358,003	....	342,287	....	383,643	410,395	....
7	204,433	260,559	292,308	275,299	350,531	....	292,602	346,712	....	380,729	415,019	....
8	213,304	....	....	283,599	352,414	....	295,936	354,654	412,016	384,581	....	433,394
9	218,139	....	....	280,268	355,654	360,775	297,277	....	410,312	389,229	....	431,396
10	221,337	264,995	295,446	284,087	....	362,475	300,458	....	412,995	388,808	416,796	434,469
11	....	264,944	295,037	291,828	....	361,661	308,466	360,070	414,977	....	416,605	437,248
12	....	263,536	297,509	....	361,787	361,082	....	366,641	421,290	....	415,975	448,579
13	222,778	264,049	294,954	....	363,615	358,863	....	376,802	....	386,515	416,217	....
14	225,776	264,987	297,333	293,062	366,584	....	311,912	378,961	....	383,815	415,839	....
15	231,303	....	....	297,814	365,882	....	314,236	380,412	368,689	384,576	....	359,802
16	232,762	....	....	310,711	356,120	290,832	313,475	....	334,231	388,553	....	319,983
17	236,381	Closed	271,666	322,965	....	261,455	310,407	....	336,150	391,087	417,140	324,296
18	....	263,966	235,389	326,892	....	267,228	309,615	380,331	343,747	....	419,789	326,089
19	....	268,520	238,202	....	355,509	271,080	....	381,801	348,548	....	418,554	327,782
20	236,796	268,667	240,184	....	357,786	272,031	....	385,514	....	392,683	419,414	....
21	238,430	272,999	241,966	332,169	354,253	....	308,875	391,417	....	386,556	421,449	....
22	239,458	....	....	334,219	353,687	....	311,509	381,568	351,024	385,431	....	330,385
23	240,930	....	....	339,962	352,800	274,259	314,059	....	353,922	391,313	....	332,698
24	239,427	272,501	242,137	342,152	....	274,605	321,961	....	356,723	395,079	427,928	334,105
25	....	270,804	245,800	343,417	....	277,713	322,022	381,120	359,559	....	434,264	Closed
26	....	270,576	246,557	....	Closed	280,966	....	385,376	357,396	....	435,473	333,741
27	240,229	275,329	253,619	....	352,024	282,418	....	386,791	....	395,609	Closed	....
28	239,065	281,042	Closed	344,985	352,554	....	324,126	392,162	....	399,222	432,918	....
29	238,745	....	....	338,182	355,042	....	330,677	394,041	360,652	402,162	....	337,801
30	243,886	....	....	339,380	357,418	285,454	329,826	....	366,451	401,346	....	341,366
31	244,789	....	257,863	....	....	....	331,175	....	....	405,058	....	346,870
Average	227,770	264,671	270,032	306,414	354,159	316,034	309,853	370,277	377,224	388,815	418,416	379,424

INTEREST RATE OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (All Interest Rate Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	11,684	3,493	....	11,346	5,687	Closed	12,357	....	6,900
2	2,339	....	....	6,301	5,940	5,612	4,378	....	10,156	7,860	....	6,282
3	2,917	4,417	7,936	6,824	....	7,274	4,479	....	13,739	12,828	8,231	6,511
4	....	7,008	10,740	10,610		5,354	Closed	3,836	11,248	....	6,401	5,607
5	....	6,816	6,958	....	4,499	4,166	....	2,726	10,359	....	8,898	10,636
6	2,822	9,409	8,203	....	9,229	4,474	....	8,256	....	12,919	8,539	....
7	4,514	8,540	12,634	6,274	7,523	....	3,291	4,269	....	8,088	12,143	....
8	10,930	....	....	8,321	9,527	....	5,026	13,867	9,757	11,011	....	7,893
9	14,789	....	....	12,021	7,950	5,637	3,447	....	6,875	6,388	....	4,111
10	6,639	3,649	8,790	10,179	....	2,885	9,714	....	6,330	5,639	8,659	5,255
11	....	5,140	7,426	12,113	....	4,465	14,776	7,307	10,404	....	2,662	8,538
12	....	3,361	6,387	....	7,570	6,357	....	13,700	11,497	....	5,105	18,481
13	5,420	4,082	5,065	....	8,550	9,449	....	15,148	....	1,744	7,479	....
14	6,727	5,721	5,607	8,045	4,153	....	4,587	9,214	....	7,584	9,835	....
15	8,750	....	....	10,686	9,341	....	5,998	8,725	5,462	8,708	....	8,139
16	7,415	....	....	16,771	12,761	5,346	3,375	....	11,526	7,544	....	9,160
17	9,325	Closed	6,338	21,792	....	4,570	2,807	....	3,429	10,960	5,796	6,575
18	....	6,602	3,198	12,906	....	10,055	2,032	3,647	7,195	....	8,101	6,046
19	....	8,204	3,463	....	9,585	4,870	....	11,047	7,848	....	7,881	6,120
20	3,405	2,895	1,564	....	7,265	4,936	....	10,653	....	10,952	8,257	....
21	4,403	5,276	2,692	10,569	4,244	....	3,016	21,846	....	5,988	9,023	....
22	4,202	....	....	12,387	1,744	....	5,232	10,757	5,495	7,289	....	5,349
23	2,980	....	....	13,179	8,515	4,041	5,763	....	6,467	8,967	....	3,391
24	6,596	7,547	2,288	13,177	....	5,103	6,929	....	9,280	5,110	5,132	754
25	....	4,756	3,017	10,353	....	4,986	1,883	7,066	7,829	....	9,700	Closed
26	....	4,137	3,240	....	Closed	3,147	....	8,365	8,518	....	6,799	351
27	4,910	10,536	8,216	....	4,949	3,068	....	6,071	....	3,231	Closed	....
28	3,461	14,520	Closed	7,269	4,850	....	4,889	12,689	....	3,417	1,854	....
29	6,312	....	....	7,812	7,542	....	4,610	14,665	3,454	8,175	....	4,016
30	5,118	....	....	4,722	3,490	4,472	3,891	....	7,006	12,394	....	3,585
31	5,602	....	5,976	....	....	....	12,260	....	....	7,790	....	3,800
Total	129,576	122,616	119,738	234,195	142,720	110,267	123,729	199,541	173,874	186,943	140,495	137,500
Average	5,890	6,453	5,987	10,645	6,796	5,251	5,624	9,502	8,280	8,128	7,394	6,250

INTEREST RATE OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Interest Rate Options Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	67,741	128,120	....	92,625	119,476	Closed	118,755	....	160,814
2	43,490	....	....	67,475	130,685	143,989	93,128	....	149,306	121,834	....	161,168
3	44,487	62,634	78,209	69,719	....	145,569	93,431	....	149,062	123,252	141,854	161,776
4	....	63,416	79,521	73,103	....	146,933	Closed	119,421	153,290	....	142,943	163,295
5	....	63,901	81,400	....	132,256	147,530	....	120,367	153,542	....	144,091	165,280
6	44,986	66,313	82,101	....	133,949	147,587	....	123,687	....	127,929	146,619	....
7	46,959	66,675	82,749	73,547	137,955	....	93,394	124,692	....	128,660	147,211	....
8	49,227	....	....	74,814	138,385	....	94,614	133,972	154,772	129,391	....	163,788
9	49,168	....	....	74,608	141,488	147,845	95,473	....	156,703	130,084	....	163,206
10	51,212	69,322	84,966	78,185	....	147,891	97,871	....	157,528	131,773	148,761	164,665
11	....	65,959	86,581	84,007	....	148,702	105,817	138,744	158,586	....	149,190	167,746
12	....	67,271	88,350	....	144,491	148,763	....	146,373	160,319	....	150,425	179,030
13	51,605	67,522	88,220	....	145,768	150,240	....	150,185	....	131,010	151,903	....
14	52,413	69,102	89,467	87,802	147,667	....	106,773	150,211	....	130,565	153,388	....
15	54,109	....	....	91,725	145,578	....	108,660	152,565	106,284	130,577	....	89,858
16	54,922	....	....	98,401	136,525	82,324	108,418	....	96,222	131,453	....	80,042
17	57,140	Closed	65,085	105,975	....	77,657	108,004	....	96,746	133,797	153,432	82,814
18	....	69,491	57,493	110,670	....	80,801	107,841	153,299	98,629	....	154,825	85,013
19	....	70,937	58,578	....	137,198	81,097	....	154,373	99,894	....	155,618	86,609
20	57,445	71,091	59,189	....	138,744	83,139	....	155,05	....	135,254	154,470	....
21	56,338	72,058	59,626	113,659	139,262	....	108,193	157,296	....	134,243	157,099	....
22	57,140	....	....	117,758	139,028	....	109,044	148,379	102,158	134,298	....	89,177
23	57,001	....	....	121,464	140,115	84,256	109,955	....	104,087	136,994	....	90,581
24	58,153	71,553	59,525	124,969	....	85,499	113,357	....	105,489	140,123	158,605	91,038
25	....	71,440	60,727	128,843	....	87,420	113,688	147,392	108,505	....	161,318	Closed
26	....	71,393	61,316	....	Closed	88,413	....	148,154	111,013	....	160,878	91,122
27	58,726	72,517	64,105	....	140,759	88,647	....	147,365	....	139,846	Closed	....
28	58,998	77,325	Closed	130,826	140,876	....	115,120	150,778	....	138,759	160,996	....
29	59,700	....	....	126,817	142,654	....	116,144	150,958	112,115	141,401	....	92,110
30	59,497	....	....	127,613	143,487	90,550	117,071	....	114,802	141,206	....	93,238
31	60,689	....	65,430	....	....	....	118,951	....	....	140,645	....	94,891
Average	53,791	68,943	72,632	97,715	139,285	114,517	105,799	142,511	126,145	132,689	152,296	123,512

EQUITY PRODUCTS DAILY VOLUME TOTALS DURING 1986 (All Equity Contracts, Futures and Options)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	103,721	97,784	....	76,570	53,813	Closed	90,551	....	93,625
2	52,984	....	....	92,746	71,572	108,509	61,302	....	91,691	67,388	....	136,677
3	50,203	86,082	87,621	85,629	....	105,658	49,099	....	103,060	84,220	75,181	123,220
4	....	118,961	107,351	96,444	....	98,835	Closed	98,071	105,104	....	69,734	99,074
5	....	76,522	104,860	....	67,015	79,447	....	88,111	102,542	....	79,593	92,930
6	54,312	90,022	93,122	....	79,490	84,617	....	77,405	....	64,270	87,436	....
7	73,545	87,725	92,286	96,226	86,709	....	97,077	83,723	....	71,874	67,383	....
8	123,211	....	....	94,559	76,115	....	97,083	60,607	104,829	81,769	....	113,845
9	107,664	....	....	107,784	67,940	107,273	69,815	....	105,439	82,905	....	92,643
10	66,928	81,372	79,783	86,861	....	107,598	95,708	....	112,299	43,116	71,505	97,072
11	....	77,757	115,769	81,689	....	84,311	78,822	86,411	180,329	....	46,780	124,870
12	....	74,510	126,771	....	74,106	74,723	....	104,099	176,354	....	85,159	77,308
13	74,209	82,172	96,089	....	91,220	94,664	....	114,862	....	22,896	98,243	....
14	62,663	82,653	110,242	64,381	80,352	....	86,539	87,211	....	60,289	112,214	....
15	70,437	....	....	82,661	88,378	....	122,519	58,913	129,026	86,538	....	102,834
16	67,880	....	....	88,288	79,197	77,338	87,489	....	111,421	87,693	....	97,911
17	61,558	Closed	94,090	86,222	....	87,252	73,089	....	98,637	65,155	107,461	84,927
18	....	96,184	101,461	67,176	....	91,080	101,450	77,556	92,861	....	174,900	71,123
19	....	89,358	82,640	....	59,499	92,893	....	74,596	78,671	....	137,158	88,537
20	53,390	76,891	84,266	....	79,286	89,616	....	93,913	....	62,058	120,497	....
21	80,188	93,634	88,886	77,936	78,409	....	61,385	81,310	....	62,002	139,706	....
22	76,035	....	....	102,753	103,008	....	66,004	63,778	71,896	55,780	....	50,719
23	68,871	....	....	93,833	74,766	71,973	68,473	....	74,615	84,760	....	34,994
24	62,640	99,527	78,245	85,020	....	95,789	61,042	....	72,857	53,281	114,945	15,932
25	....	93,195	71,334	79,177	....	87,965	56,606	66,912	89,890	....	103,262	Closed
26	....	92,780	76,421	....	Closed	71,232	....	103,406	70,220	....	70,116	6,311
27	59,199	106,517	71,764	....	81,093	47,592	....	82,972	....	67,991	Closed	....
28	84,220	103,082	Closed	77,293	98,917	....	102,220	71,904	....	70,234	42,377	....
29	100,671	...	....	107,956	101,637	....	93,660	53,216	84,105	70,027	....	37,126
30	69,558	....	....	99,797	109,551	64,517	115,107	....	86,906	84,619	....	40,801
31	82,849	....	73,642	....	....	....	72,410	....	....	62,918	....	37,149
Total	1,603,215	1,708,944	1,836,643	1,958,152	1,746,044	1,822,882	1,793,469	1,682,789	2,142,752	1,582,334	1,803,650	1,719,628
Average	72,873	89,944	91,832	89,007	83,145	86,804	81,521	80,133	102,036	68,797	94,929	78,165

EQUITY PRODUCTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Equity Contracts, Futures and Options)

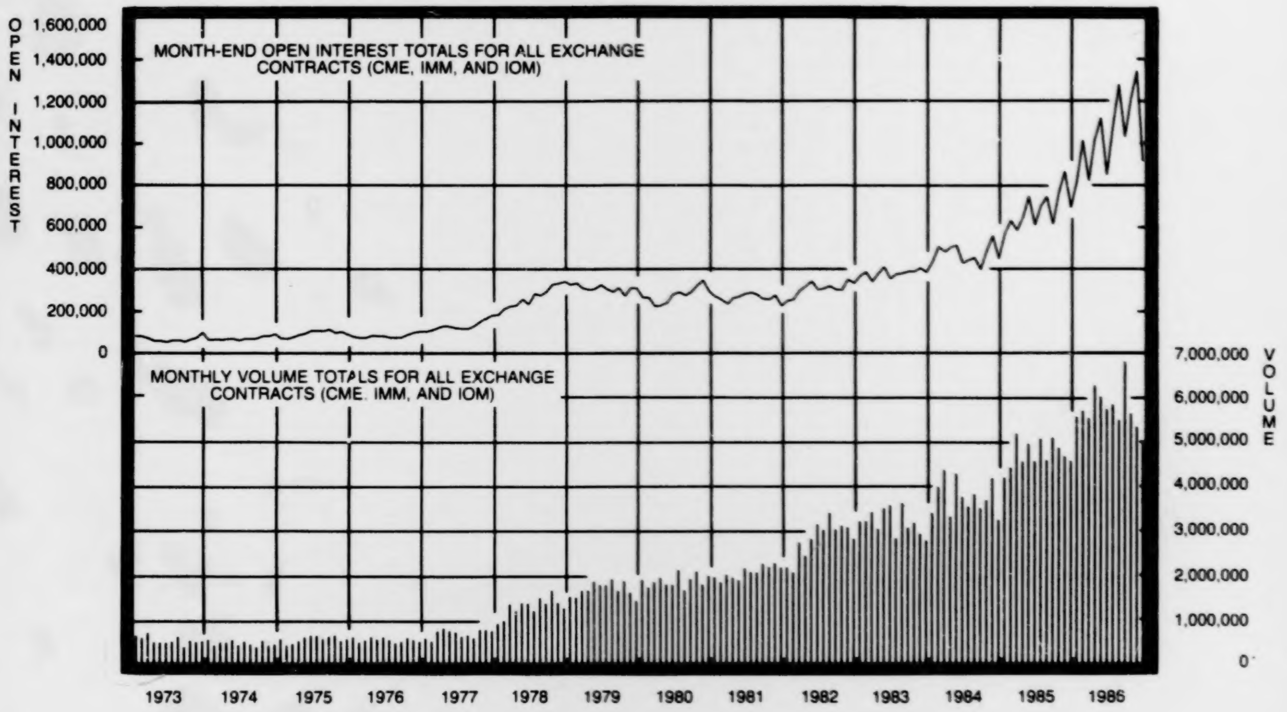
Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	120,863	137,623	....	109,214	179,047	Closed	160,474	....	225,183
2	101,254	....	....	126,567	141,783	183,674	108,175	....	179,541	160,295	....	229,147
3	102,504	117,248	149,345	126,632	....	181,996	110,375	....	181,595	162,873	192,755	223,992
4	....	121,340	148,756	124,054	....	180,949	Closed	185,189	183,249	....	191,867	222,722
5	....	121,129	150,942	....	145,563	182,088	....	180,667	184,414	....	193,597	222,059
6	103,240	123,324	156,464	....	148,531	182,847	....	183,296	....	162,697	196,986	....
7	104,342	126,964	159,570	123,404	147,799	....	117,426	177,441	....	164,938	200,885	....
8	107,836	....	....	124,749	153,441	....	121,233	176,173	164,951	168,582	....	222,688
9	99,224	....	....	123,744	155,028	185,528	125,382	....	185,560	172,547	....	222,166
10	100,844	127,537	161,994	125,457	....	187,443	128,213	....	192,673	171,592	204,141	221,807
11	....	122,577	169,419	124,203	....	187,806	134,922	179,855	208,298	....	206,738	220,487
12	....	124,528	174,470	....	159,024	191,460	....	191,878	221,272	....	210,435	221,526
13	102,588	127,375	175,151	....	161,708	192,367	....	184,904	....	170,299	213,312	....
14	102,518	126,324	180,449	121,960	167,200	....	143,506	184,894	....	172,711	218,440	....
15	102,590	....	....	124,333	169,967	....	150,540	183,575	227,459	175,271	....	226,708
16	102,424	....	....	124,938	171,481	190,208	154,947	....	229,168	178,009	....	228,356
17	101,924	Closed	181,303	124,009	....	191,626	156,393	....	233,350	182,318	219,387	230,057
18	....	129,028	181,553	122,816	....	193,704	162,443	185,276	233,991	....	228,647	230,011
19	....	128,987	183,496	....	170,405	193,079	....	185,469	187,364	....	225,417	178,141
20	101,549	130,628	183,012	....	171,977	141,101	....	182,472	....	183,568	227,676	....
21	101,615	134,027	150,693	123,648	173,381	....	163,843	180,900	....	187,806	224,222	....
22	104,327	....	....	123,584	171,862	....	164,603	169,733	144,962	188,051	....	109,997
23	107,307	....	....	126,554	174,726	96,811	165,110	....	140,948	189,847	....	111,009
24	109,417	138,876	107,105	126,435	....	101,981	167,475	....	143,088	190,569	223,600	111,854
25	....	141,149	109,068	128,897	....	102,761	168,312	169,818	146,535	....	223,340	Closed
26	....	142,542	112,076	....	Closed	102,651	....	177,799	149,644	....	222,822	112,141
27	109,187	149,377	117,712	....	175,950	102,629	....	175,873	....	190,939	Closed	....
28	109,871	149,576	Closed	132,180	179,483	....	178,431	177,198	....	190,746	222,205	....
29	113,929	....	....	135,591	180,739	....	175,715	178,316	155,588	192,415	....	112,352
30	114,151	....	....	133,176	182,660	103,908	176,326	....	156,591	191,447	....	113,062
31	117,360	....	118,927	....	....	....	176,233	....	....	189,990	....	114,827
Average	105,455	130,660	153,575	125,809	163,825	160,791	148,128	180,465	184,297	178,173	212,972	186,831

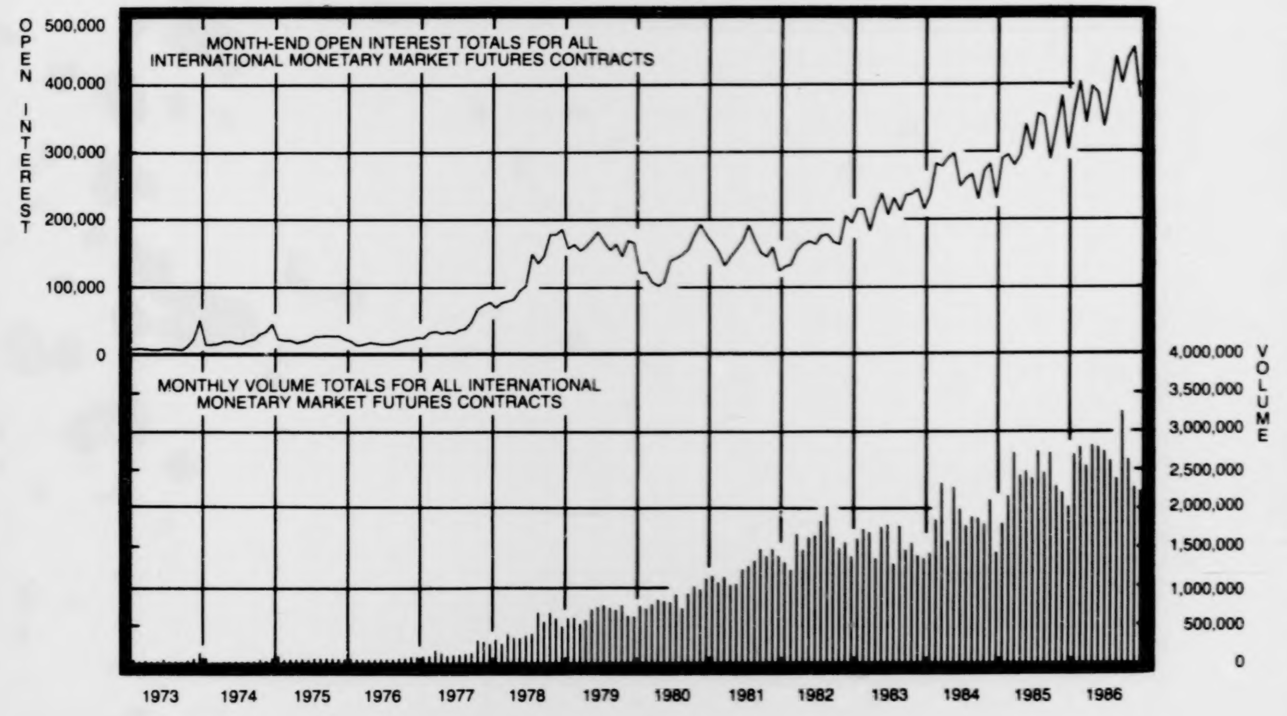
EQUITY OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (All Equity Options Contractc)

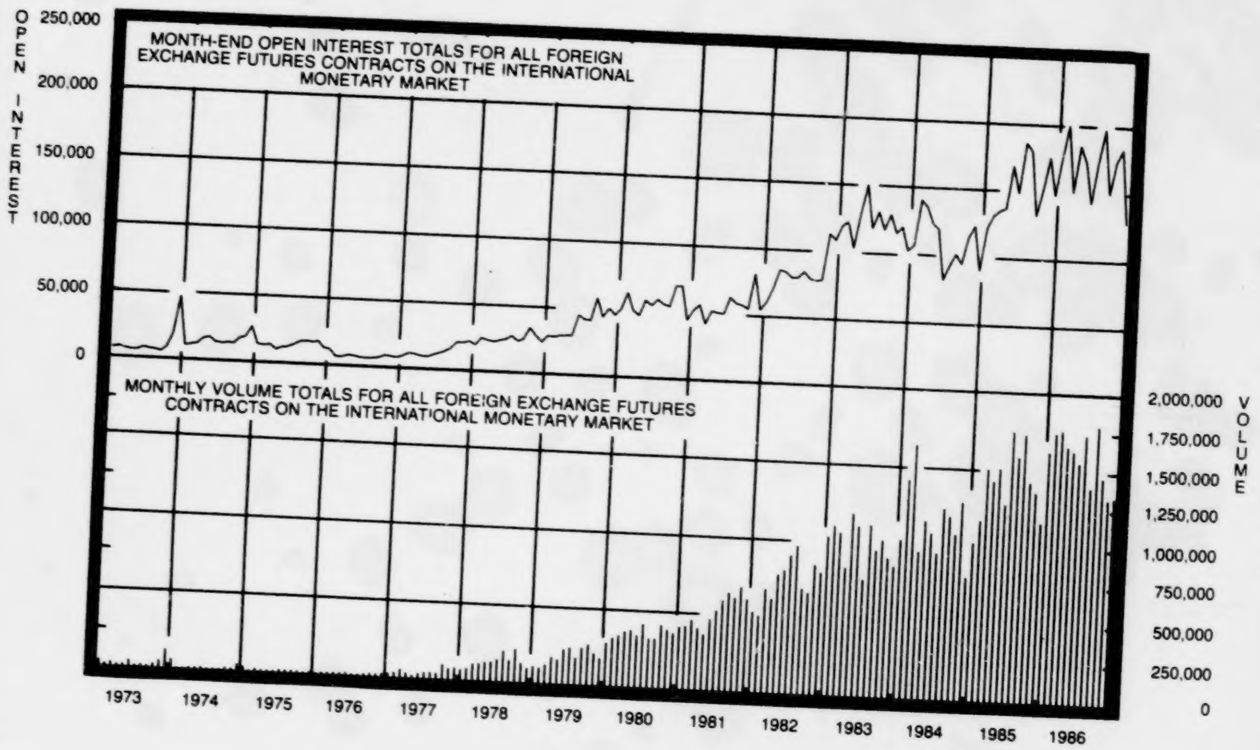
Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	4,635	5,948	....	7,972	4,430	Closed	6,395	....	11,360
2	2,878	....	....	3,377	4,760	8,580	2,948	....	7,643	4,818	....	15,983
3	2,644	9,600	5,449	3,541	....	6,843	4,838	....	9,071	7,860	7,865	15,936
4	....	11,332	6,977	5,127	....	7,338	Closed	13,620	8,553	....	7,182	8,094
5	....	5,645	10,389	....	5,829	3,797	....	7,488	10,498	....	8,253	8,932
6	1,773	7,631	11,541	....	4,592	5,203	....	9,670	....	3,320	8,103	....
7	4,041	9,051	8,650	5,713	4,156	....	7,874	10,598	....	3,964	8,541	....
8	10,741	....	....	5,476	3,898	....	5,983	6,754	8,390	6,836	....	9,844
9	9,360	....	....	6,061	3,076	7,916	4,206	....	11,643	5,315	....	7,766
10	4,480	6,714	6,629	3,080	....	7,671	5,712	....	11,057	2,114	7,618	8,841
11	....	4,593	14,633	3,222	....	5,174	8,620	9,304	29,029	....	7,348	19,570
12	....	3,744	13,669	....	3,907	3,843	....	24,411	25,201	....	10,115	8,706
13	5,544	6,533	6,073	....	4,738	10,848	....	21,663	....	834	8,885	....
14	3,431	6,716	7,185	2,422	3,771	....	5,985	11,161	....	2,931	24,142	....
15	2,839	....	....	3,013	5,654	....	7,493	6,173	14,905	6,956	....	9,205
16	2,382	....	....	6,117	9,259	7,084	6,820	....	12,320	9,832	....	7,568
17	3,112	Closed	7,530	5,636	....	6,151	5,073	....	9,146	5,642	17,325	5,981
18	....	10,209	6,778	4,247	....	7,210	15,538	7,467	7,418	....	50,434	6,547
19	....	6,362	4,772	....	5,079	6,818	....	6,445	9,127	....	19,412	8,732
20	2,493	3,969	4,323	....	5,936	8,601	....	14,092	....	5,464	14,274	....
21	5,448	6,939	3,387	4,172	6,296	....	5,059	6,851	....	4,534	26,756	....
22	5,090	....	....	5,596	10,529	....	5,230	12,017	3,842	3,891	....	2,541
23	5,492	....	....	5,804	8,258	3,576	5,357	....	3,508	11,181	....	2,507
24	5,689	7,568	3,935	4,229	....	4,438	5,037	....	3,964	5,140	14,630	776
25	....	7,130	2,489	5,023	....	3,422	5,098	4,921	5,507	....	10,935	Closed
26	....	5,414	3,495	....	Closed	2,766	....	9,387	3,523	....	8,929	386
27	4,824	6,956	6,738	....	9,632	1,489	....	8,338	....	4,393	Closed	....
28	8,397	8,549	Closed	6,301	10,383	....	17,088	5,688	....	4,910	5,616	....
29	11,227	....	....	8,066	7,866	....	12,532	5,454	4,203	3,529	....	2,273
30	4,754	....	....	7,766	11,564	3,871	15,974	....	4,912	8,828	....	1,640
31	8,274	....	3,526	....	....	....	6,134	....	....	5,948	....	2,166
Total	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354
Average	5,223	7,087	6,908	4,937	6,435	5,840	7,571	9,806	9,689	5,419	14,019	7,516

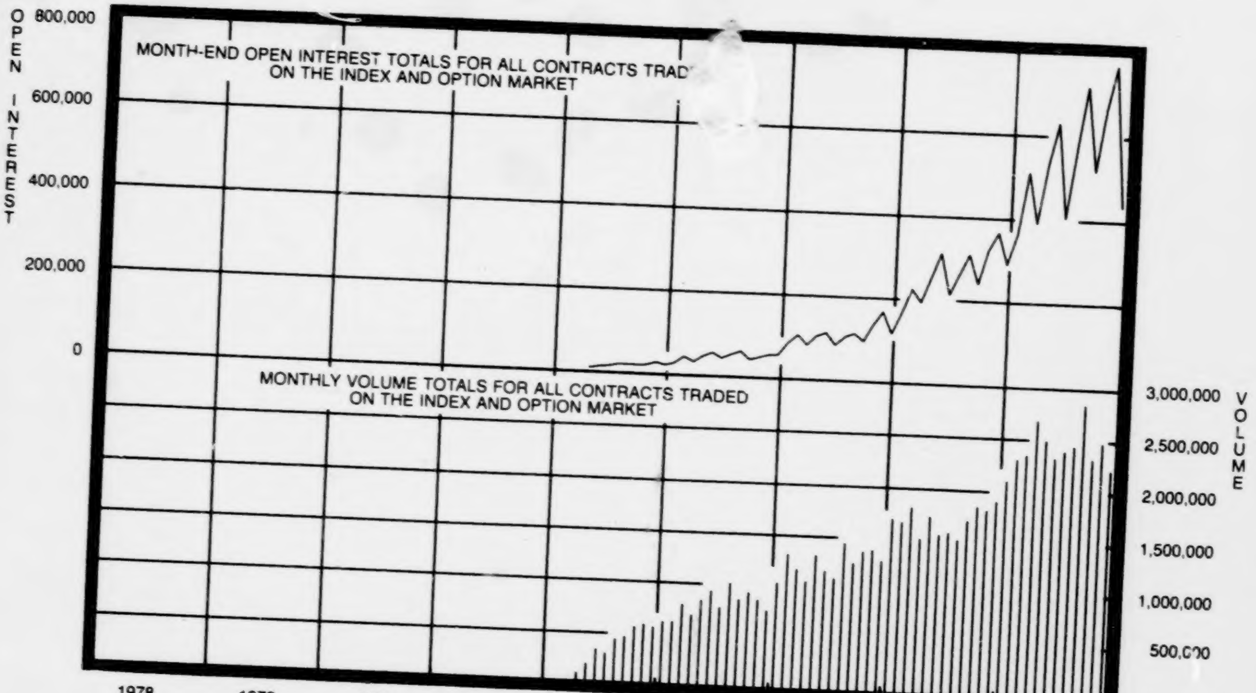
EQUITY OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Equity Options Contracts)

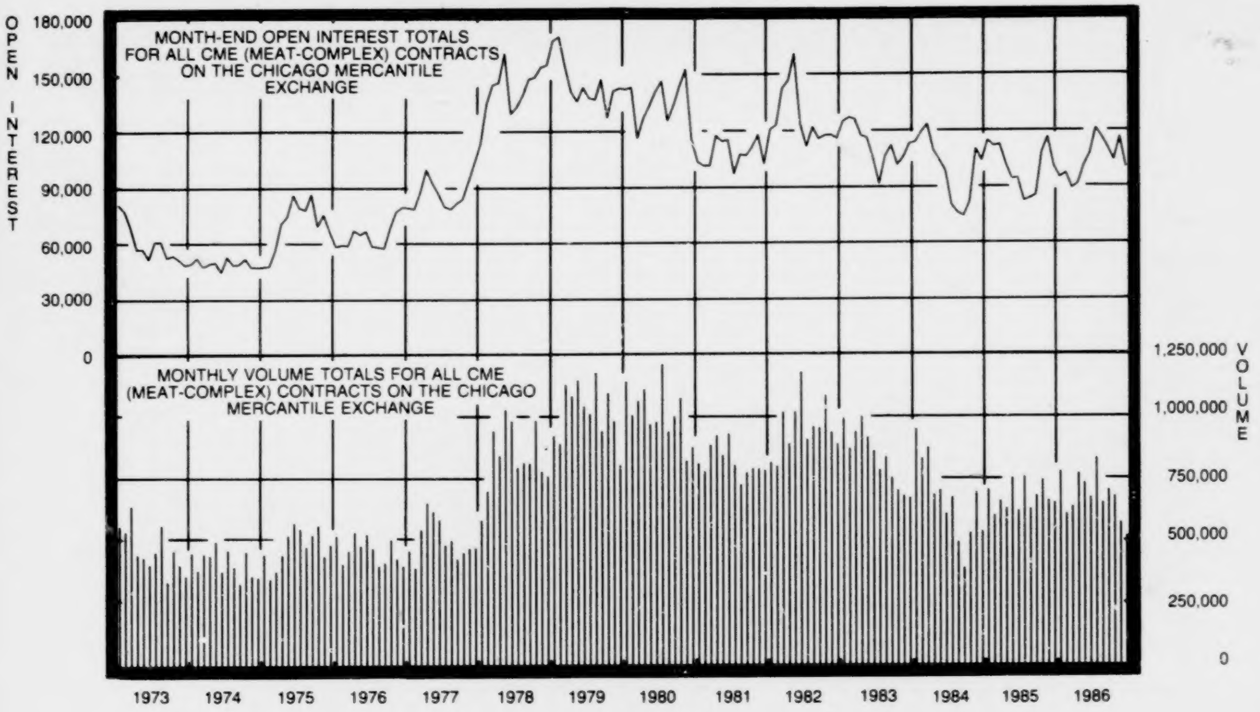
Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	41,813	60,375	....	24,908	64,937	Closed	32,318	....	79,174
2	38,198	....	....	42,850	61,657	83,559	25,804	....	72,394	32,736	....	80,253
3	38,437	52,786	63,026	44,167	....	84,516	28,640	....	73,300	33,077	53,348	82,569
4	....	53,318	64,487	45,398	....	85,797	Closed	69,446	74,238	....	55,183	82,068
5	....	54,219	66,994	....	62,762	85,871	....	70,149	76,087	....	55,802	82,947
6	38,820	54,978	71,227	....	63,494	86,927	....	71,997	....	33,178	57,656	....
7	39,894	55,865	73,668	46,926	63,505	....	31,193	66,859	....	33,712	60,569	....
8	41,561	....	....	47,948	63,478	....	32,198	65,734	77,744	35,434	....	82,382
9	39,422	....	....	49,017	63,733	87,627	33,385	....	78,790	36,476	....	81,466
10	40,404	55,387	74,029	49,046	....	88,393	34,781	....	84,152	37,058	63,320	81,307
11	....	54,454	75,884	49,807	....	89,040	40,596	66,077	87,334	....	64,547	82,461
12	....	54,945	76,667	....	64,893	89,241	....	77,926	88,807	....	67,048	83,287
13	40,196	55,575	73,825	....	65,658	88,779	....	73,604	....	36,988	69,280	....
14	40,150	55,525	74,608	49,692	66,642	....	43,829	74,767	....	37,028	75,325	....
15	40,373	....	....	50,024	67,751	....	45,695	75,096	90,639	38,742	....	84,305
16	40,571	....	....	49,399	70,253	88,110	47,992	....	89,996	41,467	....	85,379
17	40,846	Closed	73,916	49,306	....	87,859	49,756	....	89,558	42,924	75,598	84,969
18	....	55,429	74,468	49,488	....	86,558	54,347	75,956	89,052	....	74,865	85,605
19	....	55,613	75,016	....	71,605	85,457	....	76,963	37,292	....	74,044	30,289
20	41,134	55,671	75,050	....	73,150	29,406	....	75,056	....	44,355	74,272	....
21	42,326	56,787	43,456	49,905	74,052	....	54,175	74,279	....	45,858	76,096	....
22	44,520	....	....	50,824	74,845	....	53,660	67,550	26,174	46,123	....	18,105
23	46,509	....	....	51,884	76,770	17,871	54,921	....	27,367	46,778	....	18,551
24	48,501	58,308	35,673	52,743	....	18,724	57,389	....	28,140	47,226	76,653	18,787
25	....	59,670	36,341	53,857	....	19,273	58,973	68,158	29,538	....	78,731	Closed
26	....	60,219	36,945	....	Closed	19,989	....	69,479	29,974	....	78,247	18,783
27	48,976	61,321	40,029	....	77,936	20,283	....	69,440	....	47,941	Closed	....
28	48,778	62,721	Closed	55,959	79,808	....	65,103	70,440	....	49,046	77,854	....
29	51,497	....	....	58,265	80,891	....	64,954	71,200	30,676	49,735	....	19,147
30	51,613	....	....	59,677	82,837	20,390	63,674	....	31,280	51,077	....	19,134
31	53,103	....	40,344	....	....	....	64,118	....	....	51,725	....	19,394
Average	43,447	56,463	62,283	49,909	69,814	64,937	46,822	71,196	62,502	41,348	68,865	60,016


OPEN INTEREST
1,600,000
1,400,000
1,200,000
1,000,000
800,000
600,000
400,000
200,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
MONTHLY VOLUME TOTALS FOR ALL EXCHANGE CONTRACTS (CME, IMM, AND IOM)
VOLUME
7,000,000
6,000,000
5,000,000
4,000,000
3,000,000
2,000,000
1,000,000
0
1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986


OPEN INTEREST
500,000
400,000
300,000
200,000
100,000
0
MONTH-END OPEN INTEREST TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
MONTHLY VOLUME TOTALS FOR ALL INTERNATIONAL MONETARY MARKET FUTURES CONTRACTS
VOLUME
4,000,000
3,500,000
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
500,000
0
1973 1974 1975 1976 1977 1978 1979 1980 1981 1982 1983 1984 1985 1986


MONTH-END OPEN INTEREST TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
OPEN INTEREST
250,000
200,000
150,000
100,000
50,000
0
MONTHLY VOLUME TOTALS FOR ALL FOREIGN EXCHANGE FUTURES CONTRACTS ON THE INTERNATIONAL MONETARY MARKET
VOLUME
2,000,000
1,750,000
1,500,000
1,250,000
1,000,000
750,000
500,000
250,000
0
1973
1974
1975
1976
1977
1978
1979
1980
1981
1982
1983
1984
1985
1986


MONTH-END OPEN INTEREST TOTALS FOR ALL CONTRACTS TRAD ON THE INDEX AND OPTION MARKET
OPEN INTEREST
800,000
600,000
400,000
200,000
0
MONTHLY VOLUME TOTALS FOR ALL CONTRACTS TRADED ON THE INDEX AND OPTION MARKET
VOLUME
3,000,000
2,500,000
2,000,000
1,500,000
1,000,000
0
1978
1979
1980
1981
1982
1983
1984
1985
1986



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Metal Futures	425
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Agricultural Options	418
Currency Options	420
Interest Rate Options	422
Equity Options	424

MARKET DATA BY CONTRACT	PRICES	VOL. & OPN INT
Live Cattle Futures	141	142
Cattle Call Options	159,115	160,114
Cattle Put Options	161,113	162,112
Live Hog Futures	145	146
Live Hog Call Options	163,111	164,110
Live Hog Put Options	165,109	166,108
Pork Belly Futures	147	148
Pork Belly Call Options	167,107	168,106
Pork Belly Put Options	169,105	170,104
British Pound Futures	341	342
British Pound Call Options	371,303	372,302
British Pound Put Options	373,301	374,300
Canadian Dollar Futures	343	344
Canadian Dollar Call Options	267,207	268,206
Canadian Dollar Put Options	269,205	270,204
Deutschemark Futures	345	346
Deutschemark Call Options	359,315	360,314
Deutschemark Put Options	361,313	362,312
European Curr. Unit Futures	339	340
French Franc Futures	353	354
Japanese Yen Futures	347	348
Japanese Yen Call Options	367,307	368,306
Japanese Yen Put Options	369,305	370,304
Swiss Franc Futures	349	350
Swiss Franc Call Options	363,311	364,310
Swiss Franc Put Options	365,309	366,308
Eurodollar Futures	321	320
Eurodollar Call Options	463,411	464,410
Eurodollar Put Options	465,409	466,408
90-Day T-Bill Futures	325	324
90-Day T-Bill Call Options	467,407	468,406
90-Day T-Bill Put Options	469,405	470,404
Gold Bullion Futures	327	326
Domestic CD Futures	323	322
S&P 100 Futures	125	124
S&P OTC 250 Futures	119	118
Random Length Lumber Futures	139	140

MARKET DATA BY CONTRACT	PRICES	VOL. & OPN INT
S&P 500 Futures	127	126
S&P 500 Call Options	459,415	460,414
S&P 500 Put Options	461,413	462,412

SIMEX MARKET DATA BY CONTRACT		
British Pound Futures	198	199
Deutschemark Futures	198	197
Japanese Yen Futures	194	195
Gold Bullion Futures	298	299
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NOTE: SIMEX DATA ALSO UPDATED BY CLEARING HOUSE NIGHTLY ON (312)930-8501

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Equity	180	280
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ECONOMIC INDICATORS

COUNTRY	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1986 BALANCE OF TRADE												
United States(bln dlrs)	−16.460	−12.490	−14.520	−12.070	−14.210	−14.170	−18.040	−14.030	−12.560	−14.710	−19.220	....
United Kingdom (bln sterling)	+ .140	− .338	− 1.200	− .265	− .666	− .623	− .588	− 1.490	− .885	− .835	− 1.030	....
Canada (bln dlrs)	+ 1.000	+ .144	+ 1.270	+ 1.140	+ .902	+ .442	− .187	+ .500	+ 1.330	+ .823	....	....
West Germany (bln marks)	+ 7.000	+ 6.800	+ 8.400	+10.000	+ 8.100	+ 9.900	+10.900	+ 8.100	+10.400	+10.700	....	....
France (bln francs)	+ 3.500	− 2.600	− 4.800	− 2.100	− 1.260	+ 1.500	+ 3.200	− 2.900	− .100	....	....	....
Japan (bln dlrs)	+ 2.390	+ 4.780	+ 7.420	+ 7.660	+ 8.300	+ 7.810	+ 8.670	+ 8.110	+ 9.800	+ 8.720	+ 8.500	....
Switzerland (bln francs)	− .651	− .722	− .710	− .757	− .516	....	− .453	− .751	− .620	− .284	− .010	....
1986 BALANCE OF PAYMENTS–												
United States (bln dlrs, Qtrly)	....	....	−34.04	....	....	−34.41	....	....	−36.28	....	....	....
United Kingdom (bln dlrs, Qtrly)	....	....	....	....	....	....	....	....	....	....	....	....
Canada (bln dlrs, Qtrly)	....	....	....	....	....	....	....	....	....	....	....	....
West Germany (bln dlrs)	+ 4.50	+ 6.80	+ 4.70	+ 8.20	+ 5.90	+ 4.30	+ 5.80	+ 4.10	+ 6.70	+ 8.30	+ 9.80	....
France (bln dlrs)	....	....	....	+ 1.30	+ .80	....	....	+ .30	+ 3.80	+ 1.20	....	....
Japan (bln dlrs)	− 5.15	− 1.30	+ .75	− 1.34	− .86	− 2.43	− .62	− 5.47	− 3.87	− 8.08	− 9.33	....
Switzerland (bln dlrs, Annually)	....	....	....	....	....	....	....	....	....	....	....	....
1986 PRODUCER–WHOLESALE PRICE INDEX												
United States (1967 base)	269.9	292.3	288.1	286.9	288.9	288.9	287.7	286.4	287.5	290.5	290.7	....
United Kingdom (1980 base)	142.9	143.6	144.5	145.7	146.1	146.1	145.9	146.3	146.7	147.0	147.3	....
Canada (1980 base)	131.8	131.5	131.0	130.5	129.5	129.5	....	....	....	....	....	....
West Germany (1980 base)	115.0	114.7	113.6	113.2	112.2	109.1	106.8	106.6	107.2	105.8	105.1	....
France (1962 base)	....	....	....	....	....	....	....	....	....	....	....	....
Japan (1980 base)	96.9	95.0	92.9	91.6	90.7	90.1	89.1	88.3	87.4	86.7	87.0	....
Switzerland (1963 base)	177.1	176.1	174.7	174.0	173.3	172.6	171.7	171.2	170.7	170.1	168.8	....
1986 CONSUMER PRICE–COST OF LIVING INDEX												
United States (1967 base)	....	323.2	....	325.3	326.3	327.5	327.5	328.6	324.9	325.4	330.8	....
United Kingdom (1974 base)	379.7	381.1	381.6	385.3	386.0	385.8	384.7	385.9	387.8	388.4	391.7	....
Canada (1981 base)	130.1	130.6	130.9	131.1	131.6	131.9	132.9	133.3	133.3	134.0	134.7	....
West Germany (1980 base)	121.7	121.2	121.0	120.9	120.9	121.1	120.5	120.3	120.5	120.1	119.9	....
France (1980 base)	160.1	159.7	160.1	160.7	161.0	161.5	161.7	162.3	162.9	163.2	....	....
Japan (1980 base)	115.4	114.9	114.6	115.0	115.8	115.2	100.4*	100.2*	100.7*	100.8*	100.3*	....
Switzerland (1982 base)	108.4	108.4	108.6	108.5	108.2	108.2	107.6	107.9	108.0	108.1	108.3	....
*Base 1985 = 100												
1986 UNEMPLOYMENT–(Percent of Labor Force)												
United States	6.7	7.3	7.2	7.1	7.3	7.1	6.9	6.8	7.0	7.0	7.0	....
United Kingdom	13.2	13.2	13.1	13.2	....	13.1	11.7	11.7	11.6	11.5	11.4	....
Canada	9.8	9.8	9.6	9.6	9.6	9.5	9.9	9.7	9.5	9.4	9.4	....
West Germany	10.4	10.4	9.8	9.0	8.5	8.4	8.6	8.5	8.2	8.1	8.3	....
France (number in mlns)	2.3	2.3	2.3	2.4	2.4	2.4	2.4	2.4	....	....	....	....
Japan (number in mlns)	1.6	1.6	1.8	1.8	1.6	1.6	1.6	1.6	1.6	1.6	1.5	....
Switzerland	1.0	1.0	0.9	0.9	0.8	0.8	0.7	0.7	0.7	0.7	0.8	....
1986 RESERVES												
United States (bln dlrs)	32.58	34.41	33.83	35.40	34.16	35.51	36.35	37.08	37.00	38.02	....	....
United Kingdom (bln dlrs)	15.56	15.81	16.25	18.99	19.17	19.91	19.08	18.92	22.43	21.99	22.01	21.92
Canada (bln dlrs)	3.24	4.48	3.28	3.47	3.45	....	3.47	3.23	3.11	3.71	3.89	4.10
West Germany (bln dlrs)	45.10	46.70	45.48	45.63	43.23	44.63	45.34	46.73	48.97	52.92	....	....
France (bln francs)	....	412.10	411.60	459.41	462.57	452.84	440.93	441.97	437.56	431.26	420.41	....
Japan (bln dlrs)	26.96	27.58	27.92	31.11	32.48	33.91	38.33	41.21	41.46	41.68	41.98	42.24
Switzerland (bln dlrs)	15.39	15.57	16.80	16.16	16.48	16.98	16.95	17.665	18.36	17.61	....	....
1986 INDUSTRIAL PRODUCTION INDEX												
United States (1977 base)	126.4	125.7	124.8	124.6	124.1	....	124.8	125.2	125.2	125.9	....	....
United Kingdom (1980 base)	109.4	110.1	109.3	110.1	108.3	107.0	109.8	110.5	110.9	110.0	....	....
Canada (1980 base)	111.3	112.4	108.5	111.9	109.6	....	....	....	....	....	....	....
West Germany (1980 base)	104.9	103.5	102.5	106.2	102.7	105.9	106.9	105.8	105.0	106.0	106.8	....
France (1970 base)	131.0	133.0	133.0	137.0	130.0	136.0	137.0	138.0	137.0	137.0	....	....
Japan (1980 base)	121.3	121.2	121.7	121.7	122.1	122.7	122.3	119.0	123.1	120.7	118.9	....
Switzerland (1980 base: qtrly)	....	....	....	....	....	....	....	....	....	....	....	....

1986 WEEKLY AVERAGE MONEY MARKET RATES (% per annum)
(According to the Federal Reserve Bank)

WK END	U.S. Treasury Bills — Market Yields 3-Mo.	Market Yields 6-Mo.	Market Yields 1 Yr.	Rates on New Issues 3-Mo.	Rates on New Issues 6-Mo.	Cert. of Dep. Deposits 3-Mo.	Cert. of Dep. Deposits 6-Mo.	Euro Dollar 3-Mo.	Federal Funds Rate	Prime Comm. Paper 3-Mo.	Prime Comm. Paper 6-Mo.	Prime Bankers' Acceptances, 90-Days	Money Supply (bln dlrs) M-1	M-2	M-3	Broker Loan
Jan 3...	7.04	7.11	7.12	7.04	7.07	7.74	7.73	7.91	9.55	7.73	7.59	7.62	624.7	2563.1	3213.5	9½-¼
10...	7.13	7.20	7.21	7.05	7.11	7.81	7.81	7.99	8.20	7.68	7.58	7.64	628.5	2563.6	3213.4	9
17...	7.17	7.26	7.32	7.23	7.28	7.91	7.93	6.13	7.92	7.78	7.71	7.69	622.3	2563.6	3213.5	9
24...	6.99	7.13	7.21	6.98	7.14	7.84	7.85	8.06	7.87	7.71	7.64	7.60	626.3	2563.6	3213.1	9
31...	6.98	7.07	7.11	6.92	7.03	7.76	7.76	7.96	7.83	7.66	7.59	7.58	628.6	2567.1	3211.6	9
Feb 7...	7.06	7.11	7.12	6.99	7.06	7.73	7.74	7.93	7.97	7.63	7.55	7.56	624.6	2566.1	3211.2	8¾
14...	7.11	7.18	7.17	7.18	7.23	7.74	7.77	7.95	7.85	7.67	7.60	7.59	630.6	2569.3	3222.3	8¾
21...	7.05	7.11	7.11	6.97	7.03	7.67	7.68	7.90	7.84	7.63	7.52	7.50	634.0	2577.0	3239.8	8¾
28...	7.04	7.04	7.02	6.96	7.00	7.62	7.62	7.86	7.82	7.59	7.48	7.50	631.8	2576.2	3238.6	8¾
Mar 7...	6.79	6.77	6.76	6.92	6.87	7.46	7.46	7.70	7.89	7.40	7.27	7.27	637.6	2576.1	3238.6	8½
14...	6.59	6.58	6.59	6.55	6.54	7.19	7.18	7.41	7.52	7.13	7.04	7.05	638.4	2776.2	3239.2	8¼-½
21...	6.49	6.55	6.57	6.52	6.55	7.17	7.16	7.39	7.47	7.13	7.01	7.04	639.3	2589.9	3258.6	8¼-½
28...	6.39	6.42	6.46	6.36	6.43	7.16	7.15	7.43	7.25	7.13	7.00	7.01	640.1	2590.3	3258.6	8½
Apr 4...	6.31	6.30	6.27	6.35	6.32	7.02	6.94	7.23	7.39	7.02	6.82	6.80	641.5	2590.3	3258.0	8¼-½
11...	6.07	6.08	6.03	6.19	6.17	6.62	6.57	7.01	7.05	6.66	6.53	6.46	645.6	2590.4	3258.1	8
18...	5.84	5.87	5.85	5.84	5.93	6.44	6.41	6.71	6.97	6.41	6.30	6.30	648.6	2621.0	3287.8	7¾
25...	6.03	6.06	6.08	5.86	5.87	6.47	6.47	6.56	6.92	6.44	6.34	6.44	644.7	2620.8	3287.7	7¾
May 2...	6.11	6.15	6.17	6.08	6.14	6.56	6.54	6.78	6.88	6.55	6.44	6.46	656.0	2621.6	3288.8	7¾
9...	6.05	6.08	6.10	6.07	6.09	6.53	6.50	6.74	6.87	6.53	6.42	6.39	658.9	2621.6	3288.8	7¾
16...	6.14	6.15	6.24	6.07	6.10	6.64	6.65	6.79	6.82	6.61	6.5[illegible]	6.57	660.5	2647.7	3307.0	7¾
23...	6.20	6.25	6.33	6.22	6.28	6.75	6.75	6.98	6.87	6.70	6.63	6.63	663.2	2647.0	3306.6	7¾
30...	6.24	6.32	6.37	6.15	6.21	6.71	6.71	6.91	6.85	6.69	6.61	6.61	666.9	2646.9	3306.7	7¾
Jne 6...	6.42	6.48	6.55	6.33	6.41	6.83	6.86	7.01	6.95	6.78	6.75	6.74	668.5	2647.0	3307.2	7¾
13...	6.29	6.38	6.43	6.31	6.39	6.81	6.82	7.01	6.89	6.77	6.71	6.64	666.4	2667.3	3326.9	7¾-8
20...	6.10	6.19	6.21	6.11	6.18	6.68	6.67	6.94	6.87	6.69	6.59	6.54	666.3	2667.3	3326.9	7¾-8
27...	6.07	6.08	6.14	6.09	6.13	6.62	6.59	6.91	6.86	6.64	6.51	6.52	673.9	2667.4	3321.1	7¾-8
Jly 4...	5.97	5.93	5.98	5.99	5.96	6.51	6.48	6.76	7.02	6.56	6.41	6.37	673.1	2668.9	3322.5	7¾
11...	5.86	5.88	5.92	5.85	5.85	6.43	6.41	6.65	6.87	6.45	6.32	6.31	677.7	2668.9	3322.5	7½
18...	5.75	5.81	5.83	5.78	5.80	6.33	6.32	6.54	6.51	6.26	6.19	6.19	676.9	2697.1	3358.5	7½
25...	5.78	5.84	5.89	5.72	5.77	6.31	6.31	6.46	6.42	6.22	6.17	6.15	679.6	2698.9	3369.0	7½
Aug 1...	5.83	5.85	5.91	5.86	5.89	6.29	6.30	6.49	6.32	6.21	6.16	6.15	684.9	2698.5	3371.5	7½
8...	5.71	5.77	5.81	5.70	5.73	6.21	6.21	6.38	6.36	6.20	6.13	6.07	688.1	2698.5	3374.7	7½
15...	5.60	5.59	5.67	5.60	5.60	6.03	6.02	6.26	6.31	6.05	5.93	5.92	688.6	2722.5	3398.7	7¼
22...	5.48	5.50	5.52	5.64	5.65	5.82	5.81	6.04	6.38	5.82	5.73	5.71	693.0	2723.4	3399.5	7¼
29...	5.27	5.31	5.36	5.32	5.35	5.57	5.57	5.79	5.87	5.57	5.49	5.44	695.3	2723.6	3399.9	6⅞-7
Sep 5...	5.21	5.26	5.35	5.12	5.17	5.49	5.49	5.59	5.83	5.49	5.39	5.41	691.3	2723.7	3399.8	6⅞-7¼
12...	5.20	5.36	5.46	5.24	5.35	5.71	5.72	5.79	5.82	5.67	5.60	5.62	695.1	2723.7	3399.8	6⅞-7½
19...	5.18	5.37	5.48	5.16	5.34	5.75	5.76	5.96	5.88	5.73	5.66	5.64	693.6	2740.6	3424.7	6⅞-7¼
26...	5.24	5.38	5.47	5.25	5.40	5.79	5.80	6.00	5.81	5.74	5.69	5.67	701.3	2741.3	3425.2	6⅞-7¼
Oct 3...	5.19	5.35	5.47	5.20	5.37	5.77	5.77	5.99	6.08	5.76	5.70	5.63	696.5	2741.0	3424.9	6¾-7
10...	5.05	5.10	5.27	5.08	5.13	5.59	5.59	5.84	5.75	5.61	5.53	5.43	702.6	2740.7	3424.8	6¾
17...	5.20	5.28	5.41	5.13	5.22	5.69	5.69	5.79	5.83	5.67	5.59	5.60	704.2	2764.4	3443.5	6¾
24...	5.29	5.37	5.49	5.30	5.39	5.78	5.79	5.95	5.91	5.74	5.68	5.67	703.4	2764.1	3443.5	6¾
31...	5.19	5.27	5.43	5.18	5.21	5.68	5.69	5.94	5.86	5.69	5.61	5.59	712.8	2764.8	3444.2	6¾
Nov 7...	....	....	....	....	....	....	....	....	....	....	....	....	712.3	2763.9	3443.8	6¾-7
14...	....	....	....	....	....	....	....	....	....	....	....	....	711.6	2780.1	3460.6	6¾-7
21...	....	....	....	....	....	....	....	....	....	....	....	....	721.4	2780.1	3460.6	7-7¼
28...	....	....	....	....	....	....	....	....	....	....	....	....	720.7	2780.6	3460.3	7
Dec 5...	....	....	....	....	....	....	....	....	....	....	....	....	722.5	2781.2	3461.5	7¼
12...	....	....	....	....	....	....	....	....	....	....	....	....	731.0	2781.2	3461.5	7-7¼
19...	....	....	....	....	....	....	....	....	....	....	....	....	....	....	....	7½-¾
26...	....	....	....	....	....	....	....	....	....	....	....	....	....	....	....	7½-8

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	61.25	61.45	57.10	58.10	58.76	2	2	14,807	6,275	229,398	30,523	9,909	9,909
Feb.	58.50	59.07	55.67	....	57.20	....	1	6,365	1,065	37,527	9,696	....	....
Year....	61.25	61.45	55.67	....	57.98	2	3	14,807	1,065	266,925	30,523	....	....

APRIL 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	61.45	64.00	59.02	61.90	61.08	2	2	10,383	5,593	165,687	24,500	17,033	24,500
Feb.	62.20	62.65	57.40	61.37	60.44	2	3	14,697	7,420	219,699	29,781	24,649	28,281
Mar.	60.65	61.75	56.82	56.82	58.84	....	2	17,552	3,157	230,792	29,362	12,873	12,873
Apr.	55.50	57.80	52.60	....	55.46	3	3	7,928	406	49,242	11,230	....	....
Year....	61.45	64.00	52.60	....	58.95	7	10	17,552	406	665,420	29,781	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	61.50	63.15	58.65	61.97	60.80	....	1	7,196	2,480	80,551	12,769	8,835	12,679
Feb.	62.10	62.50	58.10	60.32	60.47	1	2	7,361	2,746	95,284	18,076	13,103	18,076
Mar.	59.90	60.52	58.20	58.25	59.32	....	1	8,591	2,856	123,151	25,255	17,547	25,213
Apr.	56.75	57.55	53.17	57.20	55.26	3	6	15,686	3,373	256,292	26,247	23,133	23,133
May....	57.20	59.35	53.40	54.07	56.53	1	3	15,639	5,625	203,963	23,916	11,625	11,625
Jne.	53.85	57.10	52.42	....	54.22	....	....	5,452	516	41,347	10,667	....	....
Year....	61.50	63.15	52.42	....	57.77	5	13	15,686	516	800,588	26,247	....	....

AUGUST 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	60.40	61.00	57.65	59.95	59.26	....	....	1,105	277	12,428	4,172	2,433	4,167
Feb.	59.95	60.20	56.80	58.12	58.52	1	....	2,181	386	21,065	5,726	4,225	5,653
Mar.	57.80	58.40	56.12	56.12	57.46	....	1	3,278	1,159	42,420	9,494	5,697	9,494
Apr.	54.85	55.95	50.85	54.57	53.23	3	6	6,161	2,853	98,702	15,268	10,259	15,268
May....	54.15	56.10	50.45	51.40	53.28	....	3	10,334	3,531	138,811	22,332	15,048	22,332
Jne.	50.95	58.47	49.85	56.70	53.16	3	1	15,450	973	201,215	26,485	23,215	26,485
Jly.	56.40	59.85	54.70	57.80	57.30	2	2	11,936	4,318	193,110	27,358	13,219	13,219
Aug.	58.10	61.60	57.85	....	60.10	....	....	6,622	1,070	43,728	12,923	....	....
Year....	60.40	61.60	49.85	....	56.54	9	13	15,450	277	751,479	27,358	....	....

OCTOBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	59.00	59.50	56.95	58.32	57.95	....	....	317	32	4,035	2,078	1,122	2,007
Feb.	58.25	58.70	55.70	56.92	57.25	1	....	558	125	6,263	2,665	2,042	2,595
Mar.	56.85	57.37	55.12	55.12	56.46	....	1	714	240	9,144	3,575	2,550	3,575
Apr.	54.12	55.30	50.10	54.05	52.73	2	4	2,950	743	38,511	6,752	3,856	6,752
May....	53.80	54.85	50.15	50.32	52.38	....	2	3,019	1,953	53,677	11,309	6,962	11,309
Jne.	50.25	56.97	49.45	55.30	52.24	3	1	5,802	612	75,901	14,868	11,584	14,305
Jly.	54.90	60.65	53.97	59.05	57.19	2	1	9,580	1,840	129,260	24,378	13,923	24,378
Aug.	59.25	61.85	58.20	61.77	59.80	....	....	13,061	5,316	201,770	27,921	24,198	27,921
Sep.	61.85	62.65	59.07	59.92	61.30	....	2	11,713	4,602	169,154	27,335	11,484	11,484
Oct.	60.40	62.97	58.70	....	61.28	....	....	7,245	1,137	44,966	10,874	....	....
Year....	59.00	62.97	49.45	....	56.86	8	11	13,061	32	732,681	27,921	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	60.25	60.85	58.75	60.00	59.65	....	....	92	2	537	286	152	286
Feb.	60.02	60.25	57.55	58.52	58.96	....	....	148	10	1,096	565	289	551
Mar.	58.60	59.00B	56.27	56.27	58.02	....	1	316	31	2,483	1,269	575	1,269
Apr.	55.70	56.75	51.75	55.65	54.36	2	3	1,425	350	16,356	5,519	1,556	5,519
May....	55.45	56.05	52.15	52.32	53.90	....	2	1,965	677	24,454	8,291	5,534	8,291
Jne.	52.45	57.87	51.60	55.85	53.93	3	....	5,592	541	42,991	11,575	8,718	11,575
Jly.	55.60	59.95	54.80	58.27	57.44	2	1	6,292	2,656	93,132	17,640	11,676	17,267
Aug.	58.45	59.60	56.70	59.42	58.09	....	....	6,239	2,471	88,607	19,959	17,131	19,959
Sep.	59.42	59.95	55.90	56.20	58.00	....	1	11,154	3,647	142,212	25,475	20,173	25,107
Oct.	56.65	60.55	54.80	59.57	57.70	1	....	15,226	3,982	218,015	27,281	23,222	24,370
Nov.	59.85	62.12	59.35	62.10	60.93	....	....	11,450	4,414	152,242	24,738	14,974	14,974
Dec.	62.20	62.75	58.90	....	60.59	....	....	6,929	1,300	55,057	13,716	....	....
Year....	60.25	62.75	51.60	....	57.63	8	8	15,226	2	837,182	27,281	....	....

FEBRUARY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	60.00	60.50B	59.00A	60.05	59.96	....	....	6	....	13	11	1	11
Feb.	60.00	60.30B	58.00A	58.80	59.16	....	....	21	....	81	47	12	47
Mar.	58.52	59.05B	56.57	56.57	58.25	....	1	37	....	177	126	52	124
Apr.	55.60	56.80	52.05	55.45	54.67	1	2	539	28	2,638	1,349	162	1,349
May....	55.35	56.07	52.15	52.70	54.22	....	2	324	46	2,645	1,766	1,242	1,766
Jne.	52.80	56.67	51.70	54.10	53.35	2	1	2,140	58	10,400	4,523	1,779	4,523
Jly.	54.15	58.80	53.50	56.85	56.00	1	1	2,431	459	23,955	7,676	4,756	7,676
Aug.	56.95	58.47	55.90	58.40	57.03	....	....	2,659	527	28,031	10,451	7,708	10,451
Sep.	58.45	58.72	55.60	55.75	57.17	....	....	4,012	1,237	54,156	13,675	10,327	13,675
Oct.	56.15	57.42	54.25	56.95	56.01	1	1	5,090	1,307	70,767	17,161	12,759	17,161
Nov.	56.90	59.50	56.60	59.17	58.15	....	....	6,596	1,912	81,275	24,678	17,477	24,678
Dec.	59.15	59.55	55.37	55.52	56.80	....	....	11,862	1,076	137,293	25,583	24,006	24,411
Year....	60.00	60.50B	51.70	55.52	56.73	5	8	11,862	....	411,431	25,583	1	24,411

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE FUTURES PRICES

APRIL 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	58.00	59.00B	57.15	57.30	58.64	....	1	2	....	3	3	1	3
Apr.	57.10	57.50B	53.35	56.85	55.75	1	1	82	....	341	224	11	224
May	56.85	57.00	53.70	54.20	55.34	....	3	124	6	586	391	259	384
Jne.	53.50	57.95	53.30	55.60	54.84	2	....	605	9	2,440	1,370	387	1,370
Jly.	55.30	59.87	55.12	57.85	57.20	1	....	1,201	97	8,088	3,679	1,492	3,679
Aug.	58.10	59.25	56.85	59.15	57.97	....	....	994	105	8,814	5,007	3,724	5,007
Sep.	59.15	59.70	56.80	56.95	58.13	....	....	1,347	372	15,738	7,152	5,171	7,152
Oct.	57.00	57.87	55.50	57.30	56.92	....	....	2,818	644	30,310	10,601	7,579	10,601
Nov.	57.40	59.25	57.10	58.55	58.32	....	....	3,075	1,057	37,223	15,373	10,591	15,112
Dec.	58.60	58.85	55.50	56.15	56.80	....	....	4,013	407	54,492	17,504	15,426	17,503
Year	58.00	59.87	53.30	56.15	56.99	4	5	4,013	....	158,035	17,504	1	17,503

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	56.00	57.70	54.70A	55.30	56.09	....	1	11	....	49	29	....	29
Jne.	54.90	58.60	54.25	56.25	55.62	1	....	102	....	168	162	29	162
Jly.	55.95	60.00	55.85A	58.30	57.59	....	1	202	9	1,154	616	179	616
Aug.	58.25	58.75	57.00	58.75	57.87	....	...	325	6	1,969	1,275	658	1,275
Sep.	58.75	59.25	56.30	56.82	57.78	....	....	872	74	5,085	2,715	1,299	2,715
Oct.	56.95	57.45	55.25	57.05	56.62	....	....	815	209	10,685	4,217	2,871	4,190
Nov.	56.95	58.07	56.50	57.20	57.29	....	....	1,381	376	14,588	7,299	4,246	7,299
Dec.	57.20	57.50	54.90	55.55	56.08	....	....	1,782	412	19,459	9,783	7,502	9,767
Year	56.00	60.00	54.25	55.55	56.87	1	2	1,782	....	53,157	9,783	....	9,767

AUGUST 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	57.30	57.45	56.50	57.45	57.00		....	16	....	63	49	....	49
Sep.	57.45	58.00	55.20A	55.40	56.37		....	151	1	676	401	78	401
Oct.	55.60	56.25	54.50	56.05	55.46		....	307	2	1,701	1,083	420	1,083
Nov.	55.85	56.70	55.20	55.90	56.01	....	....	626	31	2,989	1,838	1,141	1,838
Dec.	56.10	56.20	54.25	54.62	55.19	....	....	406	45	3,632	2,724	1,861	2,724
Year	57.30	58.00	54.25	54.62	56.00	....	....	626	....	9,061	2,724	....	2,724

OCTOBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	55.90	55.90	54.15	54.30	55.01	....	....	48	....	64	46	2	46
Oct.	54.60	55.30B	53.80	54.85	54.45	....	....	72	1	413	262	64	262
Nov.	54.90	55.67	54.30	54.75	54.86	....	....	123	3	1,038	745	288	745
Dec.	54.70	55.15	53.60	53.60	54.10	....	....	507	29	2,906	1,893	788	1,893
Year	55.90	55.90	53.60	53.60	54.60	....	....	507	....	4,421	1,893	2	1,893

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	56.00	56.00	55.00	55.30	55.46	....	....	2	....	4	3	....	1
Nov.	56.50	56.80	56.05A	56.10	55.74	....	....	6	....	17	15	1	12
Dec.	56.10	56.10	54.50	54.52	55.28	....	....	53	....	137	123	12	123
Year	56.00	56.80	54.50	54.52	55.49	....	....	53	....	158	123	....	123

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.50	4.50	3.50	....	4.72	....	....	1	....	3	3	....	....
Year. . . .	3.50	4.50	3.50	....	4.72	....	....	1	....	3	3	....	....

FEBRUARY 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.97	3.70	1.60	6.22	3.08	....	....	10	....	24	161	....	....
Year. . . .	2.97	3.70	1.60	6.22	3.08	....	....	10	....	24	161	....	....

FEBRUARY 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.67	2.67	.52	4.57	1.54	....	....	434	....	2,012	853	....	....
Year. . . .	2.67	2.67	.52	4.57	1.54	....	....	434	....	2,012	853	....	....

FEBRUARY 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.90	1.90	.10	....	.48	....	....	1,161	102	5,602	1,257	....	....
Year. . . .	1.90	1.90	.10	....	.48	....	....	1,161	102	5,602	1,257	....	....

FEBRUARY 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.10	1.10	CAB	2.00	.29	....	....	566	....	3,752	2,951	....	....
Year. . . .	1.10	1.10	CAB	2.00	.29	....	....	566	....	3,752	2,951	....	....

FEBRUARY 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.40	.40	CAB	1.20	.14	....	....	581	....	1,875	2,540	....	....
Year. . . .	.40	.40	CAB	1.20	.14	....	....	581	....	1,875	2,540	....	....

FEBRUARY 1986 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.20	.20	CAB	CAB	.03	....	....	367	....	623	1,753	1,443	1,447
Year. . . .	.20	.20	CAB	CAB	.03	....	....	367	....	623	1,753	1,443	1,447

FEBRUARY 1986 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.02	.02	CAB	CAB	.01	....	....	10	....	25	2,092	2,069	2,069
Year. . . .	.02	.02	CAB	CAB	.01	....	....	10	....	25	2,092	2,069	2,069

FEBRUARY 1986 70 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	20	....	23	635	....	....
Year. . . .	....	....	CAB	CAB	.00	....	....	20	....	23	635	....	....

APRIL 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	5.75B	5.50A	6.15	5.63	....	....	....	....	....	9	9	9
Feb.	3.90	5.85	2.75	5.45	4.81	....	....	110	....	240	104	9	101
Mar.	2.02	2.95	1.30	....	3.05	....	....	78	....	149	168	....	....
Year. . . .	3.90	5.85	1.30	....	4.50	....	....	110	....	389	168	....	....

APRIL 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.05	6.25	3.05	4.45	4.14	....	....	226	....	275	267	169	169
Feb.	3.50	4.90B	1.47	3.67	3.27	....	....	330	....	1,202	544	142	314
Mar.	2.70	3.85B	.22	....	1.59	....	....	498	....	2,522	753	....	....
Year. . . .	3.05	6.25	.22	....	3.00	....	....	498	....	3,999	753	....	....

APRIL 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.00	4.60	1.80	3.00	2.91	....	....	239	3	1,561	1,681	1,293	1,340
Feb.	2.20	3.25B	.80	2.27	2.03	....	....	633	....	4,527	1,869	1,342	1,558
Mar.	1.80	2.45	.02	....	.76	....	....	827	149	5,822	1,661	....	....
Year. . . .	3.00	4.60	.02	....	1.90	....	....	827	....	11,910	1,869	....	....

APRIL 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.15	3.25	1.10	1.85	1.92	....	....	322	13	2,429	1,889	1,720	1,832
Feb.	2.15	2.15	.45	1.20	1.17	....	....	686	131	7,840	2,783	1,891	2,641
Mar.	.85	1.20	CAB	CAB	.30	....	....	651	107	3,805	2,952	....	....
Year. . . .	2.15	3.25	CAB	CAB	1.13	....	....	686	13	14,074	2,952	....	....

APRIL 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.25	2.25	.65	1.07	1.22	....	....	622	29	3,542	2,007	1,367	2,007
Feb.	1.20	1.27	.20	.55	.60	....	....	493	87	4,907	2,171	1,905	1,943
Mar.	.37	.60	CAB	CAB	.13	....	....	397	1	1,598	1,991	1,645	1,645
Year. . . .	1.25	2.25	CAB	CAB	.65	....	....	622	1	10,047	2,171	1,367	1,645

APRIL 1986 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.65	1.45	.35	.57	.73	....	....	295	2	1,727	1,330	773	1,300
Feb.	.65	.67	.10	.22	.28	....	....	399	....	2,037	1,414	1,207	1,408
Mar.	.17	.17	CAB	CAB	.04	....	....	52	1	171	1,452	....	....
Year. . . .	.65	1.45	CAB	CAB	.35	....	....	399	....	3,935	1,452	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
APRIL 1986 68 CALLS													
Jan.....	.35	.95	.22	.30	.42	....	....	119	....	507	1,630	1,375	1,630
Feb.....	.27	.27	.07	.10	.13	....	....	128	....	371	1,637	1,379	1,379
Mar.....	.05	.07	CAB	CAB	.01	....	....	9	....	33	1,371	1,347	1,347
Year....	.35	.95	CAB	CAB	.19	....	....	128	....	911	1,637	1,347	1,347
APRIL 1986 70 CALLS													
Jan.....	.15	.45	.15	.17	.22	....	....	27	....	42	45	17	45
Feb.....	.07	.10	.02	.05	.06	....	....	20	....	33	46	45	46
Mar.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	46	46	46
Year....	.15	.45	CAB	CAB	.10	....	....	27	....	75	46	17	46
JUNE 1986 50 CALLS													
Apr.....	6.15	6.60	4.05	7.67	5.33	....	....	2	....	4	4	1	4
May.....	7.40	8.80B	6.10A	....	6.99	....	....	2	....	4	4	....	....
Year....	6.15	8.80B	4.05	....	6.16	....	....	2	....	8	4	....	....
JUNE 1986 52 CALLS													
Apr.....	3.25	5.50B	2.60	5.80	3.90	....	....	21	....	49	34	6	34
May.....	5.45	6.90	2.30A	....	5.03	....	....	12	....	29	34	....	....
Year....	3.25	6.90	2.30A	....	4.47	....	....	21	....	78	34	....	....
JUNE 1986 54 CALLS													
Apr.....	3.00	4.05B	1.45	4.10	2.69	....	....	306	....	2,256	908	....	808
May.....	3.60	5.25B	.50	....	3.19	....	....	242	2	1,252	915	....	....
Year....	3.00	5.25B	.50	....	2.94	....	....	306	....	3,508	915	....	....
JUNE 1986 56 CALLS													
Mar.....	3.85	4.60B	2.20	2.45	4.07	....	....	231	....	259	232	....	232
Apr.....	2.20	2.85	.75A	2.70	1.68	....	....	745	91	6,883	2,846	343	2,637
May.....	2.40	3.35	CAB	CAB	1.74	....	....	506	33	4,915	2,629	....	....
Year....	3.85	4.60B	CAB	CAB	2.49	....	....	745	....	12,057	2,846	....	....
JUNE 1986 58 CALLS													
Jan.....	3.45	5.95B	3.40A	5.05	4.31	....	....	6	....	13	11	5	9
Feb.....	3.00	4.75	2.70	3.97	4.05	....	....	87	....	234	187	9	187
Mar.....	3.60	3.90	1.25	1.50	3.02	....	....	251	....	692	471	191	471
Apr.....	1.10	1.80	.45	1.70	.98	....	....	740	86	8,583	2,127	834	2,001
May.....	1.30	1.75	CAB	CAB	.81	....	....	847	235	6,178	2,496	....	....
Year....	3.45	5.95B	CAB	CAB	2.63	....	....	847	....	15,700	2,496	....	....
JUNE 1986 60 CALLS													
Jan.....	2.60	4.50B	2.15	3.72	3.16	....	....	295	....	719	473	98	473
Feb.....	3.05	3.80	1.95	2.87	2.94	....	....	668	....	2,303	1,600	473	1,519
Mar.....	2.50	2.95	.70	.85	2.05	....	....	451	19	2,883	2,428	1,502	2,428
Apr.....	.70	1.05	.25	.90	.54	....	....	791	59	6,813	3,249	2,595	3,215
May.....	.70	.85	CAB	CAB	.30	....	....	552	140	4,669	3,185	2,886	3,007
Year....	2.60	4.50B	CAB	CAB	1.80	....	....	791	....	17,387	3,249	98	3,007
JUNE 1986 62 CALLS													
Jan.....	2.20	3.40	1.40	2.60	2.24	....	....	110	2	766	679	233	679
Feb.....	2.50	2.70	1.25	2.00	2.05	....	....	501	8	2,142	1,543	685	1,524
Mar.....	1.80	2.05	.40	.45	1.32	....	....	226	25	2,121	1,926	1,454	1,887
Apr.....	.40	.67	.10	.45	.27	....	....	477	14	3,174	2,175	1,876	2,096
May.....	.30	.30	CAB	CAB	.12	....	....	206	....	1,144	2,359	....	....
Year....	2.20	3.40	CAB	CAB	1.20	....	....	501	....	9,347	2,359	....	....
JUNE 1986 64 CALLS													
Jan.....	1.50	2.50	1.00	1.80	1.54	....	....	147	1	595	487	102	487
Feb.....	1.55	1.90	.90	1.35	1.38	....	....	164	....	986	727	489	672
Mar.....	1.15	1.45	.25	.25	.83	....	....	192	8	1,210	1,061	681	1,061
Apr.....	.20	.40	.07	.22	.15	....	....	159	....	909	1,040	968	985
May.....	.17	.17	CAB	CAB	.04	....	....	101	....	206	1,001	913	913
Year....	1.50	2.50	CAB	CAB	.78	....	....	192	....	3,906	1,061	102	913
JUNE 1986 66 CALLS													
Jan.....	.75	1.70	.65	1.12	1.02	....	....	230	....	1,060	1,182	452	1,182
Feb.....	1.17	1.25	.57	.90	.90	....	....	190	1	687	1,333	1,203	1,333
Mar.....	.75	.90B	.10	.10	.49	....	....	139	1	833	1,434	1,307	1,393
Apr.....	.10	.25	CAB	.07	.06	....	....	726	....	1,468	1,314	996	1,002
May.....	CAB	.02	CAB	CAB	.01	....	....	8	....	12	1,008	989	996
Year....	.75	1.70	CAB	CAB	.50	....	....	726	....	4,060	1,434	452	996

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 68 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.50	1.15	.40	.72	.66	....	....	180	....	555	859	407	859
Feb.	.70	.75	.40	.57	.57	....	....	229	1	746	906	712	800
Mar.	.52	.55B	.07A	.05	.29	....	....	169	....	322	809	662	662
Apr.	.10	.12	CAB	.02	.03	....	....	159	....	471	648	578	578
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	596	578	578
Year	.50	1.15	CAB	CAB	.31	....	....	229	....	2,094	906	407	578

AUGUST 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	8.30	8.30	8.00	7.60	7.60	....	....	2	2	2	2	2	2
May	....	7.65B	6.00A	5.80	7.61	....	....	....	....	....	2	1	1
Jne.	4.95	13.00B	4.85A	10.72	7.57	....	....	100	....	101	102	1	102
Jly.	10.55	12.75B	9.00A	12.35	11.00	....	....	25	....	62	102	....	....
Year	8.30	13.00B	4.85A	12.35	8.44	....	....	100	....	165	102	....	....

AUGUST 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.30	10.50B	3.30	8.75	5.95	....	....	2	....	6	4	2	2
Jly.	....	10.75B	7.00A	10.35	9.01	....	....	....	....	....	2	....	....
Year	3.30	10.75B	3.30	10.35	7.48	....	....	2	...	6	4	....	....

AUGUST 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	4.00	5.00	3.45	5.97	4.16	....	....	7	....	19	18	....	17
May	4.85	6.10	2.30A	2.87	4.36	....	....	7	....	23	23	18	23
Jne.	2.55	8.50	2.05	6.80	4.30	....	....	108	3	571	248	43	236
Jly.	8.30	8.75B	4.95	....	7.09	....	....	42	....	71	236	....	....
Year	4.00	8.75B	2.05	....	4.98	....	....	108	....	684	248	....	....

AUGUST 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.65	3.90	2.40	4.52	3.01	....	....	109	....	339	238	1	238
May	3.60	4.60	1.50	1.85	3.14	....	....	202	....	840	605	250	605
Jne.	1.65	7.05	1.20	4.95	3.00	....	....	460	60	4,302	1,739	711	1,091
Jly.	4.30	6.95	3.15A	....	5.13	....	....	338	....	877	1,033	....	....
Year	2.65	7.05	1.20	....	3.57	....	....	460	....	6,358	1,739	....	....

AUGUST 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	2.35	2.35	2.30A	2.80	2.80	....	....	4	4	4	4	4	4
Apr.	3.15	3.60	1.55	3.35	2.40	....	....	422	....	1,278	844	4	844
May	2.85	3.40	.80	1.12	2.15	....	....	495	4	2,765	1,527	696	1,527
Jne.	1.05	5.40	.65	3.35	2.00	....	....	497	44	4,887	1,971	1,608	1,690
Jly.	2.80	5.00B	1.60	....	3.31	....	....	284	18	1,968	1,626	....	....
Year	2.35	5.40	.65	....	2.53	....	....	497	....	10,902	1,971	....	....

AUGUST 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	3.65	3.65	1.80	1.90	3.25	....	....	24	....	28	28	4	28
Apr.	1.82	2.80B	1.00	2.40	1.64	....	....	197	9	1,152	574	42	574
May	1.60	2.50	.50	.65	1.41	....	....	526	37	3,766	1,968	638	1,946
Jne.	.60	3.90	.35	2.05	1.24	....	....	941	39	6,749	2,230	1,728	1,765
Jly.	1.80	3.15	.65	....	1.78	....	....	343	80	3,427	1,927	....	....
Year	3.65	3.90	.35	....	1.86	....	....	941	....	15,122	2,230	....	....

AUGUST 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.50	3.85B	3.45	3.80	3.68	....	....	10	....	10	10	10	10
Feb.	3.35	3.55	2.50A	2.92	3.06	....	....	110	....	272	182	10	182
Mar.	3.10	3.10	1.20	1.20	2.44	....	....	122	....	468	350	182	350
Apr.	1.00	1.75	.65	1.67	1.11	....	....	619	7	2,950	2,017	377	1,895
May	1.25	1.70	.30	.40	.92	....	....	1,063	33	3,112	2,366	1,619	1,644
Jne.	.35	2.95	.20	1.12	.74	....	....	775	6	4,387	2,192	1,502	2,108
Jly.	.90	1.60	.20	....	.73	....	....	1,059	39	5,212	2,306	....	....
Year	3.50	3.85B	.20	....	1.81	....	....	1,063	....	16,411	2,366	....	....

AUGUST 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.45	3.10	2.25A	2.77	2.55	....	....	29	....	68	174	134	134
Feb.	2.50	2.80	1.75A	2.10	2.18	....	....	120	....	242	317	134	317
Mar.	1.90	2.25	.70	.80	1.69	...	....	351	2	839	666	323	663
Apr.	.75	1.45	.45	1.12	.73	....	....	309	....	1,240	1,052	703	1,052
May	.95	1.15	.22	.22	.58	....	....	657	....	2,462	1,568	1,068	1,200
Jne.	.20	1.50	.10	.50	.37	....	....	610	....	2,444	1,565	1,214	1,485
Jly.	.45	.70	CAB	CAB	.23	....	....	426	25	3,942	1,702	....	....
Year	2.45	3.10	CAB	CAB	1.19	....	....	657	....	11,237	1,702	....	....

AUGUST 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.75	2.30B	1.55	1.85	1.80	....	....	62	....	211	320	266	320
Feb.	2.00	2.10	1.10	1.45	1.48	....	....	81	....	257	323	242	245
Mar.	1.25	1.60	.25	.50	1.13	....	....	418	1	671	559	240	529
Apr.	.50	.70	.30	.77	.48	....	....	45	....	210	553	528	544
May	.50	.70	.10	.12	.37	....	....	207	....	772	821	555	821

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 62 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.10	.85	.07	.22	.21	....	....	506	....	1,788	1,490	823	1,343
Jly.	.17	.27	CAB	CAB	.07	....	....	239	....	1,272	1,488	1,152	1,159
Year	1.75	2.30B	CAB	CAB	.79	....	....	506	....	5,181	1,490	240	1,159

AUGUST 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.45	1.50	1.15	1.25	1.30	....	....	13	....	28	23	5	23
Feb.	1.40	1.40	.65	1.00	1.00	....	....	53	....	221	103	26	81
Mar.	.95	1.00	.30A	.30	.73	....	....	66	....	162	180	73	180
Apr.	.35	.50	.15	.40	.31	....	....	26	....	68	222	181	222
May	.37	.50	.05	.07	.24	....	....	99	....	376	350	222	326
Jne.	.07	.45	.02	.10	.10	....	....	146	....	402	564	327	560
Jly.	.05	.07	CAB	CAB	.03	....	....	329	....	577	833	545	773
Year	1.45	1.50	CAB	CAB	.53	....	....	329	....	1,834	833	5	773

AUGUST 1986 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.70	1.10	.70	.92	.85	....	....	20	....	62	192	154	185
Feb.	.85	.85	.50	.62	.65	....	....	7	....	18	198	185	198
Mar.	.55	.55	.20	.20	.47	....	....	15	....	31	220	197	220
Apr.	.30	.30	.17	.30	.22	....	....	30	....	75	248	220	221
May	.25	.35B	.05	.05	.16	....	....	68	....	214	232	190	225
Jne.	.02	.25B	.02	.02	.05	....	....	31	....	52	225	223	223
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	223	223	223
Year	.70	1.10	CAB	CAB	.34	....	....	68	....	462	248	154	223

OCTOBER 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.45	9.40	3.45	7.62	5.61	....	....	23	....	53	27	12	27
Jly.	9.45	12.80B	6.90A	11.00	9.37	....	....	....	....	....	27	27	27
Aug.	11.70	13.50B	10.50A	13.77	11.79	....	....	15	....	15	42	22	22
Sep.	....	14.20B	13.10A	12.87	13.92	....	....	....	....	....	22	....	....
Year	3.45	14.20B	3.45	12.87	10.17	....	....	23	....	68	42	....	....

OCTOBER 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.50	3.90B	3.10	5.37	3.90	....	....	7	....	10	9	2	7
May	4.35	4.35	2.85A	2.75	4.11	....	....	14	....	48	39	7	39
Jne.	2.75	7.20B	2.40	6.00	4.22	....	....	20	....	112	90	45	83
Jly.	5.65	10.55B	5.35A	9.05	7.57	....	....	13	....	62	87	67	67
Aug.	10.05	11.50B	8.50A	11.77	9.79	....	....	15	....	23	67	39	39
Sep.	12.20	12.20	10.70A	11.75	11.87	....	....	2	....	2	39	....	....
Year	3.50	12.20	2.40	11.75	6.91	....	....	20	....	257	90	....	....

OCTOBER 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	6.00	6.00B	6.00	6.00	6.07	....	....	6	....	6	6	6	6
Mar.	5.70	5.70	5.70	4.30	5.45	....	....	6	....	6	12	6	6
Apr.	3.50	4.30	2.25	4.12	3.20	....	....	25	....	63	54	6	53
May	3.60	4.30	2.00	1.90	3.03	....	....	16	....	156	137	48	137
Jne.	1.90	6.00	1.70	4.55	3.14	....	....	69	3	575	340	169	301
Jly.	4.15	9.00	3.85	7.20	5.95	....	....	23	....	151	300	237	237
Aug.	7.60	9.50B	6.50A	9.77	7.83	....	....	39	....	76	240	177	177
Sep.	10.00	10.35B	8.70A	....	9.87	....	....	50	....	62	173	....	....
Year	6.00	10.35B	1.70	....	5.57	....	....	69	....	1,095	340	....	....

OCTOBER 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	4.90	5.00B	4.90	4.72	4.84	....	....	2	....	2	2	....	2
Mar.	4.25	4.30B	4.25	3.10	4.18	....	....	10	....	10	10	2	10
Apr.	2.60	3.45	1.55	3.10	2.32	....	....	47	....	174	129	11	129
May	2.90	3.30	1.05	1.25	2.17	....	....	86	1	508	391	140	380
Jne.	1.20	4.90	1.15	3.37	2.28	....	....	244	9	1,192	864	415	819
Jly.	3.25	7.20	2.80	5.45	4.49	....	....	132	....	746	907	737	737
Aug.	5.60	7.50	4.60	7.80	5.93	....	....	248	....	460	785	459	459
Sep.	8.00	8.50	6.70A	....	7.87	....	....	152	....	232	516	....	....
Year	4.90	8.50	1.05	....	4.26	....	....	248	....	3,324	907	....	....

OCTOBER 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	3.50	3.97	3.40	3.60	3.63	....	....	100	....	106	106	1	106
Mar.	3.22	3.22	3.15A	2.17	3.14	....	....	100	....	205	206	101	101
Apr.	2.12	3.00	1.10	2.30	1.64	....	....	261	....	442	379	102	379
May	2.25	2.40	.90	.87	1.51	....	....	67	3	603	642	387	642
Jne.	.80	3.70	.80	2.40	1.61	....	....	293	7	1,521	973	649	829
Jly.	2.10	5.80	1.80	3.97	3.27	....	....	124	5	1,270	1,074	833	979
Aug.	4.45	5.90	3.10	5.82	4.18	....	....	228	....	682	1,052	745	745
Sep.	5.85	6.40	4.70A	....	5.87	....	....	171	1	304	860	....	....
Year	3.50	6.40	.80	....	3.11	....	....	293	....	5,133	1,074	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.52	3.40B	2.52	3.17	3.20	....	....	80	....	160	80	....	80
Feb.	2.10	3.25	2.10	2.70	2.70	....	....	80	....	121	81	80	81
Mar.	2.75	2.75	1.75	1.45	2.27	....	....	43	....	111	121	81	108
Apr.	1.55	1.65	.70	1.65	1.10	....	....	308	....	567	541	108	541
May	1.40	1.75	.55	.55	1.03	....	....	592	2	1,838	1,058	557	955
Jne.	.55	2.90	.50	1.65	1.11	....	....	498	....	1,886	1,167	884	1,142
Jly.	1.50	4.35	1.15	2.70	2.28	....	....	147	21	1,645	1,221	1,026	1,052
Aug.	2.80	3.85	1.80	3.92	2.68	....	....	230	....	1,762	1,172	1,050	1,061
Sep.	3.90	4.50	2.70	....	3.90	....	....	82	7	480	992	....	....
Year	2.52	4.50	.50	....	2.25	....	....	592	....	8,570	1,221	....	....

OCTOBER 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	2.17B	....	2.40	2.31	....	....	....	....	....	22	22	22
Feb.	1.90	2.40B	1.75A	2.00	1.96	....	....	1	....	1	22	22	22
Mar.	1.50	1.80	1.10A	.95	1.62	....	....	5	....	15	32	22	32
Apr.	.90	1.55	.50	1.15	.75	....	....	50	....	166	164	32	164
May	1.05	1.25	.40	.35	.69	....	....	89	....	470	376	172	376
Jne.	.35	2.05	.35	1.10	.75	....	....	399	....	1,019	918	381	918
Jly.	.95	3.40	.70	1.75	1.54	....	....	545	7	3,865	1,962	944	1,962
Aug.	1.85	2.30	.90	2.25	1.56	....	....	509	93	5,199	2,936	1,924	2,823
Sep.	2.20	2.70	1.05	....	2.09	....	....	585	39	3,758	2,810	....	....
Year	1.90	3.40	.35	....	1.47	....	....	585	....	14,493	2,936	....	....

OCTOBER 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.40	1.75	1.40	1.72	1.70	....	....	100	....	137	182	174	174
Feb.	1.60	1.80	1.25A	1.42	1.39	....	....	155	....	352	300	174	300
Mar.	1.20	1.25	.70A	.57	1.12	....	....	6	....	14	303	197	203
Apr.	.80	.90	.30	.80	.51	....	....	33	....	98	292	203	292
May	.85	.85	.30	.22	.45	....	....	77	....	185	363	296	360
Jne.	.20	1.50	.20	.70	.48	....	....	251	....	765	946	362	946
Jly.	.70	2.20	.50	1.07	.99	....	....	282	5	1,801	1,075	733	1,075
Aug.	1.15	1.40	.40	1.05	.78	....	....	447	60	4,062	2,228	1,086	2,228
Sep.	1.05	1.25	.02	....	.71	....	....	632	96	4,530	2,338	....	....
Year	1.40	2.20	.02	....	.90	....	....	632	....	11,944	2,338	....	....

OCTOBER 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.75	.75	.75	.37	.62	....	....	2	....	3	3	2	3
Apr.	.55	.55	.30	60	.33	....	....	10	....	19	24	3	24
May	.40	.50	.22	.15	.29	....	....	25	....	84	86	24	86
Jne.	.20	1.00	.15	.42	.32	....	....	355	....	908	487	86	487
Jly.	.45	1.40	.30	.62	.62	....	....	209	....	1,206	947	506	947
Aug.	.70	.85	.12	.42	.36	....	....	392	30	3,276	1,588	961	1,404
Sep.	.42	.45	.02	....	.20	....	....	280	36	1,699	1,398	992	999
Year	.75	1.40	.02	....	.39	....	....	392	....	7,195	1,588	2	999

OCTOBER 1986 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.45	.95	.30	.35	.47	....	....	178	....	400	302	24	302
Aug.	.50	.50	.05	.12	.15	....	....	153	....	756	441	293	420
Sep.	.12	.12	CAB	CAB	.04	....	....	26	....	99	443	402	402
Year	.45	.95	CAB	CAB	.22	....	....	178	....	1,255	443	24	402

DECEMBER 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	4.80	4.80	4.60	4.25	4.55	....	....	10	3	13	13	10	13
Jne.	4.10	6.60B	4.10	6.95	5.59	....	....	2	....	4	16	13	16
Jly.	8.15	10.00B	6.90A	8.70	8.13	....	....	2	....	3	16	16	16
Aug.	....	9.40B	7.40A	9.45	8.32	....	....	....	....	....	16	16	16
Sep.	....	8.65B	6.50A	6.20	8.07	....	....	....	....	....	16	16	16
Oct.	....	10.35B	5.80A	9.57	7.74	....	....	....	....	....	16	5	5
Nov.	....	11.90B	9.50A	11.35	10.70	....	....	....	....	....	5	....	....
Year	4.80	11.90B	4.10	11.35	7.59	....	....	10	....	20	16	....	....

DECEMBER 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	4.15	4.15	3.45A	3.20	3.53	....	....	27	....	30	29	2	29
Jne.	3.85	5.90	3.20	5.60	4.40	....	....	10	....	28	51	29	48
Jly.	5.30	8.50	5.15	7.05	6.61	....	....	3	....	10	49	47	49
Aug.	6.60	7.70B	5.70A	7.57	6.61	....	....	5	....	10	55	49	55
Sep.	7.45	7.60B	4.55A	4.45	6.24	....	....	16	....	37	69	54	68
Oct.	4.65	8.35B	3.80A	7.57	5.84	....	....	20	....	38	73	63	63
Nov.	9.12	9.90B	7.50A	....	8.70	....	....	8	....	16	63	....	....
Year	4.15	9.90B	3.20	....	5.99	....	....	27	....	169	73	....	....

DECEMBER 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.45	4.30B	3.45	4.30	3.17	....	....	1	....	1	1	1	1
May	2.95	4.35	2.50A	2.35	3.20	....	....	113	....	308	273	1	268
Jne.	2.35	5.20	2.25	4.42	3.40	....	....	140	....	381	349	268	331
Jly.	4.50	6.95	4.15	5.60	5.26	....	....	110	....	318	443	331	354
Aug.	5.80	6.15B	4.30A	5.85	5.09	....	....	8	....	35	351	336	348

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 54 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	5.45	6.00	3.00	2.95	4.58	....	....	100	....	189	421	337	421
Oct.	2.75	6.45B	2.15	5.60	4.05	....	....	113	....	531	608	419	599
Nov.	6.00	7.90B	5.50A	....	6.70	....	....	100	....	190	598	....	....
Year	3.45	7.90B	2.15	....	4.43	....	....	140	....	1,953	608	....	....

DECEMBER 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.30	3.05B	2.25	3.30	2.36	....	....	16	....	37	37	16	37
May	2.50	3.32	1.80	1.67	2.39	....	....	45	....	157	128	37	128
Jne.	1.65	5.00	1.57	3.45	2.58	....	....	183	2	642	401	134	332
Jly.	3.20	5.60	2.95	4.30	4.10	....	....	121	....	652	485	332	485
Aug.	4.45	4.70B	3.00	4.32	3.78	....	....	62	....	236	488	376	376
Sep.	4.25	4.50B	1.70	1.70	3.16	....	....	332	....	988	833	375	833
Oct.	1.70	4.55	1.15	3.70	2.52	....	....	419	15	3,143	1,296	983	1,166
Nov.	3.80	5.92B	3.55	....	4.72	....	....	87	3	395	1,133	....	....
Year	2.30	5.92B	1.15	....	3.20	....	....	419	....	6,250	1,296	....	....

DECEMBER 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	3.25	3.25	3.25	2.30	2.72	....	....	14	....	14	14	14	14
Apr.	1.85	2.50B	1.40	2.50	1.84	....	....	119	....	171	162	14	162
May	2.30	2.70	1.35	1.25	1.75	....	....	16	....	90	234	166	234
Jne.	1.25	4.00	1.15	2.62	1.93	....	....	155	....	678	551	236	551
Jly.	2.50	4.75	2.20	3.17	3.13	....	....	138	5	1,005	782	556	764
Aug.	3.25	3.60B	2.00	3.05	2.70	....	....	286	3	1,363	1,109	778	1,105
Sep.	3.00	3.20	.95	.95	2.07	....	....	218	29	2,480	1,663	980	1,663
Oct.	.90	2.80	.60	2.02	1.35	....	....	939	64	7,092	2,536	1,690	2,190
Nov.	2.05	3.92	1.85	....	2.82	....	....	457	29	1,731	2,182	....	....
Year	3.25	4.75	.60	....	2.25	....	....	939	....	14,624	2,536	....	....

DECEMBER 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.80	3.10B	2.80	2.75	2.91	....	....	2	....	4	4	....	4
Mar.	3.05	3.05	2.45	1.62	2.43	....	....	10	....	19	19	4	19
Apr.	1.50	1.70	1.00	1.80	1.31	....	....	39	....	157	147	33	142
May	1.80	1.80	.85	.85	1.25	....	....	34	....	124	172	119	172
Jne.	1.00	3.10	.80	1.97	1.42	....	....	45	....	290	355	172	355
Jly.	1.80	3.90	1.50	2.27	2.33	....	....	345	6	2,425	1,471	374	1,431
Aug.	2.35	2.70	1.27	2.05	1.86	....	....	448	6	2,217	1,872	1,226	1,872
Sep.	2.00	2.15	.42	.45	1.26	....	....	478	63	4,256	2,384	1,764	2,384
Oct.	.45	1.35	.30	.90	.61	....	....	1,017	60	6,386	3,036	2,437	3,036
Nov.	.92	1.92	.50	....	1.17	....	....	616	103	4,273	2,972	....	....
Year	2.80	3.90	.30	....	1.65	....	....	1,017	....	20,151	3,036	....	....

DECEMBER 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.10	1.15B	1.00	1.25	.89	....	....	7	....	14	14	2	14
May	1.00	1.20	.65	.57	.88	....	....	29	....	40	54	14	53
Jne.	.55	2.30	.55	1.45	1.02	....	....	34	....	114	144	53	144
Jly.	1.30	2.90	1.00	1.62	1.70	....	....	248	6	1,626	1,431	153	1,431
Aug.	1.70	1.90	.80	1.30	1.24	....	....	507	5	2,715	2,159	1,509	1,759
Sep.	1.25	1.30	.20	.20	.73	....	....	310	17	2,595	1,984	1,729	1,761
Oct.	.20	.52	.10	.32	.24	....	....	1,176	20	4,737	2,243	1,618	2,183
Nov.	.27	.55	CAB	CAB	.25	....	....	1,390	118	6,047	2,594	....	....
Year	1.10	2.90	CAB	CAB	.87	....	....	1,390	....	17,888	2,594	....	....

DECEMBER 1986 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.60	1.60	1.35	.75	1.21	....	....	5	....	6	6	1	6
Apr.	....	.85B	....	.90	.63	....	....	....	....	....	6	6	6
May	....	.55B	....	.37	.60	....	....	....	....	....	6	6	6
Jne.	1.35	1.35	1.00	1.05	.69	....	....	34	....	76	82	6	82
Jly.	.95	2.10B	.65	1.10	1.22	....	....	234	....	833	856	88	856
Aug.	1.20	1.22	.47	.75	.79	....	....	209	4	1,100	992	848	992
Sep.	.77	.80	.07	.07	.40	....	....	116	1	670	1,021	941	1,021
Oct.	.07	.15	.05	.07	.08	....	....	281	....	1,227	1,104	928	1,104
Nov.	.10	.17	CAB	CAB	.03	....	....	208	3	701	1,249	....	....
Year	1.60	2.10B	CAB	CAB	.63	....	....	281	....	4,613	1,249	....	....

DECEMBER 1986 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.90	.95B	.90	.50	.83	....	....	10	....	15	15	5	15
Apr.	....	.60B	....	.65	.41	....	....	....	....	....	15	15	15
May	.40	.40	.40	.27	.38	....	....	5	....	6	21	15	21
Jne.	.85	1.00	.85	.65	.44	....	....	12	....	13	33	21	33
Jly.	.90	1.50	.60A	.70	.75	....	....	16	....	33	62	33	62
Aug.	.75	.85B	.30	.45	.52	....	....	34	....	116	133	87	133
Sep.	.35	.40	.05	.05	.21	....	....	100	....	284	354	133	342
Oct.	.05	.05	.02	.02	.03	....	....	300	....	352	608	328	596
Nov.	.02	.02	CAB	CAB	.00	....	....	4	....	4	596	571	571
Year	.90	1.50	CAB	CAB	.40	....	....	300	....	823	608	5	571

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.95	3.95	3.95	5.25	4.76	....	....	3	....	3	3	3	3
May	4.20	4.95B	4.20	3.62	4.64	....	....	3	....	3	3	3	3
Jne.	....	3.95B	3.40A	4.60	4.09	....	....	....	....	....	3	3	3
Jly.	....	7.20B	4.50A	6.20	5.73	....	....	....	....	....	3	3	3
Aug.	5.75	6.30B	5.55A	6.80	6.02	....	....	5	....	11	14	3	14
Sep.	5.80	6.60B	4.70	4.42	5.75	....	....	3	....	10	19	14	19
Oct.	4.50	5.30B	3.80	5.32	4.64	....	....	14	....	44	39	18	36
Nov.	....	7.00B	....	7.20	6.30	....	....	....	....	....	36	36	36
Dec.	6.00	7.55B	3.85A	3.62	4.93	....	....	7	....	15	38	33	35
Year	3.95	7.55B	3.40A	3.62	5.21	....	....	14	....	86	39	3	35

FEBRUARY 1987 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.65	3.20B	2.55	3.60	3.20	....	....	75	....	110	116	52	116
Jly.	3.80	5.80B	3.80A	4.92	4.52	....	....	2	....	4	118	116	117
Aug.	4.50	4.80B	4.35	5.22	4.66	....	....	87	....	89	204	117	203
Sep.	5.20	5.20	3.40A	3.07	4.29	....	....	5	....	8	209	203	209
Oct.	3.10	4.05	2.35	3.77	3.24	....	....	105	....	270	349	212	349
Nov.	3.75	5.40	3.60A	5.30	4.58	....	....	86	....	123	370	276	276
Dec.	5.35	5.55B	1.85	1.87	3.20	....	....	100	....	207	358	252	252
Year	2.65	5.80B	1.85	1.87	3.96	....	....	105	....	811	370	52	252

FEBRUARY 1987 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.00	2.40	2.00	3.25	2.81	....	....	5	....	9	9	5	9
May	2.85	2.85	2.20	2.02	2.78	....	....	10	....	20	20	9	20
Jne.	1.90	2.55	1.70	2.77	2.38	....	....	5	....	19	31	20	28
Jly.	2.80	4.60B	2.75	3.85	3.52	....	....	29	....	47	44	26	44
Aug.	3.97	3.97	3.10	3.87	3.52	....	....	32	....	99	97	44	95
Sep.	3.85	3.95	1.90	2.02	3.08	....	....	143	....	372	387	115	387
Oct.	2.10	2.80	1.50	2.52	2.14	....	....	172	8	1,310	877	392	877
Nov.	2.45	3.90B	2.32	3.60	3.12	....	....	180	2	968	906	673	675
Dec.	3.65	3.90	.67	.70	1.83	....	....	347	6	2,589	1,641	667	1,641
Year	2.00	4.60B	.67	.70	2.80	....	....	347	....	5,433	1,641	5	1,641

FEBRUARY 1987 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	3.50	3.50	3.50	4.05	3.72	....	....	7	....	7	7	7	7
Apr.	2.00	2.60B	2.00	2.45	2.39	....	....	4	....	7	7	3	3
May	2.40	2.50B	2.15A	1.47	2.12	....	....	3	....	3	3	3	3
Jne.	1.60	3.25	1.60	2.10	1.74	....	....	4	....	8	9	3	9
Jly.	2.52	3.60B	2.52	2.95	2.69	....	....	43	....	92	96	9	96
Aug.	3.10	3.10	2.05	2.70	2.58	....	....	187	....	713	667	96	667
Sep.	2.77	2.90	1.20	1.25	2.10	....	....	222	8	1,816	1,103	663	1,103
Oct.	1.25	1.75	.85	1.57	1.32	....	....	330	38	2,833	1,961	1,060	1,961
Nov.	1.40	2.60	1.35	2.27	1.96	....	....	1,143	19	4,685	2,712	1,978	2,228
Dec.	2.30	2.40	.20	.20	.93	....	....	853	96	7,567	4,062	2,205	3,960
Year	3.50	3.60B	.20	.20	2.15	....	....	1,143	....	17,731	4,062	3	3,960

FEBRUARY 1987 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.60	1.60	1.60	1.85	1.55	....	....	7	....	7	7	7	7
May	1.65	2.00	1.25A	1.05	1.58	....	....	18	....	44	35	7	32
Jne.	1.20	2.00	1.20	1.55	1.29	....	....	3	....	7	35	32	35
Jly.	1.52	2.70B	1.15	2.20	2.03	....	....	20	....	44	76	36	76
Aug.	2.05	2.25	1.45	1.87	1.84	....	....	36	2	307	295	86	295
Sep.	1.85	1.90	.72	.72	1.38	....	....	178	9	1,018	735	320	709
Oct.	.75	1.02	.50	.92	.77	....	....	323	10	2,218	1,536	678	1,505
Nov.	.87	1.60	.72	1.25	1.13	....	....	367	19	2,919	2,643	1,513	2,643
Dec.	1.30	1.40	.02	.02	.42	....	....	624	57	5,315	2,973	2,456	2,852
Year	1.60	2.70B	.02	.02	1.33	....	....	624	....	11,879	2,973	7	2,852

FEBRUARY 1987 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.30	1.75B	1.30	1.47	1.38	....	....	5	1	6	6	1	6
May	1.35	1.35	1.35	.75	1.16	....	....	1	....	1	7	6	7
Jne.	.75	1.40	.75	1.12	.93	....	....	4	....	7	10	7	10
Jly.	1.00	2.10B	1.00	1.62	1.48	....	....	220	....	279	285	11	285
Aug.	1.65	2.17	.90	1.22	1.28	....	....	214	1	710	887	288	887
Sep.	1.20	1.25	.40	.40	.88	....	....	371	1	1,216	1,208	630	1,208
Oct.	.45	.60	.30	.52	.42	....	....	195	....	1,249	1,829	1,162	1,829
Nov.	.50	.90	.40	.60	.60	....	....	600	8	3,879	2,680	1,882	2,645
Dec.	.60	.72	.02	....	.18	....	....	457	4	2,773	2,771	2,043	2,043
Year	1.30	2.17	.02	....	.92	....	....	600	....	10,120	2,771	1	2,043

FEBRUARY 1987 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.10	1.80	1.05A	1.17	1.28	....	....	61	....	153	147	5	147
Aug.	1.05	1.20	.60	.77	.87	....	....	38	....	148	233	150	233
Sep.	.65	.80	.25	.20	.53	....	....	140	....	420	423	265	373
Oct.	.22	.30	.15	.27	.22	....	....	355	....	534	592	373	592
Nov.	.25	.45B	.20	.25	.29	....	....	274	2	1,543	1,174	591	1,174
Dec.	.22	.27	CAB	CAB	.07	....	....	289	....	629	1,226	1,015	1,015
Year	1.10	1.80	CAB	CAB	.54	....	....	355	....	3,427	1,226	5	1,015

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	5.30	5.90B	5.15A	5.77	5.62	....	....	5	....	5	5	5	5
Nov.	6.05	7.15B	5.90A	6.72	6.62	....	....	5	....	10	10	5	10
Dec.	....	6.90B	5.25A	4.57	5.20	....	....	....	....	....	10	10	10
Year	5.30	7.15B	5.15A	4.57	5.81	....	....	5	....	15	10	5	10

APRIL 1987 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.50	3.50	3.50	4.40	4.52	....	....	20	....	20	20	20	20
Jly.	5.10	5.10	5.05A	5.65	4.96	....	....	20	....	20	20	....	....
Aug.	....	....	5.10A	5.62	5.35	....	....	....	....	....	....	....	....
Sep.	4.75	4.75	4.30A	3.95	4.45	....	....	2	....	3	2	1	2
Oct.	3.80	4.45B	3.70	4.30	4.09	....	....	5	....	15	15	2	15
Nov.	4.50	5.40B	4.40A	5.05	5.00	....	....	....	....	....	15	15	15
Dec.	4.40	5.20B	3.12	3.10	3.70	....	....	10	....	17	32	15	32
Year	3.50	5.40B	3.12	3.10	4.58	....	....	20	....	75	32	....	32

APRIL 1987 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	3.50	4.85	3.50	4.50	4.31	....	....	1	....	2	2	1	2
Aug.	3.95	3.95	3.90A	4.55	4.19	....	....	1	....	1	3	2	2
Sep.	3.25	4.00B	3.05	2.75	3.81	....	....	11	....	22	14	2	12
Oct.	3.00	3.35	2.45A	3.05	2.90	....	....	90	....	254	160	12	160
Nov.	3.15	4.00	2.95	3.60	3.61	....	....	125	....	344	308	166	247
Dec.	3.35	3.70B	1.90	1.97	2.48	....	....	73	....	403	405	243	405
Year	3.50	4.85	1.90	1.97	3.55	....	....	125	....	1,026	405	1	405

APRIL 1987 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	3.15	3.20	3.15	3.37	3.17	....	....	60	....	110	90	60	80
Sep.	3.40	3.40	2.15	1.80	2.74	....	....	62	....	161	202	80	202
Oct.	2.05	2.27	1.65	2.07	1.97	....	....	84	....	578	527	218	527
Nov.	2.10	2.95B	2.00	2.42	2.49	....	....	107	1	371	654	581	653
Dec.	2.60	2.60	1.10	1.15	1.55	....	....	293	10	1,326	1,133	656	1,133
Year	3.15	3.40	1.10	1.15	2.38	....	....	293	....	2,546	1,133	60	1,133

APRIL 1987 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	3.00	3.00	2.50	2.70	2.74	....	....	4	....	7	7	3	7
Aug.	2.35	2.40B	2.15	2.45	2.35	....	....	31	....	52	59	7	59
Sep.	2.60	2.60	1.30	1.12	1.90	....	....	75	....	187	178	114	178
Oct.	1.15	1.50	1.00	1.35	1.28	....	....	106	....	606	684	184	684
Nov.	1.35	2.00	1.30	1.55	1.63	....	....	101	5	661	1,066	702	1,066
Dec.	1.70	1.70	.60	.60	.91	....	....	205	13	1,671	1,763	1,059	1,763
Year	3.00	3.00	.60	.60	1.80	....	....	205	....	3,184	1,763	3	1,763

APRIL 1987 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.50	1.50	1.50	1.37	1.43	....	....	16	....	16	16	16	16
Jly.	1.60	2.80	1.45	1.85	1.78	....	....	76	....	155	95	16	20
Aug.	1.70	1.85	1.55	1.70	1.69	....	....	17	....	41	56	20	56
Sep.	1.55	1.62	.80	.65	1.28	....	....	74	....	373	310	57	310
Oct.	.75	1.00	.65	.85	.79	....	....	274	3	910	764	320	764
Nov.	.80	1.30	.75	.92	1.01	....	....	506	16	1,940	1,667	800	1,667
Dec.	.95	1.00	.30	.30	.51	....	....	431	4	2,100	1,980	1,614	1,746
Year	1.50	2.80	.30	.30	1.21	....	....	506	....	5,535	1,980	16	1,746

APRIL 1987 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.20	1.35	1.15A	1.15	1.19	....	....	10	....	28	28	10	28
Sep.	1.05	1.20	.50	.37	.82	....	....	84	....	334	289	112	271
Oct.	.40	.62	.40	.50	.48	....	....	66	....	489	624	271	624
Nov.	.45	.80	.45	.52	.60	....	....	462	....	1,192	1,515	646	1,515
Dec.	.55	.60	.17	.17	.27	....	....	308	....	1,500	1,602	947	950
Year	1.20	1.35	.17	.17	.67	....	....	462	....	3,543	1,602	10	950

JUNE 1987 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	3.25	3.25	3.25	3.05	3.05	....	....	50	50	50	50	50	50
Year	3.25	3.25	3.25	3.05	3.05	....	....	50	50	50	50	50	50

JUNE 1987 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	3.50	3.65B	3.50	3.05	3.40	....	....	5	....	6	6	5	6
Oct.	2.30	3.35	2.30	3.12	2.96	....	....	55	....	223	80	6	57
Nov.	2.85	3.60	2.85	3.12	3.24	....	....	40	....	96	87	57	64
Dec.	2.80	3.20	2.05	2.00	2.49	....	....	58	....	471	420	63	420
Year	3.50	3.65B	2.05	2.00	3.02	....	....	58	....	796	420	5	420

JUNE 1987 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.55	2.70B	2.30	2.12	2.40	....	....	26	11	57	57	11	57
Oct.	2.30	2.30	1.80	2.17	2.08	....	....	72	....	218	271	57	271
Nov.	2.00	2.70	2.00	2.20	2.27	....	....	13	....	66	314	273	314
Dec.	2.15	2.15	1.25	1.25	1.66	....	....	130	....	695	809	314	809
Year	2.55	2.70B	1.25	1.25	2.10	....	....	130	....	1,036	809	11	809

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	2.20	2.20	1.80	1.45	1.95	.....	.....	5	.....	15	9	.....	5
Oct.....	1.20	1.65	1.20	1.45	1.40	.....	.....	100	.....	198	179	7	179
Nov.....	1.25	1.85	1.25	1.45	1.53	.....	.....	36	.....	161	231	178	231
Dec.....	1.55	1.55	.75	.75	1.06	.....	.....	144	.....	750	748	231	748
Year....	2.20	2.20	.75	.75	1.49	.....	.....	144	.....	1,124	748	.....	748

JUNE 1987 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	1.85	1.85	1.85	1.85	1.82	.....	.....	32	.....	32	32	.....	32
Sep.....	1.05	1.45	1.05	1.00	1.44	.....	.....	30	.....	79	107	32	107
Oct.....	.95	1.00	.75	.95	.92	.....	.....	25	.....	118	166	87	166
Nov.....	.85	1.20	.80	.92	.99	.....	.....	343	.....	1,197	1,074	197	1,074
Dec.....	.90	.95	.45	.50	.65	.....	—	520	2	1,129	1,168	705	720
Year....	1.85	1.85	.45	.50	1.16	.....	..	520	.....	2,555	1,168	.....	720

JUNE 1987 64 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	1.40	1.50	1.35	1.30	1.35	.....	.....	6	.....	20	20	3	20
Sep.....	1.25	1.25	.75	.60	.98	.....	.....	25	.....	47	67	20	67
Oct.....	.60	.60	.50	.60	.58	.....	.....	100	.....	144	161	55	161
Nov.....	.55	.75	.50	.55	.61	.....	.....	45	.....	154	313	161	313
Dec.....	.55	.55	.25	.25	.39	.....	—	175	.....	377	507	317	503
Year....	1.40	1.50	.25	.25	.78	.....	.....	175	.....	742	507	3	503

JUNE 1987 66 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.60	.75	.45	.35	.55	.....	.....	5	.....	13	13	1	13
Oct.....	.40	.45B	.40	.35	.35	.....	.....	50	.....	50	63	13	63
Nov.....	.45	.45	.37A	.32	.37	.....	.....	50	.....	110	113	63	90
Dec.....	.30	.30	.15	.15	.22	.....	.....	10	.....	23	91	80	91
Year....	.60	.75	.15	.15	.37	.....	.....	50	.....	196	113	1	91

AUGUST 1987 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	4.60	5.00	4.55A	4.90	5.04	.....	.....	13	.....	19	19	13	19
Dec.....	.....	.....	.....	3.90	4.37	.....	.....	.....	.....	.....	19	19	19
Year....	4.60	5.00	4.55A	3.90	4.71	.....	.....	13	.....	19	19	13	19

AUGUST 1987 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	3.40	3.55B	3.35A	3.85	3.55	.....	.....	3	.....	3	3	3	3
Nov.....	3.30	3.40	3.20	3.65	3.77	.....	.....	44	.....	123	126	3	126
Dec.....	3.00	3.00	2.80	2.75	3.18	.....	.....	11	.....	19	128	122	128
Year....	3.40	3.55B	2.80	2.75	3.50	.....	.....	44	.....	145	128	3	128

AUGUST 1987 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	2.50	2.50	2.50	2.60	2.80	.....	.....	3	.....	3	3	3	3
Dec.....	2.40	2.40	2.15	1.87	2.22	.....	.....	6	.....	18	18	3	18
Year....	2.50	2.50	2.15	1.87	2.51	.....	.....	6	.....	21	18	3	18

AUGUST 1987 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	2.00	2.00	2.00	1.97	1.97	.....	.....	30	.....	31	30	30	30
Nov.....	1.75	2.15	1.75	1.80	1.90	.....	.....	30	.....	46	55	30	55
Dec.....	1.55	1.55	1.15	1.22	1.49	.....	.....	18	.....	26	61	31	31
Year....	2.00	2.15	1.15	1.22	1.79	.....	.....	30	.....	103	61	30	31

AUGUST 1987 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	1.25	1.60	1.25	1.20	1.36	.....	.....	10	.....	20	20	10	20
Oct.....	1.20	1.40	1.00	1.35	1.24	.....	.....	4	.....	12	25	20	25
Nov.....	1.10	1.50	1.05A	1.10	1.28	.....	.....	303	.....	782	480	25	468
Dec.....	1.30	1.30	.70	.77	.97	.....	.....	241	.....	553	510	230	236
Year....	1.25	1.60	.70	.77	1.21	.....	.....	303	.....	1,367	510	10	236

AUGUST 1987 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.95	.95	.92A	.80	.89	.....	.....	2	.....	2	2	.....	2
Oct.....	.60	.90	.60	.90	.82	.....	.....	21	.....	62	64	2	64
Nov.....	.80	.92	.70A	.77	.84	.....	.....	9	.....	19	83	64	83
Dec.....	.67	.70	.67	.45	.61	.....	.....	33	.....	34	117	83	117
Year....	.95	.95	.60	.45	.79	.....	.....	33	.....	117	117	.....	117

OCTOBER 1987 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	2.50	2.50	2.50	2.35	2.36	.....	.....	3	.....	3	3	3	3
Dec.....	1.95	1.95	1.95	1.60	1.92	.....	.....	6	.....	6	9	3	9
Year....	2.50	2.50	1.95	1.60	2.14	.....	.....	6	.....	9	9	3	9

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1987 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	1.30	1.30	1.20	1.05	1.25	....	....	140	....	280	280	140	280
Year	1.30	1.30	1.20	1.05	1.25	....	....	140	....	280	280	140	280

OCTOBER 1987 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.80	.80	.72	.67	.81	....	....	10	....	15	15	10	15
Year	.80	.80	.72	.67	.81	....	....	10	....	15	15	10	15

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1986 50 PUTS													
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2	2	2
Year....	....	....	CAB	CAB	.00	....	....	....	....	....	2	2	2
FEBRUARY 1986 52 PUTS													
Jan.	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	43	41	41
Year....	....	....	CAB	CAB	.01	....	....	....	....	....	43	41	41
FEBRUARY 1986 54 PUTS													
Jan.	.05	.25	CAB	CAB	.07	....	....	39	....	103	305	....	....
Year....	.05	.25	CAB	CAB	.07	....	....	39	....	103	305	....	....
FEBRUARY 1986 56 PUTS													
Jan.	.10	.70	CAB	CAB	.23	....	....	203	3	1,279	845	....	....
Year....	.10	.70	CAB	CAB	.23	....	....	203	3	1,279	845	....	....
FEBRUARY 1986 58 PUTS													
Jan.	.35	1.65	CAB	CAB	.70	....	....	503	95	4,447	1,889	....	....
Year....	.35	1.65	CAB	CAB	.70	....	....	503	95	4,447	1,889	....	....
FEBRUARY 1986 60 PUTS													
Jan.	.80	3.15	.20	....	1.84	....	....	1,376	95	7,295	3,306	....	....
Year....	.80	3.15	.20	....	1.84	....	....	1,376	95	7,295	3,306	....	....
FEBRUARY 1986 62 PUTS													
Jan.	1.90	5.00	1.60	....	3.50	....	....	660	31	3,453	2,908	....	....
Year....	1.90	5.00	1.60	....	3.50	....	....	660	31	3,453	2,908	....	....
FEBRUARY 1986 64 PUTS													
Jan.	3.20	6.90	3.20	....	5.40	....	....	180	4	833	1,051	....	....
Year....	3.20	6.90	3.20	....	5.40	....	....	180	4	833	1,05[illegible]	....	....
FEBRUARY 1986 66 PUTS													
Jan.	7.00	8.75	6.00A	....	7.36	....	....	109	....	113	152	....	....
Year....	7.00	8.75	6.00A	....	7.36	....	....	109	....	113	152	....	....
APRIL 1986 54 PUTS													
Jan.	.35	.50	.10	.10	.30	....	....	20	....	79	68	16	68
Feb.	.20	.40	.10	.05	.17	....	....	19	....	52	109	68	108
Mar.	.07	.07B	.02	....	.04	....	....	6	....	14	108	101	101
Year....	.35	.50	.02	....	.17	....	....	20	....	145	109	16	101
APRIL 1986 56 PUTS													
Jan.	.80	1.00	.20	.27	.60	....	....	289	....	749	437	171	424
Feb.	.17	1.05	.10	.12	.41	....	....	215	....	1,099	713	413	639
Mar.	.20	.40	CAB	CAB	.14	....	....	249	7	860	680	....	....
Year....	.80	1.05	CAB	CAB	.38	....	....	289	....	2,708	713	....	....
APRIL 1986 58 PUTS													
Jan.	.90	1.85	.40	.57	1.09	....	....	231	29	2,391	1,760	1,053	1,680
Feb.	.50	2.00	.27	.35	.86	....	....	1,067	45	5,543	2,159	1,691	2,039
Mar.	.37	1.25	.02	....	.56	....	....	826	61	3,974	2,257	....	....
Year....	.90	2.00	.02	....	.83	....	....	1,067	29	11,908	2,257	....	....
APRIL 1986 60 PUTS													
Jan.	1.55	2.70	.87	1.12	1.83	....	....	544	80	5,545	3,620	2,390	3,462
Feb.	1.07	3.32	.62	.90	1.62	....	....	1,238	116	7,772	3,925	3,037	3,360
Mar.	.97	3.07	.65	....	1.67	....	....	572	205	5,473	3,436	....	....
Year....	1.55	3.32	.62	....	1.70	....	....	1,238	80	18,790	3,925	....	....
APRIL 1986 62 PUTS													
Jan.	2.95	4.00	1.50	1.97	2.83	....	....	288	5	1,846	1,444	675	1,444
Feb.	1.75	4.95	1.35	1.82	2.75	....	....	854	26	3,035	1,530	1,363	1,530
Mar.	2.10	5.00	1.50	....	3.24	....	....	147	33	1,429	1,498	....	....
Year....	2.95	5.00	1.35	....	2.94	....	....	854	5	6,310	1,530	....	....
APRIL 1986 64 PUTS													
Jan.	4.95	5.25	2.45	3.15	4.10	....	....	43	....	287	867	817	863
Feb.	3.15	6.60	2.50	3.12	4.15	....	....	409	....	887	865	460	502
Mar.	3.70	7.00	2.95	....	5.05	....	....	35	....	191	501	....	....
Year....	4.95	7.00	2.45	....	4.43	....	....	409	....	1,365	867	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	5.55	6.60B	3.75A	4.65	5.65	....	....	27	....	39	154	150	153
Feb.	4.45	8.30B	4.15	4.80	5.83	....	....	60	....	123	159	135	135
Mar.	....	9.00B	4.80A	....	6.98	....	....	....	....	....	135	....	....
Year	5.65	9.00B	3.75A	....	6.15	....	....	60	....	162	159	....	....

JUNE 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.30	.30	.05	.05	.13	....	....	65	....	129	70	59	70
May	CAB	CAB	CAB	CAB	.01	....	....	1	....	1	53	52	52
Year	.30	.30	CAB	CAB	.07	....	....	65	....	130	70	52	52

JUNE 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.55	.60	.10	.07	.35	....	....	74	....	570	343	5	343
May	.20	.20	CAB	CAB	.03	....	....	77	....	125	316	302	302
Year	.55	.60	CAB	CAB	.19	....	....	77	....	695	343	5	302

JUNE 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.80	1.37	.22	.20	.80	....	....	767	9	5,140	1,880	9	1,749
May	.40	.40	CAB	CAB	.09	....	....	126	2	605	1,611	....	....
Year	.80	1.37	CAB	CAB	.44	....	....	767	2	5,745	1,880	....	....

JUNE 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.55	.75	.35A	.35	.55	....	....	29	....	72	84	18	84
Feb.	.45	1.05	.40	.60	.56	....	....	95	....	346	367	84	367
Mar.	.65	.90	.25	.82	.59	....	....	81	....	537	523	371	447
Apr.	1.00	2.30	.52	.50	1.44	....	....	646	89	6,518	1,905	625	1,751
May	.60	.95	CAB	CAB	.22	....	....	600	38	3,574	1,975	....	....
Year	.55	2.30	CAB	CAB	.67	....	....	646	....	11,047	1,975	....	....

JUNE 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.95	1.20	.60	.62	.96	....	....	55	....	312	252	112	252
Feb.	.60	1.65	.60	1.05	.99	....	....	439	....	868	923	246	911
Mar.	1.10	1.75	.52	1.65	1.07	....	....	370	3	1,616	1,704	911	1,704
Apr.	2.10	3.70	1.05	1.10	2.43	....	....	985	20	6,048	2,822	2,178	2,822
May	1.40	1.92	.10	....	.68	....	....	664	78	5,552	2,942	....	....
Year	.95	3.70	.10	....	1.23	....	....	985	....	14,396	2,942	....	....

JUNE 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.25	2.15	1.00	1.07	1.56	....	....	291	8	1,376	1,030	451	1,030
Feb.	1.00	2.65	1.00	1.67	1.61	....	....	199	14	1,599	1,565	1,031	1,537
Mar.	1.85	2.85	1.05	2.70	1.79	....	....	484	31	2,434	2,016	1,541	2,016
Apr.	3.05	5.00	1.90	2.10	3.73	....	....	580	13	3,447	2,159	1,501	1,517
May	2.40	3.90	.35	....	1.76	....	....	542	25	3,590	1,894	....	....
Year	1.25	5.00	.35	....	2.09	....	....	580	8	12,446	2,159	....	....

JUNE 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.25	3.15B	1.55	1.75	2.37	....	....	278	6	1,847	1,445	662	1,445
Feb.	1.65	3.70	1.55	2.57	2.47	....	....	1,600	28	4,420	2,327	1,515	1,714
Mar.	2.65	4.10	1.90	4.05	2.77	....	....	210	10	1,318	1,827	1,686	1,810
Apr.	4.50	7.00	3.15	3.30	5.27	....	....	390	2	1,846	1,675	1,232	1,232
May	4.30	5.90	1.40	....	3.31	....	....	267	16	1,610	1,476	....	....
Year	2.25	7.00	1.40	....	3.24	....	....	1,600	2	11,050	2,327	....	....

JUNE 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.50	4.20	2.35	2.65	3.41	....	....	82	....	473	576	282	576
Feb.	2.60	4.95	2.35	3.62	3.54	....	....	73	....	381	617	517	550
Mar.	3.85	5.60	2.90	5.60	4.03	....	....	42	....	281	573	535	573
Apr.	6.15	8.45B	5.00A	4.85	7.02	....	....	117	....	591	573	488	504
May	5.15	7.80B	3.05	....	5.13	....	....	31	1	210	502	....	....
Year	3.50	8.45B	2.35	....	4.63	....	....	117	....	1,936	617	....	....

JUNE 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	5.40	5.40	3.50A	3.75	4.66	....	....	46	....	113	379	346	375
Feb.	3.70	6.35B	3.55A	5.00	4.85	....	....	59	....	108	411	333	333
Mar.	5.30	7.00B	4.50	7.35	5.51	....	....	143	....	252	346	181	241
Apr.	7.70	10.10B	6.90A	6.62	8.88	....	....	138	....	244	242	144	144
May	8.05	9.80B	5.00	....	7.07	....	....	14	....	21	156	....	....
Year	5.40	10.10B	3.50A	....	6.19	....	....	143	....	738	411	....	....

JUNE 1986 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.00	6.75B	4.95A	5.10	6.13	....	....	19	....	27	51	29	49
Feb.	7.50	7.50	4.92A	6.55	6.35	....	....	6	....	6	49	49	49
Mar.	6.60	8.25B	6.20	9.25	7.18	....	....	15	....	22	64	49	62
Apr.	10.00	12.05B	8.90A	8.47	10.80	....	....	34	....	43	65	23	23
May	....	11.80B	8.70A	....	9.05	....	....	....	....	....	23	....	....
Year	6.00	12.05B	4.92A	....	7.90	....	....	34	....	98	65	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1986 68 PUTS													
Jan.	7.60	7.60	7.50	6.65	6.61	....	....	2	....	2	2	2	2
Feb.	....	....	....	8.20	8.01	....	....	....	....	....	2	1	1
Mar.	9.40	9.80B	8.00A	10.20	8.92	....	....	1	....	1	2	1	2
Apr.	....	14.00B	10.90A	10.42	12.76	....	....	....	....	....	2	2	2
May	....	12.80B	10.65A	....	11.03	....	....	....	....	....	2	....	....
Year	7.60	14.00B	7.50	....	9.47	....	....	2	....	3	2	....	....
AUGUST 1986 44 PUTS													
Jne.	.25	.25	CAB	CAB	.09	....	....	40	....	42	42	40	42
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	42	42	42
Year	.25	.25	CAB	CAB	.04	....	....	40	....	42	42	40	42
AUGUST 1986 46 PUTS													
Apr.	.82	.95	.45A	.35	.65	....	....	190	....	253	226	190	226
May	.60	62	.20	.40	.33	....	....	61	....	305	390	226	390
Jne.	.45	.60	.02	.02	.29	....	....	320	....	1,596	1,178	393	1,039
Jly.	.02	.02	CAB	CAB	.00	....	....	115	2	139	1,143	995	996
Year	.82	.95	CAB	CAB	.32	....	....	320	....	2,293	1,178	190	996
AUGUST 1986 48 PUTS													
Apr.	1.20	1.40	.70	.52	1.04	....	....	33	....	77	73	1	73
May	.95	1.20	.27A	.80	.63	....	....	107	....	454	371	78	371
Jne.	.95	1.20	.02	.05	.55	....	....	282	1	1,410	763	402	628
Jly.	.05	.05	CAB	CAB	.01	....	....	40	....	72	623	590	590
Year	1.20	1.40	CAB	CAB	.55	....	....	282	....	2,013	763	1	590
AUGUST 1986 50 PUTS													
Apr.	1.70	2.25	.65	.92	1.39	....	....	204	....	941	506	58	506
May	1.50	2.00	.52	1.47	1.11	....	....	232	12	1,669	1,006	531	1,006
Jne.	1.60	2.10	.02	.10	1.00	....	....	272	20	2,931	1,372	1,025	1,246
Jly.	.12	.12	CAB	CAB	.02	....	....	127	....	379	1,196	1,010	1,010
Year	1.70	2.25	CAB	CAB	.88	....	....	272	....	5,920	1,372	58	1,010
AUGUST 1986 52 PUTS													
Mar.	.85	1.60	.55	1.27	.78	....	....	40	....	100	79	1	79
Apr.	1.40	3.25	1.15	1.50	2.12	....	....	417	5	1,828	1,176	106	1,176
May	2.15	3.05	1.00	2.45	1.87	....	....	414	14	3,226	1,964	1,134	1,959
Jne.	2.65	3.25	.10	.25	1.69	....	....	425	22	3,933	2,064	1,808	1,808
Jly.	.27	.35	CAB	CAB	.07	....	....	313	13	1,390	1,985	1,766	1,921
Year	.85	3.25	CAB	CAB	1.31	....	....	425	....	10,477	2,064	1	1,921
AUGUST 1986 54 PUTS													
Feb.	1.05	1.30	1.00	1.22	1.20	....	....	36	....	42	39	2	39
Mar.	1.25	2.50	.90	2.07	1.31	....	....	33	....	153	142	39	142
Apr.	2.07	4.45	1.90	2.27	3.12	....	....	288	3	2,300	1,024	147	1,024
May	3.35	4.50	1.55	3.72	2.87	....	....	349	9	3,068	2,289	1,046	1,958
Jne.	4.10	4.80	.40	.65	2.67	....	....	545	6	3,200	2,024	1,801	1,892
Jly.	.85	.85	CAB	CAB	.24	....	....	313	48	1,888	2,036	....	....
Year	1.05	4.80	CAB	CAB	1.90	....	....	545	....	10,651	2,289	....	....
AUGUST 1986 56 PUTS													
Jan.	1.55	1.90	1.30A	1.22	1.53	....	....	40	....	96	88	60	67
Feb.	1.40	2.20	1.30	1.92	1.72	....	....	101	....	251	162	67	126
Mar.	2.15	3.50	1.55	3.15	2.07	....	....	165	....	617	506	147	506
Apr.	3.50	5.80	2.80	3.30	4.34	....	....	251	....	1,194	656	574	631
May	4.50	6.00	2.40	5.25	4.13	....	....	248	....	1,932	1,102	677	935
Jne.	5.65	6.35	.70	1.35	3.92	....	....	894	....	2,433	1,661	776	1,661
Jly.	1.60	1.85	CAB	CAB	.70	....	....	399	63	3,822	1,963	....	....
Year	1.55	6.35	CAB	CAB	2.63	....	....	894	....	10,345	1,963	....	....
AUGUST 1986 58 PUTS													
Jan.	1.85	2.80	1.77	1.90	2.29	....	....	63	....	222	354	289	289
Feb.	2.30	3.10B	2.05	2.82	2.57	....	....	109	....	516	404	289	374
Mar.	3.10	4.00B	2.45	4.45	3.06	....	....	79	1	513	456	375	423
Apr.	3.85	7.45	3.85	4.55	5.78	....	....	40	....	259	423	347	351
May	5.65	7.55B	3.65	7.00	5.62	....	....	20	....	133	375	357	369
Jne.	7.40	8.00	1.50	2.42	5.42	....	....	396	....	1,103	871	355	871
Jly.	2.15	3.30	.25	.35	1.66	....	....	803	17	2,519	964	....	....
Year	1.85	8.00	.25	.35	3.77	....	....	803	....	5,265	964	....	....
AUGUST 1986 60 PUTS													
Jan.	3.00	3.45	2.75	2.80	3.26	....	....	28	....	67	221	193	205
Feb.	2.85	4.70	2.85	3.95	3.65	....	....	52	....	94	207	163	166
Mar.	4.20	4.85B	3.50	5.97	4.27	....	....	9	....	27	173	166	173
Apr.	6.50	6.80B	5.20	5.97	7.38	....	....	29	....	68	175	156	156

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 60 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	7.15	9.35B	5.15	8.82	7.27	....	....	25	....	87	177	156	172
Jne.....	9.15	9.80B	2.55	3.80	7.05	....	....	194	....	550	507	172	507
Jly......	3.60	5.30	1.50	....	3.15	....	....	146	....	1,082	759	....	....
Year....	3.00	9.80B	1.50	....	5.15	....	....	194	....	1,975	759	....	....

AUGUST 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	3.95	4.00B	3.95	3.90	4.46	....	....	1	....	1	2	1	2
Feb.....	4.90	5.95	4.60	5.27	4.93	....	....	10	....	22	24	2	24
Mar.....	5.00	6.60B	5.00A	7.75	5.69	....	....	5	....	5	29	24	29
Apr.....	7.80	10.40B	7.20A	7.65	9.12	....	....	10	....	20	29	28	28
May.....	10.50	11.25B	7.10A	10.72	9.07	....	....	12	....	12	39	28	39
Jne.....	10.90	11.80B	4.15	5.22	8.87	....	....	15	....	38	65	39	65
Jly......	5.60	7.12B	3.12	....	4.99	....	....	35	....	95	87	....	....
Year....	3.95	11.80B	3.12	....	6.73	....	....	35	....	193	87	....	....

AUGUST 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	5.30	5.45	5.25	5.20	5.85	....	....	40	....	40	40	6	40
Feb.....	5.30	6.50B	5.30	6.77	6.41	....	....	60	....	61	101	40	101
Mar.....	7.20	9.30	6.55A	9.50	7.27	....	....	4	....	5	102	101	102
Apr.....	9.50	12.20B	8.75A	9.20	10.93	....	....	2	....	4	103	102	102
May.....	....	13.15B	....	12.67	10.94	....	....	....	....	....	102	66	66
Jne.....	12.97	13.80B	6.20A	7.35	10.77	....	....	50	....	52	101	49	100
Jly......	....	9.05B	5.30A	....	6.94	....	....	....	....	....	100	....	....
Year....	5.30	13.80B	5.25	....	8.44	....	....	60	....	162	103	....	....

OCTOBER 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	.50	.50	.50	.15	.23	....	....	1	....	1	1	1	1
Jly......	.05	.05	.05	.02	.07	....	....	100	....	100	101	1	101
Aug.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	101	101	101
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	101	101	101
Year....	.50	.50	CAB	CAB	.07	....	....	100	....	101	101	1	101

OCTOBER 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	.60	.90	.50	.95	.64	....	....	39	....	180	179	1	179
Jne.....	1.20	1.30	.17	.35	.74	....	....	319	....	1,371	791	179	681
Jly......	.25	.25B	.02A	.05	.13	....	....	109	....	268	875	681	865
Aug.....	CAB	CAB	CAB	CAB	.00	....	....	68	....	68	865	812	812
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	812	812	812
Year....	.60	1.30	CAB	CAB	.30	....	....	319	....	1,887	875	1	812

OCTOBER 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	1.55	1.55	1.55	.55	1.09	....	....	4	....	4	4	4	4
May.....	1.10	1.85	.85A	1.60	1.11	....	....	46	....	148	142	4	142
Jne.....	1.80	1.95	.35	.42	1.22	....	....	546	1	1,520	1,035	201	958
Jly......	.55	.55	.05	.07	.21	....	....	200	....	734	1,159	942	1,008
Aug.....	.07	.07	CAB	CAB	.00	....	....	59	....	143	992	902	902
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	902	901	901
Year....	1.55	1.95	CAB	CAB	.60	....	....	546	....	2,549	1,159	4	901

OCTOBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	.60	.60	.60	.80	.61	....	....	3	....	3	3	3	3
Apr.....	.80	2.70	.80	.90	1.60	....	....	237	....	436	416	3	416
May.....	1.60	2.55	1.00	2.45	1.78	....	....	121	2	773	829	425	829
Jne.....	2.65	3.10	.65	.77	1.90	....	....	379	14	1,754	1,634	872	1,475
Jly......	.80	.95	.05	.10	.41	....	....	888	4	2,470	1,721	1,136	1,159
Aug.....	.02	.05	CAB	CAB	.01	....	....	54	....	104	1,165	1,121	1,121
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	2	1	3	1,120	1,118	1,118
Year....	.60	3.10	CAB	CAB	.90	....	....	888	....	5,543	1,721	3	1,118

OCTOBER 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	2.10	3.65	1.75	2.10	2.60	....	....	42	....	197	155	1	155
May.....	2.40	3.60	1.70	3.57	2.67	....	....	200	6	853	648	161	632
Jne.....	3.75	4.00	1.05	1.32	2.80	....	....	166	2	1,138	1,008	610	1,008
Jly......	1.35	1.65	.15	.22	.76	....	....	215	10	1,739	1,174	918	1,169
Aug.....	.20	.20	CAB	CAB	.04	....	....	149	....	602	1,174	1,085	1,085
Sep.....	.02	.02	CAB	CAB	.00	....	....	12	12	12	1,071	1,070	1,071
Year....	2.10	4.00	CAB	CAB	1.48	....	....	215	....	4,541	1,174	1	1,071

OCTOBER 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	1.55	2.60	1.55	2.10	1.75	....	....	1	....	2	2	1	2
Apr.....	2.20	4.40B	2.20	3.05	3.54	....	....	15	....	36	28	17	28
May.....	3.75	5.05	2.60A	4.90	3.77	....	....	135	....	374	290	37	290
Jne.....	5.15	5.20B	1.55	2.10	3.91	....	....	162	....	649	556	290	556
Jly......	2.25	2.45	.35	.47	1.31	....	....	792	22	3,183	1,493	575	1,475
Aug.....	.45	.45	CAB	.02	.14	....	....	382	2	1,673	1,682	1,390	1,609
Sep.....	.02	.02	CAB	CAB	.00	....	....	41	41	112	1,590	1,556	1,556
Year....	1.55	5.20B	CAB	CAB	2.06	....	....	792	....	6,029	1,682	1	1,556

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
OCTOBER 1986 56 PUTS													
Jan.	2.00	2.15	2.00	2.00	2.25	....	....	200	....	201	201	200	201
Feb.	2.55	2.80	2.50A	2.75	2.45	....	....	100	....	102	202	201	201
Mar.	2.80	3.80	2.40A	3.10	2.69	....	....	100	....	210	301	101	102
Apr.	3.50	5.85B	3.40A	4.17	4.81	....	....	2	....	4	103	100	102
May	4.95	6.00	3.70	6.45	5.08	....	....	10	....	42	120	102	114
Jne.	6.55	6.75B	2.30	3.12	5.21	....	....	242	....	720	680	114	680
Jly.	3.45	3.65B	.70	.95	2.07	....	....	368	7	2,721	1,783	682	1,783
Aug.	1.00	1.00	.05	.05	.39	....	....	413	34	3,861	2,194	1,800	2,124*
Sep.	.05	.05	CAB	CAB	.00	....	....	99	40	348	2,122	1,878	1,878
Year	2.00	6.75B	CAB	CAB	2.77	....	....	413	....	8,209	2,194	100	1,878
OCTOBER 1986 58 PUTS													
Jan.	3.00	3.15	2.75A	2.85	3.15	....	....	100	....	180	169	124	141
Feb.	2.80	4.00	2.80	3.77	3.44	....	....	80	....	127	157	141	157
Mar.	3.80	3.80	3.60A	4.30	3.78	....	....	41	....	81	194	35	35
Apr.	5.20	7.40	4.60A	5.50	6.26	....	....	6	....	10	40	34	34
May	6.30	7.75B	5.05A	8.12	6.56	....	....	2	....	2	34	34	34
Jne.	7.35	8.45B	3.70	4.35	6.69	....	....	5	....	13	45	34	45
Jly.	4.10	4.55B	1.20	1.67	3.07	....	....	248	....	1,240	801	44	801
Aug.	1.60	1.60B	.12	.15	.89	....	....	265	14	2,828	1,467	806	1,467
Sep.	.15	.15	CAB	CAB	.03	....	....	182	6	838	1,606	1,449	1,449
Year	3.00	8.45B	CAB	CAB	3.76	....	....	265	....	5,319	1,606	34	1,449
OCTOBER 1986 60 PUTS													
Apr.	6.95	6.95	6.95	7.00	7.00	....	....	....	....	....	....	....	....
May	9.20	9.25	6.50A	9.90	8.19	....	....	7	....	13	8	1	8
Jne.	7.50	10.00B	7.50	5.80	8.31	....	....	1	....	1	8	8	8
Jly.	4.75	6.15B	2.00	2.67	4.31	....	....	373	....	982	697	8	697
Aug.	2.50	2.60	.45	.47	1.75	....	....	316	7	2,719	1,405	733	1,392
Sep.	.50	.50	CAB	CAB	.23	....	....	466	98	2,735	1,665	....	....
Year	6.95	10.00B	CAB	CAB	4.96	....	....	466	....	6,450	1,665	....	....
OCTOBER 1986 62 PUTS													
Jne.	6.55	7.60B	6.55	7.40	6.96	....	....	....	....	....	....	....	....
Jly.	4.90	7.40B	3.20	3.97	5.75	....	....	83	....	103	94	....	94
Aug.	3.00	4.05	1.15	1.27	2.98	....	....	96	....	468	341	94	260
Sep.	1.20	1.60	.20	....	.84	....	....	209	26	1,547	527	....	....
Year	6.55	7.60B	.20	....	4.13	....	....	209	....	2,118	527	....	....
OCTOBER 1986 64 PUTS													
Feb.	7.90	8.35B	7.80A	5.00	7.17	....	....	40	....	42	42	....	42
Mar.	....	7.90B	7.60A	9.05	8.07	....	....	....	....	....	42	42	42
Apr.	....	13.10B	9.70A	10.40	11.28	....	....	....	....	....	42	42	42
May	....	13.00B	9.80A	13.60	11.74	....	....	....	....	....	42	42	42
Jne.	....	14.35B	11.00A	9.10	11.81	....	....	....	....	....	42	42	42
Jly.	4.50	9.15B	4.45A	5.52	7.36	....	....	44	....	46	88	42	88
Aug.	5.10	5.70B	2.80A	2.65	4.55	....	....	25	....	77	89	65	84
Sep.	2.30	3.40	1.85	....	2.29	....	....	94	....	221	162	....	....
Year	7.90	14.35B	1.85	....	8.03	....	....	94	....	386	162	....	....
OCTOBER 1986 66 PUTS													
Aug.	6.20	6.40B	4.70A	4.45	6.26	....	....	75	....	128	128	30	128
Sep.	4.20	5.35B	3.90A	....	4.16	....	....	3	....	3	178	....	....
Year	6.20	6.40B	3.90A	....	5.21	....	....	75	....	131	178	....	....
DECEMBER 1986 46 PUTS													
May	.75	.80	.65	.85	.75	....	....	29	3	65	65	20	65
Jne.	.80	.92	.40A	.45	.67	....	....	33	....	127	140	65	107
Jly.	.45	.45	.10A	.15	.28	....	....	54	....	80	107	91	91
Aug.	.05	.05	.05	.02	.07	....	....	1	....	1	92	91	91
Sep.	.02	.02	.02	.02	.02	....	....	1	....	1	92	90	90
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	90	90	90
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	90	90	90
Year	.75	.92	CAB	CAB	.25	....	....	54	....	274	140	20	90
DECEMBER 1986 48 PUTS													
May	.90	1.25	.90	1.30	1.17	....	....	11	....	15	15	4	15
Jne.	1.35	1.50	.35A	.77	1.11	....	....	42	....	187	163	20	163
Jly.	.60	.70	.20	.25	.45	....	....	37	....	99	192	163	186
Aug.	.10	.20	.10	.02	.13	....	....	100	....	140	289	184	289
Sep.	.05	.05	.02	.05	.05	....	....	4	....	10	289	281	284
Oct.	.10	.10	CAB	CAB	.01	....	....	206	....	241	357	252	252
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	252	252	252
Year	.90	1.50	CAB	CAB	.42	....	....	206	....	692	357	4	252

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.85	2.35	1.85	1.25	1.92	....	....	26	....	51	51	7	51
May	1.70	2.00	1.07	2.00	1.60	....	....	30	....	111	99	37	99
Jne.	2.20	2.30	.70	1.22	1.70	....	....	40	....	284	259	99	259
Jly.	1.05	1.25	.35	.47	.77	....	....	139	....	559	551	259	494
Aug.	.25	.40	.12	.10	.29	....	....	233	....	647	659	404	629
Sep.	.10	.17	.07	.10	.10	....	....	274	....	494	686	574	596
Oct.	.12	.12	CAB	CAB	.04	....	....	109	....	291	616	559	559
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	559	559	559
Year	1.85	2.35	CAB	CAB	.80	....	....	274	....	2,437	686	7	559

DECEMBER 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	1.10	1.10	1.10	1.60	1.19	....	....	1	....	1	1	1	1
Apr.	1.70	3.30	1.55	1.85	2.15	....	....	77	....	133	121	14	121
May	2.50	3.05	1.70	2.90	2.37	....	....	58	....	219	231	121	231
Jne.	2.90	3.35	1.10	1.85	2.48	....	....	59	....	458	486	231	483
Jly.	1.95	1.95	.50	.82	1.23	....	....	97	5	700	691	502	691
Aug.	.70	.80	.20	.22	.57	....	....	113	....	796	959	692	934
Sep.	.22	.47	.15	.30	.27	....	....	302	....	1,497	1,129	862	1,127
Oct.	.27	.45	CAB	CAB	.15	....	....	95	....	520	1,141	1,000	1,000
Nov.	.02	.02	CAB	CAB	.00	....	....	9	9	22	1,001	991	991
Year	1.10	3.35	CAB	CAB	1.16	....	....	302	....	4,346	1,141	1	991

DECEMBER 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.85	3.85B	2.50	2.62	3.20	....	....	36	....	83	47	4	46
May	3.55	3.90	2.55	4.00	3.31	....	....	37	....	110	118	46	118
Jne.	4.00	4.30	1.65	2.62	3.43	....	....	123	....	578	519	118	519
Jly.	2.65	2.60	.65	1.32	1.86	....	....	496	2	1,471	1,334	520	1,334
Aug.	1.20	1.32	.50	.50	1.04	....	....	216	1	1,139	1,483	1,282	1,441
Sep.	.60	1.00	.35	.75	.60	....	....	157	....	1,330	1,535	1,375	1,535
Oct.	.65	1.25	.02	.02	.34	....	....	532	18	3,630	1,754	1,182	1,568
Nov.	.02	.02	CAB	CAB	.00	....	....	106	106	261	1,562	1,550	1,550
Year	2.85	4.30	CAB	CAB	1.72	....	....	532	....	8,602	1,754	4	1,550

DECEMBER 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.20	2.20	2.00	2.30	2.17	....	....	2	....	5	5	1	5
Mar.	2.60	3.00B	2.55	2.80	2.31	....	....	4	....	14	15	5	15
Apr.	3.50	5.15B	3.40A	3.57	4.14	....	....	36	....	76	51	51	51
May	4.45	4.45	4.45	5.30	4.46	....	....	5	....	5	52	51	52
Jne.	4.35	5.45B	3.00	3.60	4.57	....	....	44	....	123	162	52	162
Jly.	3.90	3.90	1.25	2.02	2.67	....	....	168	11	1,685	1,242	174	1,242
Aug.	2.00	2.10B	.90	.95	1.71	....	....	154	10	1,147	1,477	1,251	1,477
Sep.	1.05	1.82	.75	1.50	1.18	....	....	221	26	2,675	1,622	1,389	1,577
Oct.	1.40	2.10	.07	.12	.82	....	....	837	35	6,143	2,647	1,615	2,497
Nov.	.10	.10	CAB	CAB	.03	....	....	194	15	685	2,557	2,348	2,348
Year	2.20	5.45B	CAB	CAB	2.40	....	....	837	....	12,558	2,647	1	2,348

DECEMBER 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	3.00	3.20B	2.90	3.12	3.19	....	....	15	....	30	30	5	30
Mar.	....	3.95B	....	3.95	3.21	....	....	....	....	....	30	30	30
Apr.	4.80	6.55B	4.50A	4.75	5.42	....	....	43	....	56	13	8	8
May	5.00	5.85	5.00	6.77	5.78	....	....	130	....	133	110	8	110
Jne.	6.55	6.90B	4.70A	4.72	5.93	....	....	5	....	6	117	110	117
Jly.	4.40	4.75B	1.90	2.90	3.67	....	....	177	....	1,176	902	117	902
Aug.	2.80	3.15B	1.70	1.67	2.61	....	....	194	....	1,417	1,735	909	1,735
Sep.	1.70	3.00	1.40	2.72	2.06	....	....	285	13	2,834	2,108	1,851	2,108
Oct.	2.60	3.60	.25	.45	1.64	....	....	928	9	4,819	2,665	2,018	2,640
Nov.	.40	.50	CAB	CAB	.13	....	....	415	54	1,767	2,748	2,518	2,524
Year	3.00	6.90B	CAB	CAB	3.36	....	....	928	....	12,238	2,748	5	2,524

DECEMBER 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	6.35	6.35	6.35	6.02	6.02	....	....	5	5	5	5	5	5
Jly.	5.65	5.80B	3.35	4.00	4.85	....	....	523	....	615	511	5	511
Aug.	3.55	4.25B	2.70A	2.65	3.75	....	....	100	....	428	548	486	548
Sep.	2.45	4.50	2.20	4.22	3.26	....	....	219	....	996	873	584	873
Oct.	4.15	5.40	.87	1.32	2.90	....	....	374	....	1,407	1,134	849	1,056
Nov.	1.25	1.37	CAB	CAB	.47	....	....	1,271	6	5,957	2,997	....	....
Year	6.35	6.35	CAB	CAB	3.54	....	....	1,271	....	9,408	2,997	....	....

DECEMBER 1986 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	7.35	7.35	4.15	5.30	6.19	....	....	5	....	22	14	4	14
Aug.	5.00	5.60	4.50A	3.87	5.10	....	....	6	....	13	21	14	21
Sep.	3.80	6.05	3.40	5.90	4.70	....	....	25	....	60	68	25	68
Oct.	6.80	7.20	2.05	2.75	4.53	....	....	100	....	204	227	68	227
Nov.	2.65	2.65	.32	....	1.55	....	....	304	....	1,430	714	....	....
Year	7.35	7.35	.32	....	4.41	....	....	304	....	1,729	714	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	6.60	6.80B	5.75	6.75	6.78	....	....	119	....	134	134	5	134
Aug.....	6.80	7.10B	5.40A	5.35	6.63	....	....	75	....	90	134	71	82
Sep.....	5.10	8.00B	5.10	7.80	6.36	....	....	25	....	37	103	82	98
Oct.	8.50	9.00B	3.80A	4.50	6.38	....	....	5	....	21	99	97	97
Nov.....	....	4.40B	2.20A	....	3.33	....	....	....	....	....	97	....	....
Year....	6.60	9.00B	2.20A	....	5.90	....	....	119	....	282	134	....	....

DECEMBER 1986 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	6.70	9.90B	6.70	9.75	8.16	....	....	3	....	6	3	2	3
Oct.	10.47	11.05B	6.50A	6.45	8.33	....	....	1	....	1	3	2	2
Nov.....	....	6.25B	4.20A	....	5.29	....	....	....	....	....	2	....	....
Year....	6.70	11.05B	4.20A	....	7.26	....	....	3	....	7	3	....	....

FEBRUARY 1987 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	.20	.20	.20	.12	.15	....	....	5	....	5	5	5	5
Sep.....	.12	.25	.12	.10	.14	....	....	100	....	101	106	5	106
Oct.	.15	.25	.05	.07	.13	....	....	22	....	38	109	106	108
Nov.....	....	....	....	.02	.03	....	....	....	....	....	108	108	108
Dec.....	....	....	....	.02	.02	....	....	....	....	....	110	108	110
Year....	.20	.25	.05	.02	.09	....	....	100	....	144	110	5	110

FEBRUARY 1987 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.32	2.32	2.10A	1.40	1.61	....	....	3	....	3	3	3	3
May.....	1.30	2.10	1.30	2.07	1.77	....	....	18	....	33	18	3	18
Jne.	....	2.25B	....	1.80	1.89	....	....	....	....	....	18	18	18
Jly......	1.60	1.60	.80	.95	1.20	....	....	40	....	108	76	18	63
Aug.....	.90	.95	.50	.25	.64	....	....	35	....	94	142	68	142
Sep.....	.20	.50	.20	.32	.32	....	....	100	....	178	176	103	176
Oct.	.32	.60	.22	.17	.30	....	....	40	....	167	284	176	283
Nov.....	.10	.15B	.05	.05	.07	....	....	100	....	183	388	283	377
Dec.....	.05	.07	.02	.02	.04	....	....	101	....	146	434	372	410
Year....	2.32	2.32	.02	.02	.87	....	....	101	....	912	434	3	410

FEBRUARY 1987 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.20	3.60	2.80A	2.00	2.75	....	....	5	....	9	9	5	9
May.....	2.75	3.00	2.20A	2.95	2.53	....	....	36	....	58	67	9	67
Jne.	3.05	3.30	1.80A	2.57	2.74	....	....	50	....	80	142	67	140
Jly......	2.55	2.55	1.05	1.47	1.79	....	....	72	....	306	331	150	331
Aug.....	1.20	1.40	.55	.50	1.07	....	....	73	1	304	502	332	499
Sep.....	.50	.85	.40	.72	.65	....	....	141	....	815	769	450	718
Oct.	.72	1.10	.35	.42	.65	....	....	164	....	775	1,050	718	981
Nov.....	.35	.40	.05	.07	.19	....	....	563	....	857	980	716	784
Dec.....	.12	.25	.05	.10	.13	....	....	70	....	669	1,033	784	1,033
Year....	3.20	3.60	.05	.10	1.39	....	....	563	....	3,873	1,050	5	1,033

FEBRUARY 1987 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	3.65	3.90	2.85	4.00	3.36	....	....	40	....	103	83	5	83
Jne.	4.40	4.40	2.95	3.50	3.73	....	....	75	....	89	166	83	143
Jly......	3.35	3.45B	1.70	2.15	2.56	....	....	40	....	98	177	143	148
Aug.....	1.75	2.05B	.95	.90	1.69	....	....	190	....	564	536	148	536
Sep.....	.90	1.60	.85	1.30	1.17	....	....	133	....	681	880	527	880
Oct.	1.40	1.90	.77	.85	1.24	....	....	193	13	1,136	1,064	878	993
Nov.....	.90	.90	.17	.17	.47	....	....	322	20	2,286	1,480	943	1,453
Dec.....	.17	.60	.15	.35	.40	....	....	490	4	2,658	2,186	1,451	2,186
Year....	3.65	4.40	.15	.35	1.83	....	....	490	....	7,615	2,186	5	2,186

FEBRUARY 1987 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	4.60	4.60	2.55	3.02	3.30	....	....	247	....	517	459	20	459
Aug.....	3.00	3.00	1.50	1.50	2.50	....	....	147	3	788	998	462	998
Sep.....	1.50	2.60	1.30	2.22	1.92	....	....	332	7	1,286	1,119	731	1,119
Oct.	2.10	3.00	1.40	1.57	2.11	....	....	213	11	1,702	1,886	1,127	1,886
Nov.....	1.50	1.62	.45	.45	.98	....	....	264	28	2,037	2,457	1,913	2,268
Dec.....	.42	1.50	.40	1.22	1.03	....	....	564	42	3,959	2,914	2,134	2,838
Year....	4.60	4.60	.40	1.22	1.97	....	....	564	....	10,289	2,914	20	2,838

FEBRUARY 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	4.45	4.45	3.37A	4.07	3.96	....	....	71	....	130	124	5	118
Aug.....	3.85	3.85	2.30	2.35	3.53	....	....	89	....	265	311	118	311
Sep.....	2.35	3.65	2.15	3.42	2.94	....	....	137	3	804	681	353	681
Oct.	3.35	4.30	2.40A	2.62	3.29	....	....	104	....	644	939	667	939
Nov.....	2.70	2.70	1.05	1.10	1.81	....	....	705	38	2,986	2,807	920	2,807
Dec.....	1.00	2.85	.97	2.67	2.12	....	....	416	24	4,327	3,090	2,328	2,328
Year....	4.45	4.45	.97	2.67	2.94	....	....	705	....	9,156	3,090	5	2,328

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	5.20	5.20	4.50	5.30	5.13	....	....	2	....	4	4	2	4
Aug.....	5.00	5.05B	3.65A	3.45	4.77	....	....	14	....	17	21	4	21
Sep.....	3.80	4.85	3.25	4.87	4.19	....	....	114	....	228	180	21	172
Oct.....	4.75	5.90	3.75A	3.92	4.71	....	....	69	....	212	197	148	148
Nov.....	3.40	3.95B	1.97	2.07	2.97	....	....	281	....	687	661	148	661
Dec.....	1.97	4.50	1.85	4.50	3.61	....	....	192	....	723	851	676	799
Year....	5.20	5.90	1.85	4.50	4.23	....	....	281	....	1,871	851	2	799

FEBRUARY 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	4.50	4.75B	3.30	3.42	3.86	....	....	35	....	65	65	5	65
Dec.....	3.20	6.25B	3.12	6.47	5.36	....	....	21	....	33	95	86	94
Year....	4.50	6.25B	3.12	6.47	4.61	....	....	35	....	98	95	5	94

FEBRUARY 1987 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	5.60	8.20B	5.60	8.47	7.36	....	....	5	....	5	5	5	5
Year....	5.60	8.20B	5.60	8.47	7.36	....	....	5	....	5	5	5	5

APRIL 1987 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.30	.30	.30	.10	.13	....	....	65	....	100	100	65	100
Oct.....	.20	.30	.15	.20	.18	....	....	27	....	59	159	120	159
Nov.....	.10	.10	.10	.02	.06	....	....	1	....	1	160	159	160
Dec.....	.07	.10	.07	.07	.07	....	....	3	....	4	164	160	164
Year....	.30	.30	.07	.07	.11	....	....	65	....	164	164	65	164

APRIL 1987 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	.75	.75	.60	.25	.50	....	....	32	....	36	36	....	36
Sep.....	.27	.50	.27	.25	.30	....	....	32	....	114	87	36	87
Oct.....	.35	.55	.30	.27	.36	....	....	46	....	295	345	120	345
Nov.....	.30	.30	.10	.10	.17	....	....	50	....	223	488	350	488
Dec.....	.12	.30	.12	.17	.19	....	....	50	....	84	541	488	540
Year....	.75	.75	.10	.17	.30	....	....	50	....	752	541	....	540

APRIL 1987 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	1.80	1.80	1.80	2.10	2.00	....	....	16	....	16	16	16	16
Jly......	1.90	2.25	1.00	1.30	1.47	....	....	152	....	240	130	16	130
Aug.....	1.15	1.45	.75	.50	.99	....	....	22	....	119	206	130	206
Sep.....	.45	.70	.45	.60	.59	....	....	71	....	113	206	155	176
Oct.....	.70	1.05	.50	.57	.69	....	....	142	....	527	552	172	552
Nov.....	.55	.57	.25	.25	.37	....	....	228	....	476	821	573	821
Dec.....	.30	.70	.27	.45	.46	....	....	48	....	249	944	821	944
Year....	1.80	2.25	.25	.45	.94	....	....	228	....	1,740	944	16	944

APRIL 1987 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	1.80	2.00	1.65A	1.92	1.75	....	....	10	....	18	16	10	16
Aug.....	1.55	1.95	1.00	.90	1.55	....	....	10	....	44	48	16	48
Sep.....	.90	1.55	.85	1.10	1.05	....	....	83	....	404	344	57	344
Oct.....	1.15	1.75B	.95	1.07	1.23	....	....	267	1	1,228	1,272	386	1,272
Nov.....	1.00	1.10	.55	.57	.73	....	....	456	9	1,607	2,126	1,318	2,068
Dec.....	.55	1.37	.50	1.00	.94	....	....	517	2	2,960	2,859	2,207	2,723
Year....	1.80	2.00	.50	1.00	1.21	....	....	517	....	6,261	2,859	10	2,723

APRIL 1987 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	3.10	3.10	2.00	2.72	2.54	....	....	62	....	115	100	19	100
Aug.....	2.35	2.65	1.70	1.47	2.28	....	....	31	....	83	168	100	168
Sep.....	1.55	2.25	1.40	1.85	1.72	....	....	131	....	568	499	191	499
Oct.....	2.05	2.45B	1.62	1.77	2.01	....	....	400	14	1,592	1,528	539	1,528
Nov.....	1.85	1.85	1.05	1.10	1.32	....	....	534	5	1,859	2,517	1,575	2,492
Dec.....	1.10	2.40	1.05	1.82	1.70	....	....	415	20	2,288	3,947	2,504	3,947
Year....	3.10	3.10	1.05	1.82	1.93	....	....	534	....	6,505	3,947	19	3,947

APRIL 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	3.30	3.30	3.20	3.67	3.41	....	....	85	....	85	85	85	85
Aug.....	3.45	3.70	2.25	2.27	3.21	....	....	175	....	513	447	85	445
Sep.....	2.35	3.30B	2.15	2.90	2.62	....	....	113	....	747	974	465	974
Oct.....	3.00	3.45	2.60	2.75	3.04	....	....	152	2	1,310	1,676	1,048	1,676
Nov.....	2.80	2.87B	1.80	1.92	2.17	....	....	247	19	1,963	2,981	1,742	2,951
Dec.....	1.85	3.50	1.80	2.97	2.75	....	....	206	8	1,242	3,297	3,015	3,030
Year....	3.30	3.70	1.80	2.97	2.86	....	....	247	....	5,860	3,297	85	3,030

APRIL 1987 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	4.40	4.72B	3.35	3.27	4.31	....	....	3	....	8	8	1	8
Sep.....	3.45	4.30	3.20A	4.20	3.75	....	....	16	....	99	89	8	89
Oct.....	5.05	5.25	3.80	4.00	4.31	....	....	31	....	57	101	81	101
Nov.....	3.80	3.90B	2.80	2.97	3.28	....	....	206	....	592	486	107	485
Dec.....	2.87	5.00	2.80	4.40	4.08	....	....	34	....	121	488	475	477
Year....	4.40	5.25	2.80	4.40	3.95	....	....	206	....	877	488	1	477

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	5.20	5.20	5.20	5.45	5.45	....	....	4	4	4	4	4	4
Nov.....	4.50	5.25B	4.20	4.32	4.65	....	....	7	....	13	13	4	13
Dec.....	5.10	5.60B	4.15A	6.12	5.66	....	....	1	....	1	13	12	12
Year....	5.20	5.60B	4.15A	6.12	5.25	....	....	7	....	18	13	4	12

APRIL 1987 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	5.60	5.60	5.60	5.90	5.90	....	....	22	....	22	22	....	22
Dec.....	6.20	7.40	5.70A	7.95	7.41	....	....	10	....	15	32	22	32
Year....	5.60	7.40	5.60	7.95	6.65	....	....	22	....	37	32	....	32

JUNE 1987 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.60	.60	.40	.42	.49	....	....	7	....	9	9	7	9
Year....	.60	.60	.40	.42	.49	....	....	7	....	9	9	7	9

JUNE 1987 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	1.40	1.40	1.40	.77	1.14	....	....	2	....	2	2	2	2
Sep.....	1.10	1.15B	.85	.87	.83	....	....	4	....	5	5	2	5
Oct.	1.00	1.00	.75	.77	.92	....	....	111	....	237	218	5	218
Nov.....	.85	.85	.60	.70	.70	....	....	208	....	392	596	231	596
Dec.....	.70	1.15	.70	.85	.88	....	....	542	....	1,614	1,106	596	1,106
Year....	1.40	1.40	.60	.85	.89	....	....	542	....	2,250	1,106	2	1,106

JUNE 1987 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug....	2.00	2.00	1.85	1.25	1.66	....	....	33	....	33	33	....	33
Sep.....	1.45	1.75	1.40	1.55	1.38	....	....	24	....	53	48	33	48
Oct.	1.55	2.00	1.30	1.32	1.54	....	....	100	....	234	252	48	252
Nov.....	1.30	1.45	1.00	1.20	1.22	....	....	326	....	1,185	1,130	252	1,130
Dec.....	1.17	1.95	1.15A	1.50	1.52	....	....	162	....	611	1,465	1,134	1,402
Year....	2.00	2.00	1.00	1.50	1.46	....	....	326	....	2,116	1,465	....	1,402

JUNE 1987 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	1.90	2.90	1.90	2.25	2.12	....	....	25	....	29	29	25	29
Oct.	2.50	2.70	2.02	2.10	2.36	....	....	109	....	292	308	34	308
Nov.....	2.30	2.30	1.75	2.00	1.98	....	....	135	1	755	943	338	943
Dec.....	1.95	3.00	1.82	2.45	2.41	....	....	114	3	750	1,289	953	1,289
Year....	1.90	3.00	1.75	2.45	2.22	....	....	135	....	1,826	1,289	25	1,289

JUNE 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	2.70	3.55	2.70	3.30	3.06	....	....	35	....	137	121	35	121
Oct.	3.45	3.90	3.00	3.10	3.43	....	....	29	....	196	296	136	296
Nov.....	3.25	3.35	2.65	2.95	2.96	....	....	168	....	768	958	298	948
Dec.....	2.87	4.00	2.85	3.67	3.55	....	....	52	....	349	1,121	953	1,052
Year....	2.70	4.00	2.65	3.67	3.25	....	....	168	....	1,450	1,121	35	1,052

JUNE 1987 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	4.30	4.40B	4.20	4.57	4.34	....	....	30	....	31	31	30	31
Oct.	4.50	4.70B	4.30A	4.35	4.71	....	....	2	....	2	31	31	31
Nov.....	4.40	4.40	3.85A	4.20	4.18	....	....	2	....	4	34	31	34
Dec.....	4.95	5.35B	4.95A	5.15	4.92	....	....	1	....	1	35	34	35
Year....	4.30	5.35B	3.85A	5.15	4.54	....	....	30	....	38	35	30	35

JUNE 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	6.10	7.10B	6.10	6.80	6.56	....	....	2	....	2	2	2	2
Year....	6.10	7.10B	6.10	6.80	6.56	....	....	2	....	2	2	2	2

JUNE 1987 64 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	8.90	8.90	8.90	8.60	8.66	....	....	5	....	5	5	....	5
Year....	8.90	8.90	8.90	8.60	8.66	....	....	5	....	5	5	....	5

AUGUST 1987 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	.60	.70	.60	.65	.63	....	....	44	....	47	45	44	45
Dec.....	.80	.80	.80	.80	.73	....	....	11	....	15	58	45	58
Year....	.60	.80	.60	.80	.68	....	....	44	....	62	58	44	58

AUGUST 1987 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	1.40	1.40	1.30	1.37	1.40	....	....	10	....	22	22	10	22
Oct.	1.35	1.70	1.20	1.17	1.39	....	....	22	....	64	77	22	77
Nov.....	1.20	1.20	1.00	1.10	1.13	....	....	19	....	34	105	77	105
Dec.....	1.15	1.55	1.15	1.37	1.27	....	....	200	....	400	395	105	395
Year....	1.40	1.70	1.00	1.37	1.30	....	....	200	....	520	395	10	395

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE CATTLE OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
AUGUST 1987 54 PUTS													
Oct.	2.60	2.60	2.00	1.85	2.13	....	....	30	....	35	35	2	35
Nov.	2.00	2.00	1.50	1.80	1.81	....	....	304	....	724	411	35	411
Dec.	1.70	2.25	1.60	2.12	2.02	....	....	100	....	260	505	412	420
Year	2.60	2.60	1.50	2.12	1.99	....	....	304	....	1,019	505	2	420
AUGUST 1987 56 PUTS													
Sep.	3.25	3.27	3.20	3.00	3.07	....	....	10	....	16	16	10	16
Oct.	3.00	3.60	3.00	2.75	3.10	....	....	17	....	37	48	16	48
Nov.	3.00	3.00	2.40	2.70	2.72	....	....	44	....	88	134	48	134
Dec.	3.00	3.40	2.85A	3.22	3.02	....	....	35	....	131	248	134	248
Year	3.25	3.60	2.40	3.22	2.98	....	....	44	....	272	248	10	248
AUGUST 1987 58 PUTS													
Sep.	4.35	4.35	4.35	4.15	4.19	....	....	5	....	6	6	....	6
Oct.	4.45	4.90	4.20A	3.90	4.29	....	....	16	....	22	28	6	28
Nov.	....	....	....	3.85	3.84	....	....	....	....	....	28	28	28
Dec.	4.35	4.65	4.35	4.52	4.26	....	....	3	....	5	33	28	33
Year	4.35	4.90	4.20A	4.52	4.14	....	....	16	....	33	33	....	33
OCTOBER 1987 50 PUTS													
Dec.	1.20	1.20	1.00	1.17	1.14	....	....	67	....	147	140	40	140
Year	1.20	1.20	1.00	1.17	1.14	....	....	67	....	147	140	40	140
OCTOBER 1987 52 PUTS													
Dec.	1.80	1.80	1.70	1.90	1.80	....	....	140	....	155	152	140	152
Year	1.80	1.80	1.70	1.90	1.80	....	....	140	....	155	152	140	152

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FEEDER CATTLE FUTURES PRICES

JANUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	65.85	66.00	63.85	....	64.94	....	....	1,210	56	5,107	1,821	....	....
Year	65.85	66.00	63.85	....	64.94	....	....	1,210	56	5,107	1,821	....	....

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	66.55	67.45	63.60	65.75	65.61	....	....	1,329	458	17,586	5,446	4,676	4,676
Feb.	65.95	66.40	62.50	64.25	64.70	....	1	1,029	299	12,840	4,550	2,207	2,207
Mar.	64.00	64.40	58.25	....	61.35	....	1	542	49	3,510	1,884	....	....
Year	66.55	67.45	58.25	....	63.88	....	2	1,329	49	33,936	5,446	....	....

APRIL 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	66.25	67.40	63.95	66.15	65.55	....	....	498	142	6,068	2,521	2,161	2,521
Feb.	66.30	66.75	62.95	64.40	65.02	....	2	836	227	9,408	3,429	2,532	3,429
Mar.	64.00	64.25	58.17	58.17	61.44	....	1	1,089	373	15,307	3,914	2,230	2,230
Apr.	56.70	58.90	55.80	....	57.33	1	3	854	85	4,287	2,029	....	....
Year	66.25	67.40	55.80	....	62.33	1	6	1,089	85	35,070	3,914	....	....

MAY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	65.25	66.15	63.00	64.97	64.29	....	....	449	74	4,257	2,192	1,296	2,192
Feb.	65.20	65.50	62.12	63.62	63.95	....	1	684	166	7,488	3,592	2,162	3,592
Mar.	63.40	63.80	59.90	59.90	62.08	....	1	998	373	11,987	4,941	3,568	4,941
Apr.	58.50	59.55	52.00	55.57	55.76	2	4	1,579	701	25,189	4,842	2,423	2,423
May	56.00	58.85	54.40	....	56.78	....	2	1,073	79	6,050	2,284	....	....
Year	65.25	66.15	52.00	....	60.57	2	8	1,579	74	54,971	4,941	....	....

AUGUST 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	65.85	67.15	64.00	66.35	65.57	....	....	273	22	1,847	1,211	533	1,211
Feb.	66.35	66.70	64.10	65.30	65.64	....	....	262	74	3,357	1,893	1,182	1,893
Mar.	65.00	65.05	61.15	61.15	63.25	....	1	418	90	4,262	2,630	1,934	2,624
Apr.	60.15	61.60	53.35	57.20	57.55	3	5	1,531	329	17,374	4,489	2,651	4,489
May	57.75	59.55	55.15	56.45	57.33	2	2	2,008	687	24,937	4,806	3,701	3,913
Jne.	56.15	63.20	55.30	61.80	58.68	3	....	2,011	48	20,960	5,201	3,857	4,719
Jly.	61.30	66.85	60.85	65.35	64.41	1	....	1,216	562	19,081	4,868	3,012	3,012
Aug.	65.35	68.30	64.75	....	66.21	....	....	750	200	5,468	2,901	....	....
Year	65.85	68.30	53.35	....	62.33	9	8	2,011	22	97,286	5,201	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	63.50	64.25	61.85A	63.30	62.99	....	....	69	....	298	162	8	162
Feb.	63.60	63.60	61.40	62.40	62.65	....	....	84	18	762	420	172	420
Mar.	62.20	62.25	58.90	58.90	60.91	....	1	92	32	1,149	897	447	897
Apr.	58.25	59.25	52.40	56.10	55.95	2	4	364	75	4,079	1,623	975	1,623
May	56.30	57.35	53.20	54.40	55.45	....	2	404	74	4,042	1,913	1,622	1,903
Jne.	54.30	60.37	53.40	58.75	56.30	3	....	671	27	5,234	2,130	1,886	2,104
Jly.	58.35	64.82	58.10	62.75	61.79	1	....	689	208	8,110	2,608	2,139	2,555
Aug.	62.80	64.15	61.85	63.37	63.19	....	....	593	162	6,902	2,778	1,943	1,943
Sep.	63.40	63.95	61.90	61.98	62.83	....	....	378	....	3,135	1,832	....	....
Year	63.50	64.82	52.40	61.98	60.23	6	7	689	....	33,711	2,778	....	....

OCTOBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	62.50	64.10	61.60	62.85	62.52	....	....	68	2	268	160	5	160
Feb.	63.25	63.25	61.20	62.15	62.40	....	....	76	8	832	513	174	513
Mar.	62.00	62.05	58.95	58.95	60.77	....	1	147	25	1,159	899	510	899
Apr.	57.90	59.50	52.85	56.40	56.11	3	3	365	58	4,334	1,745	919	1,745
May	56.75	57.40	53.95	54.47	55.57	....	2	361	140	5,360	2,447	1,703	2,447
Jne.	54.30	60.20	53.85	58.57	56.34	3	....	1,047	112	7,407	3,039	2,550	3,039
Jly.	58.50	64.60	58.15	62.70	61.77	1	....	1,512	365	14,117	4,363	3,089	4,363
Aug.	62.90	64.35	61.55	64.25	63.35	....	....	787	246	11,527	5,038	4,316	4,802
Sep.	64.40	65.12	61.20	61.27	63.34	....	....	1,055	192	11,826	4,773	3,128	3,128
Oct.	61.45	62.20	59.80	61.42	61.14	....	....	693	1	5,193	2,938	595	595
Year	62.50	65.12	52.85	61.42	60.33	7	6	1,512	1	62,023	5,038	5	595

NOVEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	63.00	64.35B	62.50A	63.50	63.25	....	....	8	....	25	19	1	19
Feb.	63.60	63.85B	62.10	62.90	63.20	....	....	14	....	97	52	25	52
Mar.	62.75	62.75	59.80	59.80	61.56	....	1	74	3	392	238	61	238
Apr.	58.80	60.30	54.15	57.60	57.12	2	1	130	9	1,221	483	250	483
May	57.55	58.35	55.25	55.35	56.60	....	1	183	18	1,202	754	479	754
Jne.	55.32	61.00	55.05	59.60	57.35	3	....	249	11	1,929	906	781	876
Jly.	59.55	65.65	59.30	63.52	62.74	1	....	341	66	3,793	1,554	679	1,554
Aug.	63.60	65.40	62.30	65.20	64.05	....	....	361	90	3,566	2,272	1,536	2,272
Sep.	65.35	65.95	61.50	61.65	63.96	....	....	824	151	7,212	2,626	2,215	2,606
Oct.	61.80	63.07	59.75	61.67	61.55	1	1	931	225	9,995	2,752	2,219	2,219
Nov.	61.75	62.65	61.70	62.05	62.14	....	....	510	....	3,424	2,109	....	....
Year	63.00	65.95	54.15	62.05	61.23	7	4	931	....	32,856	2,752	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FEEDER CATTLE FUTURES PRICES

JANUARY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	63.00	63.00	61.35	61.35	62.77	....	1	9	....	15	13	1	13
Apr.	60.25	61.60B	56.25	59.70	59.56	....	2	40	....	233	102	14	102
May	59.30	60.00	57.15	57.40	58.62	....	1	45	2	292	181	102	181
Jne.	57.05	61.95	56.80	60.60	58.70	2	....	102	1	578	254	186	244
Jly.	60.55	65.70	60.40	63.47	63.27	....	....	149	7	988	547	242	547
Aug.	63.80	64.75	62.90	64.70	63.88	....	....	80	14	1,072	814	560	814
Sep.	64.85	65.30	62.00	62.00	63.88	....	....	154	25	1,614	1,211	831	1,211
Oct.	61.95	63.17	60.00	62.05	61.88	1	1	531	8	5,282	2,353	1,142	2,353
Nov.	62.10	64.25	61.75	63.60	63.20	....	....	1,338	91	5,868	3,070	2,343	3,064
Dec.	63.65	63.92	60.40A	60.72	61.85	....	....	589	24	4,719	3,076	2,021	2,054
Year	63.00	65.70	56.25	60.72	61.76	3	5	1,338	....	20,661	3,076	1	2,054

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	57.75	59.50	56.75A	59.50	57.58	1	....	4	....	9	7	2	7
May	58.50	60.00	57.10A	57.30	58.50	....	1	12	....	61	49	9	49
Jne.	57.15	61.70	57.00A	60.30	58.55	2	....	70	....	254	148	49	148
Jly.	60.30	65.55	60.15	63.45	63.07	1	....	128	10	1,048	556	154	556
Aug.	63.75	64.57	62.75	64.50	63.78	....	....	125	8	1,372	1,033	557	1,033
Sep.	64.40	64.75	61.45	61.47	63.26	....	....	249	36	2,585	1,543	1,077	1,543
Oct.	61.50	62.10	59.82	61.12	61.13	1	....	365	93	4,855	2,288	1,589	2,288
Nov.	61.07	62.95	60.60	62.70	62.19	....	....	694	112	6,206	3,289	2,454	3,212
Dec.	62.70	62.90	59.55	59.72	61.03	....	....	584	45	6,259	3,562	3,223	3,513
Year	57.75	65.55	56.75A	59.72	61.01	5	1	694	....	22,649	3,562	2	3,513

APRIL 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	58.00	58.40B	57.30A	57.30	57.95	....	....	10	....	11	10	10	10
Jne.	57.50	61.50	57.00A	59.70	58.38	2	....	12	....	26	21	10	21
Jly.	60.50	64.90	60.50	63.20	62.47	1	1	42	....	229	122	21	122
Aug.	63.40	64.15	62.50	63.95	63.40	....	....	51	....	390	276	124	276
Sep.	64.00	64.30	61.40	61.40	63.01	....	....	120	10	997	608	306	608
Oct.	61.40	61.70	59.60	60.50	60.79	....	....	208	21	1,610	935	628	935
Nov.	60.60	62.15	60.00	61.80	61.34	....	....	146	32	1,623	1,391	960	1,391
Dec.	61.80	62.00	59.60	59.70	60.58	....	....	219	9	2,291	1,684	1,402	1,684
Year	58.00	64.90	57.00A	59.70	60.99	3	1	219	....	7,177	1,684	10	1,684

MAY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	62.50	63.50	62.40A	63.35	62.95	....	....	14	....	76	61	....	61
Sep.	63.40	63.60	60.40	60.40	62.07	....	....	58	5	473	277	65	277
Oct.	60.40	60.80	58.70	59.65	59.84	....	1	139	17	1,392	764	333	764
Nov.	59.55	60.85	59.05	60.35	60.09	....	....	169	28	1,554	1,186	778	1,186
Dec.	60.45	60.57B	58.50	58.75	59.46	....	....	140	18	1,481	1,444	1,198	1,444
Year	62.50	63.60	58.50	58.75	60.88	....	1	169	....	4,976	1,444	....	1,444

AUGUST 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	61.25	61.25	60.75	60.75	61.08	....	....	5	....	7	7	2	7
Oct.	60.75	60.75	58.85	59.90	59.95	....	....	53	....	260	117	32	117
Nov.	59.75	60.90	59.30	60.35	60.13	....	....	39	....	294	206	125	206
Dec.	60.40	60.50	58.85	58.90	59.58	....	....	31	....	353	297	207	297
Year	61.25	61.25	58.85	58.90	60.18	....	....	53	....	914	297	2	297

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	59.00	59.30B	59.00	59.30	59.13	....	....	5	....	6	6	1	6
Nov.	59.25	60.35B	58.85A	59.60	59.47	....	....	3	....	8	9	6	9
Dec.	59.75	59.75	58.10A	58.10	58.87	....	....	6	....	34	24	11	24
Year	59.00	60.35B	58.10A	58.10	59.15	....	....	6	....	48	24	1	24

OCTOBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	59.70	60.35	59.70	59.75	59.87	....	....	8	....	19	15	5	15
Dec.	59.80	59.80	57.70	57.70	58.69	....	....	7	....	37	28	18	28
Year	59.70	60.35	57.70	57.70	59.28	....	....	8	....	56	28	5	28

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	46.72	46.80	43.90	45.15	45.33	....	....	4,956	2,139	74,609	11,041	5,518	5,518
Feb.....	45.35	45.87	43.75	....	45.09	....	....	2,538	432	13,715	5,193	....	....
Year....	46.72	46.80	43.75	....	45.21	....	....	4,956	432	88,324	11,041	....	....

APRIL 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	43.00	43.40	40.10	41.22	41.73	....	1	4,707	1,141	51,515	8,216	5,264	8,216
Feb.....	41.35	41.45	37.60	38.07	39.39	....	1	6,608	1,797	59,818	11,024	8,511	11,024
Mar.....	37.80	42.17	37.45	40.25	40.44	....	....	5,927	1,215	50,625	10,999	4,163	4,163
Apr.....	40.25	43.20	38.75	....	40.76	1	....	1,793	180	11,269	3,726	1	1
Year....	43.00	43.40	37.45	....	40.58	1	2	6,608	180	173,227	11,024	1	1

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	46.00	47.00	43.65	45.27	45.22	....	1	1,765	362	21,964	4,297	3,021	3,995
Feb.....	45.45	45.50	42.10	42.80	43.65	....	1	2,459	532	23,700	5,300	4,043	5,300
Mar.....	42.50	45.90	42.05	43.82	44.49	....	1	4,446	1,340	41,834	6,642	5,327	6,048
Apr.....	43.00	46.87	40.25	46.60	43.03	3	2	6,592	1,241	79,839	9,051	5,991	7,104
May.....	46.20	50.10	45.52	49.77	47.96	2	1	4,199	1,481	53,728	8,841	6,234	6,234
Jne.....	50.05	59.72	49.75	....	53.45	2	....	1,771	395	13,901	5,637	....	....
Year....	46.00	59.72	40.25	....	46.30	7	6	6,592	362	234,966	9,051	....	....

JULY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	46.00	47.55	44.20	46.07	45.39	....	....	699	82	5,761	2,687	1,760	2,687
Feb.....	45.95	45.95	42.30	42.90	44.27	....	1	1,023	175	7,913	3,313	2,615	3,145
Mar.....	42.75	46.30	42.30	43.92	44.85	....	1	1,127	341	14,434	3,652	2,902	3,652
Apr.....	43.75	46.80	40.75	46.40	43.14	2	2	5,963	760	39,892	5,480	3,563	5,480
May.....	45.90	49.17	45.20	48.12	47.26	1	2	4,647	1,626	62,588	8,986	5,385	8,891
Jne.....	48.25	60.55	47.30	58.50	52.19	4	1	5,406	41	72,171	10,267	6,300	6,300
Jly.....	57.85	63.35	57.30	....	60.07	6	3	2,942	510	22,023	5,741	....	....
Year....	46.00	63.35	40.75	....	48.24	13	10	5,963	41	224,782	10,267	....	....

AUGUST 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	45.00	46.00	43.15A	44.37	44.47	....	....	137	30	1,580	1,107	769	1,107
Feb.....	44.60	44.80	41.40	41.62	42.99	....	....	206	30	2,153	1,346	955	1,346
Mar.....	41.50	44.90	41.15A	42.60	43.37	....	1	532	85	3,988	1,791	1,260	1,791
Apr.....	42.35	44.55	39.00	44.12	41.45	2	2	2,038	294	13,996	3,170	1,698	3,170
May.....	43.40	46.90	43.05	45.85	44.98	1	1	2,485	594	27,202	5,263	3,214	5,263
Jne.....	45.95	57.05	44.65	56.07	49.20	4	1	4,888	130	43,986	8,914	5,217	8,914
Jly.....	55.65	61.20	55.00	59.72	58.24	4	3	6,135	2,839	94,496	11,248	7,729	7,729
Aug.....	60.00	64.40	58.87A	....	61.97	1	2	2,877	1,283	26,388	7,841	....	....
Year....	45.00	64.40	39.00	....	48.33	12	10	6,135	30	213,789	11,248	....	....

OCTOBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	41.50	42.10	40.35	41.32	41.21	....	....	49	....	481	385	311	369
Feb.....	41.20	41.30	38.52	38.65	39.85	....	....	73	2	605	404	355	397
Mar.....	38.50	41.45	38.30A	40.42	40.20	....	....	189	13	1,169	599	406	599
Apr.....	40.02	40.90	36.50	40.47	38.43	1	....	914	37	4,488	1,427	604	1,427
May.....	40.40	42.10	39.70	41.80	41.03	1	1	720	85	6,962	1,956	1,251	1,942
Jne.....	41.65	50.95	41.00	50.12	44.22	4	1	2,908	24	15,544	4,898	1,987	4,898
Jly.....	49.80	56.40	49.20	54.70	53.48	3	1	4,324	1,810	63,173	11,963	5,294	11,618
Aug.....	54.90	57.95	52.10	57.72	55.38	2	2	7,665	2,185	86,872	13,845	11,411	13,845
Sep.....	57.30	59.20	51.00	52.10	55.77	....	3	6,578	1,736	72,389	13,856	6,150	6,150
Oct.....	52.20	56.40	49.75	....	53.46	4	2	2,476	630	18,535	5,434	....	....
Year....	41.50	59.20	36.50	....	46.30	15	10	7,665	....	270,218	13,856	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	42.50	42.90	41.20A	42.40	42.21	....	....	49	1	326	198	125	198
Feb.....	42.40	42.40	39.95A	40.20	41.17	....	....	52	....	372	289	198	289
Mar.....	40.20	42.70B	39.80A	41.77	41.59	....	....	140	12	872	433	307	407
Apr.....	41.90	42.50	38.50	41.47	40.16	1	1	411	16	2,100	782	406	782
May.....	41.10	43.10	40.60	42.20	41.87	1	....	609	36	4,270	1,539	816	1,539
Jne.....	42.05	51.67	41.60	50.40	44.70	4	1	1,338	5	8,798	3,128	1,558	3,128
Jly.....	49.97	54.87	49.35	52.95	52.38	....	1	2,270	718	29,401	6,832	3,344	6,832
Aug.....	53.00	55.90	50.45	55.75	53.52	....	1	3,083	938	39,492	9,781	6,853	9,781
Sep.....	55.40	57.60	50.90	51.60	55.08	1	3	8,212	1,969	73,273	12,670	9,922	12,488
Oct.....	51.70	54.00	49.00	51.60	52.11	3	4	7,352	1,938	103,818	13,455	11,881	12,331
Nov.....	50.77	55.67	50.10	55.60	53.64	....	1	8,629	2,156	83,746	13,391	9,338	9,338
Dec.....	55.70	56.70	51.92A	....	55.05	....	1	3,669	745	26,782	8,707	....	....
Year....	42.50	57.60	38.50	....	47.79	10	13	8,629	....	373,250	13,455	....	....

FEBRUARY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	43.25	43.25	42.00	42.80	42.79	....	....	7	....	33	29	13	29
Feb.....	42.50	42.75B	40.20	40.75	41.39	....	....	41	....	184	109	34	108
Mar.....	40.45	43.17	40.35A	42.77	41.83	....	....	76	1	606	393	138	393
Apr.....	43.00	44.00	39.95A	41.95	41.42	....	....	249	7	1,687	876	455	876
May.....	42.25	43.07	41.00	41.95	42.01	....	....	310	25	1,686	1,087	802	1,087
Jne.....	41.72	50.15	41.47	48.40	43.80	3	1	998	13	3,852	2,288	1,116	2,288
Jly.....	47.90	53.35	47.50	51.85	50.31	....	....	804	131	9,449	3,547	2,410	3,547

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG FUTURES PRICES

FEBRUARY 1987 FUTURES CONTRACT (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	51.90	53.62	49.45	53.55	51.42	....	1	940	250	11,186	4,955	3,604	4,955
Sep.....	53.30	56.00	50.40	50.50	53.88	1	2	4,072	920	34,407	7,953	5,154	7,629
Oct.	50.65	51.57	47.70	48.90	49.83	3	4	3,662	891	42,900	8,085	7,179	8,085
Nov.....	48.30	52.95	47.40	52.45	50.26	....	1	6,265	1,835	62,179	11,741	8,659	11,741
Dec.....	52.70	53.25	47.10	47.25	50.47	....	....	5,813	1,208	81,752	13,928	10,765	11,280
Year....	43.25	56.00	39.95A	47.25	46.62	7	9	6,265	....	249,921	13,928	13	11,280

APRIL 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	41.00	41.00	39.50A	40.10	40.17	....	....	2	....	13	7	3	6
Feb.....	40.20	40.20	37.20	37.60	38.79	....	....	18	....	59	33	8	29
Mar.....	37.60	40.50	37.20	39.90	38.87	....	....	27	....	124	70	33	70
Apr.	40.00	40.90B	37.70	39.22	39.09	....	....	78	....	189	124	55	124
May.....	39.37	39.70	38.30	38.82	38.94	....	....	61	1	487	226	130	225
Jne.	39.00	45.50	38.60	43.42	40.20	3	1	452	3	1,320	691	227	691
Jly......	43.00	47.25	42.05	46.67	45.04	....	....	327	67	3,299	1,568	712	1,568
Aug.....	46.80	48.20	45.15	48.05	46.20	....	....	319	63	2,916	2,113	1,606	2,113
Sep.....	48.05	50.75	45.55	45.60	48.72	2	2	928	143	9,436	3,080	2,215	3,080
Oct.	45.70	46.82	43.17	44.32	45.29	3	2	1,241	173	10,853	3,224	2,773	3,224
Nov.....	44.12	47.45	42.80	46.77	44.85	....	1	1,752	464	17,554	5,000	3,306	5,000
Dec.....	46.95	47.75	43.15	43.55	45.49	....	....	1,909	301	22,803	6,000	5,046	5,830
Year....	41.00	50.75	37.20	43.55	42.64	8	6	1,909	....	69,053	6,000	3	5,830

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.....	39.00	39.90B	39.00	39.52	39.48	....	....	3	....	4	2	....	1
Mar.....	40.20	42.25B	40.17	42.10	41.01	....	....	2	....	8	2	....	....
Apr.	42.90	43.30B	39.90A	40.97	41.67	....	....	55	....	108	68	....	68
May.....	40.80	41.35	39.90	40.85	40.91	....	....	65	2	440	288	69	288
Jne.	40.75	46.67	40.60A	44.95	42.10	3	1	208	2	972	497	291	497
Jly......	44.10	48.00	43.80	47.45	46.25	....	....	179	22	1,831	1,000	512	990
Aug.....	47.50	49.50	46.10A	49.45	47.40	....	....	141	22	1,334	1,346	994	1,346
Sep.....	49.20	51.85	48.25	48.25	50.37	1	2	533	44	3,794	1,911	1,393	1,845
Oct.	48.25	49.40	46.00	46.70	47.80	....	2	370	44	4,145	1,993	1,643	1,993
Nov.....	46.60	48.70	45.45	48.47	47.02	....	....	431	86	4,102	2,131	2,009	2,116
Dec.....	48.50	49.10	45.50	45.62	47.44	....	....	645	66	5,856	2,984	2,223	2,984
Year....	39.00	51.85	39.00	45.62	44.68	4	5	645	....	22,594	2,984	....	2,984

JULY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	41.00	41.50	40.20A	41.47	41.01	....	....	5	....	13	6	....	6
May.....	40.50	41.70B	40.50	41.45	41.13	....	....	12	....	48	28	6	28
Jne.	41.60	46.25	41.00	44.55	42.00	3	1	57	....	236	142	28	142
Jly......	43.60	47.87	43.60	47.37	46.18	....	....	57	2	600	375	143	371
Aug.....	47.20	48.90	46.30	48.87	47.33	....	....	68	4	569	529	382	529
Sep.....	48.75	50.90	48.02	48.15	49.85	1	1	206	29	1,928	845	558	787
Oct.	48.15	48.95	45.80	46.15	47.37	1	2	203	21	1,727	898	732	888
Nov.....	46.05	48.40	45.00	48.17	46.63	....	....	298	38	2,151	1,439	877	1,434
Dec.....	48.40	48.90	45.55	45.67	47.22	....	....	299	30	2,988	1,783	1,493	1,758
Year....	41.00	50.90	40.20A	45.67	45.41	5	4	299	....	10,260	1,783	....	1,758

AUGUST 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	45.00	47.75B	43.40A	43.90	45.24	....	1	11	1	32	20	9	20
Jly......	43.75	45.00	42.75A	44.60	44.15	....	....	16	....	55	40	20	40
Aug.....	44.80	45.90B	44.15A	45.52	44.78	....	....	9	....	29	52	42	52
Sep.....	45.90	49.75	45.40A	46.65	47.71	2	1	130	6	1,090	411	111	405
Oct.	46.70	47.57	44.75	45.20	45.99	1	1	119	10	1,215	799	453	799
Nov.....	45.20	46.05B	44.15A	45.75	44.96	....	....	103	7	1,072	1,144	829	1,144
Dec.....	46.00	46.35	43.05	43.17	44.36	....	....	225	7	1,610	1,347	1,143	1,331
Year....	45.00	49.75	42.75A	43.17	45.31	3	3	225	....	5,103	1,347	9	1,331

OCTOBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	42.45	42.50	41.60	42.15	41.93	....	....	9	1	12	9	2	9
Aug.....	42.47	42.90B	41.20A	42.55	42.10	....	....	11	....	48	21	9	21
Sep.....	42.25	45.70	42.25	43.80	44.35	....	1	19	....	157	80	26	76
Oct.	43.75	44.10B	41.50	42.32	43.06	....	1	25	....	137	85	71	77
Nov.....	42.10	42.20	41.15A	42.05	41.69	....	....	29	....	170	138	81	138
Dec.....	42.15	42.25	40.20	40.62	41.10	....	....	90	3	425	264	138	255
Year....	42.45	45.70	40.20	40.62	42.37	....	2	90	....	929	264	2	255

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	43.10	43.47B	43.10	43.47	43.38	....	....	1	....	1	1	1	1
Sep.....	43.60	45.75	43.10	43.90	44.48	1	....	12	....	43	19	1	19
Oct.	43.90	43.90	42.00	42.90	43.40	....	....	13	....	64	44	18	44
Nov.....	41.90	42.75	41.55	42.20	42.09	....	....	7	....	42	64	44	63
Dec.....	42.50	42.75	40.55	40.55	41.61	....	....	49	....	238	148	69	148
Year....	43.10	45.75	40.55	40.55	42.99	1	....	49	....	388	148	1	148

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG FUTURES PRICES

FEBRUARY 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	43.17	43.90B	43.05A	43.25	43.41	....	....	5	....	7	6	....	6
Nov.....	42.95	42.95	42.00A	42.05	42.65	....	....	5	....	10	6	5	6
Dec.....	42.47	42.47	40.00A	40.40	41.33	....	....	14	....	35	28	7	28
Year....	43.17	43.90B	40.00A	40.40	42.47	....	....	14	....	52	28	....	28

APRIL 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	39.75	39.75	38.50	38.95	39.27	....	....	4	....	8	6	....	6
Year....	39.75	39.75	38.50	38.95	39.27	....	....	4	....	8	6	....	6

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1986 40 CALLS													
Jan.	4.50	5.50	4.50A	....	5.30	....	....	5	....	6	84	....	....
Year. . . .	4.50	5.50	4.50A	....	5.30	....	....	5	....	6	84	....	....
FEBRUARY 1986 42 CALLS													
Jan.	3.50	4.75B	2.40	....	3.38	....	....	6	....	11	237	....	....
Year. . . .	3.50	4.75B	2.40	....	3.38	....	....	6	....	11	237	....	....
FEBRUARY 1986 44 CALLS													
Jan. . . .	2.10	2.50B	.55	....	1.56	....	....	21	....	65	275	....	....
Year. . . .	2.10	2.50B	.55	....	1.56	....	....	21	....	65	275	....	....
FEBRUARY 1986 46 CALLS													
Jan.	1.20	1.40	.02	....	.48	....	....	185	8	974	469	....	....
Year. . . .	1.20	1.40	.02	....	.48	....	....	185	8	974	469	....	....
FEBRUARY 1986 48 CALLS													
Jan.	.45	.45	CAB	CAB	.13	....	....	60	1	260	500	413	413
Year. . . .	.45	.45	CAB	CAB	.13	....	....	60	1	260	500	413	413
FEBRUARY 1986 50 CALLS													
Jan.	.15	.15	CAB	CAB	.05	....	....	97	....	180	579	482	482
Year. . . .	.15	.15	CAB	CAB	.05	....	....	97	....	180	579	482	482
FEBRUARY 1986 52 CALLS													
Jan.	.07	.07	CAB	CAB	.02	....	....	2	....	4	54	51	51
Year. . . .	.07	.07	CAB	CAB	.02	....	....	2	....	4	54	51	51
APRIL 1986 38 CALLS													
Feb.	1.35	2.20B	1.00	1.07	1.66	....	....	31	....	74	66	31	66
Mar.	.95	3.80B	.90A	....	2.44	....	....	70	....	140	95	....	....
Year. . . .	1.35	3.80B	.90A	....	2.05	....	....	70	....	214	95	....	....
APRIL 1986 40 CALLS													
Jan.	3.40	3.50	2.00	2.20	2.69	....	....	22	....	37	248	245	245
Feb.	1.50	1.80B	.30	.30	1.01	....	....	65	....	310	299	245	299
Mar. . . .	.25	1.90B	.25	....	1.02	....	....	207	3	618	360	....	....
Year. . . .	3.40	3.50	.25	....	1.58	....	....	207	....	965	360	....	....
APRIL 1986 42 CALLS													
Jan.	2.00	2.20B	1.05	1.17	1.61	....	....	14	....	102	78	40	77
Feb.	1.10	1.20	.15	.15	.45	....	....	41	2	353	172	92	172
Mar.	.10	.50	.05	....	.24	....	....	269	....	696	394	....	....
Year. . . .	2.00	2.20B	.05	....	.77	....	....	269	....	1,151	394	....	....
APRIL 1986 44 CALLS													
Jan.	1.20	1.25	.65	.60	.88	....	....	21	....	132	131	70	131
Feb.	.60	.60	.05	.05	.18	....	....	21	....	110	173	133	164
Mar.	.07	.15B	.02	.02	.04	....	....	53	....	181	245	....	....
Year. . . .	1.20	1.25	.02	.02	.37	....	....	53	....	423	245	....	....
APRIL 1986 46 CALLS													
Jan. . . .	.70	.70	.20	.22	.43	....	....	52	....	182	236	166	234
Feb.	.20	.25	.02	.02	.08	....	....	160	....	295	249	215	247
Mar.	.02	.02	CAB	CAB	.01	....	....	12	....	15	236	233	233
Year. . . .	.70	.70	CAB	CAB	.17	....	....	160	....	492	249	166	233
APRIL 1986 48 CALLS													
Jan.	.22	.30	.10	.07	.21	....	....	7	....	29	81	75	76
Feb.	.05	.10	.05	.02	.04	....	....	50	....	62	76	68	68
Mar.	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	68	68	68
Year. . . .	.22	.30	CAB	CAB	.08	....	....	50	....	94	81	68	68
JUNE 1986 40 CALLS													
Feb.	3.82	3.82	3.82	3.65	3.60	....	....	12	....	12	12	12	12
Mar.	3.75	5.55B	3.55A	4.15	4.92	....	....	3	....	4	15	12	15
Apr.	1.70	5.50B	1.52	6.62	3.48	....	....	50	....	56	66	15	64
May.	....	9.00B	6.40A	....	7.61	....	....	....	....	....	64	....	....
Year. . . .	3.82	9.00B	1.52	....	4.90	....	....	50	....	72	66	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit		Single Day Volume		Total Volume	Single Day Open Interest		Mth. End Open Interest
						Up	Down	High	Low		High	Low	
Feb.....	3.95	3.95	2.50A	2.40	2.88	....	....	4	....	5	4	....	3
Mar.....	2.80	3.55B	2.10A	2.67	3.38	....	....	10	....	13	15	3	15
Apr.....	1.50	4.85	.75	4.72	2.11	....	....	36	....	187	105	15	65
May.....	4.15	7.20	3.90A	....	5.63	....	....	30	....	49	63	....	....
Year....	3.95	7.20	.75	....	3.50	....	....	36	....	254	105	....	....

JUNE 1986 44 CALLS

Jan.....	3.10	3.85	2.50A	2.75	3.14	....	....	7	....	16	15	2	14
Feb.....	2.35	2.80B	1.40	1.50	1.91	....	....	34	....	58	54	13	50
Mar.....	1.35	2.75	1.35	1.50	2.18	....	....	21	....	62	80	53	77
Apr.....	1.25	3.40	.35	2.95	1.07	....	....	47	....	353	179	77	175
May.....	2.70	5.25B	2.10	....	3.72	....	....	48	....	165	173	....	....
Year....	3.10	5.25B	.35	....	2.41	....	....	48	....	656	179	....	....

JUNE 1986 46 CALLS

Jan.....	2.25	2.60	1.50	1.85	2.22	....	....	27	....	68	63	4	63
Feb.....	1.50	1.70B	.70	.80	1.17	....	....	17	....	65	77	60	77
Mar.....	.75	1.80	.60	.75	1.26	....	....	12	....	110	140	78	140
Apr.....	.60	1.90	.10	1.50	.52	....	....	68	....	312	217	113	217
May.....	1.30	3.30B	1.00	....	1.98	....	....	39	2	241	239	....	....
Year....	2.25	3.30B	.10	....	1.43	....	....	68	....	796	239	....	....

JUNE 1986 48 CALLS

Jan.....	1.10	1.80	1.00	1.35	1.49	....	....	7	....	39	36	6	35
Feb.....	.90	1.00	.40	40	.72	....	....	11	....	26	36	32	34
Mar.....	.30	1.00	.30	.35	.68	....	....	60	....	251	204	33	204
Apr.....	.30	.90	.05	.70	.20	....	....	43	....	149	190	143	175
May.....	.60	1.30B	.25	....	.68	....	....	56	2	305	207	....	....
Year....	1.10	1.80	.05	....	.75	....	....	60	....	770	207	....	....

JUNE 1986 50 CALLS

Jan.....	1.15	1.25	.70	.80	.94	....	....	57	....	91	90	11	90
Feb.....	.60	.60	25	.25	.42	....	....	5	....	11	90	80	80
Mar.....	.20	.70	.20	.15	.39	....	....	5	....	12	80	73	77
Apr.....	.15	.55	05	.35	.07	....	....	76	....	168	96	73	96
May.....	.30	.50	.02	02	.12	....	....	37	....	127	123	....	....
Year....	1.15	1.25	.02	.02	.39	....	....	76	....	409	123	....	....

JULY 1986 40 CALLS

Jan.....	....	6.80B	7.00A	6.55	6.39	....	....	....	....	....	24	24	24
Feb.....	....	5.10B	3.70A	3.70	4.91	....	....	....	....	....	24	24	24
Mar.....	4.60	6.00B	4.55A	4.35	5.39	....	....	20	....	24	24	8	8
Apr.....	2.75	6.20	2.40	6.65	3.80	....	....	8	....	25	16	8	16
May.....	5.65	8.85	5.65	8.12	7.29	....	....	12	....	19	16	11	11
Jne.....	....	10.80B	7.60A	10.35	8.99	....	....	....	....	....	11	....	....
Year....	4.60	10.80B	2.40	10.35	6.13	....	....	20	....	68	24	....	....

JULY 1986 42 CALLS

Jan.....	....	5.30B	4.00A	4.95	4.99	....	....	....	....	....	30	30	30
Feb.....	....	4.10B	2.85A	2.70	3.58	....	....	....	....	....	30	30	30
Mar.....	2.70	4.75B	2.65A	2.90	3.90	....	....	30	....	34	33	30	30
Apr.....	1.80	4.65	1.40	4.75	2.54	....	....	32	....	143	95	30	85
May.....	4.30	7.00	4.15A	6.15	5.43	....	....	8	....	20	90	84	84
Jne.....	7.10	12.10B	5.60A	12.27	8.05	....	....	3	....	5	84	....	....
Year....	2.70	12.10B	1.40	12.27	4.75	....	....	32	....	202	95	....	....

JULY 1986 44 CALLS

Mar.....	1.80	3.20B	1.80	1.85	2.72	....	....	13	....	61	27	12	21
Apr.....	1.75	3.45	.85	3.40	1.56	....	....	27	....	157	84	22	57
May.....	2.95	5.05B	2.75	4.27	3.77	....	....	6	....	37	60	40	40
Jne.....	5.00	10.10B	3.65	....	6.08	....	....	12	....	44	41	....	....
Year....	1.80	10.10B	.85	....	3.53	....	....	27	....	299	84	....	....

JULY 1986 46 CALLS

Jan.....	2.40	3.25	2.40	2.67	2.97	....	....	10	....	16	15	....	15
Feb.....	1.90	2.10B	1.10A	1.20	1.66	....	....	10	....	25	38	15	38
Mar.....	1.00	2.45	1.00	1.20	1.78	....	....	20	....	62	49	39	49
Apr.....	1.00	2.20	.40	2.15	.92	....	....	38	....	274	177	54	177
May.....	1.80	3.30B	1.60	2.57	2.33	....	....	164	....	436	267	174	252
Jne.....	2.60	8.25	2.00A	8.27	4.18	....	....	25	....	82	254	....	....
Year....	2.40	8.25	.40	8.27	2.31	....	....	164	....	897	267	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.80	2.25	1.80	2.00	2.08	....	....	16	....	43	43	2	43
Feb.	1.30	1.30	.75A	.75	1.12	....	....	12	....	21	45	41	41
Mar.	.85	1.45B	.62	.65	1.07	....	....	22	....	96	113	41	110
Apr.	.55	1.50	.20	1.50	.52	....	....	45	....	183	159	109	159
May	1.10	2.00	.65	1.37	1.32	....	....	175	1	475	266	154	261
Jne.	1.35	6.50	.85	....	2.52	....	....	44	2	242	261	....	....
Year	1.80	6.50	.20	....	1.44	....	....	175	....	1,060	266	....	....

JULY 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.20	1.45	1.15A	1.30	1.29	....	....	4	....	8	8	1	8
Feb.	.50	.50	.50	.50	.70	....	....	2	....	3	8	8	8
Mar.	.85	.90	.50	.50	.64	....	....	6	....	14	17	8	17
Apr.	.20	.55	.15A	.55	.25	....	....	4	....	8	19	17	19
May	.55	1.00	.40	.65	.69	....	....	100	....	608	354	30	348
Jne.	.65	4.10B	.30	....	1.21	....	....	92	4	674	511	....	....
Year	1.20	4.10B	.15A	....	.79	....	....	100	....	1,315	511	....	....

JULY 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.00	1.00	.90A	.90	.95	....	....	2	....	2	2	2	2
Feb.	.50	.50	.50	.30	.41	....	....	1	....	1	3	2	2
Mar.	.50	.70B	.25	.25	.37	....	....	5	....	7	9	2	9
Apr.	.20	20	.20A	.15	.11	....	....	1	....	1	9	9	9
May	.50	.50	.17	.20	.30	....	....	56	....	218	102	9	102
Jne.	.15	2.10B	.10	....	.41	....	....	116	....	389	135	....	....
Year	1.00	2.10B	.10	....	.42	....	....	116	....	618	135	....	....

JULY 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.02	.20B	.02	....	.10	....	....	4	2	11	4	....	....
Year	.02	.20B	.02	....	.10	....	....	4	2	11	4	....	....

AUGUST 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.10	3.70B	3.05A	4.70	3.64	....	....	1	....	1	1	1	1
May	....	6.05B	4.50A	6.10	5.40	....	....	....	....	....	1	1	1
Jne.	6.60	16.50B	5.40A	16.07	9.38	....	....	1	....	1	2	1	1
Jly.	....	17.40B	15.40A	16.57	16.90	....	....	....	....	....	1	....	....
Year	3.10	17.40B	3.05A	16.57	8.83	....	....	1	....	2	2	....	....

AUGUST 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.50	3.40	1.15A	3.30	1.92	....	....	5	....	29	21	2	17
May	3.15	5.05	3.15	4.45	3.93	....	....	4	....	16	18	11	11
Jne.	5.25	14.50B	3.80A	14.07	7.59	....	....	4	....	13	15	10	10
Jly.	....	18.15B	13.10A	17.57	15.62	....	....	....	....	....	10	....	....
Year	1.50	18.15B	1.15A	17.57	7.26	....	....	5	....	58	21	....	....

AUGUST 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	2.00	2.00	1.75A	1.87	1.91	....	....	1	....	1	1	1	1
Mar.	2.00	2.60	1.65A	1.80	2.38	....	....	2	....	5	6	1	6
Apr.	.90	2.65	.70	2.35	1.28	....	....	15	....	43	31	6	31
May	2.55	3.60	2.00	2.90	2.68	....	....	8	....	31	32	23	23
Jne.	3.50	13.00	2.45A	12.07	5.94	....	....	6	....	14	25	18	18
Jly.	14.90	16.20	11.10A	15.57	13.62	....	....	4	....	5	18	....	....
Year	2.00	16.20	.70	15.57	4.63	....	....	15	....	99	32	....	....

AUGUST 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.60	2.60	2.50A	2.05	2.50	....	....	4	....	4	4	4	4
Feb.	1.25	1.25	1.25	1.30	1.47	....	....	2	....	3	5	4	5
Mar.	1.90	1.90	1.10A	1.20	1.63	....	....	5	....	11	13	5	12
Apr.	1.10	1.60	.40	1.45	.79	....	....	25	....	76	76	12	74
May	1.25	2.50	1.15	1.80	1.78	....	....	57	....	204	138	73	133
Jne.	2.10	11.25B	1.40	10.07	4.53	....	....	56	....	302	244	133	211
Jly.	10.00	14.15B	9.10A	....	11.78	....	....	5	....	9	178	....	....
Year	2.60	14.15B	.40	....	3.50	....	....	57	....	609	244	....	....

AUGUST 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.50	1.50	1.50	1.40	1.57	....	....	3	....	3	3	3	3
Feb.	1.15	1.15	.75	.87	.95	....	....	4	....	9	6	....	....
Mar.	1.05	1.25	.90	.80	1.13	....	....	2	....	8	8	1	8
Apr.	.30	1.25	.25	.95	.45	....	....	4	....	18	19	8	19
May	1.00	1.60	.75	1.05	1.08	....	....	48	....	170	125	24	125
Jne.	1.20	9.20	.80	8.12	3.28	....	....	181	....	597	485	129	399
Jly.	7.40	12.30B	7.10A	11.57	9.79	....	....	10	....	42	397	....	....
Year	1.50	12.30B	.25	11.57	2.60	....	....	181	....	847	485	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.20	1.20	1.00	.90	1.15	....	....	1	....	2	1	1	1
Feb.	....	....	.50A	.57	.66	....	....	....	....	....	1	1	1
Mar.	.70	.85	.70A	.60	.70	....	....	3	....	3	4	1	4
Apr.	.60	.80	.60	.60	.28	....	....	4	....	4	8	4	8
May	.80	.97	.50	.55	.66	....	....	40	....	113	94	25	85
Jne.	.90	7.20	.45A	6.32	2.24	....	....	65	....	535	250	85	210
Jly.	5.70	10.20B	5.50A	....	7.81	....	....	16	....	52	218	....	....
Year	1.20	10.20B	.45A	....	1.93	....	....	65	....	709	250	....	....

AUGUST 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.25	.40B	.25	.40	.14	....	....	3	....	3	3	3	3
May	.65	.65	.30A	.35	.37	....	....	23	....	67	56	3	56
Jne.	.45	5.35B	.25	4.57	1.50	....	....	139	....	731	231	57	177
Jly.	4.25	8.10	3.60A	....	5.89	....	....	8	....	34	172	....	....
Year	.25	8.10	.25	....	1.97	....	....	139	....	835	231	....	....

AUGUST 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.75	4.00	.70	3.22	2.62	....	....	100	2	374	152	2	116
Jly.	2.85	6.15B	2.00	....	4.09	....	....	14	....	60	114	....	....
Year	.75	6.15B	.70	....	3.35	....	....	100	....	434	152	....	....

AUGUST 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.75	2.75	1.40	2.07	2.24	....	....	87	21	315	189	75	189
Jly.	1.75	4.75	.95A	....	2.48	....	....	42	....	236	201	....	....
Year	1.75	4.75	.95A	....	2.36	....	....	87	....	551	201	....	....

AUGUST 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.30	1.60	.77	1.22	1.40	....	....	61	6	91	86	5	86
Jly.	1.10	2.90	.20	....	1.22	....	....	119	5	541	238	....	....
Year	1.30	2.90	.20	....	1.31	....	....	119	5	632	238	....	....

AUGUST 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.70	.85	.60A	.67	.71	....	....	52	11	63	63	11	63
Jly.	.50	1.85	.10	....	.47	....	....	309	1	1,140	408	....	....
Year	.70	1.85	.10	....	.59	....	....	309	1	1,203	408	....	....

AUGUST 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.85	.90B	CAB	CAB	.13	....	....	100	....	131	113	....	....
Year	.85	.90B	CAB	CAB	.13	....	....	100	....	131	113	....	....

OCTOBER 1986 38 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.00	2.70B	1.90	4.40	2.89	....	....	3	....	4	2	2	2
May	....	4.20B	4.55A	4.60	4.24	....	....	....	....	....	2	2	2
Jne.	....	12.70B	4.25A	12.15	6.78	....	....	....	....	....	2	2	2
Jly.	....	15.35B	11.60A	13.47	14.01	....	....	....	....	....	2	....	....
Year	2.00	15.35B	1.90	13.47	6.98	....	....	3	....	4	2	....	....

OCTOBER 1986 40 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	3.30	4.15	3.00A	3.30	3.20	....	....	8	....	10	10	1	10
Jne.	3.75	11.00	3.00A	10.32	5.26	....	....	8	....	22	16	6	6
Jly.	....	16.50B	9.75A	14.70	13.51	....	....	....	....	....	6	....	....
Aug.	....	15.55B	12.60A	15.27	14.44	....	....	....	....	....	....	....	....
Year	3.30	16.50B	3.00A	15.27	9.11	....	....	8	....	32	16	....	....

OCTOBER 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.25	1.90B	1.25	2.50	2.35	....	....	1	....	1	1	1	1
May	1.80	2.45	1.80	2.15	2.14	....	....	9	....	18	16	1	16
Jne.	2.00	9.00	1.90	8.57	3.92	....	....	6	....	19	27	16	27
Jly.	9.50	14.50B	8.00A	12.72	11.58	....	....	5	....	10	27	9	9
Aug.	11.75	15.65B	10.60A	15.72	13.40	....	....	2	....	2	8	....	....
Sep.	....	17.00B	15.65A	16.02	16.26	....	....	....	....	....	....	....	....
Year	1.25	17.00B	1.25	16.02	8.27	....	....	9	....	50	27	....	....

OCTOBER 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.00	1.40B	1.00	1.85	1.72	....	....	1	....	1	1	1	1
May	.90	1.65	.90	1.30	1.40	....	....	15	....	41	37	1	37
Jne.	1.35	6.50B	1.00	7.02	2.86	....	....	14	....	69	49	37	41
Jly.	7.00	12.50B	6.50A	10.72	9.69	....	....	5	....	12	41	18	19
Aug.	....	13.65B	8.60A	13.75	11.41	....	....	....	....	....	18	2	2
Sep.	13.10	15.00B	12.40A	....	13.35	....	....	1	....	1	2	....	....
Year	1.00	15.00B	.90	....	6.74	....	....	15	....	124	49	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	.95	1.05	.80	.80	.93	....	....	10	....	24	23	5	23
Jne.....	.90	6.00	.50	5.47	2.12	....	....	57	....	303	218	23	218
Jly......	6.40	10.50B	5.10A	8.80	7.98	....	....	11	....	54	219	73	73
Aug.....	7.90	11.65B	6.60A	11.75	9.43	....	....	3	....	4	72	59	59
Sep.....	12.00	13.00B	10.40A	....	11.35	....	....	43	....	46	60	....	....
Year....	.95	13.00B	.50	....	6.36	....	....	57	....	431	219	....	....

OCTOBER 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	.25	.25	.25	.10	.11	....	....	3	....	3	3	3	3
May.....	.65	.65	.30	.45	.49	....	....	8	....	22	21	3	21
Jne.....	.50	4.90	.35	4.22	1.52	....	....	66	....	170	106	21	105
Jly......	4.60	8.30B	3.95A	6.90	6.44	....	....	4	....	27	105	30	30
Aug.....	7.80	9.65B	4.60A	9.75	7.54	....	....	1	....	1	30	23	23
Sep.....	8.70	11.00B	8.40A	....	9.35	....	....	4	....	5	23	....	....
Year....	.25	11.00B	.25	....	4.24	....	....	66	....	228	106	....	....

OCTOBER 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	3.50	3.90	2.95A	3.27	3.41	....	....	16	3	47	36	3	36
Jly......	3.05	6.40	2.95A	5.35	5.00	....	....	9	....	39	36	28	30
Aug.....	4.35	7.65B	4.00A	7.75	5.77	....	....	2	....	4	32	30	30
Sep.....	9.05	9.05	6.40A	....	7.36	....	....	2	....	2	28	....	....
Year....	3.50	9.05	2.95A	....	5.39	....	....	16	....	92	36	....	....

OCTOBER 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	2.50	2.80	1.70	1.95	2.25	....	....	36	10	66	52	29	52
Jly......	2.75	5.00	1.75A	3.95	3.76	....	....	15	....	103	71	50	51
Aug.....	3.55	5.65B	2.35A	5.77	4.16	....	....	5	....	15	56	50	50
Sep.....	6.00	7.00B	4.20	....	5.35	....	....	6	....	16	49	....	....
Year....	2.50	7.00B	1.70	....	3.88	....	....	36	....	200	71	....	....

OCTOBER 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	1.50	3.80B	1.50	2.77	2.72	....	....	66	....	246	128	1	128
Aug.....	2.80	3.80B	1.45	3.90	2.74	....	....	42	....	241	204	136	194
Sep.....	3.95	5.00	2.20	....	3.38	....	....	44	....	90	190	....	....
Year....	1.50	5.00	1.45	....	2.95	....	....	66	....	577	204	....	....

OCTOBER 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	2.05	2.85	1.00	1.65	1.98	....	....	62	....	240	166	35	161
Aug.....	1.95	2.50	.75	2.30	1.69	....	....	99	5	609	340	163	335
Sep.....	2.00	3.30B	.25	....	1.65	....	....	125	2	640	350	....	....
Year....	2.05	3.30B	.25	....	1.77	....	....	125	....	1,489	350	....	....

OCTOBER 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	1.20	2.10	.70	1.20	1.32	....	....	115	....	296	205	2	204
Aug.....	1.20	1.30	.45	1.25	.96	....	....	84	1	611	407	252	389
Sep.....	1.00	1.80	.02	.05	.70	....	....	258	....	807	437	295	322
Year....	1.20	2.10	.02	.05	.99	....	....	258	....	1,714	437	2	322

OCTOBER 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	1.50	1.70B	.50	.72	.99	....	....	9	....	28	23	1	23
Aug.....	.75	.80	.25	.65	.52	....	....	20	....	115	88	27	88
Sep.....	.40	.80	CAB	CAB	.25	....	....	24	....	68	104	90	90
Year....	1.50	1.70B	CAB	CAB	.58	....	....	24	....	211	104	1	90

DECEMBER 1986 42 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	2.75	9.90B	2.75	9.50	5.95	....	....	2	....	2	2	2	2
Jly......	....	12.40B	8.25A	11.10	10.92	....	....	....	....	....	2	2	2
Aug.....	....	13.70B	10.60A	13.77	11.64	....	....	....	....	....	2	....	....
Year....	2.75	13.70B	2.75	13.77	9.50	....	....	2	....	2	2	....	....

DECEMBER 1986 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	2.00	8.40B	2.00	7.75	4.60	....	....	8	....	9	8	....	8
Jly......	9.50	10.00B	7.25A	9.20	9.20	....	....	1	....	2	8	6	6
Aug.....	11.10	11.70B	7.80A	11.82	9.83	....	....	4	....	4	6	1	1
Sep.....	12.10	13.35	11.60A	12.12	12.70	....	....	100	....	101	102	....	....
Year....	2.00	13.35	2.00	12.12	9.08	....	....	100	....	116	102	....	....

DECEMBER 1986 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	1.50	1.60B	1.20A	1.70	1.52	....	....	2	....	2	2	2	2
Jne.....	1.25	7.00B	1.25A	6.40	2.88	....	....	13	....	31	28	2	25
Jly......	8.60	8.60	6.00A	7.55	7.75	....	....	2	....	4	26	25	25
Aug.....	....	9.70B	5.90A	9.90	8.12	....	....	....	....	....	25	24	24
Sep.....	10.20	11.10B	6.00A	5.90	9.23	....	....	1	....	1	24	2	3
Oct.....	....	7.60B	3.60A	5.62	6.27	....	....	....	....	....	3	3	3

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 46 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	....	9.15B	5.10A	8.55	7.29	....	....	....	....	....	3	....	....
Year	1.50	11.10B	1.20A	8.55	6.15	....	....	13	....	38	28	....	....

DECEMBER 1986 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.20	6.00	1.20	5.50	3.96	....	....	18	....	41	34	2	34
Jly.	5.55	7.10B	5.00A	6.25	6.32	....	....	4	....	5	38	33	33
Aug.	5.25	7.75B	5.25	8.05	6.60	....	....	5	....	7	33	31	31
Sep.	7.95	9.10B	3.75	4.12	7.42	....	....	5	....	13	34	29	34
Oct.	4.00	5.80B	2.30	3.77	4.46	....	....	42	....	135	102	31	31
Nov.	2.90	7.15B	2.90	....	5.32	....	....	5	....	11	35	....	....
Year	1.20	9.10B	1.20	....	5.68	....	....	42	....	212	102	....	....

DECEMBER 1986 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	1.25	5.00	1.25	3.90	3.48	....	....	13	....	40	25	2	25
Jly.	4.40	6.20B	3.90A	4.80	5.13	....	....	50	....	124	95	21	83
Aug.	5.00	6.15	4.00A	6.30	5.14	....	....	16	....	70	82	74	82
Sep.	6.50	7.10B	2.40	2.80	5.72	....	....	52	....	96	130	63	130
Oct.	2.50	4.05B	1.05	2.30	2.92	....	....	84	1	511	306	192	247
Nov.	1.80	5.15B	1.15	....	3.41	....	....	41	....	135	301	....	....
Year	1.25	7.10B	1.05	....	4.30	....	....	84	....	976	306	....	....

DECEMBER 1986 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.40	3.60	3.00	3.00	3.40	....	....	5	3	12	11	5	11
Jly.	3.00	5.00	2.70	3.95	4.09	....	....	51	....	206	179	18	179
Aug.	3.10	4.80	2.80A	4.75	3.98	....	....	45	....	95	179	146	176
Sep.	4.95	5.90B	1.35	1.75	4.28	....	....	106	....	322	305	176	305
Oct.	1.70	2.80	.60	.85	1.75	....	....	162	4	1,038	522	337	504
Nov.	.75	3.20	.55	....	1.76	....	....	103	6	550	497	....	....
Year	3.40	5.90B	.55	....	3.21	....	....	162	....	2,223	522	....	....

DECEMBER 1986 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.00	2.50	2.00	2.00	2.16	....	....	1	1	3	3	1	3
Jly.	2.50	4.00	2.20	3.00	3.14	....	....	50	....	144	81	3	80
Aug.	3.10	3.50	2.00	3.55	2.85	....	....	39	....	199	161	86	176
Sep.	3.50	4.40B	.80A	.80	3.07	....	....	224	....	735	432	170	432
Oct.	.90	1.65	.40	.40	.97	....	....	140	3	1,433	709	428	663
Nov.	.35	1.30	.20	....	.55	....	....	285	10	1,493	804	....	....
Year	2.00	4.40B	.20	....	2.12	....	....	285	....	4,007	804	....	....

DECEMBER 1986 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.50	3.00	1.75	2.25	2.43	....	....	13	....	80	53	1	47
Aug.	2.05	2.50	1.30	2.40	2.06	....	....	42	....	232	167	47	167
Sep.	2.40	3.30	.35	.50	2.14	....	....	160	....	817	453	199	406
Oct.	.50	.85	.10	.12	.48	....	....	146	2	1,055	484	347	441
Nov.	.12	.22	.02	.02	.10	....	....	346	....	1,151	816	....	....
Year	2.50	3.30	.02	.02	1.44	....	....	346	....	3,335	816	....	....

DECEMBER 1986 58 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	2.00	3.00	1.30	1.65	1.98	....	....	54	....	109	74	1	74
Aug.	1.45	1.65	.90	1.65	1.50	....	....	36	....	103	129	77	129
Sep.	1.85	2.30	.20	.25	1.44	....	....	114	3	803	388	131	379
Oct.	.20	.50	.07	.05	.22	....	....	258	....	879	636	368	565
Nov.	.02	.10	CAB	.02	.02	....	....	66	....	111	567	....	....
Year	2.00	3.00	CAB	.02	1.03	....	....	258	....	2,005	636	....	....

DECEMBER 1986 60 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.50	1.50	.60	1.05	1.00	....	....	52	....	147	134	10	134
Sep.	1.00	1.40	.12	.15	.90	....	....	158	3	878	398	172	284
Oct.	.10	.20	.02	.02	.10	....	....	140	....	428	404	250	369
Nov.	.02	.02	CAB	CAB	.01	....	....	17	....	38	368	....	....
Year	1.50	1.50	CAB	CAB	.50	....	....	158	....	1,491	404	....	....

DECEMBER 1986 62 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.90	.95	.07	.07	.57	....	....	22	....	89	47	5	30
Oct.	....	....	.02A	.02	.05	....	....	....	....	....	30	30	30
Nov.	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	30	29	29
Year	.90	.95	CAB	CAB	.21	....	....	22	....	90	47	5	29

FEBRUARY 1987 44 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	4.10	4.10	3.60	3.37	3.81	....	....	5	2	7	7	5	7
Year	4.10	4.10	3.60	3.37	3.81	....	....	5	2	7	7	5	7

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1987 46 CALLS													
Dec.	3.25	3.60B	1.70	1.70	2.57	....	....	58	5	191	185	5	185
Year	3.25	3.60B	1.70	1.70	2.57	....	....	58	5	191	185	5	185
FEBRUARY 1987 48 CALLS													
Oct.	3.30	4.40	2.90A	2.60	3.57	....	....	2	....	10	7	2	7
Nov.	2.30	5.00	2.10	4.95	3.55	....	....	73	....	206	114	13	80
Dec.	5.30	5.35B	.70	.75	3.25	....	....	160	....	483	317	80	317
Year	3.30	5.35B	.70	.75	3.45	....	....	160	....	699	317	2	317
FEBRUARY 1987 50 CALLS													
Sep.	5.95	6.00	2.50	3.00	5.29	....	....	15	....	25	25	8	25
Oct.	2.77	3.50	1.50	1.70	2.47	....	....	36	3	289	198	41	198
Nov.	1.50	3.70B	1.30	3.55	2.38	....	....	73	7	727	534	206	495
Dec.	3.55	3.85B	.25	.25	2.06	....	....	384	3	1,289	942	416	942
Year	5.95	6.00	.25	.25	3.05	....	....	384	....	2,330	942	8	942
FEBRUARY 1987 52 CALLS													
Aug.	2.90	3.45B	2.90	4.05	3.20	....	....	6	....	11	10	1	10
Sep.	5.30	5.30B	2.00	2.10	4.03	....	....	15	....	39	38	9	38
Oct.	2.00	2.50	.90	1.00	1.69	....	....	185	1	833	334	43	334
Nov.	1.10	2.50	.75	2.25	1.52	....	....	78	3	678	489	387	483
Dec.	2.50	2.70	.10	.10	1.24	....	....	294	11	1,853	1,191	449	1,191
Year	2.90	5.30B	.10	.10	2.34	....	....	294	....	3,414	1,191	1	1,191
FEBRUARY 1987 54 CALLS													
Aug.	2.50	2.80	1.40	3.00	2.34	....	....	5	....	9	7	5	7
Sep.	3.25	4.00	1.35	1.45	3.00	....	....	12	....	85	68	10	68
Oct.	1.35	1.70	.60	.70	1.11	....	....	71	3	434	237	78	237
Nov.	.50	1.60	.50	1.40	.92	....	....	64	....	334	382	227	382
Dec.	1.45	1.65	.02	.05	.70	....	....	161	1	1,032	660	387	649
Year	2.50	4.00	.02	.05	1.61	....	....	161	....	1,894	660	5	649
FEBRUARY 1987 56 CALLS													
Jly.	2.55	2.55	1.95	1.95	2.25	....	....	2	2	4	4	2	4
Aug.	2.10	2.50	1.20A	1.95	1.80	....	....	4	....	18	16	6	16
Sep.	1.95	3.00	.75	.75	2.12	....	....	45	....	242	171	34	171
Oct.	.90	1.15	.35	.50	.74	....	....	39	....	166	199	176	199
Nov.	.40	1.00	.25	.90	.54	....	....	24	....	140	235	186	234
Dec.	.85	.95	CAB	.02	.38	....	....	233	....	1,028	514	249	479
Year	2.55	3.00	CAB	.02	1.31	....	....	233	....	1,598	514	2	479
FEBRUARY 1987 58 CALLS													
Aug.	1.75	1.80	1.00	1.40	1.23	....	....	14	....	34	31	3	31
Sep.	1.40	2.30	.50	.55	1.51	....	....	42	....	248	148	47	147
Oct.	.45	.75	.25	.30	.46	....	....	30	....	147	186	138	183
Nov.	.25	.55B	.20	.40	.28	....	....	21	....	63	183	180	181
Dec.	.45	.50	CAB	.02	.19	....	....	15	....	58	180	175	175
Year	1.75	2.30	CAB	.02	.73	....	....	42	....	550	186	3	175
FEBRUARY 1987 60 CALLS													
Sep.	1.00	1.50	.42A	.40	.90	....	....	33	....	183	96	20	95
Oct.	.30	.35B	.15	.15	.27	....	....	87	....	131	179	99	178
Nov.	.10	.20	.10	.25	.15	....	....	22	....	43	175	156	175
Dec.	.20	.25	.02	.02	.11	....	....	20	....	28	185	183	163
Year	1.00	1.50	.02	.02	.36	....	....	87	....	385	185	20	183
FEBRUARY 1987 62 CALLS													
Nov.	.02	.05	.02	.05	.05	....	....	3	....	4	1	....	....
Dec.	.02	.02	.02	.02	.02	....	....	15	....	15	15	....	15
Year	.02	.05	.02	.02	.03	....	....	15	....	19	15	....	15
APRIL 1987 40 CALLS													
Nov.	6.72	7.17	6.60	6.90	6.80	....	....	170	....	220	150	50	150
Dec.	....	7.20B	4.35A	3.95	5.86	....	....	....	....	....	150	150	150
Year	6.72	7.20B	4.35A	3.95	6.33	....	....	170	....	220	150	50	150
APRIL 1987 44 CALLS													
Oct.	3.55	3.55	3.55	2.95	2.95	....	....	1	1	1	1	1	1
Nov.	3.00	3.00	2.30	4.00	3.06	....	....	4	....	9	10	1	10
Dec.	3.85	4.50B	1.60	1.70	3.09	....	....	4	....	24	22	7	22
Year	3.55	4.50B	1.60	1.70	3.03	....	....	4	....	34	22	1	22

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 46 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.35	3.10	1.50	2.10	2.36	....	....	21	....	61	59	1	59
Nov.	1.95	3.15	1.50	2.80	2.09	....	....	35	....	102	101	63	100
Dec.	3.35	3.35	.90	1.00	2.11	....	....	40	....	139	194	100	193
Year	2.35	3.35	.90	1.00	2.19	....	....	40	....	302	194	1	193

APRIL 1987 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.40	2.40	1.75	1.50	1.81	....	....	4	....	5	5	....	5
Oct.	1.80	2.00	1.00A	1.50	1.50	....	....	8	....	31	32	13	32
Nov.	1.25	2.15	1.00	1.85	1.41	....	....	39	....	63	76	32	76
Dec.	2.00	2.25	.45	.52	1.36	....	....	66	....	357	220	92	207
Year	2.40	2.40	.45	.52	1.52	....	....	66	....	456	220	....	207

APRIL 1987 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.55	2.50	1.20	1.00	1.46	....	....	3	....	8	8	3	8
Oct.	1.00	1.40	.60	1.00	.97	....	....	7	....	42	44	10	44
Nov.	.75	1.37	.65	1.20	.92	....	....	79	....	135	127	39	127
Dec.	1.25	1.50	.25	.25	.85	....	....	59	....	380	359	155	359
Year	1.55	2.50	.25	.25	1.05	....	....	79	....	565	359	3	359

APRIL 1987 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.30	1.80	.90	.65	1.00	....	....	3	....	9	9	3	9
Oct.	.42	1.00	.40	.70	.61	....	....	12	....	70	71	9	71
Nov.	.50	.85	.25	.70	.59	....	....	13	....	57	102	72	102
Dec.	.90	.95	.15A	.10	.50	....	....	37	....	159	133	121	131
Year	1.30	1.80	.15A	.10	.67	....	....	37	....	295	133	3	131

APRIL 1987 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.40	.55B	.40	.45	.38	....	....	3	....	4	4	1	3
Nov.	.30	.60	.25A	.50	.34	....	....	25	....	50	34	19	34
Dec.	.60	.60	.10	.07	.29	....	....	56	....	138	158	33	158
Year	.40	.60	.10	.07	.34	....	....	56	....	192	158	1	158

JUNE 1987 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.20	3.50B	2.10A	1.70	2.18	....	....	1	....	2	2	1	2
Nov.	....	2.15B	....	2.32	1.91	....	....	....	....	....	2	2	2
Dec.	2.75	2.75	1.00	1.05	1.83	....	....	30	....	86	74	3	71
Year	2.20	3.50B	1.00	1.05	1.97	....	....	30	....	88	74	1	71

JUNE 1987 52 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	1.50	1.50	1.40A	1.67	1.35	....	....	4	....	4	4	4	4
Dec.	1.85	1.85	.70	.65	1.23	....	....	25	....	103	57	6	57
Year	1.50	1.85	.70	.65	1.29	....	....	25	....	107	57	4	57

JUNE 1987 54 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	1.50	1.50	1.50	1.10	1.22	....	....	2	....	2	2	2	2
Oct.	....	....	1.40A	.80	1.15	....	....	....	....	....	2	2	2
Nov.	1.00	1.20	.70A	1.10	.93	....	....	4	....	8	10	2	10
Dec.	1.20	1.30B	.60	.35	.82	....	....	10	....	41	42	13	42
Year	1.50	1.50	.60	.35	1.03	....	....	10	....	51	42	2	42

JUNE 1987 56 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.50	.50	.45A	.20	.34	....	....	3	....	3	3	3	3
Year	.50	.50	.45A	.20	.34	....	....	3	....	3	3	3	3

JULY 1987 48 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	2.00	2.75B	1.70	2.30	2.14	....	....	1	....	2	2	1	2
Nov.	....	....	....	3.35	2.69	....	....	....	....	....	2	2	2
Dec.	3.75	3.75	1.80	1.75	2.45	....	....	2	....	3	2	1	2
Year	2.00	3.75	1.70	1.75	2.42	....	....	2	....	5	2	1	2

JULY 1987 50 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	1.50	2.25B	1.50	1.70	1.67	....	....	1	....	1	1	1	1
Nov.	2.30	2.30	1.80A	2.30	1.97	....	....	2	....	2	3	1	3
Dec.	2.20	2.20	1.50A	1.00	1.75	....	....	2	....	3	5	3	4
Year	1.50	2.30	1.50	1.00	1.80	....	....	2	....	6	5	1	4

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1986 34 PUTS													
Jan.	....	....	....	.02	.02	....	....	....	....	....	11	....	....
Year. . . .	....	....	9999.99	.02	.02	....	....	....	....	....	11	....	....
FEBRUARY 1986 36 PUTS													
Jan.	....	....	....	.02	.02	....	....	....	....	....	7	....	....
Year. . . .	....	....	9999.99	.02	.02	....	....	....	....	....	7	....	....
FEBRUARY 1986 38 PUTS													
Jan.	CAB	....	CAB	.02	.01	....	....	1	....	1	99	....	....
Year. . . .	....	....	CAB	.02	.01	....	....	1	....	1	99	....	....
FEBRUARY 1986 40 PUTS													
Jan.	.02	.02	CAB	CAB	.02	....	....	1	....	2	155	153	153
Year. . . .	.02	.02	CAB	CAB	.02	....	....	1	....	2	155	153	153
FEBRUARY 1986 42 PUTS													
Jan.	.05	.20	CAB	CAB	.05	....	....	101	....	111	237	223	227
Year. . . .	.05	.20	CAB	CAB	.05	....	....	101	....	111	237	223	227
FEBRUARY 1986 44 PUTS													
Jan.	.32	.80	CAB	CAB	.29	....	....	293	3	660	703	....	....
Year. . . .	.32	.80	CAB	CAB	.29	....	....	293	3	660	703	....	....
FEBRUARY 1986 46 PUTS													
Jan.	1.00	2.15	.20	....	1.19	....	....	172	6	595	398	....	....
Year. . . .	1.00	2.15	.20	....	1.19	....	....	172	6	595	398	....	....
FEBRUARY 1986 48 PUTS													
Jan.	2.10	4.00	1.90A	....	2.84	....	....	20	....	68	133	....	....
Year. . . .	2.10	4.00	1.90A	....	2.84	....	....	20	....	68	133	....	....
FEBRUARY 1986 50 PUTS													
Jan.	5.00	6.00B	4.15A	....	4.76	....	....	1	....	2	3	....	....
Year. . . .	5.00	6.00B	4.15A	....	4.76	....	....	1	....	2	3	....	....
APRIL 1986 36 PUTS													
Feb.	.25	.25B	.15	.25	.19	....	....	5	....	10	10	4	10
Mar.	.30	.30	CAB	CAB	.07	....	....	2	....	3	13	12	13
Year. . . .	.25	.30	CAB	CAB	.13	....	....	5	....	13	13	4	13
APRIL 1986 38 PUTS													
Jan.	.40	.85	.25	.40	.46	....	....	15	....	46	51	18	51
Feb.	.50	1.30	.35	1.00	.71	....	....	42	....	206	130	51	120
Mar.	.95	1.15B	CAB	CAB	.29	....	....	70	....	215	164	102	124
Year. . . .	.40	1.30	CAB	CAB	.48	....	....	70	....	467	164	18	124
APRIL 1986 40 PUTS													
Jan.	.80	1.55	.50	.97	.99	....	....	13	1	105	148	87	148
Feb.	1.00	2.70	1.00	2.22	1.63	....	....	150	....	423	336	151	318
Mar.	2.50	2.80	.05	.07	.86	....	....	242	2	694	404	....	....
Year. . . .	.80	2.80	.05	.07	1.16	....	....	242	....	1,222	404	....	....
APRIL 1986 42 PUTS													
Jan.	1.50	2.75	1.20	1.95	1.87	....	....	31	1	185	171	80	171
Feb.	2.20	4.40B	2.00A	4.07	3.05	....	....	19	....	73	169	125	125
Mar.	4.50	4.50	.60	....	2.09	....	....	37	1	128	120	....	....
Year. . . .	1.50	4.50	.60	....	2.33	....	....	37	....	386	171	....	....
APRIL 1986 44 PUTS													
Jan.	3.15	3.90B	2.30A	3.37	3.13	....	....	2	....	8	23	19	23
Feb.	4.00	5.90	3.30A	5.97	4.79	....	....	7	....	22	24	18	18
Mar.	6.35	6.35	2.50A	....	3.88	....	....	8	....	17	17	....	....
Year. . . .	3.15	6.35	2.30A	....	3.93	....	....	8	....	47	24	....	....
APRIL 1986 46 PUTS													
Feb.	5.80	7.45B	5.80	7.92	6.85	....	....	5	....	5	5	5	5
Mar.	....	8.10B	5.40A	4.45	5.92	....	....	....	....	....	5	....	....
Year. . . .	5.80	8.10B	5.40A	4.45	6.39	....	....	5	....	5	5	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1986 36 PUTS													
Apr.	.12	.25	.12	.02	.04	....	....	10	....	11	11	1	9
May....	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	9	9	9
Year....	.12	.25	CAB	CAB	.02	....	....	10	....	11	11	1	9
JUNE 1986 38 PUTS													
Jan.	.30	.30	.25	.25	.30	....	....	3	....	4	4	3	4
Feb.	.40	.50	.37A	.40	.38	....	....	24	....	31	35	4	30
Mar.	.10	.10B	.05	.10	.27	....	....	2	....	3	31	28	28
Apr.	.45	.50	.05	.02	.16	....	....	100	....	144	143	28	138
May....	CAB	CAB	CAB	CAB	.00	....	....	9	....	9	138	129	129
Year....	.30	.50	CAB	CAB	.22	....	....	100	....	191	143	3	129
JUNE 1986 40 PUTS													
Jan.	.90	1.10	.45A	.45	.71	....	....	20	....	35	36	1	36
Feb.	.80	1.00	.60A	.90	.70	....	....	15	....	91	97	36	97
Mar.	1.20	1.20	.20	.32	.51	....	....	54	....	105	134	101	133
Apr.	.50	1.20	.02	.02	.45	....	....	125	1	443	305	138	305
May....	.05	.10	CAB	CAB	.01	....	....	85	....	98	303	292	292
Year....	.90	1.20	CAB	CAB	.47	....	....	125	....	772	305	1	292
JUNE 1986 42 PUTS													
Jan.	1.10	1.50	.65A	.80	1.19	....	....	32	....	68	60	1	59
Feb.	1.00	1.85	1.00	1.60	1.34	....	....	35	....	152	133	59	133
Mar.	1.85	2.00	.40	.85	.92	....	....	57	....	394	351	143	351
Apr.	.95	2.40	.12	.12	1.08	....	....	139	5	641	442	347	347
May....	.20	.20	CAB	.02	.03	....	....	95	....	213	346	....	....
Year....	1.10	2.40	CAB	.02	.91	....	....	139	....	1,468	442	....	....
JUNE 1986 44 PUTS													
Jan.	1.95	2.50	1.10	1.50	1.92	....	....	35	....	151	121	31	121
Feb.	2.00	2.80	1.90A	2.70	2.26	....	....	34	....	144	153	123	153
Mar.	2.80	3.20	1.00	1.67	1.69	....	....	41	....	191	243	147	243
Apr.	1.90	3.77	.30	.35	2.02	....	....	59	1	321	255	215	215
May....	.70	.70	CAB	CAB	.12	....	....	75	....	160	214	162	162
Year....	1.95	3.77	CAB	CAB	1.60	....	....	75	....	967	255	31	162
JUNE 1986 46 PUTS													
Jan.	2.90	3.25	2.00	2.57	2.93	....	....	17	....	43	41	3	41
Feb.	3.00	4.15B	2.75	4.00	3.50	....	....	52	....	119	113	41	113
Mar.	4.00	4.25B	1.85	2.92	2.77	....	....	90	....	201	113	30	97
Apr.	3.30	5.50	1.00	.90	3.48	....	....	89	....	131	132	88	132
May....	1.20	1.50	CAB	CAB	.38	....	....	62	....	272	201	....	....
Year....	2.90	5.50	CAB	CAB	2.61	....	....	90	....	766	201	....	....
JUNE 1986 48 PUTS													
May....	.80	1.40	.02	.02	.62	....	....	110	....	221	93	....	....
Year....	.80	1.40	.02	.02	.62	....	....	110	....	221	93	....	....
JUNE 1986 50 PUTS													
May....	2.35	2.75B	1.20A	....	1.97	....	....	50	....	167	132	....	....
Year....	2.35	2.75B	1.20A	....	1.97	....	....	50	....	167	132	....	....
JULY 1986 38 PUTS													
Jan.	.20	.40B	.20	.30	.43	....	....	50	....	50	51	1	51
Feb.	.35	.50B	.35	.50	.39	....	....	30	....	71	121	81	121
Mar.	.45	.55B	.15	.15	.25	....	....	53	....	149	218	121	217
Apr.	.30	.80	.05	.05	.30	....	....	89	....	176	369	218	369
May....	.02	.02	.02	.02	.02	....	....	6	....	6	369	363	363
Jne.	CAB	CAB	CAB	CAB	.01	....	....	25	....	25	363	339	339
Year....	.20	.80	CAB	CAB	.23	....	....	89	....	477	369	1	339
JULY 1986 40 PUTS													
Feb.	.55	1.00	.55	.90	.79	....	....	11	....	33	30	1	30
Mar.	1.20	1.20	.30	.50	.64	....	....	24	....	82	90	32	87
Apr.	.65	1.50	.30A	.30	.73	....	....	38	....	306	290	90	290
May....	.30	.30	.02	.02	.07	....	....	12	....	23	291	285	288
Jne.	CAB	CAB	CAB	CAB	.02	....	....	1	....	1	288	284	284
Year....	.55	1.50	CAB	CAB	.45	....	....	38	....	445	291	1	284
JULY 1986 42 PUTS													
Jan.	1.25	1.45B	.90A	1.00	1.17	....	....	2	....	4	21	17	21
Feb.	1.00	2.05	1.00	1.80	1.38	....	....	20	....	67	63	21	60
Mar.	2.00	2.05	.55	1.00	1.10	....	....	66	....	583	382	102	382
Apr.	1.15	2.30	.40	.40	1.40	....	....	131	....	650	645	438	645

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANT'LE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 42 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	.70	.70	.02	.05	.19	....	....	136	....	539	649	493	493
Jne.....	.02	.05	CAB	CAB	.01	....	....	177	....	191	387	379	379
Year....	1.25	2.30	CAB	CAB	.87	....	....	177	....	2,034	649	17	379

JULY 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	2.00	2.50	1.25A	1.70	1.86	....	....	10	....	28	16	2	16
Feb.....	1.90	2.85	1.85	2.85	2.28	....	....	25	....	49	52	17	52
Mar.....	2.35	2.90B	1.30	2.00	1.89	....	....	105	....	406	357	52	357
Apr.....	2.00	3.65B	1.00	1.00	2.39	....	....	55	....	291	387	284	387
May.....	1.22	1.40	.12	.15	.52	....	....	242	3	834	610	412	569
Jne.....	.12	.15B	CAB	CAB	.05	....	....	76	....	95	613	571	571
Year....	2.00	3.65B	CAB	CAB	1.50	....	....	242	....	1,703	613	2	571

JULY 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	3.10	3.10B	2.15	2.60	2.82	....	....	50	....	75	95	55	95
Feb.....	2.85	4.10B	2.80	4.20	3.35	....	....	30	....	107	114	84	91
Mar.....	3.40	4.25B	2.10	3.10	2.89	....	....	64	....	147	112	91	112
Apr.....	2.50	5.30	1.75	1.75	3.74	....	....	60	....	123	147	108	147
May.....	2.10	2.10	.35	.45	1.08	....	....	209	6	861	449	162	449
Jne.....	.45	.50	CAB	CAB	.15	....	....	80	....	300	507	454	454
Year....	3.10	5.30	CAB	CAB	2.34	....	....	209	....	1,613	507	55	454

JULY 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	2.60	2.80B	.90	1.25	1.93	....	....	40	....	162	103	4	97
Jne.....	.90	1.35B	CAB	CAB	.47	....	....	52	....	195	154	....	....
Year....	2.60	2.80B	CAB	CAB	1.20	....	....	52	....	357	154	....	....

JULY 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	1.50	1.70B	.02A	.02	.62	....	....	9	....	30	20	....	....
Year....	1.50	1.70B	.02A	.02	.62	....	....	9	....	30	20	....	....

JULY 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	4.45	6.05B	3.50A	4.07	4.77	....	....	11	....	11	11	11	11
Jne.....	1.10	5.00B	.02A	.02	2.43	....	....	33	....	34	23	....	....
Year....	4.45	6.05B	.02A	.02	3.60	....	....	33	....	45	23	....	....

AUGUST 1986 36 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	1.00	1.00	.70A	.20	.36	....	....	8	....	15	15	8	15
May.....	.40	.40	.05A	.05	.09	....	....	14	....	23	38	15	38
Jne.....	CAB	CAB	CAB	CAB	.02	....	....	....	....	....	38	38	38
Jly......	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	38	38	38
Year....	1.00	1.00	CAB	CAB	.12	....	....	14	....	38	38	8	38

AUGUST 1986 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	.50	.50	.50	.50	.49	....	....	1	....	1	1	....	1
Apr.....	.95	1.50B	.50	.40	.86	....	....	11	....	32	28	1	28
May.....	.50	.50	.20A	.10	.20	....	....	1	....	1	29	28	29
Jne.....	.10	.10	CAB	CAB	.04	....	....	50	....	51	78	29	77
Jly......	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	77	77	77
Year....	.50	1.50B	CAB	CAB	.32	....	....	50	....	85	78	....	77

AUGUST 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	.85	.85	.85	.90	.89	....	....	1	....	1	1	1	1
Feb.....	1.50	1.50	1.45	2.07	1.28	....	....	2	....	3	3	1	3
Mar.....	.90	.90	.85A	1.00	1.18	....	....	1	....	1	4	3	4
Apr.....	.90	2.80B	.90	.65	1.54	....	....	26	....	79	58	3	58
May.....	1.00	1.00	.25	.25	.49	....	....	60	....	142	126	60	94
Jne.....	.25	.35B	CAB	CAB	.09	....	....	175	....	339	412	97	412
Jly......	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	412	412	412
Year....	.85	2.80B	CAB	CAB	.78	....	....	175	....	565	412	1	412

AUGUST 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.....	2.65	2.65	2.25A	3.05	2.49	....	....	1	....	1	1	1	1
Mar.....	1.50	1.50B	1.25A	1.70	1.91	....	....	2	....	4	4	1	4
Apr.....	1.60	3.80B	1.40	1.35	2.48	....	....	50	....	87	61	52	61
May.....	1.60	1.75	.40	.60	.97	....	....	75	....	173	126	63	126
Jne.....	.70	.90	CAB	CAB	.25	....	....	26	....	83	171	126	163
Jly......	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	164	163	163
Year....	2.65	3.80B	CAB	CAB	1.35	....	....	75	....	348	171	1	163

AUGUST 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	....	....	2.20A	2.45	2.71	....	....	....	....	....	2	2	2
Feb.....	....	3.60B	3.50A	4.22	3.14	....	....	....	....	....	2	2	2
Mar.....	2.50	2.55	2.25	3.10	2.94	....	....	2	....	3	5	2	5

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 44 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	2.25	5.40B	2.25	2.25	3.75	....	....	5	....	11	12	5	12
May.	2.50	2.85	1.00	1.05	1.70	....	....	38	....	214	151	14	151
Jne.	1.00	1.60	CAB	CAB	.54	....	....	80	1	454	362	167	308
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	308	308	308
Year.	2.50	5.40B	CAB	CAB	2.11	....	....	80	....	682	362	2	308

AUGUST 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.	2.50	3.40	1.85A	1.95	2.47	....	....	14	....	37	30	3	30
Jne.	2.15	2.75	.02	.02	1.03	....	....	155	....	649	436	63	436
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	436	434	434
Year.	2.50	3.40	CAB	CAB	1.16	....	....	155	....	686	436	3	434

AUGUST 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.	2.95	3.40	2.95	3.20	3.03	....	....	9	1	11	11	1	11
Jne.	3.90	3.90	.05	.05	1.80	....	....	184	....	641	484	11	431
Jly.	.07	.07	CAB	CAB	.00	....	....	5	1	13	431	423	423
Year.	2.95	3.90	CAB	CAB	1.61	....	....	184	....	665	484	1	423

AUGUST 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.00	2.00	.10	.25	.76	....	....	211	11	575	365	10	365
Jly.	.30	.30	CAB	CAB	.02	....	....	62	....	98	369	353	366
Year.	2.00	2.00	CAB	CAB	.39	....	....	211	....	673	369	10	366

AUGUST 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.50	2.70	.30	.50	1.05	....	....	114	1	229	185	20	185
Jly.	.70	.70	CAB	CAB	.11	....	....	104	....	326	364	202	301
Year.	2.50	2.70	CAB	CAB	.58	....	....	114	....	555	364	20	301

AUGUST 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.60	3.60	.50	1.15	1.52	....	....	96	11	321	220	11	218
Jly.	1.30	1.35	CAB	CAB	.31	....	....	50	....	242	315	235	304
Year.	3.60	3.60	CAB	CAB	.91	....	....	96	....	563	315	11	304

AUGUST 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.10	2.35	1.20	2.00	2.06	....	....	202	15	307	231	15	210
Jly.	2.00	2.10B	.02	.02	.76	....	....	144	....	743	399	213	399
Year.	2.10	2.35	.02	.02	1.41	....	....	202	....	1,050	399	15	399

AUGUST 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.47	3.10B	CAB	CAB	1.29	....	....	106	1	586	178	....	....
Year.	1.47	3.10B	CAB	CAB	1.29	....	....	106	1	586	178	....	....

AUGUST 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	1.70	4.90B	.80A	....	2.54	....	....	102	....	289	133	....	....
Year.	1.70	4.90B	.80A	....	2.54	....	....	102	....	289	133	....	....

OCTOBER 1986 34 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.	.40	.40	.25A	.20	.27	....	....	12	....	18	18	12	18
Jne.	.15	.15	.15	.02	.08	....	....	1	....	1	19	18	19
Jly.	CAB	....	CAB	.02	.02	....	....	....	....	....	19	19	19
Aug.	....	....	....	.02	.02	....	....	....	....	....	19	19	19
Sep.	....	....	....	.02	.02	....	....	....	....	....	19	....	....
Year.	.40	.40	CAB	.02	.08	....	....	12	....	19	19	....	....

OCTOBER 1986 38 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.	1.05	1.05	1.05	.80	.92	....	....	5	....	5	5	5	5
Jne.	.75	.80B	.05A	.02	.45	....	....	27	....	53	56	7	56
Jly.	....	....	....	.02	.02	....	....	....	....	....	56	56	56
Aug.	....	....	....	.02	.02	....	....	....	....	....	56	56	56
Sep.	.02	.02	.02	.02	.02	....	....	5	....	5	61	....	....
Year.	1.05	1.05	.02	.02	.29	....	....	27	....	63	61	....	....

OCTOBER 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.55	4.20	3.00A	2.85	3.72	....	....	2	....	3	3	1	3
May.	1.90	2.50B	1.50	1.50	2.05	....	....	6	....	18	15	3	15
Jne.	1.40	1.60	.10	.30	.89	....	....	300	....	617	513	17	512
Jly.	.25	.25	CAB	CAB	.02	....	....	31	....	36	544	524	544
Aug.	CAB	.02	CAB	.02	00	....	....	50	....	50	524	524	524
Sep.	.02	.02	CAB	.02	.02	....	....	5	....	5	529	....	....
Year.	3.55	4.20	CAB	.02	1.12	....	....	300	....	729	544	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	2.80	3.50B	2.45A	2.55	2.93	....	....	2	....	4	4	1	4
Jne.....	2.20	2.60	.27	.45	1.54	....	....	100	....	232	208	7	208
Jly......	.10	.30	.02	.02	.10	....	....	100	....	203	368	208	368
Aug.....	.02	.02	CAB	CAB	.02	....	....	200	....	230	368	338	338
Sep.....	.02	.02	.02	.02	.02	....	....	32	....	35	373	306	306
Year....	2.80	3.50B	CAB	.02	.92	....	....	200	....	704	373	1	306

OCTOBER 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	3.50	3.50	3.50	3.60	3.60	....	....	1	1	1	1	1	1
Jne.....	3.90	3.90	.50	.90	2.45	....	....	80	....	277	146	1	146
Jly......	1.00	1.00	.05	.02	.25	....	....	125	....	359	383	164	380
Aug.....	.05	.05	.02	.02	.02	....	....	100	....	101	373	373	373
Sep.....	CAB	CAB	CAB	CAB	.01	....	....	97	....	97	373	276	276
Year....	3.50	3.90	CAB	CAB	1.27	....	....	125	....	835	383	1	276

OCTOBER 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	5.50	5.50	5.50	5.00	4.96	....	....	2	....	2	2	2	2
Jne.....	4.85	4.85	.95	1.35	3.57	....	....	48	....	148	115	2	115
Jly......	1.50	1.55	.05A	.07	.50	....	....	201	....	684	556	161	556
Aug.....	.05	.10	.02A	.02	.05	....	....	250	....	370	561	411	411
Sep.....	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	411	411	411
Year....	5.50	5.50	CAB	CAB	1.82	....	....	250	....	1,204	561	2	411

OCTOBER 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	2.00	2.60	1.25	2.10	1.86	....	....	46	7	118	87	16	67
Jly......	2.40	2.40	.17A	.20	.89	....	....	61	....	363	342	98	342
Aug.....	.30	.50	.02A	.02	.16	....	....	53	....	182	363	273	345
Sep.....	.02	.02	CAB	CAB	.01	....	....	10	....	20	345	343	345
Year....	2.00	2.60	CAB	CAB	.73	....	....	61	....	683	363	16	345

OCTOBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	2.50	3.50	2.25A	3.15	2.74	....	....	22	....	48	34	4	34
Jly......	3.40	3.50	.40A	.65	1.48	....	....	86	3	534	368	37	368
Aug.....	.50	1.10	.02	.02	.38	....	....	60	....	271	459	339	456
Sep.....	.02	.02	.02	.02	.02	....	....	22	....	29	457	452	454
Year....	2.50	3.50	.02	.02	1.15	....	....	86	....	882	459	4	454

OCTOBER 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	4.00	4.10B	4.00	4.10	4.05	....	....	4	2	6	6	2	6
Jly......	3.00	3.65	.75	1.25	2.25	....	....	52	....	359	270	6	270
Aug.....	.95	1.80	.05	.05	.77	....	....	149	....	718	659	257	659
Sep.....	.02	.02	CAB	CAB	.01	....	....	31	....	73	666	649	649
Year....	4.00	4.10B	CAB	CAB	1.77	....	....	149	....	1,156	666	2	649

OCTOBER 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	4.50	4.50	1.20	2.07	2.77	....	....	58	....	266	178	....	178
Aug.....	2.25	3.00	.15	.22	1.36	....	....	91	8	871	531	207	483
Sep.....	.15	.20	CAB	CAB	.04	....	....	68	1	248	486	....	....
Year....	4.50	4.50	CAB	CAB	1.39	....	....	91	....	1,385	531	....	....

OCTOBER 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	3.75	3.75	2.05	2.95	3.56	....	....	28	....	57	41	1	41
Aug.....	2.30	4.35	.50	.70	2.32	....	....	65	....	355	287	38	287
Sep.....	.50	.55	CAB	CAB	.31	....	....	108	3	338	274	....	....
Year....	3.75	4.35	CAB	CAB	2.07	....	....	108	....	750	287	....	....

OCTOBER 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	2.10	2.75	1.20	1.52	2.00	....	....	63	5	135	99	5	99
Sep.....	1.25	1.85	.55	....	1.28	....	....	35	1	211	163	....	....
Year....	2.10	2.75	.55	....	1.64	....	....	63	1	346	163	....	....

OCTOBER 1986 60 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	1.50	3.90	1.50	....	2.90	....	....	29	....	67	53	....	....
Year....	1.50	3.90	1.50	....	2.90	....	....	29	....	67	53	....	....

DECEMBER 1986 40 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	3.25	3.90	3.25	2.75	3.59	...	....	2	....	3	3	1	3
May.....	1.50	2.20B	1.40A	2.20	2.10	....	....	4	....	7	9	3	8
Jne.....	1.05	2.15B	.50	.60	1.32	....	....	133	....	198	206	8	206
Jly......	.30	.45B	.02A	.02	.24	....	....	50	....	69	232	203	232
Aug.....	.05	.05	.02	.02	.02	....	....	51	....	61	283	232	245
Sep.....	....	....	....	.02	.02	....	....	....	....	....	245	240	240
Oct.....	.05	.05	CAB	CAB	.02	....	....	4	....	9	240	239	239
Nov.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	239	239	239
Year....	3.25	3.90	CAB	CAB	.92	....	....	133	....	347	283	1	239

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 42 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.20	3.20	.60	1.10	1.84	....	....	20	....	40	33	2	33
Jly.	.50	.75B	.15A	.15	.47	....	....	50	....	51	69	33	69
Aug.	....	.05B	.02A	.02	.11	....	....	....	....	....	78	69	69
Sep.	.02	.02	CAB	.05	.01	....	....	50	....	100	143	43	43
Oct.	.02	.02	.02	.02	.03	....	....	10	....	13	53	43	53
Nov.	....	....	....	.02	.02	....	....	....	....	....	53	....	....
Year. ...	3.20	3.20	CAB	.02	.41	....	....	50	....	204	143	....	....

DECEMBER 1986 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.50	2.75	1.00	1.35	1.72	....	....	58	....	116	108	13	96
Jly.	1.50	1.50	.20A	.25	.78	....	....	55	....	89	158	96	121
Aug.	.35	.35	.07	.07	.32	....	....	50	....	86	190	121	190
Sep.	.05	.15	.02	.15	.07	....	....	21	....	47	211	187	194
Oct.	.25	.25	.02	.02	.07	....	....	10	....	25	203	194	202
Nov.	CAB	CAB	CAB	CAB	.01	....	....	....	....	....	202	202	202
Year. ...	2.50	2.75	CAB	CAB	.49	....	....	58	....	362	211	13	202

DECEMBER 1986 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.30	3.30	1.50	2.00	2.18	....	....	16	....	19	18	3	18
Jly.	2.25	2.25	.50	.60	1.28	....	....	102	....	148	138	18	138
Aug.	.75	1.15	.15A	.15	.58	....	....	13	....	42	168	138	168
Sep.	.05	.35	.05	.30	.15	....	....	21	....	72	178	153	157
Oct.	.25	.60	.02	.02	.17	....	....	21	....	68	149	137	147
Nov.	.02	.05B	CAB	CAB	.01	....	....	10	....	10	147	145	145
Year. ...	3.30	3.30	CAB	CAB	.73	....	....	102	....	359	178	3	145

DECEMBER 1986 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.25	3.25	2.25	3.10	2.75	....	....	6	....	8	7	1	7
Jly.	2.50	2.70	.95A	1.30	1.94	....	....	19	....	52	40	7	40
Aug.	1.10	1.50	.30	30	1.06	....	....	15	....	101	115	41	112
Sep.	.25	1.20	.10A	.52	.33	....	....	109	....	323	254	112	183
Oct.	.50	1.40	.05	.17	.39	....	....	303	....	951	534	178	534
Nov.	.35	.35	CAB	CAB	.04	....	....	164	....	243	425	384	384
Year. ...	2.25	3.25	CAB	CAB	1.08	....	....	303	....	1,678	534	1	384

DECEMBER 1986 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.50	3.75	2.50	3.50	3.08	....	....	32	2	45	41	32	41
Jly.	3.80	3.80	1.45	1.90	2.73	....	....	54	....	191	117	35	117
Aug.	1.90	2.50	.50	.55	1.61	....	....	48	2	265	296	128	296
Sep.	.50	1.40	.25	1.20	.65	....	....	207	....	989	470	310	470
Oct.	1.10	2.40	.22A	.70	.85	....	....	99	14	1,021	683	452	634
Nov.	.70	1.15	CAB	CAB	.15	....	....	86	8	365	687	....	....
Year. ...	2.50	3.80	CAB	CAB	1.51	....	....	207	....	2,376	687	....	....

DECEMBER 1986 52 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	3.50	3.50	3.50	3.70	3.70	....	....	1	1	1	1	1	1
Jly.	3.50	5.00B	2.30A	3.00	3.65	....	....	19	....	108	92	1	92
Aug.	2.90	3.10	.90	1.00	2.44	....	....	60	....	268	238	94	238
Sep.	1.00	2.35	.40	2.15	1.19	....	....	123	4	860	544	242	458
Oct.	2.05	3.60	.60	1.25	1.61	....	....	121	4	782	449	361	416
Nov.	1.60	2.10	CAB	CAB	.52	....	....	72	15	374	425	377	406
Year. ...	3.50	5.00B	CAB	CAB	2.19	....	....	123	....	2,393	544	1	406

DECEMBER 1986 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	5.50	5.50	3.30A	4.00	4.63	....	....	12	....	22	14	1	14
Aug.	4.00	4.50	1.65	1.80	3.35	....	....	55	....	278	233	14	233
Sep.	1.85	3.75	1.00	3.20	2.00	....	....	244	4	1,192	695	256	602
Oct.	3.10	5.20	1.45	2.80	2.79	....	....	89	....	663	606	490	490
Nov.	3.10	3.70	CAB	CAB	1.28	....	....	195	2	683	506	....	....
Year. ...	5.50	5.50	CAB	CAB	2.81	....	....	244	....	2,838	695	....	....

DECEMBER 1986 56 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	3.80	3.95	2.60	2.65	3.50	....	....	16	....	53	43	10	43
Sep.	2.50	5.30	1.75A	4.90	3.05	....	....	54	4	526	314	83	234
Oct.	4.60	6.75	2.85	4.52	4.35	....	....	57	....	147	230	169	193
Nov.	4.85	5.55	.75	....	2.81	....	....	75	1	270	186	....	....
Year. ...	3.80	6.75	.75	....	3.43	....	....	75	....	996	314	....	....

DECEMBER 1986 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	2.80	7.00B	2.75	6.65	4.37	....	....	13	....	62	37	10	28
Oct.	6.20	8.70	4.55A	6.45	6.12	....	....	15	....	25	35	11	12
Nov.	3.40	7.00B	2.85A	....	4.74	....	....	1	....	1	12	....	....
Year. ...	2.80	8.70	2.75	....	5.07	....	....	15	....	88	37	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1987 40 PUTS													
Oct.	.10	.10	.05	.07	.07	....	....	100	....	103	103	3	103
Nov.	...	.17B	.02A	.02	.09	....	....	....	....	....	103	103	103
Dec.	.02	.02	.02	.02	.02	....	....	20	....	20	113	103	113
Year	.10	.17B	.02A	.02	.06	....	....	100	....	123	113	3	113
FEBRUARY 1987 42 PUTS													
Oct.	.30	.30	.15A	.20	.27	....	....	50	....	160	150	50	150
Nov.	.25	.35B	.02A	.02	.18	....	....	3	....	3	150	150	150
Dec.	.07	.07	.02A	.02	.04	....	....	....	....	....	150	150	150
Year	.30	.35B	.02A	.02	.16	....	....	50	....	163	150	50	150
FEBRUARY 1987 44 PUTS													
Jly.	2.10	2.10	1.00A	1.40	1.76	....	....	1	....	1	1	1	1
Aug.	1.15	1.15	.80	.35	.85	....	....	3	....	5	6	1	4
Sep.	....	.35B	.10A	.35	.21	....	....	....	....	....	4	4	4
Oct.	.50	.80	.35	.50	.52	....	....	100	....	341	328	7	328
Nov.	.50	.70	.07A	.07	.37	....	....	35	....	76	379	353	369
Dec.	.05	.40	.05	.12	.09	....	....	48	....	167	430	367	419
Year	2.10	2.10	.05	.12	.63	....	....	100	....	590	430	1	419
FEBRUARY 1987 46 PUTS													
Aug.	1.50	1.80B	.70	.70	1.32	....	....	7	....	17	15	1	15
Sep.	.22	1.00	.22	.85	.52	....	....	2	....	7	19	15	19
Oct.	1.00	1.90	.70A	1.00	1.00	....	....	63	....	157	149	19	149
Nov.	1.10	1.35	.20	.20	.68	....	....	59	....	245	315	178	315
Dec.	.15	.70	.10	.45	.30	....	....	104	....	609	495	309	495
Year	1.50	1.90	.10	.45	.76	....	....	104	....	1,035	495	1	495
FEBRUARY 1987 48 PUTS													
Aug.	2.05	2.50B	1.00	1.00	1.94	....	....	2	....	10	9	1	9
Sep.	.85	1.55	.45	1.65	.88	....	....	300	....	479	391	10	390
Oct.	1.45	2.60	1.10	1.80	1.70	....	....	234	1	737	425	292	380
Nov.	1.85	2.25	.45	.50	1.29	....	....	57	2	350	479	410	472
Dec.	.45	1.50	.30	1.50	.77	....	....	182	1	1,172	857	457	742
Year	2.05	2.60	.30	1.50	1.32	....	....	300	....	2,748	857	1	742
FEBRUARY 1987 50 PUTS													
Aug.	2.50	2.50	1.60	1.65	2.01	....	....	6	....	14	12	2	12
Sep.	1.60	2.30	.75	2.22	1.41	....	....	55	1	294	158	12	158
Oct.	2.20	3.60	1.85	2.80	2.64	....	....	33	....	205	252	165	252
Nov.	2.90	3.35	.85	1.10	2.10	....	....	122	2	435	405	261	405
Dec.	1.00	3.10	.80	3.00	1.60	....	....	209	14	1,338	715	410	660
Year	2.50	3.60	.75	3.00	1.95	....	....	209	....	2,286	715	2	660
FEBRUARY 1987 52 PUTS													
Jly.	4.50	4.50	4.50	4.50	4.50	....	....	1	1	1	1	1	1
Aug.	4.00	4.65B	2.55A	2.50	3.83	....	....	3	....	12	9	1	9
Sep.	2.40	3.35	1.20	3.60	2.12	....	....	129	3	518	284	13	284
Oct.	3.40	5.00B	2.70	4.20	3.83	....	....	65	....	271	289	223	254
Nov.	4.70	4.85B	1.70	1.80	3.25	....	....	41	....	236	340	253	340
Dec.	1.65	4.80	1.40	4.85	2.76	....	....	30	2	331	402	345	363
Year	4.50	5.00B	1.20	4.85	3.38	....	....	129	....	1,369	402	1	363
FEBRUARY 1987 54 PUTS													
Aug.	3.50	3.50	3.40	3.45	3.70	....	....	20	5	33	32	5	32
Sep.	2.50	4.40B	2.00	4.75	3.07	....	....	59	1	300	176	40	170
Oct.	4.70	6.50B	3.90	5.70	5.25	....	....	22	....	102	169	149	156
Nov.	6.35	6.35	2.80	2.90	4.64	....	....	10	....	41	179	158	170
Dec.	2.50	6.75B	2.50	6.80	4.21	....	....	54	....	135	192	173	177
Year	3.50	6.75B	2.00	6.80	4.17	....	....	59	....	611	192	5	177
FEBRUARY 1987 56 PUTS													
Sep.	3.00	6.00	2.80	6.25	4.30	....	....	26	....	117	73	20	72
Oct.	5.90	8.30B	5.60A	7.40	6.83	....	....	6	....	13	74	72	72
Nov.	7.80	7.80	4.10	4.40	6.23	....	....	10	....	20	83	73	79
Dec.	3.40	8.40B	3.80	8.77	5.91	....	....	31	....	59	98	38	38
Year	3.00	8.40B	2.80	8.77	5.82	....	....	31	....	209	98	20	38
FEBRUARY 1987 58 PUTS													
Sep.	4.05	7.50B	4.00	8.05	5.67	....	....	10	....	30	30	10	30
Oct.	8.00	10.00B	7.25A	9.30	8.54	....	....	2	....	9	31	17	19
Nov.	8.70	9.70B	6.20A	5.90	7.94	....	....	4	....	8	23	19	23
Dec.	5.70	10.30B	5.70	10.77	7.72	....	....	2	....	7	24	8	8
Year	4.05	10.30B	4.00	10.77	7.47	....	....	10	....	54	31	8	8

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1987 60 PUTS													
Sep.....	5.80	6.35	5.80	9.90	7.43	....	....	2	....	5	5	2	5
Oct.....	....	11.80B	8.90A	11.10	10.35	....	....	....	....	....	5	4	4
Nov.....	11.30	11.30	8.00A	7.75	9.81	....	....	2	....	3	5	4	5
Dec.....	11.17	12.30B	7.50A	12.77	9.64	....	....	1	....	2	6	....	....
Year....	5.80	12.30B	5.80	12.77	9.30	....	....	2	...	10	6	....	....
APRIL 1987 36 PUTS													
Nov.....	.15	.15	.15	.10	.13	....	....	106	....	123	123	17	123
Dec.....	....	.10B	.07A	.10	.09	....	....	....	....	....	123	123	123
Year....	.15	.15	.07A	.10	.11	...	....	106	....	123	123	17	123
APRIL 1987 38 PUTS													
Oct.....	.25	.25	.25	.65	.37	....	....	1	....	1	1	1	1
Nov.....	.35	.37	.12	.12	.40	....	....	100	....	440	420	1	420
Dec.....	.20	.25B	.15A	.25	.19	....	....	1	....	1	421	420	421
Year....	.25	.37	.12	.25	.32	....	....	100	....	442	421	1	421
APRIL 1987 40 PUTS													
Sep.....	.40	.40	.35	.50	.37	....	....	1	....	2	2	1	2
Oct.....	.60	.90	.40	1.10	.64	....	....	4	....	8	9	2	8
Nov.....	1.00	1.30	.30	.35	.77	....	....	100	....	268	268	8	268
Dec.....	.30	.60B	.30	.50	.46	....	....	86	....	199	454	272	434
Year....	.40	1.30	.30	.50	.56	....	....	100	...	477	454	1	434
APRIL 1987 42 PUTS													
Sep.....	.80	.80	.80	1.05	.81	....	....	3	....	3	3	3	3
Oct.....	1.05	1.30	1.00A	1.80	1.18	....	....	5	....	7	8	3	8
Nov.....	1.60	1.65	.70	.75	1.40	....	...	10	....	21	25	8	25
Dec.....	.75	1.30	.60	1.05	.88	....	....	88	....	184	167	25	167
Year....	.80	1.65	.60	1.05	1.06	....	....	88	....	215	167	3	167
APRIL 1987 44 PUTS													
Sep.....	1.30	1.50	1.25A	1.75	1.44	....	....	20	....	22	22	20	22
Oct.....	2.00	2.40B	1.40A	2.65	1.91	....	....	5	....	9	31	21	30
Nov.....	2.50	2.75	1.25	1.25	2.21	....	....	36	....	97	87	30	85
Dec.....	1.00	2.40	1.00	2.15	1.60	....	....	24	....	196	192	85	192
Year....	1.30	2.75	1.00	2.15	1.79	....	....	36	....	324	192	20	192
APRIL 1987 46 PUTS													
Sep.....	1.50	2.25	1.15A	2.70	1.87	....	....	10	....	14	13	1	13
Oct.....	2.60	3.75B	2.25A	3.80	2.93	....	....	5	....	9	19	13	19
Nov.....	3.65	3.80	1.85	2.15	3.25	....	....	7	....	13	23	19	23
Dec.....	2.10	3.50	1.70	3.45	2.60	....	....	34	....	169	141	26	135
Year....	1.50	3.80	1.15A	3.45	2.66	....	....	34	....	205	141	1	135
APRIL 1987 48 PUTS													
Sep.....	2.25	3.30	2.15	3.90	3.01	....	....	4	....	10	8	4	8
Oct.....	5.10	5.30B	3.30A	5.10	4.16	....	....	4	....	6	8	7	7
Nov.....	5.50	5.50	3.00A	3.05	4.51	....	....	1	....	1	8	7	8
Dec.....	3.00	4.90B	2.75A	4.97	3.82	....	....	13	....	19	22	10	22
Year....	2.25	5.50	2.15	4.97	3.86	....	....	13	....	36	22	4	22
APRIL 1987 50 PUTS													
Sep.....	3.00	5.00	3.00	5.30	3.91	....	....	12	....	20	20	1	20
Oct.....	5.45	6.00	5.00A	6.60	5.59	....	....	2	....	4	21	19	19
Nov.....	5.25	5.25	4.40A	4.35	6.00	....	....	70	....	80	85	14	81
Dec.....	5.65	6.55B	4.00A	6.70	5.29	....	....	1	....	2	82	81	82
Year....	3.00	6.55B	3.00	6.70	5.20	....	....	70	....	106	85	1	82
JUNE 1987 40 PUTS													
Dec.....	.50	.50	.50	.50	.49	....	....	16	....	16	16	16	16
Year....	.50	.50	.50	.50	.49	....	....	16	....	16	16	16	16
JUNE 1987 42 PUTS													
Oct.....	1.15	1.30	1.15	1.05	.88	....	....	2	...	2	2	2	2
Nov.....	....	....	....	.72	1.07	....	....	....	....	....	2	2	2
Dec.....	.70	1.00	.60A	1.00	.81	....	....	2	....	5	4	2	4
Year....	1.15	1.30	.60A	1.00	.92	...	....	2	....	7	4	2	4
JUNE 1987 44 PUTS													
Nov.....	1.70	2.40	1.70	1.20	1.71	....	....	15	....	38	31	15	31
Dec.....	1.00	2.00	1.00	1.75	1.36	....	....	33	....	82	79	31	60
Year....	1.70	2.40	1.00	1.75	1.54	....	....	33	....	120	79	15	60

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1987 46 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	1.90	1.90	1.50	2.00	1.72	....	....	1	....	3	2	1	1
Oct.....	....	....	....	2.60	2.19	....	....	....	....	....	1	1	1
Nov.....	2.60	2.90	2.50	1.90	2.54	....	....	30	....	31	32	1	32
Dec.....	1.60	2.90	1.60	2.70	2.15	....	....	20	....	62	40	21	40
Year....	1.90	2.90	1.50	2.70	2.15	....	....	30	....	96	40	1	40

JUNE 1987 48 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	2.20	2.40	2.00A	2.90	2.50	....	....	1	....	2	2	1	2
Oct.....	3.15	3.60B	2.80A	3.65	3.15	....	....	2	....	2	4	2	4
Nov.....	3.25	3.25	2.80A	2.80	3.57	....	....	5	....	7	11	4	11
Dec.....	2.60	3.80	2.60	3.85	3.14	....	....	13	....	61	55	11	45
Year....	2.20	3.80	2.00A	3.85	3.09	....	....	13	....	72	55	1	45

JUNE 1987 50 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	3.00	3.75B	3.00	4.00	3.57	....	....	3	....	4	4	1	4
Oct.....	4.00	5.00B	4.00	4.95	4.30	....	....	1	....	1	4	4	4
Nov.....	5.50	5.80	5.10	3.90	4.80	....	....	23	....	41	31	4	27
Dec.....	4.10	5.10B	3.70	5.42	4.33	....	....	1	....	3	34	18	18
Year....	3.00	5.80	3.00	5.42	4.25	....	....	23	....	49	34	1	18

JULY 1987 44 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	1.90	1.90	1.70A	1.85	1.69	....	....	1	....	1	1	1	1
Year....	1.90	1.90	1.70A	1.85	1.69	....	....	1	....	1	1	1	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	64.25	65.90	60.70	62.12	63.43	....	2	4,840	1,766	66,798	4,893	1,516	1,516
Feb.	61.90	62.00	54.75A	....	57.39	....	3	1,309	4	3,795	1,147	....	....
Year	64.25	65.90	54.75A	....	60.41	....	5	4,840	4	70,593	4,893	....	....

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	64.90	65.90	61.15	62.47	63.80	....	2	2,408	270	17,688	3,194	1,490	3,194
Feb.	62.40	62.40	52.55	54.07	57.40	....	4	3,908	1,552	44,444	4,191	1,210	1,210
Mar.	53.70	60.30B	52.35	....	57.03	1	....	978	6	3,551	935	....	....
Year	64.90	65.90	52.35	....	59.41	1	6	3,908	6	65,683	4,191	....	....

MAY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	65.50	66.90	62.35	63.50	64.84	....	2	560	23	3,801	1,293	719	1,293
Feb.	63.45	63.45	54.40	55.85	58.83	....	3	3,949	381	24,162	3,949	1,367	3,949
Mar.	55.60	61.67	54.37	55.87	58.39	1	2	4,351	1,316	55,546	4,681	3,362	3,362
Apr.	55.50	58.55	49.65	58.55	53.39	3	3	2,685	504	37,090	3,629	1,051	1,051
May	58.80	65.75B	57.65	....	62.41	5	2	444	38	2,323	1,140	....	....
Year	65.50	66.90	49.65	....	59.57	9	12	4,351	23	122,922	4,681	....	....

JULY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	65.60	66.90	62.40	63.70	64.82	....	2	324	37	2,928	1,310	999	1,310
Feb.	63.70	63.70	55.40	57.10	59.45	....	3	997	147	7,232	1,889	1,334	1,863
Mar.	56.70	62.35	55.55	57.02	59.30	....	2	1,213	256	12,086	2,153	1,646	2,153
Apr.	56.70	59.32	51.05	59.32	54.42	2	3	3,831	967	46,920	5,349	2,266	4,890
May	59.60	67.70	58.15	66.92	63.30	8	3	5,489	1,315	73,983	5,843	4,942	5,804
Jne.	67.10	83.70	66.55	83.60	72.37	7	1	3,927	257	50,772	5,961	3,157	3,157
Jly.	82.90	91.40	82.20	....	87.77	8	7	1,983	131	8,087	2,784	....	....
Year	65.60	91.40	51.05	....	65.92	25	21	5,489	37	202,008	5,961	....	....

AUGUST 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	63.55	65.00	60.30	61.35	62.35	....	....	92	10	818	508	451	508
Feb.	61.50	61.50	54.30	55.67	58.05	....	....	222	20	1,930	713	516	713
Mar.	55.60	61.25	54.50	56.00	58.21	....	2	275	46	3,137	1,082	748	1,082
Apr.	55.65	57.35	49.90	57.35	52.97	3	3	828	196	8,824	1,768	1,112	1,768
May	57.60	65.50	56.05	64.72	60.96	8	2	2,184	288	21,835	3,088	1,803	3,012
Jne.	64.80	80.45	64.45	80.42	69.99	9	....	3,513	275	35,204	4,833	3,049	4,833
Jly.	80.05	89.17	79.30	81.57	84.79	8	8	4,596	1,224	60,612	5,075	2,396	2,396
Aug.	82.90	85.57	77.40	....	80.92	3	2	1,411	158	8,980	2,216	....	....
Year	63.55	89.17	49.90	....	66.03	31	17	4,596	10	141,340	5,075	....	....

FEBRUARY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	61.25	62.50B	59.30A	60.75	60.96	....	....	57	....	205	91	....	91
Mar.	60.30	62.60	59.00	61.50	60.96	....	....	240	3	1,503	547	121	547
Apr.	61.50	62.40	56.40	60.87	58.46	1	....	614	62	3,742	1,237	612	1,237
May	59.30	61.90	57.50	59.77	59.65	1	1	558	208	8,630	1,621	1,294	1,609
Jne.	59.85	71.40	56.95	69.62	62.06	7	2	1,441	334	13,704	2,549	1,575	2,510
Jly.	68.50	81.85	68.00	77.62	75.80	3	3	4,337	879	37,285	4,858	2,386	4,858
Aug.	78.00	79.50	71.80	75.82	74.75	4	3	4,634	1,559	63,896	5,856	4,273	5,856
Sep.	76.50	81.70	67.62	67.75	75.75	4	4	5,452	1,819	73,693	6,664	4,749	4,801
Oct.	68.10	71.35	64.95	68.10	68.05	2	5	4,606	1,460	69,752	5,553	4,594	5,384
Nov.	66.10	74.80	64.07	73.60	69.32	2	2	5,543	1,785	73,011	6,125	5,377	5,960
Dec.	73.40	74.25	65.20	66.85	69.43	1	2	4,981	853	69,899	6,314	4,912	5,301
Year	61.25	81.85	56.40	66.85	66.83	25	22	5,543	....	415,320	6,664	....	5,301

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	60.90	62.15B	60.90	61.77	61.83	....	....	2	....	4	1	....	....
Apr.	60.65	60.70	56.30A	60.70	57.83	1	1	16	....	55	32	1	32
May	60.40	61.50	56.80A	58.80	58.91	3	1	29	....	170	86	34	86
Jne.	60.00	70.35	56.60	68.22	61.05	7	1	102	....	307	150	69	147
Jly.	66.40	80.50	66.22	76.72	74.78	4	4	208	22	1,529	479	144	479
Aug.	77.00	78.30	70.70	74.87	73.58	2	2	290	67	3,458	693	474	667
Sep.	75.25	80.67	66.55	66.62	74.73	4	4	964	146	7,824	1,144	688	1,000
Oct.	66.80	70.00	64.15	66.80	67.07	3	5	633	230	8,843	1,297	870	1,269
Nov.	65.05	73.40	63.10	72.22	68.15	2	2	1,125	267	9,779	1,766	1,201	1,766
Dec.	71.80	72.80	64.35	65.82	68.29	1	2	638	180	9,227	1,979	1,753	1,923
Year	60.90	80.67	56.30A	65.82	66.62	27	22	1,125	....	41,196	1,979	....	1,923

MAY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	61.50	63.15B	61.50	62.77	62.68	....	....	1	....	3	2	1	1
Apr.	62.70	63.20B	58.00A	62.20	59.93	1	1	5	....	11	10	2	9
May	61.50	63.30B	59.20A	61.10	61.22	2	1	3	....	17	20	12	19
Jne.	60.00	70.80	58.20	66.92	62.75	5	3	61	....	321	181	43	181
Jly.	64.92	78.20B	64.92	75.40	72.87	2	3	229	31	2,183	682	190	682
Aug.	75.40	76.40B	69.85	73.85	72.50	1	2	180	55	2,194	955	687	926
Sep.	73.85	79.87	66.37	66.45	74.01	2	2	657	102	5,614	1,204	1,052	1,204
Oct.	67.00	69.70	63.90	66.25	66.98	3	4	416	118	5,056	1,153	908	1,130
Nov.	65.00	72.95	63.00	71.62	67.80	4	....	451	105	4,831	1,424	1,101	1,417
Dec.	71.65	72.20	65.20	65.77	68.37	....	2	352	40	4,036	1,600	1,430	1,562
Year	61.50	79.87	58.00A	65.77	66.91	20	18	657	....	24,266	1,600	1	1,562

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY FUTURES PRICES

JULY 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	59.60	70.65	59.60	66.90	64.05	2	3	6	....	23	10	....	10
Jly......	64.90	74.95B	63.30A	72.50	68.92	6	3	55	....	281	149	12	149
Aug.....	72.90	73.25	68.40	72.00	70.71	....	....	49	1	413	232	152	232
Sep.....	72.50	77.60B	65.45	65.57	72.86	2	2	323	50	3,133	607	284	544
Oct.....	65.80	68.45	63.25	64.70	65.92	2	2	192	41	2,137	834	571	754
Nov.....	63.80	71.50	62.25A	69.60	66.41	3	....	298	39	2,438	1,105	713	1,105
Dec.....	69.60	70.20B	63.30A	64.02	66.42	....	1	305	20	2,366	1,208	1,084	1,168
Year....	59.60	77.60B	59.60	64.02	67.90	15	11	323	....	10,791	1,208	....	1,168

AUGUST 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.....	71.40	71.40	68.80A	68.80	69.86	....	1	3	...	4	3	1	3
Aug.....	69.50	70.35B	65.52A	69.57	67.69	....	1	5	....	26	17	5	17
Sep.....	70.00	74.60	62.85	62.97	70.22	1	2	171	11	1,206	381	45	366
Oct.....	63.00	65.60	60.50	62.32	63.35	2	3	233	14	1,924	895	424	895
Nov.....	62.05	68.67	59.90A	67.40	64.05	1	....	208	18	1,720	1,205	834	1,205
Dec.....	66.85	67.75	60.75	61.70	64.14	....	1	141	20	1,335	1,246	1,098	1,099
Year....	71.40	74.60	59.90A	61.70	66.55	4	8	233	....	6,215	1,246	1	1,099

FEBRUARY 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	56.00	58.30B	56.00	58.00	57.00	1	....	3	....	3	2	....	2
Year....	56.00	58.30B	56.00	58.00	57.00	1	....	3	....	3	2	....	2

MARCH 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	55.55	58.00B	55.55	57.55	56.55	1	....	2	....	2	2	....	2
Year....	55.55	58.00B	55.55	57.55	56.55	1	....	2	....	2	2	....	2

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
FEBRUARY 1987 66 CALLS													
Oct.	3.50	6.60B	3.50	5.05	5.26	....	....	13	....	41	18	10	17
Nov.....	4.20	8.80B	3.00A	8.50	5.72	....	....	5	....	17	20	18	18
Dec.....	8.75	8.75	1.80	2.50	4.97	....	....	21	....	66	50	17	49
Year....	3.50	8.80B	1.80	2.50	5.32	....	....	21	....	124	50	10	49
FEBRUARY 1987 70 CALLS													
Oct.	2.50	4.50	2.25	3.15	3.39	....	....	16	....	87	57	15	57
Nov.....	2.50	5.80B	1.70A	5.62	3.60	....	....	8	....	52	63	50	59
Dec.....	5.40	5.75	.85	1.00	2.89	....	....	30	....	111	71	37	71
Year....	2.50	5.80B	.85	1.00	3.29	....	....	30	....	250	71	15	71
FEBRUARY 1987 74 CALLS													
Oct.	1.80	2.85	1.25	1.82	2.10	....	....	22	....	93	70	1	68
Nov.....	1.50	3.60	.95A	3.42	2.09	....	....	36	....	98	102	67	101
Dec.....	2.50	3.00	.25	.20	1.47	....	....	31	....	167	103	64	78
Year....	1.80	3.60	.25	.20	1.89	....	....	36	....	358	103	1	78
FEBRUARY 1987 78 CALLS													
Oct.	.70	1.90	.70	1.02	1.21	....	....	26	....	147	116	4	116
Nov.....	.75	2.00	.60A	1.92	1.17	....	....	17	....	62	116	87	87
Dec.....	1.80	1.80	.05	.10	.73	....	....	37	....	95	119	88	116
Year....	.70	2.00	.05	.10	1.03	....	....	37	....	304	119	4	116
FEBRUARY 1987 82 CALLS													
Oct.	.90	.90	.60A	.57	.68	....	....	7	....	12	12	3	12
Nov.....	.45	.95	.25A	.97	.59	....	....	11	....	33	42	12	42
Dec.....	.35	.95	.02	.02	.34	....	....	25	....	102	76	27	27
Year....	.90	.95	.02	.02	.54	....	....	25	....	147	76	3	27
MARCH 1987 70 CALLS													
Nov.....	4.00	5.25B	4.00	5.10	4.93	....	....	2	....	2	2	....	2
Dec.....	2.50	2.50	.90A	1.50	2.94	....	....	5	....	6	8	2	8
Year....	4.00	5.25B	.90A	1.50	3.94	....	....	5	....	8	8	....	8
MARCH 1987 74 CALLS													
Dec.....	1.30	1.30	.65A	.70	.83	....	....	2	....	4	4	1	4
Year....	1.30	1.30	.65A	.70	.83	....	....	2	....	4	4	1	4
MARCH 1987 78 CALLS													
Nov.....	1.70	1.70	1.70	2.00	1.95	....	....	1	....	1	1	....	1
Dec.....	1.20	1.85	.60	.30	.92	....	....	6	....	14	15	1	15
Year....	1.70	1.85	.60	.30	1.43	....	....	6	....	15	15	....	15
MARCH 1987 82 CALLS													
Nov.....	.45	1.10B	.45	1.15	.96	....	....	19	....	22	22	19	22
Dec.....	.80	.80	.25	.10	.47	....	....	19	....	45	28	9	28
Year....	.45	1.10B	.25	.10	.72	....	....	19	....	67	28	9	28
MAY 1987 66 CALLS													
Oct.	4.90	7.00B	4.90	5.50	6.07	....	....	3	....	3	2	2	2
Nov.....	....	8.50B	4.80A	8.35	6.23	....	....	....	....	....	2	2	2
Dec.....	....	....	4.30A	4.10	6.10	....	....	....	....	....	2	2	2
Year....	4.90	8.50B	4.30A	4.10	6.13	....	....	3	....	3	2	2	2
MAY 1987 70 CALLS													
Dec.....	3.60	3.60	2.70A	2.50	3.32	....	....	5	....	14	14	3	14
Year....	3.60	3.60	2.70A	2.50	3.32	....	....	5	....	14	14	3	14
MAY 1987 74 CALLS													
Dec.....	2.40	2.40	1.50	1.50	2.20	....	....	8	....	21	21	8	21
Year....	2.40	2.40	1.50	1.50	2.20	....	....	8	....	21	21	8	21
MAY 1987 78 CALLS													
Oct.	2.15	2.15	2.15	1.85	2.25	....	....	9	....	9	9	9	9
Nov.....	1.25	3.00B	1.25	2.67	2.07	....	....	13	....	33	25	8	25
Dec.....	2.10	2.40B	.80	.90	1.77	....	....	9	....	23	43	25	43
Year....	2.15	3.00B	.80	.90	2.03	....	....	13	....	65	43	8	43

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

MAY 1987 82 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	1.97	2.00B	1.80A	2.00	1.95	....	....	10	....	10	10	10	10
Dec.....	1.30	1.30	.65	.60	1.15	....	....	5	....	11	21	10	21
Year....	1.97	2.00B	.65	.60	1.55	....	....	10	....	21	21	10	21

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.50	.50	.20	.27	.26	....	....	10	....	11	11	1	11
Nov	....	....	.25A	.07	.18	....	....	....	....	....	11	11	11
Dec	....	....	....	.02	.03	....	....	....	....	....	11	11	11
Year	.50	.50	.20	.02	.16	....	....	10	....	11	11	1	11

FEBRUARY 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.20	1.20B	.50	.70	.72	....	....	15	....	32	28	....	26
Nov	.70	.95	.10	.12	.49	....	....	10	....	16	40	26	38
Dec	.12	.20B	.05A	.05	.14	....	....	25	....	25	63	38	63
Year	1.20	1.20B	.05A	.05	.45	....	....	25	....	73	63	....	63

FEBRUARY 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	2.45	2.50	1.00	1.52	1.72	....	....	18	....	43	28	....	28
Nov	1.90	2.30	.40A	.32	1.17	....	....	12	....	53	53	28	53
Dec	.30	.85	.30A	.40	.52	....	....	5	....	22	54	50	51
Year	2.45	2.50	.30A	.40	1.13	....	....	18	....	118	54	....	51

FEBRUARY 1987 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	4.80	4.80	2.00	2.92	3.21	....	....	19	....	36	29	1	29
Nov	3.60	3.85B	.75A	.90	2.36	....	....	8	....	36	39	29	39
Dec	.80	2.80	.80	1.65	1.55	....	....	20	....	67	55	39	41
Year	4.80	4.80	.75A	1.65	2.37	....	....	20	....	139	55	1	41

FEBRUARY 1987 70 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	4.60	5.70B	3.90A	5.00	4.71	....	....	2	....	5	4	1	4
Nov	6.00	7.00B	1.40	2.02	4.20	....	....	8	....	34	23	4	23
Dec	3.25	4.85B	1.80A	4.15	3.38	....	....	9	....	36	30	20	27
Year	4.60	7.00B	1.40	4.15	4.10	....	....	9	....	75	30	1	27

FEBRUARY 1987 74 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	4.25	4.25	3.20	3.82	4.25	....	....	2	....	5	4	2	4
Dec	7.60	7.60	3.70A	7.35	6.00	....	....	1	....	1	5	4	5
Year	4.25	7.60	3.20	7.35	5.12	....	....	2	....	6	5	2	5

MARCH 1987 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.25	.25	.25	.50	.50	....	....	20	20	20	20	20	20
Nov	.37	.60B	.10	.10	.35	....	....	25	....	61	65	20	65
Dec	....	....	....	.20	.15	....	....	....	....	....	65	65	65
Year	.25	.60B	.10	.20	.33	....	....	25	....	81	65	20	65

MARCH 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	.35	.35B	.30	.40	.48	....	....	50	....	50	50	....	50
Year	.35	.35B	.30	.40	.48	....	....	50	....	50	50	....	50

MARCH 1987 66 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	4.95	4.95	3.50A	4.00	3.75	....	....	1	....	1	1	1	1
Nov	4.00	4.50B	1.60A	1.60	3.25	....	....	1	....	2	2	1	2
Dec	2.20	2.70B	1.90A	2.80	2.56	....	....	1	....	2	4	2	4
Year	4.95	4.95	1.60A	2.80	3.19	....	....	1	....	5	4	1	4

MARCH 1987 70 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.90	5.30	2.90	5.67	4.64	....	....	1	....	2	1	1	1
Year	2.90	5.30	2.90	5.67	4.64	....	....	1	....	2	1	1	1

MAY 1987 54 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.90	.90	.90	1.10	.94	....	....	15	....	15	15	15	15
Nov	.80	.80	.55A	.40	.82	....	....	2	....	2	17	15	17
Dec	....	....	.65A	.55	.53	....	....	....	....	....	17	17	17
Year	.90	.90	.55A	.55	.76	....	....	15	....	17	17	15	17

MAY 1987 58 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	1.50	1.50	1.50	2.05	1.70	....	....	1	....	1	1	1	1
Nov	....	....	.90A	.85	1.60	....	....	....	....	....	1	1	1
Dec	1.30	1.30	1.30	1.20	1.16	....	....	1	....	1	2	1	2
Year	1.50	1.50	.90A	1.20	1.49	....	....	1	....	2	2	1	2

MAY 1987 62 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec	2.50	2.50	2.25A	2.50	2.56	....	....	1	....	1	1	1	1
Year	2.50	2.50	2.25A	2.50	2.56	....	....	1	....	1	1	1	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

RANDOM LENGTH LUMBER FUTURES PRICES

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JANUARY 1986 FUTURES CONTRACT													
Jan.	146.00	147.20	138.00	....	144.72	....	....	658	148	2,860	1,602	....	....
Year....	146.00	147.20	138.00	....	144.72	....	....	658	148	2,860	1,602	....	....
MARCH 1986 FUTURES CONTRACT													
Jan.	151.80	151.80	139.10	141.40	145.52	....	....	1,869	330	19,439	3,274	2,871	3,247
Feb.	141.20	158.90	136.60	157.70	146.76	1	1	1,386	294	13,000	3,259	1,018	1,018
Mar.	157.00	201.00	156.50	....	179.97	....	....	356	92	1,947	915	....	....
Year....	151.80	201.00	136.60	....	157.41	1	1	1,869	92	34,386	3,274	....	....
MAY 1986 FUTURES CONTRACT													
Jan.	156.20	156.60	143.30	144.30	149.81	....	....	417	111	4,931	1,453	866	1,451
Feb.	144.30	161.90	140.00	159.90	149.49	....	1	1,785	177	16,267	3,752	1,473	3,752
Mar.	160.10	197.00	159.10	183.90	182.29	9	3	2,826	845	33,507	4,494	3,768	3,995
Apr.	186.40	196.50	169.00	177.40	181.31	2	4	1,934	482	22,941	4,133	1,739	1,739
May.....	177.40	189.50	175.10	....	182.45	....	....	519	128	2,733	1,596	....	....
Year....	156.20	197.00	140.00	....	169.07	11	8	2,826	111	80,379	4,494	....	....
JULY 1986 FUTURES CONTRACT													
Jan.	160.50	161.30	147.10	147.80	153.93	....	....	132	13	1,378	608	253	606
Feb.	147.90	163.50	144.00	161.50	152.15	1	1	488	35	4,062	1,421	617	1,421
Mar.	161.80	190.90	161.00	179.50	179.18	8	3	1,409	552	17,646	2,971	1,553	2,971
Apr.	181.00	189.60	165.80	178.20	176.65	4	3	2,738	786	32,865	4,941	3,052	4,941
May.....	177.00	184.90	166.10	168.70	175.40	....	3	2,418	1,056	32,313	5,521	3,393	3,393
Jne.	169.00	181.40	155.10	161.30	166.03	4	5	2,097	323	22,038	3,489	1,096	1,096
Jly......	162.70	169.40	153.10	....	164.04	....	....	248	74	1,672	1,030	....	....
Year....	160.50	190.90	144.00	....	166.76	17	15	2,738	13	111,972	5,521	....	....
SEPTEMBER 1986 FUTURES CONTRACT													
Jan.	162.60	163.70	149.20	150.50	157.00	....	....	129	....	701	359	194	359
Feb.	150.50	161.00	145.50	160.50	153.43	....	....	125	7	946	535	357	518
Mar.	161.00	182.40	160.00	173.50	173.28	4	2	493	140	5,160	1,320	611	1,289
Apr.	175.00	180.80B	162.40	172.80	171.21	2	1	534	103	4,612	1,387	1,203	1,347
May.....	171.80	177.00	162.00	164.50	169.72	....	2	579	65	6,279	1,525	1,340	1,391
Jne.	164.80	177.00	154.60	157.10	163.52	2	3	1,840	383	20,675	2,751	1,400	2,529
Jly......	157.00	166.90	148.60	156.20	156.38	2	2	1,741	594	24,747	3,528	2,549	2,800
Aug.....	155.60	188.50	155.60	185.50	170.40	5	1	1,548	471	19,667	2,842	1,419	1,419
Sep.....	185.00	208.10	184.00	....	195.68	....	....	604	114	2,748	1,404	....	....
Year....	162.60	208.10	145.50	....	167.84	15	11	1,840	....	85,535	3,528	....	....
NOVEMBER 1986 FUTURES CONTRACT													
Jan.	162.50	163.30B	149.00	149.80	157.28	....	1	51	....	231	191	80	91
Feb.	150.50	158.70B	146.00	157.30	152.07	....	....	34	1	300	175	90	175
Mar.	157.20	174.50	157.20	167.90	166.36	3	1	273	61	2,891	1,057	213	1,057
Apr.	169.00	174.00	157.50	166.30	165.20	1	....	354	38	3,301	1,267	1,019	1,065
May.....	164.50	170.10	158.20	160.50	164.29	....	....	264	48	2,610	1,112	1,021	1,050
Jne.	161.00	171.80	154.70	155.80	161.74	1	2	512	120	5,977	1,338	1,007	1,338
Jly......	155.80	162.90	146.90	152.20	154.04	....	1	729	137	7,386	1,676	1,341	1,583
Aug.....	152.00	181.60	151.60	175.20	164.73	3	1	2,103	294	18,275	3,706	1,591	3,706
Sep.....	175.40	186.90	162.50	172.40	174.23	1	5	2,784	917	32,397	4,243	2,804	2,804
Oct.	173.50	183.30	163.10	182.90	172.56	1	3	1,469	296	18,936	2,875	1,657	1,657
Nov.....	183.60	201.80	183.20	....	192.08	....	....	496	240	3,518	1,472	....	....
Year....	162.50	201.80	146.00	....	165.87	10	14	2,784	....	95,822	4,243	....	....
JANUARY 1987 FUTURES CONTRACT													
Jan.	167.10	169.50B	152.50A	152.50	161.32	....	1	5	....	27	26	20	25
Feb.	152.80	161.40B	150.00A	160.90	155.34	....	....	10	....	50	39	24	39
Mar.	160.90	175.00B	160.90	170.50	168.81	2	3	100	....	386	125	62	123
Apr.	168.00	175.00	161.00	171.00	168.41	1	....	54	....	301	194	121	194
May.....	168.00	173.00B	162.00	164.30	167.64	....	1	74	3	498	298	200	298
Jne.	163.70	173.50	158.50	160.00	165.29	....	1	97	8	843	351	289	347
Jly......	160.80	166.40	151.00	156.60	158.03	....	1	113	9	951	406	338	364
Aug.....	158.50	178.70	156.00	172.10	165.82	....	....	370	32	3,156	792	375	792
Sep.....	172.20	182.00	160.30	167.40	169.61	1	1	614	104	7,678	1,338	784	1,338
Oct.	167.00	178.00	160.80	172.20	168.48	1	2	1,360	167	13,938	2,934	1,369	2,934
Nov.....	173.00	180.40	168.30	180.30	173.55	1	2	2,852	451	18,741	3,823	2,895	3,539
Dec.....	179.50	189.50	166.10	167.10	174.36	1	2	1,585	64	15,065	3,846	1,794	1,794
Year....	167.10	189.50	150.00A	167.10	166.38	7	14	2,852	....	61,634	3,846	20	1,794
MARCH 1987 FUTURES CONTRACT													
Jan.	166.00	168.00B	155.50A	155.50	161.11	....	1	4	....	5	4	1	4
Feb.	154.70	164.20B	153.00A	161.90	158.28	....	....	6	....	22	14	4	13
Mar.	163.80	175.50B	163.00	169.30	169.49	3	2	57	....	168	128	21	128
Apr.	170.00	175.20	162.40	172.00	168.96	2	....	13	....	123	162	133	162
May.....	171.00	173.40B	162.50	165.80	168.50	....	1	44	....	273	184	153	167
Jne.	164.80	174.50B	161.30A	162.40	166.55	....	....	34	....	281	167	139	142
Jly......	161.90	168.00B	154.50	158.90	160.66	....	....	46	....	366	209	148	209
Aug.....	159.50	178.30	158.50A	171.70	167.15	1	....	110	4	860	277	158	277

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

RANDOM LENGTH LUMBER FUTURES PRICES

MARCH 1987 FUTURES CONTRACT (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	172.50	180.50	161.30	166.40	169.84	....	....	152	33	1,690	467	303	450
Oct.....	165.50	175.40	161.40	171.00	168.16	....	1	239	35	2,394	784	443	784
Nov.....	171.20	173.90	163.50	167.90	168.75	....	1	863	101	5,281	1,417	760	1,417
Dec.....	167.90	178.50	159.30	160.40	167.08	1	2	1,330	78	11,124	2,545	1,378	2,545
Year....	166.00	180.50	153.00A	160.40	166.12	7	8	1,330	....	22,587	2,545	1	2,545
MAY 1987 FUTURES CONTRACT													
Mar.....	169.50	173.00	160.00A	167.00	166.21	1	....	3	....	13	8	3	8
Apr.....	168.50	172.50	161.00A	166.00	165.63	3	1	8	....	33	23	10	23
May.....	170.00	172.00B	163.20A	166.30	167.56	1	1	21	....	72	44	25	43
Jne.....	163.20	174.50	162.30A	163.50	167.18	1	....	14	....	87	60	43	53
Jly.....	166.60	169.40B	155.50A	159.90	161.73	....	....	16	....	58	65	46	61
Aug.....	163.00	177.10B	159.00A	172.00	167.99	....	....	39	....	152	119	50	119
Sep.....	172.50	179.00B	162.00	166.60	169.95	....	1	44	....	321	142	122	122
Oct.....	167.20	176.00	162.00	170.50	168.83	....	....	41	1	406	222	133	182
Nov.....	171.50	172.10B	163.00	165.60	168.24	....	1	147	8	1,057	448	185	448
Dec.....	166.50	173.50B	159.50	160.00	165.26	....	1	343	11	2,752	842	521	842
Year....	169.50	179.00B	155.50A	160.00	166.85	6	5	343	....	4,951	842	3	842
JULY 1987 FUTURES CONTRACT													
Jne.....	164.30	175.50	162.00A	165.00	168.33	1	....	6	....	28	17	1	14
Jly.....	166.10	170.20B	155.10A	159.90	162.72	....	....	5	....	23	22	14	22
Aug.....	161.30	177.00B	159.00A	173.60	168.44	....	....	15	....	81	32	19	29
Sep.....	175.00	177.80B	163.00A	166.30	170.02	....	1	18	....	78	39	29	39
Oct.....	167.00	174.00B	163.60A	172.50	169.49	....	....	15	....	77	46	33	46
Nov.....	173.00	173.50B	163.00	163.30	168.47	....	1	42	....	229	118	48	118
Dec.....	166.30	169.00	159.70	160.20	164.09	....	1	109	11	1,041	497	124	497
Year....	164.30	177.80B	155.10A	160.20	167.36	1	3	109	....	1,557	497	1	497
SEPTEMBER 1987 FUTURES CONTRACT													
Aug.....	163.50	177.00	163.50	174.50	171.43	....	4	7	....	21	14	....	14
Sep.....	175.00	177.90B	163.50	166.50	170.41	....	1	7	....	40	23	15	19
Oct.....	167.50	174.00B	163.60A	172.50	169.97	....	1	51	....	90	62	20	62
Nov.....	173.00	174.00	161.70	165.00	167.85	....	....	16	....	85	115	66	115
Dec.....	164.50	165.60	159.90	160.70	163.06	....	....	85	....	554	155	96	147
Year....	163.50	177.90B	159.90	160.70	168.54	....	6	85	....	790	155	....	147
NOVEMBER 1987 FUTURES CONTRACT													
Sep.....	165.00	166.00B	161.40A	164.70	164.07	....	....	7	....	9	6	2	6
Oct.....	168.50	171.00B	163.00A	170.90	168.51	....	1	3	....	6	8	6	8
Nov.....	168.00	173.00B	161.00A	166.00	167.62	....	....	1	....	1	9	8	9
Dec.....	163.10	163.90B	156.80A	158.50	160.86	....	1	8	....	38	17	9	17
Year....	165.00	173.00B	156.80A	158.50	165.26	....	2	8	....	54	17	2	17
JANUARY 1988 FUTURES CONTRACT													
Dec.....	160.00	163.50B	159.00A	160.00	160.45	....	....	1	....	3	2	1	2
Year....	160.00	163.50B	159.00A	160.00	160.45	....	....	1	....	3	2	1	2

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1986 FUTURES CONTRACT													
Jan.	92.56	92.59B	92.06	92.43	92.32	....	....	125	2	962	526	440	469
Feb.	92.43	92.61	92.17A	92.55	92.38	....	....	100	....	515	474	297	297
Mar.	92.62	92.90	92.60A	....	92.79	....	....	70	....	280	299	....	....
Year	92.56	92.90	92.06	....	92.49	....	....	125	....	1,757	526	....	....
JUNE 1986 FUTURES CONTRACT													
Jan.	92.42	92.49B	91.93	92.33	92.17	....	....	25	....	61	189	164	164
Feb.	92.14	92.84B	92.14	92.72	92.42	....	....	100	....	275	313	164	313
Mar.	92.73	93.31	92.73	93.33	93.04	....	....	44	....	145	308	278	278
Apr.	93.39	93.93	93.29A	93.55	93.60	....	....	70	....	194	208	144	144
May	93.54	93.63	93.14	93.24	93.39	....	....	45	....	146	169	129	129
Jne.	93.22	93.65	93.18A	....	93.30	....	....	45	....	64	129	....	....
Year	92.42	93.93	91.93	....	92.98	....	....	100	....	885	313	....	....
SEPTEMBER 1986 FUTURES CONTRACT													
Jan.	91.95	92.12	91.88A	92.14	91.95	....	....	2	....	3	168	163	163
Feb.	92.11	92.11	92.11	92.66	92.27	....	....	....	....	....	163	163	163
Mar.	93.33	93.34B	93.33	93.36	93.00	....	....	....	....	....	163	163	163
Apr.	93.42	93.87B	93.31A	93.56	93.62	....	....	157	....	168	163	5	6
May	93.14	93.22B	93.10	93.14	93.37	....	....	13	....	10	21	6	21
Jne.	92.97	93.80	92.97	93.77	93.37	....	....	4	....	12	26	21	24
Jly.	93.70	94.01B	93.70	93.98	93.87	....	....	7	....	22	27	21	23
Aug.	93.82	94.50	93.82	94.65	94.19	....	....	10	....	27	23	4	4
Sep.	94.49	94.49	94.22A	94.32	94.36	....	....	23	....	28	25	....	....
Year	91.95	94.50	91.88A	94.32	93.33	....	....	157	....	279	168	....	....
DECEMBER 1986 FUTURES CONTRACT													
Jan.	91.73	91.73	91.73	91.91	91.71	....	....	1	....	2	37	36	36
Feb.	....	....	....	92.49	92.06	....	....	....	....	....	36	36	36
Mar.	....	....	....	93.27	92.86	....	....	....	....	....	36	36	36
Apr.	93.58	93.80	93.26A	93.43	93.51	....	....	36	....	38	36	2	2
May	....	....	....	92.97	93.24	....	....	....	....	....	2	1	1
Jne.	....	93.50B	....	93.65	93.21	....	....	....	....	....	1	1	1
Jly.	....	93.90B	....	93.96	93.79	....	....	....	....	....	1	1	1
Aug.	94.28	94.50	94.28	94.72	94.21	....	....	11	....	13	14	1	14
Sep.	....	....	....	94.36	94.32	....	....	....	....	....	14	14	14
Oct.	94.30	94.48B	94.30	94.50	94.45	....	....	2	....	2	14	12	12
Nov.	94.40	94.40	94.40	94.35	94.38	....	....	10	....	10	12	2	2
Dec.	94.33	94.33	94.00A	94.02	94.19	....	....	1	....	2	2	....	....
Year	91.73	94.50	91.73	94.02	93.49	....	....	36	....	67	37	....	....
MARCH 1987 FUTURES CONTRACT													
Jan.	....	....	....	91.66	91.45	....	....	....	....	....	50	50	50
Feb.	....	....	....	92.27	91.83	....	....	....	....	....	50	50	50
Mar.	92.63	92.63	92.63	93.10	92.67	....	....	2	....	2	50	50	50
Apr.	93.39	93.77	93.39	93.17	93.31	....	....	50	....	52	50	....	....
Nov.	94.40	94.40	94.40	94.37	94.38	....	....	10	....	10	10	10	10
Dec.	....	94.41B	....	94.30	94.33	....	....	....	....	....	10	10	10
Year	92.63	94.41B	92.63	94.30	92.99	....	....	50	....	64	50	....	10
SEPTEMBER 1987 FUTURES CONTRACT													
Jan.	91.15	91.15	91.15	91.20	90.97	....	....	10	....	10	10	10	10
Feb.	....	....	....	91.85	91.40	....	....	....	....	....	10	10	10
Mar.	....	....	....	92.80	92.33	....	....	....	....	....	10	10	10
Apr.	....	....	....	92.72	92.90	....	....	....	....	....	10	10	10
May	....	....	....	92.11	92.46	....	....	....	....	....	10	10	10
Jne.	....	....	....	92.82	92.35	....	....	....	....	....	10	10	10
Jly.	....	93.14B	....	93.38	93.09	....	....	....	....	....	10	10	10
Aug.	....	....	....	94.15	93.65	....	....	....	....	....	10	10	10
Sep.	....	....	....	93.68	93.63	....	....	....	....	....	10	10	10
Oct.	....	....	....	94.00	93.85	....	....	....	....	....	10	10	10
Nov.	....	....	....	94.20	94.05	....	....	....	....	....	10	10	10
Dec.	....	....	....	94.17	94.24	....	....	....	....	....	10	10	10
Year	91.15	93.14B	91.15	94.17	92.91	....	....	10	....	10	10	10	10

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	93.20	93.26	92.84	93.20	93.07	....	....	12,067	1,372	140,197	29,450	23,807	23,807
Feb.	93.20	93.28	92.93	93.10	93.10	....	....	8,996	2,182	98,121	24,389	11,210	11,210
Mar.	93.10	93.46	93.08	....	93.31	....	....	4,530	1,557	21,063	10,367	....	....
Year	93.20	93.46	92.84	....	93.16	....	....	12,067	1,372	259,381	29,450	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	93.15	93.18	92.63	93.13	92.94	....	....	2,458	239	30,181	10,895	5,097	10,895
Feb.	93.15	93.53	92.93	93.39	93.19	....	....	11,725	1,437	109,715	31,052	11,019	31,052
Mar.	93.42	94.07	93.38	94.07	93.76	....	....	12,750	2,105	111,098	39,581	32,496	39,507
Apr.	94.12	94.71	93.96	94.11	94.29	....	....	13,594	3,585	164,804	42,053	32,302	32,302
May	94.09	94.20	93.68	93.71	93.92	....	....	8,954	1,470	82,057	31,456	11,959	11,959
Jne.	93.72	93.74	93.48	....	93.57	....	....	6,591	2,685	13,807	8,568	....	....
Year	93.15	94.71	92.63	....	93.61	....	....	13,594	239	511,662	42,053	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	92.93	93.03	92.43	92.96	92.76	....	....	360	33	3,369	1,978	1,582	1,938
Feb.	92.96	93.54	92.80	93.39	93.10	....	....	882	19	5,746	3,416	1,950	3,416
Mar.	93.42	94.16	93.40A	94.16	93.77	....	....	1,356	193	12,978	6,375	3,537	6,368
Apr.	94.20	94.86	94.05	94.29	94.41	....	....	3,125	540	36,565	9,991	6,512	9,991
May	94.25	94.43	93.71	93.77	94.06	....	....	7,027	1,290	76,373	20,791	10,444	20,791
Jne.	93.76	94.43	93.46	94.41	94.01	....	....	11,065	1,732	119,596	28,433	22,971	28,433
Jly.	94.47	94.62	94.22	94.46	94.42	....	....	6,680	1,912	85,773	29,020	26,188	26,188
Aug.	94.50	94.95	94.37	94.94	94.61	....	....	5,886	2,061	71,429	26,360	12,543	12,543
Sep.	94.97	94.97	94.67	....	94.79	....	....	3,432	157	24,263	12,113	....	....
Year	92.93	94.97	92.43	....	93.99	....	....	11,065	19	436,092	29,020	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	92.65	92.81	92.22	92.74	92.54	....	....	78	6	726	644	429	644
Feb.	92.73	93.43	92.62	93.25	92.91	....	....	203	7	1,202	973	668	973
Mar.	93.29	94.10	93.28A	94.10	93.67	....	....	534	62	3,342	2,035	991	2,035
Apr.	94.17	94.75	93.96	94.20	94.33	....	....	694	171	8,950	3,350	2,129	3,350
May	94.15	94.33	93.63	93.69	93.99	....	....	987	146	8,842	5,080	3,413	5,080
Jne.	93.70	94.45	93.38A	94.43	93.96	....	....	1,339	349	16,903	8,170	5,586	8,170
Jly.	94.50	94.71	94.28	94.54	94.46	....	....	2,310	417	27,249	10,709	8,273	10,709
Aug.	94.60	95.07	94.42	95.06	94.72	....	....	4,623	686	57,063	21,083	10,981	20,836
Sep.	95.08	95.08	94.60	94.83	94.76	....	....	9,465	2,997	121,959	25,831	21,657	25,595
Oct.	94.88	95.12	94.66	94.87	94.89	....	....	8,962	842	98,124	26,766	23,181	23,181
Nov.	94.91	94.92	94.60	94.71	94.74	....	....	7,243	1,278	64,886	22,667	11,799	11,799
Dec.	94.68	94.76	94.35	....	94.55	....	....	2,859	1,134	26,121	11,146	....	....
Year	92.65	95.12	92.22	....	94.12	....	....	9,465	6	435,367	26,766	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	92.47	92.59	92.05	92.52	92.31	....	....	25	....	169	163	114	151
Feb.	92.50	93.24B	92.41A	93.05	92.70	....	....	48	....	245	239	151	239
Mar.	93.10	93.97B	93.10	93.97	93.51	....	....	146	1	560	488	252	488
Apr.	94.10	94.56	93.75	94.00	94.16	....	....	169	6	1,287	826	485	819
May	93.96	94.11B	93.43A	93.48	93.79	....	....	235	11	1,500	923	688	916
Jne.	93.41	94.30	93.20A	94.28	93.79	....	....	250	10	1,742	1,079	827	1,079
Jly.	94.37	94.59B	94.12	94.49	94.35	....	....	559	32	3,040	1,988	1,148	1,988
Aug.	94.54	95.05	94.37A	95.04	94.69	....	....	708	29	5,452	3,612	2,027	3,612
Sep.	95.05	95.07	94.51	94.76	94.70	....	....	1,613	152	12,422	6,433	3,551	6,433
Oct.	94.82	95.07	94.65	94.88	94.86	....	....	1,205	132	13,133	9,833	6,505	9,833
Nov.	94.90	94.95	94.62	94.84	94.80	....	....	4,333	631	35,597	19,646	10,175	19,646
Dec.	94.80	94.95	94.57	94.63	94.73	....	....	6,388	349	68,333	28,552	20,115	28,552
Year	92.47	95.07	92.05	94.63	94.03	....	....	6,388	....	143,480	28,552	114	28,552

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	92.17	92.39	91.83	92.31	92.10	....	....	122	....	205	378	282	377
Feb.	92.31	93.10B	92.19	92.86	92.51	....	....	98	....	300	490	378	490
Mar.	92.92	93.84B	92.92	93.84	93.36	....	....	107	....	325	593	505	593
Apr.	93.97	94.38B	93.55A	93.78	93.98	....	....	159	2	704	736	599	722
May	93.75	93.89B	93.17	93.22	93.55	....	....	164	1	616	783	651	684
Jne.	93.23	94.06B	92.94A	94.03	93.52	....	....	68	....	373	789	686	771
Jly.	94.09	94.37	93.91A	94.31	94.15	....	....	202	4	1,001	1,049	869	946
Aug.	94.30	94.89	94.22A	94.89	94.53	....	....	205	....	1,063	1,316	961	1,316
Sep.	94.88	94.92B	94.35A	94.57	94.52	....	....	156	16	1,358	1,616	1,298	1,616
Oct.	94.62	94.90B	94.50	94.75	94.69	....	....	355	5	2,344	2,371	1,626	2,371
Nov.	94.79	94.91	94.55	94.83	94.75	....	....	764	41	4,847	4,048	2,457	4,048
Dec.	94.78	94.95	94.62	94.66	94.76	....	....	866	54	8,973	6,500	4,206	6,495
Year	92.17	94.95	91.83	94.66	93.86	....	....	866	....	22,109	6,500	282	6,495

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	91.95	92.21B	91.63	92.12	91.90	....	....	92	....	169	148	104	112
Feb.	92.23	92.92B	92.04A	92.69	92.33	....	....	22	....	89	168	110	168
Mar.	92.74	93.73B	92.73A	93.73	93.22	....	....	17	....	101	187	174	175
Apr.	93.84	94.20B	93.31	93.56	93.81	....	....	82	....	402	314	190	307
May	93.55	93.67	92.93	92.96	93.31	....	....	61	....	218	332	288	326
Jne.	92.97	93.78B	92.66A	93.76	93.25	....	....	107	....	364	463	319	362

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL FUTURES PRICES

SEPTEMBER 1987 FUTURES CONTRACT (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	93.74	94.13	93.64	94.10	93.91	....	....	107	....	256	471	362	462
Aug.....	94.08	94.65B	93.98A	94.65	94.31	....	....	94	....	447	651	459	623
Sep.....	94.64	94.66	94.06A	94.26	94.24	....	....	47	2	430	683	627	670
Oct.....	94.31	94.60B	94.24A	94.50	94.42	....	....	87	....	200	720	666	698
Nov.....	94.51	94.73B	94.39A	94.68	94.55	....	....	46	....	206	690	643	690
Dec.....	94.65	94.83B	94.58	94.61	94.69	....	....	109	4	729	930	687	930
Year....	91.95	94.83B	91.63	94.61	93.66	....	....	109	....	3,611	930	104	930

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	91.74	92.04B	91.48A	91.94	91.71	....	....	4	....	6	6	4	6
Feb.....	92.01	92.61B	91.89A	92.52	92.16	....	....	10	....	14	16	6	16
Mar.....	93.14	93.63B	92.67A	93.63	93.09	....	....	6	....	19	21	16	21
Apr.....	93.67	94.05B	93.18A	93.37	93.67	....	....	52	....	68	69	20	69
May.....	93.27	93.46B	92.70A	92.71	93.09	....	....	50	....	62	120	69	120
Jne.....	92.71	93.54B	92.40A	93.52	92.99	....	....	20	....	67	139	117	125
Jly......	93.50	93.88B	93.40A	93.88	93.67	....	....	50	....	213	221	125	208
Aug.....	93.85	94.36B	93.75A	94.33	94.05	....	....	20	....	110	313	208	313
Sep.....	94.31	94.31	93.73A	93.90	93.90	....	....	26	....	147	312	272	312
Oct.....	93.97	94.26B	93.87A	94.15	94.07	....	....	35	....	187	458	312	458
Nov.....	94.20	94.44B	94.06A	94.42	94.25	....	....	210	1	581	906	465	905
Dec.....	94.39	94.62B	94.39	94.46	94.50	....	....	111	....	402	963	888	903
Year....	91.74	94.62B	91.48A	94.46	93.42	....	....	210	....	1,876	963	4	903

MARCH 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	93.15	93.54B	93.15	93.54	93.32	....	....	2	....	4	2	2	2
Apr.....	93.80	93.91B	93.02A	93.20	93.53	....	....	2	....	2	3	2	3
May.....	93.01	93.28B	92.50A	92.48	92.89	....	....	2	....	4	6	3	6
Jne.....	92.35	93.28B	92.18A	93.25	92.73	....	....	5	....	13	13	6	13
Jly......	93.29	93.67B	93.16A	93.67	93.44	....	....	200	....	228	218	14	213
Aug.....	93.66	94.10B	93.52A	94.00	93.81	....	....	21	....	82	251	215	251
Sep.....	94.01	94.01	93.40A	93.54	93.55	....	....	53	....	230	309	258	306
Oct.....	93.57	93.89B	93.51A	93.78	93.70	....	....	15	....	83	345	310	342
Nov.....	93.84	94.10B	93.74A	94.10	93.90	....	....	11	....	45	369	342	369
Dec.....	94.07	94.41B	94.07	94.22	94.26	....	....	153	....	475	513	379	513
Year....	93.15	94.41B	92.18A	94.22	93.51	....	....	200	....	1,166	513	2	513

JUNE 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	93.46	93.85B	93.46	93.68	93.64	....	....	20	....	59	58	3	58
Sep.....	93.41	93.51B	93.05	93.18	93.20	....	....	3	....	11	61	57	60
Oct.....	93.25	93.55B	93.16A	93.43	93.35	....	....	101	....	125	145	62	144
Nov.....	93.50	93.78B	93.39A	93.78	93.58	....	....	50	....	107	148	143	144
Dec.....	93.77	94.12B	93.76A	93.95	93.98	....	....	31	....	116	165	143	165
Year....	93.46	94.12B	93.05	93.95	93.55	....	....	101	....	418	165	3	165

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

JUNE 1986 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.94	1.24B	.91	....	1.03	....	....	4	....	4	2	....	....
Year....	.94	1.24B	.91	....	1.03	....	....	4	....	4	2	....	....

JUNE 1986 9375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.96	.96	.85A	.83	.88	....	....	20	....	20	20	....	....
Year....	.96	.96	.85A	.83	.88	....	....	20	....	20	20	....	....

JUNE 1986 9400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.40	.68B	.14A	.17	.39	....	....	221	....	692	289	101	289
May....	.14	.22	.01A	....	.11	....	....	223	....	919	422	....	....
Year....	.40	.68B	.01A	....	.25	....	....	223	....	1,611	422	....	....

JUNE 1986 9425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.19	.49	.05	.07	.21	....	....	161	....	832	596	107	596
May....	.06	.06	CAB	CAB	.03	....	....	103	1	485	894	....	....
Year....	.19	.49	CAB	CAB	.12	....	....	161	....	1,317	894	....	....

JUNE 1986 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.07	.30	.02	.03	.10	....	....	738	40	4,272	1,745	263	1,713
May....	.02	.03	CAB	CAB	.00	....	....	316	....	565	1,885	....	....
Year....	.07	.30	CAB	CAB	.05	....	....	738	....	4,837	1,885	....	....

JUNE 1986 9475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.04	.15	.01	.01	.04	....	....	2,112	....	8,211	4,775	2,106	4,713
May....	.01	.01	CAB	CAB	.00	....	....	25	25	50	4,775	4,660	4,660
Year....	.04	.15	CAB	CAB	.02	....	....	2,112	....	8,261	4,775	2,106	4,660

JUNE 1986 9500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.02	.07	CAB	CAB	.01	....	....	350	....	1,058	572	1	562
May....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	591	561	561
Year....	.02	.07	CAB	CAB	.00	....	....	350	....	1,058	591	1	561

SEPTEMBER 1986 9325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.64	1.12B	.57A	1.16	.89	....	....	5	....	5	5	5	5
Jly.	....	1.34B	1.03A	1.21	1.16	....	....	....	....	....	5	5	5
Aug.	....	1.42B	1.20A	....	1.30	....	....	....	....	....	5	....	....
Year....	.64	1.42B	.57A	....	1.11	....	....	5	....	5	5	....	....

SEPTEMBER 1986 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.27	.94	.27	.93	.64	....	....	76	...	170	91	76	88
Jly.	.95	1.09B	.78A	.96	.92	....	....	5	....	9	79	75	79
Aug.	1.11	1.17B	.94A	....	1.05	....	....	4	....	4	79	....	....
Year....	.27	1.17B	.27	....	.87	....	....	76	....	183	91	....	....

SEPTEMBER 1986 9375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May....	.30	.43	.30	.28	.36	....	....	5	....	9	7	5	5
Jne.	.22	.64B	.19A	.69	.43	....	....	26	....	76	46	5	43
Jly.	.67	.84B	.54A	.71	.68	....	....	6	....	8	44	37	37
Aug.	.69	.92B	.69A	1.01	.80	....	....	1	....	1	37	....	....
Year....	.30	.92B	.19A	1.01	.56	....	....	26	....	94	46	....	....

SEPTEMBER 1986 9400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.43	.46B	.41	.48	.44	....	....	5	....	5	5	5	5
May....	.40	.52B	.16	.17	.33	....	....	80	....	125	121	5	121
Jne.	.12	.45	.11A	.47	.28	....	....	49	....	132	205	146	19[illegible]
Jly.	.47	.59B	.28	.46	.45	....	....	24	....	76	201	162	162
Aug.	.42	.72B	.39A	....	.55	....	....	82	....	114	164	....	....
Year....	.43	.72B	.11A	....	.41	....	....	82	....	452	205	....	....

SEPTEMBER 1986 9425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.32	.33	.32	.34	.33	....	....	33	16	49	49	16	49
May....	.32	.35	.11A	.11	.21	....	....	100	....	287	255	70	231
Jne.	.09	.30	.05	.29	.16	....	....	100	....	261	379	231	379
Jly.	.29	.37	.12	.23	.25	....	....	50	....	245	380	331	362
Aug.	.25	.47	.15	....	.31	....	....	106	....	208	360	....	....
Year....	.32	.47	.05	....	.25	....	....	106	....	1,050	380	....	....

SEPTEMBER 1986 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.33	.57B	.20	.23	.31	....	....	330	....	981	513	272	513
May....	.19	.24B	.04	.06	.13	....	....	196	..	474	548	372	377
Jne.	.05	.15	.04	.15	.09	....	....	801	....	2,372	1,850	375	1,850
Jly.	.16	.18	.04	.09	.11	....	....	161	....	1,024	2,027	1,807	1,901

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9450 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.09	.25	.04A	....	.11	....	....	963	....	1,505	1,949	....	....
Year	.33	.57B	.04	....	.15	....	....	963	....	6,356	2,027	....	....
SEPTEMBER 1986 9475 CALLS													
Apr.	.17	.43	.12	.15	.21	....	....	97	....	306	231	14	231
May	.13	.13	.04A	.04	.08	....	....	86	....	92	231	227	227
Jne	.08	.08	.05	.06	.04	....	....	200	....	236	311	227	311
Jly	.07	.09	.02	.02	.04	....	....	114	....	527	702	311	702
Aug	.01	.03	CAB	CAB	.01	....	....	209	....	282	719	....	....
Year	.17	.43	CAB	CAB	.07	....	....	209	....	1,533	719	....	....
SEPTEMBER 1986 9500 CALLS													
Apr.	.10	.31	.07	.09	.13	....	....	817	21	4,314	1,820	222	1,820
May	.09	.10	.03	.02	.05	....	....	470	....	1,506	2,620	1,993	2,620
Jne	.02	.05	.01	.02	.02	....	....	300	....	785	2,628	2,601	2,601
Jly	.03	.04	CAB	CAB	.01	....	....	550	....	1,252	2,776	2,710	2,773
Aug	CAB	CAB	CAB	CAB	.00	....	....	44	....	97	2,804	2,707	2,707
Year	.10	.31	CAB	CAB	.04	....	....	817	....	7,954	2,804	222	2,707
SEPTEMBER 1986 9525 CALLS													
Apr.	.06	.22	.05A	.05	.08	....	....	1,288	....	2,270	1,832	30	1,832
May	.06	.06	.02	.01	.03	....	....	125	....	291	2,192	1,832	1,993
Jne	CAB	....	CAB	.01	.01	....	....	....	....	....	1,993	1,993	1,993
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,993	1,993	1,993
Aug	CAB	CAB	CAB	CAB	.00	....	....	15	....	15	1,993	1,993	1,993
Year	.05	.22	CAB	CAB	.02	....	....	1,288	....	2,576	2,192	30	1,993
SEPTEMBER 1986 9550 CALLS													
Apr.	.09	.15	.04	.03	.05	....	....	791	....	1,134	929	17	928
May	.02	.04	CAB	CAB	.02	....	....	100	....	126	995	928	995
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	995	995	995
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,005	995	995
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	995	995	995
Year	.09	.15	CAB	CAB	.01	....	....	791	....	1,260	1,005	17	995
SEPTEMBER 1986 9575 CALLS													
Apr.	.04	.09	.02	.02	.03	....	....	317	....	334	284	....	274
May	.02	.03	CAB	CAB	.01	....	....	20	....	30	386	286	286
Jne	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	286	286	286
Jly	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	286	286	286
Aug	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	286	286	286
Year	.04	.09	CAB	CAB	.00	....	....	317	....	364	386	....	286
DECEMBER 1986 9350 CALLS													
Jly	1.13	1.13	1.08	.93	1.05	....	....	1	....	2	1	....	....
Year	1.13	1.13	1.08	.93	1.05	....	....	1	....	2	1	....	....
DECEMBER 1986 9375 CALLS													
Jne	.83	.83	.79	.79	.79	....	....	4	4	4	2	2	2
Jly	.75	.97B	.71A	.83	.79	....	....	1	....	1	3	2	3
Aug	....	1.19B	.76A	1.31	.99	....	....	....	....	....	3	3	3
Sep	....	1.15B	.89A	1.08	1.01	....	....	....	....	....	3	3	3
Oct	....	1.12B	1.05A	1.25	1.24	....	....	....	....	....	3	....	....
Year	.83	1.19B	.71A	1.25	.96	....	....	4	....	5	3	....	....
DECEMBER 1986 9400 CALLS													
Jne	.28	.61	.28	.61	.44	....	....	5	....	16	16	3	16
Jly	.55	.76B	.49A	.62	.60	....	....	20	....	37	35	16	35
Aug	.56	1.03B	.56A	1.06	.76	....	....	12	....	25	35	24	29
Sep	.89	.90B	.65A	.83	.77	....	....	3	....	8	34	29	31
Oct	.70	.96B	.70	.87	.89	....	....	2	....	3	31	23	23
Nov	.65	.88B	.64A	....	.73	....	....	2	....	2	23	....	....
Year	.28	1.03B	.28	....	.69	....	....	20	....	91	35		....
DECEMBER 1986 9425 CALLS													
May	.23	.23	.22A	.19	.23	....	....	5	....	5	5	5	5
Jne	.16	.44	.16	.45	.28	....	....	143	....	319	302	5	296
Jly	.51	.56B	.30	.44	.43	....	....	69	....	168	307	208	208
Aug	.42	.77B	.38A	.82	.55	....	....	165	....	256	178	114	114
Sep	.80	.80	.45A	.59	.54	....	....	54	....	76	125	113	115
Oct	.80	.81	.45	.62	.64	....	....	11	....	21	115	104	105
Nov	.57	.63B	.38	....	.48	....	....	4	....	7	109	....	....
Year	.23	.81	.16	....	.45	....	....	165	....	852	307	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.19	.34	.16A	.31	.23	....	....	104	....	133	127	5	127
Jly	.35	.42	.19A	.29	.29	....	....	85	....	196	137	85	88
Aug	.28	.55	.22	.58	.36	....	....	12	....	81	106	86	86
Sep	.44	.47	.25A	.38	.34	....	....	6	....	29	89	86	88
Oct	.35	.59	.22A	.37	.40	....	....	19	....	38	88	88	88
Nov	.22	.38B	.09	....	.24	....	....	8	....	12	90	....	....
Year	.19	.59	.09	....	.31	....	....	104	....	489	137	....	....

DECEMBER 1986 9475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.22	22	.21A	22	.19	....	....	1	....	1	1	1	1
Jly	.24	.28	.12A	.18	.19	....	....	14	....	43	38	1	38
Aug	.17	.36	.10A	.36	.21	....	....	158	....	491	370	38	338
Sep	.25	.29B	.13	.21	.18	....	....	195	....	744	500	289	500
Oct	.24	.36	.08	.16	.20	....	..	981	....	3,660	1,053	580	1,039
Nov	.16	.17B	CAB	CAB	.06	....	....	152	....	449	1,054	....	....
Year	.22	.36	CAB	CAB	.17	....	....	981	....	5,388	1,054	....	....

DECEMBER 1986 9500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.14	.14	.14	.14	.14	....	....	2	2	2	2	2	2
Jly	.15	.16	.07A	.08	.11	....	....	5	....	8	8	2	6
Aug	.08	.18B	.07A	.21	.11	....	....	43	....	185	119	7	102
Sep	.20	.22	.05	.00	.08	....	..	71	....	388	306	105	296
Oct	.11	.20	.02	.04	.06	....	....	90	....	403	309	202	251
Nov	.01	.01	CAB	CAB	.00	....	....	1	....	1	251	251	251
Year	.14	.22	CAB	CAB	.06	....	....	90	....	987	309	2	251

DECEMBER 1986 9525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne	.08	.08	.08	.10	.08	....	....	5	....	5	5	5	5
Jly	.10	.10	.03A	.03	.07	....	....	300	....	303	305	5	305
Aug	.04	.06	.03	.10	.05	....	....	16	....	50	324	301	322
Sep	.09	.09	.03	.03	.03	....	....	10	....	31	326	318	318
Oct	.04	.06	CAB	CAB	.02	....	....	60	....	196	406	319	406
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	406	406	406
Year	.08	.10	CAB	CAB	.04	....	....	300	....	585	406	5	406

DECEMBER 1986 9550 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep	.02	.02	CAB	.01	.01	....	....	1	....	1	1	1	1
Oct	CAB	CAB	CAB	CAB	.00	....	....	....	....	..	1	1	1
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Year	.02	.02	CAB	CAB	.00	....	..	1	....	1	1	1	1

MARCH 1987 9400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.94	.94	.86A	.85	.87	....	....	1	....	1	1	....	1
Dec	.81	.93B	.78A	.78	.81	....	....	1	....	1	1	....	....
Year	.94	.94	.78A	.78	.84	....	....	1	....	2	1	....	....

MARCH 1987 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.37	.47B	.36A	.41	.41	....	....	4	....	4	4	4	4
Dec	.46	.46	.21	.22	.31	....	....	13	....	28	11	4	9
Year	.37	.47B	.21	.22	.36	....	....	13	....	32	11	4	9

MARCH 1987 9475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov	.22	.29B	.22	.23	.24	....	....	53	....	121	88	6	49
Dec	.25	.26	.08	.09	.15	....	....	1,041	....	1,267	1,128	49	1,083
Year	.22	.29B	.08	.09	.19	....	....	1,041	....	1,388	1,128	6	1,083

MARCH 1987 9500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	.18	.20	.18	.19	.17	....	....	23	....	72	72	2	72
Aug	.31	.31	.25A	.31	.22	....	....	1	....	1	73	72	73
Sep	.17	.19B	.16A	.19	.17	....	....	1	....	1	74	73	74
Oct	.27	.28	.14	.19	.19	....	....	15	....	37	94	74	94
Nov	.11	.17	.10A	.11	.13	....	....	38	....	127	140	94	140
Dec	.07	.10	.04	.02	.06	....	....	200	....	385	372	140	372
Year	.18	.31	.04	.02	.15	....	....	200	....	623	372	2	372

MARCH 1987 9525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct	.10	.16	.10	.10	.10	....	....	12	9	21	13	12	13
Nov	.05	.06	.04A	.04	.06	....	....	50	....	96	55	13	55
Dec	.04	.04	CAB	CAB	.01	....	....	25	....	53	38	30	33
Year	.10	.16	CAB	CAB	.05	....	....	50	....	170	56	12	33

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9550 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.05	.06B	.04	.07	.04	....	....	23	....	68	68	2	68
Aug.	....	....	.10A	.12	.09	....	....	....	....	....	68	68	68
Sep.	.05	.06	.04A	.05	.04	....	....	5	....	5	68	66	68
Oct.	.08	.08	.04	.04	.05	....	....	20	....	22	68	67	67
Nov.	.03	.03	.01	.01	.02	....	....	10	....	12	75	67	74
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	...	74	73	73
Year. . . .	.05	.08	CAB	CAB	.04	....	....	23	...	107	75	2	73

JUNE 1987 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.41	.41	.41	.34	.39	....	....	3	....	3	3	3	3
Year. . . .	.41	.41	.41	.34	.39	....	....	3	...	3	3	3	3

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

JUNE 1986 9375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	....	.06	.04A	.03	.03	....	....	50	....	50	50	50	50
May	.01	.05	.01	....	.01	....	....	25	....	36	60	....	....
Year	.01	.06	.01	....	.02	....	....	50	....	86	60	....	....

JUNE 1986 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.02	.15B	.01	.06	.04	....	....	158	....	224	200	2	200
May	.07	.27B	.03	...	.08	....	....	198	1	723	352	....	....
Year	.02	.27B	.01	....	.06	....	....	198	....	947	352	....	....

JUNE 1986 9425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.06	.32B	.03	.21	.12	....	....	408	....	1,866	721	362	389
May	.22	.50B	.13	....	.26	....	....	20	....	44	386	....	....
Year	.06	.50B	.03	....	.19	....	....	408	....	1,910	721	....	....

JUNE 1986 9450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.16	.52B	.08	.42	.25	....	....	504	....	1,739	633	50	379
May	.46	.77	.35	....	.49	....	....	55	....	178	359	....	....
Year	.16	.77	.08	....	.37	....	....	504	....	1,917	633	....	....

JUNE 1986 9475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.24	.75B	.22A	.65	.51	....	....	1	....	2	1	....	....
Year	.24	.75B	.22A	.65	.51	....	....	1	....	2	1	....	....

SEPTEMBER 1986 9275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.03	.03	.02	.04	.03	....	....	6	....	6	6	6	6
Jne.	.07	.07	CAB	CAB	.01	....	....	6	....	6	6	3	3
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3	3	3
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3	3	3
Year	.03	.07	CAB	CAB	.01	....	....	6	....	12	6	3	3

SEPTEMBER 1986 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.08	.10B	CAB	CAB	.03	....	....	160	....	300	200	100	100
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	100	100	100
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	100	100	100
Year	.08	.10B	CAB	CAB	.01	....	....	160	....	300	200	100	100

SEPTEMBER 1986 9325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.06	.06	.06	.01	.02	....	....	200	....	200	200	200	200
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	200	200	200
Aug.	CAB	....	CAB	CAB	.00	....	....	....	....	....	200	....	....
Year	.06	.06	CAB	CAB	.00	....	....	200	....	200	200	....	....

SEPTEMBER 1986 9350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.13	.18	.10A	.17	.14	....	....	200	....	206	202	200	202
Jne.	.20	.27B	.03A	.02	.10	...	....	190	....	352	207	168	193
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	193	193	193
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	193	193	193
Year	.13	.27B	CAB	CAB	.06	....	....	200	....	558	207	168	193

SEPTEMBER 1986 9375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.18	.19B	.14A	.14	.16	....	....	25	....	25	25	25	25
May	.10	.30	.07	.26	.17	....	....	80	....	405	233	25	223
Jne.	.30	.42	.06A	.04	.16	....	....	55	....	234	240	212	212
Jly.	.02	.02	CAB	CAB	.01	....	....	1	....	1	212	212	212
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	212	212	212
Year	.18	.42	CAB	CAB	.10	....	....	80	....	665	240	25	212

SEPTEMBER 1986 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	....	.26	.21A	.20	.24	....	....	1	....	1	1	1	1
May	.23	.46	.15A	.39	.26	....	....	277	....	1,306	433	1	248
Jne.	.48	.60	.08A	.07	.26	....	....	132	....	306	259	234	238
Jly.	.07	.07	.02A	.01	.03	....	....	1	....	3	239	238	239
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	239	239	239
Year	.23	.60	CAB	CAB	.15	....	....	277	....	1,616	433	1	239

SEPTEMBER 1986 9425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.11	.39	.10	.30	.24	....	....	165	....	443	210	30	190
May	.32	.54B	.24A	.58	.39	....	....	10	....	24	194	192	193
Jne.	.74	.79B	.15A	.13	.39	....	....	14	....	22	194	192	192
Jly.	.14	.16	.03	.04	.08	....	....	50	....	86	242	192	242
Aug.	.01	.01	CAB	CAB	.01	....	....	7	....	14	242	238	238
Year	.11	.79B	CAB	CAB	.22	....	....	165	....	589	242	30	238

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.22	.54	.17	.43	.34	....	....	85	....	386	248	50	204
May	.42	.80B	.36A	.78	.56	....	....	12	....	49	218	197	198
Jne.	.94	1.01B	.25	.24	.56	....	....	17	....	25	213	198	213
Jly.	.20	.29B	.10A	.13	.19	....	....	75	....	105	213	200	213
Aug.	.11	.11	.01A	....	.07	....	....	109	....	165	344	213	344
Year	.22	1.01B	.01A	....	.34	....	....	109	....	730	344	50	344

SEPTEMBER 1986 9475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.36	.77	.29A	.60	.49	....	....	97	....	184	173	6	173
May	.69	1.02B	.52A	1.00	.75	....	....	86	....	117	187	164	164
Jne.	1.20	1.23B	.43A	.40	.76	....	....	3	....	5	168	164	168
Jly.	.36	.51	.25A	.31	.37	....	..	62	....	103	230	167	228
Aug.	.35	.35	.04	....	.22	....	....	153	....	255	264	....	....
Year	.36	1.23B	.04	....	.51	....	....	153	....	664	264	....	....

SEPTEMBER 1986 9500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.55	.86	.43A	.78	.65	....	....	2	....	8	8	2	8
May	1.07	1.22B	.71A	1.23	.96	....	....	6	....	8	11	6	11
Jne.	....	1.48B	.64A	.61	.99	....	...	...	....	....	11	11	11
Jly.	....	.72B	.44A	.54	.58	....	....	....	....	....	11	11	11
Aug.	....	.56B	.27A	....	.44	....	..	...	....	....	11	...	....
Year	.55	1.48B	.27A	....	.72	....	....	6	....	16	11	....	....

DECEMBER 1986 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.18	.18	.06A	.04	.07	....	....	1	....	1	1	1	1
Jly.	....	....	....	.01	.02	....	....	....	....	....	1	1	1
Aug.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	1	1	1
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Year	.18	.18	CAB	CAB	.01	....	....	1	....	2	1	1	1

DECEMBER 1986 9325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.23	.23	.07A	.06	.10	....	....	1	....	1	1	1	1
Jly.	....	....	.04A	.02	.04	....	....	....	....	....	1	1	1
Aug.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	1	1	1
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Year	.23	.23	CAB	CAB	.02	....	....	1	...	2	1	1	1

DECEMBER 1986 9350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.31	.32	.31	.31	.31	....	....	7	7	7	7	7	7
Jne.	.30	.35B	.11A	.08	.22	....	....	5	....	6	13	12	13
Jly.	....	.06B	.04A	.04	.06	....	....	....	....	...	13	13	13
Aug.	.01	.01	CAB	CAB	.01	....	....	5	....	5	13	13	13
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	13	13	13
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	...	13	13	13
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	...	13	13	13
Year	.31	.35B	CAB	CAB	.08	....	....	7	....	18	13	7	13

DECEMBER 1986 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.09	.09	.09	.10	.10	....	....	34	34	34	34	34	34
Aug.	.13	.13	.04	....	.04	....	....	5	....	11	38	34	38
Sep.	CAB	.02	CAB	.01	.01	....	....	1	....	1	38	37	38
Oct.	.01	.01	CAB	CAB	.00	....	....	34	....	34	38	38	38
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	38	38	38
Year	.09	.13	CAB	CAB	.03	....	....	34	....	80	38	34	38

DECEMBER 1986 9425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.27	.29B	.16A	.16	.23	....	....	50	....	50	50	....	50
Aug.	.15	.16B	.02A	.01	.08	....	....	100	....	150	200	40	40
Sep.	.06	.07	.05A	.02	.03	....	....	1	....	2	41	40	41
Oct.	.03	.05	CAB	CAB	.00	....	....	11	....	15	53	41	53
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	53	53	53
Year	.27	.29B	CAB	CAB	.06	....	....	100	....	217	200	....	53

DECEMBER 1986 9450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.40	.40	.40	.38	.38	....	....	1	1	1	1	1	1
Jly.	.28	.43	.26A	.25	.32	....	....	1	....	3	4	1	4
Aug.	.27	.27	.03	.03	.14	....	....	161	....	330	216	4	216
Sep.	.06	.13	.04	.05	.08	....	....	26	....	68	225	216	225
Oct.	.04	.05	CAB	CAB	.01	....	....	92	....	146	275	135	153
Nov.	CAB	.02	CAB	CAB	.00	....	....	93	....	100	203	153	203
Year	.40	.43	CAB	CAB	.15	....	....	161	....	648	275	1	203

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	.45	.57B	.34A	.38	.43	....	....	1	....	1	1	....	1
Aug.....	.29	.41B	.10	.07	.24	....	....	44	....	206	136	1	136
Sep.....	.13	.25	.12	.13	.17	....	....	30	....	99	172	134	135
Oct.	.11	.14	.02A	.04	.06	....	....	149	....	595	430	135	428
Nov.....	.05	.12	.03A	....	.07	....	....	89	....	280	457	....	....
Year....	.45	.57B	.02A	....	.19	....	....	149	....	1,181	457	....	....

DECEMBER 1986 9500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	.43	.43B	.18	.16	.28	....	....	14	....	45	42	1	42
Sep.....	.25	.40B	.24	.26	.32	....	....	13	....	30	50	42	49
Oct.	.18	.27	.09	.17	.19	....	....	29	....	100	99	49	56
Nov.....	.26	.37	.15A	....	.26	....	....	30	....	49	56	....	....
Year....	.43	.43B	.09	....	.26	....	....	30	....	224	99	....	....

MARCH 1987 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.05	.06	.05	.03	.04	....	....	500	....	507	505	500	505
Nov....	.04	.04	.01A	.01	.02	....	....	194	....	209	706	505	706
Year....	.05	.06	.01A	.01	.03	....	....	500	....	716	706	500	706

MARCH 1987 9425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.17	.22	.16A	.12	.15	....	....	5	....	7	7	5	7
Oct.	.07	.07	.07	.06	.07	....	....	3	....	3	10	7	10
Nov.....	.04	.04	.03	.03	.05	....	....	30	....	55	65	10	65
Dec.....	.03	.03	.03	.03	.02	....	....	100	....	200	153	15	153
Year....	.17	.22	.03	.03	.07	....	....	100	....	265	153	5	153

MARCH 1987 9450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.28	.30	.24A	.19	.23	....	....	12	....	16	16	4	16
Oct.	.13	.20	.10	.11	.13	....	....	5	....	8	24	16	24
Nov.....	.16	.21	.05	.07	.10	....	....	38	....	136	120	23	120
Dec.....	.08	.10	.07	.09	.07	....	....	24	....	54	120	110	113
Year....	.28	.30	.05	.09	.13	....	....	38	....	214	120	4	113

MARCH 1987 9475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.37	.40B	.34A	.29	.34	....	....	2	....	3	3	1	3
Oct.	.20	.30	.13	.19	.21	....	....	4	....	8	10	3	9
Nov.....	.29	.29	.12	.14	.19	....	....	57	....	141	122	9	120
Dec.....	.18	.20	13	.21	.16	....	....	67	....	105	182	121	173
Year....	.37	.40B	.12	.21	.22	....	....	67	....	257	182	1	173

MARCH 1987 9500 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	.37	.55B	.37	.42	.48	....	....	3	....	3	3	3	3
Oct.	.27	.43B	.27	.30	.33	....	....	4	....	6	9	3	9
Nov.....	.34	.44B	.23	.27	.32	....	....	3	....	8	13	9	13
Dec.....	.28	.40	.22A	.39	.32	....	....	2	....	3	14	13	13
Year....	.37	.55B	.22A	.39	.36	....	....	4	....	20	14	3	13

MARCH 1987 9525 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.52	.60B	.41A	.46	.53	....	....	1	....	1	1	....	1
Nov.....	....	.63B	.40A	.45	.49	....	....	....	....	....	1	1	1
Dec.....	....	.58B	.37A	.62	.53	....	....	....	....	....	1	1	1
Year....	.52	.63B	.37A	.62	.51	....	....	1	....	1	1	....	1

JUNE 1987 9450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.13	.16B	.13	.18	.15	....	....	50	....	50	50	50	50
Year....	.13	.16B	.13	.18	.15	....	....	50	....	50	50	50	50

JUNE 1987 9475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.26	.27B	.23A	.30	.25	....	....	1	....	1	1	....	1
Year....	.26	.27B	.23A	.30	.25	....	....	1	....	1	1	....	1

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	92.25	92.30	91.74	92.12	92.01	....	....	67,799	7,140	681,278	72,452	65,513	69,440
Feb.	92.12	92.34	91.81	92.24	92.06	....	....	40,875	5,967	327,054	67,971	43,786	43,786
Mar.	92.25	92.62	92.24	....	92.49	....	....	8,410	2,330	50,873	42,130	....	....
Year....	92.25	92.62	91.74	....	92.18	....	....	67,799	2,330	1059,205	72,452	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	92.15	92.19	91.53	92.02	91.86	....	....	11,760	1,348	141,118	38,200	25,666	38,200
Feb.	92.03	92.55	91.76	92.39	92.09	....	....	55,392	4,636	423,621	63,207	38,337	63,207
Mar.	92.42	93.04	92.39	93.03	92.74	....	....	41,360	10,155	426,300	75,248	63,313	75,248
Apr.	93.09	93.69	92.95	93.25	93.29	....	....	42,445	13,350	594,845	79,479	71,719	72,262
May....	93.26	93.42	92.81	92.93	93.08	....	....	29,488	3,082	325,949	72,034	47,298	47,298
Jne.	92.96	93.02	92.82	....	92.93	....	....	9,572	2,738	63,428	44,876	....	....
Year....	92.15	93.69	91.53	....	92.66	....	....	55,392	1,348	1975,261	79,479	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	91.91	92.00	91.30	91.84	91.64	....	....	3,361	370	34,122	16,201	11,258	16,201
Feb.	91.85	92.51	91.60	92.36	91.97	....	....	4,506	833	39,702	20,799	16,005	20,799
Mar.	92.39	93.06	92.37	93.06	92.70	....	....	6,764	3,098	87,636	31,346	21,382	31,346
Apr.	93.12	93.75	92.94	93.26	93.32	....	....	20,047	5,406	223,491	39,642	33,835	39,278
May....	93.25	93.47	92.71	92.84	93.07	....	....	47,573	9,826	550,978	63,812	39,276	63,812
Jne.	92.85	93.47	92.57	93.45	93.06	....	....	66,158	16,068	777,780	80,103	64,414	74,897
Jly.	93.49	93.67	93.32	93.57	93.51	....	....	37,194	7,435	468,153	77,432	67,256	67,256
Aug.	93.62	94.30	93.49	94.29	93.84	....	....	18,607	5,051	218,606	68,160	50,500	50,500
Sep.	94.30	94.36	93.92	....	94.06	....	....	14,116	4,772	82,028	50,014	....	16
Year....	91.91	94.36	91.30	....	93.01	....	....	66,158	370	2482,496	80,103	....	16

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	91.64	91.75	91.06	91.61	91.40	....	....	1,430	129	14,773	8,425	7,611	8,022
Feb.	91.61	92.39	91.40	92.19	91.76	....	....	2,389	381	16,556	10,467	7,819	10,467
Mar.	92.23	92.97	92.22A	92.96	92.56	....	....	2,958	981	31,250	14,244	10,256	14,244
Apr.	93.04	93.62	92.87	93.13	93.21	....	....	4,040	1,761	59,137	19,219	14,856	19,219
May....	93.12	93.31	92.56	92.67	92.93	....	....	4,539	1,125	54,121	24,463	19,609	24,463
Jne.	92.69	93.40	92.39	93.35	92.91	....	....	7,398	3,014	105,318	34,130	25,760	34,130
Jly.	93.41	93.67	93.28	93.58	93.46	....	....	19,687	3,781	207,561	49,482	34,509	49,482
Aug.	93.62	94.39	93.45	94.36	93.85	....	....	39,385	12,529	512,213	82,672	51,408	82,672
Sep.	94.37	94.41	93.71	94.01	93.96	....	....	77,790	24,421	995,319	116,508	86,053	115,954
Oct.	94.06	94.32	93.86	94.11	94.08	....	....	60,185	6,490	816,421	118,371	96,225	100,286
Nov.	94.12	94.17	93.82	93.97	93.99	....	....	44,520	6,007	386,292	97,322	58,889	58,889
Dec.	93.93	94.00	93.75	93.74	93.87	....	....	10,923	....	84,380	55,665	....	....
Year....	91.64	94.41	91.06	93.74	93.16	....	....	77,790	....	3283,361	118,371	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	91.37	91.48B	90.83A	91.36	91.15	....	....	649	89	6,632	4,740	3,784	4,740
Feb.	91.37	92.15	91.17	91.97	91.53	....	....	1,211	51	6,357	5,720	4,721	5,711
Mar.	92.04	92.81	92.00A	92.80	92.37	....	....	1,578	325	13,859	7,799	5,832	7,799
Apr.	92.88	93.42	92.67	92.90	93.01	....	....	1,920	407	22,959	11,445	8,215	11,445
May....	92.88	93.06	92.32	92.41	92.70	....	....	2,247	382	23,619	14,312	11,929	14,183
Jne.	92.45	93.20	92.15	93.14	92.67	....	....	2,619	554	34,121	19,117	15,029	19,114
Jly.	93.20	93.50	93.08	93.48	93.29	....	....	4,352	804	40,321	21,254	18,576	21,236
Aug.	93.51	94.29	93.33	94.27	93.76	....	....	4,858	1,114	56,253	27,393	21,140	27,393
Sep.	94.29	94.32	93.56	93.89	93.84	....	....	8,763	2,925	107,494	38,258	27,922	37,324
Oct.	93.95	94.22	93.76	94.10	94.00	....	....	20,974	652	147,903	52,790	38,535	52,790
Nov.	94.09	94.18	93.83	94.07	94.02	....	....	38,661	3,523	343,093	86,302	53,231	86,053
Dec.	94.04	94.20	93.85	93.89	93.97	....	....	63,087	1,692	512,389	109,365	86,411	109,365
Year....	91.37	94.32	90.83A	93.89	93.02	....	....	63,087	51	1315,000	109,365	3,784	109,365

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	91.10	91.24B	90.59	91.12	90.90	....	....	401	29	4,048	3,829	2,835	3,829
Feb.	91.13	91.94B	90.94A	91.75	91.31	....	....	484	52	4,320	4,865	3,890	4,865
Mar.	91.80	92.66	91.80	92.65	92.19	....	....	663	64	7,131	5,504	4,861	5,363
Apr.	92.75	93.20	92.44	92.65	92.80	....	....	911	213	10,365	7,849	5,589	7,842
May....	92.63	92.81B	92.00	92.10	92.42	....	....	969	129	9,697	8,999	8,014	8,953
Jne.	92.13	92.90	91.82	92.84	92.36	....	....	1,690	254	14,869	10,436	9,115	10,436
Jly.	92.90	93.28	92.80	93.28	93.05	....	....	1,265	352	16,278	12,407	10,178	12,204
Aug.	93.33	94.10	93.13	94.08	93.57	....	....	2,304	421	25,046	15,651	12,241	15,651
Sep.	94.07	94.13	93.35	93.66	93.61	....	....	3,522	901	38,482	24,110	15,757	24,110
Oct.	93.74	94.02	93.58	93.91	93.79	....	....	3,368	126	34,647	28,654	23,890	28,654
Nov.	93.92	94.08	93.71	94.01	93.91	....	....	3,912	563	44,131	34,965	28,720	34,965
Dec.	93.98	94.15	93.84	93.86	93.96	....	....	8,206	187	84,499	41,408	34,949	41,408
Year....	91.10	94.15	90.59	93.86	92.82	....	....	8,206	29	293,513	41,408	2,835	41,408

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	90.86	91.03B	90.36	90.90	90.67	....	....	736	17	5,054	4,102	3,196	4,060
Feb.	90.92	91.73B	90.73A	91.55	91.10	....	....	928	26	5,182	5,191	4,094	5,191
Mar.	91.60	92.50B	91.59A	92.50	92.03	....	....	728	67	5,977	6,586	5,410	6,586
Apr.	92.61	92.99	92.19A	92.42	92.60	....	....	804	49	9,405	7,799	6,785	7,799
May....	92.40	92.53	91.71	91.81	92.16	....	....	863	63	6,440	7,842	6,428	6,443
Jne.	91.82	92.59	91.51	92.52	92.05	....	....	749	146	8,538	6,353	5,910	6,353

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES

SEPTEMBER 1987 FUTURES CONTRACT (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	92.58	93.02	92.51	93.02	92.77	....	....	754	57	8,838	7,852	6,509	7,703
Aug.....	93.05	93.81	92.86	93.79	93.30	....	....	1,360	57	11,517	9,572	7,824	9,572
Sep.....	93.80	93.82	93.02A	93.31	93.28	....	....	3,420	373	25,327	17,088	10,166	17,082
Oct.	93.40	93.72	93.26	93.61	93.47	....	....	1,811	38	16,997	19,092	16,854	18,905
Nov.....	93.63	93.84	93.46	93.82	93.67	....	....	2,186	327	23,643	22,030	18,909	22,003
Dec.....	93.78	93.98	93.76	93.76	93.85	....	....	3,469	68	35,898	25,888	21,892	25,888
Year....	90.86	93.98	90.36	93.76	92.57	....	....	3,469	17	162,816	25,888	3,196	25,888

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	90.56	90.84B	90.18A	90.70	90.46	....	....	224	....	1,464	786	329	786
Feb.....	90.90	91.56	90.53A	91.37	90.91	....	....	471	....	2,295	1,258	785	1,258
Mar.....	91.45	92.37B	91.42A	92.37	91.88	....	....	807	19	4,426	1,881	1,477	1,842
Apr.	92.46	92.80	91.97	92.21	92.42	....	....	836	69	8,970	4,335	2,229	3,921
May.....	92.16	92.30	91.44	91.54	91.92	....	....	543	56	4,602	4,502	3,888	4,259
Jne.	91.54	92.28	91.23A	92.22	91.75	....	....	620	27	5,346	4,835	4,233	4,835
Jly......	92.30	92.75B	92.22	92.76	92.50	....	....	437	54	5,757	5,554	4,317	5,493
Aug.....	92.79	93.47B	92.59	93.43	93.01	....	....	1,162	45	9,592	7,429	5,510	7,429
Sep.....	93.43	93.44	92.67	92.91	92.90	....	....	1,764	213	17,866	9,170	8,046	8,839
Oct.	92.99	93.33	92.87	93.23	93.08	....	....	1,123	27	11,152	10,056	8,502	10,027
Nov.....	93.28	93.52	93.14A	93.52	93.32	....	....	1,709	221	15,738	12,155	10,088	12,067
Dec.....	93.49	93.75	93.48	93.57	93.63	....	....	1,365	45	17,395	14,697	12,069	14,459
Year....	90.56	93.75	90.18A	93.57	92.31	....	....	1,764	....	104,603	14,697	329	14,459

MARCH 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	91.82	92.25B	91.82	92.25	91.96	....	....	123	5	443	279	10	279
Apr.	92.40	92.62	91.77A	92.01	92.25	....	....	651	25	4,567	2,444	293	2,276
May.....	91.[illegible]4	92.12B	91.20A	91.29	91.69	....	....	1,063	59	7,206	4,608	2,314	4,477
Jne.	91.31	92.00	90.94	91.94	91.48	....	....	1,173	13	6,277	4,804	3,923	4,684
Jly......	92.00	92.50B	91.95	92.51	92.23	....	....	471	23	5,269	5,577	4,731	5,577
Aug.....	92.52	93.14B	92.33	93.06	92.72	....	....	791	103	8,895	6,688	5,608	6,658
Sep.....	93.08	93.08	92.32	92.51	92.52	....	....	1,656	202	10,888	8,132	6,690	7,265
Oct.	92.59	92.[illegible]3	92.47	92.82	92.68	....	....	664	....	8,275	7,777	6,995	7,715
Nov.....	92.87	93.17	92.75	93.16	92.94	....	....	956	139	10,396	9,377	7,708	9,377
Dec.....	93.14	93.50	93.12	93.31	93.34	....	....	1,325	60	15,197	10,390	9,406	10,259
Year....	91.82	93.50	90.94	93.31	92.38	....	....	1,656	....	77,413	10,390	10	10,259

JUNE 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	91.30	91.72	91.30	91.68	91.51	....	....	803	10	2,397	1,467	663	1,467
Jly......	91.75	92.24	91.69	92.26	91.98	....	....	409	5	3,094	2,465	1,458	2,465
Aug.....	92.26	92.79B	92.08	92.70	92.44	....	....	422	50	5,102	3,628	2,472	3,628
Sep.....	92.68	92.69	91.96A	92.12	92.14	....	....	1,306	81	9,152	5,319	3,775	4,691
Oct.	92.18	92.52	92.08	92.42	92.29	....	....	692	1	6,549	5,411	4,671	5,411
Nov.....	92.47	92.78	92.37	92.78	92.55	....	....	708	36	6,329	6,116	5,417	6,105
Dec.....	92.75	93.17	92.74	92.99	93.01	....	....	1,154	19	10,510	6,833	5,960	6,833
Year....	91.30	93.17	91.30	92.99	92.27	....	....	1,306	1	43,133	6,833	663	6,833

SEPTEMBER 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	91.70	91.87	91.61A	91.75	91.69	....	....	698	6	2,173	1,368	6	1,368
Oct.	91.81	92.17	91.70A	92.04	91.92	....	....	439	35	4,750	3,576	1,559	3,576
Nov.....	92.09	92.42B	91.99	92.40	92.17	....	....	991	28	6,658	4,840	3,575	4,840
Dec.....	92.36	92.86	92.36	92.66	92.68	....	....	958	38	11,363	5,218	4,419	4,487
Year....	91.70	92.86	91.61A	92.66	92.11	....	....	991	6	24,944	5,218	6	4,487

DECEMBER 1988 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	92.37	92.54	92.25	92.33	92.39	....	....	1,030	21	3,169	1,702	207	1,702
Year....	92.37	92.54	92.25	92.33	92.39	....	....	1,030	21	3,169	1,702	207	1,702

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1986 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.90	1.28B	.80	1.12	1.01	....	....	101	....	181	1,015	953	1,003
Feb.	1.19	1.19	.88A	1.24	1.06	....	....	110	....	150	1,017	882	882
Mar.	1.31	1.59B	1.31	....	1.49	....	....	456	....	906	882	....	....
Year	.90	1.59B	.80	....	1.18	....	....	456	....	1,237	1,017	....	....

MARCH 1986 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.70	.79B	.40A	.64	.56	....	....	161	....	982	931	576	931
Feb.	.46	.60	.40A	.75	.58	....	....	62	....	356	953	871	871
Mar.	.76	1.09B	.76	....	.99	....	....	54	....	108	885	....	....
Year	.70	1.09B	.40A	....	.71	....	....	161	....	1,446	953	....	....

MARCH 1986 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.37	.39	.12	.21	.21	....	....	3,714	142	31,384	8,761	3,813	6,048
Feb.	.23	.38	.07	.27	.15	....	....	4,164	354	29,264	10,403	6,420	7,087
Mar.	.27	.61B	.26	....	.50	....	....	523	32	2,529	6,889	....	....
Year	.37	.61B	.07	....	.28	....	....	4,164	32	63,197	10,403	....	....

MARCH 1986 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.12	.13	.03	.04	.05	....	....	4,345	91	20,994	6,220	4,794	5,572
Feb.	.04	.07	.01	.04	.02	....	....	1,908	....	7,550	7,291	5,646	7,291
Mar.	.04	.12	.02	....	.07	....	....	2,961	252	11,575	7,317	....	....
Year	.12	.13	.01	....	.04	....	....	4,345	....	40,119	7,317	....	....

MARCH 1986 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.03	.04	CAB	.01	.01	....	....	389	....	1,382	3,034	2,438	2,438
Feb.	.01	.01	CAB	.01	.00	....	....	115	....	249	2,506	2,371	2,436
Mar.	.01	.01	CAB	CAB	.00	....	....	101	....	245	2,568	....	....
Year	.03	.04	CAB	CAB	.00	....	....	389	....	1,876	3,034	....	....

MARCH 1986 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	25	25	25
Feb.	CAB	.01	CAB	CAB	.00	....	....	2	....	3	28	25	28
Mar.	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	28	26	26
Year	....	.01	CAB	CAB	.00	....	....	2	....	5	28	25	26

JUNE 1986 9000 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	2.10B	1.69A	1.92	1.85	....	....	....	....	....	5	5	5
Feb.	....	2.30B	1.84A	2.39	2.09	....	....	....	....	....	5	5	5
Mar.	....	2.90B	2.40A	3.03	2.74	....	....	....	....	....	5	5	5
Apr.	....	3.70B	2.98A	3.25	3.29	....	....	....	....	....	5	5	5
May	....	3.24B	2.88A	2.93	3.08	....	....	....	....	....	5	5	5
Jne.	....	2.94B	....	....	2.93	....	....	....	....	....	5	....	....
Year	....	3.70B	1.69A	....	2.66	....	....	....	....	....	5	....	....

JUNE 1986 9050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.59	1.61B	1.21A	1.52	1.36	....	....	2	....	2	85	85	85
Feb.	....	1.80B	1.35A	1.89	1.59	....	....	....	....	....	85	69	69
Mar.	....	2.40B	1.90A	2.53	2.24	....	....	....	....	....	69	69	69
Apr.	2.88	3.20B	2.48A	2.75	2.79	....	....	60	....	105	127	67	67
May	....	2.90B	2.38A	2.43	2.59	....	....	....	....	....	87	15	15
Jne.	....	2.44B	....	....	2.43	....	....	....	....	....	15	....	....
Year	1.59	3.20B	1.21A	....	2.16	....	....	60	....	107	127	....	....

JUNE 1986 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.12	1.12	.75A	1.05	.92	....	....	66	....	158	115	63	115
Feb.	.93	1.30B	.86A	1.39	1.10	....	....	10	....	10	125	115	125
Mar.	....	1.90B	1.40A	2.03	1.74	....	....	....	....	....	113	66	66
Apr.	2.38	2.70B	1.98A	2.25	2.29	....	....	65	....	105	130	64	64
May	2.26	2.40B	1.88A	1.93	2.08	....	....	3	....	3	64	18	18
Jne.	....	1.94B	....	....	1.93	....	....	....	....	....	18	....	....
Year	1.12	2.70B	.75A	....	1.67	....	....	66	....	276	130	....	....

JUNE 1986 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.74	.74	.43A	.63	.56	....	....	525	....	829	865	253	865
Feb.	.72	.98	.47	.90	.66	....	....	86	....	464	971	842	955
Mar.	.95	1.40B	.92	1.53	1.24	....	....	34	....	118	963	288	288
Apr.	1.97	2.20B	1.48A	1.75	1.79	....	....	1	....	1	191	132	133
May	1.76	1.90B	1.37	1.43	1.58	....	....	22	....	25	134	130	130
Jne.	....	1.44B	....	....	1.43	....	....	....	....	....	130	....	....
Year	.74	2.20B	.43A	....	1.21	....	....	525	....	1,437	971	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.42	.44B	.20	.32	.28	....	....	964	11	6,292	1,651	469	1,651
Feb.	.33	.64	.18	.50	.32	....	....	1,614	461	17,706	3,843	1,883	3,039
Mar.	.53	1.00	.50	1.03	.77	....	....	654	6	3,533	2,836	1,706	1,716
Apr.	1.13	1.70B	.97A	1.25	1.29	....	....	102	....	518	1,488	350	350
May.	1.26	1.40B	.88A	.93	1.08	....	....	24	....	55	338	262	262
Jne.	1.00	1.00	.92A	....	.93	....	....	1	....	1	262	....	....
Year....	.42	1.70B	.18	....	.77	....	....	1,614	....	28,105	3,843	....	....

JUNE 1986 9225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.98	1.40B	.98	1.00	1.11	....	....	10	....	10	8	1	1
May.	....	1.15B	.63A	.66	.84	....	....	....	....	....	1	1	1
Jne.	....	.69B	.68A	.72	.67	....	....	....	....	....	1	....	....
Year....	.98	1.40B	.63A	.72	.87	....	....	10	....	10	8	....	....

JUNE 1986 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.20	.21	.08	.12	.12	....	....	616	....	4,994	2,984	1,400	2,984
Feb.	.13	.31	.06	.21	.11	....	....	2,061	81	12,623	5,443	2,970	5,443
Mar.	.23	.55	.19	.55	.36	...	....	1,768	69	15,793	5,588	4,206	4,206
Apr.	.60	1.18	.48	.75	.80	....	....	482	....	3,189	4,155	2,001	2,001
May.	.84	.89B	.36A	.43	.59	....	....	98	....	344	2,038	1,802	1,802
Jne.	.39	.48	.39	....	.43	....	....	213	....	215	1,802	....	....
Year....	.20	1.18	.06	....	.40	....	....	2,061	....	37,158	5,588	....	....

JUNE 1986 9275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.37	.90B	.31	.54	.57	....	....	101	....	247	225	28	219
May.	.49	.65B	.18	.22	.38	....	....	135	....	293	228	179	222
Jne.	.20	.22B	.14A	...	.20	....	....	51	....	91	281	....	....
Year....	.37	.90B	.14A	....	.38	....	....	135	....	631	281	....	....

JUNE 1986 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.08	.08	.03A	.04	.04	....	....	147	....	654	866	634	857
Feb.	.04	.10	.02	.07	.03	....	....	2,637	1	5,555	4,025	852	4,025
Mar.	.08	.20	.07	.19	.13	....	....	3,419	539	31,004	14,528	4,611	14,528
Apr.	.22	.71	.15	.33	.37	....	....	2,911	176	24,927	13,526	6,642	6,642
May.	.26	.43	.05	.06	.19	....	....	3,102	7	14,072	8,249	6,500	8,242
Jne.	.06	.08B	CAB	CAB	.03	...	....	1,055	264	5,724	9,289	....	....
Year....	.08	.71	CAB	CAB	.13	....	....	3,419	....	81,936	14,528	....	....

JUNE 1986 9325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.11	.51	.07	.18	.22	....	....	1,288	12	12,802	2,952	682	2,952
May.	.16	.24	.02	.02	.09	....	....	1,384	80	12,165	4,449	2,811	4,095
Jne.	.02	.02	CAB	CAB	.00	....	...	106	....	319	4,166	4,059	4,059
Year....	.11	.51	CAB	CAB	.10	....	....	1,384	....	25,286	4,449	682	4,059

JUNE 1986 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.03	.03	.01	.01	.01	....	....	6	....	14	63	53	63
Feb.	.01	.06	.01	.02	.01	....	....	162	....	511	429	63	423
Mar.	.03	.08	.03	.05	.04	....	....	768	72	7,087	4,266	592	4,266
Apr.	.06	.33	.03	.09	.12	....	....	2,121	221	26,773	9,422	5,271	8,788
May.	.09	.12	CAB	CAB	.04	....	....	2,420	....	10,293	9,766	8,793	9,545
Jne.	CAB	.01	CAB	CAB	.00	....	....	95	....	217	9,569	....	....
Year....	.03	.33	CAB	CAB	.03	....	....	2,420	....	44,895	9,766	....	....

JUNE 1986 9375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.04	.19	.02	.05	.06	....	....	2,929	20	17,538	7,454	20	7,454
May.	.04	.06	CAB	CAB	.01	....	....	718	3	3,281	7,794	7,434	7,635
Jne.	.01	.01	CAB	CAB	.00	....	....	103	1	119	7,636	7,520	7,520
Year....	.04	.19	CAB	CAB	.02	....	....	2,929	1	20,938	7,794	20	7,520

JUNE 1986 9400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.02	.03	.01	.02	.01	....	....	286	....	1,060	985	....	985
Apr.	.02	.12	.01	.03	.03	....	....	2,823	22	18,221	11,927	1,208	11,885
May.	.02	.03	CAB	CAB	.00	....	....	2,254	2	3,553	12,052	11,885	11,914
Jne.	CAB	CAB	CAB	CAB	.00	....	....	24	....	55	11,914	11,852	11,852
Year....	.02	.12	CAB	CAB	.01	....	....	2,823	....	22,889	12,052	....	11,852

JUNE 1986 9425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.04	.08	.01	.01	.02	....	....	592	....	2,123	1,400	111	1,341
May.	.01	.02	CAB	CAB	.00	....	....	172	....	284	1,301	1,289	1,289
Jne.	CAB	CAB	CAB	CAB	.00	....	....	13	13	18	1,289	1,271	1,271
Year....	.04	.08	CAB	CAB	.00	....	....	592	....	2,425	1,400	111	1,271

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.03	.04	.01	....	.01	....	....	374	....	925	558	4	525
May.	CAB	.01	CAB	CAB	.00	....	....	12	....	16	525	495	495
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	495	495	495
Year. . . .	.03	.04	CAB	CAB	.00	....	....	374	....	941	558	4	495

SEPTEMBER 1986 8950 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	2.28B	1.93A	2.34	2.14	....	....	....	....	....	10	10	10
Feb.	2.63	2.68B	2.19A	2.86	2.47	....	....	1	....	1	10	10	10
Mar.	....	3.46B	....	3.56	3.20	....	....	....	....	....	10	10	10
Apr.	....	4.13B	3.80A	3.76	3.82	....	....	....	....	....	10	10	10
May.	....	3.92B	3.29A	3.34	3.57	....	....	....	....	....	10	5	5
Jne.	....	3.93B	3.17A	3.95	3.56	....	....	....	....	....	5	5	5
Jly.	....	4.15B	4.01A	4.07	4.01	....	....	....	....	....	5	5	5
Aug.	....	4.75B	4.02A	4.79	4.34	....	....	....	....	....	5	5	5
Year. . . .	2.63	4.75B	1.93A	4.79	3.38	....	....	1	....	1	10	5	5

SEPTEMBER 1986 9000 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	1.78B	1.47A	1.84	1.66	....	....	....	....	....	6	6	6
Feb.	2.12	2.18B	1.71A	2.36	1.97	....	....	1	....	1	6	6	6
Mar.	....	2.96B	....	3.06	2.70	....	....	....	....	....	6	6	6
Apr.	....	3.63B	3.30A	3.26	3.32	....	....	....	....	....	6	6	6
May.	....	3.42B	2.82A	2.84	3.07	....	....	....	....	....	6	1	1
Jne.	....	3.43B	2.67A	3.45	3.06	....	....	....	....	....	1	1	1
Jly.	....	3.65B	3.51A	3.57	3.51	....	....	....	....	....	1	1	1
Aug.	....	4.25B	3.52A	4.29	3.84	....	....	....	....	....	1	1	1
Sep.	....	4.23B	4.21A	....	4.06	....	....	....	....	....	1	....	....
Year. . . .	2.12	4.25B	1.47A	....	3.02	....	....	1	....	1	6	....	....

SEPTEMBER 1986 9050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.40	1.40	1.07A	1.35	1.23	....	....	10	....	10	20	20	20
Feb.	1.53	1.68B	1.27A	1.86	1.47	....	....	6	....	11	20	10	10
Mar.	....	2.46B	....	2.56	2.20	....	....	....	....	....	10	10	10
Apr.	....	3.13B	2.80A	2.76	2.82	....	....	....	....	....	10	10	10
May.	....	2.92B	2.41A	2.31	2.66	....	....	....	....	....	10	....	....
Year. . . .	1.40	3.13B	1.07A	2.31	2.07	....	....	10	....	21	20	....	....

SEPTEMBER 1986 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.07	1.07	.75A	.96	.87	....	....	10	....	13	109	109	109
Feb.	.88	1.18B	.87A	1.36	1.03	....	....	10	....	22	121	109	114
Mar.	....	1.96B	....	2.06	1.70	....	....	....	....	....	114	109	109
Apr.	1.94	2.63B	1.94	2.26	2.32	....	....	2	....	2	111	108	108
May.	....	2.42B	1.82A	1.84	2.07	....	....	....	....	....	108	101	101
Jne.	....	2.43B	1.67A	2.45	2.06	....	....	....	....	....	101	101	101
Jly.	2.58	2.65B	2.51A	2.57	2.51	....	....	5	....	5	101	44	44
Aug.	....	3.25B	2.52A	3.29	2.84	....	....	....	....	....	44	44	44
Sep.	....	3.23B	3.21A	....	3.06	....	....	....	....	....	44	....	....
Year. . . .	1.07	3.25B	.75A	....	2.05	....	....	10	....	42	121	....	....

SEPTEMBER 1986 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.73	.74	.48A	.63	.57	....	....	40	....	124	174	94	135
Feb.	.63	.95	.53A	.93	.66	....	....	130	....	396	396	137	351
Mar.	1.01	1.46B	1.01	1.56	1.21	....	....	55	....	146	351	313	344
Apr.	1.44	2.13B	1.44	1.76	1.82	....	....	2	....	2	344	305	305
May.	1.35	1.92B	1.32A	1.34	1.57	....	....	69	....	70	306	305	306
Jne.	....	1.93B	1.17A	1.95	1.56	....	....	....	....	....	306	248	250
Jly.	2.08	2.15B	2.01A	2.07	2.01	....	....	1	....	1	250	89	89
Aug.	2.14	2.75B	2.02A	2.79	2.34	....	....	1	....	1	89	88	88
Sep.	....	2.73B	2.71A	....	2.56	....	....	....	....	....	88	....	....
Year. . . .	.73	2.75B	.48A	....	1.58	....	....	130	....	740	396	....	....

SEPTEMBER 1986 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.43	.46	.26	.36	.33	....	....	328	....	774	668	244	662
Feb.	.42	.63B	.27A	.57	.37	....	....	341	....	968	817	575	575
Mar.	.59	1.03	.59	1.07	.79	....	....	163	....	422	599	526	559
Apr.	1.17	1.69	1.00A	1.27	1.33	....	....	52	....	125	537	437	437
May.	1.14	1.42B	.88A	.90	1.10	....	....	48	....	73	437	415	415
Jne.	.87	1.43B	.76A	1.45	1.09	....	....	100	....	197	400	373	376
Jly.	1.45	1.65B	1.41	1.57	1.51	....	....	53	....	57	376	247	247
Aug.	1.67	2.28	1.52A	2.29	1.84	....	....	9	....	12	247	207	207
Sep.	2.10	2.23B	2.10	....	2.06	....	....	4	....	4	207	....	....
Year. . . .	.43	2.28	.26	....	1.15	....	....	341	....	2,632	817	....	....

SEPTEMBER 1986 9225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	1.08	1.39B	1.07A	1.05	1.17	....	....	2	....	2	2	2	2
May.	.74	1.17B	.74	.69	.88	....	....	2	....	2	2	2	2
Jne.	.58	1.18B	.56A	1.20	.87	....	....	21	....	42	25	2	23
Jly.	....	1.40B	1.19A	1.32	1.26	....	....	....	....	....	23	3	3

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9225 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	....	1.48B	1.26A	....	1.31	....	....	....	....	....	3	....	....
Year. . . .	1.08	1.48B	.56A	....	1.09	....	....	21	....	46	25	....	....

SEPTEMBER 1986 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.23	.28	.14	.18	.17	....	....	252	....	389	824	599	824
Feb.	.20	.36B	.13	.30	.17	....	....	232	....	576	1,024	772	852
Mar.	.34	.61B	.31	.63	.44	....	....	311	....	896	982	860	982
Apr.	.70	1.21	.56	.84	.67	....	....	60	....	331	976	807	807
May.	.74	.95	.47	.51	.69	....	....	120	....	680	842	729	838
Jne.	.52	.95B	.40	.97	.68	....	....	170	....	754	1,140	873	873
Jly.	1.00	1.15B	.90A	1.07	1.01	....	....	55	....	117	873	645	647
Aug.	1.05	1.75B	1.02A	1.79	1.34	....	....	23	....	57	657	98	98
Sep.	1.53	1.73B	1.53	....	1.56	....	....	25	....	25	98	....	....
Year. . . .	.23	1.75B	.13	....	.77	....	....	311	....	3,825	1,140	....	....

SEPTEMBER 1986 9275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.98	.98	.67A	.66	.72	....	....	2	....	4	4	1	4
May.	.61	.75B	.33	.36	.51	....	....	203	....	531	289	5	289
Jne.	.36	.71B	.25	.74	.49	....	....	254	....	1,178	541	280	335
Jly.	.71	.90B	.56	.82	.77	....	....	26	....	51	348	323	323
Aug.	.81	1.50B	.76	1.54	1.09	....	....	39	....	119	205	60	60
Sep.	1.37	1.47B	1.27A	....	1.31	....	....	6	....	14	60	....	....
Year. . . .	.98	1.50B	.25	....	.81	....	....	254	....	1,897	541	....	....

SEPTEMBER 1986 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.12	.12	.06	.07	.07	....	....	200	....	565	564	112	564
Feb.	.09	.20	.05	.14	.07	....	....	639	....	1,288	942	564	942
Mar.	.15	.31	.14	.31	.20	....	....	750	4	3,155	2,019	890	1,976
Apr.	.35	.79	.27	.50	.51	....	....	319	11	2,382	1,879	1,138	1,138
May.	.42	.57B	.23	.24	.37	....	....	378	....	1,904	1,987	1,253	1,987
Jne.	.25	.54	.17	.54	.34	....	....	1,046	48	8,683	3,203	2,247	2,621
Jly.	.55	.66B	.36	.58	.54	....	....	297	....	1,268	2,631	2,236	2,241
Aug.	.56	1.25B	.52	1.29	.84	....	....	439	....	816	2,232	484	484
Sep.	1.33	1.33	.95	....	1.06	....	....	93	....	106	389	....	....
Year. . . .	.12	1.33	.05	....	.44	....	....	1,046	....	20,167	3,203	....	....

SEPTEMBER 1986 9325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.24	.60	.17A	.35	.36	....	....	436	5	1,770	639	383	559
May.	.34	.42	.13	.14	.24	....	....	680	58	4,853	2,444	579	2,444
Jne.	.16	.37	.10	.35	.21	....	....	956	203	9,744	3,678	2,388	3,659
Jly.	.37	.45	.19	.35	.34	....	....	909	22	6,416	3,535	2,399	2,585
Aug.	.34	1.01B	.29	1.04	.60	....	....	287	....	1,678	2,554	844	844
Sep.	1.04	1.07	.72	....	.81	....	....	4	....	9	838	....	....
Year. . . .	.24	1.07	.10	....	.42	....	....	956	...	24,470	3,678	....	....

SEPTEMBER 1986 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.11	.15	.06	.14	.09	....	....	242	....	1,166	739	20	739
Apr.	.16	.47	.11A	.24	.24	....	....	599	18	5,220	2,467	924	2,467
May.	.23	.30	.08A	.09	.16	....	....	1,466	55	7,544	4,786	2,403	4,786
Jne.	.10	.23	.06	.22	.13	....	....	1,777	106	12,749	8,914	4,652	8,914
Jly.	.25	.26	.07	.17	.18	....	....	1,679	221	16,548	8,727	7,517	7,830
Aug.	.20	.79	.11	.79	.37	....	....	2,107	14	13,620	8,691	4,323	4,323
Sep.	.78	.86	.45	....	.56	....	....	223	7	836	4,090	....	....
Year. . . .	.11	.86	.06	....	.24	....	....	2,107	....	57,683	8,914	....	....

SEPTEMBER 1986 9375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.07	.33	.07	.16	.16	....	....	481	....	3,835	1,952	10	1,952
May.	.15	.20	.05	.05	.09	....	....	933	5	4,163	3,839	1,974	3,839
Jne.	.06	.13	.03	.13	.07	....	....	1,536	1	8,130	6,217	3,493	6,217
Jly.	.15	.15	.03	.06	.09	....	....	895	94	11,523	7,143	6,026	7,064
Aug.	.08	.53	.03	.54	.19	....	....	2,201	65	17,818	8,463	5,508	5,508
Sep.	.54	.60B	.15	....	.31	....	....	915	1	2,126	5,063	....	....
Year. . . .	.07	.60B	.03	....	.15	....	....	2,201	....	47,595	8,463	....	....

SEPTEMBER 1986 9400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.05	.05	.03	.05	.04	....	....	430	....	510	445	10	445
Apr.	.06	.26	.06	.11	.11	....	....	1,252	....	6,512	4,418	455	4,418
May.	.12	.13	.03	.03	.06	....	....	1,016	3	4,329	5,724	4,452	5,656
Jne.	.03	.08	.02	.07	.04	....	....	2,474	....	8,552	8,544	5,652	8,544
Jly.	.08	.08	.01	.02	.04	....	....	1,945	9	9,886	9,731	8,008	9,573
Aug.	.02	.29	CAB	.30	.06	....	....	2,773	15	20,785	11,021	8,730	8,730
Sep.	.29	.35	CAB	CAB	.10	....	....	1,215	255	6,418	8,839	....	....
Year. . . .	.05	.35	CAB	CAB	.06	....	....	2,773	....	56,992	11,021	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.06	.19	.04	.08	.10	....	....	2,478	70	8,760	7,661	75	7,661
May....	.07	.09	.02	.02	.03	....	....	688	....	2,139	8,359	7,713	8,359
Jne.	.02	.04	.01	.03	.01	....	....	1,512	....	3,520	8,673	8,361	8,673
Jly.....	.04	.04	CAB	CAB	.01	....	....	1,528	....	2,483	9,323	8,898	9,323
Aug....	CAB	.09	CAB	.09	.01	....	....	2,779	....	11,124	10,540	8,918	9,667
Sep....	.09	.12	CAB	CAB	.02	....	....	1,948	310	9,370	9,906	....	....
Year....	.06	.19	CAB	CAB	.03	....	....	2,779	....	37,396	10,540	....	....

SEPTEMBER 1986 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.13	.13	.04	.05	.06	....	....	918	6	2,197	1,570	122	1,570
May....	.04	.06	.01	.01	.02	....	....	272	....	484	2,101	1,572	1,572
Jne.	.01	.02	CAB	.02	.00	....	....	100	....	215	1,736	1,572	1,736
Jly.....	.02	.02	CAB	CAB	.00	....	....	150	....	263	1,745	1,680	1,680
Aug....	CAB	.02	CAB	.01	.00	....	....	378	....	1,201	1,878	1,483	1,878
Sep....	.01	.03	CAB	CAB	.00	....	....	360	360	418	1,852	1,826	1,826
Year....	.13	.13	CAB	CAB	.01	....	....	918	....	4,778	2,101	122	1,826

SEPTEMBER 1986 9475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.09	.09	.03	.03	.04	....	....	83	....	195	174	....	174
May....	.03	.03	CAB	CAB	.01	....	....	49	....	84	189	169	169
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	169	169	169
Jly.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	169	169	169
Aug....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	169	169	169
Sep....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	169	169	169
Year....	.09	.09	CAB	CAB	.00	....	....	83	....	279	189	....	169

DECEMBER 1986 9000 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb....	1.78	2.01B	1.74A	2.20	1.93	....	....	2	....	5	2	....	2
Mar....	....	2.85B	2.36A	2.96	2.56	....	....	....	....	....	2	2	2
Apr.	....	3.08B	2.97A	3.10	3.03	....	....	....	....	....	2	....	....
Year....	1.78	3.08B	1.74A	3.10	2.50	....	....	2	....	5	2	....	....

DECEMBER 1986 9050 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb....	1.16	1.52B	1.16	1.71	1.38	....	....	8	....	20	15	8	12
Mar....	....	2.35B	1.89A	2.46	2.06	....	....	....	....	....	12	12	12
Apr.	....	2.86B	2.47A	2.63	2.71	....	....	....	....	....	12	10	10
May....	....	2.40B	....	2.17	2.45	....	....	....	....	....	10	10	10
Jne.	....	....	....	2.85	2.41	....	....	....	....	....	10	10	10
Jly.....	....	....	....	3.08	2.96	....	....	....	....	....	10	10	10
Aug....	....	....	....	3.86	3.35	....	....	....	....	....	10	10	10
Sep....	....	3.55B	3.39A	3.51	3.46	....	....	....	....	....	10	10	10
Oct.	....	3.71B	3.52A	3.61	3.58	....	....	....	....	....	10	10	10
Nov....	....	3.50B	3.40A	3.47	3.49	....	....	....	....	....	10	10	10
Dec....	....	3.41B	3.29A	....	3.38	....	....	....	....	....	10	....	....
Year....	1.16	3.71B	1.16	....	2.83	....	....	8	....	20	15	....	....

DECEMBER 1986 9100 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb....	.96	1.07B	.91A	1.21	1.03	....	....	5	....	10	5	5	5
Mar....	....	1.87B	1.40A	1.96	1.56	....	....	....	....	....	5	5	5
Apr.	....	2.08B	1.97A	2.10	2.03	....	....	....	....	....	5	....	....
Aug....	....	....	....	2.68	2.68	....	....	....	....	....	....	....	....
Year....	.96	2.08B	.91A	2.68	1.82	....	....	5	....	10	5	....	....

DECEMBER 1986 9150 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.55	.61B	.49A	.60	.54	....	....	30	....	50	50	....	50
Feb....	.52	.72B	.51	.87	.62	....	....	10	....	26	56	50	56
Mar....	....	1.35B	1.09A	1.46	1.12	....	....	....	....	....	56	56	56
Apr.	2.11	2.11	1.47A	1.66	1.72	....	....	27	....	27	77	50	50
May....	....	1.61B	1.27A	1.24	1.45	....	....	....	....	....	50	50	50
Jne.	....	1.60B	1.12A	1.86	1.47	....	....	....	....	....	50	50	50
Jly.....	....	1.88B	2.06A	2.08	1.96	....	....	....	....	....	50	50	50
Aug....	....	....	....	2.86	2.34	....	....	....	....	....	50	20	20
Sep....	....	2.55B	2.39A	2.51	2.46	....	....	....	....	....	20	20	20
Oct.	....	2.71B	2.52A	2.61	2.58	....	....	....	....	....	20	20	20
Nov....	....	2.50B	2.40A	2.47	2.49	....	....	....	....	....	20	20	20
Dec....	....	2.41B	2.29A	....	2.38	....	....	....	....	....	20	....	....
Year....	.55	2.71B	.49A	....	1.76	....	....	30	....	103	77	....	....

DECEMBER 1986 9200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.37	.43	.30A	.36	.36	....	....	400	....	585	363	60	343
Feb....	.37	.47B	.27	.56	.38	....	....	71	....	377	453	368	436
Mar....	.64	.97B	.62	1.04	.76	....	....	70	....	180	501	436	468
Apr.	1.58	1.58	1.00A	1.23	1.27	....	....	30	....	30	468	452	452
May....	1.14	1.18B	.87A	.88	1.06	....	....	21	....	31	473	452	452
Jne.	.81	1.27B	.73A	1.37	1.05	....	....	100	....	125	467	442	442
Jly.....	1.46	1.56B	1.46	1.58	1.47	....	....	40	....	40	442	216	216
Aug....	1.49	1.83B	1.49	2.36	1.85	....	....	6	....	10	216	140	140
Year....	.37	1.83B	.27	2.36	1.02	....	....	400	....	1,378	501	60	140

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	.95	.97B	.70A	.70	.79	....	....	1	....	1	1	1	1
Jne.....	.62	1.14	.57A	1.15	.86	....	....	10	....	14	13	2	11
Jly......	1.37	1.37	1.20A	1.33	1.22	....	....	1	....	2	11	9	9
Aug.....	1.33	1.90B	1.26A	2.11	1.60	....	....	8	....	9	9	1	1
Sep.....	....	1.80B	1.65A	1.76	1.74	....	....	....	....	....	1	1	1
Oct.....	....	1.96B	1.91A	1.82	1.91	....	....	....	....	....	1	....	....
Year....	.95	1.96B	.57A	1.82	1.35	....	....	10	....	26	13	....	....

DECEMBER 1986 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	.26	.26	.17A	.19	.20	....	....	800	....	1,272	848	75	848
Feb.....	.20	.39B	.13A	.32	.20	....	....	262	....	653	886	848	848
Mar.....	.36	.65	.34	.66	.45	....	....	170	....	492	783	608	685
Apr.....	.63	1.13B	.63	.83	.84	....	....	25	....	51	687	643	643
May.....	.74	.79B	.48	.55	.69	....	....	184	....	284	643	603	618
Jne.....	.49	.94B	.45A	.95	.69	....	....	260	....	351	845	618	835
Jly......	.99	1.08	.89A	1.09	1.00	....	....	150	....	304	854	696	716
Aug.....	1.00	1.65B	1.00	1.66	1.35	....	....	84	....	114	722	79	70
Sep.....	1.73	1.73	1.39A	1.51	1.46	....	....	3	....	4	79	35	35
Oct.....	1.64	1.71B	1.49	1.61	1.58	....	....	15	....	28	35	20	20
Nov.....	1.58	1.58	1.40A	1.47	1.49	....	....	1	....	2	20	2	2
Dec.....	....	1.41B	1.29A	....	1.38	....	....	....	....	....	2	....	....
Year....	.26	1.73	.13A	....	.94	....	....	800	....	3,555	886	....	....

DECEMBER 1986 9275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	.74	.94B	.69A	.68	.74	....	....	5	....	12	12	....	12
May.....	.44	.64B	.44	.42	.55	....	....	....	....	....	12	12	12
Jne.....	.33	.72B	.30	.75	.54	....	....	144	....	545	340	12	231
Jly......	.82	.94B	.71A	.86	.80	....	....	25	....	33	237	231	233
Aug.....	.85	1.40B	.77	1.61	1.12	....	....	53	....	184	292	221	221
Sep.....	1.44	1.48B	1.04	1.26	1.22	....	....	11	....	32	220	208	208
Oct.....	1.25	1.46	1.23	1.36	1.33	....	....	26	....	99	208	100	100
Nov.....	....	1.24B	1.14A	1.22	1.24	....	....	....	....	....	100	100	100
Dec.....	....	1.16B	1.04A	....	1.13	....	....	....	....	....	100	....	....
Year....	.74	1.48B	.30	....	.96	....	....	144	....	905	340	....	....

DECEMBER 1986 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.....	.09	.19	.09	.17	.10	....	....	300	....	656	634	2	634
Mar.....	.19	.37	.18	.37	.25	....	....	337	....	963	708	475	708
Apr.....	.43	.77B	.34	.54	.53	....	....	160	....	295	690	638	663
May.....	.47	.50	.31	.31	.42	....	....	523	....	731	724	643	724
Jne.....	.28	.60B	.25	.59	.41	....	....	174	....	297	724	659	673
Jly......	.59	.73B	.51A	.67	.62	....	....	50	....	223	769	664	769
Aug.....	.66	1.23	.58A	1.36	.89	....	....	68	....	184	776	227	227
Sep.....	1.37	1.37	.89A	1.01	.98	....	....	30	....	37	131	115	124
Oct.....	1.03	1.25	1.03	1.11	1.08	....	....	10	....	18	122	95	95
Nov.....	....	.99B	.89A	.97	.99	....	....	....	....	....	95	19	19
Dec.....	....	.91B	.80A	....	.88	....	....	....	....	....	19	....	....
Year....	.09	1.37	.09	....	.65	....	....	523	....	3,404	776	....	....

DECEMBER 1986 9325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	.29	.64	.29	.40	.40	....	....	75	....	104	81	71	71
May.....	.35	.45	.20	.22	.31	....	....	102	....	277	235	71	235
Jne.....	.20	.45B	.17	.44	.30	....	....	202	....	669	519	162	519
Jly......	.44	.55	.34	.49	.45	....	....	111	....	520	628	519	572
Aug.....	.44	1.12	.39A	1.11	.67	....	....	78	....	366	604	516	529
Sep.....	1.09	1.13B	.57	.78	.76	....	....	50	....	78	352	233	352
Oct.....	.79	.99	.75A	.86	.83	....	....	3	....	10	351	328	328
Nov.....	.91	.91	.61	.72	.74	....	....	1	....	3	328	33	33
Dec.....	.70	.70	.55A	....	.63	....	....	3	....	3	33	....	....
Year....	.29	1.13B	.17	....	.56	....	....	202	....	2,030	628	....	....

DECEMBER 1986 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	.14	.18B	.08	.19	.12	....	....	60	....	230	217	3	217
Apr.....	.19	.57B	.17A	.30	.29	....	....	144	....	404	275	217	275
May.....	.26	.32B	.14	.15	.22	....	....	381	....	1,085	538	197	493
Jne.....	.16	.34	.11	.33	.21	....	....	334	....	1,461	988	495	988
Jly......	.35	.41	.21	.33	.31	....	....	3,278	26	7,858	4,150	1,357	4,150
Aug.....	.37	.87	.24	.87	.49	....	....	894	41	5,591	4,612	3,840	3,840
Sep.....	.86	.88	.39	.56	.55	....	....	781	1	3,059	4,126	3,566	4,060
Oct.....	.63	.81	.42	.62	.59	....	....	876	....	2,665	4,069	3,245	3,245
Nov.....	.65	.65	.37A	.47	.50	....	....	65	....	178	3,245	2,225	2,225
Dec.....	.39	.47B	.33	....	.38	....	....	30	....	32	2,225	....	....
Year....	.14	.88	.08	....	.36	....	....	3,278	....	22,563	4,612	....	....

DECEMBER 1986 9375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	.11	.44B	.11	.21	.20	....	....	100	....	316	271	20	271
May.....	.20	.26	.09	.10	.15	....	....	359	....	1,245	813	271	796
Jne.....	.10	.24	.09A	.23	.14	....	....	134	....	331	882	801	882

• (Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9375 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly	24	28	13	21	20	....	....	833	..	3,372	2,488	910	2,488
Aug	.24	65	15	64	32	....	....	979	54	9,318	4,301	2,891	3,538
Sep	61	67	23	37	37	....	....	769	38	5,105	3,537	2,973	3,502
Oct	40	58	23	40	39	....	....	306	6	2,623	3,474	3,127	3,181
Nov	39	43	18	23	28	....	....	771	5	2,102	3,710	3,176	3,404
Dec	20	24	01	....	15	....	....	301	1	577	3,408	....	....
Year	11	67	01	....	24	....	....	979	....	24,989	4,301	....	....
DECEMBER 1986 9400 CALLS													
Apr	15	15B	12	15	13	....	....	57	....	69	69	12	69
May	.14	19	05	07	11	....	....	160	....	324	284	69	284
Jne	.07	16	05A	14	09	....	....	23	....	69	312	281	312
Jly	.15	19	08	12	.13	....	....	415	....	2,601	1,477	577	1,385
Aug	15	45	09	44	20	....	....	1,314	78	10,726	4,549	1,429	4,018
Sep	43	46	12	22	22	....	....	3,908	205	23,294	7,555	3,445	7,422
Oct	23	37	09	21	21	....	....	2,600	55	20,473	8,691	6,071	8,187
Nov	21	24	05	05	10	....	....	2,478	273	23,998	12,187	8,143	11,497
Dec	.04	05	CAB	CAB	01	....	....	1,696	....	7,014	10,687	....	....
Year	15	46	CAB	CAB	13	....	....	3,908	..	88,568	12,187	....	....
DECEMBER 1986 9425 CALLS													
Apr	11	16	10A	11	11	....	....	65	....	194	126	30	126
May	10	11	04	04	07	....	....	85	....	126	134	119	124
Jne	04	09B	03	09	05	....	....	288	....	642	618	88	618
Jly	10	11	04	06	07	....	..	170	....	851	996	718	996
Aug	08	29	04	27	11	....	....	1,727	....	6,992	3,957	1,006	3,957
Sep	25	30	06	12	.12	....	....	2,229	279	16,772	7,810	3,308	7,810
Oct	13	21	04	09	10	....	....	3,340	345	29,973	10,830	8,215	10,830
Nov	.09	11	01	01	03	....	....	2,671	32	19,944	13,885	11,390	13,429
Dec	.01	01	CAB	CAB	.00	....	....	507	188	1,636	13,700	13,485	13,485
Year	11	30	CAB	CAB	.07	....	....	3,340	....	77,130	13,885	30	13,485
DECEMBER 1986 9450 CALLS													
May	04	04	04	02	.02	....	....	10	....	10	10	10	10
Jne	02	05	02	05	02	....	....	15	....	25	35	10	35
Jly	06	07	02	03	04	....	....	1,005	....	1,417	1,246	1,020	1,246
Aug	02	17	02	15	05	....	....	2,178	....	6,071	3,280	1,246	3,280
Sep	.15	17	03	06	06	....	....	3,004	45	15,328	7,986	3,478	7,986
Oct	07	10	01	03	04	....	....	2,016	17	17,902	11,709	7,840	11,089
Nov	.04	04	CAB	CAB	00	....	....	1,015	2	3,338	11,513	11,080	11,080
Dec	CAB	01	CAB	CAB	00	....	....	36	....	50	11,110	11,001	11,001
Year	.04	17	CAB	CAB	02	....	....	3,004	....	44,141	11,709	10	11,001
DECEMBER 1986 9475 CALLS													
Jly	03	03	.02	01	.01	....	....	10	....	10	10	....	10
Aug	.04	09	03	08	.02	....	..	259	....	749	704	10	704
Sep	07	09	02	03	03	....	....	546	....	2,871	2,348	941	2,338
Oct	.03	05	01	01	.02	....	....	635	....	4,245	3,012	2,124	2,621
Nov	.01	.01	CAB	CAB	.00	....	....	319	....	454	2,843	2,640	2,818
Dec	CAB	CAB	CAB	CAB	.00	....	....	90	65	155	2,753	2,663	2,663
Year	.03	09	CAB	CAB	.01	....	....	635	....	8,484	3,012	....	2,663
DECEMBER 1986 9500 CALLS													
Aug	.02	03	.02	03	.02	....	....	100	....	160	160	100	160
Sep	.04	.04	.01	02	.01	....	....	45	....	170	302	180	302
Oct	.01	02	CAB	CAB	.00	....	....	99	....	203	376	302	368
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	368	368	368
Dec	CAB	CAB	CAB	CAB	.00	....	....	10	....	10	368	358	358
Year	.02	04	CAB	CAB	.00	....	....	100	....	543	376	100	358
DECEMBER 1986 9525 CALLS													
Aug	.01	.01	.01	.01	.01	....	....	1	....	1	1	1	1
Sep	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Oct	CAB	.01	CAB	CAB	.00	....	....	1	....	1	2	1	1
Nov	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1	1	1
Year	.01	.01	CAB	CAB	.00	....	....	1	....	2	2	1	1
MARCH 1987 9250 CALLS													
May	.75	.80B	.59	.54	.66	....	....	41	..	60	52	5	52
Jne	.50	.83B	.48A	.88	.66	....	....	230	....	540	382	52	382
Jly	.94	1.07B	.87A	1.08	.95	....	....	26	....	40	420	382	418
Aug	1.12	1.66B	1.07A	1.77	1.30	....	....	63	....	88	418	354	354
Sep	1.75	1.75	1.25A	1.40	1.36	....	....	8	....	8	351	331	331
Oct	1.67	1.67	1.42A	1.60	1.50	....	....	5	....	5	331	328	328
Nov	1.60	1.66	1.40A	1.57	1.52	....	....	15	....	20	328	46	46
Dec	....	1.65B	1.40A	1.39	1.47	....	....	....	....	....	46	39	39
Year	.75	1.75	.48A	1.39	1.17	....	....	230	....	761	420	5	39

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
MARCH 1987 9275 CALLS													
Jne	.38	72B	.38	.72	.56	....	....	80	....	136	136	....	136
Jly	.79	.89B	.72A	.89	.79	....	....	7	....	6	144	136	144
Aug	.88	1.41B	.87	1.52	1.09	....	....	38	....	69	156	121	121
Sep	1.36	1.39B	1.09A	1.18	1.14	....	....	1	....	1	121	121	121
Oct	....	1.39B	1.16A	1.35	1.26	....	....	....	....	....	121	120	120
Nov	....	....	1.15A	1.32	1.27	....	....	....	....	....	120	32	32
Dec	....	1.40B	1.15A	1.14	1.22	....	....	....	....	....	32	32	32
Year	.38	1.41B	.38	1.14	1.04	....	....	80	....	214	156	....	32
MARCH 1987 9300 CALLS													
Apr	.52	.69B	.45A	.51	.55	....	....	85	....	95	85	75	85
May	.49	.51	.33A	.33	.42	....	....	160	....	394	328	85	308
Jne	.26	.57	.26	.58	.42	....	....	225	....	526	692	303	692
Jly	.57	.73	.55	.72	.63	....	....	180	....	327	764	692	764
Aug	.65	1.16B	.65	1.28	.90	....	....	42	....	61	772	760	764
Sep	1.26	1.26	.83A	.98	.94	....	....	5	....	11	765	765	765
Oct	1.17	1.17	.95A	1.12	1.04	....	....	....	....	....	765	764	764
Nov	1.10	1.10	.94A	1.07	1.04	....	....	20	....	27	764	110	110
Dec	....	1.15B	.92A	.89	.97	....	....	....	....	....	110	110	110
Year	.52	1.26	.26	.89	.76	....	....	225	....	1,461	772	75	110
MARCH 1987 9325 CALLS													
Apr	.42	.54B	.35A	.40	.43	....	....	1	....	1	1	1	1
May	.28	.32B	.25A	.25	.32	....	....	3	....	3	4	1	4
Jne	.36	.42B	.22A	.45	.32	....	....	25	....	45	49	4	49
Jly	.49	.60	.46	.56	.49	....	....	50	....	119	103	49	78
Aug	.74	.95B	.48A	1.05	.71	....	....	8	....	8	78	71	71
Sep	.71	.94B	.64A	.78	.75	....	....	4	....	7	73	71	73
Oct	1.00	1.00	.74A	.89	.83	....	....	2	....	2	73	71	71
Nov	.78	.78	.73A	.84	.81	....	....	2	....	2	71	70	70
Dec	.75	.81B	.68A	.66	.73	....	....	2	....	2	70	68	68
Year	.42	1.00	.22A	.66	.59	....	....	50	....	189	103	1	68
MARCH 1987 9350 CALLS													
Mar	.12	.16B	.11A	.17	.13	....	....	80	....	121	101	....	101
Apr	.27	.40B	.26A	.30	.28	....	....	45	....	60	140	100	140
May	.28	.30	.18A	.18	.24	....	....	50	....	125	170	140	170
Jne	.16	.33	.16	.34	.23	....	....	225	....	817	596	170	569
Jly	.36	.43B	.28	.42	.36	....	....	255	....	775	725	619	651
Aug	.39	.76B	.36	.85	.55	....	....	200	....	277	651	560	598
Sep	.83	.85B	.49A	.60	.57	....	....	60	....	268	614	553	610
Oct	.61	.74	.49	.68	.63	....	....	75	....	100	668	603	665
Nov	.67	.70B	.53A	.62	.61	....	....	35	....	97	673	652	653
Dec	.57	.68	.43A	.45	.52	....	....	100	....	158	667	523	523
Year	.12	.85B	.11A	.45	.41	....	....	255	....	2,798	725	....	523
MARCH 1987 9375 CALLS													
Apr	.11	.30B	.11	.22	.20	....	....	20	....	20	20	20	20
May	.22	.22	.16A	.14	.17	....	....	60	....	80	80	20	75
Jne	.14	.25	.14	.24	.17	....	....	50	....	163	145	75	145
Jly	.27	.28B	.25A	.31	.26	....	....	50	....	66	187	145	186
Aug	.24	.58B	.24	.65	.41	....	....	120	....	182	271	186	263
Sep	.64	.66B	.35A	.44	.42	....	....	101	....	402	376	217	376
Oct	.56	.57B	.33	.49	.46	....	....	50	....	115	376	342	357
Nov	.53	.53	.32	.42	.42	....	....	194	....	696	636	355	572
Dec	.38	.49	.24	.26	.32	....	....	487	....	1,283	997	622	985
Year	.11	.66B	.11	.26	.31	....	....	487	....	3,007	997	20	985
MARCH 1987 9400 CALLS													
Jne	.14	.16B	.14	.17	.15	....	....	200	....	200	200	200	200
Jly	.18	.23	.16A	.21	.18	....	....	305	....	969	665	364	379
Aug	.16	.47B	.16	.48	.29	....	....	200	....	503	590	404	568
Sep	.48	.49B	.21	.31	.30	....	....	387	....	1,161	1,127	566	1,124
Oct	.34	.43	.21	.34	.32	....	....	296	....	2,048	1,976	1,106	1,976
Nov	.34	.35B	.21	.26	.27	....	....	667	2	3,640	3,074	1,941	3,074
Dec	.23	.31B	.11	.13	.18	....	....	1,403	35	13,775	6,518	3,176	6,518
Year	.14	.49B	.11	.13	.24	....	....	1,403	....	22,296	6,518	200	6,518
MARCH 1987 9425 CALLS													
Apr	.15	.15	.11A	.12	.12	....	....	25	....	44	44	25	44
May	.12	.13	.10A	.07	.09	....	....	20	....	35	79	44	75
Jne	.07	.10B	.04A	.09	.06	....	....	11	....	30	71	62	63
Jly	.12	.15	.10	.15	.12	....	....	75	....	186	202	83	202
Aug	.12	.37B	.12A	.35	.19	....	....	45	....	258	246	161	246
Sep	.25	.30	.14	.21	.20	....	....	224	....	590	595	234	584
Oct	.23	.30B	.14	.22	.21	....	....	300	2	1,855	1,385	600	1,385
Nov	.24	.24	.12	.14	.16	....	....	1,337	20	8,537	4,511	1,321	4,511
Dec	.13	.19	.05	.05	.08	....	....	2,211	6	12,989	6,652	4,924	6,584
Year	.15	.37B	.04A	.05	.13	....	....	2,211	....	24,524	6,652	25	6,584

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.24	.24	.22	.23	.23	....	....	2	2	2	2	2	2
Sep.	.22	.23B	.09	.14	.12	....	....	233	....	744	532	22	532
Oct.	.14	.19	.07	.13	.13	....	....	519	....	1,915	1,271	581	1,271
Nov.	.14	.14	.06	.07	.08	....	....	1,768	....	5,508	3,907	1,206	3,907
Dec.	.07	.10	.02	.02	.03	....	....	1,795	....	8,603	6,512	3,792	6,512
Year	.24	.24	.02	.02	.11	....	....	1,795	....	16,772	6,512	2	6,512

MARCH 1987 9475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.11	.11	.05	.08	.08	....	....	59	....	243	86	5	86
Oct.	.10	.12	.04	.07	.07	....	....	365	....	1,182	645	86	645
Nov.	.07	.08	.03	.03	.04	....	....	1,050	....	2,782	2,283	647	2,283
Dec.	.03	.04	.01	.01	.01	....	....	576	....	3,436	3,383	2,283	3,383
Year	.11	.12	.01	.01	.05	....	....	1,050	....	7,643	3,383	5	3,383

MARCH 1987 9500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.09	.09	.09	.09	.09	....	....	25	25	25	25	25	25
Sep.	.09	.09	.04	.04	.04	....	....	42	....	82	85	45	85
Oct.	.05	.06	.02	.04	.04	....	....	800	....	2,307	1,979	885	1,755
Nov.	.03	.03	.02	.02	.02	....	....	78	....	392	1,755	1,674	1,725
Dec.	.01	.01	CAB	CAB	.00	....	....	55	....	119	1,802	1,726	1,792
Year	.09	.09	CAB	CAB	.03	....	....	800	....	2,925	1,979	25	1,792

MARCH 1987 9525 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.02	.03	.01	.02	.02	....	....	500	....	708	658	500	658
Nov.	.02	.02	.02	.01	.01	....	....	4	..	4	658	654	654
Dec.	CAB	.01	CAB	CAB	.00	....	....	29	....	30	654	648	648
Year	.02	.03	CAB	CAB	.01	....	....	500	....	742	658	500	648

JUNE 1987 9250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	1.08	1.48B	1.08	1.58	1.29	....	....	21	....	45	24	13	13
Sep.	....	1.42B	1.16A	1.26	1.21	....	....	....	....	....	13	13	13
Oct.	....	1.49B	1.43A	1.40	1.33	....	....	....	....	....	13	13	13
Nov.	1.41	1.41	1.29A	1.51	1.41	....	....	3	....	3	13	3	3
Dec.	....	1.60B	1.45A	1.36	1.46	....	....	....	....	....	3	3	3
Year	1.08	1.60B	1.08	1.36	1.34	....	....	21	....	48	24	3	3

JUNE 1987 9275 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.88	1.19B	.88	1.36	1.09	....	....	15	....	30	15	....	15
Sep.	....	1.22B	.98A	1.07	1.03	....	....	....	....	....	15	15	15
Oct.	....	1.28B	1.22A	1.19	1.12	....	....	....	....	....	15	15	15
Nov.	....	1.14B	1.08A	1.26	1.19	....	....	....	....	....	15	15	15
Dec.	....	1.35B	1.21A	1.11	1.21	....	....	....	....	....	15	15	15
Year	.88	1.35B	.88	1.11	1.12	....	....	15	....	30	15	....	15

JUNE 1987 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.47	.50	.46	.51	.49	....	....	22	3	40	33	15	32
Jly.	.57	.67	.50	.69	.59	....	....	21	....	59	80	33	80
Aug.	.66	1.03	.66	1.16	.84	....	....	42	....	109	117	60	60
Sep.	1.11	1.14B	.81A	.89	.85	....	....	4	....	4	62	58	58
Oct.	.94	1.07B	.88A	1.00	.94	....	....	40	....	46	80	58	76
Nov.	1.01	1.01	.90A	1.05	.99	....	....	4	....	4	76	76	76
Dec.	....	1.04B	.97A	.89	.99	....	....	....	....	....	76	76	76
Year	.47	1.14B	.46	.89	.81	....	....	42	....	262	117	15	76

JUNE 1987 9325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.30	.37	.30	.40	.37	....	....	13	....	43	40	....	40
Jly.	.43	.56B	.40	.55	.46	....	....	50	....	88	94	40	94
Aug.	.67	.82B	.54A	.96	.68	....	....	18	....	24	94	94	94
Sep.	....	.85B	.65A	.73	.69	....	....	....	....	....	94	94	94
Oct.	....	.87B	.70A	.82	.76	....	....	....	....	....	94	94	94
Nov.	....	.84B	.72A	.85	.80	....	....	....	....	....	94	94	94
Dec.	....	.80B	.76A	.69	.79	....	....	....	....	....	94	94	94
Year	.30	.87B	.30	.69	.65	....	....	50	....	155	94	....	94

JUNE 1987 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.25	.32B	.25	.31	.27	....	....	25	....	80	40	12	30
Jly.	.37	.43	.28	.43	.36	....	....	250	....	358	310	30	302
Aug.	.39	.68B	.38	.78	.54	....	....	32	....	60	357	302	357
Sep.	.58	.68B	.51	.58	.54	....	....	50	....	74	381	357	381
Oct.	.59	.69B	.50A	.65	.61	....	....	11	....	21	391	385	385
Nov.	.64	.64	.56A	.67	.63	....	....	10	....	19	385	373	377
Dec.	.63	.64B	.57A	.52	.60	....	....	9	....	9	368	368	368
Year	.25	.69B	.25	.52	.50	....	....	250	....	621	391	12	368

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.31	.48B	.28	.61	.43	....	....	250	....	325	285	250	285
Sep.	.42	.53B	.39A	.44	.42	....	....	30	....	33	318	285	318
Oct.	....	.56B	.40A	.50	.46	....	....	....	....	....	318	318	318
Nov.	.47	.50B	.42A	.50	.47	....	....	85	....	150	318	218	218
Dec.	.49	.49	.40A	.35	.44	....	....	100	....	175	248	198	201
Year	.31	.56B	.28	.35	.44	....	....	250	....	683	318	198	201

JUNE 1987 9400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.22	.46	.21	.47	.32	....	....	110	....	340	211	20	211
Sep.	.31	.40B	.27A	.33	.31	....	....	165	....	354	286	161	286
Oct.	.36	.44	.27A	.37	.34	....	....	100	....	421	509	286	509
Nov.	.37	.39	.30	.36	.35	....	....	240	....	980	1,000	603	1,000
Dec.	.32	.39B	.23	.23	.29	....	....	324	....	1,802	1,730	986	1,730
Year	.22	.46	.21	.23	.32	....	....	324	....	3,897	1,730	20	1,730

JUNE 1987 9425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.16	.36	.15A	.34	.24	....	....	57	....	141	104	5	104
Sep.	.23	.29B	.20	.25	.22	....	....	52	....	109	104	62	84
Oct.	.29	.32	.20	.26	.25	....	....	101	....	231	278	84	278
Nov.	.23	.27	.22A	.25	.24	....	....	185	....	390	313	205	262
Dec.	.22	.27	.14	.14	.19	....	....	120	....	749	697	262	697
Year	.16	.36	.14	.14	.22	...	....	185	....	1,620	697	5	697

JUNE 1987 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.18	.20	.12	.17	.15	....	....	50	....	89	79	40	79
Oct.	.14	.24B	.14	.18	.17	....	....	20	....	24	99	79	95
Nov.	.16	.17	.14	.15	.16	....	....	125	....	475	565	95	565
Dec.	.14	.16	.08	.08	.11	....	....	160	....	756	1,021	565	1,021
Year	.18	.24B	.08	.08	.14	....	....	160	....	1,344	1,021	40	1,021

JUNE 1987 9475 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.11	.14	.09A	.12	.10	....	....	58	....	65	51	48	51
Oct.	.11	.14B	.11	.12	.12	....	....	22	....	22	73	51	73
Nov.	.10	.10	.09A	.10	.10	....	....	250	....	280	281	73	281
Dec.	.07	.07	.06A	.04	.06	....	....	892	....	1,037	1,276	281	1,276
Year	.11	.14	.06A	.04	.09	....	....	892	....	1,404	1,276	48	1,276

JUNE 1987 9500 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.07	.07	.05	.06	.06	....	....	30	....	50	25	20	20
Dec.	.05	.05	.04	.02	.04	....	....	3	....	5	23	20	23
Year	.07	.07	.04	.02	.05	....	....	30	....	55	25	20	23

SEPTEMBER 1987 9300 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.69	.69	.67	.77	.71	....	....	30	....	30	30	....	30
Oct.	.78	.91B	.72A	.89	.83	....	....	10	....	10	40	30	40
Nov.	....	....	.81A	.98	.91	....	....	....	....	....	40	40	40
Dec.	....	1.04B	.94A	.91	.97	....	....	....	....	....	40	40	40
Year	.69	1.04B	.67	.91	.85	....	....	30	....	40	40	....	40

SEPTEMBER 1987 9325 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.65	.65	.59	.63	.62	....	....	5	....	10	10	....	10
Oct.	.62	.75B	.58A	.74	.68	....	....	45	....	50	55	10	55
Nov.	....	....	.66A	.80	.74	....	....	....	....	....	55	55	55
Dec.	....	.86B	.77A	.73	.79	....	....	....	....	....	55	55	55
Year	.65	.86B	.58A	.73	.70	....	....	45	....	60	55	....	55

SEPTEMBER 1987 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.61	.61	.46A	.59	.54	....	....	10	....	10	10	10	10
Nov.	.60	.63	.53A	.64	.60	....	....	85	....	152	162	10	162
Dec.	....	.70B	.61A	.57	.63	....	....	....	....	....	162	162	162
Year	.61	.70B	.46A	.57	.59	....	....	85	....	162	162	10	162

SEPTEMBER 1987 9375 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.49	.52	.45A	.43	.48	....	....	100	....	151	136	1	136
Year	.49	.52	.45A	.43	.48	....	....	100	....	151	136	1	136

SEPTEMBER 1987 9400 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.24	.31	.24	.31	.27	....	....	40	....	100	100	....	100
Oct.	.28	.37	.24	.36	.33	....	....	50	....	113	120	92	120
Nov.	.37	.40	.31A	.3	.35	....	....	129	....	344	361	231	361
Dec.	.41	.41B	.30	.32	.35	....	....	100	....	333	465	361	460
Year	.24	.41B	.24	.32	.32	....	....	129	....	890	465	....	460

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9425 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	.23	.28	.23	.27	.26	....	....	350	....	480	470	90	470
Dec.....	.25	.30	.21A	.22	.25	....	....	125	....	301	730	470	730
Year....	.23	.30	.21A	.22	.25	....	....	350	....	781	730	90	730

SEPTEMBER 1987 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.....	.21	.21	.16A	.19	.17	....	....	30	....	30	30	30	30
Nov.....	.18	.18	.17A	.19	.18	....	....	10	....	20	50	30	50
Dec.....	.19	.20	.15	.15	.17	....	....	25	....	110	150	50	135
Year....	.21	.21	.15	.15	.17	....	....	30	....	160	150	30	135

DECEMBER 1987 9350 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.56	.56	.56	.54	.57	....	....	1	....	1	1	....	1
Year....	.56	.56	.56	.54	.57	....	....	1	....	1	1	....	1

DECEMBER 1987 9450 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.16	.17B	.16	.16	.17	....	....	10	....	10	10	10	10
Year....	.16	.17B	.16	.16	.17	....	....	10	....	10	10	10	10

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8700 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	315	315	315
Feb.	CAB	....	CAB	CAB	.00	....	....	....	....	....	315	315	315
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	315	315	315
Year	....	....	CAB	CAB	.00	....	....	....	....	....	315	315	315

MARCH 1986 8750 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	360	360	360
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	360	360	360
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	360	360	360
Year	....	....	CAB	CAB	.00	....	....	....	....	....	360	360	360

MARCH 1986 8800 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	170	170	170
Year	....	....	CAB	CAB	.00	....	....	....	....	....	170	170	170

MARCH 1986 8850 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	256	256	256
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	256	247	247
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	247	247	247
Year	....	....	CAB	CAB	.00	....	....	....	....	....	256	247	247

MARCH 1986 8900 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	467	447	447
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	447	447	447
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	447	447	447
Year	....	....	CAB	CAB	.00	....	....	....	....	....	467	447	447

MARCH 1986 8950 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	933	933	933
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	933	883	933
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	933	933	933
Year	....	....	CAB	CAB	.00	....	....	....	....	....	933	883	933

MARCH 1986 9000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	.01	CAB	CAB	.00	....	....	20	....	20	467	456	456
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	456	456	456
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	456	456	456
Year	...	.01	CAB	CAB	.00	....	....	20	....	20	467	456	456

MARCH 1986 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	CAB	.01	CAB	CAB	.00	....	....	120	....	130	1,855	1,734	1,734
Feb.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,734	1,734	1,734
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,734	1,734	1,734
Year	....	.01	CAB	CAB	.00	....	....	120	....	130	1,855	1,734	1,734

MARCH 1986 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.02	.04	.01	.01	.01	....	....	302	....	1,222	3,228	2,953	3,219
Feb.	.01	.01	CAB	CAB	.00	....	....	312	38	812	3,483	2,868	2,895
Mar.	CAB	CAB	CAB	CAB	.00	....	....	8	....	15	2,895	2,880	2,880
Year	.02	.04	CAB	CAB	.00	....	....	312	....	2,049	3,483	2,868	2,880

MARCH 1986 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.05	.14	.02	.02	.06	....	....	1,434	1	9,234	5,608	4,595	5,178
Feb.	.03	.05	.01	.01	.01	....	....	550	....	2,653	5,215	4,522	4,522
Mar.	CAB	.01	CAB	CAB	.00	....	....	85	....	215	4,517	4,399	4,422
Year	.05	.14	CAB	CAB	.02	....	....	1,434	....	12,102	5,608	4,399	4,422

MARCH 1986 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.15	.37B	.09	.10	.20	....	....	3,733	509	22,778	5,304	3,703	5,274
Feb.	.09	.24	.01	.03	.09	....	....	2,063	251	15,052	6,532	5,425	6,482
Mar.	.03	.03	CAB	CAB	.00	....	....	426	....	835	6,585	6,311	6,311
Year	.15	.37B	CAB	CAB	.09	....	....	3,733	....	38,665	6,585	3,703	6,311

MARCH 1986 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.39	.76	.34A	.42	.53	....	....	434	....	2,937	1,408	871	1,055
Feb.	.43	.65B	.26	.30	.45	....	....	305	....	657	1,160	781	833
Mar.	.28	.28	.01	....	.08	....	....	1,302	5	2,933	2,411	....	....
Year	.39	.76	.01	....	.35	....	....	1,302	....	6,527	2,411	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9300 PUTS

ctivity onth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
an....	.98	1.20B	.80A	.88	.98	....	....	2	....	2	2	2	2
eb.....	....	1.14B	.84A	.77	.93	....	....	....	....	....	2	2	2
ar.....	....	....	.47A	.47	.58	....	....	....	....	....	2	....	....
ear....	.98	1.20B	.47A	.47	.83	....	....	2	....	2	2	....	....

JUNE 1986 8950 PUTS

ctivity onth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
an.....	.02	.02	.01	.01	.01	....	....	1	....	2	665	664	665
eb.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
ar.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
pr.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
ay.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
ne.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	665	665	665
ear....	.02	.02	CAB	CAB	.00	....	....	1	....	2	665	664	665

JUNE 1986 9000 PUTS

ctivity onth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
an.....	.03	.04B	.01	.01	.02	....	....	61	....	116	595	494	545
eb.....	.02	.02	CAB	CAB	.00	....	....	50	....	90	565	545	545
ar.....	CAB	CAB	CAB	CAB	.00	....	....	10	....	10	545	545	545
pr.....	CAB	CAB	CAB	CAB	.00	....	....	4	....	4	545	545	545
ay.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	545	545	545
ne.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	545	545	545
ear....	.03	.04B	CAB	CAB	.00	....	....	61	....	220	595	494	545

JUNE 1986 9050 PUTS

ctivity onth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
an.....	.02	.11	.02	.03	.04	....	....	160	....	525	861	550	861
eb.....	.02	.03B	.01	.01	.01	....	....	150	....	235	767	682	687
ar.....	CAB	.01	CAB	CAB	.00	....	....	25	....	35	687	662	662
pr.....	CAB	CAB	CAB	CAB	.00	....	....	42	....	42	662	655	655
ay.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	655	655	655
ne.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	655	655	655
ear....	.02	.11	CAB	CAB	.00	....	....	160	....	837	861	550	655

JUNE 1986 9100 PUTS

ctivity onth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
an	.08	.20	.05	.06	.10	....	....	809	....	3,209	2,307	1,286	2,307
eb.....	.06	.08	.01	.01	.03	....	....	223	....	1,191	2,740	2,298	2,608
ar.....	.01	.01	CAB	CAB	.00	....	....	208	....	342	2,752	2,558	2,752
pr.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,752	2,721	2,721
ay.....	CAB	.01	CAB	CAB	.00	....	....	300	....	308	2,726	2,642	2,642
ne.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,642	2,640	2,640
ear....	.08	.20	CAB	CAB	.02	....	....	809	....	5,050	2,752	1,286	2,640

JUNE 1986 9150 PUTS

ctivity onth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
an.....	.16	.40	.13	.13	.21	....	....	1,141	74	8,150	4,197	1,807	4,197
eb.....	.12	.20	.02	.04	.08	....	....	682	26	3,807	4,714	4,049	4,682
ar.....	.04	.04	CAB	CAB	.01	....	....	628	....	2,012	5,011	4,680	5,011
pr.....	CAB	.01	CAB	CAB	.00	....	....	5	....	5	5,009	5,006	5,007
ay.....	CAB	.01	CAB	CAB	.00	....	....	65	....	88	5,007	4,980	4,980
ne.....	CAB	....	CAB	CAB	.00	....	....	29	....	64	5,001	....	....
ear....	.16	.40	CAB	CAB	.05	....	....	1,141	....	14,126	5,011	....	....

JUNE 1986 9200 PUTS

ctivity onth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
an.....	.36	.64B	.27	.29	.42	....	....	593	....	3,560	1,675	812	1,542
eb.....	.30	.41B	.10	.11	.22	....	....	1,655	190	11,844	3,823	1,685	3,823
ar.....	.11	.11	.01	.01	.04	....	....	947	4	6,405	4,359	3,850	4,131
pr.....	.01	.01	CAB	CAB	.00	....	....	184	....	839	4,102	3,634	3,634
ay.....	CAB	.01	CAB	CAB	.00	....	....	21	....	71	3,634	3,590	3,590
ne.....	CAB	CAB	CAB	CAB	.00	....	....	28	....	30	3,590	3,562	3,562
ear....	.36	.64B	CAB	CAB	.11	....	....	1,655	....	22,749	4,359	812	3,562

JUNE 1986 9225 PUTS

ctivity onth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	.01	.02	CAB	CAB	.00	....	....	69	....	236	95	2	30
May.....	CAB	.01	CAB	CAB	.00	....	....	29	....	71	81	30	81
ine.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	81	81	81
Year....	.01	.02	CAB	CAB	.00	....	....	69	....	309	95	2	81

JUNE 1986 9250 PUTS

ctivity onth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	.85	.97B	.53A	.59	.73	....	....	240	....	357	290	105	275
Feb.....	.59	.75B	.26	.31	.50	....	....	604	....	2,133	1,028	315	1,028
Mar.....	.30	.30	.03	.03	.13	....	....	1,614	174	13,092	6,094	1,443	6,094
Apr.....	.02	.05	CAB	.01	.01	....	....	957	....	4,831	5,811	4,437	4,448
May.....	.02	.04	CAB	CAB	.01	....	....	2,546	....	4,207	4,613	3,772	3,775
Jne.....	.01	.01	CAB	CAB	.00	....	....	670	5	779	3,782	3,740	3,777
Year....	.85	.97B	CAB	CAB	.23	....	....	2,546	....	25,399	6,094	105	3,777

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.07	.10	.01	.04	.03	....	....	1,222	5	6,959	2,536	979	2,121
May.	.04	.12	.02	.04	.04	....	....	1,489	....	6,464	3,448	2,278	2,937
Jne.	.03	.05	.01	....	.02	....	....	632	9	1,778	3,134	2,814	2,858
Year	.07	.12	.01	....	.03	....	....	1,489	....	15,201	3,448	979	2,858

JUNE 1986 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.62	.62	.62	.64	.64	....	....	3	3	3	3	3	3
Mar.	.49	.59B	.16	.16	.38	....	....	1,019	....	3,316	2,462	3	2,462
Apr.	.13	.20	.02	.08	.08	....	....	1,746	28	15,467	4,396	2,500	4,396
May.	.09	.26	.03	.13	.11	....	....	1,306	62	11,724	6,228	4,451	5,845
Jne.	.12	.19	.01	....	.10	....	....	1,079	73	3,976	6,183	....	....
Year	.62	.62	.01	....	.26	....	....	1,746	....	34,486	6,228	....	....

JUNE 1986 9325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.25	.33B	.06	.18	.17	....	....	1,852	....	13,959	3,509	3	3,207
May.	.21	.45	.08	.34	.25	....	....	1,568	5	7,253	4,332	2,983	3,365
Jne.	.32	.42	.27A	....	.32	....	....	98	3	482	3,367	....	....
Year	.25	.45	.06	....	.24	....	....	1,852	....	21,694	4,332	....	....

JUNE 1986 9350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.79	.81B	.53A	.51	.71	....	....	75	....	82	75	2	75
Apr.	.29	.55B	.13	.34	.32	....	....	1,418	....	5,080	2,460	75	2,257
May.	.38	.67B	.20	.57	.45	....	....	650	....	1,780	2,259	1,492	1,492
Jne.	.61	.61	.51	....	.56	....	....	100	....	120	1,492	....	....
Year	.79	.81B	.13	....	.51	....	....	1,418	....	7,062	2,460	....	....

JUNE 1986 9375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.40	.72	.26	.55	.46	....	....	122	....	591	343	20	269
May.	.56	.86B	.42A	.82	.67	....	....	100	....	185	249	233	233
Jne.	.85	.85	.77A	....	.81	....	....	3	....	3	233	....	....
Year	.40	.86B	.26	....	.64	....	....	122	....	779	343	....	....

JUNE 1986 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.45	.76B	.45	.79	.74	....	....	1	....	2	1	....	....
Year	.45	.76B	.45	.79	.74	....	....	1	....	2	1	....	....

SEPTEMBER 1986 8950 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	.08B	....	.02	.04	....	....	....	....	....	324	321	321
Feb.	.02	.02	CAB	CAB	.01	....	....	20	....	21	341	321	341
Mar.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
May.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	341	341	341
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	341	341	341
Year	.02	.08B	CAB	CAB	.00	....	....	20	....	22	341	321	341

SEPTEMBER 1986 9000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.07	.14	.06A	.05	.09	....	....	75	....	200	576	573	573
Feb.	.02	.05B	.02	.02	.02	....	....	1	....	1	573	572	572
Mar.	.02	.02	CAB	CAB	.01	....	....	100	....	101	572	476	477
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
May.	CAB	.01	CAB	CAB	.00	....	....	79	....	79	477	477	477
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	477	477	477
Year	.07	.14	CAB	CAB	.01	....	....	100	....	381	576	476	477

SEPTEMBER 1986 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.13	.27	.10A	.10	.16	....	....	215	....	610	783	410	783
Feb.	.08	.10B	.02	.03	.05	....	....	94	....	370	803	624	630
Mar.	.03	.03	.02	.01	.02	....	....	325	....	329	630	555	557
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
May.	CAB	.01	CAB	CAB	.00	....	....	42	....	42	557	557	557
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
Jly.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	557	557	557
Year	.13	.27	CAB	CAB	.02	....	....	325	....	1,351	803	410	557

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9100 PUTS

tivity nth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
n.	.21	.43	.16	.18	.27	....	....	296	....	1,180	745	599	716
b.	.13	.19B	.05	.06	.11	....	....	123	....	267	789	716	789
r.	.06	.07	.01	.02	.03	....	....	180	....	541	809	627	637
r.	.01	.01	CAB	CAB	.00	....	....	50	....	65	671	646	646
y.	CAB	.01	CAB	CAB	.00	....	....	2,063	....	2,637	2,407	646	2,407
e.	.02	.02	CAB	CAB	.00	....	....	74	....	74	2,479	2,407	2,474
.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,474	2,474	2,474
g.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,477	2,474	2,474
p.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,474	2,474	2,474
ar.	.21	.43	CAB	CAB	.04	....	....	2,063	....	4,764	2,479	599	2,474

SEPTEMBER 1986 9150 PUTS

tivity nth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
n.	.32	.63	.31	.31	.43	....	....	250	....	873	554	300	467
b.	.25	.36B	.10	.12	.22	....	....	300	....	1,082	886	465	839
r.	.12	.12	.03	.03	.06	....	....	248	....	1,151	1,057	786	1,007
r.	.02	.03	.01	.03	.02	....	....	86	....	416	982	854	854
y.	.04	.05	.02	.04	.03	....	....	26	....	38	1,084	853	860
e.	.04	.06	CAB	CAB	.02	....	....	93	....	205	860	767	774
.	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	774	771	771
g.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	771	771	771
p.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	771	769	769
ar.	.32	.63	CAB	CAB	.08	....	....	300	....	3,768	1,084	300	769

SEPTEMBER 1986 9175 PUTS

tivity nth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
e.	.05	.06	CAB	CAB	.02	....	....	65	....	65	65	65	65
.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	65	65	65
g.	CAB	.01	CAB	CAB	.00	....	....	61	....	109	77	53	53
p.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	94	53	94
ar.	.05	.06	CAB	CAB	.00	....	....	65	....	174	94	53	94

SEPTEMBER 1986 9200 PUTS

tivity nth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
n.	.76	.83B	.50A	.52	.67	....	....	50	....	127	289	190	289
b.	.46	.58B	.21A	.23	.40	....	....	160	....	520	439	289	409
ar.	.21	.22B	.05	.05	.12	....	....	245	....	1,734	1,432	494	1,432
r.	.03	.08	.02	.06	.04	....	....	93	....	385	1,531	1,437	1,456
ay.	.05	.12	.05A	.09	.06	....	....	429	....	1,312	1,601	1,456	1,601
e.	.11	.14	.01	.01	.05	....	....	491	....	1,898	2,006	1,539	1,564
.	CAB	.01	CAB	CAB	.00	....	....	29	....	52	1,558	1,526	1,526
g.	CAB	.01	CAB	CAB	.00	....	....	19	....	53	1,526	1,478	1,478
p.	CAB	CAB	CAB	CAB	.00	....	....	5	....	5	1,478	1,476	1,478
ar.	.76	.83B	CAB	CAB	.14	....	....	491	....	6,086	2,006	190	1,478

SEPTEMBER 1986 9225 PUTS

tivity nth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
r.	.10	.10	.07	.08	.09	....	....	100	2	147	110	2	102
ay.	.08	.16	.04	.13	.09	....	....	230	....	1,233	560	127	560
e.	.13	.20	.01	.02	.08	....	....	373	....	2,510	1,706	565	1,377
.	.01	.01	CAB	CAB	.00	....	....	53	....	188	1,380	1,282	1,282
ug.	CAB	.01	CAB	CAB	.00	....	....	96	....	125	1,282	1,167	1,167
ep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,167	1,166	1,166
ear.	.10	.20	CAB	CAB	.04	....	....	373	....	4,203	1,706	2	1,166

SEPTEMBER 1986 9250 PUTS

tivity nth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
an.	.84	1.17B	.80A	.81	.98	....	....	10	....	11	22	17	21
eb.	.53	.95B	.52A	.43	.67	....	....	16	...	20	21	17	17
ar.	.39	.43B	.12A	.11	.25	....	....	325	....	1,455	823	42	823
pr.	.10	.15	.04	.12	.09	....	....	305	....	856	1,104	823	1,104
ay.	.12	.24	.07	.19	.14	....	....	929	....	3,705	2,498	1,106	2,498
ne.	.17	.30	.02	.03	.12	....	....	754	2	5,991	3,429	2,512	2,969
y.	.02	.03	CAB	CAB	.01	....	....	83	1	457	2,987	2,732	2,733
ug.	CAB	CAB	CAB	CAB	.00	....	....	61	....	80	2,731	2,640	2,640
ep.	CAB	CAB	CAB	CAB	.00	....	....	5	5	5	2,635	2,635	2,635
ear.	.84	1.17B	CAB	CAB	.25	....	....	929	....	12,580	3,429	17	2,635

SEPTEMBER 1986 9275 PUTS

tivity nth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
pr.	.13	.22B	.08	.17	.13	....	....	400	....	1,476	882	50	882
ay.	.21	.34	.10	.27	.20	....	....	892	....	4,168	2,354	882	2,354
ne.	.25	.41	.06	.05	.19	....	....	645	....	5,667	2,654	2,419	2,559
y.	.05	.05	CAB	CAB	.01	....	....	1,057	....	2,502	3,068	2,540	2,754
ug.	.01	.01	CAB	CAB	.00	....	....	41	1	46	2,754	2,709	2,709
ep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,709	2,709	2,709
ear.	.13	.41	CAB	CAB	.08	....	....	1,057	....	13,859	3,068	50	2,709

SEPTEMBER 1986 9300 PUTS

tivity nth	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
an.	1.17	1.58B	1.17	1.17	1.38	....	....	10	....	10	10	10	10
eb.	.97	1.35B	.69	.74	1.04	....	....	15	....	25	25	10	25
lar.	.70	.70	.28A	.26	.48	....	....	60	....	202	179	25	179
pr.	.21	.34	.09	.24	.20	....	....	989	....	3,887	1,801	237	1,801

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9300 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	.25	.48	.13	.40	.29	....	....	634	23	5,573	2,988	1,853	2,988
Jne.....	.38	.59	.08	.09	.28	....	....	866	47	6,492	4,362	3,265	4,360
Jly......	.08	.10	.01	.01	.03	....	....	7,336	1	13,910	11,014	3,619	10,624
Aug.....	.01	.01	CAB	CAB	.00	....	....	283	....	530	10,617	10,047	10,047
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	10,048	....	....
Year....	1.17	1.58B	CAB	CAB	.41	....	....	7,336	....	30,632	11,014	....	....

SEPTEMBER 1986 9325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	.34	46	15	.34	.29	....	....	200	....	1,197	613	11	551
May.....	.38	.63	.24	.55	.42	....	....	255	....	1,461	1,245	551	958
Jne.....	.69	.73B	.16	.15	.40	....	....	393	....	1,735	1,634	958	1,591
Jly......	.15	.18	.03	.03	.08	....	....	1,732	41	11,010	5,096	2,283	4,979
Aug.....	.03	.04	CAB	CAB	.01	....	....	220	15	1,422	5,071	4,773	4,773
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	49	....	49	4,773	4,724	4,724
Year....	.34	.73B	CAB	CAB	.20	....	....	1,732	....	16,874	5,096	11	4,724

SEPTEMBER 1986 9350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	.49	.61B	.22	.47	.39	....	....	335	....	1,157	572	150	439
May.....	.43	.75B	.36A	.74	.57	....	....	223	....	318	449	418	418
Jne.....	.49	.89B	.27	.27	.56	...	....	125	....	301	656	418	656
Jly......	.25	.29	.09	.10	.17	....	....	888	30	6,728	2,386	603	2,386
Aug.....	.10	.12	CAB	CAB	.03	....	....	1,803	41	7,262	4,114	2,412	4,062
Sep.....	CAB	.01	CAB	CAB	.00	....	....	7	....	18	4,062	....	....
Year....	.49	.89B	CAB	CAB	.28	....	....	1,803	....	15,764	4,114	....	....

SEPTEMBER 1986 9375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.....	.35	.75B	.27A	.63	.56	....	....	43	....	72	55	17	45
May.....	.68	.83	.48A	.94	.75	....	....	43	....	71	45	43	43
Jne.....	.98	1.10B	.43	.43	.74	....	....	103	....	124	115	43	115
Jly......	.43	.45B	.21	.24	.32	....	....	172	....	312	201	125	200
Aug.....	.27	.29	CAB	CAB	.11	....	....	1,515	....	5,369	2,136	180	2,136
Sep.....	CAB	.01	CAB	CAB	.00	....	....	245	....	388	2,233	....	....
Year....	.35	1.10B	CAB	CAB	.41	....	....	1,515	....	6,336	2,233	....	....

SEPTEMBER 1986 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	.44	.66B	.39A	.45	.50	....	....	7	....	10	10	7	10
Aug.....	.46	.48B	.01	.01	.22	....	....	762	....	5,278	3,234	10	3,022
Sep.....	.01	.09	CAB	CAB	.03	....	....	1,951	107	11,522	5,651	....	....
Year....	.44	.66B	CAB	CAB	.25	....	....	1,951	....	16,810	5,651	....	....

SEPTEMBER 1986 9425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	.67	.90B	.61A	.68	.72	....	....	30	....	30	30	15	15
Aug.....	.33	.71B	.05	.05	.42	....	....	507	....	1,318	1,010	15	1,010
Sep.....	.05	.30	.03	....	.20	....	....	742	15	2,514	1,634	....	....
Year....	.67	.90B	.03	....	.44	....	....	742	....	3,862	1,634	....	....

DECEMBER 1986 9000 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	.32	.32	.13A	.13	21	....	....	135	....	617	487	80	487
Feb.....	.09	.13B	.05	.05	.08	....	....	125	....	529	787	487	787
Mar.....	.04	.04	.01	.01	.03	...	....	75	....	221	802	752	797
Apr.....	.01	.01	.01	.01	.01	....	....	153	....	153	740	737	737
May.....	.03	.03	.03	.04	.02	....	....	140	....	140	737	737	737
Jne.....	.05	.05	.05	.01	.03	....	....	3	....	3	737	734	734
Jly......	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Aug.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Sep.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Oct.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Nov.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Dec.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	734	734	734
Year....	.32	.32	CAB	CAB	03	....	....	153	....	1,663	602	80	734

DECEMBER 1986 9050 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.....	.23	.45	.20	.21	.32	....	....	210	....	920	520	90	502
Feb.....	.17	.19B	.08	.08	.14	....	....	102	....	230	605	487	605
Mar.....	.07	.07	.03	.02	.05	....	....	270	....	401	605	370	370
Apr.....	.01	.01	.01	.02	01	....	....	25	....	80	370	370	370
May.....	.05	.05	.04A	.05	.03	....	....	223	....	223	370	370	370
Jne.....	.06	.06	.02A	.02	04	....	....	1	....	1	370	370	370
Jly......	.02	.02	.01	.01	.01	....	....	228	....	258	518	370	518
Aug.....	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	518	518	518
Sep.....	CAB	CAB	CAB	CAB	00	....	....	....	....	....	518	518	518
Oct.....	CAB	CAB	CAB	CAB	00	....	....	....	....	....	538	518	518
Nov.....	CAB	CAB	CAB	CAB	00	...	....	....	....	....	518	518	518
Dec.....	CAB	CAB	CAB	CAB	00	....	....	....	....	....	518	518	518
Year....	.23	.45	CAB	CAB	05	....	....	270	....	2,113	605	90	518

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9100 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.42	.64	.31	.33	.46	....	....	125	....	907	475	50	475
Feb.	.31	.31B	.11	.13	.23	....	....	145	....	474	606	475	557
Mar.	.13	.13B	.05	.04	.08	....	....	60	....	103	660	585	660
Apr.	.04	.05	.01	.05	.03	....	....	105	....	390	785	660	783
May	.04	.08	.03	.09	.06	....	....	443	....	542	1,272	769	839
Jne.	.12	.12	.03	.03	.07	....	....	175	....	177	964	839	964
Jly.	....	....	....	.01	.01	....	....	....	....	....	964	964	964
Aug.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	964	964	964
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	964	964	964
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,014	964	964
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	964	964	964
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	964	964	964
Year	.42	.64	CAB	CAB	.07	....	....	443	....	2,593	1,272	50	964

DECEMBER 1986 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.61	.83	.50A	.51	.66	....	....	121	....	231	171	31	41
Feb.	.43	.53	.18	.23	.38	....	....	380	....	686	403	41	403
Mar.	.20	.21B	.09	.07	.14	....	....	178	....	331	669	541	651
Apr.	.05	.12	.04	.12	.07	....	....	70	....	280	729	684	729
May	.07	.16	.06	.14	.11	....	....	122	....	408	988	729	978
Jne.	.16	.19	.04	.05	.11	....	....	108	....	475	1,185	978	1,185
Jly.	.05	.05	.02A	.02	.02	....	....	100	....	277	1,260	1,155	1,260
Aug.	.01	.01	CAB	CAB	.00	....	....	235	....	340	1,270	1,139	1,148
Sep.	CAB	.01	CAB	CAB	.00	....	....	10	....	15	1,148	1,133	1,133
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,133	1,133	1,133
Nov.	CAB	CAB	CAB	CAB	.00	....	....	52	....	52	1,133	1,081	1,081
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,061	1,081	1,081
Year	.61	.83	CAB	CAB	.12	....	....	380	....	3,09[illegible]	1,270	31	1,081

DECEMBER 1986 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.67	.80B	.34	.40	.57	....	....	120	....	291	226	13	226
Mar.	.34	.36B	.13	.12	.24	....	....	210	....	801	745	246	743
Apr.	.10	.17B	.05	.16	.11	....	....	180	....	672	993	743	993
May	.14	.26	.10	.24	.18	....	....	305	....	420	1,058	993	1,057
Jne.	.23	.29	.07A	.08	.17	....	....	95	....	299	1,119	1,026	1,049
Jly.	.07	.08	.03	.02	.04	....	....	225	....	284	1,053	1,008	1,008
Aug.	.01	.01	CAB	CAB	.00	....	....	60	....	118	1,073	1,008	1,051
Sep.	CAB	.01	CAB	CAB	.00	....	....	6	....	6	1,051	1,045	1,045
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,045	1,045	1,045
Nov.	CAB	CAB	CAB	CAB	.00	....	....	25	....	25	1,045	1,019	1,019
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,019	1,019	1,019
Year	.67	.80B	CAB	CAB	.11	....	....	305	....	2,917	1,119	13	1,019

DECEMBER 1986 9225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.22	.22	.20	.20	.21	....	....	10	....	18	18	10	18
May	.14	.27B	.14	.30	.22	....	....	14	....	21	36	18	36
Jne.	.40	.40	.07	.09	.22	....	....	200	....	680	663	36	663
Jly.	.08	.09B	.03	.03	.05	....	....	526	....	793	767	362	362
Aug.	.01	.02	CAB	CAB	.01	....	....	142	....	202	460	362	440
Sep.	CAB	.01	CAB	CAB	.00	....	....	2,038	....	2,173	2,352	440	2,352
Oct.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,352	2,352	2,352
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,352	2,352	2,352
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,352	2,352	2,352
Year	.22	.40	CAB	CAB	.07	....	....	2,038	....	3,887	2,352	10	2,352

DECEMBER 1986 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	.99	1.14	.68A	.60	.86	....	....	95	....	150	140	95	140
Mar.	.49	.55	.24A	.23	.40	....	....	213	....	585	546	140	546
Apr.	.17	.28	.09	.24	.18	....	....	180	....	510	729	586	728
May	.28	.37	.20	.39	.29	....	....	202	....	766	1,012	670	836
Jne.	.43	.51	.14A	.13	.29	....	....	145	....	487	831	738	738
Jly.	.09	.13	.05	.04	.08	....	....	449	....	662	1,106	737	1,106
Aug.	.03	.05B	CAB	CAB	.01	....	....	8,813	....	23,157	19,727	879	19,717
Sep.	CAB	.01	CAB	CAB	.00	....	....	865	....	1,963	20,477	19,717	20,477
Oct.	.01	.01	CAB	CAB	.00	....	....	125	125	125	20,617	20,433	20,433
Nov.	CAB	.01	CAB	CAB	.00	....	....	2	....	2	20,433	20,433	20,433
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	20,433	20,433	20,433
Year	.99	1.14	CAB	CAB	.19	....	....	8,813	....	28,407	20,617	95	20,433

DECEMBER 1986 9275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.27	.42	.15	.32	.25	....	....	200	....	705	252	50	252
May	.36	.49B	.25A	.48	.37	....	....	200	....	658	472	230	472
Jne.	.58	.64	.17	.18	.38	....	....	110	....	597	908	467	908
Jly.	.16	.19B	.07	.07	.11	....	....	379	....	1,510	1,999	958	1,909
Aug.	.07	.07	.01	.01	.03	....	....	482	....	1,025	2,085	1,893	1,893
Sep.	.01	.04	.01	.02	.01	....	....	734	....	2,234	3,259	1,868	3,259
Oct.	.01	.01	CAB	CAB	.00	....	....	32	....	33	3,291	3,290	3,290
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,290	3,285	3,285
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,285	3,285	3,285
Year	.27	.64	CAB	CAB	.12	....	....	734	....	5,762	3,291	50	3,285

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
DECEMBER 1986 9300 PUTS													
Apr.	.34	.52B	.20A	.41	.34	....	....	245	....	1,005	344	52	274
May	.43	.65B	.33A	.62	.48	....	....	155	....	636	424	324	328
Jne	.66	.76B	.24A	.26	.49	....	....	147	....	591	635	348	615
Jly	.22	.25	.10	.11	.17	....	....	586	....	4,087	2,549	650	2,503
Aug	.09	.12	.01	01	.05	....	....	576	....	3,434	3,318	2,681	3,040
Sep	.01	.05	.01	.03	.03	....	....	703	....	3,131	4,194	3,018	4,194
Oct.	.02	.02	CAB	CAB	.00	....	....	207	....	566	4,324	4,168	4,168
Nov	CAB	.01	CAB	CAB	.00	....	....	185	....	333	4,168	3,840	3,840
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	3,840	3,840	3,840
Year	.34	.76B	CAB	CAB	.17	....	....	703	....	13,783	4,324	52	3,840
DECEMBER 1986 9325 PUTS													
Apr.	.47	.64B	.26	.51	.44	....	....	50	....	147	50	11	33
May	49	.77	42	.76	.60	....	....	100	....	233	175	33	141
Jne	.50	94B	.33	.35	.61	....	....	100	....	155	239	141	239
Jly	.32	.35B	.16	.17	.25	....	....	316	....	2,105	1,587	249	1,587
Aug	.16	.18	.01	.02	.08	....	....	2,737	....	6,751	4,085	1,210	3,744
Sep	.02	.09	02	04	.05	....	....	477	....	2,780	4,365	3,634	4,300
Oct.	.03	.03	.01	01	.01	....	....	1,157	....	4,251	5,817	4,636	5,051
Nov	CAB	.01	CAB	CAB	.00	....	....	307	....	367	5,112	4,809	4,809
Dec	CAB	CAB	CAB	CAB	.00	....	....	448	....	936	4,809	4,196	4,196
Year	.47	.94B	CAB	CAB	.22	....	....	2,737	....	17,725	5,817	11	4,196
DECEMBER 1986 9350 PUTS													
Apr.	42	.78B	.38	.65	61	....	....	5	....	8	8	5	8
May	.80	.94B	.55A	.93	.75	....	....	6	....	12	8	7	8
Jne	1.09	1.13B	.45A	.46	.76	....	....	3	....	6	9	8	9
Jly	.37	.46	.24	.25	.35	..	....	208	....	965	426	9	426
Aug	.28	.28	.02	.03	.14	....	....	787	8	4,883	2,389	467	2,332
Sep	.03	.16	.02	.06	.09	....	....	1,613	9	9,455	4,971	2,333	4,971
Oct.	.05	.06	.01	.02	.02	....	....	919	4	5,092	5,249	4,719	5,112
Nov	.01	.03	CAB	CAB	.00	....	....	530	....	1,711	5,231	5,006	5,095
Dec	CAB	CAB	CAB	CAB	.00	....	....	537	....	1,038	5,095	4,057	4,057
Year	.42	1.13B	CAB	CAB	.30	....	....	1,613	....	23,170	5,249	5	4,057
DECEMBER 1986 9375 PUTS													
Jne	.76	.87B	.60A	.61	.71	....	....	20	....	34	29	10	29
Jly	.50	.58	.36	.37	.48	....	....	1,982	....	2,729	2,681	29	2,681
Aug	.40	.42	.03	.04	.22	....	....	692	....	6,150	4,715	2,685	4,448
Sep	.05	.27	.04	.11	.15	....	....	1,723	150	15,934	6,890	4,327	6,890
Oct.	.09	.12	.02	.04	.06	....	....	2,857	90	20,656	8,501	6,877	7,127
Nov	.03	.10	.01	.01	.03	....	....	1,717	62	13,584	9,989	7,059	9,011
Dec	.02	02	CAB	CAB	.00	....	....	941	....	4,847	9,456	....	....
Year	.76	.87B	CAB	CAB	.23	....	....	2,857	....	63,934	9,989	....	....
DECEMBER 1986 9400 PUTS													
Jly	.54	.70B	.52A	.53	.61	....	....	50	....	100	50	40	40
Aug	.56	.58	.07	09	.34	....	....	956	....	3,585	2,265	40	2,265
Sep	.09	.40	.08	.21	.25	....	....	1,574	89	11,778	3,380	1,756	3,353
Oct.	.17	.23	.06	.10	.13	....	....	3,928	162	35,345	8,020	3,202	8,020
Nov	.10	.23	.04	.08	.11	....	....	2,691	104	25,431	8,726	7,617	8,252
Dec	.10	.25	.07	....	.13	....	....	1,421	359	8,910	7,964	....	....
Year	.54	.70B	.04	....	.26	....	....	3,928	....	85,149	8,726	....	....
DECEMBER 1986 9425 PUTS													
Aug	.32	.34	.15	.16	.26	....	....	936	5	2,272	1,128	214	1,128
Sep	.17	.57B	.15	.36	.40	....	....	1,220	....	5,203	2,051	1,278	1,339
Oct.	.32	.42	.15	.23	.27	....	....	1,587	....	7,270	4,077	1,371	4,044
Nov	.21	.42B	.19	.29	.28	....	....	1,458	....	3,726	5,118	4,103	4,103
Dec	.32	.50	.29A	....	.36	....	....	132	....	226	4,104	....	....
Year	.32	.57B	.15	....	.31	....	....	1,587	....	18,697	5,118	....	....
DECEMBER 1986 9450 PUTS													
Aug	.55	.58B	.28	.29	.44	....	....	480	....	736	545	100	545
Sep	.30	.70	.27	.54	.58	....	....	323	....	1,161	709	458	492
Oct.	.44	.62B	.30	.42	.45	....	....	403	....	1,415	1,277	492	1,267
Nov	.40	.66B	.38A	.53	.51	....	....	46	....	99	1,257	1,196	1,196
Dec	.56	.68	.55A	....	.61	....	....	15	....	16	1,196	....	....
Year	.55	.70	.27	....	.51	....	....	480	....	3,427	1,277	....	....
DECEMBER 1986 9475 PUTS													
Sep	.44	.87B	.44	.75	.79	....	....	190	....	420	210	10	103
Oct.	.74	.83B	.54A	.64	.67	....	....	25	....	25	128	45	45
Nov	....	.81B	.83A	.78	.75	....	....	....	....	....	45	20	20
Dec	....	.80B	....	....	.86	....	....	....	....	....	20	....	....
Year	.44	.87B	.44	....	.76	....	....	190	....	445	210	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.17	.17	.14A	.12	.15	....	....	75	....	100	100	....	100
Apr.	.08	.20	.08	.17	.12	....	....	112	....	268	279	100	279
May	.18	.30	.16	.29	.21	....	....	75	....	201	313	279	313
Jne.	.28	.33B	.11	.10	.21	....	....	35	....	110	349	317	345
Jly.	.08	.08	.04	.04	.06	....	....	130	....	302	356	213	252
Aug.	.03	.03	CAB	CAB	.01	....	....	141	....	295	491	252	491
Sep.	CAB	.02	CAB	.01	.00	....	....	50	....	60	542	491	542
Oct.	CAB	.01	CAB	CAB	.00	....	....	120	....	125	677	572	677
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	677	677	677
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	677	647	647
Year	.17	.33B	CAB	CAB	.07	....	....	141	....	1,461	677	....	647

MARCH 1987 9175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.26	.26	.15A	.12	.18	....	....	12	....	25	25	3	25
Jly.	.08	.08	.08	.06	.08	....	....	10	....	10	35	25	35
Aug.	CAB	CAB	CAB	CAB	.02	....	....	....	....	....	35	35	35
Sep.	CAB	.03	CAB	.02	.01	....	....	100	....	155	150	35	135
Oct.	.01	.01	CAB	CAB	.00	....	....	65	....	86	210	135	210
Nov.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	210	210	210
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	210	210	210
Year	.26	.26	CAB	CAB	.04	....	....	100	....	276	210	3	210

MARCH 1987 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.26	.28B	.25A	.20	.24	....	....	50	....	50	50	....	50
Apr.	.13	.31B	.10	.28	.19	....	....	200	....	250	270	50	260
May	.29	.46B	.21	.44	.33	....	....	148	....	396	403	260	403
Jne.	.38	.50B	.17	.17	.33	....	....	35	....	65	438	403	438
Jly.	.09	.11B	.08	.08	.12	....	....	40	....	115	513	438	513
Aug.	.07	.07	.01	....	.04	....	....	180	....	257	540	388	388
Sep.	CAB	.05	CAB	.03	.02	....	....	155	....	303	395	340	355
Oct.	.02	.02	CAB	CAB	.01	....	....	166	....	314	518	355	494
Nov.	CAB	.01	CAB	CAB	.00	....	....	1	....	1	494	494	494
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	494	494	494
Year	.26	.50B	CAB	CAB	.12	....	....	200	....	1,751	540	....	494

MARCH 1987 9225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.21	.38B	.14A	.35	.24	....	....	190	....	220	120	10	120
May	.37	.47	.25	.53	.40	....	....	150	....	516	348	120	348
Jne.	.58	.61B	.25A	.22	.41	....	....	50	....	85	348	323	338
Jly.	.19	.20	.19	.11	.16	....	....	55	....	134	440	388	440
Aug.	.08	.08	.07	.01	.05	....	....	12	....	21	440	431	431
Sep.	.01	.06	.01	.05	.04	....	....	35	....	103	461	426	461
Oct.	.03	.04	.01	.01	.02	....	....	200	....	548	566	424	556
Nov.	.01	.01	CAB	CAB	.00	....	....	74	....	119	556	531	556
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	556	556	556
Year	.21	.61B	CAB	CAB	.14	....	....	200	....	1,746	566	10	556

MARCH 1987 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	.40	.40	.36A	.33	.35	....	....	100	....	100	100	....	100
Apr.	.32	.47B	.18	.43	.31	....	....	190	....	710	530	100	390
May	.34	.57	.33	.63	.49	....	....	135	....	220	415	390	390
Jne.	.69	.75B	.26	.27	.50	....	....	110	....	271	356	290	356
Jly.	.16	.27B	.16	.14	.20	....	....	50	....	82	430	361	430
Aug.	.13	.13	.01	.02	.08	....	....	200	....	722	830	408	830
Sep.	.03	.10B	.03	.06	.06	....	....	1,166	....	1,317	1,528	830	1,528
Oct.	.05	.06	.02	.02	.03	....	....	1,151	....	1,443	2,391	2,117	2,159
Nov.	.02	.02	.01	.01	.01	....	....	50	....	134	2,169	2,164	2,164
Dec.	CAB	.01	CAB	CAB	.00	....	....	10	....	10	2,174	2,164	2,174
Year	.40	.75B	CAB	CAB	.20	....	....	1,166	....	5,009	2,391	....	2,174

MARCH 1987 9275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.41	.57B	.26A	.50	.39	....	....	300	....	780	320	25	245
May	.40	.66	.40	.76	.59	....	....	105	....	155	245	195	195
Jne.	.82	.85B	.38A	.35	.60	....	....	50	....	126	221	185	221
Jly.	.31	.31	.20A	.20	.27	....	....	100	....	170	336	221	316
Aug.	.20	.21B	.03	.03	.11	....	....	230	....	1,011	1,090	336	1,090
Sep.	.04	.13	.04	.08	.09	....	....	231	....	477	1,245	1,070	1,201
Oct.	.07	.08	.04	.03	.04	....	....	675	....	1,024	1,359	694	791
Nov.	.03	.03	.01	.01	.02	....	....	313	....	448	818	761	793
Dec.	.01	.01	CAB	CAB	.00	....	....	424	....	669	1,133	793	1,133
Year	.41	.85B	CAB	CAB	.23	....	....	675	....	4,860	1,359	25	1,133

MARCH 1987 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.48	.68B	.32A	.60	.49	....	....	75	....	180	55	11	41
May	.63	.76	.51	.89	.71	....	....	100	....	257	163	73	113
Jne.	.92	1.00B	.45	.44	.72	....	....	30	....	55	154	139	154
Jly.	.34	.34	.27A	.26	.35	....	....	100	....	120	235	154	229
Aug.	.22	.26B	.04	.04	.15	....	....	845	....	1,170	1,281	229	1,281

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9300 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.07	.17	.06	.11	.12	....	....	151	....	425	1,496	1,281	1,387
Oct.	.10	.11	.03	.04	.06	....	....	990	....	1,838	1,004	832	929
Nov.	.03	.05	.02	.02	.03	....	....	266	....	559	1,017	929	1,007
Dec.	.01	.02	.01	.01	.01	....	....	10,550	....	12,510	11,887	942	11,884
Year	.48	1.00B	.01	.01	.29	....	....	10,550	....	17,114	11,887	11	11,884

MARCH 1987 9325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	.61	.81B	.41A	.73	.60	....	....	50	....	101	50	11	12
May	.92	.92	.65A	1.04	.84	....	....	3	....	3	12	12	12
Jne.	.72	1.17B	.53A	.54	.85	....	....	13	....	13	25	12	25
Jly.	....	.55B	.37A	.34	.44	....	....	....	....	....	25	25	25
Aug.	.37	.37	.05	.06	.21	....	....	550	....	1,622	1,111	25	1,111
Sep.	.07	.26B	.07	.16	.17	....	....	279	....	856	1,367	1,148	1,367
Oct.	.14	.15	.05	.06	.10	....	....	953	....	1,561	1,205	977	977
Nov.	.05	.09	.02	.04	.05	....	....	220	....	325	1,118	1,102	1,108
Dec.	.03	.04	.02	.03	.03	....	....	1,044	....	3,667	3,669	1,123	3,669
Year	.61	1.17B	.02	.03	.36	....	....	1,044	....	8,148	3,669	11	3,669

MARCH 1987 9350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.45	.45	.09	.10	.28	....	....	185	....	433	402	....	402
Sep.	.10	.35	.10	.22	.24	....	....	225	....	1,169	1,072	497	1,032
Oct.	.19	.21	.08	.10	.15	....	....	325	....	2,005	2,301	1,111	2,292
Nov.	.09	.16B	.05	.06	.09	....	....	605	....	2,584	3,345	2,037	3,259
Dec.	.07	.08	.04	.06	.05	....	....	1,180	....	6,845	5,081	3,081	5,081
Year	.45	.45	.04	.06	.16	....	....	1,180	....	13,036	5,081	....	5,081

MARCH 1987 9375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.40	.43	.15A	.15	.29	....	....	1,576	....	2,729	1,944	72	1,944
Sep.	.35	.47	.14A	.30	.33	....	....	344	....	1,324	2,931	1,944	2,931
Oct.	.26	.31B	.13	.15	.21	....	....	588	....	2,465	3,317	2,934	2,979
Nov.	.14	.26	.09	.10	.14	....	....	784	51	4,557	4,132	2,981	3,745
Dec.	12	.14	.07	.12	.10	....	....	1,193	....	9,767	6,520	3,797	6,488
Year	.40	.47	.07	.12	.21	....	....	1,576	....	20,842	6,520	72	6,488

MARCH 1987 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	.91	.91	.77A	.72	.83	....	....	1	....	1	1	1	1
Aug.	.36	.54B	.21A	.23	.51	....	....	102	....	127	126	1	126
Sep.	.23	.59B	.21A	.42	.45	....	....	635	....	2,367	1,314	735	1,314
Oct.	.36	.43	20	.24	.31	....	....	371	....	2,395	1,490	1,187	1,490
Nov.	.23	.37B	.15	.19	.24	....	....	793	5	4,684	3,265	1,491	3,255
Dec.	.21	.27	.14	.24	.21	....	....	1,927	51	14,185	7,492	3,247	7,492
Year	.91	.91	.14	.24	.42	....	....	1,927	....	23,759	7,492	1	7,492

MARCH 1987 9425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.51	.51	.35A	.31	40	....	....	1	....	1	1	....	1
Sep.	.47	.66B	.40	.55	.59	....	....	21	....	24	24	1	24
Oct.	.37	.58B	.33A	.36	.44	....	....	50	....	65	89	24	89
Nov.	.33	.51	27	.32	.37	....	....	466	....	1,144	761	94	761
Dec.	.33	.45	.25A	.41	.36	....	....	306	....	955	1,083	761	966
Year	.51	.66B	.25A	41	.43	....	....	466	....	2,189	1,083	....	966

MARCH 1987 9450 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.62	.85B	.53A	.72	.77	....	....	1	....	1	1	1	1
Oct.	.54	.75B	.47A	.51	.60	....	....	50	....	53	54	1	54
Nov.	.47	.63B	.45	.49	.54	....	....	20	....	25	61	54	61
Dec.	.55	.65B	.41	.62	.55	....	....	21	....	59	77	60	76
Year	.62	.85B	.41	.62	.61	....	....	50	....	138	77	1	76

MARCH 1987 9475 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.79	.95B	.79	.91	.97	....	....	1	....	2	2	....	2
Oct.	.70	.97B	.65A	.69	.79	....	....	330	....	330	312	2	302
Nov.	.65	.88B	.65	.69	.73	....	....	3	....	5	307	305	307
Dec.	.75	.83B	.73A	.63	.78	....	....	1	....	1	308	302	302
Year	.79	.97B	.65A	.86	.81	....	....	330	....	338	312	....	302

JUNE 1987 9150 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	.26	.26	.21A	.21	.24	....	....	10	....	20	30	10	30
Jly.	.17	.17	.09A	.10	.15	....	....	14	....	54	70	30	70
Aug.	.09	.09	.03	.01	.06	....	....	15	....	35	95	70	90
Sep.	.01	.07	.01	.05	.04	....	....	240	....	654	593	110	587
Oct.	.04	.05	.02	.02	.03	....	....	25	....	97	616	587	614
Nov.	.02	.02	CAB	CAB	.01	....	....	65	....	150	644	569	644
Dec.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	644	644	644
Year	.26	.26	CAB	CAB	.07	....	....	240	....	1,010	644	10	644

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1987 9175 PUTS													
Jne	.26	.28	.28	.25	.27	....	....	10	....	10	10	10	10
Jly	....	.17B	.16A	.13	.19	....	....	....	....	....	10	10	10
Aug	.14	.14	.10	.02	.08	....	....	20	....	30	40	10	40
Sep	.10	.10	.08	.07	.06	....	....	30	....	51	52	39	42
Oct	.07	.08	.02	.03	.04	....	....	15	....	63	59	44	47
Nov	....	....	....	.01	.02	....	....	....	....	....	47	45	45
Dec	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	45	45	45
Year	.28	.28	CAB	CAB	.09	....	....	30	....	154	59	10	45
JUNE 1987 9200 PUTS													
Jne	.40	.40	.31A	.31	.35	....	....	20	....	30	30	10	30
Jly	....	....	.21A	.17	.23	....	....	....	....	....	30	30	30
Aug	.18	.18	.07A	.03	.11	....	....	40	....	45	75	30	70
Sep	.09	.13	.08	.09	.09	....	....	30	....	152	157	70	157
Oct	.08	.09	.03A	.04	.06	....	....	105	....	325	315	153	299
Nov	.04	.04	.02	.02	.03	....	....	95	....	239	377	299	377
Dec	.01	.01	.01	.01	.01	....	....	100	....	266	446	336	426
Year	.40	.40	.01	.01	.12	....	....	105	....	1,057	446	10	426
JUNE 1987 9225 PUTS													
Jly	.33	.33	.23	.22	.27	....	....	50	....	100	100	....	100
Aug	.25	.25	.09A	.05	.15	....	....	20	....	20	112	84	84
Sep	.12	.16	.07A	.12	.12	....	....	40	....	155	109	59	78
Oct	.12	.13	.05A	.06	.08	....	....	16	....	56	116	78	116
Nov	.05	.05	.02	.03	.05	....	....	44	....	49	116	94	94
Dec	....	....	....	.02	.02	....	....	....	....	....	94	94	94
Year	.33	.33	.02	.02	.11	....	....	50	....	380	116	....	94
JUNE 1987 9250 PUTS													
Jly	.30	.32B	.28A	.27	.32	....	....	40	....	50	50	40	50
Aug	.30	.30	.07A	.07	.19	....	....	100	....	230	237	50	237
Sep	.15	.20B	.14	.15	.16	....	....	37	....	93	291	237	287
Oct	.10	.11	.06A	.06	.10	....	....	5	....	10	292	287	287
Nov	.09	.10	.04	.04	.06	....	....	204	....	261	493	287	493
Dec	.02	.03	.02	.03	.03	....	....	104	....	209	572	441	570
Year	.30	.32B	.02	.03	.14	....	....	204	....	853	572	40	570
JUNE 1987 9275 PUTS													
Jly	.50	.50	.36A	.34	.43	....	....	100	....	200	200	50	200
Aug	.36	.36	.13A	.09	.24	....	....	161	....	236	411	200	396
Sep	.21	.27	.13A	.20	.21	....	....	17	....	51	411	396	397
Oct	.20	.20	.09A	.11	.14	....	....	18	....	37	397	364	364
Nov	.12	.12	.07A	.06	.09	....	....	....	....	....	364	364	364
Dec	.05	.05	.04	.05	.04	....	....	18	....	28	377	364	377
Year	.50	.50	.04	.05	.19	....	....	161	....	552	411	50	377
JUNE 1987 9300 PUTS													
Jne	.67	.67	.67	.66	.66	....	....	10	....	10	10	10	10
Jly	.60	.62B	.43A	.42	.54	....	....	100	....	150	123	10	123
Aug	.45	.45	.13	.12	.30	....	....	220	....	356	446	113	446
Sep	.18	.30B	.17A	.26	.27	....	....	102	....	243	581	446	581
Oct	.18	.22	.12A	.15	.19	....	....	230	....	367	802	581	802
Nov	.18	.18	.07	.09	.13	....	....	190	....	395	975	802	970
Dec	.07	.07B	.06A	.07	.06	....	....	31	....	98	975	970	975
Year	.67	.67	.06A	.07	.30	....	....	230	....	1,619	975	10	975
JUNE 1987 9325 PUTS													
Aug	.29	.30B	.18	.17	.24	....	....	250	....	550	550	100	550
Sep	.21	.42B	.21	.34	.35	....	....	25	....	55	577	550	577
Oct	.22	.22	.17A	.20	.25	....	....	2	....	2	577	577	577
Nov	.19	.24	.10	.13	.18	....	....	174	....	213	777	577	777
Dec	.11	.11	.09	.11	.10	....	....	814	....	4,318	3,329	777	3,229
Year	.29	.42B	.09	.11	.22	....	....	814	....	5,138	3,329	100	3,229
JUNE 1987 9350 PUTS													
Aug	.31	.36	.21	.23	.29	....	....	150	....	311	307	100	307
Sep	.30	.52B	.21A	.43	.44	....	....	150	....	329	489	342	489
Oct	.36	.40B	.22	.27	.34	....	....	170	..	433	893	516	893
Nov	.27	.30B	.15	.18	.24	....	....	75	....	407	1,086	893	1,074
Dec	.15	.17	.13	.17	.15	....	....	663	....	2,214	2,224	1,086	2,224
Year	.31	.52B	.13	.17	.29	....	....	663	....	3,694	2,224	100	2,224
JUNE 1987 9375 PUTS													
Aug	.48	.49B	.26	.30	.40	....	....	254	....	314	310	60	310
Sep	.29	.69B	.28	.53	.55	....	....	270	....	433	459	312	455
Oct	.41	.41	.32A	.36	.43	....	....	1	....	1	456	455	456

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9375 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.35	.43	.22	.26	.33	....	....	100	....	238	562	456	562
Dec.	.26	.27	.19	.25	.23	....	....	554	5	2,028	1,515	587	1,495
Year	.48	.69B	.19	.25	.38	....	....	554	....	3,014	1,515	60	1,495

JUNE 1987 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	.46	.46	.38A	.39	.39	....	....	10	10	10	10	10	10
Sep.	.38	.74B	.38	.66	.67	....	....	10	....	13	23	10	13
Oct.	.49	.64B	.42A	.47	.55	....	....	10	....	10	20	13	20
Nov.	.45	.52B	.33	.36	.44	....	....	190	....	352	245	20	220
Dec.	.37	.38	.27	.37	.32	....	....	974	....	2,301	1,526	268	1,428
Year	.46	.74B	.27	.37	.47	....	....	974	....	2,686	1,526	10	1,428

JUNE 1987 9425 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.47	.47	.46	.49	.48	....	....	125	....	150	150	125	150
Dec.	.47	.50B	.41A	.51	.46	....	....	2	....	4	152	150	150
Year	.47	.50B	.41A	.51	.47	....	....	125	....	154	152	125	150

SEPTEMBER 1987 9200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.16	.16	.11A	.13	.16	....	....	460	....	484	278	9	278
Nov.	.14	.14	.06A	.07	.10	....	....	6	....	6	278	272	272
Dec.	.06	.06	.05A	.05	.05	....	....	100	....	110	318	272	318
Year	.16	.16	.05A	.05	.10	....	....	460	....	600	318	9	318

SEPTEMBER 1987 9225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.20	.20	.14A	.16	.20	....	....	30	....	34	34	30	34
Nov.	....	....	.08A	.10	.13	....	....	....	....	....	34	34	34
Dec.	....	....	.06A	.07	.07	....	....	....	....	....	34	34	34
Year	.20	.20	.06A	.07	.13	....	....	30	....	34	34	30	34

SEPTEMBER 1987 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.31	.35B	.31	.32	.35	....	....	100	....	100	100	....	100
Oct.	.21	.32B	.17A	.21	.25	....	....	137	....	137	200	100	200
Nov.	.14	.14	.11	.12	.17	....	....	180	....	225	333	200	333
Dec.	.10	.11	.08A	.10	.10	....	....	145	....	169	451	333	451
Year	.31	.35B	.08A	.10	.21	....	....	180	....	631	451	....	451

SEPTEMBER 1987 9275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	.12	.12	.12	.13	.11	....	....	11	....	20	20	4	20
Year	.12	.12	.12	.13	.11	....	....	11	....	20	20	4	20

SEPTEMBER 1987 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.34	.45	.28A	.32	.38	....	....	150	....	260	255	60	255
Nov.	.23	.23	.19	.21	.27	....	....	100	....	141	375	255	375
Dec.	.18	.18	.14	.18	.16	....	....	125	....	310	680	375	680
Year	.34	.45	.14	.18	.27	....	....	150	....	711	680	60	680

SEPTEMBER 1987 9325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.60	.70B	.57A	.57	.61	....	....	90	....	217	217	90	217
Oct.	....	....	.36A	.36	.46	....	....	....	....	....	217	217	217
Nov.	.25	.27	.25	.26	.34	....	....	350	....	643	650	217	574
Dec.	.21	.22	.20A	.24	.22	....	....	90	....	205	614	529	530
Year	.60	.70B	.20A	.24	.40	....	....	350	....	1,065	650	90	530

SEPTEMBER 1987 9350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	.71	.71B	.71	.67	.69	....	....	15	....	15	15	....	15
Oct.	.57	.59B	.43A	.49	.57	....	....	100	....	308	285	15	285
Nov.	.41	.42B	.32	.34	.43	....	....	100	....	179	429	285	429
Dec.	.28	.35B	.25	.32	.29	....	....	101	....	392	604	439	603
Year	.71	.71B	.25	.32	.49	....	....	101	....	894	604	....	603

SEPTEMBER 1987 9375 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	.42	.42	.42	.44	.44	....	....	35	....	50	50	35	50
Dec.	.44	.45	.34	.41	.38	....	....	100	....	374	338	56	335
Year	.42	.45	.34	.41	.41	....	....	100	....	424	338	35	335

SEPTEMBER 1987 9400 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	.73	.73	.67A	.72	.73	....	....	10	....	10	10	10	10
Nov.	...	.79B	.55A	.55	.66	....	....	....	....	....	10	10	10
Dec.	.52	.56B	.45	.54	.49	....	....	153	....	359	294	10	294
Year	.73	.79B	.45	.54	.62	....	....	153	....	369	294	10	294

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1987 9250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec....	.18	.18	.15	.19	.16	....	....	817	....	1,547	1,152	792	1,152
Year....	.18	.18	.15	.19	.16	....	....	817	....	1,547	1,152	792	1,152

DECEMBER 1987 9275 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.21	.21	.19	.24	.20	....	....	100	....	200	200	....	200
Year....	.21	.21	.19	.24	.20	....	....	100	....	200	200	....	200

DECEMBER 1987 9300 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.26	.27B	.26	.31	.26	....	....	100	....	100	100	100	100
Year....	.26	.27B	.26	.31	.26	....	....	100	....	100	100	100	100

DECEMBER 1987 9325 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.32	.33B	.32	.38	.33	....	....	60	....	85	85	....	85
Year....	.32	.33B	.32	.38	.33	....	....	60	....	85	85	....	85

DECEMBER 1987 9350 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	.44	.44	.40	.48	.42	....	....	60	....	61	50	....	50
Year....	.44	.44	.40	.48	.42	....	....	60	....	61	50	....	50

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 100 STOCK INDEX FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	218.25	226.00	218.25	....	224.11	....	....	180	....	440	260	....	....
Year	218.25	226.00	218.25	....	224.11	....	....	180	....	440	260	....	....

APRIL 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	....	232.00B	224.50A	....	227.47	....	....	200	....	200	200	....	....
Year	....	232.00B	224.50A	....	227.47	....	....	200	....	200	200	....	....

MAY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	225.50	234.50B	225.00	231.40	230.62	....	....	600	....	1,100	600	100	100
May.	224.50	227.75B	224.50	....	226.51	....	....	318	....	318	418	....	....
Year	225.50	234.50B	224.50	....	228.56	....	....	600	....	1,418	600	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	226.15	228.40B	225.50A	227.50	226.50	....	....	500	....	500	250	....	....
May.	224.80	236.00B	223.00A	236.00	228.68	....	....	318	....	318	318	....	318
Jne.	235.00	235.50B	233.00A	235.88	234.96	....	....	318	....	318	318	....	....
Year	226.15	236.00B	223.00A	235.88	230.04	....	....	500	....	1,136	318	....	....

JULY 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	235.65	236.00B	229.65A	236.00	233.75	....	....	318	....	318	318	318	318
Jly.	....	239.80B	222.00A	....	229.63	....	....	....	....	....	318	....	....
Year	235.65	239.80B	222.00A	....	231.69	....	....	318	....	318	318	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	227.25	231.50B	222.50A	226.90	226.17	....	....	1	....	2	1	....	....
Aug.	...	....	....	226.90	226.90	....	....	...	....	....	....	....	....
Sep.	....	....	....	220.88	224.00	....	....	....	....	....	....	....	....
Year	227.25	231.50B	222.50A	220.88	225.69	....	....	1	....	2	1	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 250 OTC INDEX FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	196.10	200.80	189.95	199.60	195.02	....	....	247	10	1,799	586	473	586
Feb.	200.00	211.60B	198.50A	209.00	205.96	....	....	129	17	1,234	628	538	617
Mar.	208.70	218.85	207.40A	....	213.95	....	....	131	12	537	605	....	....
Year....	196.10	218.85	189.95	....	204.97	....	....	247	10	3,570	628	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	203.35	203.65B	193.80	203.00	198.44	....	....	4	....	14	14	11	11
Feb.	202.40	217.25	202.40	213.90	210.02	....	....	21	....	52	14	10	14
Mar.	213.20	224.75	211.00A	222.40	219.08	....	....	118	1	568	152	12	151
Apr.	223.00	237.25	213.10	229.75	227.40	....	....	61	3	421	151	98	129
May....	229.50	239.00	226.30	235.80	231.07	....	....	26	....	119	137	126	132
Jne.	233.00	238.00	232.50A	....	235.58	....	....	100	...	154	179	....	....
Year. ..	203.35	239.00	193.80	....	220.26	....	....	118	....	1,328	179	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	217.00	228.00	216.50A	226.00	223.91	....	....	6	....	18	5	....	1
Apr.	224.00	243.25	216.45A	234.70	231.12	....	....	30	....	130	11	1	2
May....	234.50	240.00B	231.00A	238.80	235.39	....	...	14	....	53	5	....	2
Jne.	240.95	241.00B	235.50A	237.80	238.35	....	....	100	....	152	150	....	100
Jly......	....	242.00B	216.50A	216.50	224.97	....	....	....	....	....	100	100	100
Aug.....	....	218.50B	215.00A	218.50	215.66	....	....	....	....	....	100	100	100
Sep.....	....	201.25B	199.00A	....	209.59	....	....	....	...	....	100	....	....
Year....	217.00	243.25	199.00A	....	225.57	....	....	100	....	353	150	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	196.40	199.00B	196.00A	199.00	197.90	....	....	7	....	7	7	7	7
Oct.	206.00	216.00B	206.00	216.00	207.63	....	....	7	....	11	7	....	3
Nov	216.00	219.00B	215.00A	217.00	216.32	....	....	1	....	1	4	3	4
Dec.....	....	228.00B	211.00A	....	217.50	....	....	....	....	....	4	....	....
Year....	196.40	228.00B	196.00A	....	209.83	....	....	7	....	19	7	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	211.70	216.60	202.60	213.05	209.06	....	....	110,871	47,215	1465,347	62,675	54,578	58,095
Feb.	213.50	228.65	211.30	226.00	220.22	....	....	103,631	69,119	1506,606	64,661	58,104	62,263
Mar.	226.30	237.90	222.30	....	231.14	....	....	91,794	7,956	748,986	60,058	....	....
Year. . . .	211.70	237.90	202.60	....	220.14	....	....	110,871	7,956	3720,939	64,661	....	....

JUNE 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	213.75	218.80	204.90	215.45	211.27	....	....	1,715	262	19,536	4,089	1,150	4,089
Feb.	215.90	231.60	213.90	228.95	222.89	....	....	7,687	1,122	64,197	22,285	4,292	22,285
Mar.	229.20	243.80	224.75	241.00	235.52	....	....	81,761	6,357	942,683	76,289	23,977	76,289
Apr.	241.60	246.70	226.75	234.80	239.03	....	....	100,509	61,292	1815,386	81,115	64,019	64,019
May.	234.50	250.40	231.40	247.55	238.78	....	....	88,820	52,711	1537,560	85,111	65,006	76,085
Jne.	247.80	248.75	237.40	....	244.09	....	....	88,900	9,980	723,353	72,777	....	....
Year. . . .	213.75	250.40	204.90	....	231.93	....	....	100,509	262	5102,715	85,111	....	....

SEPTEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	216.20	220.95	207.00A	217.80	213.45	....	....	297	5	1,591	1,576	1,368	1,471
Feb.	218.60	234.20	215.20	231.55	225.37	....	...	209	15	2,165	1,649	1,424	1,649
Mar.	231.90	246.60	227.15A	243.80	238.20	....	....	747	51	5,048	2,089	1,635	2,067
Apr.	244.60	249.40	229.40	236.95	241.68	....	....	4,707	577	31,374	9,147	2,173	9,147
May.	236.90	252.70	233.55	249.85	240.92	...	....	9,366	991	70,515	22,224	11,839	22,224
Jne.	250.10	253.30	239.05	252.25	246.88	....	....	90,498	6,209	970,409	80,898	25,807	80,874
Jly.	252.25	255.20	232.60	235.95	240.54	....	....	113,261	43,947	1604,806	107,214	78,823	105,418
Aug.	236.30	255.30	231.30	252.65	245.65	....	....	89,581	42,764	1404,666	108,370	78,576	78,576
Sep.	252.60	255.00	225.00	....	240.38	....	....	86,244	7,965	716,313	76,840	....	....
Year. . . .	216.20	255.30	207.00A	....	237.00	....	....	113,261	5	4806,887	108,370	....	....

DECEMBER 1986 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	222.00	223.30B	209.50A	220.50	215.98	....	...	3	....	15	6	1	5
Feb.	221.20	237.20B	218.00A	234.90	228.27	....	....	11	....	35	27	7	27
Mar.	234.40	249.50B	230.20A	247.30	241.40	....	....	29	....	194	76	31	74
Apr.	247.00	252.10B	232.40A	239.55	244.53	....	....	53	....	384	116	73	97
May.	239.00	254.80B	235.60A	252.20	243.16	....	....	636	6	1,986	1,052	90	1,052
Jne.	252.45	255.30	241.20	254.25	248.88	....	....	759	38	5,495	2,206	1,069	2,206
Jly.	254.20	257.25	234.40	237.55	242.33	....	....	2,554	313	21,873	6,511	2,369	6,511
Aug.	237.95	256.85	232.95	254.35	247.17	....	....	6,324	594	69,747	26,217	6,931	26,217
Sep.	254.40	256.40	226.10	230.60	238.41	....	....	117,781	8,346	1217,734	121,987	27,995	121,987
Oct.	231.90	244.80	229.80	244.70	237.20	....	....	82,558	21,960	1434,253	136,707	123,210	129,632
Nov.	245.40	249.95	235.20	248.65	245.32	....	....	115,588	32,446	1442,675	129,033	98,299	98,299
Dec.	246.20	256.05	244.75	....	250.46	....	....	104,674	9,655	777,819	98,327	....	....
Year. . . .	222.00	257.25	209.50A	....	240.25	....	....	117,781	....	4972,210	136,707	....	....

MARCH 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	246.25	252.20B	244.00A	250.10	248.60	....	....	1	....	1	1	1	1
Apr.	244.40	254.80B	235.00A	242.25	247.27	....	....	7	....	33	7	1	5
May.	242.10	257.00	237.70A	254.55	245.55	....	....	10	....	44	11	2	10
Jne.	251.50	256.80B	243.40A	256.20	251.00	....	....	16	....	44	20	10	20
Jly.	255.75	259.00B	236.00A	239.20	244.16	....	....	42	....	187	73	18	73
Aug.	238.20	258.45B	234.50A	256.00	248.75	....	....	2,032	2	2,432	2,210	73	2,207
Sep.	255.85	257.85	227.35A	231.60	239.63	....	....	901	18	5,065	3,210	2,195	3,210
Oct.	233.00	245.80	231.10	245.45	238.16	....	....	2,555	102	23,297	8,496	4,201	8,496
Nov.	246.00	250.45	235.80	249.20	245.94	....	....	11,647	1,113	94,289	45,843	10,375	45,843
Dec.	246.80	256.90	240.60	242.15	249.55	....	....	77,123	5,860	770,530	93,842	47.494	93,842
Year. . . .	246.25	259.00B	227.35A	242.15	245.86	....	....	77,123	....	895,922	93,842	1	93,842

JUNE 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	258.90	260.80B	237.90A	241.10	245.40	....	....	9	....	30	32	....	13
Aug.	242.90	260.35B	236.30A	258.00	250.65	....	....	2	....	12	16	13	16
Sep.	257.85	259.90B	228.90A	232.75	241.12	....	....	95	....	151	92	15	92
Oct.	234.10	246.60B	232.30A	246.30	239.15	....	....	25	....	120	118	99	118
Nov.	246.30	251.10B	236.50	249.95	246.71	....	....	65	....	285	195	118	189
Dec.	247.70	257.80	241.40	242.85	250.35	....	....	788	44	5,692	1,663	225	1,484
Year. . . .	258.90	260.80B	228.90A	242.85	245.56	....	....	788	....	6,290	1,663	....	1,484

SEPTEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	239.00	240.60B	229.90A	233.85	235.97	....	....	15	....	22	15	5	15
Oct.	236.00	247.60B	233.50A	247.30	240.29	....	....	4	....	18	17	15	16
Nov.	248.60	251.90B	237.30A	250.75	247.59	....	....	9	....	37	18	12	16
Dec.	247.80	258.60	242.40A	243.75	251.13	....	....	68	....	213	85	12	85
Year. . . .	239.00	258.60	229.90A	243.75	243.74	....	....	68	....	290	85	5	85

DECEMBER 1987 FUTURES CONTRACT

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	251.30	251.40B	243.20A	244.55	247.90	....	....	11	....	20	22	5	22
Year. . . .	251.30	251.40B	243.20A	244.55	247.90	....	....	11	....	20	22	5	22

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 180 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	35.35	36.25B	23.30A	33.05	29.08	....	....	3	....	3	6	1	1
Feb.	....	47.50B	32.50A	46.00	40.22	....	....	....	....	....	1	1	1
Mar.	44.20	48.00B	43.35A	45.45	45.08	....	....	1	....	1	1	....	....
Year	35.35	48.00B	23.30A	45.45	38.12	....	....	3	....	4	6	....	....

MARCH 1986 185 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	30.30	31.25B	18.40A	28.05	24.08	....	....	11	....	11	41	3	3
Feb.	39.90	42.50B	27.50A	41.00	35.22	....	....	3	....	3	3	....	....
Year	30.30	42.50B	18.40A	41.00	29.65	....	....	11	....	14	41	....	....

MARCH 1986 190 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	21.00	26.20	13.80A	23.05	19.30	....	....	23	....	54	152	138	138
Feb.	23.00	37.50B	22.65	36.00	30.23	....	....	52	....	83	190	6	5
Mar.	45.15	46.70B	33.35A	....	41.15	....	....	1	....	1	6	....	....
Year	21.00	46.70B	13.80A	....	30.22	....	....	52	....	138	190	....	....

MARCH 1986 195 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	16.50	21.10B	9.60	18.35	14.84	....	....	457	....	582	903	637	637
Feb.	20.00	32.50B	18.00A	31.00	25.31	....	....	7	....	9	637	42	42
Mar.	29.00	40.00B	28.35A	39.30	33.43	....	....	2	....	2	39	....	....
Year	16.50	40.00B	9.60	39.30	24.52	....	....	467	....	593	903	....	....

MARCH 1986 200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	12.30	16.85B	5.85	13.90	10.82	....	....	63	....	476	542	407	538
Feb.	13.60	28.40B	13.35	26.00	20.52	....	....	80	....	233	542	233	233
Mar.	25.85	36.70B	23.35A	....	31.15	....	....	1	....	1	210	....	....
Year	12.30	36.70B	5.85	....	20.83	....	....	80	....	710	542	....	....

MARCH 1986 205 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	8.40	12.60	3.50	9.95	7.40	....	....	901	2	3,417	1,818	883	1,424
Feb.	10.30	23.50B	9.00A	21.00	15.92	....	....	57	1	431	1,404	1,091	1,091
Mar.	21.10	32.50B	18.35A	....	26.15	....	....	26	....	62	1,029	....	....
Year	8.40	32.50B	3.50	....	16.49	....	....	901	....	3,910	1,818	....	....

MARCH 1986 210 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.00	9.00	1.75	6.70	4.74	....	....	3,523	45	15,370	3,880	2,741	3,766
Feb.	6.90	18.65	5.70	16.10	11.67	....	....	746	18	3,766	3,501	2,448	2,448
Mar.	16.05	27.50B	12.60	....	21.16	....	....	87	....	190	2,442	....	....
Year	6.00	27.50B	1.75	....	12.52	....	....	3,523	....	19,326	3,880	....	....

MARCH 1986 215 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.90	6.00	.95	4.15	2.85	....	....	3,830	182	19,061	7,840	4,021	4,646
Feb.	4.25	13.65B	3.35	11.45	7.96	....	....	1,890	60	11,671	4,727	3,752	3,752
Mar.	11.45	22.50B	7.90	....	16.27	....	....	433	2	924	3,977	....	....
Year	3.90	22.50B	.95	....	9.02	....	....	3,830	2	31,656	7,840	....	....

MARCH 1986 220 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.30	3.85	.45	2.45	1.65	....	....	1,711	141	12,147	5,318	3,075	5,318
Feb.	2.55	9.30	2.00	7.30	4.99	....	....	2,058	439	19,219	5,956	4,093	4,093
Mar.	7.20	17.50B	4.15	....	11.55	....	....	1,075	4	3,877	4,596	....	....
Year	2.30	17.50B	.45	....	6.06	....	....	2,058	4	35,243	5,956	....	....

MARCH 1986 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.35	2.40	.25	1.40	.93	....	....	1,682	146	11,098	6,215	1,844	6,215
Feb.	1.50	5.50	1.15	4.00	2.83	....	....	3,317	759	26,975	7,743	5,163	5,675
Mar.	3.90	12.50B	1.85	....	7.30	....	....	1,923	21	11,767	5,892	....	....
Year	1.35	12.50B	.25	....	3.68	....	....	3,317	21	49,840	7,743	....	....

MARCH 1986 230 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	1.10	2.85	1.05	1.90	1.97	....	....	2,369	259	9,597	3,289	246	3,289
Mar.	1.90	7.75	.65	....	3.76	....	....	2,993	176	21,504	6,075	....	....
Year	1.10	7.75	.65	....	2.86	....	....	2,993	176	31,101	6,075	....	....

JUNE 1986 180 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	38.00B	25.75A	35.40	31.29	....	....	....	....	....	6	6	6
Feb.	48.00	48.45B	35.25A	48.95	42.89	....	....	1	....	1	6	5	5
Mar.	....	50.30B	46.00A	48.00	47.80	....	....	....	....	....	5	....	....
Year	48.00	50.30B	25.75A	48.00	40.66	....	....	1	....	1	6	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 185 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	33.00B	21.40A	30.45	26.47	....	....	....	....	....	29	19	19
Feb.	43.30	45.10B	30.35A	43.95	37.91	....	....	1	....	1	19	14	14
Mar.	....	58.50B	41.00A	56.00	50.52	....	....	....	....	....	14	1	1
Apr.	....	61.30B	42.25A	49.80	54.03	....	....	....	....	....	1	1	1
May.	....	65.00B	47.15A	62.55	53.78	....	....	....	....	....	1	1	1
Jne.	....	63.50B	52.95A	....	59.09	....	....	....	....	....	1	....	....
Year	43.30	65.00B	21.40A	....	46.96	....	....	1	....	1	29	....	....

JUNE 1986 190 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	....	28.30B	17.30A	25.85	22.08	....	....	....	....	....	23	23	23
Feb.	35.60	40.10B	25.60A	38.95	32.98	....	....	1	....	3	23	18	18
Mar.	....	53.50B	36.00A	51.00	45.52	....	....	....	....	....	15	13	13
Apr.	53.95	56.30B	37.25A	44.80	49.03	....	....	2	....	2	13	2	2
May.	....	58.80B	42.15A	....	47.79	....	....	....	....	....	2	....	....
Year	35.60	58.80B	17.30A	....	39.48	....	....	2	....	5	23	....	....

JUNE 1986 195 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	20.20	23.40B	13.65A	21.75	18.04	....	....	8	....	15	40	30	39
Feb.	21.50	35.10B	21.00A	33.95	28.28	....	....	4	....	13	37	32	32
Mar.	....	48.50B	31.00A	46.00	40.52	....	....	....	....	....	32	1	1
Apr.	....	51.30B	32.25A	39.80	44.03	....	....	....	....	....	1	1	1
May.	....	53.80B	37.15A	....	42.79	....	....	....	....	....	1	....	....
Year	20.20	53.80B	13.65A	....	34.73	....	....	8	....	28	40	....	....

JUNE 1986 200 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	15.80	19.40	10.50A	17.90	14.42	....	....	10	....	26	54	43	54
Feb.	19.90	30.10B	17.40A	28.95	23.82	....	....	6	....	13	58	50	50
Mar.	31.30	43.50B	26.05A	41.00	35.53	....	....	3	....	7	50	17	18
Apr.	35.70	46.30B	27.95A	34.80	39.06	....	....	3	....	4	17	....	1
May.	35.00	38.40B	33.80A	33.40	36.50	....	....	20	....	30	21	....	....
Year	15.80	46.30B	10.50A	33.40	29.86	....	....	20	....	80	58	....	....

JUNE 1986 205 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	12.00	15.40B	7.45	14.45	11.23	....	....	13	....	58	89	75	89
Feb.	16.35	25.50B	13.90A	24.55	19.76	....	....	6	....	27	102	89	101
Mar.	22.65	38.50B	21.65A	36.00	30.77	....	....	15	....	20	101	72	72
Apr.	30.50	41.30B	23.15A	29.80	34.12	....	....	10	....	31	73	42	44
May.	31.10	45.00B	27.15A	42.55	33.78	....	....	4	....	15	45	1	1
Jne.	....	43.50B	39.55A	40.05	40.05	....	....	....	....	....	....	....	....
Year	12.00	45.00B	7.45	40.05	28.28	....	....	15	....	151	102	....	....

JUNE 1986 210 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	9.25	12.35	5.25	11.30	8.50	....	....	44	....	204	233	109	224
Feb.	11.00	22.40	10.50	20.40	16.03	....	....	36	....	218	225	140	142
Mar.	17.40	33.50B	17.40	31.10	26.42	....	....	28	....	32	142	112	112
Apr.	27.00	36.30B	19.00A	24.95	29.36	....	....	2	....	4	114	91	91
May.	25.20	40.00B	22.15A	37.55	28.79	....	....	20	....	22	112	49	49
Jne.	....	38.50B	27.95A	....	34.09	....	....	....	....	....	2	....	....
Year	9.25	40.00B	5.25	....	23.86	....	....	44	....	480	233	....	....

JUNE 1986 215 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.90	9.65	3.55	8.75	6.29	....	....	96	1	640	476	167	476
Feb.	8.80	18.50	7.60	16.40	12.72	....	....	188	3	809	473	235	235
Mar.	16.45	29.25B	13.50	26.70	22.26	....	....	30	....	121	255	200	227
Apr.	23.75	31.30B	15.15A	20.45	24.78	....	....	6	....	22	227	217	221
May.	21.85	35.00B	17.30A	32.55	23.90	....	....	1	....	2	221	104	104
Jne.	....	33.50B	22.95A	....	29.09	....	....	....	....	....	63	....	....
Year	6.90	35.00B	3.55	....	19.84	....	....	188	....	1,594	476	....	....

JUNE 1986 220 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.90	7.35	2.35A	6.60	4.54	....	....	286	2	1,030	897	75	897
Feb.	6.70	14.80	5.70	12.95	9.82	....	....	436	13	2,174	1,140	848	848
Mar.	13.40	25.00	10.40	22.50	18.43	....	....	225	1	713	781	502	577
Apr.	19.80	26.00B	11.85A	16.20	20.50	....	....	31	....	101	576	513	513
May.	15.75	30.00B	12.70	27.55	19.18	....	....	6	....	31	544	295	295
Jne.	24.90	28.50B	17.50	....	24.09	....	....	3	....	9	150	....	....
Year	4.90	30.00B	2.35A	....	16.09	....	....	436	....	4,058	1,140	....	....

JUNE 1986 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.30	5.45	1.60	4.85	3.22	....	....	197	3	1,316	755	132	570
Feb.	5.05	11.65	4.15	9.90	7.44	....	....	1,088	48	4,650	1,851	609	1,727
Mar.	10.10	21.10	7.85	18.55	14.96	....	....	206	2	917	1,821	1,662	1,664
Apr.	17.90	22.00	8.90	12.40	16.56	....	....	102	1	542	1,680	1,496	1,496
May.	12.00	25.00B	8.50	22.55	14.76	....	....	58	1	310	1,544	1,455	1,455
Jne.	22.60	23.50B	12.95A	....	19.09	....	....	201	....	240	1,448	....	....
Year	3.30	25.00B	1.60	....	12.67	....	....	1,088	....	7,975	1,851	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 230 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	4.30	8.90	3.65	7.40	6.23	....	....	275	37	1,966	898	35	898
Mar.	7.70	17.10B	5.90	14.95	11.92	....	....	507	15	3,637	1,652	907	1,330
Apr.	14.85	18.00	6.50	9.05	13.02	....	....	369	17	2,093	1,460	1,184	1,184
May.	8.70	20.00B	5.30	17.60	10.75	....	....	117	3	620	1,236	1,143	1,169
Jne.	17.10	18.50B	8.00	....	14.16	....	....	31	....	110	1,174	....	....
Year. . . .	4.30	20.00B	3.65	....	11.21	....	....	507	....	8,426	1,652	....	....

JUNE 1986 235 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	4.50	6.85	3.60	5.50	5.18	....	....	404	16	1,316	917	16	917
Mar.	5.70	13.95	4.10	11.80	9.31	....	....	580	47	3,913	1,576	988	1,377
Apr.	12.05	14.00	4.60	6.30	9.93	....	....	504	19	4,151	1,841	1,281	1,364
May.	6.00	15.60	3.00	12.90	7.34	....	....	554	37	4,763	2,011	1,351	1,864
Jne.	12.70	13 70	4.05	....	9.45	....	....	247	3	1,032	1,809	....	....
Year. . . .	4.50	15.60	3.00	....	8.24	....	....	580	3	15,175	2,011	....	....

JUNE 1986 240 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	4.30	4.80	4.30	4.00	4.00	....	....	6	6	6	5	5	5
Mar.	4.15	10.90	2.90	9.15	7.17	....	....	1,424	37	11,878	4,872	40	4,472
Apr.	9.25	10.70	3.30	4.25	7.35	....	....	856	121	10,283	5,574	4,483	4,881
May.	4.10	10.90	1.55	8.60	4.63	....	....	987	207	10,907	5,591	4,452	4,452
Jne.	8.95	9.30	1.60	....	5.24	....	....	1,025	86	5,134	4,616	....	....
Year. . . .	4.30	10.90	1.55	....	5.67	....	....	1,424	6	38,208	5,591	....	....

JUNE 1986 245 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	5.40	8.70	5.05	7.05	6.67	....	....	2,370	549	14,735	9,282	2,313	9,282
Apr.	7.35	7.85	2.35	2.75	5.34	....	....	1,752	269	17,954	10,722	9,603	10,057
May.	2.65	6.90	.70	5.15	2.71	....	....	1,224	209	12,543	10,008	9,641	9,641
Jne.	5.10	5.75B	.40	...	2.14	....	....	3,693	563	18,704	9,790	....	....
Year. . . .	5.40	8.70	.40	....	4.21	....	....	3,693	209	63,936	10,722	....	....

JUNE 1986 250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	6.15	6.75	3.90	5.35	5.23	....	....	1,360	390	6,187	4,189	1,047	4,189
Apr.	5.70	5.85	1.70	1.80	3.82	....	....	1,512	324	19,850	9,242	4,969	9,242
May.	1.65	4.05	.40	2.65	1.47	....	....	2,047	274	16,778	12,012	9,501	11,438
Jne.	2.70	3.25	CAB	CAB	.71	....	....	1,545	330	14,777	11,688	....	....
Year. . . .	6.15	6.75	CAB	CAB	2.80	....	....	2,047	274	57,592	12,012	....	....

JUNE 1986 255 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	3.95	4.00	1.10	1.15	2.74	....	....	1,621	218	5,731	3,171	410	3,171
May.	1.15	2.20	.20	1.40	.80	....	....	2,908	442	25,263	12,652	3,408	12,652
Jne.	1.40	1.65	CAB	CAB	.27	....	....	1,830	84	10,833	15,065	....	....
Year. . . .	3.95	4.00	CAB	CAB	1.27	....	....	2,908	84	41,827	15,065	....	....

SEPTEMBER 1986 210 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	12.90	14.75B	8.30A	14.75	11.45	....	....	3	....	6	9	6	7
Feb.	16.50	24.40B	14.00	23.70	19.50	....	....	4	....	14	11	7	8
Mar.	32.50	36.55B	22.30A	34.55	29.89	....	....	2	....	3	8	6	6
Apr.	....	38.80B	23.50A	28.30	32.72	....	....	....	....	....	6	6	6
May.	28.60	41.60B	25.10A	39.85	31.38	....	....	1	....	1	6	6	6
Jne.	37.20	42.80B	29.75A	42.25	36.88	....	....	4	....	6	9	6	9
Jly.	36.15	45.00B	23.20A	26.00	30.56	....	....	1	....	2	5	5	5
Aug.	29.05	38.50B	22.50A	....	30.70	....	....	....	....	....	5	....	....
Year. . . .	12.90	45.00B	8.30A	....	27.88	....	....	4	....	32	11	....	....

SEPTEMBER 1986 215 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	9.10	11.90B	6.20	12.10	9.11	....	....	2	....	7	15	13	15
Feb.	14.50	20.60B	11.80A	20.10	16.31	....	....	9	....	17	15	11	11
Mar.	....	32.55B	17.70A	30.45	26.05	....	....	....	....	....	11	11	11
Apr.	....	34.05B	20.00A	24.15	28.59	....	....	....	....	....	11	11	11
May.	25.15	36.60B	20.25	34.85	26.92	....	....	5	....	8	18	11	17
Jne.	37.05	37.80B	25.25A	37.25	31.96	....	....	4	....	4	19	16	19
Jly.	25.15	40.00B	18.60A	21.25	25.92	....	....	25	....	29	37	11	37
Aug.	26.80	39.75B	18.00A	37.65	30.71	....	....	25	....	27	37	....	....
Sep.	....	38.50B	33.00A	....	....	....	....	....	....	....	....	....	....
Year. . . .	9.10	40.00B	6.20	....	21.73	....	....	25	....	92	37	....	....

SEPTEMBER 1986 220 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.90	9.80	4.60	9.85	7.14	....	....	11	....	39	26	13	22
Feb.	9.80	17.40B	9.15	16.80	13.47	....	....	9	....	31	25	22	23
Mar.	17.40	28.65B	14.50A	26.60	22.46	....	....	12	....	33	44	24	43
Apr.	29.20	29.90B	16.85A	20.40	24.73	....	....	7	....	12	47	42	46
May.	20.90	31.60B	16.80A	29.90	22.70	....	....	6	....	17	48	46	48
Jne.	22.00	32.70B	21.00A	32.30	27.31	....	....	....	....	....	48	48	48
Jly.	23.20	35.00B	14.35	16.90	21.44	....	....	200	....	529	501	48	500
Aug.	17.00	34.75B	13.80A	32.65	25.86	....	....	385	....	499	542	7	7
Sep.	10.50	34.20B	8.60A	....	20.48	....	....	11	....	31	32	....	....
Year. . . .	6.90	35.00B	4.60	....	20.62	....	....	385	....	1,191	542	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	5.30	7.70	3.50	7.90	5.50	....	....	12	....	42	48	14	48
Feb.	8.60	14.40B	7.60A	13.85	10.97	....	....	10	....	50	75	48	66
Mar.	14.10	25.00B	11.60	23.05	19.20	....	....	10	....	26	80	76	76
Apr.	15.10	25.90B	14.00A	17.00	21.14	....	....	30	....	52	76	72	73
May	17.10	26.80B	13.70A	25.60	18.88	....	....	21	....	38	87	65	87
Jne.	25.10	27.90B	17.25A	27.50	22.97	....	....	7	....	14	96	87	92
Jly.	18.00	30.00B	10.85A	12.90	17.29	....	....	85	....	273	235	92	216
Aug.	10.80	29.75B	9.60A	27.65	21.15	....	....	50	....	97	258	182	182
Sep.	25.50	29.20B	4.20	....	15.72	....	....	104	....	248	180	....	....
Year	5.30	30.00B	3.50	....	16.98	....	....	104	....	840	258	....	....

SEPTEMBER 1986 230 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	3.30	6.00B	2.65A	6.25	3.95	....	....	119	....	320	297	20	296
Feb.	6.00	12.00B	5.80	11.25	8.86	....	....	27	....	145	352	296	347
Mar.	12.00	21.35B	9.50A	19.70	16.27	....	....	30	....	74	347	333	334
Apr.	17.05	22.10B	11.50	13.85	17.86	....	....	14	....	49	350	333	339
May	14.70	23.30	10.50A	21.40	15.42	....	....	480	....	563	755	339	755
Jne.	21.35	23.80	13.75A	23.15	18.95	....	....	33	....	133	756	750	755
Jly.	18.30	25.50B	7.35	9.30	13.58	....	....	66	....	544	931	755	931
Aug.	9.80	24.85	6.55	22.65	16.67	....	....	446	....	1,267	1,206	972	1,042
Sep.	21.60	24.00B	1.00	....	11.35	....	....	1,026	....	5,021	1,464	....	....
Year	3.30	25.50B	1.00	....	13.65	....	....	1,026	....	8,116	1,464	....	....

SEPTEMBER 1986 235 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb	7.50	10.00	6.80	9.15	8.68	....	....	20	....	63	48	1	48
Mar.	8.80	18.45B	7.50	16.65	13.60	....	....	16	....	87	79	51	77
Apr.	15.00	18.90B	9.40A	11.25	14.91	....	....	34	....	94	110	77	86
May	11.00	18.70B	7.80	17.60	12.33	....	....	324	....	571	456	84	430
Jne.	17.50	19.30B	10.65A	18.90	15.27	....	....	33	....	198	468	422	462
Jly.	20.65	21.20B	5.00	6.40	10.33	....	....	320	3	2,257	1,270	428	1,270
Aug.	6.30	19.95	4.35	17.70	12.53	....	....	261	....	1,907	1,499	1,277	1,301
Sep.	18.55	19.20B	CAB	CAB	7.95	....	....	1,585	....	7,626	2,384	....	....
Year	7.50	21.20B	CAB	CAB	11.95	....	....	1,585	....	12,803	2,384	....	....

SEPTEMBER 1986 240 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	8.00	15.60B	6.30A	13.95	11.50	....	....	104	....	318	161	2	161
Apr.	12.50	15.90B	7.65A	9.00	12.31	....	....	31	....	90	208	161	193
May	9.00	15.40B	5.85	14.15	9.67	....	....	180	1	1,008	700	202	600
Jne	14.00	15.65B	7.95	15.10	12.02	....	....	281	11	1,106	826	587	593
Jly.	16.00	17.20B	3.00A	4.20	7.66	....	....	5,372	4	18,031	6,226	588	5,711
Aug.	4.15	15.30B	2.60	13.00	8.89	....	....	3,902	31	19,173	9,002	2,439	2,439
Sep.	13.15	14.95	CAB	CAB	5.35	....	....	2,790	6	10,387	5,344	....	....
Year	8.00	17.20B	CAB	CAB	9.62	....	....	5,372	....	50,113	9,002	....	....

SEPTEMBER 1986 245 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	10.60	13.00	9.60A	11.60	10.85	....	....	103	....	268	121	1	121
Apr.	12.20	13.30	6.00	7.10	10.06	....	....	19	2	198	241	129	229
May	6.80	12.35B	4.25	11.10	7.43	....	....	144	1	626	480	220	480
Jne.	11.00	12.30	6.00	11.75	9.23	....	....	418	15	2,458	963	454	953
Jly.	11.75	13.70B	1.95	2.65	5.50	....	....	1,847	28	12,630	3,266	947	3,266
Aug.	2.65	10.75	1.60	8.60	5.82	....	....	4,386	89	18,560	5,483	2,996	3,148
Sep.	8.50	10.25	CAB	CAB	3.46	....	....	3,372	149	9,437	4,481	....	....
Year	10.60	13.70B	CAB	CAB	7.47	....	....	4,386	....	44,177	5,483	....	....

SEPTEMBER 1986 250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	9.25	11.20	7.90A	9.60	9.21	....	....	42	12	264	229	17	229
Apr.	9.70	11.05	4.85	5.65	8.15	....	....	157	....	724	686	243	686
May	5.50	9.90	3.00A	8.55	5.63	....	....	286	4	1,731	1,140	700	1,140
Jne.	8.30	9.35	4.25	8.85	6.92	....	....	754	19	3,770	1,896	1,174	1,896
Jly.	8.60	10.50	1.20	1.60	3.86	....	....	2,208	101	14,487	4,589	1,775	4,461
Aug.	1.60	7.00	.95	5.10	3.52	....	....	2,007	253	15,654	5,197	3,943	3,943
Sep.	4.90	6.30	CAB	CAB	1.66	....	....	2,708	502	10,744	5,388	....	....
Year	9.25	11.20	CAB	CAB	5.56	....	....	2,708	....	47,374	5,388	....	....

SEPTEMBER 1986 255 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	9.20	9.20	8.35A	8.00	8.00	....	....	1	1	1	1	1	1
Apr.	8.25	9.00	3.95A	4.30	6.54	....	....	100	2	469	401	22	401
May	4.30	7.80	2.10	6.45	4.21	....	....	763	21	3,600	1,711	417	1,711
Jne.	6.40	7.00	3.15	6.55	5.09	....	....	561	31	3,828	2,011	1,655	1,923
Jly.	6.45	7.90B	.75	.95	2.65	....	....	933	73	9,176	5,010	1,933	5,010
Aug.	1.00	4.00	.55	2.60	1.94	....	....	2,373	132	17,353	5,619	5,105	5,105
Sep.	2.50	3.45	CAB	CAB	.74	....	....	5,322	817	15,599	10,965	....	....
Year	9.20	9.20	CAB	CAB	4.16	....	....	5,322	1	50,026	10,965	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 260 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	4.65	5.90	4.20	4.70	4.90	....	....	1,568	69	1,637	513	62	513
Jne.....	4.60	5.15	2.10	4.70	3.64	....	....	854	96	7,805	2,955	443	2,955
Jly......	4.55	5.80	.50	.55	1.81	....	....	1,670	180	12,713	6,058	3,283	6,058
Aug.....	.55	2.00	.30	.20	.98	....	....	1,274	119	12,786	8,787	6,081	8,201
Sep.....	1.15	1.50	CAB	CAB	.31	....	....	2,420	412	9,087	8,640	....	....
Year....	4.65	5.90	CAB	CAB	2.32	....	....	2,420	69	44,028	8,787	....	....

SEPTEMBER 1986 265 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	3.80	3.80	.25	.35	.95	....	....	853	151	7,923	3,702	341	3,702
Aug.....	.35	.85	.20	.50	.45	....	....	994	51	7,916	4,716	3,669	4,716
Sep.....	.45	.55	CAB	CAB	.12	....	....	830	124	3,430	5,507	4,830	5,474
Year....	3.80	3.80	CAB	CAB	.50	....	....	994	51	19,269	5,507	341	5,474

DECEMBER 1986 220 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	14.80	19.00	12.00A	14.50	15.73	....	....	61	....	147	132	40	132
Oct.	17.25	24.20B	15.15A	25.00	18.89	....	....	500	....	1,023	583	387	387
Nov.....	25.80	29.75B	16.55A	28.65	25.45	....	....	35	....	42	419	291	291
Dec.....	30.75	35.70B	25.60A	....	30.46	....	....	7	....	7	153	....	....
Year....	14.80	35.70B	12.00A	....	22.63	....	....	500	....	1,219	583	....	....

DECEMBER 1986 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	15.90	17.70B	15.55A	17.15	17.43	....	....	3	....	5	4	2	4
Aug.....	14.60	31.30B	14.60	29.70	24.18	....	....	4	....	12	11	4	11
Sep.....	25.30	30.90B	9.00A	11.30	17.38	....	....	208	....	522	332	11	241
Oct.	13.50	19.90	11.65A	20.25	15.00	....	....	40	....	120	266	206	266
Nov.....	20.30	24.75B	12.45	23.75	20.74	....	....	20	....	35	310	265	287
Dec.....	21.65	30.70B	20.60A	....	25.46	....	....	39	....	41	276	....	....
Year....	15.90	31.30B	9.00A	....	20.03	....	....	208	....	735	332	....	....

DECEMBER 1986 230 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	20.70	26.10B	20.70	26.25	23.36	....	....	4	....	5	5	1	5
Jly......	18.70	28.40B	12.40	14.05	17.72	....	....	4	....	14	10	4	10
Aug.....	12.10	26.90B	12.00	25.40	20.36	....	....	8	....	21	24	10	18
Sep.....	21.60	26.55B	6.50	8.65	14.11	....	....	297	....	1,764	589	15	589
Oct.	9.10	16.15	8.70	15.90	11.54	....	....	277	5	1,166	809	564	792
Nov.....	16.45	20.00B	8.30A	18.90	16.19	....	....	140	....	626	1,125	908	1,097
Dec.....	21.50	25.70B	15.60	....	20.47	....	....	20	....	86	1,098	....	....
Year....	20.70	28.40B	6.50	....	17.67	....	....	297	....	3,682	1,125	....	....

DECEMBER 1986 235 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	11.55	22.10B	11.55	21.40	17.40	....	....	10	....	10	10	10	10
Jne.	18.65	22.30B	14.65A	22.50	18.97	....	....	1	....	1	11	10	11
Jly......	14.50	24.50B	10.00	11.30	14.71	....	....	11	....	42	41	11	41
Aug.....	11.00	22.80B	9.00	21.35	16.86	....	....	99	....	294	183	46	180
Sep.....	17.60	21.90	4.70	6.45	11.25	....	....	442	....	3,444	1,356	176	1,347
Oct.	7.00	12.30	6.00	11.95	8.60	....	....	434	31	4,731	1,782	1,375	1,782
Nov.....	12.40	15.10B	5.00A	14.25	11.95	....	....	889	1	2,519	1,856	1,530	1,584
Dec.....	14.10	20.30B	10.50A	....	15.57	....	....	191	....	391	1,593	....	....
Year....	11.55	24.50B	4.70	....	14.41	....	....	889	....	11,432	1,856	....	....

DECEMBER 1986 240 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	10.00	18.80B	10.00	18.10	15.11	....	....	2	....	4	4	1	4
Jne.	12.60	18.85B	12.00A	19.05	15.94	....	....	1	....	5	6	4	6
Jly......	20.30	20.90B	8.10	9.00	12.06	....	....	191	....	427	307	6	307
Aug.....	8.90	19.15	7.30	17.60	13.73	....	....	17	1	167	336	294	294
Sep.....	17.80	18.00B	3.45	4.70	8.81	....	....	687	1	5,422	2,576	341	2,576
Oct.	5.10	9.00	4.30	8.55	6.17	....	....	1,586	42	10,068	2,537	1,631	2,080
Nov.....	9.15	10.80	2.70	9.80	8.18	....	....	2,269	66	9,805	3,226	1,909	2,487
Dec.....	7.70	15.90	5.60	....	10.81	....	....	484	5	1,607	2,586	....	....
Year....	10.00	20.90B	2.70	....	11.35	....	....	2,269	....	27,505	3,226	....	....

DECEMBER 1986 245 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May.....	9.55	15.80B	7.40A	15.15	11.16	....	....	1	....	2	2	1	2
Jne.	13.90	15.70B	9.80A	15.95	13.20	....	....	3	....	7	8	2	8
Jly......	16.50	17.60	6.15	7.05	9.74	....	....	53	....	336	222	8	222
Aug.....	7.20	16.00	5.60	14.20	11.00	....	....	130	....	549	375	228	306
Sep.....	13.95	15.50	2.40	3.35	6.79	....	....	323	5	3,401	1,494	299	1,494
Oct.	3.60	6.20	2.80	5.80	4.27	....	....	1,197	24	9,797	2,784	1,282	2,776
Nov.....	6.35	7.00	1.40	5.95	5.18	....	....	15,955	72	31,507	9,219	2,245	7,131
Dec.....	4.35	11.55B	1.60	....	6.45	....	....	876	61	5,948	7,170	....	....
Year....	9.55	17.60	1.40	....	8.47	....	....	15,955	....	51,547	9,219	....	....

DECEMBER 1986 250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.....	12.50	14.75B	12.50	13.95	14.05	....	....	1	....	1	1	1	1
Apr.	12.20	14.80B	8.10A	9.00	11.95	....	....	10	....	29	29	2	29
May.....	7.65	13.10B	5.85A	12.55	9.02	....	....	2	....	7	35	29	35

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 250 CALLS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	10.60	13.00B	7.95A	13.20	10.81	....	....	53	....	105	111	35	111
Jly.	14.10	14.90	4.80	5.45	7.80	....	....	87	....	379	331	110	331
Aug.	5.40	12.90	4.10	11.25	8.64	....	...	120	7	806	459	335	459
Sep.	11.30	12.25	1.75	2.35	5.14	....	....	811	51	6,157	1,921	481	1,921
Oct.	2.60	4.15	1.65	3.60	2.83	....	....	1,317	27	13,578	3,726	1,926	3,286
Nov.	4.00	4.40	.60	3.10	2.95	....	....	13,545	303	43,931	9,797	2,589	4,048
Dec.	2.10	7.65	CAB	CAB	3.35	....	....	2,776	225	17,308	3,958	....	....
Year	12.50	14.90	CAB	CAB	7.65	....	....	13,545	....	82,301	9,797	....	....

DECEMBER 1986 255 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	12.65	12.65	12.65	12.05	12.05	....	....	1	1	1	1	1	1
Apr.	10.75	12.70B	6.85A	7.45	10.15	....	....	2	....	4	5	1	5
May	7.65	11.10	4.40	10.30	7.31	....	....	11	....	34	36	5	36
Jne.	9.85	10.50B	6.40A	10.75	8.76	....	....	10	....	45	60	43	59
Jly.	11.55	12.15	3.65	4.15	6.18	....	....	164	....	679	539	59	539
Aug.	4.15	10.40	3.25	8.75	6.69	....	....	267	13	1,558	1,026	582	1,026
Sep.	8.85	9.55	1.10	1.60	3.84	....	....	686	64	6,341	2,329	1,083	2,279
Oct.	1.65	2.80	.95	2.05	1.80	....	....	1,233	45	9,545	4,900	1,891	4,779
Nov.	2.20	2.55	.25	1.35	1.50	....	....	6,601	405	44,386	10,509	4,531	5,781
Dec.	1.00	4.30	CAB	CAB	1.36	....	....	4,808	421	20,750	7,640	....	....
Year	12.65	12.70B	CAB	CAB	5.96	....	....	6,601	....	83,343	10,509	....	....

DECEMBER 1986 260 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	10.85	10.85	6.45A	6.15	8.65	....	....	5	....	11	9	2	9
May	5.75	9.00B	3.40	8.35	5.89	....	....	29	....	104	78	10	74
Jne.	8.50	9.00	5.05A	8.70	7.02	....	....	33	....	141	182	80	182
Jly.	8.75	10.20	2.70	3.15	4.88	....	....	138	1	1,120	809	181	809
Aug.	3.10	7.95	2.40	6.65	5.09	....	....	286	21	2,221	1,650	830	1,644
Sep.	6.75	7.40	.80	1.05	2.80	....	....	509	30	4,869	2,643	1,683	2,535
Oct.	1.10	1.75	.50	1.00	1.08	....	....	539	22	6,753	3,264	2,281	3,264
Nov.	1.00	1.30	.05	.50	.66	....	....	1,196	142	9,099	4,372	3,174	4,327
Dec.	.35	1.95	CAB	CAB	.50	....	....	4,588	111	16,750	5,652	....	....
Year	10.85	10.85	CAB	CAB	4.06	....	....	4,588	....	41,068	5,652	....	....

DECEMBER 1986 265 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	7.75	7.95	2.00	2.35	3.60	....	....	125	....	957	657	2	657
Aug.	2.30	6.00	1.70	5.00	3.84	....	....	499	26	3,366	2,069	691	2,069
Sep.	4.90	5.65	.55	.70	2.05	....	....	1,058	107	8,386	3,938	2,131	3,696
Oct.	.75	1.10	.25	.50	.64	....	....	608	63	5,368	4,351	3,577	4,250
Nov.	.55	.65	.05	.15	.28	....	....	401	37	3,132	4,583	4,174	4,394
Dec.	.10	.80	CAB	CAB	.19	....	....	1,965	58	6,249	4,838	....	....
Year	7.75	7.95	CAB	CAB	1.76	....	....	1,965	....	27,458	4,838	....	....

MARCH 1987 220 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	34.00	35.80	21.90A	22.70	29.79	1		1	....	3	3	....	3
Year	34.00	35.80	21.90A	22.70	29.79	1		1	....	3	3	....	3

MARCH 1987 225 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	22.70	26.15B	22.70	25.30	25.61	....	....	1	....	1	1	....	1
Dec.	22.00	31.80	17.65A	18.40	25.41	....	....	22	....	33	26	1	26
Year	22.70	31.80	17.65A	18.40	25.51	....	....	22	....	34	26	....	26

MARCH 1987 230 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	12.65	14.00B	10.60A	12.50	12.53	....	....	15	....	26	21	5	21
Oct.	14.00	18.90B	13.40A	19.30	15.52	....	....	5	....	10	25	21	21
Nov.	19.20	22.05B	12.45A	21.20	19.18	....	....	7	....	24	29	21	28
Dec.	24.00	26.80B	13.85A	14.50	21.18	....	....	110	...	367	341	28	341
Year	12.65	26.80B	10.60A	14.50	17.10	....	....	110	....	427	341	5	341

MARCH 1987 235 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	10.85	12.70B	9.00	10.25	11.25	....	....	8	....	18	9	1	6
Oct.	11.10	15.80B	10.95	16.05	12.83	....	....	7	....	46	27	6	24
Nov.	16.20	18.10B	9.75A	17.30	15.72	....	....	63	....	107	90	21	90
Dec.	20.20	22.60	10.50A	11.05	17.25	....	....	35	...	113	118	90	115
Year	10.85	22.60	9.00	11.05	14.26	....	....	63	....	284	118	1	115

MARCH 1987 240 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	7.55	9.80	7.30A	8.35	8.17	....	....	3	1	4	4	1	4
Oct.	9.60	12.90B	8.80	13.10	10.41	....	....	100	....	234	161	4	159
Nov.	13.25	14.60B	7.50	13.90	12.60	....	....	36	....	207	224	160	223
Dec.	12.40	19.10	7.65	8.05	13.69	....	....	69	....	342	308	223	301
Year	7.55	19.10	7.30A	8.05	11.21	....	....	100	...	787	308	1	301

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 245 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	14.85	18.70B	14.85	17.80	16.60	....	....	4	....	4	2	2	2
Sep.	7.80	18.90B	5.80	6.70	10.32	....	....	12	....	43	27	2	27
Oct.	7.00	10.80	7.00	10.55	8.42	....	....	64	....	230	95	29	82
Nov.	10.70	11.55	5.45	10.75	9.93	....	....	96	1	392	187	82	182
Dec.	9.00	15.50	5.20	5.65	10.55	....	....	101	3	719	355	175	355
Year	14.85	18.90B	5.20	5.65	11.16	....	....	101	....	1,388	355	2	355

MARCH 1987 250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	6.30	7.60	4.60	5.40	5.95	....	....	24	....	44	41	3	41
Oct.	6.80	8.25	5.60	8.35	6.70	....	....	22	....	85	86	42	86
Nov.	7.80	8.90	4.00	8.10	7.61	....	....	114	....	614	318	86	318
Dec.	6.90	12.35	3.60	3.85	7.96	....	....	346	13	3,257	1,724	320	1,724
Year	6.30	12.35	3.60	3.85	7.05	....	....	346	....	4,000	1,724	3	1,724

MARCH 1987 255 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.	10.50	13.20B	10.40A	12.50	11.93	....	....	5	....	11	11	....	11
Sep.	10.55	13.30B	3.50	4.35	6.93	....	....	15	....	69	45	11	45
Oct.	5.35	6.90B	4.15	6.55	5.29	....	....	22	....	84	87	47	87
Nov.	6.20	7.10	2.90A	6.00	5.75	....	....	187	4	829	352	85	352
Dec.	4.75	9.60	2.30	2.45	5.78	....	....	445	26	4,006	1,986	362	1,986
Year	10.50	13.30B	2.30	2.45	7.13	....	....	445	....	4,999	1,986	....	1,986

MARCH 1987 260 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly.	13.00	13.00	5.30A	5.80	7.37	....	....	2	....	5	5	1	5
Aug.	6.30	11.10	5.00A	10.30	8.37	....	....	21	....	38	34	5	34
Sep.	10.30	11.00B	2.90	3.45	5.60	....	....	46	....	131	55	34	54
Oct.	4.20	5.30	3.15	5.05	4.13	....	....	24	....	111	102	54	100
Nov.	5.15	5.30	2.05A	4.30	4.22	....	....	129	...	583	260	100	260
Dec.	3.60	7.15	1.45	1.50	4.08	....	....	782	18	3,936	1,935	313	1,714
Year	13.00	13.00	1.45	1.50	5.62	....	....	782	....	4,804	1,935	1	1,714

MARCH 1987 265 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	7.00	9.05B	2.20	2.70	4.39	....	....	50	....	221	95	50	77
Oct.	3.05	3.85	2.30A	3.85	3.20	....	....	102	....	289	290	121	290
Nov.	3.50	4.00	1.30	3.00	3.06	....	....	121	...	592	465	292	455
Dec.	2.50	5.30	.80	.85	2.60	....	....	162	8	1,875	972	478	972
Year	7.00	9.05B	.80	.85	3.36	....	....	162	....	2,977	972	50	972

JUNE 1987 240 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	15.80	15.80	15.55A	16.15	16.15	....	....	25	25	25	25	25	25
Nov.	15.80	17.15B	10.70	16.65	15.57	....	....	25	....	27	25	10	12
Dec.	....	21.80B	11.30A	11.65	16.84	....	....	....	....	....	13	12	12
Year	15.80	21.80B	10.70	11.65	16.18	....	....	25	....	52	25	10	12

JUNE 1987 245 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	10.40	13.40B	10.00	13.70	11.61	....	....	15	....	25	25	10	25
Nov.	9.45	14.50B	8.85A	13.85	13.03	....	....	25	....	28	27	25	26
Dec.	16.00	18.55B	9.05A	9.30	13.98	....	....	2	....	6	30	26	30
Year	10.40	18.55B	8.85A	9.30	12.87	....	....	25	....	59	30	10	30

JUNE 1987 250 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Oct.	8.05	11.10B	8.05	11.50	9.77	....	....	100	....	120	120	10	120
Nov.	8.00	12.20	7.50A	11.40	10.80	....	....	35	....	113	121	42	43
Dec.	9.90	15.60B	7.15A	7.35	11.48	....	....	21	....	36	40	36	40
Year	8.05	15.60B	7.15A	7.35	10.68	....	....	100	....	269	121	10	40

JUNE 1987 255 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	12.00	13.00B	5.55A	5.70	9.12	....	....	17	....	41	23	10	23
Year	12.00	13.00B	5.55A	5.70	9.12	....	....	17	....	41	23	10	23

JUNE 1987 260 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.	7.90	7.90	7.25	7.45	7.68	....	....	141	....	202	201	141	201
Dec.	6.50	10.70B	4.25	4.40	7.49	....	....	21	....	40	229	221	229
Year	7.90	10.70B	4.25	4.40	7.58	....	....	141	....	242	229	141	229

JUNE 1987 265 CALLS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.	4.95	4.95	3.05	3.35	4.24	....	....	10	....	19	17	4	17
Year	4.95	4.95	3.05	3.35	4.24	....	....	10	....	19	17	4	17

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.05	.25	CAB	CAB	.07	....	....	135	....	221	634	502	627
Feb.	CAB	.05	CAB	CAB	.00	....	....	11	....	12	627	611	611
Mar.	CAB	CAB	CAB	CAB	.00	....	....	10	....	11	611	600	600
Year	.05	.25	CAB	CAB	.02	....	....	135	....	244	634	502	600

MARCH 1986 180 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.15	.60	.05	.05	.15	....	....	1,218	....	4,037	4,344	1,028	4,333
Feb.	.05	.05	CAB	CAB	.02	....	....	9	....	15	4,355	4,333	4,354
Mar.	CAB	.05	CAB	CAB	.00	....	....	1,150	....	2,072	4,354	2,518	2,518
Year	.15	.60	CAB	CAB	.05	....	....	1,218	....	6,124	4,355	1,028	2,518

MARCH 1986 185 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.25	.65	.10	.10	.29	....	....	218	....	1,595	1,572	1,449	1,531
Feb.	.10	.20	CAB	CAB	.04	....	....	51	....	196	1,485	1,416	1,416
Mar.	CAB	CAB	CAB	CAB	.00	....	....	151	....	244	1,416	1,171	1,171
Year	.25	.65	CAB	CAB	.11	....	....	218	....	2,035	1,572	1,171	1,171

MARCH 1986 190 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.40	1.20	.20	.25	.54	....	....	1,363	12	4,802	2,503	1,837	2,503
Feb.	.25	.25	CAB	CAB	.10	....	....	169	1	570	2,611	2,411	2,421
Mar.	CAB	.05	CAB	CAB	.00	....	....	210	....	550	2,421	1,968	1,968
Year	.40	1.20	CAB	CAB	.21	....	....	1,363	....	5,922	2,611	1,837	1,968

MARCH 1986 195 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.85	2.25	.40	.50	1.01	....	....	730	26	4,556	1,580	1,040	1,580
Feb.	.50	.70	CAB	CAB	.20	....	....	587	....	2,399	1,850	1,548	1,839
Mar.	CAB	.05	CAB	CAB	.00	....	....	920	5	932	2,109	1,835	2,107
Year	.85	2.25	CAB	CAB	.40	....	....	920	....	7,887	2,109	1,040	2,107

MARCH 1986 200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.35	3.70	.75	1.00	1.89	....	....	1,743	27	9,893	3,113	1,233	3,063
Feb.	1.00	1.50	.05	.05	.41	....	....	1,050	....	4,440	3,218	2,794	2,917
Mar.	.05	.05	CAB	CAB	.00	....	....	2,016	5	2,847	4,441	2,679	4,214
Year	1.35	3.70	CAB	CAB	.76	....	....	2,016	....	17,180	4,441	1,233	4,214

MARCH 1986 205 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.65	5.90	1.50	2.00	3.40	....	....	1,671	54	11,010	2,125	1,176	2,125
Feb.	1.90	2.60	.05	.10	.80	....	....	653	69	5,746	2,979	2,153	2,881
Mar.	.10	.10	CAB	CAB	.02	....	....	443	26	1,366	2,950	2,597	2,597
Year	2.65	5.90	CAB	CAB	1.40	....	....	1,671	26	18,122	2,979	1,176	2,597

MARCH 1986 210 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.40	9.00	2.65	3.70	5.66	....	....	1,354	30	8,801	4,065	3,776	3,964
Feb.	3.65	4.80	.15	.20	1.53	....	....	3,814	189	12,705	3,117	2,593	2,595
Mar.	.20	.25	CAB	CAB	.07	....	....	259	67	958	2,680	2,507	2,507
Year	4.40	9.00	CAB	CAB	2.42	....	....	3,814	30	22,464	4,065	2,507	2,507

MARCH 1986 215 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	7.30	12.90	4.60	6.10	8.70	....	....	486	1	1,728	2,052	1,446	1,607
Feb.	5.90	6.60	.30	.55	2.79	....	....	1,191	120	7,812	2,568	1,578	2,568
Mar.	.55	.70	CAB	CAB	.15	....	....	710	116	2,463	2,811	....	....
Year	7.30	12.90	CAB	CAB	3.88	....	....	1,191	1	12,003	2,811	....	....

MARCH 1986 220 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	10.30	17.20B	7.20	9.30	12.42	....	....	13	....	82	32	15	28
Feb.	8.80	9.90B	.95	1.35	4.76	....	....	984	....	5,899	2,303	98	2,303
Mar.	1.20	2.00	CAB	CAB	.47	....	....	1,847	70	6,649	3,115	2,154	2,531
Year	10.30	17.20B	CAB	CAB	5.88	....	....	1,847	....	12,630	3,115	15	2,531

MARCH 1986 225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	13.00	13.40B	13.00	13.20	13.20	....	....	....	....	....	....	....	....
Feb.	13.50	14.00	2.05	3.00	7.56	....	....	582	....	3,041	1,931	2	1,931
Mar.	2.90	4.40	CAB	CAB	1.17	....	....	2,290	173	11,544	3,958	....	....
Year	13.00	14.00	CAB	CAB	7.31	....	....	2,290	....	14,585	3,958	....	....

MARCH 1986 230 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	8.30	10.30	4.50	5.85	7.39	....	....	684	....	1,668	1,204	20	1,204
Mar.	6.00	8.00B	CAB	CAB	2.60	....	....	1,746	43	10,883	3,678	....	....
Year	8.30	10.30	CAB	CAB	4.99	....	....	1,746	....	12,551	3,678	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 175 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.25	.60	.25	.25	.33	....	....	6	....	17	141	136	141
Feb.	.30	.30	.20	.05	.17	....	....	2	....	4	143	141	143
Mar.	CAB	.05	CAB	CAB	.01	....	....	12	....	16	159	143	159
Apr.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	159	159	159
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	159	158	158
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	158	158	158
Year	.25	.60	CAB	CAB	.08	....	....	12	....	37	159	136	158

JUNE 1986 180 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.50	1.00	.30	.45	.59	....	....	34	....	78	363	319	362
Feb.	.45	.50	.15	.10	.28	....	....	35	....	90	397	361	377
Mar.	.10	.15	CAB	CAB	.06	....	....	113	....	147	429	375	428
Apr.	CAB	.10	CAB	CAB	.00	....	....	10	....	10	438	428	438
May	CAB	CAB	CAB	CAB	.00	....	....	5	....	8	439	432	432
Jne.	CAB	CAB	CAB	CAB	.00	....	....	5	5	5	432	425	425
Year	.50	1.00	CAB	CAB	.15	....	....	113	....	338	439	319	425

JUNE 1986 185 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	.60	1.65B	.55	.80	.95	....	....	52	....	141	2,342	2,281	2,342
Feb.	.75	.85	.30	.20	.45	....	....	62	....	105	2,353	2,342	2,352
Mar.	.20	.20	CAB	.05	.11	....	....	39	....	59	2,367	2,352	2,367
Apr.	.15	15	CAB	CAB	.02	....	....	96	....	104	2,380	2,367	2,380
May	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,382	2,380	2,381
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	2,381	2,379	2,379
Year	60	1.65B	CAB	CAB	.25	....	....	96	....	409	2,382	2,281	2,379

JUNE 1986 190 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	90	2.50	.90	1.20	1.48	....	....	50	....	204	411	297	410
Feb.	1.20	1.30	.35	.35	.65	....	....	66	....	207	499	414	499
Mar.	.35	40	.15	.10	.22	....	....	83	....	200	510	500	507
Apr.	10	.25B	CAB	CAB	.06	....	....	200	....	221	718	506	718
May	CAB	CAB	CAB	CAB	.00	....	....	4	....	5	723	714	714
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	714	711	711
Year	.90	2.50	CAB	CAB	.40	....	....	200	....	837	723	297	711

JUNE 1986 195 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	1.80	3.60	1.15	1.95	2.31	....	....	35	1	214	294	218	294
Feb.	2.00	2.10	.45A	45	1.01	....	....	33	....	149	321	292	293
Mar.	40	60	20A	.15	.36	....	....	64	....	212	321	275	320
Apr.	.25	40B	CAB	.05	.14	....	....	440	....	1,030	1,211	318	1,209
May	.05	.10	CAB	CAB	.01	....	....	10	....	15	1,209	1,206	1,207
Jne.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	1,207	1,207	1,207
Year	1.80	3.60	CAB	CAB	.63	....	....	440	....	1,620	1,211	218	1,207

JUNE 1986 200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	2.50	5.70	1.80	2.95	3.52	....	....	210	....	462	434	297	434
Feb.	3.15	3.30	.70	.75	1.53	....	....	304	....	559	505	440	492
Mar.	.85	1.15	.25	.25	.58	....	....	109	5	722	648	513	614
Apr.	.35	.70	.05	.15	.22	....	....	102	....	414	673	610	649
May	.15	.15	CAB	CAB	.04	....	....	40	....	60	653	633	633
Jne.	CAB	CAB	CAB	CAB	.00	....	....	1	....	1	633	608	608
Year	2.50	5.70	CAB	CAB	.98	....	....	304	....	2,218	673	297	608

JUNE 1986 205 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	4.20	8.05	3.10	4.35	5.17	....	....	324	....	508	697	322	694
Feb.	4.40	4.40	1.25A	1.20	2.32	....	....	178	2	382	817	694	817
Mar.	1.25	1.60	.35	.45	.90	....	....	100	1	522	1,025	819	1,012
Apr.	.35	1.10	.05	.25	.37	....	....	74	....	330	1,136	1,011	1,135
May	.20	.30	CAB	CAB	.07	....	....	416	....	485	1,163	1,124	1,124
Jne.	CAB	CAB	CAB	CAB	.00	....	....	2	....	2	1,124	1,116	1,117
Year	4.20	8.05	CAB	CAB	1.47	....	....	416	....	2,229	1,163	322	1,117

JUNE 1986 210 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.10	9.75B	4.45	6.05	7.28	....	....	36	1	136	554	500	518
Feb.	6.15	6.50	1.60	1.85	3.46	....	....	796	6	2,360	1,493	855	1,493
Mar.	1.75	2.70	.60	.70	1.39	....	....	109	3	812	1,712	1,496	1,690
Apr.	.80	2.10	.15	.45	.63	....	....	202	5	1,346	1,820	1,680	1,820
May	.45	.50	CAB	CAB	.13	....	....	62	3	361	1,887	1,820	1,883
Jne.	.05	.05	CAB	CAB	.00	....	....	22	1	26	1,884	1,846	1,846
Year	6.10	9.75B	CAB	CAB	2.14	....	....	796	1	5,041	1,887	500	1,846

JUNE 1986 215 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	8.60	12.90B	6.35A	8.30	9.89	....	....	6	....	23	766	763	765
Feb.	7.65	8.50	2.60	2.75	5.01	....	....	513	....	1,071	1,388	765	1,388
Mar.	2.85	3.80	.95	1.10	2.12	....	....	317	7	1,570	1,778	1,426	1,778
Apr.	1.00	3.25	.30	.85	1.06	....	....	229	13	2,248	2,102	1,795	2,068

(Continued on Next Page)

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 215 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	.90	.90	CAB	CAB	.26	....	....	319	8	1,467	2,177	2,024	2,162
Jne.	CAB	.05	CAB	CAB	.00	....	....	63	....	86	2,162	2,065	2,067
Year	8.60	12.90B	CAB	CAB	3.05	....	....	513	....	6,465	2,177	763	2,067

JUNE 1986 220 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	11.35	16.45B	9.10A	11.00	12.97	....	....	2	....	8	25	20	25
Feb.	11.10	11.20B	3.80	4.20	7.05	....	....	328	....	796	659	27	659
Mar.	4.25	5.85	1.60	1.85	3.20	....	....	411	4	1,769	1,491	751	1,491
Apr.	1.70	4.65B	.55	1.55	1.72	....	....	392	34	2,884	1,895	1,462	1,895
May	1.55	1.70	CAB	CAB	.57	....	....	755	28	3,856	2,450	1,856	2,440
Jne.	.05	.05	CAB	CAB	.00	....	....	100	....	234	2,498	2,314	2,314
Year	11.35	16.45B	CAB	CAB	4.25	....	....	755	....	9,547	2,498	20	2,314

JUNE 1986 225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	18.80	20.45B	12.20A	14.10	16.50	....	....	102	....	213	107	5	107
Feb.	14.10	14.35B	5.40A	6.05	9.47	....	....	68	....	190	247	109	247
Mar.	6.05	7.70	2.50A	2.80	4.63	....	....	208	8	1,635	1,005	293	1,005
Apr.	2.70	6.85B	1.00	2.70	2.72	....	....	1,009	39	5,194	1,628	1,039	1,486
May	2.75	2.90	.05	.10	1.08	....	....	605	26	5,772	2,446	1,414	2,018
Jne.	.10	.15	CAB	CAB	.04	....	....	114	8	469	1,982	....	....
Year	18.80	20.45B	CAB	CAB	5.74	....	....	1,009	....	13,473	2,446	....	....

JUNE 1986 230 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	13.50	13.50	7.80	8.45	9.76	....	....	37	....	103	81	3	81
Mar.	8.20	10.15	3.60	4.10	6.48	....	....	416	....	2,797	1,226	79	1,226
Apr.	4.00	9.40B	1.70	4.30	4.10	....	....	784	56	6,168	2,067	1,247	1,881
May	4.40	4.60	.15	.20	2.04	....	....	763	93	8,773	3,176	1,977	3,176
Jne.	.20	.50	CAB	CAB	.11	....	....	705	87	3,865	4,166	....	....
Year	13.50	13.50	CAB	CAB	4.49	....	....	784	....	21,706	4,166	....	....

JUNE 1986 235 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	11.85	12.95B	11.20A	11.35	11.95	....	....	1	....	1	1	1	1
Mar.	11.25	13.45B	5.25	5.90	8.79	....	....	1,167	....	3,595	1,941	1	1,049
Apr.	5.55	12.60	2.75	6.55	5.95	....	....	1,895	6	12,874	3,245	1,117	3,245
May	6.65	7.00	.30	.40	3.59	....	....	1,201	122	11,600	3,671	2,733	3,671
Jne.	.40	1.60	CAB	CAB	.41	....	....	1,022	239	6,714	4,308	....	....
Year	11.85	13.45B	CAB	CAB	6.13	....	....	1,895	....	34,784	4,308	....	....

JUNE 1986 240 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	15.80	15.80	7.40	8.15	11.09	....	....	441	....	962	743	1	743
Apr.	7.90	15.90	4.40	9.40	8.30	....	....	1,223	3	8,258	2,000	752	1,981
May	9.50	9.90	.60	1.10	5.84	....	....	891	7	5,598	2,874	1,592	2,860
Jne.	1.05	4.15	CAB	CAB	1.15	....	....	1,249	337	10,675	4,870	....	....
Year	15.80	15.90	CAB	CAB	6.59	....	....	1,249	....	25,493	4,870	....	....

JUNE 1986 245 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	13.20	14.45B	10.05	11.00	12.36	....	....	11	....	36	31	10	29
Apr.	10.45	19.65B	6.45A	12.85	11.22	....	....	867	....	2,488	1,454	77	1,318
May	12.65	14.00B	1.55	2.60	8.87	....	....	1,113	....	4,137	1,954	674	1,954
Jne.	2.60	7.80	CAB	CAB	3.05	....	....	1,610	65	8,180	3,174	....	....
Year	13.20	19.65B	CAB	CAB	8.87	....	....	1,610	....	14,841	3,174	....	....

JUNE 1986 250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	15.65	15.70B	13.20A	14.20	14.05	....	....	11	....	13	11	2	11
Apr.	16.20	23.90B	9.10	16.80	14.62	....	....	332	....	521	487	16	481
May	15.40	18.15B	3.55	5.10	12.60	....	....	507	....	1,507	719	404	719
Jne.	5.15	12.30	2.65A	....	6.60	....	....	139	1	550	714	....	....
Year	15.65	23.90B	2.65A	....	11.86	....	....	507	....	2,591	719	....	....

JUNE 1986 255 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	12.65	12.65	7.20	8.80	8.76	....	....	136	....	138	108	1	108
Jne.	10.45	17.15B	7.65A	....	11.15	....	....	3	....	12	211	....	....
Year	12.65	17.15B	7.20	....	9.95	....	....	136	....	150	211	....	....

SEPTEMBER 1986 200 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.00	6.00	4.00A	4.15	4.19	....	....	2	....	3	3	1	3
Feb.	4.45	4.45	1.75	1.50	2.47	....	....	11	....	25	26	3	26
Mar.	1.70	2.10	1.00	1.05	1.34	....	....	5	....	20	41	27	41
Apr.	1.00	2.20	.55A	.80	.96	....	....	30	....	65	99	43	99
May	.90	.90	.25	.10	.41	....	....	23	....	58	131	104	131
Jne.	.15	.20	.15	.05	.10	....	....	12	....	22	149	143	149
Jly.	.10	.20	.05	.05	.08	....	....	50	....	100	227	149	227
Aug.	.10	.10	CAB	CAB	.01	....	....	10	....	10	239	227	237
Sep.	CAB	CAB	CAB	CAB	.00	....	....	....	....	....	237	237	237
Year	6.00	6.00	CAB	CAB	1.06	....	....	50	....	303	239	1	237

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 205 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	4.40	4.40	2.00	2.05	2.95	....	....	11	....	22	20	....	20
Mar.	2.25	2.60	1.35A	1.45	1.93	....	....	6	....	14	25	21	21
Apr.	2.00	2.50B	.80A	1.25	1.35	....	....	5	....	7	24	21	24
May.	1.00	1.00	.35	.20	.66	....	....	38	...	60	66	24	65
Jne.	.20	.30B	.15	.10	.20	....	....	27	....	38	101	65	101
Jly.	.20	.30B	.10	.15	.19	....	....	41	....	131	164	101	164
Aug.	.10	.20	CAB	CAB	.04	....	....	36	....	80	202	164	192
Sep.	CAB	CAB	CAB	CAB	.00	....	....	3	....	3	192	....	....
Year	4.40	4.40	CAB	CAB	.91	....	....	41	....	355	202	....	....

SEPTEMBER 1986 210 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	6.00	10.25B	5.40A	7.35	8.17	....	....	14	....	37	31	6	31
Feb.	7.10	7.50B	3.00A	3.00	4.75	....	....	11	....	24	50	31	50
Mar.	3.25	3.50B	1.80	1.85	2.69	....	....	12	....	38	71	50	70
Apr.	3.00	4.00	1.15A	1.90	1.89	....	....	11	....	34	95	70	95
May.	2.00	2.00	.30	.35	1.00	....	....	24	....	213	178	110	178
Jne.	.35	.75	.25	.15	.35	....	....	21	....	110	236	182	236
Jly.	.15	.75	.15	.25	.34	....	....	121	....	634	422	236	422
Aug.	.20	.50	CAB	CAB	.08	....	....	154	....	350	498	422	458
Sep.	CAB	.20	CAB	CAB	.00	....	....	155	....	412	662	....	....
Year	6.00	10.25B	CAB	CAB	2.14	....	....	155	....	1,852	662	....	....

SEPTEMBER 1986 215 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	8.90	13.30	7.30A	9.45	10.57	....	....	3	....	11	20	14	20
Feb.	9.40	9.40	4.40A	4.20	6.36	....	....	203	....	345	333	20	333
Mar.	4.20	4.90	2.60A	2.60	3.69	....	....	7	....	17	336	334	335
Apr.	2.65	4.95	1.50	2.75	2.66	....	....	286	....	364	359	187	199
May.	2.75	2.75	.50	.50	1.53	....	....	70	....	152	257	198	257
Jne.	.50	1.15	.20	.25	.56	....	....	276	....	575	559	258	559
Jly.	.20	1.20	.20	.50	.64	....	....	238	13	1,760	1,274	544	1,274
Aug.	.50	.90	CAB	CAB	.16	....	....	226	....	832	1,451	1,278	1,417
Sep.	CAB	.60	CAB	CAB	.04	....	....	1,898	2	2,600	1,606	....	....
Year	8.90	13.30	CAB	CAB	2.91	....	....	1,898	....	6,656	1,606	....	....

SEPTEMBER 1986 220 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	11.70	16.70	9.60A	11.95	13.36	....	....	5	....	6	14	14	14
Feb.	11.80	11.80	5.30	5.70	8.29	....	....	27	....	62	55	14	55
Mar.	5.80	6.65	3.35	3.60	4.94	....	....	150	....	196	237	57	227
Apr.	3.35	7.15	2.10	3.90	3.68	....	....	150	....	378	283	226	283
May.	3.90	3.90	.75	.85	2.30	....	....	75	....	451	495	321	481
Jne.	.95	1.85	.35A	.40	.95	....	....	188	2	1,464	822	466	814
Jly.	.35	2.15	.30	1.10	1.15	....	....	4,889	13	14,321	10,031	797	10,031
Aug.	1.05	1.85	CAB	CAB	.33	....	....	6,257	....	14,264	10,726	3,762	3,762
Sep.	CAB	1.60	CAB	CAB	.12	....	....	646	1	2,545	3,756	....	....
Year	11.70	16.70	CAB	CAB	3.90	....	....	6,257	....	33,687	10,726	....	....

SEPTEMBER 1986 225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jan.	14.70	20.25	12.20A	14.70	16.51	....	....	100	....	205	111	14	111
Feb.	15.00	15.00	7.00	7.55	10.68	....	....	60	....	94	180	112	180
Mar.	7.55	8.90B	4.75A	4.85	6.51	....	....	154	....	208	368	178	368
Apr.	6.40	8.80B	3.10A	5.35	4.96	....	....	22	....	107	408	368	396
May.	5.55	5.55	1.05	1.30	3.36	....	....	620	....	1,296	730	398	722
Jne.	1.50	2.85	.65	.70	1.53	....	....	152	2	881	1,083	701	1,083
Jly.	.70	3.35	.55	1.95	1.96	....	....	1,449	47	6,286	2,500	1,087	2,500
Aug.	1.90	3.05	CAB	CAB	.61	....	....	1,010	....	5,873	3,563	2,549	3,540
Sep.	CAB	3.00	CAB	CAB	.37	....	....	1,561	21	6,828	3,541	....	....
Year	14.70	20.25	CAB	CAB	5.16	....	....	1,561	....	21,778	3,563	....	....

SEPTEMBER 1986 230 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	15.60	15.60	8.85	9.75	12.26	....	....	36	....	57	48	....	48
Mar.	9.50	11.40B	6.15A	6.35	8.36	....	....	15	....	40	82	63	77
Apr.	7.55	11.20B	4.45A	7.15	6.53	....	....	58	....	170	194	78	194
May.	7.10	7.50	1.65	2.05	4.75	....	....	632	....	2,750	909	272	903
Jne.	2.10	4.40	1.10	1.25	2.41	....	....	213	17	2,009	1,393	895	1,393
Jly.	1.20	5.20	1.00	3.40	3.19	....	....	5,818	49	25,713	9,263	1,438	4,283
Aug.	3.30	5.20	.05	.05	1.12	....	....	2,901	29	12,468	4,728	3,891	4,106
Sep.	.05	7.25	CAB	CAB	1.08	....	....	2,580	....	10,836	4,287	....	....
Year	15.60	15.60	CAB	CAB	4.96	....	....	5,818	....	54,043	9,263	....	....

SEPTEMBER 1986 235 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Feb.	12.50	13.75B	12.40A	12.45	12.76	....	....	1	....	2	2	1	2
Mar.	12.15	14.30B	7.70	8.15	10.51	....	....	120	....	313	280	7	232
Apr.	10.00	13.85B	5.90A	9.35	8.43	....	....	15	....	54	249	245	249
May.	9.75	10.00B	2.60	3.10	6.55	....	....	105	....	573	513	248	513
Jne.	3.10	6.35	1.85A	1.95	3.64	....	....	729	38	5,591	1,428	535	1,358
Jly.	1.95	7.70	1.50	5.45	4.87	....	....	968	82	9,721	2,845	1,472	2,640
Aug.	5.15	7.80	.10	.15	1.95	....	....	1,556	75	8,399	3,320	2,528	2,823
Sep.	.10	8.50	.05	....	2.61	....	....	2,898	23	7,643	3,940	....	....
Year	12.50	14.30B	.05	....	6.41	....	....	2,898	....	32,296	3,940	....	....

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 240 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	14.50	17.40B	9.30	10.30	12.87	....	....	20	....	84	62	20	62
Apr.	12.20	16.95B	7.40	11.95	10.67	....	....	602	....	724	688	61	678
May	11.90	11.95	4.00	4.55	8.77	....	....	1,082	....	3,638	1,878	680	1,878
Jne.	4.60	8.70	2.90	3.05	5.28	....	....	963	11	6,569	2,665	1,783	2,205
Jly.	3.10	10.60	2.50	8.20	7.13	....	....	4,534	133	18,493	8,206	4,294	4,294
Aug.	7.65	11.00	.25	.40	3.26	....	....	12,132	36	31,934	13,147	4,146	5,923
Sep.	.40	13.15	.20	....	5.00	....	....	3,304	77	10,119	6,217	....	....
Year	14.50	17.40B	.20	....	7.56	....	....	12,132	....	71,561	13,147	....	....

SEPTEMBER 1986 245 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Mar.	14.70	15.55B	12.00A	11.75	14.30	....	....	32	....	37	36	32	36
Apr.	14.20	20.50	9.20	14.90	13.26	....	....	6	....	23	48	37	48
May	14.90	15.15B	5.75	6.40	11.41	....	....	35	....	120	100	58	100
Jne.	6.50	11.35	4.40	4.60	7.39	....	....	822	7	2,873	988	107	792
Jly.	4.75	13.65	3.85	11.60	9.90	....	....	804	3	2,425	1,074	888	1,051
Aug.	11.70	14.55	.70	1.00	5.17	....	....	1,603	....	9,990	3,546	1,061	3,546
Sep.	1.00	17.35	.55	....	7.83	....	....	2,048	2	8,685	4,021	....	....
Year	14.70	20.50	.55	....	9.89	....	....	2,048	....	24,153	4,021	....	....

SEPTEMBER 1986 250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	13.40	17.60B	12.10A	18.15	13.65	....	....	11	....	14	13	11	13
May	9.10	16.75B	8.00	8.70	14.50	....	....	28	....	58	51	13	51
Jne.	8.70	14.50B	6.35	6.65	9.99	....	....	134	....	603	360	46	360
Jly.	6.45	17.85	5.60	15.50	13.20	....	....	832	....	2,564	1,136	426	832
Aug.	14.70	19.10	1.65	2.45	7.83	....	....	1,223	....	4,984	2,524	784	2,524
Sep.	2.45	22.00B	1.55	....	11.27	....	....	2,209	8	7,407	2,804	....	....
Year	13.40	22.00B	1.55	....	11.74	....	....	2,209	....	15,630	2,804	....	....

SEPTEMBER 1986 255 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Apr.	16.50	21.10B	14.50	21.80	16.71	....	....	13	....	19	19	5	19
May	21.85	22.55B	10.55	11.45	17.96	....	....	6	....	11	29	19	29
Jne.	12.95	18.15B	8.90	9.25	13.05	....	....	29	....	65	72	25	72
Jly.	9.00	22.20B	7.85	19.80	16.92	....	....	82	....	338	221	87	196
Aug.	19.45	23.35B	3.75	4.95	11.21	....	....	339	....	1,140	994	191	994
Sep.	4.75	26.90B	3.55	....	15.33	....	....	647	....	1,517	1,161	....	....
Year	16.50	26.90B	3.55	....	15.19	....	....	647	....	3,090	1,161	....	....

SEPTEMBER 1986 260 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	11.75	12.25B	11.75	12.30	12.30	....	....	15	15	15	15	15	15
Jly.	12.10	26.80B	10.60	24.35	21.02	....	....	40	....	116	54	30	42
Aug.	23.25	28.00B	6.85	8.50	15.21	....	....	197	....	443	467	42	467
Sep.	8.70	32.00B	6.50	....	19.88	....	....	65	....	187	565	....	....
Year	11.75	32.00B	6.50	....	17.10	....	....	197	....	761	565	....	....

DECEMBER 1986 220 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.	5.00	6.10	2.35	4.05	3.90	....	....	1,005	72	5,292	2,246	65	2,246
Oct.	3.70	4.50	.45	.45	1.68	....	....	1,852	96	14,996	6,691	2,530	6,691
Nov.	.40	.80	.05	.10	.28	....	....	1,140	153	10,708	8,015	6,751	7,913
Dec.	.15	.15	CAB	CAB	.00	....	....	499	256	1,055	8,235	....	....
Year	5.00	6.10	CAB	CAB	1.51	....	....	1,852	72	32,051	8,235	....	....

DECEMBER 1986 225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.	2.80	3.00B	2.05A	2.00	2.39	....	....	20	....	22	22	....	22
Jly.	2.00	6.20	1.80	4.90	4.29	....	....	43	1	238	171	24	169
Aug.	5.10	6.30	1.00	1.05	2.54	....	....	133	2	649	579	173	579
Sep.	1.05	9.00	.95	5.80	4.23	....	....	746	8	6,265	2,191	631	2,191
Oct.	5.40	6.00	.70	.75	2.93	....	....	1,459	154	14,269	4,683	2,387	4,683
Nov.	.70	1.65	.15	.20	.56	....	....	2,578	171	12,709	6,326	4,765	5,735
Dec.	.30	.30	CAB	CAB	.03	....	....	701	4	1,584	5,819	....	....
Year	2.80	9.00	CAB	CAB	2.42	....	....	2,578	....	35,736	6,326	....	....

DECEMBER 1986 230 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	8.75	9.00B	3.50A	3.55	6.25	....	....	288	....	632	617	288	617
Jne.	3.70	6.05B	2.90A	2.80	4.16	....	....	40	....	110	651	618	632
Jly.	2.95	8.20	2.60	6.70	5.76	....	....	56	....	202	723	632	722
Aug.	6.55	8.50	1.40	1.60	3.61	....	....	383	4	1,928	1,135	745	1,135
Sep.	1.45	11.00	1.40	8.05	5.88	....	....	1,217	1	6,418	3,490	1,153	3,472
Oct.	7.55	8.20	1.40	1.35	4.42	....	....	2,246	51	14,566	6,518	3,462	6,518
Nov.	1.20	2.80	.30	.40	.97	....	....	4,021	113	19,489	7,716	6,654	7,501
Dec.	.55	.65	CAB	CAB	.07	....	....	1,025	95	4,447	7,468	....	....
Year	8.75	11.00	CAB	CAB	3.89	....	....	4,021	....	47,792	7,716	....	....

DECEMBER 1986 235 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
May	8.90	10.50	4.60A	4.80	7.17	....	....	50	....	85	81	1	81
Jne.	5.80	7.90B	3.85	3.90	5.60	....	....	20	....	83	138	91	138
Jly.	3.80	10.35	3.55A	8.85	7.60	....	....	372	....	597	621	138	621

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1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 235 PUTS (Continued)

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	9.00	10.40	2.20	2.40	5.00	....	....	857	....	3,403	1,530	627	1,174
Sep.....	2.25	14.25	2.20	10.80	7.91	....	....	1,327	25	4,870	2,265	1,113	2,265
Oct.....	10.25	10.35B	2.40	2.35	6.41	....	....	1,658	34	10,199	4,043	2,452	4,043
Nov.....	2.15	4.60	.60	.70	1.71	....	....	4,885	264	23,689	7,070	4,914	6,709
Dec.....	.85	1.00	CAB	CAB	.17	....	....	855	102	5,690	7,025	....	....
Year....	[illegible].90	14.25	CAB	CAB	5.19	....	....	4,885	....	48,616	7,070	....	....
DECEMBER 1986 240 PUTS													
May.....	7.40	7.40	7.00A	6.35	6.06	....	....	5	....	5	5	5	5
Jne.....	7.75	10.15B	5.20	5.25	7.36	....	....	50	....	139	95	25	95
Jly.....	5.20	13.00	4.85A	11.35	9.79	....	....	27	....	140	169	95	169
Aug.....	12.40	13.50	3.15	3.55	6.54	1	....	839	....	3,005	788	161	669
Sep.....	3.50	16.50	2.90	13.95	10.38	....	....	727	11	3,985	1,745	726	1,733
Oct.....	13.45	13.60B	4.00	3.90	8.93	....	....	849	1	4,934	2,300	1,729	2,055
Nov.....	3.50	7.30	1.10	1.20	2.90	....	....	4,203	426	23,992	6,379	2,221	5,920
Dec.....	1.80	2.00	CAB	CAB	.38	....	....	1,747	211	12,352	5,750	....	....
Year....	7.40	16.50	CAB	CAB	6.54	1	....	4,203	....	48,552	6,379	....	....
DECEMBER 1986 245 PUTS													
Jne.....	8.65	12.75B	6.90	7.00	9.45	....	....	92	....	123	110	....	110
Jly.....	6.90	15.95B	6.30	14.30	12.34	....	....	43	....	138	165	112	165
Aug.....	16.80	16.80	4.50	5.05	8.87	....	....	303	....	681	432	165	347
Sep.....	5.05	20.35	4.45	17.55	13.27	....	....	344	1	1,194	493	352	352
Oct.....	13.70	17.60B	6.25	6.10	11.98	....	....	387	....	642	566	324	566
Nov.....	5.75	10.90	2.05	2.35	4.86	....	....	1,539	122	14,757	3,162	921	3,162
Dec.....	3.20	3.65	CAB	CAB	1.00	....	....	3,311	469	22,442	4,754	....	....
Year....	8.65	20.35	CAB	CAB	8.82	....	....	3,311	....	39,977	4,754	....	....
DECEMBER 1986 250 PUTS													
Mar.....	18.00	18.00	15.95A	16.50	16.40	....	....	50	....	50	50	50	50
Apr.....	15.00	24.00B	13.25	19.15	17.14	....	....	22	....	25	74	50	65
May.....	10.60	19.15B	10.10A	10.45	15.56	....	....	1	....	1	66	65	66
Jne.....	11.70	15.20B	8.90A	9.05	11.87	....	....	4	....	9	73	66	73
Jly.....	8.75	19.40B	8.05	17.55	15.25	....	....	19	....	47	94	86	87
Aug.....	12.40	19.75B	6.30	7.00	11.39	....	....	281	....	601	574	87	574
Sep.....	6.45	25.65B	6.25	21.45	16.53	....	....	532	....	2,025	1,173	456	613
Oct.....	19.50	21.80B	9.00	8.90	15.47	....	....	63	....	203	750	609	623
Nov.....	8.35	14.95	3.95	4.45	7.58	....	....	542	12	3,421	1,741	629	1,741
Dec.....	6.20	6.70	.15	....	2.66	....	....	1,261	204	9,960	2,751	....	....
Year....	18.00	25.65B	.15	....	12.98	....	....	1,261	....	16,342	2,751	....	....
DECEMBER 1986 255 PUTS													
Apr.....	17.20	22.00B	16.20A	22.40	17.71	....	....	50	....	50	50	50	50
May.....	12.75	22.50B	12.75	13.00	18.64	....	....	1	....	1	51	50	51
Jne.....	14.50	18.85B	11.10	11.50	14.63	....	....	20	....	32	80	51	80
Jly.....	10.80	23.00B	10.45A	21.15	18.46	....	....	2	....	3	82	80	82
Aug.....	19.60	23.55B	8.70	9.35	14.32	....	....	103	....	200	173	82	173
Sep.....	9.20	29.50B	8.60	25.65	20.13	....	....	187	....	743	327	175	244
Oct.....	24.20	26.00B	12.80A	12.35	19.39	....	....	75	....	94	273	197	198
Nov.....	11.90	18.50B	6.80	7.70	11.12	....	....	93	....	134	291	198	291
Dec.....	10.10	10.20	3.30	....	5.88	....	....	677	30	2,869	1,102	....	....
Year....	17.20	29.50B	3.30	....	15.58	....	....	677	....	4,126	1,102	....	....
DECEMBER 1986 260 PUTS													
Jne.....	17.75	22.40B	14.05A	14.25	17.79	....	....	8	....	8	8	8	8
Jly.....	21.00	27.00B	13.15A	25.00	22.00	....	....	2	....	3	11	8	11
Aug.....	17.05	27.55B	11.10	12.15	17.61	....	....	10	....	23	25	10	25
Sep.....	14.00	40.00	11.05	30.00	24.00	....	....	11	....	68	44	26	44
Oct.....	27.30	30.25B	16.90A	16.25	23.63	....	....	6	....	10	46	42	42
Nov.....	14.90	23.40B	10.90A	11.80	15.23	....	....	1	....	1	42	40	40
Dec.....	13.60	15.10B	6.20A	....	10.00	....	....	61	....	208	141	....	....
Year....	17.75	40.00	6.20A	....	18.60	....	....	61	....	321	141	....	....
DECEMBER 1986 265 PUTS													
Aug.....	20.70	20.70	14.30A	15.35	16.79	....	...	50	....	85	85	50	85
Sep.....	14.90	38.50B	14.70	34.55	28.16	....	...	120	....	171	240	126	235
Oct.....	32.35	34.85B	21.30A	20.70	28.13	....	...	190	....	232	235	157	157
Nov.....	18.00	28.40B	15.50A	16.45	19.85	....	...	2	....	2	157	117	117
Dec.....	18.25	20.10B	10.20	....	14.66	....	...	2	....	6	119	....	....
Year....	20.70	38.50B	10.20	....	21.52	....	....	190	....	496	240	....	....
MARCH 1987 220 PUTS													
Sep.....	8.00	8.20	6.00	6.75	6.92	....	....	9	3	12	12	3	12
Oct.....	5.80	6.30	2.20	2.05	4.32	....	....	18	....	123	103	13	103
Nov.....	2.00	3.15	1.00	1.00	1.67	....	....	60	....	299	326	103	326
Dec.....	1.30	1.30	.55	.90	.80	....	....	174	3	848	750	376	750
Year....	8.00	8.20	.55	.90	3.42	....	....	174	....	1,282	750	3	750

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 225 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	9.00	9.90B	6.00	8.70	7.90	....	....	35	3	80	61	5	61
Oct.....	7.60	8.30	3.20A	3.05	5.80	....	....	37	1	266	235	78	235
Nov.....	2.95	4.45	1.50	1.55	2.49	....	....	214	6	885	459	231	459
Dec.....	1.80	2.05	1.00	1.55	1.30	....	....	226	2	1,000	964	529	964
Year....	9.00	9.90B	1.00	1.55	4.37	....	....	226	1	2,231	964	5	964

MARCH 1987 230 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	9.55	9.55	8.40	8.65	8.45	....	....	4	2	6	6	4	6
Aug.....	3.20	9.80B	3.15	3.15	5.46	....	....	5	....	6	12	6	12
Sep.....	3.70	14.00	3.00A	10.95	8.32	....	....	21	....	71	47	12	47
Oct.....	10.10	11.50	4.10	4.30	7.60	....	....	65	1	304	254	52	254
Nov.....	4.10	6.50	2.25	2.35	3.60	....	....	508	8	2,368	808	272	675
Dec.....	3.10	3.10	1.50	2.55	1.97	....	....	395	3	2,446	1,178	801	1,178
Year....	9.55	14.00	1.50	2.55	5.90	....	....	508	....	5,201	1,178	4	1,178

MARCH 1987 235 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jly......	9.40	11.90B	9.40	10.80	10.55	....	....	20	....	25	25	5	25
Aug.....	6.00	12.15B	4.45A	4.25	7.01	....	....	3	....	6	31	25	31
Sep.....	5.25	15.25B	4.00A	13.55	10.40	....	....	171	....	214	213	31	210
Oct.....	12.55	12.55	6.00	5.90	9.74	....	....	26	....	165	321	210	321
Nov.....	5.55	8.20	3.20	3.40	5.02	....	....	959	2	2,040	1,200	360	1,200
Dec.....	4.00	4.50	2.10	4.00	2.97	....	....	703	21	3,707	1,472	1,090	1,439
Year....	9.40	15.25B	2.10	4.00	7.61	....	....	959	....	6,157	1,472	5	1,439

MARCH 1987 240 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	7.50	7.90	7.00A	6.90	7.35	....	....	5	....	7	6	5	6
Jly......	6.60	14.35B	6.45A	13.20	11.42	....	....	4	....	12	11	7	11
Aug.....	14.50	14.75B	5.75	5.65	8.84	....	....	97	....	209	185	11	185
Sep.....	7.20	18.70	5.40A	16.45	12.77	....	....	200	....	420	390	185	281
Oct.....	15.10	15.25B	7.90	7.85	12.23	....	....	132	....	177	336	281	336
Nov.....	7.55	10.90	4.60	4.85	6.80	....	....	661	4	1,154	667	340	667
Dec.....	5.95	6.70	3.00	5.95	4.30	....	....	595	2	4,297	1,524	660	1,374
Year....	7.50	18.70	3.00	5.95	9.10	....	....	661	....	6,276	1,524	5	1,374

MARCH 1987 245 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	10.00	10.00	7.00A	7.30	8.14	....	....	8	....	26	25	1	25
Sep.....	7.35	22.30	7.00A	19.65	15.49	....	....	28	....	74	33	14	33
Oct.....	14.80	18.35B	10.25	10.15	15.04	....	....	9	....	13	36	33	36
Nov.....	10.00	13.90B	6.35	6.65	9.02	....	....	283	4	1,335	1,164	43	1,164
Dec.....	8.20	9.10	4.30	8.45	6.07	....	....	629	33	4,653	3,229	1,255	3,099
Year....	10.00	22.30	4.30	8.45	10.75	....	....	629	....	6,101	3,229	1	3,099

MARCH 1987 250 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Jne.....	11.35	11.35	11.00A	10.70	11.41	....	....	2	....	2	2	2	2
Jly......	....	20.40B	10.05A	18.95	16.53	....	....	....	....	....	2	2	2
Aug.....	12.60	20.80B	8.90	9.25	13.41	....	....	2	....	6	8	2	8
Sep.....	9.50	25.00B	8.85A	23.20	18.47	....	....	25	....	114	64	33	64
Oct.....	21.45	21.75B	13.10A	12.85	18.18	....	....	3	....	6	64	64	64
Nov.....	12.05	17.50	8.45	8.90	11.57	....	....	107	....	244	260	64	260
Dec.....	10.00	12.25	6.00	11.55	8.39	....	....	151	....	1,430	832	265	800
Year....	11.35	25.00B	6.00	11.55	13.99	....	....	151	....	1,802	832	2	800

MARCH 1987 255 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Aug.....	21.80	21.80	11.15A	11.55	15.11	....	....	50	....	51	51	50	51
Sep.....	26.00	28.90B	11.00A	26.95	21.69	....	....	1	....	1	51	50	50
Oct.....	16.00	25.35B	16.00	15.90	21.63	....	....	6	....	6	56	50	56
Nov.....	14.60	20.75B	11.20A	11.65	14.60	....	....	78	....	209	179	56	179
Dec.....	13.50	15.70B	7.80	15.10	11.13	....	....	210	....	1,005	604	389	482
Year....	21.80	28.90B	7.80	15.10	16.83	....	....	210	....	1,272	604	50	482

MARCH 1987 260 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Sep.....	16.70	33.00B	16.20A	30.90	27.57	....	....	34	....	34	34	34	34
Oct.....	....	29.40B	19.65A	19.30	25.35	....	....	....	....	....	34	34	34
Nov.....	17.80	24.30B	14.30A	14.90	17.97	....	....	1	....	4	36	34	36
Dec.....	13.30	19.80B	10.45A	19.05	14.34	....	....	64	....	191	142	45	140
Year....	16.70	33.00B	10.45A	19.05	21.30	....	....	64	....	229	142	34	140

MARCH 1987 265 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Dec.....	17.30	24.15B	17.30	23.35	19.59	....	....	2	.....	3	1	1	1
Year....	17.30	24.15B	17.30	23.35	19.59	....	....	2	....	3	1	1	1

JUNE 1987 220 PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
Nov.....	3.30	4.70B	2.05A	2.05	3.05	....	....	28	....	60	60	1	60
Dec.....	1.90	2.50B	1.55A	2.50	1.94	....	....	4	....	7	67	60	67
Year....	3.30	4.70B	1.55A	2.50	2.49	....	....	28	....	67	67	1	67

1986 MONTHLY REVIEW OF CONTRACTS TRADED ON THE CHICAGO MERCANTILE EXCHANGE

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

Activity Month	Open	High	Low	Month End Settlement	Average Settlement	# Days Limit Up	# Days Limit Down	Single Day Volume High	Single Day Volume Low	Total Volume	Single Day Open Interest High	Single Day Open Interest Low	Mth. End Open Interest
JUNE 1987 225 PUTS													
Sep	10.60	11.75B	9.85A	10.75	10.50	....	....	4	....	8	8	4	8
Oct.	6.20	9.95B	5.10	4.90	7.96	....	....	10	....	12	19	8	19
Nov.....	4.15	6.20B	2.80A	2.90	4.17	....	....	20	....	30	39	19	39
Dec.....	3.50	3.60	2.10A	3.60	2.76	....	....	31	....	44	82	70	82
Year....	10.60	11.75B	2.10A	3.60	6.34	....	....	31	....	94	82	4	82
JUNE 1987 230 PUTS													
Nov.....	4.20	4.20	4.00A	4.00	3.95	....	....	2	....	2	2	2	2
Dec.....	3.55	4.95B	2.90A	5.00	3.82	....	....	10	....	18	19	2	19
Year....	4.20	4.95B	2.90A	5.00	3.88	....	....	10	....	20	19	2	19
JUNE 1987 235 PUTS													
Nov.....	7.00	7.00	5.35A	5.35	5.82	....	....	1	....	1	1	1	1
Dec.....	4.15	6.70	3.90A	6.75	5.15	....	....	12	....	45	43	1	43
Year....	7.00	7.00	3.90A	6.75	5.48	....	....	12	....	46	43	1	43
JUNE 1987 240 PUTS													
Dec.....	8.15	9.30B	5.15A	8.90	6.82	....	....	25	....	70	59	3	59
Year....	8.15	9.30B	5.15A	8.90	6.82	....	....	25	....	70	59	3	59
JUNE 1987 245 PUTS													
Oct.	12.80	13.00	12.80	12.45	12.45	....	....	10	10	10	10	10	10
Nov.....	10.95	15.45B	8.90A	9.05	11.39	....	....	5	....	9	19	10	19
Dec.....	9.85	11.40B	6.70A	11.40	8.80	....	....	50	....	100	108	27	108
Year....	12.80	15.45B	6.70A	11.40	10.68	....	....	50	....	119	108	10	108
JUNE 1987 250 PUTS													
Nov.....	12.00	12.45	11.25A	11.40	11.53	....	....	10	....	20	20	10	20
Dec.....	12.50	14.30B	8.55A	14.20	11.11	....	....	411	....	863	817	30	817
Year....	12.00	14.30B	8.55A	14.20	11.32	....	....	411	....	883	817	10	817
JUNE 1987 260 PUTS													
Dec.....	16.80	21.20B	16.30A	21.00	17.94	....	....	84	....	84	84	84	84
Year....	16.80	21.20B	16.30A	21.00	17.94	....	....	84	....	84	84	84	84

LIVE CATTLE FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	61.25@.30	61.45	59.65	59.65@.65A	59.65	10423	30523
3..	59.10@.25	59.40	58.35	58.80@.65	58.72	13411	30128
6..	58.90@.87	59.15	58.20	58.52@.40	58.47	10902	29396
7..	58.75@.85	59.05	58.47	58.85@.75	58.80	9824	29149
8..	58.60@.55	58.60	57.30	57.30@.30A	57.30	12535	28828
9..	57.40@.75	58.25	57.10	57.90@.77	57.82	11762	27791
10..	58.50@.60	59.32	58.45	59.30@.25	59.27	10882	25949
13..	59.50@.55	59.96	58.25	58.40@.50	58.45	12225	25668
14..	58.35@.25	58.47	57.30	58.05@57.85	57.95	14589	23979
15..	57.95@58.05	58.95	57.80	58.55@.60	58.57	12473	23080
16..	57.90@.60	58.10	57.45	57.77@.65	57.72	10015	22644
17..	57.30@.35	58.25	57.17	57.80@.70	57.75	10607	22319
20..	57.70@.60	59.25	57.52	59.25@.25B	59.25	10741	21318
21..	59.65@.55	59.75	58.40	58.45@.55	58.50	13427	20182
22..	58.50@.55	58.87	58.35	58.80@.70	58.75	7592	19717
23..	59.60@.75	60.20	59.35	60.05@59.97	60.00	14807	17056
24..	59.92@.95	60.40	59.82	60.30@.17	60.22	7715	15847
27..	61.00	61.25	60.35	60.35@.45	60.40	7408	14806
28..	60.30@.15	60.35	59.62	59.77@.85	59.82	7653	13025
29..	59.50@.55	59.72	58.97	59.05@.12	59.10	7621	11377
30..	59.30@.35	59.40	58.10	58.20@.30	58.25	6511	10814
31..	58.25@.35	58.55	57.80	58.05@.15	58.10	6275	9909

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	58.50	59.07	57.92	58.10@.20	58.15	5412	9696
4..	58.20	58.35	57.10	57.50@.40A	57.45	6365	7851
5..	57.40@.45	57.95	56.95	57.90@.85	57.87	4685	7149
6..	57.75@.65	58.00	57.32	57.60@.55	57.57	2594	6495
7..	57.75@.82	58.75	57.65	58.70@.55	58.62	3391	5631
10..	58.65@.67	58.90	57.75	57.80@.75	57.77	2788	4715
11..	57.90@.95	57.95	56.27	56.35@.45	56.40	3264	3750
12..	56.50@.55	56.90	56.20	56.47@.40	56.42	1783	3183
13..	56.40@.42	56.92	56.10	56.40@.50	56.45	1833	2644
14..	56.60@.70	57.15	56.40	57.15@.05	57.10	1497	2217
17..	Exchange Closed; President's Day						
18..	56.65@.60	56.72	55.67	55.90@.75	55.82	1334	1714
19..	56.00@.15	57.15	55.80	56.50@.70	56.60	1501	889
20..	57.00@.15	57.50	56.75	57.35@.50	57.42	1065	140
21..	....	....	....	....	....	15	79
24..	....	....	....	....	....	....	39
25..	....	....	....	....	....	....	11
26..	....	....	....	....	....	....	....

APRIL 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	61.45@.47	61.60	59.85	59.87@.95	59.92	5778	18373
3..	59.95@.85	60.10	59.20	59.65@.75	59.70	6753	18179
6..	59.90@.85	60.55	59.60	59.70@.85	59.77	6003	17911
7..	60.10@.05	60.65	60.02	60.57@.50	60.52	5776	17033
8..	60.30@.25	60.40	59.02	59.10@.30	59.20	8880	18541
9..	59.40@.50	60.25	59.25	59.80@.72	59.75	6873	19030
10..	60.50@.60	61.25	60.50	61.15@.05	61.10	6984	18887
13..	61.40@.30	61.55	60.00	60.15@.07	60.12	6134	18926
14..	60.05@.00	60.60	59.30	60.10@.20	60.15	7656	19982
15..	60.25@.20	61.20	59.95	60.85@61.00	60.92	8704	20202
16..	60.25@.30	60.60	60.00	60.25@.35	60.30	5660	20382
17..	59.85@.75	60.77	59.70	60.30@.25	60.27	7035	20297
20..	60.25@.20	61.77	60.17	61.70@.77	61.72	9099	20238
21..	61.95@.90	61.95	60.87	61.07@.00	61.05	8915	20812
22..	61.10@.20	61.47	60.90	61.45@.35	61.40	5593	20992
23..	62.00@.20	62.75	61.97	62.50@.45	62.47	9511	20902
24..	62.40@.50	62.65	62.25	62.60@.55	62.57	5787	20892
27..	64.00@63.80	64.00	63.00	63.35@.25	63.30	8331	22034
28..	63.05@62.95	63.45	62.85	63.10@.02	63.07	6835	23231
29..	62.75@.70	62.95	62.30	62.75@.67	62.72	8781	23876
30..	62.85@.90	62.90	61.70	61.90@62.00	61.95	10383	24468
31..	61.85@.75	62.25	61.50	61.85@.92	61.90	10216	24500

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	62.20@.25	62.65	61.65	61.75@.85	61.80	8651	24649
4..	61.60@.70	61.72	60.30	60.40@.30	60.35	14534	25630
5..	60.50@.60	60.95	59.95	60.95@.85	60.90	11758	26049
6..	60.70@.80	61.05	60.35	60.65@.55	60.60	8099	26600
7..	60.70@.80	61.60	60.60	61.45@.50	61.47	8880	26700
10..	61.75@.65	61.92	61.10	61.10@.20	61.15	7420	27141
11..	60.90@61.00	61.05	59.65	59.65@.65A	59.65	10547	27351
12..	59.40@.45	59.80	59.00	59.55@.50	59.52	13750	27970
13..	59.25@.40	59.70	58.65	59.00@58.90	58.95	13484	29177
14..	59.05@.15	59.50	58.75	59.30@.25	59.27	7729	28933
17..	Exchange Closed; President's Day						
18..	58.60@.70	58.70	57.77	57.77@.77A	57.77	9591	29452
19..	57.70@.75	59.27	57.40	58.75@.80	58.77	13996	28354

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
20..	59.20@.05	59.65	58.97	59.35@.25	59.30	12739	29376
21..	59.60@.65	60.75	59.60	60.75@.65	60.70	13067	29704
24..	60.75@.67	61.07	60.47	60.92@.85	60.87	10671	29781
25..	61.30@.40	62.37	61.25	62.37@.37B	62.37	14697	29356
26..	62.30@.15	62.60	61.92	62.15@.30	62.22	14081	28535
27..	61.80@.90	62.00	61.27	61.27@.37	61.32	11947	28018
28..	61.40@.42	62.30	61.10	61.25@.50	61.37	14058	28281

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	60.65@.80	60.85	60.00	60.30@.25	60.27	13916	27733
4..	59.80@.90	61.25	59.75	60.80@.85	60.82	17552	28827
5..	60.80@.70	61.15	60.20	60.65@.72	60.70	14085	29042
6..	61.15@.35	61.75	60.32	60.35@.45	60.40	15530	29362
7..	60.35@.25	60.47	59.37	59.37@.50	59.45	16556	28712
10..	59.50@.60	60.15	58.82	60.15@.05	60.10	16123	28800
11..	59.40@.35	59.67	58.60	58.60@.60A	58.60	13812	27934
12..	58.15@.20	58.80	57.90	58.50@.42	58.47	15428	26642
13..	58.75@.67	58.87	58.30	58.57@.47	58.52	10491	25667
14..	58.80@.75	58.87	58.40	58.70@.80	58.75	6666	24174
17..	58.20@.07	58.25	57.45	57.67@.90	57.80	11735	24051
18..	57.45@.35	57.55	56.90	57.25@.15	57.20	11598	23571
19..	57.35@.50	57.80	57.22	57.65@.75	57.70	9098	22655
20..	58.05@.20	58.35	57.95	58.10@.25	58.17	7538	22352
21..	58.65@.50	59.05	58.42	58.80@.85	58.82	7197	20312
24..	58.82@.70	58.97	57.92	58.07@.12	58.10	9253	19363
25..	58.50@.45	59.50	58.45	59.27@.35	59.30	12138	17840
26..	59.15@.10	59.25	58.45	58.55@.70	58.62	11615	14853
27..	58.40@.50	58.80	58.10	58.27@.35	58.32	7304	13882
28..	Exchange Closed; Good Friday						
31..	57.50@56.82A	57.50	56.82	56.82A	56.82	3157	12873

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	55.50@.32	55.50	55.32	55.32@.32A	55.32	4352	11230
2..	55.75@56.00	56.10	55.12	55.45@.65	55.55	7928	9385
3..	55.80@.65	55.85	54.05	54.05@.05A	54.05	7125	7660
4..	53.90@.85	54.45	52.60	52.60@.70	52.65	6221	6810
7..	53.50@.60	54.15	53.05	53.95@54.15	54.05	3736	6133
8..	54.60@.55	55.35	54.37	54.75@.65	54.70	4856	4937
9..	55.10@.15	55.25	54.40	55.15@.00	55.07	3936	3915
10..	55.45@.55	55.77	55.30	55.45@.55	55.50	2112	3391
11..	55.90@56.00	57.00	55.90	57.00B	57.00	2703	2202
14..	57.50	57.80	57.10	57.50@.55	57.52	1996	1735
15..	57.75@.80	57.80	56.02	56.20@.10	56.15	2002	1079
16..	56.20@.35	56.50	54.75	55.40@.55	55.47	1243	790
17..	56.00@.05	56.45	55.35A	56.25@.20	56.22	598	398
18..	56.55@.50	57.72	56.50	57.25@.10	57.17	406	82
21..	....	....	....	....	....	19	63
22..	....	....	....	....	....	7	41
23..	....	....	....	....	....	....	35
24..	....	....	....	....	....	2	10
25..	....	....	....	....	....	....	8
28..	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	61.50	61.60	59.90	60.25@.15	60.20	2636	8857
3..	60.35@.40	60.50	59.65	59.95@60.15	60.05	3503	8835
6..	60.20@.15	60.67	59.65	59.70@.90	59.80	3379	9315
7..	60.10@.05	60.35	59.85	60.10A@59.95	60.02	3029	9703
8..	60.00@59.95	60.20	58.65	59.10@.00	59.05	3946	9913
9..	59.15@.40	60.00	59.15	59.90@.75	59.82	2480	9884
10..	60.25@.35	61.15	60.25	60.80@.90	60.85	4547	10295
13..	60.90@61.00	61.15	59.60	59.70@.80	59.75	4438	10450
14..	59.75@.80	60.32	59.30	60.15@.00	60.07	3496	10639
15..	60.00@.15	61.00	60.00	60.75@.85	60.80	3027	10635
16..	60.50@.40	60.50	60.02	60.27@.35	60.32	2941	10991
17..	60.10@59.90	60.60	59.80	60.05@59.90	59.97	2992	11343
20..	60.05@.10	61.12	60.00	60.85@.95	60.90	3570	11346
21..	60.95@61.00	61.20	60.05	60.20@.15	60.17	3392	11528
22..	60.20@.30	60.77	60.20	60.72@.65	60.67	2758	11364
23..	61.10@.25	62.07	61.07	61.95@.85	61.90	7196	10885
24..	61.65@.75	62.20	61.60	62.20@.10	62.15	4064	11188
27..	63.00@.15	63.15	62.40	62.42@.50	62.45	4447	12255
28..	62.40@.35	62.70	62.25	62.42@.30	62.37	3663	12740
29..	62.20@.10	62.42	61.85	62.30@.35	62.32	3956	12769
30..	62.50@.45	62.50	61.80	62.10@.20	62.15	3712	12608
31..	62.00@.05	62.25	61.70	62.05@61.90	61.97	3379	12679

LIVE CATTLE FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	62.10@.05	62.50	61.65	61.75@.90	61.82	2781	13103
4..	61.85@.90	61.90	60.40	60.55@.45	60.50	6079	13244
5..	60.60@.70	61.50	60.30	61.27@.50	61.37	4398	13910
6..	61.10@.00	61.40	60.75	60.95@.90	60.92	2872	14281
7..	61.00@.05	61.80	60.95	61.77@.72	61.75	3053	14524
10..	61.92@.85	62.10	61.52	61.75@.70	61.72	2746	14416
11..	61.40@.45	61.50	60.22	60.22@.22A	60.22	5802	14886
12..	60.20@.35	60.50	59.80	60.20@.25	60.22	6406	15680
13..	60.10@.15	60.35	59.47	59.50@.60	59.55	6234	15921
14..	59.80@.90	60.45	59.55	59.95@.90	59.92	4114	16419
17..	Exchange Closed; President's Day						
18..	59.40@.25	59.40	58.42	58.42@.42A	58.42	4810	17123
19..	58.35@.45	59.92	58.10	59.20@.05	59.12	7201	17575
20..	59.30@.35	59.62	58.85	59.30@.20	59.25	5215	17462
21..	59.50@.55	60.47	59.50	60.40@.35	60.37	5162	17405
24..	60.35@.30	60.75	60.20	60.40@.35	60.37	4421	17903
25..	60.75@.80	61.75	60.65	61.72@.75	61.72	7361	17636
26..	61.55@.45	61.70	60.95	61.05@.10	61.07	5801	17347
27..	61.10@.12	61.12	60.15	60.25@.40	60.32	5297	17419
28..	60.25@.35	61.40	60.17	60.30@.35	60.32	5531	18076

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	59.90@.85	59.95	59.20	59.42@.50	59.47	6336	17947
4..	59.20@.10	60.25	59.05	59.87@.90	59.87	6166	18021
5..	59.70@.65	60.17	59.35	59.72@.75	59.75	5206	17547
6..	60.05@.12	60.52	59.35	59.50@.45	59.47	4990	17887
7..	59.45@.40	59.62	58.70	58.70@.90	58.80	5576	18327
10..	58.80@.90	59.57	58.65	59.45@.55	59.50	5282	19025
11..	59.25@.20	59.27	58.20	58.50@.65	58.57	8366	20017
12..	58.30@.40	59.15	58.30	59.15@.02	59.07	7006	20563
13..	59.40@.30	59.75	59.07	59.35@.27	59.30	5649	20176
14..	59.50@.55	59.72	59.30	59.65@.70	59.67	3406	19966
17..	59.40@.35	59.67	58.70	59.15@.25	59.20	7916	21129
18..	58.90@.95	59.00	58.40	58.40@.50	58.45	8591	20888
19..	58.80@.75	58.95	58.42	58.80@.85	58.82	6113	21279
20..	59.20@.15	59.50	59.10	59.30@.40	59.35	5582	21136
21..	59.80@.90	59.92	59.50	59.70@.60	59.65	4192	20641
24..	59.60@.52	59.85	58.90	59.15@.22	59.20	6278	21501
25..	59.50@.45	60.42	59.45	60.40@.35	60.37	8373	22752
26..	60.40@.30	60.40	59.92	59.92@.97	59.95	8543	24708
27..	59.80@.85	60.25	59.55	59.70@.77	59.75	6724	25255
28..	Exchange Closed; Good Friday						
31..	58.25@.25A	58.25	58.25	58.25A	58.25	2856	25213

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.75@.75A	56.75	56.75	56.75@.75A	56.75	3373	25131
2..	56.80@.75	57.55	56.30	57.05@.00	57.02	15663	25591
3..	57.30@.25	57.30	55.52	55.52@.52A	55.52	11871	26247
4..	55.35@.50	55.80	54.02	54.02@.02A	54.02	11250	25746
7..	54.40@.35	55.32	54.02	54.50@.60	54.55	10970	25668
8..	54.75@.70	55.22	53.60	54.35@.50	54.42	15043	25550
9..	54.75@.70	55.25	54.05	55.17@.10	55.12	10837	25726
10..	56.00@55.90	56.00	55.30	55.45@.40	55.42	8802	25896
11..	55.80@.90	56.92	55.77	56.92@.92B	56.92	11393	25424
14..	57.35@.25	57.47	56.65	57.12@.05	57.07	12763	25590
15..	57.30@.35	57.35	55.57	55.57@.57A	55.57	11938	25955
16..	55.50@.40	55.72	54.07	54.07@.07A	54.07	14388	24798
17..	54.20@.30	55.40	53.70	55.30@.40	55.35	13450	25281
18..	55.50@.57	56.57	55.45	55.50@.60	55.55	13417	25129
21..	55.55@.45	55.85	54.25	54.55@.40	54.47	12754	24988
22..	54.00@53.97	55.00	53.60	55.00@54.85	54.92	15686	25067
23..	55.40@.25	55.50	53.42	53.75@.45	53.60	11743	25161
24..	53.60@.65	54.60	53.17	54.40@.30	54.35	13026	25406
25..	54.05@.20	54.22	53.60	54.02@.10	54.07	7457	24872
28..	54.50@.55	54.60	53.90	54.25@.15	54.20	7819	25745
29..	54.35@.40	55.70	54.35	55.70@.70B	55.70	9698	24973
30..	56.20@.30	57.20	56.20	57.20@.20B	57.20	12951	23133

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	57.20@.10	57.25	56.02	56.45@.55	56.50	13318	22571
2..	56.25@.20	56.60	55.77	56.15@.05	56.10	11281	22633
5..	55.80@.90	57.60	55.60	57.00@56.90	56.95	13091	23788
6..	57.40@.50	57.70	56.30	56.50@.60	56.55	11897	23916
7..	56.45@.32	57.70	56.15	57.50@.70	57.60	9208	23902
8..	57.75@.90	59.00	57.75	58.40@.30	58.35	15639	22622
9..	58.85@.75	59.10	58.45	58.75@.65	58.70	10368	22732
12..	58.75@.65	59.00	58.07	58.60@.40	58.50	8848	22958
13..	58.90@.80	59.35	58.37	58.60@.70	58.65	11625	22256
14..	58.75@.60	58.85	58.12	58.65@.45	58.55	9414	22356
15..	58.75@.65	58.82	57.70	57.90@.80	57.85	8130	21576
16..	56.35@.35A	56.90	56.35	56.57@.50	56.55	9372	20922
19..	56.60@.70	57.55	56.35	56.75@.55	56.65	8763	19933
20..	56.75@.65	56.92	55.97	56.05@55.97	56.02	8001	19650

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21..	56.05@55.85	56.10	54.52	54.52@.52A	54.52	9539	18908
22..	54.50@.60	55.20	54.05	55.20@.12	55.15	9688	17196
23..	55.17@.25	55.80	55.07	55.65@.55	55.60	5720	16799
26..	Exchange Closed; Memorial Day						
27..	55.50@.60	55.65	54.10	54.30@.25	54.27	8884	13939
28..	54.50@.60	55.72	54.50	55.20@.27	55.22	7892	13125
29..	55.45@.20	55.45	54.65	54.75@.90	54.82	5625	13123
30..	54.80@.85	54.85	53.40	54.05@.10	54.07	7660	11625

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	53.85@.90	53.95	52.70	52.77@.90	52.85	5199	10567
3..	52.90@.95	53.25	52.42	52.42@.65	52.55	5452	9567
4..	52.72@.80	53.32	52.55	52.97@.85	52.90	3613	8624
5..	53.25@.30	54.17	53.25	54.12@.05	54.07	4976	7614
6..	54.20@.17	54.90	54.15	54.75@.60	54.67	3668	7077
9..	55.00@.10	55.22	53.75	53.80@.75	53.77	3289	6251
10..	53.85	54.35	53.50	53.60@.70	53.65	1686	5937
11..	53.35@.25	53.40	52.75	53.00@.10	53.05	1931	5318
12..	53.20@.30	53.75	53.05	53.70@.55	53.62	2281	4542
13..	53.90	54.57	53.80	54.35@.40	54.37	1941	3767
16..	54.80@.70	54.80	53.65	53.95@54.00	53.97	1358	3232
17..	54.35	55.42	54.05	55.35@.25	55.30	2388	2323
18..	55.40	56.15	54.90	55.80@.35	55.57	1683	1378
19..	55.80@.85	56.35	55.35A	56.05@.00	56.02	1312	542
20..	56.20@.40	57.10	56.20	56.95@57.00	56.97	516	37
23..	....	....	....	....	....	53	25
24..	....	....	....	....	....	....	22
25..	....	....	....	....	....	1	17
26..	....	....	....	....	....	....	....

AUGUST 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	60.40	60.42B	58.90	59.10@.25	59.17	303	2433
3..	59.00	59.35	58.72	59.10@.20	59.15	453	2487
6..	59.20	59.55	58.70	58.80@.75	58.77	416	2510
7..	59.10	59.40	58.82	59.05@58.95	59.00	377	2637
8..	59.00	59.10	57.65	58.10@.30	58.20	603	2731
9..	58.15	58.92	58.15	58.70@.75	58.72	327	2625
10..	58.80@59.00	59.90	58.80	59.50@.60	59.55	509	2679
13..	59.60	59.70	58.30	58.60@.50	58.55	520	2714
14..	58.55	59.00	58.00	58.70	58.70	447	2892
15..	58.60	59.60	58.60	59.40	59.40	706	2895
16..	59.00	59.17	58.80	59.10@.05	59.07	277	2882
17..	59.00	59.20	58.55	58.75@.90	58.82	314	2930
20..	58.90	59.70	58.80	59.50@.60	59.55	537	3021
21..	59.50@.70	59.70	58.60	58.70@.60	58.65	789	3240
22..	58.85	59.20	58.75	59.00	59.00	582	3252
23..	59.30	60.00	59.25	59.75@.80	59.77	1105	3368
24..	59.80	59.95	59.60	59.95@.90	59.92	663	3486
27..	61.00@60.80	61.00	59.90	59.90@.95	59.92	897	3737
28..	59.85	60.20	59.70	60.05@59.90	59.97	504	3903
29..	59.80	60.00	59.40	59.92@60.00	59.97	747	4101
30..	60.00	60.05	59.70	59.90@60.00	59.95	789	4172
31..	59.85@.75	60.05	59.65	59.90@60.00	59.95	563	4167

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	59.95	60.20	59.57	59.80@.70	59.75	455	4225
4..	59.60@.75	59.75	58.60	58.70@.80	58.75	778	4304
5..	58.90	59.40	58.75	59.40@.20	59.30	724	4408
6..	59.25@.30	59.50	58.90	59.10@.20	59.15	386	4467
7..	59.10	59.75	58.95	59.60@.55	59.57	420	4523
10..	59.75@.65	59.95	59.55	59.65@.80	59.72	403	4605
11..	59.45@.55	59.55	58.50	58.60@.50	58.55	828	4663
12..	58.70	58.90	58.30	58.50@.70	58.60	679	4709
13..	58.60	58.70	57.70	58.05B@57.70	57.87	971	4885
14..	58.05	58.85	57.87	58.30@.25	58.27	1686	5295
17..	Exchange Closed; President's Day						
18..	57.80	57.80	56.80	56.80@.95	56.87	1316	5498
19..	57.00@.10	58.37	56.87	57.55@.65	57.60	1318	5580
20..	57.57@.50	58.00	57.40	57.60@.50	57.55	1052	5721
21..	57.60@.80	58.50	57.55	58.20@.15	58.17	2181	5677
24..	58.25@.20	58.45	58.05	58.17@.25	58.20	1177	5497
25..	58.50@.60	59.35	58.50	59.30@.32	59.30	2084	5474
26..	59.25@.15	59.35	58.55	58.55@.65	58.60	1540	5465
27..	58.52@.50	58.52	57.90	57.90@58.00	57.95	1569	5726
28..	57.95@58.00	58.95	57.92	58.15@.10	58.12	1498	5653

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	57.80	57.95	57.20	57.75@.70	57.72	1776	5761
4..	57.50@.45	58.40	57.45	57.85@.90	57.87	2022	5697
5..	57.80@.75	58.15	57.45	57.70@.75	57.72	1766	5939

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
6..	58.00@.10	58.40	57.45	57.45@.50	57.47	1711	6087
7..	57.60	57.85	57.20	57.20@.27	57.25	2438	6121
10..	57.40@.30	57.95	57.17	57.90@.75	57.82	2185	6571
11..	57.40@.45	57.65	56.77	57.00@.15	57.07	3230	6990
12..	57.00@.05	57.55	56.87	57.30@.35	57.32	2176	6917
13..	57.35@.40	57.67	57.20	57.40@.35	57.37	1528	6779
14..	57.50	57.75	57.32	57.67@.60	57.62	1263	6810
17..	57.40@.50	57.67	57.15	57.32@.25	57.30	2293	7277
18..	57.10@.00	57.35	56.92	57.05@.10	57.07	2621	7384
19..	57.20@.25	57.40	56.65	57.10@.00	57.05	2691	7705
20..	57.27@.35	57.55	57.22	57.40@.47	57.42	1615	7709
21..	57.70@.80	57.95	57.60	57.70@.85	57.77	1882	7436
24..	57.75@.70	57.87	57.25	57.35@.40	57.37	1813	7865
25..	57.75@.70	58.40	57.65	58.20@.10	58.15	2806	8317
26..	58.15@.10	58.20	57.92	58.00@.10	58.05	3278	9184
27..	58.00@57.95	58.15	57.45	57.70@.55	57.62	2157	9335
28..	Exchange Closed: Good Friday						
31..	56.12@.12A	56.12	56.12	56.12A	56.12	1159	9494

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	54.85@.62A	54.85	54.62	54.62@.80	54.72	3162	10511
2..	55.90@.70	55.95	54.72	55.35@.30	55.32	5622	10259
3..	55.55@.50	55.55	53.82	53.82@.82A	53.82	4794	10823
4..	53.90@54.00	54.20	52.40	52.40@.60	52.50	5328	11299
7..	53.25@.15	53.95	52.72	53.05@.30	53.17	5308	10760
8..	53.50@.65	53.85	52.95	53.25@.30	53.27	4666	10901
9..	53.50	53.97	53.15	53.90@.85	53.87	3242	10593
10..	54.50@.40	54.70	54.00	54.15@.05	54.10	3183	10833
11..	54.30@.35	55.35	54.30	55.10@.17	55.12	4528	11084
14..	55.40@.35	55.45	54.55	54.80@55.00	54.90	3683	11429
15..	55.10@.02	55.10	53.40	53.40@.40A	53.40	3737	11539
16..	53.25@.15	53.52	51.90	51.90A	51.90	5666	11760
17..	52.15@.05	53.40	51.65	53.40@.40B	53.40	4861	11680
18..	53.50@.65	54.55	53.40	53.50@.40	-53.45	4441	11930
21..	53.37@.45	53.55	51.95	51.95@.95A	51.95	3727	12288
22..	51.70@.62	52.60	51.25	52.45@.35	52.40	5360	13384
23..	52.75@.85	52.92	50.90	51.15@.00	51.07	4333	13769
24..	51.10@.15	52.20	50.85	52.00@51.80	51.90	4999	13956
25..	51.85@.80	51.85	51.50	51.70@.80	51.75	2853	14043
28..	52.05@.10	52.10	51.07	51.50@.62	51.57	3276	14593
29..	51.80@.90	53.07	51.80	53.07@.07B	53.07	5732	14913
30..	53.40@.30	54.57	53.25	54.57@.57B	54.57	6161	15266

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	54.15@.05	54.25	53.07	53.30@.40	53.35	5844	15048
2..	53.10@.00	53.45	52.42	52.85@.90	52.87	5249	15658
5..	52.50@.40	54.00	52.25	53.57@.50	53.52	6073	16262
6..	53.90@54.00	54.20	53.15	53.40@.35	53.37	4884	16599
7..	53.15@.20	54.10	52.90	54.10@.05	54.07	4542	16889
8..	54.35@.40	55.52	54.32	55.05@54.95	55.00	8996	17563
9..	55.35@.40	55.65	54.95	55.45@.55	55.50	5896	18072
12..	55.50@.55	55.75	54.85	55.45@.35	55.40	5429	18235
13..	55.65@.70	56.10	55.00	55.40@.35	55.37	7086	19146
14..	55.60@.55	55.80	55.07	55.40@.30	55.35	5917	19399
15..	55.75@.70	55.80	54.57	54.70@.80	54.75	5901	20029
16..	53.25@.25A	53.60	53.25	53.25A	53.25	3531	20396
19..	53.25@.30	53.75	52.67	52.75@.85	52.80	8216	20054
20..	53.05@.00	53.15	51.90	51.90@52.00	51.95	5867	20051
21..	52.15@.05	52.32	50.45	50.55@.50	50.52	10334	20544
22..	51.00@.10	51.60	50.52	51.45@.50	51.47	9174	20183
23..	51.70@.75	52.47	51.47	52.40@.30	52.35	5455	20209
26..	Exchange Closed: Memorial Day						
27..	52.20@.15	52.47	50.95	51.55@.65	51.60	7402	20639
28..	52.00@.05	53.00	52.00	52.82@.75	52.77	7231	20939
29..	52.70@.60	52.75	52.05	52.25@.20	52.22	6755	21452
30..	52.05@.12	52.12	50.85	51.35@.45	51.40	9029	22332

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	50.95@.90	51.30	50.15	50.30@.40	50.35	8655	23215
3..	50.35@.45	50.70	49.95	50.07@.15	50.12	7765	23803
4..	50.45@.55	50.90	50.15	50.45@.35	50.40	6961	23746
5..	50.60@.70	51.85	50.60	51.85@.70	51.77	8129	23285
6..	51.90@52.00	52.45	51.87	52.35@.40	52.37	8494	23652
9..	52.70@.75	52.95	50.97	51.02@.07	51.05	10661	24323
10..	51.00@.10	51.47	50.55	50.95@51.00	50.97	9695	24833
11..	50.25@.35	50.50	49.85	50.25@.40	50.32	11322	26189
12..	50.45@.65	51.20	50.45	51.20@.12	51.15	9023	25930
13..	51.40@.50	51.85	51.30	51.60@.70	51.65	6626	25466
16..	52.20@.05	52.20	50.50	50.90@51.00	50.95	9864	25635
17..	52.05@.25	52.45	51.55	52.45@.45B	52.45	9466	25950
18..	52.55@.50	53.90	52.20	53.75@.65	53.70	15450	25690
19..	53.80@.90	54.20	53.40	53.65@.70	53.67	13852	25919
20..	54.00@53.95	55.00	53.95	54.97@.90	54.92	11585	25734

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
23..	54.92@.85	55.17	54.57	54.87@55.00	54.92	9118	25583
24..	56.42@.42B	56.42	56.42	56.42@.42B	56.42	973	25316
25..	57.92@.92B	57.92	57.50	57.92@.92B	57.92	6695	25065
26..	57.40@.10	57.90	57.10	57.50@.60	57.55	11389	25857
27..	57.60@.70	58.47	56.85	57.20@.00	57.10	13134	26061
30..	56.75@.55	57.10	55.60	56.62@.75	56.70	12356	26485

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.40@.25	57.15	55.82	57.15@.00	57.07	9740	26646
2..	56.75@.85	57.95	56.62	57.45@.60	57.52	10418	27190
3..	57.75@.80	57.85	56.70	56.97@57.12	57.05	8737	27358
4..	Exchange Closed: Independence Day						
7..	57.55@.65	58.50	57.40	57.75@.90	57.82	9010	27203
8..	57.75@.60	57.75	56.32	56.32@.32A	56.32	9769	26007
9..	56.15@.25	57.10	55.57	56.80@.55	56.67	10175	25759
10..	56.80@.70	56.80	55.70	56.35@.50	56.42	9139	25488
11..	55.80@.75	56.05	55.10	55.20@.10	55.15	10922	24949
14..	55.15@.05	55.40	54.70	55.35@.20	55.27	8846	24040
15..	55.65@.75	56.70	55.55	56.70@.65	56.67	7847	24278
16..	56.72@.85	57.90	56.30	57.00@56.85	56.92	11936	24216
17..	57.25@.12	57.40	55.50	55.50@.57	55.55	10122	24221
18..	57.05@.05B	57.05	56.30	57.05@.05B	57.05	7014	22800
21..	58.10@.00	58.15	57.45	58.00@57.95	57.97	10919	21303
22..	58.25@.15	58.42	57.52	58.30@.40	58.35	10620	20478
23..	58.35@.50	59.25	58.35	58.70@.60	58.65	9344	20409
24..	58.50@.35	58.50	57.67	58.02@.10	58.07	7763	19397
25..	57.97@.90	58.50	57.82	58.25@.45	58.35	4318	18400
28..	59.85@.85B	59.85	59.35	59.85@.85B	59.85	6586	16603
29..	59.17@.05	59.40	58.65	58.80@.90	58.85	7562	15275
30..	58.45@.50	58.55	57.35	57.35@.35A	57.35	5493	14077
31..	57.25@.30	57.85	56.85	57.75@.85	57.80	6830	13219

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.10@.15	58.70	57.85	58.65@.55	58.60	3948	12923
4..	59.15@.05	59.20	58.50	58.70@.60	58.65	4192	12107
5..	59.00@.05	59.85	58.65	58.90@59.15	59.02	6622	10934
6..	59.25@.30	59.40	58.27	58.65@.55	58.60	4857	9804
7..	59.15@.20	59.90	59.10	59.80@.70	59.75	3334	9323
8..	59.80@.75	59.90	59.30	59.90@.80	59.85	2076	9092
11..	60.50@.40	60.80	60.25	60.75@.60	60.67	3193	7941
12..	60.65@.50	61.40	60.27	61.20@.10	61.15	3403	6317
13..	61.00@60.80	61.00	60.25	60.70@.50	60.60	3576	5025
14..	60.90@.95	61.17	60.70	60.80@.85	60.82	1762	4355
15..	60.97@.90	61.60	60.75	61.50@.40	61.45	1627	3475
18..	60.87	61.35	60.75	61.25@.10	61.17	1873	2431
19..	61.15@.10	61.15	60.50	60.75@.70	60.72	2140	910
20..	60.45	60.70	60.15	60.65@.15	60.40	1070	35
21..	....	....	....	....	....	35	34
22..	....	....	....	....	....	....	34
25..	....	....	....	....	....	....	23
26..	....	....	....	....	....	....	15
27..	....	....	....	....	....	....	....

OCTOBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day						
2..	59.00	59.02	57.50	57.50@.75	57.62	153	1122
3..	57.90	58.00	57.55	57.75@.70	57.72	130	1184
6..	58.00	58.10	57.60	57.62B@.60	57.62	83	1222
7..	58.02	58.05	57.77	57.85	57.85	281	1308
8..	57.80	58.00	56.95	57.20@56.95	57.07	308	1367
9..	57.05	57.90	57.05	57.55@.60	57.57	148	1381
10..	58.15	58.75	58.15	58.25@.30	58.27	106	1372
13..	58.30	58.70	57.40	57.40	57.40	176	1381
14..	57.50	57.90	57.05	57.50	57.50	130	1427
15..	57.80	58.50	57.80	58.20	58.20	76	1450
16..	58.20	58.20	57.80	57.90	57.90	32	1452
17..	57.80	58.00	57.60	57.60@.65	57.62	159	1479
20..	57.90	58.55	57.90	58.07	58.07	234	1563
21..	58.30	58.47	57.30	57.55@.30	57.42	282	1651
22..	57.90	58.05	57.70	57.90@.75	57.82	298	1727
23..	57.90	58.90	57.90	58.52	58.52	317	1756
24..	58.60	58.90	58.40	58.75@.65	58.70	210	1815
27..	59.50	59.50	58.50	58.50@.52	58.52	266	1886
28..	58.60	58.90	58.50	58.55	58.55	177	1980
29..	58.50	58.65	58.30	58.32@.40	58.37	203	2078
30..	58.60	58.70	58.30	58.30@.40	58.35	153	2027
31..	58.30@.25	58.60	58.25	58.32	58.32	113	2007

LIVE CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	58.25	58.70	58.05	58.05	58.05	125	2042
4 ..	58.15	58.15	57.20	57.30@.35	57.32	216	2110
5 ..	57.62@.65	58.05	57.50	57.70@.90	57.80	236	2161
6 ..	58.00	58.00	57.65	57.65	57.65	159	2235
7 ..	57.70	58.40	57.70	58.30@.10	58.20	170	2246
10 ..	58.50@.40	58.60	58.20	58.25@.30	58.27	255	2196
11 ..	58.40@.50	58.50	57.30	57.40@.30	57.35	354	2271
12 ..	57.60	57.80	57.27	57.30@.35	57.32	305	2367
13 ..	57.40	57.45	56.65	56.75@57.00	56.87	435	2463
14 ..	57.10	57.65	57.00	57.05@.15	57.10	401	2312
17 ..	Exchange Closed; President's Day						
18 ..	56.60	56.80	55.70	55.90@.70	55.80	558	2542
19 ..	55.85	57.30	55.85	56.40@.60	56.50	412	2614
20 ..	56.50@.60	56.95	56.30	56.30	56.30	393	2562
21 ..	56.55@.70	57.25	56.55	57.00@56.90	56.95	366	2612
24 ..	57.10	57.35	57.00	57.07@.02	57.05	304	2653
25 ..	57.40	58.15	57.30	58.05@.10	58.07	506	2665
26 ..	58.07	58.07	57.40	57.40	57.40	488	2586
27 ..	57.40	57.40	56.80	56.95@.80	56.87	283	2607
28 ..	57.00	57.85	56.90	56.95@.90	56.92	297	2595

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	56.85	56.90	56.27	56.60@.70	56.65	421	2550
4 ..	56.60	57.25	56.55	56.85@.75	56.80	472	2637
5 ..	56.80@.77	57.02B	56.40	56.60@.70	56.65	416	2705
6 ..	57.00	57.20	56.37	56.50	56.50	555	2826
7 ..	56.60	56.80	56.10	56.10@.40	56.25	437	2777
10 ..	56.40@.30	56.80	56.20	56.60@.70	56.65	310	2840
11 ..	56.42@.40	56.55	55.85	56.00@.22	56.12	460	2969
12 ..	55.95	56.55	55.92	56.30@.45	56.37	470	2976
13 ..	56.40@.27	56.60	56.25	56.35@.37	56.37	408	2921
14 ..	56.40@.55	56.77	56.35	56.75@.70	56.72	260	2918
17 ..	56.70@.65	56.75	56.30	56.45@.40	56.42	510	2972
18 ..	56.35	56.45	56.15	56.20@.30	56.25	370	2975
19 ..	56.50	56.60	55.95	56.02@.10	56.07	648	3144
20 ..	56.47	56.60	56.25	56.50@.40	56.45	510	3126
21 ..	56.65@.85	56.90	56.65	56.85@.70	56.77	240	3079
24 ..	56.90	56.90	56.37	56.40@.50	56.45	558	3246
25 ..	56.75	57.37	56.75	57.15@56.95	57.05	714	3465
26 ..	57.15@.00	57.20	56.90	56.90@57.00	56.95	366	3471
27 ..	56.95	57.10	56.52	56.62@.60	56.62	305	3422
28 ..	Exchange Closed; Good Friday						
31 ..	56.25@.10	56.25	55.12	55.12@.12A	55.12	714	3575

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	54.12@.10	54.20B	53.62	53.82@.95	53.90	2011	3856
2 ..	54.90@55.05	55.30	54.15	54.90@.95	54.92	2019	3893
3 ..	55.25	55.25	53.42	53.50@.70	53.60	2089	4365
4 ..	53.70	54.00	52.50	52.50@.65	52.57	1990	4403
7 ..	53.20	53.87	52.80	53.10@.00	53.05	1264	4392
8 ..	53.40@.35	53.60	52.80	52.95@53.05	53.00	1484	4395
9 ..	53.30	53.50	53.00	53.30	53.30	743	4255
10 ..	53.60@.77	53.85	53.40	53.45@.50	53.47	967	4346
11 ..	53.55@.70	54.55	53.55	54.30@.50	54.40	1302	4493
14 ..	54.50@.65	54.70	54.15	54.30@.20	54.25	946	4361
15 ..	54.40@.42	54.42	52.80	52.85@.90	52.87	1186	4392
16 ..	52.87@.85	53.10	51.60	51.65@.70	51.67	2216	4432
17 ..	51.75@.70	52.95	51.60	52.95@.90	52.92	1333	4605
18 ..	53.30@.25	53.82	52.85	52.90@.85	52.87	1413	4710
21 ..	52.85	52.95	51.37	51.37@.37A	51.37	1573	4905
22 ..	51.10@.05	52.10	50.90	51.85@.65	51.75	1911	4996
23 ..	52.15@.20	52.32	50.25	50.45@.35	50.40	2441	5493
24 ..	50.60@.70	51.25	50.10	51.20@.10	51.15	2252	5786
25 ..	51.00@50.95	51.17	50.77	50.95@.80	50.87	1343	5768
28 ..	51.00	51.27	50.70	51.10@.25	51.17	2216	5885
29 ..	51.25@.30	52.67	51.25	52.67@.67B	52.67	2950	6543
30 ..	52.85@.75	54.17	52.65	54.05	54.05	2862	6752

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	53.80@.60	53.80	52.70	52.90@.75	52.82	2583	6962
2 ..	52.75@.65	52.77	52.00	52.35@.30	52.32	2908	6972
5 ..	52.15@.00	53.47	51.85	52.65@.50	52.57	2738	7161
6 ..	52.85@.80	53.25	52.35	52.50@.37	52.45	2348	7396
7 ..	52.35@.30	52.87	52.15	52.87@.82	52.85	1985	7660
8 ..	53.10@.05	54.20	53.05	53.65@.55	53.60	2985	7669
9 ..	53.90@.95	54.25	53.65	54.00@53.90	53.95	2650	7815
12 ..	54.10@.20	54.22	53.60	54.15@.00	54.07	1953	7807
13 ..	54.10@.07	54.75	53.80	54.35@.30	54.32	2531	7973
14 ..	54.60@.70	54.65	54.10	54.30@.40	54.35	2796	8482
15 ..	54.57@.50	54.65	53.62	53.75@.62	53.70	2351	8845
16 ..	52.20@.20A	52.65	52.20	52.20@.20A	52.20	2104	9254
19 ..	52.30@.40	52.97	51.97	52.25@.35	52.30	2761	9443
20 ..	52.35	52.60	51.70	51.70@.85	51.77	2284	9798

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21 ..	51.75@.70	51.85	50.27	50.27@.27A	50.27	3019	10041
22 ..	50.65@.75	51.05	50.20	50.95@.85	50.90	2902	10359
23 ..	51.10@.15	51.60	50.80	51.40@.50	51.45	2421	10311
26 ..	Exchange Closed; Memorial Day						
27 ..	51.45@.40	51.50	50.40	50.95@.90	50.92	2420	10460
28 ..	51.15	52.10	51.15	51.80@.75	51.77	2632	10857
29 ..	51.80@.70	51.80	51.10	51.20@.25	51.22	2285	10782
30 ..	51.15@.10	51.15	50.15	50.40@.25	50.32	3011	11309

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2 ..	50.25@.15	50.35	49.52	49.60@.52	49.57	3675	11634
3 ..	49.80@.85	50.15	49.50	49.70@.80	49.75	2405	11584
4 ..	50.15@.05	50.55	49.90	50.00@.15	50.07	2297	11725
5 ..	50.40	51.17	50.30	51.10@.00	51.05	3051	11857
6 ..	51.15@.20	51.50	50.90	51.30@.25	51.27	2621	12291
9 ..	51.47@.60	51.72	50.35	50.45@.35	50.40	3090	12286
10 ..	50.35@.25	50.90	50.20	50.42@.55	50.47	2739	12472
11 ..	50.10@.00	50.10	49.75	49.85@.95	49.90	2939	12335
12 ..	49.90@50.00	50.50	49.85	50.50@.45	50.47	3467	12425
13 ..	50.60@.70	51.10	50.50	50.75@.60	50.67	2965	12664
16 ..	50.90@51.00	51.00	49.45	49.90@50.00	49.95	3444	12890
17 ..	51.05@.30	51.45	50.60	51.45B	51.45	3976	13031
18 ..	51.50@.40	52.85	51.10	52.85@.70	52.77	5015	12959
19 ..	52.65@.75	53.15	52.25	52.55@.70	52.62	3931	13110
20 ..	52.85@.95	53.75	52.85	53.70@.65	53.67	4293	12963
23 ..	53.60@.65	53.80	53.25	53.60@.70	53.65	3138	13044
24 ..	55.15@.15B	55.15	55.15	55.15B	55.15	612	12984
25 ..	56.65@.65B	56.65	56.05	56.60@.50	56.55	5774	14469
26 ..	56.25@.20	56.62	55.80	56.35@.20	56.27	5802	14575
27 ..	56.30@.40	56.97	55.70	56.15@.00	56.07	5633	14868
30 ..	55.50@.35	55.80	54.57	55.35@.22	55.30	5034	14305

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	54.90@.85	55.65	54.60	55.65@.60	55.62	4286	14125
2 ..	55.25@.20	56.40	55.15	55.95@.75	55.85	3612	13923
3 ..	56.00@.10	56.10	54.90	55.50@.90	55.70	3673	14735
4 ..	Exchange Closed; Independence Day						
7 ..	56.00@.05	57.00	55.85	56.30@.20	56.25	5000	15760
8 ..	55.90	56.05	54.77	54.85@.80	54.82	4446	15687
9 ..	54.75	55.80	53.97	55.55@.45	55.50	5545	15825
10 ..	55.70@.77	55.97	54.75	55.40@.50	55.45	4274	16079
11 ..	55.05@.10	55.40	54.40	54.62@.75	54.70	4216	16313
14 ..	54.70@.80	55.32	54.37	55.30@.25	55.27	4148	16285
15 ..	55.75@.70	56.62	55.55	56.60@.55	56.57	5300	16632
16 ..	56.50@.60	57.70	56.35	56.90@.75	56.82	8273	17090
17 ..	57.10@.15	57.40	56.25	56.35@.45	56.40	6067	18018
18 ..	57.10@.50	57.90	56.85	57.90@.90B	57.90	7203	18117
21 ..	58.60@.80	59.00	58.15	58.80@.75	58.77	7878	18770
22 ..	58.85@.75	59.00	58.22	58.85@.95	58.90	7631	20125
23 ..	58.90@59.00	59.47	58.40	58.60@.40	58.50	7645	20584
24 ..	58.50	58.50	57.92	58.10@.20	58.15	5606	20955
25 ..	58.20@.25	58.90	57.60	58.90@.80	58.85	3947	21041
28 ..	60.35@.35B	60.35	60.35	60.35B	60.35	1840	21217
29 ..	60.15@.10	60.65	59.85	60.05@.12	60.10	9544	22822
30 ..	59.65@.60	59.92	58.60	58.70@.62	58.67	9580	24035
31 ..	58.47@.55	59.40	58.45	59.10@.00	59.05	9546	24378

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	59.25@.30	60.10	59.10	60.05@59.80	59.92	6751	24704
4 ..	60.50@.42	60.62	59.85	60.05@.15	60.10	7863	24198
5 ..	60.30@.15	60.85	59.10	59.20@.30	59.25	12598	24498
6 ..	59.40@.30	59.67	58.20	58.77@.85	58.82	13061	24290
7 ..	59.25@.40	60.15	59.22	60.00@59.92	59.95	8640	24654
8 ..	60.05	60.07	59.35	59.75@.90	59.82	6816	25113
11 ..	60.55@.60	60.60	59.65	59.85@.95	59.90	10008	25319
12 ..	59.60@.55	60.45	59.50	59.90@60.00	59.95	8309	25064
13 ..	59.80@.85	59.95	59.22	59.45@.40	59.42	8013	25316
14 ..	59.65@.70	59.97	59.52	59.75@.70	59.72	5316	25142
15 ..	59.75@.80	60.80	59.72	60.50@.60	60.55	6090	25210
18 ..	59.55@.65	60.55	59.55	60.45@.55	60.50	10942	27289
19 ..	60.25@.35	60.45	59.25	59.45@.40	59.42	12189	27658
20 ..	59.10@.00	59.47	58.65	58.70@.65	58.67	12269	27859
21 ..	58.70@.65	59.50	58.40	59.15@.05	59.10	11042	27714
22 ..	58.65@.75	59.05	58.52	58.60@.70	58.65	6437	27339
25 ..	58.75@.80	59.22	58.65	59.00@.10	59.05	6659	27165
26 ..	59.20@.15	59.90	58.82	59.90@.80	59.85	10914	26838
27 ..	59.85@.95	60.75	59.85	60.50@.40	60.45	11637	26064
28 ..	60.72@.80	61.00	60.17	60.95@61.00	60.97	12388	26683
29 ..	60.95@.87	61.85	60.87	61.80@.75	61.77	11808	27921

LIVE CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day						
2 ..	61.85@.77	62.30	61.45	61.55@.50	61.52	8678	26862
3 ..	61.30@.40	62.45	61.30	62.25@.32	62.27	10414	27335
4 ..	62.20@.15	62.45	61.67	62.40@.35	62.37	9079	26557
5 ..	62.25@.35	62.60	61.85	62.37@.50	62.42	7944	26315
8 ..	62.15@.17	62.45	61.80	62.00@61.90	61.95	7369	26194
9 ..	62.00@61.95	62.65	61.47	62.55@.45	62.50	10438	25828
10 ..	62.45@.35	62.60	61.80	61.95@.87	61.92	7132	25212
11 ..	61.50@.35	61.97	61.02	61.55@.40	61.47	11713	24204
12 ..	61.30@.25	61.40	60.85	60.90@.85	60.87	6776	23463
15 ..	60.75@.67	61.50	60.52	61.45@.50	61.47	5735	22374
16 ..	61.00@60.95	61.90	60.90	61.67@.60	61.62	10739	22540
17 ..	61.60@.65	62.37	61.60	62.15@.17	62.15	7292	23005
18 ..	62.10@.15	62.30	61.67	61.90@.95	61.92	6288	22630
19 ..	61.80@.77	61.95	61.65	61.85@.65	61.75	4602	21814
22 ..	61.30@.20	61.30	60.25	60.25A	60.25	7332	19329
23 ..	60.20@.30	60.90	59.57	60.57@.65	60.60	9410	17655
24 ..	60.45@.35	60.55	59.10	59.60@.50	59.55	9650	16344
25 ..	59.80@.82	59.90	59.07	59.60@.75	59.67	9385	14806
26 ..	59.80@.90	60.45	59.55	60.25@.15	60.20	7285	13753
29 ..	60.55@.70	61.07	60.55	60.87@.90	60.87	5382	12476
30 ..	60.75@.80	60.80	59.80	60.05@59.80	59.92	6511	11484

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	60.40@.30	60.40	59.42	60.25@.30	60.27	7245	10874
2 ..	60.40@.50	60.65	58.80	59.15@.00	59.07	6301	9520
3 ..	59.00@58.90	59.50	58.70	59.50@.40	59.45	4425	8281
6 ..	59.25@.15	59.80	59.05	59.60@.55	59.57	2984	8024
7 ..	60.25@.20	60.70	60.07	60.60@.50	60.55	3416	7007
8 ..	60.85@.80	60.90	60.32	60.32@.40	60.37	3704	6072
9 ..	60.70@.65	61.52	60.60	61.35@.45	61.40	3252	5373
10 ..	61.57@.60	62.17	61.32	61.85@62.00	61.92	2440	4927
13 ..	61.92@.90	62.70	61.82	62.60@.50	62.55	1817	4209
14 ..	62.40@.45	62.50	62.00	62.07@.15	62.12	2449	3642
15 ..	62.20@.30	62.97	62.12	62.70@.65	62.67	2683	2628
16 ..	62.90@.95	62.95	62.52	62.75@.80	62.77	1582	1927
17 ..	62.85@.75	62.85	62.35	62.75@.60	62.67	1137	1344
20 ..	62.70@.72	62.85	62.52	62.52@.70	62.62	1487	94
21 ..	....	....	....	....	....	44	75
22 ..	....	....	....	....	....	....	56
23 ..	....	....	....	....	....	....	49
24 ..	....	....	....	....	....	....	34
27 ..	....	....	....	....	....	....	13
28 ..	....	....	....	....	....	....	3
29 ..	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day						
2 ..	60.25	60.25	59.60	59.70A	59.70	18	152
3 ..	59.60	59.70	59.50	59.60	59.60	9	159
6 ..	59.92@60.00	60.00	59.50	59.50	59.50	13	168
7 ..	59.60	59.70B	59.60	59.60	59.60	2	169
8 ..	59.50	59.50	58.80A	59.00	59.00	16	179
9 ..	59.30	59.50	59.00A	59.30	59.30	18	188
10 ..	60.30	60.30	59.90	59.90	59.90	25	210
13 ..	60.00	60.00	59.40	59.50A	59.50	32	216
14 ..	59.12	59.30	58.75	59.20A	59.20	92	207
15 ..	59.32	59.90	59.25A	59.80A	59.80	17	211
16 ..	59.25	59.45	59.25	59.40	59.40	13	210
17 ..	59.40	59.40	59.02	59.12	59.12	7	215
20 ..	59.25@.45	59.90	59.25	59.70A	59.70	28	220
21 ..	59.50	59.50	59.00	59.00	59.00	17	229
22 ..	59.25	59.35B	59.15A	59.20	59.20	8	235
23 ..	59.80	60.40	59.60A	60.02A	60.02	25	233
24 ..	60.10	60.50	60.00A	60.20A	60.20	56	238
27 ..	60.80	60.85	60.25	60.25	60.25	36	252
28 ..	60.25	60.50	60.05	60.25	60.25	17	260
29 ..	60.07	60.20	60.00	60.10A	60.10	29	269
30 ..	60.05	60.25	60.05	60.05	60.05	28	281
31 ..	60.00	60.05	59.85	60.00	60.00	30	286

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	60.02	60.25	59.65	59.65	59.65	41	289
4 ..	59.65	59.65	59.15	59.25	59.25	57	307
5 ..	59.20	59.52	59.12	59.50B	59.50	22	316
6 ..	59.30@.25	59.50	59.25	59.30	59.30	19	319
7 ..	59.55	59.80	59.55	59.80	59.80	10	319
10 ..	59.90	60.20	59.90	60.05	60.05	67	360
11 ..	60.05	60.10	59.10	59.10	59.10	148	409
12 ..	59.30@.35	59.40	59.10	59.10	59.10	85	409
13 ..	59.25	59.25	58.55	58.60@.55	58.57	52	440

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
14 ..	58.70	59.25	58.70	59.15@.00	59.07	50	465
17 ..	Exchange Closed; President's Day						
18 ..	58.50	58.90	57.70	57.80@.70	57.75	86	522
19 ..	57.75@.65	59.00	57.55	58.15	58.15	74	548
20 ..	58.25@.40	58.50	58.00	58.05@.00	58.02	82	528
21 ..	58.50	59.00	58.20	58.55A	58.55	78	561
24 ..	58.75	58.85	58.60	58.60	58.60	33	565
25 ..	59.00	59.80B	58.90	59.65	59.65	69	541
26 ..	59.45	59.75	59.00	59.00	59.00	59	541
27 ..	59.00	59.00	58.50	58.65	58.65	32	553
28 ..	58.50	59.50	58.50	58.55@.50	58.52	32	551

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	58.60	58.60	58.00	58.30@.20	58.25	63	575
4 ..	58.25	59.00B	58.10	58.75	58.75	83	599
5 ..	58.55	58.70	58.20	58.35@.40	58.37	31	612
6 ..	58.45	58.80	58.10	58.35	58.35	74	637
7 ..	58.05	58.50	58.05	58.50	58.50	142	698
10 ..	58.42@.45	58.50	58.00	58.50	58.50	165	765
11 ..	58.00	58.35	57.50	57.90@58.00	57.95	178	844
12 ..	57.75	58.10	57.55	57.90	57.90	123	855
13 ..	57.90@58.00	58.10	57.85A	57.90@.95	57.92	56	862
14 ..	58.15	58.20	57.80	58.20@.10	58.15	99	861
17 ..	58.25@.35	58.35	57.82	58.10@.00	58.05	153	941
18 ..	57.85@.80	58.00	57.50	57.85	57.85	195	991
19 ..	57.92	57.95	57.40	57.75	57.75	83	1009
20 ..	58.00	58.00	57.70	57.90	57.90	87	1003
21 ..	58.10	58.10	57.87	58.00@57.92	57.95	109	1006
24 ..	58.15	58.15	57.50	57.70@.75B	57.72	97	1042
25 ..	57.90	58.42	57.90	58.35	58.35	316	1182
26 ..	58.40@.35	58.40	58.15	58.30	58.30	82	1178
27 ..	58.02@57.95	58.20	57.75	57.75@.80	57.77	141	1187
28 ..	Exchange Closed; Good Friday						
31 ..	57.42	57.42	56.27	56.27A	56.27	206	1269

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	55.70@.50	55.70	54.77	55.25	55.25	875	1556
2 ..	56.45	56.65	55.75	56.50	56.50	610	1644
3 ..	56.70	56.75	55.10	55.20	55.20	714	1779
4 ..	55.47	55.60	54.10	54.10@.50	54.30	823	2012
7 ..	55.20	55.30	54.50	54.70@.85	54.77	350	2086
8 ..	55.00@.05	55.05	54.20	54.60@.70	54.65	679	2236
9 ..	54.85	54.90	54.30	54.65@.75	54.70	433	2374
10 ..	55.22@.30	55.30	54.75	54.80@.92	54.85	785	2756
11 ..	54.85	55.90	54.85	55.75@.80	55.77	700	2825
14 ..	55.77@.90	56.00	55.50	55.50@.60	55.55	867	2958
15 ..	55.67	55.80	54.15	54.30@.40	54.35	401	2942
16 ..	54.35@.40	54.75	53.40	53.50@.80	53.65	911	3088
17 ..	53.45@.60	54.90	53.30	54.90@.80	54.85	678	3199
18 ..	55.10@.00	55.50	54.65	54.65@.72	54.70	539	3321
21 ..	54.65	54.65	53.20	53.20@.30	53.25	902	3759
22 ..	52.75	53.75	52.60	53.45@.70	53.57	982	3969
23 ..	53.70@.80	54.05	52.07	52.35@.20	52.27	878	4258
24 ..	52.45@.50	52.90	51.75	52.75@.80	52.77	939	4349
25 ..	52.75	52.80	52.35	52.60	52.60	562	4480
28 ..	52.75	52.87	52.35	52.60@.70	52.65	607	4504
29 ..	52.65	54.15	52.65	54.15B	54.15	896	5100
30 ..	54.50	55.65	54.30	55.65	55.65	1425	5519

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	55.45	55.45	54.25	54.35@.25	54.30	862	5589
2 ..	54.10@.05	54.20	53.40	53.60@.55	53.57	677	5562
5 ..	53.40@.30	54.60	53.15	53.90@54.00	53.95	717	5534
6 ..	54.20@.15	54.45	53.65	53.65@.70	53.67	998	5847
7 ..	53.60@.62	54.10	53.45	54.10@53.95	54.02	886	6120
8 ..	54.35	55.30	54.30	54.60@.80	54.70	1520	6371
9 ..	54.95	55.27	54.70	55.00@.05	55.02	744	6293
12 ..	55.20@.10	55.30	54.90	55.25@.15	55.20	807	6145
13 ..	55.37	55.95	55.05	55.50	55.50	701	6174
14 ..	55.80@.85	56.05	55.50	55.70@.80	55.75	1159	6457
15 ..	55.85@.80	55.90	55.05	55.10@.05	55.07	689	6447
16 ..	53.57@.60	54.32	53.57	53.75@.70	53.72	1581	6769
19 ..	53.70@.72B	54.70	53.70	54.20@.00	54.10	1390	6999
20 ..	54.25	54.60	53.70	53.70	53.70	1590	6919
21 ..	53.85	53.85	52.20	52.30@.40	52.35	1965	6987
22 ..	52.70	53.15	52.35	52.90@.80	52.85	1368	6876
23 ..	52.92	53.15	52.80	53.00@52.92	52.95	1624	7154
26 ..	Exchange Closed; Memorial Day						
27 ..	53.05@.00	53.25	52.30	52.55@.70	52.62	1176	7345
28 ..	52.90	53.65	52.90	53.35@.50	53.42	1251	7673
29 ..	53.45@.50	53.55	53.00	53.20@.05	53.12	980	7838
30 ..	53.00@52.90	53.10	52.15	52.40@.25	52.32	1769	8291

LIVE CATTLE FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	52.45@.50	52.50	51.70	51.80@.70	51.75	1862	8718
3..	51.60	52.07	51.60	51.95@.75	51.85	1581	8762
4..	51.92@52.00	52.62	51.92	52.25@.35	52.30	1388	8817
5..	52.45	53.20	52.45	53.10@.00	53.05	1062	8742
6..	53.10@.02	53.40	52.90	53.15@.05	53.10	1268	9043
9..	53.20	53.50	52.25	52.37@.25	52.32	1378	9204
10..	52.45@.50	52.77	52.20	52.40@.45	52.42	1329	9403
11..	52.20@.00	52.32	51.85	52.25@.30	52.27	1629	9454
12..	52.40	53.20	52.30	52.95@53.05	53.00	2297	10022
13..	53.10@.20	53.47	52.90	53.10@52.90	53.00	1819	10239
16..	53.00@.20	53.20	52.02	52.50@.70	52.60	1361	10205
17..	53.30@.50	54.10	53.12	54.10@.10B	54.10	2235	10126
18..	54.10@53.95	54.80	53.65	54.70@.60	54.65	2426	10131
19..	54.60@.55	54.70	54.02	54.30@.40	54.35	1953	9775
20..	54.50@.55	54.95	54.50	54.95@.85	54.90	1811	9763
23..	54.90@.85	55.10	54.65	54.85@.90	54.87	1640	9688
24..	56.37@.37B	56.37	56.37	56.37B	56.37	541	9650
25..	57.87@.87B	57.87	56.90	56.90@57.00	56.95	5592	10488
26..	56.40@.30	56.87	56.20	56.70@.55	56.62	3184	10811
27..	56.60@.55	57.50	56.20	56.45@.30	56.37	3395	11420
30..	55.90@.80	56.05	54.92	55.90@.80	55.85	3240	11575

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	55.60@.55	56.20	55.35	56.15@.10	56.12	2771	11676
2..	55.85@.75	57.00	55.75	56.55@.40	56.47	2656	11997
3..	56.47@.60	56.72	55.75	56.15@.05	56.10	2814	12513
4..	Exchange Closed; Independence Day						
7..	56.40@.55	57.40	56.35	56.65@.45	56.55	2904	12774
8..	56.40@.25	56.40	55.25	55.25@.45	55.35	3251	13546
9..	55.30@.35	56.50	54.80	56.45@.10	56.27	3241	13837
10..	56.30@.40	56.80	55.70	56.25@.45	56.35	4056	14092
11..	56.05@55.90	56.45	55.75	55.80@56.00	55.90	3422	14379
14..	55.80@.90	56.85	55.65	56.85@.75	56.80	3993	14991
15..	56.90@.85	57.85	56.85	57.80@.65	57.72	5720	15338
16..	57.72@.60	58.65	57.25	57.50@.60	57.55	6292	15428
17..	57.70@.80	58.10	57.00	57.00@.10	57.05	4838	15409
18..	58.15@.40	58.55	57.50	58.40@.55	58.47	5216	15880
21..	58.90@.80	59.00	58.35	58.80@.85	58.82	5746	15625
22..	58.85@.90	58.90	58.15	58.50@.60	58.55	4555	15967
23..	58.65@.70	58.90	58.15	58.15@.25	58.20	3900	16185
24..	58.05@.00	58.15	57.70	57.75@.90	57.82	3898	16615
25..	57.65@.75	58.50	57.45	58.50@.40	58.45	3751	17026
28..	59.95@.95B	59.95	59.55	59.95@.95B	[illegible]	4313	17238
29..	59.40@.20	59.65	59.10	59.20@.32	59.27	5927	17573
30..	58.60@.75	59.00	57.77	57.77@.77A	57.77	4754	17640
31..	57.77@.70	58.55	57.60	58.37@.20	58.27	5114	17267

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.45@.50	59.00	58.22	59.00@58.92	58.95	3374	17283
4..	59.25@.30	59.40	58.70	58.95@59.05	59.00	4250	17131
5..	59.20@.15	59.60	58.15	58.45@.30	58.37	5539	17280
6..	58.50@.45	58.50	57.40	57.82@.90	57.87	6098	17811
7..	58.20@.15	58.80	58.15	58.65@.60	58.62	4684	17956
8..	58.55@.40	58.55	57.90	58.12@.20	58.17	3370	18050
11..	58.55@.65	58.65	57.55	57.57@.65	57.62	5781	18236
12..	57.65@.50	58.20	57.45	57.75@.85	57.80	3947	18245
13..	57.80@.70	57.80	57.25	57.37@.45	57.42	3474	18363
14..	57.65@.70	57.90	57.50	57.55@.65	57.60	2673	18349
15..	57.65@.60	58.35	57.60	58.05@.15	58.10	3439	18620
18..	56.90@.75	58.50	56.70	58.30@.50	58.40	6239	19273
19..	58.05@57.90	58.20	57.55	57.75@.85	57.80	4643	19141
20..	57.65@.57	58.10	57.35	57.35@.45	57.40	4275	19319
21..	57.20@.25	57.75	57.10	57.70@.60	57.65	4107	19481
22..	57.50@.40	57.52	57.00	57.17@.30	57.25	2927	19562
25..	57.25	57.65	57.12	57.25@.27	57.25	2471	19773
26..	57.20@.25	57.97	56.90	57.87@.97	57.92	3589	19876
27..	57.92@58.00	58.60	57.92	58.60@.50	58.55	3978	19946
28..	58.90@.85	58.90	58.25	58.85@.90	58.87	4150	19901
29..	58.90	59.45	58.80	59.45@.40	59.42	5599	19959

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	59.42@.35	59.80	58.85	58.85@59.00	58.92	5077	20173
3..	58.85@.82	59.90	58.72	59.85@.80	59.82	6244	21166
4..	59.75@.70	59.95	59.30	59.90@.85	59.87	5349	21882
5..	59.70@.65	59.85	58.87	59.57@.52	59.55	4981	22042
8..	59.30@.20	59.55	58.65	58.77@.85	58.82	5623	22240
9..	58.60@.65	59.25	58.30	59.05@.10	59.07	8485	22429
10..	59.15@.12	59.25	58.42	58.57@.52	58.55	4531	22240
11..	58.15@.10	58.35	57.17	57.70@.55	57.62	10639	22109
12..	57.50@.42	57.85	57.20	57.30@.20	57.25	5314	22203
15..	57.07@.12	57.60	56.95	57.55@.50	57.52	4418	21849
16..	56.90@.85	58.27	56.85	57.90@.95	57.92	7275	21635

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	57.85@.90	58.75	57.85	58.65@.62	58.62	6490	22114
18..	58.75@.65	58.85	58.35	58.55@.40	58.47	5225	22309
19..	58.45@.40	58.77	58.27	58.70@.50	58.60	3647	22278
22..	58.40@.30	58.40	57.10	57.10@.10A	57.10	7737	22621
23..	57.10@.15	57.60	56.40	57.05@.15	57.10	11154	23644
24..	57.10@.00	57.45	56.00	56.20@.12	56.17	10037	24238
25..	56.35@.40	56.67	55.90	56.45@.50	56.47	8626	24892
26..	56.80@.85	57.42	56.65	57.05@.10	57.07	6998	25429
29..	57.40@.50	57.70	57.30	57.45@.35	57.40	5359	25475
30..	57.40@.35	57.40	56.15	56.15@.25	56.20	9001	25107

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.65@.50	56.65	55.65	56.60@.50	56.55	11463	26157
2..	56.85@.90	56.90	55.07	55.15@.10	55.12	10360	27018
3..	55.05@.00	55.65	54.80	55.50@.42	55.45	8128	27113
6..	55.30@.40	55.95	55.17	55.50@.55	55.52	4951	26888
7..	56.15@.20	56.70	55.97	56.70@.60	56.65	7181	27281
8..	56.90@.85	56.90	56.12	56.22@.17	56.20	9167	26637
9..	56.50@.47	57.20	56.45	57.10@.15	57.12	11041	25441
10..	57.30@.35	57.90	57.10	57.70@.90	57.80	10613	24341
13..	57.80@.95	58.65	57.60	58.65@.55	58.60	10748	23271
14..	58.45@.40	58.75	57.92	58.05@.15	58.10	11984	23222
15..	57.95@58.05	58.75	57.75	58.22@.50	58.35	12476	23738
16..	58.50@.55	58.55	58.02	58.40@.47	58.42	8076	23465
17..	58.45@.30	58.45	57.70	57.95@58.05	58.00	8071	23321
20..	57.90@.85	58.27	57.80	57.95@58.05	58.00	8108	23733
21..	57.77@.90	57.97	57.07	57.27@.20	57.25	10837	23649
22..	57.25@.20	57.62	57.10	57.60@.55	57.57	8424	24226
23..	57.70@.65	57.72	57.27	57.60@.50	57.55	4548	23766
24..	57.60@.57	57.72	57.50	57.65@.55	57.60	3982	23710
27..	58.10@.20	59.10	58.05	59.10B	59.10	10833	24115
28..	59.20@.10	59.22	58.80	59.07@.17	59.12	9431	23768
29..	59.40@.32	60.00	59.30	59.70@.60	59.65	15226	24287
30..	59.90@.80	59.95	59.40	59.85@.80	59.82	9310	24361
31..	59.95@.90	60.55	59.50	59.60@.55	59.57	13057	24370

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	59.85@.75	60.35	59.35	60.25@.35	60.30	11450	24063
4..	60.55@.65	60.77	60.02	60.15@.20	60.17	9771	24738
5..	60.00@59.75	60.00	59.35	59.87@.80	59.85	10334	24504
6..	59.70@.65	60.30	59.55	60.25@.15	60.20	7854	23900
7..	60.15@.12	60.40	59.72	59.75@.85	59.80	6691	24060
10..	59.90@.85	60.80	59.72	60.70@.80	60.75	9517	23761
11..	60.75@.65	61.07	60.50	60.87@.80	60.82	8728	24364
12..	60.90@.85	61.25	60.70	60.77@.82	60.80	8395	24336
13..	61.00@.10	61.17	60.55	61.07@.00	61.02	7293	23475
14..	61.00@.02	61.10	60.70	60.70@.77	60.75	5680	22829
17..	60.95@.90	61.25	60.37	60.57@.65	60.62	8922	22875
18..	60.40@.50	61.05	60.10	60.97@61.05	61.00	7811	22519
19..	61.30@.40	61.80	61.25	61.45@.40	61.42	9645	21515
20..	61.70@.65	61.95	61.55	61.82@.65	61.72	6757	20777
21..	61.70@.62	61.87	61.27	61.30@.40	61.35	7647	20519
24..	61.65@.60	61.80	61.35	61.65@.60	61.62	7407	18187
25..	61.60@.57	62.00	61.47	61.57@.50	61.55	8803	15850
26..	61.55@.57	61.90	61.47	61.80@.85	61.82	5123	15350
27..	Exchange Closed; Thanksgiving Day						
28..	61.95@.90	62.12	61.72	62.10@.12	62.10	4414	14974

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	62.20@.12	62.75	62.10	62.40@.50	62.45	6407	13716
2..	62.25@.15	62.27	61.70	61.95@.87	61.92	6929	12417
3..	61.45@.35	61.55	61.05	61.05@.10	61.07	6799	10874
4..	61.20@.10	61.47	60.80	61.37@.47	61.42	4350	10129
5..	61.60@.62	61.62	60.90	61.35@.45	61.40	4587	10087
8..	61.15@.10	61.20	60.35	60.47@.40	60.45	4808	8771
9..	60.50@.40	60.62	60.05	60.52@.45	60.47	4055	7091
10..	60.55@.60	60.65	60.20	60.30@.20	60.25	2508	6230
11..	60.15@.07	60.60	59.97	60.60@.55	60.57	2589	5659
12..	60.65@.67	60.67	60.12	60.25@.17	60.22	1468	5185
15..	60.05@59.95	60.05	58.90	59.30@.50	59.40	3395	3883
16..	59.90	59.90	59.20	59.70@.62	59.65	2207	2750
17..	59.60@.55	60.22	59.55	59.75@.80	59.77	1940	2093
18..	59.80@.77	60.12	59.55	59.95@.85	59.90	1482	1385
19..	60.05@59.95	60.20	59.70	60.20@59.70	59.95	1300	17
22..	....	....	....	....	....	215	13
23..	....	....	....	....	....	18	10
24..	....	....	....	....	....	....	....
25..	Exchange Closed; Christmas						
26..	....	....	....	....	....	....	....

LIVE CATTLE FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13	60.00	60.00	60.00	60.00	60.00	1	1
14	....	....	59.00A	59.50A	59.50	....	1
15	59.90	59.90	59.80A	59.80A	59.80	1	2
16	....	....	59.40A	59.80N	59.80	....	2
17	....	....	59.40A	59.80N	59.80	....	2
20	....	60.00B	....	59.80N	59.80	....	2
21	....	....	....	59.80N	59.80	....	2
22	59.70	59.70	59.50A	59.50A	59.50	1	3
23	59.50	60.25B	59.50	60.25B	60.25	....	3
24	....	....	....	60.25N	60.25	....	3
27	....	60.50B	....	60.25N	60.25	....	3
28	....	....	....	60.25N	60.25	....	3
29	60.15	60.20	60.07A	60.15A	60.15	3	5
30	60.20	60.30B	60.20	60.20	60.20	1	5
31	60.15	60.15	60.05	60.05	60.05	6	11

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	60.00	60.30B	60.00	60.02B	60.02	4	12
4	59.90	59.90	59.45A	59.45A	59.45	5	14
5	....	....	....	59.45N	59.45	....	14
6	59.65	59.70B	59.40A	59.40A	59.40	6	14
7	59.45	59.85B	59.45	59.85B	59.85	21	35
10	60.00	60.20B	60.00	60.20B	60.20	4	35
11	60.20	60.20	59.20A	59.20A	59.20	1	35
12	....	....	....	59.20N	59.20	.	35
13	59.00	59.35B	59.00	59.00	59.00	3	35
14	59.10	59.35B	59.10	59.35B	59.35	1	35
17	Exchange Closed; President's Day						
18	....	....	58.00A	58.00A	58.00	....	35
19	58.00	59.20B	58.00	58.50A	58.50	11	40
20	....	58.70B	58.40A	58.40A	58.40	10	44
21	59.00	59.15B	58.80A	58.80A	58.80	2	43
24	58.80	59.00B	58.80	58.80	58.80	3	40
25	59.45	59.70	59.45	59.70	59.70	3	42
26	59.25	59.25	59.10A	59.15A	59.15	7	47
27	....	....	58.80A	58.80A	58.80	....	47
28	....	....	....	58.80N	58.80	....	47

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	58.52	58.52	58.50	58.50	58.50	6	52
4	58.60	59.05B	58.30	59.05B	59.05	7	57
5	58.82	58.82	58.62	58.70	58.70	3	56
6	58.80	58.90	58.77	58.77	58.77	4	54
7	58.60	58.60	58.60	58.60	58.60	1	54
10	58.40	58.50	58.30A	58.50	58.50	2	56
11	58.20	58.25	58.10A	58.15	58.15	33	82
12	58.02	58.10	57.85	57.95A	57.95	4	84
13	58.00	58.30B	58.00	58.15	58.15	37	98
14	58.00	58.40B	58.00	58.40B	58.40	2	98
17	....	....	....	58.40N	58.40	....	98
18	58.20	58.20	58.00	58.10	58.10	3	100
19	58.00	58.10	57.75	57.90B	57.90	15	112
20	58.05	58.20B	58.05	58.10	58.10	2	110
21	....	58.22B	....	58.22B	58.22	4	112
24	....	....	57.90A	57.90A	57.90	....	112
25	58.40	58.50	58.40	58.50	58.50	16	113
26	58.30	58.50	58.30	58.50	58.50	11	119
27	58.20	58.30B	58.07	58.07	58.07	11	128
28	Exchange Closed; Good Friday						
31	57.50@.20	57.50	56.57	56.57A	56.57	16	124

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	55.60	55.60	55.07	55.60	55.60	89	162
2	56.70	56.70	56.10	56.70	56.70	30	164
3	56.70	56.80	55.50	55.57@.50	55.55	100	179
4	55.70	55.80B	54.50	54.50@.70	54.60	539	603
7	55.40	55.45	54.60	55.25@54.95	55.10	32	604
8	54.95	55.20	54.50	54.90	54.90	82	643
9	54.90	54.90	54.35	54.90B	54.90	191	745
10	54.95	55.20	54.80	55.07B	55.07	88	794
11	55.15	55.90	55.15	55.90	55.90	82	843
14	55.90	55.95	55.75	55.75A	55.75	28	850
15	55.90	55.90	54.50	54.65	54.65	30	862
16	54.50	54.85B	53.60	54.20	54.20	192	909
17	54.25	55.50	53.90A	55.50	55.50	69	914
18	55.20	55.90	54.85	55.10	55.10	43	931
21	55.00	55.00	53.60	53.60@.60A	53.60	28	944
22	53.20@.15	53.90	52.95A	53.70@.90	53.80	57	947
23	53.85	54.15	52.32	52.90	52.90	72	970
24	53.07@.15	53.30	52.05	53.15@.30	53.22	127	1058
25	52.90	53.00	52.70	53.00@52.80	52.90	35	1071
28	53.20	53.20	52.55	53.10@52.90A	53.00	53	1059
29	53.10	54.50	53.10	54.50@.50B	54.50	339	1252

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
30	54.50@.35	55.70	54.35	55.65@.25	55.45	332	1349

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	55.35@.15	55.35	54.10A	54.40	54.40	114	1328
2	54.10@.00	54.15	53.40	53.75@.55	53.65	146	1353
5	53.40	54.50	53.35	54.10@.15	54.12	146	1315
6	54.35	54.45	53.70	54.00	54.00	46	1327
7	54.00@53.90	54.25	53.55	54.25	54.25	67	1336
8	54.40	55.50	54.40	55.00@.20	55.10	113	1276
9	55.20	55.45	55.00	55.17@.30	55.22	82	1270
12	55.40	55.40	55.05	55.40	55.40	94	1242
13	55.50	55.95	55.15	55.80	55.80	121	1268
14	55.70	56.07	55.50	55.90	55.90	146	1298
15	55.75	55.80	55.17	55.40@.50	55.45	125	1344
16	53.95@.95A	54.50	53.95	54.25	54.25	118	1359
19	54.00	54.90	54.00	54.60@.70	54.65	82	1377
20	54.65	54.85	54.40	54.42	54.42	96	1382
21	54.45@.40	54.45	52.92	52.92@.92A	52.92	176	1365
22	53.00	53.75	52.90	53.60@.75	53.67	121	1383
23	53.75@.55	53.75	53.15	53.30	53.30	130	1433
26	Exchange Closed; Memorial Day						
27	53.50	53.70	52.60	52.95@53.00	52.97	145	1508
28	53.02	53.60	53.02	53.25@.20	53.22	324	1713
29	53.20	53.50	53.00	53.15@.25	53.20	85	1724
30	53.00	53.20	52.15	52.70	52.70	159	1766

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	52.80@.55	52.80	51.70	51.90@52.05	51.97	165	1779
3	51.85	52.20	51.75	52.20	52.20	252	1817
4	52.37@.40	52.80	52.35	52.65	52.65	78	1804
5	52.85	53.25	52.85	53.15@.25	53.20	262	1992
6	53.15@.20	53.45	52.90	53.15@.25	53.20	226	2102
9	53.50	53.55	52.35	52.50	52.50	195	2210
10	52.50@.40	52.60	52.25	52.50	52.50	223	2308
11	52.25	52.37	51.92	52.37	52.37	371	2524
12	52.47	52.90	52.25	52.90	52.90	295	2731
13	53.00	53.00	52.60	52.65	52.65	212	2811
16	52.70	52.80	51.70A	52.25@.00	52.12	210	2848
17	53.00	53.25	52.30	53.15@.20	53.17	496	2827
18	53.10	53.45	52.35	53.45	53.45	632	2770
19	53.40@.35	53.40	52.80	53.15	53.15	479	2811
20	53.35	53.65	53.25	53.65	53.65	358	2803
23	53.65	53.75	53.45	53.60@.75	53.67	354	2904
24	55.17@.17B	55.17	55.17	55.17B	55.17	58	2910
25	56.67	56.67	55.30	55.40@.80	55.50	2140	3756
26	55.50@.47	55.50	54.70	55.20@.10	55.15	1737	4174
27	55.05@.00	55.65	54.75	54.85@55.00	54.92	609	4254
30	54.90@.95	54.95	53.42	54.00@.20	54.10	1048	4523

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	54.15	54.40	53.50	54.20@.40	54.30	784	4839
2	54.15@.05	55.10	53.95	54.75@55.00	54.87	624	4756
3	54.90	55.10	54.50	54.60@.95	54.77	733	4939
4	Exchange Closed; Independence Day						
7	55.00	55.70	54.90	55.30@.10	55.20	998	5120
8	55.25@.10	55.25	54.15	54.20@.15	54.17	459	5147
9	54.05	54.80	53.55	54.60@.70	54.65	658	5251
10	54.80@.75	55.15	54.25	54.60@.70	54.65	485	5260
11	54.35	54.75	54.15	54.35@.45	54.40	668	5318
14	54.35@.40	55.40	54.35	55.30@.40	55.35	1255	4965
15	55.40@.55	56.10	55.40	56.05@55.90	55.97	1235	5262
16	56.05@.15	56.60	55.70	56.10@.25	56.17	1354	5515
17	56.30@.40	56.55	55.80	55.90@56.05	55.97	1246	5674
18	56.45@.60	57.25	56.10	57.00@56.90	56.95	1802	6076
21	57.22@.15	57.25	56.75	57.20@.15	57.17	1268	6370
22	57.20@.27	57.27	56.70	57.05@.12	57.10	1283	6385
23	57.10@.00	57.35	56.80	56.85@.90	56.87	790	6516
24	56.87@.75	57.00	56.60	56.75@.80	56.77	843	6361
25	56.62@.55	57.40	56.37	57.25@.35	57.30	1196	6682
28	58.80@.80B	58.80	58.10	58.35@.40	58.37	2431	7290
29	57.80@.70	57.90	57.50	57.75@.85	57.80	1567	7503
30	57.60@.45	57.60	56.30	56.32@.50	56.42	1160	7617
31	56.40	57.05	56.20	56.95@.75	56.85	1116	7676

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	56.95@.97	57.37	56.80	57.37@.30	57.32	940	7708
4	57.50@.55	57.65	57.00	57.35@.20	57.27	1004	7857
5	57.25@.37	57.67	56.50	56.70@.80B	56.75	1425	7914
6	57.00@56.90	57.00	55.90	56.25@.35	56.30	1627	8016
7	56.50	57.05	56.50	57.00@.05	57.02	943	8176
8	57.07@.00	57.07	56.52	56.95@.80	56.87	936	8409
11	57.05@.25	57.25	56.55	56.60@.55	56.57	1098	8508

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
12..	56.55@.45	57.05	56.35	56.70@.75	56.72	1249	8676
13..	56.75	56.85	56.27	56.50@.40	56.45	950	8683
14..	56.80	56.87	56.60	56.65@.60	56.62	1404	8621
15..	56.80@.85	57.10	56.65	57.00@.10	57.05	1183	8796
18..	56.20@55.97	57.45	55.97	57.25@.45	57.35	1592	8948
19..	57.15@.20	57.30	56.80	56.90@57.00	56.95	1209	9083
20..	56.70	57.17	56.70	56.85@.70	56.77	1237	9249
21..	56.70@.65	57.20	56.55	57.00@56.90	56.95	1450	9303
22..	56.80@.75	56.97	56.60	56.65@.67	56.67	893	9405
25..	56.85	57.10	56.67	56.82@.80	56.80	527	9379
26..	56.90@.85	57.35	56.60	57.30@.22	57.25	1661	9547
27..	57.35	57.90	57.25	57.65@.75	57.70	2659	9955
28..	57.55@.65	58.00	57.30	58.00@57.95	57.97	2139	10260
29..	57.90@.95	58.47	57.85	58.35@.45	58.40	1905	10451

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day						
2..	58.45@.35	58.67	57.90	57.95@.90	57.92	2187	10327
3..	57.85@.90	58.70	57.70	58.60@.65	58.62	2738	10647
4..	58.72@.67	58.72	58.20	58.57@.55	58.57	2387	10796
5..	58.50@.45	58.55	57.90	58.30@.45	58.37	2130	10814
8..	58.12@.10	58.37	57.77	57.95@.90	57.92	1619	10840
9..	57.80@.82	58.45	57.75	58.25@.40	58.32	2819	11423
10..	58.20@.15	58.32	57.80	57.95@.85	57.90	1397	11483
11..	57.50@.40	57.80	56.75	57.50@.40	57.45	4012	11492
12..	57.20@.10	57.35	56.90	57.05@56.95	57.00	2346	11859
15..	56.90@.80	57.15	56.57	57.02@.10	57.05	2378	11984
16..	56.75@.70	57.42	56.50	57.10@.05	57.07	3374	11881
17..	56.95@.90	57.40	56.90	57.22@.27	57.25	2097	11875
18..	57.15@.05	57.40	57.05	57.15@.07	57.12	1669	11837
19..	56.95@57.00	57.25	56.95	57.10@.00	57.05	1237	11833
22..	56.85@.75	56.85	55.72	55.85@.75	55.80	3390	12022
23..	55.85@.90	56.80	55.65	56.35@.40	56.37	3861	12999
24..	56.25@.15	56.72	55.60	55.90@.65	55.77	3713	12925
25..	55.95@56.00	56.15	55.65	56.00@.10	56.05	2736	12975
26..	56.25@.35	56.75	56.25	56.52@.55	56.52	2051	13039
29..	56.70@.65	56.97	56.60	56.65@.67	56.65	1615	13220
30..	56.75@.65	56.75	55.70	55.70@.80	55.75	3500	13675

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.15@.17	56.17	55.25	55.97@.90	55.92	5090	12759
2..	56.15@.10	56.25	54.42	54.52@.47	54.50	3728	12977
3..	54.50@.35	55.00	54.25	54.85@.72	54.77	3728	13208
6..	54.80@.70	55.40	54.60	54.90@.85	54.87	2745	13269
7..	55.25@.35	55.90	55.22	55.75@.67	55.70	2769	13380
8..	55.85@.80	55.85	55.25	55.40@.30	55.35	4072	13751
9..	55.60@.65	56.00	55.57	55.80@.90	55.85	2675	13863
10..	55.95@.90	56.25	55.75	56.10@.25	56.17	2588	14082
13..	56.15@.20	56.65	56.10	56.50@.55	56.52	2659	14226
14..	56.50@.40	56.80	56.20	56.20@.30	56.25	3178	14587
15..	56.35@.30	56.67	56.07	56.40@.45	56.42	3081	14942
16..	56.45@.50	56.55	56.07	56.30@.40	56.35	2114	15013
17..	56.37@.40	56.40	55.90	55.95@56.05	56.00	2212	15354
20..	56.00@55.95	56.42	55.92	56.15@.20	56.17	2484	15899
21..	56.05@.07	56.15	55.37	55.60@.52	55.57	3191	15876
22..	55.57@.55	56.05	55.45	55.95@.87	55.90	2447	16008
23..	56.10@.20	56.20	55.77	55.87@.80	55.85	1691	15925
24..	56.00	56.02	55.52	55.65@.55	55.60	1307	15956
27..	56.45	57.10	56.25	57.10@.10B	57.10	4444	16692
28..	57.10@.00	57.10	56.50	56.72@.65	56.70	3418	16700
29..	56.90@.87	57.25	56.80	56.95@.92	56.92	3641	17032
30..	57.00@.05	57.05	56.55	57.00@56.92	56.95	2742	16943
31..	57.00@56.95	57.42	56.70	56.97@.90	56.95	4763	17161

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	56.90@.75	57.40	56.60	57.35@.40	57.37	3773	17477
4..	57.50@.55	57.80	57.20	57.40@.35	57.37	4152	18044
5..	57.20@.10	57.27	56.75	57.12@.07	57.10	3822	18177
6..	56.95@.90	57.30	56.77	57.20@.17	57.17	2863	18451
7..	57.17	57.35	56.87	56.87@.97	56.92	1912	18441
10..	56.85@.92	57.75	56.80	57.70@.75	57.72	3377	18713
11..	57.85@.80	58.17	57.55	57.90@.95	57.92	4837	19006
12..	57.92@.95	58.37	57.85	58.00@.05	58.02	3722	19062
13..	58.20@.15	58.35	57.95	58.25@.30	58.27	3370	19245
14..	58.30@.35	58.35	57.80	57.90@.80	57.85	3960	19726
17..	58.05@.12	58.35	57.67	58.10@.15	58.12	4947	20306
18..	57.80@.85	58.27	57.35	58.20@.27	58.22	4577	20834
19..	58.50@.45	59.00	58.42	58.70@.65	58.67	6596	21655
20..	58.85@.90	59.27	58.82	59.20@.15	59.17	6474	22366
21..	59.05@58.95	59.37	58.85	58.90@.95	58.92	5673	22564
24..	59.10@.07	59.27	58.85	59.05@.10	59.07	4301	23685
25..	59.10@.05	59.50	58.85	58.85@.87	58.87	6332	24389

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26..	58.95@.90	59.00	58.55	58.92@.97	58.95	3960	24620
27..	Exchange Closed: Thanksgiving Day						
28..	58.80@.70	59.20	58.67	59.15@.20	59.17	2627	24678

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	59.15@.17	59.55	59.15	59.32@.25	59.27	5408	25113
2..	58.92@.85	58.95	58.20	58.25@.35	58.30	9690	25583
3..	58.05@57.90	58.15	57.10	57.10@.17	57.15	11637	24974
4..	57.15@.20	57.67	57.07	57.55@.60	57.57	8021	24347
5..	57.62@.67	57.75	56.85	57.37@.35	57.37	6794	24755
8..	57.27@.30	57.32	56.55	56.55@.65	56.60	7697	24839
9..	56.50@.45	57.10	56.40	57.10@.00	57.05	11862	24860
10..	57.05@.10	57.32	56.77	56.77@.90	56.85	6172	25558
11..	56.75@.80	57.17	56.62	57.05@.10	57.07	5659	25286
12..	57.07@.10	57.22	56.72	56.80@.85	56.82	3987	24878
15..	56.80@.70	56.80	56.05	56.42@.47	56.45	7281	24924
16..	56.80@.85	56.95	56.35	56.85@.87	56.85	7670	25161
17..	56.65@.70	57.07	56.40	56.40@.45	56.42	4796	25244
18..	56.40@.42	56.52	56.10	56.10@.15	56.12	4742	25048
19..	56.17@.12	56.40	56.12	56.20@.25	56.22	3158	24784
22..	56.00@.07	56.15	55.60	55.75@.60	55.67	6342	24006
23..	55.95@.97	56.95	55.95	56.60@.70	56.65	7552	24860
24..	56.70	56.90	56.65	56.72@.80	56.75	2712	25088
25..	Exchange Closed: Christmas						
26..	56.75@.80	56.85	56.57	56.57@.65	56.62	1076	25103
29..	56.40@.35	56.42	55.95	55.95@56.00	55.97	4151	24621
30..	55.75@.85	56.50	55.75	56.40@.47	56.42	4841	24351
31..	56.40@.42	56.42	55.37	55.55@.47	55.52	6045	24411

APRIL 1987 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11..	58.00	58.20B	58.00	58.20B	58.20	1	1
12..	....	58.30B	....	58.30B	58.30	....	1
13..	....	58.50B	....	58.50B	58.50	....	1
14..	....	58.95B	....	58.95B	58.95	....	1
17..	....	....	....	58.95N	58.95	....	1
18..	....	....	....	58.95N	58.95	....	1
19..	....	....	58.85A	58.85A	58.85	....	1
20..	....	....	....	58.85N	58.85	....	1
21..	....	....	....	58.85N	58.85	....	1
24..	....	....	58.72A	58.72A	58.72	....	1
25..	....	59.00B	....	59.00B	59.00	....	1
26..	....	....	....	59.00N	59.00	....	1
27..	58.90	58.90	58.65A	58.65A	58.65	2	3
28..	Exchange Closed: Good Friday						
31..	57.25	57.30	57.15	57.30	57.30	....	3

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	....	56.90A	57.30N	57.30	7	11
2..	....	57.50B	....	57.50B	57.50	....	11
3..	57.10	57.10	56.97A	57.10	57.10	2	12
4..	57.10	57.10	55.97	55.97	55.97	32	29
7..	56.25	56.60B	56.25	56.25	56.25	11	30
8..	56.00	56.10B	56.00	56.10B	56.10	1	35
9..	56.00	56.00	55.85	56.00B	56.00	3	33
10..	56.00	56.05B	56.00	56.05B	56.05	2	35
11..	56.75	56.90B	56.75	56.90B	56.90	....	35
14..	....	57.00B	56.80A	56.80A	56.80	2	37
15..	56.45	56.70	56.00	56.00	56.00	2	37
16..	55.35	55.35	55.00A	55.00A	55.00	....	37
17..	55.00	56.40B	54.90A	56.40B	56.40	20	57
18..	56.00	56.60	55.80A	56.10	56.10	6	58
21..	56.10	56.10	54.60	54.60@.60A	54.60	31	86
22..	54.25	55.00B	53.90	54.40@.50	54.45	82	150
23..	54.75	55.00	53.35	53.80B	53.80	25	157
24..	53.40@.50	54.40	53.40	54.00@.40	54.20	23	178
25..	53.60	54.00	53.60	53.95@54.00	53.97	13	185
28..	53.80	54.00	53.60A	54.00@53.85	53.92	9	190
29..	54.10	55.42	53.95A	55.42@.42B	55.42	42	220
30..	55.50@.40	56.85	55.15	56.85	56.85	28	224

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.85	56.85	55.35	55.70	55.70	81	259
2..	55.10	55.15	54.45	54.80@.70A	54.75	24	267
5..	54.45	55.25	54.25A	55.00@.10	55.05	18	299
6..	55.37@.47	55.47	54.90	55.00	55.00	36	319
7..	54.90	55.40	54.90	55.40	55.40	9	321
8..	55.25	56.50	55.25	56.50	56.50	48	316
9..	56.50	56.80	56.30	56.55	56.55	37	307
12..	56.30	56.60	56.30	56.50	56.50	12	317
13..	56.40	56.90	56.30A	56.65@.70	56.67	13	318
14..	56.90@.75	57.00	56.50A	56.70@.75	56.72	19	328

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15..	56.75	56.75	56.00	56.15@.20	56.17	11	335
16..	54.67@.67A	56.00	54.67	55.10@.15	55.12	21	338
19..	55.30	55.77	55.00	55.35@.45	55.40	26	355
20..	55.55	55.70	55.35A	55.40@.45	55.42	19	374
21..	55.10	55.10	53.92A	53.92A	53.92	6	374
22..	54.25	54.80	53.92	54.75	54.75	124	378
23..	54.50	54.75	54.30A	54.60@.70	54.65	14	364
26..	Exchange Closed; Memorial Day						
27..	54.70	54.80	54.00	54.30@.50	54.40	11	371
28..	54.40	54.80	54.25	54.75	54.75	22	381
29..	54.85	54.85	54.45A	54.57@.60	54.60	24	391
30..	54.25	54.25	53.70	54.20	54.20	11	384

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	53.50	53.85	53.30	53.30@.50	53.40	14	391
3..	53.60	53.70	53.30A	53.60	53.60	12	388
4..	53.70	54.15	53.70	54.15	54.15	9	387
5..	54.15	54.65	54.15	54.60A	54.60	101	427
6..	54.80	54.80	54.20	54.60	54.60	20	444
9..	54.75	54.80	53.80	54.00	54.00	10	447
10..	53.70	54.00	53.70	53.97	53.97	13	452
11..	53.70	53.75	53.30	53.70	53.70	40	466
12..	53.55@.40	54.40	53.40	54.40	54.40	24	475
13..	54.45@.60	54.60	54.30	54.50	54.50	9	476
16..	54.25	54.25	53.50	54.20	54.20	69	508
17..	54.67@.95	55.10	54.40	55.00@.10	55.05	66	540
18..	54.25	55.10	54.00	54.90	54.90	210	675
19..	55.00	55.00	54.55	54.65	54.65	66	718
20..	55.20	55.45	54.90	54.95	54.95	61	760
23..	55.00	55.17	54.70	54.95	54.95	57	772
24..	56.45@.45B	56.45	56.45	56.45B	56.45	19	775
25..	57.95	57.95	56.55	56.95@57.00	56.97	605	1066
26..	57.20@.00	57.20	56.25	56.60	56.60	431	1213
27..	56.50	57.10	56.25	56.40@.50	56.45	270	1313
30..	56.40@.30	56.40	55.05	55.60	55.60	334	1370

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	55.30	56.30	55.30	56.10@.30	56.20	257	1492
2..	55.85	57.00	55.85	56.45	56.45	228	1568
3..	56.45	56.90	56.25	56.55@.47	56.50	97	1609
4..	Exchange Closed; Independence Day						
7..	56.50	57.45	56.50	56.55@.85	56.70	336	1762
8..	56.80	56.80	55.50	55.50	55.50	370	1824
9..	55.50	56.25	55.12	55.90	55.90	189	1858
10..	56.25@.30	56.50	55.80	56.10@.05	56.07	169	1931
11..	55.80@.70	56.10B	55.60	55.60@.70	55.65	432	1986
14..	55.75	56.47	55.75	56.40@.45	56.42	255	1976
15..	56.60	57.10	56.55	56.90@.85	56.87	464	2126
16..	56.87	57.50	56.70	57.25@.40	57.32	761	2496
17..	57.30	57.60	56.75	56.90@57.00	56.95	328	2587
18..	57.45	58.15	57.22	58.00@57.90	57.95	269	2599
21..	58.20	58.20	57.65	58.20@.00	58.10	271	2652
22..	57.90	58.15	57.72	58.00	58.00	180	2680
23..	58.25	58.30	57.95	58.15@.25	58.20	179	2697
24..	58.05@.00	58.15	57.70	57.80@58.00	57.90	366	2840
25..	57.90	58.50	57.60	58.50@.25	58.37	295	2863
28..	59.87@.87B	59.87	59.15	59.45@.30	59.37	1201	3358
29..	59.25@.12	59.25	58.62	58.62@.80	58.72	478	3506
30..	58.62@.55	58.65	57.30	57.30@.50	57.40	578	3623
31..	57.25@.00	58.05	57.00	58.00@57.70	57.85	383	3679

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.10	58.35	57.90	58.30@.15	58.22	159	3726
4..	58.35	58.60	57.85	58.05	58.05	124	3729
5..	58.00	58.47	57.50	57.50@.60	57.55	480	3724
6..	57.55	57.70	56.85	57.30@.05	57.17	399	3795
7..	57.60	57.85	57.47	57.85@.65	57.75	277	3742
8..	57.80	57.80	57.10	57.55@.70	57.62	273	3789
11..	57.80	58.00	57.45	57.50@.60	57.55	346	3893
12..	57.65@.50	58.00	57.40	57.75@.85	57.80	378	3887
13..	57.70@.60	57.90	57.42	57.50@.65	57.57	351	3944
14..	57.80	57.95	57.75	57.80@.82	57.80	469	3945
15..	57.90@.95	58.15	57.80	58.00@57.90	57.95	468	4065
18..	56.92	58.35	56.92	58.20@.35	58.27	517	4016
19..	58.25@.00	58.30	57.85	57.90@58.00	57.95	994	4166
20..	57.85	58.27	57.75	57.85@.90	57.87	399	4207
21..	57.90	58.15	57.70	57.95@.90	57.92	233	4267
22..	57.85	58.05	57.60	57.85	57.85	105	4288
25..	57.80	58.15	57.80	57.90@.85	57.87	138	4316
26..	57.80	58.25	57.75	58.00@.15	58.07	535	4226
27..	58.20	58.65	58.17	58.50@.60	58.55	716	4543
28..	58.50	58.85	58.20	58.80@.85	58.82	560	4688
29..	58.80	59.25	58.75	59.12@.20	59.15	893	5007

LIVE CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	59.15@.10	59.50	58.95	59.05@58.95	59.00	698	5171
3..	59.00@58.90	59.70	58.82	59.55@.45	59.50	837	5465
4..	59.50@.65	59.65	59.25	59.35@.30	59.32	501	5510
5..	59.25	59.45	58.85	59.10	59.10	372	5524
8..	59.00@58.95	59.20	58.55A	58.60@.70	58.65	420	5510
9..	58.80	59.15	58.52	59.10@58.90	59.00	654	5678
10..	59.10	59.15	58.62	58.65@.70	58.67	406	5670
11..	58.30@.10	58.40	57.40	58.20@57.90	58.05	1242	5562
12..	57.90	58.00	57.45	57.50@.45	57.47	792	5593
15..	57.40@.30	57.75	57.15	57.75	57.75	700	5557
16..	57.25	58.37B	57.25	58.15@.10	58.12	879	5795
17..	58.12@.10	58.57	58.00	58.45@.35	58.40	855	5954
18..	58.40	58.47	58.12	58.15	58.15	379	5989
19..	58.12	58.35	58.05A	58.25@.15	58.20	366	6084
22..	57.95@.85	57.95	56.80	56.95@57.05	57.00	1347	6130
23..	57.10@.12	57.80	56.82	57.50@.70	57.60	966	6285
24..	57.20	57.90	56.85	57.15@.25	57.20	829	6418
25..	57.02@.00	57.50	57.00	57.25@.30	57.27	930	6585
26..	57.25@.30	57.82B	57.25	57.55@.70	57.62	730	6756
29..	57.75	57.95	57.70	57.75	57.75	468	6860
30..	57.75	57.75	56.80	56.90@57.00	56.95	1347	7152

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	57.00	57.20	56.35	57.15@56.90	57.02	1335	7594
2..	57.10@.20	57.30	55.60	55.85@.90	55.87	1303	7579
3..	56.05@.00	56.40	55.50	56.15@.30	56.22	759	7696
6..	56.25	56.65	55.90	56.35@.25	56.30	644	7748
7..	56.60	57.15	56.55	57.15@.05	57.10	1073	8056
8..	57.20@.10	57.20	56.65	56.70	56.70	1195	8012
9..	56.82@.87	57.20	56.82	56.90@57.00	56.95	1181	8241
10..	57.10@.20	57.20	56.67	57.00@.15	57.07	1592	8296
13..	57.00@56.90	57.40	56.75	57.30@.35	57.32	1515	8528
14..	57.12@.10	57.50	57.10	57.25@.15	57.20	1068	8870
15..	57.10	57.50	57.02	57.15@.25	57.20	982	8929
16..	57.20	57.25B	56.87	57.10@.12	57.12	667	9046
17..	56.12	57.12	56.75	56.85@57.00	56.92	751	9225
20..	56.75@.65	57.25	56.65	57.10@.15	57.12	927	9338
21..	56.95@.90	57.05	56.40	56.70@.55	56.62	1430	9703
22..	56.50@.55	56.85	56.45	56.72@.75	56.72	1321	9806
23..	56.75@.72	56.85	56.50	56.57@.50	56.55	1044	9954
24..	56.60@.62	56.70	56.25	56.40@.35	56.37	911	10072
27..	57.00@56.95	57.65	56.90	57.55@.65	57.60	2504	10523
28..	57.60@.55	57.60	57.15	57.27@.30	57.30	1492	10600
29..	57.40@.50	57.62	57.25	57.25@.30	57.27	2818	10437
30..	57.45@.40	57.55	57.05	57.37@.45	57.40	1816	10308
31..	57.45@.40	57.87	57.25	57.25@.35	57.30	1962	10601

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	57.40@.30	57.70	57.10	57.70@.62	57.65	1493	10688
4..	57.75@.80	57.92	57.50	57.70@.60	57.65	1330	10591
5..	57.60@.55	57.60	57.12	57.42@.47	57.45	1479	10782
6..	57.40@.35	57.75	57.27	57.70@.60	57.65	1151	10836
7..	57.65@.60	57.77	57.52	57.57@.62	57.60	1299	11045
10..	57.45	58.00	57.40	57.95@58.00	57.97	1450	11228
11..	57.82@.85	58.50	57.82	58.50@.45	58.47	2179	11591
12..	58.45@.47	58.85	58.35	58.52@.60	58.55	2084	12033
13..	58.70@.75	58.85	58.35	58.70@.65	58.67	2209	12447
14..	58.70@.75	58.75	58.32	58.50@.40	58.45	1789	12602
17..	58.95@.85	59.00	58.55	58.75@.65	58.70	3075	13389
18..	58.60@.50	58.70	58.30	58.70@.60	58.65	2039	13575
19..	58.85	59.12	58.70	58.90@.80	58.85	2875	13824
20..	58.90@.95	59.25	58.90	59.10@.00	59.05	2955	14300
21..	58.92@.85	59.10	58.65	58.67@.75	58.72	2620	14768
24..	58.95@59.00	59.00	58.50	58.55@.60	58.57	1860	14895
25..	58.55@.50	59.05	58.45	58.45@.55	58.50	2869	15264
26..	58.60@.65	58.65	58.25	58.47@.45	58.47	1410	15373
27..	Exchange Closed; Thanksgiving Day						
28..	58.42@.35	58.60	58.25	58.50@.60	58.55	1057	15112

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.60	58.85	58.45	58.45@.52	58.50	1753	15426
2..	58.35@.25	58.35	57.72	57.75@.85	57.80	3529	15745
3..	57.65@.50	57.65	56.77	56.90@.80	56.85	3687	15759
4..	57.05@.00	57.30	56.90	57.20@.15	57.17	3403	16109
5..	57.35@.25	57.35	56.60	57.10@.00	57.05	2588	16197
8..	57.00@.05	57.30	56.60	56.77@.65	56.72	3381	16487
9..	56.65@.70	57.25	56.65	57.25@.20	57.22	4013	16661
10..	57.30@.20	57.5[illegible]	56.95	56.97@57.05	57.02	2303	16754
11..	57.00@56.95	57.22	56.82	57.20@.10	57.15	1845	16720
12..	57.15@.20	57.20	56.85	57.00@.05	57.02	1214	16707
15..	56.95@57.00	57.00	56.40	56.72@.75	56.75	2409	16804
16..	56.95@57.05	57.12	56.55	57.07@.00	57.02	2640	17150

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	57.02@.05	57.27	56.55	56.60@.70	56.65	2146	17246
18..	56.65@.70	56.75	56.17	56.25@.22	56.25	2561	17113
19..	56.40@.35	56.40	56.12	56.12@.20	56.17	2441	17444
22..	56.10@.00	56.10	55.50	55.57@.62	55.60	3209	17504
23..	55.85@.80	56.75	55.80	56.42@.47	56.45	3576	17152
24..	56.60@.55	56.62	56.37	56.47@.60	56.52	1162	17258
25..	Exchange Closed; Christmas						
26..	56.60@.55	56.65	56.47A	56.57@.60	56.57	407	17218
29..	56.45@.40	56.45	56.12	56.17@.12	56.15	1731	17259
30..	56.10@.05	56.85	56.05	56.80@.85	56.82	2308	17457
31..	56.85@.90	56.90	56.00	56.10@.20	56.15	2186	17503

JUNE 1987 FUTURES CONTRACT
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
6..	56.00	56.15B	56.00	56.15B	56.15	....	....
7..	....	....	....	56.15N	56.15	....	....
8..	....	....	....	56.15N	56.15	6	6
9..	....	57.00B	....	57.00B	57.00	....	6
12..	56.70	57.00B	56.50A	57.00B	57.00	3	7
13..	56.50	57.70	56.50	57.15A	57.15	5	9
14..	57.00	57.25B	56.90	57.25B	57.25	4	12
15..	56.87	56.87	56.87	56.87	56.87	11	19
16..	56.05@.00	56.05	55.40	55.40	55.40	10	28
19..	....	56.40B	....	56.40B	56.40	....	28
20..	56.10	56.30	56.00A	56.20A	56.20	3	24
21..	55.20	55.20	54.70A	54.70A	54.70	7	29
22..	....	55.50B	....	55.50B	55.50	....	29
23..	....	55.65B	55.30A	55.65B	55.65	....	29
26..	Exchange Closed; Memorial Day						
27..	....	....	55.50A	55.50A	55.50	....	29
28..	....	55.75B	....	55.75B	55.75	....	29
29..	....	....	55.62A	55.62A	55.62	....	29
30..	....	....	55.10A	55.30A	55.30	....	29

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	....	....	54.60A	54.60A	54.60	....	29
3..	....	....	....	54.60N	54.60	....	29
4..	54.90	54.90	54.90	54.90	54.90	1	29
5..	55.80	55.80	55.55A	55.55A	55.55	2	30
6..	....	....	....	55.55N	55.55	....	30
9..	55.55	55.75B	55.05A	55.05A	55.05	1	31
10..	....	....	....	55.05N	55.05	2	31
11..	54.50	54.50	54.25	54.50	54.50	7	38
12..	....	55.40B	....	55.40B	55.40	....	38
13..	....	....	55.35A	55.35A	55.35	....	38
16..	55.25	55.25	54.50	54.70	54.70	3	40
17..	55.00	55.60B	54.85	55.60B	55.60	3	43
18..	55.40	55.70	55.40	55.70	55.70	4	47
19..	55.50	55.50	55.00A	55.40A	55.40	3	49
20..	....	55.70B	....	55.70B	55.70	....	49
23..	55.77	55.77	55.50A	55.70	55.70	5	54
24..	57.20@.20B	57.20	57.20	57.20B	57.20	2	56
25..	58.00@.60	58.60	57.15	57.45	57.45	102	142
26..	57.25	57.25	56.80A	57.05	57.05	14	147
27..	57.00	57.15	56.60	56.90	56.90	13	158
30..	56.00	56.25	55.50	56.25	56.25	6	162

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	55.95	56.50	55.85A	56.50	56.50	19	179
2..	56.00	57.05	56.00	57.05	57.05	22	200
3..	57.25	57.45	56.90	57.25	57.25	42	221
4..	Exchange Closed; Independence Day						
7..	57.70	57.75	57.17A	57.60	57.60	58	262
8..	57.00	57.00	56.15A	56.15A	56.15	13	260
9..	56.15	56.45	55.85	56.40@.45	56.42	27	253
10..	56.45	56.60	56.00	56.60	56.60	9	259
11..	56.35	56.50	56.00	56.15	56.15	41	276
14..	56.00	56.80B	56.00	56.80B	56.80	9	284
15..	57.10	57.10	56.75	57.10	57.10	57	301
16..	57.10	57.80	57.10	57.70	57.70	67	317
17..	57.80	57.80	57.20	57.50@.35	57.42	51	340
18..	57.90	58.30	57.50	58.20	58.20	116	389
21..	58.40	58.40	58.00	58.15	58.15	89	432
22..	58.00	58.25	57.80	58.20	58.20	30	440
23..	58.25	58.40	57.90	58.40	58.40	26	449
24..	58.05	58.35	58.05	58.25	58.25	42	452
25..	58.02	58.72	58.00	58.65@.72	58.67	62	472
28..	59.97@60.00	60.00	59.00	59.40@.45	59.42	202	586
29..	59.00	59.15	58.75	58.90	58.90	89	604
30..	58.67	58.67	57.40	57.90B	57.90	46	613
31..	57.90	58.30	57.55	58.30	58.30	37	616

LIVE CATTLE FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.25	58.45	58.00	58.45	58.45	58	658
4..	58.30	58.50	58.10A	58.20	58.20	47	658
5..	58.25	58.40	57.60	57.60@.70	57.65	99	715
6..	57.50	57.50	57.00	57.20@.05	57.12	58	739
7..	57.12	57.80	57.12	57.55	57.55	26	738
8..	57.55	57.60	57.22	57.60	57.60	46	756
11..	57.75@.90	57.90	57.40	57.40@.70	57.55	82	772
12..	57.50	57.85	57.50	57.75	57.75	45	789
13..	57.75@.80	57.80	57.42	57.47	57.47	53	814
14..	57.75	57.85	57.65	57.80@.75	57.77	15	815
15..	57.85	57.97	57.75A	57.80@.85	57.82	187	901
18..	57.50	58.25	57.30A	58.20@.25	58.22	98	963
19..	58.00@.25	58.25	57.80	58.00	58.00	144	1014
20..	57.75@.65	58.17	57.55	57.90@.80	57.85	57	1029
21..	57.80	57.95	57.60	57.85	57.85	40	1052
22..	57.80	57.80	57.55	57.70	57.70	18	1061
25..	57.80	57.80	57.62A	57.65	57.65	6	1064
26..	57.60	57.95	57.50	57.75@.85	57.80	274	1057
27..	57.75	58.22	57.75	58.22	58.22	132	1072
28..	57.90	58.30	57.85	58.30	58.30	159	1133
29..	58.30	58.75	58.30	58.75	58.75	325	1275

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	58.75	58.90	58.50	58.85	58.85	110	1299
3..	58.75	59.20	58.65	59.00	59.00	206	1369
4..	59.10@.25	59.25	58.60	58.97	58.97	194	1456
5..	58.90	58.90	58.35	58.70	58.70	109	1490
8..	58.40@.37	58.57	58.10	58.20	58.20	74	1520
9..	58.02@.00	58.45	58.00	58.45	58.45	190	1656
10..	58.25	58.30	57.70	57.80@.90	57.85	173	1773
11..	57.40@.25	57.80	56.80	57.70@.80	57.75	349	1798
12..	57.27	57.27	56.60	56.65@.60	56.62	385	2010
15..	56.70	57.10	56.30	57.10@.02	57.05	872	2403
16..	56.70@.60	57.75B	56.60	57.60@.70	57.65	326	2411
17..	57.50	58.00	57.50	58.00	58.00	169	2461
18..	57.90@.75	57.90	57.50	57.75	57.75	132	2471
19..	57.55	57.85	57.55	57.80	57.80	106	2508
22..	57.60	57.60	56.40	56.85@.80	56.82	253	2500
23..	57.00@.15	57.60	56.80	57.45	57.45	289	2534
24..	57.30	57.65	56.60	57.20	57.20	273	2555
25..	57.00	57.20	56.80	57.20	57.20	235	2612
26..	57.35	57.60	57.20	57.60	57.60	349	2655
29..	57.70@.85	57.85	57.50	57.70@.75	57.72	123	2684
30..	57.60	57.60	56.65	56.85@.80	56.82	148	2715

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.95	57.00	56.07	56.95	56.95	450	2884
2..	57.00	57.20	55.55	55.85	55.85	461	2871
3..	55.85	56.25	55.25	56.25@.00	56.12	340	2896
6..	55.85	56.50	55.85	56.20@.10	56.15	209	2976
7..	56.40@.50	56.95	56.35	56.92@.90	56.90	305	3064
8..	56.90	56.90	56.50	56.70@.55	56.62	228	3118
9..	56.50@.65	56.90	56.45	56.70@.60	56.65	606	3221
10..	56.65@.90	56.90	56.17	56.62@.45	56.55	354	3286
13..	56.45@.35	56.90	56.35	56.75@.85	56.80	563	3265
14..	56.55	57.15	56.55	56.80@.85	56.82	702	3517
15..	56.80@.65	57.05	56.65	56.77@.75	56.77	504	3598
16..	56.75	56.80	56.55	56.65@.60	56.62	249	3590
17..	56.55	56.80	56.40	56.40@.50	56.45	524	3726
20..	56.10@.32	56.90	56.10	56.65	56.65	533	3812
21..	56.55	56.75	56.20	56.25@.27	56.27	513	3933
22..	56.30	56.52	56.25	56.35@.40	56.37	427	4041
23..	56.45	56.55	56.25	56.30@.25	56.27	373	4070
24..	56.37	56.45	56.00	56.15@.25	56.20	341	4217
27..	56.75@.90	57.30	56.75	57.25@.30	57.27	658	4134
28..	57.20	57.20	56.90	57.05	57.05	528	4217
29..	57.15@.10	57.37	57.05	57.05	57.05	815	4150
30..	57.05@56.95	57.10	56.80	57.05@56.95	57.00	414	4110
31..	57.00	57.45	56.95	57.00@.10	57.05	588	4190

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	56.95@.85	57.05	56.75	56.95@.85	56.90	770	4246
4..	57.00	57.20	56.85	56.85	56.85	668	4300
5..	56.90@.95	56.95	56.50	56.70@.85	56.77	520	4301
6..	56.65@.70	56.90	56.60	56.85@.90	56.87	376	4409
7..	56.87@.85	56.97	56.75	56.80@.75	56.77	458	4563
10..	56.80	56.97	56.67	56.92@.97	56.95	510	4658
11..	57.00@56.97	57.37	56.85	57.32@.37	57.35	1089	4977
12..	57.32@.20	57.72	57.20	57.40@.55	57.47	1124	5309
13..	57.70	57.75	57.40	57.70	57.70	519	5394
14..	57.70@.60	57.72	57.52	57.55@.60	57.57	682	5575

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	57.85	58.07	57.50	57.70@.75	57.72	857	5714
18..	57.55@.60	57.75	57.35	57.70@.60	57.65	856	5769
19..	57.80@.75	58.00	57.65	57.75@.90	57.82	1195	6135
20..	57.75@.82	58.05	57.75	57.90@.95	57.92	929	6349
21..	57.85@.75	57.85	57.32	57.40@.50	57.45	1381	6866
24..	57.40	57.50	57.20	57.20@.30	57.25	843	6913
25..	57.25@.15	57.60	57.15	57.25@.30	57.27	841	7085
26..	57.35	57.35	57.05	57.10@.15	57.12	391	7132
27..	Exchange Closed; Thanksgiving Day						
28..	57.05@.02	57.25	56.95	57.15@.25	57.20	578	7299

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	57.20@.25	57.50	57.20	57.25@.20	57.22	696	7502
2..	57.25	57.25	56.55	56.70@.80	56.75	807	7537
3..	56.65@.62	56.80	56.15	56.20@.30	56.25	1326	7655
4..	56.25@.30	56.70	56.25	56.50@.55	56.52	917	7719
5..	56.65	56.65	56.20	56.40@.35	56.37	706	7628
8..	56.40@.30	56.65	56.10	56.10@.25	56.17	886	7820
9..	56.15@.20	56.55	56.10	56.55	56.55	1635	8267
10..	56.60	56.75	56.30	56.30@.45	56.37	519	8251
11..	56.25	56.55	56.10	56.50@.55	56.52	731	8183
12..	56.45	56.50	56.25	56.40	56.40	412	8268
15..	56.35@.30	56.35	56.00	56.25@.15	56.20	760	8284
16..	56.45	56.60	56.20	56.50@.57	56.52	870	8517
17..	56.40	56.65	56.05	56.07@.15	56.12	492	8597
18..	56.05@.10	56.17	55.65	55.65@.75	55.70	638	8703
19..	55.75	55.90	55.50	55.50@.55	55.52	867	8881
22..	55.50@.47	55.50	54.90	55.00@54.90	54.95	1782	9331
23..	55.35@.30	55.90	55.20	55.52@.57	55.55	1679	9470
24..	55.65@.60	55.65	55.50	55.55@.60	55.57	605	9634
25..	Exchange Closed; Christmas						
26..	55.65@.62	55.77	55.62	55.72@.67	55.70	456	9658
29..	55.60@.57	55.65	55.45	55.45@.47	55.47	937	9783
30..	55.45@.40	55.87	55.40	55.82@.87	55.85	629	9697
31..	55.70	55.95	55.45	55.50@.60	55.55	1109	9767

AUGUST 1987 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15..	57.30	57.30	57.30	57.30	57.30	....	....
18..	57.00	57.00	56.90A	56.90A	56.90	7	7
19..	57.00	57.10B	57.00	57.10B	57.10	1	7
20..	57.00	57.10B	56.80A	57.00	57.00	7	14
21..	56.90	56.95	56.75	56.90	56.90	9	18
22..	56.65	56.80	56.65	56.80	56.80	1	19
25..	56.95	56.95	56.80	56.80	56.80	....	19
26..	56.50	56.95	56.50	56.90	56.90	3	22
27..	56.85	56.95	56.85	56.95	56.95	16	36
28..	56.97	57.00	56.85A	57.00	57.00	12	46
29..	57.10	57.45	57.10	57.45	57.45	7	49

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	57.45	57.60	57.40	57.50	57.50	53	78
3..	57.50	58.00	57.50	57.80	57.80	10	84
4..	57.77	57.77	57.50	57.75B	57.75	7	87
5..	57.50	57.50	57.35A	57.50	57.50	11	93
8..	57.30	57.30	57.00	57.02	57.02	22	105
9..	57.00	57.20B	56.95A	57.20B	57.20	7	110
10..	56.90	57.00	56.60	56.60	56.60	11	116
11..	56.30	56.40	55.90A	56.15	56.15	78	156
12..	56.00	56.25	55.50	55.50	55.50	29	171
15..	....	55.75B	55.20A	55.75B	55.75	1	172
16..	56.07	56.40	55.50A	56.25B	56.25	13	177
17..	56.65	56.65	56.40	56.40	56.40	3	178
18..	56.25	56.65	56.25	56.45	56.45	17	184
19..	56.70	56.90	56.55	56.55	56.55	53	219
22..	56.65	56.65	55.30	55.30	55.30	96	264
23..	55.80	56.15	55.40	55.85	55.85	46	269
24..	55.90	56.25	55.50	55.65	55.65	24	278
25..	55.50	55.95	55.50	55.60	55.60	18	291
26..	55.90	55.90	55.70A	55.70A	55.70	3	292
29..	55.90	56.35	55.80	55.90B	55.90	23	292
30..	55.95	55.95	55.40	55.40	55.40	151	401

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	55.60	55.70	55.00	55.35	55.35	43	420
2..	55.70	55.70	54.50	54.50	54.50	127	456
3..	55.00	55.00	54.65	54.80	54.80	48	427
6..	55.10	55.10	55.05	55.05	55.05	2	426
7..	55.50	55.70	55.40	55.60	55.60	45	436
8..	55.40	55.62B	55.30	55.35	55.35	29	433
9..	55.50	55.65	55.50	55.50@.40	55.45	23	437

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10..	55.30	55.55B	55.10	55.25	55.25	38	446
13..	55.30	55.67B	55.30	55.55@.50	55.52	29	461
14..	55.80	56.00	55.50	55.50	55.50	57	494
15..	55.60	55.95	55.50	55.50	55.50	24	497
16..	55.40	55.50	55.40	55.40	55.40	33	499
17..	55.50	55.55	55.25	55.40	55.40	188	587
20..	55.30	55.70	55.30	55.70	55.70	152	614
21..	55.50	55.60	55.05	55.35	55.35	66	665
22..	55.30	55.45	55.20	55.25	55.25	41	691
23..	55.20	55.35	55.10	55.25	55.25	42	720
24..	55.20	55.27	55.00	55.27	55.27	50	730
27..	55.67	56.25	55.55	56.25	56.25	127	792
28..	56.00	56.05	55.80	55.95	55.95	43	806
29..	55.95	56.25	55.80	56.05	56.05	99	837
30..	55.95	55.95	55.65	55.87	55.87	88	887
31..	55.75	56.15	55.75	56.00@.10	56.05	307	1083

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	55.85	55.85	55.45	55.70	55.70	163	1157
4..	55.90	55.90	55.50	55.85	55.85	55	1162
5..	55.95	55.95	55.45	55.75	55.75	31	1141
6..	55.70	55.70	55.45	55.70	55.70	56	1150
7..	55.70@.65A	55.70	55.35	55.45@.50	55.47	96	1193
10..	55.40	55.55	55.20	55.55	55.55	142	1245
11..	55.55	55.90	55.45	55.90	55.90	83	1284
12..	55.75	56.05	55.75	55.90	55.90	184	1347
13..	56.10	56.20	56.00	56.20	56.20	176	1407
14..	56.05	56.30	56.05	56.30	56.30	109	1434
17..	56.30@.35	56.60	56.10	56.40@.45	56.42	82	1467
18..	56.30	56.50	55.95	56.30@.50	56.40	156	1555
19..	56.35	56.70	56.35	56.55	56.55	626	1622
20..	56.60@.55	56.65	56.50	56.60	56.60	290	1681
21..	56.50	56.50	55.90	56.10@55.90	56.00	263	1768
24..	55.90	56.15	55.80	56.05@.10	56.07	135	1811
25..	55.95	56.20	55.90A	55.95	55.95	137	1830
26..	55.90	56.05	55.70	56.00	56.00	91	1835
27..	Exchange Closed; Thanksgiving Day						
28..	55.80	55.90	55.70	55.90	55.90	114	1838

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.10	56.20	56.00	56.00	56.00	122	1881
2..	55.90	55.90	55.40	55.65	55.65	116	1867
3..	55.60	55.65	55.25	55.50@.30	55.40	143	1920
4..	55.40	55.75	55.40	55.65@.70	55.67	238	1969
5..	55.75	55.75	55.20	55.60@.50	55.55	121	1985
8..	55.25	55.60	55.20	55.45@.60	55.52	142	1979
9..	55.30	55.65	55.30	55.65@.55	55.60	256	1861
10..	55.60	55.70	55.35	55.35	55.35	84	1938
11..	55.25	55.45	55.05	55.40	55.40	97	1998
12..	55.40	55.40	55.25	55.35@.32	55.35	53	2023
15..	55.25	55.32	55.00	55.20@.32	55.27	210	2117
16..	55.35	55.50	55.20	55.45	55.45	248	2229
17..	55.35	55.45	54.90	55.05@.15	55.10	130	2274
18..	54.90	55.00	54.70	54.85@.90	54.87	121	2287
19..	54.90	54.90	54.55	54.85	54.85	155	2387
22..	54.55	54.65	54.25	54.40	54.40	406	2519
23..	54.60@.50	55.10	54.40	54.80@.95	54.87	215	2560
24..	54.90	54.90	54.67A	54.90	54.90	121	2611
25..	Exchange Closed; Christmas						
26..	54.90	54.95	54.75	54.90	54.90	45	2535
29..	54.65	54.80	54.50	54.50@.55	54.52	201	2636
30..	54.50	54.95	54.42	54.90@.95	54.92	266	2695
31..	54.65	54.80	54.45	54.60@.62	54.62	142	2724

OCTOBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22..	55.90	55.90	55.00A	55.00A	55.00	2	2
23..	55.45	55.45	55.35	55.45B	55.45	4	4
24..	....	....	....	55.45N	55.45	....	4
25..	55.00	55.00	55.00	55.00	55.00	....	4
26..	....	55.10B	....	55.00N	55.00	5	7
29..	55.00	55.25B	54.90A	54.90A	54.90	5	10
30..	54.90	54.90	54.15	54.30	54.30	48	46

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	54.60	54.60	53.85	54.50	54.50	22	64
2..	54.70	54.80	54.00	54.00	54.00	72	93
3..	54.00@53.80	54.15B	53.80	54.00	54.00	26	96
6..	54.00@53.95	54.45	53.95	54.25	54.25	13	100
7..	54.50	54.70	54.47	54.70	54.70	17	110
8..	54.65	54.65	54.20A	54.20A	54.20	27	121

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
OCTOBER 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
9..	54.65	54.70	54.50A	54.60@.50	54.55	21	137
10..	54.30	54.55B	54.05	54.40	54.40	7	140
13..	54.40	54.75	54.40	54.60A	54.60	9	147
14..	54.55	54.90	54.55	54.60	54.60	1	148
15..	54.75	54.85	54.50	54.50	54.50	3	148
16..	54.30	54.55	54.30	54.40	54.40	16	157
17..	54.45	54.50B	54.40	54.50B	54.50	13	175
20..	54.50	54.50	54.50	54.50	54.50	6	176
21..	54.40	54.40	54.20	54.20	54.20	7	175
22..	54.40	54.40	54.20	54.20	54.20	2	177
23..	54.35	54.50	54.05	54.05	54.05	20	195
24..	54.15@.10	54.15	54.00	54.05	54.05	4	199
27..	54.75	55.05	54.75	55.05B	55.05	3	201
28..	55.25	55.30B	54.80	54.90	54.90	50	212
29..	54.85	55.02	54.80	54.80	54.80	43	236
30..	55.00	55.00	54.60	54.60	54.60	17	253
31..	54.70	55.00	54.65	54.85	54.85	14	262
				IN NOVEMBER			
3..	54.90	54.90	54.60	54.60	54.60	29	288
4..	55.00	55.00	54.65	54.65	54.65	17	305
5..	54.80	54.80	54.50	54.50	54.50	5	310
6..	54.60	54.60	54.50	54.52	54.52	3	313
7..	54.52	54.55	54.30	54.30	54.30	42	339
10..	54.50	54.60	54.35	54.45	54.45	22	357
11..	54.50	54.85	54.50	54.65	54.65	36	386
12..	54.95	55.05	54.70	54.87	54.87	104	422
13..	55.05@.17	55.20	55.00	55.10	55.10	46	437
14..	55.25	55.40	55.05	55.10	55.10	33	435
17..	55.50	55.50	55.20	55.32	55.32	15	442
18..	55.25@.20	55.45	55.10	55.30	55.30	59	464
19..	55.60	55.60	55.30	55.42	55.42	114	518
20..	55.60	55.67	55.40	55.40	55.40	65	549
21..	55.42	55.45	55.00	55.00	55.00	123	580
24..	55.00	55.15	54.90	54.92	54.92	96	650
25..	55.00@54.92	55.15	54.82	54.82	54.82	39	677
26..	54.80	55.05	54.75	54.75	54.75	77	690
27..	Exchange Closed; Thanksgiving Day						
28..	54.75	54.85	54.65	54.75	54.75	113	745
				IN DECEMBER			
1..	54.70	55.15	54.70	54.80	54.80	71	788
2..	55.00	55.00	54.50	54.50@.55	54.52	150	887
3..	54.60	54.60	54.20	54.20	54.20	112	931
4..	54.50	54.70	54.40	54.45	54.45	66	949
5..	54.65	54.65	54.40	54.40	54.40	124	1013
8..	54.40@.30	54.55	54.25	54.30	54.30	129	1059
9..	54.30@.40	54.50	54.30	54.35	54.35	65	1064
10..	54.40	54.60	54.20	54.20	54.20	136	1109
11..	54.20	54.30	54.10	54.20	54.20	62	1148
12..	54.20	54.45	54.10	54.10	54.10	89	1213
15..	54.10	54.30	54.10	54.10	54.10	50	1248
16..	54.20	54.45	54.20	54.25	54.25	50	1270
17..	54.30	54.40	54.00	54.00	54.00	77	1306
18..	54.00	54.00	54.00	54.00	54.00	29	1320
19..	54.00@53.95	54.10	53.90	53.90	53.90	221	1420
22..	53.90	54.00	53.70	53.70	53.70	507	1698
23..	53.80@.90	54.25	53.75	53.95	53.95	373	1773
24..	54.00	54.00	53.85	53.90	53.90	103	1805
25..	Exchange Closed; Christmas						
26..	53.90	54.05	53.90	53.92	53.92	75	1795
29..	54.00	54.00	53.65	53.70@.65	53.67	121	1859
30..	53.70	54.00	53.67	53.80	53.80	161	1836
31..	53.80	54.00	53.60	53.60	53.60	135	1893

DECEMBER 1987 FUTURES CONTRACT
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
27..	56.00	56.00	56.00	56.00	56.00	....	....
28..	55.00	55.05B	55.00	55.00	55.00	2	1
29..	55.72@.75	55.75	55.72	55.75	55.75	2	2
30..	55.25	55.25	55.25	55.25	55.25	....	3
31..	....	55.30B	....	55.30B	55.30	....	1
				IN NOVEMBER			
3..	....	....	....	55.30N	55.30	....	1
4..	....	....	....	55.30N	55.30	....	1
5..	....	....	....	55.30N	55.30	....	1
6..	....	....	....	55.30N	55.30	....	1
7..	....	55.55B	....	55.30N	55.30	....	1
10..	....	....	....	55.30N	55.30	....	1
11..	....	....	....	55.30N	55.30	....	1

(Continued in Next Column)

LIVE CATTLE FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
12..	....	55.45B	....	55.30N	55.30	....	1
13..	....	55.75B	....	55.75B	55.75	....	1
14..	....	56.00B	....	55.75N	55.75	....	1
17..	....	55.82B	....	55.75N	55.75	....	1
18..	....	56.00B	....	55.75N	55.75	....	1
19..	56.50	56.80	56.50	56.50	56.50	6	5
20..	....	56.55B	....	56.50N	56.50	....	5
21..	56.50@.40	56.50	56.40	56.40	56.40	2	7
24..	56.70	56.75	56.05A	56.05A	56.05	5	11
25..	....	....	....	56.05N	56.05	3	15
26..	56.10	56.10	56.10	56.10	56.10	1	12
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	....	56.10N	56.10	....	12
				IN DECEMBER			
1..	....	....	....	56.10N	56.10	....	12
2..	56.10	56.10	55.55A	55.55A	55.55	6	15
3..	....	56.00B	....	55.55N	55.55	1	15
4..	55.60	55.60	55.55A	55.60	55.60	1	15
5..	....	55.80B	....	55.60N	55.60	1	16
8..	....	....	....	55.60N	55.60	....	16
9..	....	....	....	55.60N	55.60	....	16
10..	55.65	55.70	55.40A	55.40A	55.40	2	18
11..	....	....	....	55.40N	55.40	1	19
12..	55.75	55.80	55.45A	55.45A	55.45	3	19
15..	55.42	55.42	55.42	55.42	55.42	12	31
16..	55.70	55.70	55.60	55.60	55.60	5	34
17..	55.50	55.50	55.40	55.40	55.40	1	35
18..	55.40	55.40	55.35	55.35	55.35	1	36
19..	55.35	55.35	55.05	55.05	55.05	10	43
22..	55.05	55.05	54.65	54.80	54.80	10	51
23..	55.10	55.10	54.95	54.97	54.97	8	56
24..	....	55.05B	....	55.05B	55.05	....	56
25..	Exchange Closed; Christmas						
26..	....	....	....	55.05N	55.05	....	56
29..	55.30	55.30	54.70	54.70	54.70	53	109
30..	54.55	54.60B	54.50	54.60B	54.60	5	112
31..	55.05	55.05	54.52	54.52	54.52	17	123

LIVE CATTLE FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	13,869	22,812	....	17,857	15,230	Closed	25,648	....	14,457
2	19,311	....	....	31,872	20,285	19,570	17,560	....	16,803	22,352	....	21,227
3	24,259	17,469	22,518	26,695	....	17,467	16,096	....	20,449	17,454	17,678	23,705
4	....	28,034	26,302	26,183	....	14,347	Closed	17,480	17,517	....	15,993	16,996
5	....	21,823	21,507	....	22,783	17,583	....	26,763	15,547	....	16,191	14,921
6	20,796	14,135	22,864	....	20,209	16,297	....	26,100	....	11,548	12,303	....
7	19,289	15,945	25,150	21,671	16,697	....	18,308	17,904	....	14,806	10,498	....
8	26,288	....	....	26,811	29,307	....	18,308	13,517	15,127	18,422	....	17,043
9	21,608	....	....	19,385	19,777	16,624	19,835	....	22,593	18,799	....	21,886
10	23,053	13,683	24,067	15,939	....	15,687	18,132	....	13,650	17,632	15,018	11,724
11	....	20,944	26,080	20,708	....	18,239	19,701	20,508	28,033	....	16,952	10,984
12	....	23,008	25,207	....	17,146	17,387	....	17,331	15,642	....	15,613	7,226
13	23,526	23,012	18,169	....	22,082	13,572	....	16,417	....	17,340	13,613	....
14	26,410	15,478	11,696	20,085	19,455	....	18,506	11,659	....	19,439	12,253	....
15	25,004	....	....	19,296	17,218	....	20,623	14,994	14,104	19,753	....	14,117
16	18,938	....	....	24,616	16,737	16,309	28,683	....	22,606	12,737	....	13,690
17	21,114	Closed	22,607	21,029	....	18,630	22,652	....	17,826	12,896	17,898	9,582
18	....	17,695	23,378	20,265	....	25,420	21,620	21,268	13,710	....	15,498	9,574
19	....	24,513	18,648	....	21,238	21,596	....	21,320	10,031	....	21,058	8,152
20	24,209	20,556	15,334	....	17,860	18,624	....	19,334	....	13,697	17,470	....
21	26,822	20,871	13,624	19,034	25,046	....	26,171	16,916	....	16,088	17,709	....
22	16,832	....	....	24,105	23,377	....	24,299	10,381	20,157	12,662	....	12,471
23	32,962	....	....	19,492	15,373	14,365	21,884	....	25,730	7,718	....	13,421
24	18,495	16,609	17,999	21,368	....	2,205	18,518	....	24,526	6,595	14,647	4,703
25	....	24,720	24,363	12,263	....	20,909	13,569	9,801	21,932	....	19,024	Closed
26	....	21,976	23,895	....	Closed	22,557	....	16,976	17,421	....	11,053	2,059
27	21,385	19,128	16,654	....	20,038	23,054	....	19,138	....	18,569	Closed	....
28	18,849	21,416	Closed	13,980	19,352	....	16,573	19,408	....	14,964	8,903	....
29	21,340	....	....	19,657	15,754	....	25,167	20,537	12,975	22,644	....	7,194
30	21,577	....	....	23,759	21,639	22,020	21,611	....	20,706	14,387	....	8,210
31	20,582	....	8,108	....	....	....	23,026	....	....	20,711	....	9,634
Total	492,649	381,015	408,170	462,082	424,185	374,462	448,699	372,982	387,085	376,861	289,372	272,976
Average	22,393	20,053	20,409	21,004	20,199	17,832	20,395	17,761	18,433	16,385	15,230	12,408

LIVE CATTLE FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	52,457	51,757	....	58,957	67,002	Closed	60,752	....	64,438
2	61,460	....	....	50,947	52,445	56,333	59,634	....	63,910	60,514	....	64,051
3	60,972	54,016	54,618	51,065	....	55,950	61,375	....	66,066	59,717	57,920	62,128
4	....	53,460	55,838	50,902	....	55,132	Closed	65,680	66,288	....	59,141	61,237
5	....	54,007	55,901	....	54,359	53,947	....	65,065	66,278	....	59,216	61,681
6	60,522	54,411	56,853	....	55,404	54,639	....	64,455	....	59,431	59,060	....
7	59,999	53,978	56,689	49,673	56,228	....	62,881	64,589	....	59,334	59,642	....
8	61,559	....	....	48,697	55,823	....	62,471	65,211	66,409	58,144	....	60,971
9	60,899	....	....	47,641	56,495	54,752	62,783	....	67,124	56,713	....	59,820
10	59,392	53,468	58,057	48,051	....	55,436	63,109	....	66,494	55,518	59,963	59,858
11	....	53,365	58,837	46,906	....	56,324	63,223	64,669	65,321	....	61,609	59,013
12	....	54,353	58,038	....	56,711	56,163	....	62,958	65,299	....	62,510	58,293
13	59,356	55,565	56,504	....	57,144	55,461	....	62,145	....	54,107	62,406	....
14	59,127	55,676	54,828	46,960	58,332	....	62,541	61,227	....	54,480	62,602	....
15	56,475	....	....	46,806	58,595	....	63,937	61,067	64,339	54,480	....	57,291
16	58,563	....	....	45,814	59,066	55,358	65,062	....	64,439	53,697	....	57,111
17	58,585	Closed	56,469	46,189	....	54,840	66,249	....	65,587	53,732	64,194	56,795
18	....	56,886	55,910	46,161	....	53,650	65,861	62,927	65,420	....	64,717	55,892
19	....	55,600	55,905	....	58,189	52,924	....	61,979	64,736	....	65,274	54,976
20	57,708	55,833	55,437	....	58,198	52,109	....	61,712	....	53,666	66,027	....
21	57,644	56,081	52,587	47,033	58,246	....	65,162	61,869	....	54,076	67,072	....
22	57,290	....	....	48,554	56,402	....	66,075	61,708	62,868	55,005	....	55,122
23	54,203	....	....	49,843	56,299	52,063	66,840	....	63,390	54,679	....	55,881
24	53,469	56,478	53,130	50,743	....	51,713	66,620	....	62,762	54,918	66,152	56,452
25	....	55,725	53,670	50,427	....	55,003	66,484	61,739	62,165	....	65,110	Closed
26	....	54,523	53,514	....	Closed	56,777	....	61,581	61,931	....	65,012	56,365
27	54,973	54,370	53,210	....	54,291	58,074	....	61,616	....	56,470	Closed	....
28	55,142	55,203	Closed	51,976	54,717	....	66,292	62,711	....	56,307	64,658	....
29	54,475	....	....	53,001	55,339	....	67,283	64,662	61,017	56,981	....	56,267
30	54,375	....	....	52,245	55,736	58,420	67,605	....	60,580	56,865	....	56,148
31	53,559	....	52,551	....	....	....	66,835	....	....	57,668	....	56,421
Average	57,807	54,895	55,427	49,186	56,180	55,003	64,422	63,170	64,401	56,402	62,752	58,464

LIVE CATTLE FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	125	....	....	....	....	Closed	3	....	....
2	....	....	....	106	....	....	....	....	....	....	....	....
3	....	26	....	100	....	....	....	....	....	....	....	....
4	....	....	....	39	....	....	Closed	....	....	....	....	....
5	....	1	....	....	....	....	....	....	....	....	....	....
6	....	2	....	....	....	....	....	....	....	5	....	....
7	....	1	....	44	....	....	....	....	....	6	....	....
8	....	....	....	28	....	....	....	....	....	6	....	....
9	....	....	....	25	....	4	....	....	....	4	....	....
10	....	53	....	35	....	2	....	....	....	1	....	....
11	....	53	....	2	....	....	....	....	....	....	....	....
12	....	5	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	15	....	4	....	....
14	....	1	....	7	....	....	....	10	....	4	....	....
15	....	....	....	9	....	....	....	3	....	3	....	....
16	....	....	....	8	....	2	....	....	....	7	....	....
17	....	Closed	....	8	....	....	....	....	....	6	....	....
18	....	1	....	9	....	14	....	....	....	....	....	....
19	....	....	....	....	....	36	....	....	....	....	....	....
20	....	3	....	....	....	29	....	....	....	7	....	....
21	....	16	....	19	....	....	....	....	....	19	....	....
22	....	....	....	22	....	....	....	....	....	12	....	....
23	....	....	....	6	....	11	....	....	....	14	....	1
24	....	40	....	25	....	3	....	....	....	15	....	3
25	....	28	....	2	....	5	....	11	....	....	....	Closed
26	....	11	....	....	Closed	17	....	9	....	....	....	10
27	....	....	77	....	....	....	....	15	....	21	Closed	....
28	....	....	Closed	6	....	....	....	....	....	10	....	....
29	....	....	....	....	1	....	....	....	....	3	....	....
30	6	....	....	....	....	....	....	....	3	....	....	....
31	33	....	143	....	....	....	....	....	....	....	....	....
Total	39	241	220	625	1	123	....	63	3	150	....	14

1986 DAILY CATTLE RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Cattle

JANUARY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	Closed										
2....	9	...	277	362	409	672	1205	2925	4508	...	...
3....	4	...	204	6	...	111	941	1262	1291	...	...
4....	...	...	...	...	...	...	...	...	...	...	...
5....	...	...	...	...	...	...	...	...	...	...	...
6....	1864	...	5007	1849	995	1663	1951	11465	19068	60.54	1174
7....	60	230	1327	380	...	607	1699	4243	7147	60.00	1223
8....	225	651	726	453	...	460	1104	3394	5322	60.00	1185
9....	...	6	405	1322	1252	7	1792	4784	6341	...	...
10....	19	...	212	19	...	...	674	905	935	...	...
11....	...	...	...	...	...	...	...	...	...	...	...
12....	...	...	...	...	...	...	...	...	...	...	...
13....	1429	...	2331	1128	281	1238	1191	6169	11252	60.38	1161
14....	11	161	1789	440	...	631	1513	4539	7495	60.25	1191
15....	252	747	979	391	...	645	1096	3858	6925	59.75	1169
16....	1	5	126	1120	747	15	1605	3618	4736	...	...
17....	5	...	140	31	16	265	753	1205	1343	59.75	1195
18....	...	...	...	...	...	...	...	...	...	...	...
19....	...	...	...	...	...	...	...	...	...	...	...
20....	1314	...	3113	1064	178	1400	1425	7180	12394	58.75	1195
21....	12	52	1591	419	...	733	1400	4195	6440	58.75	1178
22....	174	426	524	349	...	391	873	2563	4246	58.38	1189
23....	...	...	207	771	486	10	1232	2706	4916	...	...
24....	1	...	56	197	...	196	732	1181	1248	...	...
25....	...	...	...	...	...	...	...	...	...	...	...
26....	...	...	...	...	...	...	...	...	...	...	...
27....	973	...	2621	874	298	737	782	5312	9051	59.63	1208
28....	4	121	1808	294	...	988	1517	4728	7897	59.75	1180
29....	150	292	996	390	...	862	1435	3975	6610	59.50	1191
30....	12	4	125	1157	538	55	1700	3579	4434	59.50	1198
31....	40	...	87	41	54	25	741	948	1079	...	...

FEBRUARY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	...	...	...	...	...	...	...	...	...	...	...
2....	...	...	...	...	...	...	...	...	...	...	...
3....	1041	...	3023	1415	229	1165	1506	7338	12030	59.00	1202
4....	6	49	2103	345	...	620	1552	4669	7065	59.00	1208
5....	60	221	548	313	...	310	1200	2592	4827	58.25	1213
6....	...	...	124	956	292	2	888	2262	3010	...	...
7....	...	...	7	6	13	31	790	847	915	...	...
8....	...	...	...	...	...	...	...	...	...	...	...
9....	...	...	...	...	...	...	...	...	...	...	...
10....	984	...	2649	1087	238	693	913	5580	9125	57.88	1212
11....	3	33	1907	264	...	430	1474	4108	6032	57.88	1204
12....	78	254	492	183	...	545	1169	2643	5006	56.25	1210
13....	...	2	121	243	878	17	1031	2292	2942	...	...
14....	4	...	31	16	...	52	626	727	761	...	...
15....	...	...	...	...	...	...	...	...	...	...	...
16....	...	...	...	...	...	...	...	...	...	...	...
17....	838	...	3205	870	316	1067	1233	6691	10474	...	...
18....	6	85	2694	412	...	520	1550	5261	7363	54.50	1188
19....	59	264	260	213	...	258	1093	2088	3930	54.00	1188
20....	...	...	94	928	289	9	835	2155	4900	54.00	1188
21....	8	...	59	25	...	21	477	582	657	...	...
22....	...	...	...	...	...	...	...	...	...	...	...
23....	...	...	...	...	...	...	...	...	...	...	...
24....	994	...	2694	1204	252	1120	1320	6590	10709	56.50	1188
25....	10	39	2155	352	...	1032	1392	4970	7640	57.50	1200
26....	159	262	817	408	...	1002	1364	3853	6820	58.50	1224
27....	...	...	170	1338	391	236	1116	3251	4031	58.50	1199
28....	10	...	85	29	...	334	628	1076	1265	...	...
29....	...	...	...	...	...	...	...	...	...	...	...
30....	...	...	...	...	...	...	...	...	...	...	...
31....	...	...	...	...	...	...	...	...	...	...	...

MARCH

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	...	...	...	...	...	...	...	...	...	...	...
2....	...	...	...	...	...	...	...	...	...	...	...
3....	1581	...	4726	1586	543	1250	1399	9504	15558	57.50	1192
4....	16	71	1521	316	...	648	1404	3960	6323	57.00	1185
5....	138	324	463	360	...	342	1112	2601	4229	56.50	1191
6....	9	...	120	1245	348	6	921	2640	3694	56.75	1191
7....	2	...	58	17	...	35	563	673	681	...	...
8....	...	...	...	...	...	...	...	...	...	...	...
9....	...	...	...	...	...	...	...	...	...	...	...
10....	936	...	3389	1291	424	1637	1205	7946	12167	57.25	1224
11....	1	85	2009	476	...	551	1428	4549	6701	56.75	1202
12....	131	258	437	201	...	363	1477	2736	4598	55.63	1108
13....	5	...	58	1022	308	12	946	2346	2750	...	...
14....	...	...	27	12	...	24	532	595	730	...	...
15....	...	...	...	...	...	...	...	...	...	...	...
16....	...	...	...	...	...	...	...	...	...	...	...
17....	925	...	2286	986	460	738	2246	5616	9227	56.00	1216
18....	2	29	1972	480	...	560	1398	4449	6806	55.13	1203
19....	101	311	359	157	...	111	865	1803	3147	54.50	1210
20....	...	...	125	1319	311	3	1292	3050	3988	...	...
21....	1	...	59	46	...	...	720	825	926	...	...
22....	...	...	...	...	...	...	...	...	...	...	...
23....	...	...	...	...	...	...	...	...	...	...	...
24....	959	3	2841	1015	339	631	1240	6069	9600	55.75	1212
25....	16	33	2076	386	...	668	1620	4783	7587	56.00	1208
26....	58	389	836	164	...	649	1219	3257	5244	56.50	1215
27....	4	...	203	1095	332	...	1047	2677	3474	...	...
28....	...	...	...	48	...	...	127	175	175	...	...
29....	...	...	...	...	...	...	...	...	...	...	...
30....	...	...	...	...	...	...	...	...	...	...	...
31....	1066	...	3207	1410	355	1239	1390	7601	11795	55.00	1215

APRIL

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	1	54	1381	459	...	1168	2114	5176	7808	54.38	1181
2....	65	486	527	339	...	251	1606	3209	4595	53.75	1198
3....	1	...	193	1582	507	31	1157	3470	4275	...	...
4....	...	...	37	10	1	6	1280	1334	1543	...	...
5....	...	...	...	...	...	...	...	...	...	...	...
6....	...	...	...	...	...	...	...	...	...	...	...
7....	1266	...	2675	1480	417	645	2177	7304	11494	53.25	1233
8....	4	33	1760	420	...	634	1584	4431	6152	53.50	1253
9....	88	311	780	187	...	332	1310	2920	4699	53.50	1216
10....	...	...	93	113	451	40	909	2606	3442	...	...
11....	1	...	39	20	19	44	754	876	940	...	...
12....	...	...	...	...	...	...	...	...	...	...	...
13....	...	...	...	...	...	...	...	...	...	...	...
14....	1160	...	3833	1514	356	1127	1311	8141	12488	54.75	1247
15....	27	18	1708	542	...	696	1533	4497	6356	55.50	1215
16....	91	254	1598	245	...	1239	1823	5159	8502	54.75	1232
17....	...	...	57	1231	240	84	1856	3468	4496	...	...
18....	14	...	10	6	20	79	640	855	894	...	...
19....	...	...	...	...	...	...	...	...	...	...	...
20....	...	...	...	...	...	...	...	...	...	...	...
21....	1620	...	5106	2047	599	1812	1980	11544	17636	54.50	1209
22....	...	55	2468	576	...	1044	1434	5577	7939	53.87	1214
23....	134	318	749	234	...	575	939	2815	4310	53.63	1216
24....	11	...	276	1181	385	345	930	3117	3953	...	...
25....	1	...	34	6	...	40	552	632	693	...	...
26....	...	...	...	...	...	...	...	...	...	...	...
27....	...	...	...	...	...	...	...	...	...	...	...
28....	1649	...	3487	1737	480	1410	1036	8150	12869	54.25	1232
29....	5	45	3752	596	...	909	1929	7231	10389	53.88	1223
30....	120	264	1088	152	...	739	1630	3873	6423	51.75	1222
31....	...	...	...	...	...	...	...	...	...	...	...

1986 DAILY CATTLE RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Cattle

MAY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	8	...	102	863	312	17	1146	2440	3241	...	...
2....	3	...	53	164	7	35	685	944	1089	...	...
3....	...	...	...	...	...	...	...	...	...	...	...
4....	...	...	...	...	...	...	...	...	...	...	...
5....	1462	...	5033	1849	674	1659	1355	10570	17272	54.75	1209
6....	17	61	2408	419	...	816	1635	5339	7417	55.75	1214
7....	62	325	910	226	...	488	1056	3005	4765	55.50	1211
8....	...	...	50	1027	274	...	1004	2355	3457	...	...
9....	...	...	49	20	...	35	717	821	869	...	...
10....	...	...	...	...	...	...	...	...	...	...	...
11....	...	...	...	...	...	...	...	...	...	...	...
12....	1366	...	3966	1810	192	962	1608	8538	13108	56.75	1213
13....	4	28	3128	489	...	955	2182	6782	10025	57.50	1195
14....	74	240	1312	337	...	1003	1498	4390	6709	57.50	1204
15....	...	...	288	760	451	34	1259	2792	4142	...	...
16....	3	...	90	35	1	79	727	932	1054	...	...
17....	...	...	...	...	...	...	...	...	...	...	...
18....	...	...	...	...	...	...	...	...	...	...	...
19....	1792	...	4104	1691	511	1304	1312	8922	14321	56.75	1188
20....	12	70	2819	509	...	781	1465	5644	7079	56.37	1205
21....	144	317	565	325	...	599	1121	2927	5207	55.75	1196
22....	1	...	52	919	308	...	871	2150	4179	...	...
23....	...	...	46	52	...	...	470	568	582	...	...
24....	...	...	...	...	...	...	...	...	...	...	...
25....	...	...	...	...	...	...	...	...	...	...	...
26....	1332	...	...	...	...	...	...	...	1332	...	...
27....	22	15	2932	980	334	1487	1626	7374	10430	56.25	1189
28....	133	220	2026	211	...	591	1531	4579	7399	55.75	1208
29....	...	...	829	578	256	36	1199	2898	3706	...	...
30....	10	...	87	24	75	59	590	835	917	...	...
31....	...	...	...	...	...	...	...	...	...	...	...

JUNE

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	...	...	...	...	...	...	...	...	...	...	...
2....	2008	...	5217	2080	463	1772	1214	10746	16045	54.87	1207
3....	5	28	2208	433	...	712	1559	4940	6809	53.50	1194
4....	128	221	631	232	...	552	887	2523	3808	52.75	1216
5....	...	...	123	496	376	11	1045	2051	2706	...	...
6....	...	...	28	12	30	...	625	695	717	...	...
7....	...	...	...	...	...	...	...	...	...	...	...
8....	...	...	...	...	...	...	...	...	...	...	...
9....	1457	...	2936	1087	468	730	1017	6238	10283	54.25	1181
10....	6	33	1585	535	...	577	1466	4196	6890	53.75	1182
11....	310	284	588	293	...	603	1420	3188	5054	53.25	1160
12....	...	...	164	518	550	11	1049	2292	3317	...	...
13....	...	...	48	56	47	11	664	826	849	...	...
14....	...	...	...	...	...	...	...	...	...	...	...
15....	...	...	...	...	...	...	...	...	...	...	...
16....	1476	...	3094	1273	469	1066	1142	7044	11438	53.50	1181
17....	4	75	1686	376	...	676	1454	4267	5929	53.50	1190
18....	68	283	412	150	...	386	1206	2437	4221	54.00	1163
19....	...	...	67	386	282	31	1448	2214	2296	...	...
20....	2	...	15	31	...	37	663	746	764	...	...
21....	...	...	...	...	...	...	...	...	...	...	...
22....	...	...	...	...	...	...	...	...	...	...	...
23....	1340	...	2977	1186	419	780	1263	6625	10888	55.00	1197
24....	4	27	2411	333	...	541	1832	5144	7589	56.50	1167
25....	173	256	689	229	...	663	1734	3571	5320	59.50	1187
26....	2	...	262	435	329	18	1410	2454	3443	...	...
27....	3	...	31	76	...	114	172	933	965	...	...
28....	...	...	...	...	...	...	...	...	...	...	...
29....	...	...	...	...	...	...	...	...	...	...	...
30....	1655	...	4533	2151	727	1533	1607	10551	16582	59.00	1137
31....	...	...	...	...	...	...	...	...	...	...	...

JULY

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	5	115	2182	309	...	1095	1783	5484	7960	58.25	1159
2....	107	189	218	143	...	777	1089	2416	3914	58.25	1152
3....	...	...	29	388	326	10	346	1099	1251	...	...
4....	Closed										
5....	1543	...	2411	1415	518	839	1112	6295	10395	59.25	1162
6....	...	...	...	...	...	...	...	...	...	...	...
7....	...	...	...	...	...	...	...	...	...	...	...
8....	3	59	2329	439	...	635	1471	4933	7217	59.25	1185
9....	141	274	1063	306	564	1329	1474	5010	7475	58.00	1167
10....	2	...	77	541	...	188	1587	2393	3032	...	...
11....	63	...	33	17	...	18	676	744	846	...	...
12....	...	...	...	...	...	...	...	...	...	...	...
13....	...	...	...	...	...	...	...	...	...	...	...
14....	1928	...	2399	1375	377	753	1245	6149	10170	57.50	1150
15....	...	53	1271	495	...	543	1588	3950	5893	57.75	1170
16....	160	249	527	284	...	515	1460	3035	3829	58.25	1152
17....	3	...	100	553	342	48	958	2001	3027	...	...
18....	...	...	33	13	...	25	598	669	671	...	...
19....	...	...	...	...	...	...	...	...	...	...	...
20....	...	...	...	...	...	...	...	...	...	...	...
21....	1523	...	2081	1180	212	574	1031	5078	9283	59.25	1135
22....	3	79	1428	491	...	715	1555	4268	6674	59.25	1188
23....	140	226	533	212	...	719	1337	3027	5147	58.75	1152
24....	4	...	65	626	268	37	956	1952	2857	...	...
25....	2	...	39	33	19	33	582	706	856	...	...
26....	...	...	...	...	...	...	...	...	...	...	...
27....	...	...	...	...	...	...	...	...	...	...	...
28....	1674	...	2036	1196	507	536	1298	5573	9769	60.00	1146
29....	12	144	1237	377	...	484	1680	3922	5766	60.00	1152
30....	221	242	545	268	...	654	1480	3189	4868	58.75	1139
31....	...	...	91	730	214	3	945	1983	2711	...	...

AUGUST

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	...	...	86	18	...	25	631	760	788	...	...
2....	...	...	...	...	...	...	...	...	...	...	...
3....	...	...	...	...	...	...	...	...	...	...	...
4....	1155	...	2232	1036	411	675	1111	5465	8935	59.63	1186
5....	11	51	1574	300	—	796	1294	4015	5895	59.63	1166
6....	180	169	247	174	...	530	1103	2223	4167	59.63	1134
7....	5	...	91	730	350	2	995	2168	2874	...	...
8....	1	...	82		...	24	834	968	992	...	...
9....	...	...	...	...	...	...	...	...	...	...	...
10....	...	...	...	...	..	...	...	...	...	...	...
11....	1133	...	2635	1149	550	1010	1521	6865	10712	59.75	1172
12....	...	103	1867	397	...	756	1602	4725	7394	60.25	1172
13....	135	241	263	252	...	471	1507	2734	4707	60.25	1164
14....	5	...	71	734	295	10	1238	2348	3234	...	...
15....	...	...	32	60	85	5	117	299	327	...	...
16....	...	...	...	...	...	...	...	...	...	...	...
17....	...	...	...	...	...	...	...	...	...	...	...
18....	1316	...	2104	1274	322	730	1363	5793	9649	59.75	1153
19....	3	23	1214	343	...	556	1583	3719	5713	59.75	1167
20....	111	469	600	161	...	568	1475	3273	5235	59.50	1166
21....	12	...	74	659	636	...	1236	2605	3166	...	...
22....	1	...	31	36	119	3	696	885	932	...	...
23....	...	...	...	...	...	...	...	...	...	...	...
24....	...	...	...	...	...	...	...	...	...	...	...
25....	1762	...	2427	1099	711	775	1379	6391	10977	59.25	1197
26....	11	30	1499	420	...	535	1844	4328	6168	59.00	1125
27....	204	209	529	173	...	517	1449	2877	4438	59.50	1146
28....	2	...	116	847	390	56	1022	2431	2917	...	...
29....	...	...	45	35	55	8	627	770	861	...	...
30....	...	...	...	...	...	...	...	...	...	...	...
31....	...	...	...	...	...	...	...	...	...	...	...

1986 DAILY CATTLE RECEIPTS AT LEADING MARKETS

USDA Actual Salable Receipts Excluding Feeder Cattle

SEPTEMBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	5 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	1299	...	...	...	...	...	...	...	1299	...	...
2....	42	9	2562	1199	317	1306	1295	6688	10366	60.00	1160
3....	141	267	1144	179	..	582	1561	3733	5992	60.00	1155
4....	5	...	68	817	311	19	1032	2247	3093	...	...
5....	1	...	63	1	...	4	668	736	816	...	...
6....	...	...	...	...	...	...	...	...	...	...	...
7....	...	...	...	...	...	...	...	...	...	...	...
8....	1628	...	2729	1402	469	1375	1047	7022	12104	60.13	1064
9....	25	58	1831	388	...	717	1667	4661	6963	60.13	1185
10....	120	303	315	309	...	540	1515	2982	4586	60.13	1170
11....	...	...	461	860	330	9	1313	2973	3782	...	...
12....	1	...	48	30	...	2	336	416	477	...	...
13....	...	...	...	...	...	...	...	...	...	...	...
14....	...	...	...	...	...	...	...	...	...	...	...
15....	1561	...	2994	1130	493	1157	1596	7370	11986	60.00	1176
16....	4	19	1248	327	...	648	1874	4116	6347	59.25	1187
17....	41	307	265	311	...	400	1452	2735	3624	59.75	1175
18....	2	...	118	826	228	11	1224	2407	3480	...	..
19....	...	...	98	...	4	8	777	887	927	...	...
20....	...	...	...	...	...	...	...	...	...	...	...
21....	...	...	...	...	...	...	...	...	...	...	...
22....	1644	...	2717	1355	481	1262	1542	7357	12507	59.88	1173
23....	7	38	1093	250	...	510	1580	3471	5805	59.38	1171
24....	93	246	505	391	...	619	1597	3358	5242	59.38	1166
25....	3	...	75	810	340	17	1092	2334	3118	...	...
26....	64	...	14	19	6	...	762	801	895	...	...
27....	...	...	...	...	...	...	...	...	...	...	...
28....	...	...	...	...	...	...	...	...	...	...	...
29....	1553	...	3442	1095	302	1012	1468	7319	12799	59.43	1177
30....	4	20	1705	260	...	780	1665	4430	7367	59.43	1035
31....	...	...	...	...	...	...	...	...	...	...	...

OCTOBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	122	209	531	217	...	669	1347	2973	5058	59.38	1147
2....	...	...	58	675	191	116	1163	2203	3007	...	...
3....	...	...	29	107	3	15	261	415	442	...	...
4....	...	...	...	...	...	...	...	...	...	...	...
5....	...	...	...	...	...	...	...	...	...	...	...
6....	1714	...	3417	1451	339	1792	1425	8424	14370	59.50	1179
7....	6	50	1703	404	...	301	1460	3918	6131	59.13	1180
8....	49	371	310	196	...	311	1237	2425	4518	59.50	1224
9....	12	...	102	797	352	68	1108	2427	3383	...	...
10....	...	...	35	...	...	...	717	752	780	...	...
11....	...	...	...	...	...	...	...	...	...	...	...
12....	...	...	...	...	...	...	...	...	...	...	...
13....	1219	...	2180	813	272	869	1547	5681	10170	60.12	1207
14....	9	54	2400	442	...	1198	1660	5754	8969	60.25	1195
15....	56	359	601	171	...	817	1572	3520	5510	60.25	1205
16....	11	...	194	1222	325	17	1056	2814	3612	...	...
17....	37	...	58	51	...	...	609	718	776	...	...
18....	...	...	...	...	...	...	...	...	...	...	...
19....	...	...	...	...	...	...	...	...	...	...	...
20....	1506	...	3771	1058	341	1696	1398	8264	13241	60.25	1173
21....	...	42	1117	249	...	1064	1431	3903	6886	60.25	1155
22....	16	456	440	140	...	537	1171	2844	5179	60.25	1170
23....	1	...	77	1047	219	475	1073	2891	3610	...	...
24....	...	...	43	49	...	307	306	705	717	...	...
25....	...	...	...	...	...	...	...	...	...	...	...
26....	...	...	...	...	...	...	...	...	...	...	...
27....	1476	...	3181	1434	471	1379	1405	7870	13835	60.25	1161
28....	2	4	1890	391	...	1714	1504	5503	7937	60.75	1154
29....	114	485	513	150	...	512	1408	3068	5226	60.75	1167
30....	...	...	102	1249	325	320	1182	3178	4195	...	...
31....	...	...	57	129	...	45	533	764	764	...	...

NOVEMBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	...	...	...	...	...	...	...	...	...	...	...
2....	...	...	...	...	...	...	...	...	...	...	...
3....	1751	...	3241	1558	832	1514	1786	8931	15458	62.00	1201
4....	29	15	1808	371	...	666	1676	4536	7730	62.00	1197
5....	115	445	579	249	...	473	1650	3396	5243	61.50	1202
6....	...	...	147	1382	435	5	1043	3012	3859	...	...
7....	...	...	23	88	...	...	601	712	787	...	...
8....	...	...	...	...	...	...	...	...	...	...	...
9....	...	...	...	...	...	...	...	...	...	...	...
10....	1530	...	3233	1604	472	1250	1554	8113	12908	61.75	1183
11....	2	27	750	324	...	873	1839	3813	6666	62.00	1177
12....	144	573	973	294	...	375	2099	4314	6585	62.00	1185
13....	3	...	80	1318	324	2	1606	3330	4150	...	...
14....	12	...	73	97	27	43	929	1169	1286	...	...
15....	...	...	...	...	...	...	...	...	...	...	...
16....	...	...	...	...	...	...	...	...	...	...	...
17....	2048	...	3409	1372	396	1946	1779	8902	15366	62.12	1181
18....	23	49	1423	580	...	707	1821	4580	7173	62.00	1164
19....	236	653	462	445	...	613	1770	3943	6556	62.00	1175
20....	...	...	104	1701	612	27	1231	3675	4273	...	...
21....	1	...	115	70	6	36	958	1185	1513	...	...
22....	...	...	...	...	...	...	...	...	...	...	...
23....	...	...	...	...	...	...	...	...	...	...	...
24....	1727	...	3700	1399	420	1454	1635	8608	15135	62.25	1174
25....	24	46	1064	316	...	484	1724	3634	6497	62.25	1202
26....	66	154	133	136	...	65	652	1140	1699	...	...
27....	Closed										
28....	...	...	61	26	...	20	342	449	449	...	...
29....	...	...	...	...	...	...	...	...	...	...	...
30....	...	...	...	...	...	...	...	...	...	...	...
31....	...	...	...	...	...	...	...	...	...	...	...

DECEMBER

Date	Peoria	Kansas City	Omaha	East St. Louis	St. Joseph	Sioux City	St. Paul	6 Markets	11 Markets	Omaha Averages Price	Omaha Averages Weight
1....	1824	...	3820	1985	424	1326	1881	9436	15922	62.75	1174
2....	24	57	952	489	...	564	1823	3885	8361	62.75	1183
3....	222	728	978	232	...	818	1672	4428	6578	...	...
4....	4	...	126	1619	1003	154	1438	4340	5068	...	...
5....	9	...	202	71	...	22	843	1138	1352	61.50	1180
6....	...	...	...	...	...	...	...	...	...	...	...
7....	...	...	...	...	...	...	...	...	...	...	...
8....	1959	...	2653	1543	273	1341	1562	7372	13508	61.00	1172
9....	27	53	1999	358	...	517	1709	4636	7204	60.50	1173
10....	264	639	781	404	...	518	1334	3676	5329	...	...
11....	6	...	192	1410	751	8	990	3351	4003	...	...
12....	2	...	225	14	...	...	738	977	1051	...	...
13....	...	...	...	...	...	...	...	...	...	...	...
14....	...	...	...	...	...	...	...	...	...	...	...
15....	2144	...	4042	1388	260	1210	1560	8460	14521	59.50	1167
16....	4	78	1607	508	...	349	1715	4257	6623	59.50	1174
17....	200	707	775	383	...	603	1645	4113	6700	59.75	1163
18....	1	...	372	1005	1180	31	1217	3805	4897	...	...
19....	...	...	144	...	2	12	750	908	930	...	...
20....	...	...	...	...	...	...	...	...	...	...	...
21....	...	...	...	...	...	...	...	...	...	...	...
22....	1083	...	3164	1390	75	1144	1486	7259	12347	59.00	1176
23....	6	31	506	304	...	61	1247	2149	3680	59.00	1197
24....	22	125	92	93	262	22	244	838	942	...	...
25....	Closed										
26....	...	...	3	18	7	5	145	178	186	...	...
27....	...	...	...	...	...	...	...	...	...	...	...
28....	...	...	...	...	...	...	...	...	...	...	...
29....	1167	...	2991	1692	219	1241	1993	8136	13845	...	...
30....	12	66	1156	390	...	235	1820	3667	5742	59.00	1234
31....	76	228	194	104	622	92	495	1735	2319	...	...

1986 WEEKLY CATTLE SLAUGHTER AND BEEF PRODUCTION

Total Weekly Cattle Slaughter, Average Live & Dressed Weights and Beef Production Under Federal Inspection

Week Ending	Number Slaughtered (thous head)		Average Live Weight (In Lbs.)		Average Dressed Weight (In Lbs.)		Beef Production (In Mln Lbs.)		(in thousand head)				
	1986	1985	1986	1985	1986	1985	1986	1985	Steers 1986	Heifers 1986	Cows 1986	Stags 1986	Calves 1986
Jan 4...	591.1	552.8	1107	1089	647	637	380.2	351.0	268.9	176.6	137.2	8.5	59.7
11...	755.7	736.1	1101	1086	647	633	481.5	464.4	342.5	210.1	188.5	14.6	72.1
18...	755.3	741.3	1107	1087	650	641	489.0	473.3	343.0	221.5	175.7	15.0	63.5
25...	704.0	692.7	1095	1085	639	638	458.4	432.1	320.7	216.5	153.2	11.8	56.6
Feb 1...	669.4	665.5	1113	1090	653	640	438.7	424.5	308.0	206.1	143.3	12.0	61.9
8...	654.9	672.1	1113	1094	658	646	421.9	432.7	306.6	191.3	144.1	12.9	62.9
15...	650.7	657.0	1114	1091	661	642	428.3	420.1	309.8	208.2	121.5	11.0	63.4
22...	638.3	670.5	1112	1093	657	645	418.1	431.1	289.3	212.9	125.5	10.6	64.3
Mar 1...	675.8	679.5	1109	1096	656	649	441.8	439.7	317.9	209.9	135.6	12.5	65.1
8...	637.0	680.0	1115	1098	661	654	419.8	441.6	297.4	196.8	129.9	12.8	65.7
15...	637.8	675.5	1116	1093	664	649	422.0	436.7	304.0	193.6	127.9	12.3	67.8
22...	645.8	622.5	1119	1101	665	653	427.6	405.1	305.0	197.1	130.8	12.9	64.8
29...	640.9	620.5	1120	1102	665	656	424.9	405.4	295.4	193.6	135.0	13.9	64.5
Apr 5...	668.8	612.2	1118	1105	662	655	440.9	399.5	314.9	184.1	156.6	13.2	68.7
12...	715.8	640.0	1115	1102	664	658	473.5	419.3	354.2	202.8	147.8	11.0	68.3
19...	704.7	658.0	1116	1106	667	661	468.3	433.7	339.1	218.6	136.8	10.2	65.1
26...	719.0	680.5	1111	1103	660	662	472.7	448.8	342.4	205.3	91.7	12.4	59.2
May 3...	718.8	684.5	1110	1111	660	666	472.4	454.5	334.3	213.7	156.9	14.0	59.2
10...	705.9	685.9	1108	1107	658	664	462.9	451.5	326.6	217.7	148.5	13.2	59.4
17...	731.3	710.7	1111	1110	659	668	480.0	472.8	339.3	221.1	156.2	14.8	60.6
24...	728.7	688.8	1102	1107	655	662	475.5	454.6	333.9	221.7	157.7	15.5	58.9
31...	642.8	599.8	1103	1107	656	662	420.1	398.9	310.2	183.6	136.0	12.9	52.9
Jne 7...	720.1	662.3	1102	1109	658	662	471.8	438.5	363.8	200.0	141.6	14.7	58.0
14...	735.4	672.9	1096	1108	655	664	479.8	452.7	375.1	203.7	142.6	14.1	54.6
21...	690.6	684.0	1097	1109	652	665	448.9	452.2	327.4	208.0	140.4	14.7	56.2
28...	731.2	684.6	1091	1102	652	663	474.9	450.0	342.6	226.0	146.6	14.0	59.8
Jly 7...	612.4	559.0	1096	1111	652	671	398.0	374.0	289.0	188.6	122.8	12.0	51.8
12...	733.8	706.6	1095	1104	653	662	477.6	465.7	341.9	229.1	149.2	13.7	64.6
19...	745.5	696.6	1095	1102	651	658	483.7	456.8	354.2	212.8	163.1	15.4	62.2
26...	732.0	680.0	1093	1102	652	660	475.4	446.1	345.7	220.9	151.2	14.2	63.9
Aug 2...	685.3	659.5	1089	1106	647	665	442.1	437.2	309.8	214.2	147.7	13.6	64.5
9...	722.9	683.4	1094	1106	652	667	471.2	444.5	339.1	229.3	141.2	13.4	63.0
16...	766.7	704.7	1100	1103	657	664	502.0	466.0	361.3	241.2	149.6	14.6	61.0
23...	732.8	720.4	1096	1113	655	668	478.5	479.6	340.7	231.0	146.9	14.2	62.4
30...	717.6	706.4	1101	1112	657	667	469.6	469.7	332.8	225.1	145.6	14.1	61.7
Sep 6...	619.4	613.3	1107	1118	663	671	409.5	410.1	291.4	200.0	116.2	12.1	56.2
13...	773.6	726.3	1106	1113	663	668	484.9	483.6	331.6	252.9	134.4	14.8	60.3
20...	721.6	714.0	1109	1116	663	671	476.8	477.1	352.0	209.3	145.2	15.0	60.6
27...	677.7	697.8	1112	1113	661	667	446.6	463.5	336.3	183.9	143.0	14.4	60.2
Oct 4...	694.3	671.3	1113	1109	666	659	460.6	440.5	359.1	188.6	133.6	13.0	61.0
11...	686.3	692.2	1113	1109	664	659	454.1	454.7	342.0	194.3	136.5	13.1	58.9
18...	689.9	674.2	1106	1111	656	657	451.1	441.3	317.8	209.6	149.4	13.1	60.6
25...	687.6	678.4	1101	1112	655	658	449.0	445.0	322.5	200.8	150.0	14.4	60.5
Nov 1...	695.6	632.6	1105	1109	651	655	451.3	413.1	324.6	191.2	165.0	14.8	61.7
8...	713.9	665.8	1107	1109	653	654	464.7	434.0	334.9	199.7	165.2	14.1	62.8
15...	670.6	669.0	1100	1114	644	652	430.7	434.8	296.5	191.7	168.3	14.1	62.5
22...	692.0	655.0	1100	1108	644	649	444.3	423.5	312.9	190.0	174.9	14.1	61.3
29...	594.4	550.0	1103	1113	651	652	385.3	357.4	281.6	169.3	132.6	10.9	50.5
Dec 6...	684.9	653.4	1102	1100	645	641	440.2	417.2	298.3	199.1	174.0	13.7	63.1
13...	675.7	679.6	1105	1089	643	631	433.1	427.4	301.5	186.5	174.6	13.1	62.6
20...	691.0	670.4	1105	1094	647	638	445.1	426.2	315.1	193.0	170.0	12.9	61.5
27...	511.7	520.6	1113	1103	659	648	336.0	332.5	248.3	151.7	105.0	6.7	45.6

1986 DAILY CATTLE SLAUGHTER
Actual Daily Cattle Slaughter under federal inspection (In Thousand Head)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1 ..	...	24	33	133	137	...	141	129	3	133	22	124
2 ..	132	...	...	131	137	133	142	29	136	132	...	136
3 ..	131	119	123	129	40	137	139	...	137	131	133	138
4 ..	79	132	130	129	...	136	3	124	137	31	139	138
5 ..	..	130	123	30	132	135	50	134	139	...	139	129
6 ..	129	129	123	...	134	133	...	135	67	129	138	19
7 ..	136	124	119	127	135	47	132	134	...	135	136	...
8 ..	135	22	18	135	135	...	136	137	134	134	29	126
9 ..	138	...	.	135	133	130	137	59	137	133	...	132
10 ..	137	113	119	134	37	135	140	...	137	133	115	135
11 ..	81	125	127	130	...	136	141	135	136	22	123	133
12 ..	...	124	126	55	130	138	48	139	139	...	139	133
13 ..	134	126	127	...	137	135	...	139	51	124	136	17
14 ..	139	128	126	124	138	63	138	139	...	140	135	...
15 ..	139	35	13	131	137	...	140	138	133	137	22	121
16 ..	139	...	..	132	139	131	138	77	133	137	...	131
17 ..	137	94	121	133	50	135	140	...	138	137	125	133
18 ..	67	129	124	135	...	134	138	136	136	15	135	133
19 ..	..	129	128	50	133	132	52	140	136	...	136	135
20 ..	126	130	126	.	140	132	...	139	44	130	137	37
21 ..	135	128	124	132	139	25	135	138	...	136	140	...
22 ..	133	29	26	138	137	..	138	138	131	136	20	130
23 ..	132	...	...	135	140	131	137	42	134	136	...	133
24 ..	130	121	119	135	41	136	138	...	133	134	138	72
25 ..	48	130	126	136	.	138	134	126	133	15	140	...
26 ..	...	129	128	43	8	137	50	134	130	...	138	111
27 ..	127	131	128	...	136	140	...	137	17	132	...	66
28 ..	130	131	125	133	140	50	131	136	...	137	130	...
29 ..	129	...	15	136	139	...	135	136	130	132	48	130
30 ..	130	...	...	136	139	138	128	48	137	138	...	134
31 ..	129	...	117	.	80	...	133	...	...	135	...	116

1986 USDA TEXAS/OKLAHOMA PANHANDLE CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	55.75@57.00	57.00@58.00	..	59.00@60.50	58.00@58.50	Closed	60.00@61.00	...	63.75@64.75
2	64.00	...	...	54.00@55.00	57.00@58.00	56.50@57.00	59.00@60.00	...	59.50@60.50	60.00@61.00	...	64.00@64.50
3	63.00@63.75	58.00@58.50	60.00	54.00@55.00	...	55.00@56.00	58.50@59.50	...	60.50@61.00	60.00@61.00	63.00@63.50	63.50@64.50
4	...	58.25@59.00	59.00@60.00	54.00@55.00	...	54.00@54.50	Closed	58.00@58.50	60.50@61.00	...	63.00@63.50	63.50@64.50
5	...	58.00@59.00	59.00@60.00	...	57.00@57.50	53.50@54.25	...	58.50@59.00	60.50@61.00	...	63.00@64.00	63.50@64.00
6	63.00	57.50@58.00	58.00@59.00	...	57.00@58.00	54.00	...	59.00@60.00	...	60.00@61.00	63.00@63.50	...
7	61.00@61.50	57.00@57.50	59.00	53.50@54.00	57.50@58.00	...	unq	59.00@60.00	...	60.00@61.00	63.00@63.50	...
8	60.00@61.00	...	...	53.50@54.00	57.50@58.00	...	59.50@60.00	59.00@60.00	60.50@61.00	60.00@61.00	...	62.50@63.50
9	59.00@60.50	...	...	54.00@55.00	58.00@58.50	54.50@55.00	59.00@60.00	...	60.50@61.00	61.00@62.00	...	62.00@62.50
10	58.50@60.00	57.50@58.00	58.00@59.00	54.50@55.00	...	54.50@55.50	58.50@59.50	...	60.50@61.00	61.00@62.00	63.00@63.75	61.50@62.00
11	...	58.00@58.50	58.00@58.50	54.50@55.00	...	54.50@55.00	58.50@59.00	59.00@60.50	60.50@61.00	...	63.00@64.00	61.50@62.00
12	...	57.00@58.00	57.00@57.50	...	58.50@59.00	54.00@54.50	..	60.00@60.50	60.50@61.00	...	63.00@64.00	61.50@62.00
13	59.50@60.00	56.00@57.00	56.00@56.50	...	59.00@59.75	54.00@54.50	...	60.50@61.00	...	61.50@62.00	63.00@64.00	...
14	60.25@61.00	56.50@57.00	56.00@56.50	55.50@56.00	59.00@60.00	...	57.50@58.00	60.50@61.00	...	62.00@63.00	63.00@64.00	...
15	60.00@60.25	...	...	56.50@57.50	59.50@60.00	...	57.50@58.50	60.50@61.00	60.00@60.50	62.00@63.00	...	61.50@62.00
16	59.50@60.00	...	...	57.00@57.50	59.50@60.00	54.00@54.50	58.00@59.00	...	60.00@60.50	62.50@63.50	...	60.50@61.50
17	59.00@60.00	56.50@57.00	56.00@56.50	56.00@57.00	...	54.00@54.50	58.00@58.50	...	60.50@61.00	62.50@64.00	63.00@64.50	61.00@61.50
18	...	56.50@57.00	55.00@55.50	56.00@56.50	...	54.50@55.00	58.00@58.50	60.00@60.50	60.50@61.00	...	63.00@64.50	61.00@61.50
19	...	55.50@56.00	54.50@56.00	...	58.50@59.00	55.00@55.50	...	60.00@60.50	60.50@61.00	...	63.50@64.50	61.00@61.50
20	unq	55.50@56.50	55.00@56.00	...	58.00@59.00	55.50@56.00	...	60.00@60.50	...	62.50@63.00	63.50@64.50	...
21	unq	56.50@57.00	56.00@56.50	56.50@57.00	58.00@58.50	...	58.00@59.00	59.50@60.00	...	62.50@63.00	63.50@64.50	...
22	unq	...	...	57.00@57.50	57.00@57.50	...	59.00@60.00	59.50@60.00	60.00@60.50	62.50@63.00	...	60.00@60.75
23	unq	...	...	55.50@56.00	56.00@57.00	56.00@56.50	59.50@60.50	...	59.50@60.25	62.00@63.00	...	60.00@60.50
24	unq	57.00@57.50	56.50@57.00	55.50@56.50	...	57.00@58.00	59.50@60.50	...	59.50@60.00	62.00@63.00	64.00@64.50	60.00@60.50
25	...	58.00@59.00	57.00	55.50@56.00	...	59.00@60.00	59.50@60.50	60.00	59.50@60.00	...	64.00@64.50	Closed
26	...	59.00@60.50	57.00@58.00	...	Closed	60.00@61.50	...	59.00@60.00	59.50@60.00	...	64.00@64.50	Closed
27	59.50@60.00	59.50@60.50	57.75@58.00	...	57.00	60.00@61.00	...	59.50@60.00	...	62.50@63.00	Closed	...
28	60.00@61.00	60.00@60.50	58.00	56.00@56.50	56.50@57.00	...	60.00@61.00	59.50@60.00	...	62.50@63.00	64.00@64.50	...
29	60.00@60.25	...	...	56.00@56.50	56.50@57.00	...	60.50@61.00	59.50@60.00	60.50@61.00	62.50@63.50	...	...*
30	59.00@59.50	...	...	56.00@57.00	56.50@57.25	60.50	60.00@60.50	...	60.50@61.00	62.50@63.00	...	...*
31	58.50@59.00	...	58.00	...	...	...	58.00@59.50	...	...	62.50@63.00	...	...*
High ...	64.00	60.50	60.00	57.50	60.00	61.50	61.00	61.00	61.00	64.00	64.50	...*
Low	58.50	55.50	54.50	53.50	56.00	53.50	57.50	58.00	59.50	60.00	63.00	...*
Avg	58.00	58.00	57.25	55.50	58.00	57.50	59.25	59.50	60.25	62.00	63.75	...*

* Data Not Available

1986 USDA JOLIET CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	unq	...	...	unq	unq	...	unq	unq	Closed	61.75	...	61.50@64.00
2	unq	...	...	53.50@54.00	unq	52.50@55.00	55.00@56.25	...	61.00@63.00	unq	...	unq
3	unq	59.50@61.00	56.00@58.00	unq	...	unq	unq	...	unq	unq	60.00@63.00	unq
4	...	unq	unq	unq	...	52.50@53.00	Closed	58.00@60.00	unq	...	unq	unq
5	...	57.50@60.00	55.00@57.00	...	52.50@55.00	unq	...	unq	unq	...	unq	unq
6	60.00@64.00	unq	unq	...	unq	unq	...	unq	...	59.00@61.23	unq	...
7	unq	unq	unq	52.50@54.50	55.00	...	56.00@59.00	unq	...	unq	unq	...
8	59.50@62.00	...	...	unq	unq	...	unq	unq	61.00@63.50	unq	...	60.00@63.00
9	unq	...	...	53.50	unq	53.00@55.00	unq	...	unq	unq	...	unq
10	unc	59.00@60.25	57.00@59.00	unq	...	unq	unq	...	unq	unq	61.00@63.25	unq
11	...	unq	unq	unq	...	52.50@53.00	unq	59.50@62.00	unq	...	unq	unq
12	...	unq	55.00@57.00	...	55.00@57.75	unq	...	unq	unq	...	unq	unq
13	59.50@63.00	unq	unq	...	unq	unq	...	unq	...	60.50@62.50	unq	...
14	unq	unq	unq	54.50@57.00	56.50@57.00	...	56.50@58.50	unq	...	unq	unq	...
15	61.00@62.00	...	...	unq	unq	...	unq	unq	60.75@63.50	60.50	...	59.50@62.00
16	unq	...	...	54.00	unq	52.00@54.00	unq	...	unq	unq	...	uno
17	unq	57.00@59.50	54.00@57.00	unq	...	unq	unq	...	unq	unq	61.00@63.25	unq
18	...	unq	unq	unq	...	54.00	unq	59.50@62.00	unq	...	unq	unq
19	...	55.00@57.00	54.00	...	55.00@57.25	unq	...	unq	unq	...	unq	unq
20	59.50@62.00	unq	unq	...	unq	unq	...	unq	...	60.00@62.50	unq	...
21	unq	unq	unq	53.00@55.50	unq	...	56.00@59.00	unq	...	unq	unq	...
22	unq	...	...	unq	unq	...	unq	unq	60.00@61.50	60.75@61.00	...	59.50@60.50
23	unq	...	...	unq	unq	54.25@56.50	56.50@59.50	...	unq	unq	...	unq
24	unq	56.00@58.00	55.00@57.50	unq	...	unq	unq	...	unq	unq	61.50@63.25	unq
25	...	unq	unq	unq	...	57.00@57.50	unq	59.00@61.00	unq	...	unq	Closed
26	...	58.50@60.50	57.25@57.50	...	unq	unq	...	unq	unq	...	unq	unq
27	59.50@62.00	unq	unq	...	55.50@56.25	unq	...	unq	...	59.00@62.75	unq	...
28	unq	unq	unq	52.50@54.00	unq	...	57.00@60.00	unq	...	unq	unq	...
29	unq	...	...	unq	unq	...	unq	unq	60.00@62.50	unq	...	59.25@61.50
30	unq	...	...	unq	unq	56.50@58.50	unq	...	...	unq	...	unq
31	unq	...	55.00@57.25	...	...	...	unq	...	...	unq	...	unq
High ...	64.00	61.00	59.00	57.00	57.75	58.50	60.00	62.00	63.50	62.75	63.25	64.00
Low	59.50	55.00	54.00	52.50	52.50	52.50	55.00	58.00	60.00	59.00	60.00	59.25
Avg	61.75	58.00	56.50	54.75	55.13	55.50	57.50	60.80	61.75	60.88	61.63	61.63

* Data Not Available

1986 USDA PEORIA CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	unq	unq	...	unq	unq	Closed	58.00@59.50	...	58.00@64.00
2	unq	...	...	unq	unq	51.00@55.00	unq	...	unq	unq	...	unq
3	unq	unq	53.00@58.00	unq	...	unq	unq	...	unq	unq	57.50@62.00	57.00@63.00
4	...	unq	unq	unq	...	unq	Closed	55.00@60.00	unq	...	unq	unq
5	...	unq	unq	...	52.00@55.00	unq	...	unq	unq	...	60.00@62.00	unq
6	59.00@62.50	unq	unq	...	unq	unq	...	unq	...	55.50@60.50	unq	...
7	unq	unq	unq	50.50@54.00	unq	...	56.00@60.00	unq	...	unq	unq	...
8	57.00@60.00	...	...	unq	unq	...	unq	unq	56.00@61.25	unq	...	56.00@62.00
9	unq	...	...	unq	unq	51.00@54.50	unq	...	unq	unq	...	unq
10	unq	54.00@59.00	54.00@58.00	unq	...	unq	unq	...	59.00@60.50	unq	57.50@62.00	55.00@60.00
11	...	unq	unq	unq	...	50.00@53.50	unq	56.00@61.50	unq	...	unq	unq
12	...	unq	55.50@57.50	...	53.00@57.50	unq	...	unq	unq	...	57.50@62.00	unq
13	58.00@61.25	unq	unq	...	unq	unq	...	58.50@61.00	...	Closed	unq	...
14	unq	unq	unq	53.00@56.00	unq	...	53.00@58.00	unq	...	unq	unq	...
15	unq	...	...	unq	unq	...	unq	unq	57.00@61.00	unq	...	55.50@60.50
16	unq	...	...	54.50@56.50	unq	50.50@54.00	unq	...	unq	unq	...	unq
17	unq	53.00@57.50	53.00@56.00	unq	...	unq	unq	...	unq	unq	57.50@62.50	55.00@59.00
18	...	unq	unq	unq	...	unq	unq	56.00@61.00	unq	...	unq	unq
19	...	unq	unq	...	52.00@56.50	unq	...	unq	unq	...	56.50@62.00	unq
20	56.00@60.00	unq	unq	...	unq	unq	...	unq	...	56.00@61.00	unq	...
21	unq	unq	unq	52.00@55.50	51.00@55.50	...	54.00@59.00	unq	...	unq	unq	...
22	unq	...	...	unq	unq	...	unq	unq	56.00@61.00	unq	...	55.00@60.50
23	unq	...	...	51.00@53.50	unq	52.50@56.50	unq	...	unq	unq	...	unq
24	unq	53.00@57.50	53.50@56.50	unq	...	unq	unq	...	unq	unq	58.00@64.00	unq
25	...	unq	unq	unq	...	unq	unq	55.00@60.00	unq	...	unq	unq
26	...	unq	unq	...	Closed	unq	...	unq	unq	...	60.50@62.00	unq
27	57.50@61.50	unq	unq	...	unq	unq	...	58.50@60.00	...	56.00@60.50	unq	...
28	unq	unq	unq	51.50@55.00	54.00@55.50	...	55.00@60.00	unq	...	unq	unq	...
29	unq	...	...	unq	unq	...	unq	unq	56.00@61.00	56.00@60.50	...	55.00@60.50
30	unq	...	...	unq	unq	56.00@60.00	54.00@59.00	...	unq	unq	...	unq
31	unq	...	52.50@56.50	...	...	...	unq	...	...	unq	...	unq
High ...	62.50	59.00	58.00	56.50	57.50	60.00	60.00	61.50	61.25	61.00	64.00	64.00
Low	56.00	53.00	52.50	51.00	51.00	51.00	53.00	55.00	56.00	55.50	56.50	55.00
Avg	59.25	56.00	55.25	53.75	54.25	55.50	56.50	58.25	58.63	58.25	60.25	59.50

* Data Not Available

1986 USDA OMAHA CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	53.00@55.75	unq	...	56.50@60.00	unq	Closed	58.00@60.50	...	...*
2	unq	...	...	52.50@55.00	unq	53.50@56.25	unq	...	58.50@61.50	unq	...	...*
3	unq	57.50@60.50	56.00@59.00	unq	...	52.00@55.00	unq	...	58.50@61.50	unq	60.50@63.50	...*
4	...	unq	55.50@58.50	unq	...	51.00@54.50	Closed	57.50@61.75	unq	...	60.50@63.50	...*
5	...	57.00@59.50	55.50@58.00	...	53.50@56.00	unq	...	57.50@61.75	unq	...	60.00@63.00	...*
6	59.00@62.00	unq	unq	...	54.00@57.50	unq	...	57.50@61.75	...	58.00@60.25	unq	...*
8	unq	...	...	52.00@55.00	unq	...	57.50@61.00	unq	58.50@61.75	58.50@60.50	...	60.00@63.00
9	unq	...	...	unq	unq	52.00@55.50	56.50@59.50	...	58.50@61.75	unq	...	59.50@62.50
10	unq	57.00@58.75	56.00@58.50	unq	...	52.00@55.50	unq	...	58.50@61.75	unq	60.00@63.50	59.00@62.00
11	...	unq	55.50@58.00	unq	...	51.50@55.00	unq	58.00@61.50	59.00@62.00	...	60.50@63.50	unq
12	...	55.50@57.00	54.50@56.75	...	55.50@58.50	unq	...	58.50@62.00	unq	...	60.50@63.50	unq
13	59.00@61.75	unq	unq	...	56.00@59.00	unq	...	58.50@62.00	...	...*	unq	...
14	60.00@61.50	unq	unq	53.00@56.50	57.50@59.00	...	56.00@59.00	unq	...	...*	unq	...
15	58.50@61.00	...	...	53.50@57.50	unq	...	55.50@60.00	unq	58.50@61.50	...*	...	58.00@61.00
16	unq	...	...	53.00@56.50	unq	52.00@55.00	56.50@60.00	...	57.50@61.00	...*	...	58.00@61.00
17	unq	54.50@56.50	55.00@57.00	unq	...	52.00@55.00	unq	...	58.50@61.00	...*	60.50@63.75	58.50@61.00
18	...	53.50@55.50	54.00@56.25	unq	...	52.50@55.50	unq	58.00@61.50	unq	...*	60.50@63.50	unq
19	...	53.00@55.00	53.50@55.50	...	55.50@58.00	unq	...	58.50@61.50	unq	...*	60.50@63.50	unq
20	57.50@60.00	unq	unq	...	55.00@57.75	unq	...	58.00@61.00	...	...*	unq	...
21	unq	unq	unq	53.00@56.00	54.50@57.00	...	57.50@61.00	unq	...	...*	unq	...
22	57.00@59.75	...	...	52.50@55.25	unq	...	57.50@61.00	unq	58.50@61.25	...*	...	58.00@60.00
23	unq	...	...	unq	unq	53.50@57.00	57.50@61.00	...	58.00@60.75	...*	...	58.00@60.00
24	unq	55.00@58.00	54.50@57.00	unq	...	54.50@58.50	unq	...	58.00@60.75	...*	60.50@64.00	unq
25	...	56.00@59.00	55.50@57.50	unq	...	57.00@61.00	unq	57.50@61.00	unq	...*	60.50@64.00	Closed
26	...	57.00@60.00	55.00@58.00	...	Closed	59.00@61.00	...	57.50@60.50	unq	...*	unq	unq
27	58.00@61.25	unq	unq	...	55.00@57.50	unq	...	58.00@61.00	...	...*	Closed	...
28	60.00@61.50	unq	unq	53.00@55.50	54.50@57.00	...	58.00@62.00	unq	...	...*	unq	...
29	58.00@61.00	...	...	52.50@55.25	unq	...	58.00@62.00	unq	58.00@60.75	...*	...	58.00@60.25
30	unq	...	...	53.00@55.50	unq	57.00@61.00	57.00@60.50	...	58.00@60.75	...*	...	58.00@60.00
31	unq	...	...	53.50@56.50	...	...	unq	...	...	...*	...	unq
High ...	62.00	60.50	59.00	57.50	59.00	61.00	62.00	62.00	62.00	...*	64.00	...*
Low	57.50	53.00	53.50	52.00	53.50	51.00	55.50	57.50	57.50	...*	60.00	...*
Avg	59.75	56.75	56.25	54.75	56.25	56.00	58.75	59.50	59.75	...*	62.00	...*

* Data Not Available

1986 USDA SIOUX CITY CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	52.50@55.50	unq	...	58.00@60.00	unq	Closed	58.00@60.50	...	62.50@65.00
2	60.00@64.00	...	...	52.50@54.75	unq	53.00@55.50	56.50@59.00	...	59.00@61.50	unq	...	62.50@65.00
3	unq	57.00@59.00	55.20@58.00	unq	...	52.00@54.50	unq	...	59.00@61.50	unq	60.50@63.50	61.50@64.00
4	...	unq	54.50@57.00	unq	...	51.00@54.00	Closed	58.50@60.75	unq	...	60.50@63.50	unq
5	...	56.00@57.50	54.50@57.50	...	53.50@55.50	unq	...	59.00@61.00	unq	...	60.00@63.00	unq
6	58.50@62.00	unq	unq	...	unq	unq	...	58.00@61.00	...	57.50@60.00	unq	...
7	57.50@61.00	unq	unq	51.50@54.00	54.00@56.50	...	58.00@60.25	unq	...	57.50@60.00	unq	...
8	57.50@60.50	...	...	52.00@54.00	unq	...	59.00@60.75	unq	59.50@62.00	58.00@60.50	...	60.50@63.50
9	unq	...	..	unq	unq	53.00@55.25	56.50@59.50	...	59.50@62.00	unq	...	60.00@63.00
10	unq	56.00@57.50	54.50@57.00	unq	...	53.00@54.50	unq	...	59.50@62.00	unq	60.00@63.00	59.50@62.50
11	unq	unq	unq	unq	...	52.50@54.50	unq	58.50@61.00	unq	...	61.00@63.50	unq
12	...	54.50@56.75	52.50@55.50	...	56.00@58.50	unq	...	59.50@61.75	unq	...	61.50@63.50	unq
13	59.00@61.00	unq	unq	...	56.50@59.00	unq	...	59.50@61.75	...	58.50@61.50	unq	...
14	59.00@60.50	unq	unq	54.00@56.50	57.00@59.50	...	56.50@59.50	unq	...	59.00@61.50	unq	...
15	58.50@61.00	...	...	54.50@57.00	unq	...	56.50@59.50	unq	59.00@61.50	58.50@61.00	...	59.00@61.50
16	unq	...	...	52.50@55.00	unq	53.00@54.50	57.00@59.50	...	58.00@61.00	unq	...	59.00@61.50
17	unq	54.50@56.75	53.50@56.50	unq	...	53.00@54.75	unq	...	58.50@61.50	unq	...*	59.50@61.50
18	...	54.00@56.00	52.50@55.50	unq	...	54.00@55.00	unq	59.50@61.50	unq	...	...*	unq
19	...	53.00@55.00	52.00@55.00	...	55.50@58.00	unq	...	60.00@62.00	unq	...	...*	unq
20	57.00@59.00	unq	unq	...	unq	unq	...	58.50@61.00	...	59.00@61.50	...*	...
21	57.50@59.50	unq	unq	52.50@55.00	54.50@57.50	...	58.50@61.00	unq	...	59.00@61.50	...*	...
22	57.00@59.50	...	...	51.50@54.00	unq	...	59.00@61.25	unq	58.50@61.00	58.50@61.00	...* 58.50@60.50	
23	unq	...	...	52.00@54.50	unq	54.50@57.00	58.50@61.25	...	58.00@60.00	unq	...*	unq
24	unq	55.00@56.50	54.00@57.00	unq	..	55.50@58.00	unq	...	58.00@60.00	unq	62.00@65.00	unq
25	...	56.00@57.50	54.00@57.00	unq	...	58.00@61.00	unq	58.50@60.50	unq	...	62.00@65.00	Closed
26	...	57.50@59.50	54.00@57.50	...	Closed	unq	...	58.50@60.50	unq	...	62.00@65.00	...
27	59.00@60.75	unq	...	...	54.50@57.00	unq	...	58.50@61.00	...	59.00@61.50	unq	...
28	unq	unq	Closed	53.00@55.00	53.50@56.00	...	60.00@62.00	unq	...	59.00@61.50	unq	...*
29	58.00@59.75	...	...	unq	unq	...	60.00@62.00	unq	58.50@60.50	59.00@62.00	...	...*
30	unq	...	...	53.50@55.50	unq	58.00@60.50	58.00@60.00	...	58.50@61.00	uno	...	...*
31	unq	...	53.50@56.50	...	....	...	unq	...	...	unq	...*	...*
High ...	64.00	59.00	58.00	57.00	59.50	61.00	62.00	62.00	62.00	62.00	...*	...*
Low	57.00	53.00	52.00	51.50	53.50	51.00	56.50	58.00	58.00	57.50	...*	...*
Avg	60.50	56.00	55.00	54.25	56.50	56.00	59.25	60.00	60.00	59.75	...*	...*

* Data Not Available

1986 USDA DODGE CITY CHOICE STEER PRICE RANGE
(900/1300#, Grade 2-4, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	54.00@55.50	unq	...	59.00@60.50	58.50@59.50	Closed	60.00@61.50	...	...*
2	63.00@64.50	...	...	unq	unq	55.00@56.50	58.50@60.00	...	60.50@61.00	60.00@61.50	...	...*
3	61.50@62.50	58.00@59.50	59.50@61.50	unq	...	53.50@56.00	58.50@60.00	...	60.00@61.00	60.00@61.50	63.50@64.00	...*
4	...	57.50@60.00	58.00@59.00	53.50@54.50	...	53.00@55.00	Closed	58.50@59.50	60.75@61.00	...	63.50@64.00	...*
5	...	57.00@58.50	58.00@60.00	..	56.50@58.50	53.00@55.50	...	59.00@60.50	60.75@61.00	...	63.50@64.00	...*
6	60.50@62.50	56.50@58.50	unq	...	57.00@58.50	54.50@56.00	...	59.00@60.50	...	60.00@61.50	63.00@64.00	...
7	59.50@61.50	57.00@58.50	57.50@59.00	52.50@54.50	57.50@58.50	...	59.50@60.50	59.00@60.50	...	60.50@62.00	63.00@64.00	...
8	58.50@60.50	...	...	53.50@55.50	57.80@59.00	...	59.00@60.50	60.00@61.00	60.00@61.50	60.50@62.50	...	61.50@62.50
9	59.00@60.50	...	...	54.00@55.50	unq	54.50@56.00	58.50@60.00	...	60.00@61.50	61.00@62.50	...	61.00@62.50
10	59.50@61.00	57.50@58.50	56.50@59.00	54.50@55.50	...	54.50@55.50	58.00@59.50	...	60.00@62.00	61.00@62.50	...*	61.00@62.50
11	...	56.50@58.50	56.50@58.00	55.00@56.50	...	53.50@55.50	57.50@59.00	60.00@61.00	60.00@61.50	...	...*	61.00@62.50
12	...	55.50@57.50	55.50@57.00	...	58.50@59.50	53.50@55.00	...	60.00@61.00	60.00@61.50	...	...*	61.00@62.50
13	59.50@61.50	56.00@57.50	unq	...	58.50@60.50	unq	...	60.00@61.00	...	61.50@63.50	...*	...
14	59.00@61.00	56.50@57.50	unq	56.00@58.50	59.00@60.50	...	57.00@58.50	60.00@61.00	...	62.50@63.50	...*	...
15	59.50@61.00	...	...	57.00@58.00	unq	...	57.50@59.00	60.00@61.00	59.50@61.00	62.50@64.00	...*	61.00@62.00
16	58.50@60.50	...	...	56.50@58.00	58.00@59.00	54.00@55.00	57.50@59.50	...	59.50@61.00	62.50@64.00	...*	61.00@61.50
17	58.50@59.50	56.00@57.50	55.00@56.50	unq	...	54.50@56.50	57.50@59.50	...	60.00@61.50	62.50@64.00	63.00@64.00	61.00@61.50
18	...	55.00@56.50	54.50@56.00	unq	...	55.50@57.00	57.50@59.50	60.00@60.50	60.00@61.50	...	63.00@64.00	60.50@61.00
19	...	55.00@57.00	unq	..	58.00@59.00	unq	...	60.50@60.75	60.00@61.00	...	63.00@64.00	59.50@60.50
20	58.50@60.00	56.00@58.00	55.00@56.50	...	56.00@58.50	56.00@57.50	...	59.20@60.25	...	63.50@64.50	63.50@64.00	...
21	59.00@60.50	57.00@58.50	55.50@57.50	56.50@58.00	56.50@57.50	...	59.00@60.50	59.50@60.00	...	62.50@63.50	63.50@64.50	...
22	58.50@60.00	...	...	55.50@56.50	unq	...	59.00@60.50	59.50@60.00	59.50@61.00	62.00@63.00	...	59.00@60.75
23	59.00@61.00	...	...	56.00@57.00	unq	56.00@59.00	58.50@60.50	...	59.00@60.50	62.00@63.50	...	59.50@60.75
24	59.50@61.00	58.00@59.50	56.00@57.50	55.50@57.00	...	59.00@60.50	59.00@60.50	...	59.00@60.50	62.00@63.50	63.50@64.50	59.50@60.75
25	...	58.50@60.50	56.50@58.50	unq	...	59.50@61.50	59.00@61.00	unq	59.50@60.50	...	64.00@65.00	Closed
26	...	59.50@61.00	57.50@58.50	...	Closed	59.50@61.00	...	59.50@60.00	59.50@60.50	...	64.00@65.00	Closed
27	60.00@61.50	59.50@61.50	57.00@58.50	...	56.00@57.50	59.50@61.00	...	59.50@60.00	...	62.00@63.50	Closed	...
28	59.50@61.00	unq	unq	55.50@57.00	56.00@58.00	...	59.00@61.50	59.50@60.00	...	62.25@63.75	64.00@65.00	...
29	59.00@60.50	...	...	56.00@57.50	56.00@58.00	...	59.00@60.50	59.50@60.00	60.00@61.50	62.25@64.00	...*	59.50@60.50
30	59.00@60.00	...	...	56.50@58.50	56.00@57.50	59.00@60.50	58.50@60.00	...	60.00@61.50	62.50@64.00	...*	59.00@60.50
31	58.00@59.50	...	55.50@56.50	...	...	..	58.00@59.50	...	...	63.00@64.00	...*	58.50@60.00
High ...	64.50	61.50	61.50	58.50	60.50	61.50	61.50	61.00	62.25	64.00	...*	...*
Low	58.00	55.00	54.50	52.50	56.00	53.00	57.00	58.50	59.00	60.00	...*	...*
Avg	61.25	58.25	58.00	55.50	58.25	57.25	59.25	59.75	60.50	62.00	...*	...*

* Data Not Available

1986 CARCASS BEEF PRICE RANGE

F.O.B. Midwest River Area; Top Half Choice Steer Carcass
Daily Close As Quoted By the National Provisioner (cents per pound; Yield Grade 3)

	JANUARY			FEBRUARY			MARCH		
Date	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs
1	Closed			...	...	...	...	...	...
2	98	98	98	...	...	...	...	...	...
3	97	97	97	89	89	89	87	87	87
4	...	...	...	89	89	89	85	85	85
5	...	...	...	87	87	87	87	87	87
6	95	95	95	unq	unq	unq	88	88	88
7	93	93	93	87	87	87	88	88	88
8	92	92	92	...	...	...	...	...	...
9	92	92	92	...	...	...	...	...	...
10	92	92	92	88	88	unq	87¾-88	87¾-88	87¾-88
11	...	...	...	88	88	unq	86	86	86
12	...	...	...	86	86	86	84	84	84
13	93	93	93	86	86	86	84	84	84
14	93	93	93	86	86	86	84	84	84
15	92	92	92	...	...	...	...	...	...
16	90	90	90	...	...	...	...	...	...
17	90	90	90	Closed			84	84	84
18	...	...	...	85	85	85	83	83	83
19	...	...	...	84	84	84	81	81	81
20	90	90	90	84	84	84	unq	unq	unq
21	90	90	90	85	85	85	unq	unq	unq
22	90	90	90	...	...	...	...	...	...
23	89-90	89-90	89-90	...	...	...	...	...	...
24	90	90	90	86-87	86-87	86-87	84	84	84
25	...	...	...	88	88	88	85-86	85-86	85-86
26	...	...	...	90	90	90	85-86	85-86	85-86
27	91	91	91	90	90	90	85-86	85-86	85-86
28	91	91	91	88-90	88-90	88-90	Closed		
29	90	90	90	...	...	...	...	...	...
30	88	88	88	...	...	...	...	...	...
31	88	88	88	...	...	...	84	84	84

	APRIL			MAY			JUNE		
Date	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs
1	82	82	82	84	84	84	...	...	...
2	82	82	82	84	84	84	84	84	84
3	82	82	82	...	...	...	83	83	83
4	82	82	82	...	...	...	81-82	81-82	81-82
5	...	...	...	84	84	84	81	81	81
6	...	...	...	84	84	84	82	82	82
7	82	82	82	84	84	84	...	...	...
8	82	82	82	86	86	86	...	...	...
9	81	81	81	86-87	86-87	86-87	83	83	83
10	82	82	82	...	...	...	82	82	82
11	83-84½	83-84½	83-84½	...	...	...	80	80	80
12	...	...	...	87	87	87	80-81	80-81	80-81
13	...	...	...	88	88	88	81	81	81
14	85-86	85-86	85-86	88	88	88	...	...	...
15	86	86	86	88	88	88	...	...	...
16	86	86	86	86	88	88	81	81	81
17	86	86	86	...	...	...	81	81	81
18	85-86	85-86	85-86	...	...	...	82	82	82
19	...	...	...	88	88	88	83	83	83
20	...	...	...	88	88	88	84	84	84
21	84	84	84	86	86	86	...	...	...
22	83	83	83	86	86	86	...	...	...
23	83	83	83	85-86	85-86	85-86	86	96	86
24	83	83	83	...	...	...	87-88	87-88	87-88
25	83	83	83	...	...	...	90	90	90
26	...	...	...	Closed			91	91	91
27	...	...	...	86	86	86	91	91	91
28	83	83	83	86	86	86	...	...	...
29	83	83	83	86	86	86	...	...	...
30	83	83	83	86	86	86	91	91	91
31	...	...	...	...	...	...	...	...	...

	JULY			AUGUST			SEPTEMBER		
Date	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs
1	88	88	88	86½-88	86½-88	86½-88	Closed		
2	88	88	88	...	...	...	90	90	90
3	89-90	89-90	89-90	...	...	...	90	90	90
4	Closed			88-90	88-90	88-90	90-91	90-91	90-91
5	...	...	...	91	91	91	91	91	91
6	...	...	...	91	91	91	...	...	...
7	90-91	90-91	90-91	91	91	91	...	...	...
8	91	91	91	91	91	91	91	91	91
9	91	91	91	...	...	...	91	91	91
10	91	91	91	...	...	...	92	92	92
11	89	89	89	92	92	92	92	92	92
12	...	...	...	93	93	93	92	92	92
13	...	...	...	93	93	93	...	...	...
14	88-89	88-89	88-89	92-93	92-93	92-93	...	...	...
15	88-89	88-89	88-89	92-93	92-93	92-93	89-90	89-90	89-90
16	88-89	88-89	88-89	...	...	...	unq	unq	unq
17	88-89	88-89	88-89	...	...	...	89-91	89-91	89-91
18	88-89	88-89	88-89	92-93	92-93	92-93	89-91	89-91	89-91
19	...	...	...	92-93	92-93	92-93	91	91	91
20	...	...	...	91	91	91	...	...	...
21	unq	unq	unq	89	89	89	...	...	...
22	unq	unq	unq	88	88	88	89	89	89
23	90	90	90	...	...	...	unq	unq	unq
24	90	90	90	...	...	...	89	89	89
25	90	90	90	88	88	88	89	89	89
26	...	...	...	88	88	88	89	89	89
27	...	...	...	88	88	88	...	...	...
28	90	90	90	89	89	89	...	...	...
29	86-88	86-88	86-88	90	90	90	89	89	89
30	87	87	87	...	...	...	89	89	89
31	87	87	87	...	...	...	...	...	...

	OCTOBER			NOVEMBER			DECEMBER		
Date	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs	6/700 lbs	7/800 lbs	8/900 lbs
1	90-91	90-91	90-91	...	...	...	97	97	97
2	91	91	91	...	...	...	97	97	97
3	91	91	91	94-95	94-95	94-95	95	95	95
4	...	...	...	94-95	94-95	94-95	93	93	93
5	...	...	...	95	95	95	93	93	93
6	91	91	91	95	95	95	...	...	...
7	91	91	91	95	95	95	...	...	...
8	91	91	91	...	...	...	93	93	93
9	91	91	91	...	...	...	91	91	91
10	91-92	91-92	91-92	95	95	95	89-91	89-91	89-91
11	...	...	...	95	95	95	89-91	89-91	89-91
12	...	...	...	95	95	95	89-91	89-91	89-91
13	91-92	91-92	91-92	95	95	95	...	...	...
14	91-92	91-92	91-92	95	95	95	...	...	...
15	92	92	92	...	...	...	92	92	92
16	93	93	93	...	...	...	92	92	92
17	93	93	93	unq	unq	unq	unq	unq	unq
18	...	...	...	95	95	95-96	89-92	89-92	89-92
19	...	...	...	96	96	96	89-92	89-92	89-92
20	93	93	93	96	96	96	...	...	...
21	90-91	90-91	90-91	96-97	96-97	96-97	...	...	...
22	90-91	90-91	90-91	...	...	...	89-92	89-92	89-92
23	92	92	92	...	...	...	unq	unq	unq
24	92	92	92	97	97	97	92	92	92
25	...	...	...	97	97	97	Closed		
26	...	...	...	97	97	97	92	92	92
27	92	92	92	Closed			...	...	...
28	92	92	92	97	97	97	...	...	...
29	93	93	93	...	...	...	92	92	92
30	94	94	94	...	...	...	88	88	88
31	94-95	94-95	94-95	...	...	...	88	88	88

CATTLE ON FEED

Number on Feed, Placements, Marketings and Other Disappearange
January 1, 1985-86...April 1, July 1 and October I, 1984-87
In 13 States, according to USDA Crop Reporting Board

JANUARY 1-	1984	1985	1986
On Feed, October 1	9,000,000	7,937,000	8,197,000
During Oct 1-Dec 31			
Placed on feed	7,592,000	7,365,000	6,726,000
Fed cattle marketed	5,522,000	5,224,000	5,376,000
Other disappearance	417,000	324,000	312,000
	1985	**1986**	**1987**
On feed, January 1	10,635,000	9,754,000	9,235,000
Kinds on feed, January 1			
Steers & Steer Calves	6,773,000	6,094,000	5,957,000
Heifers & Heifer Calves	3,831,000	3,607,000	3,242,000
Cows & other	49,000	53,000	36,000
Number on Feed, By weight groups-			
Steers & Steer Calves			
Less than 500 lbs	289,000	202,000	252,000
500-699 lbs	1,165,000	958,000	1,070,000
700-899 lbs	2,121,000	1,855,000	1,805,000
900-1099 lbs	2,418,000	2,222,000	2,123,000
1100 lbs. & over	780,000	857,000	707,000
Heifers & Heifer Calves			
Less than 500 lbs	167,000	145,000	132,000
500-699 lbs	1,068,000	777,000	753,000
700-899 lbs	1,534,000	1,459,000	1,327,000
900 lbs. & over	1,062,000	1,226,000	1,030,000

APRIL 1-	1984	1985	1986
On feed, January 1	9,908,000	10,653,000	9,694,000
During Jan 1 - Mar 31*			
Placed on feed	5,511,000	5,315,000	5,260,000
Fed cattle marketed	5,714,000	5,907,000	5,723,000
Other disappearance	365,000	373,000	316,000
On feed April 1	9,340,000	9,688,000	8,915,000
Kinds on feed, April 1			
Steers & Steer Calves	5,961,000	5,961,000	5,581,000
Heifers & Heifer Calves	3,342,000	3,684,000	3,291,000
Cows & other	37,000	43,000	43,000
Number on feed by weights groups-			
Steers & Steer Calves			
Less than 500 lbs	183,000	169,000	129,000
500-699 lbs	1,020,000	851,000	755,000
700-899 lbs	2,038,000	2,043,000	2,024,000
900-1099 lbs	2,070,000	2,081,000	1,896,000
1100 lbs. & over	650,000	847,000	777,000
Heifers & Heifer Calves			
Less than 500 lbs	139,000	104,000	84,000
500-699 lbs	1,121,000	1,200,000	811,000
700-899 lbs	1,357,000	1,524,000	1,478,000
900 lbs. & over	725,000	856,000	918,000

APRIL 1-	1984	1985	1986
On Feed, April 1	9,340,000	9,688,000	8,915,000
During Apr 1-June 30			
Placed on Feed	5,562,000	5,206,000	5,181,000
Fed Cattle Markets	5,620,000	5,787,000	5,771,000
Other disappearance	582,000	437,000	375,000
On feed, July 1	8,700,000	8,670,000	7,950,000
Steers & Steer Calves	5,495,000	5,254,000	4,910,000
Heifers & Heifer Calves	3,173,000	3,384,000	3,009,000
Cows & other	32,000	32,000	31,000
Number on feed by weight groups-			
Steers & Steer Calves			
Less than 500 lbs	218,000	112,000	118,000
500-699 lbs	518,000	478,000	378,000
700-899 lbs	1,852,000	1,679,000	1,582,000
900-1099 lbs	2,350,000	2,230,000	2,140,000
1100 lbs. & over	557,000	755,000	692,000
Heifers & Heifer Calves			
Less than 500 lbs	81,000	70,000	37,000
500-699 lbs	635,000	618,000	541,000
700-899 lbs	1,559,000	1,666,000	1,479,000
900 lbs. & over	898,000	1,030,000	952,000

OCTOBER 1-	1984	1985	1986
On feed, July 1	8,700,000	8,670,000	7,950,000
During July 1 - Sep 30*			
Placed on feed	6,252,000	5,480,000	6,326,000
Fed Cattle marketed	5,684,000	5,696,000	5,846,000
Other disappearance	268,000	244,000	233,000
On feed October 1	9,000,000	7,937,000	8,197,000
Kinds on feed, October 1			
Steers & Steer Calves	5,607,000	4,905,000	5,184,000
Heifers & Heifer Calves	3,361,000	3,007,000	2,991,000
Cows & others	32,000	25,000	22,000
Number on feed by weight groups-			
Steers & Steer Calves			
Less than 500 lbs	271,000	166,000	179,000
500-699 lbs	665,000	559,000	584,000
700-899 lbs	1,896,000	1,596,000	1,830,000
900-1099 lbs	1,994,000	1,754,000	1,899,000
1100 lbs. & over	781,000	830,000	692,000
Heifers & Heifer Calves			
Less than 500 lbs	152,000	81,000	84,000
500-699 lbs	750,000	543,000	548,000
700-899 lbs	1,502,000	1,423,000	1,461,000
900 lbs. & over	957,000	960,000	898,000

*Includes cattle placed on feed after beginning of quarter and marketed before end of quarter. #Includes death losses, movement from feedlots to pastures and shipments to other feedlots for further feeding.

CATTLE & CALVES

Number on feed, placements, marketed & other disappearance, in 7 states, January 1, December 1, 1985-86

Year	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
ON FEED —												
1986 ...	7,861,000	7,624,000	7,262,000	7,263,000	7,077,000	7,076,000	6,523,000	6,321,000	6,404,000	6,811,000	7,546,000	7,826,000
1985 ...	8,635,000	8,184,000	7,891,000	7,826,000	7,506,000	7,450,000	7,057,000	6,404,000	6,155,000	6,461,000	7,562,000	7,892,000
PLACEMENTS —												
1986 ...	1,581,000	1,210,000	1,650,000	1,555,000	1,746,000	1,142,000	1,544,000	1,812,000	2,083,000	2,403,000	1,814,000	1,405,000
1985 ...	1,499,000	1,341,000	1,592,000	1,416,000	1,676,000	1,271,000	1,078,000	1,510,000	1,988,000	2,779,000	1,766,000	1,480,000
MARKETED —												
1986 ...	1,740,000	1,470,000	1,563,000	1,621,000	1,615,000	1,628,000	1,682,000	1,659,000	1,617,000	1,587,000	1,447,000	1,494,000
1985 ...	1,782,000	1,540,000	1,559,000	1,603,000	1,604,000	1,577,000	1,670,000	1,697,000	1,603,000	1,573,000	1,380,000	1,401,000
OTHER DISAPPEARANCE —												
1986 ...	77,000	102,000	86,000	120,000	132,000	67,000	64,000	70,000	59,000	81,000	87,000	104,000
1985 ...	118,000	94,000	98,000	133,000	128,000	87,000	61,000	62,000	79,000	85,000	76,000	111,000

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1986 54 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	7.10N	5.60	.984	....	1
3..	....	....	....	5.60N	4.90	.968	....	1
6..	....	....	....	4.90N	4.65	.971	....	1
7..	....	....	....	4.65N	4.92	.982	....	1
8..	....	....	....	4.92N	3.50	.934	....	1
9..	3.50	3.55B	3.50	3.50	3.95	.963	1	2
10..	....	....	....	3.95N	5.35	.994	....	2
13..	....	....	....	5.35N	4.55	.992	....	2
14..	....	....	....	4.55N	4.02	.988	....	2
15..	4.50	4.50	4.50	4.50	4.62	.996	1	3
16..	....	....	....	4.62N	3.77	.991	....	3
17..	3.50	3.50	3.50	3.50	3.77	.994	1	2
20..	....	....	....	3.77N	5.25	.999	....	2
21..	....	....	....	5.25N	4.50	.999	....	2
22..	....	....	....	4.50N	4.75	.999	....	2
23..	....	....	....	4.75N	6.00	1.000	....	2
24..	....	....	....	6.00N	6.22	1.000	....	2
27..	....	....	....	....	....	1.000	....	....

FEBRUARY 1986 56 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	5.17N	3.82	.915	....	155
3..	....	....	....	3.82N	3.10	.856	....	155
6..	....	3.15B	3.00A	3.00A	2.85	.852	....	155
7..	2.97	3.07B	2.97	2.97	3.07	.886	1	156
8..	....	....	2.30A	2.30A	2.00	.724	....	156
9..	2.00	2.05	1.95	2.05	2.30	.802	10	160
10..	3.25	3.25	3.25	3.25	3.50	.938	4	160
13..	3.70	3.70	3.70	3.70	2.70	.905	1	160
14..	....	....	....	2.70N	2.30	.865	....	160
15..	2.90	2.90	2.90	2.90	2.75	.935	1	160
16..	....	....	1.95A	1.95A	2.00	.862	....	160
17..	1.70	2.10	1.60	2.10	1.97	.881	3	160
20..	....	2.55B	1.95A	2.55B	3.30	.997	2	160
21..	....	3.50B	3.15A	3.30N	2.55	.994	2	161
22..	....	....	....	2.55N	2.77	.999	....	158
23..	....	3.65B	....	3.65B	4.00	1.000	....	152
24..	....	....	....	4.00N	4.22	1.000	....	10
27..	....	....	....	....	....	.999	....	....
30..	....	....	....	....	6.22	.962	....	....

FEBRUARY 1986 58 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.67	2.67	2.67	2.67	2.32	.733	20	309
3..	1.90	1.90	1.40	1.70	1.70	.616	52	340
6..	1.95	1.95	1.35	1.40	1.45	.584	73	377
7..	1.65	1.65	1.45	1.60A	1.65	.638	32	394
8..	1.45	1.45	.80	.80	.85	.387	259	581
9..	.85	1.30	.85	1.20	1.12	.476	434	851
10..	1.55	2.00	1.55	1.95	1.87	.726	52	853
13..	2.20	2.30	1.65	1.65	1.25	.599	30	846
14..	1.30	1.35	.75	1.00A	.95	.495	170	839
15..	1.05	1.42	.85	1.25A	1.25	.635	102	845
16..	.80	.85	.70	.75	.72	.438	112	745
17..	.65	.80	.52	.70	.60	.439	123	759
20..	.60	1.52	.60	1.50@.52	1.50	.860	124	732
21..	1.60	1.75	.80	.85	.85	.693	79	725
22..	.90	1.05	.80	.95	.95	.821	25	722
23..	1.65	2.10	1.50	2.05A	2.02	.999	254	630
24..	2.00@.05	2.30	1.85	2.30@.15	2.22	.999	71	514
27..	....	....	....	....	....	.998	...	....
30..	....	....	....	....	4.57	.581	....	....

FEBRUARY 1986 60 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.90	1.90	1.00	1.00	1.07	.459	289	733
3..	1.00	1.10	.60	.85	.85	.326	102	768
6..	.90	.90	.62	.62	.60	.277	103	791
7..	.70	.75	.60	.75	.67	.318	356	814
8..	.60	.60	.37	.37	.35	.127	564	1060
9..	.35	.50	.35	.42	.45	.173	342	1181
10..	.55	1.10	.55	.90	.90	.379	240	1169
13..	.90	1.05	.50	.50	.50	.218	581	1154
14..	.50	.50	.25	.45	.37	.137	243	1169
15..	.35	.52	.30	.47	.42	.214	307	1186
16..	.30	.30	.20	.22	.22	.086	158	1222
17..	.20	.20	.15	.15	.15	.075	161	1220
20..	.12	.47	.12	.45	.45	.266	174	1248

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1986 60 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.55	.55	.20	.22	.25	.071	220	1205
22..	.20	.25	.10	.15B	.12	.068	299	1257
23..	.30	.60	.27	.42	.42	.501	302	1178
24..	.35@.30	.57	.30	.50	.50	.648	1161	805
27..	....	....	....	....	....	.684	....	....
28..	....	....	....	....	....	.436	....	....

FEBRUARY 1986 62 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.10	1.10	.45	.47	.52	.210	440	2802
3..	.40	.50	.27	.37A	.35	.121	371	2751
6..	.45	.45	.25	.25	.27	.085	174	2752
7..	.30	.35	.27	.30@.27	.27	.101	347	2730
8..	.25	.25	.12	.15	.10	.024	566	2673
9..	.15	.17	.12	.17	.15	.036	85	2712
10..	.30	.40	.30	.30	.30	.117	43	2710
13..	.40	.45	.20	.22	.20	.038	116	2739
14..	.17	.17	.10	.15A	.12	.016	130	2775
15..	.15	.15	.10	.12	.12	.029	264	2847
16..	.07	.07	.05	.07	.07	.005	70	2848
17..	.07	.07	.02	.02	.05	.003	40	2824
20..	.02	.10	.02	.07	.07	.011	385	2932
21..	.05	.07B	.02	.02	.05	.000	•17	2933
22..	.05	.05	.02	.02	....	.000	50	2951
23..	.02	.02	.02	.02	.02	.000	114	2929
24..	.02	.02	CAB	.02	....	.001	540	....
30..	....	....	....	....	2.00	.002	....	....

FEBRUARY 1986 64 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.40	.40	.20	.20	.22	.068	194	2540
3..	.20	.25	.15	.17	.15	.031	581	2249
6..	.12	.17	.12	.12	.12	.017	224	2245
7..	.15	.15	.12	.15	.12	.020	323	2066
8..	.10	.10	.02	.02	.05	.002	222	2043
9..	.07	.10	.07	.07A	.07	.004	25	2055
10..	.12	.15	.12	.15	.12	.020	24	2033
13..	.15	.20	.07	.07	.07	.003	134	2013
14..	.05@.02	.05	.02	.05	.05	.000	55	1987
15..	.07	.07	.05	.05	.05	.001	56	1980
16..	....	....	....	.05N	.02	.000	3	1970
17..	CAB	.02	CAB	CAB	CAB	.000	4	1972
20..	.02	.02	CAB	CAB	.02	.000	3	1971
21..	....	....	....	.02N	....	.000	2	1965
22..	.02	.02	.02	.02	....	.000	7	1962
23..	CAB	CAB	CAB	CAB	CAB	.000	3	1962
24..	CAB	CAB	CAB	CAB	CAB	.000	15	....
30..	....	....	....	....	1.20	.000	....	....

FEBRUARY 1986 66 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.20	.20	.10	.10	.10	.015	115	1753
3..	.10	.10	.07	.07	.07	.005	24	1726
6..	.05	.07	.05	.05	.05	.002	20	1721
7..	.10	.10	.05	.05	.05	.002	367	1476
8..	.05	.05	.05	.05	.02	.000	6	1475
9..	.05	.05	.05	.05	.05	.000	17	1480
10..	....	....	....	.05N	.07	.002	1	1476
13..	.05	.05	.05	.05	.02	.000	....	1476
14..	.02	.02	.02	.02	....	.000	6	1474
15..	.02	.02	.02	.02	....	.000	2	1470
16..	CAB	CAB	CAB	CAB	CAB	.000	10	1479
17..	.02	.02	CAB	CAB	CAB	.000	14	1483
20..	CAB	CAB	CAB	CAB	CAB	.000	10	1493
21..	CAB	CAB	CAB	CAB	CAB	.000	5	1458
22..	CAB	CAB	CAB	CAB	CAB	.000	10	1443
23..	.02	.02	CAB	CAB	CAB	.000	16	1447

FEBRUARY 1986 68 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	.05A	.05A	.05	.002	....	2092
3..	....	....	....	.05N	.05	.000	....	2091
6..	....	....	....	.05N	.02	.000	....	2091
7..	.02	.02	.02	.02	.02	.000	2	2089
8..	CAB	CAB	CAB	CAB	CAB	.000	....	2089
9..	CAB	CAB	CAB	CAB	CAB	.000	5	2086

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1986 68 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.02	.02	.02	.02	....	.000	10	2076
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2074
14..	.02	.02	.02	.02	....	.000	7	2070
15..	CAB	CAB	CAB	CAB	CAB	.000	....	2070
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2070
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2070
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2070
21..	CAB	CAB	CAB	CAB	CAB	.000	1	2070
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2069
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2069

FEBRUARY 1986 70 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.000	....	635
3..	....	....	....	.02N	.02	.000	....	635
6..	....	....	....	.02N	....	.000	....	635
7..	CAB	CAB	CAB	CAB	CAB	.000	....	635
8..	CAB	CAB	CAB	CAB	CAB	.000	2	633
9..	CAB	CAB	CAB	CAB	CAB	.000	20	613
10..	CAB	CAB	CAB	CAB	CAB	.000	....	613
13..	CAB	CAB	CAB	CAB	CAB	.000	....	613
14..	CAB	CAB	CAB	CAB	CAB	.000	....	613
15..	CAB	CAB	CAB	CAB	CAB	.000	....	613
16..	CAB	CAB	CAB	CAB	CAB	.000	....	613
17..	CAB	CAB	CAB	CAB	CAB	.000	....	613
20..	CAB	CAB	CAB	CAB	CAB	.000	....	613
21..	CAB	CAB	CAB	CAB	CAB	.000	....	613
22..	CAB	CAB	CAB	CAB	CAB	.000	....	613
23..	CAB	CAB	CAB	CAB	CAB	.000	....	613
24..	CAB	CAB	CAB	CAB	CAB	.000	1	....

APRIL 1986 56 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	5.75N	4.55	.792	....	9
3..	....	....	....	4.55N	4.45	.781	....	9
6..	....	....	....	4.45N	4.50	.789	....	9
7..	....	....	....	4.50N	5.05	.830	....	9
8..	....	....	....	5.05N	4.12	.758	....	9
9..	....	....	....	4.12N	4.60	.792	....	9
10..	....	4.80B	....	4.80B	5.70	.861	....	9
13..	....	....	5.50A	5.50A	4.92	.819	....	9
14..	....	....	....	4.92N	4.95	.822	....	9
15..	....	....	....	4.95N	5.60	.862	....	9
16..	....	....	....	5.60N	5.07	.833	....	9
17..	....	....	....	5.07N	5.05	.834	....	9
20..	....	....	....	5.05N	6.17	.903	....	9
21..	....	....	....	6.17N	5.55	.878	....	9
22..	....	5.75B	....	5.75B	5.90	.894	....	9
23..	....	....	....	5.90N	6.82	.932	....	9
24..	....	....	....	6.82N	6.87	.936	....	9
27..	....	....	....	6.87N	7.55	.958	....	9
28..	....	....	....	7.55N	7.30	.954	....	9
29..	....	....	....	7.30N	6.92	.948	....	9
30..	....	....	....	6.92N	6.22	.929	....	9
31..	....	....	....	6.62N	6.15	.929	....	9

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	6.15N	6.05	.932	....	9
4..	....	....	....	6.05N	4.75	.875	....	9
5..	....	....	....	4.75N	5.25	.875	....	9
6..	....	....	....	5.25N	4.95	.903	....	9
7..	....	....	....	4.95N	5.72	.930	....	9
10..	....	....	....	5.72N	5.40	.926	....	9
11..	....	....	4.20A	4.20A	4.05	.855	....	9
12..	3.90	3.90	3.90	3.90	4.07	.850	1	9
13..	....	....	....	4.07N	3.57	.813	....	9
14..	....	....	....	3.57N	3.85	.840	....	9
17..	Exchange Closed; President's Day							
18..	2.75	2.85	2.75	2.80	2.65	.722	110	98
19..	2.90	3.85	2.90	3.80	3.37	.819	101	104
20..	....	3.80B	....	3.80B	3.85	.863	9	104
21..	....	....	....	3.85N	5.05	.940	....	104
24..	....	....	....	5.05N	5.07	.955	....	104
25..	5.85	5.85	5.85	5.85	6.50	.987	19	101
26..	....	....	....	6.50N	6.32	.987	....	101
27..	....	....	..	6.32N	5.47	.975	....	101
28..	....	....	....	5.47N	5.45	.929	....	101

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 56 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.45A	4.45A	4.40	.898	....	101
4..	....	....	....	4.40N	4.95	.928	....	101
5..	....	....	....	....	....	.930	....	101
6..	....	....	....	4.95N	4.45	.924	....	101
7..	....	....	....	4.45N	3.62	.881	....	101
10..	....	....	....	3.62N	4.25	.940	....	101
11..	....	....	2.90A	2.90A	2.62	.856	....	101
12..	....	....	2.30A	2.62N	2.72	.859	....	101
13..	....	2.75B	2.70A	2.70A	2.72	.879	....	101
14..	....	....	....	2.72N	2.87	.915	....	101
17..	2.02	2.02	2.02	2.02	1.95	.885	50	148
18..	1.30	1.40	1.30	1.40	1.42	.826	21	158
19..	....	1.60B	....	1.60B	1.77	.948	....	158
20..	....	2.20B	....	2.20B	2.20	.998	....	168
21..	2.60	2.95	2.55	2.95	2.82	.999	76	152
24..	....	....	....	....	....	.979	....	....

APRIL 1986 58 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	4.20N	3.20	.661	....	264
3..	....	....	....	3.20N	3.12	.646	....	264
6..	...	3.20B	....	3.20B	3.15	.653	....	264
7..	....	3.45B	....	3.45B	3.62	.706	....	264
8..	....	....	3.40A	3.40A	2.82	.612	....	264
9..	3.05	3.35	3.05	3.35	3.20	.654	3	267
10..	4.15	4.15	4.15	4.15	4.22	.747	226	171
13..	4.30	4.30	3.65A	3.65A	3.62	.685	1	170
14..	3.50	3.50	3.50	3.50	3.65	.688	2	170
15..	4.00	4.05B	3.80A	4.05B	4.15	.743	1	170
16..	3.70	3.80	3.70	3.80	3.72	.701	2	170
17..	....	3.80B	3.40A	3.80B	3.65	.700	....	170
20..	....	4.50B	....	4.50B	4.60	.801	....	170
21..	4.65	4.70B	4.35	4.35	4.10	.760	2	170
22..	....	4.20B	....	4.20B	4.37	.785	....	170
23..	5.35	5.40	5.35	5.40	5.20	.847	2	169
24..	5.27	5.27	5.00A	5.27	5.25	.854	....	169
27..	6.25	6.25	6.05	6.05	5.85	.893	34	169
28..	....	....	5.65A	5.65A	5.52	.885	....	169
29..	5.05	5.05	5.05	5.05	5.20	.872	2	169
30..	....	....	....	5.20N	4.57	.834	....	169
31..	....	....	4.50A	4.50A	4.45	.833	....	169

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	4.90B	....	4.45N	4.32	.835	....	169
4..	3.50	3.50	3.50	3.50	3.20	.735	44	150
5..	3.40	3.40	3.40	3.40	3.65	.735	3	142
6..	....	....	3.50A	3.50A	3.45	.780	....	142
7..	....	....	....	3.45N	4.10	.825	....	142
10..	....	4.20B	4.05A	4.05A	3.80	.811	....	142
11..	2.70	2.70	2.70	2.70	2.67	.687	1	142
12..	2.55	2.70	2.50A	2.55A	2.65	.676	21	153
13..	2.50	2.60	2.25	2.35	2.30	.618	110	220
14..	2.35	2.60	2.25	2.55	2.52	.655	89	296
17..	Exchange Closed; President's Day							
18..	1.85	2.00	1.47	1.52@.55	1.47	.483	290	544
19..	1.50	2.70	1.50	2.30	2.12	.606	330	457
20..	2.25	2.75	2.25	2.50	2.50	.670	110	465
21..	2.80	3.45	2.80	3.45	3.45	.813	115	383
24..	....	....	....	3.45N	3.42	.840	16	381
25..	4.10	4.65B	3.92	4.65B	4.67	.935	34	360
26..	4.60	4.75B	4.40	4.55	4.52	.932	31	323
27..	4.35	4.35	3.90A	3.90A	3.70	.888	1	322
28..	4.00	4.10B	4.00	4.00	3.67	.821	7	314

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.70	2.80B	2.70	2.75	2.75	.752	1	315
4..	2.47	3.00	2.47	2.95	3.20	.803	20	303
5..	3.10	3.15B	3.00A	3.10	3.10	.801	....	303
6..	3.52	3.85B	2.90	2.90	2.75	.782	66	278
7..	2.45	2.60B	2.10	2.10	2.07	.692	12	275
10..	1.95	2.25	1.65	2.15B	2.47	.786	123	323
11..	1.40	1.55	1.35	1.35	1.35	.602	232	458
12..	1.20	1.35	1.05	1.30	1.27	.586	179	535
13..	1.30@.25	1.40	1.15	1.15	1.20	.600	256	711
14..	1.25	1.30	1.10	1.25	1.27	.648	50	753
17..	.95	.95	.50	.55	.55	.453	498	545
18..	.40	.40	.22	.25	.25	.274	214	561
19..	.30	.40	.25	.35	.35	.392	230	558
20..	.50@.55	.62B	.40	.50@.55	.50	.594	360	706
21..	.70	1.00	.60	.85@.90	.87	.864	281	633
24..	....	....	....	....	....	.541	....	....

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 60 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	3.00	3.00	2.10A	2.10A	2.15	.511	141	1293
3..	2.10	2.10	1.85	2.10	2.07	.494	239	1479
6..	2.15	2.50	2.15	2.20A	2.10	.499	72	1534
7..	2.40	2.45	2.35A	2.37	2.45	.557	111	1435
8..	2.12	2.25	1.80	1.80	1.87	.453	133	1549
9..	2.00	2.40B	1.95	2.35	2.30	.496	28	1562
10..	2.90	3.10B	2.90	3.00	3.00	.602	35	1591
13..	3.20	3.20	2.60A	2.60A	2.47	.526	115	1681
14..	2.47	2.55	2.32	2.45	2.50	.528	136	1591
15..	2.50	3.05	2.50	3.00	2.92	.591	233	1522
16..	2.70	2.70	2.60A	2.65	2.60	.540	11	1523
17..	2.40@.45	2.75B	2.30	2.75B	2.55	.538	3	1526
20..	....	3.30B	....	3.30B	3.35	.657	146	1380
21..	3.35	3.35	3.00A	3.00A	2.87	.604	9	1379
22..	3.00	3.00	2.95	2.95	3.10	.633	47	1339
23..	3.50	3.85	3.50	3.70	3.80	.717	5	1337
24..	3.75	3.80	3.65A	3.75	3.82	.726	14	1341
27..	4.60	4.60	4.15	4.15	4.30	.781	39	1340
28..	4.15	4.15	3.95	3.95	4.02	.766	5	1336
29..	3.60	3.80	3.55A	3.60	3.70	.745	10	1339
30..	3.65	3.65	2.95	2.95	3.12	.687	18	1330
31..	3.05	3.05	3.00A	3.05	3.00	.685	11	1340

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	3.25B	2.90A	2.90A	2.90	.681	....	1342
4..	2.20	2.30	2.00	2.00	1.95	.547	36	1365
5..	2.15	2.20	1.80	2.20	2.32	.547	124	1455
6..	2.35	2.35	2.10	2.30	2.15	.602	21	1463
7..	2.50	2.75	2.50	2.70	2.70	.658	242	1407
10..	2.85	2.85	2.50A	2.50A	2.40	.631	29	1379
11..	1.90	1.90	1.55	1.55	1.55	.474	249	1572
12..	1.55	1.70	1.35	1.60A	1.55	.459	133	1613
13..	1.50	1.65	1.30	1.40	1.35	.395	502	1540
14..	1.40	1.57	1.25	1.42	1.47	.429	455	1787
17..	Exchange Closed; President's Day							
18..	1.25	1.25	.80	.85@.82	.85	.256	389	1810
19..	.90	1.65	.80	1.25	1.20	.362	235	1794
20..	1.35	1.70	1.35	1.50@.45	1.50	.423	354	1853
21..	1.65	2.30	1.60	2.25@.30	2.10	.597	633	1869
24..	2.12	2.25	1.90	2.05	2.10	.624	258	1761
25..	2.30	3.10	2.30	3.05	3.10	.794	587	1641
26..	2.90	3.20B	2.85	2.85	2.97	.784	121	1556
27..	2.80	2.80	2.25	2.25	2.30	.688	77	1538
28..	2.15	2.80	2.15	2.20A	2.27	.650	82	1558

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.80@.70	1.80	1.35	1.50	1.47	.542	620	1661
4..	1.30@.25	2.20	1.20	1.85@.80	1.82	.604	827	1549
5..	1.90	2.00	1.35	1.70	1.70	.593	239	1525
6..	2.15@.20	2.45	1.35A	1.40	1.45	.559	310	1581
7..	1.37	1.45	.85	.85@.90	.92	.439	665	1243
10..	.95	1.15	.67	1.15	1.20	.523	537	1213
11..	.85	.90	.55	.55	.55	.300	492	1331
12..	.50	.65	.42	.55@.57	.50	.271	571	1491
13..	.50	.55	.40	.42	.42	.263	178	1464
14..	.40	.45	.32	.40	.40	.281	295	1567
17..	.25@.22	.25	.10	.10@.12B	.12	.081	360	1506
18..	.10	.10	.02	.02	.02	.018	164	1507
19..	.02	.02	.02	.02	.02	.017	149	1379
20..	.02	.05	.02	.02	.02	.008	212	1360
21..	.02	.02	.03	.02	....	.063	203	....

APRIL 1986 62 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.15	2.15	1.30	1.45	1.32	.365	60	1720
3..	1.40	1.45	1.20	1.45	1.30	.348	166	1805
6..	1.35	1.50	1.32	1.35	1.30	.350	165	1889
7..	1.60	1.60	1.45	1.55	1.57	.404	79	1843
8..	1.50	1.50	1.10	1.20	1.15	.306	46	1870
9..	1.40	1.50	1.30	1.50	1.47	.344	33	1873
10..	2.05	2.20	1.90	2.10	2.05	.446	36	1885
13..	2.15	2.20	1.60	1.65	1.62	.368	114	1828
14..	1.65	1.75	1.45A	1.70	1.62	.368	142	1759
15..	1.85	2.05	1.70A	2.00	1.97	.429	63	1746
16..	1.75	1.77	1.67	1.70	1.75	.378	73	1775
17..	1.45	1.75	1.45	1.70	1.67	.375	13	1781
20..	1.65	2.30	1.65	2.20	2.25	.492	43	1791
21..	2.22	2.35	1.95	1.95	1.92	.434	322	1761
22..	1.95	2.10	1.92	2.05B	2.10	.463	197	1861
23..	2.50	2.75	2.45	2.55	2.65	.555	216	1888
24..	2.55	2.70	2.50	2.70@.65	2.65	.564	202	1827

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 62 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	3.15	3.25	2.90	2.95	2.95	.626	51	1825
28..	2.90	3.00	2.80	2.85	2.75	.608	41	1829
29..	2.50@.40	2.55	2.25	2.45	2.45	.578	98	1827
30..	2.50	2.50	1.90	2.00	2.00	.509	142	1822
31..	1.90	2.05	1.75	1.85	1.85	.504	125	1832

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.15	2.15	1.70	1.75	1.77	.494	131	1891
4..	1.65	1.65	1.05	1.20	1.12	.355	515	1929
5..	1.17	1.45	1.05	1.40@.45	1.37	.355	322	2059
6..	1.40	1.40	1.20	1.30	1.25	.405	200	2090
7..	1.25	1.62	1.25	1.60	1.62	.460	526	2114
10..	1.62	1.75	1.35	1.40	1.40	.424	304	2109
11..	1.35	1.35	.85	.87	.87	.274	626	2467
12..	.87	.95	.75	.85A	.85	.260	394	2530
13..	.85	.95	.75	.80	.80	.207	415	2695
14..	.85	.87	.75	.80@.75	.80	.231	246	2615
17..	Exchange Closed; President's Day							
18..	.70@.60	.70	.45	.45	.45	.106	481	2596
19..	.50	.85	.47	.70	.70	.170	138	2600
20..	.75	1.00	.75	.85	.85	.210	386	2384
21..	.95@1.00	1.25	.90	1.15	1.20	.353	579	2465
24..	1.15	1.25	1.05	1.12	1.15	.365	380	2586
25..	1.25	1.90	1.25	1.90	1.90	.558	686	2783
26..	1.75@.80	1.90	1,60	1.60	1.70	.539	533	2606
27..	1.65	1.65	1.20	1.20@.25	1.22	.416	482	2631
28..	1.30@.25	1.60	1.00	1.10	1.20	.449	494	2641

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.85	.90	.62	.65@.67	.67	.327	651	2537
4..	.62	1.20	.55	.85	.85	.380	389	2682
5..	.85@.87	.95	.67	.75	.75	.362	178	2765
6..	.92	1.20	.65	.65	.62	.322	443	2711
7..	.55	.65	.35	.40@.35	.37	.216	538	2952
10..	.35@.37	.40	.27	.40B	.42	.256	632	2890
11..	.32	.32	.15	.17@.15	.17	.100	279	2828
12..	.17	.22	.15	.17	.17	.079	194	2866
13..	.20	.20	.10	.12@.10	.10	.067	116	2893
14..	.15	.15	.10	.12	.10	.066	107	2874
17..	.05	.05	.02	.02	.02	.004	169	2890
18..	....	....	....	.02N	....	.000	10	2886
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2877
20..	.02	.02	CAB	CAB	CAB	.000	92	2902
21..	CAB	CAB	CAB	CAB	CAB	.000	7	....

APRIL 1986 64 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.25	1.25	.75	.82	.80	.240	53	1367
3..	.75	.85	.72	.75	.75	.225	622	1454
6..	.80	.90	.80	.80	.77	.224	29	1422
7..	.90	.95	.85	.90	.95	.269	34	1454
8..	.90	.92	.65	.70	.87	.188	65	1469
9..	.85	.97	.85	.95	.90	.218	73	1466
10..	1.25	1.40	1.20	1.35	1.32	.303	53	1471
13..	1.40	1.50	1.15	1.15	1.02	.233	67	1485
14..	1.05	1.25	.90	1.15	1.02	.233	153	1507
15..	1.15	1.40	1.15	1.30	1.30	.282	104	1533
16..	1.20	1.20	1.02	1.05	1.05	.239	227	1680
17..	.95	1.10	.85	1.00	1.05	.235	132	1743
20..	1.25	1.55	1.25	1.45	1.45	.333	125	1746
21..	1.45	1.50	1.15	1.30	1.22	.281	156	1820
22..	1.25	1.35	1.15	1.30B	1.35	.305	76	1868
23..	1.60	1.75	1.50	1.70	1.77	.388	154	1867
24..	1.70	1.77	1.60	1.75	1.75	.395	133	1847
27..	2.25@.20	2.25	1.85	1.95	1.95	.453	281	1924
28..	1.80	2.00	1.72	1.72	1.75	.433	82	1889
29..	1.50	1.60	1.40	1.50	1.52	.402	276	1711
30..	1.47	1.50	1.20	1.20	1.20	.334	69	1701
31..	1.15@.10	1.17	.95	1.05	1.07	.328	574	2007

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.20	1.27	.85	.90	.95	.313	170	2145
4..	.95	.95	.55	.65	.60	.198	321	1988
5..	.70	.75	.55	.75	.75	.198	451	1917
6..	.75	.80	.70	.75	.67	.235	107	1905
7..	.80	.97	.72	.97	.95	.276	143	1976
10..	.92@.90	1.00	.80	.80	.77	.241	168	2020
11..	.70	.70	.45	.45	.45	.131	477	2062
12..	.42	.52	.40	.45	.45	.121	388	2072
13..	.45	.50	.40	.40	.40	.088	250	2171

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 64 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	.45	.47	.42	.42	.40	.101	194	2043
17..	Exchange Closed; President's Day							
18..	.32	.32	.20	.20	.20	.034	110	2039
19..	.22	.40	.20	.30A	.30	.062	97	2035
20..	.40	.50	.40	.42	.42	.081	493	2039
21..	.45	.62	.45	.62	.60	.163	260	1999
24..	.60	.62	.55	.55	.55	.163	121	2040
25..	.60	1.00	.60	.97B	.97	.307	393	2051
26..	.85	1.00	.82	.85	.87	.285	410	2016
27..	.80	.80	.60	.60	.60	.186	267	1943
28..	.55	.77	.50	.50	.55	.265	87	1943

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.37	.40	.25	.30	.27	.162	256	1836
4..	.27	.40	.25	.35	.32	.196	55	1832
5..	.30	.40	.30	.30	.30	.177	47	1840
6..	.45	.60	.25A	.25A	.25	.146	373	1991
7..	.20	.25	.12	.15	.12	.081	88	1972
10..	.12@.15	.15	.10	.12	.12	.089	397	1684
11..	.10	.12	.05	.05	.05	.022	211	1717
12..	.05	.05	.05	.05	.05	.014	42	1725
13..	.05	.05	.02	.02	.05	.010	1	1698
14..	.05	.05	.02	.02	.02	.008	111	1661
17..	.02	.02	.02	.02	....	.000	7	1653
18..	.02	.02	.02	.02	....	.000	1	1652
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1654
20..	CAB	CAB	CAB	CAB	CAB	.000	9	1645

APRIL 1986 66 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.65	.70	.42	.47	.45	.145	35	887
3..	.50	.50	.40	.40	.42	.134	111	837
6..	.45	.57	.45	.57	.42	.132	65	786
7..	.50	.50	.45	.45	.52	.164	5	782
8..	.40	.45	.35	.35	.40	.106	23	784
9..	.50	.55	.50	.55	.55	.126	21	779
10..	.75	.90	.75	.85	.82	.187	34	790
13..	.90	.90	.80	.80A	.62	.134	10	773
14..	.75	.75	.55	.60	.62	.133	97	802
15..	.80	.85	.70A	.80	.80	.169	39	810
16..	.65	.67	.60	.60	.65	.136	295	985
17..	.55	.70	.52	.57	.62	.133	39	1000
20..	.80	.85B	.70	.85B	.90	.203	66	1050
21..	.85	.95B	.85	.85	.75	.162	2	1051
22..	.80	.80	.72	.77	.82	.179	92	1081
23..	.92	1.10	.92	1.05A	1.12	.244	291	1304
24..	1.00	1.12	1.00	1.12@.10A	1.10	.248	72	1330
27..	1.45	1.45	1.20	1.20	1.25	.294	158	1266
28..	1.10	1.20	1.00	1.05B	1.07	.275	56	1262
29..	.95	.95	.80	.92	.90	.247	33	1270
30..	.87	.87	.55	.62	.65	.193	59	1284
31..	.65	.65	.55	.55	.57	.187	124	1300

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.65	.67	.50	.52	.50	.173	84	1322
4..	.45	.45	.30	.30	.27	.095	230	1268
5..	.30	.37	.27	.37	.37	.095	113	1278
6..	.35	.35	.30	.32	.32	.117	76	1280
7..	.35	.47B	.35	.47B	.50	.142	16	1283
10..	.45	.45	.42	.42	.40	.115	16	1292
11..	.30	.30	.20	.20	.20	.052	208	1314
12..	.25	.25	.20	.20	.15	.046	176	1406
13..	.20	.20	.17	.20	.17	.031	42	1384
14..	.20	.20	.20	.20	.17	.036	6	1381
17..	Exchange Closed; President's Day							
18..	.15	.15	.10	.10	.10	.008	226	1372
19..	.10	.20	.10	.17	.15	.017	107	1226
20..	.17	.20	.17	.17	.17	.024	26	1240
21..	.22	.30	.20	.25	.27	.058	13	1216
24..	....	....	.25A	.25A	.25	.064	....	1216
25..	.25	.50	.25	.50	.50	.128	286	1207
26..	.50	.50	.40	.45	.42	.112	399	1414
27..	.30	.30	.25	.25	.25	.060	7	1409
28..	.20	.32B	.20	.27A	.22	.133	6	1408

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.17	.17	.10	.10	.10	.065	13	1406
4..	.12	.15	.12	.15	.12	.082	6	1402
5..	.12	.12	.10	.10	.10	.069	41	1409
6..	.12	.12	.10	.10	.07	.052	12	1409
7..	.10	.10	.05	.05	.05	.023	13	1406

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1986 66 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.05	.07	.05	.07	.05	.022	21	1402
11..	.02	.02	.02	.02	.02	.003	52	1452
12..	.02	.02	.02	.02	.02	.001	2	1452
13..	.02	.02	.02	.02	.02	.000	1	1450
14..	CAB	CAB	CAB	CAB	CAB	.000	2	1448
17..	.02	.02	.02	.02	....	.000	4	1446
18..	.02	.02	.02	.02	....	.000	3	1446
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1446
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1446
21..	CAB	CAB	CAB	CAB	CAB	.000	1	....

APRIL 1986 68 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.35	.35	.35	.35	.25	.081	3	1375
3..	.22	.22	.22	.22	.22	.073	5	1375
6..	....	....	....	.22N	.22	.071	....	1375
7..	....	....	....	.22N	.27	.092	....	1375
8..	....	....	....	.27N	.22	.054	....	1375
9..	....	....	....	.22N	.30	.066	....	1375
10..	.45	.45	.45	.45	.50	.106	12	1377
13..	.50	.55	.50	.55	.35	.070	4	1380
14..	.35	.40	.35	.40B	.40	.069	16	1396
15..	.50	.50	.50	.50	.50	.091	....	1396
16..	.50	.50	.40	.40	.40	.070	4	1397
17..	.42	.42	.40A	.40A	.35	.068	1	1396
20..	.45	.45	.35	.45	.55	.111	14	1406
21..	.55	.55	.50	.50	.45	.084	13	1417
22..	.40	.45	.40	.45	.50	.095	6	1423
23..	.60	.65	.60	.65	.65	.137	119	1524
24..	.60@.65	.70	.57	.70	.67	.140	99	1545
27..	.80	.95	.72	.72	.75	.170	94	1581
28..	.72	.72	.60	.60	.62	.155	20	1593
29..	.50	.50	.45	.50	.50	.135	60	1625
30..	.45	.45	.40	.40	.35	.096	15	1622
31..	.30	.35	.30	.30	.30	.094	22	1630

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.27	.27	.27	.27	.22	.083	15	1637
4..	.17	.20	.15	.15	.15	.039	128	1521
5..	....	....	....	.15N	.17	.039	1	1521
6..	.17	.17	.17	.17	.15	.050	1	1519
7..	....	....	....	.15N	.22	.062	....	1519
10..	.20	.20	.20	.20	.17	.046	1	1519
11..	.10	.10	.07	.10	.10	.017	113	1468
12..	.10	.10	.10	.10	.07	.014	50	1476
13..	.10	.10	.10	.10	.07	.009	3	1430
14..	.10	.10	.10	.10	.07	.010	3	1428
17..	Exchange Closed; President's Day							
18..	.07	.07	.07	.07	.05	.001	....	1428
19..	.07	.07	.07	.07	.07	.004	44	1384
20..	....	....	....	.07N	.07	.005	1	1385
21..	.10	.15	.10	.15	.15	.016	3	1383
24..	....	....	....	.15N	.15	.013	1	1383
25..	.20	.20	.20	.20	.20	.040	5	1379
26..	....	....	....	.20N	.17	.033	....	1379
27..	.17	.17	.15A	.15A	.12	.014	2	1379
28..	.17	.17	.17	.17	.10	.057	....	1379

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.05	.07	.05	.07	.05	.022	8	1371
4..	.05	.05	.05	.05	.05	.028	9	1362
5..	.05	.05	.05	.05	.05	.022	9	1353
6..	....	....	....	.05N	.02	.014	....	1353
7..	....	....	....	.02N	.02	.005	....	1353
10..	.02	.02	.02	.02	.02	.003	5	1348
11..	....	....	....	.02N	....	.000	....	1348
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1348
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1348
14..	.02	.02	.02	.02	....	.000	2	1347
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1347
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1347
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1347
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1347

APRIL 1986 70 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.22N	.12	.042	....	17
3..	....	....	....	.12N	.12	.037	....	17
6..	....	....	....	.12N	.12	.035	....	17

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
APRIL 1986 70 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.15	.15	.15	.15	.15	.047	2	19
8..	....	....	....	.15N	.12	.025	....	19
9..	....	.15B	....	.15B	.15	.032	....	19
10..	....	....	....	.15N	.20	.055	....	19
13..	....	....	....	.20N	.20	.033	....	19
14..	....	....	....	.20N	.20	.033	....	19
15..	....	....	....	.20N	.25	.045	....	19
16..	....	....	....	.25N	.22	.033	....	19
17..	.20	.20	.20	.20	.17	.031	5	24
20..	....	....	....	.17N	.30	.055	....	24
21..	....	....	....	.30N	.25	.039	....	24
22..	....	....	....	.25N	.27	.045	....	24
23..	....	.30B	....	.30B	.40	.069	....	24
24..	.30	.35	.30	.35	.40	.070	3	24
27..	.45	.45	.45	.45	.37	.087	27	41
28..	.37	.37	.37	.37	.35	.078	4	45
29..	....	....	....	.35N	.27	.065	....	45
30..	.20	.20	.20	.20	.20	.044	1	45
31..	....	....	....	.20N	.17	.041	....	45

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.17N	.10	.034	....	45
4..	.07	.07	.07	.07	.07	.014	4	46
5..	....	....	....	.07N	.07	.014	....	46
6..	....	....	....	.07N	.07	.018	....	46
7..	....	....	....	.07N	.10	.023	....	46
10..	....	....	....	.10N	.10	.015	....	46
11..	.10	.10	.07	.07	.05	.004	5	46
12..	....	....	....	05N	.05	.004	....	46
13..	....	....	....	.05N	.05	.002	....	46
14..	....	....	....	.05N	.05	.002	....	46
17..	Exchange Closed; President's Day							
18..	.02	.02	.02	.02	.02	.000	20	46
19..	....	....	....	.02N	.05	.000	....	46
20..	....	....	....	.05N	.05	.001	....	46
21..	.07	.10	.07	.10	.07	.003	4	46
24..	....	....	....	.07N	.07	.002	....	46
25..	....	....	....	.07N	.10	.009	....	46
26..	....	....	....	.10N	.07	.007	....	46
27..	....	....	....	.07N	.05	.002	....	46
28..	....	....	....	.05N	.05	.021	....	46

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.05N	.02	.008	....	46
4..	....	....	....	.02N	.02	.007	....	46
5..	....	....	....	.02N	.02	.005	....	46
6..	....	....	....	.02N	....	.003	....	46
7..	CAB	CAB	CAB	CAB	CAB	.000	....	46
10..	CAB	CAB	CAB	CAB	CAB	.000	....	46
11..	CAB	CAB	CAB	CAB	CAB	.000	....	46
12..	CAB	CAB	CAB	CAB	CAB	.000	....	46
13..	CAB	CAB	CAB	CAB	CAB	.000	....	46
14..	CAB	CAB	CAB	CAB	CAB	.000	....	46
17..	CAB	CAB	CAB	CAB	CAB	.000	....	46
18..	CAB	CAB	CAB	CAB	CAB	.000	....	46
19..	CAB	CAB	CAB	CAB	CAB	.000	....	46
20..	CAB	CAB	CAB	CAB	CAB	.000	....	46

JUNE 1986 50 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	6.15	6.60	6.15	6.60	5.85	.907	1	1
21..	....	....	5.50A	5.85N	4.90	.868	....	1
22..	....	5.00B	4.60A	5.00B	5.30	.890	....	1
23..	....	5.35B	....	5.30N	4.15	.821	....	1
24..	4.05	4.40B	4.05	4.40B	4.77	.863	2	3
25..	....	....	4.35A	4.35A	4.55	.850	1	4
28..	....	4.65B	....	4.65B	4.57	.867	....	4
29..	....	5.70B	....	5.70B	6.25	.932	....	4
30..	....	6.40B	....	6.40B	7.67	.969	....	4

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.40	7.40	6.85A	6.95A	6.65	.958	2	4
2..	....	....	6.45A	6.65N	6.25	.952	....	4
5..	....	7.45B	6.10A	7.45B	7.00	.978	1	4
6..	....	7.30B	6.75A	6.75A	6.60	.976	....	4
7..	....	6.90B	6.50A	6.90B	7.62	.991	....	4
8..	....	8.30B	....	8.30B	8.37	.996	....	4
9..	8.80	8.80	8.75A	8.80	8.72	.998	1	3
12..	....	....	8.60A	8.60A	8.50	.999	....	3
13..	....	8.80B	....	8.80B	8.65	.999	....	3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
JUNE 1986 50 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	8.40A	8.40A	8.55	.999	....	3
15..	....	8.60B	8.40A	8.40A	7.85	.999	....	2
16..	....	....	6.30A	6.30A	6.55	.999	....	2
19..	....	....	....	6.55N	6.65	.999	....	2
20..	....	....	....	6.65N	6.02	.999	....	2
21..	....	....	....	6.02N	4.10	.999	....	2
22..	....	....	....	4.10N	5.15	1.000	....	2
23..	....	....	....	5.15N	5.60	1.000	....	2
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.999	....	....

JUNE 1986 52 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	3.25	3.55	3.15	3.55	3.20	.681	7	7
7..	....	4.00B	....	4.00B	3.60	.722	2	7
8..	....	3.72B	....	3.60N	3.52	.722	....	6
9..	....	3.80B	3.50A	3.80B	4.00	.760	....	6
10..	....	4.50B	3.95A	4.05B	4.10	.781	....	6
11..	....	5.25B	....	5.25B	5.45	.863	....	6
14..	....	5.50B	....	5.50B	5.45	.877	....	6
15..	4.80	5.50B	4.20A	4.20A	4.12	.802	4	6
16..	....	....	3.30A	3.30A	3.00	.697	....	6
17..	3.80	3.85	3.80	3.85	4.05	.788	....	6
18..	4.70	4.70	4.70	4.70	4.22	.801	21	25
21..	4.00	4.05B	4.00	4.05B	3.37	.733	2	26
22..	3.15	3.45B	3.10A	3.45B	3.67	.767	3	27
23..	....	3.85B	3.65A	3.65A	2.75	.664	....	25
24..	2.60	2.95	2.60	2.85B	3.25	.725	9	34
25..	....	....	2.95A	2.95A	3.10	.704	....	34
28..	....	3.15B	....	3.15B	3.05	.722	....	34
29..	....	4.30B	....	4.30B	4.50	.833	....	34
30..	5.30	5.30	5.27A	5.27B	5.80	.909	1	34

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.45	5.45	5.05A	5.10A	4.85	.882	....	34
2..	4.45	4.65	4.45	4.65	4.42	.866	12	22
5..	....	5.60B	4.30A	5.60B	5.10	.922	8	24
6..	....	5.40B	4.85A	4.85A	4.70	.913	....	24
7..	....	5.05B	4.60A	5.05B	5.67	.957	....	16
8..	....	6.40B	....	6.40B	6.40	.978	....	16
9..	6.90	6.90	6.85A	6.90	6.75	.986	1	15
12..	....	....	6.60A	6.60A	6.52	.992	....	15
13..	....	6.75B	....	6.75B	6.67	.995	....	15
14..	....	....	6.40A	6.40A	6.57	.997	....	15
15..	....	6.60B	6.35A	6.35A	5.85	.996	....	15
16..	....	....	4.40A	4.40A	4.57	.988	....	15
19..	....	....	....	4.57N	4.67	.998	....	15
20..	....	....	....	4.60A	4.02	.999	....	15
21..	3.95	3.95	2.30A	2.30A	2.10	.992	8	14
22..	....	2.95B	....	2.95B	3.15	.999	....	14
23..	....	....	....	3.15N	3.60	.999	....	14
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.963	....	....

JUNE 1986 54 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.00	3.00	3.00	3.00	3.20	.724	....	....
2..	....	3.80B	....	3.80B	3.77	.744	1	1
3..	2.70	2.70	2.60	2.65	2.65	.639	10	11
4..	2.65	2.70	2.00	2.10	2.10	.519	83	67
7..	2.40	2.80	2.15	2.60	2.40	.563	306	317
8..	2.75	2.75	2.10A	2.35A	2.35	.563	67	362
9..	2.45	2.65B	2.25A	2.50	2.62	.609	35	391
10..	3.00	3.05	2.75	2.75A	2.77	.634	59	392
11..	3.00	3.70B	3.00	3.70B	3.80	.744	225	351
14..	3.80	4.05B	3.75A	3.75A	3.87	.760	69	370
15..	3.20	3.90B	2.60	2.60	2.77	.652	10	366
16..	2.70	2.70	1.80	1.90	2.00	.523	93	417
17..	1.95	2.60	1.80	2.60	2.70	.633	144	496
18..	2.70	3.60	2.70	2.75	2.90	.650	122	601
21..	2.65	2.85B	2.20	2.20	2.22	.559	127	639
22..	1.90@.85	2.45	1.80	2.45	2.37	.600	112	645
23..	2.55	2.55	1.55A	1.70	1.70	.478	126	652
24..	1.45@.50	2.20	1.45	2.10A	2.05	.548	236	807
25..	1.85	1.95	1.75	1.90	1.92	.522	92	834
28..	1.95	2.00	1.75	1.85	1.85	.534	177	908
29..	1.85	3.10	1.85	3.10	3.05	.675	61	880
30..	3.25	4.00	3.00A	3.95	4.10	.794	101	808

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 54 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.60	3.60	3.00	3.20	3.25	.746	41	829
2..	3.20	3.20	2.70	2.90A	2.85	.717	123	915
5..	3.30	3.70B	2.60A	3.35	3.37	.801	144	884
6..	3.60@.65	3.70	3.15A	3.15A	2.97	.777	228	801
7..	2.80	3.70	2.80	3.70	3.82	.864	27	785
8..	3.90	5.05	3.90	4.70	4.47	.914	242	684
9..	4.70	5.00B	4.70	4.75	4.80	.937	116	685
12..	4.60	4.85B	4.30	4.55	4.60	.952	22	671
13..	4.95	5.25B	4.55A	4.70A	4.70	.966	2	666
14..	4.30	4.40B	4.30	4.40B	4.60	.971	13	668
15..	4.35	4.65B	4.00	4.05@.00	3.90	.958	29	660
16..	2.35	2.90	2.35	2.90	2.65	.895	7	637
19..	....	....	2.55A	2.60B	2.70	.957	6	639
20..	2.75	2.75	2.65	2.65	2.07	.938	54	591
21..	1.90	2.10	.60	.65	.65	.692	46	570
22..	.50	1.20	.50	1.15	1.22	.936	119	553
23..	1.35	1.80	1.35	1.60	1.60	.982	33	530
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.588	....	....

JUNE 1986 56 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	3.85	3.85	3.85	3.85	3.65	.675	....	....
19..	3.95	3.95	3.95	3.95	3.90	.698	11	11
20..	4.20	4.30	4.17A	4.30	4.32	.729	6	16
21..	4.45	4.45	4.45	4.45	4.47	.747	11	14
24..	....	....	4.40A	4.40A	4.02	.729	....	14
25..	....	4.60B	....	4.60B	4.92	.795	....	14
26..	....	....	4.80A	4.80A	4.55	.778	....	14
27..	....	4.57B	4.40A	4.57B	4.35	.771	....	14
28..	Exchange Closed; Good Friday							
31..	2.90	2.90	2.20	2.27	2.45	.684	231	232

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.20	2.25	1.90	2.05	2.07	.576	177	343
2..	2.60	2.85	2.40	2.60	2.52	.597	264	501
3..	2.65	2.65	1.60	1.60	1.65	.479	100	545
4..	1.80	1.80	1.20	1.25	1.25	.360	226	634
7..	1.55	1.85B	1.40	1.55A	1.52	.399	139	649
8..	1.65	1.80	1.25	1.55	1.50	.399	313	875
9..	1.60	1.75	1.35	1.65B	1.67	.446	258	1024
10..	2.15@.00	2.15	1.70	1.70	1.70	.470	114	1082
11..	1.85	2.60B	1.85	2.60B	2.55	.592	271	1129
14..	2.60	2.70B	2.40	2.50B	2.55	.606	91	1106
15..	2.60	2.60	1.55	1.60@.55	1.60	.479	95	1194
16..	1.50	1.65	.90	1.15	1.15	.350	462	1505
17..	1.10@.15	1.70	1.10	1.70	1.70	.459	461	1781
18..	1.70	2.30	1.70	1.80	1.85	.477	337	1806
21..	1.65	1.75	1.25	1.25	1.30	.379	132	1777
22..	1.10@.05	1.57	1.00	1.47	1.42	.418	465	2077
23..	1.57	1.65	.75A	.85	.95	.302	314	2096
24..	.85	1.35	.85	1.30@.35	1.32	.366	633	2539
25..	1.25	1.25	1.00	1.10	1.10	.341	205	2618
28..	1.15@.00	1.15	.95	1.00	1.02	.344	593	2575
29..	1.10	1.85	1.10	1.85	1.85	.485	745	2846
30..	2.00@.05	2.75	1.95	2.75	2.70	.627	488	2637

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.40	2.40	1.65	1.95	2.00	.563	471	2629
2..	1.80	1.95	1.45	1.65	1.65	.524	300	2381
5..	1.30	2.25	1.30	1.95	1.95	.614	137	2294
6..	2.20	2.37	1.50	1.52B	1.60	.574	178	2251
7..	1.40	2.10	1.40	2.10	2.15	.690	130	2199
8..	2.25	3.30	2.25	2.80A	2.67	.770	506	1958
9..	2.90	3.22	2.75	3.00@2.90	3.00	.809	406	1861
12..	3.10	3.17	2.35	2.55B	2.72	.821	337	1773
13..	2.90@.95	3.35	2.60	2.80@.90	2.77	.848	397	1470
14..	2.80	2.80	2.45A	2.60	2.60	.854	45	1482
15..	2.90	2.90	1.90	2.00	2.02	.796	33	1449
16..	.80	1.60	.80	1.10	1.07	.610	393	1567
19..	1.00	1.60	.90	1.10@.95	1.00	.664	187	1582
20..	1.00	1.00	.70A	.70A	.52	.512	110	1587
21..	.35@.40	.50	.10	.10	.10	.088	489	1635
22..	.07	.15	.05	.12	.10	.136	457	1376
23..	.10	.10	CAB	.02	....	.305	339	....

JUNE 1986 58 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	4.62N	3.85	.645	....	5
3..	....	....	....	3.85N	3.67	.638	....	5

(Continued in Next Column)

Tape Entries Read... 8,647

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 58 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	....	3.67N	3.57	.625	....	5
7..	....	....	....	3.57N	3.67	.638	....	5
8..	....	....	....	3.67N	3.15	.584	....	5
9..	....	3.55B	....	3.55B	3.65	.628	....	5
10..	....	....	3.40A	3.40A	4.30	.682	....	5
13..	....	....	4.00A	4.00A	3.57	.625	....	5
14..	3.45	3.65B	3.45	3.45	3.85	.643	1	6
15..	....	4.15B	....	4.15B	4.35	.682	....	6
16..	....	....	....	4.35N	4.02	.657	....	6
17..	....	....	3.75A	3.75A	3.82	.638	....	6
20..	....	4.10B	....	4.10B	4.42	.690	....	6
21..	....	....	....	4.42N	3.90	.651	....	6
22..	4.15	4.20	4.15	4.20	4.25	.679	6	11
23..	....	....	....	4.25N	5.10	.742	2	8
24..	5.15	5.15	5.15	5.15	5.30	.755	4	9
27..	....	5.95B	....	5.95B	5.55	.771	....	9
28..	....	....	....	5.55N	5.37	.768	....	9
29..	....	....	5.20A	5.20A	5.25	.767	....	9
30..	....	....	....	5.25N	5.20	.760	....	9
31..	....	....	5.05A	5.05A	5.05	.752	....	9

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	5.05N	4.80	.747	....	9
4..	....	....	....	4.80N	3.85	.677	....	9
5..	....	....	....	3.85N	4.52	.677	....	9
6..	....	....	....	4.52N	4.20	.726	....	9
7..	....	....	....	4.20N	4.87	.747	....	9
10..	....	....	....	4.87N	4.87	.748	....	9
11..	....	....	4.65A	4.65A	3.82	.665	....	9
12..	....	....	....	3.82N	3.85	.665	....	9
13..	....	....	....	3.85N	3.50	.623	....	9
14..	....	....	....	3.50N	3.80	.648	....	9
17..	Exchange Closed; President's Day							
18..	3.00	3.10	2.70	2.75B	2.85	.549	66	75
19..	3.00	3.25B	3.00	3.25B	3.25	.598	32	91
20..	....	3.45B	....	3.45B	3.35	.606	....	91
21..	4.05	4.05	4.05	4.05	4.10	.680	2	91
24..	....	....	....	4.10N	4.00	.683	....	91
25..	4.40	4.72	4.40	4.72	4.97	.763	87	161
26..	4.75	4.75	4.55A	4.55A	4.55	.727	2	158
27..	4.25	4.30	4.05A	4.05A	3.97	.682	12	158
28..	4.60	4.60	3.90	3.90	3.97	.645	33	187

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.60	3.60	3.30	3.30	3.45	.603	11	194
4..	....	....	3.10A	3.10A	3.67	.624	....	194
5..	....	....	....	3.67N	3.50	.618	....	194
6..	3.90	3.90	3.50A	3.50A	3.40	.604	1	193
7..	....	....	3.35A	3.35A	2.85	.568	....	193
10..	3.05	3.10B	3.05	3.05	3.25	.607	5	191
11..	2.82	2.82	2.70	2.70	2.80	.556	22	206
12..	2.80	2.90	2.80	2.90B	3.02	.585	73	265
13..	3.17	3.35B	3.17	3.17	3.10	.599	84	210
14..	3.25	3.35	3.15	3.35	3.32	.621	29	225
17..	3.25	3.25	2.85	3.00B	3.05	.595	28	243
18..	2.90	2.90	2.60	2.65A	2.52	.550	68	231
19..	2.65	2.75B	2.60	2.70B	2.70	.574	29	258
20..	3.00	3.05B	2.95	3.00	3.05	.607	7	263
21..	3.25	3.25	3.25	3.25	3.12	.627	27	288
24..	2.90	3.20	2.65	2.65	2.75	.601	35	277
25..	3.22	3.40B	3.22	3.40B	3.45	.678	21	284
26..	....	....	3.35A	3.35A	3.07	.653	....	284
27..	3.07	3.10B	3.07	3.07	2.92	.642	1	283
28..	Exchange Closed; Good Friday							
31..	2.10	2.10	1.25	1.40@.45	1.50	.536	251	471

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.10	1.50	1.05	1.35	1.30	.421	718	834
2..	1.37@.40	1.75	1.35	1.65	1.62	.442	346	957
3..	1.75	1.75	.90	1.00	1.00	.327	361	997
4..	1.10	1.15	.75	.75	.75	.226	441	1152
7..	1.10	1.20	.85	1.00	.95	.256	196	1224
8..	1.00	1.12	.75	.90A	.87	.256	212	1233
9..	.85@.95	1.05	.80	1.00	1.02	.296	246	1295
10..	1.15	1.15	.95	1.00@.95	1.00	.316	242	1414
11..	1.05@.10	1.60	1.05	1.47@.55	1.50	.430	664	1617
14..	1.65	1.70	1.42	1.52	1.52	.439	300	1612
15..	1.45	1.60B	.90	.90	.90	.316	211	1705
16..	.90@.85	.95	.62	.65	.65	.208	740	1538
17..	.75	1.00	.65	1.00	.97	.298	555	1479
18..	.97	1.45	.97	1.02@.00	1.10	.313	624	1873
21..	.92@.90	1.05	.70	.75	.72	.227	228	1943
22..	.55	.90	.55	.80	.77	.258	526	1774

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 58 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.90	.92	.50	.50	.50	.168	282	1670
24..	.50	.65B	.45	.65B	.65	.216	308	1901
25..	.60	.60	.55	.55	.55	.196	86	1903
28..	.55	.60B	.50	.55	.52	.192	334	2030
29..	.55	1.00	.55	1.00	1.00	.304	451	2127
30..	1.10	1.80	1.07	1.65	1.70	.439	512	2001

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30	1.30	.95	1.10B	1.12	.371	295	1971
2..	1.00	1.00	.70	.85	.85	.331	327	2031
5..	.70	1.25	.65A	.95B	1.00	.402	395	2141
6..	1.15	1.20	.75A	.75A	.75	.355	400	2206
7..	.60	1.00	.60	1.00	1.00	.466	586	2337
8..	1.15	1.75	1.15	1.50	1.40	.552	582	2496
9..	1.65@.60	1.75	1.40	1.60	1.55	.596	399	2493
12..	1.55	1.60	.95	1.15B	1.20	.579	847	2428
13..	1.50@.40	1.65	1.10	1.30A	1.15	.604	453	2361
14..	1.25@.30	1.30	.85	1.05B	1.00	.595	235	2299
15..	1.20	1.20	.70	.75@.70	.72	.482	328	2227
16..	.20@.15	.40	.15	.30	.27	.254	724	1974
19..	.25@.27	.40	.15	.15	.15	.204	252	2369
20..	.15	.15	.07	.07	.07	.077	258	2380
21..	.05	.05	.02	.02	....	.000	90	2366
22..	CAB	.02	CAB	.02	....	.000	6	2364
23..	.02	.02	CAB	CAB	CAB	.001	1	....

JUNE 1986 60 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	3.42N	2.77	.534	....	104
3..	2.60	2.75	2.60	2.75	2.70	.526	37	98
6..	2.85	2.85	2.80	2.80	2.52	.511	1	98
7..	2.70	2.70	2.55	2.60	2.62	.524	109	203
8..	2.50	2.50	2.15	2.25	2.20	.467	22	201
9..	2.35	2.60B	2.35	2.60B	2.60	.512	1	199
10..	3.30	3.30	3.20A	3.30	3.17	.571	3	201
13..	3.35	3.35	3.00	3.00	2.52	.507	67	266
14..	2.65	2.65	2.55	2.55	2.80	.526	4	269
15..	2.95@.90	3.25B	2.90	3.25B	3.20	.569	121	253
16..	3.00	3.00	2.90	2.90	2.95	.541	18	255
17..	2.85	3.00B	2.75	2.90	2.77	.520	9	260
20..	....	3.00B	....	3.00B	3.27	.575	....	260
21..	....	....	....	3.27N	2.82	.532	....	260
22..	2.95	3.12	2.95	3.12	3.12	.562	295	470
23..	3.32	3.80	3.32	3.80	3.85	.633	15	465
24..	3.85	4.00	3.85	3.95A	4.00	.647	4	466
27..	4.25	4.50B	4.25	4.25	4.17	.665	2	466
28..	....	....	....	4.17N	4.05	.661	....	466
29..	....	....	3.90A	3.90A	3.95	.659	....	466
30..	3.65	3.65	3.65	3.65	3.85	.650	1	463
31..	3.65	3.65	3.65	3.65	3.72	.640	10	473

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	3.75B	....	3.72N	3.45	.633	....	473
4..	3.05	3.05	2.75	2.75	2.72	.552	4	474
5..	2.75	2.75	2.70	2.70	3.22	.552	12	476
6..	3.00	3.00	3.00	3.00	3.00	.607	14	489
7..	3.20	3.55	3.20	3.50@.55	3.60	.630	249	731
10..	3.80	3.80	3.50	3.50	3.60	.630	86	807
11..	3.20	3.20	2.80	2.80@.90	2.80	.534	668	1324
12..	2.85	2.85	2.65A	2.82	2.77	.534	75	1375
13..	2.70	2.85	2.60	2.85	2.60	.489	91	1450
14..	2.60	2.90	2.55	2.70	2.70	.514	104	1415
17..	Exchange Closed; President's Day							
18..	2.25	2.40	1.95	2.00	2.00	.409	223	1600
19..	2.00	2.70B	2.00	2.25	2.30	.458	362	1530
20..	2.45	2.50	2.40	2.40	2.45	.466	65	1547
21..	2.60	3.02	2.60	2.95	2.97	.545	23	1533
24..	2.95	3.10	2.90	2.95	2.95	.545	156	1526
25..	3.15	3.65	3.10	3.65	3.70	.637	39	1509
26..	3.65	3.65	3.30A	3.40	3.35	.594	39	1506
27..	3.15	3.15	2.90	2.90	2.92	.541	67	1517
28..	3.00	3.25B	2.80	2.95	2.87	.542	26	1519

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.50	2.60	2.40	2.50	2.42	.497	102	1524
4..	2.30	2.75	2.30	2.75	2.62	.518	35	1526
5..	2.45	2.55	2.42	2.50B	2.47	.511	76	1502
6..	2.90	2.95	2.45A	2.45A	2.42	.495	174	1596
7..	2.32	2.45	2.15A	2.15A	2.00	.457	19	1611
10..	2.15	2.40	2.00	2.40	2.30	.495	116	1691

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 60 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.20@.10	2.25	1.85	1.90	1.90	.441	110	1758
12..	1.97	2.15	1.90	2.12B	2.15	.469	378	1934
13..	2.15	2.35	2.15	2.20	2.15	.481	60	1960
14..	2.27	2.35	2.15	2.35	2.30	.502	54	1949
17..	2.10	2.20B	1.90	2.[illegible]0	2.05	.472	81	1979
18..	1.95@.90	1.97	1.60	1.65@.60	1.62	.424	217	2068
19..	1.65	1.90	1.65	1.82	1.77	.446	115	2149
20..	1.90@2.00	2.07	1.90	2.05	2.05	.478	164	2188
21..	2.15	2.30	2.15	2.30	2.10	.497	254	2346
24..	1.90@.95	2.10	1.60	1.80	1.77	.465	109	2191
25..	1.97	2.25	1.97	2.25B	2.25	.544	61	2202
26..	2.15	2.20	2.00	2.00	2.00	.515	103	2205
27..	2.05	2.15	1.77	1.80	1.82	.500	182	2211
28..	Exchange Closed; Good Friday							
31..	1.50	1.50	.70	.85@1.00	.85	.368	451	2428

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70	.90	.65	.75	.70	.282	714	2595
2..	1.00	1.05	.80	.95	.95	.299	268	2690
3..	.97	.97	.55	.60	.60	.203	324	2793
4..	.60@.55	.70	.45	.50	.50	.129	323	2833
7..	.65	.75	.55	.57	.52	.148	166	2913
8..	.65	.70	.47	.50	.50	.148	214	2954
9..	.55	.62	.50	.55	.55	.178	132	3013
10..	.60	.70	.55	.55	.55	.192	259	3081
11..	.60	.90	.60	.85	.85	.284	254	3118
14..	.90	.97	.75	.85	.85	.288	275	3229
15..	.75	.75	.47	.50@.55	.47	.186	311	3226
16..	.47	.50	.35	.35	.37	.110	198	3220
17..	.40@.37	.50	.37	.50	.47	.172	434	3249
18..	.52@.55	.80	.52	.62A	.62	.184	791	3066
21..	.50	.60	.40	.40	.40	.120	216	3140
22..	.35	.45	.30	.45	.40	.140	194	3132
23..	.55	.55	.27A	.30@.32	.25	.062	69	3130
24..	.27	.42	.25	.42@.40	.40	.112	300	3245
25..	.37	.37	.25	.27	.27	.098	59	3067
28..	.25	.30	.25	.25	.25	.092	385	3080
29..	.27	.55	.27	.55	.52	.166	343	3079
30..	.55	1.05	.55	.95	.90	.268	584	3215

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70@.75	.75	.50	.57	.55	.212	296	3133
2..	.55	.55	.35	.40	.40	.179	394	3185
5..	.30	.50	.25	.47@.45	.47	.221	456	2914
6..	.50	.57	.30	.30	.30	.181	218	2969
7..	.25	.40	.22	.35@.40	.37	.258	140	3029
8..	.45	.80	.45	.60	.60	.325	434	2886
9..	.75@.80	.85	.60	.65@.70	.70	.356	499	2987
12..	.60	.70	.40	.40	.42	.309	368	2902
13..	.50	.70	.40	.45A	.40	.317	552	3008
14..	.42	.42	.22	.27	.30	.292	248	3030
15..	.37	.37	.15	.15	.17	.186	360	3087
16..	.10	.12	.07	.07	.07	.058	314	3124
19..	.07	.07	.05	.05	.05	.020	221	2954
20..	.02	.02	CAB	CAB	CAB	.002	136	3043
21..	.02	.02	CAB	CAB	CAB	.000	33	3008
22..	CAB	CAB	CAB	CAB	CAB	.000	....	3007

JUNE 1986 62 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.20	2.20	2.00	2.00	1.92	.424	2	233
3..	1.85	1.85	1.80A	1.85	1.85	.415	2	235
6..	1.65	2.10	1.65	1.80	1.75	.400	12	243
7..	1.85	1.85	1.70	1.75	1.82	.412	110	339
8..	1.70@.75	1.90	1.40	1.42	1.50	.357	77	414
9..	1.60	1.90	1.60	1.90	1.82	.400	9	420
10..	2.25	2.30	2.25	2.30	2.22	.457	48	466
13..	2.35	2.40	2.00	2.00	1.72	.393	34	4[illegible]7
14..	1.75	1.90	1.75	1.80B	1.97	.411	50	438
15..	2.00	2.35	2.00	2.35	2.25	.453	37	441
16..	2.15	2.15	2.15	2.15	2.10	.425	15	452
17..	2.10	2.10	1.90	1.90	1.95	.404	19	463
20..	2.20	2.25	2.20	2.25	2.35	.457	26	483
21..	2.35	2.35	2.15	2.15	2.00	.414	26	501
22..	2.10	2.20	2.07	2.07	2.20	.443	15	510
23..	2.45	2.95	2.45	2.95	2.80	.515	49	523
24..	2.70	2.95	2.70	2.95	2.90	.530	105	622
27..	3.40	3.40	3.10	3.10	3.05	.548	12	619
28..	3.05	3.10B	2.95A	2.95A	2.95	.543	21	624
29..	2.77	2.90	2.77	2.90	2.82	.540	5	624
30..	2.95	2.95	2.55	2.55	2.72	.530	66	676

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 62 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	2.65	2.75	2.50	2.50	2.60	.519	26	679

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.50	2.65B	2.45	2.45	2.45	.509	8	685
4..	2.35	2.35	1.80	1.80	1.82	.426	55	718
5..	2.00	2.15	1.90	2.05	2.25	.426	52	759
6..	2.10	2.10	2.05	2.10	2.07	.481	13	766
7..	2.20	2.50	2.20	2.50	2.55	.504	501	1104
10..	2.55	2.60	2.45	2.50	2.55	.502	84	1164
11..	2.25	2.25	1.90	1.90	1.87	.404	106	1231
12..	1.90	2.05	1.80	1.95B	1.87	.404	77	1300
13..	1.90	2.00	1.75	1.95A	1.72	.360	218	1368
14..	1.72	2.02	1.72	1.85	1.85	.383	89	1382
17..	Exchange Closed; President's Day							
18..	1.50	1.60	1.25	1.30	1.32	.285	72	1421
19..	1.50	1.85B	1.30A	1.60	1.60	.327	67	1434
20..	1.70	1.75	1.65	1.65	1.70	.334	41	1442
21..	1.95	2.20	1.82	2.15	2.12	.40[illegible]	42	1452
24..	2.10	2.10	2.05	2.05	2.05	.4[illegible]	355	1523
25..	2.20	2.60	2.20	2.60	2.70	.499	135	1543
26..	2.70	2.70	2.35	2.45	2.40	.453	82	1502
27..	2.15	2.22	2.00	2.00	2.02	.400	105	1527
28..	2.10	2.45	2.00	2.00	2.00	.439	40	1524

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.80	1.80	1.60	1.65B	1.65	.393	28	1518
4..	1.57	1.92	1.57	1.85	1.80	.414	115	1524
5..	1.90	1.90	1.65	1.75	1.67	.406	37	1527
6..	1.92	2.05	1.65	1.65	1.65	.390	108	1536
7..	1.55	1.60	1.42	1.42	1.30	.353	48	1551
10..	1.45	1.45	1.30	1.40B	1.52	.387	25	1556
11..	1.50	1.52	1.20	1.30	1.25	.335	114	1550
12..	1.27	1.45	1.20	1.35	1.42	.359	158	1497
13..	1.40	1.62	1.40	1.45	1.40	.368	129	1454
14..	1.50	1.60	1.45	1.55	1.52	.387	42	1482
17..	1.37	1.50	1.20	1.40	1.32	.355	189	1569
18..	1.20	1.25	1.05	1.10	1.05	.309	53	1607
19..	1.10	1.17	1.07	1.17	1.12	.327	92	1681
20..	1.35	1.37	1.22	1.35	1.30	.356	152	1758
21..	1.42	1.45	1.35	1.45	1.35	.372	118	1827
24..	1.22	1.25	1.00	1.10	1.07	.338	144	1784
25..	1.12	1.40	1.12	1.35	1.37	.410	174	1894
26..	1.35	1.40	1.20	1.20	1.20	.379	71	1899
27..	1.20	1.30	1.07A	1.10	1.10	.362	98	1926
28..	Exchange Closed; Good Friday							
31..	.80	.80	.40	.47	.45	.259	226	1887

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.40@.42	.45	.35	.40	.37	.173	306	1876
2..	.60	.67	.15	.57	.55	.185	174	2011
3..	.57	.57	.30	.32	.32	.115	174	1883
4..	.30	.37	.25	.25	.25	.067	291	2080
7..	.40	.40	.30	.40	.32	.078	91	2062
8..	.37	.40	.27	.30	.27	.078	98	2082
9..	.32	.32	.30	.30A	.27	.097	22	2089
10..	.42	.42	.25	.25	.25	.106	70	2090
11..	.30	.50	.30	.45@.47B	.45	.171	70	2106
14..	.50	.50	.42	.47	.45	.170	470	1946
15..	.47	.47	.25	.25	.25	.098	111	1929
16..	.25	.25	.10	.15	.15	.052	154	1942
17..	.17	.20B	.17	.20B	.22	.089	27	1931
18..	.40	.45	.32	.32	.32	.097	477	1994
21..	.25	.25	.20	.20	.17	.056	96	2004
22..	.17	.20B	.15	.20B	.20	.067	39	1971
23..	.22	.25B	.15A	.15A	.12	.035	25	1977
24..	.15	.17	.12	.17	.17	.051	49	1963
25..	.17	.17	.15	.15	.12	.043	14	1973
28..	.12	.12	.12	.12	.12	.039	141	2113
29..	.15	.25	.15	.25	.22	.079	79	2175
30..	.30	.55	.30	.50	.45	.143	196	2096

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.30	.25	.27	.25	.105	133	2170
2..	.20	.20	.17	.17	.17	.083	48	2197
5..	.20	.25B	.17	.17	.20	.102	63	2192
6..	.20	.20	.10	.10A	.10	.076	21	2192
7..	.10	.12	.10	.12	.12	.116	60	2220
8..	.20	.25	.17	.22	.20	.153	172	2252
9..	.25	.25	.20	.25	.25	.169	32	2258
12..	.20	.25	.17A	.17A	.15	.120	183	2261
13..	.17	.22	.15	.15	.15	.117	206	2359
14..	.10	.10	.05	.05	.05	.095	158	2281

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 62 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	.07	.07	.02	.02	.02	.043	33	2281
16..	....	....	....	.02N	.02	.007	....	2269
19..	....	....	....	.02N	.02	.000	....	2273
20..	....	....	....	.02N	....	.000	....	2271
21..	.02	.02	.02	.02	....	.000	20	2271
22..	.02	.02	.02	.02	....	.000	1	2271
23..	CAB	CAB	CAB	CAB	CAB	.000	14	....

JUNE 1986 64 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.50	1.50	1.30	1.30	1.30	.323	9	114
3..	1.25	1.25	1.20	1.20	1.22	.314	9	120
6..	1.45	1.45	1.25	1.25	1.17	.299	16	102
7..	1.15	1.15	1.15	1.15	1.20	.310	1	103
8..	1.10	1.10	1.00	1.00	1.00	.261	17	117
9..	1.05	1.30	1.05	1.30	1.22	.298	6	122
10..	1.65	1.65	1.60A	1.65	1.52	.350	6	125
13..	1.60	1.60	1.45A	1.45A	1.15	.291	5	125
14..	1.20	1.25	1.20	1.20	1.35	.307	30	150
15..	1.40	1.65	1.40	1.50B	1.60	.344	17	166
16..	1.40	1.45B	1.40	1.40	1.45	.318	37	194
17..	1.40	1.45B	1.30A	1.30A	1.30	.299	5	199
20..	1.45	1.50	1.45	1.50	1.62	.346	26	209
21..	1.60	1.60	1.50	1.50	1.35	.306	16	222
22..	1.45	1.50	1.40	1.50	1.52	.332	10	221
23..	1.75	2.05	1.75	2.00	2.00	.400	43	222
24..	1.85	2.20	1.85	2.20	2.05	.414	147	353
27..	2.50	2.50	2.25	2.25	2.15	.430	8	356
28..	2.20	2.20	2.10	2.10	2.10	.425	15	364
29..	1.87@.85	2.00	1.85	1.92	1.97	.422	92	429
30..	1.90	1.90	1.70	1.70	1.87	.411	50	475
31..	1.72	1.85	1.72	1.75	1.80	.400	30	487

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	1.90B	....	1.90B	1.65	.389	....	489
4..	1.55	1.55	1.22	1.30	1.17	.311	48	495
5..	1.22	1.45	1.20	1.35	1.47	.311	39	509
6..	1.40	1.42	1.35	1.37	1.37	.361	28	503
7..	1.60	1.65	1.60	1.65	1.75	.381	22	504
10..	1.70	1.80	1.70	1.30	1.75	.378	36	513
11..	1.37	1.40	1.25	1.30	1.25	.288	106	605
12..	1.30	1.40	1.20	1.35	1.27	.287	107	661
13..	1.27	1.27	1.20	1.25	1.20	.248	30	674
14..	1.20	1.35B	1.20	1.25	1.25	.267	.3	715
17..	Exchange Closed; President's Day							
18..	1.02	1.05	.90	.90	.90	.184	33	703
19..	.90	1.30	.90	1.30	1.05	.218	11	707
20..	1.15@.20	1.20	1.15	1.17	1.15	.223	7	707
21..	1.25	1.55	1.25	1.45	1.42	.285	99	727
24..	1.35	1.50	1.35	1.45A	1.37	.281	164	722
25..	1.50	1.90	1.50	1.90	1.82	.365	42	723
26..	1.80	1.80	1.60	1.65	1.65	.322	25	720
27..	1.55	1.55	1.35	1.40	1.37	.274	59	717
28..	1.40	1.75	1.40	1.45A	1.35	.344	87	672

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.15	1.15	1.05	1.05	1.10	.300	24	681
4..	1.05	1.20B	1.02	1.20B	1.22	.318	25	681
5..	1.15	1.25	1.10	1.20	1.12	.310	39	703
6..	1.35@.45	1.45	1.05	1.05	1.07	.295	136	779
7..	1.05	1.05	.97	1.00	.80	.262	18	789
10..	.90@.85	1.00	.85	1.00	97	.290	29	792
11..	.85	.95	.75	.80	.80	.243	119	749
12..	.80	.92	.80	.92	.90	.262	44	755
13..	.97	1.00	.85	.90	.90	.269	87	802
14..	1.00@.95	1.00	.85	.97	.97	.284	43	826
17..	.80	.85B	.72	.80	.82	.253	16	836
18..	.80	.80	.65	.65	.65	.213	28	852
19..	.72	.72	.70	.70	.67	.227	6	855
20..	.80@.85	.85	.70	.77	.77	.250	76	865
21..	.85	.92	.85	.92	.82	.262	56	883
24..	.72	.75	.55	.60B	.62	.230	43	898
25..	.65@.67	.85	.65	.82	.82	.289	88	964
26..	.80	.80	.70	.75	.70	.260	59	1009
27..	.70	.70	.60	.60	.62	.244	80	1042
28..	Exchange Closed; Good Friday							
31..	.45	.45	.25	.30@.32	.25	.159	192	1061

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 64 CALLS

IN APRIL 1985

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.25	.20	.20	.25	.098	159	1040
2	.40	.40	.25A	.35	.30	.105	61	1023
3	.30	.30	.17	.17	.17	.060	78	1011
4	.20	.25B	.15A	.15A	.15	.031	53	968
7	.25	.25	20	.25B	.20	.037	16	976
8	.20@.15	.20	.15	.20	.17	.037	101	978
9	.20@.17	.20	.17	.20	.17	.048	12	972
10	.25	.25	.17	.17	.17	.053	12	969
11	.17	.30	.17	.27	.27	.093	84	996
14	.27	.27	.22	.22	.25	.090	63	1003
15	.20	.20	.10	.10	.12	.046	62	993
16	.10	.15	.10	.12	.10	.022	77	983
17	.10	.15	.10	.15	.10	.041	2	983
18	.22	.22	.17	.17	.15	.045	94	989
21	.12	.12	.12	.12	.10	.023	1	988
22	.10	.10	.10	.10	.10	.029	8	991
23	....	....	....	.10N	.07	.013	....	992
24	.07	.07	.07	.07	.05	.020	2	991
25	.07	.07	.07	.07	.05	.017	5	992
28	.07	.07	.07	.07	.05	014	1	993
29	....	....	....	.05N	.07	.032		992
30	.20	.22B	.20	.22B	.22	.067	18	985

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.17@.15	.17	.10	.10	.10	045	39	995
2	.15	.15	.07	.10	.07	033	40	1001
5	.10	.10	.07	.10	.10	039	101	950
6	.05	.05	.05	.05	.05	026	15	945
7	.05	.05	.05	.05	.05	042	5	945
8	.05	.05	.05	.05	.05	.058	2	944
9	....	....	....	.05N	.07	.063	....	942
12	....	....	....	.07N	.05	.034	....	941
13	....	....	....	.05N	.02	.029	....	941
14	.02	.02	.02	.02	.02	.020	1	941
15	....	....	....	.02N	.02	.006	2	943
16	CAB	CAB	CAB	CAB	CAB	.000	....	915
19	....	....	....	....	....	.000	1	915
20	CAB	CAB	CAB	CAB	CAB	.000	....	913
21	CAB	CAB	CAB	CAB	CAB	.000	....	913
22	CAB	CAB	CAB	CAB	CAB	.000	....	913

JUNE 1986 66 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.75	.75	.75	.75	.82	.235	10	523
3	....	....	....	.82N	.77	.228	....	523
6	.95	.95	.95	.95	.77	.214	10	513
7	....	.80B	....	.80B	.80	.223	....	513
8	.75	.75	.65	65	.65	.182	68	452
9	....	.70B	....	.70B	85	.213	1	452
10	1.02	1.02	1.02	1.02	1.02	.257	9	457
13	1.05	1.05	.80	.85	.75	.205	57	502
14	.80	.85	.80	.85	.87	.218	37	531
15	.90	.95B	.90	.90	1.05	.250	16	545
16	1.00	1.00	.95	.95	.95	.227	27	555
17	....	....	.90A	.90A	.87	.211	....	555
20	.80	.95	.80	.95	1.10	.250	122	670
21	1.00	1.10	.90A	.90A	.90	.215	54	709
22	.95	.95	.92	.92	1.02	.237	33	740
23	1.12	1.35	1.10	1.35	1.35	.296	190	923
24	1.30	1.40	1.25	1.40	1.40	.308	230	1059
27	1.62	1.70	1.50	1.50	1.45	.321	89	1096
28	1.55	1.55	1.40A	1.45	1.42	.316	39	1119
29	1.35	1.35	1.20	1.20	1.35	.313	23	1138
30	1.35	1.35	1.10	1.20	1.27	.303	33	1170
31	1.10	1.20B	1.00	1.00	1.12	.292	12	1182

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.17	1.17	1.15	1.15	1.10	.281	23	1203
4	1.02	1.02	.72	.75	.72	.214	11	1203
5	.80	.80	.70	.75B	.97	.214	10	1206
6	.85	.90	.85	.85	.87	.256	16	1222
7	.95	1.15	.95	1.15	1.15	.273	48	1258
10	1.22	1.25	1.05	1.05	1.15	.268	28	1277
11	.95	.95	.90A	.92A	.80	.193	1	1277
12	.85@.95	.95	.75	.82	.82	.191	46	1282
13	.85	.85	.80	.80	.75	.161	27	1297
14	.80	.95	.80	.85	.77	.175	48	1260
17	Exchange Closed; President's Day							
18	.65	.75	.57	.57	.55	.111	49	1234
19	.70	.80	.65	.75	.70	.135	190	1212
20	.80	.80	.75	.75	.75	.139	26	1219

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 66 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.85	1.00	.85	1.00	.95	.186	57	1251
24	.95	1.00	.95	.95	.92	.181	22	1270
25	1.00	1.20	1.00	1.20	1.20	.249	53	1316
26	1.15	1.15	1.10	1.10	1.10	.213	7	1325
27	1.10	1.10	.95	.95	.62	.174	8	1325
28	1.05	1.05	.80	.80	.90	.260	17	1333

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.75	.75	.75	.75	.72	.221	1	1335
4	.65	85	.65	.82A	.77	.236	5	1330
5	.75	80B	.65	.75	.70	.228	9	1338
6	.75	90B	.75	80	.67	.215	3	1342
7	65	65	.60	.60	.50	.186	5	1337
10	55	60	.50	.60	.62	.209	31	1334
11	.60	60	.50	.50	.50	.169	31	1319
12	50	.55B	.45	.55B	.55	.184	139	1400
13	57	65	.55	.60	.52	.188	35	1433
14	55	55	.55	.55	.57	.199	23	1433
17	50	55	.45	.45	.50	.172	8	1434
18	50	50	35	.37	.37	.139	98	1424
19	40	40	.40	.40	.40	.149	119	1307
20	50	.50	.45	.45	.47	.166	84	1355
21	.50	52	.50	.50	.47	.174	30	1372
24	42	42	.32	.32@.35	.35	.146	45	1341
25	35	45	.35	.45	.42	.191	18	1340
26	45	45	.37	.37	.37	.167	23	1341
27	.37	.37	35	.35	.32	.152	13	1346
28	Exchange Closed; Good Friday							
31	.25	.27	.10	.15	.10	.090	113	1393

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.10	.15	.10	.15	.12	.051	264	1275
2	.25	.25	.15	.17	.15	.055	80	1314
3	.15	.15	.10	.10	.10	.028	11	1221
4	.10	.15	.10	.10	.10	.013	726	1095
7	.15	.15	.12	.12	.12	.016	55	1131
8	.12	.15	.07	.07	.07	.016	13	1135
9	.07	.10	.07	.10	.07	.022	133	1038
10	.10	.10	.07	.07	.07	.024	21	1041
11	....	....	.05A	.07N	.07	.046	5	1035
14	.12	.12	.10	.10	.07	.044	3	1026
15	.05	.05	.05	.05	.05	.020	9	1035
16	.05	.05	.05	.05	.05	.008	20	1035
17	.05	.05	.05	.05	.05	.017	15	1035
18	.05	.07B	.05	.05	.05	.019	5	1034
21	....	....	....	.05N	.05	.008	....	1034
22	.02	.02	.02	.02	.05	.011	10	1034
23	.02	.02	.02	.02	.02	.004	15	1024
24	....	....	....	.02N	.02	.007	....	1033
25	....	....	....	.02N	.02	.006	....	1034
28	.02	.02	CAB	CAB	.02	.004	29	1038
29	....	....	....	.02N	.02	.012	4	996
30	.05	.07	.05	.07	.07	.027	50	1002

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.07N	.05	017	....	1002
2	....	....	....	.05N	.02	.011	....	1007
5	....	....	....	.02N	.02	.012	....	1008
6	CAB	CAB	CAB	CAB	.02	.007	1	1008
7	....	....	....	.02N	.02	.012	....	1006
8	....	....	....	.02N	.02	.017	....	994
9	.02	.02	.02	.02	.02	.018	8	989
12	.02	.02	.02	.02	.02	.007	3	1001
13	....	....	....	.02N	....	.005	....	1001
14	CAB	CAB	CAB	CAB	CAB	.002	....	1000
15	CAB	CAB	CAB	CAB	CAB	.000	....	996
16	CAB	CAB	CAB	CAB	CAB	.000	....	996
19	....	....	....	....	....	.000	....	996
20	CAB	CAB	CAB	CAB	CAB	.000	....	996
21	CAB	CAB	CAB	CAB	CAB	.000	....	996
22	CAB	CAB	CAB	CAB	CAB	.000	....	996

JUNE 1986 68 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.70N	.52	.165	....	420
3	....	....	....	.52N	.50	.159	....	420
6	....	....	....	.50N	.47	.147	....	420
7	.50	.50	.50	.50	.50	.154	2	420
8	.45	.45	.40	.40	.42	.122	15	407
9	....	....	....	.42N	.52	.145	....	407

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 68 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	.65B	....	.65B	.65	.181	....	407
13..	.70	.70	.60A	.60A	.50	.139	17	424
14..	....	....	....	.50N	.57	.149	....	424
15..	.60	.70	.60	.70	.70	.174	29	447
16..	.70	.70	.62	.65	.62	.155	18	460
17..	....	....	....	.62N	.55	.142	....	459
20..	.50	.65	.50	.65	.72	.172	33	478
21..	.75	.75	.60	.65	.60	.145	37	514
22..	.60	.65	.60	.60	.65	.161	39	538
23..	.70	.90	.70	.85	90	.209	29	557
24..	.80	.92	.80	.85	.90	.219	37	594
27..	1.12	1.15	1.02	1.05	.95	.229	180	754
28..	1.00	1.00	.90	90	.95	.224	71	817
29..	.87	.90	.75	90	.87	.221	44	855
30..	....	....	.85A	.85A	.80	212	....	855
31..	.75	.75	.75	.75	.72	.203	4	859

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.70	.75	.70	.70	.67	.193	18	877
4..	.52	.52	.50	.50	.42	.140	9	886
5..	.45@.50	.50	40	.45B	.57	.140	60	906
6..	.55	.55	.55	.55	.55	.172	19	867
7..	.60	.70	.60	.70	.75	.185	11	868
10..	.60	.60	.60	.60	.75	.180	5	873
11..	....	....	.60A	60A	.50	.122	2	871
12..	.52	.57	.50	.57	.55	.120	36	861
13..	.55	.55	.50	.50	.50	.098	103	793
14..	.55	.55	.55	.55	.50	.108	44	763
17..	Exchange Closed: President's Day							
18..	.45	.45	.40	.40	.37	.063	69	712
19..	.45	.62	.45	.57	.45	.079	229	783
20..	.55	.55	.52A	52A	.50	.081	21	780
21..	....	....	....	50N	.62	.113	51	795
24..	.62	.65	.60	.65	.57	.109	34	814
25..	.70	.75	.70	72	.77	.159	27	797
26..	.75	.75	.70A	.70A	.70	.131	4	797
27..	.65	65	.60	60	.57	.103	1	797
28..	.60	.65B	.57A	.57A	.57	.190	3	800

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.52	.52	.45	.47	.45	.157	5	799
4..	....	....	....	45N	.50	.169	3	799
5..	....	....	....	50N	.42	.162	....	799
6..	....	.55B	....	.55B	.45	.151	....	799
7..	.35	.40	.35	40	.30	.127	60	790
10..	.35	.35	.30	30	.37	.144	26	806
11..	....	....	.35A	.35A	.32	.112	2	806
12..	....	....	....	.32N	.35	.123	....	806
13..	....	....	....	.35N	.32	.125	....	806
14..	.30	.30	.30	30	.35	.133	2	808
17..	.27	.30	.27	.30	.30	.111	25	808
18..	.25	.25	.20	.20	.20	.086	6	809
19..	....	.22B	....	.22B	.22	092	....	794
20..	....	....	....	.22N	.25	.104	....	794
21..	.30	.30	30	.30	.30	.109	1	795
24..	.20	.20	.17	.17	.20	.088	16	803
25..	....	....	....	.20N	.22	.119	....	795
26..	.20	20	.20	.20	.20	.100	7	795
27..	....	....	....	.20N	.17	.089	....	795
28..	Exchange Closed: Good Friday							
31..	.10	.10	.07A	.07A	.05	047	169	662

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.10	.12	.07	.12	.07	.024	72	623
2..	.10	.10	.07	.07	.07	.026	32	637
3..	.07	.07	.07	.07	.05	012	20	648
4..	.05	.07	.05	.05	05	.005	159	625
7..	....	.07B	....	.05N	.07	006	....	624
8..	.05	.07	.05	.07	.05	.006	99	608
9..	.02	.02	.02	.02	.05	.009	....	608
10..	.07	.07	.05	.05	05	.010	33	588
11..	....	....	....	.05N	.05	.021	....	588
14..	....	....	....	.05N	.05	.019	....	588
15..	.02	.02	.02	.02	.02	.007	1	588
16..	.02	.02	.02	02	.02	.002	30	583
17..	.02	.02	.02	.02	.02	.006	20	583
18..	....	....	....	.02N	02	.007	....	583
21..	.02	.02	.02	.02	....	.003	1	583
22..	CAB	CAB	CAB	CAB	CAB	.003	....	583
23..	CAB	CAB	CAB	CAB	CAB	.001	....	583
24..	CAB	CAB	CAB	CAB	CAB	.002	....	587
25..	CAB	CAB	CAB	CAB	CAB	.001	...	587
28..	CAB	CAB	CAB	CAB	CAB	.001	...	587

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1986 68 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.02	.02	.02	.02	....	.003	4	578
30..	CAB	CAB	CAB	CAB	.02	.009	....	578

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	....	.005	....	578
2..	CAB	CAB	CAB	CAB	CAB	.003	....	596
5..	CAB	CAB	CAB	CAB	CAB	.003	....	596
6..	CAB	CAB	CAB	CAB	CAB	.001	....	596
7..	CAB	CAB	CAB	CAB	CAB	.003	....	596
8..	CAB	CAB	CAB	CAB	CAB	.004	....	596
9..	CAB	CAB	CAB	CAB	CAB	.004	....	578
12..	CAB	CAB	CAB	CAB	CAB	.001	....	578
13..	CAB	CAB	CAB	CAB	CAB	.000	....	583
14..	CAB	CAB	CAB	CAB	CAB	.000	....	578
15..	CAB	CAB	CAB	CAB	CAB	.000	....	578
16..	CAB	CAB	CAB	CAB	CAB	.000	....	578
19..	....	....	....	....	....	.000	....	578
20..	CAB	CAB	CAB	CAB	CAB	.000	....	578
21..	CAB	CAB	CAB	CAB	CAB	.000	....	578
22..	CAB	CAB	CAB	CAB	CAB	.000	....	578

AUGUST 1986 46 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	8.30	8.30	8.00	8.00	7.60	.899	2	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	...	....	7.60N	7.90	.867	....	2
2..	....	...	....	7.90N	7.40	.854	...	2
5..	....	....	....	7.40N	7.90	.877	....	2
6..	....	....	....	7.90N	7.67	.876	...	2
7..	....	....	....	7.67N	8.40	.898	....	2
8..	....	....	....	8.40N	9.25	.922	....	2
9..	....	....	....	9.25N	9.60	.934	....	2
12..	....	....	....	9.60N	9.60	.937	....	2
13..	....	....	....	9.60N	9.80	.940	....	1
14..	....	....	....	9.80N	9.55	943	....	1
15..	....	....	....	9.95N	8.87	935	....	1
16..	....	....	....	8.87N	7.30	903	....	1
19..	....	7.65B	....	7.65B	7.12	.896	....	1
20..	....	....	....	7.12N	6.30	.871	....	1
21..	....	....	...	6.30N	5.15	814	....	1
22..	....	....	....	5.15N	5.95	857	....	1
23..	....	....	....	5.95N	6.70	890	....	1
26..	Exchange Closed: Memorial Day							
27..	....	....	....	6.70N	6.02	.870	....	1
28..	....	....	....	6.02N	7.10	911	...	1
29..	....	....	6.70A	6.70A	6.52	896	....	1
30..	....	....	6.00A	6.00A	5.80	.868	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	5.00A	5.00A	4.90	.826	....	1
3..	4.95	4.95	4.85A	4.85A	4.70	.815	100	101
4..	4.90	5.05B	4.90	4.90	4.97	.830	....	101
5..	....	5.70B	...	5.70B	6.20	890	....	101
6..	....	6.35B	....	6.35B	6.60	.912	1	102
9..	....	....	5.90A	5.90A	5.45	.869	....	102
10..	....	....	....	5.45N	5.40	.868	..	102
11..	....	...	5.10A	5.10A	4.82	.838	....	102
12..	....	5.20B	....	5.20B	5.62	.877	....	102
13..	....	5.85B	....	5.85B	5.97	.898	....	102
16..	....	....	5.40A	5.40A	5.40	.875	....	102
17..	....	6.60B	....	6.60B	7.10	.929	....	102
18..	....	7.90B	....	7.90B	7.90	.959	....	102
19..	....	8.10B	7.80A	7.90N	7.87	.960	....	102
20..	....	8.87B	....	8.87B	9.00	.980	....	102
23..	....	....	8.80A	8.80A	8.95	.984	....	102
24..	....	13.00B	....	12.60B	12.87	.994	....	102
25..	....	....	....	12.87N	12.02	.997	...	102
26..	....	....	11.60A	11.90A	11.52	.997	....	102
27..	....	11.75B	11.20A	11.20A	11.07	.997	....	102
30..	....	....	9.80A	11.07N	10.72	.997	....	102

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	10.72N	11.05	.998	....	102
2..	....	11.30B	10.80A	11.30B	11.50	.999	....	102
3..	....	11.70B	11.00A	11.00A	11.05	.999	....	92
4..	Exchange Closed: Independence Day							
7..	....	12.05B	....	12.05B	11.82	.999	....	92
8..	10.55	10.55	10.45A	10.45A	10.27	.999	25	92
9..	10.00	10.60B	10.00	10.40B	10.67	.999	25	67

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 46 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	10.05A	10.30A	10.42	.999	....	17
11	9.50	9.50	9.40A	9.40A	9.15	.999	12	17
14	....	9.20B	9.00A	9.15N	9.27	.999	....	7
15	....	10.30B	....	10.30B	10.67	.999	....	6
16	....	11.60B	....	10.67N	10.92	.999	....	4
17	....	....	10.20A	10.20A	9.55	.999	....	4
18	....	11.30B	....	11.30B	11.45	.999	....	4
21	....	11.95B	....	11.95B	11.97	1.000	....	4
22	....	12.20B	11.60A	12.20B	12.35	1.000	....	4
23	....	12.75B	....	12.35N	12.65	1.000	....	....
25	....	....	11.97A	12.07N	12.35	1.000	....	....

AUGUST 1986 48 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.30	3.30	3.30	3.30	3.25	.683	2	2
4	....	3.60B	....	3.60B	3.32	.703	....	2
5	....	4.00B	....	4.00B	4.60	.789	....	2
6	....	4.70B	....	4.70B	4.90	.822	....	2
9	....	5.05B	4.25A	4.25A	3.85	.753	....	2
10	....	....	....	3.85N	3.80	.749	....	2
11	....	....	3.35A	3.35A	3.35	.706	....	2
12	....	3.70B	....	3.70B	4.02	.762	....	2
13	....	4.25B	....	4.25B	4.37	.794	....	2
16	....	4.50B	3.80A	3.80A	3.80	.755	....	2
17	....	4.80B	....	4.80B	5.30	.843	....	2
18	5.40	6.00B	5.15A	6.00B	6.10	.898	2	4
19	....	6.30B	5.90A	6.10N	6.00	.900	2	4
20	....	7.15B	....	7.15B	7.15	.942	....	4
23	....	....	7.00A	7.00A	7.00	.951	....	4
24	....	10.50B	....	10.50B	10.87	.977	....	3
25	....	....	....	10.87N	10.02	.990	....	2
26	....	....	9.50A	9.90A	9.55	.989	....	2
27	....	9.75B	9.20A	9.20A	9.12	.987	....	2
30	....	....	8.20A	9.12N	8.75	.986	....	2

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	8.40A	8.40A	9.07	.992	....	2
2	....	9.30B	8.90A	9.30B	9.52	.995	....	2
3	....	9.70B	9.00A	9.00A	9.00	.994	....	2
4	Exchange Closed, Independence Day							
7	....	10.00B	....	10.00B	9.82	.998	....	2
8	....	....	8.60A	8.60A	8.30	.996	....	2
9	....	8.60B	8.00A	8.40B	8.70	.998	....	2
10	....	....	8.05A	8.50A	8.42	.998	....	2
11	....	....	7.40A	7.40A	7.15	.995	....	2
14	....	7.20B	7.00A	7.15N	7.27	.998	....	2
15	....	8.30B	....	8.30B	8.67	.999	....	2
16	....	9.60B	....	8.67N	8.92	.999	....	2
17	....	....	8.20A	8.20A	7.55	.999	....	2
18	....	9.30B	....	9.30B	9.45	.999	....	2
21	....	9.95B	....	9.95B	9.97	1.000	....	2
22	....	10.20B	9.60A	10.20B	10.35	1.000	....	2
23	....	10.75B	....	10.35N	10.65	1.000	....	....
25	....	....	9.97A	10.07N	10.35	1.000	....	....

AUGUST 1986 50 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	4.00	4.00	4.00	4.00	4.56	.709	....	....
18	....	....	....	4.55N	4.55	.710	....	....
21	....	....	....	4.55N	3.75	.635	....	....
22	3.50	3.95B	3.50	3.95B	4.02	.658	7	7
23	....	4.10B	3.85A	3.85A	3.22	.586	....	7
24	3.70	3.70	3.50	3.60	3.72	.631	5	11
25	....	....	3.65A	3.65A	3.70	.623	1	12
28	3.45	3.65B	3.45	3.65B	3.52	.614	5	17
29	....	4.20B	....	4.20B	4.65	.689	....	18
30	5.00	5.00	5.00	5.00	5.97	.754	1	17

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.85	4.85	4.80A	4.80A	4.70	.701	2	19
2	4.20	4.50	4.20	4.50	4.25	.679	4	18
5	4.40	4.60B	3.90A	4.60B	4.65	.712	1	19
6	....	4.75B	....	4.75B	4.52	.707	....	18
7	4.60	4.75B	4.40A	4.75B	5.05	.742	1	18
8	5.25	5.80B	5.25	5.80B	5.75	.784	7	18
9	....	5.95B	....	5.95B	6.12	.807	....	18
12	....	....	....	6.12N	6.00	.809	....	19
13	6.10	6.10	6.10	6.10	5.95	.812	1	18
14	....	6.05B	5.85A	5.85A	5.87	.814	....	18

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 50 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	6.00B	5.85A	5.85A	5.40	.793	....	18
16	....	....	4.30A	4.30A	4.05	.723	....	18
19	....	4.35B	....	4.35B	3.90	.702	....	18
20	....	....	....	3.90N	3.27	.653	....	18
21	....	3.30B	2.30A	2.30A	2.40	.559	....	18
22	2.50	2.70B	2.50	2.70B	3.07	.624	1	19
23	....	3.30B	....	3.30B	3.57	.681	....	19
26	Exchange Closed: Memorial Day							
27	2.77@.75	3.00	2.75	3.00	3.10	.636	4	22
28	3./5	3.75	3.75	3.75	3.82	.713	2	23
29	....	....	....	3.82N	3.40	.679	....	23
30	....	....	2.85A	3.40N	2.87	.624	....	23

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.55	2.60B	2.25	2.30	2.30	.547	20	43
3	2.35	2.45	2.20	2.20	2.17	.530	22	53
4	2.30	2.55B	2.25	2.35	2.32	.551	35	84
5	2.45	3.05	2.45	3.05	3.15	.654	6	89
6	3.10	3.40	3.10	3.40	3.47	.697	4	90
9	3.70	3.70	2.60A	2.60A	2.55	.603	11	101
10	2.60	2.70B	2.40A	2.50	2.55	.598	108	171
11	2.25	2.25	2.05	2.05	2.22	.546	70	230
12	2.40	2.55	2.40	2.55	2.70	.612	3	231
13	3.00	3.10	2.80	2.80	2.97	.651	71	244
16	3.10	3.12	2.50	2.75	2.55	.598	31	248
17	3.10	3.75	3.00A	3.75	3.75	.714	30	247
18	3.35	4.60	3.35	4.50A	4.35	.796	7	245
19	4.40	4.55	4.00	4.00	4.30	.797	19	234
20	....	5.10B	....	5.00B	5.15	.866	10	230
23	5.30	5.30	4.90	5.20	5.15	.878	15	227
24	6.70	8.50	6.70	8.50	8.90	.934	24	240
25	8.20	8.50	7.50	8.12A	8.15	.967	37	247
26	7.40	7.95	7.40	7.70A	7.65	.963	24	235
27	8.40	8.40	7.25	7.25	7.17	.958	6	233
30	6.50	6.50	5.97A	6.05	6.60	.958	18	236

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.50A	6.50A	7.15	.968	....	236
2	....	7.45B	7.00A	7.45B	7.57	.978	1	233
3	....	7.70B	7.00A	7.00A	7.10	.975	....	229
4	Exchange Closed: Independence Day							
7	8.30	8.30	8.20A	8.20A	7.85	.991	9	198
8	7.25	7.25	6.40	6.40	6.35	.979	4	197
9	6.80	6.90B	6.20A	6.80	6.70	.986	1	199
10	6.50	6.60B	6.05A	6.40A	6.45	.986	1	199
11	....	....	5.35A	5.35A	5.17	.969	....	198
14	5.20	5.20	4.95	5.10	[illegible]	.984	42	219
15	6.40	6.40	6.40	6.40	[illegible]	.997	11	211
16	....	7.60B	....	6.67N	6.92	.998	....	211
17	....	7.15B	6.20A	6.20A	5.57	.995	....	211
18	....	7.30B	....	7.30B	7.45	.999	....	218
21	....	7.95B	....	7.95B	7.97	.999	....	218
22	....	8.20B	7.40A	8.20B	8.35	.999	....	214
23	....	8.75B	....	8.35N	8.65	1.000	....	147
24	....	....	7.95A	7.95A	8.07	1.000	....	135
25	8.00@7.95	8.00	7.95	7.95	8.35	1.000	2	125
28	....	....	....	....	....	1.000	....	....

AUGUST 1986 52 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	2.65	2.65	2.65	2.65	2.50	.521	1	1
17	2.90	3.10B	2.60	3.10B	3.35	.603	14	15
18	....	3.80B	....	3.35N	3.50	.606	5	20
21	3.30	3.30	2.85A	2.85A	2.75	.524	....	20
22	2.65	3.00B	2.50	3.00B	2.92	.549	55	75
23	3.25	3.25	2.55	2.55	2.32	.476	44	97
24	2.70	2.70	2.40	2.70	2.72	.522	109	197
25	2.65	2.75	2.57	2.75	2.67	.514	75	226
28	2.45	2.60	2.40	2.50	2.45	.504	28	233
29	2.60	3.20B	2.60	3.20B	3.45	.585	5	238
30	3.90	3.90	3.75A	3.90B	4.52	.659	3	238

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.60	3.60	3.20	3.40B	3.47	.599	19	252
2	3.40	3.45	3.35A	3.45	3.10	.574	2	250
5	....	3.40B	2.75A	3.40B	3.42	.609	....	250
6	3.70	3.70	3.52A	3.52A	3.30	.602	11	251
7	....	....	....	3.30N	3.72	.640	2	253
8	4.45	4.45	4.45	4.45	4.32	.688	20	266
9	4.40	4.45	4.40	4.40	4.65	.714	3	255
12	....	....	....	4.65N	4.50	.714	202	445

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 52 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	4.60	4.60	4.60	4.60	4.45	.716	2	442
14	4.50	4.50	4.25	4.25	4.37	.717	153	464
15	4.50	4.50	3.80	3.80	3.95	.668	5	461
16	2.85	2.85	2.85	2.85	2.82	.602	35	461
19	....	3.10B	....	3.10B	2.70	.575	11	467
20	2.75	2.75	2.75	2.75	2.17	.519	1	467
21	2.15	2.35	1.50	1.50	1.57	.420	14	475
22	1.75	2.00	1.70	1.95	2.05	.485	52	487
23	2.05	2.40	2.05	2.40	2.40	.546	58	507
26	Exchange Closed; Memorial Day							
27	2.20@.15	2.45	1.85	2.00	2.05	.492	58	539
28	2.22	2.70	2.22	2.70	2.65	.576	127	600
29	2.50	2.50	2.35	2.35	2.40	.537	8	603
30	2.25	2.30B	1.75	1.95	1.85	.476	57	605

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.65	1.85	1.45	1.45	1.40	.394	180	711
3	1.40	1.55	1.40	1.40	1.37	.377	289	947
4	1.50	1.75B	1.45	1.45	1.45	.397	66	981
5	1.60	2.00	1.60	2.00	2.10	.502	191	1032
6	2.20	2.35	2.10A	2.25B	2.27	.548	299	1251
9	2.55	2.55	1.55	1.55	1.60	.443	72	1277
10	1.65	1.80	1.40	1.55	1.55	.436	60	1265
11	1.35	1.35	1.20	1.25	1.30	.383	213	1375
12	1.50	1.62	1.40	1.62	1.70	.450	336	1532
13	1.80	1.97	1.80	1.85	1.90	.490	154	1589
16	2.05	2.05	1.55	1.60	1.60	.430	163	1595
17	2.10	2.60	1.95	2.60	2.52	.555	244	1633
18	2.35@.40	3.10	2.30A	3.00	3.00	.654	196	1739
19	3.00	3.17	2.75	2.75	2.87	.664	211	1637
20	3.10	3.50	3.00	3.50	3.50	.747	62	1620
23	3.30@.27	3.60	3.27	3.40	3.52	.757	292	1485
24	5.50@6.00	6.80	5.50	6.80	7.05	.849	150	1414
25	7.00@.05	7.05	6.00	6.30	6.30	.914	218	1452
26	5.60	6.05	5.60	5.80	5.82	.903	348	1322
27	5.70	6.65	5.40	5.60	5.32	.890	460	1125
30	4.85	4.85	4.10	4.40B	4.95	.885	98	1091

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.30	5.05	4.30	5.05	5.27	.907	192	1033
2	4.95	5.90	4.95	5.90	5.65	.929	28	1000
3	5.60	5.75B	5.10	5.30	5.15	.918	7	992
4	Exchange Closed; Independence Day							
7	6.25	6.45	6.25	6.45	5.87	.960	6	993
8	5.30	5.30	4.95	4.95	4.42	.915	10	995
9	4.35	4.90	3.95A	4.90	4.75	.936	19	963
10	4.00	4.50	4.00	4.10B	4.50	.934	42	939
11	4.05	4.05	3.30	3.40	3.32	.870	338	883
14	3.20	3.35B	3.15A	3.25B	3.40	.905	2	865
15	4.37	4.60	4.37	4.60	4.70	.973	20	840
16	5.45	5.60B	4.85	4.85	4.95	.983	1	842
17	....	5.15B	4.20A	4.20A	3.57	.951	....	1008
18	....	5.30B	....	5.30B	5.47	.993	....	1005
21	6.00	6.00	5.82A	6.00	5.97	.999	13	975
22	5.70	6.30	5.10	6.20B	6.35	.999	114	918
23	6.95	6.95	6.70A	6.80	6.65	.999	50	908
24	6.00	6.00	5.85	6.00	6.07	1.000	19	731
25	6.05	6.15B	5.95	6.15B	6.35	1.000	16	680
28	....	....	....	....	....	1.000	....	....

AUGUST 1986 54 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	Exchange Closed; Good Friday							
31	2.35	2.35	2.30A	2.30A	2.80	.638	4	4

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.15	3.15	3.15	3.15	3.00	.566	....	4
2	3.50	3.50	3.20	3.30	3.35	.598	61	65
3	3.20	3.20	2.70	2.70	2.55	.516	65	127
4	2.90	2.90	2.07	2.10	2.00	.443	34	161
7	2.50	2.55	2.25	2.45	2.32	.481	43	195
8	2.40	2.50	2.32	2.50	2.32	.481	44	229
9	2.40	2.50	2.40	2.50	2.65	.520	3	230
10	2.95	2.95	2.75	2.75	2.77	.532	24	256
11	3.25	3.25	3.20	3.20	3.25	.586	7	257
14	3.15	3.20	2.95	2.95	3.10	.575	8	254
15	....	....	2.30A	2.30A	2.35	.493	....	256
16	1.90	1.90	1.70	1.75	1.70	.410	26	269
17	1.95	2.40	1.90	2.40	2.35	.494	46	292
18	2.60	3.15	2.60	2.65A	2.35	.497	24	310
21	2.35	2.47	1.90	1.90	1.90	.415	19	316
22	1.70	2.20	1.70	2.20	2.05	.440	29	336

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 54 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.36	2.35	1.55	1.55	1.55	.370	10	340
24	1.75	1.95	1.60	1.95	1.85	.415	422	634
25	1.85	1.90	1.75	1.85	1.87	.409	95	654
28	1.70	1.85	1.65	1.72	1.70	.398	153	758
29	2.00	2.45	1.92	2.45	2.47	.479	38	775
30	2.45	3.60	2.45	3.30	3.35	.567	127	844

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.85	2.85	2.40	2.55	2.45	.494	63	880
2	2.10	2.55B	2.00	2.15	2.15	.468	73	864
5	1.97	2.70	1.97	2.55	2.37	.502	37	855
6	2.75	2.80	2.40	2.40	2.30	.493	32	852
7	2.25	2.60	2.25	2.60	2.65	.530	21	848
8	2.80	3.30	2.80	3.30	3.12	.581	275	787
9	3.25	3.40	3.20	3.35	3.45	.608	56	750
12	3.40@.30	3.40	3.10A	3.10A	3.25	.604	4	748
13	3.30	3.35B	3.00	3.30	3.20	.604	9	733
14	3.20	3.25	3.00	3.00	3.10	.604	107	696
15	3.25	3.25	2.65	2.75	2.70	.569	50	697
16	1.55	1.92	1.50	1.85	1.87	.478	152	757
19	1.82	2.17	1.82	1.90	1.77	.444	57	730
20	1.80	1.80	1.35	1.35	1.40	.387	144	760
21	1.45	1.50	.80	.95	.95	.295	217	893
22	.95	1.35	.95	1.35	1.30	.353	165	961
23	1.30	1.56	1.20	1.50	1.57	.410	92	1001
26	Exchange Closed; Memorial Day							
27	1.50@.55	1.65	1.15	1.20	1.27	.354	495	1211
28	1.35	1.85	1.35	1.75	1.72	.435	342	1476
29	1.62@.60	1.62	1.42	1.42	1.45	.395	181	1448
30	1.40	1.40	.97	1.10	1.12	.338	193	1527

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.05	1.25	.85	.90	.85	.261	116	1608
3	.85	1.10	.85	.85	.80	.246	146	1688
4	.90	1.05	.85	.85	.85	.262	145	1612
5	1.00	1.30	1.00	1.30	1.30	.356	113	1613
6	1.45	1.45	1.30	1.40	1.42	.398	209	1716
9	1.60	1.60	.90	.95	.95	.297	94	1738
10	.95	1.02B	.90	.90	.92	.290	44	1755
11	.75	.75	.65	.70	.72	.244	143	1782
12	.85	1.00	.80	1.00	1.02	.300	339	1705
13	1.05	1.25	1.05	1.17	1.15	.336	76	1724
16	1.25	1.30B	.90	1.00	.95	.279	46	1740
17	1.25	1.70	1.15	1.70	1.60	.393	371	1865
18	1.45	2.05	1.45	2.00	1.95	.493	309	1883
19	2.00	2.10	1.80	1.80	1.82	.491	424	1770
20	1.95	2.25	1.95	2.25	2.25	.593	258	1865
23	2.10	2.25	1.95	2.15@.20	2.17	.586	284	1906
24	4.00@.20	5.20	4.00	5.00@.10	5.32	.717	497	1971
25	5.05@.20	5.40	4.20	4.60	4.60	.816	404	1810
26	3.95@4.00	4.35	3.90	4.25B	4.20	.797	280	1774
27	4.00	5.00	3.75	3.80	3.80	.773	326	1723
30	3.15@.25	3.25	2.60	3.20	3.35	.756	263	1690

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.80	3.55	2.80	3.55	3.60	.788	144	1626
2	3.30	3.90	3.30	3.90	3.87	.824	37	1612
3	3.90	4.00B	3.40A	3.55	3.40	.799	20	1598
4	Exchange Closed; Independence Day							
7	4.00	4.60B	3.80	3.80	4.02	.874	149	1490
8	3.50	3.55B	2.95A	2.95A	2.75	.770	42	1464
9	2.40	3.25	2.15	3.25	2.97	.807	26	1466
10	2.40	3.00B	2.40	2.55	2.77	.794	97	1501
11	2.25	2.35	1.80	1.85	1.77	.663	176	1599
14	1.70	1.85	1.60	1.85	1.82	.697	102	1571
15	2.00	2.90	2.00	2.90	2.90	.863	118	1516
16	2.90	3.80B	2.85A	2.85A	3.10	.895	160	1407
17	3.40	3.40	1.90A	1.90A	1.80	.765	84	1370
18	3.20	3.50	2.75A	3.50	3.50	.929	284	1296
21	4.05	4.05	3.60A	3.90B	4.00	.993	189	1227
22	4.10	4.30	3.65	4.30	4.37	.999	134	1079
23	4.40	5.00B	4.40	4.70	4.65	.999	130	1044
24	3.95	4.00	3.90	4.00	4.07	.999	18	1016
25	3.95	4.30	3.90	4.30	4.35	.999	58	924
28	....	....	....	....	....	.999	....	....

AUGUST 1986 56 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	3.65	3.65	3.65	3.65	3.10	.569	4	4
18	....	....	....	3.10N	3.27	.580	....	4
19	....	....	....	3.27N	3.20	.579	....	4

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 56 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	3.20N	3.40	.586	....	4
21..	....	....	....	3.40N	3.60	.613	....	4
24..	3.50	3.50	3.50	3.50	3.27	.595	....	4
25..	....	3.60B	....	3.60B	3.75	.633	....	4
26..	....	....	3.65A	3.65A	3.65	.629	....	4
27..	....	....	3.45A	3.45A	3.35	.610	....	4
28..	Exchange Closed: Good Friday							
31..	1.80	1.80	1.80	1.80	1.90	.533	24	28

IN APRIL

1..	1.82	1.82	1.80	1.80	2.10	.456	14	42
2..	2.30	2.80B	2.05	2.10B	2.37	.490	18	51
3..	2.07	2.10B	1.70	1.70	1.70	.409	9	59
4..	1.70	1.70	1.40	1.45	1.37	.340	36	84
7..	1.80	1.82	1.80	1.80	1.57	.376	44	121
8..	1.80	1.80	1.50	1.70	1.57	.376	46	159
9..	1.70	1.85	1.62	1.80	1.82	.415	45	201
10..	2.00	2.10	1.75A	1.85B	1.95	.426	51	202
11..	2.10	2.32	2.10	2.32	2.25	.480	61	208
14..	2.25	2.25	2.05	2.05	2.20	.468	14	212
15..	2.05	2.05	1.30	1.50	1.55	.386	33	225
16..	1.55	1.55	1.00	1.20	1.15	.310	38	237
17..	1.25	1.45	1.25	1.45	1.60	.389	104	318
18..	1.75	2.20	1.75	2.00	1.62	.393	55	328
21..	1.55	1.65	1.20	1.20	1.25	.315	36	343
22..	1.15	1.45	1.15	1.45	1.40	.339	13	343
23..	1.55	1.55	1.10	1.10	1.05	.276	42	372
24..	1.20	1.35	1.18	1.35	1.25	.318	36	401
25..	1.25	1.30	1.20	1.30	1.27	.312	156	456
28..	1.10@.15	1.20	1.10	1.10	1.10	.302	32	462
29..	1.25	1.80	1.25	1.80	1.67	.378	70	499
30..	1.70@.75	2.50	1.70	2.50	2.40	.455	197	574

IN MAY

1..	1.60	1.95	1.60	1.70	1.70	.393	192	638
2..	1.60	1.70B	1.40	1.55	1.45	.368	82	680
5..	1.35	1.80	1.35	1.65	1.62	.398	103	752
6..	1.90	1.90	1.50	1.55@.50	1.55	.388	238	844
7..	1.42	1.80	1.40	1.80	1.80	.422	107	928
8..	2.15	2.45	2.00	2.30	2.17	.471	316	1193
9..	2.25	2.45	2.25	2.35	2.40	.498	178	1201
12..	2.50	2.50	2.00	2.15	2.20	.491	276	1332
13..	2.30	2.45	2.10	2.40	2.17	.488	37	1326
14..	2.35	2.35	2.05	2.05	2.10	.485	45	1310
15..	2.27@.30	2.30	1.65	1.80	1.82	.448	155	1445
16..	.85	1.20	.85	1.12	1.20	.356	157	1513
19..	1.12@.20	1.42	1.12	1.25A	1.10	.324	170	1545
20..	1.10	1.15	.75	.75	.85	.271	274	1512
21..	.85	.90	.50	.60	.55	.194	316	1629
22..	.55	.80	.55	.72	.77	.241	92	1634
23..	.82	1.00	.80	1.00	.97	.88	101	1672
26..	Exchange Closed: Memorial Day							
27..	.80@.90	1.00	.62	.75	.75	.238	124	1728
28..	.80	1.15	.80	1.07	1.07	.306	526	1911
29..	1.00	1.00	.90	.90	.85	.270	65	1968
30..	.82	.85	.65	.75	.66	.220	132	1946

IN JUNE

2..	.60	.70	.50	.50	.50	.159	224	1993
3..	.55	.60	.50	.50	.47	.148	365	1870
4..	.55	.65	.50	.50	.50	.159	135	1892
5..	.62	.75B	.60	.75B	.77	.232	76	1858
6..	.80	.85	.75	.82A	.82	.266	215	1786
9..	.90	.92	.60	.62	.57	.181	112	1777
10..	.55	.65	.55	.60	.55	.175	39	1753
11..	.45@.35	.45	.35	.40	.40	.141	310	1753
12..	.45	.55	.45	.55	.55	.182	66	1742
13..	.60	.62	.60	.60	.62	.209	42	1762
16..	.65	.65	.50	.55	.55	.163	64	1788
17..	.70	1.00	.00	.95	.95	.252	358	1728
18..	.85	1.25	.82A	1.17@.20B	1.15	.330	475	1793
19..	1.15@.20	1.20	.90	1.00	1.05	.335	542	2012
20..	1.10	1.30	1.05	1.25	1.27	.430	200	2087
23..	1.25	1.27	1.10	1.20@.15	1.17	.424	436	2230
24..	2.85@3.10	3.90	2.85	3.75@.80	3.75	.552	833	2228
25..	3.85@.80	3.85	2.75	3.20	3.20	.675	941	2044
26..	2.65@.70	3.00	2.65	2.75@.70	2.82	.646	445	1953
27..	2.75	3.20	2.30	2.30	2.35	.612	569	1756
30..	2.00	2.20	1.47	2.00A	2.05	.581	300	1765

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 56 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.80	2.05	1.62	2.00B	2.17	.617	185	1804
2..	2.00	2.55	1.85	2.40A	2.40	.861	143	1800
3..	2.45	2.45	1.90	1.90	1.97	.620	80	1737
4..	Exchange Closed: Independence Day							
7..	2.20	3.05	2.10	2.35B	2.40	.710	150	1761
8..	2.25	2.25	1.50	1.50	1.42	.550	140	1805
9..	1.25	1.80B	1.00	1.65	1.57	.593	343	1843
10..	1.40	1.60B	1.05	1.35B	1.37	.565	286	1845
11..	.90@1.00	1.10	.75	.75	.77	.307	285	1927
14..	.75	.85	.65	.80	.77	.400	144	1878
15..	.90@.85	1.45	.85	1.35	1.35	.613	145	1811
16..	1.50	2.10B	1.10A	1.40B	1.47	.657	157	1734
17..	1.65	1.85	.70	.70	.67	.428	146	1699
18..	1.70	1.95	1.20	1.90A	1.67	.695	167	1672
21..	2.20@.25	2.30	1.80	2.10	2.20	.890	247	1623
22..	2.20	2.45	1.85	2.40B	2.45	.952	152	1522
23..	2.47@.50	3.15	2.47	2.75	2.70	.989	129	1470
24..	2.20	2.20	1.90	2.05	2.10	.994	278	1408
25..	2.00	2.55	1.90	2.25@.55	2.35	.998	252	1109
28..	....	....	....	....	....	.999	....	....

AUGUST 1986 58 CALLS

IN JANUARY 1986

16..	3.50@.45	3.50	3.45	3.45	3.52	.580	10	10
17..	....	....	....	3.52N	3.30	.560	....	10
20..	....	....	....	3.30N	3.70	.603	....	10
21..	....	....	....	3.70N	3.20	.559	....	10
22..	....	3.25B	....	3.25B	3.37	.576	....	10
23..	....	3.85B	....	3.85B	3.85	.614	....	10
24..	....	....	....	3.85N	3.97	.621	....	10
27..	....	....	....	3.97N	3.97	.622	....	10
28..	....	....	....	3.97N	3.85	.625	....	10
29..	....	....	....	3.85N	3.82	.625	....	10
30..	....	....	....	3.82N	3.82	.624	....	10
31..	....	....	....	3.82N	3.80	.624	....	10

IN FEBRUARY

3..	....	....	....	3.80N	3.65	.615	....	10
4..	....	....	....	3.65N	2.95	.565	....	10
5..	....	....	....	2.95N	3.40	.585	....	10
6..	....	....	....	3.40N	3.30	.593	....	10
7..	....	....	....	3.30N	3.72	.607	....	10
10..	....	....	....	3.72N	3.70	.615	....	10
11..	3.35	3.35	3.30A	3.30A	3.00	.554	1	11
12..	....	....	....	3.00N	3.02	.557	....	11
13..	3.00	3.00	3.00	3.00	2.70	.518	10	21
14..	....	....	....	2.70N	2.87	.540	....	21
17..	Exchange Closed: President's Day							
18..	2.65	2.65	2.50A	2.50A	2.22	.462	51	72
19..	....	....	....	2.22N	2.57	.502	....	72
20..	2.75	2.75	2.65	2.65	2.60	.499	110	121
21..	2.75	2.75	2.75	2.75	2.95	.534	2	122
24..	....	....	....	2.95N	2.96	.535	5	126
25..	3.10	3.15	3.10	3.15	3.55	.595	31	157
26..	3.55	3.55	3.40	3.40	3.20	.557	61	182
27..	....	....	3.15A	3.15A	2.85	.521	1	182
28..	....	....	....	2.85N	2.92	.538	....	182

IN MARCH

3..	3.10	3.10	2.70	2.70	2.70	.521	....	182
4..	....	3.00B	....	2.90B	2.80	.528	21	203
5..	....	....	2.75A	2.75A	2.75	.521	....	203
6..	2.95	2.95	2.75	2.75	2.47	.510	8	211
7..	2.55	2.55	2.47	2.47	2.47	.500	71	217
10..	....	....	....	2.47N	2.67	.524	....	217
11..	2.37	2.37	2.30A	2.37	2.32	.491	8	217
12..	2.42	2.50	2.42	2.50	2.42	.502	56	247
13..	2.30	2.60	2.30	2.60	2.52	.503	64	225
14..	2.50	2.65B	2.50	2.65B	2.62	.513	7	225
17..	2.50	2.50	2.45A	2.50	2.42	.498	16	225
18..	2.40	2.45	2.40	2.40	2.32	.486	6	226
19..	2.32	2.32	2.17	2.20	2.25	.484	122	313
20..	2.45	2.45	2.45	2.45	2.42	.502	2	313
21..	2.50	2.60	2.50	2.60	2.60	.518	16	318
24..	2.35	2.35	2.35	2.35	2.30	.497	2	318
25..	2.55	2.80	2.55	2.65	2.70	.535	9	313
26..	2.70	2.70	2.50	2.60	2.60	.529	10	318
27..	2.50	2.50	2.40	2.40	2.35	.507	16	319
28..	Exchange Closed: Good Friday							
31..	1.80	1.80	1.20	1.20	1.20	.429	34	350

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 58 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.40	1.00	1.40	1.45	.356	75	377
2..	1.55	1.70	1.45A	1.60	1.62	.386	33	379
3..	1.25	1.40	.97	1.00	1.15	.311	87	426
4..	1.15	1.15	.85	.90	.87	.251	86	463
7..	1.00	1.25	1.00	1.15	1.05	.282	28	448
8..	1.20	1.20	1.05	1.10	1.05	.282	121	513
9..	1.10	1.20	1.10	1.20	1.22	.318	34	517
10..	1.45@.40	1.45	1.25	1.25	1.30	.329	82	553
11..	1.30	1.55	1.30	1.50B	1.57	.379	45	554
14..	1.60	1.60	1.35	1.40	1.50	.366	14	567
15..	1.35	1.35	.95	.95	1.00	.291	7	573
16..	1.05	1.05	.75	.80	.77	.225	85	591
17..	.85	1.05	.80	1.05	1.07	.294	128	686
18..	1.15	1.45	1.00	1.00	1.10	.299	94	700
21..	1.00	1.05B	1.00	1.00	.82	.231	9	709
22..	.77	1.00	.70	.95	.95	.252	33	725
23..	1.00	1.05	.87A	.87A	.67	.198	619	1319
24..	.85	.90	.65	.90	.85	.235	368	1532
25..	.80	.90	.80	.85	.85	.230	124	1501
28..	.80	.80	.70	.70@.72	.72	.221	67	1504
29..	.75	1.15	.75	1.15	1.15	.287	546	2017
30..	1.30@.25	1.75	1.20	1.75	1.67	.359	265	1895

IN MAY

1..	1.25	1.35	1.15	1.15	1.17	.302	101	1887
2..	1.10	1.10	.85	1.00	1.00	.279	145	1857
5..	.95	1.20	.87A	1.15	1.10	.304	178	1950
6..	1.30	1.30	1.00	1.00	1.02	.294	163	2082
7..	.90	1.10	.90	1.10	1.22	.324	47	2113
8..	1.50	1.60	1.40	1.55	1.47	.368	155	2104
9..	1.65	1.70	1.50	1.70	1.62	.392	64	2140
12..	1.65	1.65	1.30	1.50B	1.50	.381	63	2165
13..	1.45	1.65	1.35	1.45A	1.45	.377	117	2226
14..	1.45	1.45	1.32	1.35A	1.35	.373	145	2307
15..	1.45	1.45	1.10	1.10	1.17	.336	65	2340
16..	.75	.80	.55	.70B	.75	.252	75	2366
19..	.75@.72	.85	.72	.75	.67	.223	170	2335
20..	.65	.67	.57	.57	.50	.179	33	2334
21..	.55	.55	.30	.35	.35	.119	1063	1682
22..	.40	.50	.40	.45	.47	.154	69	1708
23..	.50	.60	.50	.60	.57	.190	36	1687
26..	Exchange Closed; Memorial Day							
27..	.50	.60B	.35	.45A	.42	.148	34	1683
28..	.60	.67	.60	.67	.65	.200	131	1619
29..	.65	.65	.52	.55	.52	.172	92	1665
30..	.47	.47	.35	.45	.40	.134	166	1644

IN JUNE

2..	.35	.40	.27	.30	.30	.089	221	1693
3..	.35	.40	.27	.30	.37	.082	64	1692
4..	.40	.45	.35	.35	.32	.089	132	1595
5..	.37	.40	.35	.40B	.45	.139	59	1502
6..	.50@.55	.55	.47	.47	.47	.164	6	1504
9..	.52	.55	.30	.30	.32	.101	30	1503
10..	.25@.20	.30	.20	.30	.30	.097	12	1503
11..	.25	.25	.22	.25	.22	.074	27	1504
12..	.27	.27	.25	.25	.30	.101	68	1547
13..	.35@.40	.40	.32	.37	.35	.119	51	1568
16..	.40	.40	.30	.30	.30	.087	20	1580
17..	.40	.55B	.32	.55B	.55	.147	170	1710
18..	.45	.70	.45	.67A	.67	.212	378	1914
19..	.70	.72	.50	.60B	.60	.207	223	2065
20..	.60	.72	.55	.70	.70	.282	197	2187
23..	.60	.65	.55	.62	.62	.270	280	2192
24..	1.90@2.20	2.80	1.90	2.70	2.50	.384	775	2002
25..	2.95@.50	2.95	1.80	2.05	2.05	.509	576	2147
26..	1.60	1.90	1.60	1.75	1.72	.477	296	2121
27..	1.65	2.05	1.40	1.40	1.35	.436	509	2133
30..	1.15	1.20	.75	1.10	1.12	.394	293	2108

IN JULY

1..	.90	1.12	.75	1.12	1.17	.426	176	2152
2..	1.00	1.45	.85	1.35@.30	1.30	.467	343	2209
3..	1.45	1.45	.90	.90@.95	1.02	.417	217	2231
4..	Exchange Closed; Independence Day							
7..	1.17	1.60	1.10	1.30	1.27	.492	169	2236
8..	1.15	1.15	.67	.70	.65	.321	114	2232
9..	.60	.85	.45	.75@.85	.75	.354	216	2244
10..	.70	.70	.45	.50	.55	.318	198	2306
11..	.40	.40	.30	.30	.30	.178	148	2253
14..	.25@.22	.25	.20	.20	.22	.159	94	2242
15..	.40	.50	.35	.50	.47	.312	39	2217
16..	.50	.85	.40	.52B	.52	.338	147	2185

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 58 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.65	.65	.20	.20	.17	.145	146	2083
18..	.65	.85	.45	.85	.82	.337	516	1944
21..	.90	.90	.65	.82	.82	.499	381	1844
22..	.85	.90	.57	.90	.90	.600	417	1817
23..	1.00	1.35	.95	1.10	1.02	.712	434	1554
24..	.50	.70	.40	.50	.55	.538	398	1457
25..	.47@.50	.90	.37	.90@.75	.75	.665	1059	1363
28..	....	....	....	....	....	.940	....	....

AUGUST 1986 60 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	2.45	2.45	2.45	2.45	2.37	.489	29	162
3..	....	....	....	2.37N	2.42	.488	....	162
6..	....	....	....	2.42N	2.20	.469	....	162
7..	....	....	....	2.20N	2.32	.480	....	162
8..	....	....	2.25A	2.25A	2.10	.441	....	162
9..	....	....	....	2.10N	2.30	.466	....	162
10..	....	2.65B	....	2.65B	2.70	.506	....	162
13..	....	....	....	2.70N	2.25	.457	....	162
14..	....	....	....	2.25N	2.32	.464	....	162
15..	....	....	....	2.32N	2.70	.498	....	162
16..	2.60	2.65	2.60	2.65	2.57	.482	2	164
17..	....	....	....	2.57N	2.40	.469	2	166
20..	....	2.50B	....	2.50B	2.65	.504	....	166
21..	2.52	2.55	2.52	2.55	2.30	.459	2	168
22..	2.40	2.40	2.40	2.40	2.45	.477	15	172
23..	....	2.75B	....	2.75B	2.85	.515	....	172
24..	2.70	2.70	2.70	2.70	2.97	.523	1	172
27..	3.10	3.10	3.10	3.10	2.97	.522	12	174
28..	3.00	3.00	3.00	3.00	2.85	.525	5	134
29..	....	....	....	2.85N	2.80	.525	....	134
30..	....	....	....	2.80N	2.80	.523	....	134
31..	....	....	....	2.80N	2.77	.523	....	134

IN FEBRUARY

3..	....	....	....	2.77N	2.65	.513	....	134
4..	2.50	2.50	2.50	2.50	2.05	.461	12	146
5..	....	2.20B	....	2.05N	2.45	.461	....	146
6..	....	....	....	2.45N	2.40	.489	....	146
7..	....	2.50B	....	2.50B	2.67	.503	....	146
10..	2.80	2.80	2.80	2.80	2.67	.511	10	156
11..	....	....	....	2.67N	2.15	.448	....	156
12..	2.15	2.15	2.15	2.15	2.15	.451	....	156
13..	2.12	2.12	2.05	2.05	1.82	.412	6	160
14..	....	...	....	1.82N	2.05	.433	....	160
17..	Exchange Closed; President's Day							
18..	1.80	1.85	1.75A	1.85	1.65	.356	1	161
19..	1.90	1.95	1.80	1.90	1.80	.394	120	263
20..	1.95	1.95	1.90	1.90	1.80	.391	33	296
21..	1.75	2.15	1.75	2.15	2.07	.425	12	302
24..	2.25	2.25	2.20	2.20	2.05	.425	1	303
25..	2.45	2.60	2.45	2.55	2.60	.485	9	300
26..	2.35@.30	2.35	2.30	2.30	2.27	.446	17	300
27..	2.10	2.10	2.10	2.10	2.05	.410	21	317
28..	....	....	....	2.05N	2.10	.458	....	317

IN MARCH

3..	1.90	1.90	1.85A	1.90	1.90	.441	6	323
4..	1.90	2.05	1.90	2.05	2.05	.447	10	323
5..	2.00	2.20	1.90	2.00A	1.95	.440	351	518
6..	2.20	2.25	1.90	1.90	1.82	.429	30	547
7..	1.85	1.90	1.75	1.75	1.72	.418	34	553
10..	1.80	1.85	1.70	1.75B	1.87	.441	31	555
11..	1.70	1.85	1.70	1.75A	1.60	.408	10	556
12..	1.75	1.75	1.70	1.70A	1.67	.417	8	564
13..	1.75	1.75	1.60	1.75	1.75	.417	41	566
14..	1.80	1.80	1.80	1.80	1.82	.426	4	570
17..	1.75	1.80	1.60	1.70	1.65	.409	20	579
18..	1.70	1.70	1.65	1.65A	1.60	.397	8	586
19..	1.60	1.60	1.50	1.50	1.52	.394	14	592
20..	1.60	1.60	1.60	1.60	1.65	.410	2	590
21..	1.75	1.90	1.75	1.75	1.80	.425	23	589
24..	1.80	1.80	1.50	1.57	1.55	.403	22	593
25..	1.75	1.85	1.75	1.80	1.82	.438	144	626
26..	1.75	1.80	1.70	1.75	1.77	.431	35	650
27..	1.65	1.70	1.50	1.55B	1.55	.408	26	666
28..	Exchange Closed; Good Friday							
31..	1.10	1.10	.70	.70	.80	.332	20	663

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 60 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.75	.80	.70	.75	.95	.267	76	703
2..	1.20	1.20	.95	1.10	1.07	.293	31	713
3..	1.05	1.05	.60	.70	.72	.227	32	718
4..	.75	.75	.60	.65	.60	.178	54	735
7..	.70	.90	.70	.75	.70	.204	24	738
8..	.90	.90	.70	.82	.65	.204	21	730
9..	....	.75B	....	.70B	.80	.236	....	730
10..	1.00@.85	1.00	.85	.85	.87	.245	26	745
11..	.85	1.02B	.85	1.02B	1.10	.289	61	766
14..	1.05	1.05	.85	.85	1.00	.276	83	785
15..	.80	.80	.65A	.65A	.65	.210	4	791
16..	.65	.65	.45	.50	.52	.157	93	785
17..	.57	.75	.52	.75	.70	.214	26	778
18..	.95	1.00	.73	.75	.72	.219	19	789
21..	.65	.80	.50	.50	.55	.162	36	798
22..	.50	.65	.45	.65	.62	.180	95	822
23..	.70	.70	.47	.47	.42	.137	13	821
24..	.55	.65	.45	.65	.55	.167	90	827
25..	.55	.55	.52	.55	.55	.164	10	832
28..	.50	.50	.47	.50	.50	.156	75	808
29..	.55@.52	.70	.52	.70	.75	.211	62	818
30..	.90	1.45	.82	1.05	1.12	.274	309	1052

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.95	1.00	.75	.75	.77	.224	32	1068
2..	.75	.75	.60	.70	.65	.204	78	1096
5..	.60	.75	.60	.75	.75	.225	30	1077
6..	.75	.80	.60	.65	.67	.215	77	1080
7..	.60	.77	.60	.77	.80	.238	25	1078
8..	1.00@.95	1.10	.95	1.05	.97	.276	421	1364
9..	1.05	1.15	.95	1.02	1.05	.296	219	1501
12..	1.10	1.10	.90	.97	.95	.284	78	1522
13..	.90	1.05	.85	1.00A	.92	.278	84	1542
14..	.92	.92	.75	.77	.85	.273	83	1549
15..	.97	.97	.60	.60	.72	.239	55	1568
16..	.40@.35	.55B	.35	.45	.45	.170	657	1218
19..	.37@.40	.55	.37	.45A	.40	.145	112	1254
20..	.42	.45	.30	.30	.27	.111	105	1244
21..	.30	.30	.22	.22	.20	.069	267	1176
22..	.25	.30	.25	.30	.27	.092	32	1189
23..	.30	.35	.30	.35	.32	.118	32	1184
26..	Exchange Closed; Memorial Day							
27..	.30	.30	.30	.30	.27	.087	....	1182
28..	....	.35B	....	.35B	.35	.123	1	1168
29..	.35	.40	.30	.30	.30	.102	20	1156
30..	.27	.27	.22	.25	.22	.075	54	1200

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.20	.20	.15	.15	.15	.046	76	1227
3..	.20	.20	.17	.17A	.15	.042	15	1232
4..	....	....	....	.15N	.15	.046	....	1234
5..	.17	.20	.17	.20B	.22	.078	19	1226
6..	.25	.25	.25	.25	.25	.094	18	1242
9..	.25	.27B	.17A	.17A	.17	.052	5	1240
10..	.15	.17	.15	.15	.17	.049	15	1252
11..	.15@.12	.15	.12	.12	.12	.036	49	1265
12..	.12	.15	.12	.15	.15	.051	1	1265
13..	.15	.17	.15	.17	.17	.062	3	1266
16..	.17	.17	.10	.15	.15	.042	43	1251
17..	.17	.30	.17	.25	.25	.078	12	1268
18..	.30	.37	.27A	.35A	.35	.121	55	1260
19..	.35	.35	.30A	.30A	.27	.116	43	1218
20..	....	....	.25A	.27N	.30	.168	....	1218
23..	.30	.30	.20	.25	.27	.154	22	1214
24..	.60@1.20	1.50	.60	1.50	1.45	.239	462	1374
25..	1.50@.45	1.50	.90	1.05	1.10	.347	610	1542
26..	.95@.90	1.05	.90	.92@.90	.90	.315	361	1565
27..	.85	1.10	.65	.65	.65	.277	361	1547
30..	.55	.55	.40	.50A	.50	.234	274	1485

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.45@.42	.50B	.40	.45	.55	.256	128	1395
2..	.45	.62	.40	.60A	.60	.286	349	1568
3..	.55	.62B	.25	.45	.45	.240	60	1538
4..	Exchange Closed; Independence Day							
7..	.50	.70	.50	.50	.52	.283	237	1648
8..	.35	.42	.25	.27	.22	.150	230	1619
9..	.17	.27	.15	.25B	.25	.167	252	1545
10..	.22	.22	.15	.20	.17	.138	53	1577
11..	.12@.10	.15	.10	.10	.10	.059	424	1687
14..	.07	.07	.07	.07	.07	.043	25	1669
15..	.10	.15	.10	.15	.12	.107	75	1697
16..	.12	.25	.10	.12B	.15	.112	210	1701

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 60 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.17	.17	.05	.07	.05	.028	123	1613
18..	.10	.30	.10	.25@.30	.27	.093	404	1672
21..	.30	.30	.17	.20	.22	.117	92	1702
22..	.17	.20	.10	.20	.17	.132	339	1584
23..	.30	.35B	.20	.20	.20	.132	331	1577
24..	.17	.17	.02	.02	.05	.011	184	1532
25..	.05	.05	CAB	.05	.02	.025	426	71
28..	....	....	....	....	....	.454	....	....

AUGUST 1986 62 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.75	1.75	1.75	1.75	1.65	.398	2	313
3..	1.65	1.65	1.65	1.65	1.67	.396	....	313
6..	....	1.85B	....	1.85B	1.57	.378	28	313
7..	1.60	1.60	1.55	1.55	1.67	.388	4	317
8..	....	....	....	1.67N	1.45	.351	....	317
9..	....	....	....	1.45N	1.60	.374	....	317
10..	....	1.90B	....	1.90B	1.90	.412	....	317
13..	1.90	1.90	1.90	1.90	1.55	.364	1	318
14..	1.70	1.70	1.70	1.70	1.62	.371	20	308
15..	....	....	....	1.62N	1.95	.404	....	308
16..	1.90@.80	1.90	1.80	1.80	1.85	.388	62	266
17..	1.70	1.70	1.70	1.70	1.70	.375	30	266
20..	....	....	....	1.70N	1.90	.409	....	266
21..	1.95	1.95	1.95	1.95	1.60	.365	5	266
22..	....	1.70B	....	1.70B	1.75	.382	....	266
23..	2.00	2.00	2.00	2.00	2.05	.419	1	267
24..	2.00	2.30	2.00	2.15	2.15	.425	41	304
27..	2.20	2.30B	2.20	2.20	2.10	.424	11	315
28..	2.10	2.10	2.10	2.10	2.02	.427	5	319
29..	....	....	....	2.02N	2.00	.426	....	319
30..	....	....	....	2.00N	2.00	.425	....	319
31..	1.95	1.95	1.95	1.95	1.85	.424	1	320

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.00	2.10	2.00	2.10	1.80	.413	2	321
4..	....	....	1.70A	1.70A	1.35	.363	....	321
5..	....	1.50B	....	1.50B	1.65	.363	2	323
6..	....	....	....	1.65N	1.62	.390	....	323
7..	1.85	1.95	1.85	1.92	1.85	.403	6	322
10..	2.00	2.00	2.00	2.00	1.87	.409	11	322
11..	1.50	1.50	1.50	1.50	1.47	.349	81	290
12..	1.50	1.55	1.50	1.55	1.47	.351	51	251
13..	1.45	1.50	1.40	1.50	1.17	.315	4	248
14..	....	....	....	1.17N	1.40	.334	....	248
17..	Exchange Closed; President's Day							
18..	1.25	1.30	1.10	1.10	1.00	.264	34	242
19..	....	1.30B	....	1.30B	1.20	.297	....	242
20..	1.30	1.40	1.25	1.25	1.17	.294	7	243
21..	1.50	1.50	1.50	1.50	1.47	.324	27	243
24..	1.50	1.50	1.50	1.50	1.37	.324	13	248
25..	1.55	1.80	1.55	1.80	1.85	.380	3	247
26..	1.90	1.90	1.60	1.70B	1.60	.343	12	245
27..	1.40	1.50B	1.40	1.50B	1.40	.309	4	245
28..	....	....	....	1.40N	1.45	.382	....	245

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.25	1.30	1.25	1.30	1.30	.365	11	245
4..	1.40	1.40	1.40	1.40	1.40	.371	3	244
5..	1.40	1.40	1.40	1.40	1.35	.363	12	240
6..	1.50	1.60	1.35A	1.35A	1.25	.352	18	253
7..	1.17	1.25	1.17	1.20	1.15	.342	15	262
10..	1.20	1.20	1.20	1.20	1.27	.363	1	259
11..	1.30	1.30	1.20	1.20	1.07	.331	8	256
12..	1.15	1.25B	1.15	1.25B	1.10	.338	2	257
13..	1.25@.20	1.25	1.20	1.20	1.20	.337	3	257
14..	1.20	1.20	1.15A	1.20	1.25	.345	2	257
17..	1.10	1.25	1.10	1.15	1.05	.328	15	264
18..	1.20	1.20	1.05	1.10	1.07	.315	24	277
19..	1.05	1.05	1.05	1.05	1.00	.312	6	282
20..	1.05	1.15	1.05	1.15	1.10	.326	2	284
21..	1.15	1.15	1.15	1.15	1.20	.338	18	301
24..	1.10	1.10	1.00	1.00	1.00	.316	7	309
25..	1.00	1.27	1.00	1.22B	1.22	.348	418	559
26..	1.25	1.25	1.10	1.20A	1.20	.340	38	483
27..	1.10	1.10	1.05	1.05	1.07	.317	18	496
28..	Exchange Closed; Good Friday							
31..	.90	.90	.25	.50	.50	.248	50	529

LIVE CATTLE OPTION ON FUTURES — CALLS
AUGUST 1986 62 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.50	.55	.40	.45B	.57	.193	13	532
2 . .	.60	.70B	.60	.60	.67	.215	1	530
3 . .	.65	.65	.45	.50A	.45	.160	45	552
4 . .	.45	.50	.45	.50	.40	.121	10	553
7 . .	.65	.65	.55	.60	.40	.142	17	548
8 . .	....	.45B	....	.45B	.45	.142	....	548
9 . .	.47	.50B	.42	.42	.52	.169	4	549
10 . .	.70	.70	.60A	.60A	.57	.176	31	531
11 . .	.60	.70	.60	.70	.72	.213	8	531
14 . .	.65	.70	.65	.67A	.65	.201	1	528
15 . .	.50	.50	.40	.40	.42	.147	35	543
16 . .	.30	.30	.30	.30	.32	.105	1	543
17 . .	....	.45B	....	.45B	.45	.151	....	544
18 . .	.65	.65	.57	.57	.50	.155	9	540
21 . .	....	....	.45A	.50N	.37	.110	....	540
22 . .	.35	.40	.35	.40	.42	.124	11	546
23 . .	.40	.40	.30	.30	.30	.092	6	551
24 . .	.35	.35	.35	.35	.37	.115	7	544
25 . .	.40	.40	.40	.40	.37	.113	5	545
28 . .	.40	.40	.40	.40	.35	.106	1	544
29 . .	.40	.40	.40	.40	.50	.150	5	544
30 . .	....	.65B	....	.65B	.77	.203	....	544

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.50	.62	.50	.50	.52	.161	56	598
2 . .	.47	.47	.47	.47	.45	.145	5	571
5 . .	....	.55B	.37A	.55B	.52	.160	24	555
6 . .	.40	.45	.40	.45	.45	.152	5	557
7 . .	.45	.47	.45	.47	.52	.169	22	575
8 . .	.70	.70	.55	.62B	.65	.199	26	590
9 . .	.60	.62	.60	.60	.70	.215	3	591
12 . .	.70	.70	.65A	.70	.65	.203	10	600
13 . .	.52	.67B	.52	.65	.57	.197	19	603
14 . .	.50	.50	.45	.45	.52	.191	4	602
15 . .	.35	.35	.35	.35	.42	.163	26	631
16 . .	.25	.25	.25	.25	.25	.108	119	653
19 . .	.25	.25	.20	.20	.22	.089	12	642
20 . .	.20	.20	.20	.20	.17	.065	14	642
21 . .	.15	.15	.10	.10	.12	.038	207	637
22 . .	.12	.15	.12	.15	.15	.052	112	719
23 . .	.20	.20	.15	.15	.20	.069	101	819
26 . .	Exchange Closed; Memorial Day							
27 . .	.25	.25	.17	.20	.15	.047	5	821
28 . .	....	.20B	....	.15N	.22	.071	....	819
29 . .	.20	.20	.15	.15	.17	.057	2	821
30 . .	....	....	....	.17N	.12	.040	....	821

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	....	....	....	.12N	.10	.022	....	823
3 . .	.10	.10	.10	.10	.10	.020	3	826
4 . .	....	....	....	.10N	.10	.022	....	827
5 . .	.07	.10B	.07	.10B	.15	.040	1	824
6 . .	.20	.20	.15	.15	.15	.049	2	824
9 . .	.20	.20	.10A	.12	.10	.024	40	844
10 . .	....	....	....	.10N	.10	.023	....	825
11 . .	.07	.07	.07	.07	.07	.016	3	825
12 . .	....	....	....	.07N	.10	.024	....	825
13 . .	....	....	....	.10N	.10	.029	....	825
16 . .	....	....	....	.10N	.07	.018	....	825
17 . .	.10	.15B	.10	.15B	.17	.037	108	890
18 . .	.12	.20	.12	.20	.20	.063	24	895
19 . .	....	....	....	.20N	.17	.060	1	895
20 . .	.12	.15	.12	.15	.17	.091	1	895
23 . .	.15	.15	.10	.10	.15	.079	25	913
24 . .	.45	.85	.45	.80@.85	.82	.134	506	1273
25 . .	.80@.75	.80	.50	.62B	.65	.213	268	1350
26 . .	.50	.65	.50	.55	.55	.187	160	1344
27 . .	.45@.40	.55	.30	.32	.32	.156	321	1490
30 . .	.17	.25B	.17	.22	.22	.121	325	1343

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.17	.20	.17	.20	.20	.134	159	1414
2 . .	.17	.25	.17	.25	.25	.151	173	1432
3 . .	.17	.20	.12	.12	.17	.117	102	1488
4 . .	Exchange Closed; Independence Day							
7 . .	.20	.27	.17	.25A	.20	.134	239	1290
8 . .	.12	.12	.07	.07	.07	.056	83	1285
9 . .	.07	.07	.02	.05B	.07	.062	3	1284
10 . .	.02	.07	.02	.07	.05	.046	22	1310
11 . .	.05	.07	.05	.05A	.02	.014	214	1227
14 . .	....	....	....	.02N	.02	.008	2	1216
15 . .	.05	.05	.05	.05	.02	.024	8	1201
16 . .	.05	.05	.02	.02	.02	.023	39	1231

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
AUGUST 1986 62 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17 . .	.02	.02	.02	.02	....	.003	162	1152
18 . .	.07	.07	.05A	.07	.05	.014	10	1152
21 . .	....	....	....	.05N	.02	.009	....	1153
22 . .	.02	.02	.02	.02	.02	.007	1	1154
23 . .	.02	.05	.02	.02	.02	.003	43	1159
24 . .	CAB	CAB	CAB	CAB	CAB	.000	12	1159

AUGUST 1986 64 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13 . .	1.45	1.45	1.30	1.30	1.07	.282	5	5
14 . .	....	....	....	1.07N	1.10	.288	....	5
15 . .	....	....	....	1.10N	1.40	.317	....	5
16 . .	....	....	....	1.40N	1.27	.303	....	5
17 . .	....	....	....	1.27N	1.15	.291	....	5
20 . .	....	....	....	1.15N	1.35	.321	....	5
21 . .	1.50	1.50	1.50	1.50	1.15	.281	3	8
22 . .	1.15	1.15	1.15	1.15	1.20	.296	2	8
23 . .	....	....	....	1.20N	1.42	.329	....	8
24 . .	....	....	....	1.42N	1.50	.336	....	8
27 . .	....	....	....	1.50N	1.50	.334	....	8
28 . .	....	....	....	1.50N	1.40	.336	....	8
29 . .	1.45	1.45	1.35	1.35	1.40	.335	2	10
30 . .	1.30	1.45	1.30	1.45	1.40	.333	13	22
31 . .	1.30	1.30	1.30	1.30	1.25	.333	3	23

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	1.40	1.40	1.40	1.40	1.27	.322	9	26
4 . .	1.00	1.20	1.00	1.05	.92	.276	17	36
5 . .	....	1.02B	....	1.02B	1.10	.276	....	36
6 . .	1.15	1.15	1.15	1.15	1.10	.300	3	39
7 . .	1.15	1.15	1.15	1.15	1.22	.311	5	43
10 . .	1.30	1.30	1.20	1.20	1.27	.316	15	58
11 . .	1.05	1.05	1.05	1.05	.97	.262	36	86
12 . .	....	....	....	.97N	.97	.264	....	86
13 . .	.87	.90B	.87	.90B	.70	.232	10	95
14 . .	1.00	1.00	1.00	1.00	.92	.248	5	98
17 . .	Exchange Closed; President's Day							
18 . .	.65	.70B	.65	.70B	.70	.188	2	98
19 . .	....	....	....	.70N	.80	.215	....	98
20 . .	.90	.90	.85	.85	.77	.212	5	103
21 . .	.90	1.05	.90	1.05	1.00	.238	20	100
24 . .	1.05	1.05	1.05	1.05	.92	.236	5	96
25 . .	1.15	1.25B	1.15	1.25B	1.27	.285	1	88
26 . .	1.20	1.30	1.10	1.20	1.15	.252	53	76
27 . .	1.12	1.15	1.12	1.12A	.92	.223	32	78
28 . .	1.02	1.02	1.00	1.02	1.00	.313	3	81

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	....	....	1.00N	.87	.296	....	73
4 . .	....	....	....	.87N	.92	.301	....	73
5 . .	....	....	....	.92N	.87	.294	....	73
6 . .	.95	1.00	.85	.85	.85	.284	66	137
7 . .	....	....	....	.85N	.75	.274	....	137
10 . .	.75	.85	.75	.85	.82	.293	39	143
11 . .	.85	.85	.70	.70	.67	.262	7	144
12 . .	.80	.80	.75A	.80	.72	.268	1	144
13 . .	.80	.80	.80	.80	.80	.267	4	147
14 . .	.90	.90	.90	.90	.80	.273	3	149
17 . .	.80	.80	.80	.80	.70	.256	3	148
18 . .	.75	.75	.75	.75	.72	.244	4	152
19 . .	.72@.70	.75B	.70	.70	.62	.240	6	155
20 . .	....	.70B	....	.70B	.70	.252	9	166
21 . .	.75	.85	.75	.80	.77	.262	9	173
24 . .	....	....	....	.77N	.62	.241	....	173
25 . .	....	.70B	....	.70B	.77	.268	....	173
26 . .	.70	.75	.70	.70	.75	.259	5	174
27 . .	.65	.65	.65	.65	.67	.238	....	174
28 . .	Exchange Closed; Good Friday							
31 . .	.35	.35	.30A	.30A	.30	.180	6	180

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.35	.35	.35	.35	.35	.134	2	181
2 . .	.50	.50	.40	.40	.45	.152	9	184
3 . .	.40	.40	.30	.30	.25	.109	3	187
4 . .	.30	.30	.25	.25	.20	.080	6	191
7 . .	....	.35B	....	.35B	.35	.096	....	191
8 . .	.35	.35	.35	.35	.35	.096	1	191
9 . .	.35	.35	.35	.35	.35	.117	1	192
10 . .	....	....	....	.35N	.37	.122	....	191
11 . .	....	.42B	....	.42B	.45	.151	....	191
14 . .	.40	.40	.37	.37	.42	.141	2	189

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
AUGUST 1986 64 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	....	....	.25A	.25A	.25	.099	....	189
16..	....	.30B	....	.25N	.20	.068	....	189
17..	....	.22B	....	.22B	.30	.103	....	189
18..	.45	.45	.45	.45	.35	.106	2	191
21..	.30	.30	.20	.20	.20	.073	1	192
22..	....	....	....	.20N	.30	.083	3	192
23..	.15	.15	.15	.15	.20	.059	26	212
24..	....	....	....	.20N	.25	.077	....	212
25..	....	....	....	.25N	.25	.075	....	212
28..	....	....	....	.25N	.25	.070	10	222
29..	....	....	....	.25N	.35	.104	....	222
30..	.40	.40	.35A	.35A	.40	.145	2	222

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.40N	.35	.112	....	222
2..	.37	.37	.35A	.35A	.35	.100	10	232
5..	.32	.32	.30A	.32	.40	.110	5	237
6..	....	....	.35A	.35A	.35	.103	....	237
7..	....	....	....	.35N	.40	.116	....	237
8..	.45	.45	.40	.40	.40	.139	83	305
9..	.45	.50	.45	.50	.45	.151	4	309
12..	.45	.45	.40	.40	.37	.139	3	325
13..	....	....	.35A	.37N	.37	.134	....	310
14..	....	....	....	.37N	.30	.128	....	310
15..	.25	.25	.25	.25	.27	.106	1	311
16..	.15	.15	.15	.15	.15	.066	2	312
19..	.15	.15	.15	.15	.15	.052	99	318
20..	.10	.10	.07	.07	.10	.036	22	318
21..	.07	.07	.07	.07	.07	.019	25	318
22..	.07	.07	.05	.07	.10	.028	89	350
23..	.07	.07	.07	.07	.10	.038	1	350
26..	Exchange Closed; Memorial Day							
27..	.07	.07	.07	.07	.07	.024	32	349
28..	....	....	....	.07N	.12	.038	....	326
29..	....	....	....	.12N	.10	.029	....	326
30..	....	....	....	.10N	.07	.020	....	326

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.07N	.07	.010	....	327
3..	....	....	....	.07N	.05	.009	....	327
4..	....	....	....	.05N	.05	.010	....	327
5..	....	....	....	.05N	.07	.019	....	327
6..	....	....	....	.07N	.10	.024	....	327
9..	.07	.07	.07	.07	.05	.011	2	327
10..	.05	.05	.05	.05	.05	.010	26	327
11..	.02	.02	.02	.02	.05	.006	[illegible]	327
12..	....	....	....	.05N	.05	.010	....	334
13..	....	....	....	.05N	.05	.013	....	334
16..	....	....	....	.05N	.02	.007	....	334
17..	....	.05B	....	.05B	.07	.017	....	332
18..	.07	.07	.07	.07	.10	.030	100	431
19..	....	....	....	.10N	.07	.028	....	431
20..	.07	.07	.07	.07	.07	.045	6	430
23..	....	....	....	.07N	.07	.036	....	429
24..	.45	.45	.45	.45	.45	.067	5	429
25..	.45	.45	.25	.30	.30	.117	54	462
26..	.25	.25	.20	.20	.25	.099	53	463
27..	.20	.20	.17	.17	.17	.079	146	564
30..	.07	.07	.07	.07	.10	.055	4	560

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.10N	.10	.061	....	570
2..	....	....	.07A	.07A	.10	.069	....	545
3..	.05	.05	.05	.05	.07	.049	100	644
4..	Exchange Closed; Independence Day							
7..	.07	.07	.07	.07	.07	.052	1	644
8..	.05	.05	.05	.05	.02	.016	1	644
9..	.02	.02	.02	.02	.02	.018	329	833
10..	....	....	....	.02N	.02	.012	....	833
11..	.02	.02	.02	.02	....	.002	85	823
14..	CAB	CAB	CAB	CAB	CAB	.001	....	823
15..	.02	.02	.02	.02	....	.003	1	823
16..	CAB	CAB	CAB	CAB	CAB	.003	....	823
17..	CAB	CAB	CAB	CAB	CAB	.000	....	823
18..	.02	.02	.02	.02	....	.001	10	823
21..	CAB	CAB	CAB	CAB	CAB	.000	....	823
22..	CAB	CAB	CAB	CAB	CAB	.000	50	773
23..	CAB	CAB	CAB	CAB	CAB	.000	....	773
24..	CAB	CAB	CAB	CAB	CAB	.000	....	773

LIVE CATTLE OPTION ON FUTURES — CALLS
AUGUST 1986 66 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	1.00N	.72	.242	....	154
3..	.70	.70	.70	.70	.72	.241	20	174
6..	....	....	....	.72N	.67	.225	...	174
7..	....	....	....	.67N	.75	.232	....	174
8..	....	.90B	....	.75N	.67	.203	....	174
9..	....	....	....	.67N	.75	.221	....	174
10..	....	....	....	.75N	.95	.251	....	174
13..	....	....	....	.95N	.75	.212	....	174
14..	....	....	....	.75N	.72	.217	....	174
15..	.80	.85	.80	.85	1.00	.242	18	192
16..	....	....	....	1.00N	.87	.229	....	192
17..	....	....	....	.87N	.77	.219	....	192
20..	....	....	....	.77N	.90	.244	....	192
21..	....	....	....	.90N	.80	.210	....	192
22..	....	....	....	.80N	.80	.222	....	192
23..	....	1.00B	....	1.00B	1.00	.251	....	192
24..	....	....	....	1.00N	1.02	.256	....	192
27..	....	1.10	1.10	1.10	1.02	.254	20	182
28..	....	1.05B	....	1.02N	.95	.256	....	182
29..	1.00	1.00	1.00	1.00	.95	.255	1	182
30..	1.00	1.00	1.00	1.00	.95	.253	2	184
31..	.95	.95	.95	.95	.92	.253	1	185

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.92N	.85	.242	....	185
4..	.85	.85	.75A	.75A	.60	.203	1	185
5..	....	....	....	.60N	.72	.203	1	185
6..	....	....	....	.72N	.70	.223	....	185
7..	....	....	....	.70N	.85	.232	....	185
10..	.80	.85B	.80	.85B	.87	.236	2	187
11..	.85	.85	.75	.75	.62	.190	2	187
12..	....	....	....	.62N	.62	.191	....	187
13..	....	....	....	.62N	.55	.164	....	187
14..	.50	.50	.50	.50	.60	.177	7	194
17..	Exchange Closed; President's Day							
18..	....	....	....	.60N	.40	.128	....	194
19..	....	....	....	.40N	.47	.150	....	194
20..	....	.55B	....	.55B	.55	.148	....	194
21..	....	.65B	....	.65B	.65	.168	....	194
24..	....	....	....	.65N	.60	.166	....	194
25..	.70	.75	.70	.75	.85	.206	1	195
26..	....	....	....	.85N	.75	.179	3	198
27..	.65	.65	.65	.65	.60	.155	1	198
28..	....	....	....	.60N	.62	.251	....	198

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.62N	.57	.236	....	198
4..	....	....	....	.57N	.60	.240	...	198
5..	....	....	....	.60N	.55	.234	....	198
6..	....	....	....	.55N	.55	.224	....	198
7..	....	....	....	.55N	.47	.215	....	198
10..	....	.50B	....	.50B	.52	.231	....	198
11..	....	....	.50A	.50A	.42	.204	....	198
12..	....	.50B	....	.50B	.47	.208	....	198
13..	....	.50B	....	.50B	.50	.206	...	198
14..	.55	.55	.55	.55	.55	.211	1	197
17..	.50	.50	.50	.50	.50	.195	2	197
18..	.50	.50	.50	.50	.45	.184	1	198
19..	....	....	....	.45N	.45	.180	....	198
20..	....	....	....	.45N	.45	.190	....	198
21..	.50	.50	.50	.50	.52	.198	2	200
24..	.40	.40	.40	.40	.37	.179	4	203
25..	.50	.50	.50	.50	.50	.200	15	218
26..	....	....	....	.50N	.47	.192	....	218
27..	.45	.45	.45	.45	.42	.173	1	220
28..	Exchange Closed; Good Friday							
31..	.30	.30	.20	.20	.20	.126	5	220

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.20N	.20	.091	....	220
2..	.30	.30	.30	.30	.27	.104	25	245
3..	.20	.20	.20	.20	.15	.072	....	245
4..	....	....	....	.15N	.15	.051	3	248
7..	.30	.30	.30	.30	.22	.062	2	247
8..	....	.25B	....	.25B	.25	.062	....	247
9..	....	....	....	.25N	.27	.078	....	247
10..	....	....	....	.27N	.30	.082	....	247
11..	....	....	....	.30N	.37	.104	....	247
14..	....	....	....	.37N	.30	.096	....	247
15..	....	....	....	.30N	.20	.064	....	247
16..	....	....	....	.20N	.15	.043	....	247
17..	....	....	....	.15N	.20	.067	....	247
18..	....	....	....	.20N	.25	.071	....	247

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1986 66 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	....	.25N	.10	.046	....	247
22..	....	....	....	.10N	.25	.054	....	246
23..	....	....	....	.25N	.15	.037	....	246
24..	....	....	....	.15N	.20	.050	....	246
25..	.17	.17	.17	.17	.17	.049	30	236
28..	....	....	....	.17N	.17	.045	15	221
29..	....	....	....	.17N	.25	.069	....	221
30..	....	....	....	.25N	.30	.101	....	221

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.25	.25	.25	.25	.25	.076	45	216
2..	.20	.30	.20	.25A	.25	.066	55	190
5..	....	....	....	.25N	.30	.074	....	190
6..	....	....	....	.30N	.25	.068	....	190
7..	.20	.20	.17	.17	.30	.077	20	202
8..	....	....	....	.30N	.32	.093	....	202
9..	....	.35B	.30A	.30A	.35	.102	....	202
12..	....	....	....	.35N	.30	.092	....	202
13..	....	....	....	.30N	.25	.087	....	202
14..	....	....	...	.25N	.20	.082	....	202
15..	....	....	.17A	.17A	.17	.066	....	202
16..	.10	.10	.10	.10	.10	.038	19	202
19..	....	....	....	.10N	.10	.029	....	202
20..	.05	.05	.05	.05	.05	.019	68	230
21..	.05	.05	.05	.05	.05	.009	7	232
22..	....	....	....	.05N	.05	.014	....	225
23..	....	....	....	.05N	.05	.020	....	225
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.05N	.05	.012	....	225
28..	....	....	....	.05N	.05	.019	....	225
29..	....	....	....	.05N	.05	.014	....	225
30..	....	....	....	.05N	.05	.009	....	225

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.05N	.05	.004	....	225
3..	....	....	....	.05N	.02	.003	....	225
4..	....	....	....	.02N	.02	.004	....	225
5..	.02	.02	.02	.02N	.05	.008	1	224
6..	....	....	....	.05N	.05	.011	....	224
9..	.02	.02	.02	.02	.02	.004	3	224
10..	....	....	....	.02N	.02	.004	....	224
11..	....	....	....	.02N	.02	.002	....	224
12..	....	....	....	.02N	.02	.004	....	224
13..	....	....	....	.02N	.02	.005	....	224
16..	....	....	....	.02N	.02	.002	....	224
17..	....	.05B	....	.02N	.05	.007	....	224
18..	....	....	....	.05N	.07	.013	....	224
19..	....	....	....	.07N	.05	.012	....	224
20..	....	....	....	.05N	.05	.020	....	224
23..	....	....	....	.05N	.05	.015	....	224
24..	....	.25B	....	.25B	.25	.030	....	224
25..	.10	.12	.10	.12	.12	.058	26	223
26..	.05	.05	.05	.05	.07	.047	31	223
27..	....	....	....	.07N	.05	.035	1	223
30..	....	....	....	.05N	.02	.022	....	223

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.024	....	223
2..	....	....	....	.02N	.02	.027	....	223
3..	....	....	...	.02N	....	.017	....	223
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	.02	.016	....	223
8..	....	....	....	.02N	.02	.004	....	223
9..	....	....	....	.02N	....	.004	....	223
10..	CAB	CAB	CAB	CAB	CAB	.002	....	223
11..	CAB	CAB	CAB	CAB	CAB	.000	....	223
14..	CAB	CAB	CAB	CAB	CAB	.000	....	223
15..	CAB	CAB	CAB	CAB	CAB	.000	....	223
16..	CAB	CAB	CAB	CAB	CAB	.000	....	223
17..	CAB	CAB	CAB	CAB	CAB	.000	....	223
18..	CAB	CAB	CAB	CAB	CAB	.000	....	223
21..	CAB	CAB	CAB	CAB	CAB	.000	....	223
22..	CAB	CAB	CAB	CAB	CAB	.000	....	223
23..	CAB	CAB	CAB	CAB	CAB	.000	....	223
24..	CAB	CAB	CAB	CAB	CAB	.000	....	223

OCTOBER 1986 48 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.45	3.75B	3.45	3.75B	3.70	.624	12	12
4..	....	3.85B	....	3.85B	3.85	.641	....	12
5..	....	....	...	3.85N	4.47	.689	....	12

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 48 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	4.65B	....	4.65B	4.62	.700	....	12
9..	....	....	4.20A	4.20A	3.95	.659	....	12
10..	....	....	....	3.95N	4.05	.663	....	12
11..	3.65	3.65	3.65	3.65	3.70	.63[illegible]	3	15
12..	....	4.00B	....	3.70N	4.02	.662	....	15
13..	....	....	....	4.02N	4.25	.672	....	15
16..	....	....	....	4.25N	3.75	.636	....	15
17..	4.65	4.65	4.65	4.65	4.72	.709	10	25
18..	....	5.30B	....	5.30B	5.85	.766	....	25
19..	....	5.95B	5.65A	5.65A	5.57	.761	....	25
20..	....	6.15B	....	6.15B	6.37	.804	....	25
23..	6.05	6.05	6.05	6.05	6.25	.808	3	25
24..	9.20	9.40	9.20	9.40	9.57	.859	23	27
25..	8.75	8.75	8.75	8.75	8.85	.896	2	27
26..	....	....	8.60A	8.60A	8.60	.889	....	27
27..	....	....	8.35A	8.35A	8.47	.886	....	27
30..	....	....	7.30A	7.30A	7.62	.870	....	27

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	7.40A	7.40A	7.90	.881	....	27
2..	....	8.20B	7.75A	8.20B	8.12	.890	....	27
3..	....	....	....	8.12N	7.95	.889	....	27
4..	Exchange Closed; Independence Day							
7..	....	9.00B	....	9.00B	8.45	.909	....	27
8..	....	....	7.45A	7.45A	7.17	.873	....	27
9..	....	....	6.90A	6.90A	7.75	.894	....	27
10..	....	7.85B	7.70A	7.85B	7.85	.896	....	27
11..	....	....	7.50A	7.50A	7.07	.876	....	27
14..	....	7.15B	....	7.15B	7.57	.897	....	27
15..	....	8.30B	....	8.30B	8.70	.930	....	27
16..	9.45	9.45	9.10A	9.10A	8.90	.936	....	27
17..	....	....	8.65A	8.65A	8.55	.929	....	27
18..	....	....	....	8.55N	10.00	.956	....	27
21..	....	10.40B	....	10.40B	10.90	.970	....	27
22..	....	....	10.50A	10.90N	11.02	.972	....	27
23..	....	....	10.95A	11.02N	10.57	.969	....	27
24..	....	....	10.17A	10.35A	10.20	.966	....	27
25..	....	....	....	10.20N	10.95	.975	....	27
28..	....	12.80B	....	12.40B	12.80	.987	....	27
29..	....	....	12.30A	12.30A	12.15	.987	....	27
30..	....	....	10.80A	10.80A	10.75	.978	....	27
31..	....	11.05B	....	11.05B	11.00	983	....	27

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	11.75B	....	11.75B	11.90	.989	....	27
4..	....	....	....	11.90N	12.07	.992	....	27
5..	....	....	....	12.07N	11.27	.990	....	27
6..	....	11.42B	10.50A	10.90A	10.75	.990	....	27
7..	....	11.70B	....	11.70B	11.95	.995	....	27
8..	....	....	11.50A	11.50A	11.75	.995	....	27
11..	....	12.20B	....	11.80B	11.90	.997	....	27
12..	....	12.30B	11.80A	11.90N	11.95	.998	....	27
13..	....	....	11.85A	11.85A	11.45	.997	....	27
14..	11.70	11.70	11.70	11.70	11.72	.998	....	27
15..	....	12.25B	....	12.25B	12.55	.999	15	42
18..	....	....	12.05A	12.55N	12.50	.999	....	27
19..	....	....	11.50A	11.50A	11.42	.999	....	27
20..	....	....	11.00A	11.00A	10.67	.998	....	27
21..	....	11.00B	....	11.00B	11.10	.999	....	27
22..	....	....	10.80A	10.80A	10.65	.999	....	27
25..	....	10.85B	....	10.85B	11.05	.999	....	27
26..	....	11.45B	....	11.45B	11.85	.999	....	27
27..	....	12.40B	....	12.40B	12.45	.999	....	27
28..	....	12.65B	....	12.65B	12.97	.999	....	27
29..	....	13.50B	....	13.50B	13.77	.999	....	22

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	14.00B	....	13.77N	13.52	.999	....	22
3..	....	14.20B	....	14.20B	14.27	.999	....	22
4..	....	....	13.90A	14.27N	14.37	.999	....	22
5..	....	....	14.00A	14.37N	14.42	.999	....	....
8..	....	....	13.95A	13.95A	13.95	1.000	....	....
9..	....	14.20B	13.70A	14.20B	14.50	1.000	....	....
10..	....	....	13.95A	13.95A	13.92	1.000	....	....
11..	....	....	13.25A	13.80A	13.47	1.000	....	....
12..	....	....	13.10A	13.10A	12.87	1.000	....	....

OCTOBER 1986 50 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	3.50	3.50	3.50	3.50	3.85	.612	2	2

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 50 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	3.90B	....	3.85N	3.10	.552	....	2
24..	3.12@.10	3.30	3.10	3.30	3.52	.585	7	9
25..	....	....	3.50A	3.52N	3.50	.573	....	7
28..	3.60	3.60	3.60	3.60	3.55	.586	1	7
29..	....	....	....	3.55N	4.42	.647	....	7
30..	....	....	....	4.42N	5.37	.698	....	7
IN MAY								
1..	....	....	....	5.37N	4.60	.652	....	7
2..	....	....	....	4.60N	4.20	.633	....	7
5..	....	....	....	4.20N	4.32	.643	....	7
6..	....	....	....	4.32N	4.17	.639	....	7
7..	4.35	4.35	4.20	4.20	4.47	.656	4	8
8..	....	....	....	4.47N	4.95	.687	....	8
9..	....	....	....	4.95N	5.22	.701	....	8
12..	....	....	....	5.22N	5.20	.709	....	8
13..	....	....	....	5.20N	5.37	.721	....	8
14..	....	....	....	3.37N	5.32	.724	....	8
15..	....	....	....	5.32N	4.92	.700	....	8
16..	....	....	....	4.92N	3.82	.637	....	8
19..	....	4.10B	....	4.10B	3.95	.643	....	8
20..	....	....	....	3.95N	3.60	.619	....	8
21..	....	....	....	3.60N	2.77	.544	....	8
22..	2.97	3.15	2.97	3.05	3.20	.576	14	22
23..	....	3.25B	....	3.25B	3.47	.604	1	22
26..	Exchange Closed: Memorial Day							
27..	2.90	3.10	2.90	3.00	3.17	.578	14	34
28..	....	3.75B	....	3.75B*	3.65	.621	...	34
29..	3.35	3.35	3.35	3.35	3.32	.593	10	34
30..	3.00	3.10	2.85A	2.85A	2.75	.546	5	39
IN JUNE								
2..	2.75	2.75	2.60A	2.72	2.50	.505	6	45
3..	2.40	2.85	2.40	2.70A	2.67	.515	18	58
4..	2.95	2.95	2.95	2.95	2.80	.533	20	57
5..	3.05	3.45	3.05	3.45	3.32	.585	3	58
6..	3.50	3.50	3.50	3.50	3.42	.597	7	64
9..	....	3.65B	3.10A	3.10A	2.87	.550	....	64
10..	....	2.95B	....	2.95B	2.92	.554	....	62
11..	2.50	2.70	2.50	2.70	2.67	.523	14	77
12..	....	....	....	2.67N	2.92	.554	....	77
13..	3.20	3.20	3.20	3.20	3.10	.565	1	76
16..	2.60	2.65B	2.60	2.65B	2.70	.525	....	76
17..	3.42	3.60B	3.42	3.42	3.60	.606	10	84
18..	....	4.20B	....	4.20B	4.52	.672	....	84
19..	....	4.60B	4.40A	4.45A	4.25	.665	....	84
20..	4.50	4.85	4.50	4.85	4.92	.715	5	87
23..	....	....	4.70A	4.70A	4.85	.718	....	87
24..	5.65	7.20B	5.65	7.20B	7.85	.782	3	90
25..	....	....	7.10A	7.10A	7.15	.832	5	85
26..	6.85	7.05	6.85	7.05	6.92	.823	13	85
27..	6.95	6.95	6.75A	6.95	6.77	.818	3	85
30..	5.70	5.70	5.70	5.70	6.00	.794	4	83
IN JULY								
1..	5.65	6.00	5.65	5.85	6.25	.808	13	81
2..	....	6.50B	6.10A	6.50B	6.45	.819	....	81
3..	6.00	6.00	6.00	6.00	6.25	.817	2	81
4..	Exchange Closed: Independence Day							
7..	7.15	7.30B	7.00A	7.30B	6.70	.843	2	79
8..	6.50	6.50	5.80A	5.80A	5.52	.791	8	87
9..	....	....	5.35A	5.35A	6.07	.820	....	87
10..	5.70@.75	6.20B	5.70	6.20B	6.17	.821	12	80
11..	....	....	5.85A	5.85A	5.47	.792	....	79
14..	....	5.55B	5.45A	5.55B	5.92	.820	....	79
15..	....	*6.75B	....	6.75B	6.97	.869	....	79
16..	7.20	7.70B	7.10A	7.20	7.10	.879	5	76
17..	7.30	7.60B	6.90A	6.90A	6.80	.867	5	71
18..	7.90	8.05B	7.50A	8.05B	8.20	.911	4	71
21..	....	8.60B	....	8.60B	8.90	.935	....	71
22..	....	....	8.50A	8.90N	9.02	.938	....	71
23..	....	9.25B	....	9.02N	8.67	.932	....	71
24..	8.60	8.60	8.27A	8.45A	8.35	.926	....	71
25..	....	....	....	8.35N	8.92	.942	....	71
28..	....	10.55B	....	10.55B	10.85	.968	3	71
29..	10.10	10.10	10.10	10.10	10.15	.966	8	71
30..	....	....	8.80A	8.80A	8.75	.947	....	67
31..	....	9.05B	8.65A	9.05B	9.05	.957	....	67

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 50 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	9.75B	....	9.75B	9.90	.971	....	67
4..	10.05	10.10B	10.05	10.05	10.10	.977	6	67
5..	....	....	....	10.10N	9.27	.971	....	67
6..	....	9.42B	8.50A	8.90A	8.75	.969	....	67
7..	....	9.70B	....	9.70B	9.95	.983	....	67
8..	....	10.15B	9.50A	9.50A	9.77	.984	....	67
11..	....	10.20B	....	9.80B	9.90	.989	....	67
12..	....	10.30B	9.80A	9.90N	9.95	.991	....	67
13..	....	....	9.85A	9.85A	9.45	.989	....	59
14..	9.70	9.70	9.70	9.70	9.72	.992	....	59
15..	....	10.25B	....	10.25B	10.55	.996	15	54
18..	10.00	10.00	9.60	9.85B	10.50	.997	2	43
19..	....	....	9.50A	9.50A	9.42	.995	....	42
20..	....	....	9.00A	9.00A	8.67	.992	....	40
21..	....	9.00B	....	9.00B	9.10	.995	....	40
22..	....	....	8.80A	8.80A	8.65	.994	....	40
25..	....	8.85B	....	8.85B	9.05	.997	....	39
26..	....	9.45B	....	9.45B	9.85	.998	....	39
27..	....	10.40B	....	10.40B	10.45	.999	....	39
28..	....	10.65B	....	10.65B	10.97	.999	....	39
29..	....	11.50B	....	11.50B	11.77	.999	....	39
IN SEPTEMBER								
1..	Exchange Closed; Labor Day							
2..	....	12.00B	....	11.77N	11.52	.999	....	39
3..	....	12.20B	....	12.20B	12.27	.999	....	5
4..	....	....	11.90A	12.27N	12.37	.999	....	5
5..	....	....	12.00A	12.37N	12.42	.999	....	2
8..	....	....	11.95A	11.95A	11.95	.999	....	2
9..	....	12.20B	11.70A	12.20B	12.50	.999	....	2
10..	....	....	11.95A	11.95A	11.92	.999	....	2
11..	....	....	11.25A	11.80A	11.47	1.000	....	2
12..	....	....	11.10A	11.10A	10.87	1.000	....	2
15..	....	11.20B	10.70A	11.20B	11.47	1.000	....	2
16..	....	11.80B	11.15A	11.47N	11.62	1.000	....	2
17..	12.20	12.20	12.20	12.20	12.15	1.000	....	2
18..	....	....	12.00A	12.00A	11.92	1.000	2	2
19..	....	....	11.75A	11.75A	11.75	1.000	....	....

OCTOBER 1986 52 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
20..	6.00	6.00	6.00	6.00	5.50	.733	6	6
21..	....	5.80B	....	5.80B	5.90	.758	....	6
24..	....	6.00B	....	6.00B	6.00	.764	....	6
25..	....	....	....	6.00N	6.85	.801	....	6
26..	....	....	....	6.85N	6.30	.777	....	6
27..	....	....	6.20A	6.20A	5.97	.758	....	6
28..	....	....	....	5.97N	6.00	.710	....	6
IN MARCH								
3..	....	....	5.80A	5.80A	5.80	.703	....	6
4..	....	....	....	5.80N	5.85	.707	....	6
5..	....	....	....	5.85N	5.72	.703	....	6
6..	....	....	....	5.72N	5.50	.699	....	6
7..	....	....	....	5.50N	5.07	.692	....	6
10..	....	....	....	5.07N	5.55	.705	....	6
11..	....	....	....	5.55N	5.25	.690	....	6
12..	....	....	....	5.25N	5.40	.699	....	6
13..	....	....	....	5.40N	5.40	.700	....	6
14..	....	....	....	5.40N	5.60	.713	....	6
17..	.	....	....	5.60N	5.47	.705	....	6
18..	....	....	....	5.47N	5.35	.701	....	6
19..	....	....	....	5.35N	5.17	.696	....	6
20..	....	....	....	5.17N	5.42	.710	....	6
21..	....	....	....	5.42N	5.70	.723	....	6
24..	..	....	....	5.70N	5.40	.714	....	6
25..	5.70	5.70	5.70	5.70	5.82	.737	6	12
26..	....	....	....	5.82N	5.75	.736	....	12
27..	....	....	....	5.75N	5.52	.726	....	6
28..	Exchange Closed; Good Friday							
31..	....	....	....	5.52N	4.30	.669	....	6
IN APRIL								
1..	....	....	3.60A	3.60A	3.60	.618	....	6
2..	....	....	....	3.60N	4.30	.661	....	6
3..	....	....	3.97A	3.97A	3.45	.605	....	6
4..	....	....	....	3.45N	3.00	.559	....	6
7..	....	3.65B	....	3.65B	3.32	.580	....	6
8..	3.50	3.55	3.50	3.55	3.35	.580	5	11
9..	....	....	....	3.35N	3.45	.591	....	11
10..	....	3.55B	....	3.55B	3.52	.598	....	11

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 52 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	4.00B	....	4.00B	4.10	.637	....	11
14..	....	....	....	4.10N	3.95	.631	....	11
15..	3.85	3.85	3.85	3.85	3.10	.572	2	11
16..	2.90	2.90	2.65	2.65	2.50	.518	2	13
17..	2.55	2.90	2.55	2.90	3.05	.574	25	37
18..	3.30	3.30	3.30	3.30	3.20	.572	1	37
21..	....	....	3.15A	3.15A	2.50	.506	....	37
22..	2.40	2.80	2.40	2.80	2.80	.523	4	39
23..	2.90	3.00B	2.60	2.60	2.22	.464	5	43
24..	2.30	2.50B	2.25	2.50B	2.57	.498	8	48
25..	2.55@.50	2.55	2.45	2.45	2.50	.487	1	49
28..	2.75	2.80B	2.42A	2.80B	2.57	.500	2	50
29..	2.90	3.30B	2.80A	3.30B	3.32	.564	4	54
30..	3.50	4.30	3.50	4.30	4.12	.619	4	53

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.60	3.65B	3.60	3.60	3.47	.570	10	48
2..	2.97	3.40	2.97	3.30	3.15	.549	14	59
5..	3.25	3.50	3.25	3.50	3.22	.560	14	67
6..	3.50	3.50	3.40	3.40	3.10	.554	10	74
7..	....	....	....	3.10N	3.35	.571	....	74
8..	4.05	4.20	4.05	4.20	3.75	.603	....	74
9..	4.00	4.05	4.00	4.00A	3.97	.618	5	78
12..	4.00	4.05	3.70	3.95B	3.95	.624	12	83
13..	....	4.15B	....	4.15B	4.10	.636	....	79
14..	4.30	4.30	4.15	4.20	4.05	.638	6	83
15..	4.20	4.20	4.20	4.20	3.70	.610	....	83
16..	2.95	2.95	2.95	2.95	2.75	.541	1	84
19..	3.00	3.00	2.85A	3.00	2.85	.545	1	85
20..	2.70	2.87B	2.70	2.85	2.55	.519	13	96
21..	2.60	3.00	2.50	3.00	1.92	.442	16	104
22..	2.30	2.30	2.20A	2.30	2.30	.474	9	107
23..	2.40	2.40	2.40	2.40	2.50	.502	1	108
26..	Exchange Closed; Memorial Day							
27..	2.40	2.40	2.10	2.25	2.25	.473	13	116
28..	2.40	2.75	2.40	2.75	2.60	.517	10	118
29..	2.55	2.55	2.40	2.40	2.35	.489	13	130
30..	2.25	2.25	2.00	2.00	1.90	.440	8	137

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.90	2.15	1.90	2.05A	1.70	.399	32	169
3..	1.75	1.95	1.75	1.85	1.85	.408	39	192
4..	2.00	2.10	2.00	2.05	1.97	.426	17	199
5..	2.12	2.45	2.12	2.45	2.40	.478	35	224
6..	2.50	2.50	2.35A	2.40	2.45	.490	3	223
9..	2.40	2.55B	2.00	2.07	2.02	.442	42	242
10..	2.05	2.20	1.95A	2.10	2.05	.446	12	246
11..	1.85	1.95	1.80	1.90A	1.87	.415	38	258
12..	1.95	2.05	1.90	2.05	2.05	.446	22	279
13..	2.05	2.35	2.05	2.25	2.17	.457	22	298
16..	2.20	2.20	1.70	1.90B	1.90	.417	42	323
17..	2.25@.30	2.75	2.25	2.60	2.65	.499	69	336
18..	2.60	3.35	2.60	3.35	3.42	.569	40	336
19..	3.20	3.45B	3.20	3.25	3.15	.561	22	330
20..	3.50	3.60	3.35	3.55	3.67	.615	29	340
23..	3.40	3.50	3.40	3.50	3.60	.615	17	338
24..	4.90	6.00	4.90	6.00	6.25	.690	8	340
25..	5.50	5.85	5.50	5.60	5.65	.751	15	334
26..	5.25	5.50B	5.25	5.40	5.42	.740	39	314
27..	5.50	5.85	5.25	5.25	5.27	.733	12	308
30..	4.65	4.70B	4.10	4.70B	4.55	.701	20	301

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.15	4.50	4.15	4.50	4.77	.717	4	300
2..	4.60	5.00B	4.60	5.00B	4.92	.730	3	298
3..	4.55	4.55	4.55	4.55	4.77	.725	5	298
4..	Exchange Closed; Independence Day							
7..	5.45	5.70	5.45	5.57	5.15	.756	17	286
8..	4.40	4.40	4.30A	4.40	4.10	.688	3	282
9..	4.00	4.60	3.85	4.60	4.60	.724	13	276
10..	4.60	4.85B	4.55A	4.70B	4.67	.724	2	273
11..	4.40	4.40	4.40	4.40	4.07	.686	1	271
14..	4.10	4.10	4.00A	4.10	4.45	.719	7	269
15..	4.65	5.45B	4.65	5.35	5.40	.783	4	267
16..	6.05	6.10	5.50	5.62	5.52	.797	9	262
17..	5.45	5.90B	5.30A	5.45	5.22	.779	6	258
18..	6.30	6.45	5.80A	6.45	6.50	.842	9	256
21..	7.30	7.30	7.05	7.05	7.15	.877	2	256
22..	6.70	6.70	6.70	6.70	7.27	.882	1	256
23..	7.45	7.45	7.25	7.25	6.95	.871	23	256
24..	6.70	6.75	6.50	6.50	6.57	.861	12	255
25..	....	....	....	6.57N	7.12	.887	1	249
28..	8.50	9.00	8.50	8.95	8.97	.930	13	242

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 52 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	8.50	8.50	8.25A	8.50	8.72	.927	10	244
30..	7.50	7.80B	7.00A	7.00A	6.92	.892	6	237
31..	....	7.25B	....	7.25B	7.20	.907	....	237

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.60	8.00	7.60	8.00	8.00	.932	2	237
4..	8.40	8.40	8.15A	8.30	8.15	.944	39	238
5..	8.60	8.60	8.60	8.60	7.32	.929	12	240
6..	6.95	7.50B	6.50A	6.95	6.85	.923	1	235
7..	....	7.90B	....	7.55B	7.97	.953	....	235
8..	....	8.02B	7.50A	7.50A	7.82	.955	....	235
11..	8.30	8.50B	8.05A	8.05A	7.97	.964	3	235
12..	....	8.30B	7.65A	7.97N	7.97	.969	....	235
13..	7.60	7.65B	7.60	7.65B	7.45	.964	1	217
14..	....	7.75B	....	7.75B	7.75	.971	....	217
15..	....	8.25B	....	8.25B	8.57	.983	....	216
18..	7.85	7.85	7.70A	7.85	8.52	.986	9	214
19..	7.55	7.55	7.35	7.40B	7.45	.977	4	212
20..	7.15	7.20B	6.85A	7.15	6.72	.967	2	210
21..	6.60	7.20B	6.60	7.20B	7.12	.976	1	210
22..	....	....	6.80A	6.80A	6.70	.971	....	210
25..	....	6.90B	....	6.90B	7.07	.983	....	210
26..	....	7.45B	....	7.45B	7.87	.991	....	210
27..	8.00	8.40B	8.00	8.40B	8.47	.995	1	210
28..	....	8.67B	....	8.67B	8.97	.997	....	185
29..	9.00	9.50B	9.00	9.50B	9.77	.999	1	177

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	10.00	10.00	9.80A	10.00	9.52	.999	50	173
3..	....	10.20B	....	10.15B	10.27	.999	....	122
4..	9.95	10.25B	9.90A	10.25B	10.37	.999	2	98
5..	10.00	10.35B	10.00	10.30B	10.42	.999	5	75
8..	....	....	9.95A	9.95A	9.95	.999	2	77
9..	....	10.20B	9.70A	10.20B	10.50	.999	....	87
10..	....	....	9.95A	9.95A	9.92	.999	....	83
11..	....	....	9.25A	9.80A	9.47	.999	....	68
12..	....	....	9.20A	9.20A	8.87	.999	....	68
15..	9.15	9.20B	8.70A	9.20B	9.47	1.000	1	31
16..	9.45	9.80B	9.15A	9.45	9.62	1.000	1	29
17..	....	10.20B	....	10.20B	10.15	1.000	....	27
18..	....	....	10.00A	10.00A	9.92	1.000	....	16
19..	9.85	9.85	9.75A	9.75A	9.75	1.000	1	14
22..	....	....	....	....	....	1.000	....	....

OCTOBER 1986 54 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	4.90	4.90	4.90	4.90	4.60	.670	....	....
24..	....	4.70B	....	4.70B	4.65	.675	2	2
25..	....	....	....	4.65N	5.45	.719	....	2
26..	....	....	....	5.45N	4.97	.691	....	2
27..	....	....	4.90A	4.90A	4.67	.668	....	2
28..	....	5.00B	....	5.00B	4.72	.642	....	2

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.50A	4.50A	4.52	.633	....	2
4..	....	....	....	4.52N	4.55	.638	....	2
5..	....	....	....	4.55N	4.45	.634	....	2
6..	....	....	....	4.45N	4.25	.629	....	2
7..	....	....	....	4.25N	3.90	.620	....	2
10..	....	....	....	3.90N	4.30	.634	....	2
11..	4.25	4.25	4.25	4.25	4.05	.617	10	10
12..	....	....	....	4.05N	4.15	.626	....	10
13..	....	....	....	4.15N	4.15	.627	....	10
14..	....	....	....	4.15N	4.32	.640	....	10
17..	....	....	....	4.32N	4.22	.630	....	10
18..	....	....	....	4.22N	4.10	.624	..	10
19..	....	....	....	4.10N	3.87	.618	....	10
20..	....	....	....	3.87N	4.10	.633	....	10
21..	....	....	....	4.10N	4.35	.646	....	10
24..	....	....	....	4.35N	4.12	.635	....	10
25..	....	4.30B	....	4.30B	4.50	.659	....	10
26..	....	....	....	4.50N	4.40	.656	....	10
27..	....	....	....	4.40N	4.22	.645	....	10
28..	Exchange Closed; Good Friday							
31..	....	....	....	4.22N	3.10	.582	....	10

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 54 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.60	2.60	2.60	2.60	2.60	.527	1	11
2	....	3.00B	....	3.00B	3.17	.573	....	11
3	2.60	2.60	2.60	2.60	2.45	.514	2	13
4	2.35	2.35	2.20	2.20	2.12	.468	7	20
7	2.50	2.65	2.50	2.55	2.45	.490	10	30
8	2.50	2.50	2.35	2.35	2.42	.490	9	38
9	2.50	2.60	2.50	2.60	2.75	.502	3	41
10	2.75	2.75	2.65A	2.70	2.57	.510	11	41
11	2.75	2.90B	2.75	2.90B	3.02	.550	4	45
14	3.00	3.00	2.95	3.00	2.87	.544	7	54
15	2.50	2.50	2.50	2.50	2.17	.483	3	52
16	....	2.20B	2.05A	2.05A	1.75	.429	....	50
17	2.05	2.35	2.05	2.35	2.15	.486	3	53
18	....	2.35B	....	2.35B	2.27	.485	....	53
21	2.35	2.35	2.15	2.15	1.75	.420	2	55
22	1.70	1.90B	1.60	1.90B	1.97	.437	20	74
23	2.00	2.00	1.55	1.55	1.55	.380	5	79
24	1.75	1.75	1.70	1.70	1.85	.414	4	82
25	1.80	1.85	1.80	1.85	1.85	.404	22	102
28	1.85	1.85	1.85	1.85	1.80	.416	10	109
29	2.10	2.60	2.10	2.60	2.42	.481	4	106
30	2.75	3.45	2.75	3.45	3.10	.538	47	129

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.90	3.00	2.75A	2.75A	2.55	.488	20	146
2	2.25	2.30B	2.25	2.30B	2.30	.467	5	144
5	2.35@.30	2.75	2.30	2.75	2.35	.476	14	140
6	2.20@.55	2.55	2.20	2.50	2.25	.470	53	187
7	2.05	2.30	2.05	2.30	2.45	.485	23	205
8	2.85	2.95B	2.85	2.95B	2.77	.517	1	204
9	3.00	3.15	2.90	2.90	2.95	.531	13	209
12	2.95	3.00	2.85	2.90B	2.92	.536	11	212
13	3.00	3.30	2.85	3.30	3.02	.547	9	212
14	3.10	3.20	3.00	3.00	2.97	.548	49	238
15	3.25	3.25	2.80A	2.80A	2.70	.517	2	240
16	2.20	2.20	1.85A	1.85A	1.90	.446	11	247
19	2.00	2.30	2.00	2.10A	2.00	.448	10	250
20	2.10	2.10	1.80	1.80	1.75	.422	32	261
21	1.75	1.85B	1.05	1.30	1.27	.347	47	289
22	1.40@.35	1.60	1.35	1.60B	1.57	.377	37	300
23	1.55	1.70	1.55	1.70	1.72	.403	33	329
26	Exchange Closed: Memorial Day							
27	1.65	1.75B	1.65	1.65	1.52	.375	4	329
28	1.65@.70	2.10	1.65	1.90	1.80	.417	86	391
29	1.70	1.70	1.65	1.65	1.60	.388	7	344
30	1.50@.55	1.55	1.30	1.45	1.25	.342	41	380

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.20@.25	1.30	1.15	1.25@.15	1.15	.303	56	415
3	1.30	1.40	1.30	1.30	1.25	.312	39	445
4	1.40	1.50	1.40	1.40	1.35	.328	13	452
5	1.50	1.70	1.40	1.70	1.67	.377	49	456
6	1.75	1.80	1.70	1.75	1.70	.388	23	474
9	1.80	1.82	1.35	1.40	1.37	.342	58	515
10	1.32	1.50	1.32	1.50	1.40	.345	13	517
11	1.25	1.35	1.17	1.35	1.25	.316	18	534
12	1.30	1.40	1.30	1.30	1.40	.346	25	536
13	1.40	1.65B	1.40	1.65B	1.60	.356	14	537
16	1.55	1.55	1.15	1.25	1.27	.319	46	566
17	1.60	2.00	1.55	1.95@2.00	1.90	.396	82	612
18	1.85	2.50	1.85	2.50	2.50	.465	77	638
19	2.35	2.55B	2.10A	2.25B	2.27	.457	24	639
20	2.50	2.70	2.42	2.70	2.67	.511	244	780
23	2.50	2.60	2.45	2.60	2.60	.508	35	790
24	4.00	4.90	4.00	4.75	4.85	.587	102	781
25	4.77	4.80	4.10	4.25	4.35	.656	157	864
26	4.30	4.30	3.90	4.05	4.12	.643	49	842
27	4.00	4.40B	3.90	3.95	3.97	.634	59	830
30	3.30	3.35B	2.90	3.35B	3.37	.596	9	819

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.25	3.40	3.15	3.40	3.52	.614	6	813
2	3.30	3.80	3.30	3.70	3.62	.626	11	812
3	3.55	3.60	3.20	3.40	3.47	.620	15	801
4	Exchange Closed: Independence Day							
7	3.70	4.25	3.70	4.25	3.80	.651	91	838
8	3.17	3.25B	3.00	3.00	2.92	.573	73	900
9	2.80@.85	3.40	2.80	3.35B	3.35	.612	25	902
10	3.20	3.45	3.05	3.40	3.40	.610	13	901
11	3.20	3.20	2.85	2.95B	2.92	.566	13	907
14	....	3.00B	2.85A	3.00B	3.22	.601	....	907
15	3.65	3.90	3.65	3.90	4.05	.677	8	904
16	4.25	4.60B	4.15	4.15	4.12	.692	5	901

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 54 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	4.45	4.45	3.95A	3.95A	4.85	.669	2	899
18	4.65	5.00	4.25	5.00	5.00	.749	23	879
21	5.50	5.50	5.40	5.50	5.62	.794	14	867
22	5.40	5.55B	5.20	5.35	5.65	.800	35	868
23	5.90	5.95	5.47	5.47	5.35	.784	46	869
24	5.05	5.10	5.00	5.00	5.00	.770	17	864
25	4.85	5.00B	4.85	4.95	5.50	.804	8	845
28	7.05@.20	7.20	7.05	7.20	7.20	.868	76	825
29	6.60	6.80	6.50	6.75	6.52	.862	132	817
30	6.00	6.20	5.15	5.15	5.25	.807	73	749
31	5.25	5.70	5.25	5.60A	5.45	.827	60	737

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.60	6.10	5.60	6.10	6.20	.866	35	717
4	6.70	6.70	6.40	6.40	6.30	.882	20	707
5	6.30	6.45	5.40	5.40	5.52	.855	16	696
6	5.30	5.75B	4.65	5.00@.05	5.05	.842	248	785
7	5.60	6.10B	5.55A	6.00B	6.10	.893	61	573
8	....	....	5.70A	6.10N	5.92	.895	....	523
11	....	6.40B	....	5.92N	6.00	.908	....	523
12	6.10	6.35B	5.90A	6.35B	6.05	.916	3	523
13	5.75	5.75	5.65A	5.75	5.57	.903	1	523
14	6.00@.05	6.05	5.75	5.85B	5.87	.918	4	520
15	6.40	6.75	6.35	6.70	6.65	.946	7	521
18	....	....	5.80A	6.65N	6.57	.953	....	519
19	6.40	6.40	5.60A	5.60A	5.55	.925	2	501
20	5.05	5.30B	5.00	5.05B	4.85	.900	11	498
21	4.60	5.40	4.60	5.40	5.22	.921	2	486
22	....	....	4.80A	4.90A	4.82	.906	....	486
25	....	5.02B	....	5.02B	5.15	.933	8	486
26	5.75	5.80B	5.45A	5.75	5.92	.960	3	484
27	6.30	6.80	6.30	6.60	6.50	.975	15	483
28	6.50	6.80	6.50	6.80	7.00	.985	18	475
29	7.50	7.50	7.40	7.50B	7.80	.993	6	459

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	8.00	8.20	7.90	8.10A	7.52	.996	62	435
3	7.45	8.25B	7.45	8.10B	8.27	.998	....	435
4	7.77	8.25B	7.77	8.25B	8.37	.999	152	516
5	....	....	8.00A	8.37N	8.42	.999	4	270
8	....	....	7.95A	7.95A	7.95	.999	1	269
9	7.47	8.50	7.47	8.50	8.50	.999	4	216
10	....	....	7.95A	7.95A	7.92	.999	....	215
11	....	....	7.25A	7.80A	7.47	.999	....	215
12	....	....	7.10A	7.10A	6.87	.999	....	215
15	7.05	7.20B	6.70A	7.20B	7.47	.999	2	210
16	7.70	7.80B	7.15A	7.70	7.62	1.000	3	208
17	8.25	8.25	8.05A	8.25	8.15	1.000	1	207
18	....	....	8.00A	8.00A	7.92	1.000	....	98
19	7.72	7.72	7.70	7.70	7.75	1.000	3	96
22	....	....	....	....	....	1.000	....	....

OCTOBER 1986 56 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	Exchange Closed: President's Day							
20	3.50	3.50	3.40	3.40	3.15	.543	1	1
21	....	3.40B	....	3.40B	3.50	.574	100	101
24	....	3.60B	....	3.60B	3.52	.579	....	101
25	....	....	....	3.52N	4.25	.627	....	101
26	....	....	....	4.25N	3.82	.596	....	101
27	....	....	3.75A	3.75A	3.60	.571	....	101
28	3.97	3.97	3.97	3.97	3.60	.572	5	106

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	3.45A	3.45A	3.50	.562	....	106
4	....	....	....	3.50N	3.50	.567	....	106
5	....	....	....	3.50N	3.42	.562	....	106
6	....	....	....	3.42N	3.27	.556	....	106
7	....	....	....	3.27N	3.00	.547	....	106
10	....	....	....	3.00N	3.30	.562	....	106
11	....	....	3.15A	3.15A	3.05	.542	....	106
12	3.22	3.22	3.22	3.22	3.12	.551	100	206
13	....	....	....	3.12N	3.12	.551	100	101
14	3.15	3.15	3.15	3.15	3.30	.564	5	106
17	....	....	....	3.30N	3.15	.552	....	106
18	....	....	....	3.15N	3.07	.545	....	106
19	....	....	....	3.07N	2.82	.538	....	101
20	....	3.00B	....	3.00B	3.02	.553	....	101
21	....	....	....	3.02N	3.22	.565	....	101
24	....	....	....	3.22N	3.07	.552	....	101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 56 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	3.20B	....	3.20B	3.40	.577	....	101
26..	....	....	....	3.40N	3.27	.573	....	101
27..	....	....	....	3.27N	3.15	.559	....	101
28..	Exchange Closed: Good Friday							
31..	....	....	....	3.15N	2.17	.493	....	101

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.12	2.12	1.80A	1.80A	1.80	.439	1	102
2..	2.25	2.25	2.25	2.25	2.25	.484	2	104
3..	2.20	2.20	2.07A	2.07A	1.67	.426	1	105
4..	1.70	1.70	1.65	1.70	1.70	.382	2	107
7..	1.90	2.00B	1.90	1.95	1.75	.404	3	110
8..	1.82@.85	1.85	1.70	1.75	1.70	.404	10	117
9..	1.60	1.80B	1.60	1.80B	1.80	.417	2	117
10..	2.00	2.00	1.90	1.90	1.80	.425	7	119
11..	....	2.05B	....	2.05B	2.15	.465	....	119
14..	2.15	2.15	2.10	2.10	2.05	.457	3	121
15..	1.90	2.00	1.75	1.80	1.50	.397	15	134
16..	1.35	1.35	1.30	1.30	1.12	.347	7	141
17..	1.65	1.65	1.65	1.65	1.47	.402	2	143
18..	1.85	1.90	1.70	1.70	1.57	.402	4	145
21..	1.50	1.55B	1.40	1.40	1.17	.340	6	150
22..	1.20	1.50	1.20	1.50	1.50	.357	4	155
23..	1.50	1.62B	1.30	1.30	1.22	.304	5	161
24..	1.10	1.35	1.10	1.35	1.27	.337	14	175
25..	1.35	1.40	1.35	1.40	1.27	.328	11	186
28..	1.30	1.35	1.25	1.25	1.25	.339	17	192
29..	1.40	1.80	1.40	1.80	1.75	.401	261	356
30..	2.25	3.00	2.20	3.00	2.30	.458	65	379

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.25	2.25	2.00	2.05	1.82	.409	28	387
2..	1.70	1.75	1.50	1.65	1.62	.389	53	404
5..	1.60	1.80	1.60	1.70	1.67	.397	8	409
6..	1.75	1.75	1.60	1.60	1.57	.390	43	439
7..	1.60	1.65	1.60	1.65	1.72	.403	5	440
8..	2.15	2.20	1.95	2.02	2.00	.433	17	449
9..	2.00	2.40	2.00	2.15	2.15	.447	40	461
12..	2.15	2.15	1.90	2.00B	2.07	.450	29	479
13..	2.05	2.40	2.05	2.40	2.17	.459	11	481
14..	2.40	2.40	2.20	2.20	2.12	.458	27	497
15..	2.20	2.20	1.95	2.05	1.90	.427	7	500
16..	1.50	1.50	1.40	1.45	1.27	.357	29	511
19..	1.30	1.55	1.30	1.55	1.37	.358	67	547
20..	1.40	1.40	1.25	1.25	1.17	.332	5	541
21..	1.15	1.20	.90	.92	.82	.264	27	552
22..	.95@1.00	1.10	.92	1.10	1.05	.290	59	564
23..	1.10	1.20	1.05	1.05	1.15	.314	50	598
26..	Exchange Closed; Memorial Day							
27..	1.15	1.15	1.10	1.10	1.00	.286	3	601
28..	1.10	1.32	1.10	1.32B	1.20	.324	42	615
29..	1.20	1.25	1.10	1.22	1.10	.298	22	627
30..	1.00@.90	1.05	.90	.90	.87	.257	31	642

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.80	.95	.80	.90	.80	.222	9	649
3..	.80	.85	.80	.80	.82	.230	14	656
4..	.85	1.00	.85	1.00	.90	.244	7	657
5..	1.15	1.15	1.00	1.15	1.12	.287	53	689
6..	1.25	1.25	1.05	1.20	1.15	.297	16	695
9..	1.20	1.20	.95	.95	.95	.254	71	718
10..	1.00	1.05	.85	.95	.92	.257	56	734
11..	.85	.90	.80	.90	.80	.232	52	757
12..	.90	.90	.85	.90	.92	.258	33	776
13..	1.00	1.10	1.00	1.10	1.05	.268	40	800
16..	1.05	1.05	.85	.87	.85	.235	30	812
17..	1.05	1.35	1.05	1.25	1.35	.303	35	827
18..	1.32	1.70	1.32	1.70	1.75	.367	53	854
19..	1.60	1.75	1.50	1.60	1.60	.359	49	870
20..	1.65	1.85	1.65	1.75	1.87	.410	34	890
23..	1.70	1.90	1.70	1.80	1.80	.404	69	951
24..	3.70	3.70	3.20	3.70	3.65	.483	146	910
25..	3.60@.65	3.65	3.00	3.25	3.25	.555	224	926
26..	3.20	3.20	2.95	3.20@.00	3.05	.541	137	973
27..	2.95@3.00	3.35B	2.80	2.95	2.87	.531	100	940
30..	2.25	2.80	2.10	2.60	2.40	.489	293	829

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.10	2.40	2.07	2.40	2.52	.506	69	834
2..	2.50	2.80	2.50	2.80	2.57	.517	24	841
3..	2.60	2.65	2.10	2.35B	2.45	.508	13	856
4..	Exchange Closed: Independence Day							
7..	2.55	3.10	2.55	2.60	2.70	.539	101	833

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 56 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	2.30	2.30	1.95	1.95@2.00	2.00	.455	43	860
9..	1.95	2.35B	1.80	2.35B	2.35	.494	94	857
10..	2.30	2.60	2.05	2.35	2.40	.491	47	889
11..	2.25	2.35	2.00	2.00A	2.00	.445	124	971
14..	1.95	2.22	1.95	2.17	2.25	.478	56	991
15..	2.60	2.85	2.60	2.85	2.92	.558	124	1074
16..	2.92@.85	3.42	2.85	3.10A	2.95	.573	36	1065
17..	3.00	3.20B	2.80	2.80	2.72	.547	5	1065
18..	3.30	3.75	3.30	3.75	3.70	.637	41	1060
21..	3.95	4.30	3.95	4.05	4.22	.688	107	1008
22..	4.00	4.25	3.90A	4.20	4.25	.696	43	969
23..	4.40@.45	4.50	4.00	4.00	3.95	.675	84	1008
24..	3.80	3.80	3.55	3.75	3.67	.656	86	1008
25..	3.65	4.05	3.55	4.05	4.07	.697	14	994
28..	5.80	5.80	5.50	5.55	5.57	.779	21	991
29..	5.50	5.50	4.95	5.05	4.95	.769	45	992
30..	4.40	4.70	3.85	3.85	3.77	.694	38	937
31..	3.70	4.15	3.70	4.15	3.97	.719	53	979

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.45	4.60	4.45	4.60	4.60	.770	5	980
4..	4.85	4.85	4.65	4.70	4.62	.788	13	969
5..	4.45	5.00	4.10A	4.10A	3.87	.746	21	961
6..	3.90	4.00	3.10	3.40	3.50	.724	228	1052
7..	3.80@.85	4.40	3.80	4.25	4.37	.796	98	871
8..	4.15	4.25	4.00	4.00	4.20	.794	12	822
11..	4.55	4.70B	4.20A	4.20A	4.22	.810	87	888
12..	4.00	4.65	4.00	4.50A	4.22	.819	52	884
13..	4.00	4.00	3.75	3.75	3.85	.794	11	798
14..	4.10@.07	4.10	4.00	4.05	4.10	.817	62	784
15..	4.50	4.95	4.50	4.85	4.85	.866	36	781
18..	4.20	4.20	4.20	4.20	4.75	.875	1	781
19..	4.50	4.50	3.75A	3.75A	3.82	.818	13	770
20..	3.60	3.60	3.30	3.30	3.20	.768	4	769
21..	....	3.50B	....	3.50B	3.52	.804	....	767
22..	3.20@.25	3.30B	3.10	3.10	3.15	.774	23	756
25..	....	3.25B	....	3.25B	3.45	.817	....	751
26..	....	4.05B	....	4.05B	4.10	.874	....	751
27..	4.40	4.60B	4.40	4.60B	4.60	.910	2	747
28..	4.50	5.00	4.45A	5.00	5.07	.938	6	746
29..	5.00	5.90	5.00	5.90	5.82	.966	8	745

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	5.85	6.10	5.55	5.55	5.55	.975	51	762
3..	5.40	6.25	5.40	6.25	6.27	.989	28	755
4..	5.75	6.40	5.75	6.40	6.37	.992	171	860
5..	....	6.40	6.00A	6.40	6.42	.994	6	718
8..	6.20@.10	6.25B	5.95A	5.95A	5.95	.996	4	704
9..	5.70	6.20B	5.70	6.20B	6.50	.999	4	669
10..	6.30	6.30	5.90	5.90	5.92	.998	4	660
11..	5.60	5.75B	5.20	5.75B	5.47	.998	8	652
12..	....	...	5.10A	5.10A	4.87	.997	1	646
15..	4.72	5.20B	4.70A	5.20B	5.47	.999	15	629
16..	5.50	5.70	5.10A	5.70	5.62	.999	4	631
17..	6.30	6.30	6.10	6.10	6.15	1.000	2	452
18..	5.80	5.85	5.80	5.85	5.92	1.000	2	307
19..	5.77	5.85B	5.75	5.80B	5.75	1.000	4	286
22..	....	....	....	....	....	.999	....	1
23..	....	....	....	....	....	.999	....	....

OCTOBER 1986 58 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	2.52	2.65B	2.52	2.65B	3.00	.513	....	....
10..	....	....	....	3.00N	3.35	.543	....	....
13..	....	....	....	3.35N	2.85	.504	80	80
14..	....	....	....	2.85N	2.90	.509	....	80
15..	....	....	....	2.90N	3.30	.539	....	80
16..	....	....	....	3.30N	3.15	.526	....	80
17..	....	....	....	3.15N	3.00	.514	....	80
20..	3.15	3.15	3.15	3.15	3.25	.534	49	80
21..	....	....	....	3.25N	2.92	.505	....	80
22..	....	2.95B	....	2.95B	3.12	.522	....	80
23..	3.20	3.40B	3.20	3.40B	3.45	.553	31	80
24..	....	....	....	3.45N	3.55	.561	....	80
27..	....	....	....	3.55N	3.45	.553	....	80
28..	....	....	....	3.45N	3.35	.554	....	80
29..	....	....	....	3.35N	3.30	.547	....	80
30..	....	....	....	3.30N	3.30	.545	....	80
31..	....	....	....	3.30N	3.17	.544	....	80

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 58 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.17N	3.05	.532	....	80
4..	....	....	....	3.05N	2.65	.498	....	80
5..	....	2.70B	....	2.70B	2.95	.498	....	80
6..	....	....	....	2.95N	2.87	.520	....	80
7..	....	....	....	2.87N	3.20	.538	....	80
10..	....	....	....	3.20N	3.20	.542	....	80
11..	....	....	2.85A	2.85A	2.70	.498	....	80
12..	....	....	....	2.70N	2.[illegible]7	.497	....	80
13..	....	....	....	2.67N	2.37	.476	....	80
14..	....	2.70B	....	2.70B	2.60	.486	....	80
17..	Exchange Closed; President's Day							
18..	....	....	2.40A	2.40A	1.80	.423	....	80
19..	2.10	2.10	2.10	2.10	2.35	.456	....	80
20..	....	2.40B	....	2.40B	2.25	.446	....	80
21..	2.30	2.55	2.30	2.55	2.55	.478	....	80
24..	....	2.65B	....	2.65B	2.72	.482	80	80
25..	....	....	....	2.72N	3.22	.532	....	80
26..	3.25	3.25	3.25	3.25	2.87	.499	40	80
27..	2.70	2.70	2.70	2.70	2.65	.473	1	81
28..	....	....	....	2.65N	2.70	.501	....	81

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.55A	2.55A	2.52	.491	....	81
4..	....	....	....	2.52N	2.55	.496	....	81
5..	2.75	2.75	2.75	2.75	2.50	.491	1	82
6..	....	....	....	2.50N	2.37	.485	....	82
7..	....	....	....	2.37N	2.15	.475	....	82
10..	2.25	2.30	2.25	2.30	2.32	.489	3	83
11..	....	....	....	2.32N	2.17	.469	....	83
12..	2.20	2.20	2.20	2.20	2.27	.477	40	121
13..	....	....	....	2.27N	2.27	.476	....	121
14..	2.45	2.45	2.45	2.45	2.40	.488	43	86
17..	....	....	....	2.40N	2.30	.475	....	86
18..	....	....	....	2.30N	2.25	.467	....	86
19..	....	....	....	2.25N	2.00	.459	....	86
20..	....	....	....	2.00N	2.15	.473	....	86
21..	....	....	....	2.15N	2.32	.485	....	86
24..	....	....	....	2.32N	2.22	.470	....	86
25..	2.65	2.65	2.65	2.65	2.50	.494	....	86
26..	2.50	2.50	2.40A	2.40A	2.37	.489	7	93
27..	2.30	2.30	2.25	2.25	2.27	.473	15	108
28..	Exchange Closed; Good Friday							
31..	1.75	1.75	1.75	1.75	1.45	.408	2	108

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.30A	1.30A	1.20	.356	....	108
2..	1.55	1.60	1.55	1.55	1.60	.400	7	115
3..	....	....	1.45A	1.45A	1.10	.344	....	115
4..	1.10	1.20	1.10	1.10	1.05	.304	15	130
7..	1.50	1.50	1.25	1.30	1.20	.324	28	132
8..	1.30	1.30	1.20	1.20	1.20	.324	2	134
9..	1.40	1.40	1.35A	1.35A	1.27	.338	4	137
10..	1.35	1.35	1.20	1.25B	1.25	.345	11	139
11..	1.35	1.50	1.35	1.50	1.47	.383	11	143
14..	1.55	1.55	1.50A	1.50A	1.40	.376	7	150
15..	1.20	1.20	1.20	1.20	.95	.318	4	154
16..	1.10	1.10	.90	.90	.80	.274	16	170
17..	1.05	1.05	.90	1.05	.97	.325	21	191
18..	1.40	1.40	1.10	1.25B	1.05	.325	8	195
21..	1.05	1.05	.80	.80	.75	.269	18	213
22..	.85	1.10	.85	1.10	.87	.284	16	228
23..	.95	1.10	.85	.85	.70	.238	6	236
24..	.85	1.00	.70	.90	.85	.268	37	266
25..	.95	.95	.80	.90B	.90	.260	22	287
28..	.95	.95	.85	.90	.82	.271	12	296
29..	.97	1.25	.97	1.25	1.25	.328	308	525
30..	1.50	1.65	1.50	1.65B	1.65	.383	14	541

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.40	1.45	1.35	1.35	1.27	.337	43	557
2..	1.15	1.20	1.15	1.15	1.12	.317	24	578
5..	1.20	1.20	1.10	1.17B	1.15	.324	414	914
6..	1.30@.35	1.35	1.20	1.20	1.10	.317	74	938
7..	1.10	1.20	1.10	1.15	1.20	.328	25	947
8..	1.55	1.55	1.30	1.50	1.40	.355	18	951
9..	1.45@.55	1.60	1.45	1.50	1.50	.367	592	925
12..	1.45	1.55	1.30	1.50	1.45	.368	33	932
13..	1.55	1.65	1.37	1.65	1.52	.376	43	933
14..	1.60	1.75	1.50	1.55	1.47	.374	76	963
15..	1.60	1.60	1.25	1.30	1.30	.343	107	1046
16..	.95	1.00	.85	.90	.85	.278	16	1050
19..	1.00	1.15	.85	1.00	.95	.278	27	1058
20..	.95	.95	.75	.75	.75	.254	56	1058

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 58 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.75	.75	.60	.60	.60	.195	144	951
22..	.60	.80	.60	.75	.70	.216	22	945
23..	.75	.80	.75	.75	.75	.237	23	951
26..	Exchange Closed; Memorial Day							
27..	.75	.75	.60	.65	.65	.212	31	973
28..	.80	.92	.80	.80	.80	.245	24	971
29..	.80	.80	.70A	.80	.67	.222	2	971
30..	.65	.70	.55	.70	.55	.186	44	955

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.55	.62	.50	.60@.50	.47	.157	498	884
3..	.60	.60	.50	.50	.52	.163	23	897
4..	.65	.70	.60	.65	.57	.175	19	905
5..	.65	.75	.65	.75	.77	.211	4	908
6..	.90	.90	.75	.75A	.77	.219	29	927
9..	.75	.75	.60	.60	.60	.183	7	927
10..	.65	.80	.62A	.62A	.60	.185	111	904
11..	.65@.55	.65	.55	.60	.55	.165	29	906
12..	.65	.75	.60	.60	.60	.186	17	922
13..	....	.65B	....	.65B	.67	.194	....	922
16..	.70	.70	.60	.60	.55	.167	8	932
17..	.95	.95	.85	.90	.92	.224	54	894
18..	.80	1.15	.80	1.15	1.22	.281	76	917
19..	1.20	1.25	1.10	1.15B	1.15	.273	50	919
20..	1.15	1.25	1.15	1.25	1.25	.317	73	973
23..	1.25	1.25	1.15	1.20	1.22	.310	42	987
24..	2.00	2.90	2.00	2.65	2.67	.383	78	987
25..	2.70	2.70	2.10	2.35	2.37	.454	235	1060
26..	2.35	2.35	2.00	2.20	2.17	.440	177	1074
27..	2.00@.10	2.50	1.95	1.95	2.00	.428	240	1167
30..	1.60	1.82	1.55	1.82	1.65	.385	116	1142

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.50	1.77	1.50	1.75	1.75	.401	64	1188
2..	1.60	1.97	1.60	1.80	1.77	.411	57	1174
3..	1.75	1.75	1.55	1.60	1.65	.400	21	1179
4..	Exchange Closed; Independence Day							
7..	1.82	2.15	1.82	1.95@.90	1.82	.426	122	1182
8..	1.75	1.75	1.35	1.35	1.30	.346	30	1189
9..	1.45	1.62	1.15	1.62	1.57	.381	21	1186
10..	1.50	1.80	1.45	1.70A	1.62	.376	34	1160
11..	1.55	1.55	1.25	1.40	1.32	.332	60	1198
14..	1.30	1.60	1.30	1.50@.60	1.52	.361	23	1221
15..	1.80@.85	2.05	1.80	2.05	2.02	.437	93	1177
16..	2.00	2.45	1.90	1.95	2.00	.451	104	1143
17..	2.35	2.40	1.80	1.[illegible]@.85	1.85	.424	60	1168
18..	2.45	2.75	2.10	2.60	2.65	.516	147	1145
21..	2.70	3.22	2.70	2.95	3.05	.569	103	1103
22..	3.05@2.97	3.12	2.75	3.10	3.07	.577	97	1128
23..	3.25@.20	3.25	2.90	2.90@.95	2.80	.552	36	1089
24..	2.60	2.70B	2.50	2.50	2.57	.531	80	1096
25..	2.50	3.00	2.50	3.00	2.87	.575	88	1102
28..	4.00	4.35	3.95	4.20	4.15	.667	100	1078
29..	3.70@.75	3.80	3.47	3.55	3.60	.654	103	1053
30..	3.30	3.40	2.55	2.55	2.60	.565	63	1026
31..	2.50@.55	2.95	2.50	2.75A	2.70	.590	139	1052

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.80	3.25	2.80	3.25	3.20	.648	180	1132
4..	3.50	3.50	3.10	3.15B	3.17	.665	114	1149
5..	3.05	3.50	2.45	2.55@.60	2.55	.609	145	1172
6..	2.50	2.60B	1.85	2.30	2.22	.580	129	1110
7..	2.85	3.00	2.75	2.95	2.92	.664	38	1071
8..	2.90	2.90	2.65A	2.65A	2.75	.658	....	1069
11..	3.05	3.10	2.85A	2.85A	2.72	.670	46	1068
12..	2.40	3.00	2.40	2.80A	2.70	.678	42	1064
13..	2.40	2.50	2.30	2.40	2.37	.639	34	1063
14..	2.65	2.65	2.55	2.60	2.62	.667	172	1079
15..	2.57	3.25	2.57	3.25	3.25	.735	29	1082
18..	2.55	3.15	2.55	3.15	3.12	.740	118	1059
19..	3.00	3.00	2.50	2.50	2.35	.652	25	1050
20..	2.10	2.25	1.90A	1.90A	1.80	.582	88	1078
21..	1.80	2.20B	1.80	2.15B	2.10	.625	35	1080
22..	1.85	2.00	1.80	1.80	1.82	.581	22	1078
25..	1.85	1.95	1.85	1.95B	2.05	.627	22	1080
26..	1.90	2.50	1.90	2.50	2.57	.711	230	1093
27..	2.55	3.00	2.55	2.95	2.90	.770	107	1116
28..	2.70	3.20	2.70	3.20	3.30	.820	55	1114
29..	3.20	3.85	3.20	3.80@.85	3.92	.882	131	1061

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 58 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	3.90	4.20	3.65	3.65	3.65	.892	73	992
3 ..	3.50	4.45	3.50	4.40	4.32	.939	50	983
4 ..	4.00	4.45	3.85	4.45	4.42	.949	46	954
5 ..	4.40	4.50	3.97	4.40A	4.47	.958	43	960
8 ..	4.35	4.35	3.97	3.97	4.00	.961	10	953
9 ..	4.00	4.25B	3.70	4.25B	4.52	.983	17	944
10 ..	4.45	4.50	4.02A	4.02A	3.95	.976	82	935
11 ..	3.50	3.80	3.25	3.65	3.50	.969	7	901
12 ..	3.37	3.37	3.00	3.00	2.90	.951	16	890
15 ..	2.70	3.05	2.70	3.00	3.50	.995	32	875
16 ..	3.00	3.70	3.00	3.60	3.62	.999	25	811
17 ..	4.05	4.35	4.05	4.10B	4.15	.999	27	781
18 ..	4.15	4.15	3.75	3.97	3.92	.999	28	723
19 ..	3.80	3.80	3.72	3.80B	3.75	.999	24	535
22 ..	....	....	....	....	....	.992	....	....

OCTOBER 1986 60 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	....	....	....	2.47N	2.07	.431	....	22
3 ..	....	....	....	2.07N	2.20	.435	....	22
6 ..	....	....	....	2.20N	2.10	.430	....	22
7 ..	....	....	....	2.10N	2.20	.440	....	22
8 ..	....	....	....	2.20N	1.85	.406	....	22
9 ..	....	1.90B	....	1.90B	2.20	.427	....	22
10 ..	....	....	....	2.20N	2.50	.457	....	22
13 ..	....	....	....	2.50N	2.10	.419	....	22
14 ..	....	....	....	2.10N	2.12	.423	....	22
15 ..	....	....	....	2.12N	2.50	.453	....	22
16 ..	....	....	....	2.50N	2.35	.440	....	22
17 ..	....	....	....	2.35N	2.25	.427	....	22
20 ..	....	....	....	2.25N	2.45	.446	....	22
21 ..	....	....	....	2.45N	2.15	.418	....	22
22 ..	....	2.17B	....	2.17B	2.32	.435	....	22
23 ..	....	....	....	2.32N	2.60	.466	....	22
24 ..	....	....	....	2.60N	2.67	.473	....	22
27 ..	....	....	....	2.67N	2.55	.465	....	22
28 ..	....	....	....	2.55N	2.52	.466	....	22
29 ..	....	....	....	2.52N	2.45	.458	....	22
30 ..	....	....	....	2.45N	2.45	.456	....	22
31 ..	....	....	....	2.45N	2.40	.455	....	22

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	2.40N	2.25	.442	....	22
4 ..	....	....	....	2.25N	1.90	.409	....	22
5 ..	....	2.00B	....	2.00B	2.15	.409	....	22
6 ..	....	....	....	2.15N	2.10	.430	....	22
7 ..	....	....	....	2.10N	2.40	.448	....	22
10 ..	....	....	....	2.40N	2.32	.450	....	22
11 ..	....	....	2.30A	2.30A	1.90	.408	....	22
12 ..	....	....	....	1.90N	1.87	.406	....	22
13 ..	....	1.90B	....	1.90B	1.77	.385	....	22
14 ..	....	....	....	1.77N	1.85	.395	....	22
17 ..	Exchange Closed; President's Day							
18 ..	....	....	1.75A	1.75A	1.30	.334	....	22
19 ..	....	....	....	1.30N	1.65	.365	....	22
20 ..	....	....	....	1.65N	1.60	.356	....	22
21 ..	1.90	1.90	1.90	1.90	1.85	.385	1	22
24 ..	....	1.90B	....	1.90B	1.87	.389	....	22
25 ..	....	....	....	1.87N	2.37	.437	....	22
26 ..	....	2.40B	....	2.40B	2.10	.405	....	22
27 ..	....	....	....	2.10N	1.97	.379	....	22
28 ..	....	....	....	1.97N	2.00	.433	....	22

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	1.85A	1.85A	1.87	.423	....	22
4 ..	....	....	....	1.87N	1.85	.428	....	22
5 ..	....	....	....	1.85N	1.82	.422	....	22
6 ..	....	....	....	1.82N	1.70	.416	....	22
7 ..	....	....	....	1.70N	1.52	.406	....	22
10 ..	....	....	....	1.52N	1.72	.420	....	22
11 ..	1.50	1.50	1.50	1.50	1.57	.399	1	22
12 ..	....	....	....	1.57N	1.67	.406	....	22
13 ..	....	....	....	1.67N	1.67	.404	....	22
14 ..	....	....	....	1.67N	1.72	.415	....	22
17 ..	....	....	....	1.72N	1.65	.401	....	22
18 ..	1.65	1.65	1.65	1.65	1.60	.393	....	22
19 ..	1.50	1.50	1.50	1.50	1.37	.384	3	25
20 ..	1.50	1.50	1.50	1.50	1.47	.397	4	25
21 ..	1.65	1.65	1.65	1.65	1.62	.408	5	30
24 ..	....	....	....	1.62N	1.57	.392	....	30
25 ..	1.70	1.70	1.70	1.70	1.77	.414	1	31

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 60 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26 ..	1.80	1.80	1.80	1.80	1.67	.408	1	32
27 ..	....	....	....	1.67N	1.60	.392	....	32
28 ..	Exchange Closed; Good Friday							
31 ..	....	....	1.10A	1.10A	.95	.330	....	32

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	.90A	.90A	.77	.282	....	32
2 ..	....	1.10B	....	1.10B	1.10	.322	....	32
3 ..	....	.92	.90	.90	.75	.271	3	35
4 ..	....	....	....	.75N	.75	.236	....	35
7 ..	.90	.90	.90	.90	.85	.255	3	38
8 ..	....	....	....	.85N	.85	.255	....	38
9 ..	.90	.90	.85	.85	.87	.268	17	55
10 ..	....	....	....	.87N	.90	.275	2	55
11 ..	....	....	....	.90N	1.00	.309	....	57
14 ..	.95	1.00	.95	1.00	.95	.302	50	94
15 ..	.95	.95	.80	.80	.60	.250	4	96
16 ..	.60	.65	.60	.60	.50	.211	15	110
17 ..	.55	.60B	.55	.60B	.62	.256	1	109
18 ..	....	.85B	....	.85B	.85	.258	1	110
21 ..	.75	.75	.75	.75	.50	.208	6	115
22 ..	.60	.60	.60	.60	.60	.222	2	117
23 ..	.55	.65B	.50	.50	.45	.182	9	126
24 ..	....	.60B	....	.60B	.57	.209	....	126
25 ..	....	.60B	....	.60B	.60	.203	....	126
28 ..	.60	.60	.60	.60	.55	.212	1	127
29 ..	.90	1.00	.90	1.00	.90	.264	18	145
30 ..	1.10	1.55	1.05	1.55	1.15	.314	34	164

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.05	1.25	1.00A	1.00A	.92	.272	12	172
2 ..	1.00	1.00	.70	.75B	.80	.254	9	179
5 ..	....	....	....	.80N	.77	.259	....	179
6 ..	.85	.85	.75	.75	.75	.252	71	222
7 ..	.70	.70	.70	.70	.80	.261	11	233
8 ..	1.00	1.15	1.00	1.05A	.95	.285	9	241
9 ..	1.00	1.10	1.00	1.05	1.02	.296	62	284
12 ..	1.10	1.10	.95	1.00	1.00	.295	35	302
13 ..	.95	1.10	.95	1.10	1.05	.301	15	309
14 ..	1.15	1.17B	1.05	1.05	1.00	.298	21	324
15 ..	1.05	1.05	.90	.90	.85	.269	9	326
16 ..	.70	.70	.65	.65	.57	.211	1	328
19 ..	.55	.65B	.55	.65B	.57	.209	48	335
20 ..	.55	.60	.55	.55	.50	.188	89	346
21 ..	.50	.55	.45	.45	.37	.139	18	353
22 ..	.50	.50	.45	.45	.42	.157	9	357
23 ..	.50	.50	.50	.50	.50	.173	2	355
26 ..	Exchange Closed; Memorial Day							
27 ..	.50	.50	.45	.45	.40	.152	27	369
28 ..	.50	.50	.50	.50	.50	.179	4	368
29 ..	.50	.50	.50	.50	.42	.160	10	370
30 ..	.45	.45	.40	.40	.35	.131	8	376

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	.35	.35	.35	.35	.32	.108	6	381
3 ..	.45	.45	.40A	.45	.32	.112	5	384
4 ..	.50	.50	.45A	.45A	.40	.121	4	385
5 ..	.45	.45	.45	45	.50	.151	12	393
6 ..	....	....	....	.50N	.50	.157	....	393
9 ..	....	....	....	.50N	.40	.127	....	393
10 ..	.40	.40	.40	.40	.40	.129	1	394
11 ..	.35	.35	.35	.35	.35	.113	1	394
12 ..	....	....	....	.35N	.40	.130	33	[illegible]
13 ..	.50	.50	.50	.50	.45	.136	1	419
16 ..	....	....	....	.45N	.37	.114	....	419
17 ..	....	.65B	....	.65B	.62	.160	....	419
18 ..	.80	.80	.80	.80	.85	.207	10	419
19 ..	.75	.75	.75	.75	.72	.201	10	429
20 ..	....	.80B	....	.80B	.85	.237	....	429
23 ..	.75	.75	.75	.75	.80	.229	6	435
24 ..	1.25	1.90	1.25	1.80@.90	1.90	.293	103	434
25 ..	2.05@1.90	2.05	1.50	1.65	1.65	.358	399	702
26 ..	1.65	1.65	1.50	1.57	1.52	.345	179	781
27 ..	1.45	1.70	1.40	1.55	1.40	.334	100	787
30 ..	1.15	1.15	.85	1.15B	1.10	.293	149	918

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.95	1.15B	.95	1.15B	1.15	.306	18	944
2 ..	1.10	1.30	1.10	1.30	1.17	.314	113	1032
3 ..	1.15	1.15	1.10	1.10	1.10	.303	7	1042
4 ..	Exchange Closed; Independence Day							
7 ..	1.35	1.47	1.25	1.25	1.20	.323	87	1116
8 ..	1.10	1.10	.90	.90	.85	.250	129	1138

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 60 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.80	1.05	.70	1.05	1.05	.281	330	1035
10	1.00	1.25	.90	1.10	1.10	.275	545	1348
11	1.00	1.05	.87	.90B	.87	.236	168	1381
14	.85	1.00	.85	1.00	1.00	.259	43	1405
15	1.15	1.40	1.15	1.35	1.35	.326	84	1390
16	1.40	1.70	1.25	1.30B	1.32	.338	174	1478
17	1.57@.50	1.57	1.20	1.20	1.20	.312	100	1499
18	1.40	1.80	1.40	1.80	1.85	.398	109	1487
21	1.95	2.30	1.95	2.15	2.10	.447	133	1513
22	2.15	2.15	1.90	2.15	2.12	.454	81	1549
23	2.20	2.35	2.00	2.05	1.90	.429	295	1662
24	1.80	1.85	1.60	1.65	1.72	.406	131	1727
25	1.70	2.00	1.62	2.00	1.95	.449	101	1796
28	3.20@.40	3.40	2.95	3.00	3.00	.542	466	1766
29	2.55@.52	2.70	2.40	2.40	2.50	.526	147	1816
30	2.15	2.20	1.60	1.70	1.70	.432	338	1890
31	1.65@.60	1.95	1.60	1.85	1.75	.456	266	1962

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.85	2.10	1.85	2.10@.00	2.12	.514	179	1924
4	2.30	2.30	1.95	2.05A	2.05	.525	181	1970
5	2.05	2.30	1.50	1.50	1.55	.463	232	2040
6	1.50	1.65	1.05	1.27	1.30	.429	489	2215
7	1.55	1.00	1.55	1.70	1.80	.513	118	2279
8	1.75	1.75	1.40	1.60@.65B	1.65	.503	181	2374
11	1.85	1.90	1.50	1.60	1.60	.507	96	2374
12	1.50	1.70	1.45A	1.55A	1.55	.511	330	2424
13	1.50	1.50	1.15	1.30	1.30	.464	237	2512
14	1.45@.40	1.55	1.40	1.45@.50	1.50	.490	222	2620
15	1.50	2.07	1.50	2.02	2.00	.564	281	2627
18	1.50	1.90B	1.50	1.90B	1.90	.561	120	2627
19	1.80	1.80	1.25	1.30B	1.32	.457	93	2636
20	1.20	1.25	.90	.95@.90	.95	.381	402	2797
21	.95	1.25	.90	1.15@.20	1.15	.421	343	2936
22	1.00	1.10	.92	1.00@.95	.95	.373	509	2775
25	.90	1.10	.90	1.00	1.00	.407	176	2834
26	.95	1.45	.95	1.45	1.40	.495	308	2859
27	1.50	1.80	1.40	1.55	1.57	.562	302	2859
28	1.50	1.85	1.40	1.85	1.85	.623	141	2880
29	1.75	2.25	1.75	2.22	2.25	.713	259	2823

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	2.20	2.60	1.85	1.85	2.02	.706	430	2763
3	1.90	2.62	1.90	2.57	2.55	.794	502	2810
4	2.35	2.65	2.05	2.65	2.65	.812	79	2480
5	2.60	2.70	2.25	2.65	2.65	.827	397	2213
8	2.35	2.50	2.10	2.20	2.17	.808	39	2178
9	1.95	2.60B	1.85	2.60B	2.65	.878	166	2146
10	2.50@.60	2.60	2.05	2.05	2.12	.832	171	2099
11	1.85	2.00	1.40	1.90	1.77	.785	335	1988
12	1.50	1.60B	1.30	1.30	1.30	.694	86	1964
15	1.10	1.90	1.05	1.80B@.90	1.82	.865	240	2007
16	1.35	2.00	1.35	1.75	1.70	.918	585	1721
17	1.80@.75	2.30	1.75	2.15	2.17	.987	187	1625
18	2.15	2.25	1.70	1.90	1.92	.997	321	1384
19	1.77	1.90	1.65	1.75	1.75	.995	220	1183
22						.607		

OCTOBER 1986 62 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2				1.77N	1.45	.353		182
3				1.45N	1.60	.357		182
6				1.60N	1.52	.351		182
7	1.40	1.40	1.40	1.40	1.60	.360	100	182
8				1.60N	1.35	.328		182
9				1.35N	1.60	.348		182
10				1.60N	1.85	.376		192
13				1.85N	1.57	.339		182
14				1.57N	1.60	.343		182
15				1.60N	1.90	.372		182
16				1.90N	1.75	.359		182
17	1.75	1.75	1.75	1.75	1.65	.347	22	174
20				1.55N	1.85	.364	15	174
21				1.85N	1.62	.337		174
22				1.62N	1.75	.353		174
23				1.75N	1.95	.382		174
24				1.95N	2.00	.389		174
27				2.00N	1.85	.381		174
28				1.85N	1.85	.381		174
29				1.85N	1.77	.374		174

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1986 62 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	1.77N	1.77	.372	....	174
31	....	....	....	1.77N	1.72	.371	....	174

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.72N	1.65	.358	....	174
4	....	....	....	1.65N	1.30	.326	....	174
5	....	1.40B	....	1.40B	1.55	.326	....	174
6	....	....	....	1.55N	1.50	.346	....	174
7	....	....	....	1.50N	1.75	.362	....	174
10	1.60@.65	1.65	1.60	1.65	1.65	.364	155	290
11	....	....	....	1.65N	1.37	.324	....	290
12	....	....	....	1.37N	1.35	.323	....	290
13	....	....	....	1.35N	1.25	.303	....	290
14	....	....	....	1.25N	1.30	.312	....	290
17	Exchange Closed; President's Day							
18	....	....	1.25A	1.25A	.95	.256	....	290
19	....	1.15B	....	1.15B	1.17	.284	....	290
20	1.27	1.27	1.27	1.27	1.12	.275	10	280
21	1.25	1.25	1.25	1.25	1.25	.302	116	280
24	....	1.35B	....	1.35B	1.32	.305	....	280
25	1.65	1.65	1.65	1.65	1.72	.349	40	300
26	1.80	1.80	1.40	1.40	1.50	.319	31	300
27	....	....	1.45A	1.45A	1.40	.295	....	300
28	....	....	....	1.40N	1.42	.369	....	300

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	1.35A	1.35A	1.32	.359	....	300
4	....	....	....	1.32N	1.30	.364	....	300
5	....	....	....	1.30N	1.27	.358	....	300
6	....	....	....	1.27N	1.20	.352	....	300
7	1.20	1.20	1.20	1.20	1.07	.342	3	303
10	....	....	....	1.07N	1.20	.355	....	303
11	....	....	....	1.20N	1.10	.334	....	303
12	....	....	....	1.10N	1.15	.340	....	303
13	....	....	....	1.15N	1.15	.337	....	303
14	....	....	....	1.15N	1.22	.347	....	197
17	....	....	....	1.22N	1.15	.333	....	197
18	....	....	....	1.15N	1.10	.324	....	197
19	....	....	....	1.10N	.90	.316	....	197
20	....	....	....	.90N	.97	.327	....	197
21	....	1.15B	....	1.15B	1.15	.337	....	197
24	....	....	1.10A	1.10A	1.07	.321	....	197
25	1.10	1.25B	1.10	1.25B	1.22	.340	1	198
26	1.15	1.25	1.10	1.25	1.15	.333	6	203
27	....	....	....	1.15N	1.10	.317	2	203
28	Exchange Closed: Good Friday							
31	.80	.80	.70A	.70A	.57	.260	2	203

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.55A	.57N	.55	.218	....	203
2	.80	.80	.80	.80	.70	.253	3	206
3	.70	.70	.65A	.65A	.60	.209	2	208
4	.60	.60	.60	.60	.60	.180	7	215
7	....	.65B	....	.65B	.60	.196	....	215
8	.65	.65	.65	.65	.60	.196	....	215
9	.60	.60	.60	.60	.60	.208	28	243
10	.65	.65	.65	.65	.60	.214	1	244
11	....	.65B	....	.65B	.65	.244	....	244
14	....	....	....	.65N	.65	.237	....	244
15	.65	.75B	.65	.65	.37	.192	2	244
16	.40	.40	.40	.40	.30	.159	4	245
17	.55	.55	.55	.55	.40	.198	1	246
18	....	.55B	....	.55B	.55	.200	....	246
21	.55	.55	.55	.55	.30	.158	4	246
22	....	.40B	....	.40B	.40	.170	....	246
23	....	....	....	.40N	.30	.137	....	246
24	.30	.30	.30	.30	.37	.160	1	247
25	.55	.55	.45	.50	.37	.155	33	280
28	.37	.37	.37	.37	.37	.163	10	290
29	....	.50B	....	.50B	.62	.208	....	290
30	.90	.90	.85	.85	.80	.253	2	292

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.85	.85	.80	.80	.65	.216	4	296
2	....	....	....	.65N	.52	.200	1	297
5	....	.55B	....	.55B	.52	.204	....	297
6	.60	.60	.55	.55	.50	.197	23	314
7	....	....	....	.50N	.52	.204	....	310
8	.75	.77	.75	.77	.62	.224	1	311
9	.80	.80	.65	.75	.70	.233	77	347
12	.72	.72	.72	.72	.67	.231	15	347
13	.80	.80	.70	.70	.70	.235	8	346

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 62 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.65	.70	.65	.70	.65	.232	10	346
15	.60	.60	.60	.60	.55	.206	5	351
16	....	....	.35A	.55N	.35	.156	....	351
19	.50	.50	.50	.50	.35	.154	22	362
20	.35	.35	.35	.35	.30	.136	2	363
21	....	....	....	.30N	.30	.097	....	363
22	.30	.30	.30	.30	.27	.111	1	363
23	.30	.30	.30	.30	.30	.123	8	360
26	Exchange Closed; Memorial Day							
27	.35	.35	.32A	.32A	.27	.106	1	360
28	....	....	....	.27N	.30	.127	....	360
29	.30	.30	.30	.30	.25	.112	7	360
30	....	....	....	.25N	.22	.089	....	360

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.20	.35	.20	.35	.20	.071	3	362
3	....	....	....	.20N	.20	.075	3	365
4	....	....	....	.20N	.25	.082	....	365
5	.32	.32	.32	.32	.32	.104	1	365
6	.45	.45	.35A	.35A	.32	.109	2	364
9	....	....	....	.32N	.27	.086	....	364
10	....	....	....	.27N	.27	.087	....	364
11	.20	.20	.20	.20	.22	.075	20	364
12	.30	.30	.30	.30	.25	.088	7	371
13	....	....	....	.25N	.30	.092	....	371
16	.30	.30	.30	.30	.27	.076	9	367
17	....	.30B	....	.30B	.40	.111	....	367
18	.40	.40	.40	.40	.45	.149	10	372
19	.50	.55	.50	.50	.40	.143	105	469
20	.45	.57	.45	.57	.55	.172	6	468
23	.50	.50	.50	.50	.52	.164	5	468
24	1.20@1.25	1.50	1.20	1.50	1.30	.217	251	668
25	1.40	1.40	1.05	1.15	1.12	.274	30	678
26	1.00@.95	1.15	.95	1.10	1.02	.262	75	721
27	1.15	1.15	.75	.75	.90	.251	212	914
30	.70	.80	.65	.65	.70	.214	26	946

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.70	.65	.65	.75	.225	18	947
2	.75	.85B	.75	.80	.75	.230	5	947
3	.75	.75	.65	.65	.70	.220	12	946
4	Exchange Closed; Independence Day							
7	1.05	1.05	.85	.85	.75	.235	77	1001
8	.65	.65	.55	.55	.52	.174	10	1003
9	.50	.75	.50	.75	.67	.198	282	737
10	.65	.75B	.65	.70	.67	.192	20	740
11	.60	.65B	.55	.55	.55	.160	23	743
14	.65	.65	.60	.60	.62	.177	7	744
15	.70	.87	.70	.82B	.85	.232	24	749
16	.95	1.10	.90	.90	.82	.241	26	756
17	.90	.95	.75	.75	.75	.218	22	772
18	1.15	1.25	.95	1.25	1.22	.291	61	784
21	1.35	1.50	1.25	1.40	1.40	.334	217	765
22	1.40	1.45	1.25	1.40	1.42	.340	75	741
23	1.50	1.50	1.30	1.35	1.25	.316	134	733
24	1.25	1.25	1.05	1.15	1.10	.294	103	781
25	1.00	1.35	1.00	1.32	1.27	.331	154	921
28	2.00	2.20	2.00	2.10@2.05A	2.10	.418	198	940
29	1.70@1.80	1.80	1.57	1.60	1.65	.401	135	975
30	1.40	1.40	.95	.97	1.05	.311	88	1002
31	1.00	1.25	.97	1.15	1.07	.330	110	1075

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.15	1.35	1.05	1.30	1.32	.382	60	1086
4	1.40	1.40	1.10	1.15	1.22	.387	125	1134
5	1.07	1.35B	.85	.85	.85	.326	225	1257
6	.85	.87	.65	.67	.67	.292	106	1295
7	1.05	1.05	.90	.90	1.00	.365	367	1499
8	.97	.97	.75	.85	.90	.351	86	1550
11	.95	.95	.77	.85	.82	.348	116	1588
12	.80	.87	.70	.80	.77	.347	260	1784
13	.65	.75	.55	.57@.55	.62	.300	75	1813
14	.70	.77	.70	.70	.72	.319	81	1803
15	.75@.80	1.15	.75	1.10@1.07	1.05	.386	240	1914
18	.80	.90	.75	.90	.95	.374	160	1902
19	.85	.85	.60	.60	.62	.277	89	1916
20	.57	.57	.40	.45@.40	.42	.213	241	1923
21	.45	.60	[illegible]	.57	.50	.241	421	1896
22	.47	.50	.45	.45	.42	.202	272	1918
25	.40	.50	.40	.42	.40	.219	139	1909
26	.40	.65	.40	.62	.60	.286	93	1965
27	.80	.82	.60	.75A	.72	.341	307	2052
28	.75	.82	.60	.82	.82	.394	152	2030

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 62 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.85	1.10	.80	1.10@1.05	1.05	.484	447	2228

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.05	1.17	.82	.85	.85	.446	424	2338
3	.75	1.25	.75	1.20	1.20	.547	399	2233
4	1.00	1.25	.90	1.25@1.20	1.22	.562	167	2129
5	1.25	1.25	.90	1.17	1.17	.571	153	2123
8	1.05	1.10	.82	.85	.85	.498	96	2046
9	.85	1.15	.80	1.15	1.10	.596	279	2006
10	1.05	1.10	.75	.75	.77	.492	99	1917
11	.55@.52	.85	.45	.55	.55	.399	632	1997
12	.52	.52	.37	.40@.37	.37	.271	225	2032
15	.30	.75	.30	.75@.65	.70	.355	412	2251
16	.45	.62	.35	.50	.50	.380	478	2149
17	.50	.65	.40	.50@.45	.50	.564	558	1929
18	.47	.47	.20	.22	.25	.458	199	1702
19	.15	.17	.02	.02	.02	.359	404	5
22	....	....	....	....	....	.035	5	....

OCTOBER 1986 64 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.75	.75	.75	.75	.75	.267	2	2
27	....	....	....	.75N	.75	.251	1	3
28	Exchange Closed; Good Friday							
31	....	....	....	.75N	.37	.201	....	3

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.37N	.30	.166	....	3
2	.55	.55	.55	.55	.45	.195	2	5
3	.45	.45	.45	.45	.35	.157	2	7
4	....	....	....	.35N	.35	.134	....	7
7	.45	.45	.45	.45	.35	.147	....	7
8	.40	.40	.40	.40	.40	.147	....	8
9	....	....	....	.40N	.40	.158	10	18
10	....	....	....	.40N	.40	.163	....	18
11	....	....	....	.40N	.42	.189	....	18
14	.50	.50	.50	.50	.37	.183	1	19
15	....	....	....	.37N	.22	.144	....	19
16	....	.30B	....	.30B	.22	.118	....	19
17	....	.30B	....	.30B	.30	.150	....	20
18	....	....	....	.30N	.36	.152	....	20
21	.35	.35	.35	.35	.20	.118	2	22
22	....	....	....	.20N	.25	.128	....	22
23	....	....	....	.25N	.17	.101	....	22
24	....	....	....	.17N	.25	.120	....	22
25	....	....	....	.25N	.25	.117	....	22
28	....	....	....	.25N	.22	.123	....	22
29	....	....	....	.22N	.42	.161	....	22
30	.30	.55	.30	.55	.60	.200	2	24

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40	.50	.40	.50	.47	.168	6	24
2	....	....	....	.47N	.30	.155	....	24
5	.30	.30	.30	.30	.30	.158	25	38
6	.30	.30	.30	.30	.30	.152	20	58
7	....	....	....	.30N	.30	.157	....	58
8	.45	.45	.45	.45	.40	.173	4	61
9	....	....	....	.40N	.40	.180	....	61
12	.42	.45B	.42	.42	.40	.177	8	64
13	.40	.40	.40	.40	.40	.180	10	74
14	....	....	....	.40N	.40	.177	....	74
15	.40	.40	.40	.40	.36	.154	1	75
16	.30	.30	.30	.30	.27	.113	3	77
19	.30	.30	.30	.30	.25	.110	2	79
20	....	....	....	.25N	.22	.086	....	79
21	....	....	....	.22N	.20	.066	....	79
22	.22	.22	.22	.22	.22	.076	7	86
23	....	....	....	.22N	.22	.086	....	86
26	Exchange Closed; Memorial Day							
27	....	....	....	.22N	.17	.072	....	86
28	....	....	....	.17N	.20	.088	....	86
29	....	....	....	.20N	.17	.076	....	86
30	....	....	....	.17N	.15	.059	....	86

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.15N	.15	.046	....	86
3	....	.17B	....	.17B	.15	.049	....	86
4	....	....	....	.15N	.17	.053	....	86
5	....	....	....	.17N	.22	.070	....	86
6	....	....	....	.22N	.22	.073	....	86

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 64 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	.20A	.20A	.17	.066	....	86
10	....	....	....	.17N	.17	.067	....	86
11	....	....	....	.17N	.15	.048	....	86
12	....	....	....	.15N	.17	.067	....	86
13	....	.20B	....	.20B	.22	.061	....	86
16	.20	.20	.18	.20	.17	.049	330	414
17	.22@.25	.30B	.22	.30B	.25	.075	43	446
18	.25	.30	.25	.30	.30	.103	5	446
19	.30	.30	.25	.25	.22	.099	6	453
20	.30	.30	.30	.30	.35	.121	21	468
23	....	....	....	.35N	.32	.113	....	468
24	.82	1.00	.80	1.00	.87	.155	355	468
25	....	....	.80A	.80A	.75	.203	....	468
26	.55	.75	.55	.70	.67	.193	53	468
27	.82	.82	.65	.65	.57	.183	48	485
30	.40	.45	.30	.45	.42	.152	47	487

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.42N	.45	.159	....	506
2	....	.50B	....	.50B	.47	.163	....	506
3	.45	.45	.45	.45	.42	.154	3	500
4	Exchange Closed, Independence Day							
7	.60	.65	.60	.60	.50	.184	5	514
8	.40	.40	.40	.40	.32	.115	1	515
9	.30	.35B	.30	.35B	.40	.133	1	514
10	.40	.50B	.40	.45	.42	.128	4	517
11	....	....	.40A	.40A	.35	.104	....	517
14	.37	.37	.35	.35	.37	.115	10	517
15	.55	.55	.50	.55	.52	.157	94	588
16	.60	.65	.55	.55	.50	.163	209	700
17	.50	.55B	.50	.50	.45	.145	6	706
18	.75	.75	.75	.75	.77	.203	30	676
21	.85	1.00	.85	.90	.90	.237	86	700
22	.90	1.00	.80	1.00	.90	.241	68	703
23	1.00	1.00	.85	.85	.80	.220	65	741
24	.75	.75	.70	.70	.67	.202	70	749
25	.65	.85	.65	.85	.80	.232	75	775
28	1.30	1.40	1.20	1.30	1.37	.304	158	870
29	1.10	1.20	.97	1.05	1.06	.288	138	855
30	.90	.90	.65	.65	.60	.210	122	912
31	.57	.75	.57	.65	.62	.224	59	947

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.85	.70	.85	.77	.266	118	961
4	.82	.82	.60	.65	.67	.266	206	988
5	.55	.75	.40	.40	.45	.212	321	1105
6	.40	.42B	.25	.30	.30	.183	302	1424
7	.40	.45	.35	.45	.50	.239	50	1489
8	.45	.45	.40	.40	.45	.224	54	1520
11	.40	.45	.37	.37A	.37	.216	128	1575
12	.35	.37B	.32	.32	.35	.211	37	1588
13	.25	.27	.20	.25	.30	.173	233	1426
14	.32	.35	.30	.35	.35	.186	30	1430
15	.40	.55	.40	.55	.52	.233	60	1464
18	.35@.30	.45	.30	.45	.45	.217	33	1491
19	.42	.42	.25	.30	.30	.144	104	1524
20	.25	.27	.22	.22A	.20	.101	316	1281
21	.20	.27	.20	.25	.20	.117	215	1239
22	.17	.20	.17	.17A	.15	.092	107	1207
25	.15	.15	.12	.12	.12	.097	111	1218
26	.17	.30	.17	.22	.17	.138	83	1220
27	.20	.32	.20	.30	.27	.170	286	1196
28	.25	.32B	.22	.32B	.32	.202	66	1196
29	.30	.45	.30	.42	.42	.266	326	1404

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, Labor Day							
2	.42	.45	.32A	.32A	.30	.214	216	1348
3	.25	.45	.25	.45	.42	.286	162	1398
4	.37	.40	.30	.40	.42	.290	36	1370
5	.35	.42	.30	.40	.37	.287	158	1299
8	.35	.35	.20	.22	.20	.198	64	1239
9	.22	.30	.15	.30	.25	.257	48	1200
10	.25	.30	.15	.17	.15	.166	107	1218
11	.10	.15	.10	.12A	.10	.102	127	1142
12	.10	.10	.05	.05	.05	.045	280	1043
15	.07	.07	.05	.07	.07	.035	146	1033
16	.05	.05	.02	.02	.02	.025	137	992
17	.02	.02	.02	.02	.02	.031	207	1023
18	.02	.02	.02	.02	....	.001	11	999

LIVE CATTLE OPTION ON FUTURES — CALLS

OCTOBER 1986 66 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.45	.45	.30	.35	.30	.105	24	24
17	....	....	....	.30N	.27	.092	....	24
18	....	....	....	.27N	.52	.135	....	24
21	....	.55B	....	.52N	.57	.160	....	24
22	....	....	....	.57N	.57	.163	....	24
23	.60	.60	.57	.57	.50	.146	51	75
24	.40	.40	.40	.40	.40	.131	12	77
25	.40	.50	.40	.45	.47	.153	56	133
28	.80	.95	.80	.80A	.80	.209	178	287
29	.70	.70	.60	.60	.62	.196	13	299
30	.45	.45	.35	.35	.35	.134	56	295
31	....	....	....	.35N	.35	.143	10	302

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.35N	.42	.174	....	299
4	.50	.50	.40	.45	.35	.170	43	293
5	.25	.25	.20	.20	.22	.128	23	311
6	.20	.20	.20	.20	.15	.106	20	313
7	.25	.25	.20	.20	.22	.143	153	395
8	.15	.17	.15	.17	.20	.131	64	337
11	.25	.25	.20A	.20A	.15	.121	81	412
12	.17	.17	.15	.15	.15	.115	22	417
13	.12	.12	.10	.10A	.12	.088	23	417
14	.15	.15	.15	.15	.15	.094	10	417
15	.22	.25	.22	.25	.22	.125	18	418
18	....	....	.17A	.17A	.15	.110	....	418
19	.15	.15	.12A	.12A	.10	.065	20	413
20	.10	.10	.07	.07	.05	.041	70	441
21	.07	.15	.07	.12A	.10	.048	139	419
22	.07	.07	.07	.07	.07	.035	32	420
25	.05	.05	.05	.05	.05	.035	35	420
26	.07	.07	.07	.07	.07	.053	3	420
27	....	.12B	....	.12B	.12	.080	....	420
28	....	....	.10A	.12N	.12	.084	....	420
29	....	....	....	.12N	.12	.116	....	420

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, Labor Day							
2	.12	.12	.12	.12	.10	.077	26	442
3	....	....	....	.10N	.12	.110	3	443
4	.12	.12	.12	.12	.12	.107	....	440
5	.10	.10	.07A	.10	.10	.100	16	439
8	.05@.02	.05	.02	.02	.02	.047	20	439
9	.02	.02	.02	.02	.02	.064	2	437
10	.02	.02	.02	.02	.02	.029	10	422
11	.02	.02	.02	.02	.02	.012	11	422
12	....	....	....	.02N	....	.003	....	422
15	.02	.02	CAB	CAB	CAB	.000	1	412
16	CAB	CAB	CAB	CAB	CAB	.000	10	402
17	CAB	CAB	CAB	CAB	CAB	.000	....	402
18	CAB	CAB	CAB	CAB	CAB	.000	....	402

DECEMBER 1986 50 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	Exchange Closed, Memorial Day							
29	4.80	4.80	4.80	4.80	4.85	.662	10	10
30	4.60	4.60	4.60	4.60	4.25	.632	3	13

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	4.25N	3.92	.610	....	13
3	....	4.15B	....	4.15B	4.07	.613	....	13
4	4.10	4.45	4.10	4.45	4.35	.631	1	14
5	....	....	....	4.35N	4.87	.660	2	16
6	....	....	....	4.87N	4.90	.662	....	16
9	....	....	....	4.90N	4.32	.632	....	16
10	....	....	....	4.32N	4.37	.636	....	16
11	....	....	4.35A	4.35A	4.35	.630	....	16
12	....	4.70B	....	4.70B	4.80	.656	....	16
13	....	....	....	4.80N	4.80	.658	....	16
16	4.70	4.70	4.70	4.70	4.52	.642	1	16
17	....	5.30B	....	5.30B	5.57	.696	....	16
18	....	....	....	5.57N	6.15	.714	....	16
19	....	....	5.95A	5.95A	5.85	.706	....	16
20	....	....	....	5.85N	6.20	.725	....	16
23	....	....	....	6.20N	6.17	.727	....	16
24	....	6.60B	....	6.60B	8.25	.774	....	16
25	....	....	....	8.25N	7.97	.790	....	16
26	....	....	7.50A	7.50A	7.62	.781	....	16
27	....	....	....	7.62N	7.45	.775	....	16
30	....	....	6.45A	7.45N	6.95	.761	....	16

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 50 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.90A	6.90A	7.15	.771	....	16
2	....	....	7.05A	7.15N	7.35	.783	....	16
3	....	7.40B	....	7.40B	7.07	.774	....	16
4	Exchange Closed: Independence Day							
7	....	....	....	7.07N	7.42	.791	....	16
8	....	....	7.10A	7.10A	6.42	.754	....	16
9	....	....	....	6.42N	7.20	.785	....	16
10	....	....	....	7.20N	7.25	.790	....	16
11	....	....	7.05A	7.05A	6.87	.776	....	16
14	....	6.90B	....	6.90B	7.60	.806	....	16
15	....	7.85B	....	7.85B	8.35	.833	....	16
16	....	....	....	8.35N	8.22	.830	....	16
17	....	....	8.10A	8.10A	7.80	.816	....	16
18	8.15	8.15	8.15	8.15	9.00	.854	2	16
21	....	....	....	9.00N	9.30	.865	....	16
22	....	....	8.75A	8.75A	9.07	.859	....	16
23	....	....	....	9.07N	8.67	.851	....	16
24	....	....	8.42A	8.42A	8.35	.842	....	16
25	....	....	....	8.35N	8.95	.860	....	16
28	....	10.00B	....	10.00B	10.40	.895	....	16
29	9.65	9.65	9.65	9.65	9.62	.882	1	16
30	....	....	8.50A	8.50A	8.25	.847	....	16
31	....	8.50B	8.15A	8.50B	8.70	.863	....	16

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	9.00B	8.60A	9.00B	9.17	.882	....	16
4	....	9.40B	....	9.40B	9.22	.888	....	16
5	....	....	9.20A	9.20A	8.65	.877	....	16
6	....	....	8.05A	8.05A	8.17	.869	....	16
7	....	8.70B	....	8.70B	8.85	.891	....	16
8	....	....	8.75A	8.75A	8.47	.884	....	16
11	....	....	....	8.47N	7.87	.876	....	16
12	....	8.35B	7.85A	8.35B	8.05	.886	....	16
13	....	....	7.90A	7.90A	7.70	.879	....	16
14	....	7.80B	....	7.80B	7.87	.887	....	16
15	....	....	....	7.87N	8.40	.902	....	16
18	....	....	7.40A	8.40N	8.62	.913	....	16
19	....	....	8.02A	8.02A	8.05	.900	....	16
20	....	....	....	8.05N	7.67	.891	....	16
21	....	....	....	7.67N	7.92	.900	....	16
22	....	....	....	7.92N	7.47	.890	....	16
25	....	....	....	7.47N	7.52	.893	....	16
26	....	....	....	7.52N	8.10	.912	....	16
27	....	....	....	8.10N	8.65	.928	....	16
28	....	....	....	8.65N	8.87	.937	....	16
29	....	....	....	8.87N	9.45	.949	....	16

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	9.45N	8.95	.946	....	16
3	....	....	....	8.95N	9.80	.962	....	16
4	....	....	....	9.80N	9.90	.965	....	16
5	....	....	....	9.90N	9.65	.963	....	16
8	....	....	....	9.65N	8.82	.957	....	16
9	....	....	....	8.82N	9.10	.963	....	16
10	....	....	....	9.10N	8.60	.957	....	16
11	....	....	....	8.60N	7.72	.941	....	16
12	....	....	....	7.72N	7.37	.934	....	16
15	....	....	....	7.37N	7.60	.943	....	16
16	....	....	....	7.60N	7.97	.952	....	16
17	....	8.65B	7.85A	8.65B	8.65	.965	....	16
18	....	....	....	8.65N	8.52	.964	....	16
19	....	....	8.45A	8.52N	8.62	.967	....	16
22	....	....	7.50A	7.50A	7.17	.943	....	16
23	....	7.55B	6.80A	7.17N	7.22	.944	....	16
24	....	....	6.50A	6.50A	6.35	.921	....	16
25	....	6.55B	....	6.55B	6.62	.932	....	16
26	....	7.45B	....	7.20B	7.20	.949	....	16
29	....	7.50B	....	7.50B	7.50	.961	....	16
30	....	....	6.75A	6.75A	6.20	.936	....	16

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.40B	5.80A	6.35B	6.65	.948	....	16
2	....	....	5.95A	5.95A	5.27	.906	....	16
3	....	....	....	5.27N	5.57	.920	....	16
6	....	....	....	5.57N	5.85	.929	....	16
7	....	6.32B	....	6.32B	6.72	.960	....	16
8	....	....	....	6.72N	6.27	.953	....	16
9	....	6.87B	....	6.87B	7.17	.973	....	16
10	....	7.45B	....	7.25B	7.82	.984	....	16
13	....	8.40B	7.70A	8.40B	8.62	.993	....	16
14	....	....	8.30A	8.30A	8.12	.991	....	6
15	....	8.50B	8.00A	8.50B	8.37	.993	....	6

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 50 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	8.37N	8.42	.994	....	6
17	....	....	8.20A	8.20A	8.00	.993	....	6
20	....	8.15B	....	8.00N	8.00	.995	....	6
21	....	....	7.35A	7.35A	7.27	.991	....	6
22	....	7.40B	....	7.40B	7.60	.994	....	5
23	....	....	7.50A	7.60N	7.57	.994	....	5
24	....	....	....	7.57N	7.62	.995	....	5
27	....	9.10B	....	9.10B	9.20	.999	....	5
28	....	....	....	9.20N	9.12	.999	....	5
29	....	9.72B	....	9.72B	9.65	.999	....	5
30	....	....	....	9.65N	9.62	.999	....	5
31	....	10.35B	9.80A	9.80A	9.57	.999	....	5

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	10.00B	9.55A	10.00B	10.30	.999	....	5
4	....	10.65B	10.20A	10.20A	10.17	.999	....	2
5	....	....	9.50A	9.95A	9.85	.999	....	2
6	....	10.00B	9.70A	10.00B	10.20	.999	....	2
7	....	....	9.95A	9.95A	9.80	.999	....	2
10	....	10.50B	....	10.50B	10.75	.999	....	2
11	....	10.90B	10.65A	10.75N	10.82	.999	....	2
12	....	11.10B	....	10.82N	10.80	1.000	....	2
13	....	....	....	10.80N	11.02	1.000	....	....
14	....	....	10.80A	10.80A	10.75	1.000	....	....
17	....	10.85B	....	10.75N	10.62	1.000	....	....
18	....	10.80B	10.37A	10.80B	11.00	1.000	....	....
19	....	11.57B	....	11.57B	11.42	1.000	....	....
20	....	11.90B	....	11.70B	11.72	1.000	....	....
21	....	....	11.42A	11.42A	11.35	1.000	....	....

DECEMBER 1986 52 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	4.15	4.15	4.00	4.00	3.32	.551	3	2
22	....	....	....	3.32N	3.65	.571	....	2
23	....	....	....	3.65N	3.62	.575	....	2
26	Exchange Closed: Memorial Day							
27	....	....	....	3.62N	3.37	.562	....	2
28	....	3.75B	....	3.75B	3.85	.594	....	2
29	3.75	3.75	3.70	3.70	3.70	.582	27	29
30	....	....	3.45A	3.45A	3.20	.550	....	29

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	3.20N	2.92	.525	....	29
3	....	2.95B	....	2.95B	3.05	.530	....	29
4	....	3.25B	....	3.25B	3.30	.549	....	29
5	....	3.40B	....	3.40B	3.75	.579	....	29
6	....	....	....	3.75N	3.77	.581	....	29
9	3.85	3.85	3.50	3.50	3.30	.549	10	39
10	3.45	3.45	3.40	3.40	3.30	.554	4	43
11	3.20	3.20	3.20	3.20	3.27	.547	1	44
12	....	3.55B	....	3.55B	3.67	.577	....	44
13	....	3.70B	....	3.70B	3.70	.577	....	44
16	....	....	3.45A	3.50A	3.45	.561	....	44
17	....	4.20B	....	4.20B	4.40	.619	....	44
18	....	....	....	4.40N	4.90	.640	....	44
19	4.85	4.85	4.50	4.50	4.62	.629	6	48
20	....	4.65B	....	4.65B	4.90	.650	5	51
23	....	....	....	4.90N	4.90	.650	....	50
24	....	5.75B	....	5.75B	6.90	.704	....	50
25	....	....	....	6.90N	6.57	.723	....	50
26	....	....	6.20A	6.20A	6.22	.712	....	50
27	5.90	5.90	5.80A	5.80A	6.02	.704	2	48
30	....	....	5.15A	6.02N	5.60	.687	....	48

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.30	....	....	5.60N	5.77	.698	....	48
2	....	....	....	5.77N	5.92	.712	....	48
3	....	5.95B	....	5.95B	5.67	.700	....	48
4	Exchange Closed: Independence Day							
7	....	....	....	5.67N	6.00	.719	....	48
8	....	....	5.70A	5.70A	5.10	.675	....	48
9	....	....	....	5.10N	5.77	.711	....	48
10	....	....	5.60A	5.60A	5.82	.715	....	48
11	....	....	5.70A	5.70A	5.50	.699	....	48
14	5.15	5.45	5.15	5.45	6.12	.733	3	48
15	....	6.30B	....	6.30B	6.82	.765	....	48
16	6.90	6.90	6.90	6.90	6.67	.761	....	47
17	....	....	....	6.67N	6.30	.745	....	47
18	....	....	....	6.30N	7.40	.791	....	47
21	7.60	7.60	7.60	7.60	7.70	.804	1	47
22	....	....	7.30A	7.30A	7.45	.796	....	47

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 52 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	7.25	7.30	7.25	7.30	7.07	.786	2	48
24..	....	....	6.85A	6.85A	6.75	.775	....	47
25..	....	....	....	6.75N	7.35	.796	....	47
28..	8.50	8.50	8.50	8.50	8.70	.841	2	47
29..	....	....	8.50A	8.50A	7.92	.823	....	47
30..	6.65	6.65	6.65	6.65	6.67	.779	2	49
31..	....	6.90B	6.60A	6.90B	7.05	.798	....	49

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.35B	....	7.35B	7.50	.821	....	49
4..	....	7.70B	....	7.70B	7.50	.828	....	49
5..	....	....	....	7.50N	6.92	.812	....	49
6..	....	....	6.42A	6.42A	6.52	.799	....	49
7..	....	7.00B	....	7.00B	7.12	.828	....	49
8..	....	....	6.85A	6.85A	6.77	.817	....	49
11..	6.60	6.85B	6.15	6.15	6.20	.804	4	49
12..	6.40	6.60	6.10A	6.60	6.35	.815	5	54
13..	....	....	6.25A	6.25A	6.02	.804	....	54
14..	....	6.12B	....	6.12B	6.22	.814	....	54
15..	....	....	....	6.22N	6.70	.834	....	54
18..	....	....	5.70A	6.70N	6.90	.849	....	54
19..	....	....	6.30A	6.30A	6.35	.829	....	54
20..	....	....	6.10A	6.10A	6.02	.816	....	54
21..	....	....	....	6.02N	6.25	.827	....	54
22..	....	....	6.10A	6.10A	5.82	.812	....	54
25..	....	....	....	5.82N	5.85	.816	....	54
26..	....	6.15B	....	6.15B	6.37	.843	....	54
27..	....	6.65B	....	6.65B	6.90	.867	....	54
28..	....	....	....	6.90N	7.10	.880	....	54
29..	7.30	7.30	7.30	7.30	7.57	.900	1	55

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed, Labor Day							
2..	7.45	7.60	7.45	7.45	7.07	.892	16	60
3..	....	7.60B	6.85A	7.60B	7.90	.919	1	54
4..	....	....	7.75A	7.90N	8.00	.923	....	55
5..	....	....	7.80A	7.80A	7.75	.919	....	55
8..	....	....	7.40A	7.40A	6.92	.905	....	55
9..	....	....	6.80A	6.80A	7.22	.916	....	55
10..	....	....	....	7.22N	6.72	.903	....	55
11..	....	....	6.40A	6.40A	5.92	.873	....	55
12..	....	....	....	5.92N	5.60	.860	....	55
15..	5.60	5.60	5.60	5.60	5.82	.876	15	67
16..	5.25	6.30	5.25	6.30	6.17	.892	4	68
17..	....	6.75B	6.15A	6.75B	6.77	.916	....	68
18..	6.70	6.85B	6.70	6.70	6.67	.913	....	68
19..	....	....	6.60A	6.67N	6.75	.919	1	69
22..	....	....	5.70A	5.70A	5.42	.870	....	68
23..	....	5.80B	5.00A	5.42N	5.45	.871	....	68
24..	....	....	4.70A	4.70A	4.62	.829	....	68
25..	....	4.95B	4.55A	4.85B	4.87	.847	....	68
26..	....	5.70	....	5.45B	5.40	.878	....	68
29..	....	5.70B	....	5.70B	5.65	.898	....	68
30..	....	....	4.95A	4.95A	4.45	.847	....	68

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.65	4.70B	4.05A	4.65	4.82	.868	3	68
2..	....	4.95B	4.20A	4.20A	3.57	.789	....	68
3..	....	....	....	3.57N	3.85	.813	....	68
6..	....	4.00B	3.80A	4.00B	3.92	.824	....	68
7..	....	4.55B	....	4.55B	4.90	.888	....	68
8..	....	5.00B	4.60A	4.60A	4.47	.869	....	68
9..	....	5.07B	....	5.07B	5.27	.915	....	68
10..	5.30	5.55	5.30	5.55	5.92	.942	10	73
13..	....	6.42B	5.80A	6.42B	6.67	.968	....	68
14..	....	....	6.30A	6.30A	6.17	.961	....	68
15..	....	6.55B	6.00A	6.50B	6.42	.968	....	68
16..	....	....	....	6.42N	6.50	.972	....	68
17..	....	....	6.25A	6.25A	6.10	.966	....	68
20..	....	6.20B	....	6.10N	6.05	.972	....	68
21..	....	....	5.45A	5.45A	5.35	.956	....	68
22..	....	5.45B	....	5.45B	5.65	.986	....	68
23..	....	....	5.50A	5.65N	5.62	.987	....	68
24..	....	....	....	5.62N	5.67	.970	....	68
27..	7.05	7.15B	7.05	7.15B	7.22	.993	5	67
28..	....	....	7.20A	7.22N	7.12	.994	....	67
29..	....	7.90B	....	7.90B	7.65	.997	....	67
30..	7.80	7.80	7.80	7.80	7.82	.998	....	63
31..	8.00	8.35B	7.80A	7.80A	7.57	.998	20	63

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 52 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	8.00B	7.55A	8.00B	8.30	.999	....	63
4..	....	8.65B	8.20A	8.20A	8.17	.999	....	63
5..	....	....	7.50A	7.95A	7.85	.999	....	63
6..	....	8.00B	7.70A	8.00B	8.20	.999	....	63
7..	....	....	7.95A	7.95A	7.80	.999	....	59
10..	....	8.50B	....	8.50B	8.75	.999	....	59
11..	....	8.90B	8.65A	8.75N	8.82	.999	....	54
12..	....	9.10B	....	8.82N	8.80	.999	....	54
13..	9.12	9.12	8.85A	9.00	9.02	.999	8	50
14..	....	....	8.80A	8.80A	8.75	.999	....	50
17..	....	8.85B	....	8.75N	8.62	1.000	....	43
18..	8.45	8.80B	8.37A	8.80B	9.00	1.000	2	39
19..	....	9.57B	....	9.57B	9.42	1.000	....	39
20..	....	9.90B	....	9.70B	9.72	1.000	....	39
21..	9.65	9.75B	9.35A	9.35A	9.35	1.000	6	....
24..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 54 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	3.45	3.45	3.45	3.45	3.62	.570	1	1
18..	....	....	....	3.62N	3.50	.565	....	1
21..	....	....	....	3.50N	2.70	.513	....	1
22..	....	2.80B	....	2.80B	3.10	.526	....	1
23..	....	3.50B	....	3.10N	2.67	.480	....	1
24..	....	....	....	2.67N	2.90	.499	....	1
25..	....	....	....	2.90N	2.77	.493	....	1
28..	....	....	....	2.77N	2.70	.495	....	1
29..	....	3.15B	....	3.15B	3.45	.548	....	1
30..	....	4.30B	....	4.30B	4.30	.597	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.30N	3.60	.553	....	1
2..	....	....	....	3.60N	3.17	.529	....	1
5..	....	3.35B	....	3.35B	3.32	.541	....	1
6..	....	....	....	3.32N	3.22	.531	....	1
7..	2.95	2.95	2.95	2.95	3.15	.543	2	2
8..	....	3.30B	....	3.30B	3.57	.566	....	2
9..	....	....	....	3.57N	3.77	.577	....	2
12..	....	....	....	3.77N	3.70	.583	....	2
13..	....	....	....	3.70N	4.02	.593	....	2
14..	4.25	4.35	4.25	4.35	4.22	.602	20	22
15..	....	....	....	4.22N	3.90	.578	....	22
16..	3.30	3.30	3.30	3.30	3.00	.528	10	32
19..	....	3.15B	....	3.15B	3.25	.541	....	32
20..	....	....	....	3.25N	3.05	.526	....	32
21..	3.15	3.15	3.15	3.15	2.47	.471	1	33
22..	2.85	2.85	2.85	2.85	2.72	.491	10	42
23..	....	2.90B	....	2.90B	2.72	.495	....	42
26..	Exchange Closed; Memorial Day							
27..	2.90	2.90	2.50A	2.50A	2.50	.481	109	148
28..	2.90	3.10B	2.85	2.85	2.85	.513	113	252
29..	2.80@.70	2.80	2.70	2.80B	2.77	.501	23	273
30..	2.70	2.70	2.50	2.50	2.35	.468	20	268

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.35	2.35	2.35	2.35	2.12	.443	6	268
3..	2.30	2.30	2.25	2.30	2.22	.448	6	270
4..	2.65	2.65	2.40	2.40	2.42	.467	6	271
5..	....	2.50B	....	2.50B	2.80	.498	1	272
6..	2.95	2.95	2.90	2.90	2.82	.500	17	288
9..	2.80	2.80	2.50	2.50	2.45	.467	18	306
10..	2.25	2.45	2.25	2.45	2.42	.472	21	321
11..	2.40	2.45	2.30	2.45	2.42	.466	28	334
12..	2.50	2.80	2.50	2.80	2.75	.496	6	335
13..	2.95	2.95	2.95	2.95	2.77	.496	20	345
16..	2.60	2.60	2.45A	2.60	2.57	.480	2	347
17..	3.35	3.35	3.25A	3.30	3.40	.541	104	319
18..	3.80	3.80	3.80	3.80	3.82	.562	140	329
19..	3.75	4.00B	3.55	3.55	3.57	.550	3	331
20..	....	3.65B	....	3.65B	3.82	.572	....	331
23..	....	....	....	3.82N	3.80	.571	....	330
24..	....	5.15B	....	5.15B	5.67	.628	....	330
25..	5.20	5.20	5.20	5.20	5.32	.649	2	332
26..	....	....	5.00A	5.00A	5.00	.637	....	332
27..	4.75	4.85B	4.65A	4.85B	4.80	.628	1	331
30..	....	....	4.05A	4.80N	4.42	.609	....	331

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 54 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.45B	....	4.45B	4.57	.620	....	331
2..	4.50	4.50	4.50	4.50	4.70	.634	7	333
3..	4.65	4.65	4.40	4.45B	4.45	.620	29	362
4..	Exchange Closed; Independence Day							
7..	4.55	5.00B	4.55	4.80	4.72	.639	48	392
8..	4.35	4.35	4.15	4.15	3.95	.591	54	423
9..	....	....	....	3.95N	4.55	.629	....	423
10..	4.65	4.65	4.35	4.35	4.60	.633	20	443
11..	....	....	4.30A	4.60N	4.30	.615	1	442
14..	4.70	4.70	4.70	4.70	4.85	.652	1	442
15..	5.05	5.15B	5.05	5.05	5.45	.688	3	443
16..	5.65	5.65	5.40A	5.40A	5.32	.683	8	438
17..	5.00	5.00	5.00	5.00	4.97	.663	1	438
18..	5.35	5.40	5.35	5.40	5.97	.718	2	439
21..	5.97	5.97	5.97	5.97	6.22	.732	110	354
22..	....	....	....	6.22N	6.02	.722	....	354
23..	6.05	6.05	5.85A	5.85A	5.67	.710	28	354
24..	....	....	5.50A	5.50A	5.37	.696	....	354
25..	....	5.75B	....	5.75B	5.85	.721	....	354
28..	6.90	6.95	6.90	6.90	7.00	.774	....	354
29..	....	....	6.35A	6.35A	6.42	.753	6	354
30..	....	....	5.20A	5.20A	5.25	.698	....	354
31..	....	5.50B	5.20A	5.50B	5.60	.720	....	354

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.80	5.80	5.80	5.80	5.97	.747	3	351
4..	....	6.15B	....	6.15B	5.92	.753	....	351
5..	....	....	....	5.92N	5.40	.732	....	336
6..	....	....	4.90A	4.90A	5.05	.715	....	336
7..	....	5.45B	....	5.45B	5.60	.748	....	336
8..	5.10	5.15	5.10	5.15	5.25	.733	2	336
11..	5.00	5.30B	4.65	4.70	4.72	.714	4	336
12..	....	4.90B	....	4.90B	4.85	.725	1	336
13..	4.70	4.70	4.50	4.50	4.52	.711	3	339
14..	4.65	4.70	4.65	4.70	4.75	.721	5	342
15..	4.70	5.20	4.70	5.20	5.17	.746	8	348
18..	....	....	4.30A	5.17N	5.37	.763	....	346
19..	....	....	4.77A	4.77A	4.85	.737	....	346
20..	....	....	4.60A	4.60A	4.55	.719	....	346
21..	4.45	4.65B	4.45	4.55	4.75	.732	2	346
22..	....	....	4.45A	4.45A	4.37	.713	....	346
25..	4.40	4.45B	4.40	4.45B	4.35	.715	5	346
26..	....	4.60B	....	4.60B	4.85	.750	....	346
27..	....	5.10B	....	5.10B	5.32	.781	....	346
28..	5.40	5.40	5.30A	5.40	5.45	.798	2	348
29..	....	....	....	5.45N	5.85	.825	....	348

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	5.45	5.45	5.45	5.45	5.37	.811	....	348
3..	5.20	6.00	5.20	6.00	6.12	.850	9	349
4..	....	....	5.90A	6.12N	6.20	.855	....	345
5..	....	....	5.60A	5.60A	5.95	.846	....	345
8..	....	....	5.55A	5.55A	5.22	.823	....	345
9..	4.90	4.90	4.90	4.90	5.45	.837	3	345
10..	....	....	5.25A	5.25A	5.02	.816	....	341
11..	....	....	....	5.02N	4.30	.770	....	341
12..	4.15	4.15	4.15	4.15	4.05	.750	2	339
15..	3.90	3.90	3.90	3.90	4.25	.770	12	339
16..	4.70	4.70	3.90A	4.70	4.52	.794	....	339
17..	....	5.05B	....	5.05B	5.07	.831	30	339
18..	....	....	5.00A	5.00A	4.97	.826	....	339
19..	5.00	5.00	4.90A	5.00	5.05	.834	2	337
22..	....	....	3.90A	5.05N	3.85	.754	....	337
23..	....	4.20B	3.40A	3.85N	3.80	.756	....	337
24..	3.90	4.00	3.10	3.10	3.17	.694	2	337
25..	3.30	3.40B	3.00	3.25	3.32	.717	27	347
26..	3.75	4.00B	3.75	3.80B	3.72	.761	1	344
29..	....	4.00B	....	4.00B	3.95	.788	1	345
30..	3.52	3.52	3.25A	3.25A	2.95	.707	100	421

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.75	3.15	2.75	3.15	3.20	.737	6	422
2..	2.25	3.30B	2.25	2.25	2.15	.621	3	418
3..	2.15	2.45	2.15	2.45	2.42	.651	94	420
6..	....	2.57B	....	2.57B	2.47	.661	1	420
7..	2.85	3.10	2.85	3.10	3.30	.757	4	419
8..	....	....	3.00A	3.15A	2.87	.724	2	419
9..	3.10	3.50	3.10	3.50	3.55	.799	80	436
10..	....	3.65B	....	3.65B	4.10	.847	11	436
13..	4.40	4.60	4.00A	4.55	4.75	.900	21	432
14..	4.70	4.85	4.05	4.05	4.35	.879	31	436
15..	4.45	4.70B	4.25A	4.70B	4.52	.896	45	420

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 54 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	4.55	4.65B	4.45A	4.55	4.57	.903	11	425
17..	....	....	4.35A	4.35A	4.17	.886	....	425
20..	4.05	4.30B	4.05	4.25	4.17	.896	22	429
21..	4.00	4.00	3.57A	3.57A	3.50	.853	15	437
22..	....	3.60B	....	3.60B	3.82	.877	....	437
23..	3.65	3.65	3.65	3.65	3.77	.879	4	437
24..	3.85	3.85	3.80	3.80	3.87	.884	1	438
27..	....	5.20B	....	5.20B	5.27	.960	....	438
28..	5.00	5.20	5.00	5.20	5.17	.963	3	438
29..	5.80	5.95	5.80	5.95	5.70	.977	113	528
30..	5.60	5.85B	5.60	5.85B	5.85	.983	82	608
31..	5.80	6.45B	5.80	5.80A	5.60	.981	2	599

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	6.00	6.00	5.55A	6.00	6.30	.994	6	598
4..	6.30	6.65B	6.10A	6.10A	6.17	.994	20	579
5..	5.87	5.87	5.50A	5.87	5.85	.994	11	568
6..	5.95	6.05	5.70A	6.05	6.20	.997	24	567
7..	....	....	5.95A	5.95A	5.80	.996	....	562
10..	....	6.50B	....	6.50B	6.75	.999	....	552
11..	....	6.90B	6.65A	6.75N	6.82	.999	....	552
12..	7.10	7.10	7.00	7.00	6.80	.999	10	549
13..	7.07	7.07	6.85A	7.07	7.02	.999	15	546
14..	....	....	6.80A	6.80A	6.75	.999	....	517
17..	7.02	7.02	6.85A	7.02	6.62	.999	100	417
18..	....	6.80B	6.37A	6.80B	7.00	1.000	....	306
19..	....	7.57B	....	7.57B	7.42	1.000	....	89
20..	7.72	7.90B	7.70	7.70	7.72	1.000	3	82
21..	....	....	7.42A	7.42A	7.35	1.000	1	....
24..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 56 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	2.30	2.30	2.30	2.30	2.00	.411	16	16
24..	....	....	....	2.00N	2.15	.431	....	16
25..	....		....	2.15N	2.07	.426	5	21
28..	2.30	2.30	2.25	2.25	2.00	.428	4	25
29..	....	2.70B	....	2.70B	2.65	.481	....	25
30..	2.80	3.05B	2.80	3.05B	3.30	.532	12	37

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.05A	3.05A	2.75	.487	....	37
2..	2.50	2.50	2.50	2.50	2.40	.463	5	42
5..	....	....	....	2.40N	2.52	.475	....	42
6..	....	....	2.40A	2.52N	2.42	.464	....	42
7..	....	....	....	2.42N	2.30	.474	....	42
8..	2.70	2.70	2.70	2.70	2.65	.497	1	43
9..	3.00	3.00	2.90	2.90	2.85	.507	7	44
12..	....	....	....	2.85N	2.85	.512	....	44
13..	3.10	3.10	3.10	3.10	3.05	.522	2	46
14..	3.32	3.32	3.32	3.32	3.20	.530	5	43
15..	3.10	3.10	3.10	3.10	2.97	.504	1	43
16..	....	....	2.60A	2.60A	2.22	.453	....	43
19..	2.45	2.50	2.45	2.50	2.42	.466	21	64
20..	2.60	2.60	2.60	2.60	2.40	.449	20	80
21..	2.25@.30	2.30	2.22	2.22	1.80	.396	45	118
22..	1.85	2.10	1.85	2.10	2.00	.415	3	120
23..	2.05	2.10	2.05	2.10	1.95	.418	4	121
26..	Exchange Closed; Memorial Day							
27..	2.20	2.20	1.80	1.90	1.80	.404	9	117
28..	....	2.15B	....	2.15B	2.10	.435	10	127
29..	2.10	2.15	2.10	2.15	2.00	.423	22	126
30..	2.00	2.00	2.00	2.00	1.67	.391	2	128

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.65	1.80	1.65	1.70	1.50	.367	16	134
3..	1.70	1.75	1.57	1.57	1.60	.371	13	144
4..	1.90	1.95	1.80	1.80	1.80	.389	23	166
5..	2.00	2.00	2.00	2.00	2.07	.420	8	164
6..	2.20	2.20	2.10A	2.10A	2.10	.422	7	164
9..	2.15	2.15	1.90	1.90@.95	1.80	.390	8	164
10..	1.85	1.85	1.75	1.75	1.75	.394	22	174
11..	1.75	1.85	1.75	1.85	1.75	.388	12	186
12..	1.80	2.20	1.80	2.05	2.02	.418	31	216
13..	2.15	2.25	2.15	2.25	2.02	.419	8	224
16..	....	....	....	2.02N	1.85	.403	2	225
17..	2.50	2.62	2.35	2.62	2.60	.463	183	315
18..	2.85	2.85	2.75	2.85	2.95	.485	108	401
19..	2.85	3.00	2.75	2.75	2.70	.473	108	315
20..	2.85	2.95	2.70	2.95	2.92	.494	12	323

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 56 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23 ..	2.90	2.90	2.80	2.85	2.90	.491	26	339
24 ..	4.25	5.00	4.25	5.00	4.60	.550	8	340
25 ..	4.10	4.15	4.10	4.15	4.25	.572	10	340
26 ..	3.90	3.90	3.70	3.90	3.90	.560	7	332
27 ..	3.80	4.00	3.70A	3.95	3.80	.550	11	336
30 ..	3.50	3.50	2.95	3.30B	3.45	.529	19	332

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	3.20	3.45B	3.20	3.45B	3.55	.540	1	332
2 ..	3.50	3.60	3.35A	3.60	3.65	.553	29	356
3 ..	3.65	3.55	3.25	3.25	3.42	.538	4	356
4 ..	Exchange Closed; Independence Day							
7 ..	3.55	4.05	3.55	3.75	3.65	.556	102	358
8 ..	3.40	3.40	3.10	3.10	3.00	.505	2	359
9 ..	3.00	3.50B	2.95	3.50B	3.50	.544	10	363
10 ..	3.35	3.60B	3.30A	3.50	3.52	.547	11	368
11 ..	3.25	3.40	3.25	3.25	3.27	.528	12	372
14 ..	3.20	3.60	3.20	3.60	3.75	.566	53	386
15 ..	3.95	4.20	3.90	4.20	4.27	.605	121	405
16 ..	4.25	4.40B	4.20A	4.20A	4.15	.598	25	403
17 ..	3.90	3.90	3.90	3.90	3.85	.577	63	456
18 ..	4.15	4.65B	4.15	4.65B	4.72	.636	25	468
21 ..	4.72	4.90	4.60	4.85	4.95	.651	82	428
22 ..	4.60	4.60	4.40	4.40	4.75	.640	23	431
23 ..	4.40	4.75B	4.40	4.55	4.45	.626	9	433
24 ..	....	....	4.40A	4.40A	4.20	.611	2	433
25 ..	....	4.45B	....	4.45B	4.57	.637	....	431
28 ..	5.55	5.60	5.55	5.55	5.60	.698	4	425
29 ..	5.00	5.15B	5.00	5.15B	5.07	.672	3	425
30 ..	4.55	4.55	4.00A	4.00A	4.02	.610	11	435
31 ..	3.95	4.25	3.90	4.25	4.30	.633	60	485

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	4.45	4.45	4.30	4.45B	4.62	.663	11	486
4 ..	4.65	4.70B	4.65	4.65	4.57	.667	2	488
5 ..	....	....	4.40A	4.40A	4.10	.642	....	405
6 ..	3.45	3.75	3.45	3.75	3.77	.620	2	485
7 ..	4.05	4.20	4.05	4.20	4.25	.656	3	480
8 ..	3.90	3.90	3.80	3.80	3.92	.637	14	471
11 ..	3.85	3.85	3.50	3.50	3.47	.612	11	465
12 ..	3.55	3.70B	3.45A	3.60	3.57	.622	3	461
13 ..	3.35	3.40B	3.35	3.40B	3.30	.604	....	461
14 ..	3.40	3.40	3.40	3.40	3.50	.614	6	466
15 ..	3.50	3.50	3.50	3.50	3.67	.641	2	466
18 ..	3.55	3.65	3.20A	3.65	4.02	.659	3	466
19 ..	3.55	3.55	3.45A	3.45A	3.57	.628	2	464
20 ..	3.55@.60	3.65B	3.40A	3.55A	3.32	.606	4	464
21 ..	3.32	3.40B	3.30A	3.35	3.47	.620	32	464
22 ..	3.20	3.20	3.00	3.00	3.15	.598	60	432
25 ..	3.25	3.30B	3.25	3.30B	3.10	.599	10	432
26 ..	3.10	3.35B	3.00A	3.30	3.55	.638	62	376
27 ..	3.65	3.80	3.65	3.80	3.95	.674	8	376
28 ..	....	....	3.90A	3.90A	4.02	.694	....	376
29 ..	4.27	4.27	4.00	4.00	4.32	.726	1	376

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	4.25@.30	4.40	4.20A	4.20A	3.87	.704	16	381
3 ..	....	4.50B	3.85A	4.35B	4.50	.754	1	375
4 ..	4.20	4.25B	4.15	4.20B	4.50	.759	62	399
5 ..	4.25	4.25	3.70	4.15	4.35	.745	63	436
8 ..	4.07	4.07	3.75	3.75	3.70	.710	11	412
9 ..	3.40	3.40	3.40	3.40	3.90	.727	1	411
10 ..	3.65	3.75	3.65	3.75	3.52	.698	40	391
11 ..	3.30	3.30	2.95A	3.15	2.95	.637	12	385
12 ..	2.97	3.05B	2.90A	2.97	2.75	.611	12	393
15 ..	2.65@.60	2.85	2.60	2.85	2.90	.633	31	402
16 ..	2.57	3.35	2.55A	3.30	3.15	.662	26	397
17 ..	....	3.60B	....	3.60B	3.60	.710	....	397
18 ..	3.60	3.60	3.50A	3.50A	3.50	.702	1	396
19 ..	3.45	3.45	3.45	3.45	3.52	.712	3	396
22 ..	2.80	2.85	2.65A	2.85	2.60	.605	25	407
23 ..	2.60	2.85B	2.25	2.85B	2.50	.606	22	419
24 ..	2.47	2.65	2.05	2.05	1.95	.531	33	442
25 ..	2.15	2.22	1.75	2.05B	2.10	.556	332	640
26 ..	2.30	2.50B	2.15	2.403	2.42	.606	72	684
29 ..	2.60	2.65B	2.50	2.57	2.50	.636	96	751
30 ..	2.45	2.45	1.70	1.70	1.70	.533	129	833

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 56 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.70	1.95	1.40	1.95	1.95	.565	354	1025
2 ..	1.97	1.97	1.15	1.25	1.20	.433	230	984
3 ..	1.20@.15	1.45	1.15	1.42	1.40	.462	313	1010
6 ..	1.35	1.65	1.35	1.45	1.42	.468	111	1012
7 ..	1.70	1.95	1.65	1.95	1.95	.577	101	1017
8 ..	2.00	2.00	1.65	1.75A	1.65	.534	95	1068
9 ..	1.70@.72	2.15	1.70	2.15	2.12	.625	233	1004
10 ..	2.22	2.55	2.15	2.55	2.60	.690	125	1035
13 ..	2.70	3.00	2.50	3.00	3.07	.766	120	1005
14 ..	2.95@3.00	3.07	2.65	2.65	2.70	.727	51	1024
15 ..	2.70	3.10	2.50	3.10	2.87	.752	22	1013
16 ..	2.85	2.85	2.80	2.80	2.92	.762	30	991
17 ..	2.72	2.72	2.50	2.50	2.57	.728	44	995
20 ..	2.50	2.70	2.40	2.70	2.55	.737	44	983
21 ..	2.45	2.45	1.92	1.95	2.02	.660	226	1032
22 ..	1.95	2.15	1.95	2.15B	2.25	.698	84	1021
23 ..	2.20	2.25	2.10	2.15	2.22	.697	32	1024
24 ..	2.25	2.30	2.22	2.27	2.30	.704	68	1056
27 ..	2.80	3.35B	2.80	3.35B	3.47	.854	15	1059
28 ..	3.35	3.40	3.20	3.25	3.37	.860	81	1027
29 ..	3.60	4.10	3.55	3.70	3.82	.900	419	1296
30 ..	3.80	4.00B	3.60	4.00B	3.95	.915	312	1174
31 ..	4.00	4.55	3.70A	3.70A	3.70	.907	33	1166

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	3.80@.85	4.32	3.60A	4.32	4.35	.956	36	1133
4 ..	4.55	4.65	4.15	4.20B	4.22	.956	87	1102
5 ..	3.80	3.90	3.55	3.95A	3.92	.949	30	1061
6 ..	3.70	4.05	3.70	3.90B	4.25	.967	3	1060
7 ..	3.85@.90	3.90	3.85	3.90	3.82	.960	10	1049
10 ..	3.80	4.55	3.80	4.55	4.75	.993	19	1046
11 ..	4.65	5.00	4.60	5.00	4.82	.995	73	1001
12 ..	5.02	5.20	4.75	4.75	4.80	.997	21	964
13 ..	5.10@.15	5.15	4.85A	5.00	5.02	.998	36	935
14 ..	4.80	5.00	4.80	4.80A	4.75	.999	3	933
17 ..	4.85	4.85	4.50A	4.55	4.62	.999	16	933
18 ..	4.65	5.00	4.35A	5.00	5.00	.999	28	917
19 ..	5.42	5.72B	5.37	5.72B	5.42	1.000	9	843
20 ..	5.75	5.92B	5.70	5.70	5.72	1.000	11	786
21 ..	5.65	5.65	5.42A	5.42A	5.35	1.000	13	....
24 ..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 58 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27 ..	3.25	3.25	3.25	3.25	3.15	.520	14	14
28 ..	Exchange Closed; Good Friday							
31 ..	....	....	....	3.15N	2.30	.474	....	14

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	2.00A	2.00A	1.35	.436	....	14
2 ..	....	2.30B	....	2.30B	2.40	.483	....	14
3 ..	....	....	....	2.40N	2.00	.435	....	14
4 ..	1.85	2.00B	1.85	2.00B	2.00	.403	....	14
7 ..	2.25	2.25	2.25	2.25	1.95	.422	6	20
8 ..	....	2.00B	....	2.00B	2.00	.422	....	20
9 ..	2.00	2.00	2.00	2.00	2.10	.422	1	21
10 ..	....	....	....	2.10N	1.92	.428	....	21
11 ..	....	2.30B	....	2.30B	2.30	.461	....	21
14 ..	....	2.35B	....	2.30N	2.17	.452	....	21
15 ..	2.20	2.20	2.20	2.20	1.60	.409	1	22
16 ..	....	....	....	1.60N	1.40	.385	....	22
17 ..	1.75	1.75	1.75	1.75	2.00	.430	2	24
18 ..	....	....	....	2.00N	1.87	.426	....	24
21 ..	....	....	....	1.87N	1.35	.377	....	24
22 ..	1.80	1.80	1.80	1.80	1.70	.390	14	24
23 ..	1.80	1.80	1.70	1.70	1.47	.347	23	46
24 ..	1.45	1.50	1.45	1.50	1.55	.367	119	157
25 ..	1.40	1.40	1.40	1.40	1.50	.363	4	161
28 ..	....	....	....	1.50N	1.45	.366	....	161
29 ..	1.60	1.75B	1.60	1.75B	1.97	.417	1	162
30 ..	....	2.50B	....	2.50B	2.50	.468	....	162

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	2.30	2.30	2.20	2.20	2.05	.424	5	166
2 ..	1.90	1.90	1.90	1.90	1.77	.400	3	166
5 ..	1.80	1.80	1.80	1.80	1.90	.411	6	169
6 ..	....	....	1.80A	1.90N	1.77	.400	....	169
7 ..	....	....	....	1.77N	1.65	.409	....	169
8 ..	....	1.75B	....	1.75B	1.92	.430	....	169
9 ..	2.05	2.05	2.05	2.05	2.10	.440	6	174

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 58 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	....	....	2.10N	2.05	.443	3	177
13..	2.25	2.25	2.25	2.25	2.25	.452	16	193
14..	2.70	2.70	2.50A	2.50A	2.40	.459	12	204
15..	2.55	2.55	2.25	2.25	2.25	.433	6	210
16..	....	....	....	2.25N	1.60	.382	....	210
19..	1.90	1.90	1.90	1.90	1.75	.393	2	212
20..	....	....	....	1.75N	1.60	.377	....	212
21..	1.60	1.70	1.45A	1.45A	1.27	.326	8	214
22..	1.55	1.75	1.55	1.75	1.42	.344	2	216
23..	1.60	1.60	1.60	1.60	1.50	.347	1	217
26..	Exchange Closed; Memorial Day							
27..	1.65	1.65	1.35	1.35	1.27	.333	6	223
28..	....	1.50B	....	1.50B	1.50	.362	....	223
29..	....	....	....	1.50N	1.45	.350	....	223
30..	1.45	1.45	1.35	1.35	1.25	.320	12	234

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.25	1.25	1.15	1.25	1.05	.297	2	236
3..	1.30	1.30	1.25	1.25	1.15	.301	124	241
4..	1.30	1.35	1.25	1.25	1.25	.319	9	250
5..	....	1.35B	....	1.35B	1.47	.347	....	250
6..	....	....	....	1.47N	1.50	.349	....	250
9..	1.40	1.40	1.40	1.40	1.35	.319	5	255
10..	1.35	1.35	1.25	1.25	1.25	.322	10	264
11..	1.25	1.25	1.25	1.25	1.25	.317	14	265
12..	1.45	1.55	1.45	1.55	1.45	.346	11	266
13..	1.65	1.65	1.50	1.50	1.45	.346	3	267
16..	1.45	1.45	1.40A	1.40A	1.32	.332	3	268
17..	1.55	1.80B	1.55	1.80B	1.92	.390	1	269
18..	1.90	2.35	1.90	2.25	2.22	.411	33	299
19..	2.30	2.30	2.00	2.15	2.00	.399	93	391
20..	2.25	2.25	2.05	2.05	2.20	.418	64	450
23..	2.35	2.35	2.10	2.15	2.15	.414	15	454
24..	3.75	4.00	3.75	3.85	3.70	.473	19	438
25..	3.80	3.80	3.00	3.00	3.35	.495	45	440
26..	3.00	3.10	2.95A	3.00	3.05	.483	16	427
27..	3.00	3.35	2.75	2.75	2.85	.473	155	531
30..	2.50	2.65	2.35	2.65	2.62	.451	56	551

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.50	2.60	2.50	2.60	2.70	.461	21	556
2..	2.60	2.67	2.60	2.67	2.77	.474	24	564
3..	2.75@.80	2.80	2.55	2.55	2.57	.457	7	575
4..	Exchange Closed; Independence Day							
7..	2.90	2.95	2.75	2.85	2.75	.474	12	578
8..	2.50	2.50	2.20	2.20	2.22	.422	80	608
9..	2.25@.30	2.45B	2.20	2.45B	2.62	.461	17	620
10..	2.60@.55	2.75	2.45A	2.65A	2.67	.463	64	660
11..	2.45	2.60	2.35A	2.40	2.45	.443	61	710
14..	2.40	2.75	2.40	2.75	2.85	.481	5	715
15..	3.00	3.25	2.85	3.25	3.30	.520	71	729
16..	3.30	3.45	2.95	2.95	3.15	.512	44	749
17..	3.25	3.25	2.95	2.95	2.90	.490	17	752
18..	3.30	3.80	3.15	3.65	3.65	.552	75	763
21..	3.70	3.90	3.65	3.85	3.85	.566	138	782
22..	3.75	3.75	3.45A	3.70	3.67	.555	96	728
23..	3.70	3.70	3.45A	3.47	3.42	.540	25	728
24..	3.25	3.25	3.15	3.15	3.20	.523	20	744
25..	3.10	3.40B	3.00	3.40B	3.50	.550	23	743
28..	4.70	4.75	4.40	4.50	4.50	.614	21	766
29..	4.15	4.15	3.80	3.80	3.92	.586	18	755
30..	3.45	3.55	2.80	2.90	3.02	.520	54	767
31..	3.05	3.30	2.95	3.15	3.17	.542	112	764

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.25	3.50B	3.20	3.45	3.50	.572	39	778
4..	3.45	3.55B	3.45	3.45A	3.40	.575	3	783
5..	3.40	3.60B	3.10	3.15	3.00	.546	80	788
6..	3.00	3.00	2.50	2.50	2.72	.521	19	805
7..	3.00	3.07	2.95	3.07	3.12	.558	9	808
8..	2.90	2.90	2.75	2.80	2.85	.535	113	885
11..	2.95	2.95	2.50	2.50A	2.45	.505	74	933
12..	2.40@.35	2.65	2.35	2.50	2.55	.514	43	930
13..	2.45	2.45	2.20	2.40	2.30	.492	14	930
14..	2.42	2.55	2.42	2.45	2.50	.502	34	939
15..	2.50	2.70	2.50	2.65	2.77	.529	26	951
18..	2.25@.15	2.67	2.15	2.40	2.92	.546	44	943
19..	2.70@.60	2.70	2.40	2.45	2.52	.511	80	908
20..	2.45	2.55	2.25	2.25	2.32	.487	21	916
21..	2.25@.10	2.45	2.05	2.32	2.42	.502	112	999
22..	2.15	2.15	2.10A	2.10A	2.17	.478	51	997
25..	2.17	2.25	2.15	2.15A	2.12	.477	23	1009
26..	2.00	2.50	2.00	2.50	2.47	.518	121	965

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 58 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	2.65	2.80	2.55	2.70	2.82	.555	286	1105
28..	2.70	2.80	2.50	2.70B	2.85	.575	34	1109
29..	2.85	3.00	2.77	3.00	3.05	.609	137	1105

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	3.00	3.20	2.60	2.60	2.65	.580	52	1117
3..	2.60@.57	3.10	2.55	3.10	3.20	.637	47	1123
4..	3.00	3.15B	2.90	3.15B	3.22	.641	145	1143
5..	2.80	2.95	2.70	2.95	3.02	.622	197	1039
8..	2.60	2.60	2.40	2.50	2.45	.576	48	980
9..	2.25	2.65	2.25	2.65	2.62	.594	34	988
10..	2.65@.62	2.65	2.35	2.35	2.35	.558	130	1006
11..	2.15@.05	2.25	1.82	2.00	1.90	.490	168	1054
12..	1.85	2.10	1.75	1.77@.75	1.75	.462	142	1122
15..	1.60@.70	1.90	1.60	1.90B	1.87	.482	198	1223
16..	1.65	2.22	1.60	2.15	2.07	.512	72	1211
17..	2.15	2.50	2.15	2.45A	2.40	.565	66	1204
18..	2.50	2.55	2.10	2.30	2.30	.554	29	1210
19..	2.20	2.35	2.15	2.25	2.32	.563	70	1229
22..	2.05	2.10	1.60	1.70	1.65	.445	218	1339
23..	1.60	1.75	1.40	1.65	1.57	.444	178	1393
24..	1.45	1.65	1.05	1.05	1.15	.369	122	1394
25..	1.25	1.30	1.02	1.20B	1.20	.391	129	1432
26..	1.25	1.50	1.25	1.37	1.35	.439	135	1482
29..	1.55	1.60	1.45	1.47	1.45	.464	156	1599
30..	1.35	1.35	.95	.95	.95	.359	144	1663

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.90@.85	1.05	.75	1.05	1.05	.386	402	1690
2..	1.12	1.12	.60	.65	.60	.264	227	1786
3..	.60	.77	.60	.70	.72	.288	406	1876
6..	.70	.85	.70	.80	.75	.287	78	1922
7..	.90	1.05	.85	1.05	1.05	.386	208	1990
8..	1.10	1.10	.82	.85	.82	.342	469	2088
9..	.90	1.15	.90	1.05B	1.10	.427	272	2103
10..	1.15	1.30	1.10	1.30	1.30	.493	160	2142
13..	1.40@.45	1.70	1.20	1.70	1.70	.575	428	2132
14..	1.60	1.80	1.35	1.40B	1.45	.523	258	2147
15..	1.47	1.75	1.25	1.50	1.60	.550	299	2258
16..	1.60	1.65	1.47	1.60	1.62	.559	82	2255
17..	1.50	1.50	1.27	1.27	1.35	.512	64	2289
20..	1.25	1.47	1.25	1.30	1.30	.511	65	2302
21..	1.30	1.30	.95	.95	1.00	.421	337	2410
22..	.97	1.15	.92	1.10	1.12	.459	248	2453
23..	1.07	1.15	1.00	1.10	1.12	.455	79	2461
24..	1.10	1.20	1.10	1.15	1.17	.460	296	2536
27..	1.30	1.95	1.30	1.95	1.95	.650	939	2469
28..	1.85	1.87	1.70	1.80	1.87	.655	278	2451
29..	1.95@2.00	2.35	1.92	2.10	2.10	.720	649	2328
30..	2.20	2.25	1.95	2.20	2.25	.745	588	2245
31..	2.30	2.80	2.00	2.00	2.02	.721	260	2190

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.05	2.50	1.90	2.50	2.60	.818	103	2182
4..	2.80	2.85B	2.37	2.42	2.45	.812	57	2140
5..	2.15	2.20B	1.85	2.15	2.17	.783	194	2136
6..	2.30	2.35B	1.92	2.35B	2.42	.831	29	2115
7..	2.05	2.20B	2.05	2.10	2.00	.796	40	2066
10..	2.00	2.80B	2.00	2.80B	2.85	.920	39	1972
11..	2.85	3.10	2.65	3.00	2.90	.935	457	1845
12..	2.85	3.20	2.85	2.85A	2.87	.944	104	1806
13..	3.10	3.20	2.85	3.00A	3.07	.965	37	1795
14..	2.95	3.10	2.75	2.80@.75	2.80	.961	84	1756
17..	2.90	3.10	2.50A	2.55	2.65	.987	103	1600
18..	2.45	3.00	2.37	3.00@2.95	3.00	.998	55	1546
19..	3.35@.45	3.77	3.35	3.45	3.42	.999	139	1568
20..	3.60	3.92	3.60	3.80@.65	3.72	.999	168	1277
21..	3.60	3.82B	3.35	3.35	3.35	.999	122	....
24..	....	....	....	....	....	.999	....	....

DECEMBER 1986 60 CALLS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.80	2.80	2.80	2.80	2.75	.473	....	....
24..	....	....	....	2.75N	2.77	.474	2	2
25..	....	3.10B	....	3.10B	3.25	.518	....	2
26..	3.00	3.00	3.00	3.00	3.15	.491	2	4
27..	....	....	....	3.15N	2.80	.476	....	4
28..	....	....	....	2.80N	2.75	.501	....	4

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 60 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.75N	2.55	.492	....	4
4	3.05	3.05	3.05	3.05	2.77	.507	4	4
5	....	....	....	2.77N	2.77	.496	....	4
6	2.90@.85	2.90	2.85	2.85	2.77	.494	10	14
7	....	....	....	2.77N	2.70	.499	....	14
10	....	....	....	2.70N	2.70	.498	....	14
11	....	....	....	2.70N	2.35	.480	....	14
12	....	2.40B	....	2.40B	2.30	.477	....	14
13	....	....	....	2.30N	2.30	.477	....	14
14	....	2.50B	....	2.50B	2.40	.483	....	14
17	....	....	....	2.40N	2.32	.478	....	14
18	....	....	....	2.32N	2.22	.471	....	14
19	....	2.40B	....	2.40B	2.17	.466	....	14
20	....	....	....	2.17N	2.22	.470	....	14
21	2.45	2.45	2.45	2.45	2.47	.471	5	19
24	....	2.60B	....	2.60B	2.50	.462	....	19
25	....	....	....	2.50N	2.57	.482	....	19
26	....	....	....	2.57N	2.52	.479	....	19
27	....	....	....	2.52N	2.37	.458	....	19
28	Exchange Closed; Good Friday							
31	....	....	....	2.37N	1.62	.404	....	19

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.50	1.50	1.30	1.30	.80	.368	18	33
2	....	1.50B	....	1.50B	1.72	.412	....	33
3	....	....	....	1.72N	1.30	.367	....	33
4	1.30	1.30	1.30	1.30	1.30	.337	1	37
7	....	1.40B	....	1.40B	1.42	.356	....	37
8	1.50	1.50	1.50	1.50	1.45	.356	1	38
9	1.45	1.45	1.45	1.45	1.55	.357	10	48
10	....	....	....	1.55N	1.37	.362	....	48
11	....	1.65B	....	1.65B	1.67	.394	....	48
14	....	1.70B	....	1.67N	1.55	.385	....	48
15	....	....	....	1.55N	1.10	.343	....	48
16	....	1.20B	....	1.20B	1.20	.322	....	48
17	....	....	....	1.20N	1.50	.365	....	48
18	....	....	....	1.50N	1.32	.362	....	48
21	....	....	....	1.32N	.95	.316	....	48
22	....	1.15B	....	1.15B	1.25	.329	....	48
23	1.20	1.30	1.20	1.30	1.10	.290	29	77
24	1.00	1.05	1.00	1.05	1.10	.309	31	108
25	1.10	1.15	1.00	1.00	1.07	.306	39	147
28	1.30	1.30	1.25	1.25	1.02	.308	15	142
29	....	1.30B	....	1.30B	1.45	.357	....	142
30	1.65	1.70	1.65	1.70	1.80	.406	13	142

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.75A	1.80	1.52	.365	3	144
2	....	....	1.40A	1.40A	1.27	.342	2	146
5	....	....	....	1.27N	1.37	.352	....	146
6	1.55	1.55	1.30A	1.55	1.27	.341	10	142
7	1.30	1.35	1.30	1.35	1.17	.348	4	145
8	1.65	1.65	1.40A	1.65	1.37	.368	4	145
9	....	1.40B	....	1.40B	1.52	.377	....	145
12	....	....	....	1.52N	1.47	.379	....	145
13	....	1.60B	....	1.60B	1.62	.386	....	145
14	1.75	1.80	1.75	1.75A	1.75	.392	34	119
15	....	....	....	1.75N	1.65	.366	....	119
16	1.25	1.25	1.15	1.15	1.12	.317	7	126
19	1.40	1.40	1.40	1.40	1.22	.327	1	127
20	1.40	1.40	1.30	1.30	1.10	.311	8	130
21	.85	.85	.85	.85	.90	.264	2	132
22	1.20	1.20	.95	.95	1.00	.280	4	135
23	1.00	1.10B	1.00	1.10B	1.10	.283	8	143
26	Exchange Closed; Memorial Day							
27	.95	.95	.95	.95	.87	.269	8	146
28	1.05	1.05	1.05	1.05	1.05	.296	6	152
29	.90	1.00	.90	1.00	1.00	.285	23	172
30	....	....	....	1.00N	.85	.257	....	172

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.85N	.75	.236	....	172
3	....	....	....	75N	.77	.240	....	172
4	....	.90B	....	.90B	.87	.256	....	172
5	1.00	1.00	1.00	1.00	1.05	.282	3	175
6	1.15	1.15	1.10	1.10	1.07	.284	11	185
9	.85@.80	.95	.80	.95	.90	.256	16	201
10	....	....	....	.90N	.85	.259	....	201
11	.80	.90	.80	.90	.87	.255	30	229
12	....	1.00B	....	1.00B	1.05	.281	....	227
13	1.05	1.05	1.05	1.05	1.05	.282	3	227
16	1.05	1.05	.90	.90	.92	.268	27	253
17	1.50	1.50	1.40	1.40	1.40	.322	45	289

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
DECEMBER 1986 60 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	1.50B	....	1.50B	1.65	.342	....	289
19	1.65	1.65	1.45	1.45	1.47	.331	9	298
20	1.70	1.70	1.55	1.60	1.57	.348	8	299
23	1.70	1.70	1.50	1.50	1.57	.343	22	310
24	2.00	3.10	2.00	3.10	2.92	.399	10	305
25	2.80	2.80	2.30	2.30	2.60	.421	33	334
26	2.20	2.30	2.20	2.20@.30	2.32	.409	10	337
27	2.20	2.50	2.20	2.30	2.15	.399	42	342
30	1.75	1.85	1.65	1.85	1.97	.376	21	355

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80@.85	2.00B	1.80	2.00B	2.02	.386	38	374
2	1.95	2.10	1.90	2.10	2.07	.397	98	408
3	2.00	2.07	1.75	1.85B	1.90	.380	24	418
4	Exchange Closed; Independence Day							
7	2.00	2.20	2.00	2.15	2.05	.395	134	542
8	1.85	1.85	1.50	1.50	1.62	.345	21	555
9	1.50	1.90B	1.50	1.90B	1.95	.381	6	551
10	1.70	2.30B	1.70	1.90	2.00	.382	187	630
11	1.85	1.85	1.75	1.75	1.80	.363	44	662
14	1.70	2.00	1.70	2.00	2.12	.398	59	709
15	2.25	2.40	2.25	2.35A	2.47	.437	73	744
16	2.45	2.70	2.35	2.35	2.35	.429	84	773
17	2.35	2.35	2.10A	2.10A	2.15	.407	44	797
18	2.40	2.75	2.40	2.70	2.77	.467	40	818
21	2.75	2.90	2.70	2.85	2.90	.481	151	930
22	2.85	2.85	2.50	2.70	2.77	.469	143	1035
23	2.80	2.80	2.45	2.45	2.57	.454	21	1045
24	2.30	2.40	2.30	2.30	2.37	.437	210	1231
25	2.20	2.45	2.10	2.45	2.62	.464	274	1471
28	3.60	3.90	3.35	3.40A@.35	3.40	.528	345	1372
29	3.20	3.20	2.90	2.90	2.95	.498	328	1460
30	2.75	2.75	2.15	2.15	2.20	.431	28	1429
31	2.15	2.40	2.10	2.25	2.27	.452	73	1431

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.35	2.50	2.30	2.50	2.57	.481	88	1386
4	2.70	2.70	2.37	2.45	2.47	.482	188	1438
5	2.40	2.65	2.15A	2.15A	2.12	.451	6	1236
6	2.00	2.05B	1.70	1.90	1.90	.424	90	1226
7	2.05	2.20	2.05	2.20	2.22	.459	173	1291
8	2.15	2.15	1.90	1.95B	1.97	.434	36	1298
11	2.00	2.00	1.65	1.65	1.67	.402	173	1453
12	1.75	1.80	1.70	1.70	1.72	.408	32	1471
13	1.70	1.70	1.40	1.55	1.55	.385	78	1528
14	1.65	1.72	1.60	1.65	1.70	.393	448	1333
15	1.70	2.00	1.70	1.90	1.95	.419	110	1397
18	1.50	1.90	1.50	1.90	2.05	.433	147	1481
19	1.85	1.85	1.60	1.65	1.72	.398	55	1465
20	1.60	1.75	1.50	1.50	1.57	.374	96	1494
21	1.50@.40	1.60	1.40	1.60	1.65	.387	26	1499
22	1.45	1.50	1.35	1.30	1.45	.364	100	1575
25	1.50	1.50	1.27	1.27	1.37	.361	30	1563
26	1.45	1.60	1.30A	1.55	1.65	.399	87	1624
27	1.72	1.90	1.67	1.85	1.92	.435	98	1678
28	1.80	1.87	1.55	1.75	1.90	.454	69	1737
29	1.80	2.05	1.80	2.00	2.05	.486	87	1872

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	2.00@.05	2.15	1.75	1.75	1.70	.452	161	1778
3	1.70	2.15	1.60	2.10	2.12	.509	98	1781
4	1.90	2.15	1.85	2.10	2.12	.512	85	1781
5	2.00@1.90	2.00	1.60	1.85	1.90	.440	268	1941
8	1.70	1.75	1.45	1.55	1.50	.438	158	1926
9	1.45@.47	1.60	1.30	1.60	1.65	.454	145	1990
10	1.65@.60	1.65	1.40	1.40	1.42	.416	88	1991
11	1.20	1.42	1.10	1.27	1.20	.350	300	1803
12	1.10	1.35	1.10	1.10	1.05	.322	144	1786
15	1.00	1.17	1.00	1.17	1.17	.337	221	1764
16	.97@.90	1.40	.90	1.35A	1.30	.365	111	1822
17	1.35	1.55	1.35	1.50	1.50	.415	63	1788
18	1.55	1.55	1.30	1.40	1.42	.403	84	1849
19	1.35	1.42	1.30	1.40	1.42	.411	229	2003
22	1.20	1.20	.95	1.00	1.00	.297	406	2148
23	1.00@.05	1.05	.72	85@.90	.90	.296	460	2096
24	.85	.92	.55	.55	.60	.231	105	2112
25	.60	.65	.55	.62	.65	.248	478	2311
26	.70	.82	.65	.80	.77	.286	183	2229
29	.80@.75	.85	.75	.75	.77	.303	217	2315
30	.72	.72	.42	.42	.45	.214	252	2384

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 60 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.45	.50	.32	.42B	.47	.233	380	2540
2..	.50	.50	.30	.30	.30	.141	161	2555
3..	.30	.35	.30	.32	.35	.156	307	2467
6..	.30	.42	.30	.35	.35	.153	84	2437
7..	.45	.55	.45	.55	.52	.224	60	2451
8..	.52	.52	.40	.40	.37	.188	270	2560
9..	.37@.40	.52	.37	.50	.52	.252	167	2524
10..	.55	.65	.50	.65	.62	.304	281	2565
13..	.65@.67	.80	.60	.80	.80	.371	498	2617
14..	.70@.75	.87	.65A	.65A	.65	.319	330	2622
15..	.70	.85	.60	.70@.75	.75	.340	156	2610
16..	.80	.80	.70	.75	.75	.345	273	2515
17..	.70	.70	.55	.60B	.57	.298	212	2492
20..	.55	.65	.55	.57A	.57	.289	172	2515
21..	.57	.57	.40	.40	.40	.214	106	2522
22..	.45	.50	.37	.47	.47	.240	105	2490
23..	.50	.50	.42	.45	.45	.235	133	2537
24..	.47	.52	.47	.50	.50	.238	185	2625
27..	.65	.95	.60	.92	.92	.396	381	2684
28..	.87	.87	.75	.85	.85	.397	222	2667
29..	.90	1.20	.90	.97	1.00	.463	1017	2909
30..	1.00	1.07	.87	1.07@.05A	1.05	.485	455	3015
31..	1.10	1.35	.90	.90	.90	.449	431	3036

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.92	1.20	.80	1.20	1.20	.553	304	2972
4..	1.35	1.47	1.05	1.15	1.07	.535	189	2946
5..	.90	.92B	.70	.82	.82	.483	344	2900
6..	.80	1.00	.72	.97	.97	.541	276	2920
7..	1.00	1.05	.70	.75@.70	.70	.472	169	2858
10..	.75	1.25	.70	1.20@.25	1.25	.651	220	2702
11..	1.20	1.40	1.05	1.25A	1.22	.672	321	2595
12..	1.25	1.42	1.15	1.15@.17	1.15	.676	426	2362
13..	1.32	1.35	1.05	1.25	1.35	.730	234	2261
14..	1.25	1.47	1.20	1.30	1.32	.685	103	2234
17..	1.25	1.45	.70	.90	.85	.701	616	2044
18..	.75@.60	1.15	.50	1.05@.15	1.15	.833	205	2070
19..	1.45@.40	1.80	1.32	1.40	1.47	.953	352	1956
20..	1.60	1.92	1.60	1.80	1.75	.997	227	1812
21..	1.55@.50	1.87	1.30	1.40	1.35	.987	287	....
24..	....	....	....	....	....	.971	....	..

DECEMBER 1986 62 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	1.10	1.10	1.10	1.10	1.20	.332	2	2
14..	1.10	1.10	1.10	1.10	1.10	.324	3	5
15..	1.10	1.15B	1.00	1.10	.72	.285	7	12
16..	....	....	....	.72N	.62	.266	....	12
17..	....	....	....	.62N	1.00	.306	....	12
18..	1.05	1.05	1.05	1.05	.95	.304	2	14
21..	....	....	....	.95N	.65	.262	....	14
22..	....	.85B	....	.85B	.90	.274	....	14
23..	....	....	....	.90N	.80	.239	....	14
24..	....	....	....	.80N	.80	.257	....	14
25..	....	....	....	.80N	.77	.254	....	14
28..	....	....	....	.77N	.72	.257	....	14
29..	....	.90B	....	.90B	1.05	.302	....	14
30..	....	....	....	1.05N	1.25	.349	....	14

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.25N	1.12	.310	....	14
2..	1.00	1.00	1.00	1.00	.95	.289	3	17
5..	....	....	....	.95N	1.00	.297	....	17
6..	....	....	....	1.00N	.92	.287	....	17
7..	....	....	....	.92N	.85	.293	....	17
8..	....	....	....	.85N	.95	.310	....	17
9..	....	....	....	.95N	1.07	.318	....	17
12..	....	....	....	1.07N	1.05	.319	....	17
13..	....	....	....	1.05N	1.20	.325	....	17
14..	1.20	1.20	1.20	1.20	1.25	.330	29	46
15..	....	....	....	1.25N	1.20	.305	....	46
16..	....	....	....	1.20N	.77	.260	....	46
19..	....	....	....	.77N	.85	.268	....	46
20..	....	....	....	.85N	.77	.253	....	46
21..	....	....	....	.77N	.62	.210	....	46
22..	....	....	....	.62N	.70	.224	....	46
23..	....	....	....	.70N	.65	.227	....	46
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.65N	.60	.214	....	46
28..	.75	.75	.75	.75	.72	.238	2	48
29..	.75@.65	.75	.65	.65	.67	.226	6	54

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 62 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	....	....	.65A	.65A	.57	.203	....	53

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.57N	.50	.185	....	53
3..	....	....	....	.50N	.55	.188	....	53
4..	....	.65B	....	.65B	.60	.202	....	53
5..	....	....	...	.60N	.72	.225	....	53
6..	....	...	....	.72N	.75	.226	....	53
9..	....	....	....	.75N	.62	.202	....	53
10..	....	....	....	.62N	.57	.205	....	53
11..	.55	.55	.55	.55	.60	.201	10	63
12..	....	....	....	.60N	.72	.224	....	63
13..	....	.75B	....	.75B	.75	.225	....	63
16..	....	....	....	.75N	.62	.213	....	63
17..	.85	.85	.85	.85	1.02	.262	2	65
18..	1.10	1.10	1.10	1.10	1.20	.281	3	64
19..	1.15	1.15	1.15	1.15	1.05	.270	1	65
20..	....	....	....	1.05N	1.15	.285	....	65
23..	1.10	1.10	1.00A	1.00A	1.12	.279	8	73
24..	2.15	2.30	2.15	2.30	2.30	.331	13	81
25..	2.30	2.30	1.75	1.75	1.97	.352	34	113
26..	1.70	1.70	1.70	1.70	1.75	.341	26	135
27..	1.70	1.80	1.65A	1.75	1.57	.330	9	141
30..	1.45	1.55	1.30	1.55	1.45	.309	8	144

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30	1.40	1.25	1.40B	1.47	.317	14	153
2..	1.40	1.55B	1.40	1.50	1.52	.327	16	167
3..	1.45	1.45	1.45	1.45	1.40	.311	6	173
4..	Exchange Closed; Independence Day							
7..	1.50	1.60	1.45	1.60	1.47	.323	42	214
8..	1.40	1.40	1.20	1.25	1.15	.277	10	218
9..	1.00	1.40B	1.00	1.40B	1.40	.309	40	258
10..	1.30	1.35B	1.30	1.35B	1.45	.309	6	264
11..	1.40	1.40	1.40	1.40	1.30	.291	40	228
14..	1.20	1.30	1.20	1.25	1.55	.323	99	327
15..	1.65	1.70	1.60	1.70	1.82	.359	70	393
16..	1.70	2.05	1.70	1.80	1.72	.351	96	486
17..	1.55	1.85B	1.55	1.55	1.55	.330	35	520
18..	1.65@.75	1.95	1.65	2.05	2.05	.387	66	586
21..	2.00	2.15	2.00	2.05	2.20	.400	232	811
22..	2.05	2.05	1.95	2.00	2.05	.388	129	937
23..	2.05	2.10	1.95	1.95	1.90	.373	50	970
24..	1.75	1.80	1.75	1.80	1.77	.357	7	969
25..	1.55	1.85	1.50	1.85@.75	1.90	.381	82	1016
28..	2.90	2.90	2.55	2.57	2.50	.443	248	1161
29..	2.30@.25	2.30	2.05	2.05	2.17	.414	108	1233
30..	1.95	1.95	1.50A	1.50A	1.57	.348	28	1243
31..	1.45@.50	1.70	1.45	1.52	1.62	.367	202	1431

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.70	1.75	1.60	1.75	1.85	.394	169	1509
4..	1.90	1.90	1.65A	1.75	1.75	.393	406	1672
5..	1.70	1.80	1.60A	1.60A	1.45	.361	59	1675
6..	1.45	1.45	1.20	1.25	1.30	.334	92	1756
7..	1.35@.30	1.55	1.30	1.50A	1.52	.366	192	1913
8..	1.45	1.45	1.20	1.20	1.32	.341	197	2074
11..	1.20	1.20	1.10	1.10	1.12	.308	11	2077
12..	1.12	1.17	1.10	1.15	1.15	.312	11	2082
13..	1.00	1.05	.95	1.00A	1.00	.289	42	2087
14..	1.15	1.15	1.05	1.05	1.12	.295	8	2091
15..	1.25	1.25	1.25	1.25	1.30	.317	5	2086
18..	1.00	1.15	.90	1.15	1.40	.328	80	2159
19..	1.20	1.20	1.05	1.15	1.12	.296	311	1969
20..	1.10	1.10	1.00	1.00	1.02	.274	62	1968
21..	.90	1.05	.90	1.00	1.07	.285	85	1969
22..	.90	.95	.85	.85	.92	.264	93	1999
25..	.90	1.00	.87	.87	.85	.259	10	1997
26..	.80	1.05	.80	1.05	1.07	.293	507	1650
27..	1.15	1.25	1.10	1.22	1.27	.324	75	1632
28..	1.15	1.20	1.00	1.10	1.20	.340	80	1659
29..	1.15	1.30	1.10	1.25	1.30	.368	220	1759

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.25	1.30	1.10A	1.10A	1.05	.333	123	1855
3..	1.00	1.30	1.00	1.30	1.30	.384	310	1873
4..	1.15	1.30	1.10	1.30	1.32	.385	130	1886
5..	1.10	1.20	1.00	1.15	1.20	.362	62	1862
8..	1.00	1.10	.85	.87	.90	.311	67	1848
9..	.87	.95	.75	.95	.97	.324	125	1914
10..	.90@.92	.95	.82	.85	85	.288	263	1984

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 62 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.80	.82	.60	.77	.70	.230	84	1967
12	65	.75	60	65	.60	.208	38	1974
15	60	.65	60	65	.70	.218	106	1832
16	.52	.75	.52	.75	.75	.239	86	1796
17	.80	.92	80	.90	.90	.281	88	1822
18	.90	90	.72	.80	.82	.269	144	1904
19	.77	.82	.70	.80	.82	.275	50	1934
22	.70	.70	.50	.55	.55	.181	121	1967
23	.50	55	.40	.45	.47	179	251	1864
24	.45	50	.22	.27	.30	.131	85	1858
25	.30	.35	.30	.32B	.32	.142	241	1729
26	.32	.45	.32	.40	.37	.168	99	1740
29	.40	40	.37	.37	.37	178	17	1745
30	.30	.30	.20	.20	.20	.113	105	1761

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	22	.15	.20	.22	125	113	1735
2	20	.22	.10	.15	.12	.066	59	1734
3	.12	.15	.12	.15	.15	.074	128	1682
6	.15	.20	.15	.17	.15	.070	102	1658
7	.25	25	.22	.25	25	.112	69	1666
8	.25	25	.17	.17	.12	.089	57	1674
9	.17@.15	20B	.15	.20B	.22	.128	47	1652
10	.22	.30	.22	.27@.30	.30	.161	54	1618
13	.27	.37	.27	.37	.35	.203	135	1670
14	.30	37B	.30	.35	.27	.163	858	2042
15	.30	.37	.30	.30	.32	.175	252	2023
16	.30	.32	.30	.32	.32	176	43	2017
17	.30	.30	.25	.30	.22	142	40	2023
20	20	.27	.20	.25	.20	.131	33	2047
21	.15	.15	15	.15	.12	086	44	2044
22	.15	.17B	.15	.17B	.17	.099	32	2044
23	.20	.20	.17	.17	.15	.095	20	2054
24	.17	.20	.17	.20	.20	.095	31	2075
27	.25	.40	.25	.37	37	.186	110	2088
28	.35	.35	.27	.30	30	.183	97	2120
29	35	.45	.30	.32	.37	.227	1176	2243
30	.35	.37	.30	.35	37	.239	781	2209
31	.37	.52	.30	.30	.32	.207	456	2183

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	27	.37	.27	.37	.40	.270	118	2244
4	.52@.50	.55	.35	.35	.35	.247	186	2277
5	.25	.30	.22	.27	.25	.200	444	2391
6	.25	.30	.20	.30	.30	.234	260	2051
7	.25	.27	.17A	.20	.17	.174	235	2079
10	.17	.35	.17	.35	.32	.276	129	2087
11	.35	.40	.25	30A	.30	.277	251	2088
12	40	.40	.30	.30	.30	.261	334	210[illegible]
13	.30	.35	.25	.35@.32	.35	.291	796	2536
14	.30	.45	.30	.40	.37	.223	432	2594
17	.32	.32	.15	.15	.15	.132	464	2514
18	.10	.15	.05	.15	.15	.174	225	2498
19	.27	.40	.20	.25	.25	.256	318	2427
20	.30	.35	.20	.20	.20	.329	465	2226
21	.15@.10	.17	CAB	CAB	CAB	.146	1390	....

DECEMBER 1986 64 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.60	1.60	1.60	1.60	1.60	.384	1	1
11	....	....	....	1.60N	1.20	.365	....	1
12	....	....	....	1.20N	1.17	.362	....	1
13	....	....	....	1.17N	1.15	.360	....	1
14	....	1.35B	....	1.35B	1.22	.364	....	1
17	....	....	....	1.22N	1.17	.359	....	1
18	....	....	....	1.17N	1.12	.350	....	1
19	....	1.30B	....	1.30B	1.07	.345	....	1
20	....	....	....	1.07N	1.15	.348	....	1
21	....	....	....	1.15N	1.30	.347	....	1
24	1.35	1.35	1.35	1.35	1.25	337	5	6
25	....	1.30B	....	1.30B	1.35	.354	....	6
26	....	....	....	1.35N	1.35	.349	....	6
27	....	....	....	1.35N	1.27	.328	....	6
28	Exchange Closed; Good Friday							
31	....	....	....	1.27N	.75	.280	....	6

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.75N	.35	.249	....	6
2	....	.70B	....	.70B	.82	.288	....	6
3	....	....	....	.82N	.60	.249	....	6

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 64 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	....	....	.60N	.55	.226	....	6
7	....	.70B	....	.70B	.70	.242	....	6
8	....	....	....	.70N	.75	.242	....	6
9	....	....	....	.75N	.77	.245	....	6
10	....	....	....	.77N	.65	.249	....	6
11	....	.80B	....	.80B	.82	.276	....	6
14	....	.85B	....	.82N	.75	.268	....	6
15	....	....	....	.75N	.47	.233	....	6
16	....	....	....	.47N	.40	.216	....	6
17	....	....	....	.40N	.70	.253	....	6
18	....	....	....	.70N	.65	.252	....	6
21	....	....	....	.65N	.42	.214	....	6
22	....	.60B	....	.60B	.62	.225	....	6
23	....	....	....	.62N	.60	.194	....	6
24	....	....	....	.60N	.55	.211	....	6
25	....	....	....	.55N	.52	.209	....	6
28	....	....	....	.52N	.50	.211	....	6
29	....	.70B	....	.70B	.75	.253	....	6
30	....	....	....	.75N	.90	.297	....	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.90N	.82	.261	....	6
2	....	....	....	.82N	.67	.241	....	6
5	....	....	....	.67N	.70	.249	....	6
6	....	....	....	.70N	.65	.239	....	6
7	....	....	....	.65N	.57	.244	....	6
8	....	....	....	.57N	.65	.259	....	6
9	....	....	....	.65N	.75	.266	....	6
12	....	....	....	.75N	.70	.266	....	6
13	....	....	....	.70N	.85	.271	....	6
14	....	....	....	.85N	.85	.275	....	6
15	....	....	....	.85N	.80	.251	....	6
16	....	....	....	.80N	.52	.209	....	6
19	....	....	....	.52N	.55	.216	....	6
20	....	....	....	.55N	.52	.202	....	6
21	....	....	....	.52N	.42	.165	....	6
22	....	....	....	.42N	.47	.177	....	6
23	....	....	....	.47N	.45	.179	....	6
26	Exchange Closed; Memorial Day							
27	....	....	....	.45N	.40	.168	....	6
28	....	.55B	....	.55B	.50	.188	....	6
29	....	....	....	.50N	.45	.179	....	6
30	....	....	....	.45N	.37	.158	....	6

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.37N	.32	.142	....	6
3	....	....	....	.32N	.32	.145	....	6
4	....	.40B	....	.40B	.37	.157	....	6
5	....	....	....	.37N	.45	.177	....	6
6	....	....	....	.45N	.47	.178	....	6
9	....	....	....	.47N	.40	.156	....	6
10	....	....	....	.40N	.37	.159	....	6
11	....	....	....	.37N	.35	.156	....	6
12	....	....	....	.35N	.40	.176	....	6
13	....	.50B	....	.50B	.50	.177	....	6
16	....	....	....	.50N	.40	.167	....	6
17	....	....	....	.40N	.60	.210	....	6
18	....	....	....	.60N	.77	.227	....	6
19	....	....	....	.77N	.65	.217	....	6
20	....	....	....	.65N	.70	.230	....	6
23	....	....	....	.70N	.70	.224	....	6
24	....	.90B	....	.90B	1.77	.270	....	6
25	1.35	1.35	1.30	1.30	1.50	.290	34	40
26	1.30	1.30	1.10	1.20@.10	1.30	.279	30	70
27	1.20	1.20	1.20	1.20	1.15	.269	8	78
30	1.00	1.00	1.00	1.00	1.05	.249	4	82

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.05N	1.07	.256	6	88
2	.95	.95	.95	.95	1.10	.265	7	88
3	1.00	1.00	1.00	1.00	.97	.249	13	97
4	Exchange Closed; Independence Day							
7	1.00	1.10	1.00	1.10	1.05	.258	5	101
8	....	....	....	1.05N	.80	.217	8	109
9	.65	.95B	.65	.95B	1.00	.245	1	108
10	1.00@.05	1.05	.95A	1.05	1.02	.245	234	342
11	1.00	1.00	1.00	1.00	.90	.228	17	358
14	....	....	....	.90N	1.10	.256	....	358
15	....	....	....	1.10N	1.32	.289	....	358
16	1.40	1.40	1.30	1.30	1.22	.281	31	388
17	1.10	1.10	1.10	1.10	1.10	.261	42	430
18	1.35	1.50	1.25	1.50	1.50	.314	54	482
21	1.50	1.60	1.40	1.55	1.60	.325	100	582

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 64 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.50	1.55	1.32	1.55	1.50	.314	28	608
23..	1.50	1.50	1.35	1.35	1.37	.299	38	643
24..	1.15	1.15	1.10	1.15B	1.22	.284	7	650
25..	1.15	1.35	1.15	1.35	1.40	.306	5	648
28..	2.05	2.10B	2.00	2.00	2.00	.364	6	648
29..	1.65@.60	1.65	1.45	1.65	1.57	.335	174	813
30..	1.35	1.35	.90	.90	1.07	.275	28	837
31..	1.10	1.20	1.10	1.15	1.10	.291	29	856

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.20	1.20	1.20	1.20	1.30	.315	4	859
4..	1.20@.10	1.22	1.10	1.15A	1.17	.311	168	889
5..	1.10	1.20	1.00	1.05	.97	.281	68	943
6..	.85	.95	.82	.82	.85	.256	42	979
7..	1.00	1.00	.95	.95	1.02	.282	17	961
8..	.95	.95	.85	.85	.87	.258	4	964
11..	.80	.85	.77A	.77A	.70	.228	34	975
12..	.75	.80	.65	.70	.72	.229	209	848
13..	.67	.67	.60	.60	.62	.209	51	848
14..	.72	.72	.62	.62	.72	.212	15	859
15..	.72	.90	.72	.85	.85	.231	26	883
18..	.60	.75	.60	.70B	.90	.239	39	865
19..	.75	.75	.75	.75	.70	.210	26	863
20..	.65	.65	.57	.65B	.62	.191	90	895
21..	.50	.65	.50	.65	.65	.200	49	894
22..	.55	.60	.55	.55	.55	.182	36	890
25..	.55	.55	.47	.47	.50	.177	78	883
26..	.55	.60	.55	.60	.65	.205	21	899
27..	.70	.70	.70	.70	.80	.230	7	900
28..	.75	.75	.65	.65	.72	.242	18	906
29..	.70	.75	.70	.75	.75	.264	98	992

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.77	.77	.75A	.75A	.60	.231	7	996
3..	.65	.80	.65	.75	.77	.274	3	1000
4..	.65	.65	.65	.65	.77	.274	15	991
5..	.60	.65	.60	.65	.70	.252	6	982
8..	.45	.45	.45	.45	.50	.206	5	977
9..	.42	.45B	.40	.45B	.52	.215	7	976
10..	.42	.45	.42	.45	.45	.185	18	984
11..	.42	.42	.35	.42	.40	.141	32	996
12..	.40	.45	.40	.45	.35	.123	3	995
15..	.32@.27	.40	.27	.37	.40	.129	16	984
16..	.40	.40	.35	.40	.42	.144	47	1000
17..	.40	.47	.40	.47	.50	.175	8	976
18..	.45	.50	.35	.35	.42	.165	25	988
19..	.35	.40	.35	.40	.42	.169	1	987
22..	.25	.25	.25	.25	.27	.100	66	977
23..	.25	.25	.22	.25	.22	.098	92	1003
24..	.20	.20	.12	.12	.15	.067	22	997
25..	.15	.15	.15	.15	.17	.073	23	1007
26..	.17	.20	.12	.17A	.20	.089	106	941
29..	.17	.17	.17	.17	.17	.093	52	979
30..	.15	.15	.07	.07	.07	.053	116	1021

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.05	.07	.07	.059	35	1000
2..	.10	.10	.07A	.07A	.05	.027	228	973
3..	.07	.07	.07	.07	.07	.031	45	957
6..	.07	.07	.07	.07	.07	.028	19	962
7..	.	....	....	.07N	.10	.049	....	962
8..	....	....	.07A	.07A	.07	.036	....	962
9..	.10	.10	.10	.10	.10	.056	7	928
10..	.10	.10	.10	.10	.10	.073	105	1023
13..	....	....	....	.10N	.12	.094	....	1019
14..	.10	.10	.10	.10	.10	.069	22	1039
15..	.12	.12	.07	.07	.12	.075	18	1027
16..	.10	.10	.10	.10	.10	.074	100	995
17..	.10	.10	.10	.10	.07	.055	15	980
20..	....	....	....	.07N	.07	.047	....	980
21..	.07	.07	.05	.05	.05	.027	3	980
22..	.05	.05	.05	.05	.07	.032	9	984
23..	....	....	....	.07N	.07	.030	....	985
24..	....	....	....	.07N	.07	.029	....	984
27..	.07	.10B	.07	.10B	.10	.066	3	982
28..	.15	.15	.12	.12	.10	.064	21	997
29..	.10	.12	.10	.12	.12	.083	281	1038
30..	.10	.10	.10	.10	.10	.087	165	1017
31..	.10	.15	.07	.07	.07	.069	151	1104

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 64 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.10	.10	.07	.07	.10	.090	69	1150
4..	.17	.17	.12A	.12A	.07	.076	50	1174
5..	.07	.07	.05	.05	.05	.053	18	1176
6..	....	....	....	.05N	.05	.063	3	1172
7..	.05	.05	.02	.02	.02	.037	4	1171
10..	.02	.05	.02	.05	.05	.060	16	1156
11..	.05	.05	.05	.05	.05	.055	3	1155
12..	.05	.07	.05	.05	.05	.044	79	1131
13..	.07	.07	.07	.07	.05	.046	73	1125
14..	.05	.07	.05	.07	.05	.024	140	1249
17..	.02	.02	CAB	CAB	CAB	.003	208	1217
18..	CAB	CAB	CAB	CAB	CAB	.002	....	1217
19..	CAB	.02	CAB	CAB	CAB	.001	25	1203
20..	CAB	CAB	CAB	CAB	CAB	.000	2	1201
21..	CAB	CAB	CAB	CAB	CAB	.000	11	....

DECEMBER 1986 66 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.90	.90	.90	.90	.87	.282	5	5
25..	...	.95B	....	.95B	.95	.297	....	5
26..	....	....	....	.95N	.95	.292	....	5
27..	.90	.90	.90	.90	.90	.272	10	15
28..	Exchange Closed; Good Friday							
31..	....	....	...	.90N	.50	.228	....	15

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.50N	.20	.201	....	15
2..	....	....	....	.20N	.25	.235	....	15
3..	....	.40B	....	.40B	.40	.201	...	15
4..	....	....	....	.40N	.35	.181	....	15
7..	....	....	....	.35N	.50	.195	....	15
8..	....	....	....	.50N	.50	.195	....	15
9..	....	....	....	.50N	.50	.199	....	15
10..	....	....	....	.50N	.50	.203	....	15
11..	....	.55B	....	.55B	.55	.227	....	15
14..	....	.60B	....	.60B	.45	.220	....	15
15..	....	.55B	....	.55B	.32	.188	....	15
16..	....	....	....	.32N	.25	.174	....	15
17..	....	....	....	.25N	.47	.207	....	15
18..	....	....	....	.47N	.42	.206	....	15
21..	....	....	....	.42N	.32	.173	....	15
22..	....	....	....	.32N	.42	.183	....	15
23..	....	....	....	.42N	.42	.156	....	15
24..	....	....	....	.42N	.40	.172	....	15
25..	....	....	....	.40N	.37	.170	....	15
28..	....	....	....	.37N	.35	.172	....	15
29..	....	.50B	...	.50B	.50	.210	....	15
30..	....	....	....	.50N	.65	.250	....	15

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	...	....	....	.65N	.60	.218	....	15
2..	...	....	....	.60N	.50	.200	....	15
5..	....	....	....	.50N	.40	.206	....	15
6..	....	....	....	.40N	.35	.197	....	15
7..	....	....	....	.35N	.30	.200	....	15
8..	....	....	....	.30N	.40	.214	....	15
9..	....	....	....	.40N	.45	.220	....	15
12..	....	....	....	.45N	.42	.219	....	15
13..	....	....	....	.42N	.47	.222	....	15
14..	....	....	....	.47N	.50	.225	....	15
15..	....	....	....	.50N	.47	.203	....	15
16..	....	....	....	.47N	.35	.167	....	15
19..	....	....	....	.35N	.37	.172	....	15
20..	.40	.40	.40	.40	.35	.160	5	20
21..	....	....	....	.35N	.30	.128	....	20
22..	....	....	....	.30N	.35	.138	....	20
23..	.40	.40	.40	.40	.25	.139	1	21
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.25N	.25	.129	....	21
28..	....	....	....	.25N	.35	.146	....	21
29..	....	....	....	.35N	.32	.139	....	21
30..	....	....	....	.32N	.27	.121	....	21

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.27N	.25	.107	....	21
3..	....	....	....	.25N	.25	.110	....	21
4..	....	....	....	.25N	.27	.120	....	21
5..	....	....	....	.27N	.32	.137	....	21
6..	....	....	....	.32N	.35	.138	....	21
9..	....	....	....	.35N	.30	.119	....	21
10..	....	....	....	.30N	[illegible]	.122	....	21

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 66 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	.27N	.22	.119	....	21
12	....	.30B	....	.30B	.30	.136	....	21
13	....	....	....	.30N	.35	.137	....	21
16	....	....	....	.35N	.30	.129	....	21
17	....	....	....	.30N	.40	.165	....	21
18	....	....	....	.40N	.52	.180	....	21
19	....	....	....	.52N	.42	.172	....	21
20	....	....	....	.42N	.47	.183	....	21
23	....	....	....	47N	.47	.176	....	21
24	.85	.85	.85	.85	.80	.217	12	33
25	1.00	1.00	.95A	.95A	.90	.234	1	33
26	....	....	....	.90N	.75	.225	....	33
27	....	....	....	.75N	.70	.216	....	33
30	....	....	....	.70N	.65	.198	....	33
IN JULY								
1	....	....	....	.65N	.67	.203	....	33
2	....	....	....	.67N	.65	.210	....	33
3	....	....	....	65N	.60	.196	....	33
4	Exchange Closed: Independence Day							
7	....	....	....	.60N	.65	.203	....	33
8	....	....	....	.65N	55	.167	....	33
9	....	....	....	.55N	.65	.191	....	33
10	....	....	....	65N	.67	.190	....	33
11	....	....	.60A	.60A	.55	.176	....	33
14	....	....	....	.55N	.65	199	....	33
15	....	....	....	65N	.75	.227	....	33
16	....	....	....	.75N	.70	.220	....	33
17	....	....	....	.70N	.65	.203	....	33
18	.90	.95B	.90	.90	.95	.249	1	34
21	....	....	....	.95N	1.00	.258	....	34
22	....	....	....	1.00N	95	.248	....	34
23	.90	.90	.90	90	80	235	3	37
24	....	....	....	.80N	65	222	....	37
25	....	.70B	....	70B	.70	241	....	37
28	1.50	1.50	1.40A	1.40A	1.40	292	8	45
29	1.05	1.20	1.05	1.10A	1.00	266	16	61
30	....	....	....	1.00N	.75	211	....	59
31	.80	.80	.75	.75	70	225	5	62
IN AUGUST								
1	.75	.80	.75	80	80	245	25	87
4	....	.85B	....	85B	70	240	....	87
5	.65	65	.65	65	65	212	2	89
6	.65	.65	.55	55	57	190	4	92
7	.60	.60	.60	60	65	211	34	116
8	....	....	.60A	60A	60	190	....	116
11	.50	50	.50	50	50	163	12	128
12	....	....	....	50N	52	162	....	116
13	....	....	....	52N	45	145	....	116
14	....	....	....	45N	50	147	....	116
15	.55	.55	55	55	57	161	3	119
18	.37	.40	.37	.40	60	166	2	118
19	....	....	.42A	42A	42	143	....	118
20	....	....	....	42N	40	128	....	118
21	40	.40	.40	.40	40	134	1	119
22	.35	.35	.35	.35	.37	.120	4	121
25	.35	.35	.32	32	.35	.116	10	124
26	.30	.40	.30	40	.45	.136	11	125
27	....	....	....	.45N	55	.156	....	125
28	.45	.45	.40A	.40A	.45	164	8	133
29	....	....	....	45N	45	.180	..	133
IN SEPTEMBER								
1	Exchange Closed: Labor Day							
2	....	....	....	.45N	.40	.152	....	133
3	.35	.40	.35	.40	.47	.185	39	156
4	....	....	.35A	35A	.42	.183	....	156
5	....	....	40A	.40A	.40	.165	....	156
8	.25	.25	.25	.25	.25	.128	2	158
9	....	....	....	.25N	.27	133	....	158
10	.25	.25	.25	.25	.22	.111	3	161
11	.15	.20B	.15	.20B	.20	.080	20	171
12	....	....	....	.20N	.17	.068	....	171
15	....	....	....	17N	.20	.071	....	171
16	....	....	....	20N	.22	.080	....	171
17	.22	.22	.22	.22	.25	.101	100	256
18	.25	.25	.25	.25	.22	.093	....	256
19	....	....	....	.22N	22	.095	3	259
22	....	....	.20A	.20A	.15	.051	....	259
23	.10	.10	.10	.10	.10	.049	100	354
24	.10	.10	.10	10	07	.031	3	354
25	....	....	....	.07N	.07	.034	....	354

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

DECEMBER 1986 66 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.07	.07	.07	.07	.10	.043	2	354
29	....	....	....	.10N	.10	.044	....	354
30	.05	.05	.05	.05	.05	.022	12	342
IN OCTOBER								
1	.05	.05	.05	.05	.05	.025	38	330
2	.02	.02	.02	.02	.02	010	10	328
3	....	....	....	.02N	.05	.011	....	328
6	....	....	....	.05N	.05	.010	....	328
7	....	....	....	.05N	.07	.018	....	328
8	....	....	.05A	.05A	.02	.013	....	328
9	....	....	....	.02N	.05	.021	....	328
10	....	....	....	.05N	.02	.028	....	328
13	....	....	....	.02N	.05	.036	....	328
14	....	....	....	.05N	.02	.025	....	328
15	....	....	....	.02N	.05	.027	....	328
16	.05	.05	.05	.05	.05	.026	300	608
17	....	....	....	.05N	.02	.018	....	608
20	....	....	....	.02N	.02	.013	....	608
21	.02	.02	.02	.02	.02	.006	3	605
22	....	....	....	02N	.02	008	....	605
23	....	....	....	.02N	.02	.007	....	605
24	....	....	....	.02N	.02	.007	....	605
27	....	....	....	.02N	.05	.018	....	605
28	....	....	....	.05N	.02	.017	....	605
29	.02	.02	.02	.02	.02	.022	....	605
30	....	....	....	.02N	.02	.023	1	604
31	....	....	....	.02N	.02	.016	....	596
IN NOVEMBER								
3	....	....	....	.02N	.02	.020	....	596
4	.02	.02	.02	.02	....	.015	4	596
5	CAB	CAB	CAB	CAB	CAB	.009	....	571
6	CAB	CAB	CAB	CAB	CAB	.010	..	571
7	CAB	CAB	CAB	CAB	CAB	004	...	571
10	CAB	CAB	CAB	CAB	CAB	006	...	571
11	CAB	CAB	CAB	CAB	CAB	.005	....	571
12	CAB	CAB	CAB	CAB	CAB	003	....	571
13	CAB	CAB	CAB	CAB	CAB	.002	....	571
14	....	....	....	.05N	....	.000	....	571
17	CAB	CAB	CAB	CAB	CAB	.000	....	571
18	CAB	CAB	CAB	CAB	CAB	.000	....	571
19	CAB	CAB	CAB	CAB	CAB	.000	....	571
20	CAB	CAB	CAB	CAB	CAB	.000	...	571

FEBRUARY 1987 52 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	3.95	3.95	3.95	3.95	4.10	.579	3	3
29	....	....	....	4.10N	4.95	.623	....	3
30	....	....	....	4.95N	5.25	.648	....	3
IN MAY								
1	....	....	....	5.25N	5.05	619	....	3
2	....	....	....	5.05N	4.62	.598	....	3
5	....	....	....	4.62N	4.75	.612	....	3
6	....	....	....	4.75N	4.67	.608	....	3
7	....	....	....	4.67N	4.62	.616	....	3
8	....	4.95B	....	4.95B	5.17	.640	....	3
9	....	....	....	5.17N	5.30	.644	....	3
12	....	....	....	5.30N	5.37	650	....	3
13	....	....	....	5.37N	5.57	.662	....	3
14	....	....	....	5.57N	5.70	.666	....	3
15	....	....	....	5.70N	5.30	.654	....	3
16	....	....	....	5.30N	4.62	618	....	3
19	....	....	....	4.62N	4.80	631	....	3
20	....	....	....	4.80N	4.70	.624	....	3
21	....	....	....	4.70N	3.85	575	....	3
22	....	....	....	3.85N	4.27	600	....	3
23	....	....	....	4.27N	4.12	587	....	3
26	Exchange Closed: Memorial Day							
27	4.20	4.20	4.20	4.20	3.70	576	3	3
28	....	....	....	3.70N	3.90	585	....	3
29	....	....	....	3.90N	3.82	584	....	3
30	....	....	....	3.82N	3.62	567	....	3
IN JUNE								
2	....	....	....	3.62N	3.22	541		3
3	....	....	....	3.22N	3.35	549		3
4	....	3.40B	....	3.40B	3.62	565		3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 52 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	....	....	3.62N	3.92	.584	....	3
6	....	3.95B	....	3.95B	3.97	.584	....	3
9	....	....	3.70A	3.70A	3.50	.560	....	3
10	....	....	....	3.50N	3.45	.560	....	3
11	....	....	....	3.45N	3.45	.556	....	3
12	....	3.55B	3.40A	3.55B	3.75	.574	....	3
13	....	....	....	3.75N	3.72	.572	....	3
16	....	....	3.40A	3.40A	3.32	.548	....	3
17	....	....	....	3.32N	3.97	.583	....	3
18	....	....	....	3.97N	4.17	.592	....	3
19	....	....	....	4.17N	4.02	.582	....	3
20	....	....	....	4.02N	4.12	.599	....	3
23	....	....	....	4.12N	4.07	.600	....	3
24	....	....	....	4.07N	5.50	.649	....	3
25	....	....	....	5.50N	5.72	.658	....	3
26	....	....	....	5.72N	5.37	.647	....	3
27	....	....	....	5.37N	5.12	.641	....	3
30	....	....	....	5.12N	4.60	.614	....	3

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.50A	4.50A	4.72	.621	....	3
2	....	....	....	4.72N	5.02	.641	....	3
3	....	....	....	5.02N	4.92	.638	....	3
4	Exchange Closed; Independence Day							
7	....	....	....	4.92N	5.05	.653	....	3
8	....	....	....	5.05N	4.52	.619	....	3
9	....	....	....	4.52N	4.82	.635	....	3
10	....	....	....	4.82N	4.85	.636	....	3
11	....	....	....	4.85N	4.65	.627	....	3
14	....	....	....	4.65N	5.52	.660	....	3
15	....	....	....	5.52N	5.72	.681	....	3
16	....	....	....	5.72N	5.80	.688	....	3
17	....	....	....	5.80N	5.70	.682	....	3
18	....	....	....	5.70N	6.37	.712	....	3
21	....	....	....	6.37N	6.50	.720	....	3
22	....	....	6.35A	6.35A	6.42	.718	....	3
23	....	....	....	6.42N	6.27	.711	....	3
24	....	....	....	6.27N	6.20	.709	....	3
25	....	....	....	6.20N	6.57	.725	....	3
28	....	7.20B	....	7.20B	7.40	.757	....	3
29	....	....	....	7.40N	6.95	.742	....	3
30	....	....	6.60A	6.60A	5.90	.700	....	3
31	....	....	....	5.90N	6.20	.715	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	6.20N	6.50	.732	....	3
4	....	....	....	6.50N	6.42	.733	....	3
5	....	....	....	6.42N	5.97	.718	....	3
6	....	....	....	5.97N	5.67	.705	....	3
7	....	....	....	5.67N	6.12	.732	....	3
8	....	....	6.05A	6.05A	6.02	.730	....	3
11	....	....	....	6.02N	5.80	.723	....	3
12	....	5.90B	....	5.90B	5.80	.731	....	3
13	5.75	5.75	5.75	5.75	5.65	.724	2	5
14	....	....	....	5.65N	5.77	.732	....	5
15	....	....	....	5.77N	6.15	.749	....	5
18	....	....	....	6.15N	6.32	.762	....	5
19	5.90	5.90	5.90	5.90	5.87	.749	3	5
20	....	....	....	5.87N	5.75	.743	....	8
21	5.70	5.70	5.65A	5.70	5.82	.751	1	9
22	....	....	5.55A	5.55A	5.57	.741	....	9
25	....	5.70B	....	5.70B	5.67	.747	....	9
26	....	....	....	5.67N	5.97	.764	....	9
27	6.10	6.30B	6.10	6.30B	6.30	.781	5	14
28	....	....	....	6.30N	6.45	.793	....	14
29	....	....	....	6.45N	6.80	.810	....	14

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, Labor Day							
2	....	....	....	6.80N	6.35	.796	....	14
3	....	6.60B	6.20A	6.60B	6.95	.824	....	14
4	....	....	6.65A	6.65A	6.95	.825	....	14
5	....	....	6.50A	6.50A	6.80	.821	....	14
8	....	....	6.40A	6.40A	6.30	.810	....	14
9	....	....	....	6.30N	6.70	.827	....	14
10	....	....	....	6.70N	6.32	.814	....	14
11	....	....	....	6.32N	6.05	.799	....	14
12	....	....	5.90A	5.90A	5.67	.782	....	14
15	....	....	....	5.67N	5.75	.786	....	14
16	....	....	....	5.75N	5.77	.788	....	14
17	5.80	5.80	5.80	5.80	5.87	.795	1	15
18	5.60	5.80B	5.60	5.60	5.72	.791	3	15
19	....	....	5.55A	5.55A	5.67	.789	....	15

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 52 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	4.85	4.85	4.85	4.85	4.77	.736	1	16
23	4.80	5.00B	4.80	5.00B	5.15	.763	2	18
24	....	....	....	5.15N	4.60	.736	....	18
25	....	....	....	4.60N	4.75	.750	....	18
26	....	5.15B	....	5.15B	5.07	.773	....	18
29	....	5.25B	....	5.25B	5.20	.782	....	18
30	4.95	4.95	4.70	4.70	4.42	.743	3	19

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.42N	4.55	.753	....	18
2	4.50	4.50	4.10A	4.10A	3.55	.679	1	18
3	....	....	....	3.55N	3.77	.696	....	18
6	3.80	4.15	3.80	3.95A	3.82	.703	6	19
7	4.00	4.50	4.00	4.50	4.47	.748	9	21
8	4.30	4.30	4.30	4.30	4.20	.731	6	27
9	4.55	4.60	4.55	4.60	4.52	.759	4	30
10	4.50	4.70	4.50	4.65	4.80	.778	14	39
13	....	....	....	4.80N	5.05	.800	....	34
14	....	....	....	5.05N	4.82	.789	....	34
15	....	....	....	4.82N	4.95	.799	....	34
16	....	....	4.85A	4.85A	4.85	.797	....	34
17	4.60	4.60	4.60	4.60	4.57	.782	2	35
20	4.70	4.70	4.70	4.70	4.72	.794	2	36
21	....	....	4.20A	4.20A	4.25	.763	....	36
22	....	4.35B	....	4.35B	4.50	.781	....	36
23	....	....	....	4.50N	4.50	.779	....	36
24	....	....	4.30A	4.30A	4.30	.765	....	36
27	....	4.75B	....	4.75B	5.50	.842	....	36
28	....	....	5.25A	5.25A	5.12	.825	....	36
29	....	5.30B	....	5.30B	5.30	.837	....	36
30	....	....	....	5.30N	5.30	.840	....	36
31	....	....	....	5.30N	5.32	.842	....	36

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	5.32N	5.65	.864	....	36
4	....	....	....	5.65N	5.65	.867	....	36
5	....	....	....	5.65N	5.40	.857	....	36
6	....	....	....	5.40N	5.47	.863	....	36
7	....	....	....	5.47N	5.20	.856	....	36
10	....	5.55B	....	5.55B	5.87	.894	....	36
11	....	6.10B	....	6.10B	6.07	.904	....	36
12	....	....	....	6.07N	6.17	.909	....	36
13	....	6.30B	....	6.30B	6.42	.919	....	36
14	....	....	....	6.42N	6.07	.906	....	36
17	....	6.15B	....	6.07N	6.27	.920	....	36
18	....	....	....	6.27N	6.32	.925	....	36
19	....	....	....	6.32N	6.77	.939	....	36
20	....	7.00B	....	7.00B	7.25	.951	....	36
21	....	....	....	7.25N	6.97	.947	....	36
24	....	....	....	6.97N	7.12	.954	....	36
25	....	....	....	7.12N	6.92	.952	....	36
26	....	....	....	6.92N	6.97	.956	....	36
27	Exchange Closed, Thanksgiving Day							
28	....	....	....	6.97N	7.20	.964	....	36

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	7.55B	....	7.20N	7.32	.970	....	36
2	....	....	....	7.32N	6.40	.952	....	36
3	6.00	6.00	5.30A	5.30A	5.32	.918	1	36
4	....	....	....	5.32N	5.70	.933	....	36
5	....	....	....	5.70N	5.55	.928	....	36
8	....	....	....	5.55N	4.80	.903	....	36
9	4.85	5.05B	4.85	5.05B	5.17	.923	2	38
10	....	....	....	5.17N	4.97	.917	....	38
11	5.00	5.00	5.00	5.00	5.22	.927	7	34
12	....	....	....	5.22N	4.95	.920	....	34
15	....	....	....	4.95N	4.60	.910	....	34
16	....	....	....	4.60N	5.00	.929	....	34
17	5.00	5.00	5.00	5.00	4.57	.915	1	33
18	4.50	4.55	4.50	4.55	4.27	.903	3	33
19	....	....	....	4.27N	4.40	.910	....	33
22	....	....	....	4.40N	3.90	.889	....	33
23	4.25	4.25	4.25	4.25	4.75	.940	1	34
24	....	....	....	4.75N	4.82	.947	....	34
25	Exchange Closed, Christmas							
26	....	....	....	4.82N	4.70	.950	....	35
29	....	....	....	4.70N	4.07	.934	....	36
30	....	....	....	4.07N	4.47	.957	....	35
31	....	....	3.85A	3.85A	3.62	.923	....	35

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 54 CALLS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	3.12N	4.20	.584	....	....
26	Exchange Closed: Memorial Day							
27	....	....	....	....	....	.507	54	54
28	....	....	....	2.70N	2.97	.516	....	52
29	....	....	....	....	....	.515	....	52
30	....	....	....	....	....	.497	....	52

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	....	....	.000	....	52
3	....	....	....	2.40N	2.52	.479	....	52
4	....	2.55B	....	2.55B	2.72	.496	....	52
5	....	....	....	2.72N	3.00	.515	....	52
6	....	....	....	3.00N	3.02	.515	....	52
9	2.65	2.65	2.65	2.65	2.65	.490	10	62
10	....	....	....	2.65N	2.60	.490	....	62
11	2.55	2.60	2.55	2.60	2.60	.486	12	73
12	....	2.70B	....	2.70B	2.82	.505	....	73
13	2.97	2.97	2.97	2.97	2.80	.504	....	73
16	2.70	2.70	2.60A	2.60A	2.47	.479	11	84
17	....	3.10B	....	3.10B	3.02	.516	....	83
18	2.95	2.95	2.95	2.95	3.22	.525	2	83
19	....	....	....	3.22N	3.10	.515	....	73
20	....	3.20B	....	3.20B	3.15	.531	....	73
23	3.15	3.15	3.15	3.15	3.15	.531	75	116
24	....	....	....	3.15N	4.65	.582	....	116
25	....	....	....	4.65N	4.65	.592	....	116
26	....	....	....	4.65N	4.25	.581	....	116
27	....	....	....	4.25N	4.05	.573	....	116
30	....	....	....	4.05N	3.60	.545	....	116

!IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.60N	3.60	.552	....	116
2	....	....	....	3.60N	3.95	.572	....	116
3	....	....	3.80A	3.80A	3.80	.568	....	116
4	Exchange Closed: Independence Day							
7	3.80	4.10B	3.80	4.10B	3.97	.583	2	116
8	....	....	....	3.97N	3.50	.546	....	116
9	....	....	....	3.50N	3.75	.563	....	116
10	....	....	....	3.75N	3.77	.563	....	116
11	....	....	....	3.77N	3.60	.554	....	116
14	....	....	....	3.60N	4.10	.588	....	116
15	....	....	....	4.10N	4.52	.610	....	116
16	....	4.55B	....	4.55B	4.60	.617	....	116
17	....	....	4.50A	4.50A	4.50	.610	....	116
18	5.15	5.15	5.15	5.15	5.10	.644	1	117
21	4.95	4.95	4.95	4.95	5.20	.651	....	117
22	....	....	5.15A	5.15A	5.12	.649	1	118
23	....	....	....	5.12N	5.00	.642	....	117
24	....	5.10B	....	5.10B	4.95	.638	....	117
25	4.95	4.95	4.95	4.95	5.27	.656	....	117
28	....	5.80B	....	5.80B	6.00	.692	....	117
29	....	....	....	6.00N	5.60	.674	....	117
30	....	....	5.35A	5.35A	4.67	.628	....	117
31	....	4.70B	4.65A	4.70B	4.92	.643	....	117

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.92N	5.17	.661	....	117
4	....	....	....	5.17N	5.10	.661	....	117
5	....	....	....	5.10N	4.67	.643	....	117
6	....	....	....	4.67N	4.42	.627	....	117
7	....	4.45B	....	4.45B	4.80	.656	....	117
8	....	....	....	4.80N	4.72	.652	....	117
11	....	....	....	4.72N	4.52	.642	....	117
12	4.50	4.60B	4.50	4.60B	4.50	.650	1	117
13	....	....	....	4.50N	4.37	.640	....	117
14	4.35	4.45B	4.35	4.35	4.50	.648	87	204
15	....	....	....	4.50N	4.80	.666	....	204
18	....	....	....	4.80N	4.97	.680	....	204
19	....	....	4.65A	4.65A	4.52	.664	....	204
20	....	....	....	4.52N	4.42	.657	....	204
21	....	....	....	4.42N	4.47	.665	....	204
22	....	....	....	4.47N	4.17	.654	....	204
25	....	4.27B	....	4.27B	4.30	.660	....	204
26	....	4.45B	....	4.45B	4.55	.679	....	204
27	4.60	4.80B	4.60	4.80B	4.82	.699	1	203
28	....	....	4.80A	4.80A	4.97	.711	....	203
29	....	....	4.80A	4.80A	5.22	.731	....	203

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	5.22N	4.82	.715	....	203
3	5.20	5.20	5.20	5.20	5.35	.745	1	203
4	....	....	....	5.35N	5.35	.745	....	203

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 54 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	....	....	4.95A	4.95A	5.22	.739	....	203
8	....	....	5.00A	5.00A	4.77	.724	....	203
9	....	....	4.75A	4.75A	5.12	.743	....	203
10	....	....	....	5.12N	4.77	.727	....	203
11	4.00	4.00	4.00	4.00	4.57	.707	1	203
12	....	....	4.40A	4.40A	4.25	.686	....	203
15	....	....	4.15A	4.25N	4.30	.690	....	203
16	....	....	....	4.30N	4.32	.692	....	203
17	....	....	....	4.32N	4.42	.700	....	203
18	....	....	....	4.42N	4.30	.695	....	203
19	....	....	....	4.30N	4.25	.692	....	203
22	....	....	3.60A	3.60A	3.47	.628	....	203
23	....	....	....	3.47N	3.77	.659	....	203
24	....	....	....	3.77N	3.30	.627	....	203
25	4.00@3.55	4.00	3.40A	3.40A	3.40	.643	....	203
26	3.75	3.75	3.75	3.75	3.65	.669	5	208
29	3.80	3.80	3.75A	3.75A	3.70	.678	1	209
30	....	....	3.40A	3.40A	3.07	.629	....	209

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.10	3.10	3.10	3.10	3.17	.640	5	212
2	....	....	....	3.17N	2.35	.554	....	212
3	2.35	2.40	2.35	2.40	2.57	.572	56	230
6	2.60	2.80	2.55	2.55	2.60	.578	105	323
7	2.85	3.00B	2.85	3.00B	3.12	.630	3	324
8	2.87	2.90B	2.87	2.90B	2.92	.609	....	323
9	2.95@3.00	3.15B	2.95	3.05	3.17	.641	18	326
10	3.20	3.20	3.20	3.20	3.40	.662	8	329
13	3.30	3.50	3.30	3.50	3.57	.686	7	329
14	3.55	3.60	3.55	3.55A	3.40	.671	5	334
15	3.40	3.45	3.40	3.45	3.50	.682	10	340
16	3.25	3.40B	3.20	3.40B	3.45	.679	30	349
17	3.20	3.20	3.20	3.20	3.17	.658	2	349
20	3.15	3.25B	3.12A	3.25B	3.30	.671	1	349
21	....	....	2.85A	2.85A	2.87	.632	....	349
22	....	3.00B	....	3.00B	3.12	.654	....	349
23	....	....	....	3.12N	3.15	.651	....	349
24	3.00	3.00	3.00	3.00	2.95	.634	2	349
27	3.75	3.75	3.75	3.75	3.95	.731	2	349
28	3.70	3.70	3.70	3.70	3.62	.708	11	349
29	3.75	3.75	3.75	3.75	3.77	.723	2	349
30	3.60	3.60	3.60	3.60	3.77	.726	1	349
31	4.05	4.05	3.75A	3.85	3.77	.728	2	349

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.75	3.80B	3.65A	3.80B	4.05	.757	1	349
4	3.90	4.30B	3.90	3.90	4.05	.759	2	351
5	....	....	3.70A	3.70A	3.82	.744	....	351
6	....	....	3.60A	3.82N	3.87	.751	....	349
7	....	....	....	3.87N	3.62	.738	....	349
10	....	3.90B	....	3.90B	4.22	.792	....	349
11	4.35	4.50B	4.25	4.50B	4.40	.806	12	338
12	4.50	4.55	4.50	4.55	4.47	.813	86	370
13	....	4.60B	....	4.55B	4.70	.828	....	370
14	4.45	4.45	4.45	4.45	4.40	.807	1	369
17	....	4.60B	....	4.40N	4.55	.827	....	284
18	....	4.60B	4.10A	4.55N	4.60	.834	....	284
19	4.95	4.95	4.95	4.95	5.00	.858	5	284
20	5.25	5.30	5.25	5.30	5.42	.882	6	285
21	5.35	5.40	5.30	5.40	5.20	.873	8	278
24	....	5.25B	....	5.25B	5.32	.885	2	279
25	....	....	....	5.32N	5.05	.879	....	276
26	....	....	....	5.05N	5.12	.886	....	276
27	Exchange Closed: Thanksgiving Day							
28	....	....	5.10A	5.12N	5.30	.901	....	276

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.35	5.55B	5.35	5.35	5.42	.912	4	278
2	5.05	5.05	4.75A	4.75A	4.52	.871	100	354
3	4.20	4.20	3.60A	3.60A	3.62	.802	11	351
4	3.85	3.85	3.75	3.75	4.00	.831	34	351
5	3.75	4.05B	3.50	3.50	3.82	.819	....	351
8	....	....	3.30A	3.30A	3.15	.769	7	358
9	....	3.40B	....	3.40B	3.47	.804	....	358
10	....	....	....	3.47N	3.30	.792	....	358
11	3.35	3.37	3.35	3.37	3.52	.811	2	358
12	....	....	....	3.52N	3.27	.794	....	358
15	3.00	3.00	2.85	2.85	2.97	.770	11	353
16	3.20	3.20	3.20	3.20	3.25	.806	1	354
17	....	....	3.15A	3.15A	2.85	.774	....	354
18	....	....	....	2.85N	2.60	.749	....	354
19	2.87	2.87	2.85A	2.85A	2.70	.761	5	351

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 54 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	2.45	2.45	2.30	2.30	2.32	.713	17	353
23	2.97	3.02B	2.97	3.02B	2.97	.811	10	253
24	....	....	....	2.97N	3.02	.825	....	253
25	Exchange Closed: Christmas							
26	....	....	....	3.02N	2.90	.823	....	253
29	2.37	2.37	2.37	2.37	2.32	.773	1	252
30	....	....	2.25A	2.25A	2.65	.825	....	252
31	2.15	2.15	1.85	1.85	1.87	.732	4	252

FEBRUARY 1987 56 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	2.00	2.00	2.00	2.00	2.50	.455	5	5
28	2.40	2.40	2.40	2.40	2.45	.459	4	9
29	....	....	....	2.45N	3.07	.505	....	9
30	....	....	....	3.07N	3.25	.534	....	9

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.25N	3.17	.504	....	9
2	....	....	....	3.17N	2.90	.482	....	9
5	....	....	....	2.90N	3.00	.495	....	9
6	....	....	....	3.00N	2.95	.490	....	9
7	....	....	....	2.95N	2.75	.496	....	9
8	....	....	....	2.75N	3.12	.521	....	9
9	....	....	....	....	....	.524	....	9
12	....	....	....	3.12N	3.27	.528	....	9
13	....	....	....	3.27N	3.60	.539	....	9
14	....	....	....	3.60N	3.52	.542	....	9
15	....	....	....	3.52N	3.22	.527	....	9
16	....	....	....	3.22N	2.72	.487	....	9
19	....	....	....	2.72N	2.85	.500	....	9
20	2.85	2.85	2.80A	2.80A	2.80	.491	1	10
21	....	....	2.50A	2.50A	2.20	.440	....	10
22	....	....	....	2.20N	2.50	.465	....	10
23	....	....	....	2.50N	2.42	.452	....	10
26	Exchange Closed: Memorial Day							
27	2.50	2.50	2.50	2.50	2.15	.440	9	10
28	....	2.30B	....	2.30B	2.22	.449	....	10
29	....	2.30B	....	2.22N	2.20	.448	....	10
30	2.20	2.20	2.20	2.20	2.02	.430	10	20

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	2.02N	1.77	.404	....	20
3	....	....	....	1.77N	1.85	.412	....	20
4	....	2.00B	....	2.00B	2.02	.429	....	20
5	....	2.05B	....	2.05B	2.25	.448	....	20
6	....	....	....	2.25N	2.27	.448	....	20
9	....	....	....	2.27N	1.95	.423	....	20
10	1.90	1.95	1.90	1.95	1.87	.424	5	25
11	1.70	1.70	1.70	1.70	1.90	.420	2	26
12	2.05	2.05	2.05	2.05	2.10	.439	5	31
13	....	....	....	2.10N	2.07	.438	....	31
16	....	....	2.00A	2.00A	1.80	.414	....	31
17	....	2.30B	....	2.30B	2.25	.450	....	31
18	2.25	2.403	2.25	2.25	2.45	.460	5	28
19	....	....	....	2.45N	2.35	.450	....	28
20	2.55	2.55	2.55	2.55	2.35	.465	....	28
23	....	....	....	2.35N	2.30	.464	2	28
24	....	....	....	2.30N	3.65	.515	....	28
25	....	....	....	3.65N	3.72	.526	....	28
26	....	....	....	3.72N	3.30	.515	....	28
27	....	....	....	3.30N	3.15	.507	....	28
30	....	....	....	3.15N	2.77	.478	....	28

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.77N	2.85	.484	....	28
2	2.80	2.80	2.80	2.80	3.05	.503	1	28
3	....	....	....	3.05N	2.97	.498	....	28
4	Exchange Closed: Independence Day							
7	....	....	....	2.97N	3.05	.512	....	28
8	2.95	2.95	2.75	2.75	2.65	.475	3	30
9	....	....	....	2.65N	2.87	.492	....	30
10	....	....	....	2.87N	2.90	.491	....	30
11	....	....	....	2.90N	2.72	.481	....	30
14	....	....	....	2.72N	3.15	.515	....	30
15	....	....	....	3.15N	3.52	.538	....	30
16	....	....	....	3.52N	3.57	.545	....	30
17	3.45	3.45	3.45	3.45	3.45	.538	1	31
18	....	3.60B	....	3.60B	4.02	.572	....	31
21	3.90	4.10	3.90	4.10	4.07	.580	11	26
22	....	....	....	4.07N	4.02	.578	....	26
23	....	....	....	4.02N	3.92	.570	....	26
24	....	....	....	3.92N	3.87	.566	....	26

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 56 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	4.00	4.00	4.00	4.00	4.15	.585	1	27
28	....	4.60B	....	4.60B	4.80	.622	....	27
29	4.00	4.00	4.00	4.00	4.42	.603	1	28
30	....	....	4.17A	4.17A	3.62	.553	....	28
31	3.60	3.80	3.57	3.80	3.85	.569	29	44

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.85N	4.05	.586	....	44
4	3.97	3.97	3.97	3.97	3.95	.585	2	46
5	....	....	....	3.95N	3.60	.565	....	46
6	3.35	3.35	3.35	3.35	3.37	.546	1	47
7	....	....	....	3.37N	3.67	.575	....	47
8	....	....	....	3.67N	3.60	.569	....	47
11	....	....	....	3.60N	3.45	.557	....	47
12	....	....	....	3.45N	3.40	.563	....	47
13	3.20	3.30	3.20	3.30	3.27	.551	11	57
14	3.40	3.40	3.40	3.40	3.40	.559	5	62
15	3.40	3.40	3.40	3.40	3.67	.578	17	77
18	....	....	3.40A	3.67N	3.82	.591	....	77
19	3.20	3.20	3.15	3.15	3.40	.573	20	92
20	....	....	3.35A	3.40N	3.30	.566	....	92
21	....	....	....	3.30N	3.32	.574	....	92
22	3.30	3.30	3.30	3.30	3.02	.561	1	92
25	....	3.10B	....	3.10B	3.17	.567	6	97
26	3.10	3.35	3.10	3.35	3.37	.588	32	91
27	3.50	3.55B	3.35	3.55B	3.57	.608	3	94
28	....	....	....	3.57N	3.70	.621	....	94
29	3.55	3.55	3.55	3.55	3.87	.642	1	95

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	3.85	3.85	3.50	3.50	3.52	.621	21	115
3	....	....	....	3.52N	3.97	.655	....	115
4	3.95	3.95	3.90A	3.90A	3.95	.653	1	115
5	....	....	3.65A	3.65A	3.87	.645	....	115
8	....	....	3.55A	3.55A	3.47	.626	....	115
9	....	....	....	3.47N	3.77	.646	....	115
10	3.55	3.55	3.55	3.55	3.45	.626	3	117
11	....	....	3.10A	3.10A	3.32	.603	....	117
12	3.10	3.10	3.00A	3.10	3.07	.580	1	117
15	3.00	3.05	3.00	3.05	3.10	.583	3	118
16	2.80	3.02B	2.80	3.02B	3.12	.584	1	118
17	3.15	3.20	3.15	3.20	3.22	.594	16	128
18	3.12	3.12	3.10	3.10	3.10	.587	2	128
19	....	....	....	3.10N	3.05	.583	....	128
22	2.65	2.65	2.65	2.65	2.42	.513	13	141
23	2.40	2.70	2.40	2.67	2.67	.546	11	146
24	2.60	2.72	2.30A	2.30A	2.25	.511	8	148
25	2.35	2.37	2.25	2.35A	2.32	.527	18	152
26	2.40@.45	2.60	2.35	2.50B	2.50	.554	143	280
29	2.55	2.65	2.50	2.55	2.50	.562	74	344
30	2.45	2.50	1.90	1.90	2.02	.508	57	387

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.10	2.15	1.75	2.07	2.07	.518	172	392
2	2.10@.05	2.15B	1.55A	1.55A	1.47	.428	26	394
3	1.55	1.65	1.50	1.62	1.65	.445	147	473
6	1.65	1.80	1.65	1.75	1.67	.450	61	507
7	1.90	2.15	1.85	2.10	2.10	.503	65	541
8	2.10	2.10	1.85A	1.85A	1.90	.480	43	552
9	2.00	2.12	1.95	2.10	2.10	.512	92	629
10	2.05	2.20	2.05	2.20	2.27	.533	36	643
13	2.30	2.35	2.25	2.35	2.42	.556	32	657
14	2.25	2.45	2.25	2.45	2.25	.537	66	683
15	2.25	2.35	2.15	2.30	2.32	.549	122	751
16	2.25@.22	2.30	2.17	2.30	2.27	.544	64	741
17	2.20	2.20	2.00	2.00	2.05	.520	29	753
20	2.00	2.20	2.00	2.20	2.15	.532	21	761
21	2.00	2.05	1.75	1.80B	1.85	.489	33	773
22	1.90	2.15	1.85	2.05	2.05	.512	8	777
23	2.05	2.15	2.00	2.02	2.05	.508	26	798
24	2.05	2.10	1.95	1.95	1.92	.491	33	819
27	2.30@.40	2.60	2.30	2.60	2.70	.597	83	825
28	2.60@.55	2.60	2.35	2.45	2.42	.569	42	838
29	2.60	2.60	2.50	2.55	2.52	.586	21	846
30	2.55	2.55	2.30	2.55	2.52	.588	44	855
31	2.45	2.80	2.40	2.80	2.52	.588	44	877

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 56 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.45	2.65	2.3[illegible]	2.60	2.72	.620	154	888
4	3.00	3.00	2.65	2.65	2.72	.621	70	903
5	2.50	2.57	2.35	2.57	2.52	.602	13	901
6	2.50	2.52	2.35	2.50	2.55	.606	38	904
7	2.40	2.40	2.40	2.40	2.35	.590	2	901
10	2.35	2.60	2.35	2.52	2.82	.653	29	893
11	2.90	3.05	2.70	3.05	2.97	.669	31	906
12	2.90	3.25	2.85	3.10	3.02	.678	180	827
13	3.15	3.20	3.00	3.20	3.25	.697	37	812
14	3.10	3.15	2.92	2.97	3.00	.666	67	796
17	3.20	3.20	2.85	3.00	3.10	.690	25	787
18	2.92	3.17	2.65A	3.17	3.15	.699	6	784
19	3.30@.35	3.70	3.30	3.50	3.45	.733	88	742
20	3.55	3.82	3.55	3.82	3.85	.767	145	673
21	3.62	3.90B	3.62	3.65	3.62	.752	25	675
24	3.80	3.80	3.60	3.65	3.72	.767	17	673
25	3.60	3.85	3.50	3.50	3.47	.756	17	679
26	3.50	3.50	3.25	3.32	3.50	.765	9	677
27	Exchange Closed; Thanksgiving Day							
28	3.45	3.55	3.35	3.45	3.60	.785	15	675

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.65	3.90	3.65	3.82	3.70	.799	53	695
2	3.37	3.37	2.95	3.00	2.92	.729	18	685
3	2.62	2.65	2.25	2.30	2.25	.628	7	684
4	2.40	2.60	2.35	2.60	2.55	.668	27	667
5	2.55	2.55	2.15	2.40	2.42	.650	105	757
8	2.07	2.15	1.90	1.90	1.85	.576	101	818
9	1.85	2.15	1.77	2.15	2.15	.622	136	884
10	2.10	2.25	2.05A	2.05A	1.97	.603	256	1038
11	1.85	2.10	1.85	2.07B	2.12	.627	6	1032
12	2.05	2.10	2.00	2.00	1.92	.602	9	1031
15	1.85	1.85	1.50	1.70	1.70	.563	139	1059
16	1.90	1.90	1.57	1.90	1.82	.608	83	1055
17	1.80	1.90	1.52	1.52	1.52	.561	192	1196
18	1.57	1.57	1.40	1.40	1.40	.526	152	1315
19	1.40@.42	1.52	1.40	1.47	1.47	.538	158	1368
22	1.35	1.35	1.10	1.25@.20	1.20	.470	347	1530
23	1.22@.20	1.70	1.20	1.47	1.52	.592	245	1579
24	1.55	1.62	1.50	1.50	1.55	.606	55	1594
25	Exchange Closed; Christmas							
26	1.50	1.50	1.50	1.50	1.42	.593	8	1588
29	1.20	1.30	1.00	1.00	1.05	.506	121	1553
30	.95	1.20	.95	1.20	1.20	.571	298	1605
31	1.15	1.15	.67	.67	.70	.436	73	1641

FEBRUARY 1987 58 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	3.50	3.50	3.50	3.50	3.40	.544	7	7
28	Exchange Closed; Good Friday							
31	....	....	....	3.40N	4.05	.496	....	7

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.05N	3.10	.464	....	7
2	....	....	....	3.10N	3.60	.500	....	7
3	....	....	....	3.60N	3.00	.463	....	7
4	....	....	....	3.00N	2.50	.433	....	7
7	....	....	....	2.50N	2.25	.451	....	7
8	....	....	....	2.25N	2.20	.451	....	7
9	....	2.60B	....	2.20N	2.50	.447	....	7
10	....	....	....	2.50N	2.55	.453	....	7
11	....	....	....	2.55N	2.80	.479	....	7
14	....	....	....	2.80N	2.75	.474	....	7
15	....	....	....	2.75N	2.25	.439	....	7
16	....	....	....	2.25N	2.00	.426	....	7
17	....	....	....	2.00N	2.60	.468	....	7
18	....	....	....	2.60N	2.40	.458	....	7
21	....	....	....	2.40N	1.75	.412	....	7
22	2.00	2.00	2.00	2.00	2.20	.420	4	3
23	....	....	....	2.20N	1.65	.395	3	3
24	....	....	....	1.65N	2.07	.407	....	3
25	....	....	....	2.07N	1.90	.399	....	3
28	....	....	....	1.90N	1.85	.403	....	3
29	....	2.20B	....	2.20B	2.35	.449	....	3
30	....	....	....	2.35N	2.45	.478	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.45N	2.47	.448	....	3
2	....	....	....	2.47N	2.27	.426	....	3
5	....	....	....	2.27N	2.35	.439	....	3
6	....	....	....	2.35N	2.30	.434	....	3
7	....	....	....	2.30N	2.05	.439	....	3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	2.05N	2.37	.463	....	3
9	....	2.50B	....	2.50B	2.50	.465	....	3
12	....	....	....	2.50N	2.50	.468	....	3
13	....	....	....	2.50N	2.85	.479	....	3
14	....	....	....	2.85N	2.7J	.481	....	3
15	2.40	2.40	2.40	2.40	2.50	.465	3	3
16	....	....	2.15A	2.15A	2.02	.425	....	3
19	....	....	....	2.02N	2.12	.436	....	3
20	....	....	....	2.12N	2.10	.428	....	3
21	....	....	....	2.10N	1.60	.378	....	3
22	....	....	....	1.60N	1.87	.402	....	3
23	....	....	....	1.87N	1.82	.389	....	3
26	Exchange Closed; Memorial Day							
27	....	....	....	1.82N	1.50	.377	....	3
28	....	....	....	1.50N	1.62	.385	....	3
29	....	....	....	1.62N	1.55	.384	....	3
30	....	....	....	1.55N	1.47	.367	....	3

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	1.47N	1.30	.342	....	3
3	....	....	....	1.30N	1.32	.350	....	3
4	....	....	....	1.32N	1.47	.366	....	3
5	1.60	1.60	1.60	1.60	1.65	.385	2	5
6	....	....	....	1.65N	1.67	.385	....	5
9	....	....	....	1.67N	1.40	.361	....	5
10	....	....	....	1.40N	1.35	.361	....	5
11	....	....	....	1.35N	1.35	.358	....	5
12	....	1.45B	....	1.45B	1.52	.376	....	5
13	1.60	1.60	1.60	1.60	1.52	.375	4	9
16	....	....	....	1.52N	1.30	.353	....	9
17	....	....	....	1.30N	1.65	.388	....	9
18	....	....	....	1.65N	1.82	.398	....	9
19	....	....	....	1.82N	1.75	.388	....	9
20	....	....	....	1.75N	1.72	.402	....	9
23	....	....	....	1.72N	1.67	.400	....	9
24	....	2.25B	....	2.25B	2.25	.450	....	9
25	3.25	3.25	3.00	3.00	2.95	.461	2	9
26	....	....	....	2.95N	2.52	.450	....	9
27	....	....	....	2.52N	2.40	.442	....	9
30	....	....	....	2.40N	2.10	.413	....	9

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.10N	2.15	.418	....	9
2	....	....	....	2.15N	2.30	.436	....	9
3	....	....	....	2.30N	2.25	.431	....	9
4	Exchange Closed; Independence Day							
7	2.52	2.52	2.52	2.52	2.30	.444	3	12
8	....	....	....	2.30N	1.97	.407	....	12
9	....	....	....	1.97N	2.15	.423	....	12
10	....	....	....	2.15N	2.17	.421	....	12
11	....	....	....	2.17N	2.05	.412	....	12
14	....	....	....	2.05N	2.37	.445	....	12
15	....	....	....	2.37N	2.70	.467	....	12
16	....	....	....	2.70N	2.72	.474	....	12
17	2.75	2.75	2.75	2.75	2.75	.466	1	12
18	....	....	....	2.75N	3.10	.501	....	12
21	3.20	3.20	3.20	3.20	3.15	.509	....	12
22	....	....	3.10A	3.10A	3.10	.506	25	37
23	....	....	....	3.10N	3.00	.498	....	37
24	....	....	....	3.00N	2.95	.494	....	37
25	....	....	....	2.95N	3.20	.513	....	37
28	....	3.60B	....	3.60B	3.75	.551	....	37
29	3.35	3.35	3.35	3.35	3.42	.530	20	57
30	3.25	3.25	3.20	3.20A	2.75	.479	43	96
31	....	....	....	2.75N	2.95	.494	....	96

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.85A	2.85A	3.10	.511	....	96
4	3.10	3.10	3.00A	3.00A	3.00	.508	16	112
5	3.00	3.05	2.95A	3.00	2.70	.486	101	193
6	2.70	2.70	2.50A	2.50A	2.50	.467	1	194
7	....	2.75B	....	2.75B	2.75	.495	....	194
8	2.50	2.50	2.50	2.50	2.70	.487	10	204
11	2.50	2.50	2.45	2.45	2.57	.472	20	219
12	2.50	2.55B	2.50	2.55B	2.55	.477	75	289
13	2.42	2.42	2.20	2.20	2.40	.463	26	315
14	....	2.45B	....	2.45B	2.50	.470	....	315
15	2.37	2.60	2.37	2.60	2.72	.488	51	357
18	....	....	2.45A	2.72N	2.85	.501	4	360
19	2.50	2.50	2.22	2.22	2.45	.482	187	540
20	....	....	2.35A	2.45N	2.37	.474	....	540
21	2.25	2.25	2.25	2.25	2.37	.481	1	540
22	2.15	2.20	2.05	2.20	2.20	.468	6	544

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	2.20	2.20	2.15A	2.15A	2.15	.473	41	585
26..	2.12	2.40B	2.12	2.40B	2.42	.494	45	604
27..	2.50	2.65	2.50	2.65	2.55	.515	28	609
28..	2.50	2.65	2.40	2.50	2.65	.527	39	639
29..	2.50	2.80	2.50	2.65	2.70	.547	62	667

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.77	2.82	2.30	2.30	2.45	.524	34	692
3..	2.45	2.70	2.45	2.70	2.75	.558	58	738
4..	2.70	2.90	2.60	2.85A	2.80	.555	187	697
5..	2.75	2.75	2.55	2.65	2.77	.545	181	771
8..	2.60	2.60	2.35A	2.50	2.42	.522	35	663
9..	2.25@.35	2.55	2.25	2.55@.50	2.60	.543	80	725
10..	2.55	2.60	2.40	2.45	2.42	.520	42	695
11..	2.20	2.47	2.00	2.30A	2.32	.496	18	703
12..	2.20	2.20	2.10	2.10	2.12	.471	12	704
15..	1.90	2.10	1.85	2.05	2.15	.473	123	806
16..	1.90	2.30	1.90	2.20	2.17	.474	93	787
17..	2.20@.25	2.30	2.20	2.30	2.22	.483	222	729
18..	2.25	2.25	2.10	2.10	2.10	.476	117	829
19..	2.07@.10	2.15	2.05	2.05	2.10	.471	66	856
22..	1.80	1.80	1.55	1.60A	1.62	.400	119	921
23..	1.65	1.85	1.55A	1.85	1.77	.432	71	940
24..	1.70	1.70	1.55	1.60	1.47	.398	8	923
25..	1.50	1.55	1.40	1.55	1.50	.412	29	944
26..	1.65	1.75	1.60	1.65	1.60	.439	56	964
29..	1.70	1.72	1.55	1.62@.60	1.60	.444	207	1080
30..	1.55	1.60	1.20	1.20	1.25	.389	58	1103

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.25	1.35	1.00	1.35	1.27	.398	165	1060
2..	1.35	1.35	.85	.85	.87	.313	38	1073
3..	1.10	1.10	.90	.92	1.00	.328	296	1193
6..	1.05	1.12	1.00	1.05@.00	1.02	.331	249	1311
7..	1.15	1.32	1.10	1.32	1.32	.380	97	1323
8..	1.25	1.30	1.12	1.15A	1.17	.357	85	1369
9..	1.22	1.35	1.22	1.25	1.30	.386	141	1379
10..	1.25	1.40	1.25	1.35A	1.42	.404	52	1383
13..	1.35	1.50	1.30	1.50	1.55	.424	330	1563
14..	1.55	1.55	1.40	1.55	1.40	.404	187	1628
15..	1.45	1.45	1.30	1.35	1.45	.415	52	1639
16..	1.40	1.45	1.30	1.45	1.42	.409	118	1674
17..	1.35@.32	1.35	1.20	1.27	1.25	.384	134	1711
20..	1.25	1.40	1.25	1.30	1.27	.393	103	1759
21..	1.25	1.25	1.05	1.05	1.10	.352	103	1829
22..	1.10	1.25	1.10	1.25	1.25	.373	65	1851
23..	1.30	1.35	1.20	1.30	1.25	.370	74	1888
24..	1.30	1.30	1.15	1.15	1.15	.353	56	1894
27..	1.45	1.70	1.40	1.67	1.72	.455	128	1864
28..	1.62@.65	1.65	1.45	1.45	1.50	.427	81	1907
29..	1.55	1.65	1.55	1.60A	1.55	.442	132	1922
30..	1.60	1.60	1.45	1.55B	1.57	.443	38	1928
31..	1.55	1.75	1.45	1.60	1.57	.442	109	1961

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.40	1.65	1.40	1.62	1.70	.472	77	1978
4..	1.90	1.90	1.62	1.62	1.72	.471	34	1978
5..	1.55	1.65	1.45	1.65	1.57	.449	35	1987
6..	1.50	1.60	1.35	1.60	1.55	.454	580	2299
7..	1.60	1.60	1.40	1.45A	1.42	.433	39	2317
10..	1.40	1.60	1.40	1.60	1.75	.495	64	2360
11..	1.80@.85	1.95	1.70	1.85	1.85	.510	497	2336
12..	1.85	2.07	1.85	1.95	1.90	.518	204	2277
13..	2.00	2.15	1.95	2.05	2.07	.539	336	2354
14..	2.00	2.00	1.82	1.85@.87	1.87	.504	1143	2712
17..	2.05	2.10	1.75	1.97	1.92	.526	620	2683
18..	1.65	2.00	1.60	2.00	1.95	.535	127	2501
19..	2.15	2.47	2.15	2.25	2.20	.573	426	2288
20..	2.27	2.55	2.27	2.50	2.52	.614	90	2304
21..	2.37	2.60	2.35	2.40	2.35	.594	111	2312
24..	2.35	2.45B	2.32	2.35	2.40	.608	19	2309
25..	2.30	2.50	2.15	2.15	2.15	.592	155	2282
26..	2.20@.10	2.20	1.95	2.10	2.15	.600	53	2303
27..	Exchange Closed; Thanksgiving Day							
28..	2.10	2.25	2.10	2.25	2.27	.622	75	2228

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.30	2.40	2.30	2.37	2.27	.634	115	2224
2..	2.05	2.05	1.72	1.77	1.75	.543	193	2216
3..	1.50@.55	1.67	1.25	1.25	1.25	.429	195	2205
4..	1.27	1.50	1.27	1.42	1.47	.471	192	2221

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	1.50	1.55	1.10	1.40	1.35	.451	343	2357
8..	1.30	1.30	.97	.97@1.00	.97	.369	602	2654
9..	.95	1.15	.90	1.12A	1.17	.414	548	2840
10..	1.10	1.25	1.02	1.05	1.02	.393	853	2892
11..	1.00@.95	1.10	.95	1.05B	1.07	.415	359	3048
12..	1.12	1.12	1.00	1.00	1.00	.387	223	3088
15..	.90	.90	.70	.82	.85	.344	176	3102
16..	.90@.95	.95	.70	.90	.90	.384	194	3128
17..	.90	.95	.70	.70	.70	.336	144	3164
18..	.67@.65	.75	.60	.62	.62	.302	260	3239
19..	.67	.75	.65	.65	.67	.310	507	3465
22..	.55@.60	.62	.47	.60@.55	.52	.245	559	3684
23..	.52	.80	.52	.60	.65	.347	772	3801
24..	.65	.75	.65	.65	.67	.355	111	3811
25..	Exchange Closed; Christmas							
26..	.65	.65	.55	.55	.60	.333	96	3835
29..	.45@.42	.45	.40	.40	.40	.244	352	4005
30..	.35	.45	.32	.42	.42	.291	353	4062
31..	.40	.40	.20	.20	.20	.180	420	3960

FEBRUARY 1987 60 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.60	1.60	1.60	1.60	1.25	.341	7	7
24..	....	....	....	1.25N	1.60	.354	....	7
25..	....	....	....	1.60N	1.42	.347	....	7
28..	....	....	....	1.42N	1.37	.351	....	7
29..	....	....	....	1.37N	1.80	.395	....	7
30..	....	....	....	1.80N	1.85	.424	....	7

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.85N	1.92	.395	....	7
2..	....	....	....	1.92N	1.77	.374	....	7
5..	....	....	....	1.77N	1.82	.386	....	7
6..	1.65	1.65	1.65	1.65	1.77	.381	2	9
7..	1.60	1.60	1.60	1.60	1.52	.365	2	11
8..	....	....	....	1.52N	1.75	.407	....	11
9..	1.65	1.75	1.65	1.75	1.87	.409	4	15
12..	1.70	1.70	1.70	1.70	1.85	.411	2	17
13..	....	....	....	1.85N	2.22	.421	....	17
14..	....	....	....	2.22N	2.02	.422	....	17
15..	2.00	2.00	1.70	1.70	1.87	.406	18	35
16..	....	....	....	1.87N	1.50	.367	....	35
19..	....	....	....	1.50N	1.57	.377	....	35
20..	....	....	....	1.57N	1.55	.368	....	35
21..	....	....	....	1.55N	1.15	.320	....	35
22..	....	....	....	1.15N	1.37	.343	....	35
23..	....	....	1.25A	1.25A	1.35	.331	....	35
26..	Exchange Closed; Memorial Day							
27..	1.45	1.45	1.40	1.40	1.00	.319	16	32
28..	....	....	....	1.00N	1.17	.327	....	32
29..	....	....	....	1.17N	1.10	.325	....	32
30..	....	....	....	1.10N	1.05	.309	....	32

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	1.05N	.95	.286	....	32
3..	....	....	....	.95N	.97	.294	....	32
4..	....	....	....	.97N	1.05	.308	....	32
5..	....	1.10B	....	1.10B	1.20	.327	....	32
6..	1.20	1.20	1.20	1.20	1.20	.326	3	32
9..	....	....	....	1.20N	1.00	.304	....	32
10..	....	....	....	1.00N	.97	.304	....	32
11..	....	....	....	.97N	.97	.301	....	32
12..	....	1.00B	....	1.00B	1.10	.319	....	32
13..	....	....	....	1.10N	1.07	.318	....	32
16..	....	....	....	1.07N	.92	.297	....	32
17..	....	....	....	.92N	1.17	.331	....	32
18..	....	....	....	1.17N	1.32	.341	....	32
19..	....	....	....	1.32N	1.27	.331	....	32
20..	....	....	....	1.27N	1.25	.344	....	32
23..	1.25	1.25	1.25	1.25	1.20	.341	3	35
24..	2.00	2.00	2.00	2.00	1.90	.389	....	35
25..	....	....	....	1.90N	2.32	.400	1	35
26..	....	....	....	2.32N	1.90	.389	....	35
27..	....	....	....	1.90N	1.80	.381	....	35
30..	....	....	1.65A	1.65A	1.55	.352	....	35

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.52	1.52	1.50A	1.50A	1.50	.357	1	36
2..	....	....	....	1.50N	1.70	.374	....	36
3..	....	....	....	1.70N	1.67	.368	....	36
4..	Exchange Closed; Independence Day							
7..	....	....	....	1.67N	1.70	.379	....	36

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 60 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	1.70N	1.50	.344	....	36
9	1.15	1.15	1.15	1.15	1.60	.358	20	56
10	....	....	....	1.60N	1.60	.356	....	56
11	....	....	....	1.60N	1.50	.347	....	56
14	....	....	....	1.50N	1.77	.378	....	56
15	....	....	....	1.77N	2.02	.400	....	56
16	....	....	....	2.02N	2.05	.406	....	56
17	....	....	....	2.05N	2.00	.398	....	56
18	....	....	....	2.00N	2.35	.433	....	56
21	....	....	....	2.35N	2.37	.440	....	56
22	....	....	....	2.37N	2.32	.437	....	56
23	2.35	2.35	2.35	2.35	2.25	.429	2	58
24	....	....	....	2.25N	2.22	.425	....	58
25	....	....	....	2.22N	2.42	.443	....	58
28	....	2.70B	....	2.70B	2.87	.481	....	58
29	2.45	2.45	2.45	2.45	2.62	.460	1	58
30	....	....	2.40A	2.40A	2.40	.409	....	58
31	2.20	2.20	2.05A	2.10	2.20	.422	20	76

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.05	2.10	2.05	2.10	2.32	.438	9	86
4	2.10	2.10	2.10	2.10	2.22	.434	29	106
5	2.22	2.25	2.22	2.25	1.97	.411	15	106
6	1.90	1.90	1.85	1.85	1.82	.391	21	122
7	2.00	2.00	1.95	1.95	2.00	.417	11	133
8	1.90	1.95	1.80	1.90@.95	1.95	.408	12	142
11	1.82	1.82	1.75A	1.75A	1.75	.392	13	155
12	1.85	1.90B	1.80	1.85	1.80	.394	25	179
13	1.75	1.75	1.75	1.75	1.70	.380	2	179
14	1.85	1.85	1.75A	1.75A	1.80	.385	21	192
15	1.85@.90	1.90	1.85	1.90	1.97	.402	19	195
18	1.65	2.00	1.65	1.75	2.10	.413	27	218
19	1.75	1.75	1.75	1.75	1.72	.395	2	224
20	1.60	1.70	1.45	1.45	1.67	.386	21	245
21	1.57	1.60	1.57	1.60	1.65	.393	4	249
22	1.50	1.50	1.50	1.50	1.55	.380	7	253
25	1.60	1.60	1.50	1.50A	1.50	.384	4	255
26	1.50	1.55	1.50	1.50	1.67	.404	14	269
27	1.75	1.80	1.75	1.80	1.75	.424	36	288
28	1.70	1.70	1.70	1.70	1.82	.435	13	293
29	....	....	1.80A	1.80A	1.87	.453	2	295

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.85	1.90	1.60	1.60	1.65	.428	31	320
3	1.65	1.80	1.65	1.80	1.92	.461	12	321
4	1.82	1.85	1.77	1.77	1.90	.457	9	328
5	1.90	1.90	1.67	1.67	1.85	.446	15	326
8	1.75	1.75	1.65	1.65	1.62	.420	58	380
9	1.60	1.65	1.55	1.65	1.77	.439	19	390
10	1.65	1.65	1.55	1.55	1.60	.416	20	397
11	1.45@.50	1.55	1.25	1.50	1.55	.392	86	326
12	1.50	1.50	1.35	1.40	1.42	.367	22	334
15	1.27	1.40	1.20	1.30	1.40	.368	38	367
16	1.25	1.42	1.25	1.42	1.45	.369	28	372
17	1.45	1.50	1.40	1.45	1.47	.378	59	405
18	1.45	1.50	1.30	1.32	1.35	.370	35	433
19	1.30	1.35	1.30	1.30	1.37	.366	24	448
22	1.10	1.15	.95	1.00	1.05	.299	21	464
23	1.10	1.15B	1.05	1.10	1.15	.328	153	571
24	1.10	1.20	.85	.85	.90	.296	26	556
25	.95	.97	.85	.90B	.92	.309	12	554
26	1.00	1.05	.95	1.05@.00	1.02	.332	105	632
29	1.05	1.05	.97	.97	1.00	.335	178	735
30	.95	.95	.72	.72	.72	.284	67	709

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.75	.77	.60A	.75B	.77	.291	49	695
2	.80	.82	.50	.50	.47	.217	177	709
3	.57	.57	.50	.52	.57	.228	96	681
6	.57	.62	.57	.60	.60	.230	10	678
7	.70	.77B	.70	.77B	.77	.271	108	695
8	.75	.75	.70	.70	.67	.251	64	727
9	.72	.77	.72	.72	.75	.275	88	757
10	.72	.80	.72	.80	.85	.289	29	759
13	.80	.87	.80	.87	.90	.304	76	799
14	.90	.95	.75	.80	.82	.285	323	1002
15	.85	.87	.80A	.85	.85	.294	72	1015
16	.75	.80	.72	.80	.85	.287	62	1047
17	.75	.77	.70	.70	.70	.265	81	1107
20	.72@.70	.75	.70	.75	.75	.271	39	1125
21	.65	.65	.60	.60	.62	.235	70	1180

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 60 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.65	.70	.65	.70	.70	.253	33	1191
23	.72	.75	.67	.75	.72	.250	68	1250
24	.72	.75	.65	.65	.67	.236	86	1286
27	.90	1.00	.80	1.00	1.05	.324	113	1332
28	1.00	1.00	.85	.85	.87	.297	17	1336
29	.90	.97	.90	.95	.90	.310	258	1536
30	.90	.95	.90	.95	.90	.309	104	1492
31	.80	1.02	.80	.90	.92	.308	195	1505

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.87	.95	.85	.95	.97	.332	42	1513
4	1.00@.10	1.10	.92	.95	1.00	.330	173	1648
5	.92	.95	.85	.95	.90	.309	99	1673
6	.90	.90	.77	.90	.87	.312	221	1758
7	.90	.90	.82	.82	.80	.291	97	1847
10	.75	.97	.72	.95	1.00	.343	19	1858
11	1.00	1.12	.95	1.05	1.07	.355	113	1928
12	1.07	1.20	1.07	1.10	1.10	.361	186	2008
13	1.15	1.30	1.10	1.25B	1.22	.379	180	2075
14	1.20	1.20	1.05	1.07	1.10	.346	114	2147
17	1.20@.17	1.20	1.00	1.07	1.10	.363	129	2220
18	1.00	1.15	.95	1.15	1.12	.370	59	2272
19	1.35	1.45	1.30	1.40@.35A	1.30	.405	157	2316
20	1.42	1.55	1.37	1.50	1.52	.446	218	2469
21	1.42	1.60	1.37	1.40	1.40	.425	367	2347
24	1.40	1.50	1.35	1.37	1.37	.435	235	2508
25	1.35	1.47	1.25A	1.25A	1.20	.416	313	2638
26	1.20@.15	1.20	1.05	1.15	1.17	.421	75	2620
27	Exchange Closed: Thanksgiving Day							
28	1.10	1.25	1.10	1.25	1.25	.439	122	2643

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.30	1.40	1.25	1.32	1.25	.445	113	2605
2	1.15	1.15	.90	.92	.90	.353	299	2598
3	.80	.85	.67	.70	.65	.252	363	2588
4	.70	.82	.70	.72	.77	.287	197	2687
5	.77	.77	.57	.70	.67	.269	436	2674
8	.62@.55	.62	.47	.47	.45	.200	232	2600
9	.45	.55	.42	.55	.55	.234	477	2463
10	.60@.55	.60	.45	.45	.47	.216	402	2456
11	.45	.55	.45	.55	.50	.231	254	2602
12	.52	.52	.45	.45	.45	.209	94	2624
15	.37	.40	.30	.37	.37	.172	173	2731
16	.42	.42	.32	.40	.40	.199	291	2780
17	.40	.40	.30	.30	.30	.163	183	2778
18	.30	.30	.25	.27	.25	.139	79	2703
19	.27	.30	.25	.30	.25	.143	57	2667
22	.25	.25	.20	.25	.20	.100	208	2617
23	.20	.30	.20	.20	.22	.158	624	2927
24	.22	.25	.20	.20	.22	.160	138	2973
25	Exchange Closed: Christmas							
26	.22	.22	.20	.20	.20	.141	76	2950
29	.15	.15	.10	.10	.10	.084	208	2903
30	.10	.10	.07	.07	.07	.105	225	2903
31	.07	.10	.02	.02	.02	.050	186	2852

FEBRUARY 1987 62 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	1.30	1.30	1.30	1.30	1.30	.345	1	1
30	1.65	1.75B	1.65	1.65	1.47	.373	5	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.47N	1.45	.346	....	6
2	....	....	....	1.45N	1.35	.326	....	6
5	....	....	....	1.35N	1.37	.337	....	6
6	....	....	....	1.37N	1.35	.331	....	6
7	1.35	1.35	1.35	1.35	1.10	.334	....	6
8	....	....	....	1.10N	1.27	.355	1	7
9	....	....	....	1.27N	1.40	.357	....	7
12	....	....	....	1.40N	1.37	.358	....	7
13	....	....	....	1.37N	1.72	.367	....	7
14	....	....	....	1.72N	1.50	.367	....	7
15	....	....	....	1.50N	1.42	.351	....	7
16	....	....	....	1.42N	1.07	.313	....	7
19	....	....	....	1.07N	1.12	.322	....	7
20	....	....	....	1.12N	1.12	.313	....	7
21	..	....	....	1.12N	.80	.268	....	7
22	....	....	....	.80N	.97	.290	....	7
23	....	....	....	.97N	.97	.278	....	7
26	Exchange Closed: Memorial Day							
27	....	....	....	.97N	.70	.267	....	7
28	....	....	....	.70N	.82	.274	....	7

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 62 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	....	....	.82N	.77	.273	....	7
30..	....	....	....	.77N	.75	.258	....	7

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.75N	.67	.236	....	7
3..	....	....	....	67N	.67	.243	....	7
4..	....	....	....	.67N	.72	.257	....	7
5..	....	....	....	72N	.85	.274	....	7
6..	....	....	....	85N	.85	.274	....	7
9..	....	....	....	85N	.75	.253	....	7
10..	....	....	....	75N	.72	.253	....	7
11..	....	....	....	72N	.72	.250	....	7
12..	.75	.75	.75	75	80	.267	3	10
13..	....	....	....	80N	.80	.267	....	10
16..	....	....	....	80N	.65	248	....	10
17..	....	....	....	65N	.85	.279	....	10
18..	....		....	85N	95	.288	....	10
19..	....	....	.85A	85A	.90	.279	....	10
20..	....	....	....	90N	.90	.291	....	10
23..	....	....	....	90N	.85	287	....	10
24..	....	....	....	85N	1.40	.332	....	10
25..	1.40	1.40	1.40	1.40	1.80	343	4	10
26..	....	....	1.35A	1.35A	1.30	.332	....	10
27..	....	....	....	1.30N	1.35	.324	....	10
30..	....	....	....	1.35N	1.12	.297	....	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.00	1.00	1.00	1.17	.301	2	11
2..	....	....	1.15A	1.17N	1.25	.317	1	12
3..	1.10	1.10	1.10	1.10	1.22	.311	3	15
4..	Exchange Closed: Independence Day							
7..	....	....	....	1.22N	1.25	.320	....	15
8..	....	....	....	1.25N	1.05	286	....	15
9..	....	....	....	1.05N	1.15	.300	....	15
10..	1.15	1.15	1.15	1.15	1.15	297	1	15
11..	....	....	....	1.15N	1.07	.288	1	15
14..	....	....	....	1.07N	1.27	.317	....	15
15..	....	....	....	1.27N	1.50	.337	....	15
16..	....	....	....	1.50N	1.50	.343	....	15
17..	....	....	....	1.50N	1.47	335	....	15
18..	1.70	1.70	1.70	1.70	1.75	.368	6	21
21..	....	....	....	1.75N	1.77	.375	....	21
22..	....	....	....	1.77N	1.72	.372	....	21
23..	1.60	1.60	1.60	1.60	1.67	.364	2	23
24..	1.55	1.60	1.55	1.60	1.65	.360	13	36
25..	1.50	1.85	1.50	1.85	1.80	.377	220	255
28..	....	2.10B	....	1.80N	2.17	.413	30	285
29..	....	....	1.80A	1.80A	1.95	.392	....	285
30..	....	....	1.85A	1.85A	1.50	.343	....	285
31..	....	....	....	1.50N	1.62	.355	....	285

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.65	1.65	1.55A	1.55A	1.70	.370	3	288
4..	1.70	1.70	1.70	1.70	1.62	.364	16	304
5..	1.60	2.17	1.55	1.55	1.42	.341	105	383
6..	1.30	1.30	1.30	1.30	1.30	.321	37	395
7..	1.35	1.35	1.35	1.35	1.42	.344	3	398
8..	1.30	1.30	1.25	1.25	1.40	.335	10	408
11..	1.40	1.50	1.40	1.50	1.32	.318	35	417
12..	1.25	1.25	1.25	1.25	1.25	.319	2	419
13..	1.25	1.25	1.25	1.25	1.20	.304	1	420
14..	1.25	1.25	1.15	1.20	1.25	.309	7	427
15..	1.20	1.30	1.20	1.30	1.35	.324	22	449
18..	1.15	1.35B	1.15	1.35B	1.50	.333	12	461
19..	1.40	1.40	1.05	1.05	1.20	.315	21	479
20..	1.15	1.15	1.05	1.05	1.12	.306	4	483
21..	1.05	1.05	1.05	1.05	1.10	.313	13	487
22..	1.00	1.00	1.00	1.00	1.05	.301	4	483
25..	1.00	1.10	.90	1.00	1.00	.303	34	515
26..	.95	1.05	.95	1.02	1.12	.322	214	728
27..	1.07	1.20	1.07	1.15	1.17	.339	49	774
28..	1.10	1.20	1.10	1.20	1.22	.349	5	775
29..	1.10	1.17	1.10	1.15	1.22	.365	113	887

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.20	1.20	1.10	1.12A	1.05	.339	12	894
3..	1.00	1.22	1.00	1.22	1.25	.369	371	1022
4..	1.20	1.25	1.05	1.20	1.25	.365	32	630
5..	1.05	1.05	.95	.95	1.22	.353	12	642
8..	1.10	1.10	1.00A	1.00A	1.02	.327	9	647
9..	1.00	1.05	.90	1.05	1.17	.343	60	702

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
FEBRUARY 1987 62 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	1.05	1.07	.95	.95	1.00	.321	40	738
11..	.95	95	.80	.95	1.00	298	116	849
12..	.95	.95	.90	.90	92	276	14	864
15..	.85	.90B	.70	.90B	95	.276	87	898
16..	.75	.85	.75	.85	.92	.276	38	934
17..	.90	.92	.90	.92	1.00	.284	34	962
18..	.95	.95	.85	.85	.90	.277	92	1035
19..	.85	.85	.80	.80	.85	.272	11	1033
22..	.72	.72	.62	.67	65	214	33	1048
23..	.65	.67	.62	.67	.70	.238	14	1058
24..	.70	.70	.60	.60	.52	.211	1	1058
25..	52	.60	.52	.55	55	221	16	1063
26..	.60	.60	.55	60	.60	.240	27	1075
29..	.55	.60	.55	.60	.60	.241	163	1188
30..	.55	.55	.40	40	40	197	34	1208

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.45	.45	.30	.35	42	.202	53	1162
2..	.42	.42	.30	.30	25	.142	120	1261
3..	.40	.40	.30	.32	.32	.151	132	1286
6..	.35	.35	.35	.35	35	.152	71	1304
7..	.40	.50	40	.50	.47	.184	2	1304
8..	.35	.37	.35	.37	.42	.167	13	1310
9..	....	....	....	.42N	.42	.185	....	1310
10..	.40	.42B	.40	.40	.47	.195	1	1310
13..	.45	.52	.45	.50	52	.205	195	1486
14..	.47	.55	.47	.50A	.45	.189	64	1527
15..	.45	.50	.45	.47	.47	.195	30	1518
16..	.42	.42	.42	.42	45	.189	5	1520
17..	.40	.40	.35	.40B	.40	.170	26	1535
20..	.40	.45	.40	.45	.40	.174	52	1537
21..	.35	.35	.35	.35	.32	.147	28	1517
22..	.37	.37	.35	.37	.37	.160	76	1582
23..	.40	.40	.40	.40	.40	.157	25	1602
24..	.37	.37	.37	.37	.35	.147	28	1625
27..	.47	.55	.47	.55	.57	.214	49	1622
28..	.55	.55	.47	.50	.47	.193	19	1625
29..	.50	.52	.50	.52	.47	.202	117	1717
30..	.50	.50	.50	.50	.47	.201	55	1752
31..	.47	.60	.47	.52	.52	.198	88	1829

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.50	.55	.45A	.55	.55	.215	56	1882
4..	.60	.65	.52	.52	.55	.213	110	1894
5..	.47	.50	.45	.50	.50	.195	30	1911
6..	.47	.47	.42	.42	.45	.196	8	1911
7..	.47	.47	.45	.45	.40	.179	10	1920
10..	.40	.50	.40	.50	.52	.216	21	1926
11..	.55	.60B	.50	.60B	.60	.225	66	1958
12..	.55	.70	.55	.60	.60	.229	111	1965
13..	.62	.70	.60	.70	.67	.243	81	1967
14..	.67	.67	.60	.60	.60	.215	45	1979
17..	.52	.65	.52	.60	.57	.226	353	2099
18..	.55	.60	.50	.60	.57	.230	390	2363
19..	.67	.80	.67	.72	.70	.258	479	2680
20..	.75	.85	.75	.85	.82	.292	338	2632
21..	.80	.90	.75	.75	.77	.273	529	2665
24..	.75@.72	.82	.72	.72	.75	.278	229	2499
25..	.75	.80	.60	.60	.62	.260	600	2607
26..	.60	.60	.50	.60	.57	.262	266	2546
27..	Exchange Closed: Thanksgiving Day							
28..	.55	.60	.55	.60B	.60	.273	157	2645

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.60	.72	.60	.62A	.62	.273	197	2711
2..	.55	.57	.40	.45	.45	.198	292	2771
3..	.40	.40	.30	.30	.30	.127	271	2682
4..	.37	.40	.35	.35	.35	.150	51	2689
5..	.35	.35	.27	.35	.30	.137	28	2680
8..	.30	.30	.17	.20	.20	.091	457	2497
9..	.22	.22	.20	.22	.22	.111	24	2488
10..	.22	.27	.20	.20	.20	.099	68	2472
11..	.22	.22	.20	.20	.20	.108	60	2437
12..	.20	.22	.17	.17	.17	.093	250	2264
15..	.15	.17	.12	.15	.12	.071	59	2262
16..	.17	.17	.12	.17	.12	.084	186	2200
17..	.15	.15	.10	.10	.07	.064	51	2197
18..	.10	.10	.10	.10	.07	.051	95	2177
19..	.10	.10	.07	.10	.07	.052	35	2175
22..	.07	10	.07	.10	.07	.031	366	2114
23..	.07	.10	.07	.07	.07	.056	195	2103
24..	.05	.07	.05	.07	.07	.055	4	2101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 62 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	Exchange Closed; Christmas							
26..	.07	.07	.07	.07	.07	.044	17	2093
29..	.05	.05	.05	.05	.05	.020	17	2075
30..	.05	.05	.02	.05	.02	.026	25	2070
31..	.02	.05	.02	.02A	....	.009	25	2043

FEBRUARY 1987 64 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	1.10	1.10	1.10	1.10	1.27	.309	5	5
21..	1.25	1.30	1.25	1.30	1.30	.315	15	20
22..	1.25	1.25	1.25	1.25	1.25	.312	2	22
23..	....	....	....	1.25N	1.22	304	....	22
24..	1.12	1.12	1.12	1.12	1.20	.300	2	24
25..	1.10	1.10	1.10	1.10	1.30	316	5	29
28..	1.70@ 80	1.80	1.40	1.40	1.60	.350	51	80
29..	1.20	1.50	1.20	1.35	1.45	.330	61	137
30..	1.35	1.35	1.10	1.10	1.07	.284	6	143
31..	1.20	1.25	1.05A	1.20A	1.17	.294	6	147

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.05	1.15	1.05	1.15	1.22	.307	3	150
4..	1.20	1.20	1.15	1.15	1.15	.300	31	181
5..	....	....	1.05A	1.05A	1.00	.279	....	181
6..	.97	.97	.97	.97	.90	.259	2	183
7..	....	.95B	....	.95B	1.00	.279	....	183
8..	1.00	1.00	1.00	1.00	.97	.269	5	188
11..	1.00	1.00	.95A	.95A	.92	.253	2	188
12..	.90	.90	.90	.90	.85	.252	11	193
13..	....	....	.80A	.80A	.80	.238	....	193
14..	....	....	....	.80N	.87	.241	....	193
15..	....	....	....	.87N	.95	.254	....	193
18..	.92	.92	.92	.92	1.05	.261	3	196
19..	.90	.90	.75	.75	.80	.245	37	233
20..	.72	.72	.65A	.65A	.77	.237	38	233
21..	.72	.72	.72	.72	.75	.242	1	214
22..	.60	.60	.60	.60	.65	.232	2	216
25..	....	....	....	.65N	.67	.233	....	215
26..	.75	.75	.75	.75	.72	.250	2	222
27..	.75	.75	.75	.75	.75	.265	2	224
28..	.75	.75	.70	.70	.77	.273	9	233
29..	....	....	....	.77N	.77	.285	....	233

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.65	.65	.65	.65	.65	.261	32	265
3..	.70	.77	.65	.77	.80	.287	4	266
4..	.80	.80	.70A	.70A	.80	.282	1	267
5..	.60	.60	.60	.60	.77	.270	5	272
8..	.65	.65	.55	.55	.65	.246	21	290
9..	.60	.65	.60	.65	.72	.259	14	298
10..	.65	.65	.65	.65	.62	.238	....	293
11..	....	....	.60A	.60A	.62	.218	13	293
12..	.52@.50	.52	.45	.50B	.55	.199	140	423
15..	.45	.45	.45	.45	.57	.199	92	381
16..	.55	.60	.55	.60	.57	.199	42	346
17..	.45	.45	.45	.45	.62	.205	8	352
18..	.50	.50	.50	.50	.55	.199	22	374
19..	.50	.50	.50	.50	.50	.194	6	380
22..	.45	.45	.40	.40	.40	.147	4	384
23..	.40	.40	.40	.40	.42	.166	2	384
24..	....	....	.40A	.40A	.30	.144	10	374
25..	....	....	....	.30N	.30	.151	....	374
26..	.35	.35	.35	.35	.32	.166	1	373
29..	.30	.30	.30	.30	.30	.165	2	373
30..	.25	.25	.25	.25	.20	.131	1	373

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.20N	.22	.134	....	373
2..	....	....	.17A	.17A	.15	.089	....	373
3..	....	....	....	.15N	.15	.095	....	373
6..	.22@.25	.25	.20	.20	.17	.095	19	374
7..	.25	.27	.25	.27	.25	.118	355	511
8..	.20@.22	.22	.20	.22	.22	.105	58	565
9..	.20	.25	.20	.25	.25	.118	6	570
10..	.25	.25	.25	.25	.25	.125	1	570
13..	....	....	....	.25N	.30	.130	....	569
14..	.25	.25	.25	.25	.22	.118	9	560
15..	.25	.25	.22	.25	.25	.122	13	561
16..	.25	.25	.25	.25	.25	.117	5	561
17..	.25	.25	.25	.25	.22	.103	2	562
20..	.15	.17B	.15	.17B	.22	.104	1	562

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

FEBRUARY 1987 64 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.20	.20	.17	.20	.17	.085	12	567
22..	....	....	....	.17N	.20	.094	....	567
23..	.17	.17	.17	.17	.20	.092	1	568
24..	.20	.20	.20	.20	.17	.086	8	572
27..	.30	.30	.27	.27	.30	.132	3	572
28..	....	....	....	.30N	.25	.116	....	572
29..	.27	.27	.25	.25	.25	.122	6	572
30..	.25	.25	.20	.20	.25	.121	26	592
31..	.20	.25	.20	.25	.27	.119	9	592

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.25	.25	.25	.25	.25	.129	2	591
4..	.25	.27	.25	.25	.27	.127	38	590
5..	.25	.25	.22	.25	.25	.114	274	646
6..	.22	.25	.22	.25	.22	.114	52	698
7..	.22	.22	.20	.20	.20	.100	6	698
10..	.20	.22B	.20	.22B	.25	.124	51	738
11..	.22	.30B	.22	.30B	.30	.130	26	749
12..	.25	.32	.25	.32	.30	.132	8	753
13..	.35	.40	.35	.40	.35	.141	139	822
14..	.32	.32	.30	.30	.30	.121	27	843
17..	.27	.30	.20	.30	.27	.127	138	951
18..	.27	.27	.25	.27	.27	.129	59	1000
19..	.30	.40	.30	.40	.35	.148	93	1011
20..	.40	.40	.37	.37	.42	.172	161	1054
21..	.37	.45B	.37	.42	.40	.157	129	1117
24..	.40	.40	.35	.35	.37	.158	69	1089
25..	.35	.40	.35	.35A	.30	.144	136	1143
26..	.25	.25	.22	.25B	.25	.144	75	1164
27..	Exchange Closed; Thanksgiving Day							
28..	.25	.25	.25	.25	.25	.149	60	1174

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.22	.27	.22	.25	.27	.146	32	1177
2..	.17	.22	.17	.17	.17	.096	15	1177
3..	.17	.17	.15	.15	.15	.055	44	1197
4..	.17	.17	.12	.12	.15	.067	7	1197
5..	.12	.12	.12	.12	.12	.060	33	1226
8..	.10	.10	.10	.10	.07	.035	3	1216
9..	.10	.10	.05	.07B	.07	.044	13	1211
10..	.10	.10	.07	.07	.07	.038	27	1214
11..	.07	.10	.07	.10	.10	.042	6	1211
12..	.07	.10	.07	.07	.07	.035	289	1089
15..	.05	.07	.05	.07	.05	.024	6	1064
16..	.05	.05	.05	.05	.05	.029	4	1062
17..	.05	.05	.05	.05	.05	.020	1	1062
18..	....	....	....	.05N	.02	.015	....	1060
19..	.02	.05	.02	.05	.02	.015	2	1058
22..	.02	.02	.02	.02	.02	.007	20	1055
23..	.05	.05	.05	.05	.02	.015	101	1020
24..	.02	.02	.02	.02	.02	.014	1	1019
25..	Exchange Closed; Christmas							
26..	.02	.02	.02	.02	.02	.010	22	1019
29..	.02	.02	.02	.02	....	.003	2	1019
30..	CAB	CAB	CAB	CAB	CAB	.004	1	1015
31..	CAB	CAB	CAB	CAB	CAB	.001	....	1015

APRIL 1987 52 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	5.30	5.30	5.30	5.30	5.35	.774	5	5
23..	....	....	....	5.35N	5.20	.767	....	5
24..	....	....	5.15A	5.15A	5.12	.758	...	5
27..	....	....	....	5.12N	6.10	.810	....	5
28..	....	....	5.95A	5.95A	5.80	.799	....	5
29..	....	....	....	5.80N	5.75	.799	....	5
30..	....	5.80B	....	5.80B	5.87	.805	....	5
31..	....	5.90B	....	5.90B	5.77	.802	....	5

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	5.77N	6.07	.819	....	5
4..	....	....	....	6.07N	6.05	.820	....	5
5..	....	....	5.90A	5.90A	5.90	.814	....	5
6..	....	....	....	5.90N	6.07	.824	....	5
7..	6.05	6.05	6.00A	6.05	6.00	.825	5	10
10..	....	....	....	6.00N	6.30	.842	....	10
11..	....	....	....	6.30N	6.75	.862	....	10
12..	....	6.85B	....	6.85B	6.82	.866	....	10
13..	....	....	....	6.82N	6.97	.871	....	10
14..	....	....	6.90A	6.90A	6.75	.864	....	10
17..	....	6.90B	....	6.90B	6.95	.875	....	10
18..	....	....	....	6.95N	6.90	.875	....	10

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 52 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
	....	....	....	6.90N	7.07	.882	....	10
	....	7.15B	....	7.15B	7.30	.888	....	10
	....	....	....	7.30N	6.95	.879	....	10
	....	....	....	6.95N	6.80	.877	....	10
	6.90	7.·0B	6.90	6.90	6.75	.877	5	10
	....	....	....	6.75N	6.67	.879	....	10
	Exchange Closed; ·hanksgiving Day							
	....	....	....	6.67N	6.72	.885	....	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
	....	6.90B	....	6.72N	6.70	.887	....	10
	....	....	6.20A	6.2·A	6.07	.864	....	10
	....	....	5.30A	5.30A	5.27	.825	....	10
	....	....	....	5.27N	5.55	.839	....	10
	....	....	....	5.55N	5.42	.833	....	10
	....	....	....	5.42N	5.17	.822	....	10
	....	5.55B	....	5.55B	5.60	.843	....	10
	....	5.70B	....	5.60N	5.40	.836	....	10
	....	....	5.30A	5.40N	·.55	.842	....	10
	....	....	....	5.55N	5.40	.837	....	10
	....	....	5.25A	5.25A	5.17	.827	....	10
	....	5.25B	....	5.25B	5.37	.840	....	10
	....	....	....	5.37N	5.07	.825	....	10
	....	....	....	5.07N	4.75	.807	....	10
	....	....	....	4.75N	4.72	.803	....	10
	....	....	....	4.72N	4.27	.774	....	10
	....	....	....	4.27N	4.90	.822	....	10
	....	....	....	4.90N	4.90	.828	....	10
	Exchange Closed; Christmas							
	....	....	....	4.90N	4.92	.834	....	10
	....	....	....	4.92N	4.60	.817	....	10
	....	....	....	4.60N	5.12	.854	....	10
	....	....	....	5.12N	4.57	.824	....	10

APRIL 1987 54 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
	3.50	3.50	3.50	3.50	3.50	.554	20	20
	....	....	....	3.50N	4.25	.579	....	20
	....	....	....	4.25N	4.15	.575	....	20
	....	....	....	4.15N	4.10	.568	....	20
	....	....	....	4.10N	4.30	.576	....	20
	....	....	....	4.30N	4.30	.576	....	20
	....	....	....	4.30N	5.80	.619	....	20
	....	....	5.20A	5.20A	5.30	.633	....	20
	....	....	4.95A	4.95A	4.85	.623	....	20
	....	....	....	4.85N	4.80	.619	....	20
	....	....	....	4.80N	4.40	.595	....	20

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
	....	....	....	4.40N	4.60	.612	....	20
	....	....	....	4.60N	4.70	.620	....	20
	....	....	....	4.70N	4.70	.621	....	20
	Exchange Closed; Independence Day							
	....	....	....	4.70N	4.80	.628	....	20
	....	....	....	4.80N	4.30	.592	....	20
	....	....	....	4.30N	4.45	.604	....	20
	....	....	....	4.45N	4.57	.610	....	20
	....	....	....	4.57N	4.32	.597	....	20
	....	....	....	4.32N	4.50	.620	....	20
	....	4.75B	....	4.75B	5.00	.634	....	20
	....	....	....	5.00N	5.27	.647	....	20
	5.10	5.10	5.05A	5.10	5.00	.636	20	....
	....	....	....	5.55N	6.00	.678	....	....
	....	....	....	6.77N	6.22	.688	....	....
	....	....	....	6.22N	5.32	.651	....	....
	....	....	....	5.32N	5.65	.665	....	....

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
	....	....	....	5.65N	5.65	.677	....	....
	....	....	....	5.65N	5.65	.673	....	....
	....	....	....	5.65N	5.15	.660	....	....
	....	....	....	5.15N	5.02	.649	....	....
	....	....	....	5.02N	5.30	.669	....	....
	....	....	5.10A	5.10A	5.35	.666	....	....
	....	....	....	5.35N	5.20	.666	....	....
	....	....	....	5.20N	5.40	.676	....	....
	....	....	....	5.40N	5.15	.670	....	....
	....	....	....	5.15N	5.32	.678	....	....
	....	....	....	5.32N	5.42	.684	....	....
	....	....	5.20A	5.42N	5.62	.696	....	....

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 54 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	4.75	4.75	4.75	4.75	4.42	.678	1	1
25	....	....	....	4.42N	4.47	.681	....	1
26	....	4.50B	....	4.50B	4.60	.697	....	1
29	4.65	4.65	4.60	4.60	4.80	.704	2	2
30	....	....	4.30A	4.30A	3.95	.671	....	2

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.95N	4.17	.675	....	2
2	....	....	....	4.17N	3.40	.623	....	2
3	....	....	....	3.40N	3.60	.640	....	2
6	3.80	3.80	3.80	3.80	3.65	.644	1	3
7	....	3.95B	....	3.95B	4.25	.681	....	3
8	....	....	....	4.25N	4.02	.664	....	3
9	....	4.15B	....	4.02N	4.17	.677	....	3
10	....	....	4.10A	4.10A	4.25	.684	....	3
13	....	....	....	4.25N	4.37	.698	....	3
14	4.35	4.35	4.35	4.35	4.30	.693	5	7
15	4.30	4.35	4.30	4.35	4.30	.694	2	9
16	....	....	....	4.30N	4.20	.692	....	9
17	....	....	....	4.20N	4.07	.683	....	9
20	4.10	4.10	4.10	4.10	4.20	.694	3	12
21	....	....	3.90A	3.90A	3.85	.670	....	12
22	....	....	....	3.85N	3.92	.675	....	12
23	....	....	....	3.92N	3.80	.666	....	12
24	3.70	3.85B	3.70	3.75A	3.75	.656	4	15
27	....	4.25B	....	4.25B	4.60	.718	....	15
28	....	....	4.50A	4.50A	4.30	.704	....	15
29	....	....	....	4.30N	4.25	.703	....	15
30	....	....	...	4.25N	4.37	.710	....	15
31	....	4.45B	....	4.45B	4.30	.706	....	15

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	4.30N	4.55	.725	....	15
4	....	....	....	4.55N	4.52	.727	....	15
5	....	....	4.40A	4.40A	4.37	.718	....	15
6	....	....	....	4.37N	4.52	.729	....	15
7	4.50	4.50	4.50	4.50	4.45	.729	....	15
10	...	....	....	4.45N	4.70	.750	....	15
11	....	....	....	4.70N	5.10	.775	....	15
12	....	5.20B	....	5.20B	5.17	.780	....	15
13	....	....	....	5.17N	5.32	.786	....	15
14	....	....	5.25A	5.25A	5.12	.777	....	15
17	....	5.25B	....	5.25B	5.30	.791	....	15
18	....	....	5.25A	5.25A	5.27	.790	....	15
19	....	5.40B	....	5.40B	5.40	.799	....	15
20	....	....	....	5.40N	5.60	.608	....	15
21	....	....	....	5.60N	5.30	.795	....	15
24	....	....	....	5.30N	5.17	.791	....	15
25	....	5.40B	....	5.17N	5.10	.790	....	15
26	....	....	5.00A	5.00A	5.02	.791	....	15
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	5.02N	5.05	.798	....	15

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	5.20B	....	5.05N	5.02	.799	....	15
2	....	....	4.65A	4.65A	4.47	.766	....	15
3	4.40	4.40	3.80A	3.80A	3.77	.712	....	15
4	....	....	....	3.77N	4.02	.731	....	15
5	....	....	....	4.02N	3.92	.724	....	15
8	....	....	....	3.92N	3.70	.706	....	15
9	....	4.00B	....	4.00B	4.07	.736	....	15
10	....	4.15B	....	4.07N	3.90	.725	....	15
11	....	....	3.85A	3.90N	4.00	.733	....	15
12	....	....	3.95A	3.95A	3.87	.726	....	15
15	....	....	3.70A	3.70A	3.67	.711	....	15
16	3.75	3.75	3.70A	3.70A	3.82	.728	5	20
17	....	....	....	3.82N	3.60	.707	....	20
18	....	....	....	3.60N	3.32	.682	....	20
19	....	....	....	3.32N	3.27	.677	....	20
22	....	....	....	3.27N	2.92	.638	....	20
23	....	3.20B	....	3.20B	3.45	.698	....	20
24	....	....	....	3.45N	3.40	.705	....	20
25	Exchange Closed; Christmas							
26	....	....	....	3.40N	3.42	.711	....	20
29	....	....	....	3.42N	3.12	.685	....	20
30	3.12	3.45B	3.12	3.45B	3.57	.733	10	30
31	....	....	3.55A	3.55A	3.10	.689	2	32

APRIL 1987 56 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	3.50	3.50	3.50	3.50	3.35	.533	1	1

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 56 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	....	3.35N	3.45	.558	....	1
15..	....	....	....	3.45N	3.65	.571	....	1
16..	....	....	....	3.65N	3.90	.585	....	1
17..	....	....	....	3.90N	3.80	.574	....	1
18..	....	....	....	3.80N	4.52	.604	....	1
21..	....	....	....	4.52N	4.62	.609	....	1
22..	....	....	....	4.62N	4.55	.606	....	1
23..	....	....	....	4.55N	4.55	.612	....	1
24..	....	....	....	4.55N	4.35	.603	....	1
25..	....	....	....	4.35N	4.80	.617	....	1
28..	....	....	....	4.80N	5.45	.646	....	1
29..	4.65	4.85	4.85	4.85	5.00	.628	1	2
30..	....	....	....	5.00N	4.20	.587	....	2
31..	....	....	....	4.20N	4.50	.602	....	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.50N	4.40	.613	....	2
4..	....	....	....	4.40N	4.42	.608	....	2
5..	....	....	....	4.42N	4.00	.593	....	2
6..	3.95	3.95	3.90A	3.95	3.90	.580	1	3
7..	....	....	....	3.90N	4.12	.600	....	3
8..	....	....	4.00A	4.00A	4.20	.596	....	3
11..	....	....	....	4.20N	4.05	.594	....	3
12..	....	....	....	4.05N	4.22	.603	....	3
13..	....	....	....	4.22N	4.00	.595	....	2
14..	....	....	....	4.00N	4.12	.604	....	2
15..	....	....	....	4.12N	4.20	.610	....	2
18..	....	....	....	4.20N	4.40	.622	....	2
19..	....	....	....	4.40N	4.15	.610	....	2
20..	....	....	....	4.15N	4.12	.608	....	2
21..	....	....	....	4.12N	4.05	.610	....	2
22..	....	....	....	4.05N	4.05	.607	....	2
25..	....	....	....	4.05N	4.02	.608	....	2
26..	....	....	....	4.02N	4.15	.616	....	2
27..	....	....	....	4.15N	4.40	.634	....	2
28..	....	....	....	4.40N	4.50	.645	....	2
29..	....	....	....	4.50N	4.55	.658	....	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	4.55N	4.45	.654	....	2
3..	....	....	....	4.45N	4.80	.674	....	2
4..	....	....	....	4.80N	4.65	.668	....	2
5..	....	....	....	4.65N	4.50	.661	....	2
8..	....	....	....	4.50N	4.15	.645	....	2
9..	....	....	....	4.15N	4.42	.660	....	2
10..	....	....	....	4.42N	4.20	.648	....	2
11..	....	....	....	4.20N	3.75	.622	....	2
12..	....	....	....	3.75N	3.42	.59[illegible]	....	2
15..	....	....	....	3.42N	3.60	.609	....	2
16..	....	3.70B	....	3.70B	3.77	.626	....	2
17..	....	4.00B	....	4.00B	4.00	.638	....	2
18..	....	....	....	4.00N	3.77	.627	....	2
19..	....	....	....	3.77N	3.82	.630	....	2
22..	3.25	3.25	3.15	3.15	3.22	.576	11	9
23..	3.35	3.35	3.35	3.35	3.50	.603	5	14
24..	....	....	....	3.50N	3.25	.585	....	12
25..	3.30	3.30	3.30	3.30	3.25	.589	2	14
26..	....	3.45B	....	3.45B	3.32	.605	....	14
29..	....	....	....	3.32N	3.45	.612	....	9
30..	3.47	3.47	3.05	3.05	2.75	.575	4	12

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.75N	2.97	.578	....	12
2..	3.00	3.00	3.00	3.00	2.32	.521	49	61
3..	2.50	2.50	2.45A	2.50	2.52	.539	18	79
6..	....	2.60B	....	2.60B	2.55	.542	5	79
7..	....	2.85B	....	2.85B	3.05	.583	....	79
8..	3.00	3.00	2.95A	2.95A	2.87	.563	1	79
9..	3.10	3.10	3.10	3.10	3.00	.576	5	84
10..	2.85	2.85	2.85	2.85	3.05	.582	5	89
13..	....	....	....	3.05N	3.12	.596	....	89
14..	3.15	3.27	3.15	3.27	3.07	.590	4	92
15..	....	3.10B	....	3.07N	3.07	.590	....	92
16..	3.00	3.00	3.00	3.00	3.00	.586	15	82
17..	....	3.10B	....	3.00N	2.90	.576	....	82
20..	2.95	3.00	2.95	3.00	2.97	.587	2	84
21..	....	....	2.80A	2.80A	2.70	.560	....	84
22..	2.70	2.90	2.70	2.90	2.77	.565	5	84
23..	2.75	2.75	2.75	2.75	2.67	.555	1	84
24..	2.60	2.60	2.60	2.60	2.62	.546	8	91
27..	2.90@3.00	3.25	2.90	3.25	3.32	.613	90	135

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 56 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	3.05	3.05	3.05	3.05	3.07	.597	22	137
29..	3.00	3.25	3.00	3.25	3.02	.596	10	146
30..	....	....	....	3.02N	3.10	.603	9	155
31..	3.35	3.35	3.35	3.35	3.05	.598	5	160

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.15	3.20	3.10A	3.20	3.22	.618	15	166
4..	3.25	3.25	3.25	3.25	3.22	.618	1	167
5..	2.95	3.05B	2.95	3.05B	3.10	.607	9	174
6..	3.15	3.15	3.15	3.15	3.20	.619	10	182
7..	3.12	3.15	3.12	3.15	3.17	.617	6	188
10..	3.15	3.35	3.15	3.35	3.37	.640	62	245
11..	3.40	3.60	3.35A	3.60	3.72	.669	65	295
12..	3.75	3.90B	3.75	3.75	3.77	.674	22	302
13..	3.77	3.77	3.77	3.77	3.90	.681	16	307
14..	3.80	3.80	3.80	3.80	3.72	.669	1	308
17..	3.90	3.90	3.90	3.90	3.87	.684	9	304
18..	3.70	3.70	3.70	3.70	3.85	.682	2	304
19..	4.00	4.00	4.00	4.00	3.97	.694	1	304
20..	....	4.00B	....	4.00B	4.12	.705	....	304
21..	....	....	4.10A	4.10A	3.87	.688	....	304
24..	....	....	3.70A	3.70A	3.72	.681	....	304
25..	3.85	4.00	3.80	3.80	3.67	.678	125	248
26..	....	....	....	3.67N	3.60	.678	....	247
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	3.55A	3.60N	3.60	.685	....	247

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.70B	....	3.60N	3.57	.685	....	247
2..	3.35	3.35	3.15A	3.20A	3.12	.642	3	246
3..	2.95	2.95	2.70A	2.70A	2.55	.579	17	255
4..	2.85	2.85	2.75	2.80B	2.75	.601	13	243
5..	2.67	2.80B	2.65A	2.65A	2.70	.592	2	245
8..	2.67	2.75B	2.50	2.50	2.50	.571	15	258
9..	2.60	2.75B	2.50	2.65	2.82	.605	25	270
10..	2.82	2.90	2.80	2.90	2.65	.591	12	279
11..	2.60	2.65	2.60	2.65	2.72	.600	5	284
12..	2.70	2.70	2.70	2.70	2.62	.592	4	285
15..	2.40	2.60B	2.40	2.50	2.47	.573	45	311
16..	2.60	2.60	2.50A	2.60	2.57	.593	....	311
17..	2.65	2.65	2.45	2.45	2.37	.566	8	308
18..	2.30	2.40	2.17	2.17	2.15	.537	15	319
19..	2.20	2.25	2.15	2.17	2.15	.532	39	345
22..	2.10	2.10	1.90	1.95	1.90	.488	49	378
23..	2.05	2.35	2.05	2.25	2.27	.552	20	323
24..	2.25	2.25	2.20	2.20	2.20	.558	7	329
25..	Exchange Closed; Christmas							
26..	2.22	2.22	2.20	2.20	2.22	.562	4	331
29..	2.00	2.10	1.95	1.95	1.97	.529	17	332
30..	2.00	2.25B	1.95	2.25B	2.32	.583	30	361
31..	2.30	2.30	1.95	1.95	1.97	.529	73	405

APRIL 1987 58 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	3.15	3.15	3.15	3.15	3.05	.520	60	60
14..	3.20	3.20	3.20	3.20	3.12	.528	50	90
15..	....	....	....	3.12N	3.20	.534	....	90
18..	....	....	3.15A	3.20N	3.37	.546	....	90
19..	....	....	....	3.37N	3.12	.533	....	80
20..	....	....	....	3.12N	3.12	.530	....	80
21..	....	....	....	3.12N	3.05	.532	....	80
22..	....	....	....	3.05N	3.02	.529	....	80
25..	....	....	....	3.02N	3.02	.529	....	80
26..	....	....	....	3.02N	3.10	.537	....	80
27..	....	....	....	3.10N	3.30	.556	....	80
28..	....	....	....	3.30N	3.40	.566	....	80
29..	....	....	....	3.40N	3.37	.579	....	80

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	3.37N	3.30	.573	....	80
3..	....	....	....	3.30N	3.57	.593	....	80
4..	....	....	....	3.57N	3.45	.587	....	80
5..	3.40	3.40	3.40	3.40	3.35	.578	....	80
8..	....	....	....	3.35N	3.02	.559	4	84
9..	3.00	3.10B	3.00	3.10B	3.25	.574	10	94
10..	....	....	....	3.25N	3.07	.560	....	94
11..	....	....	2.95A	2.95A	2.70	.532	....	94
12..	....	....	....	2.70N	2.45	.506	....	94
15..	....	....	....	2.45N	2.57	.518	....	94
16..	....	....	....	2.57N	2.72	.535	....	94
17..	2.95	3.00	2.95	3.00	2.87	.548	16	94

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
APRIL 1987 58 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	3.00	3.00	2.95A	2.95A	2.70	.536	2	94
19..	2.80	2.80	2.80	2.80	2.75	.538	2	94
22..	2.35	2.35	2.35	2.35	2.30	.483	4	98
23..	....	....	....	2.30N	2.50	.511	....	98
24..	2.45	2.50	2.30	2.30	2.27	.492	6	104
25..	2.25	2.35	2.25	2.30	2.25	.495	62	155
26..	2.20	2.40	2.20	2.40	2.32	.511	46	200
29..	2.45	2.55	2.45	2.50	2.40	.516	6	202
30..	2.25	2.25	2.15	2.15	1.80	.477	3	202

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.05	2.12	1.70	2.12	2.02	.480	16	218
2..	2.07	2.07	1.70	1.85B	1.55	.422	20	233
3..	1.70	1.75	1.65	1.70A	1.67	.439	8	241
6..	....	1.75B	....	1.75B	1.70	.442	....	241
7..	1.85	2.00	1.85	2.00	2.10	.482	3	240
8..	2.00	2.00	2.00	2.00	1.97	.461	10	248
9..	2.20	2.20	2.10	2.10	2.07	.473	9	256
10..	2.05	2.05	2.00	2.00@.05	2.07	.478	78	332
13..	2.05	2.25	2.05	2.20	2.15	.490	63	348
14..	2.15	2.27	2.10	2.20	2.12	.483	25	353
15..	2.05	2.20	2.05	2.17	2.10	.483	84	401
16..	2.10	2.10	2.02	2.10	2.02	.478	10	401
17..	2.05	2.05	2.00	2.00	1.95	.466	37	419
20..	2.00	2.10	2.00	2.07	2.02	.476	30	436
21..	2.05	2.05	1.85	1.85A	1.80	.449	3	436
22..	1.90	1.90	1.85	1.85	1.85	.454	80	463
23..	1.90	1.90	1.90	1.90	1.80	.444	13	465
24..	1.85	1.90	1.75	1.80@.75	1.75	.435	10	470
27..	2.05	2.25	2.00	2.25	2.30	.502	11	480
28..	2.17	2.17	2.05	2.05	2.07	.486	3	480
29..	2.10	2.25	2.10	2.15	2.05	.484	12	491
30..	2.02	2.15	1.95	2.15	2.12	.491	21	505
31..	2.15	2.25	2.15	2.20	2.07	.485	32	527

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.10	2.20	2.05	2.20	2.20	.504	107	581
4..	2.30	2.30	2.10	2.15B	2.20	.503	7	590
5..	2.15	2.15	2.05	2.05	2.10	.491	8	595
6..	2.10	2.12	2.00	2.05	2.17	.503	27	602
7..	2.20	2.20	2.05	2.15	2.15	.499	13	608
10..	2.20	2.30	2.15	2.30	2.27	.521	10	609
11..	2.27	2.65	2.27	2.65	2.57	.551	4	610
12..	2.70	2.75	2.60	2.60A	2.62	.555	59	622
13..	2.75	2.75	2.62	2.65	2.72	.563	34	629
14..	2.62	2.70B	2.60	2.70B	2.57	.549	6	635
17..	2.75	2.80	2.75	2.75A	2.70	.565	7	638
18..	2.60	2.70	2.55	2.65	2.65	.562	10	641
19..	2.75	2.85B	2.75	2.80	2.77	.574	31	633
20..	2.85	2.90	2.80	2.90	2.90	.586	7	633
21..	2.85	2.95B	2.85	2.85	2.70	.566	1	633
24..	2.70	2.75	2.60	2.60	2.60	.557	11	643
25..	2.67	2.75B	2.60	2.60	2.52	.553	21	654
26..	2.52	2.60	2.45A	2.45A	2.45	.551	2	654
27..	Exchange Closed; Thanksgiving Day							
28..	2.35	2.40	2.35	2.40	2.42	.556	6	653

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.60	2.60	2.50A	2.55	2.40	.553	10	656
2..	2.25	2.25	2.00	2.10	2.05	.506	47	678
3..	1.95	1.95	1.65	1.67	1.62	.440	39	701
4..	1.80	1.85	1.75	1.80	1.80	.463	27	712
5..	1.80	1.80	1.57	1.70B	1.72	.454	28	726
8..	1.70	1.82	1.60	1.60	1.60	.431	60	763
9..	1.65	1.75	1.65	1.75	1.82	.466	56	812
10..	1.85	1.90	1.70	1.70@.75	1.70	.451	41	800
11..	1.70	1.75	1.65	1.70	1.75	.460	40	830
12..	1.75	1.75	1.67A	1.70	1.67	.451	68	861
15..	1.65	1.65	1.50A	1.55	1.55	.430	77	911
16..	1.65@.70	1.70	1.50	1.60	1.62	.449	18	915
17..	1.57@.60	1.70B	1.40	1.50A@.40	1.45	.422	47	934
18..	1.45	1.50	1.30	1.30	1.30	.393	67	953
19..	1.35	1.42	1.27	1.40	1.30	.387	293	1050
22..	1.30	1.30	1.12	1.25	1.15	.345	65	1087
23..	1.30	1.50	1.27	1.40	1.40	.404	72	1017
24..	1.40	1.45	1.35	1.35A	1.32	.408	56	1074
25..	Exchange Closed; Christmas							
26..	1.40	1.40	1.40	1.40	1.35	.410	54	1058
29..	1.20	1.25	1.10	1.10	1.15	.375	72	1125
30..	1.15	1.25	1.15	1.25	1.40	.425	61	1119
31..	1.30	1.30	1.15	1.15	1.15	.370	28	1133

LIVE CATTLE OPTION ON FUTURES — CALLS
APRIL 1987 60 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	3.00	3.00	3.00	3.00	3.05	.504	3	3
30..	....	....	....	3.05N	2.47	.461	....	3
31..	2.50	2.50	2.50	2.50	2.70	.475	4	7

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.70N	2.47	.486	....	7
4..	....	....	....	2.47N	2.60	.478	....	7
5..	....	....	....	2.60N	2.25	.460	....	7
6..	....	....	....	2.25N	2.20	.445	....	7
7..	2.35	2.35	2.35	2.35	2.35	.462	10	17
8..	....	....	....	2.35N	2.42	.456	....	17
11..	....	....	....	2.42N	2.30	.451	....	17
12..	....	2.40B	....	2.40B	2.40	.457	....	17
13..	....	....	....	2.40N	2.25	.447	....	17
14..	....	....	....	2.25N	2.30	.454	....	17
15..	....	....	....	2.30N	2.40	.459	....	17
18..	....	....	....	2.40N	2.52	.470	....	17
19..	....	....	2.40A	2.40A	2.32	.457	....	17
20..	2.25	2.25	2.25	2.25	2.30	.454	4	21
21..	2.30	2.30	2.30	2.30	2.22	.455	31	52
22..	....	....	....	2.22N	2.22	.452	....	52
25..	2.15	2.15	2.15	2.15	2.20	.452	7	59
26..	....	....	....	2.20N	2.27	.460	....	59
27..	....	....	....	2.27N	2.42	.478	....	59
28..	....	....	2.35A	2.35A	2.47	.488	....	59
29..	....	....	2.40A	2.40A	2.45	.499	....	59

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.60	2.60	2.60	2.60	2.37	.492	75	114
3..	....	....	....	2.37N	2.60	.512	....	114
4..	....	....	....	2.60N	2.50	.504	....	114
5..	....	....	....	2.50N	2.40	.494	....	114
8..	2.25	2.25	2.25	2.25	2.12	.473	4	118
9..	....	2.25B	....	2.25B	2.32	.487	....	118
10..	....	....	....	2.32N	2.17	.472	....	118
11..	1.85	1.85	1.85	1.85	1.87	.444	2	118
12..	1.85	1.85	1.80A	1.80A	1.67	.418	13	118
15..	1.65	1.65	1.65	1.65	1.77	.429	7	125
16..	....	....	1.70A	1.77N	1.87	.446	....	125
17..	....	....	....	1.87N	2.00	.458	....	125
18..	....	....	....	2.00N	1.87	.447	....	125
19..	1.90	1.90	1.90	1.90	1.90	.448	2	125
22..	1.75	1.75	1.50	1.50	1.57	.393	2	125
23..	1.80	1.80	1.80	1.80	1.70	.420	11	127
24..	1.80	1.80	1.65A	1.65A	1.55	.402	2	129
25..	1.65	1.65	1.65	1.65	1.52	.404	5	129
26..	1.65	1.65	1.65	1.65	1.55	.419	27	156
29..	1.72	1.72	1.65A	1.65A	1.60	.423	14	165
30..	1.55@.50	1.55	1.30	1.40	1.12	.384	23	178

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.15	1.25B	1.00	1.25B	1.32	.386	11	184
2..	1.35	1.35	1.00	1.02	.97	.330	28	204
3..	1.00	1.05	1.00	1.05	1.07	.346	39	236
6..	1.10	1.22	1.10	1.22	1.10	.348	20	253
7..	1.20	1.25	1.20	1.25	1.37	.386	15	268
8..	1.25	1.35	1.25	1.30A	1.30	.365	12	279
9..	....	1.35B	....	1.35B	1.35	.376	....	279
10..	1.25	1.25	1.25	1.25	1.37	.379	21	292
13..	1.40	1.45	1.40	1.45	1.40	.389	7	298
14..	1.40	1.45	1.35	1.40	1.40	.361	68	364
15..	1.45	1.45	1.35	1.40	1.37	.380	23	378
16..	1.30	1.30	1.30	1.30	1.32	.375	5	382
17..	....	....	....	1.32N	1.27	.363	....	382
20..	1.35	1.35	1.30	1.35	1.32	.371	13	395
21..	1.25	1.30	1.20	1.20	1.15	.345	17	405
22..	1.20	1.20	1.20	1.20	1.20	.350	27	431
23..	1.15	1.22	1.15	1.15	1.15	.341	20	452
24..	1.17	1.20	1.10	1.10	1.12	.333	37	467
27..	1.40	1.50	1.40	1.50	1.52	.396	24	490
28..	1.50	1.50	1.35	1.40	1.35	.380	12	496
29..	1.37	1.45	1.35	1.45	1.32	.377	44	537
30..	1.35	1.35	1.25	1.35	1.37	.383	106	643
31..	1.45	1.50	1.40	1.40	1.35	.376	57	684

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.35	1.40	1.30	1.30	1.45	.393	20	702
4..	1.60	1.60	1.40	1.40	1.42	.392	72	728
5..	1.37	1.37	1.30	1.35	1.35	.380	5	727
6..	1.35	1.50	1.35	1.45A	1.40	.390	7	729

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 60 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	1.45	1.45	1.35	1.40A	1.37	.365	21	745
10..	1.40	1.45	1.37	1.45	1.47	.404	73	803
11..	1.40@.45	1.70	1.40	1.70	1.70	.432	41	841
12..	1.70	1.87	1.65	1.65	1.72	.436	42	860
13..	1.82	1.82	1.80	1.80	1.80	.443	51	906
14..	1.70	1.75	1.70	1.75	1.72	.429	42	928
17..	1.80	1.82	1.75	1.75	1.80	.443	8	930
18..	1.65	1.75	1.65	1.67	1.75	.439	8	938
19..	1.85	1.90	1.85	1.87	1.85	.451	5	937
20..	1.90	2.00	1.90	2.00	1.95	.463	38	968
21..	1.90	1.90	1.70A	1.75	1.77	.443	24	973
24..	1.85	1.85	1.77	1.77	1.70	.432	14	974
25..	1.70	1.85	1.65	1.65	1.62	.426	101	1034
26..	1.55	1.60	1.47	1.60	1.57	.423	54	1059
27..	Exchange Closed; Thanksgiving Day							
28..	1.55	1.57	1.50	1.55	1.55	.426	35	1066

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.70	1.70	1.65	1.65	1.52	.421	37	1062
2..	1.45	1.45	1.25	1.30A	1.27	.374	51	1059
3..	1.25	1.25	.97	.97	.97	.313	205	1212
4..	1.10	1.17	1.10	1.10	1.10	.334	134	1318
5..	1.15	1.15	1.00	1.12	1.05	.326	76	1374
8..	1.05	1.05	.97	.97	.97	.303	42	1373
9..	1.05	1.10B	1.00	1.05	1.10	.335	141	1383
10..	1.17	1.20	1.05	1.05	1.02	.321	27	1382
11..	1.00	1.07	1.00	1.02B	1.05	.329	131	1498
12..	1.00@.97	1.05	.97	1.00	1.00	.320	46	1527
15..	.97	.97	.85	.95	.90	.301	79	1581
16..	1.02	1.02	.90	.97	.95	.317	63	1595
17..	.95	1.00	.85	.85	.85	.291	36	1599
18..	.80	.85	.72	.72	.72	.266	38	1631
19..	.75	.82	.72	.80	.75	.260	80	1670
22..	.70	.72	.65	.70	.67	.224	98	1673
23..	.75	.85	.70	.85	.80	.272	13	1682
24..	.80	.80	.75	.80	.75	.274	80	1690
25..	Exchange Closed; Christmas							
26..	.75	.75	.67	.67	.72	.274	28	1704
29..	.65	.70	.65	.65	.62	.242	68	1742
30..	.62	.80	.62	.80	.80	.282	79	1752
31..	.75	.77	.60	.60	.60	.234	119	1763

APRIL 1987 62 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	1.50	1.50	1.50	1.50	1.50	.395	16	16
30..	....	....	....	1.50N	1.37	.369	....	16

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.37N	1.47	.385	....	16
2..	1.60	1.60	1.60	1.60	1.60	.390	65	81
3..	....	....	....	1.60N	1.50	.390	....	81
4..	Exchange Closed; Independence Day							
7..	....	....	....	1.50N	1.52	.393	....	81
8..	1.45	1.45	1.45	1.45	1.15	.356	10	91
9..	....	....	....	1.15N	1.25	.367	....	91
10..	....	....	....	1.25N	1.27	.370	....	91
11..	....	....	....	1.27N	1.30	.357	....	91
14..	....	....	....	1.30N	1.40	.379	....	91
15..	....	....	....	1.40N	1.52	.392	....	91
16..	....	1.60B	....	1.60B	1.70	.405	....	91
17..	1.75	1.75	1.70	1.70	1.65	.393	2	93
18..	....	....	....	1.65N	1.95	.424	....	93
21..	....	....	....	1.95N	2.10	.428	....	93
22..	....	....	....	2.10N	2.05	.425	....	93
23..	....	....	....	2.05N	2.00	.430	....	93
24..	2.10	2.10	2.10	2.10	2.55	.421	2	95
25..	....	....	1.95A	1.95A	2.22	.435	....	95
28..	2.80	2.80	2.80	2.80	3.00	.465	76	20
29..	....	....	2.65A	2.65A	2.32	.444	....	20
30..	....	....	...	2.32N	1.85	.402	....	20
31..	....	....	....	1.85N	1.85	.414	....	20

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.85N	1.80	.425	....	20
4..	....	....	....	1.80N	1.95	.416	....	20
5..	....	..	....	1.95N	1.62	.397	....	20
6..	....	....	....	1.62N	1.60	.381	....	20
7..	....	1.70B	....	1.70B	1.72	.398	....	20
8..	....	....	....	1.72N	1.80	.390	....	20
11..	....	....	....	1.80N	1.67	.384	....	20
12..	1.70	1.75	1.70	1.70	1.75	.389	17	36
13..	....	....	....	1.75N	1.57	.378	3	37

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 62 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	....	1.57N	1.67	.384	....	37
15..	1.85	1.85	1.85	1.85	1.72	.388	1	38
18..	1.55	1.70	1.55	1.65A	1.85	.398	17	54
19..	....	....	....	1.85N	1.67	.385	....	54
20..	....	....	....	1.67N	1.65	.381	....	54
21..	....	1.70B	....	1.70B	1.57	.382	....	54
22..	....	....	....	1.57N	1.57	.379	....	54
25..	....	....	....	1.57N	1.55	.379	....	54
26..	....	....	....	1.55N	1.62	.386	....	54
27..	....	....	....	1.62N	1.75	.403	....	54
28..	....	....	....	1.75N	1.77	.412	....	54
29..	1.75	1.75	1.60	1.65	1.70	.423	3	56

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	1.70N	1.65	.414	1	57
3..	....	....	....	1.65N	1.82	.432	....	57
4..	....	....	....	1.82N	1.75	.424	....	57
5..	....	....	....	1.75N	1.65	.413	....	57
8..	1.55	1.55	1.55	1.55	1.45	.391	2	57
9..	....	1.50B	....	1.50B	1.60	.404	....	57
10..	1.60@.55	1.62	1.50	1.62	1.47	.389	20	75
11..	1.35	1.35	1.25	1.25	1.25	.361	23	80
12..	1.30	1.30	1.25	1.25	1.10	.336	9	59
15..	1.10	1.10	1.10	1.10	1.17	.347	47	99
16..	1.10	1.35	1.10	1.35	1.25	.362	24	122
17..	1.42	1.42	1.40	1.40	1.35	.374	15	136
18..	1.35	1.35	1.20	1.35	1.25	.362	16	150
19..	1.35	1.35	1.20	1.20	1.27	.364	27	166
22..	1.10	1.10	1.00	1.00	1.05	.312	35	193
23..	....	....	....	1.05N	1.12	.337	....	193
24..	1.05	1.15	1.00	1.00	1.00	.319	31	205
25..	1.00	1.00	1.00	1.00	1.00	.321	29	229
26..	1.10	1.10	1.10	1.10	.97	.334	5	233
29..	1.10	1.15	1.05	1.05	1.05	.337	15	238
30..	1.00	1.00	.80	.80	.65	.300	74	310

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.75	.75	.75	.75	.82	.301	42	326
2..	.85	.85	.70	.70	.60	.250	17	320
3..	.65	.65	.65	.65	.65	.264	25	333
6..	.75	.75	.75	.75	.65	.265	46	367
7..	.75	.85	.75	.80	.87	.299	18	377
8..	.80	.90B	.80	.85B	.82	.280	26	397
9..	.87	.87	.87	.87	.85	.288	10	407
10..	.82	.82	.80	.80	.87	.291	11	415
13..	.80	.85	.80	.85	.90	.298	10	425
14..	1.00	1.00	.90	.90A	.57	.289	22	[illegible]
15..	.95	.95	.80	.85	.87	.288	18	442
16..	.90	.90	.80	.80	.82	.283	5	444
17..	.75	.75	75	.75	.77	.272	4	448
20..	.80	.80	.80	.80	.82	.278	12	458
21..	.80	.80	.70	.70	.70	.255	4	461
22..	.67	.75	.67	.75	.72	.259	22	477
23..	.80	.80	.77	.77	.70	.251	3	479
24..	.77	.77	.70	.70	.70	.245	6	480
27..	.77	1.00	.77	.90	.97	.299	24	498
28..	.97	.97	.80	.85B	.82	.285	17	512
29..	.80	.95	.80	.95	.80	.282	274	665
30..	.80	.85B	.77	.80	.85	.286	106	658
31..	.90	.95B	.90	.90	.85	.280	188	764

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.80	.90	.75	.90	.90	.294	50	800
4..	.95	.95	.85	.90	.90	.292	65	863
5..	.85	.85	.77	.85	.82	.261	16	875
6..	.82	.90	.80	.85@.87	.87	.289	50	876
7..	.92	.92	.85	.85	.85	.283	506	1283
10..	.80	.87	.80	.85	.92	.298	54	1320
11..	.90	1.00	.87	1.00	1.05	.323	79	1322
12..	1.05	1.20	1.05	1.10	1.10	.325	58	1338
13..	1.10	1.20	1.05	1.15	1.15	.331	61	1354
14..	1.10	1.12	1.00	1.05	1.05	.318	23	1358
17..	1.25	1.25	1.05	1.05	1.12	.330	122	1386
18..	1.00	1.10	1.00	1.05	1.10	.326	130	1411
19..	1.15	1.20	1.15	1.20	1.17	.336	46	1431
20..	1.20@.17	1.30	1.15	1.30	1.22	.347	34	1445
21..	1.20	1.25	1.10	1.15	1.12	.328	180	1416
24..	1.15@.17	1.20	1.10	1.10	1.05	.317	62	1444
25..	1.05	1.15	1.00	1.00	1.00	.310	193	1594
26..	.95	1.00	.90	.95	.97	.306	110	1641
27..	Exchange Closed; Thanksgiving Day							
28..	.90	.92	.87	.90	.92	.307	101	1667

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 62 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.95	1.00	.95	.95	.90	.300	127	1764
2..	.80	.82	.75	.80	.72	.259	31	1772
3..	.72	.72	.52	.55B	.55	.208	44	1758
4..	.60	.72	.60	.67A	.62	.225	139	1766
5..	.65	.70	.60	.65	.60	.219	105	1771
8..	.60	.60	.55	.60	.55	.199	38	1782
9..	.62	.65	.60	.65	.65	.225	114	1857
10..	.67	.75	.55	.60@.55	.57	.214	196	1953
11..	.60	.60	.60	.60	.60	.219	7	1961
12..	.60	.65	.55	.60	.55	.212	27	1968
15..	.55	.55	.52	.52A	.50	.195	38	1977
16..	.55	.55	.55	.55	.52	.208	4	1975
17..	.55	.60	.50	.50	.45	.187	70	1980
18..	.42	.45	.42	.42A	.40	.166	175	1913
19..	.42	.45	.40	.42B	.42	.162	431	1746
22..	.42	.42	.40	.40	.40	.135	292	1645
23..	.40	.45	.37	.45	.42	.169	121	1614
24..	.40	.45	.40	.42	.40	.170	17	1621
25..	Exchange Closed; Christmas							
26..	.42	.42	.40	.40	.40	.168	7	1627
29..	.35	.35	.35	.35	.32	.143	37	1651
30..	.30	.35	.30	.35	.40	.171	16	1656
31..	.37	.37	.30	.30	.30	.134	64	1746

APRIL 1987 64 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	....	1.35	1.35	1.35	1.42	.358	10	10
5..	....	....	....	1.42N	1.15	.339	....	10
6..	....	....	....	1.15N	1.15	.323	....	10
7..	....	....	....	1.15N	1.22	.337	....	10
8..	....	....	....	1.22N	1.30	.330	....	10
11..	....	....	....	1.30N	1.20	.322	....	10
12..	....	....	....	1.20N	1.27	.326	....	10
13..	....	....	....	1.27N	1.12	.314	....	10
14..	....	....	....	1.12N	1.17	.319	....	10
15..	1.20	1.20	1.20	1.20	1.22	.323	10	20
18..	....	....	....	1.22N	1.32	.331	....	20
19..	1.20	1.20	1.20	1.20	1.17	.319	8	28
20..	....	....	....	1.17N	1.15	.315	....	28
21..	....	1.20B	....	1.20B	1.10	.316	....	28
22..	....	....	....	1.10N	1.10	.313	....	28
25..	....	....	....	1.10N	1.07	.312	....	28
26..	....	....	....	1.07N	1.12	.319	....	28
27..	....	....	....	1.12N	1.22	.334	....	28
28..	....	....	1.15A	1.15A	1.22	.342	....	28
29..	....	....	....	1.22N	1.15	.351	....	28

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.05	1.10	1.05	1.10	1.10	.341	84	112
3..	1.20	1.20	1.20	1.20	1.22	.358	20	130
4..	....	....	....	1.22N	1.17	.349	7	137
5..	....	....	....	1.17N	1.12	.338	....	137
8..	....	....	1.05A	1.05A	.95	.316	....	137
9..	1.15	1.15	1.15	1.15	1.07	.327	15	152
10..	....	....	....	1.07N	.97	.312	....	152
11..	.75	.75	.75	.75	.82	.287	10	162
12..	.85	.65	.80A	.85	.70	.264	82	244
15..	....	....	....	.70N	.75	.273	20	264
16..	....	....	....	.75N	.80	.287	....	264
17..	.90	.90	.90	.90	.87	.297	12	276
18..	....	....	....	.87N	.80	.286	....	276
19..	.80	.80	.80	.80	.82	.287	....	276
22..	.70	.70	.70	.70	.67	.241	5	281
23..	.80	.80	.80	.80	.72	.263	13	288
24..	....	....	....	.72N	.62	.247	1	289
25..	....	....	....	.62N	.62	.248	....	289
26..	....	....	....	.62N	.60	.259	....	289
29..	....	....	....	.60N	.60	.260	....	289
30..	.60	.60	.50	.50	.37	.227	65	271

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.40B	....	.40B	.50	.228	....	271
2..	.40	.40	.40	.40	.35	.184	66	282
3..	....	....	....	.35N	.37	.195	....	282
6..	....	....	....	.37N	.40	.196	....	282
7..	....	....	....	.40N	.55	.224	....	282
8..	.52	.52	.52	.52	.50	.207	2	284
9..	.62	.62	.55	.55	.52	.214	25	300
10..	.50	.50	.50	.50	.52	.215	13	306
13..	.55	.55	.55	.55	.55	.220	61	367
14..	.55	.60	.50A	.50A	.52	.212	36	405

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

APRIL 1987 64 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	.55	.55	.50A	.50A	.52	.210	18	413
16..	.50	.50	.50	.50	.50	.206	62	459
17..	.45	.45	.45	.45	.47	.196	36	489
20..	.50	.50	.50	.50	.50	.200	34	510
21..	.45	.45	.42	.42	.42	.181	27	533
22..	.45	.45	.45	.45	.42	.184	2	533
23..	....	....	....	.42N	.42	.176	....	533
24..	.50	.50	.50	.50	.45	.173	6	539
27..	.50	.55B	.50	.55B	.60	.218	58	583
28..	....	....	....	.60N	.50	.205	....	583
29..	.50	.50	.50	.50	.47	.203	17	598
30..	.45	.45	.45	.45	.50	.206	10	610
31..	.47	.47	.47	.47	.50	.200	14	624

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.45	.45	.45	.45	.52	.211	22	646
4..	....	....	....	.52N	.52	.209	11	646
5..	....	....	....	.52N	.47	.198	....	649
6..	.50	.50	.45	.45	.50	.204	58	696
7..	.45	.52	.45	.50	.50	.198	25	710
10..	.50	.50	.47	.47	.55	.210	39	742
11..	.52	.60	.52	.60	.62	.230	14	756
12..	.65	.75	.65	.67A	.65	.231	38	794
13..	.70	.70	.65	.65	.70	.236	13	805
14..	.67	.67	.65	.65	.62	.225	29	834
17..	.70	.70	.65	.70	.67	.233	462	1293
18..	.65	.65	.65	.65	.65	.229	60	1348
19..	.65	.72	.65	.70	.70	.238	84	1416
20..	.75	.75	.70	.70	.75	.247	150	1391
21..	.80	.80	.75	.75	.70	.230	22	1392
24..	.70	.70	.65	.65	.62	.220	21	1416
25..	.60	.67	.60	.67	.60	.213	43	1454
26..	.60	.60	.50	.57	.57	.209	40	1468
27..	Exchange Closed; Thanksgiving Day							
28..	.52	.55	.50	.55	.52	.208	61	1515

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.55	.60	.55	.57	.50	.201	25	1533
2..	.40	.42	.40	.42	.40	.168	17	1538
3..	.40	.40	.35	.35	.30	.129	37	1533
4..	.37	.40	.35	.35	.35	.142	14	1537
5..	.32	.32	.30	.30	.32	.137	8	1539
8..	.35	.35	.32	.32	.30	.122	28	1558
9..	.35	.35	.35	.35	.35	.141	163	1602
10..	.37	.40	.30	.30	.30	.133	48	1599
11..	.32	.32	.30	.30	.32	.136	19	1599
12..	.32	.32	.32	.32	.30	.131	17	1577
15..	.30	.30	.30	.30	.27	.118	13	1578
16..	.32	.32	.30A	.30A	.30	.127	....	1578
17..	.32	.32	.25	.25	.25	.111	45	1560
18..	.25	.25	.22	.22	.22	.097	308	1355
19..	.25	.25	.25	.25	.22	.094	41	1313
22..	.25	.25	.20	.20	.22	.075	278	1219
23..	.20	.25	.20	.22	.20	.097	45	1081
24..	.27	.27	.25	.25	.20	.097	59	1105
25..	Exchange Closed; Christmas							
26..	.20	.20	.20	.20	.20	.095	4	1106
29..	.20	.20	.20	.20	.17	.077	5	1106
30..	.17	.17	.17	.17	.20	.095	270	947
31..	.17	.17	.17	.17	.17	.070	56	950

JUNE 1987 54 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	3.25	3.25	3.25	3.25	3.05	.618	50	50

JUNE 1987 56 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	3.50	3.50	3.50	3.50	3.25	.567	5	5
23..	....	....	....	3.25N	3.62	.592	....	5
24..	....	....	....	3.62N	3.47	.582	....	5
25..	....	....	....	3.47N	3.30	.582	....	5
26..	....	....	....	3.30N	3.52	.598	....	5
29..	....	3.65B	....	3.52N	3.62	.604	....	5
30..	3.60	3.60	3.60	3.60	3.05	.567	1	6

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.05N	3.15	.573	....	6
2..	....	....	....	3.15N	2.60	.526	....	6
3..	2.30	2.35	2.30	2.35	2.72	.538	55	61

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 56 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	....	2.72N	2.72	.538	....	61
7	....	2.80B	....	2.80B	3.20	.571	....	61
8	....	....	....	3.20N	3.02	.559	....	61
9	....	3.10B	....	3.10B	3.05	.560	....	61
10	....	....	2.95A	2.95A	2.95	.556	....	61
13	....	....	....	2.95N	3.07	.567	....	61
14	3.25	3.25	3.25	3.25	3.07	.568	55	41
15	....	....	....	3.07N	3.07	.566	....	41
16	3.00	3.00	3.00	3.00	2.97	.559	4	45
17	....	....	....	2.97N	2.87	.551	....	45
20	2.90	2.90	2.90	2.90	2.95	.560	4	45
21	2.75	2.75	2.65	2.65	2.72	.542	41	77
22	2.75	2.75	2.75	2.75	2.82	.547	4	80
23	....	....	....	2.82N	2.75	.542	....	80
24	....	....	....	2.75N	2.72	.539	....	80
27	3.20	3.35	3.20	3.35	3.32	.588	47	51
28	3.00	3.00	3.00	3.00	3.15	.578	2	53
29	3.20	3.20	3.15	3.15	3.12	.578	11	57
30	....	....	3.10A	3.10A	3.10	.576	....	57
31	....	....	....	3.10N	3.12	.579	....	57

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	3.10A	3.10A	3.00	.572	....	57
4	....	....	....	3.00N	2.92	.569	....	57
5	2.85	2.90B	2.85	2.90B	2.90	.566	30	87
6	....	....	....	2.90N	2.97	.571	....	87
7	....	....	....	2.97N	2.90	.566	....	87
10	....	....	....	2.90N	2.95	.575	....	87
11	3.00	3.10	3.00	3.10	3.22	.595	40	57
12	3.30	3.35B	3.30	3.35B	3.35	.601	7	58
13	....	3.40B	....	3.40B	3.50	.612	2	60
14	....	....	....	3.50N	3.42	.606	....	60
17	....	....	....	3.42N	3.55	.614	....	60
18	....	....	....	3.55N	3.50	.611	....	60
19	....	....	....	3.50N	3.57	.619	....	60
20	3.60	3.60	3.60	3.60	3.65	.624	9	69
21	3.60	3.60	3.60	3.60	3.40	.601	5	65
24	....	....	....	3.40N	3.27	.591	....	65
25	....	3.30B	....	3.30B	3.25	.593	....	65
26	3.10	3.10	3.10	3.10	3.12	.586	1	66
27	Exchange Closed; Thanksgiving Day							
28	3.25	3.25	3.25	3.25	3.12	.590	2	64

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.20B	....	3.20B	3.12	.592	1	64
2	....	....	2.90A	2.90A	2.87	.566	....	63
3	2.80	2.80	2.72	2.72	2.60	.539	9	69
4	3.20	3.20	2.65A	2.80	2.77	.554	1	67
5	2.80	2.80	2.80	2.80	2.75	.546	12	67
8	2.75	2.85	2.60	2.85	2.70	.535	15	79
9	2.60@.55	2.75	2.55	2.75	2.82	.555	53	125
10	2.82	2.82	2.77A	2.77A	2.72	.546	2	127
11	2.70	2.70	2.60	2.70	2.72	.554	19	142
12	2.60	2.70	2.60	2.70	2.70	.547	36	169
15	2.65	2.65	2.55A	2.55A	2.60	.536	4	169
16	2.70	2.75	2.57	2.70A	2.72	.554	24	187
17	2.65	2.70B	2.50	2.50	2.50	.531	29	214
18	2.42	2.45B	2.30A	2.30A	2.27	.507	10	224
19	2.30	2.30	2.20	2.20	2.20	.497	7	224
22	2.20	2.20	2.10	2.10	2.00	.463	58	245
23	2.15	2.27	2.12	2.27	2.25	.498	30	266
24	2.25	2.25	2.12A	2.12A	2.12	.499	54	316
25	Exchange Closed; Christmas							
26	2.10	2.10	2.10	2.10	2.10	.506	20	334
29	2.10	2.10	2.10	2.10	2.07	.492	36	370
30	2.10	2.10	2.10	2.10	2.17	.514	45	415
31	2.05	2.05	2.05	2.05	2.00	.495	6	420

JUNE 1987 58 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	2.55	2.55	2.55	2.55	2.52	.517	11	11
29	2.62	2.70B	2.55	2.55	2.55	.522	26	37
30	2.30	2.30	2.30	2.30	2.12	.484	20	57

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.12N	2.25	.489	....	57
2	....	....	....	2.25N	1.77	.441	....	57
3	....	....	....	1.77N	1.90	.452	....	57
6	....	....	....	1.90N	1.90	.453	....	57
7	....	1.95B	....	1.95B	2.27	.485	....	57
8	....	....	....	2.27N	2.15	.472	....	57

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 58 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	2.15N	2.17	.473	....	57
10	....	....	2.10A	2.10A	2.07	.467	....	57
13	....	2.15B	....	2.15B	2.17	.477	....	57
14	....	2.25B	....	2.25B	2.25	.477	....	57
15	2.30	2.30	2.25	2.25	2.15	.475	33	87
16	....	....	....	2.15N	2.10	.467	....	87
17	2.00	2.05	2.00	2.05	2.00	.458	35	121
20	2.05	2.15	2.05	2.15	2.05	.467	72	193
21	2.00	2.00	2.00	2.00	1.87	.449	20	213
22	....	1.95B	....	1.95B	1.95	.454	....	213
23	....	2.00B	....	2.00B	1.90	.449	....	213
24	1.85	1.85	1.80	1.80	1.87	.446	10	223
27	....	2.20B	....	2.20B	2.35	.496	....	223
28	....	....	....	2.35N	2.22	.486	....	223
29	2.25	2.25	2.25	2.25	2.17	.485	10	233
30	2.10	2.10	2.10	2.10	2.15	.482	30	263
31	....	2.20B	....	2.20B	2.17	.484	8	271

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.00	2.00	2.00	2.00	2.07	.476	2	273
4	....	....	....	2.07N	2.02	.474	2	275
5	....	....	....	2.02N	2.00	.469	....	275
6	....	....	....	2.00N	2.05	.474	....	275
7	....	....	....	2.05N	1.97	.468	....	275
10	....	....	....	1.97N	2.02	.475	....	275
11	2.15	2.20	2.15	2.20	2.25	.495	5	280
12	2.30	2.30	2.30	2.30	2.35	.501	10	290
13	2.40	2.40	2.40	2.40	2.47	.512	10	300
14	2.35	2.40B	2.35	2.40B	2.45	.505	3	303
17	2.50	2.50	2.50	2.50	2.55	.513	1	304
18	2.45	2.45	2.40	2.40	2.47	.509	1	305
19	2.60	2.60	2.60	2.60	2.55	.517	5	307
20	2.70	2.70	2.70	2.70	2.60	.523	2	308
21	2.47	2.47	2.45	2.45	2.42	.498	9	312
24	2.35@.30	2.35	2.30	2.30	2.30	.487	13	311
25	....	....	....	2.30N	2.27	.488	....	311
26	....	....	2.25A	2.25A	2.17	.479	....	311
27	Exchange Closed; Thanksgiving Day							
28	2.20	2.20	2.20	2.20	2.20	.482	3	314

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.20N	2.17	.483	....	314
2	2.15	2.15	2.05	2.05	1.97	.456	3	314
3	1.80	1.85	1.75	1.75	1.75	.429	14	328
4	1.90	2.00	1.90	2.00	1.95	.444	11	334
5	1.85	1.85	1.75	1.75	1.87	.436	38	369
8	1.85@.80	1.85	1.80	1.80	1.85	.425	30	399
9	1.75	1.85	1.75	1.85	1.92	.445	45	444
10	1.95	2.00	1.85	1.85	1.87	.436	39	421
11	1.87	1.87	1.75	1.75	1.85	.444	12	422
12	1.82	1.82	1.70	1.70@.72	1.82	.437	130	569
15	1.70	1.72	1.67	1.67	1.72	.425	47	575
16	1.70	1.85	1.70	1.85	1.82	.443	111	665
17	1.80	1.85	1.70	1.75	1.67	.420	23	686
18	1.55	1.55	1.50	1.50	1.50	.396	2	688
19	1.50	1.55	1.45	1.50	1.42	.386	119	776
22	1.32	1.45	1.32	1.45	1.30	.354	13	788
23	1.40	1.50	1.35	1.50	1.47	.386	26	789
24	1.45	1.45	1.45	1.45	1.40	.386	....	789
25	Exchange Closed; Christmas							
26	1.45	1.45	1.45	1.45	1.35	.391	2	789
29	1.25	1.25	1.25	1.25	1.32	.376	12	800
30	1.42	1.42	1.42	1.42	1.42	.396	....	800
31	1.40	1.40	1.30	1.30	1.25	.376	18	809

JUNE 1987 60 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	2.20	2.20	2.20	2.20	2.30	.477	1	1
10	....	....	....	2.30N	2.02	.453	1	2
11	....	....	....	2.02N	2.05	.448	....	2
12	....	....	....	2.05N	1.62	.404	....	2
15	....	....	....	1.62N	1.75	.420	....	2
16	1.95	1.95	1.95	1.95	1.97	.444	2	....
17	....	....	....	1.97N	2.12	.457	....	....
18	....	....	....	2.12N	2.00	.447	....	....
19	2.00	2.00	2.00	2.00	2.05	.448	5	5
22	1.80	1.80	1.80	1.80	2.35	.410	5	9
23	....	....	....	2.35N	2.65	.434	....	4
24	1.85	1.85	1.85	1.85	1.77	.424	....	4
25	....	....	....	1.77N	1.60	.423	....	4
26	....	....	....	1.60N	1.75	.438	....	4
29	1.85	1.85	1.85	1.85	1.80	.442	1	5

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
JUNE 1987 60 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	1.80N	1.45	.404	....	5

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.20	1.20	1.20	1.20	1.52	.408	5	7
2	....	....	....	1.52N	1.17	.361	....	7
3	....	....	....	1.17N	1.27	.372	....	7
6	....	....	....	1.27N	1.27	.372	....	7
7	1.40	1.45	1.40	1.45	1.57	.403	6	13
8	....	....	....	1.57N	1.47	.390	....	13
9	....	....	....	1.47N	1.50	.390	....	13
10	1.30	1.30	1.30	1.30	1.40	.383	2	15
13	....	....	....	1.40N	1.47	.391	3	18
14	1.50	1.50	1.50	1.50	1.50	.391	100	116
15	1.50	1.50	1.40	1.50	1.47	.388	8	122
16	1.50	1.50	1.42	1.50	1.42	.380	10	125
17	....	....	....	1.42N	1.35	.371	....	125
20	....	1.40B	....	1.40B	1.37	.378	....	125
21	1.25	1.25	1.25	1.25	1.25	.362	5	127
22	1.30	1.30	1.30	1.30	1.30	.366	3	130
23	....	1.35B	....	1.35B	1.27	.362	....	130
24	1.20	1.20	1.20	1.20	1.25	.360	3	133
27	1.50	1.55	1.50	1.55	1.62	.407	35	168
28	....	....	1.60A	1.60A	1.50	.397	4	172
29	1.55	1.65	1.55	1.60	1.45	.396	6	177
30	1.50	1.50	1.40	1.40	1.45	.393	8	179
31	....	....	....	1.45N	[illegible]	.394	....	179

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.45N	1.37	.386	....	179
4	....	....	1.35A	1.35A	1.32	.382	....	179
5	1.25	1.35	1.25	1.35	1.32	.378	20	198
6	....	....	....	1.32N	1.35	.381	....	198
7	1.35	1.40	1.35	1.35	1.35	.374	10	203
10	1.35	1.35	1.35	1.35	1.37	.380	2	205
11	1.45	1.45	1.35	1.35	1.50	.398	36	204
12	1.50	1.55B	1.50	1.55B	1.57	.403	1	204
13	1.70	1.70	1.70	1.70	1.70	.414	3	204
14	...	....	....	1.70N	1.70	.408	....	204
17	1.75	1.75	1.65A	1.65A	1.75	.414	10	178
18	....	....	1.60A	1.60A	1.67	.409	...	178
19	1.80	1.80	1.75	1.75	1.75	.418	6	182
20	1.80	1.85	1.60	1.85	1.80	.423	28	195
21	1.80	1.80	1.70	1.70	1.65	.399	19	210
24	1.55	1.57	1.55	1.57	1.57	.387	12	218
25	1.60	1.60	1.60	1.60	1.52	.387	11	229
26	1.45	1.45	1.45	1.45	1.45	.378	2	231
27	Exchange Closed; Thanksgiving Day							
28	1.50	1.50	1.50	1.50	1.45	.379	1	231

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.55	1.55	1.55	1.55	1.42	.378	....	231
2	1.20	1.30	1.20	1.22	1.27	.353	37	257
3	1.20	1.20	1.12	1.12	1.12	.327	32	280
4	1.35	1.35	1.25	1.25	1.22	.342	17	279
5	1.25	1.25	1.10	1.25	1.22	.335	21	296
8	1.20	1.25	1.10	1.10	1.22	.323	36	324
9	1.10	1.25	1.10	1.25	1.25	.343	30	353
10	1.25	1.35	1.25	1.25	1.22	.334	13	366
11	1.15	1.15	1.12	1.12	1.25	.341	13	388
12	1.15	1.15	1.15	1.15	1.17	.335	14	384
15	1.20	1.20	1.07	1.10	1.12	.324	56	403
16	1.20	1.30	1.12	1.30	1.17	.339	42	437
17	1.17	1.17	1.15	1.15	1.07	.318	27	456
18	.95	1.00	.95	.95	.95	.296	28	478
19	.92	1.00	.87	.90	.90	.287	144	608
22	.87	.87	.80	.85	.85	.259	23	630
23	.85	1.00	.85	.90	.92	.285	130	719
24	.90	.90	.90	.90	.85	.265	13	720
25	Exchange Closed; Christmas							
26	.85	.85	.85	.85	.85	.288	5	722
29	.90	.90	.75	.75	.80	.274	36	733
30	.85	.85	.75	.75	.85	.290	19	738
31	.90	.90	.75	.75	.75	.271	14	748

JUNE 1987 62 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	1.85	1.85	1.85	1.85	1.85	.403	....	...
22	....	....	....	1.85N	1.82	.398	32	32
25	....	....	....	1.82N	1.75	.395	....	32
26	....	....	....	1.75N	1.80	.400	....	32
27	....	....	....	1.80N	1.85	.413	....	32

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
JUNE 1987 62 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	....	1.85N	1.87	.414	....	32
29	....	....	....	1.87N	1.85	.427	....	32

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	1.85N	1.87	.428	....	32
3	....	....	....	1.87N	1.82	.432	....	32
4	....	....	....	1.82N	1.77	.430	....	32
5	....	....	....	1.77N	1.70	.418	....	32
8	....	....	....	1.70N	1.55	.397	....	32
9	....	....	....	1.55N	1.62	.405	....	32
10	....	....	....	1.62N	1.40	.381	....	32
11	....	....	....	1.40N	1.42	.376	....	32
12	....	....	1.35A	1.40B	1.12	.334	....	32
15	1.05	1.05	1.05	1.05	1.20	.349	5	34
16	....	....	....	[illegible]	[illegible]	.371	...	34
17	....	....	....	[illegible]	1.50	.384	....	34
18	1.30	1.35	1.30	1.35	1.40	.374	5	39
19	1.45	1.45	1.45	1.45	1.42	.375	30	69
22	1.10	1.10	1.10	1.10	1.65	.338	3	72
23	....	....	1.35A	1.35A	1.87	.361	....	72
24	....	....	1.30A	1.30A	1.22	.351	....	72
25	1.25	1.25	1.10	1.10	1.07	.350	27	99
26	1.15	1.15	1.15	1.15	1.17	.364	3	102
29	1.35	1.35	1.35	1.35	1.22	.367	1	102
30	1.10	1.10	1.10	1.10	1.00	.330	5	107

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.95	.95	.95	.95	1.02	.333	25	87
2	....	....	....	1.02N	.75	.289	....	87
3	....	....	....	.75N	.82	.299	....	87
6	.85	.85	.75	.75	.82	.299	15	102
7	1.00	1.00	.95	.95	1.05	.327	8	103
8	.90	.90	.90	.90	.97	.315	12	115
9	....	....	....	.97N	1.00	.314	....	115
10	1.00	1.00	.85	.85	.92	.307	16	131
13	1.00	1.00	1.00	1.00	.97	.313	2	133
14	....	....	....	.97N	1.00	.312	....	132
15	.90	.90	.90	.90	.97	.309	3	134
16	.90	.90	.90	.90	.92	.302	3	137
17	....	....	....	.92N	.87	.293	....	137
20	.90	.90	.90	.90	.90	.299	6	143
21	....	....	....	.90N	.80	.283	....	143
22	....	.85B	....	.80N	.85	.287	....	143
23	.85	.85	.85	.85	.82	.284	4	147
24	.80	.80	.80	.80	.80	.282	3	147
27	.90	.95B	.90	.95B	1.07	.325	10	157
28	1.00	1.00	1.00	1.00	.97	.316	3	159
29	1.00	1.00	1.00	1.00	.95	.314	1	160
30	.85	.85	.85	.85	.92	.311	....	160
31	1.00	1.00	1.00	1.00	.95	.312	7	166

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.85	.95	.85	.95	.87	.303	45	197
4	.95	.95	.85A	.85A	.82	.300	5	197
5	.80	.80	.80	.80	.85	.295	5	197
6	....	....	....	.85N	.85	.297	....	197
7	.80	.80	.80	.80	.80	.290	4	201
10	.85	.85	.85	.85	.82	.294	2	201
11	.80	1.05	.80	1.05	.97	.310	74	206
12	1.05	1.10	1.00	1.00	1.00	.315	343	452
13	1.00	1.05	1.00	1.05	1.10	.324	27	457
14	1.05	1.15	1.00	1.15	1.12	.318	3	458
17	1.15	1.15	1.10	1.15	1.20	.323	204	640
18	1.10	1.10	1.05	1.05	1.12	.319	326	961
19	....	....	....	1.12N	1.15	.326	24	985
20	1.20	1.20	1.20	1.20	1.20	.331	10	985
21	1.10	1.10	1.00	1.00	1.10	.308	11	985
24	1.05	1.10	1.00	1.00	1.02	.297	11	992
25	1.07	1.07	1.00	1.00	1.00	.296	95	1072
26	1.00	1.00	1.00	1.00	.92	.287	6	1074
27	Exchange Closed; Thanksgiving Day							
28	.90	.90	.90	.90	.92	.287	2	1074

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.90	.95	.90	.95	.92	.285	3	1074
2	.90	.90	.80	.80A	.77	.262	31	1081
3	.80	.80	.65	.65	.70	.240	21	1088
4	.75	.80	.75	.75	.77	.253	30	1098
5	.70	.75	.70	.75	.77	.247	5	1089
8	.77	.77	.77	.77	.77	.237	6	1089
9	.80	.80	.75	.75	.80	.254	14	1099

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 62 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.85	.90	.85	.85	.77	.246	25	1113
11..	.70	.70	.70	.70	.75	.252	3	1111
12..	.70	.70	.70	.70	.75	.246	10	1111
15..	.80	.80	.75	.75	.70	.236	5	1112
16..	....	....	....	.70N	.72	.250	2	1113
17..	.77	.77	.72A	.72A	.65	.231	11	1118
18..	.60	.60	.60	.60	.57	.212	50	1168
19..	.50	.60	.50	.60	.55	.204	113	1109
22..	.50	.55	.45	.55	.50	.181	520	705
23..	.50	.60	.50	.60	.55	.202	154	740
24..	.50	.50	.50	.50	.50	.201	57	714
25..	Exchange Closed; Christmas							
26..	.50	.50	.50	.50	.50	.203	6	714
29..	....	....	....	.50N	.47	.190	5	720
30..	.50	.50	.45	.45	.47	.203	40	720
31..	.52	.52	.50	.50	.50	.186	18	720

JUNE 1987 64 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	1.40	1.40	1.40	1.40	1.40	.359	3	3
8..	....	....	....	1.40N	1.42	.357	....	3
11..	1.45	1.45	1.45	1.45	1.40	.351	5	8
12..	....	....	....	1.40N	1.45	.352	....	8
13..	1.35	1.35	1.35	1.35	1.35	.340	2	10
14..	1.45	1.45	1.45	1.45	1.35	.347	4	14
15..	....	....	....	1.35N	1.35	.347	....	14
18..	....	....	....	1.35N	1.37	.358	....	14
19..	....	....	....	1.37N	1.32	.350	....	14
20..	1.50	1.50	1.45	1.45	1.40	.344	6	20
21..	....	....	....	1.40N	1.37	.343	....	20
22..	....	....	....	1.37N	1.32	.338	....	20
25..	....	....	....	1.32N	1.25	.335	....	20
26..	....	....	....	1.25N	1.30	.340	....	20
27..	....	....	....	1.30N	1.32	.352	....	20
28..	....	....	....	1.32N	1.35	.353	....	20
29..	....	....	....	1.35N	1.30	.364	....	20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	1.30N	1.30	.364	....	20
3..	....	....	....	1.30N	1.27	.367	....	20
4..	1.25	1.25	1.25	1.25	1.25	.365	25	45
5..	....	....	....	1.25N	1.20	.353	....	45
8..	....	....	....	1.20N	1.07	.332	....	45
9..	....	....	....	1.07N	1.10	.338	....	45
10..	....	....	....	1.10N	.95	.315	....	45
11..	....	....	....	.95N	.97	.310	....	45
12..	....	....	....	.97N	.75	.271	....	45
15..	....	....	....	.75N	.80	.284	....	45
16..	....	....	....	.80N	.92	.305	....	45
17..	1.05	1.05	1.05	1.05	1.02	.317	16	61
18..	....	....	....	1.02N	.95	.307	...	61
19..	....	....	....	.95N	.97	.308	....	61
22..	....	....	....	.97N	1.12	.274	....	61
23..	....	....	....	1.12N	1.30	.295	....	61
24..	....	....	1.00A	1.00A	.82	.286	....	61
25..	....	....	....	.82N	.67	.285	....	61
26..	.75	.75	.75	.75	.75	.297	....	61
29..	.80@.85	.85	.80	.80A	.77	.298	6	67
30..	....	....	....	.77N	.60	.264	....	67

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.60	.60	.60	.60	.65	.266	30	55
2..	....	....	....	.65N	.50	.227	....	55
3..	....	....	....	.50N	.52	.235	....	55
6..	....	....	....	.52N	.52	.235	....	55
7..	....	....	....	.52N	.67	.260	....	55
8..	....	....	....	.67N	.62	.249	....	55
9..	....	....	....	.62N	.65	.247	....	55
10..	....	....	...	.65N	.60	.240	....	55
13..	....	....	....	.60N	.62	.245	....	55
14..	....	....	....	.62N	.62	.243	....	55
15..	....	....	....	.62N	.62	.240	....	55
16..	....	....	....	.62N	.60	.233	....	55
17..	....	....	....	.60N	.55	.225	....	55
20..	....	....	....	.55N	.57	.230	....	55
21..	....	....	....	.57N	.50	.216	....	55
22..	.50	.50	.50	.50	.52	.220	100	147
23..	....	....	....	.52N	.50	.217	7	154
24..	.50	.50	.50	.50	.50	.216	....	154
27..	....	.60B	....	.60B	.70	.253	4	158
28..	....	....	....	.70N	.60	.245	....	158

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 64 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.60	.60	.60	.60	.57	.243	3	161
30..	....	....	....	.57N	.57	.240	....	161
31..	....	....	....	.57N	.60	.240	....	161

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.60N	.55	.232	....	161
4..	.55	.55	.55	.55	.50	.229	....	161
5..	....	....	....	.50N	.52	.224	1	161
6..	....	....	....	.52N	.52	.226	....	161
7..	....	....	....	.52N	.50	.218	....	161
10..	....	....	....	.50N	.50	.221	....	161
11..	.50	.50	.50	.50	.60	.234	17	178
12..	.60	.60	.60	.60	.62	.238	18	196
13..	.65	.65	.65	.65	.70	.246	9	205
14..	....	....	....	.70N	.70	.240	....	205
17..	.70	.70	.70	.70	.75	.244	15	219
18..	....	....	....	.75N	.70	.240	....	219
19..	.75	.75	.75	.75	.75	.246	45	264
20..	.75	.75	.75	.75	.75	.250	4	268
21..	....	....	....	.75N	.70	.231	2	270
24..	.65	.65	.65	.65	.65	.220	22	292
25..	....	....	....	.65N	.62	.219	9	301
26..	.60	.60	.60	.60	.57	.210	12	313
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.57N	.55	.210	....	313

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.55	.55	.55	.55	.52	.207	4	317
2..	....	....	....	.52N	.47	.187	....	317
3..	....	....	....	.47N	.42	.169	....	317
4..	.50	.50	.50	.50	.47	.180	37	319
5..	....	....	....	.47N	.47	.175	....	319
8..	.55	.55	.55	.55	.47	.166	20	324
9..	....	....	....	.47N	.50	.181	2	324
10..	.55	.55	.50	.50	.47	.174	8	324
11..	.50	.50	.50	.50	.47	.179	100	347
12..	....	....	.45A	.45A	.45	.174	....	347
15..	.50	.50	.45	.45	.42	.166	6	348
16..	.50	.50	.50	.50	.45	.177	2	350
17..	.40	.40	.40	.40	.40	.161	175	507
18..	.40	.40	.40	.40	.32	.146	5	502
19..	.37	.37	.37	.37	.30	.140	1	502
22..	....	....	....	.30N	.30	.121	....	502
23..	....	....	....	.30N	.32	.137	....	502
24..	.30	.30	.30	.30	.27	.136	....	502
25..	Exchange Closed; Christmas							
26..	.27	.27	.27	.27	.27	.137	13	502
29..	....	....	....	.27N	.25	.126	....	502
30..	....	....	....	.25N	.27	.135	....	502
31..	.27	.27	.25	.25	.25	.122	4	503

JUNE 1987 66 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.60	.60	.60	.60	.75	.218	1	1
23..	.75	.75	.75	.75	.80	.237	....	1
24..	....	....	.70A	.70A	.52	.228	5	6
25..	....	....	....	.52N	.45	.227	....	6
26..	.60	.60	.60	.60	.50	.238	....	6
29..	....	....	.	.50N	.50	.238	5	11
30..	.45	.45	.45	.45	.35	.208	2	13

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.35N	.40	.209	....	13
2..	.40	.45B	.40	.40	.32	.174	50	63
3..	....	....	....	.32N	.32	.181	....	63
6..	....	....	....	.32N	.32	.181	....	63
7..	....	....	....	.32N	.42	.202	....	63
8..	....	....	....	.42N	.37	.192	....	63
9..	....	....	...	.37N	.40	.191	....	63
10..	....	....	....	.40N	.37	.184	....	63
13..	....	....	....	.37N	.37	.187	...	63
14..	....	....	....	.37N	.37	.185	....	63
15..	....	....	....	.37N	.40	.182	....	63
16..	....	....	....	.40N	.35	.176	....	63
17..	....	\....	....	.35N	.35	.169	....	63
20..	....	....	....	.35N	.35	.172	....	63
21..	....	....	....	.35N	.30	.161	....	63
22..	....	.35B	....	.35B	.32	.164	....	63
23..	....	....	....	.32N	.30	.161	....	63
24..	....	....	...	.30N	.30	.161	....	63
27..	....	.40B	....	.40B	.42	.192	....	63

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

JUNE 1987 66 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	....	....	....	.42N	.37	.185	....	63
29..	....	....	....	.37N	.35	.183	....	63
30..	....	....	....	.35N	.35	.180	....	63
31..	....	....	....	.35N	.35	.180	....	63

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.35N	.32	.173	....	63
4..	....	....	....	.32N	.30	.170	....	63
5..	....	.32B	....	.32B	.35	.165	....	63
6..	....	....	....	.35N	.30	.166	....	63
7..	....	....	....	.30N	.27	.160	....	63
10..	....	.30B	....	.30B	.30	.161	....	63
11..	....	....	....	.30N	.35	.172	....	63
12..	.45	.45	.40A	.40A	.37	.174	50	113
13..	....	....	....	.37N	.42	.181	....	113
14..	....	....	....	.42N	.45	.176	....	113
17..	....	....	....	.45N	.47	.179	....	113
18..	.42	.42	.42	.42	.42	.175	50	92
19..	....	....	....	.42N	.45	.180	....	92
20..	....	....	....	.45N	.47	.183	....	92
21..	....	....	....	.47N	.42	.167	....	92
24..	....	....	....	.42N	.42	.158	....	92
25..	.40	.42B	.37A	.37A	.37	.157	....	92
26..	....	....	....	.37N	.35	.149	10	90
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.35N	.32	.148	....	90

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.32N	.32	.145	10	80
2..	....	....	....	.32N	.30	.129	....	80
3..	.30	.30	.30	.30	.25	.115	1	80
4..	....	.30B	....	.30B	.30	.124	....	80
5..	....	....	....	.30N	.30	.120	....	80
8..	....	....	....	.30N	.30	.113	....	80
9..	.30	.30	.30	.30	.30	.124	2	81
10..	....	....	....	.30N	.27	.119	....	81
11..	....	....	....	.27N	.27	.122	....	81
12..	....	....	....	.27N	.25	.119	....	81
15..	....	....	....	.25N	.25	.112	....	81
16..	....	....	....	.25N	.25	.120	....	81
17..	....	....	....	.25N	.22	.108	....	81
18..	....	....	....	.22N	.20	.096	....	81
19..	....	....	....	.20N	.17	.092	....	81
22..	....	....	....	.17N	.17	.078	....	81
23..	....	....	....	.17N	.17	.090	....	81
24..	....	....	....	.17N	.15	.088	....	81
25..	Exchange Closed; Christmas							
26..	....	....	....	.15N	.15	.088	....	81
29..	....	....	....	.15N	.12	.080	....	81
30..	....	....	....	.12N	.12	.086	....	81
31..	.15	.15	.15	.15	.15	.076	10	91

AUGUST 1987 52 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	4.60	4.60	4.60	4.60	4.95	.695	13	13
5..	....	....	4.75A	4.75A	4.87	.692	....	13
6..	....	....	4.60A	4.60A	4.82	.691	....	13
7..	....	....	4.75A	4.75A	4.65	.684	....	13
10..	....	....	4.55A	4.65N	4.70	.688	....	13
11..	....	....	....	4.70N	4.92	.702	....	13
12..	....	....	....	4.92N	4.95	.703	....	13
13..	....	....	....	4.95N	5.20	.715	....	13
14..	....	....	....	5.20N	5.27	.719	....	13
17..	....	....	....	5.27N	5.35	.725	....	13
18..	5.00	5.00	4.90A	5.00	5.25	.724	....	13
19..	....	....	....	5.25N	5.40	.730	6	19
20..	....	....	....	5.40N	5.45	.732	....	19
21..	....	....	....	5.45N	5.07	.709	....	19
24..	....	....	....	5.07N	5.10	.713	....	19
25..	....	....	....	5.10N	4.97	.709	....	19
26..	....	....	....	4.97N	5.02	.713	....	19
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	5.02N	4.90	.710	....	19

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.90N	4.95	.716	....	19
2..	....	....	....	4.95N	4.72	.702	....	19
3..	....	....	....	4.72N	4.55	.691	....	19
4..	....	....	....	4.55N	4.80	.702	....	19
5..	....	....	....	4.80N	4.67	.697	....	19
8..	....	....	....	4.67N	4.62	.696	....	19
9..	....	....	....	4.62N	4.70	.699	....	19

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 52 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	....	4.70N	4.47	.688	....	19
11..	....	....	....	4.47N	4.52	.691	....	19
12..	....	....	....	4.52N	4.57	.689	....	19
15..	....	....	....	4.57N	4.45	.685	....	19
16..	....	....	....	4.45N	4.52	.693	....	19
17..	....	....	....	4.52N	4.30	.679	....	19
18..	....	....	....	4.30N	4.17	.669	....	19
19..	....	....	....	4.17N	4.15	.668	....	19
22..	....	....	....	4.15N	3.85	.647	....	19
23..	....	....	....	3.85N	4.17	.670	....	19
24..	....	....	....	4.17N	4.12	.672	....	19
25..	Exchange Closed; Christmas							
26..	....	....	....	4.12N	4.10	.673	....	19
29..	....	....	....	4.10N	3.85	.656	....	19
30..	....	....	....	3.85N	4.10	.676	....	19
31..	....	....	....	4.10N	3.90	.663	....	19

AUGUST 1987 54 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	3.40	3.40	3.40	3.40	3.07	.556	3	3
3..	....	....	....	3.07N	3.22	.568	....	3
6..	....	....	....	3.22N	3.35	.577	....	3
7..	....	....	....	3.35N	3.67	.599	....	3
8..	....	....	....	3.67N	3.55	.589	....	3
9..	....	....	....	3.55N	3.60	.593	....	3
10..	....	....	....	3.60N	3.45	.586	....	3
13..	....	....	....	3.45N	3.60	.597	....	3
14..	....	....	....	3.60N	3.57	.596	....	3
15..	....	....	....	3.57N	3.57	.596	....	3
16..	....	....	....	3.57N	3.52	.592	....	3
17..	....	....	....	3.52N	3.50	.592	....	3
20..	....	3.55B	....	3.55B	3.67	.605	....	3
21..	....	....	....	3.67N	3.45	.590	....	3
22..	....	....	....	3.45N	3.42	.586	....	3
23..	....	....	....	3.42N	3.42	.586	....	3
24..	....	....	3.35A	3.35A	3.40	.587	....	3
27..	....	....	....	3.40N	3.97	.626	....	3
28..	....	....	3.70A	3.70A	3.80	.615	....	3
29..	....	....	....	3.80N	3.85	.619	....	3
30..	....	....	....	3.85N	3.75	.612	....	3
31..	....	....	....	3.75N	3.85	.619	....	3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.85N	3.62	.605	....	3
4..	....	....	....	3.62N	3.70	.612	....	3
5..	....	....	....	3.70N	3.65	.608	....	3
6..	3.30	3.30	3.20	3.20	3.60	.606	30	33
7..	3.20	3.20	3.20	3.20	3.45	.597	9	42
10..	....	....	....	3.45N	3.50	.601	....	42
11..	....	....	....	3.50N	3.65	.616	....	42
12..	....	....	....	3.65N	3.67	.616	....	42
13..	....	....	....	3.67N	3.90	.629	....	42
14..	....	....	....	3.90N	3.97	.634	....	42
17..	....	....	....	3.97N	4.05	.639	....	42
18..	....	....	....	4.05N	4.02	.639	....	42
19..	....	....	....	4.02N	4.07	.645	....	42
20..	....	....	....	4.07N	4.12	.647	....	42
21..	....	....	4.10A	4.10A	3.80	.622	....	42
24..	....	....	....	3.80N	3.82	.625	....	42
25..	....	....	....	3.82N	3.72	.620	....	42
26..	3.40	3.40	3.40	3.40	3.70	.623	44	86
27..	Exchange Closed; Thanksgiving Day							
28..	3.35	3.35	3.30	3.32	3.65	.619	40	126

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.65N	3.67	.625	....	126
2..	....	....	....	3.67N	3.47	.609	....	126
3..	....	....	....	3.47N	3.32	.597	....	126
4..	....	....	....	3.32N	3.55	.610	....	126
5..	....	....	....	3.55N	3.45	.604	....	126
8..	....	....	....	3.45N	3.40	.603	....	126
9..	....	....	....	3.40N	3.45	.606	....	126
10..	....	....	....	3.45N	3.27	.594	....	126
11..	....	....	....	3.27N	3.32	.597	....	126
12..	....	....	....	3.32N	3.32	.594	....	126
15..	....	....	....	3.32N	3.25	.591	....	126
16..	....	....	....	3.25N	3.30	.599	....	126
17..	....	....	....	3.30N	3.12	.583	....	126
18..	....	....	....	3.12N	3.00	.572	....	126
19..	....	....	....	3.00N	3.00	.571	....	126
22..	....	....	....	3.00N	2.75	.549	....	126
23..	....	....	....	2.75N	3.02	.572	....	126

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 54 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	....	....	....	3.02N	2.97	.573	....	126
25..	Exchange Closed; Christmas							
26..	3.00	3.00	2.97	2.97	2.95	.574	11	122
29..	....	....	....	2.95N	2.72	.555	....	122
30..	....	....	....	2.72N	2.92	.575	....	122
31..	2.80	2.80	2.80	2.80	2.75	.560	6	128

AUGUST 1987 56 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.50	2.50	2.50	2.50	2.62	.527	3	3
12..	....	....	....	2.62N	2.65	.527	....	3
13..	....	....	....	2.65N	2.85	.540	....	3
14..	....	....	....	2.85N	2.90	.544	....	3
17..	....	....	....	2.90N	2.95	.550	....	3
18..	....	....	....	2.95N	2.92	.549	....	3
19..	....	....	....	2.92N	2.97	.555	....	3
20..	....	....	....	2.97N	3.00	.558	....	3
21..	....	....	....	3.00N	2.75	.531	....	3
24..	....	....	....	2.75N	2.80	.534	....	3
25..	....	....	....	2.80N	2.70	.528	....	3
26..	....	....	2.60A	2.60A	2.70	.530	....	3
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	2.60A	2.60A	2.60	.525	....	3

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.60N	2.60	.529	....	3
2..	....	....	....	2.60N	2.47	.512	....	3
3..	....	....	....	2.47N	2.35	.500	....	3
4..	....	....	....	2.35N	2.52	.514	....	3
5..	....	....	....	2.52N	2.45	.508	....	3
8..	....	....	2.40A	2.40A	2.40	.506	....	3
9..	....	....	....	2.40N	2.40	.510	....	3
10..	2.40	2.40	2.40	2.40	2.30	.498	1	4
11..	2.20	2.20	2.20	2.20	2.32	.500	5	7
12..	....	....	....	2.32N	2.40	.498	....	7
15..	....	....	....	2.40N	2.32	.494	....	7
16..	2.30	2.30	2.30	2.30	2.32	.503	....	7
17..	....	....	....	2.32N	2.17	.485	6	13
18..	....	....	....	2.17N	2.07	.474	..	13
19..	2.20	2.20	2.15	2.15	2.10	.473	2	14
22..	....	....	....	2.10N	1.90	.451	4	18
23..	....	....	....	1.90N	2.10	.473	....	18
24..	....	....	....	2.10N	2.05	.474	....	18
25..	Exchange Closed; Christmas							
26..	....	....	....	2.05N	2.02	.473	....	18
29..	....	....	....	2.02N	1.85	.453	....	18
30..	....	....	....	1.85N	2.00	.473	....	18
31..	....	....	....	2.00N	1.87	.456	....	18

AUGUST 1987 58 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	2.00	2.00	2.00	2.00	2.07	.463	30	30
28..	2.00	2.00	2.00	2.00	1.95	.450	1	30
29..	....	....	....	1.95N	1.95	.454	....	30
30..	....	....	....	1.95N	1.92	.446	....	30
31..	....	....	....	1.92N	1.97	.453	....	30

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.97N	1.82	.437	....	30
4..	....	....	....	1.82N	1.87	.443	....	30
5..	....	....	....	1.87N	1.82	.438	....	30
6..	....	....	....	1.82N	1.80	.435	....	30
7..	....	....	....	1.80N	1.70	.423	....	30
10..	....	....	....	1.70N	1.72	.425	....	30
11..	1.75	1.75	1.75	1.75	1.80	.439	30	45
12..	....	....	....	1.80N	1.82	.439	....	45
13..	....	....	....	1.82N	2.00	.452	....	45
14..	....	....	....	2.00N	2.05	.456	....	45
17..	....	....	....	2.05N	2.07	.461	....	45
18..	....	....	....	2.07N	2.07	.460	....	45
19..	....	....	....	2.07N	2.10	.466	....	45
20..	....	....	....	2.10N	2.12	.468	....	45
21..	2.15	2.15	2.15	2.15	1.95	.441	6	46
24..	....	....	....	1.95N	1.97	.444	....	46
25..	1.85	1.85	1.85	1.85	1.87	.437	10	55
26..	....	....	1.80A	1.80A	1.87	.438	....	55
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.87N	1.80	.432	....	55

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 58 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.80N	1.80	.435	....	55
2..	....	....	....	1.80N	1.70	.418	....	55
3..	....	....	....	1.70N	1.60	.407	....	55
4..	....	....	....	1.60N	1.75	.420	....	55
5..	....	....	....	1.75N	1.67	.415	....	55
8..	....	....	....	1.67N	1.65	.413	....	55
9..	....	....	....	1.65N	1.70	.417	....	55
10..	....	....	....	1.70N	1.57	.405	....	55
11..	....	....	....	1.57N	1.57	.407	....	55
12..	....	....	1.55A	1.55A	1.50	.405	....	55
15..	....	....	....	1.50N	1.50	.401	....	55
16..	1.55	1.55	1.55	1.55	1.57	.409	6	50
17..	....	....	....	1.57N	1.45	.392	....	50
18..	....	....	....	1.45N	1.37	.381	....	50
19..	1.35	1.35	1.35	1.35	1.40	.380	2	52
22..	1.20	1.20	1.15	1.15	1.25	.359	18	61
23..	....	....	....	1.25N	1.40	.380	....	31
24..	....	....	....	1.40N	1.35	.380	....	31
25..	Exchange Closed; Christmas							
26..	....	....	....	1.35N	1.32	.378	....	31
29..	....	....	....	1.32N	1.20	.358	....	31
30..	....	....	....	1.20N	1.32	.375	....	31
31..	....	....	1.30A	1.30A	1.22	.359	....	31

AUGUST 1987 60 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.25	1.25	1.25	1.25	1.30	.373	10	10
23..	1.30	1.30	1.30	1.30	1.50	.393	6	16
24..	....	....	....	1.50N	1.37	.385	....	16
25..	1.60	1.60	1.60	1.60	1.37	.383	....	16
26..	....	....	....	1.37N	1.40	.385	4	20
29..	....	....	....	1.40N	1.42	.390	....	20
30..	....	....	....	1.42N	1.20	.370	....	20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.20	1.20	1.20	1.20	1.27	.367	4	24
2..	....	....	....	1.27N	1.02	.334	....	20
3..	....	....	....	1.02N	1.10	.345	....	20
6..	....	....	....	1.10N	1.17	.353	....	20
7..	....	....	....	1.17N	1.32	.373	....	20
8..	....	....	....	1.32N	1.25	.363	....	20
9..	....	....	....	1.25N	1.27	.365	....	20
10..	....	....	....	1.27N	1.22	.355	....	20
13..	....	....	....	1.22N	1.27	.362	....	20
14..	....	....	....	1.27N	1.25	.360	....	20
15..	1.40	1.40	1.40	1.40	1.25	.359	1	20
16..	....	....	....	1.25N	1.22	.354	....	20
17..	....	....	....	1.22N	1.22	.352	....	20
20..	....	....	....	1.22N	1.30	.362	....	20
21..	....	....	....	1.30N	1.20	.349	....	20
22..	....	....	....	1.20N	1.17	.345	....	20
23..	....	....	....	1.17N	1.17	.345	....	20
24..	1.00	1.15	1.00	1.15	1.12	.348	4	23
27..	....	1.25B	....	1.25B	1.42	.385	....	22
28..	....	....	1.35A	1.35A	1.35	.373	....	22
29..	....	....	....	1.35N	1.35	.377	....	22
30..	....	....	....	1.35N	1.30	.369	....	22
31..	1.15	1.15	1.15	1.15	1.35	.375	3	25

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.35N	1.22	.359	....	25
4..	....	....	....	1.22N	1.27	.364	....	25
5..	....	....	....	1.27N	1.22	.359	....	25
6..	....	....	....	1.22N	1.22	.355	....	25
7..	1.10	1.10	1.10	1.10	1.12	.344	44	69
10..	....	....	1.05A	1.12N	1.17	.344	....	69
11..	1.10	1.10	1.10	1.10	1.20	.358	19	88
12..	....	....	....	1.20N	1.22	.357	18	106
13..	....	....	....	1.22N	1.37	.369	....	106
14..	....	....	....	1.37N	1.40	.373	....	106
17..	1.35	1.35	1.35	1.35	1.40	.377	1	107
18..	....	....	....	1.40N	1.40	.375	....	107
19..	1.50	1.50	1.50	1.50	1.50	.381	300	365
20..	1.50	1.50	1.45	1.45	1.45	.383	303	480
21..	....	....	....	1.45N	1.32	.358	97	468
24..	....	....	....	1.32N	1.32	.359	....	468
25..	....	....	....	1.32N	1.25	.352	....	468
26..	....	....	....	1.25N	1.27	.353	....	468
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	1.10A	1.10A	1.10	.346	....	468

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 60 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30	1.30	1.10	1.20	1.17	.348	100	510
2..	....	....	....	1.17N	1.12	.332	2	510
3..	....	....	....	1.12N	1.05	.321	1	510
4..	1.17@.00	1.17	1.00	1.00	1.15	.334	40	510
5..	....	....	....	1.15N	1.10	.329	10	510
8..	....	....	....	1.10N	1.07	.327	....	510
9..	....	....	....	1.07N	1.15	.331	....	510
10..	1.02	1.02	1.02	1.02	1.02	.320	5	510
11..	1.00	1.00	1.00	1.00	1.02	.322	4	510
12..	....	....	....	1.02N	1.00	.320	....	510
15..	....	....	....	1.00N	1.00	.317	....	510
16..	....	....	....	1.00N	1.02	.324	....	510
17..	....	....	....	1.02N	.95	.307	....	510
18..	....	....	....	.95N	.90	.297	....	460
19..	....	....	....	.90N	.90	.296	....	460
22..	.80	.80	.80	.80	.80	.277	101	360
23..	.90	.90	.85	.85	.90	.295	30	371
24..	....	....	....	.90N	.85	.295	....	371
25..	Exchange Closed; Christmas							
26..	....	....	....	.85N	.85	.293	....	371
29..	.75	.75	.75	.75	.75	.274	241	230
30..	.70	.70	.70	.70	.77	.288	10	236
31..	.77	.77	.77	.77	.77	.272	9	236

AUGUST 1987 62 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	.95	.95	.95	.95	.95	.321	....	....
29..	....	....	.92A	.92A	.92	.326	2	2
30..	....	....	....	.92N	.80	.307	....	2

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.80N	.85	.303	....	2
2..	....	....	....	.85N	.67	.273	....	2
3..	.60	.60	.60	.60	.72	.282	16	18
6..	.90	.90	.90	.90	.77	.289	....	18
7..	....	....	....	.77N	.87	.308	6	24
8..	.82	.82	.82	.82	.85	.298	2	26
9..	....	....	....	.85N	.85	.299	....	26
10..	....	....	....	.85N	.80	.289	....	26
13..	....	....	....	.80N	.85	.295	....	26
14..	....	....	....	.85N	.85	.292	....	26
15..	....	....	....	.85N	.82	.291	....	26
16..	....	....	....	82N	.80	.286	....	26
17..	....	....	....	.80N	.80	.284	....	26
20..	....	....	....	.80N	.85	.293	....	26
21..	....	....	....	.85N	.80	.281	....	26
22..	....	....	....	.80N	.77	.277	....	26
23..	....	....	....	.77N	.77	.278	....	26
24..	.65	.65	.65	.65	.70	.280	17	43
27..	.75	.80	.75	.80	.95	.315	21	64
28..	....	....	....	.95N	.90	.304	....	64
29..	....	....	....	.90N	.90	.306	....	64
30..	....	....	....	.90N	.87	.299	....	64
31..	....	....	....	.87N	.90	.304	....	64

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.90N	.80	.289	....	64
4..	.80	.80	.80	.80	.85	.293	9	73
5..	....	....	.75A	.75A	.82	.288	....	73
6..	....	....	....	.82N	.80	.284	....	73
7..	....	....	....	.80N	.75	.273	....	73
10..	....	....	....	.75N	.75	.273	....	73
11..	....	....	....	.75N	.77	.284	....	73
12..	....	....	....	.77N	.80	.283	....	73
13..	....	....	.70A	.70A	.90	.294	....	73
14..	.90	.90	.90	.90	.92	.298	7	80
17..	....	....	....	.92N	.92	.301	....	80
18..	....	....	.90A	.90A	.92	.299	....	80
19..	.92	.92	.92	.92	.95	.304	3	83
20..	....	....	....	.95N	.95	.306	....	83
21..	....	....	....	.95N	.87	.283	....	83
24..	....	....	....	.87N	.87	.284	....	83
25..	....	....	....	.87N	.85	.277	....	83
26..	....	....	....	.85N	.82	.276	....	83
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.82N	.77	.270	....	83

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.77N	.75	.270	....	83
2..	....	....	....	.75N	.72	.256	....	83
3..	....	....	....	.72N	.65	.246	....	83

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS

AUGUST 1987 62 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	....	....	....	.65N	.75	.258	....	83
5..	....	....	....	.75N	.72	.254	....	83
8..	.67	.67	.67	.67	.67	.252	33	116
9..	....	....	....	.67N	.72	.256	....	116
10..	....	....	....	.72N	.65	.246	....	116
11..	....	....	....	.65N	.65	.248	....	116
12..	.70	.70	.70	.70	.70	.246	1	117
15..	....	....	....	.70N	.70	.243	....	117
16..	....	....	....	.70N	.70	.249	....	117
17..	....	....	....	.70N	.60	.234	....	117
18..	....	....	....	.60N	.55	.225	....	117
19..	....	....	....	.55N	.55	.224	....	117
22..	....	....	....	.55N	.50	.208	....	117
23..	....	....	....	.50N	.55	.223	....	117
24..	....	....	....	.55N	.52	.222	....	117
25..	Exchange Closed; Christmas							
26..	....	....	....	.52N	.52	.220	....	117
29..	....	....	....	.52N	.45	.203	....	117
30..	....	....	....	.45N	.50	.215	....	117
31..	....	....	....	.50N	.45	.200	....	117

OCTOBER 1987 56 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.50	2.50	2.50	2.50	2.40	.490	3	3
25..	....	....	....	2.40N	2.37	.485	....	3
26..	....	....	....	2.37N	2.35	.481	....	3
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	2.35N	2.35	.480	....	3

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.35N	2.30	.481	....	3
2..	....	....	....	2.30N	2.20	.469	....	3
3..	....	....	....	2.20N	2.15	.455	....	3
4..	1.95	1.95	1.95	1.95	2.02	.467	6	9
5..	....	....	....	2.02N	2.02	.465	....	9
8..	....	....	....	2.02N	2.00	.460	....	9
9..	....	....	....	2.00N	2.00	.463	....	9
10..	....	....	....	2.00N	1.97	.456	....	9
11..	....	....	....	1.97N	1.97	.456	....	9
12..	....	....	....	1.97N	1.95	.452	....	9
15..	....	....	....	1.95N	1.95	.452	....	9
16..	....	....	....	1.95N	1.97	.458	....	9
17..	....	....	....	1.97N	1.90	.447	....	9
18..	....	....	....	1.90N	1.87	.447	....	9
19..	....	....	....	1.87N	1.82	.442	....	9
22..	....	....	....	1.82N	1.72	.434	....	9
23..	....	....	....	1.72N	1.85	.444	....	9
24..	....	....	....	1.85N	1.82	.441	....	9
25..	Exchange Closed; Christmas							
26..	....	....	....	1.82N	1.82	.441	....	9
29..	....	....	....	1.82N	1.70	.429	....	9
30..	....	....	....	1.70N	1.72	.433	....	9
31..	....	....	....	1.72N	1.60	.422	....	9

OCTOBER 1987 58 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	1.30	1.30	1.30	1.30	1.32	.379	140	140
9..	....	....	....	1.32N	1.32	.382	....	140
10..	....	....	....	1.32N	1.32	.375	....	140
11..	....	....	....	1.32N	1.35	.375	....	140
12..	....	....	....	1.35N	1.32	.371	....	140
15..	....	....	....	1.32N	1.32	.371	....	140
16..	....	....	....	1.32N	1.35	.377	....	140
17..	....	....	....	1.35N	1.30	.366	....	140
18..	....	....	....	1.30N	1.27	.366	....	140
19..	....	....	....	1.27N	1.22	.362	....	140
22..	....	....	....	1.22N	1.15	.354	....	140
23..	1.30	1.30	1.30	1.30	1.25	.363	100	240
24..	....	....	....	1.25N	1.22	.359	....	240
25..	Exchange Closed; Christmas							
26..	....	....	....	1.22N	1.22	.359	....	240
29..	1.20	1.20	1.20	1.20	1.12	.347	40	280
30..	....	....	....	1.12N	1.12	.350	....	280
31..	....	....	....	1.12N	1.05	.339	....	280

OCTOBER 1987 60 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.80	.80	.80	.80	.85	.305	10	10
9..	....	....	....	.85N	.85	.308	....	10
10..	....	....	....	.85N	.85	.302	....	10
11..	....	....	....	.85N	.87	.302	....	10

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — CALLS
OCTOBER 1987 60 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	....	....	.87N	.87	.298	....	10
15..	....	....	....	.87N	.87	.299	....	10
16..	....	....	....	.87N	.87	.304	....	10
17..	....	....	....	.87N	.85	.293	....	10
18..	....	....	....	.85N	.82	.293	....	10
19..	.80	.80	.80	.80	.80	.289	2	12
22..	....	....	....	.80N	.75	.282	3	15
23..	....	....	....	.75N	.82	.290	....	15
24..	....	....	.80A	.80A	.80	.286	....	15
25..	Exchange Closed; Christmas							
26..	....	....	....	.80N	.80	.285	....	15
29..	....	....	....	.80N	.72	.274	....	15
30..	....	....	....	.72N	.72	.275	....	15
31..	.72	.72	.72	.72	.67	.265	....	15

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1986 50 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.000	....	2
3..	....	....	....	.02N	.02	.000	....	2
6..	....	....	....	.02N	.02	.000	....	2
7..	....	....	....	.02N	....	.000	....	2
8..	CAB	CAB	CAB	CAB	.02	.000	....	2
9..	....	....	....	.02N	....	.000	....	2
10..	CAB	CAB	CAB	CAB	CAB	.000	....	2
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2
15..	CAB	CAB	CAB	CAB	CAB	.000	....	2
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2

FEBRUARY 1986 52 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.001	....	43
3..	....	....	....	.02N	.02	.003	....	41
6..	....	....	....	.02N	.02	.002	....	41
7..	....	....	....	.02N	.02	.001	....	41
8..	....	....	....	.02N	.05	.006	....	41
9..	....	....	....	.05N	.05	.002	....	41
10..	....	....	....	.05N	.02	.000	....	41
13..	....	....	....	.02N	.02	.000	....	41
14..	....	....	....	.02N	.02	.000	....	41
15..	....	....	....	.02N	....	.000	....	41
16..	CAB	CAB	CAB	CAB	CAB	.000	....	41
17..	CAB	CAB	CAB	CAB	CAB	.000	....	41
20..	CAB	CAB	CAB	CAB	CAB	.000	....	41
21..	CAB	CAB	CAB	CAB	CAB	.000	....	41
22..	CAB	CAB	CAB	CAB	CAB	.000	....	41
23..	CAB	CAB	CAB	CAB	CAB	.000	....	41

FEBRUARY 1986 54 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.05	.05	.05	.05	.07	.015	4	305
3..	....	.15B	....	.15B	.17	.031	....	305
6..	.15	.15	.15	.15	.17	.028	9	298
7..	.15	.15	.15	.15	.12	.017	2	298
8..	.20	.20	.20	.20	.20	.065	15	292
9..	.25	.25	.20A	.20A	.12	.036	2	294
10..	....	....	.10A	.10A	.07	.005	....	294
13..	....	....	....	.07N	.10	.007	....	294
14..	.10	.10	.07	.10	.07	.011	39	286
15..	.10	.15B	.05	.07	.05	.003	18	278
16..	....	....	....	.05N	.05	.008	....	278
17..	.02	.02	.02	.02	.02	.005	2	276
20..	.02	.02	.02	.02	....	.000	1	276
21..	CAB	CAB	CAB	CAB	CAB	.000	....	276
22..	CAB	CAB	CAB	CAB	CAB	.000	....	276
23..	CAB	CAB	CAB	CAB	CAB	.000	10	266
24..	CAB	CAB	CAB	CAB	CAB	.000	1	....

FEBRUARY 1986 56 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.10	.37	.10	.37	.22	.084	18	577
3..	.35	.45	.30	.35	.37	.143	155	603
6..	.40	.40	.30	.35	.37	.147	30	618
7..	.35	.35	.30	.30A	.27	.113	203	738
8..	.30	.70	.30	.65	.70	.275	87	769
9..	.50	.70	.50	.50	.47	.197	113	813
10..	.35	.35	.20	.20	.22	.061	112	721
13..	.15	.25	.12	.25	.25	.094	9	710
14..	.30	.40	.25	.25	.35	.134	143	741
15..	.20	.25	.20	.20	.17	.064	27	730
16..	.22	.32	.22	.27	.27	.137	159	728
17..	.40	.40	.20	.22	.22	.118	124	804
20..	.15	.15	.05	.05	.05	.002	34	811
21..	.05	.05	.05	.05	.05	.005	3	813
22..	.05	.05	.02	.02	.02	.000	53	845
23..	.02	.02	CAB	CAB	CAB	.000	7	845
24..	CAB	CAB	CAB	CAB	CAB	.000	2	....

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1986 58 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.35@.32	.75	.32	.70A	.70	.266	95	1704
3..	.70	1.10	.70	.85	.97	.383	503	1806
6..	.90	1.00	.85	1.00B	.97	.415	175	1828
7..	.95	.95	.75	.82	.85	.361	330	1782
8..	.95	1.65	.95	1.55B	1.55	.612	415	1808
9..	1.40	1.55	1.10	1.25	1.30	.523	452	1856
10..	.90	.90	.55	.57	.60	.273	177	1884
13..	.45	.85	.37	.75	.80	.400	166	1879
14..	.80	1.25	.80	1.00	1.00	.504	291	1842
15..	1.00	1.02	.55	.65B	.67	.364	308	1872
16..	.95	1.05	.80	1.00	1.00	.561	318	1889
17..	1.20	1.35	.65	.80	.85	.560	208	1844
20..	.82	.82	.17	.17	.20	.139	243	1769
21..	.15	.40	.12	.40@.35	.35	.306	138	1731
22..	.35	.35	.20	.20	.20	.178	265	1627
23..	.05	.10	CAB	.02	.02	.000	254	1505
24..	.02	.02	CAB	CAB	CAB	.000	109	....

FEBRUARY 1986 60 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.80	1.75	.75	1.65@.75	1.70	.540	493	3306
3..	1.70	2.25	1.50	1.95	2.07	.673	659	3145
6..	2.00	2.30	1.80	2.20@.15A	2.12	.722	356	3170
7..	1.80	2.10	1.75	1.85	1.87	.681	494	3092
8..	2.00@1.90	3.15	1.90	3.15	3.05	.872	724	2621
9..	2.80@.75	3.10	2.40	2.55	2.62	.826	460	2610
10..	2.00	2.00	1.55	1.55	1.62	.620	337	2507
13..	1.40@.35	2.25	1.10	2.00	2.05	.781	267	2544
14..	2.05@.20	2.70	2.05	2.15A	2.42	.862	333	2370
15..	2.40	2.45	1.65	1.90	1.85	.785	310	2282
16..	2.50	2.70	2.25	2.42	2.50	.913	138	2256
17..	2.70	2.85	2.02	2.30B	2.40	.924	95	2226
20..	2.40	2.40	1.00	1.10@.00	1.20	.733	192	2093
21..	.95	1.70	.80	1.60@.65	1.75	.928	247	1988
22..	1.67	1.67	1.35	1.45	1.37	.931	244	1866
23..	.60	.90	.35	.40	.42	.498	570	1655
24..	.35	.40	.20	.25@.30	.27	.351	1376	15
27..	....	....	....	....	....	.315	....	....

FEBRUARY 1986 62 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.90	3.05	1.75A	3.00	3.00	.789	221	2908
3..	3.05	3.80	3.00	3.55	3.62	.878	660	2541
6..	3.42@.40	3.90	3.25	3.85	3.80	.914	249	2510
7..	3.50	3.70	3.35	3.45	3.47	.898	419	2506
8..	3.75@4.10	5.00	3.75	5.00	4.80	.975	290	2263
9..	4.55@.50	4.95	4.00	4.35	4.32	.963	342	2188
10..	3.50@.45	3.50	3.00	3.10	3.02	.882	349	1885
13..	2.80	3.75	2.60	3.75@.70	3.75	.961	93	1849
14..	3.75	4.60	3.75	3.75A	4.17	.983	189	1665
15..	4.10	4.30	3.35	3.60	3.55	.970	149	1565
16..	4.25	4.50	4.20A	4.25	4.35	.994	69	1553
17..	4.60	4.80	4.05A	4.30B	4.30	.996	34	1520
20..	4.30	4.30	2.80A	2.80A	2.82	.988	65	1468
21..	2.55	3.50	2.30	3.50	3.55	.999	77	1457
22..	3.55	3.55	3.15	3.25	3.25	.999	31	1430
23..	2.50	2.50	1.80	2.00	2.02	.999	58	1304
24..	2.02	2.05	1.60	1.70	1.77	.998	158	1236
27..	....	....	....	....	....	.967	....	....

FEBRUARY 1986 64 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	3.20	4.60	3.20	4.60	4.65	.931	100	1051
3..	5.10	5.60	5.00A	5.40A	5.42	.968	47	1000
6..	5.35	5.55	5.10	5.50	5.65	.982	28	998
7..	5.45	5.70	5.30	5.30	5.32	.979	11	979
8..	5.85	6.90	5.75	6.90	6.75	.997	78	953
9..	6.65	6.70B	5.80	6.20	6.25	.995	46	924
10..	5.00	5.00	5.00	5.00	4.85	.979	25	918
13..	4.55	5.55B	4.35	5.55B	5.62	.996	32	886
14..	5.95	6.40	5.75	6.30	6.10	.999	6	857
15..	6.10	6.10	5.10	5.12	5.47	.998	114	809
16..	6.05	6.45B	6.05	6.40	6.30	.999	180	833
17..	6.75	6.75	6.20A	6.20A	6.25	.999	6	822
20..	5.95	5.95	4.75	4.75	4.77	.999	82	735
21..	4.40	5.35B	4.40	5.00	5.50	.999	32	674
22..	5.40	5.50B	5.10	5.40	5.25	.999	18	608
23..	4.40	4.50	4.00	4.00	4.00	1.000	24	501

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1986 64 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	4.00	4.05B	3.75	3.85	3.77	.999	4	485
27..	....	....	....	....	....	.999	....	....

FEBRUARY 1986 66 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	6.30B	....	6.30B	6.50	.984	....	152
3..	....	....	....	6.50N	7.35	.994	....	147
6..	7.00	7.00	7.00	7.00	7.57	.997	1	147
7..	....	....	7.50A	7.50A	7.25	.997	....	146
8..	8.50	8.75	8.50	8.75	8.72	.999	1	145
9..	8.35	8.35	8.00	8.00	8.22	.999	109	103
10..	....	....	7.20A	7.20A	6.80	.997	....	103
13..	....	....	....	6.80N	7.57	.999	....	103
14..	7.85	7.85	7.85	7.85	8.05	.999	2	100
15..	....	....	....	8.05N	7.42	.999	....	100
16..	....	7.90B	....	7.90B	8.27	.999	....	100
17..	....	8.60B	....	8.60B	8.25	.999	....	100
20..	....	....	....	8.25N	6.75	.999	....	29
21..	....	7.05B	....	7.05B	7.50	1.000	....	24
22..	....	7.55B	....	7.55B	7.25	1.000	....	20
23..	....	....	6.00A	6.00A	6.00	1.000	....	18
24..	....	6.05B	....	6.05B	5.77	1.000	....	18
27..	....	....	....	....	....	.999	....	....

APRIL 1986 54 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
3..	.35	.40	.35	.40	.37	.116	16	16
6..	....	....	....	.37N	.35	.109	....	16
7..	....	....	....	.35N	.30	.083	....	16
8..	....	.40B	....	.40B	.55	.128	....	16
9..	.50	.50	.50	.50	.47	.105	20	36
10..	.40	.40	.37	.37	.32	.063	14	44
13..	....	.40B	....	.40B	.45	.086	....	44
14..	....	....	....	.45N	.45	.084	....	44
15..	.45	.45	.45	.45	.35	.061	14	58
16..	....	....	....	.35N	.42	.076	....	58
17..	.47	.47	.45	.45	.42	.076	6	62
20..	.35	.35	.35	.35	.35	.038	4	66
21..	....	....	....	.35N	.30	.050	....	66
22..	....	....	....	.30N	.25	.041	....	66
23..	....	....	.22A	.22A	.20	.023	....	66
24..	.20	.20	.20	.20	.15	.021	1	66
27..	.20	.20	.20	.20	.15	.012	2	68
28..	....	....	....	.15N	.15	.013	....	68
29..	....	....	....	.15N	.10	.016	....	68
30..	.10	.10	.10	.10	.10	.023	1	68
31..	....	....	....	.10N	.10	.022	1	68

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.10N	.10	.020	....	68
4..	....	....	....	.10N	.15	.044	....	68
5..	....	....	....	.15N	.15	.044	....	68
6..	....	....	....	.15N	.15	.031	....	68
7..	....	....	....	.15N	.10	.020	....	68
10..	....	....	....	.10N	.10	.021	....	68
11..	....	....	....	.10N	.20	.049	....	68
12..	.20	.22B	.20	.22B	.22	.050	7	75
13..	.25	.25	.25	.25	.30	.066	2	77
14..	....	....	....	.30N	.27	.053	....	77
17..	Exchange Closed; President's Day							
18..	.40	.40	.40	.40	.45	.106	2	79
19..	.40	.40	.35	.35	.27	.056	19	98
20..	....	....	....	.27N	.25	.037	....	97
21..	.22	.22	.22	.22	.15	.012	3	100
24..	....	....	....	.15N	.10	.007	....	100
25..	.10	.10	.10	.10	.07	.001	6	99
26..	.10	.10	.10	.10	.07	.001	12	109
27..	.10	.10	.10	.10	.07	.002	1	108
28..	....	....	....	.07N	.05	.020	....	108

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.07	.07	.07	.07	.05	.029	....	108
4..	....	....	....	.05N	.05	.018	1	107
5..	.05	.05	.05	.05	.05	.016	6	101
6..	.05	.05	.05	.05	.05	.017	6	101
7..	....	....	....	.05N	.05	.029	....	101
10..	....	....	....	.05N	.05	.009	....	101
11..	....	.07B	....	.07B	.07	.028	....	101
12..	....	....	....	.07N	.05	.024	....	101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 54 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	....	....	.05N	.05	.016	....	101
14..	....	....	....	.05N	.02	.008	....	101
17..	....	....	....	.02N	.02	.005	....	101
18..	.02	.02	.02	.02	.02	.005	1	101
19..	....	....	....	.02N	.02	.000	....	101
20..	....	....	....	.02N	....	.000	....	101

APRIL 1986 56 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	.70B	....	.70B	.70	.207	....	171
3..	.80	.85	.80	.80	.80	.218	289	306
6..	.80	.80	.75	.75	.75	.210	21	317
7..	.67	.67	.67	.67	.60	.169	1	317
8..	.67	.95	.67	.75A	.95	.241	3	319
9..	.95	.95	.80	.95	.90	.207	62	331
10..	.70	.70	.70	.70	.70	.138	25	311
13..	.70	.70	.70	.70	.75	.180	3	314
14..	.90	1.00	.90	.95A	.85	.177	31	343
15..	.80	.80	.75	.75	.70	.137	87	402
16..	.85@.90	1.00	.85	.90	.85	.166	16	400
17..	1.00	1.00	.82	.90	.85	.165	41	416
20..	.75	.75	.62	.62	.57	.096	29	437
21..	.52	.65	.52	.65	.62	.121	7	424
22..	.60	.65	.60	.65	.52	.105	26	412
23..	.50	.50	.45	.47	.40	.067	16	404
24..	.40	.45	.37	.45	.35	.063	37	434
27..	.20	.30	.20	.25	.25	.041	6	434
28..	.25	.25	.25	.25	.22	.045	2	434
29..	.25	.30	.25	.25	.27	.051	17	436
30..	....	.30B	....	.30B	.32	.070	20	417
31..	.35	.35	.30	.30	.27	.070	10	424

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.17	.22B	.17	.22B	.25	.067	2	422
4..	.25	.40B	.25	.40B	.40	.124	3	413
5..	.42	.50	.40	.50	.35	.124	24	433
6..	....	....	....	.35N	.37	.096	5	433
7..	.30	.30	.30	.30	.27	.069	1	434
10..	....	....	....	.27N	.27	.073	....	434
11..	.55	.60	.55	.57	.55	.144	29	451
12..	.60	.65	.60	.65	.57	.149	57	498
13..	.60	.70	.60	.60	.67	.186	98	480
14..	.60	.65B	.60	.60	.62	.159	9	484
17..	Exchange Closed; President's Day							
18..	.75@.70	1.05	.70	1.05	1.05	.277	215	585
19..	.95	.95	.65	.65	.65	.180	87	605
20..	.60	.65	.52	.60	.60	.136	189	659
21..	.50	.55	.32	.35	.35	.059	177	713
24..	.35	.35	.27	.27	.25	.044	33	709
25..	.17	.20	.15	.15	.15	.012	112	652
26..	.20	.20	.17	.17	.15	.012	25	636
27..	.20	.20	.20	.20	.20	.024	17	637
28..	.15	.17	.10	.10	.12	.070	16	639

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.20@.17	.25	.17	.20	.17	.101	14	645
4..	.20	.20	.15	.15	.15	.071	43	647
5..	.15	.15	.15	.15	.15	.069	21	644
6..	.10	.12	.10	.12	.10	.075	7	638
7..	.10	.20	.10	.15	.20	.118	63	642
10..	.22	.22	.15	.15	.15	.059	62	640
11..	.15	.25	.10	.25	.25	.143	51	650
12..	.40	.40	.25	.30A	.25	.140	111	635
13..	.20	.25	.20	.20	.20	.120	27	649
14..	.20	.20	.10	.12	.12	.084	105	654
17..	.12	.17	.07	.17	.15	.114	29	680
18..	.17	.25	.17	.22	.22	.173	249	647
19..	.12	.12	.05	.07	.07	.051	41	622
20..	.02	.02	.02	.02	.02	.001	36	534
21..	CAB	CAB	CAB	CAB	CAB	.000	1	....

APRIL 1986 58 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.90	1.30	.90	1.30	1.32	.338	29	1053
3..	1.35	1.55	1.30	1.40	1.45	.353	210	1109
6..	1.40	1.50	1.27	1.45B@.50	1.37	.346	144	1211
7..	1.15	1.40	1.15	1.25	1.15	.293	73	1252
8..	1.35	1.75	1.30	1.65	1.65	.387	73	1311
9..	1.60	1.65	1.45	1.52	1.50	.345	231	1441

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 58 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	1.20	1.25	1.15	1.20	1.15	.252	225	1521
13..	1.35	1.57	1.05	1.57	1.50	.314	86	1499
14..	1.70	1.85	1.50	1.50	1.50	.311	175	1539
15..	1.50	1.50	1.25	1.30A	1.25	.256	64	1548
16..	1.45	1.65	1.45	1.45	1.45	.298	71	1613
17..	1.60	1.60	1.27	1.35B	1.37	.299	47	1645
20..	1.30	1.30	1.00	1.00	1.00	.198	137	1674
21..	1.00	1.15	1.00	1.15	1.15	.239	60	1686
22..	1.15	1.15	1.02	1.02	1.00	.214	60	1698
23..	.90	.90	.70	.80	.75	.152	112	1699
24..	.75	.80	.70	.77	.70	.145	102	1713
27..	.40	.55	.40	.55	.55	.106	169	1760
28..	.50	.55	.50	.55	.52	.114	107	1683
29..	.65	.65	.50	.55	.55	.127	66	1707
30..	.55	.65	.50	.65	.62	.165	105	1709
31..	.62	.65	.55	.55	.57	.166	45	1680

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.50	.55	.42	.55	.52	.164	105	1691
4..	.55	.90	.52	.87B	.85	.264	194	1795
5..	.75	1.00	.75	.80	.75	.264	268	1786
6..	.80	.90	.75	.87	.85	.219	136	1810
7..	.85	.85	.65	.65	.62	.174	45	1800
10..	.60	.65	.50	.65	.65	.188	103	1840
11..	.70	1.22	.70	1.20	1.17	.312	279	1941
12..	1.15	1.35	1.07	1.15	1.12	.323	388	2046
13..	1.25	1.57	1.15	1.35	1.35	.381	1067	2142
14..	1.30	1.35	1.15	1.25A	1.25	.344	320	2003
17..	Exchange Closed; President's Day							
18..	1.40	1.97	1.40	1.92	1.97	.516	530	2035
19..	1.85	2.00	1.15	1.20	1.35	.393	531	2153
20..	1.20	1.30	1.05	1.30	1.20	.329	128	2159
21..	1.10	1.10	.75	.77A	.75	.186	302	2111
24..	.72	.75	.55	.57@.55	.55	.159	253	2053
25..	.50@.47	.50	.30	.30	.30	.064	367	1975
26..	.35	.40	.32	.35	.32	.067	184	1981
27..	.37	.47	.37	.45	.42	.111	180	2003
28..	.40	.45	.27	.35B	.35	.178	163	2039

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.37	.57	.37	.50	.50	.247	145	2069
4..	.60	.60	.35	.37	.37	.196	61	2056
5..	.45	.47	.32	.40	.40	.198	139	2160
6..	.35	.35	.25	.35	.35	.217	264	2205
7..	.42	.70	.40	.70	.65	.307	135	2236
10..	.55	.75	.40A	.40A	.37	.213	171	2257
11..	.45	1.00	.45	1.00	.97	.397	308	2220
12..	1.00@.95	1.10	.70	.80	.80	.413	466	2208
13..	.70@.65	.75	.55	.67	.67	.399	162	2129
14..	.55	.62	.50	.55@.50	.52	.351	256	2089
17..	.60	1.00	.60	.75	.75	.546	296	2005
18..	1.00@.90	1.25	.85	1.10B	1.05	.725	217	1978
19..	.80	1.00	.65	.65	.65	.607	243	1876
20..	.30	.45	.25	.30	.32	.405	285	1919
21..	.20@.12	.20	.02	.05	.05	.135	826	9
24..	....	....	....	....	....	.458	....	....

APRIL 1986 60 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.55	2.30	1.55	2.30	2.22	.488	229	2390
3..	2.20	2.50	2.20	2.30	2.37	.505	279	2497
6..	2.35	2.35	2.00	2.30	2.27	.500	250	2515
7..	2.15	2.15	1.90	1.90	1.95	.442	170	2555
8..	2.20	2.70	2.10	2.70	2.67	.546	200	2586
9..	2.60	2.65	2.30	2.42	2.50	.503	254	2675
10..	2.00	2.10	1.85	1.95	1.92	.397	116	2711
13..	2.00	2.40	1.80	2.40	2.35	.473	140	2790
14..	2.50	2.65	2.15	2.20	2.32	.471	335	2816
15..	2.10	2.42	2.00	2.10	2.05	.408	80	2827
16..	2.30	2.45	2.25	2.30B	2.30	.459	114	2866
17..	2.50@.55	2.60	2.05	2.20B	2.25	.461	544	3221
20..	2.10	2.10	1.65	1.65	1.62	.342	99	3233
21..	1.60	1.90	1.60	1.90	1.90	.395	409	3271
22..	1.87	1.90	1.75	1.75	1.72	.366	221	3332
23..	1.55@.50	1.55	1.25	1.25	1.32	.282	288	3338
24..	1.35	1.40	1.20	1.30	1.25	.273	202	3400
27..	1.00	1.05	.87	1.05	1.00	.218	346	3476
28..	1.05	1.05	.92	1.00	1.00	.231	323	3549
29..	1.10	1.15	.97	1.02	1.02	.254	188	3620
30..	.95	1.25	.95	1.20A	1.17	.312	475	3471
31..	1.20	1.25	1.10	1.10	1.12	.314	283	3462

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 60 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.07	1.10	.92	1.10	1.10	.318	199	3550
4..	1.20	1.65	1.20	1.65	1.60	.452	436	3636
5..	1.57@.60	1.80	1.45	1.45	1.42	.452	614	3664
6..	1.45	1.65	1.45	1.55A	1.55	.397	116	3684
7..	1.50	1.55	1.20	1.25	1.22	.341	192	3725
10..	1.15	1.27	1.10	1.25	1.25	.368	346	3925
11..	1.35	2.15	1.35	2.15	2.10	.525	318	3869
12..	2.00	2.35	1.95	2.10	2.02	.540	806	3916
13..	2.10	2.60B	2.10	2.30	2.40	.604	1238	3579
14..	2.20	2.35	2.10	2.25A	2.20	.570	412	3497
17..	Exchange Closed; President's Day							
18..	2.70	3.32	2.65	3.30	3.35	.743	614	3333
19..	3.20	3.25	2.10	2.30	2.42	.637	148	3260
20..	2.20	2.30	2.00	2.20	2.20	.576	120	3227
21..	2.00	2.00	1.40	1.50	1.40	.402	435	3094
24..	1.35	1.40	1.15	1.20	1.22	.375	389	3037
25..	1.05@.00	1.05	.70	.70@.75	.72	.205	481	3212
26..	.82	.85	.72	.75	.75	.215	382	3245
27..	.80	1.00	.80	.95B	.97	.311	306	3319
28..	.90	.95	.62	.95	.90	.349	220	3360

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.97	1.35	.97	1.20B	1.20	.457	450	3436
4..	1.30	1.45	.85	1.05A	1.00	.395	491	3428
5..	1.05	1.15	.87	1.00	1.00	.406	216	3386
6..	.87@.80	1.10	.65	1.05	1.05	.440	343	3351
7..	1.10	1.50	1.02	1.50	1.47	.560	560	3081
10..	1.42	1.77	1.20	1.20	1.10	.476	572	2898
11..	1.40@.35	2.15	1.35	2.15	2.15	.699	393	2779
12..	2.22@.20	2.40	1.95	2.00	2.02	.728	487	2527
13..	1.85	2.00	1.60	1.87	1.90	.736	271	2436
14..	1.70	1.80	1.57	1.57	1.65	.718	275	2259
17..	2.05	2.60	2.00	2.40	2.32	.918	242	2139
18..	2.65	3.07	2.60	3.05@2.90A	2.82	.981	302	2037
19..	2.52@.50	2.70	2.20	2.30	2.32	.982	205	1811
20..	1.95@2.00	2.05	1.70	1.80	1.85	.991	293	1631
21..	1.50	1.52	1.00	1.15@.20	1.17	.936	373	1379
24..	....	....	....	....	....	.961	....	....

APRIL 1986 62 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.95	3.35B	2.55A	3.35B	3.37	.634	19	700
3..	3.45	3.65	3.45	3.60B@.65	3.57	.651	132	687
6..	3.45	3.45	3.20	3.35B	3.47	.649	24	682
7..	3.30	3.30	3.00	3.00	3.05	.595	31	675
8..	3.40	4.00	3.20A	4.00	3.95	.693	5	677
9..	3.75	3.75	3.60A	3.60A	3.67	.655	10	677
10..	3.00	3.20	2.95	3.00	2.92	.553	240	886
13..	2.75	3.40B	2.75	3.40B	3.50	.631	15	859
14..	3.45	3.80	3.45	3.80	3.47	.631	13	859
15..	3.40	3.40	3.20A	3.20A	3.07	.570	5	864
16..	3.35	3.50	3.25	3.35	3.42	.621	38	880
17..	3.50	3.55B	3.45	3.45	3.37	.624	32	902
20..	3.10	3.10	2.70	2.75	2.52	.507	86	934
21..	2.75	2.90	2.70A	2.85	2.90	.565	63	921
22..	2.70	2.85	2.70	2.70	2.70	.536	24	936
23..	2.40	2.40	2.10	2.10	2.17	.444	268	1098
24..	2.20	2.25	2.05	2.10B	2.05	.435	104	1170
27..	1.65@.60	1.80	1.50	1.65	1.67	.373	214	1277
28..	1.80	1.80	1.55	1.70	1.70	.391	125	1328
29..	1.75	1.90	1.67	1.80A	1.75	.421	83	1368
30..	1.75	2.15	1.70	2.00	2.05	.490	43	1371
31..	2.00	2.25	1.90	2.00A	1.97	.495	252	1444

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.75	1.85	1.60	1.85	1.97	.505	104	1467
4..	2.25	2.75	2.20A	2.70	2.77	.644	192	1415
5..	2.65	3.00	2.45	2.45	2.47	.644	96	1367
6..	2.50	2.75	2.50	2.75	2.65	.594	39	1363
7..	2.50	2.50	2.15	2.15	2.15	.539	162	1427
10..	1.95	2.22B	1.95	2.17	2.25	.575	57	1418
11..	3.00	3.40	3.00	3.40	3.37	.725	148	1365
12..	3.30	3.75	3.30	3.30	3.32	.739	854	1468
13..	3.32	3.82	3.32	3.55	3.85	.792	84	1471
14..	3.70	3.80	3.45	3.45	3.52	.768	51	1464
17..	Exchange Closed; President's Day							
18..	4.00@.20	4.95	4.00	4.85	4.95	.893	130	1426
19..	4.90	4.90	3.72	3.75	3.92	.829	60	1443
20..	3.75	3.75	3.35	3.50B	3.55	.789	73	1382
21..	3.15	3.15	2.60	2.60	2.50	.646	26	1381
24..	2.50	2.50	2.20	2.35	2.27	.634	101	1382
25..	2.00	2.00	1.50	1.50	1.52	.441	251	1448

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 62 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	1.55	1.65	1.50	1.65	1.50	.460	354	1466
27..	1.67	1.95	1.67	1.95	1.90	.583	174	1503
28..	1.85	1.92	1.35	1.92	1.82	.550	79	1530

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.10	2.50	2.10	2.40	2.40	.672	147	1498
4..	2.65	2.75	1.90	2.20B	2.02	.619	126	1421
5..	2.05	2.40	1.95	1.95	2.05	.637	84	1363
6..	1.65@.60	2.20	1.50	2.20	2.22	.677	112	1366
7..	2.30	2.90	2.20	2.90	2.92	.783	104	1328
10..	2.90	3.25	2.70	2.70	2.32	.743	147	1289
11..	2.65	3.85	2.65	3.80	3.80	.899	86	1268
12..	4.00	4.20	3.70	3.70	3.70	.920	103	1256
13..	3.55	3.70	3.30	3.70	3.57	.932	112	1171
14..	3.50	3.55B	3.30	3.30	3.35	.933	65	1116
17..	3.90	4.50	3.90	4.15A	4.22	.995	88	1110
18..	4.50	5.00	4.50	5.00	4.80	.999	71	1057
19..	4.45	4.65	4.25	4.30	4.30	.999	33	1021
20..	3.77	4.00	3.72	3.72	3.82	.999	115	628
21..	3.50	3.50	3.05	3.05	3.17	.999	36	524
24..	....	....	....	....	....	.999	....	....

APRIL 1986 64 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	4.00B	....	4.00B	4.80	.759	....	825
3..	4.95	5.00B	4.95	4.95	5.02	.774	1	824
6..	....	....	4.80A	4.80A	4.92	.775	....	824
7..	....	....	4.60A	4.60A	4.40	.730	....	824
8..	....	5.20B	....	5.20B	5.45	.811	....	824
9..	5.25	5.25	4.80	4.95	5.10	.781	36	817
10..	....	....	4.30A	4.30A	4.20	.696	....	818
13..	....	4.35B	....	4.35B	4.90	.766	....	818
14..	5.00	5.10B	4.85A	5.00	4.87	.766	41	824
15..	4.55	4.65	4.35A	4.45	4.35	.717	23	832
16..	4.60	4.75B	4.60	4.75B	4.77	.760	22	834
17..	4.80	5.00B	4.80	4.80	4.75	.764	4	834
20..	4.20	4.20	4.15	4.15	3.70	.666	26	834
21..	....	....	....	3.70N	4.20	.716	....	834
22..	....	....	4.15A	4.15A	3.92	.694	....	834
23..	3.15	3.15	3.15	3.15	3.25	.611	5	834
24..	3.25	3.25	3.15	3.15	3.12	.604	8	834
27..	2.55	2.70	2.45	2.70	2.67	.546	25	852
28..	2.85	2.85	2.70	2.70	2.67	.566	25	860
29..	2.80	2.85	2.70A	2.85	2.80	.597	43	867
30..	2.90	3.25B	2.90	3.25B	3.25	.665	9	865
31..	3.15	3.35	3.15	3.35	3.15	.671	19	863

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.90A	2.90A	3.10	.686	2	865
4..	3.15	4.20	3.15	4.20	4.25	.801	78	799
5..	4.00	4.20	4.00	4.00	3.85	.801	28	798
6..	4.00	4.00	4.00	4.00	4.07	.764	3	793
7..	3.60	3.60	3.40	3.40	3.45	.723	3	794
10..	....	....	3.40A	3.45N	3.60	.758	....	741
11..	3.50	4.85	3.50	4.85	4.95	.868	409	545
12..	5.00	5.20	4.85	4.85	4.90	.878	21	539
13..	4.90	5.50B	4.90	5.20	5.40	.911	124	500
14..	5.40	5.40	5.00A	5.20	5.07	.898	20	496
17..	Exchange Closed; President's Day							
18..	6.00	6.60	6.00	6.60	6.65	.965	47	496
19..	6.00	6.10	5.40A	5.40A	5.47	.937	65	466
20..	....	....	5.10A	5.10A	5.07	.918	12	466
21..	4.35	4.35	4.20A	4.20A	3.90	.836	2	464
24..	3.90	3.90	3.70	3.70	3.62	.836	12	464
25..	3.25	3.25	2.70	2.70	2.55	.692	27	460
26..	2.50	2.70B	2.50	2.70B	2.65	.714	28	500
27..	3.15	3.15	3.05A	3.15	3.22	.813	1	502
28..	....	....	2.90A	2.90A	3.12	.734	5	502

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.70	4.10	3.70	3.95A	3.97	.837	12	495
4..	4.15	4.20B	3.70A	3.85B	3.47	.803	20	494
5..	3.60	3.80B	3.30	3.30	3.57	.822	15	501
6..	2.95	2.95	2.95	2.95	3.82	.853	20	500
7..	4.25	4.50B	4.15	4.50B	4.65	.918	19	492
10..	....	....	....	4.65N	4.02	.910	....	489
11..	4.20	5.25	4.20	5.25	5.67	.977	2	488
12..	5.80	6.00B	5.75A	5.75A	5.57	.985	4	474
13..	....	....	5.25A	5.57N	5.52	.989	....	473
14..	5.30	5.40	5.30	5.40	5.27	.991	4	469

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1986 64 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Voluma (Trades Cleared)	Open Interest
17..	6.10	6.20B	5.90	5.90	6.20	.999	15	474
18..	6.65	7.00	6.65	6.95A	6.80	.999	14	461
19..	....	....	6.45A	6.45A	6.30	.999	....	450
20..	5.80	5.85B	5.80	5.80	5.82	1.000	35	126
21..	5.45	5.55	5.40A	5.40A	5.17	1.000	31	95
24..	....	....	....	....	....	.999	....	....

APRIL 1986 66 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Voluma (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	5.65	6.40	5.25A	6.40	6.40	.854	5	150
3..	....	6.60B	....	6.60B	6.67	.865	....	150
6..	....	....	6.65A	6.65A	6.57	.867	....	150
7..	....	....	....	6.57N	6.00	.835	....	150
8..	6.47	6.47	6.47	6.47	7.15	.893	27	150
9..	....	....	6.90A	6.90A	7.70	.873	....	150
10..	....	....	6.00A	6.00A	5.70	.812	....	150
13..	....	5.85B	....	5.85B	6.55	.865	....	150
14..	....	....	6.45A	6.45A	6.52	.866	....	150
15..	....	....	6.50A	6.50A	5.85	.830	....	150
16..	....	6.15B	....	6.15B	6.35	.863	....	150
17..	....	6.60B	....	6.60B	6.30	.866	....	150
20..	....	....	5.60A	5.60A	5.15	.796	....	150
21..	....	....	....	5.15N	5.70	.837	....	150
22..	....	....	5.65A	5.65A	5.40	.820	....	150
23..	....	....	4.60A	4.60A	4.60	.755	....	150
24..	4.45	4.45	4.45	4.45	4.47	.751	4	154
27..	....	....	3.75A	3.75A	3.95	.705	....	154
28..	....	4.05B	....	3.95N	3.97	.724	....	154
29..	4.20	4.20	4.20	4.20	4.17	.752	1	153
30..	....	4.65B	4.15A	4.65B	4.60	.806	....	153
31..	4.75	4.75	4.75	4.75	4.65	.812	2	153

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Voluma (Trades Cleared)	Open Interest
3..	4.45	4.50B	4.20A	4.50B	4.70	.826	1	153
4..	5.55	5.80	5.55	5.80	5.92	.904	2	155
5..	....	....	5.65A	5.65A	5.47	.904	....	155
6..	....	....	....	5.47N	5.70	.882	....	155
7..	4.95	4.95	4.95	4.95	5.00	.857	1	156
10..	5.00	5.00	5.00	5.00	5.20	.884	1	157
11..	....	6.40B	....	6.40B	6.70	.947	....	157
12..	6.50	6.50	6.50	6.50	6.55	.953	10	157
13..	7.50	7.50	7.10A	7.10A	7.17	.968	13	157
14..	7.20	7.25B	6.70A	7.00	6.85	.963	32	159
17..	Exchange Closed; President's Day							
18..	....	8.30B	....	8.30B	8.55	.991	....	159
19..	7.90	7.90	7.90	7.90	7.32	.982	60	135
20..	....	....	6.80A	6.80A	6.82	.975	....	135
21..	....	....	6.20A	6.20A	5.57	.941	....	135
24..	5.45	5.55B	5.40	5.40	5.32	.945	2	135
25..	....	....	4.60A	4.60A	4.07	.871	....	135
26..	4.15	4.15	4.15	4.15	4.15	.887	1	135
27..	....	4.35B	....	4.35B	4.87	.939	....	135
28..	....	....	4.60A	4.60A	4.80	.866	....	135

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Voluma (Trades Cleared)	Open Interest
3..	....	5.20B	....	5.20B	5.80	.934	....	135
4..	....	6.00B	....	6.00B	5.22	.917	....	135
5..	....	5.60B	....	5.60B	5.37	.930	....	135
6..	....	....	4.80A	4.80A	5.65	.947	....	135
7..	....	5.95B	....	5.95B	6.57	.976	....	135
10..	....	....	6.50A	6.50A	5.95	.977	....	135
11..	....	7.00B	....	7.00B	7.65	.996	....	135
12..	....	7.70B	....	7.70B	7.55	.998	....	135
13..	....	....	7.25A	7.55N	7.50	.999	....	135
14..	....	....	7.30A	7.50N	7.25	999	....	133
17..	....	8.20B	....	7.25N	8.20	.999	....	133
18..	....	9.00B	....	8.20N	8.80	.999	....	133
19..	....	....	8.45A	8.45A	8.30	1.000	....	133
20..	....	....	7.85A	7.85A	7.82	1.000	....	1
21..	....	....	7.40A	7.40A	7.17	1.000	....	1
24..	....	....	....	....	....	1.000	....	....

JUNE 1986 48 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Voluma (Trades Cleared)	Open Interest
24..	.30	.30	.25	.25	.20	.053	59	59
25..	.20	.20	.20	.20	.20	.059	5	64
28..	....	....	....	.20N	.15	.048	....	64
29..	....	....	....	.15N	.07	.020	....	64
30..	.05	.05	.05	.05	.05	.007	65	70

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 48 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.05N	.07	.010	....	53
2..	....	....	....	.07N	.07	.012	....	53
5..	....	....	.05A	.05A	.02	.004	....	53
6..	....	....	....	.02N	.02	.004	....	53
7..	CAB	CAB	CAB	CAB	CAB	.001	1	52
8..	CAB	CAB	CAB	CAB	CAB	.000	....	52
9..	CAB	CAB	CAB	CAB	CAB	.000	....	52
12..	CAB	CAB	CAB	CAB	CAB	.000	....	52
13..	CAB	CAB	CAB	CAB	CAB	.000	....	52
14..	CAB	CAB	CAB	CAB	CAB	.000	....	52
15..	CAB	CAB	CAB	CAB	CAB	.000	....	52
16..	CAB	CAB	CAB	CAB	CAB	.000	....	52
19..	....	....	....	....	....	.000	....	52
20..	CAB	CAB	CAB	CAB	CAB	.000	....	52
21..	CAB	CAB	CAB	CAB	CAB	.000	....	52
22..	CAB	CAB	CAB	CAB	CAB	.000	....	52

JUNE 1986 50 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.55	.55	.55	.55	.55	.149	5	5
8..	.45	.57	.45	.50	.52	.149	53	56
9..	.57	.57	.45	.45	.45	.123	25	75
10..	....	....	.35A	.35A	.30	.109	1	76
11..	.25	.25	.17	.20	.20	.060	23	77
14..	....	....	....	.20N	.15	.051	....	75
15..	....	....	....	.15N	.22	.092	....	74
16..	.27	.50	.27	.50	.50	.159	42	114
17..	.50	.50	.37	.37	.35	.100	50	154
18..	.25	.30	.25	.25	.30	.092	16	156
21..	.30	.37	.25	.37	.42	.131	12	166
22..	.50	.50	.40	.40	.37	.109	54	205
23..	.37	.60	.30	.60	.55	.178	64	237
24..	.55	.60	.45	.45	.42	.136	62	283
25..	.45	.50	.40	.50	.47	.149	44	313
28..	.35	.37	.35	.37	.37	.132	8	319
29..	.30	.30	.15	.17	.15	.067	74	328
30..	.15	.15	.10	.10A	.07	.030	37	343

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.20	.17	.20	.15	.041	11	316
2..	.10	.20	.10	.20	.15	.047	77	309
5..	.05	.05	.05	.05	.05	.021	1	310
6..	.07	.07	.05	.05	.05	.023	25	308
7..	.02	.02	.02	.02	.02	.008	5	309
8..	....	....	....	.02N	.02	.003	....	308
9..	.02	.02	.02	.02	.02	.001	6	313
12..	....	....	....	.02N	....	.000	....	313
13..	CAB	CAB	CAB	CAB	CAB	.000	....	314
14..	CAB	CAB	CAB	CAB	CAB	.000	....	308
15..	CAB	CAB	CAB	CAB	CAB	.000	....	308
16..	CAB	CAB	CAB	CAB	CAB	.000	....	302
19..	....	....	....	....	....	.000	....	302
20..	CAB	CAB	CAB	CAB	CAB	.000	....	302
21..	CAB	CAB	CAB	CAB	CAB	.000	....	302
22..	CAB	CAB	CAB	CAB	CAB	.000	....	302

JUNE 1986 52 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.80	.95	.80	.95	.95	.217	9	9
4..	.65	1.37	.65	1.37	1.35	.318	395	385
7..	1.20	1.20	.90	.95	1.10	.277	347	567
8..	1.00	1.25	.85	1.10	1.10	.277	47	589
9..	.95	1.10	.85	.87	.87	.239	60	617
10..	.70@.75	.75	.60	.65	.70	.218	63	636
11..	.60	.60	.37	.40	.45	.136	346	698
14..	.40	.40	.30	.40	.37	.122	147	673
15..	.40	.55	.37	.50@.55	.55	.197	42	676
16..	.65	1.00	.50	.97	1.00	.302	236	704
17..	.95	1.20	.65	.65@.70	.70	.211	767	1202
18..	.65	.65	.45	.62	.67	.198	125	1136
21..	.75	.95	.60A	.95	.90	.266	43	1147
22..	1.00	1.10B	.75	.75	.75	.232	366	1384
23..	.70@.65	1.25	.62	1.25	1.15	.335	298	1541
24..	1.15@.20	1.30	.90	.90	.90	.274	539	1771
25..	.90	1.10	.90	1.05	1.02	.295	123	1880
28..	.85	.95	.80	.85	.85	.277	287	1824
29..	.80	.80	.35	.40	.40	.166	542	1783
30..	.30	.30	.22	.25	.20	.090	358	1749

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 52 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.40	.40	.35	.35	.35	.117	100	1611
2..	.40	.40	.25	.25	.32	.133	39	1594
5..	.25	.25	.17	.17	.15	.077	41	1567
6..	.12	.12	.10	.12	.15	.086	29	1565
7..	.15	.15	.10	.10	.07	.042	38	1565
8..	.07	.07	.05	.05	.05	.021	55	1527
9..	.05	.07	.05	.05	.05	.013	23	1523
12..	.05	.05	.05	.05	.02	.007	6	1525
13..	.02	.02	.02	.02	.02	.004	126	1525
14..	....	....	....	.02N	....	.002	....	1525
15..	CAB	CAB	CAB	CAB	CAB	.003	....	1525
16..	.05	.05	CAB	.02	.02	.011	3	1511
19..	CAB	.02	CAB	.02	.02	.001	2	1506
20..	....	....	....	.02N	....	.000	14	1493
21..	.02	.02	.02	.02	....	.007	107	1525
22..	.02	.02	CAB	.02	....	.000	9	1525
23..	CAB	CAB	CAB	CAB	CAB	.000	13	....

JUNE 1986 54 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	....	....	....	40N	.57	.163	....	18
3..	.55	.55	.55	.55	.60	.168	1	19
6..	....	....	....	.60N	.65	.174	....	19
7..	....	....	....	.65N	.60	.166	....	19
8..	.75	.75	.75	.75	.85	.202	2	21
9..	.75	.75	.75	.75	.75	.171	1	22
10..	.65	.65	.65	.65	.52	.135	2	24
13..	....	....	....	.52N	.65	.171	....	24
14..	....	....	....	.65N	.57	.158	....	24
15..	.65	.65	.65	.65	.60	.133	2	26
16..	.62	.65	.62	.65	.65	.148	3	29
17..	....	....	....	.65N	.70	.159	....	29
20..	.70	.70	.55	.55	.55	.126	22	50
21..	....	....	....	.55N	.65	.149	....	50
22..	....	....	....	.65N	.57	.131	....	50
23..	.50	.50	.50	.50	.45	.095	....	50
24..	.45	.45	.37	.37	.37	.088	29	79
27..	....	....	.35A	.37N	.35	.079	...	79
28..	....	....	....	.35N	.35	.079	....	79
29..	....	....	....	.35N	.32	.080	....	79
30..	....	.35B	....	.35B	.35	.083	....	79
31..	.37	.37	.37	.37	.35	.086	10	84

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.35N	.10	.087	....	84
4..	.45	.45	.45	.45	.45	.124	95	174
5..	....	....	....	.45N	.35	.124	....	174
6..	....	....	....	.35N	.42	.097	....	174
7..	....	....	....	.42N	.35	.085	....	174
10..	....	....	....	.35N	.35	.083	....	174
11..	.50	.55	.50	.55	.55	.126	18	192
12..	.60	.67	.60	.67	.60	.125	1	192
13..	.62	.62	.62	.62	.70	.149	4	188
14..	....	....	....	.70N	.67	.134	....	188
17..	Exchange Closed: President's Day							
18..	.75	.90	.75	.90	1.00	.193	44	211
19..	1.05	1.05	.85	.85	.85	.160	54	265
20..	.75	.80	.75	.80B	.82	.153	48	310
21..	.75	.75	.65	.67	.65	.110	69	354
24..	....	....	....	.65N	.57	.106	1	355
25..	....	....	.55A	.55A	.47	.068	....	357
26..	.40	.40	.40	.40	.50	.083	1	357
27..	....	....	....	.50N	.65	.104	....	357
28..	.55	.55	.50	.50	.60	.175	11	367

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.65	.70B	.65	.70B	.72	.202	4	371
4..	.77	.77	.65	.65	.62	.186	3	371
5..	....	....	....	.62N	.65	.189	....	371
6..	....	....	....	.65N	.70	.197	....	371
7..	.70	.75	.67	.75	.75	.223	25	396
10..	.72	.72	.67A	.67A	.62	.191	35	423
11..	.70	.90	.70	.90	.85	.226	58	481
12..	.82	.82	.70	.70	.70	.202	26	496
13..	.65	.67	.60	.62B	.62	.189	39	523
14..	.55	.60	.55	.55	.55	.171	60	478
17..	.67	.67	.65	.67B	.62	.183	28	485
18..	.60	.65	.60	.65	.72	.213	4	486
19..	.70	.70	.65	.65	.62	.193	7	475
20..	.55@.50	.55	.50	.55	.52	.168	25	472
21..	.50	.50	.40	.40	.47	.153	66	427

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
JUNE 1986 54 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.35	.50	.35	.50	.45	.163	34	391
25..	.30	.30	.25	.27	.27	.114	6	390
26..	.25	.30	.25	.27	.27	.125	29	379
27..	.27	.27	.25	.25	.27	.128	6	381
28..	Exchange Closed: Good Friday							
31..	.55	.85	.55	.82@.85	.82	.188	81	447

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.30	1.00	1.20	1.15	.275	383	625
2..	1.00	1.00	.77	.80@.82	.80	.255	391	898
3..	.70	1.60	.70	1.55@.60	1.55	.360	242	1072
4..	1.40@.30	2.25	1.30	2.25	2.25	.480	584	1223
7..	2.05	2.05	1.60	1.85	1.85	.436	168	1294
8..	1.75@.65	2.30	1.60	1.80B	1.92	.436	646	1485
9..	1.85	2.00	1.55	1.60	1.50	.390	181	1532
10..	1.35	1.35	1.10	1.30	1.35	.365	193	1579
11..	1.20	1.20	.77	.80	.80	.255	428	1583
14..	.75	.90	.70	.90	.80	.239	137	1587
15..	.75	1.25	.75	1.25	1.20	.347	212	1695
16..	1.25	2.10	1.15	2.10	2.00	.476	410	1668
17..	1.90	2.25	1.30	1.30	1.35	.366	237	1647
18..	1.20	1.25	1.00	1.25	1.35	.349	382	1638
21..	1.50	1.80	1.17A	1.77	1.75	.440	301	1701
22..	1.92@.85	2.00	1.60	1.60	1.45	.399	210	1708
23..	1.30	2.15	1.25	2.15	2.10	.521	229	1768
24..	2.10	2.30	1.70	1.70	1.70	.451	305	1865
25..	1.80	2.20	1.80	1.90	1.85	.477	89	1905
28..	1.55	1.70	1.50	1.70@.62	1.65	.465	189	1815
29..	1.55	1.55	.85	.90	.95	.324	180	1851
30..	.80	.85	.52	.55@.52	.50	.205	421	1751

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.60	.95	.60	.85A	.75	.253	258	1825
2..	.85	.87	.60	.75	.75	.282	168	1873
5..	.80	.80	.37	.47	.42	.198	245	1937
6..	.30	.40	.30	.35	.42	.222	165	1895
7..	.42	.50	.25	.25	.22	.135	212	1975
8..	.20@.22	.22	.10	.12	.12	.085	240	1907
9..	.10	.12	.07	.10	.10	.062	371	1813
12..	.07@.10	.10	.07	.07	.10	.047	53	1820
13..	.07	.07	.05	.05	.05	.033	73	1818
14..	.07	.07	.05	.05	.05	.028	103	1798
15..	.05	.05	.05	.05	.05	.041	38	1785
16..	.10	.12	.05	.12	.10	.104	165	1832
19..	.10	.10	.05	.05	.05	.042	54	1793
20..	.02	.05	.02	.05	.05	.061	194	1793
21..	.07	.60	.07	.55	.55	.307	328	1805
22..	.25@.20	.30	.07	.07	.07	.063	600	1505
23..	.05	.05	CAB	CAB	CAB	.017	307	....

JUNE 1986 56 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	.95	1.05B	.95	1.05B	1.05	.250	1	161
3..	1.15	1.15	1.10	1.10	1.07	.257	55	112
6..	1.00	1.00	1.00	1.00	1.10	.266	15	122
7..	1.05	1.05	1.05	1.05	1.07	.255	41	141
8..	1.10	1.15	1.10	1.15	1.37	.302	6	146
9..	1.20	1.20	1.20	1.20	1.22	.263	3	149
10..	1.10	1.10	1.10	1.10	1.00	.217	6	149
13..	1.00	1.00	.95	1.00B	1.12	.264	3	150
14..	1.20	1.20	1.17	1.20B	1.20	.248	38	185
15..	1.05	1.05	.95	.95	1.00	.215	2	187
16..	1.10	1.10	1.10	1.10	1.10	.235	3	187
17..	1.15	1.20	.97	1.10B	1.17	.251	22	202
20..	....	....	1.05A	1.05A	1.00	.207	....	202
21..	1.00	1.10	1.00	1.10	1.07	.239	5	204
22..	1.10	1.10	1.05A	1.05A	1.00	.215	5	209
23..	.90	1.00	.80	.80	.77	.165	28	225
24..	.77	.77	.77	.77	.70	.155	3	224
27..	.60	.67	.60	.67	.65	.142	31	241
28..	.70	.70	.70	.70	.67	.143	15	246
29..	....	....	....	.67N	.65	.144	21	247
30..	.65	.70B	.65	.70B	.65	.149	1	244
31..	.60	.60	.60	.60	.62	.154	8	252

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.60	.60	.60	.60	.65	.157	....	252
4..	....	....	....	.65N	.80	.211	1	253
5..	.70	.75	.70	.75	.65	.211	9	246
6..	.80	.80	.80	.80	.80	.173	1	247

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
JUNE 1986 56 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	....	....	....	.80N	.67	.156	....	247
10..	....	....	....	.67N	.67	.154	....	247
11..	.95	1.10	.95	1.10	1.02	.218	19	263
12..	1.00	1.12	1.00	1.05A	1.02	.217	16	276
13..	1.05	1.12	1.05	1.12	1.17	.251	109	383
14..	1.15	1.20	1.05	1.17	1.15	.230	52	410
17..	Exchange Closed: President's Day							
18..	1.40	1.65	1.35	1.60	1.60	.312	439	812
19..	1.50	1.50	1.25	1.25	1.40	.269	72	860
20..	1.35	1.55	1.25	1.55	1.40	.261	46	896
21..	1.32	1.32	1.15	1.15	1.10	.200	18	909
24..	1.00	1.00	1.00	1.00	1.00	.196	12	913
25..	1.00	1.10B	.85	.85	.80	.136	5	910
26..	.85	.87	.85	.85	.87	.161	10	918
27..	.92	1.00	.92	1.00	1.05	.195	5	923
28..	1.00	1.05	.85	1.00	1.05	.258	54	911

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.10	1.12	1.10	1.12	1.22	.293	3	911
4..	1.30	1.30	1.02	1.10A	1.12	.274	30	935
5..	1.15	1.22	1.10	1.10	1.10	.278	92	1008
6..	1.00	1.10	.95	1.10	1.20	.290	45	1044
7..	1.22	1.40	1.22	1.40	1.32	.321	64	1097
10..	1.25	1.30	1.15	1.15	1.10	.285	44	1131
11..	1.20	1.50	1.20	1.50	1.42	.329	98	1174
12..	1.50	1.50	1.30	1.30	1.25	.301	55	1189
13..	1.25	1.25	1.07	1.10	1.10	.287	36	1205
14..	1.15	1.15	1.00	1.00	1.00	.266	49	1231
17..	1.10	1.25	1.10	1.10	1.10	.285	74	1300
18..	1.15	1.25	1.15	1.22	1.25	.324	68	1337
19..	1.20	1.22	1.12A	1.15	1.15	.301	76	1399
20..	1.05	1.05	.95	.95	1.00	.270	89	1410
21..	.95	.95	.80	.82B	.87	.252	116	1503
24..	.90	.92	.80	.90	.85	.270	36	1532
25..	.75	.77	.60	.60	.57	.204	84	1540
26..	.55	.65	.55	.60	.62	.221	66	1543
27..	.65@.67	.67	.52	.55	.60	.228	121	1592
28..	Exchange Closed: Good Friday							
31..	.85@.87	1.75	.85	1.65@.70	1.65	.315	370	1704

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.10	2.20	1.80	1.90	2.00	.423	985	2178
2..	1.35@.40	1.80B	1.35	1.50	1.50	.402	640	2440
3..	1.45	2.65	1.45	2.60@.65	2.55	.520	401	2408
4..	2.35	3.35	2.30	3.35	3.40	.639	488	2480
7..	2.90	3.20	2.60	2.80@.85	2.97	.600	265	2409
8..	2.70	3.60	2.55	3.00	3.07	.600	164	2399
9..	2.85	3.10B	2.57A	2.60	2.55	.553	122	2372
10..	2.20	2.30	2.10	2.30	2.27	.529	113	2426
11..	2.10	2.10	1.50	1.50	1.55	.407	324	2632
14..	1.40	1.55	1.30	1.50	1.47	.393	355	2660
15..	1.40@.42	2.15	1.40	2.15	2.02	.520	259	2656
16..	2.10	3.10	2.00	3.00	3.15	.649	304	2676
17..	2.90	3.20B	2.60	2.60A	2.35	.540	198	2742
18..	2.25	2.25	1.70	2.15B	2.30	.522	168	2725
21..	2.55	2.85	2.00	2.85	2.82	.620	290	2771
22..	3.00	3.10	2.45	2.45	2.50	.581	200	2716
23..	2.30	3.70	2.20	3.70	3.35	.697	80	2755
24..	3.15	3.35B	3.00	3.00	2.97	.633	64	2790
25..	3.05	3.15	3.00	3.10	3.02	.658	20	2783
28..	2.70	3.00	2.65A	2.90	2.82	.655	128	2714
29..	2.30	2.30	1.70	1.70	1.75	.514	210	2717
30..	1.65	1.65	1.05	1.05	1.10	.372	270	2822

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.40	1.80	1.40	1.50	1.50	.436	292	2876
2..	1.65	1.65	1.30	1.60	1.55	.475	78	2894
5..	1.80	1.80	.82	1.05	1.00	.385	478	2878
6..	.90@.85	1.10	.75	1.00@.10	1.05	.425	196	2542
7..	1.10	1.20	.62	.62	.62	.309	229	2785
8..	.60	.60	.25	.30	.32	.229	569	2490
9..	.30	.30	.22	.25	.30	.190	98	2471
12..	.30	.30	.22	.25A	.22	.178	121	2498
13..	.20	.20	.12	.12	.12	.151	578	2164
14..	.15	.15	.10	.10	.10	.145	471	1990
15..	.10	.17	.10	.12	.17	.203	133	2019
16..	.70@.80	.80	.35	.50	.52	.389	270	1990
19..	.45	.50	.17	.35	.35	.335	207	1871
20..	.25	.50	.20	.50	.50	.487	183	1830
21..	.55	1.92	.50	1.90B	2.00	.911	554	1766
22..	1.40	1.90	.90	.90	.95	.863	431	1340
23..	.75	.85	.25	.25@.30	.40	.694	664	899
26..	Exchange Closed: Memorial Day							
27..	....	....	....	....	....	.900	....	....

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 58 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.25	1.90	1.25	1.90	1.70	.354	22	451
3..	1.60	1.85	1.60	1.80	1.75	.361	166	575
6..	1.75	1.75	1.70	1.75	1.80	.374	30	595
7..	1.70	1.70	1.70	1.70	1.72	.361	23	609
8..	1.75	2.15	1.75	2.00	2.15	.415	32	621
9..	2.10	2.10	1.90	1.90	1.90	.371	73	624
10..	1.57@.60	1.65	1.57	1.60	1.52	.317	24	624
13..	1.60	1.60	1.60	1.60	1.85	.374	48	582
14..	2.10	2.10	1.95	1.95	1.85	.356	48	629
15..	1.90	1.90	1.60A	1.65A	1.60	.317	47	602
16..	1.80	1.95	1.80	1.80	1.80	.342	6	608
17..	1.90	1.95	1.75	1.80B	1.85	.361	21	626
20..	1.75	1.80	1.55	1.65A	1.57	.309	49	635
21..	1.70	1.70	1.50	1.65	1.75	.348	28	642
22..	1.72	1.80B	1.60	1.62	1.60	.320	291	865
23..	1.60	1.60	1.35	1.40	1.30	.257	55	878
24..	1.45	1.45	1.25	1.30	1.25	.244	205	892
27..	1.05@.00	1.15	1.00	1.15	1.10	.228	111	973
28..	1.20	1.20	1.00	1.05	1.10	.231	13	990
29..	1.00	1.15	1.00	1.10	1.02	.232	36	993
30..	1.05	1.10	1.05	1.07	1.05	.239	12	1009
31..	1.10	1.10	1.05	1.10	1.07	.247	34	1030

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.00	1.00	1.00	1.00	1.07	.252	22	1031
4..	1.25	1.40	1.15	1.40	1.37	.322	26	1055
5..	1.40	1.40	1.25	1.25	1.15	.322	104	1133
6..	1.20	1.37	1.20	1.37	1.35	.273	74	1166
7..	1.30	1.30	1.20	1.20	1.17	.252	73	1201
10..	1.15	1.20	1.15	1.20	1.17	.251	29	1226
11..	1.35	1.65	1.35	1.65	1.65	.334	54	1267
12..	1.60	1.85	1.55	1.55	1.65	.334	130	1330
13..	1.75	2.00	1.75	1.90@2.00	1.95	.376	175	1322
14..	1.95	2.00	1.70	1.95@.90	1.90	.351	162	1311
17..	Exchange Closed; President's Day							
18..	2.30	2.45	2.15	2.40	2.45	.450	199	1425
19..	2.65@.60	2.65	1.80	2.15	2.17	.401	140	1504
20..	2.15	2.25B	2.00	2.15B	2.20	.393	46	1524
21..	2.02	2.02	1.75	1.75A	1.72	.319	60	1536
24..	1.70	1.80	1.65	1.70@.65	1.65	.316	91	1565
25..	1.60	1.60	1.25	1.25	1.25	.236	106	1560
26..	1.30	1.55	1.30	1.55	1.47	.272	36	1526
27..	1.47	1.75	1.47	1.70A	1.70	.317	14	1530
28..	1.55	1.60	1.30A	1.52	1.67	.354	56	1537

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.85	2.00	1.85	1.95	1.95	.396	86	1582
4..	2.00	2.05	1.80	1.85A	1.80	.375	40	1599
5..	1.85	2.00	1.80	1.80	1.80	.381	58	1614
6..	1.62	1.80	1.60	1.80	1.95	.395	45	1618
7..	2.05	2.15	1.90	2.15	2.10	.431	47	1620
10..	2.10	2.20	1.90	1.90	1.80	.392	127	1636
11..	1.95	2.35	1.95	2.35	2.20	.443	141	1606
12..	2.30	2.35	2.00A	2.00A	2.00	.414	115	1651
13..	1.92@2.00	2.00	1.70	1.90	1.82	.400	155	1541
14..	1.82	1.85B	1.70	1.70	1.65	.378	68	1546
17..	1.95	2.02	1.80A	1.85	1.80	.404	99	1558
18..	1.95@.90	2.10	1.85	2.10	2.07	.449	484	1675
19..	1.95	2.05	1.85	1.90	1.92	.425	31	1677
20..	1.75	1.80	1.65	1.70	1.72	.392	80	1718
21..	1.60	1.60	1.50	1.55	1.52	.372	64	1727
24..	1.45	1.70	1.40A	1.67	1.57	.398	81	1748
25..	1.47	1.47	1.10	1.12A	1.10	.321	131	1777
26..	1.05	1.20	1.05	1.15	1.17	.346	51	1806
27..	1.17@.15	1.20	1.07	1.20	1.20	.357	125	1832
28..	Exchange Closed; Good Friday							
31..	1.80	2.85	1.80	2.75@.80	2.70	.463	406	2016

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.05	3.55	3.00	3.30	3.17	.578	564	2159
2..	2.90	2.90	2.30	2.55	2.60	.557	580	1979
3..	2.55@.47	3.90	2.47	3.90	3.90	.672	317	2006
4..	3.40@.35	4.90	3.35	4.90	4.90	.773	263	1836
7..	4.25	4.65	3.80	3.90	4.37	.743	189	1817
8..	4.05	4.70	3.90	4.55@.50	4.45	.743	172	1788
9..	4.25	4.60	3.95	3.95	3.87	.703	77	1747
10..	3.45	3.60	3.25A	3.60	3.57	.683	35	1706
11..	3.10	3.10	2.50	2.50	2.55	.569	161	1802
14..	2.40	2.55B	2.30	2.50A	2.45	.560	392	1703
15..	2.40	3.25	2.40	3.25	3.32	.683	78	1667
16..	3.25	4.60	3.20	4.50@.60	4.65	.791	147	1664
17..	4.20	4.70	3.65A	3.65A	3.62	.701	97	1598
18..	3.35	3.35	2.90	3.27	3.55	.686	47	1609

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 58 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	3.25@.20	4.10B	3.20	4.10B	4.25	.772	17	1595
22..	4.50	4.60B	4.10A	4.10A	3.85	.741	21	1520
23..	3.60	3.85	3.55A	3.85	4.90	.831	14	1526
24..	4.55	5.00	4.30	4.30	4.30	.783	67	1520
25..	4.30@.32	4.75	4.30	4.75	4.47	.803	13	1516
28..	4.30	4.40	4.05	4.25B	4.32	.807	34	1506
29..	3.90	3.90	2.90	2.90	2.90	.695	43	1501
30..	2.60	2.60	1.90	1.95B	2.10	.560	99	1517

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.40	2.90	2.40	2.55	2.62	.628	71	1549
2..	2.80@.85	2.85	2.60A	2.80	2.75	.668	25	1477
5..	2.75	2.75	1.80	2.00	2.05	.597	183	1625
6..	1.72@.70	2.10	1.70	2.10	2.20	.644	138	1705
7..	2.20@.25	2.25	1.50	1.50	1.40	.533	85	1710
8..	1.05	1.20	.80A	1.00	1.05	.447	303	1652
9..	.90	.95	.70	.80	.85	.403	332	1677
12..	.80	.90	.70	.70	.70	.420	161	1710
13..	.55	.70	.35	.50	.50	.395	257	1823
14..	.45	.65	.45	.55	.55	.404	101	1777
15..	.45	.87	.45	.85	.87	.517	485	1894
16..	2.00	2.00	1.50	1.75@.70	1.72	.745	542	1847
19..	1.60	1.75	.80	1.35	1.50	.795	281	1876
20..	1.40	2.10	1.25	2.10	2.05	.922	166	1762
21..	2.10	3.90	1.95	3.90	3.90	.999	206	1686
22..	3.70	3.75	2.80	2.80	2.85	.999	114	1579
23..	2.75@.85	2.95	2.25	2.35B	2.40	.998	140	1119
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.996	....	....

JUNE 1986 60 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.25	2.25	2.20	2.20	2.57	.465	12	662
3..	2.80	2.90	2.50	2.50	2.65	.473	14	676
6..	2.35	2.60	2.35	2.60	2.72	.488	137	698
7..	2.65	2.70	2.50	2.70	2.62	.475	34	710
8..	3.00	3.15B	3.00	3.00	3.15	.532	26	715
9..	2.90	2.95	2.85	2.95	2.80	.487	20	733
10..	2.35	2.40	2.35	2.37	2.35	.428	34	765
13..	2.35	2.75	2.35	2.75	2.77	.492	86	716
14..	2.87	3.07	2.87	2.90	2.75	.473	72	750
15..	2.60	2.65	2.45	2.45	2.42	.430	121	790
16..	2.65	2.65	2.65	2.65	2.65	.458	6	796
17..	2.60	2.85B	2.57	2.57	2.77	.479	6	799
20..	2.60	2.60	2.30	2.30	2.40	.424	106	901
21..	2.50	2.70	2.35	2.70	2.70	.467	256	1056
22..	2.50	2.60	2.45	2.45	2.42	.437	81	1112
23..	2.30	2.30	2.00	2.00	1.97	.366	81	1173
24..	2.05	2.10	1.95	1.95	1.95	.352	135	1268
27..	1.60@.55	1.75	1.55	1.75	1.72	.334	278	1361
28..	1.72	1.75	1.67	1.70	1.72	.338	72	1395
29..	1.80	1.80	1.60	1.67	1.65	.340	65	1424
30..	1.70	1.80	1.65	1.77	1.70	.349	78	1436
31..	1.65@.75	1.85	1.65	1.80	1.75	.359	127	1445

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.65	1.70B	1.55	1.70B	1.70	.366	169	1515
4..	1.87	2.27	1.77	2.27	2.22	.447	167	1615
5..	2.20	2.40	2.00	2.00	1.85	.447	83	1657
6..	2.00	2.15	1.85	2.15	2.12	.392	81	1713
7..	2.10	2.20	1.92	1.92	1.90	.369	187	1579
10..	1.90	1.95	1.85	1.95	1.90	.369	250	1687
11..	2.00	2.60	2.00	2.60	2.52	.465	722	2317
12..	2.50	2.75	2.50	2.50	2.55	.465	31	2327
13..	2.55	2.95	2.55	2.90B	3.00	.510	1600	1940
14..	2.80	2.90	2.62	2.80	2.75	.485	199	1796
17..	Exchange Closed; President's Day							
18..	3.30	3.70	3.15	3.70	3.55	.590	262	1666
19..	3.65	3.65	3.10	3.10	3.17	.541	202	1620
20..	3.00@.05	3.15	3.00	3.07	3.12	.533	28	1651
21..	2.85	3.00	2.55	2.55	2.60	.454	54	1659
24..	2.60	2.65	2.60	2.60	2.55	.454	74	1668
25..	2.40	2.40	2.00	2.00	2.00	.362	92	1672
26..	2.05@.10	2.30	2.00	2.27B	2.27	.405	147	1715
27..	2.30	2.60	2.30	2.55B	2.60	.458	40	1708
28..	2.50	2.50	2.15A	2.40B	2.57	.457	32	1714

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.65	3.00	2.65	2.95	2.92	.502	15	1716
4..	3.05	3.17	2.80	2.80	2.72	.481	43	1703
5..	2.75	3.00	2.70	2.75	2.72	.488	10	1706

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
JUNE 1986 60 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	2.55	2.75	2.45	2.75	2.92	.504	22	1715
7..	3.05	3.05	2.90	3.00	3.15	.542	55	1730
10..	3.10	3.25	2.95A	2.95A	2.75	.504	47	1692
11..	3.45	3.45	3.40A	3.45	3.27	.558	39	1687
12..	3.20	3.52	3.05	3.05	3.02	.530	111	1686
13..	2.97	3.00	2.70A	2.87	2.80	.518	103	1693
14..	2.80	2.90	2.60	2.60	2.60	.497	25	1697
17..	2.90	3.10	2.75	2.75	2.80	.527	86	1697
18..	2.95	3.15	2.90	3.00	3.12	.575	51	1694
19..	3.10	3.15	2.95	2.95	2.95	.553	19	1698
20..	2.75	2.80	2.60	2.70A	2.70	.521	59	1722
21..	2.45@.50	2.55	2.35	2.45	2.45	.502	52	1731
24..	2.30	2.70	2.30	2.65	2.55	.534	48	1753
25..	2.45	2.45	1.92A	1.95A	1.87	.455	116	1754
26..	1.90	2.10	1.90	2.10	2.05	.484	83	1791
27..	2.05	2.12	1.90	2.12	2.07	.499	210	1827
28..	Exchange Closed; Good Friday							
31..	3.10	4.10	3.00	4.10	4.05	.611	124	1810

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.50	4.95	4.50	4.70	4.55	.717	390	1675
2..	3.60	4.30B	3.60	3.95	3.87	.700	140	1600
3..	4.55	5.50	3.80A	5.20	5.40	.796	140	1562
4..	5.30	6.60	5.10A	6.60	6.65	.870	186	1471
7..	5.85	6.35	5.30	5.85@.90	5.95	.851	275	1419
8..	5.40	6.45	5.40	5.90B	6.05	.851	41	1400
9..	6.25	6.30	5.45	5.60	5.40	.821	29	1387
10..	4.95	5.10	4.70	5.00	5.10	.807	109	1449
11..	4.35	4.35	3.90	3.90	3.85	.715	9	1445
14..	3.75	3.90B	3.70	3.90B	3.77	.711	57	1436
15..	4.00	4.70B	4.00	4.60	4.90	.813	2	1419
16..	5.00	6.20	4.95A	6.10	6.37	.889	96	1378
17..	5.70	6.35	5.45A	5.45A	5.12	.827	68	1350
18..	4.80	4.90B	4.40	4.90B	5.07	.815	22	1338
21..	5.25	6.05	4.95	6.05	5.92	.879	25	1328
22..	6.40	6.45	5.70A	5.70A	5.47	.859	24	1320
23..	5.20	7.00	5.05	7.00	6.65	.917	38	1305
24..	6.75	6.80	6.35	6.35A	6.05	.887	58	1276
25..	6.20	6.30	6.15	6.30	6.20	.901	18	1265
28..	6.20	6.20	5.80A	6.10	6.05	.907	8	1266
29..	5.40	5.45	4.50	4.50	4.42	.833	58	1236
30..	4.10	4.10	3.15	3.15	3.30	.731	53	1232

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.30	4.30	3.90	3.95	4.05	.787	29	1232
2..	4.40	4.40	3.85	4.20	4.30	.820	16	1230
5..	3.60	4.45B	3.05	3.45B	3.52	.778	154	1356
6..	3.15	3.30	3.10A	3.30B	3.75	.818	25	1325
7..	3.90	3.95	2.90	3.00@2.90	2.77	.741	17	1314
8..	2.30	2.40	1.85	1.90	2.25	.674	267	1472
9..	1.85	1.90	1.85	1.90	2.00	.643	198	1455
12..	1.80	2.10	1.75	2.00	1.92	.690	43	1452
13..	1.60	1.90	1.40	1.55	1.65	.682	87	1476
14..	1.55@.60	1.95	1.55	1.75	1.75	.707	87	1454
15..	1.50	2.40	1.50	2.30	2.32	.813	82	1460
16..	3.60	4.00B	3.20	3.60	3.52	.941	102	1446
19..	3.35	3.50	2.60	3.30	3.40	.979	116	1432
20..	3.32	3.70	3.25	3.70	3.97	.997	84	1379
21..	4.05@.15	5.80	4.00	5.80	5.90	.999	173	1256
22..	5.50	5.90	5.00	5.25	4.85	.999	99	1181
23..	4.80	4.80	4.25	4.25	4.40	.999	40	1015
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.999	....	....

JUNE 1986 62 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	3.55B	....	3.55B	3.70	.575	....	342
3..	3.50	3.50	3.50	3.50	3.75	.584	19	323
6..	....	....	....	3.75N	3.90	.599	....	323
7..	3.70	3.70	3.70	3.70	3.75	.587	19	299
8..	3.95	3.95	3.95	3.95	4.35	.642	6	295
9..	4.15	4.20	4.15	4.20	3.95	.599	13	282
10..	3.40	3.50	3.40	3.50	3.32	.542	5	287
13..	3.45	3.65B	3.30A	3.65B	3.97	.606	26	310
14..	3.80	4.15B	3.80	4.12	3.87	.586	11	321
15..	3.60	3.70	3.50	3.65	3.45	.546	22	343
16..	3.85	3.90	3.70	3.70	3.75	.574	1	343
17..	3.60	3.85B	3.60	3.75	3.90	.595	16	359
20..	3.80@.70	3.80	3.70	3.70	3.42	.542	12	365
21..	3.35	3.50	3.35	3.50	3.75	.585	31	396
22..	3.60	3.70	3.60	3.60A	3.55	.556	13	409
23..	3.30	3.40	2.90	3.00B	2.90	.484	57	431

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
JUNE 1986 62 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	3.10	3.10	2.80	2.85	2.80	.469	82	482
27..	2.35	2.70	2.35	2.70	2.60	.451	55	518
28..	2.55	2.65	2.55	2.60A	2.57	.456	16	529
29..	2.65	2.70	2.52	2.65	2.52	.459	50	562
30..	2.40	2.57	2.40	2.57	2.60	.469	8	566
31..	2.70	2.75	2.60	2.75	2.65	.480	11	576

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.60	2.70	2.35	2.70	2.65	.490	60	612
4..	2.65	3.35	2.65	3.35	3.30	.573	73	597
5..	3.20	3.20	3.00	3.00	2.85	.573	19	588
6..	3.10	3.20	3.00A	3.12	3.15	.518	30	615
7..	....	....	2.90A	2.90A	2.80	.495	3	617
10..	3.00	3.00	2.80	2.80	2.80	.497	3	598
11..	3.45	3.45	3.45	3.45	3.62	.595	50	553
12..	....	....	....	3.62N	3.67	.595	....	553
13..	3.65	3.80	3.62	3.80	4.12	.639	11	543
14..	3.90	4.00	3.90	4.00	3.87	.616	2	543
17..	Exchange Closed; President's Day							
18..	4.75	4.90	4.75	4.90	4.85	.714	5	541
19..	4.95	4.95	4.40A	4.40A	4.47	.672	41	517
20..	4.30	4.30	4.30	4.30	4.37	.665	13	519
21..	4.20	4.20	3.85	3.85	3.75	.591	24	526
24..	3.75	3.75	3.60	3.65	3.60	.594	18	539
25..	3.40	3.40	3.10	3.10	2.97	.500	20	551
26..	3.20	3.25	3.20	3.25	3.27	.546	3	546
27..	3.35	3.60B	3.35	3.60B	3.65	.599	4	550
28..	3.30	3.37	3.25	3.35B	3.62	.560	2	550

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.85	4.15	3.85	4.05	4.10	.606	27	550
4..	4.25	4.25	4.00	4.00	3.87	.585	4	536
5..	....	....	....	3.87N	3.90	.593	....	536
6..	3.65	4.15	3.60	4.15	4.10	.609	2	538
7..	4.25	4.25	4.20	4.20	4.45	.646	7	540
10..	4.35	4.45	4.25	4.25A	3.97	.612	10	540
11..	4.25	4.75B	4.25	4.75B	4.62	.664	2	538
12..	4.75	4.75	4.50	4.60A	4.30	.640	11	535
13..	4.15	4.15	4.05A	4.15	4.05	.631	37	562
14..	....	....	....	4.05N	3.80	.612	3	560
17..	4.10	4.10	4.00A	4.10	4.05	.644	5	558
18..	4.25	4.25	4.25	4.25	4.55	.690	1	558
19..	4.40	4.45	4.25	4.25	4.27	.672	21	567
20..	3.87	4.00	3.87	3.95A	3.92	.643	37	552
21..	3.75	3.75	3.50	3.50	3.65	.627	11	551
24..	3.50	3.90B	3.50	3.90B	3.85	.661	8	554
25..	3.45	3.45	2.90	3.10	3.00	.589	42	566
26..	3.00	3.15	3.00	3.15B	3.25	.620	39	568
27..	3.15	3.35	3.05	3.35	3.32	.637	5	572
28..	Exchange Closed; Good Friday							
31..	5.20	5.60	5.20	5.60	5.60	.740	9	573

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.15	6.60	5.90	6.45	6.25	.826	50	540
2..	5.15	5.80B	5.15	5.40A	5.47	.814	60	519
3..	6.50	6.95B	5.35A	6.35B	7.22	.884	48	536
4..	6.65	8.30B	6.65	8.30B	8.40	.932	37	510
7..	7.65	7.75	7.15	7.75	7.77	.921	117	570
8..	7.20	8.15	7.20	7.20	7.82	.921	17	563
9..	7.75	8.00B	7.20	7.3[illegible]	7.15	.902	24	570
10..	6.60	6.60	6.55	6.55	6.80	.893	6	573
11..	....	....	5.65A	6.80N	5.45	.828	1	559
14..	5.10	5.60B	5.05	5.45A	5.37	.829	23	550
15..	....	6.60B	....	6.50B	6.67	.901	....	550
16..	7.70A	8.00	7.50	8.00	8.15	.947	47	527
17..	8.25@.30	8.30	7.00	7.00	6.87	.910	34	530
18..	6.20	6.50B	6.20	6.50B	6.77	.902	4	537
21..	7.60	7.60	6.80A	7.60	7.70	.943	32	527
22..	8.10@.15	8.20B	7.50A	7.50A	7.27	.932	4	507
23..	....	....	7.00A	7.27N	8.52	.964	....	509
24..	8.40	8.45B	8.10A	8.10A	7.82	.948	25	499
25..	8.00	8.15	8.00	8.05A	8.05	.956	11	497
28..	....	....	7.80A	7.85A	7.92	.960	....	492
29..	7.50	7.50	6.25	6.25	6.12	.920	8	488
30..	5.75	5.75	5.00A	5.00A	4.85	.856	43	504

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.15	5.55B	5.15	5.55B	5.75	.894	3	502
2..	6.30	6.30	5.75A	5.75A	5.07	.916	14	502
5..	5.05	6.25B	5.00A	5.20B	5.25	.897	7	501
6..	5.20	5.20	4.90A	5.20B	5.55	.923	8	500
7..	5.25	5.70B	4.50	4.55@.5[illegible]	4.52	.883	19	493

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 62 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	3.95	3.95	3.50	3.50	3.85	.846	26	485
9..	3.40	3.65	3.40	3.60	3.55	.830	12	481
12..	3.50	3.50	3.30A	3.50	3.65	.879	6	476
13..	3.20	3.65	3.05	3.25	3.50	.882	20	464
14..	3.50	3.50	3.50	3.50	3.50	.904	1	463
15..	3.50	4.30	3.35A	4.30	4.17	.956	31	455
16..	5.25	6.00B	5.25	5.45B	5.47	.992	15	441
19..	5.65	5.65	4.90	4.90	5.37	.999	14	431
20..	5.45	5.50	5.30A	5.50	5.97	.999	4	428
21..	6.05	7.80B	6.05	7.80B	7.90	1.000	21	399
22..	7.25	7.25	7.25	7.25	6.85	1.000	5	392
23..	6.80	6.80	6.50A	6.50A	6.40	1.000	4	361
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.999	....	....

JUNE 1986 64 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	4.22N	5.02	.676	21	354
3..	....	5.05B	....	5.05B	5.07	.685	....	356
6..	....	....	4.95A	4.95A	5.10	.700	....	356
7..	....	....	....	5.10N	5.10	.689	....	346
8..	....	....	....	5.10N	5.80	.738	....	346
9..	....	....	....	5.80N	5.35	.701	....	346
10..	....	....	4.60A	4.60A	4.62	.649	....	346
13..	....	4.85B	....	4.85B	5.40	.708	....	346
14..	5.40	5.40	5.35	5.35	5.20	.692	48	376
15..	....	....	....	5.20N	4.70	.655	....	376
16..	....	....	....	4.70N	5.07	.681	....	376
17..	4.80	5.20B	4.80	4.80	5.25	.700	5	379
20..	4.70	4.70	4.70	4.70	4.67	.653	17	370
21..	....	....	....	4.67N	5.07	.693	....	370
22..	....	....	....	5.07N	4.80	.667	....	365
23..	4.30	4.30	4.30	4.30	4.05	.599	1	365
24..	....	....	....	4.05N	3.85	.585	....	365
27..	....	....	3.50A	3.50A	3.70	.569	....	365
28..	3.70	3.70	3.60	3.60	3.65	.574	20	375
29..	....	....	....	3.65N	3.62	.577	....	375
30..	3.80	3.80	3.60A	3.80	3.70	.588	....	375
31..	....	3.75B	....	3.75B	3.75	.599	1	375

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.70	3.70	3.55A	3.70	3.80	.610	1	375
4..	4.45	4.50B	4.45	4.50B	4.65	.688	1	375
5..	4.60	4.60	4.55A	4.60	4.07	.688	22	397
6..	....	....	....	4.07N	4.42	.638	....	407
7..	....	....	4.35A	4.35A	3.92	.618	....	397
10..	....	....	....	3.92N	3.92	.621	....	411
11..	4.70	4.70	4.70	4.70	5.00	.711	6	403
12..	....	....	....	5.00N	5.02	.712	....	403
13..	5.10	5.10	5.10	5.10	5.50	.751	1	403
14..	....	....	....	5.50N	5.30	.732	....	403
17..	Exchange Closed; President's Day							
18..	....	6.35B	....	6.35B	6.35	.815	....	403
19..	6.25	6.25	5.90	5.90	5.87	.781	59	388
20..	....	....	5.80A	5.80A	5.82	.776	....	388
21..	....	....	....	5.82N	5.07	.714	....	388
24..	....	....	....	5.07N	4.90	.718	....	388
25..	....	....	4.30A	4.30A	4.10	.634	....	351
26..	4.50	4.50	4.50	4.50	4.50	.677	18	333
27..	....	4.60B	....	4.60B	5.00	.725	....	333
28..	....	....	4.90A	4.90A	5.00	.655	....	333

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	5.35B	....	5.30B	5.52	.699	....	333
4..	5.30	5.30	5.30	5.30	5.25	.681	5	334
5..	....	....	....	5.25N	5.30	.689	....	333
6..	....	....	4.95A	5.30N	5.50	.704	....	333
7..	....	....	....	5.50N	5.95	.737	....	333
10..	5.80	5.80	5.50A	5.50A	5.42	.709	4	333
11..	....	....	....	5.42N	6.15	.756	....	333
12..	6.10	6.20B	5.90A	5.90A	5.77	.737	143	346
13..	....	....	5.50A	5.50A	5.52	.730	....	185
14..	....	....	....	5.52N	5.25	.715	....	183
17..	....	5.40B	....	5.40B	5.52	.746	....	183
18..	....	5.65B	....	5.65B	6.10	.786	....	183
19..	....	....	....	6.10N	5.80	.772	....	183
20..	5.37	5.37	5.37	5.37	5.40	.749	2	181
21..	5.10	5.10	5.10	5.10	5.12	.737	1	181
24..	....	....	....	5.12N	5.40	.769	....	181
25..	4.70	4.70	4.50	4.55	4.40	.710	65	241
26..	4.60	4.60	4.60	4.60	4.75	.739	10	251
27..	4.75	4.80	4.75	4.80	4.82	.755	20	241

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 64 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	....	7.00B	6.75	7.00B	7.35	.840	2	241

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.70	8.00	7.70	8.00	8.05	.901	3	242
2..	....	....	6.90A	7.10A	7.22	.894	....	242
3..	....	8.85B	7.10A	8.85B	9.07	.939	....	242
4..	....	10.00B	....	10.00B	10.30	.968	....	242
7..	9.70	9.70	8.65	8.65	9.52	.962	25	222
8..	9.20	10.00	9.00	9.00	9.72	.962	138	183
9..	9.15	9.15	9.15	9.15	9.02	.951	9	181
10..	8.50	8.50	8.50	8.50	8.72	.946	5	181
11..	7.20	7.20	7.20	7.20	7.27	.906	2	179
14..	....	7.40B	7.00A	7.40B	7.17	.909	1	178
15..	....	8.40B	7.10A	8.40B	8.55	.953	....	173
16..	9.90	9.90	9.65A	9.90B	10.10	.977	50	163
17..	....	....	9.50A	10.10N	8.75	.958	....	163
18..	8.65	8.65	8.00A	8.65	8.60	.954	....	163
21..	....	8.85B	....	8.85B	9.62	.976	....	163
22..	....	10.10B	9.35A	9.35A	9.17	.970	....	163
23..	8.75	9.00B	8.75	9.00B	10.47	.986	11	152
24..	....	....	10.05A	10.05A	9.70	.979	....	152
25..	....	10.10B	....	10.10B	9.97	.982	....	152
28..	....	....	9.80A	9.80A	9.85	.985	....	152
29..	....	....	8.60A	8.60A	7.97	.967	....	144
30..	....	....	7.00A	7.00A	6.62	.932	....	144

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.35B	....	7.35B	7.60	.954	....	144
2..	8.05	8.10	7.60A	7.60A	7.97	.966	2	143
5..	....	....	6.70A	7.20A	7.15	.960	....	143
6..	....	....	6.75A	7.15N	7.50	.973	....	143
7..	6.60	6.60	6.60	6.60	6.45	.957	1	142
8..	....	....	5.50A	5.50A	5.70	.941	....	142
9..	....	....	5.15A	5.20B	5.37	.936	....	142
12..	....	5.45B	5.30A	5.45B	5.55	.965	....	142
13..	5.30	5.30	5.00	5.00	5.37	.970	14	156
14..	....	5.45B	....	5.45B	5.47	.979	....	142
15..	....	6.15B	5.30A	6.15B	6.17	.993	....	142
16..	7.30	7.30	7.30	7.30	7.45	.999	4	142
19..	....	....	....	7.45N	7.35	.999	....	121
20..	....	....	....	7.35N	7.97	.999	....	91
21..	....	9.80B	....	9.80B	9.90	1.000	....	91
22..	....	....	9.50A	9.50A	8.85	1.000	....	73
23..	....	....	8.50A	8.50A	8.40	1.000	....	73
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	1.000	....	....

JUNE 1986 66 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	6.00	6.00	6.00	6.00	6.55	.764	1	29
3..	....	....	....	6.55N	6.60	.771	....	29
6..	6.55	6.55	6.55	6.55	6.82	.785	5	34
7..	....	....	....	6.82N	6.65	.776	....	32
8..	....	....	....	6.65N	7.55	.817	....	32
9..	....	....	....	7.55N	6.95	.786	....	32
10..	....	....	6.10A	6.95N	6.05	.742	....	32
13..	5.90	6.30B	5.90	6.30B	6.95	.794	19	51
14..	....	....	....	6.95N	6.72	.781	....	51
15..	....	....	....	6.72N	6.17	.749	....	47
16..	6.50	6.50	6.50	6.50	6.55	.772	2	49
17..	....	6.75B	....	6.75B	6.77	.788	....	49
20..	....	....	....	6.77N	6.12	.749	....	49
21..	....	....	....	6.12N	6.57	.784	....	49
22..	....	....	....	6.57N	6.25	.762	....	49
23..	....	....	....	6.25N	5.40	.703	....	49
24..	....	....	....	5.40N	5.20	.691	....	49
27..	....	....	....	5.20N	4.97	.678	....	49
28..	....	....	....	4.97N	4.95	.683	....	49
29..	....	....	....	4.95N	4.97	.686	....	49
30..	....	....	4.95A	4.97N	5.07	.696	....	49
31..	....	....	....	5.07N	5.10	.707	....	49

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.92A	4.92A	5.15	.718	....	49
4..	....	....	....	5.15N	6.17	.785	....	49
5..	....	....	....	6.17N	5.50	.765	....	49
6..	....	....	....	5.50N	5.90	.743	....	49
7..	....	....	5.60A	5.60A	5.30	.726	....	49
10..	....	....	....	5.30N	5.30	.731	....	49
11..	....	....	....	5.30N	6.50	.806	....	49

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
JUNE 1986 66 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	....	6.50N	6.52	.808	....	49
13	....	....	....	6.52N	7.07	.838	....	49
14	....	....	....	7.07N	6.80	.824	....	49
17	Exchange Closed: President's Day							
18	....	....	....	6.80N	8.00	.888	....	49
19	7.50	7.50	7.50	7.50	7.52	.864	6	49
20	....	....	7.30A	7.30A	7.42	.860	....	49
21	....	....	....	7.42N	6.55	.813	....	49
24	....	....	....	6.55N	6.45	.818	....	49
25	....	....	....	6.45N	5.50	.750	....	49
26	....	....	....	5.50N	5.97	.786	....	49
27	....	6.05B	....	6.05B	6.55	.825	....	49
28	....	....	6.30A	6.30A	6.55	.739	....	49
				IN MARCH				
3	....	....	....	6.55N	7.10	.778	....	49
4	6.60	6.85B	6.60	6.60	6.80	.763	15	64
5	....	....	....	6.80N	6.87	.771	....	64
6	....	....	....	6.87N	7.12	.784	....	64
7	....	7.20B	....	7.20B	7.65	.813	....	64
10	....	....	....	7.65N	7.07	.790	....	64
11	....	....	....	7.07N	7.85	.830	....	64
12	....	....	....	7.85N	7.42	.815	....	64
13	....	....	7.35A	7.35A	7.17	.811	....	64
14	....	....	....	7.17N	6.85	.800	....	64
17	....	....	....	6.85N	7.17	.827	....	64
18	....	7.25B	....	7.25B	7.85	.860	....	64
19	....	....	....	7.85N	7.50	.850	....	64
20	....	....	7.30A	7.30A	7.05	.833	....	64
21	....	....	6.72A	6.72A	6.77	.825	....	64
24	....	....	....	6.77N	7.10	.853	....	64
25	....	....	6.30A	6.30A	6.02	.808	....	64
26	6.20	6.25B	6.20	6.20	6.42	.832	7	62
27	....	....	....	6.42N	6.52	.847	....	62
28	Exchange Closed: Good Friday							
31	....	8.25B	....	8.25B	9.25	.909	....	62
				IN APRIL				
1	10.00	10.10B	10.00	10.10B	9.95	.948	3	59
2	9.20	9.40	9.00A	9.00A	9.07	.944	6	65
3	10.60	10.65B	9.00A	10.65B	11.00	.971	34	48
4	....	12.05B	....	12.05B	12.25	.986	....	50
7	....	....	10.80A	10.80A	11.52	.983	....	48
8	....	11.90B	10.90A	11.35A	11.62	.983	....	48
9	....	....	11.00A	11.00A	10.92	.977	....	48
10	....	....	10.40A	10.40A	10.62	.975	....	48
11	....	....	9.20A	9.20A	9.07	.953	....	48
14	....	9.25B	8.90A	9.25B	9.00	.955	....	48
15	....	10.15B	....	10.15B	10.47	.979	....	48
16	....	....	....	10.47N	12.05	.991	....	48
17	....	....	....	12.05N	10.70	.982	....	48
18	....	....	....	10.70N	10.50	.980	....	31
21	....	....	....	10.50N	11.57	.991	....	31
22	....	12.05B	11.25A	11.25A	11.12	.988	....	31
23	....	....	10.95A	11.12N	12.42	.995	....	31
24	....	....	12.00A	12.00A	11.67	.992	....	31
25	....	12.00B	....	12.00B	11.95	.993	....	31
28	....	....	....	11.95N	11.82	.995	....	31
29	....	....	10.40A	10.40A	9.92	.987	....	23
30	....	....	9.65A	9.65A	8.47	.972	....	23
				IN MAY				
1	....	....	....	8.47N	9.55	.982	....	23
2	....	....	....	9.55N	9.92	.988	....	23
5	....	....	8.70A	8.70A	9.07	.987	....	23
6	....	....	8.75A	9.07N	9.47	.992	....	23
7	....	....	....	9.45N	8.42	.987	....	23
8	....	....	....	8.42N	7.67	.982	....	23
9	....	....	....	7.67N	7.32	.981	....	23
12	....	7.45B	....	7.45B	7.52	.992	....	23
13	....	....	....	7.52N	7.35	.994	....	23
14	....	7.45B	....	7.45B	7.45	.997	....	23
15	....	....	....	7.45N	8.15	.999	....	23
16	....	....	....	8.15N	9.45	.999	....	21
19	....	....	....	9.45N	9.35	.999	....	17
20	....	....	....	9.35N	9.97	1.000	....	17
21	....	11.80B	....	11.80B	11.90	1.000	....	17
22	....	....	11.50A	11.50A	10.85	1.000	....	17
23	....	....	10.50A	10.50A	10.40	1.000	....	2
26	Exchange Closed: Memorial Day							
27	....	....	....	....	....	1.000	....	....

LIVE CATTLE OPTION ON FUTURES — PUTS
JUNE 1986 68 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	7.60	7.60	7.50	7.50	6.92	.790	2	2
24	....	....	....	6.92N	6.70	.780	....	2
27	....	....	....	6.70N	6.45	.770	....	2
28	....	....	....	6.45N	6.47	.775	....	2
29	....	....	....	6.47N	6.50	.778	....	2
30	....	....	....	6.50N	6.60	.787	....	2
31	....	....	....	6.60N	6.65	.796	....	2
				IN FEBRUARY				
3	....	....	....	6.65N	6.80	.806	....	2
4	....	....	....	6.80N	7.87	.859	....	2
5	....	....	....	7.87N	7.10	.859	....	2
6	....	....	....	7.10N	7.55	.827	....	2
7	....	....	....	7.55N	6.90	.814	....	2
10	....	....	....	6.90N	6.90	.819	....	2
11	....	....	....	6.90N	8.17	.877	....	2
12	....	....	....	8.17N	8.17	.879	....	2
13	....	....	....	8.17N	8.90	.901	....	2
14	....	....	....	8.90N	8.52	.891	....	2
17	Exchange Closed: President's Day							
18	....	....	....	8.52N	9.75	.936	....	2
19	....	....	....	9.75N	9.27	.920	....	2
20	....	....	....	9.27N	9.17	.918	....	2
21	....	....	....	9.17N	8.17	.886	....	2
24	....	....	....	8.17N	8.12	.890	....	2
25	....	....	....	8.12N	7.00	.840	....	2
26	....	....	....	7.00N	7.57	.868	....	2
27	....	....	....	7.57N	8.20	.896	....	1
28	....	....	....	8.20N	8.20	.809	....	1
				IN MARCH				
3	....	....	....	8.20N	8.82	.842	....	1
4	....	....	....	8.82N	8.47	.830	....	1
5	....	....	....	8.47N	8.65	.837	....	1
6	....	....	....	8.65N	8.95	.848	....	1
7	....	....	....	8.95N	9.40	.872	....	1
10	....	....	....	9.40N	8.82	.855	....	1
11	....	....	....	8.82N	9.62	.887	....	1
12	....	....	....	9.62N	9.22	.876	....	1
13	....	....	....	9.22N	8.95	.874	....	1
14	....	....	....	8.95N	8.62	.866	....	1
17	....	....	....	8.62N	8.97	.888	....	1
18	9.40	9.40	9.40	9.40	9.67	.913	1	2
19	....	....	....	9.67N	9.32	.907	....	2
20	....	....	....	9.32N	8.85	.895	....	2
21	....	....	....	8.85N	8.60	.890	....	2
24	....	....	....	8.60N	8.95	.911	....	2
25	....	....	8.00A	8.00A	7.80	.880	....	2
26	....	....	....	7.80N	8.20	.899	....	2
27	....	....	....	8.20N	8.37	.910	....	2
28	Exchange Closed: Good Friday							
31	....	9.80B	....	9.80B	10.20	.952	....	2
				IN APRIL				
1	....	11.70B	....	11.70B	11.70	.975	....	2
2	....	....	11.00A	11.00A	10.97	.973	....	2
3	....	12.60B	....	12.60B	12.95	.987	....	2
4	....	....	....	12.95N	14.20	.994	....	2
7	....	....	....	14.20N	13.52	.993	....	2
8	....	13.90B	13.30A	13.30A	13.60	.993	....	2
9	....	....	13.00A	13.00A	12.90	.990	....	2
10	....	....	....	12.90N	12.60	.989	....	2
11	....	....	....	12.60N	11.05	.978	....	2
14	....	11.10B	10.90A	11.10B	10.97	.980	....	2
15	....	....	....	10.97N	12.45	.992	....	2
16	....	....	....	12.45N	14.02	.997	....	2
17	....	....	....	14.02N	12.67	.993	....	2
18	....	....	....	12.67N	12.47	.992	....	2
21	....	....	....	12.47N	13.52	.996	....	2
22	....	....	....	13.52N	13.07	.996	....	2
23	....	....	12.90A	13.07N	14.40	.998	....	2
24	....	....	....	14.40N	13.65	.997	....	2
25	....	14.00B	....	14.00B	13.92	.998	....	2
28	....	....	....	13.92N	13.80	.998	....	2
29	....	....	....	13.80N	11.90	.996	....	2
30	....	....	11.80A	11.80A	10.42	.990	....	2
				IN MAY				
1	....	....	....	10.42N	11.50	.994	....	2
2	....	....	....	11.50N	11.90	.996	....	2
5	....	....	10.65A	10.65A	11.05	.996	....	2
6	....	....	....	11.05N	11.45	.998	....	2

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1986 68 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	....	....	....	11.45N	10.40	.996	....	2
8..	....	....	....	10.40N	9.65	.995	....	2
9..	....	....	....	9.65N	9.30	.995	....	2
12..	....	....	....	9.30N	9.50	.998	....	2
13..	....	....	....	9.50N	9.35	.999	....	2
14..	....	9.45B	....	9.45B	9.45	.999	....	2
15..	....	....	....	9.45N	10.15	.999	....	2
16..	....	....	....	10.15N	11.45	.999	....	2
19..	....	....	....	11.45N	11.35	1.000	....	2
20..	....	....	....	11.35N	11.97	1.000	....	2
21..	....	12.80B	....	12.80B	13.90	1.000	....	2
22..	....	....	13.50A	13.50A	12.85	1.000	....	2
23..	....	....	12.50A	12.50A	12.40	1.000	....	2
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	1.000	....	....

AUGUST 1986 44 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	.25	.25	.20	.20	.22	.051	40	40
13..	....	....	.17A	.17A	.20	.040	....	40
16..	....	....	....	.20N	.25	.050	....	40
17..	....	....	.17A	.17A	.15	.025	....	40
18..	.12	.12	.10A	.10A	.10	.012	2	42
19..	....	....	....	.10N	.10	.012	....	42
20..	.07	.07	.05A	.05A	.05	.005	....	42
23..	....	....	....	.05N	.05	.003	....	42
24..	....	....	....	.05N	....	.001	....	42
25..	CAB	CAB	CAB	CAB	CAB	.000	....	42
26..	CAB	CAB	CAB	CAB	CAB	.000	....	42
27..	CAB	CAB	CAB	CAB	CAB	.000	....	42
30..	CAB	CAB	CAB	CAB	CAB	.000	....	42

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	42
2..	CAB	CAB	CAB	CAB	CAB	.000	....	42
3..	CAB	CAB	CAB	CAB	CAB	.000	....	42
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	42
8..	CAB	CAB	CAB	CAB	CAB	.000	....	42
9..	CAB	CAB	CAB	CAB	CAB	.000	....	42
10..	CAB	CAB	CAB	CAB	CAB	.000	....	42
11..	CAB	CAB	CAB	CAB	CAB	.000	....	42
14..	CAB	CAB	CAB	CAB	CAB	.000	....	42
15..	CAB	CAB	CAB	CAB	CAB	.000	....	42
16..	CAB	CAB	CAB	CAB	CAB	.000	....	42
17..	CAB	CAB	CAB	CAB	CAB	.000	....	42
18..	CAB	CAB	CAB	CAB	CAB	.000	....	42
21..	CAB	CAB	CAB	CAB	CAB	.000	....	42
22..	CAB	CAB	CAB	CAB	CAB	.000	....	42
23..	CAB	CAB	CAB	CAB	CAB	.000	....	42
24..	CAB	CAB	CAB	CAB	CAB	.000	....	42

AUGUST 1986 46 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.82@.90	.90	.82	.90	.75	.155	190	190
23..	.65	.95	.65	.95	.82	.205	12	202
24..	.80	.80	.80	.80	.70	.176	5	206
25..	.70	.70	.70	.70	.72	.182	41	222
28..	.77	.77	.77	.77	.70	.187	3	225
29..	.80	.80	.55A	.55A	.50	.138	2	226
30..	....	....	.45A	.45A	.35	.100	....	226

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.60	.60	.60	.60	.50	.132	....	226
2..	.62	.62	.50	.50	.50	.145	21	247
5..	....	....	.45A	.45A	.40	.122	....	247
6..	.35	.35	.35	.35	.35	.123	1	248
7..	.40	.40	.32	.32	.32	.101	51	282
8..	.22	.22	.22	.22	.22	.077	11	288
9..	....	.25B	....	.25B	.20	.065	....	288
12..	.22	.22	.22	.22	.20	.062	2	288
13..	.25	.25	.25	.25	.20	.059	56	298
14..	....	....	....	.20N	.20	.056	1	299
15..	.20	.20	.20	.20	.17	.064	1	300
16..	.27	.27	.27	.27	.27	.096	1	300
19..	....	....	.25A	.25A	.30	.103	....	300
20..	.25	.25	.25	.25	.37	.128	20	300
21..	....	.40B	....	.40B	.65	.185	....	300
22..	.50	.50	.50	.50	.47	.142	54	326
23..	.40	.40	.35	.40	.35	.109	61	376

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 46 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
27..	.35	.35	.35	.35	.37	.129	11	377
28..	.35	.35	.35	.35	.30	.088	10	387
29..	.30	.30	.30	.30	.32	.103	....	387
30..	.40	.40	.40	.40	.40	.131	4	390

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.45	.57	.45	.57	.55	.173	14	393
3..	.50	.60	.50	.60	.65	.184	148	462
4..	.60	.60	.47	.55	.60	.169	184	614
5..	.57	.57	.35	.35	.40	.109	178	770
6..	.25	.40	.25	.30	.32	.087	36	811
9..	....	.45B	....	.45B	.45	.130	5	816
10..	.45	.50	.45	.50	.47	.131	21	812
11..	.50	.55	.45	.55	.55	.161	200	943
12..	.40	.45B	.40	.45B	.47	.122	49	990
13..	.32	.37B	.32	.37B	.37	.101	42	996
16..	.40	.45	.30A	.45	.45	.124	320	1011
17..	.32@.35	.35	.25	.25	.30	.070	12	1021
18..	.30	.30	.17	.17	.17	.040	165	1178
19..	.20	.20	.15	.17	.17	.039	8	1175
20..	.10	.10	.05	.05	.07	.019	48	1128
23..	.07	.07	.05	.05	.07	.015	77	1073
24..	.02	.02	.02	.02	.02	.005	80	1053
25..	....	....	....	.02N	.02	.002	2	1046
26..	....	....	....	.02N	.02	.002	....	1046
27..	....	....	....	.02N	.02	.002	7	1039
30..	....	....	....	.02N	.02	.002	....	1039

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.02	.02	....	.001	12	1030
2..	.02	.02	.02	.02	....	.000	115	1143
3..	.02	.02	.02	.02	.02	.000	2	1143
4..	Exchange Closed; Independence Day							
7..	....	....	....	.02N	....	.000	....	1143
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1005
9..	CAB	CAB	CAB	CAB	CAB	.000	10	1005
10..	CAB	CAB	CAB	CAB	CAB	.000	....	995
11..	CAB	CAB	CAB	CAB	CAB	.000	....	995
14..	CAB	CAB	CAB	CAB	CAB	.000	....	995
15..	CAB	CAB	CAB	CAB	CAB	.000	....	995
16..	CAB	CAB	CAB	CAB	CAB	.000	....	995
17..	CAB	CAB	CAB	CAB	CAB	.000	....	995
18..	CAB	CAB	CAB	CAB	CAB	.000	....	995
21..	CAB	CAB	CAB	CAB	CAB	.000	....	995
22..	CAB	CAB	CAB	CAB	CAB	.000	....	996
23..	CAB	CAB	CAB	CAB	CAB	.000		996
24..	CAB	CAB	CAB	CAB	CAB	.000	....	996

AUGUST 1986 48 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.20	1.20	1.15A	1.15A	1.00	.240	1	1
23..	.90	1.20B	.90	1.20B	1.37	.302	33	34
24..	1.25	1.40	1.25	1.30	1.15	.265	16	50
25..	....	1.20B	....	1.20B	1.25	.273	....	50
28..	1.25	1.25	1.25	1.25	1.20	.280	7	56
29..	1.15	1.15	.90A	.90A	.80	.216	14	68
30..	.70	.70	.70	.45A	.52	.164	6	73

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.95	.95	.90	.90	.82	.207	5	78
2..	.95	.95	.85	.85	.85	.224	11	89
5..	....	....	.70A	.70A	.70	.196	1	89
6..	....	....	....	.70N	.67	.199	....	87
7..	.70	.70	.70	.70	.57	.169	1	88
8..	.47	.47	.47	.47	.45	.135	1	88
9..	.40	.40	.40	.40	.40	.118	1	88
12..	.30	.30	.30	.30	.32	.115	6	87
13..	.32	.32	.27A	.30	.30	.111	34	86
14..	....	....	....	.30N	.30	.108	....	86
15..	....	....	....	.30N	.32	.122	....	86
16..	.55	.55	.55	.55	.57	.173	....	86
19..	.50	.60	.45	.50	.60	.187	49	110
20..	.52	.62	.52	.62	.75	.224	37	143
21..	.70	1.20	.70	1.20	1.20	.303	56	173
22..	1.00	1.05B	.85	1.00@.85	.90	.246	107	256
23..	.75	.82	.70	.72	.70	.199	43	293
26..	Exchange Closed; Memorial Day							
27..	.70	.85B	.70	.80	.80	.232	29	306
28..	.65	.65	.50	.50	.55	.171	11	312
29..	.60	.67	.60	.67	.67	.196	8	320
30..	.85	.95B	.80	.85	.80	.239	54	371

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 48 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.95	1.10	.90	1.10	1.07	.301	53	402
3..	1.10	1.20	1.00	1.20	1.17	.316	70	444
4..	1.00	1.17	.95	1.17	1.12	.296	127	541
5..	1.00	1.00	.75	.75	.77	.210	63	537
6..	.70	.72B	.60	.60	.62	.177	38	556
9..	.55	.80B	.52	.80B	.85	.246	12	543
10..	.90	.90	.80	.82	.85	.250	29	542
11..	.95	1.10	.90	.97	1.05	.293	119	621
12..	.95	.95	.80	.85	.87	.237	61	640
13..	.75	.75	.65	.72	.72	.205	22	647
16..	.65	.85	.60	.85	.85	.244	28	657
17..	.60	60	.47	.47	.50	.156	83	675
18..	.55	.55	.32	.32@.35	.37	.101	282	763
19..	.30	.35	.25	.30	.30	.099	54	758
20..	.25	.25	.12	.12	.12	.057	164	655
23..	.15	.15	.12	.12	.12	.048	75	649
24..	.02	.05	.02	.05	.02	.022	38	647
25..	.05	.10	.05	.07	.05	.009	45	645
26..	.05	.07B	.05	.05	.05	.010	18	638
27..	.05	.05	.05	.05	.05	.012	28	636
30..	.07	.07	.07	.07	.05	.011	1	628

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.05	.05	.05	.05	.02	.007	19	623
2..	.02	.05	.02	.02	.02	.004	40	612
3..	....	....	....	.02N	.02	.005	....	605
4..	Exchange Closed; Independence Day							
7..	.02	.02	.02	.02	....	.001	1	596
8..	.02	.02	.02	.02	.02	.003	9	595
9..	....	....	....	.02N	.02	.001	....	596
10..	....	....	....	.02N	....	.001	....	595
11..	CAB	CAB	CAB	CAB	.02	.004	....	595
14..	....	....	....	.02N	....	.001	....	595
15..	CAB	CAB	CAB	CAB	CAB	.000	....	592
16..	CAB	CAB	CAB	CAB	CAB	.000	....	592
17..	CAB	CAB	CAB	CAB	CAB	.000	1	592
18..	CAB	CAB	CAB	CAB	CAB	.000	....	592
21..	CAB	CAB	CAB	CAB	CAB	.000	2	592
22..	CAB	CAB	CAB	CAB	CAB	.000	....	590
23..	CAB	CAB	CAB	CAB	CAB	.000	....	590
24..	CAB	CAB	CAB	CAB	CAB	.000	....	590

AUGUST 1986 50 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	1.70	1.70	1.15	1.75	1.37	.333	58	58
7..	1.25	1.25	1.22	1.22	1.22	.300	17	75
8..	1.20	1.25B	1.20	1.25B	1.27	.300	....	75
9..	1.20	1.20	1.20	1.20	1.20	.269	118	193
10..	.95	1.00	.95	1.00	1.10	.259	43	229
11..	1.00	1.00	.65	.65	.70	.216	13	241
14..	....	.75B	....	.75B	.82	.222	....	232
15..	.95	1.25	.95	1.25	1.20	.288	5	237
16..	1.50	1.60	1.45A	1.52	1.60	.365	3	240
17..	1.65	1.75	1.30A	1.30A	1.25	.290	17	254
18..	1.10	1.10	1.10	1.10	1.27	.289	33	274
21..	1.35	1.70B	1.35	1.70B	1.82	.364	16	288
22..	2.00	2.10	1.70	1.75	1.65	.341	204	308
23..	1.60	2.25	1.55	2.25	2.12	.411	45	330
24..	2.10	2.25	1.70	1.80	1.85	.368	105	394
25..	1.97	2.10	1.95	2.07	1.95	.376	42	425
28..	2.15	2.15	1.95	2.00	1.90	.385	17	437
29..	1.80	1.80	1.30A	1.30A	1.27	.310	102	483
30..	1.25	1.27	1.00	1.02	.92	.245	103	506

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.50	1.50	1.20	1.45	1.32	.298	41	531
2..	1.45	1.50	1.35A	1.45	1.40	.320	28	542
5..	1.50	1.50	1.10	1.10	1.17	.287	46	581
6..	1.15	1.25	1.15	1.25	1.17	.292	20	583
7..	1.25	1.25	1.00	1.00	1.00	.257	12	586
8..	1.00	1.00	.75	.80	.77	.215	19	591
9..	.70@.75	.80	.70	.72	.67	.192	50	608
12..	.60	.60	.60	.60	.62	.190	47	587
13..	.55	.57	.52	.55	.55	.187	162	597
14..	.52	.57	.52	.55	.57	.185	90	600
15..	.55	.70	.55	.70	.62	.206	73	644
16..	.95	1.12	.95	1.12	1.07	.276	28	668
19..	1.12	1.12	.85	1.05@.10	1.12	.297	104	743
20..	1.00	1.40	1.00	1.40	1.35	.346	45	760
21..	1.40	2.00	1.25	2.00	1.95	.440	232	855
22..	1.90	2.00	1.55	1.60	1.57	.375	207	859

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 50 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.45	1.50	1.10	1.10	1.25	.318	134	865
26..	Exchange Closed; Memorial Day							
27..	1.25	1.55	1.25	1.52	1.47	.363	83	913
28..	1.40	1.40	1.05	1.07	1.05	.286	86	907
29..	1.02	1.30	1.02	1.30	1.22	.320	73	962
30..	1.35	1.70	1.30	1.50	1.47	.375	89	1006

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.60	2.10	1.55	1.95	1.95	.452	69	1025
3..	1.95	2.10	1.80	2.05	2.05	.469	160	1083
4..	2.00	2.00	1.77	2.00	1.92	.448	151	1107
5..	1.75	1.75	1.40	1.45	1.37	.345	204	1148
6..	1.25	1.30	1.05	1.15	1.10	.302	105	1180
9..	1.05	1.50	1.00	1.50	1.55	.396	70	1173
10..	1.60@.65	1.75	1.50	1.50	1.57	.401	20	1189
11..	1.90	2.05	1.85	1.90@.85	1.90	.453	221	1275
12..	1.70	1.80	1.55	1.55	1.55	.387	129	1321
13..	1.35	1.37	1.30	1.35	1.32	.348	116	1344
16..	1.25	1.65	1.20	1.55A	1.60	.401	51	1372
17..	1.15	1.30	.85	.85	.97	.285	272	1259
18..	1.00	1.05	.70	.70	.72	.203	182	1263
19..	.70	.75	.60	.65	.62	.202	167	1188
20..	.55	.55	.30	.30	.30	.133	173	1139
23..	.35	.35	.25	.25	.25	.121	203	1191
24..	.10	.10	.05	.05	.05	.065	229	1218
25..	.07	.15	.07	.10	.10	.032	155	1208
26..	.15	.17	.10	.10	.10	.036	97	1193
27..	.12	.12	.02	.07	.07	.041	21	1129
30..	.10	.17	.10	.15	.10	.041	136	1246

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.12	.12	.10	.10	.07	.031	55	1196
2..	.05	.05	.05	.05	.05	.021	4	1168
3..	.05	.05	.02	.05B	.05	.024	3	1163
4..	Exchange Closed; Independence Day							
7..	.05	.05	.02	.02	.02	.008	127	1071
8..	.02	.02	.02	.02	.02	.020	28	1052
9..	.02	.02	.02	.02	.02	.013	9	1056
10..	.02	.02	.02	.02	.02	.013	....	1049
11..	.02	.02	.02	.02	.02	.030	26	1041
14..	.02	.02	.02	.02	.02	.015	30	1021
15..	.02	.02	.02	.02	....	.002	87	1020
16..	CAB	CAB	CAB	CAB	CAB	.001	....	1020
17..	....	....	....	.02B	.02	.004	....	1020
18..	CAB	CAB	CAB	CAB	CAB	.000	2	1020
21..	CAB	CAB	CAB	CAB	CAB	.000	3	1020
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1018
23..	CAB	CAB	CAB	CAB	CAB	.000	3	1015
24..	CAB	CAB	CAB	CAB	CAB	.000	2	1010

AUGUST 1986 52 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.85	.85	.85	.85	.87	.254	1	1
12..	....	....	....	.87N	.85	.243	....	1
13..	....	....	....	.85N	.85	.239	....	1
14..	....	....	....	.85N	.80	.228	....	1
17..	....	....	....	.80N	.80	.236	...	1
18..	.77@.80	.80	.77	.80	.85	.242	2	3
19..	.75	.85	.75	.82	.82	.241	34	37
20..	....	....	....	.82N	.72	.226	40	77
21..	.72	.72	.72	.72	.67	.211	9	68
24..	....	....	....	.67N	.70	.222	....	68
25..	.55	.55	.55	.55	.57	.191	11	79
26..	.55	.55	.55	.55	.57	.191	2	78
27..	....	....	.55A	.55A	.60	.203	....	78
28..	Exchange Closed; Good Friday							
31..	.95	1.60	.95	1.60	1.27	.261	1	79

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.40	1.40	1.25	1.35	1.47	.326	33	106
2..	1.25	1.25	1.25	1.25	1.30	.297	5	107
3..	1.25	1.75	1.25	1.75	1.82	.372	11	115
4..	1.90	2.10	1.90	2.10	2.35	.444	17	130
7..	2.15	2.20	1.95	1.95	2.12	.407	20	150
8..	2.00	2.25	1.90	1.95	2.05	.407	137	272
9..	2.05	2.05	1.90	1.90	1.85	.371	7	273
10..	1.55	1.77	1.55	1.77	1.80	.360	23	269
11..	1.60	1.60	1.15	1.15	1.35	.309	13	280
14..	1.22	1.40	1.22	1.40B	1.40	.318	8	285
15..	1.50	1.60	1.45A	1.60	1.95	.395	16	301
16..	1.85	2.55	1.85	2.50	2.50	.478	48	324
17..	2.45	2.70	2.20	2.20	2.00	.396	124	407

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
AUGUST 1986 52 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	2.00	2.07B	1.75	2.07B	2.07	.393	71	390
21..	2.25	2.95	2.10	2.95	2.80	.475	62	422
22..	3.00@.05	3.10	2.60	2.65A	2.52	.450	112	477
23..	2.55	2.75B	2.45	2.75B	3.10	.523	133	560
24..	2.90	3.25	2.90	2.95A	2.80	.477	43	621
25..	3.00	3.10	2.90	3.00	2.90	.485	379	943
28..	3.15	3.15	2.87	2.92	2.87	.495	417	1132
29..	2.80	2.80	2.15	2.15	2.10	.414	38	1162
30..	2.15	2.15	1.50	1.50	1.50	.340	111	1176

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.15	2.35	2.05A	2.10	2.07	.400	58	1175
2..	2.27	2.35	2.20A	2.30	2.22	.425	30	1206
5..	2.20	2.30B	1.85	2.00A	1.90	.390	85	1222
6..	1.80	1.95	1.75	1.90	1.92	.397	35	1233
7..	2.05	2.10	1.70	1.70	1.65	.359	127	1278
8..	1.55	1.80	1.30	1.35	1.35	.311	186	1198
9..	1.35	1.35	1.20	1.20	1.17	.285	246	1172
12..	1.10	1.25	1.05	1.20	1.15	.285	174	1221
13..	1.00	1.17	1.00	1.05B	1.07	.284	158	1281
14..	1.05	1.10	1.00	1.10	1.07	.282	137	1134
15..	1.05	1.25	1.00	1.20	1.20	.311	64	1171
16..	1.95	1.95	1.70	1.85A	1.85	.397	114	1158
19..	1.80	1.82	1.52	1.80	1.90	.424	255	1265
20..	1.85	2.00B	1.75	2.00B	2.25	.480	209	1276
21..	2.25	3.05	2.05	3.85	3.05	.579	414	1468
22..	3.00	3.00	2.60	2.70A	2.55	.514	162	1497
23..	2.45	2.45	2.10	2.15	2.15	.453	233	1609
26..	Exchange Closed; Memorial Day							
27..	2.05	2.77	2.00	2.55	2.45	.507	320	1788
28..	2.20	2.20	1.90	1.90A	1.82	.423	74	1831
29..	1.85	2.25	1.85	2.25@.20	2.20	.462	131	1964
30..	2.30	2.70B	2.30	2.40	2.45	.523	14	1959

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.65	3.05	2.65	3.05	3.02	.605	68	1966
3..	3.15	3.25	2.95A	3.25	3.20	.622	74	1953
4..	2.90@.87	3.15	2.85A	3.15	3.05	.602	114	2002
5..	2.80	2.80	2.30	2.30	2.30	.497	84	1980
6..	2.05	2.10	1.95	1.95	1.90	.451	101	2019
9..	1.70@.75	2.57	1.65	2.57	2.55	.556	149	1980
10..	2.60	2.80	2.50A	2.60	2.57	.563	22	1974
11..	3.00	3.25	2.90	3.05	2.97	.616	53	1975
12..	2.70	2.80	2.50	2.50	2.55	.549	44	1957
13..	2.25	2.35	2.15	2.30	2.25	.509	85	1937
16..	2.00	2.70	2.00	2.60B	2.65	.569	65	1948
17..	1.95	2.25	1.75	1.80	1.72	.444	268	2064
18..	1.85	1.92	1.35	1.35	1.30	.345	259	2051
19..	1.30	1.40	1.05A	1.10	1.17	.345	417	2059
20..	1.10	1.10	.60	.60	.62	.252	349	1948
23..	.65	.75	.55	.62	.60	.242	243	1944
24..	.25@.10	.25	.10	.15	.15	.150	305	1847
25..	.15	.35	.15	.25	.25	.085	334	1864
26..	.27	.35	.25	.30	.27	.096	315	1834
27..	.25	.32	.20	.22	.22	.109	425	1859
30..	.32	.42	.25	.27	.25	.114	159	1808

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.27	.35	.20	.20	.20	.092	313	1776
2..	.25	.25	.15	.15	.12	.070	60	1801
3..	.12	.12	.10	.12	.10	.081	44	1796
4..	Exchange Closed; Independence Day							
7..	.10	.10	.05	.05	.07	.039	115	1766
8..	.07	.15	.07	.15	.10	.084	89	1799
9..	.12	.15	.07	.07	.07	.063	121	1875
10..	.10	.12B	.07	.07	.07	.065	42	1872
11..	.07	.17B	.07	.15	.17	.129	167	1945
14..	.15	.15	.12	.12A	.12	.094	20	1948
15..	.07	.07	.05	.05	.02	.026	73	1897
16..	.02	.02	.02	.02	.02	.016	13	1887
17..	.02	.05	.02	.05	.02	.048	106	1980
18..	.02	.02	.02	.02	.02	.006	109	1985
21..	CAB	CAB	CAB	.02N	....	.000	15	1980
22..	.02	.02	.02	.02	....	.000	103	1980
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1923
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1921

AUGUST 1986 54 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	1.05	1.05	1.00	1.00	1.05	.239	2	2
13..	....	....	....	1.05N	1.17	.270	....	2

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
AUGUST 1986 54 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	....	1.17N	1.12	.252	....	2
17..	Exchange Closed; President's Day							
18..	....	....	....	1.12N	1.45	.316	....	2
19..	....	....	....	1.45N	1.32	.280	....	2
20..	1.30	1.30	1.30	1.30	1.32	.282	3	5
21..	1.27	1.27	1.20	1.20	1.22	.252	36	38
24..	....	....	....	1.22N	1.17	.250	....	38
25..	1.00	1.00	1.00	1.00	.95	.203	1	39
26..	....	....	....	.95N	1.10	.231	....	39
27..	....	....	....	1.10N	1.30	.259	....	39
28..	....	....	....	1.30N	1.22	.301	....	39

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.22N	1.30	.314	....	39
4..	1.25	1.25	1.25	1.25	1.30	.309	7	46
5..	....	....	....	1.30N	1.30	.313	....	46
6..	....	....	....	1.30N	1.40	.322	....	46
7..	....	....	....	1.40N	1.45	.330	....	46
10..	1.45	1.45	1.45	1.45	1.22	.307	1	46
11..	....	1.35B	....	1.35B	1.45	.335	....	46
12..	....	....	....	1.45N	1.37	.324	....	46
13..	1.42@.45	1.45	1.40	1.40	1.37	.320	12	58
14..	....	....	....	1.37N	1.32	.309	....	58
17..	1.35	1.35	1.35	1.35	1.37	.320	16	74
18..	....	....	....	1.37N	1.42	.328	....	74
19..	....	....	....	1.42N	1.37	.327	....	74
20..	1.20	1.20	1.20	1.20	1.25	.310	10	82
21..	1.15	1.15	1.05	1.05	1.10	.294	13	95
24..	1.10	1.20	1.10	1.20	1.22	.308	27	93
25..	1.00	1.00	.95	.95	1.00	.273	15	99
26..	.90	.95	.90	.95	1.00	.275	12	113
27..	.90	1.00	.90	1.00	1.05	.291	7	119
28..	Exchange Closed; Good Friday							
31..	1.50	2.50	1.45	2.50	2.07	.361	33	142

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.07	3.00	2.07	2.35A	2.32	.433	23	147
2..	1.90	2.20B	1.90	1.90	2.07	.401	24	163
3..	2.25	2.75B	2.25	2.75B	2.75	.483	34	176
4..	2.70	3.40	2.70	3.40	3.42	.556	137	284
7..	3.20	3.20	3.05	3.05	3.12	.518	24	264
8..	2.82	3.25	2.80	2.95A	3.05	.518	269	468
9..	2.85	2.85	2.80A	2.85	2.80	.479	3	470
10..	2.50	2.55B	2.45	2.55B	2.65	.467	32	459
11..	2.25	2.30	2.00	2.00	2.10	.413	176	617
14..	2.00@.10	2.35	2.00	2.35	2.22	.424	288	585
15..	2.45	3.00	2.30	3.00	3.00	.506	150	660
16..	2.97	3.80	2.95	3.60A	3.65	.589	188	770
17..	3.60	3.75	3.25A	3.25A	3.00	.505	80	841
18..	2.90	3.00	2.60	3.00	3.05	.502	192	965
21..	3.20	3.90B	3.20	3.90B	3.95	.584	204	976
22..	4.20	4.30	3.75	3.75	3.65	.559	166	957
23..	3.60	3.95B	3.45	3.95B	4.42	.629	54	942
24..	4.40@.00	4.45	3.85	3.85	3.92	.584	42	955
25..	4.10	4.35	4.00	4.35	4.05	.591	13	964
28..	4.30	4.30	4.05	4.10	4.12	.601	34	961
29..	3.95	3.95	3.05	3.25A@.05	3.05	.520	27	958
30..	2.95	3.05	2.30	2.50	2.27	.442	140	1024

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.35	3.40	2.95	3.20	3.05	.505	49	1046
2..	3.30	3.40B	3.20A	3.30	3.25	.531	18	1067
5..	3.20	3.50B	2.80	2.95	2.87	.497	163	1218
6..	2.80	2.90	2.70	2.90	2.90	.506	163	1348
7..	3.10	3.10	2.70	2.70A	2.55	.469	85	1365
8..	2.47@.40	2.47	2.00	2.20	2.12	.418	332	1542
9..	2.10@.15	2.15	2.00	2.15	1.92	.391	222	1721
12..	1.80	2.05	1.80	1.95@.85	1.87	.395	190	1877
13..	1.80	1.90	1.55	1.60	1.80	.395	197	2031
14..	1.75@.80	1.85	1.65	1.70	1.80	.395	311	1964
15..	1.60	2.07	1.60	1.95A	1.95	.430	349	2125
16..	2.65	2.90	2.65	2.85	2.87	.523	167	2252
19..	2.90	2.90	2.50	2.65	2.97	.555	180	2289
20..	2.75	3.40B	2.75	3.40B	3.45	.612	96	2276
21..	3.55	4.50	3.20	4.25	4.42	.704	245	2129
22..	4.25	4.25	3.85	4.00	3.77	.646	109	2035
23..	3.60	3.70	3.20	3.20	3.27	.589	91	1957
26..	Exchange Closed; Memorial Day							
27..	3.25	3.75	3.25	3.65	3.67	.645	17	1936
28..	3.30	3.30	2.80	2.80	2.90	.564	40	1912
29..	3.05	3.25	3.05	3.25	3.25	.604	9	1969
30..	3.65	4.05	3.65	3.75B	3.72	.663	35	1958

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 54 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	4.10	4.45	3.95A	4.45	4.37	.738	23	1950
3..	4.50	4.80	4.35	4.80	4.65	.753	62	1930
4..	4.30	4.55	4.20	4.55	4.45	.737	31	1932
5..	4.20	4.20	3.60	3.60	3.50	.643	117	1957
6..	3.20	3.20	3.07	3.10	3.05	.601	102	1921
9..	2.75@.65	3.95	2.65	3.85	3.90	.702	163	1838
10..	3.85	4.15B	3.70A	4.00	3.92	.709	12	1839
11..	4.50	4.80	4.50	4.60B	4.35	.755	27	1805
12..	4.30	4.30	3.90	3.90	3.87	.699	20	1802
13..	3.75	3.75	3.50	3.50	3.47	.663	26	1811
16..	3.40	3.95B	3.25A	3.95B	3.95	.720	6	1804
17..	3.25	3.40	2.90	2.95	2.80	.606	15	1801
18..	3.00	3.05B	2.30	2.30	2.25	.506	101	1822
19..	2.10	2.30	2.05	2.20	2.10	.508	150	1905
20..	2.05	2.05	1.35	1.35	1.35	.406	344	2014
23..	1.30	1.37	1.15	1.25@.22	1.25	.403	545	2024
24..	.55	.55	.40	.40	.42	.282	414	1878
25..	.40	.60	.40	.55A	.55	.183	294	1872
26..	.72	.75	.55	.62	.65	.202	210	1829
27..	.65@.70	.75	.47	.65	.70	.226	347	1858
30..	.77@.75	1.00	.62A	.62A	.65	.243	191	1892

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.85	.85	.52	.52	.52	.211	232	1961
2..	.55	.55	.35	.37	.35	.175	313	2036
3..	.40	.40	.35	.40	.37	.200	67	1985
4..	Exchange Closed; Independence Day							
7..	.25	.25	.15	.20B	.20	.125	67	1970
8..	.30@.27	.45	.27	.45	.42	.229	112	1936
9..	.45	.55	.30	.32B	.30	.192	78	1960
10..	.35@.40	.50	.30	.35	.35	.205	93	1939
11..	.40	.60	.40	.60	.62	.336	95	1961
14..	.65	.75	.55	.55A	.55	.302	55	1957
15..	.40	.40	.22	.25	.22	.136	146	1930
16..	.20@.22	.22	.10	.15	.17	.104	128	1925
17..	.17	.25	.17	.25B	.25	.234	64	1924
18..	.10	.15	.05	.10	.05	.070	133	1991
21..	.05	.05	.02	.05	.02	.006	48	1960
22..	.02	.02	.02	.02	.02	.000	204	1842
23..	CAB	CAB	CAB	CAB	CAB	.000	52	1842
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1801
25..	CAB	CAB	CAB	CAB	CAB	.000	1	....

AUGUST 1986 56 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	1.25B	....	1.25B	1.40	.323	....	60
3..	1.55	1.55	1.55	1.55	1.60	.323	....	60
6..	....	....	....	1.60N	1.67	.339	28	88
7..	....	....	....	1.67N	1.55	.329	....	88
8..	1.80	1.80	1.80	1.80	1.85	.364	....	88
9..	1.85@.90	1.90	1.85	1.90	1.75	.340	40	77
10..	....	1.55	1.55	1.55	1.50	.304	28	67
13..	....	....	....	1.50N	1.77	.347	....	67
14..	....	....	....	1.77N	1.70	.340	....	67
15..	....	....	1.65A	1.65A	1.60	.309	....	67
16..	....	....	....	1.60N	1.65	.323	....	67
17..	....	....	....	1.65N	1.70	.334	....	67
20..	....	....	....	1.70N	1.45	.301	....	67
21..	....	1.55B	....	1.55B	1.75	.341	....	67
22..	....	....	1.70A	1.70A	1.60	.324	....	67
23..	....	....	....	1.60N	1.40	.290	....	67
24..	....	....	....	1.40N	1.40	.283	....	67
27..	....	....	1.30A	1.30A	1.40	.282	....	67
28..	....	....	1.30A	1.30A	1.25	.279	....	67
29..	....	....	....	1.25N	1.25	.279	....	67
30..	....	....	....	1.25N	1.25	.280	....	67
31..	....	....	...	1.25N	1.22	.279	....	67

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	1.25B	....	1.25B	1.27	.286	....	67
4..	1.40	1.40	1.40	1.40	1.50	.332	2	69
5..	....	....	....	1.50N	1.40	.332	....	69
6..	....	....	....	1.40N	1.42	.306	....	69
7..	1.30	1.45B	1.30	1.30	1.40	.293	5	74
10..	1.40	1.40	1.40	1.40	1.30	.285	30	104
11..	....	1.40B	....	1.40B	1.70	.339	....	104
12..	1.80	1.80	1.75A	1.80	1.70	.336	1	105
13..	1.70	1.70	1.70	1.70	1.90	.373	6	109
14..	1.70	1.70	1.70	1.70	1.80	.352	14	110
17..	Exchange Closed; President's Day							
18..	....	....	....	1.80N	2.35	.425	....	110
19..	2.05	2.20	2.05	2.10A	2.02	.386	82	160

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 56 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	2.05	2.05	1.95	1.95	2.07	.388	2	162
21..	2.00	2.00	1.95	1.95	1.87	.355	3	162
24..	....	....	....	1.87N	1.85	.353	....	162
25..	1.80	1.80	1.70	1.70	1.52	.297	3	162
26..	1.85	1.85	1.85	1.85	1.75	.331	101	126
27..	....	....	....	1.75N	2.00	.365	....	126
28..	2.00	2.00	1.80A	1.80A	1.92	.380	2	126

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.15	2.20	1.95	1.95	2.05	.395	21	147
4..	2.00	2.00	1.95A	2.00	2.02	.389	5	148
5..	2.15	2.15	2.12	2.12	2.07	.395	12	160
6..	....	....	...	2.07N	2.15	.405	....	160
7..	2.17	2.25	2.17	2.25	2.22	.414	11	165
10..	2.15	2.15	2.15	2.15	1.95	.390	2	165
11..	2.00	2.20	2.00	2.20	2.25	.421	12	173
12..	2.15	2.15	2.15	2.15	2.12	.410	2	173
13..	2.20	2.25	2.12	2.20	2.15	.407	47	203
14..	2.20	2.20	2.00	2.00	2.05	.396	5	205
17..	2.10	2.20	2.10	2.10	2.12	.410	29	219
18..	2.25	2.25	2.15A	2.15A	2.15	.419	37	239
19..	2.20	2.20	2.20	2.20	2.10	.420	74	282
20..	2.10	2.10	1.97	2.00B	2.00	.403	54	324
21..	1.90	1.90	1.90	1.90	1.87	.386	36	347
24..	2.05	2.05	1.85	1.95B	1.95	.404	26	359
25..	1.80	1.80	1.55	1.55	1.67	.366	33	375
26..	1.65	1.65	1.60	1.65	1.67	.370	43	381
27..	1.75	1.80	1.80	1.80	1.77	.389	3	384
28..	Exchange Closed; Good Friday							
31..	2.30	3.50	2.30	3.50	3.15	.466	165	506

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.50	3.90	3.05	3.10B	3.37	.541	140	574
2..	2.80@.90	3.20	2.80	2.90	3.05	.509	84	580
3..	3.00	4.00B	3.00	4.00B	3.90	.590	82	587
4..	4.45	4.50	4.20	4.40	4.80	.659	209	612
7..	4.50	4.50	4.00A	4.10	4.37	.623	58	632
8..	4.00	4.50	4.00	4.15	4.27	.623	72	629
9..	4.00	4.00	3.92A	3.92A	3.97	.584	2	627
10..	3.70	3.70	3.50	3.60	3.82	.573	2	624
11..	3.30	3.30	3.05	3.10	3.10	.519	17	637
14..	3.15@.25	3.30B	3.00	3.30B	3.25	.531	251	640
15..	3.30	4.10	3.30	4.10	4.15	.613	70	656
16..	5.00	5.00	4.85	4.85	5.07	.699	49	623
17..	4.85	4.85	4.80A	4.80A	4.20	.610	2	625
18..	3.70	3.85B	3.70	3.85B	4.30	.606	2	626
21..	5.05	5.05	4.35A	5.05	5.30	.684	10	626
22..	5.80	5.80	5.00	5.00	4.95	.660	84	605
23..	5.80	5.80	4.85A	5.80	5.90	.723	5	608
24..	5.75	5.75	5.40	5.40	5.32	.681	36	628
25..	....	5.50B	....	5.50B	5.45	.687	....	623
28..	5.60	5.60	5.60	5.60	5.50	.697	1	622
29..	....	....	4.60A	4.60A	4.25	.621	....	622
30..	3.80	4.00	3.55	3.55	3.30	.544	18	631

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.50	4.50	4.40	4.45A	4.27	.606	91	677
2..	4.70	4.80	4.50A	4.50A	4.55	.631	32	692
5..	4.75	4.80B	3.90	4.00B	4.10	.601	50	704
6..	3.85	4.15	3.85	4.15	4.12	.611	9	707
7..	4.10	4.30B	3.80A	3.80A	3.70	.577	23	698
8..	3.15	3.30	2.95	3.10	3.17	.528	80	724
9..	3.00	3.05	2.95	3.00	2.90	.501	38	739
12..	2.95	3.10	2.72	2.80B	2.80	.508	248	876
13..	2.85	2.85	2.40	2.60	2.75	.511	207	964
14..	2.60	2.80	2.55	2.80	2.80	.514	172	1102
15..	2.60	2.85	2.60	2.85	3.02	.551	79	1102
16..	4.00@.20	4.20	3.90	4.00	4.20	.643	127	1041
19..	4.10	4.15B	3.70	3.70	4.27	.675	108	991
20..	4.15	4.80B	4.15	4.80B	4.87	.728	153	956
21..	4.65	6.00	4.50	6.00	6.00	.805	116	1043
22..	5.70	5.75	5.40	5.60	5.27	.758	132	883
23..	....	....	4.90A	4.90A	4.67	.711	....	882
26..	Exchange Closed; Memorial Day							
27..	4.60	5.10	4.60	5.10	5.15	.761	7	883
28..	4.60	4.60	4.25	4.25	4.22	.693	6	889
29..	4.45	4.65	4.45	4.65	4.62	.729	242	1101
30..	5.10	5.55B	5.05	5.50	5.25	.779	12	935

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 56 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	5.65	6.00	5.40	6.00	6.15	.840	30	927
3..	6.15	6.35	5.95A	6.35	6.35	.851	12	847
4..	5.90	6.10	5.75	6.10	6.10	.840	46	814
5..	5.55	5.60	5.30A	5.30A	4.95	.767	11	794
6..	4.50	4.50	4.45	4.50	4.45	.733	21	793
9..	4.25	4.90	4.20A	4.90	5.50	.818	4	793
10..	5.40	5.40	5.25A	5.40	5.52	.824	1	791
11..	6.20@.30	6.35	6.05	6.30	6.02	.858	47	789
12..	....	....	5.45A	5.45A	5.40	.817	5	784
13..	....	....	5.00A	5.00A	4.97	.790	....	784
16..	5.60	5.60	4.60A	5.50	5.55	.836	13	784
17..	4.40	4.40	4.27	4.40B	4.15	.747	35	776
18..	4.30	4.35B	3.75	3.75	3.45	.660	37	799
19..	3.35	3.45	3.05	3.45	3.35	.664	100	876
20..	3.30	3.30	2.65	2.65	2.37	.569	87	896
23..	2.50	2.50	2.15	2.35	2.25	.575	34	891
24..	1.25	1.25	.70	.85	.85	.447	136	974
25..	.90@.85	1.35	.85	1.20	1.15	.324	894	1612
26..	1.35	1.40	1.20	1.25B	1.27	.351	529	1639
27..	1.25	1.45	.90	1.15	1.25	.387	233	1644
30..	1.55@.50	1.85	1.25	1.30	1.35	.418	158	1661

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.60@.65	1.70	1.05	1.05	1.10	.382	63	1683
2..	1.25	1.25	.80	.80	.87	.338	88	1686
3..	.87	1.05	.85	1.00@.05	.95	.379	85	1735
4..	Exchange Closed; Independence Day							
7..	.85	.90	.55	.90	.60	.289	348	1757
8..	.65	1.20	.65	1.15	1.10	.449	123	1729
9..	1.15	1.40	.75	.80B	.90	.406	327	1915
10..	.95	1.25	.90	1.05A	.95	.434	122	1896
11..	1.25@.30	1.70	1.10	1.65	1.62	.602	279	1919
14..	1.80	1.85	1.50	1.60	1.50	.599	155	1963
15..	1.10	1.15	.70A	.70A	.67	.386	285	1759
16..	.60@.65	.70	.40	.60	.55	.342	318	1866
17..	.50	1.10	.45A	1.10	1.12	.571	86	1848
18..	.55@.45	.70	.40	.40	.42	.304	303	1902
21..	.30	.30	.25	.25	.22	.109	347	1793
22..	.20	.22	.12	.12	.10	.047	94	1734
23..	.05	.07	.02	.02	.05	.010	258	1725
24..	.05	.07	.02	.02	.02	.005	399	1535
25..	.02	.02	CAB	CAB	CAB	.001	142	....

AUGUST 1986 58 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.85	1.85	1.85	1.85	2.17	.415	1	354
3..	....	....	....	2.17N	2.35	.417	....	354
6..	....	....	....	2.35N	2.42	.434	....	354
7..	....	....	....	2.42N	2.40	.423	....	354
8..	2.40	2.80	2.40	2.80	2.80	.462	4	354
9..	2.40	2.40	2.40	2.40	2.45	.436	....	354
10..	2.40	2.40	2.40	2.40	2.20	.397	25	342
13..	2.35	2.35	2.35	2.35	2.62	.445	3	332
14..	2.80	2.80	2.80	2.80	2.55	.438	15	332
15..	2.25	2.25	2.25	2.25	2.35	.404	1	332
16..	2.60	2.60	2.50	2.50	2.45	.419	27	339
17..	....	....	....	2.45N	2.52	.431	....	339
20..	2.45	2.45	2.45	2.45	2.17	.396	2	341
21..	....	....	....	2.17N	2.55	.440	....	341
22..	2.50	2.50	2.40	2.40	2.42	.423	5	341
23..	2.30	2.30	2.20	2.20	2.12	.385	54	289
24..	2.30	2.30	2.15	2.15	2.17	.378	63	289
27..	1.77	1.90B	1.77	1.90B	2.12	.377	20	289
28..	2.15	2.15	2.15	2.15	1.95	.374	2	291
29..	....	....	....	1.95N	1.92	.374	....	289
30..	....	....	....	1.92N	1.92	.375	....	289
31..	....	....	....	1.92N	1.90	.375	....	289

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.90N	1.97	.384	....	289
4..	2.30	2.40	2.30	2.40	2.30	.434	12	291
5..	....	....	....	2.30N	2.15	.434	....	291
6..	....	....	....	2.15N	2.20	.406	....	291
7..	2.15	2.15	2.15	2.15	2.15	.392	5	296
10..	2.05	2.12	2.05	2.10@.12	2.00	.384	20	304
11..	2.20	2.40	2.20	2.40	2.57	.445	34	326
12..	2.50	2.50	2.50	2.50	2.47	.442	26	351
13..	2.50	2.85	2.50	2.85	2.80	.481	109	342
14..	2.75	2.75	2.50	2.50	2.67	.459	76	404
17..	Exchange Closed; President's Day							
18..	....	....	....	2.67N	3.35	.537	....	404
19..	2.85	3.10	2.65	3.10	2.97	.497	73	398

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 58 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	3.00	3.10B	3.00	3.00	3.05	.500	50	398
21..	2.70	2.80	2.60	2.80	2.77	.465	52	356
24..	2.60	2.95	2.60	2.95	2.75	.464	5	358
25..	2.60	2.60	2.40	2.40	2.30	.404	14	367
26..	2.45	2.45	2.45	2.45	2.60	.442	33	372
27..	2.75	2.75	2.75	2.75	2.92	.478	4	374
28..	2.50	2.65B	2.50	2.65B	2.82	.461	3	374

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.10	3.25	3.00	3.00	3.00	.478	6	380
4..	2.90@.95	2.95	2.85	2.85	2.97	.471	33	388
5..	2.95	3.10	2.95	3.05A	3.02	.478	30	375
6..	2.95	2.95	2.80	2.95	3.00	.489	24	389
7..	3.00	3.00	2.97A	3.00	3.22	.499	5	390
10..	3.10	3.10	3.05	3.05	2.87	.475	5	393
11..	3.25	3.35	3.25	3.35	3.27	.508	5	395
12..	3.10	3.15B	3.10	3.10	3.10	.497	51	423
13..	....	....	....	3.10N	3.15	.496	50	395
14..	3.00	3.10B	3.00	3.00	3.00	.486	2	395
17..	3.10	3.10	3.00	3.05	3.12	.501	16	402
18..	3.30	3.40	3.10	3.20	3.22	.513	16	418
19..	3.20	3.30	3.07	3.20	3.20	.515	79	381
20..	3.00	3.00	3.00	3.00	2.97	.497	2	382
21..	2.70	2.75	2.65	2.70@.75	2.80	.481	21	379
24..	....	2.90B	....	2.90B	2.95	.502	1	379
25..	2.75	2.75	2.45	2.50	2.57	.464	77	433
26..	2.60	2.60	2.55	2.55	2.57	.470	28	456
27..	2.50	2.65B	2.50	2.65B	2.70	.492	7	449
28..	Exchange Closed; Good Friday							
31..	3.80	4.00B	3.75	4.00B	4.45	.570	55	423

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.60B	....	4.60B	4.65	.643	....	423
2..	3.85	4.50	3.85	4.30	4.30	.613	39	412
3..	4.30	5.20	4.25A	5.20	5.32	.688	20	399
4..	5.90	6.20	5.75	5.75	6.30	.748	40	407
7..	5.50	5.50	5.50	5.50	5.82	.717	17	394
8..	5.70	5.70	4.90A	5.40A	5.70	.717	6	393
9..	....	....	5.35A	5.35A	5.35	.681	....	392
10..	4.75	4.85	4.75	4.85	5.15	.670	5	391
11..	....	....	4.35A	4.35A	4.42	.620	....	391
14..	4.30	4.50B	4.30	4.50B	4.52	.633	15	402
15..	4.80	5.25B	4.70	5.25B	5.55	.708	6	405
16..	6.50	6.50	6.50	6.50	6.65	.774	28	387
17..	6.40	6.40	6.25A	6.25A	5.57	.705	5	382
18..	....	....	5.55A	5.55A	5.75	.700	20	362
21..	....	6.70B	....	6.70B	6.85	.768	....	358
22..	....	7.15B	6.55A	6.55A	6.50	.747	....	356
23..	7.45	7.45	6.30A	7.45	7.50	.801	4	358
24..	....	....	7.00A	7.00A	6.92	.764	5	358
25..	....	7.05B	....	7.05B	7.00	.769	....	358
28..	7.10	7.10	7.10	7.10	7.12	.778	20	351
29..	6.65	6.65	6.05A	6.05A	5.72	.712	29	347
30..	4.95	5.00B	4.95	5.00B	4.55	.640	2	351

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.65	5.70	5.60	5.60	5.75	.697	18	362
2..	6.00	6.30	5.80A	5.80A	6.12	.720	4	362
5..	6.30	6.30	5.60A	5.60A	5.50	.695	12	362
6..	....	....	5.20A	5.50N	5.57	.705	....	362
7..	....	5.60B	5.40A	5.40A	5.12	.675	....	360
8..	4.25	4.30	4.25	4.25	4.45	.631	20	360
9..	....	....	4.15A	4.15B	4.10	.607	....	357
12..	....	4.25B	4.05A	4.25B	4.05	.618	....	357
13..	3.65	3.80	3.65	3.80	4.00	.622	16	357
14..	3.80	3.85B	3.80	3.85B	4.05	.626	13	357
15..	....	4.30B	3.92A	4.30B	4.37	.663	....	357
16..	....	6.20B	....	6.20B	5.67	.747	....	357
19..	....	5.52	5.35A	5.35A	5.90	.776	....	357
20..	5.60	6.45B	5.60	6.45B	6.55	.820	20	375
21..	6.40	7.55B	6.35	7.55B	7.82	.880	14	373
22..	7.20	7.20	7.10A	7.20	6.97	.845	9	370
23..	....	6.55	6.55	6.55	6.20	.809	1	369
26..	Exchange Closed; Memorial Day							
27..	6.70	6.70	6.70	6.70	6.82	.851	....	369
28..	....	....	5.80A	5.90A	5.85	.799	2	368
29..	6.30	6.30	6.30	6.30	6.30	.827	2	368
30..	7.25	7.25	7.25	7.25	7.00	.865	2	369

LIVE CATTLE OPTION ON FUTURES — PUTS
AUGUST 1986 58 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	7.40	7.70B	7.25A	7.70B	7.95	.910	3	367
3..	....	....	7.75A	7.95N	8.22	.917	....	367
4..	....	....	7.50A	7.75A	7.90	.910	....	367
5..	7.25	7.25	7.10A	7.10A	6.60	.860	10	357
6..	6.35	6.35	6.35	6.35	6.10	.835	2	355
9..	5.80	6.75B	5.80	6.75B	7.22	.898	3	357
10..	7.45	7.45	7.00A	7.00A	7.27	.902	1	357
11..	8.00	8.00	7.90A	8.00	7.85	.925	3	357
12..	....	....	7.40A	7.40A	7.15	.898	....	357
13..	....	....	6.85A	6.85A	6.70	.880	....	357
16..	7.10	7.30B	6.30A	7.25	7.35	.912	2	356
17..	6.50	6.50	6.05A	6.05A	5.75	.852	2	356
18..	5.75	5.95B	5.00A	5.00A	5.00	.787	2	356
19..	5.00	5.00	4.65A	5.00	4.90	.792	1	356
20..	....	....	3.90A	3.90A	3.80	.717	....	365
23..	3.60@.55	3.85	3.55	3.75B	3.67	.729	50	399
24..	1.90	1.90	1.50	1.50	1.60	.615	396	735
25..	1.50	2.35	1.50	2.00	2.00	.490	256	716
26..	2.25	2.25	2.00	2.10	2.17	.522	181	752
27..	2.10	2.25	1.65	2.25	2.25	.563	152	835
30..	2.85	2.95B	2.30	2.30	2.42	.605	39	871

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.70B	2.15	2.15	2.10	.573	93	895
2..	2.15	2.25	1.65	1.80	1.77	.532	70	865
3..	1.65	2.00B	1.65	1.90	1.95	.582	21	866
4..	Exchange Closed; Independence Day							
7..	1.57	1.60	1.10	1.40B	1.45	.507	110	868
8..	1.70	2.15	1.70	2.15	2.32	.678	28	864
9..	2.50	2.75	1.75A	1.90A	2.07	.645	182	882
10..	2.50	2.50	2.20A	2.25	2.12	.681	65	918
11..	2.60	3.15	2.50A	3.15	3.15	.821	17	914
14..	3.25	3.30	3.00	3.00	2.95	.840	76	905
15..	1.95	2.05	1.90	1.90	1.80	.687	20	907
16..	1.75	2.05	1.10A	1.70A	1.60	.661	137	881
17..	1.45@.50	2.65	1.45	2.65	2.62	.854	60	826
18..	1.50	2.25	1.30A	1.40A	1.37	.662	76	825
21..	.80	1.00	.80	.80	.85	.500	96	838
22..	.65	.85	.60	.60	.55	.399	77	822
23..	.30	.40	.25	.35	.37	.287	235	942
24..	.60@.70	.70	.50	.50	.47	.461	353	964
25..	.50	.55	.30	.35	.35	.334	803	....

AUGUST 1986 60 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	2.85B	....	2.85B	3.17	.510	....	209
3..	3.00	3.00	3.00	3.00	3.20	.511	28	210
6..	....	....	....	3.20N	3.35	.530	....	211
7..	....	....	....	3.35N	3.30	.519	5	214
8..	3.45	3.45	3.45	3.45	3.85	.558	3	214
9..	....	....	3.70A	3.70A	3.55	.533	....	214
10..	....	....	3.50A	3.50A	3.15	.493	....	214
13..	3.00	3.00	3.00	3.00	3.70	.542	3	217
14..	....	....	....	3.70N	3.60	.535	....	217
15..	3.45	3.45	3.45	3.45	3.30	.501	4	221
16..	....	....	....	3.30N	3.45	.517	....	193
17..	....	....	....	3.45N	3.57	.530	....	193
20..	3.35	3.35	3.35	3.35	3.10	.495	2	195
21..	3.05	3.40B	3.05	3.40B	3.55	.540	2	197
22..	....	....	3.50A	3.50A	3.42	.522	....	196
23..	....	....	3.10A	3.10A	3.05	.484	....	196
24..	3.00	3.15	3.00	3.05	3.05	.476	3	196
27..	2.75	2.80	2.75	2.80	3.05	.477	8	196
28..	....	....	....	3.05N	2.85	.474	....	196
29..	3.05	3.05	3.05	3.05	2.85	.474	....	196
30..	....	....	....	2.85N	2.85	.476	9	205
31..	....	....	....	2.85N	2.80	.476	....	205

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	...	....	....	2.80N	2.90	.486	....	205
4..	....	3.20B	....	3.20B	3.32	.538	....	205
5..	....	....	....	3.32N	3.12	.538	....	205
6..	....	....	....	3.12N	3.20	.510	....	205
7..	....	....	....	3.20N	3.10	.496	....	205
10..	2.85	2.95B	2.85	2.95B	2.95	.488	2	207
11..	....	3.00B	....	3.00B	3.65	.551	....	207
12..	3.50	3.65B	3.45	3.65B	3.62	.548	3	207
13..	....	....	....	3.62N	3.95	.587	....	207
14..	3.90	3.90	3.50	3.50	3.80	.566	52	166
17..	Exchange Closed; President's Day							
18..	4.35	4.70	4.35	4.70	4.62	.643	28	164
19..	4.10	4.10	4.10	4.10	4.20	.605	1	163

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
AUGUST 1986 60 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	4.20N	4.22	.608	....	163
21..	3.90	3.90	3.90	3.90	3.90	.574	6	163
24..	....	....	3.85A	3.85A	3.82	.574	....	163
25..	....	....	....	3.82N	3.30	.514	....	166
26..	....	....	....	3.30N	3.67	.553	....	166
27..	3.80	3.80	3.75A	3.75A	4.10	.589	1	166
28..	3.57	3.57	3.57	3.57	3.95	.541	1	166

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.95N	4.15	.558	....	166
4..	....	....	....	4.15N	4.12	.552	....	166
5..	4.20	4.20	4.20	4.20	4.20	.559	3	166
6..	....	....	4.05A	4.05A	4.30	.570	....	166
7..	....	....	....	4.30N	4.45	.581	....	166
10..	....	....	4.20A	4.20A	4.05	.558	....	166
11..	....	....	....	4.05N	4.52	.591	....	166
12..	4.40	4.40	4.40	4.40	4.32	.582	5	170
13..	4.45	4.45	4.30	4.30	4.35	.582	9	170
14..	....	....	4.30A	4.30A	4.20	.573	....	170
17..	4.15	4.15	4.15	4.15	4.35	.590	3	173
18..	4.52	4.52	4.52	4.52	4.50	.602	2	173
19..	....	....	....	4.50N	4.45	.605	....	173
20..	4.10	4.15B	4.10	4.15B	4.20	.589	3	173
21..	....	....	3.97A	3.97A	3.97	.574	....	173
24..	....	....	....	3.97N	4.15	.596	....	173
25..	....	....	3.80A	3.80A	3.70	.561	....	173
26..	3.67	3.67	3.65A	3.65A	3.70	.568	....	173
27..	3.50	3.80B	3.50	3.80B	3.85	.591	2	173
28..	Exchange Closed; Good Friday							
31..	....	4.85B	....	4.85B	5.97	.667	....	173

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.50	6.55	6.20A	6.20A	6.15	.732	4	169
2..	5.20	5.80	5.20	5.70	5.72	.706	29	165
3..	5.55	6.70	5.55	6.70	6.67	.772	29	175
4..	8.00	8.00	8.00	8.00	7.95	.821	1	168
7..	....	....	6.95A	6.95A	7.47	.795	....	168
8..	6.95	6.95	6.95	6.95	7.30	.795	1	168
9..	....	....	6.90A	6.90A	6.90	.763	....	168
10..	6.35	6.40B	6.35	6.40B	6.70	.754	2	166
11..	....	....	5.80A	5.80A	5.95	.710	....	166
14..	....	6.05B	5.85A	6.05B	6.05	.723	....	166
15..	....	6.75B	....	6.75B	7.15	.789	....	156
16..	....	....	....	7.15N	8.40	.842	....	156
17..	....	....	7.90A	7.90A	7.17	.785	....	156
18..	....	....	7.05A	7.05A	7.35	.780	....	156
21..	....	7.55B	....	7.55B	8.55	.837	....	156
22..	....	8.65B	8.20A	8.20A	8.17	.819	....	156
23..	....	8.50B	8.10A	8.50B	9.25	.862	....	166
24..	....	....	....	9.25N	8.60	.832	....	156
25..	8.55	8.80B	8.55	8.80B	8.70	.835	2	156
28..	....	....	....	8.70N	8.95	.843	....	156
29..	....	....	....	8.95N	7.30	.788	....	156
30..	6.95	6.95	6.95	6.95	5.97	.725	....	156

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	5.97N	7.35	.775	....	156
2..	....	7.40B	....	7.40B	7.85	.795	....	156
5..	....	7.90B	7.20A	7.20A	7.22	.774	....	156
6..	7.15	7.15	6.80A	7.15	7.22	.784	....	156
7..	....	7.40B	7.20A	7.20A	6.70	.761	1	156
8..	....	....	5.95A	6.00A	5.95	.723	....	156
9..	5.75	5.75	5.65	5.65	5.52	.703	2	156
12..	....	....	5.50A	5.50A	5.45	.715	5	161
13..	....	....	5.30A	5.30A	5.52	.721	....	161
14..	5.15	5.65	5.15	5.65	5.50	.726	8	159
15..	5.50	5.50	5.50	5.50	5.85	.760	19	177
16..	....	....	....	5.85N	7.35	.829	....	177
19..	....	....	7.10A	7.10A	7.57	.854	....	177
20..	7.30	8.25B	7.30	8.25B	8.32	.888	25	177
21..	8.40	9.35B	8.40	9.35B	9.70	.930	8	173
22..	9.10	9.10	9.10	9.10	8.75	.907	1	173
23..	8.10	8.10	8.10	8.10	7.97	.881	2	173
26..	Exchange Closed; Memorial Day							
27..	8.30	8.60B	7.90	8.60B	8.60	.912	12	176
28..	....	....	7.45A	7.80A	7.50	.876	4	172
29..	....	7.85B	....	7.85B	8.10	.897	....	172
30..	....	8.20B	....	8.20B	8.82	.924	....	172

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 60 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	9.50B	....	9.50B	9.80	.953	....	172
3	....	....	9.70A	9.80N	10.00	.957	....	172
4	....	....	9.45A	9.80A	9.75	.953	....	172
5	....	....	8.85A	8.85A	8.35	.921	....	172
6	....	....	8.05A	8.35N	7.87	.905	....	172
9	....	8.45B	7.45A	8.45B	9.05	.947	....	172
10	9.15	9.15	9.15	9.15	9.15	.950	5	172
11	....	9.80B	....	9.80B	9.75	.963	....	172
12	....	....	9.30A	9.75N	9.00	.948	....	172
13	8.50	8.50	8.50	8.50	8.52	.937	1	172
16	....	9.00B	....	9.00B	9.20	.957	....	172
17	....	....	7.85A	8.10A	7.45	.921	....	172
18	....	7.65B	6.40A	6.40A	6.70	.878	....	172
19	....	....	6.30A	6.70N	6.57	.883	....	172
20	....	....	5.50A	5.50A	5.40	.831	....	172
23	....	....	....	5.40N	5.30	.845	...	172
24	2.85	2.85	2.55	2.60	2.55	.760	194	312
25	2.60	3.60B	2.60	3.15	3.05	.652	32	337
26	3.35	3.45	3.20	3.30	3.35	.684	161	405
27	3.45	3.45	2.90	3.05B	3.55	.722	128	481
30	4.25	4.60B	3.80	3.80	3.80	.765	29	507

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.60@.65	4.40B	3.60	3.65	3.47	.743	10	517
2	3.50	3.65B	3.00	3.00	3.07	.713	45	547
3	2.95	3.40B	2.95	3.40B	3.35	.759	3	549
4	Exchange Closed: Independence Day							
7	2.25	2.60	2.20	2.30B	2.70	.716	67	604
8	3.55	4.00	3.55	4.00	3.90	.849	111	649
9	3.90	4.30	3.35	3.60	3.57	.832	38	667
10	4.05	4.12B	3.80A	3.80A	3.75	.861	10	649
11	4.35	4.80B	4.20	4.80B	4.95	.940	130	729
14	5.30	5.30	4.95A	5.10	4.80	.956	89	720
15	3.60	3.70	3.60	3.70	3.45	.892	38	703
16	3.40	3.40	2.50	3.25B	3.22	.887	78	711
17	3.15	4.10	3.10A	4.00A	4.50	.971	40	682
18	3.20	3.20	3.00A	3.00A	2.82	.906	146	759
21	2.20	2.50	2.20	2.30	2.25	.882	57	639
22	2.00	2.50	1.85	1.85	1.82	.867	130	497
23	1.55	1.55	1.50	1.50	1.55	.867	2	498
24	....	2.15B	....	1.90B	1.97	.988	....	497
25	2.05	2.20	2.00	2.00	1.67	.974	88	468
28	....	....	....	....	....	.545	....	....

AUGUST 1986 62 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	....	3.77N	4.37	.601	....	1
3	....	....	....	4.37N	4.55	.603	....	1
6	....	....	....	4.55N	4.70	.621	....	1
7	....	....	....	4.70N	4.50	.611	....	1
8	....	....	....	4.50N	5.15	.648	....	1
9	....	....	5.00A	5.00A	4.80	.625	....	1
10	....	....	....	4.80N	4.27	.587	....	1
13	....	....	....	4.27N	5.00	.635	....	1
14	....	....	....	5.00N	4.85	.628	....	1
15	....	....	....	4.85N	4.45	.595	....	1
16	....	....	....	4.45N	4.67	.611	....	1
17	....	....	....	4.67N	4.82	.624	....	1
20	....	....	....	4.82N	4.25	.590	....	1
21	....	....	....	4.25N	4.85	.634	....	1
22	....	....	4.75A	4.75A	4.67	.617	....	1
23	....	....	4.60A	4.60A	4.20	.580	....	1
24	....	....	....	4.20N	4.17	.574	....	1
27	....	....	....	4.17N	4.17	.575	....	1
28	....	....	....	4.17N	3.97	.572	....	1
29	....	....	....	3.97N	3.95	.573	....	1
30	....	4.00B	....	4.00B	3.95	.574	....	1
31	3.95	3.95	3.95	3.95	3.90	.575	1	2

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	3.90N	4.05	.586	....	2
4	....	4.55B	....	4.55B	4.60	.636	....	2
5	....	....	....	4.60N	4.30	.636	....	2
6	....	....	....	4.30N	4.42	.609	....	2
7	....	....	....	4.42N	4.27	.596	....	2
10	....	....	....	4.27N	4.15	.590	....	2
11	....	....	....	4.15N	4.92	.650	....	2
12	....	....	....	4.92N	4.90	.648	....	2
13	....	....	....	4.90N	5.30	.684	....	2
14	4.90	4.90	4.90	4.90	5.12	.665	10	12
17	Exchange Closed: President's Day							
18	....	....	....	5.12N	6.10	.735	....	12

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 62 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	5.95	5.95	5.95	5.95	5.57	.702	1	13
20	....	....	....	5.57N	5.62	.705	....	13
21	....	....	....	5.62N	5.20	.675	....	13
24	....	....	....	5.20N	5.12	.675	....	13
25	....	....	....	5.12N	4.50	.619	....	13
26	4.60	4.60	4.60	4.60	4.95	.656	10	23
27	....	5.05B	....	5.05B	5.42	.690	....	23
28	5.05	5.05	5.00A	5.05	5.27	.617	1	24

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	5.27N	5.52	.634	....	24
4	....	....	....	5.52N	5.45	.628	....	24
5	....	....	....	5.45N	5.57	.636	....	24
6	....	....	....	5.57N	5.72	.647	....	24
7	....	....	....	5.72N	5.87	.657	....	24
10	....	....	....	5.87N	5.40	.636	....	24
11	....	....	....	5.40N	5.90	.668	....	24
12	....	....	....	5.90N	5.75	.661	....	24
13	....	....	....	5.75N	5.77	.662	....	24
14	....	....	....	5.77N	5.57	.654	....	24
17	....	....	....	5.57N	5.75	.671	....	24
18	....	....	....	5.75N	5.97	.684	....	24
19	....	....	....	5.97N	5.90	.687	....	24
20	....	....	....	5.90N	5.60	.673	....	24
21	....	....	....	5.60N	5.35	.661	....	24
24	....	....	....	5.35N	5.57	.683	....	24
25	....	....	5.10A	5.10A	5.05	.651	....	24
26	....	....	5.00A	5.00A	5.05	.659	....	24
27	5.00	5.25B	5.00	5.25B	5.35	.682	5	29
28	Exchange Closed: Good Friday							
31	....	6.60B	....	6.60B	7.75	.751	....	29

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.80	7.80	7.80	7.80	7.80	.806	10	29
2	....	....	7.20A	7.20A	7.30	.784	....	29
3	....	8.40B	7.25A	8.40B	8.57	.839	....	29
4	....	9.45B	....	9.45B	9.70	.878	....	29
7	....	....	8.80A	8.80A	9.20	.857	....	29
8	....	....	8.80A	8.80A	9.05	.857	....	29
9	....	....	8.60A	8.60A	8.60	.830	....	29
10	8.05	8.10B	8.00	8.10B	8.35	.823	10	29
11	....	....	7.20A	7.35A	7.55	.786	....	29
14	....	....	7.45A	7.50B	7.67	.798	....	28
15	....	8.50B	7.60A	8.50B	8.90	.852	....	28
16	....	....	....	8.90N	10.25	.894	....	28
17	....	....	9.75A	9.75A	8.90	.848	....	28
18	....	...	8.75A	8.75A	9.12	.844	....	28
21	....	9.20B	....	9.20B	10.32	.889	....	28
22	....	10.40B	10.00A	10.00A	9.95	.875	....	28
23	....	10.30B	9.80A	10.30B	11.12	.907	....	28
24	....	....	....	11.12N	10.30	.884	....	28
25	....	....	....	10.30N	10.50	.886	....	28
28	....	....	....	10.50N	10.77	.893	....	28
29	....	....	....	10.77N	9.05	.849	....	28
30	....	....	9.00A	9.00A	7.65	.796	....	28

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	7.65N	9.10	.838	....	28
2	....	....	....	9.10N	9.55	.854	....	28
5	....	9.60B	8.90A	8.90A	9.00	.839	....	28
6	....	....	....	9.00N	9.02	.847	....	28
7	....	....	....	9.02N	8.40	.830	....	28
8	....	....	....	8.40N	7.65	.800	....	28
9	....	....	....	7.65N	7.15	.784	....	28
12	....	....	7.10A	7.10A	7.15	.796	....	28
13	....	....	....	7.15N	7.17	.802	....	28
14	....	....	....	7.17N	7.20	.808	....	28
15	....	....	....	7.20N	7.60	.836	....	28
16	....	....	....	7.60N	9.25	.891	....	28
19	....	....	8.75A	8.75A	9.45	.910	....	28
20	....	....	....	9.45N	10.25	.934	....	28
21	....	11.25B	....	11.25B	11.60	.961	....	28
22	....	....	....	11.60N	10.55	.947	....	28
23	....	....	10.50A	10.50A	9.85	.930	....	28
26	Exchange Closed: Memorial Day							
27	10.50	10.50	10.50	10.50	10.50	.952	12	39
28	....	....	9.35A	9.60A	9.40	.928	....	39
29	....	9.70B	....	9.70B	9.95	.942	....	39
30	....	....	....	9.95N	10.72	.959	....	39

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 62 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	11.50B	....	11.50B	11.75	.977	....	39
3..	....	....	11.70A	11.75N	11.95	.979	....	39
4..	....	....	11.45A	11.65A	11.70	.977	....	39
5..	....	....	10.90A	10.90A	10.30	.959	....	39
6..	....	....	10.00A	10.00A	9.77	.950	....	39
9..	10.90	10.90	10.90	10.90	11.00	.975	1	39
10..	....	....	....	11.00N	11.07	.976	....	39
11..	....	11.80B	....	11.80B	11.70	.983	....	39
12..	....	....	11.40A	11.40A	10.95	.975	....	39
13..	....	....	10.50A	10.50A	10.45	.970	....	39
16..	....	10.95B	....	10.95B	11.10	.981	....	39
17..	....	....	10.00A	10.00A	9.37	.962	....	39
18..	....	9.57B	8.45A	8.45A	8.50	.936	....	39
19..	....	....	8.10A	8.50N	8.47	.939	....	39
20..	....	....	7.35A	7.35A	7.25	.908	....	39
23..	....	....	....	7.25N	7.17	.920	....	39
24..	4.15	4.15	4.15	4.15	3.90	.865	12	44
25..	....	4.00B	....	4.00B	4.57	.786	....	44
26..	....	5.00B	....	5.00B	4.97	.812	....	44
27..	4.90	5.10B	4.60A	4.90	5.20	.843	15	59
30..	....	6.20B	....	5.20N	5.22	.878	10	65

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.70B	....	5.70B	5.17	.865	....	65
2..	....	5.35B	4.60A	4.60A	4.72	.848	....	65
3..	....	5.10B	4.55A	5.00	5.05	.882	25	65
4..	Exchange Closed; Independence Day							
7..	....	....	4.00A	5.05N	4.42	.865	....	85
8..	....	5.20B	....	5.20B	5.75	.943	....	84
9..	....	5.90B	5.65A	5.65A	5.40	.937	....	84
10..	....	6.00B	....	5.70A	5.62	.953	....	84
11..	....	6.55B	....	6.55B	6.87	.985	....	84
14..	....	7.12B	....	6.87N	6.75	.991	....	84
15..	5.60	5.60	5.55	5.55	5.35	.975	35	72
16..	....	....	4.50A	5.20A	5.10	.976	15	87
17..	....	5.70B	....	5.70B	6.45	.996	....	87
18..	....	....	4.85A	4.85A	4.60	.985	....	87
21..	....	....	4.10A	4.10A	4.05	.990	....	87
22..	....	4.35B	....	4.05N	3.67	.992	....	86
23..	3.12	3.12	3.12	3.12	3.37	.996	15	86
24..	4.00	4.00	4.00	4.00	3.92	.999	5	71
25..	....	4.05B	....	3.92N	3.65	.999	....	71
28..	....	....	....	....	....	.958	....	....

AUGUST 1986 64 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	5.07N	5.80	.684	....	6
3..	....	....	....	5.80N	5.97	.686	....	6
6..	....	....	....	5.97N	6.15	.703	....	6
7..	....	....	....	6.15N	6.00	.694	....	6
8..	....	....	....	6.00N	6.60	.728	....	6
9..	....	....	6.42A	6.42A	6.25	.707	....	6
10..	....	....	....	6.25N	5.60	.672	....	6
13..	....	....	....	5.60N	6.45	.717	....	6
14..	....	....	....	6.45N	6.30	.711	....	6
15..	....	....	....	6.30N	5.80	.682	....	6
16..	....	....	....	5.80N	6.07	.696	....	6
17..	....	....	....	6.07N	6.25	.708	....	6
20..	....	....	....	6.25N	5.60	.678	....	6
21..	....	....	....	5.60N	6.40	.718	....	6
22..	....	....	6.15A	6.15A	6.07	.703	....	6
23..	....	....	6.00A	6.00A	5.52	.670	....	6
24..	....	....	....	5.52N	5.50	.663	....	6
27..	....	....	....	5.50N	5.50	.665	....	6
28..	....	....	....	5.50N	5.30	.663	....	6
29..	....	....	....	5.30N	5.25	.664	....	6
30..	....	....	....	5.25N	5.25	.666	....	6
31..	5.30	5.45	5.25	5.45	5.20	.666	40	40

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	5.20N	5.40	.677	....	40
4..	5.30	5.90	5.30	5.90	6.10	.723	60	100
5..	....	....	....	6.10N	5.75	.723	....	100
6..	....	....	....	5.75N	5.82	.699	....	100
7..	....	....	....	5.82N	5.65	.688	....	100
10..	....	....	....	5.65N	5.55	.683	....	100
11..	5.55	5.55	5.55	5.55	6.40	.737	1	101
12..	....	....	....	6.40N	6.37	.735	....	101
13..	....	....	....	6.37N	6.82	.767	....	101
14..	....	....	....	6.82N	6.62	.751	....	101
17..	Exchange Closed; President's Day							
18..	....	....	....	6.62N	7.72	.811	....	101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 64 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	....	....	....	7.72N	7.17	.784	....	101
20..	....	....	....	7.17N	7.17	.787	....	101
21..	....	....	....	7.17N	6.67	.761	....	101
24..	....	....	....	6.67N	6.62	.763	....	101
25..	....	....	6.30A	6.30A	5.90	.714	....	101
26..	....	6.15B	....	6.15B	6.40	.747	....	101
27..	....	6.50B	....	6.50B	6.92	.776	....	101
28..	....	....	....	6.92N	6.77	.686	....	101

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	6.80B	....	6.80B	7.07	.703	....	101
4..	....	....	....	7.07N	6.95	.698	....	101
5..	....	....	....	6.95N	7.12	.705	....	101
6..	....	....	....	7.12N	7.25	.715	....	101
7..	....	....	....	7.25N	7.45	.725	....	101
10..	....	....	....	7.45N	6.95	.706	....	101
11..	....	....	....	6.95N	7.57	.737	....	101
12..	....	....	7.50A	7.50A	7.32	.731	....	101
13..	....	....	....	7.32N	7.32	.732	....	101
14..	....	....	7.30A	7.30A	7.12	.726	....	101
17..	7.20	7.20	7.20	7.20	7.35	.743	4	101
18..	....	....	....	7.35N	7.57	.755	....	101
19..	....	....	....	7.57N	7.52	.759	....	101
20..	....	....	....	7.52N	7.20	.747	....	101
21..	....	....	....	7.20N	6.90	.737	....	101
24..	....	....	....	6.90N	7.17	.758	....	101
25..	....	....	6.60A	6.60A	6.57	.731	....	101
26..	....	....	6.55A	6.55A	6.55	.740	....	101
27..	....	6.77B	....	6.77B	6.95	.761	....	101
28..	Exchange Closed; Good Friday							
31..	9.30	9.30	9.30	9.30	9.50	.819	1	102

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.50	9.70B	9.50	9.50	9.55	.865	1	102
2..	....	....	8.75A	8.75A	9.00	.847	....	102
3..	....	10.00B	8.95A	10.00B	10.40	.890	....	102
4..	11.00	11.30B	11.00	11.30B	11.55	.919	1	103
7..	....	....	10.50A	10.50A	11.02	.903	....	103
8..	10.80	10.80	10.40	10.40	10.90	.903	2	102
9..	....	....	10.40A	10.40A	10.40	.882	....	102
10..	....	....	9.95A	9.95A	10.15	.877	....	102
11..	....	....	9.10A	9.10A	9.22	.848	....	102
14..	....	9.30B	9.20A	9.30B	9.42	.858	....	102
15..	....	10.20B	....	10.20B	10.75	.900	....	102
16..	....	....	....	10.75N	12.15	.931	....	102
17..	....	....	11.70A	11.70A	10.72	.896	....	102
18..	....	....	....	10.72N	10.95	.893	....	102
21..	....	11.00B	....	11.00B	12.20	.926	....	102
22..	....	....	11.80A	11.80A	11.80	.916	....	102
23..	....	12.20B	11.70A	12.20B	13.00	.940	....	102
24..	....	....	....	13.00N	12.20	.922	....	102
25..	....	....	....	12.20N	12.40	.924	....	102
28..	....	....	....	12.40N	12.67	.929	....	102
29..	....	....	....	12.67N	10.85	.895	....	102
30..	....	....	10.80A	10.80A	9.20	.854	....	102

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	9.20N	10.85	.887	....	102
2..	....	10.90B	....	10.90B	11.45	.899	....	102
5..	....	....	....	11.45N	10.90	.889	....	102
6..	....	....	....	10.90N	10.90	.896	....	102
7..	....	....	....	10.90N	10.30	.883	....	102
8..	....	....	....	10.30N	9.40	.860	....	102
9..	....	....	....	9.40N	8.80	.848	....	102
12..	....	....	....	8.80N	8.95	.860	....	102
13..	....	....	....	8.95N	8.90	.865	....	102
14..	....	....	....	8.90N	9.05	.871	....	102
15..	....	....	....	9.05N	9.40	.893	....	102
16..	....	....	....	9.40N	11.15	.933	....	102
19..	....	....	....	11.15N	11.35	.947	....	102
20..	....	....	....	11.35N	12.17	.963	....	102
21..	....	13.15B	....	13.15B	13.52	.980	....	102
22..	....	....	....	13.52N	12.60	.971	....	102
23..	....	....	....	12.60N	11.75	.961	....	102
26..	Exchange Closed; Memorial Day							
27..	....	....	....	11.75N	12.45	.975	....	102
28..	....	....	....	12.45N	11.30	.961	....	102
29..	....	11.60B	....	11.60B	11.87	.970	....	66
30..	....	12.05B	....	12.05B	12.67	.979	....	66

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1986 64 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	13.50B	....	13.50B	13.70	.989	....	66
3..	....	....	....	13.70N	13.90	.990	....	66
4..	....	....	13.45A	13.45A	13.65	.989	....	49
5..	....	....	12.90A	12.90A	12.22	.980	....	49
6..	....	....	12.00A	12.00A	11.72	.975	....	49
9..	....	12.40B	....	12.40B	12.95	.988	....	49
10..	....	....	....	12.95N	13.02	.989	....	49
11..	....	13.80B	....	13.80B	13.67	.993	....	49
12..	....	....	13.40A	13.40A	12.90	.989	....	49
13..	....	....	12.45A	12.45A	12.40	.986	....	49
16..	12.97	12.97	12.97	12.97	13.00	.992	50	99
17..	12.00	12.00	12.00	12.00	11.27	.982	1	100
18..	11.75	11.75	10.40A	10.40A	10.40	.969	1	101
19..	....	....	10.00A	10.40N	10.37	.971	....	100
20..	....	....	9.35A	9.35A	9.15	.954	....	100
23..	....	....	....	9.15N	9.10	.963	....	100
24..	....	....	....	9.10N	5.50	.932	....	100
25..	....	....	....	5.50N	6.20	.882	....	100
26..	....	6.60B	....	6.60B	6.65	.900	....	100
27..	....	6.77B	6.20A	6.65N	7.02	.920	....	100
30..	....	8.05B	....	7.02N	7.35	.944	....	100
IN JULY								
1..	....	7.60B	....	7.60B	6.97	.938	....	100
2..	....	7.20B	6.40A	6.40A	6.52	.930	....	100
3..	....	6.90B	....	6.90B	6.97	.950	....	100
4..	Exchange Closed; Independence Day							
7..	....	....	....	6.97N	6.25	.947	....	100
8..	....	7.10B	....	7.10B	7.70	.983	....	100
9..	....	7.80B	7.60A	7.60A	7.35	.981	....	100
10..	....	8.00B	....	7.70A	7.60	.987	....	100
11..	....	8.60B	7.40A	8.60B	8.85	.997	....	100
14..	....	9.05B	....	8.85N	8.72	.998	....	100
15..	....	....	7.70A	7.70A	7.32	.996	....	100
16..	....	....	6.50A	7.20A	7.07	.996	....	100
17..	....	7.70B	....	7.70B	8.45	.999	....	100
18..	....	....	6.85A	6.85A	6.55	.998	....	100
21..	....	....	6.05A	6.05A	6.02	.999	....	100
22..	....	6.35B	....	6.02N	5.65	.999	....	100
23..	....	....	5.30A	5.30A	5.35	.999	....	100
24..	....	6.00B	....	6.00B	5.92	1.000	....	100
25..	....	6.05B	....	5.92N	5.65	.999	....	100
28..	....	....	....	....	....	.999	....	....

OCTOBER 1986 44 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.50	.50	.50	.50	.50	.124	1	1
18..	....	....	....	.50N	.37	.091	....	1
19..	....	....	....	.37N	.35	.094	....	1
20..	....	....	....	.35N	.27	.070	....	1
23..	....	....	....	.27N	.25	.066	....	1
24..	....	....	....	.25N	.10	.043	....	1
25..	....	....	....	.10N	.10	.029	....	1
26..	....	....	....	.10N	.12	.031	....	1
27..	....	....	....	.12N	.12	.032	....	1
30..	....	....	....	.12N	.15	.037	....	1
IN JULY								
1..	....	....	....	.15N	.15	.032	....	1
2..	....	....	....	.15N	.12	.029	....	1
3..	....	....	....	.12N	.12	.028	....	1
4..	Exchange Closed; Independence Day							
7..	....	....	....	.12N	.10	.020	....	1
8..	....	....	....	.10N	.17	.032	....	1
9..	....	....	....	.17N	.12	.024	....	1
10..	....	....	....	.12N	.17	.023	....	1
11..	....	....	....	.17N	.15	.029	....	1
14..	....	....	....	.15N	.12	.021	....	1
15..	....	....	....	.12N	.10	.012	....	1
16..	....	....	....	.10N	.07	.011	....	1
17..	.05	.05	.05	.05	.05	.012	100	101
18..	....	....	....	.05N	.02	.006	....	101
21..	....	....	....	.02N	.02	.003	....	101
22..	....	....	....	.02N	.02	.003	....	101
23..	....	....	....	.02N	.02	.003	....	101
24..	....	....	....	.02N	.02	.004	....	101
25..	....	....	....	.02N	.02	.002	....	101
28..	....	....	....	.02N	.02	.001	....	101
29..	....	....	....	.02N	.02	.001	....	101
30..	....	....	....	.02N	.02	.001	....	101
31..	....	....	....	.02N	.02	.001	....	101

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 44 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.000	....	101
4..	....	....	....	.02N	.02	.000	....	101
5..	....	....	....	.02N	.02	.000	....	101
6..	....	....	....	.02N	.02	.000	....	101
7..	....	....	....	.02N	.02	.000	....	101
8..	....	....	....	.02N	....	.000	....	101
11..	CAB	CAB	CAB	CAB	CAB	.000	....	101
12..	CAB	CAB	CAB	CAB	CAB	.000	....	101
13..	CAB	CAB	CAB	CAB	CAB	.000	....	101
14..	CAB	CAB	CAB	CAB	CAB	.000	....	101
15..	CAB	CAB	CAB	CAB	CAB	.000	....	101
18..	CAB	CAB	CAB	CAB	CAB	.000	....	101
19..	CAB	CAB	CAB	CAB	CAB	.000	....	101
20..	CAB	CAB	CAB	CAB	CAB	.000	....	101
21..	CAB	CAB	CAB	CAB	CAB	.000	....	101
22..	CAB	CAB	CAB	CAB	CAB	.000	....	101
25..	CAB	CAB	CAB	CAB	CAB	.000	....	101
26..	CAB	CAB	CAB	CAB	CAB	.000	....	101
27..	CAB	CAB	CAB	CAB	CAB	.000	....	101
28..	CAB	CAB	CAB	CAB	CAB	.000	....	101
29..	CAB	CAB	CAB	CAB	CAB	.000	....	101
IN SEPTEMBER								
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	101
3..	CAB	CAB	CAB	CAB	CAB	.000	....	101
4..	CAB	CAB	CAB	CAB	CAB	.000	....	101
5..	CAB	CAB	CAB	CAB	CAB	.000	....	101
8..	CAB	CAB	CAB	CAB	CAB	.000	....	101
9..	CAB	CAB	CAB	CAB	CAB	.000	....	101
10..	CAB	CAB	CAB	CAB	CAB	.000	....	101
11..	CAB	CAB	CAB	CAB	CAB	.000	....	101
12..	CAB	CAB	CAB	CAB	CAB	.000	....	101
15..	CAB	CAB	CAB	CAB	CAB	.000	....	101
16..	CAB	CAB	CAB	CAB	CAB	.000	....	101
17..	CAB	CAB	CAB	CAB	CAB	.000	....	101
18..	CAB	CAB	CAB	CAB	CAB	.000	....	101

OCTOBER 1986 46 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.60	.60	.60	.60	.45	.154	1	1
12..	....	....	....	.45N	.42	.146	....	1
13..	....	....	....	.42N	.37	.137	....	1
14..	....	....	....	.37N	.35	.133	....	1
15..	....	....	....	.35N	.40	.147	....	1
16..	....	....	....	.40N	.57	.169	....	1
19..	.55	.55	.52	.52	.57	.163	39	39
20..	.50	.50	.50	.50	.65	.198	7	46
21..	....	....	....	.65N	.95	.255	....	46
22..	.85	.85	.85	.85	.90	.229	22	68
23..	.80	.80	.80	.80	.75	.207	10	78
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.75N	.87	.224	23	101
28..	.60	.60	.60	.60	.62	.192	30	131
29..	.62	.62	.60	.60	.77	.211	15	146
30..	.70	.90	.70	.90	.95	.247	33	179
IN JUNE								
2..	....	1.10B	....	1.10B	1.15	.278	....	179
3..	1.20	1.30	1.10	1.15	1.20	.270	155	321
4..	1.15	1.15	1.05	1.05	1.15	.256	25	343
5..	1.15	1.15	.90	.90	.90	.216	60	405
6..	....	....	....	.90N	.82	.206	30	435
9..	.70	.90	.70	.90	1.00	.240	120	474
10..	.95	.95	.90	.90	.97	.236	20	479
11..	1.05	1.20	1.05	1.15	1.12	.261	68	528
12..	1.00@.02	1.02	1.00	1.02	1.00	.237	260	733
13..	.90	.90	.90	.90	.95	.229	9	742
16..	.90	1.15	.90	1.15	1.15	.259	26	767
17..	.85	.85	.80	.80	.87	.198	9	774
18..	.80	.90B	.80	.80	.70	.153	11	785
19..	....	....	....	.70N	.65	.157	....	785
20..	.60	.60	.45	.50	.42	.123	40	791
23..	.45	.45	.45	.45	.40	.118	2	789
24..	.25	.30	.20	.25	.15	.082	319	778
25..	....	....	....	.15N	.15	.058	86	721
26..	.25	.25	.25	.25	.25	.062	84	694
27..	.17	.25	.17	.20	.27	.063	27	681
30..	....	.30B	.25A	.30B	.35	.074	....	681

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 46 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.25	.25	.25	.25	.25	.066	15	681
2..	....	....	....	.25N	.22	.060	....	681
3..	....	....	....	.22N	.20	.060	....	681
4..	Exchange Closed; Independence Day							
7..	....	....	.17A	.20N	.17	.046	....	681
8..	....	.25B	....	.25B	.27	.068	....	681
9..	....	....	....	.27N	.17	.054	....	681
10..	....	....	....	.17N	.22	.053	....	681
11..	....	....	....	.22N	.22	.064	....	681
14..	....	....	....	.22N	.17	.051	....	681
15..	.10	.10	.10	.10	.15	.032	....	681
16..	.12	.12	.12	.12	.12	.028	109	778
17..	.10	.10	.10	.10	.12	.032	100	866
18..	....	....	....	.12N	.07	.018	....	865
21..	....	....	....	.07N	.07	.011	....	865
22..	....	....	....	.07N	.07	.010	....	865
23..	.07	.10	.07	.10	.07	.011	11	875
24..	....	....	....	.07N	.07	.013	25	865
25..	....	....	....	.07N	.05	.009	....	865
28..	.05	.05	.05	.05	.05	.003	8	865
29..	....	....	.02A	.05N	.02	.004	....	865
30..	....	....	....	.02N	.05	.007	....	865
31..	....	....	....	.05N	.05	.005	....	865

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.02A	.02A	.02	.002	....	865
4..	....	....	....	.02N	.02	.001	....	865
5..	....	....	....	.02N	.02	.002	....	865
6..	....	....	....	.02N	.02	.002	....	865
7..	....	....	....	.02N	.02	.000	....	865
8..	....	....	....	.02N	....	.000	....	865
11..	CAB	CAB	CAB	CAB	CAB	.000	...	865
12..	CAB	CAB	CAB	CAB	CAB	.000	....	865
13..	CAB	CAB	CAB	CAB	CAB	.000	....	865
14..	CAB	CAB	CAB	CAB	CAB	.000	68	822
15..	CAB	CAB	CAB	CAB	CAB	.000	....	822
18..	CAB	CAB	CAB	CAB	CAB	.000	....	822
19..	CAB	CAB	CAB	CAB	CAB	.000	....	812
20..	CAB	CAB	CAB	CAB	CAB	.000	....	812
21..	CAB	CAB	CAB	CAB	CAB	.000	....	812
22..	CAB	CAB	CAB	CAB	CAB	.000	....	812
25..	CAB	CAB	CAB	CAB	CAB	.000	....	812
26..	CAB	CAB	CAB	CAB	CAB	.000	....	812
27..	CAB	CAB	CAB	CAB	CAB	.000	....	812
28..	CAB	CAB	CAB	CAB	CAB	.000	....	812
29..	CAB	CAB	CAB	CAB	CAB	.000	....	812

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	812
3..	CAB	CAB	CAB	CAB	CAB	.000	....	812
4..	CAB	CAB	CAB	CAB	CAB	.000	....	812
5..	CAB	CAB	CAB	CAB	CAB	.000	....	812
8..	CAB	CAB	CAB	CAB	CAB	.000	....	812
9..	CAB	CAB	CAB	CAB	CAB	.000	....	812
10..	CAB	CAB	CAB	CAB	CAB	.000	....	812
11..	CAB	CAB	CAB	CAB	CAB	.000	....	812
12..	CAB	CAB	CAB	CAB	CAB	.000	....	812
15..	CAB	CAB	CAB	CAB	CAB	.000	....	812
16..	CAB	CAB	CAB	CAB	CAB	.000	....	812
17..	CAB	CAB	CAB	CAB	CAB	.000	....	812
18..	CAB	CAB	CAB	CAB	CAB	.000	....	812

OCTOBER 1986 48 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	1.55	1.55	1.55	1.55	1.57	.327	4	4
29..	....	....	1.55A	1.55A	1.15	.272	....	4
30..	....	....	....	1.15N	.55	.228	....	4

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.10	1.10	1.10	1.10	1.15	.269	4	4
2..	....	....	....	1.15N	1.27	.286	....	4
5..	....	....	....	1.27N	1.17	.275	....	4
6..	....	....	....	1.17N	1.15	.278	....	4
7..	....	....	....	1.15N	1.05	.261	....	4
8..	....	....	....	1.05N	.90	.234	....	4
9..	....	....	....	.90N	.80	.221	....	4
12..	.75	.75	.75	.75	.75	.212	1	5
13..	.70	.70	.65A	.65A	.70	.202	5	10
14..	....	....	....	.70N	.65	.198	....	10
15..	....	....	....	.65N	.75	.217	....	10

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 48 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	1.00	1.00	1.00	1.00	1.02	.271	1	11
19..	.90	.90	.90	.90	1.02	.264	27	38
20..	1.00	1.00	1.00	1.00	1.15	.284	....	38
21..	1.10	1.20	1.10	1.20	1.60	.352	12	50
22..	1.85	1.85	1.40	1.50	1.50	.322	23	73
23..	....	....	1.30A	1.30A	1.30	.296	....	73
26..	Exchange Closed; Memorial Day							
27..	....	1.80B	....	1.30N	1.45	.318	3	76
28..	1.25	1.25	1.12	1.17	1.12	.279	46	113
29..	1.25	1.35	1.20	1.35	1.32	.303	6	122
30..	1.35	1.55B	1.35	1.55B	1.60	.346	20	142

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.80	1.80	1.65	1.80B	1.87	.384	60	201
3..	1.85	1.90	1.80	1.90	1.95	.375	36	235
4..	1.85	1.85	1.75	1.75	1.85	.358	70	294
5..	1.60	1.65	1.60	1.60	1.50	.310	60	320
6..	1.45	1.45	1.45	1.45	1.40	.299	1	320
9..	1.35	1.60	1.35	1.55	1.62	.340	48	334
10..	1.65	1.65	1.50	1.55	1.60	.336	16	349
11..	1.75	1.80	1.75	1.80	1.80	.366	33	318
12..	1.75@.80	1.80	1.70	1.70	1.62	.337	39	339
13..	1.60	1.60	1.55	1.55	1.57	.327	17	351
16..	1.55	1.95	1.45	1.95	1.87	.363	121	428
17..	1.40	1.45	1.25	1.25	1.40	.290	27	448
18..	1.45	1.45	1.20	1.20	1.17	.233	28	464
19..	1.20	1.25	1.00	1.05	1.07	.238	50	497
20..	1.00	1.00	.72	.72	.75	.195	187	539
23..	.75	.80B	.75	.75	.72	.191	11	549
24..	.40	.50	.40	.45	.30	.140	546	985
25..	.37	.45	.37	.45	.40	.103	56	1035
26..	.35	.45	.35	.45	.37	.110	22	1024
27..	.45	.50	.35	.45	.40	.113	78	953
30..	.60	.60	.50	.55	.42	.129	14	958

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.55	.55	.50	.50	.37	.118	23	958
2..	.40	.42	.30	.35	.32	.109	83	942
3..	....	....	....	.32N	.30	.110	....	942
4..	Exchange Closed; Independence Day							
7..	.30	.35	.25	.30	.25	.090	73	953
8..	.35	.40	.35	.40	.40	.126	16	952
9..	....	....	....	.40N	.30	.105	...	952
10..	.35	.45	.35	.45	.35	.103	64	986
11..	.40	.40	.40	.40	.42	.123	1	987
14..	....	....	....	.42N	.35	.102	....	987
15..	.25	.25	.25	.25	.22	.069	31	983
16..	.20	.22	.20	.22	.22	.063	200	1159
17..	.25	.25	.25	.25	.22	.070	4	1159
18..	.25	.25	.12	.12	.15	.043	8	1156
21..	.15	.15	.12	.12	.12	.029	20	1157
22..	.15	.15	.15	.15	.12	.027	2	1157
23..	.12	.12	.12	.12	.12	.030	1	1157
24..	.12	.15	.10	.10	.12	.033	192	1009
25..	....	....	....	12N	.10	.024	....	1008
28..	....	....	....	.10N	.07	.012	....	1008
29..	.05	.05	.05	.05	.05	.012	16	1024
30..	....	....	....	.05N	.07	.021	....	1008
31..	....	....	....	.07N	.07	.016	....	1008

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.05A	.05A	.02	.010	21	992
4..	.02	.02	.02	.02	.02	.007	20	991
5..	....	....	....	.02N	.02	.009	....	990
6..	.02	.02	.02	.02	.02	.009	13	982
7..	....	....	....	.02N	.02	.004	....	970
8..	.02	.02	.02	.02	.02	.004	20	970
11..	....	....	....	.02N	....	.002	....	970
12..	.02	.02	CAB	CAB	CAB	.001	10	965
13..	CAB	CAB	CAB	CAB	CAB	.002	....	965
14..	CAB	CAB	CAB	CAB	CAB	.001	59	902
15..	CAB	CAB	CAB	CAB	CAB	.000	....	902
18..	CAB	CAB	CAB	CAB	CAB	.000	....	902
19..	CAB	CAB	CAB	CAB	CAB	.000	....	902
20..	CAB	CAB	CAB	CAB	CAB	.001	....	902
21..	CAB	CAB	CAB	CAB	CAB	.000	....	902
22..	CAB	CAB	CAB	CAB	CAB	.000	....	902
25..	CAB	CAB	CAB	CAB	CAB	.000	....	902
26..	CAB	CAB	CAB	CAB	CAB	.000	....	902
27..	CAB	CAB	CAB	CAB	CAB	.000	....	902
28..	CAB	CAB	CAB	CAB	CAB	.000	....	902
29..	CAB	CAB	CAB	CAB	CAB	.000	....	902

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 48 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	902
3..	CAB	CAB	CAB	CAB	CAB	.000	....	902
4..	CAB	CAB	CAB	CAB	CAB	.000	....	902
5..	CAB	CAB	CAB	CAB	CAB	.000	....	902
8..	CAB	CAB	CAB	CAB	CAB	.000	....	902
9..	CAB	CAB	CAB	CAB	CAB	.000	....	902
10..	CAB	CAB	CAB	CAB	CAB	.000	....	902
11..	CAB	CAB	CAB	CAB	CAB	.000	....	902
12..	CAB	CAB	CAB	CAB	CAB	.000	....	902
15..	CAB	CAB	CAB	CAB	CAB	.000	....	902
16..	CAB	CAB	CAB	CAB	CAB	.000	....	902
17..	CAB	CAB	CAB	CAB	CAB	.000	....	901
18..	CAB	CAB	CAB	CAB	CAB	.000	....	901

OCTOBER 1986 50 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.60	.60	.60	.60	.60	.213	3	3
25..	....	....	....	.60N	.52	.192	....	3
26..	....	....	....	.52N	.55	.192	....	3
27..	....	....	....	.55N	.60	.199	....	3
28..	Exchange Closed; Good Friday							
31..	....	....	....	.60N	.80	.248	....	3

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.80N	1.00	.293	....	3
2..	.80	.80	.80	.80	.70	.255	1	4
3..	....	1.10B	....	1.10B	1.10	.306	1	4
4..	....	....	....	1.10N	1.60	.349	....	4
7..	....	....	....	1.60N	1.25	.330	....	4
8..	....	1.30B	....	1.30B	1.47	.330	....	4
9..	1.60	1.60	1.60	1.60	1.40	.321	1	5
10..	....	....	....	1.40N	1.42	.314	....	5
11..	1.20	1.20	1.00	1.00	1.10	.279	8	13
14..	1.00	1.00	.95	.95	1.12	.284	2	15
15..	....	..	....	1.12N	1.40	.337	2	17
16..	1.75	1.75	1.75	1.75	1.82	.389	1	18
17..	....	....	....	1.82N	1.40	.337	....	18
18..	....	1.45B	....	1.45B	1.52	.340	....	18
21..	1.70	1.70	1.65	1.65	2.10	.403	7	21
22..	2.20	2.30	2.15	2.20	2.05	.387	8	28
23..	2.05	2.10B	2.00	2.10B	2.70	.447	10	38
24..	2.50	2.60	2.40	2.40	2.40	.414	39	75
25..	2.60	2.70	2.45	2.70	2.60	.426	22	94
28..	2.60	2.60	2.50	2.50	2.37	.413	36	130
29..	2.35	2.40	1.90	1.90	1.80	.352	237	364
30..	1.75	1.80	1.45	1.45	.90	.301	61	416

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.60	2.00	1.60	1.95	1.80	.347	9	425
2..	1.85	2.00	1.85	1.90	1.95	.366	104	447
5..	1.90	1.90	1.50	1.50	1.85	.356	33	465
6..	1.65	1.80	1.65	1.80	1.80	.360	2	465
7..	1.85@.90	1.90	1.85	1.90	1.70	.343	102	567
8..	1.40	1.45	1.40	1.45	1.47	.312	10	569
9..	....	....	....	1.47N	1.32	.298	4	569
12..	1.25@.20	1.25	1.20	1.45B	1.22	.290	52	550
13..	1.10	1.10	1.00	1.00	1.17	.278	13	551
14..	1.05	1.30	1.05	1.30	1.12	.275	5	554
15..	1.15	1.15	1.07	1.07	1.30	.299	10	551
16..	1.55	1.70B	1.55	1.70B	1.70	.362	12	554
19..	1.65	1.75	1.50	1.65	1.67	.356	89	615
20..	1.65	1.75	1.65	1.75	1.85	.380	41	615
21..	1.85	2.55	1.85	2.55	2.50	.455	121	731
22..	2.35	2.50	2.25	2.35B	2.35	.423	54	754
23..	2.35	2.40	2.15	2.15	2.05	.395	23	776
26..	Exchange Closed; Memorial Day							
27..	2.25	2.40	2.15A	2.25A	2.27	.421	9	780
28..	2.25	2.25	1.80	1.80	1.85	.378	41	807
29..	2.00	2.20	2.00	2.15	2.12	.406	22	823
30..	2.15	2.50B	2.15	2.35	2.45	.453	17	829

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.65	2.95	2.55	2.85	2.87	.494	65	872
3..	2.95	3.10	2.80A	3.10	2.92	.484	26	886
4..	2.75	2.75	2.67	2.70	2.75	.466	40	886
5..	2.47	2.50	2.45	2.45	2.30	.414	17	893
6..	2.25	2.35	2.20	2.20	2.17	.402	44	910
9..	2.05@1.95	2.55	1.95	2.55	2.50	.449	114	947
10..	2.52	2.52	2.30	2.50	2.47	.445	51	986
11..	2.70	2.80	2.65	2.65	2.75	.476	36	962
12..	2.60	2.60	2.45	2.50	2.47	.445	35	968

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 50 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	2.40	2.40	2.30	2.30	2.40	.434	110	1049
16..	2.35	2.90	2.35	2.75	2.80	.474	44	1073
17..	2.25	2.40	2.20A	2.25A	2.15	.393	228	1254
18..	2.15	2.35	1.80	1.80	1.80	.327	379	1618
19..	1.90	1.90	1.70	1.75	1.72	.334	72	1600
20..	1.65	1.65	1.25	1.25	1.27	.284	94	1634
23..	1.32	1.35	1.25	1.30	1.25	.281	38	1608
24..	.70@.90	.90	.65	.70	.55	.217	179	1459
25..	.65	.95	.65	.65	.70	.167	35	1464
26..	.80	.85	.70	.75	.70	.176	30	1455
27..	.75	.85	.70	.85	.70	.181	103	1444
30..	.80	1.00	.80	.85	.77	.205	14	1475

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.80	.95	.75	.75	.70	.191	52	1523
2..	.80	.80	.60	.60	.65	.180	197	1613
3..	.65	.70	.55	.70	.62	.182	53	1660
4..	Exchange Closed; Independence Day							
7..	.55	.55	.45	.55	.55	.156	86	1686
8..	.55@.60	.75B	.55	.75B	.75	.208	139	1691
9..	.85	.95	.70	.70	.62	.179	43	1720
10..	.60	.80	.60	.65	.70	.178	11	1721
11..	.75	.90	.70	.85A	.80	.207	886	1349
14..	.80	.82	.75	.75	.70	.179	8	1350
15..	.65	.65	.52	.55	.47	.130	50	1350
16..	.35	.50	.35	.45	.40	.120	150	1297
17..	.30	.45	.30	.42	.45	.132	10	1301
18..	.37	.45	.30	.30	.30	.086	265	1249
21..	.30	.30	.25	.25	.25	.064	77	1246
22..	.30	.30	.22	.22	.22	.061	176	1303
23..	.20@.22	.30	.20	.30	.22	.067	30	1182
24..	.25	.25	.20	.25	.25	.073	74	1162
25..	.25@.27	.27	.25	.25A	.15	.057	4	1159
28..	.20	.20	.10	.10	.10	.031	12	1156
29..	.10	.10	.05	.05	.07	.033	82	1139
30..	.12	.12	.07	.10	.12	.052	21	1136
31..	.17	.17	.10	.10	.10	.042	40	1159

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.10N	.07	.028	....	1159
4..	.02	.05	.02	.05	.05	.022	2	1156
5..	.02	.02	.02	.02	.02	.028	20	1165
6..	.05	.05	.05	.05	.05	.030	1	1152
7..	.02	.02	.02	.02	.02	.016	54	1144
8..	.05	.05	.05	.05	.02	.015	5	1141
11..	CAB	CAB	CAB	CAB	CAB	.010	1	1140
12..	CAB	CAB	CAB	CAB	CAB	.008	10	1140
13..	CAB	CAB	CAB	CAB	CAB	.010	....	1140
14..	CAB	CAB	CAB	CAB	CAB	.007	....	1130
15..	.02	.02	.02	.02	....	.003	7	1124
18..	CAB	CAB	CAB	CAB	CAB	.002	....	1124
19..	.02	.02	.02	.02	....	.004	....	1124
20..	CAB	CAB	CAB	CAB	CAB	.007	1	1124
21..	CAB	CAB	CAB	CAB	CAB	.004	....	1124
22..	CAB	CAB	CAB	CAB	CAB	.005	....	1124
25..	CAB	CAB	CAB	CAB	CAB	.002	....	1124
26..	CAB	CAB	CAB	CAB	CAB	.001	....	1124
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
28..	.02	.02	.02	.02	....	.000	3	1121
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1121

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	1	1119
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
10..	CAB	CAB	CAB	CAB	CAB	.000	2	1118
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1118
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1118
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1118
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1118
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1118
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1118

OCTOBER 1986 52 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	2.10	2.10	2.10	2.10	2.42	.440	1	1
7..	....	....	2.40A	2.40A	2.27	.419	....	1

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 52 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	....	2.25A	2.25A	2.25	.419	....	1
9..	2.10	2.10	2.10	2.10	2.17	.408	6	7
10..	2.15	2.15	2.05	2.15	2.17	.401	10	17
11..	1.75	1.75	1.75	1.75	1.75	.362	1	17
14..	....	....	....	1.75N	1.80	.368	....	17
15..	....	1.85B	....	1.85B	2.20	.427	....	17
16..	2.60	2.60	2.55	2.55	2.77	.481	2	19
17..	2.75	2.75	2.50	2.50	2.15	.425	42	61
18..	2.10	2.40B	2.10	2.40B	2.45	.427	7	68
21..	2.60	2.60	2.50	2.60	3.10	.493	38	98
22..	3.20	3.40	3.00	3.00	3.02	.476	31	113
23..	3.05	3.05	3.05	3.05	3.80	.535	1	109
24..	3.30	3.30	3.30	3.30	3.42	.501	....	109
25..	3.45	3.65	3.45	3.60	3.55	.512	10	113
28..	....	....	....	3.55N	3.40	.499	....	114
29..	2.90	2.90	2.80	2.80	2.65	.435	15	129
30..	2.50	2.50	2.35	2.35	2.10	.380	33	155

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.40	2.65	2.40	2.65	2.67	.429	16	161
2..	3.00	3.00	2.80A	2.90	2.85	.450	8	167
5..	2.75	2.75	2.50	2.50	2.70	.439	200	365
6..	2.65	2.65	2.55	2.65	2.67	.445	55	416
7..	2.80	2.85	2.75	2.75	2.52	.428	11	425
8..	2.15	2.25	2.15	2.20	2.25	.396	14	429
9..	2.20	2.30	2.00	2.20A	2.05	.381	64	474
12..	2.00@.15	2.15	2.00	2.10	1.92	.375	44	514
13..	2.00	2.05	1.80	1.90	1.85	.363	27	534
14..	1.75	1.85	1.70	1.80	1.77	.361	29	563
15..	1.80	2.02	1.80	2.02	2.02	.389	24	586
16..	2.65	2.75	2.65	2.65	2.60	.458	14	590
19..	2.35	2.55	2.30	2.50	2.55	.454	57	596
20..	2.55	2.65	2.55	2.65	2.80	.480	57	648
21..	2.80	3.60	2.80	3.60	3.60	.557	96	572
22..	3.45	3.45	2.75A	3.40A	3.37	.525	9	573
23..	3.40	3.40	2.95	3.00B	3.05	.497	42	596
26..	Exchange Closed; Memorial Day							
27..	2.90	3.30	2.80A	3.30	3.35	.526	20	598
28..	2.85	3.00	2.85	2.90	2.80	.482	17	606
29..	2.95	3.10	2.95	3.10	3.15	.510	22	627
30..	3.20	3.55B	3.20	3.50	3.57	.559	25	632

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	3.75	3.80B	3.75	3.80B	4.10	.600	7	625
3..	4.00	4.00	3.95	4.00	4.10	.591	36	610
4..	3.80	3.95	3.75A	3.90	3.90	.573	7	617
5..	3.60	3.60	3.45	3.45	3.32	.521	6	623
6..	3.15	3.30	3.10	3.20	3.20	.509	47	653
9..	2.90	3.55	2.90	3.55	3.57	.557	53	646
10..	3.70	3.70	3.50	3.50	3.57	.553	14	660
11..	4.00	4.00	3.90A	4.00	3.92	.584	2	659
12..	3.90	3.90	3.70	3.70	3.57	.553	2	660
13..	3.50	3.55	3.32	3.55	3.47	.542	22	657
16..	3.55	3.85B	3.40A	3.85B	3.92	.582	70	682
17..	3.40	3.40	3.10	3.30	3.15	.500	32	692
18..	3.00	3.05	2.75	2.75	2.67	.430	65	681
19..	2.70	2.85	2.50	2.70B	2.57	.438	79	757
20..	2.45	2.45	2.15	2.15	2.05	.384	141	867
23..	2.15	2.15	2.05	2.05	1.97	.384	135	962
24..	1.25@.50	1.50	1.10	1.10	.90	.309	142	934
25..	1.10	1.40B	1.05	1.25A	1.17	.248	43	946
26..	1.15	1.45	1.10	1.27@.30	1.20	.259	166	934
27..	1.30	1.35	1.10	1.35	1.20	.266	61	943
30..	1.60	1.62B	1.50	1.50	1.32	.298	8	1008

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.35	1.50	1.35	1.35A	1.22	.282	54	1028
2..	1.25	1.25	1.15A	1.15A	1.10	.269	15	1042
3..	1.10	1.35	1.10	1.30A	1.10	.274	10	1040
4..	Exchange Closed; Independence Day							
7..	1.05@.10	1.10	.80	.95	.92	.243	57	1036
8..	1.20	1.35	1.20	1.35	1.32	.311	51	1048
9..	1.50	1.65	1.20A	1.37	1.12	.275	25	1059
10..	1.30	1.30	1.15	1.20	1.22	.275	11	1070
11..	1.25	1.47	1.20	1.40A	1.40	.313	208	916
14..	1.50	1.50	1.30	1.30	1.25	.260	77	947
15..	1.20	1.20	.95	.95	.90	.216	97	933
16..	.80	.90	.75	.80	.77	.202	174	975
17..	.62	.80	.62	.80	.85	.220	22	982
18..	.65	.70	.55	.55	.60	.157	15	988
21..	.50	.55	.45	.50	.45	.122	25	983
22..	.50	.55B	.45	.45	.42	.117	153	1051
23..	.40	.45	.40	.45	.47	.128	161	1174

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 52 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.55	.55	.47	.52	.47	.138	215	1118
25..	.50	.50	.35	.35	.35	.112	61	1161
28..	.32	.32	.15	.22	.22	.089	122	1138
29..	.25	.27	.20	.22	.20	.072	30	1128
30..	.25	.25	.20	.25	.27	.107	106	1162
31..	.32	.32	.25	.25	.22	.092	50	1169

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.20	.15A	.15A	.12	.067	5	1160
4..	.15	.15	.15	.15	.10	.055	14	1155
5..	.10	.10	.07	.07	.07	.070	12	1123
6..	.10	.12B	.10	.12B	.12	.076	12	1124
7..	.07	.07	.07	.07	.05	.046	61	1147
8..	.07	.10	.07	.10	.05	.044	123	1144
11..	.05	.05	.05	.05	.02	.035	15	1133
12..	.05	.05	.02	.02	.02	.030	149	1137
13..	.05	.05	.05	.05	.02	.035	60	1145
14..	.05	.05	.05	.05	.02	.028	32	1174
15..	....	....	....	.02N	.02	.016	....	1173
18..	....	.05B	....	.02N	.02	.013	....	1173
19..	.02	.02	.02	.02	.02	.022	5	1173
20..	.05	.05	.05	.05	.05	.032	32	1157
21..	....	....	....	.05N	.02	.023	21	1110
22..	....	....	....	.02N	.05	.028	....	1106
25..	....	....	....	.05N	.02	.016	....	1106
26..	....	....	....	.02N	.02	.008	....	1106
27..	.02	.02	.02	.02	.02	.004	41	1090
28..	.02	.02	.02	.02	....	.002	5	1090
29..	CAB	CAB	CAB	CAB	CAB	.000	15	1085

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.02	.02	.02	.02	....	.000	12	1070
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1070
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1070
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1070
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1070
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1070
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1070
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1070
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1070
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1070
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1071
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1071
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1071

OCTOBER 1986 54 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	1.55	1.55	1.55	1.55	1.62	.340	1	1
26..	....	....	....	1.62N	1.57	.343	....	1
27..	....	....	....	1.57N	1.70	.354	....	1
28..	Exchange Closed; Good Friday							
31..	2.60	2.60	2.60	2.60	2.10	.417	1	2

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.30	2.85	2.85	2.70	.472	15	17
2..	2.20	2.20	2.20	2.20	2.30	.426	1	18
3..	....	2.45B	....	2.45B	2.85	.465	....	18
4..	2.85	3.40	2.85	3.40	3.50	.531	2	20
7..	....	....	3.35A	3.35A	3.37	.509	....	20
8..	3.10	3.10	3.10	3.10	3.25	.509	2	22
9..	3.05	3.05	3.05	3.05	3.17	.497	....	22
10..	....	....	3.00A	3.00A	3.10	.489	2	22
11..	2.75	2.75	2.65A	2.65A	2.62	.449	1	22
14..	2.55	2.55	2.55	2.55	2.70	.455	1	23
15..	....	....	....	2.70N	3.25	.516	....	23
16..	3.75	3.80	3.75	3.80	3.97	.570	4	23
17..	....	....	3.75A	3.75A	3.22	.513	....	25
18..	....	....	....	3.22N	3.42	.514	....	25
21..	....	4.15B	....	4.15B	4.30	.579	....	25
22..	....	4.40B	4.10A	4.10A	4.25	.562	....	25
23..	4.20	4.20	4.15A	4.20	5.10	.619	1	26
24..	....	....	....	5.10N	4.65	.585	1	26
25..	....	....	....	4.65N	4.80	.595	....	26
28..	....	....	....	4.80N	4.62	.583	....	26
29..	....	....	4.35A	4.35A	3.72	.518	....	26
30..	3.35	3.35	3.35	3.35	3.05	.461	6	28

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 54 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.75	3.75	3.65	3.65	3.75	.511	9	37
2..	....	3.80B	....	3.80B	3.95	.532	....	37
5..	4.05	4.05	3.75A	3.75A	3.75	.523	1	39
6..	....	....	....	3.75N	3.75	.529	....	39
7..	3.80	3.80	3.80	3.80	3.57	.514	1	40
8..	....	....	3.30A	3.30A	3.20	.482	....	40
9..	3.20	3.25	3.10	3.15	2.97	.468	25	63
12..	3.05	3.10	2.80	2.80	2.82	.463	65	101
13..	2.90	3.00	2.60A	2.65	2.75	.452	27	113
14..	2.65@.70	2.90	2.65	2.90	2.65	.451	24	137
15..	2.65	3.00	2.60	2.95	2.97	.482	135	266
16..	3.65	3.70	3.65	3.70	3.76	.553	20	286
19..	3.50	3.50	3.50	3.50	3.65	.551	13	274
20..	3.60	3.60	3.60	3.60	4.00	.577	7	268
21..	5.05	5.05	3.95A	5.00	4.92	.652	2	268
22..	4.80	4.80	4.70	4.70	4.65	.622	7	262
23..	4.30	4.30	4.30	4.30	4.25	.596	5	268
26..	Exchange Closed; Memorial Day							
27..	4.10	4.55B	4.10	4.55B	4.62	.624	1	267
28..	4.37	4.37	3.95	3.95	3.97	.582	27	290
29..	4.00	4.20B	4.00	4.20B	4.40	.611	5	290
30..	....	....	....	4.40N	4.90	.657	....	290

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	5.05B	....	5.05B	5.55	.696	....	290
3..	....	....	5.30A	5.55N	5.50	.687	....	292
4..	5.15	5.15	5.15	5.15	5.25	.671	2	294
5..	4.80	4.80	4.80	4.80	4.57	.622	6	294
6..	....	....	4.45A	4.45A	4.42	.611	....	294
9..	4.10	4.75B	4.10	4.75B	4.90	.657	30	325
10..	4.80	5.00	4.80	5.00	4.87	.654	6	325
11..	....	5.20B	....	5.20B	5.30	.683	....	325
12..	....	....	5.00A	5.00A	4.87	.653	....	325
13..	4.70	4.70	4.70	4.70	4.77	.643	2	326
16..	....	5.20B	4.65A	5.20B	5.30	.680	....	326
17..	....	....	4.50A	4.50A	4.30	.603	....	326
18..	....	4.40B	3.90A	3.90A	3.72	.534	....	326
19..	3.70	3.75	3.65A	3.75	3.65	.542	20	336
20..	3.35	3.35	3.10	3.10	3.02	.488	51	345
23..	3.15	3.15	3.00A	3.10	2.92	.491	12	357
24..	2.00	2.00	1.60	1.65@.60	1.47	.412	142	399
25..	1.60@.55	2.00	1.55	1.90	1.85	.343	80	416
26..	1.95	2.05	1.90	2.00	1.90	.356	100	448
27..	2.10	2.15	1.72	2.05	2.00	.365	162	510
30..	2.25	2.65	2.20	2.20	2.10	.403	36	556

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.25	2.25	2.00	2.00	1.95	.385	24	575
2..	2.00	2.05	1.70A	1.75	1.80	.373	148	708
3..	1.80	2.10	1.75	2.00	1.80	.379	70	776
4..	Exchange Closed; Independence Day							
7..	1.70	1.70	1.45	1.45	1.57	.348	113	814
8..	1.80	2.15	1.80	2.15	2.15	.426	28	827
9..	2.15	2.30B	1.95	1.95	1.85	.387	22	827
10..	2.15	2.15	1.90	1.90	1.95	.389	65	892
11..	2.15	2.40	2.00	2.20	2.22	.433	792	1331
14..	2.45	2.45	2.00	2.00	2.00	.398	64	1360
15..	1.90	1.90	1.52	1.52	1.50	.322	196	1409
16..	1.50	1.50	1.20	1.40	1.35	.307	369	1260
17..	1.30	1.55	1.25	1.45B	1.47	.330	71	1243
18..	1.25	1.35	1.10	1.10	1.10	.250	123	1333
21..	1.02	1.05	.90	.90	.85	.205	62	1354
22..	.85	1.00	.80	.80	.82	.199	98	1383
23..	.77	.85	.70	.85	.87	.215	282	1409
24..	.90	.92	.82	.90	.87	.229	109	1468
25..	.90	.95	.75	.75	.70	.195	94	1481
28..	.50	.50	.35	.35	.45	.131	209	1455
29..	.50	.50	.42	.42	.45	.137	93	1493
30..	.45	.57	.40	.57	.60	.192	123	1485
31..	.70	.70	.47	.55	.47	.172	28	1475

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.45	.45	.35A	.35A	.32	.133	23	1484
4..	.27	.30	.25	.30	.25	.117	150	1436
5..	.22	.25	.15	.25	.25	.144	34	1410
6..	.25	.37	.22	.25	.30	.157	62	1430
7..	.20	.22	.15	.20	.17	.106	113	1467
8..	.17	.17	.15	.17	.15	.104	294	1442
11..	.15	.15	.12	.12	.12	.091	74	1390
12..	.15	.15	.10	.12	.10	.083	104	1431
13..	.15	.20	.15	.20	.15	.096	382	1636
14..	.15	.15	.15	.15	.15	.081	85	1671
15..	.10	.10	.10	.10	.10	.053	25	1674

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 54 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.20	.20	.12	.12	.07	.046	57	1679
19..	.07	.15	.07	.15	.12	.074	13	1682
20..	.12	.20	.12	.20	.17	.099	39	1666
21..	.20	.22	.15A	.15A	.12	.078	23	1626
22..	.17	.20	.17	.20	.17	.093	22	1614
25..	.15	.15	.10	.12	.10	.066	84	1625
26..	.07	.07	.07	.07	.07	.039	30	1625
27..	.07	.07	.05	.05	.05	.024	35	1622
28..	.05	.05	.05	.05	.02	.014	2	1619
29..	.02	.02	CAB	CAB	.02	.006	22	1609

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.02	.02	.02	.02	....	.003	41	1583
3..	CAB	.02	CAB	.02	....	.001	30	1590
4..	CAB	.02	CAB	CAB	CAB	.000	9	1584
5..	CAB	CAB	CAB	CAB	CAB	.000	5	1584
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1584
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1585
10..	CAB	.02	CAB	.02	....	.000	12	1570
11..	.02	.02	.02	.02	....	.000	5	1566
12..	CAB	CAB	CAB	CAB	CAB	.000	10	1558
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1558
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1556
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1556
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1556

OCTOBER 1986 56 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	2.00	2.00	2.00	2.00	2.25	.388	200	200
8..	....	....	....	2.25N	2.55	.421	....	200
9..	....	....	2.50A	2.50A	2.40	.399	....	200
10..	....	....	....	2.40N	2.22	.370	....	200
13..	....	....	....	2.22N	2.50	.406	....	200
14..	....	....	....	2.50N	2.45	.402	....	200
15..	2.15	2.15	2.15	2.15	2.20	.372	1	201
16..	....	....	....	2.20N	2.27	.385	....	201
17..	....	....	....	2.27N	2.37	.396	....	201
20..	....	....	....	2.37N	2.30	.377	....	201
21..	...	....	....	2.30N	2.52	.405	....	201
22..	....	....	2.40A	2.40A	2.37	.387	....	201
23..	....	. ..	....	2.37N	2.12	.358	....	201
24..	....	....	....	2.12N	2.05	.350	....	201
27..	....	....	....	2.05N	2.10	.357	....	201
28..	....	....	....	2.10N	2.00	.356	....	201
29..	....	....	....	2.00N	2.02	.363	....	201
30..	....	....	....	2.02N	2.02	.364	....	201
31..	....	....	....	2.02N	2.00	.365	....	201

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.00N	2.12	.376	....	201
4..	....	....	....	2.12N	2.35	.406	....	201
5..	...	....	....	2.35N	2.20	.406	....	201
6..	....	....	....	2.20N	2.25	.387	....	201
7..	....	....	....	2.25N	2.15	.369	....	201
10..	....	....	....	2.15N	2.02	.365	....	201
11..	....	....	....	2.02N	2.35	.407	....	201
12..	....	....	....	2.35N	2.35	.408	....	201
13..	2.55	2.55	2.55	2.55	2.55	.428	1	202
14..	....	....	....	2.55N	2.50	.418	....	202
17..	Exchange Closed; President's Day							
18..	....	2.80B	....	2.80B	2.95	.480	....	202
19..	2.80	2.80	2.80	2.80	2.70	.446	1	201
20..	2.80	2.80	2.80	2.80	2.85	.456	....	201
21..	....	....	....	2.85N	2.65	.425	100	201
24..	....	....	....	2.65N	2.47	.420	....	201
25..	....	....	....	2.47N	2.17	.372	....	201
26..	...	....	..	2.17N	2.52	.403	....	201
27..	....	....	....	2.52N	2.70	.428	....	201
28..	....	....	2.50A	2.50A	2.75	.427	....	201

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.75N	2.85	.437	....	201
4..	....	....	2.65A	2.70A	2.67	.432	....	201
5..	....	....	....	2.67N	2.75	.437	....	201
6..	....	....	....	2.75N	2.75	.443	....	201
7..	....	....	....	2.75N	2.85	.452	....	201
10..	....	....	....	2.85N	2.60	.437	....	201
11..	....	2.65B	....	2.65B	2.90	.457	....	201
12..	2.80	2.80	2.80	2.80	2.77	.448	100	301
13..	....	....	...	2.77N	2.77	.448	100	101

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 56 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	2.65	2.75	2.65	2.75	2.62	.435	1	102
17..	....	....	....	2.62N	2.70	.447	....	102
18..	....	....	....	2.70N	2.85	.454	....	102
19..	2.70	2.70	2.70	2.70	2.75	.461	2	102
20..	2.75	2.75	2.75	2.75	2.60	.446	4	102
21..	....	....	....	2.60N	2.45	.434	....	102
24..	....	....	....	2.45N	2.65	.447	....	102
25..	....	....	2.60A	2.60A	2.42	.422	...	102
26..	....	....	2.40A	2.40A	2.37	.426	...	102
27..	....	....	....	2.37N	2.52	.440	....	102
28..	Exchange Closed; Good Friday							
31..	3.10	3.80	3.10	3.80	3.10	.506	3	102

IN APRIL

1..	...	4.00B	....	4.00B	3.85	.560	....	102
2..	3.50	3.50	3.40A	3.40A	3.35	.515	2	103
3..	....	3.52B	....	3.52B	4.02	.573	....	101
4..	....	4.20B	....	4.20B	4.77	.617	....	101
7..	....	....	4.55A	4.55A	4.72	.595	....	101
8..	4.40	4.40	4.40	4.40	4.45	.595	2	100
9..	....	....	....	4.45N	4.40	.582	....	100
10..	....	....	4.20A	4.20A	4.22	.574	....	100
11..	....	....	3.75A	3.75A	3.72	.534	....	100
14..	....	....	3.65A	3.65A	3.80	.542	....	100
15..	....	....	....	3.80N	4.52	.602	....	100
16..	....	....	4.45A	4.25A	5.40	.652	....	100
17..	....	....	5.05A	5.05A	4.55	.597	....	100
18..	....	....	4.50A	4.50A	4.70	.597	....	100
21..	...	4.85B	....	4.70N	5.70	.659	....	100
22..	....	5.85B	5.50A	5.50A	5.65	.642	....	100
23..	....	....	5.50A	5.65N	6.57	.695	....	102
24..	....	....	....	6.57N	6.07	.662	....	102
25..	....	....	....	6.07N	6.25	.671	....	102
28..	....	....	....	6.25N	6.02	.660	....	102
29..	....	....	5.70A	5.70A	5.00	.598	....	102
30..	....	....	4.70A	4.70A	4.17	.541	....	102

IN MAY

1..	....	4.95B	....	4.95B	5.00	.590	....	102
2..	4.95	5.10B	4.95	4.95	5.25	.610	....	102
5..	....	....	5.00A	5.00A	5.05	.602	1	102
6..	....	....	....	5.05N	5.02	.609	....	102
7..	....	5.10B	....	5.10B	4.82	.598	....	102
8..	4.40	4.40	4.40	4.40	4.40	.566	5	107
9..	4.30	4.30	4.10	4.10	4.10	.552	8	110
12..	4.05	4.05	4.05	4.05	3.95	.549	10	120
13..	....	....	....	3.95N	3.85	.540	....	120
14..	3.70	3.70	3.70	3.70	3.75	.541	4	114
15..	....	....	....	3.75N	4.17	.572	....	114
16..	....	....	....	4.17N	5.10	.642	....	114
19..	....	....	....	5.10N	4.95	.641	...	114
20..	4.90	4.90	4.90	4.90	5.37	.667	9	114
21..	....	....	....	5.37N	6.45	.735	....	114
22..	....	....	....	6.45N	6.10	.709	....	114
23..	....	....	....	6.10N	5.67	.685	....	114
26..	Exchange Closed: Memorial Day							
27..	....	....	....	5.67N	6.10	.713	....	114
28..	....	....	5.55A	5.55A	5.37	.675	....	114
29..	....	5.70B	....	5.50B	5.85	.701	....	114
30..	6.00	6.00	6.00	6.00	6.45	.742	5	114

IN JUNE

2..	....	6.60B	....	6.60B	7.15	.777	....	114
3..	....	....	6.90A	7.15N	7.10	.769	....	114
4..	....	....	6.80A	6.80A	6.75	.755	....	114
5..	....	....	6.00A	6.00A	6.00	.712	....	114
6..	....	....	5.85A	5.85A	5.85	.702	....	114
9..	....	6.15B	5.30A	6.15B	6.37	.745	....	114
10..	....	6.55B	....	6.37N	6.37	.742	....	114
11..	....	6.60B	....	6.60B	6.87	.767	....	114
12..	....	....	6.55A	6.55A	6.37	.741	....	114
13..	....	....	6.10A	6.10A	6.27	.731	....	114
16..	6.55	6.75B	6.15A	6.75B	6.82	.764	....	114
17..	....	....	5.90A	5.90A	5.67	.696	....	114
18..	....	5.90B	5.40A	5.40A	5.02	.632	....	114
19..	....	....	....	5.02N	4.92	.640	....	114
20..	4.70	4.70	4.25	4.25	4.17	.589	11	115
23..	4.25	4.25	4.25	4.25	4.10	.595	2	117
24..	2.50	2.80	2.40A	2.50	2.27	.516	213	308
25..	2.30	2.85	2.30	2.80	2.70	.444	148	421
26..	2.87	3.00	2.70	2.90	2.80	.458	242	622
27..	3.05	3.10	2.60	2.90	2.80	.468	59	659
30..	3.30	3.65B	3.00	3.00	3.12	.510	45	680

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 56 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.45	3.45	3.00	3.00	2.92	.493	31	682
2..	3.05	3.05	2.65A	2.65A	2.75	.482	107	786
3..	2.80	3.20	2.70	3.00A	2.75	.491	31	814
4..	Exchange Closed; Independence Day							
7..	2.65	2.70	2.20	2.35B	2.47	.460	271	982
8..	2.80	3.15	2.75	3.15	3.17	.544	31	1005
9..	3.35	3.65B	3.20A	3.20A	2.82	.505	20	1022
10..	2.85	3.15	2.85	2.90	2.95	.508	78	975
11..	3.15	3.40	3.15	3.40	3.30	.554	28	949
14..	3.15	3.15	3.05	3.05	3.00	.521	7	948
15..	2.60	2.60	2.35	2.35	2.35	.441	60	978
16..	2.20	2.40B	1.95	2.40B	2.15	.426	81	985
17..	1.95	2.45	1.95	2.30	2.35	.452	83	973
18..	1.95@.90	2.10	1.80	1.85	1.80	.362	125	1115
21..	1.65@.70	1.70	1.50	1.60	1.45	.311	140	1232
22..	1.50	1.70	1.35	1.40	1.37	.303	86	1280
23..	1.30	1.50	1.25	1.47A	1.47	.324	178	1410
24..	1.65	1.65	1.47	1.60	1.52	.343	192	1511
25..	1.55	1.65	1.30	1.30	1.25	.302	151	1549
28..	.75@.80	.80	.70	.72@.75	.75	.220	335	1484
29..	.95@.90	.95	.75	.90	.87	.230	368	1635
30..	1.00	1.10	.87	1.10	1.12	.305	177	1735
31..	1.15@.20	1.22	.95	.95	.95	.280	141	1783

IN AUGUST

1..	1.00@.90	1.00	.60	.60	.72	.229	413	1832
4..	.60	.65	.50	.55	.55	.211	303	1800
5..	.52	.70	.40	.70	.65	.253	246	1957
6..	.70	.85	.55	.77	.72	.275	345	1977
7..	.60	.65	.45	.45	.45	.203	327	1921
8..	.50	50	.40	.40	.40	.205	340	1988
11..	.35	.45	.30	.45	.37	.189	326	2032
12..	.45	45	.25	.30	.27	.150	74	1973
13..	.35	.45	.35	.40	.42	.205	281	2189
14..	.40	.45	.35	.40	.37	.182	34	2183
15..	.42	.42	.27	.32	.30	.133	64	2166
18..	.40	.40	.30	.30	.25	.124	71	2175
19..	.27	.40	27	.40	.40	.181	62	2155
20..	.42	.52	.42	.50A	.52	.231	151	2102
21..	.52@.50	.52	.40	40	.42	.195	59	2073
22..	.50	.50	.47	.50	.50	.225	100	2051
25..	.40	.42	.40	.42	.40	.182	87	2081
26..	.40	.42	.30	.30	.25	.125	91	2075
27..	.25	.27	.20	.20	.15	.089	175	2079
28..	.20@.17	.20	.10	.10	.10	.061	209	2194
29..	.07	.07	.05	.05	.05	.033	103	2124

IN SEPTEMBER

1..	Exchange Closed: Labor Day							
2..	.05	.05	.02	.05	.02	.024	40	2122
3..	.02	.02	CAB	CAB	CAB	.010	99	2029
4..	.02	.05	.02	.02	....	.007	84	1996
5..	.05	.05	.02A	.02A	....	.005	32	1999
8..	.02	.02	.02	.02	...	.003	8	1986
9..	.02	.02	CAB	CAB	CAB	.000	7	1971
10..	.02	.02	CAB	CAB	CAB	.001	55	1895
11..	CAB	CAB	CAB	CAB	CAB	.001	....	1891
12..	CAB	CAB	CAB	CAB	CAB	.002	2	1891
15..	.02	.02	CAB	CAB	CAB	.000	9	1889
16..	CAB	CAB	CAB	CAB	CAB	.000	9	1888
17..	CAB	CAB	CAB	CAB	CAB	.000	3	1878
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1878

OCTOBER 1986 58 PUTS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	....	....	....	2.65N	3.20	.484	....	169
3..	....	....	....	3.20N	3.20	.479	....	169
6..	....	....	....	3.20N	3.22	.484	....	169
7..	3.00	3.00	3.00	3.00	3.12	.474	....	169
8..	....	....	...	3.12N	3.50	.508	100	124
9..	....	....	3.45A	3.45A	3.35	.486	....	124
10..	....	....	....	3.35N	3.10	.456	....	124
13..	....	....	....	3.10N	3.45	.495	....	124
14..	....	....	....	3.45N	3.40	.490	....	124
15..	....	....	....	3.40N	3.07	.460	....	124
16..	....	....	....	3.07N	3.20	.473	....	124
17..	....	....	....	3.20N	3.35	.485	....	124
20..	3.15	3.15	3.15	3.15	3.20	.465	....	124
21..	....	....	....	3.20N	3.50	.494	49	141
22..	....	....	3.35A	3.35A	3.30	.477	....	141
23..	3.02	3.02	3.02	3.02	3.00	.446	31	141
24..	....	....	....	3.00N	2.90	.438	....	141

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 58 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	....	....	2.75A	2.75A	2.95	.446	....	141
28..	....	....	....	2.95N	2.85	.445	....	141
29..	....	....	....	2.85N	2.90	.452	....	141
30..	....	....	....	2.90N	2.87	.454	....	141
31..	....	....	....	2.87N	2.85	.455	....	141

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.80	2.80	2.80	2.80	3.00	.467	1	141
4..	....	....	....	3.00N	3.32	.501	....	141
5..	....	....	3.30A	3.30A	3.15	.501	....	141
6..	....	....	....	3.15N	3.17	.479	....	141
7..	....	....	....	3.17N	3.02	.461	....	141
10..	....	....	....	3.02N	2.90	.457	....	141
11..	....	....	....	2.90N	3.35	.501	....	141
12..	....	....	....	3.35N	3.35	.502	....	141
13..	....	....	....	3.35N	3.50	.523	....	141
14..	....	....	....	3.50N	3.45	.513	....	141
17..	Exchange Closed; President's Day							
18..	....	3.80B	....	3.80B	4.10	.576	....	141
19..	3.80	3.80	3.80	3.80	3.80	.543	1	141
20..	....	....	....	3.80N	3.95	.553	....	141
21..	4.00	4.00	3.75	3.75	3.65	.521	80	141
24..	....	....	....	3.65N	3.55	.517	....	141
25..	....	....	....	3.55N	3.15	.467	....	141
26..	3.25	3.25	3.25	3.25	3.50	.500	42	157
27..	....	3.55B	....	3.55B	3.82	.526	....	157
28..	....	....	3.55A	3.55A	3.77	.498	3	157

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.77N	3.90	.508	....	154
4..	....	....	....	3.90N	3.77	.503	....	154
5..	....	....	....	3.77N	3.85	.508	....	154
6..	....	....	....	3.85N	3.90	.514	....	154
7..	....	....	3.80A	3.80A	3.90	.524	....	154
10..	....	....	....	3.90N	3.70	.510	....	154
11..	....	....	....	3.70N	4.05	.530	....	154
12..	3.80	3.80	3.80	3.80	3.87	.522	40	194
13..	3.80	3.80	3.80	3.80	3.87	.523	41	115
14..	....	....	....	3.87N	3.70	.511	....	35
17..	....	....	....	3.70N	3.75	.524	....	35
18..	....	....	....	3.75N	3.92	.532	....	35
19..	....	....	3.85A	3.85A	3.87	.540	....	35
20..	....	....	....	3.87N	3.70	.526	....	35
21..	....	....	....	3.70N	3.50	.514	....	35
24..	....	....	....	3.50N	3.70	.529	....	35
25..	....	....	3.60A	3.60A	3.40	.505	....	35
26..	....	....	....	3.40N	3.40	.510	....	35
27..	....	....	....	3.40N	3.57	.526	....	35
28..	Exchange Closed; Good Friday							
31..	....	....	....	3.57N	4.30	.591	....	35

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.50B	....	5.50B	5.20	.643	....	35
2..	....	....	4.60A	4.60A	4.62	.599	....	35
3..	5.20	5.20	5.20	5.20	5.42	.655	....	35
4..	....	5.90B	....	5.90B	6.27	.695	1	36
7..	....	....	5.90A	5.90A	6.15	.675	....	36
8..	....	....	5.75A	5.75A	5.85	.675	....	36
9..	6.05	6.05	6.05	6.05	5.80	.661	6	36
10..	....	....	5.55A	5.55A	5.55	.654	....	36
11..	....	....	5.00A	5.00A	5.02	.616	....	36
14..	....	....	4.95A	4.95A	5.12	.623	....	36
15..	....	....	....	5.12N	5.97	.681	....	36
16..	6.55	6.55	5.85A	6.55	6.97	.725	1	35
17..	....	....	6.50A	6.50A	6.05	.674	....	35
18..	....	....	5.90A	5.90A	6.15	.674	....	35
21..	....	6.30B	....	6.30B	7.27	.730	....	35
22..	....	7.40B	7.00A	7.00A	7.25	.715	....	34
23..	....	...	7.05A	7.25N	8.20	.761	....	34
24..	....	....	....	8.20N	7.65	.731	....	40
25..	....	....	....	7.65N	7.82	.739	....	34
28..	7.40	7.40	7.40	7.40	7.57	.728	....	34
29..	....	....	7.20A	7.20A	6.40	.671	1	35
30..	5.95	5.95	5.95	5.95	5.50	.616	1	34

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	6.15B	....	6.15B	6.45	.662	....	34
2..	....	....	....	6.45N	6.70	.682	....	34
5..	....	....	6.45A	6.45A	6.50	.675	....	34
6..	....	....	....	6.50N	6.47	.682	....	34
7..	....	6.55B	6.30A	6.30A	6.25	.671	....	34
8..	....	....	5.85A	5.85A	5.75	.644	....	34

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1986 58 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	....	....	5.75N	5.42	.632	....	34
12..	....	....	....	5.42N	5.27	.631	....	34
13..	....	....	....	5.27N	5.15	.623	....	34
14..	....	....	5.05A	5.05A	5.02	.625	....	34
15..	....	....	....	5.02N	5.55	.656	....	34
16..	....	....	....	5.55N	6.62	.721	....	34
19..	....	....	....	6.62N	6.42	.721	....	34
20..	6.30	6.30	6.30	6.30	6.95	.745	2	34
21..	....	....	....	6.95N	8.12	.804	....	34
22..	....	....	....	8.12N	7.70	.783	....	34
23..	....	7.75B	....	7.75B	7.25	.762	....	34
26..	Exchange Closed; Memorial Day							
27..	....	....	....	7.25N	7.72	.787	....	34
28..	....	....	7.05A	7.05A	6.95	.754	....	34
29..	....	7.20B	....	7.20B	7.45	.777	....	34
30..	....	....	....	7.45N	8.12	.813	....	34

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	8.30B	....	8.30B	8.87	.842	....	34
3..	....	....	8.55A	8.85A	8.80	.836	....	34
4..	....	....	8.50A	8.50A	8.40	.824	....	34
5..	....	....	7.60A	7.60A	7.57	.788	....	34
6..	7.35	7.35	7.35	7.35	7.45	.780	2	36
9..	....	7.90B	....	7.90B	8.02	.816	....	36
10..	....	....	....	8.02N	8.02	.814	....	36
11..	....	8.30B	....	8.30B	8.57	.834	....	36
12..	....	....	8.20A	8.20A	8.02	.813	....	36
13..	....	....	7.75A	7.75A	7.92	.805	....	36
16..	....	8.45B	7.90A	8.45B	8.52	.832	....	36
17..	....	....	7.55A	7.55A	7.20	.775	....	36
18..	....	7.40B	6.95A	6.95A	6.45	.718	....	36
19..	....	....	....	6.45N	6.37	.726	....	36
20..	5.75	5.75	5.75	5.75	5.55	.682	2	36
23..	....	5.75B	....	5.60B	5.50	.689	....	36
24..	....	....	4.10A	4.10A	3.27	.616	....	36
25..	....	3.80B	....	3.65B	3.77	.545	....	36
26..	....	3.80B	....	3.80B	3.90	.559	....	36
27..	3.80	4.00B	3.70	4.00B	3.92	.571	4	40
30..	4.70	4.70	4.70	4.70	4.35	.614	5	45

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.10	4.55B	4.10	4.10	4.12	.598	1	44
2..	....	4.25B	3.80A	3.80A	3.90	.586	....	44
3..	....	....	....	3.90N	3.92	.599	...	44
4..	Exchange Closed; Independence Day							
7..	3.30	3.30	3.30	3.30	3.60	.573	....	44
8..	....	4.35B	....	4.35B	4.50	.653	....	44
9..	....	....	4.25A	4.25A	4.05	.618	....	44
10..	....	4.10B	....	4.05N	4.17	.623	....	44
11..	....	4.35B	....	4.30B	4.60	.667	....	44
14..	....	....	....	4.60N	4.22	.638	....	44
15..	3.90	3.90	3.40	3.40	3.45	.562	49	80
16..	3.00	3.50	2.90A	3.35	3.17	.548	117	187
17..	3.45	3.45	3.00A	3.30	3.45	.575	61	226
18..	2.95	3.00B	2.40	2.50B	2.75	.483	20	226
21..	2.50	2.50	2.20	2.25	2.27	.430	20	242
22..	2.27	2.50	2.20A	2.30	2.17	.422	23	251
23..	2.10	2.25B	2.00	2.25B	2.30	.447	41	280
24..	2.35@.45	2.50	2.35	2.50	2.42	.468	248	502
25..	2.50	2.50	2.10	2.12	2.05	.424	91	555
28..	1.30	1.40	1.20	1.20	1.30	.332	120	566
29..	1.50	1.60	1.35	1.55	1.50	.345	119	634
30..	1.70	1.90	1.50	1.90	1.95	.434	177	746
31..	2.00	2.00	1.55	1.70	1.67	.409	153	801

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.60	1.60	1.20	1.20	1.32	.351	14	806
4..	1.15	1.20	1.00	1.15	1.10	.334	188	878
5..	1.15	1.35	.80	1.35	1.27	.390	143	968
6..	1.20@.30	1.60B	1.10	1.45A	1.42	.419	163	1047
7..	1.15	1.25	.95	.95	1.00	.335	167	1047
8..	.97	1.00	.95	.95	.95	.341	154	1199
11..	.80	.90	.75	.90	.85	.329	115	1250
12..	1.00	1.00	.62	.75	.75	.321	160	1350
13..	.85	.90	.85	.90	.95	.360	79	1395
14..	.90	.90	.82	.90	.90	.332	67	1385
15..	.85@.90	.90	.67	.75	.70	.264	192	1448
18..	.95	.97	.70	.70	.62	.259	96	1443
19..	.67@.70	1.00	.67	.95A	.92	.347	187	1391
20..	1.05@.10	1.20	.95	1.20	1.20	.417	100	1380
21..	1.20@.25	1.25	.95	1.00	1.00	.374	128	1415
22..	1.05@.10	1.20	1.05	1.20	1.17	.418	184	1418
25..	1.15	1.15	.95	1.02	1.00	.372	64	1428

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 58 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	1.00	1.00	.70	.70	.72	.288	53	1453
27..	.65	.67	.45	.45	.45	.229	265	1398
28..	.50	.50	.30	.30	.32	.179	98	1426
29..	.32	.32	.12	.12	.15	.117	211	1467

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.15	.15	.10	.10	.12	.107	116	1475
3..	.15	.15	.07	.07	.05	.060	52	1459
4..	.07	.07	.07	.07	.05	.050	131	1548
5..	.07	.07	.05	.07	.05	.041	182	1606
8..	.02	.05	.02	.05	.05	.038	55	1600
9..	.05	.05	.02	.02	.02	.016	32	1585
10..	.05	.05	.02	.02	.02	.023	25	1579
11..	.02	.02	.02	.02	.02	.030	6	1573
12..	.02	.05	.02	.05	.02	.048	95	1541
15..	.05	.05	.05	.05	.02	.004	15	1554
16..	.02	.02	CAB	CAB	CAB	.000	74	1503
17..	CAB	CAB	CAB	CAB	CAB	.000	55	1449
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1449

OCTOBER 1986 60 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	6.95	6.95	6.95	6.95	7.00	.685	....	....

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.70B	....	7.70B	8.02	.727	1	1
2..	....	....	....	8.02N	8.30	.745	....	1
5..	....	....	8.00A	8.00A	8.12	.740	....	1
6..	....	....	....	8.12N	8.07	.747	....	1
7..	....	8.15B	7.90A	7.90A	7.82	.738	....	1
8..	....	....	7.30A	7.30A	7.27	.714	....	1
9..	....	....	....	7.27N	6.90	.703	....	1
12..	....	....	....	6.90N	6.75	.704	....	1
13..	....	....	....	6.75N	6.62	.698	....	1
14..	....	....	6.50A	6.50A	6.50	.701	....	1
15..	....	6.95B	....	6.95B	7.07	.730	....	1
16..	....	....	....	7.07N	8.30	.788	....	1
19..	....	....	....	8.30N	8.05	.790	....	1
20..	....	....	....	8.05N	8.65	.811	....	1
21..	....	....	....	8.65N	10.00	.860	....	1
22..	9.20	9.25B	9.20	9.25B	9.45	.842	5	6
23..	....	....	....	9.45N	8.97	.826	....	6
26..	Exchange Closed; Memorial Day							
27..	9.10	9.20	9.10	9.20	9.42	.847	7	8
28..	....	....	8.60A	8.60A	8.65	.820	....	8
29..	....	8.75B	....	8.75B	9.20	.839	....	8
30..	9.25	9.25	9.25	9.25	9.90	.868	....	8

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	10.00B	....	10.00B	10.72	.891	....	8
3..	....	....	10.40A	10.60A	10.62	.887	....	8
4..	....	....	10.20A	10.20A	10.15	.878	....	8
5..	....	....	9.20A	9.20A	9.30	.848	....	8
6..	....	....	9.10A	9.10A	9.17	.842	....	8
9..	....	9.65B	8.90A	9.65B	9.80	.872	....	8
10..	....	....	....	9.80N	9.80	.870	....	8
11..	....	....	....	9.80N	10.37	.886	....	8
12..	....	....	10.00A	10.00A	9.77	.869	....	8
13..	....	....	9.60A	9.60A	9.67	.863	....	8
16..	....	....	....	9.67N	10.30	.885	....	8
17..	....	....	9.40A	9.40A	8.87	.839	....	8
18..	....	....	8.25A	8.25A	8.05	.792	....	8
19..	....	....	....	8.05N	8.00	.798	....	8
20..	7.50	7.50	7.50	7.50	7.10	.762	1	8
23..	....	....	....	7.10N	7.05	.770	....	8
24..	....	....	....	7.05N	4.47	.706	....	8
25..	....	5.15B	....	5.15B	5.05	.641	....	8
26..	....	....	....	5.05N	5.22	.654	....	8
27..	....	....	....	5.22N	5.27	.665	....	8
30..	....	6.10B	....	6.10B	5.80	.706	....	8

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	6.00B	....	6.00B	5.52	.693	....	8
2..	....	5.60B	5.10A	5.10A	5.30	.685	....	8
3..	....	....	....	5.30N	5.35	.696	....	8
4..	Exchange Closed; Independence Day							
7..	4.75@.70	4.75	4.70	4.70	4.95	.676	11	13
8..	....	5.45B	....	5.45B	5.97	.749	....	13
9..	....	....	....	5.97N	5.47	.718	....	13
10..	5.80	5.80	5.50A	5.50A	5.62	.724	....	13

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 60 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	5.75B	....	5.75B	6.12	.763	....	13
14..	6.00	6.15B	6.00	6.00	5.67	.740	6	18
15..	....	....	5.20A	5.20A	4.75	.673	....	18
16..	4.55	4.60	4.10A	4.60	4.47	.661	5	23
17..	4.60	4.70	4.60	4.70	4.77	.687	2	19
18..	4.00	4.00	4.00	4.00	3.95	.601	5	19
21..	....	....	3.30A	3.30B	3.32	.552	....	19
22..	3.30	3.55B	3.25A	3.25A	3.22	.545	7	22
23..	3.00	3.40	3.00	3.40	3.40	.570	240	230
24..	3.60	3.80B	3.50A	3.50A	3.55	.593	3	231
25..	....	....	....	3.55N	3.10	.550	....	231
28..	2.10@.15	2.35	2.00	2.15	2.20	.457	373	511
29..	2.35	2.45	2.15	2.35	2.40	.473	147	607
30..	2.60@.65	3.00	2.40	3.00	3.00	.567	119	637
31..	2.95	2.95	2.60	2.75B	2.67	.543	64	697

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.50	2.50	2.15	2.15	2.22	.485	76	733
4..	1.75	2.10	1.75	1.80	1.95	.474	166	837
5..	1.90	2.40B	1.60A	2.25B	2.27	.536	42	865
6..	2.25	2.60	2.05	2.50	2.47	.570	211	903
7..	2.00	2.00	1.85	1.90B	1.85	.486	119	969
8..	1.87	1.95	1.82	1.85	1.85	.496	253	1102
11..	1.50	1.70	1.50	1.70	1.70	.492	228	1151
12..	1.70	1.70	1.40	1.50B	1.60	.488	90	1048
13..	1.60	1.90	1.60	1.90	1.87	.535	222	1160
14..	1.60	1.95	1.60	1.90	1.80	.509	136	1207
15..	1.70	1.70	1.40A	1.50	1.45	.435	156	1274
18..	1.65	1.75	1.55	1.55	1.40	.438	45	1254
19..	1.35@.40	2.05	1.35	1.90	1.90	.542	43	1271
20..	2.10	2.25	1.80	2.25B	2.27	.618	74	1278
21..	2.40	2.40	1.95	1.95	2.05	.578	97	1336
22..	2.15	2.35	2.15	2.35	2.30	.626	53	1300
25..	....	....	2.00A	2.10A	1.95	.592	11	1300
26..	1.70	1.75B	1.60A	1.60A	1.55	.504	7	1303
27..	1.40	1.50	1.10	1.10@.20	1.12	.437	316	1405
28..	1.12	1.15	.85	1.00A	.87	.376	170	1337
29..	.75	.75	.45	.45	.47	.286	204	1392

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.50	.50	.35	.45	.50	.293	282	1443
3..	.50	.50	.30	.30	.27	.205	466	1437
4..	.30	.40	.25	.25	.27	.187	213	1514
5..	.25	.32	.22	.22	.22	.172	133	1531
8..	.22	.30	.20	.22	.22	.191	334	1434
9..	.25	.30	.15	.15	.15	.121	119	1452
10..	.17	.22	.12	.20	.20	.167	167	1464
11..	.25	.37	.22	.25	.30	.214	179	1444
12..	.32	.45	.30	.45	.42	.305	98	1453
15..	.40	.45	.35	.35	.35	.134	302	1526
16..	.30	.40	.07	.07	.07	.081	239	1665
17..	.02	.05	.02	.02	.02	.012	180	1603
18..	.02	.02	.02	.02	....	.002	21	1596
19..	CAB	CAB	CAB	CAB	CAB	.004	2	....

OCTOBER 1986 62 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	6.55	6.55	6.55	6.55	6.72	.737	....	....
27..	....	....	....	6.72N	6.77	.748	....	....
30..	....	7.60B	....	7.60B	7.40	.785	....	....

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	7.40N	7.07	.774	....	....
2..	....	7.20B	6.60A	6.60A	6.87	.769	....	....
3..	....	....	....	6.87N	6.92	.779	....	....
4..	Exchange Closed; Independence Day							
7..	....	....	....	6.92N	6.50	.764	....	....
8..	....	7.30B	....	7.30B	7.65	825	....	....
9..	....	....	....	7.65N	7.07	.801	....	....
10..	....	7.15B	....	7.07N	7.25	.807	....	....
11..	....	7.40B	....	7.40B	7.80	.839	....	....
14..	....	....	....	7.80N	7.30	.822	....	....
15..	....	....	6.75A	6.75A	6.25	.767	....	....
16..	....	....	5.65A	6.10A	5.95	.758	....	....
17..	....	....	....	5.95N	6.32	.781	....	....
18..	....	....	5.45A	5.45A	5.35	.708	....	....
21..	....	...	5.00A	5.00A	4.62	.665	....	....
22..	....	4.80B	....	4.62N	4.50	.659	....	....
23..	....	....	4.30A	4.50N	4.72	.683	....	....
24..	4.90	5.00B	4.90	4.90	4.90	.705	1	1

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 62 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	4.90N	4.37	.668	....	1
28	3.20	3.35	3.20	3.35	3.30	.581	83	78
29	3.30	3.50B	3.30	3.35B	3.55	.598	2	78
30	4.00	4.60B	3.70A	4.60B	4.35	.688	13	91
31	4.40	4.40	4.05A	4.10	3.97	.669	4	94

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.40A	3.40A	3.42	.617	....	94
4	3.00	3.10B	3.00	3.05	3.12	.612	25	113
5	3.00	3.30B	2.65A	3.30B	3.62	.673	33	143
6	4.05	4.05	3.45A	4.05	3.85	.707	1	142
7	3.10	3.10	3.00	3.00	3.02	.634	26	167
8	....	3.10B	....	3.02N	3.10	.648	....	167
11	2.65	2.90	2.65	2.90	2.90	.651	96	259
12	2.60	2.70B	2.55	2.70B	2.82	.652	21	278
13	....	....	....	2.82N	3.20	.699	....	278
14	....	....	3.10A	3.10A	3.05	.680	....	278
15	3.00	3.00	2.50	2.50	2.50	.613	16	271
18	2.90	3.05	2.70	2.70	2.45	.625	50	311
19	2.75	3.15B	2.75	3.15B	3.20	.722	3	313
20	3.35	3.55	3.15	3.55	3.75	.786	29	341
21	3.90	3.90	3.30A	3.30A	3.40	.758	38	331
22	3.80	3.80	3.80	3.80	3.77	.797	4	327
25	....	....	3.55A	3.55A	3.35	.780	....	327
26	3.00	3.40B	2.95A	3.00	2.77	.713	1	295
27	2.70	2.70	2.20A	2.20A	2.27	.658	44	278
28	2.15	2.25	1.90	2.25	1.85	.605	29	255
29	1.70@.65	1.90B	1.15	1.25	1.27	.515	52	260

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.20	1.50	.97	1.50	1.37	.553	206	286
3	1.35	1.35	.90	.92	.92	.452	209	378
4	1.00	1.15	.65	.85	.65	.437	85	418
5	.75	1.00B	.72	.75	.75	.428	47	420
8	.85@.90	.95	.77	.90	.90	.501	66	416
9	.95	1.05	.65A	.65A	.60	.403	26	412
10	.60	.87	.55	.85A	.85	.507	128	426
11	1.00	1.20	.95	1.10	1.07	.600	38	429
12	1.20	1.55	1.20	1.50A	1.50	.728	30	434
15	1.60	1.60	1.15	1.15	1.22	.644	133	504
16	1.45	1.45	.70	.70	.87	.619	176	463
17	.50	.50	.30	.35	.35	.435	124	527
18	.45	.45	.30	.35	.32	.541	78	527
19	.35	.35	.20	.20	.27	.640	201	490
22	....	....	....	....	....	.964	....	....

OCTOBER 1986 64 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	Exchange Closed; President's Day							
18	7.90	8.35B	7.90	8.15B	8.30	.808	....	....
19	....	....	....	8.30N	8.07	.784	40	40
20	7.90	7.90	7.80A	7.90	8.25	.792	2	42
21	....	....	....	8.25N	7.77	.769	....	42
24	....	....	....	7.77N	7.65	.767	....	42
25	....	....	....	7.65N	7.00	.720	....	42
26	....	....	....	7.00N	7.50	.755	....	42
27	....	....	....	7.50N	5.02	.776	....	42
28	....	....	....	5.02N	5.00	.688	....	42

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	7.90B	....	7.90B	8.12	.698	....	42
4	....	....	....	8.12N	7.95	.694	....	42
5	....	....	....	7.95N	8.17	.700	....	42
6	....	....	....	8.17N	8.25	.706	....	42
7	....	....	....	8.25N	8.15	.715	....	42
10	....	....	....	8.15N	7.85	.704	....	42
11	....	....	....	7.85N	8.37	.723	....	42
12	....	....	....	8.37N	8.12	.718	....	42
13	....	....	....	8.12N	8.12	.721	....	42
14	....	....	....	8.12N	7.90	.713	....	42
17	....	....	....	7.90N	8.00	.727	....	42
18	....	....	....	8.00N	8.25	.736	....	42
19	....	....	8.15A	8.15A	8.35	.744	....	42
20	....	....	....	8.35N	8.10	.734	....	42
21	....	....	....	8.10N	7.80	.726	....	42
24	....	....	7.75A	7.75A	8.00	.741	....	42
25	....	....	7.60A	7.60A	7.52	.725	....	42
26	....	....	....	7.52N	7.57	.732	....	42
27	....	....	....	7.57N	7.90	.748	....	42
28	Exchange Closed; Good Friday							
31	....	....	....	7.90N	9.05	.798	....	42

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 64 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	10.30B	....	10.30B	6.75	.834	....	42
2	....	....	....	6.75N	9.45	.804	....	42
3	....	....	....	9.45N	10.52	.842	....	42
4	....	....	....	10.52N	11.50	.865	....	42
7	....	....	....	11.50N	11.25	.852	....	42
8	....	....	10.75A	10.75A	10.90	.852	....	42
9	....	....	....	10.90N	10.87	.841	....	42
10	....	....	10.45A	10.45A	10.37	.836	....	42
11	....	....	9.70A	9.70A	9.95	.810	....	42
14	....	....	....	9.95N	10.05	.816	....	42
15	....	....	....	10.05N	11.20	.855	....	42
16	....	....	11.10A	11.10A	12.45	.881	....	42
17	....	....	....	12.45N	11.30	.849	....	42
18	....	....	10.90A	10.90A	11.32	.847	....	42
21	....	11.55B	....	11.55B	12.67	.881	....	42
22	....	12.95B	12.40A	12.40A	12.65	.871	....	42
23	....	....	....	12.65N	13.70	.898	....	42
24	....	....	....	13.70N	13.05	.879	....	42
25	....	13.10B	....	13.10B	13.27	.882	....	42
28	....	....	....	13.27N	13.05	.876	....	42
29	....	....	....	13.05N	11.60	.838	....	42
30	....	....	....	11.60N	10.40	.799	....	42

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	10.40N	11.50	.831	....	42
2	....	....	....	11.50N	11.90	.844	....	42
5	....	....	....	11.90N	11.47	.841	....	42
6	....	....	....	11.47N	11.50	.847	....	42
7	....	....	....	11.50N	11.35	.842	....	42
8	....	....	....	11.35N	10.60	.826	....	42
9	....	....	....	10.60N	10.30	.819	....	42
12	....	....	....	10.30N	10.30	.822	....	42
13	....	....	....	10.30N	10.05	.819	....	42
14	....	....	9.80A	9.80A	10.00	.822	....	42
15	....	....	....	10.00N	10.55	.845	....	42
16	....	....	....	10.55N	12.00	.886	....	42
19	....	....	....	12.00N	11.60	.889	....	42
20	....	....	....	11.60N	12.27	.903	....	42
21	....	....	....	12.27N	13.50	.933	....	42
22	....	....	....	13.50N	13.15	.923	....	42
23	....	....	....	13.15N	12.65	.913	....	42
26	Exchange Closed; Memorial Day							
27	....	....	....	12.65N	13.20	.927	....	42
28	....	....	....	13.20N	12.30	.911	....	42
29	....	....	....	12.30N	12.80	.923	....	42
30	....	13.00B	....	13.00B	13.60	.940	....	42

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	13.60N	12.55	.953	....	42
3	....	14.35B	12.25A	14.35B	14.50	.950	....	42
4	....	....	....	14.50N	13.97	.946	....	42
5	....	....	....	13.97N	13.07	.929	....	42
6	....	....	....	13.07N	12.85	.926	....	42
9	....	....	....	12.85N	13.52	.943	....	42
10	....	....	....	13.52N	13.50	.942	....	42
11	....	....	....	13.50N	14.27	.951	....	42
12	....	....	....	14.27N	13.57	.942	....	42
13	....	....	13.45A	13.45A	13.45	.938	....	42
16	....	....	....	13.45N	14.20	.950	....	42
17	....	....	13.20A	13.20A	12.75	.924	....	42
18	....	13.70B	12.10A	12.10A	11.70	.896	....	42
19	....	....	....	11.70N	11.60	.900	....	42
20	....	....	11.00A	11.00A	10.60	.878	....	42
23	....	....	....	10.60N	10.55	.886	....	42
24	....	....	....	10.55N	7.45	.844	....	42
25	....	....	....	7.45N	8.10	.796	....	42
26	....	....	....	8.10N	8.32	.806	....	42
27	....	....	....	8.32N	8.45	.816	....	42
30	....	9.50B	....	9.50B	9.10	.847	....	42

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	9.10N	8.80	.840	....	42
2	....	9.00B	8.30A	8.30A	8.57	.836	....	42
3	....	....	....	8.57N	8.65	.845	....	42
4	Exchange Closed; Independence Day							
7	....	....	....	8.65N	8.20	.835	....	42
8	....	8.50B	....	8.50B	9.45	.884	....	42
9	....	....	....	9.45N	8.85	.866	....	42
10	....	8.90B	8.80A	8.80A	9.00	.871	....	42
11	....	9.15B	....	9.15B	9.57	.895	....	42
14	....	....	9.55A	9.55A	9.10	.884	....	42
15	....	....	8.45A	8.45A	7.90	.842	....	42
16	....	....	7.25A	7.80A	7.57	.836	....	42

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 64 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	7.57N	8.00	.854	....	42
18	....	....	7.50A	7.50A	6.92	.796	....	42
21	....	....	....	6.92N	6.10	.762	....	42
22	....	6.30B	....	6.10N	5.97	.758	....	42
23	....	....	5.77A	5.97N	6.22	.779	....	42
24	....	6.50B	....	6.50B	6.47	.797	....	42
25	....	....	....	6.47N	5.87	.767	....	42
28	4.50	4.50	4.45A	4.45A	4.50	.695	1	43
29	4.85	4.85	4.45	4.45	4.92	.711	44	87
30	5.90	6.00B	5.90	5.90	5.90	.789	1	88
31	....	5.95B	5.60A	5.60A	5.52	.775	....	88
IN AUGUST								
1	5.10	5.10	5.00A	5.00A	4.85	.733	1	89
4	....	....	....	4.85N	4.55	.733	....	88
5	....	....	....	4.55N	5.20	.787	....	88
6	5.30	5.70B	5.00A	5.70B	5.47	.816	24	65
7	4.60	4.60	4.60	4.60	4.52	.760	25	88
8	....	....	....	4.52N	4.62	.775	....	88
11	....	....	4.15A	4.62N	4.45	.783	....	88
12	....	....	4.30A	4.30A	4.40	.786	....	88
13	....	....	....	4.40N	4.85	.826	....	88
14	....	....	4.65A	4.65A	4.62	.814	....	88
15	....	....	4.20A	4.20A	3.97	.766	....	88
18	....	4.50B	....	3.97N	3.95	.782	....	88
19	....	4.70B	....	4.70B	4.87	.855	....	88
20	5.40	5.40	4.85A	5.40	5.52	.898	1	89
21	....	....	5.10A	5.10A	5.10	.862	....	89
22	....	5.25B	....	5.25B	5.50	.907	....	89
25	....	....	5.20A	5.20A	5.07	.902	....	89
26	4.80	5.10B	4.55A	4.55A	4.32	.863	....	89
27	....	....	4.05A	4.05A	3.82	.829	1	89
28	3.80	3.80	3.65A	3.80	3.35	.797	25	84
29	....	....	2.80A	2.80A	2.65	.733	....	84
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	2.30	2.30	2.30	2.30	2.77	.785	1	84
3	2.15	2.15	2.15	2.15	2.15	.713	7	89
4	2.17	2.17	2.10A	2.17	2.05	.709	8	92
5	2.10	2.40	2.05	2.05	1.95	.712	91	161
8	2.05	2.30	2.05	2.30	2.25	.801	3	161
9	2.45	2.45	2.40A	2.45	1.75	.742	2	161
10	1.87	2.20B	1.87	2.20B	2.22	.834	3	162
11	2.80	2.80	2.40A	2.60	2.62	.897	2	156
12	2.75	2.77B	2.75	2.75	3.17	.954	8	154
15	3.40@.35	3.40	3.35	3.35	2.60	.964	94	141
16	....	2.90B	2.40A	2.40A	2.40	.974	....	135
17	1.85	1.85	1.85	1.85	1.87	.968	2	134
18	....	1.90B	....	1.90B	2.07	.998	....	134
19	....	2.10B	....	2.10B	2.25	.999	....	133
22	....	....	....	....	....	.999	....	....

OCTOBER 1986 66 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	6.20	6.20	6.20	6.20	6.25	.856	30	30
8	....	....	....	6.25N	6.37	.868	....	30
11	6.00	6.15B	5.90A	6.15B	6.22	.878	75	105
12	6.20	6.20	6.05A	6.05A	6.20	.884	20	125
13	....	....	....	6.20N	6.67	.911	....	125
14	....	....	6.45A	6.45A	6.42	.905	....	125
15	6.30	6.30	6.00A	6.00A	5.67	.874	3	128
18	....	6.20B	....	5.67N	5.65	.889	....	128
19	....	6.40B	....	6.40B	6.70	.934	....	128
20	....	....	....	6.70N	7.37	.958	....	128
21	....	....	....	7.37N	7.00	.951	....	128
22	....	....	....	7.00N	7.42	.964	....	128
25	....	....	7.20A	7.20A	7.00	.964	....	128
26	....	....	6.50A	6.50A	6.22	.946	....	128
27	....	....	5.85A	5.85A	5.67	.931	....	128
28	....	....	5.45A	5.45A	5.15	.915	....	128
29	....	....	4.70A	4.70A	4.45	.883	....	128
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	....	....	4.20A	4.45N	4.57	.922	....	128
3	....	....	3.95A	3.95A	3.85	.889	....	153
4	....	3.90B	....	3.85N	3.75	.892	....	178
5	....	4.05B	....	3.75N	3.67	.899	....	178
8	....	4.20B	....	4.20B	4.07	.952	....	178
9	....	4.25B	....	4.07N	3.52	.935	....	178

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

OCTOBER 1986 66 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	3.52N	4.10	.970	....	153
11	....	4.55B	....	4.55B	4.55	.987	....	153
12	....	4.70B	....	4.70B	5.12	.996	....	153
15	....	5.35B	....	5.12N	4.52	.999	....	153
16	....	4.80B	4.30A	4.30A	4.37	.999	....	153
17	....	....	3.90A	3.90A	3.85	.999	....	123
18	....	3.90B	....	3.90B	4.07	.999	....	23
19	4.20	4.20	4.20	4.20	4.25	.990	3	23
22	....	....	....	...	....	.999	....	....

DECEMBER 1986 46 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.75	.75	.70	.70	.75	.199	20	20
26	Exchange Closed; Memorial Day							
27	.80	.80	.80	.80	.75	.206	9	29
28	.65	.65	.65	.65	.70	.183	29	58
29	.80	.80	.70	.70	.70	.191	4	62
30	.75	.75	.75	.75	.85	.214	3	65
IN JUNE								
2	....	....	....	.85N	.90	.231	....	65
3	....	....	....	.90N	.92	.228	....	65
4	....	....	....	.92N	.87	.214	....	65
5	.80	.80	.75	.75	.75	.193	4	67
6	....	....	.70A	.70A	.75	.191	....	67
9	....	....	....	.75N	.90	.213	....	67
10	.80	.80	.75	.75	.80	.210	9	76
11	.90	.92	.90	.90	.87	.215	26	101
12	....	....	....	.87N	.77	.195	2	103
13	....	....	.72A	.72A	.72	.195	....	103
16	.75	.75	.75	.75	.80	.207	7	100
17	.70	.70	.70	.70	.67	.168	26	126
18	.70	.80	.65	.80	.62	.155	14	140
19	....	....	....	.62N	.62	.162	....	134
20	....	....	.60A	.60A	.52	.147	....	134
23	.50	.50	.50	.50	.52	.143	6	140
24	....	....	.40A	.40A	.40	.112	....	140
25	....	....	....	.40N	.40	.102	....	140
26	....	....	....	.40N	.40	.108	....	140
27	.40	.40	.40	.40	.37	.111	33	107
30	....	....	....	.37N	.45	.119	....	107
IN JULY								
1	....	....	....	.45N	.45	.112	....	107
2	.45	.45	.45	.45	.40	.103	1	106
3	....	....	....	.40N	.42	.108	....	106
4	Exchange Closed; Independence Day							
7	....	....	....	.42N	.37	.095	....	106
8	....	....	....	.37N	.45	.117	....	106
9	....	....	....	.45N	.37	.098	....	106
10	....	....	....	.37N	.37	.094	....	106
11	....	....	....	.37N	.42	.102	....	106
14	....	....	....	.42N	.37	.083	....	106
15	....	....	....	.37N	.30	.069	....	106
16	.30	.30	.30	.30	.30	.070	25	91
17	....	....	....	.30N	.27	.077	....	91
18	....	....	....	.27N	.22	.057	....	91
21	....	....	....	.22N	.17	.051	....	91
22	....	....	....	.17N	.20	.054	....	91
23	....	....	....	.20N	.20	.057	....	91
24	....	....	....	.20N	.20	.062	....	91
25	....	....	....	.20N	.17	.053	....	91
28	.15	.15	.10A	.15	.10	.036	....	91
29	....	....	....	.10N	.12	.041	54	91
30	....	....	....	.12N	.17	.057	....	91
31	....	....	....	.17N	.15	.049	....	91
IN AUGUST								
1	....	....	....	.15N	.12	.040	....	91
4	....	....	....	.12N	.07	.036	....	91
5	.05	.05	.05	.05	.10	.039	1	92
6	....	....	....	.10N	.07	.042	....	91
7	....	....	....	.07N	.07	.032	....	91
8	....	....	....	.07N	.07	.034	....	91
11	....	....	....	.07N	.07	.035	....	91
12	....	....	....	.07N	.07	.031	....	91
13	....	....	....	.07N	.07	.032	....	91
14	....	....	....	.07N	.07	.029	....	91
15	....	....	....	.07N	.07	.023	....	91
18	....	....	....	.07N	.07	.019	....	91
19	....	....	....	.07N	.05	.023	....	91

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 46 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	.05N	.07	.025	....	91
21..	....	....	....	.07N	.07	.022	....	91
22..	....	....	....	.07N	.07	.025	....	91
25..	....	....	....	.07N	.07	.023	....	91
26..	....	....	....	.07N	.07	.018	....	91
27..	....	....	....	.07N	.05	.013	....	91
28..	....	....	....	.05N	.02	.011	....	91
29..	....	....	....	.02N	.02	.007	....	91

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.02N	.02	.008	....	91
3..	....	....	....	.02N	.02	.004	....	91
4..	....	....	....	.02N	.02	.004	....	91
5..	....	....	....	.02N	.02	.004	....	91
8..	....	....	....	.02N	.02	.005	....	91
9..	....	....	....	.02N	.02	.003	....	91
10..	....	....	....	.02N	.02	.004	....	91
11..	....	....	....	.02N	.05	.007	....	91
12..	....	....	....	.05N	.05	.008	....	92
15..	....	....	....	.05N	.05	.006	....	91
16..	....	....	....	.05N	.05	.004	....	91
17..	.02	.02	.02	.02	.02	.002	1	91
18..	....	....	....	.02N	.02	.003	....	90
19..	....	....	....	.02N	.02	.002	....	90
22..	....	....	....	.02N	.02	.005	....	90
23..	....	....	....	.02N	.02	.005	....	90
24..	....	....	....	.02N	.02	.008	....	90
25..	....	....	....	.02N	.02	.006	....	90
26..	....	....	....	.02N	.02	.004	....	90
29..	....	....	....	.02N	.02	.002	....	90
30..	....	....	....	.02N	.02	.004	....	90

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.003	....	90
2..	....	....	....	.02N	.02	.007	....	90
3..	....	....	....	.02N	.02	.005	....	90
6..	....	....	....	.02N	.02	.004	...	90
7..	....	....	....	.02N	.02	.001	....	90
8..	....	....	....	.02N	.02	.002	....	90
9..	....	....	....	.02N	.02	.000	....	90
10..	....	....	....	.02N	....	.000	....	90
13..	CAB	CAB	CAB	CAB	CAB	.000	....	90
14..	CAB	CAB	CAB	CAB	CAB	.000	....	90
15..	CAB	CAB	CAB	CAB	CAB	.000	....	90
16..	CAB	CAB	CAB	CAB	CAB	.000	....	90
17..	CAB	CAB	CAB	CAB	CAB	.000	....	90
20..	CAB	CAB	CAB	CAB	CAB	.000	....	90
21..	CAB	CAB	CAB	CAB	CAB	.000	....	90
22..	CAB	CAB	CAB	CAB	CAB	.000	....	90
23..	CAB	CAB	CAB	CAB	CAB	.000	....	90
24..	CAB	CAB	CAB	CAB	CAB	.000	....	90
27..	CAB	CAB	CAB	CAB	CAB	.000	....	90
28..	CAB	CAB	CAB	CAB	CAB	.000	....	90
29..	CAB	CAB	CAB	CAB	CAB	.000	....	90
30..	CAB	CAB	CAB	CAB	CAB	.000	....	90
31..	CAB	CAB	CAB	CAB	CAB	.000	....	90

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	90
4..	CAB	CAB	CAB	CAB	CAB	.000	....	90
5..	CAB	CAB	CAB	CAB	CAB	.000	....	90
6..	CAB	CAB	CAB	CAB	CAB	.000	....	90
7..	CAB	CAB	CAB	CAB	CAB	.000	....	90
10..	CAB	CAB	CAB	CAB	CAB	.000	....	90
11..	CAB	CAB	CAB	CAB	CAB	.000	....	90
12..	CAB	CAB	CAB	CAB	CAB	.000	....	90
13..	CAB	CAB	CAB	CAB	CAB	.000	....	90
14..	CAB	CAB	CAB	CAB	CAB	.000	....	90
17..	CAB	CAB	CAB	CAB	CAB	.000	....	90
18..	CAB	CAB	CAB	CAB	CAB	.000	....	90
19..	CAB	CAB	CAB	CAB	CAB	.000	....	90
20..	CAB	CAB	CAB	CAB	CAB	.000	....	90

DECEMBER 1986 48 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	.90	.90	.90	.90	.92	.235	4	4
20..	....	....	....	.92N	1.00	.245	....	4
21..	....	...	....	1.00N	1.40	.289	....	4
22..	....	....	1.35A	1.35A	1.27	.272	....	4

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 48 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	....	....	1.27N	1.17	.268	...	4
26..	Exchange Closed; Memorial Day							
27..	....	...	....	1.17N	1.25	.278	...	4
28..	....	....	....	1.25N	1.10	.251	...	4
29..	....	....	....	1.10N	1.15	.260	...	4
30..	1.20	1.25	1.20	1.25	1.30	.287	11	15

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.35	1.50	1.35	1.50	1.45	.307	8	20
3..	...	1.50B	....	1.50B	1.50	.304	2	22
4..	1.50	1.50	1.45	1.45	1.37	.288	12	32
5..	1.25	1.35	1.25	1.25	1.22	.262	11	42
6..	1.30	1.30	1.25	1.25	1.20	.261	4	46
9..	1.35	1.35	1.35	1.35	1.40	.286	1	47
10..	1.50	1.50	1.35A	1.35A	1.32	.283	1	47
11..	1.40	1.40	1.40	1.40	1.37	.288	2	49
12..	1.30	1.35	1.30	1.35	1.22	.264	11	60
13..	1.35	1.35	1.20	1.20	1.20	.265	16	76
16..	1.35	1.35	1.35	1.35	1.30	.279	1	76
17..	....	....	1.20A	1.20A	1.10	.231	....	75
18..	1.05	1.05	1.00	1.00	1.02	.215	42	115
19..	1.00	1.05	1.00	1.00	1.02	.224	11	121
20..	1.00	1.00	.60A	.90	.90	.206	15	129
23..	.80	.85	.80	.85	.85	.203	9	137
24..	.55	.55	.35A	.50	.92	.163	8	131
25..	.65	.65	.65	.65	.75	.150	12	142
26..	....	....	....	.75N	.72	.158	....	142
27..	.65	.65	.65	.65	.67	.162	21	163
30..	....	....	....	.67N	.77	.173	....	163

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.77N	.70	.165	....	163
2..	....	....	....	.70N	.62	.154	....	163
3..	.60	.60	.60	.60	.65	.161	3	166
4..	Exchange Closed; Independence Day							
7..	....	....	.60A	.60A	.57	.146	....	166
8..	.70	.70	.70	.70	.72	.175	1	166
9..	....	....	....	.72N	.60	.149	....	166
10..	.70	.70	.70	.70	.60	.145	1	167
11..	....	....	....	.60N	.65	.156	....	167
14..	....	....	....	.65N	.52	.131	....	167
15..	....	....	.50A	.50A	.42	.111	....	167
16..	.40	.45B	.40	.40	.42	.113	26	172
17..	.40	.40	.40	.40	.45	.123	2	172
18..	....	....	....	.45N	.35	.094	....	172
21..	....	....	....	.35N	.30	.086	....	172
22..	....	....	....	.30N	.32	.090	....	172
23..	....	....	....	.32N	.35	.096	....	172
24..	....	....	....	.35N	[illegible]	.102	....	172
25..	.45	.45	.25	.25	.30	.089	21	192
28..	.25	.25	.25	.25	.20	.064	8	192
29..	.20	.20	.20	.20	.22	.073	37	187
30..	....	....	....	.22N	.30	.097	....	186
31..	....	....	....	.30N	.25	.085	....	186

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.25N	.17	.071	....	186
4..	....	....	....	.17N	.15	.066	....	186
5..	.10	.10	.10	.10	.17	.073	22	206
6..	...	20B	....	20B	.17	.078	....	184
7..	.12	.15B	.12	.12	.15	.062	....	184
8..	.20	.20	.20	.20	.15	.066	4	184
11..	.15	.15	.12	.12	.15	.070	1	185
12..	.15	.15	.15	.15	.15	.063	1	185
13..	....	....	....	.15N	.15	.066	....	185
14..	....	....	....	.15N	.15	.061	....	185
15..	....	....	....	.15N	.15	.051	....	185
18..	.20	.20	.20	.20	.12	.043	100	285
19..	....	....	....	.12N	.12	.051	....	285
20..	....	....	....	.12N	.15	.056	....	285
21..	....	....	....	.15N	.12	.051	....	285
22..	.12	.12	.12	.12	.15	.057	11	284
25..	....	....	....	.15N	.12	.054	....	289
26..	....	....	....	.12N	.12	.043	....	289
27..	.12	.12	.12	.12	.07	.033	1	289
28..	....	....	....	.07N	.05	.028	....	289
29..	....	....	....	.05N	.02	.021	....	289

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.02N	.02	.022	....	289
3..	....	....	....	.02N	.02	.014	....	289
4..	....	....	....	.02N	.02	.013	....	289

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 48 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	....	....	....	.02N	.02	.014	....	289
8..	....	....	....	.02N	.05	.016	....	289
9..	....	....	....	.05N	.02	.013	....	289
10..	.05	.05	.05	.05	.05	.015	1	283
11..	....	....	....	.05N	.07	.022	....	283
12..	....	....	....	.07N	.10	.025	....	284
15..	....	....	....	.10N	.10	.020	....	283
16..	....	....	.07A	.07A	.07	.016	....	283
17..	.05	.05	.05	.05	.05	.011	....	283
18..	....	....	....	.05N	.05	.011	2	281
19..	.02	.02	.02	.02	.02	.010	2	281
22..	....	....	....	.02N	.07	.020	....	281
23..	.05	.05	.05	.05	.07	.019	....	281
24..	....	....	....	.07N	.07	.029	....	281
25..	....	....	....	.07N	.05	.023	....	281
26..	....	....	....	.05N	.05	.016	....	281
29..	.05	.05	.02	.05	.05	.011	4	285
30..	.05	.05	.05	.05	.05	.020	1	284
IN OCTOBER								
1..	....	....	....	.05N	.05	.015	....	284
2..	....	....	....	.05N	.07	.031	....	281
3..	.10	.10	.05	.05	.07	.025	206	357
6..	.05	.05	.05	.05	.05	.021	30	357
7..	....	....	....	.05N	.05	009	....	257
8..	....	....	....	.05N	.02	.012	....	257
9..	....	....	....	.02N	.02	.005	....	257
10..	.02	.02	.02	.02	.02	.003	5	257
13..	....	....	....	.02N	.02	.001	....	257
14..	....	....	....	.02N	.02	.001	....	257
15..	....	....	....	.02N	....	.000	....	257
16..	CAB	CAB	CAB	CAB	CAB	.000	....	257
17..	CAB	CAB	CAB	CAB	CAB	.000	....	257
20..	CAB	CAB	CAB	CAB	CAB	.000	....	257
21..	CAB	CAB	CAB	CAB	CAB	.000	....	257
22..	CAB	CAB	CAB	CAB	CAB	.000	....	257
23..	CAB	CAB	CAB	CAB	CAB	.000	....	257
24..	CAB	CAB	CAB	CAB	CAB	.000	....	257
27..	CAB	CAB	CAB	CAB	CAB	.000	....	257
28..	CAB	CAB	CAB	CAB	CAB	.000	....	257
29..	CAB	CAB	CAB	CAB	CAB	.000	....	257
30..	CAB	CAB	CAB	CAB	CAB	.000	....	252
31..	CAB	CAB	CAB	CAB	CAB	.000	....	252
IN NOVEMBER								
3..	CAB	CAB	CAB	CAB	CAB	.000	....	252
4..	CAB	CAB	CAB	CAB	CAB	.000	....	252
5..	CAB	CAB	CAB	CAB	CAB	.000	....	252
6..	CAB	CAB	CAB	CAB	CAB	.000	....	252
7..	CAB	CAB	CAB	CAB	CAB	.000	....	252
10..	CAB	CAB	CAB	CAB	CAB	.000	....	252
11..	CAB	CAB	CAB	CAB	CAB	.000	....	252
12..	CAB	CAB	CAB	CAB	CAB	.000	....	252
13..	CAB	CAB	CAB	CAB	CAB	.000	....	252
14..	CAB	CAB	CAB	CAB	CAB	.000	....	252
17..	CAB	CAB	CAB	CAB	CAB	.000	....	252
18..	CAB	CAB	CAB	CAB	CAB	.000	....	252
19..	CAB	CAB	CAB	CAB	CAB	.000	....	252
20..	CAB	CAB	CAB	CAB	CAB	.000	....	252

DECEMBER 1986 50 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.85	1.85	1.85	1.85	2.27	.375	7	7
24..	2.20	2.35	2.00	2.35	2.07	.359	26	33
25..	2.10	2.35	2.10	2.35	2.22	.365	16	49
28..	....	....	....	2.22N	2.07	.364	2	51
29..	....	....	1.90A	1.90A	1.65	.316	....	51
30..	....	....	....	1.65N	1.25	.274	....	51
IN MAY								
1..	....	....	....	1.25N	1.65	.313	....	51
2..	1.70	1.85	1.70	1.85	1.85	.335	7	52
5..	....	....	1.75A	1.75A	1.72	.323	....	52
6..	....	....	....	1.72N	1.75	.331	....	52
7..	1.70	1.70	1.70	1.70	1.47	.318	2	52
8..	....	....	1.30A	1.30A	1.30	.296	....	52
9..	....	....	....	1.30N	1.27	.286	....	52
12..	....	....	....	1.27N	1.15	.278	....	52
13..	....	....	....	1.15N	1.15	.267	....	52

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 50 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	1.07	1.07	1.07	1.07	1.10	.258	29	37
15..	....	....	....	1.10N	1.35	.276	....	37
16..	1.50	1.60	1.50	1.60	1.57	.319	7	43
19..	1.45	1.45	1.45	1.45	1.50	.305	2	45
20..	....	....	....	1.50N	1.60	.318	....	45
21..	1.55@.50	1.55	1.50	1.50	2.10	.367	30	70
22..	....	....	....	2.10N	1.95	.348	....	70
23..	1.75	1.90	1.75	1.90	1.82	.344	9	77
26..	Exchange Closed; Memorial Day							
27..	2.00	2.00	2.00	2.00	1.92	.356	....	77
28..	1.80	1.80	1.80	1.80	1.70	.326	9	86
29..	1.80	1.80	1.80	1.80	1.77	.337	6	92
30..	1.95	2.00	1.95	2.00	2.00	.367	10	99
IN JUNE								
2..	2.20	2.20	2.10	2.15B	2.20	.389	6	99
3..	2.30	2.30	2.20	2.25	2.25	.386	21	100
4..	2.02	2.25	2.00	2.15A	2.10	.368	28	110
5..	2.00	2.00	2.00	2.00	1.87	.339	11	114
6..	....	....	1.85A	1.85A	1.85	.337	....	114
9..	1.85	1.85	1.85	1.85	2.12	367	2	114
10..	2.00	2.00	2.00	2.00	2.02	.363	4	117
11..	2.30	2.30	2.25A	2.30	2.10	.369	25	137
12..	2.10	2.20B	1.90	2.00	1.85	.341	15	150
13..	1.80	1.95	1.75A	1.90	1.85	.341	40	189
16..	2.00	2.15	2.00	2.15	1.97	.357	5	191
17..	1.70	1.70	1.70	1.70	1.67	.303	4	195
18..	1.75	1.75	1.70A	1.70A	1.57	.285	30	225
19..	1.55	1.80	1.55	1.60B	1.57	.294	9	228
20..	....	....	....	1.57N	1.40	.274	....	228
23..	1.40	1.45B	1.30	1.30	1.40	.272	24	253
24..	.75@.70	.75	.70	.75	1.35	.225	12	248
25..	1.35	1.35	.90	.90	1.17	.209	28	252
26..	1.05	1.05	1.05	1.05	1.15	.218	10	253
27..	1.10	1.10	.90	.90	1.10	.224	7	256
30..	....	1.30B	....	1.10N	1.22	.238	3	259
IN JULY								
1..	....	....	....	1.22N	1.15	.228	....	259
2..	1.05	1.05	.90	.90	1.02	.216	81	290
3..	1.00	1.25	1.00	1.25	1.05	.225	17	305
4..	Exchange Closed; Independence Day							
7..	.95	.95	.75	.85	.95	.208	35	309
8..	1.15	1.15	1.10	1.10	1.20	.245	14	320
9..	1.25	1.25	1.15	1.15	1.00	.214	63	382
10..	1.05	1.05	.90	.90	1.00	.209	24	400
11..	1.00	1.00	1.00	1.00	1.07	.223	22	422
14..	1.00	1.00	1.00	1.00	.90	.193	7	429
15..	.90	.90	.65	.70B	.75	.166	15	439
16..	.70	.75	.55	.65	.72	.169	139	442
17..	.60	.70	.60	.70	.80	.183	101	541
18..	.70	.75	70	.70A	.60	.145	7	551
21..	....	....	....	.60N	.55	.134	10	517
22..	.50	.50	.50	.50	.57	.140	4	482
23..	....	....	....	.57N	.60	.148	....	481
24..	....	....	....	.60N	.65	.157	....	481
25..	.60	.60	.60	.60	.55	.139	10	491
28..	.47	.47	.35	.40B	.40	.104	6	490
29..	.40	.40	.40	.40	.40	.117	4	494
30..	....	....	....	.40N	.55	.152	....	494
31..	....	....	....	.55N	.47	.136	....	494
IN AUGUST								
1..	....	....	.32A	.32A	.35	.117	....	494
4..	....	....	....	.35N	.30	.111	....	494
5..	.25	.25	.20	.20	.35	.122	171	404
6..	.40	.40	.40	.40	.37	.130	38	431
7..	.30	.30	.30	.30	.30	.108	10	434
8..	....	....	....	.30N	.30	.115	....	434
11..	.25	.35	.25	.35	.32	.123	233	639
12..	....	....	.30A	.30A	.30	.113	20	659
13..	.25	.25	.25	.25	.32	.120	1	658
14..	.35	.37	.35	.35	.35	.112	18	652
15..	....	....	....	.35N	.32	.097	....	652
18..	....	.35B	.30A	.30A	.30	.086	....	653
19..	.30	.30	.30	.30	.30	.099	....	653
20..	....	....	....	.30N	.35	.108	15	653
21..	....	....	....	.35N	.30	.099	....	638
22..	....	....	....	.30N	.32	.109	....	638
25..	....	....	....	.32N	.30	.106	....	643
26..	.30	.30	.30	.30	.25	.087	10	653
27..	.25	.25	.25	.25	.20	.071	2	628
28..	.17	.17	.15	.15	.15	.062	108	629

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 50 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.12	.12	.12	.12	.10	.050	21	629

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.10	.10	.10	.10	.07	.053	29	607
3..	.07	.07	.07	.07	.05	.037	22	607
4..	.15	.15	.07	.07	.05	.034	13	609
5..	....	....	....	.05N	.05	.036	....	609
8..	....	....	....	.05N	.07	.042	....	607
9..	....	....	....	.07N	.05	.036	....	607
10..	....	....	....	.05N	.07	.042	....	574
11..	.10	.15B	.10	.15B	.15	.058	100	664
12..	....	....	....	.15N	.15	.065	....	666
15..	.17	.17	.17	.17	.20	.056	21	686
16..	.12	.12	.12	.12	.15	.047	19	685
17..	.10	.10	.10	.10	.10	.034	4	685
18..	....	....	....	.10N	.07	.035	....	685
19..	....	....	....	.07N	.07	.032	....	685
22..	....	....	....	.07N	.12	.056	....	685
23..	.17	.17	.15	.15	.12	.055	274	591
24..	....	....	....	.12N	.17	.078	10	596
25..	....	....	....	.17N	.15	.067	....	596
26..	....	....	....	.15N	.12	.050	....	596
29..	.10	.10	.10	.10	.10	.038	2	596
30..	....	....	....	.10N	.10	.063	....	596

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.12	.12	.12	.12	.10	.051	1	596
2..	.10	.12B	.10	.12B	.15	.093	1	596
3..	....	....	....	.15N	.12	.079	....	596
6..	....	....	....	.12N	.12	.070	....	596
7..	.12	.12	.10	.10	.07	.039	35	616
8..	.07	.07	.07	.07	.07	.046	40	603
9..	.05	.05	.05	.05	.05	.026	10	611
10..	....	....	....	.05N	.02	.015	5	611
13..	....	....	....	.02N	.02	.006	....	612
14..	.02	.02	.02	.02	.02	.008	109	612
15..	....	....	....	.02N	....	.006	....	611
16..	.02	.02	.02	.02	....	.005	....	611
17..	CAB	CAB	CAB	CAB	CAB	.006	2	611
20..	.02	.02	.02	.02	....	.004	1	610
21..	CAB	CAB	CAB	CAB	.02	.008	1	609
22..	.05	.05	.05	.05	.02	.005	71	578
23..	....	....	....	.02N	.02	.005	....	578
24..	.02	.02	.02	.02	.02	.004	1	577
27..	....	....	....	.02N	....	.000	....	577
28..	CAB	CAB	CAB	CAB	CAB	.000	....	577
29..	CAB	CAB	CAB	CAB	CAB	.000	....	577
30..	.02	.02	.02	.02	....	.000	14	559
31..	CAB	CAB	CAB	CAB	CAB	.000	....	559

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	559
4..	CAB	CAB	CAB	CAB	CAB	.000	....	559
5..	CAB	CAB	CAB	CAB	CAB	.000	....	559
6..	CAB	CAB	CAB	CAB	CAB	.000	....	559
7..	CAB	CAB	CAB	CAB	CAB	.000	....	559
10..	CAB	CAB	CAB	CAB	CAB	.000	....	559
11..	CAB	CAB	CAB	CAB	CAB	.000	....	559
12..	CAB	CAB	CAB	CAB	CAB	.000	....	559
13..	CAB	CAB	CAB	CAB	CAB	.000	....	559
14..	CAB	CAB	CAB	CAB	CAB	.000	....	559
17..	CAB	CAB	CAB	CAB	CAB	.000	....	559
18..	CAB	CAB	CAB	CAB	CAB	.000	....	559
19..	CAB	CAB	CAB	CAB	CAB	.000	....	559
20..	CAB	CAB	CAB	CAB	CAB	.000	....	559

DECEMBER 1986 52 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.10	1.10	1.10	1.10	1.10	.265	1	1
25..	....	....	....	1.10N	1.05	.246	....	1
26..	....	....	....	1.05N	1.05	.245	....	1
27..	....	....	....	1.05N	1.15	.258	....	1
28..	Exchange Closed; Good Friday							
31..	....	....	....	1.15N	1.60	.304	....	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.70	1.80B	1.70	1.80B	2.00	.339	13	14
2..	....	....	1.80A	1.80A	1.25	.297	....	14
3..	....	....	....	1.25N	1.50	.341	....	14

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 52 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	....	....	....	1.50N	2.00	.374	....	14
7..	....	....	....	2.00N	1.95	.357	....	14
8..	....	2.05B	....	2.05B	2.15	.357	....	14
9..	....	....	....	2.15N	2.15	.361	....	14
10..	....	....	2.10A	2.10A	1.92	.356	....	14
11..	1.60@.55	1.60	1.55	1.55	1.60	.325	20	34
14..	....	....	....	1.60N	1.67	.332	....	34
15..	....	1.70B	....	1.70B	1.90	.373	....	34
16..	....	....	....	1.90N	2.22	.398	....	34
17..	2.35	2.35	2.35	2.35	1.80	.357	1	35
18..	....	1.85B	....	1.80N	1.92	.363	....	35
21..	....	2.40B	....	2.40B	2.40	.413	....	35
22..	....	....	....	2.40N	2.55	.402	....	35
23..	2.50	2.55	2.50	2.55	3.15	.448	3	38
24..	3.05	3.30	3.00A	3.15	2.95	.430	77	104
25..	3.30	3.30	3.30	3.30	3.10	.436	2	106
28..	....	....	....	3.10N	2.95	.434	2	106
29..	2.65	2.65	2.50	2.50	2.40	.383	13	119
30..	2.10	2.10	2.10	2.10	1.85	.337	2	121

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.00B	....	2.00B	2.40	.379	....	121
2..	2.50	2.50	2.50	2.50	2.65	.402	58	148
5..	2.65	2.75B	2.65	2.65	2.47	.390	2	150
6..	....	....	....	2.47N	2.55	.399	....	150
7..	2.60	2.65	2.60	2.65	2.22	.387	14	158
8..	....	....	....	2.22N	1.97	.364	....	158
9..	....	....	....	1.97N	1.95	.353	....	158
12..	2.10	2.10	2.05A	2.05A	1.97	.346	17	172
13..	1.70	1.70	1.70	1.70	1.75	.335	6	178
14..	1.75	1.75	1.75	1.75	1.70	.326	10	168
15..	....	....	....	1.70N	2.00	.347	10	163
16..	....	....	....	2.00N	2.35	.395	....	163
19..	2.05	2.05	2.05	2.05	2.25	.381	30	164
20..	....	....	....	2.20A	2.40	.395	....	164
21..	2.40	3.05	2.40	3.50	3.00	.448	5	168
22..	....	....	....	3.00N	2.80	.428	....	168
23..	....	....	....	2.80N	2.67	.424	....	168
26..	Exchange Closed; Memorial Day							
27..	2.80	2.90	2.80	2.90	2.80	.437	7	175
28..	2.60	2.60	2.45	2.50B	2.50	.405	32	207
29..	2.55	2.70	2.55	2.65A	2.62	.417	13	220
30..	2.85	2.85	2.85	2.85	2.90	.449	15	231

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.90	3.05B	2.90	3.05B	3.17	.474	....	231
3..	....	....	....	3.17N	3.20	.469	4	235
4..	....	....	3.05A	3.05A	3.00	.450	....	235
5..	2.90	2.90	2.60	2.60	2.70	.420	3	236
6..	2.60	2.60	2.60	2.60	2.67	.418	3	239
9..	2.55	2.90	2.55	2.90	3.02	.450	25	247
10..	3.00	3.10	2.90	3.10	2.92	.445	33	275
11..	3.35	3.35	3.05	3.10	3.00	.452	6	279
12..	2.65@.60	2.75	2.60	2.75	2.70	.422	39	318
13..	2.55	2.70	2.55	2.70	2.70	.422	42	324
16..	2.80	3.05	2.80	3.00	2.85	.438	21	341
17..	2.50	2.50	2.50	2.50	2.42	.380	15	356
18..	2.45	2.45	2.30	2.30	2.30	.359	52	386
19..	2.55	2.55	2.40	2.50	2.30	.370	19	401
20..	2.30	2.35	2.20A	2.20A	2.15	.349	22	404
23..	2.05	2.15	2.05	2.10	2.10	.349	59	459
24..	1.10	1.50	1.10	1.30	1.95	.295	38	471
25..	1.80	2.00B	1.50	1.50	1.72	.276	25	485
26..	1.75	1.75	1.70A	1.75	1.70	.287	5	486
27..	1.65	1.65	1.30	1.60	1.70	.295	33	468
30..	1.82@.80	1.97	1.80	1.97	1.85	.312	14	483

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.95	1.95	1.80	1.85	1.75	.301	44	502
2..	1.60	1.70	1.50	1.50	1.55	.287	20	512
3..	1.50	1.50	1.45	1.45	1.60	.299	7	523
4..	Exchange Closed; Independence Day							
7..	1.30@.35	1.45	1.30	1.45	1.50	.280	44	538
8..	1.60@.65	1.70	1.60	1.70	1.82	.324	25	563
9..	1.80	1.90	1.70A	1.70A	1.57	.288	31	564
10..	1.60	1.60	1.45	1.50	1.55	.284	13	572
11..	1.65	1.65	1.55	1.55	1.65	.300	5	558
14..	1.80	1.80	1.50	1.50	1.40	.266	75	582
15..	1.20	1.20	1.17A	1.17A	1.20	.234	21	566
16..	1.20	1.20	1.02	1.10	1.17	.238	97	573
17..	1.05	1.15	1.05	1.15	1.30	.254	32	561
18..	1.10	1.10	.95	.95	1.00	.208	30	589
21..	1.00	1.00	1.00	1.00	.92	.195	9	590

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 52 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.00	1.00	.80	.95	.97	.203	72	631
23..	.85	.85	.85	.85	1.02	.213	10	634
24..	1.00	1.10	1.00	1.10	1.07	.224	11	641
25..	1.07	1.07	.95	.95	.92	.203	27	645
28..	.50	.60	.50	.60	.70	.158	10	645
29..	.80	.80	.65	.70	.72	.176	58	645
30..	.77	.90	.75	.90	.95	.220	42	683
31..	.95	.95	.70	.75B	.82	.201	17	691

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70	.70	.60	.65	.65	.178	18	692
4..	.60	.60	.50	.52	.57	.171	86	731
5..	.55	.60B	.42	.60B	.62	.187	39	760
6..	.65	.80	.65	.80	.67	.200	112	730
7..	....	....	.65A	.65A	.57	.171	....	730
8..	.60	.70	.60	.65	.60	.182	66	783
11..	.50	.60	.50	.60	.65	.195	113	876
12..	.60	.60	.50	.50	.62	.184	64	876
13..	.65	.70	.60	.60	.65	.195	37	874
14..	.65	.67	.65	.65	.67	.185	24	861
15..	.62	.62	.62	.62	.62	.165	2	848
18..	.70	.70	.65A	.65A	.57	.150	24	872
19..	....	....	....	.57N	.60	.170	....	872
20..	.60	.62	.60	.62	.67	.183	33	897
21..	.55	.65	.55	.65	.60	.172	44	932
22..	....	....	....	.60N	.65	.187	11	939
25..	....	....	....	.65N	.60	.183	....	944
26..	.55	.55	.55	.55	.52	.156	17	959
27..	.50	.50	.40	.47A	.45	.132	15	957
28..	.50	.50	.35	.40	.35	.119	17	959
29..	.25	.25	.20	.20	.22	.099	74	934

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.22	.22	.20	.22	.22	.107	189	877
3..	.20	.22	.20	.20	.15	.080	71	862
4..	.15	.17	.15	.17	.15	.076	95	909
5..	.17	.17	.17	.17	.15	.080	50	909
8..	.15	.15	.15	.15	.17	.094	51	937
9..	.20	.20	.17	.17	.15	.083	32	932
10..	....	.17B	....	.17B	.20	.096	....	891
11..	.20	.30	.20	.30	.35	.126	20	903
12..	.45	.45	.40	.40	.40	.139	13	892
15..	.45	.45	.45	.45	.37	.123	9	891
16..	.45	.45	.30	.30	.30	.107	55	902
17..	....	....	.20A	.20A	.22	.083	4	898
18..	.20	.20	.20	.20	.20	.086	5	893
19..	.22	.22	.20	.20	.20	.080	60	894
22..	.30	.37	.30	.37	.37	.129	162	1028
23..	.45	.47B	.32	.32	.35	.128	302	869
24..	.32	.45	.30	.45	.45	.170	153	995
25..	.45	.47	.40	.45	.40	.152	194	1129
26..	....	....	.32A	.32A	.32	.121	6	1123
29..	....	....	.25A	.25A	.25	.101	....	1123
30..	.25	.25	.25	.25	.30	.152	26	1127

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.27	.30B	.27	.27	.27	.131	7	1120
2..	.30	.45	.25A	.45	.45	.210	22	1125
3..	.40	.45	.40	.42	.40	.186	45	1136
6..	.35	.40	.35	.40	.40	.175	12	1137
7..	.27	.27	.27	.27	.25	.111	21	1141
8..	.17	.25	.17	.25	.27	.130	36	1120
9..	.22	.22	.15	.15	.15	.084	41	1129
10..	.15	.15	.10	.12	.12	.057	10	1121
13..	.10	.10	.07	.07	.07	.031	39	1099
14..	.05	.10	.05	.05	.07	.038	61	1082
15..	.07	.07	.07	.07	.07	.031	15	1067
16..	....	....	....	.07N	.07	.027	....	1067
17..	.10	.10	.10	.10	.10	.033	4	1063
20..	....	....	.07A	.07A	.05	.027	....	1063
21..	.07	.10	.07	.10	.10	.043	95	1068
22..	.07	.07	.07	.07	.07	.033	16	1064
23..	....	....	....	.07N	.07	.032	....	1064
24..	.07	.10	.07	.10	.07	.029	12	1057
27..	.05	.07	.02	.02	.02	.006	12	1047
28..	.02	.02	.02	.02	....	.005	40	1017
29..	.02	.02	CAB	.02	....	.002	4	1016
30..	CAB	CAB	CAB	CAB	CAB	.001	1	1000
31..	.02	.02	.02	.02	....	.001	27	1000

LIVE CATTLE OPTION ON FUTURES — PUTS
DECEMBER 1986 52 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.02	.02	.02	.02	....	.000	9	1000
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1001
5..	CAB	.02	CAB	.02	...	.000	6	994
6..	CAB	CAB	CAB	CAB	CAB	.000	2	992
7..	CAB	CAB	CAB	CAB	CAB	.000	....	992
10..	CAB	CAB	CAB	CAB	CAB	.000	....	992
11..	CAB	CAB	CAB	CAB	CAB	.000	1	992
12..	CAB	CAB	CAB	CAB	CAB	.000	....	992
13..	.02	.02	.02	.02	....	.000	3	992
14..	CAB	CAB	CAB	CAB	CAB	.000	1	992
17..	CAB	CAB	CAB	CAB	CAB	.000	....	992
18..	CAB	CAB	CAB	CAB	CAB	.000	....	992
19..	CAB	CAB	CAB	CAB	CAB	.000	....	991
20..	CAB	CAB	CAB	CAB	CAB	.000	....	991

DECEMBER 1986 54 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	2.85	2.90B	2.85	2.90B	3.02	.432	4	4
9..	....	....	3.00A	3.02N	3.02	.434	....	4
10..	....	....	2.95A	2.95A	2.77	.429	....	4
11..	....	....	2.60A	2.60A	2.37	.396	....	4
14..	....	2.40B	...	2.37N	2.47	.404	....	4
15..	2.50	2.50	2.50	2.50	2.77	.447	1	4
16..	3.10	3.10	3.10	3.10	3.20	.473	36	40
17..	....	....	....	3.20N	2.60	.429	....	40
18..	....	....	....	2.60N	2.80	.434	....	40
21..	3.20	3.20	3.20	3.20	3.40	.486	2	42
22..	3.80	3.85B	3.80	3.80	3.50	.473	1	43
23..	3.50	3.50	3.50	3.50	4.25	.519	36	45
24..	....	....	....	4.25N	4.02	.500	2	47
25..	....	....	....	4.02N	4.20	.506	....	45
28..	....	....	4.10A	4.10A	4.02	.504	....	45
29..	3.55	3.55	3.55	3.55	3.32	.451	1	46
30..	....	....	3.00A	3.00A	2.62	.402	....	46

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.62N	3.30	.446	....	46
2..	....	....	....	3.30N	3.62	.470	....	50
5..	....	....	3.50A	3.50A	3.40	.458	....	50
6..	....	....	....	3.40N	3.50	.468	....	46
7..	3.55	3.55	3.55	3.55	3.17	.456	3	49
8..	....	....	....	3.17N	2.85	.433	....	49
9..	2.80	2.80	2.80	2.80	2.80	.422	8	57
12..	2.80	2.80	2.80	2.80	2.60	.416	11	65
13..	2.60	2.60	2.60	2.60	2.55	.406	8	73
14..	2.55	2.55	2.55	2.55	2.47	.397	37	110
15..	....	....	....	2.47N	2.85	.421	....	110
16..	....	....	....	2.85N	3.30	.471	....	110
19..	....	....	....	3.30N	3.15	.458	....	110
20..	....	....	....	3.15N	3.35	.473	....	110
21..	....	....	....	3.35N	4.10	.528	....	110
22..	....	....	....	4.10N	3.85	.508	....	110
23..	....	....	....	3.85N	3.72	.504	....	110
26..	Exchange Closed; Memorial Day							
27..	3.80	3.90	3.70A	3.90	3.87	.518	12	116
28..	3.50	3.50	3.50	3.50	3.47	.486	29	116
29..	3.55	3.55	3.55	3.55	3.65	.498	2	118
30..	....	....	....	3.65N	4.00	.531	....	118

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	4.00	4.10B	4.00	4.10B	4.32	.556	....	118
3..	4.30	4.30	4.30	4.30	4.35	.551	4	118
4..	4.00	4.00	4.00	4.00	4.10	.532	1	118
5..	3.90@ 85	3.90	3.75	3.75	3.75	.501	3	121
6..	3.60	3.70	3.60	3.70	3.72	.499	5	126
9..	....	....	....	3.72N	4.10	.532	....	126
10..	4.05	4.05	3.90	3.90	4.02	.527	17	139
11..	4.20	4.20	4.10	4.10	4.10	.533	15	154
12..	3.90	3.90	3.80A	3.80A	3.72	.503	1	155
13..	3.75	3.75	3.62	3.62	3.72	.503	9	156
16..	....	3.80B	....	3.80B	3.95	.519	....	156
17..	3.45	3.45	3.45	3.45	3.35	.458	1	157
18..	3.35	3.35	3.35	3.35	3.20	.437	13	170
19..	....	3.40B	....	3.20N	3.22	.449	....	170
20..	3.25	3.25	3.02	3.02	2.95	.427	21	181
23..	2.95	2.95	2.85	2.90	2.95	.428	123	258
24..	2.47	2.47	1.85	1.85	2.70	.371	116	370
25..	2.70	2.70	2.05	2.30	2.45	.350	71	415
26..	2.55	2.55	2.30	2.45	2.45	.362	36	430
27..	2.60	2.60	2.20	2.20	2.40	.371	23	429
30..	2.57	2.90	2.57	2.90	2.62	.390	119	519

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 54 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.65	2.70B	2.65	2.65	2.50	.379	2	520
2..	2.60	2.60	2.20	2.20	2.30	.365	77	539
3..	2.35	2.35	2.10	2.25	2.40	.379	20	555
4..	Exchange Closed; Independence Day							
7..	2.10	2.10	1.80	2.10B	2.20	.360	71	589
8..	2.20	2.70	2.20	2.60@.70	2.65	.408	74	610
9..	2.60	2.80	2.60	2.60A	2.30	.370	14	624
10..	2.20	2.20	2.20	2.20	2.30	.366	3	624
11..	2.30	2.50	2.25	2.50	2.42	.384	13	627
14..	2.35	2.35	2.15	2.15	2.10	.347	66	672
15..	2.00	2.00	1.75	1.80A	1.82	.311	496	1064
16..	1.75	1.90	1.55	1.90	1.80	.316	132	1082
17..	1.75	1.80	1.60	1.80	1.95	.336	37	1088
18..	1.65	1.80B	1.50	1.50	1.55	.281	88	1127
21..	1.60	1.60	1.40	1.40	1.45	.267	10	1123
22..	1.55	1.60	1.40	1.40	1.50	.277	71	1141
23..	1.40	1.50	1.30	1.50	1.55	.289	80	1200
24..	1.65@.60	1.65	1.50	1.60	1.65	.303	36	1228
25..	1.70	1.70	1.45	1.45	1.55	.278	14	1235
28..	.85	1.05	.85	1.00	1.00	.225	40	1262
29..	1.25	1.30	1.05	1.20	1.17	.246	83	1292
30..	1.25	1.50	1.15	1.50	1.50	.301	19	1326
31..	1.50	1.50	1.20	1.35B	1.32	.279	25	1334

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.20	1.20	1.07A	1.07A	1.12	.252	8	1330
4..	1.05	1.05	.95	1.00	1.00	.246	112	1388
5..	.90	1.00	.80	1.00	1.07	.267	57	1389
6..	1.07	1.25	1.07	1.25	1.22	.284	28	1384
7..	1.00	1.05	1.00	1.00	1.02	.251	216	1362
8..	1.10	1.12	1.07	1.12	1.07	.266	28	1370
11..	1.00	1.12B	.95	1.12B	1.17	.285	126	1382
12..	1.00	1.05	1.00	1.00	1.10	.274	50	1262
13..	1.10	1.15	1.00	1.15	1.17	.288	99	1315
14..	1.00	1.15	1.00	1.15	1.20	.278	28	1326
15..	1.05	1.15	1.05	1.10	1.10	.253	36	1341
18..	1.30	1.32	1.02	1.05	1.02	.236	34	1344
19..	1.00	1.10	1.00	1.10	1.07	.262	60	1353
20..	1.10	1.10	1.05	1.10	1.20	.280	79	1387
21..	1.15	1.15	1.05	1.05	1.10	.267	17	1393
22..	1.15	1.20	1.10	1.20	1.17	.286	24	1405
25..	1.00	1.10B	1.00	1.05B	1.10	.284	1	1409
26..	1.05	1.05	1.00	1.00	.97	.249	15	1423
27..	.90	.90	.80	.80	.85	.218	25	1440
28..	.85	.85	.65	.65	.67	.201	56	1483
29..	.50	.57	.50	.50	.50	.174	40	1441

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.60	.60	.40	.50	.50	.188	79	1464
3..	.50	.50	.40	.40	.37	.149	155	1533
4..	.40	.40	.35	.35	.35	.144	102	1487
5..	.40	.40	.35	.35	.37	.153	7	1477
8..	....	.40B	....	.40B	.42	.176	....	1477
9..	.50	.50	.45	.45	.40	.162	37	1462
10..	.35	.42	.35	.40	.50	.183	18	1452
11..	.60	.72	.60	.65	.72	.229	16	1445
12..	.77	.80	.75	.80	.82	.249	47	1451
15..	.85	.90	.80	.80	.80	.229	72	1452
16..	.90	.90	.70	.70	.67	.205	35	1469
17..	.60	.60	.50	.50	.50	.168	3	1467
18..	.50	.55	.47	.50	.50	.173	79	1425
19..	.50	.50	.40	.40	.47	.165	24	1403
22..	.65	.80	.65	.80	.80	.245	26	1424
23..	.80	1.00	.60	.60	.70	.243	86	1375
24..	.75	1.00	.65	1.00	1.00	.305	132	1422
25..	.95	.95	.85	.90	.85	.282	106	1450
26..	.80	.80	.55	.60B	.65	.238	54	1444
29..	.55	.55	.55	.55	.55	.211	95	1493
30..	.50	.75	.50	.75	.75	.292	157	1535

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.65	.82	.55	.65	.65	.262	168	1592
2..	.60	1.10	.55	1.00	1.02	.378	117	1655
3..	1.00@.02	1.25	.95	.97A	.97	.348	219	1713
6..	.90	.90	.85	.87	.95	.338	81	1754
7..	.75	.75	.60	.60	.65	.242	84	1733
8..	.55@.60	.67	.55	.62B	.67	.275	118	1683
9..	.57	.57	.40	.40	.42	.200	94	1563
10..	.40	.40	.35	.35@.30	.30	.152	102	1551
13..	.30	32	.15	.15	.15	.099	333	1510
14..	.17	.25	.15	.25	.25	.120	532	1255
15..	.25	.25	.17	.17	.17	.103	178	1192

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 54 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.17	.20	.17	.20	.15	.096	45	1182
17..	.20	.20	.20	.20	.17	.113	18	1190
20..	.17	.20	.17	.20B	.17	.103	42	1216
21..	.17	.32	.17	.27	.25	.146	271	1278
22..	.30	.30	.22	.25	.25	.122	358	1365
23..	.22	.27	.22	.25	.22	.120	186	1489
24..	.25	.27	.22	.25	.27	.115	48	1488
27..	.17	.17	.07	.10	.07	.039	87	1500
28..	.07	.10	.05	.05	.05	.036	133	1500
29..	.05	.05	.02	.02	.05	.022	175	1615
30..	.05	.05	.02	.05	.02	.016	108	1564
31..	.02	.05	.02	.05	.02	.018	123	1568

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.02	.02	.02	.02	....	.005	106	1562
4..	.02	.02	.02	.02	....	.005	27	1554
5..	CAB	CAB	CAB	CAB	CAB	.005	5	1552
6..	.02	.02	.02	.02	....	.002	6	1552
7..	CAB	CAB	CAB	CAB	CAB	.003	3	1552
10..	CAB	CAB	CAB	CAB	CAB	.000	2	1561
11..	CAB	CAB	CAB	CAB	CAB	.000	7	1559
12..	CAB	CAB	CAB	CAB	CAB	.000	1	1551
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1551
14..	.02	.02	.02	.02	....	.000	2	1551
17..	.02	.02	.02	.02	....	.000	100	1551
18..	CAB	CAB	CAB	CAB	CAB	.000	2	1551
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1550
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1550

DECEMBER 1986 56 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.20	2.20	2.20	2.20	2.10	.361	1	1
24..	2.20	2.20	2.20	2.20	2.20	.359	2	3
25..	2.00	2.00	2.00	2.00	1.92	.319	2	5
26..	....	....	....	1.92N	2.25	.343	....	5
27..	....	....	....	2.25N	2.25	.357	....	5
28..	....	....	....	2.25N	2.30	.379	....	5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.30N	2.30	.386	....	5
4..	....	....	....	2.30N	2.10	.372	....	5
5..	....	....	....	2.10N	2.20	.383	....	5
6..	....	....	....	2.20N	2.42	.383	....	5
7..	2.60	2.60	2.60	2.60	2.22	.379	4	5
10..	....	....	....	2.22N	2.22	.379	....	5
11..	2.55	2.55	2.55	2.55	2.25	.395	4	9
12..	....	....	....	2.25N	2.27	.396	....	9
13..	....	....	....	2.27N	2.27	.395	....	9
14..	....	2.40B	....	2.40B	2.17	.388	....	9
17..	....	....	....	2.17N	2.22	.391	....	9
18..	....	....	....	2.22N	2.27	.397	....	9
19..	....	2.45B	....	2.45B	2.30	.400	....	9
20..	....	2.55B	....	2.55B	2.50	.395	....	9
21..	2.60	2.60	2.60	2.60	2.37	.393	4	13
24..	....	....	....	2.37N	2.45	.400	....	13
25..	....	....	....	2.45N	2.20	.379	....	13
26..	....	....	....	2.20N	2.20	.380	....	13
27..	2.55	2.55	2.55	2.55	2.45	.397	2	15
28..	Exchange Closed; Good Friday							
31..	....	3.00B	....	3.00B	2.80	.451	....	15

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.50	3.90	3.50	3.90	3.70	.490	36	51
2..	....	....	3.40A	3.40A	2.80	.443	....	51
3..	....	3.20B	....	3.20B	3.40	.491	....	51
4..	....	....	....	3.40N	4.02	.524	....	51
7..	....	....	4.00A	4.00A	3.80	.506	....	51
8..	3.85	3.95B	3.85	3.95B	4.07	.506	4	51
9..	....	....	....	4.07N	4.07	.507	....	51
10..	....	....	3.95A	3.95A	3.82	.501	....	51
11..	....	....	3.40A	3.40A	3.32	.468	....	51
14..	....	....	....	3.32N	3.45	.476	....	51
15..	....	....	....	3.45N	3.95	.520	....	51
16..	4.20	4.20	4.20	4.20	4.40	.545	36	51
17..	....	....	....	4.40N	3.60	.500	....	51
18..	....	....	....	3.60N	3.87	.505	....	51
21..	....	4.20B	....	4.20B	4.60	.556	....	51
22..	....	5.15B	....	5.15B	4.65	.543	....	51
23..	....	....	....	4.65N	5.55	.588	....	51
24..	....	....	....	5.55N	5.27	.568	....	51

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 56 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	....	....	5.27N	5.45	.573	....	51
28..	....	....	....	5.45N	5.27	.571	....	51
29..	....	....	5.20A	5.20A	4.45	.518	....	51
30..	....	....	....	4.45N	3.57	.467	....	51

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.57N	4.40	.512	....	51
2..	....	....	....	4.40N	4.77	.536	....	51
5..	....	....	....	4.77N	4.50	.524	....	51
6..	....	....	....	4.50N	4.67	.535	....	51
7..	....	....	....	4.67N	4.32	.525	....	51
8..	....	....	....	4.32N	3.95	.502	....	51
9..	....	....	....	3.95N	3.82	.492	....	51
12..	....	....	....	3.82N	3.62	.487	....	51
13..	....	....	....	3.62N	3.52	.477	....	51
14..	....	....	....	3.52N	3.45	.469	....	51
15..	....	....	....	3.45N	3.87	.495	....	51
16..	....	....	....	3.87N	4.50	.546	....	51
19..	....	....	....	4.50N	4.27	.533	....	51
20..	....	....	....	4.27N	4.52	.550	....	51
21..	4.45	4.45	4.45	4.45	5.37	.603	5	52
22..	....	....	....	5.37N	5.10	.584	....	52
23..	....	....	....	5.10N	4.97	.581	....	52
26..	Exchange Closed; Memorial Day							
27..	....	....	....	4.97N	5.15	.595	....	52
28..	....	....	4.75A	4.75A	4.67	.564	....	52
29..	....	....	....	4.67N	4.87	.576	....	52
30..	....	....	....	4.87N	5.30	.608	....	52

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	5.30N	5.70	.632	....	52
3..	....	....	....	5.70N	5.70	.628	....	52
4..	....	....	5.45A	5.45A	5.40	.610	....	52
5..	....	....	5.10A	5.10A	4.97	.579	....	52
6..	....	....	4.90A	4.90A	4.95	.577	....	52
9..	....	....	....	4.95N	5.37	.609	....	52
10..	....	....	5.35A	5.37N	5.27	.605	....	52
11..	....	5.45B	....	5.45B	5.42	.611	....	52
12..	....	....	5.00A	5.00A	4.95	.561	....	52
13..	....	....	....	4.95N	4.95	.580	....	52
16..	....	5.10B	....	5.10B	5.17	.596	....	52
17..	4.35	4.35	4.35	4.35	4.45	.536	2	54
18..	....	....	....	4.45N	4.27	.514	....	52
19..	....	4.45B	....	4.45B	4.32	.526	....	52
20..	....	....	....	4.32N	3.97	.505	....	52
23..	....	....	....	3.97N	4.00	.508	....	52
24..	....	....	....	4.00N	3.60	.449	....	52
25..	3.40	3.40	3.10	3.15	3.32	.427	27	79
26..	3.40	3.40	3.30	3.30	3.35	.439	43	119
27..	3.55	3.55	3.00	3.00	3.32	.449	44	161
30..	3.50	3.95	3.50	3.70A	3.60	.470	7	162

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.90	3.90	3.37	3.37	3.45	.459	12	174
2..	3.45	3.45	3.15	3.15	3.20	.446	30	204
3..	3.25	3.40	3.10	3.25	3.32	.461	63	248
4..	Exchange Closed; Independence Day							
7..	3.15	3.15	2.70	2.90	3.10	.443	131	352
8..	3.25	3.50	3.25	3.50	3.65	.494	41	381
9..	3.60	3.60	3.20A	3.20A	3.22	.455	11	392
10..	3.15@.20	3.35	3.00	3.20	3.20	.452	63	445
11..	3.27	3.40	3.15	3.30A	3.37	.471	63	485
14..	3.20	3.25	3.05	3.05	2.97	.433	109	587
15..	2.55	2.85	2.55	2.60	2.60	.394	142	672
16..	2.60	2.60	2.35	2.60	2.60	.401	113	766
17..	2.50@.47	2.70	2.47	2.70	2.80	.422	67	816
18..	2.50	2.60	2.17	2.30	2.30	.363	153	933
21..	2.30@.40	2.40	2.10	2.20	2.15	.348	168	1051
22..	2.15	2.35	2.15	2.20	2.22	.359	67	1073
23..	2.10@.15	2.25	2.00	2.25	2.30	.373	91	1114
24..	2.40	2.40	2.25	2.40	2.42	.388	26	1121
25..	2.50	2.50	2.30	2.30	2.20	.362	65	1172
28..	1.60	1.70	1.25	1.50	1.60	.301	50	1195
29..	1.70	1.85	1.70	1.75	1.82	.327	45	1191
30..	1.95	2.10B	1.80	2.10B	2.27	.389	68	1170
31..	2.30	2.30	2.10A	2.10A	2.02	.366	107	1242

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.00	2.00	1.75	1.75	1.75	.336	11	1251
4..	1.60	1.65	1.52	1.55	1.60	.332	18	1260
5..	1.60	1.70	1.40	1.70	1.72	.357	88	1303
6..	1.75	2.10	1.70A	2.00A	2.00	.379	65	1317

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 56 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	1.65	1.70	1.65	1.65	1.67	.343	79	1296
8..	1.75	1.80	1.75	1.80	1.75	.362	12	1296
11..	1.60@.55	1.70	1.55	1.70	1.90	.387	70	1304
12..	1.80	1.82	1.60	1.65	1.80	.377	27	1311
13..	1.75	2.00	1.70	1.85	1.90	.395	26	1309
14..	1.70	1.85	1.65	1.85	1.92	.385	53	1303
15..	1.80	1.90	1.75	1.75	1.77	.358	111	1312
18..	2.05	2.10B	1.65	1.65	1.67	.340	72	1345
19..	1.65	1.75	1.60	1.70	1.75	.371	73	1370
20..	1.75	1.75	1.65	1.67	1.90	.393	64	1390
21..	1.90	1.90	1.80A	1.80A	1.82	.379	10	1399
22..	1.80	1.97	1.80	1.97	1.92	.401	27	1416
25..	1.80	1.85	1.75	1.85	1.85	.400	30	1426
26..	1.75	1.90B	1.70	1.75A	1.65	.361	15	1431
27..	1.55	1.55	1.37	1.37	1.45	.325	42	1465
28..	1.40	1.45	1.20	1.20	1.22	.305	154	1471
29..	1.20	1.20	.90	1.00	.95	.273	80	1477

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.05	1.05	.87	.92	1.00	.295	132	1469
3..	1.00	1.00	.75	.80	.77	.245	184	1402
4..	.80@.77	.82	.75	.75	.72	.240	190	1389
5..	.75	.90	.75	.80	.80	.254	145	1436
8..	.75	.92	.75	.85	.92	.289	52	1424
9..	.95	1.00	.80	.80	.85	.272	53	1467
10..	.82	1.05	.80	.95	1.00	.301	58	1447
11..	1.10	1.40	1.10	1.30	1.35	.362	26	1458
12..	1.37	1.50	1.30	1.50	1.52	.388	44	1469
15..	1.60	1.67	1.45	1.45	1.45	.366	71	1474
16..	1.60@.65	1.65	1.25	1.25	1.27	.337	212	1430
17..	1.25@.22	1.25	1.02	1.05@.02	1.02	.289	64	1414
18..	.97	1.05	.95	1.00	1.00	.297	131	1430
19..	.97	1.05	.92	.95	.97	.287	129	1496
22..	1.15	1.50	1.10	1.50	1.50	.394	137	1515
23..	1.50	1.82	1.22	1.40B	1.40	.393	196	1536
24..	1.40	1.80	1.25	1.70	1.77	.468	158	1532
25..	1.75	1.80	1.55	1.62B	1.62	.443	209	1556
26..	1.50@.45	1.50	1.15	1.35	1.35	.393	201	1622
29..	1.20	1.20	1.02	1.02	1.10	.363	221	1611
30..	1.10@.05	1.45	1.05	1.45	1.50	.466	62	1577

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.40	1.70	1.30A	1.50	1.40	.434	258	1615
2..	1.30	2.05	1.20	2.00	2.07	.566	244	1738
3..	2.10	2.10	1.90	1.95	1.95	.537	135	1773
6..	1.95	2.00	1.75	1.85	1.90	.531	112	1817
7..	1.60@.55	1.60	1.30A	1.35	1.30	.422	173	1871
8..	1.30@.25	1.45	1.20	1.40B	1.45	.465	204	1890
9..	1.25	1.25	.97	1.00	1.00	.374	120	1877
10..	1.00	1.00	.85	.85	.80	.309	183	1878
13..	.70	.70	.45	.45	.47	.233	286	1859
14..	.50	.60	.45	.60	.60	.272	682	2086
15..	.55	.70	.45	.55	.52	.247	256	2141
16..	.45	.60	.45	.52	.50	.237	140	2152
17..	.55@.57	.65	.55	.65	.57	.271	59	2146
20..	.60	.60	.50	.55	.55	.262	73	2167
21..	.57	.87	.57	.80	.77	.339	262	2179
22..	.82@.80	.82	.67	.67	.67	.301	223	2210
23..	.67	.75	.65	.70	.67	.302	35	2206
24..	.65	.75	.65	.67	.70	.295	487	2447
27..	.50	.50	.25	.30	.27	.145	837	2211
28..	.25	.27	.25	.25	.25	.139	168	2213
29..	.22	.22	.15	.15	.17	.099	574	2647
30..	.12	.20	.12	.12	.12	.084	206	2521
31..	.12	.15	.07	.15	.12	.092	426	2497

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.10	.10	.07	.07	.05	.043	110	2507
4..	.05	.05	.02	.05	.05	.043	93	2486
5..	.10	.10	.07	.07A	.07	.050	96	2418
6..	.05	.07	.05	.05	.05	.032	194	2557
7..	.05	.05	.05	.05	.02	.039	15	2523
10..	.05	.05	.02	.02	....	.006	98	2403
11..	CAB	.02	CAB	.02	....	.004	23	2401
12..	CAB	.02	CAB	.02	....	.002	14	2374
13..	.02	.02	.02	.02	....	.001	27	2360
14..	.02	.02	CAB	.02	....	.000	4	2358
17..	.02	.02	CAB	CAB	CAB	.000	2	2356
18..	.02	.02	.02	.02	....	.000	5	2353
19..	.02	.02	.02	.02	....	.000	1	2351
20..	.02	.02	CAB	CAB	CAB	.000	3	2348

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IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	3.00	3.10B	3.00	3.10B	3.15	.443	5	5
14..	....	....	....	3.15N	3.10	.423	....	5
17..	Exchange Closed; President's Day							
18..	....	3.20B	....	3.20B	3.60	.477	....	5
19..	....	....	3.55A	3.55A	3.37	.460	....	5
20..	....	....	....	3.37N	3.40	.486	....	5
21..	....	....	....	3.40N	3.30	.444	....	5
24..	....	....	3.20A	3.20A	3.20	.442	....	5
25..	3.00	3.00	3.00	3.00	2.67	.399	5	10
26..	2.90	2.90	2.90	2.90	3.10	.426	5	15
27..	....	....	....	3.10N	3.07	.440	....	15
28..	3.00	3.00	3.00	3.00	3.12	.439	15	30

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.12N	3.20	.447	....	30
4..	....	....	....	3.20N	2.95	.432	....	30
5..	....	....	....	2.95N	3.05	.443	....	30
6..	....	....	....	3.05N	3.30	.444	....	30
7..	....	....	....	3.30N	3.07	.440	....	30
10..	....	3.20B	....	3.20B	3.10	.440	....	30
11..	....	....	....	3.10N	3.17	.457	....	30
12..	....	....	....	3.17N	3.20	.459	....	30
13..	....	....	....	3.20N	3.20	.459	....	30
14..	....	3.30B	....	3.30B	3.07	.452	....	30
17..	....	3.35B	....	3.35B	3.12	.456	....	30
18..	....	3.30B	....	3.30B	3.20	.463	....	30
19..	....	3.40B	....	3.40B	3.22	.467	....	30
20..	....	....	....	3.22N	3.17	.462	....	30
21..	....	3.20B	....	3.20B	3.30	.461	....	30
24..	....	....	....	3.30N	3.37	.469	....	30
25..	....	....	....	3.37N	3.10	.448	....	30
26..	....	3.15B	....	3.15B	3.10	.450	....	30
27..	....	3.15B	....	3.15B	3.35	.470	....	30
28..	Exchange Closed; Good Friday							
31..	....	3.95B	....	3.95B	3.95	.525	....	30

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.80	4.95B	4.65	4.95B	5.05	.563	43	13
2..	....	....	4.50A	4.50A	3.87	.516	....	13
3..	....	....	....	3.87N	4.60	.564	....	13
4..	....	....	....	4.60N	5.32	.596	....	13
7..	4.75	4.75	4.75	4.75	5.00	.577	13	8
8..	....	5.15B	....	5.15B	5.30	.577	....	8
9..	....	....	....	5.30N	5.32	.577	....	8
10..	....	....	5.10A	5.10A	5.05	.571	....	8
11..	....	....	4.55A	4.55A	4.45	.538	....	8
14..	....	....	....	4.45N	4.62	.547	....	8
15..	....	....	....	4.62N	5.25	.590	....	8
16..	....	....	....	5.25N	5.77	.614	....	8
17..	....	....	....	5.77N	5.00	.569	....	8
18..	....	....	....	5.00N	5.12	.573	....	8
21..	....	5.45B	....	5.45B	6.00	.622	....	8
22..	....	6.55B	....	6.55B	5.95	.609	....	8
23..	....	....	....	5.95N	6.95	.652	....	8
24..	....	....	....	6.95N	6.70	.632	....	8
25..	....	....	....	6.70N	6.87	.636	....	8
28..	....	....	....	6.87N	6.67	.633	....	8
29..	....	....	5.95A	5.95A	5.75	.582	....	8
30..	....	....	....	5.75N	4.75	.531	....	8

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.75N	5.67	.575	....	8
2..	....	....	....	5.67N	6.12	.599	....	8
5..	....	....	....	6.12N	5.77	.588	....	8
6..	....	....	....	5.77N	6.00	.599	....	8
7..	....	....	....	6.00N	5.62	.590	....	8
8..	5.00	5.00	5.00	5.00	5.12	.569	130	108
9..	....	....	....	5.12N	5.07	.559	....	108
12..	....	....	....	5.07N	4.85	.556	....	108
13..	....	....	....	4.85N	4.72	.547	....	108
14..	....	....	....	4.72N	4.60	.540	....	108
15..	....	....	....	4.60N	5.07	.566	....	108
16..	....	....	....	5.07N	5.82	.617	....	108
19..	....	....	....	5.82N	5.82	.606	....	108
20..	....	....	....	5.82N	5.85	.622	....	108
21..	....	....	....	5.85N	6.80	.673	....	108
22..	....	....	....	6.80N	6.50	.655	....	108
23..	....	....	....	6.50N	6.37	.652	....	108
26..	Exchange Closed; Memorial Day							
27..	....	....	....	6.37N	6.55	.666	....	108
28..	5.85	5.85	5.85	5.85	6.05	.637	3	110
29..	....	....	....	6.05N	6.27	.649	....	110
30..	....	....	....	6.27N	6.77	.679	....	110

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IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	6.77N	7.20	.702	....	110
3..	....	....	....	7.20N	7.20	.698	....	111
4..	....	....	6.90A	6.90A	6.85	.680	....	111
5..	....	....	6.60A	6.60A	6.35	.652	....	111
6..	....	....	....	6.35N	6.32	.650	....	111
9..	....	....	....	6.32N	6.80	.680	....	111
10..	....	....	....	6.80N	6.72	.677	....	111
11..	....	6.90B	....	6.90B	6.90	.682	....	111
12..	....	....	6.75A	6.75A	6.35	.653	....	111
13..	....	....	6.30A	6.30A	6.35	.653	....	111
16..	6.55	6.55	6.55	6.55	6.62	.667	1	112
17..	....	....	6.00A	6.00A	5.72	.609	....	112
18..	....	....	....	5.72N	5.52	.588	....	112
19..	....	5.75B	....	5.75B	5.60	.600	....	112
20..	....	....	....	5.60N	5.20	.581	....	112
23..	....	....	5.10A	5.10A	5.10	.585	....	112
24..	....	....	....	5.10N	5.87	.526	....	112
25..	....	....	4.70A	4.70A	4.37	.504	....	112
26..	....	....	....	4.37N	4.42	.516	....	112
27..	....	4.55B	....	4.55B	4.45	.526	....	112
30..	5.00	5.00	5.00	5.00	4.72	.548	5	117

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.75B	4.55A	4.55A	4.57	.538	....	117
2..	....	....	....	4.57N	4.30	.525	....	117
3..	4.40	4.40	4.15A	4.35A	4.40	.542	2	118
4..	Exchange Closed; Independence Day							
7..	3.90	3.90	3.85	3.85	4.20	.525	....	118
8..	4.50	4.50	4.50	4.50	4.82	.577	3	121
9..	....	....	4.40A	4.40A	4.32	.538	....	121
10..	....	4.35B	....	4.35B	4.30	.536	....	138
11..	4.40	4.45	4.30A	4.45	4.52	.556	7	123
14..	....	....	....	4.52N	4.02	.518	....	123
15..	3.75	3.75	3.45	3.50	3.57	.479	58	178
16..	3.55	3.55	3.20A	3.25	3.60	.487	69	199
17..	3.50	3.65	3.45A	3.65	3.85	.509	81	261
18..	3.50	3.55	3.15	3.15	3.20	.447	66	315
21..	3.20	3.30	2.85	3.00	3.02	.433	130	315
22..	3.00	3.20	3.00	3.20	3.12	.444	136	513
23..	3.10	3.10	2.85	3.10	3.20	.459	36	545
24..	3.20	3.30	3.20	3.25	3.40	.476	123	628
25..	3.25	3.25	3.05	3.05	3.10	.449	53	681
28..	2.25	2.50	1.90	2.50	2.50	.385	177	773
29..	2.75	2.75	2.50	2.70	2.65	.413	107	837
30..	2.77	3.25	2.65	3.25	3.22	.479	63	860
31..	3.20	3.20	2.75	3.00	2.90	.457	65	902

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.80	2.80	2.45	2.50	2.57	.427	120	909
4..	2.40	2.50	2.37A	2.40A	2.42	.424	107	969
5..	2.40	2.55B	2.20	2.55B	2.60	.453	85	1087
6..	2.60	2.95	2.60	2.95	2.85	.478	96	1161
7..	2.45	2.65	2.40	2.55	2.52	.441	194	1206
8..	2.65	2.65	2.65	2.65	2.65	.464	3	1209
11..	2.45	2.65B	2.45	2.60B	2.85	.494	57	1260
12..	2.70	2.70	2.55	2.60	2.72	.485	41	1291
13..	2.75	2.90	2.60	2.75	2.90	.507	69	1350
14..	2.65	2.90	2.65	2.90	2.90	.497	131	1467
15..	2.85	2.85	2.60	2.65	2.67	.470	73	1539
18..	3.05	3.15B	2.50	2.50	2.52	.453	35	1556
19..	2.65	2.70	2.60	2.70	2.72	.488	20	1566
20..	2.70	2.80	2.60	2.80	2.90	.512	95	1638
21..	2.85	2.85	2.85	2.85	2.77	.497	....	1639
22..	2.80	3.00	2.80	2.90	2.92	.521	50	1644
25..	2.90	2.90	2.90	2.90	2.87	.522	13	1654
26..	2.70	2.90B	2.60	2.60	2.57	.481	36	1674
27..	2.50	2.50	2.35	2.35	2.27	.444	58	1681
28..	2.40	2.40	1.95	1.95	2.00	.424	48	1707
29..	1.90	1.90	1.70	1.70	1.67	.390	76	1735

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.70	1.70	1.50	1.65	1.75	.419	169	1851
3..	1.75	1.75	1.40	1.40	1.40	.362	99	1910
4..	1.40	1.50	1.40	1.40	1.35	.358	90	1938
5..	1.40	1.70	1.40	1.40A	1.42	.377	237	1978
8..	1.50	1.70	1.45	1.70	1.67	.423	112	1996
9..	1.70	1.80	1.60	1.60	1.55	.405	106	1994
10..	1.55	1.85	1.50	1.80	1.80	.441	55	2013
11..	2.00	2.45	2.00	2.15@.20	2.27	.509	247	1951
12..	2.35	2.50	2.35	2.50	2.50	.537	43	1961
15..	2.65	2.65	2.40	2.50	2.37	.517	156	1990
16..	2.65@.70	2.70	2.05	2.10	2.15	.487	29	1998

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

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IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	2.05	2.05	1.70	1.75B	1.80	.434	65	1964
18..	1.75	1.85	1.70	1.75	1.80	.445	187	2055
19..	1.85	1.85	1.70	1.70A	1.75	.436	38	2063
22..	1.95	2.50	1.95	2.45	2.50	.554	285	2066
23..	2.60	2.80	2.25A	2.40	2.47	.555	151	2038
24..	2.45	2.95	2.22	2.90@.95	2.97	.630	135	2044
25..	3.00	3.00	2.65	2.80	2.72	.608	133	2041
26..	2.30	2.35B	2.15	2.15	2.27	.560	13	2034
29..	2.15	2.15	1.95	2.00	2.05	.535	229	2062
30..	2.00	2.60B	2.00	2.60B	2.72	.640	255	2108

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.60	2.90	2.40	2.40	2.50	.613	74	2112
2..	2.30@.25	3.40B	2.25	3.35	3.47	.735	146	2065
3..	3.55	3.60	3.15	3.15	3.27	.711	50	2039
6..	2.95	3.10	2.95	3.00	3.22	.712	50	2018
7..	2.75	2.75	2.50	2.50	2.40	.613	9	2104
8..	2.35	2.55B	2.30	2.50	2.62	.657	48	2113
9..	2.10	2.10	1.95	2.00	1.97	.572	55	2112
10..	1.95	1.95	1.62	1.70@.62	1.50	.506	158	2092
13..	1.50	1.55	1.10	1.10	1.10	.424	215	2167
14..	1.15	1.40	1.10	1.40B	1.35	.476	414	2357
15..	1.27	1.50	1.05	1.25	1.27	.449	339	2374
16..	1.20	1.45	1.15	1.25	1.20	.440	227	2371
17..	1.35	1.40	1.32	1.35	1.35	.487	49	2368
20..	1.35	1.35	1.20	1.25	1.30	.488	60	2409
21..	1.35	1.80	1.35	1.70	1.75	.578	103	2413
22..	1.80	1.80	1.55	1.55	1.55	.540	105	2415
23..	1.40@.45	1.67	1.40	1.60	1.57	.544	51	2414
24..	1.55	1.60	1.50	1.57	1.57	.539	69	2405
27..	1.15	1.15	.75	.75	.75	.349	928	2567
28..	.75	.82	.72	.72	.75	.344	379	2594
29..	.67	.67	.42	.52	.50	.279	673	2665
30..	.50	.55	.42	.45	.42	.254	457	2584
31..	.40	.50	.25	.50	.45	.278	160	2640

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.40	.50	.30	.30	.30	.181	415	2721
4..	.25	.30	.20	.30	.27	.187	323	2748
5..	.37	.45	.30	.30	.32	.216	191	2685
6..	.30	.32	.25	.25	.22	.168	76	2522
7..	.22	.25	.17	.25	.20	.203	195	2622
10..	.20	.22	.10	.10	.10	.079	108	2602
11..	.10	.12B	.07	.07	.07	.064	83	2594
12..	.07	.07	.05	.05	.07	.055	58	2559
13..	.05	.07	.05	.05	.05	.034	56	2523
14..	.05	.07	.02	.07	.05	.038	162	2518
17..	.02	.02	.02	.02	.02	.012	54	2538
18..	.05	.05	.02	.02	....	.001	15	2531
19..	CAB	CAB	CAB	CAB	CAB	.000	24	2521
20..	CAB	CAB	CAB	CAB	CAB	.000	7	2524

DECEMBER 1986 60 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	6.35	6.35	6.35	6.35	6.02	.623	5	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	6.02N	5.85	.613	....	5
2..	....	....	5.75A	5.85N	5.55	.602	....	5
3..	5.65	5.65	5.40A	5.65	5.75	.619	7	12
4..	Exchange Closed; Independence Day							
7..	....	....	5.00A	5.00A	5.45	.604	....	12
8..	....	5.80B	....	5.80B	6.20	.654	....	12
9..	....	....	6.15A	6.15A	5.62	.618	....	12
10..	....	5.65B	....	5.65B	5.57	.617	....	12
11..	....	....	....	5.57N	5.85	.636	....	12
14..	....	....	....	5.85N	5.27	.601	....	12
15..	....	....	5.10A	5.10A	4.75	.562	....	12
16..	4.60	4.60	4.60	4.60	4.77	.570	1	13
17..	4.75	4.75	4.75	4.75	5.07	.592	5	13
18..	....	....	....	5.07N	4.30	.532	....	13
21..	....	3.90	3.90	3.90	4.07	.518	25	38
22..	....	4.25B	....	4.25B	4.22	.530	....	38
23..	4.00	4.00	4.00	4.00	4.32	.545	4	40
24..	....	....	....	4.32N	4.55	.562	....	40
25..	....	....	....	4.55N	4.22	.535	....	40
28..	3.35	3.60	3.35	3.50A	3.40	.471	42	73
29..	3.55	3.60B	3.55	3.60B	3.65	.501	523	436
30..	3.80	4.25B	3.80	4.25B	4.40	.568	8	440
31..	....	....	4.00A	4.00A	4.00	.547	....	511

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 60 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.55	3.55	3.55	3.55	3.62	.518	1	512
4..	3.40	3.40	3.40	3.40	3.45	.517	25	532
5..	3.30	3.50B	3.10	3.50B	3.70	.548	34	527
6..	3.90	3.90	3.90	3.90	4.00	.575	75	489
7..	....	....	3.60A	3.60A	3.60	.540	....	489
8..	3.65	3.70B	3.65	3.70B	3.77	.565	1	489
11..	3.60	3.70B	3.60	3.70B	4.05	.597	1	489
12..	3.80	3.80	3.70A	3.80	3.90	.591	5	489
13..	3.85	3.90B	3.85	3.90B	4.12	.614	4	493
14..	3.85	3.85	3.85	3.85	4.07	.606	100	493
15..	3.90	3.90	3.70	3.70	3.82	.580	2	494
18..	....	4.25B	....	3.82N	3.65	.566	....	494
19..	3.70	3.85B	3.70	3.85B	3.90	.601	31	486
20..	....	....	....	3.90N	4.15	.625	....	486
21..	....	....	....	4.15N	3.97	.612	....	486
22..	....	4.00B	....	4.00B	4.15	.635	....	486
25..	....	....	....	4.15N	4.12	.638	....	486
26..	4.00	4.15B	3.85	3.85	3.75	.600	12	496
27..	3.50	3.50	3.30	3.30	3.35	.564	26	510
28..	3.00	3.00	3.00	3.00	3.00	.545	87	541
29..	2.90	2.95	2.70A	2.70A	2.65	.513	24	548

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.45	2.70B	2.35	2.70B	2.80	.547	57	584
3..	2.80	2.80	2.30A	2.30A	2.32	.490	7	586
4..	2.32	2.50	2.20	2.20	2.25	.487	34	617
5..	2.30	2.55	2.30	2.45	2.40	.509	219	701
8..	2.32	2.70	2.32	2.70	2.72	.561	142	744
9..	2.70	2.85	2.40	2.40	2.57	.545	79	804
10..	2.55@.60	2.85B	2.55	2.85B	2.87	.583	99	867
11..	3.10	3.40	3.10	3.40	3.55	.649	100	873
12..	3.70	3.70	3.45	3.70B	3.77	.677	15	866
15..	3.90	3.90	3.70	3.70	3.62	.662	5	855
16..	....	3.60B	....	3.62N	3.35	.634	....	846
17..	3.05	3.05	2.85	2.85	2.90	.584	28	860
18..	2.82	2.82	2.82	2.82	2.90	.596	4	856
19..	....	....	2.70A	2.70A	2.82	.588	....	856
22..	4.00	4.00	4.00	4.00	3.90	.702	2	855
23..	3.70	4.00	3.65	3.65	3.80	.703	30	863
24..	3.57	4.35B	3.55A	4.35B	4.42	.768	7	862
25..	4.30	4.50	4.20A	4.30	4.17	.751	43	866
26..	3.45	3.45	3.45	3.45	3.70	.713	13	872
29..	3.35	3.35	3.35	3.35	3.37	.696	4	872
30..	3.50	4.00B	3.50	4.00B	4.22	.785	108	873

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.15	4.52	3.90	4.05B	3.92	.766	61	859
2..	3.85	5.30	3.65A	5.30	5.17	.858	10	869
3..	5.40	5.40	5.00	5.00	4.90	.843	13	877
6..	4.70	4.95B	4.55A	4.55A	4.82	.846	1	867
7..	....	....	4.35A	4.35A	3.87	.775	....	867
8..	3.95	4.05	3.82	4.05	.17	.811	108	904
9..	3.40	3.40	3.40	3.40	3.40	.747	9	880
10..	3.35	3.35	3.10	3.10	2.82	.695	13	880
13..	2.75	2.75	2.30	2.30	2.20	.628	30	891
14..	2.35	2.65	2.35	2.65	2.55	.680	39	885
15..	2.45	2.60	2.30A	2.50	2.40	.659	13	888
16..	2.42	2.50B	2.42	2.42	2.32	.654	1	889
17..	2.55	2.70	2.55	2.60A	2.57	.701	25	880
20..	2.70	2.70	2.50	2.50	2.57	.710	23	895
21..	2.75	3.05	2.75	3.05	3.15	.785	12	900
22..	2.95	3.10B	2.95	2.95	2.90	.759	5	895
23..	....	....	2.85A	2.90N	2.90	.764	....	895
24..	2.80	2.80	2.80	2.80	2.90	.761	4	891
27..	2.00	2.00	1.80	1.80	1.72	.603	127	853
28..	1.75	1.90	1.70	1.70A	1.72	.602	25	849
29..	1.50	1.50	1.25	1.40	1.35	.536	374	1134
30..	1.35	1.50	1.17	1.17	1.22	.514	191	1019
31..	1.15	1.27	.87	1.27B	1.32	.550	323	1056

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.25	1.37	.87	.87	.90	.446	253	1156
4..	.70	.97	.70	.90	.90	.464	634	1470
5..	1.05	1.30	1.00	1.00	1.00	.516	285	1417
6..	1.02	1.10	.85A	.85A	.77	.458	68	1426
7..	.72	.95	.67	.92	.90	.527	352	1493
10..	.90	.90	.50	.50	.50	.348	223	1640
11..	.45	.55	.40	.40	.40	.327	147	1659
12..	.30	.35	.25	.35	.35	.323	253	1787
13..	.30	.37	.27	.32	.32	.269	604	2020
14..	.30@.35	.60	.30	.60	.57	.314	1271	2997

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 60 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.30	.30	.17	.22	.22	.298	937	2387
18	.27	.40	.15	.15	.15	.166	819	2322
19	.05	.07	.02	.02	.05	.046	85	2196
20	....	....	.02A	.02A	.02	.002	6	2187
21	.02	.02	CAB	CAB	CAB	.012	20	....

DECEMBER 1986 62 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.35	7.35	7.35	7.35	7.30	.682	5	5
2	7.10	7.10	7.10	7.10	6.95	.672	1	6
3	....	....	....	6.95N	7.20	.688	....	6
4	Exchange Closed, Independence Day							
7	....	....	....	7.20N	6.87	.676	....	6
8	....	6.95B	....	6.95B	7.70	.722	....	6
9	....	....	7.60A	7.60A	7.07	.690	....	6
10	....	....	....	7.07N	7.00	.690	....	6
11	....	....	....	7.00N	7.30	.708	....	6
14	....	....	....	7.30N	6.67	.676	....	6
15	....	....	6.50A	6.50A	6.07	.640	....	6
16	....	....	....	6.07N	6.12	.648	....	6
17	6.15	6.15	6.15	6.15	6.45	.669	5	4
18	....	....	5.90A	5.90A	5.55	.612	....	4
21	....	....	....	5.55N	5.30	.599	....	4
22	....	....	....	5.30N	5.47	.611	....	4
23	....	....	....	5.47N	5.60	.626	....	4
24	....	....	....	5.60N	5.87	.642	....	4
25	....	....	....	5.87N	5.35	.618	....	4
28	4.15	4.50	4.15	4.50	4.50	.556	5	9
29	4.70	4.80	4.70	4.80	4.87	.585	5	14
30	....	5.40B	....	5.40B	5.72	.651	...	14
31	5.85	5.85	5.30A	5.35A	5.30	.632	1	14

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.95A	4.95A	4.85	.605	....	14
4	....	....	4.55A	4.55A	4.70	.606	....	14
5	....	....	....	4.70N	5.00	.638	...	14
6	5.00	5.00	5.00	5.00	5.37	.665	1	15
7	....	....	4.95A	5.15A	4.90	.633	....	15
8	....	....	....	4.90N	5.12	.658	....	15
11	....	....	4.90A	5.12N	5.45	.691	....	15
12	...	....	5.40A	5.40A	5.30	.687	....	15
13	....	....	....	5.30N	5.57	.710	....	15
14	....	....	5.30A	5.30A	5.47	.704	....	15
15	5.40	5.40	5.40	5.40	5.20	.682	1	16
18	....	5.50B	....	5.20N	4.95	.671	....	16
19	....	5.20B	....	5.20B	5.27	.703	....	16
20	....	....	....	5.27N	5.57	.725	....	16
21	5.60	5.60	5.60	5.60	5.40	.714	1	17
22	5.55	5.55	5.55	5.55	5.60	.735	4	16
25	....	....	....	5.60N	5.60	.740	....	16
26	....	....	5.20A	5.20A	5.12	.706	....	16
27	4.80	4.80	4.75	4.75	4.67	.675	6	21
28	....	4.70B	4.50A	4.50A	4.20	.659	....	21
29	....	....	....	4.20N	3.87	.631	....	21

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, Labor Day							
2	3.80	3.80	3.70	3.70	4.12	.666	6	25
3	3.40	3.40	3.40	3.40	3.50	.615	25	49
4	....	3.55B	....	3.50N	3.42	.614	....	49
5	....	3.60B	....	3.60B	3.65	.637	....	49
8	....	3.80B	....	3.80B	4.02	.688	...	48
9	4.15	4.15	4.15	4.15	3.87	.675	2	50
10	3.85	3.85	3.85	3.85	4.27	.711	2	52
11	4.45	4.70	4.45	4.60	5.02	.769	5	56
12	....	5.10B	....	5.10B	5.32	.791	....	56
15	5.42	5.45B	5.42	5.42	5.12	.781	3	56
16	....	5.40B	....	5.12N	4.80	.760	....	54
17	....	....	4.25A	4.25A	4.25	.718	....	54
18	....	....	4.20A	4.20A	4.30	.730	....	54
19	4.30	4.30	4.30	4.30	4.20	.724	....	54
22	....	5.00B	....	5.00B	5.40	.818	...	54
23	5.50	5.50	5.00A	5.30	5.37	.820	15	68
24	5.60@.65	6.05	5.15A	6.05	6.12	.868	2	68
25	....	....	6.00A	6.00A	5.85	.857	....	68
26	....	....	5.15A	5.15A	5.30	.831	....	68
29	....	....	5.10A	5.10A	4.97	.821	...	68
30	....	5.60B	....	5.60B	5.90	.886	....	68

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 62 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	6.15B	5.70A	5.70A	5.67	.874	....	68
2	6.80	7.05	5.45A	7.05	7.00	.933	11	78
3	7.20	7.20	6.80	6.90	6.70	.925	4	79
6	....	6.80B	6.50A	6.50A	6.62	.929	....	77
7	6.10	6.10	5.80A	5.80A	5.60	.887	1	77
8	....	5.75B	....	5.75B	5.92	.910	....	77
9	....	....	5.45A	5.45A	5.10	.871	....	77
10	....	....	5.00A	5.00A	4.50	.838	....	77
13	....	....	4.20A	4.20A	3.75	.796	....	77
14	....	4.15B	....	4.15B	4.17	.836	....	77
15	3.80	4.20B	3.80	3.80	3.97	.824	....	77
16	3.92	4.05	3.92	4.05	3.90	.823	2	76
17	....	4.15B	....	4.15B	4.22	.857	....	76
20	....	4.25B	4.10A	4.22N	4.20	.868	....	76
21	....	4.75B	....	4.75B	4.87	.913	....	76
22	....	....	4.70A	4.70A	4.60	.900	....	76
23	....	....	....	4.60N	4.60	.904	....	76
24	....	....	....	4.60N	4.60	.904	....	76
27	....	....	3.70A	3.70A	3.12	.813	....	76
28	....	3.20B	....	3.20B	3.17	.816	....	76
29	2.90	2.90	2.70A	2.90	2.72	.772	100	176
30	2.70	2.70	2.70	2.70	2.55	.760	1	176
31	2.40	2.60B	2.05	2.60B	2.75	.792	85	227

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.65	2.65	2.35A	2.35A	2.10	.729	5	226
4	1.85	1.90B	1.85	1.85	2.17	.752	4	228
5	2.65	2.65	2.40	2.40	2.40	.799	4	226
6	2.42	2.42	2.42	2.42	2.10	.765	1	227
7	....	2.35B	....	2.35B	2.37	.825	....	227
10	2.00	2.00	1.85	1.85	1.57	.723	94	252
11	1.60	1.75	1.40	1.40	1.47	.722	181	417
12	1.25	1.45	1.20	1.45	1.50	.738	304	696
13	1.42	1.55	1.30	1.40	1.32	.708	60	714
14	1.35	1.60	1.35	1.60	1.62	.776	283	556
17	1.15	1.45	1.10	1.45	1.52	.867	53	530
18	1.75	1.85	1.45A	1.60	1.15	.825	17	516
19	.75	.90	.60	.80@.85	.82	.743	174	513
20	.60	.80	.40A	.55	.47	.670	56	420
21	.50	.75	.32	.75	.65	.853	194	....
24	....	....	....	....	....	.664	....	....

DECEMBER 1986 64 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	6.60	6.60	6.60	6.60	7.00	.700	5	5
24	....	....	....	7.00N	7.35	.715	...	5
25	....	....	....	7.35N	6.95	.693	....	5
28	5.75	5.75	5.75	5.75	6.00	.635	10	15
29	6.05	6.15B	6.05	6.15B	6.22	.664	119	134
30	....	6.80B	....	6.80B	7.22	.724	...	134
31	....	....	6.75A	6.75A	6.75	.708	....	134

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	6.75N	6.25	.684	...	134
4	....	....	6.05A	6.05A	6.12	.688	....	134
5	....	....	....	6.12N	6.50	.718	....	134
6	6.80	6.80	6.80	6.80	6.90	.743	75	71
7	6.40	6.40	6.40	6.40	6.40	.717	3	72
8	....	....	....	6.40N	6.65	.741	2	72
11	....	6.75B	6.35A	6.75B	7.02	.771	....	72
12	....	....	6.65A	6.65A	6.75	.770	....	72
13	7.05	7.05	7.05	7.05	7.17	.790	10	82
14	....	....	....	7.17N	7.05	.787	....	82
15	....	....	....	7.05N	6.70	.768	....	82
18	....	7.10B	....	6.70N	6.45	.760	....	82
19	....	6.75B	....	6.75B	6.85	.789	....	82
20	....	....	....	6.85N	7.17	.808	....	82
21	....	....	....	7.17N	7.00	.799	....	82
22	....	....	....	7.00N	7.22	.817	....	82
25	....	....	....	7.22N	7.25	.822	....	82
26	....	....	....	7.25N	6.70	.794	....	82
27	....	....	6.30A	6.30A	6.17	.769	....	82
28	....	6.20B	6.00A	6.00A	5.70	.757	....	82
29	....	....	5.40A	5.70N	5.35	.735	....	82

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, Labor Day							
2	....	....	5.15A	5.35N	5.65	.768	....	82
3	....	....	....	5.65N	4.95	.725	....	82
4	5.10	5.10	5.10	5.10	4.87	.725	5	87

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 64 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	....	5.05B	....	5.05B	5.15	.747	....	87
8..	....	....	....	5.15N	5.62	.793	....	87
9..	5.75	5.75	5.75	5.75	5.42	.784	1	88
10..	....	....	5.40A	5.40A	5.87	.814	....	88
11..	....	....	....	5.87N	6.72	.856	....	88
12..	....	6.75B	....	6.75B	7.02	.876	....	88
15..	....	....	....	7.02N	6.80	.870	....	88
16..	....	....	....	6.80N	6.45	.855	....	88
17..	....	....	6.00A	6.00A	5.65	.824	....	87
18..	....	....	5.70A	5.70A	5.90	.834	....	87
19..	5.60	5.60	5.60	5.60	5.80	.830	6	87
22..	6.80	7.00	6.80	7.00	7.12	.899	25	103
23..	....	....	6.70A	7.12N	7.12	.901	....	98
24..	....	8.00B	6.90A	8.00B	7.97	.932	....	98
25..	....	....	7.85A	7.85A	7.70	.926	....	98
26..	....	....	6.90A	6.90A	7.12	.910	....	98
29..	....	....	6.85A	6.85A	6.77	.906	....	98
30..	....	7.45B	....	7.45B	7.80	.946	....	98

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	8.00B	7.70A	7.70A	7.52	.940	....	98
2..	....	....	....	7.52N	8.92	.972	....	98
3..	8.50	9.00B	8.50	8.50	8.62	.968	1	99
6..	....	8.80B	8.40A	8.40A	8.55	.971	....	99
7..	....	....	....	8.55N	7.45	.950	....	99
8..	....	7.65B	7.30A	7.65B	7.87	.963	....	99
9..	....	....	7.30A	7.30A	6.97	.943	....	98
10..	....	....	6.80A	6.80A	6.30	.926	....	98
13..	5.70	5.75	5.70	5.75	5.52	.905	3	98
14..	....	6.00B	....	6.00B	6.00	.930	2	97
15..	5.80	6.10B	5.80	5.80	5.77	.924	5	97
16..	....	5.85B	5.70A	5.85B	5.67	.925	....	97
17..	....	5.90B	....	5.90B	6.07	.944	....	97
20..	....	6.10B	5.95A	6.07N	6.07	.952	....	97
21..	....	6.62B	....	6.62B	6.80	.972	....	97
22..	....	....	6.70A	6.70A	6.50	.967	....	97
23..	....	....	....	6.50N	6.52	.969	....	97
24..	....	....	6.50A	6.52N	6.47	.970	....	97
27..	....	....	5.90A	5.90A	4.90	.933	....	97
28..	5.00	5.00	5.00	5.00	4.97	.935	5	97
29..	4.60	4.60	4.50A	4.50A	4.47	.916	5	97
30..	....	....	....	4.47N	4.27	.912	....	97
31..	....	4.35B	3.80A	4.35B	4.50	.930	....	97

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.05A	4.05A	3.80	.909	....	97
4..	....	....	3.50A	3.80N	3.90	.923	....	97
5..	....	4.40B	....	4.25A	4.20	.946	....	97
6..	....	....	....	4.20N	3.85	.936	....	97
7..	....	....	....	3.85N	4.22	.962	....	97
10..	....	4.25B	3.75A	3.75A	3.30	.939	....	97
11..	....	3.40B	3.10A	3.30N	3.22	.944	....	97
12..	....	....	3.00A	3.22N	3.25	.955	....	97
13..	....	....	3.00A	3.25N	3.02	.953	....	97
14..	....	3.30B	....	3.30B	3.30	.975	....	97
17..	....	....	3.10A	3.30N	3.37	.996	....	97
18..	....	3.70B	3.20A	3.20A	3.00	.997	....	97
19..	....	....	2.80A	2.80A	2.57	.998	....	42
20..	....	....	2.20A	2.20A	2.27	.999	....	42
21..	....	2.55B	....	2.55B	2.65	.999	....	....
24..	....	....	....	....	....	.996	....	....

DECEMBER 1986 66 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	6.70	6.70	6.70	6.70	7.30	.847	2	2
3..	6.80	6.80	6.80	6.80	6.55	.814	1	3
4..	....	....	....	6.55N	6.47	.816	....	3
5..	....	....	....	6.47N	6.65	.834	....	3
8..	....	....	....	6.65N	7.37	.871	....	3
9..	....	....	....	7.37N	7.15	.866	....	3
10..	....	....	....	7.15N	7.65	.888	....	3
11..	....	....	....	7.65N	8.55	.919	....	3
12..	8.60	8.60	8.60	8.60	8.85	.931	3	3
15..	....	....	....	8.85N	8.62	.928	....	3
16..	....	....	....	8.62N	8.25	.919	....	3
17..	....	....	7.70A	7.70A	7.60	.898	....	3
18..	....	....	....	7.60N	7.67	.906	....	3
19..	....	....	....	7.67N	7.57	.904	....	3
22..	....	8.90B	....	8.90B	9.00	.948	....	3
23..	....	....	8.55A	9.00N	9.00	.950	....	3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

DECEMBER 1986 66 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	....	9.90B	8.75A	9.90B	9.90	.968	....	3
25..	....	....	....	9.90N	9.80	.965	....	3
26..	....	....	....	9.80N	9.02	.956	....	3
29..	....	....	8.75A	8.75A	8.70	.955	....	3
30..	....	9.40B	....	9.40B	9.75	.977	....	3

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	10.00B	9.70A	9.70A	9.50	.974	....	3
2..	....	....	....	9.50N	10.90	.989	....	3
3..	10.47	11.05B	10.47	10.47	10.60	.988	1	3
6..	....	....	....	10.60N	10.52	.989	....	3
7..	....	....	....	10.52N	9.42	.981	....	3
8..	....	9.62B	....	9.62B	9.82	.986	....	3
9..	....	....	9.30A	9.30A	8.92	.978	....	2
10..	....	....	8.75A	8.75A	8.22	.971	....	2
13..	....	....	7.90A	7.90A	7.45	.963	....	2
14..	....	....	....	7.45N	7.92	.974	....	2
15..	....	8.00B	7.70A	7.70A	7.70	.972	....	2
16..	....	....	....	7.70N	7.62	.973	....	2
17..	....	....	....	7.62N	8.02	.981	....	2
20..	....	....	....	8.02N	8.02	.986	....	2
21..	....	8.60B	....	8.60B	8.82	.993	....	2
22..	....	....	8.70A	8.70A	8.45	.991	....	2
23..	....	8.50B	....	8.45N	8.47	.992	....	2
24..	....	....	....	8.47N	8.42	.992	....	2
27..	....	....	....	8.42N	6.85	.981	....	2
28..	....	....	....	6.85N	6.90	.982	....	2
29..	....	....	6.50A	6.50A	6.37	.977	....	2
30..	....	....	....	6.37N	6.20	.976	....	2
31..	....	....	....	6.20N	6.45	.963	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	6.45N	5.72	.979	....	2
4..	....	....	....	5.72N	5.85	.984	....	2
5..	....	....	....	5.85N	6.15	.990	....	2
6..	....	....	....	6.15N	5.80	.989	....	2
7..	....	....	....	5.80N	6.20	.995	....	2
10..	....	6.25B	5.75A	5.75A	5.25	.993	....	2
11..	....	5.40B	5.10A	5.25N	5.17	.994	....	2
12..	....	....	4.90A	5.17N	5.20	.996	....	2
13..	....	....	....	5.20N	4.97	.997	....	2
14..	....	....	....	4.97N	5.25	.999	....	2
17..	....	....	5.10A	5.25N	5.37	.999	....	2
18..	....	5.75B	5.20A	5.20A	5.00	.999	....	2
19..	....	....	4.80A	4.80A	4.57	.999	....	2
20..	....	....	4.20A	4.20A	4.27	1.000	....	2
21..	....	4.55B	....	4.55B	4.65	1.000	....	....
24..	....	....	....	....	....	.999	....	....

FEBRUARY 1987 48 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	.20	.20	.20	.20	.17	.093	5	5
28..	....	....	....	.17N	.15	.086	....	5
29..	....	....	....	.15N	.12	.075	....	5

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.12N	.10	.079	....	5
3..	....	....	....	.10N	.10	.065	....	5
4..	....	....	....	.10N	.10	.064	....	5
5..	....	....	....	.10N	.12	.065	....	5
8..	....	....	....	.12N	.12	.068	....	5
9..	....	....	....	.12N	.10	.059	....	5
10..	....	....	....	.10N	.10	.064	....	5
11..	.12	.12	.12	.12	.15	.071	100	105
12..	....	....	....	.15N	.17	.079	....	105
15..	....	....	....	.17N	.17	.076	....	105
16..	....	....	....	.17N	.17	.075	....	105
17..	....	....	....	.17N	.17	.071	....	105
18..	....	....	....	.17N	.15	.073	....	105
19..	....	....	....	.15N	.15	.073	....	105
22..	.25	.25	.25	.25	.27	.100	1	106
23..	....	....	....	.27N	.20	.085	....	106
24..	....	....	....	.20N	.20	.099	....	106
25..	....	....	....	.20N	.17	.091	....	106
26..	....	....	....	.17N	.15	.078	....	106
29..	....	....	....	.15N	.10	.072	....	106
30..	....	....	....	.10N	.10	.090	....	106

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 48 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	.15B	....	.10N	.12	.084	....	106
2 ..	.15	.15	.15	.15	.20	.121	3	106
3 ..	.25	.25	.25	.25	.25	.112	2	108
6 ..	.15	.15	.15	.15	.20	.106	1	109
7 ..	....	....	....	.20N	.20	.083	....	108
8 ..	....	....	....	.20N	.20	.090	....	108
9 ..	....	....	...	.20N	.15	.075	....	108
10 ..	.15	.15	.15	.15	.15	.066	5	108
13 ..	....	....	....	.15N	.10	.054	....	108
14 ..	....	....	....	.10N	.10	.056	....	108
15 ..	....	....	....	.10N	.12	.053	....	108
16 ..	...	....	....	.12N	.12	.053	....	108
17 ..	....	....	....	.12N	.12	.058	....	108
20 ..	.10	.10	.10	.10	.12	.052	22	108
21 ..	....	....	....	.12N	.15	.064	....	108
22 ..	....	....	....	.15N	.12	.056	....	108
23 ..	...	....	....	.12N	.12	.057	...	108
24 ..	....	....	....	.12N	.15	.063	....	108
27 ..	....	....	....	.15N	.10	.034	....	108
28 ..	....	....	....	.10N	.07	.039	....	108
29 ..	....	....	....	.07N	.05	.035	....	108
30 ..	.05	.05	.05	.05	.05	.033	5	108
31 ..	....	....	....	.05N	.07	.032	....	108

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.07N	.05	.024	....	108
4 ..	....	....	....	.05N	.05	.023	....	108
5 ..	....	....	....	.05N	.07	.025	....	108
6 ..	....	....	....	.07N	.05	.023	....	108
7 ..	....	....	....	.05N	.05	.024	....	108
10 ..	....	....	....	.05N	.02	.014	....	108
11 ..	....	....	....	.02N	.02	.012	....	108
12 ..	....	....	....	.02N	.02	.011	....	108
13 ..	....	....	....	.02N	.02	.009	....	108
14 ..	....	....	....	.02N	.02	.011	....	108
17 ..	....	....	....	.02N	.02	.008	....	108
18 ..	....	....	....	.02N	.02	.007	....	108
19 ..	....	....	....	.02N	.02	.005	....	108
20 ..	....	....	....	.02N	.02	.003	....	108
21 ..	....	....	....	.02N	.02	.004	....	108
24 ..	....	....	....	.02N	.02	.003	....	108
25 ..	....	....	....	.02N	.02	.003	....	108
26 ..	....	....	....	.02N	.02	.002	....	108
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	....	....	....	.02N	.02	.001	....	108

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.02N	.02	.001	....	108
2 ..	....	....	....	.02N	.02	.002	....	108
3 ..	....	....	....	.02N	.02	.005	....	108
4 ..	....	....	....	.02N	.02	.003	....	108
5 ..	....	....	....	.02N	.02	.004	....	108
8 ..	....	....	....	.02N	.02	.006	....	108
9 ..	....	....	....	.02N	.02	.004	....	108
10 ..	....	....	....	.02N	.02	.004	....	108
11 ..	....	...	....	.02N	.02	.003	....	108
12 ..	....	....	....	.02N	.02	.004	....	108
15 ..	....	....	....	.02N	.02	.004	....	108
16 ..	....	....	....	.02N	.02	.002	....	108
17 ..	....	....	....	.02N	.02	.003	....	108
18 ..	....	....	....	.02N	.02	.004	....	108
19 ..	....	....	....	.02N	.02	.003	....	108
22 ..	....	....	....	.02N	.02	.004	....	108
23 ..	....	....	....	.02N	.02	.001	....	108
24 ..	....	....	....	.02N	.02	.001	....	108
25 ..	Exchange Closed; Christmas							
26 ..	....	....	....	.02N	.02	.000	....	110
29 ..	....	....	....	.02N	.02	.000	....	110
30 ..	....	....	....	.02N	.02	.000	....	110
31 ..	....	....	....	.02N	.02	.000	....	110

FEBRUARY 1987 50 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29 ..	2.32	2.32	2.10A	2.10A	1.82	.318	3	3
30 ..	....	....	....	1.82N	1.40	.294	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	1.40N	1.97	.322	....	3
2 ..	....	....	....	1.97N	2.30	.342	....	3
5 ..	....	....	....	2.30N	2.10	.329	...	3
6 ..	....	....	....	2.10N	2.10	.331	....	3

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 50 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7 ..	....	....	....	2.10N	1.67	.323	....	3
8 ..	....	....	....	1.67N	1.42	.300	....	3
9 ..	....	....	....	1.42N	1.50	.296	....	3
12 ..	....	....	....	1.50N	1.37	.289	....	3
13 ..	....	....	....	1.37N	1.67	.277	....	3
14 ..	....	....	....	1.67N	1.25	.273	....	3
15 ..	1.30	1.30	1.30	1.30	1.37	.283	15	18
16 ..	....	....	....	1.37N	1.67	.316	....	18
19 ..	....	....	....	1.67N	1.50	.304	....	18
20 ..	....	....	....	1.50N	1.65	.309	....	18
21 ..	....	....	....	1.65N	2.07	.355	....	18
22 ..	....	....	....	2.07N	1.92	.331	....	18
23 ..	....	....	....	1.92N	2.05	.343	....	18
26 ..	Exchange Closed; Memorial Day							
27 ..	2.10	2.10	2.10	2.10	1.90	.353	18	18
28 ..	....	....	....	1.90N	1.92	.345	....	18
29 ..	....	....	....	1.92N	1.85	.346	....	18
30 ..	....	....	....	1.85N	2.07	.362	....	18

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	....	....	2.07N	2.35	.386	....	18
3 ..	....	....	....	2.35N	2.25	.379	....	18
4 ..	....	....	....	2.25N	2.10	.364	....	18
5 ..	....	....	....	2.10N	1.95	.346	....	18
6 ..	....	....	....	1.85N	1.95	.346	....	18
9 ..	....	....	....	1.95N	1.42	.369	....	18
10 ..	....	2.25B	....	1.42N	2.07	.369	....	18
11 ..	....	....	....	2.07N	2.17	.373	....	18
12 ..	....	....	....	2.17N	2.05	.356	....	18
13 ..	....	....	....	2.05N	2.05	.358	....	18
16 ..	....	....	....	2.05N	2.27	.382	....	18
17 ..	....	....	....	2.27N	2.00	.348	....	18
18 ..	....	....	....	2.00N	1.95	.340	....	18
19 ..	....	....	....	1.95N	2.07	.349	....	18
20 ..	....	....	....	2.07N	1.75	.333	....	18
23 ..	....	....	....	1.75N	1.65	.331	....	18
24 ..	....	....	....	1.65N	1.00	.286	....	18
25 ..	....	....	....	1.00N	1.72	.277	....	18
26 ..	....	....	....	1.72N	1.52	.287	....	18
27 ..	....	....	....	1.52N	1.62	.293	....	18
30 ..	....	....	....	1.62N	1.80	.317	....	18

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	1.80N	1.75	.310	....	18
2 ..	1.60	1.60	1.55	1.55	1.50	.291	40	58
3 ..	....	1.55B	....	1.55B	1.55	.293	....	58
4 ..	Exchange Closed; Independence Day							
7 ..	1.55	1.55	1.55	1.55	1.35	.278	2	60
8 ..	....	....	....	1.35N	1.65	.309	....	60
9 ..	....	....	....	1.65N	1.52	.294	....	60
10 ..	1.50	1.50	1.50	1.50	1.55	.293	4	64
11 ..	....	....	....	1.55N	1.57	.300	....	64
14 ..	....	....	1.55A	1.55A	1.32	.270	....	64
15 ..	....	....	....	1.32N	1.20	.251	....	64
16 ..	1.25	1.25	1.25	1.25	1.12	.244	2	66
17 ..	....	....	....	1.12N	1.17	.250	....	66
18 ..	....	....	....	1.17N	.97	.223	....	66
21 ..	....	....	....	.97N	.90	.216	....	66
22 ..	.85	.85	.85	.85	.92	.217	2	68
23 ..	.90	.90	.90	.90	.97	.223	2	70
24 ..	....	....	....	.97N	1.00	.225	....	70
25 ..	.95	.95	.95	.95	.87	.210	6	76
28 ..	.80	.85	.80	.85	.70	.182	26	63
29 ..	....	....	....	.70N	.80	.196	24	63
30 ..	....	....	....	.80N	1.02	.231	....	63
31 ..	....	....	....	1.02N	.95	.217	....	63

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.90	.90	.90	.90	.82	.202	5	68
4 ..	.65	.65	.65	.65	.75	.200	2	70
5 ..	....	....	....	.75N	.82	.211	....	70
6 ..	.95	.95	.95	.95	.92	.221	2	72
7 ..	....	....	.90A	.90A	.75	.197	....	72
8 ..	.85@.90	.90	.85	.90	.77	.198	4	76
11 ..	....	....	....	.77N	.85	.202	....	76
12 ..	.70	.70	.70	.70	.70	.194	2	77
13 ..	....	....	....	.70N	.75	.199	....	78
14 ..	.75	.75	.75	.75	.77	.191	1	79
15 ..	.77	.77	.77	.77	.72	.177	12	88
18 ..	....	....	....	.72N	.65	.166	....	88
19 ..	.60	.60	.60	.60	.62	.176	35	123
20 ..	....	....	.60A	.62N	.60	.180	....	123
21 ..	....	....	....	.60N	.55	.174	....	123

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 50 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.55	.55	.55	.55	.55	.182	9	127
25	.50	.50	.50	.50	.52	.176	19	141
26	....	....	....	.52N	.45	.162	3	142
27	....	....	....	.45N	.35	.148	....	142
28	....	....	....	.35N	.30	.136	....	142
29	....	....	....	.30N	.25	.124	....	142

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.20	.20	.20	.20	.25	.131	43	103
3	.20	.20	.20	.20	.20	.112	3	103
4	.20	.20	.20	.20	.22	.111	100	165
5	....	....	....	.22N	.25	.113	....	165
8	....	....	....	.25N	.25	.119	....	165
9	....	....	....	.25N	.22	.106	....	165
10	....	....	....	.22N	.22	.115	....	165
11	....	.25B	....	.25B	.32	.126	....	165
12	....	....	....	.32N	.37	.138	....	165
15	....	....	....	.37N	.40	.134	....	165
16	....	....	....	.40N	.37	.133	....	165
17	....	....	....	.37N	.40	.127	....	165
18	.30	.30	.30	.30	.35	.130	10	165
19	.35	.35	.35	.35	.35	.131	2	165
22	.50	.50	.47	.47	.55	.171	12	175
23	....	....	....	.55N	.40	.150	....	175
24	....	....	....	.40N	.45	.170	....	175
25	....	....	....	.45N	.37	.159	....	175
26	....	....	....	.37N	.30	.140	....	175
29	.30	.30	.30	.30	.30	.132	2	176
30	.30	.30	.30	.30	.32	.161	6	176

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.32	.32	.32	.32	.32	.152	2	176
2	.45	.50	.45	.50	.52	.209	20	181
3	.60	.60	.50	.50	.50	.195	40	218
6	....	....	....	.50N	.42	.188	....	218
7	.40	.40	.40	.40	.40	.154	2	220
8	.35	.40B	.35	.40B	.45	.166	12	226
9	.40	.40	.32	.35	.35	.144	11	234
10	....	....	....	.35N	.32	.129	1	234
13	.30	.30	.22	.22	.25	.112	4	236
14	.25	.25	.25	.25	.27	.119	8	235
15	....	....	.25A	.25A	.25	.111	....	235
16	....	....	....	.25N	.25	.112	....	235
17	....	....	....	.25N	.30	.121	....	235
20	....	....	....	.30N	.27	.112	....	235
21	....	....	....	.27N	.32	.133	....	235
22	.35	.35	.25	.25	.30	.120	18	253
23	.27	.30	.25A	.30	.30	.121	30	272
24	.32	.32	.32	.32	.35	.131	13	284
27	.25	.25	.25	.25	.20	.080	6	284
28	....	....	....	.20N	.20	.090	....	283
29	....	....	....	.20N	.17	.082	....	283
30	....	....	....	.17N	.17	.080	....	283
31	....	....	....	.17N	.17	.078	....	283

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.17N	.15	.063	....	283
4	....	....	....	.15N	.12	.062	....	283
5	....	.15B	....	.15B	.12	.066	....	283
6	....	....	....	.12N	.12	.062	....	283
7	....	....	....	.12N	.12	.065	....	283
10	.10	.10	.10	.10	.07	.044	54	303
11	.07	.07	.07	.07	.07	.038	100	388
12	....	....	....	.07N	.07	.035	....	388
13	....	....	....	.07N	.07	.030	....	388
14	....	....	....	.07N	.07	.036	....	388
17	....	....	....	.07N	.05	.029	....	388
18	....	....	....	.05N	.05	.027	....	388
19	....	....	....	.05N	.05	.020	....	388
20	....	....	....	.05N	.05	.015	....	388
21	....	....	....	.05N	.05	.017	....	388
24	....	....	....	.05N	.05	.013	....	388
25	.05	.05	.05	.05	.05	.014	29	388
26	....	....	....	.05N	.05	.012	....	377
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.05N	.05	.009	....	377

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.007	....	377
2	.05	.05	.05	.05	.05	.012	2	377
3	.05	.05	.05	.05	.05	.025	10	372

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 50 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	....	....	.05N	.05	.019	....	372
5	....	....	....	.05N	.05	.021	....	372
8	....	....	....	.05N	.05	.029	....	372
9	....	....	....	.05N	.05	.021	....	372
10	....	....	....	.05N	.05	.023	....	372
11	....	....	....	.05N	.05	.019	....	372
12	....	....	....	.05N	.05	.022	....	372
15	.07	.07	.05	.07	.05	.024	101	423
16	....	....	....	.05N	.05	.017	12	422
17	....	....	....	.05N	.05	.021	....	422
18	....	....	....	.05N	.05	.025	....	422
19	....	....	....	.05N	.05	.022	....	422
22	....	....	....	.05N	.05	.028	....	422
23	....	....	....	.05N	.02	.011	....	422
24	....	....	....	.02N	.02	.009	....	434
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.008	....	434
29	....	....	....	.02N	.02	.010	....	434
30	.02	.02	.02	.02	.02	.005	11	410
31	.02	.02	.02	.02	.02	.011	10	410

FEBRUARY 1987 52 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	3.20	3.20	3.20	3.20	3.27	.423	5	5
28	3.60	3.60	3.60	3.60	3.15	.420	1	6
29	3.25	3.25	2.80A	2.80A	2.57	.376	3	9
30	....	....	....	2.57N	2.00	.351	....	9

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.00N	2.75	.380	....	9
2	....	....	....	2.75N	3.10	.401	....	9
5	....	....	....	3.10N	2.90	.387	....	9
6	....	....	....	2.90N	2.87	.391	....	9
7	2.75	2.75	2.75	2.75	2.42	.383	5	14
8	....	....	....	2.42N	2.12	.359	....	14
9	....	....	....	2.12N	2.17	.355	....	14
12	....	....	....	2.17N	2.02	.349	....	14
13	....	....	....	2.02N	2.35	.337	....	14
14	....	....	2.20A	2.20A	1.87	.333	....	14
15	....	....	....	1.87N	2.00	.345	....	14
16	..	....	....	2.00N	2.45	.381	....	14
19	....	....	....	2.45N	2.22	.368	....	14
20	2.40	2.40	2.40	2.40	2.37	.375	1	15
21	....	....	....	2.37N	2.90	.424	....	15
22	....	....	....	2.90N	2.70	.399	....	15
23	2.80	2.90B	2.80	2.80	2.87	.412	3	18
26	Exchange Closed; Memorial Day							
27	2.90	2.90	2.90	2.90	2.70	.423	36	54
28	3.00	3.00	3.00	3.00	2.75	.414	11	65
29	2.90	2.90	2.90	2.90	2.65	.415	2	67
30	....	....	....	2.65N	2.95	.432	....	67

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	2.95N	3.27	.458	....	67
3	....	....	....	3.27N	3.15	.450	....	67
4	....	....	....	3.15N	2.97	.434	....	67
5	3.05	3.05	3.05	3.05	2.77	.415	2	69
6	3.05	3.05	3.05	3.05	2.80	.415	50	119
9	....	3.10B	....	3.10B	3.10	.439	....	119
10	....	3.15B	....	3.50N	2.95	.439	....	119
11	3.30	3.30	3.30	3.30	3.07	.443	11	130
12	3.15	3.15	3.15	3.15	2.87	.425	2	132
13	3.00	3.00	3.00	3.00	2.87	.427	6	138
16	....	....	....	2.87N	3.20	.451	2	140
17	....	....	....	3.20N	2.85	.416	...	140
18	3.05	3.05	3.05	3.05	2.77	.407	5	142
19	....	....	....	2.77N	2.92	.417	....	142
20	2.55	2.55	2.55	2.55	2.55	.400	2	140
23	....	....	....	2.55N	2.42	.399	....	140
24	....	....	1.80A	1.80A	1.50	.350	....	140
25	....	....	....	1.50N	2.42	.341	....	140
26	....	....	....	2.42N	2.22	.352	....	140
27	....	....	....	2.22N	2.32	.358	....	140
30	....	....	....	2.32N	2.57	.385	....	140

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.55	2.55	2.55	2.55	2.50	.378	10	150
2	2.30	2.30	2.30	2.30	2.20	.358	12	162
3	....	....	....	2.20N	2.25	.361	....	162
4	Exchange Closed; Independence Day							
7	....	....	....	2.25N	2.00	.346	....	162
8	....	2.10B	....	2.10B	2.37	.380	....	162

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 52 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	2.50B	2.20	2.20	2.25	.364	1	161
10..	....	....	....	2.25N	2.25	.363	....	161
11..	....	....	....	2.25N	2.30	.372	....	161
14..	....	....	2.25A	2.25A	1.97	.339	....	159
15..	1.90	1.90	1.85A	1.85A	1.80	.318	5	164
16..	1.60	1.60	1.60	1.60	1.70	.311	2	164
17..	....	....	....	1.70N	1.77	.317	....	164
18..	....	....	....	1.77N	1.52	.287	....	162
21..	1.40	1.40	1.40	1.40	1.40	.279	10	162
22..	....	....	....	1.40N	1.42	.281	....	162
23..	....	....	....	1.42N	1.50	.288	....	162
24..	1.50	1.50	1.45	1.45	1.52	.290	52	164
25..	1.45	1.45	1.45	1.45	1.37	.274	2	166
28..	1.10	1.10	1.05	1.05	1.12	.242	55	195
29..	1.30	1.30	1.20	1.20	1.20	.257	24	201
30..	1.25	1.45	1.25	1.45	1.60	.299	61	259
31..	1.40	1.40	1.35	1.35	1.47	.284	72	331
				IN AUGUST				
1..	1.20	1.20	1.20	1.20	1.30	.267	1	332
4..	1.20	1.20	1.20	1.20	1.22	.266	2	334
5..	1.15	1.15	1.15	1.15	1.32	.281	3	339
6..	1.15	1.40	1.15	1.40	1.45	.294	21	360
7..	1.25	1.25	1.20	1.20	1.20	.267	52	366
8..	....	....	....	1.20N	1.25	.269	10	376
11..	1.10	1.20	1.07A	1.15	1.30	.276	26	400
12..	1.20	1.20	1.20	1.20	1.20	.268	9	389
13..	1.25	1.25	1.25	1.25	1.25	.275	8	393
14..	1.15	1.15	1.10	1.10	1.27	.267	21	404
15..	1.25	1.25	1.10	1.10	1.15	.250	6	406
18..	1.20	1.20	1.00	1.00	1.10	.237	25	422
19..	1.00	1.00	1.00	1.00	1.05	.250	1	422
20..	.95	.95	.90	.90	1.00	.256	5	422
21..	.90	.90	.90	.90	.97	.248	2	422
22..	.90	1.00	.90	.90	1.00	.258	73	493
25..	....	....	....	1.00N	.95	.252	1	494
26..	.85	.95	.80	.80	.82	.235	29	502
27..	.80	.80	.75	.75	.67	.218	4	501
28..	.60	.60	.60	.60	.60	.206	3	497
29..	.55	.55	.55	.55	.50	.189	2	499
				IN SEPTEMBER				
1..	Exchange Closed; Labor Day							
2..	.50	.50	.50	.50	.52	.201	37	504
3..	.45	.45	.45	.45	.45	.175	140	450
4..	.45	.45	.45	.45	.45	.174	20	450
5..	....	....	....	.45N	.50	.178	....	450
8..	.40	.40	.40	.40	.52	.189	6	456
9..	.55	.55	.45	.50B	.47	.172	3	457
10..	.50	.50	.50	.50	.50	.185	3	457
11..	.55	.70	.55	.55	.65	.200	18	461
12..	.70	.80	.70	.80	.75	.217	141	543
15..	.75	.75	.70	.70	.75	.213	109	627
16..	.65	.65	.65	.65	.75	.211	36	647
17..	.75	.75	.65	.75	.70	.204	25	657
18..	.60	.70	.60	.70	.70	.208	5	659
19..	.60	.60	.60	.60	.70	.210	5	664
22..	.70	.85	.70	.85	1.02	.263	3	667
23..	.77	.77	.75	.75	.80	.236	4	671
24..	.67	.82	.67	.82	.85	.263	63	717
25..	.85	.85	.70	.80	.77	.249	26	723
26..	.75	.75	.60	.60	.60	.226	93	767
29..	.60	.60	.50	.50	.55	.217	6	769
30..	.55	.70	.55	.70	.72	.256	72	718
				IN OCTOBER				
1..	.72	.72	.70	.70	.70	.246	4	718
2..	.55	1.00B	.55	1.00B	1.05	.320	51	753
3..	1.10	1.10	.90	.90	1.00	.303	145	860
6..	.85	.85	.85	.85	.97	.296	36	895
7..	.85	.85	.80	.80	.80	.251	15	898
8..	.85	.85	.80	.80	.90	.268	59	900
9..	.72	.72	.70	.72B	.75	.240	39	932
10..	.65	.70	.65	.70	.65	.221	10	930
13..	.55	.55	.55	.55	.55	.199	26	956
14..	.55	.55	.50	.50	.60	.210	5	955
15..	.55	.55	.55	.55	.55	.200	12	959
16..	....	....	....	.55N	.57	.202	....	959
17..	.57	.57	.57	.57	.62	.217	8	967
20..	.57	.57	.52	.55	.55	.205	45	981
21..	.65	.65	.65	.65	.70	.236	30	1010
22..	.70	.70	.62	.65	.65	.218	34	1038

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 52 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.60	.65	.60	.60	.67	.220	17	1049
24..	.70	.77	.70	.70	.72	.234	5	1028
27..	....	....	.52A	.52A	.42	.157	....	1028
28..	.42	.47	.42	.47	.47	.174	34	1050
29..	.42	.42	.40	.40	.40	.162	164	988
30..	.40	.42	.40	.40	.40	.159	12	972
31..	.40	.40	.35	.40B	.42	.157	24	981
				IN NOVEMBER				
3..	.35	.40	.30	.30	.32	.135	24	980
4..	.30	.35	.25	.35	.32	.132	60	926
5..	.40	.40	.40	.40	.35	.142	5	920
6..	....	....	....	.35N	.32	.136	....	916
7..	....	....	....	.32N	.32	.143	....	916
10..	.30	.30	.25	.25	.22	.105	50	876
11..	.25	.25	.22	.22	.20	.095	563	718
12..	.20	.20	.17	.17	.20	.090	39	717
13..	.25	.25	.25	.25	.20	.080	9	716
14..	.25	.25	.22	.22	.22	.093	3	719
17..	.17	.17	.17	.17	.17	.079	1	719
18..	....	.20B	....	.17N	.15	.074	10	728
19..	....	....	....	.15N	.15	.060	....	728
20..	.15	.15	.15	.15	.10	.048	5	723
21..	....	....	....	.10N	.12	.052	....	723
24..	....	....	....	.12N	.10	.045	....	723
25..	.10	.12	.10	.10	.10	.047	57	753
26..	.07	.07	.07	.07	.07	.043	....	753
27..	Exchange Closed; Thanksgiving Day							
28..	.05	.05	.05	.05	.07	.035	31	784
				IN DECEMBER				
1..	....	....	....	.07N	.07	.029	1	784
2..	.12	.12	.10	.10	.10	.047	58	831
3..	.50	.15	.15	.15	.17	.081	50	881
4..	.15	.15	.15	.15	.15	.066	62	868
5..	....	.17B	....	.17B	.17	.071	....	868
8..	.15	.20	.15	.20	.20	.096	19	863
9..	.20	.22	.20	.20A	.15	.076	56	903
10..	.17	.17	.15A	.17	.17	.082	1	902
11..	....	....	.15A	.15A	.15	.072	....	902
12..	.15	.15	.15	.15	.15	.079	2	902
15..	.15	.20	.15	.20	.20	.089	20	917
16..	.15	.15	.12	.12	.15	.070	25	922
17..	.15	.15	.12A	.15	.15	.084	56	925
18..	.10	.15	.10	.15	.15	.096	32	899
19..	....	.17B	....	.17B	.17	.089	62	924
22..	.17	.25	.17	.22	.22	.110	70	976
23..	.10	.10	.10	.10	.10	.059	54	1002
24..	.07	.07	.07	.07	.07	.052	29	992
25..	Exchange Closed; Christmas							
26..	....	....	....	.07N	.07	.049	....	992
29..	.10	.10	.10	.10	.10	.065	7	985
30..	.05	.07	.05	.05	.05	.042	58	1032
31..	.07	.10	.07	.10	.10	.076	7	1033

FEBRUARY 1987 54 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	3.65	3.65	3.65	3.65	3.35	.444	5	5
8..	....	....	....	3.35N	2.97	.419	....	5
9..	....	....	....	2.97N	3.02	.415	....	5
12..	....	....	....	3.02N	2.85	.410	....	5
13..	....	....	....	2.85N	3.15	.398	....	5
14..	....	....	3.00A	3.00A	2.65	.395	....	5
15..	2.85	3.00	2.85	3.00	2.80	.408	18	23
16..	....	....	....	2.80N	3.37	.447	....	23
19..	....	....	....	3.37N	3.10	.434	....	23
20..	....	....	....	3.10N	3.27	.442	....	23
21..	3.50	3.50	3.50	3.50	3.95	.493	10	33
22..	....	....	3.75A	3.75A	3.70	.467	....	33
23..	....	....	....	3.70N	3.87	.480	....	33
26..	Exchange Closed; Memorial Day							
27..	3.90	3.90	3.50	3.70B	3.70	.492	30	43
28..	....	....	....	3.70N	3.75	.483	40	83
29..	....	....	....	3.75N	3.67	.484	....	83
30..	....	....	....	3.67N	4.00	.502	....	83
				IN JUNE				
2..	....	....	....	4.00N	4.40	.528	....	83
3..	....	....	....	4.40N	4.27	.520	....	83
4..	....	....	4.20A	4.20A	4.05	.503	....	83
5..	....	....	....	4.05N	3.77	.484	....	83
6..	....	....	....	3.77N	3.80	.484	....	83

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9 ..	....	....	....	3.80N	4.10	.509	....	83
10 ..	4.40	4.40	4.20	4.10	4.02	.509	10	91
11 ..	4.40	4.40	4.30	4.30	4.20	.513	2	91
12 ..	....	....	....	4.20N	3.90	.494	....	91
13 ..	....	....	....	3.90N	3.90	.495	....	91
16 ..	....	....	....	3.90N	4.35	.520	....	91
17 ..	....	....	....	4.35N	3.90	.483	....	91
18 ..	....	....	....	3.90N	3.77	.474	....	91
19 ..	....	3.90B	....	3.90B	3.92	.484	....	91
20 ..	....	....	....	3.92N	3.45	.468	....	91
23 ..	3.55	3.55	3.55	3.55	3.40	.468	75	166
24 ..	....	....	....	3.40N	2.20	.417	....	166
25 ..	....	....	....	2.20N	3.25	.407	....	141
26 ..	....	....	....	3.25N	3.10	.418	....	141
27 ..	2.95	2.95	2.95	2.95	3.20	.426	2	143
30 ..	....	....	....	3.20N	3.50	.454	....	143

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	3.50N	3.40	.447	....	143
2 ..	3.35	3.35	3.35	3.35	3.07	.427	40	171
3 ..	....	....	3.00A	3.00A	3.12	.431	....	171
4 ..	Exchange Closed; Independence Day							
7 ..	....	....	....	3.12N	2.82	.416	....	171
8 ..	....	....	....	2.82N	3.35	.453	....	171
9 ..	3.35	3.45B	3.30A	3.30A	3.12	.436	1	172
10 ..	3.05	3.05	3.05	3.05	3.15	.436	5	177
11 ..	....	....	....	3.15N	3.20	.445	....	177
14 ..	....	....	3.15A	3.15A	2.80	.411	....	177
15 ..	....	....	2.60A	2.60A	2.57	.389	....	177
16 ..	....	....	....	2.57N	2.45	.382	....	168
17 ..	....	....	....	2.45N	2.52	.389	....	168
18 ..	....	....	....	2.52N	2.20	.355	....	168
21 ..	....	....	....	2.20N	2.07	.348	....	168
22 ..	....	....	....	2.07N	2.10	.350	....	168
23 ..	....	....	....	2.10N	2.20	.357	....	168
24 ..	2.25@.30	2.30	2.25	2.30	2.25	.361	4	172
25 ..	2.20	2.20	2.20	2.20	2.05	.343	1	173
28 ..	1.70	1.70	1.70	1.70	1.70	.307	31	160
29 ..	....	....	....	1.70N	1.87	.325	14	146
30 ..	....	1.90B	....	1.90B	2.32	.371	....	146
31 ..	2.17	2.17	2.17	2.17	2.15	.356	2	148

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	2.10A	2.10A	1.95	.338	....	148
4 ..	1.75	1.75	1.75	1.75	1.85	.338	7	152
5 ..	1.85	1.85	1.85	1.85	2.00	.356	18	166
6 ..	1.95	2.05B	1.95	2.05B	2.15	.372	20	176
7 ..	1.85	1.90B	1.80	1.90B	1.85	.343	25	201
8 ..	1.90	1.90	1.90	1.90	1.90	.347	15	208
11 ..	1.80	1.85	1.80	1.85	2.00	.357	2	221
12 ..	1.90	1.90	1.80A	1.80A	1.80	.349	2	221
13 ..	1.80	1.85	1.80	1.85	1.95	.359	4	223
14 ..	1.75	1.80	1.75	1.80	1.95	.351	23	245
15 ..	1.87	1.87	1.80	1.80	1.80	.333	36	270
18 ..	1.90	1.90	1.70	1.70	1.70	.319	28	286
19 ..	1.70	1.70	1.60	1.60	1.70	.335	5	280
20 ..	1.50	1.65	1.50	1.65	1.67	.342	14	292
21 ..	1.55	1.55	1.47	1.47	1.55	.334	6	289
22 ..	1.45	1.45	1.45	1.45	1.62	.345	3	292
25 ..	1.50	1.50	1.50	1.50	1.55	.339	2	294
26 ..	1.40	1.40	1.40	1.40	1.37	.320	190	432
27 ..	1.35	1.35	1.10	1.10	1.17	.300	27	449
28 ..	....	1.20B	....	1.17N	1.07	.288	....	449
29 ..	1.00	1.05B	.95	.95	.90	.268	137	536

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	.90	.90	.90	.90	1.00	.284	11	537
3 ..	1.00	1.00	.85	.85	.80	.254	8	527
4 ..	....	.85B	....	.85B	.82	.254	....	527
5 ..	.90	.95	.90	.95	.90	.260	42	549
8 ..	....	....	....	.90N	.97	.275	53	538
9 ..	1.00	1.00	.92	.92	.87	.256	21	541
10 ..	....	.90B	....	.90B	.95	.272	....	541
11 ..	1.00	1.15	1.00	1.10A	1.15	.292	121	602
12 ..	1.25	1.25	1.25	1.25	1.30	.313	5	602
15 ..	1.35	1.35	1.25	1.25	1.30	.309	40	613
16 ..	1.40	1.40	1.25	1.25	1.30	.307	34	639
17 ..	1.25	1.25	1.15	1.15	1.25	.299	101	700
18 ..	1.10	1.10	1.10	1.10	1.22	.304	16	700
19 ..	1.20	1.20	1.20	[illegible]	1.25	.307	3	713
22 ..	1.30	1.60	1.30	1.60	1.70	.371	11	718
23 ..	1.55	1.55	1.20	1.20	1.40	.340	2	717

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24 ..	1.45	1.45	1.35A	1.45	1.50	.372	2	717
25 ..	1.50	1.55	1.40	1.50	1.40	.356	36	747
26 ..	1.15	1.15	1.15	1.15	1.17	.330	5	749
29 ..	1.05	1.05	1.00	1.00	1.02	.321	133	862
30 ..	1.35	1.35	1.35	1.35	1.30	.370	37	880

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.40	1.40	1.20	1.40	1.30	.359	20	890
2 ..	1.25	1.70	1.25	1.65	1.85	.445	22	878
3 ..	1.65	1.90	1.70	1.80	1.75	.427	72	916
6 ..	1.55	1.65	1.55	1.60	1.70	.421	112	993
7 ..	1.50	1.60	1.40	1.40	1.45	.369	19	994
8 ..	1.50	1.50	1.40	1.40	1.57	.390	27	1016
9 ..	1.40	1.40	1.30	1.35	1.37	.358	26	1031
10 ..	1.30	1.30	1.20	1.20	1.22	.337	27	1026
13 ..	1.17@.10	1.17	1.10	1.10	1.10	.313	73	1023
14 ..	1.10	1.15	1.00	1.10	1.15	.328	63	991
15 ..	1.05	1.07	1.00	1.05	1.10	.317	45	981
16 ..	1.10	1.15	1.05	1.07	1.12	.320	37	996
17 ..	1.20	1.20	1.15	1.15	1.20	.341	36	1032
20 ..	1.15	1.15	1.05	1.10B	1.15	.328	38	1045
21 ..	1.25	1.30	1.25	1.30	1.32	.367	18	1050
22 ..	1.25	1.30	1.20	1.20	1.25	.345	13	1054
23 ..	1.15	1.30	1.15	1.30	1.30	.348	27	1058
24 ..	1.30	1.40	1.25A	1.35	1.37	.365	34	1064
27 ..	1.05	1.07B	.90	.90	.90	.268	193	998
28 ..	.90	.95	.90	.95	.95	.291	82	1033
29 ..	.67	.87	.80	.80	.87	.276	86	978
30 ..	.90	.92	.87	.87	.85	.273	50	984
31 ..	.80	.80	.77	.80	.85	.271	16	993

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.90	.90	.75	.75	.70	.242	100	943
4 ..	.70	.70	.65	.70	.70	.240	26	959
5 ..	.80	.82B	.80	.80	.75	.255	96	964
6 ..	.75	.80	.75	.75	.72	.248	86	1008
7 ..	.70	.75	.70	.70	.75	.261	143	1120
10 ..	.72	.72	.60	.60	.55	.207	51	1149
11 ..	.52	.55	.50	.50	.50	.193	322	1124
12 ..	.50	.55	.50	.55	.50	.186	38	1124
13 ..	.52	.57	.50	.50	.47	.171	215	1245
14 ..	.55	.57	.55	.57	.55	.192	58	1271
17 ..	.45	.52	.45	.50	.45	.172	213	1302
18 ..	.60	.60	.47	.47	.45	.165	295	1412
19 ..	.42@.40	.42	.37A	.37A	.35	.141	164	1406
20 ..	.35	.37	.30	.32	.30	.117	150	1428
21 ..	.37	.37	.30	.32	.32	.126	67	1441
24 ..	.27	.30	.27	.30	.27	.114	73	1440
25 ..	.27	.27	.17	.20B	.22	.120	111	1477
26 ..	.25	.25	.22A	.22A	.22	.113	20	1480
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	.22	.22	.20	.20	.17	.098	58	1453

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.17	.17	.15	.15	.15	.087	4	1451
2 ..	.30	.30	.25	.25	.22	.128	76	1457
3 ..	.35	.45	.30	.45	.47	.197	104	1499
4 ..	.50	.52	.40	.42	.42	.168	186	1602
5 ..	.42	.55	.42	.42	.45	.180	490	1713
8 ..	.50	.55	.45	.55	.57	.230	202	1774
9 ..	.55	.57	.50	.50A	.47	.195	38	1777
10 ..	.42	.50	.40	.50	.50	.207	186	1757
11 ..	.50	.50	.42	.42	.45	.188	102	1808
12 ..	.45	.45	.42	.42	.47	.205	57	1812
15 ..	.50	.60	.50	.52	.55	.229	191	1916
16 ..	.40	.45	.37	.40	.40	.193	56	1958
17 ..	.40	.40	.35	.40	.42	.225	114	2045
18 ..	.42	.45	.42	.45	.47	.250	88	2073
19 ..	.47	.50	.40	.47	.47	.238	90	2096
22 ..	.57	.60	.55	.55	.65	.286	96	2112
23 ..	.55@.47	.55	.27	.30	.32	.188	66	2118
24 ..	.20	.27	.20	.27B	.27	.174	15	2119
25 ..	Exchange Closed; Christmas							
26 ..	.25	.27	.25	.27	.27	.176	26	2128
29 ..	.30	.37	.30	.37	.37	.226	63	2155
30 ..	.42	.42	.22	.22	.22	.174	215	2071
31 ..	.25	.37	.22A	.32@.35	.35	.267	193	2186

FEBRUARY 1987 56 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9 ..	4.60	4.60	4.60	4.60	4.20	.507	20	20

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 56 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	....	4.20N	4.22	.508	....	20
11..	....	....	....	4.22N	4.30	.518	....	20
14..	....	....	....	4.30N	3.77	.484	....	20
15..	....	....	....	3.77N	3.52	.461	....	20
16..	....	....	3.50A	3.50A	3.37	.454	....	20
17..	3.45	3.45	3.35A	3.45	3.45	.461	6	26
18..	3.50	3.50	3.50	3.50	3.07	.427	107	133
21..	3.15	3.15	3.10A	3.10A	2.92	.419	20	144
22..	3.00	3.10	3.00	3.10	2.95	.421	27	161
23..	3.00	3.00	3.00	3.00	3.07	.429	2	163
24..	3.05	3.05	3.05	3.05	3.12	.433	11	174
25..	3.20	3.30	3.05	3.05	2.87	.414	247	421
28..	2.55	2.55	2.55	2.55	2.45	.377	5	426
29..	2.70	2.70	2.70	2.70	2.67	.396	5	431
30..	2.70	3.00	2.70	3.00	3.22	.446	31	453
31..	3.30	3.30	3.00	3.00	3.02	.430	36	459

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.00	3.00	2.80	2.80	2.77	.413	3	462
4..	2.65	2.65	2.55	2.65	2.67	.414	62	511
5..	2.50	2.65	2.50	2.65	2.87	.434	147	638
6..	2.90	3.00	2.80	2.90	3.05	.453	19	645
7..	2.90	2.90	2.65	2.80	2.70	.424	33	663
8..	2.80	2.87	2.70	2.80	2.75	.430	6	666
11..	2.65	2.65	2.60	2.60	2.90	.442	14	682
12..	2.70	2.75	2.57	2.75	2.70	.436	57	732
13..	2.70	2.90	2.70	2.80	2.82	.448	63	793
14..	2.70	2.75	2.70	2.75	2.80	.440	7	800
15..	2.60	2.75	2.60	2.67	2.62	.421	38	828
18..	2.80@.75	2.80	2.35	2.40	2.50	.408	45	852
19..	2.45	2.50	2.35	2.45	2.50	.426	104	897
20..	2.50	2.55	2.45A	2.45A	2.50	.433	11	906
21..	2.50	2.50	2.40A	2.40A	2.35	.425	5	910
22..	2.35	2.40	2.35	2.40	2.40	.438	18	926
25..	2.25	2.25	2.25	2.25	2.30	.432	39	948
26..	2.30	2.35	2.15	2.25	2.15	.411	75	97[illegible]
27..	2.00	2.10	1.90	1.90	1.90	.391	9	983
28..	2.00	2.00	1.75	1.82	1.75	.378	8	992
29..	1.75	1.75	1.50	1.55	1.50	.357	25	998

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.50	1.50	1.40	1.50	1.65	.378	25	1014
3..	1.75	1.75	1.30	1.35	1.40	.344	51	1001
4..	1.40	1.52	1.35	1.35	1.40	.346	96	1074
5..	1.55	1.55	1.55	1.55	1.55	.354	18	1076
8..	1.45	1.60	1.45	1.55A	1.65	.373	332	775
9..	1.65	1.65	1.50	1.50	1.50	.353	22	778
10..	1.50	1.70	1.47	1.65	1.65	.373	53	800
11..	1.75	2.00	1.75	1.80	1.87	.396	17	731
12..	2.00	2.10	1.95	2.10	2.07	.419	160	871
15..	2.15	2.15	2.05	2.05	2.05	.416	86	897
16..	2.20	2.25B	1.90	1.90	2.07	.415	73	938
17..	1.95	1.95	1.87	1.90B	2.02	.405	59	953
18..	2.00	2.00	2.00	2.00	2.00	.412	27	972
19..	2.05	2.05	1.90	1.95B	2.02	.416	9	972
22..	2.35	2.50	2.35	2.45	2.62	.486	31	1003
23..	2.50	2.60	2.20	2.20	2.30	.453	66	1026
24..	2.12	2.30	2.10	2.30	2.45	.488	24	1048
25..	2.25	2.25	2.25	2.25	2.20	.472	7	1048
26..	2.05	2.25	1.90	1.90	1.95	.445	44	1058
29..	1.90	1.90	1.75	1.80	1.85	.437	69	1106
30..	1.90	2.30B	1.85	2.15B	2.22	.491	17	1119

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.10	2.45	2.00	2.20A	2.17	.481	16	1127
2..	2.00	2.85B	2.00	2.85B	2.95	.571	139	1195
3..	2.82	3.00	2.70	2.70	2.80	.554	136	1277
6..	2.60	2.70	2.60	2.70	2.77	.549	213	1482
7..	2.55	2.55	2.30A	2.30A	2.37	.496	17	1494
8..	2.40	2.45	2.30	2.45	2.52	.519	69	1492
9..	2.25	2.25	2.20	2.25	2.27	.487	16	1501
10..	2.25	2.25	2.10	2.20	2.07	.466	19	1494
13..	2.00	2.05	1.85	1.85	1.90	.443	81	1541
14..	1.90	1.90	1.70	1.90	2.00	.462	133	1573
15..	1.90	1.90	1.80	1.90B	1.92	.450	72	1587
16..	1.85	1.92	1.85	1.92	1.95	.455	11	1590
17..	2.00	2.05	1.95	2.00B	2.05	.479	47	1600
20..	2.00	2.00	1.90	2.00	1.97	.467	53	1608
21..	2.00	2.25	2.00	2.25	2.27	.510	36	1615
22..	2.25	2.25	2.10	2.12B	2.12	.487	63	1634
23..	2.05	2.20	2.05	2.12	2.20	.491	75	1673

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

FEBRUARY 1987 56 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.15	2.20	2.12	2.20	2.32	.508	14	1686
27..	1.75	1.75	1.60	1.60	1.60	.402	44	1711
28..	1.67	1.70	1.65	1.70	1.72	.430	15	1706
29..	1.60	1.60	1.50	1.60	1.60	.413	173	1727
30..	1.60	1.70	1.60	1.65	1.57	.411	121	1832
31..	1.60	1.60	1.40	1.50B	1.57	.411	139	1886

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.50	1.62	1.40	1.40	1.37	.379	69	1913
4..	1.30	1.30	1.15	1.30	1.35	.378	29	1926
5..	1.45	1.60	1.45	1.45	1.45	.397	45	1925
6..	1.45	1.57	1.40	1.40	1.35	.391	106	1923
7..	1.35	1.47	1.32	1.45	1.47	.409	82	1959
10..	1.40	1.40	1.05	1.05	1.12	.346	28	1970
11..	1.05	1.15	1.05	1.05	1.05	.330	51	2008
12..	1.10	1.10	.95	1.05	1.02	.321	199	2118
13..	1.00	1.10	1.00	1.05	1.00	.302	154	2200
14..	1.02	1.15	1.02	1.10	1.12	.333	264	2233
17..	.95	1.10	.95	1.05	1.00	.309	97	2317
18..	1.17	1.20	1.00	1.00	.95	300	82	2386
19..	.90	.90	.75	.85	.80	.266	95	2457
20..	.75	.80	.70	.75	.70	.232	204	2363
21..	.72	.80	.70	.80	.72	.247	87	2359
24..	.70	.70	.62	.67	.67	.232	109	2319
25..	.70	.70	.47	.57	.60	.243	107	2316
26..	.62	.62	.52	.52	.55	.234	117	2309
27..	Exchange Closed; Thanksgiving Day							
28..	.57	.57	.45	.45	.45	.214	112	2268

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.42	.42	.40	.42	.42	.200	181	2218
2..	.47	.67	.47	.62	.62	.270	127	2134
3..	.75	1.10	.75	1.10	1.10	.371	564	2550
4..	1.05	1.20	1.00	1.00	1.00	.331	243	2707
5..	.92	1.12	.92	1.07A	1.05	.349	75	2732
8..	1.10	1.25	1.05	1.25	1.25	.423	89	2745
9..	1.25	1.30	1.05	1.10	1.10	.377	169	2790
10..	1.10	1.12	1.00	1.12	1.12	.396	103	2771
11..	1.10	1.20	1.00	1.02	1.05	.372	126	2788
12..	1.02@.05	1.12	1.00	1.12@.07	1.10	.397	82	2810
15..	1.10	1.40	1.10	1.22	1.25	.436	184	2860
16..	1.05@.00	1.15	1.00	1.00	.97	.391	211	2886
17..	1.05	1.05	.87	1.05	1.10	.438	277	2736
18..	1.10	1.27	1.10	1.25	1.27	.473	114	2718
19..	1.25	1.25	1.15	1.20	1.25	.461	138	2737
22..	1.27	1.50	1.25	1.47@.50	1.52	.529	337	2914
23..	1.20	1.20	.80	.85	.87	.407	175	2873
24..	.85	.85	.77	.82	.80	.393	84	2880
25..	Exchange Closed; Christmas							
26..	.75	.77	.75	.77	.80	.406	42	2862
29..	.85	1.07	.85	1.05	1.07	.493	153	2911
30..	1.15	1.15	.77	.77	.77	.428	318	2886
31..	.77@.80	1.17	.77	1.15	1.22	.563	167	2838

FEBRUARY 1987 58 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	4.45	4.45	4.45	4.45	4.12	.498	5	5
21..	....	....	....	4.12N	3.92	.490	....	5
22..	....	....	....	3.92N	3.97	.493	....	5
23..	....	....	....	3.97N	4.12	.501	....	5
24..	....	....	....	4.12N	4.20	.505	....	5
25..	....	....	....	4.20N	3.87	.486	....	5
28..	3.45	3.45	3.37A	3.37A	3.35	.448	30	35
29..	3.60	3.70	3.60	3.70	3.62	.469	71	106
30..	3.85	3.85	3.85	3.85	4.32	.520	18	124
31..	4.30	4.30	4.30	4.30	4.07	.505	6	118

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.85	3.85	3.85	3.85	3.77	.488	....	118
4..	....	....	....	3.77N	3.67	.491	....	118
5..	....	....	....	3.67N	3.92	.513	....	118
6..	....	....	....	3.92N	4.17	.532	....	118
7..	3.75	3.75	3.75	3.75	3.72	.504	....	118
8..	....	....	....	3.72N	3.80	.512	10	128
11..	....	....	....	3.80N	4.00	.527	....	128
12..	....	....	....	4.00N	3.77	.522	....	128
13..	....	....	....	3.77N	3.92	.536	....	128
14..	....	....	3.80A	3.80A	3.87	.529	....	128
15..	3.80	3.80	3.65	3.65	3.67	.511	52	180
18..	....	3.75B	3.55A	3.55A	3.50	.498	8	188
19..	....	....	3.45A	3.45A	3.52	.517	....	188

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 58 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	3.50	3.55	3.35	3.35	3.55	.525	15	201
21..	3.35	3.35	3.30	3.30	3.40	.518	11	212
22..	3.35@.30	3.35	3.30	3.30	3.47	.531	....	212
25..	3.20	3.35	3.20	3.35	3.45	.526	53	232
26..	3.20	3.20	3.17	3.17	3.12	.505	3	233
27..	3.00	3.00	2.75	2.75	2.85	.484	15	243
28..	2.90	2.90	2.80	2.80	2.67	.472	9	252
29..	2.65	2.65	2.30	2.45	2.35	.452	89	311

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	2.35	2.35	2.25	2.30	2.55	.475	42	353
3..	2.70	2.70	2.15	2.25	2.22	.441	137	410
4..	2.25	2.40	2.20	2.20	2.22	.444	26	419
5..	2.45	2.45	2.35	2.35	2.40	.454	7	421
8..	2.35	2.50	2.35	2.50	2.55	.477	90	473
9..	2.55	2.60	2.40	2.40	2.37	.456	66	497
10..	2.37	2.65B	2.37	2.65B	2.52	.479	15	504
11..	2.75	2.80	2.65	2.70	2.87	.503	14	515
12..	2.90	3.10	2.90	3.10	3.10	.528	6	520
15..	3.20	3.20	3.05	3.05	3.10	.526	45	563
16..	3.20	3.20	3.00	3.00	3.10	.525	62	608
17..	3.00	3.05	2.85	2.85	3.02	.516	28	621
18..	2.95	3.00	2.90	3.00	3.02	.523	18	639
19..	2.90	2.90	2.85	2.85	3.07	.528	53	648
22..	3.55	3.65	3.40	3.65	3.80	.599	91	666
23..	3.60	3.60	3.10	3.10	3.40	.567	34	668
24..	3.20	3.35	3.20	3.35	3.65	.601	3	666
25..	3.35	3.35	3.35	3.35	3.42	.587	11	655
26..	3.10	3.10	2.90	3.00	3.05	.560	29	659
29..	2.80	2.80	2.80	2.80	2.90	.555	21	678
30..	2.92	3.45	2.92	3.45	3.42	.610	6	681

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.35	3.50	3.35	3.40	3.37	.601	23	681
2..	3.20	4.30	3.15A	4.30	4.32	.686	69	678
3..	4.02	4.25	4.02	4.25	4.15	.671	11	667
6..		4.00	3.85A	4.00	4.07	.668	104	736
7..	....	....	3.80A	3.80A	3.60	.619	....	736
8..	3.45	3.60	3.45	3.60	3.77	.642	9	731
9..	3.60	3.60	3.50A	3.50A	3.47	.613	1	732
10..	3.30	3.30	3.30	3.30	3.22	.595	5	732
13..	2.95	3.05	2.95	3.05	3.00	.575	23	748
14..	2.95	2.95	2.77	2.80B	3.15	.595	39	786
15..	3.05	3.07	2.87	3.07	3.02	.584	55	810
16..	3.17	3.20	3.05A	3.05A	3.07	.590	9	811
17..	3.12	3.15	3.10	3.15	3.25	.615	6	817
20..	3.15	3.15	2.95	3.00	3.12	.606	33	833
21..	3.30	3.45	3.30	3.45	3.52	.647	13	833
22..	3.45	3.47	3.25	3.25	3.32	.626	45	855
23..	3.25	3.35	3.20	3.35	3.40	.629	21	870
24..	3.40	3.55	3.25A	3.55	3.55	.646	14	872
27..	3.02	3.02	2.65	2.65	2.62	.544	22	891
28..	2.65	2.80B	2.65	2.67	2.80	.572	45	911
29..	2.62	2.62	2.42	2.42	2.65	.557	74	934
30..	2.80	2.80	2.80	2.80	2.60	.556	14	937
31..	2.55	2.55	2.40A	2.47	2.62	.557	9	939

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.70	2.70	2.25	2.25	2.35	.527	38	936
4..	2.12	2.37	2.10	2.35	2.32	.528	89	921
5..	2.45	2.60	2.37	2.45	2.45	.550	39	920
6..	2.55	2.57	2.35	2.35	2.35	.545	89	940
7..	2.30@.27	2.50	2.25	2.50	2.50	.566	63	967
10..	2.40	2.40	2.10	2.10	2.05	.504	177	1112
11..	2.00	2.05	1.90	1.90	1.92	.489	57	1128
12..	1.85	1.92	1.77	1.90	1.90	.481	61	1161
13..	1.85	1.90	1.82	1.85	1.80	.460	304	1422
14..	1.90	1.95	1.90	1.90	2.00	.495	45	1461
17..	1.90	1.90	1.80	1.87	1.82	.473	81	1510
18..	2.10	2.12	1.82	1.82	1.75	.464	230	1647
19..	1.65	1.65	1.45	1.55B	1.55	.426	152	1777
20..	1.50	1.50	1.35	1.40	1.37	.385	705	2384
21..	1.42	1.50	1.30	1.50	1.45	.405	247	2543
24..	1.32	1.42	1.30	1.30	1.32	.391	94	2603
25..	1.30	1.35	1.05	1.25	1.27	.407	297	2703
26..	1.20	1.32	1.15	1.20	1.20	.399	98	2731
27..	Exchange Closed: Thanksgiving Day							
28..	1.25	1.25	1.10	1.10	1.10	.377	120	2807

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 58 PUTS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.05	.97	1.00	1.00	.365	354	2917
2..	1.15	1.45	1.15	1.35	1.42	.456	283	2859
3..	1.65	2.15	1.52	2.10	2.10	.570	335	3019
4..	2.10	2.12	1.85	2.00	1.92	.528	163	3058
5..	1.87	2.25	1.85	2.00	1.97	.548	33	3061
8..	2.15	2.40	2.00	2.30	2.35	.630	93	3058
9..	2.50	2.50	2.05	2.05	2.12	.585	193	3050
10..	2.05	2.15	1.97	2.15	2.17	.606	79	3066
11..	2.25@.30	2.30	2.02A	2.05	2.00	.584	72	3056
12..	2.05	2.12	2.00	2.07	2.15	.612	51	3055
15..	2.30	2.60	2.30	2.40	2.40	.655	77	3068
16..	2.02	2.30	2.00	2.10	2.05	.615	149	3072
17..	2.10	2.25	1.90	2.25	2.27	.663	119	3090
18..	2.35	2.45	2.20A	2.40@.45	2.50	.697	49	3030
19..	2.45	2.45	2.35	2.40	2.45	.689	304	2941
22..	2.50	2.85	2.45	2.75	2.85	.754	350	2881
23..	2.40	2.40	1.87A	2.07	2.00	.652	416	2697
24..	1.92	1.95	1.80	1.95	1.92	.644	92	2709
25..	Exchange Closed: Christmas							
26..	1.80	1.90	1.80	1.90	1.97	.666	24	2719
29..	2.10	2.35	2.07	2.32	2.42	.755	309	2655
30..	2.45	2.45	1.90	1.90@.95	2.00	.708	404	2467
31..	2.00	2.55B	2.00	2.55B	2.67	.819	378	2328

FEBRUARY 1987 60 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	5.20	5.20	5.20	5.20	5.35	.570	2	2
24..	....	....	....	5.35N	5.42	.574	....	2
25..	....	....	....	5.42N	5.07	.556	....	2
28..	....	....	4.60A	4.60A	4.45	.518	....	2
29..	4.50	4.50	4.50	4.50	4.77	.539	2	4
30..	....	4.85B	....	4.85B	5.60	.590	....	4
31..	....	....	....	5.60N	5.30	.577	....	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	...	5.10A	5.10A	4.97	.561	....	4
4..	....	....	....	4.97N	4.87	.565	....	4
5..	....	....	....	4.87N	5.17	.588	....	4
6..	....	....	....	5.17N	5.47	.608	....	4
7..	....	....	5.20A	5.20A	4.95	.582	....	4
8..	....	....	....	4.95N	5.02	.591	....	4
11..	....	....	....	5.02N	5.25	.607	....	4
12..	5.00	5.00	5.00	5.00	5.10	.605	....	4
13..	5.00	5.00	4.60A	5.00	5.22	.619	3	7
14..	....	....	....	5.22N	5.15	.614	....	7
15..	....	....	5.00A	5.00A	4.90	.597	....	7
18..	....	5.05B	4.80A	4.80A	4.70	.586	....	7
19..	....	....	....	4.70N	4.77	.604	....	7
20..	....	....	....	4.77N	4.82	.613	....	7
21..	....	....	....	4.82N	4.65	.606	....	7
22..	....	....	....	4.65N	4.77	.619	....	7
25..	4.55	4.55	4.50	4.50	4.70	.615	14	21
26..	....	....	....	4.70N	4.37	.595	....	21
27..	....	....	....	4.37N	4.02	.575	....	21
28..	....	4.10B	....	4.10B	3.82	.564	....	21
29..	....	....	3.65A	3.65A	3.45	.546	....	21

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	....	....	....	3.45N	3.75	.571	....	21
3..	3.80	3.80	3.65	3.70	3.30	.538	10	28
4..	3.40	3.40	3.25	3.25	3.30	.542	21	44
5..	3.45	3.55B	3.45	3.45	3.50	.553	30	58
8..	3.50	3.50	3.50	3.50	3.72	.579	5	58
9..	3.75	3.75	3.30	3.30	3.47	.560	114	148
10..	3.55	3.60B	3.50	3.60B	3.70	.583	10	156
11..	....	3.75B	....	3.75B	4.07	.607	....	156
12..	4.10	4.10	4.10	4.10	4.37	.632	5	156
15..	4.35	4.35	4.30A	4.30A	4.35	.631	12	168
16..	....	4.50B	....	4.35N	4.35	.630	....	168
17..	....	....	4.20A	4.20A	4.25	.621	....	168
18..	....	....	4.15A	4.25N	4.27	.629	....	168
19..	4.20	4.20	4.20	4.20	4.32	.633	1	169
22..	....	....	....	4.32N	5.20	.700	....	169
23..	....	....	4.70A	5.20N	4.75	.671	....	169
24..	4.60	4.60	4.60	4.60	5.05	.703	5	174
25..	4.80@.85	4.85	4.80	4.80	4.80	.690	9	180
26..	4.65	4.65	4.40A	4.40A	4.45	.667	1	172
29..	4.10	4.15B	4.10	4.15B	4.25	.664	5	172
30..	....	4.70B	....	4.70B	4.87	.715	....	172

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 60 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	4.75	4.95	4.75	4.75	4.80	.708	13	171
2 . .	5.60	5.60	4.60A	5.60	5.95	.782	69	170
3 . .	5.90	5.90	5.65A	5.80A	5.70	.771	5	175
6 . .	....	....	5.40A	5.40A	5.62	.769	....	175
7 . .	....	....	5.30A	5.30A	5.05	.728	....	175
8 . .	5.05	5.25	4.95A	5.25	5.25	.748	22	194
9 . .	....	....	4.85A	4.90A	4.92	.724	3	197
10 . .	4.75	4.75	4.70	4.70	4.62	.710	10	192
13 . .	4.50	4.50	4.50	4.50	4.37	.695	5	187
14 . .	4.25	4.40B	4.20	4.20	4.52	.714	35	193
15 . .	4.25	4.40B	4.25	4.40B	4.42	.705	4	193
16 . .	....	....	....	4.42N	4.47	.712	2	189
17 . .	....	4.55B	....	4.55B	4.70	.734	....	187
20 . .	4.55	4.55	4.45	4.45	4.55	.728	6	187
21 . .	4.80	4.85B	4.80	4.85B	5.00	.764	8	185
22 . .	4.70	4.70	4.65	4.65	4.77	.746	9	185
23 . .	....	....	4.75A	4.77N	4.85	.749	....	185
24 . .	....	4.95B	4.80A	4.95B	5.02	.763	....	160
27 . .	4.30	4.30	3.97	3.97	3.90	.675	3	160
28 . .	....	4.10B	....	4.10B	4.15	.702	....	160
29 . .	3.80	3.80	3.80	3.80	3.97	.689	18	148
30 . .	....	4.25B	....	4.25B	3.92	.690	....	148
31 . .	....	3.95B	3.75A	3.75A	3.92	.691	....	148

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	....	....	3.92N	3.60	.667	....	148
4 . .	3.40	3.67	3.40	3.65A	3.60	.669	11	155
5 . .	3.90	3.90	3.90	3.90	3.77	.690	14	157
6 . .	3.70	3.95B	3.70	3.70	3.60	.687	2	157
7 . .	3.50	3.50	3.50	3.50	3.85	.708	25	182
10 . .	3.75	3.75	3.45A	3.45A	3.27	.656	1	182
11 . .	3.10	3.15B	3.10	3.10	3.12	.644	5	182
12 . .	3.10	3.10	3.00	3.07	3.07	.638	14	194
13 . .	3.02	3.05	2.95A	3.00	2.95	.620	281	433
14 . .	3.12	3.15B	3.10	3.15B	3.22	.653	13	433
17 . .	3.05	3.05	2.85	2.85	3.00	.636	75	508
18 . .	3.25	3.25	3.05	3.05	2.90	.629	23	528
19 . .	2.65	2.65	2.50	2.50	2.65	.594	15	531
20 . .	2.50	2.50	2.40	2.45	2.40	.553	27	532
21 . .	2.40	2.55	2.30	2.55	2.50	.574	69	583
24 . .	2.40	2.45	2.35	2.35	2.30	.564	20	598
25 . .	2.30	2.30	1.97	2.25	2.32	.583	48	628
26 . .	2.17	2.40	2.17	2.27	2.22	.578	39	656
27 . .	Exchange Closed; Thanksgiving Day							
28 . .	2.30	2.30	2.05	2.05	2.07	.560	5	661

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	1.97	1.97	1.85	1.95B	1.97	.554	25	676
2 . .	2.20	2.60	2.20	2.50	2.60	.646	192	727
3 . .	2.85	3.55	2.85	3.50B@.55	3.47	.747	111	713
4 . .	3.35	3.50B	3.25	3.25	3.20	.712	82	744
5 . .	3.37@.40	3.60B	3.15A	3.40	3.32	.730	8	745
8 . .	3.27	3.75	3.27	3.75	3.80	.799	70	765
9 . .	3.70	3.92B	3.55A	3.55A	3.50	.765	7	765
10 . .	3.45	3.50	3.40	3.50	3.62	.783	40	800
11 . .	3.65	3.65	3.55	3.55	3.42	.768	20	820
12 . .	....	....	....	3.42N	3.62	.790	....	820
15 . .	3.95	4.00	3.95	4.00	3.92	.827	33	845
16 . .	3.55	3.67	3.50	3.65A	3.55	.800	14	845
17 . .	....	3.70B	....	3.70B	3.87	.836	6	851
18 . .	3.87	3.90B	3.87	3.87	4.12	.860	2	843
19 . .	3.90	3.90	3.90	3.90	4.02	.856	18	843
22 . .	4.45	4.50	4.30	4.50	4.52	.899	43	805
23 . .	3.35	3.50B	3.35	3.45	3.57	.841	12	806
24 . .	3.40	3.52	3.40	3.50	3.47	.839	7	795
25 . .	Exchange Closed; Christmas							
26 . .	....	....	3.45A	3.45A	3.57	.858	7	795
29 . .	3.80	3.90B	3.80	3.90B	4.12	.915	9	797
30 . .	4.02	4.05	3.95	3.95	3.65	.894	12	794
31 . .	....	4.35B	....	4.35B	4.50	.949	5	799

FEBRUARY 1987 62 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17 . .	4.50	4.50	4.50	4.50	4.45	.773	5	5
18 . .	....	4.75B	....	4.45N	4.35	.769	....	5
19 . .	....	....	4.05A	4.05A	4.02	.741	....	5
20 . .	....	....	3.95A	3.95A	3.70	.707	....	5
21 . .	3.85	3.85	3.75A	3.85	3.85	.726	1	6
24 . .	3.60	3.60	3.60	3.60	3.65	.721	35	41
25 . .	3.60	3.60	3.30	3.50	3.72	.739	7	48
26 . .	3.55	3.80	3.55	3.80	3.60	.737	5	53
27 . .	Exchange Closed; Thanksgiving Day							
28 . .	3.40	3.70B	3.40	3.40	3.42	.726	12	65

LIVE CATTLE OPTION ON FUTURES — PUTS
FEBRUARY 1987 62 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	3.20	3.25	3.12	3.25	3.35	.726	21	86
2 . .	3.55	3.90B	3.55	3.85	4.15	.801	5	90
3 . .	4.35	4.95B	4.35	4.95B	5.15	.872	2	92
4 . .	4.90	4.90	4.85A	4.85A	4.80	.849	1	93
5 . .	....	5.25B	....	4.80N	4.87	.862	....	93
8 . .	5.10	5.10	5.10	5.10	5.57	.908	2	93
9 . .	....	....	....	5.57N	5.17	.888	....	93
10 . .	....	....	5.15A	5.15A	5.30	.900	....	93
11 . .	....	....	....	5.30N	5.12	.891	....	93
12 . .	....	....	....	5.12N	5.35	.906	....	93
15 . .	....	5.55B	....	5.55B	5.67	.928	....	93
16 . .	....	....	5.25A	5.25A	5.27	.915	....	93
17 . .	....	5.30B	....	5.27N	5.65	.935	....	93
18 . .	....	5.70B	....	5.70B	5.95	.948	....	93
19 . .	....	....	....	5.95N	5.85	.947	....	93
22 . .	....	5.90B	....	5.90B	6.40	.968	....	93
23 . .	5.80	5.80	5.30A	5.30A	5.42	.943	1	94
24 . .	5.35	5.35	5.35	5.35	5.32	.944	1	94
25 . .	Exchange Closed; Christmas							
26 . .	....	....	5.30A	5.30A	5.45	.955	....	95
29 . .	....	5.80B	....	5.80B	6.07	.979	....	94
30 . .	....	....	....	6.07N	5.60	.973	....	94
31 . .	....	6.25B	....	6.25B	6.47	.990	....	94

FEBRUARY 1987 64 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	5.60	5.60	5.60	5.60	5.87	.903	5	5
3 . .	....	6.80B	....	6.80B	7.00	.944	....	5
4 . .	....	....	....	7.00N	6.57	.932	....	5
5 . .	....	....	....	6.57N	6.67	.939	....	5
8 . .	....	7.00B	....	7.00B	7.42	.964	....	5
9 . .	....	....	....	7.42N	7.02	.955	....	5
10 . .	....	....	....	7.02N	7.17	.961	....	5
11 . .	....	....	....	7.17N	7.02	.957	....	5
12 . .	....	....	....	7.02N	7.22	.964	....	5
15 . .	....	7.42B	....	7.42B	7.60	.975	....	5
16 . .	....	....	....	7.60N	7.20	.970	....	5
17 . .	....	....	....	7.20N	7.72	.979	....	5
18 . .	....	....	....	7.72N	7.90	.984	....	5
19 . .	....	....	....	7.90N	7.80	.984	....	5
22 . .	....	7.90B	....	7.90B	8.35	.992	....	5
23 . .	....	....	7.40A	7.40A	7.37	.984	....	5
24 . .	....	....	7.35A	7.35A	7.27	.985	....	5
25 . .	Exchange Closed; Christmas							
26 . .	....	....	....	7.27N	7.40	.989	....	5
29 . .	....	....	....	7.40N	8.02	.996	....	5
30 . .	....	....	....	8.02N	7.57	.995	....	5
31 . .	....	8.20B	....	8.20B	8.47	.998	....	5

APRIL 1987 48 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23 . .	.30	.30	.30	.30	.17	.096	65	65
24 . .	....	....	....	.17N	.17	.104	35	100
25 . .	....	....	....	.17N	.15	.101	....	100
26 . .	....	....	....	.15N	.12	.093	....	100
29 . .	....	....	....	.12N	.07	.087	....	100
30 . .	....	....	....	.07N	.10	.102	....	100

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.20	.20	.20	.20	.17	.098	20	120
2 . .	....	.25B	....	.25B	.25	.124	....	120
3 . .	.25	.30	.25	.30	.25	.114	11	131
6 . .	....	....	....	.25N	.25	.111	....	131
7 . .	....	....	....	.25N	.25	.092	....	131
8 . .	....	....	....	.25N	.22	.099	...	131
9 . .	....	....	....	.22N	.17	.092	....	131
10 . .	....	....	....	.17N	.17	.087	....	131
13 . .	.20	.20	.20	.20	.15	.078	....	131
14 . .	....	....	....	.15N	.15	.079	....	131
15 . .	.17	.17	.17	.17	.15	.077	27	158
16 . .	....	....	....	.15N	.15	.078	....	158
17 . .	....	....	....	.15N	.17	.080	....	158
20 . .	....	....	....	.17N	.15	.074	....	158
21 . .	....	....	....	.15N	.17	.084	....	158
22 . .	....	....	....	.17N	.17	.081	....	158
23 . .	....	....	....	.17N	.20	.085	....	158
24 . .	....	....	....	.20N	.20	.090	....	158
27 . .	....	....	....	.20N	.15	.064	....	158
28 . .	....	....	....	.15N	.15	.069	....	158
29 . .	.15	.15	.15	.15	.12	.069	1	159
30 . .	....	....	....	.12N	.10	.065	....	159

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 48 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31				.10N	.20	.066	....	159

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....		.17A	.17A	.12	.057	....	159
4	....		....	.12N	.12	.056	....	159
5	....	....	....	.12N	.10	.058	....	159
6	....	....	....	.10N	.10	.053	....	159
7	....	....	....	.10N	.07	.052	....	159
10	....	....	....	.07N	.07	.044	....	159
11	.10	.10	.10	.10	.05	.036	1	160
12	....	....	....	.05N	.05	.034	....	160
13	....	....	....	.05N	.05	.032	....	160
14	....	....	....	.05N	.05	.034	....	160
17	....	....	....	.05N	.05	.030	....	160
18	....	....	....	.05N	.05	.030	....	160
19	....	....	....	.05N	.05	.027	....	160
20	....	....	....	.05N	.05	.025	....	160
21	....	....	....	.05N	.05	.028	....	160
24	....	....	....	.05N	.05	.028	....	160
25	....	....	....	.05N	.05	.027	....	160
26	....	....	....	.05N	.05	.026	....	160
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.05N	.02	.024	....	160

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.022	....	160
2	....	....	....	.02N	.02	.029	....	160
3	.07	.07	.07	.07	.07	.041	1	161
4	....	.10B	....	.07N	.07	.037	....	161
5	.10	.10	.10	.10	.07	.038	3	164
8	....	....	....	.07N	.07	.042	....	164
9	....	....	....	.07N	.07	.034	....	164
10	....	....	....	.07N	.07	.037	....	164
11	....	....	....	.07N	.07	.034	....	164
12	....	....	....	.07N	.07	.036	....	164
15	....	....	....	.07N	.07	.038	....	164
16	....	....	....	.07N	.05	.034	....	164
17	....	....	....	.05N	.07	.038	....	164
18	....	....	....	.07N	.07	.044	....	164
19	....	....	....	.07N	.10	.045	....	164
22	....	....	....	.10N	.12	.054	....	164
23	....	....	....	.12N	.10	.037	....	164
24	....	....	....	.10N	.07	.035	....	164
25	Exchange Closed: Christmas							
26	....	....	....	.07N	.07	.032	....	164
29	....	....	....	.07N	.07	.035	....	164
30	....	....	....	.07N	.07	.024	....	164
31	....	....	....	.07N	.07	.031	....	164

APRIL 1987 50 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.75	.75	.75	.75	.70	.182	....	....
18	....	....	....	.70N	.57	.172	4	4
19	....	....	....	.57N	.57	.179	....	4
20	....	....	....	.57N	.57	.179	....	4
21	.60	.60	.60	.60	.52	.177	....	4
22	....	....	....	.52N	.55	.179	32	36
25	....	....	....	.55N	.52	.177	....	36
26	....	....	....	.52N	.47	.172	....	36
27	....	....	....	.47N	.42	.159	....	36
28	....	....	....	.42N	.37	.150	....	36
29	....	....	....	.37N	.25	.140	....	36

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.25N	.27	.139	....	36
3	....	....	....	.27N	.22	.126	....	36
4	....	....	....	.22N	.25	.128	....	36
5	....	....	....	.25N	.25	.130	....	36
8	....	....	....	.25N	.27	.137	....	36
9	.27	.27	.27	.27	.25	.126	32	36
10	....	....	....	.25N	.25	.132	....	36
11	....	....	....	.25N	.32	.146	....	36
12	....	....	....	.32N	.37	.160	....	36
15	....	....	....	.37N	.32	.152	....	36
16	.35	.35	.35	.35	.30	.142	20	40
17	....	....	....	.30N	.27	.134	....	40
18	.35	.35	.35	.35	.27	.140	20	60
19	....	....	....	.27N	.27	.138	....	60
22	....	.40B	....	.40B	.47	.170	....	60
23	....	....	....	.47N	.37	.152	....	60
24	....	....	....	.37N	.40	.163	....	60

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 50 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.50	.50	.50	.50	.37	.159	5	60
26	.35	.35	.35	.35	.27	.148	21	71
29	....	.30B	....	.30B	.30	.142	....	71
30	.35	.40B	.35	.40B	.25	.162	16	87

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.35	.40	.35	.40	.37	.158	33	120
2	....	.50B	.35A	.50B	.50	.194	2	122
3	.50	.55	.50	.50	.45	.181	15	136
6	.50	.50	.50	.50	.47	.177	36	172
7	.40	.40	.40	.40	.40	.151	2	174
8	.42	.42	.40	.40	.42	.162	37	197
9	.40	.40	.40	.40	.37	.152	14	197
10	....	.40B	....	.40B	.32	.146	....	197
13	.35	.35	.35	.35	.32	.134	5	202
14	....	.35B	....	.35B	.35	.136	....	202
15	.40	.40	.35	.37	.32	.134	27	229
16	....	.35B	....	.35B	.35	.135	6	235
17	.40	.40	.40	.40	.35	.139	1	236
20	....	....	....	.35N	.35	.131	....	236
21	.45	.50	.45	.50	.40	.146	4	240
22	.40	.40	.40	.40	.37	.142	6	246
23	.40	.45	.40	.45	.37	.148	18	256
24	.45	.45	.45	.45	.42	.155	22	278
27	.32	.32	.32	.32	.30	.116	10	288
28	....	....	....	.30N	.30	.124	....	288
29	.30	.30	.30	.30	.27	.124	46	334
30	.32	.32	.32	.32	.25	.119	11	345
31	....	....	....	.25N	.27	.120	....	345

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.30	.30	.25	.25	.25	.108	5	350
4	.27	.30	.27	.30	.25	.106	8	358
5	.30	.30	.30	.30	.25	.110	4	362
6	.30	.30	.27	.27	.25	.103	38	400
7	.25	.25	.25	.25	.22	.101	35	425
10	....	....	....	.22N	.20	.088	....	425
11	....	....	....	.20N	.15	.075	....	425
12	....	....	....	.15N	.15	.072	....	425
13	....	.20B	....	.20B	.15	.069	....	425
14	.20	.20	.20	.20	.20	.073	....	425
17	....	....	.17A	.17A	.15	.065	....	425
18	....	....	....	.15N	.17	.065	1	426
19	.15	.15	.15	.15	.12	.061	50	476
20	....	....	....	.12N	.12	.057	2	478
21	....	....	....	.12N	.12	.062	....	478
24	....	....	....	.12N	.15	.063	....	478
25	.10	.10	.10	.10	.12	.062	30	488
26	.10	.10	.10	.10	.12	.061	50	488
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.12N	.10	.057	....	488

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.10	.054	....	488
2	.12	.15	.12	.15	.12	.068	50	535
3	....	.17B	....	.17B	.20	.092	....	535
4	.25	.25	.25	.25	.20	.083	3	535
5	....	....	....	.20N	.20	.087	....	536
8	....	....	....	.20N	.22	.093	....	536
9	.20	.20	.20	.20	.20	.080	10	531
10	....	....	....	.20N	.20	.084	....	531
11	....	....	....	.20N	.17	.080	....	531
12	....	.20B	....	.20B	.20	.083	....	531
15	.22	.25	.22	.25	.20	.089	6	537
16	.25	.25	.25	.25	.20	.080	1	538
17	.20	.20	.20	.20	.20	.089	3	541
18	....	....	....	.20N	.22	.100	....	541
19	....	....	....	.22N	.25	.102	....	541
22	.30	.30	.30	.30	.32	.121	7	540
23	....	....	.25A	.25A	.20	.089	....	540
24	.22	.22	.22	.22	.20	.085	....	540
25	Exchange Closed: Christmas							
26	....	....	....	.20N	.17	.080	....	540
29	....	....	....	.17N	.20	.089	....	540
30	....	....	....	.20N	.15	.066	4	540
31	....	....	....	.15N	.17	.082	....	540

APRIL 1987 52 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	1.80	1.80	1.80	1.80	1.90	.322	16	16
30	....	....	....	1.90N	2.10	.345	....	16

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 52 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.10N	2.00	.328	....	16
2..	1.90	1.90	1.90	1.90	1.80	.320	65	81
3..	....	....	....	1.80N	1.65	.318	....	81
4..	Exchange Closed; Independence Day							
7..	....	....	....	1.65N	1.60	.312	....	81
8..	2.00	2.00	2.00	2.00	2.40	.345	10	91
9..	2.25	2.25	2.25	2.25	1.85	.332	3	94
10..	....	....	....	1.85N	1.77	.327	....	94
11..	....	....	....	1.77N	1.92	.339	....	94
14..	....	....	....	1.92N	1.47	.317	....	94
15..	....	....	....	1.47N	1.37	.304	....	94
16..	....	1.45B	....	1.37N	1.30	.291	....	94
17..	....	....	....	1.30N	1.40	.301	....	94
18..	....	....	....	1.40N	1.30	.275	....	94
21..	....	....	....	1.30N	1.22	.270	....	94
22..	1.25	1.25	1.25	1.25	1.25	.273	10	104
23..	....	....	....	1.25N	1.10	.268	....	104
24..	....	....	....	1.10N	1.15	.275	....	104
25..	....	....	....	1.15N	1.20	.262	....	104
28..	1.00	1.00	1.00	1.00	.90	.237	152	130
29..	....	....	....	.90N	1.10	.252	....	130
30..	....	....	....	1.10N	1.37	.286	....	130
31..	....	....	....	1.37N	1.30	.273	....	130

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.30N	.92	.261	....	130
4..	....	1.05B	....	1.05B	1.15	.263	....	130
5..	1.15	1.15	1.15	1.15	1.15	.275	4	130
6..	1.45	1.45	1.30	1.30	1.27	.284	22	150
7..	1.20	1.20	1.15	1.15	1.12	.265	18	168
8..	....	1.25B	....	1.25B	1.22	.266	....	168
11..	1.10	1.10	1.10	1.10	1.15	.265	2	168
12..	1.20	1.20	1.20	1.20	1.10	.255	6	174
13..	....	1.20B	....	1.20B	1.20	.259	....	174
14..	....	....	....	1.20N	1.02	.250	....	174
15..	....	1.10B	....	1.10B	1.10	.245	....	174
18..	1.25	1.25	1.25	1.25	.95	.233	16	182
19..	1.00	1.00	1.00	1.00	.97	.242	5	187
20..	1.10	1.10	1.00	1.00	.97	.243	10	195
21..	....	....	....	.97N	.92	.241	....	195
22..	....	....	....	.92N	.92	.243	....	195
25..	....	....	....	.92N	.90	.241	....	195
26..	.90	.90	.90	.90	.85	.235	20	205
27..	.75	.75	.75	.75	.75	.220	1	206
28..	.75	.75	.75	.75	.67	.210	15	206
29..	....	....	....	.67N	.50	.198	....	206

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.50N	.52	.199	....	206
3..	.45	.45	.45	.45	.45	.183	3	206
4	....	....	....	.45N	.47	.186	....	206
5..	....	....	....	.47N	.50	.189	....	206
8..	....	.55B	....	.55B	.52	.199	....	206
9..	.60	.60	.55	.55	.50	.186	71	155
10..	.50	50	.50	.50	.50	.194	12	161
11..	....	....	....	.50N	.62	.213	....	161
12..	....	....	....	.62N	.70	.231	....	161
15..	....	....	....	.70N	.65	.221	....	161
16..	.70	.70	.70	.70	.60	.208	10	161
17..	.70	.70	.60A	.60A	.55	.199	4	165
18..	.50	.50	.50	.50	.57	.206	8	173
19..	....	....	....	.57N	.57	.204	....	173
22..	....	....	....	.57N	.87	.245	....	173
23..	....	....	....	.87N	.70	.223	....	173
24..	....	....	....	.70N	.75	.236	....	173
25..	....	....	....	.75N	.72	.233	....	173
26..	.70	.70	.70	.70	.57	.219	2	173
29..	.60	.60	.60	.60	.50	.212	3	176
30..	....	.60B	....	.60B	.60	.239	....	176

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70	.70	.70	.70	.67	.234	1	177
2..	.85	.85	.85	.85	.90	.279	5	172
3..	1.00	1.05	.90	.90	.85	.264	33	191
6..	.90	.90	.77	.90	.82	.260	55	217
7..	.70	.70	.70	.70	.67	.227	16	223
8..	.70	.75	.70	.75	.80	.242	142	336
9..	....	....	....	.80N	.75	.230	....	336
10..	.75	.80	.75	.80	.67	.223	29	354
13..	....	....	....	.67N	.62	.209	....	354
14..	....	....	....	.62N	.65	.212	....	354
15..	.65	.65	.55	.60	.62	.211	12	362

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 52 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.75	.75	.70A	.70A	.65	.213	9	367
17..	.65	.75	.65	.67A	.67	.219	8	375
20..	.70	.70	.65	.65	.65	.209	56	405
21..	.75	.75	.72	.72	.72	.229	20	425
22..	.75	.80	.75	.80	.75	.225	28	450
23..	....	....	....	.75N	.75	.232	....	450
24..	.80	.90	.75	.75	.80	.241	14	463
27..	.62	.62	.55	.55	.57	.189	74	533
28..	.55	.55	.55	.55	.57	.200	8	541
29..	.50	.55	.50	.55	.57	.200	9	550
30..	....	....	....	.57N	.56	.194	....	550
31..	.52	.52	.52	.52	.57	.197	8	552

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.55	.57	.55	.55A	.50	.180	32	578
4..	.50	.50	.45	.50	.50	.179	48	583
5..	....	....	....	.50N	.50	.185	5	583
6..	.55	.55	.55	.55	.50	.175	1	583
7..	.50	.50	.45	.45	.47	.174	2	583
10..	.45	.45	.45	.45	.42	.157	7	590
11..	.45	.45	.42	.42	.37	.137	18	584
12..	.35	.35	.35	.35	.35	.133	1	584
13..	.37	.40B	.37	.40B	.35	.128	4	588
14..	.40	.40	40	.40	.37	.135	10	595
17..	.37	.37	.37	.37	.30	.124	21	576
18..	....	.35B	....	.35B	.35	.124	....	576
19..	.35	.35	.27	.27	.30	.117	7	579
20..	.25	.32	.25	.32	.27	.111	13	577
21..	....	....	....	.27N	.32	.120	4	573
24..	.35	.35	.35	.35	.30	.122	4	577
25..	.25	.27	.25	.27	.30	.122	71	635
26..	.27	.30	.27	.27	.30	.120	228	821
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.30N	.25	.114	....	821

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.30	.27	.27	.25	.112	5	821
2..	....	.32B	....	.32B	.32	.135	....	821
3..	.35	.40B	.35	.40B	.47	.174	3	823
4..	.47	.50	.47	.50	.45	.160	15	834
5..	.45	.52	.45	.52	.47	.166	9	841
8..	.55	.55	.47	.50	.52	.177	10	846
9..	.52	.52	.45	.45	.45	.156	12	854
10..	.40	.40	.40	.40	.45	.163	6	860
11..	.45	.50	.45	.45	.45	.157	2	858
12..	.45	.45	.45	.45	.45	.162	4	862
15..	.50	.55	.50	.55	.50	.172	24	870
16..	.47	.47	.47	.47	.45	.159	4	874
17..	....	....	....	.45N	.47	.174	....	870
18..	.50	.50	.42	.50	.52	.192	13	877
19..	.55	.55	.55	.55	.57	.196	15	886
22..	.60	.70	.60	.70	.72	.225	48	914
23..	.65	.65	.45	.55	.50	.177	12	921
24..	.47	.47	.47	.47	.45	.171	25	927
25..	Exchange Closed; Christmas							
26..	.37	.37	.37	.37	.42	.165	10	930
29..	.45	.45	.45	.45	.47	.182	3	929
30..	.45	.45	.45	.45	.35	.145	23	939
31..	.35@.32	.45	.32	.45	.45	.175	6	944

APRIL 1987 54 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.80	1.80	1.80	1.80	1.95	.332	10	10
23..	1.90@2.00	2.00	1.85	1.85	1.67	.326	5	15
24..	....	1.85B	....	1.85B	1.75	.335	....	13
25..	....	....	....	1.75N	1.80	.321	....	13
28..	....	....	1.65A	1.65A	1.40	.293	....	13
29..	....	1.60B	....	1.60B	1.65	.311	....	13
30..	1.70	1.70	1.70	1.70	2.02	.348	3	16
31..	....	....	1.95A	2.00A	1.92	.334	....	16

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.75A	1.75A	1.47	.322	....	16
4..	1.55	1.55	1.55	1.55	1.75	.326	3	19
5..	....	....	....	1.75N	1.75	.339	....	19
6..	1.80	1.80	1.80	1.80	1.92	.350	10	29
7..	....	....	....	1.92N	1.75	.330	10	39
8..	....	1.80B	....	1.80B	1.85	.333	....	39
11..	....	....	....	1.85N	1.75	.333	....	39
12..	1.95	1.95	1.90A	1.90A	1.70	.323	1	39
13..	....	....	....	1.70N	1.67	.329	....	39

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 54 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	1.75	1.75	1.75	1.75	1.60	.321	1	39
15..	....	1.80B	....	1.80B	1.80	.315	....	39
18..	1.90	1.90	1.70	1.70	1.50	.303	6	43
19..	....	....	....	1.50N	1.52	.313	....	43
20..	....	....	....	1.52N	1.52	.315	....	43
21..	....	....	....	1.52N	1.52	.313	....	43
22..	1.50	1.50	1.50	1.50	1.50	.315	10	47
25..	....	....	1.45A	1.45A	1.45	.314	....	47
26..	....	....	....	1.45N	1.37	.307	....	47
27..	....	....	1.20A	1.20A	1.25	.289	....	47
28..	....	....	1.15A	1.15A	1.12	.279	....	47
29..	1.00	1.00	1.00	1.00	.90	.266	3	48

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.90	.90	.90	.90	.92	.268	9	57
3..	.90	.90	.85	.85	.82	.250	10	62
4..	.95	.95	.90	.90	.85	.254	25	77
5..	1.00	1.00	1.00	1.00	.90	.260	30	107
8..	....	....	....	.90N	.95	.272	....	107
9..	....	....	....	.95N	.90	.258	....	107
10..	....	....	....	.90N	.92	.268	....	107
11..	1.15@.25	1.25	1.15	1.25	1.07	.291	11	113
12..	1.10	1.25	1.10	1.25	1.22	.313	83	196
15..	1.35	1.35	1.25	1.35	1.12	.301	74	238
16..	1.20	1.20	1.20	1.20	1.05	.286	49	256
17..	1.10	1.10	1.05A	1.05A	.97	.276	12	269
18..	1.05	1.05	1.05	1.05	1.05	.285	1	269
19..	1.05	1.10	1.02	1.10	1.02	.282	8	273
22..	....	1.40B	....	1.40B	1.45	.331	....	273
23..	1.55	1.55	1.20	1.20	1.20	.305	24	291
24..	1.15	1.25	1.15	1.25	1.30	.321	2	293
25..	1.30	1.35B	1.30	1.35B	1.27	.318	12	305
26..	1.25	1.25	1.25	1.25	1.05	.302	19	319
29..	1.10	1.10	1.10	1.10	1.05	.295	3	319
30..	1.10	1.15	1.10	1.15	1.10	.328	32	344

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.15	1.35	1.15	1.25	1.22	.324	42	386
2..	1.22	1.75	1.22	1.75	1.55	.376	32	405
3..	1.65	1.75B	1.50A	1.50A	1.45	.359	2	407
6..	1.50	1.50	1.50	1.50	1.40	.355	16	395
7..	1.35	1.35	1.25	1.25	1.20	.318	19	405
8..	1.30	1.45	1.30	1.35	1.37	.335	32	409
9..	1.22	1.40	1.20	1.40	1.30	.322	35	432
10..	1.30	1.35B	1.22	1.25@.22	1.20	.315	22	441
13..	1.20	1.20	1.20	1.20	1.15	.301	52	487
14..	1.10	1.12	1.10	1.12	1.15	.306	36	520
15..	1.10	1.15	1.10	1.15	1.15	.305	17	528
16..	1.25	1.25	1.20	1.20	1.15	.307	62	580
17..	1.25	1.30	1.25	1.30	1.22	.316	47	612
20..	1.15	1.25	1.15	1.20	1.15	.305	20	625
21..	1.25	1.40	1.25	1.40	1.30	.329	1	626
22..	1.37	1.40	1.37	1.40	1.30	.324	78	663
23..	1.30	1.40	1.30	1.40	1.32	.333	15	675
24..	1.55	1.55	1.50	1.50	1.42	.343	18	678
27..	1.15	1.15	1.05	1.05	1.05	.281	101	742
28..	1.15	1.15	1.05	1.10	1.05	.295	10	745
29..	1.00	1.10	1.00	1.10	1.07	.296	267	974
30..	1.15	1.15	1.05	1.05	1.02	.289	145	1145
31..	1.00	1.00	.95	1.00	1.07	.293	159	1272

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.00	1.02	1.00	1.02	.95	.274	53	1318
4..	.95	.95	.95	.95	.92	.272	9	1327
5..	1.00	1.10	1.00	1.05	.97	.281	15	1337
6..	1.00	1.00	.95	.95	.92	.270	68	1394
7..	.92	.95	.87	.95	.92	.270	456	1827
10..	.85	.90	.82	.85	.80	.249	157	1960
11..	.75	.75	.75	.75	.70	.224	23	1957
12..	.65	.70	.65	.70	.70	.219	44	1992
13..	.65@.70	.77	.65	.72	.70	.213	31	2014
14..	.70	.75	.70	.75	.75	.222	35	2034
17..	.60	.70	.60	.70	.65	.208	27	2052
18..	.75	.75	.65	.70	.67	.209	35	2086
19..	.65@.67	.67	.60	.60	.62	.200	115	2126
20..	.65	.65	.60	.60	.60	.191	127	2066
21..	.60	.65	.60	.65	.65	.204	116	2066
24..	.65	.65	.60	.65B	.65	.208	35	2086
25..	.65	.65	.55	.60	.62	.209	165	2002
26..	.60	.62	.60	.60	.62	.208	35	2026
27..	Exchange Closed; Thanksgiving Day							
28..	.60	.62	.60	.60	.57	.201	61	2068

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 54 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.55	.55	.50	.55	.55	.200	139	2207
2..	.65	.70	.65	.70	.70	.233	2	2207
3..	.75	.97	.72	.97	.95	.287	153	2342
4..	.95	1.00	.80	.90	.90	.268	207	2536
5..	.90@.92	1.05	.90	1.05	.92	.275	80	2571
8..	1.00@.05	1.05	.95	1.00	1.05	.293	439	2539
9..	1.00	1.00	.90	.90	.90	.263	153	2573
10..	.82	.82	.75	.80	.90	.274	279	2788
11..	.95	.95	.87	.92	.90	.266	76	2784
12..	.90	.97	.87	.92	.92	.273	87	2678
15..	.95	1.10	.95	.97	.97	.288	222	2812
16..	.87	.95	.85	.90A	.90	.271	26	2826
17..	.90	.90	.85	.90	.97	.292	25	2843
18..	1.00	1.05	.92	1.05	1.07	.317	49	2859
19..	1.07	1.15	1.05	1.15	1.12	.322	517	2502
22..	1.25	1.37	1.25	1.32	1.35	.361	131	2513
23..	1.05	1.05	.95	1.00	1.02	.301	85	2540
24..	1.00	1.00	.95	.97	.92	.294	19	2545
25..	Exchange Closed; Christmas							
26..	.92@.90	.92	.90	.90	.90	.288	22	2554
29..	.92	1.00	.92	1.00	1.00	.314	183	2710
30..	1.00	1.00	.75	.75	.80	.266	30	2712
31..	.80	1.00	.77	1.00@.95	1.00	.310	36	2723

APRIL 1987 56 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	3.10	3.10	3.10	3.10	2.75	.395	24	24
21..	2.70	2.70	2.65	2.65	2.57	.390	8	19
22..	2.60	2.60	2.55	2.55	2.62	.393	12	29
23..	2.57	2.70	2.57	2.70	2.42	.387	4	33
24..	2.75	2.75	2.75	2.75	2.52	.396	2	35
25..	2.60@.65	2.65	2.60	2.65	2.55	.382	3	38
28..	2.00	2.10	2.00	2.05	2.07	.353	62	100
29..	....	2.15B	....	2.15B	2.37	.371	....	100
30..	....	....	....	2.37N	2.85	.412	....	100
31..	....	....	....	2.85N	2.72	.397	....	100

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.72N	2.20	.386	....	100
4..	....	....	....	2.20N	2.45	.391	....	100
5..	2.35	2.35	2.35	2.35	2.55	.406	20	105
6..	....	....	....	2.55N	2.72	.419	....	120
7..	2.65	2.65	2.65	2.65	2.55	.399	3	122
8..	....	2.60B	....	2.60B	2.65	.403	....	122
11..	....	....	....	2.65N	2.55	.405	....	122
12..	....	....	....	2.55N	2.47	.396	....	122
13..	....	....	....	2.47N	2.45	.404	....	122
14..	....	....	....	2.45N	2.37	.395	....	122
15..	....	....	....	2.37N	2.40	.389	....	122
18..	2.35	2.35	2.35	2.35	2.22	.377	2	124
19..	2.35	2.35	2.30A	2.30A	2.25	.389	12	124
20..	2.25	2.30B	2.25	2.25	2.27	.391	1	125
21..	2.35	2.35	2.27A	2.27A	2.20	.389	31	154
22..	2.25	2.25	2.25	2.25	2.22	.392	12	166
25..	....	....	....	2.22N	2.17	.391	....	166
26..	....	....	2.15A	2.15A	2.10	.383	....	166
27..	....	....	....	2.10N	1.92	.365	....	166
28..	....	....	....	1.92N	1.77	.354	....	166
29..	1.70	1.70	1.70	1.70	1.47	.341	2	168

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.55	1.55	1.40	1.40	1.52	.345	40	191
3..	1.50	1.50	1.45	1.45	1.37	.325	53	232
4..	....	....	....	1.37N	1.42	.331	....	232
5..	1.40	1.45B	1.40	1.40	1.47	.338	1	232
8..	1.55	1.60	1.55	1.60	1.57	.354	3	234
9..	1.60	1.65B	1.50	1.50	1.47	.339	12	238
10..	1.50	1.50	1.50	1.50	1.50	.351	17	227
11..	1.75	1.75	1.75	1.75	1.75	.377	5	224
12..	1.70	1.85B	1.70	1.85B	1.97	.402	10	214
15..	2.20	2.20	2.05	2.05	1.85	.390	22	229
16..	2.00	2.00	2.00	2.00	1.72	.373	19	248
17..	....	....	....	1.72N	1.62	.361	....	248
18..	1.75	1.75	1.75	1.75	1.67	.372	25	248
19..	1.75	1.75	1.65A	1.75	1.67	.369	109	336
22..	2.10	2.25	2.00	2.25	2.25	.423	36	372
23..	2.25	2.25	2.15A	2.15A	1.92	.396	13	377
24..	1.90	2.10B	1.90	2.10B	2.10	.414	7	380
25..	2.15	2.15	2.10	2.10	2.00	.410	21	392
26..	2.00	2.00	1.90A	1.95	1.77	.394	21	393
29..	1.65	1.75	1.65	1.72	1.65	.387	131	498

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 56 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	1.70	1.80	1.70	1.80	1.85	.424	23	499

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.05	2.35	2.05	2.35	1.95	.421	43	539
2..	2.05	2.45	1.90	2.45	2.45	.478	114	614
3..	2.25	2.45B	2.25	2.40A	2.32	.460	118	700
6..	2.35	2.40	2.30	2.40	2.30	.457	53	748
7..	2.25	2.25	2.05	2.10	2.00	.416	44	790
8..	2.10	2.20B	2.10	2.20B	2.20	.436	17	807
9..	2.10	2.10	2.05	2.05	2.07	.423	25	828
10..	2.20	2.25	2.10	2.10	1.95	.417	56	880
13..	2.10	2.10	1.95	1.95	1.85	.403	22	895
14..	1.80	1.85	1.80	1.85	1.90	.409	29	909
15..	1.95	2.00	1.85	2.00	1.90	.409	107	989
16..	2.00	2.05	2.00	2.05	1.90	.413	14	1003
17..	2.05	2.10	2.00	2.10	2.00	.423	15	1018
20..	1.95	2.05B	1.95	1.95	1.90	.412	55	1070
21..	2.10	2.30	2.10	2.25	2.12	.439	95	1115
22..	2.17	2.30	2.12	2.17	2.10	.434	62	1177
23..	2.20	2.25	2.15	2.25	2.20	.444	44	1211
24..	2.25	2.40	2.20	2.35	2.30	.453	118	1251
27..	1.90	1.90	1.75	1.75	1.75	.386	400	1424
28..	1.90	1.90	1.75	1.85	1.80	.402	70	1449
29..	1.82	1.82	1.75	1.77	1.80	.403	32	1475
30..	1.90	1.90	1.80	1.80	1.72	.396	23	1496
31..	1.75	1.75	1.62	1.75	1.77	.401	36	1528

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.85	1.85	1.70	1.70	1.62	.381	58	1575
4..	1.60	1.67	1.55	1.67	1.60	.361	88	1596
5..	1.77	1.77	1.70	1.75	1.67	.392	14	1598
6..	1.70	1.80	1.70	1.70A	1.65	.380	5	1597
7..	1.65	1.65	1.55	1.60	1.60	.382	146	1662
10..	1.60	1.60	1.45	1.45	1.40	.359	98	1751
11..	1.45	1.50	1.30	1.30	1.27	.330	38	1781
12..	1.30	1.35	1.25	1.30	1.27	.325	38	1818
13..	1.30	1.32	1.25	1.25	1.25	.318	48	1849
14..	1.32	1.40	1.25	1.40	1.32	.330	53	1885
17..	1.15	1.25	1.15	1.20	1.20	.315	534	2321
18..	1.30@.35	1.35	1.22	1.30A	1.25	.317	62	2380
19..	1.15	1.20	1.15	1.20	1.15	.305	31	2408
20..	1.15	1.20	1.10	1.15	1.10	.294	45	2428
21..	1.20	1.25	1.15	1.25	1.20	.311	82	2480
24..	1.20	1.25B	1.10	1.25B	1.20	.318	47	2517
25..	1.20	1.20	1.05	1.17	1.20	.321	374	2412
26..	1.15	1.30	1.15	1.15	1.17	.321	31	2432
27..	Exchange Closed; Thanksgiving Day							
28..	1.20	1.20	1.10	1.10	1.10	.314	67	2492

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.10@.05	1.10	1.05	1.10	1.07	.314	38	2504
2..	1.15	1.35	1.15	1.35	1.35	.357	82	2507
3..	1.42	1.75	1.42	1.75	1.72	.420	43	2526
4..	1.60	1.75	1.60	1.65B	1.62	.398	91	2579
5..	1.62	1.70	1.60	1.70	1.65	.407	34	2593
8..	1.75	1.80	1.65	1.80	1.85	.428	44	2618
9..	1.80	1.80	1.60	1.60	1.60	.394	80	2660
10..	1.60	1.70	1.45	1.60@.70	1.67	.408	84	2693
11..	1.60	1.67	1.60	1.60	1.60	.399	20	2704
12..	1.62	1.70	1.60	1.70	1.65	.407	85	2748
15..	1.70	1.90	1.70	1.80	1.75	.426	114	2822
16..	1.70	1.75	1.65	1.65	1.60	.406	35	2849
17..	1.62	1.77	1.52	1.77	1.72	.433	86	2841
18..	1.80	1.92	1.65	1.90	1.90	.462	48	2862
19..	1.85	2.00	1.85	2.00	1.97	.467	146	2938
22..	2.10	2.40	2.10	2.25	2.30	.511	415	3270
23..	2.00	2.05	1.70	1.82	1.82	.447	184	3376
24..	1.77	1.85	1.72	1.75	1.72	.441	35	3390
25..	Exchange Closed; Christmas							
26..	1.70	1.70	1.65	1.70@.65	1.65	.437	31	3405
29..	1.80	1.85	1.75	1.85	1.82	.470	231	3616
30..	1.80	1.80	1.55	1.55	1.55	.416	171	3779
31..	1.55	1.80	1.47A	1.75	1.82	.470	191	3947

APRIL 1987 58 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	3.30	3.30	3.20	3.20	2.90	.414	85	85
29..	....	3.00B	....	3.00B	3.25	.434	....	85
30..	....	....	....	3.25N	3.82	.475	...	85
31..	....	....	....	3.82N	3.67	.462	....	85

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 58 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.67N	3.12	.450	....	85
4..	....	....	....	3.12N	3.40	.456	....	85
5..	....	....	....	3.40N	3.52	.474	....	85
6..	....	....	....	3.52N	3.75	.488	....	85
7..	....	....	....	3.75N	3.50	.469	....	85
8..	....	3.55B	....	3.55B	3.62	.474	....	85
11..	....	....	....	3.62N	3.52	.478	....	85
12..	....	....	....	3.52N	3.42	.470	....	85
13..	3.45	3.45	3.45	3.45	3.40	.479	60	145
14..	3.30	3.30	3.30	3.30	3.32	.471	40	155
15..	....	....	....	3.32N	3.32	.465	10	155
18..	3.70	3.70	3.10	3.20	3.12	.453	159	261
19..	3.20	3.20	3.00	3.00	3.20	.466	175	421
20..	3.20	3.20	3.20	3.20	3.20	.469	3	421
21..	3.10	3.30B	3.10	3.15B	3.15	.467	10	431
22..	3.15	3.15	3.15	3.15	3.17	.470	8	431
25..	3.15	3.15	3.15	3.15	3.10	.470	1	431
26..	3.00@.05	3.05	3.00	3.05	3.00	.462	10	434
27..	2.85	2.85	2.70	2.70	2.77	.443	19	447
28..	2.65	2.65	2.65	2.65	2.60	.433	5	442
29..	2.40	2.40	2.25	2.25	2.27	.420	13	445

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.35	2.35	2.25	2.35	2.32	.426	51	465
3..	2.32	2.32	2.15	2.15	2.12	.406	76	517
4..	2.20	2.20	2.20	2.20	2.20	.412	6	517
5..	....	....	....	2.20N	2.27	.421	....	517
8..	2.35	2.50	2.30	2.50	2.40	.440	9	521
9..	2.40	2.40	2.40	2.40	2.27	.425	16	536
10..	2.40	2.40	2.40	2.40	2.32	.439	12	542
11..	2.65	2.65	2.65	2.65	2.65	.467	2	542
12..	2.85	3.05	2.85	3.00	2.92	.493	113	592
15..	3.20	3.20	3.00	3.00	2.80	.481	101	687
16..	3.00	3.00	2.85A	3.00	2.62	.464	43	730
17..	2.75	2.75	2.60	2.60	2.47	.451	70	766
18..	2.55	2.60	2.52	2.52	2.55	.463	10	772
19..	2.60	2.60	2.55	2.55	2.55	.461	28	782
22..	2.65	3.20	2.65	3.15B	3.27	.516	41	810
23..	3.25	3.30B	3.00	3.00	2.87	.488	35	845
24..	3.00	3.05	2.80	3.05	3.07	.507	11	855
25..	3.10	3.25	3.10	3.25	3.05	.504	36	889
26..	2.85	2.85	2.80	2.80A	2.75	.488	29	916
29..	2.70	2.70	2.65A	2.70	2.60	.483	3	919
30..	2.75	2.97	2.75	2.97	2.90	.522	55	974

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.00	3.40	3.00	3.10A	2.97	.519	80	1048
2..	2.95@3.00	3.40	2.95	3.40	3.62	.577	117	1078
3..	....	....	....	3.62N	3.45	.560	98	1069
6..	....	....	3.40A	3.45N	3.37	.557	22	1071
7..	3.20	3.20	3.10	3.10	3.00	.517	20	1086
8..	3.15	3.25	3.15	3.22	3.25	.538	114	1162
9..	3.15	3.15	3.05	3.15	3.10	.526	55	1215
10..	3.20	3.20	3.10	3.10	3.00	.521	32	1247
13..	3.10	3.10	3.00	3.00	2.85	.509	74	1321
14..	2.80	2.95	2.80	2.85	2.90	.516	152	1426
15..	2.90	2.90	2.90	2.90	2.90	.516	15	1441
16..	3.05	3.05	3.00	3.00	2.95	.521	62	1398
17..	3.10	3.15	3.00	3.10	3.05	.533	107	1458
20..	3.05	3.05	2.90	3.00	2.90	.523	62	1515
21..	3.20	3.35	3.20	3.35	3.20	.550	8	1521
22..	3.25	3.25	3.15	3.20	3.15	.545	17	1528
23..	3.25	3.35	3.22	3.35	3.25	.555	8	1535
24..	3.45	3.45	3.45	3.45	3.37	.564	2	1537
27..	2.90	2.90	2.70	2.70	2.70	.497	55	1577
28..	2.80	2.85	2.80	2.80A	2.77	.513	60	1589
29..	2.75	2.80B	2.60	2.70	2.80	.515	81	1621
30..	2.90	2.95	2.77	2.77	2.70	.508	30	1639
31..	2.70	2.70	2.60	2.60	2.75	.514	39	1676

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.80	2.87B	2.55	2.60@.55	2.57	.495	85	1742
4..	2.50	2.65	2.50	2.65	2.55	.496	78	1798
5..	2.60	2.75	2.60	2.75	2.62	.508	19	1805
6..	2.75	2.75	2.50	2.50	2.55	.496	126	1915
7..	2.50	2.60	2.50	2.55	2.55	.500	144	2043
10..	2.50@.60	2.60	2.35	2.35	2.27	.478	44	2084
11..	2.40	2.40	2.10	2.10	2.10	.448	60	2122
12..	2.10	2.15	2.00	2.15	2.07	.444	95	2211
13..	2.05	2.20	2.00	2.10	2.07	.436	68	2244
14..	2.20	2.25	2.12	2.25	2.17	.450	96	2338

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 58 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	2.02	2.10	1.95	2.05	2.00	.434	91	2421
18..	2.15	2.20	2.00	2.10@.00	2.02	.437	69	2475
19..	1.95	2.00	1.90	2.00	1.92	.425	156	2614
20..	1.90	1.95	1.80	1.82	1.85	.413	162	2561
21..	2.00	2.05	1.90	2.05	2.00	.433	105	2611
24..	1.95	2.02	1.90	2.02	2.02	.442	131	2685
25..	2.05	2.05	1.80	1.95B	2.00	.446	247	2919
26..	1.95	2.05	1.95	2.00	1.97	.448	126	2981
27..	Exchange Closed: Thanksgiving Day							
28..	2.00	2.05	1.95	1.95	1.92	.443	61	2951

IN DECEMBER

1..	1.85	2.00B	1.80	2.00B	1.87	.446	131	3071
2..	2.02	2.20	2.02	2.20	2.25	.493	31	3092
3..	2.40	2.85	2.40	2.85	2.75	.559	137	3178
4..	2.65	2.70	2.60	2.65	2.62	.536	56	3190
5..	2.60	2.97	2.60	2.80	2.67	.545	26	3207
8..	2.80	2.80	2.62	2.70B	2.90	.568	30	3212
9..	2.80	2.80	2.60	2.60	2.60	.533	64	3255
10..	2.52	2.52	2.40	2.45B	2.67	.548	20	3246
11..	2.70	2.70	2.62	2.70	2.60	.539	10	3254
12..	2.70	2.75B	2.60	2.60	2.65	.548	16	3249
15..	2.75	2.90	2.75	2.85	2.80	.569	8	3252
16..	2.60@.55	2.75	2.55	2.65	2.62	.550	53	3274
17..	2.60	2.80	2.57	2.80	2.80	.577	60	3282
18..	2.82	3.00	2.75	3.00	3.05	.606	22	3297
19..	3.00	3.10	2.97	3.10B	3.12	.612	141	3210
22..	3.25	3.50	3.25	3.50	3.52	.654	206	3072
23..	3.17	3.17	2.85	2.85	2.90	.595	55	3035
24..	2.75	2.85	2.75	2.85	2.82	.591	43	3022
25..	Exchange Closed: Christmas							
26..	2.70	2.72	2.70	2.72	2.75	.589	51	3015
29..	2.90	2.95	2.80	2.95	3.00	.624	47	3035
30..	3.00	3.00	2.70	2.70	2.57	.574	18	3036
31..	2.60	2.90	2.60	2.80	2.97	.629	15	3030

APRIL 1987 60 PUTS

IN AUGUST 1986

6..	4.40	4.55B	4.40	4.55B	4.95	.554	1	1
7..	....	....	....	4.95N	4.67	.537	....	1
8..	....	4.72B	....	4.72B	4.77	.543	....	1
11..	....	....	....	4.77N	4.67	.548	....	1
12..	....	....	....	4.67N	4.55	.542	....	1
13..	4.55	4.55	4.55	4.55	4.57	.552	1	2
14	....	....	....	4.57N	4.47	.545	....	2
15..	....	....	....	4.47N	4.42	.540	....	2
18..	....	....	....	4.42N	4.22	.529	....	2
19..	....	....	....	4.22N	4.32	.542	....	2
20..	....	....	....	4.32N	4.35	.545	....	2
21..	....	4.40B	....	4.40B	4.27	.544	....	2
22..	....	....	....	4.27N	4.32	.547	....	2
25..	....	....	....	4.32N	4.25	.547	....	2
26..	....	....	....	4.25N	4.12	.539	....	2
27..	3.85	3.85	3.80	3.80	3.85	.521	3	5
28..	....	....	....	3.85N	3.65	.511	...	5
29..	3.35	3.35	3.35	3.35	3.27	.500	3	8

IN SEPTEMBER

1..	Exchange Closed: Labor Day							
2..	....	....	3.25A	3.25A	3.35	.507	....	8
3..	3.45	3.45	3.45	3.45	3.45	.487	6	14
4..	....	....	3.20A	3.45N	3.17	.495	....	14
5..	3.35	3.40	3.25	3.25	3.27	.505	14	28
8..	3.40	3.55	3.40	3.50	3.45	.526	11	39
9..	3.30	3.30	3.25	3.25	3.30	.512	5	44
10..	3.35	3.50	3.35	3.50	3.37	.527	5	49
11..	3.80	3.80	3.80	3.80	3.80	.555	8	57
12..	4.05	4.05	4.05	4.05	4.12	.581	5	62
15..	....	....	....	4.12N	3.95	.570	....	62
16..	3.90	3.90	3.80	3.80	3.75	.553	2	64
17..	3.60	3.60	3.60	3.60	3.57	.541	9	70
18..	....	....	....	3.57N	3.67	.552	4	70
19..	...	....	3.35A	3.67N	3.67	.551	....	70
22..	4.20	4.20	4.20	4.20	4.52	.606	6	65
23..	....	....	....	4.52N	4.07	.579	....	65
24..	4.30	4.30	4.30	4.30	4.30	.597	8	73
25..	....	....	4.25A	4.25A	4.22	.595	....	73
26..	4.20	4.20	3.95	3.95	3.90	.580	16	89
29..	....	....	....	3.90N	3.70	.576	....	89
30..	....	....	....	3.70N	4.20	.615	....	89

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 60 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.20N	4.25	.613	....	89
2..	5.05	5.05	5.05	5.05	5.02	.669	31	83
3..	5.25	5.25	5.00A	5.00A	4.80	.653	4	87
6..	....	....	....	4.80N	4.72	.651	....	81
7..	....	....	4.50A	4.50A	4.22	.613	....	81
8..	....	4.30B	....	4.30B	4.55	.634	....	81
9..	....	....	4.40A	4.40A	4.37	.623	....	81
10..	....	....	....	4.37N	4.22	.620	....	81
13..	....	....	....	4.22N	4.07	.610	....	81
14..	....	....	....	4.07N	4.15	.618	....	81
15..	....	....	....	4.15N	4.15	.619	....	81
16..	....	....	....	4.15N	4.15	.624	....	81
17..	....	4.25B	....	4.25B	4.32	.636	....	81
20..	4.30	4.30	4.30	4.30	4.17	.628	3	84
21..	4.55	4.55	4.55	4.55	4.50	.654	2	86
22..	....	....	...	4.50N	4.45	.649	....	86
23..	4.50	4.50	4.50	4.50	4.55	.658	....	86
24..	4.72	4.85	4.72	4.85	4.70	.666	6	91
27..	4.10	4.10	3.90A	3.90A	3.90	.603	3	94
28..	4.05	4.05	4.05	4.05	4.02	.619	2	95
29..	3.95	3.95	3.85	3.90B	4.05	.622	3	98
30..	....	....	....	4.05N	3.92	.616	...	98
31..	3.82	3.82	3.80	3.80	4.00	.623	3	101

IN NOVEMBER

3..	3.80	3.90B	3.80	3.80	3.75	.606	6	107
4..	3.75	3.75	3.70A	3.75	3.75	.607	1	108
5..	....	3.80B	....	3.80B	3.87	.619	....	108
6..	....	3.90B	3.85A	3.85A	3.72	.609	....	108
7..	3.65	3.70	3.65	3.70	3.75	.614	80	155
10..	3.50	3.50	3.50	3.50	3.45	.595	2	157
11..	3.40	3.40	3.20	3.20	3.20	.567	23	169
12..	3.10	3.15B	3.05A	3.15B	3.17	.563	6	173
13..	3.32	3.32	3.10	3.10	3.12	.556	206	346
14..	3.15	3.25B	3.15	3.25B	3.22	.570	70	386
17..	3.05	3.05	2.90	3.05	3.07	.556	32	412
18..	3.20	3.25B	3.20	3.20	3.10	.560	25	382
19..	2.90	3.05	2.90	2.95	2.97	.548	5	386
20..	2.85	2.90	2.80	2.80	2.87	.536	25	408
21..	2.92	3.00	2.85	3.00	3.07	.556	32	419
24..	3.00	3.10B	2.95A	3.10B	3.10	.567	30	440
25..	3.00	3.00	2.80	2.90B	3.12	.573	46	486
26..	3.10	3.20	3.10	3.20	3.05	.576	2	485
27..	Exchange Closed: Thanksgiving Day							
28..	3.00	3.00	3.00	3.00	2.97	.573	1	485

IN DECEMBER

1..	2.87	2.95B	2.80	2.95B	2.95	.578	3	488
2..	....	3.30B	....	3.30B	3.42	.625	....	488
3..	3.65	4.00	3.65	4.00	4.07	.686	34	477
4..	3.95	4.00	3.90A	3.95	3.90	.665	12	475
5..	4.05	4.05	4.05	4.05	3.95	.673	1	475
8..	4.20	4.20	4.00	4.20	4.25	.696	7	481
9..	4.00	4.05	3.90A	3.90A	3.87	.664	13	477
10..	3.65	3.80B	3.65	3.80B	4.00	.678	4	477
11..	4.02	4.02	3.85	3.90B	3.87	.670	13	486
12..	....	3.95B	....	3.95B	3.97	.679	....	486
15..	4.15	4.15	4.15	4.15	4.15	.698	2	488
16..	....	....	4.05A	4.05A	3.92	.682	...	488
17..	4.15	4.15	3.90A	4.15	4.15	.708	....	488
18..	....	4.35B	4.10A	4.35B	4.47	.733	1	488
19..	....	....	4.45A	4.45A	4.52	.739	....	488
22..	4.77	5.00	4.77	5.00	5.00	.775	16	488
23..	4.45	4.45	4.25A	4.25A	4.30	.727	8	480
24..	4.20	4.20	4.20	4.20	4.20	.725	7	484
25..	Exchange Closed: Christmas							
26..	....	....	....	4.20N	4.12	.725	....	478
29..	....	4.25B	....	4.25B	4.45	.757	....	488
30..	....	....	3.95A	3.95A	3.90	.717	....	477
31..	....	....	....	3.90N	4.40	.765	....	477

APRIL 1987 62 PUTS

IN OCTOBER 1986

31..	5.20	5.20	5.20	5.20	5.45	.719	4	4

IN NOVEMBER

3..	....	....	....	5.45N	5.20	.705	....	4
4..	....	....	....	5.20N	5.17	.707	....	4
5..	....	5.25B	....	5.25B	5.32	.718	....	4
6..	....	....	....	5.32N	5.17	.710	....	4
7..	....	....	....	5.17N	5.20	.716	....	4

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

APRIL 1987 62 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	....	5.20N	4.87	.701	....	4
11	....	....	....	4.87N	4.55	.676	....	4
12	....	....	....	4.55N	4.50	.674	....	4
13	....	....	....	4.50N	4.45	.668	....	4
14	....	....	....	4.45N	4.57	.681	....	4
17	....	....	4.30A	4.30A	4.40	.669	....	4
18	4.50	4.50	4.50	4.50	4.42	.673	5	5
19	....	....	....	4.42N	4.27	.663	....	5
20	....	....	4.25A	4.25A	4.17	.652	....	5
21	4.20	4.20	4.20	4.20	4.37	.671	1	6
24	4.20	4.25	4.20	4.25	4.42	.682	7	13
25	....	....	4.40A	4.42N	4.47	.689	....	13
26	....	....	....	4.47N	4.45	.693	....	13
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	4.45N	4.32	.692	....	13

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.15A	4.32N	4.30	.699	....	13
2	....	4.70B	....	4.70B	4.90	.740	....	13
3	5.10	5.60B	5.10	5.60B	5.65	.791	1	13
4	....	....	5.60A	5.60A	5.40	.774	....	13
5	....	....	....	5.40N	5.47	.780	....	13
8	....	....	....	5.47N	5.82	.800	....	12
9	....	....	5.55A	5.55A	5.37	.774	....	12
10	....	....	....	5.37N	5.52	.785	....	12
11	....	....	....	5.52N	5.42	.780	....	12
12	....	....	....	5.42N	5.50	.787	....	12
15	....	5.60B	....	5.60B	5.72	.804	....	12
16	....	....	....	5.72N	5.47	.791	....	12
17	....	....	....	5.47N	5.77	.812	....	12
18	....	....	....	5.77N	6.10	.833	....	12
19	....	....	....	6.10N	6.20	.837	....	12
22	....	....	....	6.20N	6.70	.864	....	12
23	....	....	6.50A	6.50A	5.92	.830	....	12
24	....	....	5.80A	5.80A	5.85	.829	....	12
25	Exchange Closed; Christmas							
26	....	....	....	5.85N	5.75	.831	....	12
29	....	....	....	5.75N	6.12	.856	....	12
30	....	....	....	6.12N	5.55	.828	....	12
31	....	....	....	5.55N	6.12	.865	....	12

APRIL 1987 64 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	5.60	5.60	5.60	5.60	5.80	.761	....	....
20	....	....	....	5.80N	5.65	.752	....	....
21	....	....	....	5.65N	5.92	.769	22	22
24	....	....	....	5.92N	6.00	.779	....	22
25	....	....	....	6.00N	6.02	.786	....	22
26	....	....	....	6.02N	6.00	.790	....	22
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	6.00N	5.90	.791	....	22

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	5.70A	5.90N	5.87	.798	....	22
2	6.20	6.20	6.20	6.20	6.50	.831	5	27
3	....	....	....	6.50N	7.37	.870	....	27
4	....	....	....	7.37N	7.10	.857	....	27
5	....	....	....	7.10N	7.17	.862	....	27
8	....	....	....	7.17N	7.57	.877	....	27
9	....	....	....	7.57N	7.07	.858	....	27
10	....	....	....	7.07N	7.25	.866	....	27
11	....	....	....	7.25N	7.10	.863	....	27
12	....	....	....	7.10N	7.22	.868	....	27
15	7.40	7.40	7.35	7.35	7.45	.881	10	32
16	....	....	....	7.45N	7.22	.872	....	32
17	....	....	....	7.22N	7.55	.888	....	32
18	....	....	....	7.55N	7.90	.902	....	32
19	....	....	....	7.90N	8.00	.905	....	32
22	....	....	....	8.00N	8.50	.924	....	32
23	....	....	....	8.50N	7.72	.902	....	32
24	....	....	7.55A	7.55A	7.62	.902	....	32
25	Exchange Closed; Christmas							
26	....	....	....	7.62N	7.57	.904	....	32
29	....	....	....	7.57N	7.95	.922	....	32
30	....	....	....	7.95N	7.32	.904	....	32
31	....	....	....	7.32N	7.95	.929	....	32

JUNE 1987 50 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.60	.60	.60	.60	.65	.205	7	7
23	....	....	.55A	.55A	.55	.179	....	7
24	....	....	.52A	.52A	.50	.178	....	7

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 50 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	Exchange Closed; Christmas							
26	.47	.47	.40	.40	.45	.169	2	9
29	....	....	....	.45N	.47	.175	....	9
30	....	....	....	.47N	.42	.158	....	9
31	....	....	....	.42N	.42	.166	....	9

JUNE 1987 52 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	1.40	1.40	1.40	1.40	1.40	.264	2	2
21	....	....	....	1.40N	1.37	.263	....	2
22	....	....	....	1.37N	1.30	.267	....	2
25	....	....	....	1.30N	1.20	.266	....	2
26	....	....	....	1.20N	1.15	.264	....	2
27	....	....	....	1.15N	.97	.251	....	2
28	....	....	....	.97N	.97	.248	....	2
29	....	....	....	.97N	.77	.233	....	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.77N	.72	.227	....	2
3	....	....	....	.72N	.62	.222	....	2
4	....	....	....	.62N	.65	.221	....	2
5	....	....	....	.65N	.70	.226	....	2
8	....	....	....	.70N	.77	.238	....	2
9	....	....	....	.77N	.70	.228	....	2
10	....	.90B	....	.90B	.80	.245	....	2
11	1.10	1.15B	1.10	1.15B	.87	.247	4	4
12	....	....	....	.87N	1.12	.283	....	4
15	....	....	....	1.12N	1.00	.268	....	4
16	....	....	....	1.00N	.87	.249	....	4
17	....	....	....	.87N	.80	.238	....	4
18	....	....	....	.80N	.85	.245	....	4
19	....	....	....	.85N	.85	.243	....	4
22	....	....	....	.85N	1.02	.274	....	4
23	....	....	....	1.02N	.90	.253	....	4
24	....	....	....	.90N	.92	.261	....	4
25	....	....	....	.92N	.80	.260	....	4
26	....	.85B	....	.85B	.72	.246	....	4
29	....	.85B	....	.85B	.85	.240	....	4
30	.85	.85	.85	.85	.87	.269	1	5

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.87N	.87	.263	....	5
2	....	....	....	.87N	1.12	.302	....	5
3	....	....	....	1.12N	1.07	.291	....	5
6	1.00	1.00	1.00	1.00	1.07	.290	15	19
7	1.00	1.00	1.00	1.00	.92	.262	1	19
8	....	....	....	.92N	.97	.271	....	19
9	....	....	....	.97N	.97	.269	....	19
10	.95	.95	.95	.95	.97	.271	28	47
13	....	....	....	.97N	.87	.259	....	47
14	....	....	....	.87N	.90	.257	....	47
15	.90	.90	.90	.90	.92	.257	5	52
16	....	....	....	.92N	.95	.262	....	52
17	....	....	....	.95N	.95	.268	....	52
20	....	....	....	.95N	.90	.259	....	52
21	.95	.95	.95	.95	.95	.273	....	52
22	.90	.90	.90	.90	.97	.269	111	163
23	.95	.95	.95	.95	.97	.273	12	175
24	1.00	1.00	1.00	1.00	1.02	.277	....	175
27	.85	.85	.75	.80	.77	.236	63	218
28	....	.80B	....	.80B	.80	.244	2	218
29	....	....	....	.80N	.80	.243	....	218
30	....	....	....	.80N	.77	.244	....	218
31	....	....	....	.77N	.77	.241	....	218

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.85	.85	.75	.75	.75	.245	14	232
4	.75	.75	.75	.75	.75	.246	1	231
5	....	.80B	....	.80B	.80	.248	....	231
6	....	....	....	.80N	.75	.242	....	231
7	.85	.85	.80	.80	.77	.244	9	235
10	....	....	....	.77N	.75	.235	....	235
11	.80	.80	.80	.80	.67	.218	1	235
12	.65	.65	.60	.62	.65	.213	208	443
13	.62	.62	.62	.62	.65	.204	100	543
14	....	....	....	.65N	.67	.208	....	543
17	.70	.70	.65	.65	.67	.201	6	543
18	....	....	....	.67N	.65	.203	....	543
19	....	....	....	.65N	.62	.196	....	543
20	.60	.60	.60	.60	.62	.192	45	588

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 52 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	.65B	....	.65B	.72	.209	....	588
24..	....	....	....	.72N	.75	.215	....	588
25..	....	....	....	.75N	.72	.212	....	588
26..	.75	.75	.75	.75	.72	.216	8	596
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	....	.72N	.70	.211	....	596

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.70N	.70	.207	....	596
2..	.70	.70	.70	.70	.72	.225	9	603
3..	.80	.80	.75	.80B	.85	.247	58	661
4..	.85	.85	.85	.85	.82	.235	44	675
5..	.85	.90	.80	.90	.87	.242	101	748
8..	....	....	....	.87N	.97	.250	4	748
9..	.90	.90	.90	.90	.85	.234	8	751
10..	.80	.80	.80	.80	.85	.241	72	735
11..	.80	.90	.80	.80	.82	.234	21	756
12..	.87	.87	.82	.82	.85	.240	54	882
15..	.90	.95	.80	.95	.90	.248	33	824
16..	.85	.90	.85	.85	.80	.233	9	829
17..	.75	.87	.75	.85	.87	.250	25	846
18..	.90	.90	.90	.90	.97	.269	22	870
19..	.97	.97	.90	.97	1.02	.277	212	915
22..	1.02	1.15	1.02	1.10	1.20	.306	542	1016
23..	1.10	1.10	.90	.92B	1.02	.274	208	1028
24..	.95	.95	.95	.95	.95	.272	57	1077
25..	Exchange Closed, Christmas							
26..	.95	.95	.90	.90	.90	.264	30	1086
29..	.90	.95	.90	.95	.92	.273	16	1089
30..	.90	.92	.87	.87	.82	.252	91	1106
31..	.80	.85B	.80	.85B	.85	.265	....	1106

JUNE 1987 54 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.00	2.00	2.00	2.00	2.02	.328	....	....
22..	1.85	1.85	1.85	1.85	1.80	.333	33	33
25..	....	....	....	1.80N	1.80	.334	....	33
26..	....	....	....	1.80N	1.75	.329	....	33
27..	....	....	....	1.75N	1.55	.315	....	33
28..	....	....	....	1.55N	1.50	.312	....	33
29..	....	....	....	1.50N	1.25	.297	....	33

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	1.25N	1.20	.292	....	33
3..	....	....	....	1.20N	1.05	.286	....	33
4..	....	1.20B	....	1.05N	1.10	.285	....	33
5..	....	....	....	1.10N	1.15	.292	....	33
8..	....	1.20B	....	1.20B	1.27	.307	....	33
9..	1.45	1.45	1.45	1.45	1.20	.297	2	35
10..	....	1.50B	....	1.50B	1.35	.316	....	35
11..	....	1.70B	....	1.70B	1.42	.319	....	35
12..	....	1.65B	....	1.65B	1.77	.360	....	35
15..	1.75	1.75	1.75	1.75	1.60	.344	2	34
16..	1.55	1.55	1.55	1.55	1.50	.322	4	38
17..	1.40	1.50	1.40	1.50	1.32	.309	16	38
18..	....	1.40B	....	1.40B	1.37	.318	3	41
19..	....	1.50B	....	1.50B	1.50	.316	....	41
22..	....	....	....	1.50N	1.65	.351	....	41
23..	....	....	....	1.65N	1.47	.328	....	41
24..	....	....	....	1.47N	1.52	.337	....	41
25..	1.50	1.55	1.50	1.55	1.35	.336	24	48
26..	1.40	1.40	1.40	1.40	1.30	.321	2	48
29..	....	1.40B	....	1.40B	1.45	.315	....	48
30..	....	1.55B	....	1.55B	1.55	.348	....	48

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.60B	....	1.60B	1.60	.343	....	48
2..	1.55	1.55	1.55	1.55	1.80	.386	5	50
3..	1.95@2.00	2.00	1.95	2.00	1.75	.375	18	68
6..	1.75	1.75	1.75	1.75	1.70	.374	2	70
7..	....	....	....	1.70N	1.52	.343	2	72
8..	....	....	....	1.52N	1.60	.353	....	72
9..	....	....	....	1.60N	1.60	.352	....	72
10..	1.50	1.50	1.50	1.50	1.57	.355	....	72
13..	....	....	....	1.57N	1.47	.343	5	72
14..	1.50	1.50	1.50	1.50	1.50	.341	100	167
15..	....	....	....	1.50N	1.52	.343	....	167
16..	1.65	1.65	1.60	1.65	1.55	.349	36	200
17..	....	....	....	1.55N	1.57	.356	....	200
20..	1.47	1.47	1.47	1.47	1.50	.346	5	200
21..	....	1.65B	....	1.65B	1.65	.363	....	200

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 54 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.75	1.75	1.75	1.75	1.60	.358	20	220
23..	1.65	1.75	1.65	1.70	1.62	.363	12	232
24..	....	....	....	1.62N	1.67	.366	....	227
27..	1.40	1.40	1.40	1.40	1.32	.320	15	242
28..	....	....	....	1.32N	1.35	.329	....	242
29..	1.30	1.30	1.30	1.30	1.30	.329	3	242
30..	1.40	1.45	1.40	1.45	1.32	.330	11	252
31..	....	....	....	1.35A	1.32	.327	....	252

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.32N	1.32	.333	....	252
4..	....	....	....	1.32N	1.30	.334	....	252
5..	1.30	1.45	1.30	1.45	1.37	.337	25	272
6..	1.45	1.45	1.45	1.45	1.27	.332	6	278
7..	1.40	1.40	1.40	1.40	1.35	.335	22	300
10..	....	....	....	1.35N	1.30	.326	....	300
11..	1.40	1.40	1.15	1.15	1.15	.307	113	306
12..	1.15	1.15	1.10	1.10	1.12	.300	321	516
13..	1.15	1.20	1.05	1.05	1.12	.290	8	521
14..	1.25	1.25	1.25	1.25	1.17	.295	15	530
17..	1.15	1.20	1.07A	1.12	1.10	.288	237	750
18..	1.15@1.12	1.15	1.10	1.12	1.12	.290	326	1042
19..	1.00	1.05B	1.00	1.02	1.10	.282	32	1074
20..	1.00	1.00	1.00	1.00	1.10	.278	1	1075
21..	1.20	1.20	1.20	1.20	1.25	.298	18	1089
24..	1.25	1.35	1.25	1.35	1.30	.306	26	1115
25..	1.27	1.27	1.20	1.20	1.25	.304	14	1121
26..	1.25	1.25	1.25	1.25	1.27	.310	3	1124
27..	Exchange Closed, Thanksgiving Day							
28..	1.25	1.30	1.20	1.20	1.20	.304	20	1130

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.17	1.17	1.15A	1.15A	1.20	.301	4	1134
2..	1.20	1.35	1.20	1.35	1.32	.324	38	1150
3..	1.30	1.45	1.30	1.45	1.47	.349	11	1156
4..	1.40	1.40	1.35	1.35	1.40	.336	14	1169
5..	1.40	1.45	1.40	1.45	1.50	.344	22	1182
8..	1.50	1.60	1.50	1.60	1.60	.353	30	1205
9..	1.55	1.60	1.50	1.50A	1.47	.334	36	1224
10..	1.45	1.45	1.35	1.45	1.50	.343	11	1229
11..	1.55	1.55	1.45	1.45	1.42	.335	17	1235
12..	1.45	1.45	1.40	1.40	1.45	.341	13	1234
15..	1.55	1.60	1.55	1.60	1.55	.351	14	1243
16..	1.50	1.50	1.45	1.45	1.40	.334	27	1245
17..	1.42	1.45	1.40	1.45	1.50	.355	39	1249
18..	1.55	1.60	1.50	1.60	1.65	.377	27	1268
19..	1.65	1.80	1.55	1.80	1.72	.387	19	1281
22..	1.70@1.75	1.95	1.70	1.95	2.00	.419	84	1330
23..	1.80	1.80	1.65	1.65	1.70	.385	162	1465
24..	....	....	....	1.70N	1.65	.383	....	1380
25..	Exchange Closed, Christmas							
26..	1.65	1.65	1.65	1.65	1.60	.375	2	1381
29..	1.55	1.62	1.55	1.60	1.60	.387	13	1386
30..	1.60	1.60	1.52	1.52	1.42	.364	14	1397
31..	1.45	1.55	1.45	1.55	1.50	.381	14	1402

JUNE 1987 56 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
4..	1.90	1.90	1.90	1.90	1.72	.355	25	25
5..	....	....	....	1.72N	1.80	.364	....	25
8..	....	....	....	1.80N	1.97	.380	....	25
9..	....	....	....	1.97N	1.87	.371	....	25
10..	....	....	....	1.87N	2.05	.392	....	25
11..	....	2.50B	....	2.50B	2.15	.396	....	25
12..	....	....	....	2.15N	2.62	.439	....	25
15..	2.90	2.90	2.90	2.90	2.40	.423	3	28
16..	....	....	....	2.40N	2.15	.399	....	28
17..	....	....	....	2.15N	2.05	.386	....	28
18..	....	2.10B	....	2.10B	2.12	.396	....	28
19..	....	....	....	2.12N	2.10	.393	....	28
22..	....	2.40B	....	2.40B	2.47	.432	....	28
23..	....	....	....	2.47N	2.22	.407	....	28
24..	....	....	....	2.22N	2.30	.417	....	28
25..	....	2.50B	....	2.50B	2.12	.417	....	28
26..	....	....	....	2.12N	1.97	.401	....	28
29..	2.10	2.10	2.10	2.10	2.00	.395	....	28
30..	2.10	2.15B	2.10	2.15B	2.25	.432	1	29

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 56 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.50	2.50	2.50	2.50	2.25	.426	5	34
2	2.30	2.30	2.30	2.30	2.72	.473	2	36
3	....	....	....	2.72N	2.62	.461	....	36
6	2.65	2.65	2.55	2.55	2.60	.461	12	48
7	2.45	2.45	2.45	2.45	2.32	.428	10	58
8	2.35	2.55	2.35	2.55	2.45	.440	12	70
9	....	....	....	2.45N	2.42	.439	....	70
10	2.70	2.70	2.30	2.30	2.42	.443	17	82
13	....	....	....	2.42N	2.30	.432	4	86
14	2.30	2.30	2.30	2.30	2.30	.431	4	90
15	2.40	2.40	2.40	2.40	2.35	.433	39	120
16	....	....	....	2.35N	2.40	.440	....	129
17	....	....	....	2.40N	2.42	.448	....	129
20	2.40	2.40	2.35A	2.40	2.30	.439	1	130
21	2.40	2.60	2.40	2.60	2.45	.457	15	145
22	2.45	2.45	2.45	2.45	2.45	.452	100	254
23	....	....	....	2.45N	2.50	.457	....	254
24	2.70	2.70	2.55	2.55	2.55	.460	14	268
27	2.30	2.30	2.30	2.30	2.07	.411	10	278
28	2.12	2.12	2.12	2.12	2.12	.421	6	278
29	2.10	2.10	2.02	2.05	2.10	.421	14	291
30	2.20	2.20	2.20	2.20	2.12	.423	18	308
31	....	....	2.10A	2.10A	2.10	.420	....	308

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.30	2.30	2.15	2.15	2.12	.427	44	338
4	2.00	2.15	2.00	2.15	2.10	.430	12	348
5	2.15	2.15	2.15	2.15	2.17	.433	1	348
6	2.30	2.30	2.27	2.27	2.07	.428	70	408
7	2.20	2.20	1.90A	2.20	2.12	.433	9	417
10	2.12	2.12	2.10	2.10	2.05	.424	46	463
11	2.10	2.12	2.00	2.10	1.90	.404	59	521
12	1.95	1.95	1.85	1.85	1.87	.398	135	654
13	1.90@.95	1.97	1.90	1.95	1.87	.387	36	690
14	1.92@.95	1.97	1.90	1.97	1.95	.393	49	739
17	1.75	1.75	1.75	1.75	1.87	.385	10	739
18	....	....	....	1.87N	1.87	.388	10	739
19	1.75	1.85	1.75	1.85	1.82	.380	32	771
20	1.80	1.85	1.75	1.75	1.77	.375	27	787
21	1.85	2.00	1.85	2.00	2.00	.398	27	798
24	2.00	2.07	2.00	2.07	2.05	.408	24	815
25	2.00	2.00	1.95	2.00	2.00	.406	24	835
26	2.00	2.05	2.00	2.05	2.05	.413	24	855
27	Exchange Closed: Thanksgiving Day							
28	2.10	2.10	2.00	2.00	2.00	.409	116	943

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.95	1.95	1.82	1.85B	1.95	.407	32	953
2	1.95	2.25	1.95	2.20	2.15	.433	21	955
3	2.25	2.40	2.25	2.40	2.35	.460	19	976
4	2.40	2.40	2.25	2.30	2.22	.445	41	978
5	2.30	2.30	2.22	2.30	2.35	.453	3	978
8	2.45	2.45	2.22	2.30	2.45	.464	32	977
9	2.50	2.50	2.30	2.30	2.27	.444	37	007
10	2.20	2.25	2.20	2.25	2.35	.453	6	1011
11	2.35	2.35	2.35	2.35	2.27	.445	11	1016
12	2.30	2.37	2.30	2.35B	2.35	.452	40	1022
15	2.45	2.55	2.45	2.45A	2.42	.463	25	1047
16	2.20	2.40	2.20	2.27	2.22	.445	57	1064
17	2.35	2.40	2.15	2.40	2.37	.468	20	1078
18	2.50	2.50	2.45	2.50	2.57	.492	33	1110
19	2.50	2.72	2.50	2.72	2.67	.502	87	1175
22	2.80	3.00	2.80	2.90@3.00	3.00	.536	114	1215
23	2.70	2.70	2.55	2.55	2.67	.501	87	1238
24	2.60	2.60	2.60	2.60	2.57	.500	20	1244
25	Exchange Closed: Christmas							
26	2.60	2.60	2.45	2.45	2.40	.493	24	1262
29	2.65	2.65	2.55	2.55	2.60	.507	9	1271
30	2.60	2.60	2.45	2.45	2.37	.485	27	1289
31	2.45	2.45	2.45	2.45	2.45	.504	5	1289

JUNE 1987 58 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
3	2.70	2.80	2.70	2.80	2.67	.426	35	35
4	....	....	....	2.67N	2.55	.427	....	35
5	....	....	....	2.55N	2.65	.437	....	35
8	....	....	....	2.65N	2.87	.456	....	35
9	3.10	3.10	3.10	3.10	2.72	.447	4	39
10	....	2.75B	....	2.75B	2.97	.470	....	39
11	....	3.50B	....	3.40B	3.07	.474	....	39
12	3.55	3.55	3.55	3.55	3.67	.519	4	43
15	....	....	....	3.67N	3.40	.502	....	43

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 58 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	3.30	3.30	3.30	3.30	3.10	.478	4	40
17	3.15	3.15	3.15	3.15	2.95	.465	16	56
18	....	....	....	2.95N	3.05	.475	....	56
19	3.15	3.15	3.15	3.15	3.05	.473	5	60
22	3.55	3.55	3.55	3.55	3.52	.512	5	57
23	....	....	3.45A	3.45A	3.30	.487	....	57
24	3.50	3.50	3.50	3.50	3.30	.497	16	73
25	3.50	3.50	3.50	3.50	3.12	.497	24	97
26	3.15	3.25	3.15	3.25	2.92	.482	18	115
29	3.00	3.05B	3.00	3.05B	3.10	.477	1	116
30	3.40	3.40	3.40	3.40	3.30	.515	5	121

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.45	3.50B	3.45	3.45	3.30	.510	15	136
2	....	....	....	3.30N	3.90	.558	....	136
3	3.90	3.90	3.90	3.90	3.77	.547	6	142
6	....	....	3.75A	3.75A	3.72	.546	....	142
7	3.70	3.70	3.30	3.35B	3.35	.514	8	140
8	....	3.45B	....	3.45B	3.50	.527	....	140
9	....	3.55B	....	3.50N	3.47	.526	....	140
10	3.55	3.55	3.55	3.55	3.50	.532	3	143
13	3.50	3.50	3.40A	3.40A	3.35	.522	1	144
14	....	....	3.30A	3.30A	3.35	.522	9	153
15	3.45	3.45	3.40	3.40	3.40	.524	11	164
16	3.55	3.55	3.45	3.45	3.47	.532	2	166
17	3.40	3.40	3.40	3.40	3.52	.541	10	176
20	3.40	3.42	3.37	3.42	3.37	.532	19	195
21	3.65	3.75	3.65	3.75	3.57	.550	12	205
22	....	....	....	3.57N	3.52	.545	1	206
23	3.55	3.70	3.55	3.70	3.62	.550	14	220
24	3.70	3.75	3.60A	3.75	3.67	.553	9	226
27	3.20	3.20	3.15	3.15	3.07	.503	29	249
28	3.25	3.25	3.17A	3.20	3.17	.513	22	271
29	3.15	3.15	3.15	3.15	3.12	.514	17	288
30	....	....	....	3.12N	3.12	.517	....	288
31	3.15	3.15	3.00	3.10B	3.10	.515	8	296

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	3.10N	3.15	.523	2	298
4	3.25	3.25	3.15	3.15	3.15	.525	11	309
5	3.25	3.35	3.25	3.30	3.15	.530	17	323
6	3.25	3.25	3.25	3.25	3.10	.525	3	326
7	....	....	....	3.10N	3.17	.531	....	326
10	3.20	3.25	3.15	3.15	3.05	.524	7	333
11	3.10	3.10	3.00	3.00	2.90	.504	24	357
12	2.80@.90	2.90	2.80	2.90	2.82	.498	120	477
13	2.80	2.90	2.80	2.85	2.77	.487	77	554
14	2.92	2.92	2.85	2.90B	2.90	.494	80	634
17	2.80	2.85	2.65	2.85	2.82	.488	31	665
18	....	2.85B	....	2.85B	2.82	.490	5	669
19	2.75	2.75	2.70	2.75	2.75	.482	14	683
20	2.70@.75	2.80	2.70	2.75	2.70	.476	168	816
21	2.85	3.05	2.85	2.95	2.95	.501	58	857
24	3.05	3.10	3.00	3.00	3.05	.512	54	890
25	3.05	3.05	2.90	2.95B	3.02	.511	21	911
26	3.05	3.15	3.02	3.15	3.05	.520	76	958
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	3.05N	2.95	.517	....	948

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.87	2.95	2.85	2.85	2.90	.516	30	953
2	2.95	3.20B	2.95	3.15B	3.17	.543	7	957
3	3.40	3.40	3.30	3.35	3.47	.570	40	993
4	3.45	3.45	3.40	3.40	3.30	.555	51	1044
5	3.50	3.55	3.50	3.50A	3.45	.563	2	1046
8	3.60	3.60	3.45	3.55	3.62	.574	37	1081
9	3.50	3.55	3.50	3.50	3.35	.554	14	1086
10	3.35	3.35	3.30	3.30	3.45	.563	8	1089
11	3.55	3.55	3.55	3.35	3.35	.555	13	1102
12	3.50	3.50	3.45	3.45	3.40	.562	14	1115
15	3.55	3.60	3.55	3.60	3.55	.574	6	1118
16	3.40	3.40	3.40	3.40	3.32	.556	4	1121
17	3.50	3.50	3.50	3.50	3.52	.579	....	1121
18	3.50	3.50	3.45	3.45	3.77	.603	10	1111
19	3.60	3.87	3.60	3.87	3.90	.613	52	1070
22	3.95	4.00	3.95	4.00	4.30	.645	27	1044
23	....	....	3.75A	3.75A	3.87	.613	....	1044
24	3.70	3.75B	3.70	3.75B	3.77	.613	4	1041
25	Exchange Closed: Christmas							
26	....	....	....	3.77N	3.65	.608	....	1041
29	....	3.70B	....	3.70B	3.80	.623	....	1040
30	3.80	3.80	3.80	3.80	3.52	.603	9	1049
31	3.65	3.65	3.55	3.60	3.87	.623	23	1052

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 60 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	4.30	4.30	4.20	4.20	4.20	.551	30	30
22	....	....	....	4.20N	4.77	.589	....	30
23	....	....	....	4.77N	4.40	.565	....	30
24	....	....	....	4.40N	4.52	.575	....	30
25	....	....	....	4.50N	4.15	.576	....	30
26	4.30	4.40B	4.30	4.30	4.10	.561	....	30
29	....	....	....	4.10N	4.05	.557	1	31
30	....	....	....	4.05N	4.57	.595	....	31

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.57N	4.50	.591	....	31
2	....	....	....	4.50N	5.25	.638	....	31
3	....	....	....	5.25N	5.10	.627	....	31
6	....	....	....	5.10N	5.07	.627	....	31
7	....	....	....	5.07N	4.60	.596	....	31
8	....	4.70B	....	4.70B	4.80	.609	....	31
9	....	....	....	4.80N	4.75	.609	....	31
10	....	....	....	4.75N	4.77	.616	....	31
13	....	....	....	4.77N	4.60	.608	....	31
14	....	....	....	4.60N	4.62	.608	....	31
15	4.50	4.50	4.50	4.50	4.65	.611	2	31
16	....	4.70B	....	4.70B	4.75	.619	....	31
17	....	....	....	4.75N	4.80	.628	....	31
20	....	....	....	4.80N	4.65	.621	....	31
21	....	....	....	4.65N	4.90	.637	....	31
22	....	....	....	4.90N	4.82	.633	....	31
23	....	....	....	4.82N	4.97	.637	....	31
24	....	....	4.90A	4.90A	5.00	.639	....	31
27	....	....	....	5.00N	4.27	.592	....	31
28	....	4.30B	....	4.30B	4.40	.602	....	31
29	....	....	....	4.40N	4.35	.603	....	31
30	....	4.40B	....	4.40B	4.40	.606	....	31
31	....	....	4.30A	4.30A	4.35	.605	....	31

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	4.35N	4.42	.613	....	31
4	4.40	4.40	4.40	4.40	4.40	.617	1	32
5	....	....	....	4.40N	4.50	.621	....	32
6	....	....	....	4.50N	4.37	.618	....	32
7	....	....	....	4.37N	4.47	.625	....	32
10	....	....	....	4.47N	4.32	.619	....	32
11	....	....	....	4.32N	4.12	.601	....	32
12	3.90	3.90	3.90	3.90	4.02	.596	1	32
13	....	....	....	4.02N	3.95	.585	....	32
14	....	....	....	3.95N	4.07	.591	....	32
17	....	....	....	4.07N	4.00	.585	....	32
18	....	....	....	4.00N	4.00	.590	....	32
19	....	....	....	4.00N	3.92	.581	....	32
20	....	....	3.85A	3.85A	3.85	.576	....	32
21	4.00	4.00	4.00	4.00	4.15	.600	2	34
24	....	....	....	4.15N	4.25	.612	....	34
25	....	....	....	4.25N	4.25	.612	....	34
26	....	....	....	4.25N	4.30	.621	....	34
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	4.30N	4.20	.620	....	34

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.20N	4.20	.621	....	34
2	....	....	....	4.20N	4.45	.646	....	34
3	....	4.55B	....	4.55B	4.82	.672	....	34
4	....	....	....	4.82N	4.62	.657	....	34
5	....	....	....	4.62N	4.77	.664	....	34
8	....	....	....	4.77N	4.97	.676	....	34
9	....	....	4.95A	4.95A	4.67	.656	....	34
10	....	....	....	4.67N	4.77	.665	....	34
11	....	....	....	4.77N	4.65	.658	....	34
12	....	....	....	4.65N	4.72	.664	....	34
15	....	4.80B	....	4.80B	4.90	.675	....	34
16	....	....	....	4.90N	4.62	.660	....	34
17	....	....	....	4.62N	4.92	.681	....	34
18	4.95	4.95	4.95	4.95	5.17	.703	1	35
19	....	....	5.15A	5.15A	5.32	.712	....	35
22	....	....	....	5.32N	5.77	.740	....	35
23	....	....	....	5.77N	5.32	.714	....	35
24	....	....	....	5.32N	5.22	.714	....	35
25	Exchange Closed: Christmas							
26	....	....	....	5.22N	5.10	.711	....	35
29	....	5.35B	....	5.35B	5.27	.725	....	35
30	....	....	....	5.27N	4.97	.709	....	35
31	....	....	....	4.97N	5.15	.728	....	35

LIVE CATTLE OPTION ON FUTURES — PUTS

JUNE 1987 62 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.10	6.10	6.10	6.10	6.35	.759	2	2
4	....	....	....	6.35N	6.12	.746	....	2
5	....	....	....	6.12N	6.30	.752	....	2
8	....	....	....	6.30N	6.50	.762	....	2
9	....	....	6.45A	6.45A	6.20	.745	....	2
10	....	....	....	6.20N	6.30	.753	....	2
11	....	....	....	6.30N	6.17	.747	....	2
12	....	....	....	6.17N	6.25	.753	....	2
15	....	....	....	6.25N	6.45	.763	....	2
16	....	....	....	6.45N	6.15	.749	....	2
17	....	....	....	6.15N	6.50	.768	....	2
18	....	....	....	6.50N	6.77	.787	....	2
19	....	....	6.75A	6.75A	6.95	.795	....	2
22	....	7.10B	....	7.10B	7.47	.818	....	2
23	....	....	....	7.47N	6.92	.797	....	2
24	....	....	....	6.92N	6.85	.798	....	2
25	Exchange Closed: Christmas							
26	....	....	....	6.85N	6.70	.796	....	2
29	....	6.80B	....	6.80B	6.90	.809	....	2
30	....	....	....	6.90N	6.57	.796	....	2
31	....	....	6.52A	6.52A	6.80	.813	....	2

JUNE 1987 64 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	8.90	8.90	8.90	8.90	9.22	.878	....	....
23	....	....	....	9.22N	8.67	.862	5	5
24	....	....	....	8.67N	8.62	.863	....	5
25	Exchange Closed: Christmas							
26	....	....	....	8.62N	8.47	.862	....	5
29		....	....	8.47N	8.70	.873	....	5
30	....	....	....	8.70N	8.35	.864	....	5
31	....	....	....	8.35N	8.60	.877	....	5

AUGUST 1987 50 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	.60	.60	.60	.60	.70	.235	44	44
10	....	....	....	.70N	.72	.231	....	44
11	....	....	....	.72N	.62	.218	....	44
12	....	....	....	.62N	.65	.217	....	44
13	....	....	....	.65N	.62	.206	....	44
14	....	....	....	.62N	.62	.203	....	44
17	....	....	....	.62N	.60	.198	....	44
18	....	....	....	.60N	.60	.198	....	44
19	....	....	....	.60N	.55	.193	....	44
20	....	....	....	.55N	.55	.191	....	44
21	....	....	....	.55N	.67	.210	....	44
24	....	....	....	.67N	.65	.206	....	44
25	....	....	....	.65N	.67	.209	....	44
26	....	....	....	.67N	.62	.205	....	44
27	Exchange Closed: Thanksgiving Day							
28	.70	.70	.70	.70	.65	.207	3	45

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.65N	.62	.201	....	45
2	....	....	....	.62N	.67	.212	....	45
3	....	....	....	.67N	.70	.222	....	45
4	....	....	....	.70N	.67	.213	....	45
5	....	....	....	.67N	.70	.218	....	45
8	....	....	....	.70N	.70	.218	....	45
9	....	....	....	.70N	.70	.216	....	45
10	....	....	....	.70N	.70	.225	....	45
11	....	....	....	.70N	.70	.222	....	45
12	....	....	....	.70N	.70	.224	....	45
15	....	....	....	.70N	.72	.227	....	45
16	....	....	....	.72N	.70	.220	....	45
17	....	....	....	.70N	.72	.232	....	45
18	....	....	....	.72N	.77	.240	....	45
19	....	....	....	.77N	.80	.241	....	45
22	....	....	....	.80N	.90	.259	....	45
23	....	....	....	.90N	.77	.239	....	45
24	....	....	....	.77N	.75	.237	....	45
25	Exchange Closed: Christmas							
26	....	....	....	.75N	.75	.235	....	45
29	....	.80B	....	.80B	.82	.248	....	45
30	.80	.80	.80	.80	.80	.230	11	55
31	....	....	....	.80N	.80	.240	4	58

AUGUST 1987 52 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.40	1.40	1.40	1.40	1.52	.339	10	10
23	1.30	1.30	1.30	1.30	1.32	.321	6	16

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1987 52 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	....	....	....	1.32N	1.42	.327	....	16
25..	1.40	1.40	1.40	1.40	1.42	.328	....	16
26..	1.30	1.30	1.30	1.30	1.40	.324	4	20
29..	....	....	....	1.40N	1.35	.317	2	22
30..	....	....	....	1.35N	1.37	.333	....	22

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.35	1.35	1.35	1.35	1.50	.334	4	26
2..	1.55	1.55	1.55	1.55	1.72	.364	....	22
3..	....	....	....	1.72N	1.62	353	....	22
6..	1.60	1.70	1.60	1.70	1.55	.343	22	44
7..	....	....	....	1.55N	1.37	.324	....	44
8..	....	....	....	1.37N	1.47	.332	....	44
9..	....	....	....	1.47N	1.40	.328	....	44
10..	....	....	....	1.40N	1.45	.334	....	44
13..	....	....	....	1.45N	1.37	.322	....	44
14..	....	....	....	1.37N	1.37	.322	....	44
15..	....	....	....	1.37N	1.37	.322	....	44
16..	....	....	....	1.37N	1.40	.325	....	44
17..	....	....	....	1.40N	1.40	.324	....	44
20..	....	....	....	1.40N	1.35	.312	....	44
21..	....	....	....	1.35N	1.40	.325	....	44
22..	....	....	....	1.40N	1.42	.329	....	44
23..	....	....	....	1.42N	1.42	.330	....	44
24..	1.35	1.35	1.35	1.35	1.42	.329	17	61
27.	1.25	1.35	1.25	1.30A	1.15	.293	2	61
28..	....	1.20B	....	1.20B	1.22	.304	16	77
29..	....	....	....	1.22N	1.20	.300	....	77
30..	....	....	....	1.20N	1.20	.305	....	77
31..	1.20	1.20	1.20	1.20	1.17	.298	3	77

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.17N	1.25	.310	....	77
4..	....	....	....	1.25N	1.22	.304	....	77
5..	....	....	....	1.22N	1.22	.307	....	77
6..	....	....	....	1.22N	1.22	.308	....	77
7..	....	....	....	1.22N	1.22	.315	....	77
10..	....	....	....	1.22N	1.25	.311	....	77
11..	1.20	1.20	1.15	1.15	1.12	.297	19	96
12..	....	....	....	1.12N	1.15	.296	....	95
13..	....	....	....	1.15N	1.10	.284	....	95
14..	1.05	1.05	1.05	1.05	1.07	.280	7	102
17..	....	....	....	1.07N	1.05	.274	....	102
18..	1.10	1.10	1.10	1.10	1.02	.275	1	102
19..	1.02	1.02	1.02	1.02	1.00	.269	3	105
20..	1.00	1.00	1.00	1.00	.97	.267	3	105
21..	....	....	....	.97N	1.17	.290	....	105
24..	....	....	....	1.17N	1.12	.286	....	105
25..	....	....	....	1.12N	1.15	.290	....	105
26..	....	....	....	1.15N	1.12	.286	....	105
27..	Exchange Closed; Thanksgiving Day							
28..	1.15	1.15	1.15	1.15	1.10	.289	1	105

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	...	1.10N	1.07	.283	....	105
2..	....	1.10B	....	1.10B	1.17	.297	....	105
3..	....	....	....	1.17N	1.22	.308	....	105
4..	....	....	....	1.22N	1.17	.297	....	105
5..	1.15	1.15	1.15	1.15	1.22	.302	....	105
8..	1.20	1.20	1.20	1.20	1.20	.303	37	142
9..	....	....	....	1.20N	1.20	.300	....	142
10..	....	....	....	1.20N	1.22	.311	....	142
11..	....	....	....	1.22N	1.22	.308	....	142
12..	....	....	....	1.22N	1.22	.310	....	142
15..	....	....	....	1.22N	1.27	.314	....	142
16..	1.35	1.35	1.35	1.35	1.25	.306	8	142
17..	1.20	1.20	1.20	1.20	1.27	.320	10	152
18..	1.25	1.25	1.25	1.25	1.32	.330	2	154
19..	1.25	1.32B	1.25	1.32B	1.37	.331	2	156
22..	1.45	1.55	1.45	1.45	1.52	.352	104	195
23..	1.40	1.40	1.30	1.30	1.35	.329	31	225
24..	....	....	....	1.35N	1.30	.327	....	225
25..	Exchange Closed; Christmas							
26..	....	....	....	1.30N	1.27	.326	....	225
29..	1.45	1.45	1.45	1.45	1.45	.343	200	395
30..	....	....	....	1.45N	1.32	.323	....	395
31..	1.45	1.45	1.45	1.45	1.37	.336	6	395

AUGUST 1987 54 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.60	2.60	2.60	2.60	2.57	.443	2	2

(Continued in Next Column)

LIVE CATTLE OPTION ON FUTURES — PUTS

AUGUST 1987 54 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.57N	2.45	.431	....	2
6..	....	....	....	2.45N	2.37	.422	....	2
7..	....	....	....	2.37N	2.12	.400	....	2
8..	....	....	....	2.12N	2.22	.410	....	2
9..	....	....	....	2.22N	2.15	.406	....	2
10..	....	....	....	2.15N	2.25	.413	....	2
13..	....	....	....	2.25N	2.12	.402	...	2
14..	....	....	....	2.12N	2.12	.403	....	2
15..	....	....	....	2.12N	2.12	.403	....	2
16..	....	....	....	2.12N	2.15	.407	....	2
17..	....	....	....	2.15N	2.15	.407	....	2
20..	....	....	....	2.15N	2.02	.394	....	2
21..	....	....	....	2.02N	2.15	.409	....	2
22..	....	....	....	2.15N	2.20	.413	....	2
23..	....	....	....	2.20N	2.20	.413	....	2
24..	2.30	2.30	2.30	2.30	2.17	.412	3	5
27..	2.00	2.00	2.00	2.00	1.82	.373	30	35
28..	....	....	....	1.82N	1.90	.384	....	35
29..	....	....	....	1.90N	1.85	.380	....	35
30..	....	....	....	1.85N	1.90	.387	....	35
31..	....	....	...	1.90N	1.85	.380	....	35

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	...	1.85N	1.97	.394	....	35
4..	2.00	2.00	2.00	2.00	1.90	.387	9	44
5..	....	....	....	1.90N	1.95	.391	....	44
6..	....	....	....	1.95N	1.95	.393	....	44
7..	2.00	2.00	2.00	2.00	1.97	.402	5	49
10..	....	....	....	1.97N	2.00	.398	....	49
11..	1.90	2.00	1.90	1.95	1.80	.383	5	49
12..	1.70	1.70	1.70	1.70	1.80	.383	3	50
13..	....	....	....	1.80N	1.77	.370	....	50
14..	....	....	1.75A	1.75A	1.72	.365	....	50
17..	1.85	1.85	1.85	1.85	1.70	.360	1	51
18..	....	....	....	1.70N	1.67	.360	....	51
19..	1.50	1.60	1.50	1.60	1.60	.354	300	308
20..	1.55	1.65	1.55	1.65	1.60	.352	304	314
21..	....	....	....	1.60N	1.85	.377	97	411
24..	....	....	....	1.85N	1.80	.374	....	411
25..	....	....	....	1.80N	1.85	.379	....	411
26..	....	....	....	1.85N	1.80	.376	....	411
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.80N	1.80	.380	....	411

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.70	1.70	1.60	1.62	1.75	.374	100	505
2..	....	1.80B	....	1.80B	1.90	.390	....	505
3..	1.95	1.95	1.95	1.95	1.95	.402	1	504
4..	2.00	2.00	1.95	1.95	1.90	.389	41	464
5..	....	....	....	1.90N	1.95	.395	11	454
8..	....	....	....	1.95N	1.95	.396	....	454
9..	....	....	....	1.95N	1.92	.393	....	454
10..	....	....	....	1.92N	1.95	.405	....	454
11..	2.00	2.07	2.00	2.07	1.95	.402	4	455
12..	2.05	2.05	2.05	2.05	1.97	.405	1	455
15..	2.07	2.07	2.07	2.07	2.07	.408	1	456
16..	....	....	....	2.07N	1.92	.400	....	456
17..	....	....	....	1.92N	2.05	.416	....	456
18..	2.20	2.20	2.10	2.20B	2.12	.427	40	412
19..	2.25	2.25	2.25	2.25	2.17	.428	1	413
22..	....	....	....	2.17N	2.35	.450	....	413
23..	....	....	....	2.35N	2.15	.427	1	414
24..	....	....	....	2.15N	2.10	.426	....	414
25..	Exchange Closed; Christmas							
26..	2.15	2.15	2.15	2.15	2.07	.425	....	414
29..	2.25	2.25	2.20	2.25	2.22	.444	41	413
30..	2.25	2.25	2.25	2.25	2.05	.424	14	416
31..	....	2.10B	....	2.10B	2.12	.439	4	420

AUGUST 1987 56 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	3.25	3.27	3.25	3.27	3.27	.486	10	10
23..	3.20	3.20	3.20	3.20	2.95	.466	6	16
24..	....	....	....	2.95N	3.15	.474	....	16
25..	....	....	....	3.15N	3.12	.476	....	16
26..	....	....	....	3.12N	3.07	.472	....	16
29..	....	....	....	3.07N	2.95	.465	....	16
30..	....	....	....	2.95N	3.00	.485	....	16

LIVE CATTLE OPTION ON FUTURES — PUTS
AUGUST 1987 58 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.15N	4.37	.562	....	6
2..	....	....	....	4.37N	4.95	.596	....	6
3..	4.45	4.45	4.45	4.45	4.75	.565	16	22
6..	4.90	4.90	4.90	4.90	4.57	.575	....	22
7..	....	....	....	4.57N	4.25	.554	6	28
8..	....	....	....	4.25N	4.42	.565	....	28
9..	....	....	....	4.42N	4.30	.562	....	28
10..	....	....	....	4.30N	4.45	.572	....	28
13..	....	....	....	4.45N	4.27	.563	....	28
14..	....	....	....	4.27N	4.27	.565	....	28
15..	....	....	....	4.27N	4.27	.566	....	28
16..	....	....	....	4.27N	4.32	.570	....	28
17..	....	....	....	4.32N	4.32	.571	....	28
20..	....	....	4.20A	4.20A	4.12	.560	....	28
21..	....	....	....	4.12N	4.32	.574	....	28
22..	....	....	....	4.32N	4.42	.578	....	28
23..	....	....	4.40A	4.40A	4.40	.578	....	28
24..	....	....	....	4.40N	4.37	.576	....	28
27..	....	....	4.30A	4.30A	3.80	.536	....	28
28..	....	....	....	3.80N	3.95	.549	....	28
29..	....	....	....	3.95N	3.90	.545	....	28
30..	....	....	....	3.90N	3.97	.553	....	28
31..	....	....	....	3.97N	3.90	.546	....	28
IN NOVEMBER								
3..	....	....	....	3.90N	4.07	.562	....	28
4..	....	....	....	4.07N	3.97	.556	....	28
5..	....	....	....	3.97N	4.02	.561	....	28
6..	....	....	....	4.02N	4.05	.564	....	28
7..	....	....	....	4.05N	4.15	.576	....	28
10..	....	....	....	4.15N	4.12	.574	....	28
11..	....	....	....	4.12N	3.85	.560	....	28
12..	....	....	....	3.85N	3.85	.560	....	28
13..	....	....	....	3.85N	3.77	.547	....	28
14..	....	....	....	3.77N	3.70	.543	....	28
17..	....	....	....	3.70N	3.62	.538	....	28
18..	....	....	....	3.62N	3.62	.539	....	28
19..	....	....	....	3.62N	3.52	.533	....	28
20..	....	....	....	3.52N	3.50	.531	....	28
21..	....	....	....	3.50N	3.90	.558	....	28
24..	....	....	....	3.90N	3.82	.555	....	28
25..	....	....	....	3.82N	3.87	.562	....	28
26..	....	....	....	3.87N	3.82	.561	....	28
27..	Exchange Closed; Thanksgiving Day							
28..	....	....		3.82N	3.85	.567	....	28
IN DECEMBER								
1..	....	....	....	3.85N	3.80	.564	....	28
2..	....	....	....	3.80N	4.02	.581	....	28
3..	....	....	....	4.02N	4.15	.592	....	28
4..	....	....	....	4.15N	4.00	.579	....	28
5..	....	....	....	4.00N	4.10	.584	....	28
8..	....	....	....	4.10N	4.10	.586	....	28
9..	....	....	....	4.10N	4.05	.582	....	28
10..	....	....	....	4.05N	4.15	.594	....	28
11..	....	....	....	4.15N	4.12	.592	....	28
12..	....	....	....	4.12N	4.15	.594	....	28
15..	4.35	4.35	4.35	4.35	4.32	.598	3	31
16..	....	....	....	4.32N	4.10	.590	....	31
17..	....	....	....	4.10N	4.30	.607	....	31
18..	....	....	....	4.30N	4.42	.618	....	31
19..	....	4.60B	....	4.60B	4.50	.619	....	31
22..	....	....	....	4.50N	4.77	.640	....	31
23..	4.65	4.65	4.65	4.65	4.45	.619	2	33
24..	....	....	....	4.45N	4.40	.619	....	33
25..	Exchange Closed; Christmas							
26..	....	....	....	4.40N	4.37	.621	....	33
29..	....	....	....	4.37N	4.62	.641	....	33
30..	....	....	....	4.62N	4.35	.624	....	33
31..	....	....	....	4.35N	4.52	.640	....	33

OCTOBER 1987 50 PUTS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	1.20	1.20	1.20	1.20	1.15	.295	40	40
24..	1.05	1.05	1.00	1.00	1.12	.296	67	100
25..	Exchange Closed; Christmas							
26..	....	....	....	1.12N	1.12	.294	....	100
29..	1.20	1.20	1.20	1.20	1.15	.302	40	140
30..	....	....	....	1.15N	1.15	.296	....	140
31..	....	....	....	1.15N	1.17	.303	....	140

LIVE CATTLE OPTION ON FUTURES — PUTS
AUGUST 1987 56 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.00	3.00	3.00	3.00	3.20	.487	4	20
2..	....	....	....	3.20N	3.65	.521	....	16
3..	3.60	3.60	3.60	3.60	3.50	.509	....	16
6..	....	....	....	3.50N	3.37	.500	....	16
7..	....	....	....	3.37N	3.07	.478	....	16
8..	....	....	....	3.07N	3.22	.489	....	16
9..	....	....	....	3.22N	3.12	.485	....	16
10..	....	....	....	3.12N	3.22	.494	....	16
13..	....	....	....	3.22N	3.10	.484	....	16
14..	....	....	....	3.10N	3.10	.485	....	16
15..	....	....	....	3.10N	3.10	.485	....	16
16..	....	....	3.05A	3.05A	3.05	.490	....	16
17..	....	....	....	3.05N	3.12	.490	....	16
20..	....	....	....	3.12N	2.97	.478	....	16
21..	....	....	....	2.97N	3.12	.493	....	16
22..	....	....	....	3.12N	3.20	.497	....	16
23..	....	....	....	3.20N	3.20	.497	....	16
24..	3.20	3.30	3.20	3.30	3.30	.495	17	33
27..	3.00	3.00	3.00	3.00	2.70	.455	....	32
28..	....	....	....	2.70N	2.80	.467	16	48
29..	....	....	....	2.80N	2.75	.463	....	48
30..	....	....	....	2.75N	2.82	.471	....	48
31..	....	....	....	2.82N	2.75	.464	....	48
IN NOVEMBER								
3..	....	....	....	2.75N	2.90	.479	....	48
4..	....	....	....	2.90N	2.82	.473	....	48
5..	....	....	....	2.82N	2.90	.477	....	48
6..	....	....	....	2.90N	2.87	.480	....	48
7..	3.00	3.00	3.00	3.00	3.00	.490	44	92
10..	....	....	....	3.00N	2.97	.487	....	92
11..	2.85	2.85	2.85	2.85	2.70	.472	19	111
12..	....	....	....	2.70N	2.72	.472	....	111
13..	....	....	....	2.72N	2.65	.459	....	111
14..	2.75	2.75	2.75	2.75	2.60	.455	7	118
17..	2.40	2.40	2.40	2.40	2.52	.449	5	121
18..	....	....	....	2.52N	2.55	.450	....	121
19..	2.55	2.55	2.55	2.55	2.45	.444	6	127
20..	....	....	....	2.45N	2.42	.441	....	127
21..	....	....	....	2.42N	2.75	.468	....	127
24..	....	....	....	2.75N	2.70	.465	....	127
25..	....	....	....	2.70N	2.75	.471	....	127
26..	....	....	....	2.75N	2.70	.469	....	127
27..	Exchange Closed; Thanksgiving Day							
28..	2.65@.70	2.70	2.65	2.70	2.70	.474	7	134
IN DECEMBER								
1..	....	....	....	2.70N	2.65	.470	....	134
2..	....	....	....	2.65N	2.85	.487	....	134
3..	....	....	....	2.85N	2.92	.499	....	134
4..	....	....	....	2.92N	2.82	.485	....	134
5..	....	2.85B	...	2.85B	2.90	.491	....	134
8..	3.00	3.00	3.00	3.00	2.90	.493	24	158
9..	....	....	....	2.90N	2.90	.489	12	170
10..	2.90	2.90	2.90	2.90	2.95	.501	1	171
11..	3.07	3.10	3.00	3.00	2.92	.499	19	190
12..	....	....	....	2.92N	2.95	.501	....	190
15..	....	3.00B	....	3.00B	3.05	.505	....	190
16..	....	....	....	3.05N	2.90	.496	....	190
17..	2.95	2.95	2.85A	2.95	3.05	.514	1	191
18..	....	....	....	3.05N	3.15	.525	...	191
19..	....	....	....	3.15N	3.22	.526	....	191
22..	3.40	3.40	3.40	3.40	3.45	.548	1	192
23..	3.30	3.30	3.15	3.15	3.17	.526	30	221
24..	....	....	....	3.17N	3.12	.525	....	221
25..	Exchange Closed; Christmas							
26..	....	....	....	3.12N	3.10	.526	....	221
29..	....	....	....	3.10N	3.32	.546	....	221
30..	3.35	3.35	3.35	3.35	3.10	.526	8	229
31..	3.30	3.30	3.30	3.30	3.22	.543	35	248

AUGUST 1987 58 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	4.35	4.35	4.35	4.35	4.30	.548	....	....
26..	4.35	4.35	4.35	4.35	4.22	.545	5	5
29..	....	....	....	4.22N	4.10	.539	1	6
30..	....	....	....	4.10N	4.15	.559	....	6

LIVE CATTLE OPTION ON FUTURES — PUTS
OCTOBER 1987 52 PUTS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	1.80	1.80	1.70	1.70	1.72	.366	140	140
9..	....	....	....	1.72N	1.72	.364	10	150
10..	....	....	....	1.72N	1.77	.370	....	150
11..	....	....	....	1.77N	1.77	.370	....	150
12..	....	....	....	1.77N	1.77	.374	....	150
15..	....	....	....	1.77N	1.77	.375	....	150
16..	....	....	....	1.77N	1.72	.368	....	150
17..	....	....	....	1.72N	1.77	.378	....	150
18..	....	....	....	1.77N	1.80	.378	....	150
19..	....	....	....	1.80N	1.82	.383	....	150
22..	....	....	....	1.82N	1.87	.391	....	150
23..	....	....	....	1.87N	1.82	.380	....	150
24..	1.70	1.70	1.70	1.70	1.82	.382	5	152
25..	Exchange Closed; Christmas							
26..	....	....	....	1.82N	1.82	.380	....	152
29..	....	....	....	1.82N	1.85	.391	....	152
30..	....	....	....	1.85N	1.82	.385	....	152
31..	....	....	....	1.82N	1.90	.393	....	152

LIVE CATTLE OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	5,306	2,983	....	2,329	1,653	Closed	2,802	....	1,899
2	2,673	....	....	3,420	2,557	1,877	3,187	....	3,617	2,747	....	2,132
3	5,575	1,126	2,667	2,697	....	2,112	1,283	....	4,077	3,587	2,657	2,991
4	....	2,779	2,454	4,990	....	1,470	Closed	2,910	2,730	....	2,767	2,289
5	....	2,457	1,727	....	3,947	1,509	....	2,650	2,881	....	2,472	2,150
6	2,494	983	2,649	....	2,764	1,463	....	3,342	....	1,988	2,623	....
7	4,041	2,446	2,688	2,719	2,319	....	3,541	2,905	....	1,641	3,129	....
8	4,182	....	....	3,154	5,565	....	2,067	2,150	1,992	2,333	....	3,184
9	3,403	....	....	1,670	4,506	1,414	3,093	....	1,898	1,738	....	2,757
10	2,580	1,791	3,250	1,710	....	851	2,573	....	1,893	1,773	2,096	2,921
11	....	4,769	2,908	3,335	....	2,001	4,989	2,530	3,049	....	4,220	1,578
12	....	3,908	3,816	....	3,804	1,760	....	2,104	2,182	....	4,368	1,724
13	2,438	6,468	2,380	....	4,064	1,078	....	2,319	....	3,269	4,487	....
14	3,129	2,746	1,743	3,141	3,159	....	1,621	2,199	....	4,973	4,801	....
15	2,810	....	....	1,774	2,867	....	3,090	1,843	3,254	2,537	....	2,008
16	2,329	....	....	3,788	4,324	1,731	4,096	....	3,021	1,902	....	1,727
17	1,839	Closed	2,525	3,754	....	2,964	2,239	....	2,609	1,205	6,224	1,890
18	....	4,741	2,446	3,785	....	3,778	3,902	1,698	1,794	....	3,780	1,840
19	....	3,806	1,769	....	3,130	3,108	....	1,936	1,906	....	4,108	3,842
20	2,571	2,471	2,350	....	2,824	2,987	....	2,274	....	1,348	4,504	....
21	2,382	3,607	2,805	2,001	5,870	....	3,728	2,017	....	2,103	4,624	....
22	2,561	....	....	3,345	3,531	....	3,618	2,049	2,007	2,310	....	5,637
23	3,779	....	....	2,777	2,785	3,407	3,781	....	2,700	1,075	....	4,321
24	5,508	2,608	702	4,375	....	7,902	3,764	....	1,244	1,843	1,429	1,162
25	....	3,970	1,537	1,955	....	6,990	4,804	1,168	2,326	....	3,482	Closed
26	....	3,264	737	....	Closed	5,058	....	2,453	1,627	....	1,621	644
27	2,283	1,895	997	....	1,725	5,746	....	2,763	....	5,236	Closed	....
28	1,084	1,553	Closed	3,323	1,973	....	4,061	1,766	....	2,074	1,355	....
29	1,216	....	....	4,610	1,112	....	3,548	3,099	2,178	7,472	....	2,594
30	1,230	....	....	4,883	1,135	3,345	2,034	....	2,155	4,360	....	2,920
31	1,787	....	3,031	....	....	....	2,048	....	....	3,706	....	2,286
Total	61,894	57,388	45,181	72,512	66,944	62,551	69,396	47,828	51,140	64,022	64,747	54,496
Average	2,813	3,020	2,259	3,296	3,188	2,979	3,154	2,278	2,435	2,784	3,408	2,477

LIVE CATTLE OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	20,492	36,784	....	35,976	30,155	Closed	29,093	....	40,770
2	38,337	....	....	21,438	36,958	23,226	37,108	....	40,919	29,762	....	41,020
3	38,279	26,329	32,054	21,733	....	23,900	37,487	....	41,262	30,670	44,802	42,147
4	....	26,445	32,029	22,767	....	24,257	Closed	30,965	41,031	....	45,445	43,016
5	....	26,794	32,386	....	37,848	24,543	....	31,826	40,799	....	45,466	43,666
6	38,601	26,977	32,891	....	38,507	25,121	....	32,789	....	31,582	45,979	....
7	38,543	27,641	32,641	23,459	38,962	....	37,970	33,278	....	32,067	47,663	....
8	38,443	....	....	24,428	39,193	....	38,179	33,950	40,186	32,810	....	44,453
9	39,074	....	....	24,895	39,550	25,316	38,476	....	40,452	32,875	....	45,154
10	38,900	28,320	32,242	25,356	....	25,539	39,384	....	40,321	33,306	48,203	45,689
11	....	30,043	32,452	26,251	....	26,229	39,808	35,116	40,196	....	48,474	46,329
12	....	30,817	33,132	....	40,240	26,903	....	35,392	40,733	....	49,898	46,418
13	39,052	30,536	32,464	....	40,327	27,294	....	36,219	....	34,092	51,872	....
14	38,855	30,287	32,113	26,145	40,100	....	40,159	36,436	....	35,491	53,738	....
15	38,871	....	....	26,523	40,945	....	40,536	37,102	41,557	35,987	....	47,175
16	39,311	....	....	26,893	40,687	28,080	41,141	....	41,320	36,316	....	47,515
17	39,848	Closed	32,009	28,170	....	28,895	41,565	....	40,968	36,704	54,436	47,956
18	....	31,200	32,142	28,678	....	30,347	42,251	37,644	40,577	....	55,504	47,869
19	....	31,253	31,873	....	41,173	30,791	....	37,878	27,061	....	56,182	47,926
20	39,877	31,343	31,296	....	41,124	31,444	....	38,093	....	37,305	56,297	....
21	39,974	31,408	19,948	29,097	40,723	....	42,307	38,294	....	37,912	37,815	....
22	40,521	....	....	29,736	39,757	....	42,207	38,358	25,101	38,738	....	48,230
23	40,527	....	....	31,071	24,196	32,023	42,667	....	25,161	39,289	....	48,684
24	27,277	31,489	17,016	33,392	....	33,433	42,654	....	25,498	40,008	38,188	48,935
25	....	31,797	17,699	34,113	....	34,944	30,915	38,658	26,263	....	39,175	Closed
26	....	31,730	17,832	....	Closed	35,107	....	38,884	26,754	....	39,695	48,994
27	24,930	31,853	18,091	....	21,032	35,510	....	39,340	....	40,589	Closed	....
28	25,104	32,009	Closed	34,584	21,912	....	26,918	39,613	....	40,831	40,090	....
29	25,298	....	....	36,234	22,559	....	28,414	40,495	27,886	43,335	....	49,784
30	25,299	....	....	36,463	22,727	35,731	28,918	....	28,527	43,382	....	49,792
31	25,821	....	19,171	....	....	....	29,923	....	....	44,145	....	50,049
Average	35,488	29,909	28,074	27,814	35,491	28,983	37,498	36,214	35,361	36,360	47,312	46,435

LIVE CATTLE OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,610	1,918	....	1,259	933	Closed	1,908	....	831
2	1,402	....	....	1,418	1,817	1,471	1,535	....	1,997	1,513	....	1,139
3	2,341	460	1,737	1,329	....	1,302	750	....	2,118	2,181	1,229	1,312
4	....	1,435	1,527	2,570	....	632	Closed	1,618	1,352	....	1,205	977
5	....	1,190	1,041	....	2,244	639	....	1,431	1,591	....	1,586	1,250
6	992	498	1,759	....	1,893	872	....	1,925	....	1,003	1,676	....
7	1,985	1,769	1,589	1,179	1,269	....	1,810	1,340	....	1,137	1,255	....
8	2,085	....	....	1,377	3,297	....	1,134	800	660	1,227	....	1,875
9	1,116	...	...	1,000	2,797	614	2,074	....	1,034	1,184	....	1,845
10	836	950	2,022	1,056	....	559	1,899	....	1,141	1,033	849	2,023
11	....	2,682	1,708	1,772	....	1,105	2,248	955	2,005	....	2,277	1,052
12	....	1,555	1,986	....	2,542	1,006	....	1,181	1,242	....	2,415	1,218
13	1,439	1,821	1,179	....	1,993	513	....	910	....	1,988	2,198	....
14	1,299	1,335	825	1,464	1,526	....	777	1,271	....	2,521	2,273	....
15	1,411	....	....	931	1,301	....	1,186	1,001	1,870	1,281	....	934
16	1,154	....	....	2,062	2,732	898	1,596	....	1,817	1,237	...	1,036
17	626	Closed	1,495	2,032	....	1,931	1,093	....	1,736	763	3,611	1,049
18	....	2,226	926	2,696	....	2,108	2,092	821	1,140	....	1,743	1,287
19	....	2,063	904	....	1,499	1,951	....	1,102	1,188	....	2,647	2,038
20	1,383	1,711	1,181	....	1,450	1,235	....	1,480	....	731	2,419	....
21	975	2,159	1,145	942	3,113	....	2,426	1,514	....	1,097	3,375	....
22	1,224	....	....	1,669	1,372	....	2,054	1,361	1,113	908	....	3,039
23	1,838	....	....	1,699	940	1,684	2,031	....	1,391	510	....	2,689
24	2,880	1,615	437	2,799	....	4,383	1,681	....	471	902	740	652
25	....	2,478	956	1,100	....	4,367	2,920	749	1,430	....	1,834	Closed
26	....	1,872	367	....	Closed	2,809	....	1,836	1,031	....	759	373
27	1,018	1,148	484	....	1,059	3,717	....	1,618	....	2,185	Closed	....
28	364	890	Closed	2,125	1,426	....	2,004	715	....	936	680	....
29	646	....	....	3,010	550	....	1,472	1,903	1,242	4,579	....	1,270
30	469	....	....	3,054	786	2,347	984	...	1,275	2,942	....	1,482
31	943	....	1,780	....	....	....	1,237	....	....	2,114	....	1,187
Total	28,406	29,857	25,048	39,894	37,524	36,143	36,262	26,464	28,844	35,880	34,771	30,558
Average	1,291	1,571	1,252	1,813	1,787	1,721	1,648	1,260	1,374	1,560	1,830	1,389

LIVE CATTLE OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	11,185	21,175	....	18,367	13,764	Closed	14,002	....	17,892
2	20,184	....	....	11,855	21,212	12,691	18,762	....	18,918	14,305	....	18,066
3	20,210	13,248	16,866	11,987	....	13,124	18,899	....	19,047	14,622	22,147	18,188
4	....	13,035	16,893	12,495	....	13,097	Closed	14,223	18,367	....	22,378	18,431
5	....	13,268	17,159	....	21,369	13,094	....	14,561	17,741	....	22,538	18,786
6	20,298	13,289	17,593	....	21,770	13,439	....	15,368	....	14,550	22,736	....
7	19,982	13,952	17,521	13,014	22,094	....	19,046	15,604	....	15,284	23,261	....
8	20,503	....	....	13,497	22,390	....	19,251	15,895	17,411	15,759	....	19,221
9	20,952	....	....	13,821	22,593	13,646	19,053	....	17,508	15,802	....	19,645
10	20,923	14,284	17,286	14,112	....	13,731	19,834	....	17,457	16,137	23,270	19,927
11	....	15,519	17,585	14,436	....	14,090	20,146	16,393	17,195	....	23,215	20,402
12	....	15,876	18,314	....	22,805	14,337	....	16,648	17,388	....	23,312	20,385
13	21,144	16,189	18,347	....	22,715	14,535	....	16,656	....	16,690	23,902	....
14	21,093	16,262	18,360	14,463	22,783	....	20,253	16,740	....	17,649	24,506	....
15	21,188	....	....	14,686	23,059	....	20,315	17,100	17,700	17,897	....	20,669
16	21,511	....	....	14,949	22,769	15,045	20,472	....	17,225	18,144	....	20,838
17	21,609	Closed	18,309	15,524	....	15,573	20,492	....	16,836	18,362	24,779	21,251
18	....	16,837	18,479	16,018	....	16,235	20,412	17,247	16 423	....	25,176	21,167
19	....	16,664	18,504	....	23,118	16,476	....	17,266	13,210	....	25,246	21,520
20	21,818	16,648	18,854	....	23,238	17,079	....	17,345	....	18,635	24,802	....
21	21,895	16,764	10,345	16,253	22,742	....	20,461	17,491	....	19,013	16,768	....
22	22,366	....	....	16,521	22,756	....	20,193	17,416	11,560	19,290	....	21,234
23	22,727	....	....	17,415	11,476	17,295	20,040	....	11,749	19,533	....	21,507
24	13,488	16,903	9,368	19,009	....	17,785	19,967	....	11,762	19,909	16,833	21,702
25	....	17,117	9,854	19,159	....	18,444	16 569	17,553	12,220	....	17,413	Closed
26	....	16,965	9,877	....	Closed	18,342	....	17,525	12,510	....	17,518	21,713
27	12,420	16,946	10,020	....	11,447	18,534	....	17,862	....	20,142	Closed	....
28	12,460	16,969	Closed	19,610	12,049	....	12,559	17,976	....	20,215	17,693	....
29	12,447	....	....	20,956	12,179	....	13,023	18,705	13,273	21,424	....	21,876
30	12,575	....	....	20,963	12,334	18,286	[illegible]	....	13,769	21,537	....	21,920
31	12,969	....	10,632	....	....	....	13,630	....	....	21,889	....	22,031
Average	18,853	15,618	15,508	15,542	19,908	15,470	18,401	16,635	15,679	17,878	21,973	20,381

LIVE CATTLE OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,696	1,065	....	1,070	720	Closed	894	....	1,068
2	1,271	....	....	2,002	740	406	1,652	....	1,620	1,234	....	993
3	3,234	666	930	1,368	....	810	533	....	1,959	1,406	1,428	1,679
4	....	1,344	927	2,420	....	838	Closed	1,292	1,378	....	1,562	1,312
5	....	1,267	686	....	1,703	870	....	1,219	1,290	....	886	900
6	1,502	485	890	....	871	591	....	1,417	....	985	947	....
7	2,056	677	1,099	1,540	1,050	....	1,731	1,565	....	504	1,874	....
8	2,097	....	....	1,777	2,268	....	933	1,350	1,332	1,106	....	1,309
9	2,287	....	....	670	1,709	800	1,019	....	864	554	....	912
10	1,744	841	1,228	654	....	292	674	....	752	740	1,247	898
11	....	2,087	1,200	1,563	....	896	2,741	1,575	1,044	....	1,943	526
12	....	2,353	1,830	....	1,262	754	....	923	940	....	1,953	506
13	999	4,647	1,201	....	2,071	565	....	1,409	....	1,281	2,289	....
14	1,830	1,411	918	1,677	1,633	....	844	928	....	2,452	2,528	....
15	1,399	....	....	843	1,566	....	1,904	842	1,384	1,256	....	1,074
16	1,175	....	....	1,726	1,592	833	2,500	....	1,204	665	....	691
17	1,213	Closed	1,030	1,722	....	1,033	1,146	....	873	442	2,613	841
18	....	2,515	1,520	1,089	....	1,670	1,810	877	654	....	2,037	553
19	....	1,743	865	....	1,631	1,157	....	834	718	....	1,461	1,804
20	1,208	760	1,169	....	1,374	1,752	....	794	....	617	2,085	....
21	1,407	1,448	1,660	1,059	2,757	....	1,302	503	....	1,006	1,249	....
22	1,337	....	....	1,676	2,159	....	1,564	688	894	1,402	....	2,598
23	1,941	....	....	1,078	1,845	1,723	1,750	....	1,309	565	....	1,632
24	2,628	993	265	1,576	....	3,519	2,083	....	773	941	689	510
25	....	1,492	581	855	....	2,623	1,684	419	896	....	1,648	Closed
26	....	1,392	370	....	Closed	2,249	....	617	596	....	862	271
27	1,265	747	513	....	666	2,029	....	1,145	....	3,051	Closed	....
28	720	663	Closed	1,198	547	....	2,057	1,051	....	1,138	675	....
29	570	....	....	1,600	562	....	2,076	1,196	936	2,893	....	1,324
30	761	....	....	1,829	349	998	1,050	..	880	1,418	....	1,438
31	844	....	1,251	....	....	....	811	....	....	1,592	....	1,099
Total	33,488	27,531	20,133	32,618	29,420	26,408	33,134	21,364	22,296	28,142	29,976	23,938
Average	1,522	1,449	1,007	1,483	1,401	1,258	1,506	1,017	1,062	1,224	1,578	1,088

LIVE CATTLE OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,307	15,609	....	17,609	16,391	Closed	15,091	....	22,878
2	18,153	....	....	9,583	15,746	10,535	18,346	....	22,001	15,457	....	22,954
3	18,069	13,081	15,188	9,746	....	10,776	18,588	....	22,215	16,048	22,655	23,959
4	....	13,410	15,136	10,272	....	11,160	Closed	16,742	22,664	....	23,067	24,585
5	....	13,526	15,227	....	16,479	11,449	....	17,265	23,058	....	22,928	24,880
6	18,303	13,688	15,298	....	16,737	11,682	....	17,421	....	16,632	23,243	....
7	18,561	13,689	15,120	10,445	16,868	....	18,924	17,674	....	16,783	24,402	....
8	17,940	....	....	10,931	16,803	....	18,928	18,055	22,775	17,051	....	25,232
9	18,122	....	....	11,074	16,957	11,670	19,423	....	22,944	17,073	....	25,509
10	17,977	14,036	14,956	11,244	....	11,808	19,550	....	22,864	17,169	24,933	25,762
11	....	14,524	14,867	11,815	....	12,139	19,662	18,723	23,001	....	25,259	25,927
12	....	14,941	14,818	....	17,435	12,566	....	18,744	23,345	....	26,586	26,033
13	17,908	14,347	14,117	....	17,612	12,759	....	19,563	....	17,402	27,970	....
14	17,762	14,025	13,753	11,682	17,317	....	19,906	19,696	....	17,842	29,232	....
15	17,683	....	....	11,837	17,886	....	20,221	20,002	23,857	18,090	....	26,506
16	17,800	....	....	11,944	17,918	13,035	20,669	....	24,095	18,172	....	26,677
17	18,239	Closed	13,700	12,646	....	13,322	21,073	....	24,132	18,342	29,657	26,705
18	....	14,363	13,663	12,660	....	14,112	21,839	20,397	24,154	....	30,328	26,702
19	....	14,589	13,369	....	18,055	14,315	....	20,612	13,851	....	30,936	26,406
20	18,059	14,695	12,442	....	17,886	14,365	....	20,748	....	18,670	31,495	....
21	18,079	14,644	9,603	12,844	17,981	....	21,846	20,803	....	18,899	21,047	....
22	18,155	....	....	13,215	17,001	....	22,014	20,942	13,541	19,448	....	26,996
23	17,800	....	....	13,656	12,720	14,728	22,627	....	13,412	19,756	....	27,177
24	13,789	14,586	7,648	14,383	....	15,648	22,687	....	13,736	20,099	21,355	27,233
25	....	14,680	7,845	14,954	....	16,500	14,346	21,105	14,043	....	21,762	Closed
26	....	14,765	7,955	....	Closed	16,765	....	21,359	14,244	....	22,177	27,281
27	12,510	14,907	8,071	....	9,585	16,976	....	21,478	....	20,447	Closed	....
28	12,644	15,040	Closed	14,974	9,863	....	14,359	21,637	....	20,616	22,397	....
29	12,851	....	....	15,278	10,380	....	15,391	21,790	14,613	21,911	....	27,908
30	12,724	....	....	15,500	10,393	17,445	15,832	....	14,758	21,845	....	27,872
31	12,852	....	8,539	....	....	....	16,293	....	....	22,256	....	28,018
Average	16,635	14,291	12,566	12,272	15,582	13,512	19,097	19,578	19,681	18,483	25,336	26,055

LIVE CATTLE OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	13	....	Closed	....	....	....
2	....	....	....	....	....	....	10	....	58	....	....	....
3	....	....	....	....	....	....	11	....	87	....	....	....
4	....	....	....	....	....	....	Closed	....	86	....	3	....
5	....	....	....	....	....	....	....	....	423	....	....	....
6	....	....	....	....	....	....	....	4	....	....	....	....
7	....	....	....	....	1	....	22	....	....	....	7	....
8	....	....	....	....	....	....	1	....	13	....	....	....
9	....	....	....	....	....	....	16	....	101	....	....	....
10	....	....	....	....	....	....	50	....	9	....	....	....
11	....	....	....	....	....	....	....	....	27	....	5	....
12	....	....	....	....	....	....	....	....	9	....	22	....
13	....	....	....	....	....	....	....	8	....	....	12	....
14	....	....	....	....	....	....	10	....	....	10	29	....
15	....	....	....	....	1	....	4	17	55	....	....	....
16	....	....	....	....	....	....	3	....	2	....	....	....
17	....	Closed	....	....	....	....	34	....	197	....	107	....
18	....	....	....	....	....	....	3	28	324	....	117	....
19	....	....	....	....	....	....	....	16	292	....	297	....
20	....	....	....	....	....	....	....	2	....	....	278	....
21	....	....	....	....	1	....	17	10	....	....	541	....
22	....	....	....	....	2	....	95	....	2,119	1	....	....
23	6	....	....	....	....	....	66	....	1	....	....	....
24	141	....	785	....	....	4	184	....	....	....	3,332	....
25	....	....	....	....	....	....	166	....	....	....	....	Closed
26	....	....	....	....	Closed	2	....	....	....	....	....	....
27	1,357	....	....	....	546	....	....	1	....	....	Closed	....
28	1	....	Closed	....	....	....	4,271	27	....	1	....	....
29	....	....	....	....	....	....	1	21	....	....	....	....
30	....	....	....	....	....	10	....	....	....	4	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	1,505	....	785	....	551	16	4,977	134	3,803	16	4,750	....

LIVE CATTLE OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	59	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	17	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	8	....	....	....	2	....	....	....	....	2	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	1	....	....	1	....	....	....	....	....
9	1	....	....	2	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	16	....	....	....	....	....	....	....	....	....
13	15	....	162	....	....	....	....	....	....	....	....	....
14	12	....	2	....	....	....	....	....	....	....	....	....
15	9	....	....	....	....	....	....	....	....	....	....	....
16	2	....	....	....	....	....	....	....	....	....	....	....
17	25	Closed	....	....	....	....	....	....	30	....	....	....
18	....	....	24	17	....	....	....	....	100	....	....	....
19	....	....	98	....	25	....	....	....	3	....	55	....
20	91	....	813	....	30	....	....	....	....	....	....	....
21	77	....	166	....	33	....	....	....	....	....	9	....
22	72	....	....	....	100	....	....	....	646	....	....	....
23	225	....	....	....	603	....	....	....	....	....	....	....
24	25	....	2,008	....	....	....	....	....	....	....	432	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	1,754	....	....	....	3,471	....	....	....	....	....	Closed	....
28	....	....	Closed	5	....	....	639	....	....	....	....	....
29	....	....	....	16	36	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	2,316	....	3,289	41	4,359	17	640	....	779	2	496	....

LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

FEBRUARY 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	6	....	....	....	....	....	....	....	....	....	....	....
24	141	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	1,357	....	....	....	....	....	....	....	....	....	Closed	....
28	1	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	1,505	....	....	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

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LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

APRIL 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	785	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	785	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	1	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	1	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	1	....	....	....	....	....	....	....
22	....	....	....	....	2	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	546	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	551	....	....	....	....	....	....	....

AUGUST 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

AUGUST 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	13	....	Closed	....	....	....
2	....	....	....	....	....	....	10	....	....	....	....	....
3	....	....	....	....	....	....	11	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	22	....	....	....	....	....
8	....	....	....	....	....	....	1	....	....	....	....	....
9	....	....	....	....	....	....	16	....	....	....	....	....
10	....	....	....	....	....	....	50	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	10	....	....	....	....	....
15	....	....	....	....	....	....	4	....	....	....	....	....

(Continued on Next Page)

LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

AUGUST 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	3	....	....	....	....	....
17	....	Closed	....	....	....	....	34	....	....	....	....	....
18	....	....	....	....	....	....	3	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	17	....	....	....	....	....
22	....	....	....	....	....	....	95	....	....	....	....	....
23	....	....	....	....	....	....	66	....	....	....	....	....
24	....	....	....	....	....	4	184	....	....	....	....	....
25	....	....	....	....	....	....	166	....	....	....	....	Closed
26	....	....	....	....	Closed	2	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	4,271	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	10	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	16	4,976	....	....	....	....	....

OCTOBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

OCTOBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	58	....	....	....
3	....	....	....	....	....	....	....	....	87	....	....	....
4	....	....	....	....	....	....	Closed	....	86	....	....	....
5	....	....	....	....	....	....	....	....	423	....	....	....
6	....	....	....	....	....	....	....	4	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	13	....	....	....
9	....	....	....	....	....	....	....	....	101	....	....	....
10	....	....	....	....	....	....	....	....	9	....	....	....
11	....	....	....	....	....	....	....	....	27	....	....	....
12	....	....	....	....	....	....	....	....	9	....	....	....
13	....	....	....	....	....	....	....	8	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	17	55	....	....	....
16	....	....	....	....	....	....	....	....	2	....	....	....
17	....	Closed	....	....	....	....	....	....	197	....	....	....
18	....	....	....	....	....	....	....	28	324	....	....	....
19	....	....	....	....	....	....	....	16	292	....	....	....
20	....	....	....	....	....	....	....	2	....	....	....	....
21	....	....	....	....	....	....	....	10	....	....	....	....
22	....	....	....	....	....	....	....	....	2,119	....	....	....
23	....	....	....	....	....	....	....	....	1	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	1	....	....	Closed	....
28	....	....	Closed	....	....	....	....	27	....	....	....	....
29	....	....	....	....	....	....	1	21	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	1	134	3,803	....	....	....

LIVE CATTLE OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	3	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	7	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	5	....
12	....	....	....	....	....	....	....	....	....	....	22	....
13	....	....	....	....	....	....	....	....	....	....	12	....
14	....	....	....	....	....	....	....	....	....	10	29	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	107	....
18	....	....	....	....	....	....	....	....	....	....	117	....
19	....	....	....	....	....	....	....	....	....	....	297	....
20	....	....	....	....	....	....	....	....	....	....	278	....
21	....	....	....	....	....	....	....	....	....	....	541	....
22	....	....	....	....	....	....	....	....	....	1	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	3,332	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	1	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	4	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	16	4,750	....

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

FEBRUARY 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6	8											
7												
8												
9	1											
10												
11												
12												
13	15											
14	12											
15	9											
16	2											
17	25	Closed										
18												
19												
20	91											
21	77											
22	72											
23	225											
24	25											
25												Closed
26					Closed							
27	1,754										Closed	
28			Closed									
29												
30												
31												
Total	2,316											

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												

(Continued on Next Page)

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

APRIL 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	16	....	....	....	....	....	....	....	....	....
13	....	....	3	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	24	....	....	....	....	....	....	....	....	....
19	....	....	98	....	....	....	....	....	....	....	....	....
20	....	....	813	....	....	....	....	....	....	....	....	....
21	....	....	166	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	2,008	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	3,128	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	59	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	2	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	2	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	159	....	....	....	....	....	....	....	....	....
14	....	....	2	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	17	....	....	....	....	....	....	....	....
19	....	....	....	....	25	....	....	....	....	....	....	....
20	....	....	....	....	30	....	....	....	....	....	....	....
21	....	....	....	....	33	....	....	....	....	....	....	....
22	....	....	....	....	100	....	....	....	....	....	....	....
23	....	....	....	....	603	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	3,471	....	....	....	....	....	Closed	....
28	....	....	Closed	5	....	....	....	....	....	....	....	....
29	....	....	....	16	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	161	40	4,323	....	....	....	....	....	....	....

AUGUST 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

AUGUST 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	17	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	1	....	....	1	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

AUGUST 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	639	....	....	....	....	....
29	....	....	....	....	36	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	1	36	17	640	....	....	....	....	....

OCTOBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

OCTOBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	30	....	....	....
18	....	....	....	....	....	....	....	....	100	....	....	....
19	....	....	....	....	....	....	....	....	3	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	646	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	779	....	....	....

LIVE CATTLE OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	2	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	55	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	9	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	432	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	2	496	....

FEEDER CATTLE FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	65.85	66.00	64.77	65.30	65.30	1052	1821
3..	65.20	65.30	63.85	64.60@.55	64.57	1210	1532
6..	64.60@.75	65.20	64.50	64.85@.80A	64.82	425	1357
7..	65.00@.05	65.45	65.00	65.07A	65.07	160	1339
8..	65.20	65.45	64.00	64.05	64.05	320	1287
9..	64.35@.50	65.00	64.15	65.00@64.50	64.75	323	1238
10..	64.85@.90	65.45	64.80	65.00@.20	65.10	359	1095
13..	65.10	65.55	64.60	64.60A	64.60	193	888
14..	64.60	64.92	64.15	64.50	64.50	261	787
15..	64.85@.90	65.25	64.50	64.90A	64.90	300	585
16..	64.90	65.90	64.75	65.70	65.70	126	524
17..	65.30	65.90	65.30	65.50	65.50	56	513
20..	65.75	66.00	64.85	65.85@64.85	65.35	318	248
21..	....	....	....	....	....	4	209
22..	....	....	....	....	....	....	183
23..	....	....	....	....	....	....	163
24..	....	....	....	....	....	....	163
27..	....	....	....	....	....	....	107
28..	....	....	....	....	....	....	53
29..	....	....	....	....	....	....	22
30..	....	....	....	....	....	....	....

MARCH 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	66.55@.65	66.75	65.00	65.35@.25	65.30	1135	5337
3..	65.00@64.95	65.30	64.40	64.75@.80	64.77	1329	5253
6..	64.90	65.20	64.25	64.25@.45	64.35	754	5190
7..	64.70@.95	65.10	64.65	65.00@.05	65.02	476	5122
8..	64.90@.95	64.95	63.60	63.75@.85	63.80	905	5209
9..	64.20@.55	65.00	63.80	64.50@.[illegible]5	64.52	979	5412
10..	64.85	65.90	64.85	65.60@.70	65.65	910	5443
13..	65.40@.45	65.75	64.50	64.65@.55	64.60	994	5398
14..	64.80@.85	64.95	64.20	64.85@.75	64.80	1017	5281
15..	64.97@65.05	66.10	64.95	65.90@.80	65.85	976	5208
16..	65.50	65.97	65.20	65.70@.80	65.75	767	5337
17..	65.55@.60	66.00	65.35	65.75@.55	65.65	612	5310
20..	65.70@.75	66.60	65.70	66.50@.60	66.55	784	5446
21..	66.60	66.70	65.95	66.05	66.05	751	5349
22..	65.95@.80	66.27	65.75	66.15@.10	66.12	458	5319
23..	66.40@.45	66.80	66.30	66.67@.65	66.65	767	5172
24..	66.55@.50	66.70	66.25	66.60@.65	66.62	582	5071
27..	67.40@.45	67.45	66.82	66.85@.82	66.82	869	4961
28..	66.70@.60	67.20	66.55	66.90@.80	66.85	802	4977
29..	66.60	66.62	66.15	66.35@.30	66.32	544	4834
30..	66.50	66.50	65.60	65.70@.60	65.65	671	4730
31..	65.45@.47	66.05	65.40	65.75	65.75	504	4676

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	65.95	66.40	65.85	65.95@.85	65.90	442	4550
4..	65.90	65.90	64.65	65.00@64.90	64.95	812	4335
5..	65.15	65.80	64.75	65.77@.50	65.62	628	4304
6..	65.60	65.77	65.15	65.65@.55	65.60	441	4261
7..	65.50	66.15	65.50	66.05@.10	66.07	550	4106
10..	66.15	66.40	65.75	66.05@65.90	65.97	299	4068
11..	65.80	65.80	64.50	64.55@.50	64.52	641	3972
12..	64.25@.30	64.70	63.85	64.50@.30	64.40	948	4009
13..	64.35@.25	64.60	63.80	64.00@.05	64.02	623	3898
14..	64.00	64.60	64.00	64.30@.40	64.35	412	3676
17..	Exchange Closed; President's Day						
18..	63.65	63.75	62.85	62.85A	62.85	441	3652
19..	62.50	64.20	62.50	62.90@.85	62.87	726	3453
20..	63.40@.62	63.62	63.20	63.35@.25	63.30	786	3366
21..	63.50	64.70	63.50	64.55	64.55	620	3235
24..	64.70@.65	65.05	64.50	64.80@.95	64.87	857	3086
25..	64.90	65.75	64.75	65.60@.75	65.67	989	2754
26..	65.77@.80	65.80	65.05	65.05@.15	65.10	1029	2638
27..	65.10@.05	65.10	64.35	64.50@.55	64.52	803	2466
28..	64.60	65.20	64.15	64.25	64.25	793	2207

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	64.00@63.95	64.00	63.60	63.80@.65	63.72	401	1884
4..	63.60	64.40	63.50	63.70	63.70	391	1702
5..	63.70	63.85	62.95	63.25@.20	63.22	331	1522
6..	63.15	64.00	63.00	63.00@.02	63.02	310	1341
7..	63.02@62.95	63.02	61.85	61.87	61.87	542	1155
10..	62.25	62.30	61.00	61.60@.85B	61.72	377	892
11..	61.72@.75	61.85	60.30	60.45A	60.45	300	656
12..	60.55	61.35	60.50A	60.90@.77A	60.82	160	585
13..	61.20	61.20	60.80	61.00	61.00	112	510
14..	61.20	61.30	60.92	61.10	61.10	176	364
17..	61.00	61.00	60.25	60.50	60.50	209	197

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MARCH 1986 FUTURES CONTRACT
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18..	60.30@.25	60.45	59.20	59.20	59.20	93	125
19..	59.22	59.75	59.22	59.75	59.75	57	63
20..	59.75	59.85	58.25	58.85@.75	58.80	49	25
21..	....	....	....	....	....	2	20
24..	....	....	....	....	....	....	17
25..	....	....	....	....	....	....	10
26..	....	....	....	....	....	....	1
27..	....	....	....	....	....	....	1
28..	Exchange Closed; Good Friday						
31..	....	....	....	....	....	....	....

APRIL 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	66.25	66.50	64.85	65.05	65.05	293	2201
3..	64.95@.80	65.00	64.25	64.40@.50B	64.45	498	2202
6..	64.60@.65	65.10	64.22	64.40	64.40	187	2177
7..	64.60	65.00	64.60	64.95	64.95	144	2161
8..	65.00	65.05	63.95	64.10@.20	64.15	320	2205
9..	64.25	65.00	64.15	64.65	64.65	181	2226
10..	65.00	65.90	65.00	65.67@.70	65.67	339	2176
13..	65.60	65.70	64.52	64.52@.55	64.55	278	2187
14..	64.60	64.90	64.40	64.82	64.82	438	2283
15..	65.05	65.85	64.90	65.70	65.70	350	2350
16..	65.30@.25	65.55	65.10	65.50@.40A	65.45	242	2378
17..	65.25	65.60	65.20	65.25@.30	65.27	149	2355
20..	65.25	66.10	65.25	66.10@.05	66.07	258	2358
21..	66.10@.15	66.15	65.60	65.70	65.70	248	2419
22..	65.60@.50	65.90	65.45	65.85@.90	65.87	168	2434
23..	66.05	66.80	66.05	66.55	66.55	355	2404
24..	66.45	66.65	66.25	66.65@.60	66.62	142	2409
27..	67.15@.20	67.40	66.80	66.85@.80	66.82	394	2396
28..	66.75	67.25	66.60	67.00@66.85	66.92	304	2462
29..	66.65@.67	66.70	66.25	66.35@.40	66.37	280	2489
30..	66.50	66.50	65.92	65.95	65.95	314	2509
31..	65.75	66.20	65.75	66.10@.20	66.15	186	2521

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	66.30@.35	66.70	66.20	66.35	66.35	227	2532
4..	66.30@.20	66.35	65.05	65.60	65.60	589	2561
5..	65.60@.55	66.20	65.40	66.20	66.20	402	2623
6..	66.25	66.40	65.80	66.25@.30	66.27	375	2681
7..	66.20@.10	66.55	66.05	66.50@.45A	66.47	303	2640
10..	66.70@.75	66.75	66.15	66.50	66.50	344	2664
11..	66.30@.20	66.30	65.00	65.00A	65.00	762	2808
12..	64.80@.75	65.05	64.05	64.70@.90	64.80	836	2872
13..	64.75@.70	64.85	64.20	64.45@.35	64.40	430	2923
14..	64.60	64.85	64.37	64.75@.65	64.70	267	2964
17..	Exchange Closed; President's Day						
18..	64.05@.00	64.05	63.20	63.20A	63.20	470	2995
19..	63.05@.10	64.55	62.95	63.60@.50	63.55	682	3067
20..	63.80@.85	64.10	63.75	63.80@.92	63.85	378	3075
21..	64.20	64.80	64.15	64.55@.60	64.57	617	3058
24..	64.60@.65	64.85	64.40	64.65@.70	64.67	418	3011
25..	64.70	65.67	64.70	65.50@.55	65.52	676	3087
26..	65.50@.45	65.60	64.80	64.90@.95	64.92	470	3033
27..	64.95@.92	64.95	64.20	64.40@.45	64.42	506	3197
28..	64.65@.60	65.40	64.20	64.30@.50	64.40	656	3429

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	64.00	64.00	63.20	63.50@.40	63.45	932	3440
4..	63.35@.30	64.25	63.10	63.80@.75	63.77	586	3525
5..	63.85	63.85	62.60	63.07	63.07	736	3585
6..	63.15	64.05	62.95	63.25@.10	63.17	933	3848
7..	63.10@.05	63.10	62.15	62.40@.20	62.30	1048	3708
10..	62.45	62.60	61.60	62.32@.50	62.40	1089	3859
11..	62.50	62.50	61.25	61.40@.55	61.47	847	3914
12..	61.40	62.25	61.15	61.90@.87	61.87	955	3839
13..	61.95	62.20	61.75	62.00	62.00	575	3687
14..	62.15@.20	62.45	62.00	62.05@.00	62.02	373	3632
17..	61.25@.15	61.45	60.62	61.30@.20	61.25	848	3568
18..	60.95@.90	61.10	60.00	60.05@.00	60.02	993	3487
19..	60.50@.60	60.85	60.25	60.60@.65B	60.62	666	3209
20..	61.00@.05	61.05	60.42	60.70@.65	60.67	448	3148
21..	61.00	61.50	60.85	61.30@.40	61.35	526	3013
24..	61.45	61.45	59.90	60.25@.10	60.17	468	2917
25..	60.40@.35	61.25	60.35	60.85@.75	60.80	690	2814
26..	60.85@.80	60.85	60.40	60.50@.60	60.55	1032	2591
27..	60.30	60.55	59.50	59.70@.62	59.67	1022	2451
28..	Exchange Closed; Good Friday						
31..	59.35@.30	59.35	58.17	58.17@.17A	58.17	540	2230

FEEDER CATTLE FUTURES PRICES
APRIL 1986 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.70	57.00	56.67	57.00@56.90	56.95	854	2029
2..	58.00	58.35	57.40	57.95@58.00	57.97	539	1806
3..	58.35@.40	58.40	56.47	56.47A	56.47	323	1624
4..	56.75	56.95	55.80	55.90@56.00	55.95	397	1437
7..	57.15	57.45	56.30	57.25	57.25	255	1279
8..	57.55	58.00	56.75	57.65@.50	57.57	406	1131
9..	57.85	58.25	57.15	57.65	57.65	354	849
10..	57.97@.95	58.25	57.30	57.30	57.30	101	801
11..	58.00	58.70	57.85	58.60@.55A	58.57	334	621
14..	58.85@.90	58.90	58.45	58.60	58.60	165	429
15..	58.60	58.65	57.10	57.35	57.35	168	314
16..	57.75	58.00	56.35	56.75	56.75	135	226
17..	57.00	57.60	56.70	57.25@.35B	57.30	171	102
18..	57.75	57.90	56.90	57.00@56.90	56.95	85	26
21..	....	....	....	....	....	....	25
22..	....	....	....	....	....	....	23
23..	....	....	....	....	....	....	16
24..	....	....	....	....	....	....	12
25..	....	....	....	....	....	....	12
28..	....	....	....	....	....	....	8
29..	....	....	....	....	....	....	....

MAY 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	65.25	65.25	63.85	64.05A	64.05	74	1296
3..	63.70	63.90	63.40	63.60@.50	63.55	200	1325
6..	63.75	64.00	63.25	63.40@.25	63.32	110	1372
7..	63.50	63.95	63.50	63.95	63.95	79	1386
8..	64.00	64.00	63.00	63.10	63.10	211	1371
9..	63.10	63.92	63.10	63.65	63.65	198	1403
10..	63.97	64.55	63.97	64.25@.32	64.27	139	1426
13..	64.12	64.35	63.35	63.35	63.35	175	1452
14..	63.50	63.65	63.15	63.55A	63.55	190	1506
15..	63.75	64.50	63.60	64.15@.20B	64.17	152	1570
16..	64.10	64.25	63.80	64.00	64.00	248	1595
17..	64.00	64.15	63.80	63.80@.85	63.82	178	1639
20..	63.90	64.80	63.90	64.60A	64.60	160	1715
21..	64.65	64.75	64.25	64.25	64.25	149	1788
22..	64.25	64.50	64.25	64.45@.50	64.47	150	1793
23..	64.72	65.17	64.72	65.02@.00	65.00	269	1898
24..	65.00	65.47	64.90	65.30@.25	65.27	386	2049
27..	66.05	66.15	65.60	65.72@.60	65.65	449	2121
28..	65.55	65.95	65.50	65.60	65.60	154	2126
29..	65.45	65.47	65.10	65.20@.12	65.17	251	2125
30..	65.25	65.30	64.60	64.70@.60	64.65	196	2171
31..	64.65@.55	65.00	64.55	65.00@64.95	64.97	139	2192

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	65.20	65.50	65.05	65.05	65.05	177	2162
4..	65.05	65.10	64.10	64.30@.35	64.32	423	2316
5..	64.35	64.85	64.32	64.85	64.85	320	2397
6..	64.85	65.05	64.55	64.65@.60	64.62	166	2465
7..	64.60@.50	64.90	64.50	64.90	64.90	218	2491
10..	65.05@.10	65.35	64.90	65.20@.10	65.15	249	2519
11..	65.10@.00	65.10	63.80	63.80@.85	63.82	405	2592
12..	63.82@.90	64.00	63.35	63.80	63.80	373	2664
13..	63.75@.70	64.00	63.30	63.50@.45	63.47	385	2715
14..	63.60	64.00	63.50	63.75	63.75	214	2709
17..	Exchange Closed; President's Day						
18..	63.35	63.35	62.25	62.25@.25A	62.25	607	2771
19..	62.15	63.70	62.12	63.00@62.50	62.75	684	2952
20..	63.50	63.60	63.20	63.25@.30B	63.27	650	3307
21..	63.55	64.20	63.55	64.15	64.15	396	3304
24..	64.25@.27	64.35	63.55	63.85@.90	63.87	541	3453
25..	63.85	64.50	63.85	64.25@.20	64.22	477	3521
26..	64.40	64.40	63.70	63.70	63.70	389	3535
27..	63.85	63.85	63.30	63.50@.40	63.45	444	3585
28..	63.50	64.25	63.25	63.70@.55	63.62	370	3592

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	63.40	63.45	62.95	63.30@.15	63.22	601	3568
4..	62.95	63.80	62.90	63.40	63.40	377	3675
5..	63.35	63.47	62.65	62.95@.90	62.92	509	3750
6..	63.00	63.50	62.80	62.80@.85B	62.82	373	3827
7..	62.80@.75	62.80	62.20	62.20@.25	62.22	777	4034
10..	62.10	62.65	61.87	62.50@.65	62.57	530	4108
11..	62.55@.50	62.55	61.60	61.75	61.75	651	4311
12..	61.80@.75	62.50	61.60	62.40@.35	62.37	880	4447
13..	62.25@.20	62.55	62.20	62.30@.35	62.32	484	4470
14..	62.32	62.80	62.25	62.50@.35	62.42	517	4199
17..	62.00@61.90	62.15	61.55	61.85	61.85	686	4258

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MAY 1986 FUTURES CONTRACT
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18..	61.75@.72	62.05	61.15	61.25@.15	61.20	998	4375
19..	61.75@.70	61.75	61.20	61.40@.45	61.42	636	4419
20..	61.70@.65	61.95	61.45	61.90@.80	61.85	581	4531
21..	62.15	62.35	62.05	62.20@.25	62.22	454	4442
24..	62.45@.40	62.45	61.40	61.55@.50	61.52	611	4565
25..	61.85@62.20	62.45	61.85	62.35@.40	62.37	602	4642
26..	62.25@.15	62.35	61.87	61.95@.90	61.92	613	4708
27..	61.90	62.07	61.25	61.45@.35	61.40	731	4790
28..	Exchange Closed; Good Friday						
31..	61.15@.10	61.15	59.90	59.90@.90A	59.90	376	4941

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.50@.45	58.65	58.40	58.40@.40A	58.40	1050	4801
2..	58.75@59.05	59.55	58.50	59.10@.05	59.07	1441	4720
3..	59.50	59.50	57.57	57.57A	57.57	993	4842
4..	57.65	57.95	56.15	56.15@.25	56.20	1579	4658
7..	56.95@57.20	57.45	56.40	56.80@.70	56.75	1237	4608
8..	57.05@.00	57.40	55.80	56.60@.50	56.55	1365	4614
9..	57.00@.10	57.37	56.50	57.00@.15	57.07	960	4724
10..	57.75@.85	57.90	57.05	57.30@.05	57.17	873	4633
11..	57.60	58.50	57.50	58.45@.30	58.37	925	4576
14..	58.70	58.70	57.70	58.10@57.80	57.95	1110	4636
15..	58.10	58.10	56.45	56.50	56.50	889	4626
16..	56.40	56.75	55.00	55.05	55.05	1227	4475
17..	55.20@.25	56.25	54.30	56.15@.25	56.20	1215	4416
18..	56.40	57.35	55.15	55.25@.15	55.20	1220	4276
21..	55.10	55.65	53.90	54.05@.10	54.07	1415	4417
22..	53.90	54.62	53.15	54.00@.10	54.05	1164	4352
23..	54.60@.65	54.70	52.65	52.65@.75	52.70	1327	3845
24..	52.70	53.45	52.00	53.15@.10	53.12	1294	3443
25..	53.25	53.25	52.45	52.55@.45	52.50	701	3458
28..	53.00	53.10	52.30	52.55@.60	52.57	869	3230
29..	52.70@.82	54.07	52.70	54.07B	54.07	919	2952
30..	54.70@55.00	55.57	54.50	55.57@.57B	55.57	1416	2423

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.00@55.95	56.00	54.70	55.75@.65	55.70	983	2284
2..	55.60	56.95	55.10	56.25@.20	56.22	1073	1965
5..	55.80@.70	57.40	55.50	56.80@.75	56.77	802	1582
6..	56.90@.95	57.35	56.27	56.40@.50	56.45	602	1366
7..	56.40@.45	56.60	55.70	56.50@.60	56.55	651	1042
8..	56.87	58.00	56.80	57.50	57.50	473	887
9..	57.90	58.40	57.65	58.37@.40	58.37	213	759
12..	58.40	58.85	57.90	58.40@.15	58.27	256	654
13..	58.55	58.60	57.85	58.30	58.30	249	592
14..	58.50	58.50	57.50	57.80	57.80	145	467
15..	57.80	57.80	57.00	57.10@.20	57.15	79	379
16..	55.65	56.00	55.65	55.65A	55.65	100	376
19..	55.85@.95	56.30	55.75	55.90	55.90	199	248
20..	55.85@.90	56.20	54.40	54.40@.40A	54.40	220	69
21..	....	....	....	....	....	....	37
22..	....	....	....	....	....	....	32
23..	....	....	....	....	....	5	32
26..	Exchange Closed; Memorial Day						
27..	....	....	....	....	....	....	17
28..	....	....	....	....	....	....	8
29..	....	....	....	....	....	....	....

AUGUST 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	65.85	66.15B	65.02	65.30	65.30	35	533
3..	65.00	65.30	64.60	64.90	64.90	87	543
6..	64.95	65.35	64.55	64.55	64.55	48	541
7..	65.00@.10	65.15	64.85	65.05	65.05	82	610
8..	65.05@64.95	65.05	64.00	64.00	64.00	53	614
9..	64.50@.75	64.90B	64.30	64.80B	64.80	49	634
10..	65.40	65.60	65.35	65.45A	65.45	122	654
13..	65.50	65.60	64.55	64.55@.65B	64.60	58	681
14..	64.85	64.85	64.50A	64.80	64.80	88	746
15..	65.00	65.65B	65.00	65.65B	65.65	62	771
16..	65.50	65.60B	65.10	65.50	65.50	22	782
17..	65.50	65.55	65.20	65.35	65.35	46	785
20..	65.25	65.95B	65.25	65.85@.95B	65.90	62	797
21..	65.90	65.90	65.45	65.60	65.60	47	809
22..	65.55	65.70	65.40	65.70	65.70	79	843
23..	65.70@.75	66.30	65.70	66.30	66.30	128	842
24..	66.10	66.50	66.10	66.50	66.50	71	884
27..	67.00	67.15	66.65	66.90@.87A	66.87	122	930
28..	66.65	66.85	66.55	66.80@.85	66.82	107	962
29..	66.55	66.55	66.15	66.45	66.45	92	1008
30..	66.50	66.55	66.05	66.15B	66.15	273	1141
31..	65.97	66.35	65.90	66.35	66.35	114	1211

FEEDER CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	66.35	66.70	66.35	66.55	66.55	124	1182
4..	66.40	66.45	65.50	65.75	65.75	181	1243
5..	65.80	66.15B	65.65	66.05@.15B	66.10	164	1295
6..	66.00	66.20	65.80	66.15	66.15	189	1363
7..	66.00	66.30B	65.80	66.20@.30B	66.25	116	1348
10..	66.35@.40	66.50	66.25	66.45B	66.45	74	1382
11..	65.95@.75	65.95	65.20	65.30B	65.30	248	1424
12..	65.20	65.35	64.72	65.15	65.15	200	1439
13..	65.07	65.50	64.85	65.30	65.30	189	1468
14..	65.05	65.60	65.05	65.45@.47	65.45	220	1538
17..	Exchange Closed; President's Day						
18..	64.90	64.90	64.10	64.30A	64.30	262	1594
19..	64.20@.25	65.60	64.20	65.00	65.00	202	1591
20..	65.45	65.45	65.25	65.40	65.40	133	1616
21..	65.50@.55	66.00	65.50	65.97	65.97	167	1713
24..	66.00@.05	66.05	65.60	65.80@.85	65.82	126	1747
25..	65.75	66.15	65.70	66.05	66.05	135	1768
26..	66.00	66.05	65.35	65.70	65.70	165	1763
27..	65.40	65.50	65.05	65.30	65.30	257	1855
28..	65.25	65.55	65.07	65.35@.25	65.30	205	1893

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	65.00	65.00	64.40	64.65@.60	64.62	164	1934
4..	64.40	65.05	64.27	64.80	64.80	154	1945
5..	64.80	64.80	64.30	64.40	64.40	147	1983
6..	64.60	64.80	64.30	64.45B	64.45	157	2016
7..	64.25	64.25	63.80	63.85	63.85	263	2048
10..	63.80@.75	63.90B	63.37	63.90B	63.90	201	2089
11..	63.90@.80	63.90	62.80	62.85@.80	62.82	223	2134
12..	62.80@.75	63.50	62.70	63.20@.15	63.17	244	2191
13..	63.00	63.37	63.00	63.27@.35B	63.30	148	2210
14..	63.20	63.65	63.20	63.55	63.55	90	2245
17..	62.90@.85	63.20	62.45	62.95@.90	62.92	254	2243
18..	62.90	63.10	62.10	62.25@.10	62.17	418	2319
19..	62.30	62.72	62.30	62.60@.55	62.57	176	2320
20..	62.80@.85	62.95	62.57	62.90@.80A	62.85	228	2414
21..	63.05	63.25	63.00	63.25@.20	63.22	194	2479
24..	63.40	63.40	62.50	62.60@.50	62.55	170	2517
25..	62.80	63.35	62.70	63.25@.20	63.22	268	2505
26..	63.10@.05	63.15	62.90	62.90@63.02	62.97	212	2541
27..	62.95	63.25	62.50	62.60@.70	62.65	258	2630
28..	Exchange Closed; Good Friday						
31..	62.50	62.50	61.15	61.15A	61.15	293	2624

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	60.15@.00	60.15	59.65	60.05@.15	60.10	609	2771
2..	60.75@.80	61.60	60.55	61.20@.15	61.17	659	2729
3..	61.25	61.40	59.67	59.67A	59.67	588	2732
4..	59.50@.70	59.92	58.17	58.17@.17A	58.17	651	2750
7..	59.00@.05	59.40	58.55	58.75@.80	58.77	527	2752
8..	58.97	58.97	57.70	58.40@.35	58.37	625	2664
9..	58.95@59.00	59.10	58.37	58.80	58.80	329	2651
10..	59.25@.35	59.40	58.75	58.95	58.95	433	2655
11..	59.20	59.90	59.20	59.65@.80	59.72	638	2812
14..	60.00	60.00	59.35	59.55@.50	59.52	398	2875
15..	59.60@.70	59.70	58.05	58.20	58.20	460	2918
16..	58.15@.20	58.47	56.85	56.90@.85	56.87	1042	3014
17..	57.20@.10	57.90	56.45	57.85@.90	57.87	719	3071
18..	58.55@.60	58.85	57.25	57.40	57.40	820	3132
21..	57.20@.25	57.35	55.90	56.00@55.95	55.97	912	3341
22..	55.75@.60	56.30	55.00	55.80@.70	55.75	1093	3428
23..	56.20@.40	56.40	54.25	54.25@.25A	54.25	1112	3738
24..	54.00@53.95	54.95	53.35	54.90@.85	54.87	1219	3898
25..	55.10@.05	55.10	54.40	54.55@.60	54.57	871	4000
28..	55.00	55.00	54.02	54.25@.15	54.20	1133	4224
29..	54.45	55.70	54.45	55.70B	55.70	1005	4185
30..	56.60@.70	57.20	56.45	57.20B	57.20	1531	4489

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	57.75@.70	57.75	56.10	56.80@.65	56.72	1810	4556
2..	56.30	57.20	56.10	56.50@.60	56.55	1195	4571
5..	56.25@.20	58.05	55.80	57.30@.12	57.20	2008	4620
6..	57.70	58.00	56.40	56.75@.65	56.70	1723	4806
7..	56.55	57.20	56.20	57.00@.10	57.05	950	4800
8..	57.35	58.55	57.25	58.40@.30	58.35	1559	4656
9..	58.70@.72	59.15	58.10	59.00@58.95	58.97	1103	4520
12..	58.95	59.55	58.57	59.10@58.85	58.97	1542	4141
13..	59.05@.15	59.40	58.40	58.95@59.10	59.02	1099	4115
14..	59.15@.25	59.25	58.65	58.75B@.85	58.80	981	4067
15..	52.95@59.05	59.05	58.05	58.30@.20	58.25	827	4084
16..	56.75@.75A	57.05	56.75	56.75A	56.75	720	4113
19..	56.50	57.75	56.50	56.90@57.00	56.95	1172	4020
20..	57.00	57.22	56.60	56.70	56.70	807	4072

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21..	56.60@.55	56.77	55.20	55.20@.20A	55.20	1301	4005
22..	55.60@.70	56.25	55.15	56.25@.15	56.20	1015	3787
23..	56.25@.40	56.97	56.05	56.97@.85	56.90	689	3725
26..	Exchange Closed; Memorial Day						
27..	56.65	57.40	55.95	56.75@.85	56.80	1201	3701
28..	57.00	58.05	56.90	57.90@58.00	57.95	1423	3917
29..	58.15	58.15	57.20	57.45B@.65	57.55	687	3914
30..	57.40@.35	57.40	56.10	56.50@.40	56.45	1125	3913

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	56.15	56.17	55.45	55.55@.45	55.50	989	4005
3..	55.40@.35	56.07	55.30	55.75@.65	55.70	692	3989
4..	55.70	56.90	55.70	56.25@.30	56.27	857	3951
5..	56.50	57.40	56.45	57.30@.40	57.35	725	4021
6..	57.35	57.75	56.72	56.05@.95	56.90	823	4139
9..	57.20	57.25	55.60	55.80@.85	55.82	1229	3857
10..	55.65	56.75	55.50	56.30@.45	56.37	1023	3969
11..	56.15@.10	56.50	55.75	56.30@.40	56.35	937	4266
12..	56.15@.25	57.35	56.15	57.35@.25	57.30	1067	4413
13..	57.25@.35	57.97	57.25	57.65@.70	57.67	1225	4600
16..	57.95@58.00	58.00	56.90	57.20@.35	57.27	814	4709
17..	58.30	58.77	57.75	58.77@.77B	58.77	1147	4870
18..	59.45@.40	59.87	58.95	59.75@.85	59.80	2011	5200
19..	59.65	59.80	59.20	59.40@.50	59.45	950	5201
20..	59.55@.50	60.40	59.50	60.35@.40	60.37	1243	5024
23..	60.35@.37	60.37	59.82	60.17@.20	60.20	617	4913
24..	61.70@.70B	61.70	61.70	61.70B	61.70	48	4880
25..	63.20@.20B	63.20	62.65	63.15@.20	63.17	1347	4768
26..	62.75@.55	62.95	62.00	62.65@.55	62.60	922	4764
27..	62.50@.45	63.00	61.75	62.00	62.00	891	4706
30..	61.70@.60	61.95B	60.55	61.90@.70	61.80	1403	4719

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	61.30	62.25	60.85	62.15@.05	62.10	997	4711
2..	61.70@.65	63.30	61.65	63.20	63.20	888	4615
3..	63.40	63.40	62.55	63.00@.15	63.07	696	4868
4..	Exchange Closed; Independence Day						
7..	63.20	64.50	63.12	63.95@.90	63.92	1216	4733
8..	63.75@.70	63.75	62.60	62.65@.60	62.62	804	4669
9..	62.40	64.05	61.90	64.00@63.80	63.90	1083	4670
10..	63.85	64.10	62.90	63.60@.85	63.72	791	4671
11..	63.27	63.50	62.50	63.00@62.90	62.95	785	4569
14..	62.70	63.55	62.37A	63.55@.45A	63.50	916	4499
15..	63.80@.85	64.60	63.75	64.55@.45	64.50	965	4448
16..	64.27@.20	65.25	63.75	64.15@.05	64.10	1192	4406
17..	64.15@.20	64.60	63.65	63.70	63.70	680	4258
18..	64.25@65.20	65.20	64.15	65.05@.00	65.02	693	4188
21..	65.15	65.50	64.80	65.20@.30	65.25	915	4054
22..	65.20	65.25	64.40	65.15@.10	65.12	562	3885
23..	65.20	66.07	65.20	65.80@.85	65.82	1025	3949
24..	65.50	65.97	65.37	65.60@.80	65.70	596	3827
25..	65.60	65.72	65.15	65.50@.60	65.55	762	3466
28..	66.55@.70	66.85	66.20	66.50@.45	66.47	1139	3320
29..	66.25	66.35	65.80	66.25@.30	66.27	571	3157
30..	66.00	66.55	64.85	65.40@.10	65.25	819	3141
31..	65.10@.00	65.40	64.80	65.40@.30	65.35	986	3012

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	65.35	65.85	65.17	65.75@.70	65.72	300	2901
4..	66.00@.05	66.10	65.15	65.55@.60	65.57	268	2817
5..	65.55@.57	65.95	65.35	65.50@.60	65.55	346	2732
6..	65.65@.70	65.70	64.75	65.05@.20	65.12	385	2572
7..	65.50@.60	66.00	65.20	65.80	65.80	268	2460
8..	65.85	65.85	65.25	65.80	65.80	361	2306
11..	66.00	66.20	65.60	65.80	65.80	556	2101
12..	66.00	66.10	65.75	65.95	65.95	309	1866
13..	66.00	66.10	65.70	65.95	65.95	202	1732
14..	65.95	66.02B	65.75	65.95@66.00	65.97	200	1557
15..	66.00	67.20	65.95	66.95@67.20	67.07	424	1289
18..	66.70@.75	67.15	66.55	67.00	67.00	473	986
19..	67.05@.00	67.65	66.95	67.55@.65	67.60	750	535
20..	67.65@.60	68.30	67.25	68.30@67.85	68.07	593	153
21..	....	....	....	....	....	31	142
22..	....	....	....	....	....	2	138
25..	....	....	....	....	....	....	91
26..	....	....	....	....	....	....	57
27..	....	....	....	....	....	....	28
28..	....	....	....	....	....	....	....

FEEDER CATTLE FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10..	63.50	63.50	62.70A	62.70A	62.70	8	8
13..	62.67	62.75	61.90	61.90	61.90	34	40
14..	61.95@62.00	62.00	61.85A	61.85A	61.85	10	53
15..	62.60	62.70	62.45A	62.70	62.70	3	56
16..	62.50	62.55	62.25A	62.55	62.55	3	57
17..	62.50	62.80B	62.50	62.75	62.75	5	58
20..	63.00	63.05B	62.90A	63.05B	63.05	3	59
21..	....	....	62.95A	62.95A	62.95	....	52
22..	63.00	63.00	62.80A	62.85	62.85	14	53
23..	63.15	63.40B	63.15	63.40B	63.40	9	56
24..	63.10	63.60	63.10	63.60@.55A	63.57	17	63
27..	64.00	64.25	64.00	64.05	64.05	17	73
28..	64.05	64.05	63.75A	63.85	63.85	17	83
29..	63.70	63.70	63.35	63.45	63.45	62	103
30..	63.40	63.60	63.05A	63.05A	63.05	69	151
31..	62.95	63.30B	62.95	63.30B	63.30	27	162

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	63.60	63.60	63.40	63.45	63.45	18	172
4..	63.10	63.10	62.60	62.75@.65A	62.70	45	194
5..	62.75	63.00	62.75	63.00	63.00	27	192
6..	63.00	63.05	62.75	62.95	62.95	35	214
7..	62.95	63.20	62.80A	63.15@.20	63.17	37	234
10..	63.20	63.45	63.20	63.40	63.40	28	247
11..	63.15	63.15	62.40	62.40	62.40	26	258
12..	62.40	62.50	62.10	62.25	62.25	39	268
13..	62.45	62.55B	62.10A	62.20	62.20	18	266
14..	62.25	62.50	62.25	62.40@.50	62.45	78	300
17..	Exchange Closed; President's Day						
18..	62.15	62.20	61.40	61.50A	61.50	84	333
19..	61.40	62.75	61.40	61.85	61.85	54	351
20..	62.35	62.60	62.35	62.55A	62.55	35	366
21..	62.60	63.15	62.60	63.00	63.00	79	377
24..	63.10	63.10	62.80A	62.95	62.95	25	375
25..	62.85	63.25B	62.80	63.20@.15A	63.17	46	386
26..	63.25	63.25	62.65	62.70	62.70	19	376
27..	62.60	62.60	62.15	62.25	62.25	32	388
28..	62.30	62.55B	62.20	62.40B	62.40	37	420

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	62.20	62.25	61.85	61.90	61.90	53	447
4..	61.75	62.20	61.75	62.15B	62.15	36	469
5..	62.05	62.05	61.75	61.80@.95B	61.87	67	514
6..	62.00	62.20	61.85	61.90	61.90	39	526
7..	61.75	61.75	61.55	61.55	61.55	34	543
10..	61.50	61.55	61.25	61.40	61.40	43	562
11..	61.35	61.35	60.45	60.45	60.45	90	593
12..	60.60	61.25	60.55	60.75A	60.75	55	615
13..	60.75@.80	61.05	60.75	61.00	61.00	46	624
14..	61.10	61.35	61.10	61.20@.15	61.17	32	637
17..	61.00	61.00	60.45	60.80	60.80	57	658
18..	60.60	60.80	60.10	60.10	60.10	66	689
19..	60.30@.50	60.70	60.30	60.45	60.45	66	706
20..	60.70@.75	60.75	60.50	60.60@.75B	60.67	92	739
21..	60.80	60.90	60.70	60.90	60.90	45	757
24..	61.00	61.00	60.30	60.30	60.30	34	761
25..	60.50	60.90	60.50	60.90	60.90	55	796
26..	60.90	60.90	60.60	60.75	60.75	66	830
27..	60.77@.80	60.85	60.40	60.40	60.40	90	852
28..	Exchange Closed; Good Friday						
31..	60.25	60.25	58.90	58.90A	58.90	83	897

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.25@.15	58.25	57.40	57.80	57.80	155	975
2..	58.20@.30	59.25	58.20	58.95	58.95	138	1012
3..	59.20@.25	59.25	57.45	57.45	57.45	225	1026
4..	57.80	57.90	56.25	56.25@.35	56.30	166	1092
7..	56.95@57.00	57.45	56.75	56.80@.95	56.87	264	1087
8..	57.05	57.15	56.15	56.67@.65	56.67	195	1104
9..	57.05	57.20	56.75	56.90@.85	56.87	129	1134
10..	57.50	57.55	57.10	57.15	57.15	75	1137
11..	57.45	58.15	57.45	57.95@58.02	57.97	132	1156
14..	58.20@.15	58.20	57.75	57.80	57.80	109	1151
15..	57.75	57.75	56.50	56.50	56.50	112	1207
16..	56.55@.65	57.20	55.25	55.25	55.25	257	1285
17..	55.55	56.20	55.00	56.20	56.20	201	1289
18..	56.70	57.15	56.00	56.10@.00	56.05	178	1320
21..	56.00	56.20	54.55	54.55	54.55	199	1350
22..	54.50	55.00B	54.00	54.60	54.60	244	1343
23..	55.00	55.00	53.10	53.10@.10A	53.10	235	1384
24..	52.85@.75	53.70	52.40	53.65@.55	53.60	364	1456
25..	53.65	53.72	53.40	53.55	53.55	158	1482
28..	53.75	53.75	53.10	53.10	53.10	183	1572

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
29..	53.40@.30	54.60	53.30	54.60B	54.60	103	1582
30..	54.85@55.25	56.10	54.85	56.10B	56.10	257	1623

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.30	56.30	54.80	55.20@.30	55.25	183	1622
2..	54.95	55.47	54.45	54.70@.65	54.67	209	1664
5..	54.20	56.10	54.15	55.20@.30	55.25	189	1667
6..	55.70	55.85	54.90	55.00@54.90	54.95	257	1752
7..	54.95	55.50	54.90	55.50@.45	55.47	261	1782
8..	55.90	56.85	55.90	56.60@.70	56.65	248	1705
9..	56.85	57.10	56.35A	56.90	56.90	169	1729
12..	56.75@.70	57.30	56.40	56.75@.85	56.80	267	1745
13..	56.85@.80	57.35	56.45	57.00@56.90	56.95	281	1783
14..	57.15	57.20	56.65	56.80@.85	56.82	190	1793
15..	56.95	56.95	56.25	56.55@.50	56.52	119	1839
16..	55.02@.02A	55.30	55.02	55.02A	55.02	74	1848
19..	54.85	55.95	54.85	55.35	55.35	206	1858
20..	55.35	55.70B	55.15	55.15	55.15	119	1853
21..	55.05	55.15	53.65	53.65A	53.65	165	1824
22..	53.70	54.35	53.20	54.25@.35	54.30	404	1837
23..	54.30	55.10	54.05	55.00@.10	55.05	135	1866
26..	Exchange Closed; Memorial Day						
27..	54.90	55.30	54.00	54.65@.70B	54.67	155	1893
28..	54.95	55.75	54.90A	55.60	55.60	191	1912
29..	55.70@.75	55.75	55.00	55.10@.20	55.15	88	1913
30..	54.90	54.90	54.00	54.40A	54.40	132	1903

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	54.30	54.40	53.50	53.50	53.50	226	1919
3..	53.60@.65	54.10	53.40	53.80@.85	53.82	166	1890
4..	54.15	54.70	54.10	54.40@.55	54.47	89	1886
5..	54.55	55.25	54.55	55.25	55.25	185	1928
6..	55.30	55.50	54.60	54.85	54.85	199	1951
9..	54.95	55.00B	53.85	53.90@54.00	53.95	213	1951
10..	53.90	54.90	53.85A	54.50	54.50	299	1948
11..	54.20	54.60	53.80	54.35@.40	54.37	153	1902
12..	54.20	55.15	54.20	55.10@.15	55.12	211	1927
13..	55.12@.15	55.80	55.12	55.60	55.60	203	1902
16..	55.80	55.80	54.75	55.10@.20	55.15	115	1922
17..	56.00@.20	56.65	55.72	56.65B	56.65	216	1963
18..	56.80	57.65	56.35	57.20	57.20	475	2020
19..	57.25	57.25	56.55	56.90B	56.90	207	1981
20..	56.75	57.60	56.75	57.60	57.60	259	2023
23..	57.60	57.60	56.97A	57.35@.40	57.37	159	2033
24..	58.87@.87B	58.87	58.87	58.87B	58.87	27	2036
25..	60.37@.37B	60.37	59.40	59.75@.70	59.72	671	2060
26..	59.00@58.85	59.80	58.85	59.60	59.60	517	2090
27..	59.60@.55	59.90	58.85	59.10	59.10	250	2130
30..	58.60@.50	58.95	57.65	58.75	58.75	394	2104

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.35	59.10	58.10	59.10	59.10	265	2157
2..	58.95	60.10	58.70	60.05@.00	60.02	237	2139
3..	60.15	60.30	59.65	60.10	60.10	208	2178
4..	Exchange Closed; Independence Day						
7..	60.10	61.55	60.10	61.05	61.05	560	2277
8..	60.95@.90	60.95	59.60	59.60	59.60	320	2271
9..	59.35	60.95	59.30	60.95@.75	60.85	411	2326
10..	60.70	61.30	60.35	60.90	60.90	259	2341
11..	60.80	61.00	60.35	60.40@.35	60.37	441	2257
14..	60.25	61.15	60.00	60.95@.90	60.92	315	2358
15..	61.30@.50	62.32	61.30	62.30@.15	62.22	361	2395
16..	62.25@.20	62.90	61.75	62.10@.00	62.05	513	2406
17..	62.15	62.40	61.45	61.50@.45	61.47	265	2390
18..	62.25@.50	62.90	61.90	62.70	62.70	348	2431
21..	62.90@63.00	63.20	62.35	62.90@.95	62.92	342	2511
22..	63.05	63.05	62.50	62.80@.95	62.87	300	2438
23..	63.02	63.50	62.75	62.90	62.90	253	2450
24..	62.65@.55	63.25	62.55	63.25@.00	63.12	555	2310
25..	62.90@.85	63.40	62.60	63.40@.25	63.32	371	2427
28..	64.80@.82	64.82	64.05	64.25	64.25	689	2498
29..	63.80	63.85	63.25	63.30	63.30	269	2534
30..	62.80@.75	63.50	62.12	62.65@.60	62.62	520	2608
31..	62.25	63.10	62.25	62.75	62.75	308	2555

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	62.80	63.40	62.80	63.25	63.25	216	2571
4..	63.60	63.70	63.02	63.30	63.30	246	2590
5..	63.40	63.70	62.75	62.75	62.75	315	2625
6..	62.95	62.95	61.85	62.40	62.40	275	2686
7..	62.80@.85	63.60	62.80	63.35	63.35	291	2667
8..	63.40	63.47	63.00	63.35@.30	63.32	351	2778

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11..	63.50	63.75	62.90	62.97@.95	62.97	265	2723
12..	63.05	63.50	63.00	63.10	63.10	207	2666
13..	63.10	63.50	63.05	63.35	63.35	237	2649
14..	63.40	63.47	63.10	63.10	63.10	162	2606
15..	63.45@.35	64.00	63.25	63.95@64.00	63.97	359	2596
18..	63.55@.50	63.90	63.35	63.85	63.85	377	2571
19..	63.90	64.15	63.65	63.95@.85	63.90	580	2506
20..	63.70	63.75	63.10	63.35@.30	63.32	593	2439
21..	63.10	63.35	62.90	62.97	62.97	333	2478
22..	62.95@.90	63.27	62.75	63.00	63.00	419	2422
25..	62.90@.85	63.12	62.57	62.70	62.70	391	2294
26..	62.70	62.80	62.40	62.65@.75	62.70	270	2195
27..	62.75@.70	63.12	62.70	63.05@.00	63.02	270	2119
28..	63.05@.02	63.35	62.97	63.35	63.35	399	2034
29..	63.30@.20A	63.40	63.10	63.35@.40	63.37	356	1943

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	63.40@.45	63.60	63.17	63.17@.30	63.25	319	1832
3..	63.25	63.45	63.10	63.25	63.25	378	1658
4..	63.40	63.65	63.25	63.65	63.65	230	1574
5..	63.65	63.70	63.50	63.65@.50	63.57	123	1534
8..	63.60	63.67	63.35	63.62@.67	63.65	160	1416
9..	63.70	63.95	63.50	63.95	63.95	244	1295
10..	63.80	63.85	63.62	63.75	63.75	107	1247
11..	63.25	63.55	62.75	63.20	63.20	175	1155
12..	62.90	63.15	62.85	62.90B	62.90	249	990
15..	62.80	62.82	62.25	62.75@.70	62.72	367	820
16..	62.50	63.05B	62.50	63.00	63.00	152	662
17..	62.95	63.00	62.75	62.90	62.90	24	646
18..	62.75@.80	62.80	62.50	62.60	62.60	75	625
19..	62.50	62.60	62.35	62.55	62.55	71	549
22..	62.50	62.50	62.05	62.20	62.20	76	501
23..	62.10	62.30	61.90	62.15@.25B	62.20	215	420
24..	62.25	62.30	62.15	62.20	62.20	121	330
25..	62.25	62.25	62.02	62.05	62.05	49	311
26..	....	....	....	....	61.98	....	....
29..	....	....	....	....	61.98	....	311
30..	....	....	....	....	61.98	....	....

OCTOBER 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10..	62.50	62.50	62.00	62.00	62.00	5	5
13..	62.00	62.10B	61.85A	61.85A	61.85	2	6
14..	61.85	61.85	61.60	61.75	61.75	17	22
15..	62.00	62.15B	62.00	62.15B	62.15	14	32
16..	62.00	62.10B	62.00	62.00	62.00	8	36
17..	62.02	62.35	62.00	62.00	62.00	19	50
20..	62.20@.25	62.47	62.20	62.47	62.47	4	51
21..	62.50	62.75	62.40	62.55@.50A	62.52	13	59
22..	62.50	62.52	62.40	62.50	62.50	4	63
23..	62.65@.75	62.95	62.65	62.90A	62.90	17	64
24..	62.85	63.20	62.85	63.15A	63.15	23	76
27..	64.00@.10	64.10	63.60	63.60	63.60	24	92
28..	63.60	63.70	63.20	63.20	63.20	68	139
29..	63.10	63.15	62.85A	62.85A	62.85	25	139
30..	62.90	63.00B	62.65	62.65	62.65	4	141
31..	62.70	62.90	62.60	62.85	62.85	21	160

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	63.25	63.25	63.05	63.05	63.05	19	174
4..	63.07	63.07	62.30A	62.35@.30A	62.32	69	224
5..	62.60	62.80	62.45	62.80@.75A	62.77	45	231
6..	62.77	62.85	62.55	62.70@.60	62.65	26	249
7..	52.70	63.02	62.60A	62.85A	62.85	56	290
10..	63.00	63.25	63.00	63.10A	63.10	36	312
11..	63.02	63.02	62.25	62.30@.25	62.27	67	332
12..	62.30	62.40	61.97A	62.05	62.05	58	365
13..	62.20	62.35	62.02	62.10	62.10	67	396
14..	62.00	62.40	62.00	62.25	62.25	76	397
17..	Exchange Closed; President's Day						
18..	62.00@61.95	62.20	61.20	61.25@.20	61.22	66	425
19..	61.40	62.40B	61.40	61.75	61.75	61	469
20..	62.35@.25	62.45	62.25	62.40	62.40	26	470
21..	62.50	62.90	62.50	62.85@.75	62.80	17	478
24..	62.95	62.95	62.55A	62.65@.55A	62.60	8	485
25..	62.60	62.90	62.55	62.90	62.90	17	487
26..	62.90	62.90	62.40	62.40	62.40	38	507
27..	62.40	62.40	62.00	62.02B	62.02	20	511
28..	62.05	62.50	62.05	62.15	62.15	60	513

FEEDER CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	62.00	62.00	61.75	61.80	61.80	63	510
4..	61.72	62.00	61.65	61.90	61.90	44	535
5..	62.00	62.05	61.55	61.60	61.60	87	561
6..	61.90	61.95	61.60	61.60	61.60	34	571
7..	61.30	61.50	61.25	61.25	61.25	36	572
10..	61.20@.40	61.40	61.00	61.10@.05	61.07	36	578
11..	61.02@.00	61.02	60.35	60.40@.35	60.37	68	608
12..	60.40	61.00	60.40	60.50B	60.50	45	625
13..	60.60	60.90	60.60	60.75	60.75	50	639
14..	60.90@.95	61.20	60.90	61.05	61.05	60	663
17..	60.75	60.85	60.50	60.75A	60.75	97	709
18..	60.70	60.70	60.20	60.25@.20	60.22	43	732
19..	60.30@.40	60.65	60.25	60.40A	60.40	46	750
20..	60.70	60.70	60.40	60.40	60.40	25	759
21..	60.55	60.80	60.55	60.65A	60.65	37	780
24..	60.90@.95	60.95	60.25	60.30	60.30	49	802
25..	60.52	60.85	60.52	60.75A	60.75	46	804
26..	60.75	60.85	60.60	60.75@.65	60.70	66	828
27..	60.70	60.85	60.45	60.45	60.45	80	868
28..	Exchange Closed; Good Friday						
31..	60.35	60.35	58.95	58.95A	58.95	147	899

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	57.90@.80	58.00	57.45	58.00	58.00	245	919
2..	58.55@.60	59.50	58.55	59.10@.15	59.12	179	968
3..	59.40	59.40	57.62	57.65	57.65	217	979
4..	57.85@.90	57.95	56.52	56.60@.52	56.57	180	1008
7..	57.20	57.70	57.05	57.20@.10	57.15	214	1073
8..	57.30@.35	57.35	56.45	56.80	56.80	210	1097
9..	57.15	57.35	56.85	56.90	56.90	97	1127
10..	57.25	57.60	57.12	57.12	57.12	58	1142
11..	57.50	58.25	57.50	58.00	58.00	93	1157
14..	58.45	58.45	57.80	57.80	57.80	84	1182
15..	58.00	58.00	56.50	56.50	56.50	138	1185
16..	56.60@.75	57.10	55.40	55.40	55.40	241	1273
17..	55.55	56.40	55.30	56.30	56.30	218	1305
18..	56.75	57.30	56.05	56.05	56.05	153	1308
21..	56.10	56.30	54.80	54.80	54.80	233	1370
22..	54.70	55.10	54.20	54.90@.70	54.80	317	1409
23..	55.20	55.20	53.30	53.30	53.30	155	1445
24..	52.85	53.95	52.85	53.95	53.95	272	1500
25..	54.05	54.05	53.60A	53.70	53.70	222	1520
28..	54.00@.05	54.05	53.25	53.40	53.40	255	1642
29..	53.60	54.90	53.60	54.90B	54.90	188	1671
30..	55.60	56.40	55.60	56.40B	56.40	365	1745

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.75	56.75	55.05	55.40	55.40	248	1704
2..	55.30	55.55	54.60	54.85@.75	54.80	350	1703
5..	54.60	56.25	54.40	55.45	55.45	179	1706
6..	55.70	55.95	54.90	55.10	55.10	202	1735
7..	55.10	55.55	54.95	55.55	55.55	140	1743
8..	55.80	57.00	55.80	56.75B	56.75	228	1772
9..	57.00	57.15	56.60	57.00@56.80	56.90	183	1765
12..	56.75	57.40	56.45	56.80@.70	56.75	341	1780
13..	56.90	57.40	56.55	57.05@56.95	57.00	248	1810
14..	57.15@.20	57.30	56.95	56.95@57.00	56.97	147	1860
15..	57.00	57.15	56.40	56.50	56.50	151	1876
16..	55.15@.20	55.60	55.00	55.00	55.00	315	1939
19..	55.00@.05	56.20	55.00	55.40@.30	55.35	353	2032
20..	55.50	55.95	55.45	55.45	55.45	172	2066
21..	55.50@.45	55.50	53.95	54.10@.02	54.07	361	2018
22..	54.15	55.05	54.00	54.75B	54.75	283	2081
23..	55.00	55.50	54.75	55.35@.30	55.32	249	2100
26..	Exchange Closed; Memorial Day						
27..	55.20	55.55	54.30	54.80	54.80	276	2160
28..	55.00@.05	55.85	55.00	55.60@.55	55.57	269	2226
29..	55.95	55.95	55.15	55.15	55.15	330	2329
30..	55.15	55.15	54.20	54.55@.40	54.47	335	2447

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	54.30	54.60	53.85	53.90	53.90	250	2550
3..	53.90@54.00	54.45	53.90	54.05	54.05	231	2599
4..	54.40	55.10	54.40	54.65@.70	54.67	280	2635
5..	54.77@.80	55.55	54.77	55.40	55.40	233	2601
6..	55.50	55.80	54.60	55.07	55.07	201	2601
9..	55.15	55.30	54.25	54.40@.45	54.42	244	2609
10..	54.40	55.15	54.35	54.60	54.60	180	2561
11..	54.50	54.87	54.25	54.55@.60	54.57	240	2609
12..	54.55	55.35	54.55	55.35@.30	55.32	178	2594
13..	55.32	55.92	55.32	55.60@.55	55.57	223	2597
16..	55.65	55.80	54.85	55.15@.05	55.10	188	2589
17..	56.00@.25	56.60	55.70	56.60B	56.60	377	2710

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18..	56.70	57.50	56.25	57.10@.05	57.07	686	2642
19..	57.15	57.15	56.50	56.65	56.65	238	2659
20..	56.75	57.55	56.75	57.35	57.35	425	2650
23..	57.45	57.50	56.85	57.20	57.20	250	2710
24..	58.70@.70B	58.70	58.70	58.70B	58.70	112	2576
25..	60.20@.20B	60.20	59.50	59.75@.70	59.72	1047	2805
26..	59.25@.15	59.62	58.75	59.50	59.50	601	2853
27..	59.45	60.00	59.05	59.07@.10	59.10	597	2939
30..	58.80	58.90	57.75	58.55@.60	58.57	626	3039

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.50	59.10	58.15	58.95@59.00	58.97	365	3118
2..	58.95	60.10	58.70	60.00	60.00	478	3089
3..	60.20@.15	60.30	59.50	60.00	60.00	447	3249
4..	Exchange Closed; Independence Day						
7..	60.10@.15	61.47	60.00	60.95@.90	60.92	945	3303
8..	60.80@.85	60.85	59.55	59.55	59.55	458	3205
9..	59.30	60.95	59.30	60.95	60.95	616	3287
10..	61.10@.05	61.30	60.35	60.95@61.00	60.97	542	3269
11..	60.80@.75	60.90	60.15	60.40	60.40	461	3277
14..	60.30@.25	61.10	59.90	61.10@.00	61.05	370	3287
15..	61.35@.50	62.35	61.35	62.35@.30	62.32	764	3384
16..	62.25	62.85	61.70	62.20@.15	62.17	833	3419
17..	62.20	62.52	61.45	61.50@.57	61.55	478	3344
18..	62.00@63.00	63.00	61.85	62.85@.75	62.80	633	3434
21..	62.85@.95	63.10	62.40	62.95	62.95	634	3541
22..	63.05@.00	63.10	62.40	62.95@.85	62.90	599	3648
23..	62.95@63.00	63.40	62.65	62.82@.90	62.87	549	3799
24..	62.62@.55	62.95	62.40	62.70@.60	62.65	375	3854
25..	62.50@.47	63.25	62.25	63.00@.20	63.10	617	3912
28..	64.25@.35	64.60	64.05	64.35@.25	64.30	1512	4148
29..	64.00@63.80	64.00	63.30	63.35	63.35	809	4283
30..	63.00@62.90	63.45	62.15	62.50@.60	62.55	1008	4357
31..	62.25	63.05	62.25	62.75@.65	62.70	624	4363

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	62.90	63.40	62.80	63.15@.10	63.12	282	4316
4..	63.40	63.65	63.00	63.25@.20	63.22	440	4386
5..	63.40	63.65	62.65	62.65@.70	62.67	759	4389
6..	62.85	62.90	61.55	62.25	62.25	787	4456
7..	62.67@.75	63.55	62.67	63.30@.15	63.22	496	4441
8..	63.40	63.40	62.90	63.35@.10	63.22	670	4527
11..	63.50	63.62	62.62	62.80@.85	62.82	662	4702
12..	62.85	63.35	62.85	63.10@.02	63.05	679	4717
13..	62.95	63.50	62.95	63.25@.15	63.20	492	4804
14..	63.15	63.37	63.05	63.05	63.05	246	4766
15..	63.25@.30	63.95	63.15	63.90	63.90	742	4701
18..	63.00	64.00	63.00	63.95	63.95	732	4798
19..	64.00	64.20	63.65	63.75@.80	63.77	760	4819
20..	63.65	63.85	63.20	63.40	63.40	665	4932
21..	63.25@.20	63.65	63.20	63.35@.30	63.32	377	4980
22..	63.30	63.70	63.25	63.45@.35	63.40	531	5038
25..	63.40	63.75	63.35	63.40@.45	63.42	374	5018
26..	63.42@.40	63.67	63.05	63.67@.45	63.55	354	5035
27..	63.65	64.15	63.65	63.75@.70	63.72	552	4923
28..	63.80	63.97	63.55	63.85@.80	63.82	366	4812
29..	63.90@.95	64.35	63.80	64.22@.30	64.25	561	4802

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	64.40	64.95	64.25	64.25@.30	64.27	756	4773
3..	64.15@.10	64.80	64.00	64.50@.60	64.55	771	4762
4..	64.70@.75	64.90	64.40	64.90@.85	64.87	433	4657
5..	64.95	65.12	64.62	65.10	65.10	609	4670
8..	64.80	65.05	64.57	64.60@.65	64.62	372	4632
9..	64.60	65.00	64.30	64.95	64.95	436	4554
10..	64.90	64.95	64.50	64.65@.70	64.67	383	4501
11..	64.40	64.55	63.62	64.00@63.95	63.97	845	4455
12..	63.70@.65	63.80	63.07	63.10	63.10	1055	4326
15..	62.80	63.40	62.35	63.25@.40	63.32	1017	4103
16..	62.75	63.80	62.75	63.40@.45	63.42	601	3998
17..	63.35@.30	63.70	63.30	63.40@.45	63.42	446	3971
18..	63.40@.35	63.50	63.00	63.00@.10	63.05	302	3884
19..	62.95	63.15	62.87A	63.10@.00	63.05	192	3858
22..	62.80	62.82B	62.00	62.00@.20	62.10	720	3597
23..	61.90	62.85	61.90	62.55@.45	62.50	625	3571
24..	62.50	62.75	61.62	61.85@.95	61.90	583	3457
25..	61.90	62.25	61.75	62.05@61.90	61.97	395	3443
26..	62.00	62.25	61.90	62.10@.00	62.05	380	3361
29..	62.10	62.30	61.95	62.05	62.05	424	3444
30..	62.12	62.12	61.20	61.35@.20	61.27	481	3128

FEEDER CATTLE FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	61.45@.40	61.45	60.70	61.20@.05	61.12	693	2938
2..	61.30@.25	61.40	59.85	59.90@.85	59.87	512	2689
3..	59.95@60.05	60.70	59.80	60.10@.05A	60.07	585	2470
6..	60.30	60.75	59.95	60.30@.50	60.40	312	2391
7..	60.85@.90	61.17	60.75	60.95@.85	60.90	297	2264
8..	61.10	61.10	60.60	60.75@.60	60.67	314	2129
9..	60.95	61.27	60.90	61.10@.05	61.07	206	2064
10..	61.25	61.40	61.15	61.30	61.30	150	1959
13..	61.40	61.80	61.35	61.60	61.60	148	1890
14..	61.50@.60	62.20	61.50	61.70	61.70	287	1762
15..	61.75	62.15	61.75	61.87	61.87	185	1619
16..	61.95	61.95	61.85	61.90	61.90	183	1513
17..	62.05@.00	62.05	61.60	61.60@.70	61.65	149	1397
20..	61.60@.65	61.90	61.60	61.65@.62	61.65	165	1300
21..	61.65@.60	61.65	61.00	61.00	61.00	253	1080
22..	61.20	61.25	60.90A	61.10	61.10	100	968
23..	61.25	61.25	61.05	61.05	61.05	86	922
24..	61.05	61.10	60.85	60.85	60.85	41	878
27..	61.25	61.65	61.25	61.50	61.50	153	807
28..	61.35	61.45	61.25	61.30A	61.30	86	766
29..	61.30	61.45	61.20	61.20@.22	61.22	147	689
30..	61.25	61.35	61.10	61.15@.12A	61.15	140	610
31..	....	....	....	....	61.42	1	595

NOVEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10..	63.00	63.00	62.90A	62.90A	62.90	1	1
13..	....	....	62.65A	62.65A	62.65	....	1
14..	....	....	62.50A	62.50A	62.50	....	1
15..	....	62.85B	....	62.85B	62.85	....	1
16..	....	....	62.70A	62.85N	62.85	....	1
17..	62.80	62.95B	62.80	62.80	62.80	1	1
20..	....	63.00B	....	63.00B	63.00	....	1
21..	....	....	....	63.00N	63.00	....	1
22..	....	....	....	63.00N	63.00	...	1
23..	63.70	63.70	63.70	63.70	63.70	1	2
24..	....	63.75B	....	63.75B	63.75	....	2
27..	....	64.35B	....	64.20B	64.20	....	2
28..	64.00	64.00	64.00	64.00	64.00	1	3
29..	63.80	63.80	63.75	63.75	63.75	6	9
30..	63.80	63.80	63.60A	63.60A	63.60	7	16
31..	63.45	63.50	63.45	63.50	63.50	8	19

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	63.60@.80B	63.85B	63.60	63.80	63.80	6	25
4..	63.50	63.50	63.20A	63.20A	63.20	6	30
5..	63.32	63.35B	63.32	63.35B	63.35	1	31
6..	63.45	63.45	63.30A	63.40	63.40	4	32
7..	....	63.55B	....	63.55B	63.55	....	32
10..	....	63.60B	....	63.60B	63.60	....	32
11..	63.35	63.35	63.00A	63.00A	63.00	7	37
12..	63.10	63.10	62.80A	62.87A	62.87	12	43
13..	63.00	63.00	62.85A	62.85A	62.85	7	43
14..	63.15	63.15	63.15	63.15	63.15	2	44
17..	Exchange Closed; President's Day						
18..	62.80	62.80	62.10	62.10	62.10	14	42
19..	62.10	63.10	62.10	63.00A	63.00	10	35
20..	....	63.10B	....	63.10B	63.10	...	36
21..	63.45	63.60	63.45	63.60	63.60	2	36
24..	63.50	63.60	63.50	63.60	63.60	3	37
25..	63.70	63.70	63.60	63.70B	63.70	11	46
26..	63.60@.55	63.60	63.25	63.25	63.25	5	49
27..	63.05	63.05	62.90	62.92B	62.92	4	52
28..	63.00	63.15	62.90A	62.90A	62.90	3	52

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	62.75	62.75	62.55	62.60	62.60	16	61
4..	62.50	62.70	62.50	62.70	62.70	16	72
5..	62.50	62.50	62.30A	62.30A	62.30	3	73
6..	62.35@.40	62.65B	62.35	62.50A	62.50	5	76
7..	62.25@.20	62.25	62.15A	62.15A	62.15	6	77
10..	62.00	62.05	61.75	61.90A	61.90	9	83
11..	61.95	61.95	61.15A	61.15A	61.15	39	113
12..	61.75	61.75	61.20A	61.20A	61.20	11	119
13..	61.50	61.60	61.35A	61.47A	61.47	12	127
14..	61.80	61.85B	61.75	61.75	61.75	6	123
17..	61.70@.50	61.70	61.35	61.45	61.45	14	130
18..	61.45	61.45	61.10	61.10	61.10	53	163
19..	61.20	61.40	61.10	61.15	61.15	11	165
20..	61.50	61.55	61.20	61.20@.25B	61.22	25	172
21..	61.40	61.60	61.40	61.45A	61.45	12	178

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24..	61.50	61.55B	61.10A	61.10A	61.10	17	181
25..	61.50	61.75	61.50	61.60A	61.60	16	184
26..	61.55	61.55	61.42	61.45	61.45	8	186
27..	61.50	61.55B	61.25	61.30B	61.30	39	218
28..	Exchange Closed; Good Friday						
31..	61.25	61.25	59.80	59.80A	59.80	74	238

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.80@.60	59.00	58.35	58.70	58.70	79	250
2..	60.00	60.10	59.60	59.90	59.90	25	256
3..	60.30	60.30	58.55	58.55	58.55	115	274
4..	58.65	58.65	57.50	57.50	57.50	130	316
7..	58.10	58.60	58.10	58.10A	58.10	40	329
8..	58.40	58.50	57.50	57.65	57.65	44	341
9..	58.20	58.20	57.90	57.90	57.90	20	346
10..	58.30@.35	58.65	58.20A	58.20A	58.20	23	357
11..	58.55	59.15B	58.55	59.05A	59.05	39	371
14..	59.30	59.30	58.70	58.70	58.70	9	377
15..	58.90	58.90	57.55	57.60@.55	57.57	21	377
16..	57.70	57.90B	56.45	56.50	56.50	55	382
17..	56.75	57.50	56.30	57.45@.50	57.47	74	390
18..	58.10	58.35	57.15A	57.15A	57.15	34	400
21..	57.10	57.30B	55.70	55.80	55.80	50	412
22..	55.75	56.15	55.25	55.80A	55.80	118	426
23..	56.25	56.25	54.30	54.30	54.30	60	419
24..	54.25	55.00B	54.15	54.95@.90	54.92	77	456
25..	54.90	55.00B	54.60	54.75	54.75	27	451
28..	54.90	55.00B	54.50	54.60	54.60	33	470
29..	54.80	56.10	54.80	56.10B	56.10	43	474
30..	56.65	57.60	56.60	57.60B	57.60	105	483

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	57.55@.50	57.55	56.30	56.52	56.52	47	485
2..	56.00	56.50B	55.70	55.80A	55.80	35	479
5..	55.55	57.10B	55.55	56.50	56.50	58	500
6..	56.90	56.90	56.05	56.10	56.10	43	485
7..	56.10	56.60	56.10	56.50	56.50	18	486
8..	56.90	57.95	56.90	57.77	57.77	82	519
9..	58.00@.05	58.15	57.75	57.90	57.90	23	520
12..	57.95	58.35B	57.65	57.70	57.70	59	520
13..	57.80	58.35	57.60	58.00	58.00	48	552
14..	58.15	58.30	58.00	58.00	58.00	41	564
15..	58.00@.15	58.15	57.45	57.55	57.55	51	589
16..	56.05	56.60	56.05	56.05	56.05	112	607
19..	56.15	57.20	56.15	56.40@.50	56.45	45	606
20..	56.65	56.95B	56.50	56.50@.52	56.50	47	626
21..	56.50	56.55	55.25	55.25	55.25	183	693
22..	55.40@.45	56.20	55.30	55.75	55.75	82	710
23..	55.85	56.55	55.85	56.40	56.40	27	715
26..	Exchange Closed; Memorial Day						
27..	56.30	56.60	55.55	55.80A	55.80	74	731
28..	56.05	56.80	56.05	56.65	56.65	54	746
29..	56.80	56.80	56.25	56.25	56.25	35	750
30..	56.10	56.35	55.30	55.35	55.35	38	754

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	55.32	55.55B	55.05	55.10	55.10	101	800
3..	55.15	55.65B	55.15	55.20	55.20	43	794
4..	55.70	56.00	55.60	55.65@.60	55.62	50	787
5..	55.95	56.50	55.95	56.40A	56.40	108	781
6..	56.60	56.75	56.00A	56.10@.05	56.07	30	783
9..	56.15	56.25B	55.60	55.65	55.65	46	782
10..	55.65@.62	56.35B	55.62	55.70	55.70	67	798
11..	55.55	55.95	55.45	55.70	55.70	27	800
12..	55.95	56.50	55.70	56.50	56.50	48	805
13..	56.50	57.00	56.50	56.55@.65B	56.60	73	813
16..	56.95@.90	56.95	56.10	56.15	56.15	85	803
17..	57.00@.10	57.65	56.70	57.65B	57.65	184	875
18..	57.70	58.30B	57.45A	58.02@57.90A	57.95	96	877
19..	57.80	57.95	57.40	57.55	57.55	54	876
20..	57.70	58.50	57.70	58.25A	58.25	132	858
23..	58.35	58.47	57.97	58.00	58.00	68	830
24..	59.50@.50B	59.50	59.50	59.50B	59.50	[illegible]	822
25..	61.00@.00B	61.00	60.50	60.60	60.60	249	824
26..	60.05	60.50	59.85	60.45	60.45	224	893
27..	60.15	60.90	60.15	60.30	60.30	82	906
30..	59.90	59.95	58.95	59.60A	59.60	150	876

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	59.55	60.10	59.30	59.95	59.95	193	879
2..	59.80	61.00	59.80	61.00	61.00	238	920
3..	61.10	61.15	60.65A	61.00A	61.00	84	922

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
4..	Exchange Closed; Independence Day						
7..	61.10	62.50	61.10	62.25	62.25	341	1003
8..	62.00	62.00	60.77	60.77	60.77	197	1041
9..	60.65@.55	62.10	60.52	62.10	62.10	159	1086
10..	62.15@.25	62.25	61.50	61.85B	61.85	113	1094
11..	61.80	61.90	61.10	61.40	61.40	79	1112
14..	61.25	61.90	61.05	61.90	61.90	107	1137
15..	62.20@.50	63.25	62.20	63.15@.20	63.17	187	1133
16..	63.15@.20	63.70	62.75	63.05	63.05	267	1189
17..	63.20@.25	63.35	62.55	62.60@.55	62.57	126	1185
18..	63.35@.50	63.75	62.90	63.65	63.65	184	1254
21..	63.70	63.80	63.40	63.80	63.80	152	1276
22..	63.95	63.95	63.45	63.82A	63.82	94	1308
23..	63.90	64.20	63.55	63.75@.90	63.82	191	1383
24..	63.60@.40	63.70	63.35	63.70	63.70	66	1395
25..	63.50@.40	64.30	63.20	64.30	64.30	235	1425
28..	65.25@.35	65.65	65.00	65.35@.30	65.32	262	1456
29..	64.75	64.75	64.15	64.25@.30	64.27	160	1490
30..	63.82	64.25	63.05	63.10@.07	63.10	209	1520
31..	63.00@62.95	63.75	62.95	63.52B	63.52	149	1554

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	63.60	64.05	63.60	64.00	64.00	92	1536
4..	64.20	64.35	63.70	63.90	63.90	90	1562
5..	63.95	64.30	63.40	63.45	63.45	159	1593
6..	63.50@.55	63.55	62.30	62.80	62.80	166	1605
7..	63.15	63.90	63.15	63.75	63.75	95	1573
8..	63.75	63.85	63.45	63.65	63.65	140	1590
11..	63.65	63.90	63.20	63.40	63.40	127	1637
12..	63.40	63.65	63.30	63.50	63.50	226	1747
13..	63.50@.45	63.87	63.35	63.75@.70	63.72	155	1779
14..	63.65	63.90	63.60	63.60	63.60	95	1824
15..	63.75@.80	64.25	63.75	64.25@.20	64.22	222	1878
18..	63.30@.25	64.35	63.25	64.35	64.35	173	1879
19..	64.35	64.50	64.15	64.35	64.35	201	1888
20..	64.20	64.45	63.90	64.20@.05	64.12	213	1902
21..	64.10@.05	64.30	63.95	64.20	64.20	93	1891
22..	64.20	64.50	64.07	64.30	64.30	137	1917
25..	64.20	64.60	64.15	64.45@.30	64.37	352	2022
26..	64.25	64.70	64.10	64.60@.65B	64.62	161	2032
27..	64.50	65.10	64.50	64.85@.80	64.82	206	2086
28..	64.90	64.95	64.55	64.95@.80A	64.87	102	2105
29..	64.87	65.40	64.85	65.25@.15	65.20	361	2272

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	65.35	65.95	65.25	65.35@.30	65.32	427	2364
3..	65.00	65.75	65.00	65.60	65.60	351	2349
4..	65.60	65.65	65.40	65.65	65.65	238	2317
5..	65.65@.70	65.70	65.35	65.65@.55	65.60	196	2382
8..	65.45	65.60	65.15	65.20	65.20	159	2402
9..	65.15@.20	65.50	64.90	65.40	65.40	171	2363
10..	65.35	65.35	64.90	65.05@.00	65.02	218	2327
11..	64.85	64.90	63.95	64.30@.45	64.37	469	2290
12..	64.32@.25	64.32	63.55	63.65@.70	63.67	400	2215
15..	63.50@.25	63.90	62.70	63.75@.90	63.82	824	2403
16..	63.15	64.15	63.15	64.00	64.00	323	2492
17..	63.90	64.15	63.90	64.05	64.05	226	2458
18..	64.10	64.10	63.40	63.70@.50	63.60	189	2473
19..	63.65	63.65	63.40	63.60	63.60	151	2485
22..	63.55	63.55	62.60	62.70@.80B	62.75	530	2512
23..	62.65	63.45	62.65	63.25@.20	63.22	551	2434
24..	63.35	63.45	62.35	62.60@.70	62.65	379	2471
25..	62.70@.75	62.80	62.35	62.65	62.65	206	2506
26..	62.80@.75	62.95	62.40	62.80	62.80	333	2498
29..	62.90	62.90	62.50	62.60@.55	62.57	409	2626
30..	62.65	62.65	61.50	61.60@.50	61.65	462	2606

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	61.80@.75	61.80	60.85	61.60@.40	61.50	751	2436
2..	61.70	61.75	60.00	60.00@.00A	60.00	931	2555
3..	60.00	60.50	59.75	60.20@.10	60.15	691	2528
6..	60.20@.35	60.85	60.10	60.55	60.55	443	2545
7..	60.90	61.65	60.90	61.40@.45	61.42	447	2559
8..	61.52	61.55	61.00	61.02	61.02	388	2559
9..	61.30@.35	61.70	61.27	61.50@.45	61.47	243	2600
10..	61.65	61.95	61.45	61.75@.95	61.85	333	2564
13..	62.05	62.40	61.75	62.25	62.25	305	2695
14..	62.00	63.07	61.95	62.60@.45	62.52	630	2653
15..	62.50	63.05	62.35	62.70@.75	62.72	631	2721
16..	62.75	62.85	62.47	62.75@.55	62.65	273	2713
17..	62.70	62.70	62.02	62.12@.02	62.07	375	2752
20..	62.00	62.15	61.80	61.80@.85	61.82	262	2660

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21	61.80@.65	61.80	61.05	61.05@.20	61.12	461	2580
22	61.25@.30	61.40	60.90	61.15@.05	61.10	292	2521
23	61.30@.35	61.35	61.05	61.25@.10	61.17	225	2437
24	61.25	61.35	60.80	60.95@.80	60.87	301	2386
27	61.25@.30	62.37	61.25	62.05@.15	62.10	459	2360
28	61.95	62.15	61.75	61.92	61.92	251	2346
29	61.90	62.30	61.90	61.95@62.00	61.97	294	2358
30	62.15	62.15	61.50	61.70	61.70	434	2311
31	61.90@.95	62.60	61.50	61.50@.85	61.67	575	2219

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	61.75	62.35	61.70	62.30@.35	62.32	382	2109
4	62.40	62.65	62.00	62.00@.25	62.12	320	1908
5	62.15@.10	62.35	61.87	62.22@.35	62.27	152	1924
6	62.20	62.60	62.10	62.60@.30	62.45	117	1855
7	62.50	62.60	62.20	62.30@.20	62.25	135	1872
10	62.30	62.50	62.30	62.35@.30	62.32	150	1848
11	62.45	62.47	62.15	62.30@.35	62.32	208	1749
12	62.40	62.55	62.12	62.30@.12	62.22	510	1642
13	62.32@.35	62.45	62.15	62.30@.45	62.37	330	1492
14	62.30@.20	62.30	62.10	62.15@.10	62.12	141	1261
17	62.10	62.15	61.90	61.90	61.90	193	1121
18	61.85	61.95	61.75	61.85@.95	61.90	187	1025
19	61.90@62.00	62.00	61.82	61.90	61.90	251	893
20	61.95	62.10	61.95	61.95@62.00	61.97	322	688
21	....	....	....	....	62.05	22	662
24	....	....	....	....	62.05	4	....
25	....	....	....	....	62.05	....	....
26	....	....	....	....	62.05	....	....
27	Exchange Closed; Thanksgiving Day						
28	....	....	....	....	62.05	....	....

JANUARY 1987 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	63.00	63.00	63.00	63.00	63.00	1	1
18	63.00	63.00	63.00	63.00	63.00	1	2
19	....	....	....	63.00N	63.00	....	2
20	....	....	....	63.00N	63.00	....	2
21	....	....	62.95A	62.95A	62.95	....	2
24	....	....	62.75A	62.75A	62.75	....	2
25	62.80	62.80	62.80	62.80	62.80	1	2
26	63.00	63.00	63.00	63.00	63.00	1	3
27	63.00	63.00	62.85	62.85	62.85	9	11
28	Exchange Closed; Good Friday						
31	61.85	61.85	61.35	61.35A	61.35	2	13

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	60.25	60.75B	60.20A	60.75B	60.75	1	14
2	....	61.60B	....	61.60B	61.60	1	15
3	61.30	61.30	60.55A	60.55A	60.55	7	17
4	....	....	60.00A	60.00A	60.00	....	17
7	....	60.50B	....	60.50B	60.50	....	17
8	60.90	60.90	60.50A	60.50A	60.50	8	22
9	60.65	60.65	60.45A	60.45A	60.45	7	24
10	60.50	60.50	60.50	60.50	60.50	5	27
11	61.00	61.00	61.00	61.00	61.00	5	32
14	....	61.25B	....	61.00N	61.00	....	32
15	61.00	61.00	60.50A	60.50A	60.50	2	33
16	60.00	60.00	59.25	59.30	59.30	11	40
17	59.00	60.10B	59.00	60.10B	60.10	12	49
18	60.25	60.35B	60.00	60.00	60.00	34	81
21	....	....	59.40A	59.40A	59.40	2	81
22	58.50	58.50	57.90	58.25A	58.25	36	97
23	58.50	58.50	56.75	56.75	56.75	12	92
24	56.80	57.40	56.25	57.40	57.40	40	88
25	57.10	57.15	57.05	57.15	57.15	11	96
28	56.95	57.05B	56.80	56.80	56.80	6	97
29	58.00	58.25	58.00	58.25	58.25	5	96
30	58.70@.75	59.70B	58.65	59.70B	59.70	28	102

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	59.30	59.30	58.40	58.60	58.60	16	102
2	58.00	58.25	57.80	58.25	58.25	14	115
5	57.75	59.00B	57.75	58.80B	58.80	13	120
6	58.90	58.90	58.50A	58.50A	58.50	16	129
7	58.50	58.85B	58.50	58.85B	58.85	7	134
8	58.90	60.00	58.90	60.00	60.00	35	147
9	60.00	60.00	59.75A	59.80	59.80	22	153
12	60.00	60.00	59.15A	59.50	59.50	9	155
13	59.75	59.75	59.75	59.75	59.75	5	157
14	59.90	59.90	59.50	59.65B	59.65	8	122

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15	59.30	59.37	59.30	59.35	59.35	3	124
16	57.85	58.20	57.85	57.85	57.85	45	139
19	58.05	58.70B	58.05	58.50	58.50	9	143
20	58.45	58.70B	58.45	58.60	58.60	21	148
21	58.10	58.20	57.15	57.20B	57.20	16	154
22	57.70	57.90B	57.70	57.70	57.70	2	155
23	57.90	58.25	57.90	58.25B	58.25	10	150
26	Exchange Closed; Memorial Day						
27	58.00	58.30B	57.80	57.95B	57.95	12	157
28	58.25	58.45B	58.25	58.45B	58.45	4	161
29	57.90	58.50B	57.90	58.10A	58.10	7	166
30	57.70	57.70	57.20	57.40B	57.40	18	181

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	57.05@.00	57.05	56.80	57.00	57.00	28	189
3	57.10	57.45	57.10	57.40A	57.40	17	198
4	57.80	58.00	57.50	57.50	57.50	18	186
5	57.50	57.80B	57.50	57.80B	57.80	47	197
6	57.75	57.95	57.55A	57.80	57.80	26	200
9	57.75	57.75	57.20	57.20	57.20	12	206
10	57.20	57.52	57.20	57.52	57.52	33	221
11	57.20	57.35	57.10A	57.35	57.35	11	230
12	58.00	58.00	58.00	58.00	58.00	1	230
13	58.30	58.30	57.95A	58.10A	58.10	3	230
16	57.50	57.60B	57.50	57.60B	57.60	5	229
17	58.45	58.70	57.85	58.67B	58.67	54	226
18	58.55	58.95	58.50	58.80	58.80	45	246
19	58.80	58.80	58.50A	58.55	58.55	12	226
20	58.50	59.00	58.50	59.00	59.00	50	220
23	59.00	59.00	58.65	58.95A	58.95	14	219
24	60.45@.45B	60.45	60.45	60.45B	60.45	15	224
25	61.90	61.95	61.25	61.75	61.75	102	254
26	61.00	61.40	61.00	61.40	61.40	25	246
27	61.25	61.60	61.25	61.35	61.35	23	240
30	60.80	60.80	60.00	60.60	60.60	37	244

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	60.55	60.70	60.40	60.70	60.70	16	282
2	60.50	61.60	60.50	61.60	61.60	33	242
3	61.50	62.00	61.50	61.75B	61.75	76	262
4	Exchange Closed; Independence Day						
7	61.90	63.10	61.80	63.00A	63.00	52	287
8	62.60	62.60	61.75	62.00@61.75	61.87	12	291
9	61.50	63.10	61.50	63.10	63.10	33	299
10	62.60	63.10	62.50A	62.85A	62.85	12	305
11	62.70	62.80	62.55	62.55	62.55	7	307
14	62.10	62.55	62.10	62.55	62.55	35	333
15	62.80	63.47	62.80	63.40	63.40	83	361
16	63.40	63.95	63.40	63.50	63.50	90	361
17	63.25	63.55B	63.05	63.05	63.05	18	366
18	63.50	64.00	63.35	63.95A	63.95	41	386
21	63.95	64.25	63.80	64.10@.25	64.17	42	401
22	64.10	64.25	63.85	64.10	64.10	47	422
23	64.30	64.35B	64.00	64.05	64.05	26	431
24	63.90	64.00	63.90	64.00	64.00	17	442
25	63.70	64.65	63.70	64.60@.55	64.57	81	483
28	64.90	65.70	64.90	65.42	65.42	149	510
29	65.00	65.00	64.70	64.80	64.80	33	519
30	64.30	64.32B	63.50	63.50	63.50	60	540
31	63.45	63.70	63.40	63.47	63.47	25	547

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	63.80	64.05	63.75	64.05	64.05	36	560
4	63.90	64.10B	63.80	64.00	64.00	14	560
5	63.95	64.15	63.75	63.85A	63.85	29	579
6	63.50@.45	63.60B	62.90	63.20	63.20	53	565
7	63.60	64.10	63.50	64.02B	64.02	61	588
8	63.95	63.95	63.65A	63.70	63.70	21	590
11	63.35	63.75	63.25	63.25	63.25	49	599
12	63.40	63.50	63.10	63.25B	63.25	36	611
13	63.30	63.40B	63.05	63.30	63.30	29	628
14	63.40	63.65	63.30	63.60	63.60	58	642
15	63.60	64.10	63.60	64.05	64.05	62	669
18	63.20	64.00	63.20	64.00	64.00	66	669
19	64.10	64.10	63.85	64.00@.05	64.02	80	694
20	63.75	64.00	63.65	63.90	63.90	80	697
21	63.80	64.00	63.70	63.90	63.90	25	710
22	63.75	64.05	63.70	64.00	64.00	61	736
25	63.85	64.00	63.80	63.95	63.95	50	768
26	63.80	64.00	63.65	64.00	64.00	66	782
27	63.80	64.35	63.80	64.30@.35	64.32	62	795
28	64.32	64.50	64.05	64.50	64.50	67	803
29	64.50	64.75	64.40	64.70	64.70	67	814

FEEDER CATTLE FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	64.85	65.20	64.60	64.75	64.75	94	831
3	64.55@.65	65.10	64.55	65.00@.10	65.05	120	834
4	65.05	65.15	64.85	65.15	65.15	46	848
5	65.00	65.30	64.80	65.30	65.30	73	886
8	65.20	65.20	64.80	65.00	65.00	25	896
9	64.80@.75	65.20	64.60	65.20	65.20	50	937
10	64.80	64.95	64.60	64.70	64.70	39	939
11	64.55	64.55	63.95	64.20B	64.20	52	958
12	63.95@.80	63.95	63.45	63.50	63.50	60	975
15	63.15	63.60	62.75	63.60	63.60	111	1009
16	63.10	63.90	63.10	63.77@.90	63.82	85	1014
17	63.80@.70	64.15	63.70	64.05B	64.05	66	1004
18	64.00	64.05	63.55	63.80B	63.80	47	1012
19	63.60	63.70	63.50	63.67@.70	63.70	57	1026
22	63.70	63.70	62.75	63.00	63.00	153	1040
23	62.95	63.50	62.85	63.50	63.50	85	1056
24	63.40	63.55	62.55	62.70@.75	62.72	154	1139
25	62.72	62.80	62.40	62.70	62.70	68	1137
26	62.70@.65	62.90	62.35	62.90	62.90	99	1169
29	62.90	63.00	62.65	62.85	62.85	43	1178
30	62.95	62.95	62.00	62.00	62.00	87	1211

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	61.95@.90	61.97	61.12	61.80@62.00	61.90	238	1191
2	61.95	61.95	60.40	60.45A@.40	60.42	188	1142
3	60.45	60.80	60.00	60.62@.72	60.67	485	1331
6	60.75	61.20	60.60A	61.05	61.05	178	1369
7	61.25@.30	62.05	61.25	61.95@62.00	61.97	254	1371
8	62.10	62.10	61.40	61.55@.40	61.47	214	1425
9	61.52	62.07	61.52	61.95	61.95	142	1457
10	62.10	62.40	61.87	62.30@.40	62.35	172	1528
13	62.40@.25	62.75	62.20	62.65	62.65	306	1672
14	62.55	63.12	62.50	62.85@.90	62.87	408	1841
15	62.85@.82	63.17	62.70	62.90@.95	62.92	412	1910
16	62.92	62.92	62.60	62.70	62.70	164	1931
17	62.65@.55	62.65	62.20	62.30	62.30	168	1969
20	62.15@.10	62.30	62.05	62.10@.05	62.07	113	2030
21	61.95	61.95	61.15	61.30@.35	61.32	212	2006
22	61.25	61.40	61.10	61.25@.35	61.30	177	2012
23	61.35	61.40	60.92	61.00@.10	61.05	134	2023
24	60.95	61.20	60.95	61.05	61.05	104	2025
27	61.60	62.55	61.60	62.35@.30	62.32	234	2018
28	62.50	62.50	62.10	62.20@.30	62.25	83	2033
29	62.30@.25	62.80	62.25	62.45@.35	62.40	189	2090
30	62.35	62.35	62.05	62.20@.15	62.17	176	2114
31	62.15@.17	62.90	61.80	62.10@.00	62.05	531	2353

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	62.10	62.50	61.75	62.35@.50	62.42	358	2424
4	62.50	62.80	62.05	62.40	62.40	263	2343
5	62.25	62.40	61.80	62.40	62.40	186	2352
6	62.15	62.60	62.10	62.50@.60	62.55	169	2394
7	62.65	62.65	62.25	62.27@.50	62.40	150	2435
10	62.30	62.82	62.20	62.82@.70	62.75	261	2450
11	62.80@.75	63.20	62.70	63.05	63.05	397	2534
12	63.10	64.25	62.95	63.55@.60	63.57	1338	2709
13	63.80@.85	64.10	63.62	63.75@.90	63.82	424	2711
14	63.80	63.90	63.55	63.65@.55	63.60	206	2682
17	63.80@.85	63.95	63.30	63.55@.65	63.60	276	2689
18	63.30	63.50	63.10	63.50@.40	63.45	211	2739
19	63.45@.50	63.75	63.40	63.45@.40	63.42	296	2791
20	63.45@.55	63.95	63.45	63.90@.70	63.80	365	2891
21	63.80@.85	63.90	63.35	63.35@.55	63.45	256	2957
24	63.65@.70	63.75	63.45	63.70@.60	63.65	166	2991
25	63.67	63.95	63.50	63.50@.55	63.52	211	3030
26	63.50@.55	63.60	63.15	63.40@.50	63.45	244	3070
27	Exchange Closed; Thanksgiving Day						
28	63.35	63.80	63.35	63.60	63.60	91	3064

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	63.65	63.92	63.52	63.60@.65	63.62	205	3050
2	63.40@.45	63.50	62.82	63.10@.00	63.05	589	3076
3	62.80	63.00	62.50	62.50@.60	62.55	358	2880
4	62.55@.65	62.80	62.50	62.50@.75	62.62	139	2856
5	62.55	62.85	62.55	62.80@.60	62.70	141	2844
8	62.70@.60	62.85	62.50	62.50@.55	62.52	186	2848
9	62.60	62.60	62.20	62.55@.45	62.50	240	2810
10	62.50	62.50	62.10	62.15@.10	62.12	192	2763
11	62.25@.20	62.25	61.77	62.00@.07	62.05	225	2702
12	62.15	62.15	61.90	61.90	61.90	107	2659
15	61.80@.75	61.80	61.12	61.45B@.50	61.47	341	2576
16	61.90	61.90	61.60	61.75@.60	61.67	223	2498

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	61.80	61.80	61.52	61.55@.52	61.55	170	2429
18	61.60	61.60	61.30	61.40@.45	61.42	159	2405
19	61.60	61.60	61.40	61.50@.45	61.47	244	2375
22	61.50	61.50	60.75	60.80@.75	60.77	236	2237
23	61.10	61.50	61.05	61.40@.25	61.32	249	2110
24	61.32	61.45	61.30	61.30@.45	61.37	60	2113
25	Exchange Closed; Christmas						
26	61.50	61.50	61.25	61.25@.35	61.30	24	2116
29	61.40	61.40	60.80	60.90@.85	60.87	208	2067
30	60.85	61.30	60.60	61.00@.30	61.15	248	2021
31	61.20	61.20	60.40A	60.70@.75	60.72	175	2054

MARCH 1987 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22	57.75	57.90B	57.70	57.80B	57.80	2	2
23	....	....	57.00A	57.00A	57.00	....	2
24	57.00	57.00	56.75A	56.90A	56.90	1	2
25	....	57.10B	....	57.10B	57.10	....	2
28	57.05	57.05	56.80A	56.80A	56.80	1	3
29	57.40	58.00	57.40	58.00	58.00	1	4
30	59.00	59.50	58.80A	59.50	59.50	4	7

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	58.50	58.70B	58.50	58.70B	58.70	3	9
2	58.00	58.17B	58.00	58.17B	58.17	12	16
5	58.50	58.50	57.75A	58.50	58.50	1	16
6	....	....	....	58.50N	58.50	....	16
7	...	....	....	58.50N	58.50	....	16
8	59.40	59.85	59.40	59.85	59.85	7	21
9	60.00	60.00	59.65	59.65	59.65	3	24
12	59.70	59.70	59.15A	59.50A	59.50	5	29
13	....	59.60B	....	59.60B	59.60	....	29
14	59.65	59.65	59.65	59.65	59.65	1	29
15	....	....	59.30A	59.30A	59.30	....	29
16	58.00	58.00	57.80A	57.80A	57.80	3	32
19	....	58.50B	....	58.25B	58.25	....	32
20	....	....	....	58.25N	58.25	....	32
21	58.30	58.30	57.10A	57.25A	57.25	8	35
22	....	57.65B	....	57.25N	57.25	....	35
23	57.60	58.25	57.60	58.10	58.10	7	39
26	Exchange Closed; Memorial Day						
27	58.40	58.40	57.95A	57.95A	57.95	3	41
28	58.10	58.40B	58.10	58.40B	58.40	1	42
29	...	....	58.00A	58.10A	58.10	....	42
30	58.00	58.00	57.30A	57.30A	57.30	7	49

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	....	....	57.00A	57.00A	57.00	....	49
3	57.15	57.40B	57.15	57.20B	57.20	1	50
4	57.60	57.85	57.40A	57.40A	57.40	12	50
5	57.60	57.75B	57.60	57.75B	57.75	8	49
6	58.00	58.00	57.70A	57.70A	57.70	1	50
9	57.55	57.55	57.25A	57.25A	57.25	6	50
10	57.30	57.50	57.30	57.47	57.47	8	51
11	....	....	57.10A	57.30A	57.30	....	51
12	57.40	57.75B	57.40	57.75B	57.75	2	53
13	58.00	58.10B	58.00	58.00	58.00	10	55
16	57.60	57.60	57.50	57.50	57.50	6	59
17	57.90@.85	58.70B	57.65	58.70B	58.70	70	95
18	58.60	58.75B	58.60	58.75B	58.75	6	95
19	58.45	58.45	58.45	58.45	58.45	4	99
20	58.50	58.80	58.50	58.80	58.80	4	100
23	58.80	58.80	58.70A	58.70A	58.70	5	102
24	60.20@.20B	60.20	60.20	60.20B	60.20	7	106
25	61.60	61.70	61.20	61.40	61.40	46	113
26	61.00	61.10	60.95	61.05	61.05	21	127
27	61.10	61.25	60.80A	61.00	61.00	30	145
30	60.90	60.90	59.90	60.30B	60.30	7	148

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	60.30	60.35	60.15	60.20A	60.20	16	154
2	60.50	60.80	60.50	60.80	60.80	10	161
3	61.20	61.45	61.20	61.30A	61.30	22	172
4	Exchange Closed; Independence Day						
7	61.67	62.80	61.67	62.80	62.80	29	185
8	62.45	62.45	61.40	61.40	61.40	25	203
9	61.45	62.80	61.45	62.50A	62.50	21	214
10	62.60	62.95	62.30	62.50	62.50	60	213
11	62.50	62.65	62.35	62.50@.40A	62.45	33	226
14	62.25@.20	62.40	62.20	62.35	62.35	29	235
15	63.00	63.40	62.95	63.40	63.40	58	245
16	63.42	63.80	63.25	63.35A	63.35	77	285

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	63.40	63.60	63.00	63.00	63.00	25	284
18	63.25	63.85	63.25	63.85	63.85	56	303
21	63.75	64.05	63.75	64.05	64.05	45	329
22	64.05	64.10	63.80	64.05	64.05	37	339
23	64.15@.20	64.30	63.90	64.10	64.10	58	374
24	64.00	64.00	63.90	63.95	63.95	49	403
25	63.90@.85	64.70	63.75	64.60@.50	64.55	79	441
28	65.05@.10	65.55	65.00	65.40A	65.40	71	470
29	65.05@.00	65.05	64.55	64.75@.60	64.67	128	530
30	64.40@.35	64.40	63.45	63.45	63.45	79	542
31	63.25@.27	63.60	63.10	63.45A	63.45	41	556

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	63.75	63.90	63.75	63.90	63.90	8	557
4	64.00	64.00	63.70A	63.87B	63.87	17	562
5	63.90@.85	64.05	63.75	63.75	63.75	41	561
6	63.70	63.70	62.75	63.00B	63.00	76	596
7	63.25	64.00	63.25	64.00	64.00	63	595
8	64.00	64.00	63.60	63.65	63.65	80	635
11	63.40	63.65	63.25	63.25	63.25	89	671
12	63.40	63.40	63.05	63.15	63.15	118	701
13	63.05@.00	63.40	62.95	63.20	63.20	40	726
14	63.30	63.57	63.20	63.55	63.55	87	771
15	63.65	64.00	63.65	64.00	64.00	91	797
18	63.10	63.90	63.10	63.90	63.90	92	804
19	63.95	64.00	63.72	63.90@.95	63.92	71	826
20	63.65	63.90	63.60A	63.90@.85	63.87	31	837
21	63.75	63.87	63.65	63.85	63.85	60	869
22	63.80@.75	64.00	63.70	63.95	63.95	43	881
25	63.70	63.95	63.70	63.90	63.90	44	910
26	63.70	63.95	63.50	63.95	63.95	81	956
27	63.90@.95	64.22B	63.90	64.15	64.15	125	972
28	64.15	64.25	63.90	64.25	64.25	45	1003
29	64.25	64.57	64.25	64.50	64.50	70	1033

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	64.40	64.75	64.30	64.50@.55	64.52	106	1077
3	64.25@.30	64.70	64.25	64.65	64.65	186	1146
4	64.70	64.70	64.50	64.65	64.65	176	1179
5	64.65	64.65	64.45	64.65@.50	64.57	79	1193
8	64.35	64.50	64.20	64.30@.40	64.35	89	1203
9	64.25@.30	64.35	63.95	64.35	64.35	97	1241
10	64.40	64.40	63.70	63.95@64.00	63.97	94	1267
11	63.55	63.70	63.05	63.25@.35B	63.30	179	1230
12	63.25	63.25	62.65	62.77	62.77	124	1250
15	62.50	63.00	62.15	62.90@63.00	62.95	139	1274
16	62.35	63.25	62.35	63.20@.25	63.22	142	1236
17	63.17	63.50	63.17	63.40A	63.40	86	1259
18	63.25@.40	63.40	62.87	63.10	63.10	106	1293
19	63.05	63.05	62.92	63.00	63.00	36	1302
22	62.80@.75	62.80	62.20	62.40@.50	62.45	137	1340
23	62.35@.25	62.95	62.25	62.90	62.90	165	1386
24	62.95	63.05	62.00	62.15@.20	62.17	128	1437
25	62.25	62.37	62.00	62.20	62.20	149	1456
26	62.10@.15	62.37	62.00	62.30	62.30	62	1466
29	62.20	62.35	62.10	62.20	62.20	56	1486
30	62.20	62.25	61.45	61.50@.45	61.47	249	1543

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	61.50	61.50	60.70	61.30B	61.30	251	1589
2	61.30	61.50	59.82	60.00	60.00	310	1630
3	60.10	60.55	59.90	60.35	60.35	240	1651
6	60.50	61.00	60.30	60.90	60.90	212	1664
7	61.22@.25	61.80	61.20	61.75@.60	61.67	183	1684
8	61.85@.80	61.85	61.20	61.25@.20	61.22	191	1701
9	61.25	61.80	61.25	61.70	61.70	237	1745
10	61.60	61.90	61.50	61.60@.75	61.67	115	1755
13	61.75	62.00	61.65	62.00	62.00	93	1797
14	61.70	62.10	61.70	61.85@.90	61.87	365	1831
15	61.87@.85	62.10	61.75	61.85	61.85	183	1855
16	61.75	61.75	61.10	61.30@.40	61.35	159	1907
17	61.20@.10	61.20	60.90	60.95@.90	60.92	252	1929
20	60.90	61.00	60.80	60.90	60.90	157	1899
21	60.90@.85	60.90	60.10	60.25	60.25	340	1976
22	60.40@.45	60.60	60.20	60.50	60.50	196	2032
23	60.60	60.65	60.22	60.22	60.22	138	2085
24	60.35@.37	60.45	60.15	60.30	60.30	108	2079
27	61.00	61.80	61.00	61.60A	61.60	323	2116
28	61.65	61.65	61.20	61.40@.35	61.37	125	2121
29	61.40	61.80	61.40	61.60	61.60	157	2166
30	61.65@.70	61.70	61.07	61.30@.50	61.40	201	2208

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31	61.45	61.85	61.10	61.15@.10	61.12	319	2288

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	61.07	61.50	60.60	61.25@.50	61.37	455	2454
4	61.37@.45	61.65	61.02	61.50@.40	61.45	262	2455
5	61.30	61.30	60.80	61.20@.10	61.15	327	2550
6	61.10@.05	61.32	60.95	61.32@.25	61.27	157	2523
7	61.30@.35	61.47	61.05	61.35@.40	61.37	178	2518
10	61.35	61.80	61.30	61.75@.80	61.77	319	2611
11	61.80@.85	62.15	61.75	62.10@.00	62.05	537	2663
12	62.15	62.95	62.05	62.60	62.60	694	2819
13	62.65	62.90	62.45	62.77@.90	62.82	540	2891
14	62.75	62.85	62.50	62.70@.60	62.65	361	2948
17	62.85@.90	62.95	62.30	62.65@.70	62.67	239	3028
18	62.40@.35	62.60	62.15	62.60	62.60	247	3049
19	62.65@.60	62.75	62.35	62.60@.50	62.55	370	3063
20	62.65@.55	62.90	62.45	62.75@.80	62.77	303	3126
21	62.85	62.85	62.35	62.35@.55	62.45	308	3196
24	62.65	62.70	62.45	62.65@.70	62.67	112	3217
25	62.70@.72	62.95	62.40	62.40@.60	62.50	256	3289
26	62.40	62.50	61.95	62.25@.30	62.27	364	3272
27	Exchange Closed; Thanksgiving Day						
28	62.25	62.75	62.25	62.75@.65	62.70	177	3212

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	62.70	62.90	62.52	62.65	62.65	252	3256
2	62.60	62.60	61.90	62.15@.20	62.17	370	3223
3	62.00	62.10	61.50	61.60@.50	61.55	422	3267
4	61.45	61.80	61.35	61.70@.65	61.67	232	3299
5	61.67@.70	61.90	61.50	61.60@.55	61.57	239	3329
8	61.50	61.62B	61.25	61.45@.35	61.40	194	3380
9	61.30	61.60	61.07	61.60@.50	61.55	362	3420
10	61.60	61.60	61.20	61.30@.25	61.27	193	3474
11	61.30@.20	61.30	61.10	61.25	61.25	310	3546
12	61.40@.45	61.50	61.30	61.35	61.35	176	3562
15	61.15	61.20	60.65	60.92@.97	60.95	401	3536
16	61.35	61.45	61.05	61.30	61.30	409	3494
17	61.20@.15	61.40	60.80	60.80@.85	60.82	227	3461
18	60.75@.70	60.97	60.65	60.72	60.72	181	3440
19	60.70	60.90	60.60	60.67@.65	60.67	128	3425
22	60.65	60.65	60.00	60.10	60.10	364	3423
23	60.30	60.82	60.30	60.55@.42	60.47	283	3369
24	60.55	60.70	60.50	60.70@.62A	60.65	109	3359
25	Exchange Closed; Christmas						
26	60.75	60.75	60.65	60.65A	60.65	45	3336
29	60.30	60.30	59.70	59.90	59.90	422	3426
30	59.75	60.30	59.65	60.25@.30	60.27	584	3511
31	60.30@.27	60.30	59.55	59.70@.75	59.72	356	3513

APRIL 1987 FUTURES CONTRACT
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26	Exchange Closed; Memorial Day						
27	58.00	58.00	58.00	58.00	58.00	10	10
28	....	58.40B	....	58.40B	58.40	....	10
29	....	....	58.00A	58.10A	58.10	....	10
30	57.50	57.50	57.30A	57.30A	57.30	1	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	....	....	57.00A	57.00A	57.00	....	10
3	....	57.40B	....	57.40B	57.40	....	10
4	....	57.50B	....	57.50B	57.50	....	10
5	....	....	....	57.50N	57.50	....	10
6	....	57.60B	....	57.60B	57.60	....	10
9	....	....	57.50A	57.50A	57.50	....	10
10	57.50	57.50	57.50	57.50	57.50	12	13
11	....	....	57.10A	57.30A	57.30	....	13
12	....	....	....	57.30N	57.30	....	13
13	....	....	....	57.30N	57.30	....	13
16	....	....	....	57.30N	57.30	....	13
17	58.30	58.30	58.30	58.30	58.30	2	15
18	....	....	....	58.30N	58.30	....	15
19	....	....	....	58.30N	58.30	....	15
20	58.50	58.50	58.50	58.50	58.50	....	15
23	....	....	....	58.50N	58.50	2	15
24	60.00	60.00	60.00	60.00B	60.00	....	15
25	61.50	61.50	61.50	61.50	61.50	7	21
26	....	....	60.90A	60.90A	60.90	1	21
27	....	....	..	60.90N	60.90	....	21
30	60.70	60.70	59.70	59.70	59.70	2	21

FEEDER CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	....	....	59.70N	59.70	....	21
2..	....	....	....	59.70N	59.70	....	21
3..	60.50	60.80	60.50	60.70A	60.70	21	42
4..	Exchange Closed; Independence Day						
7..	60.80	62.20	60.80	62.20	62.20	2	42
8..	62.20	62.20	60.70A	60.70A	60.70	28	63
9..	61.00	61.75	61.00	61.50A	61.50	2	64
10..	61.70	62.00	61.60A	61.80	61.80	26	71
11..	....	61.90B	61.65A	61.70A	61.70	4	71
14..	....	....	61.50A	61.70N	61.70	....	71
15..	62.50	62.60B	62.50	62.60B	62.60	1	71
16..	62.95	63.10	62.60A	62.70A	62.70	12	81
17..	62.50	62.75B	62.50	62.50	62.50	1	81
18..	63.10	63.35	62.90A	63.35	63.35	8	87
21..	63.50	63.60B	63.50	63.60B	63.60	1	87
22..	63.45	63.65B	63.45	63.45	63.45	1	88
23..	63.75	63.75	63.50A	63.65	63.65	4	90
24..	63.50	63.55B	63.50	63.50	63.50	5	89
25..	63.50	64.00	63.40	64.00	64.00	12	97
28..	64.90	64.90	64.75	64.85	64.85	36	107
29..	64.50	64.50	64.15	64.20B	64.20	42	120
30..	64.00	64.00	63.25A	63.25A	63.25	12	114
31..	63.15	63.40	62.90A	63.20	63.20	11	122

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	63.40	63.55B	63.40	63.55B	63.55	5	124
4..	63.30	63.50	63.30	63.50	63.50	2	125
5..	63.60	63.65B	63.20	63.30@.20	63.25	13	134
6..	63.20	63.30	62.50	62.50	62.50	10	138
7..	....	63.40B	....	63.40B	63.40	....	138
8..	63.15	63.20	63.10	63.10	63.10	11	147
11..	63.00	63.10	62.90A	63.00	63.00	3	149
12..	63.00	63.10	62.85	63.00	63.00	27	166
13..	62.75	63.05	62.75	63.00	63.00	21	174
14..	62.90	63.30	62.85	63.30	63.30	51	208
15..	63.30	63.65	63.30	63.65	63.65	31	192
18..	63.30	63.50	63.00	63.40B	63.40	26	204
19..	63.50	63.65B	63.25	63.40B	63.40	11	211
20..	63.25	63.50	63.25	63.50	63.50	15	217
21..	63.25	63.45	63.20	63.45	63.45	51	254
22..	63.55	63.55	63.45	63.55	63.55	20	254
25..	63.40	63.55B	63.40	63.55B	63.55	1	255
26..	63.40@.30	63.55	63.30	63.55	63.55	22	261
27..	63.60	63.90	63.60	63.90	63.90	25	266
28..	63.75@.65	63.95	63.65	63.95	63.95	27	261
29..	63.95	64.15	63.95	63.95	63.95	18	276

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	64.00	64.30	63.90	64.00	64.00	47	306
3..	63.90	64.25	63.90	64.25	64.25	42	314
4..	64.20	64.25	64.05	64.25	64.25	27	321
5..	64.20	64.30	63.80	64.30@.27	64.27	11	322
8..	64.05	64.10B	63.85A	64.00@63.95	63.97	50	329
9..	63.75	64.00	63.65A	64.00	64.00	24	339
10..	63.95	63.95	63.50	63.60B	63.60	39	366
11..	63.50	63.50	62.85	63.25A	63.25	37	361
12..	63.00	63.00	62.50	62.60B	62.60	60	384
15..	62.30	62.90	62.10	62.90	62.90	26	398
16..	62.50	63.00	62.50	63.00	63.00	30	406
17..	62.95	63.15	62.95	63.10	63.10	23	419
18..	63.10	63.10	62.60	62.90	62.90	61	433
19..	62.80	62.80	62.70	62.70	62.70	26	441
22..	62.60	62.60	61.95	62.25	62.25	71	440
23..	62.25	62.70	62.15A	62.70	62.70	10	442
24..	62.72	62.72	61.80	62.00@.05	62.02	57	453
25..	62.05	62.05	61.80	62.00	62.00	97	477
26..	61.80	62.07	61.70	62.05	62.05	120	527
29..	62.05	62.10	61.85	62.00	62.00	62	559
30..	62.00	62.05	61.40	61.40	61.40	77	608

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	61.40	61.45	60.75	61.10@.20	61.15	86	628
2..	61.20	61.25	59.75	60.00	60.00	111	648
3..	60.15	60.35	59.90	60.30	60.30	115	659
6..	60.30	60.80	60.30	60.70	60.70	66	628
7..	60.80	61.50	60.80	61.50	61.50	117	679
8..	61.50	61.50	61.15	61.15	61.15	50	692
9..	61.40	61.55	61.40	61.47A	61.47	21	700
10..	61.30	61.50	61.25	61.45@.50	61.47	43	721
13..	61.35	61.70	61.27A	61.70	61.70	29	728
14..	61.60	61.70	61.35	61.55	61.55	82	741
15..	61.50	61.60	61.35	61.50	61.50	41	767

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
APRIL 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16..	61.40	61.40	60.75	60.90	60.90	108	809
17..	60.90	60.90	60.50	60.60	60.60	39	807
20..	60.50	60.65	60.45	60.50	60.50	25	817
21..	60.45	60.45	59.60	59.85B	59.85	64	815
22..	59.95	60.00	59.70	60.00	60.00	36	810
23..	60.00	60.05	59.75	59.90@60.00	59.95	36	813
24..	59.95	60.00	59.60	59.95@60.00	59.97	55	821
27..	60.50	61.10	60.45	61.07	61.07	139	840
28..	60.85	60.90	60.55	60.80@.90	60.85	54	864
29..	60.70	60.95	60.70	60.90	60.90	38	890
30..	60.65	60.75	60.40	60.75	60.75	47	893
31..	60.60	61.20	60.45	60.50B	60.50	208	935

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	60.60	60.80	60.20	60.50@.80	60.65	53	960
4..	60.90	60.90	60.35	60.60B	60.60	66	995
5..	60.30	60.42B	60.10	60.42B	60.42	58	1015
6..	60.25	60.32	60.00	60.30	60.30	48	1032
7..	60.45	60.45	60.25	60.40B	60.40	78	1029
10..	60.40	60.85	60.30	60.80	60.80	111	1049
11..	60.85@.90	61.15	60.82A	61.10@.05	61.07	146	1089
12..	61.15	61.80	61.15	61.65	61.65	138	1104
13..	61.75	61.90	61.60	61.90	61.90	126	1154
14..	61.80	61.90	61.60	61.70	61.70	130	1189
17..	61.85@.90	61.95	61.47	61.75	61.75	81	1211
18..	61.60	61.85	61.50	61.85	61.85	101	1264
19..	61.90	62.00	61.80	61.80	61.80	107	1308
20..	61.80	62.15	61.80	62.05	62.05	92	1274
21..	61.80	62.10	61.80	61.80	61.80	68	1287
24..	61.85	62.00	61.80	61.85B	61.85	32	1295
25..	61.85	62.10	61.65	61.70	61.70	64	1353
26..	61.65	61.70	61.25	61.50	61.50	63	1368
27..	Exchange Closed; Thanksgiving Day						
28..	61.45	61.80	61.35	61.80	61.80	61	1391

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	61.80@.75	62.00	61.75	61.75	61.75	51	1409
2..	61.70	61.70	61.30	61.35	61.35	111	1422
3..	61.25	61.30	60.80	60.80	60.80	113	1402
4..	60.80@.82	61.00	60.65	60.90@.80	60.85	80	1402
5..	60.80	61.12	60.70	60.80	60.80	73	1424
8..	60.70	60.80	60.52	60.52	60.52	79	1461
9..	60.52	60.70	60.30	60.70	60.70	195	1421
10..	60.75	60.85	60.55	60.55	60.55	74	1418
11..	60.55	60.80	60.47	60.70	60.70	148	1463
12..	60.85	61.10	60.75	60.95@.90A	60.92	140	1510
15..	60.85	60.85	60.40	60.65	60.65	115	1523
16..	61.05@.20	61.20	60.70	60.90	60.90	110	1504
17..	60.90	61.00	60.65	60.65	60.65	58	1520
18..	60.65	60.72	60.45	60.45	60.45	98	1503
19..	60.50	60.60	60.37	60.45	60.45	51	1504
22..	60.30	60.30	59.60	59.85	59.85	166	1490
23..	60.00@.05	60.45	60.00	60.25	60.25	113	1513
24..	60.40@.45	60.47	60.25	60.47@.45	60.45	43	1513
25..	Exchange Closed; Christmas						
26..	60.50	60.50	60.35	60.45B	60.45	9	1513
29..	60.15@.10	60.15	59.75	59.80	59.80	125	1547
30..	59.75@.70	60.30	59.60	60.30	60.30	219	1661
31..	60.25@.30	60.30	59.70	59.70	59.70	120	1684

MAY 1987 FUTURES CONTRACT
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
5..	62.50	62.65B	62.50	62.50	62.50	....	....
6..	....	....	62.40A	62.40A	62.40	1	1
7..	....	62.55B	....	62.55B	62.55	....	1
8..	....	....	....	62.55N	62.55	....	1
11..	....	....	....	62.55N	62.55	....	1
12..	....	....	....	62.55N	62.55	....	1
13..	62.50	62.50	62.40A	62.50	62.50	1	2
14..	62.40	62.90	62.40	62.90	62.90	3	5
15..	63.00@.10	63.30B	63.00	63.30B	63.30	6	8
18..	62.90	63.15B	62.90	63.00	63.00	5	10
19..	63.20	63.30B	63.00	63.20	63.20	7	17
20..	63.00	63.10B	63.00	63.00@.10B	63.05	14	28
21..	63.00	63.20	63.00	63.20	63.20	5	33
22..	63.20	63.30	63.20	63.30	63.30	5	33
25..	63.25	63.25	63.25	63.25	63.25	....	33
26..	63.00	63.10	63.00	63.10	63.10	3	37
27..	63.15	63.50	63.15	63.50	63.50	7	44
28..	63.40	63.40	63.30	63.40	63.40	7	50
29..	63.30	63.40B	63.30	63.35B	63.35	12	61

FEEDER CATTLE FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	63.40	63.50B	63.40	63.45	63.45	11	65
3..	63.15	63.55	63.15	63.55	63.55	31	85
4..	63.40	63.60	63.25	63.60	63.60	38	105
5..	63.25	63.40	63.25	63.40	63.40	7	111
8..	63.30	63.30	63.05	63.12@.15	63.15	28	123
9..	62.80	63.15	62.80	63.15	63.15	9	124
10..	63.00	63.00	62.70	62.85	62.85	18	131
11..	62.75	62.75	62.25A	62.35B	62.35	7	135
12..	62.00	62.00	61.75	61.85B	61.85	6	138
15..	61.60	61.90	61.45	61.90	61.90	22	153
16..	61.50	62.00	61.50	62.00	62.00	17	154
17..	62.00	62.15	61.97A	62.00A	62.00	8	158
18..	61.95	61.95	61.55	61.77	61.77	23	173
19..	61.55	61.70	61.55	61.60	61.60	5	175
22..	61.50	61.50	60.90	61.20	61.20	28	172
23..	60.95	61.45	60.95	61.45	61.45	10	174
24..	61.50	61.55	60.90	61.00	61.00	20	184
25..	60.95	61.00	60.70	60.80@61.00	60.90	45	[illegible]
26..	60.80	61.00	60.65	61.00	61.00	58	229
29..	61.00	61.05	60.85A	60.95@61.00	60.97	36	250
30..	60.97	61.00	60.40	60.40	60.40	46	277

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	60.40	60.40	59.80	60.20B	60.20	108	333
2..	60.10	60.10	58.70	59.00B	59.00	35	339
3..	58.90@.95	59.40	58.90	59.25B	59.25	49	340
6..	59.25@.20	59.82B	59.20	59.75@.80	59.77	39	350
7..	59.95	60.70	59.95	60.70	60.70	135	440
8..	60.70	60.80	60.35	60.45A	60.45	57	452
9..	60.45	60.75	60.45	60.70	60.70	37	466
10..	60.55	60.70	60.52A	60.70	60.70	23	481
13..	60.50	60.80	60.50	60.80	60.80	40	512
14..	60.70	60.70	60.35	60.50	60.50	78	525
15..	60.60	60.60	60.35	60.50	60.50	40	534
16..	60.25	60.25	59.65	60.00	60.00	49	565
17..	59.60@.50	59.80	59.50	59.60	59.60	31	549
20..	59.55	59.60	59.50	59.50	59.50	17	558
21..	59.40	59.40	58.75	58.80@.90B	58.85	50	556
22..	58.95@59.00	59.00	58.70	59.00	59.00	44	562
23..	59.00	59.10	58.75	59.00	59.00	43	568
24..	58.95	59.00	58.75	59.00@58.95	58.97	50	597
27..	59.50	60.00	59.50	59.97A	59.97	139	659
28..	59.97	59.97	59.55	59.80	59.80	118	684
29..	59.80	60.00	59.80	59.90A	59.90	66	730
30..	59.60	59.70	59.45	59.70	59.70	40	735
31..	59.70	60.07	59.55	59.65B	59.65	104	764

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	59.55	59.70B	59.35	59.65@.70B	59.67	48	778
4..	59.75	59.90	59.55	59.65B	59.65	28	788
5..	59.50	59.50	59.17	59.42B	59.42	33	790
6..	59.35	59.35	59.05	59.30	59.30	79	807
7..	59.30	59.45B	59.10	59.37B	59.37	53	833
10..	59.30	59.65	59.30	59.45	59.45	70	878
11..	59.70@.75	59.75	59.55	59.75	59.75	46	840
12..	59.80	60.35	59.80	60.05	60.05	168	920
13..	60.15@.20	60.45	60.15	60.40@.45	60.42	169	955
14..	60.35	60.35	60.10	60.15@.25	60.20	91	958
17..	60.40	60.47	60.15	60.35B	60.35	145	1002
18..	60.20	60.40	60.10	60.40	60.40	72	1045
19..	60.45	60.55	60.40	60.52B	60.52	57	1060
20..	60.55	60.85	60.50	60.85	60.85	110	1098
21..	60.75	60.85	60.60	60.65@.60	60.62	74	1131
24..	60.60	60.70	60.60	60.60	60.60	54	1138
25..	60.65	60.77	60.35	60.40@.35	60.37	72	1176
26..	60.45	60.45	60.05	60.40@.30	60.35	50	1165
27..	Exchange Closed; Thanksgiving Day						
28..	60.10@.00	60.40	60.00	60.40@.30	60.35	135	1186

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	60.45	60.57B	60.15	60.30@.25	60.27	73	1198
2..	60.20	60.20	59.80	59.97@60.10	60.05	115	1236
3..	59.90	59.95	59.50	59.50	59.50	95	1233
4..	59.50	59.80	59.50	59.75@.70	59.72	42	1238
5..	59.70	59.85	59.67	59.70	59.70	48	1259
8..	59.55	59.67	59.40	59.40	59.40	57	1279
9..	59.40	59.50	59.12	59.50	59.50	76	1262
10..	59.50	59.60	59.35	59.35	59.35	71	1269
11..	59.30	59.75	59.30	59.60	59.60	73	1289
12..	59.80	59.87	59.65	59.82	59.82	60	1285
15..	59.65	59.65	59.25	59.50B@.60	59.55	94	1283
16..	59.90	59.90	59.55	59.80	59.80	65	1292
17..	59.80	59.85	59.52	59.55@.52	59.55	34	1302
18..	59.50	59.60	59.40	59.40	59.40	48	1313
19..	59.40	59.40	59.30	59.30	59.30	25	1312
22..	59.30	59.30	58.50	58.75	58.75	140	1355
23..	58.95	59.45	58.95	59.25@.20	59.22	85	1384
24..	59.40	59.50	59.30	59.40@.45	59.42	52	1401
25..	Exchange Closed; Christmas						
26..	59.45	59.55	59.45	59.45A	59.45	18	1399
29..	59.20@.10	59.20	58.80	58.80	58.80	55	1413
30..	58.75	59.17	58.65	59.25	59.25	49	1395
31..	59.10	59.15	58.65	58.75A	58.75	106	1444

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

AUGUST 1987 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26..	61.25	61.25	61.25	61.25	61.25	2	2
29..	....	....	....	61.25N	61.25	....	2
30..	60.75	60.75	60.75	60.75	60.75	5	7

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	60.75	60.75	60.00	60.25B	60.25	27	32
2..	60.00	60.00	59.50A	59.50A	59.50	9	37
3..	59.35	59.47B	59.25	59.47B	59.47	2	38
6..	59.50	59.65B	59.50	59.65B	59.65	11	48
7..	60.00	60.70B	60.00	60.70B	60.70	6	52
8..	60.30	60.45B	60.30	60.42B	60.42	2	54
9..	60.60	60.70B	60.60	60.70B	60.70	6	58
10..	60.50	60.65	60.50	60.60A	60.60	15	63
13..	60.60	60.70B	60.55A	60.70B	60.70	2	64
14..	60.40	60.70	60.40	60.60@.70	60.65	31	70
15..	....	....	60.60A	60.60A	60.60	....	70
16..	60.15	60.15	60.00	60.00	60.00	6	76
17..	....	....	59.85A	59.85A	59.85	....	76
20..	....	....	59.65A	59.65A	59.65	....	76
21..	....	....	59.25A	59.25A	59.25	....	76
22..	59.40	59.40	59.30A	59.40	59.40	2	78
23..	59.40	59.40	59.25A	59.25A	59.25	24	64
24..	59.00	59.10	58.85	59.10	59.10	16	71
27..	59.85	59.92	59.75A	59.92	59.92	5	74
28..	59.80	59.80	59.72	59.72	59.72	6	73
29..	59.75@.85	60.00	59.75	59.95	59.95	14	83
30..	59.72	59.85	59.72	59.80B	59.80	23	103
31..	59.90	60.00	59.90	59.90	59.90	53	117

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	59.75	59.77	59.75	59.75	59.75	33	137
4..	60.00	60.00	59.80A	59.80A	59.80	3	125
5..	59.75	59.75	59.60A	59.60A	59.60	7	127
6..	59.40	59.40	59.30	59.30	59.30	6	127
7..	59.50	59.50	59.30A	59.30A	59.30	3	129
10..	59.50	59.75	59.50	59.75	59.75	4	133
11..	59.75	59.85	59.60	59.80A	59.80	26	149
12..	59.90	60.25	59.90	60.05@.00	60.02	39	152
13..	60.20	60.50	60.10	60.50	60.50	32	172
14..	60.50	60.55	60.25A	60.25A	60.25	30	172
17..	60.40	60.60	60.20	60.50	60.50	28	183
18..	60.45	60.50B	60.30A	60.40A	60.40	1	184
19..	60.50	60.55B	60.50	60.55B	60.55	1	185
20..	60.60	60.85	60.55	60.70	60.70	39	200
21..	60.70	60.90	60.60A	60.60A	60.60	11	203
24..	60.70	60.80	60.60A	60.60A	60.60	20	205
25..	60.70	60.75	60.40	60.45@.40	60.42	9	206
26..	60.25	60.35B	60.25	60.35B	60.35	2	206
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	60.30A	60.35N	60.35	....	206

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	60.40	60.50	60.25	60.25	60.25	12	209
2..	60.25	60.25	60.02	60.07	60.07	21	207
3..	60.00@59.80	60.00	59.70	59.70	59.70	29	220
4..	59.70	59.85B	59.65	59.75	59.75	21	218
5..	59.77	59.85	59.75	59.75	59.75	6	218
8..	59.55	59.70	59.55	59.55	59.55	18	220
9..	59.40	59.55	59.30	59.55	59.55	9	219
10..	59.60	59.65	59.45A	59.45A	59.45	20	223
11..	59.50	59.75B	59.50	59.70B	59.70	4	225
12..	59.80	59.90	59.75	59.85B	59.85	18	237
15..	59.80@.85	59.85	59.40	59.65	59.65	23	250
16..	60.00	60.00	59.75A	59.85	59.85	18	260
17..	59.90	59.90	59.60	59.60	59.60	9	266
18..	59.55@.50	59.80	59.50	59.60@.65	59.62	27	269
19..	59.70	59.70	59.50	59.50	59.50	27	269

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22..	59.50	59.50	58.85	59.00	59.00	31	280
23..	59.50	59.50	59.35	59.45	59.45	23	280
24..	59.40	59.55B	59.40	59.55B	59.55	3	283
25..	Exchange Closed; Christmas						
26..	....	59.60B	....	59.60B	59.60	....	283
29..	59.30	59.30	59.00	59.05@.00	59.02	10	291
30..	58.90	59.40	58.90	59.40	59.40	13	287
31..	58.95	58.95	58.85	58.90B	58.90	11	297

SEPTEMBER 1987 FUTURES CONTRACT
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
27..	59.00	59.10B	59.00	59.00	59.00	1	1
28..	....	....	....	59.00N	59.00	....	1
29..	....	59.15B	....	59.15B	59.15	....	1
30..	....	59.20B	59.10A	59.20B	59.20	....	1
31..	59.20	59.30B	59.20	59.30B	59.30	5	6

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	....	....	59.20A	59.20A	59.20	....	6
4..	....	59.25B	....	59.20N	59.20	....	6
5..	59.25	59.25	59.05A	59.05A	59.05	1	6
6..	....	....	58.85A	58.85A	58.85	....	6
7..	....	....	....	58.85N	58.85	....	6
10..	....	....	....	58.85N	58.85	....	6
11..	....	59.00B	....	58.85N	58.85	....	6
12..	....	59.50B	....	59.00B	59.00	....	6
13..	....	59.50B	....	59.50B	59.50	....	6
14..	....	59.60B	....	59.60B	59.60	....	6
17..	59.70	59.85B	59.70	59.85B	59.85	....	6
18..	....	....	59.80A	59.85N	59.85	2	8
19..	....	....	....	59.85N	59.85	....	8
20..	....	60.10B	....	60.00B	60.00	....	8
21..	....	60.35B	....	60.05B	60.05	....	8
24..	....	....	60.00A	60.00A	60.00	....	8
25..	60.00	60.10	59.95A	59.95A	59.95	3	8
26..	60.00	60.00	59.85A	59.90A	59.90	1	9
27..	Exchange Closed; Thanksgiving Day						
28..	59.55	59.60B	59.55	59.60B	59.60	1	9

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	59.75	59.75	59.65A	59.65A	59.65	2	11
2..	59.50	59.50	59.50	59.50	59.50	1	12
3..	59.50	59.50	59.20A	59.20A	59.20	2	14
4..	59.05	59.30B	59.05	59.05	59.05	1	14
5..	59.25	59.25	59.20A	59.25	59.25	1	14
8..	59.25	59.25	59.00A	59.00A	59.00	5	18
9..	....	....	58.80A	58.90A	58.90	....	18
10..	59.00	59.00	58.80A	58.80A	58.80	4	15
11..	....	58.97B	....	58.95B	58.95	....	15
12..	....	59.20B	....	59.10B	59.10	....	15
15..	58.92	59.00	58.90A	59.00	59.00	1	15
16..	....	59.20B	....	59.10B	59.10	....	15
17..	59.15	59.15	58.95A	58.95A	58.95	1	16
18..	....	....	58.90A	58.90A	58.90	....	16
19..	58.70	58.70	58.70	58.70	58.70	1	16
22..	58.50	58.50	58.25A	58.25A	58.25	4	20
23..	....	58.50B	....	58.50B	58.50	....	20
24..	....	58.60B	....	58.60B	58.60	....	20
25..	Exchange Closed; Christmas						
26..	....	58.75B	....	58.75B	58.75	....	20
29..	58.70	58.75	58.45A	58.45A	58.45	6	24
30..	....	58.50B	....	58.50B	58.50	....	24
31..	58.20	58.20	58.10A	58.10A	58.10	5	24

OCTOBER 1987 FUTURES CONTRACT
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	59.70	59.85	59.70	59.85	59.85	5	5
18..	....	....	59.80A	59.85N	59.85	....	5
19..	59.85	59.85	59.85	59.85	59.85	1	5
20..	60.00	60.00	60.00	60.00	60.00	1	6
21..	60.35	60.35	60.05A	60.05A	60.05	2	7
24..	60.00	60.00	60.00	60.00	60.00	8	13
25..	....	....	59.75A	59.75A	59.75	....	13
26..	59.85	59.85	59.80A	59.80A	59.80	2	15
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	59.75A	59.75A	59.75	....	15

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	59.80	59.80	59.80	59.80	59.80	3	18
2..	59.45	59.45	59.25	59.40B	59.40	3	19
3..	59.25	59.30B	59.10A	59.10A	59.10	1	18

(Continued in Next Column)

FEEDER CATTLE FUTURES PRICES
OCTOBER 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
4..	....	59.15B	59.00A	59.00A	59.00	....	18
5..	....	59.10B	....	59.10B	59.10	....	18
8..	58.85	58.85	58.85	58.85	58.85	1	18
9..	58.85	58.85	58.70A	58.70A	58.70	....	18
10..	....	58.85B	58.60A	58.60A	58.60	1	18
11..	58.85	58.85	58.77	58.77	58.77	2	18
12..	58.90	59.10	58.90	58.95A	58.95	3	19
15..	59.05	59.05	58.85	58.85	58.85	7	22
16..	59.00	59.05	58.90A	58.92A	58.92	1	23
17..	....	....	58.80A	58.80A	58.80	2	24
18..	....	....	58.70A	58.70A	58.70	....	24
19..	58.57	58.60B	58.55A	58.55A	58.55	1	25
22..	58.45	58.45	58.05	58.05	58.05	4	28
23..	....	58.20B	....	58.20B	58.20	....	26
24..	58.37	58.40	58.37	58.40	58.40	3	28
25..	Exchange Closed; Christmas						
26..	....	58.42B	....	58.42B	58.42	....	28
29..	58.10	58.50B	58.10	58.10	58.10	1	28
30..	....	58.25B	....	58.25B	58.25	....	28
31..	58.00	58.00	57.70	57.70	57.70	4	28

FEEDER CATTLE FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,993	3,290	....	1,852	939	Closed	2,154	....	598
2	2,589	....	....	2,982	2,888	1,594	1,884	....	1,760	2,096	....	1,210
3	3,324	1,013	2,230	2,468	....	1,150	1,554	....	1,879	2,167	1,329	1,020
4	....	2,125	1,604	3,103	....	1,306	Closed	1,077	1,188	....	942	515
5	....	1,587	1,880	....	3,250	1,306	....	1,662	1,098	....	764	508
6	1,524	1,236	1,851	....	2,843	1,280	....	1,753	....	1,261	576	....
7	941	1,280	2,706	2,537	2,027	....	3,145	1,274	....	1,439	597	....
8	1,809	....	....	2,853	2,632	....	1,844	1,634	883	1,216	....	540
9	1,730	....	....	1,896	1,716	1,750	2,325	....	1,031	892	....	882
10	1,883	1,030	2,285	1,568	....	1,622	1,803	....	898	851	915	555
11	....	2,156	2,218	2,166	....	1,368	1,810	1,751	1,764	....	1,360	762
12	....	2,466	2,350	....	2,479	1,507	....	1,602	1,954	....	2,[illegible]7	504
13	1,734	1,719	1,427	....	1,930	1,737	....	1,177	....	923	1,621	....
14	2,021	1,269	1,254	1,875	1,513	....	1,772	902	....	1,881	959	....
15	1,857	....	....	1,790	1,230	....	2,419	1,937	2,506	1,492	....	982
16	1,416	....	....	2,968	1,369	1,213	2,984	....	1,350	942	....	826
17	1,066	Closed	2,166	2,610	....	2,050	1,593	....	879	1,014	967	501
18	....	1,944	2,665	2,524	....	3,319	1,963	1,944	803	....	821	513
19	....	2,419	1,658	....	1,984	1,465	....	2,460	538	....	1,083	477
20	1,589	2,008	1,448	....	1,386	2,113	....	2,204	....	739	1,232	....
21	1,212	1,898	1,270	2,811	2,034	....	2,131	975	....	1,380	741	....
22	873	....	....	2,974	1,786	....	1,640	1,218	1,715	847	....	945
23	1,546	....	....	2,901	1,122	1,116	2,106	....	1,661	686	....	753
24	1,221	1,978	1,349	3,267	....	220	1,663	....	1,442	675	396	270
25	....	2,351	1,678	1,990	....	3,469	2,157	1,202	1,009	....	615	Closed
26	....	2,115	1,998	....	Closed	2,311	....	957	1,054	....	726	96
27	1,875	2,066	2,229	....	1,731	1,873	....	1,247	....	1,453	Closed	....
28	1,453	2,124	Closed	2,480	1,942	....	3,858	1,013	....	723	465	....
29	1,260	....	....	2,264	1,147	....	2,012	1,445	1,030	905	....	827
30	1,534	....	....	3,706	1,656	2,619	2,707	....	1,407	1,061	....	1,113
31	999	....	1,515	....	....	....	2,144	....	....	1,796		777
Total	35,456	34,784	37,781	56,726	41,955	36,388	47,366	30,373	27,849	28,593	18,996	15,174
Average	1,612	1,831	1,889	2,578	1,998	1,733	2,153	1,446	1,326	1,243	1,000	690

FEEDER CATTLE FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	11,759	10,762	....	11,322	12,565	Closed	9,147	....	9,151
2	11,188	....	....	11,506	10,513	9,522	11,187	....	11,248	9,040	....	9,195
3	10,855	10,797	11,844	11,494	....	9,530	11,693	....	11,148	9,017	8,868	9,034
4	....	10,903	11,923	11,278	....	9,505	Closed	12,602	11,001	....	8,620	9,045
5	....	11,073	11,988	....	10,211	9,587	....	12,613	11,098	....	8,764	9,106
6	10,637	11,265	12,205	....	10,289	9,734	....	12,619	....	8,995	8,744	....
7	10,618	11,141	12,137	11,145	10,003	....	11,830	12,463	....	9,049	8,822	....
8	10,686	....	....	10,973	9,707	....	11,743	12,574	11,001	9,012	....	9,224
9	10,913	....	....	10,855	9,470	9,465	11,946	....	10,853	9,090	....	9,168
10	10,808	11,224	12,171	10,752	....	9,561	11,964	....	10,778	9,171	8,975	9,180
11	....	11,423	12,329	10,725	....	9,871	11,819	12,583	10,584	....	9,030	9,258
12	....	11,660	12,421	....	9,024	10,035	....	12,475	10,278	....	9,352	9,287
13	10,653	11,709	12,267	....	9,038	10,210	....	12,494	....	9,358	9,381	....
14	10,679	11,628	11,863	10,682	8,902	....	11,920	12,379	....	9,423	9,216	....
15	10,573	....	....	10,660	8,920	....	12,037	12,130	10,160	9,476	....	9,205
16	10,710	....	....	10,695	9,054	10,324	12,147	....	9,962	9,514	....	9,086
17	10,711	Closed	11,764	10,622	....	10,754	11,908	....	9,915	9,479	9,245	9,018
18	....	11,812	11,892	10,543	....	11,095	12,083	11,921	9,893	....	9,319	8,970
19	....	11,918	11,634	....	8,939	11,057	....	11,496	9,836	....	9,313	8,926
20	10,675	12,236	11,790	....	8,866	10,890	....	11,205	....	9,340	9,291	....
21	10,686	12,201	11,671	10,996	8,766	....	12,199	11,357	....	9,089	9,451	....
22	10,689	....	....	11,080	8,637	....	12,128	11,419	9,602	8,983	....	8,831
23	10,601	....	....	10,941	8,627	10,822	12,476	....	9,483	8,912	....	8,702
24	10,717	12,194	11,762	10,855	....	10,659	12,320	....	9,471	8,857	8,867	8,717
25	....	12,049	11,757	11,021	....	10,845	12,251	11,391	9,534	....	9,075	Closed
26	....	11,961	11,688	....	Closed	10,994	....	11,355	9,252	....	9,105	8,695
27	10,682	12,054	11,821	....	8,710	11,087	....	11,233	....	8,875	Closed	....
28	10,805	12,106	Closed	11,246	9,022	....	12,509	11,068	....	8,888	9,083	....
29	10,729	....	....	10,964	9,124	....	12,633	11,201	9,856	9,007	....	8,796
30	10,859	....	....	10,872	9,257	11,151	12,822	....	9,380	8,975	....	8,927
31	10,941	....	11,842	....	....	....	12,709	....	....	9,277		9,044
Average	10,746	11,650	11,938	10,985	9,326	10,319	12,075	11,959	10,206	9,129	9,080	9,026

FEEDER CATTLE FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9	4	....	....	....	Closed	....	....	....
2	50	....	....	9	....	....	....	....	....	....	....	....
3	....	....	89	2	....	....	....	....	....	....	....	....
4	....	....	47	....	....	....	Closed	13	....	....	....	....
5	....	....	64	....	18	....	....	11	....	....	....	....
6	58	....	64	....	27	....	....	5	....	....	....	....
7	39	....	....	4	13	....	....	....	....	....	....	....
8	22	....	....	5	15	....	....	....	....	....	....	....
9	41	....	....	4	....	....	....	....	....	....	....	....
10	....	....	87	4	....	....	....	....	....	....	....	....
11	....	....	45	....	....	....	....	5	....	....	....	....
12	....	....	37	....	25	....	....	8	....	....	....	....
13	95	....	19	....	14	....	....	3	....	....	....	....
14	45	....	....	5	38	....	....	1	....	....	....	....
15	25	....	....	2	41	....	....	....	....	....	....	....
16	42	....	....	11	....	....	....	....	....	....	....	....
17	....	Closed	29	3	....	....	....	....	....	....	....	....
18	....	....	16	....	....	....	....	1	....	....	....	....
19	....	....	16	....	13	....	....	7	....	....	....	....
20	43	....	6	....	12	....	....	3	....	....	....	....
21	42	....	....	1	30	....	....	11	....	....	....	....
22	25	....	....	2	5	....	....	....	....	....	....	....
23	20	....	....	7	....	....	....	....	....	....	....	....
24	....	....	3	4	....	....	....	....	....	....	662	....
25	....	....	7	....	....	....	....	47	....	....	4	Closed
26	....	....	9	....	Closed	....	....	34	311	....	....	....
27	56	....	....	....	15	....	....	29	....	....	Closed	....
28	54	....	Closed	4	9	....	....	28	....	....	....	....
29	31	....	....	8	8	....	....	....	....	....	....	....
30	22	....	....	....	....	....	....	....	311	....	....	....
31	....	....	1	....	....	....	....	....	....	....	....	....
Total	710	....	539	84	287	....	....	206	622	....	666	....

1986 TEXAS CATTLE FEEDERS ASSOCIATION DAILY PRICE RANGE AND RECEIPTS

Choice steers 1/1150 lbs as quoted by Texas Cattle Feeders Association (TCFA)

	IN JANUARY		IN FEBRUARY		IN MARCH		IN APRIL		IN MAY		IN JUNE	
Date	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts
1 ...	Closed		...	...	...	...	53.50@54.00	12,000	57.00@57.50	12,400	...	...
2 ...	62.75@63.25	19,000	...	...	...	...	53.50@54.00	6,800	56.25@57.50	3,000	55.00@55.50	9,000
3 ...	62.00	...	58.25@59.00	14,000	59.00@60.00	...	54.00@55.00	33,950	...	...	54.00	16,900
4 ...	...	...	58.25@59.00	16,300	...	...	52.00@53.50	...	...	...	53.50@54.00	12,700
5 ...	...	...	57.50	9,300	...	...	...	...	57.00@58.00	11,700	53.50@54.00	22,600
6 ...	60.50@62.00	6,700	...	...	58.50@59.00	...	...	...	57.00@57.50	17,900	54.00@55.00	...
7 ...	59.50@60.00	22,000	...	...	...	...	53.00@54.00	18,700	...	...	...	...
8 ...	59.00@59.60	34,200	...	...	...	...	53.00@54.50	25,000	57.00@58.00	18,700	...	...
9 ...	58.00@59.00	24,900	...	...	...	...	53.00@54.50	32,700	58.00@58.50	...	54.50@55.00	17,800
10 ...	59.00@60.00	...	...	4,000	58.00@58.25	...	54.50@55.00	13,600	...	...	54.50@54.75	8,100
11 ...	...	...	56.00@57.00	15,000	56.75@57.00	...	55.00@56.00	...	...	...	53.50@54.00	15,400
12 ...	...	...	56.00@56.50	14,300	55.00@56.00	...	...	...	58.50@59.00	17,300	...	...
13 ...	59.75@60.25	...	56.00@56.50	8,800	55.75@56.00	20,100	...	...	59.00@60.00	19,100	54.00@54.50	...
14 ...	59.00@59.50	9,800	...	...	56.00@56.50	...	56.50@57.00	26,900	59.00@59.50	23,500	...	...
15 ...	59.00@60.00	64,100	...	...	...	...	56.50@57.50	...	...	2,500	...	...
16 ...	...	6,800	...	...	...	...	...	...	...	...	54.00	20,700
17 ...	...	...	56.00@56.50	4,900	54.50@55.00	3,500	56.00@56.50	9,700	...	...	54.50@55.00	...
18 ...	...	...	55.00@56.00	11,900	55.00@55.50	...	56.00@57.00	...	...	...	...	...
19 ...	...	...	55.50@56.50	25,300	55.00@56.00	36,400	...	...	58.00@59.00	5,400	55.50@56.00	16,400
20 ...	58.50@59.00	18,500	56.50@57.00	17,300	56.00@56.50	16,200	...	...	58.00	16,600	55.00@56.50	...
21 ...	58.50@59.50	24,400	56.50@57.50	...	56.00@57.00	...	56.00@57.00	13,400	56.50	12,800	...	...
22 ...	58.00@59.00	11,000	...	...	...	...	55.50	5,200	57.00	25,600	...	...
23 ...	59.00@60.00	25,100	...	...	...	...	55.00@56.00	17,700	...	...	57.50@58.00	29,400
24 ...	...	...	58.00@58.50	...	56.00@57.00	...	55.00@55.50	19,400	...	...	60.00	22,400
25 ...	...	...	59.00@60.00	...	57.00@58.00	28,200	56.00	...	...	...	60.00@61.00	11,900
26 ...	...	...	58.50@60.00	...	57.00@58.00	13,500	...	...	56.50@57.00	...	60.50	5,200
27 ...	...	...	60.00	...	...	...	...	...	55.50@56.00	15,800	60.50	...
28 ...	59.50@60.00	13,000	...	...	Closed		56.00	...	56.00@56.50	18,300	...	...
29 ...	58.50@59.00	10,500	...	...	...	...	56.00@57.00	19,600	56.57@57.00	19,000	...	...
30 ...	58.50@59.00	13,000	...	...	...	...	...	...	...	...	59.00@59.50	11,000
31 ...	...	...	...	...	55.00@55.75	4,400	...	...	...	...	...	...

	IN JULY		IN AUGUST		IN SEPTEMBER		IN OCTOBER		IN NOVEMBER		IN DECEMBER	
Date	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts	Choice Steers	Daily Receipts
1 ...	58.50@59.00	12,600	...	...	Closed		59.75@60.00	...	...	...	63.00@64.75	...
2 ...	58.50@59.00	9,200	...	...	60.00@61.00	10,000	60.00@61.00	20,500	...	...	64.00@64.50	...
3 ...	59.00@59.50	...	...	...	60.50@61.00	...	59.00@60.00	...	61.00@62.50	...	63.50	...
4 ...	Closed		58.00@59.00	8,000	60.50@61.00	...	...	...	62.50@63.50	...	...	...
5 ...	...	...	58.50@59.50	45,700	...	...	...	...	63.00@64.00	...	61.50@62.00	...
6 ...	...	...	58.75@59.50	19,850	...	...	59.00@60.00	...	62.00@63.50	...	...	...
7 ...	59.50	21,900	58.50@59.00	16,500	...	...	60.00	...	62.50@63.25	...	...	...
8 ...	58.50	18,950	59.50@60.50	...	61.00	...	60.50@61.00	...	...	...	...	...
9 ...	58.00@58.50	11,000	...	...	60.00@61.00	1,800	59.00@62.00	...	...	...	61.50@62.50	...
10 ...	58.50	...	...	...	60.00@61.00	...	60.50@62.00	...	62.50@63.50	...	62.00	...
11 ...	58.25	...	59.50@60.25	...	60.00@61.00	...	...	...	62.00@63.75	...	62.00	...
12 ...	...	...	60.00@61.00	...	60.00@60.50	...	...	...	62.50@63.50	...	60.50	...
13 ...	...	...	60.00@61.00	...	...	...	...	...	61.00@62.50	...	...	...
14 ...	57.50	24,700	60.00@60.50	...	...	...	62.50@63.00	...	63.00@63.50	...	...	...
15 ...	58.00@58.50	14,000	60.00@60.75	3,700	59.50@60.50	...	...	...	...	...	...	...
16 ...	58.00@58.50	...	...	...	60.00@60.50	...	61.00@63.50	...	...	...	60.50@61.00	21,000
17 ...	57.00@57.50	15,240	...	...	60.00@61.00	...	63.00	...	...	...	61.00@61.50	...
18 ...	58.00@59.00	...	60.00	...	60.00@60.50	...	...	...	...	...	60.00@61.25	...
19 ...	...	...	59.00@60.50	20,000	...	...	...	...	...	...	...	...
20 ...	...	...	60.50	...	...	...	63.00	...	63.00@63.75	...	...	...
21 ...	60.00	7,300	59.50@60.00	...	...	...	...	...	63.50@63.75	5,000	...	...
22 ...	59.00@60.00	25,500	60.00	...	60.00	...	...	...	...	...	59.50@60.75	...
23 ...	58.50@59.50	24,100	...	...	59.00@60.00	...	61.00@62.00	8,000	...	...	59.50@60.00	...
24 ...	...	...	...	...	59.00@59.50	...	61.50@62.00	14,129	63.00@64.00	...	Closed	
25 ...	60.00@61.00	...	...	...	59.00@59.75	...	...	...	63.00@63.50	...	Closed	
26 ...	...	...	...	...	59.00@59.75	23,000	...	...	63.00@64.00	...	59.00@60.50	4,500
27 ...	...	...	...	...	...	...	...	...	Closed		...	...
28 ...	60.00@60.50	...	59.50@60.00	...	...	...	61.50@62.00	...	Closed		...	...
29 ...	59.00@60.50	5,900	59.50@60.00	...	59.00@60.00	...	62.00@63.00	...	...	...	...	...
30 ...	58.00@58.50	22,300	...	...	60.00@61.00	...	...	...	...	...	59.00@59.75	29,000
31 ...	58.00@58.50	15,900	...	...	...	...	...	...	...	...	...	...

1986 CATTLE FAX (USFSP)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	...	...	58.77	53.98	53.19	57.39	61.35	62.04	61.64	...	62.72
2	unq	62.33	61.65	57.87	54.01	53.02	57.39	...	62.49	61.40	61.57	62.85
3	unq	62.29	61.57	57.11	...	52.84	57.26	61.33	62.77	61.41	61.58	62.94
4	unq	62.11	61.33	56.61	54.15	52.56	57.29	61.30	62.87	...	61.62	62.99
5	unq	61.80	60.90	...	54.01	52.44	...	61.31	62.91	61.37	61.71	63.01
6	...	61.46	60.56	56.52	54.06	52.38	57.34	61.35	...	61.19	61.72	...
7	...	...	60.35	55.97	54.06	...	57.90	61.51	62.90	61.24	61.74	62.99
8	59.76	...	...	55.87	54.10	52.42	57.90	61.56	63.07	61.21	...	62.94
9	59.72	61.28	60.26	55.73	54.16	52.41	58.24	...	62.92	61.23	61.69	62.81
10	59.73	61.14	59.87	55.69	...	52.48	58.43	61.69	63.01	61.31	61.71	62.65
11	...	60.94	59.47	55.83	54.23	52.57	58.52	61.78	62.98	...	61.81	62.34
12	...	60.74	58.87	...	54.25	52.45	...	61.93	63.01	61.34	61.77	62.31
13	59.79	60.55	58.58	56.16	54.42	52.47	58.51	61.89	...	61.44	61.74	...
14	59.99	...	58.42	56.64	54.88	...	58.66	61.84	62.94	61.57	61.72	62.31
15	60.46	...	...	56.74	55.08	52.41	56.98	61.78	62.71	61.60	...	62.16
16	60.54	60.33	...	56.24	54.88	52.51	59.00	...	62.53	61.68	61.68	62.10
17	60.54	60.21	58.21	56.23	...	52.59	59.41	61.85	62.31	61.65	61.75	62.08
18	...	59.89	57.97	56.08	...*	53.94	59.38	61.89	62.33	...	61.84	62.10
19	...	59.73	57.96	...	..	54.01	...	61.67	62.34	61.61	61.91	62.08
20	60.79	59.61	57.90	55.99	54.88	54.12	59.24	62.03	...	61.58	62.05	...
21	60.82	59.86	58.00	55.52	54.15	...	59.47	62.03	62.33	61.36	62.10	61.99
22	60.89	...	...	55.03	53.56	54.23	59.64	62.06	62.36	61.25	...	61.97
23	61.17	59.97	58.08	54.51	53.48	54.46	59.95	...	62.26	61.04	62.13	61.86
24	61.35	60.28	58.12	54.05	...	55.18	60.55	62.05	62.15	60.97	62.22	unq
25	...	60.71	58.46	53.64	53.44	56.26	60.68	62.18	61.98	...	62.25	unq
26	...	61.22	58.99	...	53.28	56.82	...	62.06	61.93	60.91	62.44	unq
27	61.52	61.52	59.27	53.60	52.97	56.78	60.85	61.89	...	60.92	Closed	unq
28	61.75	61.66	59.30	53.29	52.93	...	61.02	61.96	61.85	61.05	62.46	unq
29	62.08	...	...	53.56	53.15	56.84	61.18	61.99	61.79	61.23	...	unq
30	62.24	...	59.35	53.65	53.19	57.30	61.24	...	61.75	61.42	62.50	unq
31	...	...	59.12	...	..	...	61.32	62.03	...	61.49	...	unq
High ...	62.24	62.33	61.65	58.77	55.08	57.30	61.32	62.18	62.04	60.92	62.50	63.01
Low	59.72	59.61	57.96	53.29	52.93	52.84	57.26	61.30	63.07	61.68	61.57	61.97
Average	60.98	60.97	59.81	56.03	54.01	55.07	58.79	61.74	62.56	61.30	62.04	62.49

* Data not available

LIVE HOG FUTURES PRICES

FEBRUARY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	46.72@.80	46.80	45.92	46.25@.35	46.30	3024	11041
3..	46.35@.40	46.55	45.50	45.90@.80	45.85	2915	10754
6..	46.00	46.47	46.00	46.35@.47	46.40	2444	10820
7..	46.50@.45	46.55	45.95	46.25@.15	46.20	2867	10989
8..	46.00@45.90	46.00	44.92	44.95@45.05	45.00	3742	10920
9..	45.15@.07	45.20	44.35	44.55@.65	44.60	4956	10863
10..	44.85@45.00	45.45	44.55	45.10@44.92	45.00	3695	10373
13..	45.30@.20	45.50	44.40	44.40@.50	44.45	3028	10388
14..	44.35@.40	45.15	44.10	45.15@.00	45.07	4078	10406
15..	45.25@.30	46.15	45.10	45.95@46.00	45.97	4458	9805
16..	45.65@.60	45.80	45.25	45.45@.35	45.40	3196	9868
17..	45.00@44.95	45.15	44.25	44.30@.45	44.37	3751	8804
20..	44.40@.25	44.85	43.90	44.75@.65	44.70	4815	8341
21..	44.50	45.15	44.45	44.75@.70	44.72	3001	7870
22..	44.70	44.85	44.20	44.80@.67	44.72	2733	7771
23..	45.10@.00	46.05	44.60	45.45@.30	45.37	4433	7747
24..	45.20@.25	45.70	45.10	45.40@.70	45.55	2170	7457
27..	46.05@.00	46.10	45.20	45.20@.25	45.22	2446	7110
28..	45.05@.10	45.30	44.85	45.30@.15	45.22	2139	6994
29..	45.02@.10	45.92	45.02	45.85@.90	45.87	3476	6767
30..	46.05@.12	46.45	45.75	46.00@.20	46.10	3941	6381
31..	46.00@45.90	46.10	44.85	45.10@.20	45.15	3301	5518

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	45.35@.50	45.50	44.95	45.10@.00	45.05	1979	5193
4..	45.05@.00	45.20	44.12	45.10@44.80	44.95	2538	4305
5..	45.15@.20	45.70	45.15	45.55@.65	45.60	1184	3928
6..	45.50@.45	45.60	45.10	45.55@.40	45.47	663	3824
7..	45.40@.35	45.60	44.95	45.50@.45	45.47	875	3713
10..	45.30@.25	45.30	44.55	44.90@.75	44.82	1016	3230
11..	45.10@.05	45.10	44.40	44.85@.90	44.87	1095	2704
12..	45.10@.15	45.40	44.95	45.10@.40	45.25	632	2500
13..	45.30@.25	45.40	44.80	45.20@.40	45.30	490	2312
14..	45.40	45.87	45.25	45.85@.87	45.85	432	2125
17..	Exchange Closed; President's Day						
18..	45.45	45.45	44.90	44.95@45.30	45.12	725	1698
19..	44.90	45.00	44.40	44.50	44.50	1073	963
20..	44.35	44.45	43.75	44.10@43.75	43.92	983	65
21..	....	....	....	....	....	30	25
24..	....	....	....	....	....	....	18
25..	....	....	....	....	....	....	12
26..	....	....	....	....	....	....	4
27..	....	....	....	....	....	....	....

APRIL 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	43.00@.05	43.10	42.22	42.70@.85	42.77	1433	5264
3..	42.90@43.00	43.00	41.90	42.00@.30	42.15	1147	5295
6..	42.25@.35	42.72	42.25	42.60@.50	42.55	1141	5500
7..	42.70@.65	42.70	41.80	41.80@42.20	42.00	1522	5522
8..	41.80@.70	41.90	40.60	40.70@.80	40.75	2560	5547
9..	41.00@40.90	41.10	40.37	40.45@.55	40.50	3125	5727
10..	40.90@.95	41.40	40.60	41.15@40.95	41.05	2006	5941
13..	41.25@.10	41.40	40.35	40.55@.45	40.50	1393	5922
14..	40.35	41.20	40.10	41.10@.20	41.15	2296	6246
15..	41.25@.30	42.05	41.15	41.90@.65	41.77	2085	6397
16..	41.55@.50	41.80	41.22	41.40@.30	41.35	2006	6733
17..	41.00	41.47	40.65	40.70@.75	40.72	3270	6992
20..	40.75@.70	41.60	40.70	41.50@.60	41.55	2638	6735
21..	41.40	42.10	41.30	41.70@.65	41.67	2642	6916
22..	41.80@.70	41.85	41.35	41.60@.75	41.67	1657	7242
23..	41.75	42.67	41.65	42.20@.35	42.27	3047	7225
24..	42.15@.10	42.60	42.07	42.50@.57	42.52	1820	7115
27..	43.30@.40	43.40	42.30	42.35@.30	42.32	3775	7076
28..	42.20@.15	42.52	42.00	42.25@.47	42.35	2401	7299
29..	42.20@.10	42.75	42.10	42.70@.50	42.60	2393	7458
30..	42.65@.72	42.85	42.30	42.50@.70	42.60	2451	7828
31..	42.55@.60	42.75	41.10	41.15@.27	41.22	4707	8216

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	41.35@.40	41.45	40.65	40.70@.65	40.67	4087	8511
4..	40.70@.65	40.75	39.25	39.90@40.05	39.97	6608	9161
5..	40.35@.25	40.65	40.00	40.50@.35	40.42	3659	9230
6..	40.40	40.50	40.00	40.25@.10	40.17	2481	9513
7..	40.00@39.90	40.40	39.85	40.30@.15	40.22	2089	9763
10..	40.10	40.37	39.95	40.10@.02	40.07	1797	9797
11..	39.90@40.00	40.00	39.00	39.35@.40	39.37	3831	10070
12..	39.37@.45	39.75	39.25	39.35@.25	39.30	2467	10402
13..	39.40@.45	39.45	38.75	39.10@38.95	39.02	2691	10572
14..	38.95@.90	39.40	38.90	39.20@.30	39.25	2005	10712
17..	Exchange Closed; President's Day						
18..	38.80@.75	38.80	38.05	38.35@.25	38.30	2507	10799

(Continued in Next Column)

LIVE HOG FUTURES PRICES

APRIL 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
19..	38.30@.35	38.97	38.25	38.70@.65	38.67	2670	10564
20..	38.67@.65	38.90	38.40	38.60@.70	38.65	2834	10503
21..	38.85@.90	39.77	38.75	39.55@.45	39.50	3611	10505
24..	39.50@.45	39.65	39.05	39.30@.20	39.25	2184	10345
25..	39.25@.35	40.15	39.25	40.00@39.95	39.97	4110	10821
26..	39.85	40.15	39.30	39.35@.40	39.37	2694	10496
27..	39.25@.20	39.25	37.87	38.30@.15	38.22	4022	10387
28..	38.40@.55	38.70	37.60	38.15@.00	38.07	3471	11024

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	37.80@.75	38.45	37.45	38.35@.30	38.32	2776	10958
4..	38.27@.25	38.80	38.07	38.15@.30	38.22	2051	10856
5..	38.15@.10	38.65	38.07	38.45@.35	38.40	2323	10949
6..	38.65@.75	39.12	38.42	38.50@.62	38.55	2525	10989
7..	38.75@.65	39.05	38.30	38.50@.65	38.57	2665	10934
10..	38.55@.60	39.70	38.15	39.70@.50	39.60	3197	10677
11..	39.50@.40	40.20	39.22	40.20@.15	40.17	5153	9785
12..	40.00@39.90	41.15	39.90	41.10@40.95	41.02	5827	8894
13..	41.15@.20	41.40	40.82	40.90@41.05	40.97	2842	8505
14..	41.05@.02	41.32	40.80	41.00@.20	41.10	1634	7871
17..	40.80@.75	41.70	40.70	41.52@.70	41.60	2498	7781
18..	41.40@.30	41.85	40.95	41.65@.75	41.70	2613	7176
19..	41.60@.45	41.70	41.25	41.45@.50	41.47	2102	6782
20..	41.35@.20	41.75	41.20	41.50@.60	41.55	1338	6569
21..	41.60	41.60	41.02	41.20@.40	41.30	1739	6092
24..	41.35@.40	41.50	40.82	41.05@.30	41.17	1840	6033
25..	41.50@.65	42.17	41.25	41.90@.75	41.82	2260	5941
26..	41.62@.65	41.90	41.42	41.55@.60	41.57	1215	5280
27..	41.30@.25	41.57	41.25	41.50@.35	41.42	1337	4893
28..	Exchange Closed; Good Friday						
31..	41.00@40.90	41.00	40.10	40.30@.20	40.25	2369	4163

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	40.25@.35	41.35	39.90	41.25@.05	41.15	1793	3726
2..	41.90	41.90	41.25	41.40@.25	41.32	1605	3288
3..	41.50@.45	41.50	39.95	40.25@.30	40.27	1594	2582
4..	40.27@.20	40.40	38.90	39.40@.55	39.47	1593	2015
7..	39.75	39.75	38.75	38.95@39.05	39.00	760	1624
8..	39.40@.55	40.50	39.20	40.50@.25	40.37	682	1469
9..	40.75	41.00	40.10	40.85@.75	40.80	549	1285
10..	40.85	41.50	40.30	40.77@.60	40.70	777	1004
11..	40.70	41.22B	40.45	41.00@.15	41.07	646	792
14..	41.00	41.05	40.62	40.92@.95	40.95	192	715
15..	41.05@.15	41.40	40.70	41.00@.15	41.07	270	608
16..	41.10	41.10	40.30	40.50@.80	40.65	337	449
17..	41.10	41.80	40.65	41.80	41.80	271	168
18..	42.50	43.20	42.00	42.25@.00	42.12	180	3
21..	....	....	....	....	....	....	3
22..	....	....	....	....	....	....	1
23..	....	....	....	....	....	....	1
24..	....	....	....	....	....	....	1
25..	....	....	....	....	....	....	1
28..	....	....	....	....	....	....	1
29..	....	....	....	....	....	....	1

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	46.00	46.00	45.27	45.80@.70	45.75	449	3021
3..	45.85	45.90	44.80	45.15@44.80	44.97	471	3113
6..	45.05	45.60	45.05	45.30	45.30	489	3152
7..	45.50	45.50	45.07	45.25@.30	45.27	362	3200
8..	45.17@.00	45.30	44.30	44.50@.30	44.40	1566	3266
9..	44.50	44.70	43.65	43.65@.75	43.70	1088	3496
10..	44.10@.35	44.57	43.95	44.00@.20	44.10	930	3501
13..	44.15	44.57	43.80	43.95@.80	43.87	680	3652
14..	43.75	44.70	43.65	44.40@.50	44.45	1005	3676
15..	44.60@.65	45.35	44.55	45.17@.00	45.07	1091	3587
16..	44.95@.90	45.35	44.75	45.10@.25	45.17	1058	3531
17..	44.80	45.45	44.65	44.85@.95	44.90	1382	3482
20..	45.00	45.55	44.75	45.50@.55	45.52	1491	3430
21..	45.30@.25	45.80	45.15	45.50@.35	45.42	1176	3238
22..	45.45@.50	45.50	45.02	45.30@.40	45.35	368	3213
23..	45.55	46.00	45.35	45.40@.45	45.42	960	3394
24..	45.42@.45	45.82	45.35	45.80@.75	45.77	647	3398
27..	46.30@.35	47.00	45.65	45.85@.65	45.75	1765	3940
28..	45.80@.85	46.35	45.60	46.25@.15	46.20	1172	3969
29..	46.20@.25	46.80	46.10	46.80@.55	46.67	1397	4297
30..	46.65	46.87	46.45	46.75@.60	46.67	914	4108
31..	46.55@.42	46.55	45.17	45.30@.25	45.27	1483	3995

LIVE HOG FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	45.45@.50	45.50	44.50	44.55@.50	44.52	1365	4043
4 ..	44.50@.55	44.65	43.35	44.05@.25	44.15	2459	4204
5 ..	44.45@.50	44.80	44.30	44.70@.75	44.72	1386	4117
6 ..	44.77@.72	44.77	44.25	44.57@.45	44.52	532	4146
7 ..	44.40@.30	44.72	44.15	44.60@.62	44.60	624	4205
10 ..	44.50	44.75	44.20	44.25@.35	44.30	712	4166
11 ..	44.20	44.25	43.37	43.65@.70	43.67	971	4157
12 ..	43.62	44.05	43.60	43.65@.60	43.62	793	4220
13 ..	43.70@.75	43.80	43.15	43.45@.40	43.42	988	4344
14 ..	43.50@.45	43.80	43.35	43.75@.70	43.72	733	4489
17 ..	Exchange Closed; President's Day						
18 ..	43.20@.15	43.20	42.55	42.65@.55	42.60	1018	4522
19 ..	42.65@.70	43.27	42.57	42.95@43.00	42.97	1380	4722
20 ..	43.05@.00	43.10	42.45	42.60@.75	42.67	1099	4857
21 ..	43.00@.10	43.82	42.80	43.45@.50	43.47	1195	4976
24 ..	43.40@.35	43.70	42.95	43.10@.00	43.05	848	5011
25 ..	43.07@.15	44.30	43.07	44.00@.10	44.05	1647	5116
26 ..	43.95	44.50	43.55	43.70@.80	43.75	1675	5088
27 ..	43.55@.50	43.60	42.25	42.65@.75	42.70	2185	5079
28 ..	43.00@.05	43.40	42.10	42.90@.70	42.80	2090	5300

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	42.50@.45	43.20	42.05	43.10@42.95	43.02	1528	5327
4 ..	42.97@.90	43.40	42.75	43.10@42.90	43.00	1464	5365
5 ..	42.85@.90	43.50	42.85	43.25@.10	43.17	1402	5624
6 ..	43.40@.45	43.95	43.15	43.45@.30	43.37	1380	5598
7 ..	43.60@.55	43.80	42.90	42.90@43.05	42.97	1340	5590
10 ..	42.97@43.00	43.80	42.60	43.80@.65	43.72	1664	5674
11 ..	43.65@.70	44.15	43.25	43.90@44.15	44.02	2360	5866
12 ..	44.10@.00	44.97	43.85	44.97@.85	44.90	4446	6087
13 ..	45.20@.30	45.45	44.90	45.30@.20	45.25	2559	6134
14 ..	45.25@.20	45.40	45.00	45.25@.15	45.20	2083	6137
17 ..	44.90@.85	45.80	44.75	45.55@.70	45.62	2242	6389
18 ..	45.45@.40	45.90	45.02	45.35	45.35	2543	6358
19 ..	45.45@.40	45.45	44.95	45.35@.45	45.40	2218	6215
20 ..	45.50@.45	45.65	45.02	45.25@.15	45.20	1399	6141
21 ..	45.30@.17	45.30	44.87	45.00@.20	45.10	1535	6035
24 ..	45.30	45.30	44.35	44.80@.70	44.75	2261	6467
25 ..	44.85@.90	45.77	44.85	45.60@.50	45.55	2360	6642
26 ..	45.55@.50	45.65	45.07	45.25@.15	45.20	2243	6382
27 ..	45.05@.00	45.45	45.00	45.30@.37	45.32	1490	6607
28 ..	Exchange Closed; Good Friday						
31 ..	44.90@.65	44.90	43.82	43.82@.82A	43.82	3317	6046

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	43.00@.10	44.25	42.85	44.15@.25	44.20	4100	5991
2 ..	44.30@.25	44.60	43.95	44.00@.30	44.15	2842	6229
3 ..	44.10@.00	44.15	42.65	42.65@.65A	42.65	4090	6269
4 ..	42.40@.50	42.65	41.15	41.15@.15A	41.15	5256	6904
7 ..	41.20@.35	41.55	40.40	40.55@.75	40.65	4405	7726
8 ..	41.25@.45	42.15	41.20	41.95@42.00	41.97	3240	8138
9 ..	42.00@41.95	42.45	41.70	42.05@.25	42.15	2854	8605
10 ..	42.30@.20	42.60	41.25	41.60@.50	41.55	3322	8870
11 ..	41.55@.50	42.72	41.45	42.50@.35	42.42	3122	8749
14 ..	42.40@.37	42.40	41.85	42.20@.35	42.27	1946	8681
15 ..	42.15@.20	42.80	41.62	41.90@.70	41.80	2853	9051
16 ..	41.80@.75	41.80	40.40	40.90@.80	40.85	3822	8673
17 ..	40.90@.97	42.35	40.25	42.35@.35B	42.35	3423	8961
18 ..	43.00@.15	43.75	43.00	43.37@.60	43.47	5133	8363
21 ..	43.15@.25	43.50	42.70	42.90@43.30	43.10	3401	8298
22 ..	43.20@.30	44.55	43.10	44.40@.50	44.45	5631	7602
23 ..	44.30@.40	44.40	43.50	43.80@44.00	43.90	3633	7356
24 ..	43.90@.80	44.30	43.40	44.05@.25	44.15	2679	7169
25 ..	43.85@.82	43.90	43.45	43.65@.55	43.60	1241	6971
28 ..	43.90@.75	44.25	43.55	43.82@44.00	43.90	1551	7167
29 ..	44.40@.50	45.40	44.40	45.40@.40B	45.40	4701	6831
30 ..	45.60@.50	46.87	45.20	46.50@.70	46.60	6592	7104

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	46.20@.10	46.25	45.52	45.85@.80	45.82	4199	7517
2 ..	45.75@.70	46.20	45.55	45.90@.77	45.82	1481	7555
5 ..	45.85@.75	46.90	45.75	46.50@.55	46.52	2740	8354
6 ..	46.90@.85	46.95	46.35	46.70@.55	46.62	2307	8269
7 ..	46.30@.25	46.75	46.07	46.50@.65	46.57	2316	8536
8 ..	47.10@.40	48.07	47.10	48.07@.07B	48.07	3358	8567
9 ..	48.15@.10	48.35	47.60	47.80@.75	47.77	2144	8601
12 ..	47.30@.25	47.50	46.87	46.90@47.00	46.95	1627	8611
13 ..	47.10@.20	48.20	46.95	48.00@47.90	47.95	2405	8548
14 ..	48.10@.15	48.70	47.75	48.70@.60	48.65	3275	8841
15 ..	48.85@.75	48.85	47.87	48.10@.20	48.15	2435	8411
16 ..	47.00@46.85	47.60	46.65	47.55@.40	47.47	2871	8025
19 ..	47.50	48.97	47.50	48.80@.75	48.77	2815	8184
20 ..	48.65@.70	49.40	48.60	48.70@.85	48.77	3044	7979

(Continued in Next Column)

LIVE HOG FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21 ..	48.85@.75	49.15	47.30	47.90@.80	47.85	3118	7679
22 ..	47.85@.75	48.45	47.65	48.25@.35	48.30	1884	7426
23 ..	48.05@.00	49.10	48.00	49.10@.05	49.07	2193	7376
26 ..	Exchange Closed; Memorial Day						
27 ..	48.75@.80	49.00	48.15	48.65@.85	48.75	2660	7051
28 ..	49.10@.20	50.10	49.05	50.10@.00	50.05	2607	6770
29 ..	49.60@.45	50.05	49.37	49.62@.50	49.57	2555	6545
30 ..	49.50@.65	49.87	48.95	49.85@.70	49.77	1694	6234

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2 ..	50.05@.00	50.95	49.75	50.40	50.40	1661	5637
3 ..	50.80@.65	50.80	50.20	50.70@.60	50.65	1771	5155
4 ..	50.70	50.80	50.20	50.70@.80	50.75	832	4971
5 ..	50.50	50.95	50.27	50.80@.95	50.87	1009	4624
6 ..	50.75@.70	51.50	50.70	51.32@.50	51.40	781	4501
9 ..	52.00	52.22	51.65	52.10@.00	52.05	1153	4216
10 ..	52.20	52.50	51.90	52.25@.12	52.17	819	3884
11 ..	51.80@.75	52.10	51.70	51.95@52.00	51.97	457	3668
12 ..	52.10	52.80	52.00	52.60@.80	52.70	526	3427
13 ..	52.90@.95	54.10	52.85	53.85@.95	53.90	849	2931
16 ..	54.50@.55	54.85	54.15	54.75@.85	54.80	1274	2042
17 ..	55.60	55.60	54.70	55.30@.60	55.45	803	1554
18 ..	55.25@.10	56.85	55.05	56.65@.85	56.75	718	1079
19 ..	57.50	58.25	57.15	58.25@.20	58.22	826	404
20 ..	59.20@.40	59.72	59.00	59.65	59.65	395	26
23 ..	....	....	....	....	....	26	28
24 ..	....	....	....	....	....	1	23
25 ..	....	....	....	....	....	....	16
26 ..	....	....	....	....	....	....	9
27 ..	....	....	....	....	....	....	9
30 ..	....	....	....	....	....	....	....

JULY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day						
2 ..	46.00	46.10	45.55	45.65@.80	45.72	93	1760
3 ..	45.75@.85	45.95	45.25	45.55@.30	45.42	151	1808
6 ..	45.45@.40	45.75	45.40	45.55A	45.55	139	1810
7 ..	45.60@.75	45.75	45.35	45.55	45.55	82	1846
8 ..	45.55@.50	45.60	44.90	44.90	44.90	205	1801
9 ..	44.75	45.20	44.37	44.55B@.40	44.47	118	1769
10 ..	44.90	45.15	44.55	44.77@.65	44.70	113	1785
13 ..	44.75@.70	44.97	44.40	44.45@.40	44.42	169	1826
14 ..	44.50	45.35	44.20	45.35@.05	45.20	217	1892
15 ..	45.25	46.00	45.20	45.85@.90	45.87	347	1817
16 ..	45.70@.65	46.10	45.60	46.00@45.90	45.95	273	1843
17 ..	45.80@.75	46.20	45.50	45.80@46.00	45.90	275	1882
20 ..	45.75	46.20	45.42	46.20@.00	46.10	187	1880
21 ..	46.10	46.55	46.05	46.27@.35	46.30	330	2007
22 ..	46.30	46.50	46.10	46.40	46.40	136	2035
23 ..	46.40@.45	46.90	46.35	46.55@.60	46.57	352	2115
24 ..	46.50	46.82	46.30	46.75	46.75	335	2303
27 ..	46.90@47.00	47.55	46.60	46.70@.60	46.65	608	2467
28 ..	46.50@.45	46.85	46.25	46.80@.85	46.82	305	2517
29 ..	46.65	47.25	46.60	47.25@.20	47.22	699	2642
30 ..	47.20@.25	47.35	46.90	47.10@46.95	47.02	252	2658
31 ..	46.90@.85	46.95	45.55	45.95@46.20	46.07	375	2687

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	45.95@.85	45.95	45.20	45.35@.20	45.27	436	2721
4 ..	45.20	45.35	44.27	44.80@.75	44.77	603	2723
5 ..	44.85	45.45	44.85	45.35@.45	45.40	393	2654
6 ..	45.45	45.45	45.00	45.30@.20	45.25	175	2615
7 ..	45.25@.20	45.32	44.80	45.25@.30	45.27	247	2638
10 ..	45.05@.25	45.30B	44.85	44.90@45.10	45.00	181	2676
11 ..	44.80	44.90	44.10	44.50@.40	44.45	305	2668
12 ..	44.50@.55	44.80	44.45	44.65@.45	44.55	221	2726
13 ..	44.60@.65	44.65	43.92	44.40@.25	44.32	247	2780
14 ..	44.45@.47	44.50	44.20	44.50@.35	44.42	376	2685
17 ..	Exchange Closed; President's Day						
18 ..	44.12@.05	44.12	43.15	43.15@.30	43.22	473	2899
19 ..	43.25@.20	43.95	43.20	43.80@.70	43.75	361	2911
20 ..	43.60@.70	43.97	43.30	43.40@.30	43.35	288	2905
21 ..	43.45@.70	44.25	43.45	44.05@.00	44.02	322	2961
24 ..	44.15@43.95	44.15	43.65	43.70@.65	43.67	290	2953
25 ..	43.65@.60	44.70	43.60	44.55@.50	44.[illegible]	350	3035
26 ..	44.55@.60	45.00	44.05	44.05@.35	44.20	621	3142
27 ..	44.25@.20	44.25	42.70	42.85@.90	42.87	971	3313
28 ..	43.10	43.55	42.30	42.95@.85	42.90	1023	3145

LIVE HOG FUTURES PRICES
JULY 1986 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	42.75	43.45	42.30	43.35@.45	43.40	612	3201
4	43.40	43.85	43.25	43.60@.50	43.55	539	3037
5	43.50	43.90	43.30	43.80@.70	43.75	357	3009
6	43.80@.85	44.40	43.75	43.95@.85	43.90	436	3055
7	44.00	44.20	43.45	43.55@.65	43.60	619	3102
10	43.55@.50	44.00	43.25	43.90@44.00	43.95	341	3102
11	44.00@.10	44.20	43.67	43.95@44.00	43.97	692	3175
12	44.20@.25	45.15	44.05	45.10@.15	45.12	1012	3038
13	45.42@.50	45.72	45.10	45.35@.40	45.37	971	2902
14	45.45@.50	45.65	45.37	45.55@.60	45.57	616	2932
17	45.30@.35	46.20	45.25	46.05@45.90	45.97	781	2975
18	45.90	46.25	45.47	45.75@.65	45.70	808	2953
19	45.90@.85	45.90	45.40	45.80@.75	45.77	769	2981
20	45.80@.85	45.90	45.55	45.65@.70	45.67	500	2926
21	45.70@.77	45.90	45.45	45.90@.75	45.82	799	3130
24	46.00@45.90	46.00	45.00	45.35@.30	45.32	798	3220
25	45.40@.50	46.30	45.40	46.00@45.80	45.90	1038	3376
26	45.80@.75	45.90	45.25	45.50@.40	45.45	974	3434
27	45.40	45.57	45.25	45.35@.50	45.42	645	3560
28	Exchange Closed; Good Friday						
31	45.25	45.25	43.92	43.92@.92A	43.92	1127	3652

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	43.75@.40	44.35	42.90	44.30@.25	44.27	1589	3601
2	44.65@.75	44.87	44.20	44.27@.25	44.27	857	3563
3	44.50@.55	44.55	42.77	42.77@.85	42.82	1501	3881
4	43.00@.10	43.20	41.32	41.32	41.32	2024	4117
7	41.90@42.00	42.00	40.92	41.00@.10	41.05	1570	4222
8	41.60	42.42	41.37	42.07@.00	42.02	1531	4335
9	42.05@.15	42.65	4..95	42.40@.35	42.37	1146	4394
10	42.60@.55	42.75	41.57	41.65@.80	41.72	1364	4428
11	41.80@.75	43.05	41.65	42.50@.70	42.60	1480	4360
14	42.70@.60	42.70	42.27	42.55@.65	42.60	760	4400
15	42.60@.55	43.15	42.02	42.15@.35	42.25	945	4380
16	42.20@.25	42.25	40.97	41.25@.10	41.17	1714	4729
17	41.30@.25	42.67	40.75	42.67@.67B	42.67	1678	4668
18	43.20@.30	44.00	43.20	43.35@.50	43.42	1896	4534
21	43.20@.25	43.75	42.75	42.95@43.20	43.07	1843	4777
22	43.05@.10	44.30	43.05	44.15@.25	44.20	2497	4905
23	44.20@.15	44.30	43.40	43.90@.65	43.77	2215	4796
24	43.70	44.30	43.45	44.05@43.95	44.00	1227	4729
25	43.50@.60	43.95	43.45	43.55@.65	43.60	1006	4611
28	43.75@.65	44.35	43.50	44.05@.00	44.02	1687	4733
29	44.40@.50	45.52	44.40	45.52@.52B	45.52	3399	5299
30	45.80@.55	46.80	45.15	46.30@.50	46.40	5963	5480

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	45.90@.50	46.25	45.20	45.60@.80	45.70	3955	5414
2	45.70@.60	46.10	45.45	45.70@.85	45.77	1968	5385
5	45.77@.80	47.00	45.75	46.45@.40	46.42	3084	6038
6	46.75@.80	46.90	46.25	46.50@.55	46.52	2108	6160
7	46.30@.20	46.60	46.02	46.40@.45	46.42	1626	6306
8	46.90@47.00	47.92	46.90	47.92	47.92	2935	6673
9	47.92@.90	48.25	47.55	47.60@.70	47.65	3358	6957
12	47.40@.35	47.50	46.60	46.70@.80	46.75	2245	7323
13	46.80@.75	48.00	46.75	47.85@.70	47.77	2843	7105
14	47.77@.80	48.40	47.50	48.30@.20	48.25	2793	7143
15	48.25@.15	48.25	47.10	47.30@.25	47.27	2735	7157
16	46.10@45.77	46.80	45.77	46.80@.60	46.70	3125	7127
19	46.80@.90	48.17	46.80	47.85@.70	47.77	3444	7458
20	47.77@.85	48.25	47.32	47.50@.42	47.47	2582	7671
21	47.50@.47	47.75	45.97	46.55@.45	46.50	4053	7752
22	46.50@.55	46.90	46.27	46.70@.52	46.60	2152	7847
23	46.65@.60	48.00	46.60	47.90@.70	47.80	2679	8091
26	Exchange Closed; Memorial Day						
27	47.80@.70	48.52	47.45	47.80@.60	47.70	4647	8491
28	48.25@.40	49.17	48.20	49.02@.17	49.10	4451	8732
29	48.80@.65	49.00	48.20	48.30@.20	48.25	2906	8988
30	48.25	48.50	47.60	48.05@.20	48.12	2899	8891

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	48.25@.35	49.25	48.12	48.55@.35	48.45	3867	9043
3	48.55@.50	48.75	47.82	48.15@.00	48.07	3152	9273
4	48.00@.10	48.10	47.30	47.70@.60	47.65	2960	9459
5	47.60@.65	48.50	47.30	48.40@.25	48.32	3354	9003
6	48.32@.30	48.75	47.97	48.60@.75	48.67	3484	9264
9	49.10@.15	49.45	48.85	49.35@.25	49.30	4584	9305
10	49.35@.25	49.60	48.75	49.00@.10	49.05	3124	9442
11	48.50@.45	49.00	48.35	48.80@.90	48.85	3312	9667
12	48.85@49.00	49.60	48.85	49.50@.40	49.45	3192	9810
13	49.75@.85	50.90	49.75	50.75@.65	50.70	4334	10228
16	51.00@50.95	51.70	50.75	51.40@.30	51.35	4484	10267
17	51.50	51.65	50.85	51.25@.35	51.30	4321	9809

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JULY 1986 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18	51.15@.00	52.50	50.95	52.45@.40	52.42	4086	9407
19	52.50@.42	53.35	52.35	52.70@.85	52.77	4350	9073
20	53.50@.70	54.27	53.20	54.27@.27B	54.27	4040	8636
23	54.30@.15	54.92	54.05	54.85@.75	54.80	3642	8304
24	56.30@.30B	56.30	56.30	56.30B	56.30	212	8203
25	57.80@.80B	57.80	57.80	57.80B	57.80	41	8091
26	59.30@.30B	59.30	58.97A	59.30@.30B	59.30	2853	7314
27	59.25@.12	60.55	58.60	58.90@.65	58.77	5406	6652
30	58.35@.25	58.60	57.27	58.55@.45	58.50	3373	6300

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	57.85@.80	58.45	57.30	58.40@.10	58.25	2509	5741
2	58.05@.00	59.75	57.90	59.72@.65	59.67	2763	5434
3	60.15@.10	61.17	59.90	61.00@.17	61.07	2423	5093
4	Exchange Closed; Independence Day						
7	62.00@61.95	62.57	61.25	61.60@.50	61.55	1802	4482
8	61.45@.40	61.65	60.05	60.05@.05A	60.05	2106	4342
9	59.10@58.70	59.70	58.55	59.60@.70	59.65	2942	3556
10	59.25@.00	59.25	58.15	58.15A	58.15	1431	3041
11	58.20@.15	59.15	57.60	58.10@57.60	57.85	1238	2882
14	57.85@.80	58.95	57.50	58.95@.75	58.85	1111	2755
15	59.30@60.00	60.35	59.30	60.35B	60.35	856	2192
16	61.35@.25	61.85	61.20	61.85B	61.85	884	1682
17	63.35@.35B	63.35	61.80	62.10@61.80	61.95	1355	544
18	63.00	63.00	61.45	61.45@62.00B	61.72	510	10
21	....	....	....	....	....	85	10
22	....	....	....	....	....	7	8
23	....	....	....	....	....	1	8
24	....	....	....	....	....	....	7
25	....	....	....	....	....	....	7
28	....	....	....	....	....	....	6
29	....	....	....	....	....	....	3
30	....	....	....	....	....	....	2
31	....	....	....	....	....	....	....

AUGUST 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	45.00	45.00	44.55	44.70	44.70	80	769
3	44.50	44.85	44.10	44.60@.20	44.40	63	786
6	44.30	44.70	44.30	44.40@.70	44.55	38	799
7	44.55@.60	44.75B	44.40	44.70B	44.70	37	792
8	44.75	44.75	43.60	43.80@.60	43.70	67	818
9	43.40@.25	44.10	43.25	43.60@.30	43.45	70	823
10	44.00	44.00	43.45A	43.50@.45A	43.47	64	827
13	44.00	44.00	43.15A	43.15A	43.15	30	833
14	43.15	43.95	43.15	43.60A@.35	43.47	33	835
15	43.90	44.40	43.80A	44.35@.20	44.27	59	844
16	44.07	44.60	43.95A	44.25	44.25	43	833
17	43.70	44.52	43.70	44.05	44.05	42	848
20	43.85	44.50	43.85	44.45	44.45	66	857
21	44.40	45.05B	44.40	44.75	44.75	68	891
22	44.75	45.20	44.55A	45.20	45.20	77	881
23	45.05	45.50	45.00	45.00@.02	45.02	96	872
24	45.20@.45	45.70	45.00	45.20A@.15	45.17	112	935
27	45.50	46.00	44.80	44.80	44.80	99	935
28	44.80	45.40	44.80	45.40	45.40	71	958
29	45.50@.70	45.75	45.20	45.30A	45.30	130	1020
30	45.72	45.90	45.35	45.60B@.80	45.70	98	1076
31	45.25	45.75	44.30	44.30@.45	44.37	137	1107

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	44.60@.75	44.80	44.05	44.15@.05	44.10	121	1074
4	44.20	44.20	43.30	43.65	43.65	152	1014
5	43.75@.90	44.30B	43.70	44.20	44.20	65	1006
6	44.20	44.20	43.80	44.15@.10A	44.12	106	1008
7	43.75	44.12	43.75	44.10@.12	44.12	45	987
10	44.00@43.90	44.00	43.60	43.75@.90	43.82	80	969
11	43.60	43.60	43.00A	43.45@.20	43.32	124	955
12	43.50	43.50	43.20A	43.40	43.40	30	961
13	43.20	43.40	42.80	43.20B@.40	43.30	154	994
14	42.90@.75	43.25	42.75	42.85	42.85	169	1005
17	Exchange Closed; President's Day						
18	43.05@42.90	43.05	41.90	41.95@.90	41.92	206	1052
19	41.92@42.00	42.40	41.92	42.35	42.35	70	1062
20	42.30@.35	42.50B	41.72	41.72@.75	41.75	93	1048
21	41.80	42.50	41.80	42.02@.40	42.20	95	1067
24	42.30	42.50	42.07	42.30@.25	42.27	110	1136
25	42.10@.15	43.15	42.10	43.12	43.12	118	1223
26	43.10@.05	43.40	42.75	43.00@42.75	42.87	107	1255
27	42.90	42.90	41.42	41.70@.95	41.82	193	1307
28	41.90	42.25	41.40	41.57@.65	41.62	115	1346

LIVE HOG FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	41.50	42.20	41.15A	41.85@.90	41.87	114	1352
4 ..	42.00	42.50	41.75	42.02@41.85	41.92	133	1260
5 ..	41.97	42.47	41.90	42.10@41.92	42.00	106	1268
6 ..	42.30	42.90	42.30	42.50@.55	42.52	85	1284
7 ..	42.70	42.90	42.15A	42.30@.40	42.35	109	1290
10 ..	42.45	42.67	42.12A	42.65@.40A	42.52	106	1325
11 ..	42.55@.50	42.95	42.40A	42.50@.47	42.50	124	1268
12 ..	42.60@.65	43.65	42.60	43.50@.40	43.45	169	1279
13 ..	43.72	44.07	43.50	43.75@.60	43.67	128	1276
14 ..	43.70	44.00	43.65	43.75@44.00	43.87	94	1270
17 ..	43.87	44.70	43.75	44.50@.35	44.42	266	1346
18 ..	44.45	44.80	44.17	44.40@.25	44.32	166	1394
19 ..	44.50	44.60	44.15	44.30@.15	44.22	103	1424
20 ..	44.52	44.60	44.10	44.20@.10	44.15	203	1428
21 ..	44.20	44.45	44.07	44.30@.15	44.22	258	1510
24 ..	44.35@.30	44.50	43.85	44.05@43.85	43.95	434	1616
25 ..	44.10	44.90	44.10	44.67@.60	44.62	297	1692
26 ..	44.60@.55	44.67	44.17	44.17@.20	44.20	240	1680
27 ..	44.10@.05	44.40	44.00	44.05@.02	44.05	321	1735
28 ..	Exchange Closed; Good Friday						
31 ..	43.95	44.00	42.55	42.62@.55	42.60	532	1791

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	42.35@.25	43.37	42.00	43.00@ [illegible]	43.05	428	1819
2 ..	43.30@.35	43.65	43.02	43.25@.20	43.22	396	1717
3 ..	43.30@.15	43.35	41.72	41.75@.72	41.75	[illegible]	1707
4 ..	41.85@42.05	42.05	40.25	40.25	40.25	[illegible]	1698
7 ..	40.60@.65	40.85	40.05	40.25@.10	40.17	475	1708
8 ..	40.65@.70	41.35	40.40	41.15@.05	41.10	347	1718
9 ..	41.12@.10	41.57	41.10	41.15	41.15	294	1747
10 ..	41.30	41.42	40.27	40.45B	40.45	546	1906
11 ..	40.55@.60	41.42	40.45	41.00	41.00	397	1986
14 ..	41.15	41.15	40.67	40.90	40.90	421	2070
15 ..	41.00	41.35	40.50	40.50@.60	40.55	323	2110
16 ..	40.40@.35	40.45	39.27	39.45@.60	39.52	879	2456
17 ..	39.55@.50	41.02	39.00	41.00@.02B	41.00	974	2592
18 ..	41.45@.30	41.97	41.15	41.50@.70	41.60	1044	2505
21 ..	41.45@.50	41.70	40.72	41.25@.35	41.30	516	2498
22 ..	41.20@.25	42.00	41.10	41.85@.95	41.90	895	2547
23 ..	42.20@.10	42.20	41.05	41.20@.30	41.25	539	2585
24 ..	41.10	41.60	40.77	41.60@.40	41.50	400	2588
25 ..	41.30@.17	41.45	41.17	41.40@.20	41.30	294	2642
28 ..	41.35@.32	41.75	41.15	41.70@.65	41.67	358	2723
29 ..	42.05@.15	43.17	42.05	43.17@.17B	43.17	1356	2806
30 ..	43.60@.65	44.55	43.05	44.20@.07	44.12	2038	3170

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	43.40@.20	43.97	43.05	43.60@.50	43.55	1328	3233
2 ..	43.30	43.95	43.30	43.75@.90	43.82	652	3214
5 ..	43.75@.70	44.75	43.70	44.20@.10	44.15	1039	3389
6 ..	44.35	44.50	43.95	44.10@.20	44.15	594	3495
7 ..	43.75@.70	44.20	43.55	43.90@44.20	44.05	625	3459
8 ..	44.50@.40	45.55	44.40	45.50@.45	45.47	1752	3625
9 ..	45.70	45.90	45.30	45.30@.50	45.40	1689	3730
12 ..	45.05@.15	45.20	44.45	44.55@.60	44.57	824	3837
13 ..	44.75@.85	45.80	44.65	45.40@.50	45.45	1319	3838
14 ..	45.50	45.90	45.30	45.80@.90	45.85	856	3575
15 ..	45.95@46.00	46.00	44.95	45.05@.00	45.02	888	3635
16 ..	43.90@.52	44.40	43.52	44.25@.12	44.20	934	3772
19 ..	44.20	45.65	44.20	45.05@.20	45.12	1117	3819
20 ..	45.35@.30	45.62	44.95	45.10@.20	45.15	1143	3991
21 ..	45.10@.15	45.50	43.67	44.10@.45	44.27	2485	4213
22 ..	44.10@.15	44.90	44.10	44.65@.75	44.70	1621	4607
23 ..	44.50@.60	45.90	44.50	45.50@.40	45.45	1226	4741
26 ..	Exchange Closed; Memorial Day						
27 ..	45.60	46.30	45.10	45.50@.60	45.55	1947	4763
28 ..	45.90@.95	46.90	45.85	46.70@.65	46.67	2211	4950
29 ..	46.50@.40	46.70	46.00	46.17@.20	46.20	1650	5171
30 ..	46.00@45.90	46.15	45.20	45.90@.80	45.85	1302	5263

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2 ..	45.95@.85	46.90	45.82	46.00@.10	46.05	1523	5217
3 ..	46.20	46.35	45.40	45.55@.45	45.50	1370	5405
4 ..	45.60@.55	45.60	44.90	45.12@.00	45.07	1342	5433
5 ..	45.00	45.75	44.65	45.75@.70	45.72	1470	5437
6 ..	45.70@.72	46.07	45.40	46.05@45.85	45.95	1396	5498
9 ..	46.30@.45	46.60	45.80	46.20@.15	46.17	1825	5833
10 ..	46.22@.25	46.52	45.67	45.90@46.00	45.95	1309	5833
11 ..	45.60@.40	45.95	45.30	45.87@.92	45.90	1571	6001
12 ..	45.85@.90	46.40	45.85	46.30@.20	46.25	1127	6074
13 ..	46.50@.40	47.65	46.40	47.65@.50	47.57	2750	6511
16 ..	48.00@47.95	48.57	47.70	48.20@.35	48.27	3333	6859
17 ..	48.40@.45	48.70	47.75	48.55@.40	48.47	2715	7207

(Continued in Next Column)

LIVE HOG FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18 ..	48.25@.20	49.50	48.07	49.40@.50	49.45	2964	7513
19 ..	49.80@.75	50.32	49.50	50.00@.10	50.05	2517	7863
20 ..	50.65@.75	51.20	50.25	51.05@.15	51.10	3755	8166
23 ..	51.10@.00	51.40	50.60	50.95@51.15	51.05	3042	8301
24 ..	52.55@.55B	52.55	52.55	52.55B	52.55	234	8359
25 ..	54.05@.05B	54.05	54.05	54.05B	54.05	130	8352
26 ..	55.55@.55B	55.55	55.55	55.55B	55.55	466	8248
27 ..	57.05	57.05	56.25	56.40@.55	56.47	4888	8858
30 ..	55.90@.80	56.25	54.97	56.15@.00	56.07	4259	8914

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	55.65@.60	56.55	55.10	56.40@.25	56.32	3820	9820
2 ..	56.20@.10	57.82	56.00	57.82@.82B	57.82	3480	10116
3 ..	58.25@.30	59.32	57.95	59.00@.10	59.05	3991	10636
4 ..	Exchange Closed; Independence Day						
7 ..	59.30@.25	60.50	57.70	57.95@58.15	58.05	5389	10967
8 ..	58.00@57.80	58.05	56.55	56.55@.60	56.57	5873	10859
9 ..	56.00@.15	57.70	55.55	57.55@.40	57.47	6135	10893
10 ..	57.00@56.85	57.00	55.97	55.97@.97A	55.97	4192	11248
11 ..	55.95	56.55	55.10	55.55@.65	55.60	4436	11011
14 ..	55.20@.30	56.40	55.00	56.40@.25	56.32	3940	11163
15 ..	56.80@.85	57.77	56.80	57.60@.77	57.67	4359	11047
16 ..	57.90@.95	59.17	57.90	59.17B	59.17	4188	10469
17 ..	60.10@.30	60.30	57.85	57.90@58.00	57.95	6032	10501
18 ..	58.65@.80	58.85	57.55	58.25@.35	58.30	3935	10413
21 ..	58.00@57.90	58.50	57.52	58.20@.30	58.25	3997	10030
22 ..	58.20@.15	58.80	56.75	57.95@.80	57.87	5637	10034
23 ..	59.00@58.95	59.30	58.45	58.85@59.00	58.92	4653	9805
24 ..	59.00@58.95	59.35	58.45	59.15@.30	59.22	4149	9741
25 ..	59.17@.07	59.75	58.95	59.45@.75	59.60	3079	9176
28 ..	60.40@.50	61.10	60.40	61.10@.10B	61.10	3781	8916
29 ..	61.10@.00	61.20	60.40	60.70@.55	60.62	3694	8804
30 ..	60.35	60.40	59.32	59.65@.80	59.72	2897	8205
31 ..	59.40@.30	59.90	58.85	59.65@.80	59.72	2839	7729

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	60.00	61.10	59.72	61.10@.00	61.05	1651	7841
4 ..	61.40@.35	61.50	60.55	61.05@.15	61.10	2778	7826
5 ..	61.10@.00	61.20	59.60	59.60@.60A	59.60	2877	7243
6 ..	59.55@.45	60.37	58.87A	60.10@59.80	59.95	2770	6899
7 ..	61.25@.45	61.45	60.80	61.45@.45B	61.45	1971	6658
8 ..	61.75@.70	62.45	61.70	62.35@.45	62.40	1930	6411
11 ..	62.00@61.95	62.10	60.90	60.90@.90A	60.90	2008	5473
12 ..	61.00	62.20	60.90	62.15@.10	62.12	1545	5076
13 ..	62.12@.15	62.55	61.25	62.10@.20	62.15	1457	4593
14 ..	62.90@.65	62.95	62.30	62.45@.70	62.57	1310	4007
15 ..	63.00@62.95	63.80	62.85	63.75@.60	63.67	1367	3331
18 ..	63.55@.40	63.70	63.10	63.65@.55	63.60	1905	2177
19 ..	63.40@.30	63.60	62.90	63.60@.45	63.52	1484	1226
20 ..	63.50@.37	64.40	63.10	63.90@.10	63.50	1283	19
21 ..	....	....	....	....	....	51	10
22 ..	....	....	....	....	....	1	10
25 ..	....	....	....	....	....	....	9
26 ..	....	....	....	....	....	....	7
27 ..	....	....	....	....	....	....	4
28 ..	....	....	....	....	....	....	....

OCTOBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day						
2 ..	41.50	41.90	41.50	41.55A	41.55	5	316
3 ..	41.45	41.50	41.30	41.40	41.40	18	326
6 ..	41.85	41.90	41.65A	41.65A	41.65	....	321
7 ..	41.70	41.75B	41.40	41.52A	41.52	18	312
8 ..	41.32	41.65B	40.90A	40.90A	40.90	19	311
9 ..	40.95	41.25B	40.75	41.00B	41.00	34	314
10 ..	41.75	41.75	40.85A	40.85A	40.85	19	321
13 ..	40.65@.50	40.95B	40.50	40.60A	40.60	17	312
14 ..	40.35	40.75B	40.35	40.65	40.65	25	317
15 ..	41.00@.10	41.22	40.75A	41.00A@40.90	40.95	49	334
16 ..	40.90	41.10B	40.60A	40.90	40.90	11	331
17 ..	40.50	41.00	40.50	40.65A	40.65	9	329
20 ..	40.85	41.20	40.40A	41.05A	41.05	9	333
21 ..	41.15	41.50	41.00	41.27B	41.27	17	342
22 ..	41.40	41.50	40.90A	41.40B@.50	41.45	24	338
23 ..	41.45@.50	41.90	41.45	41.65	41.65	44	355
24 ..	41.60	41.77	41.20	41.20	41.20	34	375
27 ..	41.50	42.10	41.35	41.37	41.37	27	381
28 ..	41.65	41.72	41.35A	41.50	41.50	17	385
29 ..	41.10	41.90	41.10	41.52A	41.52	36	363
30 ..	41.80	41.90	41.77A	41.77B@.90	41.82	7	368
31 ..	41.50	41.90	41.15	41.20B@.42	41.32	42	369

LIVE HOG FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	41.20	41.30	41.10	41.12	41.12	29	374
4..	41.10	41.10	40.30	40.50	40.50	58	366
5..	41.00	41.00	40.60	40.85B	40.85	14	360
6..	40.85	40.90B	40.60	40.80B	40.80	7	358
7..	40.85	41.10	40.60A	40.92B	40.92	5	355
10..	40.85	40.90B	40.60A	40.90B	40.90	2	356
11..	40.60	40.60	40.32A	40.47B	40.47	52	364
12..	40.60	40.80	40.35	40.40	40.40	29	365
13..	40.30@.20	40.45B	39.75	40.17B	40.17	63	360
14..	40.00	40.15	39.75	39.75	39.75	13	361
17..	Exchange Closed; President's Day						
18..	39.75	39.75	38.90	38.95	38.95	73	365
19..	38.95	39.55B	38.95	39.30A	39.30	11	363
20..	39.22	39.22	38.82	38.82	38.82	12	369
21..	38.90	39.45B	38.77	39.15	39.15	44	380
24..	39.50	39.50	39.05A	39.05A	39.05	21	382
25..	39.20	39.65	39.15A	39.45B	39.45	58	387
26..	39.50	39.65	39.25A	39.27	39.27	19	391
27..	39.25	39.25	38.52	38.70@.60	38.65	68	404
28..	38.90	39.20B	38.52A	38.65A	38.65	27	397

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	38.50@.45	39.00	38.30A	38.92A	38.92	37	414
4..	39.50	39.50	38.90	39.10A@.00	39.05	31	416
5..	39.15	39.20	38.60A	39.10B	39.10	65	437
6..	39.35	39.70B	39.15	39.15	39.15	34	444
7..	39.20	39.40	39.07	39.15	39.15	16	437
10..	39.00	39.62	38.97	39.62@.60A	39.60	27	436
11..	39.70	39.80	39.40	39.55B	39.55	28	419
12..	39.75	40.37	39.65	40.20A@.05	40.12	73	414
13..	40.05	40.50	40.05	40.32A	40.32	41	412
14..	40.45	40.70	40.45	40.70	40.70	42	406
17..	40.70@.75	41.00	40.65	40.95A	40.95	59	441
18..	40.90	40.95	40.70	40.85	40.85	38	459
19..	40.85	40.85	40.60A	40.80	40.80	13	464
20..	40.80@.90	40.90	40.60	40.60	40.60	61	480
21..	40.50@.35	40.85	40.35	40.80@.62	40.70	83	507
24..	41.15@.25	41.25	40.75	40.80@.75	40.77	189	563
25..	40.80@.90	41.45	40.80	41.20	41.20	88	588
26..	41.25	41.30	41.00	41.00	41.00	40	587
27..	41.40	41.40	40.95	41.15B@.25	41.20	79	571
28..	Exchange Closed; Good Friday						
31..	40.75	41.10	40.10	40.37@.45	40.42	125	599

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	40.02	40.37	39.40	40.30A@.15	40.22	136	608
2..	40.65	40.65	40.20A	40.35	40.35	37	604
3..	40.57	40.60	39.05	39.10B@.35	39.22	116	639
4..	39.35@.50B	39.70B	37.75	38.00@37.75	37.87	187	663
7..	37.90	38.50	37.90	38.05	38.05	115	676
8..	38.30@.20	38.80	38.10	38.30	38.30	171	700
9..	38.10@.40	38.70	38.10	38.42A	38.42	58	716
10..	38.70	38.85B	37.75	37.90@.75	37.82	169	804
11..	38.15	38.65	38.15	38.55@.50	38.52	143	815
14..	38.55	38.55	38.05	38.12@.25	38.20	87	822
15..	38.40	38.70B	37.52	37.70A@.52	37.62	216	841
16..	37.55	37.55	36.50	36.85@.60	36.72	276	953
17..	36.95	37.90	36.70A	37.90@.70	37.80	182	1044
18..	38.00@.05	38.75	37.95	38.30@.20	38.25	258	1013
21..	38.05	38.25	37.57	37.90@.57	37.75	171	949
22..	37.95	38.60	37.80	38.55@.20A	38.37	159	1023
23..	38.50	38.75	37.75	37.90@38.00	37.95	260	1051
24..	37.90	38.15	37.70A	38.10	38.10	189	1113
25..	38.00	38.10	37.80	37.90@38.00	37.95	71	1115
28..	38.10	38.35	37.92	38.10@.00	38.05	117	1110
29..	38.25@.50	39.55	38.25	39.55B	39.55	456	1166
30..	39.70@.80	40.90	39.40	40.45@.50	40.47	914	1427

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	40.40@.32	40.40	39.75	40.17@.10	40.15	453	1381
2..	39.75	40.10	39.75	40.00@39.75	39.87	206	1270
5..	39.75	40.52B	39.75	40.05@.10	40.07	294	1251
6..	40.25@.30	40.40	39.97	40.10@.00	40.05	139	1399
7..	39.97@.85	40.10	39.70	40.05@.10	40.07	85	1400
8..	40.50	41.57	40.50	41.40@.55	41.47	720	1440
9..	41.60	42.10	41.40	41.75@.90	41.82	550	1590
12..	41.70@.65	41.70	40.95	41.25	41.25	429	1482
13..	41.25@.20	41.95	41.20	41.70@.75	41.72	427	1443
14..	41.80@.90	41.95	41.55	41.95	41.95	239	1439
15..	42.02@.05	42.05	41.37	41.70@.50	41.60	170	1495
16..	40.10	40.80	40.10	40.70@.55A	40.62	402	1488
19..	40.62@.65	41.70	40.60	41.00@40.90	40.95	338	1539
20..	41.15@.20	41.60	41.10	41.20@.10	41.15	230	1576

(Continued in Next Column)

LIVE HOG FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21..	41.25	41.35	39.85	40.35@.40	40.37	337	1571
22..	40.30@.25	40.72	40.10	40.50@.55	40.52	322	1673
23..	40.50	41.25	40.45	41.00	41.00	200	1657
26..	Exchange Closed; Memorial Day						
27..	41.12@.10	41.40	40.85A	41.20	41.20	183	1696
28..	41.40@.50	42.10	41.40	42.10	42.10	635	1855
29..	41.90@.80	42.10	41.70	41.95@.80	41.87	364	1956
30..	41.60	41.95	41.30	41.85@.75	41.80	239	1942

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	41.65	42.50	41.60	42.15@.20	42.17	569	1987
3..	42.17@.20	42.30	41.70	41.90@.75	41.82	357	1998
4..	41.82	41.82	41.32	41.45@.35	41.40	287	1994
5..	41.60	41.75	41.00	41.75@.65	41.70	340	2041
6..	41.70@.55	41.80B	41.42A	41.60@.65	41.62	178	2081
9..	41.70@.75	42.10	41.70	41.90@42.00	41.95	390	2205
10..	41.95@.90	42.20	41.55	41.90@.70	41.80	335	2325
11..	41.50	41.75	41.35	41.70	41.70	222	2395
12..	41.62@.57	42.00	41.57	41.90@.95	41.92	298	2483
13..	42.00@.05	42.85	42.00	42.60@.85	42.72	800	2682
16..	42.90@.95	43.25	42.80	43.15@.25	43.20	954	3075
17..	43.40@.55	43.55	42.85	43.10@.20	43.15	905	3297
18..	43.05@.00	44.00	42.90	43.85@.97	43.90	850	3466
19..	44.00@.05	44.80	43.90	44.70@.40	44.55	837	3610
20..	44.80@.75	45.50	44.75	45.15@.30	45.22	1455	3852
23..	45.15@.20	45.22	44.80	44.80@45.07	44.95	1064	4026
24..	46.45@.45B	46.45	46.45	46.45B	46.45	94	4039
25..	47.95@.95B	47.95	47.95	47.95B	47.95	24	4091
26..	49.45@.45B	49.45	49.45	49.45B	49.45	707	4356
27..	50.85@.95B	50.95	50.25	50.95@.95B	50.95	1970	4509
30..	50.50@.45	50.60	49.45	50.20@.05	50.12	2908	4898

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	49.80@.75	50.75	49.20	50.55@.75	50.65	2410	5294
2..	50.65@.60	52.15	50.45	52.15@.15B	52.15	2007	5533
3..	52.75@.85	53.65	52.50	53.20@.25	53.22	2425	5865
4..	Exchange Closed; Independence Day						
7..	53.70@.60	54.55	52.30	52.60@.30	52.45	2378	6216
8..	52.45@.30	52.60	51.05	51.45@.50	51.47	2681	6500
9..	51.10@.00	52.80	50.80	52.55@.40	52.47	2887	6817
10..	52.25@.10	52.40	51.22	51.60@.45	51.52	2006	6955
11..	51.45@.52	52.20	51.10	51.65@.50	51.57	1810	7099
14..	51.40@.35	52.75	51.10	52.75@.60	52.67	2570	7324
15..	52.90@.95	54.00	52.90	53.95@.80	53.87	2490	7623
16..	54.00@.05	55.25	53.95	55.00@54.90	54.95	2914	8149
17..	55.60@.80	55.80	53.45	53.45@.45A	53.45	3473	8346
18..	53.85@.90	53.95	52.65	53.60@.50	53.55	2594	8604
21..	53.50@.30	54.35	53.10	54.15@.00	54.07	3001	9198
22..	53.90@54.00	54.50	52.85	53.70@.60	53.65	3758	9350
23..	54.30@.50	54.60	53.60	54.10@.25	54.17	3238	9610
24..	54.10@.20	54.87	53.75	54.40@.25	54.32	2952	9778
25..	54.25@.17	55.00	54.10	55.00@54.80	54.90	2306	10119
28..	55.50@.60	56.40	55.50	56.40@.40B	56.40	4324	10946
29..	56.40@.25	56.40	55.60	55.70@.90	55.80	3995	11963
30..	55.45@.50	55.90	54.45	54.60@.45	54.52	3390	11835
31..	54.30@.12	55.00	53.72	54.60@.80	54.70	3564	11618

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	54.90@.75	55.65	54.50	55.50@.35	55.42	2185	11709
4..	55.80@.70	55.85	54.90	55.15@.05	55.10	2603	11792
5..	54.85@.75	54.95	53.60	53.60@.60A	53.60	4325	12319
6..	53.20@.25	53.80	52.10	52.55@.75	52.65	7665	11740
7..	53.40@.50	54.10	53.35	53.75@.60	53.67	5060	11411
8..	54.00@.05	54.55	53.85	54.45@.55	54.50	3552	11577
11..	54.15@.10	54.30	53.20	53.30@.50	53.40	3746	11592
12..	53.40@.50	54.90	53.35	54.75@.85	54.80	4142	11749
13..	54.70@.65	55.35	54.25	55.10@54.95	55.02	4186	11950
14..	55.40@.30	55.65	54.62	54.70@.80	54.75	5067	12348
15..	54.90@55.00	55.40	54.70	55.20@.00	55.10	2734	12150
18..	54.40@.20	55.35	54.20	55.20@.35	55.27	5173	12356
19..	54.90@.95	55.30	54.55	55.00@54.90	54.95	4191	12572
20..	54.90@55.10	56.30	54.90	55.90@56.05	55.97	5921	12719
21..	56.10@.05	57.10	55.95	56.90@.70	56.80	5825	13282
22..	56.80@.70	57.10	56.35	56.35@.45	56.40	3638	13639
25..	56.00@55.90	56.20	55.70	55.85@.75	55.80	2967	13248
26..	55.90@.95	57.30	55.90	57.27@.10	57.17	4097	13183
27..	57.40@.37	57.90	57.20	57.70@.60	57.65	3706	13570
28..	57.30@.35	57.55	56.90	57.40@.30	57.35	3366	13821
29..	57.20@.30	57.95	57.15	57.80@.65	57.72	2723	13845

LIVE HOG FUTURES PRICES
OCTOBER 1986 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	57.30@.25	58.25	57.25	57.97@.90	57.92	3768	13842
3..	58.25@.35	59.20	58.10	59.05@.15	59.10	4707	13856
4..	58.60@.50	58.70	58.10	58.55@.40	58.47	3996	13690
5..	58.00@57.95	58.02	57.30	57.65@.70	57.67	3145	13617
8..	57.70@.60	58.42	57.20	57.95@58.05	58.00	4908	13405
9..	57.80@.75	58.10	57.55	57.85@.75	57.80	2845	13219
10..	57.40@.50	57.55	56.95	57.05@56.95	57.00	3913	13043
11..	56.70@.50	57.40	56.20	57.05@.00	57.02	6578	12167
12..	56.90@.75	57.25	56.60	56.62@.60	56.62	3177	11984
15..	56.40@.35	56.97	56.05	56.70@.80	56.75	2387	11753
16..	56.40@.30	57.15	56.15	56.45@.50	56.47	2819	11574
17..	56.55@.60	57.35	56.50	57.20@.05	57.12	2682	11467
18..	57.25@.30	57.40	56.40	56.40@.45	56.42	2578	11161
19..	56.50@.40	56.62	56.20	56.45@.35	56.40	1736	10740
22..	55.90@.80	56.00	54.90	54.90@.90A	54.90	2254	10298
23..	53.65@.40	54.50	53.40	53.95@.65	53.80	5179	9090
24..	53.30@.10	53.80	52.30	52.30@.30A	52.30	4539	7933
25..	52.15@.30	52.47	51.00	51.70@.80	51.75	4712	7348
26..	51.90@.95	52.45	51.80	51.90@.80	51.85	2109	7191
29..	52.10@.05	52.30	51.75	51.90@.80	51.85	1845	6507
30..	52.10@.20	52.65	51.90	52.05@.15	52.10	2512	6150

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	52.20@.15	52.97	51.80	52.97@.80	52.87	2476	5434
2..	52.80@.75	52.80	51.37	51.37@.37A	51.37	2210	5199
3..	49.87@.87A	49.87	49.87	49.87@.87A	49.87	1081	5086
6..	49.90@.85	51.37	49.75	50.80@51.10	50.95	2290	4511
7..	52.25	52.45	52.05	52.45B	52.45	699	4155
8..	53.90@.92	53.95	52.70	52.70@.90	52.80	2184	3328
9..	53.40@.30	53.85	53.10	53.50	53.50	1179	2973
10..	53.75@.70	54.40	53.35	53.90@.95	53.92	766	2719
13..	53.70@.60	53.80	53.20	53.75@.55	53.65	855	2470
14..	54.00@.10	55.15	54.00	55.15@.15B	55.15	1164	1932
15..	56.00@.15	56.40	55.35	55.75@.80	55.77	1227	1648
16..	55.67@.55	55.87	55.17	55.80@.87	55.82	630	1280
17..	55.50@.45	55.55	55.15	55.15@.25	55.20	791	842
20..	55.50@.60	55.90	55.00	55.00@.20	55.10	942	11
21..	....	....	....	....	....	38	11
22..	....	....	....	....	....	2	9
23..	....	....	....	....	....	....	9
24..	....	....	....	....	....	1	7
27..	....	....	....	....	....	....	5
28..	....	....	....	....	....	....	1
29..	....	....	....	....	....	....	1
30..	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	42.50	42.50	42.32A	42.32A	42.32	2	125
3..	42.30	42.30	42.30	42.30	42.30	1	125
6..	42.70	42.80B	42.65A	42.65A	42.65	1	126
7..	42.70	42.70	42.30A	42.42A	42.42	2	126
8..	42.27	42.70B	42.02	42.02	42.02	19	125
9..	42.50	42.65B	42.20	42.30	42.30	10	131
10..	42.60@.50	42.60	41.90	42.05B	42.05	9	135
13..	42.00	42.15	41.20A	41.20A	41.20	12	135
14..	41.25	41.50	41.25	41.50	41.50	49	128
15..	41.70	41.95B	41.65A	41.95B	41.95	9	130
16..	41.95	41.95	41.62	41.75	41.75	4	132
17..	41.75	41.90	41.50	41.80B@.90	41.85	7	135
20..	41.60	42.40B	41.60	42.40B	42.40	11	139
21..	42.30	42.50B	42.20	42.45B	42.45	9	142
22..	42.22	42.47B	42.22	42.35B	42.35	6	142
23..	42.35	42.55B	42.32A	42.50	42.50	38	154
24..	42.50	42.65	42.30	42.35A	42.35	36	163
27..	42.75	42.85	42.25	42.25	42.25	32	178
28..	42.37	42.50	42.25A	42.47A	42.47	6	175
29..	42.10	42.70	42.10	42.45A	42.45	13	183
30..	42.52	42.90	42.30	42.65B@.90	42.77	19	193
31..	42.50	42.85B	42.15A	42.40	42.40	31	198

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	42.40	42.40	42.10	42.30A	42.30	12	198
4..	41.95	42.10	41.60	41.80	41.80	37	201
5..	42.10@.05	42.10	41.80	41.87B	41.87	6	199
6..	41.60	41.90B	41.60	41.80B	41.80	1	198
7..	42.00	42.02	41.65A	42.00@41.95	41.97	3	201
10..	41.95	42.00B	41.85A	41.97B	41.97	11	201
11..	41.65@.55	41.80B	41.40	41.67B	41.67	11	202
12..	....	41.85B	....	41.70B	41.70	....	202

(Continued in Next Column)

LIVE HOG FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13..	41.52	41.52	41.25	41.45B	41.45	13	205
14..	41.40	41.40	41.00	41.00@.02	41.02	16	203
17..	Exchange Closed; President's Day						
18..	41.00	41.00	40.10	40.45B	40.45	49	222
19..	40.50	40.90	40.25	40.50	40.50	11	221
20..	40.25	40.55B	40.00	40.50	40.50	8	223
21..	40.35	40.90	40.35	40.75@.55A	40.65	41	247
24..	40.75	40.95	40.55A	40.55A	40.55	22	242
25..	40.60	40.95	40.60	40.70A	40.70	27	254
26..	40.75	41.00	40.75	40.82A	40.82	10	261
27..	40.65	40.75	40.15	40.40@.50	40.45	52	270
28..	40.60	40.85B	39.95A	40.20A	40.20	42	289

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	40.20	40.95	39.80A	40.65	40.65	37	309
4..	41.00	41.15B	40.20A	40.20A	40.20	26	307
5..	40.30	40.75	40.25	40.55A	40.55	16	321
6..	40.80@.90	41.05	40.55A	40.85@.60A	40.72	32	334
7..	40.75	40.95	40.70A	40.77A	40.77	12	340
10..	40.92	41.32B	40.65A	41.32B	41.32	41	337
11..	41.45@.25	41.45	41.05	41.17B	41.17	39	337
12..	41.40@.45	41.70	41.40	41.40	41.40	39	337
13..	41.50@.70	41.90	41.50	41.80	41.80	28	321
14..	42.00	42.25	41.80	41.80@42.25	42.02	28	320
17..	42.10	42.50	42.10	42.30	42.30	40	312
18..	42.15	42.45	42.10	42.30	42.30	74	358
19..	42.20	42.20	41.95A	42.10A@.05	42.07	59	369
20..	41.95@42.00	42.05	41.80	41.80	41.80	55	380
21..	41.90	42.00	41.75	41.95@.75	41.85	73	396
24..	42.45	42.45	41.90	42.20	42.20	46	409
25..	42.20@.40	42.70B	42.20	42.42	42.42	22	422
26..	42.10	42.50	42.10	42.22A	42.22	27	425
27..	42.15	42.50	42.15	42.40	42.40	38	433
28..	Exchange Closed; Good Friday						
31..	42.40	42.40	41.60	41.77B	41.77	140	407

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	41.90	42.47	41.35	42.32A	42.32	96	413
2..	42.50	42.50	41.75	41.92@42.20	42.07	41	407
3..	42.20	42.40B	40.95A	41.20B@.25	41.22	50	406
4..	41.70	41.72	39.75	39.80@.75	39.77	138	454
7..	40.00	40.60	39.90	40.10@.02	40.05	86	461
8..	40.27	40.60B	40.05	40.10@.40	40.25	42	483
9..	40.50	40.70	40.45A	40.45A	40.45	44	471
10..	40.35	40.75B	39.90	39.90@.95	39.92	62	508
11..	40.25	40.60B	40.25	40.40	40.40	21	517
14..	40.50@.40	40.50	40.10	40.25@.30	40.27	46	531
15..	40.40	40.55B	39.70	39.70@40.30	40.00	95	574
16..	39.60	39.60	38.50	38.70@.90	38.80	99	596
17..	38.90	39.75	38.65	39.75	39.75	56	593
18..	39.75	40.05	39.50	39.80	39.80	145	639
21..	39.50@.40	39.75	39.07	39.55@.10	39.32	138	607
22..	39.50	39.90	39.40	39.65A	39.65	59	630
23..	39.85@.90	40.10	39.22	39.50	39.50	83	625
24..	39.40	39.95	39.05	39.60	39.60	50	602
25..	39.55@.30	39.55	39.20A	39.25A	39.25	16	592
28..	39.65	39.70	39.05	39.20A@.05	39.12	52	618
29..	39.70@.80	40.62	39.70	40.62	40.62	270	693
30..	40.80	41.82	40.62	41.50A@.45	41.47	411	782

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	41.10	41.25	40.60	41.22	41.22	246	816
2..	40.75	41.10	40.75	40.75@.90	40.82	119	818
5..	40.82@.90	41.65	40.82	41.05@.20	41.12	125	846
6..	41.30	41.42	41.02	41.10@.02	41.07	80	862
7..	41.00	41.15	40.87A	41.07B	41.07	36	867
8..	41.50	42.57	41.50	42.57	42.57	609	1071
9..	42.60@.65	43.10	42.50	42.75@.90	42.82	330	1140
12..	42.60@.75	42.75	42.00	42.05@.02	42.05	297	1190
13..	42.05	42.95	42.05	42.45@.60	42.52	306	1288
14..	42.60	42.80	42.45	42.80@.70	42.75	183	1286
15..	42.70@.85	42.92	42.25	42.35@.25	42.30	140	1254
16..	41.70@.30	41.75	41.25	41.60	41.60	199	1313
19..	41.60	42.65	41.60	42.30@.22	42.25	227	1293
20..	42.25@.30	42.60B	41.85	42.00@41.85	41.92	92	1275
21..	42.00	42.25	40.90	41.00	41.00	184	1298
22..	40.95	41.45	40.95	41.25@.17	41.20	75	1297
23..	41.10	42.00	41.10	42.00@41.90	41.95	101	1317
26..	Exchange Closed; Memorial Day						
27..	41.92	42.20	41.55	41.70@42.00	41.85	154	1333
28..	41.92	42.65	41.92	42.50@.65	42.57	304	1435
29..	42.57@.40	42.65	42.25	42.30@.50	42.40	305	1517
30..	42.30@.20	42.40	41.80	42.40@.00	42.20	158	1539

LIVE HOG FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	42.05	42.90	42.05	42.30@.45	42.37	162	1558
3..	42.50@.60	42.65	42.05	42.10	42.10	219	1627
4..	42.10	42.15B	41.60	41.75@.60	41.67	103	1632
5..	41.67	42.00	41.60	41.85@42.00	41.92	117	1677
6..	41.85@.75	42.10	41.62	42.00@41.90	41.95	227	1785
9..	42.00	42.50	42.00	42.25@.10	42.17	260	1864
10..	42.30@.45	42.62	42.10	42.30@.10	42.20	256	1988
11..	42.05@.02	42.30	41.70	42.10@.30	42.20	184	2030
12..	42.20	42.72	42.15	42.15@.70	42.42	198	2091
13..	42.50@.75	43.40	42.50	43.35@.40	43.37	651	2244
16..	43.45	43.95	43.35	43.80@.95	43.87	510	2374
17..	43.67@44.00	44.00	43.35	43.70@.50	43.60	373	2435
18..	43.50	44.60	43.50	44.50@.60	44.55	749	2655
19..	44.55@.75	45.25	44.50	44.90@45.10	45.00	668	2847
20..	45.25@.17	46.20	45.17	45.85@.60	45.72	1338	2754
23..	45.75@.80	45.87	45.50	45.70@.65	45.67	688	2755
24..	....	47.17B	....	47.17B	47.17	56	2736
25..	48.67@.67B	48.67	48.67	48.67B	48.67	5	2734
26..	50.17@.17B	50.17	50.17	50.17B	50.17	116	2780
27..	51.25@.30	51.67	51.05	51.50@.55	51.52	1106	3030
30..	51.00@50.75	51.00	50.02	50.40	50.40	812	3128

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	49.97@.80	50.45	49.35	50.45@.40	50.42	1123	3344
2..	50.30@.25	51.80	50.25	51.65@.80	51.72	1297	3420
3..	51.95@52.00	53.20	51.80	52.40@.55	52.47	1432	3735
4..	Exchange Closed; Independence Day						
7..	52.95@.80	53.60	51.50	51.90@.50	51.70	1328	3877
8..	51.95@52.00	52.00	50.35	50.85@.80	50.82	1623	3886
9..	50.30@.25	51.85	50.05	51.70@.80	51.75	1104	3928
10..	51.60@.50	51.70	50.50	50.65@.50	50.57	718	4026
11..	50.50@.57	51.10	50.22	50.55@.50	50.52	746	4036
14..	50.40@.35	51.60	50.25	51.60	51.60	775	4155
15..	51.80@.90	53.05	51.80	52.97@53.05	53.00	1473	4514
16..	53.00	54.00	52.95	53.90@.80	53.85	1811	4887
17..	54.20@.35	54.45	52.35	52.35A	52.35	1374	5096
18..	52.50@.55	52.80	51.55	52.60@.45	52.52	1477	5378
21..	52.25	52.90	52.00	52.55@.75	52.65	942	5556
22..	52.40@.45	53.00	51.35	52.45@.70	52.57	1930	5718
23..	52.90@53.00	53.32	52.65A	53.10@52.90	53.00	1542	5890
24..	52.70@.60	53.35	52.52	53.25@.15	53.20	882	5961
25..	53.05@.00	53.45	53.00	53.45@.35	53.40	911	6084
28..	54.00@.10	54.87	53.90	54.85@.75	54.80	2270	6519
29..	54.40@.50	54.55	53.80	54.00@53.95	53.97	1501	6642
30..	53.60@.55	53.85	52.52	52.75@.65	52.70	1566	6727
31..	52.60@.55	53.10	52.00	52.90@53.00	52.95	1576	6832

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	53.00@52.95	53.60	52.75	53.45@.25	53.35	1016	6947
4..	53.80@.90	53.90	52.75	53.05@.20	53.12	938	6853
5..	53.15@.00	53.15	51.62	51.62@.62A	51.62	1901	7132
6..	51.50	52.17	50.45	51.75@52.00	51.87	2612	7516
7..	52.50@.70	53.25	52.42	52.60@.75	52.67	2249	7497
8..	52.90@.95	53.17	52.67	53.10@.00	53.05	1782	7573
11..	52.85@.75	52.85	51.70	51.70@.90	51.80	1400	7849
12..	51.70@.85	53.10	51.70	53.00@.10	53.05	1868	8031
13..	52.90@.95	53.40	52.62	53.15@.00	53.07	1654	8054
14..	53.40@.45	53.70	52.70	52.80@.70	52.75	1686	8206
15..	52.75	53.20	52.70	53.15@.00	53.07	1022	8298
18..	52.30@.20	53.40	52.20	53.35@.25	53.30	1830	8199
19..	52.95@53.00	53.40	52.95	53.25@.20	53.22	1746	8422
20..	53.22@.30	54.50	53.20	54.20@.30	54.25	3083	8600
21..	54.35@.45	55.05	54.25	54.85@.70	54.77	2558	9197
22..	54.75@.70	54.85	53.90	53.90@54.05	53.97	1832	9077
25..	53.85@.70	54.02	53.50	53.75@.65	53.70	1650	9063
26..	53.70@.75	54.95	53.70	54.85@.95	54.90	2248	9284
27..	55.15@.10	55.75	54.95	55.55@.50	55.52	2725	9580
28..	55.15@.25	55.40	54.85	55.25@.20	55.22	1800	9776
29..	55.00@.20	55.90	54.75	55.70@.80	55.75	1892	9781

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	55.40@.35	56.25	55.27	56.05@.15	56.10	2644	9922
3..	56.35@.40	57.60	56.15	57.55@.60	57.57	3862	10086
4..	57.40@.25	57.40	56.70	57.25@.15	57.20	2781	10093
5..	56.80@.85	56.85	56.05	56.50@.60	56.55	1969	10095
8..	56.60@.55	57.30	56.15	56.60@.70	56.65	3023	10567
9..	56.40@.35	56.97	56.10	56.85@.75	56.80	2245	10666
10..	56.45@.50	56.50	55.97	56.30@.40	56.35	2385	10780
11..	55.70@.80	57.15	55.60	57.12@.00	57.05	4640	11165
12..	56.90@.95	56.95	56.20	56.32@.27	56.30	2666	11384
15..	55.95@.85	56.35	55.65	56.05@.15	56.10	2620	11500
16..	55.60@.35	56.35	55.25	55.75@.80	55.77	3121	11876

(Continued in Next Column)

LIVE HOG FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	55.80@.95	56.55	55.80	56.30@.40	56.35	2568	11736
18..	56.30@.35	56.65	55.70	55.80@.75	55.77	2570	11917
19..	55.75@.70	56.15	55.60	55.77@.80	55.77	2365	11776
22..	55.35@.40	55.55	54.27	54.27@.27A	54.27	3784	11387
23..	52.97@.77	54.10	52.77	53.40@.30	53.35	8212	11698
24..	53.25@.15	53.75	51.85	51.85@.85A	51.85	5428	11859
25..	51.50@.70	52.40	50.90	51.50@.65	51.57	6729	12465
26..	52.10@.00	52.15	51.70	51.75@.90	51.82	4083	12471
29..	52.00	52.35	51.82	52.00@51.90	51.95	2092	12670
30..	52.00@.05	52.45	51.35	51.50@.70	51.60	3486	12488

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	51.70@.80	52.40	51.00	52.30@.20	52.25	5368	12737
2..	52.20@.30	52.35	50.75	50.75A	50.75	3787	13094
3..	49.25@.25A	49.60	49.25	49.25@.25A	49.25	4987	12991
6..	49.00@.15	50.10	49.00	49.80@50.00	49.90	5636	13455
7..	50.60@.65	51.40	50.60	51.40@.40B	51.40	4505	12950
8..	52.10@.20	52.30	50.85	51.05@50.95	51.00	5973	12405
9..	51.30@.35	51.90	50.92	51.50@.70	51.60	4987	12554
10..	51.65@.60	52.05	51.20	51.50@.60	51.55	3870	12767
13..	51.25@.35	51.65	50.90	51.50@.60	51.55	2625	12839
14..	52.00@.20	53.05	52.00	53.05@.05B	53.05	4226	13007
15..	53.70@.60	54.00	52.90	53.10@.30	53.20	7352	12736
16..	53.10@.20	53.60	52.75	53.50@.60	53.55	4451	12814
17..	53.40@.45	53.60	52.80	52.90@53.10	53.00	3301	12083
20..	53.25@.30	53.65	52.90	53.00@52.95	52.97	3740	12063
21..	52.90@.85	52.90	51.47	52.05@.15	52.10	7158	12312
22..	51.90@.95	52.20	51.25	51.90@52.00	51.95	5263	12218
23..	51.75@.90	52.40	51.75	52.15@.25	52.20	3413	12584
24..	52.30@.35	52.40	51.85	52.00@51.90	51.95	1938	12133
27..	52.65@.55	53.45	52.55	53.45@.45B	53.45	3933	11881
28..	53.70@.60	53.85	53.07	53.55@.65	53.60	4616	11898
29..	53.70@.75	53.95	53.27	53.60@.52	53.57	4328	12743
30..	53.45@.50	53.50	52.75	53.15@.05	53.10	3914	12208
31..	52.60@.55	52.85	51.60	51.60@.60A	51.60	4447	12331

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	50.77@.90	51.40	50.10	51.20@.30	51.25	8629	13391
4..	51.90@.75	52.12	51.50	51.95@.85	51.90	5296	12959
5..	51.65@.50	52.35	51.35	52.35@.15	52.25	4200	12866
6..	52.40@.25	52.90	52.15	52.75@.90	52.82	4398	12787
7..	52.80@.70	52.80	51.65	52.00@.10	52.05	4676	12784
10..	52.00@51.95	52.75	51.85	52.75@.65	52.70	3544	12889
11..	53.00@.20	53.40	52.82	53.20@.35	53.27	4777	12622
12..	53.30@.40	53.80	53.27A	53.70@.55	53.62	4439	12741
13..	53.90@54.00	54.07	53.50	53.50@.60	53.55	4984	12765
14..	53.45@.47	53.82	53.30	53.70@.82	53.75	2646	12319
17..	53.70@.80	54.12	53.40	53.60@.70	53.65	4458	11787
18..	53.15@.10	54.62	53.10	54.60@.45	54.52	6779	11902
19..	54.50@.70	55.30	54.30	54.60@.80	54.70	6339	12406
20..	54.80@.70	54.80	54.45	54.70@.55	54.62	3923	11136
21..	54.35@.30	54.65	54.17	54.50@.60	54.55	3689	10470
24..	54.55@.60	55.10	54.50	54.65@.75	54.70	2660	10772
25..	54.60@.57	55.35	54.45	54.80@.90	54.85	3863	10566
26..	54.65@.70	55.00	54.52	54.87@.95	54.90	2156	9612
27..	Exchange Closed; Thanksgiving Day						
28..	55.10@54.90	55.67	54.85	55.55@.67	55.60	2290	9338

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	55.70@.80	56.30	55.70	56.17@.30	56.22	3669	8707
2..	55.90@.80	56.30	55.55	56.20@.30	56.25	2806	8325
3..	55.75@.85	56.07	55.17	55.25@.35	55.30	2736	7569
4..	55.10@.20	55.55	54.70	55.50@.45	55.47	2516	6847
5..	55.65	56.32	55.60	56.25@.32	56.27	1492	6403
8..	56.50@.30	56.70	55.92	56.10@.05	56.07	1886	5663
9..	55.90@.70	55.90	55.00	55.50@.45	55.47	2122	5044
10..	55.50@.55	56.15	55.50	56.05@55.95	56.00	1268	4649
11..	55.60@.50	55.75	55.12	55.60	55.60	1326	4282
12..	55.65@.60	55.65	55.00	55.20@.40	55.30	745	3847
15..	54.95@.90	54.95	53.95	54.07@.25	54.17	1576	2773
16..	54.00@53.95	54.17	53.50	53.95@54.10	54.02	1406	1981
17..	53.75@.80	54.20	53.50	53.82@.95	53.90	1280	1581
18..	53.90	53.90	53.20	53.35@.50	53.42	1078	729
19..	53.22@.15	53.22	51.92A	52.65@51.92A	52.30	809	6
22..	....	....	....	....	....	65	3
23..	....	....	....	....	....	2	2
24..	....	....	....	....	....	....	2
25..	Exchange Closed; Christmas						
26..	....	....	....	....	....	....	2
29..	....	....	....	....	....	....	1
30..	....	....	....	....	....	....	....

LIVE HOG FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day						
2 ..	43.25	43.25	42.95A	42.97A	42.97	1	13
3 ..	42.30	42.65B	42.30	42.65B	42.65	1	13
6 ..	....	43.10B	....	42.95B	42.95	....	13
7 ..	42.90	42.90	42.65A	42.75A	42.75	1	13
8 ..	42.75	42.85B	42.57A	42.57A	42.57	1	14
9 ..	....	42.90B	42.55A	42.90B	42.90	....	14
10 ..	....	43.05B	42.50A	42.70A	42.70	....	14
13 ..	....	42.75B	42.30A	42.35A	42.35	....	14
14 ..	42.20	42.37B	42.00	42.37B	42.37	7	21
15 ..	42.85	42.90B	42.85	42.87	42.87	2	22
16 ..	....	....	....	42.87N	42.87	....	21
17 ..	....	....	....	42.87N	42.87	....	21
20 ..	42.87	42.87	42.85	42.85	42.85	2	22
21 ..	42.80	42.80	42.80	42.80	42.80	2	21
22 ..	42.75	42.75	42.75	42.75	42.75	1	21
23 ..	42.80	42.87B	42.70A	42.87B	42.87	2	23
24 ..	42.85	42.87	42.82	42.87	42.87	3	23
27 ..	42.87	43.00	42.50A	42.62	42.62	7	28
28 ..	42.50	43.05B	42.35A	43.05B	43.05	2	29
29 ..	....	....	43.00A	43.00A	43.00	....	29
30 ..	....	....	42.95A	42.95A	42.95	....	29
31 ..	42.72	42.80B	42.60A	42.80B	42.80	1	29

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	42.50	42.75B	42.20A	42.72B	42.72	7	35
4 ..	....	....	42.20A	42.20A	42.20	....	34
5 ..	....	....	42.00A	42.07A	42.07	....	34
6 ..	42.10	42.45B	42.00A	42.45B	42.45	3	36
7 ..	....	....	42.40A	42.40A	42.40	....	36
10 ..	42.30	42.30	42.10A	42.30	42.30	1	37
11 ..	41.90	41.95B	41.80	41.85B	41.85	2	37
12 ..	41.85@42.00	42.00	41.75	41.90B	41.90	6	38
13 ..	....	....	41.50A	41.65A	41.65	...	38
14 ..	41.60	41.75	41.50	41.50	41.50	11	44
17 ..	Exchange Closed; President's Day						
18 ..	41.00	41.00	40.35A	40.70A	40.70	14	54
19 ..	40.80	40.95B	40.70A	40.70A	40.70	3	54
20 ..	40.47	40.47	40.30A	40.47	40.47	5	54
21 ..	40.90	40.90	40.40A	40.52A	40.52	36	73
24 ..	40.70	40.70	40.20	40.30A@.20	40.25	10	78
25 ..	40.50	40.95B	40.45A	40.90	40.90	41	101
26 ..	40.50@.30	40.95B	40.30	40.80	40.80	24	109
27 ..	40.65	40.65	40.22	40.40B	40.40	10	106
28 ..	40.55	40.90B	40.40A	40.75A	40.75	11	108

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	40.45	40.95	40.40	40.70	40.70	47	138
4 ..	40.95	40.95	40.35A	40.45A	40.45	8	146
5 ..	40.60	40.60	40.45A	40.45A	40.45	1	142
6 ..	40.70	40.92	40.50A	40.57A	40.57	11	145
7 ..	40.65	40.95	40.50A	40.57	40.57	9	153
10 ..	40.65	41.45	40.50A	41.40	41.40	40	163
11 ..	41.50	41.50	41.20	41.35@.20	41.27	16	170
12 ..	41.40	41.80	41.40	41.80	41.80	14	179
13 ..	41.90@42.00	42.15B	41.60A	42.10	42.10	20	187
14 ..	42.00	42.30	42.00	42.12A	42.12	20	192
17 ..	41.85	42.55B	41.85	42.55B	42.55	39	211
18 ..	42.50	42.90	42.25	42.70A@.65	42.67	32	231
19 ..	42.35	42.65	42.25	42.60@.30	42.45	73	259
20 ..	42.50	42.60	42.05A	42.12B@.30	42.22	13	264
21 ..	42.05	42.30B	41.85A	42.00	42.00	64	293
24 ..	42.50	42.80	41.80	42.35	42.35	40	302
25 ..	42.35	42.95B	42.35	42.70	42.70	12	312
26 ..	42.95	43.00	42.35	42.50A@.35	42.42	36	345
27 ..	42.70	43.10	42.70	43.02B@.10	43.05	35	366
28 ..	Exchange Closed; Good Friday						
31 ..	42.35	43.17	42.35	42.70@.85	42.77	76	393

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	43.00@42.95	43.60B	42.75	43.60B	43.60	108	458
2 ..	43.60	44.00	43.30	43.30@.55B	43.42	79	455
3 ..	43.30	43.40B	42.40A	42.40A	42.40	52	468
4 ..	43.00	43.00	41.75	41.80	41.80	118	498
7 ..	42.10	42.30B	41.80	42.20@41.80	42.00	75	510
8 ..	42.20@.25	42.35B	41.80	41.85@.80	41.82	40	507
9 ..	41.95	42.50	41.95	42.30B	42.30	56	536
10 ..	42.10	42.35	41.82	41.82	41.82	69	565
11 ..	41.95	42.40	41.95	42.05	42.05	23	582
14 ..	42.10	42.30	41.70	41.70	41.70	92	596
15 ..	41.72	42.25	41.25	41.25	41.25	15	599
16 ..	41.10	41.15B	40.00	40.20A@.00	40.10	112	640
17 ..	40.10	40.70	39.95A	40.70	40.70	69	669
18 ..	40.90	41.35	40.90	40.95@41.05	41.00	91	697

(Continued in Next Column)

LIVE HOG FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21 ..	40.50	40.95	40.00	40.20B@.50	40.35	91	708
22 ..	40.30	40.95	40.00	40.60@.70	40.65	104	768
23 ..	40.70	40.97	40.25A	40.45@.25A	40.35	58	748
24 ..	40.25	40.60B	40.15A	40.35@.40B	40.37	7	749
25 ..	40.40	40.60	40.15A	40.15A	40.15	12	752
28 ..	40.40	40.65	40.20	40.32@.20	40.25	29	759
29 ..	40.65@.80	41.60	40.65	41.35@.30	41.32	138	787
30 ..	41.50	42.50	41.32	41.90@42.00B	41.95	249	876

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	42.25@.50	42.50	41.75	41.75	41.75	89	802
2 ..	41.50@.20	41.85	41.20	41.60	41.60	88	809
5 ..	41.20	42.10	41.20	41.70	41.70	120	855
6 ..	41.70	41.97	41.50	41.50@.55B	41.52	25	849
7 ..	41.40@.30	41.75	41.02	41.75	41.75	42	853
8 ..	41.90@42.00	43.07	41.90	43.00	43.00	310	892
9 ..	42.50	43.00	42.50	42.72@.52	42.62	175	962
12 ..	42.40	42.55	42.00	42.35@.10	42.22	108	1013
13 ..	42.25@.22	42.85B	42.22	42.50@.45	42.47	66	964
14 ..	42.65	42.85	42.40	42.70B	42.70	47	959
15 ..	42.55@.50	42.85B	42.25	42.50@.60B	42.55	32	965
16 ..	42.50	42.50	41.50	42.00@41.60	41.80	52	971
19 ..	41.85	42.47	41.75	42.10	42.10	61	976
20 ..	42.45	42.45	41.75	41.75@.97B	41.87	66	1003
21 ..	41.90	42.10	41.00	41.40	41.40	61	1013
22 ..	41.10	41.65B	41.10	41.42A	41.42	41	1018
23 ..	41.35	41.90B	41.25	41.75A	41.75	48	1020
26 ..	Exchange Closed; Memorial Day						
27 ..	41.80	42.20	41.65	41.77@.70	41.75	66	1023
28 ..	42.00	42.35	42.00	42.30@.35	42.32	97	1073
29 ..	42.25	42.25	41.92A	41.95	41.95	48	1071
30 ..	41.80	42.15	41.72	41.77@42.15	41.95	44	1087

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2 ..	41.72	42.50	41.72	41.92A	41.92	74	1116
3 ..	41.95	42.17B	41.70	41.70	41.70	31	1119
4 ..	41.70	41.90	41.50A	41.65@.55	41.60	13	1121
5 ..	41.50	41.90	41.50	41.87B	41.87	23	1121
6 ..	41.60	41.95	41.47	41.90B@.95	41.92	112	1167
9 ..	41.90	42.20	41.80	42.00@41.80	41.90	41	1182
10 ..	41.70	42.20	41.70	41.70	41.70	109	1197
11 ..	41.60	41.97	41.60	41.70A@.60	41.65	80	1234
12 ..	41.95	42.25	41.65	42.15@.00	42.07	100	1271
13 ..	42.12	42.55	42.12	42.55B	42.55	144	1328
16 ..	42.60@.70	42.90	42.50	42.55	42.55	108	1343
17 ..	42.90	43.00	42.70	42.75B@.80	42.77	95	1335
18 ..	42.90@.87	43.50	42.75	43.50@.45	43.47	198	1449
19 ..	43.60@.70	44.00	43.55	43.85	43.85	253	1563
20 ..	44.00@.10	44.47	43.85	44.35@.30	44.32	369	1711
23 ..	44.60@.67	44.90	44.20	44.40@.20	44.30	366	1845
24 ..	45.80@.80B	45.80	45.80	45.80B	45.80	105	1881
25 ..	47.30@.30B	47.30	47.30	47.30B	47.30	23	1891
26 ..	48.80@.80B	48.80	48.80	48.80@.80B	48.80	86	1940
27 ..	50.00	50.15	49.00	49.40@.25	49.32	998	2179
30 ..	49.00@48.77	49.00	47.82	48.40A	48.40	524	2288

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	47.90	48.50	47.50	48.50@.25	48.37	357	2410
2 ..	48.45@.50	49.50	48.35	49.40@.10	49.25	409	2475
3 ..	49.50@.70	50.00	49.45	49.60	49.60	560	2631
4 ..	Exchange Closed; Independence Day						
7 ..	49.85	50.75	49.20	49.20@.30	49.25	804	2772
8 ..	49.75@.50	49.75	48.50	49.25@48.70	48.97	424	2720
9 ..	48.85@.77	49.70	48.50	49.20	49.20	430	2645
10 ..	49.15	49.17	48.40	48.70@.50	48.60	241	2677
11 ..	48.35	49.00	48.25A	48.60@.50	48.55	131	2688
14 ..	48.40	49.45	48.35	49.20	49.20	308	2674
15 ..	49.45@.50	50.25	49.45	50.00@.25	50.12	415	2669
16 ..	50.25@.40	51.00	50.25	50.80	50.80	586	2834
17 ..	51.25@.47	51.70	49.67	49.97@.75	49.87	533	2983
18 ..	50.10@.30	50.45	49.75	50.00@.25	50.12	374	2990
21 ..	50.12	50.60	50.00A	50.55@.30	50.42	322	2994
22 ..	50.45@.40	50.87	49.85	50.50@.40	50.45	395	3040
23 ..	50.75@.90	51.45	50.75	51.30@.25	51.27	440	3047
24 ..	51.05	51.75	51.05	51.70@.50	51.60	311	3066
25 ..	51.60	52.17	51.50	51.85@52.05	51.95	425	3159
28 ..	52.50@.70	53.35	52.45	53.30@.35	53.32	575	3248
29 ..	53.10@.05	53.22	52.40	52.60@.40	52.50	501	3340
30 ..	52.35@.30	52.50	51.50	51.65@.67	51.67	410	3431
31 ..	51.27@.22	52.10	51.05	51.97@.75	51.85	498	3547

LIVE HOG FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	51.90	52.50	51.75	52.10@.00	52.05	283	3604
4..	52.40@.45	52.50	51.80	51.85@.90	51.87	347	3608
5..	51.90@.87	51.90	50.37	50.45@.37	50.42	740	3800
6..	50.25@.15	50.75	49.45	50.05@.22	50.15	621	3746
7..	50.60@.70	51.40	50.55	50.95	50.95	485	3677
8..	51.15	51.40	50.90	51.12	51.12	264	3682
11..	50.90	50.90	49.95	50.10@.00	50.05	411	3742
12..	50.00@49.95	51.10	49.95	50.80B@51.00	50.90	388	3807
13..	50.75@.90	51.35	50.45	50.90@51.00B	50.95	381	3886
14..	51.10	51.50	50.85	50.95@.85	50.90	334	3964
15..	50.90	51.37B	50.75A	51.30@.00	51.15	250	3931
18..	50.70@.65	51.40	50.50	51.25A	51.25	523	3993
19..	51.05@.02	51.25	50.60	50.70@.65	50.67	728	4120
20..	50.75@.90	51.85	50.75	51.40@.80	51.60	940	4433
21..	51.80@.75	52.50	51.65	52.02@.20	52.10	783	4666
22..	52.15@.10	52.37	51.45	51.45@.55	51.50	557	4738
25..	51.45@.40	51.60	51.10	51.15@.10	51.12	503	4645
26..	51.10@.12	52.35	51.10	52.15@.25	52.20	678	4728
27..	52.35@.45	53.15	52.35	52.90@.75	52.82	855	4752
28..	52.80	52.90	52.40	52.70@.60	52.65	351	4819
29..	52.80	53.62	52.50	53.60@.50	53.55	764	4955

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	53.30@.25	54.50	53.25	54.15@.30	54.22	1369	5154
3..	54.50@.60	55.72	54.50	55.72@.72B	55.72	1648	5405
4..	55.95@.75	56.00	55.10	55.55@.70	55.62	1518	5692
5..	55.30@.25	55.35	54.55	54.92@.80	54.87	1261	5995
8..	54.75@.87	55.65	54.60	55.00@.10	55.05	1329	6142
9..	54.85@.77	55.57	54.62	55.40@.30	55.35	1005	6124
10..	55.15@.10	55.15	54.70	54.85@.95	54.90	1064	6262
11..	54.70@.75	56.00	54.40	55.90@.75	55.82	2156	6369
12..	55.60@.65	55.72	55.15	55.20@.15	55.17	1175	6605
15..	54.90@.85	55.45	54.60	55.15@.20	55.17	1087	6869
16..	54.50	55.20	54.35	54.60@.70	54.65	1626	7111
17..	54.50@.55	55.10	54.50	54.85@55.00	54.92	920	7258
18..	54.95@55.00	55.07	54.15	54.30@.40	54.35	1028	7335
19..	54.25	54.60	54.05	54.12@.20	54.17	1012	7573
22..	54.00@53.87	54.00	52.67	52.67@.67A	52.67	2019	7694
23..	52.25@.40	53.75	51.75	53.15@.30	53.22	4072	7817
24..	53.17@.05	53.30	51.72	51.72@.72A	51.72	2684	7734
25..	51.65@.75	52.10	50.55	51.25@.20	51.22	2621	7504
26..	51.45@.50	51.65	50.90	50.95@.90	50.92	1957	7814
29..	51.10@.25	51.45	50.90	51.45@.30	51.37	1169	7953
30..	51.30@.35	51.65	50.40	50.45@.55	50.50	1687	7629

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	50.65	50.95	49.80	50.80@.60	50.70	2352	7574
2..	50.95	50.95	49.20	49.20A	49.20	1548	7468
3..	48.30@.27	48.60	47.70	48.50@.35	48.42	3662	7721
6..	48.60	49.20	48.45	48.65@.60	48.62	2289	7597
7..	49.50@.60	50.12	49.10	50.12@.12B	50.12	2489	7470
8..	50.60@.40	50.67	49.20	49.25@.37	49.32	2289	7184
9..	49.40@.50	49.97	49.25	49.65@.70	49.67	1477	7218
10..	49.70@.65	50.05	49.17	49.30@.20	49.25	1340	7179
13..	49.25@.40	49.85	48.90	49.85@.70	49.77	894	7240
14	50.00@.30	51.27	50.00	50.90@51.05	50.97	1795	7530
15..	51.35@.40	51.57	50.70	50.75@51.05	50.90	2417	7861
16..	50.80	51.00	50.50	50.70@.80B	50.75	1276	7875
17..	50.75@.80	50.97	50.15	50.35@.50	50.42	1268	7744
20..	50.50	50.90	50.12	50.15@.25	50.20	1058	7748
21..	49.97@.85	50.00	48.70	49.25@.15	49.20	2687	7896
22..	49.15@.10	49.50	48.50	49.15@.30	49.22	2301	7637
23..	48.95@49.05	49.60	48.95	49.05@.15	49.10	1114	7513
24..	49.35@.30	49.42	48.85	49.00@48.85	48.92	891	7525
27..	49.55@.70	50.42	49.55	50.42B	50.42	1623	7455
28..	50.45@.60	50.90	50.35	50.70@.80	50.75	2263	7532
29..	50.85@.80	51.25	50.60	51.00@50.95	50.97	2012	7565
30..	50.95@.85	50.95	50.25	50.45@.35	50.40	1502	7669
31..	50.10@.00	50.30	48.90	48.90@.90A	48.90	2353	8085

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	48.30@.15	48.75	47.40	48.45@.60	48.52	4233	8659
4..	48.80@.90	49.25	48.30	48.60@.65	48.62	3368	9011
5..	48.40@.30	49.20	48.10	49.10@.00	49.05	2700	9121
6..	49.22@.15	49.70	49.10	49.45@.30	49.37	2845	9404
7..	49.40@.25	49.40	48.05	48.20@.30	48.25	3472	9779
10..	48.05@.10	49.17	48.05	49.15@.00	49.07	2460	9760
11..	49.30@.40	49.57	48.85	49.40@.20	49.30	2962	9724
12..	49.40@.50	49.90	49.35	49.65@.40	49.52	2360	9865
13..	50.05@.00	50.35	49.55	49.70@.60	49.65	2678	9956
14..	49.75@.80	50.25	49.55	50.05@.25	50.15	2283	10179

(Continued in Next Column)

LIVE HOG FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	50.25@.40	50.60	49.75	49.90@50.00	49.95	3022	10228
18..	49.50@.55	51.05	49.40	51.00@50.80	50.90	4610	10436
19..	51.10@.05	51.95	50.95	51.50@.30	51.40	6265	10448
20..	51.50@.45	51.75	51.20	51.35@.45	51.40	4221	10566
21..	51.20@.15	51.72	50.95	51.35@.50	51.42	3344	10710
24..	51.25@.40	52.15	51.25	51.75@.85	51.80	2760	10701
25..	51.75	52.95	51.62	52.05@.25	52.15	4226	10757
26..	52.10@.00	52.35	51.75	52.00@.10	52.05	2535	11250
27..	Exchange Closed; Thanksgiving Day						
28..	51.95@52.00	52.50	51.87	52.40@.50	52.45	1835	11741

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	52.70@.75	53.25	52.65	53.12@.05	53.07	4496	12229
2..	52.85@.80	52.90	52.10	52.55@.65	52.60	5061	12918
3..	52.10@.20	52.50	51.55	51.60@.80	51.70	5077	12820
4..	51.80	52.35	51.25	52.20@.10	52.15	4268	13723
5..	52.35@.60	52.85	52.32	52.60@.50	52.55	3571	13453
8..	52.75@.60	52.82	51.95	51.95@52.05	52.00	3384	13928
9..	51.70@.60	52.00	51.27	51.95@.80	51.87	4224	13805
10..	51.90@.82	52.45	51.82	52.20@.30	52.25	3308	13320
11..	52.00@51.80	52.00	51.42	51.50@.70	51.65	4369	12917
12..	51.40@.35	51.70	51.15	51.25@.20	51.22	2913	12568
15..	50.70@.80	50.95	50.17	50.35@.30	50.32	5813	12836
16..	50.25@.30	50.70	49.87	50.55@.65	50.60	4979	12037
17..	50.25@.30	50.87	50.25	50.50@.40	50.45	3491	12083
18..	50.35@.40	50.55	50.00	50.00@.10	50.05	2588	11743
19..	49.90@.80	50.15	49.70	49.77@.70	49.75	3190	11618
22..	49.40@.35	49.45	48.50	48.65@.52	48.60	5050	11223
23..	49.30@.10	49.45	48.90	48.90@49.00	48.95	3380	11539
24..	49.15@.20	49.30	48.75	48.75@.80	48.77	1333	11254
25..	Exchange Closed; Christmas						
26..	48.75@.70	48.90	48.30	48.35@.45	48.40	1208	11230
29..	48.10@47.95	48.30	47.70	48.00@47.90	47.95	2805	10765
30..	47.80@.70	48.25	47.45	48.15@.20	48.17	3932	10817
31..	48.17@.15	48.17	47.10	47.20@.30	47.25	3312	11280

APRIL 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	41.00	41.00	40.15A	40.15A	40.15	1	3
3..	....	....	39.50A	39.60A	39.60	....	3
6..	....	39.75B	....	39.75B	39.75	....	3
7..	....	39.80B	....	39.80B	39.80	....	3
8..	39.85	39.85	39.85	39.85	39.85	1	3
9..	39.55	40.10B	39.55	40.00	40.00	2	4
10..	....	40.50B	39.75A	39.80A	39.80	....	4
13..	....	39.82B	39.72A	39.82B	39.82	....	4
14..	....	40.15B	....	39.90B	39.90	....	4
15..	40.20	40.22	40.07A	40.17A	40.17	2	5
16..	....	....	40.12A	40.12A	40.12	....	4
17..	....	....	40.00A	40.00A	40.00	....	4
20..	40.00@.17	40.60B	40.00	40.60B	40.60	2	6
21..	....	....	40.50A	40.60N	40.60	....	6
22..	40.45	40.47	40.45	40.47	40.47	2	7
23..	....	40.65B	40.45A	40.47N	40.47	....	6
24..	40.50	40.60	40.50	40.52A	40.52	2	7
27..	....	40.90B	....	40.55B	40.55	....	7
28..	....	....	40.42A	40.55N	40.55	....	7
29..	40.50	40.50	40.50	40.50	40.50	1	6
30..	....	....	40.47A	40.47A	40.47	....	6
31..	....	....	40.10A	40.10A	40.10	....	6

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	40.20	40.20	39.80A	39.97A	39.97	3	8
4..	39.80@.75	39.80	39.00A	39.60B	39.60	18	17
5..	....	....	39.50A	39.57A	39.57	2	19
6..	39.55	39.75B	39.52	39.75B	39.75	2	19
7..	39.80	39.80	39.70	39.72B	39.72	3	18
10..	39.80	39.80	39.60A	39.80	39.80	1	18
11..	39.60@.55	39.60	39.05	39.40B	39.40	3	19
12..	39.25	39.75B	39.25	39.40B	39.40	1	19
13..	....	....	38.90A	39.27A	39.27	....	19
14..	....	....	39.10A	39.10A	39.10	....	19
17..	Exchange Closed; President's Day						
18..	38.90@.70	38.90	38.20A	38.35A	38.35	2	20
19..	38.65	38.90B	38.40A	38.55B	38.55	4	22
20..	38.40	38.40	38.20A	38.40	38.40	....	23
21..	38.40	38.40	37.80A	37.80A	37.80	2	23
24..	38.20	38.20	37.45A	37.45A	37.45	5	25
25..	37.60	38.30B	37.20	38.05B	38.05	9	28
26..	....	....	37.90A	37.90A	37.90	....	28
27..	37.80	37.80	37.40A	37.40A	37.40	2	33
28..	....	37.75B	....	37.60B	37.60	2	29

LIVE HOG FUTURES PRICES
APRIL 1987 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	37.60	37.60	37.20	37.30	37.30	7	33
4..	....	37.35B	....	37.35B	37.35	....	33
5..	37.45	37.45	37.45	37.45	37.45	1	34
6..	37.95	37.95	37.95	37.95	37.95	1	34
7..	37.75	37.75	37.45A	37.52B	37.52	2	33
10..	....	37.80B	....	37.80B	37.80	....	33
11..	38.75	38.75	38.00A	38.00A	38.00	1	33
12..	38.67@.70	38.70	38.67	38.70	38.70	2	34
13..	38.90@39.12	39.12	38.90	38.90A	38.90	5	35
14..	39.22	39.22	39.22	39.22	39.22	1	35
17..	39.30	39.80	39.15A	39.80	39.80	10	40
18..	40.50	40.50	39.55A	39.77B	39.77	18	49
19..	40.00	40.00	39.52	39.60A@.52	39.57	26	63
20..	39.55	39.75B	39.25A	39.45B	39.45	8	59
21..	39.50	39.75	39.15	39.75	39.75	27	64
24..	39.80	39.80	39.50A	39.80	39.80	2	63
25..	39.60	40.00	39.60	39.90@.97	39.92	5	64
26..	....	....	39.65A	39.65A	39.65	....	64
27..	....	39.70B	....	39.70B	39.70	....	64
28..	Exchange Closed; Good Friday						
31..	40.00	40.17	39.60A	39.90A	39.90	8	70

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	40.00	40.70B	40.00	40.45A	40.45	14	64
2..	40.60	40.90B	40.40A	40.77B	40.77	11	74
3..	....	....	40.10A	40.10A	40.10	2	82
4..	39.82	39.82	39.55	39.67	39.67	10	66
7..	39.40	40.00B	39.40	39.67B	39.67	1	67
8..	40.05	40.10B	39.80	39.85B	39.85	2	67
9..	40.00	40.00	39.90A	39.90A	39.90	1	67
10..	39.77	39.95B	39.30A	39.30A	39.30	6	60
11..	....	39.50B	39.15A	39.20A	39.20	....	60
14..	39.12	39.50	39.12	39.30A	39.30	1	60
15..	39.12	39.40B	38.70A	38.70A	38.70	2	55
16..	38.60@.40	38.60	37.90A	37.95A	37.95	5	59
17..	38.50	38.95B	37.70	38.95B	38.95	6	64
18..	38.80	39.30B	38.50A	38.75A	38.75	3	64
21..	38.75	38.75	38.42A	38.42A	38.42	1	65
22..	38.40	38.45	38.40	38.45	38.45	1	66
23..	38.37	38.37	38.02	38.17B	38.17	4	67
24..	37.95	38.40B	37.85A	38.27B	38.27	3	69
25..	37.90	38.40B	37.70	38.40B	38.40	6	70
28..	37.80	38.10B	37.80	37.90A	37.90	2	73
29..	38.10	38.75	38.00	38.75	38.75	30	80
30..	38.75	39.25	38.50A	39.22	39.22	78	124

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	39.37	39.37	38.95A	39.00	39.00	10	130
2..	38.80	38.80	38.50	38.80B	38.80	15	132
5..	38.40@.30	39.20	38.30	38.92A	38.92	61	152
6..	39.17	39.17	38.40A	38.90	38.90	8	154
7..	38.60	38.82	38.40A	38.50	38.50	3	156
8..	38.75	39.60	38.75	39.60@.52A	39.55	55	187
9..	39.65@.70	39.70	39.00	39.20	39.20	38	200
12..	39.00	39.30B	39.00	39.10	39.10	17	201
13..	39.00	39.32	39.00	39.25A	39.25	57	207
14..	39.20	39.37	39.15	39.37	39.37	7	210
15..	38.97	39.50B	38.80	38.95B	38.95	5	210
16..	38.75	38.80B	38.50	38.72B	38.72	8	211
19..	38.95	39.35	38.95	39.30@.05A	39.17	28	221
20..	39.20	39.20	38.80A	38.80A	38.80	9	225
21..	38.95@39.00	39.05B	38.50	38.82B	38.82	57	223
22..	38.85	38.85	38.77A	38.77A	38.77	1	224
23..	38.85	38.90	38.52A	38.55A	38.55	16	219
26..	Exchange Closed; Memorial Day						
27..	38.60	38.80	38.60	38.65A	38.65	13	222
28..	38.97@39.00	39.10	38.85	39.10	39.10	15	225
29..	39.25	39.25	38.85	38.95	38.95	44	226
30..	38.90	38.90	38.75	38.82B	38.82	20	225

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	39.00	39.05B	38.65A	39.02	39.02	4	227
3..	39.00@.02	39.02	38.65A	38.80@.85	38.82	7	231
4..	38.75	38.90B	38.65A	38.80	38.80	7	237
5..	38.80	38.95B	38.70	38.90B	38.90	5	239
6..	38.70@.60	38.90	38.60	38.80	38.80	11	244
9..	38.90@.75	38.95	38.75	38.75A	38.75	13	251
10..	38.75	38.75	38.60	38.65B	38.65	6	252
11..	38.75	38.75	38.60	38.65	38.65	6	256
12..	38.70	38.95B	38.70	38.80A	38.80	16	265
13..	38.90	39.25	38.85	39.05A	39.05	107	306
16..	39.10	39.10	38.90A	39.05B	39.05	40	328
17..	39.12	39.15	39.00	39.02A	39.02	35	325

(Continued in Next Column)

LIVE HOG FUTURES PRICES
APRIL 1987 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18..	39.00	39.50	38.95	39.50	39.50	57	357
19..	39.60@.65	40.00	39.60	39.95B	39.95	59	368
20..	40.10@.05	40.55	39.60	40.47@.40	40.42	163	444
23..	40.42@.60	40.60	39.95	40.35@.10	40.22	108	498
24..	41.72@.72B	41.72	41.72	41.72B	41.72	3	503
25..	43.22@.22B	43.22	43.22	43.22B	43.22	16	519
26..	44.72@.72B	44.72	44.72	44.72@.72B	44.72	44	528
27..	45.50	45.50	44.00	44.80@.70A	44.75	452	658
30..	43.95	43.95	43.25	43.25@.60	43.42	161	691

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	43.00@42.90	43.27	42.05	43.27	43.27	146	712
2..	43.30	44.40	43.25	44.40@.10	44.25	212	751
3..	44.45	44.80	44.10	44.65	44.65	157	788
4..	Exchange Closed; Independence Day						
7..	44.80@.90	45.15	44.52	44.60	44.60	166	807
8..	44.40	44.50	43.50	44.25	44.25	132	812
9..	44.00	44.25	43.60	44.25	44.25	86	821
10..	44.50	44.50	43.50	43.90	43.90	112	860
11..	43.30	43.90	43.30	43.90	43.90	89	886
14..	43.60	44.20	43.25	44.20	44.20	134	992
15..	44.20	44.65	44.20	44.30@.50	44.40	153	996
16..	44.45	45.25	44.45	44.80@45.10	44.95	282	1106
17..	45.35@.50	45.97	44.80	45.10@44.90	45.00	327	1242
18..	45.15	45.40	44.80	45.00@.05	45.02	178	1303
21..	45.00	45.40	44.85A	45.10@.20B	45.15	81	1319
22..	45.20	45.47	44.90	44.90A@45.20B	45.05	69	1330
23..	45.25	45.85	45.25	45.52@.60B	45.55	125	1360
24..	45.60	45.85	45.55	45.85@.60	45.72	80	1374
25..	45.62	46.15	45.62	45.90	45.90	161	1424
28..	46.70@.80	47.22	46.40	47.22@46.90	47.05	235	1499
29..	47.15	47.25	46.80	47.10@46.90	47.00	151	1540
30..	47.00	47.00	46.15	46.15	46.15	67	1552
31..	45.90@.80	46.80	45.70A	46.55B@.80	46.67	156	1568

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	46.80	47.10	46.55A	47.10@46.90	47.00	97	1606
4..	47.10	47.20	46.30	46.50@.90	46.70	106	1614
5..	46.80	46.80	45.82	45.82	45.82	181	1632
6..	45.60	46.20	45.25	45.25	45.25	160	1649
7..	45.37@.45	46.35	45.37	45.55	45.55	238	1668
8..	45.67	46.05	45.67	45.70	45.70	63	1662
11..	45.90	46.10	45.15	45.15	45.15	95	1694
12..	45.25	45.95	45.25	45.65@.55	45.60	73	1728
13..	45.50	45.90	45.50	45.90	45.90	127	1758
14..	45.90	46.20B	45.50	45.70@.50	45.60	95	1764
15..	45.82	45.97	45.60	45.70	45.70	85	1774
18..	45.40	46.20	45.40	45.80@.85B	45.82	112	1807
19..	45.87	46.00	45.62A	45.90@.65	45.77	75	1781
20..	45.97	46.40	45.85	46.25@.40	46.32	190	1803
21..	46.05	46.90	46.05	46.60	46.60	124	1829
22..	46.60	46.90	46.10	46.15A@.20	46.17	110	1854
25..	46.20@.25	46.30	45.80	46.00@45.90	45.95	142	1847
26..	45.97@.95	46.80	45.85A	46.80	46.80	99	1869
27..	46.95	47.45	46.87	47.35@.45	47.40	319	2004
28..	47.45	47.45	47.07	47.42@.30	47.37	138	2003
29..	47.27	48.20	47.25	48.20@47.90	48.05	287	2113

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	48.05	48.85	47.80A	48.60@.75	48.67	300	2215
3..	48.70@.80	50.17	48.70	50.17@.17B	50.17	646	2348
4..	50.25@.10	50.70	49.60	50.60@.40	50.50	532	2487
5..	50.20	50.25	49.80	50.22@.00	50.12	370	2566
8..	49.95	50.75	49.85A	50.05@.00	50.02	394	2596
9..	50.00@49.95	50.47	49.80	50.40	50.40	262	2596
10..	50.00	50.15	49.67	49.80@.85B	49.82	190	2515
11..	49.55	50.45	49.17	50.40@.45	50.42	373	2550
12..	50.15	50.30	49.60A	49.65	49.65	143	2542
15..	49.45@.50	49.80	49.32	49.70	49.70	213	2541
16..	49.35@.25	49.80	49.10	49.50@.35	49.42	371	2603
17..	49.40	49.82	49.40	49.70@.55	49.62	217	2672
18..	49.70	49.80	48.85	49.10@48.85	48.97	315	2691
19..	48.95@.90	49.05	48.57	48.60@.65	48.62	352	2770
22..	48.50@.40	48.50	47.12	47.12A	47.12	638	2938
23..	46.75@.65	48.62	46.65	48.30@.55	48.42	928	2936
24..	48.50	48.82	46.92	46.92A	46.92	793	2893
25..	46.90@.87	47.50	46.00	46.40@.60	46.50	777	2846
26..	46.90@.92	46.92	46.15	46.25@.30	46.27	526	2819
29..	46.40	46.70	46.25	46.30	46.30	562	3008
30..	46.20@.15	46.55B	45.55	45.55@.65B	45.60	534	3080

LIVE HOG FUTURES PRICES
APRIL 1987 FUTURES CONTRACT
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	45.70	46.10	45.15	45.75@.60	45.67	564	3095
2..	45.90	46.07	44.17	44.17A	44.17	528	3135
3..	43.70@.62	44.15	43.17	43.80@.70	43.75	1241	2917
6..	44.05	44.65B	44.00	44.50@.25	44.37	609	2902
7..	44.90@45.10	45.87	44.85	45.87@.75	45.80	559	2868
8..	46.10	46.35	45.07	45.20@.07	45.15	399	2820
9..	45.15@.12	45.72	45.12	45.45@.55	45.50	211	2828
10..	45.60@.65	45.70	45.05	45.30@.05	45.17	173	2808
13..	45.35	45.60	44.80	45.40@.25A	45.32	201	2837
14..	45.50	46.82	45.50	46.60@.25	46.42	552	2834
15..	46.65	46.77	46.20	46.22@.25	46.25	439	2810
16..	46.20@.15	46.40	45.95	46.15@.25	46.20	225	2773
17..	46.20@.12	46.30	45.60	45.80@.60	45.70	241	2823
20..	45.80@.85	46.25	45.45	45.50@.45	45.47	423	2884
21..	45.50	45.55	44.00	44.60@.70	44.65	686	2954
22..	44.50@.35	45.00	43.87	44.90@.80	44.85	807	2953
23..	44.55	45.10	44.55	44.60	44.60	246	2988
24..	44.85	44.85	44.25	44.45@.40	44.42	210	2964
27..	44.85@.90	45.92	44.85	45.92B	45.92	547	2994
28..	46.15@.10	46.25	45.82	46.15@.00	46.07	653	3097
29..	46.10	46.50	45.95	46.25@.20	46.22	432	3128
30..	46.22	46.22	45.55	45.80@.85	45.82	197	3114
31..	45.50	45.75	44.32	44.32@.32A	44.32	710	3224

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	44.12@.10	44.40	43.15	44.35@.25	44.30	1054	3306
4..	44.70	45.00	44.07	44.12@.20	44.17	762	3488
5..	44.25	44.70	43.62	44.40@.32	44.35	728	3564
6..	44.40	44.70	44.12	44.30	44.30	538	3657
7..	44.40	44.40	42.80	43.00@42.80	42.90	1069	3982
10..	43.05@.00	43.70	43.00	43.50@.40	43.45	749	3946
11..	43.65	44.10	43.45	44.05@.00	44.02	613	4116
12..	44.15@.25	44.40	44.00	44.07@.20	44.12	758	4042
13..	44.45@.55	44.80	44.10	44.20@.30	44.25	800	3965
14..	44.30@.35	44.65	44.10	44.45@.52	44.47	464	3985
17..	44.47@.62	44.80	44.07	44.07@.15	44.12	578	4073
18..	43.65@.60	44.80	43.60	44.45@.65	44.55	1076	4280
19..	44.70@.60	45.50	44.50	45.25@.10	45.17	1647	4608
20..	45.25	45.85	45.05	45.75@.60	45.67	1225	4477
21..	45.45	46.00	45.35	45.90@46.00	45.95	979	4527
24..	45.90@.85	46.70	45.80	46.45@.70	46.57	1460	4591
25..	46.45@.50	47.45	46.42	46.60@.75	46.67	1752	4788
26..	46.60@.65	46.75	46.15	46.40@.50	46.45	732	4899
27..	Exchange Closed; Thanksgiving Day						
28..	46.45	47.00	46.20	46.70@.85	46.77	570	5000

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	46.95	47.75	46.92	47.50@.40	47.45	1166	5046
2..	47.30@.25	47.40	46.65	46.85@.90	46.87	1085	5071
3..	46.70@.60	46.87	45.85	45.85@46.00	45.92	844	5163
4..	46.05@.20	46.75	45.80	46.45@.75	46.60	661	5280
5..	46.65@.85	47.12	46.65	47.05@46.90	46.97	835	5372
8..	47.05@.00	47.10	46.20	46.25@.20	46.22	752	5484
9..	45.95@.90	46.55	45.70	46.45@.55	46.50	1042	5600
10..	46.50@.45	47.00	46.45	46.85@.95	46.90	1012	5665
11..	46.60@.62	46.75	46.27	46.60@.70	46.65	699	5762
12..	46.60@.55	46.62B	46.15	46.15@.30	46.22	600	5819
15..	45.90@.85	45.90	45.00	45.35@.50	45.42	1473	5862
16..	45.30@.25	45.70	44.92	45.60@.50	45.55	1525	5899
17..	45.45@.35	45.85	45.25	45.35@.50	45.42	872	5968
18..	45.32@.30	45.60	45.12	45.20@.32	45.27	755	5759
19..	45.25	45.55	45.05	45.10@.20	45.15	892	5746
22..	44.85@.75	44.85	43.77	43.85@44.00	43.92	1909	6000
23..	44.60@.70	44.90	44.20	44.20@.25	44.22	1844	5898
24..	44.50@.45	44.50	44.10	44.30@.25	44.27	565	5745
25..	Exchange Closed; Christmas						
26..	44.35	44.50	43.92	44.00@43.92	43.97	301	5732
29..	43.50@.35	44.05	43.15	43.75@.65	43.70	1655	5909
30..	43.50@.55	44.25	43.42	44.22@.12	44.17	1326	5827
31..	44.12@.10	44.15	43.50	43.50@.60	43.55	990	5830

JUNE 1987 FUTURES CONTRACT
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21..	39.00	39.20B	39.00	39.00	39.00	....	....
24..	....	39.25B	....	39.25B	39.25	....	....
25..	39.10	39.90	39.05A	39.70A	39.70	3	2
26..	39.10	39.90B	39.10	39.90B	39.90	1	1
27..	....	....	39.30A	39.55A	39.55	....	1
28..	....	....	39.50A	39.52A	39.52	....	1

LIVE HOG FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	....	39.70B	....	39.70B	39.70	....	1
4..	....	40.00B	....	40.00B	40.00	....	1
5..	....	....	....	40.00N	40.00	....	1
6..	....	40.30B	....	40.30B	40.30	....	1
7..	40.20	40.25B	40.17	40.25B	40.25	2	2
10..	....	40.52B	....	40.52B	40.52	....	1
11..	....	40.60B	....	40.60B	40.60	....	....
18..	41.55	41.57	41.55	41.57	41.57	2	2
19..	....	41.65B	....	41.65B	41.65	....	1
20..	....	41.67B	....	41.67B	41.67	....	1
21..	41.80	41.82	41.65A	41.82	41.82	2	....
24..	....	42.00B	....	41.85B	41.85	....	....
25..	42.10	42.25B	42.10	42.10	42.10	1	1
26..	42.10	42.10	42.05A	42.10	42.10	1	....

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	42.90	43.22B	42.90	43.22B	43.22	....	....
2..	42.50	43.30B	42.50	43.30B	43.30	1	1
3..	....	....	43.00A	43.00A	43.00	2	3
4..	42.50	42.50	42.25A	42.25A	42.25	1	3
7..	42.25	42.50B	42.25	42.50B	42.50	3	5
8..	43.00	43.00	42.75	42.75	42.75	2	5
9..	42.40	42.90B	42.05A	42.22A	42.22	3	7
10..	42.00	42.02B	41.50A	41.50A	41.50	4	8
11..	41.92	41.92	41.65A	41.70A	41.70	1	8
14..	....	....	41.40A	41.70N	41.70	....	8
15..	41.52	41.95B	41.00A	41.00A	41.00	1	8
16..	....	....	....	41.00N	41.00	....	8
17..	40.95	42.00B	40.95	42.00B	42.00	2	10
18..	....	42.15B	....	42.15B	42.15	3	12
21..	....	....	41.50A	41.50A	41.50	....	12
22..	....	....	....	41.50N	41.50	....	12
23..	41.00	41.00	40.60A	40.87A	40.87	2	13
24..	40.80@.70	40.80	40.30	40.45B	40.45	3	14
25..	40.30@.20	40.35B	40.10A	40.35B	40.35	5	14
28..	40.25	40.45B	39.90A	40.10A	40.10	2	16
29..	40.50	40.90	40.50	40.90	40.90	18	31
30..	40.90	40.97B	40.50A	40.97B	40.97	55	68

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	40.80	41.00	40.40	40.87	40.87	29	69
2..	40.50	40.50	40.10	40.50	40.50	17	78
5..	40.10@39.90	40.75B	39.90	40.57B	40.57	37	102
6..	40.70	40.90	40.50	40.70	40.70	5	102
7..	40.62	40.70	40.40A	40.45A	40.45	13	106
8..	40.90	41.20	40.90	41.17@.20	41.17	46	121
9..	41.20	41.25	41.05A	41.10A	41.10	25	136
12..	41.10@.00	41.15B	40.90A	40.95A	40.95	9	142
13..	41.00	41.25	41.00	41.20A	41.20	21	139
14..	41.20	41.25B	40.95A	41.07B	41.07	3	140
15..	41.00	41.20	40.95A	41.20	41.20	6	138
16..	40.80	40.90B	40.55A	40.90B	40.90	11	140
19..	41.00	41.30	41.00	41.15A	41.15	16	150
20..	41.00	41.15	40.95A	41.05A	41.05	4	149
21..	40.70	41.05B	40.65	40.65	40.65	3	148
22..	40.95	40.95	40.77	40.77	40.77	2	148
23..	40.75	40.85	40.75	40.80A	40.80	5	149
26..	Exchange Closed; Memorial Day						
27..	40.75	41.00	40.75	41.00	41.00	23	167
28..	41.00	41.35	41.00	41.30	41.30	65	224
29..	41.35	41.35	40.90	41.00B	41.00	63	257
30..	41.00	41.07	40.80A	40.85A	40.85	37	288

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	40.75	41.07	40.75	41.00A	41.00	15	291
3..	40.95	40.95	40.85	40.85	40.85	3	294
4..	40.75	40.90B	40.75	40.90B	40.90	5	293
5..	40.90	41.00	40.85	41.00	41.00	4	293
6..	40.90	40.95B	40.85	40.85@.90B	40.87	2	291
9..	40.75	41.00	40.75	40.85A	40.85	7	296
10..	40.70	40.85B	40.60A	40.72B	40.72	4	297
11..	40.65@.60	40.72B	40.60	40.72B	40.72	20	314
12..	40.60	40.77B	40.60	40.77B	40.77	7	320
13..	40.65	41.15B	40.65	41.00	41.00	86	339
16..	41.00	41.00	40.80A	41.00	41.00	11	339
17..	41.00	41.00	40.95	40.97B	40.97	9	344
18..	41.00	41.40	40.90A	41.40	41.40	60	390
19..	41.25@.40	41.90	41.25	41.85B	41.85	46	423
20..	41.90	42.60	41.80	42.50@.15	42.32	64	437
23..	42.45	42.45	41.95	42.30@.05	42.17	69	464
24..	....	43.67B	....	43.67B	43.67	2	464
25..	45.17@.17B	45.17	45.17	45.17B	45.17	48	461

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26..	46.67	46.67	45.90	46.30A@.20	46.25	208	465
27..	46.25	46.50	45.00	45.80B	45.80	173	492
30..	45.40@.30	45.40	44.30	44.95B	44.95	129	497
				IN JULY			
1..	44.10	44.80B	43.80	44.50	44.50	50	512
2..	45.00@44.95	45.60	44.80A	45.50@.60	45.55	142	560
3..	45.70@.80	46.10	45.70	45.85	45.85	140	610
4..	Exchange Closed; Independence Day						
7..	46.00@.15	46.50	45.65	45.72B	45.72	103	612
8..	45.70	45.70	44.90	45.30	45.30	48	630
9..	45.40	45.50	45.00	45.50	45.50	46	617
10..	45.75@.80	45.80	44.85	45.20	45.20	53	626
11..	44.55@.40	45.25	44.40	45.25	45.25	59	643
14..	44.90	45.50	44.85	45.50	45.50	32	659
15..	45.50	45.90	45.50	45.90	45.90	56	683
16..	45.85	46.40	45.85	46.40	46.40	133	748
17..	46.50@.80	46.80	46.00	46.40	46.40	108	833
18..	46.20@.00	46.50	46.00	46.35	46.35	79	819
21..	46.25	46.40	46.15	46.35	46.35	107	863
22..	46.40	46.42B	46.00	46.40	46.40	22	870
23..	46.50	46.90	46.50	46.90@.70A	46.80	78	882
24..	46.80	46.90	46.50A	46.85B@.90	46.87	47	897
25..	46.75	47.00	46.60A	46.80@47.00	46.90	52	928
28..	47.02@.20	48.00	47.02	47.70@48.00	47.85	179	983
29..	47.85@.70	48.00	47.65	47.90B@48.00	47.95	105	1000
30..	47.97	47.97	47.30	47.70	47.70	55	992
31..	47.20	47.45	46.80	47.45	47.45	137	990
				IN AUGUST			
1..	47.50	48.00	47.50	47.90	47.90	76	994
4..	47.80	47.90	47.45A	47.82	47.82	67	1005
5..	47.87@.95	47.95	47.10	47.30	47.30	70	1038
6..	47.10@.00	47.30	46.20	46.20@.30B	46.25	93	1051
7..	46.90	47.20	46.70A	46.70B@47.00	46.85	45	1052
8..	47.20@.25	47.25	46.90	46.90	46.90	53	1083
11..	46.75	47.20	46.10A	46.25@.10A	46.17	43	1090
12..	46.25	47.25	46.25	46.85B	46.85	42	1097
13..	46.50	47.10	46.50	47.10	47.10	85	1109
14..	47.00	47.25	46.77	47.00@46.77	46.90	40	1130
15..	47.15	47.20	46.97A	47.00	47.00	22	1134
18..	46.60@.70	47.25	46.60	47.10@46.95	47.02	45	1142
19..	46.80	47.15B	46.80	47.12@.10A	47.10	42	1149
20..	47.00@.12	47.70	47.00	47.50@.45	47.47	141	1196
21..	47.20	48.00	47.20	48.00@47.80A	47.90	76	1209
22..	47.87	48.00	47.40A	47.50@.40A	47.45	32	1224
25..	47.90@.70	47.90	47.20	47.20	47.20	81	1237
26..	47.32	48.15	47.10A	48.05	48.05	44	1244
27..	48.00@.05	48.75	48.00	48.50	48.50	115	1296
28..	48.67@.72	48.72	48.35A	48.40	48.40	38	1309
29..	48.25@.20	49.50	48.20	49.45	49.45	84	1346
				IN SEPTEMBER			
1..	Exchange Closed; Labor Day						
2..	49.20@.05	49.90	49.00A	49.80@.85	49.82	114	1393
3..	49.90@.97	51.30	49.90	51.27B@.30	51.27	200	1439
4..	51.20	51.85	50.70	51.80A@.67	51.72	172	1485
5..	51.50	51.55	51.00	51.50	51.50	153	1561
8..	51.00	51.80	51.00	51.50	51.50	167	1530
9..	51.10	51.60	51.10	51.60	51.60	92	1536
10..	51.45	51.45	50.95	51.05@.07	51.07	66	1532
11..	50.92	51.50	50.55	51.45@.50	51.47	175	1594
12..	51.30@.25	51.45B	50.80	50.90	50.90	44	1613
15..	50.75@.50	51.00	50.25A	51.00	51.00	232	1666
16..	50.75	51.15	50.60A	50.80	50.80	122	1691
17..	50.70	51.15B	50.70	51.00A	51.00	54	1698
18..	51.00	51.15	50.35	50.35@.55	50.45	151	1732
19..	50.30	50.70	50.15	50.35@.25	50.30	133	1774
22..	50.20	50.20	48.80	48.85@49.10	48.97	301	1831
23..	49.20@.50	50.47	49.10	50.47@.20	50.32	533	1820
24..	50.47	50.52	48.82	49.20@.30B	49.25	460	1884
25..	49.00@48.82	49.50	48.50	49.00@48.82A	48.92	238	1911
26..	49.15	49.20	48.75	48.95@.82A	48.90	163	1881
29..	49.25@.30	49.30	48.70	48.85@.90	48.87	97	1868
30..	48.90@.85	49.20B	48.25	48.25	48.25	107	1845
				IN OCTOBER			
1..	48.25	48.85	47.85	48.75@.70A	48.72	148	1839
2..	48.75@.80	48.80	47.22	47.22A	47.22	211	1741
3..	47.02	47.02	46.00	46.80	46.80	370	1646
6..	46.95	47.55	46.95	47.20@.35	47.27	195	1643
7..	47.85@.95	48.52	47.60	48.50@.40	48.45	261	1683

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
8..	48.75@.90	48.90	47.50	47.60@.67B	47.65	211	1707
9..	47.60@.42	48.00	47.42	47.95@48.00	47.97	125	1693
10..	47.75	48.07B	47.50	47.80@.90B	47.85	119	1726
13..	47.50	48.10	47.35	48.00@47.85A	47.92	56	1722
14..	48.15	49.40	48.15	49.20@48.90A	49.05	278	1759
15..	49.30	49.30	48.60	48.60@.80	48.70	114	1772
16..	48.50@.25	48.60	48.25	48.50	48.50	108	1755
17..	48.35	48.50B	47.72	48.10@47.80	47.95	292	1860
20..	48.15	48.20	47.52	47.90	47.90	89	1858
21..	47.80	47.80	46.45	46.90@47.00	46.95	342	1861
22..	46.70	47.17	46.45	47.10@.15	47.12	208	1889
23..	47.10	47.25B	46.75	46.95@.80A	46.87	122	1888
24..	47.00	47.10	46.70	46.85	46.85	97	1914
27..	47.10	48.32	47.10	48.20@.17	48.17	271	1938
28..	48.10@.05	48.25	47.85	48.25	48.25	217	1983
29..	48.25	48.47	48.15	48.40@.45	48.42	44	1982
30..	48.40	48.40	47.75	48.15@.20	48.17	72	1991
31..	47.90	48.00	46.67	46.70@.67A	46.70	195	1993
				IN NOVEMBER			
3..	46.60@.40	47.40	45.90	47.40@.10	47.25	431	2009
4..	47.15@.10	47.35	46.55	46.70@.75	46.72	183	2039
5..	46.80@.85	46.85	46.12A	46.70	46.70	209	2062
6..	46.45	46.85B	46.35	46.70@.50	46.60	170	2045
7..	46.70@.75	46.75	45.45	45.80@.55	45.67	319	2076
10..	45.67	46.10B	45.60	46.00	46.00	186	2048
11..	46.15@.10	46.37	45.80A	46.30@.37	46.32	163	2017
12..	46.30	46.50	46.00A	46.50@.45A	46.47	109	2037
13..	46.70@.80	46.95	46.35	46.35@.50	46.42	86	2050
14..	46.52	46.75	46.22	46.65@.67	46.65	116	2060
17..	46.75	46.80	46.10	46.35@.40	46.37	180	2092
18..	46.20@.15	46.80	46.00	46.70@.55	46.62	161	2131
19..	46.65	47.40	46.60A	47.20	47.20	399	2076
20..	47.30	47.75	47.10	47.50@.75	47.62	202	2117
21..	47.50	47.80	47.25A	47.70@.75	47.72	187	2131
24..	47.50@.45	48.10	47.45	48.05@.10	48.07	382	2099
25..	48.02@.00	48.70	47.97	48.25@.35	48.30	256	2114
26..	48.05	48.35	47.90	48.25	48.25	183	2096
27..	Exchange Closed; Thanksgiving Day						
28..	48.10	48.50	47.87A	48.45@.50	48.47	180	2116
				IN DECEMBER			
1..	48.50@.60	49.10	48.50	49.10@.00	49.05	256	2223
2..	48.95	48.95	48.35	48.65@.75	48.70	119	2245
3..	48.45	48.65B	47.72	48.00@.10	48.05	199	2288
4..	48.02@.05	48.50	47.65	48.30@.50	48.40	187	2320
5..	48.42@.50	48.80	48.35	48.70@.80	48.75	162	2358
8..	48.75	48.75	48.05	48.20@.05	48.12	174	2419
9..	48.00@47.85	48.35	47.75	48.30@.25	48.27	260	2448
10..	48.20	48.70	48.20	48.65@.70	48.67	129	2519
11..	48.65	48.65	48.05	48.45@.50	48.47	280	2511
12..	48.20	48.30B	47.90	48.10@47.90	48.00	233	2549
15..	47.75@.60	47.75	46.82	47.15@.10	47.12	361	2595
16..	47.12	47.50	46.82	47.50	47.50	372	2681
17..	47.25@.20	47.55	47.12	47.12@.25	47.20	221	2720
18..	47.20@.10	47.30	47.00	47.15@.20	47.17	187	2714
19..	47.00	47.20	46.70	47.00@46.70	46.85	287	2708
22..	46.70	46.70	45.70	46.05@.25	46.15	645	2784
23..	46.55@.67	47.20	46.55	46.95@.70	46.82	499	2795
24..	46.82	47.00	46.42	46.50	46.50	212	2856
25..	Exchange Closed; Christmas						
26..	46.65	46.70	46.25	46.35@.30	46.32	66	2864
29..	46.20@.05	46.30	45.70	45.95@.85	45.90	259	2889
30..	46.00	46.35	45.57	46.20@45.90	46.05	430	2935
31..	46.25	46.25	45.50	45.75@.50	45.62	318	2984

JULY 1987 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22..	41.00	41.25B	41.00	41.25B	41.25	....	....
23..	....	....	41.00A	41.02A	41.02	1	1
24..	41.00	41.00	40.90A	41.00	41.00	2	2
25..	....	....	40.90A	40.92A	40.92	....	1
28..	40.90@.75	40.90	40.20A	40.20A	40.20	4	3
29..	40.97	41.30B	40.97	41.25B	41.25	1	4
30..	41.37	41.50	41.37	41.47A	41.47	5	6
				IN MAY			
1..	....	....	41.22A	41.22A	41.22	....	6
2..	40.50	41.25B	40.50	40.55	40.55	3	9
5..	....	41.00B	....	40.87B	40.87	....	9
6..	....	....	....	40.87N	40.87	....	9

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JULY 1987 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
7..	40.90	40.90	40.90	40.90	40.90	1	9
8..	41.22	41.50	41.10A	41.45A	41.45	4	8
9..	41.32	41.32	41.32	41.32	41.32	1	9
12..	....	....	....	41.32N	41.32	....	9
13..	41.35	41.35	41.35	41.35	41.35	1	10
14..	41.35	41.35	41.30A	41.32A	41.32	1	11
15..	41.07	41.40B	41.07	41.35B	41.35	3	10
16..	41.05	41.05	41.05	41.05	41.05	1	10
19..	....	41.20B	41.02A	41.02A	41.02	....	10
20..	41.10	41.10	40.85A	41.10	41.10	1	11
21..	40.90	40.90	40.90	40.90	40.90	1	12
22..	41.00	41.15	41.00	41.00A	41.00	4	16
23..	41.00	41.00	40.85A	40.85A	40.85	....	16
26..	Exchange Closed; Memorial Day						
27..	41.00	41.00	40.90A	40.90A	40.90	2	18
28..	41.02	41.70B	41.02	41.62B	41.62	9	15
29..	41.55	41.55	41.32A	41.32A	41.32	4	19
30..	41.00	41.45B	41.00	41.45B	41.45	12	28

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	41.60	41.60	41.32A	41.32A	41.32	1	28
3..	....	....	41.27A	41.27A	41.27	....	28
4..	....	....	41.22A	41.22A	41.22	....	28
5..	41.30	41.30	41.05	41.17B	41.17	10	37
6..	41.05	41.25B	41.05	41.25B	41.25	1	37
9..	....	41.35B	41.22A	41.22A	41.22	....	37
10..	41.05	41.20B	41.05	41.20B	41.20	1	33
11..	41.10	41.10	41.05	41.05	41.05	2	33
12..	41.20	41.25B	41.10	41.12B	41.12	2	32
13..	....	41.20B	....	41.12N	41.12	....	33
16..	....	....	41.10A	41.12N	41.12	....	32
17..	41.35	41.35	41.20A	41.20A	41.20	1	32
18..	41.25	41.47B	41.25	41.47B	41.47	18	45
19..	41.72	41.75	41.50	41.50	41.50	13	56
20..	41.60	41.90	41.60	41.90	41.90	57	107
23..	42.00	42.00	41.00	41.30A@.00	41.15	15	111
24..	42.65@.65B	42.65	42.65	42.65B	42.65	1	112
25..	44.15@.15B	44.15	44.15	44.15B	44.15	2	113
26..	45.00@.60	45.65	45.00	45.65B	45.65	43	115
27..	45.65	46.25	44.15	44.80B	44.80	55	135
30..	44.50	44.55B	43.60	44.55B	44.55	14	142

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	43.60	44.75B	43.60	44.60B	44.60	19	147
2..	44.60	45.40B	44.60	45.40B	45.40	37	143
3..	45.40	45.97	45.40	45.97	45.97	20	150
4..	Exchange Closed; Independence Day						
7..	45.80	46.40	45.80	46.00	46.00	20	165
8..	45.40	45.40	45.00	45.35B	45.35	14	170
9..	45.25@.30	45.30	45.20A	45.30	45.30	2	169
10..	45.05	45.05	44.80	44.90B	44.90	9	172
11..	44.60	45.35B	44.60	45.22B	45.22	18	190
14..	45.20	45.20	44.90	45.15B	45.15	5	193
15..	45.45	45.90	45.30	45.90@.85	45.87	57	210
16..	45.90	46.42B	45.90	46.42B	46.42	54	244
17..	46.50	46.90	46.15	46.15	46.15	50	266
18..	46.15	46.47	45.80	46.47	46.47	19	281
21..	46.02	46.37B	46.02	46.37B	46.37	44	298
22..	46.30	46.30	46.00	46.20B@.25	46.22	17	310
23..	46.50	46.57	46.25A	46.57	46.57	26	324
24..	46.65	46.75	46.20A	46.67B	46.67	27	328
25..	46.60@.67	46.75	46.50A	46.75	46.75	26	329
28..	46.90@47.10	47.87	46.90	47.75@.87	47.80	51	350
29..	47.60	47.75	47.20A	47.75	47.75	39	360
30..	47.50	47.70	47.12A	47.70	47.70	29	375
31..	47.40	47.45	47.20A	47.37B	47.37	17	371

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	47.20	47.90	47.20	47.90	47.90	24	382
4..	47.50@.40	47.80	47.40	47.80	47.80	14	382
5..	47.30@.40	47.70B	47.07	47.60@.20A	47.40	45	386
6..	47.05	47.20	46.40	46.80B	46.80	31	389
7..	46.70	47.20	46.40	47.00@.10	47.05	28	395
8..	46.80	47.17	46.70A	47.17	47.17	21	405
11..	46.70@.50	47.20	46.32A	46.60B@.70	46.65	35	413
12..	46.50	47.10	46.35	47.05@.10	47.07	36	424
13..	46.70	47.10	46.60A	46.95A@.65	46.80	22	423
14..	47.07	47.07	46.70A	46.90A	46.90	6	423
15..	46.97	46.97	46.65A	46.95	46.95	9	425
18..	46.40	47.00	46.30	47.00	47.00	4	427
19..	46.80	46.90	46.60A	46.82B	46.82	8	430
20..	46.70	47.30	46.70	47.20@.30	47.25	39	443
21..	47.17	47.50	47.15A	47.45A	47.45	49	456

(Continued in Next Column)

LIVE HOG FUTURES PRICES
JULY 1987 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22..	47.45	47.65B	47.20A	47.30A	47.30	5	461
25..	47.10	47.35	46.90	47.10@.05	47.07	55	463
26..	46.70	47.60B	46.70	47.60B	47.60	17	472
27..	47.80	48.10	47.60	48.07B	48.07	68	509
28..	48.10@.07	48.10	47.75A	48.00B	48.00	21	511
29..	47.55	48.90	47.55	48.90@.85	48.87	32	529

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	48.75	49.35	48.70A	49.20A	49.20	92	558
3..	49.35	50.65	49.35	50.65	50.65	131	588
4..	50.50	50.70	49.95A	50.70	50.70	76	610
5..	50.35	50.45	50.05	50.45	50.45	54	635
8..	50.10	50.90	50.00	50.45B	50.45	67	644
9..	50.60@.55	50.72	50.05A	50.72	50.72	35	658
10..	50.80	50.80	50.25	50.35B	50.35	58	685
11..	50.10@.00	50.75	49.80A	50.70A	50.70	54	697
12..	50.75@.70	50.87B	50.20A	50.35B	50.35	29	709
15..	49.95	50.40B	49.75A	50.40B	50.40	83	731
16..	50.00	50.40B	49.75	50.35B	50.35	58	740
17..	50.00	50.50	50.00	50.35A	50.35	76	751
18..	50.35@.25	50.50	49.95	49.95@50.17	50.07	90	777
19..	49.75@.60	50.07	49.55	50.00	50.00	97	818
22..	49.90@.85	49.90	48.50	48.60@.50	48.55	182	835
23..	48.50@.90	50.05	48.20	50.05@.05B	50.05	206	845
24..	50.00	50.15	48.75	49.25	49.25	184	811
25..	49.40	49.45	48.25	48.90B@49.00	48.95	98	794
26..	48.40@.30	48.80	48.30	48.55@.45	48.50	93	785
29..	49.20@.40	49.40	48.37A	48.70	48.70	116	791
30..	48.80	48.80	48.02	48.10@.20	48.15	49	787

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	48.15	48.45	47.52	48.45	48.45	105	780
2..	48.45	48.60B	46.95	46.95A	46.95	48	789
3..	46.90	46.90	45.80	46.30	46.30	194	732
6..	46.70	47.25B	46.70	46.97@.95	46.95	203	747
7..	47.90@.50	48.15	47.35A	48.10@.15	48.12	60	744
8..	48.45	48.45	47.15	47.25	47.25	103	759
9..	47.60	47.77	47.30	47.35	47.35	39	757
10..	47.47	47.75B	47.25	47.30@.67B	47.47	45	778
13..	47.25	47.50	47.25	47.45A	47.45	21	785
14..	47.70	48.95	47.70	48.35A	48.35	113	810
15..	48.90	48.90	48.10A	48.10A	48.10	54	803
16..	48.00	48.00	47.82	47.97B	47.97	31	808
17..	48.15	48.15	47.50	47.70	47.70	69	817
20..	47.95	48.00B	47.35	47.35	47.35	49	837
21..	47.05	47.40	46.40	46.67@.80	46.75	129	840
22..	46.70	46.85	46.40A	46.75B@.70	46.72	56	823
23..	46.85	47.00	46.50	46.60	46.60	24	826
24..	46.65	46.80	46.52	46.55	46.55	38	831
27..	46.80	47.95	46.80	47.70A	47.70	79	847
28..	47.60	47.85	47.42	47.80	47.80	114	870
29..	47.95@48.00	48.17	47.77	47.95A	47.95	65	898
30..	47.90	47.90	47.55	47.55@.75B	47.65	25	892
31..	47.30	47.50	46.15	46.15	46.15	63	888

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	46.05@.00	46.60	45.82	46.25	46.25	137	893
4..	46.60	46.80	46.40	46.40@.42	46.40	53	900
5..	46.10	46.60	45.92	46.60@.30	46.45	62	911
6..	46.10	46.55B	46.10	46.30@.25	46.27	40	891
7..	46.10	46.10	45.30	45.50	45.50	69	877
10..	45.10@.00	45.80	45.00	45.80	45.80	90	888
11..	45.85	45.90	45.50A	45.90	45.90	106	930
12..	45.90	46.00	45.85	45.95A	45.95	66	952
13..	46.10@.40	46.40	46.00	46.00	46.00	120	978
14..	46.00	46.20	45.75	46.15	46.15	48	997
17..	46.15@.35	46.35	45.80	46.00	46.00	47	1020
18..	45.90	46.35	45.75	46.05@.35	46.20	88	1038
19..	46.35	47.00	46.15	46.90@.92	46.90	298	1217
20..	47.00	47.40	46.70	47.40@.35	47.37	200	1269
21..	47.32	47.50	47.20	47.50	47.50	63	1260
24..	47.50@.75	47.90	47.35	47.70	47.70	234	1344
25..	47.70	48.40	47.70	47.80@48.00	47.90	269	1412
26..	48.15@.30	48.30	47.70	47.70	47.70	123	1439
27..	Exchange Closed; Thanksgiving Day						
28..	47.82	48.20	47.65A	48.15B@.20	48.17	38	1434

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	48.40	48.90	48.25	48.65@.80	48.72	299	1493
2..	48.70	48.70	47.95	48.35@.15	48.25	162	1533
3..	48.10	48.45	47.40	47.60	47.60	160	1544

(Continued in Next Column)

LIVE HOG FUTURES PRICES

JULY 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
4 . .	47.50	48.00	47.45A	47.90@48.00	47.95	113	1546
5 . .	48.00	48.35	47.90A	48.30@.10A	48.20	132	1577
8 . .	48.20	48.45	47.60	47.65	47.65	133	1622
9 . .	47.75	47.85	47.20	47.62B@.85	47.72	56	1638
10 . .	47.60	48.17B	47.60	48.15	48.15	80	1660
11 . .	48.00	48.05	47.55	47.90@.95B	47.92	71	1645
12 . .	48.00	48.00	47.45	47.70	47.70	103	1640
15 . .	47.40@.30	47.47	46.72	47.00B@.10	47.05	133	1637
16 . .	46.90	47.20	46.57A	47.15B@.20	47.17	175	1683
17 . .	46.85	47.20	46.80	47.10B@.12	47.12	96	1704
18 . .	47.15	47.15	46.62	46.97	46.97	111	1738
19 . .	46.70@.55	46.95	46.55	46.82	46.82	169	1779
22 . .	46.60	46.60	45.65	46.20@.10	46.15	271	1783
23 . .	46.50@.55	46.90	46.22	46.60@.90	46.75	243	1749
24 . .	46.60	46.75	46.25	46.50@.30A	46.40	55	1742
25 . .	Exchange Closed; Christmas						
26 . .	46.55@.65	46.65	46.20	46.45B	46.45	30	1742
29 . .	46.15@.12	46.15	45.75	46.10	46.10	121	1770
30 . .	46.00@.05	46.55	45.57	46.55@.30	46.42	160	1765
31 . .	46.40	46.40	45.55	45.80@.55	45.67	115	1758

AUGUST 1987 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24 . .	45.00@46.00	47.50B	45.00	46.75A	46.75	11	9
25 . .	46.95	47.75B	45.25	45.90B	45.90	9	12
26 . .	45.05	45.05	44.75A	44.95	44.95	2	13
27 . .	44.00	44.90B	44.00	44.70B	44.70	9	19
30 . .	43.47	43.90B	43.40A	43.90B	43.90	1	20

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	....	....	43.70A	43.90N	43.90	....	20
2 . .	....	....	43.75A	43.75A	43.75	....	20
3 . .	43.75	44.75B	43.75	44.75B	44.75	4	24
4 . .	Exchange Closed; Independence Day						
7 . .	....	44.95B	44.70A	44.70A	44.70	....	24
8 . .	44.70	44.70	43.50	44.40B	44.40	3	24
9 . .	44.40	44.40	44.30A	44.40	44.40	2	24
10 . .	....	....	44.00A	44.00A	44.00	....	24
11 . .	43.30	43.75B	43.30	43.47B	43.47	....	24
14 . .	....	43.95B	....	43.95B	43.95	2	26
15 . .	44.00	44.00	44.00	44.00	44.00	1	26
16 . .	44.00	44.50	43.95A	44.50	44.50	5	29
17 . .	44.60@.90	44.90	43.75A	43.75A	43.75	10	31
18 . .	....	44.00B	42.75A	44.00B	44.00	....	31
21 . .	44.00	44.00	43.60A	43.85A	43.85	....	31
22 . .	....	....	....	43.85N	43.85	1	32
23 . .	44.00	44.00	44.00	44.00	44.00	1	32
24 . .	....	....	43.50A	43.85A	43.85	....	32
25 . .	....	44.00B	43.60A	44.00B	44.00	....	32
28 . .	44.25	45.00	44.25	45.00	45.00	16	32
29 . .	....	....	44.25A	44.62A	44.62	....	32
30 . .	44.62	44.62	44.00A	44.15A	44.15	1	33
31 . .	43.90	44.60B	43.90	44.60B	44.60	9	40

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	44.80	45.00	44.80	45.00	45.00	9	42
4 . .	....	45.05B	....	45.00N	45.00	....	42
5 . .	....	....	44.15A	44.15A	44.15	....	42
6 . .	....	44.30B	....	44.30B	44.30	....	42
7 . .	....	44.60B	44.20A	44.60B	44.60	....	42
8 . .	....	....	44.40A	44.60N	44.60	....	42
11 . .	....	....	44.15A	44.15A	44.15	....	42
12 . .	44.15	45.15	44.15	44.50A	44.50	4	45
13 . .	....	....	....	44.50N	44.50	....	45
14 . .	....	....	44.45A	44.45A	44.45	....	44
15 . .	....	44.47B	....	44.47B	44.47	....	44
18 . .	44.80	44.80	44.15A	44.80	44.80	1	45
19 . .	....	....	44.25A	44.30A	44.30	....	46
20 . .	....	44.70B	....	44.70B	44.70	....	46
21 . .	....	44.80B	44.40A	44.80B	44.80	....	46
22 . .	....	45.00B	44.75A	45.00B	45.00	....	46
25 . .	....	....	44.60A	44.95A	44.95	....	46
26 . .	45.25	45.25	44.60A	45.25	45.25	1	46
27 . .	45.30	45.90B	45.30	45.90B	45.90	3	46
28 . .	45.65	45.65	45.27	45.57B	45.57	7	51
29 . .	45.17	45.52B	45.17	45.52B	45.52	4	52

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day						
2 . .	45.90	46.35	45.40A	46.35	46.35	105	111
3 . .	46.50	47.50	46.35	47.30A	47.30	83	141
4 . .	47.00	47.90	47.00	47.70B	47.70	42	164

(Continued in Next Column)

LIVE HOG FUTURES PRICES

AUGUST 1987 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
5 . .	47.40	47.70	47.02A	47.32A	47.32	6	167
8 . .	47.25	48.30	47.25	47.80A	47.80	17	177
9 . .	47.55	48.70	47.52	48.35A	48.35	24	189
10 . .	48.30	48.50	48.00	48.05@.45	48.25	25	199
11 . .	48.40@.55	49.75	48.00	49.30@.20A	49.25	78	249
12 . .	49.25	49.25	48.05	48.05	48.05	59	251
15 . .	49.00	49.00	47.90A	48.00	48.00	33	254
16 . .	47.80	48.50	47.65A	48.30	48.30	21	262
17 . .	48.75	48.75	48.30	48.40	48.40	14	269
18 . .	48.40@.45	48.62	48.25	48.40	48.40	67	304
19 . .	48.10	48.90	48.00A	48.40A@.35	48.37	130	383
22 . .	47.50	47.80	46.87	46.90	46.90	97	391
23 . .	47.00@46.90	48.40	46.90	48.10	48.10	69	395
24 . .	48.00	48.15	46.90A	46.90A	46.90	33	394
25 . .	47.45	47.70B	46.50	47.00B	47.00	36	403
26 . .	47.10	47.70	46.97A	47.35A	47.35	57	411
29 . .	47.97	47.97	47.00	47.20B	47.20	57	402
30 . .	47.00	47.60B	46.65A	46.65A	46.65	37	405

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	46.70	47.00	46.30	46.80A	46.80	66	453
2 . .	46.95	47.05B	45.30	45.70	45.70	74	462
3 . .	45.75@.25	45.75	44.75	45.50@.30A	45.40	80	471
6 . .	46.10	46.40	45.60	45.80	45.80	119	510
7 . .	46.80	46.90	46.25A	46.65	46.65	62	512
8 . .	46.95@.97	47.25	45.45A	45.45A	45.45	70	540
9 . .	46.00@.25	46.50	45.90A	45.90A	45.90	47	561
10 . .	45.95@46.00	46.70	45.85	46.20A	46.20	38	588
13 . .	45.75	46.50	45.70A	46.10	46.10	30	588
14 . .	46.10	47.57	46.10	46.75A	46.75	104	634
15 . .	47.00	47.25	46.50A	46.50A	46.50	15	638
16 . .	46.35	46.85	46.25A	46.70B	46.70	40	625
17 . .	46.47	46.70B	46.35	46.35	46.35	10	626
20 . .	46.75	46.75	46.10	46.10	46.10	40	653
21 . .	46.10	46.15B	45.20	45.25	45.25	56	661
22 . .	45.50	45.70	45.10	45.70	45.70	29	659
23 . .	45.60	45.75B	45.40	45.40	45.40	42	685
24 . .	45.60	45.80	45.00	45.00	45.00	65	735
27 . .	45.90	46.50	45.70A	46.00A@45.90	45.95	53	757
28 . .	46.00@.10	46.45	46.00	46.42A	46.42	48	763
29 . .	46.50	46.60	46.20A	46.32A	46.32	44	786
30 . .	46.15	46.30B	46.05	46.30B	46.30	50	788
31 . .	46.00	46.30B	45.20A	45.20A	45.20	33	799

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 . .	45.20	45.60B	44.80	45.45B	45.45	101	829
4 . .	45.50@.40	45.60	45.10A	45.25	45.25	67	854
5 . .	45.25	45.65	44.95	45.30A	45.30	40	860
6 . .	45.30	45.50B	45.02	45.20	45.20	37	861
7 . .	45.00@44.90	45.00	44.30	44.50	44.50	50	869
10 . .	44.25@.30	44.75B	44.25	44.45A@.35	44.40	7	874
11 . .	44.60	44.75	44.40	44.60	44.60	55	897
12 . .	44.50	44.80B	44.50	44.52A	44.52	12	898
13 . .	44.80	45.45	44.75	44.80@.75A	44.77	56	924
14 . .	44.75	45.00	44.52	44.80	44.80	47	958
17 . .	44.62	44.70B	44.15A	44.15A	44.15	42	957
18 . .	44.15	44.90	44.15	44.50@.35	44.42	74	1003
19 . .	44.70	45.30	44.60	44.75@.70	44.72	92	1047
20 . .	44.90	45.30	44.65	45.05	45.05	99	1075
21 . .	45.00@.10	45.30	44.90	45.10B@.20	45.15	82	1105
24 . .	45.25	45.57B	45.20	45.30	45.30	63	1107
25 . .	45.35	46.05B	45.15A	45.50	45.50	103	1133
26 . .	45.30	45.55	45.30	45.55	45.55	22	1141
27 . .	Exchange Closed; Thanksgiving Day						
28 . .	45.55	45.75	45.30	45.75	45.75	33	1144

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	46.00	46.35	45.85	45.90B@46.00	45.95	85	1143
2 . .	45.80	45.80	45.40	45.70	45.70	71	1176
3 . .	45.50	45.70B	44.50	45.00@44.75A	44.87	93	1191
4 . .	44.90	45.25	44.55	45.00B	45.00	66	1190
5 . .	45.20	45.45	45.00A	45.45@.15A	45.30	51	1196
8 . .	45.45	45.45	44.62	44.62	44.62	60	1204
9 . .	44.30	44.90	44.30	44.85	44.85	89	1234
10 . .	44.95	45.15	44.90	45.05	45.05	38	1226
11 . .	44.70	45.10B	44.65	44.90	44.90	43	1236
12 . .	44.82	44.90	44.50	44.70B	44.70	100	1264
15 . .	44.15	44.50B	43.90	44.20	44.20	102	1255
16 . .	44.10	44.55	44.00A	44.22A	44.22	86	1247
17 . .	44.10	44.55	44.10	44.20A	44.20	76	1252
18 . .	44.30	44.45	44.15	44.15	44.15	45	1272
19 . .	44.05	44.60	44.05	44.07	44.07	116	1272

(Continued in Next Column)

LIVE HOG FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22..	43.60	44.00	43.20A	43.35@.27	43.32	225	1307
23..	44.00	44.25B	43.62	43.70A@.62	43.65	84	1336
24..	43.55	43.75	43.50	43.50	43.50	48	1340
25..	Exchange Closed; Christmas						
26..	44.00	44.00	43.60	43.60	43.60	7	1340
29..	43.40	43.65	43.15	43.30@.22	43.27	41	1347
30..	43.40	43.80	43.30	43.60@.65	43.62	37	1335
31..	43.60	43.70	43.05	43.30A@.05	43.17	47	1331

OCTOBER 1987 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
29..	42.45	42.50	41.80A	41.80A	41.80	2	2
30..	41.85	41.85	41.75A	41.85	41.85	1	2
31..	41.70@.60	42.15B	41.60	42.15B	42.15	9	9

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	42.47	42.47	42.40	42.45	42.45	4	9
4..	42.25	42.45B	42.25	42.40B	42.40	1	9
5..	42.40	42.40	41.75	41.80B	41.80	11	19
6..	41.50	41.50	41.50	41.50	41.50	10	9
7..	....	....	41.20A	41.20A	41.20	....	9
8..	42.00	42.00	41.60	41.80B	41.80	2	11
11..	42.00	42.40	41.75A	41.82A	41.82	7	16
12..	....	....	41.70A	41.82N	41.82	....	16
13..	....	42.00B	41.70A	42.00B	42.00	....	16
14..	....	....	41.90A	41.90A	41.90	....	16
15..	42.15	42.15	42.15	42.15	42.15	1	16
18..	42.05	42.17B	42.00	42.17B	42.17	5	17
19..	....	....	41.95A	42.10A	42.10	....	17
20..	....	42.15B	....	42.15B	42.15	....	17
21..	42.25	42.30B	42.25	42.30B	42.30	2	18
22..	42.30	42.40B	42.25A	42.35B	42.35	1	19
25..	41.80	42.00B	41.80	42.00B	42.00	1	20
26..	42.50	42.50	41.70A	42.20A	42.20	1	20
27..	42.50	42.90B	42.50	42.90B	42.90	1	21
28..	42.75	42.75	42.70A	42.70A	42.70	1	21
29..	....	....	42.55A	42.55A	42.55	....	21

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	42.25	43.35B	42.25	43.35B	43.35	5	26
3..	43.25	44.70	43.20A	44.05A	44.05	10	29
4..	44.35	44.40B	44.20A	44.40B	44.40	13	40
5..	44.00	44.10	44.00	44.10	44.10	4	43
8..	44.40	44.50	44.05A	44.10B	44.10	7	50
9..	44.05	44.75	44.05	44.40A	44.40	5	50
10..	44.20	44.30	44.20	44.27	44.27	7	52
11..	44.00	45.70	44.00	45.70	45.70	17	65
12..	45.67	45.67	45.00	45.35B	45.35	3	65
15..	45.20	45.20	44.55A	44.95B	44.95	5	65
16..	....	....	44.90A	44.90A	44.90	....	65
17..	44.65	44.65	44.65	44.65	44.65	1	64
18..	44.40	44.90	44.40	44.50	44.50	19	71
19..	44.35	44.45	44.25	44.35A@.25	44.30	8	74
22..	44.40	44.40	42.80	43.70B@.80	43.75	9	79
23..	44.87	44.87	44.80	44.85B	44.85	8	80
24..	44.70	44.70	44.15	44.15	44.15	5	75
25..	43.80	44.10B	43.80	43.95B	43.95	1	74
26..	44.00	44.00	43.60	43.90B	43.90	3	75
29..	44.10	44.20B	44.00	44.10B	44.10	5	76
30..	43.50	43.80	43.50	43.80	43.80	2	76

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	43.75	43.80B	43.75	43.80B	43.80	2	77
2..	44.00	44.10B	42.30	42.92B	42.92	7	78
3..	42.50	42.50	41.50	42.50B	42.50	25	76
6..	43.25	43.25	42.70	42.70	42.70	3	75
7..	42.92	43.70B	42.90	43.65B	43.65	10	76
8..	43.75	43.75	42.95	43.10B	43.10	4	75
9..	42.90	43.62B	42.90	43.25B	43.25	1	76
10..	42.95	43.20B	42.95	43.20B	43.20	2	74
13..	43.00	43.00	43.00	43.00	43.00	3	73
14..	43.00@.50	43.70B	43.00	43.50A	43.50	21	85
15..	....	43.65B	....	43.50N	43.50	....	82
16..	....	....	43.45A	43.45A	43.45	2	80
17..	43.50	43.55B	43.00	43.35B	43.35	2	81
20..	43.55	43.55	43.45	43.45	43.45	2	81
21..	43.00	43.00	42.45A	42.75B	42.75	20	72
22..	42.50	42.80B	42.25	42.75B	42.75	5	71
23..	42.65	42.65	42.40	42.62B	42.62	2	71
24..	42.45	42.75B	42.15	42.75B	42.75	4	72

(Continued in Next Column)

LIVE HOG FUTURES PRICES
OCTOBER 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
27..	43.00@.50	43.50	43.00	43.45A	43.45	8	72
28..	....	....	42.80A	42.90A	42.90	....	71
29..	43.00	43.07	42.70A	42.82A	42.82	7	73
30..	42.70	42.90B	42.60A	42.70	42.70	4	76
31..	42.60	42.60	42.15A	42.32A	42.32	3	77

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	42.10@.00	42.10	41.55	41.95B	41.95	15	81
4..	42.10	42.10	41.75A	41.75A	41.75	5	81
5..	42.10	42.10	41.25	41.80B	41.80	19	95
6..	....	41.95B	41.75A	41.77A	41.77	....	95
7..	41.50	41.50	41.17	41.50B	41.50	11	97
10..	41.50	41.65B	41.40	41.65B	41.65	3	98
11..	41.50	41.77B	41.40	41.75B	41.75	6	94
12..	41.80	42.20B	41.80	41.90A@.80	41.85	4	94
13..	41.65	41.95B	41.15A	41.20A	41.20	6	95
14..	....	41.35B	....	41.35B	41.35	....	95
17..	41.40	41.50B	41.30	41.30	41.30	3	96
18..	41.25	41.70	41.25	41.50A	41.50	5	99
19..	41.65	41.75	41.60	41.75	41.75	6	100
20..	41.80	41.95	41.65A	41.95B	41.95	5	99
21..	41.90	42.00	41.90	41.90	41.90	25	107
24..	41.90	41.90	41.50	41.60A@.50	41.55	10	113
25..	42.15@.20	42.20	41.85A	41.85A	41.85	7	115
26..	41.85	42.00B	41.75	41.75	41.75	29	133
27..	Exchange Closed; Thanksgiving Day						
28..	41.80	42.05	41.77	42.05	42.05	11	138

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	42.15	42.25	42.10A	42.10A	42.10	6	138
2..	41.87	42.00	41.85	41.95B	41.95	9	143
3..	42.05	42.05	41.05A	41.05A	41.05	21	158
4..	41.25	41.60	41.25	41.60	41.60	12	162
5..	41.90	41.95	41.70A	41.85	41.85	8	167
8..	41.95	41.95	41.50	41.50	41.50	6	169
9..	41.60	41.67B	41.40A	41.62B	41.62	12	170
10..	41.80	41.80	41.20	41.20	41.20	21	175
11..	41.50	41.60B	41.30	41.30	41.30	19	178
12..	41.35	41.45	41.20	41.25B	41.25	33	205
15..	41.00	41.10	40.90	40.90	40.90	18	215
16..	40.80	41.05	40.80	41.00	41.00	29	211
17..	41.00	41.17	41.00	41.05A	41.05	7	213
18..	40.95	41.15	40.85	40.97	40.97	33	228
19..	41.00	41.15B	40.72	41.05	41.05	29	227
22..	40.90	40.90	40.20	40.20	40.20	90	260
23..	40.8[illegible]	41.15	40.80	40.87A	40.87	22	259
24..	41.0[illegible]	41.00	40.50	40.50	40.50	6	261
25..	Excha[illegible]ed; Christmas						
26..	41.00	41.00	40.72A	40.75A	40.75	3	262
29..	40.70	40.70	40.40	40.45B	40.45	10	264
30..	40.45	40.82	40.45	40.52	40.52	15	254
31..	40.55	40.65	40.30A	40.60B@.65	40.62	16	255

DECEMBER 1987 FUTURES CONTRACT
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26..	43.10	43.10	43.10	43.10	43.10	1	1
27..	....	43.47B	....	43.47B	43.47	....	1
28..	....	....	43.45A	43.47N	43.47	....	1
29..	....	....	....	43.47N	43.47	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	....	44.20B	....	44.20B	44.20	....	1
3..	....	44.25B	....	44.25B	44.25	....	1
4..	....	....	43.75A	44.05A	44.05	....	1
5..	43.60	44.00	43.60	43.75A	43.75	2	2
8..	43.10	44.30B	43.10	44.30B	44.30	1	1
9..	44.75	44.75	44.00A	44.70A	44.70	1	2
10..	44.50	44.52	44.25	44.25	44.25	3	3
11..	45.00	45.75B	44.00A	45.75B	45.75	5	7
12..	45.75	45.75	45.70A	45.70A	45.70	1	7
15..	....	....	45.10A	45.50A	45.50	....	7
16..	45.20	45.30B	45.05	45.30B	45.30	3	7
17..	44.75	45.00	44.75	44.95B	44.95	4	10
18..	44.80	44.80	44.57A	44.57A	44.57	4	11
19..	....	....	44.40A	44.40A	44.40	....	11
22..	44.00	44.00	43.20	43.80B@.90	43.85	12	19
23..	44.85	44.90B	44.80A	44.85	44.85	1	19
24..	44.80	44.80	44.02	44.10B	44.10	2	19
25..	43.90	44.20B	43.90	43.95B	43.95	1	19
26..	44.00	44.00	43.40	43.90B	43.90	2	19
29..	44.00	44.00	44.00	44.00	44.00	1	19

(Continued in Next Column)

LIVE HOG FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
30..	....	....	43.90A	43.90A	43.90	....	19

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	43.90	43.90	43.85A	43.85A	43.85	1	20
2..	43.52	43.52	42.70	42.90	42.90	8	18
3..	42.52	42.70B	42.00	42.70B	42.70	4	19
6..	43.30	43.30	43.00A	43.00A	43.00	1	20
7..	43.20	43.70B	43.20	43.70B	43.70	1	20
8..	43.72	43.72	43.70A	43.70A	43.70	1	19
9..	43.60	43.60	43.57A	43.57A	43.57	1	20
10..	....	43.65B	....	43.57N	43.57	....	20
13..	43.35	43.60B	43.35	43.60B	43.60	2	21
14..	43.60	43.75	43.60	43.75	43.75	4	24
15..	43.75	43.75	43.75	43.75	43.75	1	25
16..	....	43.80B	43.67A	43.80B	43.80	1	25
17..	43.90	43.90	43.85A	43.85A	43.85	1	24
20..	43.85	43.85	43.80A	43.80A	43.80	1	24
21..	43.50	43.50	42.75	43.20B	43.20	10	32
22..	42.57	43.35B	42.57	43.25B	43.25	3	35
23..	43.00	43.25B	42.80A	43.25B	43.25	1	36
24..	43.20	43.50B	42.57	43.45B	43.45	3	38
27..	43.70	43.77	43.47	43.75B	43.75	13	38
28..	....	....	42.90A	43.10A	43.10	3	41
29..	43.10	43.10	42.65A	43.00	43.00	2	42
30..	....	....	42.70A	42.97A	42.97	....	42
31..	42.95	42.95	42.90A	42.90A	42.90	2	44

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	41.90	42.25B	41.90	42.25B	42.25	1	44
4..	42.00	42.75	42.00	42.10A	42.10	5	47
5..	41.55	42.30B	41.55	42.30B	42.30	1	46
6..	....	42.40B	42.20A	42.20A	42.20	....	46
7..	41.75	41.85	41.75	41.85	41.85	1	46
10..	....	....	41.80A	41.85N	41.85	1	46
11..	42.10	42.35B	42.10	42.30B	42.30	6	46
12..	42.45	42.45	42.05A	42.05A	42.05	6	52
13..	....	....	42.02A	42.02A	42.02	....	52
14..	....	42.10B	....	42.10B	42.10	....	52
17..	42.15	42.15	41.55A	41.65A	41.65	4	56
18..	....	41.80B	....	41.80B	41.80	....	56
19..	42.20	42.20	42.20	42.20	42.20	1	55
20..	42.35@.30	42.35	42.25	42.25	42.25	7	59
21..	42.40@.45	42.45	42.35A	42.35A	42.35	2	59
24..	42.40	42.40	42.00A	42.05A	42.05	5	64
25..	....	42.10B	....	42.10B	42.10	....	64
26..	42.15	42.45B	41.95A	42.15	42.15	1	63
27..	Exchange Closed; Thanksgiving Day						
28..	42.25	42.25	42.20A	42.20A	42.20	1	63

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	42.50	42.75	42.50	42.75	42.75	28	76
2..	....	....	42.50A	42.65A	42.65	....	76
3..	42.25	42.50B	41.55A	41.55A	41.55	12	69
4..	41.50	41.85B	41.50	41.85B	41.85	4	69
5..	42.10	42.15B	41.90A	42.15B	42.15	2	71
8..	42.25	42.25	42.10	42.25B	42.25	4	75
9..	42.00	42.20B	42.00	42.20B	42.20	2	77
10..	42.15	42.15	42.15	42.15	42.15	....	78
11..	41.95	42.20B	41.95	42.20B	42.20	2	79
12..	41.75	42.12	41.75	42.00A	42.00	9	80
15..	42.00	42.00	41.15	41.50B	41.50	11	85
16..	41.70@.80	41.80	41.25	41.42B	41.42	21	96
17..	41.30	41.80	41.30	41.55A	41.55	17	100
18..	41.40	41.70	41.20	41.20	41.20	44	117
19..	41.22	41.45	41.20	41.35	41.35	14	122
22..	41.25	41.25	40.72A	40.72A	40.72	49	143
23..	41.65	41.90	41.25A	41.67A	41.67	3	144
24..	41.67	41.67	41.00	41.00	41.00	3	146
25..	Exchange Closed; Christmas						
26..	41.35@.40	41.40	41.05A	41.05A	41.05	2	146
29..	41.00	41.00	40.75A	40.90@.80	40.85	6	148
30..	40.80	41.30B	40.65A	40.90B	40.90	1	148
31..	40.90	40.95B	40.55	40.55	40.55	4	148

FEBRUARY 1988 FUTURES CONTRACT
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21..	43.17	43.17	43.17	43.17	43.17	....	....
22..	....	43.35B	43.15A	43.15A	43.15	....	....
23..	....	....	43.10A	43.10A	43.10	1	1
24..	....	....	43.05A	43.05A	43.05	....	1
27..	43.17	43.90B	43.17	43.90B	43.90	5	5

(Continued in Next Column)

LIVE HOG FUTURES PRICES
FEBRUARY 1988 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
28..	....	....	43.80A	43.80A	43.80	....	5
29..	....	43.85B	43.65A	43.85B	43.85	....	5
30..	....	....	43.50A	43.50A	43.50	....	5
31..	43.45	43.45	43.25A	43.25A	43.25	1	6

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	....	....	....	43.25N	43.25	....	6
4..	....	....	43.00A	43.00A	43.00	....	6
5..	42.95	42.95	42.95	42.95	42.95	1	5
6..	....	....	....	42.95N	42.95	....	5
7..	42.90	42.90	42.90	42.90	42.90	1	6
10..	42.75	42.75	42.65A	42.65A	42.65	1	5
11..	....	42.80B	....	42.80B	42.80	....	5
12..	....	....	....	42.80N	42.80	....	5
13..	....	....	42.75A	42.75A	42.75	....	5
14..	42.75	42.75	42.60A	42.60A	42.60	1	5
17..	....	....	42.50A	42.50A	42.50	....	5
18..	....	42.80B	....	42.80B	42.80	....	5
19..	....	....	42.50A	42.50A	42.50	....	5
20..	....	....	....	42.50N	42.50	....	5
21..	42.45	42.45	42.45	42.45	42.45	....	5
24..	42.50	42.50	42.35	42.35	42.35	5	5
25..	42.50	42.50	42.00A	42.30A	42.30	1	6
26..	....	....	....	42.30N	42.30	....	6
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	42.05A	42.05A	42.05	....	6

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	42.47	42.47	42.47	42.47	42.47	1	7
2..	....	....	....	42.47N	42.47	....	7
3..	....	....	41.10A	41.10A	41.10	....	7
4..	....	41.42B	....	41.42B	41.42	....	7
5..	....	41.60B	....	41.60B	41.60	....	7
8..	....	....	....	41.60N	41.60	....	7
9..	....	....	41.25A	41.30A	41.30	....	7
10..	41.75	41.75	41.50	41.50	41.50	1	7
11..	41.55	41.55	41.55	41.55	41.55	2	8
12..	41.50	41.70B	41.50	41.70B	41.70	2	8
15..	....	....	41.60A	41.60A	41.60	....	8
16..	....	....	....	41.60N	41.60	....	8
17..	41.50	41.50	41.40A	41.40A	41.40	1	9
18..	41.42@.30	41.55B	41.30	41.37B	41.37	3	11
19..	41.25@.15	41.25	41.10	41.10	41.10	4	13
22..	....	....	40.00A	40.62A	40.62	....	13
23..	....	41.00B	....	41.00B	41.00	....	13
24..	41.00	41.00	40.90A	40.90A	40.90	5	18
25..	Exchange Closed; Christmas						
26..	....	....	....	40.90N	40.90	....	18
29..	....	....	....	40.90N	40.90	....	18
30..	40.47@.50	40.95B	40.20A	40.95B	40.95	14	28
31..	40.95	41.00	40.40A	40.40A	40.40	2	28

APRIL 1988 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24..	39.75	39.75	39.72A	39.72A	39.72	....	....
25..	Exchange Closed; Christmas						
26..	....	....	....	39.72N	39.72	1	1
29..	....	....	39.00A	39.00A	39.00	....	1
30..	38.50	39.00	38.50	38.95B	38.95	4	3
31..	38.97	38.97	38.95	38.95	38.95	3	6

LIVE HOG FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	8,264	10,309	....	10,434	5,345	Closed	11,082	....	10,008
2	5,088	....	....	5,869	4,549	7,876	10,347	....	8,397	8,421	....	9,313
3	4,767	8,039	5,158	7,735	....	6,910	11,152	....	11,287	11,644	14,601	9,142
4	....	12,473	4,252	10,077	....	5,549	Closed	6,854	9,130	....	9,739	7,827
5	....	6,709	4,271	....	7,500	6,332	....	10,150	6,964	....	7,960	6,253
6	4,252	3,970	4,505	....	5,266	6,192	....	13,962	....	11,345	8,028	....
7	4,891	3,891	4,774	7,510	4,747	....	11,990	10,076	....	8,646	9,668	....
8	8,180	....	....	6,057	9,789	....	12,904	7,667	9,913	11,234	....	6,399
9	9,403	....	....	5,005	8,310	8,273	13,634	....	6,514	8,067	....	7,807
10	6,836	3,801	5,416	6,319	....	5,963	8,762	....	7,711	6,353	7,041	5,857
11	....	6,394	8,413	5,833	....	5,854	8,527	7,745	14,076	....	8,688	6,811
12	....	4,179	11,682	....	5,556	5,466	....	8,098	7,297	....	7,754	4,738
13	5,329	4,646	6,594	....	7,445	9,721	....	7,912	....	4,687	8,730	....
14	7,710	3,755	4,518	3,545	7,404	....	8,877	8,538	....	8,257	5,605	....
15	8,102	....	....	4,720	6,414	....	9,860	5,490	6,660	11,619	....	9,487
16	6,591	....	....	7,244	7,603	10,714	10,857	....	8,141	6,764	....	8,593
17	8,736	Closed	5,935	6,661	....	9,257	13,262	....	6,536	5,975	8,334	6,061
18	....	5,067	6,494	8,753	....	9,700	9,166	9,598	6,822	....	12,793	4,844
19	....	5,583	5,363	....	8,046	9,569	....	8,274	5,833	....	15,047	5,510
20	9,221	5,322	3,577	....	7,171	11,636	....	11,597	....	6,344	9,872	....
21	7,245	5,376	4,580	6,161	10,299	....	8,579	9,468	....	11,126	8,371	....
22	5,024	....	....	9,346	6,102	....	11,836	6,176	9,296	8,674	....	8,304
23	8,972	....	....	6,795	6,468	9,020	10,104	....	19,208	4,965	....	6,077
24	5,159	3,490	5,610	4,560	....	719	8,448	....	14,148	3,247	7,579	2,227
25	....	6,393	6,103	2,651	....	298	6,960	5,399	15,213	....	10,477	Closed
26	....	5,151	4,776	....	Closed	4,525	....	7,186	8,993	....	5,781	1,618
27	8,759	7,503	3,945	....	9,695	15,057	....	7,792	....	6,532	Closed	....
28	6,113	6,781	Closed	3,802	10,394	....	11,431	5,722	....	7,914	4,958	....
29	8,145	....	....	10,369	7,939	....	9,988	5,786	5,944	6,934	....	4,897
30	7,682	....	....	16,305	6,405	12,181	8,416	....	8,414	5,764	....	5,919
31	10,077	....	7,694	....	....	....	8,805	....	....	7,807	....	4,807
Total	156,282	108,523	113,660	153,581	157,411	160,812	224,339	168,835	196,497	183,401	171,026	142,497
Average	7,104	5,712	5,683	6,981	7,496	7,658	10,197	8,040	9,357	7,974	9,001	6,477

LIVE HOG FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	16,680	19,368	....	28,000	33,134	Closed	32,009	....	31,062
2	22,312	....	....	16,338	19,270	25,104	28,452	....	33,222	31,984	....	31,494
3	22,223	22,157	21,733	16,037	....	25,130	29,532	....	33,893	31,659	29,218	30,809
4	....	22,025	21,423	16,418	....	25,168	Closed	33,131	34,262	....	29,385	31,144
5	....	21,547	21,785	....	20,996	24,472	....	33,611	34,681	....	29,530	30,604
6	22,544	21,717	21,894	....	21,299	24,868	....	33,041	....	31,460	29,791	....
7	22,803	21,916	21,881	17,001	21,692	....	29,922	32,409	....	30,478	30,516	....
8	22,805	....	....	17,422	22,584	....	29,943	32,446	35,112	28,838	....	30,571
9	23,141	....	....	17,828	23,325	25,189	29,470	....	35,040	28,680	....	30,023
10	22,901	21,450	21,748	22,378	....	25,251	29,629	....	35,071	28,659	30,554	29,299
11	....	21,176	21,053	17,869	....	25,598	29,459	31,911	34,863	....	30,451	28,618
12	....	21,433	20,262	....	23,808	25,773	....	31,973	35,160	....	30,686	27,980
13	23,086	21,624	19,772	....	23,542	26,602	....	31,834	....	28,575	30,790	....
14	23,527	21,843	19,163	17,883	23,604	....	29,941	31,902	....	28,615	30,650	....
15	22,941	....	....	18,226	23,275	....	29,960	31,103	35,386	28,375	....	27,266
16	23,296	....	....	18,563	23,057	26,659	30,148	....	35,929	28,035	....	25,843
17	22,497	Closed	19,495	18,787	....	26,338	29,842	....	35,925	26,900	30,314	25,630
18	....	21,631	18,980	17,830	....	26,361	29,829	30,163	35,999	....	30,950	24,311
19	....	20,882	18,558	....	23,650	26,207	....	29,763	35,919	....	31,962	23,491
20	21,743	20,047	18,248	....	23,880	26,133	....	29,276	....	26,159	30,803	....
21	21,433	20,257	18,027	17,917	23,909	....	30,299	30,713	....	26,639	30,374	....
22	21,650	....	....	17,554	24,256	....	30,692	31,068	35,472	26,294	....	23,516
23	21,891	....	....	17,243	24,586	26,325	30,958	....	34,702	26,601	....	23,735
24	21,776	20,190	18,673	17,036	....	25,329	31,184	....	33,602	26,220	30,796	23,364
25	....	20,979	19,038	16,769	....	26,280	31,258	30,578	33,364	....	30,955	Closed
26	....	20,775	18,197	....	Closed	25,768	....	30,854	33,466	....	30,639	23,337
27	22,122	20,900	18,329	....	24,764	26,541	....	31,783	....	25,992	Closed	....
28	22,333	21,639	Closed	17,203	25,279	....	32,499	32,312	....	26,261	30,980	....
29	22,765	....	....	17,698	25,750	....	33,686	32,643	33,294	27,223	....	23,112
30	22,645	....	....	19,038	25,497	26,878	33,154	....	32,479	26,785	....	23,112
31	22,125	....	17,123	....	....	....	32,704	....	....	27,447	....	23,620
Average	22,480	21,273	19,769	17,714	23,209	25,856	30,480	31,698	34,611	28,256	30,492	26,906

LIVE HOG FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	2	....	....	....	....	Closed	....	....	....	....	1
5	....	2	....	....	....	....	....	....	....	....	....	....
6	....	2	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	1
9	....	....	....	....	....	....	....	....	....	....	....	1
10	....	....	....	....	....	....	....	....	....	....	....	1
11	....	....	....	....	....	....	....	....	....	....	....	1
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	10
19	....	3	....	....	....	....	....	....	....	....	....	....
20	....	17	....	....	....	....	....	3	....	1	....	....
21	....	....	....	....	....	....	....	4	....	1	....	....
22	....	....	....	2	....	....	2	....	....	2	....	....
23	....	....	....	....	....	....	....	....	....	3	....	3
24	....	7	....	....	....	5	1	....	....	....	....	....
25	....	6	....	....	....	9	1	1	....	....	....	Closed
26	....	8	....	....	Closed	7	....	2	....	....	....	....
27	....	4	....	....	....	....	....	3	....	1	Closed	....
28	....	....	Closed	....	....	....	1	4	....	4	....	....
29	....	....	....	....	....	....	3	....	....	....	....	1
30	....	....	....	....	....	9	1	....	....	1	....	1
31	....	....	....	....	....	....	2	....	....	....	....	....
Total	....	51	....	2	....	30	11	17	....	13	....	20

1986 DAILY HOG RECEIPTS AT LEADING MARKETS
USDA Actual Salable Receipts Excluding Feeder Pigs

JANUARY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	Closed								
2	3099	556	2437	3945	1976	4962	2885	16761	26326
3	1638	393	3004	3961	1124	4800	2654	15936	21762
4	...	...	...	...	...	...	...	...	...
5	...	...	...	...	...	...	...	...	...
6	2897	845	4231	5127	2373	4716	2255	19547	26838
7	2336	913	2880	3957	2509	3573	3127	16959	24567
8	2714	815	2622	3546	2048	3557	2927	15515	23701
9	2532	999	3564	4446	2262	5304	3800	20375	28804
10	2023	239	2861	3764	1566	3084	2776	14290	19755
11	...	...	...	...	...	...	...	...	...
12	...	...	...	...	...	...	...	...	...
13	2203	1035	3074	4169	1861	4059	2795	16993	24792
14	3584	716	3025	4539	2271	4494	4312	19357	29479
15	2758	734	2205	3294	1639	3076	2532	13480	20608
16	2568	886	2875	4256	2088	5353	3177	18635	27117
17	1851	323	2473	2667	1640	3302	2389	12794	18203
18	...	...	...	...	...	...	...	...	...
19	...	...	...	...	...	...	...	...	...
20	2521	908	3305	3862	2001	3592	2433	16101	23531
21	2664	662	2207	3149	2200	3826	3083	15127	21654
22	2269	426	1828	3471	1570	3205	2670	13170	19379
23	2408	710	3331	4796	2148	4575	3906	19466	27017
24	1679	234	2349	2663	1751	3321	2286	12604	17824
25	...	...	...	...	...	...	...	...	...
26	...	...	...	...	...	...	...	...	...
27	1499	738	2638	2645	1403	2875	1483	11782	17364
28	2332	546	2465	4145	1769	3583	2957	15465	22143
29	2302	819	2081	3226	2040	3098	2387	13651	20217
30	2215	938	3399	3367	1558	4575	3501	17338	24603
31	2361	175	2432	3075	1035	3094	2564	12375	18219

FEBRUARY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	...	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...	...
3	2646	853	3075	3303	1901	3986	2860	15978	24411
4	2795	465	1263	3086	1471	2762	3103	12150	18449
5	2450	491	1729	3532	1140	2889	2421	12202	18985
6	2236	801	2214	4192	1686	3783	4586	17262	25395
7	1597	200	1870	2560	1205	3039	2417	11291	15736
8	...	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...	...
10	2883	895	3457	3733	2064	3457	1849	15455	21621
11	2185	587	1933	3753	1949	2442	2736	13400	18735
12	2241	342	1728	3835	2008	3189	2408	13510	21013
13	2672	820	2708	1838	2472	4236	2949	15023	23103
14	1341	263	1975	2026	1179	2355	2223	10021	14089
15	...	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...	...
17	1552	824	2121	2790	2053	3637	2888	14313	19759
18	2503	704	3071	3471	2289	3917	2868	16320	23100
19	3069	611	1986	3845	1729	3340	2791	14302	21731
20	2475	773	2570	4126	1404	3596	2627	15096	21304
21	1485	163	1585	3086	1906	2844	2074	11658	16464
22	...	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...	...
24	2480	996	3471	4661	2486	4339	2757	18710	27694
25	3605	548	2434	5276	2016	3793	3195	17262	24689
26	3725	708	2878	4582	1910	3070	2789	15937	25451
27	3410	812	2960	4159	1719	3296	3423	16369	24597
28	1249	235	2409	2218	1508	3736	2948	13054	17633
29	...	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...	...

MARCH

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	...	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...	...
3	2193	1011	3155	3782	2557	4546	2737	17788	25405
4	3197	502	1921	4365	2264	2865	2857	14774	22740
5	2221	450	2331	3616	1960	3417	2041	13815	20702
6	2769	705	2772	4241	2435	3781	2636	16570	24419
7	1663	195	2267	2886	1955	3184	2947	13434	18904
8	...	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...	...
10	2833	856	3595	4038	2329	3898	1995	16711	25402
11	2112	616	2021	4133	1763	3382	2125	14040	21349
12	1900	935	2229	4091	2134	3843	3290	16522	24196
13	2134	975	1909	4837	1387	4160	3041	16309	25414
14	1566	350	2587	3703	1569	3858	3150	15217	20719
15	...	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...	...
17	3445	1291	2951	4576	3278	3838	2079	18013	27802
18	2962	503	1917	3644	1445	3232	2495	13236	20103
19	2144	432	1581	4032	1813	3633	2256	13747	21736
20	2404	801	3614	4727	2340	3753	3370	18605	26170
21	1682	355	2726	2463	1606	3801	2670	13621	18584
22	...	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...	...
24	2564	1010	3282	4042	2231	4264	3162	17991	25652
25	2753	443	2359	3839	2257	3543	3564	16005	24054
26	2499	644	2154	4503	2368	4662	2854	17185	24957
27	2177	820	3184	4392	1672	5306	2799	18173	26180
28	819	...	...	1773	...	...	1060	2833	3694
29	...	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...	...
31	2297	905	3636	4188	2495	3922	2358	17504	23259

APRIL

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	2064	702	1799	3154	1852	3498	3013	14018	21066
2	2484	805	2838	4359	2688	3512	2989	17191	24349
3	1751	758	2821	4519	1753	4211	4049	18111	25051
4	2130	410	2252	2685	1842	2961	2184	12334	17378
5	...	...	...	...	...	...	...	...	...
6	...	...	...	...	...	...	...	...	...
7	2928	1330	3659	4920	3296	4111	2542	19858	27519
8	2105	732	2686	3826	2528	3646	2283	15701	21718
9	2402	769	2026	4505	2434	2835	3634	16203	25025
10	2506	1017	3519	5162	2218	4485	3375	19776	28148
11	1827	310	2803	3669	2275	3316	2842	15215	20197
12	...	...	...	...	...	...	...	...	...
13	...	...	...	...	...	...	...	...	...
14	2311	1178	2769	4364	1960	3936	1938	16145	22578
15	2949	681	1867	4179	1784	2676	3049	14236	21315
16	3076	777	2793	4699	1951	2950	2587	15757	22997
17	2415	689	4263	5265	2067	3452	3186	18922	25566
18	1093	282	2864	3494	1386	2178	2895	13099	18065
19	...	...	...	...	...	...	...	...	...
20	...	...	...	...	...	...	...	...	...
21	2117	1223	3220	4947	3256	4078	2642	19366	27362
22	2312	635	2510	4112	2040	3759	2982	16038	22646
23	1579	833	2708	5373	2189	4320	3610	19033	27703
24	3301	576	3664	4863	2161	4247	2841	18352	26884
25	2120	344	1647	2956	1861	2624	2584	11916	17518
26	...	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...	...
28	2141	815	1866	3931	1667	2226	2408	12913	19175
29	2484	1114	2742	4576	2478	4544	2682	18136	25355
30	2100	589	3180	4459	2643	4123	3740	18734	26822

1986 DAILY HOG RECEIPTS AT LEADING MARKETS
USDA Actual Salable Receipts Excluding Feeder Pigs

MAY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Faul	6 Mkts.	11 Mkts.
1	1930	677	2846	4238	2475	4084	3551	17871	25299
2	2099	437	2603	3142	1471	3692	2602	13947	20098
3	...	...	...	...	...	...	...	...	...
4	...	...	...	...	...	...	...	...	...
5	1922	945	2790	3536	2930	3284	2811	16296	22385
6	2104	849	2642	4692	1992	4440	3286	17901	25215
7	2500	500	3251	4635	2839	6446	3776	21447	30345
8	2353	515	2002	4084	2631	2007	2467	13706	19178
9	1692	304	1993	3103	1870	2793	3861	13924	20037
10	...	...	...	...	...	...	...	...	...
11	...	...	...	...	...	...	...	...	...
12	2574	903	3526	4355	2874	3820	2554	18032	26156
13	2414	568	2999	3807	2909	2687	3437	16407	23333
14	2338	918	2254	3697	2197	3700	3095	15861	23691
15	2162	1126	3327	5186	2364	5289	3127	20419	27580
16	2705	406	3055	4290	1521	2747	2309	14328	19989
17	...	...	...	...	...	...	...	...	...
18	...	...	...	...	...	...	...	...	...
19	2315	618	2599	3450	1624	2972	1719	12982	19369
20	3447	1065	3783	5059	2436	3901	2998	19242	27427
21	3162	954	2804	4502	3275	5642	3248	20425	29191
22	2120	793	2475	4644	2906	3725	3450	17993	24460
23	...	244	1454	1633	723	3256	2093	9403	11891
24	...	...	...	...	...	...	...	...	...
25	...	...	...	...	...	...	...	...	...
26	2111	...	...	...	...	...	...	...	2111
27	2348	625	2770	5006	1760	4604	2376	17141	26578
28	3230	636	2301	4517	1083	2890	2789	14216	22353
29	2831	655	2924	5864	1993	4706	3698	19840	28617
30	1882	451	3306	3382	1883	4737	3295	17054	23258
31	...	...	...	...	...	...	...	...	...

JUNE

Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
...	...	...	...	...	...	...	...	...
1985	813	2351	2973	1802	2238	2287	12464	18571
2629	777	2014	3991	1534	4572	3220	16108	23423
2430	581	1884	4381	1881	3316	3330	15373	21999
2375	743	2200	4396	2303	3570	2729	15941	22597
1834	280	2680	2781	2121	2898	1763	12523	16398
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
1967	451	2623	4025	1770	3565	2228	14662	20904
3681	771	2599	5093	2248	3389	4153	18253	26706
3222	590	2505	4911	2078	3002	2940	16026	24441
2255	759	3147	3941	2384	4503	2814	17548	23995
1609	182	1814	1704	1130	3437	2278	10545	15337
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2168	774	1897	3440	1714	3257	2890	13972	20904
3982	715	3104	3885	2664	3521	4133	18022	27704
2237	693	1877	3399	1897	3408	3551	14825	22379
2564	535	2632	3076	1546	3877	2436	14102	20876
1865	286	1927	1992	1696	2783	2184	10868	15458
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2400	888	3062	4708	2415	4276	3424	18773	27240
2781	713	2336	4289	2356	3076	4061	16831	24314
2731	592	2320	4116	1143	2899	3695	14765	21802
2409	568	1794	4972	1115	3613	3364	15426	22313
2411	346	2665	3036	1621	3893	2903	14464	21165
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
3077	589	3969	4662	1764	4670	2371	18025	25837
...	...	...	...	...	...	...	...	...

JULY

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	3328	610	2767	4986	1666	3381	3031	16441	24846
2	1974	263	1924	2669	1424	2028	2444	10752	16387
3	605	505	1622	1131	591	1924	1830	7603	10567
4	Closed								
5	...	...	...	...	...	...	...	...	...
6	...	...	...	...	...	...	...	...	...
7	2220	665	1982	4249	1221	4220	2873	15210	22873
8	2874	743	3031	4631	2599	3673	2673	17350	24988
9	2429	679	2032	4183	2175	2955	2376	14400	21307
10	2284	595	2096	3163	1665	2524	2222	12265	17971
11	1779	331	2143	1604	692	2132	2145	9047	13497
12	...	...	...	...	...	...	...	...	...
13	...	...	...	...	...	...	...	...	...
14	2703	705	2637	3275	1779	3346	2146	13888	20665
15	3327	494	2245	3389	1680	2965	2818	13591	21600
16	2309	617	1941	3095	1407	2720	2721	12501	19182
17	1952	641	2023	2939	1292	4018	2778	13691	20560
18	1807	274	2019	1944	1405	2891	2405	10938	15597
19	...	...	...	...	...	...	...	...	...
20	...	...	...	...	...	...	...	...	...
21	1986	727	1850	3329	1360	2509	1758	11533	17301
22	3467	319	1652	3517	1345	2441	2167	11441	18410
23	1913	589	2049	3061	1540	2663	2752	12654	18317
24	2059	733	1814	3573	1529	3284	2114	13047	18280
25	1613	127	2094	3158	1200	2299	2183	11061	15305
26	...	...	...	...	...	...	...	...	...
27	...	...	...	...	...	...	...	...	...
28	2136	549	2532	3477	1289	2760	2362	12969	19268
29	2783	350	2657	3665	1287	3473	3411	14843	22655
30	2491	564	2561	2876	1164	2851	2266	12282	18864
31	2122	650	1491	4048	1033	3697	2582	13501	18783

AUGUST

Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1731	306	1664	1988	1312	2146	2403	9819	13383
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2597	610	2530	4029	1551	3043	1713	13476	20081
2881	581	2045	3851	1735	3830	3092	15134	23047
2455	604	1799	2682	1650	2312	2071	11118	17061
2133	433	1500	3568	1367	2892	2487	12247	18343
1638	317	2094	2045	1779	3710	2835	12780	17841
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2637	912	2719	3816	1765	2798	2510	14520	22023
3205	343	1758	3027	1660	1855	2479	11122	17694
1792	493	1482	2476	1371	4598	2223	12643	18364
2402	582	2154	3743	1554	3501	2911	14445	21500
1553	280	2041	2211	1342	2500	2953	11327	16254
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2595	930	1730	4409	1725	2533	2024	13351	20807
2656	499	1986	3243	1301	2715	2327	12071	17932
1837	415	1717	3011	1440	2136	2116	10835	15876
2433	545	1827	4031	1475	2552	2911	13341	20316
2228	463	1822	2754	1266	3224	3055	12584	16439
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...
2892	809	2566	4445	2297	3083	2210	15410	23355
1837	356	1939	2692	1383	1502	2417	10289	15196
2840	599	2085	2771	1355	2321	2599	11730	19458
2919	627	2448	4998	2748	4838	3509	19168	28012
...	364	1820	1804	1134	2112	1678	8912	10254
...	...	...	...	...	...	...	...	...
...	...	...	...	...	...	...	...	...

1986 DAILY HOG RECEIPTS AT LEADING MARKETS
USDA Actual Salable Receipts Excluding Feeder Pigs

SEPTEMBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	3380	...	...	...	...	...	...	...	3380
2	2570	974	2053	3370	1653	2864	1724	12638	19078
3	1865	540	2133	3970	1531	2476	2200	12850	19267
4	3497	749	2278	5272	2541	4106	3150	18096	28824
5	1741	226	2431	2852	1145	2181	2723	11558	15495
6	...	...	...	...	...	...	...	...	...
7	...	...	...	...	...	...	...	...	...
8	2032	828	2069	3782	1482	2344	1582	12087	17650
9	2973	628	1941	3232	1433	2855	2410	12499	19087
10	2299	826	2338	3589	1818	3023	3183	14777	22252
11	2009	714	2211	3824	1433	3101	2336	13619	19887
12	1716	357	2463	2111	1382	2919	2224	12456	16881
13	...	...	...	...	...	...	...	...	...
14	...	...	...	...	...	...	...	...	...
15	2482	853	2943	3444	1646	2201	2034	13121	19800
16	2833	665	2562	3410	1428	3249	2582	13896	21370
17	1903	805	1942	2807	1849	2526	2007	11936	16805
18	2431	583	1724	5119	1908	4625	3027	16986	24476
19	2214	419	2032	2622	2191	2358	3075	12697	17646
20	...	...	...	...	...	...	...	...	...
21	...	...	...	...	...	...	...	...	...
22	2762	817	2836	4000	2016	2704	1548	13921	21859
23	2061	332	1596	2955	881	2163	2602	10529	16936
24	2868	758	3229	4198	1191	2400	2176	13952	20572
25	3319	830	2535	4517	1649	3297	2667	15495	23756
26	1820	317	2396	1562	2223	2459	2235	11192	15585
27	...	...	...	...	...	...	...	...	...
28	...	...	...	...	...	...	...	...	...
29	2391	785	2594	3572	2245	3121	2099	14416	20984
30	2744	441	2464	3634	1241	2810	2698	13288	19750
31	...	...	...	...	...	...	...	...	...

OCTOBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	2982	907	2456	4100	1433	2888	3111	14895	25406
2	2612	810	2744	5182	2299	3129	2740	16904	24150
3	2452	197	2088	2581	1299	2032	1604	9801	15240
4	...	...	...	...	...	...	...	...	...
5	...	...	...	...	...	...	...	...	...
6	2297	1075	2791	3782	2084	3747	2217	15696	21930
7	2116	940	1532	2958	2114	2617	2547	12708	18892
8	2237	838	1767	3207	2857	4804	3704	17177	26182
9	2363	657	1940	4295	1887	3542	2497	14818	21907
10	1386	428	2043	1982	1307	2511	1883	10154	14126
11	...	...	...	...	...	...	...	...	...
12	...	...	...	...	...	...	...	...	...
13	2660	723	2081	3458	1717	2827	1872	12678	18984
14	2866	677	1900	3631	1877	2751	2236	13072	19396
15	1979	622	2406	4732	1937	3229	3320	16246	24295
16	2843	1182	2903	4984	2301	6143	4025	21538	30244
17	2316	347	2608	1932	1660	2721	2375	11643	16221
18	...	...	...	...	...	...	...	...	...
19	...	...	...	...	...	...	...	...	...
20	1999	624	2216	2677	1828	3375	1245	11965	17291
21	2638	715	1861	3729	1427	3818	2595	14145	21605
22	2897	628	2144	4426	1932	3040	3534	15704	22976
23	2203	716	1482	2903	1138	1467	1952	9658	14947
24	1314	355	2295	2657	1708	2385	2046	11446	14931
25	...	...	...	...	...	...	...	...	...
26	...	...	...	...	...	...	...	...	...
27	2929	761	2555	2667	2213	3265	2392	13853	21045
28	4560	1031	3287	5672	2593	3572	3409	19564	31007
29	3037	1064	2434	4508	2583	2848	2282	15719	22931
30	2557	626	2218	4936	1837	3069	2112	14798	22134
31	1724	202	1604	1601	1347	2370	1886	9010	12481

NOVEMBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	...	...	...	...	...	...	...	...	...
2	...	...	...	...	...	...	...	...	...
3	2198	369	2579	3075	2288	3518	1999	13828	20111
4	3026	525	1714	3535	1309	2575	2463	12121	19196
5	2670	668	2590	4567	1963	3159	2748	15695	23066
6	1797	1121	2054	4345	1606	1907	1951	12984	17542
7	1327	378	1479	3362	1379	1707	2366	10671	14329
8	...	...	...	...	...	...	...	...	...
9	...	...	...	...	...	...	...	...	...
10	2740	1058	2771	3442	2299	3267	1903	14760	21617
11	2391	686	834	3960	1457	3404	2247	12588	18685
12	3150	734	2061	5215	2542	3394	2125	16071	23393
13	1769	292	1314	3371	1574	2662	2847	12060	17796
14	2409	62	2116	2140	1332	2245	2663	10558	16457
15	...	...	...	...	...	...	...	...	...
16	...	...	...	...	...	...	...	...	...
17	2521	630	2648	3223	2152	3663	1779	14095	21349
18	2597	500	2388	3028	2252	3657	3083	14908	21794
19	2395	520	2177	4466	1628	2914	2501	14206	21003
20	2716	886	2667	4379	1362	3253	2741	16288	24174
21	1820	529	2972	2836	2163	2551	2163	13214	18393
22	...	...	...	...	...	...	...	...	...
23	...	...	...	...	...	...	...	...	...
24	2753	960	3496	3956	2065	3386	2084	15947	24689
25	3197	315	3041	3792	1573	3155	3393	15269	24100
26	1336	272	899	2789	1214	1574	2044	8792	12821
27	Closed								
28	2274	185	2402	3562	1121	2248	2213	11731	16376
29	...	...	...	...	...	...	...	...	...
30	...	...	...	...	...	...	...	...	...
31	...	...	...	...	...	...	...	...	...

DECEMBER

Date	Peoria	Kansas City	Omaha	E. St. Louis	St. Joseph	Sioux City	St. Paul	6 Mkts.	11 Mkts.
1	3028	801	2517	4346	2297	2835	2701	15497	23557
2	2664	761	1132	4029	1710	3619	3150	14401	23712
3	2233	888	2475	4356	2636	2944	2087	15386	21555
4	2905	1054	2451	5227	2732	2619	2980	19795	26319
5	1562	151	1671	2647	1353	1991	2738	10551	14638
6	...	...	...	...	...	...	...	...	...
7	...	...	...	...	...	...	...	...	...
8	2549	579	2565	4898	2529	4132	3195	17898	26734
9	3391	567	2582	4539	2311	3314	3074	16387	24655
10	2282	583	2724	3451	1812	1763	1818	12151	17287
11	1981	575	2304	4080	1693	3201	2828	14681	21010
12	2053	580	2104	2368	1698	2904	1692	11346	15790
13	...	...	...	...	...	...	...	...	...
14	...	...	...	...	...	...	...	...	...
15	2554	811	2873	3836	2515	4420	2874	17329	25098
16	3041	770	1640	3614	2153	2802	2877	13856	21902
17	2551	664	1683	3052	1539	2773	1666	11377	17249
18	2899	1028	2979	4577	1788	3440	2343	16155	23791
19	2164	305	2010	2610	1460	2520	2223	11128	16262
20	...	...	...	...	...	...	...	...	...
21	...	...	...	...	...	...	...	...	...
22	3306	831	2784	4671	2484	3037	2512	16319	23595
23	2727	425	1802	3458	1977	1591	2252	11505	17442
24	1083	61	856	2167	413	1171	1079	5747	8740
25	Closed								
26	1155	..	1251	2861	1475	2659	1987	10233	14090
27	...	...	...	...	...	...	...	...	...
28	...	...	...	...	...	...	...	...	...
29	3805	859	3409	5302	3245	5723	3002	21540	30542
30	2732	597	2406	3868	2286	3773	3160	16090	23198
31	1426	176	937	2354	862	1909	1575	7813	11083

1986 INTERIOR ACTUAL HOG RECEIPTS

Daily Salable Slaughter Hog Receipts (All Classes) At Leading Markets According to USDA

Date	JANUARY Iowa/ Minnesota	Illinois	Indiana	Missouri	FEBRUARY Iowa/ Minnesota	Illinois	Indiana	Missouri	MARCH Iowa/ Minnesota	Illinois	Indiana	Missouri
1...	49,000	7,100	12,000	4,200	7,000	...	...	3,700	...	...	...	...
2...	96,000	19,300	16,800	9,200	...	...	...	...	...	...	...	...
3...	86,000	14,200	16,500	3,800	103,000	21,700	20,100	11,000	124,000	27,800	20,600	11,885
4...	6,000	...	...	4,000	62,000	11,900	14,500	6,400	84,000	14,800	20,300	7,569
5...	...	...	...	...	82,000	16,400	17,500	8,300	79,000	16,200	14,600	8,448
6...	100,000	21,700	17,800	12,100	99,000	19,100	19,400	9,200	93,000	18,900	18,700	9,549
7...	85,000	18,900	16,900	9,400	69,000	12,600	15,500	2,600	85,000	14,700	16,500	4,030
8...	97,000	18,700	17,400	9,400	6,000	...	...	3,700	6,000	...	...	5,529
9...	91,000	15,400	19,000	8,700	...	...	...	...	...	...	...	...
10...	75,000	12,100	17,200	3,500	82,000	20,400	20,700	8,800	106,000	25,400	22,200	12,164
11...	7,000	...	...	3,800	70,000	17,900	15,400	64,000	85,000	18,600	18,300	8,996
12...	...	...	...	...	102,000	24,400	16,700	11,200	85,000	20,300	15,800	7,936
13...	101,000	22,500	20,000	11,500	90,000	18,400	16,900	8,400	105,000	21,100	19,400	9,982
14...	101,000	19,500	21,300	9,700	...	...	...	...	91,000	16,500	19,400	4,116
15...	81,000	16,800	17,800	7,300	...	...	...	...	8,000	...	...	5,981
16...	100,000	18,100	19,100	9,500	...	...	...	...	...	...	...	...
17...	85,000	12,600	19,200	4,200	104,000	20,800	21,700	11,000	180,000	23,000	22,600	11,895
18...	7,000	...	...	3,500	96,000	18,600	20,700	8,900	68,000	13,100	14,900	6,530
19...	...	...	...	...	91,000	17,600	18,900	7,965	95,000	17,700	12,900	10,614
10...	107,000	19,400	21,400	9,700	74,000	15,500	16,700	71,000	87,000	17,500	17,900	9,805
21...	67,000	16,800	13,000	7,400	79,000	12,000	13,500	2,659	80,000	12,100	16,400	2,074
22...	89,000	18,500	16,500	9,100	8,000	...	...	3,424	5,000	...	...	5,206
23...	108,000	19,900	18,600	9,000	...	...	...	...	...	...	...	...
24...	72,000	12,000	15,200	31,000	121,000	28,100	22,900	13,389	105,000	22,300	21,200	11,134
25...	5,000	...	...	3,700	93,000	21,000	21,400	9,508	96,000	16,200	18,000	9,286
26...	...	...	...	...	79,000	17,200	16,800	7,985	97,000	20,600	18,400	10,798
27...	82,000	15,500	11,300	9,000	86,000	17,000	16,400	7,838	86,000	15,800	13,400	8,849
28...	96,000	24,000	20,900	11,800	86,000	14,300	17,500	4,390	...	...	...	...
29...	64,000	16,100	19,100	7,800	7,000	...	...	5,291	...	...	...	...
30...	97,000	16,500	17,200	9,100	...	...	...	...	...	...	...	...
31...	77,000	14,200	18,300	2,900	...	...	...	...	93,000	22,000	20,000	12,109

Date	APRIL Iowa/ Minnesota	Illinois	Indiana	Missouri	MAY Iowa/ Minnesota	Illinois	Indiana	Missouri	JUNE Iowa/ Minnesota	Illinois	Indiana	Missouri
1...	88,000	19,800	17,500	10,233	96,000	19,900	19,500	11,800	...	...	...	...
2...	95,000	18,300	22,700	11,321	83,000	15,100	17,700	3,600	...	...	...	...
3...	94,000	22,400	16,800	12,754	9,000	...	...	4,500	70,000	15,000	11,800	9,541
4...	81,000	13,600	16,900	3,216	...	...	...	...	98,800	17,400	15,300	9,500
5...	10,000	...	...	6,150	72,000	21,900	17,100	11,000	93,000	18,900	17,400	11,700
6...	...	...	...	...	81,000	19,100	15,200	10,900	91,000	19,900	19,700	10,300
7...	111,000	22,100	22,200	14,394	102,000	21,300	20,700	11,900	62,000	10,500	13,900	3,600
8...	72,000	15,900	14,500	8,834	90,000	17,600	17,700	10,800	6,000	...	...	4,400
9...	90,000	16,600	17,500	10,357	105,000	17,600	16,700	4,700	...	...	...	...
10...	110,000	24,400	21,200	11,970	12,000	...	...	5,000	73,000	17,500	16,700	11,700
11...	77,000	14,100	16,200	3,996	...	...	...	...	97,000	22,100	20,000	11,900
12...	9,000	...	...	4,505	106,000	23,600	20,200	13,100	89,000	17,500	17,300	9,900
13...	...	...	...	...	68,000	15,700	12,500	9,900	73,000	12,200	15,000	8,000
14...	97,000	21,600	20,400	13,828	86,000	20,800	17,000	10,800	62,000	10,000	12,900	2,400
15...	105,000	22,500	19,200	11,453	98,000	24,200	16,300	12,000	6,000	...	...	3,300
16...	102,000	22,700	17,800	10,411	72,000	12,800	17,600	3,100	...	...	...	...
17...	78,000	15,700	15,700	8,090	7,000	...	...	3,400	82,000	19,600	14,100	10,400
18...	87,000	17,800	15,400	3,450	...	...	...	...	85,000	20,100	18,300	10,000
19...	18,000	...	...	6,066	81,000	19,900	17,400	12,000	87,000	15,100	14,300	9,000
20...	...	...	...	...	76,000	18,600	16,400	12,300	68,000	12,900	13,700	8,900
21...	101,000	22,600	21,100	13,001	97,000	27,700	20,400	13,300	70,000	10,300	12,800	3,300
22...	82,000	16,200	16,700	10,917	83,000	17,500	17,100	9,000	6,000	...	...	4,000
23...	104,000	18,900	18,500	12,362	59,000	6,300	3,700	2,100	...	...	...	...
24...	92,000	20,900	19,900	10,745	8,000	...	...	600	9,900	21,400	18,500	12,200
25...	70,000	15,600	14,400	4,300	...	...	...	...	59,000	14,100	12,700	7,900
26...	8,000	...	...	4,200	Closed				54,000	12,400	12,100	8,500
27...	...	...	...	...	110,000	25,000	22,600	18,700	74,000	15,000	13,100	8,900
28...	116,000	29,500	19,000	14,300	75,000	21,200	16,600	8,800	89,000	11,500	15,700	4,700
29...	93,000	18,900	14,700	9,800	160,000	22,900	16,600	13,200	6,000	...	...	4,900
30...	92,000	25,100	17,300	10,700	78,000	13,000	15,400	3,800	...	...	...	...
31...	...	...	...	..	6,000	...	...	3,400	109,000	22,700	20,700	14,700

1986 INTERIOR ACTUAL HOG RECEIPTS

Daily Salable Slaughter Hog Receipts (All Classes)
At Leading Markets According to USDA

Date	JULY Iowa/Minnesota	Illinois	Indiana	Missouri	AUGUST Iowa/Minnesota	Illinois	Indiana	Missouri	SEPTEMBER Iowa/Minnesota	Illinois	Indiana	Missouri
1...	76,000	18,500	17,400	10,400	44,000	9,000	10,800	3,200	Closed			
2...	55,000	10,500	14,000	8,700	5,000	...	...	2,400	85,000	22,000	17,600	8,600
3...	42,000	7,600	9,000	11,000	...	...	...	...	77,000	18,200	14,800	9,300
4...	Closed				78,000	18,400	15,300	12,800	117,000	26,900	20,000	16,900
5...	9,000	...	...	2,000	90,000	19,100	18,500	13,600	72,000	15,700	19,300	5,700
6...	...	...	...	...	67,000	13,600	13,800	11,100	7,000	...	...	5,600
7...	101,000	22,600	14,600	14,800	70,000	12,200	13,300	9,100	...	...	...	...
8...	97,000	22,400	19,400	11,200	80,000	14,900	14,300	4,000	82,000	24,600	15,900	10,500
9...	85,000	16,900	20,600	11,500	10,000	...	...	4,200	76,000	17,600	16,500	9,900
10...	64,000	11,300	16,300	9,500	...	...	...	...	8,900	16,000	18,300	11,500
11...	59,000	9,300	13,200	2,600	92,000	23,800	19,200	12,600	86,000	16,700	17,200	12,300
12...	5,000	...	...	3,600	58,000	17,300	16,100	17,300	64,000	12,700	16,000	3,600
13...	...	...	...	...	61,000	12,600	11,900	8,800	11,000	...	...	6,000
14...	89,000	20,700	19,400	12,200	88,000	18,200	13,700	10,300	...	...	...	...
15...	67,000	16,500	14,600	9,300	71,000	14,300	14,600	4,800	103,000	20,800	18,300	12,700
16...	66,000	12,300	12,800	9,100	11,000	...	...	3,500	86,000	15,400	15,300	11,400
17...	80,000	15,700	15,000	11,100	...	...	...	...	66,000	16,600	14,000	10,000
18...	85,000	13,900	15,600	3,200	108,000	22,800	18,000	13,700	85,000	20,100	19,100	14,100
19...	7,000	...	...	4,900	71,000	15,500	15,000	10,500	73,000	12,200	17,500	6,000
20...	...	...	...	...	6,2000	12,900	14,000	9,000	10,000	...	...	3,600
21...	75,000	20,200	17,800	10,600	70,000	16,700	15,800	9,100	...	...	...	...
22...	62,000	11,000	13,700	7,800	87,000	18,700	17,100	6,700	90,000	17,300	16,800	11,100
23...	76,000	13,700	13,600	10,300	9,000	...	...	4,100	81,000	17,500	17,600	9,900
24...	71,000	16,000	14,200	9,300	...	...	...	...	82,000	18,600	18,800	12,600
25...	73,000	9,600	13,600	2,500	96,000	22,800	18,000	13,800	89,000	16,400	16,700	12,700
26...	7,000	...	...	4,800	57,000	15,200	13,000	8,500	58,000	12,300	14,400	4,800
27...	...	...	...	...	72,000	15,100	15,400	10,900	10,000	...	...	5,600
28...	80,000	17,200	13,200	11,200	98,000	24,000	17,400	10,500	...	...	...	...
29...	90,000	17,100	18,200	11,600	42,000	7,100	3,700	n/a	86,000	25,500	18,600	12,400
30...	77,000	16,800	14,900	9,800	8,000	...	...	n/a	71,000	19,200	16,800	11,800
31...	66,000	12,400	11,200	7,100	...	...	...	...	...	...	...	...

Date	OCTOBER Iowa/Minnesota	Illinois	Indiana	Missouri	NOVEMBER Iowa/Minnesota	Illinois	Indiana	Missouri	DECEMBER Iowa/Minnesota	Illinois	Indiana	Missouri
1...	85,000	22,800	18,300	12,900	11,000	...	...	4,700	103,000	23,500	21,700	12,100
2...	90,000	19,200	18,600	11,400	...	...	...	...	94,000	27,200	19,600	15,200
3...	70,000	12,000	14,400	4,300	81,000	23,700	15,700	12,700	79,000	16,900	14,000	12,900
4...	16,000	...	...	4,300	86,000	21,100	20,800	14,300	59,000	17,700	14,200	8,400
5...	...	...	...	...	99,000	23,900	19,400	14,400	74,000	12,900	13,500	3,600
6...	74,000	19,400	13,300	14,000	76,000	18,100	16,500	10,900	17,000	...	...	4,100
7...	58,000	13,000	12,400	11,700	92,000	15,200	17,400	7,100	...	...	...	...
8...	109,000	16,200	16,800	15,300	12,000	...	...	6,100	121,000	30,000	23,100	18,200
9...	92,000	21,100	20,900	11,800	...	...	...	...	91,000	19,400	18,800	12,700
10...	75,000	12,300	15,700	7,200	92,000	20,000	16,400	12,800	61,000	13,600	14,200	8,400
11...	20,000	...	...	6,600	85,000	21,700	20,200	15,200	85,000	15,200	15,200	9,000
12...	...	...	...	...	84,000	20,300	18,300	13,200	80,000	15,000	16,900	4,600
13...	98,000	24,900	23,200	13,700	100,000	17,000	13,100	9,300	11,000	...	...	4,000
14...	61,000	15,300	14,200	9,200	86,000	19,500	20,000	3,700	...	...	...	...
15...	84,000	13,000	13,300	14,000	10,000	...	...	3,600	112,000	26,700	21,300	14,600
16...	93,000	20,900	18,700	15,500	...	...	...	...	68,000	16,100	17,700	9,600
17...	81,000	13,500	13,700	4,400	97,000	25,200	21,400	12,900	64,000	15,200	16,200	10,200
18...	13,000	...	...	5,300	80,000	17,200	16,600	11,200	86,000	16,400	16,100	11,700
19...	...	...	...	...	79,000	16,300	16,700	9,800	91,000	16,500	20,100	7,700
20...	81,000	19,300	17,000	10,300	92,000	22,200	19,700	14,300	6,000	...	...	3,400
21...	112,000	19,900	18,800	14,400	84,000	11,900	16,300	5,600	...	...	...	...
22...	8,500	19,500	20,300	13,000	12,000	...	...	4,000	96,000	25,700	21,600	12,800
23...	68,000	15,400	15,100	11,100	...	...	...	...	67,000	12,800	13,100	6,700
24...	69,000	11,700	18,100	5,400	108,000	25,900	21,800	15,700	41,000	10,600	n/a	4,000
25...	16,000	...	...	4,400	94,000	22,700	16,800	12,500	Closed			
26...	...	...	...	...	73,000	16,200	13,000	7,901	...	...	...	...
27...	89,000	62,900	22,200	17,500	...	...	...	...	14,000	...	...	4,000
28...	95,000	23,000	18,800	14,700	80,000	19,400	19,300	4,700	...	...	...	...
29...	87,000	19,100	17,800	12,100	16,000	...	...	6,300	121,000	32,600	24,600	20,000
30...	87,000	19,600	15,500	11,100	...	...	...	...	84,000	14,200	14,700	5,000
31...	73,000	13,600	17,700	3,000	...	...	...	...	57,000	9,500	11,600	6,600

1986 U. S. WEEKLY HOG SLAUGHTER AND PORK PRODUCTION

Weekly Total Slaughter, Average Live & Dressed Weights, Pork Production by Class

Under Federal Inspection

Week Ending	Number Slaughtered (thous head) 1986	1985	Average Live Weight (In Lbs.) 1986	1985	Average Dressed Weight (In Lbs.) 1986	1985	Pork Production (In Mln Lbs.) 1986	1985	Barrows & Gilts (In thous head)	Sows	Stags & Boars
Jan 4...	1250.2	1295.9	246	245	176	175	219.9	226.2	1175.5	62.5	12.2
11...	1634.5	1679.5	247	246	178	176	289.8	295.1	1535.0	83.6	15.9
18...	1653.9	1615.1	243	245	177	175	292.6	281.9	1556.7	80.9	16.3
25...	1563.2	1446.9	245	243	177	175	275.1	266.1	1474.4	73.9	14.9
Feb 1...	1505.8	1565.1	244	243	176	174	263.9	271.0	1422.8	70.2	12.8
8...	1526.0	1582.1	244	242	175	173	266.9	273.6	1444.4	72.3	13.3
15...	1512.2	1508.2	243	241	175	173	264.1	260.4	1430.9	58.1	13.2
22...	1500.9	1539.2	243	242	175	174	261.8	266.3	1417.9	68.3	14.8
Mar 1...	1605.5	1608.2	244	241	175	172	280.8	276.4	1519.9	70.7	14.4
8...	1634.7	1635.3	244	242	175	173	285.8	272.3	1550.0	69.6	15.1
15...	1650.1	1638.4	243	243	175	173	288.1	283.8	1572.3	63.4	14.5
22...	1556.4	1646.9	245	243	176	174	273.4	285.9	1477.9	53.9	14.6
29...	1578.5	1642.5	244	243	176	174	276.2	285.2	1498.1	66.0	14.4
Apr 5...	1517.8	1569.1	245	245	176	175	265.8	273.3	1442.8	50.8	14.2
12...	1632.6	1623.4	245	245	176	176	286.9	284.3	1554.6	63.7	14.3
19...	1640.5	1676.1	246	246	177	176	291.4	293.8	1567.6	54.3	18.6
26...	1618.6	1662.0	247	247	178	176	286.5	291.8	1539.7	64.5	14.4
May 3...	1636.8	1702.4	246	246	177	176	288.3	298.4	1558.1	64.3	14.4
10...	1606.1	1613.4	245	247	177	177	282.7	298.9	1531.6	61.2	13.3
17...	1560.3	1704.6	244	248	175	177	272.0	300.4	1478.5	67.2	14.6
24...	1517.8	1579.8	246	248	177	177	267.5	278.6	1431.2	71.1	15.4
31...	1306.7	1360.6	246	243	177	176	230.1	239.1	1232.2	60.3	14.2
Jne 7...	1471.3	1591.6	246	248	176	177	258.8	281.2	1388.4	68.8	14.1
14...	1458.7	1560.5	245	248	177	177	256.7	276.1	1370.3	72.2	16.2
21...	1372.6	1535.3	245	249	176	177	240.7	270.7	1281.8	76.6	14.2
28...	1328.6	1475.6	245	247	176	176	232.4	258.5	1238.9	73.7	16.0
Jly 5...	1117.5	1170.9	246	245	176	175	195.7	203.7	1034.3	68.2	15.0
12...	1390.1	1523.4	246	244	176	174	243.4	264.3	1294.9	78.3	16.9
19...	1345.3	1427.5	245	246	176	175	235.[illegible]	249.2	1255.1	74.0	16.2
26...	1280.4	1400.4	248	244	174	174	222.5	225.4	1194.1	70.5	15.8
Aug 2...	1312.4	1474.4	244	243	175	174	228.0	225.4	1218.0	78.5	15.9
9...	1338.3	1555.7	243	242	174	173	232.5	268.4	1246.9	75.6	15.8
16...	1367.4	1542.3	243	243	174	173	237.4	262.9	1285.7	67.0	14.7
23...	1385.4	1531.3	243	244	174	173	240.6	264.9	1295.3	74.0	16.0
30...	1419.2	1600.5	244	242	175	173	247.3	275.4	1323.3	78.9	17.0
Sep 6...	1257.1	1429.0	245	242	175	172	219.8	245.5	1180.7	52.7	13.7
13...	1491.9	1689.7	245	242	176	173	261.2	291.6	1401.8	74.1	16.0
20...	1503.6	1572.5	246	243	176	173	263.9	288.1	1416.7	77.9	16.0
27...	1502.8	1655.0	247	240	177	174	264.5	286.7	1417.0	70.0	15.8
Oct 4...	1515.4	1644.2	248	245	177	174	267.5	286.6	1430.2	71.0	14.2
11...	1545.8	1515.4	248	245	178	175	273.7	293.1	1465.4	67.0	13.3
18...	1516.9	1620.2	248	246	178	175	268.4	283.7	1437.6	55.8	13.6
25...	1537.5	1654.4	246	247	178	175	273.3	290.1	1460.5	65.0	12.0
Nov 1...	1564.3	1668.4	250	247	179	176	279.2	293.0	1487.2	63.9	13.8
8...	1561.0	1653.8	250	248	179	177	279.0	292.3	1484.2	65.0	11.8
15...	1518.8	1671.0	251	249	180	178	272.7	296.9	1438.4	67.6	12.8
22...	1548.5	1696.9	252	249	181	178	279.1	301.7	1455.8	77.7	15.0
29...	1398.3	1327.8	249	247	179	177	233.3	234.5	1241.5	55.9	10.8
Dec 6...	1529.6	1655.8	254	247	182	177	277.7	292.7	1432.4	81.6	15.6
13...	1548.5	1566.5	252	249	181	179	280.1	278.9	1456.5	78.4	13.7
20...	1490.8	1654.7	252	245	181	177	268.7	219.1	1395.6	80.5	14.6
27...	1069.3	1152.7	250	243	180	175	191.6	210.1	1012.1	48.5	8.7

1986 DAILY HOG SLAUGHTER
Actual Daily Hog Slaughter under federal inspection (In Thousand Head)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1 ..	...	32	57	317	322	...	282	131	2	282	72	293
2 ..	299	...	...	321	312	276	286	32	284	284	...	310
3 ..	313	301	311	318	74	278	270	...	288	280	275	304
4 ..	31	288	329	311	...	295	1	222	302	104	289	298
5 ..	...	287	317	60	287	305	17	275	301	...	304	288
6 ..	313	316	316	...	288	287	...	267	80	272	321	37
7 ..	315	303	316	300	313	31	259	276	...	279	298	...
8 ..	324	31	46	317	329	...	279	260	280	279	75	309
9 ..	328	...	...	305	313	268	277	38	293	298	...	307
10 ..	309	279	309	322	76	293	280	...	271	290	275	300
11 ..	45	278	325	310	...	301	261	265	281	128	269	297
12 ..	...	290	308	79	310	302	35	271	279	...	309	299
13 ..	305	316	328	...	300	273	...	251	88	271	308	36
14 ..	329	303	317	303	295	22	260	264	...	290	309	...
15 ..	316	46	62	312	319	...	259	273	133	288	48	294
16 ..	331	...	...	322	306	261	260	43	137	294	...	282
17 ..	318	238	309	324	31	283	264	...	135	293	296	278
18 ..	54	312	297	317	...	281	273	267	135	81	302	292
19 ..	...	309	296	73	278	277	29	281	135	...	298	297
20 ..	295	306	311	...	290	248	...	267	49	282	307	47
21 ..	309	296	314	307	311	23	259	274	...	291	308	...
22 ..	295	40	29	320	312	...	244	269	280	296	38	295
23 ..	319	...	...	313	300	272	242	27	289	311	...	286
24 ..	314	301	305	326	27	264	256	...	283	296	312	195
25 ..	32	325	321	311	...	242	256	270	293	60	318	...
26 ..	...	311	307	42	12	259	24	270	280	...	317	236
27 ..	270	294	322	...	299	268	...	268	78	285	...	57
28 ..	296	57	275	305	308	24	254	283	...	296	292	...
29 ..	292	...	48	312	312	...	262	291	279	305	69	310
30 ..	311	...	...	312	315	262	130	37	286	303	...	308
31 ..	304	...	191	...	61	...	135	...	...	304	...	289

1986 PACKER & SHIPPER HOG RECEIPTS

Actual Packer & Shipper Purchases of Hogs for Slaughter In 7 Selected Markets, According to USDA

	BARROWS & GILTS			SOWS		
Week Ending	Number Purchased	Avg. Price	Number Weight	Avg. Purchased	Week Price	Number Weight
Jan 4...	54,171	46.49	241	9,076	39.54	475
11...	70,365	45.71	243	12,939	38.33	471
18...	69,246	45.46	243	10,062	35.52	468
25...	65,332	44.96	241	10,082	37.26	466
Feb 1...	58,281	45.53	240	9,381	39.12	469
8...	56,640	45.07	239	8,520	39.55	474
15...	43,869	44.56	239	6,900	40.17	478
22...	59,279	43.26	237	8,660	39.44	466
Mar 1...	64,552	41.48	238	8,772	38.83	466
8...	64,514	40.29	241	8,859	37.19	470
15...	67,737	41.29	241	7,722	39.79	470
22...	64,167	41.11	241	8,956	39.66	464
29...	57,731	40.89	242	7,859	39.65	468
Apr 5...	65,275	40.25	243	8,997	40.18	465
12...	73,651	39.51	244	8,688	38.52	473
19...	66,550	39.91	243	7,763	37.76	475
26...	71,270	40.87	245	8,694	38.85	469
May 3...	69,815	41.70	245	8,728	39.51	471
10...	72,938	45.20	244	8,622	40.08	469
17...	72,776	46.82	245	8,825	41.32	472
24...	66,195	48.96	243	9,376	42.69	469
31...	56,450	49.12	243	8,770	42.96	470
June 7...	59,988	50.45	243	8,166	43.50	480
14...	63,433	51.46	243	9,903	43.68	476
21...	59,870	55.82	240	8,718	45.50	477
28...	65,079	59.80	238	10,424	49.61	470

	BARROWS & GILTS			SOWS		
Avg. Ending	Number Purchased	Avg. Price	Weight	Purchased	Price	Weight
July 5...	40,016	58.49	237	8,128	48.40	466
12...	53,272	60.82	238	9,330	50.22	474
19...	50,749	60.75	236	9,337	49.73	472
26...	46,662	61.84	235	8,154	51.71	465
Aug 2...	47,500	62.56	234	9,800	54.14	453
9...	51,372	62.77	236	9,115	54.17	455
16...	48,524	63.38	235	9,118	55.37	455
23...	47,960	64.31	234	8,830	56.35	451
30...	49,916	63.37	235	10,325	58.19	452
Sep 6...	44,578	62.89	237	8,139	58.60	456
13...	53,941	60.65	239	9,079	57.52	467
20...	56,428	58.90	240	9,244	55.73	462
27...	52,956	56.26	241	8,173	52.43	463
Oct 4...	57,896	53.82	241	7,508	4979	462
11...	60,211	54.22	244	6,895	50.39	461
18...	61,768	54.61	244	8,697	50.85	467
25...	52,450	54.41	244	7,839	50.79	471
Nov 1...	62,500	54.03	247	8,200	49.45	472
8...	55,252	53.13	247	8,044	48.24	467
15...	54,582	53.62	248	7,913	49.20	481
22...	59,788	53.86	249	9,099	47.90	478
29...	42,631	53.93	250	6,634	46.54	478
Dec 6...	59,508	53.42	251	10,073	45.41	481
13...	59,021	53.49	242	9,299	44.53	477
20...	54,795	51.13	249	9,310	42.15	489
27...	36,056	49.00	249	5,203	41.18	479

1986 USDA KANSAS CITY HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	39.75@40.00	42.25@42.50	...	57.00@58.00	61.75@62.00	Closed	54.00@54.50	...	54.50@55.00
2	47.25@47.50	...	...	40.00@40.25	42.75@43.00	50.25@50.50	59.25@59.50	...	61.50@62.00	53.25@53.75	...	54.00@54.50
3	46.75@47.00	45.25@45.50	40.50@40.75	40.25@40.50	...	50.75@51.00	59.75@61.00	...	63.75@64.25	51.50@52.00	52.50@53.00	53.50@54.00
4	...	44.75@45.00	40.00@40.25	40.00@40.25	...	51.25@51.50	Closed	62.25@62.50	63.00@63.50	...	54.00@54.50	52.50@53.00
5	...	45.75@46.00	40.25@40.50	...	43.75@44.00	50.75@51.00	...	62.25@62.50	61.50@62.00	...	52.50@53.00	54.00@54.50
6	46.25@46.50	45.75@46.00	40.25@40.50	...	45.25@45.50	49.75@50.00	...	61.75@62.00	...	51.00@51.50	53.00@53.50	...
7	47.25@47.50	45.25@45.50	40.75@41.00	39.00@39.25	45.25@45.50	...	62.75@63.00	62.75@63.00	...	54.50@55.00	53.75@54.25	...
8	46.75@47.00	...	...	38.75@39.00	45.75@46.00	...	62.25@62.50	63.75@64.00	60.50@61.00	55.00@55.50	...	55.00@55.50
9	45.75@46.00	...	...	39.75@40.00	46.75@47.00	52.00@52.25	60.75@61.00	...	61.00@61.50	54.25@54.75	...	54.00@54.50
10	45.75@46.00	44.25@44.50	40.75@44.50	39.75@40.00	...	52.25@52.50	59.25@59.50	...	60.50@61.00	54.50@55.00	52.50@53.00	54.00@54.50
11	...	44.75@45.00	40.75@41.00	39.25@39.50	...	51.25@51.75	59.75@60.00	62.75@63.00	59.50@60.00	...	54.00@54.50	54.00@54.50
12	...	45.25@45.50	41.25@41.50	...	46.25@46.50	51.50@51.75	...	62.25@62.50	59.75@60.25	...	53.50@54.00	54.00@54.50
13	46.75@47.00	44.00@44.75	42.25@42.50	...	46.25@46.50	52.75@53.00	...	62.75@63.00	...	53.50@54.00	54.00@54.75	...
14	45.75@46.00	45.25@45.50	42.00@42.25	39.75@40.00	47.25@47.50	...	59.75@60.00	63.75@64.00	...	54.00@54.50	54.50@55.00	...
15	45.75@46.00	...	...	40.25@40.50	47.25@47.50	...	59.25@59.50	64.75@65.00	59.50@60.00	56.00@56.50	...	54.00@54.50
16	46.00@46.25	...	...	40.25@40.50	46.75@47.00	54.75@55.00	61.75@62.00	...	58.00@58.50	55.00@55.50	...	52.00@52.50
17	45.75@46.00	44.75@45.00	41.25@41.50	39.75@40.00	...	54.75@55.00	62.75@63.00	...	58.00@58.50	54.00@54.50	54.50@55.00	52.00@52.50
18	...	44.00@44.25	41.25@41.50	41.00@41.25	...	55.25@55.50	61.75@62.00	64.75@65.00	58.50@59.00	...	53.75@54.25	51.50@52.00
19	...	42.75@43.00	41.75@42.00	..	47.75@48.00	56.25@56.50	...	63.50@64.00	58.00@58.50	...	54.50@55.00	50.50@51.00
20	45.25@45.50	42.75@43.00	41.50@41.75	...	49.75@50.00	57.75@58.00	...	63.75@64.00	...	55.00@55.50	54.50@55.00	...
21	45.00@45.25	42.50@42.75	40.75@41.00	40.25@40.50	49.75@50.00	...	61.25@61.50	64.50@65.00	...	56.00@56.25	53.50@54.00	...
22	45.75@46.00	...	...	40.75@41.00	49.25@49.50	...	61.75@62.00	65.50@66.00	57.50@58.00	53.50@54.00	...	50.00
23	45.74@46.00	...	...	41.75@42.00	49.75@50.00	57.75@58.00	61.75@62.00	...	57.00@57.50	53.00@53.50	...	50.00
24	45.50@45.75	42.75@43.00	40.75@41.00	41.25@41.50	...	58.75@59.00	62.75@63.00	...	56.50@57.00	53.50@54.00	...*	51.00
25	...	42.00@42.25	40.75@41.00	40.75@41.00	...	60.00@60.25	62.75@63.00	62.50@63.00	55.00@55.50	...	...*	Closed
26	...	41.75@42.00	41.00@41.25	...	Closed	62.75@63.00	...	62.50@63.00	54.00@54.50	...	...*	Closed
27	46.75@47.00	41.25@41.50	40.75@41.00	...	48.75@49.00	62.75@63.00	...	63.00@65.00	...	54.50@55.00	...*	...
28	46.50@47.00	41.75@42.00	Closed	41.75@42.00	49.25@49.50	...	63.75@64.00	63.00@64.00	...	54.50@55.00	...*	...
29	45.75@46.00	...	...	40.75@41.00	49.75@50.00	...	63.75@64.00	62.00@63.00	54.00@54.50	54.00@54.50	...*	49.50
30	45.75@46.00	...	...	41.75@42.00	49.25@49.50	59.75@60.00	62.75@63.00	...	54.50@55.00	53.50@54.00	...*	48.00
31	45.25@45.50	...	40.25@40.50	...	...	...	61.25@63.00	...	...	53.00@53.50	...*	48.50
High	47.50	46.00	42.50	42.00	50.00	63.00	64.00	66.00	64.25	56.50	...*	55.50
Low	45.00	41.75	40.00	38.75	42.75	49.75	57.00	61.75	54.00	51.00	...*	48.00
Avg	46.25	43.88	41.25	40.38	46.38	56.38	60.50	63.88	59.13	53.75	...*	51.75

* Data Not Available

1986 USDA ST. JOSEPH HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.00	42.50	...	58.00	62.00@62.50	Closed	54.25@54.75	...	54.50
2	47.25@47.50	...	...	40.25	43.00	50.25@50.50	59.50	...	62 00@62.50	53.50@54.00	...	54.50
3	46.75@47.00	45.25@45.50	40.50@40.75	40.50	...	50.75@51.00	61.00	...	63.00@64.25	51.50@52.00	52.75@53.00	53.50@54.00
4	...	44.50@45.00	40.00@40.25	40.25	...	51.00@51.50	Closed	63.00@63.50	62.50@63.50	...	54.25@54.50	53.00
5	...	45.25@45.50	40.50	...	44.00	51.00@51.25	...	63.00	61.00@62.00	...	53.25@53.75	55.00
6	46.25@46.50	46.00@46.25	40.50	...	45.50	49.75@50.00	...	62.00	...	51.50@52.00	53.25@53.50	...
7	47.00@47.50	45.25@45.50	41.00	39.25	45.50	...	62.50@63.00	62.50@63.00	...	54.75@55.00	54.50@54.50	...
8	46.75@47.00	...	...	39.00	46.00	...	62.25@62.50	64.00	60.50@61.00	55.25@55.50	...	55.50
9	45.75@46.00	...	...	40.00	47.00	51.50@52.00	61.00	...	61.00@61.50	54.25@54.50	...	54.50
10	45.50@46.00	44.50	40.75@41.00	40.00	...	52.25@52.50	59.50	...	60.50@61.00	54.75@55.00	52.75@53.00	54.50
11	...	45.00	40.75@41.00	39.50	...	51.50@51.75	60.00	63.00	59.50@60.00	...	54.25@54.50	54.50
12	...	45.50	41.25@41.50	...	46.50	51.50@51.75	...	62.50	60.00@60.50	...	53.75@54.00	54.50
13	46.75@47.00	44.50	42.25@42.50	...	46.00@46.25	52.50@53.00	...	63.00@63.25	...	53.75@54.00	54.75@55.00	...
14	45.75@46.00	45.00@45.50	42.00@42.25	40.00	47.75@48.00	...	60.00	64.00	...	54.25@54.50	54.75@55.00	...
15	45.75@46.00	...	...	40.50	47.25@47.50	...	59.50	64.50	59.50@60.00	55.75@56.50	...	54.00@54.50
16	46.00@46.25	...	...	40.50	46.75@47.00	54.50@55.00	62.00	...	58.25@58.50	55.25@55.50	...	52.50
17	45.75@46.00	45.00	41.25@41.50	39.50@40.00	...	54.50@55.00	63.00	...	58.25@58.50	54.25@54.50	54.75@55.00	52.50
18	...	44.00	41.25@41.50	41.00	...	55.00@55.50	62.00	unq	58.75@59.00	...	54.00@54.25	52.00
19	...	43.00	41.75@42.00	...	48.00	56.00@56.50	...	unq	58.50@59.00	...	54.50	51.00
20	45.25@45.50	43.00	41.75	...	50.00	57.50@58.00	...	unq	...	55.25@55.50	55.00	...
21	45.00	42.50@42.75	40.75@41.00	40.50	49.50@50.00	...	61.50	unq	...	56.25@56.50	54.00	...
22	46.00	...	...	41.00	49.25@49.50	...	62.00	unq	57.50@58.00	53.50@54.00	...	50.00
23	46.00	...	...	42.00	50.50	57.50@58.00	62.00	...	57.00@57.50	53.00@53.50	...	50.00
24	45.50@45.50	43.00	40.75@41.00	41.50	...	58.50@59.00	63.00	...	56.50@57.00	53.50@54.00	54.50	50.50
25	...	42.00	40.75@41.00	41.00	...	60.00@60.25	63.00	63.00	55.00@55.50	...	54.50	Closed
26	...	42.00	41.00@41.25	...	Closed	62.75@63.00	...	63.00	54.00@54.50	...	55.00	51.25
27	47.00	41.50	40.75@41.00	...	49.00	62.50@63.00	...	65.00	...	54.50@55.00	Closed	...
28	46.50@47.00	42.00	Closed	42.00	49.25@49.50	...	64.00	64.00	...	54.50@55.00	54.50	...
29	46.00@46.25	...	...	41.00	50.00	...	54.00	62.75@63.25	54.00@54.50	54.25@54.50	...	49.50
30	46.00	...	...	42.00	49.25@49.50	60.00	63.00	...	54.50@55.00	53.75@54.00	...	48.00
31	45.50	...	40.50	...	...	...	61.50@62.00	...	...	53.25@53.50	...	48.50
High	47.50	46.25	42.50	42.00	50.00	63.00	64.00	65.00	64.25	56.50	55.00	55.50
Low	45.00	41.50	40.00	39.00	42.50	49.75	58.00	62.00	54.00	51.50	52.75	48.00
Avg	46.25	43.88	41.25	40.50	46.25	56.38	61.00	63.50	59.13	54.00	53.88	51.75

* Data Not Available

1986 USDA ST. PAUL HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.00@40.50	42.00@43.00	...	57.00@58.00	62.00@63.00	Closed	54.00@55.50	...*	55.00@55.50
2	46.00@47.00	...	...	40.00@41.50	43.50	51.00@51.50	58.00@58.50	...	62.00@63.00	53.50@54.50	...*	54.50@55.00
3	46.00@46.50	43.00@45.50	40.00@41.50	40.00@41.00	...	51.00@51.50	60.00@61.00	...	63.00@64.50	52.00@53.00	...*	54.50@55.00
4	...	42.00@44.50	39.00@40.00	39.00@40.00	...	51.00@51.50	Closed	64.00@64.50	62.50@64.00	...	...*	53.00@54.00
5	...	44.50@45.50	40.00@41.50	...	44.50	50.00@51.00	...	62.50@64.00	60.00@62.50	...	...*	54.50@55.00
6	46.00@46.50	43.00@45.50	39.50@41.00	...	46.00@46.50	49.50@50.00	...	62.00@63.00	...	51.00@53.00	...*	...
7	46.50@47.50	42.50@44.50	41.00@42.00	38.50@40.00	44.50@45.50	...	62.00@63.50	64.00@64.50	...	54.50@56.00	...*	...
8	45.00@46.50	...	...	39.00@40.00	45.50@46.50	...	62.00@63.00	64.50@65.50	61.00@62.00	55.50@57.50	...*	55.50@56.00
9	44.50@45.50	...	...	40.50@41.00	47.00	51.00@52.00	59.50@60.50	...	61.00@62.50	54.50@55.00	...*	53.50@54.50
10	44.50@45.00	43.50@45.00	40.00@41.00	40.50@41.50	...	52.50@53.00	59.00@60.00	...	59.00@61.50	53.00@55.00	52.50@53.00	53.50@54.50
11	...	44.00@45.00	40.00@41.50	39.50@40.50	...	51.50@51.50	59.50@60.00	62.50@64.50	58.00@60.00	...	54.00@54.50	54.00@55.00
12	...	45.00@45.50	40.00@42.00	...	45.50@46.00	51.00@52.00	...	61.50@63.00	59.50@61.00	...	53.00@54.50	54.00@55.00
13	45.50@46.00	44.00@44.50	41.00@43.00	...	45.00@46.50	51.50@52.00	...	63.00@65.00	...	52.00@54.00	53.50@55.00	...
14	45.50@46.00	44.50@45.00	41.50@42.50	40.00@41.00	48.00	...	59.50@60.50	63.00@64.50	...	53.50@55.50	53.50@55.00	...
15	44.50@45.50	...	...	40.50@41.00	48.00@48.50	...	59.00@60.00	64.00@65.00	58.00@60.00	55.50@57.00	...	53.50@54.00
16	45.00@46.50	...	...	39.50@40.00	47.50@48.00	53.00@55.00	61.00@62.00	...	57.00@59.00	54.00@55.00	...	51.50@52.00
17	44.00@46.00	44.00@44.50	40.50@41.50	39.00@39.50	...	55.50@56.00	62.50@63.50	...	57.00@59.00	53.00@54.50	55.00	51.00@51.50
18	...	42.50@44.00	40.00@42.00	40.50@41.50	...	55.00	61.50@62.00	64.00@65.50	58.00@59.50	...	54.00@55.00	52.00@53.00
19	...	42.00@43.25	40.50@41.50	...	47.50@48.00	55.50@56.00	...	63.00@64.50	57.50@59.50	...	53.50@54.50	49.50@52.00
20	43.00@45.00	41.00@42.50	40.50@42.00	...	50.00@51.00	58.00	...	63.00@64.50	...	54.00@55.00	54.00@55.00	...
21	43.00@45.00	40.00@43.00	40.50@41.50	40.50@41.00	50.00@51.00	...	61.00@61.50	64.00@65.50	...	54.50@56.00	53.00@54.50	...
22	43.50@46.00	...	...	41.00@41.50	49.00@49.50	...	62.00@63.50	64.50@66.00	57.00@58.50	51.50@53.50	...	49.00@50.00
23	43.00@46.00	...	...	42.00@43.00	49.50	58.00@58.00	62.00@63.00	...	56.50@57.50	53.00@54.50	...	48.50@49.50
24	43.00@45.50	42.00@43.00	40.50@41.50	41.50@42.00	...	59.00@60.00	62.00@63.00	...	56.50@58.00	53.00@54.00	54.00@55.00	50.00
25	...	40.50@41.00	40.50@41.50	41.00	...	59.50@60.50	63.00@64.00	61.50@63.50	54.50@56.00	...	53.50@55.00	Closed
26	...	41.00@41.50	40.50@41.50	...	Closed	62.00@63.00	...	62.00@64.50	53.50@54.50	...	53.50@55.00	49.50@50.00
27	44.00@46.50	41.00@42.00	40.00@41.00	...	48.50@49.00	62.00@63.00	...	64.50@66.00	...	54.00@56.00	Closed	...
28	44.00@45.50	40.00@42.00	40.50@41.50	41.00@42.00	49.00@50.00	...	63.50@64.00	63.00@65.00	...	54.50@56.00	54.50@56.00	...
29	43.00@45.50	...	...	40.50@41.50	50.50@51.00	...	63.00@64.00	62.50@63.00	53.50@54.50	54.00@54.50	...	48.00@49.00
30	43.50@45.50	...	...	42.00@42.50	49.00@49.50	58.5061.00	62.50@63.50	...	53.50@54.50	53.50@55.00	...	47.00@47.50
31	43.00@45.50	...	40.00@40.50	...	...	...	61.50@62.00	...	...	52.50@53.50	...	48.50
High ...	47.50	45.50	43.00	43.00	51.00	63.00	64.00	66.00	64.50	57.50	...*	56.00
Low	43.00	40.00	39.00	38.50	42.00	49.50	57.00	61.50	53.50	51.00	...*	47.00
Avg	45.25	42.75	41.00	40.75	46.50	56.25	60.50	63.75	59.00	54.25	...*	48.50

* Data Not Available

1986 USDA OMAHA HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.50@40.75	42.75@43.00	...	57.50@58.00	61.50@63.00	Closed	55.00@56.00	...	56.00@57.00
2	47.50@48.75	...	...	40.50@41.00	42.50@43.50	51.00@51.50	58.75@60.00	...	62.00@64.00	54.00@55.00	...	55.50@56.50
3	47.50@47.75	45.50@46.00	40.50@41.75	40.75@41.00	...	51.50@52.00	62.00@62.50	...	63.00@65.00	52.50@54.00	53.00@54.00	54.00@55.50
4	...	45.50@46.00	40.50@40.75	40.50@41.00	...	51.50@52.00	Closed	62.00@64.00	63.00@64.75	...	55.00@56.00	53.50@54.50
5	...	46.00@46.50	40.50@41.00	...	44.00@45.25	51.00@51.75	...	61.00@64.00	61.50@63.25	...	53.50@54.25	55.00@56.00
6	47.00@47.25	46.50@47.00	40.50@41.00	...	46.00@47.00	50.00@50.50	...	61.00@62.25	...	52.50@53.75	53.50@54.25	...
7	47.50@48.50	46.00@46.50	41.25@41.75	39.00@40.00	45.50@46.00	...	63.50@64.00	62.00@64.00	...	55.50@56.00	54.00@55.25	...
8	47.00@47.25	...	...	39.00@39.50	46.00@46.50	...	62.00@63.00	63.00@65.75	61.50@62.75	56.00@56.50	...	56.00@57.00
9	46.50	...	...	40.50@41.00	48.00@48 50	52.00@53.00	60.50@61.25	...	61.50@62.25	55.00@55.75	...	55.00@56.25
10	46.25@46.50	44.50@44.75	41.00@41.25	40.50@41.00	...	53.00@53.50	60.00@60.50	...	61.00@61.75	55.50@56.50	53.00@54.00	55.00@55.50
11	...	45.00@45.50	41.00@41.25	40.00@40.50	...	51.50@52.00	60.50@61.00	62.00@64.00	60.00@60.75	...	55.00@55.75	55.50@56.00
12	...	45.75@46.00	41.50@41.75	...	47.00@47.75	52.00@52.25	...	62.00@64.00	60.50@61.50	...	54.50@55.00	55.00@55.50
13	47.00@47.50	44.50@45.25	42.75@43.00	...	46.50@47.25	53.50@53.75	...	63.00@64.50	...	...*	55.50@56.25	...
14	45.50@46.50	45.50@45.75	42.50@42.75	40.00@40.50	48.00@48.50	...	60.50@61.25	63.00@65.00	...	...*	54.50@56.00	...
15	46.00@46.50	...	...	41.00@41.75	48.50@49.00	...	59.50@60.75	63.00@65.00	59.50@61.00	...*	...	54.50@55.00
16	46.50@47.25	...	...	40.00@40.50	47.50@48.25	55.00@56.00	61.00@63.00	...	58.00@59.50	...*	...	53.00@53.50
17	46.50@46.75	45.00@45.25	41.50@42.00	39.50@40.25	...	55.50@56.00	63.50@64.00	...	58.00@59.50	...*	55.00@56.25	53.00@53.25
18	...	43.50@44.00	42.50@42.85	41.50@42.25	...	55.50@56.50	62.00@62.75	64.50@66.50	59.00@60.25	...*	54.00@55.00	53.00@53.25
19	...	43.00@43.50	42.75@43.00	...	49.00@49.25	56.50@57.25	...	63.00@64.75	59.50@61.00	...*	54.50@55.75	51.50@53.50
20	45.75@46.25	42.75@43.00	41.50@42.00	...	49.50@50.25	57.50@58.50	...	63.00@65.00	...	...*	55.50@56.50	...
21	45.00@45.50	43.50@44.00	41.50@41.75	40.00@40.50	50.00@50.75	...	61.50@63.00	64.00@66.25	...	...*	53.00@54.50	...
22	45.50@46.00	...	...	41.25@41.75	49.50@50.50	...	62.00@63.50	65.00@66.50	58.50@59.50	...*	...	50.50@51.50
23	46.00@46.50	...	...	42.00@42.50	50.50@51.35	58.50@59.00	62.00@63.75	...	58.50@59.50	...*	...	50.50@51.00
24	45.50@46.00	43.00@43.50	41.50@41.75	41.50@42.00	...	59.50@60.00	62.00@63.75	...	57.00@58.25	...*	54.50@56.00	51.00@52.00
25	...	42.00@42.65	41.50@41.75	41.50@42.00	...	60.00@60.50	62.00@64.00	61.00@64.00	55.50@56.50	...*	55.00@56.00	Closed
26	...	41.50@42.00	42.00	...	Closed	62.00@63.75	...	62.00@64.00	54.00@55.25	...*	55.00@57.00	50.50@52.00
27	46.75@48.00	41.50@42.00	41.75@42.00	...	49.50@50.50	63.00@64.25	...	64.00@65.50	...	...*	Closed	...
28	46.25@47.00	41.50@42.25	Closed	42.50@42.75	49.50@50.00	...	63.50@65.00	63.00@64.75	...	...*	55.00@56.50	...
29	46.00@46.50	...	...	41.50@41.75	50.75@51.50	...	63.50@65.00	62.00@64.00	54.50@55.50	...*	...	50.00@50.75
30	46.50@47.00	...	...	42.00@42.25	50.00@50.50	59.00@61.00	62.00@63.25	...	55.00@56.50	...*	...	48.00@49.25
31	46.00@46.50	...	41.00@41.50	...	...	...	61.00@62.00	...	...	...*	...	49.50@49.75
High ...	48.75	47.00	43.00	42.75	51.50	64.25	65.00	66.50	65.00	...*	57.00	57.00
Low	45.00	41.50	40.50	39.00	42.50	50.00	57.50	61.00	54.00	...*	53.00	48.00
Avg	46.88	44.25	41.75	40.88	47.00	57.13	61.25	63.75	64.50	...*	55.00	52.50

* Data not available

1986 USDA SIOUX CITY HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.25@40.50	42.75@43.00	...	57.75@58.00	62.50@62.75	Closed	55.00@56.00	...	56.25@56.50
2	47.75@48.25	...	...	40.75@41.00	43.25@43.50	51.50@51.75	59.75@60.00	...	62.50@63.50	54.75@55.25	...	55.50@55.75
3	47.00@47.50	45.25@45.50	40.50@40.75	40.75@41.00	...	51.25@51.50	62.00@62.50	...	64.00@65.00	53.50@53.75	53.75@54.00	54.50@55.00
4	...	45.25@45.50	40.25@40.50	40.50@40.75	...	51.75@52.00	Closed	62.50@63.50	63.50@64.50	...	55.75@56.00	53.50@54.25
5	...	46.00@46.25	40.50@41.00	...	44.25@44.50	51.25@51.50	...	62.75@63.25	62.50@63.00	...	54.00@54.25	55.50@56.00
6	47.00@47.50	46.25@46.75	40.50@40.75	...	46.25@46.50	50.00@50.25	...	62.00@62.25	...	53.00@53.25	54.00@54.25	...
7	47.50@47.75	45.25@45.50	41.50@41.75	39.25@39.75	45.50@46.25	...	63.00@63.25	63.50@64.00	...	56.00@56.25	54.00@55.00	...
8	47.00@47.25	...	...	39.00@39.25	46.50@46.75	...	62.75@63.00	64.00@65.25	61.50@62.50	56.25@56.50	...	56.50@57.00
9	46.00@46.25	...	...	40.75@41.00	48.25@49.00	52.25@52.75	60.75@61.00	...	61.50@62.50	55.00@55.25	...	55.00@56.00
10	46.00@46.25	44.50@44.75	40.75@41.25	40.75@41.00	...	52.25@52.50	59.75@60.00	...	60.50@61.50	56.00@56.25	54.00@54.25	55.00
11	...	44.75@45.00	40.75@41.00	40.00@40.25	...	51.75@52.00	60.75@61.00	62.00@63.50	59.50@60.50	...	55.25@55.50	55.25@56.00
12	...	45.75@46.00	41.50@41.75	...	47.25@47.50	52.00@52.25	...	61.50@63.25	60.00@61.25	...	54.75@55.00	54.50@55.00
13	47.00@47.25	44.75@45.00	42.75@43.00	...	47.00@47.35	53.50@54.00	...	63.00@64.50	...	54.00	55.75@56.00	...
14	46.00@46.25	45.00@45.50	42.50@42.75	40.50@41.00	49.00@49.35	...	60.75@61.00	63.00@64.75	...	55.00@55.25	55.50@55.75	...
15	46.00@46.25	...	...	40.75@41.25	48.25@48.50	...	60.25@60.50	63.50@65.25	59.50@60.50	57.00@57.25	...	54.00@54.50
16	46.50@47.00	...	...	40.00@40.25	47.75@48.00	55.25@55.50	62.50@62.75	...	58.50@59.00	56.00@56.25	...	52.50@53.25
17	46.00@46.50	44.75@45.00	41.50@41.75	39.75@40.25	...	56.00@56.50	63.50@63.75	...	59.00@59.50	55.00@55.50	55.75@56.00	52.00@53.00
18	...	43.75@44.25	42.25@42.50	41.50@42.00	...	56.50@56.50	62.50@62.75	64.00@66.00	59.50@60.00	...	54.50@55.00	52.50@53.00
19	...	42.75@43.00	42.50@42.50	...	49.00@49.25	56.75@57.00	...	63.50@64.50	60.25@60.50	...	55.00@55.50	52.00@52.50
20	45.25@45.50	42.50@43.00	41.50@41.75	...	50.25@50.50	57.75@58.00	...	63.50@64.50	...	55.50@56.25	56.00@56.50	...
21	45.00@45.25	42.50@44.25	41.50@41.75	40.00@40.50	50.25@50.75	...	62.50@62.75	64.25@66.00	...	57.00@57.25	54.50@54.75	...
22	46.00@46.25	...	...	41.00@41.50	50.00@50.25	...	63.00@63.25	65.50@66.50	59.00@59.50	54.00@54.50	...	...*
23	45.75@46.00	...	...	42.00@42.50	50.75@51.00	58.50@59.00	62.25@62.50	...	58.50@58.50	54.00@54.50	...	...*
24	45.50@45.75	42.75@43.00	41.50@41.75	41.50@41.75	...	59.25@59.50	63.00@63.25	...	57.50	54.50@55.00	...*	...*
25	...	42.00@42.50	41.50@41.75	41.50@41.75	...	60.50@60.75	63.50@64.00	62.50@64.00	56.00@56.50	...	...*	...*
26	...	42.00@42.25	41.50@41.75	...	Closed	63.25@63.50	...	64.00@64.50	54.50@55.00	...	...*	...*
27	47.25@47.50	41.75@42.00	41.50@41.75	...	49.50@50.25	63.50@64.00	...	65.00@66.00	...	55.75@56.00	...*	...*
28	46.25@46.75	41.75@42.00	Closed	42.00@42.25	49.25@49.50	...	65.00@65.25	63.50@64.50	...	55.50@55.75	...*	...*
29	46.00@46.25	...	...	40.75@41.00	50.75@51.00	...	64.50@65.00	62.50@63.50	55.00@55.25	55.50@55.75	...*	...*
30	46.25@46.75	...	...	42.00@42.25	49.75@50.00	59.50@60.00	62.50@63.00	...	55.00@56.00	55.25@55.50	...*	...*
31	46.00@46.50	...	40.75@41.00	...	...	...	61.50@61.75	...	...	53.75@54.00	...*	...*
High ...	48.25	46.75	43.00	42.50	50.75	64.00	65.25	66.50	65.00	57.25	...*	...*
Low	45.00	41.75	40.25	39.00	42.75	50.00	57.75	61.50	54.50	53.00	...*	...*
Avg	46.63	44.25	41.63	40.75	46.75	57.00	61.50	63.75	59.75	55.13	...*	...*

* Data Not Available

1986 USDA PEORIA HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.50@41.00	unq	...	58.00@59.50	59.50@62.50	Closed	51.50@53.00	...	53.00@54.00
2	47.00@47.50	...	...	40.50@41.00	unq	48.50@49.50	57.00@58.00	...	60.00@62.00	51.00@52.50	54.00@55.00	
3	46.50@47.00	45.00@45.50	40.50@41.00	40.00@40.50	...	51.00@51.50	57.00@60.00	62.00@63.50	49.50@51.00	53.50@54.00		
4	...	44.50@45.50	39.50@40.50	39.00@39.50	...	51.00@51.50	Closed	60.50@63.50	62.00@63.50	...	53.00@53.50	52.50@53.00
5	...	45.00@45.50	39.50@40.50	...	42.50@43.50	50.00@51.00	...	60.50@63.50	59.00@62.00	...	52.50@53.00	53.50@54.00
6	46.00@46.50	45.50@46.00	40.00@41.00	...	44.50@45.00	49.50@50.50	...	59.00@62.50	...	48.50@50.50	52.00@53.00	...
7	47.00@47.50	45.00@45.50	41.00@41.50	38.50@39.00	44.50@45.00	...	59.00@62.00	60.00@64.00	...	51.00@53.50	53.00@53.50	...
8	46.50@47.00	...	...	39.00@40.00	45.00@45.50	...	60.00@63.00	61.00@65.00	59.00@61.50	54.00@55.00	...	54.00@55.00
9	45.50@46.00	...	...	40.00@40.50	46.50@47.00	50.00@51.00	58.00@61.00	...	59.00@61.50	53.50@54.50	...	53.00@54.00
10	45.00@45.50	44.00@45.00	41.50@42.00	39.50@40.50	...	52.00@52.50	57.00@60.00	...	58.50@61.00	53.50@54.50	52.00@52.50	53.00@53.50
11	...	44.50@45.00	41.00@41.50	39.00@40.00	...	51.00@52.00	58.00@60.50	62.00@64.00	57.50@60.00	...	53.00@54.00	53.00@53.50
12	...	45.00@45.50	41.50@42.00	...	46.00@47.00	50.50@51.00	...	61.50@63.00	59.00@60.50	...	52.50@53.50	53.50@54.00
13	45.50@46.00	44.50@45.00	42.00@42.50	...	45.50@46.00	52.00@52.50	...	61.50@63.50	...	Closed	53.50@54.50	...
14	45.50@46.00	44.50@45.00	42.00@42.50	39.00@39.50	46.50@47.00	...	57.50@60.00	62.50@64.50	...	52.50@53.00	54.00@54.50	...
15	45.00@45.50	...	...	40.00@40.50	47.50@48.50	...	57.50@60.00	unq	58.00@59.50	54.50@55.00	...	53.00@54.00
16	45.00@46.00	...	...	39.50@40.00	46.50@47.50	53.50@54.00	58.50@61.00	...	57.50@58.50	53.50@54.00	...	51.50@52.50
17	45.00@45.50	44.00@45.00	41.00@41.50	39.00@39.50	...	54.50@55.00	60.50@63.50	...	56.50@58.00	53.00@54.00	53.50@54.00	50.50@51.50
18	...	43.50@44.50	40.50@41.00	40.50@41.00	...	54.00@55.00	59.50@62.50	61.50@64.50	57.00@58.50	...	53.00@53.50	50.50@51.50
19	...	42.00@43.50	41.50@42.00	...	46.00@47.00	55.00@56.00	...	60.50@63.50	56.50@58.00	...	53.00@54.00	50.00@51.00
20	44.50@45.00	42.00@42.50	41.00@41.50	...	47.50@48.00	56.50@57.50	...	60.50@63.50	...	54.00@54.50	53.50@54.50	...
21	44.50@45.00	42.00@42.50	40.50@41.00	40.00@40.50	48.50@49.00	...	57.50@61.00	62.00@65.00	...	54.50@55.50	53.00@53.50	...
22	45.00@45.50	...	...	40.50@41.00	48.50@49.00	...	58.00@61.50	63.00@65.50	55.50@57.00	52.00@54.00	...	49.00@50.00
23	45.00@45.50	...	...	41.50@42.50	unq	57.50@58.50	59.50@63.00	...	55.00@57.00	52.50@53.00	...	49.00@49.50
24	44.00@44.50	42.00@42.50	40.00@41.00	41.50@42.00	...	57.50@58.50	60.00@63.50	...	54.50@56.00	52.50@53.50	53.00@53.50	51.00@51.50
25	...	40.50@41.50	40.50@41.00	41.00@42.00	...	58.50@59.50	59.50@63.00	61.50@63.50	52.50@54.50	...	53.00@54.00	Closed
26	...	39.00@40.50	40.50@41.00	...	Closed	60.00@62.00	...	62.00@63.00	52.00@53.50	...	54.00@55.00	50.00@51.00
27	46.00@46.50	39.00@40.50	38.00@40.00	...	48.50@49.00	61.00@63.50	...	61.00@64.50	...	52.50@53.50	unq	...
28	45.00@46.50	40.50@41.00	39.00@41.00	41.00@41.50	48.50@49.00	...	61.50@64.00	60.50@64.00	...	53.00@53.50	53.00@54.00	...
29	45.00@45.50	...	...	41.00@41.50	49.00@49.50	...	61.50@64.50	unq	51.50@53.00	52.50@53.50	...	47.00@48.50
30	45.50@46.00	...	...	41.50@42.50	48.50@49.00	60.00@62.00	59.50@63.00	...	52.00@53.50	53.00@53.50	...	46.50@47.00
31	45.00@45.50	...	40.00@41.00	...	...	...	59.00@62.00	...	...	52.50@53.50	...	47.00@48.00
High ...	47.50	45.50	42.50	42.50	49.50	63.50	64.50	63.00	63.00	55.50	55.00	55.00
Low	44.00	39.00	38.00	38.50	42.50	48.50	57.00	62.50	52.00	48.00	52.00	47.00
Avg	45.75	42.25	40.25	40.50	46.00	56.00	60.75	62.75	57.75	51.75	53.50	51.00

* Data Not Available

1986 USDA E. ST. LOUIS HOG PRICE RANGE
(190-230#, U.S. 1&2, Dollars and Cents Per Cwt.)

Date	January	February	March	April	May	June	July	August	September	October	November	December
1	Closed	...	...	40.00@40.75	42.00@42.25	...	57.50@58.25	59.00@62.50	Closed	52.00@53.50	...	53.75@54.25
2	47.50@47.75	...	...	40.00@40.50	42.00@42.75	49.00@49.50	57.00@57.50	...	60.00@62.00	51.50@53.00	...	54.50@55.00
3	46.50@47.25	46.00@46.25	40.25@40.50	40.00@40.50	...	51.00@51.25	56.50@58.50	...	61.00@63.00	50.00@51.50	52.50@52.75	53.25@53.75
4	...	45.00@45.50	39.50@40.00	39.00@39.75	...	51.00@51.50	Closed	60.50@63.50	61.00@64.00	...	53.00@53.50	52.50@53.00
5	...	45.50@46.00	39.75@40.00	...	43.25@43.50	50.00@51.00	...	60.50@63.50	59.00@62.50	...	52.75@53.25	53.00@53.50
6	46.00@46.50	45.50@46.00	39.75@40.00	...	44.50@44.75	49.75@50.50	...	59.50@62.00	...	50.00@50.50	51.75@52.50	...
7	47.00@47.25	45.00@45.50	40.00@40.50	38.50@39.25	44.75@45.25	...	61.00@61.50	60.50@62.50	...	50.50@53.00	52.50@53.00	..
8	46.75@47.25	...	...	38.00@38.75	45.00@45.25	...	61.00@63.00	61.50@64.50	59.00@61.50	53.50@55.50	...	54.50@55.00
9	46.00@46.50	...	...	39.00@39.75	46.50@46.75	50.00@50.50	59.50@61.25	...	59.50@61.50	52.50@55.00	...	53.75@54.25
10	45.25@45.75	44.50@45.00	40.00@40.50	39.00@39.75	...	51.75@52.25	56.00@59.75	...	59.50@61.00	52.50@55.000	...*	53.25@53.75
11	...	44.50@45.00	39.50@40.25	39.00@39.50	...	51.25@51.50	59.00@60.00	61.00@64.00	59.50@61.00	...	...*	53.00@53.75
12	...	45.50@46.00	40.00@41.00	...	46.25@46.50	50.50@51.25	...	60.00@63.00	59.00@59.50	...	...*	53.25@53.75
13	46.00@46.25	44.50@45.25	41.00@42.00	...	45.50@46.00	50.00@51.25	...	60.50@63.50	...	52.00@54.00	...*	...
14	46.00@46.25	45.50@46.00	41.00@42.00	39.00@39.50	46.50@47.00	...	57.00@60.00	61.50@64.50	...	52.00@53.00	...*	...
15	45.50@46.00	...	...	39.50@39.75	47.50@48.00	...	56.50@59.50	62.00@64.50	59.00@60.00	53.75@54.75	...	52.25@52.50
16	46.25@46.50	...	...	39.50@39.75	46.50@47.00	52.50@53.25	57.00@60.25	...	58.00@58.50	53.50@54.75	...	52.25@52.50
17	45.00@46.00	Closed	40.50@41.00	39.25@39.50	...	54.00@54.75	59.00@62.50	...	57.50@58.00	53.00@54.50	53.75@54.25	50.75@51.00
18	...	44.50@45.00	40.00@40.50	40.00@40.50	...	54.00@54.75	59.00@63.00	62.00@64.50	57.50@58.50	...	53.25@53.75	51.25@51.50
19	...	43.50@44.00	40.50@41.25	...	46.50@47.00	54.50@55.25	...	61.50@64.25	57.50@58.00	...	53.25@53.75	51.25@51.50
20	45.00@45.50	43.00@43.25	40.50@41.25	...	48.00@48.50	56.50@57.25	...	62.00@63.50	...	54.00@55.25	53.75@54.25	...
21	44.50@45.00	40.25@42.75	40.25@41.00	39.75@40.00	49.00@49.25	...	59.00@62.25	62.50@64.50	...	55.50@57.00	53.25@53.75	...
22	45.00@45.50	...	...	40.25@40.50	48.50@48.75	...	59.00@61.75	62.50@65.50	57.00@57.50	53.00@55.00	...	50.25@50.50
23	45.50@46.00	...	...	41.00@41.50	48.50@48.75	57.25@58.00	60.00@62.50	...	56.50@57.00	52.00@53.50	...	49.25@49.50
24	45.00@45.25	42.75	40.00@40.50	41.00@41.50	...	57.75@58.50	60.00@62.75	...	56.00@56.50	52.00@53.50	53.50@54.00	49.50@50.00
25	...	41.00@42.00	40.00@40.75	41.30@41.50	...	58.25@59.00	60.00@62.75	61.00@63.50	54.50@55.50	...	53.75@54.25	Closed
26	...	41.00@41.50	40.00@41.00	...	Closed	59.75@60.50	...	60.00@62.00	53.00@54.50	...	54.50@55.00	50.00@50.50
27	46.00@46.50	40.50@41.00	39.50@40.25	...	48.50@48.75	62.00@62.50	...	61.00@63.50	...	52.50@54.00	Closed	...
28	46.50@46.75	41.00@41.50	40.00@41.00	41.00@41.50	48.50@48.75	...	60.50@63.50	62.00@64.00	...	52.50@54.00	54.00@54.25	...
29	45.50@45.75	...	...	41.00@41.50	49.00@49.25	...	61 50@65.00	unq	52.50@53.75	52.00@53.75	. .	49.00@49.50
30	45.50@46.00	...	...	42.00@42.50	49.00@49.25	60.50@61.00	61.00@63.50	...	52.50@54.00	52.00@53.75	...	47.50@48.00
31	45.50@45.75	...	40.00@41.00	...	...	...	59.00@62.50	...	...	51.50@53.00	...	48.00@48.50
High ...	47.75	46.25	42.00	42.50	49.25	62.50	65.00	65.50	64.00	57.00	...*	55.00
Low	44.50	40.50	39.50	38.00	42.00	49.00	56.00	59.00	52.50	54.00	...*	47.50
Avg	46.13	43.38	40.75	40.25	45.63	55.75	60.50	62.25	58.25	53.50	...*	51.25

* Data Not Available

1986 HOG/STEER CORN PRICES

Weekly hog/cattle & corn prices, hog/cattle-corn ratio at Omaha
According to USDA

Week Ending	Hog-Corn Ratio	Average Price Hogs	Average Price #2 Corn	Cattle-Corn Ratio	Average Price Cattle
Jan 4...	19.5	46.19	2.37	26.1	61.75
11...	19.2	45.73	2.38	25.0	59.60
18...	19.3	45.31	2.35	25.4	59.70
25...	19.6	44.75	2.28	26.0	59.18
Feb 1...	19.6	45.63	2.33	25.4	59.18
8...	19.6	45.33	2.31	25.1	58.05
15...	19.3	44.48	2.31	24.7	57.17
22...	18.5	43.18	2.13	23.5	54.80
Mar 1...	18.4	41.58	2.26	25.8	58.40
8...	17.6	40.22	2.29	25.1	57.45
15...	17.6	41.12	2.34	23.8	55.75
22...	17.7	41.17	2.32	23.5	54.50
29...	17.6	41.13	2.34	23.7	55.50
Apr 5...	17.1	40.24	2.35	22.9	53.80
12...	17.0	39.46	2.32	22.9	53.20
19...	17.0	40.00	2.35	23.1	54.35
26...	17.3	40.59	2.35	22.7	53.40
May 3...	17.7	41.48	2.34	22.9	53.65
10...	18.8	45.21	2.40	22.8	54.85
17...	19.3	46.94	2.43	23.1	56.90
24...	20.0	49.04	2.45	22.8	55.80
31...	19.9	49.33	2.48	22.4	55.62
June 7...	20.3	50.22	2.48	21.5	53.42
14...	21.2	51.49	2.45	21.7	53.08
21...	22.7	55.33	2.44	21.9	53.42
28...	25.4	59.67	2.35	24.0	56.42

Week Ending	Hog-Corn Ratio	Average Price Hogs	Average Price #2 Corn	Cattle-Corn Ratio	Average Price Cattle
July 5...	26.9	58.07	2.16	27.0	58.12
12...	30.4	60.33	1.98	29.4	58.42
19...	30.3	60.97	2.01	28.5	57.25
27...	31.2	62.01	1.99	29.5	58.75
Aug 2...	32.6	62.43	1.92	30.7	58.85
9...	36.8	62.38	1.70	34.6	58.75
16...	37.1	62.90	1.70	34.6	58.75
23...	40.1	64.13	1.60	37.1	59.33
30...	43.3	63.28	1.46	40.2	58.75
Sep 6...	45.4	63.26	1.40	42.6	59.50
13...	43.4	60.72	1.40	42.8	59.81
20...	43.2	59.46	1.38	43.0	59.25
27...	39.7	56.75	1.43	41.4	59.17
Oct 4...	32.6	54.61	1.48	39.9	59.00
11...	40.5	54.64	1.35	43.7	58.92
18...	41.5	55.09	1.33	40.5	54.64
25...	38.8	54.59	1.41	42.6	59.92
Nov 1...	37.3	54.55	1.46	41.2	60.33
8...	35.1	53.04	1.51	40.6	61.42
15...	34.9	53.97	1.55	39.8	61.42
22...	34.3	53.82	1.57	39.3	61.58
29...	34.5	54.13	1.57	39.2	61.55
Dec 6...	33.3	53.16	1.60	38.8	62.00
13...	33.3	52.97	1.59	33.3	60.50
20...	33.4	51.10	1.53	38.6	59.08
27...	33.4	48.91	1.47	40.1	58.75

Barrows & Gilts in dollars per cwt. Choice Steers 900-1100 lbs. weighted average. Number 2 corn in cents per bushel . . . simple average.

1986 AVERAGE HOG PRICES

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cst)

In January

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	...*	...*	...*	...*	...*	...*	...*	...*
2 ...	46.78	46.68	46.50	46.74	46.15	46.84	47.09	46.63
3 ...	46.05	46.39	46.14	45.84	45.66	46.34	46.75	45.97
4 ...	...	...	...	...	...	...	...	...
5 ...	...	...	...	...	...	...	...	...
6 ...	46.11	45.92	45.80	45.85	45.91	45.90	46.14	45.92
7 ...	46.59	47.01	46.33	46.49	46.74	46.39	46.85	46.53
8 ...	46.20	46.11	46.06	46.42	45.74	45.89	46.45	46.07
9 ...	45.32	45.05	45.02	45.68	45.74	44.86	45.64	45.25
10 ...	45.30	45.50	45.60	44.72	44.86	44.79	45.12	44.95
11 ...	...	...	...	...	...	...	...	...
12 ...	...	...	...	...	...	...	...	...
13 ...	46.45	45.91	45.40	45.43	45.68	46.01	45.55	45.73
14 ...	45.55	45.19	44.74	45.35	45.57	45.46	45.42	45.35
15 ...	44.98	45.12	45.27	45.10	44.95	44.92	45.07	45.03
16 ...	45.29	45.14	45.60	...*	46.02	45.96	45.12	...*
17 ...	45.52	45.61	45.60	45.16	45.63	45.10	45.08	45.38
18 ...	...	...	...	...	...	...	...	...
19 ...	...	...	...	...	...	...	...	...
20 ...	44.81	44.20	44.60	44.68	45.04	44.54	44.71	44.65
21 ...	44.41	44.53	43.70	44.40	44.37	44.29	44.65	44.31
22 ...	45.38	45.07	45.10	44.58	45.25	45.70	45.00	45.16
23 ...	45.14	46.01	45.30	45.11	45.13	45.08	...*	45.16
24 ...	45.22	45.35	44.90	44.37	44.53	45.05	44.39	44.83
25 ...	46.68	45.72	46.00	45.73	45.77	45.39	45.25	45.03
26 ...	...	...	...	...	...	...	...	...
27 ...	...	...	...	...	...	...	...	...
28 ...	46.16	46.53	45.40	45.94	44.99	45.67	45.79	45.65
29 ...	45.82	45.07	45.30	44.84	45.42	45.40	45.13	45.28
30 ...	45.47	45.45	45.80	45.22	44.93	46.04	45.74	45.51
31 ...	44.90	45.56	45.50	45.04	44.68	45.53	45.21	45.19

In February

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	...	...	...	...	...	...	...	...
2 ...	...	...	...	...	...	...	...	...
3 ...	45.10	44.92	44.70	45.42	44.95	45.00	45.17	45.07
4 ...	44.51	44.33	44.60	44.63	44.15	44.40	44.84	44.48
5 ...	44.81	45.03	45.60	45.36	44.39	45.66	45.16	45.19
6 ...	45.41	45.45	45.20	45.45	45.41	46.01	45.58	45.64
7 ...	45.25	45.40	45.60	44.78	43.71	44.97	45.12	44.78
8 ...	...	...	...	...	...	...	...	...
9 ...	...	...	...	...	...	...	...	...
10 ...	44.07	43.90	43.70	44.29	44.47	44.33	44.56	44.14
11 ...	44.44	43.51	44.70	44.56	44.70	44.65	44.69	44.59
12 ...	45.13	45.07	45.30	...*	44.96	45.61	45.10	45.19
13 ...	44.16	43.70	44.30	...*	44.14	44.36	44.60	44.23
14 ...	...*	...*	...*	...*	...*	...*	...*	...*
15 ...	...	...	...	...	...	...	...	...
16 ...	...	...	...	...	...	...	...	...
17 ...	44.36	44.60	44.60	...*	44.18	44.65	44.65	44.52
18 ...	43.51	43.86	43.50	...*	43.32	43.66	43.75	43.53
19 ...	42.72	42.86	42.40	...*	42.30	42.75	42.48	45.13
20 ...	42.70	42.71	42.30	...*	41.86	42.70	42.28	42.45
21 ...	42.55	42.50	43.10	...*	42.67	43.77	42.24	43.02
22 ...	...	...	...	...	...	...	...	...
23 ...	...	...	...	...	...	...	...	...
24 ...	42.57	42.57	42.50	...*	42.39	42.52	...*	42.51
25 ...	41.45	41.76	41.70	...*	40.81	41.92	42.46	41.51
26 ...	41.62	41.47	41.30	...*	40.85	41.63	40.57	41.30
27 ...	41.20	41.32	41.20	...*	41.26	41.54	40.16	...*
28 ...	41.54	41.81	40.90	40.76	41.52	41.73	40.90	...*
29 ...	...	...	...	...	...	...	...	...
30 ...	...	...	...	...	...	...	...	...
31 ...	...	...	...	...	...	...	...	...

* Data Not Available

In March

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	...	...	...	...	...	...	...	...
2 ...	...	...	...	...	...	...	...	...
3 ...	40.20	40.03	40.20	40.84	40.47	40.33	40.82	40.41
4 ...	39.98	40.02	40.00	39.64	39.81	39.92	40.17	39.87
5 ...	40.10	39.37	40.13	39.93	40.86	40.46	40.21	40.24
6 ...	40.12	40.09	39.89	39.99	40.39	40.08	40.26	40.08
7 ...	40.80	40.56	40.79	40.55	41.28	41.02	40.95	40.29
8 ...	...	...	...	...	...	...	...	...
9 ...	...	...	...	...	...	...	...	...
10 ...	40.57	40.36	40.31	40.60	40.87	40.50	41.45	40.54
11 ...	40.59	40.67	40.45	40.32	40.90	40.52	41.29	40.54
12 ...	41.23	41.03	40.99	40.87	41.43	41.09	41.56	41.13
13 ...	42.15	42.02	42.18	41.79	42.66	42.64	42.08	42.25
14 ...	41.96	41.81	41.94	41.85	41.71	41.99	42.10	41.90
15 ...	...	...	...	...	...	...	...	...
16 ...	...	...	...	...	...	...	...	...
17 ...	40.97	41.18	41.08	41.00	40.90	41.30	41.14	41.08
18 ...	40.98	41.24	42.03	40.56	41.04	41.89	40.59	41.16
19 ...	41.70	41.33	41.86	41.16	40.92	41.90	41.41	41.45
20 ...	41.34	41.31	40.65	41.12	41.10	41.07	41.02	41.03
21 ...	40.74	40.14	41.03	40.97	40.76	40.76	40.71	...*
22 ...	...	...	...	...	...	...	...	...
23 ...	...	...	...	...	...	...	...	...
24 ...	40.72	39.99	40.88	40.49	41.06	41.22	40.50	40.83
25 ...	40.38	40.18	41.18	40.80	40.57	40.94	40.44	41.16
26 ...	40.68	40.47	41.43	40.64	41.36	41.33	40.56	41.09
27 ...	...*	...*	...*	...*	...*	...*	...*	...*
28 ...	...*	...*	...*	40.27	41.48	...*	39.63	40.87
29 ...	...	...	...	...	...	...	...	...
30 ...	...	...	...	...	...	...	...	...
31 ...	40.33	40.16	40.53	40.71	40.13	40.64	40.21	40.50

In April

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	39.79	39.59	40.05	40.41	40.00	40.14	40.20	40.09
2 ...	39.85	39.67	39.96	40.11	40.83	40.32	40.53	40.22
3 ...	40.24	39.96	40.39	40.35	40.41	40.33	40.33	40.33
4 ...	39.93	40.11	40.24	39.87	39.65	40.36	39.30	40.04
5 ...	...	...	...	...	...	...	...	...
6 ...	...	...	...	...	...	...	...	...
7 ...	38.90	38.64	38.34	39.10	39.20	39.27	38.95	38.98
8 ...	38.72	38.58	38.70	38.64	38.92	38.92	39.47	38.77
9 ...	39.96	39.27	40.27	39.77	40.47	40.70	39.97	40.17
10 ...	39.88	39.45	40.17	39.57	40.59	40.41	39.84	40.06
11 ...	39.06	39.09	39.54	39.48	39.95	39.80	39.45	39.57
12 ...	...	...	...	...	...	...	...	...
13 ...	...	...	...	...	...	...	...	...
14 ...	39.63	39.30	39.51	39.09	40.30	40.55	39.19	39.75
15 ...	40.10	40.09	41.08	39.44	40.52	40.78	39.98	40.22
16 ...	40.18	40.03	39.97	39.40	39.57	39.90	40.03	39.78
17 ...	39.54	39.25	39.11	39.22	...*	39.82	39.46	...*
18 ...	40.80	40.83	41.38	40.08	40.47	41.76	40.67	40.82
19 ...	...	...	...	...	...	...	...	...
20 ...	...	...	...	...	...	...	...	...
21 ...	40.06	39.75	39.40	39.73	40.45	40.30	40.14	40.07
22 ...	40.77	40.36	40.28	40.13	40.82	41.06	40.43	...*
23 ...	41.58	41.27	41.58	41.10	42.12	42.13	41.79	41.67
24 ...	40.98	40.54	40.96	40.97	41.23	41.82	41.41	41.09
25 ...	40.58	40.84	40.82	41.18	40.75	41.38	40.69	41.00
26 ...	...	...	...	...	...	...	...	...
27 ...	...	...	...	...	...	...	...	...
28 ...	41.66	41.08	41.31	41.15	41.28	41.92	41.27	41.38
29 ...	40.59	41.08	40.61	41.24	40.59	40.61	41.25	40.82
30 ...	41.56	41.08	41.20	42.04	41.86	41.66	41.78	41.71
31 ...	...	...	...	...	...	...	...	...

1986 USDA AVERAGE HOG PRICES

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cst)

In May

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	42.10	42.13	41.99	41.81	42.14	42.53	41.06	42.14
2 ...	42.66	42.61	42.09	42.36	42.61	43.00	42.57	42.55
3 ...	...	...	...	...	...	...	...	...
4 ...	...	...	...	...	...	...	...	...
5 ...	43.77	43.61	43.39	43.18	43.66	44.11	42.95	43.62
6 ...	45.16	44.63	45.93	44.63	45.67	46.07	44.53	40.79
7 ...	45.05	45.07	44.88	45.10	45.17	45.23	45.57	44.11
8 ...	45.40	45.54	45.05	44.91	45.48	45.61	45.21	45.22
9 ...	46.65	46.33	47.21	45.76	45.70	48.35	46.53	...*
10 ...	...	...	...	...	...	...	...	...
11 ...	...	...	...	...	...	...	...	...
12 ...	46.09	45.45	46.47	46.15	45.59	46.82	46.32	46.24
13 ...	45.75	44.81	45.86	45.54	45.64	46.07	45.55	45.67
14 ...	47.47	46.73	47.47	46.62	47.79	48.34	46.44	47.49
15 ...	47.12	47.04	47.74	47.64	48.11	47.77	47.44	47.66
16 ...	46.58	46.77	47.33	46.50	46.88	47.23	46.63	46.92
17 ...	...	...	...	...	...	...	...	...
18 ...	...	...	...	...	...	...	...	...
19 ...	47.31	47.45	47.45	46.50	47.64	48.13	46.19	47.34
20 ...	49.24	49.13	48.97	47.83	49.88	49.89	47.48	48.99
21 ...	49.26	48.89	49.71	48.60	50.65	50.16	48.40	49.60
22 ...	48.70	48.55	49.30	48.52	49.19	49.65	48.99	49.01
23 ...	50.24	49.44	50.25	48.51	49.27	50.62	...*	49.76
24 ...	...	...	...	...	...	...	...	...
25 ...	...	...	...	...	...	...	...	...
26 ...	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
27 ...	48.65	47.97	48.50	48.32	48.74	48.86	48.70	48.55
28 ...	48.64	48.54	49.07	48.31	49.20	48.79	48.56	48.75
29 ...	49.74	49.74	50.02	48.99	50.68	50.35	48.94	49.83
30 ...	48.98	49.34	49.55	48.93	48.84	49.26	48.59	49.13
31 ...	...	...	...	...	...	...	...	...

In June

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	...	...	...	...	...	...	...	...
2 ...	49.93	49.80	50.44	39.34	51.01	50.98	49.14	50.18
3 ...	50.18	50.28	50.66	50.44	51.09	50.97	51.31	50.72
4 ...	50.29	50.72	51.07	51.12	51.23	50.94	51.28	50.97
5 ...	50.84	50.33	50.15	50.25	50.42	50.60	50.41	50.47
6 ...	49.71	49.74	49.16	49.86	49.69	49.43	50.11	49.60
7 ...	...	...	...	...	...	...	...	...
8 ...	...	...	...	...	...	...	...	...
9 ...	51.50	49.99	51.02	49.96	51.75	51.60	50.70	51.04
10 ...	51.62	51.74	51.51	51.98	52.67	52.05	52.11	51.96
11 ...	50.77	51.07	51.38	51.14	51.21	51.55	51.26	51.21
12 ...	51.28	51.52	51.37	50.84	50.68	51.23	50.63	51.10
13 ...	52.46	52.55	52.39	50.76	51.51	52.71	51.84	52.08
14 ...	...	...	...	...	...	...	...	...
15 ...	...	...	...	...	...	...	...	...
16 ...	54.53	54.26	53.67	53.14	54.33	54.94	53.57	54.04
17 ...	54.60	54.77	54.97	54.34	55.52	55.49	54.60	54.97
18 ...	54.89	54.64	54.59	54.39	54.83	55.81	54.51	54.92
19 ...	55.54	55.82	55.86	54.86	55.51	56.39	55.54	55.72
20 ...	56.97	57.12	57.12	56.75	57.41	57.58	56.73	57.19
21 ...	...	...	...	...	...	...	...	...
22 ...	...	...	...	...	...	...	...	...
23 ...	57.46	56.98	57.60	57.41	57.66	58.21	57.64	57.66
24 ...	58.18	58.00	59.03	58.48	58.94	58.62	57.84	58.61
25 ...	59.44	59.59	58.89	58.65	59.69	59.87	58.89	59.27
26 ...	62.60	62.00	61.02	59.94	61.96	62.81	61.03	61.34
27 ...	62.40	...*	62.11	61.57	62.69	63.43	61.65	...*
28 ...	...	...	...	...	...	...	...	...
29 ...	...	...	...	...	...	...	...	...
30 ...	59.26	58.27	58.85	60.85	59.76	58.93	59.63	59.52
31 ...	...	...	...	...	...	...	...	...

* Data Not Available

In July

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	57.66	56.67	55.74	57.87	57.01	57.55	57.30	57.24
2 ...	58.41	59.18	57.57	57.01	57.73	58.74	55.95	57.77
3 ...	60.24	60.47	61.34	58.08	60.48	61.94	57.83	60.33
4 ...	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
5 ...	...	...	...	...	...	...	...	...
6 ...	...	...	...	...	...	...	...	...
7 ...	62.08	61.23	62.39	61.03	61.71	62.50	61.59	62.01
8 ...	62.19	62.13	61.34	62.27	62.45	61.80	62.61	62.04
9 ...	60.55	60.08	59.52	60.49	59.83	60.20	60.94	60.19
10 ...	59.23	59.27	58.61	59.26	59.16	59.44	59.73	59.16
11 ...	59.91	59.51	59.91	59.61	59.88	60.33	59.91	59.87
12 ...	...	...	...	...	...	...	...	...
13 ...	...	...	...	...	...	...	...	...
14 ...	59.60	59.13	59.68	59.16	59.19	60.24	59.76	59.50
15 ...	58.06	58.60	59.50	58.50	59.36	59.68	59.63	59.00
16 ...	61.02	61.20	61.43	59.47	61.05	61.91	60.79	60.84
17 ...	62.64	62.75	62.78	61.86	61.99	63.22	63.09	62.56
18 ...	61.64	62.00	61.51	61.92	61.22	62.00	62.02	61.70
19 ...	...	...	...	...	...	...	...	...
20 ...	...	...	...	...	...	...	...	...
21 ...	60.98	60.08	61.09	61.22	60.62	61.96	60.51	61.14
22 ...	61.04	61.69	62.21	60.92	62.01	62.74	61.21	61.23
23 ...	59.94	61.15	62.20	61.52	62.60	61.77	62.21	61.70
24 ...	62.57	62.80	61.97	61.56	61.82	62.69	62.37	62.15
25 ...	62.52	60.23	62.62	61.73	63.08	63.21	62.11	62.54
26 ...	...	...	...	...	...	...	...	...
27 ...	...	...	...	...	...	...	...	...
28 ...	63.14	62.37	63.60	62.36	63.71	64.46	61.87	63.33
29 ...	63.40	63.77	63.53	63.70	63.54	64.18	63.13	63.74
30 ...	62.78	62.64	61.81	62.23	62.74	62.43	62.28	62.35
31 ...	62.78	61.01	60.61	61.25	61.31	61.09	61.50	61.26

In August

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	61.88	61.64	61.57	61.54	62.47	61.83	61.43	61.90
2 ...	...	...	...	...	...	...	...	...
3 ...	...	...	...	...	...	...	...	...
4 ...	62.48	62.06	62.32	62.40	64.28	62.76	63.10	62.76
5 ...	62.56	61.53	62.09	62.67	63.13	61.78	63.16	62.43
6 ...	61.75	61.75	60.92	61.54	62.02	61.45	61.92	61.60
7 ...	62.28	62.16	62.42	62.74	64.11	62.34	62.93	62.78
8 ...	63.67	63.94	64.05	63.46	64.85	64.65	63.95	64.20
9 ...	...	...	...	...	...	...	...	...
10 ...	...	...	...	...	...	...	...	...
11 ...	62.74	62.50	62.17	63.44	63.31	63.15	63.52	63.03
12 ...	62.32	62.36	62.11	62.28	62.47	62.58	62.40	62.40
13 ...	62.90	62.77	62.87	62.71	64.07	63.59	62.43	63.21
14 ...	63.85	63.70	63.46	63.66	64.02	63.11	63.93	63.84
15 ...	64.26	63.40	63.75	64.18	64.61	64.46	...*	64.26
16 ...	...	...	...	...	...	...	...	...
17 ...	...	...	...	...	...	...	...	...
18 ...	64.35	64.35	64.48	64.11	64.68	65.30	64.00	64.51
19 ...	63.25	63.76	63.01	63.14	63.66	63.84	63.11	63.42
20 ...	63.85	63.18	63.36	62.74	63.63	63.72	63.05	63.37
21 ...	64.64	64.51	64.56	63.63	64.85	65.31	64.12	64.51
22 ...	65.65	65.44	65.65	64.77	65.68	65.79	64.94	65.44
23 ...	...	...	...	...	...	...	...	...
24 ...	...	...	...	...	...	...	...	...
25 ...	62.82	62.23	62.52	63.26	63.01	63.38	62.78	62.95
26 ...	62.49	62.72	62.28	61.79	63.00	63.75	61.20	62.48
27 ...	64.18	63.36	64.37	63.31	65.31	65.04	63.42	64.28
28 ...	63.82	63.46	63.74	63.61	64.25	64.06	63.46	63.84
29 ...	62.43	62.80	63.40	61.88	62.49	63.24	...*	62.77
30 ...	...	...	...	...	...	...	...	...
31 ...	...	...	...	...	...	...	...	...

1986 USDA AVERAGE HOG PRICES

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cst)

In September

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
2 ...	62.24	61.68	62.55	61.31	62.88	63.05	61.73	62.21
3 ...	63.70	63.08	63.99	62.62	63.87	64.34	63.15	63.52
4 ...	63.25	62.54	64.00	63.38	63.53	62.54	62.89	63.57
5 ...	61.77	59.72	62.49	61.46	61.40	62.62	61.03	61.86
6 ...	...	...	...	...	...	...	...	...
7 ...	...	...	...	...	...	...	...	...
8 ...	60.73	60.74	61.36	60.81	61.54	61.99	60.89	61.20
9 ...	61.30	61.29	61.76	60.98	62.09	62.01	60.96	61.58
10 ...	60.77	61.08	60.46	60.62	60.53	60.96	60.76	60.69
11 ...	59.84	59.77	59.76	59.40	59.33	60.14	59.42	59.68
12 ...	60.01	61.30	60.37	59.30	60.65	60.54	59.53	60.25
13 ...	...	...	...	...	...	...	...	...
14 ...	...	...	...	...	...	...	...	...
15 ...	59.73	59.63	60.03	59.46	59.48	59.99	59.10	59.71
16 ...	58.27	57.96	58.64	58.48	58.09	58.58	58.38	58.43
17 ...	58.36	58.49	58.95	57.97	58.31	59.14	58.31	58.48
18 ...	58.92	58.66	59.31	58.10	59.12	59.67	58.76	58.91
19 ...	58.77	58.24	60.20	57.74	58.58	60.41	58.24	58.92
20 ...	57.63	57.27	58.41	56.88	58.01	58.59	56.97	57.55
21 ...	...	...	...	...	...	...	...	...
22 ...	...	...	...	...	...	...	...	...
23 ...	57.40	57.35	58.51	56.63	56.93	58.22	56.75	57.36
24 ...	56.80	56.62	57.55	56.16	57.36	57.31	55.87	56.92
25 ...	55.30	54.88	55.63	54.96	54.96	56.17	53.96	55.33
26 ...	54.29	54.29	54.43	53.95	53.58	54.56	53.05	54.16
27 ...	...	...	...	...	...	...	...	...
28 ...	...	...	...	...	...	...	...	...
29 ...	54.34	54.31	54.35	53.57	53.66	54.59	52.61	54.06
30 ...	54.77	54.74	55.68	53.66	53.95	55.42	53.06	54.55
31 ...	...	...	...	...	...	...	...	...

In October

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	54.42	54.32	55.51	53.07	54.80	55.40	52.81	54.37
2 ...	53.84	53.61	54.33	52.49	54.21	54.48	52.47	53.57
3 ...	51.80	52.00	53.13	51.36	52.18	52.97	50.77	52.19
4 ...	—	...	...	...	...	...	...	...
5 ...	...	...	...	...	...	...	...	...
6 ...	51.39	51.15	52.79	50.24	51.66	52.33	50.40	51.53
7 ...	54.75	54.14	55.03	52.57	55.30	55.81	52.21	54.57
8 ...	55.29	54.92	56.16	55.28	56.36	56.07	54.15	55.78
9 ...	54.28	54.24	54.89	54.46	54.54	54.58	54.22	54.52
10 ...	54.66	54.34	55.39	54.53	...*	55.39	Closed	...*
11 ...	...	...	...	...	...	...	...	...
12 ...	...	...	...	...	...	...	...	...
13 ...	53.72	53.85	54.03	53.66	53.26	53.61	53.40	53.67
14 ...	54.17	53.71	54.39	52.39	54.08	54.74	53.12	53.71
15 ...	56.17	56.25	56.11	54.57	56.47	56.73	54.47	55.63
16 ...	55.31	54.59	55.57	54.39	54.36	55.46	53.69	54.91
17 ...	54.37	54.54	54.81	54.01	53.44	54.49	53.53	54.19
18 ...	...	...	...	...	...	...	...	...
19 ...	...	...	...	...	...	...	...	...
20 ...	55.26	54.77	55.32	54.93	54.80	55.41	54.22	55.14
21 ...	56.34	55.81	57.02	56.49	54.95	56.42	55.15	56.18
22 ...	53.62	53.65	53.34	54.42	52.85	54.05	53.33	53.71
23 ...	53.11	52.94	53.66	52.38	53.35	53.24	52.60	53.03
24 ...	53.73	53.37	54.05	53.18	53.57	54.32	53.41	53.74
25 ...	...	...	...	...	...	...	...	...
26 ...	...	...	...	...	...	...	...	...
27 ...	54.72	54.32	54.80	53.59	54.82	55.08	53.12	54.50
28 ...	54.62	54.52	55.16	53.48	55.18	54.91	53.38	54.41
29 ...	54.05	53.40	54.86	53.11	54.21	54.56	52.95	53.94
30 ...	53.74	53.55	54.20	53.11	54.07	54.98	53.20	53.84
31 ...	52.99	53.30	53.16	52.69	52.96	53.12	53.10	52.98

* Data Not Available

In November

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	...	...	...	...	...	...	...	...
2 ...	...	...	...	...	...	...	...	...
3 ...	52.70	51.43	52.11	51.87	52.93	53.24	52.27	52.52
4 ...	53.60	54.13	54.58	52.97	55.06	55.19	53.12	54.12
5 ...	53.31	52.60	52.93	52.80	53.12	53.41	52.53	53.09
6 ...	52.92	53.10	52.70	52.10	53.20	53.45	52.21	52.66
7 ...	54.15	53.86	54.00	52.52	53.61	54.12	53.12	53.50
8 ...	...	...	...	...	...	...	...	...
9 ...	...	...	...	...	...	...	...	...
10 ...	52.67	52.06	52.66	52.18	...*	52.63	52.20	...*
11 ...	54.12	53.41	54.71	53.15	53.80	55.86	53.40	54.17
12 ...	53.74	52.52	53.84	52.69	53.48	53.77	53.12	53.24
13 ...	54.68	53.50	55.16	53.58	54.49	55.06	53.96	54.35
14 ...	54.54	54.60	54.79	53.51	53.86	54.96	53.99	54.31
15 ...	...	...	...	...	...	...	...	...
16 ...	...	...	...	...	...	...	...	...
17 ...	54.53	53.58	54.02	53.58	53.57	54.87	53.62	54.09
18 ...	53.95	54.03	53.49	43.27	54.04	54.26	53.20	53.81
19 ...	54.17	53.71	54.14	53.05	53.74	54.48	53.31	53.76
20 ...	54.56	54.36	54.69	53.70	53.76	55.45	53.78	54.38
21 ...	53.45	53.16	52.67	53.26	53.02	53.33	53.15	53.10
22 ...	...	...	...	...	...	...	...	...
23 ...	...	...	...	...	...	...	...	...
24 ...	53.89	53.40	53.55	53.26	53.60	54.87	52.25	53.72
25 ...	53.61	52.78	53.79	53.40	54.19	55.33	53.24	54.00
26 ...	54.59	49.59	54.74	54.34	54.45	54.61	54.84	54.34
27 ...	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
28 ...	54.05	53.88	55.11	52.12	54.30	54.93	53.80	53.84
29 ...	...	...	...	...	...	...	...	...
30 ...	...	...	...	...	...	...	...	...
31 ...	...	...	...	...	...	...	...	...

In December

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	54.66	53.99	54.04	53.48	54.97	55.24	53.78	54.23
2 ...	54.63	53.97	55.40	53.98	54.16	54.34	54.55	54.27
3 ...	53.07	52.27	52.68	52.91	53.92	53.92	53.41	53.17
4 ...	52.22	51.93	52.01	52.17	52.36	52.68	52.52	52.25
5 ...	53.75	52.36	53.09	52.42	54.11	54.76	53.54	53.39
6 ...	...	...	...	...	...	...	...	...
7 ...	...	...	...	—	...	...	...	...
8 ...	54.87	54.43	54.51	54.40	54.78	55.62	54.61	54.83
9 ...	53.86	53.65	53.34	53.30	53.30	54.18	53.57	53.56
10 ...	52.73	52.54	52.11	...*	...*	53.25	52.98	52.64
11 ...	52.42	50.43	52.74	52.46	53.05	53.77	53.10	52.74
12 ...	53.25	52.89	52.76	52.08	53.52	55.26	53.23	53.36
13 ...	...	...	...	...	...	...	...	...
14 ...	...	...	...	...	...	...	...	...
15 ...	52.89	52.08	52.22	59.12	53.17	52.60	53.11	52.50
16 ...	51.55	51.53	50.26	50.71	50.35	51.42	51.85	50.90
17 ...	51.23	50.63	50.65	50.31	49.93	50.47	50.77	50.47
18 ...	50.96	50.44	51.15	50.35	50.47	51.23	51.47	50.70
19 ...	49.61	48.41	50.29	50.85	50.06	51.44	50.88	50.45
20 ...	...	...	...	...	...	...	...	...
21 ...	...	...	...	...	...	...	...	...
22 ...	48.96	48.69	48.55	49.74	48.49	48.99	49.64	49.05
23 ...	47.76	45.31	48.44	47.57	47.43	48.73	49.29	47.82
24 ...	...*	...*	...*	...*	...*	...*	...*	...*
25 ...	49.52	...*	50.19	49.10	48.92	50.93	50.35	...*
26 ...	50.42	Closed	49.45	49.51	48.87	50.31	50.04	49.72
27 ...	...	...	...	...	...	...	...	...
28 ...	...	...	...	...	...	...	...	...
29 ...	48.41	47.99	47.93	46.54	47.89	48.50	47.93	48.32
30 ...	46.87	46.82	46.33	47.02	46.19	46.54	46.70	46.66
31 ...	46.51	45.52	47.73	47.54	46.97	47.54	47.21	47.15

1986 USDA AVERAGE HOG WEIGHTS

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cst)

In January

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	Closed							
2 ...	245	249	252	231	243	250	237	245
3 ...	246	249	245	233	242	242	239	241
4 ...	...	...	...	...	...	...	...	...
5 ...	...	...	...	...	...	...	...	...
6 ...	240	238	246	235	243	243	239	241
7 ...	240	239	252	237	241	245	243	242
8 ...	241	248	244	234	242	248	241	243
9 ...	241	247	247	238	242	247	237	244
10 ...	238	249	242	232	244	247	239	241
11 ...	...	...	...	...	...	...	...	...
12 ...	...	...	...	...	...	...	...	...
13 ...	239	247	252	233	241	249	244	243
14 ...	238	245	248	236	242	242	241	241
15 ...	251	244	249	236	241	245	236	243
16 ...	248	251	249	...*	241	243	241	...*
17 ...	243	237	243	233	242	246	234	241
18 ...	...	...	...	...	...	...	...	...
19 ...	...	...	...	...	...	...	...	...
20 ...	238	247	248	237	239	243	242	242
21 ...	240	240	247	239	241	244	249	242
22 ...	237	249	247	236	241	239	240	240
23 ...	246	240	243	233	243	244	...*	241
24 ...	236	244	242	233	240	240	232	239
25 ...	236	232	245	234	244	242	232	244
26 ...	...	...	...	...	...	...	...	...
27 ...	...	...	...	...	...	...	...	...
28 ...	239	243	241	235	240	241	234	239
29 ...	244	243	243	239	239	242	240	242
30 ...	242	240	241	238	239	236	237	239
31 ...	242	244	240	236	234	241	235	239

In February

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	...	...	...	...	...	...	...	...
2 ...	...	...	...	...	...	...	...	...
3 ...	235	240	245	234	245	239	241	239
4 ...	233	242	243	238	240	247	239	241
5 ...	242	245	235	234	246	238	231	239
6 ...	246	245	237	237	238	239	238	238
7 ...	232	239	245	235	242	233	240	239
8 ...	...	...	...	...	...	...	...	...
9 ...	...	...	...	...	...	...	...	...
10 ...	233	236	237	238	247	234	233	238
11 ...	241	251	236	235	239	238	237	238
12 ...	238	240	242	...*	236	237	237	239
13 ...	239	239	238	...*	243	238	234	240
14 ...	240	238	238	...*	240	237	238	238
15 ...	...	...	...	...	...	...	...	...
16 ...	...	...	...	...	...	...	...	...
17 ...	Closed							
18 ...	236	241	239	...*	240	238	234	239
19 ...	238	226	252	...*	244	237	238	227
20 ...	239	242	236	...*	248	234	239	239
21 ...	235	224	241	...*	235	235	238	236
22 ...	...	...	...	...	...	...	...	...
23 ...	...	...	...	...	...	...	...	...
24 ...	232	241	244	...*	243	236	...*	238
25 ...	240	254	245	...*	240	241	237	242
26 ...	234	234	239	...*	243	244	242	241
27 ...	238	234	243	236	238	237	236	...*
28 ...	238	234	248	236	238	229	232	...*
29 ...	...	...	...	...	...	...	...	...
30 ...	...	...	...	...	...	...	...	...
31 ...	...	...	...	...	...	...	...	...

In March

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	...	...	...	...	...	...	...	...
2 ...	...	...	...	...	...	...	...	...
3 ...	239	251	247	239	242	239	235	242
4 ...	237	237	242	237	241	240	236	239
5 ...	234	258	240	241	241	238	235	239
6 ...	239	241	239	238	242	246	245	241
7 ...	238	242	241	237	242	239	230	241
8 ...	...	...	...	...	...	...	...	...
9 ...	...	...	...	...	...	...	...	...
10 ...	233	243	241	237	243	244	242	240
11 ...	242	242	242	239	242	236	239	240
12 ...	236	241	246	239	245	244	238	242
13 ...	242	242	243	238	239	239	240	240
14 ...	236	246	244	240	248	239	238	242
15 ...	...	...	...	...	...	...	...	...
16 ...	...	...	...	...	...	...	...	...
17 ...	241	240	244	242	241	238	241	241
18 ...	240	236	240	242	242	241	242	242
19 ...	234	243	243	239	244	239	237	240
20 ...	241	240	242	234	245	239	240	240
21 ...	235	269	243	241	239	249	236	...*
22 ...	...	...	...	...	...	...	...	...
23 ...	...	...	...	...	...	...	...	...
24 ...	236	245	247	239	241	240	235	241
25 ...	236	255	249	238	250	248	242	244
26 ...	242	243	248	240	241	241	238	242
27 ...	...*	...*	...*	242	239	...*	228	241
28 ...	Closed							
29 ...	...	...	...	...	...	...	...	...
30 ...	...	...	...	...	...	...	...	...
31 ...	236	240	248	244	242	241	226	242

In April

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	236	234	243	241	245	224	242	242
2 ...	244	260	251	238	245	244	238	244
3 ...	244	249	241	239	247	245	238	244
4 ...	238	244	246	241	243	241	239	242
5 ...	...	...	...	...	...	...	...	...
6 ...	...	...	...	...	...	...	...	...
7 ...	243	254	248	240	245	241	241	243
8 ...	244	250	249	238	250	243	238	245
9 ...	239	254	250	241	245	249	241	244
10 ...	241	250	249	241	244	246	247	245
11 ...	240	245	249	241	242	242	238	243
12 ...	...	...	...	...	...	...	...	...
13 ...	...	...	...	...	...	...	...	...
14 ...	239	260	251	240	246	242	238	244
15 ...	246	241	235	241	244	245	240	242
16 ...	246	249	243	238	245	244	249	243
17 ...	239	248	245	241	...*	240	241	...*
18 ...	240	234	237	239	248	243	245	241
19 ...	...	...	...	...	...	...	...	...
20 ...	...	...	...	...	...	...	...	...
21 ...	241	255	252	245	247	241	241	246
22 ...	238	237	258	239	244	243	241	...*
23 ...	241	258	252	243	247	245	243	246
24 ...	245	261	251	238	244	241	240	245
25 ...	244	246	251	241	243	241	275	244
26 ...	...	...	...	...	...	...	...	...
27 ...	...	...	...	...	...	...	...	...
28 ...	241	247	254	240	244	241	242	243
29 ...	245	247	250	240	252	242	243	245
30 ...	246	247	250	240	245	243	245	244
31 ...	...	...	...	...	...	...	...	...

* Data Not Available

1986 USDA AVERAGE HOG WEIGHTS

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cwt)

In May

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	243	244	247	240	245	244	240	244
2 ...	242	275	251	238	255	243	242	247
3 ...	...	...	...	...	...	...	...	...
4 ...	...	...	...	...	...	...	...	...
5 ...	245	243	250	241	252	246	247	246
6 ...	244	243	244	240	250	243	244	244
7 ...	249	247	248	242	244	242	237	245
8 ...	248	246	252	242	245	250	244	246
9 ...	242	248	244	238	242	239	236	...*
10 ...	...	...	...	...	...	...	...	...
11 ...	...	...	...	...	...	...	...	...
12 ...	246	252	246	240	248	244	242	245
13 ...	246	261	250	243	243	250	243	247
14 ...	245	249	249	241	243	247	236	245
15 ...	244	245	247	239	243	244	243	243
16 ...	245	239	246	242	249	241	242	244
17 ...	...	...	...	...	...	...	...	...
18 ...	...	...	...	...	...	...	...	...
19 ...	242	246	248	237	241	247	244	243
20 ...	244	246	245	241	240	242	243	243
21 ...	243	251	247	240	242	244	244	243
22 ...	250	248	244	240	245	245	242	245
23 ...	238	243	239	238	240	243	...*	240
24 ...	...	...	...	...	...	...	...	...
25 ...	...	...	...	...	...	...	...	...
26 ...	Closed							
27 ...	242	247	253	243	242	248	244	246
28 ...	247	246	239	235	242	246	241	241
29 ...	243	241	250	244	240	245	238	244
30 ...	238	237	244	236	244	244	238	241
31 ...	...	...	...	...	...	...	...	...

In June

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	...	...	...	...	...	...	...	...
2 ...	242	239	244	240	238	243	248	241
3 ...	249	250	245	238	242	246	234	244
4 ...	246	246	244	235	246	250	235	243
5 ...	240	248	250	239	243	245	245	243
6 ...	243	238	246	238	241	241	239	241
7 ...	...	...	...	...	...	...	...	...
8 ...	...	...	...	...	...	...	...	...
9 ...	237	265	251	243	244	245	234	245
10 ...	242	243	241	239	243	241	241	242
11 ...	242	248	238	241	241	243	242	241
12 ...	243	234	247	236	247	243	237	242
13 ...	241	233	251	235	241	246	237	243
14 ...	...	...	...	...	...	...	...	...
15 ...	...	...	...	...	...	...	...	...
16 ...	236	241	254	238	242	240	239	244
17 ...	238	245	246	235	243	239	242	240
18 ...	240	241	241	237	238	242	234	240
19 ...	249	239	246	234	242	243	233	242
20 ...	230	239	234	235	241	234	234	235
21 ...	...	...	...	...	...	...	...	...
22 ...	...	...	...	...	...	...	...	...
23 ...	232	241	235	233	241	239	240	236
24 ...	241	250	236	234	239	243	237	239
25 ...	245	239	246	231	236	239	236	237
26 ...	233	242	247	243	235	232	231	239
27 ...	227	...*	236	243	238	236	232	...*
28 ...	...	...	...	...	...	...	...	...
29 ...	...	...	...	...	...	...	...	...
30 ...	235	246	234	237	235	242	236	238
31 ...	...	...	...	...	...	...	...	...

In July

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	234	235	240	234	235	232	240	235
2 ...	232	239	242	238	237	243	236	239
3 ...	231	244	232	228	240	236	238	235
4 ...	Closed							
5 ...	...	...	...	...	...	...	...	...
6 ...	...	...	...	...	...	...	...	...
7 ...	237	244	240	234	238	238	229	237
8 ...	232	242	244	236	235	244	239	239
9 ...	234	242	246	231	241	240	237	238
10 ...	234	237	246	239	236	237	239	238
11 ...	230	237	238	239	240	236	238	238
12 ...	...	...	...	...	...	...	...	...
13 ...	...	...	...	...	...	...	...	...
14 ...	232	234	235	239	239	235	234	237
15 ...	240	235	237	233	239	237	232	237
16 ...	246	235	237	235	237	233	228	236
17 ...	235	242	241	233	244	235	231	238
18 ...	229	244	235	235	238	234	226	235
19 ...	...	...	...	...	...	...	...	...
20 ...	...	...	...	...	...	...	...	...
21 ...	228	229	235	232	233	235	226	233
22 ...	226	232	234	236	234	238	230	235
23 ...	233	237	242	236	234	241	228	237
24 ...	230	237	235	236	244	234	230	236
25 ...	233	251	233	233	234	236	230	234
26 ...	...	...	...	...	...	...	...	...
27 ...	...	...	...	...	...	...	...	...
28 ...	230	236	233	230	236	238	224	233
29 ...	231	230	238	233	234	234	229	234
30 ...	233	231	236	230	237	231	238	233
31 ...	234	231	233	229	240	234	226	234

In August

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	229	230	230	230	237	237	229	233
2 ...	...	...	...	...	...	...	...	...
3 ...	...	...	...	...	...	...	...	...
4 ...	235	236	231	235	236	240	231	235
5 ...	230	238	237	233	240	246	230	238
6 ...	240	233	233	235	238	235	231	236
7 ...	234	242	244	234	236	243	230	238
8 ...	234	242	234	231	238	234	227	234
9 ...	...	...	...	...	...	...	...	...
10 ...	...	...	...	...	...	...	...	...
11 ...	224	235	239	233	234	235	232	234
12 ...	227	231	238	231	236	249	231	235
13 ...	232	234	236	235	239	236	225	236
14 ...	232	231	238	237	239	237	232	237
15 ...	232	246	230	236	240	235	...*	236
16 ...	...	...	...	...	...	...	...	...
17 ...	...	...	...	...	...	...	...	...
18 ...	237	237	240	232	239	234	255	235
19 ...	227	233	235	233	237	231	233	233
20 ...	232	241	232	231	235	232	240	233
21 ...	235	232	233	231	234	233	229	233
22 ...	235	236	237	237	240	236	229	237
23 ...	...	...	...	...	...	...	...	...
24 ...	...	...	...	...	...	...	...	...
25 ...	232	237	236	235	238	236	234	235
26 ...	237	233	236	232	234	233	248	234
27 ...	230	234	239	234	237	234	232	235
28 ...	234	244	237	235	240	232	230	236
29 ...	230	236	235	242	239	235	...*	236
30 ...	...	...	...	...	...	...	...	...
31 ...	...	...	...	...	...	...	...	...

* Data Not Available

1986 USDA AVERAGE HOG WEIGHTS

Daily Average Price of Barrows & Gilts at Selected Markets According to USDA (in dollars per cst)

In September

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	Closed							
2 ...	230	237	236	233	237	238	231	235
3 ...	234	235	237	239	240	240	235	238
4 ...	231	236	236	238	239	236	235	237
5 ...	238	242	231	230	240	237	233	235
6 ...	...	...	...	...	...	...	...	...
7 ...	...	...	...	...	...	...	...	...
8 ...	235	246	239	238	237	238	242	238
9 ...	230	244	236	237	240	236	231	237
10 ...	233	247	235	240	244	239	234	239
11 ...	235	238	241	238	243	242	236	240
12 ...	237	236	237	236	239	240	239	238
13 ...	...	...	...	...	...	...	...	...
14 ...	...	...	...	...	...	...	...	...
15 ...	236	243	240	241	244	238	240	240
16 ...	243	239	236	237	241	242	229	240
17 ...	239	238	239	237	241	235	237	238
18 ...	234	247	243	239	242	238	232	238
19 ...	238	247	235	236	246	239	239	239
20 ...	...	...	...	...	...	...	...	...
21 ...	...	...	...	...	...	...	...	...
22 ...	240	237	244	240	239	247	236	242
23 ...	236	245	241	239	244	242	239	241
24 ...	237	240	239	242	239	240	240	240
25 ...	236	251	241	240	245	239	240	241
26 ...	234	237	241	237	245	243	231	240
27 ...	...	...	...	...	...	...	...	...
28 ...	...	...	...	...	...	...	...	...
29 ...	235	238	241	240	244	235	240	239
30 ...	234	237	236	240	246	244	238	241
31 ...	...	...	...	...	...	...	...	...

In October

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	242	239	240	238	246	245	240	242
2 ...	240	240	242	238	246	246	238	242
3 ...	245	240	246	241	245	244	241	244
4 ...	...	...	...	...	...	...	...	...
5 ...	...	...	...	...	...	...	...	...
6 ...	241	248	244	242	246	246	243	244
7 ...	241	248	246	242	249	238	236	243
8 ...	239	246	240	241	247	242	247	242
9 ...	247	252	243	240	246	244	241	244
10 ...	243	252	238	243	...*	247	Closed	...*
11 ...	...	...	...	...	...	...	...	...
12 ...	...	...	...	...	...	...	...	...
13 ...	241	234	241	244	246	241	240	242
14 ...	242	237	243	242	242	242	238	242
15 ...	242	246	244	241	245	244	243	243
16 ...	245	251	250	241	250	245	244	246
17 ...	238	244	249	243	245	246	246	246
18 ...	...	...	...	...	...	...	...	...
19 ...	...	...	...	...	...	...	...	...
20 ...	241	244	246	246	244	238	247	243
21 ...	248	244	245	234	253	247	246	244
22 ...	250	251	250	242	242	245	241	245
23 ...	244	250	243	243	246	246	247	247
24 ...	241	247	245	241	254	243	246	245
25 ...	...	...	...	...	...	...	...	...
26 ...	...	...	...	...	...	...	...	...
27 ...	243	250	252	246	247	247	246	248
28 ...	245	247	247	246	247	247	243	248
29 ...	249	258	250	247	243	250	244	249
30 ...	250	249	245	242	249	239	249	245
31 ...	247	245	249	245	249	250	246	248

In November

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	...	...	...	...	...	...	...	...
2 ...	...	...	...	...	...	...	...	...
3 ...	240	263	250	247	250	243	244	246
4 ...	253	249	255	243	246	249	245	248
5 ...	250	252	248	244	247	246	246	247
6 ...	250	249	254	245	245	246	242	248
7 ...	246	243	250	246	242	246	241	246
8 ...	...	...	...	...	...	...	...	...
9 ...	...	...	...	...	...	...	...	...
10 ...	241	259	249	244	...*	250	248	...*
11 ...	235	253	245	250	247	249	249	248
12 ...	247	254	248	249	248	248	249	249
13 ...	247	245	244	246	244	245	247	246
14 ...	247	246	242	251	252	248	250	249
15 ...	...	...	...	...	...	...	...	...
16 ...	...	...	...	...	...	...	...	...
17 ...	244	252	254	251	253	247	248	250
18 ...	243	242	250	248	249	246	244	247
19 ...	246	245	251	248	252	245	243	248
20 ...	250	246	246	249	252	241	251	247
21 ...	246	252	255	248	253	253	246	251
22 ...	...	...	...	...	...	...	...	...
23 ...	...	...	...	...	...	...	...	...
24 ...	248	249	257	248	257	246	255	251
25 ...	257	254	254	246	247	245	246	249
26 ...	241	246	262	247	246	252	244	248
27 ...	Closed							
28 ...	256	255	244	251	250	243	249	249
29 ...	...	...	...	...	...	...	...	...
30 ...	...	...	...	...	...	...	...	...
31 ...	...	...	...	...	...	...	...	...

In December

Date	St. Joseph	Kansas City	Omaha	E. St. Louis	St. Paul	Sioux City	Peoria	7 Markets
1 ...	247	255	261	239	247	251	247	249
2 ...	244	251	243	252	252	251	247	250
3 ...	253	258	254	249	248	248	247	251
4 ...	251	252	252	252	251	253	244	252
5 ...	248	249	256	252	248	248	247	251
6 ...	...	...	...	...	...	...	...	...
7 ...	...	...	...	...	...	...	...	...
8 ...	244	252	256	250	252	250	245	250
9 ...	241	249	250	249	246	244	244	247
10 ...	251	247	257	...*	...*	252	247	252
11 ...	255	254	254	251	250	252	245	253
12 ...	249	247	252	255	249	239	238	248
13 ...	...	...	...	...	...	...	...	...
14 ...	...	...	...	...	...	...	...	...
15 ...	245	255	255	252	246	250	243	251
16 ...	239	257	257	249	246	245	242	248
17 ...	239	251	253	246	250	251	245	248
18 ...	245	249	251	250	253	248	238	249
19 ...	246	253	247	246	249	245	235	247
20 ...	...	...	...	...	...	...	...	...
21 ...	...	...	...	...	...	...	...	...
22 ...	237	247	257	250	254	246	242	249
23 ...	255	281	248	256	249	248	244	253
24 ...	...*	...*	...*	...*	...*	...*	...*	...*
25 ...	2425	...*	242	246	255	237	236	...*
26 ...	245	Closed	253	250	253	243	247	249
27 ...	...	...	...	...	...	...	...	...
28 ...	...	...	...	...	...	...	...	...
29 ...	243	255	253	249	246	245	243	247
30 ...	247	248	254	245	251	250	248	249
31 ...	252	255	246	249	252	247	252	250

* Data Not Available

HOGS & PIGS
Inventory number, June 1 and December 1, Sows Farrowing, and Pig Crop, 1984-86, U.S.
According to USDA Crop Reporting Board

INVENTORY NUMBER, JUNE 1-	1984	1985	1986
All Hogs & Pigs	52,815,000	52,250,000	48,845,000
Kept for breeding	7,401,000	6,997,000	6,390,000
Market	45,414,000	45,253,000	42,455,000
MARKET HOGS & PIGS, BY WEIGHT GROUPS			
Under 60 lbs	19,337,000	18,968,000	17,585,000
60-119 lbs.	11,387,000	11,200,000	10,610,000
120-179 lbs	8,111,000	8,245,000	8,045,000
180 lbs. & over	6,539,000	6,840,000	6,215,000
DECEMBER 1 INVENTORY-			
All Hogs & Pigs	54,073,000	52,313,000	50,960,000
Kept for breeding	6,933,000	6,783,000	6,612,000
Market	47,140,000	45,530,000	44,349,000
MARKET HOGS & PIGS, BY WEIGHT GROUPS-			
Under 60 lbs	18,071,000	17,301,000	16,956,000
60-119 lbs.	12,013,000	11,700,000	11,153,000
120-179 lbs	9,610,000	9,320,000	9,071,000
180 lbs. & over	7,446,000	7,210,000	7,168,000

SOWS FARROWING-	1984	1985	1986
December*-February	2,563,000	2,543,000	2,443,000
March-May	3,131,000	3,027,000	2,793,000
December*-May	5,694,000	5,571,000	5,236,000
June-August	2,955,000	2,849,000	2,688,000
September-November	2,902,000	2,820,000	2,732,000
June-November	5,857,000	5,668,000	5,420,000
PIG CROP-			
December*-February	18,757,000	19,101,000	18,513,000
March-May	23,646,000	23,444,000	21,800,000
December*-May	42,403,000	42,545,000	40,313,000
June-August	22,346,000	22,010,000	20,855,000
September-November	21,837,000	21,474,000	21,115,000
June-November	44,183,000	43,484,000	41,970,000
Year	86,586,000	86,029,000	82,283,000
PIGS PER LITTER(number)			
December*-February	7.32	7.51	7.58
March-May	7.55	7.74	7.58
December*-May	7.45	7.64	7.70
June-August	7.56	7.73	7.76
September-November	7.52	7.62	7.73
June-November	7.54	7.67	7.74

* December preceding year.
**Intentions.
#Average number of pigs per litter with allowance for trend used to compute indicated December-May Pig Crop.

HOGS & PIGS
Inventory Number, March 1, June 1, September 1, December 1, 1984-86, in 10 States
According to USDA Crop Reporting Board
(in thousand head)

INVENTORY NUMBER, MARCH 1-	1984	1985	1986
All Hogs & Pigs	40,070,000	39,680,000	38,600,000
Kept for breeding	5,446,000	5,220,000	4,988,000
Market	34,624,000	34,460,000	33,612,000
MARKET HOGS & PIGS BY WEIGHT GROUPS-			
Under 60 lbs	12,437,000	12,701,000	12,663,000
60-119 lbs.	8,561,000	8,427,000	8,013,000
120-179 lbs	7,769,000	7,580,000	7,276,000
180 lbs. & over	5,857,000	5,752,000	5,660,000
INVENTORY NUMBER, JUNE 1			
All Hogs & Pigs	41,915,000	41,650,000	38,045,000
Kept for breeding	5,771,000	5,397,000	4,840,000
Market	36,144,000	36,253,000	33,205,000
MARKET HOGS & PIGS BY WEIGHT GROUPS-			
Under 60 lbs	15,437,000	15,168,000	13,785,000
60-119 lbs.	9,187,000	9,100,000	8,360,000
120-179 lbs	6,361,000	6,545,000	6,245,000
180 lbs. & over	5,159,000	5,440,000	4,815,000
INVENTORY NUMBER,SEPTEMBER 1-			
All Hogs & Pigs	43,180,000	41,820,000	39,585,000
Kept for breeding	5,550,000	5,377,000	4,480,000
Market	37,360,000	36,443,000	34,745,000
MARKET HOGS & PIGS BY WEIGHT GROUPS-			
Under 60 lbs	14,957,000	14,630,000	13,480,000
60-119 lbs.	9,209,000	8,820,000	8,645,000
120-179 lbs	7,835,000	7,406,000	7,150,000
180 lbs. & over	5,629,000	5,587,000	5,470,000

INVENTORY NUMBER, DECEMBER 1-	1984	1985	1986
All Hogs & Pigs	42,420,000	41,100,000	39,670,000
Kept for breeding	5,348,000	5,258,000	5,050,000
Market	37,072,000	35,842,000	34,620,000
MARKET HOGS & PIGS, BY WEIGHT GROUPS-			
Under 60 lbs	14,231,000	13,641,000	13,246,000
60-119 lbs.	9,502,000	9,240,000	8,740,000
120-179 lbs	7,606,000	7,367,000	7,096,000
180 lbs. & over	5,733,000	5,594,000	5,538,000
SOWS FARROWING-			
December*-February	1,964,000	1,955,000	1,863,000
March-May	2,481,000	2,420,000	2,161,000
December*-May	4,445,000	4,375,000	4,024,000
June-August	2,259,000	2,191,000	2,034,000
September-November	2,316,000	2,265,000	2,150,000
June-November	4,575,000	4,456,000	3,184,000
PIG CROP			
December*-February	14,288,000	14,690,000	14,254,000
March-May	18,814,000	18,762,000	16,878,000
December-May	33,102,000	33,452,000	31,132,000
June-August	17,158,000	16,941,000	15,853,000
September-November	17,420,000	17,255,000	16,729,000
June-November	34,578,000	34,196,000	32,582,000
PIGS PER LITTER-(number)			
December*-February	7.27	7.51	7.65
March-May	7.58	7.75	7.81
December*-May	7.45	7.65	7.74
June-August	7.60	7.73	7.79
September-November	7.52	7.62	7.78
June-November	7.56	7.67	7.79

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1986 40 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	6.15A	6.15A	6.35	.992	....	84
3..	....	....	6.05A	6.05A	5.90	.989	....	81
6..	....	....	....	5.90N	6.45	.996	....	81
7..	....	....	6.15A	6.15A	6.22	.996	....	81
8..	....	....	5.50A	5.50A	5.02	.988	....	81
9..	....	....	....	5.02N	4.62	.985	....	81
10..	....	5.15B	....	5.15B	5.02	.992	....	81
13..	....	5.10B	....	5.10B	4.47	.992	....	81
14..	....	4.55B	....	4.55B	5.10	.998	....	81
15..	....	....	....	5.10N	6.00	.999	....	81
16..	....	....	5.60A	5.60A	5.42	.999	....	81
17..	....	....	4.50A	4.50A	4.40	.998	....	81
20..	4.50	4.80	4.50	4.60B@.80	4.72	.999	5	83
21..	....	....	4.70A	4.72N	4.75	.999	....	80
22..	....	....	....	4.75N	4.75	.999	....	80
23..	5.50	5.50	5.50	5.50	5.37	1.000	1	6
24..	....	....	....	5.37N	5.55	1.000	....	1
27..	....	....	....	....	....	1.000	....	....

FEBRUARY 1986 42 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	4.75B	4.20A	4.20A	4.40	.947	....	237
3..	....	4.50B	4.15A	4.15A	3.95	.932	....	235
6..	....	4.30B	....	4.30B	4.50	.965	....	235
7..	....	....	4.25A	4.25A	4.25	.963	....	235
8..	3.50	3.50	3.50	3.50	3.05	.910	1	234
9..	....	....	2.75A	2.75A	2.70	.886	....	234
10..	....	3.20B	....	3.20A	3.05	.924	....	234
13..	3.20	3.30B	3.20	3.30B	2.50	.907	1	234
14..	....	2.55B	....	2.55B	3.12	.958	....	234
15..	....	3.60B	....	3.60B	4.00	.989	....	234
16..	....	....	3.60A	3.60A	3.42	.983	....	234
17..	3.10	3.10	2.50A	2.50A	2.47	.945	6	234
20..	2.40	2.50B	2.40	2.40	2.72	.991	2	229
21..	2.70	2.95B	2.70	2.70	2.75	.997	1	229
22..	....	....	....	2.75N	2.75	.999	....	228
23..	....	3.50B	....	3.50B	3.37	.999	....	228
24..	....	....	....	3.37N	4.55	.999	....	175
27..	....	....	....	....	....	.999	....	....

FEBRUARY 1986 44 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	2.65A	2.65A	2.55	.805	....	269
3..	2.10	2.40B	2.10	2.15B	2.30	.763	2	269
6..	....	2.50B	....	2.50B	2.65	.837	....	269
7..	....	....	2.45A	2.45A	2.45	.824	....	269
8..	....	....	1.80A	1.80A	1.40	.675	....	269
9..	1.50	1.55	1.20A	1.25A	1.30	.615	5	274
10..	....	1.60B	....	1.60B	1.40	.685	....	274
13..	....	1.55B	1.10A	1.10A	.95	.601	....	274
14..	1.00	1.30	.95	1.30	1.35	.727	10	271
15..	2.00	2.10B	1.95A	2.10B	2.12	.872	7	274
16..	1.40	1.65B	1.40	1.55	1.65	.806	3	273
17..	....	....	.90A	.90A	.82	.603	....	272
20..	.90	.95	.55	.80B	.95	.731	21	275
21..	....	....	.90A	.95N	.92	.768	....	275
22..	.80	.80	.70A	.80	.92	.813	1	274
23..	.80	1.80	.80	1.80	1.37	.990	6	274
24..	1.20	1.50	1.20	1.45	1.55	.996	10	261
27..	....	....	....	....	....	.932	....	....

FEBRUARY 1986 46 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.20	1.40	1.05	1.40	1.30	.554	12	360
3..	1.20	1.20	1.00	1.05	1.15	.490	23	368
6..	1.10	1.10	1.10	1.10	1.15	.572	10	358
7..	.95	1.00	.90	1.00	1.00	.542	138	464
8..	.80	.80	.50	.52	.50	.346	53	452
9..	.55@.50	.55	.30	.50	.45	.279	122	363
10..	.50@.65	.65	.45	.50B	.42	.335	19	366
13..	.35	.50	.30	.30	.30	.221	29	378
14..	.25	.40	.25	.40	.40	.319	22	369
15..	.45	.70	.40	.65	.65	.502	8	360
16..	.50	.55	.40	.45A	.45	.368	133	469
17..	.40	.40	.15	.15	.15	.153	136	369
20..	.15	.15	.10	.10	.10	.139	10	345
21..	.10	.15	.07	.10	.10	.109	27	339
22..	.05	.05	.02	.02	.02	.065	10	334

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1986 46 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.07	.25	.07	.12A@.10	.10	.149	37	332
24..	.05	.10	.02	.05	.05	.228	185	20
27..	....	....	....	....	....	.181	....	....

FEBRUARY 1986 48 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.45	.45	.45	.45	.45	.288	3	498
3..	.45	.45	.35	.35	.35	.231	34	500
6..	.40	.40	.40	.40	.40	.279	27	462
7..	.32@.30	.32	.25	.25	.25	.247	47	436
8..	.17	.20	.10	.10	.10	.113	60	430
9..	.15	.15	.10	.12	.10	.077	20	430
10..	.10	.15	.10	.15	.10	.097	27	428
13..	.15	.20	.10A	.10A	.10	.040	7	429
14..	.05	.05	.05	.05	.05	.066	2	424
15..	.05	.12	.05	.12	.12	.140	6	423
16..	....	....	.10A	.10A	.10	.068	1	422
17..	.10	.10	.02	.02	.02	.012	15	423
20..	CAB	.02	CAB	.02	.02	.003	5	419
21..	.02	.02	CAB	CAB	CAB	.000	2	418
22..	CAB	CAB	CAB	CAB	CAB	.000	4	418
23..	CAB	CAB	CAB	CAB	CAB	.000	....	413

FEBRUARY 1986 50 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.15	.15	.15	.15	.15	.110	32	491
3..	....	....	....	.15N	.15	.078	....	487
6..	....	....	....	.15N	15	.093	....	484
7..	.10	.10	.10	.10	.10	.075	44	484
8..	.02	.02	.02	.02	.02	.023	1	484
9..	....	....	....	.02N	.02	.012	....	484
10..	....	....	....	.02N	.02	.016	....	483
13..	....	....	....	.02N	.02	.003	....	483
14..	....	....	....	.02N	.02	.006	....	483
15..	.02	.02	.02	.02	.02	.017	4	482
16..	.02	.02	.02	.02	.02	.004	1	482
17..	.02	.02	.02	.02	.02	.000	1	482
20..	....	....	....	.02N	.02	.000	....	482
21..	....	....	....	.02N	.02	.000	....	482
22..	CAB	CAB	CAB	CAB	CAB	.000	97	579
23..	CAB	CAB	CAB	CAB	CAB	.000	....	482

FEBRUARY 1986 52 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.07	.07	.07	.07	.07	.031	1	52
3..	....	....	....	.07N	.07	.019	....	52
6..	....	....	....	.07N	.07	.021	....	54
7..	....	....	....	.07N	.05	.015	....	54
8..	....	....	....	.05N	.02	.003	....	54
9..	....	....	....	.02N	.02	.001	....	54
10..	....	....	....	.02N	.02	.001	....	54
13..	....	....	....	.02N	.02	.000	....	54
14..	....	....	....	.02N	.02	.000	....	54
15..	....	....	....	.02N	.02	.000	....	54
16..	....	....	....	.02N	.02	.000	....	54
17..	....	....	....	.02N	.02	.000	....	54
20..	CAB	CAB	CAB	CAB	CAB	.000	2	52
21..	CAB	CAB	CAB	CAB	CAB	.000	1	53
22..	CAB	CAB	CAB	CAB	CAB	.000	....	52
23..	CAB	CAB	CAB	CAB	CAB	.000	....	51

APRIL 1986 38 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
18..	1.35	1.35	1.30A	1.30A	1.60	.557	31	31
19..	1.65	1.65	1.55A	1.65	1.57	.610	1	31
20..	1.70	1.70	1.60	1.60	1.50	.608	4	35
21..	....	2.20B	....	2.20B	2.05	.723	2	37
24..	....	....	1.85A	1.85A	1.80	.701	....	37
25..	....	....	....	1.80N	2.27	.794	....	37
26..	....	....	2.25A	2.25A	1.82	.725	....	37
27..	1.15	1.25	1.15	1.20	1.30	.550	20	52
28..	1.10	1.30B	1.00	1.15	1.07	.525	16	66

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 38 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.95@.92	1.00	.90A	1.00	1.05	.563	14	79
4..	1.15	1.40B	1.15	1.15	1.00	.548	11	85
5..	....	1.15B	....	1.15B	1.07	.577	....	85
6..	....	1.45B	....	1.15B	1.17	.603	....	85
7..	1.27	1.40	1.27	1.40	1.20	.610	4	85
10..	1.00	1.50	.95	1.50	1.85	.790	21	95
11..	1.75	2.00	1.60A	1.80	2.30	.875	70	40
12..	2.90	2.90	2.20A	2.90	3.07	.954	5	40
13..	3.20	3.30B	3.20	3.20A	3.02	.963	3	39
14..	3.00	3.00	2.95A	2.95A	3.15	.978	1	39
17..	....	....	3.00A	3.00A	3.62	.999	....	38
18..	3.10	3.80B	3.10	3.10	3.72	.999	10	38
19..	....	....	3.60A	3.60A	3.50	.999	....	38
20..	....	....	....	3.50N	3.55	.999	....	4
21..	3.35	3.35	3.35	3.35	3.35	.999	1	4
24..	....	....	....	....	....	.999	....	....

APRIL 1986 40 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	3.40	3.40	3.40	3.40	3.57	.738	22	247
3..	....	....	3.15A	3.15A	2.55	.696	....	247
6..	....	3.10B	....	3.10B	3.35	.727	....	247
7..	....	....	....	3.35N	2.90	.688	....	247
8..	2.50	2.50	2.50	2.50	2.12	.588	1	248
9..	....	....	....	2.12N	2.00	.566	....	248
10..	....	2.30B	....	2.30B	2.27	.614	....	248
13..	....	2.40B	....	2.40B	2.00	.567	....	248
14..	2.00	2.20B	2.00	2.20B	2.20	.625	2	248
15..	....	2.80B	....	2.80B	2.80	.678	....	248
16..	....	....	2.70A	2.70A	2.60	.644	....	248
17..	....	....	2.45A	2.45A	2.20	.588	....	248
20..	....	2.40B	....	2.40B	2.60	.664	....	248
21..	....	2.80B	....	2.80B	2.65	.676	....	248
22..	2.75	2.75	2.50	2.50	2.50	.677	4	248
23..	....	3.00B	....	3.00B	3.00	.728	....	246
24..	....	....	....	3.00N	3.27	.749	2	248
27..	3.50	3.50	3.30A	3.30A	3.05	.739	6	246
28..	....	....	....	3.05N	3.07	.742	....	245
29..	....	3.10B	3.00A	3.10B	3.15	.764	....	245
30..	....	....	....	3.15N	3.20	.766	....	245
31..	....	....	2.30A	2.30A	2.20	.646	....	245

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.00A	2.00A	1.80	.592	....	245
4..	1.50	1.50	1.20	1.35	1.35	.514	4	247
5..	1.75	1.75	1.45	1.65B	1.57	.514	5	248
6..	1.70	1.80B	1.50	1.60A	1.47	.565	18	260
7..	....	1.60B	....	1.60B	1.60	.543	....	260
10..	1.60	1.60	1.50	1.50	1.42	.525	4	263
11..	1.30	1.30	1.05	1.10B	1.10	.438	3	266
12..	1.20	1.40	1.10	1.10	1.10	.427	7	273
13..	1.10	1.10	.85A	.90	.85	.391	19	280
14..	1.10	1.10	1.00	1.00	1.00	.418	2	288
17..	Exchange Closed; President's Day							
18..	.90	.90	.55	.55	.55	.287	40	288
19..	.60	.75	.60	.75	.70	.332	3	290
20..	.65	.80	.65	.65	.65	.325	45	294
21..	.75	1.05	.75	1.05	.97	.441	19	282
24..	.85	.90B	.80	.80	.75	.398	1	282
25..	.95	1.10	.82	1.05	1.00	.508	65	282
26..	1.00	1.15	.72A	.72A	.72	.413	48	287
27..	.60@.50	.60	.50	.50	.45	.239	18	296
28..	.35	.45B	.30	.35@.30	.30	.263	9	299

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.25	.35B	.25	.32	.32	.275	15	311
4..	.35	.42B	.35	.35	.35	.256	3	313
5..	.35	.60	.35	.40	.40	.272	25	329
6..	.50	.62	.40	.45A@.40	.40	.286	19	345
7..	.50@.52	.60B	.40	.40	.40	.282	109	317
10..	.47	.50	.35	.50	.60	.434	38	335
11..	.75	.87	.50	.70	.85	.545	26	342
12..	.95@1.05	1.40	.95	1.40	1.35	.717	57	347
13..	1.50	1.50	1.35	1.45B	1.25	.721	4	342
14..	1.35	1.45	1.25	1.30B	1.45	.761	52	360
17..	1.30	1.85	1.30	1.80A	1.75	.911	20	352
18..	1.75	1.90B	1.30A	1.75	1.82	.952	10	324
19..	1.40	1.77	1.40	1.55A	1.60	.963	17	338
20..	1.62	1.75	1.40	1.60	1.62	.996	16	336
21..	1.50	1.52	1.02	1.25	1.25	.988	207	255
24..	....	....	....	....	....	.928	....	....

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 42 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	2.20A	2.20A	2.20	.585	....	40
3..	2.00	2.00	1.65	1.80B	1.95	.535	5	43
6..	....	2.00B	....	2.00B	2.10	.568	1	42
7..	1.80	1.80	1.80	1.80	1.75	.522	1	43
8..	1.55	1.55	1.50	1.50	1.22	.414	3	45
9..	1.30	1.30	1.05	1.05	1.15	.391	6	47
10..	1.40	1.40	1.40	1.40	1.35	.438	1	47
13..	1.45	1.45	1.30A	1.30A	1.12	.387	2	47
14..	1.15	1.30	1.10	1.30	1.35	.444	14	55
15..	1.50	1.70B	1.50	1.70B	1.72	.500	3	56
16..	1.70	1.90	1.65A	1.70A	1.45	.461	4	59
17..	1.45	1.50	1.17	1.25	1.25	.403	9	64
20..	1.30@.25	1.30	1.25	1.30B	1.40	.477	3	67
21..	1.60	1.60	1.60	1.60	1.57	.489	2	65
22..	1.60	1.65	1.50	1.65	1.60	.488	5	63
23..	1.85	1.90B	1.85	1.90B	1.80	.545	2	63
24..	2.00	2.00	1.95	2.00	2.02	.569	9	66
27..	2.10	2.20B	2.00A	2.00A	1.72	.551	6	66
28..	1.70	1.75B	1.60	1.75B	1.80	.553	14	76
29..	2.00	2.00	1.80A	2.00	1.90	.578	....	76
30..	1.80	1.90	1.80	1.90	1.85	.579	4	78
31..	1.85	1.85	1.20	1.20	1.17	.437	8	77

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.10	1.20	.92	1.00	.92	.375	24	92
4..	.92@.90	.92	.50	.60B	.70	.301	18	108
5..	.70	.95	.70	.80	.85	.301	26	113
6..	.85	.85	.70	.70	.70	.345	26	114
7..	.65	.77	.65	.77	.75	.320	6	116
10..	.60	.75	.60	.75	.65	.296	33	124
11..	.60	.60	.45	.50B	.50	.223	41	124
12..	.60	.60	.55	.55	.50	.213	5	129
13..	.50	.50	.35	.40	.30	.185	14	136
14..	.50	.50	.50	.50	.35	.201	10	146
17..	Exchange Closed; President's Day							
18..	.35	.35	.20	.20	.20	.109	7	138
19..	.25	.30	.25	.30	.25	.132	2	141
20..	....	....	....	.25N	.25	.126	29	145
21..	.50	.50	.45A	.45A	.40	.197	3	153
24..	.30	.30	.25	.30B	.30	.158	32	146
25..	.40	.42B	.40	.40	.37	.230	9	141
26..	.40	.47	.30A	.30A	.25	.159	40	148
27..	.25	.25	.20	.20	.15	.066	25	169
28..	.15	.15	.15	.15	.15	.097	3	172

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.10	.10	.10	.10	.10	.094	3	173
4..	....	.15	.05	.05	.05	.081	3	171
5..	.20	.20	.12A	.20	.12	.085	10	180
6..	.12	.12	.12	.12	.12	.088	4	178
7..	.12	.12	.12	.12	.10	.082	1	178
10..	....	....	....	.10N	.10	.138	....	178
11..	.25	.25	.20	.20	.17	.190	11	189
12..	.30	.40	.20	.30B	.32	.312	14	189
13..	.35	.50	.35	.40A	.35	.287	30	207
14..	.35	.40	.35	.35	.35	.297	9	208
17..	.35	.45	.25	.42	.40	.377	93	286
18..	.45	.45	.25	.45	.45	.392	154	299
19..	.40	.45	.25	.37B	.35	.271	37	389
20..	.30	.50	.30	.45	.45	.227	58	394
21..	.40	.40	.20	.27B@.30	.27	.119	269	77
24..	....	....	....	....	....	.161	....	....

APRIL 1986 44 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	1.30A	1.30A	1.30	.426	....	70
3..	1.20	1.20	1.00	1.10	1.15	.375	5	72
6..	1.10	1.10	1.10	1.10	1.20	.404	1	72
7..	1.10	1.10	1.10	1.10	1.00	.359	2	72
8..	1.00	1.00	.85	.95A	.80	.262	7	75
9..	.80	.80	.70	.75B	.65	.243	5	79
10..	....	.80B	....	.80B	.70	.281	....	79
13..	.70	.75B	.70	.70	.60	.235	1	80
14..	.65	.70B	.65	.70B	.70	.282	1	80
15..	.85	.90B	.85	.90B	.95	.330	1	80
16..	.95	.95	.80	.80	.80	.294	10	79
17..	.70	.70	.70	.70	.60	.244	5	83
20..	....	.65B	....	.65B	.75	.303	....	83
21..	.95	.95	.95	.95	.85	.312	2	85
22..	1.00	1.00	.90	.90	.80	.310	21	106
23..	.97	1.20	.97	1.20	.95	.361	11	110

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 44 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.10	1.10	.90	1.10	1.12	.382	8	111
27..	1.20@.25	1.25	1.15A	1.15A	1.00	.359	10	112
28..	1.00	1.05	.80	1.00A	.90	.360	16	113
29..	1.00	1.02	.95	1.02	1.02	.382	15	126
30..	.90	.90	.80	.90	.95	.380	3	126
31..	1.05	1.05	.70	.70	.60	.252	8	131

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.60	.60	.40	.45	.42	.200	5	133
4..	.32@.30	.32	.25	.25	.27	.147	21	148
5..	.35	.45B	.35	.40	.40	.147	17	153
6..	.40	.40	.35	.40	.35	.175	9	156
7..	.30	.35	.30	.35	.35	.154	3	154
10..	.40	.40	.30A	.30A	.25	.135	4	156
11..	.27	.30	.20	.25A	.15	.090	9	161
12..	.20	.25	.15A	.25	.15	.083	3	161
13..	.20	.20	.20	.20	.15	.068	2	163
14..	.20	.20	.20	.20	.15	.075	2	165
17..	Exchange Closed; President's Day							
18..	.15	.15	.15	.15	.15	.030	6	167
19..	....	....	....	.15N	.10	.038	....	167
20..	....	....	....	.10N	.10	.035	....	161
21..	.15	.15	.15	.15	.15	.063	4	159
24..	.15	.15	.15	.15	.10	.043	5	163
25..	....	....	....	.10N	.10	.071	....	163
26..	....	....	....	.10N	.10	.041	....	163
27..	.10	.10	.05	.05	.05	.011	20	173
28..	....	....	....	.05N	.05	.026	....	164

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.05N	.02	.022	....	164
4..	.07	.07	.05A	.05A	.02	.018	1	166
5..	....	....	....	.02N	.02	.018	....	165
6..	.05	.05	.05	.05	.02	.017	1	166
7..	....	....	....	.02N	.02	.015	....	166
10..	....	....	....	.02N	.02	.024	....	166
11..	....	....	....	.02N	.02	.034	....	166
12..	.05	.15B	.05	.10	.05	.066	4	166
13..	.10@.12	.12	.10	.12	.05	.048	3	165
14..	.12	.12	.10	.10	.05	.043	7	171
17..	.07	.10	.07	.10	.10	.028	41	205
18..	.05	.05	.05	.05	.05	.016	7	205
19..	.05	.10	.05	.10	.10	.001	53	226
20..	.05	.05	.02	.05	.05	.000	46	245
21..	.02	.02	.02	.02	.02	.000	18	....

APRIL 1986 46 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.70	.70	.67	.67@.70	.70	.283	23	167
3..	....	....	....	.70N	.60	.240	11	177
6..	....	....	....	.60N	.65	.262	....	166
7..	.65	.65	.65	.65	.50	.224	1	166
8..	.45	.50	.45	.50	.30	.150	2	167
9..	.40	.40	.40	.40	.30	.135	4	170
10..	.40	.45B	.40	.45B	.42	.162	2	168
13..	.45	.50	.40A	.40A	.30	.128	13	167
14..	.40	.40	.30	.37	.35	.159	7	169
15..	.50	65	.50	.65	.50	.194	6	171
16..	.50	.50	.50	.50	.40	.167	13	173
17..	.40	.40	.35	.35	.30	.131	12	185
20..	.50	.50	.50	.50	.40	.170	6	185
21..	.50	.50	.50	.50	.40	.175	11	185
22..	....	....	....	.40N	.40	.173	....	185
23..	.50	.50	.50	.50	.50	.210	4	189
24..	....	.55B	....	.50N	.60	.225	....	189
27..	.60	.60	.35	.40@.35	.35	.204	52	235
28..	.30	.40	.30	.40	.45	.203	3	232
29..	.45	.45	.45	.45	.50	.219	4	238
30..	.50	.50	.40A	.40A	.40	.216	4	234
31..	.30	.30	.20	.20	.22	.124	4	234

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.20	.25	.20	.20	.17	.089	9	228
4..	.12	.20	.10	.10	.10	.059	18	215
5..	.20	.20	.15	.15	.15	.059	12	229
6..	.20	.20	.15	.15	.15	.074	26	229
7..	.20	.20	.15	.15	.15	.061	9	234
10..	.15	.15	.15	.15	.10	.049	15	243
11..	.10@.07	.10	.07	.07	.07	.029	1	243
12..	....	....	....	.07N	.07	.026	5	248

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 46 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	.15	.15	.15	.15	.15	.019	160	248
14..	....	....	....	.15N	.07	.022	....	238
17..	Exchange Closed; President's Day							
18..	.07	.07	.07	.07	.07	.006	10	248
19..	....	....	....	.07N	.05	.008	....	248
20..	....	....	....	.05N	.05	.007	....	248
21..	.07	.07	.07	.07	.07	.015	11	239
24..	.07	.07	.07	.07	.07	.008	10	249
25..	.05	.05	.05	.05	.05	.015	5	248
26..	.02	.02	.02	.02	.02	.007	2	247
27..	.02	.02	.02	.02	.02	.001	....	247
28..	....	....	....	.02N	.02	.005	2	247

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.02	.02	.02	.02	.02	.003	12	235
4..	....	....	....	.02N	.02	.002	....	235
5..	....	....	....	.02N	.02	.002	....	235
6..	....	....	....	.02N	.02	.002	....	235
7..	....	....	....	.02N	.02	.001	....	235
10..	....	....	....	.02N	.02	.002	....	235
11..	....	....	....	.02N	.02	.003	....	235
12..	....	....	....	.02N	.02	.006	....	235
13..	....	....	....	.02N	.02	.003	....	235
14..	....	....	....	.02N	.02	.002	....	235
17..	CAB	CAB	CAB	CAB	CAB	.000	3	236
18..	CAB	CAB	CAB	CAB	CAB	.000	....	234
19..	CAB	CAB	CAB	CAB	CAB	.000	....	234
20..	CAB	CAB	CAB	CAB	CAB	.000	....	233

APRIL 1986 48 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.45N	.42	.173	....	75
3..	....	....	....	.42N	.32	.141	....	75
6..	....	....	....	.32N	.32	.155	....	75
7..	....	....	....	.32N	.22	.127	....	75
8..	....	....	....	.22N	.12	.077	....	75
9..	....	.22B	....	.22B	.22	.068	....	75
10..	.22@.20	.30	.20	.30	.15	.084	5	77
13..	....	....	....	.15N	.12	.062	....	77
14..	.15	.20	.15	.20	.15	.081	2	77
15..	....	.20B	....	.20B	.22	.103	....	76
16..	....	....	....	.22N	.20	.084	....	76
17..	.15	.15	.15	.15	.12	.062	5	81
20..	.20	.20	.20	.20	.20	.084	1	81
21..	....	....	....	.20N	.20	.087	....	81
22..	....	....	....	.20N	.20	.085	....	81
23..	....	....	....	.20N	.25	.108	....	81
24..	.20	.25	.20	.25	.25	.117	7	81
27..	.25	.25	.25	.25	.20	.101	4	81
28..	.15	.15	.15	.15	.20	.100	2	79
29..	....	....	.15A	.15A	.22	.109	....	79
30..	....	....	.20A	.20A	.20	.106	....	79
31..	.10	.10	.10	.10	.07	.053	3	76

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.07N	.05	.034	....	76
4..	.05	.05	.05	.05	.05	.020	1	75
5..	....	....	....	.05N	.05	.020	....	75
6..	....	....	....	.05N	.05	.026	....	75
7..	.05	.05	.05	.05	.05	.020	1	74
10..	....	....	....	.05N	.05	.015	....	74
11..	....	....	....	.05N	.05	.007	....	74
12..	....	....	....	.05N	.05	.006	....	74
13..	.10	.10	.10	.10	.10	.004	50	70
14..	....	....	....	.10N	.05	.005	....	70
17..	Exchange Closed; President's Day							
18..	....	....	....	.05N	.02	.001	....	70
19..	....	....	....	.02N	.02	.001	....	70
20..	....	....	....	.02N	.02	.001	....	70
21..	.05	.05	.05	.05	.02	.002	10	68
24..	....	....	....	.02N	.02	.001	....	68
25..	....	....	....	.02N	.02	.002	....	68
26..	....	....	....	.02N	.02	.000	....	68
27..	....	....	....	.02N	.02	.000	....	68
28..	....	....	....	.02N	.02	.000	....	68

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.02N	.02	.000	....	68
4..	....	....	....	.02N	.02	.000	....	68
5..	....	....	....	.02N	.02	.000	....	68
6..	....	....	....	.02N	.02	.000	....	68

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1986 48 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	CAB	CAB	CAB	CAB	CAB	.000	....	68
10..	CAB	CAB	CAB	CAB	CAB	.000	3	68
11..	CAB	CAB	CAB	CAB	CAB	.000	....	68
12..	CAB	CAB	CAB	CAB	CAB	.000	....	68
13..	CAB	CAB	CAB	CAB	CAB	.000	....	68
14..	CAB	CAB	CAB	CAB	CAB	.000	....	68
17..	CAB	CAB	CAB	CAB	CAB	.000	....	68
18..	CAB	CAB	CAB	CAB	CAB	.000	....	68
19..	CAB	CAB	CAB	CAB	CAB	.000	....	68
20..	CAB	CAB	CAB	CAB	CAB	.000	....	68

JUNE 1986 40 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	3.82	3.82	3.82	3.82	3.55	.726	12	12
28..	....	3.70B	....	3.70B	3.65	.703	....	12

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	3.60A	3.60A	3.85	.718	....	12
4..	....	....	....	3.85N	3.85	.717	....	12
5..	....	....	....	3.85N	3.90	.728	....	12
6..	....	4.00B	....	4.00B	4.10	.739	....	12
7..	....	....	....	4.10N	3.65	.719	....	12
10..	3.75	3.75	3.55A	3.55A	4.25	.763	3	14
11..	....	....	....	4.25N	4.60	.784	....	14
12..	....	....	4.45A	4.45A	5.30	.830	....	14
13..	....	5.55B	....	5.30N	5.50	.850	....	14
14..	....	....	....	5.50N	5.55	.852	....	14
17..	....	....	5.50A	5.55N	5.95	.876	....	14
18..	....	....	5.85A	5.85A	5.72	.869	1	15
19..	....	....	5.50A	5.50A	5.65	.874	....	15
20..	....	....	....	5.65N	5.47	.870	....	15
21..	....	....	5.45A	5.45A	5.25	.869	....	15
24..	....	5.40B	4.75A	4.75A	5.05	.860	....	15
25..	....	....	....	5.05N	5.75	.898	....	15
26..	....	....	....	5.75N	5.45	.889	....	15
27..	....	....	5.25A	5.25A	5.52	.899	....	15
28..	Exchange Closed; Good Friday							
31..	....	....	4.50A	4.50A	4.15	.837	....	15

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	3.70A	3.70A	4.47	.863	....	15
2..	....	....	....	4.47N	4.47	.864	....	15
3..	....	....	3.50A	3.50A	3.17	.770	....	15
4..	....	....	2.50A	2.50A	2.02	.639	....	15
7..	1.70	2.00B	1.70	2.00B	1.50	.590	1	16
8..	....	2.40B	....	2.40B	2.70	.590	....	16
9..	....	....	....	2.70N	2.90	.744	....	15
10..	2.70	2.70	2.65A	2.65A	2.30	.688	1	15
11..	....	2.90B	....	2.90B	2.95	.771	....	15
14..	....	....	....	2.95N	2.85	.763	....	15
15..	....	....	....	2.85N	2.50	.720	....	15
16..	....	....	1.85A	1.85A	1.85	.618	....	15
17..	1.55@.52	2.25B	1.52	2.25B	2.75	.773	50	65
18..	4.10	4.10	3.60A	3.60A	3.80	.860	2	66
21..	3.65	3.65	3.50A	3.65	3.42	.843	2	64
22..	....	4.20B	....	4.20B	4.65	.923	....	64
23..	....	....	3.90A	3.90A	4.10	.899	....	64
24..	....	....	3.90A	3.90A	4.32	.915	....	64
25..	....	....	3.90A	3.90A	3.77	.888	....	64
28..	....	4.15B	....	4.15B	4.02	.917	....	64
29..	....	4.25B	....	4.25B	5.45	.970	....	64
30..	....	5.50B	....	5.50B	6.62	.989	....	64

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	6.40A	6.40A	5.87	.982	....	64
2..	....	....	....	5.87N	5.87	.984	....	64
5..	....	6.75B	....	6.75B	6.55	.995	....	64
6..	....	6.80B	....	6.80B	6.65	.996	....	64
7..	....	....	6.40A	6.40A	6.60	.997	....	64
8..	....	7.00B	....	7.00B	8.10	.999	....	64
9..	....	....	....	8.10N	7.77	.999	....	64
12..	....	....	7.35A	7.35A	6.95	.999	....	64
13..	....	8.15B	....	8.15B	7.95	.999	....	64
14..	....	8.50B	7.90A	8.50B	8.65	.999	....	64
15..	....	8.70B	8.20A	8.20A	8.15	.999	....	64
16..	....	....	7.20A	7.50A	7.47	.999	....	64
19..	....	8.80B	....	8.80B	8.77	1.000	....	64
20..	....	....	....	8.77N	8.77	1.000	....	64
21..	....	9.00B	7.65A	7.65A	7.85	1.000	....	64
22..	....	8.20B	....	8.20B	8.30	1.000	....	14

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 40 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	8.90B	8.20A	8.90B	9.07	1.000	....	14
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	1.000	....	....

JUNE 1986 42 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	3.95	3.95	3.75A	3.75A	3.75	.668	....	....
6..	....	....	....	3.75N	3.50	.702	4	4
7..	....	....	....	3.50N	3.75	.696	....	4
10..	....	....	3.70A	3.70A	3.40	.680	....	4
11..	....	....	....	3.40N	3.00	.641	....	4
12..	....	....	....	3.00N	2.82	.638	....	4
13..	....	....	....	2.82N	2.72	.626	....	4
14..	....	2.90B	....	2.90B	2.90	.646	....	4
17..	Exchange Closed; President's Day							
18..	....	....	2.50A	2.50A	2.45	.569	....	4
19..	....	....	....	2.45N	2.50	.596	....	4
20..	....	....	...	2.50N	2.25	.575	....	4
21..	....	2.75B	....	2.75B	2.75	.632	....	4
24..	....	....	....	2.75N	2.40	.603	....	4
25..	....	3.00B	....	3.00B	3.20	.674	....	2
26..	....	....	3.10A	3.20N	2.90	.654	....	2
27..	2.50	2.50	2.50	2.50	2.35	.578	1	3
28..	....	2.40B	....	2.40B	2.40	.579	....	3

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.10A	2.10A	2.60	.594	....	3
4..	....	....	...	2.60N	2.45	.593	....	3
5..	....	....	....	2.45N	2.62	.604	....	3
6..	....	2.75B	2.60A	2.60A	2.70	.617	....	3
7..	2.80	2.80	2.60A	2.60A	2.35	.592	10	12
10..	2.40	2.50	2.40	2.45A	2.90	.641	3	15
11..	....	....	....	2.90N	3.10	.662	....	15
12..	....	3.20B	....	3.20B	3.90	.718	....	15
13..	....	....	....	3.90N	4.00	.742	....	15
14..	....	....	....	4.00N	3.92	.743	....	15
17..	....	....	3.85A	3.85A	4.10	.773	....	15
18..	....	....	....	4.10N	4.05	.760	....	15
19..	....	....	3.90A	3.90A	4.05	.766	....	15
20..	....	....	....	4.05N	3.80	.758	....	15
21..	....	....	3.75A	3.75A	3.75	.754	....	15
24..	....	....	....	3.75N	3.40	.737	....	15
25..	....	3.55B	....	3.55B	4.00	.792	....	15
26..	....	....	....	4.00N	3.60	.775	....	15
27..	....	....	....	3.60N	3.72	.788	....	15
28..	Exchange Closed; Good Friday							
31..	....	....	2.90A	2.90A	2.67	.686	....	15

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.40A	2.40A	2.87	.719	....	15
2..	....	2.90B	....	2.90B	2.87	.719	....	15
3..	....	....	1.95A	1.95A	1.90	.584	....	15
4..	1.50	1.50	1.10	1.10	1.10	.428	6	21
7..	1.10	1.10	.75	.75	.75	.368	7	27
8..	1.45	1.45	1.35	1.45B	1.57	.368	10	37
9..	1.35	1.50B	1.35	1.50B	1.65	.533	2	38
10..	1.55	1.70	1.10	1.15	1.25	.466	14	51
11..	1.17	1.77B	1.17	1.75	1.75	.564	6	55
14..	1.60	1.60	1.40	1.50	1.67	.548	7	62
15..	1.60	1.75	1.50A	1.50A	1.35	.492	5	67
16..	1.10	1.25	.85	.90	.90	.380	14	73
17..	1.00	1.55B	.75	1.50	1.55	.557	36	99
18..	2.00	2.50	2.00	2.30	2.42	.681	10	104
21..	2.00	2.00	2.00	2.00	2.02	.646	2	105
22..	2.00	2.80	2.00	2.80	2.90	.784	16	88
23..	2.60	2.70	2.30A	2.30A	2.50	.735	8	84
24..	2.30	2.60B	2.30	2.35B	2.65	.762	1	78
25..	2.20	2.20	2.20	2.20	2.15	.708	1	78
28..	....	2.45B	....	2.45B	2.35	.750	....	78
29..	2.75	3.70	2.55	3.70	3.55	.879	24	71
30..	3.80	4.85	3.60	4.85	4.72	.943	18	65

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.15	4.20B	4.10A	4.15A	3.97	.913	1	63
2..	4.00	4.00	3.90A	4.00	3.97	.918	30	33
5..	4.50	4.80B	4.50	4.80B	4.57	.960	1	30
6..	4.80	4.80	4.60A	4.80	4.72	.967	2	21
7..	....	....	4.40A	4.60A	4.62	.970	....	20
8..	5.15	5.15	5.15	5.15	6.10	.994	2	18
9..	6.05	6.10	6.00A	6.00A	5.77	.993	1	18
12..	....	....	5.10A	5.10A	4.95	.992	1	17
13..	6.10	6.15B	6.10	6.15B	5.95	.998	1	16

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 42 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	6.50B	5.90A	6.50B	6.65	.999	....	15
15..	....	....	6.20A	6.20A	6.15	.999	....	15
16..	....	....	5.20A	5.50A	5.47	.999	....	15
19..	7.00	7.00	7.00	7.00	6.77	.999	1	13
20..	7.20	7.20	6.80A	6.80A	6.80	.999	9	16
21..	....	7.00B	5.65A	5.65A	5.87	1.000	....	8
22..	....	6.20B	....	6.20B	6.32	1.000	....	5
23..	....	6.90B	6.25A	6.90B	7.07	1.000	....	5
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.999	....	....

JUNE 1986 44 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	3.10	3.10	3.10	3.10	3.10	.628	....	2
3..	....	....	....	3.10N	2.87	.586	1	3
6..	....	3.10B	....	3.10B	3.30	.605	....	3
7..	2.90	2.90	2.90	2.90	3.20	.603	1	4
8..	....	....	....	3.20N	2.75	.553	....	4
9..	....	....	2.50A	2.50A	2.45	.512	....	4
10..	2.80	2.80	2.80	2.80	2.60	.536	5	9
13..	3.00	3.00	3.00	3.00	2.55	.522	1	10
14..	2.60	2.70	2.60	2.70	2.80	.556	7	15
15..	2.75	2.75	2.75	2.75	3.05	.593	1	13
16..	....	....	....	3.05N	3.27	.599	....	13
17..	3.20	3.20	3.15A	3.20	3.20	.583	1	13
20..	....	....	....	3.20N	3.40	.620	....	13
21..	....	....	....	3.40N	3.35	.615	....	13
22..	....	....	....	3.35N	3.32	.610	....	13
23..	....	....	....	3.32N	3.32	.615	....	13
24..	....	....	....	3.32N	3.52	.636	....	13
27..	....	3.60B	....	3.60B	3.20	.635	....	13
28..	....	....	....	3.20N	3.65	.661	....	13
29..	....	3.70B	....	3.65N	3.80	.688	....	13
30..	3.85	3.85	3.85	3.85	3.80	.689	1	14
31..	....	....	3.10A	3.10A	2.75	.608	....	14

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	2.80B	....	2.80B	2.50	.561	....	14
4..	....	....	....	2.50N	2.45	.537	....	13
5..	....	....	....	2.45N	2.60	.537	....	13
6..	2.35	2.35	2.20	2.20	2.35	.574	12	18
7..	....	....	2.30A	2.35N	2.55	.566	....	18
10..	....	....	2.35A	2.35A	2.30	.546	....	18
11..	1.95@2.00	2.00	1.95	2.00	2.07	.503	4	20
12..	....	....	....	2.07N	1.72	.500	....	20
13..	....	1.80B	....	1.80B	1.65	.485	....	20
14..	2.00	2.00	1.85	1.85	1.85	.506	4	19
17..	Exchange Closed; President's Day							
18..	....	....	1.50A	1.50A	1.50	.424	....	19
19..	....	....	....	1.50N	1.40	.450	....	19
20..	1.50	1.50	1.50	1.50	1.40	.428	1	19
21..	....	1.70B	....	1.70B	1.75	.486	....	19
24..	....	....	1.70A	1.70A	1.45	.453	....	19
25..	2.15	2.15	2.15	2.15	2.05	.528	3	21
26..	....	2.10B	1.90A	1.90A	1.85	.505	....	21
27..	1.50	1.75	1.40	1.40	1.40	.425	34	54
28..	....	1.50B	....	1.50B	1.50	.454	....	50

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.35	1.50	1.35	1.50	1.50	.466	21	59
4..	1.40	1.50	1.40	1.50	1.50	.464	2	53
5..	....	....	....	1.50N	1.55	.475	....	53
6..	....	1.70B	....	1.55N	1.60	.487	....	53
7..	....	1.65B	....	1.60N	1.55	.461	....	53
10..	1.50	1.55	1.45A	1.55	1.95	.509	4	57
11..	1.60	1.85	1.60	1.80B@.85	2.02	.528	3	60
12..	2.10	2.30	2.10	2.30	2.50	.587	2	61
13..	2.50	2.60B	2.50	2.60B	2.60	.612	1	60
14..	2.60	2.60	2.60	2.60	2.70	.609	1	60
17..	2.75	2.75	2.45A	2.75	2.95	.641	2	60
18..	....	....	2.65A	2.65A	2.72	.623	....	60
19..	2.35	2.35	2.35	2.35	2.75	.628	4	64
20..	2.40	2.55	2.40	2.55	2.55	.615	18	80
21..	2.30	2.30	2.30	2.30	2.50	.608	1	75
24..	2.00	2.00	2.00	2.00	2.10	.583	1	76
25..	....	2.50B	....	2.50B	2.60	.647	....	76
26..	....	....	2.50A	2.50A	2.30	.621	....	76
27..	....	....	....	2.30N	2.32	.633	....	76
28..	Exchange Closed; Good Friday							
31..	1.40	1.50	1.40	1.50	1.50	.503	2	77

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 44 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.25	1.25	1.25	1.25	1.40	.537	....	77
2..	1.60	1.80	1.60	1.65	1.40	.533	5	80
3..	1.25	1.25	1.00A	1.00A	.90	.385	4	78
4..	1.10	1.10	.50	.50	.47	.244	23	82
7..	.50	.60	.40	.60	.40	.191	10	83
8..	.60	.75	.60	.70B	.70	.191	14	87
9..	.70	.80	.70	.70	.70	.322	41	92
10..	.70	.80	.50	.50	.50	.262	16	98
11..	.75	.90B	.75	.80	.80	.347	29	91
14..	.60	.75	.60	.65	.77	.326	3	92
15..	.77	.80	.60	.60	.60	.276	5	92
16..	.60@.40	.60	.40	.40	.35	.188	12	99
17..	.40	.90	.35	.75B@.90	.85	.331	15	105
18..	1.00	1.20	1.00	1.10	1.20	.455	47	140
21..	1.00	1.00	.85A	.85A	1.00	.408	17	147
22..	1.10	1.50	1.00	1.50	1.65	.568	38	160
23..	1.35	1.35	1.20A	1.20A	1.35	.502	6	163
24..	1.25@.35	1.35	1.15	1.30	1.45	.533	12	165
25..	1.15	1.15	1.10	1.10A	1.15	.464	5	170
28..	1.20	1.25B	1.15	1.15	1.15	.500	10	176
29..	1.40	2.10	1.40	2.10	2.00	.689	11	179
30..	1.95	3.40	1.95	3.00	2.95	.813	30	175

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.70	2.70	2.40	2.40	2.30	.743	9	173
2..	2.20	2.30	2.20	2.30	2.30	.747	32	141
5..	2.10	3.10	2.10	2.85	2.85	.834	11	141
6..	3.15	3.15	2.70	2.80	2.85	.850	3	141
7..	2.30	2.50B	2.30	2.50B	2.80	.853	1	141
8..	3.25	4.20	3.25	4.20	4.12	.953	9	140
9..	4.30	4.30	3.80	3.90A	3.82	.946	48	140
12..	3.25	3.35B	3.10A	3.10A	3.00	.923	1	139
13..	3.50	4.15B	3.50	4.15B	3.97	.975	3	132
14..	3.95	4.75	3.90A	4.75	4.75	.992	20	109
15..	....	....	4.10A	4.10A	4.15	.989	....	109
16..	2.90	3.30B	2.90	3.30B	3.50	.980	6	105
19..	4.30	5.00	4.30	5.00	4.80	.999	3	106
20..	5.10	5.25B	4.80A	5.00	4.80	.999	17	89
21..	....	5.00B	3.65A	3.65A	3.87	.999	....	64
22..	4.10	4.20B	4.10	4.20B	4.30	1.000	1	63
23..	4.45	4.90B	4.45	4.90B	5.07	1.000	1	63
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.999	....	....

JUNE 1986 46 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	2.50A	2.50A	2.35	.516	....	4
3..	2.25	2.25	2.25	2.25	2.20	.472	3	7
6..	....	....	....	2.20N	2.30	.490	....	6
7..	....	....	....	2.30N	2.30	.488	....	6
8..	2.35	2.35	2.00	2.00	1.90	.437	9	12
9..	....	....	....	1.90N	1.70	.396	....	12
10..	....	1.80B	....	1.80B	1.80	.419	....	12
13..	....	....	....	1.80N	1.75	.404	....	12
14..	1.50	1.50	1.50	1.50	1.95	.437	27	34
15..	1.90	2.00B	1.90	2.00B	2.10	.474	1	35
16..	1.90	2.10B	1.90	2.10B	2.35	.480	9	44
17..	....	....	2.10A	2.10A	2.10	.463	1	45
20..	....	2.15B	....	2.15B	2.25	.500	....	45
21..	2.15	2.20B	2.15	2.20B	2.40	.494	1	46
22..	....	....	....	2.40N	2.37	.489	....	46
23..	2.37	2.50	2.25A	2.47A	2.25	.493	4	50
24..	2.30	2.30	2.30	2.30	2.50	.514	3	53
27..	2.50	2.60B	2.50	2.50	2.35	.512	4	57
28..	....	....	....	2.35N	2.47	.540	....	57
29..	2.47	2.60	2.47	2.60	2.80	.569	2	59
30..	2.50	2.60	2.50	2.60	2.80	.569	1	60
31..	2.10	2.10	1.95	1.95	1.85	.481	3	63

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.85N	1.65	.432	....	63
4..	1.50	1.50	1.35A	1.45	1.45	.407	7	60
5..	....	1.50B	....	1.50B	1.57	.407	....	60
6..	1.60	1.60	1.45	1.45@.60	1.60	.444	6	66
7..	1.60	1.70B	1.50A	1.60@.70B	1.60	.435	4	70
10..	1.50	1.50	1.45A	1.45A	1.45	.413	1	70
11..	1.15	1.15	1.15	1.15	1.15	.371	1	70
12..	....	....	....	1.15N	1.15	.367	....	70
13..	....	....	1.00A	1.00A	1.00	.352	....	70
14..	.90	1.10	.90	1.10	1.10	.371	3	73
17..	Exchange Closed; President's Day							
18..	1.00	1.00	.85A	.90	.90	.293	8	71

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
JUNE 1986 46 CALLS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	....	....	....	.90N	.90	.317	....	71
20..	.80	.80	.80	.80	.80	.296	1	71
21..	1.10	1.20	1.10	1.20	1.20	.348	2	72
24..	1.10	1.10	1.05A	1.05A	1.00	.316	2	72
25..	1.00	1.25	.95	1.25	1.25	.384	3	72
26..	1.20	1.30	1.00	1.00	1.00	.362	6	73
27..	.90	.90	.80	.80	.80	.288	17	77
28..	.70	.80	.70	.80	.80	.338	4	77

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.75	.87	.60	.87	.87	.347	4	78
4..	....	.90	.90	.90	.90	.344	1	79
5..	....	....	....	.90N	.90	.354	....	79
6..	.90	1.05B	1.00	1.00	1.00	.365	1	80
7..	1.00	1.00	1.00	1.00	.90	.339	11	89
10..	.75	.90	.75	.90	1.00	.381	5	91
11..	1.00	1.05	1.00	1.05	1.05	.396	6	96
12..	1.20	1.40	1.20	1.40	1.40	.451	5	99
13..	1.60	1.60	1.60	1.60	1.60	.473	1	99
14..	1.60	1.60	1.55	1.55	1.65	.468	3	101
17..	1.60	1.70	1.55	1.70	1.70	.496	4	103
18..	1.80	1.80	1.45	1.65	1.65	.475	6	105
19..	1.50	1.60	1.50	1.60	1.65	.478	11	112
20..	1.50	1.70	1.50	1.55A	1.55	.461	8	120
21..	1.50	1.50	1.45	1.50	1.50	.452	6	119
24..	1.50	1.50	1.15	1.20	1.30	.421	6	118
25..	1.30	1.50	1.25	1.40	1.50	.484	12	127
26..	1.55	1.55	1.15	1.25	1.25	.453	4	131
27..	1.25	1.25	1.22A	1.22A	1.20	.462	7	138
28..	Exchange Closed; Good Friday							
31..	.80	.80	.80	.80	.75	.326	9	140

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.60	.70	.60	.70	.85	.355	8	136
2..	.90	.90	.70	.70	.85	.347	7	137
3..	.80	.80	.47	.47	.42	.219	5	136
4..	.40	.40	.10	.10	.17	.119	23	149
7..	.20	.20	.20	.20	.20	.082	5	146
8..	.30	.40	.25A	.40	.40	.082	6	142
9..	.30	.30	.30	.30	.30	.162	8	135
10..	.25	.25	.20	.20	.20	.122	20	116
11..	.40	.40	.40	.40	.40	.178	2	115
14..	.40	.40	.25	.35	.35	.160	6	114
15..	....	....	.30A	.30A	.27	.127	....	114
16..	.20	.20	.15	.15	.12	.075	8	113
17..	.20	.45B	.17	.45B	.40	.161	68	149
18..	.40	.55	.40	.50	.55	.252	14	159
21..	.35	.45	.35	.45	.40	.209	9	157
22..	.50	.70	.50	.70	.70	.339	9	166
23..	....	....	.60A	.60A	.62	.278	....	166
24..	.60	.60	.60	.60	.65	.301	1	167
25..	.40	.55	.40	.45A	.52	.242	31	179
28..	.50	.50	.40	.50B	.50	.259	4	180
29..	.70	1.15B	.70	1.15B	1.15	.437	38	213
30..	1.00@.10	1.90	.90	1.80	1.50	.589	40	217

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30	1.30	1.10	1.10	1.10	.489	10	216
2..	1.00	1.10	1.00	1.10	1.10	.489	17	230
5..	1.20	1.60	1.20	1.50	1.45	.587	17	223
6..	1.35	1.50	1.30	1.50	1.40	.604	30	236
7..	1.10	1.30B	1.10	1.25	1.25	.599	3	239
8..	1.80	2.50	1.80	2.40	2.37	.801	39	228
9..	2.40	2.50	2.10	2.15A	2.07	.775	17	214
12..	1.60	1.60	1.30	1.30	1.40	.679	7	214
13..	1.40	2.30B	1.40	2.25	2.10	.831	2	210
14..	2.25	2.50	2.15	2.50	2.75	.913	3	209
15..	2.40	2.40	2.00	2.00	2.25	.880	3	204
16..	1.40	1.70B	1.10	1.60B	1.65	.808	19	186
19..	1.65	2.95B	1.65	2.90	2.80	.982	14	184
20..	3.10	3.30B	2.70	2.70	2.80	.992	11	182
21..	2.80	3.05B	1.80A	1.80A	1.85	.975	22	162
22..	1.85	2.45	1.85	2.05B	2.30	.999	4	159
23..	2.40	2.95	2.40	2.95	3.07	.999	23	40
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.990	....	....

JUNE 1986 48 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	1.70A	1.70A	1.70	.408	....	6
3..	....	....	....	1.70N	1.55	.365	....	6

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
JUNE 1986 48 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	....	1.55N	1.60	.381	....	6
7..	....	....	....	1.60N	1.60	.379	....	6
8..	....	....	....	1.60N	1.22	.331	....	6
9..	1.10@.05	1.10	1.05	1.05	1.10	.293	3	9
10..	1.00	1.00	1.00	1.00	1.20	.313	2	11
13..	....	....	....	20N	1.15	.298	....	11
14..	1.00	1.05	1.00	.05	1.30	.329	6	17
15..	1.30	1.40B	1.30	1.40B	1.45	.362	7	20
16..	....	....	....	1.45N	1.60	.367	....	20
17..	....	....	1.45A	1.45A	1.45	.351	....	20
20..	1.50	1.50	1.50	1.50	1.50	.385	3	23
21..	....	....	....	1.50N	1.65	.378	....	23
22..	....	....	1.50A	1.50A	1.50	.373	....	23
23..	....	....	....	1.50N	1.50	.377	....	23
24..	....	....	....	1.50N	1.72	.396	....	23
27..	1.70@.75	1.80	1.70	1.80	1.50	.393	3	25
28..	1.70	1.70	1.65	1.65	1.65	.419	2	27
29..	1.70	1.75	1.70	1.75	1.75	.448	7	33
30..	1.75	1.75	1.75	1.75	1.75	.447	3	36
31..	1.55	1.55	1.35A	1.35A	1.35	.362	3	35

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	1.25A	1.25A	1.20	.314	....	35
4..	.90	.90	.75A	.75A	.75	.292	3	32
5..	.75	1.00	.75	.85B	1.00	.292	5	36
6..	1.00	1.00	.95A	.95A	.95	.324	1	36
7..	....	....	....	.95N	1.00	.315	....	36
10..	.90	.90	.90	.90	.90	.294	2	34
11..	....	....	....	.90N	.90	.257	....	34
12..	....	....	.80A	.80A	.80	.253	....	34
13..	....	....	....	.80N	.70	.240	....	34
14..	....	....	.60A	.60A	.70	.256	....	34
17..	Exchange Closed; President's Day							
18..	.50	.50	.50	.50	.50	.190	11	34
19..	.50	.50	.50	.50	.50	.208	....	34
20..	....	....	....	.50N	.50	.191	1	34
21..	....	.65B	....	.65B	.65	.232	....	34
24..	....	....	....	.65N	.65	.204	....	34
25..	....	....	....	.65N	.65	.260	....	34
26..	....	.70B	....	.65N	.65	.240	....	34
27..	.40	.40	.40	.40	.40	.181	3	34
28..	....	....	....	.40N	.40	.240	....	34

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.30	.40B	.30	.40B	.40	.246	1	34
4..	....	.50B	....	.50B	.50	.243	....	33
5..	....	....	....	.50N	.50	.250	....	33
6..	....	.55B	....	.55B	.55	.259	....	33
7..	....	....	....	.55N	.55	.237	....	33
10..	....	....	.45A	.45A	.45	.270	....	33
11..	....	.60B	....	.60B	.60	.280	....	33
12..	....	.75B	....	.75B	.75	.326	....	33
13..	.85	.87	.85	.87	.87	.343	8	38
14..	.90	.90	.90	.90	.90	.336	2	40
17..	.85	.95	.85	.90	.95	.358	5	46
18..	1.00	1.00	.95	.95	.95	.336	21	66
19..	.85	.85	.85	.85	.85	.336	11	76
20..	.90	.90	.80	.85	.85	.319	47	105
21..	.75	.90	.75	.90	.90	.309	53	125
24..	.65	.77	.60	.65	.65	.277	28	137
25..	.65	.85	.65	.75	.80	.330	60	193
26..	.55	.55	.55	.55	.65	.299	8	198
27..	.55	.55	.55	.55	.65	.304	6	204
28..	Exchange Closed; Good Friday							
31..	.40	.40	.35A	.35A	.35	.187	1	204

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.30	.20	.30	.40	.207	6	190
2..	.35	.35	.35	.35	.40	.198	1	189
3..	.20	.20	.20	.20	.17	.108	1	187
4..	.15	.20	.10A	.10A	.07	.049	9	178
7..	.15	.30	.10	.10	.10	.029	19	159
8..	.10	.10	.10	.10	.10	.029	10	149
9..	.10	.15	.10	.15	.15	.069	33	146
10..	.10	.10	.10	.10	.10	.047	2	144
11..	.15	.15	.15	.15	.15	.076	1	145
14..	....	....	....	.15N	.12	.064	....	145
15..	....	....	....	.12N	.07	.047	....	144
16..	.05	.05	.05	.05	.05	.024	1	143
17..	....	....	....	.05N	.12	.064	....	143
18..	....	.15B	....	.15B	.20	.114	....	143
21..	....	....	....	.20N	.15	.086	....	143
22..	.10@.15	.27	.10	.25	.30	.164	43	168

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 48 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.30	.30	.25A	.25A	.25	.123	1	168
24..	.10	.15B	.10	.15B	.20	.136	2	168
25..	.12	.12	.12	.12	.15	.099	5	168
28..	....	....	....	.15N	.15	.103	....	168
29..	.25	.47B	.25	.47B	.47	.217	1	168
30..	.50	.90	.50	.90	.70	.341	14	175

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.60	.60	.60	.60	.40	.249	4	176
2..	.40	.40	.40	.40	.40	.244	6	178
5..	.40	.75	.40	.70A	.55	.309	43	180
6..	.60	.60	.50	.60	.50	.316	26	158
7..	.35	.45B	.35	.45B	.50	.303	2	158
8..	.85	1.15B	.70	1.15B	1.15	.522	13	165
9..	.90	1.00	.85	.85	.85	.474	11	162
12..	.50	.60	.50	.55A	.45	.324	10	172
13..	.40	.85	.40	.85	.70	.499	18	176
14..	.70	1.10B	.70	1.10B	1.10	.634	17	203
15..	1.00	1.00	.70	.75	.75	.539	10	207
16..	.55	.55	.45	.45	.45	.390	4	207
19..	.40	1.30	.40	1.15	.97	.720	56	206
20..	1.00	1.30B	.95	1.10	.92	.747	39	195
21..	1.10	1.10	.25	.30B	.30	.442	31	188
22..	.35	.55	.35	.50A	.50	.670	4	174
23..	.45	1.00	.45	1.00	1.07	.939	11	171
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.736	....	....

JUNE 1986 50 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	1.30N	1.20	.310	....	11
3..	....	....	....	1.20N	1.05	.272	....	11
6..	1.15	1.15	1.15	1.15	1.05	.285	1	11
7..	1.10	1.10	1.10	1.10	1.05	.282	3	13
8..	....	....	....	1.05N	.80	.240	....	13
9..	.85	.85	.85	.85	.72	.208	1	13
10..	.70	.70	.70	.70	.75	.224	2	15
13..	....	....	....	.75N	.70	.211	....	15
14..	.70	.70	.70	.70	.85	.236	4	17
15..	....	....	....	.85N	.95	.265	....	17
16..	....	....	....	.95N	1.10	.269	....	17
17..	.90	.90	.90	.90	.95	.254	1	17
20..	....	....	....	.95N	1.10	.283	....	17
21..	1.00	1.00	1.00	1.00	1.00	.277	2	19
22..	1.00	1.00	.90A	.90A	.90	.272	1	19
23..	.95@.90	.95	.90	.90	.90	.274	5	21
24..	.80	.80	.80	.80	1.10	.292	1	22
27..	1.10	1.25	.80	.80	.80	.287	57	77
28..	1.00	1.00	1.00	1.00	1.00	.310	2	79
29..	1.00	1.00	1.00	1.00	1.00	.336	9	88
30..	1.00	1.00	1.00	1.00	1.00	.335	2	90
31..	....	....	.80A	1.00N	.80	.258	....	90

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.75A	.75A	.70	.217	....	90
4..	.60	.60	.60	.60	.60	.198	1	90
5..	....	....	....	.60N	.60	.198	....	90
6..	....	....	....	.60N	.60	.224	....	90
7..	.50	.50	.50	.50	.50	.216	5	85
10..	....	....	....	.50N	.50	.197	....	85
11..	....	....	....	.50N	.50	.167	....	85
12..	....	....	....	.50N	.50	.164	....	85
13..	....	....	....	.50N	.45	.154	....	85
14..	....	....	....	.45N	.45	.165	....	85
17..	Exchange Closed; President's Day							
18..	.35	.35	.30A	.30A	.30	.115	2	83
19..	.30	.30	.30	.30	.30	.127	2	81
20..	....	....	....	.30N	.30	.115	....	81
21..	....	....	....	.30N	.30	.145	....	81
24..	....	....	....	.30N	.30	.123	....	81
25..	....	....	....	.30N	.30	.164	....	81
26..	....	.40B	....	.40B	.40	.149	....	81
27..	.25	.25	.25	.25	.25	.106	1	80
28..	....	....	....	.25N	.25	.162	....	80

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.20	.20	.20	.20	.20	.165	5	80
4..	....	....	....	.20N	.20	.163	....	75
5..	....	.25B	....	.25B	.25	.188	....	75
6..	....	.35B	....	.35B	.35	.175	....	75
7..	.30	.30	.30	.30	.30	.157	2	75

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1986 50 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	....	.30N	.30	.181	....	75
11..	....	.35B	....	.35B	.35	.187	....	75
12..	....	.45B	....	.45B	.45	.222	....	75
13..	....	.50B	....	.45N	.50	.234	....	75
14..	....	....	....	.50N	.50	.226	....	75
17..	....	....	....	.50N	.50	.240	....	75
18..	.70	.70	.70	.70	.70	.221	3	73
19..	....	....	....	.70N	.60	.219	....	75
20..	.45	.45	.45	.45	.45	.204	2	77
21..	....	....	....	.45N	.45	.194	....	77
24..	....	....	.40A	.40A	.40	.167	....	77
25..	....	....	....	.40N	.45	.206	....	77
26..	....	....	.35A	.35A	.35	.179	....	77
27..	....	....	....	.35N	.35	.180	....	77
28..	Exchange Closed; Good Friday							
31..	....	....	.30A	.30A	.15	.096	....	77

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15	.15	.15	.15	.15	.106	1	77
2..	....	....	....	.15N	.15	.099	....	77
3..	....	....	.10A	.10A	.05	.046	....	77
4..	.05	.05	.05	.05	.02	.018	2	75
7..	....	....	....	.02N	.02	.009	....	75
8..	....	....	....	.02N	.02	.009	....	75
9..	.05	.07	.05	.07	.07	.024	44	92
10..	....	....	....	.07N	.05	.015	41	83
11..	.10	.10	.10	.10	.10	.027	1	79
14..	....	....	....	.10N	.05	.021	....	79
15..	....	....	....	.05N	.02	.015	....	74
16..	....	....	....	.02N	.02	.006	....	74
17..	.05	.05	.05	.05	.05	.021	2	74
18..	.05	.05	.05	.05	.07	.043	1	73
21..	....	....	....	.07N	.05	.028	....	73
22..	....	....	....	.05N	.05	.064	....	73
23..	....	....	....	.05N	.05	.044	....	73
24..	....	....	....	.05N	.05	.049	....	73
25..	....	....	....	.05N	.05	.032	....	73
28..	....	....	....	.05N	.05	.031	....	73
29..	....	.15B	....	.15B	.15	.083	....	73
30..	.15@.20	.55	.15	.55	.35	.154	76	96

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.30	.25A	.25A	.12	.096	1	97
2..	.20	.20	.20	.20	.10	.091	1	98
5..	.15	.15	.15	.15	.15	.118	5	98
6..	.12	.15B	.12	.12	.12	.117	....	98
7..	....	....	....	.12N	.12	.106	....	98
8..	.30	.50	.30	.35A	.32	.240	13	102
9..	.25	.30	.25	.30	.30	.197	8	107
12..	.10	.10	.10	.10	.10	.090	3	107
13..	....	.20B	....	.20B	.15	.177	37	109
14..	....	.20B	....	.20B	.20	.262	....	101
15..	.30	.30	.15A	.15A	.15	.174	21	122
16..	....	....	.10A	.10A	.05	.083	....	122
19..	....	.20B	....	.10B	.10	.192	....	122
20..	.20	.20	.20	.20	.10	.157	5	122
21..	.10	.10	.05	.05	.02	.014	8	123
22..	....	....	....	.02N	.02	.008	....	123
23..	.02	.02	.02	.02	.02	.098	25	....

JULY 1986 40 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	6.45B	....	6.45B	6.10	.808	....	24
3..	....	6.30B	....	6.10N	6.05	.796	....	24
6..	....	6.20B	....	6.20B	6.20	.804	....	24
7..	....	....	....	6.20N	6.20	.804	....	24
8..	....	....	....	6.20N	5.70	.780	....	24
9..	....	....	....	5.70N	5.40	.764	....	24
10..	....	....	....	5.40N	5.55	.774	....	24
13..	....	5.80B	....	5.80B	5.20	.764	....	24
14..	....	....	....	5.20N	5.85	.795	....	24
15..	....	6.40B	....	6.40B	6.30	.821	....	24
16..	....	....	....	6.30N	6.40	.824	....	24
17..	....	....	....	6.40N	6.40	.823	....	24
20..	....	....	....	6.40N	6.35	.832	....	24
21..	....	6.80B	....	6.80B	6.60	.839	....	24
22..	....	6.70B	....	6.70B	6.70	.843	....	24
23..	....	....	....	6.70N	6.85	.849	....	24
24..	....	....	....	6.85N	7.15	.855	....	24
27..	....	....	....	7.15N	7.10	.854	....	24
28..	....	....	7.00A	7.00A	7.20	.861	....	24

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 40 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	....	7.20N	7.50	.873	....	24
30	....	....	....	7.50N	7.30	.868	....	24
31	....	....	7.00A	7.00A	6.55	.839	....	24

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	6.50A	6.50A	5.75	.812	....	24
4	....	....	....	5.75N	5.45	.792	....	24
5	....	....	....	5.45N	5.75	.792	....	24
6	....	....	....	5.75N	5.80	.818	....	24
7	....	....	5.70A	5.80N	5.80	.814	....	24
10	....	....	....	5.80N	5.50	.806	....	24
11	....	....	....	5.50N	5.00	.783	....	24
12	....	5.10B	....	5.10B	5.10	.788	....	24
13	....	....	....	5.10N	5.00	.779	....	24
14	....	....	....	5.00N	5.07	.784	....	24
17	Exchange Closed; President's Day							
18	....	....	4.55A	4.55A	4.10	.728	....	24
19	....	....	....	4.10N	4.65	.756	....	24
20	....	....	4.50A	4.50A	4.20	.736	....	24
21	....	4.30B	....	4.30B	4.60	.771	....	24
24	....	....	....	4.60N	4.35	.756	....	24
25	....	4.45B	....	4.45B	5.10	.797	....	24
26	....	....	....	5.10N	4.80	.783	....	24
27	....	....	3.70A	3.70A	3.70	.715	....	24
28	....	3.90B	....	3.90B	3.70	.690	....	24

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	3.70N	4.40	.716	....	24
4	....	....	....	4.40N	4.45	.723	....	24
5	....	....	....	4.45N	4.55	.733	....	24
6	4.60	4.60	4.60	4.60	4.70	.741	4	20
7	....	....	4.55A	4.55A	4.30	.727	....	20
10	....	4.40B	....	4.40B	4.75	.747	....	20
11	....	....	4.70A	4.70A	4.75	.752	....	20
12	....	5.10B	....	5.10B	5.70	.806	....	20
13	....	....	....	5.70N	5.87	.820	....	20
14	....	....	....	5.87N	6.10	.831	....	20
17	....	....	5.90A	5.90A	6.25	.852	....	20
18	....	....	....	6.25N	6.00	.845	....	20
19	....	....	....	6.00N	6.20	.851	....	20
20	....	....	....	6.20N	6.10	.850	....	20
21	5.80	5.90B	5.80	5.90B	6.25	.858	20	8
24	....	....	....	6.25N	5.72	.844	....	8
25	....	6.00B	....	6.00B	6.10	.870	....	8
26	....	....	6.05A	6.05A	5.67	.857	....	8
27	....	....	....	5.67N	5.67	.861	....	8
28	Exchange Closed; Good Friday							
31	....	....	5.30A	5.30A	4.35	.798	....	8

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	4.20A	4.20A	4.67	.820	....	8
2	....	4.85B	....	4.85B	4.65	.823	....	8
3	....	4.70B	4.20A	4.20A	3.30	.742	....	8
4	....	3.50B	3.20A	3.20A	2.55	.634	....	8
7	2.75	2.75	2.55	2.55	2.00	.614	8	12
8	2.70	2.75B	2.70	2.75B	2.87	.614	2	14
9	....	3.20B	....	3.20B	3.10	.720	....	14
10	....	3.20B	2.90A	2.90A	2.60	.671	....	14
11	....	3.40B	....	3.40B	3.35	.737	....	14
14	....	....	....	3.35N	3.45	.739	....	14
15	....	3.55B	....	3.45N	3.05	.714	....	14
16	2.60	2.60	2.40	2.40	2.37	.627	4	15
17	2.40	2.75B	2.40	2.75B	3.45	.744	1	15
18	4.50	4.50	4.25	4.25	4.10	.794	4	16
21	....	....	4.05A	4.05A	3.75	.775	....	16
22	4.15	4.15	4.15	4.15	4.60	.843	2	16
23	....	....	....	4.60N	4.55	.820	....	16
24	....	....	4.25A	4.25A	4.40	.834	....	16
25	....	....	4.15A	4.15A	4.20	.812	....	16
28	....	4.30B	....	4.30B	4.45	.842	....	16
29	5.20	5.20	5.20	5.20	5.65	.909	1	16
30	6.20	6.20	6.20	6.20	6.65	.937	3	16

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	6.10A	6.10A	5.95	.919	....	16
2	5.65	5.80B	5.65	5.80B	5.95	.923	1	16
5	....	6.70B	....	6.70B	6.45	.947	....	16
6	....	6.75B	....	6.75B	6.55	.951	....	16
7	....	....	6.30A	6.55N	6.55	.951	....	16
8	7.70	7.80	7.70	7.80	7.95	.978	5	15
9	7.95	8.00	7.80A	7.80A	7.70	.976	12	16
12	....	....	7.50A	7.50A	6.70	.966	....	16

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 40 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	7.80B	....	7.80B	7.80	.982	....	16
14	....	....	....	7.80N	8.25	.988	....	13
15	....	....	7.40A	7.40A	7.30	.979	....	13
16	....	....	6.30A	6.65A	6.70	.972	....	13
19	....	7.60B	....	7.60B	7.80	.988	....	13
20	....	....	....	7.90B	7.47	.986	....	13
21	....	....	6.30A	6.30A	6.55	.975	....	13
22	....	....	....	6.55N	6.62	.978	....	13
23	....	7.40B	....	7.40B	7.80	.991	....	13
26	Exchange Closed; Memorial Day							
27	....	....	7.70A	7.80N	7.70	.994	....	13
28	8.85	8.85	8.85	8.85	9.10	.998	1	13
29	....	....	8.70A	8.70A	8.25	997	....	13
30	....	....	8.20A	8.25N	8.12	.997	....	11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	8.95B	....	8.30B	8.45	.999	....	11
3	....	....	8.25A	8.25A	8.07	.998	....	11
4	....	....	7.60A	7.60A	7.65	.998	....	11
5	....	9.15B	....	8.20B	8.32	.999	....	11
6	....	8.60B	8.20A	8.60B	8.70	.999	....	11
9	....	9.30B	....	9.30B	9.30	.999	....	11
10	....	9.45B	8.85A	9.30N	9.05	.999	....	11
11	....	....	8.55A	8.90A	8.87	.999	....	11
12	....	9.40B	....	9.40B	9.45	.999	....	11
13	....	10.80B	....	10.60B	10.70	.999	....	11
16	....	....	....	10.70N	10.35	1.000	....	....

JULY 1986 42 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	5.00B	....	5.00B	4.80	.720	....	30
3	....	....	....	4.80N	4.70	.707	....	30
6	....	4.80B	....	4.80B	4.85	.714	....	30
7	....	....	....	4.85N	4.85	.714	....	30
8	....	....	....	4.85N	4.40	.685	....	30
9	....	....	....	4.40N	4.15	.665	....	30
10	....	....	....	4.15N	4.25	.676	....	30
13	....	....	....	4.25N	4.00	.664	....	30
14	....	....	....	4.00N	4.50	.701	....	30
15	....	4.85B	....	4.85B	4.85	.732	....	30
16	....	....	4.00A	4.00A	5.00	.736	....	30
17	....	....	....	5.00N	5.00	.734	....	30
20	....	....	....	5.00N	5.05	.745	....	30
21	....	5.30B	....	5.30B	5.20	.754	....	30
22	....	....	....	5.20N	5.25	.759	....	30
23	....	....	....	5.25N	5.35	.767	....	30
24	....	....	....	5.35N	5.60	.774	....	30
27	....	....	....	5.60N	5.50	.772	....	30
28	....	....	5.40A	5.40A	5.70	.780	....	30
29	....	....	....	5.70N	6.10	.796	....	30
30	....	....	6.00A	6.00A	5.60	.789	....	30
31	....	....	5.70A	5.70A	4.95	.750	....	30

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	4.75A	4.75A	4.20	.714	....	30
4	....	....	3.90A	3.90A	3.90	.689	....	30
5	....	4.10B	....	4.10B	4.40	.689	....	30
6	....	....	....	4.40N	4.25	.721	....	30
7	....	....	....	4.25N	4.40	.716	....	30
10	....	....	....	4.40N	4.15	.704	....	30
11	....	....	4.10A	4.10A	3.60	.675	....	30
12	....	3.70B	....	3.70B	3.70	.681	....	30
13	....	....	....	3.70N	3.55	.669	....	30
14	....	....	....	3.55N	3.77	.675	....	30
17	Exchange Closed; President's Day							
18	....	....	3.25A	3.25A	3.00	.606	....	30
19	....	3.10B	....	3.10B	3.20	.638	....	30
20	....	....	....	3.20N	2.85	.615	....	30
21	....	2.95B	....	2.95B	3.40	.655	....	30
24	....	....	3.25A	3.25A	3.10	.636	....	30
25	....	....	....	3.10N	3.65	.686	....	30
26	....	....	....	3.65N	3.50	.668	....	30
27	....	....	2.85A	2.85A	2.85	.586	....	30
28	....	....	....	2.85N	2.70	.583	....	30

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.70	2.70	2.65A	2.65A	3.20	.610	2	32
4	....	....	....	3.20N	3.05	.618	....	32
5	....	....	....	3.05N	3.20	.628	....	32
6	3.50	3.50	3.50	3.50	3.40	.637	1	33
7	....	....	3.25A	3.25A	3.20	.621	....	33

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
JULY 1986 42 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	...	3.20N	3.30	.641	....	33
11..	....	....	....	3.30N	3.30	.644	....	33
12..	....	3.60B	....	3.60B	4.10	.707	....	33
13..	....	....	....	4.10N	4.25	.723	....	33
14..	....	....	....	4.25N	4.47	.735	....	33
17..	....	4.75B	4.35A	4.75B	4.75	.759	....	33
18..	....	....	....	4.75N	4.42	.748	....	33
19..	....	....	....	4.42N	4.67	.754	....	33
20..	....	....	....	4.67N	4.55	.752	....	33
21..	4.30	4.30	4.30	4.30	4.60	.761	30	30
24..	....	....	....	4.60N	4.17	.739	....	30
25..	....	4.45B	....	4.45B	4.42	.773	....	30
26..	....	....	4.40A	4.40A	4.05	.753	....	30
27..	....	....	....	4.05N	4.05	.755	....	30
28..	Exchange Closed; Good Friday							
31..	3.40	3.40	3.40	3.40	2.90	.667	1	30
	IN APRIL							
1..	....	....	2.85A	2.85A	3.05	.693	....	30
2..	....	3.40B	....	3.40B	3.22	.695	....	30
3..	....	....	2.80A	2.80A	2.30	.589	....	30
4..	1.80	1.85	1.80	1.85	1.57	.466	32	62
7..	1.85	1.85	1.50	1.50	1.40	.438	5	62
8..	1.75	2.00B	1.75	1.90	1.82	.438	2	62
9..	1.80	2.05	1.80	2.00	2.00	.554	21	82
10	2.00	2.05B	1.80	1.80	1.80	.497	5	84
11	...	2.30B	....	2.30B	2.10	.573	1	84
14..	2.10	2.10	2.10	2.10	2.20	.573	3	85
15..	2.55	2.55	2.00A	2.00A	2.00	.543	5	87
16..	1.65	1.65	1.40	1.40	1.30	.447	3	88
17..	1.40	1.80B	1.40	1.80B	2.25	.580	4	86
18..	3.05	3.05	2.80A	2.80A	2.67	.642	5	85
21..	2.80	2.80	2.50A	2.80	2.52	.615	8	88
22..	3.00@.05	3.10B	2.95	3.10B	3.15	.705	30	88
23..	....	....	3.00A	3.00A	2.92	.673	....	88
24..	....	....	2.85A	2.85A	3.10	.691	....	88
25..	....	....	2.80A	2.80A	2.80	.660	....	89
28..	3.00	3.10B	3.00	3.00	2.95	.698	1	89
29..	3.35	3.85	3.35	3.85	4.05	.803	13	95
30..	4.10	4.65	4.00A	4.65	4.75	.852	5	85
	IN MAY							
1..	4.30	4.40B	4.15A	4.30	4.30	.817	1	85
2..	...	....	4.25A	4.25A	4.25	.823	....	85
5..	4.90	5.10	4.90	5.00A	4.70	.865	8	90
6..	....	5.00B	....	4.85B	4.90	.873	....	85
7..	....	....	4.60A	4.90N	4.80	.871	....	85
8..	5.30	5.90B	5.30	5.90B	6.05	.932	1	85
9..	....	6.15B	6.00A	6.15B	5.80	.926	....	85
12..	6.10	6.10	5.40	5.40	4.95	.898	1	85
13..	5.65	5.85B	5.65	5.85B	5.90	.937	1	85
14..	5.80	5.80	5.80	5.80	6.30	.953	3	86
15..	....	....	5.40A	5.40A	5.37	.927	....	85
16..	4.60	4.70B	4.60	4.70B	4.90	.907	1	84
19..	....	5.95B	....	5.95B	5.80	.951	....	84
20..	....	....	....	5.65A	5.52	.945	....	84
21..	4.50	4.50	4.45A	4.50	4.65	.911	....	84
22..	....	....	4.60A	4.60A	4.75	.917	1	84
23..	....	5.40B	....	5.40B	5.87	.958	....	84
26..	Exchange Closed; Memorial Day							
27..	....	6.50B	5.75A	5.90B	5.75	.966	....	84
28..	6.50	7.00	6.50	7.00	7.10	.988	3	84
29..	....	....	6.60A	6.60A	6.27	.980	....	84
30..	....	6.30B	6.20A	6.30B	6.15	.980	....	84
	IN JUNE							
2..	....	6.95B	....	6.30B	6.47	.990	....	84
3..	....	....	6.25A	6.25A	6.10	.987	....	84
4..	....	....	5.60A	5.60A	5.70	.984	....	84
5..	....	7.15B	....	6.20B	6.35	.992	...	84
6..	....	6.60B	6.20A	6.60B	6.70	.996	...	84
9..	....	7.30B	....	7.30B	7.30	.999	....	84
10..	....	7.45B	6.85A	7.30N	7.05	.999	....	84
11..	....	....	6.55A	6.90A	6.87	.999	....	84
12..	7.10	7.40B	7.10	7.40B	7.45	.999	3	83
13..	....	8.80B	....	8.60B	8.70	.999	....	83
16..	....	9.60B	....	9.20B	9.35	1.000	....	15
17..	....	9.40B	9.00A	9.30A	9.30	1.000	....	14
18..	9.00	10.45B	9.00	10.45B	10.42	1.000	2	14
19..	....	11.25B	....	10.55B	10.77	1.000	....	3
20..	....	12.10B	10.40A	12.10B	12.27	1.000	....	....

LIVE HOG OPTION ON FUTURES — CALLS
JULY 1986 44 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.80@.90	1.90	1.80	1.90	1.90	.500	13	13
4..	1.90	2.30	1.90	2.20A	2.00	.508	2	14
5..	....	...	....	2.00N	2.10	.519	....	14
6..	2.15	2.25B	2.15	2.15	2.15	.527	1	14
7..	2.20	2.20	2.10	2.10	2.05	.510	5	19
10..	....	....	....	2.05N	2.15	.529	....	19
11..	2.25	2.30	2.15	2.30	2.27	.529	8	27
12..	2.50	2.60	2.50	2.60	3.00	.595	8	24
13..	3.05	3.05	3.00	3.00	3.12	.610	12	12
14..	....	....	....	3.12N	3.25	.622	....	12
17..	....	....	3.10A	3.10A	3.40	.647	....	12
18..	....	....	....	3.40N	3.25	.632	....	12
19..	....	....	....	3.25N	3.37	.638	....	12
20..	3.20	3.20	3.20	3.20	3.25	.633	10	22
21..	....	....	....	3.25N	3.40	.643	....	22
24..	....	....	2.80A	2.80A	2.90	.614	....	22
25..	....	3.20B	....	3.20B	3.25	.652	....	22
26..	....	....	2.90A	2.90A	2.90	.625	....	22
27..	2.50	2.50	2.50	2.50	2.90	.624	1	21
28..	Exchange Closed; Good Friday							
31..	1.80	1.80	1.80	1.80	1.85	.518	1	21
	IN APRIL							
1..	1.75	1.85B	1.70A	1.85B	1.92	.544	1	22
2..	2.10	2.20B	2.10	2.10	1.97	.544	1	23
3..	1.95	2.00B	1.50A	1.50A	1.40	.429	1	24
4..	1.35	1.40	.90	.90	.90	.310	10	31
7..	.90	1.00	.90	1.00	.90	.281	5	36
8..	.85	1.15	.85	1.10	1.10	.281	6	40
9..	1.20	1.30	1.10	1.20	1.15	.385	5	43
10..	1.20	1.30	.90	.90	.90	.331	27	48
11..	1.25	1.40B	1.25	1.40B	1.30	.403	12	58
14..	1.25	1.25	1.00	1.00	1.10	.401	3	59
15..	1.45	1.45	1.25A	1.25A	1.25	.372	1	60
16..	1.20	1.20	.90	.90	.90	.284	5	65
17..	1.05	1.05	1.00	1.05B	1.35	.408	4	68
18..	1.55	2.30	1.55	1.60	1.60	.472	10	64
21..	....	1.70B	....	1.70B	1.37	.440	...	64
22..	1.95	2.00	1.95	2.00	2.00	.538	9	63
23..	2.05	2.05	1.95A	2.00A	1.77	.501	....	61
24..	1.85	1.85	1.80A	1.85	1.85	.520	4	64
25..	1.65	1.80	1.65	1.80	1.60	.485	21	84
28..	1.80	1.90	1.80	1.90	1.90	.522	2	84
29..	2.00	2.35	2.00	2.35	2.70	.651	16	73
30..	2.75	3.45	2.70	3.45	3.40	.719	14	57
	IN MAY							
1..	2.95	3.00B	2.90A	3.00B	2.70	.657	6	60
2..	2.75	2.80	2.75	2.80	2.80	.674	2	57
5..	3.60	3.60	3.35	3.35	3.20	.730	6	53
6..	3.40	3.45	3.40	3.40A	3.25	.740	1	50
7..	3.00	3.15B	3.00	3.15B	3.20	.734	5	47
8..	4.10	4.20B	4.10	4.20B	4.30	.837	5	47
9..	4.00	4.30	3.97	4.20A	4.15	.824	3	45
12..	....	....	3.50A	3.50A	3.40	.770	1	44
13..	....	4.10B	...	4.10B	4.25	.840	....	44
14..	3.90	4.00B	3.80	4.00B	4.62	.871	1	43
15..	3.85	3.85	3.80A	3.80A	3.75	.815	3	43
16..	....	....	3.00A	3.25A	3.30	.776	....	43
19..	....	4.20B	....	4.20B	4.15	.859	....	43
20..	4.40	4.40	3.90A	3.90A	3.90	.843	1	42
21..	3.55	3.55	2.90A	2.90A	3.10	.773	1	42
22..	....	3.15B	....	3.15B	3.15	.783	....	41
23..	....	4.40B	....	4.40B	4.10	.870	....	41
26..	Exchange Closed; Memorial Day							
27..	....	4.60B	....	4.10N	4.00	.880	1	41
28..	5.00	5.05B	4.95A	5.05B	5.20	.947	1	40
29..	....	....	4.65A	4.65A	4.40	.917	....	40
30..	....	4.45B	4.15A	4.40N	4.27	.915	....	40
	IN JUNE							
2..	5.00	5.10	4.60A	4.60A	4.55	.943	3	41
3..	....	4.60B	4.15A	4.30A	4.22	.931	....	41
4..	....	....	3.85A	4.22N	3.77	.915	....	41
5..	3.65	4.35B	3.65	4.35B	4.42	.948	2	41
6..	4.40	4.65B	4.20A	4.65B	4.77	.966	11	41
9..	5.10	5.30	5.10	5.30	5.32	.989	4	38
10..	4.90	5.50B	4.90	5.15B	5.05	.990	4	38
11..	....	....	4.55A	4.90A	4.87	.991	....	38
12..	5.00	5.40B	5.00	5.40B	5.47	.997	1	38
13..	6.00	6.80B	6.00	6.60B	6.70	.999	12	36
16..	7.55	7.60B	7.25A	7.40A	7.35	.999	1	37
17..	7.70@.65	7.70	7.00A	7.30A	7.30	.999	3	9

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 44 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	7.00	8.45B	7.00	8.45B	8.42	1.000	3	7
19	....	9.25B	....	8.55B	8.77	1.000	....	4
20	....	10.10B	....	10.10B	10.27	1.000	....	2
23	....	....	....	....	....	1.000	....	....

JULY 1986 46 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	2.40	2.70B	2.40	2.70B	2.70	.525	....	....
16	....	....	....	2.70N	2.80	.529	10	10
17	....	....	....	2.80N	2.75	.527	....	10
20	....	....	....	2.75N	2.77	.537	....	10
21	....	2.90B	....	2.90B	2.87	.548	....	10
22	....	....	....	2.87N	3.02	.553	....	10
23	....	....	3.00A	3.00A	2.85	.562	....	10
24	....	....	....	2.85N	3.25	.571	....	10
27	3.15	3.15	3.15	3.15	3.15	.566	5	15
28	....	....	3.10A	3.10A	3.25	.576	....	15
29	....	....	3.10A	3.10A	3.45	.597	....	15
30	3.25	3.25	3.25	3.25	3.15	.586	1	15
31	....	....	2.75A	2.75A	2.67	.535	....	15

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	2.50A	2.50A	2.12	.489	....	15
4	....	....	1.90A	1.90A	1.90	.459	....	15
5	1.90	2.10B	1.90	2.10B	2.30	.459	1	16
6	....	....	....	2.30N	2.20	.495	....	16
7	2.00	2.00	2.00	2.00	2.10	.488	....	16
10	....	....	....	2.10N	2.00	.471	....	16
11	....	....	1.60A	1.60A	1.60	.437	2	18
12	1.70	1.70	1.70	1.70	1.70	.443	2	20
13	1.60	1.60	1.60	1.60	1.65	.429	1	20
14	1.85	1.85	1.85	1.85	1.70	.434	1	20
17	Exchange Closed; President's Day							
18	1.20	1.20	1.20	1.20	1.20	.360	10	30
19	....	....	....	1.20N	1.40	.391	5	35
20	....	....	....	1.40N	1.20	.366	....	35
21	....	1.40B	....	1.40B	1.50	.406	....	35
24	....	....	....	1.50N	1.50	.383	....	35
25	1.50	1.60B	1.50	1.55	1.55	.435	2	37
26	1.60	1.70B	1.60	1.70B	1.60	.414	1	38
27	....	....	1.20A	1.20A	1.20	.331	....	38
28	....	....	1.10A	1.20N	1.20	.372	....	38

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.00	1.25	1.00	1.25	1.25	.395	2	39
4	1.30	1.30	1.30	1.30	1.30	.403	2	41
5	....	....	....	1.30N	1.40	.413	....	41
6	1.50	1.70	1.50	1.70	1.60	.420	6	46
7	1.30	1.30	1.30	1.30	1.30	.403	1	47
10	....	1.40B	....	1.40B	1.40	.419	....	47
11	1.45	1.45	1.45	1.45	1.45	.417	1	47
12	1.90	1.90	1.80A	1.80A	1.80	.480	1	48
13	2.15	2.15	2.15	2.15	2.17	.493	5	49
14	2.00	2.20	2.00	2.15	2.17	.504	11	40
17	2.15	2.45	2.10A	2.45	2.25	.526	2	41
18	2.20	2.20	2.20	2.20	2.20	.509	3	40
19	....	....	....	2.20N	2.20	.513	....	40
20	2.20	2.20	2.15	2.15	2.15	.506	2	41
21	2.15	2.20	2.00	2.15	2.20	.515	20	47
24	2.20	2.20	1.95A	1.95A	1.90	.481	2	49
25	2.00	2.10	2.00	2.10	2.10	.519	4	49
26	....	....	1.80A	1.80A	1.80	.487	....	49
27	....	....	....	1.80N	1.80	.484	....	49
28	Exchange Closed; Good Friday							
31	....	....	1.20A	1.20A	1.20	.373	....	49

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.10B	1.00	1.10B	1.10	.395	5	54
2	1.05	1.20B	1.05	1.20B	1.20	.393	1	54
3	....	....	.90A	.90A	.90	.286	....	54
4	.90	.90	.45	.45	.45	.188	20	67
7	.50	.50	.40	.50	.50	.162	10	75
8	.60	.70	.50	.50	.50	.162	11	85
9	.65	.70	.65	.70	.70	.242	2	86
10	.65	.65	.50	.50	.50	.199	13	97
11	.75	.90	.75	.90	.90	.256	15	102
14	.80	.80	.70A	.70A	.70	.253	4	116
15	.95	.95	.75A	.75A	.75	.228	7	123
16	.50	.55	.45A	.45A	.40	.162	38	153
17	.42	.50B	.40	.50B	.70	.258	23	126
18	1.00	1.40	1.00	1.00A	1.00	.313	13	127

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 46 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.95	1.00	.95	.95A	.92	.283	9	125
22	1.10	1.15	1.00	1.15	1.15	.370	37	155
23	1.10	1.10	1.10	1.10	1.10	.335	12	158
24	1.15	1.15	.90	1.00	1.00	.352	9	157
25	....	....	....	1.00N	1.00	.319	....	157
28	.95	1.15	.95	1.00	1.00	.349	16	167
29	1.10	1.75B	1.10	1.75B	1.75	.478	9	168
30	1.70	2.20	1.50	2.20	2.15	.554	20	177

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.90	1.60	1.90B	1.70	.493	14	178
2	1.60	1.75	1.60	1.75	1.75	.499	7	181
5	1.80	2.25	1.80	2.20	2.10	.557	30	189
6	2.30	2.30	2.00	2.00	2.12	.566	5	174
7	1.70	1.90B	1.70	1.90B	1.90	.557	86	240
8	2.40@2.50	2.90	2.35	2.90	2.80	.690	57	260
9	2.95	3.15	2.60	2.85	2.65	.669	164	267
12	2.25	2.25	2.15	2.15	2.00	.590	15	262
13	....	2.65B	2.50	2.50	2.60	.685	1	260
14	2.60	3.00	2.60	3.00	3.00	.727	12	255
15	2.40	2.40	2.35	2.35	2.27	.643	7	256
16	1.65	1.80B	1.65	1.80B	2.00	.588	2	251
19	2.20	2.70	2.20	2.70	2.57	.697	4	251
20	2.75	2.80B	2.40	2.40	2.40	.670	3	248
21	....	....	1.65A	1.65A	1.90	.570	....	246
22	1.90	1.95B	1.85A	1.90	1.85	.581	1	246
23	1.90	2.52	1.90	2.52	2.52	.706	11	252
26	Exchange Closed; Memorial Day							
27	2.20	2.80B	2.20	2.60B	2.30	.708	1	247
28	3.05	3.30B	3.05	3.30B	3.45	.835	3	246
29	3.15	3.20B	2.95A	2.95A	2.65	.768	3	244
30	2.30	2.70B	2.30	2.70B	2.57	.760	12	252

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.60	3.40B	2.60	2.85A	2.80	.807	4	252
3	2.65	2.90B	2.50A	2.70	2.47	.775	20	254
4	2.20	2.20	2.15	2.15	2.10	.734	2	246
5	....	2.65B	2.00A	2.65B	2.67	.808	....	231
6	....	2.80B	2.50A	2.80B	2.87	.850	....	231
9	3.20	3.35B	3.10	3.35B	3.40	.922	8	229
10	3.50	3.55B	2.90	3.15	3.15	.918	4	228
11	....	....	2.65A	3.15N	2.95	.916	....	224
12	....	3.40B	....	3.40B	3.50	.961	....	224
13	3.90	4.90	3.90	4.80A	4.72	.994	9	222
16	4.95	5.60B	4.95	5.25B	5.35	.999	2	70
17	5.05	5.45B	5.00	5.10B	5.30	.999	4	65
18	4.95	6.45B	4.95	6.45B	6.42	.999	25	56
19	7.45	7.45	6.50A	6.85A	6.77	1.000	2	55
20	7.55	8.25	7.55	8.25	8.27	1.000	2	....

JULY 1986 48 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	1.80	1.80	1.80	1.80	1.85	.422	2	2
16	1.85	1.85	1.85	1.85	2.00	.426	3	5
17	....	....	....	2.00N	2.00	.422	....	5
20	1.90	1.95	1.90	1.95	1.97	.432	2	7
21	1.95	2.00	1.95	2.00	2.05	.442	11	18
22	....	....	2.00A	2.00A	2.00	.447	....	18
23	2.00	2.05	2.00	2.05	2.05	.456	2	20
24	2.10	2.10	2.00	2.00	2.35	.465	4	24
27	2.00	2.25	2.00	2.25	2.25	.458	16	40
28	....	....	2.10A	2.10A	2.10	.466	....	40
29	2.20	2.20	2.20	2.20	2.25	.489	1	41
30	2.25	2.25	2.25	2.25	2.25	.478	2	43
31	....	....	2.00A	2.00A	2.00	.425	....	43

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	1.85A	1.85A	1.60	.380	....	43
4	1.30	1.30	1.25A	1.25A	1.25	.352	1	44
5	1.30	1.30	1.30	1.30	1.35	.352	1	45
6	....	....	....	1.35N	1.35	.385	....	45
7	....	....	....	1.35N	1.35	.377	....	45
10	....	....	....	1.35N	1.35	.360	....	45
11	....	....	1.25A	1.25A	1.25	.329	....	45
12	....	....	....	1.25N	1.25	.333	....	45
13	....	....	....	1.25N	1.20	.320	....	45
14	....	....	....	1.20N	1.20	.325	....	45
17	Exchange Closed; President's Day							
18	.80	.90	.80	.90	.90	.256	12	42
19	.85	.85	.85	.85	.85	.283	1	41
20	.95	.95	.95	.95	.95	.261	6	41

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
JULY 1986 48 CALLS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21 ..	....	....	....	.95N	.95	.296	....	41
24 ..	....	....	....	.95N	.95	.274	....	41
25 ..	....	....	....	.95N	1.00	.320	....	41
26 ..	....	1.05B	....	1.05B	1.05	.301	....	41
27 ..	....	....	.75A	.75A	.75	.228	....	41
28 ..	....	....	....	.75N	.75	.282	....	41

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.75N	.75	.301	....	41
4 ..	....	.80B	....	.80B	.80	.308	....	41
5 ..	....	....	....	.80N	.80	.316	....	41
6 ..	.85	1.00B	.85	.85	.85	.323	2	43
7 ..	....	....	....	.85N	.85	.307	....	43
10 ..	....	....	....	.85N	.85	.319	....	43
11 ..	.80	.90B	.80	.85	.85	.315	3	46
12 ..	1.00	1.05B	1.00	1.05B	1.05	.371	4	50
13 ..	1.35	1.35	1.35	1.35	1.30	.381	1	50
14 ..	1.30	1.30	1.20	1.30	1.30	.390	6	56
17 ..	1.35	1.40B	1.35	1.40B	1.40	.408	4	59
18 ..	1.35	1.45B	1.35	1.35	1.35	.390	1	60
19 ..	1.27	1.35	1.27	1.35	1.35	.392	22	83
20 ..	1.35	1.35	1.25	1.35	1.35	.384	11	94
21 ..	1.35	1.35	1.15	1.20B	1.20	.391	10	95
24 ..	1.20	1.20	1.00	1.10	1.10	.356	8	100
25 ..	1.20	1.35	1.20	1.35	1.35	.389	12	112
26 ..	1.20	1.20	1.20	1.20	1.20	.356	1	113
27 ..	1.00	1.00	1.00	1.00	1.20	.351	5	113
28 ..	Exchange Closed; Good Friday							
31 ..	.70	.70	.62	.65A	.65	.249	6	110

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.55	.60B	.55	.60B	.60	.266	15	110
2 ..	....	....	....	.60N	.60	.262	....	110
3 ..	.55	.55	.50A	.50A	.50	.175	6	109
4 ..	.50	.50	.25	.25	.25	.104	29	136
7 ..	.20	.30	.20	.30	.30	.084	13	122
8 ..	.40	.40	.30	.40	.40	.084	6	119
9 ..	.35	.35	.35	.35	.35	.138	45	120
10 ..	.25	.25	.25	.25	.25	.108	4	121
11 ..	.50	.50	.50	.50	.50	.147	1	122
14 ..	....	....	....	.50N	.50	.143	....	122
15 ..	.35	.35	.35	.35	.35	.127	2	119
16 ..	.30	.30	.25A	.25A	.25	.083	2	119
17 ..	....	....	....	.25N	.25	.148	....	119
18 ..	....	.50B	....	.50B	.50	.188	....	119
21 ..	....	....	....	.50N	.50	.164	....	119
22 ..	....	.55B	....	.55B	.55	.230	....	119
23 ..	.55	.55	.55	.55	.55	.202	7	120
24 ..	.60	.60	.60	.60	.60	.215	1	119
25 ..	.50	.60	.50	.60	.60	.189	21	139
28 ..	....	....	....	.60N	.60	.208	....	139
29 ..	.70	1.00	.70	1.00	1.00	.316	3	142
30 ..	1.00	1.50	.95	1.50	1.50	.385	28	159

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.10	1.10	1.00	1.05	1.05	.326	53	169
2 ..	.85	1.05	.85	1.05	1.05	.331	16	154
5 ..	1.05	1.30	1.00	1.20	1.20	.380	14	163
6 ..	1.10	1.10	1.10	1.10	1.10	.386	3	165
7 ..	1.05	1.10	1.00	1.10	1.10	.376	38	197
8 ..	1.30	1.80	1.30	1.80	1.80	.511	25	194
9 ..	1.80	1.85	1.70A	1.70A	1.60	.485	5	194
12 ..	1.25	1.25	1.15	1.20	1.20	.397	7	198
13 ..	1.60	1.75	1.60	1.70A	1.65	.495	1	199
14 ..	1.55	1.75	1.55	1.75	1.75	.541	6	196
15 ..	1.50	1.50	1.35	1.35	1.35	.444	5	199
16 ..	.90	1.10	.90	1.00A	1.00	.385	18	200
19 ..	1.30	1.60B	1.30	1.60B	1.37	.492	1	202
20 ..	1.50	1.60B	1.30	1.30	1.30	.459	4	202
21 ..	1.30	1.35B	.65	.85B	.85	.355	21	209
22 ..	.90	1.00	.90	.95	.95	.365	175	250
23 ..	1.10	1.40	1.10	1.40	1.40	.493	14	253
26 ..	Exchange Closed; Memorial Day							
27 ..	1.40	1.70B	1.30	1.40B	1.30	.478	12	254
28 ..	1.50	2.00	1.50	2.00	2.00	.641	16	263
29 ..	1.55@.50	1.60	1.50	1.60	1.50	.543	9	266
30 ..	1.40	1.40	1.20	1.40B	1.37	.528	32	261

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	1.35@.30	1.95	1.30	1.45A	1.45	.571	12	261
3 ..	1.55	1.55	1.20	1.25	1.25	.522	42	251
4 ..	.95	1.00B	.85	.95	.95	.462	14	245

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
JULY 1986 48 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5 ..	1.00	1.30B	.85A	1.30B	1.32	.557	13	226
6 ..	1.30	1.40B	1.10A	1.35	1.37	.609	4	226
9 ..	1.55	1.75	1.50	1.70	1.70	.713	44	207
10 ..	1.65	1.75B	1.50A	1.60A	1.60	.686	4	203
11 ..	1.15	1.40B	1.15	1.30	1.35	.662	7	208
12 ..	1.50	1.80	1.50	1.70A	1.77	.769	11	210
13 ..	1.90	2.90	1.90	2.70A	2.72	.925	25	217
16 ..	3.20	3.60	3.20	3.20	3.37	.990	26	187
17 ..	3.60	3.60	3.00	3.30	3.30	.996	29	160
18 ..	3.10	4.50	3.05	4.50	4.42	.999	6	154
19 ..	4.70	5.25B	4.50A	4.85A	4.77	1.000	3	86
20 ..	5.40	6.50	5.40	6.50	6.50	1.000	2	9
23 ..	....	....	....	....	....	.999	....	....

JULY 1986 50 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27 ..	1.20	1.20	1.20	1.20	1.20	.358	1	1
28 ..	....	....	....	1.20N	1.20	.386	...	1
29 ..	1.20	1.20	1.20	1.20	1.30	.386	4	5
30 ..	1.40@.45	1.45	1.40	1.45	1.45	.375	2	7
31 ..	1.42	1.42	1.15A	1.15A	1.30	.326	1	8

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	1.20A	1.20A	1.05	.283	....	8
4 ..	...	....	.80A	.80A	.80	.258	...	8
5 ..	....	...	....	.80N	.90	.258	....	8
6 ..	....	....	....	.90N	.90	.288	....	8
7 ..	....	....	....	.90N	.90	.280	....	8
10 ..	....	....	....	.90N	.90	.263	....	8
11 ..	....	....	.80A	.80A	.80	.236	....	8
12 ..	....	....	....	.80N	.80	.240	....	8
13 ..	....	....	....	.80N	.80	.228	....	8
14 ..	....	....	....	.80N	.80	.232	....	8
17 ..	Exchange Closed; President's Day							
18 ..	....	....	.60A	.60A	.60	.174	....	8
19 ..	...	....	....	.60N	.60	.196	....	8
20 ..	.50	.50	.50	.50	.50	.177	2	8
21 ..	....	....	....	.50N	.50	.206	1	8
24 ..	....	....	....	.50N	.50	.186	....	8
25 ..	....	....	....	.50N	.50	.224	....	8
26 ..	....	....	....	.50N	.50	.208	....	8
27 ..	....	....	....	.50N	.50	.150	....	8
28 ..	....	....	....	.50N	.50	.206	....	8

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.50N	.50	.222	....	8
4 ..	....	....	....	.50N	.50	.227	....	8
5 ..	....	....	....	.50N	.50	.234	...	8
6 ..	....	.55B	....	.55B	.55	.239	....	8
7 ..	....	....	....	.55N	.55	.226	....	8
10 ..	....	....	....	.55N	.55	.235	...	8
11 ..	....	....	....	.55N	.55	.229	...	8
12 ..	....	.65B	....	.65B	.65	.275	....	8
13 ..	....	.75B	....	.75B	.75	.282	....	8
14 ..	.85	.85	.85	.85	.85	.288	1	8
17 ..	....	.90B	....	.90B	.90	.302	....	8
18 ..	.80	.80	.80	.80	.80	.284	1	9
19 ..	....	....	....	.80N	.80	.285	....	9
20 ..	.80	.90	.80	.90	.90	.276	6	12
21 ..	.55	.60B	.55	.60B	.60	.282	5	17
24 ..	....	....	....	.60N	.60	.248	....	17
25 ..	....	....	....	.60N	.60	.275	....	17
26 ..	...	....	....	.60N	.60	.245	....	17
27 ..	....	....	....	.60N	.60	.238	....	17
28 ..	Exchange Closed; Good Friday							
31 ..	.50	.50	.50	.50	.50	.154	1	17

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	.40A	.40A	.40	.166	....	17
2 ..	....	....	....	.40N	.40	.162	....	17
3 ..	....	....	.25A	.25A	.25	.098	....	17
4 ..	....	....	.15A	.15A	.15	.053	....	17
7 ..	....	....	....	.15N	.15	.040	....	17
8 ..	...	....	....	.15N	.15	.040	....	17
9 ..	.20	.20	.20	.20	.20	.071	...	17
10 ..	....	....	....	.20N	.20	.053	4	17
11 ..	....	.25B	....	.25B	.25	.077	....	17
14 ..	....	....	....	.25N	.25	.074	....	17
15 ..	....	....	....	.25N	.25	.063	....	17
16 ..	....	....	....	.25N	.20	.038	....	17
17 ..	....	....	...	.20N	.20	.077	....	17

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
JULY 1986 50 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	....	.25B	....	.25B	.25	.103	....	17
21..	....	....	....	.25N	.25	.086	....	17
22..	....	....	....	.25N	.25	.129	....	17
23..	.25	.25	.25	.25	.25	.110	2	17
24..	....	....	....	.25N	.25	.118	....	17
25..	....	....	....	.25N	.25	.100	....	17
28..	....	....	....	.25N	.25	.111	....	17
29..	....	.35B	....	.35B	.35	.188	....	17
30..	.50	.55	.50	.55	.55	.242	2	19

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.55	.75	.55	.65	.65	.194	14	30
2..	.40	.45B	.40	.45B	.45	.196	6	31
5..	.60	.65B	.60	.60	.60	.231	100	126
6..	.60	.70	.60	.70	.70	.234	5	127
7..	....	....	.60A	.60A	.60	.224	....	127
8..	.70	1.00	.70	1.00	1.00	.337	18	130
9..	1.00@.90	1.00	.80	1.00	1.00	.311	56	171
12..	.70	.80	.60	.60	.60	.233	11	170
13..	....	.80B	....	.80B	.80	.313	20	166
14..	.80	.82	.80	.82	.90	.352	27	194
15..	.80	.80	.60	.60	.60	.265	4	193
16..	.50	.50	.45A	.45A	.45	.216	6	192
19..	.62	.95	.62	.90A	.90	.298	14	198
20..	.80	.80	.60	.70	.70	.267	25	220
21..	.70	.80	.50A	.50A	.50	.185	27	225
22..	.50	.50	.50	.50	.50	.191	60	270
23..	.47	.70	.47	.70	.65	.289	57	287
26..	Exchange Closed; Memorial Day							
27..	.75	.80	.60A	.65	.65	.264	80	340
28..	.95	.95	.90	.90	.90	.409	21	354
29..	.85	.90	.70	.70	.70	.312	50	341
30..	.65	.65	.50	.65B	.65	.295	7	348

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.65	.90	.45	.60A	.65	.316	92	402
3..	.55	.65	.55	.55A	.55	.269	38	344
4..	.37	.45	.37	.45	.45	.216	72	335
5..	.40	.42	.30	.42	.45	.289	4	334
6..	.35	.65	.35	.50	.50	.325	28	350
9..	.60	.85	.50	.80	.80	.397	26	374
10..	.60	.65	.50	.52A	.50	.349	77	416
11..	.35	.42B	.35	.40	.40	.306	11	401
12..	.35	.60	.35	.55B	.55	.402	82	455
13..	.65	1.15	.65	1.10	1.10	.648	72	487
16..	1.25	1.75	1.20	1.30	1.50	.825	54	511
17..	1.55	1.55	1.05	1.30	1.40	.851	74	494
18..	1.20	2.40B	1.20	2.40B	2.45	.990	18	472
19..	2.75	3.30	2.50A	2.90A	2.77	.999	18	462
20..	3.40	4.10B	3.40	4.10B	4.27	.999	8	50
23..	....	....	....	....	....	.999	....	....

JULY 1986 52 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	1.00	1.00	1.00	1.00	1.00	.284	2	2
31..	....	....	.90A	.90A	.90	.240	....	2

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.50	.50	.50	.50	.50	.203	1	3
4..	....	....	....	.50N	.50	.183	....	3
5..	....	....	....	.50N	.50	.183	....	3
6..	....	....	....	.50N	.50	.207	....	3
7..	....	....	....	.50N	.50	.199	....	3
10..	....	....	....	.50N	.50	.185	....	3
11..	....	....	....	.50N	.50	.163	....	3
12..	....	....	....	.50N	.50	.165	....	3
13..	....	....	....	.50N	.50	.156	....	3
14..	....	....	....	.50N	.50	.150	....	3
17..	Exchange Closed; President's Day							
18..	....	....	....	.50N	.40	.113	....	3
19..	....	....	....	.40N	.40	.129	....	3
20..	....	....	....	.40N	.30	.115	....	3
21..	....	....	....	.30N	.30	.136	....	3
24..	....	....	....	.30N	.30	.121	....	3
25..	....	....	....	.30N	.30	.150	....	2
26..	....	....	....	.30N	.30	.137	....	2
27..	....	....	....	.30N	.30	.093	....	2
28..	....	....	....	.30N	.30	.147	....	2

LIVE HOG OPTION ON FUTURES — CALLS
JULY 1986 52 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.30N	.30	.159	....	2
4..	....	....	....	.30N	.30	.163	....	2
5..	....	....	....	.30N	.30	.168	....	2
6..	....	....	....	.30N	.30	.172	....	2
7..	....	....	....	.30N	.30	.161	....	2
10..	....	....	....	.30N	.30	.167	....	2
11..	....	....	....	.30N	.30	.160	....	2
12..	....	....	....	.30N	.30	.197	....	2
13..	....	.40B	....	.40B	.40	.201	....	2
14..	....	....	....	.40N	.40	.205	....	2
17..	....	....	....	.40N	.40	.214	....	2
18..	....	.50B	....	.50B	.50	.198	....	2
19..	....	....	....	.50N	.50	.197	....	2
20..	....	....	....	.50N	.50	.189	....	2
21..	.50	.70B	.50	.50	.50	.193	2	4
24..	....	....	.40A	.40A	.40	.164	....	4
25..	....	....	....	.40N	.40	.184	....	4
26..	....	....	....	.40N	.40	.159	....	4
27..	....	....	....	.40N	.40	.152	....	4
28..	Exchange Closed; Good Friday							
31..	.25	.25	.25	.25	.25	.089	5	9

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.20A	.20A	.20	.096	....	9
2..	....	....	....	.20N	.20	.093	....	9
3..	.20	.20	.20	.20	.15	.051	....	9
4..	....	....	....	.15N	.10	.025	1	9
7..	....	....	....	.10N	.10	.017	....	9
8..	....	....	....	.10N	.10	.017	....	9
9..	....	....	....	.10N	.10	.034	....	9
10..	....	....	....	.10N	.10	.024	....	9
11..	....	....	....	.10N	.10	.037	....	9
14..	....	....	....	.10N	.10	.035	....	9
15..	....	....	....	.10N	.10	.029	....	9
16..	....	....	....	.10N	.10	.016	....	9
17..	....	....	....	.10N	.10	.036	....	9
18..	....	....	....	.10N	.10	.051	....	9
21..	....	....	....	.10N	.10	.041	....	9
22..	....	....	....	.10N	.10	.066	....	9
23..	....	....	....	.10N	.10	.054	....	9
24..	....	....	....	.10N	.10	.059	....	9
25..	....	....	....	.10N	.10	.048	....	9
28..	....	....	....	.10N	.10	.053	....	9
29..	....	....	....	.10N	.10	.101	....	9
30..	....	.15B	....	.15B	.15	.137	....	9

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.20B	....	.20B	.20	.103	....	9
2..	....	....	....	.20N	.20	.104	....	9
5..	....	....	....	.20N	.20	.125	....	9
6..	....	.25B	....	.25B	.25	.126	....	9
7..	....	....	....	.25N	.25	.118	....	9
8..	.50	.50	.50	.50	.50	.197	11	20
9..	.50	.50	.50	.50	.50	.176	11	20
12..	....	....	.40A	.40A	.40	.119	....	20
13..	.25	.30B	.25	.30B	.30	.173	4	20
14..	....	.50B	....	.30N	.35	.199	....	20
15..	.30	.30	.30	.30	.30	.136	5	25
16..	....	....	.25A	.25A	.25	.104	....	25
19..	.35	.40B	.35	.40B	.35	.151	30	54
20..	.40	.40	.40	.40	.40	.131	11	65
21..	.50	.50	.30	.30	.30	.080	21	85
22..	.17	.17	.17	.17	.17	.083	35	61
23..	.30	.30	.30	.30	.30	.142	1	61
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.30N	.30	.118	....	61
28..	.30	.45	.30	.40	.40	.213	31	87
29..	.25@.30	.30	.25	.30	.30	.143	56	100
30..	.20	.20	.20	.20	.20	.130	2	102

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.15	.30B	.15	.20B	.20	.133	20	102
3..	....	....	....	.20N	.20	.103	....	102
4..	....	....	....	.20N	.20	.073	....	102
5..	....	....	.12A	.12A	.15	.110	....	102
6..	.10	.10	.10	.10	.15	.124	1	101
9..	.20	.20	.20	.20	.20	.146	10	105
10..	.20	.20	.17A	.17A	.17	.110	20	88
11..	....	....	.15A	.15A	.15	.081	....	88
12..	....	....	....	.15N	.15	.116	....	88
13..	.15	.25	.15	.25	.25	.261	116	105
16..	.30	.42B	.30	.30	.30	.337	65	118
17..	.30	.30	.20	.30	.30	.297	5	118

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1986 52 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.30	.70	.30	.65	.65	.658	85	126
19	.65	1.35B	.65	.80	.87	.848	59	135
20	1.50	2.10B	1.40A	2.10B	2.27	.998	8	60
23	....	....	....	....	....	.994	....	....

JULY 1986 54 CALLS

IN JUNE 1986

17	.02	.02	.02	.02	.02	.020	2	2
18	.05	.05	.05	.05	.05	.074	3	3
19	.05	.10B	.05	.05	.05	.057	2	4
20	.05	.20B	.05	.20B	.27	.639	4	1
23	....	....	....	....	....	.762	....	....

AUGUST 1986 40 CALLS

IN APRIL 1986

25	3.10	3.10	3.05A	3.05A	2.80	.621	1	1
28	....	2.85B	....	2.85B	3.05	.648	....	1
29	....	3.70B	....	3.70B	4.02	.743	....	1
30	....	....	....	4.02N	4.70	.794	....	1

IN MAY

1	....	....	4.50A	4.50A	4.45	.765	....	1
2	....	....	....	4.45N	4.60	.781	....	1
5	....	4.95B	....	4.95B	4.80	.801	....	1
6	....	4.95B	....	4.95B	4.80	.803	....	1
7	....	....	4.60A	4.80N	4.80	.800	....	1
8	....	5.60B	....	5.60B	5.80	.866	....	1
9	....	....	....	5.80N	5.72	.864	....	1
12	....	....	....	5.72N	5.15	.832	....	1
13	....	....	....	5.15N	5.85	.870	....	1
14	....	....	5.75A	5.85N	6.15	.887	....	1
15	....	....	6.10A	6.10A	5.60	.856	....	1
16	....	....	4.65A	4.65A	4.65	.819	....	1
19	....	5.10B	....	5.10B	5.50	.866	....	1
20	....	....	....	5.75B	5.50	.867	....	1
21	....	....	....	5.50N	4.67	.827	....	1
22	....	....	....	4.67N	5.07	.847	....	1
23	....	....	....	5.07N	5.60	.880	....	1
26	Exchange Closed; Memorial Day							
27	....	5.90B	....	5.90B	5.65	.889	....	1
28	....	6.05B	....	6.05B	6.75	.927	....	1
29	....	....	6.65A	6.65A	6.35	.914	....	1
30	....	....	....	6.35N	6.10	.904	....	1

IN JUNE

2	....	6.15B	....	6.15B	6.22	.915	....	1
3	6.60	6.60	6.60	6.60	5.72	.896	1	2
4	....	....	5.40A	5.40A	5.40	.881	....	2
5	....	....	....	5.40N	5.92	.904	....	2
6	....	....	....	5.92N	6.12	.915	....	1
9	....	6.50B	....	6.50B	6.30	.928	....	1
10	....	....	....	6.30N	6.10	.925	....	1
11	....	....	5.80A	5.80A	6.02	.927	....	1
12	....	....	....	6.02N	6.37	.940	....	1
13	....	6.50B	....	6.50B	7.70	.970	....	1
16	....	....	....	7.70N	8.32	.983	....	1
17	....	....	....	8.32N	8.50	.986	....	1
18	....	8.70B	....	8.70B	9.50	.993	...	1
19	....	....	....	9.50N	10.07	.995	....	1
20	....	10.70B	....	10.70B	11.12	.998	....	1
23	....	....	....	11.12N	11.07	.998	....	1
24	....	12.50B	....	12.50B	12.50	.999	....	1
25	....	15.60B	....	15.60B	15.60	.999	....	1
26	....	15.85B	....	15.85B	15.85	.999	....	1
27	....	16.50B	....	16.50B	16.47	.999	....	1
30	....	....	15.20A	16.00A	16.07	.999	....	1

IN JULY

1	....	16.30B	15.40A	16.30B	16.32	.999	....	1
2	....	17.40B	16.25A	17.40B	17.82	.999	....	....
8	....	....	17.20A	17.50A	16.57	.999	....	....

AUGUST 1986 42 CALLS

IN APRIL 1986

7	1.50	1.50	1.50	1.50	1.35	.394	2	2
8	....	1.70B	....	1.70B	1.90	.394	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 42 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	1.90N	1.90	.465	....	2
10	1.60	1.60	1.50	1.50	1.50	.414	2	4
11	....	1.65B	....	1.65B	2.00	.454	....	4
14	1.50	1.50	1.50	1.50	1.70	.446	3	7
15	....	....	....	1.70N	1.57	.420	....	7
16	1.35	1.35	1.15A	1.25	1.12	.347	5	11
17	1.50	1.50	1.30A	1.50	1.75	.454	2	12
18	2.40	2.40	2.25A	2.25A	2.05	.498	1	12
21	....	....	2.00A	2.00A	1.90	.475	....	12
22	2.00	2.00	2.00	2.00	2.20	.519	2	14
23	2.50	2.50	2.15A	2.15A	1.90	.471	5	17
24	...	...	....	1.90N	1.95	.489	....	17
25	....	...	....	1.95N	1.80	.475	....	17
28	....	1.85B	....	1.85B	1.85	.501	....	17
29	2.10	3.10	2.10	3.10	2.90	.609	4	21
30	3.00	3.40	3.00	3.40	3.30	.672	3	17

IN MAY

1	3.15	3.20B	3.15	3.15	3.20	.635	4	17
2	3.20	3.50	3.20	3.50	3.40	.654	4	17
5	3.40	3.75	3.40	3.75	3.45	.677	1	18
6	...	3.50B	....	3.50B	3.45	.678	....	18
7	....	....	3.35A	3.35A	3.45	.672	....	18
8	3.70	4.00B	3.70	4.00B	4.25	.761	2	17
9	4.25	4.25	4.25	4.25	4.22	.758	2	16
12	....	....	3.80A	3.80A	3.70	.710	1	17
13	....	....	....	3.70N	4.25	.764	....	17
14	....	....	....	4.25N	4.55	.788	....	14
15	....	....	4.05A	4.05A	3.95	.742	....	14
16	3.20	3.20	3.20	3.20	3.30	.689	1	14
19	....	3.60B	....	3.60B	3.95	.752	....	12
20	....	....	....	3.95N	3.95	.754	....	12
21	....	....	3.50A	3.50A	3.37	.697	....	12
22	....	3.45B	....	3.45B	3.60	.726	....	12
23	....	....	....	3.60N	4.10	.773	....	12
26	Exchange Closed; Memorial Day							
27	....	4.25B	....	4.25B	4.15	.784	....	12
28	5.05	5.05	5.05	5.05	5.10	.844	1	12
29	....	....	5.05A	5.05A	4.75	.821	....	11
30	....	....	4.65A	4.65A	4.45	.804	....	11

IN JUNE

2	....	....	....	4.45N	4.50	.820	....	11
3	....	....	4.30A	4.30A	4.05	.789	....	11
4	....	....	3.80A	3.80A	3.70	.764	....	11
5	....	....	....	3.70N	4.22	.802	....	11
6	....	....	....	4.22N	4.37	.818	....	11
9	....	4.70B	....	4.70B	4.52	.837	....	11
10	....	....	...	4.52N	4.32	.829	....	11
11	....	....	4.00A	4.00A	4.30	.830	....	11
12	....	4.40B	....	4.40B	4.55	.853	....	11
13	5.25	5.30B	5.25	5.30B	5.70	.914	....	11
16	....	6.35B	....	6.35B	6.35	.943	3	14
17	....	6.50B	....	6.50B	6.52	.951	....	14
18	7.40	7.40	6.50A	7.40	7.50	.971	4	15
19	....	7.60B	....	7.60B	8.10	.980	....	15
20	....	8.50B	....	8.50B	9.12	.989	....	15
23	....	....	9.00A	9.00A	9.12	.991	....	15
24	11.00	12.50B	11.00	12.50B	12.50	.996	1	15
25	13.50	13.60B	13.50	13.60B	13.60	.998	2	15
26	13.57	13.85B	13.57	13.85B	13.85	.999	1	14
27	...	14.50B	....	14.50B	14.47	.999	....	11
30	....	....	13.20A	14.00A	14.07	.999	2	10

IN JULY

1	....	14.30B	13.40A	14.30B	14.32	.999	....	10
2	....	15.40B	14.15A	15.40B	15.82	.999	....	6
3	....	17.00B	....	17.00B	17.05	.999	....	5
4	Exchange Closed; Independence Day							
7	....	18.15B	....	18.15B	16.05	.999	....	5
8	....	....	15.20A	15.50A	14.57	.999	....	5
9	....	....	....	14.57N	15.47	.999	....	5
10	....	....	15.10A	15.10A	13.97	.999	....	5
11	....	14.25B	13.10A	14.25B	13.60	.999	....	2
14	....	14.05B	13.45A	14.05B	14.32	.999	....	2
15	....	15.30B	....	15.30B	15.67	.999	....	2
16	....	17.00B	....	17.00B	17.17	1.000	....	2
17	....	18.00B	16.50A	16.50A	15.95	1.000	....	2
18	....	16.60B	15.90A	15.90A	16.30	1.000	....	1
21	....	....	15.80A	16.30N	16.25	1.000	....	1
22	....	16.50B	15.45A	16.00A	15.87	1.000	....	....
25	....	17.45B	....	17.45B	17.57	1.000	....	....

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 44 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
20..	2.00	2.00	2.00	2.00	2.00	.404	1	1
21..	....	....	....	2.00N	2.00	.430	....	1
24..	....	....	1.90A	1.90A	1.90	.433	....	1
25..	....	....	....	1.90N	2.05	.481	....	1
26..	....	....	....	2.05N	2.00	.467	....	1
27..	....	....	1.75A	1.75A	1.57	.405	....	1
28..	....	....	....	1.57N	1.87	.425	....	1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	1.65A	1.65A	2.25	.435	....	1
4..	....	....	2.00A	2.00A	1.95	.437	....	1
5..	....	....	....	1.95N	1.70	.441	....	1
6..	....	1.75B	....	1.75B	1.82	.466	....	1
7..	2.00	2.00	2.00	2.00	2.00	.457	2	3
10..	....	....	1.95A	1.95A	2.12	.464	....	3
11..	....	....	2.10A	2.10A	2.10	.460	....	3
12..	....	....	....	2.10N	2.40	.507	....	3
13..	....	....	....	2.40N	2.50	.517	....	3
14..	....	....	....	2.50N	2.60	.527	....	3
17..	....	....	....	2.60N	2.87	.556	....	3
18..	....	....	....	2.87N	2.75	.550	....	3
19..	....	....	2.70A	2.70A	2.70	.544	....	3
20..	....	....	....	2.70N	2.72	.540	....	3
21..	....	....	....	2.72N	2.72	.544	....	3
24..	2.60	2.60	2.60	2.60	2.55	.528	1	4
25..	2.60	2.60	2.60	2.60	2.75	.566	2	6
26..	....	....	....	2.75N	2.75	.541	....	6
27..	....	....	2.70A	2.70A	2.60	.532	....	6
28..	Exchange Closed; Good Friday							
31..	....	....	2.05A	2.05A	1.80	.439	....	6

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.80N	1.80	.466	....	6
2..	....	1.90B	....	1.90B	1.75	.477	....	6
3..	....	....	1.70A	1.70A	1.10	.378	....	6
4..	.90	.90	.90	.90	1.05	.281	1	6
7..	1.00	1.10B	1.00	1.10B	1.10	.268	1	6
8..	1.15	1.15	1.15	1.15	1.20	.268	2	8
9..	....	....	....	1.20N	1.30	.330	....	7
10..	1.25	1.25	1.10A	1.10A	1.00	.285	2	9
11..	1.20	1.20	1.20	1.20	1.30	.320	6	11
14..	1.00	1.00	1.00	1.00	1.10	.312	2	13
15..	1.00	1.00	1.00	1.00	1.00	.290	1	14
16..	.75	.75	.70	.70	.60	.228	7	21
17..	....	1.00B	....	1.00B	1.10	.321	....	22
18..	1.10	1.25B	1.10	1.10	1.30	.361	2	22
21..	1.10	1.10	1.00	1.10B	1.20	.339	2	24
22..	....	1.25B	....	1.25B	1.40	.380	....	24
23..	....	....	....	1.40N	1.15	.335	....	24
24..	....	....	....	1.15N	1.25	.352	....	24
25..	....	....	....	1.25N	1.15	.338	....	24
28..	1.15	1.15	1.15	1.15	1.25	.361	1	25
29..	1.50	1.65B	1.50	1.65B	1.80	.467	1	24
30..	1.95@.85	2.65	1.85	2.40	2.35	.534	15	31

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	2.30A	2.30A	2.20	.493	....	31
2..	2.55	2.55	2.55	2.55	2.42	.513	2	31
5..	....	....	....	2.42N	2.45	.535	....	31
6..	....	....	....	2.45N	2.45	.535	....	31
7..	2.20	2.20	2.20	2.20	2.45	.528	1	31
8..	2.80	3.50	2.80	3.50	2.90	.629	5	32
9..	....	....	....	2.90N	2.85	.624	....	32
12..	2.55	2.55	2.55	2.55	2.50	.566	1	32
13..	2.55	2.75	2.55	2.55	3.00	.629	2	31
14..	....	....	....	3.00N	3.20	.658	....	27
15..	....	....	2.75A	2.75A	2.70	.600	....	27
16..	2.10	2.10	2.00	2.10	2.10	.538	3	26
19..	....	2.85B	....	2.50B	2.75	.609	1	27
20..	2.80	2.80	2.80	2.80	2.70	.611	1	27
21..	....	2.75B	2.30A	2.30A	2.15	.544	....	27
22..	....	2.30B	....	2.30B	2.40	.577	....	27
23..	....	2.50B	....	2.50B	2.70	.633	....	27
26..	Exchange Closed; Memorial Day							
27..	2.90	2.90	2.55	2.80	2.75	.643	7	27
28..	3.20	3.60	3.20	3.50	3.50	.722	8	25
29..	....	....	....	3.50N	3.25	.691	....	23
30..	....	....	....	3.25N	2.90	.667	....	23

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 44 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	2.90N	3.05	.684	....	23
3..	....	....	....	3.05N	2.70	.643	....	23
4..	....	....	2.55A	2.55A	2.55	.610	....	23
5..	....	....	2.45A	2.45A	2.77	.660	....	23
6..	....	....	....	2.77N	2.90	.679	....	23
9..	3.50	3.50	3.30A	3.30A	2.97	.700	3	25
10..	....	3.00B	....	3.00B	2.65	.686	....	25
11..	....	....	2.70A	2.70A	2.80	.684	....	25
12..	....	2.85B	....	2.85B	3.10	.714	....	25
13..	3.60	3.90B	3.60	3.60	4.00	.809	1	25
16..	....	4.45B	....	4.45B	4.55	.858	....	25
17..	4.60	4.80	4.50A	4.70A	4.75	.872	6	21
18..	....	5.20B	4.65A	5.20B	5.67	.915	....	21
19..	6.30	6.30	6.30	6.30	6.22	.936	2	20
20..	6.22	6.80B	6.22	6.80B	7.17	.962	1	18
23..	....	....	....	7.17N	7.27	.965	....	20
24..	....	11.50B	....	11.50B	11.50	.983	....	20
25..	....	11.60B	....	11.60B	11.60	.993	....	20
26..	....	11.85B	....	11.85B	11.85	.997	....	19
27..	13.00	13.00	13.00	13.00	12.47	.998	1	19
30..	....	....	11.20A	12.00A	12.07	.998	....	18

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	12.30B	11.40A	12.30B	12.32	.999	....	18
2..	....	13.40B	12.15A	13.40B	13.82	.999	....	16
3..	14.90	15.00B	14.90	15.00B	15.05	.939	1	16
4..	Exchange Closed; Independence Day							
7..	16.20	16.20	16.20	16.20	14.05	.999	....	16
8..	12.50	13.20B	12.50	12.50	12.57	.999	4	17
9..	....	....	12.15A	12.57N	13.47	.999	....	17
10..	....	....	12.10A	12.10A	11.97	.999	....	11
11..	....	12.25B	11.10A	12.25B	11.60	.999	....	8
14..	....	12.05B	11.45A	12.05B	12.32	.999	....	8
15..	....	13.30B	....	13.30B	13.67	.999	....	8
16..	....	15.00B	....	15.00B	15.17	.999	....	8
17..	....	16.00B	14.50A	14.50A	13.95	.999	....	8
18..	....	14.60B	13.90A	13.90A	14.30	.999	....	1
21..	....	....	13.80A	14.30N	14.25	1.000	....	1
22..	....	14.50B	13.45A	14.00A	13.87	1.000	....	....
25..	....	15.45B	....	15.45B	15.57	1.000	....	....

AUGUST 1986 46 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.60	2.60	2.60	2.60	2.65	.494	4	4
27..	....	....	....	2.65N	2.40	.474	....	4
28..	....	....	....	2.40N	2.60	.504	....	4
29..	....	....	....	2.60N	2.60	.499	....	4
30..	....	....	2.50A	2.50A	2.70	.519	....	4
31..	....	....	2.50A	2.50A	2.05	.451	....	4

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	2.00A	2.00A	2.00	.436	....	4
4..	....	....	1.70A	1.70A	1.70	.412	....	4
5..	....	....	....	1.70N	1.80	.412	....	4
6..	....	....	....	1.80N	1.80	.440	....	4
7..	....	....	..	1.80N	1.80	.436	....	4
10..	....	....	....	1.80N	1.80	.419	....	4
11..	....	....	1.60A	1.60A	1.55	.392	....	4
12..	....	....	....	1.55N	1.55	.395	....	4
13..	....	....	1.45A	1.45A	1.45	.389	....	4
14..	....	....	....	1.45N	1.40	.365	....	4
17..	Exchange Closed; President's Day							
18..	1.25	1.25	1.25	1.25	1.25	.314	1	5
19..	....	....	....	1.25N	1.25	.335	....	5
20..	....	....	....	1.25N	1.25	.303	....	5
21..	....	....	....	1.25N	1.25	.326	....	5
24..	....	....	....	1.25N	1.25	.328	....	5
25..	1.25	1.25	1.25	1.25	1.30	.373	2	5
26..	....	....	....	1.30N	1.32	.359	....	5
27..	....	....	....	1.32N	1.02	.302	....	5
28..	....	....	..	1.02N	1.30	.338	....	5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	1.10A	1.10A	1.62	.347	....	5
4..	....	....	1.40A	1.40A	1.40	.348	....	5
5..	....	....	....	1.40N	1.10	.351	....	5
6..	....	....	....	1.10N	1.20	.375	....	5
7..	....	....	....	1.20N	1.12	.366	....	5
10..	....	....	....	1.12N	1.47	.371	....	5
11..	....	....	1.45A	1.45A	1.45	.365	....	5
12..	....	....	....	1.45N	1.70	.408	....	5

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 46 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13 ..	....	....	....	1.70N	1.70	.416	....	5
14 ..	....	....	....	1.70N	1.80	.424	....	5
17 ..	....	....	....	1.80N	2.00	.450	....	5
18 ..	....	....	....	2.00N	1.90	.443	....	5
19 ..	....	....	....	1.90N	1.90	.436	....	5
20 ..	....	....	....	1.90N	1.85	.430	....	5
21 ..	1.90	1.90	1.90	1.90	1.90	.433	5	10
24 ..	....	....	....	1.90N	1.75	.415	....	10
25 ..	1.75	1.75	1.70	1.70	2.00	.451	5	11
26 ..	....	....	....	2.00N	1.90	.424	....	12
27 ..	1.75	1.75	1.75	1.75	1.75	.413	1	13
28 ..	Exchange Closed; Good Friday							
31 ..	....	....	....	1.75N	1.20	.322	....	12

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	1.10A	1.10A	1.10	.345	....	12
2 ..	....	....	....	1.10N	1.10	.353	....	12
3 ..	1.10	1.10	1.00	1.00	1.00	.264	3	14
4 ..	.65@.60	.65	.60	.60	.60	.183	8	22
7 ..	.60	.60	.60	.60	.60	.170	3	25
8 ..	.65	.65	.65	.65	.65	.170	4	29
9 ..	....	....	....	.65N	.75	.220	3	32
10 ..	....	....	.60A	.60A	.60	.183	....	32
11 ..	....	....	....	.60N	.80	.211	....	32
14 ..	....	....	.65A	.65A	.65	.204	....	32
15 ..	....	....	....	.65N	.60	.187	....	32
16 ..	.45	.45	.40	.40	.25	.140	2	34
17 ..	.45	.45	.45	.45	.60	.212	2	36
18 ..	....	.70B	....	.70B	.80	.246	....	36
21 ..	....	....	....	.80N	.72	.227	....	36
22 ..	.90	.90	.90	.90	.90	.260	1	37
23 ..	.95	1.00	.95	.95	.95	.223	8	44
24 ..	1.00@.90	1.00	.72	.80	.80	.236	25	69
25 ..	.85	.85	.85	.85	.70	.225	3	72
28 ..	.90	.90	.90	.90	.75	.242	2	74
29 ..	1.00	1.15	.95	1.15	1.10	.336	4	76
30 ..	1.30	1.60	1.30	1.50	1.45	.398	8	74

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.25	1.50	1.25	1.25	1.45	.359	14	73
2 ..	....	....	....	1.45N	1.45	.376	....	73
5 ..	1.50	1.65B	1.50	1.65B	1.65	.396	12	73
6 ..	1.90	1.90	1.50	1.50	1.65	.394	5	75
7 ..	1.55@.50	1.55	1.20	1.55	1.65	.386	57	127
8 ..	1.65	2.10	1.65	2.10	1.90	.487	5	124
9 ..	....	2.10B	....	2.10B	2.30	.481	....	124
12 ..	2.10	2.10	2.00A	2.00A	1.60	.419	1	125
13 ..	1.80	1.80	1.80	1.80	2.00	.483	2	123
14 ..	....	....	....	2.00N	2.20	.512	....	120
15 ..	2.00	2.20	1.70	1.70	1.70	.450	3	120
16 ..	1.50	1.50	1.20	1.25B	1.45	.388	8	128
19 ..	1.50	1.90B	1.50	1.90B	1.90	.456	7	127
20 ..	2.10	2.10	1.90	1.90	1.75	.457	6	125
21 ..	1.60	1.80B	1.15	1.15	1.30	.391	16	138
22 ..	1.62	1.62	1.50	1.60B	1.60	.423	51	127
23 ..	1.85	1.95B	1.85	1.90	1.80	.480	4	129
26 ..	Exchange Closed; Memorial Day							
27 ..	2.15	2.15	1.90	1.90	1.85	.486	3	131
28 ..	2.15	2.50	2.15	2.45B	2.45	.574	3	132
29 ..	2.30	2.30	2.25	2.25	2.10	.537	6	133
30 ..	1.90	1.90	1.90	1.90	1.80	.509	1	133

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	2.10	2.25B	2.10	2.10	1.90	.525	....	133
3 ..	2.00@.05	2.15	1.75A	1.75A	1.65	.480	10	134
4 ..	1.50	1.70	1.50	1.70	1.70	.444	13	141
5 ..	1.70	1.75	1.65	1.75	1.65	.498	5	138
6 ..	....	....	....	1.65N	1.80	.516	....	138
9 ..	1.90	1.90	1.90	1.90	1.95	.535	10	148
10 ..	1.95	1.95	1.95	1.95	1.65	.515	1	149
11 ..	1.40	1.60	1.40	1.60	1.60	.510	56	190
12 ..	1.87	1.90	1.85A	1.85A	1.85	.541	3	193
13 ..	1.85	2.70	1.85	2.60A	2.60	.656	23	193
16 ..	2.60	3.10	2.60	3.10B	2.97	.718	43	213
17 ..	....	3.00B	2.80A	3.00B	3.20	.737	....	213
18 ..	2.90	3.70B	2.90	3.70B	4.00	.807	6	213
19 ..	4.50	4.50	4.15	4.15	4.40	.845	13	213
20 ..	4.80	5.25	4.60	5.20	5.45	.897	9	210
23 ..	5.10	5.50	5.10	5.50	5.37	.900	14	210
24 ..	10.00	10.00	9.20	9.80	9.80	.946	40	241
25 ..	9.80	10.00	9.80	10.00	10.00	.975	14	244
26 ..	....	10.40B	....	10.40B	10.40	.988	....	244
27 ..	10.55	11.25B	10.55	11.25B	11.25	.993	10	219

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 46 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30 ..	9.80@.90	9.90	8.80	9.75	10.07	.994	32	211

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	10.00	10.30B	9.40A	10.30B	10.32	.995	5	178
2 ..	10.05	11.40B	10.05	11.40B	11.82	.998	2	101
3 ..	12.50	13.00B	12.50	13.00B	13.05	.999	1	95
4 ..	Exchange Closed; Independence Day							
7 ..	....	14.15B	....	14.15B	12.05	.999	....	92
8 ..	....	....	10.85A	10.85A	10.57	.998	....	92
9 ..	....	....	10.15A	10.57N	11.47	.999	....	91
10 ..	10.15	10.45B	10.10A	10.10A	9.97	.999	1	84
11 ..	....	10.25B	9.10A	10.25B	9.60	.999	....	44
14 ..	....	10.05B	9.45A	10.05B	10.32	.999	....	44
15 ..	....	11.30B	....	11.30B	11.67	.999	....	43
16 ..	....	13.00B	....	13.00B	13.17	.999	....	43
17 ..	....	14.00B	12.50A	12.50A	11.95	.999	....	43
18 ..	....	12.60B	11.90A	11.90A	12.30	.999	....	14
21 ..	....		11.80A	12.30N	12.25	1.000	....	12
22 ..	....	12.50B	11.45A	12.00A	11.87	1.000	....	12
23 ..	....	13.00B	....	12.65B	12.92	1.000	....	12
24 ..	....	13.10B	....	12.92N	13.22	1.000	....	12
25 ..	....	13.45B	....	13.45B	13.57	1.000	....	12
28 ..	....	....	....	....	....	1.000	....	....

AUGUST 1986 48 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28 ..	1.50	1.50	1.50	1.50	1.60	.408	3	3
29 ..	....	....	....	1.60N	1.60	.403	....	3
30 ..	....	....	....	1.60N	1.70	.422	....	3
31 ..	....	....	1.60A	1.60A	1.40	.356	....	3

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	1.15	1.15	1.15	1.15	1.15	.341	3	6
4 ..	....	....	....	1.15N	1.15	.319	....	6
5 ..	....	....	....	1.15N	1.15	.319	....	6
6 ..	....	....	....	1.15N	1.15	.345	....	6
7 ..	....	....	....	1.15N	1.15	.340	....	6
10 ..	....	....	....	1.15N	1.15	.323	....	6
11 ..	....	....	....	1.15N	1.00	.298	....	6
12 ..	....	....	....	1.00N	1.00	.301	....	6
13 ..	....	....	....	1.00N	1.00	.296	....	6
14 ..	....	....	....	1.00N	1.00	.274	....	6
17 ..	Exchange Closed; President's Day							
18 ..	.75	.75	.75	.75	.75	.228	2	6
19 ..	....	....	....	.75N	.75	.246	....	6
20 ..	....	.80B	....	.80B	.80	.219	....	4
21 ..	.80	.80	.80	.80	.80	.238	4	4
24 ..	....	....	....	.80N	.80	.239	....	4
25 ..	....	....	....	.80N	.90	.278	....	....
26 ..	....	....	....	.90N	.85	.265	....	....
27 ..	....	....	....	.85N	.62	.216	....	....
28 ..	....	....	....	.62N	.87	.262	....	....

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13 ..	1.05	1.05	1.00	1.00	1.10	.324	1	1
14 ..	....	....	1.00A	1.00A	1.00	.330	1	2
17 ..	....	....	....	1.00N	1.35	.352	....	2
18 ..	....	....	1.30A	1.30A	1.27	.344	....	2
19 ..	1.10	1.10	1.10	1.10	1.20	.336	1	3
20 ..	1.25	1.25	1.20	1.20	1.20	.330	2	5
21 ..	....	....	....	1.20N	1.25	.331	....	5
24 ..	....	....	....	1.25N	1.17	.313	....	5
25 ..	1.20	1.20	1.20	1.20	1.20	.345	1	6
26 ..	....	....	....	1.20N	1.20	.318	....	6
27 ..	.90	.90	.90	.90	.90	.305	2	8
28 ..	Exchange Closed; Good Friday							
31 ..	....	....	....	.90N	.80	.224	....	8

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	.75A	.75A	.75	.243	....	8
2 ..	....	....	....	.75N	.75	.248	....	8
3 ..	....	....	....	.75N	.35	.174	....	8
4 ..	.30	.30	.30	.30	.35	.112	4	10
7 ..	....	....	....	.35N	.25	.101	....	10
8 ..	....	....	....	.25N	.35	.101	....	10
9 ..	.25	.25	.25	.25	.45	.137	1	11
10 ..	.50	.50	.40A	.40A	.30	.110	1	11
11 ..	....	....	....	.30N	.50	.131	....	11
14 ..	....	....	.40A	.40A	.40	.125	....	11
15 ..	....	....	....	.40N	.35	.113	....	11
16 ..	.30	.30	.25A	.25A	.20	.080	1	12

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
AUGUST 1986 48 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	....	.20N	.30	.132	....	12
18..	....	.40B	....	.40B	.45	.157	....	12
21..	....	.50B	....	.50B	.40	.142	....	12
22..	....	.50B	....	.50B	.50	.167	....	12
23..	.50	.50	.50	.50	.40	.139	1	11
24..	.50	.50	.50	.50	.45	.148	4	15
25..	.50	.50	.50	.50	.47	.140	1	16
28..	....	....	....	.47N	.47	.151	....	16
29..	....	.55B	....	.55B	.65	.226	1	17
30..	.90	1.25	.90	.95	.95	.279	4	19

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00@.90	1.00	.80	.90	.90	.244	6	25
2..	.75	.75	.75	.75	.85	.258	1	24
5..	.90	1.00	.80	.95A	.90	.273	11	28
6..	1.30	1.30	.85	.85	.90	.271	9	33
7..	....	....	....	.90N	.90	.263	1	34
8..	.95	1.40B	.95	1.20B	1.20	.352	5	39
9..	1.60	1.60	1.20	1.50A	1.20	.345	48	72
12..	....	....	....	1.20N	1.15	.288	6	78
13..	1.30	1.30	1.30	1.30	1.30	.345	1	80
14..	1.15	1.20	1.15	1.20N	1.40	.370	21	98
15..	1.15	1.25	1.15	1.15	1.15	.313	3	99
16..	.85@.80	.85	.75A	.75A	.75	.258	5	94
19..	.82	1.10B	.82	1.10B	1.15	.315	3	97
20..	1.00	1.00	1.00	1.00	1.05	.316	1	97
21..	1.10	1.10	.95	.95	.85	.258	13	102
22..	....	....	....	.85N	.90	.286	....	102
23..	1.35	1.35	1.35	1.35	1.10	.336	2	98
26..	Exchange Closed; Memorial Day							
27..	1.00	1.30	1.00	1.30	1.15	.338	4	104
28..	1.45	1.50	1.42	1.45	1.55	.420	6	105
29..	1.35	1.50	1.35	1.40A	1.30	.384	20	125
30..	1.40	1.40	1.05	1.05	1.05	.357	4	125

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.20	1.50	1.20	1.40	1.10	.368	24	147
3..	.90	.90	.90	.90	.92	.326	4	149
4..	.95	.95	.90A	.95	.95	.293	1	129
5..	.90	.90	.90	.90	.92	.343	1	130
6..	1.00	1.00	1.00	1.00	1.00	.357	3	132
9..	1.05	1.05	1.05	1.05	1.10	.369	6	136
10..	.95	.95	.95	.95	.90	.348	....	136
11..	.95	.95	.95	.95	.90	.341	6	136
12..	.80	1.05	.80	.90	.95	.367	41	177
13..	.95	1.30	.95	1.30	1.30	.481	181	346
16..	1.40	1.90	1.40	1.80@.85	1.85	.543	83	415
17..	1.85	2.10B	1.65A	2.10B	1.97	.561	10	411
18..	1.75	2.40B	1.75	2.40B	2.65	.649	25	431
19..	2.40	3.15	2.40	2.85A	3.15	.700	96	485
20..	3.50	3.65	3.00	3.60A	3.95	.779	32	480
23..	3.55	3.90	3.55	3.70	3.87	.781	12	473
24..	8.30	8.30	8.10	8.10	8.10	.867	14	469
25..	8.05	8.10	7.70	8.10	8.05	.927	22	465
26..	7.87	8.60B	7.87	8.60B	8.60	.962	2	458
27..	8.90	9.20	8.50	8.60	8.52	.976	33	398
30..	....	....	7.10A	8.20A	8.12	.976	1	399

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.40	8.50	7.40	8.50	8.37	.980	4	397
2..	9.15@.10	9.60B	8.15A	9.60B	9.85	.992	4	387
3..	10.20	11.10B	10.20	11.10B	11.05	.997	10	381
4..	Exchange Closed; Independence Day							
7..	11.50	12.30B	11.50	12.30B	10.05	.997	1	379
8..	8.95	8.95	8.85	8.85	8.57	.993	2	355
9..	8.05	8.50B	8.05	8.40B	9.47	.997	10	288
10..	....	....	8.10A	8.10A	7.97	.993	....	275
11..	....	8.25B	7.10A	8.25B	7.60	.992	....	116
14..	....	8.05B	7.45A	8.05B	8.32	.998	....	116
15..	9.25	9.30B	9.25	9.30B	9.67	.999	5	116
16..	....	11.00B	....	11.00B	11.17	.999	....	62
17..	....	11.80B	10.50A	10.50A	9.95	.999	....	59
18..	10.60	10.60	9.90A	9.90A	10.30	.999	4	10
21..	10.00	10.30B	9.80A	10.30B	10.25	.999	2	6
22..	....	10.50B	9.45A	10.00A	9.87	.999	....	4
23..	....	11.00B	....	10.65B	10.92	1.000	....	4
24..	....	11.10B	....	10.92N	11.22	1.000	....	4
25..	....	11.45B	....	11.45B	11.57	1.000	....	....

LIVE HOG OPTION ON FUTURES — CALLS
AUGUST 1986 50 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	1.20	1.20	1.20	1.20	1.15	.284	1	1
21..	1.00	1.00	1.00	1.00	1.00	.296	1	1
22..	....	....	....	1.00N	1.25	.315	....	1
23..	....	....	....	1.25N	1.30	.307	....	1
24..	....	....	1.20A	1.20A	1.20	.313	....	1
27..	....	....	....	1.20N	1.10	.294	....	1
28..	....	....	....	1.10N	1.20	.320	....	1
29..	....	....	....	1.20N	1.20	.315	....	1
30..	....	....	....	1.20N	1.20	.333	....	1
31..	....	....	1.10A	1.10A	.90	.273	....	1

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.90N	.90	.259	....	1
4..	....	....	....	.90N	.85	.239	....	1
5..	....	....	.80A	.80A	.80	.239	....	1
6..	....	....	....	.80N	.80	.261	....	1
7..	....	....	....	.80N	.80	.257	....	1
10..	....	....	....	.80N	.80	.241	....	1
11..	....	....	....	.80N	.65	.220	....	1
12..	....	....	....	.65N	.65	.222	....	1
13..	....	....	....	.65N	.65	.217	....	1
14..	....	....	....	.65N	.60	.198	....	1
17..	Exchange Closed; President's Day							
18..	....	....	....	.60N	.60	.160	....	1
19..	....	....	....	.60N	.60	.175	....	1
20..	....	....	....	.60N	.60	.152	....	1
21..	....	....	....	.60N	.60	.167	....	1
24..	....	....	....	.60N	.60	.167	....	1
25..	....	....	....	.60N	.60	.199	....	1
26..	....	....	....	.60N	.52	.188	....	1
27..	....	....	.50A	.50A	.40	.148	....	1
28..	....	....	....	.40N	.57	.199	....	1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.57N	.80	.204	....	1
4..	....	....	.70A	.70A	.60	.205	....	1
5..	....	....	....	.60N	.45	.206	....	1
6..	....	....	....	.45N	.45	.224	....	1
7..	....	....	....	.45N	.40	.217	....	1
10..	....	....	....	.40N	.65	.218	....	1
11..	....	....	....	.65N	.65	.210	....	1
12..	....	....	....	.65N	.75	.241	....	1
13..	....	....	....	.75N	.75	.244	....	1
14..	....	....	....	.75N	.80	.249	....	1
17..	....	....	....	.80N	.87	.266	....	1
18..	....	....	....	.87N	.82	.258	....	1
19..	....	....	....	.82N	.82	.250	....	1
20..	....	....	....	.82N	.80	.244	....	1
21..	....	....	....	.80N	.82	.244	....	1
24..	....	....	....	.82N	.70	.227	....	1
25..	.70	.85	.70	.85	.87	.253	3	4
26..	....	....	.85A	.85A	.82	.228	....	4
27..	....	....	....	.82N	.70	.216	....	4
28..	Exchange Closed; Good Friday							
31..	....	....	....	.70N	.60	.149	....	4

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.60N	.60	.162	....	4
2..	....	....	....	.60N	.60	.165	....	4
3..	....	....	....	.60N	.15	.108	....	4
4..	....	.25B	....	.25B	.20	.065	....	4
7..	....	....	....	.20N	.17	.057	....	4
8..	....	....	....	.17N	.25	.057	....	4
9..	....	....	....	.25N	.30	.080	....	4
10..	....	....	....	.30N	.20	.062	....	4
11..	....	....	....	.20N	.30	.076	....	4
14..	....	....	....	.30N	.25	.072	....	4
15..	....	....	....	.25N	.20	.064	....	4
16..	....	....	....	.20N	.07	.043	....	4
17..	....	.15B	....	.15B	.20	.077	....	4
18..	....	.30B	....	.30B	.30	.094	....	4
21..	....	....	....	.30N	.30	.083	....	4
22..	....	....	....	.30N	.27	.101	....	4
23..	....	.30B	....	.30B	.30	.081	....	4
24..	....	....	....	.30N	.25	.088	....	4
25..	....	....	....	.25N	.20	.082	....	4
28..	....	....	....	.20N	.20	.089	....	4
29..	....	.40B	....	.40B	.40	.143	....	4
30..	.60	.80	.60	.80	.60	.184	4	8

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 50 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.60@.65	.65	.60	.60	.55	.156	17	25
2	....	....	....	.55N	.55	.167	9	34
5	.80	.80	.80	.80	.85	.177	1	35
6	....	....	.70A	.70A	.85	.174	....	35
7	....	....	.60A	.60A	.60	.167	....	35
8	....	....	....	.60N	.70	.237	....	35
9	.85	.97	.85	.97	.70	.231	2	37
12	....	....	....	.70N	.70	.184	....	37
13	.90	.90	.90	.90	.85	.230	1	38
14	....	....	.80A	.80A	.90	.249	....	38
15	....	....	.75A	.75A	.70	.202	....	38
16	.50	.50	.50	.50	.55	.159	40	78
19	....	.60B	....	.60B	.65	.201	....	78
20	.77	.77	.77	.77	.60	.202	2	80
21	.77	.77	.55	.55	.42	.157	20	94
22	....	.45B	....	.45B	.50	.178	....	83
23	...	....	....	.50N	.60	.217	....	83
26	Exchange Closed; Memorial Day							
27	.85	.85	.72	.72	.55	.216	5	88
28	.85@.90	.90	.85	.90	.90	.284	10	80
29	.65	.65	.65	.65	.65	.253	1	81
30	.65	.65	.60	.65	.55	.229	5	85

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.90	.90	.90	.90	.60	.235	....	85
3	.65	.65	.65	.65	.50	.202	3	86
4	.50	.50	.50	.50	.50	.176	37	123
5	.50	.50	.50	.50	.45	.216	3	126
6	....	....	....	.45N	.52	.225	....	126
9	.50	.65	.50	.60A	.55	.231	52	126
10	.60	.60	.50A	.55	.47	.211	23	149
11	.55	.55	.45A	.50	.47	.204	6	153
12	.45	.45	.45	.45	.45	.222	14	155
13	.50	.75	.50	.75	.85	.315	31	166
16	.75	1.00	.75	.90	.87	.365	43	193
17	1.00	1.00	.90	.95	.95	.380	18	204
18	.90	1.65	.90	1.65	1.55	.467	59	247
19	1.70	1.90	1.65	1.80	1.87	.521	27	244
20	2.20	2.50	2.20	2.20	2.55	.616	29	250
23	2.40	2.75	2.10	2.75	2.50	.614	55	241
24	6.60	6.60	6.05	6.30	6.05	.735	35	226
25	6.25	6.25	5.90	6.05	5.90	.833	17	223
26	6.00	6.60	6.00	6.60	6.60	.902	10	215
27	6.70	7.20	6.30	6.60	6.67	.933	65	211
30	5.75	6.35	5.25A	6.35	6.32	.929	8	210

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.70	5.95B	5.70	5.95B	6.42	.939	2	209
2	6.60	7.70B	6.30A	7.70B	7.92	.971	16	211
3	8.20	8.50B	8.20	8.50B	9.10	.987	5	218
4	Exchange Closed; Independence Day							
7	10.00	10.20B	9.80	9.80	8.05	.985	2	183
8	6.85	6.85	6.50	6.50	6.57	.968	3	181
9	5.80	6.70B	5.75A	6.55	7.50	.984	6	171
10	....	....	6.20A	6.75A	6.05	.965	....	170
11	6.15	6.25B	5.55	5.55	5.65	.960	10	173
14	5.70	6.05B	5.50A	6.05B	6.35	.985	1	173
15	....	7.30B	....	7.30B	7.70	.996	....	171
16	9.10	9.10	9.10	9.10	9.17	.999	....	121
17	....	10.00B	8.50A	8.50A	7.95	.999	1	82
18	7.90	8.60B	7.90	7.95	8.30	.999	4	18
21	....	....	7.80A	8.30N	8.25	.999	....	14
22	8.05	8.50B	7.45A	8.00A	7.87	.999	1	12
23	....	9.00B	....	8.65B	8.92	1.000	....	11
24	8.80	9.10B	8.80	8.80	9.22	1.000	1	9
25	....	9.45B	....	9.45B	9.57	1.000	....	1
28	....	....	....	....	....	1.000	....	....

AUGUST 1986 52 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.25	.25	.25	.25	.07	.064	3	3
4	....	....	....	.07N	.10	.036	....	3
7	....	....	....	.10N	.10	.030	....	3
8	....	....	....	.10N	.15	.030	....	3
9	....	....	....	.15N	.15	.045	....	3
10	....	....	....	.15N	.07	.033	....	3
11	....	.10B	....	.10B	.17	.042	....	3
14	....	....	....	.17N	.15	.039	....	3
15	....	....	....	.15N	.10	.034	....	3
16	....	....	....	.10N	.02	.022	....	3
17	....	.10B	....	.10B	.10	.042	....	3
18	....	.20B	....	.20B	.20	.054	....	3

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 52 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	.25B	....	.25B	.25	.046	....	3
22	....	....	....	.25N	.15	.057	....	3
23	....	....	....	.15N	.15	.045	....	3
24	....	....	....	.15N	.15	.049	....	3
25	....	....	....	.15N	.10	.045	....	3
28	....	.15B	....	.15B	.15	.049	....	3
29	....	.30B	....	.30B	.20	.085	....	3
30	....	.40B	....	.40B	.40	.114	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.30A	.30A	.30	.094	....	3
2	....	.35B	....	.35B	.32	.101	....	3
5	....	.40B	....	.40B	.40	.107	....	3
6	....	....	....	.40N	.40	.105	....	3
7	....	....	....	.40N	.35	.100	....	3
8	.65	.65	.50	.50	.40	.150	5	8
9	.50	.50	.50	.50	.40	.145	23	31
12	.40	.40	.40	.40	.35	.110	10	36
13	....	.45B	....	.45B	.50	.143	....	36
14	....	....	....	.50N	.55	.156	....	35
15	.45	.45	.40	.40	.40	.121	3	38
16	.35	.37	.35	.37	.37	.091	6	41
19	....	....	....	.37N	.37	.119	...	41
20	....	....	....	.40B	.40	.119	....	41
21	.45	.45	.35	.35	.25	.088	7	48
22	....	....	....	.25N	.30	.103	....	43
23	....	....	....	.30N	.35	.130	....	43
26	Exchange Closed; Memorial Day							
27	....	....	....	.35N	.35	.127	....	43
28	....	....	....	.35N	.35	.176	....	43
29	.35	.35	.35	.35	.35	.153	8	51
30	.35	.35	.35	.35	.35	.136	5	56

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.45	.45	.45	.45	.30	.138	1	57
3	....	....	....	.30N	.25	.114	....	57
4	.35	.35	.35	.35	.35	.096	1	58
5	.35	.35	.35	.35	.25	.124	10	65
6	....	....	....	.25N	.25	.129	8	73
9	....	....	....	.25N	.25	.130	....	73
10	....	.30B	....	.30B	.25	.116	....	73
11	.25	.25	.25	.25	.20	.109	5	78
12	....	....	....	.20N	.22	.120	....	78
13	....	....	....	.22N	.40	.185	....	78
16	.47	.50	.42	.50	.47	.218	36	102
17	....	....	....	.47N	.47	.227	....	102
18	.65	.65	.65	.65	.70	.298	1	103
19	.75	1.07	.70	.95	.95	.345	128	170
20	1.20	1.75	1.10	1.35	1.35	.436	66	208
23	1.50@.70	1.70	1.40	1.70	1.70	.429	62	231
24	5.25	5.25	4.35	4.60	4.50	.566	139	230
25	4.50	4.60	4.30	4.50	4.35	.692	95	231
26	4.40	5.00	4.40	5.00	4.90	.796	49	211
27	4.60	5.35B	4.15	4.50	4.97	.848	79	199
30	4.10	4.40	3.40	4.40	4.57	.836	51	177

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.25	4.70	4.20A	4.70	4.72	.853	5	172
2	4.40	5.70	4.40	5.70	6.10	.919	7	163
3	....	6.50B	....	6.50B	7.15	.956	....	155
4	Exchange Closed; Independence Day							
7	8.10	8.10	8.10	8.10	6.10	.947	2	132
8	5.00	5.00	4.85A	4.85A	4.77	.899	1	133
9	4.10	4.60B	4.10	4.60B	5.62	.941	2	131
10	....	....	4.10A	5.00A	4.22	.884	....	131
11	4.30	4.35	3.95	3.95	3.80	.868	8	135
14	....	4.10B	3.60A	3.80N	4.47	.930	....	135
15	....	5.35B	....	5.35B	5.72	.976	....	134
16	5.60	7.00	5.80	7.00	7.20	.995	5	136
17	8.10	8.10	6.50A	6.50A	6.00	.988	1	136
18	....	6.60B	5.90A	5.90A	6.30	.994	....	129
21	5.85	6.00B	5.80A	6.00B	6.25	.999	3	123
22	....	6.50B	5.45A	6.00A	5.87	.999	....	39
23	....	7.00B	....	6.65B	6.92	.999	....	20
24	....	7.10B	....	6.92N	7.22	1.000	....	20
25	....	7.45B	....	7.45B	7.57	1.000	....	13
28	....	....	....	....	....	1.000	....	....

AUGUST 1986 54 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.75	.95	.75	.95	.95	.274	2	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 54 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.90	.90	.70	.85B	.85	.264	47	44
24..	4.00	4.00	3.30	3.50	3.45	.389	74	103
25..	3.30	3.40	3.00	3.20	3.10	.521	69	152
26..	3.40	3.80	3.25	3.25	3.25	.647	79	151
27..	3.00	3.90	3.00	3.20	3.52	.718	100	118
30..	2.90	3.00B	2.30	3.00B	3.22	.695	3	116

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.85	3.10	2.80A	3.10	3.22	.716	5	114
2..	3.75	4.00B	3.15A	4.00B	4.42	.821	1	113
3..	5.10	5.40	4.85	5.40	5.32	.887	12	106
4..	Exchange Closed; Independence Day							
7..	....	....	....	4.20A	4.27	.859	1	104
8..	4.15	4.15	3.25	3.35A	3.27	.764	2	102
9..	....	....	2.90A	2.90A	3.92	.838	1	100
10..	2.75	2.75	2.70	2.70	2.67	.725	2	102
11..	2.65	2.65	2.65	2.65	2.32	.693	5	106
14..	2.00	2.40	2.00	2.40	2.92	.785	14	101
15..	3.45	3.55B	3.45	3.55B	3.82	.897	2	100
16..	4.05	5.10	4.05	5.10	5.25	.967	4	97
17..	....	6.15B	5.20A	5.20A	4.05	.932	....	94
18..	....	4.60B	4.00A	4.00A	4.35	.957	....	83
21..	....	....	3.90A	4.35N	4.27	.987	....	67
22..	....	....	3.30A	4.00A	3.90	.991	....	60
23..	5.00	5.00	4.62	5.00	4.95	.999	8	49
24..	5.10	5.10	4.95A	5.10	5.22	.999	....	16
25..	5.35	5.45B	5.35	5.35	5.57	.999	3	9
28..	....	....	....	....	....	.999	....	....

AUGUST 1986 56 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.75	2.45	1.75	2.45	2.30	.239	80	75
25..	2.30	2.30	1.90	2.10	2.10	.351	87	141
26..	2.10@.30	2.50	2.00	2.40	2.40	.478	42	137
27..	2.20	2.75	1.80	2.20	2.32	.556	85	178
30..	1.50	2.00	1.40	2.00	2.07	.522	21	189

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.75	2.20	1.70	2.20	2.07	.544	29	201
2..	....	2.80B	2.00A	2.80B	2.87	.674	10	198
3..	3.10	3.85	3.10	3.70A	3.75	.769	7	197
4..	Exchange Closed; Independence Day							
7..	4.00	4.75	3.80	3.80	2.90	.709	20	181
8..	2.60	2.60	1.90	1.90	1.85	.573	20	172
9..	1.50	1.70	1.50	1.65	2.52	.666	10	179
10..	1.30	1.90	1.30	1.30A	1.35	.509	9	184
11..	1.40	1.40	1.00	1.40	1.30	.465	7	185
14..	1.00	1.10	.95A	1.10	1.30	.552	8	192
15..	1.75	2.00	1.75	1.97A	2.27	.719	3	191
16..	3.25	3.25	2.85	3.25B	3.42	.868	10	193
17..	4.30	4.30	2.15A	2.30	2.35	.769	34	183
18..	2.40	2.75B	2.20A	2.60B	2.60	.820	2	185
21..	1.70	2.10B	1.70	2.10B	2.42	.879	....	185
22..	1.35	1.60B	1.35	1.60B	2.00	.871	1	182
23..	3.00	3.00	2.70	2.90	2.95	.983	17	182
24..	3.00	3.25	2.75A	3.20	3.25	.999	7	181
25..	3.25	3.50	3.25	3.50	3.57	.999	42	105
28..	....	....	....	....	....	.999	....	....

AUGUST 1986 58 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	1.30	1.60	1.30	1.60	1.50	.318	6	5
27..	1.50	1.60	1.40A	1.55	1.50	.390	24	29
30..	1.00	1.05B	.77	1.05B	1.22	.351	61	86

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.10	1.10	.95	1.10B	1.20	.370	19	92
2..	1.20	1.80B	1.20	1.80B	1.90	.499	9	102
3..	2.00@1.95	2.40	1.90	2.35@.25	2.50	.608	62	145
4..	Exchange Closed; Independence Day							
7..	2.90	2.90	2.80	2.90	1.80	.518	17	140
8..	1.10	1.20	1.00	1.00	1.00	.369	11	141
9..	.85	1.20	.65	1.00@.10	1.05	.457	119	208
10..	.90	.90	.65	.65	.67	.297	22	213
11..	.75	.75	25	.25	.60	.256	5	218
14..	.35	.52	.35	.45	.42	.307	11	221
15..	.70	.90B	.65	.90B	1.15	.468	54	215
16..	1.25	1.80	1.25	1.80	1.80	.663	13	218
17..	2.55	2.55	1.20A	1.20A	1.15	.502	6	216
18..	.90	1.35	.80	1.35	1.22	.554	35	229

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

AUGUST 1986 58 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.95	.95	.60	.85@.90B	.92	.557	46	226
22..	.75	1.15	.20	.60	.60	.476	32	238
23..	1.15	1.30	.75	1.05	1.22	.748	13	232
24..	1.10	1.25B	.75	1.25B	1.32	.892	31	232
25..	1.20	1.70	1.10A	1.70	1.52	.947	36	206
28..	....	....	....	....	....	.986	....	....

AUGUST 1986 60 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	.70	.85	.70	.75	.75	.247	11	11
30..	.67	.67	.60A	.67	.67	.210	52	63

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.50	.65	.50	.60	.60	.223	99	157
2..	.62	.80	.60	.80	.80	.331	22	177
3..	1.30	1.50	1.25	1.25	1.25	.431	36	207
4..	Exchange Closed; Independence Day							
7..	1.45	1.85	1.10A	1.10A	1.00	.329	183	233
8..	.80	.80	.50	.52	.52	.202	138	336
9..	.45	.50	.40	.42B	.50	.265	25	305
10..	.35	.35	.25	.30	.30	.143	102	403
11..	.27	.27	.25	.25	.25	.114	7	408
14..	.17	.20B	.10	.20B	.17	.131	49	359
15..	.32	.40B	.32	.40B	.40	.236	1	360
16..	.90	.90	.75A	.90	.90	.401	2	361
17..	1.20	1.20	.55A	.55A	.42	.241	14	363
18..	.40	.50B	.30	.50B	.47	.269	8	359
21..	.17	.20	.17	.20	.20	.196	3	358
22..	.30	.30	.10A	.10A	.10	.113	14	366
23..	.20@.25	.35	.20	.20A	.25	.229	32	380
24..	.15	.25	.12A	.20	.20	.224	96	294
25..	.30	.35	.20	.25	.25	.348	309	205
28..	....	....	....	....	....	.782	....	....

AUGUST 1986 62 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	Exchange Closed; Independence Day							
7..	.85	.90B	.85	.90B	.50	.180	1	1
8..	.45	.45	.20	.25B	.30	.093	5	6
9..	....	....	.25A	.25A	.30	.129	....	6
10..	....	....	.10A	.10A	.10	.056	....	6
11..	.05	.05	.05	.05	.05	.041	10	16
14..	.10	.10	.10	.10	.05	.043	1	14
15..	....	....	....	.05N	.10	.090	....	13
16..	.17	.20B	.17	.20B	.30	.184	2	12
17..	....	....	....	.30N	.12	.083	....	12
18..	.12	.15	.10A	.15	.12	.089	100	112
21..	.10	.10	.05A	.07A	.02	.034	1	113
22..	....	....	....	.02N	.02	.010	....	113
23..	....	....	....	.02N	.02	.017	....	113
24..	CAB	CAB	CAB	CAB	CAB	.003	....	113
25..	CAB	CAB	CAB	CAB	CAB	.009	11	....

OCTOBER 1986 38 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	2.00	2.00	1.90	1.90	1.70	.450	3	2
17..	....	....	....	1.70N	2.20	.520	1	2
18..	....	2.70B	....	2.70B	2.75	.548	....	2
21..	....	....	2.70A	2.70A	2.50	.517	....	2
22..	....	....	....	2.50N	2.85	.556	....	2
23..	....	....	....	2.85N	2.75	.530	....	2
24..	....	....	....	2.75N	2.87	.539	....	2
25..	....	....	....	2.87N	2.90	.530	....	2
28..	....	....	....	2.90N	2.95	.536	....	2
29..	....	....	....	2.95N	3.95	.626	....	2
30..	....	....	....	3.95N	4.40	.678	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.40N	3.87	.660	....	2
2..	....	....	....	3.87N	3.70	.645	....	2
5..	....	3.75B	....	3.75B	3.90	.657	....	2
6..	....	....	....	3.90N	3.90	.657	....	2
7..	....	....	....	3.90N	3.90	.659	....	2
8..	....	....	....	3.90N	4.25	.734	....	2
9..	....	....	....	4.25N	4.35	.751	....	2
12..	....	....	....	4.35N	4.15	.724	....	2
13..	....	....	....	4.15N	4.90	.747	....	2
14..	....	....	....	4.90N	5.00	.760	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 38 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	....	....	5.00N	4.75	.743	....	2
16	....	....	....	4.75N	4.05	.692	....	2
19	....	....	....	4.05N	4.15	.711	....	2
20	....	....	....	4.15N	4.25	.722	....	2
21	....	....	....	4.25N	3.65	.679	....	2
22	....	....	....	3.65N	3.75	.687	....	2
23	....	....	....	3.75N	4.05	.713	....	2
26	Exchange Closed; Memorial Day							
27	....	4.20B	....	4.20B	4.30	.725	....	2
28	....	....	....	4.30N	5.00	.770	....	2
29	....	....	4.80A	4.80A	4.70	.759	....	2
30	....	....	4.55A	4.55A	4.60	.756	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	4.60N	4.85	.776	....	2
3	....	....	....	4.85N	4.55	.758	....	2
4	....	....	4.35A	4.35A	4.20	.737	....	2
5	....	....	....	4.20N	4.50	.750	....	2
6	....	....	4.35A	4.35A	4.45	.748	....	2
9	....	....	....	4.45N	4.70	.767	....	2
10	....	....	....	4.70N	4.55	.762	....	2
11	....	....	4.25A	4.25A	4.45	.759	....	2
12	....	....	....	4.45N	4.60	.772	....	2
13	....	....	....	4.60N	5.20	.811	....	2
16	....	....	....	5.20N	5.45	.836	....	2
17	....	....	....	5.45N	5.45	.836	....	2
18	....	....	....	5.45N	6.10	.865	....	2
19	....	....	....	6.10N	6.60	.887	....	2
20	....	6.70B	....	6.70B	7.20	.907	....	2
23	....	....	....	7.20N	7.05	.899	....	2
24	....	10.00B	....	10.00B	11.00	.931	....	2
25	....	....	....	11.00N	11.00	.956	....	2
26	....	11.50B	....	11.50B	11.50	.971	....	2
27	....	12.70B	....	12.70B	12.97	.982	....	2
30	....	....	11.50A	11.50A	12.15	.976	....	2

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	12.20B	11.60A	12.20B	12.67	.980	....	2
2	....	13.00B	....	13.00B	14.17	.988	....	2
3	....	14.65B	....	14.65B	15.25	.992	....	2
4	Exchange Closed; Independence Day							
7	....	15.35B	....	15.35B	14.47	.990	....	2
8	....	....	14.20A	14.20A	13.47	.987	....	....

OCTOBER 1986 40 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	3.30	3.30	3.30	3.30	2.95	.620	1	1
9	4.00	4.15	3.90	3.90	3.80	.640	8	9
12	....	....	....	3.80N	2.95	.607	....	9
13	....	....	....	2.95N	3.65	.635	....	9
14	....	....	....	3.65N	3.75	.648	....	9
15	....	....	....	3.75N	3.50	.628	....	9
16	....	....	....	3.50N	2.95	.570	....	9
19	3.50	3.50	3.50	3.50	3.05	.590	1	10
20	....	....	....	3.05N	3.10	.602	....	10
21	....	....	....	3.10N	2.55	.554	....	10
22	....	....	....	2.55N	2.60	.564	....	10
23	....	....	....	2.60N	2.85	.593	....	10
26	Exchange Closed; Memorial Day							
27	....	3.00B	....	3.00B	3.15	.605	....	10
28	....	....	....	3.15N	3.65	.658	....	10
29	....	....	3.40A	3.40A	3.40	.645	....	10
30	....	....	3.00A	3.00A	3.30	.641	....	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	3.25A	3.25A	3.50	.663	....	10
3	....	....	3.40A	3.40A	3.25	.643	....	10
4	....	....	3.15A	3.15A	3.00	.618	....	10
5	....	....	....	3.00N	3.25	.635	....	10
6	....	....	3.20A	3.20A	3.20	.631	....	10
9	....	....	....	3.20N	3.40	.652	....	10
10	....	....	....	3.40N	3.30	.644	....	10
11	....	....	3.00A	3.00A	3.20	.639	....	10
12	....	....	3.10A	3.10A	3.30	.653	....	10
13	....	....	....	3.30N	3.70	.701	....	10
16	....	....	....	3.70N	3.90	.731	....	10
17	....	....	....	3.90N	3.90	.730	....	10
18	3.75	4.20B	3.75	4.20B	4.55	.769	1	9
19	....	....	....	4.55N	5.05	.801	....	9
20	....	5.20B	....	5.20B	5.60	.829	....	9
23	5.70	5.70	5.65A	5.65A	5.40	.818	....	9
24	9.00	9.00	9.00	9.00	9.00	.869	....	9

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 40 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	9.50	9.50	9.50	9.50	9.50	.910	5	13
26	9.75	9.75	9.75	9.75	9.65	.938	7	16
27	11.00	11.00	10.60	10.95	11.10	.959	8	7
30	9.40	9.40	9.40	9.40	10.32	.949	1	6

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	10.35B	9.75A	10.35B	10.90	.956	....	6
2	....	12.10B	10.75A	12.10B	12.35	.972	....	6
3	....	12.50B	....	12.50B	13.25	.980	....	6
4	Exchange Closed; Independence Day							
7	....	13.50B	....	13.50B	12.50	.977	....	6
8	....	....	12.20A	12.20A	11.50	.969	....	6
9	....	....	11.30A	11.30A	12.50	.978	....	6
10	....	....	12.20A	12.20A	11.55	.971	....	6
11	....	11.70B	....	11.70B	11.60	.972	....	6
14	....	....	11.35A	11.35A	12.67	.981	....	6
15	....	13.35B	....	13.35B	13.87	.987	....	6
16	....	15.00B	....	15.00B	14.95	.992	....	6
17	....	15.30B	14.40A	14.40A	13.47	.986	....	6
18	....	....	....	13.47N	13.55	.986	....	4
21	....	....	13.40A	13.40A	14.07	.990	....	4
22	....	....	....	14.07N	13.65	.989	....	4
23	....	14.40B	....	14.40B	14.17	.991	....	4
24	....	....	....	14.17N	14.32	.992	....	4
25	....	14.60B	14.30A	14.60B	14.90	.994	....	4
28	....	16.30B	....	16.30B	16.40	.998	....	4
29	....	16.50B	15.95A	15.95A	15.80	.997	....	4
30	....	....	14.90A	14.90A	14.52	.996	....	....
31	....	....	14.40A	14.40A	14.70	.997	....	....

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	15.30B	....	15.30B	15.45	.998	....	....
4	....	15.55B	15.30A	15.30A	15.10	.998	....	....
5	....	....	13.80A	13.80A	13.60	.997	....	....
6	....	....	12.60A	12.60A	12.65	.995	....	....
7	....	13.70B	....	13.70B	13.67	.997	....	....
8	....	14.20B	....	14.20B	14.50	.998	....	....
11	....	....	....	14.50N	13.40	.998	....	....
12	....	....	....	13.40N	14.80	.999	....	....
13	....	15.00B	....	15.00B	15.02	.999	....	....
14	....	....	....	15.02N	14.75	.999	....	....
15	....	....	....	14.75N	15.10	.999	....	....
18	....	....	14.65A	15.10N	15.27	.999	....	....

OCTOBER 1986 42 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	1.25	1.90B	1.25	1.90B	2.20	.390	1	1
30	....	....	....	2.20N	2.50	.444	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.30A	2.30A	2.00	.425	....	1
2	....	....	....	2.00N	1.90	.408	....	1
5	....	....	....	1.90N	2.00	.418	....	1
6	....	....	....	2.00N	2.00	.416	....	1
7	....	....	....	2.00N	2.00	.417	....	1
8	1.80	1.80	1.80	1.80	1.95	.500	2	3
9	2.20	2.35	2.20	2.35	2.60	.521	9	10
12	2.10	2.10	2.10	2.10	2.00	.486	2	12
13	....	....	....	2.00N	2.50	.515	....	12
14	2.45	2.45	2.45	2.45	2.75	.528	4	16
15	....	....	....	2.75N	2.60	.507	....	16
16	....	....	....	2.60N	2.05	.446	....	16
19	....	....	....	2.05N	2.10	.466	....	16
20	....	....	....	2.10N	2.15	.478	....	16
21	2.07	2.07	2.07	2.07	1.70	.430	1	16
22	....	....	....	1.70N	1.75	.440	....	16
23	....	....	....	1.75N	1.95	.469	....	16
26	Exchange Closed; Memorial Day							
27	....	2.05B	....	2.05B	2.20	.481	....	16
28	....	....	....	2.20N	2.60	.536	....	16
29	....	....	2.15A	2.15A	2.15	.523	....	16
30	....	....	2.00A	2.00A	2.15	.518	....	16

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	2.15N	2.35	.541	....	16
3	....	....	2.20A	2.20A	2.20	.519	....	16
4	2.00	2.10B	2.00	2.00	2.00	.492	2	18
5	....	....	....	2.00N	2.15	.512	....	18
6	....	....	2.00A	2.00A	2.00	.507	....	18
9	2.00	2.00	1.90	1.90	2.15	.526	3	21

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 42 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	....	2.15N	2.15	.516	....	19
11..	1.90	1.90	1.90	1.90	2.10	.509	4	23
12..	....	....	....	2.10N	2.20	.524	....	23
13..	....	....	....	2.20N	2.50	.575	....	23
16..	2.20	2.20	2.20	2.20	2.70	.606	1	24
17..	....	....	....	2.70N	2.70	.603	....	23
18..	2.95	3.00	2.65A	3.00	3.20	.650	6	25
19..	....	3.50B	....	3.50B	3.60	.689	....	25
20..	....	3.80B	....	3.80B	4.10	.726	....	25
23..	....	....	....	4.10N	4.00	.711	....	25
24..	....	7.30B	....	7.30B	7.30	.782	....	25
25..	....	....	....	7.30N	7.30	.842	....	25
26..	....	7.75B	....	7.75B	7.80	.886	....	25
27..	9.00	9.00	9.00	9.00	9.30	.920	....	24
30..	....	....	8.10A	8.10A	8.57	.903	3	27

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	8.65B	8.00A	8.65B	9.05	.914	....	27
2..	....	10.00B	9.00A	10.00B	10.45	.942	....	27
3..	....	10.50B	....	10.50B	11.37	.957	....	27
4..	Exchange Closed; Independence Day							
7..	....	11.50B	....	11.50B	10.55	.950	....	27
8..	....	....	10.30A	10.30A	9.60	.935	....	26
9..	....	....	9.30A	9.30A	10.50	.953	....	26
10..	9.50	9.50	9.50	9.50	9.72	.939	2	26
11..	9.70	9.80B	9.70	9.70	9.62	.940	5	24
14..	....	....	9.35A	9.35A	10.82	.958	....	24
15..	....	11.35B	....	11.35B	12.02	.971	....	24
16..	....	13.00B	....	13.00B	13.05	.979	....	24
17..	....	13.20B	12.40A	12.40A	11.55	.967	....	24
18..	....	....	....	11.55N	11.65	.968	....	24
21..	....	....	11.40A	11.40A	12.12	.976	....	24
22..	....	....	11.40A	11.40A	11.70	.973	....	24
23..	....	12.40B	....	12.40B	12.20	.978	....	24
24..	....	....	....	12.20N	12.35	.980	....	24
25..	....	12.60B	12.30A	12.60B	12.92	.985	....	21
28..	14.10	14.30B	14.10	14.30B	14.42	.993	2	23
29..	....	14.50B	13.95A	13.95A	13.82	.992	....	21
30..	....	....	12.90A	12.90A	12.55	.988	....	11
31..	12.25	12.25	12.25	12.25	12.72	.990	1	9

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	13.30B	....	13.30B	13.45	.993	....	8
4..	....	13.55B	13.30A	13.30A	13.12	.994	....	8
5..	11.75	11.75	11.70	11.70	11.62	.989	2	8
6..	....	....	10.60A	10.60A	10.67	.985	....	8
7..	....	11.70B	....	11.70B	11.70	.991	....	6
8..	....	12.20B	....	12.20B	12.52	.994	....	6
11..	....	....	....	12.52N	11.42	.992	....	6
12..	....	....	....	11.42N	12.82	.996	....	6
13..	....	13.00B	....	13.00B	13.05	.997	....	4
14..	....	....	....	13.05N	12.77	.997	....	4
15..	....	....	....	12.77N	13.12	.998	....	4
18..	....	....	12.65A	13.12N	13.30	.999	....	4
19..	....	....	13.20A	13.20A	12.97	.999	....	4
20..	....	....	....	12.97N	14.00	.999	....	4
21..	....	....	....	14.00N	14.80	.999	....	4
22..	....	....	....	14.80N	14.42	.999	....	4
25..	....	....	....	14.42N	13.82	.999	....	4
26..	....	....	....	13.82N	15.20	.999	....	4
27..	....	....	....	15.20N	15.67	.999	....	4
28..	....	....	15.30A	15.30A	15.35	.999	....	4
29..	....	15.65B	....	15.65B	15.72	.999	....	....

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	15.72N	15.95	.999	....	....
3..	....	17.00B	....	17.00B	17.12	.999	....	....
4..	....	....	16.45A	16.45A	16.50	.999	....	....
5..	....	....	15.70A	15.70A	15.70	.999	....	....
8..	....	16.25B	15.65A	15.70N	16.02	1.000	....	....

OCTOBER 1986 44 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	1.00	1.40B	1.00	1.40B	1.60	.288	1	1
30..	....	....	....	1.60N	1.85	.337	....	1

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 44 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.85N	1.37	.319	....	1
2..	.90	.90	.90	.90	1.25	.303	5	6
5..	1.25	1.25	1.25	1.25	1.32	.312	1	7
6..	1.20	1.20	1.20	1.20	1.32	.309	1	8
7..	1.25	1.30	1.25	1.30	1.30	.309	2	10
8..	1.20	1.20	1.20	1.20	1.25	.386	1	11
9..	....	1.65B	....	1.65B	1.70	.406	1	11
12..	....	....	....	1.70N	1.25	.371	....	11
13..	....	1.35B	....	1.35B	1.80	.399	....	11
14..	....	....	....	1.80N	1.80	.411	....	10
15..	1.65	1.65	1.65	1.65	1.75	.390	5	15
16..	1.10	1.15B	1.10	1.15B	1.45	.333	2	17
19..	....	....	....	1.45N	1.45	.350	....	17
20..	....	....	....	1.45N	1.50	.362	....	17
21..	....	....	....	1.50N	1.10	.318	....	17
22..	....	....	....	1.10N	1.15	.327	....	17
23..	....	....	....	1.15N	1.25	.354	....	17
26..	Exchange Closed; Memorial Day							
27..	....	1.35B	....	1.35B	1.50	.364	....	17
28..	1.40	1.40	1.35	1.35	1.47	.417	8	25
29..	....	....	1.30A	1.30A	1.30	.404	....	23
30..	1.45	1.45	1.30	1.30	1.30	.399	15	37

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.35	1.50	1.35	1.50	1.45	.420	5	37
3..	1.40	1.40	1.40	1.40	1.30	.399	5	37
4..	....	....	....	1.30N	1.15	.373	....	37
5..	1.05	1.05	1.00	1.00	1.10	.394	....	37
6..	1.10	1.10	1.10	1.10	1.30	.387	6	39
9..	....	....	....	1.30N	1.30	.404	....	39
10..	1.30	1.30	1.30	1.30	1.25	.393	2	40
11..	....	....	....	1.25N	1.25	.385	....	40
12..	1.25	1.35	1.25	1.30	1.40	.398	5	41
13..	1.40	1.45	1.40	1.45	1.45	.447	14	49
16..	1.50	1.50	1.50	1.50	1.55	.476	1	44
17..	1.40	1.40	1.40	1.40	1.55	.472	1	45
18..	1.85	2.00	1.85	2.00	2.00	.521	7	43
19..	2.00	2.70	2.00	2.65	2.40	.563	4	45
20..	2.40	3.00	2.40	3.00	2.80	.605	8	40
23..	3.00	3.00	2.50	2.55B	2.70	.588	10	41
24..	....	4.80B	....	4.80B	6.80	.674	....	41
25..	6.50	6.50	6.50	6.50	6.50	.750	1	41
26..	....	....	....	6.50N	6.10	.811	....	42
27..	....	6.50B	....	6.50B	7.70	.861	....	41
30..	....	....	6.50A	6.50A	7.02	.835	....	41

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.00	7.00	6.50A	7.00	7.45	.852	1	41
2..	8.00	8.30B	8.00	8.30B	8.75	.894	5	31
3..	....	....	....	8.75N	9.62	.919	....	31
4..	Exchange Closed; Independence Day							
7..	....	....	....	9.62N	8.70	.906	....	31
8..	7.60	7.60	7.60	7.60	7.92	.862	2	30
9..	....	....	7.90A	7.90A	8.90	.910	....	30
10..	....	....	8.45A	8.45A	8.20	.888	....	30
11..	....	....	8.15A	8.15A	7.12	.889	....	30
14..	....	7.50B	....	7.50B	9.00	.917	....	30
15..	....	10.50B	....	9.20B	9.60	.940	....	30
16..	10.05	11.00B	10.05	11.00B	11.12	.956	1	30
17..	....	....	9.80A	9.80A	9.70	.933	....	31
18..	....	....	....	9.70N	9.75	.935	....	30
21..	....	....	9.50A	9.75N	10.22	.948	....	30
22..	....	....	....	10.22N	9.80	.943	....	30
23..	9.60	10.40B	9.60	9.60	10.37	.952	1	30
24..	....	....	....	10.37N	10.42	.956	....	29
25..	10.85	10.85	10.30A	10.85	10.97	.965	1	28
28..	....	12.30B	....	12.30B	12.45	.982	....	28
29..	....	12.50B	11.95A	11.95A	11.85	.979	....	23
30..	....	....	10.90A	10.90A	10.57	.969	....	18
31..	10.15	10.15	10.15	10.15	10.72	.973	1	19

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	11.30B	....	11.30B	11.45	.981	....	18
4..	....	11.55B	11.30A	11.30A	11.12	.982	....	18
5..	....	....	9.80A	9.80A	9.62	.969	....	18
6..	....	....	8.60A	8.60A	8.67	.959	....	14
7..	....	9.70B	....	9.70B	9.70	.973	....	14
8..	....	10.20B	....	10.20B	10.52	.982	....	9
11..	....	....	....	10.52N	9.45	.975	....	9
12..	....	10.55B	....	10.55B	10.82	.988	....	9
13..	....	11.00B	....	10.82N	11.05	.990	....	9
14..	....	....	....	11.05N	10.80	.989	....	9
15..	....	....	....	10.80N	11.15	.992	....	7

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 44 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	....	....	10.65A	11.10A	11.30	.995	....	8
19..	....	....	11.20A	11.20A	10.97	.994	....	8
20..	....	....	....	10.97N	12.00	.997	....	8
21..	....	....	....	12.00N	12.82	.999	....	8
22..	....	....	....	12.82N	12.42	.999	....	3
25..	....	....	....	12.42N	11.82	.999	....	3
26..	....	....	....	11.82N	13.20	.999	....	2
27..	....	....	....	13.20N	13.67	.999	....	2
28..	....	....	13.30A	13.30A	13.37	.999	....	2
29..	....	13.65B	13.35A	13.65B	13.75	.999	....	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	13.75N	13.95	.999	....	2
3..	....	15.00B	....	15.00B	15.12	.999	....	2
4..	....	....	14.45A	14.45A	14.50	.999	....	2
5..	....	....	13.70A	13.70A	13.70	.999	....	2
8..	....	14.25B	13.65A	13.70N	14.02	.999	....	2
9..	....	....	13.80A	13.80A	13.82	.999	....	2
10..	....	....	13.25A	13.25A	13.02	.999	....	2
11..	....	....	12.75A	13.02N	13.02	1.000	....	2
12..	....	....	12.90A	12.90A	12.62	1.000	....	2
15..	....	....	....	12.62N	12.75	1.000	....	2
16..	....	....	12.40A	12.75N	12.47	1.000	....	2
17..	13.10	13.15B	13.10	13.15B	13.12	1.000	1	2
18..	....	13.15B	12.60A	12.80A	12.42	1.000	....	2
19..	....	....	....	12.42N	12.40	1.000	....	2
22..	....	....	....	....	....	1.000	....	....

OCTOBER 1986 46 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.95	1.00	.95	1.00	1.00	.303	5	5
12..	1.00	1.00	1.00	1.00	.80	.272	1	6
13..	....	....	....	.80N	1.25	.296	....	6
14..	....	....	1.20A	1.20A	1.20	.306	....	6
15..	1.05	1.05	1.00A	1.00A	1.25	.287	10	16
16..	....	....	.90A	.90A	.90	.237	....	16
19..	....	....	....	.90N	.95	.251	....	16
20..	....	....	....	.95N	.95	.261	....	16
21..	....	....	....	.95N	.70	.224	....	16
22..	....	....	....	.70N	.70	.233	....	16
23..	....	.80B	....	.80B	.80	.256	....	16
26..	Exchange Closed; Memorial Day							
27..	.85	.85	.85	.85	.97	.263	3	19
28..	....	....	....	.97N	1.00	.309	....	19
29..	1.00	1.00	.80	.80	.80	.297	4	23
30..	.85	.85	.85	.85	.80	.293	1	23

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.80N	.95	.311	....	23
3..	.90	.90	.90	.90	.80	.293	1	24
4..	....	....	....	.80N	.70	.270	....	24
5..	....	....	....	.70N	.85	.289	....	24
6..	....	....	....	.85N	.85	.282	....	24
9..	.82	.90	.82	.90	.92	.296	5	29
10..	.95	.95	.92A	.92A	.90	.284	1	29
11..	.75	.75	.75	.75	.85	.276	1	29
12..	.80	.80	.50	.60B	.90	.286	3	32
13..	.85	.90	.85	.90	.90	.329	57	82
16..	.90	.90	.70	.80	.85	.353	41	101
17..	.85	.90	.80	.80	.85	.348	12	109
18..	.95@1.00	1.10B	.90	1.10B	1.20	.394	50	128
19..	1.25	1.50	1.25	1.50	1.50	.435	30	134
20..	2.10	2.10	1.70	1.80	1.80	.478	17	144
23..	1.80	1.80	1.80	1.80	1.70	.461	43	185
24..	5.50	5.90	5.00	5.90	5.90	.555	19	179
25..	5.50	5.50	5.35	5.40	5.50	.641	5	176
26..	5.10	5.25	5.05	5.25	4.90	.717	6	175
27..	6.00	6.00	6.00	6.00	6.25	.781	4	169
30..	5.00	5.25B	5.00	5.25B	5.47	.747	8	213

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.50B	5.10A	5.50B	6.05	.770	1	219
2..	6.40	6.70	6.40	6.70	7.15	.827	2	218
3..	7.30	8.05B	7.30	8.05B	8.12	.862	2	218
4..	Exchange Closed; Independence Day							
7..	8.65	8.65	8.65	8.65	6.95	.842	1	219
8..	6.75	6.75	6.25A	6.30	6.35	.808	11	217
9..	6.70	6.70	6.30A	6.70	7.32	.846	3	215
10..	5.95	6.20B	5.95	6.15	6.37	.814	5	214
11..	....	6.45B	....	6.45B	6.47	.815	....	213
14..	....	....	6.15A	6.15A	7.32	.856	....	213

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 46 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	7.50	7.80B	7.50	7.80B	8.32	.890	2	213
16..	8.80	9.40	8.80	9.40	9.22	.916	5	213
17..	....	9.30B	7.95A	7.95A	7.90	.879	....	213
18..	7.50	7.60	7.50	7.60	7.90	.883	2	213
21..	....	7.95B	7.85A	7.95B	8.50	.902	....	214
22..	....	....	8.00A	8.00A	7.90	.892	....	213
23..	....	8.40B	....	7.90N	8.40	.907	....	213
24..	....	8.55B	....	8.55B	8.52	.913	....	212
25..	....	8.60B	8.30A	8.60B	9.00	.926	....	148
28..	9.50	10.30B	9.50	10.30B	10.45	.958	11	144
29..	....	10.50B	9.95A	9.95A	9.90	.952	9	136
30..	....	....	8.90A	8.90A	8.62	.933	....	109
31..	....	....	8.40A	8.40A	8.80	.940	....	73

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	9.30B	....	9.30B	9.47	.954	....	72
4..	....	9.60B	9.30A	9.30A	9.17	.955	....	72
5..	....	....	7.80A	7.80A	7.67	.928	....	72
6..	....	....	6.60A	6.60A	6.75	.907	....	72
7..	....	7.70B	....	7.70B	7.75	.935	....	72
8..	....	8.20B	....	8.20B	8.55	.953	....	72
11..	....	....	7.75A	7.75A	7.45	.937	....	72
12..	7.90	8.60B	7.90	8.60B	8.85	.965	1	71
13..	....	9.00B	....	9.00B	9.07	.970	....	72
14..	....	9.10B	....	9.10B	8.80	.968	....	72
15..	....	....	....	8.80N	9.17	.974	....	71
18..	....	....	8.65A	9.17N	9.35	.981	....	71
19..	....	....	9.20A	9.20A	9.02	.980	....	70
20..	....	....	....	9.02N	10.00	.990	....	68
21..	....	....	....	10.00N	10.82	.994	....	66
22..	....	....	....	10.82N	10.42	.994	....	66
25..	9.70	9.80	9.70	9.80	9.82	.995	3	67
26..	....	....	....	9.82N	11.20	.998	....	67
27..	....	11.25B	....	11.25B	11.67	.999	....	64
28..	....	....	11.30A	11.30A	11.37	.999	....	63
29..	....	11.65B	11.35A	11.65B	11.75	.999	....	59

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	11.90B	....	11.90B	11.95	.999	....	59
3..	....	13.00B	....	13.00B	13.12	.999	....	59
4..	....	....	12.45A	12.45A	12.50	.999	....	59
5..	12.00	12.00	11.75A	11.75A	11.70	.999	1	60
8..	....	12.25B	11.65A	11.70N	12.02	.999	....	59
9..	....	....	11.80A	11.80A	11.82	.999	....	59
10..	....	....	11.25A	11.25A	11.00	.999	..	59
11..	....	....	10.75A	11.00N	11.02	.999	....	59
12..	....	....	10.90A	10.90A	10.62	.999	....	59
15..	....	....	....	10.62N	10.75	1.000	....	59
16..	10.47@.52	10.75B	10.40A	10.47@.52	10.47	1.000	43	59
17..	10.60	11.15B	10.60	11.15B	11.12	1.000	2	58
18..	....	11.15B	10.80A	10.80A	10.42	1.000	....	7
19..	....	....	....	10.42N	10.40	1.000	....	7
22..	....	....	....	....	....	1.000	....	....

OCTOBER 1986 48 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.25	.25	.25	.25	.25	.104	3	3
14..	....	....	....	.25N	.25	.095	....	3
15..	....	....	....	.25N	.25	.081	....	3
16..	....	....	....	.25N	.25	.062	....	3
17..	....	....	....	.25N	.05	.088	....	3
18..	....	....	....	.05N	.05	.101	....	3
21..	....	....	....	.05N	.05	.087	....	3
22..	....	....	....	.05N	.05	.103	....	3
23..	....	....	....	.05N	.05	.092	....	3
24..	....	....	....	.05N	.05	.096	....	3
25..	....	....	....	.05N	.05	.092	....	3
28..	....	....	....	.05N	.05	.092	....	3
29..	....	....	....	.05N	.07	.140	....	3
30..	....	....	....	.07N	.10	.173	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.10N	.07	.159	....	3
2..	....	....	....	.07N	.07	.149	....	3
5..	....	....	....	.07N	.07	.153	....	3
6..	....	....	....	.07N	.07	.150	....	3
7..	....	....	....	.07N	.07	.150	....	3
8..	....	....	....	.07N	.67	.203	....	3
9..	....	....	....	.67N	.70	.217	....	3

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 48 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	....	....	.70N	.50	.190	....	3
13..	....	....	....	.50N	.85	.211	....	3
14..	....	....	....	.85N	1.00	.218	....	3
15..	.65	.65	.65	.65	.75	.203	5	8
16..	....	....	.70A	.70A	.65	.162	....	6
19..	....	....	....	.65N	.65	.172	....	6
20..	....	....	....	.65N	.65	.161	....	6
21..	....	....	....	.65N	.40	.151	....	6
22..	....	....	....	.40N	.40	.158	....	6
23..	....	....	....	.40N	.50	.176	....	6
26..	Exchange Closed: Memorial Day							
27..	....	....	....	.50N	.62	.182	....	6
28..	.45	.45	.45	.45	.70	.219	2	8
29..	.45	.50	.45	.45	.50	.210	8	14
30..	.30	.30	.30	.30	.45	.206	7	21

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	.50B	....	.50B	.50	.220	....	21
3..	.50	.50	.50	.50	.45	.205	2	23
4..	....	....	....	.45N	.40	.186	3	24
5..	....	....	....	.40N	.50	.203	....	24
6..	....	....	....	.50N	.50	.196	....	24
9..	....	....	....	.50N	.55	.206	....	24
10..	....	....	....	.55N	.50	.196	....	24
11..	....	....	....	.50N	.50	.189	....	24
12..	.42	.42	.35	.35	.50	.196	7	26
13..	....	....	....	.50N	.55	.230	....	26
16..	....	....	....	.55N	.55	.249	....	26
17..	....	....	....	.55N	.55	.243	....	26
18..	.50	.85	.50	.85	.80	.283	15	33
19..	.60	.85B	.60	.75	1.00	.319	8	37
20..	1.00	1.10	1.00	1.10B	1.15	.359	9	40
23..	1.25	1.30	1.10	1.10	1.20	.343	10	49
24..	4.50	4.90	4.50	4.90	4.90	.436	66	80
25..	4.50	4.50	4.20	4.30	4.30	.525	33	106
26..	3.25	3.70B	3.25	3.70B	3.70	.609	3	103
27..	4.35	4.75	4.35	4.50	4.75	.685	9	100
30..	3.70	3.70	3.70	3.70	4.22	.645	5	105

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	4.35B	3.95A	4.35B	4.65	.671	....	102
2..	4.60	5.10	4.60	5.10	5.75	.741	2	104
3..	....	....	....	5.75N	6.52	.786	....	103
4..	Exchange Closed: Independence Day							
7..	7.05	7.05	7.05	7.05	6.85	.758	3	103
8..	5.35	5.35	4.70	4.70	4.97	.715	4	105
9..	4.40	4.40	4.40	4.40	5.82	.762	3	100
10..	....	....	5.40A	5.40A	4.90	.720	....	98
11..	....	5.00B	....	5.00B	4.97	.722	....	98
14..	5.30	5.30	4.30A	5.30	5.87	.773	1	98
15..	6.20	6.20	6.10	6.20B	6.77	.820	1	98
16..	7.20	7.50	7.20	7.50	7.57	.856	4	97
17..	7.00	7.60B	6.40A	6.40A	6.35	.805	2	96
18..	....	....	6.30A	6.30A	6.30	.809	....	96
21..	6.00	6.50	6.00	6.50	6.70	.834	2	71
22..	....	....	6.40A	6.40A	6.50	.820	....	71
23..	....	....	....	6.50N	6.77	.840	....	71
24..	....	....	....	6.77N	6.77	.848	....	71
25..	....	....	6.30A	6.77N	7.45	.870	....	71
28..	8.20@.15	8.30B	8.15	8.30B	8.57	.917	4	59
29..	7.75	7.77B	7.75	7.77B	7.97	.906	1	30
30..	....	....	6.90A	6.90A	6.77	.873	....	30
31..	....	....	6.50A	6.50A	6.90	.882	....	30

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	7.10B	....	7.10B	7.62	.906	....	30
4..	....	7.80B	7.45A	7.45A	7.30	.904	....	30
5..	....	....	5.80A	5.80A	5.82	.858	....	30
6..	....	....	4.60A	4.60A	5.15	.822	....	30
7..	....	5.75B	....	5.75B	5.92	.867	....	30
8..	....	6.20B	....	6.20B	6.80	.898	....	30
11..	....	....	6.50A	6.50A	5.80	.866	....	30
12..	....	6.80B	....	6.80B	7.00	.916	....	30
13..	....	....	....	7.00N	7.22	.926	....	25
14..	....	7.40B	....	7.40B	6.95	.921	....	25
15..	....	7.10B	....	7.10B	7.25	.933	....	25
18..	....	....	6.65A	7.20A	7.40	.946	....	25
19..	....	....	7.15A	7.15A	7.10	.943	....	25
20..	....	....	....	7.10N	8.02	.966	....	25
21..	....	....	....	8.02N	8.82	.980	....	24
22..	....	....	8.50A	8.50A	8.45	.979	....	24
25..	7.80	7.80	7.80	7.80	7.85	.979	1	23
26..	....	8.75B	....	8.75B	9.20	.992	....	23

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 48 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	....	9.25B	....	9.25B	9.67	.995	....	23
28..	....	....	9.30A	9.30A	9.37	.996	....	23
29..	....	9.65B	9.35A	9.65B	9.75	.997	....	23

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	....	9.90B	9.60A	9.90B	9.95	.999	....	23
3..	....	11.00B	....	11.00B	11.12	.999	....	13
4..	....	....	10.45A	10.45A	10.50	.999	....	13
5..	....	....	9.70A	9.70A	9.70	.999	....	13
8..	....	10.25B	9.65A	9.70N	10.02	.999	....	13
9..	....	....	9.80A	9.80A	9.82	.999	....	13
10..	....	....	9.25A	9.25A	9.00	.999	....	13
11..	....	....	8.75A	9.00N	9.05	.999	....	13
12..	8.70	8.70	8.70	8.70	8.62	.999	....	13
15..	....	....	....	8.62N	8.75	.999	....	13
16..	8.75	8.75	8.40A	8.75	8.47	1.000	1	12
17..	8.65	9.15B	8.65	9.15B	9.12	1.000	4	11
18..	....	9.15B	8.80A	8.80A	8.42	1.000	....	10
19..	....	....	....	8.42N	8.40	1.000	....	10
22..	....	....	....	....	....	1.000	....	....

OCTOBER 1986 50 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	3.50	3.50	3.40	3.40	3.40	.326	3	3
25..	3.50	3.50	3.00	3.10	3.40	.411	9	11
26..	3.15	3.25	3.15	3.25	3.25	.498	16	23
27..	3.50	3.90	3.20A	3.45	3.75	.580	8	26
30..	3.00	3.05	2.95A	3.05	3.27	.535	11	36

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.05	3.10B	2.95A	3.05	3.55	.564	4	36
2..	....	....	....	3.55N	4.50	.642	....	36
3..	4.40	5.05B	4.40	5.05B	5.02	.694	4	36
4..	Exchange Closed: Independence Day							
7..	5.50	5.50	5.50	5.50	5.22	.659	2	33
8..	4.20	4.20	[illegible]	3.75A	3.87	.609	9	33
9..	....	....	3.80A	3.80A	4.52	.662	....	33
10..	3.50	3.50	3.50	3.50	3.72	.613	1	32
11..	3.90	3.90	3.90	3.90	3.87	.615	5	30
14..	....	....	3.60A	3.60A	4.47	.673	....	30
15..	....	4.70B	....	4.70B	5.32	.731	....	30
16..	5.90	6.00B	5.80A	5.90	5.90	.777	1	30
17..	6.00	6.05B	5.00A	5.00A	4.95	.712	1	30
18..	....	....	4.80A	4.80A	5.00	.717	....	30
21..	....	....	4.70A	4.70A	5.27	.745	....	30
22..	5.55	5.55	4.55A	4.55A	5.00	.727	1	30
23..	5.20	5.20	5.10A	5.10A	5.27	.752	1	31
24..	....	....	5.05A	5.05A	5.37	.761	....	30
25..	....	....	5.20A	5.20A	5.75	.789	....	30
28..	....	6.20B	....	6.20B	6.80	.853	....	30
29..	6.40	6.40	6.35A	6.35A	6.25	.835	4	30
30..	....	....	5.50A	5.50A	5.12	.786	....	28
31..	5.00	5.00	4.90A	5.00	5.35	.798	6	30

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.45B	...	5.45B	5.92	.831	....	30
4..	....	6.05B	5.65A	5.65A	5.65	.825	....	30
5..	4.35	4.35	4.35	4.35	4.30	.756	1	30
6..	....	....	4.00A	4.00A	3.60	.705	....	30
7..	....	4.00B	....	4.00B	4.37	.766	....	30
8..	....	4.65B	....	4.65B	5.15	.810	....	30
11..	....	....	4.85A	4.85A	4.25	.759	....	30
12..	....	5.10B	....	5.10B	5.30	.834	....	30
13..	....	....	5.25A	5.25A	5.47	.848	....	30
14..	....	5.65B	....	5.65B	5.20	.839	....	30
15..	....	5.30B	....	5.30B	5.55	.857	....	30
18..	....	....	5.00A	5.00A	5.60	.876	....	30
19..	....	....	5.00A	5.00A	5.30	.868	....	30
20..	5.70	5.70	5.70	5.70	6.17	.913	2	32
21..	....	....	....	6.17N	6.92	.941	....	32
22..	....	....	6.85A	6.85A	6.52	.937	....	32
25..	....	....	6.10A	6.10A	5.95	.932	....	32
26..	....	6.80B	....	6.80B	7.20	.969	....	32
27..	....	7.25B	....	7.25B	7.67	.980	....	32
28..	7.20	7.20	7.20	7.20	7.37	.980	1	30
29..	....	7.65B	....	7.65B	7.75	.986	....	30

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 50 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	....	7.90B	7.50A	7.90B	7.95	.994	....	28
3 ..	9.05	9.05	9.05	9.05	9.12	.998	2	28
4 ..	....	....	8.40A	8.40A	8.50	.998	....	23
5 ..	....	....	7.70A	7.70A	7.70	.997	....	7
8 ..	....	8.25B	7.65A	7.70N	8.02	.999	....	6
9 ..	....	....	7.80A	7.80A	7.82	.999	....	6
10 ..	....	....	7.25A	7.25A	7.02	.999	....	6
11 ..	....	....	6.75A	7.02N	7.05	.999	....	5
12 ..	....	....	6.90A	6.90A	6.65	.999	....	5
15 ..	....	....	....	6.65N	6.77	.999	....	5
16 ..	....	....	6.40A	6.77N	6.50	.999	....	5
17 ..	....	7.15B	....	7.15B	7.15	1.000	....	4
18 ..	....	....	6.70A	6.70A	6.45	1.000	....	4
19 ..	....	....	....	6.45N	6.40	1.000	....	2
22 ..	....	....	....	....	....	.999	....	....

OCTOBER 1986 52 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26 ..	2.50	2.50	2.00	2.25A	2.25	.390	36	29
27 ..	2.80	2.80	2.40	2.50	2.55	.472	10	37
30 ..	2.10	2.10	1.70	1.95	1.95	.427	20	52

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	2.15B	1.75A	2.15B	2.50	.456	....	52
2 ..	2.75	3.50	2.60	3.50	3.45	.536	10	55
3 ..	3.80	3.80	3.80	3.80	4.07	.592	6	61
4 ..	Exchange Closed; Independence Day							
7 ..	4.45	4.50	4.10	4.10	4.10	.552	15	71
8 ..	3.00	3.00	2.50	2.70B	2.90	.499	11	55
9 ..	2.75	2.95	2.30	2.95	3.42	.553	7	50
10 ..	3.15	3.15	2.60	2.60	2.70	.500	7	52
11 ..	3.07	3.07	2.75	2.75	2.90	.503	7	58
14 ..	2.40	3.05	2.40	3.00	3.30	.564	7	62
15 ..	3.50	3.75B	3.50	3.70B	3.80	.626	1	57
16 ..	4.00@.20	4.65B	4.00	4.30B	4.75	.682	3	56
17 ..	4.40	4.40	3.80A	3.80A	3.65	.606	3	55
18 ..	3.45	3.45	3.35A	3.45	3.80	.612	2	52
21 ..	3.35	3.35	3.30	3.30	3.97	.641	4	52
22 ..	3.50	3.50	3.10	3.10	3.75	.619	4	53
23 ..	4.10	4.10	3.80A	3.80A	3.97	.648	1	52
24 ..	3.90	4.00B	3.70	4.00B	4.00	.657	3	54
25 ..	3.55	3.55	3.55	3.55	4.35	.689	1	54
28 ..	5.00	5.00	5.00	5.00	5.15	.766	....	54
29 ..	4.60	4.90B	4.60	4.60	4.65	.741	4	53
30 ..	4.37	4.37	4.00A	4.00A	3.62	.677	7	51
31 ..	....	....	3.50A	3.50A	3.95	.690	....	51

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	4.10B	....	4.10B	4.52	.731	....	51
4 ..	....	....	....	4.52N	4.10	.719	....	51
5 ..	3.55	3.55	3.55	3.55	2.97	.630	1	51
6 ..	....	....	2.35A	2.35A	2.40	.567	....	51
7 ..	2.90	2.90	2.90	2.90	3.15	.638	5	56
8 ..	....	3.40B	....	3.40B	3.70	.692	....	56
11 ..	3.50	3.50	3.45	3.45	2.85	.623	3	53
12 ..	3.60	3.65B	3.60	3.65B	3.80	.718	2	53
13 ..	....	....	3.70A	3.70A	3.95	.734	....	53
14 ..	....	4.00B	....	4.00B	3.65	.720	....	53
15 ..	....	3.90B	....	3.90B	3.97	.744	....	53
18 ..	....	....	3.55A	3.97N	4.02	.765	....	53
19 ..	....	....	3.70A	3.70A	3.70	.749	....	53
20 ..	....	4.00B	....	4.00B	4.42	.816	....	53
21 ..	....	....	....	4.42N	5.15	.864	....	53
22 ..	4.80	4.80	4.80	4.80	4.70	.852	1	53
25 ..	4.55	4.55	4.10A	4.10A	4.15	.835	1	51
26 ..	....	4.90B	....	4.90B	5.30	.910	....	51
27 ..	....	5.50B	....	5.50B	5.72	.933	....	50
28 ..	5.50	5.50	5.40A	5.40A	5.45	.930	....	50
29 ..	5.60	5.65B	5.40A	5.65B	5.77	.947	2	50

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	6.00	6.00	5.55A	6.00	5.95	.970	1	49
3 ..	....	7.00B	....	7.00B	7.12	.989	....	48
4 ..	....	....	6.30A	6.45A	6.50	.986	....	45
5 ..	....	....	6.10A	6.10A	5.70	.979	....	37
8 ..	....	6.25B	5.65A	5.70N	6.00	.992	....	37
9 ..	....	....	5.80A	5.80A	5.80	.993	....	37
10 ..	5.45	5.45	5.20A	5.20A	5.00	.988	....	37
11 ..	4.52	5.00B	4.52	5.00B	5.05	.992	3	37
12 ..	4.75	4.75	4.75	4.75	4.65	.991	1	37

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 [illegible] CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15 ..	....	4.70B	4.50A	4.70B	4.75	.999	....	36
16 ..	4.75	4.82B	4.40A	4.77	4.47	.999	6	36
17 ..	5.00	5.20B	5.00	5.20B	5.12	.999	2	28
18 ..	....	5.15B	4.60A	4.60A	4.42	.999	....	8
19 ..	4.25	4.25	4.20	4.20	4.40	.999	3	7
22 ..	....	....	....	....	....	.997	....	....

OCTOBER 1986 54 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	1.50	1.50	1.50	1.50	1.50	.354	1	1
2 ..	....	2.10B	2.00	2.10B	2.50	.432	1	2
3 ..	2.55	3.20	2.55	3.05A	3.05	.488	31	26
4 ..	Exchange Closed; Independence Day							
7 ..	3.40	3.50B	3.40	3.40	2.55	.445	6	29
8 ..	3.15	3.15	2.00A	2.00A	2.15	.393	8	35
9 ..	2.00	2.45	1.95	2.30	2.47	.445	10	44
10 ..	2.20	2.20	1.85	1.85	1.90	.392	24	65
11 ..	2.25	2.25	1.60	1.60	2.10	.395	66	115
14 ..	1.90	2.20	1.60	2.00A	2.55	.454	6	115
15 ..	2.50	2.75	2.50	2.75	3.10	.520	14	126
16 ..	....	3.40B	....	3.40B	3.55	.577	....	125
17 ..	3.50	3.65B	2.50	2.50	2.85	.496	6	123
18 ..	2.50	2.80	2.40A	2.80	2.80	.502	2	122
21 ..	2.55	3.00	2.55	3.00	2.87	.530	3	123
22 ..	2.80	2.80	2.25	2.40	2.65	.506	4	126
23 ..	2.65	2.65	2.65	2.65	2.87	.535	5	121
24 ..	2.60	2.90	2.60	2.75	2.92	.544	9	122
25 ..	2.85	2.85	2.75A	2.85	3.00	.576	....	122
28 ..	3.50	3.80B	3.30	3.80B	3.85	.662	13	123
29 ..	3.60@.55	3.60	3.25	3.25	3.50	.630	13	127
30 ..	3.10	3.10	3.10	3.10	2.47	.556	4	124
31 ..	2.50@.30	2.65	2.25	2.65	2.77	.567	20	128

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	2.80@.77	3.00	2.77	2.85	3.17	.612	19	136
4 ..	....	....	3.05A	3.05A	2.85	.594	....	146
5 ..	2.40	2.45	1.70	1.70	2.05	.494	29	136
6 ..	1.90	1.90	1.45	1.50	1.45	.426	42	137
7 ..	1.70	1.95	1.70	1.95	2.15	.498	12	146
8 ..	2.25	2.30	2.20	2.30	2.55	.555	11	148
11 ..	2.30	2.30	2.00A	2.00A	1.97	.475	2	149
12 ..	1.75	2.40	1.75	2.40	2.60	.578	16	152
13 ..	2.57	2.60B	2.50A	2.50A	2.72	.595	1	152
14 ..	2.72	2.72	2.55	2.55	2.40	.575	4	152
15 ..	2.60	2.60	2.60	2.60	2.67	.602	11	153
18 ..	2.10	2.35	2.10	2.30	2.30	.619	34	178
19 ..	2.30	2.30	2.30	2.30	2.15	.595	1	179
20 ..	2.25	3.00	2.25	2.70	2.85	.678	40	204
21 ..	3.00	3.35	3.00	3.20	3.30	.741	5	192
22 ..	3.25	3.25	3.25	3.25	2.95	.718	2	192
25 ..	2.25	2.37B	2.25	2.37B	2.45	.681	1	193
26 ..	....	3.15B	....	3.15B	3.52	.794	....	192
27 ..	3.70	3.80B	3.52	3.80B	3.92	.832	2	192
28 ..	3.35	3.40	3.35	3.40	3.60	.822	8	193
29 ..	....	3.80B	....	3.80B	3.90	.853	1	194

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	3.95	3.95	3.70A	3.95	4.07	.891	2	189
3 ..	5.00	5.00	4.80	4.80	5.17	.949	2	190
4 ..	4.20	4.30B	4.20	4.30B	4.52	.933	2	189
5 ..	3.55	3.55	3.55	3.55	3.72	.904	12	146
8 ..	....	4.30B	....	3.80B	4.05	.945	....	146
9 ..	....	....	3.90A	3.90A	3.85	.946	....	144
10 ..	....	....	3.10A	3.10A	3.07	.912	....	141
11 ..	2.75	2.75	2.50	2.50	3.10	.926	12	152
12 ..	2.90	2.90	2.70A	2.70A	2.65	.910	44	110
15 ..	2.30	2.70B	2.30	2.70B	2.77	.967	12	110
16 ..	....	....	2.40A	2.65A	2.50	.972	....	111
17 ..	....	3.15B	....	3.15B	3.12	.998	....	95
18 ..	....	3.15B	2.80A	2.80A	2.42	.999	....	36
19 ..	2.42	2.42	2.20	2.30	2.40	.999	4	36
22 ..	....	....	....	....	....	.801	....	....

OCTOBER 1986 56 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	2.05	2.15B	2.00	2.00	2.30	.388	35	35
4 ..	Exchange Closed; Independence Day							
7 ..	2.70	2.70	2.50	2.50	1.85	.346	15	49
8 ..	1.40	1.40	1.10	1.40	1.55	.297	3	51
9 ..	1.40	1.50	1.00	1.50	1.85	.344	62	103

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 56 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	1.42	1.42	1.25A	1.25A	1.35	.295	2	93
11	....	....	....	1.35N	1.35	.298	....	93
14	1.35@ 30	1.50	1.30	1.50	1.85	.351	3	96
15	1.85	1.85	1.85	1.85	2.25	.414	2	96
16	2.25	2.60	2.25	2.60	2.60	.471	6	101
17	2.85	2.85	1.80	1.80	2.07	.391	8	105
18	1.75	1.75	1.65	1.75B	2.00	.396	2	107
21	1.66	1.80B	1.65	1.80B	2.00	.420	22	129
22	....	....	1.60A	1.60A	1.85	.396	....	129
23	1.65	2.00	1.65	1.95A	2.00	.424	16	141
24	2.00	2.00	1.70	1.95A	1.97	.431	8	146
25	2.00	2.00	1.80	2.00	2.05	.462	14	149
28	2.60	2.65B	2.47A	2.65B	2.80	.547	4	153
29	2.35	2.35	2.30	2.30	2.45	.511	5	156
30	2.35	2.35	1.80	1.80	1.80	.433	16	166
31	1.70	1.75B	1.40	1.65@ 60	1.65	.442	17	161

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.95	2.40	1.75	2.40	2.20	.486	7	163
4	2.20	2.20	1.85	1.90B	1.95	.463	5	165
5	1.75	1.80	1.05	1.05	1.32	.363	24	169
6	1.10	1.25	.75	.75	.95	.298	60	204
7	1.05	1.25	1.05	1.25	1.35	.362	16	220
8	1.20	1.60	1.15	1.50	1.65	.417	41	237
11	1.30	1.50	.90	.90	1.15	.336	5	239
12	1.30	1.45B	1.30	1.40	1.67	.433	5	243
13	1.50	1.70	1.37	1.50	1.60	.447	42	258
14	1.70	1.70	1.60	1.65	1.55	.425	6	259
15	1.45	1.65B	1.40	1.60	1.70	.450	11	264
18	1.20	1.60	1.20	1.35	1.35	.460	66	277
19	1.40	1.40	1.30	1.35	1.35	.431	34	283
20	1.30@ 45	1.80	1.30	1.75	1.75	.515	99	335
21	1.65	2.25	1.65	2.25	2.10	.583	30	336
22	2.25	2.25	1.80	1.90A	1.80	.551	26	340
25	1.25	1.40	1.25	1.35	1.35	.496	30	326
26	1.77	2.00	1.77	2.00	2.15	.626	17	326
27	2.25	2.50	2.10	2.15	2.30	.673	11	325
28	2.05	2.05	1.65	1.95	2.07	.650	55	323
29	2.10	2.30	2.10	2.25	2.30	.689	17	335

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	2.00	2.50	2.00	2.45B	2.42	.728	112	336
3	2.50	3.30B	2.50	3.05	3.35	.839	125	350
4	2.70	2.70	2.60	2.60	2.87	.798	12	337
5	2.25	2.25	1.75	1.85	2.07	.725	23	328
8	2.50	2.50	1.95A	2.00	2.32	.788	8	325
9	1.80	2.00B	1.80	1.95	2.05	.776	2	323
10	1.75	1.75	1.25	1.25	1.40	.676	73	264
11	1.00	1.37	.95	1.37	1.47	.689	40	289
12	1.20	1.25	1.10A	1.20	1.22	.628	29	270
15	.75	1.05	.75	1.05	1.10	.692	4	267
16	.60	1.15B	.60	.90	.77	.644	109	265
17	1.10	1.30B	.95	1.25	1.27	.851	7	209
18	1.25	1.30B	.65	.75	.55	.711	23	181
19	.25	.40	.25	.30	.30	.699	73	138
22	....	....	....	....	....	.160	....	....

OCTOBER 1986 58 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed; Independence Day							
7	1.20	1.60	1.20	1.60	1.35	.259	4	4
8	....	....	1.20A	1.20A	1.15	.217	....	2
9	....	....	1.05A	1.05A	1.05	.256	....	2
10	....	....	1.00A	1.00A	1.00	.214	....	2
11	.90	1.30	.70	.70	1.00	.216	10	12
14	....	....	.95A	.95A	1.00	.261	2	14
15	1.45	1.45	1.40A	1.40A	1.40	.317	2	14
16	2.10	2.10	1.65	1.65	1.60	.370	7	19
17	1.45	1.70B	1.20A	1.20A	1.45	.296	1	20
18	1.25	1.25	1.25	1.25	1.40	.300	7	20
21	1.10	1.25	1.10	1.25	1.35	.320	6	26
22	1.15	1.15	.90	1.00B	1.25	.297	2	26
23	1.25	1.25	1.20	1.20	1.40	.322	2	28
24	1.10	1.20	1.10	1.20	1.40	.327	17	44
25	1.30	1.40	1.17	1.35	1.35	.354	67	83
28	1.70	1.95B	1.60	1.95B	1.95	.432	115	186
29	1.70	1.70	1.30	1.40@ 30	1.35	.396	11	194
30	1.30@ 25	1.30	1.25	1.30	1.25	.320	32	205
31	1.05@ 00	1.10	.95	.95	1.20	.326	11	204

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.20	1.20	1.20	1.20	1.30	.366	50	252
4	1.10	1.15B	1.05	1.10B	1.20	.340	26	275
5	.90	1.00	.70A	.70A	.80	.250	17	280
6	.70	.70	.45	.55	.55	.195	43	281
7	.60	.82	.60	.80A	.85	.246	8	284
8	.90	.90	.77	.85	1.00	.292	30	282
11	.70	.70	.70	.70	.70	.220	1	278
12	.80	.90B	.80	.80	.95	.300	4	278
13	.85	1.00	.75	.97A	.97	.311	45	315
14	1.00	1.05	.80	.80	.90	.290	31	343
15	.80	.95	.80	.92	.95	.310	21	348
18	.75@ 65	.80	.62	.75	.85	.312	27	352
19	.72	.72	.60	.60	.75	.284	8	354
20	.80	1.00	.75	.85	1.00	.354	8	357
21	1.00	1.10	.70	.90	1.25	.417	30	383
22	1.25@ 30	1.30	.90	.90	.95	.379	32	387
25	.80	.80	.60	.60	.85	.317	39	388
26	.70@ .60	1.00	.60	1.00	1.05	.436	58	387
27	1.30	1.30	1.10	1.25	1.30	.479	33	395
28	1.15	1.15	.70	.90	1.00	.447	16	407
29	.85	1.20	.80	1.20	1.25	.484	84	389

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.00	1.20	1.00	1.20	1.17	.502	15	386
3	1.25	1.80	1.25	1.75	1.85	.642	121	400
4	1.45	1.50	1.20	1.50	1.42	.570	49	408
5	.95	1.00	.65	.80	.80	.466	41	431
8	.85	1.00	.65A	.75	1.00	.509	61	436
9	.60	.80	.60	.80	.85	.476	8	435
10	.55	.55	.35	.35	.50	.341	20	422
11	.30	.42	.20	.40	.55	.335	36	437
12	.20	.35	.20	.30	.30	.256	258	304
15	....	....	.20A	.30N	.30	.214	....	295
16	.15	.20B	.15	.17	.17	.130	104	389
17	.15	.25B	.12	.20@ .22B	.25	.217	31	376
18	.15	.15	.02	.02	.05	.022	63	322

OCTOBER 1986 60 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	1.50	1.50	1.50	1.50	1.50	.280	1	1
17	....	....	....	1.50N	1.50	.216	....	1
18	....	1.70B	....	1.70B	.95	.219	....	1
21	.80	.80	.80	.80	.80	.234	1	2
22	....	....	....	.80N	.75	.214	....	2
23	.60	.60	.60	.60	.90	.234	2	4
24	....	....	.80A	.80A	.90	.238	....	4
25	.50	.90	.50	.90	.97	.260	9	11
28	.97	1.17	.97	1.10	1.10	[illegible]	4	15
29	1.10	1.10	.80	.80	1.00	[illegible]	4	17
30	.80	.80	.80	.80	.80	.225	2	18
31	.50	.60	.50	.60	.72	.228	5	23

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.75	.75	.75	.75	.95	.261	5	28
4	.80	.80	.75A	.75A	.70	.235	2	29
5	....	....	.40A	.40A	.45	.161	....	27
6	.25	.25	.25	.25	.30	.119	1	27
7	....	.40B	....	.40B	.50	.157	....	27
8	.60	.60	.60	.60	.60	.191	4	31
11	.45	.45	.45	.45	.40	.133	5	36
12	....	....	....	.40N	.45	.193	....	35
13	....	....	....	.45N	.50	.201	....	35
14	....	.60B	....	.50N	.50	.183	....	35
15	.45	.45	.45	.45	.45	.197	7	32
18	.45	.45	.27	.40A	.40	.193	8	29
19	....	....	....	.40N	.35	.169	....	29
20	.50	.50	.50	.50	.50	.221	5	34
21	.55	.60	.55	.60	.60	.269	9	41
22	.50	.50	.40	.40	.50	.234	19	51
25	.35	.35	.25A	.35	.50	.177	20	65
26	....	....	.45A	.45A	.50	.265	....	65
27	.62	.70	.55A	.65	.70	.296	12	72
28	.35	.35	.32A	.32A	.50	.263	11	81
29	.35	.45B	.35	.45B	.65	.288	7	88

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.40	.40	.40	.40	.50	.282	2	90
3	.50	.80	.50	.80	.80	.404	24	97
4	.55	.55	.55	.55	.60	.325	4	99

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

OCTOBER 1986 60 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	....	....	.40A	.40A	.40	.228	....	99
8..	.30	.30	.20	.20	.35	.233	4	101
9..	.25	.25	.25	.25	.25	.197	1	104
10..	....	....	.10A	.10A	.12	.106	....	102
11..	.05	.05	.05	.05	.10	.094	1	102
12..	.05	.07	.05	.07	.07	.054	13	102
15..	.07	.07	.05A	.07	.05	.020	1	103
16..	.02	.02	.02	.02	.02	.005	6	103
17..	CAB	CAB	CAB	CAB	CAB	.005	....	102
18..	CAB	CAB	CAB	CAB	CAB	.000	12	90

DECEMBER 1986 42 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	2.75	3.10B	2.75	3.10B	3.10	.605	2	2
16..	....	....	....	3.10N	3.60	.629	....	2
17..	....	....	....	3.60N	3.35	.616	....	2
18..	....	....	....	3.35N	4.00	.661	....	2
19..	....	....	....	4.00N	3.85	.681	....	2
20..	....	....	....	3.85N	4.75	.712	....	2
23..	....	....	....	4.75N	4.75	.709	....	2
24..	....	7.50B	....	7.50B	7.50	.763	....	2
25..	....	9.00B	....	9.00B	7.50	.811	....	2
26..	....	....	....	7.50N	9.15	.848	....	2
27..	....	9.90B	....	9.90B	10.40	.877	....	2
30..	....	....	9.10A	9.10A	9.50	.851	....	2

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	8.25A	8.25A	9.50	.851	....	2
2..	....	....	....	9.50N	10.40	.879	....	2
3..	....	....	....	10.40N	10.90	.895	....	2
4..	Exchange Closed; Independence Day							
7..	....	11.80B	....	11.80B	10.35	.881	....	2
8..	....	....	10.00A	10.00A	9.50	.862	....	2
9..	....	....	....	9.50N	10.35	.884	....	2
10..	....	....	10.20A	10.20A	9.40	.859	....	2
11..	....	....	....	9.40N	9.30	.857	....	2
14..	....	9.75B	....	9.75B	10.20	.881	....	2
15..	....	10.40B	....	10.40B	11.50	.906	....	2
16..	....	11.70B	....	11.70B	12.25	.919	....	2
17..	....	12.40B	....	12.40B	10.80	.894	....	2
18..	....	....	10.50A	10.50A	10.90	.897	....	2
21..	....	....	....	10.90N	10.85	.901	....	2
22..	....	....	....	10.85N	10.97	.901	....	2
23..	....	....	....	10.97N	11.35	.909	....	2
24..	....	....	....	11.35N	11.50	.913	....	2
25..	....	....	11.20A	11.20A	13.50	.919	....	2
28..	....	....	12.25A	12.80A	12.95	.941	....	2
29..	....	....	12.75A	12.75A	12.15	.932	....	2
30..	....	....	11.70A	11.70A	10.87	.915	....	2
31..	....	....	10.85A	10.85A	11.10	.922	....	2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	11.20B	11.00A	11.20B	11.60	.920	....	2
4..	....	....	11.30A	11.30A	11.22	.929	....	2
5..	....	....	11.00A	11.00A	9.72	.905	....	2
6..	....	....	....	9.72N	9.97	.912	....	2
7..	....	11.00B	....	11.00B	10.85	.927	....	2
8..	....	....	....	10.85N	11.07	.933	....	2
11..	....	....	....	11.07N	9.97	.914	....	2
12..	....	....	....	9.97N	11.20	.936	....	2
13..	....	....	....	11.20N	11.20	.938	....	2
14..	....	....	....	11.20N	10.90	.934	....	2
15..	....	....	....	10.90N	11.20	.939	....	2
18..	....	....	10.60A	10.60A	11.42	.946	....	2
19..	....	....	11.35A	11.35A	11.35	.947	....	2
20..	....	....	....	11.35N	12.37	.961	....	2
21..	....	....	....	12.37N	12.90	.969	....	2
22..	....	....	....	12.90N	12.10	.963	....	2
25..	....	....	....	12.10N	11.82	.964	....	....
26..	....	....	....	11.82N	13.00	.977	....	....
27..	....	....	....	13.00N	13.62	.983	....	....
28..	....	....	....	13.62N	13.32	.983	....	....
29..	....	13.70B	13.15A	13.70B	13.77	.986	....	....

DECEMBER 1986 44 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	2.00	2.00	2.00	2.00	2.00	.459	....	....
13..	....	....	....	2.00N	2.40	.506	....	....
16..	....	....	....	2.40N	2.50	.529	....	....

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 44 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	....	2.50N	2.40	.515	1	1
18..	2.30	2.70	2.30	2.50	2.85	.563	6	6
19..	....	....	....	2.85N	2.65	.585	....	6
20..	....	....	....	2.65N	3.60	.619	....	6
23..	....	....	....	3.60N	3.60	.616	....	6
24..	....	6.50B	....	6.50B	6.50	.679	....	6
25..	....	....	....	6.50N	7.00	.736	....	6
26..	....	....	....	7.00N	7.75	.784	....	6
27..	....	8.40B	....	8.40B	8.80	.821	...	6
30..	....	....	7.70A	7.70A	7.75	.788	....	6

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	7.25A	7.25A	7.75	.789	....	6
2..	....	....	....	7.75N	8.70	.824	....	6
3..	9.50	9.50	9.50	9.50	9.05	.844	1	7
4..	Exchange Closed; Independence Day							
7..	....	9.85B	....	9.85B	8.40	.826	....	7
8..	....	....	8.00A	8.00A	8.05	.801	....	7
9..	....	....	8.00A	8.00A	8.85	.829	....	7
10..	....	....	8.60A	8.60A	7.80	.797	....	7
11..	....	....	....	7.80N	7.75	.794	....	7
14..	....	....	....	7.75N	8.60	.825	....	7
15..	....	9.10B	....	9.10B	9.80	.858	....	7
16..	....	10.00B	....	10.00B	10.55	.876	....	7
17..	....	....	10.10A	10.10A	9.05	.842	....	7
18..	....	....	8.90A	8.90A	9.30	.846	....	7
21..	....	....	9.10A	9.10A	9.45	.852	....	7
22..	....	....	9.00A	9.00A	9.15	.851	....	7
23..	9.00	9.00	9.00	9.00	9.55	.861	1	6
24..	....	....	....	9.55N	9.70	.867	....	6
25..	....	....	....	9.70N	11.65	.874	....	6
28..	....	....	10.25A	10.80A	11.00	.904	....	6
29..	....	....	10.75A	10.75A	10.22	.891	....	6
30..	....	....	9.70A	9.70A	9.00	.867	....	6
31..	....	....	8.85A	8.85A	9.20	.875	....	6

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	9.30B	9.00A	9.30B	9.70	.885	....	6
4..	....	....	9.30A	9.30A	9.42	.884	....	6
5..	....	....	8.95A	8.95A	7.87	.850	....	5
6..	....	....	7.80A	7.80A	8.47	.859	....	5
7..	....	8.90B	....	8.90B	9.17	.879	....	5
8..	....	....	....	9.17N	9.50	.888	....	5
11..	....	....	....	9.50N	8.40	.861	....	5
12..	....	....	....	8.40N	9.50	.891	....	5
13..	....	....	....	9.50N	9.50	.894	....	5
14..	....	....	....	9.50N	9.00	.888	....	5
15..	....	....	....	9.00N	9.27	.896	....	5
18..	....	....	8.60A	8.60A	9.70	.905	....	5
19..	....	....	9.50A	9.50A	9.57	.906	....	5
20..	....	....	....	9.57N	10.50	.928	....	5
21..	....	....	....	10.50N	11.00	.939	....	5
22..	....	....	....	11.00N	10.20	.930	....	5
25..	....	....	9.90A	9.90A	9.92	.930	....	5
26..	....	10.10B	....	10.10B	11.00	.952	....	5
27..	....	11.15B	....	11.15B	11.67	.962	....	5
28..	11.10	11.10	11.10	11.10	11.37	.962	4	5
29..	....	11.70B	11.20A	11.70B	11.82	.960	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	12.10	12.10	12.10	12.10	12.17	.978	1	2
3..	13.35	13.35	13.35	13.35	13.62	.986	100	102
4..	....	....	13.10A	13.10A	13.22	.986	....	2
5..	....	....	12.20A	12.60A	12.57	.984	....	1
8..	....	13.10B	12.50A	12.57N	12.67	.986	....	....
9..	....	12.70B	12.40A	12.70B	12.82	.988	....	....
10..	....	....	12.40A	12.40A	12.37	.986	....	....
11..	....	12.80B	11.60A	12.80B	13.07	.990	....	....
12..	....	....	12.80A	12.80A	12.32	.987	....	....
15..	....	....	....	12.32N	12.12	.987	....	....

DECEMBER 1986 46 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	1.50	1.60B	1.50	1.60B	1.65	.315	2	2
8..	....	....	1.40A	1.40A	1.25	.382	....	2
9..	....	....	....	1.25N	1.32	.392	....	2
12..	....	....	....	1.32N	1.00	.356	....	2
13..	....	....	....	1.00N	2.05	.378	....	2
14..	....	....	....	2.05N	2.20	.387	....	2
15..	....	...	1.50A	1.50A	2.00	.367	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 46 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	....	1.20A	1.20A	1.20	.334	....	2
19..	....	....	....	1.20N	1.35	.363	....	2
20..	....	....	....	1.35N	1.35	.349	....	2
21..	....	....	....	1.35N	1.15	.308	....	2
22..	....	....	....	1.15N	1.20	.318	....	2
23..	....	....	....	1.20N	1.55	.352	....	2
26..	Exchange Closed; Memorial Day							
27..	....	....	....	1.55N	1.55	.346	....	2
28..	....	....	....	1.55N	1.75	.379	....	2
29..	....	....	....	1.75N	1.70	.372	....	2
30..	....	....	....	1.70N	1.70	.383	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	1.70N	1.80	.369	....	2
3..	....	....	....	1.80N	1.67	.358	....	2
4..	....	....	....	1.67N	1.60	.338	....	2
5..	....	....	1.47A	1.47A	1.60	.353	....	2
6..	....	....	....	1.60N	1.60	.352	....	2
9..	....	...	....	1.60N	1.65	.360	....	2
10..	....	....	1.25A	1.25A	1.25	.359	....	2
11..	1.25	1.25	1.25	1.25	1.30	.357	3	5
12..	....	....	....	1.30N	1.40	.366	....	5
13..	1.50	1.75	1.50	1.75	1.75	.410	2	6
16..	....	....	....	1.75N	1.75	.432	....	6
17..	....	....	1.50A	1.50A	1.50	.417	....	6
18..	1.50	1.55B	1.50	1.55B	1.75	.465	2	8
19..	1.80	2.10	1.80	2.10	2.05	.487	13	21
20..	2.25	2.50	2.25	2.50	2.60	.522	6	27
23..	....	....	....	2.60N	2.60	.520	....	27
24..	6.50	6.50	6.00	6.00	6.00	.590	1	28
25..	6.50	6.50	6.50	6.50	6.50	.653	4	25
26..	....	....	....	6.50N	6.50	.709	....	25
27..	....	7.00B	....	7.00B	7.40	.754	....	25
30..	....	....	6.40A	6.40A	6.40	.716	....	25

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	6.00A	6.00A	6.40	.716	....	25
2..	....	....	....	6.40N	7.60	.759	....	25
3..	....	....	....	7.60N	8.00	.782	....	25
4..	Exchange Closed; Independence Day							
7..	8.60	8.60	8.60	8.60	6.90	.759	1	25
8..	....	...	6.70A	6.70A	6.60	.731	....	25
9..	....	....	....	6.60N	7.56	.763	....	25
10..	....	....	6.80A	6.80A	6.20	.724	....	25
11..	6.45	6.45	6.40	6.40	6.15	.722	2	26
14..	....	6.25B	....	6.25B	7.15	.758	....	26
15..	....	7.50B	....	7.50B	8.20	.799	....	26
16..	....	8.40B	....	8.40B	9.05	.822	....	25
17..	....	....	8.60A	8.60A	7.75	.780	....	25
18..	7.80	7.80	7.40A	7.80	7.80	.785	1	26
21..	....	....	....	7.80N	7.95	.791	....	26
22..	....	....	7.00A	7.00A	7.82	.789	....	26
23..	....	....	....	7.82N	8.15	.802	....	26
24..	....	....	....	8.15N	8.15	.809	....	26
25..	....	....	....	8.15N	10.30	.816	....	26
28..	....	....	8.80A	9.00A	9.30	.855	....	25
29..	....	....	8.75A	8.75A	8.52	.838	....	25
30..	....	....	7.70A	7.70A	7.45	.805	....	25
31..	....	....	6.85A	6.85A	7.55	.815	....	25

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	7.55N	8.00	.828	....	25
4..	....	....	7.70A	7.70A	7.72	.825	....	25
5..	....	....	7.70A	7.70A	6.42	.779	....	25
6..	....	....	5.90A	5.90A	6.92	.790	....	25
7..	....	....	....	6.92N	7.57	.816	....	25
8..	....	....	7.20A	7.20A	7.90	.828	....	25
11..	....	....	....	7.90N	6.82	.791	....	25
12..	....	....	....	6.82N	7.80	.831	....	25
13..	....	....	....	7.80N	7.80	.834	....	24
14..	....	....	....	7.80N	7.40	.825	....	24
15..	....	....	....	7.40N	7.67	.836	....	24
18..	....	....	7.30A	7.30A	8.00	.847	....	24
19..	....	....	7.80A	7.80A	7.87	.848	....	24
20..	....	....	....	7.87N	8.75	.878	....	24
21..	....	....	....	8.75N	9.12	.894	....	24
22..	....	....	....	9.12N	8.42	.879	....	24
25..	....	....	8.10A	8.10A	8.15	.878	....	24
26..	....	....	....	8.15N	9.25	.910	....	24
27..	....	....	....	9.25N	9.72	.926	....	24
28..	....	....	9.50A	9.50A	9.42	.925	....	24
29..	....	9.70B	9.20A	9.70B	9.90	.937	....	24

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 46 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	9.90N	10.22	.948	....	24
3..	....	....	..	10.22N	11.67	.969	....	24
4..	....	....	11.10A	11.10A	11.30	.986	....	6
5..	....	....	10.20A	10.60A	10.65	.962	....	2
8..	....	11.10B	10.50A	10.65N	10.72	.966	....	2
9..	....	10.75B	10.45A	10.75B	10.87	.969	....	2
10..	....	....	10.40A	10.40A	10.40	.966	....	2
11..	....	10.80B	9.60A	10.80B	11.10	.974	....	2
12..	....	....	10.85A	10.85A	10.35	.967	....	2
15..	....	....	10.00A	10.00A	10.15	.967	....	2
16..	....	....	9.50A	10.15N	9.92	.964	....	2
17..	....	....	....	9.92N	10.45	.971	....	2
18..	10.20	10.20	10.20	10.20	9.92	.965	....	2
19..	....	....	9.70A	9.70A	9.87	.964	1	3
22..	....	....	8.50A	8.50A	8.47	.943	....	3
23..	....	....	7.20A	8.47N	7.60	.924	....	3
24..	....	....	6.50A	6.50A	6.10	.862	...	3
25..	....	....	6.00A	6.00A	5.82	.875	....	3
26..	....	6.05B	....	6.05B	6.17	.889	....	3
29..	....	....	....	6.17N	6.30	.900	....	3
30..	....	....	....	6.30N	5.90	.891	....	3

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	6.40B	5.60A	6.40B	6.52	.918	....	3
2..	....	....	4.50A	4.50A	5.00	.865	....	3
3..	....	....	3.60A	3.60A	3.85	.784	....	3
6..	....	....	....	3.85N	4.40	.830	....	3
7..	....	5.50B	....	5.50B	5.65	.903	....	3
8..	....	6.25B	5.50A	5.50A	5.35	.888	....	3
9..	....	5.65B	....	5.65B	5.85	.913	....	3
10..	....	....	5.60A	5.60A	5.70	.913	....	3
13..	....	....	....	5.70N	5.70	.921	....	3
14..	....	7.15B	....	7.15B	7.15	.962	....	3
15..	....	7.40B	....	7.40B	7.30	.966	....	3
16..	....	....	....	7.30N	7.65	.973	....	3
17..	....	....	7.15A	7.15A	7.10	.965	....	3
20..	....	....	....	7.10N	7.07	.971	....	3
21..	....	....	6.00A	6.00A	6.17	.955	....	3
22..	....	....	6.10A	6.10A	6.05	.953	....	3
23..	....	6.10B	6.00A	6.10B	6.30	.961	....	3
24..	....	....	6.20A	6.20A	6.05	.958	....	3
27..	....	7.30B	....	7.30B	7.50	.987	....	3
28..	....	7.60B	....	7.60B	7.62	.990	....	3
29..	....	....	....	7.62N	7.57	.991	....	3
30..	....	....	7.55A	7.55A	7.12	.989	....	3
31..	....	....	6.50A	6.95A	5.62	.972	....	3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	5.10A	5.10A	5.30	.973	....	3
4..	....	5.65B	....	5.65B	5.92	.986	....	3
5..	....	6.15B	5.60A	6.15B	6.27	.991	....	3
6..	....	6.45B	....	6.45B	6.85	.996	....	3
7..	....	....	6.30A	6.30A	6.07	.993	....	3
10..	....	....	6.00A	6.00A	6.72	.998	....	3
11..	....	7.25B	....	7.25B	7.30	.999	....	3
12..	....	7.45B	....	7.45B	7.62	.999	....	3
13..	....	7.90B	....	7.65B	7.55	.999	....	3
14..	....	....	7.50A	7.50A	7.75	.999	....	3
17..	....	8.00B	7.60A	8.00B	7.65	.999	....	3
18..	....	8.20B	7.20A	8.20B	8.52	1.000	....	2
19..	....	9.15B	....	8.60B	8.70	1.000	....	2
20..	....	....	8.65A	8.65A	8.62	1.000	....	....
21..	....	....	8.40A	8.45A	8.55	1.000	....	....

DECEMBER 1986 48 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	1.20	1.45	1.20	1.40	1.35	.384	2	2
20..	1.50	1.75	1.45	1.75	1.80	.429	18	20
23..	1.60	1.60	1.55	1.60	1.80	.427	10	30
24..	5.00	5.00	5.00	5.00	5.00	.490	6	34
25..	....	....	....	5.00N	5.00	.566	....	34
26..	....	....	....	5.00N	5.25	.628	....	34
27..	5.75	6.00	5.75	6.00	6.00	.679	5	34
30..	....	....	5.30A	5.30A	5.50	.636	....	34

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	..	5.00A	5.00A	5.50	.637	....	34
2..	....	....	5.45A	5.45A	6.10	.685	....	34
3..	....	6.20B	....	6.20B	6.60	.712	....	34

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
DECEMBER 1986 48 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed; Independence Day							
7	....	6.90B	....	6.90B	5.65	.685	....	34
8	5.55	5.60B	5.10	5.10	5.40	.653	4	38
9	....	....	....	5.40N	6.25	.688	....	38
10	....	....	5.60A	5.60A	5.20	.644	....	38
11	....	....	....	5.20N	5.20	.642	....	38
14	....	....	....	5.20N	6.00	.683	....	38
15	....	6.25B	....	6.25B	6.90	.730	....	38
16	....	7.00B	....	7.00B	7.50	.757	....	38
17	....	....	6.40A	6.40A	6.15	.708	....	38
18	6.20	6.20	6.00A	6.20	6.40	.714	1	38
21	....	....	6.30A	6.30A	6.55	.720	....	37
22	....	....	....	6.55N	6.55	.718	....	37
23	....	....	....	6.55N	6.75	.733	....	37
24	....	....	6.45A	6.45A	6.70	.740	....	37
25	....	....	....	6.70N	6.85	.749	....	33
28	....	7.10B	....	7.10B	7.80	.795	....	33
29	....	....	7.10A	7.10A	6.97	.772	....	33
30	....	....	6.25A	6.25A	5.97	.731	....	33
31	....	....	....	5.97N	6.25	.742	....	33

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	6.25N	6.80	.757	....	33
4	....	....	....	6.80N	6.42	.753	....	33
5	....	....	6.20A	6.20A	5.52	.697	....	33
6	....	....	5.50A	5.50A	5.47	.709	....	33
7	....	5.85B	....	5.85B	6.00	.740	....	33
8	....	....	....	6.00N	6.37	.754	....	33
11	....	....	6.25A	6.25A	5.30	.708	....	33
12	5.25	6.00B	5.25	6.00B	6.45	.757	5	33
13	....	....	6.40A	6.40A	6.45	.760	....	33
14	....	....	....	6.45N	5.85	.748	....	33
15	....	....	....	5.85N	6.22	.761	....	33
18	....	....	5.80A	5.80A	6.45	.774	....	33
19	....	....	6.10A	6.10A	6.37	.773	....	33
20	....	....	....	6.37N	7.25	.812	....	33
21	....	....	7.00A	7.00A	7.47	.832	....	33
22	....	....	....	7.47N	6.72	.810	....	33
25	6.30	6.30	6.30	6.30	6.50	.806	2	32
26	....	6.55B	....	6.55B	7.40	.850	....	31
27	....	....	....	7.40N	7.92	.872	....	31
28	....	....	7.60A	7.60A	7.70	.868	....	31
29	....	7.75B	7.40A	7.75B	8.05	.886	....	31

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	7.95	7.95	7.75A	7.95	8.32	.902	2	33
3	....	....	....	8.32N	9.75	.936	....	31
4	....	....	9.10A	9.10A	9.35	.931	....	31
5	....	....	8.20A	8.60A	8.70	.922	....	31
8	....	9.10B	8.50A	8.70N	8.77	.929	....	31
9	....	8.80B	8.65A	8.80B	8.92	.934	....	31
10	....	....	8.40A	8.40A	8.47	.927	....	30
11	....	8.80B	7.60A	8.80B	9.17	.942	....	30
12	....	....	8.90A	8.90A	8.42	.928	....	30
15	....	....	8.15A	8.15A	8.37	.927	....	30
16	....	....	7.70A	8.15A	8.05	.921	....	30
17	....	....	....	8.05N	8.60	.935	....	30
18	....	....	8.20A	8.20A	8.07	.922	....	30
19	....	....	8.00A	8.00A	8.07	.922	....	30
22	6.75	6.75	6.20A	6.20A	7.02	.882	....	30
23	....	....	5.50A	6.60A	5.95	.850	3	30
24	4.00	4.00	4.00	4.00	4.50	.783	3	29
25	....	....	4.30A	4.30A	4.27	.771	....	29
26	....	4.35B	....	4.35B	4.47	.789	....	29
29	....	....	....	4.47N	4.47	.803	....	29
30	3.75	3.75	3.75	3.75	4.12	.787	5	34

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.00	4.50	3.90A	4.50	4.70	.827	10	44
2	....	....	3.00A	3.00A	3.00	.741	....	44
3	2.30	2.30	2.30	2.30	2.45	.627	42	86
6	2.65	2.65	2.60	2.60	2.90	.683	5	83
7	3.50	4.00	3.50	4.00	3.95	.793	3	89
8	....	4.50B	3.90A	3.90A	3.75	.768	2	88
9	3.70@.75	4.00	3.55A	4.00	4.20	.808	14	100
10	4.00	4.00	3.85A	3.85A	3.90	.808	8	102
13	....	....	....	3.90N	3.95	.816	....	102
14	....	5.20B	....	5.20B	5.30	.896	....	102
15	5.60	5.75B	5.40A	5.60	5.40	.904	2	100
16	5.40	5.40	5.22	5.22	5.77	.919	18	82
17	....	....	5.30A	5.30A	5.22	.901	....	82
20	5.45	5.50B	5.45	5.50B	5.15	.909	10	82

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
DECEMBER 1986 48 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	4.90	4.90	4.10A	4.10A	4.40	.871	10	73
22	....	....	4.00A	4.00A	4.25	.865	....	73
23	....	4.30B	4.15A	4.30B	4.45	.882	....	73
24	4.30	4.30	4.30	4.30	4.22	.872	1	74
27	4.70	5.30B	4.70	5.30B	5.52	.946	7	73
28	5.25	5.25	5.25	5.25	5.70	.954	3	68
29	....	....	....	5.70N	5.65	.957	....	68
30	....	5.80B	4.95A	4.95A	5.17	.948	....	68
31	....	....	4.35A	4.35A	3.77	.888	....	31

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.90	3.10	2.90	3.10	3.45	.882	4	35
4	....	3.75B	....	3.75B	4.02	.925	....	35
5	....	4.20B	3.65A	4.20B	4.35	.945	....	35
6	4.30	4.55B	4.30	4.55B	4.87	.967	5	35
7	....	....	4.15A	4.40A	4.10	.947	....	35
10	....	4.35B	4.00A	4.35B	4.72	.962	....	35
11	....	5.25B	....	5.25B	5.30	.993	....	35
12	....	5.45B	....	5.45B	5.62	.997	....	35
13	....	5.90B	....	5.65B	5.55	.998	....	27
14	....	....	5.50A	5.50A	5.75	.999	....	11
17	....	6.00B	5.60A	6.00B	5.65	.999	....	11
18	....	6.20B	5.20A	6.20B	6.52	.999	....	11
19	....	7.15B	....	6.60B	6.70	1.000	....	4
20	....	....	6.65A	6.65A	6.62	1.000	....	2
21	6.50	6.50	6.40A	6.45A	6.55	1.000	2	....
24	....	....	....	....	....	1.000	....	....

DECEMBER 1986 50 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	1.25	1.25	1.25	1.25	1.35	.342	2	2
23	....	....	1.30A	1.30A	1.15	.342	....	2
24	4.50	5.00	4.00	5.00	4.50	.413	9	11
25	5.00	5.00	4.50	4.90	4.50	.480	13	16
26	4.65	4.65	4.25A	4.25A	4.25	.545	7	20
27	4.00	4.90	4.00	4.75	4.75	.599	9	23
30	....	....	4.35A	4.35A	3.90	.554	....	25

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.90N	3.90	.555	....	21
2	4.40	4.50	3.90A	4.50	4.90	.607	2	23
3	4.90	5.25B	4.80	5.25B	5.30	.635	50	69
4	Exchange Closed; Independence Day							
7	5.10	5.60	5.10	5.60	4.60	.606	13	76
8	....	....	4.50A	4.50A	4.40	.571	....	72
9	4.10	4.70B	4.10	4.70B	5.25	.608	1	71
10	....	....	4.50A	4.50A	4.30	.561	....	71
11	4.30	4.60	4.30	4.60	4.60	.559	6	70
14	....	4.90B	4.40A	4.90B	4.90	.602	....	70
15	5.00	5.00	5.00	5.00	5.50	.655	1	71
16	5.70	6.00	5.70	6.00	6.00	.686	6	77
17	....	....	5.25A	5.30A	5.25	.631	....	76
18	4.90	4.90	4.90	4.90	5.30	.638	1	76
21	5.00	5.25B	5.00	5.00@.25B	5.35	.643	1	76
22	....	....	4.70A	5.35N	5.27	.640	....	76
23	....	....	5.20A	5.20A	5.40	.657	....	76
24	5.00	5.15B	5.00	5.15B	5.60	.665	1	76
25	5.50	5.50	5.00A	5.45A	5.65	.673	21	95
28	6.10	6.20B	6.10	6.20B	6.35	.725	....	75
29	....	....	5.50A	5.50A	5.50	.698	10	75
30	5.10	5.10	4.95A	4.95A	4.90	.650	5	80
31	4.60	5.20B	4.60	5.20B	4.80	.661	6	83

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.00	5.17B	5.00	5.17B	5.17	.678	10	80
4	....	....	....	5.17N	5.17	.671	....	80
5	....	....	4.90A	4.90A	4.17	.608	....	74
6	....	....	4.00A	4.00A	4.00	.619	....	74
7	....	4.60B	....	4.60B	4.87	.654	....	74
8	4.70	4.70	4.70	4.70	5.15	.670	4	74
11	....	....	4.60A	4.60A	4.20	.617	....	74
12	....	4.70B	....	4.70B	5.10	.672	....	74
13	4.75	4.90	4.75	4.90	5.10	.674	7	76
14	5.00	5.10	4.60	4.60	4.65	.661	3	79
15	....	....	....	4.65N	5.07	.675	1	80
18	4.80	4.80	4.60A	4.80	5.15	.687	13	80
19	4.30	5.00	4.30	5.00	5.02	.686	2	82
20	5.00	5.25	5.00	5.25	5.45	.731	11	79
21	5.10	5.15	5.10	5.15	5.77	.754	16	79
22	5.50	5.50	5.15A	5.15A	4.97	.725	2	81

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 50 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	....	....	4.97N	4.80	.717	....	81
26..	....	5.10B	....	5.10B	5.70	.771	....	81
27..	....	5.90B	....	5.90B	6.27	.799	....	81
28..	....	....	6.00A	6.00A	5.92	.792	....	81
29..	6.15	6.15	5.85A	6.15	6.30	.814	1	82
				IN SEPTEMBER				
1..	Exchange Closed; Labor Day							
2..	....	....	6.00A	6.00A	6.57	.835	....	81
3..	6.50	6.50	6.50	6.50	7.97	.884	3	81
4..	....	....	7.15A	7.15A	7.20	.876	....	78
5..	....	....	....	7.20N	6.90	.860	....	78
8..	....	7.10B	6.50A	6.90N	6.95	.869	....	78
9..	....	....	6.80A	6.95N	7.10	.876	....	78
10..	....	....	6.50A	6.50A	6.75	.864	....	78
11..	....	6.80B	5.60A	6.80B	7.25	.888	....	63
12..	....	....	7.20A	7.20A	6.80	.865	....	63
15..	....	....	6.50A	6.50A	6.65	.862	....	63
16..	....	....	6.05A	6.55A	6.37	.852	....	63
17..	....	....	....	6.37N	6.85	.873	....	63
18..	....	....	....	6.85N	6.27	.853	....	63
19..	....	....	....	6.27N	6.32	.853	....	63
22..	5.00	5.00	4.80	4.80	5.00	.791	1	63
23..	....	....	4.00A	4.80A	4.25	.745	....	63
24..	3.90	4.25B	3.20	3.20	3.10	.654	7	65
25..	3.15	3.20B	2.50A	2.50A	2.92	.637	1	63
26..	2.95	2.95	2.95	2.95	3.02	.656	1	63
29..	2.95	3.10B	2.75	2.90	3.05	.669	52	101
30..	2.85	3.10B	2.40	2.40	2.80	.645	31	130
				IN OCTOBER				
1..	2.50	3.00	2.20	3.00	3.20	.695	63	192
2..	2.75	2.85	1.60	1.85A	1.85	.581	20	196
3..	1.20@.05	1.70	1.05	1.50	1.50	.452	84	228
6..	1.55	1.70	1.45	1.55	1.70	.508	61	263
7..	2.10	2.70B	2.10	2.70B	2.60	.639	31	280
8..	3.00	3.00	2.10	2.15	2.25	.606	25	301
9..	2.30	2.70B	2.30	2.60B	2.70	.657	12	299
10..	2.50	2.65	2.50	2.50A	2.60	.654	3	301
13..	2.20	2.45	2.20	2.45	2.55	.658	5	306
14..	2.80	3.72B	2.80	3.72B	3.65	.777	9	306
15..	3.95	4.05B	3.80	3.80	3.70	.789	8	304
16..	3.70	3.75	3.60	3.75	4.05	.814	21	284
17..	3.70	3.70	3.45	3.45	3.55	.780	23	275
20..	3.75	4.00B	3.70A	3.70A	3.42	.786	1	274
21..	3.15	3.15	2.45A	2.70	2.70	.721	8	282
22..	2.60	2.65	2.35A	2.60	2.70	.710	9	284
23..	2.65	2.70B	2.65	2.70B	2.85	.734	1	285
24..	2.75	2.75	2.65	2.70	2.65	.715	26	291
27..	3.25	3.80	3.25	3.80	3.70	.844	7	287
28..	4.00	4.00	3.40	3.40	3.90	.859	45	286
29..	3.70	3.90B	3.70	3.90B	3.80	.863	2	284
30..	3.20	3.30	3.20	3.30	3.40	.837	4	281
31..	2.90	2.90	1.90	1.90	2.30	.707	43	247
				IN NOVEMBER				
3..	1.80	1.80	1.15	1.70	1.60	.678	41	293
4..	2.25	2.25	2.20	2.20	2.30	.758	4	292
5..	2.10	2.50	1.90	2.50	2.60	.800	23	301
6..	2.60	2.80	2.60	2.75	3.05	.858	13	301
7..	2.50	2.50	2.25	2.25	2.40	.793	5	298
10..	....	2.60B	2.25A	2.60B	2.62	.883	....	296
11..	3.25	3.35	2.90	3.35	3.37	.933	6	296
12..	....	3.50B	....	3.45B	3.67	.959	1	295
13..	3.82	3.90B	3.75A	3.82	3.57	.965	3	295
14..	3.50	3.50	3.50	3.50	3.77	.979	2	217
17..	4.00	4.00	3.60A	4.00	3.65	.995	1	216
18..	4.25	4.25	3.20A	4.25	4.52	.999	1	173
19..	4.80	5.15B	4.50	4.50	4.70	.999	2	154
20..	4.70	4.70	4.65A	4.65A	4.62	1.000	13	46
21..	4.35	4.50	4.30	4.50	4.55	1.000	20	....
24..	....	....	....	....	....	.999	....	....

DECEMBER 1986 52 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	3.40	3.40	3.40	3.40	3.60	.462	5	5
27..	3.30	3.60	3.30	3.60	3.60	.519	3	7
30..	3.25	3.25	3.00	3.00	3.00	.473	4	11

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 52 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.00	3.25	2.70	3.25	3.00	.474	9	18
2..	3.50	3.95	3.50	3.95	3.95	.527	5	23
3..	4.00@.30	4.30	3.95	4.00	4.30	.557	24	46
4..	Exchange Closed; Independence Day							
7..	4.50	4.50	4.50	4.50	3.90	.526	5	41
8..	....	....	3.65A	3.65A	3.35	.490	....	40
9..	2.80	3.30	2.80	3.30	4.20	.527	46	82
10..	2.90	3.30B	2.90	3.30B	3.45	.479	40	122
11..	3.25	3.25	3.25	3.25	3.25	.477	4	122
14..	3.55	3.55	3.50A	3.50A	3.90	.521	1	122
15..	3.70	4.50B	3.70	4.50B	4.45	.577	9	127
16..	5.00	5.00	4.90A	4.90A	4.90	.609	1	123
17..	3.50	4.20	3.50	4.20	4.20	.551	51	172
18..	3.80	4.20B	3.80	4.20B	4.25	.558	1	173
21..	4.10	4.10	4.10	4.10	4.10	.563	1	173
22..	3.65	3.80B	3.65	3.80B	4.22	.560	2	174
23..	....	....	....	4.22N	4.40	.577	....	174
24..	4.27	4.27	4.15A	4.27	4.50	.585	1	174
25..	....	....	4.30A	4.30A	4.60	.593	....	174
28..	4.80	4.90B	4.80	4.90B	4.95	.648	1	175
29..	....	....	4.60A	4.60A	4.47	.617	....	175
30..	....	....	4.00A	4.00A	3.80	.565	....	175
31..	3.60	4.20B	3.50	4.20B	3.95	.575	5	179
				IN AUGUST				
1..	....	4.30B	....	4.30B	4.40	.592	....	179
4..	....	....	....	4.40N	3.97	.583	....	179
5..	....	....	3.80A	3.80A	3.15	.516	....	179
6..	3.10	3.10	2.80A	3.10	3.25	.527	45	146
7..	3.40	3.40	3.40	3.40	3.77	.563	2	147
8..	3.90	3.90	3.90	3.90	4.00	.580	1	148
11..	3.60	3.60	3.40	3.50	3.25	.522	4	151
12..	3.40	3.80	3.40	3.80	4.00	.580	7	157
13..	4.00	4.00	3.90	3.90	4.00	.582	4	161
14..	3.90	3.90	3.90	3.90	3.70	.567	4	165
15..	3.90	3.90	3.90	3.90	3.92	.582	1	166
18..	4.00	4.00	3.50A	3.95	3.95	.593	3	169
19..	3.90	3.90	3.70A	3.80	3.82	.590	4	173
20..	4.25	4.25	4.25	4.25	4.20	.639	1	170
21..	4.25	4.25	4.25	4.25	4.52	.664	1	171
22..	4.50	4.50	3.90A	4.00	3.67	.628	3	173
25..	3.85	3.85	3.75	3.75	3.50	.617	3	175
26..	3.95	3.95	3.95	3.95	4.40	.677	2	177
27..	4.50	4.80	4.50	4.70A	4.62	.709	4	178
28..	4.50	4.50	4.50	4.50	4.52	.698	6	176
29..	....	4.60B	4.40A	4.60B	4.75	.724	....	176
				IN SEPTEMBER				
1..	Exchange Closed; Labor Day							
2..	....	4.80B	....	4.80B	5.07	.746	....	176
3..	4.95	5.90B	4.95	5.90B	6.27	.810	24	200
4..	5.35	5.65B	5.35	5.65B	5.85	.798	1	186
5..	5.05	5.05	5.05	5.05	5.30	.775	1	185
8..	....	5.45B	5.25A	5.45B	5.40	.785	....	184
9..	....	....	5.20A	5.40N	5.50	.794	....	184
10..	....	....	5.20A	5.20A	5.10	.776	....	184
11..	....	5.50B	4.85A	5.50B	5.75	.808	....	184
12..	....	....	5.70A	5.70A	5.15	.776	....	184
15..	....	....	5.00A	5.00A	5.10	.770	....	184
16..	4.45	4.80B	4.45	4.80B	4.72	.755	1	184
17..	....	5.00B	....	5.00B	5.22	.784	....	184
18..	....	....	....	5.22N	4.67	.756	....	184
19..	....	....	....	4.67N	4.87	.756	....	184
22..	3.40	3.70	3.40	3.70	3.77	.673	1	185
23..	2.90	3.25	2.65	3.20	2.85	.615	7	186
24..	2.60	3.10	1.90A	1.90A	2.00	.510	51	200
25..	2.00@1.95	2.05	1.35	1.60B	1.85	.489	106	218
26..	1.85	2.10	1.70	1.80A	1.80	.507	52	253
29..	1.75	1.90	1.70	1.70	1.90	.515	35	284
30..	2.00	2.05B	1.45	1.45	1.75	.487	43	305
				IN OCTOBER				
1..	1.70@.60	1.80	1.20	1.75B	1.85	.539	65	337
2..	2.05	2.05	.90	.95A	.95	.414	51	360
3..	.70@.60	.92	.60	.85@.90B	.90	.293	162	451
6..	.90	1.00	.75	.95	1.05	.338	70	479
7..	1.25	1.80	1.25	1.80	1.60	.465	37	471
8..	1.85	1.90B	1.40	1.40	1.40	.429	37	468
9..	1.50	1.60	1.25	1.50B	1.70	.482	11	462
10..	1.50	1.70B	1.40	1.40	1.50	.476	42	498
13..	1.50	1.55	1.12	1.55	1.50	.474	19	500
14..	1.80	2.80	1.40	2.60@.55	2.55	.612	49	499
15..	2.40	2.77	2.35	2.50	2.30	.626	28	492

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
DECEMBER 1986 52 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	2.20	2.55B	2.20	2.55B	2.75	.657	29	487
17..	2.50	2.55B	2.20A	2.20A	2.25	.610	39	486
20..	2.25@.30	2.50	2.15A	2.15A	2.02	.611	14	484
21..	1.90	2.00	1.30	1.50	1.65	.525	47	487
22..	1.55	1.55	1.25	1.50B	1.60	.509	128	518
23..	1.50	1.65	1.50	1.60	1.60	.535	21	513
24..	1.60	1.60	1.40	1.50A	1.50	.508	4	515
27..	1.75	2.45	1.75	2.45	2.30	.669	47	522
28..	2.30	2.35B	1.95	2.30B	2.40	.687	22	500
29..	2.30	2.45B	2.00	2.35@.30	2.30	.688	11	499
30..	2.20	2.20	1.65	1.75	1.90	.641	69	504
31..	1.40	1.60	.85	.85	.85	.461	36	504

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.75@.70	.85	.55	.80	.80	.409	103	492
4..	.85	1.15B	.85	1.00	1.15	.497	18	497
5..	.95	1.20B	.85	1.20B	1.25	.546	62	483
6..	1.15	1.50	1.15	1.50	1.57	.627	26	489
7..	1.10	1.20B	.95	1.10	1.10	.517	22	464
10..	.90	1.35	.90	1.30	1.35	.625	29	459
11..	1.60	1.60	1.35	1.60	1.60	.721	10	460
12..	1.65	1.90	1.65	1.85A	1.85	.782	39	448
13..	2.00	2.10	1.85	2.05	1.75	.784	21	448
14..	1.55	1.85	1.55	1.85	1.90	.828	26	439
17..	2.00	2.15B	1.60	1.70	1.75	.880	6	441
18..	1.50	2.50	1.50	2.50	2.55	.979	12	429
19..	2.80	3.20	2.55	2.75A	2.72	.996	55	423
20..	2.55	2.72	2.55	2.55	2.62	.999	71	363
21..	2.35@.45	2.50	2.25	2.40	2.55	.999	50	....
24..	....	....	....	....	....	.996	....	....
25..	....	....	....	....	....	.812	....	....

DECEMBER 1986 54 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	2.00	2.00	2.00	2.00	2.00	.385	1	1
27..	2.50	2.50	2.50	2.50	2.50	.440	1	2
30..	2.00	2.00	2.00	2.00	2.00	.396	1	3

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.15B	....	2.15B	2.00	.397	....	3
2..	2.50	2.70	2.40	2.70	2.70	.449	7	9
3..	....	3.35B	....	3.35B	3.50	.478	....	9
4..	Exchange Closed; Independence Day							
7..	3.80	3.80	3.60	3.60	3.60	.447	16	19
8..	3.00	3.00	2.80A	3.00	2.90	.412	1	19
9..	2.30	2.75B	2.30	2.75B	3.00	.448	2	19
10..	2.20	2.50	2.20	2.50	2.70	.400	1	20
11..	2.50	2.70	2.50	2.70	2.60	.399	3	20
14..	2.50	2.60	2.40	2.60	2.60	.442	4	23
15..	3.00	3.60	3.00	3.40@.60	3.50	.498	50	57
16..	3.50	4.00	3.50	4.00	4.00	.532	5	59
17..	3.80	3.80	3.00A	3.00A	3.00	.473	2	59
18..	....	....	....	3.00N	3.15	.480	....	59
21..	3.35	3.35	3.35	3.35	3.30	.484	3	60
22..	3.35@.30	3.35	2.70	2.70	3.40	.480	5	63
23..	3.50	3.50	3.22	3.40	3.40	.497	3	63
24..	3.40	3.40	3.00	3.00	3.40	.505	7	67
25..	3.35	3.35	2.95	3.05B	3.25	.512	13	76
28..	3.77	3.85B	3.70	3.85B	3.90	.568	9	80
29..	3.72	3.72	3.45	3.45	3.50	.534	9	80
30..	3.50	3.50	2.70A	2.75A	2.75	.479	4	81
31..	....	....	2.70A	2.70A	3.00	.489	....	80

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.10	3.10	2.90	3.05B	3.07	.506	16	86
4..	....	....	....	3.07N	3.00	.495	....	86
5..	2.75	2.90	2.75	2.75A	2.45	.426	5	91
6..	2.40	2.40	2.00	2.20B	2.35	.436	9	88
7..	2.50	2.75B	2.50	2.75B	2.85	.472	1	89
8..	2.90	2.90	2.60	2.60	2.85	.489	6	93
11..	2.40	2.40	2.20A	2.20A	2.40	.430	1	94
12..	2.47	2.80	2.30	2.80	2.90	.488	13	100
13..	2.90	2.90	2.85A	2.90	2.90	.489	7	107
14..	3.00	3.00	2.80	2.90	2.70	.473	9	114
15..	2.80	2.80	2.50	2.50	2.90	.488	20	120
18..	2.70	2.75	2.60	2.60	2.60	.497	39	144
19..	2.75	2.75	2.60	2.60	2.60	.492	10	154
20..	2.50	3.00	2.50	2.85	2.90	.542	36	171
21..	3.00	3.10	3.00	3.10	3.20	.567	3	174
22..	3.40	3.40	2.90A	2.90A	2.47	.527	2	175

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
DECEMBER 1986 54 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	2.25@.20	2.40B	2.20	2.40B	2.70	.512	3	178
26..	3.00	3.00	2.80	3.00	3.20	.574	10	181
27..	3.50	3.50	3.20A	3.45	3.22	.607	7	175
28..	....	....	3.20A	3.20A	3.22	.592	....	175
29..	3.00	3.25B	2.95A	3.25B	3.55	.621	2	176

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	3.50	3.55	3.35A	3.55	3.55	.642	2	178
3..	3.60@.70	4.40B	3.60	4.40B	4.72	.718	3	177
4..	4.05	4.05	4.05	4.05	4.37	.702	1	177
5..	3.90	3.90	3.85A	3.90	4.05	.671	2	174
8..	3.45	4.05B	3.35	3.50B	4.00	.679	3	174
9..	....	....	3.80A	4.00N	4.10	.689	....	178
10..	....	....	3.45A	3.45A	3.85	.666	....	173
11..	....	4.00B	3.45A	4.00B	4.45	.705	....	173
12..	3.80	3.80	3.80	3.80	3.80	.664	1	174
15..	3.35	3.50B	3.35	3.50B	3.80	.655	1	170
16..	3.05	3.50B	3.05	3.50B	3.37	.636	23	181
17..	3.50	3.70B	3.50	3.70B	3.75	.671	6	180
18..	....	....	3.55A	3.55A	3.52	.636	....	180
19..	3.40	3.50	3.30	3.37B@.40B	3.62	.636	3	182
22..	2.30	2.90	2.25	2.50	2.50	.540	224	346
23..	1.80	2.35	1.75	2.10	2.10	.476	69	395
24..	1.90	2.00	1.10	1.10	1.20	.369	75	379
25..	1.15@.20	1.30	.80A	.90B	.85	.348	103	386
26..	1.05	1.10	.90	.95	1.00	.361	109	426
29..	1.00	1.20	1.00	1.05	1.05	.365	80	431
30..	1.15	1.25	.80	.80	.80	.336	30	432

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.90	1.00	.60	1.00	1.00	.381	30	428
2..	1.10	1.10	.40	.40	.80	.266	82	466
3..	.40	.60	.40	.45	.45	.169	140	552
6..	.65	.70	.40	.50	.55	.201	85	570
7..	.70	1.15	.70	1.15	1.00	.303	45	570
8..	1.25	1.25	.70	.80A@.70	.90	.272	67	579
9..	.85	.90	.75	.85A	.95	.316	44	607
10..	.95	.95	.75	.75	.85	.309	26	613
13..	.70	.80	.60	.70	.80	.302	50	648
14..	.95	1.55	.95	1.55	1.55	.430	48	658
15..	1.50	1.65	1.30	1.45	1.45	.442	96	686
16..	1.30	1.55	1.25	1.55	1.45	.474	56	709
17..	1.40	1.45	1.25	1.30	1.30	.422	56	684
20..	1.25	1.37	1.17A	1.17A	1.17	.414	75	638
21..	1.05	1.05	.80	.85	.85	.329	67	595
22..	.75	.75	.55	.70B	.80	.313	102	617
23..	.80	.90	.80	.80	.85	.334	5	622
24..	.85	.85	.75	.75	.80	.307	3	623
27..	.85	1.35	.85	1.35	1.30	.453	94	612
28..	1.35	1.35	1.02A	1.05	1.20	.468	49	608
29..	1.20	1.35	1.07	1.15	1.10	.464	64	625
30..	.90	.90	.80	.85	.85	.407	16	597
31..	.70	.75	.40	.40	.40	.237	129	663

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.35	.40	.20	.40	.40	.185	124	665
4..	.45	.50	.30	.50	.50	.244	33	649
5..	.40	.60	.25	.60	.60	.279	69	667
6..	.57	.70	.45	.70	.70	.347	111	651
7..	.65	.65	.35A	.40	.35	.242	10	647
10..	.35	.50	.35	.50	.50	.301	22	637
11..	.50	.55	.45	.50	.55	.384	48	649
12..	.60	.70	.50	.62	.60	.439	27	648
13..	.70	.80	.55	.60	.60	.420	132	724
14..	.50	.60	.45	.45	.45	.455	28	710
17..	.40	.60	.25	.35@.30	.32	.409	163	804
18..	.25	.80B	.20	.75@.80B	.72	.665	260	668
19..	.80	1.30	.60	.70B	.90	.754	141	620
20..	.75	.75	.50	.50	.62	.807	38	601
21..	.30	.67	.25	.40	.55	.777	285	....
24..	....	....	....	....	....	.756	2	....

DECEMBER 1986 56 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.50	2.50	2.50	2.50	2.50	.404	1	1
4..	Exchange Closed; Independence Day							
7..	....	....	....	2.50N	2.50	.373	....	1
8..	2.20	2.20	2.20	2.20	2.20	.340	1	2
9..	2.30	2.30	2.30	2.30	2.30	.373	7	8
10..	....	....	2.25A	2.25A	2.10	.328	....	8

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
DECEMBER 1986 56 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.10	2.10	2.00A	2.00A	2.00	.327	1	8
14..	1.80	2.00	1.80	2.00	1.80	.368	9	17
15..	2.35	2.60B	2.35	2.60B	2.80	.423	6	22
16..	2.80	2.90B	2.80	2.90B	3.00	.455	3	25
17..	3.00	3.00	2.00	2.00	2.10	.398	11	32
18..	....	....	....	2.10N	2.60	.405	....	32
21..	....	....	....	2.60N	2.60	.408	....	32
22..	2.10	2.10	2.10	2.10	2.20	.404	1	33
23..	2.75	2.75	2.15	2.30B	2.75	.420	13	42
24..	2.50	2.50	2.50	2.50	2.65	.427	5	38
25..	....	....	2.55A	2.55A	2.75	.433	....	38
28..	2.80	2.85	2.80	2.85	3.00	.487	2	40
29..	2.35	2.50B	2.35	2.50B	2.55	.453	5	45
30..	2.50	2.50	1.95A	1.95A	1.95	.398	9	53
31..	1.75	1.75	1.75	1.75	2.25	.406	6	47

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.25N	2.25	.422	....	47
4..	2.05	2.05	2.05	2.05	2.22	.410	2	49
5..	1.80	1.90B	1.80	1.90B	1.90	.344	1	50
6..	1.50	1.85	1.50	1.85	1.80	.352	1	51
7..	....	....	....	1.80N	2.00	.386	....	51
8..	....	....	....	2.00N	2.07	.402	1	52
11..	1.50	1.55	1.30	1.30	1.75	.345	6	58
12..	1.65	1.90B	1.65	1.85	2.00	.399	3	60
13..	2.00	2.05	2.00	2.00	2.00	.399	34	92
14..	2.00	2.10	2.00	2.00A	2.00	.363	5	96
15..	1.80	2.05	1.80	1.85A	2.05	.397	28	122
18..	1.90	2.10	1.85	1.85	1.85	.404	42	123
19..	1.50	2.00	1.50	2.00	2.00	.399	4	124
20..	1.85	2.00	1.80A	1.95B	2.00	.446	38	161
21..	2.30	2.40	2.20	2.40	2.50	.470	25	161
22..	2.50	2.50	1.90	1.90	1.70	.428	4	161
25..	1.70	1.75	1.70	1.75	1.95	.410	1	162
26..	2.10	2.10	1.95A	1.97	2.10	.470	5	162
27..	2.45	2.45	2.05	2.30A	2.50	.502	2	162
28..	2.25	2.35	2.15A	2.35	2.35	.484	4	161
29..	2.25	2.40	2.15A	2.30@.40	2.40	.512	26	167

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.40	2.45	2.40	2.45	2.50	.530	59	205
3..	2.50	3.30	2.50	3.30	3.37	.612	40	199
4..	3.10	3.10	2.70	3.05B	3.20	.592	8	203
5..	2.95	2.95	2.50	2.65	2.85	.556	7	203
8..	2.75	2.75	2.30	2.45B	2.85	.562	78	269
9..	2.70	2.85	2.50A	2.85	2.95	.571	4	271
10..	2.70	2.70	2.40	2.40	2.70	.544	23	266
11..	2.65	2.70B	2.40A	2.70B	3.25	.587	1	264
12..	....	....	2.90A	2.90A	2.55	.541	....	264
15..	2.50	2.50	2.30	2.50	2.60	.528	22	277
16..	2.25@.15	2.50	2.15	2.35	2.40	.507	12	280
17..	2.30	2.75	2.30	2.60	2.70	.544	30	308
18..	2.70	2.75	2.40	2.40	2.55	.507	20	315
19..	2.50	2.50	2.30	2.50	2.55	.507	48	322
22..	2.40	2.40	1.50	1.65B	1.75	.407	160	419
23..	1.05@.95	1.40	.95	1.20	1.35	.344	77	426
24..	1.10	1.10	.65	.70	.70	.249	45	453
25..	.70	.70	.35	.45	.55	.229	63	452
26..	.60	.75	.55	.55	.55	.238	70	426
29..	.55	.75	.55	.55	.65	.237	28	409
30..	.65	.70	.35	.35	.50	.212	22	406

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.50	.52B	.37A	.50	.60	.246	77	390
2..	.50	.60	.25	.25	.30	.155	121	388
3..	.20	.25	.15	.25	.30	.088	32	384
6..	.30@.25	.30	.20	.30	.30	.106	49	364
7..	.45	.60	.45	.60	.50	.177	16	364
8..	.70	.75	.42	.42	.45	.154	58	356
9..	.50	.50	.40A	.50	.60	.185	2	362
10..	.55	.55	.40A	.40A	.45	.179	9	366
13..	.40	.40	.35	.35	.35	.169	42	382
14..	.60	.80	.60	.75A	.60	.267	17	379
15..	.75	.85	.70	.80	.75	.277	69	360
16..	.70	.80	.65	.80	.65	.302	32	358
17..	.80@.75	.80	.65	.65	.70	.256	20	347
20..	.65	.65	.60A	.60A	.60	.243	7	349
21..	.55	.55	.30	.45	.40	.176	24	363
22..	.40	.40	.25	.30B	.37	.163	127	429
23..	.25	.37	.25	.30	.40	.176	15	441
24..	.40	.40	.30	.40	.35	.156	14	441

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS
DECEMBER 1986 56 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	.40	.65	.40	.65	.60	.258	66	440
28..	.60	.65	.45	.47	.47	.266	57	445
29..	.55	.55	.45	.45	.50	.257	146	484
30..	.35	.35	.30	.32	.35	.208	33	455
31..	.25	.25	.10	.15	.12	.094	22	441

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.12	.15	.10	.15	.10	.061	74	453
4..	.12	.15	.10	.10	.10	.088	173	498
5..	.10	.12B	.10	.12B	.12	.104	5	497
6..	.15	.22	.15	.22	.22	.139	38	507
7..	....	....	.15A	.15A	.10	.078	....	512
10..	.10	.10	.07	.10	.07	.092	13	504
11..	....	.10B	....	.10B	.10	.126	....	504
12..	.10	.15	.10	.15	.15	.147	5	501
13..	.15	.15	.10	.10	.12	.124	39	504
14..	.07	.07	.07	.07	.07	.128	16	504
17..	.05@.02	.05	.02	.05	.05	.056	114	550
18..	.02	.07B	.02	.07B	.07	.127	346	816
19..	.10	.15	.05	.05@.15B	.15	.109	312	552
20..	.10	.10	.02	.02	.02	.031	13	541
21..	....	....	....	.02N	.02	.025	3	....

DECEMBER 1986 58 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	2.00	2.00	2.00	2.00	2.20	.352	1	1
16..	2.00	3.00	2.00	2.30A	2.20	.383	10	9
17..	2.30	2.30	2.05A	2.05A	2.00	.329	3	12
18..	....	....	1.90A	1.90A	1.80	.336	....	12
21..	2.00	2.00	2.00	2.00	2.00	.337	15	27
22..	....	....	1.95A	1.95A	2.05	.334	....	22
23..	....	....	1.90A	1.90A	1.90	.349	....	22
24..	1.82	2.10	1.82	2.00A	2.00	.355	1	22
25..	....	....	....	2.00N	2.00	.360	1	23
28..	2.00	2.00	1.90	1.95	2.20	.410	14	34
29..	2.10	2.10	1.90A	1.90A	2.00	.376	8	36
30..	1.70	1.70	1.70	1.70	1.75	.324	2	39
31..	1.40	1.55	1.30	1.45	1.65	.330	54	74

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.45	1.60B	1.45	1.60B	1.70	.344	5	79
4..	....	....	1.60A	1.60A	1.57	.332	....	79
5..	1.50	1.50	1.40A	1.40A	1.35	.270	4	77
6..	1.02	1.02	.90	.90	1.40	.277	5	79
7..	1.20	1.20	1.20	1.20	1.40	.308	2	81
8..	....	....	1.35A	1.35A	1.35	.322	....	81
11..	....	....	1.30A	1.30A	1.30	.269	....	81
12..	1.15	1.45	1.15	1.45	1.65	.319	11	85
13..	1.45	1.45	1.45	1.45	1.65	.318	8	93
14..	....	....	....	1.65N	1.55	.303	1	93
15..	1.55	1.55	1.35	1.35	1.55	.315	2	94
18..	1.40	1.40	1.40	1.40	1.40	.320	5	99
19..	....	....	....	1.40N	1.50	.313	....	100
20..	1.30	1.30	1.20	1.20	1.40	.356	3	101
21..	1.40	1.40	1.30	1.40	1.40	.378	36	119
22..	1.47	1.47	1.40	1.40	1.45	.336	3	119
25..	....	....	1.30A	1.30A	1.30	.317	....	119
26..	1.25	1.40B	1.25	1.30	1.60	.371	5	123
27..	1.35	1.65	.95	1.60	1.80	.400	6	126
28..	1.30	1.30	1.15	1.20B	1.65	.381	2	124
29..	1.20	1.45B	1.20	1.45B	1.65	.406	5	129

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.85	1.85	1.50	1.60B	1.80	.420	13	131
3..	1.75	2.30	1.70	2.15	2.45	.501	111	238
4..	2.00	2.20	1.80	2.20	2.35	.479	36	255
5..	1.90@.75	2.00	1.65	1.80B	2.05	.440	20	253
8..	2.00	2.00	1.65	1.65	1.90	.443	4	255
9..	1.55	1.85	1.55	1.85	2.00	.451	23	260
10..	1.75	1.80	1.55	1.55@.65B	1.80	.422	11	258
11..	1.50	2.25	1.50	2.00	2.10	.464	21	269
12..	1.95	1.95	1.95	1.95	1.95	.418	4	272
15..	1.70@.65	1.85	1.60	1.80A	1.85	.403	12	269
16..	1.40	1.60	1.35	1.55A	1.55	.382	32	283
17..	1.50	1.80	1.50	1.80	1.80	.417	39	284
18..	1.85@.80	1.95	1.55	1.60	1.60	.381	63	279
19..	1.80@.70	1.80	1.50	1.60	1.70	.381	48	298
22..	1.50	1.50	.90	1.00	1.10	.288	114	388
23..	.70	.95	.60	.80@.75	.75	.233	73	371

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 58 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.70	.70	.30	.30	.35	.156	65	344
25..	.50	.50	.20	.32	.32	.140	70	363
26..	.35	.35	.30	.30	.30	.145	12	367
29..	.35	.35	.27	.30	.35	.142	29	382
30..	.25	.25	.25	.25	.25	.122	3	379

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.30	.17	.30	.30	.145	28	372
2..	.32	.32	.15	.15	.15	.081	19	377
3..	.10	.15	.10	.10	.12	.041	31	372
6..	.15	.15	.15	.15	.12	.050	4	368
7..	.25	.27	.20	.27	.27	.093	20	371
8..	.50	.50	.25	.27	.27	.078	44	380
9..	.17	.17	.17	.17	.17	.097	87	376
10..	.22@.20	.22	.10	.17B	.20	.092	4	376
13..	....	....	.15A	.15A	.15	.083	....	373
14..	.30	.40	.30	.40	.40	.147	44	393
15..	.40	.47	.30	.40	.45	.152	258	554
16..	.40	.45	.35	45	.45	.169	122	588
17..	.40	.40	.35	37	.35	.136	84	610
20..	.32	.32	.32	32	.32	.123	15	624
21..	.25	.25	.10	.15	.17	.061	22	636
22..	.17	.17	.15A	.17	.17	.072	1	636
23..	.15	.15	.15	15	.15	.079	1	636
24..	....	....	....	.15N	.15	.067	....	636
27..	.22	.32	.22	32	.32	.122	6	631
28..	....	....	.25A	.25A	.25	.124	....	631
29..	.20	.25	15	.15	.15	.116	66	576
30..	.10	.10	.07	.07	.07	.085	21	561
31..	....	....	....	.07N	.05	.029	....	565

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.05N	.05	.015	....	561
4..	....	....	....	.05N	.05	.023	....	561
5..	.02	.02	.02	.02	.02	.028	14	563
6..	.10	.10	.07	.07	.07	.039	4	566
7..	.05	.05	.05	.05	.05	.017	11	567
10..	CAB	CAB	CAB	CAB	CAB	.017	6	561
11..	.02	.02	.02	.02	.02	.024	7	557
12..	....	....	....	.02N	.02	.027	....	557
13..	.02	.02	.02	.02	.02	.019	2	555
14..	....	....	...	.02N	.02	.016	....	555
17..	....	....	....	.02N	.02	.001	....	555
18..	CAB	CAB	CAB	CAB	CAB	.004	1	554
19..	CAB	CAB	CAB	CAB	CAB	.001	....	554
20..	.02	.02	.02	.02	.02	.000	66	554
21..	....	....	...	.02N	.02	.000	....	....

DECEMBER 1986 60 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	1.50	1.50	1.45	1.45	1.42	.262	20	20
5..	....	....	1.25A	1.25A	1.00	.208	....	10
6..	....	....	....	1.00N	1.05	.213	....	10
7..	....	....	....	1.05N	1.05	.240	....	10
8..	....	....	....	1.05N	1.10	.252	....	10
11..	....	....	1.05A	1.05A	.90	.205	....	10
12..	....	....	....	90N	1.00	.248	....	10
13..	....	....	....	1.00N	1.00	.247	....	10
14..	....	....	....	1.00N	.90	.233	....	10
15..	....	....	....	.90N	1.00	.244	....	10
18..	....	....	.97A	.97A	.97	.246	....	10
19..	....	....	.80A	.80A	.90	.239	....	10
20..	....	....	.85A	.85A	.85	.276	....	10
21..	1.15	1.15	1.10A	1.10A	1.10	.294	1	11
22..	....	....	.95A	.95A	.95	.256	....	11
25..	.60	.60	.60	.60	.80	.237	....	13
26..	.80	.80	.80	.80	.95	.283	32	44
27..	.95	1.10	.95	1.05	1.10	.307	37	78
28..	.95	1.00	.95	.95A	1.00	.288	52	129
29..	.85@.80	.85	.80	.80	1.05	.310	5	134

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.00	1.10	1.00	1.00	1.10	.319	41	172
3..	1.10	1.40	1.10	1.40	1.45	.393	104	259
4..	1.35	1.40	1.20	1.40	1.45	.371	6	201
5..	1.20	1.20	.95	1.10A	1.30	.332	28	225
8..	1.20	1.25	.95	.95	1.10	.332	8	234
9..	1.00	1.20	1.00	1.15	1.20	.338	14	243
10..	.90@.95	1.00	.90	.90	1.00	.311	46	251

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

DECEMBER 1986 60 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.80	1.20B	.80	1.20B	1.35	.349	33	267
12..	1.10	1.35	1.05	1.10	1.25	.306	25	268
15..	1.15	1.15	1.05A	1.15	1.15	.291	30	298
16..	.97	1.15	.97	1.00	1.15	.271	13	303
17..	1.00	1.10	1.00	1.10	1.25	.302	27	315
18..	1.05	1.20	.95	1.00	1.05	.270	35	330
19..	.90	1.00	.80	.90	1.15	.270	129	337
22..	.90@.80	.95	.60	.75	.75	.191	91	398
23..	.25	.50	.25	.45	.50	.148	58	346
24..	.40	.45B	.15	.15	.17	.091	158	347
25..	20	.20	.15	.15	.15	.080	15	283
26..	.15	.20	.15	.20	.20	.082	6	286
29..	.15	.15	.15	.15	.15	.078	3	289
30..	.15	.15	.12	.12	.15	.065	8	284

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.10	.12	.07	.12	.17	.078	73	288
2..	....	....	.10A	.10A	.10	.039	....	250
3..	....	....	.07A	.07A	.07	.017	....	250
6..	.10	.10	.10	.10	.07	.021	4	250
7..	.10	.20	.10	.15B	.15	.044	7	251
8..	.10	.10	.10	.10	.10	.035	140	381
9..	.10	.10	.10	.10	.10	.045	31	404
10..	.10	.10	.10	.10	.10	.042	9	400
13..	....	....	....	.10N	.10	.036	....	400
14..	....	.15B	....	.15B	.20	.072	....	400
15..	.17	.17	.17	.17	.17	.074	1	399
16..	.15	.17	.15	.17	.17	.083	91	368
17..	.15	.15	.10	.15	.15	.063	2	368
20..	....	....	....	.15N	.12	.054	5	372
21..	.10	.10	.02	.02	.07	.032	10	373
22..	.02	.05B	.02	.05B	.07	.027	6	372
23..	....	....	....	.07N	.07	.030	....	372
24..	....	....	....	.07N	.07	.024	....	372
27..	.07	.07	.07	.07	.07	.048	1	372
28..	.10	.10	.10	.10	.10	.048	2	373
29..	.10	.10	.07	.07	.10	.043	32	375
30..	.05	.05	.02	.02	.02	.028	5	372
31..	.02	.02	.02	.02	.02	.007	9	369

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.02N	.02	.002	....	368
4..	.02	.02	.02	.02	.02	.004	1	363
5..	....	....	....	.02N	.02	.005	....	363
6..	....	....	....	.02N	.02	.008	....	363
7..	....	....	....	.02N	.02	.002	....	363
10..	....	....	....	.02N	.02	.002	....	363
11..	CAB	CAB	CAB	CAB	CAB	.002	....	363
12..	.02	.02	.02	.02	.02	.002	12	364
13..	....	....	....	.02N	.02	.001	....	352
14..	CAB	CAB	CAB	CAB	CAB	.001	1	351
17..	CAB	CAB	CAB	CAB	CAB	.000	....	351
18..	CAB	CAB	CAB	CAB	CAB	.000	17	334
19..	CAB	CAB	CAB	CAB	CAB	.000	....	335
20..	CAB	CAB	CAB	CAB	CAB	.000	....	334
21..	CAB	CAB	CAB	CAB	CAB	.000	7	....

DECEMBER 1986 62 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
3..	.90	.90	.90	.90	.90	.296	5	5
4..	....	....	....	.90N	.90	.276	....	5
5..	....	....	.85A	.85A	.85	.240	....	5
8..	....	....	.80A	.80A	.80	.238	....	5
9..	....	....	....	.80N	.85	.242	....	5
10..	....	....	.60A	.60A	.75	.218	....	5
11..	.60	.75	.60	.75	.90	.249	22	27
12..	.90	.95	.90	.90A	90	.212	11	38
15..	....	....	.75A	.75A	.80	.198	9	47
16..	....	....	.60A	.60A	.70	.182	....	47
17..	....	....	....	.70N	.80	.207	....	47
18..	.65	.65	.65	.65	.70	.181	2	47
19..	.60	.60	.55A	.55A	.55	.181	20	30
22..	.25	.35	.25	.35	.35	.119	7	35
23..	....	....	25A	.25A	.30	.088	....	35
24..	.15	.15	.15	.15	.15	.050	3	35
25..	....	....	....	.15N	.12	.042	....	35
26..	.15	.15	.10	.10	.10	.043	7	33
29..	.07	.07	.07	.07	.07	.040	3	30
30..	....	....	....	.07N	.07	.032	....	30

LIVE HOG OPTION ON FUTURES — CALLS
DECEMBER 1986 62 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.07N	.07	.039	....	30
2 ..	....	....	....	.07N	.05	.017	....	30
3 ..	....	....	....	.05N	.05	.007	....	30
6 ..	....	....	....	.05N	.05	.008	....	30
7 ..	....	....	....	.05N	.05	.018	....	30
8 ..	....	....	....	.05N	.05	.014	....	30
9 ..	....	....	....	.05N	.05	.019	....	30
10 ..	....	....	....	.05N	.05	.017	....	30
13 ..	....	....	....	.05N	.05	.014	....	30
14 ..	....	....	....	.05N	.10	.031	....	30
15 ..	....	....	....	.10N	.10	.032	....	30
16 ..	....	....	....	.10N	.10	.036	....	30
17 ..	....	....	.07A	.07A	.07	.026	....	30
20 ..	....	....	....	.07N	.05	.020	....	30
21 ..	....	....	....	.05N	.05	.011	....	30
22 ..	....	....	....	.05N	.05	.009	....	30
23 ..	....	....	.02A	.02A	.02	.010	....	30
24 ..	....	....	....	.02N	.02	.007	....	30
27 ..	....	....	....	.02N	.02	.016	....	30
28 ..	....	....	....	.02N	.02	.015	....	30
29 ..	....	....	....	.02N	.02	.013	....	30
30 ..	....	....	....	.02N	.02	.007	....	30
31 ..	....	....	....	.02N	.02	.001	....	30

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.02N	.02	.000	....	30
4 ..	....	....	....	.02N	.02	.000	....	30
5 ..	....	....	....	.02N	.02	.000	....	30
6 ..	....	....	....	.02N	.02	.001	....	30
7 ..	....	....	....	.02N	.02	.000	....	30
10 ..	CAB	CAB	CAB	CAB	CAB	.000	1	30
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	30
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	30
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	30
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	30
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	30
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	29
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	29
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	29

FEBRUARY 1987 44 CALLS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30 ..	4.10	4.10	4.10	4.10	4.25	.933	5	5
31 ..	3.60	3.60	3.60	3.60	3.37	.889	2	7

FEBRUARY 1987 46 CALLS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23 ..	3.25	3.60B	3.25	3.25	3.20	.820	5	5
24 ..	3.40	3.40	3.00	3.00	3.12	.810	6	11
25 ..	Exchange Closed; Christmas							
26 ..	2.90	2.90	2.60	2.60	2.70	.785	16	27
29 ..	2.30	2.40	2.15	2.25A@.20	2.20	.755	53	80
30 ..	2.10@.00	2.40	1.95A	2.40	2.50	.782	53	127
31 ..	2.20	2.25	1.70	1.75	1.70	.683	58	185

FEBRUARY 1987 48 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7 ..	3.30	3.80	3.30	3.80	3.80	.649	2	2
8 ..	....	4.00B	3.40A	3.40A	3.20	.605	....	2
9 ..	....	3.40B	....	3.40B	3.57	.625	....	2
10 ..	3.45	3.45	3.30A	3.30A	3.15	.601	1	3
13 ..	3.20	3.25B	3.20	3.25B	3.57	.632	2	5
14 ..	....	4.40B	....	4.40B	4.20	.697	....	5
15 ..	4.40	4.40	4.30A	4.40	3.95	.693	1	5
16 ..	....	4.15B	....	4.15B	4.35	.686	....	5
17 ..	....	....	4.00A	4.00A	4.02	.669	....	5
20 ..	....	....	....	4.02N	3.75	.658	....	5
21 ..	....	....	2.90A	2.90A	3.20	.600	....	5
22 ..	....	....	2.90A	3.20N	2.97	.602	....	5
23 ..	....	....	....	2.97N	3.00	.594	....	5
24 ..	3.10	3.10	3.05A	3.05A	2.75	.584	2	7
27 ..	....	3.70B	....	3.70B	3.82	.673	....	7
28 ..	3.90	3.90	3.90	3.90	4.10	.692	1	7
29 ..	....	4.20B	....	4.20B	4.10	.706	....	7
30 ..	....	....	3.75A	3.75A	3.75	.675	....	7
31 ..	3.40	3.40	2.90A	2.90A	2.60	.584	1	7

LIVE HOG OPTION ON FUTURES — CALLS
FEBRUARY 1987 48 CALLS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	2.30	2.45	2.10	2.45	2.52	.559	7	13
4 ..	3.00	3.00	2.70	2.70	2.60	.566	7	20
5 ..	2.55	2.70B	2.30	2.70B	2.80	.595	73	93
6 ..	....	3.00B	....	3.00B	2.97	.616	1	94
7 ..	2.95	2.95	2.50	2.60	2.50	.541	7	100
10 ..	2.40	2.75B	2.40	2.70	2.77	.597	20	113
11 ..	3.00	3.00	2.75A	2.90	2.95	.613	24	114
12 ..	2.95	3.15	2.95	3.15	3.00	.629	3	113
13 ..	3.10	3.30	3.10	3.30	3.10	.638	5	111
14 ..	3.30	3.30	3.30	3.30	3.50	.672	2	109
17 ..	3.20	3.50	3.20	3.30A	3.25	.661	23	87
18 ..	3.05	3.85B	3.00A	3.85B	3.90	.723	16	77
19 ..	4.00	4.50	4.00	4.50	4.35	.754	12	78
20 ..	4.50	4.50	4.30A	4.50	4.30	.756	1	80
21 ..	4.00	4.30B	4.00	4.30B	4.22	.758	1	80
24 ..	4.50	4.60B	4.50	4.60B	4.50	.785	1	80
25 ..	4.90	5.00	4.40A	5.00	4.65	.828	3	80
26 ..	....	....	....	4.65N	4.65	.847	....	80
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	....	4.70B	4.60A	4.70B	4.95	.895	....	80

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	5.30	5.35B	5.25	5.35B	5.42	.927	2	80
2 ..	....	....	5.00A	5.00A	5.10	.910	....	80
3 ..	....	....	4.30A	4.30A	4.25	.865	....	80
4 ..	4.10	4.40	4.10	4.40	4.70	.893	7	81
5 ..	....	4.85B	....	4.85B	5.00	.914	....	81
8 ..	....	....	4.60A	4.60A	4.45	.894	....	80
9 ..	....	....	4.20A	4.20A	4.37	.889	....	80
10 ..	4.35	4.60B	4.35	4.60B	4.70	.902	3	83
11 ..	....	....	4.15A	4.35A	4.15	.864	....	83
12 ..	3.85	3.90B	3.85	3.90B	3.82	.832	....	83
15 ..	3.30	3.30	3.20A	3.20A	3.17	.762	3	85
16 ..	2.95	3.30	2.85	3.20A	3.37	.783	16	93
17 ..	3.00	3.45	3.00	3.15	3.32	.767	7	96
18 ..	....	....	3.00A	3.00A	3.00	.729	4	100
19 ..	2.60	2.85	2.60	2.75@.65	2.70	.699	8	103
22 ..	2.45@.30	2.45	1.80	1.95	2.00	.582	160	206
23 ..	2.15@.00	2.15	1.75	1.85	1.85	.622	49	236
24 ..	1.90	1.95	1.70	1.70	1.67	.604	13	248
25 ..	Exchange Closed; Christmas							
26 ..	1.50	1.60	1.40	1.40	1.40	.562	6	253
29 ..	1.20	1.30	1.00	1.15	1.12	.505	97	281
30 ..	1.00@.90	1.17	.70	1.17	1.17	.535	75	307
31 ..	1.00@.95	1.00	.70	.75	.75	.407	33	317

FEBRUARY 1987 50 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
3 ..	5.95	6.00	5.95	6.00	6.52	.768	8	8
4 ..	....	....	....	6.52N	6.37	.766	....	8
5 ..	....	....	5.90A	5.90A	5.87	.743	....	8
8 ..	....	....	....	5.87N	6.05	.752	....	8
9 ..	....	....	5.65A	5.65A	6.20	.764	....	8
10 ..	....	....	5.75A	5.75A	5.75	.750	....	8
11 ..	....	....	....	5.75N	6.67	.783	....	8
12 ..	....	....	6.40A	6.40A	6.17	.761	....	8
15 ..	....	....	....	6.17N	6.17	.762	....	8
16 ..	5.80	5.80	5.80	5.80	5.85	.743	1	9
17 ..	....	....	....	5.85N	6.02	.753	....	9
18 ..	....	....	....	6.02N	5.65	.731	....	9
19 ..	....	....	....	5.65N	5.62	.723	....	9
22 ..	....	....	5.00A	5.00A	4.77	.660	....	9
23 ..	....	4.80B	4.40A	4.80B	5.22	.685	....	9
24 ..	....	....	4.40A	4.40A	3.72	.617	....	9
25 ..	3.40	3.40	3.40	3.40	3.50	.593	1	10
26 ..	....	....	3.20A	3.20A	3.32	.578	....	10
29 ..	....	....	....	3.32N	3.40	.602	....	10
30 ..	2.50	2.50	2.50	2.50	3.00	.556	15	25

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	2.77	2.80B	2.45A	2.65	2.80	.567	21	41
2 ..	2.40	2.40	1.75	1.90	1.90	.481	9	46
3 ..	1.65	1.95	1.50	1.90	1.90	.436	36	66
6 ..	2.30	2.30	2.00	2.00	2.10	.446	15	76
7 ..	2.55	2.85	2.40A	2.85	2.85	.534	11	99
8 ..	3.00	3.00	2.40A	2.40A	2.40	.487	20	95
9 ..	2.50@.55	2.70	2.30	2.35	2.65	.508	21	105
10 ..	2.50	2.70	2.25A	2.35	2.35	.482	13	118
13 ..	2.25	2.45	2.00	2.37B	2.50	.513	17	129
14 ..	2.80	3.50	2.80	3.25	3.00	.583	6	128
15 ..	3.40	3.50	2.90	2.90	2.90	.579	12	132
16 ..	3.05	3.15	3.00	3.05	3.00	.570	8	136

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 50 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	3.10	3.10	2.85	2.85	2.92	.551	11	146
20..	3.00	3.00	2.75A	2.75A	2.60	.538	17	163
21..	2.40	2.40	2.00	2.20	2.25	.476	11	173
22..	2.20	2.25	2.00	2.20A	2.20	.478	15	178
23..	2.30	2.30	2.10A	2.25	2.00	.470	3	180
24..	2.25	2.25	2.00	2.00	1.95	.458	5	183
27..	2.30	2.90	2.30	2.90	2.67	.551	9	188
28..	2.70	2.90	2.70	2.90	2.85	.571	9	190
29..	2.90	3.07	2.85A	2.95	2.85	.585	7	190
30..	2.90	2.90	2.70	2.70	2.65	.550	5	192
31..	2.50	2.50	1.90A	1.90A	1.70	.451	8	198

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.50	1.50	1.30	1.40	1.35	.424	33	206
4..	1.95	2.00	1.60	1.60	1.60	.431	21	221
5..	1.62@.65	1.75	1.45	1.70B	1.80	.460	46	256
6..	1.85	2.20	1.85	2.10	2.10	.482	25	259
7..	2.05	2.05	1.60	1.60	1.60	.405	46	300
10..	1.65	2.00	1.55	2.00	1.95	.459	62	349
11..	2.10@.00	2.10	1.80	2.05	1.85	.474	52	394
12..	2.15	2.30	1.97	2.10@.00	2.00	.489	73	456
13..	2.55@.40	2.55	2.00	2.20	2.05	.498	43	488
14..	2.20@.15	2.35	2.05	2.30A	2.35	.533	47	519
17..	2.55	2.55	2.10	2.15	2.15	.518	38	534
18..	2.10	2.65B	2.05A	2.65B	2.65	.586	30	534
19..	2.95	3.15	2.75	2.80B	2.90	.621	54	497
20..	2.75	3.00	2.75	3.00	2.85	.622	19	481
21..	2.85	3.10	2.75	3.00	2.90	.624	16	492
24..	3.10	3.25	3.00	3.05B	3.05	.653	55	477
25..	3.05@.10	3.70B	3.05	3.40A	3.30	.692	22	473
26..	3.20	3.20	3.10	3.10	3.30	.702	7	469
27..	Exchange Closed; Thanksgiving Day							
28..	3.00	3.35	3.00	3.35	3.55	.756	38	495

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.55	3.85B	3.55	3.75	3.87	.810	12	483
2..	3.60	3.60	3.10	3.30	3.55	.776	24	467
3..	3.10	3.10	2.90	2.95	2.85	.697	20	462
4..	2.80	3.05	2.65A	3.05	3.25	.741	17	449
5..	3.45	3.45	3.25	3.30@.25	3.30	.778	14	435
8..	3.00	3.25B	3.00	3.15	3.00	.735	3	433
9..	2.75	2.85	2.55A	2.85	2.97	.725	14	422
10..	2.80	3.20	2.80	3.20	3.25	.754	8	422
11..	2.65	2.90	2.65	2.75	2.70	.693	7	423
12..	2.55	2.55	2.50	2.55	2.47	.648	11	422
15..	2.35@.15	2.35	1.75	2.05	1.97	.550	48	416
16..	1.75@2.00	2.05	1.70	2.00	2.00	.580	77	454
17..	1.80	2.20	1.80	2.10A	2.07	.563	10	461
18..	1.85	1.95	1.65	1.70	1.80	.519	21	472
19..	1.55	1.85	1.55	1.70	1.80	.487	44	496
22..	1.50@.40	1.50	1.00	1.10	1.10	.360	384	811
23..	1.00@.90	1.10	.80	.85	.85	.395	92	837
24..	1.00	1.05	.85	.85	.85	.373	106	841
25..	Exchange Closed; Christmas							
26..	.82	.82	.65	.65	.65	.325	48	817
29..	.55@.50	.55	.40	.40	.40	.262	118	865
30..	.35	.50	.30	.47	.47	.282	73	887
31..	.45	.45	.25	.25	.25	.179	138	942

FEBRUARY 1987 52 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	2.90	2.90	2.90	2.90	2.90	.501	1	1
14..	3.30	3.30	3.30	3.30	3.00	.498	2	3
15..	3.20	3.20	3.20	3.20	3.20	.508	6	9
18..	....	....	....	3.20N	3.25	.510	....	9
19..	3.20	3.20	3.10A	3.10A	3.00	.487	1	9
20..	....	....	....	3.00N	3.00	.523	....	9
21..	....	....	....	3.00N	3.20	.542	....	9
22..	....	3.30B	....	3.30B	3.00	.517	....	9
25..	....	....	....	3.00N	2.80	.500	....	9
26..	....	3.00B	....	3.00B	3.25	.544	....	9
27..	....	....	....	3.25N	3.57	.570	....	9
28..	....	....	....	3.57N	3.50	.562	....	9
29..	3.35	3.45B	3.35	3.45B	4.05	.601	1	10

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	4.05N	4.27	.630	....	9
3..	5.30	5.30	5.30	5.30	5.02	.690	1	10
4..	....	5.30B	....	5.30B	4.92	.688	....	10
5..	....	....	4.70A	4.70A	4.42	.660	....	10
8..	....	....	....	4.42N	4.50	.669	....	10

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 52 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	....	4.35A	4.35A	4.70	.682	....	10
10..	....	....	4.50A	4.50A	4.50	.664	....	10
11..	....	....	....	4.50N	5.32	.702	....	10
12..	....	....	5.00A	5.00A	4.82	.676	....	10
15..	....	....	....	4.82N	4.82	.677	....	10
16..	....	4.87B	4.75A	4.87B	4.50	.655	....	10
17..	....	....	....	4.50N	4.72	.667	....	9
18..	....	....	....	4.72N	4.30	.641	....	9
19..	....	....	....	4.30N	4.32	.633	....	10
22..	3.00	3.00	3.00	3.00	3.70	.563	2	11
23..	3.80	3.80	3.30A	3.80	3.62	.590	6	17
24..	3.75	3.75	3.35A	3.35A	2.70	.516	2	19
25..	2.80	2.90	2.50	2.50	2.50	.490	3	22
26..	2.50	2.65	2.35	2.35	2.35	.473	6	26
29..	2.50	2.50	2.40	2.40	2.50	.495	4	30
30..	2.45	2.50	2.00	2.00	2.10	.447	15	38

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.00	2.00	1.70A	1.85B	1.85	.457	7	43
2..	1.90	1.90	1.15A	1.15A	1.15	.371	23	57
3..	1.00	1.35	.90	1.25	1.25	.329	185	137
6..	1.50	1.50	1.30	1.35	1.45	.337	27	152
7..	1.70	1.90	1.65	1.90	1.90	.420	172	167
8..	2.10@.05	2.10	1.60A	1.60A	1.60	.375	22	176
9..	1.70	1.70	1.60	1.70	1.70	.395	13	184
10..	1.50	1.60	1.50	1.60	1.55	.370	30	182
13..	1.25	1.50B	1.25	1.45	1.75	.397	30	199
14..	1.95	2.45	1.95	2.20	2.10	.467	20	210
15..	2.20@.25	2.50	2.20	2.25	2.15	.462	29	223
16..	2.10	2.10	2.10	2.10	2.15	.453	6	221
17..	2.15	2.15	1.75	2.00	2.00	.434	27	216
20..	2.15	2.15	1.90A	1.90A	1.90	.418	36	226
21..	1.80	1.80	1.30	1.30	1.45	.359	43	257
22..	1.45	1.55	1.15	1.55	1.50	.360	15	270
23..	1.65	1.65	1.40	1.45	1.45	.352	12	280
24..	1.40	1.45	1.40	1.40A	1.35	.342	1	280
27..	1.50	2.05	1.50	2.05	2.00	.430	19	283
28..	1.95	2.05	1.70	1.90	1.90	.448	29	286
29..	1.90@2.10	2.20	1.80	2.20	2.00	.461	39	313
30..	2.00	2.00	1.70	1.75	1.75	.424	21	315
31..	1.70	1.70	1.00	1.00	1.00	.328	27	334

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.10	1.10	.75	1.10	.95	.302	64	387
4..	1.15	1.30	1.00	1.00	1.00	.308	39	409
5..	1.00	1.15	.90	1.15	1.15	.334	43	426
6..	1.20	1.35	1.20	1.35	1.35	.354	30	439
7..	1.35	1.35	.90	.90	.90	.284	23	453
10..	.95	1.10	.90	1.10	1.10	.330	78	464
11..	1.35	1.35	1.20	1.20	1.20	.343	6	463
12..	1.20	1.35B	1.20	1.30	1.30	.356	33	455
13..	1.40	1.60	1.32	1.32	1.32	.363	62	478
14..	1.50	1.50	1.45	1.45	1.45	.395	3	477
17..	1.45	1.55	1.40	1.40	1.40	.377	31	470
18..	1.30	1.90	1.30	1.75	1.75	.443	26	479
19..	1.75	2.10	1.75	1.85	1.85	.478	63	489
20..	1.85	2.10	1.85	1.90	1.90	.478	39	469
21..	1.75	1.90	1.70	1.85	1.90	.479	24	474
24..	1.95	2.10	1.90	2.10	1.95	.505	42	471
25..	1.90	2.50	1.90	2.20	2.25	.530	36	469
26..	2.10	2.10	1.90	1.90	2.05	.521	28	481
27..	Exchange Closed; Thanksgiving Day							
28..	2.00	2.35	1.90	2.25A	2.25	.561	8	483

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.50@.60	2.70	2.45	2.45	2.57	.627	47	486
2..	2.40	2.40	2.07	2.35	2.40	.578	67	449
3..	2.05	2.25	1.70	1.70	1.70	.460	102	469
4..	1.65	2.00	1.50	2.00	2.10	.530	56	490
5..	2.15@.20	2.35	2.15	2.15	2.30	.574	24	489
8..	2.30	2.30	1.70	1.70	1.90	.513	11	492
9..	1.60@.50	1.75	1.50	1.75	1.95	.498	17	498
10..	1.65	2.00	1.65	1.90	2.05	.541	50	534
11..	1.70	1.80	1.55	1.60B	1.70	.474	23	544
12..	1.45	1.60	1.35	1.35	1.40	.428	43	581
15..	1.30@.25	1.30	1.00	1.00	1.20	.331	111	621
16..	1.10	1.20	.90	1.17	1.17	.362	153	697
17..	1.20	1.35	1.10	1.20	1.20	.349	32	702
18..	1.10@.07	1.15	.90	.90	.95	.311	96	787
19..	.95	1.05	.85	.95	.95	.286	192	879
22..	.75@.70	.75	.50	.60	.60	.183	294	1084
23..	.40@.50	.50	.25	.35	.35	.205	110	1114

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 52 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.35	.45	.35	.35	.35	.187	62	1147
25..	Exchange Closed; Christmas							
26..	.35	.35	.25	.25	.25	.150	87	1175
29..	.15	.15	.10	.12	.12	.104	193	1171
30..	.10	.15	.10	.15	.15	.112	60	1190
31..	.12	.12	.10	.10	.10	.057	23	1191

FEBRUARY 1987 54 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	2.50	2.50	2.00	2.00	2.25	.438	5	5
25..	1.40	1.40	1.40	1.40	1.40	.419	1	5
26..	....	2.25B	....	2.25B	2.30	.461	....	5
27..	2.80	2.80	2.75A	2.75A	2.55	.486	2	7
28..	2.50	2.50	2.50	2.50	2.55	.477	....	6
29..	....	....	2.50A	2.55N	3.00	.515	1	7

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	3.25	3.25	3.25	3.25	3.25	.543	3	10
3..	3.25	4.00	3.25	4.00	3.97	.607	4	14
4..	4.00	4.00	3.80	3.80	3.62	.603	2	16
5..	3.80	3.80	3.40	3.40	3.32	.571	2	17
8..	3.40	3.40	3.40	3.40	3.30	.579	1	18
9..	3.35	3.50	3.20A	3.50	3.60	.593	5	23
10..	....	....	3.55A	3.55A	3.35	.572	....	23
11..	3.95	3.95	3.95	3.95	3.95	.614	1	24
12..	3.40	3.80	3.40	3.80	3.57	.585	2	26
15..	3.70	3.75	3.70	3.75	3.62	.585	2	27
16..	....	....	....	3.62N	3.30	.561	....	27
17..	3.57	3.57	3.57	3.57	3.52	.574	1	28
18..	3.50	3.50	3.40A	3.40A	3.20	.547	2	30
19..	3.20	3.20	3.20	3.20	3.17	.539	4	30
22..	2.40	2.50B	2.35	2.50B	2.80	.467	7	36
23..	2.40	3.00	2.40	2.85	2.85	.493	8	38
24..	2.10	2.10	2.10	2.10	2.00	.418	2	40
25..	2.00	2.00	1.55	1.55	1.75	.391	9	44
26..	1.80	1.90	1.45	1.50	1.60	.374	6	49
29..	1.70@.67	1.80	1.65	1.80	1.80	.393	12	59
30..	1.85	1.85	1.35	1.50	1.45	.346	12	68

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.35	1.50	1.00	1.30B	1.30	.354	22	78
2..	1.25@.20	1.30	.80	.80	.80	.275	25	90
3..	.70	.95	.60	.70	.70	.237	52	111
6..	.80	1.00	.80	.95	.95	.244	8	115
7..	1.05	1.50	.90	1.40A	1.35	.317	20	123
8..	1.10	1.20	1.05	1.05	1.05	.277	34	130
9..	1.05	1.10B	.90	1.10B	1.10	.294	5	131
10..	1.10	1.17	.95A	1.05A	1.05	.271	30	152
13..	.90	.95B	.90	.95B	1.15	.294	12	152
14..	1.65	1.70	1.60A	1.60A	1.57	.357	4	159
15..	1.60	1.60	1.50	1.50A	1.50	.353	10	161
16..	1.40	1.40	1.35	1.35	1.45	.344	10	168
17..	1.40	1.50	1.15	1.15	1.30	.326	16	172
20..	1.50	1.50	1.35A	1.35A	1.30	.310	24	191
21..	1.25	1.25	.90	.90	.90	.258	4	194
22..	1.00	1.00	.80	.90B	.90	.258	8	201
23..	.95	.95	.95	.95	.95	.252	4	205
24..	.97	.97	.85	.85	.85	.242	3	208
27..	.90	1.30	.90	1.30	1.25	.318	20	208
28..	1.40	1.40	1.10	1.15B	1.15	.335	38	203
29..	1.27@.35	1.37	1.27	1.37	1.27	.345	11	225
30..	1.30	1.30	1.00	1.10B	1.05	.310	3	209
31..	1.00	1.00	.60	.70	.70	.225	71	237

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.50	.50	.50	.50	.50	.203	1	229
4..	.75	.75	.70A	.70A	.65	.207	11	227
5..	.50	.70B	.50	.70B	.70	.229	5	230
6..	.70	.75B	.70	.75B	.77	.245	....	230
7..	.90	.90	.60	.60	.60	.187	28	250
10..	.50	.65B	.50	.60B	.60	.223	11	259
11..	.60	.70	.60	.70	.70	.232	16	265
12..	.75	.90	.75	.80A	.77	.242	11	272
13..	.80@.85	.85	.80	.80	.80	.247	20	279
14..	.90	1.00	.80	.80	.80	.273	6	281
17..	.95	1.05	.80	.95	.90	.256	24	301
18..	.82	1.00	.80	1.00	1.00	.312	32	309
19..	1.10	1.45	1.00	1.25	1.25	.343	35	314
20..	1.20	1.30	1.15	1.15	1.15	.341	23	317
21..	1.05	1.25	1.05	1.15	1.15	.341	9	320

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 54 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	1.10	1.30	1.10	1.20	1.20	.362	27	336
25..	1.20	1.60	1.20	1.35A	1.35	.369	64	377
26..	1.10	1.40	1.10	1.20	1.30	.342	10	381
27..	Exchange Closed; Thanksgiving Day							
28..	1.15	1.30B	1.15	1.30B	1.40	.357	1	382

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.45	1.65	1.45	1.55	1.60	.417	13	387
2..	1.60	1.60	1.20	1.35	1.35	.366	55	413
3..	1.25@.30	1.30	1.05	1.05A	1.15	.276	16	419
4..	1.10	1.20	.95	1.20	1.20	.317	29	433
5..	1.15	1.30	1.15	1.22B	1.30	.326	21	447
8..	1.30	1.30	1.00	1.10	1.10	.294	42	450
9..	.85	1.00	.85	.95	1.10	.279	69	467
10..	1.00	1.12B	1.00	1.12B	1.20	.323	46	487
11..	1.00	1.02B	.80	1.00	1.00	.270	55	482
12..	.85	.92	.80	.80A	.80	.235	18	506
15..	.75	.75	.45	.55	.60	.163	81	513
16..	.60	.60	.40	.55B	.65	.187	34	528
17..	.55	.80	.55	.65	.65	.181	19	548
18..	.60	.60	.45	.50	.55	.156	42	527
19..	.50	.50	.45	.45	.45	.140	46	553
22..	.40@.35	.40	.25	.30	.30	.076	161	653
23..	.15	.20	.10	.17A	.12	.087	72	659
24..	.15	.15	.15	.15	.15	.075	16	650
25..	Exchange Closed; Christmas							
26..	.10	.10	.07	.07	.07	.054	22	646
29..	.05	.05	.02	.05	.02	.031	151	660
30..	.05	.05	.05	.05	.05	.033	23	656
31..	.05	.05	.05	.05	.05	.013	1	649

FEBRUARY 1987 56 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	2.55	2.55	2.55	2.55	2.55	.398	2	2
31..	1.95	2.30B	1.95	1.95	1.95	.402	2	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.10	2.35B	2.10	2.10	2.10	.408	2	6
4..	2.50	2.50	2.40A	2.50	2.50	.399	1	7
5..	....	....	2.40A	2.40A	2.05	.347	....	6
6..	....	....	2.00A	2.00A	1.80	.335	....	6
7..	....	....	....	1.80N	1.90	.363	....	6
8..	....	....	....	1.90N	1.90	.369	....	6
11..	....	....	1.70A	1.70A	1.45	.329	....	6
12..	....	1.60B	....	1.60B	1.80	.359	....	6
13..	1.90	1.90	1.90	1.90	1.80	.359	1	7
14..	....	....	....	1.80N	1.80	.357	....	7
15..	....	....	....	1.80N	1.80	.365	....	7
18..	....	....	....	1.80N	1.80	.365	....	7
19..	....	....	....	1.80N	1.75	.342	....	7
20..	1.75	1.75	1.75	1.75	1.75	.374	3	6
21..	1.70	1.70	1.70	1.70	1.70	.390	1	7
22..	1.50	1.50	1.25	1.25	1.50	.364	4	11
25..	....	....	1.20A	1.20A	1.20	.344	....	11
26..	....	1.30B	....	1.30B	1.65	.383	....	11
27..	1.65	1.75	1.65	1.75	1.95	.406	2	13
28..	....	....	....	1.95N	1.85	.395	2	15
29..	1.95	1.95	1.95	1.95	1.95	.432	2	16

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.95	2.00	1.95	2.00	2.30	.457	18	34
3..	2.50	3.00	2.50	3.00	3.00	.521	6	40
4..	3.00	3.00	2.70	2.70	2.70	.516	5	41
5..	2.70	2.70	2.50	2.50	2.57	.482	3	40
8..	2.00	2.50	2.00	2.50	2.40	.488	2	42
9..	....	....	2.30A	2.30A	2.60	.502	....	40
10..	....	....	....	2.60N	2.50	.480	....	40
11..	2.40	2.40	2.40	2.40	2.90	.523	2	42
12..	....	....	2.80A	2.80A	2.60	.493	....	42
15..	2.90	2.90	2.50	2.50	2.60	.492	2	44
16..	2.30	2.50	2.30	2.50	2.40	.467	1	45
17..	2.80	2.80	2.55A	2.55A	2.45	.480	12	50
18..	2.60@.82	2.82	2.25	2.25	2.25	.453	10	56
19..	2.20	2.45	2.20	2.35	2.30	.445	23	69
22..	2.30	2.30	1.50	1.70	1.80	.375	45	101
23..	1.25	2.00	1.25	2.00	2.00	.400	23	112
24..	1.90	1.90	1.50	1.55A	1.30	.328	18	120
25..	1.30	1.30	1.00	1.00	1.10	.302	11	125
26..	1.25	1.25	.95	1.00	1.10	.285	40	155
29..	.90	1.10B	.90	1.10B	1.10	.301	3	157
30..	1.10	1.15B	.75	.75A	.75	.258	18	171

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 56 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.90	.95	.65	.80B	.80	.263	11	177
2..	.75	.75	.50	.50	.50	.195	9	178
3..	.50	.60	.35	.50	.50	.164	39	180
6..	.50	.70	.50	.60	.60	.169	18	186
7..	.60	.95	.60	.95	.95	.229	14	176
8..	1.00	1.00	.90A	.90A	.90	.195	2	179
9..	.70	.85	.70	.80	.80	.209	5	179
10..	.65	.70	.65	.70	.65	.190	6	179
13..	....	....	.60A	.65N	.75	.208	1	180
14..	.85	1.15	.85	1.15	1.15	.262	8	180
15..	1.05	1.05	.95A	.95A	.95	.258	6	181
16..	1.00	1.00	.85	1.00	1.15	.250	6	183
17..	1.00	1.00	.80	.80	.90	.234	4	181
20..	1.00	1.00	.80	.80	.80	.219	3	183
21..	.70	.70	.60A	.60A	.60	.176	1	184
22..	.75	.75	.50	.55B	.55	.177	6	188
23..	....	....	....	.55N	.55	.171	....	188
24..	.50	.50	.50	.50	.50	.163	1	186
27..	.90	.90	.90	.90	.80	.224	6	192
28..	.85	.85	.80A	.85	.80	.238	2	192
29..	.80@.85	.85	.80	.85	.85	.245	16	198
30..	.65	.65	.65	.65	.65	.215	1	199
31..	.65	.65	.65	.65	.50	.146	1	199

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.40	.40	.30	.30	.35	.128	12	193
4..	....	....	....	.35N	.35	.131	3	191
5..	.35	.40	.30	.40	.40	.147	16	191
6..	....	.55B	....	.40N	.50	.160	....	191
7..	.37	.37	.35	.35	.35	.116	8	189
10..	.25	.30B	.25	.30B	.30	.141	2	189
11..	.35	.35	.35	.35	.35	.148	5	190
12..	.50	.50	.50	.50	.50	.155	3	186
13..	.50	.50	.50	.50	.50	.158	1	187
14..	....	....	....	.50N	.50	.177	....	187
17..	.65	.65	.50	.50	.50	.162	2	189
18..	.45	.60	.45	.60	.60	.205	12	191
19..	.60	.80	.60	.80	.75	.229	8	188
20..	.75	.75	.65	.65	.65	.227	10	192
21..	.60	.65	.60	.65	.65	.226	24	213
24..	.65	.80	.65	.65	.65	.240	11	220
25..	.65	1.00	.65	.80A	.80	.233	18	235
26..	....	....	....	.80N	.80	.197	2	235
27..	Exchange Closed; Thanksgiving Day							
28..	.80	.80	.70	.70	.90	.193	3	234

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.85	.95	.82	.82	.95	.234	20	249
2..	.85	.85	.65	.70	.80	.194	127	367
3..	.65	.70	.65	.65	.70	.131	20	369
4..	.65@.70	.70	.50	.70	.70	.157	27	386
5..	.62	.70B	.62	.65	.70	.183	120	466
8..	.75	.75	.55	.55	.65	.137	15	467
9..	.40	.45B	.40	.45B	.50	.126	4	467
10..	.60	.60	.50	.60	.65	.158	233	441
11..	.55	.55	.45	.45	.50	.126	28	442
12..	.50	.50	.40	.45	.45	.107	24	458
15..	.35	.40	.22	.25	.32	.066	41	448
16..	.17	.30	.17	.30	.30	.080	10	450
17..	.30	.30	.25	.25	.35	.078	25	447
18..	.35	.37	.25	.25	.25	.065	23	445
19..	.25	.30	.22	.30	.30	.057	78	456
22..	.20	.20	.07	.15	.15	.026	100	488
23..	.05	.10	.05	.07A	.05	.030	26	505
24..	.02	.05	.02	.02	.02	.025	31	514
25..	Exchange Closed; Christmas							
26..	.05	.05	.05	.05	.05	.016	41	504
29..	....	....	.02A	.02A	.02	.007	....	473
30..	.02	.02	CAB	.02	.02	.007	21	485
31..	.02	.02	.02	.02	.02	.002	14	479

FEBRUARY 1987 58 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
..	1.75	1.80	1.75	1.75A	1.75	.337	3	3
5..	1.40	1.40	1.40	1.40	1.55	.288	3	6
6..	....	....	1.15A	1.15A	1.15	.277	2	8
7..	....	....	....	1.15N	1.25	.302	....	8
8..	....	....	....	1.25N	1.25	.307	....	8
11..	....	....	....	1.25N	.95	.270	....	8
12..	....	1.00B	....	1.00B	1.25	.298	....	8
13..	....	....	....	1.25N	1.25	.298	....	8
14..	....	....	....	1.25N	1.25	.295	....	8

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	....	....	....	1.25N	1.30	.302	....	8
18..	....	....	....	1.30N	1.30	.301	....	8
19..	....	....	....	1.30N	1.10	.279	....	8
20..	....	....	....	1.10N	1.00	.308	....	8
21..	....	....	....	1.00N	1.10	.322	....	8
22..	1.00	1.00	1.00	1.00	1.00	.297	10	15
25..	....	....	....	1.00N	.90	.277	....	15
26..	....	....	....	.90N	1.15	.312	....	15
27..	....	....	....	1.15N	1.25	.332	....	15
28..	1.35@.40	1.45	1.35	1.45	1.45	.321	14	29
29..	1.40	1.40	1.40	1.40	1.40	.354	2	31

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.40	1.40	1.30	1.30	1.65	.376	17	47
3..	1.65	2.30	1.65	2.30	2.30	.437	42	80
4..	2.00	2.00	1.60	1.85A	1.85	.432	39	100
5..	1.75	1.75	1.35	1.35	1.62	.397	7	95
8..	1.65	1.65	1.40	1.40	1.65	.402	18	96
9..	1.65	1.65	1.65	1.65	1.60	.414	11	101
10..	1.50	1.50	1.50	1.50	1.80	.392	5	102
11..	1.80	1.95	1.70A	1.95	2.07	.433	2	103
12..	1.95	2.10	1.75	1.75	1.85	.404	10	109
15..	2.30	2.30	2.25A	2.25A	1.85	.402	1	110
16..	....	....	....	1.85N	1.80	.378	....	103
17..	1.80	1.85	1.80	1.85	1.85	.391	8	106
18..	1.85	1.85	1.50	1.50	1.60	.365	7	111
19..	1.60	1.70	1.50	1.50	1.55	.358	30	118
22..	1.55	1.55	.90	1.00B	1.50	.293	21	133
23..	1.10	1.50	1.10	1.45	1.45	.315	3	135
24..	1.10	1.30	.90A	1.00A	.85	.250	10	133
25..	1.05	1.05	.70	.75	.75	.226	13	145
26..	.75	.75	.75	.75	.75	.211	3	148
29..	....	....	....	.75N	.82	.223	....	148
30..	.70	.70	.50	.50	.55	.186	1	147

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.45	.50	.45	.50	.50	.189	3	144
2..	.50	.55	.30A	.35	.30	.133	12	145
3..	.25	.45	.25	.45	.30	.109	20	144
6..	....	....	....	.30N	.35	.112	2	144
7..	.50	.65	.50	.65	.60	.159	10	138
8..	.60	.60	.55A	.55A	.55	.133	5	141
9..	.47	.50B	.45A	.50B	.50	.143	2	141
10..	.45	.55	.45	.50A	.40	.128	30	162
13..	....	....	....	.40N	.50	.141	....	162
14..	....	.65B	....	.65B	.65	.184	....	164
15..	.65	.75	.55	.65B	.50	.180	17	164
16..	.70	.70	.70	.70	.70	.174	1	165
17..	.65	.65	.65	.65	.65	.161	16	181
20..	.50	.50	.50	.50	.50	.148	5	186
21..	....	....	.45A	.45A	.40	.115	....	181
22..	.40	.40	.30	.30	.30	.115	8	185
23..	....	....	....	.30N	.30	.111	....	185
24..	....	....	....	.30N	.30	.105	....	181
27..	.40	.40	.40	.40	.50	.151	12	183
28..	....	....	....	.50N	.50	.161	....	183
29..	.40	.50	.40	.50	.50	.166	4	183
30..	....	....	....	.50N	.50	.141	....	183
31..	....	....	.30A	.30A	.30	.090	....	183

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.25	.25	.20	.20	.20	.076	1	183
4..	....	....	....	.20N	.20	.079	....	183
5..	.20	.20	.20	.20	.20	.090	2	183
6..	....	....	....	.20N	.30	.099	1	183
7..	.20	.20	.20	.20	.20	.068	20	183
10..	.20	.20	.20	.20	.20	.084	....	183
11..	....	....	....	.20N	.20	.088	1	182
12..	....	....	....	.20N	.20	.093	....	182
13..	....	.25B	....	.25B	.25	.094	....	182
14..	....	....	....	.25N	.25	.108	....	182
17..	....	....	....	.25N	.25	.096	....	182
18..	....	....	....	.25N	.30	.126	....	182
19..	....	.40B	....	.40B	.40	.143	....	182
20..	.40	.40	.35	.35	.35	.140	21	183
21..	.35	.35	.35	.35	.35	.139	1	183
24..	....	.40B	....	.40B	.40	.148	....	183
25..	.30	.55B	.30	.45A	.45	.133	2	180
26..	.35	.35	.35	.35	.35	.100	14	181
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.35N	.40	.088	....	181

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 58 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.45	.50	.45	.50	.50	.111	3	180
2	....	....	.40A	.40A	.40	.086	....	180
3	....	....	.35A	.35A	.35	.052	....	180
4	....	....	....	.35N	.40	.064	....	180
5	....	....	....	.40N	.40	.077	....	180
8	....	....	.30A	.30A	.35	.051	....	180
9	.25	.25	.25	.25	.30	.046	1	180
10	....	....	....	.30N	.32	.064	....	180
11	....	....	.25A	.25A	.25	.049	....	180
12	....	....	....	.25N	.20	.040	....	180
15	.20	.20	.10	.10	.15	.022	9	180
16	....	....	....	.15N	.15	.028	....	180
17	.15	.15	.15	.15	.15	.028	....	176
18	....	....	....	.15N	.12	.023	....	176
19	.10	.10	.10	.10	.15	.020	11	176
22	.05	.05	.05	.05	.05	.007	15	175
23	.02	.02	.02	.02	.02	.008	15	175
24	....	....	....	.02N	.02	.006	....	175
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.003	....	175
29	....	....	....	.02N	.02	.001	....	175
30	CAB	CAB	CAB	CAB	CAB	.001	1	175
31	.02	.02	.02	.02	.02	.000	3	175

FEBRUARY 1987 60 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	1.00	1.00	1.00	1.00	1.00	.322	20	20
9	....	....	....	1.00N	1.20	.333	....	20
10	....	....	....	1.20N	.90	.312	....	20
11	1.00	1.35	1.00	1.32	1.45	.350	12	24
12	1.50	1.50	1.25	1.25	1.30	.322	33	36
15	....	....	....	1.30N	1.30	.320	....	36
16	1.20	1.30	1.20	1.30	.90	.298	5	40
17	1.10	1.10	1.10	1.10	1.10	.309	3	43
18	1.25	1.25	1.00	1.25	1.20	.286	23	63
19	1.20	1.20	1.00	1.10	1.00	.280	23	76
22	.90	.90	.75	.80	.80	.222	30	85
23	.80	.90	.80	.90	.90	.241	28	96
24	.90	.90	.70A	.70A	.65	.184	4	95
25	....	....	.47A	.47A	.42	.165	....	95
26	....	....	....	.42N	.42	.151	....	95
29	.47	.47	.47	.47	.47	.160	1	95
30	.45	.45	.42A	.42A	.40	.129	1	95

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.30	.30	.30	.30	.30	.131	1	104
2	.30	.30	.20	.20	.20	.088	18	99
3	.15	.20B	.15	.20B	.20	.070	18	117
6	....	.25B	....	.25B	.25	.072	....	115
7	....	....	....	.25N	.30	.106	...	115
8	.30	.35B	.30	.30	.30	.087	3	118
9	.25	.25	.25	.25	.22	.095	87	178
10	....	.25B	....	.25B	.25	.083	....	178
13	.25	.25	.25	.25	.32	.092	1	178
14	....	.35B	....	.35B	.35	.124	....	178
15	....	....	....	.35N	.35	.121	....	178
16	....	....	....	.35N	.35	.116	....	178
17	....	....	....	.35N	.40	.107	....	178
20	....	....	....	.40N	.32	.096	....	178
21	....	....	....	.32N	.25	.072	....	178
22	....	....	.20A	.20A	.20	.072	....	178
23	....	....	....	.20N	.20	.069	....	178
24	....	.25B	....	.25B	.25	.065	....	178
27	....	....	....	.25N	.30	.097	....	178
28	....	....	....	.30N	.30	.104	....	178
29	.30	.30	.30	.30	.30	.107	3	179
30	....	....	....	.30N	.30	.089	....	178
31	....	....	....	.30N	.15	.053	....	178

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.10	.10	.10	.10	.10	.043	22	156
4	....	....	....	.10N	.10	.045	....	156
5	....	....	....	.10N	.10	.052	....	156
6	....	....	....	.10N	.15	.058	....	156
7	....	....	....	.15N	.15	.038	....	156
10	.10	.10	.10	.10	.10	.048	....	156
11	....	....	....	.10N	.10	.050	5	161
12	....	....	....	.10N	.10	.052	....	161
13	....	.15B	....	.15B	.15	.053	....	161
14	.15	.15	.15	.15	.15	.062	....	161
17	....	....	....	.15N	.15	.053	10	171

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

FEBRUARY 1987 60 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.15	.15	.15	.15	.15	.073	1	171
19	....	....	....	.15N	.15	.083	....	171
20	.20	.20	.20	.20	.20	.081	5	175
21	....	....	....	.20N	.20	.080	....	175
24	....	....	....	.20N	.20	.084	....	175
25	....	....	....	.20N	.20	.069	....	175
26	....	....	....	.20N	.20	.045	....	175
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.20N	.25	.034	....	175

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.25	.20	.25	.25	.044	20	184
2	....	....	....	.25N	.25	.032	....	185
3	.25	.25	.10	.15@.10	.15	.017	6	184
4	....	....	...	.15N	.20	.022	....	184
5	....	....	....	.20N	.20	.027	....	184
8	.25	.25	.25	.25	.25	.016	1	184
9	....	....	.20A	.20A	.15	.013	....	184
10	....	....	....	.15N	.15	.021	....	184
11	....	....	....	.15N	.15	.016	....	184
12	....	....	....	.15N	.12	.012	....	184
15	....	....	....	.12N	.12	.006	....	184
16	....	....	.10A	.10A	.10	.008	....	184
17	....	....	....	.10N	.10	.008	....	184
18	....	....	.05A	.05A	.05	.006	....	184
19	....	....	....	.05N	.05	.006	....	184
22	....	....	....	.05N	.02	.001	....	184
23	....	....	....	.02N	.02	.002	....	184
24	....	....	....	.02N	.02	.001	....	184
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.000	....	184
29	.02	.02	.02	.02	.02	.000	....	184
30	....	....	....	.02N	.02	.000	1	183
31	....	....	....	.02N	.02	.000	....	183

FEBRUARY 1987 62 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	.02	.05	.02	.05	.05	.020	....	....
10	....	....	....	.05N	.05	.025	3	1
11	....	....	....	.05N	.05	.027	....	1
12	....	....	....	.05N	.05	.028	1	1
13	....	....	....	.05N	.05	.028	....	1
14	....	....	....	.05N	.05	.033	....	1
17	....	....	....	.05N	.05	.028	....	1
18	....	....	....	.05N	.05	.039	....	....
19	....	....	....	.05N	.05	.046	....	....
20	....	....	....	.05N	.05	.044	....	....
21	....	....	....	.05N	.05	.043	....	....
24	....	....	....	.05N	.05	.045	....	....

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.02	.02	.02	.02	.02	.001	....	....
22	....	....	....	.02N	.02	.000	15	15
23	....	....	....	.02N	.02	.000	....	15
24	....	....	....	.02N	.02	.000	....	15
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.000	....	15
29	....	....	....	.02N	.02	.000	....	15
30	....	....	....	.02N	.02	.000	....	15
31	....	....	....	.02N	.02	.000	....	15

APRIL 1987 40 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	6.72	7.17	6.72	7.00A	6.90	.897	50	50
26	6.60	6.60	6.60	6.60	6.60	.912	170	150
27	Exchange Closed; Thanksgiving Day							
28	....	6.70B	....	6.70B	6.90	.942	....	150

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	7.20B	....	7.20B	7.65	.958	....	150
2	....	....	....	7.65N	7.10	.947	....	150
3	....	....	7.00A	7.00A	6.32	.923	....	150
4	....	....	....	6.32N	6.70	.942	....	150
5	....	6.90B	....	6.90B	7.30	.952	....	150
8	....	....	....	7.30N	6.65	.936	....	150
9	....	....	6.60A	6.60A	6.80	.944	....	150
10	....	....	....	6.80N	7.20	.947	....	150
11	....	....	6.95A	6.95A	6.95	.936	....	150
12	....	....	....	6.95N	6.60	.920	....	150
15	....	....	6.35A	6.35A	5.80	.889	....	150
16	....	....	....	5.80N	5.90	.889	....	150

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 40 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	5.95B	....	5.95B	5.85	.879	....	150
18	....	....	....	5.85N	5.75	.869	....	150
19	....	....	....	5.75N	5.60	.860	....	150
22	....	....	5.10A	5.10A	4.50	.800	....	150
23	....	4.85B	....	4.85B	4.60	.818	....	150
24	....	....	....	4.60N	4.70	.822	....	150
25	Exchange Closed; Christmas							
26	....	....	4.55A	4.55A	4.45	.808	....	150
29	....	....	4.35A	4.35A	4.15	.798	....	150
30	....	....	....	4.15N	4.50	.826	....	150
31	....	....	4.35A	4.35A	3.95	.794	....	150

APRIL 1987 44 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	3.55	3.55	3.55	3.55	2.95	.549	1	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.95N	2.95	.548	....	1
4	3.00	3.00	2.75A	2.75A	2.90	.541	4	5
5	....	....	....	2.90N	3.00	.551	....	5
6	....	....	....	3.00N	2.95	.548	....	5
7	....	....	....	2.95N	2.15	.466	....	5
10	....	....	....	2.15N	2.35	.498	....	5
11	2.30	2.35B	2.30	2.35B	2.55	.532	1	6
12	2.80	2.80	2.80	2.80	2.65	.537	3	9
13	3.00	3.00	3.00	3.00	2.70	.545	1	10
14	....	....	....	2.70N	2.75	.558	....	10
17	....	....	....	2.75N	2.55	.537	....	10
18	....	....	....	2.55N	2.75	.562	....	10
19	....	....	....	2.75N	3.15	.599	....	10
20	....	....	....	3.15N	3.50	.628	....	10
21	....	....	....	3.50N	3.55	.644	....	10
24	....	....	....	3.55N	4.02	.680	....	10
25	....	....	4.00A	4.00A	4.00	.699	....	10
26	....	....	....	4.00N	3.85	.701	....	10
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	3.85N	4.00	.741	....	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.50B	....	4.50B	4.50	.786	..	10
2	3.85	3.85	3.85	3.85	4.15	.751	1	9
3	....	....	3.65A	3.65A	3.40	.683	3	7
4	....	3.50B	....	3.50B	3.95	.733	....	7
5	....	....	....	3.95N	4.15	.760	....	7
8	....	....	....	4.15N	3.50	.709	....	7
9	....	....	....	3.50N	3.70	.730	....	7
10	....	....	....	3.70N	4.00	.752	....	7
11	....	....	3.70A	3.70A	3.90	.729	....	7
12	3.75	3.75	3.75	3.75	3.55	.696	1	7
15	....	....	3.10A	3.10A	3.10	.636	....	7
16	....	....	2.90A	3.10N	3.20	.643	....	7
17	....	....	3.15A	3.20N	3.10	.631	....	7
18	3.15	3.15	3.15	3.15	3.00	.619	1	8
19	2.90	2.90	2.90	2.90	2.90	.609	1	8
22	2.20	2.30B	2.20	2.22	2.30	.518	3	11
23	2.57	2.57	2.20A	2.20A	2.10	.540	....	11
24	2.15	2.20	2.15	2.20	2.20	.544	4	12
25	Exchange Closed; Christmas							
26	....	....	2.10A	2.10A	1.90	.521	....	12
29	1.80@.75	1.80	1.70A	1.75	1.65	.498	4	16
30	1.60	1.80	1.60	1.80	2.05	.536	2	18
31	2.00	2.00	1.80A	1.80A	1.70	.485	4	22

APRIL 1987 46 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	2.35	2.35	2.35	2.35	2.35	.508	1	1
10	....	....	....	2.35N	2.35	.490	....	1
13	....	....	2.25A	2.25A	2.20	.497	....	1
14	2.25	2.25	2.25	2.25	2.75	.555	1	2
15	3.00	3.00	3.00	3.00	2.70	.546	1	3
16	3.00	3.00	2.80	2.80	2.65	.543	3	5
17	2.90	2.90	2.90	2.90	2.35	.517	1	6
20	....	....	....	2.35N	2.25	.505	....	6
21	....	....	2.20A	2.20A	1.85	.460	....	6
22	1.80	2.02B	1.80	2.02B	1.85	.471	1	7
23	2.25	2.25	2.25	2.25	1.80	.458	4	11
24	1.50	1.50	1.50	1.50	1.60	.448	1	11
27	2.60	2.60	2.60	2.80	2.70	.528	21	32
28	2.95	2.95	2.85	2.90	2.90	.536	16	48
29	2.90	3.10	2.90	3.10	3.05	.544	11	59
30	....	....	2.65A	2.80A	2.80	.522	....	59

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES -- CALLS

APRIL 1987 46 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	....	....	2.60A	2.60A	2.10	.437	....	59

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.95	1.95	1.75A	1.95	2.10	.435	4	63
4	2.05	2.05	1.90	1.90	1.90	.428	9	72
5	1.95	1.95	1.70A	1.80	2.15	.438	7	79
6	2.10	2.10	1.90A	1.90A	2.10	.435	1	79
7	2.10	2.10	1.60A	1.60A	1.55	.356	3	82
10	....	....	....	1.55N	1.60	.385	....	82
11	1.60	1.90	1.60	1.90	1.77	.417	5	87
12	1.90	1.90	1.80	1.80	1.80	.422	5	92
13	1.80	1.80	1.80	1.80	1.85	.428	....	92
14	1.80	2.00	1.80	2.00	1.90	.441	6	97
17	....	....	1.85A	1.85A	1.70	.418	....	97
18	1.50	1.90	1.50	1.90	1.85	.443	1	98
19	2.00	2.00	2.00	2.00	2.00	.480	3	99
20	2.20	2.30	2.20	2.30	2.30	.509	35	99
21	2.30	2.30	2.30	2.30	2.45	.526	1	98
24	2.60	2.60	2.60	2.60	2.60	.562	1	99
25	2.80	3.15	2.70	3.00A	2.75	.570	20	101
26	....	....	....	2.75N	2.55	.556	1	100
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	2.55N	2.80	.584	....	100

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.35	3.35	3.35	3.35	3.35	.639	....	100
2	3.05	3.05	3.05	3.05	2.95	.593	2	100
3	2.90	2.90	2.50	2.50	2.50	.513	9	106
4	....	....	....	2.50N	2.60	.571	....	106
5	2.80	2.95	2.80	2.95	2.95	.602	7	106
8	2.70	2.70	2.70	2.70	2.42	.539	1	107
9	....	....	....	2.42N	2.75	.563	....	107
10	2.80	2.80	2.80	2.80	2.85	.595	1	107
11	....	....	2.55A	2.55A	2.80	.574	....	107
12	....	....	2.60A	2.60A	2.60	.539	....	107
15	2.62	2.62	2.00A	2.00A	2.00	.475	2	103
16	1.90	2.25	1.90	2.20A	2.15	.486	8	106
17	2.00	2.35	2.00	2.25A	2.20	.478	4	109
18	2.15	2.17	2.10	2.10	2.10	.468	6	115
19	2.00	2.20	2.00	2.00	2.00	.460	28	139
22	1.70@.50	1.70	1.50	1.60	1.50	.371	40	173
23	1.40	1.40	1.40	1.40	1.20	.392	7	176
24	1.35	1.35	1.35	1.35	1.25	.394	3	179
25	Exchange Closed; Christmas							
26	1.25	1.30	1.20	1.20	1.20	.370	6	183
29	1.10	1.25	1.00	1.20A	.95	.345	7	190
30	.95	1.30	.90	1.10	1.25	.380	7	194
31	.90	.90	.90	.90	1.00	.330	1	193

APRIL 1987 48 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	2.40	2.40	2.40	2.40	1.95	.467	....	....
26	....	....	....	1.95N	1.90	.454	1	1
29	....	....	....	1.90N	1.90	.454	....	1
30	1.90	1.90	1.75	1.80	1.50	.418	4	5

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.50	1.50	1.55	.420	8	13
2	1.60	1.70	1.00A	1.00A	1.00	.344	2	15
3	1.00	1.00	1.00	1.00	.90	.323	5	20
6	1.20	1.20	1.20	1.20	1.10	.352	1	21
7	1.90	1.90	1.90	1.90	1.65	.423	5	26
8	2.00	2.00	1.75A	1.75A	1.35	.390	2	28
9	....	....	....	1.35N	1.55	.408	....	28
10	....	....	....	1.55N	1.55	.391	....	28
13	1.45	1.50	1.45	1.50	1.50	.397	4	28
14	....	1.90B	....	1.90B	1.95	.453	....	28
15	....	....	....	1.95N	1.85	.444	....	28
16	....	....	....	1.85N	1.80	.441	....	28
17	....	....	....	1.80N	1.60	.416	....	28
20	....	....	....	1.60N	1.50	.402	....	28
21	....	....	....	1.50N	1.20	.360	....	28
22	....	....	....	1.20N	1.20	.370	....	28
23	....	....	....	1.20N	1.20	.357	....	28
24	1.22	1.22	1.22	1.22	1.22	.348	1	29
27	....	1.60B	....	1.60B	1.70	.425	....	29
28	....	....	....	1.70N	2.00	.432	....	29
29	....	....	....	2.00N	1.85	.439	....	29
30	1.80	1.80	1.80	1.80	1.80	.416	2	31
31	1.60	1.65B	1.60	1.65B	1.50	.334	1	32

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 48 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	1.40A	1.40A	1.50	.331	1	32
4	1.25	1.65	1.25	1.30A	1.45	.325	3	33
5	....	....	1.15A	1.15A	1.50	.334	....	33
6	....	....	....	1.50N	1.45	.332	....	33
7	....	....	....	1.45N	1.07	.261	....	33
10	1.00	1.12	1.00	1.12	1.05	.285	2	34
11	1.00	1.05	1.00	1.05	1.05	.313	6	37
12	1.25	1.25	1.00	1.00	1.20	.317	3	38
13	....	....	....	1.20N	1.20	.323	....	38
14	....	....	....	1.20N	1.20	.333	....	38
17	....	....	....	1.20N	1.10	.311	....	38
18	1.20	1.25	1.20	1.25	1.25	.334	6	43
19	1.32	1.32	1.32	1.32	1.32	.367	1	42
20	....	....	....	1.32N	1.65	.395	....	42
21	1.45	1.45	1.45	1.45	1.65	.410	1	43
24	....	1.70B	....	1.70B	1.80	.444	....	43
25	2.00@.05	2.15	1.85	1.85	1.85	.438	39	76
26	....	....	1.75A	1.75A	1.75	.409	1	76
27	Exchange Closed, Thanksgiving Day							
28	....	....	....	1.75N	1.85	.420	....	76

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.00	2.25	2.00	2.15	2.15	.474	28	93
2	2.05	2.05	1.85	1.85	1.85	.426	2	92
3	1.80	1.80	1.75A	1.75A	1.70	.348	3	95
4	1.75	1.75	1.70	1.75	1.75	.402	2	97
5	2.00	2.00	1.95	2.00	2.00	.433	9	100
8	....	....	....	2.00N	1.80	.368	1	101
9	....	....	1.50A	1.80N	1.70	.390	....	101
10	1.70	1.80	1.70	1.80	1.90	.429	35	136
11	1.70	1.70	1.70	1.70	1.75	.412	6	151
12	1.70	1.70	1.70	1.70	1.70	.382	2	152
15	1.60	1.60	1.35	1.40	1.40	.325	30	140
16	1.40	1.40	1.25	1.30B	1.30	.338	18	150
17	1.40	1.45	1.35	1.40	1.40	.334	24	162
18	1.30	1.50	1.30	1.30	1.30	.327	14	172
19	1.40@.30	1.40	1.30	1.40	1.40	.323	30	186
22	1.20	1.20	.80	1.00	1.00	.247	66	220
23	1.00	1.00	.80	.80	.80	.262	41	208
24	.85	.85	.77	.80	.80	.264	5	204
25	Exchange Closed, Christmas							
26	.75	.75	.70	.70	.70	.243	12	215
29	.50	.55	.50	.55	.52	.219	7	214
30	.50	.60	.45	.60	.60	.247	20	208
31	.60	.60	.52	.52	.52	.205	2	207

APRIL 1987 50 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.55	1.55	1.55	1.55	1.55	.411	3	3
23	1.50	2.50B	1.50	2.50B	2.40	.468	2	5
24	2.50	2.50	2.40	2.40	1.50	.400	2	7
25	....	....	1.30A	1.30A	1.30	.379	....	7
26	....	....	....	1.30N	1.25	.366	....	7
29	....	....	....	1.25N	1.25	.364	....	7
30	1.20	1.20	1.20	1.20	1.00	.330	1	8

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	1.00	1.00	1.05	.331	2	10
2	....	....	.80A	.80A	.65	.260	....	10
3	.60	.75	.60	.75	.55	.242	5	13
6	....	.65B	....	.65B	.65	.267	3	16
7	1.20	1.20	1.20	1.20	1.05	.331	2	18
8	1.10	1.10	1.10	1.10	.85	.302	2	20
9	1.10	1.10	1.10	1.10	1.00	.318	1	21
10	1.00	1.00	1.00	1.00	1.00	.302	1	22
13	....	....	....	1.00N	.95	.306	....	22
14	1.20	1.20	1.20	1.20	1.30	.358	5	27
15	....	....	....	1.30N	1.25	.350	....	27
16	1.40	1.40	1.40	1.40	1.20	.347	1	28
17	1.20	1.30	1.20	1.20	1.00	.323	7	34
20	1.10	1.10	1.10	1.10	1.00	.310	1	35
21	.87	.87	.87	.87	.75	.272	2	37
22	.75	.75	.75	.75	.70	.281	....	37
23	.70	.70	.70	.70	.70	.270	3	40
24	.70	.70	.70	.70	.70	.262	4	44
27	1.20	1.20	1.20	1.20	1.20	.330	2	44
28	....	....	....	1.20N	1.35	.336	....	44
29	....	....	....	1.35N	1.25	.342	....	44
30	1.25	1.25	1.20A	1.20A	1.20	.320	1	44
31	....	....	....	1.20N	1.00	.246	....	44

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 50 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.00N	1.00	.242	....	44
4	....	....	.85A	.85A	.95	.237	....	44
5	.75	.75	.75	.75	1.00	.246	15	40
6	.90	.90	.90	.90	.90	.244	4	43
7	.75@.70	.75	.70	.70	.67	.183	2	39
10	.65	.65	.65	.65	.65	.203	1	41
11	....	....	....	.65N	.70	.226	....	41
12	.70	.70	.70	.70	.75	.229	1	42
13	....	....	....	.75N	.80	.233	....	42
14	.65	.80	.65	.80	.75	.242	7	48
17	....	....	....	.75N	.70	.222	....	48
18	.75	.75	.75	.75	.75	.240	....	48
19	.85	.85	.85	.85	.85	.269	2	47
20	....	....	....	.85N	1.10	.292	....	47
21	1.10	1.25	1.00A	1.10A	1.10	.306	6	50
24	1.30	1.30	1.30	1.30	1.35	.336	1	51
25	1.35	1.37	1.30	1.35A	1.15	.318	15	53
26	1.20	1.25	1.20	1.25	1.25	.280	79	125
27	Exchange Closed, Thanksgiving Day							
28	1.20	1.20	1.20	1.20	1.20	.274	2	127

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.25	1.50	1.25	1.50	1.50	.320	34	155
2	1.40	1.40	1.35	1.35	1.35	.277	4	158
3	1.05	1.05	1.05	1.05	1.05	.212	2	158
4	....	1.10B	....	1.10B	1.10	.256	....	158
5	1.10	1.20B	1.10	1.10	1.25	.281	3	161
8	1.20	1.20	1.00	1.00	1.00	.226	4	164
9	1.00	1.00	1.00	1.00	1.05	.243	29	178
10	1.10	1.20	1.10	1.20	1.20	.280	36	209
11	1.20	1.20	1.00	1.15	1.15	.270	15	213
12	1.00	1.05	1.00	1.05	1.05	.247	2	214
15	1.10	1.10	.80	.80	.80	.203	17	226
16	.70	.85	.70	.85	.85	.216	25	231
17	.95	.95	.90	.90	.90	.215	8	232
18	.95	.95	.80	.80	.80	.212	19	238
19	.90	1.00	.85	.90	.90	.211	15	240
22	.70	.75	.60	.60	.60	.152	35	260
23	.70@.60	.70	.45	.45	.45	.163	37	278
24	.50	.50	.45	.45	.45	.164	4	281
25	Exchange Closed, Christmas							
26	.40	.40	.35	.35	.35	.147	13	291
29	.30	.30	.25	.27	.27	.128	14	302
30	.30	.30	.30	.30	.37	.147	59	357
31	.25	.25	.25	.25	.25	.116	5	359

APRIL 1987 52 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.30	1.30	1.25	1.25	1.25	.332	3	3
23	....	1.50B	....	1.50B	1.70	.385	....	3
24	1.80	1.80	1.40	1.40	1.00	.321	2	5
25	1.00	1.00	1.00	1.00	.85	.301	1	6
26	....	....	....	.85N	.80	.288	....	6
29	.90	.90	.90	.90	.80	.285	2	8
30	....	....	....	.80N	.65	.254	1	9

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.65N	.65	.253	....	9
2	.42	.42	.42	.42	.40	.191	8	17
3	.40	.40	.40	.40	.40	.176	5	22
6	....	.55B	....	.55B	.40	.197	....	22
7	.80	.80	.80	.80	.65	.252	2	24
8	.65	.65	.65	.65	.50	.226	6	30
9	.65	.65	.65	.65	.65	.240	12	42
10	....	....	....	.65N	.65	.226	....	42
13	.70	.70	.65	.65	.60	.229	8	49
14	....	.70B	....	.70B	.85	.275	....	49
15	....	....	....	.85N	.80	.267	....	49
16	1.00	1.00	.85	.85	.75	.265	3	52
17	....	....	....	.75N	.60	.244	....	52
20	.70	.70	.70	.70	.60	.231	1	53
21	....	....	....	.60N	.40	.199	....	53
22	....	....	....	.40N	.40	.207	....	53
23	....	.55B	....	.40N	.40	.197	....	53
24	....	....	....	.40N	.40	.190	....	53
27	.70	.70	.70	.70	.70	.249	11	64
28	.80	.80	.70	.80	.80	.253	7	65
29	....	.85B	....	.80N	.85	.257	1	65
30	....	....	.80A	.80A	.95	.238	....	65
31	.80	.80	.70	.70	.70	.174	6	71

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 52 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	70N	.70	.171	1	72
4	....	....	.55A	.55A	.60	.167	....	72
5	....	....	....	60N	.65	.174	....	72
6	....	....	....	.65N	.65	.173	....	72
7	....	....	....	.65N	.37	.124	....	72
10	.50	.50	.40A	.40A	.40	.139	1	73
11	.30	.30	.30	.30	.35	.157	2	73
12	.55	.55	.55	.55	.50	.159	1	74
13	....	....	....	.50N	.50	.162	....	74
14	.25	.50	.25	.45A	.45	.168	8	78
17	.40	.40	.40	.40	.45	.152	....	78
18	....	....	.40A	.45N	.40	.166	4	78
19	....	.50B	....	.50B	.60	.189	....	78
20	.65	.65	.55	.55	.70	.208	4	78
21	.70	.70	.70	.70	.70	.218	13	89
24	.80	.80	.77	.80	.85	.242	6	91
25	.85	.85	.85	.85	.85	.218	9	94
26	.80	.80	.80	.80	.80	.178	6	100
27	Exchange Closed, Thanksgiving Day							
28	....	....	.70A	.70A	.70	.163	2	102

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.90	.95	.85	.95	.95	.196	22	123
2	....	....	.90A	.90A	.90	.163	....	123
3	.60	.60	.60	.60	.60	.117	3	125
4	....	....	....	.60N	.60	.147	....	125
5	....	.75B	....	.75B	.75	.165	....	125
8	.70	.80	.70	.75A	.70	.124	11	126
9	.60	.65	.60	.60A	.60	.136	10	126
10	.72	.72	.72	.72	.72	.166	5	126
11	.70	.70	.70	.70	.70	.161	....	126
12	....	....	....	.70N	.70	.147	5	128
15	.70	.70	.47A	.47A	.47	.116	15	129
16	.47	.50	.47	.50	.50	.127	26	121
17	.60	.60	.57A	.57A	.57	.129	....	121
18	.57	.57	.47	.47	.47	.128	37	121
19	....	....	....	.47N	.47	.128	....	121
22	.40	.45	.37	.37	.37	.088	4	122
23	.35	.35	.20	.20	.20	.094	14	132
24	.20	.20	.20	.20	.20	.094	5	133
25	Exchange Closed, Christmas							
26	....	....	....	.20N	.20	.083	....	133
29	.17	.17	.17	.17	.17	.069	....	133
30	....	....	.15A	.15A	.15	.081	2	131
31	....	....	....	.15N	.10	.061	....	131

APRIL 1987 54 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.40	.40	.40	.40	.25	.141	1	1
22	....	....	....	.25N	.25	.147	....	1
23	....	....	....	.25N	.25	.140	....	1
24	....	....	....	.25N	.25	.134	....	1
27	....	....	....	.25N	.40	.182	....	1
28	....	....	....	.40N	.50	.185	....	1
29	.50	.55B	.50	.50	.55	.180	3	4
30	....	....	....	.55N	.55	.171	....	3
31	....	....	....	.55N	.45	.120	....	3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.30	.30	.30	.30	.30	.116	25	19
4	....	....	....	.30N	.30	.113	....	19
5	....	....	.25A	.30N	.30	.119	....	19
6	....	....	....	.30N	.30	.118	....	19
7	....	....	....	.30N	.25	.081	....	19
10	....	....	....	.25N	.25	.092	....	19
11	....	....	....	.25N	.25	.105	....	19
12	....	....	....	.25N	.30	.106	....	19
13	....	....	....	.30N	.30	.108	....	19
14	....	....	....	.30N	.30	.113	....	19
17	....	....	....	.30N	.25	.100	....	19
18	....	....	....	.25N	.25	.110	....	19
19	....	....	....	.25N	.30	.127	....	19
20	....	....	....	.30N	.45	.142	....	19
21	.50	.50	.50	.50	.40	.150	1	20
24	.50	.52B	.50	.52B	.52	.168	10	20
25	.55@.60	.60	.55	.60	.60	.142	13	33
26	.50	.50	.50	.50	.50	.105	1	34
27	Exchange Closed, Thanksgiving Day							
28	....	....	....	.50N	.50	.088	....	34

LIVE HOG OPTION ON FUTURES — CALLS

APRIL 1987 54 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.60	.60	.60	.60	.60	.110	....	34
2	....	....	....	.60N	.60	.088	....	34
3	.30	.40	.30	.40	.40	.058	2	34
4	....	....	....	.40N	.40	.077	....	34
5	....	....	....	.40N	.40	.088	....	34
8	....	....	....	.40N	.40	.062	....	33
9	.30	.40	.30	.40	.35	.068	2	35
10	....	....	....	.35N	.35	.089	5	35
11	....	....	....	.35N	.35	.088	....	35
12	....	....	....	.35N	.35	.080	....	35
15	.35	.35	.30	.30	.30	.061	21	56
16	....	....	....	.30N	.30	.069	5	61
17	.35	.35	.35	.35	.35	.071	3	64
18	.27	.27	.27	.27	.27	.072	1	65
19	.25	.25	.25	.25	.25	.073	11	70
22	.22	.25	.20	.25	.25	.047	56	126
23	....	....	....	.25N	.10	.051	30	156
24	....	....	....	.10N	.10	.051	....	156
25	Exchange Closed, Christmas							
26	....	....	....	.10N	.10	.043	....	156
29	.10	.10	.10	.10	.10	.034	2	158
30	....	....	....	.10N	.10	.041	....	158
31	....	....	....	.10N	.07	.029	....	158

JUNE 1987 50 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	2.20	2.20	2.20	2.20	2.20	.451	1	1
13	....	....	....	2.20N	2.20	.453	....	1
14	....	2.80B	....	2.80B	2.80	.500	....	1
15	....	....	....	2.80N	2.65	.486	....	1
16	....	3.50B	....	2.65N	2.50	.477	....	1
17	2.25	2.25	2.25	2.25	2.30	.455	1	2
20	....	....	....	2.30N	2.30	.451	....	2
21	....	....	2.20A	2.20A	1.90	.411	....	2
22	....	....	....	1.90N	1.80	.419	....	2
23	....	....	....	1.80N	1.80	.409	....	2
24	....	....	....	1.80N	1.80	.408	....	2
27	....	....	....	1.80N	2.20	.463	....	2
28	....	....	....	2.20N	2.20	.466	....	2
29	....	....	....	2.20N	2.35	.472	....	2
30	....	....	....	2.35N	2.30	.461	....	2
31	....	....	2.10A	2.10A	1.70	.395	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.70N	2.20	.418	....	2
4	....	....	....	2.20N	2.00	.395	....	2
5	....	....	....	2.00N	2.00	.395	....	2
6	....	....	....	2.00N	2.05	.391	....	2
7	....	....	....	2.05N	1.75	.351	....	2
10	....	....	....	1.75N	1.85	.363	....	2
11	....	....	....	1.85N	1.60	.376	....	2
12	....	....	....	1.60N	1.65	.382	....	2
13	....	....	....	1.65N	1.65	.379	....	2
14	....	....	....	1.65N	1.70	.388	....	2
17	....	....	....	1.70N	1.50	.374	....	2
18	....	....	....	1.50N	1.60	.385	....	2
19	....	....	....	1.60N	1.80	.410	....	2
20	....	....	....	1.80N	2.00	.429	....	2
21	....	....	....	2.00N	2.00	.433	....	2
24	....	2.15B	....	2.15B	2.15	.447	....	2
25	....	....	....	2.15N	2.30	.445	....	2
26	....	....	....	2.30N	2.30	.429	....	2
27	Exchange Closed, Thanksgiving Day							
28	....	....	....	2.30N	2.32	.429	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.75	2.75	2.75	2.75	2.75	.465	1	3
2	2.75	2.75	2.35A	2.35A	2.55	.442	2	5
3	....	....	2.25A	2.25A	2.25	.400	....	5
4	....	....	....	2.25N	2.30	.422	....	5
5	2.30	2.30	2.30	2.30	2.50	.444	2	7
8	....	....	2.30A	2.35A	2.15	.403	....	7
9	....	....	....	2.15N	2.15	.412	....	7
10	2.15	2.15	2.10	2.15	2.15	.443	30	37
11	2.00	2.00	2.00	2.00	2.20	.434	1	37
12	2.00	2.00	2.00	2.00	2.00	.409	5	42
15	1.75	1.75	1.75	1.75	1.72	.362	1	42
16	2.00	2.00	1.60	1.80	1.80	.387	9	51
17	....	....	....	1.80N	1.65	.375	....	51
18	1.60	1.60	1.60	1.60	1.60	.377	....	51
19	1.60	1.75	1.50	1.75	1.75	.365	21	71
22	1.30	1.30	1.30	1.30	1.40	.332	2	74

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1987 50 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	1.55	1.55	1.50	1.50	1.50	.364	4	73
24	....	....	....	1.50N	1.35	.347	1	70
25	Exchange Closed; Christmas							
26	....	....	....	1.35N	1.30	.337	....	70
29	....	....	1.15A	1.15A	1.08	.311	....	70
30	1.00	1.00	1.00	1.00	1.10	.317	2	70
31	1.15	1.20B	1.15	1.15	1.05	.293	5	71

JUNE 1987 52 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	1.50	1.50	1.50	1.50	1.50	.318	4	4
5	....	....	....	1.50N	1.50	.318	....	4
6	....	....	....	1.50N	1.50	.315	....	4
7	....	....	1.40A	1.40A	1.27	.278	....	4
10	....	....	....	1.27N	1.35	.289	....	4
11	....	....	....	1.35N	1.10	.300	....	4
12	....	....	....	1.10N	1.15	.305	....	4
13	....	....	....	1.15N	1.15	.302	....	4
14	....	....	....	1.15N	1.15	.310	....	4
17	....	....	....	1.15N	1.05	.296	....	4
18	....	....	....	1.05N	1.10	.306	....	4
19	....	....	....	1.10N	1.30	.329	....	4
20	....	....	....	1.30N	1.45	.346	....	4
21	....	....	....	1.45N	1.40	.349	....	4
24	....	....	....	1.40N	1.50	.362	....	4
25	....	....	....	1.50N	1.65	.351	....	4
26	....	....	....	1.65N	1.65	.326	....	4
27	Exchange Closed, Thanksgiving Day							
28	....	....	....	1.65N	1.67	.314	....	4

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.85	1.85	1.85	1.85	1.85	.340	2	6
2	1.75	1.75	1.60	1.60	1.70	.325	21	26
3	....	....	....	1.70N	1.60	.287	....	26
4	....	....	....	1.60N	1.65	.306	....	26
5	....	....	....	1.65N	1.80	.326	....	26
8	....	....	1.75A	1.75A	1.55	.288	....	26
9	....	....	....	1.55N	1.55	.295	....	26
10	1.50	1.50	1.50	1.50	1.50	.327	1	26
11	....	....	....	1.50N	1.50	.323	....	26
12	1.35	1.35	1.35	1.35	1.35	.302	10	36
15	1.20	1.20	1.20	1.20	1.17	.263	25	21
16	1.20	1.20	1.17	1.17	1.17	.287	4	22
17	....	....	....	1.17N	1.05	.279	....	22
18	....	....	....	1.05N	1.05	.263	....	22
19	1.00	1.15	1.00	1.15	1.15	.274	2	24
22	1.00	1.00	.75	.75	.85	.246	24	44
23	.95	.95	.95	.95	.95	.274	13	57
24	....	....	.90A	.90A	.85	.259	....	57
25	Exchange Closed; Christmas							
26	....	....	....	.85N	.80	.249	....	57
29	....	....	.75A	.75A	.65	.226	....	57
30	.80	.80	.75A	.75A	.70	.231	....	57
31	.70	.70	.70	.70	.65	.210	1	57

JUNE 1987 54 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	1.50	1.50	1.50	1.50	1.20	.360	2	2
26	....	....	....	1.20N	1.30	.356	....	2
29	....	....	....	1.30N	1.30	.352	....	2
30	....	....	....	1.30N	1.10	.327	....	2

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.10N	1.25	.342	....	2
2	....	....	....	1.25N	.80	.284	....	2
3	....	....	....	.80N	.80	.268	....	2
6	....	....	....	.80N	.95	.285	....	2
7	....	....	....	.95N	1.35	.327	....	2
8	....	....	....	1.35N	1.10	.298	....	2
9	....	....	....	1.10N	1.25	.311	....	2
10	....	....	....	1.25N	1.15	.305	....	2
13	....	....	....	1.15N	1.15	.306	....	2
14	....	....	....	1.15N	1.50	.348	....	2
15	....	....	....	1.50N	1.95	.335	....	2
16	....	....	1.50A	1.50A	1.30	.327	....	2
17	....	....	....	1.30N	1.65	.307	....	2
20	....	....	1.40A	1.40A	1.65	.303	....	2
21	....	....	....	1.65N	.90	.269	....	2
22	....	....	....	.90N	.80	.275	....	2
23	....	....	....	.80N	.85	.267	....	2
24	....	....	....	.85N	.85	.266	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — CALLS

JUNE 1987 54 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	....	....	.85N	1.10	.314	....	2
28	....	....	....	1.10N	1.10	.315	....	2
29	....	....	....	1.10N	1.20	.320	....	2
30	....	....	....	1.20N	1.20	.308	....	2
31	....	....	....	1.20N	.80	.251	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.80N	1.15	.269	....	2
4	....	....	1.10A	1.10A	1.05	.251	....	2
5	....	....	1.00A	1.00A	1.05	.251	....	2
6	....	....	....	1.05N	1.10	.248	....	2
7	....	....	....	1.10N	.90	.215	....	2
10	....	....	....	.90N	.95	.224	....	2
11	....	....	....	.95N	.75	.234	....	2
12	....	....	....	.75N	.75	.238	....	2
13	....	....	....	.75N	.75	.235	....	2
14	....	....	.70A	.75N	.80	.242	....	2
17	....	....	....	.80N	.60	.229	....	2
18	....	....	....	.60N	.75	.237	....	2
19	....	....	....	.75N	.90	.257	....	2
20	....	....	....	.90N	1.00	.272	....	2
21	....	....	....	1.00N	.95	.275	....	2
24	....	....	....	.95N	1.00	.286	....	2
25	1.00	1.20	1.00	1.20	1.20	.268	4	6
26	1.10	1.10	1.10	1.10	1.10	.237	2	8
27	Exchange Closed, Thanksgiving Day							
28	1.10	1.10	1.10	1.10	1.10	.218	2	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.20	1.30B	1.20	1.30B	1.30	.244	5	13
2	....	....	....	1.30N	1.25	.226	....	13
3	....	....	1.20A	1.20A	1.10	.196	....	13
4	....	....	....	1.10N	1.15	.210	....	13
5	1.10	1.10	1.10	1.10	1.15	.226	7	18
8	....	....	....	1.15N	1.05	.194	....	18
9	....	....	....	1.05N	1.05	.200	....	18
10	1.05	1.05	1.05	1.05	1.05	.230	1	19
11	....	....	....	1.05N	1.05	.229	....	19
12	.90	.90	.90	.90	.90	.214	10	27
15	.75	.75	.75	.75	.72	.183	5	32
16	.80	.80	.80	.80	.80	.205	....	32
17	....	....	....	.80N	.70	.200	....	32
18	.77	.77	.77	.77	.77	.205	5	37
19	.60	.60	.60	.60	.60	.199	2	39
22	.77	.77	.60A	.60A	.60	.177	3	39
23	....	....	....	.60N	.65	.200	3	42
24	....	....	....	.65N	.55	.186	....	42
25	Exchange Closed; Christmas							
26	....	....	....	.55N	.50	.178	....	42
29	....	....	....	.50N	.40	.158	....	42
30	....	....	....	.40N	.40	.162	....	42
31	....	....	....	.40N	.35	.144	....	42

JUNE 1987 56 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.50	.50	.50	.50	.50	.143	3	3
19	....	....	....	.50N	.50	.140	....	3
22	....	....	.45A	.45A	.35	.123	....	3
23	....	....	....	.35N	.40	.140	....	3
24	....	....	....	.40N	.35	.130	....	3
25	Exchange Closed; Christmas							
26	....	....	....	.35N	.32	.123	....	3
29	....	....	....	.32N	.25	.107	....	3
30	....	....	....	.25N	.25	.109	....	3
31	....	....	....	.25N	.20	.095	....	3

JULY 1987 48 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	2.00	2.00	2.00	2.00	2.00	.529	1	1
20	....	2.75B	....	2.75B	1.85	.515	....	1
21	....	2.50B	....	1.85N	1.75	.431	....	1
22	....	....	....	1.75N	1.80	.490	....	1
23	1.70	1.70	1.70	1.70	1.85	.485	1	2
24	....	....	....	1.85N	1.85	.483	....	2
27	....	....	....	1.85N	2.45	.529	....	2
28	....	....	....	2.45N	2.50	.533	....	2
29	....	....	....	2.50N	2.65	.539	....	2
30	....	....	....	2.65N	2.55	.526	....	2
31	....	....	....	2.55N	2.30	.462	....	2

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1987 48 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.30N	2.40	.466	....	2
4	....	....	....	2.40N	2.50	.473	....	2
5	....	....	....	2.50N	2.50	.475	....	2
6	....	....	....	2.50N	2.45	.468	....	2
7	....	....	....	2.45N	2.25	.435	....	2
10	....	....	....	2.25N	2.30	.447	....	2
11	....	....	....	2.30N	2.35	.451	....	2
12	....	....	....	2.35N	2.40	.452	....	2
13	....	....	....	2.40N	2.40	.454	....	2
14	....	....	....	2.40N	2.50	.460	....	2
17	....	....	....	2.50N	2.45	.452	....	2
18	....	....	....	2.45N	2.55	.461	....	2
19	....	....	....	2.55N	2.80	.491	....	2
20	....	....	....	2.80N	3.05	.511	....	2
21	....	....	....	3.05N	3.10	.517	....	2
24	....	....	....	3.10N	3.20	.525	....	2
25	....	....	....	3.20N	3.30	.529	....	2
26	....	....	....	3.30N	3.30	.514	....	2
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	3.30N	3.35	.538	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.75	3.75	3.75	3.75	3.75	.570	2	1
2	....	....	....	3.75N	3.50	.542	....	1
3	....	....	....	3.50N	2.70	.502	....	1
4	....	....	....	2.70N	2.75	.524	....	1
5	....	....	....	2.75N	2.90	.539	....	1
8	....	....	....	2.90N	2.70	.505	....	1
9	....	....	....	2.70N	2.70	.509	....	1
10	....	....	....	2.70N	2.80	.536	....	1
11	....	....	....	2.80N	2.70	.524	....	1
12	....	....	....	2.70N	2.65	.512	....	1
15	....	....	....	2.65N	2.35	.477	....	1
16	....	....	....	2.35N	2.30	.486	....	1
17	....	....	....	2.30N	2.30	.486	....	1
18	....	....	....	2.30N	2.30	.480	....	1
19	....	....	....	2.30N	2.30	.474	....	1
22	....	....	....	2.30N	2.10	.442	....	1
23	....	....	....	2.10N	2.40	.471	....	1
24	....	....	....	2.40N	1.80	.453	....	1
25	Exchange Closed; Christmas							
26	....	....	....	1.80N	1.80	.455	....	1
29	....	....	....	1.80N	1.60	.435	....	1
30	....	....	....	1.60N	1.75	.451	....	1
31	1.80	1.80	1.80	1.80	1.75	.411	1	2

JULY 1987 50 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	1.50	1.50	1.50	1.50	1.50	.452	1	1
20	....	2.25B	....	2.25B	1.40	.437	....	1
21	....	1.80B	....	1.80B	1.30	.413	....	1
22	....	....	....	1.30N	1.35	.413	....	1
23	....	....	....	1.35N	1.40	.408	....	1
24	....	....	....	1.40N	1.40	.406	....	1
27	....	....	....	1.40N	2.00	.451	....	1
28	....	....	....	2.00N	2.05	.455	....	1
29	....	....	....	2.05N	2.20	.460	....	1
30	....	....	....	2.20N	2.10	.447	....	1
31	....	....	....	2.10N	1.70	.384	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.70N	1.75	.387	....	1
4	....	....	....	1.75N	1.90	.393	....	1
5	....	....	....	1.90N	1.90	.396	....	1
6	....	....	....	1.90N	1.85	.390	....	1
7	....	....	....	1.85N	1.65	.358	....	1
10	....	....	....	1.65N	1.70	.369	....	1
11	....	....	....	1.70N	1.75	.372	....	1
12	....	....	....	1.75N	1.80	.373	....	1
13	....	....	....	1.80N	1.80	.374	....	1
14	....	....	....	1.80N	1.85	.380	....	1
17	....	....	1.80A	1.80A	1.80	.372	....	1
18	....	....	....	1.80N	1.85	.380	....	1
19	....	....	....	1.85N	2.05	.408	....	1
20	....	....	....	2.05N	2.25	.428	....	1
21	....	....	....	2.25N	2.30	.433	....	1
24	....	....	....	2.30N	2.35	.440	....	1
25	....	....	....	2.35N	2.40	.435	....	1
26	....	....	2.30A	2.30A	2.30	.409	....	1
27	Exchange Closed; Thanksgiving Day							
28	2.30	2.30	2.30	2.30	2.30	.420	2	3

LIVE HOG OPTION ON FUTURES — CALLS

JULY 1987 50 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.30N	2.60	.452	....	3
2	....	....	....	2.60N	2.50	.423	....	3
3	....	....	....	2.50N	1.90	.385	....	3
4	....	....	....	1.90N	1.95	.405	....	3
5	2.20	2.20	2.20	2.20	2.20	.419	2	5
8	....	....	....	2.20N	2.00	.386	....	5
9	....	....	....	2.00N	2.00	.390	....	5
10	2.20	2.20	2.20	2.20	2.20	.420	1	5
11	....	....	....	2.20N	2.10	.412	....	4
12	....	....	....	2.10N	2.05	.403	....	4
15	....	....	....	2.05N	1.75	.372	....	4
16	....	....	....	1.75N	1.70	.383	....	4
17	....	....	....	1.70N	1.70	.386	....	4
18	....	....	....	1.70N	1.70	.382	....	4
19	....	....	....	1.70N	1.70	.379	....	4
22	....	....	1.50A	1.50A	1.45	.350	....	4
23	....	....	....	1.45N	1.65	.377	....	4
24	....	....	1.60A	1.60A	1.20	.359	....	4
25	Exchange Closed; Christmas							
26	....	....	....	1.20N	1.20	.361	....	4
29	....	....	....	1.20N	1.05	.340	....	4
30	....	....	....	1.05N	1.10	.355	....	4
31	....	....	....	1.10N	1.00	.317	....	4

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1986 34 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.02N	.02	.000	....	11
3	....	....	....	.02N	.02	.000	....	11
6	....	....	....	.02N	.02	.000	....	11
7	....	....	....	.02N	.02	.000	....	11
8	....	....	....	.02N	.02	.000	....	11
9	....	....	....	.02N	.02	.000	....	11
10	....	....	....	.02N	.02	.000	....	11
13	....	....	....	.02N	.02	.000	....	11
14	....	....	....	.02N	.02	.000	....	11
15	....	....	....	.02N	.02	.000	....	11
16	....	....	....	.02N	.02	.000	....	11
17	....	....	....	.02N	.02	.000	....	11
20	....	....	....	.02N	.02	.000	....	11
21	....	....	....	.02N	.02	.000	....	11
22	....	....	....	.02N	.02	.000	....	11
23	....	....	....	.02N	.02	.000	....	11
24	....	....	....	.02N	.02	.000	....	....

FEBRUARY 1986 36 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.02N	.02	.000	....	7
3	....	....	....	.02N	.02	.000	....	7
6	....	....	....	.02N	.02	.000	....	7
7	....	....	....	.02N	.02	.000	....	7
8	....	....	....	.02N	.02	.000	....	7
9	....	....	....	.02N	.02	.000	....	7
10	....	....	....	.02N	.02	.000	....	7
13	....	....	....	.02N	.02	.000	....	7
14	....	....	....	.02N	.02	.000	....	7
15	....	....	....	.02N	.02	.000	....	7
16	....	....	....	.02N	.02	.000	....	7
17	....	....	....	.02N	.02	.000	....	7
20	....	....	....	.02N	.02	.000	....	7
21	....	....	....	.02N	.02	.000	....	7
22	....	....	....	.02N	.02	.000	....	7
23	....	....	....	.02N	.02	.000	....	7
24	....	....	....	.02N	.02	.000	....	....

FEBRUARY 1986 38 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.02N	.02	.000	....	98
3	....	....	....	.02N	.02	.000	....	98
6	....	....	....	.02N	.02	.000	....	99
7	....	....	....	.02N	.02	.000	....	99
8	....	....	....	.02N	.02	.000	....	99
9	....	....	....	.02N	.02	.000	....	99
10	....	....	....	.02N	.02	.000	....	99
13	....	....	....	.02N	.02	.000	....	99
14	CAB	CAB	CAB	CAB	CAB	.000	....	99
15	CAB	CAB	CAB	CAB	CAB	.000	....	99
16	CAB	CAB	CAB	CAB	CAB	.000	1	98
17	CAB	CAB	CAB	CAB	CAB	.000	....	98
20	CAB	CAB	CAB	CAB	.02	.000	....	98
21	....	....	....	.02N	.02	.000	....	98
22	....	....	....	.02N	.02	.000	....	98
23	....	....	....	.02N	.02	.000	....	98
24	....	....	....	.02N	.02	.000	....	....

FEBRUARY 1986 40 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.05N	.05	.007	....	155
3	....	....	....	.05N	.05	.010	....	155
6	....	....	....	.05N	.05	.003	....	154
7	.02	.02	.02	.02	.02	.003	1	154
8	....	....	....	.02N	.02	.011	....	154
9	....	....	....	.02N	.02	.014	....	154
10	....	....	....	.02N	.02	.007	....	154
13	....	....	....	.02N	.02	.007	....	154
14	....	....	....	.02N	.02	.001	....	154
15	.02	.02	.02	.02	.02	.000	1	153
16	....	....	....	.02N	.02	.000	....	153
17	....	....	....	.02N	.02	.001	....	153
20	....	....	....	.02N	.02	.000	....	153
21	....	....	....	.02N	.02	.000	....	153
22	....	....	....	.02N	.02	.000	....	153
23	CAB	CAB	CAB	CAB	CAB	.000	....	153

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1986 42 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.10N	.10	.052	....	237
3	....	....	....	.10N	.10	.067	....	223
6	....	....	....	.10N	.10	.034	....	223
7	.05	.05	.05	.05	.05	.036	3	226
8	....	....	....	.05N	.05	.089	....	223
9	....	.10B	....	.10B	.10	.113	....	223
10	....	....	....	.10N	.05	.075	....	223
13	....	....	....	.05N	.05	.092	....	223
14	.20	.20	.15A	.15A	.05	.041	1	224
15	.10	.10	.10	.10	.02	.010	4	228
16	....	....	....	.02N	.02	.016	....	228
17	.10	.10	.10	.10	.10	.054	1	227
20	.07	.07	.02	.05B	.02	.008	101	227
21	....	....	....	.02N	.02	.002	....	227
22	CAB	CAB	CAB	CAB	CAB	.000	....	227
23	CAB	CAB	CAB	CAB	CAB	.000	1	227

FEBRUARY 1986 44 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.32@.35	.35	.20	.25B	.25	.194	9	605
3	.40	.45	.40	.45	.45	.236	19	614
6	.40	.40	.20	.25B	.25	.162	13	621
7	.20	.25	.20	.25	.25	.175	15	617
8	.30	.40	.30	.37	.40	.324	19	602
9	.50	.70	.40	.70	.70	.384	72	603
10	.50	.50	.35	.45	.40	.314	23	588
13	.30@.25	.50	.25	.50	.50	.398	31	577
14	.80	.80	.50	.50	.27	.272	43	587
15	.20	.27	.15	.15	.15	.127	22	587
16	.10	.25	.10	.25	.25	.193	12	589
17	.25	.45	.25	.45	.45	.396	8	582
20	.30	.70	.30	.30	.25	.268	44	572
21	.20	.20	.15	.20	.20	.231	12	569
22	.20	.20	.20	.20	.20	.186	3	568
23	.12	.20	CAB	CAB	CAB	.009	293	703
24	CAB	CAB	CAB	CAB	CAB	.003	22	....

FEBRUARY 1986 46 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.00	1.05B	1.00	1.00A	1.00	.445	6	389
3	.90	1.20	.90	1.05	1.15	.509	11	398
6	1.10	1.10	.75A	.80	.75	.427	15	393
7	.80	1.00	.80	.85	.80	.457	29	381
8	1.00	1.50	1.00	1.50	1.50	.653	53	394
9	1.45	1.85B	1.40	1.60	1.85	.720	30	381
10	1.50	1.65B	1.25	1.45	1.42	.664	16	376
13	1.10	1.90	1.10	1.70B@.90	1.85	.778	14	370
14	1.77@.67	1.90B	1.40A	1.50@.40A	1.32	.680	11	363
15	1.25@.10	1.25	.75	.75	.67	.497	36	328
16	.80	1.10	.80	1.10	1.05	.631	13	324
17	1.20@.25	1.75	1.20	1.70B	1.77	.846	19	313
20	1.75	2.15	1.40	1.75	1.40	.860	26	290
21	1.52	1.52	1.30	1.30	1.37	.890	9	279
22	1.45	1.70	1.30	1.30	1.30	.934	10	272
23	1.25	1.30	.20	.50B	.72	.850	125	374
24	.70	.80	.40	.40	.40	.771	172	184
27	....	....	....	....	....	.818	....	....

FEBRUARY 1986 48 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	2.10	2.20B	2.10	2.10	2.15	.711	4	133
3	2.40	2.40	2.40	2.40	2.50	.768	1	133
6	....	....	1.90A	1.90A	2.00	.720	....	132
7	2.10	2.10	2.10	2.10	2.05	.752	20	132
8	2.50	2.80B	2.50	2.80B	3.00	.886	3	131
9	3.20	3.50B	3.00	3.40B	3.50	.922	4	126
10	3.10	3.10	2.90A	3.00	3.10	.902	8	119
13	3.00	3.50B	2.90A	3.50B	3.65	.959	2	119
14	3.70	3.80B	3.60A	3.60A	2.97	.933	1	117
15	....	....	2.60A	2.60A	2.15	.859	....	116
16	2.40	2.75	2.40	2.70A	2.70	.931	3	115
17	3.20	3.60B	3.20	3.50	3.65	.987	4	116
20	3.65	4.00	3.40A	4.00	3.32	.996	5	114
21	....	3.40B	3.20	3.20	3.30	.999	1	30
22	3.15	3.50	3.15	3.50	3.30	.999	2	28
23	....	....	2.20A	3.30N	2.60	.999	1	22
24	2.80	2.80	2.50	2.50	2.45	.999	9	18
27	....	....	....	....	....	.999	....	....

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1986 50 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day							
2 . .	....	4.00B	....	3.70B	3.85	.889	....	2
3 . .	....	4.30B	....	4.30B	4.30	.921	....	2
6 . .	....	....	4.15A	4.15A	3.75	.906	....	2
7 . .	....	3.80B	....	3.80B	3.90	.924	....	2
8 . .	....	4.60B	....	4.60B	5.00	.976	....	2
9 . .	5.00	5.50B	5.00	5.50B	5.42	.987	1	3
10 . .	...	....	4.80A	4.80A	5.02	.983	....	3
13 . .	....	....	5.00A	5.00A	5.55	.996	....	3
14 . .	....	....	....	5.55N	4.95	.993	....	3
15 . .	....	....	....	4.95N	4.05	.982	....	3
16 . .	....	4.40B	....	4.40B	4.62	.995	....	3
17 . .	....	4.75B	....	4.75B	5.65	.999	....	3
20 . .	....	6.00B	....	5.65N	5.32	.999	....	3
21 . .	....	5.40B	5.20A	5.20A	5.30	.999	....	3
22 . .	....	....	....	5.30N	5.30	.999	....	1
23 . .	....	....	4.50A	4.50A	4.60	1.000	....	1
24 . .	4.65	4.65	4.65	4.65	4.45	1.000	1	1
27 . .	....	....	....	....	....	.999	....	....

APRIL 1986 36 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24 . .	.25	.25	.20	.20	.20	.087	4	4
25 . .	.15	.15	.15	.15	.15	.047	1	5
26 . .	.15	.15	.15	.15	.12	.072	5	10
27 . .	....	.25B	....	.25B	.25	.156	....	10
28 . .	....	....	....	.25N	25	.212	....	10

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	.30@.25	.30	.25	.25	.20	.169	2	12
4 . .	.30	.30	.30	.30	.20	.173	1	13
5 . .	....	....	....	.20N	.20	.149	....	13
6 . .	....	....	....	.20N	.17	.128	....	13
7 . .	....	....	....	.17N	.12	.118	....	13
10 . .	....	....	.07A	.07A	.02	.033	....	13
11 . .	....	....	....	.02N	.02	.012	....	13
12 . .	....	....	....	.02N	.02	.002	....	13
13 . .	....	....	....	.02N	.02	.001	....	13
14 . .	CAB	CAB	CAB	CAB	CAB	.000	....	13
17 . .	CAB	CAB	CAB	CAB	CAB	.000	....	13
18 . .	CAB	CAB	CAB	CAB	CAB	.000	....	13
19 . .	CAB	CAB	CAB	CAB	CAB	.000	....	13
20 . .	CAB	CAB	CAB	CAB	CAB	.000	....	13

APRIL 1986 38 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day							
2 . .	....	....	....	.37N	.37	.139	...	18
3 . .	....	.40B	....	.40B	.40	.168	....	18
6 . .	....	....	....	.40N	.35	.144	....	18
7 . .	.40	.40	.40	.40	.45	.170	1	19
8 . .	.55	.65	.55	.65	.65	.246	8	24
9 . .	....	....	....	.65N	.75	.263	....	24
10 . .	.85	.85	.70A	.70A	.65	.223	1	25
13 . .	....	....	....	.65N	.85	.258	....	25
14 . .	.85	.85	.65	.65	.55	.211	4	28
15 . .	.75	.75	.55	.55A	.47	.170	15	43
16 . .	....	.55B	....	.55B	.55	.195	1	44
17 . .	....	....	....	.55N	.65	.236	....	44
20 . .	....	....	....	.65N	.50	.175	....	44
21 . .	.47	.47	.47	.47	.42	.166	1	45
22 . .	.42	.12	.42	.42	.45	.164	1	45
23 . .	.40	.40	.40	.40	.30	.129	3	48
24 . .	....	.35B	....	.35B	.35	.115	....	48
27 . .	.35	.35	.35	.35	.35	.119	2	50
28 . .	.25	.25	.25	.25	.25	.115	8	50
29 . .	....	....	....	.25N	.22	.102	....	50
30 . .	.25	.25	.25	.25	.22	.100	1	51
31 . .	....	.30B	....	.30B	.40	.174	....	51

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	....	..	.40N	.40	.208	....	51
4 . .	.50	.85	.50	.85	.70	.267	3	53
5 . .	.65	.65	.60A	.60A	.55	.267	3	56
6 . .	.50	.60	.50	.60	.60	.224	42	88
7 . .	.70	.70	.60A	.60A	.60	.237	4	81
10 . .	.65	.65	.60	.60	.60	.244	3	84
11 . .	.70@.75	.75	.70	.75	.75	.315	2	83
12 . .	.90	.90	.90	.90	.70	.321	1	83
13 . .	.75@.70	.80	.70	.80	.80	.352	17	91

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1986 38 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14 . .	.75	.75	.75	.75	.75	.323	3	94
17 . .	Exchange Closed; President's Day							
18 . .	.90	1.30	.90	1.30	1.30	.442	36	114
19 . .	1.00	1.05B	.85A	.90@.85A	.90	.389	4	117
20 . .	.95	1.00	.90	.90	.85	.391	7	117
21 . .	.55	.75	.55	.65A	.55	.276	4	120
24 . .	.60@.65	.65	.57	.57	.55	.298	5	117
25 . .	.55@.50	.55	.40	.40	.35	.205	18	130
26 . .	.45	.45	.35	.40B	.45	.274	13	122
27 . .	.70	1.20	.70	1.20	1.10	.449	10	121
28 . .	.90	1.30	.90	1.10	1.00	.474	31	120

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	.95	1.15B	.90A	.90A	.80	.436	2	120
4 . .	.90	.90	.75	.80@.75	.75	.451	9	121
5 . .	.75	.75	.67A	.67A	.67	.422	3	120
6 . .	.62	.62	.60	.60	.62	.396	12	130
7 . .	.60	.60	.50	.60B	.62	.389	29	142
10 . .	.65	.65	.25	.35@.25	.25	.209	44	164
11 . .	.20	.30	.20	.20	.12	.124	70	102
12 . .	.15	.15	.05	.05	.05	.045	36	121
13 . .	.05	.05	.05	.05	.05	.036	1	121
14 . .	.05	.05	.05	.05	.05	.021	1	121
17 . .	....	....	....	.05N	.02	.000	....	121
18 . .	CAB	.05	CAB	.02	.02	.000	5	124
19 . .	....	....	....	.02N	.02	.000	....	124
20 . .	CAB	CAB	CAB	CAB	CAB	.000	3	124

APRIL 1986 40 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day							
2 . .	.80	.80	.80	.80	.80	.261	2	87
3 . .	.90	1.10	.90	.90	.95	.303	2	89
6 . .	.90	.90	.80	.80	.80	.272	6	89
7 . .	.80	.90B	.80	.80	.92	.311	2	91
8 . .	1.10	1.10	1.10	1.10	1.20	.411	3	94
9 . .	1.40	1.40	1.40	1.40	1.50	.433	6	94
10 . .	1.55	1.55	1.40	1.40	1.30	.385	3	96
13 . .	1.35	1.40B	1.30A	1.40B	1.50	.432	1	97
14 . .	1.50	1.55	1.40A	1.40A	1.20	.374	3	98
15 . .	1.20	1.20	1.00	1.00	1.00	.321	5	102
16 . .	1.10	1.10	1.10	1.10	1.25	.355	2	101
17 . .	1.40	1.40	1.30	1.30	1.35	.411	3	104
20 . .	1.40	1.40	1.10	1.10	1.05	.335	10	109
21 . .	1.00	1.05	1.00	1.00	.97	.323	5	114
22 . .	1.17	1.17	1.00	1.10	.90	.322	5	115
23 . .	1.00	1.00	.80	.90	.75	.271	13	123
24 . .	.75	.95	.75	.80A	.75	.250	6	127
27 . .	.75	.75	.60	.75	.75	.260	6	133
28 . .	.80	.80	.60	.60	.72	.257	8	139
29 . .	.60	.60	.50	.50	.55	.235	8	144
30 . .	.60	.85	.60	.65	.60	.233	4	147
31 . .	.60	.85B	.60	.85B	.97	.353	2	148

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	1.00	1.10	1.00	1.10	1.12	.407	6	151
4 . .	1.10	1.65B	1.10	1.45	1.37	.485	7	154
5 . .	1.45	1.45	1.20	1.20A	1.15	.485	8	158
6 . .	1.25	1.40	1.25	1.40	1.30	.434	15	163
7 . .	1.40@1.35	1.60	1.30	1.30	1.30	.456	11	168
10 . .	....	1.35B	....	1.35B	1.35	.474	....	164
11 . .	1.35	1.75	1.35	1.75	1.72	.561	12	165
12 . .	1.50	1.95	1.50	1.95	1.95	.572	150	296
13 . .	2.00	2.05	1.80	1.80	1.82	.608	32	302
14 . .	1.90	1.95	1.80	1.80	1.75	.581	33	302
17 . .	Exchange Closed; President's Day							
18 . .	2.00	2.40	2.00	2.40	2.25	.712	27	302
19 . .	2.25	2.30	1.95A	1.95A	2.02	.667	2	300
20 . .	2.15	2.15	1.97	2.05	2.00	.674	10	304
21 . .	1.75	1.75	1.35A	1.40	1.47	.558	19	308
24 . .	1.50	1.80	1.50	1.70A	1.50	.601	7	309
25 . .	1.40	1.50	1.10	1.20@1.12A	1.10	.491	23	314
26 . .	1.20	1.35	1.12	1.35B	1.35	.586	22	336
27 . .	1.65	2.45	1.62	2.40	2.25	.760	18	332
28 . .	2.10	2.70	2.05A	2.30	2.22	.736	21	318

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	2.50@2.57	2.80	2.05A	2.05A	2.00	.724	18	308
4 . .	....	2.30B	1.90	2.00B	2.12	.743	2	308
5 . .	2.05	2.10	1.90A	1.90A	2.00	.727	2	309
6 . .	1.65	1.80B	1.60	1.80B	1.85	.713	4	310
7 . .	1.80	2.05	1.60A	2.05	1.82	.717	8	310

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1986 40 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	2.05	2.07B	1.40A	1.40A	1.00	.565	10	313
11..	1.00	1.10B	.77	.77	.70	.454	242	404
12..	.70	.80	.30	.30	.32	.282	49	404
13..	.25	.35B	.25	.30	.27	.278	25	256
14..	.30	.35	.30	.35	.35	.238	9	254
17..	.30	.30	.17	.17A	.15	.088	44	238
18..	.25	.25	.15	.15	.12	.047	33	238
19..	.15	.15	.12	.12	.12	.036	12	236
20..	.10	.10	.07	.07	.07	.003	121	261
21..	.10@.05	.12	.05	.07	.07	.011	115	....

APRIL 1986 42 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.50	1.65	1.50	1.65	1.52	.414	6	80
3..	1.90	1.90	1.90	1.90	1.80	.464	2	82
6..	1.70	1.70	1.65	1.65	1.55	.431	12	93
7..	1.75	1.75	1.70A	1.70A	1.70	.477	1	93
8..	1.70	2.30	1.70	2.30	2.32	.585	3	95
9..	2.40	2.75	2.40	2.75	2.65	.608	19	113
10..	2.15	2.40B	2.15	2.40B	2.30	.561	1	112
13..	2.30	2.40B	2.25A	2.40B	2.60	.612	9	119
14..	2.40	2.50	2.40	2.50	2.20	.555	10	123
15..	2.00	2.00	1.90A	1.90A	1.85	.499	6	103
16..	2.15	2.25	2.15	2.25	2.15	.538	5	108
17..	2.40	2.40	2.40	2.40	2.47	.596	1	108
20..	2.50	2.50	2.25A	2.25A	2.00	.522	9	117
21..	2.10	2.10	1.80	1.90	1.87	.510	12	124
22..	1.90	2.20	1.90	1.90A	1.85	.511	5	129
23..	1.80	1.80	1.70A	1.70A	1.50	.454	2	132
24..	1.70	1.70	1.60	1.60	1.50	.430	10	142
27..	1.40	1.40	1.30	1.40	1.40	.448	14	156
28..	1.60	1.70	1.35	1.35	1.45	.446	31	163
29..	1.65	1.65	1.30	1.30	1.30	.421	11	165
30..	1.35	1.40	1.20	1.25B	1.25	.420	14	169
31..	1.20	1.90B	1.20	1.90B	1.95	.562	2	171

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.20	2.20	2.00A	2.20	2.25	.624	2	169
4..	2.25	3.00	2.25	2.90A	2.72	.698	19	158
5..	2.60	2.70	2.50	2.50	2.45	.696	5	159
6..	....	2.55B	...	2.55B	2.52	.654	....	157
7..	2.75	2.75	2.50	2.50	2.57	.679	12	154
10..	....	....	....	2.57N	2.57	.703	....	153
11..	2.70	3.20	2.70	3.00A	3.12	.776	5	152
12..	2.80	3.00	2.80	3.00	3.20	.786	6	147
13..	3.30	3.40	3.30	3.30	3.27	.814	4	144
14..	3.25	3.25	3.10	3.10	3.10	.798	3	141
17..	Exchange Closed; President's Day							
18..	3.85	4.00B	3.75	4.00B	3.90	.890	5	137
19..	3.70	3.70	3.50A	3.50A	3.57	.867	1	136
20..	....	....	....	3.57N	3.60	.873	....	135
21..	....	....	2.75A	2.95A	2.90	.802	....	135
24..	3.10	3.10	2.70A	3.10	3.05	.841	2	133
25..	2.40	2.40	2.40	2.40	2.40	.769	4	129
26..	....	2.60B	....	2.60B	2.87	.840	....	129
27..	3.50	3.90	3.50	3.90	3.90	.933	2	126
28..	3.80	4.40B	3.70A	3.70A	4.07	.902	3	125

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.50	4.50	4.20	4.20	3.77	.905	5	120
4..	3.65	3.65	3.55A	3.55A	3.82	.918	1	118
5..	3.90	3.90	3.90	3.90	3.72	.914	1	118
6..	3.45	3.45	3.35A	3.45	3.57	.911	1	117
7..	3.30	3.60	3.30	3.45	3.52	.917	5	117
10..	3.35	3.75	3.35	3.40A	2.50	.861	4	116
11..	2.45	2.70B	2.30	2.55	2.00	.809	10	120
12..	1.80	2.10B	1.40	1.40	1.30	.687	16	104
13..	1.25	1.30	1.00	1.30	1.37	.712	9	100
14..	1.00	1.35B	1.00	1.20	1.25	.702	4	102
17..	1.30	1.30	1.02	1.15B	.80	.622	6	90
18..	1.00	1.10	.60	.85	.75	.607	20	90
19..	.90	.90	.80	.80	.87	.728	3	93
20..	.85	1.00	.75	.95A	.90	.772	6	94
21..	.80	1.20	.75	1.20	1.20	.880	37	81
24..	....	....	....	....	....	.000	....	....

APRIL 1986 44 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	2.50B	....	2.50B	2.52	.573	....	19

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1986 44 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.15	3.15	3.00	3.00	3.00	.624	2	21
6..	....	....	2.75A	2.75A	2.65	.595	....	21
7..	....	2.70B	....	2.70B	2.95	.640	....	21
8..	3.40	3.40	3.40	3.40	3.70	.737	2	21
9..	....	....	....	3.70N	4.15	.756	....	21
10..	....	....	3.70A	3.70A	3.65	.718	....	21
13..	3.65	3.90B	3.60A	3.90B	4.05	.764	1	22
14..	3.70	3.70	3.70	3.70	3.55	.717	1	23
15..	....	....	3.30A	3.30A	3.12	.669	....	23
16..	....	3.30B	....	3.30B	3.45	.705	....	23
17..	3.70	3.70	3.70	3.70	3.87	.755	1	22
20..	....	....	3.55A	3.55A	3.30	.696	....	22
21..	....	....	3.20A	3.20A	3.17	.687	....	22
22..	....	....	....	3.17N	3.17	.689	....	22
23..	....	....	2.80A	2.80A	2.65	.638	....	22
24..	....	....	....	2.65N	2.60	.617	....	22
27..	....	....	2.30A	2.60N	2.65	.640	....	22
28..	....	....	2.50A	2.50A	2.55	.639	....	22
29..	2.40	2.60B	2.40	2.40	2.42	.617	1	23
30..	....	....	2.40A	2.40A	2.35	.619	....	23
31..	....	3.30B	....	3.30B	3.37	.747	....	23

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	3.30A	3.37N	3.75	.799	....	23
4..	....	4.30B	....	4.30B	4.30	.852	....	23
5..	4.00	4.00	4.00	4.00	4.00	.852	1	24
6..	4.07	4.07	4.07	4.07	4.17	.824	3	23
7..	4.30	4.30	4.07	4.07	4.12	.845	5	24
10..	4.20	4.20	4.20	4.20	4.17	.864	7	23
11..	4.60	4.80	4.60	4.80	4.77	.909	4	21
12..	....	....	4.70A	4.70A	4.85	.916	....	21
13..	....	5.20B	....	5.20B	5.12	.931	....	21
14..	....	....	....	5.12N	4.90	.924	....	21
17..	Exchange Closed; President's Day							
18..	....	5.80B	....	5.80B	5.85	.969	....	21
19..	....	....	....	5.85N	5.42	.961	....	21
20..	....	....	....	5.42N	5.45	.964	....	21
21..	4.42	4.42	4.42	4.42	4.65	.936	1	21
24..	....	4.90B	....	4.90B	4.85	.956	....	21
25..	....	....	4.50A	4.50A	4.12	.928	....	21
26..	....	4.30B	....	4.30B	4.72	.958	....	21
27..	5.90	5.90	5.90	5.90	5.80	.988	1	21
28..	....	....	5.65A	5.65A	5.97	.973	....	18

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	6.35	6.35	6.35	6.35	5.70	.977	2	17
4..	....	5.75B	....	5.75B	5.80	.981	....	16
5..	....	....	....	5.80N	5.62	.981	....	16
6..	....	....	5.30A	5.30A	5.47	.982	....	16
7..	....	....	....	5.47N	5.45	.984	....	16
10..	....	....	5.40A	5.40A	4.42	.975	....	15
11..	....	4.60B	....	4.60B	3.85	.965	....	15
12..	3.40	3.90B	3.40	3.40	3.02	.933	2	13
13..	....	....	....	3.02N	3.07	.951	....	13
14..	....	....	....	3.07N	2.95	.956	....	13
17..	....	3.00B	2.60A	2.60A	2.50	.971	....	13
18..	3.00	3.00	2.50A	2.50A	2.35	.983	1	13
19..	2.75	2.75	2.65A	2.65A	2.62	.998	1	14
20..	2.50	2.50	2.50	2.50	2.50	.999	8	9
21..	2.80	2.90	2.80	2.90	2.90	.999	3	6
24..	....	....	....	....	....	.999	....	....

APRIL 1986 46 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	5.80	5.80	5.80	5.80	5.97	.925	5	5
7..	....	6.00B	....	6.00B	5.92	.938	....	5
10..	....	....	....	5.92N	6.02	.950	....	5
11..	....	6.65B	....	6.65B	6.70	.970	....	5
12..	....	....	....	6.70N	6.77	.973	....	5
13..	....	7.00B	....	7.00B	7.12	.980	....	5
14..	....	....	7.10A	7.10A	6.82	.977	....	5
17..	Exchange Closed; President's Day							
18..	....	7.45B	....	7.45B	7.77	.993	....	5
19..	....	....	....	7.77N	7.37	.991	....	5
20..	....	....	....	7.37N	7.40	.992	....	5
21..	....	....	....	7.40N	6.57	.984	....	5
24..	....	....	....	6.57N	6.82	.991	....	5
25..	....	....	6.80A	6.80A	6.07	.984	....	5
26..	....	6.15B	....	6.15B	6.65	.992	....	5
27..	....	6.90B	....	6.90B	7.77	.998	....	5
28..	....	....	....	7.77N	7.92	.994	....	5

LIVE HOG OPTION ON FUTURES — PUTS
APRIL 1986 46 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	8.10B	....	8.15B	7.70	.996	....	5
4	....	....	....	7.70N	7.80	.997	....	5
5	....	....	....	7.80N	7.62	.997	....	5
6	....	....	7.30A	7.30A	7.47	.997	....	5
7	....	....	....	7.47N	7.45	.998	....	5
10	....	....	7.40A	7.40A	6.42	.997	....	5
11	....	6.60B	....	6.60B	5.85	.996	....	5
12	....	....	5.40A	5.40A	5.00	.993	....	5
13	....	....	....	5.00N	5.05	.996	....	5
14	....	....	....	5.05N	4.92	.997	....	5
17	....	5.00B	....	5.00B	4.40	.999	....	5
18	....	4.45B	....	4.45B	4.30	.999	....	5
19	....	4.50B	....	4.50B	4.52	.999	....	5
20	....	....	....	4.52N	4.45	1.000	....	....

JUNE 1986 36 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.12	.12	.12	.12	.12	.022	1	1
15	....	....	....	.12N	.07	.029	....	1
16	....	.15B	....	.15B	.15	.053	....	1
17	.25	.25	.17	.17	.05	.019	10	11
18	....	....	....	.05N	.02	.008	....	11
21	....	....	....	.02N	.02	.008	....	9
22	....	....	....	.02N	.02	.002	....	9
23	....	....	....	.02N	.02	.003	....	9
24	....	....	....	.02N	.02	.002	....	9
25	....	....	....	.02N	.02	.003	....	9
28	....	....	....	.02N	.02	.001	....	9
29	....	....	....	.02N	.02	.000	....	9
30	....	....	....	.02N	.02	.000	....	9

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.000	....	9
2	....	....	....	.02N	.02	.000	....	9
5	....	....	....	.02N	.02	.000	....	9
6	....	....	....	.02N	.02	.000	....	9
7	....	....	....	.02N	.02	.000	....	9
8	....	....	....	.02N	.02	.000	....	9
9	....	....	....	.02N	....	.000	....	9
12	CAB	CAB	CAB	CAB	CAB	.000	....	9
13	CAB	CAB	CAB	CAB	CAB	.000	....	9
14	CAB	CAB	CAB	CAB	CAB	.000	....	9
15	CAB	CAB	CAB	CAB	CAB	.000	....	9
16	CAB	CAB	CAB	CAB	CAB	.000	....	9
19	....	....	....	....	....	.000	....	9
20	CAB	CAB	CAB	CAB	CAB	.000	....	9
21	CAB	CAB	CAB	CAB	CAB	.000	....	9
22	CAB	CAB	CAB	CAB	CAB	.000	....	9

JUNE 1986 38 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.30	.30	.30	.30	.35	.093	3	3
21	....	....	....	.35N	.35	.095	....	3
22	....	....	....	.35N	.37	.096	....	3
23	....	....	....	.37N	.35	.093	....	3
24	....	....	....	.35N	.27	.084	....	3
27	....	....	....	.27N	.27	.082	....	3
28	....	....	....	.27N	.27	.071	....	3
29	....	....	....	.27N	.27	.061	....	3
30	.25	.25	.25	.25	.25	.060	....	3
31	....	....	....	.25N	.25	.091	1	4

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.25N	.25	.109	....	4
4	....	....	....	.25N	.30	.120	....	4
5	.40	.40	.40	.40	.40	.120	2	6
6	....	....	....	.40N	.40	.101	....	6
7	....	....	....	.40N	.40	.103	....	6
10	....	....	....	.40N	.40	.109	....	6
11	....	....	....	.40N	.40	.130	....	6
12	....	....	....	.40N	.40	.131	....	6
13	....	....	....	.40N	.40	.137	....	6
14	....	....	....	.40N	.40	.125	....	6
17	Exchange Closed; President's Day							
18	....	....	....	.40N	.40	.167	....	6
19	....	....	....	.40N	.40	.149	....	6
20	....	....	....	.40N	.40	.161	....	6
21	.50	.50	.37A	.37A	.37	.126	24	30
24	.37	.40	.37	.40	.40	.140	5	35

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
JUNE 1986 38 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	.40N	.40	.101	....	30
26	....	....	....	.40N	.40	.110	....	30
27	....	....	....	.40N	.40	.152	....	30
28	....	....	....	.40N	.40	.188	....	30

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.40N	.40	.175	....	30
4	....	....	....	.40N	.40	.175	....	30
5	....	....	....	.40N	.40	.166	....	30
6	....	....	....	.40N	.40	.157	....	30
7	....	....	....	.40N	.40	.172	....	30
10	....	....	....	.40N	.40	.137	....	30
11	....	....	....	.40N	.40	.120	....	30
12	....	....	....	.40N	.30	.088	....	30
13	....	....	....	.30N	.30	.074	....	30
14	....	....	....	.30N	.30	.072	....	30
17	....	....	....	.30N	.30	.056	....	30
18	....	....	....	.30N	.30	.059	....	30
19	....	....	....	.30N	.25	.055	....	30
20	....	....	....	.25N	.25	.057	....	30
21	....	....	....	.25N	.25	.057	....	30
24	.10@.05	.10	.05	.05	.10	.059	1	31
25	....	....	....	.10N	.07	.039	2	30
26	....	....	....	.07N	.07	.042	....	28
27	....	....	....	.07N	.07	.037	....	28
28	Exchange Closed; Good Friday							
31	....	.10B	....	.10B	.10	.065	....	28

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.10	.051	....	28
2	....	....	....	.10N	.10	.049	....	28
3	....	....	....	.10N	.15	.097	....	28
4	....	.30B	....	.30B	.30	.178	....	28
7	.45	.45	.35A	.35A	.35	.205	2	30
8	.37	.37	.37	.37	.37	.205	2	32
9	.20	.20	.20	.20	.20	.104	16	38
10	.20	.25	.20	.25	.25	.135	100	136
11	.17	.17	.17	.17	.17	.087	4	136
14	.30	.30	.25A	.25A	.20	.088	3	138
15	.22	.22	.15	.22B	.25	.111	5	138
16	.27	.35B	.27	.35B	.35	.174	1	139
17	.50	.50	.25	.25	.20	.082	4	140
18	....	....	....	.20N	.12	.042	4	143
21	....	....	....	.12N	.12	.046	....	141
22	.05	.05	.05	.05	.05	.017	3	138
23	....	....	....	.05N	.05	.024	....	138
24	....	....	....	.05N	.02	.019	....	138
25	....	....	....	.02N	.05	.027	....	138
28	....	....	....	.05N	.05	.016	....	138
29	....	....	....	.05N	.02	.004	....	138
30	....	....	....	.02N	.02	.001	....	138

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.001	....	138
2	....	....	....	.02N	.02	.001	....	138
5	CAB	CAB	CAB	CAB	CAB	.000	....	138
6	CAB	CAB	CAB	CAB	CAB	.000	....	138
7	CAB	CAB	CAB	CAB	CAB	.000	....	138
8	CAB	CAB	CAB	CAB	CAB	.000	....	138
9	CAB	CAB	CAB	CAB	CAB	.000	9	138
12	CAB	CAB	CAB	CAB	CAB	.000	....	138
13	CAB	CAB	CAB	CAB	CAB	.000	....	138
14	CAB	CAB	CAB	CAB	CAB	.000	....	129
15	CAB	CAB	CAB	CAB	CAB	.000	....	129
16	CAB	CAB	CAB	CAB	CAB	.000	....	129
19	....	....	....	....	....	.000	....	129
20	CAB	CAB	CAB	CAB	CAB	.000	....	129
21	CAB	CAB	CAB	CAB	CAB	.000	....	129
22	CAB	CAB	CAB	CAB	CAB	.000	....	129

JUNE 1986 40 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.70N	.62	.173	....	1
3	....	....	....	.62N	.82	.201	....	1
6	....	....	.80A	.80A	.65	.187	....	1
7	....	....	....	.65N	.65	.187	....	1
8	.90	.90	.90	.90	.80	.222	1	2
9	....	....	....	.80N	1.05	.254	....	2
10	.95@1.10	1.10	.95	1.10	1.10	.235	4	6
13	....	....	1.00A	1.00A	1.00	.243	....	6

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
JUNE 1986 40 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	1.10	1.10	1.10	1.10	.85	.216	6	12
15..	....	....	....	.85N	.75	.189	....	12
16..	....	....	....	.75N	.75	.184	....	12
17..	....	....	....	.75N	.80	.194	....	12
20..	.85	.85	.75	.75	.70	.167	4	16
21..	....	....	....	.70N	.70	.170	....	16
22..	....	....	....	.70N	.67	.172	....	16
23..	....	....	.60A	.60A	.60	.168	....	16
24..	.60	.60	.60	.60	.60	.154	20	36
27..	....	....	....	.60N	.60	.153	....	36
28..	....	....	.55A	.55A	.55	.136	....	36
29..	....	....	.50A	.50A	.50	.120	....	36
30..	....	....	.45A	.45A	.45	.119	....	36
31..	....	....	....	.45N	.45	.167	....	36

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.45N	.45	.196	....	36
4..	.80	.80	.80	.80	.80	.213	1	37
5..	.70	.70	.60A	.60A	.60	.213	1	38
6..	.60	.60	.60	.60	.60	.186	3	41
7..	....	....	....	.60N	.60	.189	....	41
10..	....	....	....	.60N	.60	.200	....	41
11..	.70	.70	.70	.70	.70	.231	1	42
12..	.65	.67	.60	.60	.60	.233	4	46
13..	....	.70B	....	.70B	.70	.243	....	46
14..	....	....	....	.70N	.70	.225	....	46
17..	Exchange Closed; President's Day							
18..	....	.80B	....	.80B	.80	.287	....	46
19..	.90	.90	.80	.80	.80	.263	13	57
20..	.82	.95	.82	.95	.95	.281	11	68
21..	.75	.75	.60	.60	.60	.232	7	74
24..	.65	.80	.65	.72	.72	.254	8	76
25..	.80	.80	.60	.60	.60	.197	6	77
26..	.80	.80	.70	.75	.75	.212	6	83
27..	.90	1.00	.90	1.00	.90	.273	15	86
28..	.85@.95	1.00	.80	.90	.90	.296	15	97

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.20	1.20	.95	.97	.97	.281	5	101
4..	.90	.90	.90	.90	.90	.282	3	104
5..	.80	.80	.80	.80	.80	.271	1	105
6..	.80	.80	.80	.80	.80	.260	4	107
7..	.75	.75	.70	.75B	.75	.280	6	113
10..	.85	.85	.75	.75	.65	.236	4	117
11..	.67	.75	.67	.75	.70	.215	3	120
12..	.50	.55	.35	.50A	.50	.169	10	123
13..	.45	.45	.45	.45	.45	.149	1	123
14..	....	....	....	.45N	.45	.147	....	123
17..	....	....	....	.45N	.45	.123	....	123
18..	.45	.45	.45	.45	.45	.130	1	124
19..	....	....	.35A	.35A	.35	.125	....	124
20..	....	....	....	.35N	.35	.129	....	124
21..	.35	.40	.35	.35	.35	.130	8	131
24..	.30	.30	.30	.30	.30	.139	3	133
25..	....	....	....	.30N	.20	.101	1	134
26..	....	....	....	.20N	.25	.110	....	134
27..	.20	.20	.20	.20	.20	.100	1	133
28..	Exchange Closed; Good Friday							
31..	.40	.40	.32	.32	.32	.162	54	133

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.50@.57	.57	.32	.32	.27	.136	7	138
2..	.22	.25	.20	.25	.27	.135	4	140
3..	.20	.25B	.20	.25B	.52	.229	1	139
4..	.52	1.10	.52	1.00	.87	.360	36	166
7..	.92	.92	.75	.85	.85	.409	26	153
8..	.60	.90	.60	.75	.75	.409	25	166
9..	.75	.75	.50	.65B@.75	.75	.255	41	190
10..	.52	.75	.50	.75	.75	.311	31	203
11..	.75	.75	.50	.55B	.55	.228	17	219
14..	.55	.60B	.55	.55	.57	.236	4	219
15..	.55	.55	.40	.55	.70	.279	39	212
16..	.70	1.20	.60	1.02	1.02	.381	17	217
17..	.90	1.07	.40	.40	.40	.226	125	274
18..	.30	.35	.25A	.30	.32	.139	21	291
21..	.30	.35B	.30	.35B	.35	.156	13	296
22..	.35	.35	.25	.25	.20	.076	9	300
23..	.25	.25	.25	.25	.20	.100	4	299
24..	.20	.25	.20	.25	.17	.084	12	302
25..	.15	.20	.15	.20	.17	.111	5	303
28..	.15	.15	.15	.15	.12	.082	2	305
29..	.10	.10	.05	.10	.05	.029	3	305
30..	.02	.05	.02	.05	.02	.010	1	305

LIVE HOG OPTION ON FUTURES — PUTS
JUNE 1986 40 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.05	.10	.05	.10	.05	.017	85	303
2..	....	....	....	.05N	.02	.015	2	297
5..	.02	.02	.02	.02	.02	.004	1	297
6..	.02	.02	.02	.02	.02	.003	3	297
7..	....	....	....	.02N	.02	.002	....	297
8..	.02	.02	.02	.02	.02	.000	2	298
9..	....	....	....	.02N	....	.000	....	299
12..	CAB	CAB	CAB	CAB	CAB	.000	....	299
13..	CAB	CAB	CAB	CAB	CAB	.000	....	300
14..	CAB	CAB	CAB	CAB	CAB	.000	1	296
15..	CAB	CAB	CAB	CAB	CAB	.000	4	292
16..	CAB	CAB	CAB	CAB	CAB	.000	....	294
19..	....	....	....	....	....	.000	....	292
20..	CAB	CAB	CAB	CAB	CAB	.000	....	292
21..	CAB	CAB	CAB	CAB	CAB	.000	....	292
22..	CAB	CAB	CAB	CAB	CAB	.000	....	292

JUNE 1986 42 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
3..	1.10	1.10	1.10	1.10	1.40	.301	1	1
6..	....	....	1.30A	1.30A	1.17	.284	....	1
7..	....	1.20B	....	1.20B	1.20	.284	....	1
8..	....	....	....	1.20N	1.40	.329	....	1
9..	....	....	....	1.40N	1.70	.367	....	1
10..	....	....	1.55A	1.55A	1.55	.345	....	1
13..	....	....	1.50A	1.50A	1.50	.356	....	1
14..	1.50	1.50	1.30	1.30	1.45	.324	4	4
15..	1.40	1.40	1.40	1.40	1.25	.290	2	5
16..	1.25	1.25	1.25	1.25	1.30	.285	4	8
17..	....	....	1.25A	1.25A	1.25	.298	....	8
20..	1.35	1.35	1.30	1.30A	1.20	.265	32	40
21..	1.10	1.10	1.10	1.10	1.20	.269	2	41
22..	....	....	....	1.20N	1.10	.272	....	41
23..	1.15	1.15	1.00	1.00	1.10	.268	3	44
24..	1.15	1.20	1.15	1.20	1.05	.250	3	47
27..	1.00	1.00	.90	1.00	1.00	.249	4	51
28..	....	....	.95A	.95A	.95	.226	2	53
29..	.80	.80	.75	.75	.75	.204	7	60
30..	....	....	....	.75N	.75	.203	....	60
31..	.75	.80	.65A	.80	.80	.270	4	59

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.00	1.00	1.00	1.00	1.00	.310	5	59
4..	1.20	1.30	1.20	1.30	1.30	.331	6	62
5..	1.05	-1.25	1.05	1.05	1.05	.331	10	71
6..	....	....	....	1.05N	1.05	.297	....	71
7..	1.25	1.25	1.25	1.25	1.25	.303	1	72
10..	....	....	1.20A	1.20A	1.20	.319	....	72
11..	1.20	1.45	1.20	1.40	1.40	.358	7	77
12..	1.30	1.30	1.25A	1.25A	1.25	.361	4	81
13..	....	1.30B	....	1.30B	1.30	.373	....	81
14..	1.30	1.30	1.30	1.30	1.30	.353	1	82
17..	Exchange Closed; President's Day							
18..	1.40	1.85	1.40	1.85	1.85	.430	8	84
19..	1.70	1.70	1.55A	1.55A	1.55	.403	6	90
20..	1.55	1.70	1.55	1.70	1.70	.424	20	89
21..	1.65	1.65	1.20	1.32	1.32	.367	29	106
24..	1.35	1.40	1.30	1.40	1.40	.396	8	111
25..	1.50	1.50	1.15A	1.20	1.20	.325	35	126
26..	1.20	1.25	1.20	1.20	1.20	.345	6	132
27..	1.80	1.80	1.80	1.80	1.65	.421	5	132
28..	1.75	1.75	1.55A	1.75	1.60	.420	1	133

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.85	2.00	1.60	1.60	1.60	.405	11	143
4..	1.60	1.60	1.50	1.50	1.50	.406	4	147
5..	1.50	1.65	1.50	1.65	1.50	.395	5	149
6..	1.40	1.40	1.35	1.35	1.35	.382	11	156
7..	....	1.40B	1.30A	1.40B	1.40	.407	....	156
10..	1.45	1.50B	1.40A	1.40A	1.25	.358	22	158
11..	1.25	1.25	1.25	1.25	1.15	.337	2	160
12..	1.20	1.20	.80	1.00	.95	.281	16	176
13..	.80	.80	.80	.80	.80	.257	6	178
14..	.80	.90	.80	.80A	.80	.256	4	182
17..	.85	.85	.60	.60	.60	.226	13	189
18..	.60	.75	.60	.75	.75	.239	53	242
19..	.75	.75	.65	.70	.70	.233	18	244
20..	.60	.70	.60	.65B	.65	.241	16	246
21..	.70@.75	.75	.70	.72@.75	.70	.245	51	292
24..	.57	.90	.60	.85A	.65	.262	36	294
25..	.65	.65	.45	.45	.45	.207	57	319

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
JUNE 1986 42 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	.50	.50	.40	.40	.40	.224	27	334
27..	.50	.50	.40	.40	.40	.211	20	348
28..	Exchange Closed; Good Friday							
31..	.90	.90	.60	.85	.85	.313	24	351

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.95	1.00	.60	.60	.67	.280	59	382
2..	.40	.62	.40	.62	.67	.280	17	397
3..	.75	1.25	.75	1.15@.25	1.25	.415	23	420
4..	1.25	1.80	1.10	1.80	1.95	.571	71	442
7..	1.80	2.17	1.55	2.00	2.10	.631	139	398
8..	1.80	1.80	1.40	1.60B	1.60	.631	36	403
9..	1.55	1.55	1.25	1.50	1.50	.466	17	388
10..	1.50	1.60B	1.20	1.60B	1.70	.533	11	387
11..	1.35	1.35	1.10	1.20B	1.32	.435	5	388
14..	1.30	1.50	1.30	1.40B	1.40	.451	7	389
15..	1.10	1.50	1.00	1.50	1.55	.507	24	398
16..	1.80	2.40	1.80	2.17	2.10	.619	36	384
17..	2.00	2.20	1.20	1.20	1.20	.442	12	371
18..	1.20	1.20	.75	.90	.95	.318	18	370
21..	.75	.95	.75	.95	.95	.353	9	372
22..	.90	.90	.40	.40	.50	.215	27	358
23..	.60	.65B	.50	.65B	.60	.264	11	357
24..	.52	.60	.50A	.60	.50	.237	26	379
25..	.50	.60	.50	.60	.55	.291	6	379
28..	.52@.50	.52	.40	.40	.45	.249	7	380
29..	.35	.40	.20	.20	.15	.120	27	378
30..	.15	.15	.12	.12	.12	.056	53	347

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.20	.20	.20	.15	.086	6	346
2..	....	....	....	.15N	.15	.081	....	326
5..	.15	.15	.10	.10	.05	.039	7	324
6..	.10	.12	.10	.10A	.05	.032	17	326
7..	....	....	....	.05N	.05	.029	....	326
8..	.02	.02	.02	.02	.02	.005	95	259
9..	.05	.05	.02	.02	...	.006	82	247
12..	CAB	CAB	CAB	CAB	CAB	.007	....	247
13..	CAB	CAB	CAB	CAB	CAB	.001	....	246
14..	.02	.02	CAB	CAB	CAB	.000	2	246
15..	CAB	CAB	CAB	CAB	CAB	.000	....	246
16..	CAB	CAB	CAB	CAB	CAB	.000	....	246
19..	....	....	....	....	....	.000	3	246
20..	.02	.02	.02	.02	.02	.000	1	245
21..	....	....	....	.02N	.02	.000	....	245
22..	....	....	....	.02N	.02	.000	....	245
23..	....	....	....	.02N	.02	.000	....	....

JUNE 1986 44 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	1.95N	2.15	.371	....	31
3..	1.95	1.95	1.90	1.90	1.90	.413	22	51
6..	1.90	1.90	1.90	1.90	1.90	.394	2	49
7..	2.15	2.15	2.10A	2.10A	1.90	.396	3	50
8..	1.80	2.20	1.80	2.00	2.00	.446	8	56
9..	2.27	2.27	2.27	2.27	2.65	.487	3	59
10..	2.40	2.40	2.40	2.40	2.50	.463	3	62
13..	2.50	2.50	2.40	2.40	2.50	.477	9	59
14..	2.50	2.50	2.50	2.50	2.30	.443	35	88
15..	2.10	2.10	2.10	2.10	2.00	.406	4	89
16..	2.25	2.25	2.10	2.20	2.10	.400	15	99
17..	....	....	....	2.10N	2.10	.416	1	100
20..	2.02@.00	2.02	2.00	2.00	1.95	.379	3	101
21..	1.92	1.92	1.90A	1.90A	1.90	.384	3	101
22..	2.00	2.00	1.85	1.85	1.85	.389	2	101
23..	1.85	1.85	1.75A	1.75A	1.85	.384	3	101
24..	1.60	1.85	1.60	1.85	1.75	.363	7	105
27..	1.50	1.50	1.45A	1.50	1.50	.364	9	104
28..	1.60	1.60	1.50	1.50	1.50	.338	7	110
29..	1.45	1.45	1.25	1.25	1.25	.311	7	117
30..	1.45	1.45	1.20	1.20	1.20	.310	3	120
31..	1.10	1.50	1.10	1.50	1.50	.391	2	121

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.00	2.00	1.90A	1.97A	1.97	.438	4	123
4..	2.00@.10	2.30	2.00	2.30	2.30	.462	34	124
5..	2.05	2.05	1.90A	1.90A	1.90	.462	3	124
6..	....	....	....	1.90N	1.85	.425	....	124
7..	2.10	2.10	2.00	2.00	2.00	.433	15	126
10..	1.90	2.00	1.90	2.00	2.00	.453	8	131

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
JUNE 1986 44 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.40	2.40	2.40	2.40	2.40	.498	2	132
12..	2.05@.10	2.10	2.05	2.05	2.10	.499	6	136
13..	....	2.20B	....	2.20B	2.20	.514	....	135
14..	2.30	2.30	2.30	2.30	2.12	.493	1	136
17..	Exchange Closed; President's Day							
18..	2.57	2.60B	2.57	2.60B	2.80	.575	1	135
19..	2.70	2.75	2.40	2.40	2.40	.549	8	137
20..	2.60	2.60	2.50	2.50	2.75	.571	7	131
21..	2.55	2.55	2.27A	2.30	2.25	.513	14	138
24..	2.30	2.50	2.30	2.50	2.50	.546	6	138
25..	2.45	2.45	2.00	2.00	2.00	.471	5	138
26..	2.15	2.15	1.90	2.00B	2.10	.494	15	149
27..	2.50	2.80	2.50	2.80	2.70	.574	8	149
28..	2.70	2.75B	2.50A	2.70	2.70	.545	5	153

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.80	3.20	2.75A	2.75A	2.47	.533	3	153
4..	....	....	....	2.47N	2.50	.535	....	153
5..	....	....	....	2.50N	2.35	.524	....	150
6..	2.15	2.22	2.00	2.22	2.22	.512	6	148
7..	2.20	2.35B	2.20	2.35B	2.55	.538	2	149
10..	2.30	2.60B	2.25	2.25	2.20	.490	4	148
11..	2.00	2.25	2.00	2.00	2.00	.471	3	147
12..	2.00	2.00	1.60	1.60	1.60	.412	17	163
13..	1.40	1.50	1.30	1.30	1.35	.387	5	166
14..	1.40	1.55	1.40	1.55	1.55	.390	5	169
17..	1.45	1.47	1.35A	1.35A	1.35	.358	5	173
18..	1.20	1.40	1.20	1.40	1.40	.376	5	177
19..	1.55	1.60	1.40	1.40	1.40	.371	16	188
20..	1.55@.50	1.55	1.20	1.35	1.35	.384	41	205
21..	1.40	1.45	1.35	1.40	1.40	.391	19	220
24..	1.40	1.45	1.20	1.45	1.35	.416	7	223
25..	1.35	1.35	1.00	1.00	1.05	.352	9	225
26..	1.00	1.10	1.00	1.10	1.10	.378	3	225
27..	1.10	1.10	1.00	1.00	1.00	.366	26	242
28..	Exchange Closed; Good Friday							
31..	1.17	1.65	1.17	1.60	1.67	.496	15	243

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.90	1.90	1.20	1.20	1.20	.462	28	251
2..	1.10	1.50	1.10	1.40	1.20	.466	15	255
3..	1.40	2.10B	1.40	2.10B	2.25	.614	10	253
4..	2.20	3.20B	2.20	3.10	3.32	.755	59	239
7..	3.50	3.55B	2.90	3.00	3.30	.808	9	239
8..	2.90	3.10	2.70A	2.70A	2.70	.808	18	230
9..	2.55	2.70	2.50	2.50	2.55	.677	15	229
10..	2.30	3.00B	2.30	3.00B	3.05	.737	2	228
11..	....	....	2.40A	2.40A	2.42	.652	1	228
14..	2.60	2.60	2.60	2.60	2.50	.673	3	229
15..	2.40	2.50	2.40	2.50	2.80	.723	2	230
16..	3.00@.25	3.77	3.00	3.50A	3.50	.811	9	224
17..	3.35	3.50	2.30	2.40B	2.50	.668	3	224
18..	1.85	1.85	1.85	1.85	1.72	.544	8	226
21..	1.90	2.00B	1.90	2.00B	1.92	.591	1	222
22..	1.60	1.60	1.20	1.20	1.30	.431	7	219
23..	1.40	1.70	1.25	1.70	1.35	.497	21	239
24..	1.25	1.50B	1.25	1.40A	1.30	.466	4	234
25..	1.50	1.75	1.30	1.45A	1.55	.535	12	233
28..	1.15	1.20B	1.10	1.15B	1.20	.499	4	235
29..	.90	1.00	.60	.60	.60	.310	40	242
30..	.62	.72	.30	.50	.35	.186	50	215

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70	.70	.50	.50	.47	.256	11	214
2..	.47	.47	.40	.40	.47	.252	5	212
5..	.40	.40	.25	.25	.25	.165	3	210
6..	.25	.25	.25	.25	.25	.149	5	211
7..	.27	.35	.27	.30	.22	.146	26	190
8..	.10	.10	.10	.10	.05	.046	7	185
9..	.15	.15	.05	.05	.05	.053	75	180
12..	....	....	....	.05N	.05	.076	2	180
13..	.05	.05	.05	.05	.02	.024	13	178
14..	.05	.05	.02A	.02A	.02	.007	1	172
15..	CAB	CAB	CAB	CAB	CAB	.010	1	171
16..	CAB	.02B	CAB	CAB	.02	.019	1	171
19..	....	....	....	.02N	.02	.000	....	167
20..	.02	.02	.02	.02	.02	.000	7	162
21..	.02	.02	.02	.02	.02	.000	3	162
22..	CAB	CAB	CAB	CAB	CAB	.000	....	162

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1986 46 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	2.50A	2.85N	2.70	.483	....	3
3..	....	....	....	2.70N	3.20	.527	....	3
6..	2.90	2.90	2.90	2.90	2.90	.509	3	6
7..	....	2.95B	....	2.95B	2.95	.511	....	6
8..	....	....	....	2.95N	3.35	.562	....	6
9..	....	....	....	3.35N	3.80	.603	....	6
10..	....	....	3.60A	3.60A	3.60	.580	....	6
13..	....	....	....	3.60N	3.70	.595	....	6
14..	....	....	....	3.70N	3.40	.562	....	6
15..	3.10	3.10	3.10	3.10	3.10	.525	5	11
16..	3.00	3.00	3.00	3.00	3.10	.519	1	12
17..	3.25	3.25	3.25	3.25	3.20	.536	2	14
20..	....	....	3.10A	3.10A	2.90	.499	....	14
21..	....	....	....	2.90N	2.95	.505	....	14
22..	....	....	....	2.95N	2.97	.510	...	14
23..	2.90	2.90	2.60	2.70	2.30	.506	17	28
24..	....	2.50B	....	2.50B	2.72	.485	1	29
27..	....	....	2.30A	2.30A	2.60	.487	....	29
28..	2.45	2.45	2.20	2.20	2.30	.459	2	31
29..	2.20	2.25	2.15A	2.15A	2.15	.430	8	37
30..	2.00	2.15	2.00	2.15	2.15	.430	3	40
31..	....	2.50B	....	2.50B	2.57	.518	1	41

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	2.60B	....	2.60B	3.10	.567	....	41
4..	3.00	3.30B	3.00	3.30B	3.30	.592	52	60
5..	2.80	2.90B	2.75	2.90B	2.85	.592	50	106
6..	3.00@.02	3.02	3.00	3.02	3.07	.555	2	107
7..	3.25	3.25	3.25	3.25	3.10	.564	1	107
10..	3.00	3.00	3.00	3.00	3.15	.586	1	107
11..	3.15	3.35B	3.15	3.35B	3.45	.628	5	112
12..	....	....	3.40A	3.40A	3.40	.632	....	112
13..	....	....	....	3.40N	3.55	.647	....	112
14..	....	....	....	3.55N	3.40	.628	....	112
17..	Exchange Closed; President's Day							
18..	3.85	4.05	3.85	4.05	4.20	.706	4	113
19..	....	....	3.70A	3.70A	3.90	.682	....	113
20..	....	....	....	3.90N	4.10	.703	....	113
21..	3.70	3.70	3.60A	3.60A	3.65	.651	3	113
24..	....	3.70B	....	3.70B	3.85	.683	....	113
25..	....	....	3.45A	3.45A	3.20	.615	....	113
26..	....	....	....	3.20N	3.25	.637	....	113
27..	....	4.00B	....	4.00B	4.10	.711	....	113
28..	4.00	4.15B	4.00	4.15B	4.00	.661	1	113

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	4.25B	....	4.00N	3.85	.652	....	113
4..	....	....	3.75A	3.75A	3.85	.655	....	113
5..	4.00	4.00	3.90A	3.90A	3.82	.645	90	38
6..	....	....	3.50A	3.50A	3.60	.634	10	48
7..	3.50	3.50	3.50	3.50	3.90	.660	1	48
10..	....	3.95B	3.75A	3.75A	3.30	.618	....	30
11..	....	....	....	3.30N	3.05	.603	....	30
12..	....	....	2.70A	2.70A	2.50	.548	....	30
13..	2.50	2.50	2.40	2.40	2.35	.526	8	37
14..	2.50	2.55	2.50	2.55	2.45	.531	1	38
17..	2.70	2.70	2.15	2.15	2.07	.503	3	40
18..	2.05	2.35	2.05	2.35	2.30	.524	7	46
19..	2.25	2.25	2.25	2.25	2.25	.521	1	45
20..	2.25@.20	2.25	2.20	2.25B	2.35	.538	5	50
21..	2.50	2.50	2.40	2.50	2.40	.547	7	53
24..	....	2.55B	....	2.55B	2.55	.578	....	56
25..	1.85	1.95B	1.85	1.90	1.95	.515	2	55
26..	2.00	2.05	2.00	2.05	2.05	.546	57	89
27..	....	....	....	2.05N	2.05	.537	2	90
28..	Exchange Closed; Good Friday							
31..	2.60	2.80B	2.60	2.80B	2.92	.673	7	97

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.30	3.40B	2.75A	2.75A	2.65	.644	4	97
2..	2.50	2.60	2.25A	2.60	2.65	.652	4	98
3..	3.30	3.50	3.05A	3.50	3.77	.780	2	99
4..	4.07	4.50	4.07	4.50	5.02	.880	7	102
7..	....	....	5.00A	5.00A	5.55	.917	....	88
8..	4.50	4.50	4.35A	4.35A	4.35	.917	3	99
9..	3.82	4.25B	3.82	3.82	4.15	.837	3	98
10..	3.70	4.30B	3.70	4.30B	4.65	.877	4	100
11..	4.55	4.55	3.80A	3.80A	4.00	.821	1	100
14..	....	4.20B	....	4.10B	4.07	.839	....	97
15..	3.90	4.20B	3.85A	4.20B	4.47	.872	1	92
16..	....	5.50	4.40A	5.50	5.27	.924	....	92
17..	5.50	5.50	4.10A	4.10A	4.05	.838	89	130
18..	3.20	3.20	3.10A	3.20	3.07	.747	2	132

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1986 46 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	3.50B	....	3.07N	3.32	.790	....	132
22..	....	....	2.60A	2.60A	2.25	.660	....	130
23..	2.50	2.60B	2.50	2.60B	2.72	.721	1	130
24..	....	2.90B	....	2.72N	2.50	.698	....	130
25..	....	2.75B	....	2.75B	2.92	.757	....	130
28..	....	....	2.50A	2.50A	2.60	.740	....	130
29..	2.15	2.15	1.70	1.70	1.75	.562	3	130
30..	1.70	1.70	1.00	1.00	.90	.410	7	132

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.20	1.35	1.00	1.30	1.27	.510	8	135
2..	1.50	1.50	1.00	1.20	1.27	.510	10	142
5..	1.00	1.00	.87A	.87A	.82	.412	22	149
6..	.80	1.00	.75	.77	.75	.395	12	157
7..	.90	.90	.80A	.80A	.72	.400	14	165
8..	.50	.50	.30	.40	.30	.198	15	171
9..	.30	.30	.25	.25	.30	.224	9	177
12..	.40	.45	.40	.45	.45	.320	26	201
13..	.50	.50	.20	.20	.15	.168	62	147
14..	.10	.10	.10	.10	.10	.086	37	140
15..	.15	.15	.15	.15	.10	.119	1	140
16..	.30	.35B	.30	.30	.17	.191	52	133
19..	.20	.20	.05A	.05A	.02	.017	3	132
20..	....	....	....	.02N	.02	.007	....	132
21..	CAB	CAB	CAB	CAB	CAB	.024	....	132
22..	CAB	CAB	CAB	CAB	CAB	.000	....	132
23..	CAB	CAB	CAB	CAB	CAB	.000	1	....

JUNE 1986 48 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.80	1.00	.80	.80	1.00	.477	8	7
9..	1.00	1.10B	.90	1.05	1.07	.525	13	20
12..	....	1.25B	....	1.25B	1.50	.675	....	20
13..	1.20	1.20	.90A	.90A	.75	.500	1	19
14..	.70	.80B	.60	.60	.50	.365	16	29
15..	.50	.70	.50	.70	.65	.460	39	66
16..	1.40	1.40	1.25A	1.25A	.97	.609	2	66
19..	.25	.25	.25	.25	.20	.279	25	89
20..	.25	.25	.12A	.25	.15	.252	4	93
21..	.15	.85B	.10A	.75	.45	.557	3	92
22..	....	....	.40A	.40A	.20	.329	....	92
23..	.05	.05	.02	.02	.02	.060	110	....

JUNE 1986 50 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	2.35	2.35	2.30A	2.30A	2.25	.759	50	50
9..	2.40	2.40	2.40	2.40	2.52	.802	35	50
12..	....	2.65B	....	2.65B	3.15	.909	....	50
13..	....	....	3.00A	3.00A	2.20	.822	....	50
14..	2.05	2.05	2.00	2.00	1.55	.737	30	80
15..	....	2.15B	....	2.15B	1.95	.825	....	80
16..	....	2.75B	....	2.75B	2.57	.916	....	80
19..	....	1.25	1.25	1.25	1.32	.807	2	82
20..	1.25	1.25	1.20A	1.25	1.32	.842	50	132
21..	....	2.50B	....	2.50B	2.17	.985	....	132
22..	....	....	....	2.17N	1.72	.991	....	132
23..	....	....	1.25A	1.25A	.92	.901	....	50
26..	Exchange Closed; Memorial Day							
27..	....	....	....	....	....	.840	....	....

JULY 1986 38 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.75N	.75	.120	....	1
3..	....	....	....	.75N	.80	.127	....	1
6..	....	....	....	.80N	.45	.122	....	1
7..	....	....	....	.45N	.45	.121	....	1
8..	....	....	....	.45N	.60	.139	....	1
9..	....	....	....	.60N	.55	.151	....	1
10..	....	....	....	.55N	.55	.144	....	1
13..	....	....	....	.55N	.57	.151	....	1
14..	....	....	....	.57N	.45	.127	....	1
15..	....	....	....	.45N	.40	.108	....	1
16..	...	....	....	.40N	.37	.106	....	1
17..	....	....	....	.37N	.37	.106	....	1
20..	....	.40B	....	.40B	.40	.099	....	1
21..	....	....	....	.40N	.37	.094	....	1
22..	....	....	....	.37N	.35	.091	....	1
23..	....	....	....	.35N	.32	.087	....	1

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
JULY 1986 38 PUTS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	....	....	....	.32N	.30	.082	....	1
27..	....	....	....	.30N	.30	.083	....	1
28..	....	....	....	.30N	.30	.078	....	1
29..	....	....	....	.30N	.30	.070	....	1
30..	.20	.20	.20	.20	.20	.073	50	51
31..	....	.30B	....	.30B	.30	.093	....	51

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.35	.35	.35	.35	.35	.111	30	81
4..	....	....	....	.35N	.35	.124	....	81
5..	.40	.40	.40	.40	.40	.124	1	82
6..	.35	.35	.35	.35	.35	.106	20	101
7..	....	....	....	.35N	.35	.108	....	101
10..	.40	.40	.40	.40	.40	.113	20	121
11..	....	....	....	.40N	.40	.129	....	121
12..	....	....	....	.40N	.40	.125	....	121
13..	....	....	....	.40N	.40	.131	....	121
14..	....	....	....	.40N	.40	.127	....	121
17..	Exchange Closed; President's Day							
18..	....	....	....	.40N	.40	.167	....	121
19..	....	....	....	.40N	.40	.146	....	121
20..	....	....	....	.40N	.40	.160	....	121
21..	....	....	....	.40N	.40	.135	....	121
24..	....	....	....	.40N	.40	.145	....	121
25..	....	....	....	.40N	.40	.115	....	121
26..	....	....	....	.40N	.40	.124	....	121
27..	....	.45B	....	.45B	.45	.174	....	121
28..	....	.50B	....	.50B	.50	.212	....	121

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	.55B	....	.55B	.55	.189	....	121
4..	.45	.50	.45	.50	.50	.183	46	128
5..	.30	.30	.30	.30	.30	.175	3	130
6..	....	....	....	.30N	.30	.169	....	130
7..	....	....	....	.30N	.30	.179	....	130
10..	....	.40B	....	.40B	.40	.162	....	130
11..	.30	.30	.25	.30@.25	.25	.156	3	133
12..	.30	.30	.25	.25	.25	.114	53	186
13..	.25	.25	.20	.20	.20	.103	4	190
14..	.20	.20	.20	.20	.20	.095	1	190
17..	.15	.15	.15	.15	.15	.079	1	191
18..	.15	.15	.15	.15	.15	.083	1	192
19..	....	.20B	....	.20B	.20	.079	....	191
20..	.30	.30	.20	.20	.20	.078	25	216
21..	....	.25B	...	.25B	.25	.073	1	217
24..	.25	.25	.25	.25	.25	.080	10	217
25..	.15	.15	.15	.15	.15	.063	1	218
26..	....	....	....	.15N	.15	.070	....	217
27..	....	....	....	.15N	.15	.067	....	217
28..	Exchange Closed; Good Friday							
31..	....	....	....	.15N	.15	.103	....	217

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.30	.15A	.15A	.15	.088	1	218
2..	....	....	....	.15N	.15	.085	....	218
3..	....	.25B	....	.25B	.25	.136	....	218
4..	.50	.50	.35	.40A@.35	.40	.213	1	219
7..	.75	.75	.75	.75	.75	.223	89	306
8..	.60	.65	.25	.25	.25	.223	14	320
9..	.35	.35	.25	.25	.25	.145	8	324
10..	.30	.30	.30	.30	.30	.179	1	325
11..	.40	.40	.25	.25	.25	.133	3	325
14..	.50	.50	.35A	.35A	.35	.130	8	333
15..	.50	.50	.40A	.50	.40	.147	2	333
16..	.50	.80	.50	.80	.70	.210	12	343
17..	.70@.80	.80	.40A	.40A	.40	.127	9	352
18..	....	....	.35A	.35A	.35	.096	3	355
21..	....	....	....	.35N	.35	.106	....	352
22..	.30	.30	.20	.20	.20	.066	3	354
23..	.15	.20B	.15	.20B	.20	.079	2	354
24..	....	.25B	....	.25B	.25	.071	....	354
25..	....	....	....	.25N	.25	.083	....	354
28..	....	....	....	.25N	.25	.064	....	354
29..	.15	.15	.10	.10	.10	.032	15	369
30..	.05	.05	.05	.05	.05	.020	5	369

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.05N	.05	.027	....	369
2..	....	....	....	.05N	.05	.025	....	369
5..	.02	.02	.02	.02	.02	.015	6	369
6..	....	....	....	.02N	.02	.013	....	363
7..	....	....	....	.02N	.02	.013	....	363

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
JULY 1986 38 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	....	....	.02N	.02	.004	....	363
9..	....	....	....	.02N	.02	.005	....	363
12..	....	....	....	.02N	.02	.007	....	363
13..	....	....	....	.02N	.02	.003	....	363
14..	....	....	....	.02N	.02	.002	....	363
15..	....	....	....	.02N	.02	.004	....	363
16..	....	....	....	.02N	.02	.005	....	363
19..	....	....	....	.02N	.02	.001	....	363
20..	....	....	....	.02N	.02	.002	....	363
21..	....	....	....	.02N	.02	.004	....	363
22..	....	....	....	.02N	.02	.003	....	363
23..	....	....	....	.02N	.02	.001	....	363
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.02N	.02	.000	....	363
28..	....	....	....	.02N	.02	.000	....	363
29..	....	....	....	.02N	.02	.000	....	363
30..	....	....	....	.02N	.02	.000	....	363

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.02N	.02	.000	....	363
3..	....	....	....	.02N	.02	.000	....	363
4..	....	....	....	.02N	.02	.000	....	363
5..	....	....	....	.02N	.02	.000	....	363
6..	....	....	....	.02N	.02	.000	....	363
9..	....	....	....	.02N	.02	.000	....	363
10..	....	....	....	.02N	.02	.000	....	363
11..	CAB	CAB	CAB	CAB	CAB	.000	25	347
12..	CAB	CAB	CAB	CAB	CAB	.000	....	339
13..	CAB	CAB	CAB	CAB	CAB	.000	....	339
16..	CAB	CAB	CAB	CAB	CAB	.000	....	339
17..	CAB	CAB	CAB	CAB	CAB	.000	....	339
18..	CAB	CAB	CAB	CAB	CAB	.000	....	339
19..	CAB	CAB	CAB	CAB	CAB	.000	....	339

JULY 1986 40 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.55	.55	.55	.55	.55	.187	1	1
4..	....	.80B	....	.80B	.80	.207	....	1
5..	....	....	.70A	.70A	.70	.207	....	1
6..	.70	.70	.70	.70	.70	.181	1	1
7..	....	....	....	.70N	.70	.185	....	1
10..	....	....	....	.70N	.70	.193	....	1
11..	....	....	....	.70N	.70	.216	....	1
12..	....	....	....	.70N	.70	.211	....	1
13..	.90	.90	.90	.90	.90	.220	5	6
14..	.82	.82	.82	.82	.82	.215	1	7
17..	Exchange Closed; President's Day							
18..	1.00	1.00	1.00	1.00	1.00	.271	2	9
19..	1.00	1.00	1.00	1.00	1.00	.243	1	10
20..	1.00	1.00	1.00	1.00	1.00	.263	1	11
21..	.75	.75	.75	.75	.75	.228	1	12
24..	.80	.80	.80	.80	.80	.243	5	17
25..	.75	.75	.70	.70	.70	.202	2	19
26..	....	....	....	.70N	.70	.216	....	19
27..	.70	.90	.70	.90	.90	.284	11	30
28..	.85	.90B	.85	.90B	.90	.309	2	30

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.20	1.20	1.10	1.10	1.10	.283	4	32
4..	....	....	1.00A	1.00A	1.00	.276	....	32
5..	1.00	1.00	.90	.90	.90	.266	3	34
6..	.90	.90	.90	.90	.90	.258	2	36
7..	....	....	....	.90N	.90	.272	....	36
10..	.95	.95	.95	.95	.90	.252	1	36
11..	.90	.90	.90	.90	.90	.247	3	40
12..	.75	.80	.70A	.70A	.70	.193	3	43
13..	.65	.67	.65	.65A	.65	.179	5	48
14..	....	....	....	.65N	.65	.168	1	49
17..	.55	.55	.40	.40	.40	.147	3	52
18..	.40	.40	.40	.40	.40	.154	4	50
19..	.60	.60	.57A	.57A	.57	.148	1	49
20..	.55	.55	.55	.55	.55	.149	4	53
21..	.47	.55	.47	.55	.55	.141	24	77
24..	....	....	.45A	.55N	.50	.155	6	83
25..	.40	.40	.30	.30	.30	.129	12	90
26..	....	....	....	.30N	.30	.142	2	89
27..	....	....	....	.30N	.30	.138	....	87
28..	Exchange Closed; Good Friday							
31..	.50	.50	.50	.50	.50	.201	4	87

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 40 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.65	.65	.65	.65	.50	.179	3	90
2..	.47	.47	.47	.47	.47	.176	....	90
3..	.50	.55B	.50	.55B	.55	.257	4	92
4..	.90	1.25	.75	1.25	1.25	.365	13	96
7..	1.20	1.20	1.00	1.10	1.10	.385	31	123
8..	1.10@.15	1.15	.90	.90	.90	.385	16	134
9..	.95	1.00	.87A	.87A	.87	.279	4	137
10..	.75	.90	.75	.90	.90	.328	17	153
11..	1.00	1.00	.75	.80	.80	.262	38	179
14..	.90	1.00	.90	1.00	.90	.260	4	180
15..	.85	.85	.75	.85	.85	.285	13	186
16..	1.10	1.30	1.10	1.20	1.20	.372	14	185
17..	1.50	1.50	.95	.95	.90	.255	38	203
18..	.87	.87	.70	.70	.70	.205	31	227
21..	.80	.80	.67	.70B	.70	.224	13	234
22..	.75	.75	.50	.50	.50	.156	7	240
23..	.60	.80	.50	.80	.80	.179	28	261
24..	.55	.65	.45	.50@.45	.45	.165	11	272
25..	.60	.70	.55	.65	.65	.187	19	290
28..	.40	.50	.40	.50	.50	.157	2	290
29..	....	....	.30A	.30A	.30	.090	....	290
30..	.35	.35	.30A	.30A	.30	.062	....	290

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.30	.30	.30	.30	.080	1	291
2..	....	....	....	.30N	.25	.076	....	291
5..	.05	.05	.05	.05	.05	.052	2	290
6..	....	....	....	.05N	.05	.048	....	288
7..	.20	.20	.20	.20	.20	.048	2	290
8..	....	....	.10A	.10A	.07	.021	1	286
9..	.10	.10	.05	.05	.05	.023	12	287
12..	....	....	....	.05N	.05	.033	....	287
13..	.05	.05	.05	.05	.05	.017	1	287
14..	....	....	....	.05N	.05	.011	....	285
15..	.05	.05	.05	.05	.05	.020	....	285
16..	....	....	....	.05N	.05	.027	2	288
19..	....	....	....	.05N	.02	.011	....	288
20..	....	....	....	.02N	.02	.013	....	288
21..	....	.05B	....	.05B	.05	.024	....	288
22..	....	....	....	.05N	.05	.021	....	288
23..	....	....	....	.05N	.05	.008	....	288
26..	Exchange Closed: Memorial Day							
27..	....	....	....	.05N	.02	.005	....	288
28..	.02	.02	.02	.02	.02	.001	2	288
29..	....	....	....	.02N	.02	.002	....	288
30..	....	....	....	.02N	.02	.002	....	288

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.02N	.02	.000	....	288
3..	....	....	....	.02N	.02	.001	....	288
4..	....	....	....	.02N	.02	.001	....	288
5..	....	....	....	.02N	.02	.000	....	288
6..	....	....	....	.02N	.02	.000	....	288
9..	....	....	....	.02N	.02	.000	....	288
10..	....	....	....	.02N	.02	.000	....	288
11..	....	....	....	.02N	.02	.000	....	288
12..	....	....	....	.02N	.02	.000	....	288
13..	....	....	....	.02N	.02	.000	....	288
16..	....	....	....	.02N	.02	.000	....	285
17..	....	....	....	.02N	.02	.000	....	285
18..	....	....	....	.02N	....	.000	....	285
19..	CAB	CAB	CAB	CAB	CAB	.000	1	284

JULY 1986 42 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	....	....	....	1.30N	1.35	.279	....	17
3..	....	....	....	1.35N	1.45	.292	....	17
6..	....	....	....	1.45N	1.37	.285	....	17
7..	....	....	....	1.37N	1.37	.285	....	17
8..	....	....	....	1.37N	.90	.314	....	17
9..	....	....	....	.90N	1.00	.334	....	17
10..	....	1.45B	....	1.45B	1.57	.323	....	17
13..	....	....	....	1.57N	1.00	.335	....	17
14..	....	....	....	1.00N	1.45	.298	....	17
15..	....	....	....	1.45N	1.25	.267	....	17
16..	....	....	....	1.25N	1.20	.263	....	17
17..	....	1.35B	....	1.35B	1.35	.265	....	17
20..	1.25	1.25	1.25	1.25	1.20	.254	2	19
21..	....	....	....	1.20N	1.17	.245	....	19
22..	....	....	....	1.17N	1.15	.240	....	19
23..	1.15	1.15	1.15	1.15	1.00	.232	1	20

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 42 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	....	1.05B	....	1.05B	1.07	.225	....	20
27..	1.00	1.00	1.00	1.00	1.00	.227	1	21
28..	....	....	....	1.00N	1.00	.219	....	21
29..	....	....	....	1.00N	1.00	.203	....	21
30..	....	....	.90A	.90A	.90	.210	....	21
31..	....	1.00B	....	1.00B	1.00	.249	....	21

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.00	1.00	1.00	1.00	1.00	.285	1	21
4..	1.10	1.30B	1.10	1.15B	1.15	.310	1	22
5..	....	....	....	1.15N	1.10	.310	....	22
6..	1.10	1.10	1.10	1.10	1.10	.278	20	42
7..	1.25	1.25	1.25	1.25	1.25	.283	1	42
10..	....	....	....	1.25N	1.25	.295	....	42
11..	1.25	1.25	1.25	1.25	1.25	.324	14	56
12..	....	....	....	1.25N	1.25	.318	....	56
13..	1.25	1.25	1.25	1.25	1.25	.330	4	60
14..	1.45	1.45	1.45	1.45	1.45	.324	1	60
17..	Exchange Closed: President's Day							
18..	1.60@.80	1.80	1.60	1.80	1.80	.393	4	62
19..	1.50	1.50	1.50	1.50	1.50	.361	1	62
20..	....	....	....	1.50N	1.65	.384	....	62
21..	1.50	1.50	1.50	1.50	1.50	.344	1	62
24..	1.50	1.50	1.50	1.50	1.50	.363	2	62
25..	1.50	1.50	1.25	1.25	1.25	.313	4	61
26..	1.20	1.25	1.20	1.25	1.35	.331	4	63
27..	1.65	2.05	1.65	2.00A	2.00	.413	8	59
28..	1.50	1.50	1.50	1.50	1.80	.416	1	60

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.00@.05	2.05	1.80	1.85	1.85	.389	66	102
4..	1.85	1.85	1.65A	1.65A	1.65	.381	9	110
5..	1.60	1.65	1.50	1.60	1.60	.371	46	146
6..	1.45	1.50	1.35A	1.40	1.40	.362	48	180
7..	1.47	1.65	1.30	1.65	1.65	.378	62	217
10..	1.65	1.65	1.40	1.40	1.40	.358	18	222
11..	1.30	1.45B	1.30	1.35	1.35	.355	36	253
12..	1.25	1.25	1.00	1.05	1.05	.292	23	270
13..	1.05	1.05	.85	1.00	1.00	.276	14	273
14..	....	....	....	1.00N	1.00	.264	....	272
17..	1.05	1.05	.80	.80	.80	.240	10	277
18..	....	....	....	.80N	.80	.251	....	276
19..	1.00	1.00	.90	1.00	1.00	.245	12	279
20..	.90	1.00	.90	.95	.95	.247	23	288
21..	.90	.95	.75	.90	.90	.238	16	297
24..	.90	1.00	.90	.90	.90	.260	18	299
25..	.90	.90	.55	.60B	.60	.226	63	300
26..	.90	.90	.60	.60	.60	.246	52	340
27..	.60	.75	.60	.60	.60	.244	14	342
28..	Exchange Closed: Good Friday							
31..	.85	1.25	.85	1.00	1.00	.332	53	382

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.15@.20	1.35	.82	.82	.82	.306	85	456
2..	.75	1.00	.75	.90B@1.00	1.00	.304	30	456
3..	1.00	1.30B	.85	1.30B	1.50	.410	5	456
4..	1.60	2.25	1.60	2.25	2.25	.533	35	438
7..	2.00	2.25	1.90	2.10	2.30	.561	77	440
8..	1.90	2.00	1.80	1.80	1.80	.561	8	446
9..	1.75	1.75	1.65	1.75	1.62	.445	13	448
10..	1.50	2.15	1.50	2.15	2.05	.502	27	460
11..	1.80	1.80	1.50	1.50	1.50	.426	....	460
14..	1.65	1.65	1.60	1.60	1.60	.426	39	497
15..	1.50	1.75	1.50	1.75	1.75	.456	6	528
16..	1.70	2.30	1.70	2.10	2.10	.552	21	538
17..	2.10	2.20B	1.80	1.80	1.60	.419	5	538
18..	1.50	1.50	1.25	1.25	1.25	.357	12	540
21..	1.45	1.45	1.25	1.45	1.45	.384	50	572
22..	1.45	1.45	1.00	1.00	1.00	.294	21	582
23..	.90	1.15B	.90	1.15B	1.15	.326	131	614
24..	1.15	1.15	1.05	1.10A	1.10	.308	30	632
25..	.95	1.20	.95	1.20	1.20	.339	6	634
28..	1.00	1.00	.85	.85	.95	.301	12	635
29..	.85	.85	.60	.60	.60	.196	26	642
30..	.60	.60	.40	.60	.40	.147	11	645

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70	.70	.50	.60A	.60	.182	7	649
2..	.40	.45B	.40	.45B	.50	.176	5	648
5..	.52	.52	.30	.30	.30	.134	28	649
6..	.40	.40	.40	.40	.40	.126	5	648
7..	.40	.40	.40	.40	.40	.128	2	647

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 42 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.25	.30	.15	.15	.15	.067	28	631
9..	.20	.20	.15	.15	.15	.073	136	614
12..	....	.20B	....	.20B	.20	.101	1	614
13..	.15	.15	.15	.15	.15	.062	5	610
14..	.17	.17	.10	.10	.10	.046	25	523
15..	.10	.15	.10	.15	.15	.072	54	526
16..	.30	.30	.30	.30	.25	.092	1	526
19..	.20	.20	.05	.05	.05	.048	12	537
20..	....	....	....	.07B	.10	.054	1	533
21..	.12	.15B	.12	.15B	.15	.088	101	583
22..	.15	.15	.15	.15	.15	.082	50	533
23..	.10	.10	.10	.10	.10	.041	31	533
26..	Exchange Closed; Memorial Day							
27..	.05	.05	.05	.05	.05	.033	1	534
28..	.05	.05	.02	.02	.02	.011	45	529
29..	....	....	....	.02N	.02	.019	....	529
30..	.02	.05B	.02	.05B	.05	.019	1	493

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.02	.05	.02	.02	.02	.009	177	387
3..	.02	.02	.02	.02	.02	.012	11	387
4..	.05	.05	.05	.05	.05	.015	1	387
5..	....	....	....	.05N	.02	.007	....	387
6..	....	....	....	.02N	.02	.003	....	387
9..	CAB	CAB	CAC	CAB	CAB	.000	1	385
10..	CAB	CAB	CAB	CAB	CAB	.000	....	381
11..	CAB	CAB	CAB	CAB	CAB	.000	....	381
12..	CAB	CAB	CAB	CAB	CAB	.000	....	381
13..	CAB	CAB	CAB	CAB	CAB	.000	1	380
16..	CAB	CAB	CAB	CAB	CAB	.000	....	379
17..	CAB	CAB	CAB	CAB	CAB	.000	....	379
18..	CAB	CAB	CAB	CAB	CAB	.000	....	379
19..	CAB	CAB	CAB	CAB	CAB	.000	....	379

JULY 1986 44 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	2.00	2.00	2.00	2.00	2.00	.385	2	2
8..	....	....	....	2.00N	1.55	.418	....	2
9..	2.27	2.27	2.27	2.27	2.60	.441	1	3
10..	....	....	....	2.60N	2.40	.429	....	3
13..	....	2.50B	....	2.50B	2.55	.444	....	3
14..	2.50	2.50	2.50	2.50	2.20	.402	9	10
15..	1.90	1.90	1.90	1.90	1.95	.368	10	15
16..	....	....	....	1.95N	1.90	.364	....	15
17..	....	....	....	1.90N	1.90	.366	....	15
20..	....	....	....	1.90N	1.85	.355	....	15
21..	....	....	....	1.85N	1.75	.345	....	15
22..	....	....	....	1.75N	1.70	.340	....	15
23..	....	....	....	1.70N	1.65	.331	....	15
24..	....	....	....	1.65N	1.72	.322	....	15
27..	1.50	1.50	1.50	1.50	1.50	.326	4	15
28..	1.75	1.75	1.70A	1.70A	1.70	.317	1	15
29..	....	....	1.50A	1.50A	1.50	.297	....	15
30..	....	....	1.25A	1.25A	1.25	.306	....	15
31..	1.30	1.70B	1.30	1.70B	1.70	.353	1	16

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.90	1.90	1.90	1.90	1.90	.396	2	17
4..	1.90	2.30	1.85	2.30	2.30	.424	10	23
5..	....	....	2.00A	2.00A	1.90	.424	....	23
6..	....	....	....	1.90N	1.87	.388	....	23
7..	2.00	2.00	2.00	2.00	2.00	.395	1	23
10..	....	....	....	2.00N	2.00	.410	1	24
11..	....	2.10B	....	2.10B	2.10	.443	....	24
12..	....	....	....	2.10N	2.10	.437	....	24
13..	....	....	....	2.10N	2.20	.450	....	24
14..	....	....	....	2.20N	2.20	.444	....	24
17..	Exchange Closed; President's Day							
18..	2.80	2.80	2.80	2.80	2.80	.520	....	24
19..	....	....	2.50A	2.50A	2.50	.487	25	45
20..	....	....	....	2.50N	2.65	512	....	45
21..	....	....	2.50A	2.50A	2.50	.469	....	45
24..	....	....	2.45A	2.45A	2.45	.492	....	45
25..	2.40	2.40	2.10	2.10	2.10	.438	3	47
26..	2.00	2.25	2.00	2.10	2.15	.459	[illegible]	49
27..	2.75	2.75	2.75	2.75	2.85	.546	3	52
28..	2.85	2.85	2.85	2.85	2.85	.525	1	52

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 44 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	2.90B	....	2.90B	2.50	.499	....	52
4..	2.35	2.35	2.35	2.35	2.45	.491	11	57
5..	....	....	....	2.45N	2.35	.480	....	57
6..	....	....	....	2.35N	2.25	.472	....	57
7..	2.45	2.45	2.45	2.45	2.45	.489	1	57
10..	....	....	....	2.45N	2.20	.470	....	57
11..	2.25	2.25	2.25	2.25	2.25	.470	1	58
12..	2.10	2.10	1.90	1.90A	1.90	.404	2	58
13..	1.90	1.90	1.70A	1.80	1.80	.389	13	67
14..	1.75	1.75	1.65	1.70	1.70	.377	9	74
17..	1.70	1.70	1.50	1.55	1.50	.352	7	81
18..	1.65	1.65	1.50	1.60	1.60	.367	7	89
19..	1.75@.70	1.85	1.60	1.65	1.65	.361	105	188
20..	1.65	1.65	1.50	1.65	1.65	.366	69	250
21..	1.60	1.65	1.35	1.65	1.65	.356	60	303
24..	1.50	1.65	1.40	1.60	1.60	.385	52	323
25..	1.55	1.55	1.30	1.40	1.40	.347	24	342
26..	1.30	1.50	1.30	1.50	1.50	.374	23	353
27..	1.52	1.55	1.50	1.50	1.50	.375	6	356
28..	Exchange Closed; Good Friday							
31..	1.85	2.00	1.75	2.00	2.00	.481	16	357

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.00	2.15B	1.65	1.65	1.65	.455	55	337
2..	1.60@.40	1.80	1.40	1.70	1.70	.455	13	333
3..	1.80	2.30B	1.80	2.30B	2.50	.570	3	334
4..	2.50	3.40	2.50	3.30	3.50	.689	29	317
7..	3.50	3.50	3.00	3.50	3.75	.718	14	304
8..	3.00	3.15	3.00	3.00	2.90	.718	10	298
9..	3.00	3.00	2.70	2.70	2.75	.614	7	292
10..	....	2.80B	2.70A	2.80B	3.15	.668	....	292
11..	2.40	2.40	2.40	2.40	2.70	.596	1	291
14..	2.80	2.80	2.60	2.80	2.50	.598	5	292
15..	2.40@.25	2.70B	2.25	2.70B	2.95	.627	2	291
16..	....	3.55B	....	3.55B	3.70	.715	....	291
17..	....	3.65B	3.10	3.10	2.70	.591	2	290
18..	2.20	2.25	2.10	2.25	2.17	.527	18	284
21..	2.50	2.50	2.20	2.25B	2.30	.559	4	285
22..	2.15	2.15	1.85	1.85	1.80	.461	21	305
23..	2.00	2.00	1.80	2.00B	2.00	.498	8	313
24..	2.00	2.20	1.85	1.85	1.85	.479	9	320
25..	1.90	2.05B	1.90	1.90	2.00	.514	3	317
28..	2.00	2.00	1.85	1.85B@.90	1.90	.477	3	319
29..	1.50	1.50	1.25	1.25	1.25	.348	34	339
30..	1.20	1.30	1.00	1.00	1.00	.280	50	387

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.22@.05	1.40	1.00	1.00	1.00	.332	35	412
2..	1.25	1.25	1.00	1.02B	1.02	.325	6	416
5..	1.10	1.10	80	80	80	269	13	421
6..	.75	.85	.75	80A	75	259	13	433
7..	.90@1.00	1.00	.75	80	80	265	76	506
8..	.70	.70	.40	40	40	.162	242	503
9..	.40	.50	40	.50B	50	175	56	512
12..	.40	.65	.40	.65	65	229	3	495
13..	.65	.65	.50	.50	50	.159	12	506
14..	.40	.40	.40	40	.40	128	3	512
15..	.40	.50	.40	.50	.50	184	9	521
16..	.60	.75	.60	65	65	223	37	553
19..	.50	.50	.40	40	40	140	5	558
20..	.25	.30	.25	.30	45	.156	4	554
21..	.45	.80	.45	62	62	226	125	556
22..	.65	.65	.55	.55	55	.216	56	610
23..	.40	.45	.35	.35	30	.129	19	561
26..	Exchange Closed; Memorial Day							
27..	.35	.35	.25	.30	.30	.119	28	567
28..	.20@.25	.25	.12	.12	.12	.052	54	576
29..	.15	.20	.12	.15	.15	.082	35	569
30..	.15@.12	.15	.12	.15B	.15	.084	3	569

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.12	.12	.07	.10B	.10	.056	76	607
3..	.10	.15	.10	.15	.15	.068	6	613
4..	.12	.12	.12	.12	.12	.084	1	573
5..	....	.15B	....	.12N	.10	.051	....	573
6..	....	....	....	.10N	.10	.033	....	573
9..	.05	.05	.05	.05	.02	.010	2	573
10..	.02	.02	.02	.02	.02	.009	7	573
11..	.02	.02	.02	.02	.02	.008	1	572
12..	CAB	CAB	CAB	CAB	CAB	.002	1	571
13..	.02	.02	.02	.02	.02	.000	1	571
16..	....	....	....	.02N	.02	.000	....	571
17..	CAB	CAB	CAB	CAB	CAB	.000	....	571

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 44 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	CAB	CAB	CAB	CAB	CAB	000	....	571
19	CAB	CAB	CAB	CAB	CAB	000	....	571

JULY 1986 46 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, New Year's Day							
2	....	....	....	3.00N	3.05	480	....	55
3	....	....	....	3.05N	3.20	495	....	55
6	....	....	....	3.20N	3.10	489	....	55
7	....	....	....	3.10N	3.10	489	....	55
8	3.10	3.10	3.10	3.10	2.32	524	2	57
9	....	3.10B	....	3.10B	3.55	547	....	57
10	....	....	....	3.55N	3.45	535	....	57
13	....	....	....	3.45N	3.60	551	....	57
14	....	....	....	3.60N	3.25	509	....	57
15	3.00	3.00	3.00	3.00	2.90	474	2	59
16	....	....	....	2.90N	2.80	470	....	59
17	....	2.85B	....	2.85B	2.85	472	....	59
20	....	....	....	2.85N	2.77	462	....	59
21	....	....	....	2.77N	2.70	451	....	59
22	....	....	2.50A	2.50A	2.50	446	....	59
23	2.30	2.30	2.30	2.30	2.60	437	50	81
24	2.30	2.50	2.30	2.50	2.55	428	3	84
27	2.30	2.30	2.30	2.30	2.50	433	12	94
28	2.60	2.60	2.50A	2.50A	2.50	423	1	94
29	2.25	2.40	2.25	2.30A	2.20	402	2	95
30	2.15	2.15	2.15	2.15	2.15	413	1	95
31	2.25	2.60B	2.25	2.60B	2.60	464	2	95

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.85	2.85	2.85	2.85	2.85	.510	10	105
4	....	3.20B	....	3.20B	3.05	.540	....	105
5	....	....	....	3.05N	2.90	.540	....	105
6	....	....	....	2.90N	2.90	.504	....	105
7	2.95	2.95	2.80	2.90	2.80	.511	15	107
10	....	....	....	2.80N	2.95	.528	....	107
11	....	3.20B	....	3.20B	3.15	.562	2	108
12	....	....	....	3.15N	3.15	.556	....	108
13	3.15	3.35	3.15	3.35	3.35	.570	6	114
14	....	....	3.30A	3.30A	3.30	.565	....	113
17	Exchange Closed; President's Day							
18	3.65	3.85B	3.65	3.75	3.90	.639	30	108
19	....	....	3.65A	3.65A	3.65	.608	....	108
20	3.70	3.80	3.70	3.80	3.85	.633	30	84
21	....	....	3.80A	3.80A	3.50	.593	....	84
24	....	....	....	3.50N	3.70	.616	....	84
25	2.90	2.90	2.90	2.90	2.97	.564	10	88
26	3.10	3.10	3.00	3.10B	3.35	.585	4	91
27	....	4.10B	....	4.10B	4.25	.668	....	91
28	....	....	4.07A	4.07A	4.20	.627	....	91

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	4.25B	....	4.25B	3.80	.604	....	91
4	....	3.90B	3.75A	3.75A	3.80	.596	....	91
5	....	....	....	3.80N	3.60	.586	....	91
6	3.40	3.40	3.40	3.40	3.60	.579	4	91
7	....	....	....	3.60N	3.65	.596	....	91
10	....	....	....	3.65N	3.40	.580	....	91
11	....	....	....	3.40N	3.40	.582	....	91
12	....	....	3.20A	3.20A	2.65	.519	....	91
13	2.50	2.70	2.50	2.70	2.70	.506	3	93
14	2.60	2.60	2.60	2.60	2.60	.495	5	93
17	2.60	2.60	2.25A	2.25A	2.25	.473	1	93
18	2.20	2.55	2.20	2.50A	2.50	.490	7	98
19	2.60	2.60	2.50	2.50	2.42	.486	2	98
20	....	2.50B	....	2.50B	2.47	.493	1	98
21	2.25@.40	2.60	2.25	2.60	2.40	.484	55	107
24	2.25	2.50B	2.25	2.50B	2.60	.519	....	98
25	2.25	2.25	2.10	2.15	2.20	.480	4	97
26	2.30	2.40	2.30	2.40	2.40	.512	64	111
27	....	....	....	2.40N	2.40	.515	....	111
28	Exchange Closed; Good Friday							
31	3.00	3.00	3.00	3.00	3.10	.626	1	112

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.40B	3.00A	3.00A	2.82	.604	....	112
2	2.50	2.75B	2.50	2.75B	2.90	.606	3	111
3	....	3.60B	2.80A	3.60B	4.10	.713	....	111
4	3.85	4.80B	3.85	4.75	5.10	.811	6	116
7	....	....	4.90A	4.90A	5.40	.837	....	110
8	4.50	4.80B	4.30A	4.30A	4.35	.837	2	110
9	4.10	4.40B	4.10	4.10	4.05	.757	4	109

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 46 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	4.60	4.60	4.60	4.60	4.75	.800	1	108
11	....	....	4.00A	4.00A	4.25	.743	....	108
14	....	....	....	4.25N	4.05	.746	....	108
15	....	....	4.00A	4.00A	4.45	.771	....	108
16	4.35	5.10B	4.35	5.10B	5.15	.837	4	112
17	5.00	5.30	4.50	4.50	4.00	.741	60	145
18	3.60	3.60	3.40A	3.60	3.55	.686	1	123
21	3.85	3.85	3.50	3.85	3.85	.716	9	126
22	3.30	3.30	3.20A	3.20A	2.95	.629	2	126
23	3.00	3.25B	3.00	3.25B	3.30	.664	3	126
24	....	....	3.15A	3.30N	3.00	.647	....	123
25	....	3.30B	....	3.30B	3.40	.680	....	123
28	....	....	2.97A	2.97A	2.95	.650	....	123
29	2.20	2.30	2.20	2.30	2.20	.521	1	124
30	2.40	2.40	1.75	1.75	1.75	.445	27	147

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.10	2.10	2.00	2.00	2.00	.506	16	162
2	2.00@.10	2.10	2.00	2.00	2.00	.500	10	170
5	2.00	2.00	1.50	1.67	1.67	.442	36	203
6	1.50	1.70	1.50	1.60	1.60	.433	14	215
7	1.70	1.77	1.55A	1.55A	1.57	.442	6	220
8	1.27@.30	1.30	.90	.90	.90	.309	59	258
9	1.00	1.05B	.90	1.00	1.00	.330	209	313
12	1.05	1.25	1.05	1.25	1.25	.409	6	317
13	1.20	1.20	.85	.90B	.85	.314	17	332
14	.85	1.00	.80	.80	.80	.272	9	337
15	1.00	1.02	.90	1.00	1.00	.356	9	337
16	1.55@.40	1.70B	1.40	1.45A	1.30	.411	23	346
19	1.20	1.20	.75	.80	.80	.302	44	386
20	.80	1.00	.75	.80	.90	.329	20	400
21	.95	1.50	.95	1.50	1.40	.429	107	329
22	1.30	1.40	1.20A	1.40	1.25	.418	23	324
23	1.05@1.00	1.20	.80	.80A	.75	.293	16	336
26	Exchange Closed; Memorial Day							
27	.70	.80	.55	.60	.60	.291	94	357
28	.60@.50	.60	.35	.35	.35	.164	16	356
29	.40	.50	.35	.40	.40	.231	88	413
30	.55	.65	.45	.45	.45	.239	39	449

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.45	.50	.25	.35B	.35	.192	42	485
3	.40	.40	.35	.40B	.40	.224	5	490
4	.50	.50	.45	.45	.45	.265	42	499
5	.50	.50	.30	.35A	.35	.191	12	507
6	.35	.35	.20	.20	.20	.149	21	506
9	.20@.15	.20	.10	.10	.10	.077	32	500
10	.07	.10	.07	.10	.10	.081	31	501
11	.12	.15	.12	.15	.10	.083	6	498
12	.05	.05	.05	.05	.05	.038	80	478
13	.02	.02	.02	.02	.02	.005	25	478
16	....	....	....	.02N	.02	.000	....	459
17	CAB	CAB	CAB	CAB	CAB	.000	....	454
18	CAB	.02	CAB	CAB	CAB	.000	4	454
19	CAB	CAB	CAB	CAB	CAB	.000	....	454

JULY 1986 48 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	2.60	2.60	2.60	2.60	2.75	.619	4	4
6	....	....	2.60A	2.60A	2.55	.613	....	4
7	....	2.80B	....	2.60B	2.65	.623	....	4
8	1.90	1.90	1.90	1.90	1.90	.488	8	12
9	1.90	2.00	1.90	1.95	1.95	.514	12	24
12	2.45	2.45	2.37	2.45	2.45	.602	3	26
13	2.00	2.00	1.75	1.75	1.87	.504	3	29
14	1.80	1.80	1.70	1.70	1.50	.458	9	39
15	1.60	2.05B	1.60	2.05B	2.07	.555	5	41
16	2.50	2.75B	2.50	2.70	2.30	.614	3	43
19	1.90	1.90	1.55	1.60	1.60	.507	10	40
20	1.65	1.75	1.55	1.75B	1.82	.540	13	51
21	1.75	2.75	1.75	2.75	2.35	.644	40	87
22	2.20	2.40B	2.20	2.35B	2.35	.634	6	81
23	1.80	1.80	1.70	1.70	1.60	.506	2	83
26	Exchange Closed; Memorial Day							
27	1.50	1.80	1.40A	1.50	1.60	.521	11	87
28	1.00	1.20	.90	.90	.90	.358	12	96
29	1.00	1.15B	.95	1.10	1.25	.456	17	103
30	1.45	1.50B	1.25	1.25	1.25	.471	4	97

LIVE HOG OPTION ON FUTURES — PUTS

JULY 1986 48 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	.90	1.00	.80	1.00	1.00	.428	27	115
3 ..	.90	1.20B	.90	1.20B	1.17	.477	12	110
4 ..	1.10	1.35B	1.10	1.25	1.30	.537	3	110
5 ..	1.25	1.30B	1.00A	1.00A	1.00	.442	3	115
6 ..	1.05	1.05	.70	70	.70	.390	52	144
9 ..	.50	.50	.50	50	.40	.286	3	146
10 ..	....	.55B	....	.45B	.55	.313	....	146
11 ..	.65	.70	.50	55	.50	.337	27	154
12 ..	.32	.32	.32	.32	.32	.230	45	144
13 ..	.30	.30	.02	.02	.02	074	13	146
16 ..	.02	.02	.02	.02	.02	.009	5	149
17 ..	.02	.02	.02	.02	.02	.003	2	151
18 ..	....	....	....	.02N	.02	.000	....	150
19 ..	02	.02	CAB	.02	.02	.000	....	150
20 ..	CAB	CAB	CAB	CAB	CAB	000	3	....

JULY 1986 50 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9 ..	1.50	1.50	1.50	1.50	1.30	602	..	....
10 ..	....	1.55B	1.25A	1.35B	1.45	650	....	....
11 ..	....	1.70B	....	1.45N	1.55	693	1	1
12 ..	1.15	1.15	1.15	1.15	1.12	597	1	2
13 ..	.50	.50	.40	.40	.40	.351	3	5
16 ..	.30	.30	.15	.20	.20	.174	8	11
17 ..	.20	.20	.15	15	.10	.148	9	14
18 ..	.05	.05	02A	02A	.02	009	6	20
19 ..	....	....	....	.02N	.02	000	..	20
20 ..	.02	.02	.02	.02	.02	.000	2	....

JULY 1986 52 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9 ..	4.45	4.45	4.45	4.45	4.75	823	11	11
12 ..	....	5.45B	....	5.45B	5.57	880	....	11
13 ..	....	....	4.80A	4.80A	4.50	.826	....	11
14 ..	....	....	....	4.50N	4.00	.800	....	11
15 ..	....	4.85B	....	4.85B	4.95	.863	....	11
16 ..	....	6.05B	....	5.75B	5.50	895	....	11
19 ..	....	....	5.35A	5.35A	5.55	.848	....	11
20 ..	....	....	....	4.50A	4.90	.868	....	11
21 ..	....	....	....	4.90N	5.75	.919	....	11
22 ..	....	....	5.70A	5.70A	5.57	.916	....	11
23 ..	....	....	....	5.57N	4.50	.857	....	11
26 ..	Exchange Closed; Memorial Day							
27 ..	....	....	....	4.50N	4.60	.881	....	11
28 ..	....	....	3.50A	3.80A	3.30	.786	....	11
29 ..	....	3.75B	....	3.75B	4.05	.856	....	11
30 ..	....	4.50B	....	4.50B	4.07	869	....	11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	....	3.55A	3.55A	3.75	866	....	11
3 ..	....	3.80B	....	3.80B	4.12	896	....	11
4 ..	....	....	....	4.12N	4.55	926	....	11
5 ..	....	5.00B	....	5.00B	4.82	.889	....	11
6 ..	....	....	3.75A	3.75A	3.42	.875	....	11
9 ..	....	....	3.15A	3.15A	2.90	.853	....	11
10 ..	....	....	....	2.90N	3.12	.889	....	11
11 ..	....	3.45B	....	3.12N	3.30	.918	....	11
12 ..	....	....	3.15A	3.15A	2.70	.883	....	11
13 ..	....	....	1.60A	1.60A	1.55	.738	....	11
16 ..	1.10	1.10	1.10	1.10	.95	.662	1	1
17 ..	....	1.15B	.90A	1.15B	1.00	.702	....	1
18 ..	....	....	.50A	.50A	.22	.341	....	1
19 ..	.20	.20	.05	.10	.12	.151	33	23
20 ..	....	....	.02A	.02A	.02	.001	....	...

AUGUST 1986 36 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17 ..	1.00	1.00	.90A	.90A	.50	.148	8	8
18 ..	....	....	....	.50N	.35	.125	....	8
21 ..	....	....	....	.35N	.40	.134	....	8
22 ..	....	....	....	.40N	.35	.111	....	8
23 ..	....	....	....	.35N	.40	.135	....	8
24 ..	.80	.80	.70A	.70A	.50	125	4	12
25 ..	....	...	....	.50N	.40	.133	3	15
28 ..	....	....	....	.40N	.40	.115	....	15
29 ..	....	....	....	.40N	.15	.071	....	15
30 ..	....	.20B	....	.20B	.20	.051	....	15

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 36 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.20N	22	.061	...	15
2 ..	.40	.40	.40	.40	30	054	4	19
5 ..	.35	.35	.35	.35	.20	.045	14	33
6 ..	...	....	....	20N	20	.044	5	38
7 ..	....	....	....	.20N	20	045	....	38
8 ..	....	....	....	20N	.05	024	....	38
9 ..	....	....	....	05N	.05	024	....	38
12 ..	....	....	...	05N	.05	032	....	38
13 ..	...	....	....	05N	05	022	...	38
14 ..	....	....	...	05N	.05	017	...	38
15 ..	....	....	....	05N	07	024	....	38
16 ..	....	....	....	.07N	.10	034	....	38
19 ..	....	....	.05A	05A	.05	.021	....	38
20 ..	....	....	....	.05N	05	020	....	38
21 ..	....	....	....	05N	07	.031	.	38
22 ..	....	....	....	07N	05	.025	....	38
23 ..	....	....	....	.05N	05	017	....	38
26 ..	Exchange Closed; Memorial Day							
27 ..	....	....	....	05N	05	014	....	38
28 ..	....	....	....	.05N	05	007	....	38
29 ..	....	....	....	.05N	.05	009	....	38
30 ..	....	....	....	05N	05	011	....	38

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	....	....	....	.05N	.05	.009	....	38
3 ..	....	....	....	.05N	.05	.012	....	38
4 ..	....	....	....	05N	.05	.014	....	38
5 ..	....	....	....	.05N	.02	.010	....	38
6 ..	....	....	....	.02N	.02	.008	....	38
9 ..	....	....	....	.02N	02	.006	....	38
10 ..	....	....	....	.02N	.02	.006	....	38
11 ..	....	....	....	02N	.02	.005	....	38
12 ..	....	....	....	.02N	.02	.003	....	38
13 ..	....	....	....	02N	.02	.001	....	38
16 ..	....	....	....	02N	.02	.000	....	38
17 ..	....	....	....	02N	.02	.000	....	38
18 ..	...	....	..	.02N	.02	.000	....	38
19 ..	....	....	....	.02N	.02	.000	....	38
20 ..	....	....	....	02N	.02	.000	....	38
23 ..	....	....	....	02N	.02	.000	....	38
24 ..	....	....	....	.02N	.02	.000	...	38
25 ..	....	....	....	.02N	..	.000	....	38
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
27 ..	CAB	CAB	CAB	CAB	CAB	.000	...	38
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
3 ..	CAB	CAB	CAB	CAB	.02	000	....	38
4 ..	Exchange Closed; Independence Day							
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
18 ..	CAB	CAB	CAB	CAB	CAB	000	....	38
21 ..	CAB	CAB	CAB	CAB	CAB	.000	...	38
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	38

AUGUST 1986 38 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17 ..	.50	.50	.50	.50	.50	.154	1	....
18 ..	....	....	....	.50N	.50	.154	....	1
19 ..	....	....	....	.50N	.50	.155	..	1
20 ..	....	....	....	.50N	.50	.155	....	1
21 ..	....	....	....	.50N	.50	.150	....	1
24 ..	....	....	....	.50N	.55	.156	....	1
25 ..	....	....	.50A	.50A	.45	.130	....	1
26 ..	....	....	....	.45N	.52	.140	....	1
27 ..	....	....	...	.52N	.40	.141	....	1
28 ..	Exchange Closed; Good Friday							
31 ..	....	....	....	.40N	.50	.193	....	1

LIVE HOG OPTION ON FUTURES — PUTS
AUGUST 1986 38 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.50N	.50	.170	....	1
2	....	....	....	.50N	.50	.160	....	1
3	....	....	....	.50N	.50	.227	....	1
4	....	.60B	....	.60B	1.35	.313	....	1
7	....	....	1.25A	1.25A	1.12	.313	....	1
8	....	....	....	1.12N	1.00	.313	....	1
9	.95	.95	.80	.80	1.00	.252	2	3
10	....	....	.95A	.95A	.95	.295	....	3
11	....	....	....	.95N	1.00	.261	....	3
14	....	....	....	1.00N	1.05	.266	....	3
15	....	....	.95A	.95A	1.05	.288	....	3
16	1.20	1.50	1.20	1.50	1.32	.358	11	14
17	....	1.50B	....	1.32N	.95	.262	....	9
18	....	....	....	.95N	.80	.228	....	9
21	1.15	1.15	1.00	1.00	.85	.243	3	12
22	....	....	....	.85N	.75	.209	....	12
23	....	....	....	.75N	.90	.245	....	12
24	1.10	1.10	1.00	1.00	.85	.230	7	19
25	....	....	....	.85N	.90	.242	3	22
28	....	....	....	.90N	.80	.217	....	22
29	.75	.75	.55	.55	.50	.147	4	26
30	.50	.50	.50	.50	.40	.111	2	28

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.50	.50	.50	.50	.50	.130	....	28
2	....	....	....	.50N	.40	.119	1	29
5	....	....	....	.40N	.30	.104	....	29
6	....	....	....	.30N	.30	.102	....	29
7	....	....	....	.30N	.30	.104	....	29
8	....	....	....	.30N	.15	.063	....	29
9	....	....	....	.15N	.15	.063	....	29
12	....	....	....	.15N	.15	.082	....	29
13	....	.17B	....	.17B	.17	.059	....	29
14	....	....	....	.17N	.15	.049	....	29
15	....	....	....	.15N	.25	.066	....	29
16	....	....	....	.25N	.30	.088	....	29
19	....	....	.20A	.20A	.15	.060	....	29
20	....	....	....	.15N	.15	.059	....	29
21	....	....	....	.15N	.20	.081	....	29
22	....	....	....	.20N	.15	.070	....	29
23	....	....	....	.15N	.15	.051	....	29
26	Exchange Closed; Memorial Day							
27	....	....	....	.15N	.15	.045	....	29
28	....	....	....	.15N	.10	.027	....	29
29	....	....	....	.10N	.10	.033	....	29
30	....	....	....	.10N	.10	.037	....	29

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.10N	.10	.031	....	29
3	....	....	....	.10N	.10	.040	....	29
4	.10	.10	.10	.10	.10	.047	50	77
5	....	....	....	.10N	.07	.036	....	77
6	....	....	....	.07N	.07	.031	....	77
9	....	....	.05A	.05A	.02	.024	....	77
10	....	.07B	....	.02N	.02	.024	....	77
11	....	.05B	....	.05B	.05	.023	....	77
12	....	....	....	.05N	.05	.018	....	77
13	....	....	....	.05N	.02	.007	....	77
16	....	....	....	.02N	.02	.003	....	77
17	....	....	....	.02N	.02	.002	....	77
18	....	....	....	.02N	.02	.001	....	77
19	....	....	....	.02N	.02	.000	....	77
20	....	....	....	.02N	.02	.000	....	77
23	....	....	....	.02N	.02	.000	....	77
24	.02	.02	.02	.02	.02	.000	1	78
25	....	....	....	.02N	....	.000	....	77
26	CAB	CAB	CAB	CAB	CAB	.000	....	77
27	CAB	CAB	CAB	CAB	CAB	.000	....	77
30	CAB	CAB	CAB	CAB	CAB	.000	....	77

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	77
2	CAB	CAB	CAB	CAB	CAB	.000	....	77
3	CAB	CAB	CAB	CAB	CAB	.000	....	77
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.000	....	77
8	CAB	CAB	CAB	CAB	CAB	.000	....	77
9	CAB	CAB	CAB	CAB	CAB	.000	....	77
10	CAB	CAB	CAB	CAB	CAB	.000	....	77
11	CAB	CAB	CAB	CAB	CAB	.000	....	77
14	CAB	CAB	CAB	CAB	CAB	.000	....	77
15	CAB	CAB	CAB	CAB	CAB	.000	....	77
16	CAB	CAB	CAB	CAB	CAB	.000	....	77

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
AUGUST 1986 38 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.000	....	77
18	CAB	CAB	CAB	CAB	CAB	.000	....	77
21	CAB	CAB	CAB	CAB	CAB	.000	....	77
22	CAB	CAB	CAB	CAB	CAB	.000	....	77
23	CAB	CAB	CAB	CAB	CAB	.000	....	77
24	CAB	CAB	CAB	CAB	CAB	.000	....	77

AUGUST 1986 40 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.85	.85	.85	.85	.85	.235	1	1
22	....	....	....	.85N	1.00	.218	....	1
23	....	....	....	1.00N	.95	.224	....	1
24	....	....	....	.95N	.92	.218	....	1
27	....	....	....	.92N	.95	.231	....	1
28	....	....	....	.95N	.90	.208	....	1
29	....	....	....	.90N	.90	.211	....	1
30	....	....	....	.90N	.70	.196	....	1
31	....	....	....	.70N	.90	.246	....	1

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.90N	.90	.256	....	1
4	....	1.00B	....	1.00B	1.00	.275	....	1
5	....	....	....	1.00N	.90	.275	....	1
6	....	....	....	.90N	.90	.251	....	1
7	....	....	....	.90N	.90	.253	....	1
10	....	....	....	.90N	1.00	.265	....	1
11	....	1.10B	....	1.10B	1.20	.287	....	1
12	....	....	....	1.20N	1.20	.283	....	1
13	....	....	....	1.20N	1.20	.287	....	1
14	....	....	....	1.20N	1.30	.309	....	1
17	Exchange Closed; President's Day							
18	....	....	....	1.30N	1.45	.356	....	1
19	....	....	....	1.45N	1.45	.333	....	1
20	....	....	....	1.45N	1.60	.365	....	1
21	....	....	....	1.60N	1.60	.340	....	1
24	1.50	1.50	1.50	1.50	1.50	.335	2	3
25	1.45	1.45	1.45	1.45	1.25	.291	1	3
26	....	....	....	1.25N	1.30	.303	....	3
27	....	1.40B	....	1.40B	1.62	.359	....	3
28	....	....	....	1.62N	2.07	.381	....	3

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	2.00A	2.00A	2.20	.369	....	3
4	....	....	1.70A	1.70A	1.70	.366	....	3
5	....	....	1.60A	1.60A	1.55	.362	....	3
6	....	....	....	1.55N	1.35	.338	....	3
7	....	....	....	1.35N	1.42	.346	....	3
10	....	....	....	1.42N	1.60	.336	....	3
11	....	....	1.50A	1.50A	1.50	.335	....	3
12	....	....	....	1.50N	1.20	.289	....	3
13	....	....	....	1.20N	1.15	.276	....	3
14	....	....	....	1.15N	1.05	.265	....	3
17	.90	.90	.90	.90	.85	.238	1	4
18	....	....	....	.85N	.90	.240	....	4
19	....	....	.85A	.85A	.85	.242	....	4
20	....	....	....	.85N	.90	.243	....	4
21	....	....	....	.90N	.90	.238	....	4
24	....	....	....	.90N	1.00	.247	....	4
25	....	....	....	1.00N	.80	.214	....	4
26	....	....	....	.80N	.90	.230	....	4
27	....	....	....	.90N	.80	.233	....	4
28	Exchange Closed; Good Friday							
31	....	.85B	....	.85B	1.00	.305	....	4

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.00N	1.00	.277	....	4
2	.90	.90	.90	.90	.90	.266	1	3
3	1.10	1.10	1.10	1.10	1.20	.352	1	4
4	....	1.35B	....	1.35B	2.20	.454	....	4
7	....	....	2.15A	2.15A	1.97	.460	....	4
8	1.87	1.87	1.72	1.72	1.70	.460	26	29
9	....	....	1.60A	1.60A	1.60	.389	....	29
10	1.60	1.60	1.60	1.60	1.95	.440	1	29
11	1.50	1.50	1.50	1.50	1.65	.400	20	29
14	....	....	....	1.65N	1.85	.407	....	29
15	....	....	1.70A	1.70A	1.80	.432	....	29
16	....	2.15B	....	2.15B	2.30	.509	....	29
17	....	2.80B	2.25A	2.30N	1.70	.400	....	29
18	1.80	1.80	1.60A	1.60A	1.50	.359	2	31
21	....	....	....	1.50N	1.60	.379	....	31
22	1.60	1.60	1.40	1.40	1.40	.337	2	32

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 40 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	....	....	1.40N	1.55	.362	....	32
24..	....	....	....	1.55N	1.55	.364	....	32
25..	1.60	1.60	1.60	1.60	1.60	.378	1	33
28..	....	....	1.50A	1.50A	1.40	.351	....	33
29..	1.40	1.40	1.00	1.00	.85	.256	15	47
30..	1.00	1.00	.90	.90	.65	.205	10	58

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.00	.92	.92	1.00	.234	2	60
2..	....	....	....	1.00N	.80	.218	2	62
5..	.80	.80	.70A	.75	.65	.198	10	70
6..	....	....	....	.65N	.65	.196	2	72
7..	....	....	....	.65N	.65	.199	....	72
8..	.60	.60	.40	.40	.40	.133	7	73
9..	....	....	....	.40N	.40	.135	....	73
12..	....	....	....	.40N	.60	.167	....	73
13..	....	....	....	.60N	.45	.129	....	73
14..	....	....	....	.45N	.40	.112	....	73
15..	.40	.40	.40	.40	.50	.143	1	74
16..	.80	.80	.80	.80	.65	.180	1	75
19..	.40	.40	.40	.40	.40	.133	3	75
20..	.50	.50	.50	.50	.40	.132	1	76
21..	.45	.60B	.45	.45	.55	.172	50	126
22..	.50@.57	.67	.50	.67	.55	.152	60	95
23..	.40	.40	.40	.40	.35	.119	1	95
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.35N	.30	.110	....	95
28..	.25	.25	.25	.25	.20	.072	2	94
29..	....	.22B	....	.22B	.15	.085	....	94
30..	....	.25B	....	.25B	.25	.095	....	94

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.25	.25	.25	.25	.17	.084	3	97
3..	.25	.25	.20	.22	.22	.103	110	208
4..	.25	.35B	.25	.35B	.35	.118	40	243
5..	....	....	....	.35N	.20	.095	....	234
6..	.25	.25	.25	.25	.17	.084	....	234
9..	.17	.17	.15A	.15A	.12	.071	4	237
10..	.15	.15	.15	.15	.15	.074	2	237
11..	.15	.17	.12	.12	.12	.072	175	407
12..	.12	.12	.12	.12N	.12	.059	5	412
13..	....	....	....	.12N	.05	.029	....	412
16..	....	....	....	.05N	.05	.016	....	412
17..	....	....	....	.05N	.02	.013	....	412
18..	....	.05B	....	.05B	.05	.006	....	412
19..	....	....	....	.05N	.02	.004	....	412
20..	....	....	....	.02N	.02	.001	....	412
23..	....	....	....	.02N	.02	.001	....	412
24..	....	....	....	.02N	....	.000	....	412
25..	CAB	CAB	CAB	CAB	CAB	.000	....	412
26..	CAB	CAB	CAB	CAB	CAB	.000	....	412
27..	CAB	CAB	CAB	CAB	CAB	.000	....	412
30..	CAB	CAB	CAB	CAB	CAB	.000	....	412

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	412
2..	CAB	CAB	CAB	CAB	CAB	.000	....	412
3..	CAB	CAB	CAB	CAB	CAB	.000	....	412
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	412
8..	CAB	CAB	CAB	CAB	CAB	.000	....	412
9..	CAB	CAB	CAB	CAB	CAB	.000	....	412
10..	CAB	CAB	CAB	CAB	CAB	.000	....	412
11..	CAB	CAB	CAB	CAB	CAB	.000	....	412
14..	CAB	CAB	CAB	CAB	CAB	.000	....	412
15..	CAB	CAB	CAB	CAB	CAB	.000	....	412
16..	CAB	CAB	CAB	CAB	CAB	.000	....	412
17..	CAB	CAB	CAB	CAB	CAB	.000	....	412
18..	CAB	CAB	CAB	CAB	CAB	.000	....	412
21..	CAB	CAB	CAB	CAB	CAB	.000	....	412
22..	CAB	CAB	CAB	CAB	CAB	.000	....	412
23..	CAB	CAB	CAB	CAB	CAB	.000	....	412
24..	CAB	CAB	CAB	CAB	CAB	.000	....	412

AUGUST 1986 42 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
18..	2.65	2.65	2.65	2.65	2.65	.471	1	1
19..	....	....	2.55A	2.55A	2.50	.447	....	1
20..	....	....	2.45A	2.45A	2.70	.482	....	1
21..	....	....	2.45A	2.45A	2.45	.456	....	1
24..	....	....	2.40A	2.40A	2.40	.451	....	1

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 42 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	....	2.25A	2.25A	2.00	.403	....	1
26..	....	....	....	2.00N	2.12	.417	....	1
27..	....	2.30B	....	2.30B	2.55	.478	....	1
28..	....	....	....	2.55N	3.05	.479	....	1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	3.00A	3.00A	3.15	.467	....	1
4..	....	....	2.55A	2.55A	2.55	.465	....	1
5..	....	....	....	2.55N	2.45	.461	....	1
6..	....	....	2.35A	2.35A	2.20	.436	....	1
7..	....	....	....	2.20N	2.30	.444	....	1
10..	....	....	....	2.30N	2.40	.436	....	1
11..	....	....	2.30A	2.30A	2.30	.438	....	1
12..	....	....	....	2.30N	2.00	.389	....	1
13..	....	....	....	2.00N	1.90	.377	....	1
14..	....	....	1.80A	1.80A	1.70	.366	....	1
17..	....	....	....	1.70N	1.50	.337	....	1
18..	1.50	1.50	1.50	1.50	1.60	.341	1	2
19..	....	....	....	1.60N	1.60	.345	....	2
20..	....	....	....	1.60N	1.65	.347	....	2
21..	....	....	....	1.65N	1.62	.343	....	2
24..	1.50	1.50	1.50	1.50	1.65	.356	2	3
25..	1.40	1.40	1.40	1.40	1.45	.318	1	4
26..	....	....	1.25A	1.25A	1.25	.339	....	4
27..	....	....	....	1.25N	1.25	.345	....	4
28..	Exchange Closed; Good Friday							
31..	....	1.50B	....	1.50B	1.70	.432	....	4

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.60	1.85B	1.40	1.40	1.40	.403	50	52
2..	....	....	....	1.40N	1.45	.391	....	52
3..	....	2.00B	....	2.00B	2.12	.489	....	52
4..	3.00	3.00	3.00	3.00	2.95	.595	1	53
7..	....	....	....	2.95N	3.00	.605	....	53
8..	2.97	2.97	2.97	2.97	2.90	.605	1	53
9..	....	....	2.60A	2.60A	2.60	.534	....	53
10..	....	....	....	2.60N	3.00	.585	....	53
11..	2.45	2.60	2.45	2.60	2.70	.545	16	52
14..	....	....	....	2.70N	2.90	.553	....	52
15..	....	....	2.60A	2.60A	2.80	.579	....	52
16..	3.00	3.45B	3.00	3.45B	3.55	.652	2	54
17..	....	3.80B	....	3.55N	2.75	.545	....	54
18..	2.20	2.70	2.20	2.70	2.45	.501	4	54
21..	....	2.55B	....	2.55B	2.60	.524	....	55
22..	....	....	....	2.60N	2.30	.480	....	55
23..	....	2.40B	....	2.40B	2.65	.528	....	55
24..	....	....	....	2.65N	2.50	.510	....	55
25..	....	....	....	2.50N	2.60	.524	....	55
28..	2.50	2.50	2.42A	2.42A	2.30	.498	1	55
29..	2.30	2.30	1.80	1.80	1.70	.390	7	61
30..	1.80	1.80	1.75	1.75	1.35	.327	5	61

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.60	1.60	1.60	1.60	1.70	.364	3	63
2..	1.75	1.75	1.60	1.60	1.45	.345	4	64
5..	1.70	1.70	1.15	1.15	1.20	.322	25	75
6..	....	....	....	1.20N	1.20	.321	1	76
7..	1.30	1.30	1.30	1.30	1.30	.327	1	77
8..	1.20	1.20	1.00	1.00	.80	.238	6	81
9..	.90	1.00	.80	.85B	.85	.241	75	106
12..	1.00	1.00	1.00	1.00	1.15	.289	4	101
13..	.85	.85	.80	.80	.85	.235	2	103
14..	.75	.75	.75	.75	.85	.211	3	104
15..	.90	.90	.80A	.90	.95	.257	2	106
16..	1.35	1.35	1.30	1.30	1.30	.310	2	108
19..	1.10	1.10	.80A	.80A	.90	.247	6	113
20..	....	....	....	.90N	.80	.245	....	113
21..	.90	1.25B	.90	1.25B	1.15	.302	1	114
22..	1.15@.10	1.25B	1.10	1.10	1.00	.273	14	112
23..	.90	.90	.85	.85	.75	.226	12	120
26..	Exchange Closed; Memorial Day							
27..	.70	.70	.65	.70B	.70	.215	3	121
28..	.70	.70	.40	.60A	.50	.155	5	123
29..	.65	.65	.60	.60	.55	.178	3	125
30..	.65	.65	.65	.65	.60	.195	1	126

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.60N	.45	.179	....	126
3..	.70	.70	.70	.70	.55	.210	4	126
4..	....	.60B	....	.60B	.65	.235	....	126
5..	.90	.90	.60	.60	.50	.197	8	133
6..	.55	.60	.55	.60	.42	.181	3	136

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 42 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.45	.45	.45	.45	.35	.162	26	151
10..	....	....	....	.35N	.37	.170	....	151
11..	.50	.50	.50	.50	.40	.169	7	153
12..	.30	.35B	.30	.35B	.30	.146	3	158
13..	.25	.25	.25	.25	.15	.085	2	160
16..	.17	.17	.15	.15	.07	.056	12	171
17..	....	....	....	.07N	.05	.048	....	170
18..	....	....	....	.05N	.05	.028	....	170
19..	....	....	....	.05N	.05	.019	....	170
20..	....	....	....	.05N	.02	.010	....	170
23..	.07	.07	.07	.07	.07	.008	....	170
24..	.05	.05	.02	.02	.02	.003	8	168
25..	....	....	....	.02N	....	.001	5	163
26..	.02	.02	.02	.02	....	.000	2	163
27..	.02	.02	.02	.02	....	.000	2	163
30..	CAB	CAB	CAB	CAB	CAB	.000	1	163

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	163
2..	CAB	CAB	CAB	CAB	CAB	.000	....	163
3..	CAB	CAB	CAB	CAB	CAB	.000	....	163
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	164
8..	CAB	CAB	CAB	CAB	CAB	.000	....	163
9..	CAB	CAB	CAB	CAB	CAB	.000	....	163
10..	CAB	CAB	CAB	CAB	CAB	.000	....	163
11..	CAB	CAB	CAB	CAB	CAB	.000	....	163
14..	CAB	CAB	CAB	CAB	CAB	.000	....	163
15..	CAB	CAB	CAB	CAB	CAB	.000	....	163
16..	CAB	CAB	CAB	CAB	CAB	.000	....	163
17..	CAB	CAB	CAB	CAB	CAB	.000	....	163
18..	CAB	CAB	CAB	CAB	CAB	.000	....	163
21..	CAB	CAB	CAB	CAB	CAB	.000	....	163
22..	CAB	CAB	CAB	CAB	CAB	.000	....	163
23..	CAB	CAB	CAB	CAB	CAB	.000	....	163
24..	CAB	CAB	CAB	CAB	CAB	.000	....	163

AUGUST 1986 44 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	2.67N	2.70	.429	....	2
3..	....	....	....	2.70N	2.85	.443	....	2
6..	....	....	....	2.85N	2.80	.436	....	2
7..	....	....	....	2.80N	2.72	.429	....	2
8..	....	....	....	2.72N	3.10	.478	....	2
9..	....	....	....	3.10N	3.30	.490	....	2
10..	....	....	3.25A	3.25A	3.25	.489	....	2
13..	....	....	....	3.25N	3.35	.506	....	2
14..	....	....	....	3.35N	3.25	.490	....	2
15..	....	....	....	3.25N	2.90	.450	....	2
16..	....	....	....	2.90N	2.87	.451	....	2
17..	....	....	....	2.87N	2.95	.461	....	2
20..	....	....	....	2.95N	2.75	.441	....	2
21..	....	....	....	2.75N	2.57	.427	....	2
22..	....	....	....	2.57N	2.40	.405	....	2
23..	....	....	....	2.40N	2.50	.413	....	2
24..	....	....	2.40A	2.40A	2.40	.406	....	2
27..	....	....	2.20A	2.40N	2.25	.424	....	2
28..	....	....	....	2.25N	2.20	.394	....	2
29..	....	....	....	2.20N	2.20	.399	....	2
30..	....	....	....	2.20N	2.00	.380	....	2
31..	....	....	....	2.00N	2.45	.446	....	2

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.45N	2.50	.460	....	2
4..	....	....	....	2.50N	2.65	.484	....	2
5..	....	....	....	2.65N	2.50	.484	....	2
6..	....	....	....	2.50N	2.50	.455	....	2
7..	....	....	....	2.50N	2.55	.459	....	2
10..	....	....	....	2.55N	2.60	.475	....	2
11..	....	....	....	2.60N	2.90	.503	....	2
12..	....	....	....	2.90N	2.90	.499	....	2
13..	....	....	....	2.90N	2.90	.505	....	2
14..	....	....	....	2.90N	3.20	.530	....	2
17..	Exchange Closed; President's Day							
18..	....	3.60B	....	3.60B	3.60	.584	....	2
19..	....	....	....	3.60N	3.60	.560	....	2
20..	....	....	....	3.60N	4.00	.595	....	2
21..	....	...	3.55A	3.55A	3.55	.569	....	2
24..	....	....	....	3.55N	3.55	.566	....	2
25..	....	....	3.50A	3.50A	3.10	.518	....	2
26..	....	....	....	3.10N	3.15	.532	....	2
27..	....	....	....	3.15N	3.75	.594	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 44 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	....	....	....	3.75N	4.22	.574	....	2

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.00A	4.00A	4.32	.564	....	2
4..	....	....	3.65A	3.65A	3.65	.562	....	2
5..	....	....	3.60A	3.60A	3.55	.558	....	2
6..	....	....	3.50A	3.50A	3.30	.533	....	2
7..	....	....	....	3.30N	3.40	.542	....	2
10..	....	....	....	3.40N	3.55	.535	....	2
11..	....	....	3.40A	3.40A	3.40	.539	....	2
12..	....	....	3.00A	3.00A	3.00	.492	....	2
13..	....	....	....	3.00N	2.85	.482	....	2
14..	....	....	2.80A	2.80A	2.60	.472	....	2
17..	....	....	....	2.60N	2.37	.443	....	2
18..	2.50	2.55	2.50	2.55	2.50	.449	2	4
19..	....	....	....	2.50N	2.50	.455	....	4
20..	....	....	....	2.50N	2.50	.459	....	4
21..	....	....	....	2.50N	2.50	.455	....	4
24..	....	....	2.45A	2.45A	2.60	.471	....	4
25..	2.25	2.25	2.25	2.25	2.30	.433	1	5
26..	....	....	....	2.30N	2.45	.458	....	5
27..	....	....	....	2.45N	2.35	.467	....	5
28..	Exchange Closed; Good Friday							
31..	....	2.50B	....	2.50B	3.10	.560	....	5

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.10N	2.80	.533	....	5
2..	2.25	2.30	2.25	2.30	2.50	.522	5	7
3..	....	3.00B	....	3.00B	3.37	.621	....	7
4..	....	3.45B	....	3.45B	4.50	.718	....	7
7..	....	....	....	4.50N	4.50	.731	....	7
8..	....	....	4.45A	4.45A	4.15	.731	....	7
9..	....	....	4.00A	4.00A	4.00	.669	....	7
10..	....	....	3.90A	4.00N	4.30	.714	....	7
11..	....	....	3.90A	3.90A	3.90	.679	....	7
14..	....	3.95B	....	3.95B	4.20	.687	....	7
15..	....	....	3.90A	3.90A	4.15	.709	....	7
16..	....	5.00B	....	5.00B	5.05	.771	....	7
17..	....	5.40B	5.00A	5.00A	4.10	.678	....	7
18..	....	....	3.90A	3.90A	3.70	.638	....	7
21..	3.50	3.80B	3.50	3.55B	3.85	.660	1	8
22..	....	....	3.80A	3.80A	3.50	.619	....	8
23..	....	3.60B	....	3.60B	3.90	.664	....	8
24..	....	....	....	3.90N	3.80	.647	....	8
25..	....	....	....	3.80N	3.90	.661	....	8
28..	....	....	3.80A	3.80A	3.50	.638	....	8
29..	....	....	3.10A	3.10A	2.57	.532	....	8
30..	3.00	3.00	2.50	2.50	2.25	.465	5	12

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.50	2.50	2.50	2.50	2.65	.506	3	14
2..	2.80	2.85	2.75	2.75	2.55	.486	5	15
5..	2.50	2.50	2.00	2.00	2.05	.464	2	17
6..	2.10	2.10	2.00	2.00	2.05	.464	13	27
7..	2.15	2.15	2.15	2.15	2.05	.471	11	37
8..	2.00	2.00	1.57	1.57	1.45	.370	5	41
9..	1.60	1.60	1.60	1.60	1.50	.375	....	41
12..	1.90	1.90	1.75	1.80B	2.00	.433	12	52
13..	1.80	1.80	1.50	1.50	1.60	.370	4	53
14..	1.60	1.60	1.50	1.50	1.40	.341	6	56
15..	1.40	1.55	1.40	1.50	1.60	.399	18	66
16..	2.05	2.15	2.05	2.15	2.15	.461	5	68
19..	1.85	1.85	1.50	1.50A	1.47	.390	12	73
20..	1.50@.60	1.80	1.20	1.75A	1.55	.388	10	76
21..	1.90	2.15B	1.75A	2.15B	2.00	.455	6	81
22..	2.25	2.25	1.90	1.90	1.85	.422	8	83
23..	1.90@.92	1.92	1.30	1.55	1.35	.366	26	96
26..	Exchange Closed; Memorial Day							
27..	1.50	1.50	1.40A	1.45	1.35	.356	5	97
28..	1.20	1.25	1.00	1.10	1.00	.277	17	113
29..	1.00	1.27	1.00	1.15A	1.10	.308	38	145
30..	1.30	1.47	1.20	1.30A	1.05	.332	8	151

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.00	1.00	1.00	1.00	1.00	.315	16	167
3..	1.20	1.35	1.15	1.35	1.20	.356	30	196
4..	1.60	1.60	1.30	1.30	1.45	.389	7	203
5..	1.50	1.50	1.00	1.00	1.05	.339	20	220
6..	1.30	1.30	1.10	1.20	1.05	.320	16	216
9..	.90@1.00	1.00	.80	1.00	.80	.299	29	234
10..	.90	.95	.90	.95	.90	.313	11	244
11..	1.00	1.10	.85	.85	.85	.315	41	257

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
AUGUST 1986 44 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	.95	.95	.90A	.90A	.85	.285	24	249
13..	.80@.75	.80	.47	.50	.45	.190	80	286
16..	.40	.40	.25	.30B	.27	.141	24	305
17..	.35	.40	.35	.35A	.27	.127	16	318
18..	.35	.35	.25	.25	.22	.084	9	325
19..	.17	.25	.17	.25	.17	.063	1	327
20..	.15	.25	.15	.15	.07	.037	39	360
23..	.25@.22	.25	.22	.22	.22	.034	43	362
24..	.10	.10	.02	.05	.02	.016	11	362
25..	.05	.05	.05	.05	.05	.006	6	310
26..	.05	.05	.02	.02A	....	.002	31	311
27..	CAB	CAB	CAB	CAB	CAB	.001	....	308
30..	CAB	CAB	CAB	CAB	CAB	.001	....	308

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	308
2..	CAB	CAB	CAB	CAB	CAB	.000	....	308
3..	CAB	CAB	CAB	CAB	CAB	.000	....	308
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	308
8..	CAB	CAB	CAB	CAB	CAB	.000	....	308
9..	CAB	CAB	CAB	CAB	CAB	.000	....	308
10..	CAB	CAB	CAB	CAB	CAB	.000	....	308
11..	CAB	CAB	CAB	CAB	CAB	.000	....	308
14..	CAB	CAB	CAB	CAB	CAB	.000	....	308
15..	CAB	CAB	CAB	CAB	CAB	.000	....	308
16..	CAB	CAB	CAB	CAB	CAB	.000	....	308
17..	CAB	CAB	CAB	CAB	CAB	.000	....	308
18..	CAB	CAB	CAB	CAB	CAB	.000	....	308
21..	CAB	CAB	CAB	CAB	CAB	.000	....	308
22..	CAB	CAB	CAB	CAB	CAB	.000	....	308
23..	CAB	CAB	CAB	CAB	CAB	.000	....	308
24..	CAB	CAB	CAB	CAB	CAB	.000	....	308

AUGUST 1986 46 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	2.50	2.50	2.40	2.40	2.40	.487	3	3
15..	2.60	2.60	2.60	2.60	2.80	.549	2	5
16..	....	3.15B	....	3.15B	3.20	.611	....	5
19..	....	....	2.50A	2.50A	2.50	.543	....	5
20..	2.50	2.85	2.40	2.50B	2.55	.542	6	6
21..	2.90	3.00B	2.90	3.00B	3.10	.608	....	6
22..	3.40	3.40	2.90A	2.90A	2.85	.576	2	8
23..	2.50	2.50	2.50	2.50	2.40	.519	1	9
26..	Exchange Closed; Memorial Day							
27..	....	....	2.25A	2.40N	2.25	.513	....	9
28..	2.15	2.15	1.85A	1.85A	1.75	.425	3	12
29..	2.10	2.10	1.90A	1.90A	1.90	.462	14	26
30..	2.00	2.20B	2.00	2.20B	1.95	.490	6	30

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.15	2.15	1.75	2.00	1.95	.474	37	63
3..	1.92	2.40	1.92	2.35	2.15	.519	22	73
4..	2.60	2.60	2.45	2.45	2.60	.555	28	97
5..	2.55	2.75	2.40	2.40	1.92	.501	8	105
6..	2.20	2.25	2.00	2.05	1.85	.483	22	125
9..	1.85	1.85	1.75	1.75	1.77	.464	2	127
10..	1.85	1.95	1.70	1.80A	1.70	.484	14	141
11..	2.10	2.10	1.80A	1.80A	1.77	.489	4	145
12..	1.75	1.75	1.70	1.70	1.60	.458	6	148
13..	1.50	1.50	1.10	1.15	1.10	.343	19	165
16..	.97	1.00	.65	.85	.70	.281	67	211
17..	.75	.85	.75	.75	.72	.262	20	229
18..	.65	.85	.55	.55	.55	.192	32	257
19..	.60	.60	.45	.50	.35	.154	22	272
20..	.50	.50	.35	.35	.35	.102	13	285
23..	.50	.50	.35	.50	.32	.099	63	341
24..	.20@.15	.20	.05	.05	.05	.053	155	431
25..	.05	.05	.05	.05	.05	.024	3	428
26..	.05	.05	.02	.05	.05	.011	103	435
27..	.05	.05	.05	.05	.05	.006	9	435
30..	....	....	....	.05N	.02	.005	....	436

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	....	.004	....	436
2..	CAB	CAB	CAB	CAB	CAB	.001	....	436
3..	CAB	CAB	CAB	CAB	CAB	.000	....	434
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	434
8..	CAB	CAB	CAB	CAB	CAB	.001	....	434
9..	CAB	CAB	CAB	CAB	CAB	.000	....	434
10..	CAB	CAB	CAB	CAB	CAB	.000	....	434

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
AUGUST 1986 46 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	CAB	CAB	CAB	CAB	CAB	.000	....	434
14..	CAB	CAB	CAB	CAB	CAB	.000	....	434
15..	CAB	CAB	CAB	CAB	CAB	.000	....	434
16..	CAB	CAB	CAB	CAB	CAB	.000	....	434
17..	CAB	CAB	CAB	CAB	CAB	.000	....	434
18..	CAB	CAB	CAB	CAB	CAB	.000	....	434
21..	CAB	CAB	CAB	CAB	CAB	.000	....	434
22..	CAB	CAB	CAB	CAB	CAB	.000	....	434
23..	CAB	CAB	CAB	CAB	CAB	.000	....	434
24..	CAB	CAB	CAB	CAB	CAB	.000	....	434

AUGUST 1986 48 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
28..	2.95	2.95	2.95	2.95	2.80	.579	1	1
29..	3.20	3.40	3.20	3.30	3.10	.615	9	10
30..	....	....	....	3.10N	3.20	.642	1	11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	3.00A	3.00A	3.15	.631	....	11
3..	....	....	....	3.15N	3.42	.673	....	11
4..	3.90	3.90	3.90	3.90	3.90	.706	1	12
5..	3.90	3.90	3.90	3.90	3.20	.656	2	14
6..	3.00	3.30B	3.00	3.00	3.05	.642	....	14
9..	....	....	2.95A	2.95A	2.92	.630	....	14
10..	....	....	....	2.92N	2.95	.651	....	14
11..	3.20	3.20	3.20	3.20	3.00	.658	1	15
12..	....	....	2.90A	2.90A	2.80	.632	2	17
13..	2.55	2.55	2.25A	2.25A	2.00	.518	5	19
16..	1.77	1.77	1.55	1.70	1.57	.456	7	26
17..	1.75	1.75	1.45	1.45@.50	1.50	.438	15	40
18..	1.75	1.75	1.20	1.20	1.20	.350	23	63
19..	1.30	1.30	.92	1.10	1.10	.299	82	138
20..	.95@.90	1.00	.77A	.90@.85	.85	.220	184	283
23..	.85	1.00	.70	.85	.82	.218	171	441
24..	.40@.25	.40	.05	.10	.10	.132	55	427
25..	.15	.20	.15	.20	.15	.072	10	437
26..	.20	.20	.10	.10	.10	.037	77	484
27..	.05	.05	.05	.05	.05	.023	6	435
30..	....	....	....	.05N	.05	.023	....	431

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.07	.07	.05	.019	5	431
2..	.05	.05	.05	.05	.02	.007	1	429
3..	....	....	....	.02N	....	.002	2	431
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.002	....	428
8..	CAB	CAB	CAB	CAB	CAB	.006	1	427
9..	CAB	CAB	CAB	CAB	CAB	.002	....	427
10..	CAB	CAB	CAB	CAB	CAB	.006	1	426
11..	CAB	CAB	CAB	CAB	CAB	.007	....	426
14..	CAB	CAB	CAB	CAB	CAB	.001	....	426
15..	CAB	CAB	CAB	CAB	CAB	.000	....	426
16..	CAB	CAB	CAB	CAB	CAB	.000	....	426
17..	CAB	CAB	CAB	CAB	CAB	.000	....	426
18..	CAB	CAB	CAB	CAB	CAB	.000	....	426
21..	CAB	CAB	CAB	CAB	CAB	.000	3	423
22..	CAB	CAB	CAB	CAB	CAB	.000	....	423
23..	CAB	CAB	CAB	CAB	CAB	.000	....	423
24..	CAB	CAB	CAB	CAB	CAB	.000	....	423

AUGUST 1986 50 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	2.00	2.00	1.70	1.80B	1.82	.478	11	10
20..	1.65	1.80	1.47	1.55	1.45	.383	211	211
23..	1.50	1.70	1.45	1.50	1.45	.385	108	313
24..	.50@.40	.50	.25	.35B	.35	.264	81	362
25..	.25	.35	.25	.35	.35	.166	31	334
26..	.30	.35	.22	.22	.22	.097	111	350
27..	.20@.15	.20	.10	.17B	.20	.066	11	358
30..	.25	.35	.25	.25	.25	.070	11	365

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.30	.10	.10	.10	.060	4	366
2..	.20	.20	.10	.10	.10	.028	7	369
3..	....	....	.07A	.07A	.05	.012	....	368
4..	Exchange Closed; Independence Day							
7..	.05	.05	CAB	.02B	....	.014	62	354
8..	CAB	CAB	CAB	CAB	CAB	.031	1	353
9..	.10	.10	.05A	.05A	.02	.015	3	356

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 50 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.07	.10	.07	.10	.07	.034	14	369
11..	.05	.05	.05	.05	.05	.039	1	369
14..	....	....	....	.05N	.02	.014	....	369
15..	.05	.05	.02A	.02A	.02	.003	3	369
16..	CAB	CAB	CAB	CAB	CAB	.000	2	367
17..	CAB	CAB	CAB	CAB	CAB	.000	....	367
18..	CAB	CAB	CAB	CAB	CAB	.000	....	367
21..	CAB	CAB	CAB	CAB	CAB	.000	1	366
22..	CAB	CAB	CAB	CAB	CAB	.000	....	366
23..	CAB	CAB	CAB	CAB	CAB	.000	....	366
24..	CAB	CAB	CAB	CAB	CAB	.000	....	366

AUGUST 1986 52 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	2.50	2.50	2.50	2.50	2.25	.563	20	20
23..	2.55	2.70	2.45A	2.45A	2.45	.570	114	134
24..	1.00	1.00	.50	.55	.55	.433	28	153
25..	.65	.65	.65	.65	.65	.307	11	158
26..	.50	.50	.50	.50	.50	.203	1	154
27..	.40	.50	.30	.50	.50	.151	53	183
30..	.60	.70	.50A	.50A	.50	.163	2	185

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70	.70	.45	.45	.40	.146	24	202
2..	.27	.27	.27	.27	.27	.080	2	202
3..	.10	.10	.10	.10	.10	.043	8	206
4..	Exchange Closed; Independence Day							
7..	.05	.05	.02	.05	.05	.052	104	280
8..	.15@.12	.15	.12	.12	.20	.100	90	352
9..	.25	.30B	.25	.25	.15	.058	12	364
10..	.10	.20	.10	.20	.25	.115	12	364
11..	.20	.20	.20	.20	.20	.131	5	359
14..	.12	.12	.10	.12	.15	.069	63	312
15..	....	....	.10A	.10A	.05	.023	....	297
16..	....	....	.02A	.02A	.02	.004	....	297
17..	.05	.05	.05	.05	.05	.011	5	302
18..	CAB	CAB	CAB	CAB	CAB	.005	1	301
21..	CAB	CAB	CAB	CAB	CAB	.000	....	301
22..	CAB	CAB	CAB	CAB	CAB	.000	....	301
23..	CAB	CAB	CAB	CAB	CAB	.000	....	301
24..	CAB	CAB	CAB	CAB	CAB	.000	....	301

AUGUST 1986 54 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	3.60	3.60	3.60	3.60	3.60	.735	11	11
24..	1.25	1.50	1.00	1.30	1.30	.610	33	41
25..	1.25@.30	1.30	1.05	1.05	1.12	.478	92	127
26..	1.15	1.20	.90	.90	.90	.352	96	190
27..	.90	.95	.50	.95	1.05	.281	50	220
30..	1.20	1.50	1.05	1.05	1.15	.304	33	218

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30	1.35	.90	.90	.90	.283	31	235
2..	.95	.95	.40	.45B	.60	.178	24	245
3..	.35	.50	.27	.27	.27	.112	15	248
4..	Exchange Closed; Independence Day							
7..	.25	.25	.10	.20	.22	.140	11	255
8..	.40	.50	.25	.50	.50	.235	13	251
9..	.80	.80	.45A	.45A	.45	.161	8	254
10..	.75	.75	.55A	.60	.70	.274	23	274
11..	.65	.75	.40	.72A	.72	.306	6	274
14..	.55	.55	.40	.40	.60	.214	10	273
15..	.30	.30	.12	.12	.15	.102	20	269
16..	.10	.10	.10	.10	.07	.032	3	265
17..	....	....	....	.07N	.10	.067	....	265
18..	.05	.05	.05	.05	.05	.042	50	315
21..	.05	.10	.02	.02	.02	.012	26	315
22..	....	....	....	.02N	.02	.008	....	304
23..	....	....	....	.02N	.02	.000	....	304
24..	CAB	CAB	CAB	CAB	CAB	.000	....	304

AUGUST 1986 56 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.10	2.10	2.00	2.00	2.50	.760	15	15
25..	2.10	2.25	2.00	2.00A	2.17	.648	45	52
26..	2.20	2.20	1.80	1.80	1.80	.521	30	45
27..	1.25	1.90	1.20	1.80	1.85	.443	202	231
30..	2.30	2.35	2.00A	2.00A	2.00	.477	15	210

LIVE HOG OPTION ON FUTURES — PUTS

AUGUST 1986 56 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.00	2.10B	1.70	1.70	1.75	.455	9	213
2..	1.75	1.75	.95	1.10B	1.15	.325	34	215
3..	1.00	1.00	.70	.75	.80	.230	144	346
4..	Exchange Closed; Independence Day							
7..	.55	.55	.30	.40	.65	.290	29	347
8..	1.05	1.20	1.05	1.20	1.27	.426	120	351
9..	1.50	1.55	1.05	1.05	1.05	.333	71	357
10..	1.50	1.50	1.15	1.50	1.50	.490	32	360
11..	1.40	1.50	1.10	1.30	1.70	.534	10	359
14..	1.15	1.25	1.10A	1.10A	1.10	.447	8	354
15..	.45	.55	.45	.50	.60	.280	109	328
16..	.50	.50	.30A	.30A	.25	.131	4	332
17..	.50	.50	.15A	.35A	.40	.230	2	334
18..	.25	.35	.25	.25	.30	.179	34	357
21..	.15	.20	.15	.15	.15	.120	7	355
22..	.05	.30	.05	.12	.12	.128	10	352
23..	.07	.07	.02	.02	.02	.016	120	399
24..	....	....	....	.02N	.02	.000	....	399

AUGUST 1986 58 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.47	1.50	1.45	1.45	1.45	.391	16	16
4..	Exchange Closed; Independence Day							
7..	.60	1.20	.60	1.20	1.70	.481	15	26
8..	1.85	2.05B	1.85	2.05B	2.40	.630	27	43
9..	2.55	2.55	2.50A	2.50A	1.57	.542	1	43
10..	2.15	2.75	2.10A	2.60B	2.65	.702	33	48
11..	2.65	2.85	2.30	2.65A	3.00	.743	7	42
14..	2.50	3.10B	2.50	2.50	2.10	.692	2	40
15..	1.60	1.75	1.40A	1.40A	1.40	.531	102	119
16..	1.25	1.25	.60	.60	.70	.336	105	61
17..	.45	1.10	.40	1.00A	1.00	.497	4	62
18..	.70	1.00	.70	.80A	.92	.445	47	82
21..	1.00	1.00	.80	.80	.67	.442	10	84
22..	.20	1.00B	.20	.60B	.72	.523	3	83
23..	.25	.25	.10	.20B	.30	.251	26	77
24..	.15	.20	.15	.15A	.10	.107	106	178
25..	.05	.05	CAB	CAB	CAB	.052	82	....

AUGUST 1986 60 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	Exchange Closed; Independence Day							
7..	1.70	1.70	1.70	1.70	2.85	.670	....	....
8..	3.25	3.25	3.25	3.25	3.87	.797	20	9
9..	....	4.10B	....	4.10B	3.02	.734	....	9
10..	....	4.05B	....	4.05B	4.25	.856	....	9
11..	....	....	....	4.25N	4.65	.885	....	9
14..	....	4.90B	4.20A	4.20A	3.85	.868	....	9
15..	....	....	3.10A	3.10A	2.75	.763	....	9
16..	1.85	1.85	1.70	1.85	1.70	.598	102	106
17..	1.25	2.25	1.17A	2.25	2.22	.758	28	133
18..	2.30@.40	2.40	1.90A	1.90A	2.10	.730	38	106
21..	....	2.15B	....	2.15B	1.95	.803	....	106
22..	....	2.10B	1.85A	2.10B	2.22	.886	....	105
23..	....	....	1.20A	1.55A	1.32	.770	....	105
24..	1.30	1.30	1.30	1.30	.97	.775	100	96
25..	...	1.05B	.80A	.80A	.42	.651	1	9
28..	....	....	....	....	....	217	....	....

OCTOBER 1986 34 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.40	.40	.40	.40	.40	.115	12	12
23..	.35	.35	.35	.35	.35	.101	4	16
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.35N	.30	.094	....	16
28..	.30	.30	.25A	.30	.20	.071	2	18
29..	....	....	....	.20N	.20	.077	....	18
30..	....	....	....	.20N	.20	.078	....	18

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.20N	.20	.068	....	18
3..	....	....	....	.20N	.20	.076	....	18
4..	....	....	....	.20N	.20	.086	....	18
5..	....	....	....	.20N	.15	.081	....	18
6..	....	....	....	.15N	.15	.081	....	18
9..	....	....	....	.15N	.15	.071	....	18
10..	.15	.15	.15	.15	.15	.072	1	19
11..	....	....	....	.15N	.15	.072	....	19
12..	....	....	....	.15N	.10	.065	....	19
13..	....	....	....	.10N	.05	.048	....	19
16..	....	.10B	....	.10B	.05	.038	....	19

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 34 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	.05N	.05	.037	....	19
18	....	....	....	.05N	.02	.028	....	19
19	....	....	....	.02N	.02	.021	....	19
20	....	....	....	.02N	.02	.016	....	19
23	....	....	....	.02N	.02	.018	....	19
24	....	....	....	.02N	.02	.011	....	19
25	....	....	....	.02N	.02	.006	....	19
26	....	....	....	.02N	.02	.003	....	19
27	....	....	....	.02N	.02	.002	....	19
30	....	....	....	.02N	.02	.002	....	19
				IN JULY				
1	....	....	....	.02N	.02	.002	....	19
2	....	....	....	.02N	.02	.001	....	19
3	....	....	....	.02N	.02	.000	....	19
4	Exchange Closed; Independence Day							
7	....	....	....	.02N	.02	.000	....	19
8	....	....	....	.02N	.02	.001	....	19
9	....	....	....	.02N	.02	.000	....	19
10	....	....	....	.02N	.02	.001	....	19
11	....	....	....	.02N	.02	.000	....	19
14	....	....	....	.02N	.02	.000	....	19
15	....	....	....	.02N	.02	.000	....	19
16	....	....	....	.02N	.02	.000	....	19
17	....	....	....	.02N	.02	.000	....	19
18	....	....	....	.02N	.02	.000	....	19
21	....	....	....	.02N	.02	.000	....	19
22	....	....	....	.02N	.02	.000	....	19
23	....	....	....	.02N	.02	.000	....	19
24	....	....	....	.02N	.02	.000	....	19
25	....	....	....	.02N	....	.000	....	19
28	CAB	CAB	CAB	CAB	.02	.000	....	19
29	....	....	....	.02N	.02	.000	....	19
30	....	....	....	.02N	.02	.000	....	19
31	....	....	....	.02N	.02	.000	....	19
				IN AUGUST				
1	....	....	....	.02N	.02	.000	....	19
4	....	....	....	.02N	.02	.000	....	19
5	....	....	....	.02N	.02	.000	....	19
6	....	....	....	.02N	.02	.000	....	19
7	....	....	....	.02N	.02	.000	....	19
8	....	....	....	.02N	.02	.000	....	19
11	....	....	....	.02N	.02	.000	....	19
12	....	....	....	.02N	.02	.000	....	19
13	....	....	....	.02N	.02	.000	....	19
14	....	....	....	.02N	.02	.000	....	19
15	....	....	....	.02N	.02	.000	....	19
18	....	....	....	.02N	.02	.000	....	19
19	....	....	....	.02N	.02	.000	....	19
20	....	....	....	.02N	.02	.000	....	19
21	....	....	....	.02N	.02	.000	....	19
22	....	....	....	.02N	.02	.000	....	19
25	....	....	....	.02N	.02	.000	....	19
26	....	....	....	.02N	.02	.000	....	19
27	....	....	....	.02N	.02	.000	....	19
28	....	....	....	.02N	.02	.000	....	19
29	....	....	....	.02N	.02	.000	....	19
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	....	....	....	.02N	.02	.000	....	19
3	....	....	....	.02N	.02	.000	....	19
4	....	....	....	.02N	.02	.000	....	19
5	....	....	....	.02N	.02	.000	....	19
8	....	....	....	.02N	.02	.000	....	19
9	....	....	....	.02N	.02	.000	....	19
10	....	....	....	.02N	.02	.000	....	19
11	....	....	....	.02N	.02	.000	....	19
12	....	....	....	.02N	.02	.000	....	19
15	....	....	....	.02N	.02	.000	....	19
16	....	....	....	.02N	.02	.000	....	19
17	....	....	....	.02N	.02	.000	....	19
18	....	....	....	.02N	.02	.000	....	19
19	....	....	....	.02N	.02	.000	....	....

OCTOBER 1986 38 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	Exchange Closed; Memorial Day							
27	1.05	1.05	1.05	1.05	1.20	.274	5	5
28	....	....	1.05A	1.05A	.85	.229	....	5
29	....	....	....	.85N	.85	.240	....	5

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 38 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	.85N	.80	.243	....	5
				IN JUNE				
2	.75	.75	.75	.75	.70	.223	2	7
3	....	....	....	.70N	.75	.241	....	7
4	....	.80B	....	.80B	.85	.262	....	7
5	....	....	....	.85N	.80	.249	....	7
6	....	....	....	.80N	.80	.251	....	7
9	.70	.70	.70	.70	.70	.232	1	8
10	....	....	....	.70N	.70	.237	....	8
11	.70	.70	.70	.70	.70	.240	3	11
12	....	....	....	.70N	.65	.227	....	10
13	.60	.60	.60	.60	.50	.188	2	12
16	.50	.50	.40	.40	.40	.163	3	15
17	....	....	....	.40N	.40	.163	....	15
18	....	....	....	.40N	.30	.134	....	15
19	....	....	....	.30N	.30	.112	....	15
20	.25	.25	.25	.25	.25	.092	5	20
23	.65	.65	.65	.65	.50	.100	10	30
24	....	....	....	.50N	.20	.068	....	29
25	....	....	.05A	.05A	.02	.043	....	29
26	.05	.05	.05	.05	.05	.028	27	56
27	....	....	....	.05N	.02	.017	....	56
30	....	....	....	.02N	.02	.023	....	56
				IN JULY				
1	....	....	....	.02N	.02	.019	....	56
2	....	....	....	.02N	.02	.011	....	56
3	....	....	....	.02N	.02	.007	....	56
4	Exchange Closed; Independence Day							
7	....	....	....	.02N	.02	.009	....	56
8	....	....	....	.02N	.02	.012	....	56
9	....	....	....	.02N	.02	.008	....	56
10	....	....	....	.02N	.02	.011	....	56
11	....	....	....	.02N	.02	.011	....	56
14	....	....	....	.02N	.02	.006	....	56
15	....	....	....	.02N	.02	.004	....	56
16	....	....	....	.02N	.02	.002	....	56
17	....	....	....	.02N	.02	.004	....	56
18	....	....	....	.02N	.02	.004	....	56
21	....	....	....	.02N	.02	.003	....	56
22	....	....	....	.02N	.02	.003	....	56
23	....	....	....	.02N	.02	.002	....	56
24	....	....	....	.02N	.02	.002	....	56
25	....	....	....	.02N	.02	.001	....	56
28	....	....	....	.02N	.02	.000	....	56
29	....	....	....	.02N	.02	.000	....	56
30	....	....	....	.02N	.02	.000	....	56
31	....	....	....	.02N	.02	.000	....	56
				IN AUGUST				
1	....	....	....	.02N	.02	.000	....	56
4	....	....	....	.02N	.02	.000	....	56
5	....	....	....	.02N	.02	.000	....	56
6	....	....	....	.02N	.02	.000	....	56
7	....	....	....	.02N	.02	.000	....	56
8	....	....	....	.02N	.02	.000	....	56
11	....	....	....	.02N	.02	.000	....	56
12	....	....	....	.02N	.02	.000	....	56
13	....	....	....	.02N	.02	.000	....	56
14	....	....	....	.02N	.02	.000	....	56
15	....	....	....	.02N	.02	.000	....	56
18	....	....	....	.02N	.02	.000	....	56
19	....	....	....	.02N	.02	.000	....	56
20	....	....	....	.02N	.02	.000	....	56
21	....	....	....	.02N	.02	.000	....	56
22	....	....	....	.02N	.02	.000	....	56
25	....	....	....	.02N	.02	.000	....	56
26	....	....	....	.02N	.02	.000	....	56
27	....	....	....	.02N	.02	.000	....	56
28	....	....	....	.02N	.02	.000	....	56
29	....	....	....	.02N	.02	.000	....	56
				IN SEPTEMBER				
1	Exchange Closed; Labor Day							
2	.02	.02	.02	.02	.02	.000	5	61
3	....	....	....	.02N	.02	.000	....	61
4	....	....	....	.02N	.02	.000	....	61
5	....	....	....	.02N	.02	.000	....	61
8	....	....	....	.02N	.02	.000	....	61
9	....	....	....	.02N	.02	.000	....	61
10	....	....	....	.02N	.02	.000	....	61

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 38 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	.02N	.02	.000	....	61
12	....	....	....	.02N	.02	.000	....	61
15	....	....	....	.02N	.02	.000	....	61
16	....	....	....	.02N	.02	.000	....	56
17	....	....	....	.02N	.02	.000	....	56
18	....	....	....	.02N	.02	.000	....	56
19	....	....	....	.02N	.02	.000	....	....

OCTOBER 1986 40 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	3.55	3.55	3.55	3.55	3.65	.572	1	1
21	....	....	3.50A	3.50A	3.95	.604	....	1
22	....	....	3.25A	3.25A	3.50	.565	....	1
23	....	....	....	3.50N	4.00	.591	....	1
24	....	....	....	4.00N	3.95	.582	....	1
25	4.20	4.20	4.20	4.20	4.12	.591	2	3
28	....	....	....	4.12N	4.12	.586	....	3
29	....	....	3.60A	3.60A	3.40	.493	....	3
30	....	....	3.00A	3.00A	2.85	.438	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.85N	2.62	.458	....	3
2	....	....	....	2.62N	2.77	.474	....	3
5	....	....	....	2.77N	2.70	.462	....	3
6	....	....	....	2.70N	2.70	.464	....	3
7	....	....	....	2.70N	2.70	.463	....	3
8	1.90	1.90	1.60A	1.60A	1.45	.379	6	9
9	....	1.80B	....	1.80B	1.80	.359	....	9
12	....	....	....	1.80N	1.80	.392	....	9
13	....	....	....	1.80N	1.80	.364	....	9
14	....	....	....	1.80N	1.80	.351	....	9
15	....	....	....	1.80N	2.00	.371	....	9
16	2.25	2.25	2.25	2.25	2.35	.429	3	10
19	2.00	2.00	2.00	2.00	2.10	.409	3	13
20	....	....	....	2.10N	2.00	.397	....	13
21	2.00	2.50B	2.00	2.50B	2.15	.445	3	13
22	....	2.20B	....	2.20B	2.10	.435	....	13
23	....	....	....	2.10N	1.90	.406	....	13
26	Exchange Closed; Memorial Day							
27	....	....	....	1.90N	1.95	.394	....	13
28	1.95	1.95	1.60	1.60	1.50	.341	2	15
29	....	....	....	1.50N	1.50	.354	....	14
30	1.50	1.55	1.50	1.55	1.50	.358	1	15

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.40	1.40	1.40	1.40	1.25	.336	2	17
3	....	....	....	1.25N	1.35	.356	....	17
4	....	1.40B	....	1.40B	1.50	.381	....	18
5	1.60	1.60	1.60	1.60	1.50	.364	2	19
6	1.60	1.60	1.60	1.60	1.60	.368	9	28
9	1.50@1.40	1.50	1.40	1.40	1.40	.347	6	34
10	....	....	....	1.40N	1.40	.355	....	34
11	....	....	....	1.40N	1.40	.360	....	34
12	1.30	1.30	1.25	1.25	1.30	.346	8	38
13	1.20	1.40	1.05	1.05	1.00	.298	10	48
16	1.00	1.00	.80	.80	.80	.268	12	60
17	.85	.90	.75	.75	.75	.269	65	124
18	.80	.80	.65	.65	.70	.230	18	138
19	.85	.85	.60	.65	.65	.198	16	151
20	.65	.70	.55	.55	.50	.170	12	161
23	.65	.75	.65	.75	.60	.181	3	164
24	.30	.45	.15	.15	.20	.130	23	172
25	.15	.15	.15	.15	.15	.089	1	168
26	.25	.25	.20	.20	.20	.061	76	213
27	.10	.15B	.10	.15B	.15	.040	300	513
30	.25	.35	.25	.35	.30	.050	54	512

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25	.25	.25	.25	.25	.043	31	527
2	....	....	....	.25N	.20	.027	....	527
3	....	....	....	.20N	.02	.019	....	527
4	Exchange Closed; Independence Day							
7	.05	.05	.05	.05	.05	.022	3	527
8	....	....	.02A	.02A	.02	.030	....	524
9	....	....	....	.02N	.02	.021	....	524
10	....	....	....	.02N	.02	.028	....	524
11	.02	.02	.02	.02	.02	.027	1	525
14	CAB	CAB	CAB	CAB	CAB	.018	....	525
15	CAB	CAB	CAB	CAB	CAB	.012	....	525
16	CAB	CAB	CAB	CAB	CAB	.007	....	524
17	CAB	CAB	CAB	CAB	CAB	.013	1	525

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 40 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	CAB	CAB	CAB	CAB	CAB	.013	....	524
21	CAB	CAB	CAB	CAB	CAB	.009	....	524
22	CAB	CAB	CAB	CAB	CAB	.010	....	524
23	CAB	CAB	CAB	CAB	CAB	.008	....	524
24	CAB	CAB	CAB	CAB	CAB	.007	....	524
25	CAB	CAB	CAB	CAB	CAB	.005	....	524
28	CAB	CAB	CAB	CAB	CAB	.001	....	524
29	CAB	CAB	CAB	CAB	CAB	.002	....	524
30	CAB	CAB	CAB	CAB	CAB	.003	....	544
31	CAB	CAB	CAB	CAB	CAB	.002	....	544

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.001	....	524
4	CAB	CAB	CAB	CAB	CAB	.001	....	524
5	CAB	CAB	CAB	CAB	CAB	.002	....	524
6	CAB	CAB	CAB	CAB	CAB	.004	....	524
7	CAB	CAB	CAB	CAB	CAB	.002	....	524
8	CAB	CAB	CAB	CAB	CAB	.001	....	524
11	CAB	CAB	CAB	CAB	CAB	.001	....	524
12	CAB	CAB	CAB	CAB	CAB	.000	....	524
13	CAB	CAB	CAB	CAB	CAB	.000	....	524
14	CAB	CAB	CAB	CAB	CAB	.000	....	524
15	CAB	CAB	CAB	CAB	CAB	.000	....	524
18	CAB	CAB	CAB	CAB	CAB	.000	....	524
19	CAB	CAB	CAB	CAB	CAB	.000	....	524
20	CAB	CAB	CAB	CAB	CAB	.000	....	524
21	CAB	CAB	CAB	CAB	CAB	.000	....	524
22	CAB	CAB	CAB	CAB	CAB	.000	....	524
25	.02	.02	.02	.02	.02	.000	50	524
26	....	....	....	.02N	.02	.000	....	524
27	....	....	....	.02N	.02	.000	....	524
28	....	....	....	.02N	.02	.000	....	524
29	....	....	....	.02N	.02	.000	....	524

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.02	.02	.02	.02	.02	.000	5	529
3	....	....	....	.02N	.02	.000	....	529
4	....	....	....	.02N	.02	.000	....	529
5	....	....	....	.02N	.02	.000	....	529
8	....	....	....	.02N	.02	.000	....	529
9	....	....	....	.02N	.02	.000	....	529
10	....	....	....	.02N	.02	.000	....	529
11	....	....	....	.02N	.02	.000	....	529
12	....	....	....	.02N	.02	.000	....	529
15	....	....	....	.02N	.02	.000	....	529
16	....	....	....	.02N	.02	.000	....	524
17	....	....	....	.02N	.02	.000	....	524
18	....	....	....	.02N	.02	.000	....	524
19	CAB	CAB	CAB	CAB	.02	.000	....	....

OCTOBER 1986 42 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	2.80	3.10	2.80	3.10	3.10	.478	1	1
12	....	....	....	3.10N	3.10	.513	2	3
13	....	....	....	3.10N	2.90	.484	....	3
14	....	....	....	2.90N	2.75	.471	....	3
15	....	....	....	2.75N	2.90	.492	....	3
16	....	....	....	2.90N	3.45	.553	....	3
19	....	....	3.10A	3.10A	3.05	.533	....	3
20	....	....	....	3.05N	2.95	.521	....	3
21	....	3.50B	....	3.50B	3.25	.569	....	3
22	....	....	3.15A	3.15A	3.20	.559	....	3
23	....	....	....	3.20N	2.90	.530	....	3
26	Exchange Closed; Memorial Day							
27	3.00	3.00	3.00	3.00	2.95	.518	1	4
28	....	....	2.70A	2.70A	2.45	.463	....	4
29	....	....	....	2.45N	2.55	.476	....	4
30	....	....	2.45A	2.45A	2.55	.481	....	4

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.20	2.20	2.20	2.20	2.20	.458	3	7
3	2.25	2.25	2.20	2.20	2.35	.480	7	11
4	2.55	2.55	2.55	2.55	2.55	.507	5	16
5	2.60	2.60	2.60	2.60	2.40	.487	2	18
6	2.60	2.60	2.50	2.50	2.50	.492	2	20
9	2.35	2.35	2.30	2.30	2.30	.473	6	26
10	2.40	2.40	2.40	2.40	2.35	.483	....	26
11	2.35	2.35	2.35	2.35	2.40	.490	2	27
12	2.25	2.25	2.00	2.20	2.30	.475	4	31
13	2.10	2.10	1.95A	1.95A	1.80	.424	3	34

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
OCTOBER 1986 42 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	1.70	1.70	1.50	1.50	1.50	.393	5	39
17	1.50	1.50	1.50	1.50	1.50	.396	1	40
18	1.65	1.65	1.20	1.20	1.30	.349	14	53
19	1.45	1.45	1.20	1.22A	1.15	.310	20	73
20	1.25	1.25	1.00	1.10A	1.00	.273	17	89
23	1.20	1.40	1.10	1.40	1.25	.288	20	109
24	.40	.40	.27	.27	.30	.217	14	106
25	....	....	....	.30N	.20	.157	....	108
26	.35	.40B	.30	.35	.35	.113	7	108
27	.35	.35	.27	.27	.35	.079	100	208
30	....	....	....	.35N	.45	.096	....	208

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.40A	.40A	.40	.085	....	208
2	....	....	....	.40N	.30	.057	....	208
3	....	....	....	.30N	.15	.042	....	208
4	Exchange Closed; Independence Day							
7	.10	.10	.10	.10	.10	.049	100	308
8	....	.12B	.05A	.12B	.12	.064	....	308
9	....	.15B	....	.15B	.15	.046	....	308
10	....	....	....	.15N	.20	.060	....	308
11	.02	.05B	.02	.05B	.05	.059	1	307
14	.30	.30	.25A	.25A	.15	.041	1	308
15	.15	.15	.15	.15	.15	.028	1	307
16	....	....	....	.15N	.10	.020	....	306
17	.05	.10B	.05	.10B	.10	.032	100	368
18	....	....	....	.10N	.10	.031	....	368
21	....	....	....	.10N	.05	.023	....	368
22	....	....	....	.05N	.05	.026	....	368
23	....	....	.02A	.02A	.02	.021	....	368
24	....	....	....	.02N	.02	.019	....	368
25	....	....	....	.02N	.02	.014	....	368
28	....	....	....	.02N	.02	.006	....	368
29	....	....	....	.02N	.02	.007	....	368
30	....	....	....	.02N	.02	.011	....	368
31	....	....	....	.02N	.02	.009	....	368

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.006	....	368
4	....	....	....	.02N	.02	.005	....	368
5	....	....	....	.02N	.02	.010	....	368
6	....	....	....	.02N	.02	.014	....	368
7	....	....	....	.02N	.02	.008	....	368
8	....	....	....	.02N	.02	.005	....	368
11	....	....	....	.02N	.02	.007	....	368
12	....	....	....	.02N	.02	.003	....	368
13	....	....	....	.02N	.02	.002	....	368
14	....	....	....	.02N	.02	.002	....	368
15	....	....	....	.02N	.02	.001	....	368
18	....	....	....	.02N	.02	.000	....	368
19	....	....	....	.02N	.02	.000	....	368
20	....	....	....	.02N	.02	.000	....	368
21	.02	.02	.02	.02	.02	.000	200	368
22	....	....	....	.02N	.02	.000	....	368
25	....	....	....	.02N	.02	.000	....	368
26	....	....	....	.02N	.02	.000	....	368
27	....	....	....	.02N	.02	.000	....	368
28	CAB	CAB	CAB	CAB	CAB	.000	30	338
29	CAB	CAB	CAB	CAB	CAB	.000	....	338

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.02	.02	.02	.02	.02	.000	3	341
3	....	....	....	.02N	.02	.000	32	373
4	....	....	....	.02N	.02	.000	....	309
5	....	....	....	.02N	.02	.000	....	309
8	....	....	....	.02N	.02	.000	....	309
9	....	....	....	.02N	.02	.000	....	309
10	....	....	....	.02N	.02	.000	....	309
11	....	....	....	.02N	.02	.000	....	309
12	....	....	....	.02N	.02	.000	....	309
15	....	....	....	.02N	.02	.000	....	309
16	....	....	....	.02N	.02	.000	....	306
17	....	....	....	.02N	.02	.000	....	306
18	....	....	....	.02N	.02	.000	....	306

OCTOBER 1986 44 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	3.50	3.50	3.50	3.50	3.60	.600	1	1

LIVE HOG OPTION ON FUTURES — PUTS
OCTOBER 1986 44 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	3.20A	3.20A	3.30	.579	....	1
3	....	....	....	3.30N	3.50	.600	....	1
4	....	....	....	3.50N	3.75	.626	....	1
5	3.90	3.90	3.90	3.90	3.70	.605	3	4
6	....	....	....	3.70N	3.70	.612	2	6
9	....	....	....	3.70N	3.45	.595	....	6
10	3.50	3.50	3.50	3.50	3.55	.606	1	7
11	3.65	3.65	3.65	3.65	3.65	.614	1	8
12	....	....	3.45A	3.45A	3.50	.601	....	8
13	....	....	3.10A	3.10A	2.90	.552	....	8
16	2.70	2.70	2.50	2.50	2.50	.523	2	10
17	....	....	....	2.50N	2.50	.527	....	10
18	2.70	2.70	2.20	2.20	2.20	.478	8	18
19	2.20	2.20	2.00	2.05	2.00	.436	8	26
20	2.00	2.10	1.70	2.00	1.90	.394	30	53
23	1.95@.90	2.00	1.85	1.85	2.00	.411	80	123
24	1.50	1.50	.50	.50	.50	.325	26	128
25	.70	.70	.50	.65	.60	.249	21	113
26	.65	.65	.65	.65	.65	.188	....	108
27	.85	.90	.65	.75	.75	.138	67	120
30	.75	1.00	.75	.90	.90	.164	28	146

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	.90	.90	.80	.147	19	164
2	.70	.70	.70	.70	.60	.105	2	166
3	....	....	....	.60N	.40	.080	....	166
4	Exchange Closed; Independence Day							
7	.30	.30	.25	.25	.25	.093	125	268
8	....	.42B	....	.42B	.45	.117	....	265
9	....	....	....	.45N	.42	.089	....	265
10	.47	.47	.47	.47	.47	.111	1	266
11	.50	.50	.45A	.45A	.55	.110	2	268
14	....	....	....	.55N	.32	.082	....	268
15	....	....	....	.32N	.25	.059	....	268
16	....	....	.17A	.17A	.17	.043	....	268
17	.17	.17	.17	.17	.25	.066	100	345
18	.20	.20	.20	.20	.20	.064	70	353
21	....	....	....	.20N	.15	.051	30	383
22	....	....	....	.15N	.15	.056	....	383
23	....	....	....	.15N	.12	.047	....	383
24	....	....	....	.12N	.10	.043	....	383
25	....	....	....	.10N	.07	.034	....	383
28	.05	.05	.05	.05	.05	.017	10	375
29	....	....	....	.05N	.05	.020	....	373
30	....	....	....	.05N	.05	.030	....	380
31	....	....	....	.05N	.02	.026	....	380

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.018	....	373
4	....	....	....	.02N	.02	.017	....	373
5	....	....	....	.02N	.02	.030	....	373
6	....	....	....	.02N	.02	.040	....	373
7	....	....	....	.02N	.02	.026	....	373
8	....	....	....	.02N	.02	.017	....	373
11	....	....	....	.02N	.02	.024	....	373
12	....	....	....	.02N	.02	.011	....	373
13	....	....	....	.02N	.02	.009	....	373
14	.05	.05	.05	.05	.05	.010	1	373
15	....	....	....	.05N	.05	.007	....	373
18	....	....	....	.05N	.02	.004	....	373
19	....	....	....	.02N	.02	.005	....	373
20	....	....	....	.02N	.02	.002	....	373
21	.02	.02	.02	.02	.02	.000	100	373
22	....	....	....	.02N	.02	.000	....	373
25	....	....	....	.02N	.02	.000	....	373
26	....	....	....	.02N	.02	.000	....	373
27	....	....	....	.02N	.02	.000	....	373
28	....	....	....	.02N	.02	.000	....	373
29	....	....	....	.02N	.02	.000	....	373

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.02N	.02	.000	....	373
3	....	....	....	.02N	.02	.000	....	373
4	....	....	....	.02N	.02	.000	....	373
5	....	....	....	.02N	.02	.000	....	373
8	....	....	....	.02N	.02	.000	....	373
9	....	....	....	.02N	.02	.000	....	373
10	....	....	....	.02N	.02	.000	....	373
11	CAB	CAB	CAB	CAB	CAB	.000	97	276
12	CAB	CAB	CAB	CAB	CAB	.000	....	276
15	CAB	CAB	CAB	CAB	CAB	.000	....	276
16	CAB	CAB	CAB	CAB	CAB	.000	....	276

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 44 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	CAB	CAB	CAB	CAB	CAB	.000	....	276
18..	CAB	CAB	CAB	CAB	CAB	.000	....	276

OCTOBER 1986 46 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
28..	5.50	5.50	5.50	5.50	4.90	.690	2	2
29..	....	....	....	4.90N	5.00	.702	....	2
30..	....	....	....	5.00N	5.00	.706	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	5.00N	4.70	.688	....	2
3..	....	....	....	4.70N	4.95	.706	....	2
4..	....	....	....	4.95N	5.25	.729	....	2
5..	....	....	....	5.25N	5.10	.710	....	2
6..	....	....	....	5.10N	5.15	.717	....	2
9..	....	....	....	5.15N	4.85	.703	....	2
10..	....	....	....	4.85N	5.00	.715	....	2
11..	....	....	....	5.00N	5.00	.723	....	2
12..	4.85	4.85	4.85	4.85	4.85	.713	1	3
13..	....	....	4.55A	4.55A	4.20	.670	....	3
16..	4.02	4.02	4.02	4.02	3.90	.646	1	4
17..	....	....	3.85A	3.85A	3.90	.651	....	4
18..	....	....	3.50A	3.50A	3.40	.605	....	4
19..	3.40	3.40	3.10	3.10	3.10	.564	5	9
20..	3.00	3.05	3.00	3.00	2.90	.521	4	13
23..	2.90	3.00	2.90	3.00	3.00	.538	3	16
24..	1.30	1.30	1.00	1.00	1.00	.444	28	40
25..	1.50	1.50	1.00	1.25	1.25	.358	10	50
26..	1.20	1.20	.95	.95	1.00	.282	6	48
27..	1.50	1.60	1.20	1.50A	1.30	.218	48	84
30..	1.30	1.75	1.30	1.45	1.35	.252	42	115

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.50	1.55	1.35	1.35	1.40	.229	48	161
2..	1.35	1.35	1.05	1.05	1.00	.172	73	236
3..	.95	1.00	.90	.90	.90	.137	15	251
4..	Exchange Closed; Independence Day							
7..	.55	.55	.50A	.50A	.50	.157	8	251
8..	.95	.95	.75	.85B	.87	.191	8	249
9..	.70	.70	.70	.70	.85	.153	10	253
10..	.95	1.00	.70	.70	.85	.185	11	260
11..	.60	.70	.60	.65B	.90	.184	8	261
14..	.55	.80	.55	.65A	.65	.143	2	262
15..	.50	.50	.40A	.40A	.40	.109	3	265
16..	.35@.30	.35	.27	.27	.27	.083	52	312
17..	.30	.37	.30	.32A	.40	.120	201	450
18..	.40	.40	.40	.40	.37	.116	10	452
21..	.45	.45	.42	.42	.42	.097	9	454
22..	....	....	.30A	.30A	.25	.107	....	453
23..	....	....	....	.25N	.22	.092	....	453
24..	....	....	....	.22N	.20	.086	....	453
25..	.35	.35	.35	.35	.35	.071	....	453
28..	.15	.15	.05A	.07	.05	.041	131	460
29..	.07	.10	.07	.10	.10	.047	32	464
30..	.07	.10	.07	.10	.10	.066	5	533
31..	.10	.10	.07	.07	.07	.059	58	556

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.07N	.07	.045	....	486
4..	....	....	....	.07N	.07	.044	....	486
5..	.05	.07	.05	.07	.07	.071	13	480
6..	.07	.10	.05	.10	.10	.092	98	523
7..	.07	.07	.07	.07	.07	.064	6	523
8..	....	....	....	.07N	.05	.046	....	523
11..	....	....	....	.05N	.05	.062	....	523
12..	.05	.05	.05	.05	.05	.034	3	520
13..	....	....	....	.05N	.05	.029	....	520
14..	....	....	....	.05N	.05	.031	....	520
15..	....	....	....	.05N	.07	.025	....	520
18..	....	....	....	.07N	.07	.018	....	520
19..	....	....	....	.07N	.07	.019	....	520
20..	....	....	.02A	.02A	.02	.009	....	520
21..	....	....	....	.02N	.02	.005	....	520
22..	.02	.02	.02	.02	.02	.005	250	561
25..	....	....	....	.02N	.02	.004	....	561
26..	....	....	....	.02N	.02	.001	....	411
27..	....	....	....	.02N	.02	.000	....	411
28..	....	....	....	.02N	.02	.000	....	411
29..	....	....	....	.02N	.02	.000	....	411

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 46 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.02N	.02	.000	....	411
3..	....	....	....	.02N	.02	.000	....	411
4..	....	....	....	.02N	.02	.000	....	411
5..	....	....	....	.02N	.02	.000	....	411
8..	....	....	....	.02N	.02	.000	....	411
9..	....	....	....	.02N	.02	.000	....	411
10..	CAB	CAB	CAB	CAB	CAB	.000	....	411
11..	CAB	CAB	CAB	CAB	CAB	.000	....	411
12..	CAB	CAB	CAB	CAB	CAB	.000	....	411
15..	CAB	CAB	CAB	CAB	CAB	.000	....	411
16..	CAB	CAB	CAB	CAB	CAB	.000	....	411
17..	CAB	CAB	CAB	CAB	CAB	.000	....	411
18..	CAB	CAB	CAB	CAB	CAB	.000	....	411

OCTOBER 1986 48 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.00	2.60	1.75	2.15A	2.00	.563	18	16
25..	1.50	1.75	1.25	1.70A	1.50	.474	10	23
26..	1.75	1.60	1.60	1.70	1.70	.390	7	27
27..	2.20	2.25	1.55	2.10	2.00	.314	45	56
30..	2.10	2.50	2.10	2.10	2.10	.354	37	87

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.40	2.40	2.00	2.05	2.00	.328	14	98
2..	1.95	1.95	1.50	1.60	1.60	.258	18	116
3..	1.45	1.45	1.15	1.30	1.30	.213	36	148
4..	Exchange Closed; Independence Day							
7..	1.15	1.15	.95	.95	1.02	.241	26	173
8..	1.50	1.50	1.35	1.50	1.50	.284	18	177
9..	1.70	1.70	1.25A	1.25A	1.35	.237	26	197
10..	1.00	1.40	1.00	1.30	1.35	.279	20	208
11..	1.40	1.40	1.15	1.25	1.40	.277	13	214
14..	1.50	1.50	1.20	1.20	1.20	.226	10	220
15..	.90	.90	.75A	.80	.80	.179	13	233
16..	.80	.80	.65	.80	.62	.143	17	249
17..	.60	.70B	.60	.70B	.90	.194	1	251
18..	.90	.90	.90	.90	.85	.190	2	253
21..	.80	.80	.75A	.75A	.70	.165	4	255
22..	.65	.65	.50	.60B	.65	.179	58	260
23..	.60	.60	.50	.50	.60	.159	2	262
24..	.45	.45	.45	.45	.45	.151	3	260
25..	.45	.45	.30	.35B	.55	.129	6	263
28..	.25	.25	.17A	.17A	.17	.082	10	262
29..	.17	.17	.17	.17	.17	.093	61	319
30..	....	.25B	....	.25B	.25	.126	....	342
31..	.50	.50	.25	.25	.20	.117	5	342

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.30	.22A	.22A	.20	.093	4	273
4..	....	....	....	.20N	.20	.085	....	273
5..	.22	.22	.22	.22	.22	.141	29	278
6..	.35	.50	.35	.50	.50	.177	53	314
7..	.30	.30	.25A	.25A	.25	.132	10	314
8..	.25	.25	.22	.22	.30	.101	51	363
11..	....	....	....	.30N	.40	.133	....	363
12..	.22	.22	.20	.20	.20	.083	5	363
13..	....	....	....	.20N	.20	.073	....	363
14..	....	....	....	.20N	.20	.078	....	363
15..	....	....	.15A	.15A	.15	.066	....	363
18..	.15	.15	.15	.15	.12	.053	8	359
19..	.05	.15	.05	.15	.15	.056	1	359
20..	.05	.05	.05	.05	.05	.033	20	351
21..	....	....	....	.05N	.02	.019	....	351
22..	....	....	....	.02N	.05	.020	....	351
25..	.05	.05	.05	.05	.05	.020	1	345
26..	....	....	.02A	.02A	.02	.007	....	345
27..	....	....	....	.02N	.02	.004	....	345
28..	....	....	....	.02N	.02	.003	....	345
29..	....	....	....	.02N	.02	.002	....	345

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.02N	.02	.000	....	345
3..	....	....	....	.02N	.02	.000	....	345
4..	.02	.02	.02	.02	.02	.000	2	344
5..	.02	.02	.02	.02N	.02	.000	8	344
8..	....	....	....	.02N	.02	.000	....	344
9..	....	....	....	.02N	.02	.000	....	344
10..	CAB	CAB	CAB	CAB	CAB	.000	....	344
11..	.02	.02	.02	.02	.02	.000	10	344
12..	....	....	....	.02N	....	.000	....	343

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 48 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	CAB	CAB	CAB	CAB	CAB	.000	....	343
16..	CAB	CAB	CAB	CAB	CAB	.000	....	343
17..	CAB	CAB	CAB	CAB	CAB	.000	....	343
18..	CAB	CAB	CAB	CAB	CAB	.000	....	345

OCTOBER 1986 50 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	2.50	2.50	2.50	2.50	2.50	.673	4	4
25..	....	....	....	2.50N	2.50	.588	....	4
26..	2.50	3.10	2.25A	2.50	2.75	.501	5	7
27..	3.00	3.00	2.50	2.50	2.80	.419	17	21
30..	3.00	3.50	3.00	3.15	3.15	.464	22	34

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.40	3.50	3.10	3.10	2.90	.435	4	37
2..	2.90	2.90	2.20	2.35	2.35	.357	16	48
3..	1.80	1.95	1.60	1.80	1.80	.305	20	65
4..	Exchange Closed; Independence Day							
7..	1.75	1.75	1.45	1.45	1.77	.340	17	75
8..	2.00	2.30B	1.80	2.30B	2.40	.390	30	87
9..	2.60	2.60	2.05A	2.05A	2.05	.337	31	115
10..	2.10@.00	2.25B	2.00	2.25B	2.20	.386	8	121
11..	2.25@.20	2.30	2.00	2.30	2.30	.384	13	129
14..	2.05	2.05	1.70	1.75	1.80	.326	12	142
15..	1.50	1.50	1.40	1.40	1.45	.268	22	163
16..	1.35	1.35	1.10	1.15B	1.17	.222	12	174
17..	1.05	1.25	1.05	1.25	1.45	.287	3	174
18..	1.45	1.55	1.35	1.45	1.45	.282	37	201
21..	1.50	1.50	1.10	1.15	1.20	.254	13	213
22..	1.25	1.40	1.05	1.17	1.17	.272	86	263
23..	1.15	1.20	.90A	1.10	1.10	.247	27	275
24..	1.05@.00	1.05	.85	.90	1.05	.238	16	284
25..	1.05	1.05	.80	.85	.85	.210	4	293
28..	.55	.55	.40A	.40A	.40	.146	74	366
29..	.40	.45	.40	.45	.45	.164	15	317
30..	.50	.60	.42	.60	.60	.213	28	345
31..	.65	.75	.65	.65A	.65	.201	46	368

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.50	.50	.50	.50	.50	.168	2	339
4..	.50	.50	.50	.50	.55	.174	12	343
5..	.70	.70	.52	.65B	.70	.243	60	355
6..	1.00	1.10	.80	.95	.95	.294	14	366
7..	.80	.80	.62	.70	.70	.233	24	384
8..	.62	.65	.60	.65	.65	.189	22	402
11..	.60	.75B	.57	.75B	.85	.240	9	405
12..	.75	.75	.55A	.55A	.50	.165	1	395
13..	.50	.50	.50	.50	.45	.151	2	398
14..	.40	.40	.40	.40	.45	.160	12	398
15..	.40	.42	.40	.42	.45	.142	3	401
18..	.50	.50	.32	.35	.32	.123	34	431
19..	.25	.35B	.20	.35B	.35	.131	19	438
20..	.30	.30	.20	.20	.20	.086	11	443
21..	.15	.15	.12A	.12A	.12	.058	10	453
22..	.07	.07	.07	.07	.12	.062	4	453
25..	.12	.15	.10A	.15	.15	.067	5	453
26..	.15	.15	.02	.02	.02	.030	23	459
27..	.02	.02	.02	.02	.02	.019	4	456
28..	....	....	....	.02N	.02	.019	....	456
29..	....	....	....	.02N	.02	.013	....	456

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.02	.02	.02	.02	.02	.005	2	457
3..	.02	.02	.02	.02	.02	.001	3	457
4..	....	....	....	.02N	.02	.001	....	457
5..	.02	.02	.02	.02	.02	.002	22	457
8..	....	....	....	.02N	.02	.000	....	455
9..	....	....	....	.02N	.02	.000	....	455
10..	....	....	....	.02N	.02	.000	....	455
11..	.02	.02	.02	.02	.02	.000	2	455
12..	....	....	....	.02N	.02	.000	....	455
15..	....	....	....	.02N	.02	.000	....	455
16..	....	....	....	.02N	.02	.000	....	452
17..	....	....	....	.02N	.02	.000	....	452
18..	....	....	....	.02N	.02	.000	....	454

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 52 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	4.00	4.00	4.00	4.00	4.00	.527	2	2
30..	4.00	4.10B	4.00	4.10B	4.10	.572	4	6

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	4.10N	3.90	.543	....	6
2..	....	....	3.30A	3.30A	3.30	.463	....	6
3..	3.00	3.00	2.60	2.75	2.85	.407	12	18
4..	Exchange Closed; Independence Day							
7..	2.50	2.50	2.20	2.20	2.70	.447	10	28
8..	3.40	3.40	3.30	3.30	3.40	.500	24	52
9..	3.65	3.65	3.00	3.00	2.95	.446	25	77
10..	3.00	3.30	2.95	2.95	3.20	.499	15	81
11..	3.00	3.00	3.00	3.00	3.32	.496	3	84
14..	3.10	3.10	2.70A	2.70A	2.70	.435	3	87
15..	2.25	2.30	2.00	2.00	2.25	.371	6	93
16..	1.95	1.95	1.50	1.75	1.80	.317	18	106
17..	1.75	2.20	1.75	2.20	2.20	.393	3	109
18..	2.15	2.40	2.15	2.40	2.25	.387	17	116
21..	2.25	2.35	2.10	2.10A	1.80	.358	12	128
22..	1.75	2.00B	1.65	1.75	1.95	.380	52	153
23..	1.80	1.80	1.60	1.60	1.80	.351	2	154
24..	1.70	1.70	1.50	1.50	1.67	.342	36	189
25..	1.70	1.70	1.25	1.40	1.45	.310	9	194
28..	1.15	1.15	.75	.75	.75	.233	45	237
29..	.75	.85	.75	.82	.85	.258	18	243
30..	1.00	1.10	.85	1.10	1.10	.322	25	270
31..	1.25	1.40	1.20	1.25	1.25	.309	24	270

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.15A	1.15A	1.10	.268	....	257
4..	.95	.95	.85	.85	1.00	.280	7	263
5..	1.15	1.35B	1.00	1.35B	1.37	.369	45	285
6..	1.60	1.80	1.30	1.70	1.75	.432	46	321
7..	1.60	1.60	1.30	1.40A	1.40	.361	95	388
8..	1.40	1.45	1.30	1.45	1.25	.307	149	484
11..	1.25	1.45	1.25	1.45	1.45	.376	29	501
12..	1.45	1.45	1.00	1.00	1.00	.281	60	547
13..	1.00@.95	1.05	.95	1.00	.92	.265	39	564
14..	.85	.85	.70	.85	.90	.279	57	584
15..	.85	.85	.75	.80	.87	.255	14	587
18..	.85	.90B	.70	.70	.75	.234	13	591
19..	.75	.75	.65	.65	.75	.250	13	609
20..	.75	.75	.40	.40	.45	.183	21	618
21..	.45	.45	.25	.25	.35	.135	32	645
22..	....	....	.25A	.25A	.30	.147	1	644
25..	.40	.40	.22	.22	.35	.164	31	655
26..	.22	.22	.07	.07	.12	.089	50	656
27..	.15	.15	.07	.07	.07	.066	5	654
28..	.05	.07B	.05	.07B	.10	.069	8	656
29..	.10	.10	.05	.05	.05	.052	3	659

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.02	.02	.02	.02	.02	.029	29	664
3..	....	....	....	.02N	.02	.010	....	664
4..	.02	.02	.02	.02	.02	.013	3	664
5..	.02	.02	.02	.02	.02	.020	31	664
8..	CAB	CAB	CAB	CAB	CAB	.007	2	666
9..	CAB	CAB	CAB	CAB	CAB	.006	....	665
10..	CAB	CAB	CAB	CAB	CAB	.011	....	659
11..	.02	.02	.02	.02	.02	.007	2	658
12..	.02	.02	.02	.02	.02	.008	4	656
15..	.02	.02	CAB	CAB	CAB	.000	2	655
16..	CAB	CAB	CAB	CAB	CAB	.000	....	649
17..	CAB	CAB	CAB	CAB	CAB	.000	....	649
18..	CAB	CAB	CAB	CAB	CAB	.000	....	649

OCTOBER 1986 54 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	4.50	4.50	4.00	4.00	4.52	.604	....	....
14..	....	....	4.50A	4.50A	3.87	.545	2	2
15..	3.25	3.25	3.05A	3.05A	3.22	.479	5	7
16..	3.00	3.00	2.60	2.90	2.60	.422	14	18
17..	2.85	3.30	2.50	3.30	3.50	.503	32	46
18..	3.45	3.45	3.25	3.25	3.25	.497	2	46
21..	3.25	3.25	3.00	3.00	2.80	.469	3	46
22..	2.70	3.30	2.70	3.00A	3.00	.493	13	54
23..	2.80	2.80	2.25	2.80	2.70	.464	7	56
24..	2.70	2.70	2.37	2.40	2.60	.455	3	59
25..	2.25	2.25	2.00	2.15	2.15	.423	29	80
28..	1.80@.75	1.80	1.20	1.35	1.45	.337	58	127

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 54 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	1.50	1.60	1.45	1.55	1.70	.369	17	127
30	1.75	1.95	1.70	1.95	2.10	.443	46	162
31	2.25@.20	2.30	1.80	2.00	2.07	.432	35	178

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.25	2.25	1.80A	1.80A	1.75	.387	67	207
4	1.70	1.85	1.70	1.75	1.75	.405	44	242
5	2.10	2.40	1.97	2.40	2.45	.505	17	251
6	2.40	3.00	2.35	2.65	2.80	.573	50	256
7	2.50	2.50	2.30A	2.30A	2.47	.501	8	258
8	2.25	2.25	1.85	1.95@.85	2.05	.444	38	283
11	1.90@.95	2.35	1.90	2.35	2.50	.524	12	290
12	2.05	2.05	1.75	1.85	1.80	.421	11	297
13	1.75@.65	1.80	1.30	1.60B	1.70	.404	34	316
14	1.60	1.65B	1.35	1.60	1.65	.424	27	323
15	1.50	1.70	1.30	1.30	1.57	.397	61	323
18	1.80@.70	1.80	1.20	1.20	1.40	.380	41	354
19	1.40	1.40	1.02	1.20	1.20	.404	83	413
20	1.25	1.25	.80	.85	.87	.321	82	446
21	.75	.75	.35	.35	.50	.258	46	467
22	.45	.55	.40	.55	.55	.281	44	503
25	.55	.65	.55	.60	.65	.318	20	521
26	.50	.50	.25	.30B	.35	.205	46	531
27	.27	.27	.20	.25	.25	.167	21	525
28	.25	.25	.20	.20	.25	.177	28	518
29	.22	.22	.15	.15	.22	.146	91	483

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.15@.20	.20	.10	.10	.15	.108	68	486
3	.10	.10	.07	.07	.07	.050	6	476
4	.10	.10	.05	.05	.05	.066	33	481
5	.07	.07	.05A	.05A	.05	.095	23	480
8	.05	.05	.05	.05	.05	.054	8	485
9	.02	.05	.02	.05	.05	.053	13	483
10	.05	.05	.05	.05	.07	.087	25	471
11	.07	.07	.05	.05	.07	.073	41	471
12	.02	.02	.02	.02	.02	.089	2	470
15	.07	.07	.02	.02	.02	.032	11	471
16	....	....	....	.02N	.02	.027	1	466
17	.02	.02	CAB	CAB	CAB	.001	13	467
18	CAB	CAB	CAB	CAB	CAB	.000	2	466
19	CAB	CAB	CAB	CAB	CAB	.000	2	....

OCTOBER 1986 56 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	3.75	3.75	3.45A	3.45A	3.60	.528	1	1
17	....	....	....	3.60N	4.72	.608	....	1
18	....	....	4.50A	4.50A	4.45	.603	2	3
21	....	....	....	4.45N	3.92	.579	....	3
22	....	....	3.80A	3.80A	4.20	.603	....	3
23	3.65	3.65	3.65	3.65	3.87	.575	1	4
24	....	....	3.80A	3.80A	3.65	.568	....	4
25	2.90	2.90	2.90	2.90	3.15	.537	10	11
28	2.90	2.90	2.05	2.05	2.40	.452	28	36
29	2.40	2.50	2.40	2.50	2.65	.488	10	35
30	2.35	3.00B	2.35	3.00B	3.22	.566	3	39
31	3.22@.17	3.30B	3.17	3.17	2.95	.557	2	41

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.00B	2.80A	2.80A	2.77	.513	....	38
4	2.30	2.75	2.30	2.70	2.85	.536	5	41
5	2.97	3.50B	2.97	3.50B	3.72	.636	2	41
6	3.40	4.35	3.40	4.35	4.30	.701	4	45
7	3.25	3.25	3.25	3.25	3.67	.637	2	45
8	2.90	2.90	2.90	2.90	3.15	.582	1	46
11	3.30	3.30	3.30	3.30	3.70	.663	1	47
12	3.25	3.25	2.90A	2.90A	2.90	.566	....	46
13	2.60	2.90B	2.60	2.60	2.57	.552	17	62
14	2.45@.40	2.65B	2.20	2.65B	2.80	.574	29	91
15	2.50	2.50	2.45A	2.45A	2.60	.549	3	91
18	2.60	2.60	2.25	2.30	2.40	.539	13	102
19	2.30	2.40	2.17	2.35A	2.40	.568	9	111
20	2.10	2.10	1.60	1.77A	1.77	.484	39	147
21	1.50	1.50	1.00	1.00	1.30	.416	25	165
22	1.10	1.30	1.10	1.25	1.40	.448	65	204
25	1.40	1.55	1.30	1.55	1.55	.503	37	229
26	1.15	1.15	.90	.90	.97	.373	28	232
27	.80	.80	.65	.65	.65	.326	7	237
28	.60	.75	.60	.65	.72	.349	42	270

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

OCTOBER 1986 56 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.70	.70	.50	.60	.70	.310	26	287

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.50	.50	.40	.40	.50	.271	54	274
3	.45	.45	.20	.20	.25	.160	108	227
4	.20	.35	.15	.30	.40	.203	10	229
5	.35	.40	.35	.35	.40	.274	15	225
8	.40	.40	.20	.25	.32	.211	21	219
9	.20	.25	.17A	.25	.25	.223	11	223
10	.25	.35	.25	.30	.40	.323	3	221
11	.35@.37	.50	.35	.35	.45	.310	12	225
12	.40	.50	.40	.50	.60	.371	13	214
15	.47@.50	.55	.35A	.45	.35	.307	25	210
16	.50	.50	.20	.20	.22	.355	8	209
17	.17	.17	.10	.10	.15	.148	20	195
18	.10	.12	.10	.10	.12	.288	22	204
19	.05	.07	CAB	CAB	CAB	.300	16	....

OCTOBER 1986 58 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	2.10	2.20B	2.10	2.10	2.40	.620	5	5
25	2.55	2.75	2.55	2.75	3.00	.682	25	30
26	2.00	2.00	2.00	2.00	1.87	.563	7	25
27	1.40	1.70	1.40	1.55	1.55	.520	63	88
28	1.50	1.75	1.50	1.70A	1.65	.552	20	91
29	1.85	1.85	1.20	1.35	1.52	.515	15	99

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.25	1.25	1.00	1.05	1.10	.497	12	108
3	.90	.95	.55	.72	.75	.357	23	120
4	.90	.90	.75	.75	.95	.429	16	134
5	1.00	1.25	1.00	1.20A	1.25	.533	19	141
8	.70	1.00B	.70	1.00B	1.00	.490	7	143
9	.80	.90	.80	.80	1.05	.523	5	145
10	1.25	1.35	1.15	1.30	1.40	.658	30	163
11	1.50	1.70	1.00	1.20	1.52	.664	35	149
12	1.50	1.50	1.50	1.50	1.67	.743	10	149
15	1.85	1.85	1.40	1.40	1.55	.785	27	147
16	1.60	1.70B	1.45A	1.45A	1.45	.869	1	146
17	1.40	1.40	.90	.90	1.12	.782	9	138
18	1.10	1.40	1.05A	1.40	1.62	.977	8	140
19	1.65	1.65	1.50A	1.60	1.60	.978	9	132
22	....	....	....	....	....	.997	....	....

OCTOBER 1986 60 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
3	1.50	1.50	1.50	1.50	1.70	.595	11	11
4	1.90	2.05	1.90	2.00	2.12	.674	29	40
5	2.25	2.25	2.25	2.25	2.50	.771	6	46
8	....	2.55B	2.30A	2.50N	2.35	.766	....	46
9	2.30	2.40B	2.30	2.35	2.45	.802	8	49
10	2.95	2.95	2.95	2.95	3.12	.893	2	50
11	3.40	3.45	3.40	3.45	3.07	.905	3	53
12	3.00	3.30B	3.00	3.30B	3.45	.945	1	52
15	3.90	3.90	3.90	3.90	3.30	.979	1	51
16	3.30	3.70B	3.30	3.30	3.55	.994	3	48
17	3.00	3.00	3.00	3.00	2.87	.994	3	45
18	....	3.40B	2.85A	3.40B	3.57	.999	....	27
19	....	3.70B	....	3.70B	3.70	.999	....	27
22	....	....	....	....	....	.999	....	....

DECEMBER 1986 40 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	3.25	3.25	3.25	3.25	3.25	.470	1	1
21	....	....	....	3.25N	3.50	.494	....	1
22	....	....	....	3.50N	3.70	.478	....	1
23	....	....	....	3.70N	3.85	.485	....	1
24	....	....	....	3.85N	3.70	.480	....	1
25	3.90	3.90	3.90	3.90	3.95	.498	2	3
28	....	....	....	3.95N	4.10	.505	....	3
29	....	....	3.80A	3.80A	3.57	.429	....	3
30	....	....	....	3.57N	2.75	.389	....	3

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 40 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	2.75N	2.85	400	—	3
2	—	—	—	2.85N	3.05	419	—	3
5	—	—	3.00A	3.00A	2.85	405	—	3
6	—	—	—	2.85N	2.85	407	—	3
7	—	—	—	2.85N	2.85	407	—	3
8	—	—	1.40A	1.40A	1.35	338	—	3
9	1.50	1.50	1.50	1.50	1.40	326	4	7
12	—	—	—	1.40N	2.15	361	—	7
13	—	—	—	2.15N	2.10	339	—	7
14	—	—	—	2.10N	2.10	329	—	7
15	—	—	1.60A	1.60A	2.25	349	—	7
16	2.00	2.00	1.50	1.35A@.50	1.50	382	2	9
19	—	—	—	1.50N	1.55	351	1	9
20	—	—	—	1.55N	1.70	366	—	8
21	—	2.20B	—	2.20B	2.20	411	—	8
22	—	—	—	2.20N	2.10	401	—	8
23	—	—	—	2.10N	1.90	366	—	8
26	Exchange Closed: Memorial Day							
27	—	2.00B	—	2.00B	1.90	370	—	8
28	—	—	1.80A	1.80A	1.70	336	—	8
29	—	—	—	1.70N	1.75	345	—	8
30	—	—	—	1.75N	2.20	354	—	8

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	—	—	—	2.20N	2.05	.345	—	8
3	—	—	—	2.05N	2.17	358	—	8
4	—	—	—	2.17N	2.35	378	—	8
5	—	—	2.10A	2.10A	2.10	367	—	8
6	—	—	—	2.10N	2.10	.366	—	8
9	—	2.15B	—	2.15B	2.10	.354	—	8
10	—	—	—	2.10N	2.10	.353	—	8
11	—	—	—	2.10N	2.05	352	—	8
12	—	—	1.65A	1.65A	1.95	341	—	8
13	—	—	1.45A	1.45A	1.05	297	—	8
16	1.05	1.15	1.05	1.15	1.00	274	2	10
17	—	—	—	1.00N	1.00	.284	—	10
18	1.00	1.00	1.00	1.00	90	245	2	12
19	1.00	1.00	1.00	1.00	80	228	4	16
20	—	—	—	80N	80	.202	—	16
23	—	—	—	80N	80	.205	—	16
24	—	—	—	80N	50	.163	—	16
25	—	—	—	50N	50	.126	—	16
26	.50	50	50	50	.50	098	133	148
27	—	—	—	50N	50	078	51	200
30	60	.60	60	60	60	097	6	206

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	60N	60	.097	1	207
2	—	—	—	60N	.50	076	—	207
3	—	—	40A	40A	40	.065	—	207
4	Exchange Closed: Independence Day							
7	.30	30	30	30	40	075	13	207
8	—	—	—	40N	40	089	—	207
9	—	—	—	40N	30	072	—	207
10	—	45B	—	45B	50	.090	—	207
11	40@.30	40	30	40	40	092	5	203
14	—	—	—	40N	30	.075	—	207
15	—	—	—	30N	20	057	—	221
16	—	—	—	20N	15	048	—	203
17	.17	.17	17	17	.17	066	50	232
18	—	20B	—	20B	20	064	—	232
21	—	—	—	20N	20	060	—	232
22	—	—	—	20N	20	060	—	232
23	—	—	—	20N	15	055	—	232
24	—	—	—	.15N	12	051	—	232
25	—	—	—	.12N	10	047	—	232
28	—	—	—	.10N	10	.033	—	232
29	—	—	.02A	02A	02	038	—	232
30	—	—	—	02N	02	049	—	232
31	—	—	—	02N	02	.044	—	232

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	05	05	05	05	05	039	—	232
4	—	—	—	.05N	05	039	51	283
5	—	—	—	.05N	05	054	—	232
6	—	—	—	05N	05	.049	—	232
7	—	—	—	05N	02	.040	—	232
8	—	—	—	.02N	02	.036	—	232
11	—	—	—	02N	02	.047	—	232
12	—	—	—	.02N	.02	033	—	232
13	—	—	—	02N	.02	032	—	232
14	—	—	—	02N	02	034	—	232
15	—	—	—	02N	02	031	—	232

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 40 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.02	02	.02	02	02	026	10	239
19	—	—	—	02N	02	025	—	240
20	—	—	—	02N	02	018	—	240
21	—	—	—	.02N	02	014	—	240
22	—	—	—	02N	02	016	—	240
25	—	—	—	02N	02	015	—	245
26	—	—	—	02N	02	009	—	245
27	—	—	—	02N	02	006	—	245
28	—	—	—	.02N	02	006	—	245
29	—	—	—	02N	.02	004	—	245

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	—	—	—	02N	02	003	—	245
3	—	—	—	02N	02	001	—	245
4	—	—	—	02N	02	001	—	245
5	—	—	—	02N	02	001	—	245
8	—	—	—	02N	02	001	—	245
9	—	—	—	02N	02	001	—	245
10	—	—	—	02N	02	001	—	240
11	—	—	—	02N	02	000	—	240
12	—	—	—	.02N	02	.001	—	240
15	—	—	—	.02N	02	.000	—	240
16	—	—	—	.02N	02	001	—	240
17	—	—	—	02N	02	000	—	240
18	—	—	—	02N	02	001	—	240
19	—	—	—	02N	02	.001	—	240
22	—	—	—	02N	02	002	—	240
23	—	—	—	02N	02	.003	—	240
24	—	—	—	02N	02	006	—	240
25	—	—	—	02N	02	.006	—	240
26	—	—	—	02N	02	004	—	240
29	—	—	—	02N	02	003	—	240
30	—	—	—	02N	02	003	—	240

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	—	—	—	02N	02	002	—	240
2	—	—	—	02N	02	.004	—	240
3	05	05	05	05	05	010	4	240
6	.05	.05	.05	.05	05	005	1	239
7	—	—	—	05N	05	001	—	239
8	—	—	—	05N	05	002	—	239
9	—	—	—	05N	02	001	—	239
10	02	02	02	02	02	001	4	239
13	—	—	—	02N	.02	000	—	239
14	—	—	—	02N	02	000	—	239
15	—	—	—	02N	02	000	—	239
16	—	—	—	02N	02	000	—	239
17	—	—	—	02N	02	000	—	239
20	—	—	—	02N	.02	000	—	239
21	—	—	—	02N	02	000	—	239
22	—	—	—	02N	02	000	—	239
23	—	—	—	.02N	02	000	—	239
24	—	—	—	.02N	02	000	—	239
27	—	—	—	02N	02	000	—	239
28	—	—	—	02N	02	000	—	239
29	—	—	—	02N	02	000	—	239
30	—	—	—	.02N	02	000	—	239
31	CAB	CAB	CAB	CAB	CAB	000	—	239

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	—	239
4	CAB	CAB	CAB	CAB	CAB	.000	—	239
5	CAB	CAB	CAB	CAB	CAB	000	—	239
6	CAB	CAB	CAB	CAB	CAB	000	—	239
7	CAB	CAB	CAB	CAB	CAB	000	—	239
10	CAB	CAB	CAB	CAB	CAB	000	—	239
11	CAB	CAB	CAB	CAB	CAB	000	—	239
12	CAB	CAB	CAB	CAB	CAB	000	—	239
13	CAB	CAB	CAB	CAB	CAB	000	—	239
14	CAB	CAB	CAB	CAB	CAB	000	—	239
17	CAB	CAB	CAB	CAB	CAB	000	—	239
18	CAB	CAB	CAB	CAB	CAB	000	—	239
19	CAB	CAB	CAB	CAB	CAB	.000	—	239
20	CAB	CAB	CAB	CAB	CAB	.000	—	239

DECEMBER 1986 42 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	3.20	3.20	3.20	3.20	3.20	.477	2	2
5	—	—	3.05A	3.05A	3.00	.464	—	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 42 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	....	....	....	3.00N	3.00	.463	....	2
9	....	....	....	3.00N	2.90	.453	....	2
10	....	....	....	2.90N	2.90	.452	....	2
11	....	....	....	2.90N	2.85	.452	....	2
12	2.50	2.50	2.50	2.50	2.50	.441	1	3
13	2.50	2.50	2.20A	2.20A	1.95	.394	1	4
16	....	....	....	1.95N	1.70	.370	....	4
17	....	....	....	1.70N	1.75	.383	....	4
18	....	....	....	1.75N	1.50	.338	....	4
19	1.70	1.70	1.45	1.45	1.45	.318	2	6
20	1.45	1.45	1.45	1.45	1.25	.287	1	7
23	1.50@.60	1.60	1.50	1.50	1.25	.290	7	13
24	.75	.75	.60	.60	.50	.236	2	11
25	....	....	....	.50N	.60	.188	....	11
26	.60	.70	.60	.70	.70	.151	4	13
27	....	....	....	.70N	.90	.122	....	13
30	1.10	1.20	1.10	1.20	1.10	.148	20	33

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.10N	1.10	.148	....	33
2	....	....	....	1.10N	.70	.120	....	33
3	.50	.50	.50	.50	.50	.104	1	34
4	Exchange Closed; Independence Day							
7	....	....	....	.50N	.70	.118	....	33
8	....	....	....	.70N	.70	.137	....	33
9	....	....	....	.70N	.60	.115	....	33
10	....	.75B	....	.75B	.80	.140	....	33
11	....	....	....	.80N	.80	.142	....	33
14	....	....	....	.80N	.60	.118	....	33
15	....	....	....	.60N	.50	.093	....	33
16	....	....	....	.50N	.40	.080	....	33
17	.25	.25	.20A	.25	.25	.105	50	69
18	....	.40B	....	.40B	.40	.102	....	69
21	....	....	....	.40N	.40	.098	....	69
22	....	....	....	.40N	.40	.098	....	69
23	....	....	....	.40N	.35	.090	....	69
24	....	....	....	.35N	.30	.086	....	69
25	....	....	....	.30N	.25	.080	....	69
28	....	....	.15A	.15A	.15	.058	....	69
29	....	....	....	.15N	.17	.067	....	69
30	....	....	....	.17N	.17	.084	....	69
31	....	....	....	.17N	.15	.077	....	69

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.15N	.10	.070	....	69
4	....	....	....	.10N	.10	.070	....	69
5	....	....	....	.10N	.10	.094	....	69
6	....	....	....	.10N	.10	.087	....	69
7	....	....	....	.10N	.07	.072	....	69
8	....	....	.02A	.02A	.02	.066	....	69
11	....	.05B	....	.05B	.17	.085	....	69
12	....	....	....	.17N	.15	.033	....	69
13	....	....	....	.15N	.15	.061	....	69
14	....	....	....	.15N	.15	.065	....	69
15	....	....	....	.15N	.12	.060	....	69
18	....	....	....	.12N	.12	.053	....	69
19	....	....	....	.12N	.12	.052	....	78
20	....	....	....	.12N	.12	.038	....	78
21	....	....	....	.12N	.12	.031	....	69
22	....	....	....	.12N	.12	.036	....	69
25	....	....	....	.12N	.12	.035	....	69
26	....	....	....	.12N	.10	.022	....	69
27	....	....	....	.10N	.10	.016	....	69
28	....	....	....	.10N	.10	.016	....	69
29	....	....	.02A	.02A	.02	.013	....	69

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.02N	.02	.009	....	69
3	....	....	....	.02N	.02	.004	....	69
4	....	....	....	.02N	.02	.004	....	69
5	....	....	....	.02N	.02	.005	....	64
8	.02	.02	CAB	CAB	CAB	.004	50	93
9	CAB	CAB	CAB	CAB	CAB	.003	50	143
10	CAB	CAB	CAB	CAB	CAB	.004	....	43
11	CAB	CAB	CAB	CAB	CAB	.002	....	43
12	CAB	CAB	CAB	CAB	CAB	.004	....	43
15	CAB	CAB	CAB	CAB	CAB	.003	....	43
16	CAB	CAB	CAB	CAB	CAB	.004	....	43
17	CAB	CAB	CAB	CAB	CAB	.003	....	43
18	CAB	CAB	CAB	CAB	CAB	.004	....	43
19	CAB	CAB	CAB	CAB	CAB	.004	....	43
22	CAB	CAB	CAB	CAB	CAB	.007	....	43

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 42 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	....	.05B	.05	.011	....	43
24	....	....	....	.05N	.05	.020	....	43
25	....	....	....	.05N	.05	.021	....	43
26	....	....	....	.05N	.05	.017	....	43
29	....	....	....	.05N	.05	.013	....	43
30	....	....	....	.05N	.05	.014	....	43

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.009	....	43
2	....	....	....	.05N	.05	.018	....	43
3	....	....	....	.05N	.07	.037	....	43
6	....	....	....	.07N	.07	.024	....	43
7	....	....	....	.07N	.07	.009	....	43
8	....	....	....	.07N	.07	.012	....	43
9	....	....	.05A	.05A	.05	.008	....	43
10	.02	.02	.02	.02	.02	.007	3	43
13	....	....	....	.02N	.02	.006	....	43
14	.02	.02	.02	.02	.02	.001	10	53
15	....	....	....	.02N	.02	.001	....	53
16	....	....	....	.02N	.02	.001	....	53
17	....	....	....	.02N	.02	.001	....	53
20	....	....	....	.02N	.02	.000	....	53
21	....	....	....	.02N	.02	.001	....	53
22	....	....	....	.02N	.02	.001	....	53
23	....	....	....	.02N	.02	.001	....	53
24	....	....	....	.02N	.02	.001	....	53
27	....	....	....	.02N	.02	.000	....	53
28	....	....	....	.02N	.02	.000	....	53
29	....	....	....	.02N	.02	.000	....	53
30	....	....	....	.02N	.02	.000	....	53
31	....	....	....	.02N	.02	.000	....	53

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.02N	.02	.000	....	53
4	....	....	....	.02N	.02	.000	....	53
5	....	....	....	.02N	.02	.000	....	53
6	....	....	....	.02N	.02	.000	....	53
7	....	....	....	.02N	.02	.000	....	53
10	....	....	....	.02N	.02	.000	....	53
11	....	....	....	.02N	.02	.000	....	53
12	....	....	....	.02N	.02	.000	....	53
13	....	....	....	.02N	.02	.000	....	53
14	....	....	....	.02N	.02	.000	....	53
17	....	....	....	.02N	.02	.000	....	53
18	....	....	....	.02N	.02	.000	....	53
19	....	....	....	.02N	.02	.000	....	53
20	....	....	....	.02N	.02	.000	....	53
21	....	....	....	.02N	.02	.000	....	....

DECEMBER 1986 44 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	2.50	2.50	2.50	2.50	2.35	.436	13	13
19	2.30	2.75	2.30	2.50	2.30	.414	11	24
20	2.50	2.50	2.25	2.25	2.00	.380	8	32
23	2.40@.50	2.50	2.10	2.40	2.00	.383	58	90
24	1.45@2.00	2.00	1.45	1.50A	1.45	.320	6	94
25	1.00	1.00	1.00	1.00	1.00	.263	16	108
26	....	....	....	1.00N	1.75	.215	....	108
27	....	....	1.50A	1.50A	1.30	.178	....	94
30	1.50	1.50	1.20	1.20	1.35	.211	4	96

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.50	1.50	1.50	1.50	1.50	.210	1	98
2	....	....	1.35A	1.35A	1.00	.175	....	98
3	1.05	1.05	1.05	1.05	1.05	.155	1	96
4	Exchange Closed; Independence Day							
7	....	....	1.00A	1.00A	.90	.173	....	98
8	1.00	1.05B	1.00	1.05B	1.25	.198	16	98
9	1.10	1.30	1.10	1.10	1.10	.170	6	105
10	1.25	1.25	1.25	1.25	1.25	.202	2	105
11	....	....	....	1.25N	1.25	.205	....	105
14	....	....	....	1.25N	1.00	.174	....	105
15	....	....	.85A	.85A	.80	.141	....	105
16	.90	.90	.80A	.80A	.70	.123	1	106
17	.65	.70	.60A	.70	.70	.157	6	112
18	....	.75B	....	.75B	.80	.153	....	112
21	....	....	....	.80N	.80	.147	....	112
22	.70	.70	.70	.70	.65	.148	1	113
23	....	....	.60A	.60A	.55	.138	....	113
24	....	....	....	.55N	.50	.132	....	113

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 44 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	.50N	.45	.125	....	113
28	....	....	.20A	.20A	.20	.095	....	113
29	.20	.25	.20	.25	.25	.108	55	158
30	....	....	....	.25N	.30	.132	....	121
31	....	....	....	.30N	.25	.124	....	121

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.30B	....	.30B	.30	.114	....	121
4	....	....	....	.30N	.30	.115	....	121
5	....	....	.20A	.25A	.25	.149	....	121
6	.35	.35	.35	.35	.65	.140	50	171
7	....	....	.50A	.50A	.50	.120	....	171
8	....	....	....	.50N	.45	.111	....	171
11	....	....	....	.45N	.60	.138	....	171
12	....	....	.50A	.50A	.45	.108	....	171
13	.30	.30	.30	.30	.35	.105	1	172
14	.25	.25	.25	.25	.25	.111	16	182
15	....	....	....	.25N	.42	.103	....	182
18	....	....	....	.42N	.40	.094	....	182
19	.30	.32	.30	.32	.35	.093	1	183
20	.32	.32	.25	.25	.25	.071	9	184
21	....	....	....	.25N	.22	.060	....	184
22	....	....	....	.22N	.22	.069	....	184
25	....	....	....	.22N	.22	.069	....	185
26	....	....	....	.22N	.20	.047	....	185
27	....	....	.15A	.15A	.15	.037	....	182
28	....	....	....	.15N	.15	.037	....	182
29	.07	.07	.07	.07	.07	.030	8	190

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.07N	.07	.023	....	190
3	.05	.05	.05	.05	.05	.013	2	190
4	.02	.05	.02	.05	.02	.013	12	190
5	....	....	....	.02N	.02	.015	1	190
8	....	....	....	.02N	.02	.013	....	190
9	.02	.02	.02	.02	.02	.011	21	211
10	....	....	....	.02N	.02	.013	3	187
11	....	....	....	.02N	.02	.009	....	187
12	....	....	....	.02N	.02	.012	....	187
15	....	....	....	.02N	.02	.012	....	187
16	....	....	....	.02N	.02	.013	....	187
17	....	.05B	....	.02N	.02	.010	....	187
18	.05	.05	.05	.05	.05	.013	....	187
19	.10	.10	.10	.10	.05	.013	7	194
22	....	.10B	....	.10B	.15	.023	....	194
23	....	....	....	.15N	.15	.031	....	194
24	....	....	....	.15N	.15	.053	....	194
25	....	....	....	.15N	.15	.056	....	194
26	....	....	....	.15N	.15	.048	....	194
29	.15	.15	.10A	.15	.15	.041	1	194
30	....	....	....	.15N	.15	.044	....	194

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.10A	.10A	.10	.031	....	194
2	....	....	....	.10N	.10	.056	....	194
3	.25	.25	.25	.25	.25	.101	10	194
6	....	....	....	.25N	.20	.073	....	194
7	....	....	....	.20N	.15	.035	....	194
8	....	....	....	.15N	.15	.042	....	194
9	.12	.12	.10A	.10A	.10	.030	1	194
10	....	....	....	.10N	.10	.029	....	194
13	....	....	....	.10N	.10	.025	....	194
14	....	....	.05A	.05A	.05	.010	....	194
15	.02	.02	.02	.02	.02	.008	10	199
16	....	....	....	.02N	.02	.006	....	199
17	....	....	....	.02N	.02	.008	....	199
20	....	....	....	.02N	.02	.006	....	199
21	....	....	....	.02N	.02	.010	....	199
22	.02	.02	.02	.02	.02	.011	4	203
23	....	....	....	.02N	.02	.008	....	202
24	....	....	....	.02N	.02	.009	....	202
27	....	....	....	.02N	.02	.001	....	202
28	....	....	....	.02N	.02	.001	....	202
29	....	....	....	.02N	.02	.001	....	202
30	....	....	....	.02N	.02	.001	....	202
31	....	....	....	.02N	.02	.004	....	202

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 44 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.02N	.02	.003	....	202
4	....	....	....	.02N	.02	.001	....	202
5	....	....	....	.02N	.02	.000	....	202
6	....	....	....	.02N	.02	.000	....	202
7	....	....	....	.02N	.02	.000	....	202
10	....	....	....	.02N	.02	.000	....	202
11	....	....	....	.02N	.02	.000	....	202
12	....	....	....	.02N	.02	.000	....	202
13	....	....	....	.02N	.02	.000	....	202
14	CAB	CAB	CAB	CAB	CAB	.000	....	202
17	CAB	CAB	CAB	CAB	CAB	.000	....	202
18	CAB	CAB	CAB	CAB	CAB	.000	....	202
19	CAB	CAB	CAB	CAB	CAB	.000	....	202
20	CAB	CAB	CAB	CAB	CAB	.000	....	202

DECEMBER 1986 46 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	3.30	3.30	3.30	3.30	3.30	.479	3	3
24	....	....	2.45A	2.45A	2.00	.409	....	3
25	1.50	1.70	1.50	1.50	1.50	.346	16	18
26	....	....	....	1.50N	2.40	.290	....	18
27	....	....	2.10A	2.10A	1.90	.245	....	18
30	....	....	....	1.90N	2.00	.283	....	18

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.25	2.25	2.25	2.25	2.00	.283	1	18
2	2.00	2.00	1.90	1.90	1.90	.240	6	22
3	1.50	1.50	1.50	1.50	1.50	.217	1	23
4	Exchange Closed: Independence Day							
7	1.50	1.50	1.50	1.50	1.40	.240	15	23
8	....	1.80B	....	1.80B	1.80	.268	....	23
9	1.30	1.80	1.80	1.80	1.80	.236	1	24
10	1.65	1.65	1.65	1.65	1.65	.275	1	24
11	....	....	....	1.65N	1.65	.277	....	24
14	....	....	....	1.65N	1.55	.241	....	24
15	1.30	1.30	1.30	1.30	1.20	.200	2	26
16	....	....	....	1.20N	1.20	.177	....	25
17	1.20@1.00	1.20	1.00	1.00	1.40	.219	3	27
18	....	....	....	1.40N	1.30	.214	....	27
21	....	....	....	1.30N	1.30	.208	....	27
22	1.35	1.35	1.30A	1.30A	1.25	.210	....	27
23	....	....	....	1.25N	1.15	.197	1	28
24	.85	.95	.85	.95	.95	.190	3	29
25	....	....	....	.95N	.90	.183	1	30
28	.60	.60	.50	.50	.50	.144	102	132
29	....	....	....	.50N	.55	.161	....	132
30	.70	.75	.70	.75	.75	.194	5	137
31	.75	.80B	.75	.75	.60	.184	6	138

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.60N	.60	.171	....	138
4	....	....	....	.60N	.60	.174	....	138
5	....	....	....	.60N	.80	.220	....	138
6	.75	1.15	.75	1.15	1.05	.209	6	142
7	....	....	.90A	.90A	.90	.183	....	138
8	.85	.85	.75A	.75A	.75	.171	1	139
11	....	....	....	.75N	1.02	.208	....	139
12	.70	.70	.60	.60	.67	.168	13	152
13	....	....	....	.67N	.70	.165	....	152
14	.65	.65	.65	.65	.65	.174	7	156
15	.60	.60	.60	.60	.60	.163	5	159
18	....	.70B	....	.65B	.70	.152	....	159
19	.60	.65	.60	.65	.65	.151	2	160
20	.50	.60B	.50	.60B	.50	.121	5	162
21	.35	.35	.35	.35	.35	.105	2	164
22	.45	.45	.45	.45	.45	.120	1	164
25	....	....	....	.45N	.45	.121	....	168
26	....	....	.35A	.35A	.35	.089	....	168
27	....	....	.20A	.20A	.20	.073	....	168
28	....	....	....	.20N	.20	.074	....	168
29	....	....	.15A	.15A	.15	.062	....	168

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	.12A	.12A	.12	.051	....	168
3	....	....	.07A	.07A	.10	.030	....	168
4	....	....	.07A	.07A	.10	.033	....	168
5	....	....	....	.10N	.10	.037	....	168
8	.05	.15	.05	.07A	.07	.033	20	178
9	....	....	....	.07N	.07	.030	....	178
10	.05	.05	.05	.05	.05	.033	20	153

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 46 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	.05N	.05	.025	....	153
12	....	....	....	.05N	.05	.032	....	153
15	....	....	....	.05N	.05	.032	....	153
16	....	.10B	....	.10B	.15	.035	....	153
17	.10	.10	.10	.10	.10	.028	21	153
18	....	....	....	.10N	.15	.034	....	153
19	.20	.20	.10A	.10A	.10	.035	2	153
22	....	.20B	....	.20B	.20	.056	....	153
23	.30	.30	.25A	.25A	.25	.075	4	157
24	....	....	....	.25N	.25	.117	....	157
25	....	....	....	.25N	.25	.124	....	157
26	.35	.35	.35	.35	.35	.110	5	157
29	....	....	.27A	.27A	.35	.099	....	157
30	....	....	.30A	.30A	.30	.108	....	157

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.25	.27	.25	.27	.27	.081	21	137
2	.15	.45	.10A	.45	.45	.134	4	139
3	.60@.45	.60	.35A	.45	.60	.215	20	147
6	.60	.60	.50A	.50A	.45	.169	2	148
7	.35	.35	.25	.25	.25	.096	1	147
8	.22@.25	.35	.22	.35	.35	.111	10	147
9	.15	.15	.15	.15	.25	.086	1	147
10	....	....	.15A	.15A	.15	.086	....	147
13	.15	.15	.15	.15	.15	.078	2	147
14	.02	.02	.02	.02	.10	.037	1	147
15	....	....	....	.10N	.10	.033	....	147
16	....	....	....	.10N	.10	.026	....	147
17	....	....	....	.10N	.10	.034	....	147
20	....	....	....	.10N	.10	.028	....	147
21	.07	.07	.07	.07	.07	.044	2	149
22	....	.10B	....	.10B	.10	.046	....	149
23	....	....	....	.10N	.10	.038	....	149
24	....	....	....	.10N	.10	.041	....	149
27	....	....	.05A	.05A	.05	.012	....	149
28	.02	.02	.02	.02	.02	.009	4	146
29	....	....	....	.02N	.02	.008	....	147
30	....	....	....	.02N	.02	.010	....	147
31	....	....	....	.02N	.02	.027	....	147

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	.05B	....	.05B	.05	.026	....	147
4	.02	.02	.02	.02	.02	.013	10	147
5	....	....	....	.02N	.02	.008	....	147
6	....	....	....	.02N	.02	.003	....	147
7	....	....	....	.02N	.02	.006	....	147
10	....	....	....	.02N	.02	.001	....	145
11	....	....	....	.02N	.02	.000	....	145
12	CAB	CAB	CAB	CAB	CAB	.000	....	145
13	CAB	CAB	CAB	CAB	CAB	.000	....	145
14	CAB	CAB	CAB	CAB	CAB	.000	....	145
17	CAB	CAB	CAB	CAB	CAB	.000	....	145
18	CAB	CAB	CAB	CAB	CAB	.000	....	145
19	CAB	CAB	CAB	CAB	CAB	.000	....	145
20	CAB	CAB	CAB	CAB	CAB	.000	....	145

DECEMBER 1986 48 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	2.25	2.50B	2.25	2.50B	2.25	.433	1	1
26	....	....	....	2.25N	2.95	.371	....	1
27	2.75	2.75	2.70A	2.75	2.70	.320	1	1
30	3.25	3.25	3.25	3.25	3.10	.363	6	7

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.10N	3.10	.362	....	7
2	....	....	2.95A	2.95A	2.40	.314	....	7
3	....	....	2.35A	2.35A	2.10	.287	....	7
4	Exchange Closed; Independence Day							
7	....	....	....	2.10N	2.05	.314	....	7
8	....	2.35B	....	2.35B	2.60	.346	....	7
9	2.50	2.50	2.50	2.50	2.50	.311	2	9
10	2.60	2.70	2.50	2.50	2.60	.355	4	12
11	2.70	2.70	2.70	2.70	2.70	.357	3	14
14	2.60	2.60	2.60	2.60	2.40	.316	1	15
15	....	....	1.90A	1.90A	1.90	.269	....	15
16	....	....	1.80A	1.80A	1.65	.242	....	15
17	1.80	1.80	1.80	1.80	1.80	.291	1	16
18	....	....	....	1.80N	1.90	.285	....	16
21	....	....	....	1.90N	1.90	.279	....	16
22	2.00	2.00	2.00	2.00	1.95	.281	1	17

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 48 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	1.80A	1.80A	1.75	.266	....	17
24	1.50	1.50	1.50	1.50	1.50	.259	1	18
25	....	....	....	1.50N	1.45	.250	....	18
28	1.25	1.25	.95A	.95A	.95	.204	1	19
29	1.00	1.00	1.00	1.00	1.00	.227	16	35
30	1.30	1.30	1.27A	1.27A	1.27	.268	3	28
31	1.35	1.35	1.30	1.30	1.30	.257	19	40

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.10	1.10	1.10	1.10	1.10	.242	2	41
4	1.10@1.05	1.10	1.05	1.10	1.30	.246	14	55
5	....	....	....	1.30N	1.90	.302	2	57
6	1.40	1.50	1.40	1.50	1.65	.290	6	62
7	....	....	1.50A	1.50A	1.50	.259	....	62
8	....	....	....	1.50N	1.45	.245	1	63
11	1.50	1.50	1.40	1.50	1.50	.291	10	71
12	1.30	1.30	1.30	1.30	1.30	.242	1	72
13	1.20	1.20	1.20	1.20	1.30	.239	1	73
14	1.20	1.20	1.10A	1.10A	1.10	.251	1	74
15	1.05	1.15	1.05	1.15	1.15	.238	7	81
18	1.15	1.20	1.15	1.15A	1.15	.225	4	85
19	1.20	1.20	1.05	1.05	1.15	.226	7	90
20	1.05	1.05	.90A	.90A	1.00	.187	15	100
21	.70	.70	.70	.70	.70	.167	1	101
22	.60	.60	.60	.60	.75	.189	4	104
25	.70	.70	.70	.70	.80	.193	2	108
26	.45	.50	.45	.50	.50	.149	1	108
27	.50	.50	.30	.30	.40	.127	7	113
28	.40	.40	.30	.30	.37	.131	5	115
29	.30	.30	.30	.30	.30	.113	10	112

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.25	.25	.22	.22	.22	.097	2	112
3	....	....	....	.22N	.17	.063	....	112
4	.17	.17	.15	.15	.15	.068	7	119
5	.15	.15	.15	.15	.15	.077	63	172
8	.12	.12	.12	.12	.12	.070	11	176
9	....	....	....	.12N	.12	.065	....	176
10	.12	.12	.10A	.12	.12	.072	8	175
11	.17	.17	.12A	.12A	.12	.057	2	177
12	.12	.12	.12	.12	.12	.071	69	246
15	....	.17B	....	.17B	.17	.072	....	246
16	....	.25B	....	.25B	.27	.078	....	246
17	.25	.25	.25	.25	.25	.064	3	249
18	.20	.25	.20	.25	.30	.077	3	252
19	....	....	....	.30N	.30	.077	....	252
22	.75	.75	.75	.75	.75	.117	6	254
23	1.00	1.20	.60	.60A	.60	.149	109	175
24	.55	.65	.50A	.65	.65	.216	18	181
25	.75@.65	.80B	.65	.70	.75	.228	10	173
26	.65	.65	.60A	.65	.65	.210	7	179
29	.50	.50	.45	.45	.52	.196	5	183
30	....	....	....	.52N	.52	.212	....	183

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.50	.50	.40	.40	.40	.172	10	178
2	.40	.95	.40	.95	.95	.258	35	188
3	1.30	1.40	1.00	1.25	1.25	.372	193	201
6	1.22	1.22	1.00	1.00	1.00	.316	65	213
7	.85@.75	.85	.50	.50A	.55	.206	70	191
8	.60	.70	.60	.70	.75	.231	15	202
9	.65	.65	.50	.50	.60	.191	14	217
10	.50	.50	.35	.45	.50	.191	13	224
13	.35	.42B	.35	.40	.40	.183	3	215
14	.45	.45	.15	.15	.25	.103	8	214
15	.20	.20	.17	.17	.20	.095	11	223
16	.22	.27	.22	.22	.22	.080	6	224
17	....	....	....	.22N	.22	.098	....	224
20	.17	.17	.12	.12	.17	.090	6	224
21	.30	.30	.30	.30	.30	.128	2	225
22	.30	.40	.25	.25	.30	.134	5	226
23	.25	.25	.25	.25	.25	.117	9	227
24	.25	.25	.25	.25	.27	.127	43	268
27	.10	.10	.07	.07	.07	.053	10	273
28	.07	.10	.07	.10	.10	.045	303	471
29	.05	.05	.05	.05	.05	.042	5	466
30	.07	.07	.07	.07	.07	.051	51	505
31	.05	.17	.05	.17	.17	.111	74	534

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 48 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.35	.35	.20	.20	.20	.117	164	425
4	....	....	.15A	.15A	.12	.074	2	422
5	....	....	....	.12N	.10	.054	....	422
6	.05	.05	.05	.05	.05	.032	8	422
7	....	....	....	.05N	.05	.052	....	423
10	.05	.05	.02	.02	.02	.017	38	413
11	....	....	....	.02N	.02	.006	5	409
12	CAB	CAB	CAB	CAB	CAB	.002	25	391
13	CAB	CAB	CAB	CAB	CAB	.001	....	391
14	CAB	CAB	CAB	CAB	CAB	.000	....	384
17	CAB	CAB	CAB	CAB	CAB	.000	....	384
18	CAB	CAB	CAB	CAB	CAB	.000	....	384
19	CAB	CAB	CAB	CAB	CAB	.000	1	384
20	CAB	CAB	CAB	CAB	CAB	.000	....	384

DECEMBER 1986 50 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	2.50	3.00	2.50	2.90	2.70	.586	32	32
25	....	....	....	2.70N	2.70	.519	2	32
26	3.05	3.50	3.00	3.00	3.00	.454	5	36
27	3.00	3.50B	3.00	3.40	3.50	.400	2	36
30	3.75	3.75	3.50	3.50	3.50	.445	4	41

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.80	3.80	3.80	3.80	3.50	.444	2	39
2	3.80	3.80	3.20	3.20	3.20	.392	12	35
3	3.00	3.00	2.45	2.50	2.70	.364	13	45
4	Exchange Closed; Independence Day							
7	2.70	2.70	2.50	2.50	2.90	.393	12	52
8	3.70	3.70	3.70	3.70	3.50	.428	1	53
9	3.70	3.75	3.50	3.50	3.50	.391	5	55
10	3.50	3.50	3.50	3.50	3.50	.438	2	57
11	3.80	3.80	3.70A	3.70A	3.70	.440	1	58
14	3.50	3.50	3.20A	3.20A	3.30	.397	2	59
15	3.00	3.00	2.80	2.80	2.50	.344	5	60
16	2.50	2.70	2.50	2.50	2.15	.313	9	63
17	2.20	2.30B	2.20	2.30B	2.90	.368	14	77
18	3.10	3.10	3.00	3.00	2.80	.361	2	77
21	2.70	2.70	2.70	2.70	2.70	.356	1	77
22	....	....	....	2.70N	2.70	.359	....	77
23	2.60	3.00B	2.60	2.60	2.50	.342	2	79
24	2.25	2.25	2.25	2.25	2.40	.334	2	79
25	2.10	2.20	2.00	2.17A	2.25	.326	24	99
28	2.00	2.00	1.45	1.45	1.55	.274	11	85
29	1.50	1.70	1.50	1.70	1.75	.301	4	89
30	1.70	1.80	1.65	1.80	2.20	.349	54	107
31	2.10	2.40	1.90	1.90	1.90	.338	13	117

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.90	1.90	1.90	1.90	1.90	.321	4	128
4	1.90	1.90	1.85	1.85	1.95	.328	3	130
5	2.10	2.50	1.80	2.50	2.55	.391	15	145
6	2.25	2.50	2.25	2.50	2.40	.380	10	150
7	2.10	2.10	2.00	2.00	2.20	.345	5	148
8	2.00	2.00	1.85	1.85	2.10	.329	12	152
11	2.20	2.35B	2.20	2.35B	2.40	.382	41	177
12	2.40	2.40	1.90	1.90	1.90	.327	17	191
13	2.00	2.00	1.90	1.90A	1.90	.325	48	230
14	2.00	2.00	1.80	1.85B	1.90	.338	3	222
15	2.00	2.10	1.90	2.10	2.00	.324	13	232
18	2.00	2.00	1.65	1.65	1.85	.312	16	238
19	1.75	1.80	1.75	1.75	1.80	.313	5	244
20	1.65	1.65	1.00	1.00	1.20	.268	15	255
21	1.10	1.20	.95	.95	1.00	.245	13	264
22	1.00	1.00	.90	.90	1.00	.274	13	271
25	1.30	1.30	1.10	1.10	1.10	.282	2	277
26	1.00	1.00	.80A	.80A	.80	.228	8	285
27	.80	.80	.70A	.70A	.75	.200	3	284
28	.75	.75	.70	.70	.70	.207	2	286
29	.65	.65	.50	.50	.55	.185	17	296

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.50	.50	.47	.47	.47	.164	18	310
3	.47	.47	.25	.35	.40	.115	30	318
4	.35	.35	.30	.30	.35	.123	59	329
5	.35	.40	.32	.32	.32	.139	69	337
8	.30	.30	.30	.30	.30	.130	5	367
9	....	....	....	.30N	.30	.123	....	368
10	.30	.30	.30	.30	.30	.135	48	400
11	.30	.40	.30	.40	.20	.111	66	425

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 50 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.50	.50	.50	.50	.50	.134	12	436
15	.55	.55	.50	.50	.55	.137	14	433
16	.60	.60	.50	.60	.60	.147	24	438
17	.60	.60	.50	.50	.50	.126	27	427
18	.50	.50	.50	.50	.50	.146	1	428
19	.55	.55	.50	.55	.55	.146	14	439
22	.70	1.10	.70	1.00	1.00	.208	96	470
23	1.25@.40	1.40	.75	.77	.90	.254	207	408
24	1.05@.95	1.30	.82	1.30	1.25	.345	160	410
25	1.25	1.40	1.00	1.35	1.35	.362	54	420
26	1.20	1.20	1.10	1.20	1.20	.343	32	440
29	1.10	1.10	.90	.90	1.10	.330	19	456
30	1.10	1.10	.87	1.10	1.20	.354	34	470

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.10	1.20	.90	.90	.95	.304	29	470
2	.90	1.75	.75	1.55	1.55	.418	33	470
3	2.00	2.40	1.75	2.25	2.25	.547	69	452
6	2.35@.25	2.35	1.80	1.80	1.95	.491	89	485
7	1.55@.50	1.55	.80	.80	1.20	.360	33	480
8	1.00@.95	1.25	.90	1.25	1.40	.393	25	492
9	1.25	1.25	.90	.90	1.10	.342	25	501
10	1.10	1.10	.90	1.10	1.10	.345	14	504
13	1.20	1.20	1.00	1.00	1.00	.341	20	523
14	.90@.80	.90	.40	.40	.60	.222	38	543
15	.47	.60	.40	.50	.50	.210	62	552
16	.55	.55	.50	.50	.50	.185	88	577
17	.50	.55	.47	.50	.55	.219	99	627
20	.45	.45	.40	.45	.45	.211	25	640
21	.55	.90	.55	.70	.72	.278	94	622
22	.75	.95	.75	.80	.75	.289	34	606
23	.75	.75	.55	.65A	.65	.265	31	605
24	.70	.75	.70	.70	.70	.284	21	615
27	.50	.50	.25	.25	.25	.155	71	667
28	.30	.30	.30	.30	.30	.140	16	672
29	.25	.25	.22A	.22A	.22	.136	25	683
30	.25	.35	.25	.30	.30	.162	25	630
31	.40	.70	.27	.70	.70	.292	55	634

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.70	1.15	.65	.70A	.65	.321	37	614
4	.40	.50	.40	.40	.40	.241	24	612
5	.40	.55	.40	.40	.35	.199	86	594
6	.30	.30	.22	.25	.22	.141	18	605
7	.30	.35	.30	.35	.35	.206	67	666
10	.30	.30	.15	.15	.12	.116	12	672
11	.10	.10	.10	.10	.10	.066	22	685
12	.05	.05	.05	.05	.05	.040	15	687
13	.05	.05	.02	.02	.02	.034	8	687
14	.02	.02	.02	.02	.02	.020	16	687
17	CAB	CAB	CAB	CAB	CAB	.004	2	684
18	CAB	CAB	CAB	CAB	CAB	.000	....	682
19	CAB	CAB	CAB	CAB	CAB	.000	....	682
20	CAB	CAB	CAB	CAB	CAB	.000	....	630
21	CAB	CAB	CAB	CAB	CAB	.000	58	....

DECEMBER 1986 52 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	3.50	3.50	3.50	3.50	3.70	.526	1	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.50	5.00B	3.50	4.60B	4.00	.525	1	1
2	....	4.55B	....	4.35B	4.25	.472	....	1
3	4.00	4.00	3.80	3.80	3.80	.442	7	8
4	Exchange Closed; Independence Day							
7	....	....	3.70A	3.70A	3.80	.473	....	8
8	....	4.50B	....	4.50B	4.55	.509	....	8
9	4.65	4.65	4.60A	4.60A	4.40	.472	1	9
10	4.50	4.70B	4.50	4.50	4.50	.520	3	9
11	4.55	4.55	4.55	4.55	4.75	.522	1	10
14	....	....	4.60A	4.60A	4.30	.478	....	10
15	3.50	3.50	3.40	3.40	3.45	.422	19	29
16	3.50	3.50	3.00	3.00	3.05	.390	9	36
17	3.00	3.30B	3.00	3.30B	3.85	.448	6	40
18	4.00	4.00	3.80A	3.80A	3.75	.441	4	44
21	....	....	3.70A	3.70A	3.60	.436	....	43
22	3.50	3.60B	3.50	3.60B	3.65	.439	2	45
23	3.50	3.50	3.50	3.50	3.40	.422	....	45
24	3.37	3.37	3.10	3.10	3.30	.414	7	52
25	....	....	3.20A	3.20A	3.10	.406	....	52

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 52 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	2.75	2.75	2.30A	2.30A	2.40	.351	6	58
29	2.50	2.50	2.50	2.50	2.50	.382	6	64
30	2.80@.50	2.80	2.50	2.70B	3.10	.434	18	75
31	3.20	3.20	3.00	3.10	3.00	.424	18	92

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.90	2.90	2.80A	2.85	2.85	.407	4	94
4	2.82	2.82	2.80A	2.82	2.85	.416	4	98
5	2.90	2.90	2.85	2.90	3.52	.483	7	104
6	....	....	3.35A	3.35A	3.37	.472	....	104
7	3.10	3.10	3.10	3.10	3.10	.436	2	106
8	3.00	3.00	2.90	2.90	2.95	.419	5	111
11	2.90	2.90	2.90	2.90	3.45	.477	1	109
12	3.00	3.00	2.85	2.90	2.95	.419	3	111
13	2.85@.90	2.90	2.85	2.90	2.95	.417	3	114
14	2.70	2.70	2.70	2.70	2.95	.432	1	114
15	3.00	3.00	2.80	2.80	2.85	.417	28	142
18	2.80	2.90B	2.65A	2.65A	2.65	.406	2	142
19	2.40	2.60	2.40	2.60	2.60	.409	4	142
20	2.40@.30	2.40	1.70	1.70	1.95	.360	20	158
21	1.80	1.80	1.65	1.65	1.75	.335	4	160
22	1.50	1.70	1.50	1.70	1.70	.371	39	187
25	1.50	1.80	1.50	1.70B	1.80	.382	20	205
26	1.80	1.80	1.40	1.40	1.50	.322	16	209
27	1.35	1.47	1.05	1.05	1.30	.290	22	206
28	1.10	1.20	1.05	1.10	1.30	.301	60	232
29	1.20	1.20	.90	1.00	1.00	.275	23	238

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.00	1.00	.85	.85	.97	.253	8	242
3	1.00	1.00	.40	.70	.75	.189	10	244
4	.70	.70	.65A	.65A	.65	.201	5	243
5	.75	.75	.60	.60	.75	.224	81	293
8	....	....	....	.75N	.75	.214	10	293
9	.80	.80	.70	.70	.75	.205	4	296
10	.75	.75	.75	.75	.75	.223	6	301
11	.75	.80	.70A	.70A	.70	.191	14	307
12	.80	.80	.80	.80	.85	.223	4	307
15	.95	1.00	.90	.90	1.00	.229	32	315
16	1.05@.10	1.15	.95	.95	.95	.244	19	324
17	1.00@.95	1.00	.80	.87	.87	.215	34	347
18	.95	.95	.80	.90	.90	.243	55	362
19	1.00	1.10	1.00	1.10	1.10	.243	123	463
22	1.20	1.75	1.20	1.60@.75	1.50	.326	112	544
23	1.60	1.90	1.30	1.45@.40A	1.50	.384	97	527
24	1.50	2.30	1.32	2.30	2.15	.489	56	516
25	2.15@.00	2.35	1.92A	2.10	2.20	.510	60	490
26	2.00@.10	2.10	1.90	1.95	1.92	.492	20	498
29	1.85	1.90	1.80	1.90	1.95	.484	21	498
30	1.80	2.05	1.55	2.05	2.15	.512	89	458

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.05	2.20	1.70A	1.70A	1.80	.460	56	448
2	1.80	2.90	1.60	2.75A	2.30	.585	58	449
3	3.25	3.60	3.10	3.45A	3.50	.706	53	430
6	3.20	3.50	2.90	2.90	3.15	.661	41	419
7	2.25	2.25	1.80	1.80	2.20	.534	20	419
8	1.95	2.20	1.90	2.20	2.40	.570	26	421
9	1.80	1.80	1.80	1.80	2.00	.517	4	420
10	2.10	2.15	1.85	1.85	2.00	.523	5	420
13	2.20	2.20	2.00	2.07	1.90	.525	13	420
14	1.45	1.45	.80	.85	.95	.387	35	426
15	1.10	1.10	.95A	1.10	1.10	.373	121	371
16	1.10	1.30	1.10	1.15	1.20	.342	14	370
17	1.25@.20	1.25	1.05A	1.25	1.25	.389	21	374
20	1.00	1.00	1.00	1.00	1.05	.388	22	361
21	1.25	1.80	1.20	1.55A	1.55	.474	48	368
22	1.40	1.80B	1.40	1.50	1.55	.490	12	376
23	1.50	1.50	1.30	1.40	1.40	.464	22	369
24	1.35@.40	1.45B	1.35	1.45B	1.55	.491	14	366
27	1.10	1.10	.80A	.85	.85	.330	86	388
28	.75	.85	.75	.80A	.80	.312	15	395
29	.75@.70	.75	.60	.70	.70	.311	51	411
30	.70	.90	.70	.80	.80	.358	15	399
31	.90	1.60	.90	1.55@.60	1.25	.538	30	416

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.60	2.10	1.60	1.75	1.55	.590	72	416
4	1.25	1.30	1.10	1.25A	1.20	.502	26	402
5	1.20	1.40	1.00	1.00	1.00	.453	15	401

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 52 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.90	1.00	.75	.80	.75	.372	16	396
7	.85	1.05B	.85	1.05B	1.05	.482	37	395
10	.80	.80	.70	.70	.65	.374	17	391
11	.50	.50	.35	.35	.35	.278	23	381
12	.30	.30	.25	.27A	.27	.217	18	378
13	.20	.20	.20	.20	.20	.215	16	377
14	.25	.25	.15	.15	.15	.171	37	400
17	.07	.15	.07	.10	.10	.119	15	400
18	.10	.10	.02	.02	.02	.020	58	425
19	CAB	.02	CAB	.02	.02	.003	17	408
20	CAB	CAB	CAB	CAB	CAB	.000	7	406

DECEMBER 1986 54 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	5.50	5.50	5.50	5.50	5.50	.551	1	1
10	....	....	....	5.50N	5.90	.599	....	1
11	....	....	....	5.90N	6.10	.600	....	1
14	....	....	....	6.10N	6.00	.557	....	1
15	....	....	5.00A	5.00A	4.50	.501	....	1
16	....	....	....	4.50N	4.15	.467	....	1
17	....	4.35B	....	4.35B	4.65	.526	....	1
18	....	....	....	4.65N	4.65	.519	....	1
21	4.70	4.70	4.70	4.70	4.65	.515	1	2
22	4.70	4.85	4.60A	4.85	4.70	.519	2	4
23	....	....	4.40A	4.40A	4.50	.502	....	4
24	....	....	4.40A	4.40A	4.35	.494	....	4
25	....	....	4.20A	4.20A	4.10	.487	....	4
28	3.55	3.55	3.30A	3.30A	3.30	.431	2	6
29	3.40	3.40	3.37	3.37	3.37	.465	3	8
30	3.70	4.40	3.50	4.40	4.30	.520	12	14
31	4.40	4.40	3.75A	3.75A	4.00	.510	1	14

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.00N	4.00	.493	....	14
4	4.00	4.00	3.70A	3.90	3.87	.504	5	19
5	3.80	4.10B	3.80	4.10B	4.82	.573	19	30
6	4.35	4.50	4.00	4.50	4.47	.563	9	38
7	....	....	4.10A	4.10A	4.22	.527	....	38
8	....	....	3.97A	3.97A	3.80	.510	....	38
11	4.10	4.10	4.10	4.10	4.60	.569	1	39
12	....	....	3.90A	3.90A	3.85	.511	....	39
13	3.95	3.95	3.70	3.70	3.85	.510	4	40
14	3.50	3.50	3.50	3.50	3.95	.526	1	41
15	....	....	....	3.95N	3.82	.511	....	41
18	....	....	....	3.82N	3.30	.502	....	41
19	3.50	3.50	3.50	3.50	3.37	.507	3	44
20	3.10	3.10	2.60	2.75A	2.85	.457	25	63
21	2.30	2.70	2.30	2.42A	2.42	.432	17	73
22	2.10@.00	2.50	2.00	2.50	2.50	.472	55	115
25	....	2.60B	....	2.60B	3.00	.487	....	122
26	2.40	2.40	2.20	2.20	2.30	.425	25	136
27	2.10	2.10	1.65	1.70	1.70	.392	22	154
28	1.75	2.00	1.70	1.80	2.00	.407	46	200
29	1.85	1.90B	1.70	1.72A	1.80	.378	46	233

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.85	1.85	1.40	1.40	1.45	.357	31	256
3	1.50	1.50	1.00	1.00	1.15	.281	85	298
4	1.15	1.20	1.15	1.15	1.17	.297	20	314
5	1.30	1.45	1.25	1.25	1.50	.328	55	353
8	1.25	1.30	1.15	1.25	1.35	.320	7	358
9	1.35	1.35	1.15	1.25B	1.30	.310	16	369
10	1.50	1.55	1.30	1.55	1.50	.333	23	370
11	1.55@.50	1.60	1.10	1.15	1.40	.294	62	371
12	1.40	1.50	1.30	1.30	1.50	.335	18	379
15	1.50	1.60	1.50	1.50	1.70	.344	13	377
16	1.87	1.87	1.60	1.60	1.60	.363	76	438
17	1.60	1.60	1.40	1.55	1.60	.328	33	432
18	1.60	1.75	1.50A	1.70	1.75	.363	46	441
19	1.80@.75	1.85	1.60	1.80	1.85	.363	75	484
22	1.90	2.75	1.90	2.60@.75	2.55	.459	244	695
23	2.60	3.00	2.20	2.30@.45	2.45	.523	145	685
24	2.45	3.40	2.40	3.40	3.35	.630	72	662
25	3.10	3.75	3.05	3.50	3.55	.651	89	657
26	3.00	3.20	2.90	2.90	3.12	.638	33	624
29	2.90@3.00	3.20	2.90	3.00	3.10	.634	45	609
30	2.70	3.20B	2.70	3.20B	3.20	.663	4	602

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 54 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.10	3.60	2.80A	2.80A	2.75	.618	18	606
2..	2.75	4.15B	2.75	4.10	4.05	.733	73	557
3..	4.90	5.20	4.80	5.20	5.20	.830	15	556
6..	4.75	5.00	4.70	4.70	4.65	.798	28	546
7..	3.70	3.70	2.70	2.70	2.90	.696	47	571
8..	3.25	3.60B	3.00	3.60B	3.90	.727	20	560
9..	3.50	3.50	3.15A	3.35A	3.35	.683	4	560
10..	3.30	3.30	3.00	3.20	3.30	.690	31	543
13..	3.50	3.50	3.25A	3.25A	3.25	.697	....	542
14..	2.60	2.60	1.90	1.90	2.00	.569	29	553
15..	2.10	2.15	1.75	2.15	2.25	.557	62	571
16..	2.30	2.45	2.10	2.10	1.90	.525	89	534
17..	1.90	2.35	1.90	2.35	2.30	.577	22	544
20..	2.05	2.05	1.80	2.05	2.05	.585	11	522
21..	2.55	3.10B	2.55	2.70	2.75	.670	19	495
22..	2.80	3.10B	2.75	2.75	2.85	.686	5	495
23..	2.55	2.57	2.55	2.57	2.65	.665	2	497
24..	2.85	2.85	2.60A	2.75A	2.75	.692	45	518
27..	1.85	2.00B	1.60	1.65	1.85	.546	42	512
28..	1.65	1.85	1.60	1.60	1.60	.531	21	504
29..	1.55@.50	1.75	1.45	1.50	1.50	.535	15	506
30..	1.90	1.90	1.75	1.80	1.75	.592	30	505
31..	2.00	2.80B	2.00	2.80B	2.80	.762	35	490

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.10	3.70	3.10	3.40B	3.15	.814	14	487
4..	2.45	2.65	2.45	2.55	2.60	.755	22	501
5..	2.75	2.80B	2.15	2.15	2.35	.720	3	501
6..	2.25	2.25	1.90	1.90	1.87	.652	2	492
7..	1.90	2.45B	1.90	2.35	2.30	.757	9	494
10..	1.70	1.70	1.70	1.70	1.80	.698	6	497
11..	1.40	1.50B	1.25	1.25	1.27	.615	20	498
12..	1.05	1.15	1.00	1.00	.97	.560	36	496
13..	.90	1.00	.80	.90	1.05	.579	18	493
14..	1.00	1.05	.75	.80	.70	.544	47	491
17..	.50	.85	.50	.60	.60	.590	76	506
18..	.80	.80	.25	.25	.20	.334	162	457
19..	.05	.20	.05	.20	.20	.245	59	430
20..	.12	.15	.05	.15B	.15	.192	14	422
21..	.15	.15	CAB	CAB	CAB	.222	195	....
24..	....	....	....	....	....	.243	....	....

DECEMBER 1986 56 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	3.80	3.95	3.80	3.95	3.75	.553	10	10
21..	....	....	3.65A	3.65A	3.72	.529	....	10
22..	3.70	3.70	3.50	3.65B	3.70	.571	11	20
25..	....	....	....	3.70N	4.90	.589	1	21
26..	3.35	3.60	3.35	3.50A	3.20	.529	7	27
27..	2.65	2.65	2.65	2.65	3.00	.497	....	27
28..	2.75	3.20	2.75	3.20	3.12	.515	16	42
29..	3.00	3.00	2.60	2.60	2.65	.487	8	43

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	2.50	2.50	2.35	2.35	2.50	.469	43	83
3..	2.50	2.50	1.75A	1.75A	1.80	.387	41	113
4..	1.80@.85	2.00	1.80	1.85	2.00	.407	51	151
5..	2.10	2.25	2.10	2.25	2.30	.443	54	168
8..	2.20	2.20	1.85	2.15	2.20	.437	15	183
9..	2.20	2.20	1.90	1.90	2.15	.428	14	191
10..	2.30	2.40	2.20	2.40	2.35	.455	16	199
11..	2.60@.50	2.60	2.00	2.00	2.20	.412	21	208
12..	2.00	2.25	1.95	2.25	2.25	.458	19	222
15..	2.60	2.60	2.35	2.35	2.50	.471	4	223
16..	2.75@.85	2.85	2.40	2.55A	2.55	.492	10	230
17..	2.40	2.40	2.25	2.25	2.35	.455	39	254
18..	2.35	2.60	2.25	2.50	2.65	.492	16	270
19..	2.70@.65	2.75	2.60	2.75	2.75	.492	44	305
22..	2.85@.90	3.80	2.85	3.75A	3.75	.592	21	314
23..	4.15	4.15	3.45	3.60	3.65	.655	31	303
24..	3.75	4.50B	3.50	4.50B	4.85	.750	20	267
25..	4.75	5.30	4.40	5.05A	4.97	.770	50	238
26..	4.35	4.57	4.35	4.50	4.77	.761	6	238
29..	4.45	4.50	4.40	4.40	4.70	.762	5	232
30..	4.40	4.50	4.35A	4.50	4.90	.787	6	234

LIVE HOG OPTION ON FUTURES — PUTS

DECEMBER 1986 56 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.60	4.95	4.15	4.15	4.35	.753	9	230
2..	5.00	5.95	4.25A	5.95	5.55	.844	1	223
3..	6.60	6.75	6.50	6.70	7.05	.911	8	204
6..	6.60	6.60	6.30A	6.30A	6.30	.893	14	199
7..	5.10	5.25	4.80	4.80	5.10	.822	5	194
8..	4.30	5.20	4.30	5.20	5.45	.845	12	188
9..	....	....	5.00A	5.00A	4.85	.814	2	188
10..	4.85	4.90B	4.60	4.90B	4.90	.820	2	186
13..	....	....	4.85A	4.85A	4.80	.830	....	185
14..	4.00	4.00	3.50	3.50	3.75	.732	4	185
15..	3.10	3.30B	2.90A	3.30B	3.50	.722	10	191
16..	3.65	3.80	3.50	3.50	3.30	.697	57	178
17..	3.35	3.50	3.35	3.50	3.70	.743	10	174
20..	....	....	3.40A	3.40A	3.62	.756	5	179
21..	4.60	4.60	4.40A	4.40A	4.30	.823	1	173
22..	4.10	4.75B	4.10	4.25B	4.42	.836	1	172
23..	....	....	4.10A	4.10A	4.20	.823	....	172
24..	....	....	4.10A	4.10A	4.40	.843	....	172
27..	....	....	3.10A	3.10A	3.10	.741	....	172
28..	3.10	3.20	3.10	3.10	2.87	.733	4	170
29..	2.85	3.05B	2.85	2.85	2.85	.742	2	169
30..	....	3.30B	....	3.30B	3.25	.791	....	193
31..	....	4.40B	....	4.40B	4.52	.905	....	193

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.85	5.55	4.65	4.65	4.85	.938	6	163
4..	4.40	4.40	4.30A	4.35A	4.20	.911	1	163
5..	4.50	4.55	4.50	4.55	3.87	.895	4	161
6..	3.85	3.85	3.35	3.50	3.40	.860	7	158
7..	4.20	4.20	3.65A	4.20	4.05	.921	1	158
10..	4.05	4.05	3.60A	3.60A	3.37	.907	1	157
11..	2.95	3.00B	2.90A	2.90A	2.82	.873	1	157
12..	2.60	2.60	2.35	2.45	2.52	.852	10	155
13..	2.20@.15	2.30	2.15	2.30	2.57	.875	9	155
14..	2.37	2.37	2.35A	2.35A	2.32	.871	7	147
17..	2.45	2.45	2.20A	2.35A	2.40	.943	3	148
18..	2.65	2.65	1.70	1.70	1.55	.872	20	155
19..	1.50	1.50	.75	1.20	1.40	.890	75	186
20..	1.40	1.50	1.35	1.45	1.40	.968	57	155
21..	1.40	1.70	1.40	1.40	1.40	.974	68	....
24..	....	....	....	....	....	.892	....	....

DECEMBER 1986 58 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
3..	2.80	3.00	2.80	2.90A	2.87	.498	12	10
4..	....	....	....	2.87N	2.85	.520	1	11
5..	....	3.30B	....	3.30B	3.50	.559	....	11
8..	2.97	3.40	2.75	3.25A	3.25	.556	13	24
9..	3.10	3.10	3.10	3.10	3.20	.548	2	25
10..	3.55	3.55	3.50	3.50	3.45	.577	3	28
11..	....	3.50B	3.30A	3.30A	3.05	.535	....	28
12..	3.10	3.25	3.10	3.25	3.65	.581	9	33
15..	3.50	3.50	3.50	3.50	3.50	.596	1	34
16..	....	3.85B	....	3.85B	3.77	.617	....	34
17..	3.25	3.35	3.25	3.35	3.55	.582	2	36
18..	....	....	....	3.55N	3.82	.618	....	36
19..	....	....	3.80A	3.80A	3.90	.618	....	36
22..	....	4.60B	....	4.60B	4.92	.711	....	36
23..	5.60	5.75	5.20A	5.20A	5.40	.766	4	37
24..	5.60	6.60	5.60	6.60	6.50	.843	13	32
25..	....	7.00B	....	7.00B	6.75	.859	2	29
26..	....	....	6.50A	6.50A	6.42	.854	....	29
29..	....	....	6.30A	6.30A	6.40	.857	....	28
30..	....	....	6.00A	6.30A	6.65	.877	....	28

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	6.60A	6.65N	6.05	.854	....	28
2..	6.20	7.20B	6.20	7.20B	7.40	.913	1	28
3..	8.70	8.70	8.70	8.70	8.87	.958	7	35
6..	....	....	8.60A	8.60A	8.22	.949	....	21
7..	....	....	6.90A	6.90A	6.87	.906	....	21
8..	....	....	6.15A	6.15A	7.27	.921	....	21
9..	....	....	6.90A	6.90A	6.57	.902	....	21
10..	....	....	....	6.57N	6.65	.907	....	21
13..	....	6.70B	....	6.70B	6.60	.916	....	21
14..	....	....	5.30A	5.30A	5.35	.852	....	21
15..	....	....	4.90A	4.90A	5.25	.847	....	21
16..	5.25	5.40B	5.10A	5.10A	4.90	.830	15	21
17..	....	5.00B	....	5.00B	5.35	.863	....	11
20..	4.75	4.75	4.75	4.75	5.35	.876	1	11

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
DECEMBER 1986 58 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	5.65B	....	5.65B	6.07	.918	....	11
22	....	6.35B	....	6.35B	6.22	.927	....	11
23	....	....	....	6.22N	5.95	.920	....	11
24	5.75	5.75	5.75	5.75	6.20	.932	1	12
27	....	....	4.95A	4.95A	4.87	.877	....	12
28	....	....	4.80A	4.87N	4.65	.875	....	12
29	....	4.80B	4.55A	4.80B	4.65	.883	....	12
30	....	....	....	4.65N	4.97	.914	....	12
31	....	5.80B	....	5.80B	6.45	.970	....	12

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	7.00B	....	7.00B	6.80	.984	....	12
4	....	....	6.40A	6.40A	6.15	.976	....	5
5	....	6.40B	....	6.40B	5.77	.971	....	5
6	....	....	5.35A	5.35A	5.25	.960	....	5
7	....	5.80B	....	5.80B	6.00	.982	....	5
10	....	....	5.50A	5.50A	5.30	.982	....	5
11	....	....	4.80A	4.80A	4.75	.975	....	5
12	....	....	4.60A	4.60A	4.40	.972	....	5
13	....	....	4.10A	4.40N	4.47	.980	....	5
14	....	....	....	4.47N	4.27	.983	....	5
17	....	4.40B	4.25A	4.40B	4.37	.998	....	5
18	....	4.60B	4.00A	4.00A	3.42	.995	....	5
19	....	....	2.85A	2.85A	3.30	.998	....	3
20	3.40	3.40	3.40	3.40	3.40	.999	1	3
21	....	....	....	3.40N	3.45	.999	....	....
24	....	....	....	....	....	.999	....	....

FEBRUARY 1987 40 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	.10	.10	.07	.07	.07	.030	3	3
28	....	....	....	.07N	.07	.026	....	3
29	....	....	....	.07N	.07	.022	....	3
30	....	....	....	.07N	.07	.026	....	3
31	.05	.07	.05	.07	.07	.043	100	103

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	.10B	....	.10B	.10	.047	....	103
4	....	....	....	.10N	.10	.045	....	103
5	....	....	....	.10N	.10	.039	....	103
6	....	....	....	.10N	.07	.034	....	103
7	....	.17B	....	.17B	.17	.051	....	103
10	....	....	....	.17N	.17	.035	....	103
11	....	....	.12A	.12A	.12	.030	....	103
12	....	....	....	.12N	.12	.027	....	103
13	....	....	.05A	.10A	.10	.025	....	103
14	....	....	....	.10N	.10	.019	....	103
17	....	....	....	.10N	.10	.018	....	103
18	....	....	....	.10N	.10	.011	....	103
19	....	....	....	.10N	.10	.008	....	103
20	....	....	....	.10N	.10	.008	....	103
21	....	....	....	.10N	.10	.007	....	103
24	....	....	....	.10N	.05	.005	....	103
25	....	....	.02A	.02A	.02	.001	....	103
26	....	....	....	.02N	.02	.000	....	103
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.02N	.02	.000	....	103

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.000	....	103
2	....	....	....	.02N	.02	.000	....	103
3	....	....	....	.02N	.02	.000	....	103
4	....	....	....	.02N	.02	.000	....	103
5	....	....	....	.02N	.02	.000	....	103
8	....	....	....	.02N	.02	.000	....	103
9	....	....	....	.02N	.02	.000	....	103
10	....	....	....	.02N	.02	.000	....	103
11	....	....	....	.02N	.02	.000	....	103
12	....	....	....	.02N	.02	.000	....	103
15	....	....	....	.02N	.02	.000	....	103
16	....	....	....	.02N	.02	.000	....	103
17	....	....	....	.02N	.02	.000	....	103
18	....	....	....	.02N	.02	.000	....	103
19	....	....	....	.02N	.02	.001	....	103
22	.02	.02	.02	.02	.02	.003	20	113
23	....	....	....	.02N	.02	.001	....	113
24	....	....	....	.02N	.02	.001	....	113
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.002	....	113
29	....	....	....	.02N	.02	.001	....	113
30	....	....	....	.02N	.02	.001	....	113

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 40 PUTS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	....	....	....	.02N	.02	.002	....	113

FEBRUARY 1987 42 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.30	.30	.30	.30	.30	.107	50	50
13	....	....	....	.30N	.30	.091	....	50
14	....	....	....	.30N	.30	.064	....	50
15	....	....	....	.30N	.30	.065	....	50
16	....	....	....	.30N	.30	.068	....	50
17	....	....	....	.30N	.30	.074	....	50
20	....	....	....	.30N	.30	.076	....	50
21	....	....	....	.30N	.35	.100	....	50
22	....	....	....	.35N	.35	.099	....	50
23	....	....	....	.35N	.35	.102	....	50
24	....	....	....	.35N	.35	.106	....	50
27	.25	.25	.22A	.22A	.22	.067	10	50
28	....	....	.20A	.20A	.20	.059	....	50
29	....	....	.15A	.15A	.15	.053	....	50
30	.17	.17	.17	.17	.17	.062	50	100
31	.20	.20	.20	.20	.20	.095	50	150

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.25	.25	.25	.25	.25	.103	3	150
4	....	....	....	.25N	.25	.099	....	150
5	....	....	....	.25N	.25	.087	....	150
6	....	....	....	.25N	.20	.079	....	150
7	....	.35B	....	.35B	.35	.110	....	150
10	....	....	....	.35N	.35	.081	....	150
11	....	....	.25A	.25A	.25	.074	....	150
12	....	....	.20A	.20A	.20	.067	....	150
13	....	....	....	.20N	.20	.063	....	150
14	....	....	....	.20N	.20	.051	....	150
17	....	....	....	.20N	.20	.051	....	150
18	....	....	....	.20N	.20	.034	....	150
19	....	....	....	.20N	.15	.027	....	150
20	....	....	....	.15N	.15	.026	....	150
21	....	....	....	.15N	.15	.024	....	150
24	.10	.10	.10	.10	.10	.018	....	150
25	....	....	.02A	.02A	.02	.008	....	150
26	....	....	....	.02N	.02	.003	....	150
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.02N	.02	.000	....	150

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.000	....	150
2	....	....	....	.02N	.02	.000	....	150
3	....	.05B	....	.05B	.05	.001	....	150
4	....	....	....	.05N	.05	.000	....	150
5	....	....	....	.05N	.05	.000	....	150
8	....	....	....	.05N	.05	.000	....	150
9	....	....	....	.05N	.05	.000	....	150
10	....	....	....	.05N	.05	.000	....	150
11	....	....	....	.05N	.05	.001	....	150
12	....	....	....	.05N	.05	.002	....	150
15	....	....	....	.05N	.05	.004	....	150
16	.07	.07	.07	.07	.07	.003	....	150
17	....	....	....	.07N	.07	.004	....	150
18	....	....	....	.07N	.07	.007	....	150
19	....	....	....	.07N	.07	.009	....	150
22	....	....	....	.07N	.07	.019	....	150
23	....	....	.02A	.02A	.02	.013	....	150
24	....	....	....	.02N	.02	.014	....	150
25	Exchange Closed; Christmas							
26	....	....	....	.02N	.02	.015	....	150
29	....	....	....	.02N	.02	.016	....	150
30	....	....	....	.02N	.02	.011	....	150
31	....	....	....	.02N	.02	.022	....	150

FEBRUARY 1987 44 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.10	2.10	2.10	2.10	2.10	.263	1	1
4	Exchange Closed; Independence Day							
7	....	....	....	2.10N	2.20	.273	....	1
8	....	....	....	2.20N	2.20	.281	....	1
9	....	....	....	2.20N	2.15	.273	....	1
10	....	....	....	2.15N	2.30	.291	....	1
11	....	....	....	2.30N	2.30	.293	....	1
14	....	....	....	2.30N	2.00	.274	....	1
15	....	....	....	2.00N	1.60	.249	....	1
16	....	....	....	1.60N	1.50	.231	....	1
17	....	....	....	1.50N	1.70	.256	....	1

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 44 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	1.70N	1.65	.250	....	1
21	....	....	....	1.65N	2.00	.240	....	1
22	....	....	1.80A	1.80A	1.80	.239	....	1
23	....	....	....	1.80N	1.70	.218	....	1
24	....	....	....	1.70N	1.60	.209	....	1
25	....	....	....	1.60N	1.50	.199	....	1
28	....	....	1.00A	1.00A	1.00	.165	....	1
29	....	....	....	1.00N	1.05	.181	....	1
30	....	....	....	1.05N	1.45	.199	....	1
31	....	....	....	1.45N	1.40	.193	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.20A	1.20A	1.15	.187	....	1
4	....	....	....	1.15N	1.15	.189	....	1
5	....	....	....	1.15N	1.15	.226	....	1
6	1.15	1.15	1.15	1.15	1.25	.232	2	3
7	....	....	....	1.25N	1.05	.209	....	3
8	....	....	....	1.05N	1.00	.204	....	3
11	....	....	....	1.00N	1.10	.233	....	3
12	....	....	....	1.10N	.90	.209	....	3
13	....	....	....	.90N	.90	.206	....	3
14	....	....	....	.90N	.90	.207	....	3
15	....	....	....	.90N	.85	.199	....	3
18	....	....	....	.85N	.85	.194	....	3
19	....	....	....	.85N	.95	.208	....	3
20	....	....	....	.95N	.75	.180	....	3
21	.80	.80	.80	.80	.80	.165	3	6
22	....	....	....	.80N	.70	.177	....	6
25	....	....	....	.70N	.70	.183	....	4
26	....	....	....	.70N	.50	.151	....	4
27	....	....	....	.50N	.40	.133	....	4
28	....	....	....	.40N	.45	.133	....	4
29	....	....	....	.45N	.35	.111	....	4

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	.10A	.30A	.25	.093	....	4
3	....	....	....	.25N	.15	.066	....	4
4	....	....	....	.15N	.15	.066	....	4
5	....	....	....	.15N	.20	.074	....	4
8	....	....	....	.20N	.15	.068	....	4
9	....	....	....	.15N	.15	.062	....	4
10	....	....	....	.15N	.15	.068	....	4
11	....	....	....	.15N	.10	.054	....	4
12	....	....	....	.10N	.15	.063	....	4
15	....	....	....	.15N	.15	.061	....	4
16	....	.20B	....	.20B	.20	.068	....	4
17	....	....	....	.20N	.20	.064	....	4
18	....	....	....	.20N	.20	.074	....	4
19	....	....	....	.20N	.20	.078	....	4
22	....	....	....	.20N	.25	.107	....	4
23	....	....	....	.25N	.25	.094	....	4
24	....	....	....	.25N	.25	.127	....	4
25	....	.35B	....	.35B	.35	.139	....	4
26	....	....	....	.35N	.35	.144	....	4
29	....	....	....	.35N	.35	.127	....	4
30	....	....	....	.35N	.35	.151	....	4

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.50	.50	.50	.50	.50	.141	3	7
2	....	....	....	.50N	.60	.192	....	7
3	....	....	....	.60N	.70	.224	....	7
6	....	....	....	.70N	.60	.213	....	7
7	.45	.45	.45	.45	.45	.153	2	9
8	....	.65B	....	.65B	.65	.183	....	9
9	.80	.80	.75A	.75A	.75	.170	2	11
10	.60	.60	.60	.60	.60	.185	100	109
13	....	....	....	.60N	.60	.161	....	109
14	.35	.35	.35	.35	.35	.121	3	109
15	.40	.40	.40	.40	.40	.123	1	110
16	.45	.50B	.45	.45	.45	.127	....	110
17	....	....	....	.45N	.50	.137	2	112
20	....	....	....	.50N	.50	.141	....	112
21	....	.65B	....	.65B	.70	.178	....	112
22	.70	.70	.50	.55B	.55	.176	17	128
23	.60	.60	.60	.60	.60	.181	6	131
24	.60	.65	.60	.65	.65	.188	4	136
27	....	....	.45A	.45A	.40	.129	....	136
28	.35	.37	.35	.37	.37	.117	100	231
29	....	....	.35A	.35A	.35	.108	....	229
30	.37	.37	.37	.37	.37	.123	50	279
31	.40	.40	.40	.40	.50	.177	51	328

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 44 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.50	.70	.50	.70	.65	.190	35	353
4	.65	.65	.45	.50	.50	.185	2	355
5	.57	.60B	.57	.57	.57	.166	1	355
6	....	....	.55A	.55A	.50	.153	....	355
7	.40@.50	.65	.40	.65	.65	.202	24	379
10	....	....	.60A	.60A	.60	.160	....	379
11	....	....	....	.60N	.60	.148	....	379
12	....	....	.55A	.55A	.55	.137	....	379
13	....	....	.40A	.40A	.40	.131	....	379
14	....	....	....	.40N	.35	.111	....	379
17	....	....	....	.35N	.40	.113	....	379
18	....	....	....	.40N	.40	.082	....	379
19	.15	.15	.15	.15	.20	.067	4	379
20	....	....	....	.20N	.20	.065	....	379
21	....	....	....	.20N	.20	.063	....	379
24	.15	.15	.15	.15	.15	.051	10	369
25	....	....	.07A	.07A	.07	.029	....	369
26	....	....	....	.07N	.07	.018	....	369
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.07N	.07	.007	....	369

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.05	.05	.05	.05	.003	2	367
2	....	....	....	.05N	.05	.004	....	367
3	....	.12B	....	.12B	.12	.009	....	367
4	....	....	.10A	.10A	.10	.006	....	367
5	....	....	.07A	.07A	.07	.004	....	367
8	....	....	....	.07N	.07	.005	....	367
9	....	....	....	.07N	.07	.005	....	367
10	....	....	....	.07N	.07	.004	....	367
11	....	....	....	.07N	.07	.009	....	367
12	.07	.07	.07	.07	.07	.013	3	367
15	.10	.10	.10	.10	.10	.024	10	367
16	....	....	....	.10N	.10	.021	....	367
17	....	....	....	.10N	.10	.026	....	367
18	.10	.12B	.10	.12B	.12	.035	10	367
19	.17	.17	.15	.15	.15	.043	48	392
22	.17	.40	.17	.25	.25	.078	44	417
23	.07	.07	.07	.07	.07	.060	14	430
24	....	....	....	.07N	.07	.064	3	419
25	Exchange Closed: Christmas							
26	....	....	....	.07N	.07	.072	....	419
29	....	.10B	....	.07N	.07	.081	....	419
30	.07	.07	.07	.07	.07	.066	33	419
31	....	.10B	....	.10B	.12	.110	....	419

FEBRUARY 1987 46 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	1.50	1.70B	1.50	1.70B	2.00	.302	1	1
7	....	....	....	2.00N	1.60	.276	....	1
8	....	....	....	1.60N	1.50	.270	....	1
11	....	....	....	1.50N	1.70	.304	....	1
12	....	1.80B	....	1.80B	1.60	.276	....	1
13	....	....	....	1.60N	1.60	.273	....	1
14	....	....	....	1.60N	1.60	.274	....	1
15	....	....	....	1.60N	1.50	.266	....	1
18	....	....	....	1.50N	1.50	.260	....	1
19	1.50	1.50	1.50	1.50	1.65	.278	7	7
20	....	....	1.60A	1.60A	1.30	.246	....	7
21	1.30	1.30	1.15	1.15	1.15	.229	6	13
22	....	....	....	1.15N	1.05	.244	....	13
25	....	....	....	1.05N	1.05	.253	....	13
26	1.00	1.00	1.00	1.00	.80	.215	1	14
27	....	....	....	.80N	.75	.194	....	14
28	....	....	....	.75N	.80	.195	....	14
29	.90	.90	.70	.70	.70	.167	2	15

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	.55A	.55A	.50	.144	....	15
3	....	....	....	.50N	.30	.108	....	15
4	.22	.22	.22	.22	.22	.108	1	16
5	....	....	....	.22N	.40	.121	....	15
8	....	....	....	.40N	.30	.113	....	15
9	....	....	....	.30N	.25	.105	....	15
10	....	.32B	....	.32B	.32	.113	....	15
11	....	.35B	....	.35B	.35	.093	....	15
12	....	....	....	.35N	.40	.106	....	15
15	....	....	....	.40N	.40	.104	....	15
16	....	....	....	.40N	.45	.115	....	15
17	....	....	....	.45N	.35	.109	....	15
18	....	....	....	.35N	.35	.123	....	15
19	.40	.40	.40	.40	.40	.128	2	17

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 46 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	.65B	....	.65B	.95	.170	....	15
23	1.00	1.00	.85	.85	.85	.152	2	17
24	....	....	.75A	.75A	.75	.198	....	17
25	1.00	1.00	1.00	1.00	.85	.215	2	19
26	....	....	....	.85N	.85	.223	....	19
29	....	....	....	.85N	.85	.202	....	19
30	....	....	....	.85N	.85	.235	....	19

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.85N	.85	.224	....	19
2	1.00	1.00	1.00	1.00	1.00	.290	15	32
3	1.90	1.90	1.60	1.60	1.40	.330	4	36
6	....	....	....	1.40N	1.40	.318	....	35
7	....	....	1.25A	1.25A	1.15	.243	1	36
8	....	....	....	1.15N	1.15	.281	....	36
9	1.25	1.25	1.15A	1.15A	1.15	.264	2	37
10	1.15	1.15	1.10	1.10@.15	1.15	.284	63	95
13	1.30	1.30	1.10	1.10	1.10	.256	2	96
14	.75	.75	.75	.75	.75	.201	1	96
15	.75	.75	.75	.75	.75	.204	7	103
16	....	.80B	....	.80B	.90	.210	....	103
17	....	....	....	.90N	1.00	.224	....	103
20	.85	.85	.85	.85	.85	.231	1	103
21	1.45	1.45	1.25A	1.25A	1.25	.280	3	103
22	1.25	1.30	1.00	1.00	1.00	.278	19	121
23	1.00	1.10	1.00	1.10	1.10	.285	16	136
24	1.20	1.20	1.00	1.10	1.10	.294	9	142
27	1.00	1.00	.70A	.70A	.80	.217	4	144
28	.80	.80	.70	.70	.75	.200	4	145
29	....	....	....	.75N	.75	.188	....	145
30	.80	.80	.80	.80	.80	.212	1	144
31	.90	1.00B	.90	1.00B	1.00	.287	5	149

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.10	1.35	1.10	1.35	1.25	.306	32	178
4	1.05@.00	1.05	.95	1.05B	1.05	.300	11	183
5	1.10	1.20	1.00	1.00	1.00	.275	18	184
6	.90	.90	.90	.90	.90	.257	3	187
7	1.10	1.20B	1.10	1.10	1.15	.322	1	188
10	1.15	1.15	.90	.90	.90	.270	8	196
11	.85	1.00	.85	.85A	.85	.255	11	205
12	.95	.95	.80	.85	.85	.241	4	208
13	.80	.80	.80	.80	.80	.233	13	210
14	.80	.80	.80	.80	.75	.205	....	210
17	....	....	.60A	.75N	.75	.210	2	209
18	.75	.75	.50	.50	.50	.162	3	211
19	.50	.50	.50	.50	.50	.139	1	211
20	.50	.50	.35	.35	.35	.137	1	212
21	....	.40B	....	.40B	.40	.134	3	209
24	.35	.37	.32	.35	.35	.114	24	219
25	.25	.25	.20	.20	.25	.079	59	265
26	.20	.20	.20	.20	.20	.061	50	315
27	Exchange Closed; Thanksgiving Day							
28	.20	.20	.20	.20	.20	.032	1	315

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.15	.15	.15	.15	.15	.019	1	314
2	.25	.25	.20	.20	.25	.025	4	312
3	.20@.35	.35	.20	.35	.30	.042	....	312
4	....	....	....	.30N	.25	.031	....	312
5	....	....	.20A	.20A	.20	.023	....	312
8	.20	.20	.10	.15B	.20	.028	47	315
9	.20	.20	.20	.20	.20	.030	53	309
10	....	....	....	.20N	.20	.026	....	309
11	.20	.20	.20	.20	.20	.042	1	309
12	....	....	....	.20N	.30	.057	....	309
15	....	....	....	.30N	.30	.092	....	309
16	.25	.30	.25	.30	.30	.082	104	411
17	.30	.30	.30	.30	.35	.093	12	416
18	.30	.40	.30	.40	.40	.115	16	418
19	.35@.40	.45	.35	.45	.45	.135	34	427
22	.45	.70	.45	.60	.65	.212	83	448
23	.25	.30	.20	.30	.25	.179	40	466
24	.25	.35	.25	.35	.35	.189	48	464
25	Exchange Closed; Christmas							
26	.25	.35B	.25	.35B	.30	.214	82	464
29	.40	.45B	.30	.40	.40	.244	26	474
30	.35	.45	.35	.35	.32	.217	19	484
31	.30	.50	.30	.45A	.45	.316	39	495

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 48 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	2.05@.00	2.05	2.00	2.00	2.05	.367	2	2
6	....	2.50B	....	2.50B	2.90	.376	....	2
7	....	....	2.80A	2.80A	2.30	.348	....	2
8	....	....	....	2.30N	2.10	.341	....	1
11	....	2.15B	....	2.15B	2.50	.379	....	1
12	....	....	....	2.50N	2.30	.349	....	1
13	2.45	2.45	2.30	2.30	2.30	.346	2	3
14	2.30	2.30	2.30	2.30	2.30	.348	2	5
15	....	....	2.20A	2.20A	2.10	.339	....	5
18	....	....	....	2.10N	2.10	.334	....	5
19	2.10	2.10	2.10	2.10	2.20	.354	1	6
20	....	....	....	2.20N	2.00	.319	....	6
21	....	....	....	2.00N	1.50	.301	....	6
22	1.70	1.70	1.70	1.70	1.70	.320	1	7
25	....	....	....	1.70N	1.75	.332	....	7
26	....	....	1.50A	1.50A	1.30	.290	....	7
27	....	....	....	1.30N	1.20	.266	....	7
28	....	....	....	1.20N	1.30	.269	....	7
29	1.00	1.00	1.00	1.00	1.00	.236	2	9

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.85	.85	.85	.85	.85	.210	1	10
3	....	....	....	.85N	.60	.163	....	10
4	.45	.45	.45	.45	.45	.164	4	10
5	....	.50B	....	.50B	.70	.182	....	10
8	....	....	.60A	.60A	.60	.173	....	10
9	....	....	....	.60N	.50	.163	....	10
10	....	....	....	.50N	.60	.174	....	10
11	.60	.60	.60	.60	.45	.147	1	11
12	....	....	....	.45N	.55	.165	....	11
15	.72	.72	.65	.65	.55	.163	7	17
16	....	.65B	....	.65B	.60	.178	....	17
17	.65	.65	.65	.65	.60	.170	5	22
18	.70	.70	.70	.70	.70	.188	300	322
19	.85	.85	.80	.80	.85	.195	32	329
22	1.35	1.50	1.20	1.40	1.40	.249	72	387
23	1.42	1.42	.80	.80	1.35	.227	5	388
24	1.10	1.50	1.00A	1.50	1.30	.285	8	390
25	1.30	1.55	1.20A	1.50	1.55	.306	31	391
26	1.40	1.40	1.25	1.25	1.40	.318	9	386
29	1.20	1.20	1.20	1.20	1.40	.294	1	387
30	1.40	1.50	1.40	1.50	1.65	.335	3	390

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.45	1.45	1.35A	1.35A	1.35	.323	4	395
2	1.40	2.05	1.40	2.05	2.05	.402	20	392
3	2.40	2.60	2.20	2.35	2.35	.447	79	396
6	2.25	2.25	2.02	2.10	2.25	.435	32	425
7	2.00	2.00	1.50	1.50	1.80	.350	234	292
8	1.80	2.00	1.80	1.80	1.90	.394	174	308
9	1.90	1.90	1.85A	1.85A	1.90	.374	4	314
10	1.90	1.90	1.80	1.90	1.90	.398	9	317
13	2.00	2.00	1.75	1.75	1.80	.367	10	323
14	1.35@.55	1.55	1.10	1.30	1.30	.302	7	326
15	....	....	....	1.30N	1.30	.306	1	325
16	1.60	1.60	1.60	1.60	1.60	.313	4	326
17	1.50	1.55	1.50	1.55	1.60	.330	2	325
20	1.55	1.55	1.50	1.50	1.55	.341	10	325
21	1.80	2.10B	1.80	2.00	2.00	.399	28	339
22	2.00	2.15	1.75	1.75	1.75	.397	5	336
23	....	1.90B	....	1.75N	1.90	.405	1	337
24	1.90	1.90	1.90	1.90	1.90	.415	4	340
27	1.75	1.75	1.25A	1.25A	1.40	.326	31	316
28	1.40	1.40	1.35A	1.40	1.40	.307	3	317
29	1.35	1.35	1.15	1.15	1.15	.293	8	318
30	1.30	1.40	1.30	1.35	1.35	.324	6	320
31	1.40	1.80	1.40	1.80	1.80	.415	61	380

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.85	2.20	1.85	2.10	2.00	.440	57	428
4	1.90	1.90	1.70	1.90	2.00	.433	7	429
5	1.95	2.15	1.75A	1.75A	1.75	.404	43	411
6	1.60	1.70	1.55	1.55	1.60	.383	14	410
7	1.70	2.25	1.70	2.25	2.25	.458	20	418
10	2.10	2.10	1.70	1.70	1.70	.402	38	420
11	1.60	1.72	1.55	1.70	1.70	.386	23	420
12	1.65	1.65	1.50	1.50	1.50	.370	5	420
13	1.45	1.45	1.25	1.45B	1.45	.361	27	441
14	1.55	1.55	1.27A	1.27A	1.35	.327	7	444
17	1.25	1.40	1.25	1.30	1.30	.338	13	442
18	1.50	1.50	1.00	1.00	1.00	.276	18	440

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 48 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	.80	1.00	.70	.90	.90	.245	20	448
20..	.80	.95	.70	.95	.95	.243	24	469
21..	.95	.95	.80A	.80A	.80	.241	2	469
24..	.80	.80	.75	.75	.75	.214	6	468
25..	.60	.60	.45	.45	.50	.171	5	467
26..	.70	.70	.55	.55	.60	.152	17	479
27..	Exchange Closed; Thanksgiving Day							
28..	.50	.60	.45	.45	.50	.104	4	472

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.45	.45	.30	.35	.35	.072	13	473
2..	.40	.47	.40	.40	.50	.089	16	476
3..	.50	.55	.50	.55	.55	.134	[illegible]	457
4..	.55	.60	.55	.55A	.55	.106	14	457
5..	.52@.50	.52	.30	.40B	.45	.085	12	459
8..	.45	.45	.45	.45	.45	.105	25	459
9..	.50	.55	.45A	.50	.50	.110	37	476
10..	.45	.45	.45	.45	.45	.097	1	476
11..	.50	.55	.50	.50	.50	.135	14	485
12..	.50	.60	.50	.60	.60	.167	16	490
15..	.60	.80	.60	.70	.85	.237	65	529
16..	.85	.85	.75	.80	.77	.216	57	539
17..	.80	.80	.72A	.77	.77	.232	41	549
18..	.77	.80	.75	.80	.95	.270	49	566
19..	.95@.90	1.00	.85	1.00	.95	.300	156	606
22..	1.00	1.40	1.00	1.25	1.40	.417	182	650
23..	.80@.70	.90	.70	.90	.90	.377	143	675
24..	.85	.90	.77	.90	.90	.395	127	714
25..	Exchange Closed; Christmas							
26..	.87@.90	1.00	.80	1.00	1.00	.437	28	732
29..	1.20	1.25	1.00	1.15	1.15	.494	83	771
30..	1.20	1.30	.95	.95	1.00	.464	36	857
31..	1.00	1.50	1.00	1.35	1.50	.592	31	742

FEBRUARY 1987 50 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.50	2.50	2.00	2.50	2.25	.378	2	2
22..	2.10	2.25	2.10	2.25	2.25	.401	4	5
25..	....	....	....	2.25N	2.30	.415	....	5
26..	....	....	....	2.30N	2.00	.371	....	5
27..	2.00	2.00	2.00	2.00	1.90	.345	1	5
28..	1.60	1.60	1.60	1.60	1.75	.351	1	6
29..	1.70	1.75	1.60A	1.60A	1.65	.314	6	12

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.60	1.60	1.45	1.45	1.40	.286	2	12
3..	1.35	1.35	.80A	.80A	.80	.231	4	15
4..	.75	.75	.75	.75	.75	.233	1	16
5..	1.00	1.00	1.00	1.00	1.00	.256	1	17
8..	.90	1.05	.90	.90	1.00	.247	7	24
9..	1.00	1.00	.85A	.85A	.85	.235	5	26
10..	.95@1.00	1.00	.95	.95A	.85	.249	7	29
11..	1.00	1.10	.85	.85	.85	.216	8	34
12..	.95	1.00B	.95	1.00B	1.00	.238	1	35
15..	1.00	1.20	1.00	1.20	1.00	.237	2	37
16..	1.25	1.25	1.15	1.20	1.20	.256	13	46
17..	1.25	1.25	1.10	1.10	1.10	.246	21	66
18..	1.10	1.32	1.10	1.32	1.30	.268	55	113
19..	1.40	1.50	1.20	1.50	1.45	.276	33	124
22..	1.75@.85	2.20	1.75	2.10	2.10	.339	34	156
23..	2.20	2.20	1.75	1.80A	2.00	.314	24	147
24..	1.75@.80	2.30	1.70A	2.30	2.00	.382	37	145
25..	2.30	2.30	2.00	2.10	2.30	.406	13	142
26..	2.15	2.20	2.10	2.20	2.40	.421	15	154
29..	2.00	2.15	2.00	2.15	2.15	.397	4	154
30..	2.10	2.25B	2.00	2.10B	2.22	.443	7	158

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.20	2.40	2.10	2.10	2.10	.432	20	165
2..	2.10	3.20	2.00A	3.20	3.20	.518	15	168
3..	3.60	3.60	3.50A	3.60	3.40	.563	2	170
6..	3.25	3.25	3.25	3.25	3.37	.553	1	170
7..	2.70	2.70	2.25	2.25	2.40	.465	17	182
8..	2.40@.50	2.90B	2.40	2.90B	3.15	.512	15	182
9..	....	....	2.80A	2.80A	2.97	.491	....	188
10..	2.85	2.95	2.70A	2.80	3.10	.517	5	187
13..	3.25	3.25	2.95A	2.95A	2.72	.486	3	189
14..	2.30	2.30	1.90	1.90	2.00	.416	15	181
15..	2.10	2.10	2.00	2.00	2.00	.420	6	185
16..	2.40	2.40	2.30A	2.30A	2.25	.429	3	188
17..	2.40	2.50	2.25	2.50	2.50	.448	4	191

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 50 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	2.30	2.30	2.25	2.30B	2.40	.461	33	224
21..	2.40	3.10	2.40	3.10	3.05	.523	8	227
22..	3.00	3.25	2.95A	2.95A	2.95	.521	3	230
23..	3.00	3.00	2.80A	2.90	2.90	.529	2	223
24..	2.90	3.00	2.80	2.80	3.00	.541	2	221
27..	2.55	2.55	2.00	2.20	2.25	.448	13	223
28..	2.25	2.25	2.10	2.10	2.10	.428	13	235
29..	2.00	2.00	1.85	1.90	1.90	.414	12	243
30..	2.20	2.20	2.05	2.05	2.25	.449	4	243
31..	2.30	2.80B	2.30	2.80B	2.80	.548	9	252

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.90	3.35	2.90	3.30	2.82	.575	30	267
4..	2.70	2.95B	2.70	2.95B	3.00	.568	5	264
5..	3.05	3.25	2.75A	2.75A	2.75	.539	3	265
6..	2.50	2.65	2.40	2.40	2.72	.517	2	267
7..	2.50	3.15B	2.50	3.15B	3.25	.594	20	261
10..	3.10	3.10	2.80A	2.95	2.87	.540	6	262
11..	2.60	2.77	2.50	2.50	2.55	.525	6	262
12..	2.60	2.60	2.40	2.50B	2.47	.510	8	267
13..	2.30	2.30	2.10	2.30	2.40	.501	24	275
14..	2.35	2.35	2.15	2.20	2.20	.466	5	279
17..	2.10	2.25	2.00	2.25	2.10	.481	30	278
18..	2.30	2.30	1.85	1.85A	1.75	.413	27	290
19..	1.75	1.75	1.25	1.50	1.50	.378	37	309
20..	1.50	1.50	1.35	1.45A	1.45	.377	46	330
21..	1.50	1.50	1.35	1.50	1.45	.375	17	337
24..	1.45	1.45	1.25	1.25	1.25	.346	17	331
25..	1.25	1.25	.85	1.10	1.15	.307	122	396
26..	1.15	1.25	1.10	1.10	1.25	.297	26	404
27..	Exchange Closed; Thanksgiving Day							
28..	1.00	1.00	1.00	1.00	1.10	.243	4	405

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.00	.80	.80	.80	.189	14	410
2..	.95	1.00	.90	.95	.95	.223	130	493
3..	1.00	1.15	1.00	1.15	1.15	.302	79	511
4..	1.15	1.25	1.00	1.10	1.10	.258	113	618
5..	1.00	1.00	.85	.85	.85	.221	44	618
8..	.82@.85	1.00	.80	1.00	1.00	.264	21	632
9..	1.00	1.25	1.00	1.00	1.10	.274	26	633
10..	.90	1.00	.85	.90	1.00	.245	209	598
11..	1.00	1.15	1.00	1.00@.05	1.05	.306	37	583
12..	1.05	1.25	1.05	1.20	1.25	.351	27	592
15..	1.25	1.60	1.25	1.45	1.65	.449	39	608
16..	1.60	1.75	1.35	1.35	1.40	.419	93	647
17..	1.55	1.55	1.40	1.45	1.62	.436	32	660
18..	1.60	1.60	1.50	1.60	1.75	.480	60	671
19..	1.75@.90	1.90	1.65	1.85B	1.85	.512	30	672
22..	2.00	2.60	2.00	2.50	2.50	.639	91	685
23..	1.90@.70	1.90	1.65	1.90	1.90	.604	104	715
24..	1.75	1.95B	1.75	1.95B	2.07	.626	47	697
25..	Exchange Closed; Christmas							
26..	2.00	2.40	1.90	2.40	2.40	.674	34	698
29..	2.40	2.55B	2.35	2.40B	2.45	.737	15	680
30..	2.65	2.80	2.40A	2.40A	2.40	.717	52	667
31..	2.35	3.10	2.35	3.10	3.00	.820	41	660

FEBRUARY 1987 52 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	4.50	4.50	4.50	4.50	4.50	.462	1	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	4.40A	4.40A	4.35	.455	....	1
4..	....	....	4.00A	4.00A	4.35	.462	....	1
5..	4.00	4.00	4.00	4.00	4.00	.516	1	2
6..	....	4.65B	....	4.65B	5.00	.527	....	2
7..	....	....	4.80A	4.80A	4.20	.497	....	2
8..	....	....	....	4.20N	4.10	.490	....	2
11..	....	....	....	4.10N	4.55	.532	....	2
12..	....	4.60B	....	4.60B	4.20	.500	....	2
13..	....	....	....	4.20N	4.20	.498	....	2
14..	4.20	4.20	4.20	4.20	4.20	.501	1	3
15..	....	....	....	4.20N	4.00	.491	....	3
18..	....	....	....	4.00N	3.95	.489	....	3
19..	....	....	....	3.95N	4.20	.512	....	3
20..	....	....	....	4.20N	3.70	.476	....	3
21..	3.50	3.50	3.50	3.50	3.50	.457	1	4
22..	3.40	3.40	3.40	3.40	3.40	.482	....	4
25..	....	....	....	3.40N	3.45	.499	2	6
26..	3.30	3.30	3.05	3.05	3.05	.455	3	6

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 52 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	2.75	2.75	2.75	2.75	2.75	.429	....	6
28	2.75	2.75	2.75	2.75	2.85	.437	3	9
29	....	....	2.55A	2.55A	2.50	.398	1	9

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	2.40	2.40	2.10	2.10	2.05	.369	4	13
3	2.00	2.00	1.20	1.20	1.30	.309	18	29
4	1.30	1.30	1.25	1.30	1.30	.311	7	35
5	1.40	1.55	1.40	1.55	1.55	.339	21	42
8	1.50	1.55	1.45	1.45	1.45	.330	4	45
9	1.70	1.70	1.30	1.30	1.35	.317	12	56
10	1.45	1.80	1.45	1.80	1.60	.335	13	59
11	1.60	1.65	1.50	1.50	1.50	.297	16	73
12	1.50	1.65	1.45	1.65	1.65	.323	11	82
15	1.70	1.75	1.65	1.65	1.65	.322	35	97
16	1.75	2.00	1.75	2.00	1.85	.344	12	109
17	1.75@2.00	2.00	1.65	1.80	1.80	.332	29	120
18	1.90	1.95	1.70	1.95	1.95	.358	129	238
19	2.00	2.20	1.90	2.15	2.15	.366	68	268
22	3.00	3.10	2.95	3.00	3.00	.436	17	257
23	3.05	3.05	2.10	2.25	2.40	.409	31	276
24	2.40	3.00	2.40	3.00	2.97	.483	41	260
25	3.35	3.35	2.65	3.25B	3.22	.509	13	275
26	3.10	3.20	2.80	3.20	3.15	.526	9	272
29	3.00@2.90	3.00	2.90	3.00	3.12	.504	3	276
30	3.00	3.30	3.00	3.30	3.60	.552	25	284

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.40	3.45B	3.10	3.10	3.10	.542	9	284
2	3.00	4.20B	3.00	4.20B	4.20	.628	16	289
3	4.60	5.00B	4.60	4.60	4.60	.670	1	288
6	4.50	4.60	4.50	4.55B	4.82	.662	16	289
7	4.00	4.00	3.40	3.40	3.77	.579	65	248
8	3.50	4.30	3.50	3.85	4.20	.624	54	224
9	4.00	4.00	3.95A	3.95A	3.95	.604	2	224
10	....	4.00B	3.90A	4.00B	4.30	.629	....	226
13	4.30	4.30	4.00A	4.00A	3.97	.602	1	223
14	3.15	3.20	2.75	3.00	3.10	.532	11	226
15	2.70	3.10B	2.70	2.95	3.20	.537	22	234
16	3.45	3.50	3.20A	3.25	3.40	.546	6	233
17	....	....	3.30A	3.35A	3.57	.565	....	233
20	3.35	3.50	3.30A	3.35A	3.70	.581	2	234
21	4.20	4.50	4.20	4.30	4.25	.640	7	229
22	4.27	4.45B	4.15A	4.15A	4.20	.639	1	229
23	4.00	4.00	4.00	4.00	4.30	.647	1	239
24	....	....	4.20A	4.20A	4.35	.657	....	239
27	3.45	3.45	3.00	3.00	3.57	.569	16	252
28	3.10	3.20B	3.10	3.20B	3.10	.551	9	252
29	3.30	3.30	2.90	3.00	3.00	.538	26	255
30	3.20	3.40	3.20	3.40	3.35	.575	4	253
31	3.50	4.20B	3.50	4.20B	4.20	.671	2	254

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.70	4.85B	4.60A	4.60A	4.42	.697	5	253
4	3.95	4.25	3.95	4.25	4.30	.691	3	255
5	4.30	4.50B	4.20A	4.20A	4.20	.665	5	259
6	3.60	3.60	3.60	3.60	3.97	.645	3	262
7	3.85	4.60B	3.85	4.60B	4.60	.715	27	262
10	4.42	4.42	4.05	4.05	4.00	.669	41	262
11	4.05	4.05	3.85A	3.95A	3.90	.656	1	263
12	3.75	3.75	3.50	3.75B	3.75	.643	3	266
13	3.50	3.50	3.40	3.50B	3.62	.636	4	269
14	....	....	3.45A	3.45A	3.30	.604	....	269
17	3.35	3.40B	3.20	3.40B	3.40	.622	2	269
18	3.70	3.70	2.90A	2.90A	2.85	.556	2	270
19	2.55	2.60	2.25	2.55	2.45	.521	13	281
20	2.55@.50	2.55	2.30	2.50	2.50	.521	34	301
21	2.60	2.65	2.30	2.40B	2.50	.520	13	304
24	2.15	2.35	2.10	2.10	2.15	.494	4	293
25	2.25	2.25	1.75	2.00	2.10	.469	31	321
26	2.00	2.05	2.00	2.00	2.00	.478	26	337
27	Exchange Closed; Thanksgiving Day							
28	1.95	1.95	1.70	1.70	1.80	.438	19	340

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.65	1.65	1.40	1.50	1.50	.372	10	345
2	1.65	1.85	1.65	1.75	1.80	.421	13	348
3	1.70	2.05B	1.70	2.05B	2.05	.519	21	360
4	2.25	2.25	1.95A	2.02A	1.95	.469	4	360
5	1.70	1.70	1.65	1.65A	1.75	.425	10	366
8	1.60@.65	1.75	1.55	1.75	1.90	.486	15	375

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 52 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	2.00	2.20	1.80	1.80	2.00	.501	30	381
10	1.90	1.90	1.60	1.65	1.80	.458	22	396
11	1.90	2.05	1.90	1.95	2.05	.525	27	395
12	2.00	2.20	2.00	2.20	2.17	.571	9	402
15	2.25	2.70B	2.25	2.65	2.80	.668	12	396
16	2.65@.70	2.90	2.55A	2.60	2.57	.637	12	393
17	2.50	2.55B	2.35	2.50	2.70	.650	8	393
18	2.60@.65	2.80	2.60	2.70	2.90	.688	21	387
19	2.95	3.00	2.90	3.00	3.25	.713	8	382
22	3.50	3.95	3.50	3.70	3.90	.816	27	380
23	3.25	3.50	3.00	3.50	3.40	.794	25	384
24	3.15	3.35B	3.15	3.35B	3.57	.812	2	384
25	Exchange Closed; Christmas							
26	3.50	3.80	3.50	3.80	3.85	.849	14	386
29	4.10@.15	4.25B	3.85	4.15	4.17	.895	10	381
30	4.30	4.50	4.00A	4.00A	3.92	.887	16	367
31	4.05	4.80	4.05	4.80	4.85	.942	15	363

FEBRUARY 1987 54 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	3.50	3.50	3.40	3.40	3.75	.513	5	5
28	....	....	....	3.75N	3.90	.522	20	25
29	3.50	3.50	3.50	3.50	3.45	.484	8	32

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	2.50	3.00	2.50	3.00	3.00	.456	8	40
3	2.50	2.50	2.00	2.00	2.25	.392	4	44
4	2.00@.10	2.10	2.00	2.00	2.00	.396	10	52
5	2.20	2.50	2.20	2.45	2.45	.428	29	76
8	2.25	2.50	2.20	2.25	2.25	.420	36	90
9	2.25	2.45	2.00	2.00	2.25	.406	12	96
10	2.25	2.45	2.25	2.45	2.45	.427	4	100
11	2.60	2.60	2.00	2.30	2.12	.385	29	98
12	2.20	2.25	2.20	2.25	2.40	.414	13	108
15	2.40	2.75	2.40	2.45	2.45	.414	14	115
16	3.10	3.10	2.50	2.60	2.65	.438	12	125
17	2.65@.85	2.85	2.55	2.65	2.60	.425	59	164
18	2.75	3.00	2.40	3.00	2.85	.452	16	165
19	3.00@2.90	3.10	2.90	3.10	3.00	.460	15	168
22	3.25	4.10	3.25	4.10	4.10	.532	20	176
23	4.05	4.05	3.00	3.20	3.30	.506	4	176
24	3.50	3.85B	3.25	3.85B	4.25	.581	2	172
25	4.10	4.40B	3.80	4.40B	4.52	.608	4	174
26	4.40	4.40	4.30	4.30	4.67	.625	4	171
29	....	....	4.40A	4.40A	4.25	.606	1	172
30	4.00	4.40B	4.00	4.40B	4.75	.653	4	170

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.70@.75	4.80B	4.50	4.50	4.60	.645	4	169
2	5.00	5.85B	4.50A	5.85B	5.85	.724	3	166
3	6.30	6.50B	6.10	6.25	6.15	.762	12	164
6	5.90	6.00	5.90	6.00	6.32	.755	16	149
7	5.35	5.35	4.90	4.90	5.22	.682	22	152
8	4.85	5.30B	4.85	5.30B	5.60	.722	3	154
9	....	....	5.30A	5.30A	5.45	.705	....	154
10	....	....	5.40A	5.45N	5.80	.728	....	154
13	....	....	5.50A	5.50A	5.37	.705	....	154
14	4.10	4.10	3.90	3.90	4.50	.642	16	169
15	4.20	4.20	4.20	4.20	4.50	.646	2	169
16	....	4.60B	....	4.60B	4.70	.655	....	169
17	....	....	....	4.70N	4.92	.673	....	169
20	....	....	4.55A	4.55A	5.10	.689	....	169
21	....	5.60B	....	5.60B	5.70	.741	....	169
22	5.40	6.00B	5.40	5.40	5.60	.741	1	169
23	....	5.70B	....	5.70B	5.85	.747	....	169
24	....	....	5.70A	5.70A	5.85	.757	....	169
27	....	....	4.65A	4.65A	4.82	.681	....	169
28	4.50	4.60B	4.50	4.60B	4.40	.664	17	152
29	....	....	4.10A	4.25A	4.25	.654	....	152
30	4.10	4.60	4.10	4.60	4.60	.689	2	152
31	4.85	5.20B	4.85	5.20B	5.70	.774	4	156

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.35	6.35	6.30	6.30	5.97	.796	4	158
4	5.45	5.65B	5.45	5.55B	6.10	.792	2	160
5	5.50	5.50	5.50	5.50	5.60	.770	1	161
6	5.25	5.25	5.25	5.25	5.35	.754	3	162
7	5.60	6.05	5.60	5.95A	6.25	.812	4	160
10	5.70	6.25B	5.60A	5.60A	5.60	.776	1	161
11	....	5.85B	5.30A	5.40A •	5.30	.767	....	161

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	5.05	5.20B	5.05	5.20B	5.25	.757	....	161
13..	5.00	5.00	4.95	4.95	5.10	.752	3	164
14..	....	....	4.95A	4.95A	4.65	.726	....	164
17..	....	4.75B	4.60A	4.75B	4.85	.743	....	164
18..	4.50	5.00B	4.30A	4.30A	4.10	.687	1	164
19..	3.60	3.70	3.60	3.70	3.80	.656	1	165
20..	3.60	3.60	3.60	3.60	3.70	.658	5	170
21..	3.75	3.80B	3.75	3.80B	3.80	.658	3	171
24..	3.40	3.40	3.40	3.40	3.40	.637	1	171
25..	3.05	3.20	2.80	3.20	3.20	.630	10	179
26..	3.00	3.00	3.00	3.00	3.25	.657	1	178
27..	Exchange Closed; Thanksgiving Day							
28..	3.00	3.00	3.00	3.00	2.90	.642	1	170

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.50	2.60	2.50	2.60	2.52	.582	6	173
2..	2.90	2.90	2.90	2.90	2.75	.633	8	180
3..	3.00	3.25	3.00	3.25	3.45	.723	13	189
4..	....	....	3.20A	3.20A	3.05	.682	....	187
5..	2.60	2.80	2.50	2.60@.50	2.60	.643	3	181
8..	2.70	3.05B	2.70	3.05B	3.10	.705	3	181
9..	3.40	3.40	3.15A	3.15A	3.22	.720	9	187
10..	2.90	2.90	2.75	2.75	2.95	.676	1	187
11..	....	3.30B	....	3.05B	3.35	.729	1	188
12..	3.45	3.50B	3.45	3.50B	3.57	.764	2	187
15..	4.00	4.00	4.00	4.00	4.00	.836	5	185
16..	4.00	4.20B	4.00	4.00	4.05	.812	1	184
17..	3.90	4.00B	3.90	4.00B	4.20	.818	3	185
18..	4.00	4.25	4.00	4.25	4.50	.843	3	187
19..	4.45	4.50B	4.45	4.50B	4.70	.859	7	190
22..	5.20	5.50	5.20	5.50	5.70	.923	5	192
23..	5.00	5.10B	4.85	5.10B	5.17	.912	3	191
24..	....	....	4.95A	4.95A	5.37	.924	1	190
25..	Exchange Closed; Christmas							
26..	5.30	5.70B	5.30	5.70B	5.67	.945	1	192
29..	5.85@.80	6.10	5.75	5.75	6.07	.968	54	189
30..	6.40	6.40	5.95	5.95	5.90	.966	5	184
31..	6.00	6.75B	6.00	6.70	6.80	.986	1	177

FEBRUARY 1987 56 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
4..	3.00	3.05B	3.00	3.05B	3.07	.483	20	20
5..	3.45	3.70	3.30	3.70	3.70	.517	7	27
8..	....	....	3.25A	3.25A	3.35	.511	....	26
9..	3.00	3.00	3.00	3.00	3.25	.497	1	27
10..	3.25	3.60	3.25	3.25	3.60	.519	26	41
11..	3.85	3.85	2.80	2.80	3.07	.476	4	42
12..	3.00	3.25	3.00	3.25	3.42	.506	4	46
15..	2.90	3.60B	2.90	3.50	3.42	.507	9	43
16..	4.10	4.10	3.65	3.75	3.75	.532	4	46
17..	3.75	3.75	3.50	3.50	3.52	.519	2	48
18..	3.50@.70	4.10	3.50	4.00	3.90	.546	13	55
19..	4.00	4.00	3.70	4.00	4.10	.554	15	69
22..	....	5.07B	....	5.07B	5.20	.624	....	69
23..	4.70	5.30B	4.70	4.70	4.77	.599	4	67
24..	....	5.50B	4.70A	5.50B	5.57	.671	1	68
25..	5.20	5.75	5.05A	5.75	5.87	.697	6	73
26..	....	....	5.85A	5.85A	6.17	.714	....	73
29..	....	....	5.90A	5.90A	5.82	.698	....	72
30..	6.00	6.00	5.60A	6.00	6.25	.741	1	72

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	6.70B	6.10A	6.10A	6.00	.736	....	72
2..	5.90	7.00	5.90	7.00	7.20	.804	2	73
3..	7.80	8.30B	7.80	7.80	7.90	.835	1	73
6..	7.20	7.60B	7.20	7.20	7.97	.830	1	74
7..	....	....	6.60A	6.60A	6.82	.770	....	72
8..	6.60	6.60	6.60	6.60	7.15	.804	1	72
9..	....	....	6.80A	6.80A	7.12	.790	....	72
10..	....	....	6.80A	6.80A	7.40	.809	....	72
13..	....	....	7.20A	7.20A	6.97	.791	....	72
14..	....	....	5.70A	5.70A	6.05	.737	....	72
15..	....	....	5.60A	6.00A	5.90	.741	....	72
16..	....	6.05B	....	6.05B	6.40	.749	....	72
17..	....	....	6.30A	6.30A	6.47	.765	....	72
20..	....	....	6.10A	6.10A	6.60	.780	....	72
21..	....	7.00B	....	7.00B	7.40	.823	....	72
22..	....	7.55B	7.35A	7.35A	7.25	.822	....	72
23..	....	7.30B	....	7.30B	7.40	.826	....	72
24..	....	....	7.35A	7.35A	7.50	.836	....	72
27..	....	....	6.20A	6.20A	6.37	.775	....	72
28..	5.95	5.95	5.95	5.95	5.90	.761	8	72

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

FEBRUARY 1987 56 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	....	5.75A	5.75A	5.75	.754	....	72
30..	6.00	6.00	6.00	6.00	6.15	.784	....	72
31..	....	7.00B	....	7.00B	7.40	.853	....	72

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	7.80B	....	7.80B	7.82	.871	1	73
4..	....	....	7.20A	7.50A	7.80	.868	....	73
5..	7.80	7.80	7.30A	7.30A	7.30	.852	1	74
6..	....	....	6.90A	6.90A	7.12	.839	....	74
7..	....	7.40B	....	7.40B	8.00	.883	....	74
10..	....	....	7.50A	7.50A	7.30	.858	....	74
11..	....	....	7.00A	7.15A	6.95	.851	....	74
12..	6.80	6.80	6.80	6.80	6.85	.844	10	82
13..	6.60	6.60	6.50A	6.60	6.75	.841	1	83
14..	....	....	6.40A	6.40A	6.35	.822	....	83
17..	....	....	6.05A	6.30A	6.45	.837	....	83
18..	....	6.70B	5.80A	5.80A	5.70	.794	....	83
19..	4.85	5.20	4.85	5.20	5.30	.770	2	76
20..	5.20	5.20	5.20	5.20	5.20	.772	1	76
21..	....	5.40B	....	5.20N	5.20	.773	....	76
24..	....	....	5.05A	5.10A	4.80	.759	....	76
25..	4.65	4.90B	4.10	4.35B	4.65	.766	1	77
26..	4.40	4.40	4.40	4.40	4.55	.802	3	79
27..	Exchange Closed; Thanksgiving Day							
28..	4.55	4.55	4.55	4.55	4.40	.906	....	79

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.80	3.90	3.80	3.90	3.87	.765	2	81
2..	3.85	4.40	3.85	4.40	4.20	.805	4	84
3..	4.25	4.60B	4.25	4.60B	5.00	.868	3	87
4..	4.60	4.60	4.60	4.60	4.55	.842	1	87
5..	....	....	4.20A	4.20A	4.15	.816	....	87
8..	4.15	4.40B	4.10A	4.40B	4.65	.862	2	87
9..	....	4.85B	....	4.85B	4.62	.873	....	87
10..	....	....	4.50A	4.50A	4.40	.841	....	87
11..	4.80	4.80	4.80	4.80	4.85	.873	2	89
12..	5.00	5.10	5.00	5.10	5.22	.892	4	93
15..	....	5.55B	....	5.55B	6.00	.933	....	93
16..	5.80	6.10B	5.80	5.85A	5.70	.919	4	97
17..	....	....	....	5.70N	5.90	.921	....	97
18..	....	6.00B	....	6.00B	6.20	.934	....	97
19..	....	6.30B	....	6.30B	6.55	.942	....	97
22..	6.85	7.30B	6.85	7.30B	7.50	.973	2	98
23..	....	....	7.10A	7.25A	7.10	.969	....	96
24..	6.8[illegible]	6.80	6.80	6.80	7.25	.974	31	96
25..	Exc[illegible]osed; Christmas							
26..	7.30	7.50B	7.20A	7.50B	7.65	.983	3	93
29..	7.80	7.90B	7.80	7.80	8.07	.992	1	69
30..	....	8.30B	8.00A	8.00A	7.87	.992	....	38
31..	....	8.40B	....	8.40B	8.77	.997	....	38

FEBRUARY 1987 58 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
4..	4.05	4.05	4.05	4.05	4.22	.567	10	10
5..	4.25	4.50	4.25	4.50	4.75	.602	4	14
8..	....	....	4.50A	4.50A	4.50	.597	....	14
9..	4.15	4.15	4.15	4.15	4.25	.585	1	15
10..	4.50	4.75	4.50	4.75	4.90	.607	6	21
11..	4.00	4.00	4.00	4.00	4.25	.566	2	23
12..	4.00	4.25	4.00	4.25	4.67	.595	2	25
15..	....	....	....	4.67N	4.67	.597	....	25
16..	4.90	4.90	4.90	4.90	5.15	.621	....	25
17..	....	....	....	5.15N	4.92	.608	5	30
18..	....	....	....	4.92N	5.25	.634	....	30
19..	....	....	....	5.25N	5.37	.641	....	30
22..	....	6.20B	....	6.20B	6.70	.706	....	30
23..	....	....	6.00A	6.00A	6.22	.684	....	30
24..	....	6.70B	6.20A	6.70B	7.12	.749	....	30
25..	....	....	....	7.12N	7.52	.773	....	30
26..	....	....	7.30A	7.30A	7.82	.788	....	30
29..	....	....	7.50A	7.50A	7.45	.776	....	30
30..	....	7.50B	7.10A	7.50B	8.05	.813	....	30

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	8.00	8.00	7.75A	8.00	7.67	.810	1	30
2..	....	8.80B	....	8.80B	9.00	.866	....	30
3..	....	10.00B	....	10.00B	9.75	.890	....	30
6..	9.35	9.35	9.30A	9.35	9.72	.887	1	30
7..	....	....	8.40A	8.40A	8.47	.840	....	30
8..	....	....	8.40A	8.40A	8.97	.866	....	30
9..	....	....	....	8.97N	8.82	.856	....	30

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 58 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	8.50A	8.50A	9.15	.871	....	30
13..	....	....	9.00A	9.00A	8.72	.858	....	30
14..	....	....	7.25A	7.25A	7.50	.815	....	30
15..	7.50	7.50	7.40A	7.50	7.40	.819	2	30
16..	....	7.65B	....	7.65B	7.95	.825	....	30
17..	....	....	7.80A	7.80A	8.22	.838	....	30
20..	....	....	7.80A	7.80A	8.30	.851	....	30
21..	....	....	....	6.30N	9.20	.884	....	30
22..	....	....	....	9.20N	9.00	.884	....	30
23..	9.00	9.00	9.00	9.00	9.00	.888	1	31
24..	....	....	8.95A	8.95A	9.20	.894	....	31
27..	....	....	8.00A	8.00A	8.07	.848	....	31
28..	....	....	7.90A	7.90A	7.60	.838	....	17
29..	7.50	7.50	7.50	7.50	7.50	.833	2	18
30..	7.50	7.80	7.50	7.80	8.00	.858	2	19
31..	....	8.30B	....	8.30B	9.30	.909	....	19

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	9.70B	....	9.70B	9.67	.923	....	19
4..	....	....	9.15A	9.15A	9.50	.920	....	19
5..	....	....	9.25A	9.25A	9.20	.909	....	19
6..	....	....	8.70A	8.70A	8.92	.900	....	19
7..	....	....	....	8.92N	9.80	.931	....	19
10..	....	....	9.30A	9.30A	8.90	.915	....	19
11..	8.70	9.00B	8.70	8.70	8.80	.911	1	20
12..	....	....	8.60A	8.60A	8.60	.906	....	20
13..	7.90	8.35	7.90	8.35	8.45	.905	2	22
14..	....	....	8.30A	8.30A	8.10	.891	....	22
17..	....	....	7.90A	8.10N	8.20	.903	....	22
18..	7.55	8.40B	7.55	7.55	7.40	.873	4	22
19..	....	....	7.00A	7.00A	6.70	.856	....	22
20..	....	6.75B	....	6.75B	6.70	.859	....	22
21..	....	7.00B	....	7.00B	7.00	.860	....	22
24..	....	....	6.75A	6.75A	6.55	.851	....	22
25..	....	....	....	6.55N	6.30	.866	....	22
26..	6.30	6.30	6.30	6.30	6.30	.899	1	23
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	6.20A	6.20A	5.90	.911	....	23

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.70	5.70	5.70	5.70	5.42	.888	1	23
2..	....	6.00B	....	6.00B	5.80	.913	....	23
3..	....	6.15B	....	6.15B	6.65	.947	....	23
4..	....	....	....	6.65N	6.25	.935	....	23
5..	....	....	6.00A	6.00A	5.85	.922	....	23
8..	....	6.10B	5.70A	6.10B	6.35	.948	....	23
9..	....	....	....	6.35N	6.42	.953	....	23
10..	....	....	6.05A	6.05A	6.07	.935	....	23
11..	....	6.35B	....	6.35B	6.60	.950	....	23
12..	....	6.85B	....	6.85B	6.97	.959	....	23
15..	....	7.15B	....	7.15B	7.82	.977	....	23
16..	....	....	7.70A	7.70A	7.55	.971	....	23
17..	....	....	....	7.55N	7.70	.971	....	23
18..	....	....	....	7.70N	8.07	.976	....	23
19..	....	8.10B	....	8.10B	8.40	.979	....	23
22..	9.20	9.20	9.20	9.20	9.45	.992	1	24
23..	....	....	9.05A	9.05A	9.07	.991	....	24
24..	8.80	8.80	8.80	8.80	9.25	.993	2	20
25..	Exchange Closed; Christmas							
26..	9.30	9.50B	9.30	9.50B	9.62	.996	1	19
29..	10.00	10.00	9.85A	9.85A	10.07	.998	2	15
30..	....	10.30B	10.00A	10.00A	9.82	.998	....	10
31..	....	....	....	9.82N	10.77	.999	....	8

FEBRUARY 1987 60 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	5.80	5.80	5.80	5.80	6.00	.687	2	2
11..	6.00	6.00	5.90A	5.90A	5.62	.649	1	3
12..	....	....	....	5.62N	6.12	.677	....	3
15..	....	....	....	6.12N	6.12	.679	....	3
16..	6.35	6.35	6.25A	6.25A	6.25	.701	1	4
17..	....	....	....	6.25N	6.17	.690	....	4
18..	6.25	6.25	6.25	6.25	6.85	.713	1	5
19..	....	....	6.70A	6.70A	6.70	.719	....	5
22..	....	....	....	6.70N	7.30	.777	....	
23..	....	....	....	7.30N	7.67	.758	....	5
24..	....	....	....	7.67N	6.92	.815	....	5
25..	....	....	8.90A	8.90A	9.20	.834	....	5
26..	....	....	9.00A	9.00A	9.50	.848	....	5
29..	....	....	9.20A	9.20A	9.10	.839	....	5
30..	....	....	8.90A	8.90A	9.90	.870	....	5

LIVE HOG OPTION ON FUTURES — PUTS
FEBRUARY 1987 60 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	9.50A	9.50A	9.45	.868	....	5
2..	....	....	....	9.45N	10.80	.911	....	5
3..	....	11.80B	....	11.80B	11.60	.929	....	5
6..	....	....	11.10A	11.60N	11.62	.927	....	5
7..	....	....	10.30A	10.30A	10.17	.893	....	5
8..	....	....	....	10.17N	10.75	.912	....	5
9..	....	....	10.70A	10.70A	10.55	.904	....	5
10..	....	....	10.25A	10.25A	11.00	.916	....	5
13..	....	....	10.90A	10.90A	10.55	.907	....	5
14..	....	....	9.10A	9.10A	9.20	.875	....	5
15..	....	....	8.90A	8.90A	9.20	.878	....	5
16..	....	9.40B	....	9.40B	9.60	.883	....	5
17..	....	....	....	9.60N	9.97	.892	....	5
20..	....	....	9.50A	9.50A	10.22	.903	....	5
21..	....	....	....	10.22N	11.25	.927	....	5
22..	....	....	10.90A	10.90A	10.90	.927	....	5
23..	....	....	....	10.90N	10.90	.930	....	5
24..	....	....	....	10.90N	11.10	.934	....	5
27..	....	....	....	11.10N	9.87	.902	....	5
28..	....	....	....	9.87N	9.40	.895	....	4
29..	....	....	9.10A	9.10A	9.20	.892	....	4
30..	....	....	....	9.20N	9.70	.910	....	4
31..	....	9.95B	....	9.95B	11.10	.946	....	4

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	11.10N	11.57	.956	....	4
4..	....	....	....	11.57N	11.37	.954	....	4
5..	11.30	11.30	11.25A	11.25A	10.95	.947	1	5
6..	....	....	....	10.95N	10.77	.941	....	5
7..	....	....	....	10.77N	11.75	.961	....	5
10..	....	....	....	11.75N	10.95	.951	....	5
11..	....	....	....	10.95N	10.70	.949	....	5
12..	....	....	10.50A	10.50A	10.50	.947	....	5
13..	....	....	....	10.50N	10.40	.946	....	5
14..	....	....	....	10.40N	10.00	.937	....	5
17..	....	....	9.85A	9.85A	10.00	.946	....	5
18..	....	10.40B	9.50A	9.50A	9.25	.926	....	5
19..	....	....	9.00A	9.00A	8.50	.916	....	5
20..	....	....	....	8.50N	8.70	.918	....	5
21..	....	8.75B	....	8.75B	8.75	.919	....	5
24..	8.50	8.50	8.30A	8.40	8.30	.915	2	5
25..	....	8.35B	....	8.35B	8.05	.930	....	5
26..	....	....	....	8.05N	8.15	.954	....	5
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	8.00A	8.00A	7.75	.965	....	5

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	7.50A	7.50A	7.17	.955	....	5
2..	....	7.70B	....	7.70B	7.65	.967	....	5
3..	....	7.90B	....	7.90B	8.45	.982	....	5
4..	....	....	....	8.45N	8.05	.977	....	5
5..	....	....	....	8.05N	7.65	.972	....	5
8..	....	....	7.50A	7.50A	8.25	.983	....	5
9..	....	8.30B	....	8.30B	8.27	.986	....	5
10..	....	....	7.85A	7.85A	7.90	.978	....	5
11..	....	8.30B	....	8.30B	8.50	.983	....	5
12..	....	8.80B	....	8.80B	8.90	.987	....	5
15..	....	9.10B	....	9.10B	9.80	.993	....	5
16..	....	....	9.70A	9.70A	9.50	.991	....	5
17..	....	....	....	9.50N	9.65	.991	....	5
18..	....	....	....	9.65N	10.00	.993	....	5
19..	....	....	....	10.00N	10.30	.993	....	5
22..	11.17	11.17	11.17	11.17	11.42	.998	1	6
23..	....	....	11.20A	11.20A	11.07	.997	....	6
24..	....	....	10.90A	10.90A	11.25	.998	....	4
25..	Exchange Closed; Christmas							
26..	....	11.60B	....	11.50B	11.62	.999	....	4
29..	12.20	12.20	11.85A	11.85A	12.07	.999	1	1
30..	....	12.30B	12.00A	12.00A	11.87	.999	....	....
31..	....	....	....	11.87N	12.77	.999	....	....

APRIL 1987 36 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	.15	.15	.15	.15	.15	.070	17	17
17..	....	....	....	.15N	.20	.074	....	17
18..	.15	.15	.15	.15	.15	.065	106	123
19..	....	....	....	.15N	.15	.053	....	123
20..	....	....	....	.15N	.15	.044	....	123
21..	....	....	....	.15N	.10	.040	....	123
24..	....	....	....	.10N	.10	.030	....	123
25..	....	....	....	.10N	.10	.018	....	123
26..	....	....	....	.10N	.10	.011	....	123

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
APRIL 1987 36 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.10N	.10	.004	....	123
IN DECEMBER								
1	....	....	....	.10N	.07	.002	....	123
2	....	....	....	.07N	.07	.003	....	123
3	...	.10B	....	.10B	.10	.006	....	123
4	....	....	....	.10N	.10	.004	....	123
5	....	....	.07A	.07A	.07	.003	....	123
8	....	....	....	.07N	.07	.004	....	123
9	....	....	....	.07N	.07	.003	....	123
10	....	....	....	.07N	.07	.003	....	123
11	....	....	....	.07N	.07	.005	....	123
12	....	.10B	....	.10B	.10	.008	....	123
15	....	....	....	.10N	.10	.014	....	123
16	....	....	....	.10N	.10	.014	....	123
17	....	....	....	.10N	.10	.017	....	123
18	....	....	....	.10N	.10	.021	....	123
19	....	....	....	.10N	.10	.024	....	123
22	....	....	....	.10N	.10	.042	....	123
23	....	....	....	.10N	.10	.035	....	123
24	....	....	....	.10N	.10	.034	....	123
25	Exchange Closed; Christmas							
26	....	....	....	.10N	.10	.037	....	123
29	....	....	....	.10N	.10	.038	....	123
30	....	....	....	.10N	.10	.030	....	123
31	....	....	....	.10N	.10	.038	....	123

APRIL 1987 38 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	.25	.25	.25	.25	.25	.107	1	1
28	....	....	...	.25N	.30	.102	....	1
29	....	....	....	.30N	.25	.097	....	1
30	....	....	....	.25N	.40	.105	....	1
31	....	....	....	.40N	.65	.145	....	1
IN NOVEMBER								
3	....	....	....	.65N	.65	.144	....	1
4	....	....	....	.65N	.60	.148	....	1
5	....	....	....	.60N	.60	.143	....	1
6	....	....	....	.60N	.60	.145	....	1
7	....	....	....	.60N	.80	.196	....	1
10	....	....	.75A	.75A	.75	.172	....	1
11	....	....	....	.75N	.40	.150	....	1
12	.35	.35	.35	.35	.35	.145	100	100
13	.32	.35B	.32	.35B	.40	.140	100	200
14	.37	.37	.35	.35	.37	.131	40	220
17	....	....	....	.37N	.45	.140	....	220
18	....	....	.35A	.35A	.35	.125	....	220
19	.27	.27	.27	.27	.27	.106	100	320
20	....	....	....	.27N	.25	.091	....	320
21	....	....	....	.25N	.25	.084	....	320
24	....	....	....	.25N	.25	.067	....	320
25	.12	.12	.12	.12	.12	.047	100	420
26	....	....	....	.12N	12	.035	....	420
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.12N	.12	.019	....	420
IN DECEMBER								
1	....	.15B	...	.12N	.12	.012	....	420
2	....	....	....	.12N	.12	.016	....	420
3	....	.20B	....	.20B	.20	.026	....	420
4	....	....	....	.20N	.20	.018	....	420
5	....	....	.15A	.15A	.15	.014	....	420
8	....	....	....	.15N	.15	.020	....	420
9	....	....	....	.15N	.15	.017	....	420
10	....	....	....	.15N	.15	.016	....	420
11	....	....	....	.15N	.15	.021	....	420
12	....	.20B	....	.20B	.20	.029	....	420
15	....	....	....	.20N	.20	.044	....	420
16	.20	.20	.20	.20	.20	.045	1	421
17	....	....	....	.20N	.20	.052	....	421
18	....	....	....	.20N	.20	.058	....	421
19	....	....	....	.20N	.20	.065	....	421
22	....	.25B	....	.25B	.25	.101	....	421
23	...	....	....	.25N	.25	.089	....	421
24	....	....	....	.25N	.25	.088	....	421
25	Exchange Closed; Christmas							
26	....	....	....	.25N	.25	.094	....	421
29	....	....	....	.25N	.25	.098	....	421
30	....	....	....	.25N	.25	.081	....	421
31	....	....	....	.25N	.25	.099	....	421

LIVE HOG OPTION ON FUTURES — PUTS
APRIL 1987 40 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.40	.40	.40	.40	.40	.165	1	1
23	....	....	....	.40N	.35	.131	....	1
24	....	....	....	.35N	.25	.169	....	1
25	....	....	....	.25N	.40	.179	....	1
26	.35	.35	.35	.35	.35	.184	1	2
29	....	....	....	.35N	.35	.180	....	2
30	....	....	....	.35N	.50	.201	....	2
IN OCTOBER								
1	....	.55B	....	.55B	.50	.196	....	2
2	....	....	....	.50N	.90	.252	....	2
3	....	....	....	.90N	.90	.270	....	2
6	.60	.60	.60	.60	.70	.242	1	2
7	....	....	....	.70N	.50	.187	....	2
8	....	....	....	.50N	.60	.211	....	2
9	....	....	.50A	.50A	.60	.198	....	2
10	....	....	....	.60N	.60	.210	....	2
13	....	....	....	.60N	.65	.202	....	2
14	.40	.40	.40	.40	.42	.164	1	3
15	....	....	....	.42N	.50	.169	....	3
16	....	....	....	.50N	.45	.171	....	3
17	....	....	....	.45N	.50	.188	....	3
20	....	....	....	.50N	.55	.194	....	3
21	....	.80B	....	.80B	.70	.226	....	3
22	.60	.60	.60	.60	.60	.218	4	7
23	....	....	....	.60N	.70	.228	....	7
24	.90	.90	.90	.90	.90	.235	2	9
27	....	....	.70A	.70A	.55	.177	....	8
28	....	.65B	....	.65B	.60	.170	....	8
29	....	....	....	.60N	.50	.163	....	8
30	....	....	....	.50N	.80	.175	....	8
31	....	....	....	.80N	1.10	.232	....	8
IN NOVEMBER								
3	....	....	....	1.10N	1.10	.231	....	8
4	....	....	.80A	1.00A	1.10	.237	....	8
5	1.00	1.00	1.00	1.00	1.05	.230	6	13
6	....	....	1.00A	1.00A	1.00	.233	....	13
7	1.00	1.00	1.00	1.00	1.37	.299	1	14
10	1.30	1.30	1.30	1.30	1.10	.270	1	15
11	.90	1.00	.90	1.00	1.00	.241	6	20
12	....	....	.80A	.80A	.80	.236	....	20
13	.67	.72	.67	.72	.72	.229	100	120
14	....	....	....	.72N	.80	.218	....	120
17	.70	.70	.70	.70	.80	.231	....	120
18	.70	.70	.70	.70	.70	.211	7	125
19	....	....	....	.70N	.65	.184	...	125
20	....	....	....	.65N	.60	.163	....	125
21	....	....	....	.60N	.50	.152	....	125
24	....	....	....	.50N	.45	.128	....	125
25	.40	.40	.30	.30	.30	.102	52	175
26	.37	.40	.37	.37	.35	.087	95	268
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.35N	.35	.057	....	268
IN DECEMBER								
1	.30	.30	.30	.30	.30	.041	4	272
2	.30	.30	.30	.30	.30	.052	50	322
3	....	.45B	....	.45B	.45	.076	50	367
4	....	....	....	.45N	.45	.057	....	367
5	....	....	....	.45N	.40	.047	....	367
8	....	....	....	.40N	.40	.063	....	367
9	....	....	....	.40N	.40	.055	....	367
10	....	....	....	.40N	.40	.052	....	367
11	....	....	....	.40N	.40	.063	....	367
12	.30	.50B	.30	.30	.45	.079	....	367
15	.50	.50	.50	.50	.50	.110	4	368
16	....	....	....	.50N	.50	.110	....	368
17	....	....	....	.50N	.50	.120	....	368
18	.55	.55	.55	.55	.55	.130	3	368
19	....	....	....	.55N	.55	.139	....	368
22	....	.60B	....	.60B	.60	.199	....	368
23	.45	.45	.40A	.45	.45	.181	1	368
24	....	.50B	....	.50B	.50	.177	....	368
25	Exchange Closed; Christmas							
26	.50	.50	.50	.50	.55	.191	....	368
29	....	....	....	.55N	.55	.201	86	454
30	.50	.50	.50	.50	.50	.173	1	434
31	....	....	....	.50N	.50	.205	....	434

LIVE HOG OPTION ON FUTURES — PUTS
APRIL 1987 42 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.80	.80	.80	.80	.80	.239	3	3
23	....	....	....	.80N	.70	.195	....	3
24	....	....	....	.70N	.50	.244	....	3
25	....	....	....	.50N	.85	.258	....	3
26	....	....	....	.85N	.90	.264	....	3
29	....	....	....	.90N	.90	.261	....	3
30	....	....	....	.90N	1.05	.288	....	3

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.05N	1.05	.283	....	3
2	....	....	....	1.05N	1.40	.351	....	3
3	....	....	....	1.40N	1.55	.372	....	3
6	....	....	....	1.55N	1.30	.341	....	3
7	....	....	....	1.30N	1.00	.275	....	3
8	....	....	....	1.00N	1.10	.304	....	3
9	....	....	....	1.10N	1.15	.288	....	3
10	....	....	....	1.15N	1.27	.302	....	3
13	....	....	....	1.27N	1.15	.294	....	3
14	....	....	1.00A	1.00A	.82	.246	....	3
15	....	....	....	.82N	.90	.254	....	3
16	....	....	....	.90N	.90	.255	....	3
17	....	....	....	.90N	1.00	.277	....	3
20	....	....	....	1.00N	1.05	.285	....	3
21	....	....	....	1.05N	1.25	.324	....	3
22	1.05	1.05	1.05	1.05	1.20	.315	5	8
23	....	....	....	1.20N	1.30	.327	....	8
24	1.30	1.30	1.30	1.30	1.30	.335	2	8
27	....	....	1.20A	1.20A	1.00	.265	....	8
28	....	....	....	1.00N	1.10	.257	....	8
29	....	....	....	1.10N	.95	.249	....	8
30	....	....	....	.95N	1.30	.265	....	8
31	....	....	....	1.30N	1.80	.336	....	8

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.80N	1.80	.337	....	8
4	....	....	1.55A	1.60A	1.80	.344	....	8
5	1.60	1.60	1.60	1.60	1.75	.335	1	9
6	....	....	1.65A	1.65A	1.75	.337	....	9
7	....	....	....	1.75N	2.20	.415	....	9
10	....	....	2.00A	2.00A	1.85	.383	....	9
11	1.65	1.65	1.65	1.65	1.65	.350	2	10
12	....	....	1.60A	1.60A	1.65	.344	....	10
13	....	....	1.50A	1.50A	1.50	.337	....	10
14	....	....	....	1.50N	1.40	.324	....	10
17	....	....	....	1.40N	1.55	.342	....	10
18	1.50	1.50	1.50	1.50	1.50	.318	1	11
19	....	....	1.30A	1.30A	1.20	.284	....	11
20	....	....	....	1.20N	1.10	.259	....	11
21	1.10	1.10	1.10	1.10	.90	.245	6	15
24	....	....	....	.90N	.80	.213	....	15
25	.70	.70	.70	.70	.70	.187	1	15
26	.75	.75	.75	.75	.75	.175	10	25
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.75N	.75	.135	....	25

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.65A	.65A	.65	.104	....	25
2	.75	.75	.75	.75	.75	.127	2	27
3	....	.80B	....	.80B	.80	.173	....	27
4	....	....	....	.80N	.80	.137	....	27
5	.60	.60	.60	.60	.60	.119	1	27
8	....	.70B	....	.70B	.70	.152	....	27
9	.75	.75	.75	.75	.75	.137	5	31
10	.70	.70	.60	.60	.60	.126	14	45
11	....	.65B	....	.60N	.70	.144	....	45
12	.72	.80B	.72	.80B	.80	.170	20	65
15	.80	.90	.80	.90	.90	.218	10	75
16	1.00	1.00	.95A	.95A	.95	.215	5	75
17	1.00	1.00	.85	.95B	.95	.227	17	87
18	....	....	....	.95N	95	.240	....	87
19	.95	1.00	.95	1.00	1.00	.251	11	91
22	1.20	1.30	1.20	1.30B	1.40	.331	7	96
23	....	....	1.15A	1.15A	1.15	.309	...	96
24	....	....	1.05A	1.05A	1.05	.305	....	96
25	Exchange Closed; Christmas							
26	1.05	1.05	1.05	1.05	1.10	.325	....	96
29	1.20	1.20	1.20	1.20	1.02	.341	88	163
30	1.05	1.05	1.05	1.05	.90	.306	2	166
31	1.00	1.10	1.00	1.10	1.05	.351	2	167

LIVE HOG OPTION ON FUTURES — PUTS
APRIL 1987 44 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.30@.40	1.40	1.30	1.35A	1.35	.322	20	20
23	....	....	1.25A	1.25A	1.10	.271	....	20
24	....	....	....	1.10N	1.30	.329	....	20
25	1.30	1.30	1.30	1.30	1.50	.346	1	21
26	....	....	....	1.50N	1.55	.355	....	21
29	....	....	....	1.55N	1.55	.353	....	21
30	1.50	1.50	1.50	1.50	1.75	.385	1	22

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.80B	....	1.80B	1.75	.381	....	21
2	2.00	2.00	2.00	2.00	2.25	.456	1	22
3	...	2.40B	....	2.40B	2.50	.479	....	22
6	....	....	....	2.50N	2.15	.446	....	22
7	....	....	2.10A	2.10A	1.70	.373	....	22
8	....	....	....	1.70N	1.90	.406	....	22
9	....	....	....	1.90N	1.85	.388	....	22
10	....	....	....	1.85N	1.97	.404	....	22
13	2.25	2.25	2.25	2.25	1.90	.396	2	24
14	....	....	1.40A	1.40A	1.40	.342	....	24
15	....	....	....	1.40N	1.55	.350	....	24
16	....	....	....	1.55N	1.55	.353	....	24
17	....	....	....	1.55N	1.70	.377	....	24
20	....	....	....	1.70N	1.75	.388	....	24
21	....	....	....	1.75N	2.05	.431	....	24
22	1.85	1.85	1.85	1.85	1.95	.421	5	29
23	....	....	....	1.95N	2.10	.434	....	29
24	....	....	....	2.10N	2.20	.444	....	29
27	1.85	1.85	1.60A	1.60A	1.80	.365	1	30
28	....	....	1.75A	1.75A	1.80	.357	....	31
29	....	....	....	1.80N	1.60	.349	....	30
30	....	....	....	1.60N	2.00	.369	....	30
31	....	....	....	2.00N	2.65	.450	....	30

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.65N	2.65	.451	....	30
4	....	....	2.15A	2.50A	2.70	.458	....	30
5	....	....	....	2.70N	2.65	.448	....	30
6	..	....	2.55A	2.55A	2.65	.451	....	30
7	....	....	....	2.65N	3.25	.533	....	30
10	....	....	3.00A	3.00A	2.90	.501	....	30
11	2.50	2.75	2.50	2.75	2.65	.467	16	38
12	....	....	2.40A	2.40A	2.55	.462	....	38
13	....	....	2.35A	2.35A	2.45	.454	....	38
14	2.40	2.40	2.15	2.15	2.30	.441	2	39
17	2.15	2.15	2.10	2.15	2.20	.462	17	54
18	....	....	....	2.20N	2.20	.437	....	54
19	2.10	2.10	2.10	2.10	1.95	.400	1	54
20	....	....	1.80A	1.80A	1.80	.371	....	54
21	1.70	1.70	1.55	1.55	1.55	.355	21	74
24	1.60	1.60	1.60	1.60	1.45	.319	1	74
25	1.50	1.50	1.25	1.30	1.40	.300	36	85
26	....	....	....	1.40N	1.45	.298	3	87
27	Exchange Closed; Thanksgiving Day							
28	....	....	1.25A	1.25A	1.25	.258	...	85

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	1.00	1.00	1.10	.213	....	85
2	1.35	1.35	1.35	1.35	1.35	.248	2	87
3	1.50	1.50	1.50	1.50	1.50	.316	24	107
4	1.50	1.55	1.50	1.55	1.40	.266	7	113
5	....	....	1.25A	1.25A	1.25	.239	....	113
8	1.10	1.30	1.10	1.30	1.30	.290	13	125
9	1.25	1.40B	1.25	1.25	1.25	.269	2	127
10	1.30	1.30	1.10	1.15	1.15	.247	21	147
11	1.25	1.35	1.25	1.35	1.35	.270	16	159
12	1.30	1.35	1.30	1.35	1.35	.303	7	159
15	1.40	1.70	1.40	1.70	1.70	.363	20	170
16	1.85	1.85	1.70	1.70	1.70	.356	23	170
17	1.75	1.75	1.55	1.60B	1.65	.368	4	170
18	1.60	1.80	1.60	1.65	1.75	.380	9	173
19	1.80	1.80	1.75	1.80	1.80	.390	10	175
22	2.25	2.40	2.25	2.40	2.40	.461	14	178
23	1.70	1.80	1.65A	1.80	1.90	.459	12	184
24	....	....	....	1.90N	1.95	.455	....	184
25	Exchange Closed; Christmas							
26	1.90	1.90	1.85A	1.90	1.90	.478	1	185
29	2.10	2.20	2.00	2.00A	1.75	.501	3	186
30	2.05	2.05	1.90A	1.95A	1.70	.463	5	189
31	1.80	2.00	1.80	2.00	2.15	.514	3	192

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 46 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	1.50	1.50	1.50	1.50	1.50	.278	1	1
12..	...	....	....	1.50N	1.60	.307	....	1
15..	....	....	1.50A	1.50A	1.60	.304	....	1
16..	....	....	....	1.60N	1.70	.315	....	1
17..	....	....	1.15A	1.15A	1.15	.307	....	1
18..	....	....	....	1.15N	1.30	.333	....	1
19..	....	....	1.15A	1.15A	1.40	.347	....	1
22..	2.25	2.25	2.25	2.25	2.25	.411	10	11
23..	....	....	1.80A	1.80A	1.70	.356	....	11
24..	....	....	....	1.70N	2.10	.420	....	11
25..	2.00	2.10	2.00	2.10	2.35	.440	1	12
26..	....	....	2.20A	2.20A	2.45	.451	2	13
29..	....	....	....	2.45N	2.45	.450	....	13
30..	....	....	2.40A	2.40A	2.70	.484	....	13

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.70N	2.65	.481	....	13
2..	....	....	....	2.65N	3.40	.560	....	13
3..	....	3.75B	....	3.75B	3.70	.582	....	13
6..	....	....	....	3.70N	3.25	.550	....	13
7..	....	....	3.15A	3.15A	2.60	.476	....	13
8..	....	....	....	2.60N	2.90	.510	....	13
9..	....	....	....	2.90N	2.80	.491	....	13
10..	....	....	....	2.80N	2.97	.509	....	13
13..	....	....	....	2.97N	2.90	.502	....	13
14..	2.60	2.60	2.25A	2.25A	2.25	.444	1	13
15..	....	....	....	2.25N	2.45	.453	....	13
16..	....	....	....	2.45N	2.45	.456	....	13
17..	....	....	....	2.45N	2.65	.482	....	13
20..	....	....	....	2.65N	2.75	.494	....	13
21..	....	....	....	2.75N	3.15	.539	....	13
22..	....	....	....	3.15N	3.00	.528	....	13
23..	....	....	....	3.00N	3.20	.541	....	13
24..	....	....	....	3.20N	3.20	.551	....	13
27..	2.75	2.75	2.50	2.50	2.77	.471	5	17
28..	2.90	2.90	2.90	2.90	2.82	.463	1	17
29..	....	....	2.80A	2.80A	2.85	.455	....	17
30..	....	....	2.75A	2.85N	3.00	.477	....	17
31..	3.05	3.05	3.05	3.05	3.80	.562	2	19

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	3.80N	3.80	.564	....	19
4..	....	....	3.60A	3.60A	3.65	.571	....	19
5..	....	....	....	3.65N	3.70	.561	....	19
6..	3.65	3.65	3.65	3.65	3.80	.564	1	19
7..	3.80	3.80	3.80	3.80	4.50	.643	2	20
10..	....	....	....	4.50N	4.15	.614	....	20
11..	....	....	....	4.15N	3.77	.582	....	20
12..	....	....	3.65A	3.65A	3.70	.577	....	20
13..	....	....	....	3.70N	3.60	.571	....	20
14..	....	....	3.40A	3.40A	3.35	.558	....	20
17..	....	....	....	3.35N	3.60	.581	....	20
18..	....	....	....	3.60N	3.30	.556	....	20
19..	....	....	....	3.30N	2.95	.519	....	20
20..	....	....	....	2.95N	2.75	.490	....	20
21..	....	....	2.70A	2.70A	2.45	.473	....	20
24..	2.50	2.50	2.45	2.45	2.40	.437	2	20
25..	2.40	2.40	1.85	1.85	2.10	.429	7	22
26..	1.95	2.05B	1.95	2.05B	2.10	.443	1	23
27..	Exchange Closed; Thanksgiving Day							
28..	....	2.15B	....	2.15B	2.15	.415	....	23

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.10	2.10	1.70	1.90	1.90	.360	5	26
2..	2.00	2.10	2.00	2.10	2.10	.406	4	29
3..	2.20	2.55	2.20	2.55	2.55	.486	6	33
4..	....	....	2.50A	2.50A	2.00	.428	....	33
5..	1.95	2.00	1.95	2.00	2.00	.397	4	36
8..	....	....	....	2.00N	2.20	.460	1	37
9..	2.20	2.50	2.20	2.35A	2.25	.436	4	40
10..	2.00	2.00	2.00	2.00	2.00	.404	34	68
11..	2.20	2.20	2.20	2.20	2.15	.425	22	89
12..	2.15	2.35	2.15	2.35	2.35	.460	24	112
15..	2.70	2.95	2.70	2.85A	2.60	.524	4	112
16..	2.75	2.90	2.60	2.60	2.60	.513	10	118
17..	2.75	2.75	2.60	2.60	2.75	.521	6	123
18..	2.80	2.80	2.70	2.70	2.80	.531	11	134
19..	2.80	2.80	2.80	2.80	2.80	.539	2	136
22..	3.30	3.45	3.30	3.45	3.45	.628	4	138
23..	2.90	3.00	2.70	3.00	3.00	.607	16	140
24..	2.80	3.00	2.80	3.00	3.00	.605	3	141
25..	Exchange Closed; Christmas							
26..	....	....	....	3.00N	3.20	.629	....	141

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 46 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	3.50	3.50	3.25	3.25	3.25	.654	7	141
30..	....	....	3.15A	3.15A	2.85	.619	....	135
31..	....	2.95B	....	2.95B	3.45	.669	....	135

APRIL 1987 48 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	2.25	2.25	2.15	2.15	2.15	.420	4	4
19..	....	2.25B	....	2.25B	2.25	.435	....	4
22..	....	....	....	2.25N	3.25	.501	....	4
23..	3.25	3.25	2.25	2.60	2.60	.444	2	4
24..	2.80	2.80	2.80	2.80	3.10	.512	2	6
25..	....	....	3.00A	3.00A	3.40	.532	1	7
26..	3.30	3.30	3.20A	3.25A	3.25	.545	1	8
29..	....	....	....	3.25N	3.25	.545	....	8
30..	....	....	....	3.25N	3.90	.581	....	8

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.90N	3.85	.579	....	7
2..	5.10	5.10	5.10	5.10	4.75	.655	1	7
3..	....	5.30B	....	5.30B	5.70	.676	....	8
6..	....	....	5.00A	5.00A	4.60	.647	....	7
7..	4.00	4.00	4.00	4.00	3.80	.576	4	7
8..	....	....	....	3.80N	4.20	.609	....	7
9..	....	....	....	4.20N	4.00	.591	....	7
0..	....	....	....	4.00N	4.17	.608	....	7
13..	....	....	....	4.17N	4.15	.602	....	7
14..	3.70	3.70	3.30A	3.30A	3.30	.546	1	7
15..	....	....	....	3.30N	3.55	.555	....	7
16..	....	....	....	3.55N	3.55	.558	....	7
17..	....	....	....	3.55N	3.85	.583	....	7
20..	....	....	3.80A	3.80A	3.95	.597	....	7
21..	....	....	....	3.95N	4.45	.639	....	7
22..	....	....	....	4.45N	4.30	.629	....	7
23..	...	....	....	4.30N	4.50	.642	....	7
24..	....	....	....	4.50N	4.70	.651	....	7
27..	....	....	3.70A	3.70A	3.77	.574	....	7
28..	....	....	3.70A	3.70A	3.92	.567	....	7
29..	....	....	3.80A	3.80A	3.62	.560	....	7
30..	....	....	....	3.62N	4.00	.583	....	7
31..	....	....	....	4.00N	5.10	.665	....	7

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	5.10N	5.10	.668	....	7
4..	....	....	4.90A	4.90A	5.20	.674	....	7
5..	....	....	....	5.20N	5.05	.665	....	7
6..	....	....	5.00A	5.00A	5.10	.667	....	7
7..	....	....	....	5.10N	5.95	.738	....	7
10..	5.50	5.50	5.50	5.50	5.60	.714	1	8
11..	....	....	....	5.60N	5.05	.686	....	8
12..	....	....	5.00A	5.00A	5.05	.682	....	8
13..	....	....	4.80A	4.80A	4.90	.676	....	8
14..	....	....	....	4.90N	4.70	.666	....	8
17..	....	....	....	4.70N	4.95	.688	....	8
18..	....	....	....	4.95N	4.65	.665	....	8
19..	....	....	....	4.65N	4.20	.632	....	8
20..	....	....	....	4.20N	3.95	.604	....	8
21..	....	....	....	3.95N	3.65	.589	....	8
24..	....	....	....	3.65N	3.22	.555	....	8
25..	....	....	3.00A	3.22N	3.20	.561	....	8
26..	....	....	....	3.20N	3.25	.590	....	8
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	3.20A	3.20A	3.05	.579	....	8

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.00	3.00	2.75A	2.90A	2.70	.525	3	10
2..	....	2.85B	....	2.85B	2.95	.573	....	10
3..	....	3.30B	....	3.30B	3.70	.651	....	10
4..	....	....	3.45A	3.45A	3.15	.597	....	10
5..	....	....	....	3.15N	3.00	.566	....	10
8..	....	3.10B	....	3.10B	3.55	.631	....	10
9..	....	....	3.35A	3.35A	3.20	.609	....	10
10..	3.00	3.00	3.00	3.00	3.00	.570	1	11
11..	3.20	3.25B	3.20	3.25B	3.10	.587	1	12
12..	....	3.30B	....	3.30B	3.45	.617	....	12
15..	3.70	4.20	3.70	3.95	3.95	.674	13	21
16..	....	4.00B	....	4.00B	3.75	.661	....	21
17..	....	3.95B	....	3.95B	3.95	.665	....	21
18..	3.95	3.95	3.95	3.95	4.00	.672	1	22
19..	....	....	....	4.00N	4.20	.676	....	22
22..	....	4.65B	....	4.65B	5.00	.752	....	22

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 48 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	....	4.30A	4.30A	4.55	.737	....	22
24..	....	....	4.40A	4.40A	4.45	.735	....	22
25..	Exchange Closed; Christmas							
26..	....	....	4.40A	4.40A	4.65	.756	....	22
29..	....	4.90B	....	4.90B	4.82	.780	....	22
30..	....	....	4.50A	4.50A	4.10	.752	....	22
31..	....	4.50B	....	4.50B	4.97	.794	....	22

APRIL 1987 50 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	3.00	3.00	3.00	3.00	3.00	.478	1	1
15..	....	....	....	3.00N	3.00	.476	....	1
16..	....	....	....	3.00N	3.12	.488	....	1
17..	3.25	3.25	3.25	3.25	3.25	.479	3	4
18..	3.15	3.15	3.00	3.10	3.30	.507	4	8
19..	....	....	....	3.30N	3.45	.522	....	8
22..	5.00	5.00	5.00	5.00	4.45	.588	12	20
23..	....	....	3.60A	3.60A	3.70	.531	....	20
24..	....	....	....	3.70N	4.57	.599	....	20
25..	....	....	4.20A	4.20A	4.75	.620	....	20
26..	....	....	4.50A	4.50A	4.50	.633	....	20
29..	....	....	....	4.50N	4.50	.635	....	20
30..	....	....	....	4.50N	5.30	.669	....	20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	5.20A	5.20A	5.25	.668	....	20
2..	5.45	6.00	5.45	6.00	6.30	.739	2	21
3..	....	....	....	6.30N	6.75	.757	....	21
6..	....	....	6.50A	6.50A	6.20	.732	....	21
7..	....	....	5.50A	5.50A	5.20	.668	....	21
8..	....	....	....	5.20N	5.65	.697	....	21
9..	....	....	....	5.65N	5.45	.681	....	21
10..	....	....	....	5.45N	5.57	.697	....	21
13..	....	....	....	5.57N	5.60	.693	....	21
14..	....	...	5.00A	5.00A	4.85	.641	....	21
15..	....	....	....	4.85N	4.90	.649	....	21
16..	....	....	....	4.90N	4.90	.652	....	21
17..	....	....	....	4.90N	5.25	.676	....	21
20..	....	....	....	5.25N	5.45	.689	....	21
21..	6.00	6.00	6.00	6.00	5.95	.727	2	21
22..	....	....	....	5.95N	5.80	.718	....	21
23..	....	....	....	5.80N	6.05	.729	....	19
24..	....	....	....	6.05N	6.20	.737	....	19
27..	....	....	5.10A	5.10A	5.15	.669	....	19
28..	....	....	....	5.15N	5.27	.663	....	19
29..	....	....	....	5.27N	5.02	.657	....	19
30..	....	....	....	5.02N	5.30	.679	....	19
31..	....	....	....	5.30N	6.60	.753	....	19

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	6.60N	6.60	.757	....	19
4..	....	....	6.35A	6.35A	6.70	.762	....	19
5..	....	....	....	6.70N	6.55	.753	....	19
6..	....	....	....	6.55N	6.60	.755	....	19
7..	....	....	....	6.60N	7.50	.816	....	19
10..	....	....	....	7.50N	7.20	.796	....	19
11..	....	....	....	7.20N	6.70	.773	....	19
12..	....	....	6.50A	6.50A	6.60	.770	....	19
13..	....	....	....	6.60N	6.50	.766	....	19
14..	....	....	6.35A	6.35A	6.20	.757	....	19
17..	....	....	....	6.20N	6.55	.777	....	19
18..	....	....	....	6.55N	6.20	.759	....	19
19..	....	....	....	6.20N	5.70	.730	....	19
20..	5.25	5.25	5.25	5.25	5.35	.707	4	19
21..	....	....	....	5.35N	5.00	.693	6	14
24..	....	....	....	5.00N	4.77	.663	....	16
25..	....	....	4.40A	4.40A	4.40	.681	....	18
26..	4.77	4.77	4.77	4.77	4.70	.719	70	85
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	4.70N	4.35	.725	....	81

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	4.00A	4.00A	4.00	.679	....	81
2..	....	4.20B	....	4.20B	4.45	.722	....	81
3..	....	4.80B	....	4.80B	5.10	.787	....	81
4..	....	....	5.00A	5.00A	4.65	.743	....	81
5..	....	....	4.50A	4.50A	4.25	.718	....	81
8..	....	....	....	4.25N	4.75	.773	....	81
9..	....	....	4.70A	4.70A	4.50	.756	....	81
10..	....	....	4.30A	4.30A	4.25	.719	....	81
11..	....	4.40B	....	4.40B	4.45	.729	....	81

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

APRIL 1987 50 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	4.65B	....	4.65B	4.75	.752	....	81
15..	5.65	5.65	5.65	5.65	5.35	.796	1	82
16..	....	....	....	5.35N	5.30	.783	....	82
17..	....	5.35B	....	5.35B	5.35	.784	....	82
18..	....	....	....	5.35N	5.40	.787	....	82
19..	....	5.50B	....	5.40N	5.67	.788	....	82
22..	6.40	6.40	6.40	6.40	6.60	.847	1	82
23..	....	....	5.90A	5.90A	6.15	.836	....	82
24..	....	....	6.00A	6.00A	6.15	.835	....	82
25..	Exchange Closed; Christmas							
26..	....	....	6.00A	6.00A	6.30	.852	....	82
29..	....	6.55B	....	6.55B	6.57	.871	....	82
30..	....	....	6.20A	6.20A	5.75	.852	....	82
31..	....	6.15B	....	6.15B	6.70	.883	....	82

JUNE 1987 40 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.50	.50	.50	.50	.50	.120	16	16
19..	....	....	....	.50N	.50	.135	....	16
22..	....	....	....	.50N	.55	.160	....	16
23..	....	....	.50A	.50A	.45	.137	....	16
24..	....	....	....	.45N	.45	.146	....	16
25..	Exchange Closed; Christmas							
26..	....	....	....	.45N	.47	.151	....	16
29..	....	....	....	.47N	.50	.161	....	16
30..	....	....	....	.50N	.50	.155	....	16
31..	....	....	....	.50N	.50	.168	....	16

JUNE 1987 42 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	1.15	1.30	1.15	1.15A	.85	.220	2	2
20..	....	....	....	.85N	.85	.220	....	2
21..	....	1.00B	....	1.00B	1.00	.252	....	2
22..	....	....	....	1.00N	.95	.246	....	2
23..	....	....	....	.95N	1.00	.255	....	2
24..	....	....	....	1.00N	1.00	.256	....	2
27..	....	....	....	1.00N	.75	.212	....	2
28..	....	....	....	.75N	.75	.209	....	2
29..	....	....	....	.75N	.75	.202	....	2
30..	....	....	....	.75N	.80	.208	....	2
31..	....	....	....	.80N	1.05	.256	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.05N	1.10	.236	....	2
4..	....	....	....	1.10N	1.30	.255	....	2
5..	....	....	....	1.30N	1.30	.256	....	2
6..	....	....	....	1.30N	1.45	.260	....	2
7..	....	....	....	1.45N	1.70	.295	....	2
10..	....	....	....	1.70N	1.60	.282	....	2
11..	....	....	....	1.60N	1.20	.268	....	2
12..	....	....	....	1.20N	1.10	.262	....	2
13..	....	....	....	1.10N	1.10	.263	....	2
14..	....	....	....	1.10N	1.10	.254	....	2
17..	....	....	....	1.10N	1.05	.263	....	2
18..	....	....	....	1.05N	1.10	.253	....	2
19..	....	....	....	1.10N	.80	.231	....	2
20..	....	....	....	.80N	.80	.216	....	2
21..	....	....	....	.80N	.80	.212	....	2
24..	....	....	....	.80N	.70	.198	....	2
25..	....	....	....	.70N	.75	.169	....	2
26..	....	....	....	.75N	.75	.149	....	2
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.75N	.72	.118	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.72N	.70	.099	....	2
2..	....	....	....	.70N	.75	.109	....	2
3..	....	....	....	.75N	.65	.129	....	2
4..	....	.75B	....	.75B	.75	.117	....	2
5..	....	....	....	.75N	.80	.106	....	2
8..	....	....	....	.80N	.80	.124	....	2
9..	....	....	....	.80N	.80	.118	....	2
10..	.70	.70	.60A	.60A	.60	.113	2	4
11..	....	....	....	.60N	.65	.127	....	3
12..	....	....	....	.65N	.67	.148	....	3
15..	....	....	....	.67N	.87	.186	....	2
16..	....	....	....	.87N	.67	.176	....	2
17..	....	....	....	.67N	.75	.193	....	2
18..	....	....	....	.75N	.75	.198	....	2
19..	1.00	1.00	1.00	1.00	1.00	.216	1	3
22..	....	....	....	1.00N	1.05	.248	....	3

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1987 42 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.65	.65	.65	.65	.65	.218	1	3
24..	....	....	....	.85N	.90	.230	....	3
25..	Exchange Closed; Christmas							
26..	....	....	....	.90N	.95	.237	....	3
29..	....	....	....	.95N	1.00	.253	....	3
30..	....	....	....	1.00N	1.00	.245	....	3
31..	1.00	1.00	1.00	1.00	1.00	.263	1	4

JUNE 1987 44 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.70	1.70	1.70	1.70	1.70	.318	15	15
4..	....	....	....	1.70N	2.00	.339	....	15
5..	....	....	....	2.00N	2.00	.341	....	15
6..	....	....	....	2.00N	2.15	.345	....	15
7..	2.15	2.15	2.15	2.15	2.50	.385	5	20
10..	2.40	2.40	2.40	2.40	2.40	.370	10	25
11..	2.35	2.35	2.30A	2.30A	2.10	.356	8	31
12..	....	....	1.90A	1.90A	1.75	.349	....	31
13..	....	....	....	1.75N	1.75	.351	....	31
14..	....	1.80B	....	1.75N	1.70	.341	....	31
17..	....	....	....	1.70N	1.70	.352	....	31
18..	....	....	....	1.70N	1.75	.341	....	31
19..	....	....	....	1.75N	1.50	.316	....	31
20..	....	....	....	1.50N	1.40	.298	....	31
21..	....	....	....	1.40N	1.35	.294	....	31
24..	....	....	....	1.35N	1.20	.278	....	31
25..	....	....	....	1.20N	1.25	.253	....	31
26..	....	....	....	1.25N	1.25	.237	....	31
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.25N	1.20	.206	....	31

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.20N	1.10	.179	....	31
2..	1.00	1.00	1.00	1.00	1.00	.193	1	31
3..	....	....	....	1.00N	1.35	.223	....	31
4..	....	....	....	1.35N	1.30	.206	....	31
5..	....	....	....	1.30N	1.20	.189	....	31
8..	....	....	....	1.20N	1.20	.217	....	31
9..	....	....	....	1.20N	1.20	.209	....	31
10..	....	....	....	1.20N	1.05	.198	....	31
11..	....	1.20B	....	1.20B	1.20	.214	....	31
12..	....	1.30B	....	1.30B	1.30	.240	....	31
15..	....	....	....	1.30N	1.45	.287	....	31
16..	1.25	1.25	1.25	1.25	1.22	.272	20	46
17..	....	1.25B	....	1.25B	1.30	.291	....	64
18..	1.60	1.60	1.60	1.60	1.60	.295	1	47
19..	1.60	1.60	1.60	1.60	1.60	.314	5	49
22..	1.70	2.00	1.70	1.90	1.80	.350	33	78
23..	1.20	1.20	1.20	1.20	1.30	.316	2	79
24..	....	....	....	1.30N	1.40	.331	....	79
25..	Exchange Closed; Christmas							
26..	....	....	....	1.40N	1.45	.340	....	79
29..	....	1.50B	....	1.50B	1.60	.361	....	79
30..	1.60	1.60	1.60	1.60	1.60	.352	20	60
31..	....	....	....	1.60N	1.75	.375	....	60

JUNE 1987 46 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	1.90	1.90	1.90	1.90	1.90	.345	1	1
23..	....	....	....	1.90N	1.50	.300	....	1
24..	....	....	....	1.50N	1.50	.335	....	1
25..	1.50	1.50	1.50	1.50	1.70	.345	1	2
26..	1.75	1.75	1.75	1.75	1.75	.345	1	1
29..	....	....	....	1.75N	1.75	.345	....	1
30..	....	....	....	1.75N	2.00	.368	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.00N	1.80	.349	....	1
2..	....	....	....	1.80N	2.20	.408	....	1
3..	....	....	....	2.20N	2.55	.426	....	1
6..	....	....	....	2.55N	2.35	.406	....	1
7..	....	....	....	2.35N	2.10	.359	....	1
8..	....	....	....	2.10N	2.35	.391	....	1
9..	....	....	....	2.35N	2.30	.378	....	1
10..	....	....	....	2.30N	2.20	.382	....	1
13..	....	....	....	2.20N	2.20	.379	....	1
14..	....	....	....	2.20N	1.80	.335	....	1
15..	....	....	....	1.80N	2.00	.349	....	1
16..	....	....	....	2.00N	2.00	.356	....	1
17..	....	....	....	2.00N	2.15	.378	....	1
20..	....	....	....	2.15N	2.15	.380	....	1

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS

JUNE 1987 46 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	....	2.15N	2.45	.419	....	1
22..	....	....	....	2.45N	2.35	.412	....	1
23..	....	....	....	2.35N	2.50	.423	....	1
24..	....	....	....	2.50N	2.50	.424	....	1
27..	....	....	....	2.50N	1.95	.369	....	1
28..	....	....	....	1.95N	1.95	.366	....	1
29..	....	....	....	1.95N	1.95	.358	....	1
30..	....	....	....	1.95N	2.00	.368	....	1
31..	....	....	....	2.00N	2.60	.430	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	2.60N	2.65	.406	....	1
4..	....	....	....	2.65N	2.90	.429	....	1
5..	....	....	....	2.90N	2.90	.430	....	1
6..	....	....	....	2.90N	3.05	.435	....	1
7..	....	....	....	3.05N	3.45	.477	....	1
10..	....	....	....	3.45N	3.35	.462	....	1
11..	....	....	....	3.35N	2.75	.447	....	1
12..	....	....	....	2.75N	2.65	.441	....	1
13..	....	....	....	2.65N	2.65	.443	....	1
14..	....	....	....	2.65N	2.60	.433	....	1
17..	2.60	2.90	2.60	2.90	2.60	.445	30	31
18..	....	....	....	2.60N	2.60	.434	....	31
19..	....	....	....	2.60N	2.20	.408	....	31
20..	2.50	2.50	2.50	2.50	2.10	.388	1	32
21..	....	....	....	2.10N	2.10	.384	....	32
24..	....	....	....	2.10N	1.95	.368	....	32
25..	....	....	....	1.95N	1.95	.350	....	32
26..	....	....	....	1.95N	1.95	.342	....	32
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.95N	1.90	.318	....	32

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.80A	1.80A	1.70	.284	....	32
2..	1.60	1.80B	1.60	1.80B	1.80	.303	20	21
3..	....	....	....	1.80N	2.15	.341	....	21
4..	....	....	....	2.15N	2.10	.320	....	21
5..	....	....	....	2.10N	2.00	.299	....	21
8..	1.80	1.80	1.80	1.80	1.90	.335	1	22
9..	....	....	....	1.90N	1.90	.326	....	22
10..	....	....	....	1.90N	1.70	.307	....	22
11..	....	....	....	1.70N	1.80	.323	....	22
12..	2.00	2.00	2.00	2.00	2.00	.352	1	22
15..	....	....	....	2.00N	2.27	.404	....	22
16..	....	....	....	2.27N	1.95	.383	....	22
17..	2.40	2.40	2.30	2.30	2.30	.401	3	32
18..	2.30	2.30	2.30	2.30	2.30	.404	3	34
19..	2.50	2.50	2.40	2.40	2.40	.422	7	35
22..	2.60	2.90	2.50	2.70	2.70	.460	10	39
23..	2.00	2.20	2.00	2.20	2.10	.423	9	37
24..	....	2.15B	....	2.15B	2.25	.441	....	36
25..	Exchange Closed; Christmas							
26..	....	....	....	2.25N	2.30	.451	....	36
29..	2.50	2.50	2.50	2.50	2.55	.475	3	36
30..	2.55	2.70	2.50A	2.50A	2.55	.467	4	40
31..	2.45	2.50B	2.45	2.50B	2.70	.492	1	40

JUNE 1987 48 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.20	2.20	2.20	2.20	2.20	.332	1	1
12..	....	....	2.00A	2.00A	2.40	.351	....	1
15..	....	....	2.25A	2.25A	2.40	.348	....	1
16..	....	....	2.25A	2.25A	2.47	.354	....	1
17..	....	....	2.25A	2.25A	2.25	.346	....	1
18..	....	....	2.00A	2.00A	2.45	.367	....	1
19..	2.40	2.40	2.40	2.40	2.40	.372	1	2
22..	....	....	....	2.40N	2.90	.420	....	2
23..	....	....	....	2.90N	2.50	.371	....	2
24..	....	....	....	2.50N	2.50	.410	....	2
25..	....	....	....	2.50N	2.50	.422	....	2
26..	....	....	....	2.50N	2.60	.423	....	2
29..	....	....	....	2.60N	2.60	.424	....	2
30..	....	....	....	2.60N	2.90	.449	....	2

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.90N	2.70	.430	....	2
2..	....	....	....	2.70N	3.20	.492	....	2
3..	....	....	....	3.20N	3.60	.510	....	2
6..	....	....	....	3.60N	3.35	.490	....	2
7..	....	....	3.10A	3.10A	3.00	.441	....	2
8..	....	3.10B	....	3.10B	3.35	.474	....	2

(Continued in Next Column)

LIVE HOG OPTION ON FUTURES — PUTS
JUNE 1987 48 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	3.35N	3.25	.461	....	2
10	....	....	....	3.25N	3.10	.466	....	2
13	....	....	....	3.10N	3.10	.463	....	2
14	....	....	2.80A	2.80A	2.60	.417	....	2
15	....	....	....	2.60N	2.85	.431	....	2
16	....	....	....	2.85N	2.90	.439	....	2
17	....	....	....	2.90N	3.10	.462	....	2
20	....	....	....	3.10N	3.10	.465	....	2
21	....	3.60B	....	3.60B	3.50	.505	....	2
22	....	....	....	3.50N	3.40	.498	....	2
23	....	....	....	3.40N	3.55	.508	....	2
24	....	....	....	3.55N	3.55	.509	....	2
27	....	....	3.50A	3.50A	2.85	.453	....	2
28	....	3.00B	....	3.00B	2.85	.450	....	2
29	3.15	3.15	3.15	3.15	3.15	.443	2	4
30	....	....	....	3.15N	2.95	.454	....	4
31	....	3.20B	....	3.20B	3.65	.519	....	4

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	3.65N	3.65	.495	....	4
4	....	....	....	3.65N	3.95	.519	....	4
5	....	....	....	3.95N	3.95	.519	....	4
6	....	....	....	3.95N	4.15	.524	....	4
7	....	....	....	4.15N	4.60	.566	....	4
10	....	....	4.50A	4.50A	4.40	.552	....	4
11	....	....	....	4.40N	3.85	.538	....	4
12	....	....	....	3.85N	3.75	.531	....	4
13	....	....	....	3.75N	3.75	.534	....	4
14	....	....	....	3.75N	3.65	.524	....	4
17	....	....	....	3.65N	3.70	.538	....	4
18	....	....	....	3.70N	3.65	.527	....	4
19	....	....	....	3.65N	3.20	.500	....	4
20	....	3.25B	....	3.25B	3.10	.481	....	4
21	....	....	....	3.10N	3.05	.476	....	4
24	3.25	3.25	3.25	3.25	2.85	.461	1	5
25	3.00	3.00	2.85	2.95	2.85	.452	5	10
26	3.00	3.00	3.00	3.00	3.00	.457	1	11
27	Exchange Closed; Thanksgiving Day							
28	....	....	2.80A	2.80A	2.80	.443	....	11

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	2.70A	2.70A	2.60	.407	....	11
2	2.60	2.70B	2.60	2.70B	2.75	.429	1	11
3	3.00	3.00	3.00	3.00	3.00	.471	1	12
4	3.15	3.15	3.05	3.05	3.00	.448	8	20
5	....	....	....	3.00N	2.75	.426	....	20
8	2.75	2.75	2.75	2.75	2.80	.466	1	21
9	....	....	....	2.80N	2.80	.456	....	21
10	2.80	2.80	2.80	2.80	2.80	.431	1	22
11	2.80	2.80	2.80	2.80	2.80	.444	3	24
12	2.90	2.90	2.90	2.90	2.90	.472	3	27
15	3.15	3.50	3.15	3.50	3.30	.524	13	40
16	3.50	3.50	3.45A	3.50	3.00	.500	2	42
17	3.40	3.40	3.15	3.15	3.10	.516	2	43
18	....	3.25B	....	3.25B	3.25	.515	4	43
19	3.40	3.40	3.35	3.40	3.40	.531	12	55
22	3.65	3.80	3.65	3.80	3.75	.568	3	52
23	3.05	3.05	3.05	3.05	3.15	.532	10	44
24	....	....	....	3.15N	3.30	.550	....	44
25	Exchange Closed; Christmas							
26	....	3.40B	3.00A	3.40B	3.60	.561	....	44
29	....	....	....	3.60N	3.70	.587	....	44
30	3.70	3.70	3.70	3.70	3.65	.579	1	45
31	....	....	....	3.65N	3.85	.605	....	45

JUNE 1987 50 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	3.00	3.00	3.00	3.00	3.00	.420	1	1
18	3.00	3.30	3.00	3.30	3.30	.440	3	4
19	....	....	....	3.30N	3.35	.445	....	4
22	....	3.75B	....	3.75B	4.05	.494	....	4
23	....	....	3.90A	3.90A	3.55	.445	....	4
24	....	....	....	3.55N	3.60	.485	....	4
25	....	....	....	3.60N	3.55	.498	....	4
26	....	....	....	3.55N	3.65	.500	....	4
29	....	....	....	3.65N	3.65	.502	....	4
30	....	....	....	3.65N	4.00	.528	....	4

LIVE HOG OPTION ON FUTURES — PUTS
JUNE 1987 50 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	4.00N	3.75	.510	....	4
2	4.00	4.00	4.00	4.00	4.40	.573	1	4
3	....	5.00B	....	5.00B	4.90	.591	....	4
6	....	....	....	4.90N	4.55	.572	....	4
7	....	....	4.20A	4.20A	4.10	.523	....	4
8	....	4.25B	....	4.25B	4.50	.556	....	4
9	....	....	....	4.50N	4.40	.542	....	4
10	....	....	....	4.40N	4.20	.548	....	4
13	....	....	....	4.20N	4.20	.546	....	4
14	....	....	....	4.20N	3.60	.499	....	4
15	....	....	....	3.60N	3.95	.513	....	4
16	....	....	....	3.95N	4.00	.522	....	4
17	....	....	....	4.00N	4.25	.544	....	4
20	....	....	....	4.25N	4.25	.548	....	4
21	....	4.90B	....	4.90B	4.75	.588	....	4
22	....	....	....	4.75N	4.60	.580	....	4
23	....	....	....	4.60N	4.80	.590	....	4
24	....	....	....	4.80N	4.80	.591	....	4
27	....	....	4.75A	4.75A	4.00	.536	....	4
28	....	....	....	4.00N	4.00	.533	....	4
29	....	....	....	4.00N	4.00	.527	....	4
30	....	4.10B	....	4.10B	4.00	.538	....	4
31	....	....	....	4.00N	4.95	.604	....	4

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	4.95N	4.85	.581	....	4
4	....	....	....	4.85N	5.25	.604	....	4
5	....	....	....	5.25N	5.25	.604	....	4
6	....	....	....	5.25N	5.40	.608	....	4
7	5.50	5.75	5.50	5.75	5.75	.648	23	27
10	5.80	5.80	5.80	5.80	5.80	.636	10	31
11	....	....	5.60A	5.75A	5.20	.623	....	31
12	5.10	5.10	5.10	5.10	5.05	.617	8	27
13	....	....	....	5.05N	5.05	.620	....	27
14	....	....	....	5.05N	4.90	.611	....	27
17	....	....	....	4.90N	5.00	.625	....	27
18	....	....	....	5.00N	4.95	.614	....	27
19	....	....	....	4.95N	4.50	.589	....	27
20	....	....	....	4.50N	4.35	.570	....	27
21	....	....	....	4.35N	4.25	.566	....	27
24	....	....	....	4.25N	4.00	.552	....	27
25	....	....	....	4.00N	3.95	.554	....	27
26	....	....	....	3.95N	3.95	.570	....	27
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	3.95N	3.90	.570	....	27

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.75A	3.75A	3.60	.534	....	27
2	4.10	4.10	4.10	4.10	4.10	.557	....	27
3	....	....	....	4.10N	4.15	.599	1	28
4	....	....	....	4.15N	4.10	.577	....	28
5	....	....	3.95A	3.95A	3.70	.555	....	28
8	....	3.80B	....	3.80B	3.90	.596	....	28
9	....	....	....	3.90N	3.90	.587	....	28
10	3.70	3.70	3.70	3.70	3.70	.556	1	29
11	....	....	....	3.70N	3.90	.565	....	29
12	....	....	....	3.90N	4.05	.590	....	29
15	....	....	....	4.05N	4.52	.637	....	29
16	....	....	....	4.52N	4.10	.612	....	29
17	....	4.25B	....	4.25B	4.30	.624	....	34
18	....	....	....	4.30N	4.30	.622	....	19
19	....	4.50B	....	4.50B	4.50	.634	....	19
22	....	5.10B	....	5.10B	5.15	.667	....	19
23	....	....	4.50A	4.50A	4.60	.635	....	19
24	....	....	4.55A	4.55A	4.55	.652	....	19
25	Exchange Closed; Christmas							
26	....	....	....	4.55N	4.75	.662	....	19
29	....	4.90B	....	4.90B	5.05	.688	....	19
30	4.90	4.90	4.90	4.90	5.00	.682	1	18
31	....	....	....	5.00N	5.42	.706	....	18

JULY 1987 44 PUTS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	1.90	1.90	1.90	1.90	1.90	.357	1	1
23	....	....	1.70A	1.70A	1.70	.328	....	1
24	....	....	....	1.70N	1.40	.344	....	1
25	Exchange Closed; Christmas							
26	....	1.60B	....	1.60B	1.60	.342	....	1
29	....	1.70B	....	1.70B	1.75	.357	....	1
30	....	....	....	1.75N	1.65	.341	....	1
31	....	....	....	1.65N	1.85	.377	....	1

LIVE HOG OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,961	4,732	....	6,706	5,110	Closed	6,498	....	6,329
2	4,618	....	....	2,983	4,685	4,568	6,758	....	8,101	6,541	....	6,587
3	4,669	1,995	2,988	3,007	....	4,670	7,189	....	8,605	6,915	9,367	6,712
4	....	2,033	3,014	3,123	....	4,767	Closed	5,296	8,547	....	9,450	6,873
5	....	2,132	3,003	....	4,877	4,784	....	5,310	8,715	....	9,551	6,972
6	4,620	2,245	3,086	....	4,891	4,870	....	5,522	....	7,025	9,576	....
7	4,697	2,249	3,140	3,145	5,122	....	7,502	5,640	....	6,919	9,766	....
8	4,704	....	...	3,236	5,190	....	7,690	5,861	8,946	7,109	....	7,022
9	4,638	....	....	3,293	5,406	4,945	7,862	....	9,094	7,297	....	7,083
10	4,629	2,292	3,194	3,444	....	5,011	8,069	....	8,938	7,600	9,837	7,260
11	....	2,328	3,252	3,499	....	5,236	7,965	5,932	8,990	....	9,942	7,316
12	....	2,485	3,372	....	5,448	5,321	....	6,024	8,950	....	10,084	7,489
13	4,632	2,528	3,260	....	5,408	5,692	....	6,226	....	7,709	10,439	....
14	4,716	2,536	3,302	3,576	5,382	....	7,917	6,342	....	7,820	10,417	....
15	4,694	....	....	3,617	5,494	....	8,074	6,442	9,012	8,010	....	7,621
16	4,842	....	....	3,703	5,560	5,714	8,124	....	9,221	7,987	....	7,960
17	4,756	Closed	3,422	3,954	....	5,756	8,567	....	9,272	8,052	10,630	8,087
18	....	2,593	3,507	4,029	....	5,938	8,621	6,604	9,622	....	10,805	8,223
19	....	2,641	3,793	....	5,677	6,185	....	6,756	5,764	....	10,554	8,545
20	4,756	2,630	4,002	....	5,750	3,894	....	7,033	....	8,095	10,305	....
21	4,678	2,678	2,829	4,080	5,832	....	8,661	7,159	....	8,095	5,268	....
22	4,780	....	....	4,163	5,771	....	8,661	7,426	6,356	8,293	....	9,642
23	4,900	....	....	4,252	4,398	4,497	8,721	....	6,215	8,345	....	9,906
24	2,241	2,704	2,457	4,343	....	4,959	8,766	....	6,144	8,446	5,272	9,963
25	....	2,728	2,596	4,434	....	5,187	5,016	7,550	6,114	....	5,743	Closed
26	...	2,790	2,717	....	Closed	5,534	....	7,484	6,215	....	6,198	10,019
27	1,745	2,899	2,766	....	4,160	6,202	....	7,608	....	8,553	Closed	....
28	1,780	2,904	Closed	4,462	4,248	....	4,834	7,802	....	8,819	6,217	....
29	1,848	....	....	4,570	4,397	....	4,901	7,879	6,308	8,925	....	10,296
30	1,925	....	....	4,638	4,445	6,503	5,098	....	6,387	8,938	....	10,467
31	1,935	....	2,823	....	....	....	5,208	....	....	9,296	....	10,467
Average	3,946	2,494	3,126	3,751	5,089	5,249	7,314	6,524	7,882	7,882	8,917	8,220

LIVE HOG OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	328	331	....	379	197	Closed	605	....	272
2	120	....	....	107	193	546	300	....	583	680	....	560
3	144	103	210	72	....	333	580	....	1,114	1,334	992	412
4	....	207	111	426	....	325	Closed	204	466	....	445	285
5	....	151	189	....	434	98	....	299	656	....	568	283
6	91	213	141	....	180	188	....	557	....	660	336	....
7	314	94	259	476	336	....	858	200	....	918	426	....
8	239	....	....	234	763	....	609	378	423	824	....	218
9	302	....	....	335	1,173	283	517	....	243	409	....	312
10	122	99	184	347	....	203	400	....	423	514	441	762
11	....	115	501	183	....	393	243	131	616	....	339	259
12	....	193	327	....	138	351	....	181	624	....	463	247
13	121	314	163	....	214	710	....	301	....	247	654	....
14	232	65	134	105	259	....	233	223	....	392	330	....
15	158	....	....	120	232	....	464	242	293	855	....	605
16	244	....	....	232	255	548	438	....	541	691	....	717
17	232	Closed	269	573	....	293	754	....	502	471	602	260
18	....	258	364	235	....	455	488	378	938	....	1,174	475
19	....	75	325	....	264	623	....	219	867	....	1,019	820
20	300	176	548	....	252	772	....	518	....	330	553	....
21	107	159	1,043	152	627	....	233	619	....	464	856	....
22	171	....	....	289	563	....	295	610	1,378	547	....	1,891
23	584	....	....	259	372	957	303	....	1,026	161	....	898
24	487	106	181	162	....	1,027	464	....	877	213	224	520
25	....	201	276	151	....	656	694	301	736	....	724	Closed
26	....	175	241	....	Closed	991	....	344	458	....	625	415
27	216	232	91	....	264	1,438	....	278	....	623	Closed	....
28	102	115	Closed	67	277	....	657	456	....	798	87	....
29	86	....	....	303	369	....	320	422	357	564	....	1,025
30	101	....	....	510	156	574	282	....	384	421	....	599
31	45	....	200	....	....	....	362	....	....	833	....	425
Total	4.518	3,051	5,757	5,666	7,652	11,764	9,873	7,058	13,505	13,554	10,858	12,260
Average	205	161	288	258	364	560	449	336	643	589	571	557

LIVE HOG OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	36	154	....	184	114	Closed	421	....	211
2	93	....	....	15	139	161	105	....	288	399	....	305
3	84	42	92	23	....	126	288	....	725	856	517	186
4	....	74	25	168	....	145	Closed	59	165	....	330	138
5	....	67	35	....	261	38	....	87	147	....	380	209
6	40	102	39	....	90	61	....	208	...	352	259	....
7	237	28	145	89	198	....	308	48	....	397	185	....
8	137	....	....	73	224	....	240	98	207	469	....	89
9	166	....	....	205	434	171	314	....	68	348	....	146
10	63	59	77	152	....	136	218	....	178	215	251	455
11	....	61	128	77	....	99	161	27	186	....	194	135
12	....	22	100	....	79	170	....	67	431	....	221	131
13	54	246	69	....	94	545	....	150	....	191	329	....
14	104	22	94	31	114	....	117	65	....	211	152	....
15	46	....	....	26	87	....	154	108	96	538	....	409
16	187	....	....	105	121	399	89	....	357	409	....	385
17	192	Closed	174	208	....	165	144	....	173	309	412	132
18	....	140	217	109	....	326	172	237	260	....	765	272
19	....	14	156	....	135	407	....	64	409	....	688	489
20	61	90	226	....	135	223	....	246	....	214	358	....
21	61	56	647	49	188	....	113	157	....	250	464	....
22	143	....	....	187	332	....	67	113	709	426	....	1,362
23	72	....	....	50	149	263	115	....	357	70	....	518
24	233	50	46	59	....	487	187	....	447	66	156	256
25	....	89	99	89	....	376	528	105	398	....	295	Closed
26	....	97	13	....	Closed	270	....	129	313	....	321	251
27	164	151	22	....	116	465	....	118	....	330	Closed	....
28	42	34	Closed	36	114	....	179	175	....	280	58	....
29	42	....	....	128	165	....	83	156	252	416	....	646
30	25	....	....	284	91	284	83	....	210	181	....	404
31	30	....	26	....	....	....	134	....	....	355	....	291
Total	2,276	1,444	2,430	2,199	3,420	5,317	3,983	2,531	6,376	7,703	6,335	7,420
Average	103	76	122	100	163	253	181	121	304	335	333	337

LIVE HOG OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	790	1,518	....	2,146	1,331	Closed	2,705	....	2,740
2	2,667	....	....	794	1,472	1,721	2,079	....	2,264	2,773	....	2,855
3	2,687	1,110	1,462	794	....	1,663	2,263	....	2,655	3,168	4,505	2,886
4	....	1,123	1,462	895	....	1,668	Closed	1,393	2,494	....	4,591	2,928
5	....	1,154	1,486	....	1,584	1,641	....	1,379	2,450	....	4,716	3,022
6	2,625	1,185	1,506	....	1,554	1,667	....	1,381	....	3,259	4,739	....
7	2,709	1,188	1,504	889	1,708	....	2,245	1,416	....	3,319	4,811	....
8	2,703	....	....	908	1,746	....	2,305	1,438	2,551	3,507	....	3,031
9	2,631	....	....	948	1,858	1,697	2,362	....	2,577	3,657	....	3,059
10	2,640	1,208	1,543	960	....	1,740	2,495	....	2,496	3,759	4,867	3,189
11	....	1,220	1,525	974	....	1,781	2,383	1,449	2,586	....	4,941	3,214
12	....	1,239	1,536	....	1,879	1,888	....	1,472	2,428	....	4,992	3,317
13	2,654	1,257	1,541	....	1,868	2,181	....	1,572	....	3,852	5,111	....
14	2,682	1,263	1,568	1,002	1,889	....	2,358	1,621	....	3,903	5,038	....
15	2,680	....	....	1,009	1,940	....	2,398	1,667	2,465	4,082	....	3,358
16	2,813	....	....	1,073	1,957	2,119	2,322	....	2,589	4,081	....	3,522
17	2,740	Closed	1,686	1,169	....	2,052	2,327	....	2,543	4,090	5,197	3,569
18	....	1,302	1,689	1,216	....	2,121	2,265	1,740	2,368	....	5,266	3,678
19	....	1,309	1,861	....	1,990	2,182	....	1,766	1,963	....	4,898	3,903
20	2,719	1,314	1,930	....	1,994	1,626	....	1,899	....	4,116	4,673	....
21	2,724	1,300	1,004	1,223	2,004	....	2,251	1,922	....	4,145	2,248	....
22	2,832	....	....	1,285	1,967	....	2,174	1,976	2,248	4,299	....	4,843
23	2,667	....	....	1,295	1,746	1,615	2,172	....	2,270	4,336	....	5,021
24	1,356	1,307	686	1,322	....	1,802	2,071	....	2,283	4,353	2,267	5,077
25	....	1,298	772	1,385	....	1,951	1,745	1,981	2,288	....	2,421	Closed
26	....	1,311	783	....	Closed	1,965	....	2,017	2,385	....	2,614	5,113
27	1,027	1,415	798	....	1,518	1,901	....	2,063	....	4,386	Closed	....
28	1,039	1,422	Closed	1,405	1,567	....	1,289	2,141	....	4,377	2,650	....
29	1,078	....	....	1,441	1,603	....	1,268	2,154	2,475	4,447	....	5,244
30	1,091	....	....	1,474	1,643	2,075	1,256	....	2,571	4,363	....	5,423
31	1,095	....	802	....	....	....	1,261	....	....	4,406	....	5,542
Average	2,266	1,259	1,357	1,102	1,762	1,860	2,065	1,704	2,426	3,886	4,239	3,842

LIVE HOG OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	292	177	....	195	83	Closed	184	....	61
2	27	....	....	92	54	385	195	....	295	281	....	255
3	60	61	118	49	....	207	292	....	389	478	475	226
4	....	133	86	258	....	180	Closed	145	301	....	115	147
5	....	84	154	....	173	60	....	212	509	....	188	74
6	51	111	102	....	90	127	....	349	....	308	77	....
7	77	66	114	387	138	....	550	152	....	521	241	....
8	102	....	....	161	539	....	369	280	216	355	....	129
9	136	....	....	130	739	112	203	....	175	61	....	166
10	59	40	107	195	....	67	182	....	245	299	190	307
11	....	54	373	106	....	294	82	104	430	....	145	124
12	....	171	227	....	59	181	....	114	193	....	242	116
13	67	68	94	....	120	165	....	151	....	56	325	....
14	128	43	40	74	145	....	116	158	....	181	178	....
15	112	....	....	94	145	....	310	134	197	317	....	196
16	57	....	....	127	134	149	349	....	184	282	....	332
17	40	Closed	95	365	....	128	610	....	329	162	190	128
18	....	118	147	126	....	129	316	141	678	....	409	203
19	....	61	169	....	129	216	....	155	458	....	331	331
20	239	86	322	....	117	549	....	272	....	116	195	....
21	46	103	396	103	439	....	120	462	....	214	392	....
22	28	....	....	102	231	....	228	497	669	121	....	529
23	512	....	....	209	223	694	188	....	669	91	....	380
24	254	56	135	103	....	540	277	....	430	147	68	264
25	....	112	177	62	....	280	166	196	338	....	429	Closed
26	....	78	228	....	Closed	721	....	215	145	....	304	164
27	52	81	69	....	148	973	....	160	....	293	Closed	....
28	60	81	Closed	31	163	....	478	281	....	518	29	....
29	44	....	....	175	204	....	237	266	105	148	....	379
30	76	....	....	226	65	290	199	....	174	240	....	195
31	15	....	174	....	....	....	228	....	....	478	....	134
Total	2,242	1,607	3,327	3,467	4,232	6,447	5,890	4,527	7,129	5,851	4,523	4,840
Average	102	85	166	158	202	307	268	216	339	254	238	220

LIVE HOG OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	2,171	3,214	....	4,560	3,779	Closed	3,793	....	3,589
2	1,951	....	....	2,189	3,213	2,847	4,679	....	5,837	3,768	....	3,732
3	1,982	885	1,526	2,213	....	3,007	4,926	....	5,950	3,747	4,862	3,826
4	....	910	1,552	2,228	....	3,099	Closed	3,903	6,053	....	4,859	3,945
5	....	978	1,517	....	3,293	3,143	....	3,931	6,265	....	4,835	3,950
6	1,995	1,060	1,580	....	3,337	3,203	....	4,141	....	3,766	4,837	....
7	1,988	1,061	1,636	2,256	3,414	....	5,257	4,224	....	3,600	4,955	....
8	2,001	....	....	2,328	3,444	....	5,385	4,423	6,395	3,602	....	3,991
9	2,007	....	....	2,345	3,548	3,248	5,500	....	6,517	3,640	....	4,024
10	1,989	1,084	1,651	2,484	....	3,271	5,574	....	6,442	3,841	4,970	4,071
11	....	1,108	1,727	2,525	....	3,455	5,582	4,483	6,404	....	5,001	4,102
12	....	1,246	1,836	....	3,569	3,433	....	4,552	6,522	....	5,092	4,172
13	1,978	1,271	1,719	....	3,540	3,511	....	4,654	....	3,857	5,328	....
14	2,034	1,273	1,734	2,574	3,493	....	5,559	4,721	....	3,917	5,379	....
15	2,014	....	....	2,608	3,554	....	5,676	4,775	6,547	3,928	....	4,263
16	2,029	....	....	2,630	3,603	3,595	5,802	....	6,632	3,906	....	4,438
17	2,016	Closed	1,736	2,785	....	3,704	6,240	....	6,729	3,962	5,433	4,518
18	....	1,291	1,818	2,813	....	3,817	6,356	4,864	7,254	....	5,539	4,545
19	....	1,332	1,932	....	3,687	4,003	....	4,990	3,801	....	5,656	4,642
20	2,037	1,316	2,072	....	3,756	2,266	....	5,134	....	3,979	5,632	....
21	1,954	1,378	1,825	2,857	3,828	....	6,410	5,237	....	3,950	3,020	....
22	1,948	....	....	2,878	3,804	....	6,487	5,450	4,108	3,994	....	4,799
23	2,233	....	....	2,957	2,652	2,882	6,549	....	3,945	4,009	....	4,885
24	885	1,397	1,769	3,021	....	3,157	6,695	....	3,861	4,093	3,005	4,886
25	....	1,430	1,824	3,049	....	3,236	3,271	5,569	3,826	....	3,322	Closed
26	....	1,479	1,934	....	Closed	3,569	....	5,467	3,830	....	3,584	4,906
27	718	1,484	1,968	....	2,642	4,301	....	5,545	....	4,167	Closed	....
28	741	1,482	Closed	3,057	2,681	....	3,545	5,661	....	4,442	3,567	....
29	770	....	....	3,129	2,794	....	3,633	5,725	3,833	4,478	....	5,052
30	834	....	....	3,164	2,802	4,428	3,842	....	3,816	4,575	....	5,044
31	840	....	2,021	....	....	....	3,947	....	....	4,890	....	4,925
Average	1,679	1,235	1,769	2,648	3,327	3,389	5,249	4,820	5,456	3,996	4,678	4,378

LIVE HOG OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	1	....	35	2	Closed	....	....	....
2	....	....	....	....	....	....	104	....	3	....	....	....
3	4	....	....	....	....	....	11	....	10	....	....	....
4	....	....	....	....	....	....	Closed	....	127	....	....	....
5	....	....	....	....	....	....	....	....	71	....	....	....
6	....	....	....	....	....	....	....	4	....	....	....	....
7	....	....	....	....	....	....	49	2	....	....	....	....
8	....	....	....	....	....	....	21	5	2	....	....	....
9	....	....	....	....	....	....	78	....	....	....	....	....
10	....	....	....	....	....	....	22	....	4	....	....	....
11	....	....	....	....	....	....	205	....	16	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	5	....	....	8	....
14	....	....	....	....	....	....	....	....	....	....	94	....
15	....	....	....	....	....	....	2	3	1	....	....	....
16	....	....	....	....	....	231	104	....	....	....	....	....
17	....	Closed	....	....	....	32	41	....	27	....	....	....
18	....	....	....	....	....	8	171	....	130	....	44	....
19	....	....	....	....	1	77	....	1	3	....	26	....
20	....	....	34	....	....	616	....	2	....	....	124	....
21	2	....	1	....	25	....	15	3	....	....	44	....
22	1	....	....	....	53	....	97	5	202	....	....	....
23	73	....	....	....	119	122	30	....	....	....	....	....
24	66	....	336	....	....	....	36	....	....	....	808	....
25	....	....	....	....	....	....	123	2	....	....	2	Closed
26	....	....	....	....	Closed	6	....	1	....	....	....	....
27	457	....	....	....	293	80	....	4	....	....	Closed	....
28	....	....	Closed	....	....	....	568	3	....	....	....	....
29	....	....	....	....	....	....	48	12	....	1	....	....
30	....	....	....	....	2	5	38	....	....	....	....	....
31	....	....	....	....	....	....	37	....	....	37	....	....
Total	603	....	371	....	494	1,177	1,835	54	596	38	1,150	....

LIVE HOG OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	1	....	....	....	....	....	....	15	....	....
4	....	....	1	1	....	....	Closed	....	....	....	7	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	2	....	4	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	1	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	5	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	1	1	....
15	1	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	11	....	....	....	....	....	....
17	1	Closed	....	1	....	....	....	....	10	....	2	....
18	....	....	1	....	....	....	....	....	18	....	1	....
19	....	....	....	....	....	....	....	....	2	....	2	....
20	2	....	5	....	....	....	....	....	....	....	7	....
21	84	....	3	....	....	....	....	....	....	....	1	....
22	5	....	....	....	....	....	....	....	159	....	....	1
23	8	....	....	....	82	....	....	....	....	....	....	2
24	7	....	87	....	....	....	....	....	....	....	142	6
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	203	1	....	....	50	....	....	....	....	....	Closed	....
28	....	3	Closed	....	....	....	9	....	....	15	....	....
29	....	....	....	....	....	....	....	....	....	....	....	31
30	....	....	....	....	....	....	....	....	....	....	....	37
31	....	....	....	....	....	....	....	....	....	....	....	8
Total	312	4	103	2	132	11	9	2	189	35	163	85

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
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8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

FEBRUARY 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	4	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	2	....	....	....	....	....	....	....	....	....	....	....
22	1	....	....	....	....	....	....	....	....	....	....	....
23	73	....	....	....	....	....	....	....	....	....	....	....
24	66	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	457	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	603	....	....	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
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12	....	....	....	....	....	....	....	....	....	....	....	....
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(Continued on Next Page)

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
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22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

APRIL 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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6	....	....	....	....	....	....	....	....	....	....	....	....
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14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	34	....	....	....	....	....	....	....	....	....
21	....	....	1	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	336	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	371	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
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12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
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22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	1	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
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15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	1	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	25	....	....	....	....	....	....	....
22	....	....	....	....	53	....	....	....	....	....	....	....
23	....	....	....	....	119	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	293	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	492	....	....	....	....	....	....	....

JULY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
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14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JULY 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JULY 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	231	....	....	....	....	....	....
17	....	Closed	....	....	....	32	....	....	....	....	....	....
18	....	....	....	....	....	8	....	....	....	....	....	....
19	....	....	....	....	....	77	....	....	....	....	....	....
20	....	....	....	....	....	616	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	122	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	2	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	2	1,086	....	....	....	....	....	....

AUGUST 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	35	....	Closed	....	....	....
2	....	....	....	....	....	....	90	....	....	....	....	....
3	....	....	....	....	....	....	11	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	49	....	....	....	....	....
8	....	....	....	....	....	....	17	....	....	....	....	....
9	....	....	....	....	....	....	78	....	....	....	....	....
10	....	....	....	....	....	....	22	....	....	....	....	....
11	....	....	....	....	....	....	205	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	2	....	....	....	....	....
16	....	....	....	....	....	....	104	....	....	....	....	....
17	....	Closed	....	....	....	....	41	....	....	....	....	....
18	....	....	....	....	....	....	169	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	15	....	....	....	....	....
22	....	....	....	....	....	....	97	....	....	....	....	....
23	....	....	....	....	....	....	30	....	....	....	....	....
24	....	....	....	....	....	....	36	....	....	....	....	....
25	....	....	....	....	....	....	94	....	....	....	....	Closed
26	....	....	....	....	Closed	6	....	....	....	....	....	....
27	....	....	....	....	....	79	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	551	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	5	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	90	1,646	....	....	....	....	....

OCTOBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	2	Closed	....	....	....
2	....	....	....	....	....	....	14	....	3	....	....	....
3	....	....	....	....	....	....	....	....	10	....	....	....
4	....	....	....	....	....	....	Closed	....	9	....	....	....
5	....	....	....	....	....	....	....	....	67	....	....	....
6	....	....	....	....	....	....	....	4	....	....	....	....
7	....	....	....	....	....	....	....	2	....	....	....	....
8	....	....	....	....	....	....	4	5	1	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	3	....	....	....
11	....	....	....	....	....	....	....	....	1	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	5	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	3	1	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	27	....	....	....
18	....	....	....	....	....	....	2	....	130	....	....	....
19	....	....	....	....	....	....	....	1	3	....	....	....
20	....	....	....	....	....	....	....	2	....	....	....	....
21	....	....	....	....	....	....	....	3	....	....	....	....
22	....	....	....	....	....	....	....	5	202	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	23	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	1	....	....	....	....
27	....	....	....	....	....	1	....	4	....	....	Closed	....
28	....	....	Closed	....	....	....	17	3	....	....	....	....
29	....	....	....	....	....	....	48	8	....	....	....	....
30	....	....	....	....	....	....	38	....	....	....	....	....
31	....	....	....	....	....	....	37	....	....	....	....	....
Total	....	....	....	....	....	1	183	48	457	....	....	....

LIVE HOG OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	118	....	....	....
5	....	....	....	....	....	....	....	....	4	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	1	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	1	....	....	....
11	....	....	....	....	....	....	....	....	15	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	8	....
14	....	....	....	....	....	....	....	....	....	....	94	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	44	....
19	....	....	....	....	....	....	....	....	....	....	26	....
20	....	....	....	....	....	....	....	....	....	....	124	....
21	....	....	....	....	....	....	....	....	....	....	44	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	808	....
25	....	....	....	....	....	....	6	2	....	....	2	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	4	....	1	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	37	....	....
Total	....	....	....	....	....	....	6	6	139	38	1,150	....

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	1	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	1
23	....	....	....	....	....	....	....	....	....	....	....	2
24	....	....	....	....	....	....	....	....	....	....	....	6
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	15	....	....
29	....	....	....	....	....	....	....	....	....	....	....	31
30	....	....	....	....	....	....	....	....	....	....	....	37
31	....	....	....	....	....	....	....	....	....	....	....	8
Total	....	....	....	....	....	....	....	....	....	16	....	85

FEBRUARY 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	1	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	1	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	1	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	2	....	....	....	....	....	....	....	....	....	....	....
21	84	....	....	....	....	....	....	....	....	....	....	....
22	5	....	....	....	....	....	....	....	....	....	....	....
23	8	....	....	....	....	....	....	....	....	....	....	....
24	7	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	203	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	312	....	....	....	....	....	....	....	....	....	....	....

APRIL 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

APRIL 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

APRIL 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	1	....	....	....	....	....	....	....	....	....
4	....	....	1	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	5	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	1	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	5	....	....	....	....	....	....	....	....	....
21	....	....	3	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	87	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	1	....	....	....	....	....	....	....	....	Closed	....
28	....	3	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	4	103	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	1	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
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14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	1	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
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23	....	....	....	....	82	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	50	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	2	132	....	....	....	....	....	....	....

JULY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
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24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JULY 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
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14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JULY 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	11	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	11	....	....	....	....	....	....

AUGUST 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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17	....	Closed	....	....	....	....	....	....	....	....	....	....
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30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

AUGUST 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
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9	....	....	....	....	....	....	....	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
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24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	9	....	....	....	....	....
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30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	9	....	....	....	....	....

LIVE HOG OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

OCTOBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
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7	....	....	....	....	....	....	....	2	....	....	....	....
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10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	10	....	....	....
18	....	....	....	....	....	....	....	....	18	....	....	....
19	....	....	....	....	....	....	....	....	2	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
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22	....	....	....	....	....	....	....	....	159	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	2	189	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	15	....	....
4	....	....	....	....	....	....	Closed	....	....	....	7	....
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6	....	....	....	....	....	....	....	....	....	....	....	....
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11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	2	....
18	....	....	....	....	....	....	....	....	....	....	1	....
19	....	....	....	....	....	....	....	....	....	....	2	....
20	....	....	....	....	....	....	....	....	....	....	7	....
21	....	....	....	....	....	....	....	....	....	....	1	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	142	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	19	163	....

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	64.25@.75	64.77	62.70	63.95@64.25	64.10	3285	4550
3..	64.60@.65	64.70	63.10	64.40@.25	64.32	3001	4493
6..	64.50@.40	65.50	64.40	65.35@.50	65.42	3310	4477
7..	65.50@.40	65.90	65.10	65.30@.40	65.35	2726	4644
8..	64.75@.65	64.85	63.50	63.75@.60	63.67	4529	4893
9..	64.05@.15	64.30	62.30	62.40@.30	62.35	4840	4746
10..	62.52@.60	64.20	62.52	63.70@.50	63.60	3844	4594
13..	63.35@.25	63.85	61.60	61.60@.60A	61.60	3495	4774
14..	61.20@.30	62.50	60.70	62.30@.05	62.17	4044	4375
15..	61.82@.95	63.90	61.82	63.15@.00	63.07	3652	4369
16..	62.95@.80	63.27	62.45	62.65@.50	62.57	2892	4265
17..	62.25@.20	63.00	61.92	62.30@.40	62.35	2728	4079
20..	62.40@.45	63.10	62.30	62.80@.70	62.75	2755	4044
21..	62.65@.75	63.50	62.40	62.65@.80	62.72	2742	3792
22..	62.70	63.35	62.60	63.00@.20	63.10	2047	3775
23..	63.50@.45	65.00	63.45	64.70@.57	64.62	3763	3379
24..	64.20@.30	64.60	64.00	64.35@.45	64.40	2098	3092
27..	65.20	65.25	63.55	63.55@.65	63.60	2660	2741
28..	63.20@.10	63.85	63.05	63.50@.60	63.55	2114	2446
29..	63.10@62.90	64.10	62.90	64.05@63.90	63.97	2499	2037
30..	64.25@.30	64.37	63.70	64.20@.05	64.12	2006	1921
31..	63.85@.90	63.90	62.12	62.12A	62.12	1766	1516

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	61.90@62.00	62.00	60.12	60.12A	60.12	1309	1147
4..	59.70@.50	59.70	58.12	58.12@.12A	58.12	942	813
5..	58.60	58.85	57.75	58.55@.30	58.42	476	583
6..	58.47	58.60B	57.80	57.90@.80	57.85	300	461
7..	57.90@.85	57.95	57.20	57.25	57.25	240	312
10..	57.20@.25	58.30	57.20	57.90@58.00	57.95	92	284
11..	58.15	58.20B	57.20	57.70A	57.70	56	211
12..	58.45	58.52B	57.40A	57.45@.40A	57.42	30	185
13..	57.25	57.60B	56.20A	56.40A@.30	56.35	102	155
14..	56.85	57.37B	56.45A	56.75B	56.75	42	141
17..	Exchange Closed; President's Day						
18..	56.00@55.95	56.05B	54.75A	55.00	55.00	92	132
19..	55.25	56.90	55.20A	56.70	56.70	85	48
20..	56.72	56.87	56.22A	56.42	56.42	23	22
21..	56.67	57.80B	56.67	57.50	57.50	4	13
24..	....	....	....	....	....	2	....

MARCH 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	64.90@.95	64.95	63.00	64.35@.40	64.37	284	1544
3..	64.80	64.85	63.20	64.35@.20A	64.27	320	1534
6..	64.50	65.30	64.50	65.10@.30	65.20	385	1490
7..	65.35	65.75	65.05	65.25@.40	65.32	270	1494
8..	64.90@.60	64.90	63.70	64.00@63.90	63.95	637	1609
9..	64.30	64.50	62.60	62.80@.60	62.70	785	1684
10..	62.92@63.00	64.40	62.90	63.90@.70	63.80	682	1675
13..	63.65	64.00	61.80	61.80A	61.80	595	1692
14..	61.50@.65	62.90	61.15	62.65@.60	62.62	856	1756
15..	62.40	64.20	62.40	63.60@.45	63.52	731	1770
16..	63.10	63.67	62.70	63.00@.10	63.05	542	1827
17..	62.70	63.45	62.40	62.75@.90	62.82	416	1822
20..	62.75	63.70	62.75	63.20@.40	63.30	452	1926
21..	63.35	64.15	63.05	63.10@.20	63.15	703	1896
22..	63.30@.25	63.90	63.25	63.25@.50	63.37	479	1923
23..	63.70	65.30	63.70	65.20@.00	65.10	1317	2068
24..	64.70@.80	65.20	64.60	65.10@64.90	65.00	698	2144
27..	65.75@.90	65.90	64.15	64.40@.15	64.27	1408	2394
28..	64.10@63.95	64.60	63.80	64.20@.30	64.25	1045	2506
29..	63.82@.70	64.85	63.70	64.70@.85	64.77	1500	2794
30..	64.90@.85	65.05	64.20	64.52@.40	64.47	1175	2985
31..	64.40@.25	64.40	62.47	62.47A	62.47	2408	3194

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	62.40@.25	62.40	60.47	60.47@.47A	60.47	3126	3445
4..	60.30@.40	60.40	58.47	58.47@.47A	58.47	3908	3708
5..	59.00@.15	59.55	58.40	59.10@.00	59.05	3009	3887
6..	59.00@.15	59.40	58.55	58.70@.60	58.65	1845	4086
7..	58.45@.35	58.70	57.80	58.10@.05	58.07	2409	4191
10..	58.05@.10	59.00	58.00	58.35@.55	58.45	1965	4055
11..	58.50@.55	58.80	57.70	58.20@.25	58.22	2677	3892
12..	58.60@.50	59.15	57.85	58.00@57.85	57.92	2648	3826
13..	57.90@.95	58.20	56.60	56.90@57.10	57.00	2984	3769
14..	57.40@.30	57.95	56.90	57.40@.20	57.30	1684	3640
17..	Exchange Closed; President's Day						
18..	56.40@.60	56.65	55.30	55.35@.55	55.45	2200	3507
19..	55.75@.60	57.30	55.35	57.00@56.90	56.95	2573	3221
20..	57.05@56.95	57.30	56.40	56.60@.70	56.65	1939	3081
21..	56.95@.90	58.25	56.90	58.00@57.90	57.95	2638	2724

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
MARCH 1986 FUTURES CONTRACT
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24..	57.90@.85	58.32	57.10	57.40@.45	57.42	1552	2468
25..	57.40@.30	58.70	57.20	57.95@.85	57.90	2144	2295
26..	57.60@.75	58.12	56.30	56.30@.45	56.37	1770	1858
27..	56.25@.12	56.25	54.37	54.37@.37A	54.37	1718	1418
28..	54.70@.90	55.40	52.55	54.00@.15	54.07	1655	1210

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	53.70	54.75	52.35	54.35@.10	54.22	978	935
4..	53.95	55.00	53.60	53.60@.65	53.62	718	711
5..	54.00@.05	54.95	54.00	54.35@.25A	54.30	346	617
6..	54.90	56.30	54.90	55.80	55.80	390	506
7..	55.85	56.17	54.42A	54.70@.80	54.75	305	479
10..	54.75	55.75	54.00	55.75@.70A	55.72	129	460
11..	55.85@.80	56.20	54.95A	56.00	56.00	131	378
12..	55.55@.60	57.70B	55.55	57.70B	57.70	361	121
13..	57.75	57.90B	57.30A	57.45A	57.45	13	118
14..	57.45	57.57	57.12A	57.57	57.57	18	105
17..	58.47	59.30	56.80A	59.30	59.30	43	106
18..	59.50@.55	60.30B	59.20A	60.25	60.25	57	71
19..	60.00@59.95	60.15B	59.65A	59.90	59.90	31	46
20..	59.85	60.20B	59.45A	59.70	59.70	6	21
21..	59.60	59.60	58.90	59.15	59.15	24	8
24..	....	....	....	....	....	1	3
25..	....	....	....	....	....	....	3
26..	....	....	....	....	....	....	....

MAY 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	65.50@.80	65.80	64.05A	65.00@.20B	65.10	38	727
3..	65.70	65.70	64.20A	65.30	65.30	23	719
6..	65.30	66.00	65.30	65.90@66.00	65.95	109	757
7..	66.10@.30	66.45	65.90	66.25@.15A	66.20	150	788
8..	65.80	65.90	64.85	64.85@65.10B	64.97	249	797
9..	65.15	65.20	63.87	63.87@64.15B	64.02	100	809
10..	64.10	65.20	63.95	64.85	64.85	109	830
13..	64.75@.80	64.80	62.85	62.90@.85	62.87	110	792
14..	62.50	63.90	62.35	63.70@.60	63.65	204	867
15..	63.35@.30	64.90	63.30	64.55@.60	64.57	148	872
16..	64.00@63.95	64.40B	63.80	64.00@63.85	63.92	78	875
17..	63.87@.65	64.30	63.52	63.95@64.00	63.97	132	892
20..	64.05@.10	64.60	63.95A	64.25	64.25	119	906
21..	64.30	65.10B	64.10A	64.35@.45B	64.40	258	995
22..	64.40	64.82	64.20	64.60	64.60	69	990
23..	65.20	66.50	64.95	66.10	66.10	274	1008
24..	65.90	66.20	65.70	66.05B@.20	66.12	130	1016
27..	66.90	66.90	65.30	65.30@.45B	65.37	253	1118
28..	65.30	65.80	65.05	65.45@.55	65.50	271	1151
29..	64.85@.80	65.87	64.80	65.87	65.87	207	1149
30..	65.95	66.05	65.32	65.60@.40	65.50	210	1241
31..	65.40	65.55	63.50	63.50	63.50	560	1293

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	63.45	63.45	61.50	61.50@.50A	61.50	914	1367
4..	61.45@.55	61.70	59.70	60.05@59.90	59.97	1281	1618
5..	60.35@.40	60.85	59.97A	60.65@.40	60.52	888	1753
6..	60.55	60.85	60.05	60.20A@.05	60.12	551	1700
7..	60.10	60.10	59.15	59.55@.35	59.45	585	1761
10..	59.55	60.35	59.45	59.65@.85	59.75	381	1813
11..	59.70@.80	60.10	59.20	59.45@.70	59.57	636	1929
12..	59.90	60.50	59.35	59.35@.45	59.40	643	1943
13..	59.40@.45	59.55	58.05	58.40	58.40	1202	2017
14..	58.70	59.30	58.40	58.70	58.70	598	2096
17..	Exchange Closed; President's Day						
18..	58.15	58.15	56.70	56.75@.90	56.82	956	2174
19..	56.95@57.05	58.65	56.82	58.20@.35	58.27	1037	2419
20..	58.25@.55	58.80	57.80	58.00	58.00	660	2488
21..	58.20@.30	59.70	58.20	59.20@.30	59.25	1604	2896
24..	59.25@.30	59.70	58.55	58.80@.90	58.85	1289	2928
25..	58.50@.45	60.40	58.45	59.45@.30	59.37	2361	3466
26..	59.25@.15	59.75	57.90	57.90@58.10	58.00	2132	3566
27..	57.80@.65	57.80	56.00	56.00@.00A	56.00	2495	3788
28..	56.40@.50	57.25	54.40	55.70@56.00	55.85	3949	3949

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	55.60@.65	56.95	54.37	56.60@.50	56.55	3234	4073
4..	56.30@.25	57.05	55.50	55.50@.65	55.57	3203	4273
5..	55.85@.90	56.87	55.80	56.25@.15	56.20	2736	4392
6..	56.85@.80	58.00	56.80	57.40@.25	57.32	3763	4370
7..	57.55@.45	57.75	56.02	56.20@.40	56.30	2870	4438
10..	56.25@.15	57.25	55.60	57.25@.10	57.17	2970	4681

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
MAY 1986 FUTURES CONTRACT
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11..	57.10@.00	57.75	56.35	57.30@.45	57.37	4071	4622
12..	57.00@.15	59.30	57.00	59.10@.25	59.17	4051	4522
13..	59.40@.30	59.40	58.55	59.00@58.55	58.77	2741	4517
14..	58.80@.60	58.97	58.45	58.95@.85	58.90	1937	4422
17..	58.30@.20	60.90	58.05	60.80@.90	60.85	4129	4289
18..	60.60@.40	61.67	60.40	61.50@.60	61.55	3724	4196
19..	61.35@.30	61.50	60.85	61.15@.25	61.20	2239	4256
20..	61.40@.30	61.57	60.55	60.80@.90	60.85	1407	4124
21..	60.90@.85	61.25	60.25	60.75@.95	60.85	1487	3857
24..	59.75@.70	59.90	58.85	58.85A	58.85	1618	3949
25..	58.87@.80	59.85	58.65	59.00@58.85	58.92	2361	4021
26..	58.92@.95	58.95	57.25	57.75@.50	57.62	3382	3734
27..	57.80@.70	58.20	57.45	57.95@.80	57.87	1316	3685
28..	Exchange Closed; Good Friday						
31..	57.50@.40	57.60	55.87	55.87@.87A	55.87	2007	3362

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	55.50@.45	56.35	54.30	56.05@55.90	55.97	2600	3491
2..	56.90@.80	56.90	56.02	56.25@.15	56.20	2069	3629
3..	56.45@.37	56.45	54.20	54.20@.20A	54.20	2405	3523
4..	54.20@.25	54.40	52.20	52.20A	52.20	2685	3513
7..	52.00@51.70	53.15	51.20	51.20@.30	51.25	2441	3427
8..	52.00@51.95	53.15	51.70	52.35@.60	52.47	2029	3472
9..	52.70@.65	53.60	52.25	52.90@53.02	52.95	1683	3507
10..	53.32@.20	53.50	50.95	50.95@.95A	50.95	2314	3540
11..	51.30@.20	52.92	50.40	52.35@.25	52.30	1997	3472
14..	52.20@.10	52.27	50.35	50.85@.90	50.87	1983	3425
15..	51.20@.10	51.85	50.50	50.80@51.05	50.92	1503	3453
16..	51.40@.20	51.40	49.65	50.10@.30	50.20	1799	3245
17..	50.00@.20	52.20	49.90	52.20@.20B	52.20	1848	3054
18..	52.67	54.15	52.67	53.55@.70	53.62	1935	2814
21..	53.00	53.95	51.85	53.05@52.90	52.97	2003	2445
22..	52.70	54.50	52.60	54.50@.40	54.45	1328	2180
23..	54.75	54.75	52.92	53.40@.15	53.27	1046	1981
24..	53.05@.35	54.00	52.90	53.90@54.00	53.95	763	1823
25..	53.90	54.40	53.42	54.10@.20	54.15	504	1667
28..	54.20	55.15	53.80	54.60@.50	54.55	723	1434
29..	55.10@.25	56.55	55.10	56.55B	56.55	774	1264
30..	57.60@.90	58.55	57.15	58.55B	58.55	658	1051

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	58.80@.85	59.30	57.65	59.30	59.30	444	1140
2..	59.00	59.25	58.50	58.70@.75	58.72	189	942
5..	58.15	60.72	58.15	60.72B	60.72	241	872
6..	61.00@.05	61.70	60.50	61.40@.70	61.55	288	768
7..	61.00	61.40	60.75A	61.00@60.95A	60.97	140	658
8..	62.00	62.97	62.00	62.97B	62.97	96	652
9..	64.97	64.97	63.60	64.30B	64.30	151	594
12..	63.65	63.85	62.32	62.50@.55	62.52	138	494
13..	62.75	64.52	62.50	64.52	64.52	42	471
14..	64.12@.10	65.75B	63.90A	65.70@.75B	65.72	107	402
15..	65.35	65.40B	64.45A	64.95B	64.95	50	365
16..	62.95	63.60B	62.95	62.95A	62.95	40	344
19..	62.80	64.95	62.35A	64.55A	64.55	69	283
20..	65.10	65.10	63.50	63.50	63.50	203	147
21..	63.60	64.30B	61.50	61.50A	61.50	87	70
22..	61.40	62.25	59.85A	59.85A	59.85	38	46
23..	....	....	....	....	....	....	39
26..	Exchange Closed; Memorial Day						
27..	....	....	....	....	....	....	....

JULY 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	65.60	65.85B	63.95	64.85@65.00	64.92	117	999
3..	65.00	65.30B	64.00	64.90	64.90	58	1007
6..	65.00	65.50	64.95A	65.35@.50	65.42	114	1047
7..	65.57	66.00	65.30	66.00@65.90	65.95	91	1066
8..	65.55	65.60	64.80	64.95@65.25	65.10	234	1135
9..	65.10	65.25	64.15	64.50@.20	64.35	99	1112
10..	63.60@.50	65.20B	63.50	65.00@64.90	64.95	144	1097
13..	64.70@.35	64.85	62.95	62.95A	62.95	100	1091
14..	62.45@.40	63.40	62.40	63.40	63.40	154	1127
15..	63.45@.40	64.35	63.10	63.95@64.30B	64.12	179	1102
16..	63.95@.90	64.10	63.65	63.95@64.10B	64.02	77	1079
17..	63.90	64.25B	63.50	63.90@64.00B	63.95	37	1071
20..	63.75	64.60	63.75	64.60A@.40	64.50	104	1097
21..	64.45	64.95	64.20A	64.40@.50B	64.45	132	1124
22..	64.35	64.75B	64.10	64.60@.75B	64.67	54	1134
23..	64.95	66.25	64.85	66.10@.20	66.15	324	1210
24..	66.10	66.30	65.55	66.10@.30	66.20	177	1237
27..	66.85@.90	66.90	65.35	65.35@.40	65.37	157	1231
28..	65.10@.05	65.75	65.00	65.55A@.40	65.47	160	1260

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
JULY 1986 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
29..	64.92@.80	65.90	64.80	65.90@.75	65.82	135	1295
30..	65.75@.82	65.95	65.35	65.70	65.70	61	1302
31..	65.25	65.40	63.70	63.70A	63.70	220	1310

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	63.70@.60	63.70	61.70	61.70@.70A	61.70	494	1334
4..	61.40@.50	61.50	59.75	60.00@.25B	60.12	605	1376
5..	60.40@.30	60.90	60.20	60.65@.80B	60.72	323	1394
6..	60.85@.80	61.20	60.40	60.50@.40	60.45	155	1390
7..	60.25	60.45	59.70	59.90@.80	59.85	479	1454
10..	59.95	60.72	59.95	60.00@.22B	60.10	217	1445
11..	60.15@.20	60.30	59.50	59.85@.95	59.90	147	1465
12..	60.15@.20	60.75	59.85	60.00@59.95A	59.97	164	1490
13..	60.05@.00	60.10	58.85	59.00@.10	59.05	383	1480
14..	59.05@.30	59.90	59.05	59.70@.85	59.77	242	1552
17..	Exchange Closed; President's Day						
18..	59.05@.00	59.05	57.77	57.85@58.10	57.97	411	1524
19..	58.02@57.92	59.55	57.90A	59.15@.35B	59.25	267	1519
20..	59.25@.30	59.65	58.75	58.80@59.00	58.90	240	1579
21..	58.90@.85	60.40	58.85	59.70@60.02B	59.85	280	1595
24..	60.05	60.05	59.15	59.50@.40	59.45	182	1623
25..	59.35	60.70	59.15	60.02@.10	60.05	516	1808
26..	60.05@.00	60.30	58.60	58.75@.60	58.67	286	1749
27..	58.45	58.45	56.67	56.67@.72	56.70	844	1889
28..	57.20@.25	58.20	55.40	57.20@.00	57.10	997	1863

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	56.70	57.80	55.55	57.45@.70	57.57	714	1865
4..	57.10@.15	57.90	56.57	56.57@.70	56.65	489	1830
5..	56.95	57.85	56.90A	57.20@.10	57.15	256	1797
6..	57.90@.85	58.70	57.70	57.80@58.00	57.90	430	1749
7..	58.05@.10	58.55	57.10	57.20@.40	57.30	366	1753
10..	57.35	58.30	56.77A	58.30@.20	58.25	376	1742
11..	58.30	58.75	57.30	58.25@.35	58.30	551	1766
12..	58.15@.00	60.00	58.00	60.00@59.85	59.92	707	1750
13..	60.10@.00	60.20	59.52	60.00@59.60	59.80	450	1680
14..	59.80@.65	59.90	59.40	59.80@.85	59.82	284	1673
17..	59.25	61.70	59.05	61.70@.60	61.65	683	1732
18..	61.45@.40	62.35	61.40	62.20@.25	62.22	696	1646
19..	62.10	62.17	61.60	62.00@.10	62.05	443	1684
20..	62.15	62.30	61.50	61.65@.60	61.62	312	1661
21..	61.65	61.65	61.02	61.35@.60	61.47	341	1653
24..	60.50@.70	60.85	59.47	59.50@.47A	59.50	916	1804
25..	59.70@.75	60.95	59.57A	60.15@.00	60.07	984	1983
26..	59.90	59.95	58.35	58.90@.75	58.82	1213	2026
27..	59.00@.10	59.20	58.55	59.10@58.95	59.02	785	2058
28..	Exchange Closed; Good Friday						
31..	58.50@.35	58.70	57.02	57.02@.02A	57.02	1090	2153

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	56.70@.60	57.55	55.55	57.35@.15	57.25	1331	2266
2..	58.30	58.30	57.45	57.55@.45	57.50	995	2321
3..	57.75@.80	57.85	55.50	55.50@.50A	55.50	967	2402
4..	55.60	55.80	53.50	53.50A	53.50	1784	2633
7..	52.75@.85	54.65	52.55	52.55@.75	52.65	1844	2781
8..	53.15@.30	54.40	53.00	53.60@.80	53.70	1282	2809
9..	54.05@53.95	54.80	53.55	54.25@.35	54.30	1128	2919
10..	54.60@.50	54.65	52.30	52.30@.30A	52.30	1633	3141
11..	52.30@.10	54.22	51.60	53.70@.80	53.75	1368	3098
14..	53.65@.70	53.70	51.85	52.25@.35	52.30	1670	3418
15..	52.75@.80	53.35	51.90	52.50@.75	52.62	1293	3525
16..	52.85@.90	52.90	51.05	51.50@.90	51.70	1819	3665
17..	51.40@.30	53.65	51.10	53.65@.55	53.60	2618	3843
18..	53.80@.90	55.10	53.80	54.30@.15	54.22	2898	3849
21..	53.85@54.00	54.40	52.40	52.85@53.05	52.95	3188	4036
22..	53.10@.15	54.90	52.90	54.80@.90	54.85	2990	4089
23..	55.30@.20	55.30	53.40	53.60@.75	53.67	3016	4317
24..	53.80@.95	54.50	53.47	54.30@.40	54.35	2178	4531
25..	54.45@.55	54.95	54.10	54.50@.70	54.60	2141	4664
28..	55.00@54.85	55.97	54.40	55.40@.25	55.32	3166	4926
29..	55.95@56.10	57.32	55.95	57.32B	57.32	3831	5349
30..	58.20@.05	59.32	57.65	59.32@.32B	59.32	3780	4890

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	59.60@.35	59.75	58.15	59.70@.45	59.57	4879	5039
2..	59.50@.40	59.50	58.60	58.85@59.00	58.92	2520	5122
5..	58.40@.30	60.92	58.30	60.92@.92B	60.92	2633	4942
6..	61.35@.20	61.90	60.60	61.60@.90	61.75	3957	5179
7..	61.10	61.75	60.80	61.20@.00	61.10	2797	5307
8..	62.20@.40	63.10	62.15	63.10@.10B	63.10	1315	5243
9..	65.10@.00	65.10	63.85	64.55@.40	64.47	4047	5401
12..	63.90@.80	64.00	62.47	62.55@.65	62.60	3093	5287

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
JULY 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13..	62.75@.90	64.60	62.60	64.60@.60B	64.60	3523	5366
14..	64.65@.70	65.95	64.00	65.75@.95	65.85	3654	5492
15..	65.75@.80	66.00	64.50	65.02@.15	65.10	2794	5447
16..	63.10@.10A	63.85	63.10	63.10@.10A	63.10	1929	5480
19..	62.50@.35	65.10	62.35	64.80@.65	64.72	3236	5463
20..	65.02@.20	65.20	63.27	63.40@.60	63.50	4241	5702
21..	63.75@.80	64.40	61.50	61.50@.50A	61.50	4398	5483
22..	61.25@.15	62.10	59.65	60.70@.55	60.62	5261	5460
23..	60.50@.60	62.62	60.35	62.62@.62B	62.62	3474	5541
26..	Exchange Closed; Memorial Day						
27..	64.30@.62B	64.62	63.50	64.62@.62B	64.62	3715	5543
28..	65.50@.40	66.62	65.35	66.62@.62B	66.62	3245	5780
29..	66.55@.70	67.70	65.65	66.60@67.70	67.15	5489	5843
30..	66.85@.70	67.40	65.87	67.00@66.85	66.92	3783	5804

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	67.10@.00	68.92	66.55	68.92@.92B	68.92	2442	5961
3..	68.95@69.25	69.85	67.85	68.60@69.10	68.85	3927	5839
4..	68.40@.50	68.85	67.45	68.25@.40	68.32	2995	5639
5..	68.35@.25	70.32	67.95	70.32@.32B	70.32	3375	5692
6..	70.00@69.85	71.70	69.85	71.35@.60	71.47	3374	5597
9..	71.82@.70	71.82	70.40	70.55@.70	70.62	2177	5476
10..	70.50@.60	71.25	68.65	68.80@.65	68.72	2800	5216
11..	67.85@.70	68.85	67.25	68.70@.50	68.60	2674	5265
12..	68.20@.25	68.80	67.00	67.55@.40	67.47	3037	5355
13..	67.80	69.45	67.80	69.40@.35	69.37	2371	5248
16..	70.25@.20	70.25	68.05	68.10@.40	68.25	2552	5102
17..	69.20@.40	69.90	67.50	68.60@.80	68.70	3175	5064
18..	68.20@.00	70.70	67.20	70.70@.70B	70.70	3540	5212
19..	71.15@.20	72.32	70.90	71.80@72.00	71.90	3399	4665
20..	72.45	73.80	72.10	73.25@.50	73.37	2612	4482
23..	73.30@.25	74.40	72.35	74.20@.05	74.12	1896	4309
24..	76.12@.12B	76.12	76.12	76.12B	76.12	257	4222
25..	78.12@.12B	78.12	78.12	78.12B	78.12	298	4130
26..	80.12@.12B	80.12	80.12	80.12B	80.12	590	3992
27..	82.12@.12B	82.12	82.12	82.12@.12B	82.12	987	3644
30..	81.70@.50	83.70	80.12	83.70@.50	83.60	2294	3157

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	82.90@.80	85.50	82.20	85.30@.50	85.40	1983	2784
2..	84.50@.40	87.40	84.00	87.40B	87.40	1431	2362
3..	88.30@.20	89.40	87.75	89.40B	89.40	945	2085
4..	Exchange Closed; Independence Day						
7..	90.20@.50	91.40	90.20	91.40@.40B	91.40	294	1953
8..	90.90@.75	90.90	89.40	89.40A	89.40	564	1535
9..	87.40@.40A	90.20	87.40	90.20@.00	90.10	331	1409
10..	90.70	90.70	88.10	88.10@.10A	88.10	433	1235
11..	87.40	87.95	86.10	86.10A	86.10	330	1095
14..	84.10@.10A	86.00	84.10	85.00@.75	85.37	295	932
15..	85.80	87.37	85.80	87.37B	87.37	165	879
16..	88.60	89.37	88.10	89.37B	89.37	131	818
17..	91.37@.37B	91.37	87.50	87.50A	87.50	326	617
18..	89.50	89.50	87.25	88.70@.80	88.75	185	562
21..	87.50@.45	87.60	86.75	86.75@87.00	86.87	156	459
22..	86.50	86.80B	84.87	84.87A	84.87	194	228
23..	84.90	86.87	83.85	86.87@.87B	86.87	174	117
24..	86.87	88.20	86.45A	88.10@87.60A	87.85	144	68
25..	....	....	....	....	....	5	23
28..	....	....	....	....	....	1	8
29..	....	....	....	....	....	....	3
30..	....	....	....	....	....	....	....

AUGUST 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	63.55	63.55	61.70A	62.10@.05	62.07	48	452
3..	63.10	63.10	61.50	62.20	62.20	18	462
6..	63.00	63.00	62.55A	62.70B@63.00	62.85	14	471
7..	63.10	63.45	63.05A	63.40A	63.40	17	471
8..	63.20	63.20	62.45	62.45	62.45	16	473
9..	62.50	62.80	61.75	61.80	61.80	38	480
10..	61.40@.30	62.75	61.30	62.42A	62.42	15	487
13..	62.00	62.50	60.75	60.80@.75	60.77	65	482
14..	60.55@.45	61.25	60.30	61.05	61.05	41	481
15..	61.50	62.20	61.50	61.60A	61.60	26	469
16..	61.60	61.75	61.30A	61.57B@.75	61.65	19	472
17..	61.52	62.10B	61.40A	61.55A	61.55	10	476
20..	61.90	62.35	61.90	61.90A	61.90	13	480
21..	62.10	62.70	61.90	61.90	61.90	11	482
22..	62.17	62.55	62.00	62.25@.30B	62.27	28	475
23..	62.90	63.95	62.85	63.80	63.80	64	467
24..	63.60	63.80	63.40	63.80	63.80	84	475
27..	64.50@.60	65.00	63.12	63.12	63.12	65	458

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
28..	63.05	63.25	62.90	63.15@.10	63.12	42	451
29..	62.65@.55	63.40	62.55	63.40	63.40	56	484
30..	63.80	63.80	63.15A	63.25	63.25	36	494
31..	62.90	63.27	61.35	61.35	61.35	92	508

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	61.50@.40	61.50	59.52	59.52	59.52	83	522
4..	59.52@.55	59.55	57.87A	58.05@57.87A	57.97	174	547
5..	58.55	59.10	58.40	58.55A	58.55	57	548
6..	59.00	59.50	58.62	58.62	58.62	92	566
7..	58.40@.35	58.95	58.20	58.22@.20	58.22	53	551
10..	58.55@.75	59.20	58.55	58.62A	58.62	29	551
11..	58.60	58.65B	57.95	58.37B	58.37	20	549
12..	59.25	59.40	58.32A	58.32A	58.32	28	516
13..	58.40@.45	59.00B	57.60	57.65@.60	57.62	110	538
14..	58.00@.10	58.90	58.00	58.55@.30	58.42	175	540
17..	Exchange Closed; President's Day						
18..	58.00	58.05	56.50	57.15@.20	57.17	124	555
19..	57.20@.25	58.60	57.20	58.40A	58.40	102	557
20..	58.60	58.60	57.90	57.90@58.25B	58.07	45	559
21..	58.40	59.32	58.25	59.10@.15	59.12	66	567
24..	59.20@.05	59.20	58.15A	58.40	58.40	132	589
25..	58.50@.40	59.30B	58.30	58.75A	58.75	151	603
26..	58.95	59.15	57.45	57.45	57.45	80	629
27..	57.35	57.35	55.62A	55.70@.62A	55.67	187	684
28..	55.90@.80	57.50	54.30	55.85A@.50	55.67	222	713

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	55.60@.70	57.00	54.50	56.60@57.00	56.80	185	770
4..	56.05@.00	56.60B	55.55	55.55	55.55	127	748
5..	56.00	56.70	55.80A	56.05A	56.05	65	758
6..	56.80@.90	57.40B	56.40	57.00	57.00	149	784
7..	57.10@.20	57.30	56.10	56.35	56.35	46	791
10..	56.50	57.40B	55.80	57.30@.40B	57.35	74	818
11..	57.25@.35	57.75	56.45A	57.20A@.00	57.10	110	857
12..	56.65	58.70	56.65	58.50	58.50	212	819
13..	58.70@.75	59.10	58.25	58.45@.30	58.37	90	813
14..	58.60@.65	58.70	58.20A	58.70@.60A	58.65	51	801
17..	58.50	60.60	58.25	60.55@.60	60.57	275	828
18..	60.25	61.25	60.25	61.05@.10	61.07	197	856
19..	61.00	61.00	60.45	60.75@.87B	60.82	111	866
20..	61.00	61.00	60.25	60.52B	60.52	118	903
21..	60.40	60.50	59.70	60.40@.50	60.45	216	886
24..	59.75@.30	59.75	58.45	58.45@.45A	58.45	207	924
25..	58.40	59.60B	58.40	58.85@.75A	58.80	264	976
26..	58.77	58.85	57.40	57.75@.80	57.77	215	1000
27..	57.75	58.15	57.50	58.00	58.00	211	1061
28..	Exchange Closed; Good Friday						
31..	57.30	57.30	56.00	56.00A	56.00	214	1082

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	55.65	56.25	54.55	56.05@.17B	56.10	374	1112
2..	56.80	57.00	56.15	56.35@.50	56.42	254	1157
3..	56.75	56.75	54.42	54.42A	54.42	220	1165
4..	54.35@.42	54.65	52.42	52.42A	52.42	477	1235
7..	51.90	53.45B	51.50	51.60@.50	51.55	474	1173
8..	52.35@.40	53.25	52.00	52.27@.55B	52.40	254	1185
9..	52.85	53.75B	52.40	53.10B@.25B	53.17	235	1216
10..	53.60@.55	53.60	51.17	51.17@.17A	51.17	436	1304
11..	50.80@.75	53.05	50.50	52.37B@.65	52.50	485	1376
14..	52.50	52.50	50.80	51.35@.20	51.27	300	1474
15..	51.70	52.20	50.85	51.35@.55B	51.45	196	1407
16..	51.80	51.80	50.02	50.10	50.10	317	1446
17..	49.90	52.10	49.90	52.10B	52.10	331	1425
18..	52.60	53.60	52.15	52.75@.90	52.82	530	1479
21..	52.65@.50	52.95	50.90	51.20@.35B	51.27	380	1475
22..	51.50	53.25	51.30	53.10@.25	53.17	506	1420
23..	53.65	53.65	51.95	52.40@.10	52.25	477	1438
24..	52.40	52.90	51.75	52.30@.40	52.35	401	1554
25..	52.40@.50	52.87B	52.00	52.30@.35B	52.32	197	1552
28..	52.70	53.80	52.30	53.45@.25	53.35	335	1595
29..	54.10@.40	55.35	54.10	55.35B	55.35	817	1710
30..	56.70	57.35	55.80	57.35@.35B	57.35	828	1768

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	57.60	58.05	56.05	57.90@.50	57.70	1355	1853
2..	57.50@.40	57.50	56.60	56.90@57.00	56.95	471	1854
5..	56.40@.25	58.95	56.25	58.95B	58.95	794	1899
6..	59.40	59.60	58.47	59.25@.50	59.37	900	1806
7..	59.20@58.95	59.20	58.05	58.40@.05	58.22	595	1918
8..	59.50	60.22	59.45A	60.22B	60.22	288	1869
9..	62.22	62.22	60.85	61.65@.80	61.72	954	1913

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
12 ..	61.00	61.25	59.85	60.05@59.95	60.00	588	1822
13 ..	60.10	62.00	60.10	62.00B	62.00	759	1803
14 ..	62.10@.00	63.00	61.25	62.75@63.00	62.87	919	1832
15 ..	62.80@.85	63.05	61.80	62.25@.35	62.30	722	1926
16 ..	60.30	61.15	60.30	60.30@.40	60.35	743	2009
19 ..	59.95@.75	62.35	59.75	62.15@.10	62.12	867	2009
20 ..	62.30@.50	62.70	61.25	61.40@.25	61.32	1186	2293
21 ..	61.40@.65	62.30	59.32	59.32@.40	59.37	974	2275
22 ..	59.40@.20	60.20	58.02	59.30@.00	59.15	1242	2404
23 ..	59.10	61.15	58.85	61.15@.00	61.07	767	2405
26 ..	Exchange Closed; Memorial Day						
27 ..	62.60@63.07B	63.07	61.85	62.65@.60	62.62	2068	2709
28 ..	63.10@.05	64.62	63.02	64.62@.62B	64.62	1799	2954
29 ..	64.55@.40	65.50	63.55	64.50@.75	64.62	2184	3088
30 ..	64.65@.50	65.30	63.75	64.80@.65	64.72	1660	3012

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2 ..	64.80@.72	66.72	64.45	86.72B	66.72	847	3049
3 ..	67.00@66.90	67.70	66.10	67.20@66.80	67.00	1960	3198
4 ..	66.70@.60	67.20	65.75	66.35@.55	66.45	1286	3266
5 ..	66.65@.55	68.45	66.00	68.45@.45B	68.45	1808	3262
6 ..	68.10@67.95	69.70	67.95	69.55@.65	69.60	2114	3311
9 ..	69.55@.60	69.75	68.60	68.85@.75	68.80	1524	3373
10 ..	68.70@.60	69.25B	66.95	67.10@66.95	67.02	1880	3368
11 ..	66.00@65.85	67.00	65.75	66.60@.75	66.67	1777	3531
12 ..	66.40@.45	67.00	65.35	65.90@.70	65.80	1495	3611
13 ..	66.25@.30	67.80	66.20	67.80@.80B	67.80	1253	3511
16 ..	69.00@.05	69.05	66.65	66.80@.95	66.87	1972	3613
17 ..	67.70@.75	68.50	66.10	67.20@.30	67.25	2602	3887
18 ..	66.70@.65	69.25	65.75	69.25@.25B	69.25	2917	4232
19 ..	69.60	70.50	68.95	69.40@.80	69.60	2304	4493
20 ..	70.05@.15	70.85	69.65	70.15@69.85	70.00	1907	4505
23 ..	70.00	70.75	69.15	70.55@.35	70.45	1739	4390
24 ..	72.45@.45B	72.45	72.45	72.45B	72.45	575	4358
25 ..	74.45@.45B	74.45	74.45	74.45B	74.45	275	4320
26 ..	76.45@.45B	76.45	76.45	76.45B	76.45	690	4487
27 ..	78.45@.45B	78.45	78.45	78.45@.45B	78.45	766	4427
30 ..	78.45@.10	80.45	76.60	80.40@.45B	80.42	3513	4833

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	80.05@79.95	82.20	79.30	82.20@.00	82.10	3889	5075
2 ..	80.40@.30	84.10	80.30	84.10B	84.10	3401	5006
3 ..	84.90@85.05	86.10	84.10	86.10@.10B	86.10	3258	4914
4 ..	Exchange Closed; Independence Day						
7 ..	86.90@87.00	88.10	86.65	88.10@.10B	88.10	1398	4946
8 ..	87.10@86.60	87.45	86.10	86.10@.10A	86.10	2662	4723
9 ..	84.10@.10A	87.10	84.10	86.85@87.00	86.92	2317	4834
10 ..	87.30@.40	87.50	84.92	84.92@.92A	84.92	3646	4710
11 ..	84.35@.80	85.25	83.02	83.50@.10	83.30	3017	4632
14 ..	82.55@.30	84.00	81.55	82.95@83.40	83.17	2840	4643
15 ..	83.75@84.00	85.17	83.70	85.17B	85.17	2708	4480
16 ..	86.40@.80	87.17	86.05	87.17@.17B	87.17	1224	4464
17 ..	89.17@.17B	89.17	85.22	85.35@.22	85.30	3707	4403
18 ..	86.90@87.20	87.27	85.00	85.85@86.00	85.92	2345	4422
21 ..	85.40@.00	85.40	83.92	84.60@.80	84.70	2793	4290
22 ..	84.00@.20	84.80	82.70	82.70@.70A	82.70	2406	4133
23 ..	83.10@.00	83.85	80.85	83.40@.20	83.30	4596	3908
24 ..	83.25@.10	84.20	81.85	83.60@.10	83.35	3377	3786
25 ..	83.25@.15	85.35	82.30	85.35B	85.35	2730	3477
28 ..	87.10@.35	87.35	86.50	87.35B	87.35	1918	3169
29 ..	87.35@.15	87.70	85.35	65.35@.35A	85.35	2365	3066
30 ..	84.00@83.70	84.45	83.35	83.35@.35A	83.35	1852	2850
31 ..	81.35@.35A	83.10	81.35	81.45@.70	81.57	2163	2396

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	82.90@.75	83.57	81.90	83.57B	83.57	1130	2216
4 ..	85.57@.57B	85.57	83.00	83.25@.70	83.47	1411	1836
5 ..	84.50@85.00	85.30	81.52	81.70@82.15	81.92	1278	1739
6 ..	81.00@.20	82.50	79.92	79.92@.92A	79.92	1032	1536
7 ..	80.70	81.92	80.70	81.40@.10	81.25	827	1400
8 ..	81.25@.15	81.95	79.60	80.90@.65	80.77	552	1259
11 ..	80.20	80.50	78.77	78.77A	78.77	446	1146
12 ..	79.25	79.45	77.40	78.25@.00	78.12	513	988
13 ..	79.00	79.65	77.95	78.30@.52	78.40	351	877
14 ..	80.00	80.25	78.35	79.00@78.75	78.87	170	800
15 ..	79.60@80.45	80.75	79.45	80.27@.50	80.37	241	737
18 ..	80.20	82.30	80.20	82.30	82.30	233	603
19 ..	83.10	83.10	80.50	80.75@.60	80.67	232	475
20 ..	80.50	81.90	79.52	81.50	81.50	158	375
21 ..	82.30@.45	82.97	81.50	82.70B@.90	82.80	180	253
22 ..	82.85	83.65	81.80	82.20@.00	82.10	205	64
25 ..	....	....	....	....	....	21	46
26 ..	....	....	....	....	....	....	46

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1986 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
27 ..	....	....	....	....	....	....	46
28 ..	....	....	....	....	....	....	43
29 ..	....	....	....	....	....	....	....

FEBRUARY 1987 FUTURES CONTRACT
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11 ..	61.25	61.65	61.25	61.65	61.65	....	....
12 ..	62.25	62.40	61.80A	61.95A	61.95	7	4
13 ..	62.10	62.50B	61.60	61.75B	61.75	8	9
14 ..	61.10	61.50	61.00	61.00	61.00	15	19
17 ..	Exchange Closed; President's Day						
18 ..	60.25	60.40	59.60	59.60	59.60	9	26
19 ..	59.60	60.80B	59.50A	60.80B	60.80	4	27
20 ..	61.07	61.50	61.00A	61.05B@.50	61.27	13	33
21 ..	61.40	61.50	61.22A	61.47B	61.47	57	57
24 ..	61.45	61.45	60.50	60.97B	60.97	8	59
25 ..	61.00	61.50	61.00	61.10A	61.10	29	70
26 ..	61.50	61.50	60.25A	60.50	60.50	16	80
27 ..	60.05	60.05	59.50	59.75B	59.75	13	82
28 ..	60.25	61.25B	59.30A	60.75	60.75	26	91

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	60.30	61.10	60.25	60.60B	60.60	56	121
4 ..	60.25	60.70B	59.90	59.90	59.90	35	132
5 ..	60.00	60.20B	59.55A	59.55A	59.55	3	126
6 ..	60.80	60.90	60.25A	60.25A	60.25	6	132
7 ..	60.75	60.75	59.50	59.50	59.50	11	132
10 ..	59.45	59.80	59.05A	59.80	59.80	13	138
11 ..	60.00@.10	60.25	59.00	59.40	59.40	43	149
12 ..	59.40	60.65	59.40	60.65	60.65	30	165
13 ..	60.50	61.05B	60.25	60.80	60.80	36	179
14 ..	60.90	61.40	60.70A	61.30B	61.30	22	177
17 ..	61.30	62.02B	61.20	61.90@62.02B	61.95	110	219
18 ..	62.10@.20	62.40	61.70A	62.15A	62.15	88	261
19 ..	62.10	62.35	61.77A	61.80@62.00B	61.90	69	286
20 ..	62.00	62.00	61.30A	61.97B	61.97	79	327
21 ..	61.95	61.95	61.20	61.30A@.40	61.35	54	346
24 ..	60.40	62.00	60.40	60.95	60.95	160	436
25 ..	61.25	61.95	61.10	61.70	61.70	100	460
26 ..	61.50	61.85	61.30	61.70	61.70	166	490
27 ..	62.10@.20	62.45	62.00	62.37	62.37	182	505
28 ..	Exchange Closed; Good Friday						
31 ..	62.50@.60	62.60	61.20A	61.50	61.50	240	547

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	61.50	62.00	60.55	61.75@.65A	61.70	188	625
2 ..	62.20@.30	62.40	61.22A	61.22A	61.22	171	629
3 ..	61.75	61.75	59.65	59.90B@60.10	60.00	89	612
4 ..	60.00@.20	60.20	58.52	58.55@.80	58.67	141	618
7 ..	58.15	59.10B	58.00	58.00@.10	58.05	129	619
8 ..	58.55	58.65	57.80	57.85B@58.10	57.97	81	630
9 ..	58.40	58.85	57.85A	58.55A	58.55	62	629
10 ..	58.40	58.65	57.00	57.00@.20B	57.10	126	664
11 ..	57.00	59.00	57.00	58.27B	58.27	70	660
14 ..	58.25@.35	58.50	57.30	57.60@.70	57.65	167	705
15 ..	57.95	58.60B	57.35	57.45@.50	57.47	104	726
16 ..	57.50	57.85B	56.40	56.95B	56.95	141	787
17 ..	56.90	58.50	56.55	58.25	58.25	125	817
18 ..	58.75	59.15	58.15	58.15@.20	58.17	184	898
21 ..	58.15	58.50	56.50	56.80@57.00	56.90	122	902
22 ..	57.10@.25	58.40	57.10	58.40	58.40	186	941
23 ..	58.60@.80	58.80	57.10A	57.25@.40	57.32	85	953
24 ..	57.80	58.15	57.35A	58.05@.15	58.10	85	967
25 ..	58.10@.20	58.35	57.25	57.50@.70	57.60	180	996
28 ..	57.70@.90	58.85	57.50	57.95	57.95	225	1050
29 ..	59.00	59.50	58.00	59.00	59.00	467	1209
30 ..	59.20@.10	61.00	58.70	60.85@.90	60.87	614	1237

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	59.30@.20	60.65	58.95	60.10@.00	60.05	557	1312
2 ..	60.10@59.90	60.10	59.42	59.50B@.55	59.52	263	1294
5 ..	59.40@.30	61.37	59.30	60.75@.90	60.82	503	1476
6 ..	60.95	61.00	59.32	59.50@.32	59.42	558	1505
7 ..	59.35	59.75	57.50	57.75@.65	57.70	414	1411
8 ..	58.10@.00	59.70	58.00	59.70B	59.70	515	1448
9 ..	61.50	61.50	59.60	60.20A@59.80	60.00	557	1440
12 ..	59.70@.40	60.05	58.75	58.90@.75	58.82	388	1339
13 ..	59.00@.10	60.50	59.00	59.95@60.00	59.97	301	1353
14 ..	60.00@.10	60.40	59.45	60.40@.30	60.35	271	1348
15 ..	60.35@.15	60.35	59.35	59.40	59.40	208	1345
16 ..	58.40@57.95	58.90	57.95	58.30@.50	58.40	280	1346

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
19	58.40@.30	60.30	58.20A	59.60@.70	59.65	328	1379
20	59.75@.80	60.25	59.40	59.40@.60	59.50	271	1384
21	60.00	60.35	58.00	58.60@.85	58.72	464	1496
22	58.70@.50	59.60	58.15	58.50@.70	58.60	442	1519
23	58.60@.55	60.15	58.55	60.05@59.90	59.97	324	1587
26	Exchange Closed: Memorial Day						
27	60.60	61.00	60.05	60.75@.62	60.67	499	1581
28	60.90	61.90	60.70	61.75@.45	61.60	531	1600
29	61.55	61.80	59.60	60.00@.10	60.05	523	1621
30	59.50	60.55	59.05	59.70@.85	59.77	433	1609

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	59.85	61.77	59.27	61.15@60.80	60.97	675	1753
3	60.75	61.00	59.55	59.80@.55	59.67	574	1694
4	59.40@.25	59.60	58.30	58.50@.30	58.40	573	1636
5	58.20@.10	58.60	57.55	58.40@57.95	58.17	582	1575
6	57.80@.57	57.97	56.95	57.85@.97	57.92	877	1589
9	58.15	59.92	58.15	59.85@.50	59.67	616	1650
10	59.90@60.05	60.70	59.32	59.80@.90	59.85	461	1633
11	60.05	60.05	57.85	58.10@.30	58.20	795	1667
12	58.30@.27	58.90	57.95	58.50@.20	58.35	415	1606
13	58.40@.35	59.20	58.20	58.65@.35	58.50	416	1656
16	58.55	59.20	58.45	59.10@.20	59.15	413	1670
17	59.50	59.92	58.90	59.80@.60	59.70	334	1645
18	59.30	60.80	58.67	60.55@.70	60.62	502	1676
19	60.90@.80	62.62	60.00	62.62B	62.62	988	1706
20	63.60@.90	64.62	63.45	64.62@.62B	64.62	764	1757
23	65.00@.20	65.20	63.15	63.40@.70	63.55	683	1741
24	65.55@.55B	65.55	65.55	65.55B	65.55	347	1972
25	67.55@.55B	67.55	67.55	67.55B	67.55	361	2107
26	69.55@.55B	69.55	69.25	69.55@.55B	69.55	807	2240
27	70.65@.30	71.40	69.70	70.90@71.10	71.00	1441	2549
30	70.00	70.00	69.00	69.70@.55	69.62	1080	2510

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	68.50@.00	69.85	68.00	69.20@.50	69.35	1083	2492
2	69.25@68.90	71.00	68.60	70.55@.40	70.47	1039	2460
3	70.80@.95	72.30	70.20	72.15@.00	72.07	969	2637
4	Exchange Closed: Independence Day						
7	72.82@73.10	74.07	72.60	73.00@.05	73.02	1064	2515
8	72.75	74.10	71.10	71.20@.10	71.15	1868	2386
9	70.40	72.70	69.75	72.45@.70	72.57	1549	2469
10	72.87@73.40	73.80	71.60	72.95@.70	72.82	1441	2526
11	72.60@73.35	73.80	72.60	73.40@.65	73.52	879	2608
14	72.80@.42	75.25	72.10	75.00@.25	75.12	987	2773
15	75.60	76.90	75.45	76.80@.90	76.85	1436	3089
16	77.50	78.85	77.20	78.85@.85B	78.85	1108	3155
17	80.00@79.70	80.32	76.85	76.85A	76.85	1949	3277
18	77.00@.40	77.90	75.25	75.85@76.00	75.92	1309	3326
21	75.90@.20	77.50	74.90	77.10@.40	77.25	1421	3408
22	76.90@.95	78.25	75.65	76.80@.95	76.87	2030	3494
23	77.00@.30	78.87	77.00	78.87@.87B	78.87	1882	3822
24	78.87@.50	80.80	78.05	79.55@.50	79.52	2353	3936
25	79.60@.45	80.10	78.40	79.85@.95	79.90	2058	4260
28	80.40@.60	81.85	80.25	81.50@.80	81.65	2077	4560
29	81.25@.05	81.47	79.65	79.65@.65A	79.65	2245	4763
30	78.85@.60	79.20	77.65	77.65@.65A	77.65	2201	4839
31	77.15@.40	78.90	75.70	77.80@.45	77.62	4337	4858

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	78.00@77.90	79.35	77.82	79.00@78.90	78.95	2507	4774
4	78.85@.70	79.50	77.05	77.80@.95	77.87	2885	4936
5	78.20@.10	78.40	75.87	75.87@.87A	75.87	3188	5081
6	74.40@.70	75.55	73.87	73.87@.87A	73.87	3663	4667
7	74.25@.00	75.10	73.05	73.30@.10	73.20	4634	4273
8	73.40@.50	74.20	72.80	73.80@.60	73.70	2327	4281
11	73.80@.70	73.80	72.00	72.45@.15	72.30	2553	4613
12	72.25@.45	74.30	72.25	74.30@.30B	74.30	2600	4532
13	74.45@.60	75.75	73.65	74.85@75.20	75.02	3227	4592
14	75.10@.20	75.65	73.60	73.75@.60	73.67	2333	4754
15	74.00@.15	74.90	73.70	74.30@.50	74.40	1559	4607
18	74.10@.25	76.40	73.30	75.60@76.40	76.00	3677	4961
19	75.80@.60	76.00	74.57	75.05@74.80	74.92	2651	5168
20	74.60@.50	76.92	74.30	76.30@.50	76.40	3461	5366
21	76.70@.50	77.10	75.60	76.20@.05	76.12	3138	5622
22	76.15@.00	76.65	74.12	74.12@.12A	74.12	2782	5611
25	73.85@.60	74.45	72.15	72.15@.20	72.17	3650	5512
26	72.00@71.80	73.85	71.80	73.85@.75	73.80	3210	5653
27	74.00@.30	74.90	73.35	73.35@.50	73.42	3700	5633
28	73.60@.45	74.00	73.05	73.75@.90	73.82	2611	5710
29	73.60@.50	75.82	73.40	75.82@.82B	75.82	3540	5856

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	76.50@77.60	77.82	76.50	77.82@.82B	77.82	3273	6164
3	79.30@.15	79.82	[illegible]	79.82@.82B	79.82	3229	6324
4	79.90@.80	81.10	[illegible]	80.90@.70	80.80	4117	6423
5	80.25@.10	80.40	79.05	79.80@.60	79.70	2901	6596
8	79.70@.55	81.70	78.05	78.80@.65	78.72	5452	6664
9	79.00@78.75	79.70	77.65	79.10@78.90	79.00	4065	6373
10	78.50@.00	78.75	77.30	77.60@.95	77.77	3619	6231
11	77.30	79.77	76.90	79.77@.77B	79.77	3704	6311
12	80.20	80.70	78.00	78.00@.10	78.05	3961	5982
15	77.05@76.85	77.95	76.45	77.35@.10	77.22	3806	5726
16	76.30@.20	77.50	75.75	76.10@75.95	76.02	4511	5554
17	76.15@.35	77.35	76.15	76.90@77.10	77.00	3734	5315
18	77.20@.50	77.70	76.30	76.80@.95	76.87	2772	5396
19	76.87@.80	78.40	76.50	77.30@.55	77.42	2703	5531
22	75.75@.50	75.90	75.42	75.42@.42A	75.42	1819	5253
23	73.42@.42A	73.95	73.42	73.42@.42A	73.42	2065	4930
24	72.50@.20	73.55	71.42	71.42@.42A	71.42	3834	5141
25	70.65@.75	71.05	69.42	69.42@.42A	69.42	3882	4938
26	69.70@.90	70.30	68.20	68.35@.60	68.47	4428	4749
29	69.00@.10	69.50	68.25	68.75@.85	68.80	2498	4845
30	68.80@.90	69.50	67.62	67.85@.62	67.75	3320	4801

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	68.10@67.90	69.50	66.75	69.45@.15	69.30	4362	4951
2	69.42@.30	69.70	67.30	67.30@.30A	67.30	3538	4795
3	65.70@.40	65.97	65.30	65.60@.40	65.50	2796	4803
6	65.80@.85	66.60	65.35	65.90@.70	65.80	2635	4906
7	67.00@.10	67.70	66.60	67.60@.50	67.55	2568	4717
8	67.90@.70	67.95	65.55	65.60@.80	65.70	2872	4676
9	65.85@.95	67.50	65.25	66.40@65.95	66.17	3742	4745
10	66.30@.40	66.65	65.40	66.40@.25	66.32	2643	4663
13	65.95@.70	67.20	64.95	66.85@67.05	66.95	2018	4650
14	67.40@.60	68.95	67.40	68.95@.95B	68.95	2075	4674
15	70.05@69.90	70.80	69.25	69.85@70.15	70.00	4606	4707
16	69.45@.20	70.10	69.10	69.50@.70	69.60	3028	4782
17	70.20@.00	70.20	69.25	69.65@.50	69.57	2817	4976
20	69.60@.55	71.10	69.55	69.85@.70	69.77	3139	4932
21	69.00@68.40	69.00	67.77	67.77@.77A	67.77	2924	4882
22	67.50@.30	67.95	66.65	67.65@.50	67.57	3615	4660
23	66.60@.40	67.70	66.40	66.60@.95	66.77	3151	4775
24	67.75@.90	67.90	66.60	66.60@.70	66.65	2067	4636
27	68.25@.65	68.65	68.25	68.65B	68.65	1460	4594
28	70.00@.25	70.25	69.17	70.15@.05	70.10	2981	5069
29	70.40@.50	71.35	69.75	71.15@.00	71.07	4460	5487
30	70.30@.50	70.55	69.65	70.20@.00	70.10	3048	5553
31	69.45@.25	69.97	68.10	68.10@.10A	68.10	3207	5384

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	66.10	66.80	66.10	66.10@.10A	66.10	4222	5377
4	66.20@.30	66.90	65.25	66.30@.60	66.45	5543	5450
5	66.70@.50	67.30	65.90	66.95@.82	66.87	3626	5436
6	66.75@.85	67.25	66.50	67.00@66.75	66.87	2768	5714
7	66.80@.90	67.05B	64.87	64.87@.87A	64.87	3938	5858
10	64.30@.17	66.50	64.07	66.50@.20	66.35	4188	5765
11	66.80@.90	67.60	66.40	67.45@.25	67.35	3865	5689
12	67.30@.10	68.10	66.95	67.85@68.10	67.97	3188	5635
13	69.15@.00	69.92	68.65	68.70@.90	68.80	5408	5812
14	68.90@.80	69.35	68.50	68.95@69.10	69.02	3048	5777
17	69.10@.00	69.25	67.20	67.80@.90	67.85	3551	5564
18	67.65@.75	69.85	67.65	69.85@.85B	69.85	3460	5818
19	70.25@.45	71.85	70.20	71.35@.55	71.45	5496	6057
20	71.75@.60	73.40	71.45	72.80@73.40	73.10	5077	6125
21	72.65@.90	73.35	72.40	73.30@.20	73.25	3056	5955
24	73.00@72.90	73.45	72.52	73.10@72.90	73.00	2521	5975
25	72.60@.70	74.80	72.15	72.40@.35	72.37	4903	6123
26	72.10@.25	73.05	71.60	72.05@.10	72.07	3368	6031
27	Exchange Closed: Thanksgiving Day						
28	72.25@.15	73.67	72.15	73.55@.67	73.60	1785	5960

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	73.40@.35	74.25	73.10	73.80@.60	73.70	3166	6178
2	73.45@.35	73.45	71.75	72.30@.70	72.50	4444	6233
3	72.65@.50	73.17	70.50	70.50@.50A	70.50	4981	6112
4	70.20@.05	72.00	69.62	71.90@.70	71.80	4835	6195
5	72.50@.60	72.85	71.10	72.80@.60	72.70	4507	6314
8	73.25@.10	73.35	71.05	71.60@.30	71.45	3223	6283
9	71.45@.35	72.30	70.20	72.30@.10	72.20	4404	6281
10	72.10@71.90	72.90	71.90	72.40@.30	72.35	3184	6301
11	72.10@71.85	72.10	70.40	71.00@70.80	70.90	4197	6283
12	71.30@.10	71.30	69.80	70.00@69.80	69.90	3358	6206
15	69.45@.20	69.50	68.20	68.45@.60	68.52	4870	5938
16	68.40@.30	69.40	68.00	69.00@.20	69.10	3907	5431

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
FEBRUARY 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	69.10@.00	69.60	68.40	68.60@.40	68.50	2516	5414
18..	68.50@.30	68.85	68.15	68.65@.50	68.57	1828	5391
19..	68.90@69.10	69.40	68.52A	68.60@.97	68.77	1441	5215
22..	68.75	68.75	66.77	66.77@.77A	66.77	2202	4912
23..	67.70@.50	67.95	65.85	66.10@65.85	65.97	3258	5297
24..	66.15@.25	66.70	65.75	66.00@65.75	65.87	1503	5387
25..	Exchange Closed: Christmas						
26..	66.40@.55	66.60	66.10	66.50@.60	66.55	853	5419
29..	66.45@.30	66.62	65.65	65.95@66.15	66.05	1514	5461
30..	65.90@.80	68.05	65.20	68.05@.05B	68.05	3010	5212
31..	68.00	68.30	66.55	66.75@.95	66.85	2698	5301

MARCH 1987 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
25..	60.90	61.70B	60.90	61.70B	61.70	2	....
26..	....	....	61.50A	61.70N	61.70	....	....
27..	62.00	62.15B	62.00	62.15B	62.15	2	1
28..	Exchange Closed: Good Friday						
31..	....	....	61.40A	61.77A	61.77	....	....

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	60.65	60.65	59.80A	59.90A	59.90	1	1
4..	59.90	59.90	58.20A	58.20A	58.20	6	7
7..	58.00	58.70B	57.65A	57.65A	57.65	5	12
8..	58.40	58.40	57.50A	57.50B@.70	57.60	7	17
9..	58.37	58.45B	58.22A	58.37@.22A	58.30	3	20
10..	57.75	57.75	56.80A	56.85A	56.85	1	21
11..	....	58.65B	....	57.90B	57.90	1	22
14..	57.25	58.00B	57.15A	57.15A	57.15	1	23
15..	58.10	58.30B	57.05A	57.15A	57.15	4	23
16..	57.00	57.55B	56.30A	56.60A	56.60	1	24
17..	....	57.90B	....	57.90B	57.90	....	24
18..	....	58.80B	57.85A	57.85A	57.85	....	24
21..	57.70	58.20B	56.30A	56.50A	56.50	16	29
22..	....	58.00B	....	58.00B	58.00	....	24
23..	57.75	58.05B	57.00A	57.00A	57.00	1	24
24..	....	57.80B	....	57.70B	57.70	....	24
25..	57.30	57.90B	57.10A	57.30	57.30	1	25
28..	58.25	58.40B	57.20A	57.65A	57.65	1	26
29..	57.90	58.75B	57.90	58.70B	58.70	2	28
30..	60.50	60.70	60.00	60.70B	60.70	4	32

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	60.40	60.40	59.50A	59.70	59.70	9	34
2..	59.70	59.70	59.00A	59.00A	59.00	3	36
5..	60.95	61.00	60.25A	60.25A	60.25	2	38
6..	60.00	60.30B	58.80A	58.80A	58.80	2	37
7..	58.80	58.80	56.80A	57.15A	57.15	16	43
8..	59.00	59.15B	59.00	59.15B	59.15	9	41
9..	59.90	60.15	59.30A	59.30A	59.30	22	42
12..	59.40	59.40	58.25A	58.25A	58.25	3	40
13..	58.85	59.90B	58.85	59.45@.35A	59.40	18	40
14..	59.40	60.00	59.30A	59.60A	59.60	14	50
15..	59.50	59.50	58.60A	58.60A	58.60	2	52
16..	58.00@.10	58.10	57.70A	57.70A	57.70	5	53
19..	59.50	59.60B	58.70A	58.70A	58.70	5	56
20..	....	....	....	58.65A	58.65	....	55
21..	58.05	59.25B	57.50A	57.50A	57.50	3	53
22..	58.25	58.60B	57.65A	57.65A	57.65	2	54
23..	....	59.65B	....	59.65B	59.65	....	54
26..	Exchange Closed: Memorial Day						
27..	60.10@.30	60.50	59.50A	59.65A	59.65	5	54
28..	60.80	61.50	60.50A	60.55A	60.55	16	63
29..	60.55	60.55	59.25	59.25	59.25	29	86
30..	59.07	59.07	58.60A	58.80A	58.80	5	86

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	60.00	60.80B	59.82A	59.82A	59.82	5	86
3..	60.00	60.00	58.50A	58.50A	58.50	4	89
4..	58.00	58.00	57.30	57.30	57.30	20	71
5..	....	57.80B	56.90A	56.90A	56.90	3	69
6..	56.90	57.40B	56.60	57.00B@.30	57.15	22	74
9..	57.40	59.15	57.40	58.80A	58.80	30	87
10..	59.20	60.00	58.75A	59.00	59.00	18	91
11..	59.65	59.65	57.10	57.35	57.35	15	95
12..	57.75	58.10B	57.75	58.10B	58.10	4	97
13..	58.25	58.80B	57.90A	58.00A	58.00	6	98
16..	58.50	58.50	58.20A	58.50	58.50	3	96
17..	59.05	59.40B	58.30A	59.20A	59.20	3	95
18..	59.10	59.90	58.60	59.40A	59.40	16	98
19..	61.40	61.40	59.25A	61.40@.40B	61.40	2	98
20..	63.40	63.40	63.30A	63.40B	63.40	1	99

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
23..	63.20	63.30B	62.20A	62.45A	62.45	8	98
24..	....	64.45B	....	64.45B	64.45	....	98
25..	....	66.45B	....	66.45B	66.45	....	98
26..	68.45@.45B	68.45	68.45	68.45B	68.45	2	98
27..	70.25	70.35	68.60	69.30B	69.30	102	150
30..	68.95	68.95	67.30	68.40@.05A	68.22	43	147

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	66.40@.22A	68.15B	66.22	67.20A	67.20	22	156
2..	67.30	69.20	67.00A	68.90A	68.90	43	144
3..	69.50	70.90	69.10A	70.55A	70.55	41	157
4..	Exchange Closed: Independence Day						
7..	71.00	72.55	71.00	71.55A	71.55	100	185
8..	71.40@.10	72.40	69.80A	70.00A	70.00	44	177
9..	70.10@.00	71.70	68.80A	71.70	71.70	26	186
10..	71.97	72.70B	70.75	72.20	72.20	59	191
11..	72.20	73.20B	72.20	73.12B	73.12	27	190
14..	73.10	74.80B	72.00A	74.80B	74.80	30	196
15..	75.30	76.32B	75.00	76.32B	76.32	39	188
16..	76.70@.90	78.32	76.60	78.10	78.10	80	225
17..	78.47@.57	78.90	76.10	76.10A	76.10	37	229
18..	76.00@.15	76.50	74.40A	75.35	75.35	71	240
21..	74.90	76.50	74.00A	76.40	76.40	30	247
22..	76.20	76.35	75.00A	76.10	76.10	29	254
23..	76.00	78.00	76.00	77.95@.97B	77.95	91	253
24..	77.30	79.45	77.30	78.40A@.20	78.30	148	351
25..	77.50	79.00B	77.15	79.00A@78.50	78.75	81	363
28..	79.70	80.50	79.25A	80.25@.50	80.37	141	415
29..	79.60	80.00	78.37	78.37A	78.37	122	438
30..	77.85	77.90B	76.37A	76.37A	76.37	80	436
31..	76.10@.15	77.85	74.85	76.85@.60	76.72	208	479

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	77.00	78.10	76.80	77.90@.60	77.75	130	485
4..	77.70	78.30	75.80	76.85B@.60	76.72	77	496
5..	77.00	77.20B	74.72	74.72A	74.72	68	474
6..	73.40	74.50	72.72	72.72@.87B	72.80	152	541
7..	73.20	74.10	72.00	72.35@.10	72.22	188	555
8..	72.50	73.15	71.90	72.70B@.90	72.80	98	570
11..	72.50	72.70	71.25	71.40@.55	71.47	105	581
12..	71.25	73.47	71.25	73.40@.35	73.37	113	580
13..	73.70@.65	74.60B	72.65	73.70@74.00	73.85	158	574
14..	74.00	74.55B	72.30	72.40@.30	72.35	145	570
15..	72.90	73.60	72.60	73.20A@.00	73.10	67	573
18..	73.00	74.65	72.25	73.90@74.65	74.27	191	581
19..	74.27	74.27	73.27	73.70@.60	73.65	170	581
20..	73.15	75.40	73.10	75.00A@74.90	74.95	246	578
21..	75.20	75.55	74.30	74.70@.55	74.62	147	565
22..	74.45	75.10	72.65	72.65	72.65	126	585
25..	72.35	73.05	70.70	70.90B@.80	70.85	271	636
26..	70.85@.90	72.80	70.80A	72.80@.60A	72.70	213	644
27..	72.80@.95	73.97	72.50	72.50@.70	72.60	290	647
28..	72.80	73.10	72.15	73.00@72.75	72.87	280	693
29..	72.70@.65	74.87	72.55	74.87@.87B	74.87	223	667

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day						
2..	75.25	76.87	75.25	76.87B	76.87	296	692
3..	78.00	78.87	77.85	78.87B	78.87	152	688
4..	78.95@79.00	80.25	78.05	80.05@79.80	79.92	351	753
5..	79.20@.15	79.35	78.15	78.75@.60	78.67	219	774
8..	78.80	80.67	77.20	78.05@77.80A	77.92	488	929
9..	78.00@.05	78.80	76.85	77.90@78.00	77.95	282	964
10..	77.40	78.10	76.75	77.00@76.95	76.97	309	1018
11..	76.80@.75	78.97	76.25	78.97B	78.97	302	1051
12..	79.30@.25	79.75	77.10	77.10@.40	77.25	293	1099
15..	76.50	77.20	75.95	76.75@.40	76.57	245	1060
16..	75.75@.70	76.70B	75.20	75.20@.40B	75.30	353	1004
17..	75.20@.25	76.30	75.20	75.90@.70	75.80	371	1092
18..	76.20@.22	76.40B	75.10	75.50@.60	75.55	207	1084
19..	75.50@.40	76.70	75.30A	76.10@75.90	76.00	202	1121
22..	75.25@.20	75.25	74.00	74.00A	74.00	146	1144
23..	72.00@.00A	72.70	72.00	72.00@.00A	72.00	964	1013
24..	71.10@70.90	72.35	70.00	70.00A	70.00	558	1015
25..	69.45	70.00	68.00	68.60@.35	68.47	757	974
26..	69.00@.05	69.35	67.55	67.95@.70	67.82	515	908
29..	68.10	68.80	67.30	67.75@.85	67.80	401	980
30..	67.80	68.50	66.55	66.70@.55	66.62	413	1000

FROZEN PORK BELLY FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	66.80	68.47	65.75	68.35@.47	68.40	439	988
2	68.45	68.75	66.40	66.40A	66.40	508	955
3	64.55@.50	65.00	64.40	64.70@.50	64.60	435	896
6	65.00	65.55B	64.50	64.60@.85	64.72	291	897
7	65.70@.75	66.70	65.52	66.60@.45	66.52	396	885
8	66.80@.75	67.00	64.52	64.60@.80	64.70	539	888
9	64.97	66.70	64.75	65.90@.65	65.77	465	940
10	65.90@.80	66.20	65.00	65.90@.75	65.82	282	989
13	65.75@.30	66.70	64.15	66.40A@.10	66.25	272	918
14	66.55@.60	68.25	66.55	68.25B	68.25	285	870
15	69.40@.50	70.00	68.55	68.90@69.20	69.05	409	917
16	68.80@.75	69.20	68.35	68.75@.90	68.82	391	1013
17	69.40	69.40	68.10	68.45@.10	68.27	327	976
20	68.40@.35	69.80	68.35	68.60@.40	68.50	520	1028
21	68.05	68.05	66.50	66.50A	66.50	363	1068
22	66.50@.40	66.80	65.55	66.75@.50	66.62	372	1031
23	66.30	66.80	65.60	65.80@.90	65.85	318	1069
24	66.50@.60	66.65	65.55	65.70@.55	65.62	283	1139
27	67.05@.20	67.62	67.05	67.62B	67.62	308	1089
28	68.40	69.15	68.15	69.15@.00	69.07	230	1147
29	69.50@.45	69.97	68.80	69.55@.75	69.65	633	1275
30	69.05	69.25	68.30	68.90@.70	68.80	423	1297
31	68.40@67.80	68.45	66.80	66.80@.80A	66.80	354	1269

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	65.05@.00	65.70	64.80	65.10@64.95	65.02	696	1275
4	65.00@.15	65.85	64.40	65.60@.45	65.52	631	1291
5	65.65@.80	66.30	65.05	65.90@.87	65.87	267	1207
6	65.80	66.15	65.60	65.80@.95	65.87	297	1201
7	65.80	66.00	63.87	63.87@.87A	63.87	373	1235
10	63.20@.15	65.20	63.10	64.85@65.20	65.02	493	1299
11	65.60@.75	66.37	65.37	66.30@.15	66.22	437	1309
12	66.07	66.90	65.90	66.70@.90	66.80	399	1410
13	67.75@.80	68.75	67.45	67.45@.60	67.52	694	1528
14	67.55@.60	67.87	67.30	67.45@.80	67.62	365	1622
17	67.65	67.95	65.90A	66.70@.80	66.75	459	1616
18	66.60@.40	68.75	66.40	68.75@.75B	68.75	507	1642
19	68.90@69.00	70.75	68.70	70.00@.20	70.10	1125	1750
20	70.40	72.07	70.05	71.75@72.07	71.90	842	1657
21	71.70@.60	72.10	71.20	72.10@71.90	72.00	496	1622
24	71.65@.60	72.20	71.40	71.65@.80	71.72	342	1655
25	71.15	73.40	70.90	71.35@.05	71.20	644	1691
26	70.80	71.65	70.60	70.80@.90	70.85	404	1734
27	Exchange Closed; Thanksgiving Day						
28	70.85	72.30	70.85	72.30@.15	72.22	308	1766

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	71.80@.75	72.80	71.75	72.35@.20	72.27	465	1753
2	71.65@.60	71.80	70.30	70.95@71.25	71.10	457	1802
3	71.00	71.45	69.10	69.10@.10A	69.10	581	1793
4	68.75@.80	70.15	68.30	69.80@70.15	69.97	447	1792
5	70.60@.70	71.25	69.50	71.25@.10	71.17	526	1810
8	71.65@.60	71.65	69.40	70.10@69.75	69.92	397	1860
9	69.75	70.40	68.75	70.40@.20	70.30	517	1885
10	70.10	71.25	70.00	70.75@.85	70.80	515	1955
11	70.65@.40	70.65	69.15	69.45@.65	59.55	380	1979
12	69.80@.75	69.90	68.95	69.25@.10	69.17	509	1944
15	68.60@.50	68.60	67.35	67.60@.70	67.65	638	1867
16	67.75@.65	68.55	67.30	68.20@.00	68.10	408	1863
17	68.05	68.55	67.65	67.65@.80	67.72	260	1832
18	67.75@.50	67.95	67.25	67.70@.40	67.55	317	1842
19	68.10	68.40	67.55	68.05@67.75	67.90	205	1886
22	67.55	67.55	65.90	65.90@.90A	65.90	541	1860
23	67.00	67.00	65.15	65.35@.15	65.25	468	1828
24	65.40@.45	65.80	64.95	65.10@.20	65.15	363	1872
25	Exchange Closed; Christmas						
26	65.50	65.80	65.15	65.55@.80	65.67	180	1882
29	65.15	65.50	64.70	65.30@.20	65.25	267	1893
30	65.00	67.25	64.35	67.15@.20	67.17	386	1917
31	67.05@.00	67.20	65.65	65.65@66.00	65.82	400	1923

MAY 1987 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
25	61.50	62.30B	61.50	62.30B	62.30	1	1
26	....	62.50B	....	62.50B	62.50	....	1
27	62.50	63.15B	62.50	63.15B	63.15	1	2
28	Exchange Closed; Good Friday						
31	....	62.75B	62.40A	62.77A	62.77	1	1

FROZEN PORK BELLY FUTURES PRICES
MAY 1987 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	62.70	62.90B	62.50A	62.90B	62.90	1	2
2	....	63.20B	62.75A	62.80A	62.80	....	2
3	61.80	61.80	61.25A	61.50A	61.50	2	2
4	59.70	60.10B	59.50A	60.10B	60.10	1	3
7	....	60.50B	59.80A	59.80A	59.80	....	3
8	....	60.30B	....	59.80N	59.80	....	3
9	....	60.10B	....	60.10B	60.10	....	3
10	....	....	58.70A	58.85A	58.85	....	3
11	....	59.90B	....	59.90B	59.90	....	3
14	....	....	59.25A	59.25A	59.25	....	3
15	....	....	....	59.25N	59.25	....	3
16	....	....	58.00A	58.60A	58.60	....	3
17	....	59.45B	58.50A	59.45B	59.45	....	3
18	60.00	60.25B	59.80	60.10	60.10	5	8
21	59.00	59.50B	58.40A	58.90A	58.90	1	9
22	....	59.47B	58.85A	59.47B	59.47	1	10
23	....	....	58.40A	58.40A	58.40	....	10
24	....	59.10B	....	59.10B	59.10	....	9
25	....	....	58.75A	58.75A	58.75	....	9
28	....	59.15B	....	59.15B	59.15	....	9
29	....	60.20B	....	60.20B	60.20	....	9
30	....	62.20B	....	62.20B	62.20	....	9

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	61.50	61.50	61.50	61.50	61.50	3	12
2	60.22	60.95B	60.22	60.75B	60.75	2	14
5	61.50	62.00B	61.50	61.80B	61.80	3	17
6	61.65	61.65	61.65	61.65	61.65	....	17
7	....	....	61.30A	61.30A	61.30	2	19
8	....	63.30B	....	62.30B	62.30	....	19
9	62.30	62.30	62.20A	62.30	62.30	1	19
12	....	....	60.30A	60.30A	60.30	....	19
13	....	61.00B	....	61.00B	61.00	....	19
14	60.85	61.40B	60.85	61.40B	61.40	1	19
15	....	....	....	61.40N	61.40	....	19
16	....	....	....	61.40N	61.40	....	18
19	....	....	60.90A	60.90A	60.90	....	18
20	....	....	....	60.90N	60.90	....	18
21	....	....	....	60.90N	60.90	....	18
22	....	....	59.20A	59.20A	59.20	....	18
23	....	61.20B	....	61.20B	61.20	....	18
26	Exchange Closed; Memorial Day						
27	....	61.30B	61.10A	61.30B	61.30	....	18
28	61.60	62.50B	61.60	62.10B	62.10	2	20
29	61.30	61.30	61.10A	61.10A	61.10	1	19
30	....	....	....	61.10N	61.10	2	19

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	60.00	63.10B	60.00	61.90A	61.90	28	43
3	60.70	61.00B	60.40A	60.40A	60.40	30	70
4	....	....	59.40A	59.40A	59.40	....	67
5	58.20	59.45B	58.20	58.97B	58.97	2	66
6	58.40	59.50B	58.20A	59.50B	59.50	8	67
9	60.00	61.00B	59.25A	60.00	60.00	28	92
10	61.00	61.40B	60.50A	61.00	61.00	1	92
11	....	....	59.00A	59.30A	59.30	....	92
12	....	59.80B	....	59.80B	59.80	....	92
13	60.00	60.40B	59.40A	60.00	60.00	....	92
16	....	60.30B	....	60.00N	60.00	1	92
17	60.00	61.27B	60.00	61.27B	61.27	26	117
18	60.25	61.27B	60.25	61.27B	61.27	2	118
19	61.50	63.27	61.50	63.27	63.27	6	124
20	63.75	65.22	63.75	65.22	65.22	30	138
23	64.20	64.80B	64.10A	64.80B	64.80	7	137
24	66.80@.80B	66.80	66.80	66.80B	66.80	3	135
25	68.80@.80B	68.80	68.80	68.80B	68.80	4	139
26	70.80	70.80	69.90	70.25B	70.25	27	139
27	70.00@68.25	70.40B	68.25	68.92B	68.92	61	157
30	66.92@.92A	68.10B	66.92	66.92@.92A	66.92	57	181

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	64.92@.92A	65.90	64.92	65.87B	65.87	60	190
2	65.80	67.87B	65.60	67.80	67.80	31	199
3	67.90	68.60B	67.90	68.27B	68.27	43	222
4	Exchange Closed; Independence Day						
7	68.80	69.65	68.35	68.90@.70	68.80	229	263
8	68.00	69.65	67.80	67.85@68.15B	68.00	91	294
9	67.15	68.95	67.00	68.92B	68.92	55	298
10	69.10	70.80	68.75	70.60	70.60	161	316
11	70.60	71.45B	70.60	71.00@.25	71.12	72	323
14	70.50	72.50B	70.10	72.35B	72.35	71	303
15	72.20@.30	73.87B	72.20	73.87B	73.87	75	323
16	74.65@.75	75.75B	74.15	75.47B	75.47	92	374

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	76.05	76.60	73.47	73.47A	73.47	52	374
18	73.50@.65	74.50B	72.30A	74.05A@72.80	73.42	43	375
21	73.00	75.42B	72.50	75.42B	75.42	36	380
22	74.50	75.35B	73.80	75.35B	75.35	65	398
23	75.60	76.35	75.30	76.35	76.35	82	431
24	76.35	77.35B	75.40A	77.35B	77.35	110	448
25	76.30	77.10B	75.70A	76.75@.85	76.80	78	484
28	77.00@.15	78.20B	76.70A	77.90@78.00	77.95	138	520
29	77.05@.00	77.80B	76.10	76.10@.55B	76.32	153	587
30	74.70	75.75B	74.32	74.32A	74.32	229	676
31	74.20	75.50B	73.50	75.30@.50B	75.40	217	682

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	75.40	76.35B	75.20A	75.80@76.00	75.90	128	687
4	75.90	76.40B	74.15	74.95@75.05B	75.00	87	719
5	75.00	75.65B	73.00	73.00A	73.00	64	738
6	72.50	72.50	71.00	71.20A@.00	71.10	109	736
7	72.40@.45	72.45	70.75A	71.10@.15	71.12	133	744
8	71.20	71.90B	70.75	71.55@.70	71.62	59	758
11	71.30@.20	71.70	70.15	70.15@.40B	70.27	79	766
12	70.10	72.25	70.10	72.20@.25	72.22	92	775
13	72.35@.40	73.55	71.50A	72.60@.70	72.65	180	859
14	73.00	73.30	71.20	71.20@.65B	71.42	106	891
15	71.85	72.40B	71.60	71.95@.80A	71.87	55	921
18	71.50	73.20B	71.20A	72.80@73.20B	73.00	84	946
19	72.75@.70	72.95	72.00	72.55@.65	72.60	135	888
20	72.25	74.35	72.20A	74.20@.25	74.22	116	875
21	74.22	74.57	73.30	73.65@.90	73.77	107	939
22	73.65@.60	74.00	71.80	71.80@72.05	71.92	111	955
25	71.75	72.00	70.10	70.30	70.30	179	920
26	69.90@.85	72.30	69.85	72.25@.30	72.27	65	921
27	72.35@.45	73.20	71.80A	72.00@.40	72.20	129	948
28	72.00	72.30B	71.55A	72.00@.30B	72.15	74	918
29	72.00	73.90	71.60A	73.90@.80A	73.85	102	926

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	73.85	75.85	73.85	75.85B	75.85	276	1052
3	76.25	77.85	76.25	77.85B	77.85	152	1070
4	78.00	79.30B	77.00	79.15@78.85	79.00	206	1100
5	78.25	78.45B	77.10	77.80@78.00	77.90	205	1070
8	77.65	79.87	76.30A	77.00@76.70	76.85	210	1108
9	77.00	77.75	75.95A	77.25@76.95	77.10	102	1110
10	76.60	77.15	75.95A	76.25@.50	76.37	127	1093
11	75.97	78.20	75.50	78.10@.15	78.12	197	1124
12	78.20	78.80	76.15	76.40@.15	76.27	154	1145
15	76.00@75.55	76.50	75.20A	75.95@.80	75.87	120	1148
16	75.00@.20	75.95B	74.20	74.50@.20	74.35	144	1150
17	74.35@.40	75.20B	74.35	74.95@.80	74.87	243	1178
18	75.35	75.45B	74.45	74.70@75.00	74.85	136	1181
19	74.70	75.65B	74.40A	74.80@.90	74.85	173	1170
22	74.10@73.80	74.10	72.85	72.85@.85A	72.85	260	1199
23	71.00	72.55	71.00	71.70@.60	71.65	604	1203
24	70.80@.60	72.30	69.65	69.65A	69.65	657	1151
25	69.25	70.00	67.85	68.35@.20	68.27	413	1170
26	68.60	69.20	67.45	67.50@.70	67.60	597	1105
29	68.25	68.45B	67.35	67.60@.70	67.65	281	1153
30	68.00	68.25	66.37	66.50@.37	66.45	357	1204

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	67.00	68.45	65.45	68.00@.45	68.22	416	1153
2	68.20@.30	68.55	66.22	66.22A	66.22	275	1122
3	65.40@.15	65.40	64.22	64.90@.80	64.85	341	1067
6	65.00	65.55	64.50	64.85@.90	64.87	183	1058
7	65.60	66.75	65.40	66.70@.55A	66.62	180	1063
8	67.00	67.00	64.80	64.95@65.15B	65.05	193	995
9	65.25	66.80B	64.95	65.80@.95	65.87	283	962
10	65.80	66.25	65.05	65.60@66.00	65.80	225	929
13	65.50	66.65	63.90	66.45@.20	66.32	282	908
14	66.50	68.32	66.50	68.32B	68.32	185	912
15	69.10	69.70	68.35A	68.80@.60	68.70	268	931
16	68.10	68.80	67.90	68.25@.60	68.42	153	1005
17	68.75	68.90	67.75	67.75@68.20	67.97	118	1007
20	68.07	69.35B	68.07	68.50@.25	68.37	228	1023
21	67.40	67.75	66.37	66.37A	66.37	221	1018
22	66.40	66.65B	65.55	66.50@.60	66.55	131	1024
23	66.00	66.70	65.50	65.85@.80	65.82	203	1043
24	66.20	66.45	65.75	65.90@.75	65.82	172	1052
27	66.55@.65	67.82	66.55	67.82B	67.82	125	1059
28	68.35	69.15	68.05	69.00@.05	69.02	199	1096
29	69.30	69.30	68.65	69.10@.20	69.15	281	1081
30	68.55	68.85	67.85A	68.20@.30	68.25	131	1092

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31	67.65@.62	67.92B	66.25	66.25@.25A	66.25	263	1130

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	65.00	65.55	64.55	65.25@.00	65.12	396	1121
4	65.35	65.80	64.55	65.30@.60B	65.45	334	1106
5	65.60	66.30	65.15	65.95@.90	65.92	162	1123
6	65.65	66.15	65.65	65.70@.90	65.80	136	1103
7	65.90	65.90	63.95	63.95	63.95	263	1101
10	63.25	64.65	63.00	64.40@.65	64.52	402	1121
11	65.00@.15	66.20	65.00	66.20@65.95	66.07	254	1168
12	65.90	66.57	65.65	66.10@.25	66.17	175	1198
13	67.10@.25	68.17	67.00A	67.10@.20	67.15	396	1281
14	67.25	67.35	66.80	66.80@.95B	66.87	136	1277
17	67.30	67.40	65.70	66.00@.15B	66.07	179	1284
18	65.90@66.10	68.07B	65.90	68.07B	68.07	159	1292
19	68.25@.30	70.07	68.25	69.60@.50	69.55	421	1363
20	69.80	71.55	69.57	71.20@.35	71.27	451	1424
21	71.00@.15	71.85	70.95	71.50@.85	71.67	212	1384
24	71.20	71.80	71.12	71.20@.80	71.50	124	1365
25	71.10	72.95	70.50	71.00@70.75	70.87	321	1358
26	70.95	71.35B	70.35	70.65A@.40	70.52	205	1410
27	Exchange Closed: Thanksgiving Day						
28	70.50	71.70	70.50	71.55@.70	71.62	105	1417

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	71.65	72.20	71.25A	71.80@.75	71.77	122	1444
2	71.25	71.25	69.90	70.50@.55	70.52	196	1465
3	70.55	70.80	68.52	68.52A	68.52	287	1452
4	68.15	69.30	67.85	69.00@.30	69.15	289	1510
5	69.75@.80	70.65	69.10	70.40@.65	70.52	247	1533
8	70.60@.75	71.00	69.02	69.25@.35	69.30	155	1580
9	69.30	70.15	68.45	69.90@70.15	70.02	204	1600
10	70.00	70.80	69.80	70.40@.55	70.47	172	1582
11	70.10	70.10	69.10	69.40@.60	69.50	122	1580
12	69.60	70.05	69.15	69.25@.45	69.35	269	1498
15	68.90	68.90	67.60	68.10B@.42	68.27	352	1430
16	68.15	68.80	67.70	68.77@.80	68.77	231	1478
17	68.60	68.80	68.15	68.35@.50	68.42	129	1494
18	68.25	68.30B	67.77	67.85@68.00	67.92	82	1504
19	68.02	68.37	67.85	68.30@.37	68.32	65	1514
22	68.30	68.30	66.32	66.32A	66.32	136	1465
23	67.27@.40	67.40	65.85	65.90@66.00	65.95	245	1462
24	66.00	66.30	65.70A	65.85@66.10	65.97	133	1461
25	Exchange Closed: Christmas						
26	66.00	66.35	65.75	66.10	66.10	40	1473
29	66.05	66.07	65.25	65.75B@66.07	65.92	123	1489
30	65.65@.55	67.45	65.20	67.35@.25A	67.30	208	1566
31	67.25	67.30	65.60	65.95@.60	65.77	229	1562

JULY 1987 FUTURES CONTRACT
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
9	59.60	61.50	59.60	61.00A	61.00	1	1
10	60.50	61.10B	60.50	61.10B	61.10	2	3
11	....	....	60.10A	60.10A	60.10	....	3
12	....	....	....	60.10N	60.10	....	2
13	....	60.50B	....	60.50B	60.50	....	1
16	....	....	....	60.50N	60.50	....	1
17	....	....	....	60.50N	60.50	....	....
20	64.60	66.80B	64.60	66.80B	66.80	2	2
23	65.65	65.65	64.80A	64.80A	64.80	2	3
24	66.80@.80B	66.80	66.80	66.80B	66.80	1	3
25	68.80@.80B	68.80	68.80	68.80B	68.80	1	5
26	70.65	70.65	69.90A	69.90A	69.90	6	8
27	67.90	68.90B	67.90	68.90B	68.90	6	10
30	66.90	67.30B	66.90	66.90A	66.90	2	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	64.90@.90A	64.90	64.90	64.90	64.90	7	12
2	65.00	65.00	63.30A	64.02A	64.02	7	16
3	65.80	65.80	64.55A	64.55A	64.55	5	21
4	Exchange Closed: Independence Day						
7	66.40	66.40	65.02A	65.02A	65.02	7	26
8	65.00	65.00	63.30A	63.30A	63.30	3	28
9	....	64.50B	....	64.00B	64.00	2	28
10	66.00	66.00	65.05A	65.15A	65.15	....	28
11	66.00	67.15B	66.00	66.30B	66.30	1	28
14	68.00	68.30	67.50A	68.30B	68.30	16	34
15	70.30@.30B	70.30	70.00A	70.30B	70.30	23	50
16	70.80	72.30	70.80	71.35A	71.35	55	81
17	72.65	72.65	69.35A	69.35A	69.35	28	93
18	69.35	71.00	69.25	69.25	69.25	8	96
21	69.25	70.50B	69.25	69.90A	69.90	1	97

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
JULY 1987 FUTURES CONTRACT
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
22	70.70	71.50B	70.25A	70.90A	70.90	9	101
23	72.05	72.80B	71.70	72.57	72.57	17	107
24	72.25	73.20	72.00A	72.60B@73.20	72.90	11	115
25	73.40	73.60B	71.40A	73.00@72.90	72.95	4	115
28	74.50	74.95B	74.05	74.70@.55A	74.62	29	131
29	73.90	74.55B	73.05	73.10@.05	73.07	9	125
30	72.40	72.80B	71.07	71.07	71.07	13	136
31	72.00	72.50B	70.50A	72.50B	72.50	26	149

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	72.90	73.25	72.85	72.85@73.00B	72.92	12	152
4	72.90	72.90	71.90A	72.45A@.05	72.25	8	155
5	72.00	72.60B	70.30	70.30	70.30	7	152
6	70.00	70.00	68.40	68.50	68.50	41	154
7	69.50	70.00B	69.00	69.00@.20B	69.10	25	160
8	69.20@.30	70.50	69.15	69.70@.90B	69.80	49	165
11	70.00	70.00	69.20A	69.50A@.25	69.37	8	163
12	69.50	70.95B	69.50	70.95B	70.95	36	159
13	70.90	71.40B	70.25	70.90A@.60	70.75	33	177
14	71.45	71.45	69.70A	69.70A	69.70	9	172
15	70.10	70.40	70.10	70.40	70.40	12	180
18	69.80	71.20B	69.80	71.00@.10B	71.05	3	180
19	70.40	70.80B	70.20A	70.40	70.40	1	180
20	70.65	71.50	70.65	71.50	71.50	12	186
21	71.50	72.00	71.50	71.65B@.70	71.67	13	188
22	71.60	71.90B	70.80A	70.80A	70.80	26	201
25	69.40	69.90B	69.40	69.60@.80	69.70	12	200
26	69.40	71.25	69.40	71.25	71.25	25	210
27	71.25	71.92	70.97	71.45A@.25	71.35	39	222
28	71.00	71.20	70.50	71.10B@.20	71.15	14	226
29	71.10	72.50	71.05	72.00	72.00	28	232

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	72.50	74.00	72.50	73.95	73.95	130	284
3	74.50	75.95	74.50	75.95B	75.95	124	329
4	75.40@.30	76.80B	75.10	76.55@.67B	76.60	96	364
5	76.10	76.40B	75.20	76.00@.40B	76.20	50	375
8	75.40	77.60B	75.15	75.80@.95B	75.87	135	402
9	75.90	76.32B	75.10A	76.10@.32B	76.20	79	387
10	75.60	76.10	74.85A	75.50@.75	75.62	100	414
11	74.60	77.40	74.20	76.60@.72	76.65	227	518
12	76.75	77.50	74.80	74.80@.95	74.87	200	574
15	74.25	75.05	73.90	74.85@75.05	74.95	136	547
16	74.00	74.70	73.45	74.00@73.90A	73.95	104	511
17	74.00	74.60	73.70A	74.20@73.90A	74.05	99	530
18	74.00@73.85	74.10	73.05	73.80@74.00	73.90	99	551
19	73.75	74.40	72.60	73.30A@.00	73.15	198	584
22	72.80	72.80	71.15	71.15A	71.15	112	607
23	70.20@.10	71.25	69.60	70.60@.65	70.62	323	588
24	69.75	70.85B	68.62	68.62A	68.62	213	539
25	68.20@.10	69.00	67.05	67.90B	67.90	244	552
26	68.50	68.50	67.10	67.55	67.55	204	570
29	67.60	68.15	66.60	66.60@.90B	66.75	86	565
30	67.10@.20	67.45	65.45	65.70B@.45	65.57	174	544

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	65.80	67.10	64.60A	67.10	67.10	131	586
2	66.85	67.15B	65.10	65.10A	65.10	50	571
3	64.05	64.60B	63.25	64.40@.30	64.35	126	595
6	64.35	64.95	64.15A	64.45@.20	64.32	59	608
7	64.95@65.00	66.00	64.75	65.70@66.00	65.85	68	598
8	66.25	66.25	63.90	64.55@63.90	64.22	58	597
9	64.30@.40	65.70B	64.30	65.00@.10	65.05	90	635
10	64.85	65.15	64.40A	65.15@.00	65.07	55	646
13	65.00	65.65B	63.80	65.40	65.40	51	686
14	66.25	67.40	66.25	67.40B	67.40	75	706
15	68.00@.10	68.45	66.97	67.70@.25	67.47	151	727
16	66.80	67.55	66.20	66.90@.20	66.55	69	744
17	67.00@.05	67.60	66.55	66.60@.70	66.65	126	750
20	66.57	68.05B	66.57	66.97@67.35B	67.15	98	781
21	66.10	66.60	65.15	65.25@.15A	65.20	113	752
22	65.25	65.55	64.60	65.40@.55	65.47	90	776
23	64.35	65.70B	64.35	64.80A@.70	64.75	60	798
24	65.00	65.25	64.80A	64.90@65.15	65.02	41	807
27	66.90	67.02	66.00A	67.02B	67.02	90	824
28	67.30@.35	68.15B	67.10	67.95A@.80	67.87	95	834
29	67.90	68.02B	67.35	67.85@.95B	67.90	192	815
30	67.50	67.50	66.50	66.85A@.50	66.67	69	806
31	66.50	66.50	64.70	64.70	64.70	180	754

FROZEN PORK BELLY FUTURES PRICES
JULY 1987 FUTURES CONTRACT
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	63.80	64.40	63.27A	64.00@.05	64.02	222	732
4	64.30	64.85	63.60	64.40@.20	64.30	157	760
5	64.60	65.25	64.05A	64.85@.75	64.80	64	755
6	64.70	64.90	64.40	64.60@.40	64.50	70	735
7	64.75	64.75	62.90	63.00@62.90	62.95	95	729
10	62.50	63.40B	62.25A	63.40B	63.40	145	713
11	64.40	64.95	63.80A	64.95@.60A	64.77	106	753
12	64.85	65.30	64.60A	64.95@.60A	64.77	60	773
13	65.80@.90	66.77	65.70	65.95@.80A	65.87	121	771
14	65.87	66.05	65.35	65.60@.65B	65.62	39	764
17	65.85	65.85	64.65	65.25@.05A	65.15	61	743
18	65.15	67.15	65.15	67.15@66.90A	67.02	74	755
19	67.25	68.97	67.20A	67.80@68.10B	67.95	298	912
20	68.20	69.95	68.00	69.80@.50	69.65	235	1008
21	69.50	70.17	69.35	69.90@.35	69.62	152	1063
24	69.40@.35	70.10	69.35	70.10@69.80A	69.95	64	1056
25	69.60	71.50	69.10	69.30@.10	69.20	261	1063
26	69.40	69.80	68.70	68.90@.70	68.80	150	1099
27	Exchange Closed: Thanksgiving Day						
28	69.20	70.00	69.00	69.70@.50	69.60	64	1105

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	69.60	70.20B	69.12	69.80@.50	69.65	91	1114
2	69.65	69.65	68.15	68.40@.15	68.27	133	1123
3	68.50	69.15	67.05	67.10B@.30	67.20	210	1105
4	67.25@.35	67.70	66.65A	67.30@66.80	67.05	305	1104
5	67.95	68.75	67.60	68.30A	68.30	162	1097
8	69.25	69.25	67.35	67.40B	67.40	74	1107
9	67.20	68.50	67.15	68.50@.40	68.45	102	1092
10	68.70	69.17	68.60	68.70@.65	68.67	59	1093
11	68.50	68.65	67.50	68.00	68.00	94	1084
12	68.05	68.45B	66.80	67.20@66.80	67.00	70	1093
15	66.95	66.95	66.00	66.00@.15	66.07	133	1097
16	66.60	66.90	66.00	66.80	66.80	71	1092
17	67.05	67.10	66.30	66.40@.30	66.35	54	1105
18	66.05	66.50B	66.05	66.15B@.35	66.25	20	1112
19	66.35	66.95	66.20A	66.40@.95	66.67	43	1138
22	66.45	66.45	64.67	64.67@.67A	64.67	195	1172
23	65.65	65.85	63.70	63.85@.70	63.77	186	1208
24	64.75	64.75	63.80	63.80	63.80	73	1207
25	Exchange Closed: Christmas						
26	64.40	64.50	63.87A	64.00@63.87A	63.92	30	1186
29	63.85	63.95	63.35	63.55@.95B	63.75	63	1162
30	63.75	65.40	63.30A	65.37@.35	65.35	105	1155
31	65.40@.50	65.50	63.95	64.10@63.95	64.02	93	1168

AUGUST 1987 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
29	71.40	71.40	71.40	71.40	71.40	1	1
30	70.00	70.00	69.40A	69.40A	69.40	3	3
31	....	....	68.80A	68.80A	68.80	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	69.50	70.35B	69.50	69.80B	69.80	2	5
4*	70.25	70.30B	69.00A	69.00A	69.00	2	6
5	....	69.60B	67.00A	67.00A	67.00	....	6
6	66.50	66.50	65.52A	65.52A	65.52	1	7
7	66.50	66.65B	65.90A	65.90A	65.90	1	8
8	67.00	67.65B	67.00	67.00	67.00	1	9
11	....	....	66.60A	66.60A	66.60	....	8
12	67.10	67.65	67.10	67.65	67.65	2	10
13	67.65	68.40B	67.65	67.65	67.65	1	9
14	67.60	68.40B	66.70A	66.70A	66.70	1	10
15	....	67.60B	....	67.57B	67.57	....	10
18	67.80	68.10B	67.80	67.90B	67.90	1	11
19	....	....	67.55A	67.55A	67.55	....	11
20	....	68.40B	....	68.40B	68.40	....	10
21	69.10	69.10	68.60A	68.60A	68.60	1	11
22	....	68.80B	67.80A	67.80A	67.80	....	11
25	67.30	67.30	66.60A	66.60A	66.60	3	13
26	68.25	68.25	68.25	68.25	68.25	1	13
27	68.30	68.90B	68.30	68.32A	68.32	1	13
28	68.00	68.20B	68.00	68.20B	68.20	5	15
29	68.95	69.57B	68.85A	69.57B	69.57	3	17

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	70.00	71.30B	70.00	71.25	71.25	34	45
3	71.40	73.25	71.40	73.20@.25B	73.22	77	96
4	73.25	74.15B	72.15A	73.85@74.15B	74.00	95	119
5	72.50	73.60B	72.40	73.30@.60B	73.45	11	119
8	73.70	74.60	72.60A	72.97B	72.97	49	139

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
9	72.65	73.47B	72.00A	73.20@.47B	73.32	20	139
10	73.10	73.90B	72.40	73.00	73.00	11	146
11	71.60	74.20	71.60	73.92	73.92	111	216
12	74.00	74.40B	72.40A	72.40A	72.40	29	222
15	71.80	72.70B	71.80	72.70B	72.70	11	222
16	71.50	72.25	71.40	71.45A@.40	71.42	19	232
17	71.65	71.65	71.35A	71.40	71.40	20	230
18	71.60	71.60	70.70	70.97B	70.97	50	254
19	71.60	72.00B	69.30	70.40	70.40	171	335
22	68.80	69.00	68.40	68.67B	68.67	94	348
23	68.40	68.70B	67.60	67.95A@.60	67.77	55	349
24	67.70	68.00B	65.77	65.97B	65.97	75	344
25	65.50	66.20B	64.50	64.85@65.10B	64.97	62	341
26	65.80@.90	65.90	64.90	65.70@.00	65.35	90	381
29	65.30	65.55B	64.60	64.70A@.60	64.65	53	359
30	64.75	65.00B	62.85	63.07A@62.85	62.97	69	366

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	63.00	64.55	62.00	64.15@.55	64.35	118	424
2	64.35	64.55B	62.35	62.35A	62.35	37	433
3	61.80	62.00	60.50	61.95A@.70	61.82	110	451
6	61.95	62.25	61.65	62.10@.25	62.17	26	470
7	62.50	63.47B	62.47	63.47A@.40	63.42	41	476
8	63.55	63.55	61.42	61.70A@.42	61.57	53	497
9	61.95	62.95B	61.90A	62.55A@.20	62.37	59	543
10	62.25	62.40	61.70	62.30@.40	62.35	75	555
13	61.10@.05	63.00B	61.05	63.00A@62.70	62.85	28	554
14	63.10	64.85	63.10	64.85@.80A	64.82	161	640
15	65.05	65.55	64.10	64.50@.10	64.30	103	669
16	64.05	65.00	63.75	64.35A@63.75	64.05	52	663
17	64.55	64.90B	63.80	64.10@.35B	64.22	43	668
20	64.35	65.55	64.35	64.60A@.55	64.57	233	701
21	64.10@.05	64.15	62.60	62.60@.70	62.65	149	711
22	62.75	63.00B	62.30A	62.90B	62.90	14	706
23	62.50@.35	62.90B	62.15	62.20A@.15	62.17	58	733
24	62.35	62.60	62.00A	62.25@.60	62.42	99	777
27	62.75@63.60	64.42	62.75	64.42@.42B	64.42	103	801
28	64.50	65.47	64.40A	65.45	65.45	63	834
29	65.10	65.60	64.60	65.10@.50B	65.30	166	862
30	64.80	64.85B	64.20	64.20@.40	64.30	81	867
31	63.95@.85	64.00	62.30	62.35@.30	62.32	52	895

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	62.05	62.05	61.05	61.80@.45	61.62	208	905
4	61.92	62.25B	61.20	62.00	62.00	104	862
5	62.00	62.55B	61.60A	62.55A@.40	62.47	18	861
6	62.40@.30	62.40	62.00	62.35B	62.35	27	862
7	62.30@.20	62.30	60.50	60.67@.50	60.60	86	847
10	60.12	61.50B	59.90A	61.10@.50B	61.30	50	834
11	61.80	62.30	61.75	62.20@.30	62.25	72	880
12	62.45	62.75B	62.10	62.60A@.40	62.50	38	890
13	63.50@.60	64.40	63.25A	63.40@.85B	63.62	166	938
14	63.30	63.60B	62.90A	63.30@.10	63.20	123	1000
17	62.90	63.70B	62.25	62.55	62.55	57	996
18	63.30	64.55	62.85	64.50A@.45	64.47	152	1004
19	64.65	66.40	64.65	65.50@.75B	65.62	119	1035
20	65.80@.75	67.40B	65.75	67.15A@.10	67.12	179	1107
21	67.20	67.40B	66.70	67.20@66.70	66.95	141	1190
24	67.35	67.35	66.75	67.10@.25	67.17	41	1200
25	66.90	68.67	66.45	67.30B	67.30	69	1204
26	66.60	67.10B	66.20	66.70A@.20	66.45	37	1204
27	Exchange Closed; Thanksgiving Day						
28	66.60	67.50B	66.55A	67.50B@.30	67.40	33	1205

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	66.85	67.75	66.65A	67.25	67.25	53	1225
2	67.00	67.00	65.70	65.90	65.90	35	1220
3	66.30	66.40B	64.30	64.50@.80	64.65	82	1246
4	64.65	65.25	64.15A	64.70@65.00B	64.85	82	1231
5	65.50	66.45	65.35	66.45	66.45	124	1204
8	66.80	67.00B	65.40	65.45B	65.45	49	1210
9	65.30	66.10	64.50	66.05@.10	66.07	57	1200
10	65.95	66.60B	65.95	66.50	66.50	26	1204
11	65.95	66.00B	64.70	66.00B	66.00	20	1204
12	66.00@.05	66.05	64.80	65.20A@64.80	65.00	55	1203
15	64.75@.55	64.75	63.40	63.90A@.45	63.67	141	1151
16	63.10	64.27B	63.10	64.10@.27B	64.17	74	1133
17	64.00	64.35B	63.75	63.90	63.90	46	1123
18	63.75	63.90	63.30	63.80@.90	63.85	33	1123
19	63.65	64.50	63.55	64.00@.50	64.25	39	1141
22	63.40	63.40	62.25	62.25A	62.25	112	1114
23	63.05	63.20B	61.40	61.50	61.50	87	1103

(Continued in Next Column)

FROZEN PORK BELLY FUTURES PRICES
AUGUST 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24	62.15	62.15	61.25	61.70B	61.70	52	1099
25	Exchange Closed; Christmas						
26	61.60	61.77B	61.35A	61.77B@.50	61.65	25	1098
29	61.50	61.65	60.92	61.30@.52B	61.42	33	1104
30	61.05	62.90	60.75	62.90	62.90	73	1104
31	62.70	62.95	61.50	61.90@.50	61.70	37	1099

FEBRUARY 1988 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
30	56.00	58.30B	56.00	56.00	56.00	....	....
31	58.00	58.00	58.00	58.00B	58.00	3	2

MARCH 1988 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
30	55.55	58.00B	55.55	55.55	55.55	....	....
31	57.55	57.55	57.55	57.55B	57.55	2	2

FROZEN PORK BELLY FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	4,494	7,247	....	7,044	3,909	Closed	5,466	....	3,897
2	3,772	....	....	3,489	3,448	3,997	5,952	....	4,009	4,408	....	5,265
3	3,420	5,926	5,167	3,684	....	6,495	5,261	....	3,734	3,808	5,744	6,141
4	....	6,910	4,572	5,094	....	4,874	Closed	4,470	4,865	....	6,769	5,958
5	....	4,753	3,406	....	4,176	5,770	....	4,605	3,386	....	4,137	5,566
6	3,932	2,943	4,738	....	5,705	6,395	....	4,998	....	3,194	3,298	....
7	3,254	3,766	3,598	4,893	3,964	....	3,092	5,808	....	3,253	4,755	....
8	5,665	....	....	3,653	2,223	....	5,232	3,086	6,334	3,715	....	3,898
9	5,862	....	....	3,111	5,732	4,376	4,280	....	4,548	4,639	....	5,284
10	4,794	2,684	3,562	4,510	....	5,162	5,740	....	4,166	3,280	5,278	3,956
11	....	3,536	4,906	3,921	....	5,261	4,326	3,191	4,541	....	4,734	4,813
12	....	3,520	5,661	....	4,210	4,951	....	3,356	4,637	....	3,860	4,261
13	4,365	4,789	3,330	....	4,643	4,046	....	3,950	....	2,651	6,785	....
14	5,299	2,756	2,312	4,121	4,966	....	4,239	2,764	....	2,781	3,711	....
15	4,736	....	....	3,100	3,776	....	4,446	1,934	4,318	5,537	....	6,134
16	3,608	....	....	4,077	2,997	4,941	2,690	....	5,131	3,693	....	4,691
17	3,323	Closed	5,240	4,922	....	6,140	6,099	....	4,467	3,431	4,307	3,005
18	....	3,792	4,762	5,552	....	6,977	3,961	4,189	3,264	....	4,352	2,280
19	....	4,068	2,893	....	4,505	6,696	....	3,189	3,447	....	7,459	1,793
20	3,443	2,920	1,922	....	5,901	5,316	....	3,993	....	4,218	6,784	....
21	3,846	4,649	2,122	5,710	5,926	....	4,437	3,586	....	3,770	4,057	....
22	2,677	....	....	5,011	6,985	....	4,733	3,250	2,431	4,222	....	3,186
23	5,742	....	....	4,625	4,565	4,335	6,842	....	4,011	3,790	....	4,244
24	3,187	3,165	2,902	3,427	....	1,183	6,143	....	5,337	2,662	3,092	2,124
25	....	5,201	3,712	3,023	....	939	4,956	4,136	5,358	....	6,198	Closed
26	....	4,284	4,976	....	Closed	2,122	....	3,514	5,834	....	4,164	1,128
27	4,543	5,257	2,497	....	6,287	3,363	....	4,159	....	2,086	Closed	....
28	3,632	6,849	Closed	4,450	5,593	....	4,304	2,984	....	3,568	2,295	....
29	4,397	....	....	5,891	8,226	....	4,895	3,896	3,319	5,732	....	2,000
30	3,490	....	....	5,884	5,883	6,989	4,358	....	4,333	3,752	....	3,782
31	5,046	....	3,552	....	....	....	6,951	....	....	4,056	....	3,462
Total	92,033	81,768	75,830	96,642	106,958	100,331	109,981	78,967	91,470	87,712	91,779	86,868
Average	4,183	4,304	3,792	4,393	5,093	4,778	4,999	3,760	4,356	3,814	4,830	3,949

FROZEN PORK BELLY FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	7,496	9,390	....	10,709	8,319	Closed	8,102	....	11,714
2	8,272	....	....	7,738	9,262	10,892	10,187	....	8,237	7,876	....	11,843
3	8,215	7,815	7,764	7,705	....	10,890	10,036	....	8,507	7,812	9,410	11,708
4	....	8,062	7,694	8,009	....	10,679	Closed	8,148	8,759	....	9,469	11,832
5	....	8,165	7,690	....	9,244	10,664	....	8,190	8,934	....	9,382	11,958
6	8,242	8,203	7,541	....	9,312	10,638	....	7,641	....	7,939	9,615	....
7	8,463	8,269	7,593	8,015	9,356	....	9,888	7,140	....	7,739	9,770	....
8	8,907	....	....	8,116	9,272	....	9,143	7,042	9,242	7,653	....	12,040
9	8,831	....	....	8,294	9,409	10,679	9,224	....	8,973	7,825	....	12,058
10	8,683	8,148	7,839	8,673	....	10,403	9,006	....	8,902	7,782	9,732	12,135
11	....	8,046	7,772	8,631	....	10,653	8,876	7,277	9,220	....	9,799	12,130
12	....	7,964	7,377	....	9,001	10,763	....	7,044	9,022	....	9,906	11,944
13	8,831	7,968	7,307	....	9,052	10,606	....	7,088	....	7,716	10,330	....
14	8,606	7,988	7,178	9,048	9,143	....	8,881	7,197	....	7,802	10,440	....
15	8,582	....	....	9,137	9,154	....	9,009	7,028	8,703	7,951	....	11,483
16	8,518	....	....	9,170	9,250	10,574	9,117	....	8,451	8,207	....	10,997
17	8,340	Closed	7,174	9,166	....	10,808	8,993	....	8,345	8,377	10,203	10,968
18	....	7,918	7,030	9,072	....	11,336	9,021	7,282	8,466	....	10,511	10,972
19	....	7,791	7,138	....	9,208	11,086	....	7,303	8,741	....	11,117	10,894
20	8,453	7,762	7,036	....	9,599	10,983	....	7,390	....	8,465	11,321	....
21	8,289	7,852	6,750	8,896	9,395	....	8,881	7,578	....	8,431	11,214	....
22	8,297	....	....	8,664	9,501	....	8,608	7,427	8,551	8,197	....	10,523
23	8,132	....	....	8,723	9,644	10,678	8,638	....	8,083	8,418	....	10,898
24	7,964	7,667	7,116	8,908	....	10,788	8,704	....	8,190	8,411	11,251	11,026
25	....	8,242	7,444	8,913	....	10,799	8,722	7,327	7,975	....	11,439	Closed
26	....	7,882	7,251	....	Closed	10,964	....	7,487	7,713	....	11,478	11,058
27	7,942	7,861	7,312	....	9,905	10,937	....	7,509	....	8,367	Closed	....
28	7,814	7,826	Closed	9,040	10,417	....	8,803	7,605	....	8,980	11,453	....
29	7,759	....	....	9,569	10,657	....	8,983	7,698	7,902	9,520	....	11,109
30	7,943	....	....	8,987	10,530	10,838	8,940	....	7,915	9,615	....	10,954
31	7,821	....	7,145	....	....	....	8,567	....	....	9,432	....	11,057
Average	8,314	7,970	7,358	8,635	9,510	10,793	9,133	7,463	8,516	8,288	10,413	11,423

FROZEN PORK BELLY FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	39	....	105	....	Closed	....	....	....
2	....	....	....	....	5	....	121	....	....	....	....	....
3	....	235	244	....	....	....	42	....	....	....	....	....
4	....	211	203	....	....	....	Closed	....	....	....	....	....
5	....	164	102	....	7	....	....	....	....	....	....	....
6	....	89	16	....	9	....	....	....	....	....	....	....
7	....	74	3	....	16	....	46	....	....	....	....	....
8	....	....	....	....	3	....	....	....	....	....	....	....
9	....	....	....	....	....	....	1	....	....	....	....	....
10	....	37	10	....	....	....	2	....	....	....	....	....
11	....	58	8	....	....	....	....	....	....	....	....	....
12	....	6	41	....	1	....	....	....	....	....	....	....
13	....	....	7	....	2	....	....	....	....	....	....	....
14	....	14	7	....	1	....	....	....	....	....	....	....
15	....	....	....	....	8	....	....	....	....	....	....	....
16	....	....	....	....	2	....	3	....	....	....	....	....
17	....	Closed	10	....	....	....	....	....	....	....	....	....
18	....	2	22	....	....	....	....	....	....	....	....	....
19	....	43	18	....	....	....	....	....	....	....	....	....
20	....	30	25	....	....	....	....	....	....	....	....	....
21	....	8	10	....	46	....	....	....	....	....	....	....
22	....	....	....	....	6	....	....	....	....	....	....	....
23	....	....	....	....	7	....	1	....	....	....	....	....
24	....	13	17	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	45	23	....	....	...	Closed
26	....	....	3	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	39	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	15	3	....	....	....	....
29	....	....	....	....	....	....	5	43	....	....	....	....
30	....	....	....	....	....	....	3	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	984	746	....	191	....	389	69	....	....	....	....

1986 CHICAGO CASH PORK BELLY MARKET

F.O.B. Midwest River area (Square Cut Seedless) F.F.A. or Fresh

Daily Close As Quoted By The National Provisioner (cents per pound)

Date	JANUARY 12/14 lbs	JANUARY 14/16 lbs	JANUARY 16/18 lbs	FEBRUARY 12/14 lbs	FEBRUARY 14/16 lbs	FEBRUARY 16/18 lbs	MARCH 12/14 lbs	MARCH 14/16 lbs	MARCH 16/18 lbs
1 ...	Closed			...	...	...	...	...	...
2 ...	60	60	55½	...	...	...	...	...	...
3 ...	65	65	57	55	55	54	49-50	49-50	47
4 ...	...	...	...	51	51	50	48-49	48-49	47
5 ...	...	...	...	52-53	52-53	51	48	48	46
6 ...	64	64	59	50	50	51	48½-50	48½-50	46
7 ...	62-63	62-63	56-57	50-51	50-51	48	49	49	46-46½
8 ...	64	64	56	...	...	...	...	...	...
9 ...	63	63	57	...	...	...	...	...	...
10 ...	63	63	58	50½-51	50½-51	49	48-49	48-49	46-47
11 ...	...	...	...	51-52	51-52	49	49	49	46
12 ...	...	...	...	52-53	52-53	50	50-51	50-51	48½-49½
13 ...	61	61	58	53-53½	53-53½	51	50-50½	50-50½	49½-50
14 ...	59	59	53	52½-53½	52½-53½	51	49-50	49-50	48-49
15 ...	60	60	54-55	...	...	...	...	...	...
16 ...	62	62	56	...	...	...	...	...	...
17 ...	60	60	53-53½	Closed			52½	52½	50½
18 ...	...	...	...	52-52½	52-52½	50	52½	52½	51½
19 ...	...	...	...	51-51½	51-51½	49	53½	53½	52½
20 ...	60	60	53-53½	51	51	49	52½-53½	52½-53½	51
21 ...	60	60	53½-54½	50-51	50-51	49	53	53	51½
22 ...	62	62	55	...	...	...	...	...	...
23 ...	62½	62½	57½	...	...	..	...	...	...
24 ...	63	63	59	50	50	49	52-52½	52-52½	51½
25 ...	...	...	...	50	50	49	51½	51½	49¼
26 ...	...	...	...	49½-50	49½-50	49	50½	50½	48
27 ...	63	63	59	48½	49½	47½	50	50	48
28 ...	61	61	58	50½	50½	48	Closed		
29 ...	58-59½	58-59½	56	...	...	...	...	...	...
30 ...	59-59½	60	56	...	...	...	...	...	...
31 ...	58	58	56	...	...	...	49	49	48

Date	APRIL 12/14 lbs	APRIL 14/16 lbs	APRIL 16/18 lbs	MAY 12/14 lbs	MAY 14/16 lbs	MAY 16/18 lbs	JUNE 12/14 lbs	JUNE 14/16 lbs	JUNE 16/18 lbs
1 ...	48½-49	48½-49	47	60-62	60-62	57	...	...	...
2 ...	50-51	50-51	49	60	60	56½	65½	65½	62-63
3 ...	49	49	49	...	...	...	68	68	64½
4 ...	46½-48	46½-48	46	...	...	...	68	68	65½
5 ...	...	...	...	62	62	56½	68-69	68	64½
6 ...	...	...	...	65	65	60	69-70	69-70	65-66
7 ...	46	46	45	65	65	60	...	...	...
8 ...	48	48	45	66½	66½	62	...	...	...
9 ...	48-49	48-49	46-46½	63	63	62	71	71	67
10 ...	48	48	46-46½	...	...	...	70	70	66
11 ...	46	46	46-46½	...	...	...	67½	67½	62-63
12 ...	...	...	...	59	59	55	65	65	60-61
13 ...	...	...	...	58	58	56	68	68	60-61
14 ...	46	46	45	60	60	59	...	...	...
15 ...	46	46	45	60½	-0½	59	...	...	..
16 ...	44½	44½	44½	58	58	56	71	71	61½
17 ...	44½	44½	43	...	...	...	68-69	68-69	64
18 ...	46-47½	46-47½	45-45½	...	...	...	68-69	68-69	64
19 ...	...	...	...	61	61	60	71-73	71-73	67½
20 ...	...	...	...	64	64	62	76	76	70
21 ...	47½	47½	47½	62	62	57-57½	...	...	...
22 ...	49½	49½	46½	60	60	58	...	...	...
23 ...	48½	48½	45	59-60	59-60	58	76-79	76-79	73
24 ...	48½	48½	45	...	...	...	79-80	79-80	78
25 ...	50-51½	50-51½	48	...	...	...	84-86	84-86	80
26 ...	...	...	...	Closed			86-88	86-88	83
27 ...	...	...	...	62	62	60	88	88	83
28 ...	51½	51½	48	65	65	62	...	...	...
29 ...	55½	55½	52	66	66	63	...	...	...
30 ...	60	60	54	66	66	63	88	88	84
31 ...	...	...	...	...	...	...	...	...	...

Date	JULY 12/14 lbs	JULY 14/16 lbs	JULY 16/18 lbs	AUGUST 12/14 lbs	AUGUST 14/16 lbs	AUGUST 16/18 lbs	SEPTEMBER 12/14 lbs	SEPTEMBER 14/16 lbs	SEPTEMBER 16/18 lbs
1 ...	88	88	84	92-96	92-96	87½	Closed		
2 ...	85½	85½	81-84	...	...	...	84	84	83
3 ...	88	88	85	...	...	...	89	89	84
4 ...	Closed			99	99	87½	85-86	85-86	83
5 ...	...	...	...	95-98	95-98	88½-90	86-89	86-89	86
6 ...	...	...	...	94-95	94-95	88	...	...	...
7 ...	91	91	90	92	92	84	...	...	...
8 ...	91	91	90	90	90	81	85½	85½	85
9 ...	91	91	90	...	...	...	82	82	80
10 ...	91	91	89	...	...	...	82-84	82-84	78-81
11 ...	90	90	87	85	85	79	84-84½	84-84½	81
12 ...	...	...	...	82	82	79	80-81	80-81	81
13 ...	...	...	...	82	82	81	...	...	...
14 ...	87½-88	87½-88	84	88	88	81	...	...	...
15 ...	88	88	84-86	92-94	92-94	84	76	76	76
16 ...	91	91	85	...	...	...	69	69	67
17 ...	96	96	89	...	...	...	72	72	69
18 ...	96	96	89	91-93	91-93	84	71-73	71-73	70
19 ...	...	...	...	unq	unq	82	69	69	69
20 ...	...	...	...	88-94	88-94	82	...	...	...
21 ...	93	93	83	94	94	86	...	...	...
22 ...	88	88	81	90-92	90-92	86	66	66	66
23 ...	86	86	83	...	...	...	62	62	62
24 ...	90-92	90-92	84	...	...	...	60	60	60
25 ...	91½-92	91½-92	84	88	88	84	57½-58½	57½58½	57
26 ...	...	...	...	84-86	84-86	84	58-58½	58-58½	56-58
27 ...	...	...	...	86	86	82	...	...	...
28 ...	92	92	86½	85	85	80-82	...	...	...
29 ...	92-96	92-96	90	86	86	82	57½	57½	57½
30 ...	92-96	92-96	87½	...	...	...	55½-57	55½-57	57
31 ...	92-96	92-96	87½	...	...	...	...	...	...

Date	OCTOBER 12/14 lbs	OCTOBER 14/16 lbs	OCTOBER 16/18 lbs	NOVEMBER 12/14 lbs	NOVEMBER 14/16 lbs	NOVEMBER 16/18 lbs	DECEMBER 12/14 lbs	DECEMBER 14/16 lbs	DECEMBER 16/18 lbs
1 ...	57-58	57-58	56-57	...	...	...	65-67	65-67	61-61½
2 ...	57-58	57-58	56-57	...	...	...	65½-67	65½-67	60-61½
3 ...	55	55	52	57½-58½	57½-58½	53	65	65	60
4 ...	...	...	...	57½-58½	57½-58½	54½-55½	66	66	62
5 ...	...	...	...	58½-60	58½-60	54-56	66-67	66-67	62-63
6 ...	52½-53½	52½-53½	51	57½-59	57½-59	54-55½	...	...	...
7 ...	57	57	54	56-58	56-58	53½-55½	...	...	...
8 ...	55½	55½	55	...	...	...	65-66	65-66	62-63
9 ...	54	54	53	...	...	...	65	65	60-62
10 ...	54	54	52	58-59	58-59	57	65-66	65-66	61-62
11 ...	...	...	...	59-60	59-60	56-57	64-65	64-65	61-63
12 ...	..	...	...	64	64	59	62½-65	62½-65	57-60
13 ...	53½-54	53½-54	52-53	66	66	59-60	...	...	...
14 ...	60	60	57	64-65	64-66	58½-59	...	...	...
15 ...	61-62	61-62	59	...	...	...	59-60	59-60	56
16 ...	65	65	60½	...	...	...	unq	unq	58
17 ...	66-69	66-69	60½	63-64	63-64	58½	60-63	60-63	60-61
18 ...	...	...	...	65	65	58½	64	64	62
19 ...	...	...	...	66	66	60	65	65	62
20 ...	66½	66½	59	68-70	68-70	62	...	...	...
21 ...	66½	66½	58	68-71	68-71	62-64	...	...	...
22 ...	63-66½	63-66½	57	...	...	...	63	63	57-60
23 ...	61½-62	61½-62	58	...	...	...	62	62	56-58½
24 ...	65	65	60	67	67	62-64	64½	64½	59½-60
25 ...	...	...	...	67	67	61½	Closed		
26 ...	...	...	...	66-67	66-67	60	66½	66½	61
27 ...	65-67	65-67	60½	Closed			...	...	...
28 ...	66-69	66-69	59½-60	66	66	61-61½	...	...	...
29 ...	65	65	59-61	...	...	...	64½	64½	58-59
30 ...	64	64	59-60	...	...	...	63½	63½	57
31 ...	60	60	55½-58	...	...	...	65	65	59

1986 CHICAGO PORK BELLY STORAGE MOVEMENT & STOCKS

Daily, In 8 CME approved warehouses (in thousand pounds)

Date	IN JANUARY In	IN JANUARY Out	IN JANUARY On Hand	IN FEBRUARY In	IN FEBRUARY Out	IN FEBRUARY On Hand	IN MARCH In	IN MARCH Out	IN MARCH On Hand
1	Closed			...	...	...	...	...	...
2	25	...	7,331	...	...	...	...	...	...
3	...	78	7,253	79	...	6,793	116	49	7,196
4	...	...	...	...	...	6,793	39	...	7,235
5	...	...	...	114	21	6,886	...	...	7,235
6	...	120	7,133	...	39	6,847	...	...	7,235
7	14	78	7,069	39	...	6,886	230	...	7,465
8	...	116	6,953	...	...	...	...	...	...
9	29	85	6,897	...	...	...	...	...	...
10	...	243	6,654	78	...	6,964	114	...	7,579
11	...	...	...	116	21	7,059	87	4	7,662
12	...	...	...	...	12	7,047	78	10	7,730
13	...	116	6,538	79	50	7,076	235	...	7,965
14	16	...	6,554	4	20	7,060	115	...	8,080
15	40	7	6,587	...	...	...	...	...	...
16	...	...	6,587	...	...	...	...	...	...
17	48	7	6,628	...	...	7,060	268	7	8,341
18	...	...	...	...	48	7,012	349	93	8,597
19	...	...	...	...	...	7,012	158	9	8,746
20	154	6	6,776	...	...	7,012	180	...	8,926
21	...	10	6,766	...	...	7,012	111	49	8,988
22	76	17	6,825	...	...	...	...	...	...
23	...	39	6,786	...	...	...	...	...	...
24	38	4	6,820	38	6	7,044	41	48	8,981
25	...	...	...	...	18	7,026	...	50	8,930
26	...	...	...	39	...	7,065	9	...	8,940
27	...	32	6,788	39	...	7,104	39	...	8,979
28	28	19	6,797	38	13	7,129	118	...	9,097
29	11	66	6,742	...	...	...	...	...	...
30	...	62	6,680	...	...	...	...	...	...
31	113	79	6,714	...	...	...	74	14	9,157

Date	IN APRIL In	IN APRIL Out	IN APRIL On Hand	IN MAY In	IN MAY Out	IN MAY On Hand	IN JUNE In	IN JUNE Out	IN JUNE On Hand
1	...	11	9,146	...	...	9,511	...	...	...
2	...	...	9,146	13	...	9,524	...	6	9,318
3	38	5	9,179	...	...	...	...	...	9,318
4	25	...	9,204	...	...	...	...	6	9,312
5	...	...	...	...	57	9,467	...	...	9,312
6	...	...	...	...	16	9,451	145	...	9,457
7	162	5	9,361	...	12	9,439	...	...	...
8	76	...	9,437	...	38	9,401	...	...	...
9	38	...	9,475	...	...	9,401	90	...	9,547
10	...	3	9,472	...	...	...	...	19	9,528
11	73	...	9,545	...	...	...	...	41	9,487
12	...	...	...	...	87	9,314	13	...	9,500
13	...	...	...	114	...	9,428	...	6	9,494
14	...	75	9,470	...	8	9,420	...	...	...
15	7	8	9,469	...	...	9,420	...	...	...
16	...	7	9,462	12	...	9,432	...	7	9,487
17	...	44	9,418	...	...	...	...	10	9,477
18	117	...	9,535	...	...	...	6	57	9,426
19	...	...	...	14	...	9,446	...	13	9,413
20	...	...	...	11	...	9,457	...	56	9,357
21	110	4	9,641	...	...	9,457	...	...	...
22	...	39	9,602	...	...	9,457	...	...	...
23	5	17	9,590	...	76	9,381	...	201	9,156
24	...	...	9,590	...	...	...	...	...	9,156
25	...	...	9,590	...	...	...	...	83	9,073
26	...	...	...	Closed			...	120	8,953
27	...	...	...	2	8	9,375	...	538	8,415
28	...	...	9,590	...	...	9,375	...	...	...
29	...	38	9,552	...	3	9,372	...	...	...
30	...	41	9,511	...	48	9,324	4	157	8,262
31	...	...	...	...	...	...	...	...	...

1986 CHICAGO PORK BELLY STORAGE MOVEMENT & STOCKS

Daily, In 8 CME approved warehouses (in thousand pounds)

Date	IN JULY In	IN JULY Out	IN JULY On Hand	IN AUGUST In	IN AUGUST Out	IN AUGUST On Hand	IN SEPTEMBER In	IN SEPTEMBER Out	IN SEPTEMBER On Hand
1	...	213	8,049	51	425	4,679	Closed		
2	...	193	7,856	...	...	...	...	155	1,715
3	...	119	7,737	...	...	...	...	118	1,597
4	Closed			...	205	4,474	...	196	1,401
5	...	...	...	...	357	4,117	...	232	1,169
6	...	...	...	...	50	4,067	...	...	...
7	...	166	7,571	78	190	3,955	...	...	...
8	...	113	7,458	38	356	3,637	...	190	979
9	...	38	7,420	...	...	...	37	86	930
10	...	84	7,336	...	...	...	...	38	892
11	...	459	6,877	...	170	3,467	...	80	812
12	...	...	...	...	162	3,305	...	208	604
13	...	...	...	...	39	3,266	...	...	...
14	...	113	8,764	82	115	3,232	...	...	...
15	39	39	6,764	...	156	3,076	...	38	566
16	...	37	6,727	...	...	...	...	...	566
17	...	38	6,689	...	...	...	16	...	582
18	...	286	6,403	...	268	2,808	...	36	546
19	...	...	...	...	74	2,734	...	..	546
20	...	...	...	...	234	2,500	...	...	...
21	...	135	6,268	..	...	2,500	...	...	...
22	...	127	6,141	...	153	2,347	...	...	546
23	...	116	6,025	...	...	...	...	...	546
24	...	39	5,986	...	...	...	...	...	546
25	...	275	5,711	...	116	2,231	...	...	546
26	...	...	...	...	79	1,152	...	...	546
27	...	...	...	35	236	1,951	...	...	...
28	...	310	5,401	...	39	1,912	...	...	...
29	...	77	5,324	...	42	1,870	84	...	630
30	...	154	5,170	...	...	...	245	...	875
31	...	116	5,053	...	...	...	...	...	...

Date	IN OCTOBER In	IN OCTOBER Out	IN OCTOBER On Hand	IN NOVEMBER In	IN NOVEMBER Out	IN NOVEMBER On Hand	IN DECEMBER In	IN DECEMBER Out	IN DECEMBER On Hand
1	97	...	972	...	...	...	570	...	4,613
2	38	10	1000	...	...	...	277	10	4,880
3	...	...	1000	81	2	1,844	124	...	5,004
4	...	...	...	...	...	1,844	161	39	5,126
5	...	...	...	10	6	1,848	41	...	5,167
6	...	1000	999	146	...	1,994	...	...	...
7	195	...	1,194	228	...	2,222	...	...	...
8	124	5	1,313	...	...	...	40	...	5,207
9	...	...	1,313	...	...	...	39	...	5,246
10	163	...	1,476	241	...	2,463	163	...	5,409
11	...	...	...	120	...	2,583	197	36	5,570
12	...	...	...	117	...	2,700	113	...	5,683
13	...	2	1,474	200	...	2,900	...	...	...
14	159	...	1,633	81	...	2,981	...	...	...
15	...	...	1,633	...	...	...	120	...	5,803
16	...	...	1,633	...	...	...	207	...	6,010
17	39	...	1,672	204	9	3,176	278	9	6,279
18	...	...	...	81	...	3,257	79	...	6,358
19	...	...	...	194	...	3,451	204	21	6,541
20	41	41	1,672	160	...	3,611	...	...	...
21	...	47	1,625	89	...	3,700	...	...	...
22	37	...	1,662	...	...	...	122	...	6,663
23	...	...	1,662	...	...	...	241	...	6,904
24	...	...	1,662	78	...	3,778	125	...	7,029
25	..	...	...	80	...	3,858	Closed		
26	...	...	...	69	...	3,927	243	23	7,249
27	...	...	1,662	Closed			...	...	...
28	78	57	1,683	116	...	4,043	...	...	...
29	22	39	1,666	...	...	...	159	...	7,408
30	60	37	1,689	...	...	...	...	20	7,388
31	76	...	1,765	...	...	...	117	...	7,505

Data may not add-up due to rounding.

1986 WEEKLY PORK BELLY STORAGE MOVEMENT & STOCKS

In C.M.E. approved warehouses along with 12/18 pound & certified deliverable stocks
(in thousand pounds)

Week Ending	CHICAGO (8 houses)						OUTSIDE (43 houses)						COMBINED (51 houses)					
	In	Out	On Hand	Net Mvmt	12/18# Stocks	Cert Del.	In	Out	On Hand	Net Mvmt	12/18# Stocks	Cert Del.	In	Out	On Hand	Net Mvmt	12/18# Stocks	Cert Del.
Jan 4...	156	127	7,253	+ 29	5,817	1,558	1,022	1,082	35,867	– 60	27,772	11,856	1,178	1,209	43,120	– 31	33,539	13,414
11...	43	642	6,654	– 599	5,227	1,634	917	1,222	35,562	– 305	27,413	12,692	960	1,864	42,216	– 904	32,640	14,326
18...	105	131	6,628	– 26	5,178	1,938	418	970	35,010	– 552	27,031	12,996	523	1,101	41,638	– 578	32,209	14,934
25...	268	76	6,820	+ 192	5,396	2,166	689	1,251	34,448	– 561	26,537	13,604	957	1,327	41,268	– 370	31,933	15,770
Feb 1...	153	259	6,714	– 106	5,393	2,356	308	1,294	33.462	– 986	25,748	13,984	461	1,553	40,176	– 1,092	31,141	16,340
8...	232	60	6,886	+ 172	5,547	2,546	883	414	33,931	+ 469	26,086	14,364	1,115	474	40,817	+ 641	31,633	16,910
15...	277	102	7,060	+ 175	5,771	2,622	1,184	628	34,487	+ 556	26,432	14,858	1,461	730	41,547	+ 731	32,203	17,480
22...	...	48	7,012	– 48	5,731	2,698	695	792	34,390	– 97	26,506	15,124	695	840	41,402	+ 145	32,237	17,822
Mar 1...	154	37	7,129	+ 117	5,873	2,736	1,363	1,333	34,420	+ 30	27,163	15,352	1,517	1,370	41,549	+ 147	33,036	18,088
8...	385	49	7,465	+ 336	6,177	2,736	1,556	720	35,526	+ 836	28,075	16,226	1,941	769	42,991	+ 1172	34,252	18,962
15...	630	15	8,080	+ 615	6,792	2,926	2,700	361	37,595	+ 2,339	31,289	16,910	3,330	376	45,675	+ 2954	38,081	19,836
22...	1,065	157	8,988	+ 908	7,714	3,078	2,821	466	39,950	+ 2355	32.723	19,304	3,886	623	48,938	+ 3263	40,437	22,382
29...	207	98	9,097	+ 109	7,746	3,306	1,904	444	41,410	+ 1,460	33,855	20,254	2,111	542	50,507	+ 1569	41,601	23,560
Apr 5...	137	30	9,204	+ 107	7,858	3,534	1,793	219	42,984	+ 1574	35,695	21,774	1,930	249	52,188	+ 1,681	43,553	25,308
12...	349	8	9,545	+ 341	8,207	3,686	1,712	352	44,344	+ 1,360	36,978	22,572	2,061	360	53,889	+ 1701	45,185	26,258
21...	124	134	9,535	+ 10	8,291	3,762	1,887	193	46,038	+ 1,694	38,837	24,168	2,011	327	55,573	+ 1684	47,128	27,930
26...	115	60	9,590	+ 55	8,405	3,914	1,593	392	47,239	+ 1,201	39,617	25,004	1,708	452	56,829	+ 1256	48,022	28,918
May 3...	13	79	9,524	– 66	8,327	3,952	1,156	194	48,201	+ 962	40,544	25,612	1,169	273	57,725	+ 896	48,871	29,564
10...	...	123	9,401	– 123	8,204	4,104	306	932	47,575	– 626	40,404	26,258	306	1,055	56,976	– 749	48,608	30,362
17...	126	95	9,432	+ 31	8,380	4,104	438	535	47,478	– 97	40,305	26,144	564	630	56,910	– 66	48,685	30,248
27...	25	76	9,381	– 583	8,380	4,142	401	984	46,895	– 583	40,448	26,334	426	1,060	56,276	– 634	48,828	30,476
31...	2	59	9,324	– 57	8,377	4,142	284	423	46,756	– 139	40,127	26,334	286	48	56,080	– 196	48,504	30,476
Jne 7...	145	12	9,457	+ 133	8,451	4,142	396	328	46,824	+ 68	40,381	26,410	541	340	56,281	+ 201	48,832	30,552
14...	103	66	9,494	+ 37	8,524	4,142	482	384	46,922	+ 98	40,520	26,410	585	450	56,416	+ 135	49,044	30,552
21...	6	144	9,357	– 138	8,445	4,142	470	380	47,012	+ 90	41,170	26,524	476	524	56,369	– 48	49,615	30,666
28...	...	942	8,415	– 942	7,665	3,952	131	1,997	45,146	– 1,866	39,565	25,954	131	2,939	53,561	– 2808	47,230	29,906
Jly 5...	4	682	7,737	– 678	7,120	3,458	61	2,483	42,724	– 2,422	37,381	24,662	65	3,165	50,461	– 3,100	44,501	28,120
12...	...	860	6,877	– 860	6,423	3,268	52	2,355	40,421	– 2,303	35,486	23,826	52	3,215	47,298	– 3,163	41,909	27,094
19...	39	513	6,403	– 474	5,992	3,268	151	2,629	37,943	– 2,478	33,470	23,180	190	3,142	44,346	– 2,952	39,462	26,404
26...	...	692	5,711	– 692	5,372	3,154	86	2,683	35,346	– 2,597	31,108	22,420	86	3,375	41,057	– 3,289	36,480	25,574
Aug 2...	51	1,083	4,679	– 1,032	4,410	3,002	46	3,617	31,775	– 3,571	28,073	20,976	97	4,700	36,454	– 4,603	32,483	23,978
9...	117	1,159	3,637	– 1,042	3,507	2,660	50	4,800	27,025	– 4,750	23,749	19,308	167	5,959	30.662	– 5,792	27,256	21,698
16...	81	642	3,076	– 561	2,991	2,280	93	3,562	23,556	– 3,469	21,106	16,454	174	4,204	26,632	– 4,030	24,097	18,734
23...	...	729	2,347	– 729	2,304	2,052	72	3,598	20,030	– 3,526	17,959	14,288	72	4,327	22,377	– 4,255	20,263	16,340
30...	35	512	1,870	– 477	1,828	...	144	4,125	16,049	– 3,981	14,846	...	144	4,637	17,919	– 4,458	16,674	...
Sep 6...	...	701	1,169	– 701	1,128	...	26	2,256	13,819	– 2,230	12,716	...	26	2.957	14,988	– 2,931	13,844	...
13...	37	602	604	– 565	559	...	272	3,311	10,780	– 3,039	9,909	...	309	3,913	11,384	– 3,604	10,468	...
20...	15	73	546	– 58	521	...	465	1,617	9,628	– 1,152	8,594	...	480	1,690	10,174	– 1,210	9,115	...
27...	...	...	546	...	521	...	982	1,224	9,386	– 242	8,632	...	982	1,224	9,932	– 242	9,153	...
Oct 4...	464	10	1,000	+ 454	948	...	793	428	9,751	+ 365	8,835	...	1,257	438	10,751	+ 819	9,783	...
11...	482	6	1,476	+ 476	1,340	...	1,888	296	11,343	+ 1,592	9,855	...	2,370	302	12,819	+ 2.068	9,855	...
18...	198	2	1,672	+ 196	1,538	...	1,462	356	12,449	+ 1,106	10,186	...	1,660	358	14,121	+ 1,302	11,724	...
25...	78	88	1,662	+ 10	1,536	...	570	907	12,112	– 337	9,621	...	648	995	13,774	– 347	11,157	...
Nov 1...	238	135	1,765	+ 103	1,529	...	535	673	11,974	– 138	9,161	...	773	808	13,739	– 35	10,690	...
8...	466	9	2,222	+ 457	1,652	...	1,156	834	12,296	+ 322	9,161	...	1,622	843	14,518	+ 779	10,813	...
15...	759	...	2,981	+ 759	1,971	...	1h697	231	13,762	+ 1,466	9,691	...	2,456	231	16,743	+ 2,225	11,662	...
22...	719	...	3,700	+ 719	2,172	...	933	200	14,495	+ 733	10,057	...	1,652	200	18,195	+ 1,452	12,229	...
29...	343	...	4,043	+ 343	2,370	...	1,328	214	15,609	+ 1,114	10,587	800	1,671	214	19,652	+ 1,457	12,957	300
Dec 6...	1,173	49	5,167	+ 1,124	2,928	160	1,863	34	17,438	+ 1,829	11,600	1,600	3,036	83	22,605	+ 2,953	14,528	1,760
13...	552	36	5,683	+ 516	2,927	240	2,705	7	20,136	+ 2,698	13,330	1,640	3,257	43	25,819	+ 3,214	16,257	1,880
20...	888	30	6 541	+ 858	3,205	520	2,554	156	22,534	+ 2,398	14,978	1,960	3,442	186	29,075	+ 3,256	18,183	2,480
27...	731	23	7,249	+ 708	3,245	600	2,413	466	24,481	+ 1,947	15,514	2,320	3,144	489	31,730	+ 2,655	18,759	2,920

(+) increase. (–) decrease. Data may not add-up due to rounding.

*The Chicago Mercantile Exchange has determined that CERTIFIED DELVIERABLE PORK BELLY STOCKS figures may reflect outbound movement from previous periods.

U.S. COLD STORAGE HOLDINGS

First of month holdings of selected commodities, according to USDA

Year	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
TOTAL POULTRY —												
1986 ...	324,207,000	330,301,000	341,079,000	339,242,000	378,540,000	412,370,000	480,156,000	569,469,000	628,965,000	690,021,000	718,192,000	423,412,000
1985 ...	266,796,000	281,365,000	288,662,000	300,084,000	333,984,000	351,722,000	420,452,000	489,599,000	568,914,000	625,703,000	664,208,000	377,177,000
FROZEN BEEF —												
1986 ...	317,426,000	318,438,000	302,320,000	297,102,000	301,236,000	318,498,000	321,647,000	336,980,000	319,418,000	291,614,000	292,324,000	297,626,000
1985 ...	357,743,000	375,138,000	347,023,000	333,953,000	328,049,000	300,938,000	295,507,000	319,651,000	310,588,000	308,362,000	294,905,000	302,256,000
FROZEN HAMS —												
1986 ...	13,946,000	25,473,000	21,098,000	15,531,000	33,852,000	41,142,000	43,521,000	42,319,000	39,537,000	39,956,000	42,122,000	28,469,000
1985 ...	14,228,000	36,546,000	39,514,000	32,774,000	58,882,000	81,742,000	82,742,000	75,701,000	73,490,000	72,823,000	64,680,000	37,770,000
PORK BELLIES —												
1986 ...	51,314,000	47,633,000	51,218,000	62,508,000	68,325,000	65,895,000	61,547,000	40,333,000	20,797,000	12,941,000	17,022,000	24,528,000
1985 ...	57,361,000	53,633,000	51,633,000	68,315,000	83,836,000	96,040,000	88,367,000	61,397,000	35,764,000	20,158,000	29,787,000	47,427,000
TOTAL FROZEN PORK —												
1986 ...	229,417,000	235,379,000	239,138,000	253,604,000	284,151,000	280,339,000	247,661,000	214,852,000	184,681,000	185,904,000	215,824,000	206,060,000
1985 ...	274,274,000	291,925,000	285,323,000	314,114,000	368,166,000	410,289,000	385,017,000	343,131,000	294,713,000	276,950,000	277,478,000	265,009,000
TOTAL RED MEATS —												
1986 ...	607,397,000	616,775,000	615,272,000	622,464,000	663,001,000	673,897,000	640,781,000	620,294,000	573,023,000	534,072,000	574,357,000	566,372,000
1985 ...	696,138,000	735,010,000	706,882,000	721,737,000	772,737,000	784,917,000	758,640,000	738,217,000	677,061,000	654,151,000	645,169,000	633,027,000

FROZEN PORK BELLY OPTION ON FUTURES — CALLS
FEBRUARY 1987 66 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.50	4.10B	3.50	3.90	3.90	.514	13	10
6..	4.50	4.50	4.00	4.00	4.05	.524	9	11
7..	5.25	5.25	5.25	5.25	5.25	.588	4	18
8..	....	....	3.75A	4.20A	4.10	.520	....	18
9..	4.30	4.75	4.20A	4.40A	4.40	.538	7	17
10..	4.30	4.30	4.15A	4.15A	4.35	.543	1	17
13..	3.70	4.50B	3.70	4.50B	4.70	.567	3	18
14..	....	6.00B	....	5.80B	6.02	.639	....	18
15..	....	6.55B	....	6.55B	6.50	.675	....	18
16..	....	....	6.10A	6.50N	6.20	.663	....	18
17..	6.25	6.25	6.25	6.25	6.17	.662	1	18
20..	....	6.60B	....	6.60B	6.25	.671	....	18
21..	....	....	5.20A	5.25A	4.95	.599	....	18
22..	4.75	4.75	4.60A	4.75	4.85	.591	1	17
23..	4.30	4.50B	4.30	4.30	4.22	.560	1	17
24..	....	4.60B	....	4.22N	4.35	.555	....	17
27..	....	5.10B	....	5.10B	5.45	.633	....	17
28..	....	6.00B	....	6.00B	6.40	.686	....	17
29..	....	6.40	6.25	6.40	7.05	.719	1	17
30..	....	....	6.40A	6.40A	6.32	.687	....	17
31..	....	....	4.90A	4.90A	5.05	.613	....	17

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.20	4.20	3.80	3.80	3.72	.532	3	18
4..	3.60	3.90B	3.60	3.70	4.05	.547	5	18
5..	3.80	4.00	3.80	4.00	4.25	.565	2	18
6..	4.30	4.30	4.25A	4.25A	4.25	.565	1	19
7..	3.50	3.50	3.50	3.50	3.30	.478	1	20
10..	....	3.80B	3.00A	3.80B	3.90	.542	....	20
11..	....	4.15B	....	4.15B	4.42	.585	....	20
12..	....	4.50B	4.30A	4.42N	4.75	.612	....	20
13..	....	5.40B	....	5.40B	5.25	.646	....	20
14..	....	....	....	5.25N	5.30	.655	....	20
17..	4.20	4.40B	4.20	4.40B	4.60	.608	1	20
18..	....	5.60B	....	5.60B	5.90	.691	....	20
19..	....	6.40B	....	6.40B	6.95	.750	....	20
20..	6.90	8.00B	6.90	8.00B	8.20	.803	1	20
21..	8.00	8.00	8.00	8.00	8.40	.810	1	18
24..	....	....	8.20A	8.20A	8.07	.807	....	18
25..	....	8.80B	7.70A	8.80B	7.55	.790	....	18
26..	6.50	6.50	6.50	6.50	7.35	.781	2	18
27..	Exchange Closed; Thanksgiving Day							
28..	....	7.40B	....	7.80B	8.50	.831	....	18

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	8.75	8.75	8.20A	8.75	8.52	.839	1	17
2..	....	....	7.10A	7.50A	7.52	.804	....	17
3..	....	....	6.00A	6.00A	5.97	.734	....	18
4..	6.02	6.10B	5.75A	6.10B	6.97	.783	4	17
5..	....	7.20B	....	7.10B	7.65	.815	....	17
8..	....	7.80B	7.50A	7.50A	6.62	.777	....	17
9..	5.80	6.30B	5.80	6.30B	7.20	.805	20	36
10..	7.50	7.50	7.00A	7.50	7.30	.812	1	36
11..	6.20	6.20	6.10A	6.20	6.12	.760	1	36
12..	....	....	5.90A	5.90A	5.40	.719	....	36
15..	....	....	4.05A	4.80A	4.40	.658	....	36
16..	....	4.50B	....	4.50B	4.75	.688	....	36
17..	....	....	....	4.75N	4.25	.659	....	36
18..	....	....	4.20A	4.25N	4.25	.664	....	36
19..	....	....	....	4.25N	4.35	.675	....	36
22..	3.70	3.70	2.80	2.80	3.00	.566	4	36
23..	....	3.30B	....	3.00N	2.37	.517	....	36
24..	2.40	2.40	2.37A	2.37A	2.27	.510	....	36
25..	Exchange Closed; Christmas							
26..	....	2.30B	....	2.30B	2.50	.554	10	46
29..	2.50	2.50	2.30A	2.30A	2.20	.520	1	45
30..	1.90	3.00B	1.80	3.00B	3.30	.659	21	50
31..	3.15	3.20B	2.50	2.50	2.50	.578	3	49

FEBRUARY 1987 70 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.50@.60	2.75B	2.25	2.55B	2.55	.372	16	15
6..	3.00	3.00	2.50	2.70B	2.60	.380	6	19
7..	3.00	3.10B	3.00	3.10B	3.25	.443	2	20
8..	3.00	3.00	2.70A	2.70A	2.60	.375	7	27
9..	2.45	2.90B	2.45	2.75	2.75	.392	2	29
10..	2.50	3.00B	2.35	2.35	2.75	.397	8	37
13..	....	2.75B	....	2.75B	2.95	.418	....	37
14..	3.45	4.10	3.45	4.10	4.00	.492	4	40
15..	4.50	4.50	4.20	4.25B	4.32	.530	2	39
16..	3.80	4.00	3.80	4.00	4.10	.516	3	40
17..	4.15	4.15	4.15	4.15	4.10	.514	2	40

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS
FEBRUARY 1987 70 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	4.50	4.50	4.30	4.30	4.15	.521	2	39
21..	3.20	3.20	3.20	3.20	3.12	.444	1	39
22..	....	....	3.00A	3.00A	3.05	.436	1	39
23..	3.20	3.20	2.55	2.65	2.65	.404	7	43
24..	2.80	2.80	2.70	2.70	2.67	.399	6	48
27..	3.85	3.85	3.85	3.85	3.55	.476	1	47
28..	4.10	4.10	3.87	4.00	4.20	.532	6	48
29..	4.20	4.40	4.00	4.40	4.72	.570	11	57
30..	....	....	4.00A	4.40A	4.12	.532	....	57
31..	....	....	3.00A	3.00A	3.15	.452	....	57

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.50	2.50	2.20	2.25	2.25	.368	7	55
4..	2.40	2.60	2.15	2.20	2.42	.382	8	51
5..	2.50	2.85	2.50	2.85	2.57	.399	2	51
6..	2.30	2.30	2.30	2.30	2.55	.398	1	51
7..	1.80	2.20	1.80	2.00A	1.85	.317	5	50
10..	....	2.20B	1.70A	2.20B	2.30	.373	2	51
11..	2.10	2.55B	2.10	2.55B	2.65	.415	1	51
12..	....	....	2.60A	2.65N	2.82	.440	1	52
13..	3.10	3.50	3.00	3.30A	3.20	.475	2	53
14..	3.50	3.50	3.50	3.50	3.25	.485	3	53
17..	....	....	2.60A	2.60A	2.70	.431	....	53
18..	2.80	3.50B	2.80	3.50B	3.62	.519	3	55
19..	3.65	4.40B	3.65	4.40B	4.50	.588	8	63
20..	4.85	5.30	4.85	5.25	5.45	.655	4	61
21..	5.00	5.20	5.00	5.00	5.75	.662	3	60
24..	....	....	5.40A	5.40A	5.30	.654	1	61
25..	5.00	5.80B	4.80A	5.00	4.87	.629	1	60
26..	....	....	4.70A	4.70A	4.70	.617	....	59
27..	Exchange Closed; Thanksgiving Day							
28..	....	4.75B	....	4.75B	5.62	.682	....	59

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.40	5.75	5.20A	5.75	5.65	.689	4	55
2..	4.90	5.20B	4.40A	5.20B	4.82	.639	1	54
3..	4.65	4.65	3.70A	3.70A	3.62	.547	1	55
4..	3.50	3.75B	3.30A	3.70B	4.37	.609	16	40
5..	4.60	4.60	4.20A	4.60	4.87	.650	1	39
8..	4.80	4.80	4.20A	4.20A	4.10	.594	2	39
9..	....	....	3.60A	4.10N	4.50	.630	....	39
10..	....	....	4.40A	4.50N	4.65	.638	....	39
11..	....	....	3.60A	3.80A	3.70	.567	....	39
12..	....	....	3.40A	3.40A	3.15	.516	....	38
15..	2.50	2.50	2.00	2.25A	2.40	.440	3	37
16..	2.60	2.70B	2.25	2.50	2.65	.471	30	52
17..	2.75	2.75	2.50A	2.50A	2.32	.437	3	52
18..	2.00	2.00	1.90	1.90	2.30	.440	6	48
19..	2.10	2.70	2.10	2.70	2.40	.451	6	50
22..	2.50	2.50	1.60	1.87	1.87	.333	14	58
23..	1.80	1.80	1.40A	1.40A	1.05	.284	5	62
24..	1.05	1.05	.85	.85	.90	.273	2	63
25..	Exchange Closed; Christmas							
26..	1.10	1.10	1.10	1.10	1.10	.302	11	68
29..	.90	.90	.90	.90	.75	.259	1	68
30..	.90	1.45	.90	1.45	1.45	.381	1	68
31..	1.20	1.20	1.00A	1.00A	1.00	.297	4	71

FEBRUARY 1987 74 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	1.80	1.80	1.70A	1.70A	1.55	.258	1	1
7..	....	1.85B	....	1.85B	2.10	.312	....	1
8..	1.65	1.70B	1.60A	1.60A	1.50	.253	1	2
9..	1.50	1.80B	1.50	1.65B	1.65	.267	5	6
10..	....	....	....	1.65N	1.65	.271	....	6
13..	1.25	1.60B	1.25	1.60B	1.75	.287	11	17
14..	2.30	2.50	2.30	2.50	2.50	.353	6	23
15..	2.40	2.85	2.40	2.85	2.75	.389	7	28
16..	2.50	2.50	2.30	2.40B	2.57	.374	9	37
17..	2.40	2.40	2.40	2.40	2.55	.373	1	38
20..	2.75	2.80	2.75	2.80	2.60	.377	3	41
21..	....	....	2.00A	2.00A	1.87	.305	....	41
22..	....	....	1.80A	1.80A	1.80	.297	....	41
23..	1.70	1.70	1.60	1.60	1.60	.269	11	43
24..	1.60	1.60	1.60	1.60	1.57	.264	22	57
27..	2.00	2.00	2.00	2.00	2.15	.330	1	57
28..	2.25	2.30B	2.25	2.30B	2.60	.382	1	58
29..	2.50	2.75	2.25	2.75	2.97	.418	10	68
30..	....	....	2.45A	2.45A	2.55	.381	2	70
31..	1.90	1.90	1.80A	1.80A	1.82	.306	2	68

FROZEN PORK BELLY OPTION ON FUTURES — CALLS
FEBRUARY 1987 74 CALLS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.50	1.50	1.00A	1.40	1.22	.233	5	67
4	1.50	1.50	1.40A	1.40A	1.37	.244	3	69
5	....	....	....	1.37N	1.42	.257	....	68
6	1.65	1.65	1.17	1.20B	1.45	.256	3	71
7	....	....	1.10A	1.10A	1.05	.191	5	69
10	....	1.15B	.95A	1.15B	1.25	.233	....	69
11	....	1.40B	....	1.40B	1.47	.266	....	69
12	....	....	1.40A	1.47N	1.65	.288	....	69
13	1.90	2.00	1.90	1.90	1.85	.318	1	69
14	1.90	1.90	1.85A	1.90	1.87	.325	8	75
17	1.55	1.55	1.55	1.55	1.47	.276	1	75
18	....	2.00B	....	2.00B	2.12	.353	1	74
19	2.20	2.60	2.20	2.60	2.70	.418	6	79
20	2.80	3.40	2.75	3.30	3.37	.487	36	94
21	2.75	3.00	2.75	3.00	3.17	.493	2	95
24	2.95	2.95	2.95	2.95	3.17	.481	1	95
25	2.40	3.60	2.40	3.20	2.92	.453	20	102
26	2.50	2.50	2.50	2.50	2.77	.439	2	100
27	Exchange Closed; Thanksgiving Day							
28	2.70	3.20	2.70	3.20	3.42	.506	4	101

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	3.10A	3.42N	3.45	.509	3	103
2	2.50	2.50	2.30	2.30	2.85	.454	2	101
3	2.05	2.05	1.20	1.20	1.70	.360	11	100
4	1.80	2.00B	1.80	2.00B	2.52	.419	29	88
5	3.00	3.00	2.40A	2.75A	2.85	.461	4	89
8	2.90	2.90	2.40A	2.40A	2.30	.398	3	86
9	1.70	2.10B	1.70	2.10B	2.37	.434	24	85
10	2.40	2.45B	2.25A	2.45B	2.65	.440	3	81
11	1.70	1.70	1.70	1.70	2.00	.368	1	82
12	1.60@.55	1.60	1.50	1.50	1.57	319	5	80
15	1.40	1.40	1.05	1.15A	1.12	.249	31	64
16	1.10	1.25	1.05	1.25	1.30	.273	11	68
17	....	....	1.25A	1.25A	1.10	.244	1	64
18	1.20	1.20	.60	.70	1.10	.245	6	64
19	1.15	1.15	1.15	1.15	1.15	.251	....	64
22	1.00	1.00	.70	.80	.75	.159	13	71
23	.70	.70	.35	.35	.35	.125	6	74
24	.30	.30	.30	.30	.30	.116	6	76
25	Exchange Closed; Christmas							
26	....	....	....	.30N	.30	.127	....	76
29	.25	.25	.25	.25	.22	.096	2	76
30	.25	.25	.25	.25	.35	.165	2	78
31	.40	.40	.30A	.30A	.20	.111	4	78

FEBRUARY 1987 78 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.70	.80B	.70	.80B	.80	.162	4	4
6	.85	1.05	.85	1.05	1.05	.164	5	8
7	....	1.10B	....	1.10B	1.25	.207	....	7
8	1.10	1.10	.90A	.90A	.90	.160	....	7
9	.90	1.00B	.90	.97B	1.00	.171	11	17
10	.90	.90	.85	.85	.85	.173	26	33
13	.75	.90B	.75	.90B	1.02	.185	10	43
14	1.00	1.30	1.00	1.30	1.45	.238	9	50
15	1.47	1.70	1.45	1.50B	1.67	.268	10	56
16	1.50	1.50	1.50	1.50	1.55	.254	6	61
17	1.65	1.65	1.65	1.65	1.57	.252	....	61
20	1.90	1.90	1.60	1.60	1.55	.254	8	63
21	1.00	1.00	1.00	1.00	1.05	.195	....	63
22	....	....	....	1.05N	1.00	.188	1	64
23	.90	.90	.90	.90	.82	.166	10	74
24	.75	.80	.75	.80	.87	.162	22	95
27	....	1.00B	....	1.00B	1.22	.211	..	95
28	1.25@.35	1.35	1.25	1.35	1.47	.254	14	109
29	1.40	1.50	1.40	1.50	1.77	.285	11	116
30	....	....	1.60A	1.60A	1.52	.252	....	116
31	....	....	1.20A	1.20A	1.02	.191	....	116

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.75	.75	.75	.75	.70	.135	....	116
4	.75	.90	.65	.90	.77	.143	16	106
5	....	....	....	.77N	.80	.152	....	103
6	.85	.85	.65	.65	.80	.151	7	98
7	....	....	.60A	.60A	.52	.105	....	98
10	....	.60B	....	.60B	.65	.133	....	98
11	.65	65	.65	.65	.80	.156	2	100
12	....	....	....	.80N	.87	.172	....	100
13	.90	.90	.90	.90	1.00	.194	1	100
14	....	....	....	1.00N	1.05	.199	....	100
17	....	....	.70A	.90A	.77	.159	....	100

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS
FEBRUARY 1987 78 CALLS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	.90B	....	.90B	1.15	.218	....	100
19	1.30	1.75	1.30	1.35	1.52	.271	5	105
20	1.60	2.00	1.60	1.70	1.95	.330	17	90
21	1.50	1.75	1.50	1.75	1.97	.334	6	95
24	....	....	1.90A	1.90A	1.85	.320	....	94
25	1.50	1.80B	1.50	1.80B	1.62	.293	7	89
26	1.30	1.30	1.30	1.30	1.52	.280	1	87
27	Exchange Closed; Thanksgiving Day							
28	....	1.60B	1.00A	1.60B	1.92	.337	....	87

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	1.80	1.80	1.80	1.95	.337	1	88
2	1.10	1.15B	1.10	1.10	1.52	.286	2	90
3	1.70	1.75	1.00	1.00	1.00	.208	35	119
4	1.00	1.20	.95	1.20	1.32	.255	37	109
5	1.50	1.50	1.30	1.30	1.52	.289	3	109
8	1.70	1.70	1.20	1.30B	1.17	.233	5	109
9	.90	.95B	.90	.95B	1.32	.261	1	110
10	....	....	....	1.32N	1.37	.266	....	110
11	.85	.85	.85	.85	.95	.207	1	111
12	.70	.70	.70	.70	.80	.170	1	111
15	.65	.65	.50	.50	.50	.119	6	116
16	....	....	....	.50N	.60	.134	....	116
17	....	....	....	.60N	.50	.115	....	116
18	....	....	.35A	.50N	.32	.114	....	116
19	....	....	....	.32N	.47	.117	....	116
22	.40	.40	.30A	.30A	.27	.063	1	116
23	....	....	.25A	.25A	.15	.044	....	116
24	....	....	....	.15N	.10	.039	....	116
25	Exchange Closed; Christmas							
26	....	....	....	.10N	.07	.042	....	116
29	.05	.05	.05	.05	.05	.027	2	116
30	....	....	....	.05N	.10	.053	....	116
31	.20	.20	.07A	.15A	.10	.030	....	116

FEBRUARY 1987 82 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.90	.90	.90	.90	.90	.161	3	3
21	.70	.70	.70	.70	.57	.117	2	5
22	....	....	....	.57N	.55	.111	....	5
23	....	....	....	.55N	.45	.096	....	5
24	....	....	....	.45N	.45	.093	....	5
27	....	.55B	....	.50B	.70	.126	....	5
28	....	....	....	.70N	.85	.157	....	5
29	.75	.75	.75	.75	1.05	.180	7	12
30	....	....	.75A	.75A	.72	.155	....	12
31	....	....	.60A	.60A	.57	.111	....	12

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.40A	.40A	.37	.073	....	12
4	....	....	....	.37N	.42	.077	....	12
5	....	....	....	.42N	.45	.083	....	12
6	....	....	....	.45N	.42	.082	....	12
7	....	....	.30A	.30A	.30	.053	....	12
10	....	....	.25A	.25B	.35	.069	....	12
11	....	....	....	.35N	.40	.084	....	12
12	....	....	....	.40N	.45	.094	....	12
13	....	....	....	.45N	.50	.108	....	12
14	....	....	....	.50N	.52	.111	....	12
17	....	....	.45A	.45A	.37	.084	....	12
18	.45	.45	.45	.45	.57	.122	10	22
19	....	.65B	....	.65B	.75	.160	....	22
20	.77	.90	.77	.90	.97	.204	6	26
21	.80	.95	.80	.95	.95	.206	6	32
24	....	....	.90A	.90A	.87	.192	....	32
25	.80	.90	.80	.90	.87	.172	11	42
26	....	....	.80A	.80A	.77	.161	....	42
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.77N	.97	.202	....	42

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.97N	.97	.199	....	42
2	.35	.55B	.35	.37B	.75	.161	1	43
3	.95	.95	.60A	.60A	.45	.107	20	63
4	.45	.80	.42	.75A	.67	.137	25	75
5	....	....	....	.67N	.75	.161	....	75
8	....	....	.70A	.70A	.55	.120	....	75
9	....	....	....	.55N	.65	.138	....	75
10	.60	.65	.60	.60A	.57	.140	2	75
11	....	....	.45A	.45A	.45	.102	....	75
12	....	....	....	.45N	.35	.079	....	75
15	.20	.20	.20	.20	.22	.049	2	75

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

FEBRUARY 1987 82 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	....	....	.22N	.25	.056	1	75
17..	.20	.20	.20	.20	.22	.046	5	76
18..	....	....	.17A	.22N	.20	.045	....	76
19..	....	.25B	....	.20N	.20	.046	....	76
22..	.20	.20	.20	.20	.15	.020	23	54
23..	....	....	....	.15N	.10	.013	....	54
24..	.02	.02	.02	.02	.02	.011	18	39
25..	Exchange Closed: Christmas							
26..	....	....	....	.02N	.02	.011	....	39
29..	.02	.02	.02	.02	.02	.005	....	39
30..	....	....	....	.02N	.02	.013	....	36
31..	....	....	....	.02N	.02	.006	5	27

MARCH 1987 70 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	4.00	4.00	4.00	4.00	4.35	.534	....	....
20..	....	4.70B	....	4.70B	5.10	.598	2	2
21..	....	....	....	5.10N	5.30	.602	....	2
24..	....	....	5.00A	5.00A	4.90	.593	....	2
25..	....	5.25B	4.70A	4.90N	4.70	.574	....	2
26..	....	....	....	4.70N	5.10	.561	....	2
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	4.90A	5.10N	5.10	.612	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	5.10N	5.10	.614	....	2
2..	....	....	4.90A	4.90A	4.55	.571	....	2
3..	....	....	4.00A	4.00A	3.60	.493	....	2
4..	....	....	....	3.60N	4.05	.527	....	2
5..	....	....	....	4.05N	4.60	.574	....	2
8..	....	....	4.00A	4.00A	3.75	.525	....	2
9..	....	....	3.50A	3.75N	4.10	.540	....	2
10..	....	....	....	4.10N	4.20	.560	....	2
11..	....	....	4.00A	4.00A	3.65	.509	....	2
12..	....	....	....	3.65N	3.45	.494	....	2
15..	....	....	3.00A	3.00A	2.70	.429	....	2
16..	....	....	....	2.70N	2.80	.448	....	2
17..	....	....	....	2.80N	2.60	.431	....	2
18..	2.50	2.50	2.50	2.50	2.50	.424	5	7
19..	....	....	....	2.50N	2.55	.438	....	7
22..	....	....	2.30A	2.30A	1.72	.351	....	7
23..	....	....	....	1.72N	1.42	.320	....	7
24..	....	....	....	1.42N	1.35	.313	....	7
25..	Exchange Closed: Christmas							
26..	....	....	....	1.35N	1.47	.330	....	7
29..	....	....	....	1.47N	1.45	.305	....	7
30..	....	1.50B	.90A	1.50B	1.70	.390	....	7
31..	1.75	1.75	1.55A	1.55A	1.50	.325	1	8

MARCH 1987 74 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	1.30	1.30	1.30	1.30	1.32	.275	1	1
19..	....	....	....	1.32N	1.35	.287	....	1
22..	1.30	1.30	1.30	1.30	.85	.213	1	2
23..	.90	.90	80	.80	.65	.188	2	4
24..	....	....	....	.65N	.60	.180	....	4
25..	Exchange Closed: Christmas							
26..	....	....	....	.60N	.67	.190	....	4
29..	....	....	....	.67N	.67	.168	....	4
30..	....	....	.65A	.67N	.70	.231	....	4
31..	....	....	....	.70N	.70	.180	....	4

MARCH 1987 78 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	1.70	1.70	1.70	1.70	1.90	.285	....	....
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	....	1.90N	2.00	.328	1	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.00N	2.05	.326	....	1
2..	....	....	1.90A	1.90A	1.65	.286	....	1
3..	....	....	1.50A	1.50A	1.15	.222	....	1
4..	1.20	1.20	1.20	1.20	1.47	.248	....	1
5..	1.85	1.85	1.80A	1.80A	1.70	.286	6	7
8..	....	....	1.50A	1.50A	1.27	.242	....	7
9..	....	....	....	1.27N	1.45	.253	....	7
10..	....	....	....	1.45N	1.50	.269	....	7
11..	1.40	1.40	1.40	1.40	1.17	.229	1	8
12..	....	....	....	1.17N	1.15	.216	....	8
15..	1.00	1.00	1.00	1.00	.90	.168	1	9
16..	....	....	....	.90N	.80	.180	....	9

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

MARCH 1987 78 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	1.00	1.00	1.00	1.00	.75	.169	1	10
18..	.65	.70	.65	.70	.70	.163	2	12
19..	....	....	....	.70N	.67	.171	....	12
22..	.62	.62	.60	.60	.37	.118	3	15
23..	....	....	....	.37N	.27	.099	....	15
24..	....	....	....	.27N	.25	.094	....	15
25..	Exchange Closed: Christmas							
26..	....	....	....	.25N	.27	.098	....	15
29..	....	....	....	.27N	.27	.082	....	15
30..	....	....	....	.27N	.30	.121	....	15
31..	....	....	....	.30N	.30	.088	....	15

MARCH 1987 82 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.45	.45	.45	.45	.42	.108	19	19
18..	....	....	....	.42N	.72	.146	....	19
19..	....	....	....	.72N	.87	.176	....	19
20..	.90	1.10B	.85A	1.10B	1.22	.220	1	20
21..	....	....	....	1.22N	1.25	.220	....	20
24..	....	....	1.10A	1.10A	1.05	.209	....	20
25..	....	....	....	1.05N	1.05	.193	....	20
26..	....	....	1.00A	1.00A	.97	.183	....	20
27..	Exchange Closed: Thanksgiving Day							
28..	1.00	1.00	1.00	1.00	1.15	.217	2	22

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.15N	1.15	.214	....	22
2..	.80	.80	.80	.80	.90	.182	....	22
3..	....	....	.80A	.80A	.60	.133	1	22
4..	.75@.70	.75	.70	.70	.77	.152	19	9
5..	....	....	....	.77N	.90	.181	....	9
8..	....	....	.80A	.80A	.70	.147	....	9
9..	....	....	....	.70N	.80	.154	....	9
10..	....	....	....	.80N	.75	.166	....	9
11..	....	....	....	.75N	.62	.136	....	9
12..	....	....	....	.62N	.55	.127	....	9
15..	....	....	....	.55N	.45	.092	....	9
16..	....	....	....	.45N	.40	.100	....	9
17..	....	....	....	.40N	.37	.093	....	9
18..	.30	.30	.30	.30	.35	.089	15	18
19..	.35	.35	.35	.35	.30	.094	6	24
22..	.25	.25	.25	.25	.15	.059	4	28
23..	....	....	....	.15N	.10	.048	....	28
24..	....	....	....	.10N	.10	.044	....	28
25..	Exchange Closed: Christmas							
26..	....	....	....	.10N	.10	.046	....	28
29..	....	....	....	.10N	.10	.036	....	28
30..	....	....	....	.10N	.10	.057	....	28
31..	....	....	....	.10N	.10	.038	....	28

MAY 1987 66 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	4.90	5.00	4.90	5.00	4.85	.512	3	2
7..	....	5.15B	....	5.15B	5.70	.560	....	2
8..	....	5.80B	....	5.90A	5.10	.516	....	2
9..	....	5.50B	....	5.50B	5.50	.539	....	2
10..	....	....	5.25A	5.25A	5.45	.537	....	2
13..	....	5.50B	5.25A	5.50B	5.75	.551	....	2
14..	....	6.25B	....	6.25B	6.90	.605	....	2
15..	....	7.00B	....	6.90N	7.05	.615	....	2
16..	....	....	7.00A	7.00A	6.95	.608	....	2
17..	....	....	....	6.95N	6.60	.596	....	2
20..	....	6.70B	....	6.70B	6.75	.607	....	2
21..	....	....	6.50A	6.50A	5.65	.552	....	2
22..	....	....	....	5.65N	5.75	.557	....	2
23..	....	....	5.50A	5.50A	5.30	.536	....	2
24..	....	5.40B	....	5.40B	5.30	.536	....	2
27..	....	5.90B	....	5.90B	6.45	.592	....	2
28..	....	....	....	6.45N	7.15	.625	....	2
29..	....	....	....	7.15N	7.20	.628	....	2
30..	....	....	7.00A	7.00A	6.55	.604	....	2
31..	....	....	6.40A	6.40A	5.50	.548	....	2

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	4.90A	4.90A	4.85	.515	....	2
4..	....	....	....	4.85N	5.05	.524	....	2
5..	....	....	....	5.05N	5.27	.538	....	2
6..	....	....	....	5.27N	5.17	.535	....	2
7..	....	....	4.80A	4.80A	4.35	.479	....	2
10..	....	....	....	4.35N	4.52	.496	....	2
11..	....	....	....	4.52N	5.20	.542	....	2

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

MAY 1987 66 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	....	....	5.20N	5.25	.545	....	2
13..	....	5.60B	....	5.60B	5.77	.574	....	2
14..	....	....	....	5.77N	5.65	.566	....	2
17..	....	....	5.20A	5.20A	5.10	.542	....	2
18..	....	....	....	5.10N	6.20	.600	....	2
19..	....	6.50B	....	6.50B	7.25	.640	....	2
20..	....	7.65B	....	7.65B	8.25	.685	....	2
21..	....	....	....	8.25N	8.45	.695	....	2
24..	....	....	8.30A	8.30A	8.20	.692	....	2
25..	....	8.50B	....	8.50B	7.95	.677	....	2
26..	....	....	....	7.95N	7.67	.668	....	2
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	7.67N	8.35	.696	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	8.35N	8.50	.701	....	2
2..	....	....	7.90A	7.90A	7.65	.669	....	2
3..	....	....	6.75A	6.75A	6.40	.614	....	2
4..	....	....	....	6.40N	6.90	.631	....	2
5..	....	....	....	6.90N	7.65	.669	....	2
8..	....	....	....	7.65N	6.85	.636	....	2
9..	....	....	....	6.85N	7.25	.656	....	2
10..	....	....	....	7.25N	7.55	.668	....	2
11..	....	....	7.30A	7.30A	6.90	.641	....	2
12..	....	....	....	6.90N	6.85	.637	....	2
15..	....	....	6.40A	6.40A	6.10	.607	....	2
16..	....	....	....	6.10N	6.20	.621	....	2
17..	....	....	....	6.20N	6.00	.611	....	2
18..	....	....	....	6.00N	5.85	.596	....	2
19..	....	....	....	5.85N	5.85	.608	....	2
22..	....	....	5.40A	5.40A	4.85	.548	....	2
23..	....	....	....	4.85N	4.60	.536	....	2
24..	....	....	....	4.60N	4.45	.536	....	2
25..	Exchange Closed; Christmas							
26..	....	....	....	4.45N	4.40	.540	....	2
29..	....	....	....	4.40N	4.40	.533	....	2
30..	....	....	4.30A	4.30A	5.00	.578	....	2
31..	....	....	....	5.00N	4.10	.528	....	2

MAY 1987 70 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	3.60	3.60	3.60	3.60	4.15	.486	3	3
16..	....	....	3.60A	3.60A	3.57	.501	....	3
17..	3.50	3.50	3.50	3.50	4.10	.491	5	8
18..	....	....	3.90A	3.90A	4.02	.476	....	8
19..	3.20	3.20	3.20	3.20	3.60	.488	3	11
22..	....	....	....	3.60N	3.25	.427	....	11
23..	....	....	....	3.25N	3.00	.413	....	11
24..	2.80	2.80	2.80	2.80	2.90	.412	3	14
25..	Exchange Closed; Christmas							
26..	....	....	....	2.90N	2.85	.414	....	14
29..	....	....	2.80A	2.80A	2.80	.405	....	14
30..	....	3.00B	2.70A	3.00B	3.15	.449	....	14
31..	....	....	....	3.15N	2.50	.398	....	14

MAY 1987 74 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	2.40	2.40	2.35	2.35	2.60	.373	8	8
16..	2.10	2.10	2.10	2.10	2.85	.388	4	12
17..	....	....	....	2.85N	2.70	.378	....	12
18..	2.30	2.30	2.30	2.30	2.70	.364	5	17
19..	....	....	2.50A	2.50A	2.75	.375	....	17
22..	....	....	2.30A	2.30A	2.10	.318	....	17
23..	....	....	....	2.10N	1.90	.304	....	17
24..	....	....	....	1.90N	1.80	.303	....	17
25..	Exchange Closed; Christmas							
26..	....	....	....	1.80N	1.77	.302	....	17
29..	....	....	1.75A	1.77N	1.75	.293	....	17
30..	1.50	1.90B	1.50	1.90B	2.00	.332	4	21
31..	....	....	....	2.00N	1.50	.285	....	21

MAY 1987 78 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	2.15	2.15	2.15	2.15	2.60	.317	9	9
30..	....	....	2.20A	2.20A	2.30	.295	....	9
31..	....	....	....	2.30N	1.85	.247	....	9

FROZEN PORK BELLY OPTION ON FUTURES — CALLS

MAY 1987 78 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	1.75A	1.75A	1.60	.219	....	9
4..	....	....	....	1.60N	1.65	.227	....	9
5..	1.25	1.30B	1.25	1.30B	1.57	.237	1	10
6..	1.50	1.50	1.50	1.50	1.52	.234	2	12
7..	....	....	....	1.52N	1.37	.194	2	14
10..	....	....	....	1.37N	1.45	.205	....	14
11..	1.35	1.45	1.35	1.45	1.65	.239	1	15
12..	1.55	1.80	1.55	1.75A	1.72	.240	9	8
13..	....	....	....	1.72N	1.82	.263	1	8
14..	....	....	....	1.82N	1.82	.256	....	8
17..	....	....	1.50A	1.50A	1.47	.235	....	8
18..	....	....	....	1.47N	1.97	.282	....	8
19..	....	2.10B	....	2.10B	2.55	.319	....	8
20..	2.50	2.95	2.50	2.95	3.07	.363	13	21
21..	2.90	2.90	2.90	2.90	3.05	.373	4	25
24..	....	....	3.00A	3.00A	2.85	.367	....	25
25..	....	3.00B	....	2.85N	2.85	.349	....	25
26..	....	....	2.80A	2.80A	2.67	.340	....	25
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	2.67N	2.67	.368	....	25

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.67N	3.00	.370	....	25
2..	....	....	2.90A	2.90A	2.65	.337	....	25
3..	....	....	2.25A	2.25A	2.10	.284	....	25
4..	2.10	2.10	2.10	2.10	2.30	.300	2	27
5..	....	2.40B	....	2.40B	2.65	.336	....	27
8..	....	....	2.50A	2.50A	2.30	.303	....	27
9..	....	....	2.10A	2.10A	2.07	.322	....	27
10..	....	....	....	2.07N	2.60	.334	....	27
11..	....	....	2.30A	2.30A	2.30	.309	....	27
12..	....	....	2.15A	2.15A	2.12	.305	....	27
15..	1.60	1.60	1.60	1.60	1.85	.275	4	31
16..	....	....	1.50A	1.50A	1.47	.289	....	31
17..	1.80	1.80	1.50	1.50	1.47	.280	9	36
18..	1.30	1.30	1.30	1.30	1.37	.267	1	37
19..	....	....	1.30A	1.30A	1.27	.277	....	37
22..	....	....	....	1.27N	1.30	.228	....	37
23..	....	....	....	1.30N	1.15	.215	....	37
24..	....	....	1.10A	1.10A	1.07	.213	....	37
25..	Exchange Closed; Christmas							
26..	....	....	1.00A	1.00A	.97	.211	....	37
29..	....	....	....	.97N	.97	.202	....	37
30..	.80	1.10B	.80	1.10B	1.10	.234	3	39
31..	....	....	.90A	1.07A	.90	.195	4	43

MAY 1987 82 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	1.97	2.00B	1.97	1.97	1.90	.261	10	10
26..	....	....	....	1.90N	1.95	.252	....	10
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	1.80A	1.95N	2.00	.277	....	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.00N	2.05	.278	....	10
2..	....	....	2.00A	2.00A	1.82	.249	....	10
3..	....	....	1.50A	1.50A	1.30	.203	....	10
4..	....	....	....	1.30N	1.45	.217	....	10
5..	....	....	....	1.45N	1.75	.248	....	10
8..	....	....	....	1.75N	1.50	.219	....	10
9..	....	....	....	1.50N	1.80	.235	....	10
10..	1.30	1.30	1.30	1.30	1.42	.246	....	10
11..	....	....	....	1.42N	1.42	.224	....	10
12..	....	....	....	1.42N	1.40	.221	5	15
15..	....	....	1.20A	1.20A	1.20	.196	....	15
16..	....	....	....	1.20N	1.15	.207	....	15
17..	....	....	1.07A	1.07A	1.05	.200	....	15
18..	.80	.80	.80	.80	87	.189	5	20
19..	....	....	.80A	.80A	.77	.198	....	20
22..	.65	.65	.65	.65	.62	.157	1	21
23..	....	....	....	.62N	.70	.146	....	21
24..	....	....	....	.70N	.62	.144	....	21
25..	Exchange Closed; Christmas							
26..	....	....	....	.62N	.65	.142	....	21
29..	....	....	....	.65N	.65	.134	....	21
30..	....	....	....	.65N	.65	.158	....	21
31..	....	....	....	.65N	.60	.127	....	21

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 54 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.50	.50	.50	.50	.45	.067	1	1
24..	....	....	....	.45N	.40	.068	....	1
27..	....	....	.30A	.30A	.22	.043	....	1
28..	....	....	....	.22N	.22	.031	....	1
29..	.20	.20	.20	.20	.15	.024	10	11
30..	....	....	....	.15N	.15	.030	....	11
31..	....	....	....	.15N	.27	.046	....	11

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.27N	.35	.066	....	11
4..	....	....	....	.35N	.37	.061	....	11
5..	....	....	....	.37N	.32	.055	....	11
6..	....	....	.27A	.27A	.25	.054	....	11
7..	....	....	....	.25N	.42	.082	....	11
10..	....	....	.35A	.35A	.30	.058	....	11
11..	....	....	.25A	.25A	.22	.045	....	11
12..	....	....	....	.22N	.20	.038	....	11
13..	....	....	....	.20N	.17	.031	....	11
14..	....	....	....	.17N	.15	.028	....	11
17..	....	....	....	.15N	.17	.035	....	11
18..	....	....	....	.17N	.12	.020	....	11
19..	....	....	....	.12N	.12	.013	....	11
20..	....	....	....	.12N	.05	.007	....	11
21..	....	....	....	.05N	.05	.007	....	11
24..	....	....	....	.05N	.05	.006	....	11
25..	....	....	....	.05N	.05	.007	....	11
26..	....	....	....	.05N	.05	.008	....	11
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.05N	.07	.004	....	11

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.07N	.02	.003	....	11
2..	....	....	....	.02N	.05	.005	....	11
3..	....	....	....	.05N	.05	.009	....	11
4..	....	....	....	.05N	.05	.005	....	11
5..	....	....	....	.05N	.02	.004	....	11
8..	....	....	....	.02N	.02	.005	....	11
9..	....	....	....	.02N	.05	.003	....	11
10..	....	....	....	.05N	.05	.003	....	11
11..	....	....	....	.05N	.05	.005	....	11
12..	....	....	....	.05N	.05	.007	....	11
15..	....	....	....	.05N	.02	.010	....	11
16..	....	....	....	.02N	.05	.008	....	11
17..	....	....	....	.05N	.05	.009	....	11
18..	....	....	....	.05N	.05	.008	....	11
19..	....	....	....	.05N	.02	.007	....	11
22..	....	....	....	.02N	.05	.013	....	11
23..	....	....	....	.05N	.05	.016	....	11
24..	....	....	....	.05N	.02	.015	....	11
25..	Exchange Closed; Christmas							
26..	....	....	...	.02N	.02	.008	....	11
29..	....	....	....	.02N	.02	.007	....	11
30..	....	....	....	.02N	.02	.002	....	11
31..	....	....	....	.02N	.02	.003	...	11

FEBRUARY 1987 58 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	1.20	1.20	1.15A	1.15A	1.15	.182	....	....
10..	1.10	1.20B	1.10	1.10	1.15	.177	15	15
13..	....	1.20B	1.10A	1.10A	1.00	.160	1	15
14..	.80	.80	.80	.80	.65	.117	12	25
15..	....	....	....	.65N	.57	.098	....	25
16..	.60	.60	.60	.60	.60	.104	1	26
17..	....	....	....	.60N	.60	.103	....	26
20..	.50	.55	.50	.55	.52	.097	3	28
21..	....	.65B	....	.65B	.75	.133	....	26
22..	....	....	....	.75N	.77	.136	....	26
23..	....	....	....	.77N	.90	.154	....	26
24..	....	....	....	.90N	.95	.156	....	26
27..	....	....	.70A	.70A	.60	.110	....	26
28..	....	....	....	.60N	.50	.084	....	26
29..	....	....	....	.50N	.42	.070	....	26
30..	....	....	....	.42N	.47	.083	....	26
31..	....	.55B	....	.55B	.70	.117	....	26

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.70N	.85	.159	....	26
4..	.70	.95	.70	.95	.87	.150	10	36
5..	....	....	....	.87N	.82	.139	1	37
6..	....	....	....	.82N	.77	.138	....	36
7..	....	....	....	.77N	1.12	.191	....	36

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 58 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.90	.90	.90	.90	.80	.146	2	38
11..	....	....	.65A	.65A	.62	.122	....	38
12..	....	....	....	62N	.55	.107	....	38
13..	.30	.30	.30	.30	.45	.091	1	38
14..	....	....	....	.45N	.45	.086	....	38
17..	....	....	....	.45N	.55	.103	....	38
18..	....	....	....	.55N	.35	.068	....	38
19..	....	....	.30A	.30A	.22	.047	....	38
20..	....	....	....	.22N	.17	.031	....	38
21..	.10	.10	.10	.10	.15	.029	2	40
24..	....	....	....	.15N	.17	.028	....	40
25..	....	....	.15A	.15A	.15	.032	....	40
26..	....	....	....	.15N	.15	.033	....	40
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.15N	.12	.021	....	38

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.12N	.07	.018	....	38
2..	....	....	....	.07N	.10	.025	....	38
3..	....	....	....	.10N	.20	.041	....	38
4..	....	....	....	.20N	.17	.028	....	38
5..	....	....	.15A	.15A	.10	.021	....	38
8..	....	....	....	.10N	.15	.027	....	38
9..	....	....	....	.15N	.12	.021	....	38
10..	....	....	....	.12N	.10	.019	....	38
11..	....	....	....	.10N	.15	.029	....	38
12..	....	....	....	.15N	.20	.038	....	38
15..	.12	.12	.12	.12	.12	.051	25	63
16..	....	....	....	.12N	.10	.042	....	63
17..	....	....	....	.10N	.10	.048	....	63
18..	....	....	....	.10N	.17	.046	....	63
19..	....	....	....	.17N	.15	.042	....	63
22..	....	.20B	....	.20B	.30	.069	....	63
23..	....	....	.20A	.20A	.25	.082	....	63
24..	....	....	....	.25N	.20	.080	....	63
25..	Exchange Closed; Christmas							
26..	....	....	....	.20N	.10	.057	....	63
29..	....	....	....	.10N	.10	.057	....	63
30..	....	....	....	.10N	.10	.024	....	63
31..	....	....	.05A	.10N	.05	.035	....	63

FEBRUARY 1987 62 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.45	2.45	2.45	2.45	2.45	.338	....	....
6..	2.25	2.35B	2.25	2.35B	2.40	.326	6	6
7..	1.90	1.90	1.90	1.90	1.90	.269	1	7
8..	2.10	2.20B	2.10	2.20B	2.50	.329	3	10
9..	2.50	2.50	2.30A	2.50	2.40	.312	18	20
10..	2.30	2.30	2.30	2.30	2.30	.307	1	20
13..	....	2.40B	2.20A	2.20A	2.02	.284	....	20
14..	....	....	1.70A	1.70A	1.45	.224	....	20
15..	....	....	1.35A	1.35A	1.30	.195	....	20
16..	1.25	1.25	[illegible]	1.25	1.35	.204	....	20
17..	....	....	....	1.35N	1.35	.204	1	20
20..	1.00	1.10B	1.00	1.00	1.25	.196	5	25
21..	....	1.50B	....	1.50B	1.67	.252	....	23
22..	1.95	1.95	1.65	1.65	1.70	.258	3	25
23..	....	1.80B	....	1.70N	1.95	.283	....	25
24..	....	....	1.80A	1.95N	1.97	.287	....	25
27..	1.20	1.35	1.20	1.35	1.35	.220	2	27
28..	1.27	1.27	1.27	1.27	1.17	.180	1	27
29..	1.30	1.30	1.25A	1.25A	1.02	.155	2	28
30..	....	....	....	1.02N	1.12	.178	....	28
31..	....	1.35B	....	1.35B	1.52	.234	....	28

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	1.80B	....	1.80B	2.00	.300	...	28
4..	1.90	2.00	1.90	2.00	1.92	.287	10	33
5..	....	....	....	1.92N	1.80	.271	....	33
6..	....	....	....	1.80N	1.75	.270	....	33
7..	2.10	2.20	2.00	2.20	2.40	.346	9	37
10..	2.30	2.30	2.00A	2.00A	1.82	.286	3	40
11..	....	....	1.60A	1.60A	1.50	.249	....	39
12..	....	....	....	1.50N	1.35	.227	....	39
13..	....	....	1.20A	1.20A	1.15	.200	....	39
14..	.95	1.10B	.95	1.00B	1.12	.192	5	39
17..	....	1.15B	....	1.15B	1.35	.226	5	43
18..	....	....	1.10A	1.10A	.92	.164	....	43
19..	.75@.80	.80	.75	.80	67	.123	6	43
20..	.45	.45	.45	.45	.47	.090	2	43
21..	.55	.55	.55	.55	.40	.085	12	52
24..	....	....	....	.40N	.42	.085	....	52

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 62 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.42	.42	.40A	.40A	.45	.094	....	52
26..	....	....	....	.45N	.45	.099	1	53
27..	Exchange Closed; Thanksgiving Day							
28	....	....	.40A	.40A	.32	.069	....	53

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.32N	.32	.064	....	53
2..	....	....	....	.32N	.37	.082	....	53
3..	....	....	.32A	.37N	.57	.122	...	53
4..	....	....	....	.57N	45	.092	....	53
5..	....	....	....	.45N	.37	.074	....	53
8..	...	....	.30A	.30A	.45	.093	....	53
9..	....	....	....	.45N	.35	.077	....	53
10..	.30	.30	.30	.30	.35	.073	1	53
11..	....	....	....	.35N	.45	.100	..	53
12..	....	....	....	.45N	.60	.124	....	53
15..	.70	.70	.70	.70	65	.158	1	54
16..	.50	.50	.50	.50	.47	.138	2	54
17..	.40	.40	.40	.40	.45	.155	2	54
18..	.45	.45	.45	.45	.60	.151	3	54
19..	....	....	.50A	.60N	.60	.142	....	54
22..	.85	.85	.85	.85	.85	.210	2	54
23..	....	....	.70A	.80A	.77	.243	....	52
24..	.75	.75	.75	.75	82	.243	2	52
25..	Exchange Closed; Christmas							
26..	....	....	.80A	.80A	.57	.202	....	50
29..	.60	.60	.60	.60	60	.214	1	50
30..	.50	.50	.40A	.40A	.37	.121	3	51
31..	.35	.35	.35	.35	40	.165	5	51

FEBRUARY 1987 66 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.80	4.80	4.50A	4.50A	4.40	485	1	1
6..	4.25	4.25	4.25	4.25	4.25	.475	1	2
7..	3.75	3.75	3.70A	3.75	3.75	.411	1	3
8..	3.25	4.00B	3.25	4.00B	4.35	.479	1	2
9..	...	....	3.75A	4.25A	4.25	.461	....	2
10..	4.10	4.20B	4.10	4.20B	4.05	.456	1	3
13..	....	4.25B	4.00A	4.00A	3.67	.432	....	3
14..	3.05@.00	3.05	2.95A	2.95A	2.75	.360	19	21
15..	2.50	2.50	2.45A	2.45A	2.52	.324	1	22
16..	2.60	2.60	2.60	2.60	2.60	.336	8	28
17..	....	....	....	2.60N	2.62	.337	....	26
20..	....	....	2.30A	2.50A	2.47	.328	....	26
21..	....	3.05B	....	3.05B	3.17	.400	....	26
22..	....	3.25B	....	3.17N	3.22	.408	....	26
23..	....	3.50B	....	3.22N	3.65	.439	....	26
24..	....	....	3.40A	3.65N	3.70	.444	....	26
27..	....	....	2.70A	2.70A	2.65	.366	....	26
28..	....	....	2.40A	2.40A	2.30	.313	....	26
29..	2.00	2.00	2.00	2.00	2.00	.280	2	28
30..	2.30	2.30	2.30	2.30	2.27	.312	1	29
31..	....	2.75B	....	2.75B	2.92	.386	....	29

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.60	3.60	3.60	3.60	3.70	.467	....	29
4..	3.50	3.85B	3.50	3.75A	3.60	.452	1	29
5..	....	....	....	3.60N	3.35	.434	....	29
6..	3.50	3.50	3.50	3.50	3.35	.434	1	29
7..	....	3.50B	....	3.50B	4.30	.521	....	29
10..	....	....	3.65A	3.65A	3.52	.457	....	29
11..	2.95	3.10B	2.95	2.95	3.00	.414	6	34
12..	3.00	3.00	3.00	3.00	2.77	.387	1	35
13..	2.00	2.10	2.00	2.10	2.45	.353	5	38
14..	2.00	2.00	2.00	2.00	2.35	.344	1	39
17..	2.85	2.85	2.85	2.85	2.75	.391	8	34
18..	1.95@2.00	2.00	1.95	2.00	2.02	.308	2	34
19..	....	....	1.60A	1.60A	1.57	.249	1	34
20..	....	....	1.20A	1.35A	1.20	.196	....	34
21..	1.00	1.30	1.00	1.30	1.07	.189	4	38
24..	....	....	....	1.07N	.97	.192	....	38
25..	1.00	1.00	.75A	.90	.87	.209	3	37
26..	.90	.90	.90	.90	1.22	.218	3	38
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	1.10A	1.10A	.90	.168	....	39

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.80	.80	.80	.80	.85	.160	....	39
2..	.80	1.20	.80	.82	1.07	.195	4	41
3..	1.00	1.10B	1.00	1.10B	1.37	.265	3	43
4..	1.50	1.50	1.50	1.50	1.20	.216	3	43
5..	....	....	....	1.20N	.97	.184	....	42

(Continued in Next Column)

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

FEBRUARY 1987 66 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	....	.90A	.97N	1.20	.222	....	41
9..	....	....	....	1.20N	1.02	.194	....	41
10..	.80	.80	.80	.80	.95	.187	1	40
11..	1.10	1.10	1.10	1.10	1.27	.239	1	41
12..	....	....	....	1.27N	1.47	.280	....	41
15..	2.00	2.00	1.80A	1.80A	1.87	.341	1	41
16..	....	....	....	1.87N	1.65	.311	....	41
17..	....	....	1.60A	1.65N	1.77	.340	....	41
18..	....	....	1.75A	1.75A	1.70	.335	....	41
19..	1.70	1.70	1.60A	1.70	1.67	.324	6	45
22..	1.70	2.80	1.70	2.52	2.50	.433	20	55
23..	2.10	2.10	1.55	2.00	2.10	.482	12	47
24..	2.20	2.20	2.00	2.15	2.37	.489	8	50
25..	Exchange Closed; Christmas							
26..	....	....	2.20A	2.20A	1.90	.445	....	47
29..	....	....	....	1.90N	2.15	.479	....	47
30..	1.80	1.80	1.35	1.35	1.35	.340	....	47
31..	1.35	1.35	1.35	1.35	1.65	.421	8	41

FEBRUARY 1987 70 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	4.60	4.60	4.60	4.60	4.70	.507	1	1
15..	....	....	4.30A	4.50A	4.32	.469	....	1
16..	....	....	....	4.32N	4.47	.483	....	1
17..	....	....	....	4.47N	4.47	.485	....	1
20..	....	....	4.40A	4.40A	4.30	.478	....	1
21..	....	5.00B	....	5.00B	5.27	.555	....	1
22..	....	5.40B	....	5.40B	5.37	.563	....	1
23..	....	5.70B	....	5.37N	5.92	.595	....	1
24..	....	....	5.50A	5.92N	5.95	.600	....	1
27..	4.20	4.20	4.20	4.20	4.60	.523	1	2
28..	4.00	4.10B	4.00	4.10B	4.10	.467	....	2
29..	4.00	4.00	3.90A	3.90A	3.60	.429	1	3
30..	....	3.80B	....	3.80B	3.97	.467	2	4
31..	....	4.90B	....	4.90B	5.00	.547	....	4

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	6.00	6.00	5.95A	5.95A	6.05	.631	2	4
4..	5.75	6.00	5.75	6.00	5.95	.617	1	5
5..	5.70	5.70	5.70	5.70	5.60	.600	2	5
6..	....	....	....	5.60N	5.57	.601	....	5
7..	....	6.00B	....	6.00B	6.90	.682	....	5
10..	....	7.00B	6.00A	6.00A	5.90	.626	....	5
11..	....	....	5.30A	5.30A	5.20	.584	....	4
12..	....	....	5.10A	5.10A	4.85	.559	....	4
13..	4.00	4.05B	3.90A	4.05B	4.40	.524	6	10
14..	4.55	4.55	4.50A	4.50A	4.25	.514	2	10
17..	4.90	4.90	4.60A	4.90	4.80	.568	2	13
18..	4.10	4.10	4.00A	4.00A	3.82	.480	1	12
19..	3.20	3.20	2.80A	3.05	3.05	.411	2	14
20..	....	....	2.35A	2.35A	2.32	.344	...	14
21..	2.10	2.40	2.10	2.10A	2.07	.337	8	19
24..	2.30	2.30	2.30	2.30	2.35	.345	2	17
25..	2.30	2.30	1.40	1.85	2.25	.370	1	20
26..	2.25	2.25	2.25	2.25	2.57	.382	5	23
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	2.20A	2.20A	2.02	.317	....	23

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.80A	1.80A	1.77	.310	....	23
2..	....	2.20B	....	2.20B	2.35	.360	....	23
3..	....	2.60B	2.20A	2.60B	3.12	.452	....	20
4..	3.25	3.25	2.90	3.10	2.60	.390	5	23
5..	....	....	2.40A	2.50A	2.20	.349	....	23
8..	2.10	2.30B	2.10	2.30B	2.62	.405	4	23
9..	....	....	2.60A	2.60A	2.32	.369	....	23
10..	2.00	2.00	2.00	2.00	2.25	.361	1	23
11..	2.30	2.60	2.30	2.30	2.77	.432	2	24
12..	....	....	....	2.77N	3.25	.483	1	25
15..	3.20	3.85	3.20	3.75A	3.70	.559	1	25
16..	3.90	3.90	3.30A	3.30A	3.50	.528	4	28
17..	3.00	3.15B	3.00	3.15B	3.80	.562	3	30
18..	....	....	3.70A	3.70A	3.70	.559	....	30
19..	....	....	3.45A	3.45A	3.47	.548	1	29
22..	4.00	4.40	4.00	4.40	4.80	.666	9	30
23..	3.50	4.30	3.50	4.30	4.80	.715	2	28
24..	4.70	4.70	4.70	4.70	4.97	.726	1	29
25..	Exchange Closed; Christmas							
26..	....	....	4.70A	4.70A	4.30	.697	....	29
29..	....	....	....	4.30N	4.65	.740	....	29
30..	....	4.85B	4.50A	4.50A	3.40	.613	....	29
31..	3.40	3.40	3.40	3.40	4.15	702	2	27

FROZEN PORK BELLY OPTION ON FUTURES — PUTS
FEBRUARY 1987 74 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	4.25	4.25	4.10	4.10	4.20	.506	2	2
24				4.20N	4.22	.518		2
25	3.20	3.60B	3.20	3.60B	4.37	.546		2
26				4.37N	4.62	.560	2	4
27	Exchange Closed: Thanksgiving Day							
28	3.75	3.75	3.75	3.75	3.82	.493	1	4

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			3.70A	3.70A	3.80	.490		4
2		4.10B		4.10B	4.32	.545		4
3		5.00B	4.10A	5.00B	5.47	.639		4
4			5.40A	5.40A	4.70	.580		4
5			4.50A	4.50A	4.22	.538		4
8		4.40B	4.00A	4.40B	4.82	.601		4
9			4.60A	4.60A	4.35	.565		4
10				4.35N	4.27	.559		4
11		4.30B		4.30B	5.05	.631		4
12				5.05N	5.65	.680		4
15				5.65N	6.42	.750		4
16				6.42N	6.20	.726		4
17				6.20N	6.55	.755		4
18				6.55N	6.45	.754		4
19			6.30A	6.30A	6.30	.748		4
22		6.60B		6.60B	7.57	.840		4
23	7.60	7.60	7.50A	7.60	8.10	.874	1	5
24				8.10N	8.32	.883		5
25	Exchange Closed: Christmas							
26			8.00A	8.00A	7.65	.872		5
29				7.65N	8.20	.903		5
30				8.20N	6.35	.834		5
31				6.35N	7.35	.888		5

MARCH 1987 54 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	.25	.25	.25	.25	.50	.086	20	20

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3				.50N	.62	.112		20
4				.62N	.65	.103		20
5				.65N	.57	.097		20
6	.37	.37	.37	.37	.37	.096	25	45
7		.60B		.60B	.80	.132		45
10				.80N	.62	.108		45
11				.62N	.47	.088		45
12				.47N	.37	.079		45
13				.37N	.35	.069		45
14				.35N	.35	.067		45
17	.32	.32	.32	.32	.35	.075	20	65
18				.35N	.25	.052		65
19				.25N	.20	.039		65
20				.20N	.10	.027		65
21				.10N	.10	.025		65
24				.10N	.12	.025		65
25				.12N	.15	.027		65
26				.15N	.15	.029		65
27	Exchange Closed: Thanksgiving Day							
28	.12@.10	.12	.10	.10	.10	.020	16	65

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				.10N	.05	.019		65
2				.05N	.07	.024		65
3				.07N	.17	.037		65
4				.17N	.15	.031		65
5				.15N	.10	.023		65
8				.10N	.15	.029		65
9				.15N	.12	.026		65
10				.12N	.10	.023		65
11				.10N	.15	.031		65
12				.15N	.20	.033		65
15				.20N	.20	.044		65
16				.20N	.15	.040		65
17				.15N	.15	.043		65
18				.15N	.15	.044		65
19				.15N	.15	.040		65
22				.15N	.20	.061		65
23				.20N	.20	.067		65
24				.20N	.17	.066		65
25	Exchange Closed: Christmas							
26				.17N	.15	.054		65
29				.15N	.20	.054		65
30				.20N	.20	.031		65
31				.20N	.20	.043		65

FROZEN PORK BELLY OPTION ON FUTURES — PUTS
MARCH 1987 58 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.35	.35	.35	.35	.37	.118		
16	.30	.30	.30	.30	.32	.108	50	50
17				.32N	.32	.115		50
18		.35B		.32N	.45	.118		50
19				.45N	.45	.110		50
22				.45N	.65	.155		50
23			.60A	.60A	.65	.169		50
24				.65N	.62	.169		50
25	Exchange Closed: Christmas							
26				.62N	.55	.148		50
29				.55N	.55	.154		50
30				.55N	.45	.102		50
31			.40A	.40A	.40	.132		50

MARCH 1987 66 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	4.95	4.95	4.75A	4.75A	4.55	.456	1	1
14			3.80A	3.80A	3.60	.390		1
15			3.50A	3.50A	3.30	.365		1
16				3.30N	3.40	.371		1
17				3.40N	3.57	.389		1
20			3.55A	3.55A	3.45	.381		1
21		3.50B		3.50B	4.25	.448		1
22				4.25N	4.17	.444		1
23		4.25B		4.25B	4.52	.471		1
24			4.50A	4.52N	4.60	.479		1
27			3.90A	3.90A	3.60	.409		1
28				3.60N	3.12	.361		1
29				3.12N	3.00	.342		1
30				3.00N	3.15	.369		1
31		3.20B		3.20B	4.00	.438		1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		4.40B		4.40B	4.70	.503		1
4			4.65A	4.65A	4.57	.484		1
5				4.57N	4.30	.472		1
6	4.00	4.00	4.00	4.00	4.00	.472	1	2
7		4.50B		4.50B	5.30	.547		2
10				5.30N	4.70	.504		2
11			4.45A	4.45A	4.00	.459		2
12				4.00N	3.85	.438		2
13			3.50A	3.50A	3.47	.411		2
14				3.47N	3.40	.408		2
17		3.60B		3.60B	3.70	.440		2
18				3.70N	2.85	.367		2
19				2.85N	2.40	.320		2
20		2.50B	2.20A	2.20A	1.82	.234		2
21				1.82N	1.75	.260		2
24				1.75N	1.70	.265		2
25			1.60A	1.70N	1.95	.281		2
26				1.95N	1.80	.291		2
27	Exchange Closed: Thanksgiving Day							
28	1.95	1.95	1.95	1.95	1.60	.247	1	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				1.60N	1.60	.243		2
2				1.60N	1.97	.279		2
3			1.90A	1.97N	2.50	.348		2
4				2.50N	2.27	.316		2
5			2.00A	2.00A	1.80	.275		2
8	2.20	2.20	1.90A	2.20	2.20	.316		2
9				2.20N	2.10	.302	1	3
10			1.90A	1.90A	1.85	.285		3
11				1.85N	2.20	.329		3
12				2.20N	2.30	.343		3
15				2.30N	2.90	.402		3
16				2.90N	2.60	.383		3
17	2.30	2.30	2.30	2.30	2.65	.398	1	4
18				2.65N	2.75	.405		4
19				2.75N	2.55	.391		4
22		2.70B		2.70B	3.30	.477		4
23			3.20A	3.20A	3.52	.508		4
24				3.52N	3.55	.513		4
25	Exchange Closed: Christmas							
26			3.50A	3.50A	3.20	.490		4
29				3.20N	3.30	.512		4
30			2.75A	2.75A	2.55	.418		4
31				2.55N	2.80	.484		4

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

MARCH 1987 70 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.90	2.90	2.90	2.90	2.90	.385	1	1
2	....	3.00B	....	3.00B	3.57	.428	....	1
3	....	....	3.50A	3.57N	4.47	.506	....	1
4	....	....	4.40A	4.40A	4.00	.472	....	1
5	....	....	3.60A	3.60A	3.40	.425	....	1
8	....	....	....	3.40N	3.97	.474	....	1
9	....	....	....	3.97N	3.80	.459	....	1
10	....	....	....	3.80N	3.50	.439	....	1
11	....	....	....	3.50N	4.00	.490	....	1
12	....	....	....	4.00N	4.20	.505	....	1
15	....	....	....	4.20N	5.10	.570	....	1
16	....	....	4.90A	4.90A	4.70	.551	....	1
17	....	....	....	4.70N	4.70	.568	....	1
18	....	....	....	4.70N	4.90	.575	....	1
19	....	....	....	4.90N	4.65	.561	....	1
22	....	5.00B	....	5.00B	5.80	.648	....	1
23	5.30	5.30	5.30	5.30	6.12	.679	1	1
24	....	....	....	6.12N	6.12	.686	....	1
25	Exchange Closed; Christmas							
26	....	....	6.00A	6.00A	5.72	.669	....	1
29	....	....	....	5.72N	6.20	.694	....	1
30	....	....	....	6.20N	4.60	.609	....	1
31	....	....	....	4.60N	5.67	.674	....	1

MAY 1987 54 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.90	.90	.90	.90	.95	.136	15	15
23	....	....	....	.95N	1.15	.147	....	15
24	....	....	....	1.15N	1.15	.147	....	15
27	....	....	1.10A	1.10A	.85	.115	....	15
28	....	....	....	.85N	.77	.099	....	15
29	....	....	....	.77N	.75	.098	....	15
30	....	....	....	.75N	.85	.109	....	15
31	....	....	....	.85N	1.10	.138	....	15

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.10N	1.20	.155	....	15
4	....	....	....	1.20N	1.22	.150	....	15
5	....	....	....	1.22N	1.05	.141	....	15
6	....	....	....	1.05N	1.07	.143	....	15
7	....	....	....	1.07N	1.45	.177	....	15
10	....	....	....	1.45N	1.30	.165	....	15
11	.80	.80	.80	.80	1.00	.138	2	17
12	....	....	....	1.00N	1.00	.136	....	17
13	....	....	....	1.00N	.82	.120	....	17
14	....	....	....	.82N	.90	.124	....	17
17	....	....	....	.90N	.92	.135	....	17
18	....	....	....	.92N	.65	.105	....	17
19	....	....	....	.65N	.60	.087	....	17
20	....	....	.55A	.55A	.45	.069	....	17
21	....	....	....	.45N	.40	.064	....	17
24	....	....	....	.40N	.32	.064	....	17
25	....	....	....	.32N	.45	.070	....	17
26	....	....	....	.45N	.47	.073	....	17
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.47N	.40	.062	....	17

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.40N	.30	.059	....	17
2	....	....	....	.30N	.45	.071	....	17
3	....	....	....	.45N	.60	.092	....	17
4	....	....	....	.60N	.55	.085	....	17
5	....	....	....	.55N	.47	.070	....	17
8	....	....	....	.47N	.52	.082	....	17
9	....	....	....	.52N	.50	.074	....	17
10	....	....	....	.50N	.45	.070	....	17
11	....	....	....	.45N	.47	.080	....	17
12	....	....	....	.47N	.52	.082	....	17
15	....	....	....	.52N	.60	.094	....	17
16	....	....	....	.60N	.45	.088	....	17
17	....	....	....	.45N	.45	.092	....	17
18	....	....	....	.45N	.55	.099	....	17
19	....	....	....	.55N	.52	.094	....	17
22	....	....	....	.52N	.75	.122	....	17
23	....	....	.65A	.65A	.67	.125	....	17
24	....	....	....	.67N	.62	.123	....	17
25	Exchange Closed; Christmas							
26	....	....	....	.62N	.60	.118	....	17
29	....	....	....	.60N	.60	.117	....	17
30	....	....	....	.60N	.55	.095	....	17
31	....	....	....	.55N	.55	.117	....	17

FROZEN PORK BELLY OPTION ON FUTURES — PUTS

MAY 1987 58 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	1.50	1.50	1.50	1.50	1.45	.171	1	1
30	....	....	....	1.45N	1.60	.187	....	1
31	....	....	....	1.60N	2.05	.228	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	2.05N	2.22	.252	....	1
4	....	....	....	2.22N	2.25	.245	....	1
5	....	....	....	2.25N	2.00	.234	....	1
6	....	....	....	2.00N	2.05	.236	....	1
7	....	....	....	2.05N	2.67	.281	....	1
10	....	....	....	2.67N	2.37	.266	....	1
11	....	....	....	2.37N	1.90	.229	....	1
12	....	....	....	1.90N	1.85	.227	....	1
13	....	....	....	1.85N	1.65	.205	....	1
14	....	....	....	1.65N	1.75	.211	....	1
17	....	....	....	1.75N	1.85	.227	....	1
18	....	....	....	1.85N	1.35	.165	....	1
19	....	....	....	1.35N	1.20	.158	....	1
20	....	....	....	1.20N	.95	.130	....	1
21	....	....	....	.95N	.90	.123	....	1
24	....	....	....	.90N	.77	.124	....	1
25	....	....	....	.77N	.97	.132	....	1
26	....	....	.90A	.90A	1.00	.137	....	1
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.00N	.85	.120	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.85N	.75	.116	....	1
2	....	....	....	.75N	1.00	.135	....	1
3	....	....	....	1.00N	1.25	.169	....	1
4	....	....	....	1.25N	1.17	.158	....	1
5	....	....	....	1.17N	1.00		....	1
8	....	....	....	1.00N	1.15	.154	....	1
9	....	....	....	1.15N	1.00	.142	....	1
10	....	....	....	1.00N	1.00	.135	....	1
11	....	....	....	1.00N	1.05	.151	....	1
12	....	....	....	1.05N	1.15	.154	....	1
15	....	....	....	1.15N	1.17	.172	....	1
16	....	....	....	1.17N	1.00	.163	....	1
17	1.30	1.30	1.30	1.30	1.10	.170	1	2
18	....	....	....	1.10N	1.20	.180	....	2
19	....	....	....	1.20N	1.15	.172	....	2
22	....	....	....	1.15N	1.45	.214	....	2
23	....	....	1.40A	1.45N	1.50	.220	....	2
24	....	....	....	1.50N	1.37	.218	....	2
25	Exchange Closed; Christmas							
26	....	....	....	1.37N	1.35	.212	....	2
29	....	....	....	1.35N	1.35	.213	....	2
30	....	....	....	1.35N	1.20	.180	....	2
31	....	....	....	1.20N	1.20	.214	....	2

MAY 1987 62 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	2.50	2.50	2.50	2.50	2.75	.337	1	1
24	....	....	....	2.75N	2.65	.335	....	1
25	Exchange Closed; Christmas							
26	....	....	....	2.65N	2.60	.330	....	1
29	....	....	....	2.60N	2.60	.334	....	1
30	....	....	....	2.60N	2.30	.293	....	1
31	....	....	2.25A	2.25A	2.50	.337	....	1

PORK BELLY OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	10
2	....	....	....	....	....	....	....	....	....	....	....	10
3	....	....	....	....	....	....	....	....	....	34	17	71
4	....	....	....	....	....	....	Closed	....	....	....	54	140
5	....	....	....	....	....	....	....	....	....	....	8	14
6	....	....	....	....	....	....	....	....	....	31	41	....
7	....	....	....	....	....	....	....	....	....	8	22	....
8	....	....	....	....	....	....	....	....	....	12	....	14
9	....	....	....	....	....	....	....	....	....	43	....	46
10	....	....	....	....	....	....	....	....	....	52	7	9
11	....	....	....	....	....	....	....	....	....	....	12	7
12	....	....	....	....	....	....	....	....	....	....	11	12
13	....	....	....	....	....	....	....	....	....	26	17	....
14	....	....	....	....	....	....	....	....	....	51	19	....
15	....	....	....	....	....	....	....	....	....	20	....	86
16	....	....	....	....	....	....	....	....	....	27	....	102
17	....	Closed	....	....	....	....	....	....	....	5	56	31
18	....	....	....	....	....	....	....	....	....	....	17	49
19	....	....	....	....	....	....	....	....	....	....	28	22
20	....	....	....	....	....	....	....	....	....	24	82	....
21	....	....	....	....	....	....	....	....	....	3	50	....
22	....	....	....	....	....	....	....	....	....	21	....	95
23	....	....	....	....	....	....	....	....	....	30	....	30
24	....	....	....	....	....	....	....	....	....	50	4	40
25	....	....	....	....	....	....	....	....	....	....	53	Closed
26	....	....	....	....	Closed	....	....	....	....	....	16	21
27	....	....	....	....	....	....	....	....	....	5	Closed	....
28	....	....	Closed	....	....	....	....	....	....	22	25	....
29	....	....	....	....	....	....	....	....	....	65	....	7
30	....	....	....	....	....	....	....	....	....	5	....	34
31	....	....	....	....	....	....	....	....	....	22	....	36
Total	....	....	....	....	....	....	....	....	....	556	539	886
Average	....	....	....	....	....	....	....	....	....	26	28	40

PORK BELLY OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	621
2	....	....	....	....	....	....	....	....	....	....	....	623
3	....	....	....	....	....	....	....	....	....	30	414	672
4	....	....	....	....	....	....	Closed	....	....	....	418	638
5	....	....	....	....	....	....	....	....	....	....	416	643
6	....	....	....	....	....	....	....	....	....	49	442	....
7	....	....	....	....	....	....	....	....	....	58	446	....
8	....	....	....	....	....	....	....	....	....	68	....	639
9	....	....	....	....	....	....	....	....	....	93	....	659
10	....	....	....	....	....	....	....	....	....	133	452	654
11	....	....	....	....	....	....	....	....	....	....	460	659
12	....	....	....	....	....	....	....	....	....	....	455	662
13	....	....	....	....	....	....	....	....	....	156	465	....
14	....	....	....	....	....	....	....	....	....	201	472	....
15	....	....	....	....	....	....	....	....	....	212	....	692
16	....	....	....	....	....	....	....	....	....	234	....	768
17	....	Closed	....	....	....	....	....	....	....	233	513	780
18	....	....	....	....	....	....	....	....	....	....	523	804
19	....	....	....	....	....	....	....	....	....	....	543	818
20	....	....	....	....	....	....	....	....	....	247	561	....
21	....	....	....	....	....	....	....	....	....	245	596	....
22	....	....	....	....	....	....	....	....	....	262	....	831
23	....	....	....	....	....	....	....	....	....	279	....	830
24	....	....	....	....	....	....	....	....	....	319	594	825
25	....	....	....	....	....	....	....	....	....	....	617	Closed
26	....	....	....	....	Closed	....	....	....	....	....	619	835
27	....	....	....	....	....	....	....	....	....	321	Closed	....
28	....	....	Closed	....	....	....	....	....	....	337	622	....
29	....	....	....	....	....	....	....	....	....	394	....	834
30	....	....	....	....	....	....	....	....	....	398	....	845
31	....	....	....	....	....	....	....	....	....	416	....	835
Average	....	....	....	....	....	....	....	....	....	223	507	735

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	9
2	....	....	....	....	....	....	....	....	....	....	....	6
3	....	....	....	....	....	....	....	....	....	33	15	68
4	....	....	....	....	....	....	Closed	....	....	....	32	132
5	....	....	....	....	....	....	....	....	....	....	5	14
6	....	....	....	....	....	....	....	....	....	24	14	....
7	....	....	....	....	....	....	....	....	....	6	13	....
8	....	....	....	....	....	....	....	....	....	8	....	10
9	....	....	....	....	....	....	....	....	....	25	....	45
10	....	....	....	....	....	....	....	....	....	35	2	6
11	....	....	....	....	....	....	....	....	....	....	4	4
12	....	....	....	....	....	....	....	....	....	....	10	11
13	....	....	....	....	....	....	....	....	....	24	5	....
14	....	....	....	....	....	....	....	....	....	19	11	....
15	....	....	....	....	....	....	....	....	....	19	....	58
16	....	....	....	....	....	....	....	....	....	18	....	46
17	....	Closed	....	....	....	....	....	....	....	4	21	24
18	....	....	....	....	....	....	....	....	....	....	14	46
19	....	....	....	....	....	....	....	....	....	....	19	15
20	....	....	....	....	....	....	....	....	....	16	80	....
21	....	....	....	....	....	....	....	....	....	3	22	....
22	....	....	....	....	....	....	....	....	....	3	....	64
23	....	....	....	....	....	....	....	....	....	29	....	13
24	....	....	....	....	....	....	....	....	....	50	2	29
25	....	....	....	....	....	....	....	....	....	....	49	Closed
26	....	....	....	....	Closed	....	....	....	....	....	5	21
27	....	....	....	....	....	....	....	....	....	2	Closed	....
28	....	....	Closed	....	....	....	....	....	....	21	7	....
29	....	....	....	....	....	....	....	....	....	49	....	6
30	....	....	....	....	....	....	....	....	....	2	....	31
31	....	....	....	....	....	....	....	....	....	2	....	21
Total	....	....	....	....	....	....	....	....	....	392	330	679
Average	....	....	....	....	....	....	....	....	....	19	17	31

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	367
2	....	....	....	....	....	....	....	....	....	....	....	367
3	....	....	....	....	....	....	....	....	....	29	279	417
4	....	....	....	....	....	....	Closed	....	....	....	267	380
5	....	....	....	....	....	....	....	....	....	....	264	386
6	....	....	....	....	....	....	....	....	....	41	265	....
7	....	....	....	....	....	....	....	....	....	48	265	....
8	....	....	....	....	....	....	....	....	....	56	....	383
9	....	....	....	....	....	....	....	....	....	71	....	402
10	....	....	....	....	....	....	....	....	....	95	266	398
11	....	....	....	....	....	....	....	....	....	....	269	401
12	....	....	....	....	....	....	....	....	....	....	263	403
13	....	....	....	....	....	....	....	....	....	117	264	....
14	....	....	....	....	....	....	....	....	....	133	270	....
15	....	....	....	....	....	....	....	....	....	143	....	407
16	....	....	....	....	....	....	....	....	....	158	....	430
17	....	Closed	....	....	....	....	....	....	....	159	289	438
18	....	....	....	....	....	....	....	....	....	....	300	462
19	....	....	....	....	....	....	....	....	....	....	318	473
20	....	....	....	....	....	....	....	....	....	166	336	....
21	....	....	....	....	....	....	....	....	....	168	349	....
22	....	....	....	....	....	....	....	....	....	168	....	475
23	....	....	....	....	....	....	....	....	....	184	....	484
24	....	....	....	....	....	....	....	....	....	224	349	475
25	....	....	....	....	....	....	....	....	....	....	370	Closed
26	....	....	....	....	Closed	....	....	....	....	....	365	490
27	....	....	....	....	....	....	....	....	....	223	Closed	....
28	....	....	Closed	....	....	....	....	....	....	239	369	....
29	....	....	....	....	....	....	....	....	....	281	....	489
30	....	....	....	....	....	....	....	....	....	283	....	499
31	....	....	....	....	....	....	....	....	....	281	....	497
Average	....	....	....	....	....	....	....	....	....	156	301	433

FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	1
2	....	....	....	....	....	....	....	....	....	....	....	4
3	....	....	....	....	....	....	....	....	....	1	2	3
4	....	....	....	....	....	....	Closed	....	....	....	22	8
5	....	....	....	....	....	....	....	....	....	....	3	....
6	....	....	....	....	....	....	....	....	....	7	27	....
7	....	....	....	....	....	....	....	....	....	2	9	....
8	....	....	....	....	....	....	....	....	....	4	....	4
9	....	....	....	....	....	....	....	....	....	18	....	1
10	....	....	....	....	....	....	....	....	....	17	5	3
11	....	....	....	....	....	....	....	....	....	....	8	3
12	....	....	....	....	....	....	....	....	....	....	1	1
13	....	....	....	....	....	....	....	....	....	2	12	....
14	....	....	....	....	....	....	....	....	....	32	8	....
15	....	....	....	....	....	....	....	....	....	1	....	28
16	....	....	....	....	....	....	....	....	....	9	....	56
17	....	Closed	....	....	....	....	....	....	....	1	35	7
18	....	....	....	....	....	....	....	....	....	....	3	3
19	....	....	....	....	....	....	....	....	....	....	9	7
20	....	....	....	....	....	....	....	....	....	8	2	....
21	....	....	....	....	....	....	....	....	....	....	28	....
22	....	....	....	....	....	....	....	....	....	18	....	31
23	....	....	....	....	....	....	....	....	....	1	....	17
24	....	....	....	....	....	....	....	....	....	....	2	11
25	....	....	....	....	....	....	....	....	....	....	4	Closed
26	....	....	....	....	Closed	....	....	....	....	....	11	....
27	....	....	....	....	....	....	....	....	....	3	Closed	....
28	....	....	Closed	....	....	....	....	....	....	1	18	....
29	....	....	....	....	....	....	....	....	....	16	....	1
30	....	....	....	....	....	....	....	....	....	3	....	3
31	....	....	....	....	....	....	....	....	....	20	....	15
Total	....	....	....	....	....	....	....	....	....	164	209	207
Average	....	....	....	....	....	....	....	....	....	9	11	10

FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	254
2	....	....	....	....	....	....	....	....	....	....	....	256
3	....	....	....	....	....	....	....	....	....	1	135	255
4	....	....	....	....	....	....	Closed	....	....	....	151	258
5	....	....	....	....	....	....	....	....	....	....	152	257
6	....	....	....	....	....	....	....	....	....	8	177	....
7	....	....	....	....	....	....	....	....	....	10	181	....
8	....	....	....	....	....	....	....	....	....	12	....	256
9	....	....	....	....	....	....	....	....	....	22	....	257
10	....	....	....	....	....	....	....	....	....	38	186	256
11	....	....	....	....	....	....	....	....	....	....	191	258
12	....	....	....	....	....	....	....	....	....	....	192	259
13	....	....	....	....	....	....	....	....	....	39	201	....
14	....	....	....	....	....	....	....	....	....	68	202	....
15	....	....	....	....	....	....	....	....	....	69	....	285
16	....	....	....	....	....	....	....	....	....	76	....	338
17	....	Closed	....	....	....	....	....	....	....	74	224	342
18	....	....	....	....	....	....	....	....	....	....	223	342
19	....	....	....	....	....	....	....	....	....	....	225	345
20	....	....	....	....	....	....	....	....	....	81	225	....
21	....	....	....	....	....	....	....	....	....	77	247	....
22	....	....	....	....	....	....	....	....	....	94	....	356
23	....	....	....	....	....	....	....	....	....	95	....	346
24	....	....	....	....	....	....	....	....	....	95	245	350
25	....	....	....	....	....	....	....	....	....	....	247	Closed
26	....	....	....	....	Closed	....	....	....	....	....	254	345
27	....	....	....	....	....	....	....	....	....	98	Closed	....
28	....	....	Closed	....	....	....	....	....	....	98	253	....
29	....	....	....	....	....	....	....	....	....	113	....	345
30	....	....	....	....	....	....	....	....	....	115	....	346
31	....	....	....	....	....	....	....	....	....	135	....	338
Average	....	....	....	....	....	....	....	....	....	68	206	302

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
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23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MAY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
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13	....	....	....	....	....	....	....	....	....	....	....	....
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15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

FROZEN PORK BELLY OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MAY 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

FEBRUARY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
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8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
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12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MAY 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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13	....	....	....	....	....	....	....	....	....	....	....	....
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15	....	....	....	....	....	....	....	....	....	....	....	....

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FROZEN PORK BELLY OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MAY 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	146.00	146.00	143.60	144.30@.20A	144.30	658	1602
3..	144.30	145.30	144.30	144.70@145.20	144.90	498	1414
6..	144.00	144.20	143.10	143.10	143.10	198	1230
7..	144.40@.70	147.00	143.50	146.80@147.00	146.90	186	1078
8..	146.90	147.20	145.40	146.40	146.40	215	918
9..	145.50	146.30	144.50	146.00	146.00	223	699
10..	146.80	147.00	145.50	146.90	146.90	187	612
13..	146.50	146.70	145.00	145.40	145.40	148	499
14..	145.40	146.70	144.00	144.00	144.00	315	215
15..	145.50	145.50	138.00	138.50@140.00	139.30	218	22
16..	....	....	....	....	....	9	9
17..	....	....	....	....	....	1	8
20..	....	....	....	....	....	....	8
21..	....	....	....	....	....	1	7
22..	....	....	....	....	....	....	6
23..	....	....	....	....	....	3	2
24..	....	....	....	....	....	....	2
27..	....	....	....	....	....	....	2
28..	....	....	....	....	....	....	2
29..	....	....	....	....	....	....	2
30..	....	....	....	....	....	....	....

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	151.80@.50	151.80	149.10	149.30@.70	149.50	1869	3241
3..	149.60@.80	151.00	149.60	150.00@149.60	149.80	1160	3274
6..	150.10@149.90	150.10	148.10	148.10@.30	148.20	1038	3152
7..	149.50@.30	151.10	148.80	150.90@.70	150.80	952	2980
8..	150.50@.40	151.20	148.80	149.10@.00	149.10	906	3068
9..	146.20@.00	147.30	145.50	146.20@.40	146.30	1554	3004
10..	147.00	147.40	145.30	146.70@.50	146.60	1368	2871
13..	146.00	146.20	143.40	144.00@.30	144.20	1209	2956
14..	143.80@144.20	145.20	143.40	144.50@.60	144.50	822	3080
15..	145.50	146.40	144.80	145.40@.30	145.30	667	3099
16..	145.70@.60	145.80	144.00	145.50	145.50	553	3146
17..	148.20	148.70	147.20	148.20@147.90	148.00	806	3164
20..	147.00@146.80	147.20	146.20	147.00	147.00	431	3211
21..	147.50	148.40	147.00	147.30@.10	147.20	537	3236
22..	147.00	147.00	142.30	142.50@.30	142.40	1214	3232
23..	141.50	143.80	141.00	143.50@.70	143.60	837	3238
24..	143.80	144.20	143.10	144.00@143.80	143.90	491	3236
27..	144.80	145.20	144.30	144.30@.40	144.30	330	3206
28..	144.00@143.90	144.00	141.00	142.40@.70	142.60	682	3226
29..	143.20	143.90	141.50	142.20@141.80	142.00	445	3216
30..	141.00	142.20	139.10	139.30@.50	139.40	1039	3261
31..	140.50	141.60	139.90	141.20@.60	141.40	529	3247

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	141.20@.00	142.50	140.40	142.50@.30	142.40	371	3259
4..	142.40	143.20	137.40	137.50@.40A	137.50	1033	3227
5..	138.80	138.80	136.60	137.00@136.60	136.80	693	3227
6..	137.30	138.50	136.80	137.90@138.50	138.20	423	3223
7..	137.40@.50	139.80	137.40	139.20@.70	139.40	597	3183
10..	139.40@.30	140.40	138.20	140.30@.40	140.30	450	3093
11..	140.30	141.80	139.20	141.50@.30	141.40	951	3033
12..	141.00	141.70	140.10	140.60@.50	140.60	376	3014
13..	140.20	145.40	139.60	145.30	145.30	1386	2717
14..	145.00	145.70	144.00	144.50@145.00	144.80	991	2652
17..	Exchange Closed; President's Day						
18..	145.30	147.60	144.60	146.10@145.50	145.80	776	2519
19..	147.50	149.40	146.90	149.30@.40	149.30	939	2420
20..	149.40	150.60	148.70	150.40@.50	150.40	762	2060
21..	151.50	155.40	151.50	154.90@155.00	154.90	1083	1802
24..	154.00	158.50	154.00	158.10@.20	158.10	519	1476
25..	157.00	157.00	154.50	154.80	154.80	460	1377
26..	154.50	154.50	152.70	153.00@.30B	153.20	294	1355
27..	155.00	157.90	152.80A	157.60@.90	157.70	553	1138
28..	158.50	158.90	154.20	157.50@158.00	157.70	343	1018

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	157.00	165.50	156.50	165.50	165.50	356	915
4..	166.80@.90	175.00	166.80	171.50	171.50	328	784
5..	168.50@.00	174.00	167.50	173.00	173.00	248	778
6..	174.50	178.00	174.50	177.70@178.00	177.80	124	669
7..	177.30	179.50	177.00	179.50	179.50	156	565
10..	179.00	183.50	178.00	183.50	183.50	222	428
11..	183.30	185.50	177.60A	178.00	178.00	165	262
12..	176.00@175.80	181.00	175.80	181.00	181.00	92	185
13..	180.00	188.90	180.00	188.90	188.90	127	127
14..	190.50	201.00	190.50	201.00	201.00	97	45
17..	....	....	....	....	....	....	43

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18..	....	....	....	....	....	....	40
19..	....	....	....	....	....	....	37
20..	....	....	....	....	....	5	36
21..	....	....	....	....	....	16	23
24..	....	....	....	....	....	3	11
25..	....	....	....	....	....	....	11
26..	....	....	....	....	....	5	6
27..	....	....	....	....	....	3	3
28..	Exchange Closed; Good Friday						
31..	....	....	....	....	....	....	....

MAY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	156.20@.10	156.60	154.70	154.90A	154.90	194	978
3..	154.50	155.60	154.50	155.10	155.10	245	866
6..	155.40	155.40	153.10	153.50@.10	153.30	228	906
7..	153.80	155.60	153.40	155.60@.50	155.50	236	924
8..	155.00@154.60	155.90B	153.50	153.90	153.90	140	930
9..	151.50	151.80	150.50	150.50@151.00	150.80	272	956
10..	150.80	152.00	150.00	151.50@.70	151.60	221	1011
13..	150.60	150.80	148.30	148.60@.90	148.80	179	1058
14..	149.20	149.60	147.70A	149.00	149.00	206	1140
15..	149.50@.60	150.50	149.20A	149.80@.60A	149.70	120	1152
16..	150.40	150.40	148.50	150.00B@.20	150.10	111	1168
17..	152.80	153.00	151.20	152.20@.60	152.40	271	1253
20..	150.80@151.00	151.20B	150.30	151.00@150.90	151.00	171	1310
21..	151.20	152.30	150.80	151.10	151.10	141	1335
22..	151.00	151.00	146.50	146.70	146.70	351	1381
23..	146.40@.50	147.70	145.80	147.70@.60	147.60	361	1411
24..	147.60	147.80	147.00	147.70@.50	147.60	131	1415
27..	147.90	148.70	147.80	148.20@.10	148.10	148	1419
28..	147.50	147.50	144.70	145.30@.60	145.50	296	1429
29..	146.50@.60	147.20	144.80	145.50	145.50	234	1453
30..	145.00	146.00	143.30	143.40@.60	143.50	417	1434
31..	144.70@.50	144.70	143.40	144.20@.50	144.30	258	1451

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	144.30	145.70	143.90	145.50@.70	145.60	177	1473
4..	145.60@.90	146.50	140.60	140.80@.60	140.70	497	1528
5..	141.50@.70	141.70	140.00	140.20@.00	140.10	324	1571
6..	140.30@.80	141.50	140.20	140.50@141.20	140.80	249	1575
7..	140.80	142.80	140.40	142.50@.80	142.60	341	1645
10..	143.00	143.40	141.40	143.00@.40	143.20	179	1664
11..	143.20	144.00	142.20	143.70@.80	143.70	282	1738
12..	143.30@.40	144.20	142.80	143.50@.20	143.40	225	1796
13..	142.50@.70	147.60	142.10	147.50@.30	147.40	616	1929
14..	147.80@148.00	148.40	146.80	147.00B@.20	147.10	477	1956
17..	Exchange Closed; President's Day						
18..	147.60@.50	150.50	147.10	149.90@.40	149.60	720	2076
19..	151.50@.00	153.30	150.60	153.00@.20	153.10	1708	2302
20..	152.60@.80	153.80	151.80	153.20@.40	153.30	949	2318
21..	155.50@.30	158.20	154.80	156.80@157.00	156.90	1587	2544
24..	156.30@.50	161.00	156.30	160.60@.20	160.40	1785	3026
25..	159.90@.50	160.00	157.20	157.50@.30	157.40	1594	3365
26..	156.70@.90	156.90	154.90	155.50@.70	155.60	1337	3437
27..	157.30@.00	160.30	155.30	159.50@.80	159.60	1607	3730
28..	160.00@.10	161.90	156.50	159.80@160.00	159.90	1613	3752

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	160.10@.00	164.90	159.10	164.90B	164.90	1713	3810
4..	168.50@.30	169.90	168.10	169.90@.90B	169.90	1223	3785
5..	167.70@.90	172.50	166.00	169.10@.50	169.30	2642	3768
6..	170.70@171.00	174.30	170.70	174.30@.00	174.10	1865	4006
7..	176.70@.50	178.00	174.80	177.70@.50	177.60	1441	4081
10..	179.00@.20	182.60	177.90	182.60@.60B	182.60	1529	4236
11..	185.50@.70	187.60	179.30	181.50@179.50	180.50	2826	4483
12..	180.40@.00	184.40	177.50	184.40@.00	184.20	1979	4371
13..	182.20@.00	189.20	181.80	189.20@.20B	189.20	1802	4400
14..	193.00@192.80	193.90	186.80	190.80@.50	190.60	2000	4462
17..	188.50	190.00	186.40	189.60@.50	189.60	1319	4448
18..	189.60	190.70	184.60	184.70@.60	184.70	1565	4451
19..	184.20@183.70	184.30	182.50	183.70@.20	183.50	1371	4494
20..	184.70	188.50	184.50	188.50B	188.50	845	4492
21..	193.00@.50	193.50	191.30	193.50@.50B	193.50	1224	4486
24..	195.50@.70	197.00	190.50	191.50@192.00	191.80	1532	4405
25..	191.30@.00	191.30	186.80	186.80A	186.80	1333	4482
26..	185.80@186.00	189.50	181.80	181.80@.80A	181.80	2199	4277
27..	185.80	185.80	178.20	178.20@179.50	178.90	1844	4021
28..	Exchange Closed; Good Friday						
31..	181.30@.90	183.90	179.80	183.90@.90B	183.90	1255	3995

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	186.40	187.80	182.50	185.30@.50	185.40	1934	4133
2..	183.50@.30	190.30	183.30	189.50@.10	189.30	1526	3976
3..	190.00	190.20	185.60	187.20@.50	187.40	1130	3780
4..	187.60	189.20	183.50	185.00@184.30	184.70	1248	3665
7..	184.00@183.50	189.00	183.50	188.50@.70	188.60	844	3587
8..	192.50	193.60	191.10	193.60B	193.60	1237	3644
9..	195.60	196.50	190.50	194.10@.50	194.30	1523	3572
10..	193.00	193.90	189.30	189.30@.30A	189.30	1067	3533
11..	187.00	187.10	184.30	184.30A	184.30	869	3411
14..	182.00	187.80	182.00	185.50@.10	185.30	1384	3280
15..	183.50	184.50	180.30	180.30@.60	180.50	1318	3046
16..	180.70	184.30	175.50	175.50A	175.50	1570	2898
17..	175.10@174.80	175.20	172.20	175.00@.20	175.10	1454	2633
18..	173.50	177.80	173.50	176.50@.80	176.60	790	2546
21..	176.60	179.50	173.10	173.70@.20	173.50	676	2409
22..	172.00	173.80	170.30	170.70@171.00	170.90	835	2133
23..	169.50@.00	172.90	169.00	172.50	172.50	708	2166
24..	173.50	177.50	172.00	175.00@.30	175.10	638	2081
25..	176.30	177.40	172.50	173.00@.60	173.30	482	2017
28..	173.30	177.80	171.80	177.80@.70	177.70	636	2026
29..	178.70	179.30	175.80	178.80@.60	178.70	539	1904
30..	178.40	179.70	176.50	177.80@.00	177.40	533	1739

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	177.40	177.80	176.00	176.30@.00	176.20	221	1596
2..	176.00@175.50	177.20	175.10	177.00	177.00	172	1516
5..	178.50	181.90	178.50	181.90	181.90	274	1447
6..	181.50	185.00	181.00	184.80	184.80	182	1291
7..	182.80	187.00	182.80	186.80@.00	186.40	224	1135
8..	186.80	189.50	186.80	187.20@.50	187.30	309	990
9..	186.20	186.20	183.50	184.00A	184.00	157	913
12..	181.50	184.50	180.70	184.50	184.50	199	720
13..	184.50	186.00	181.50	181.50@182.00B	181.80	128	610
14..	181.80@.60	182.70	180.30	182.40@.70	182.50	198	489
15..	182.50	182.50	179.60	179.60@181.50	180.60	519	142
16..	....	....	....	....	....	59	119
19..	....	....	....	....	....	....	121
20..	....	....	....	....	....	....	118
21..	....	....	....	....	....	....	108
22..	....	....	....	....	....	90	18
23..	....	....	....	....	....	....	15
26..	Exchange Closed; Memorial Day						
27..	....	....	....	....	....	....	12
28..	....	....	....	....	....	....	2
29..	....	....	....	....	....	....	2
30..	....	....	....	....	....	1	....

JULY 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	160.50	161.30	159.10A	159.80	159.80	89	259
3..	160.20	160.40B	159.30A	159.80B@160.00	159.90	25	259
6..	158.80	159.20B	157.80	158.00@157.80	157.90	50	253
7..	158.00	160.40	157.30	160.40@.20	160.30	25	259
8..	159.80	160.50B	158.10	158.60	158.60	52	260
9..	157.50@.00	157.50	155.30A	155.50@.30A	155.40	85	277
10..	156.00@.20	156.50B	154.30A	155.50	155.50	66	298
13..	154.60	155.60B	152.60	152.60@153.00	152.80	37	303
14..	153.50	153.60	151.50	152.50	152.50	59	320
15..	154.50	154.50	153.50A	153.60A	153.60	13	321
16..	155.90@156.00	156.00	153.20	154.00@155.00B	154.50	57	350
17..	156.50	156.80	155.80	156.70@.30	156.50	53	376
20..	154.50@.40	155.70B	154.40	155.40@.20	155.30	42	391
21..	155.50	157.20	155.20A	155.40@.30	155.30	34	401
22..	154.50@.40	154.80B	150.50	150.50@151.10B	150.80	100	417
23..	150.20@.10	152.00	149.90	151.00@152.00	151.50	49	446
24..	152.00	152.00	150.50	151.40@.20	151.30	105	495
27..	151.70	153.00	150.80	152.00@150.80	151.40	49	501
28..	151.40	151.40	148.50	149.40@.00	149.20	132	527
29..	149.70	150.50	148.90A	149.40B	149.40	81	541
30..	149.60	149.80B	147.10	147.30@.10	147.20	116	608
31..	147.50	148.40B	147.10	147.80@.90	147.80	57	606

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	147.90	149.40	147.50	149.40@.10	149.20	35	624
4..	149.80@150.00	150.00	144.20	144.60@.20	144.40	79	617
5..	145.00	145.50	144.00	144.30A@.00	144.20	89	633
6..	145.50	145.50	144.00	144.50A	144.50	36	633
7..	144.30	146.70B	144.30	145.20@.70B	145.40	64	653
10..	146.90@147.00	147.00	145.10	146.50B@.90	146.70	77	692
11..	147.00@.10	147.50	145.70	146.80A	146.80	64	715
12..	146.80	147.80	146.50	146.90A@.70	146.80	69	737

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13..	146.40	150.50	146.00	150.30A@149.90	150.10	113	768
14..	151.80@.90	151.90	150.10	150.30@.50	150.40	173	769
17..	Exchange Closed; President's Day						
18..	150.50	153.50	150.40	153.00@.10	153.00	226	820
19..	154.00@.10	156.50	153.80	155.50B@156.50	156.00	238	851
20..	155.80@.90	156.90	154.30	155.90@156.00	156.00	208	890
21..	157.50@.60	159.80	157.30	159.00A@158.40	158.70	368	924
24..	158.90@159.00	161.80	158.50	161.10@.20	161.10	355	1010
25..	160.80	160.80	158.00	158.20B	158.20	472	974
26..	157.90@.80	158.00	155.50	156.50@.40	156.50	488	1131
27..	158.00	161.50	156.30	161.50@.50B	161.50	464	1281
28..	163.40@.50	163.50	158.80	161.60@.50	161.50	444	1421

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	161.80@.50	166.50	161.00	166.50B	166.50	574	1553
4..	169.90@170.00	171.50	169.60	171.50@.50B	171.50	552	1690
5..	168.00	173.40	167.30	170.00	170.00	940	1792
6..	171.20@.40	174.30	171.20	173.90@.50	173.70	717	1991
7..	174.50@175.00	177.00	174.50	176.60	176.60	591	2220
10..	176.00@.20	181.60	175.80	181.60B	181.60	775	2256
11..	183.00@.20	186.60	178.00	180.00@179.30	179.70	1409	2480
12..	179.60@.00	181.90	176.60	181.80@.50	181.60	785	2537
13..	180.10	186.60	179.60	186.60@.60B	186.60	820	2607
14..	188.70@.60	190.00	183.50	186.50@.00	186.30	1175	2658
17..	185.50	185.50	181.30	184.00@183.60A	183.80	830	2746
18..	182.50@.60	185.00	179.00	179.00@.40	179.20	677	2681
19..	179.30@.20	179.30	177.10	178.80@.70	178.80	635	2721
20..	179.50@180.00	183.80	179.50	183.80B	183.80	737	2757
21..	187.80@.50	188.80	186.00	188.10@.70	188.40	1125	2870
24..	190.40@.20	190.90	183.80	185.70@.30	185.50	1271	2929
25..	184.00@183.70	184.20	180.50	180.50A	180.50	834	2779
26..	179.20@.00	183.40	175.50	175.50@.50A	175.50	1257	2933
27..	178.00@.50	179.30	173.20	174.50@.40	174.50	1223	2953
28..	Exchange Closed; Good Friday						
31..	175.90	179.50	175.50	179.50@.50B	179.50	719	2971

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	181.00@180.80	183.00	177.90	178.20@.50	178.40	1240	3052
2..	176.80@.60	183.40	176.60	182.60@.50	182.50	893	3107
3..	183.20@.40	184.00	180.30	181.40@.00	181.20	893	3143
4..	180.60	183.20	178.10	179.20@178.90	179.10	1281	3123
7..	177.70	183.20	177.70	182.00@.20	182.10	786	3185
8..	185.00@184.70	187.10	184.50	187.10B	187.10	1484	3241
9..	188.80@189.00	189.60	184.10	186.10@.70	186.40	1447	3304
10..	186.00@185.80	186.50	181.40	181.40@.40A	181.40	1184	3279
11..	180.00@179.80	180.00	176.40	176.40@.40A	176.40	1576	3277
14..	176.00@175.80	180.60	175.80	178.80A@.50	178.60	1348	3373
15..	176.50@.40	178.00	174.80	175.50@176.00	175.80	1274	3305
16..	177.00@176.80	180.30	170.80	170.80@.80A	170.80	2529	3456
17..	170.80@.50	171.50	167.60	170.20@169.80	170.00	2738	3689
18..	170.20@.50	173.60	170.20	172.50@173.00	172.70	1245	3795
21..	173.50@.70	175.10	169.30	170.00@169.80	169.90	1437	3859
22..	169.20@168.80	170.90	166.80	167.30@.00	167.20	1489	3840
23..	166.20@.00	169.30	165.80	169.00@.30	169.10	1106	3939
24..	169.30@.70	174.10	168.80	172.30@.20	172.20	1709	3966
25..	173.80@174.00	174.80	170.40	171.80	171.80	1074	4108
28..	171.80@172.00	176.80	169.00	176.80@.80B	176.80	2009	4473
29..	177.50@.30	179.00	174.50	179.00@178.60	178.80	2366	4827
30..	178.70@.50	179.80	176.60	178.50@177.80	178.20	1757	4941

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	177.00@176.80	177.90	175.50	175.60@.50	175.60	1056	4921
2..	174.80@.50	175.70	173.30	175.00@174.20	174.60	1251	4971
5..	176.50@.30	179.40	176.10	179.40@.00	179.20	1226	5118
6..	179.00@178.80	183.50	178.20	183.00@.30	183.10	2418	5120
7..	181.90@182.00	183.90	180.80	183.00@182.60	182.80	1811	5346
8..	182.80@.30	184.90	182.30	183.50@.60	183.50	1416	5521
9..	181.80@.60	181.80	179.50	180.40@.20	180.30	1233	5465
12..	178.20@177.30	181.70	177.30	180.80@.50	180.60	1784	5474
13..	181.20	182.40	177.00	177.00@.50	177.30	1675	5452
14..	177.30@.00	178.80	176.60	178.50@.80	178.60	1195	5422
15..	178.30@.10	179.90	177.00	179.50@.20	179.30	1528	5325
16..	178.70	180.20	174.30	174.30@.30A	174.30	2061	4988
19..	174.80@.90	175.30	169.30	169.30@.30A	169.30	2212	4541
20..	167.80	174.10	167.60	173.90@174.10	174.00	2011	4409
21..	172.50	173.00	169.00	169.20@.00	169.10	1201	4360
22..	169.10	171.30	166.50	166.80@.50	166.70	1734	3882
23..	170.00	171.10	166.10	171.00@170.50	170.70	1869	3851
26..	Exchange Closed; Memorial Day						
27..	173.00	174.90	172.00	174.80@.90	174.80	1058	3627
28..	174.00@173.80	174.60	171.50	172.20@171.50	171.90	1166	3573
29..	170.80	171.20	167.60	169.30@.00	169.20	1321	3418
30..	167.00@.50	170.80	167.00	168.30@169.00	168.70	1087	3393

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	169.00	169.50	163.70	163.80@.70	163.80	2097	3385
3..	163.80	164.60	160.50	162.00@161.60	161.80	2085	3489
4..	162.80	163.10	156.80	156.80	156.80	2048	3096
5..	157.00	161.80	155.10	161.50@.70	161.60	1485	3307
6..	161.70@.80	163.00	159.80	161.50B@162.00	161.70	984	3286
9..	161.20	162.40	156.70	158.50@157.80	158.20	1147	3108
10..	158.50	160.20	156.00	159.00@158.50	158.70	701	3081
11..	157.50	160.50	156.70	159.70@160.20	159.90	763	3077
12..	160.50	164.30B	158.50	162.20@161.80	162.00	1304	2884
13..	164.00	167.00	164.00	167.00@.00B	167.00	1048	2679
16..	171.00	172.00	170.70	172.00B	172.00	573	2634
17..	172.00	173.30	167.00	169.60	169.60	1290	2341
18..	170.00	172.80	167.40	172.50@.80	172.60	901	2381
19..	172.00@171.90	177.60	171.40	177.60B	177.60	1058	2051
20..	180.00	181.40	177.30	178.00B@181.00	179.50	1197	1875
23..	176.00@174.50	176.00	174.50	174.50A	174.50	555	1754
24..	171.00	173.70	170.00	171.10@.00	171.10	745	1599
25..	170.70	171.60	166.50	166.60@.50	166.60	665	1515
26..	166.20	169.60	164.60	166.30@.70	166.50	700	1378
27..	166.00	168.20	163.00	165.00@163.00	164.00	369	1229
30..	164.00	165.00	160.50	161.40@.10	161.30	323	1096

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	162.70	164.00	160.60	161.50@162.00B	161.70	208	1030
2..	161.70	166.40	161.70	166.00	166.00	161	938
3..	166.00	169.00	165.60	168.70@169.00	168.80	168	832
4..	Exchange Closed; Independence Day						
7..	168.70	169.40	166.00	167.50	167.50	205	767
8..	165.00	165.60	164.00	164.10	164.10	122	684
9..	164.20	165.70	164.20	164.90	164.90	74	613
10..	166.20	166.40	165.00	165.50	165.50	103	527
11..	166.50	166.50	165.10	165.80A@.60	165.70	174	378
14..	165.20	165.80	162.00	162.00	162.00	248	164
15..	161.30	161.30	153.10	153.80B@154.50	154.20	153	48
16..	....	....	....	....	....	29	29
17..	....	....	....	....	....	1	27
18..	....	....	....	....	....	8	19
21..	....	....	....	....	....	....	19
22..	....	....	....	....	....	....	19
23..	....	....	....	....	....	....	....
28..	....	....	....	....	....	10	....
29..	....	....	....	....	....	5	....
30..	....	....	....	....	....	....	....
31..	....	....	....	....	....	3	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	162.60	163.70	162.30	162.70B	162.70	20	197
3..	162.60	163.30B	162.10A	162.80	162.80	5	199
6..	162.10	162.10	160.70A	161.10@160.70A	160.90	16	194
7..	....	162.80B	160.10A	162.80B	162.80	....	195
8..	162.00	163.30B	160.50A	161.70B	161.70	8	202
9..	160.00	160.00	158.10	159.20B	159.20	16	200
10..	159.30	159.50B	157.50	159.00B	159.00	5	199
13..	156.60	156.60	156.00	156.20B	156.20	10	203
14..	156.30	157.30B	155.00A	156.50B	156.50	16	198
15..	157.60	158.10B	157.10A	157.50A	157.50	12	202
16..	157.50	159.50B	156.00A	157.30@.80	157.50	34	203
17..	158.80	159.70B	158.50A	159.70B	159.70	14	203
20..	158.00	158.80B	156.50A	158.40	158.40	12	251
21..	158.90	159.60B	157.50A	158.50	158.50	1	200
22..	156.40	156.40	153.90A	153.90A	153.90	39	206
23..	153.00	154.00	152.30	153.90A@.60	153.80	50	221
24..	153.50	154.10B	152.80	153.90@.80	153.80	129	266
27..	154.50@.60	154.80	153.80A	154.30	154.30	10	267
28..	153.80	153.80	150.80A	152.00@151.70	151.90	78	279
29..	151.80	153.20B	151.80	152.70B	152.70	42	278
30..	152.00	153.00B	149.20	149.90	149.90	119	345
31..	150.10@.20	151.20	149.20	150.50	150.50	65	359

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	150.50	151.70B	149.60A	151.40@.70B	151.50	14	367
4..	152.50	152.50	146.60	147.10B	147.10	31	357
5..	147.50	148.00B	145.50	147.00	147.00	49	360
6..	146.90	147.60B	146.50	147.60B	147.60	13	362
7..	147.20	148.90B	147.00	148.50@.00	148.20	22	366
10..	149.30	149.30	147.50A	148.90B	148.90	7	372
11..	147.60	149.50B	147.60	149.10@.00	149.00	27	380
12..	149.40	149.40	148.20	149.10@.00	149.00	14	385
13..	148.10	152.00	148.00	152.00	152.00	72	417
14..	152.80	153.00	152.10	152.30B	152.30	53	421

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day						
18..	152.80	154.70	152.00A	153.70A@.30	153.50	72	412
19..	154.80	156.80	154.80	156.80	156.80	125	426
20..	156.80	157.60	155.50	156.80B@157.00	156.90	39	421
21..	157.80@158.00	159.80	157.80	159.00@.20	159.10	124	446
24..	158.00	161.00	158.00	160.70	160.70	59	465
25..	160.00	160.40	158.00	158.10B@.30	158.20	38	467
26..	157.30	157.90	156.00	156.90B	156.90	52	470
27..	158.00	160.50	156.30	159.80@160.50	160.10	89	535
28..	160.50	161.00	157.00	160.50	160.50	46	518

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	161.00	165.40	160.00	165.40	165.40	240	611
4..	167.00@.40	170.40	166.80	169.50@170.40	169.90	492	719
5..	167.00@166.50	169.70	165.00	168.00@.20B	168.10	264	733
6..	168.10	170.00	168.00	169.90	169.90	192	754
7..	170.00	172.00	169.10	172.00	172.00	230	814
10..	172.00@171.50	177.00	171.00	176.90	176.90	330	932
11..	178.00@.10	181.00	173.00	175.00	175.00	285	993
12..	175.00@174.80	175.80	172.00	175.70@.80	175.70	161	939
13..	174.00	180.40	173.80	180.40@.10	180.20	320	997
14..	181.50@.30	182.40	176.50	179.00	179.00	216	997
17..	179.00	179.00	174.00	176.00@.30	176.20	203	1028
18..	174.50	177.00	171.30	171.90B@.50	171.70	168	1084
19..	171.20	171.70	169.50	171.50	171.50	191	1105
20..	172.50	176.50	172.50	176.50B	176.50	140	1167
21..	179.10@.20	180.50	177.80	179.50@180.00	179.70	237	1278
24..	181.00@.10	182.00	174.80	177.00A@176.00	176.50	265	1249
25..	175.00	175.00	171.50	171.50A	171.50	230	1195
26..	172.00@.10	174.50	166.60	167.80@.90	167.90	493	1320
27..	169.20	171.80	166.60	168.00@169.00	168.50	326	1315
28..	Exchange Closed; Good Friday						
31..	169.50	173.50	169.50	173.50@.50B	173.50	177	1289

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	175.00	177.00	171.50	172.50@173.50	173.00	189	1262
2..	170.80@.70	177.10	170.70	175.80@.10	175.40	255	1303
3..	175.80	176.70	174.30	174.60	174.60	201	1282
4..	174.00	175.50	171.50	172.00@171.70	171.90	136	1258
7..	171.50	176.10	171.50	174.60	174.60	133	1285
8..	175.80@.90	179.60	175.80	179.60@.60B	179.60	285	1329
9..	180.30	180.80B	176.10	178.20@.50	178.40	160	1357
10..	177.40	178.00	173.50	174.30@.50	174.40	207	1387
11..	172.50@.00	173.20	169.60	170.50@.80	170.70	534	1380
14..	170.50@.30	174.30	170.30	173.50@.90	173.70	125	1387
15..	171.10	172.10	169.40	171.00	171.00	170	1306
16..	171.50@.00	174.80	166.00	166.40@167.30B	166.90	420	1286
17..	167.50	167.80	164.00	166.80@167.80	167.30	262	1228
18..	167.30	169.00	166.90	168.80A	168.80	103	1219
21..	169.00	170.00	165.60	166.50	166.50	154	1223
22..	166.00	166.60B	163.50	163.80@.50	163.70	176	1218
23..	163.00	164.50	162.40	164.40@.50	164.40	181	1203
24..	164.00	169.00	164.00	167.40A@166.50	166.90	149	1206
25..	168.00	168.90	165.50	166.90	166.90	155	1259
28..	167.00	171.90	164.40	171.90B	171.90	168	1252
29..	172.90	173.50	169.60	173.20@.50	173.30	297	1342
30..	173.30	173.70B	170.90	173.50A@172.00	172.80	152	1347

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	171.80	172.50	170.20	171.40B	171.40	65	1341
2..	170.00	170.10B	168.50	169.80@170.10B	170.00	151	1346
5..	171.40	173.40	171.40	173.00@.40	173.20	131	1357
6..	172.50	176.50	172.50	176.00@.20	176.10	401	1403
7..	175.40@.50	176.70	173.90	176.00@175.10	175.60	306	1416
8..	175.60@.20	177.00	175.00	175.80@176.00	175.90	242	1476
9..	174.00	174.90	172.70	173.50B	173.50	217	1506
12..	172.50	174.40	171.40	173.20@.30	173.30	274	1522
13..	174.90@175.00	175.30	170.50	172.00	172.00	313	1525
14..	172.00@171.90	172.30	170.50	172.00@.30	172.10	202	1503
15..	171.50@.60	172.90	170.20	172.70A@.50	172.60	202	1520
16..	172.60	173.20	167.60	167.70@.60	167.70	579	1454
19..	168.00	168.90	164.10	164.20@.50	164.40	387	1377
20..	164.20@.00	168.20	163.30	167.80	167.80	512	1384
21..	167.00@166.90	167.70	162.80	163.00@164.00	163.50	531	1340
22..	163.60@164.20	165.50	162.00	162.70@.50	162.60	310	1347
23..	163.80@.90	166.90	162.50	166.40@.00	166.20	326	1399
26..	Exchange Closed; Memorial Day						
27..	167.90	169.50	167.50	169.50	169.50	216	1386
28..	159.40@.20	169.40	166.80	167.00@.40	167.20	244	1389
29..	166.00@165.80	166.20	163.90	165.30@.00	165.20	335	1383
30..	164.50	166.40	163.10	164.70@.30	164.50	335	1391

RANDOM LENGTH LUMBER FUTURES PRICES

SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	164.80@.60	165.20	160.20	160.60@.40	160.50	537	1400
3..	161.00@.50	161.50	158.10	160.70@.10	160.40	905	1415
4..	162.50@.30	162.50	155.80	156.30@.60	156.50	1131	1532
5..	157.00	159.60	156.00	159.10@.50	159.30	767	1742
6..	159.70@.60	160.70	158.40	159.00	159.00	583	1747
9..	159.50	159.90	154.60	156.70@157.40	157.10	673	1708
10..	156.50@.80	158.50	155.60	158.20@.40	158.30	485	1747
11..	157.70@.80	160.70	156.70	160.70@.50	160.60	567	1781
12..	161.00@.10	163.50	159.50	162.50@.30	162.40	739	1804
13..	165.00@.20	167.30	164.80	167.10@.30	167.20	906	1737
16..	170.30@.50	172.20	170.10	172.20B	172.20	644	1730
17..	171.50@.20	171.50	167.20	167.20@.20A	167.20	1261	1804
18..	167.80	169.90	165.30	169.90	169.90	834	1866
19..	168.80@.90	174.90	168.30	174.50@.80	174.60	1527	2161
20..	177.00@176.50	177.00	171.50	172.20@174.00	173.10	1197	2305
23..	171.00@170.70	171.00	168.10	168.10@.10A	168.10	818	2253
24..	166.10@.40	169.20	165.40	166.20@.00	166.10	1109	2329
25..	166.10@.20	168.10	163.50	163.50	163.50	1674	2471
26..	163.50	167.30	161.30	163.20@162.80	163.00	1840	2623
27..	164.50@.00	165.00	158.00	158.00@.00A	158.00	1118	2751
30..	159.00	159.80	155.20	157.10@.00	157.10	1560	2529

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	157.00@156.80	159.30	156.80	158.80@159.00	158.90	726	2549
2..	159.10	162.80	159.10	162.20B@.50	162.30	1290	2796
3..	162.50@.30	165.00	162.10	164.90@.80	164.80	887	2823
4..	Exchange Closed; Independence Day						
7..	164.30@.10	166.90	160.30	161.20@160.30	160.80	1591	2987
8..	158.00@157.80	159.80	157.10	157.50@158.00	157.80	1496	2954
9..	158.80@159.00	161.30	158.60	160.70@161.10	160.90	949	3006
10..	162.00@.30	162.80	159.80	160.50@.60	160.60	915	3045
11..	160.50@.00	162.80	159.30	160.60@.80	160.70	1087	3026
14..	159.90@.80	160.20	156.60	157.70@.50	157.60	1168	3136
15..	157.50	157.50	153.50	155.50@.00	155.30	1741	3255
16..	153.50	155.40	151.20	151.20@.70	151.50	1682	3395
17..	151.00	155.80	150.70	155.20@.30	155.20	1266	3451
18..	153.00	153.00	151.20	151.80@.90	151.90	700	3475
21..	151.50@.70	154.50	151.50	153.50@154.20	153.80	594	3528
22..	153.00	154.20	148.80	149.20@.30	149.30	1338	3513
23..	151.30@.00	154.30	150.70	154.30@.30B	154.30	1184	3190
24..	158.50	159.30	156.00	157.50@158.30	157.90	1607	3038
25..	158.20@.50	159.80	154.60	154.80@155.10	155.00	1177	2993
28..	151.00@150.70	151.70	150.00	150.00A	150.00	946	2965
29..	149.50	152.40	148.60	152.40	152.40	809	2887
30..	153.70	153.90	151.50	153.00@.50	153.20	723	2879
31..	153.50	156.50	152.70	156.00@.50	156.20	871	2800

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	155.60	159.20	155.60	157.80@.70A	157.70	912	2842
4..	157.70	162.70	156.50	162.70@.70B	162.70	1104	2773
5..	164.50	166.70	163.10	166.40@.20	166.30	1155	2648
6..	167.50@.90	167.90	163.30	164.20@.00	164.10	1548	2421
7..	166.60@.80	168.80	166.50	167.80@.40	167.60	939	2345
8..	168.00	168.60	164.60	166.00@165.80	165.90	1014	2412
11..	164.70@163.50	164.70	160.90	160.90@.90A	160.90	1099	2387
12..	159.90	163.70	159.90	163.50@.70	163.60	640	2429
13..	162.60	167.30	162.60	166.00@165.60	165.80	817	2344
14..	167.20@.00	168.20	163.30	165.40@164.70	165.10	1009	2260
15..	165.50	167.50	164.80	165.30@166.00	165.60	550	2301
18..	165.20@.00	170.60	165.00	170.60@.60B	170.60	815	2317
19..	170.00	173.50	169.50	172.00@173.30	172.60	1242	2054
20..	172.00	172.90	168.80	169.70@170.00	169.90	846	2058
21..	170.50	174.90	170.50	174.90@.60	174.70	1065	2176
22..	174.00@173.50	176.20	172.60	173.70@.90	173.80	815	2059
25..	172.50	178.60	171.50	178.50	178.50	684	2036
26..	179.30	180.40	175.80	179.30A@177.00	178.20	1026	1799
27..	178.00	183.20	177.50	183.20B	183.20	966	1592
28..	184.40@185.20	188.20	183.80	186.30	186.30	950	1520
29..	188.00	188.50	184.30	185.50	185.50	471	1419

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	185.00	190.50	184.00	187.70B@188.30	188.00	303	1404
3..	186.70	189.20	186.00	189.20@.00	189.10	205	1347
4..	189.30	198.80	189.30	198.80@.50A	198.60	532	1070
5..	199.00	203.50	195.00	197.50A@.00	197.30	604	709
8..	202.50	202.50	195.00	197.50	197.50	276	588
9..	197.50	198.30	194.30	195.00	195.00	146	507
10..	195.00	197.00	192.00	194.00	194.00	190	399
11..	192.70	194.50	191.20	192.00	192.00	149	310
12..	192.50	198.00	192.50	197.90@198.00	197.90	114	203
15..	199.00	208.10	199.00	207.00B@.80	207.40	219	10
16..	....	....	....	....	....	8	10

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES

SEPTEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	....	....	....	....	....	....	10
18..	....	....	....	....	....	2	7
19..	....	....	....	....	....	....	1
22..	....	....	....	....	....	....	1
23..	....	....	....	....	....	....	1
24..	....	....	....	....	....	....	1
25..	....	....	....	....	....	....	1
26..	....	....	....	....	....	....	1
30..	....	....	....	....	....	....	....

NOVEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	....	162.70A	163.00A	163.00	....	118
3..	162.50	163.30B	162.50	162.50@163.20B	162.90	1	118
6..	162.00	162.00	161.20A	161.30A	161.30	1	117
7..	161.50	163.00B	160.10A	163.00B	163.00	2	119
8..	162.50	163.30B	160.50	162.20B	162.20	6	120
9..	....	....	157.50A	159.70A	159.70	....	120
10..	159.80	159.80	157.80A	158.90@159.50	159.20	10	126
13..	158.00@.10	159.50B	156.50A	156.70A	156.70	15	134
14..	156.80	157.50B	155.00A	157.00B	157.00	24	132
15..	157.50	158.50B	157.00A	158.00B	158.00	1	133
16..	158.10	160.00B	156.50A	157.50@158.00	157.80	7	135
17..	159.50	159.80	159.50	159.80	159.80	16	135
20..	159.50	159.50	157.00A	159.40B	159.40	7	191
21..	158.50	159.70B	157.50A	158.90B	158.90	....	132
22..	156.70	156.70	153.90A	154.20A	154.20	10	128
23..	153.00	154.00B	152.30A	154.00B	154.00	12	130
24..	153.50	154.10B	152.80A	153.80B	153.80	51	84
27..	154.60	154.90B	153.80A	154.80B	154.80	6	80
28..	....	....	151.50A	152.20A	152.20	....	80
29..	153.00	153.50B	152.00A	152.70B	152.70	5	81
30..	151.00	153.00B	149.70	149.80	149.80	46	88
31..	150.20	151.00	149.00	149.50@150.00	149.80	11	91

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	150.50	151.50B	150.50	151.50B	151.50	8	93
4..	149.50@.30	152.00B	146.80	147.00B	147.00	8	90
5..	146.00	149.00B	146.00	146.50A	146.50	8	94
6..	146.50	147.40B	146.00A	147.20B	147.20	1	94
7..	148.00	148.50B	147.00A	147.50A@.30	147.40	2	94
10..	149.50	149.50	147.50A	148.00A	148.00	10	99
11..	149.00	149.20B	147.00A	148.70	148.70	13	105
12..	148.30	149.00B	148.00A	148.20A	148.20	2	105
13..	149.00	150.90B	148.00A	150.90B	150.90	25	113
14..	151.00	152.00	151.00	151.30B	151.30	17	108
17..	Exchange Closed; President's Day						
18..	151.90	152.90	151.90	152.00A	152.00	24	118
19..	153.80	154.80	153.80	154.80	154.80	30	130
20..	155.00	155.70B	154.00	155.70B	155.70	17	123
21..	156.40	157.50	156.40	157.00@156.80	156.90	34	139
24..	156.50	158.70B	156.50	158.30B	158.30	15	147
25..	158.00	158.00	155.60A	155.60A	155.60	27	154
26..	154.60@.50	155.30B	153.80	154.70A	154.70	19	164
27..	155.20	157.80B	154.00A	157.80A@.00	157.40	19	171
28..	156.00@155.80	158.00	155.80	157.30A	157.30	21	175

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	157.20	161.00	157.20	161.00	161.00	84	213
4..	162.00@.30	166.00	161.00	164.70A	164.70	231	298
5..	161.00@160.50	164.50	160.50	162.00B	162.00	80	306
6..	163.00	164.90	163.00	163.50@164.40B	163.90	61	335
7..	164.00	166.40	164.00	166.40	166.40	73	376
10..	166.50	170.40	166.50	170.40	170.40	155	418
11..	171.00@.10	173.70	167.50A	169.00@.10	169.10	273	574
12..	169.00	170.00	166.60	170.00@169.80A	169.90	138	554
13..	168.90	173.40	168.40	173.00	173.00	120	542
14..	173.70	174.50	168.50	171.00@.20	171.10	105	547
17..	170.00	170.30	166.10	167.00@166.60	166.80	122	606
18..	166.10	168.00B	163.40	163.80B	163.80	170	675
19..	163.40	164.70	162.50	164.10@.00	164.00	110	727
20..	165.00	169.00	165.00	168.80A	168.80	103	795
21..	171.20	172.50	169.50	170.00@171.00B	170.50	147	859
24..	172.50	173.10	166.20	168.00@167.00A	167.50	120	866
25..	166.60@.50	166.60	162.90	163.00	163.00	172	899
26..	164.00	166.50	160.20A	160.60	160.60	220	971
27..	163.30@.40	165.20	162.30	162.40B@163.50	162.90	251	1044
28..	Exchange Closed; Good Friday						
31..	164.80	167.90	163.80	167.90B	167.90	156	1057

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	169.00	171.00	166.00	167.50@.10	167.30	192	1096
2	166.00	171.00	166.00	169.50@168.50	169.00	170	1114
3	169.50	170.20	168.00	168.60@.40	168.50	88	1131
4	167.30	169.50	166.50	166.80@.70	166.80	77	1144
7	165.30@.00	170.00	165.00	168.30B@169.00	168.60	66	1146
8	170.00@171.00	172.70	170.00	172.70@.30A	172.50	179	1197
9	173.00	174.00	169.70A	171.60B@172.50	172.10	136	1238
10	170.70	171.90	167.50	168.00@167.50	167.80	126	1267
11	167.70@.30	167.70	164.30	164.90@.60	164.80	354	1177
14	164.30	168.00	164.30	166.60@.00	166.30	163	1183
15	166.00	166.30B	163.90	164.10	164.10	150	1143
16	166.00@167.00	168.80	161.10	162.00@161.20	161.60	296	1132
17	162.10@.00	162.40	160.50	161.50@160.90	161.20	242	1127
18	161.00@160.80	163.10B	160.80	162.70@.60	162.60	88	1104
21	163.00	164.50	160.80	161.40@.00	161.20	177	1117
22	160.70	162.40	159.20	159.60@.20	159.40	154	1097
23	157.50@158.20	159.20	157.50	159.00@158.50	158.80	254	1056
24	158.50@.40	163.00	158.30	162.00@161.20A	161.60	106	1022
25	163.20	163.20	159.60	161.40A	161.40	38	1019
28	161.80	166.40	160.00	165.80A	165.80	67	1034
29	166.00@.20	167.20B	164.20A	166.80	166.80	65	1030
30	168.00@.20	168.20	165.20	166.50A@.00	166.30	113	1065

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	164.50	166.30	164.50	165.00	165.00	48	1066
2	163.50@.80	164.50	162.90	164.00	164.00	71	1062
5	165.50	167.40	165.50	167.00A@166.50	166.70	64	1057
6	166.60	170.10	166.00	169.00	169.00	152	1101
7	168.70	170.10	167.70A	168.90	168.90	74	1065
8	168.20	170.00	168.20	169.10A	169.10	79	1072
9	167.50	167.90	166.00	167.20@166.60	166.90	51	1076
12	166.00	167.60	164.80	167.10@166.00A	166.60	67	1074
13	166.50	168.20B	164.40	164.40	164.40	76	1071
14	164.60@.40	166.00	164.40	165.50@.60	165.50	107	1088
15	165.80	166.50B	164.60	166.00	166.00	62	1082
16	166.50	166.90	161.50	163.00@162.70	162.90	185	1065
19	163.20@.30	163.70	160.20	160.20@.50	160.40	138	1068
20	160.20	163.40	159.30	163.20@.30B	163.20	199	1094
21	161.50	162.90	159.00	159.00@160.00B	159.50	194	1059
22	159.30@.20	160.80B	158.20	158.80@159.20	159.00	144	1064
23	161.00	162.80	158.80	162.60@.00	162.30	222	1096
26	Exchange Closed; Memorial Day						
27	163.80@.90	165.20	163.80	165.20@164.80A	165.00	101	1070
28	165.00	165.20	163.10	163.30B@.70	163.50	119	1112
29	162.50	163.00	160.60	161.60B@162.00	161.80	264	1021
30	159.50@.40	162.20B	159.40	160.90A@.00	160.50	193	1050

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	161.00	161.00	157.60	158.00A@157.60	157.80	288	1007
3	158.40@.50	159.50	156.80	159.00B@.50	159.20	249	1049
4	160.00	160.30	156.20	156.30@157.00	156.70	512	1061
5	156.50	159.30	156.30	159.00B@.30	159.10	267	1071
6	159.40	159.90	157.50	157.50@.80	157.70	150	1073
9	158.00@.10	158.80	154.80	156.20B@157.00	156.60	237	1085
10	156.00	158.30	155.70	158.30@157.80	158.00	167	1105
11	157.80	159.70	156.90A	159.30B@.70	159.50	120	1105
12	160.10@.20	161.80	159.10	161.50@160.60	161.00	246	1086
13	163.00@.10	165.00	163.00	164.20	164.20	225	1100
16	167.60@.70	169.20	167.60	169.10	169.10	238	1082
17	168.40@.30	168.80	164.10	165.00@.50	165.30	299	1148
18	166.30	167.70	163.40A	167.70@166.80	167.20	194	1165
19	166.00	171.80	165.70	170.20@.50B	170.30	468	1193
20	171.50	171.80	168.00	168.10B@170.30	169.20	275	1220
23	167.10	167.10	164.20	164.20@.20A	164.20	293	1295
24	163.20@.00	166.00	162.60	163.60@164.40	164.00	241	1300
25	163.70	165.50B	162.10	162.10@.50	162.30	389	1277
26	162.40@.50	165.50	160.90	162.20@161.80	162.00	435	1322
27	162.50@.00	163.20	157.20	159.90A@157.20	157.50	296	1334
30	158.00@.10	158.50B	154.70	156.50A@155.00	155.80	388	1338

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	155.80	157.50	155.80	157.00@.40	157.20	194	1345
2	157.50	159.60	157.50	158.80@159.20	159.00	249	1373
3	158.80@.70	161.70	158.70	161.20@160.80	161.00	260	1341
4	Exchange Closed; Independence Day						
7	160.10	162.90	158.10	158.50@.10	158.30	283	1400
8	156.70	158.10	155.60	156.50@.10	156.30	201	1381
9	156.80@.70	159.30	156.70	158.00	158.00	137	1375
10	159.80	160.50	157.50	158.20@157.50	157.90	163	1403
11	158.30	160.30	157.10	158.20	158.20	204	1413
14	157.40@.50	157.90	155.40	155.50@.70	155.60	261	1439
15	155.90@156.00	156.00	151.90	154.20@153.80	154.00	476	1380
16	152.80@.50	154.20	150.60	150.80@.60	150.70	563	1392

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17	150.50	154.20	150.10	153.30@.70	153.50	373	1413
18	151.10	151.60	150.60	150.90@.80	150.90	294	1411
21	151.10@.00	153.70	151.00	152.80	152.80	194	1437
22	152.20@.50	153.00	147.80	148.10@147.80	148.00	499	1489
23	149.00@148.80	152.90	148.80	152.80@.90	152.80	568	1530
24	153.50@154.00	155.70	153.00	153.80@154.20	154.00	729	1618
25	154.30	155.40	151.00	151.40@.90	151.70	307	1578
28	147.70	149.40	147.00	147.20	147.20	435	1676
29	147.70	149.60	146.90	149.50@.40	149.40	472	1646
30	150.00@.30	150.40	148.70	150.20	150.20	243	1627
31	150.20	152.30	149.10	152.20@.30	152.20	281	1583

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	152.00@151.60	154.80	151.60	153.00@.40	153.20	430	1591
4	153.00@152.80	158.20	152.20	158.20B	158.20	471	1643
5	158.90@.70	161.70	158.50	161.70@.50	161.60	793	1726
6	162.00@161.50	162.50	158.30	159.40@.60	159.50	621	1706
7	161.70@.90	163.70	161.50	162.80@.60	162.70	386	1723
8	163.60@164.00	164.00	160.30	161.00@.80	161.40	347	1709
11	160.60@.30	160.60	156.40	156.40@.40A	156.40	649	1740
12	156.30@.20	159.10	156.20	159.00@158.90	158.90	390	1727
13	158.30	162.40	158.30	161.50@.20	161.30	493	1794
14	162.00@.30	163.20	159.10	160.10@.40	160.30	517	1800
15	160.30@.40	162.50	160.30	162.00@161.90	161.90	294	1815
18	161.50	166.90	161.20	166.80@.90	166.80	858	1907
19	166.20@.30	169.50	165.60	167.50@169.50	168.50	1222	2077
20	167.80@168.20	168.40	164.50	164.50@.60	164.60	774	2197
21	166.00	168.10	165.20	166.60@167.00	166.80	896	2383
22	166.00@165.50	166.70	164.30	164.50@.80	164.70	985	2427
25	165.00	169.70	162.20	169.70@.70B	169.70	993	2537
26	171.30@.70	173.30	168.30	173.20@172.50	172.80	1806	3004
27	171.80@172.00	177.50	171.50	177.50	177.50	2086	3607
28	178.00	181.60	176.00	177.20@.50	177.40	2103	3558
29	177.40	179.00	174.70	175.00@.40	175.20	1161	3706

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	175.40@.00	179.90	174.10	178.20@177.70	177.90	1060	3760
3	176.50@.80	178.70	175.00	178.40@.50	178.40	1164	3885
4	180.20@.50	183.40	179.80	183.40B	183.40	1536	3931
5	183.50@.40	186.90	181.00	184.30@183.60	183.90	2287	4006
8	184.50@.30	185.00	180.90	182.40@.30	182.40	1365	4100
9	183.60@.10	183.60	177.40	177.70@.40A	177.60	1454	4003
10	176.70@177.00	179.00	172.80	173.00@.10	173.10	2363	3788
11	172.00@.20	174.20	170.20	171.30@.00	171.20	2047	3648
12	170.80@.60	175.50	170.60	175.00@174.40	174.70	1320	3654
15	176.20@.50	178.80	176.20	176.50@.80	176.60	1447	3985
16	175.50	180.90	175.50	180.70@.30	180.50	1358	4203
17	180.00	184.20	178.80	180.00B@.70	180.40	1672	4243
18	179.40	180.00	175.40	175.40A	175.40	1061	4149
19	172.50@.40	172.70B	170.40	170.40A	170.40	1544	3968
22	169.80@.20	172.30	165.40	167.00@.90	167.50	2784	3674
23	168.00	169.50	166.50	168.70@.10	168.40	1236	3527
24	168.00	168.80	163.40	163.40@.40A	163.40	1672	3440
25	163.00	165.80	162.50	165.80@.60	165.70	1516	3338
26	166.00@165.80	169.70	164.20	167.80A@.40	167.60	1262	3040
29	166.40	169.00	166.00	168.00@.20	168.10	917	3009
30	169.50@.90	172.50	167.70	172.50@.40	172.40	1332	2804

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	173.50@.00	173.50	167.40	167.40@.40A	167.40	1198	2737
2	165.20	167.30	163.10	166.30@165.80	166.10	1208	2752
3	169.50	169.50	166.50	168.20	168.20	669	2826
6	168.50@.30	172.90	168.30	169.60@.20	169.40	1039	2777
7	170.50	170.50	165.50	167.80@168.00	167.90	659	2734
8	168.40	172.80	168.40	172.50@.80	172.60	832	2713
9	169.60@170.00	170.00	167.60	167.60A	167.60	296	2719
10	164.60	166.60	164.10	166.10@165.70	165.90	851	2807
13	167.20	169.30	166.10	166.80@167.30	167.00	566	2875
14	167.70	169.00	166.50	168.70@169.00	168.80	338	2852
15	168.90	173.80	168.90	173.80@.80B	173.80	1469	2701
16	174.90	178.70	174.00	177.30@178.00	177.60	1420	2434
17	180.50	180.60	172.60	174.30@.10	174.20	1369	2241
20	172.80	176.20	172.80	176.20@.00	176.10	844	2243
21	176.10@.00	176.40	172.60	175.90@.00	175.50	868	2225
22	175.30@.50	175.50	172.90	173.70@174.30	174.00	627	2340
23	174.00	174.80	173.00	174.30@.50	174.40	545	2247
24	174.60	174.60	171.60	172.00@171.60	171.80	702	2198
27	171.30	173.90	170.80	173.80@.90	173.80	716	1913
28	174.50	178.60	174.20	177.00@.50	177.20	813	1870
29	177.30@.20	178.30	176.80	177.10@176.90	177.00	362	1840
30	177.70@.90	181.60	177.70	180.10@179.60	179.80	878	1725

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31	181.50	183.30	180.70A	182.80@183.00	182.90	667	1657

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	183.60@.90	186.40	183.60	186.20	186.20	496	1472
4	185.50	185.50	183.20	184.00@.20	184.10	356	1411
5	184.10	187.50	184.00	186.90	186.90	257	1468
6	187.50	194.40	187.50	193.20@.10	193.10	459	1224
7	194.00	194.80	189.50	190.60@191.70	191.20	404	928
10	191.60	194.20	190.40A	193.70B@.90	193.80	240	816
11	194.80	197.00	193.70A	196.00@195.70	195.80	336	643
12	196.00	198.80	196.00	198.60@.80	198.70	298	473
13	198.50	199.30	193.60	198.50@.70	198.60	334	293
14	198.50	201.80	190.30	194.50A@190.30	192.40	273	35
17						38	35
18						1	35
19						10	18
20							26
21							25
24							22
25							19
26						14	5
27	Exchange Closed; Thanksgiving Day						
28						2	

JANUARY 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	167.10	168.00B	167.10	167.10A	167.10	3	20
3	169.00	169.50B	167.10A	167.10A	167.10	4	20
6	167.00	167.00	165.00A	165.00A	165.00	3	20
7		166.80B	164.00A	166.80B	166.80		20
8		167.50B	165.00A	165.50A	165.50		20
9	162.70	162.70	162.00A	162.70	162.70	5	20
10		163.50B	161.50A	162.50A	162.50		20
13		163.50B	160.50A	161.50A	161.50		20
14		162.00B	159.00A	161.00A	161.00		20
15		162.50B		162.50B	162.50		20
16	163.00	164.00B	162.50A	163.00	163.00	1	20
17	163.00	163.50	162.90A	163.50	163.50		20
20	163.00	165.00B	161.50A	165.00B	165.00	5	23
21			163.00A	165.00N	165.00		23
22			160.00A	160.00A	160.00		23
23	158.00	159.00B	157.00A	159.00B	159.00		23
24	157.70	158.00B	156.50A	158.00B	158.00	5	26
27		159.00B		158.50B	158.50		26
28	155.00	155.00	155.00	155.00	155.00	1	26
29		156.50B		155.50B	155.50		25
30			152.50A	152.50A	152.50		25
31		154.00B		152.50N	152.50		25

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	152.80	154.00B	152.80	154.00B	154.00	1	25
4		154.50B	150.00A	150.00A	150.00		25
5		151.00B		150.00N	150.00		25
6		150.80B		150.80B	150.80		25
7		151.70B		151.70B	151.70		24
10	152.00	152.50B	151.90A	152.00	152.00	2	24
11	152.00	152.50B	152.00	152.50B	152.50	1	24
12		153.00B	152.00A	152.00A	152.00		24
13		154.00B		154.00B	154.00		24
14	155.40	155.50B	154.60A	154.60A	154.60	2	25
17	Exchange Closed; President's Day						
18	156.50	156.70B	155.50A	155.50A	155.50	8	29
19	157.50	158.40	157.10A	157.50A	157.50	2	31
20	157.50	159.00B	157.50	158.70B	158.70	5	32
21	159.00	160.00B	159.00	160.00B	160.00	10	31
24	159.00	161.40B	159.00	161.30B	161.30	3	33
25	160.00	160.40B	158.40A	158.40A	158.40	6	32
26			157.00A	157.20A	157.20		31
27	158.00	160.50B	157.00A	160.50B	160.50	8	37
28		161.00B	160.00A	160.90B	160.90	2	39

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	160.90	164.00	160.90	163.90B	163.90	29	62
4	164.00	168.90	164.00	168.00A	168.00	100	93
5	165.00	166.90	163.00	164.00B	164.00	15	87
6	165.20	166.50B	164.50	166.50B	166.50	7	86
7	167.80	167.80	166.00A	166.30A	166.30	2	85
10	166.40	171.30	166.30	170.50A	170.50	43	94
11	173.00	173.00	169.00	170.00A	170.00	36	96
12	169.50	170.70B	166.80A	170.70B	170.70	11	102
13	170.60	173.90B	170.00A	173.90B	173.90	20	109

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
JANUARY 1987 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
14	174.40	174.90B	172.00A	174.00B	174.00	25	117
17	171.00	171.00	169.00A	169.00A	169.00	6	117
18	168.00@.10	168.50	167.50A	168.00A	168.00	5	118
19		168.90B	167.50A	168.90B	168.90		117
20	168.90	173.80	168.90	173.70@.80	173.70	44	124
21	173.90	175.00B	172.00	173.30B	173.30	4	124
24	173.00	174.00B	169.50A	170.00	170.00	6	125
25	166.00	167.50B	165.00A	165.00A	165.00	5	124
26	164.00@163.90	167.40B	163.50A	163.50A	163.50	9	122
27	164.00	166.50B	163.30	166.50B	166.50	9	124
28	Exchange Closed; Good Friday						
31	168.00	171.00B	166.80A	170.50	170.50	10	123

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	168.00	171.40B	166.00	170.90B	170.90	7	121
2	168.80	173.00	168.50	173.00	173.00	39	145
3	172.40	173.30	171.00A	172.50@173.00	172.80	17	149
4			169.50A	170.30A	170.30		148
7	170.30	172.90	169.80	172.70@.90	172.80	13	151
8	173.50	175.00	173.00	174.90	174.90	32	146
9	174.30@.20	174.50B	172.50A	174.00B	174.00	54	147
10	170.50	170.50	170.50	170.50	170.50	3	144
11	168.00	168.00	166.50A	168.00B	168.00	12	145
14		171.00B	167.00A	170.70B	170.70		145
15	168.00	168.50B	167.00A	167.50A	167.50	1	142
16	167.00	171.30B	164.30	164.30	164.30	10	142
17	162.50	164.00	162.50	163.50	163.50	34	161
18	163.50	165.50B	163.50	165.00B	165.00	1	161
21		165.50B	163.00A	163.00A	163.00	1	161
22		163.50B	161.50A	161.90A	161.90		161
23	161.00	163.50	161.00	163.00B@.50	163.20	46	186
24	165.00	166.50B	162.50A	165.00	165.00	1	179
25	162.50	165.30B	162.50	164.00	164.00	7	185
28	164.00	169.00B	163.80	169.00B	169.00	9	186
29	169.10	169.90	168.00A	169.90	169.90	2	187
30	168.00	172.00	168.00	170.00B@172.00	171.00	12	194

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	168.00	169.00B	167.10	168.00B	168.00	11	200
2	167.00	167.90B	165.90	167.90B	167.90	43	219
5		170.00B		169.50B	169.50	3	219
6	168.50	171.80	168.50	171.80	171.80	19	230
7	171.50@172.00	172.00	170.50	171.90B	171.90	16	232
8	170.30@.20	173.00B	170.20	171.10	171.10	14	237
9	170.00	170.50	169.00A	170.50	170.50	12	241
12	169.50	170.00B	168.50	169.50A	169.50	14	244
13	169.50	170.30	167.50	168.00@.50	168.30	20	253
14	168.00	169.00	168.00	169.00	169.00	8	256
15	168.50	170.90	168.00A	170.70@.90	170.80	6	255
16	170.00	170.00	165.80	166.50@.30	166.40	42	271
19	166.80	166.80	164.00	164.20B	164.20	17	272
20	163.30	166.20	163.20	166.20	166.20	74	281
21	165.00	166.00B	162.00	163.20	163.20	30	291
22	163.50	164.00B	162.00	163.00	163.00	43	291
23	163.00	166.00B	163.00	165.90A@.50	165.70	44	293
26	Exchange Closed; Memorial Day						
27	167.50	168.20	166.60A	167.80B	167.80	20	298
28	167.80	167.90	165.00A	166.00A	166.00	22	287
29	164.80	165.50	163.50	165.50	165.50	15	287
30	164.50	165.80B	163.50	164.60@.00	164.30	25	298

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	163.70	165.50B	162.30	162.30	162.30	23	299
3	162.00	163.50B	161.50A	163.50B	163.50	19	289
4	164.00	164.50B	160.70	161.90B	161.90	35	300
5	161.20	163.30B	161.00A	163.30B	163.30	17	297
6	162.80@.90	162.90	161.10	161.10@162.80B	162.00	23	306
9	161.10	162.00B	158.50	160.70B	160.70	37	297
10	160.20@.00	161.30B	159.00A	161.30B	161.30	13	306
11	160.80@.70	163.50	159.60	163.50	163.50	34	324
12	162.50	166.00B	162.50	166.00B	166.00	8	324
13	166.10	168.50	166.10	168.20	168.20	39	328
16	172.60@.80	173.10	171.40	172.30A	172.30	73	348
17	170.70	171.00B	167.30	167.50A	167.50	74	351
18	167.50	169.90B	166.20A	169.90B	169.90	58	349
19	170.70	173.30B	169.50A	172.20@.40B	172.30	97	331
20	173.50	173.50	170.50	170.50@171.00B	170.80	40	332
23	168.10	168.50B	166.00	166.00@.40	166.20	27	337
24	165.00	168.00	164.70	166.60A	166.60	42	332
25	167.00	167.90	164.70A	164.80	164.80	52	317
26	167.00	167.90	163.90A	165.90B	165.90	39	320
27	165.80	166.70	162.30	162.80	162.10	23	320
30	160.40	162.50	159.40A	160.50A@159.50	160.00	70	347

RANDOM LENGTH LUMBER FUTURES PRICES

JANUARY 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	160.80	161.50B	159.20	161.30B	161.30	28	348
2	161.40	162.80	161.40	162.80@.50	162.60	40	345
3	162.60	164.80	162.60	164.80	164.80	60	347
4	Exchange Closed: Independence Day						
7	162.60	166.40	162.60	163.10	163.10	45	356
8	161.90	162.00B	160.10	160.80A@.10	160.50	48	356
9	160.30	163.40B	160.30	161.50A	161.50	14	355
10	163.00	164.20	161.00A	161.70	161.70	26	362
11	161.50@.80	163.70	161.00	162.50B	162.50	23	372
14	160.70	161.50	159.20	159.80	159.80	24	375
15	157.90@.30	159.00	156.30	158.50@.00	158.30	70	381
16	158.00	158.00	155.00	155.10B	155.10	71	398
17	155.00	158.50	154.50	156.70@.60A	156.60	79	406
18	155.80	155.80	154.00A	155.00@.30	155.20	15	405
21	158.20	158.20	155.20	157.50B	157.50	11	402
22	156.00@155.90	157.00B	152.50	152.50	152.50	67	382
23	153.00	156.60	153.00	156.10	156.10	60	380
24	156.80	158.80	155.60	156.90B	156.90	113	338
25	157.90	158.30	154.50	155.00@154.90	155.00	46	370
28	151.50	153.20B	151.00	151.50B	151.50	41	358
29	152.40	153.40B	151.20	153.00@.40B	153.20	32	359
30	153.40	154.40B	152.80A	154.40B	154.40	9	349
31	154.50	156.90	153.30A	156.30@.90	156.60	29	364

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	158.50	159.30	156.20A	156.60	156.60	87	390
4	156.00	161.40	156.00	160.50A	160.50	115	414
5	160.10	163.60	160.10	163.20@162.90A	163.00	114	375
6	163.20	164.30	161.20	161.70B@162.50	162.10	114	423
7	164.80@.90	166.10	163.70A	164.50	164.50	117	430
8	165.50	165.60	162.30A	164.50@163.00A	163.80	80	417
11	162.00	162.00	159.00	159.90B	159.90	95	422
12	159.00	161.70B	159.00	161.70B	161.70	32	434
13	161.70	164.40	161.30	163.70A	163.70	51	429
14	16[illegible] 10	165.20B	160.70	161.60@162.00B	161.80	96	457
15	16[illegible] 0	164.30	162.50	163.70@.80	163.70	76	474
18	163.70	167.90	163.70	167.80@.40A	167.60	129	460
19	167.60	170.80	166.70	169.00@.50	169.20	209	458
20	169.00	169.20	165.60	165.60@166.00B	165.80	118	473
21	166.80	169.00	166.50	167.40	167.40	140	459
22	166.90@.80	167.40	166.00	166.10@.20	166.20	160	554
25	166.60@.70	170.40	164.00A	170.00@.40	170.20	150	590
26	171.00@.10	172.80	168.50	172.50@.00	172.20	293	641
27	171.50	175.70	171.50	175.20@.40	175.30	370	688
28	176.90@177.00	178.70	173.50	175.20@.00	175.10	349	770
29	174.30	176.60	171.80	172.10	172.10	261	792

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	172.20	176.00	171.80A	174.50@175.50	175.00	162	788
3	174.00	175.90	172.70A	175.10B@.50	175.30	104	784
4	176.30@.40	180.30	176.30	180.30@.30B	180.30	355	937
5	180.00@.10	182.00	176.50	177.50@.10	177.30	550	907
8	178.50	179.40	174.80	176.20@.90	176.60	268	939
9	177.50	177.50	172.80	173.00@172.80	172.90	332	949
10	172.50	174.40	168.30	168.30@.50B	168.40	334	995
11	167.60	169.30	165.70	166.50A@.00	166.30	355	1061
12	166.00	170.70	166.00	169.20@168.80	169.00	283	1054
15	170.00	172.90	170.00	170.70B@171.00	170.80	245	1119
16	169.20	173.90	169.20	173.90@.50A	173.70	375	1161
17	173.60	176.40	172.00A	173.50@.60	173.60	441	1131
18	172.60	173.60	168.60	168.60A	168.60	255	1255
19	166.50@.10	166.70	164.00	164.50@165.00	164.80	614	1223
22	165.30	167.20	161.30	163.30@.70	163.50	607	1138
23	163.50@.60	165.40	162.20	164.50@165.10	164.80	312	1122
24	163.00	165.70	161.00	161.10@.00	161.10	503	1191
25	160.80	163.00	160.30	163.00@162.60	162.80	436	1224
26	163.30@.00	166.10	161.70	164.50B@.80	164.60	379	1227
29	163.80@164.00	166.40	162.70	164.80@165.50	165.10	230	1228
30	166.00@.10	167.70	164.00	167.40	167.40	538	1338

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	167.00	167.70	162.40	162.40A	162.40	439	1383
2	161.50@.70	163.90	160.80	163.20@.90	163.50	431	1369
3	165.00	166.50	163.80	165.50	165.50	277	1413
6	165.70@166.00	169.50	165.70	167.80@.70	167.70	505	1392
7	168.00@167.80	168.50	163.80	166.00@165.80	165.90	343	1448
8	166.00@.10	169.40	166.00	169.00@.40	169.20	348	1500
9	167.00@166.00	167.00	164.20	164.20A	164.20	443	1662
10	163.70@.50	164.00	161.80	163.80	163.80	384	1662
13	163.90@164.20	166.40	163.80A	165.50B@166.40	165.90	199	1678
14	165.90	166.40	164.70	165.70@166.00	165.90	167	1696
15	166.10@.20	170.90	166.10	170.20@.50	170.30	1360	1687

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES

JANUARY 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16	171.50@.30	175.20	169.80	173.50@174.90	174.20	1054	2045
17	178.00@177.20	178.00	170.00	171.20@.30	171.30	893	2157
20	170.60@.50	173.10	169.80	172.50B@173.10	172.80	587	2181
21	172.80	173.30	168.60	171.20A@170.00	170.60	535	2263
22	170.40	170.40	167.80	168.80@169.20	169.00	660	2336
23	169.70@.50	171.00	167.70	171.00@170.50	170.70	566	2487
24	171.00@170.80	171.00	166.70	167.00@166.90	167.00	895	2275
27	167.20@.00	169.70	165.90	169.40@.50	169.40	967	2409
28	170.00@.20	173.00	170.00	171.30@.50	171.40	1179	2855
29	171.20	172.40	170.10	170.20@.10	170.20	436	2856
30	170.80@171.00	173.40	170.70	171.80@172.20	172.00	791	2904
31	172.20@.00	172.80	171.10	172.00@.40	172.20	479	2934

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	173.00	174.20	172.70	173.90@174.20	174.00	723	2895
4	173.60@.30	173.60	171.20	171.60@.50	171.60	692	2973
5	171.00	173.80	169.80	172.90@.70	172.80	833	2942
6	173.00@.20	175.00	173.00	175.00@174.80	174.90	940	3029
7	174.90	175.50	172.10	172.50	172.50	874	3218
10	173.20	174.20	172.00	173.50@.60	173.50	451	3241
11	174.00@.20	174.80	172.70	173.70@.20	173.50	670	3229
12	173.50@.30	174.40	173.10	173.40@.50	173.50	501	3251
13	173.80@.60	174.00	171.80	173.60@174.00	173.80	863	3209
14	173.30	177.00	173.30	173.80@174.50	174.10	1420	3482
17	173.50	177.00	173.50	177.00@176.30	176.60	801	3655
18	176.80@.60	179.40	175.40	179.00@178.50	178.70	902	3816
19	177.30@.10	179.00	173.70	173.70@.70A	173.70	1193	3823
20	173.50@.00	175.40	168.70	168.80@.70	168.80	2852	3174
21	169.50	170.80	168.30	168.50@.30	168.40	1402	3189
24	169.00@.20	170.10	168.70	169.10@.40	169.20	650	3277
25	169.20	172.40	169.20	172.40@.30A	172.30	655	3424
26	173.00	175.50	172.20	175.40@.50	175.40	1117	3412
27	Exchange Closed: Thanksgiving Day						
28	176.00	180.40	173.00	180.30@.40	180.30	1202	3539

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	179.50	185.30	178.50	185.30@.30B	185.30	1490	3565
2	185.00@184.80	187.80	183.10	183.80@184.10	184.00	1220	3623
3	185.20	188.30	183.70	187.20@.00	187.10	955	3772
4	187.50	189.50	187.10	189.00@.20	189.10	836	3846
5	184.10@.10A	184.40B	184.10	184.10A	184.10	377	3797
8	179.10@.10A	179.10	179.10	179.10A	179.10	292	3844
9	174.80@.70	176.60	174.50	174.60@.50	174.60	1585	3468
10	175.00	175.70	171.70	171.70@172.30	172.00	1012	3372
11	172.50	174.50	171.30	174.20	174.20	1112	3152
12	173.90	174.80	172.80	173.20@172.80	173.00	529	3003
15	172.80	173.30	171.10	172.00	172.00	511	2995
16	170.30@.20	172.40	167.30	167.50@.40	167.50	1408	2696
17	167.50	169.70	167.40	168.30	168.30	738	2492
18	169.00	170.30	168.50	170.00@169.80	169.90	367	2416
19	169.20	171.40	169.20	170.30@.50	170.40	460	2479
22	170.40	171.20	170.40	170.60@171.00	170.80	254	2390
23	171.20	171.20	167.40	170.20B@.50	170.40	614	2284
24	170.00	170.60	169.60	170.40	170.40	159	2302
25	Exchange Closed: Christmas						
26	170.10	170.50	170.00	170.10@.00	170.10	64	2291
29	169.80	169.80	167.50	168.80@.90	168.90	308	2216
30	168.40@.20	16[illegible]	167.10	167.80@.60	167.70	310	2120
31	171.00	171.00	166.10	167.10	167.10	464	1794

MARCH 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
21	166.00	167.00B	166.00	167.00B	167.00	1	1
22		168.00B	166.00A	166.00A	166.00		1
23				166.00N	166.00		1
24	161.00	161.00	161.00	161.00A	161.00	4	4
27		162.50B		161.50B	161.50		4
28			158.50A	158.50A	158.50		4
29		160.00B		159.00B	159.00		4
30			155.50A	155.50A	155.50		4
31		157.00B		155.50N	155.50		4

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3		157.00B		157.00B	157.00		4
4		157.50B	153.00A	153.00A	153.00		4
5		154.00B		153.00N	153.00		4
6		153.70B		153.70B	153.70		4
7	154.70	154.80B	154.70	154.70	15[illegible].70	1	5
10		155.30B	154.50A	155.30B	155.30		5
11		156.00B		155.50B	155.50		5
12		156.00B	154.00A	155.50N	155.50		5

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
13	154.00	158.00B	154.00	158.00B	158.00	1	5
14	158.50	158.50	158.50	158.50	158.50	2	4
17	Exchange Closed; President's Day						
18	158.70	159.90B	158.70	159.90B	159.90	2	6
19	161.00	162.40B	161.00	161.90B	161.90	6	8
20	....	....	161.70A	161.70A	161.70	....	8
21	162.00	162.80	162.00	162.80	162.80	2	9
24	162.70	164.20B	161.50A	163.70B	163.70	6	12
25	162.00	162.00	160.50A	160.50A	160.50	2	14
26	....	....	159.10A	159.20A	159.20	....	13
27	....	161.60B	159.00A	161.60B	161.60	....	13
28	....	162.50B	161.00A	161.90B	161.90	....	13

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	163.80	164.70	163.80	164.70	164.70	9	21
4	166.00	169.70	166.00	169.00A	169.00	19	38
5	167.00	168.00B	165.50A	165.50A	165.50	2	38
6	167.30	167.50B	166.50	167.50B	167.50	2	38
7	170.00	170.00	167.00A	167.30A	167.30	2	40
10	166.70	170.90B	166.70	170.90B	170.90	57	91
11	173.30	173.30	170.00A	172.50A	172.50	12	96
12	170.00	172.00B	168.00A	170.00	170.00	3	99
13	172.00	173.30B	172.00	173.30B	173.30	15	111
14	174.50	175.00B	172.00	174.00B	174.00	2	113
17	....	....	169.00A	169.80A	169.80	....	113
18	169.00	170.20	168.50A	170.00A	170.00	6	113
19	168.30	170.10B	166.90	170.10B	170.10	4	112
20	172.80	175.10B	172.50	173.70@175.10B	174.40	5	113
21	175.20	175.20	174.00A	174.80@.90B	174.80	5	110
24	174.80	175.50B	171.00	172.50B@171.00	171.80	4	113
25	166.80	166.80	166.80	166.80A	166.80	10	118
26	167.20	168.60B	163.00	163.00@164.00	163.50	3	120
27	164.00	166.50B	164.00	164.00@165.50B	164.70	5	125
28	Exchange Closed; Good Friday						
31	169.00	169.70B	169.00	169.00@.70B	169.30	3	128

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	170.00	171.00B	167.00	169.00@167.00	168.00	12	133
2	172.00	172.00	166.50A	170.00@171.90B	170.90	5	135
3	172.50	173.20	170.50A	172.50@173.20	172.80	6	137
4	174.00	174.00	169.50A	170.00@.50	170.30	6	141
7	171.00	172.50B	171.00	172.50B	172.50	3	140
8	173.00	174.90B	173.00	174.50@.90B	174.70	8	146
9	175.20	175.20	172.50	172.50@174.00B	173.30	8	148
10	171.00@170.80	172.00B	168.50	168.50@172.00B	170.30	3	149
11	....	....	166.50A	168.00A	168.00	....	149
14	....	171.00B	167.00A	171.00B	171.00	....	149
15	167.50	169.50B	167.00A	169.00B	169.00	1	148
16	169.50	174.00B	166.00	166.00	166.00	8	151
17	165.00	166.00B	164.50A	165.00A	165.00	13	153
18	168.00	168.00	166.00A	168.00@166.00A	167.00	6	155
21	165.50	167.50B	165.00A	165.00A	165.00	2	155
22	165.00	165.50	162.40	163.50B	163.50	4	156
23	163.50	164.50B	162.50A	163.50@164.50B	164.00	6	158
24	164.50	167.00B	162.90	166.00B	166.00	9	161
25	164.50	167.00B	164.50	166.00	166.00	3	161
28	164.50	171.00B	163.00	171.00B	171.00	11	160
29	....	....	170.00A	170.90A	170.90	....	160
30	171.00	172.00B	169.00A	172.00B	172.00	9	162

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	171.00	171.30B	170.00A	170.50B	170.50	2	161
2	168.50	169.00	167.80A	169.00	169.00	23	153
5	....	171.00B	....	170.00B	170.00	1	153
6	169.30	172.50B	169.30	172.50B	172.50	24	172
7	....	172.90B	171.00A	172.90B	172.90	5	177
8	173.20	173.40B	171.80A	171.90	171.90	2	173
9	171.00	171.60	170.50A	171.60	171.60	11	172
12	170.50	171.00B	169.40	170.00A	170.00	20	179
13	170.20	171.00B	168.10A	168.50	168.50	14	181
14	168.80	169.40	168.30A	169.40	169.40	23	177
15	169.00	171.00	168.00A	170.00@171.00	170.50	10	184
16	171.00	171.00	165.50	167.10@.00	167.10	26	180
19	166.20	167.50B	165.10A	165.20@.10A	165.20	9	176
20	164.10	167.00	164.10	167.00	167.00	44	157
21	164.10	164.50	163.10A	163.10B@164.50	163.80	8	164
22	163.50	164.70	162.50	163.50B@164.70	164.10	23	167
23	164.80	168.00	164.80	168.00@167.00A	167.50	10	163
26	Exchange Closed; Memorial Day						
27	....	168.80B	....	168.50B	168.50	....	161
28	168.00	168.00	166.00A	166.50A	166.50	2	162
29	165.50	166.50	164.80A	166.00B@.50	166.30	12	165
30	164.60@.50	166.00	164.50	166.00@165.50A	165.80	4	167

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	164.80	166.00B	163.90A	164.00	164.00	3	167
3	164.80	165.00	162.50A	164.00A	164.00	22	163
4	164.00	165.00B	161.60A	162.00A	162.00	13	160
5	162.20	166.00	162.20	163.80B	163.80	12	155
6	164.00	165.00	162.30A	162.30A	162.30	5	155
9	162.50	163.00B	161.60A	161.70A	161.70	15	153
10	161.70	162.50	161.30A	162.50	162.50	6	150
11	162.50	164.50B	162.00A	164.50B	164.50	5	150
12	....	166.50B	163.50A	166.50B	166.50	....	149
13	168.00	169.50	167.50A	169.50	169.50	11	143
16	171.50	174.20	171.50	173.50A	173.50	16	145
17	170.50	171.00B	169.00	169.00A	169.00	12	139
18	169.80	171.40B	168.50A	171.40B	171.40	16	151
19	171.00	174.20B	170.50A	173.50	173.50	34	165
20	174.00	174.50B	171.70A	171.70A	171.70	18	167
23	170.10	170.10	168.00A	168.50	168.50	13	160
24	167.00	169.20	166.30A	168.80B	168.80	14	156
25	168.50	169.00	166.80A	166.80A	166.80	9	153
26	166.00	169.10	165.80A	167.30	167.30	14	150
27	168.00	168.00	165.00	165.00	164.00	20	151
30	163.30	163.60	162.10	162.50@.30	162.40	23	142

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	161.90	163.80B	161.90	163.60B	163.60	15	148
2	165.00	166.50B	164.80A	165.00	165.00	41	182
3	166.00	167.70B	164.50A	166.80A	166.80	8	182
4	Exchange Closed; Independence Day						
7	165.80	168.00B	165.20A	165.50@.40	165.50	21	177
8	163.50@164.00	164.50	163.10A	163.10A	163.10	12	170
9	....	166.40B	....	164.10B	164.10	....	170
10	165.50	166.00B	164.80A	165.00A	165.00	6	168
11	164.20	166.30B	164.20	164.50	164.50	19	166
14	163.00	164.00B	162.10A	162.50A	162.50	5	164
15	162.20@.10	162.20	159.30A	160.00	160.00	12	167
16	160.00	160.00	158.10	158.10A	158.10	46	177
17	157.00	160.70	157.00	159.00A	159.00	23	179
18	158.00	158.00	156.60A	157.50B	157.50	23	186
21	156.50	160.30B	156.50	159.00@.50B	159.20	8	177
22	159.20	159.30B	155.00	155.00	155.00	34	184
23	157.90@.70	159.50B	157.70	159.00	159.00	11	182
24	161.00	161.50B	159.60	160.90B	160.90	26	188
25	161.00	162.40	157.50A	158.80B	158.80	5	195
28	155.70	157.00B	154.50	154.60@155.00B	154.80	25	197
29	155.10	156.80B	155.00	156.30B	156.30	19	206
30	156.50	157.30B	156.00A	157.00	157.00	5	209
31	156.40	158.90B	156.40	158.90B	158.90	2	209

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	159.50	161.00B	158.50A	159.00A	159.00	6	211
4	159.50	163.30B	158.80A	163.30B	163.30	12	210
5	164.80	165.00	162.50A	164.70	164.70	31	211
6	165.00	165.90B	163.50A	165.20A	165.20	77	193
7	166.10@.30	168.30	166.10	167.00	167.00	45	186
8	166.50	167.80	165.10A	166.00	166.00	14	189
11	164.50	164.50	161.10A	161.30	161.30	18	181
12	161.30	162.90B	160.70	162.60B	162.60	32	169
13	164.00	165.50	164.00	164.90	164.90	50	165
14	167.00	167.00	162.10A	163.30A	163.30	6	167
15	165.30@.20	165.60B	164.00A	165.10A	165.10	4	158
18	168.80@169.00	170.10	165.00A	169.00A	169.00	39	167
19	171.00	172.00B	168.00	171.40B	171.40	24	170
20	171.40	171.40	167.00	168.40@167.60A	168.00	24	173
21	168.50	170.10	168.20	168.60	168.60	41	168
22	168.00	168.60	167.10A	167.10A	167.10	6	169
25	166.50	171.00	165.70	170.50A	170.50	67	203
26	170.50	172.80B	169.00	172.50@.00A	172.20	106	211
27	172.00	175.00	171.60	175.00	175.00	110	246
28	175.50	178.30	173.70A	174.50@.10A	174.30	67	268
29	176.00	176.00	171.60	171.60@.80B	171.70	81	277

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	172.50	175.50	172.10	175.00A	175.00	56	303
3	174.50	175.50	173.20A	175.50B	175.50	35	305
4	176.00	180.40	176.00	180.40@.00	180.20	59	322
5	178.40	180.50	175.70	176.10	176.10	95	350
8	176.50	177.50B	172.60	174.10@.80B	174.50	106	359
9	175.00	175.50B	171.50	172.00	172.00	40	353
10	172.50	173.00	167.60	168.50@167.80A	168.20	73	380
11	166.00	168.50	165.60A	166.50@.00	166.30	75	397
12	166.00	169.80	166.00	168.30A@.10	168.20	38	384
15	171.30	171.60	169.50	169.70	169.70	34	387
16	168.90	171.80	168.90	170.50@.60	170.50	66	407

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	169.80	173.00	168.50	170.10@.30B	170.20	97	428
18..	170.00	171.50B	166.00	166.50A	166.50	84	443
19..	165.00	165.40	163.50	164.30B@165.00	164.70	152	467
22..	165.10	166.80	162.10	163.40A@.10	163.30	142	431
23..	164.00	165.00	162.20	164.50@165.00	164.70	71	416
24..	163.00@162.80	165.80	161.40	161.50@162.30B	161.90	111	410
25..	161.70	163.80	161.30	163.20	163.20	126	440
26..	163.10@.50	166.00	162.20	164.10@.00	164.00	112	443
29..	163.90	165.10B	163.10	164.50@.70B	164.60	33	453
30..	165.80@.90	166.90	163.70	166.40	166.40	85	456

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	165.50	166.50	161.40	162.80@.40	162.60	133	443
2..	162.10	164.50	162.00	164.10A	164.10	96	477
3..	165.50	167.20	164.80	166.80@.30A	166.60	55	517
6..	167.00	169.70	167.00	168.10B@.60	168.30	69	506
7..	169.00	169.20	164.20	166.80A	166.80	152	537
8..	167.00	169.90	167.00	169.20@.90	169.50	54	551
9..	168.50@.40	168.50	164.70	164.80@.90	164.90	114	538
10..	163.70@.80	164.80	163.50	164.50B	164.50	58	552
13..	164.00	166.80	164.00	166.80@165.70A	166.20	35	551
14..	166.50	166.90B	165.90	166.30A@.10A	166.20	46	529
15..	167.00	170.90	167.00	170.50	170.50	121	528
16..	171.00	174.10	170.00	172.10@173.00	172.50	165	583
17..	175.40	175.40	167.70	170.60B@171.00	170.80	239	610
20..	171.00	172.50	170.20	170.30@.20	170.30	74	616
21..	173.00@.10	173.10	168.50A	170.00@169.80	169.90	82	595
22..	169.50	169.50	167.20	167.60A	167.60	98	622
23..	168.90@169.00	170.00	167.00	169.80@170.00	169.90	67	626
24..	170.30@.50	170.50	166.30	166.50@.60	166.60	87	653
27..	166.50@.40	169.50	166.10	168.70B@169.20	168.90	71	669
28..	170.40@.50	172.20	169.90	170.40@.30	170.30	118	699
29..	170.00	171.00	168.80	169.20@168.80	169.00	122	721
30..	170.00@.10	172.00	169.70	170.60B@171.00	170.80	223	751
31..	170.70	171.90	170.30	170.70B@171.40	171.00	115	784

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	171.20	172.50	171.20	171.90@.80	171.80	109	760
4..	171.50	171.50	169.60	169.60@170.00	169.80	209	820
5..	169.80@.90	171.80	168.00	170.30	170.30	208	886
6..	170.30	172.00	170.30	171.90@.70	171.80	125	883
7..	171.70@.60	172.60B	168.80	169.30A	169.30	117	900
10..	170.50@171.00	171.00	168.80	170.50	170.50	114	908
11..	171.40	171.40	168.50	169.50A@168.50	169.00	101	913
12..	169.10	170.10	167.90	168.10@.40B	168.30	197	960
13..	168.30	169.50	167.10	169.10@.50	169.30	143	970
14..	168.50	171.50	168.50	168.60	168.60	338	1025
17..	168.70	172.00	168.70	172.00@171.50	171.70	190	1017
18..	171.90@.60	173.90	170.60	173.60@.10	173.30	315	1053
19..	171.00@.20	173.10B	168.40	168.60@.40	168.50	586	1151
20..	168.10@.00	169.80	163.50	164.10@.00	164.10	863	1229
21..	164.50@.70	165.30	163.70	163.70	163.70	422	1277
24..	165.40@.50	165.30	164.10	165.50@.00	165.20	272	1261
25..	166.00@.20	166.90	165.80	166.70@.10	166.40	281	1312
26..	167.00	167.70	164.80	167.00@166.80A	166.90	445	1389
27..	Exchange Closed, Thanksgiving Day						
28..	167.10@.20	168.00	165.50	167.80@168.00	167.90	246	1417

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	167.90@.80	171.80	166.50	170.30A@169.60	169.90	727	1451
2..	169.00@.20	171.00	168.50	170.30@169.80	170.00	462	1397
3..	170.00@.20	173.80	169.00	173.30@.80	173.50	723	1378
4..	173.40@.20	178.50	173.10	177.50@178.50B	178.00	897	1604
5..	174.80@.50	175.00	173.00	173.00A	173.00	532	1637
8..	168.00@.00A	168.00	168.00	168.00A	168.00	317	1576
9..	165.00	168.30	165.00	167.00@.50	167.30	826	1408
10..	167.80	168.80	166.60	166.60	166.60	491	1493
11..	167.00@.20	168.50	166.40	167.80@168.10	167.90	364	1450
12..	167.60@.50	168.20	167.00	167.70@.20	167.50	204	1437
15..	167.00	167.50	166.00	166.70@.50	166.60	258	1451
16..	166.00	168.00	163.20	163.70@164.20	164.00	818	1662
17..	164.30	165.50	163.70	163.90@.80	163.90	512	1787
18..	164.70	165.30	164.10	164.70@165.10	164.90	253	1815
19..	163.60@.80	165.70	163.60	164.60@.50	164.60	374	1792
22..	164.40@.30	165.50	164.30	165.40	165.40	247	1797
23..	165.60@.70	166.60	163.00	166.10@165.80	165.90	677	1891
24..	165.00	166.40	165.00	165.30@.60	165.50	183	1903
25..	Exchange Closed, Christmas						
26..	165.40	165.90	165.40	165.60	165.60	78	1933
29..	163.60@.30	165.30	163.00	164.80A@.30	164.60	357	1993
30..	163.50	163.80	162.50	162.70	162.70	494	2145
31..	165.50@.80	165.80	159.30	160.50@.20	160.40	1330	2545

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1987 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
19..	169.50	169.80B	168.00A	168.00A	168.00	3	3
20..	....	169.00B	....	169.00B	169.00	....	3
21..	173.00	173.00	171.50A	171.50A	171.50	2	4
24..	172.00	172.00	167.50A	167.50A	167.50	3	5
25..	169.00	169.00	162.60A	163.10A	163.10	2	6
26..	164.50	164.50	160.00A	160.00A	160.00	2	7
27..	165.00	165.00	163.60A	163.60A	163.60	1	8
28..	Exchange Closed, Good Friday						
31..	....	167.00B	....	167.00B	167.00	....	8

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	168.50	168.50	164.00A	164.00A	164.00	2	10
2..	169.00	169.00	163.60A	167.00A	167.00	4	11
3..	170.00	170.00	167.00A	170.00	170.00	3	13
4..	....	....	165.00A	165.00A	165.00	....	13
7..	....	167.50B	....	167.50B	167.50	....	13
8..	....	172.50B	....	171.50B	171.50	....	13
9..	172.50	172.50	169.50A	169.50A	169.50	2	15
10..	169.00	172.00B	168.10A	168.10A	168.10	1	16
11..	168.00	168.00	165.00A	165.10A	165.10	2	18
14..	....	167.20B	....	167.20B	167.20	....	18
15..	....	168.00B	165.50A	166.30A	166.30	....	17
16..	171.30	171.30	165.60A	165.60A	165.60	8	21
17..	....	....	164.10A	164.10A	164.10	....	21
18..	....	167.00B	....	165.00B	165.00	....	21
21..	166.00@.30	166.30	164.10A	164.10A	164.10	2	20
22..	164.00	164.00	161.50A	161.50A	161.50	4	22
23..	....	....	161.00A	161.20A	161.20	....	22
24..	165.00	165.00	163.00A	163.00A	163.00	2	23
25..	....	164.00B	161.50A	161.50A	161.50	....	23
28..	161.10	164.00B	161.10	163.80B	163.80	3	23
29..	....	168.00B	....	167.00B	167.00	....	23
30..	....	....	166.00A	166.00A	166.00	....	23

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	170.00	171.00	167.00A	167.00A	167.00	6	25
2..	166.00	169.00	165.00A	165.10A	165.10	6	26
5..	168.70	168.70	168.00A	168.10A	168.10	1	25
6..	168.30	171.00B	168.30	170.00	170.00	21	34
7..	....	....	....	170.00N	170.00	....	34
8..	171.00	172.00B	170.00A	170.00A	170.00	1	34
9..	....	....	169.00A	170.00N	170.00	....	34
12..	169.00	170.00	169.00	169.80	169.80	12	35
13..	170.20	171.00B	168.40A	168.50	168.50	6	37
14..	169.00	169.00	168.30A	169.00	169.00	1	37
15..	169.30	171.00	168.00A	170.00BA@171.00	170.50	4	40
16..	170.80	170.50	165.50A	166.90A	166.90	1	40
19..	....	167.50B	165.00A	165.00A	165.00	1	41
20..	167.00	167.00	164.50A	167.00	167.00	....	41
21..	165.40	165.40	163.50A	163.50A	163.50	4	44
22..	....	164.50B	163.20A	163.20A	163.20	....	43
23..	163.50	167.10B	163.50	167.00B	167.00	3	43
26..	Exchange Closed, Memorial Day						
27..	169.00	169.30B	169.00	169.00	169.00	1	41
28..	....	....	166.50A	166.50A	166.50	....	41
29..	....	....	165.10A	166.50N	166.50	....	41
30..	166.00	166.50	165.50A	166.00B@.50	166.30	4	43

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	....	166.50B	164.10A	164.40A	164.40	1	43
3..	....	165.00B	164.00A	164.50B	164.50	....	43
4..	....	165.00B	163.20A	163.20A	163.20	....	43
5..	163.20	167.00	163.20	164.00A	164.00	7	49
6..	165.00	165.50	163.20A	163.20A	163.20	....	49
9..	163.50	164.00B	163.10	163.10	163.10	5	54
10..	163.00	163.20B	162.30A	162.30A	162.30	2	55
11..	....	164.00B	....	164.00B	164.00	1	55
12..	164.00	166.50B	163.50A	166.50B	166.50	5	50
13..	169.00	169.00	169.00	169.00	169.00	5	54
16..	173.00	174.00	172.50A	173.60A	173.60	12	58
17..	170.50	170.50	169.30A	169.50A	169.50	2	59
18..	169.00	172.40B	168.80A	172.40B	172.40	5	58
19..	174.00	174.50	171.50A	174.50	174.50	3	60
20..	....	....	172.50A	172.90A	172.90	....	60
23..	170.10	170.50	168.50	169.50A	169.50	5	58
24..	169.80	170.00B	167.50A	169.00	169.00	3	56
25..	170.00	170.00	167.50A	168.00A	168.00	4	56
26..	169.50	171.00	166.80A	168.50B	168.50	14	53
27..	168.10@.00	168.10	166.00A	166.50@.00A	165.30	5	55
30..	165.00	165.00	163.50A	163.50A	163.50	8	53

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	165.00B	....	164.50B	164.50	....	51
2	....	167.00B	....	166.50B	166.50	....	51
3	166.60	169.40B	166.00A	168.00B	168.00	12	51
4	Exchange Closed; Independence Day						
7	....	168.70B	166.00A	167.10A	167.10	....	51
8	....	....	164.10A	164.10A	164.10	....	47
9	....	167.70B	....	164.10N	164.10	....	47
10	166.50	167.50B	165.50A	166.50	166.50	3	47
11	....	167.00B	165.00A	166.80B	166.80	....	47
14	165.00	165.00	163.50A	164.10A	164.10	1	46
15	162.00	162.00	160.50A	161.00A	161.00	2	48
16	161.00	161.50B	159.10A	159.10A	159.10	4	50
17	159.20@.50	161.20B	159.00A	160.50B	160.50	10	60
18	....	159.20B	157.50A	158.50B@159.00	158.80	....	60
21	....	161.30B	158.50A	160.00B	160.00	1	61
22	....	162.00B	155.50A	156.00A	156.00	....	61
23	....	160.30B	....	159.50B	159.50	....	61
24	162.50	162.50	160.60A	160.60A	160.60	3	61
25	162.00@.30	162.60B	158.30A	160.00	160.00	16	63
28	155.50	157.50B	155.50	156.10B	156.10	4	63
29	158.00	158.00	156.00A	157.00A	157.00	2	65
30	....	158.50B	....	158.00B	158.00	....	61
31	....	159.90B	157.50A	159.90B	159.90	....	61

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	161.00B	159.00A	159.90N	159.90	....	57
4	163.00	164.20B	159.00A	164.20B	164.20	7	54
5	165.00	165.60	163.50A	165.60	165.60	4	52
6	165.20	166.30B	164.80A	166.30B	166.30	2	50
7	167.30	169.30	167.30	168.00A	168.00	10	55
8	....	....	166.00A	166.50A	166.50	....	55
11	163.50	163.60	162.10A	162.50A	162.50	7	55
12	163.50	164.00B	161.70A	164.00B	164.00	....	55
13	....	166.00B	....	166.00B	166.00	2	53
14	....	167.50B	163.10A	164.30A	164.30	....	53
15	....	166.50B	....	166.50B	166.50	....	53
18	168.00	170.80B	166.00A	170.00	170.00	4	56
19	172.00	172.50B	169.00A	172.00	172.00	3	58
20	....	....	169.00A	169.00A	169.00	....	58
21	....	171.10B	168.70A	171.00B	171.00	....	58
22	....	....	168.50A	169.00A	169.00	....	58
25	169.80	171.50B	166.50A	171.50B	171.50	8	61
26	171.50	172.80B	169.50A	172.00	172.00	28	70
27	171.60	174.50B	171.60	174.00B@.30	174.10	39	87
28	175.50	177.10B	173.50	173.50	173.50	23	106
29	173.50@.00	174.70	172.00	172.00	172.00	15	119

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	172.50	175.50	172.50	175.00B@.50	175.20	22	125
3	174.30	175.50	173.50A	175.50	175.50	13	123
4	176.90	178.40	176.90	178.40	178.40	27	129
5	176.00@175.90	179.00B	175.00A	177.00	177.00	41	142
8	174.20	177.50B	172.00	175.80B	175.80	9	133
9	174.50	174.50	172.80	173.50	173.50	5	135
10	173.10@.00	174.00B	169.50	170.00	170.00	10	131
11	170.10	170.10	166.00A	170.00B	170.00	9	134
12	169.50	170.90	169.00A	170.90	170.90	31	136
15	172.00	172.50B	171.50A	171.50A	171.50	6	136
16	....	171.70B	170.00A	171.70B	171.70	....	136
17	171.00	172.00B	169.00A	170.80	170.80	13	132
18	170.90	171.00	166.50A	168.80B	168.80	14	131
19	167.00	167.10B	165.50	166.00	166.00	10	134
22	166.50	167.50B	164.00	165.00B@.40	165.20	7	132
23	164.50	166.20B	163.50	166.20B	166.20	15	127
24	165.00	166.00	162.40A	162.40A	162.40	44	132
25	162.20@.00	164.50B	162.00	164.30B	164.30	17	125
26	163.50	166.00B	163.30	164.50B	164.50	15	126
29	164.60	166.20B	164.10A	164.80B	164.80	1	125
30	166.00	166.60B	165.50A	166.60B	166.60	12	122

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	167.20	167.20	162.00	162.50B	162.50	37	138
2	162.50	165.00	162.50	165.00	165.00	20	133
3	166.10	168.50	165.60A	167.80A	167.80	15	222
6	167.80	170.00	167.80	168.00A	168.00	14	144
7	169.00	169.00	166.50	167.60	167.60	7	144
8	169.60	169.90B	168.80	169.90B	169.90	6	143
9	169.00	169.00	165.90	166.50B	166.50	19	151
10	165.50	166.00B	164.80A	166.00B	166.00	4	153
13	167.00	168.00B	167.00	167.00	167.00	1	152
14	167.00	167.50	166.30A	166.80B@167.50	167.10	2	154
15	167.50	170.70	167.50	170.50B	170.50	29	154

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
MAY 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16	170.70	173.50	170.00A	172.60B	172.60	19	158
17	176.00	176.00	169.80A	171.60B	171.60	24	157
20	170.80	172.00	170.50A	171.50B	171.50	17	150
21	171.80@172.00	173.00	169.00A	171.40B	171.40	14	148
22	170.20	170.20	168.10A	168.50B@170.00	169.30	30	165
23	169.00	170.40B	167.30A	170.40B	170.40	7	160
24	170.00	171.20B	166.80A	167.10B	167.10	17	162
27	166.30	169.80B	166.30	169.80B	169.80	6	161
28	171.20	172.50	170.50A	170.90A	170.90	21	169
29	170.00	171.70	169.70A	170.00@169.70A	169.90	22	176
30	170.40	171.50	169.70A	170.00@.40B	170.20	41	197
31	169.50	171.60	169.50	170.50	170.50	34	182

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	171.50	172.10B	171.00A	171.00A	171.00	17	189
4	170.10	170.60	169.50A	170.30B	170.30	20	191
5	170.80	171.10	168.00A	170.20B	170.20	29	185
6	170.60	171.40B	169.50	171.20	171.20	29	197
7	171.50	171.50	169.00	169.50B	169.50	8	197
10	170.00	170.50	168.80	170.30A	170.30	34	187
11	170.40	170.60B	169.20A	169.50A	169.50	18	198
12	168.90	169.10B	167.80	168.60B	168.60	15	204
13	168.50	168.50	167.00	168.50	168.50	46	224
14	166.80	170.00	166.80	168.40B@169.00	168.70	92	243
17	168.50	170.10B	167.30A	170.10B	170.10	38	250
18	170.00	171.90B	169.10A	171.90B	171.90	31	255
19	171.60@.50	171.60	167.80	168.50B	168.50	123	298
20	168.50	169.30	163.50	164.10	164.10	121	324
21	163.00@.10	164.70	163.00	163.50	163.50	147	348
24	165.00	165.00	164.00	164.30B	164.30	76	377
25	164.50@.60	166.00	164.50	165.50A	165.50	50	404
26	166.00	166.50	164.10	165.50@.10A	165.30	86	433
27	Exchange Closed; Thanksgiving Day						
28	165.00	165.80	163.40	165.50B@.80	165.60	77	448

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	166.50	168.90	164.70A	167.20@.30	167.20	175	521
2	167.00	168.30	165.60	166.30@167.00B	166.70	148	581
3	167.50	170.50B	166.80A	169.50@170.00	169.70	112	615
4	169.20	173.50B	169.20	172.50@173.50B	173.00	143	638
5	172.50@.40	172.50	168.00	168.00A	168.00	207	729
8	164.00@163.90	164.50	163.20	163.40@.70B	163.60	343	798
9	163.20	165.80	162.70	164.60@165.00	164.80	200	759
10	164.80@.70	167.10	164.60	164.60@166.00	165.30	183	815
11	165.30@.10	166.60	165.10	166.50	166.50	109	790
12	166.20@.10	166.50	165.30	166.40	166.40	75	744
15	165.30	166.10	164.70	165.50B	165.50	52	752
16	165.00@164.90	166.50	162.10	162.60B@163.20	162.90	154	786
17	164.40@.50	164.50	162.70	162.90@163.10B	163.00	107	774
18	163.30	164.00	162.90A	164.00@163.10A	163.50	34	772
19	162.60	164.90	162.60	163.50	163.50	116	734
22	163.60	164.50B	163.50	164.40@.10A	164.20	25	746
23	164.40@.50	166.10	162.70	165.00	165.00	111	764
24	164.80	165.00	164.40	164.90	164.90	31	773
25	Exchange Closed; Christmas						
26	165.80	165.80	164.50	165.00@.20	165.10	11	772
29	164.00	164.70	163.10	164.50A@.00	164.30	47	781
30	163.50	163.70	162.70	162.80	162.80	86	771
31	165.00	165.10	159.50	160.00	160.00	283	842

JULY 1987 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10	164.30	165.50B	163.50A	163.50A	163.50	1	1
11	....	165.00B	....	165.00B	165.00	....	1
12	165.00	165.50B	162.00A	162.00A	162.00	5	6
13	....	163.00B	....	163.00B	163.00	....	6
16	....	168.00B	....	168.00B	168.00	....	6
17	169.00	171.20B	165.00A	170.50B	170.50	2	8
18	171.40	173.50B	171.40	173.50B	173.50	4	11
19	175.00	175.50	172.00A	175.50	175.50	5	15
20	....	....	174.00A	174.00A	174.00	2	17
23	....	....	170.00A	170.50A	170.50	....	17
24	170.60	172.00B	168.50A	170.00	170.00	....	17
25	171.00	171.00	168.50A	169.00A	169.00	....	17
26	171.00	171.00	167.80A	169.50B	169.50	6	15
27	....	....	167.00A	167.00A	166.00	....	15
30	165.00	166.00B	165.00	165.00	165.00	3	14

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	166.00B	....	166.00B	166.00	3	14
2	....	168.00B	....	168.00B	168.00	....	14
3	....	170.20B	167.00A	170.00B	170.00	....	14
4	Exchange Closed; Independence Day						
7	....	....	167.50A	169.00A	169.00	....	15
8	166.10	167.00B	165.50A	166.10	166.10	....	15
9	....	169.40B	....	166.10N	166.10	....	15
10	168.00	168.50B	167.10A	167.50	167.50	3	17
11	....	168.00B	166.00A	167.80B	167.80	....	17
14	....	....	164.50A	165.10A	165.10	....	17
15	165.00	165.00	162.00A	163.00@162.10A	162.60	5	14
16	....	....	160.10A	160.10A	160.10	....	14
17	....	162.60B	....	161.00B	161.00	....	14
18	....	....	160.10A	160.10A	160.10	....	14
21	....	162.30B	....	160.10N	160.10	....	14
22	160.00	161.50B	157.00A	157.00A	157.00	4	16
23	....	160.70B	....	159.60B	159.60	....	16
24	....	162.00B	....	162.00B	162.00	....	16
25	....	163.00B	159.50A	159.50A	159.50	....	16
28	156.50	159.00B	155.10A	156.60@155.10A	155.90	5	21
29	160.00	160.10B	157.50A	158.00A	158.00	3	22
30	....	159.50B	....	158.50B	158.50	....	22
31	....	159.90B	158.00A	159.90B	159.90	....	22

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	161.30	161.30	159.00A	159.90A	159.90	2	22
4	164.20	164.20	159.00A	164.20	164.20	2	21
5	165.00	166.00B	163.50A	165.50B	165.50	1	21
6	165.60	166.40	165.20A	166.30B	166.30	10	20
7	168.30	169.30	167.50	168.00B	168.00	10	19
8	....	168.50B	166.00A	166.50A	166.50	2	21
11	163.50	164.50B	163.10A	163.10A	163.10	5	23
12	164.50	165.00B	162.70A	165.00B	165.00	2	23
13	....	166.00B	164.50A	166.00B	166.00	2	23
14	....	168.50B	164.10A	165.30A	165.30	....	23
15	167.50	167.50	164.50A	167.50	167.50	1	24
18	169.80	171.00	167.00A	170.80A	170.80	13	24
19	172.20	173.00B	170.50A	172.80B	172.80	4	24
20	....	....	169.50A	169.50A	169.50	....	24
21	....	172.00B	168.50A	171.50B	171.50	....	24
22	....	....	169.30A	171.50N	171.50	....	24
25	168.50	171.40B	167.50A	171.40B	171.40	8	25
26	171.50	172.40	169.50A	172.00A	172.00	15	31
27	172.50	173.00B	171.80A	173.00B	173.00	1	31
28	174.50	177.00B	174.00A	174.00A	174.00	1	32
29	175.20	175.20	173.60A	173.60A	173.60	2	29

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	175.00	175.50B	175.00	175.50B	175.50	1	29
3	174.80	175.50B	174.00A	175.50B	175.50	1	29
4	176.90	177.80B	176.50	177.80B	177.80	10	32
5	175.00	177.50B	175.00	177.00B	177.00	3	31
8	174.20	177.50B	172.00A	175.80B	175.80	1	31
9	....	....	174.50A	175.80N	175.80	....	31
10	173.10	173.10	171.00	171.00	171.00	4	31
11	171.00	171.00	167.00A	170.00A	170.00	2	29
12	....	171.00B	169.00A	171.00B	171.00	....	29
15	172.00	172.00	170.50A	171.80A	171.80	2	29
16	172.60	172.60	171.00A	171.90	171.90	2	30
17	172.40	173.50B	170.00A	170.10A	170.10	7	32
18	172.00	172.00	167.00A	168.20A	168.20	5	34
19	167.60	168.50B	166.00	166.00	166.00	18	39
22	165.00	168.00B	164.50A	165.00	165.00	2	38
23	165.50@.00	166.00B	164.00A	164.50A	164.50	3	39
24	166.00	166.40B	163.60A	163.60A	163.60	5	39
25	....	165.00B	163.00A	164.50B	164.50	....	39
26	....	166.00B	164.00A	164.50N	164.50	....	39
29	....	166.60B	....	164.80B	164.80	....	37
30	166.00	166.90B	165.30A	166.30A	166.30	12	39

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	167.00	167.00	163.60A	163.60A	163.60	5	38
2	164.50	165.30B	164.00	165.30B	165.30	6	36
3	166.80	168.00B	166.80	167.80B	167.80	6	41
6	170.00	170.00	168.50A	168.50A	168.50	2	36
7	....	169.00B	167.00A	168.80B	168.80	....	36
8	....	169.90B	168.70A	169.90B	169.90	....	33
9	....	....	167.00A	167.00A	167.00	....	33
10	....	167.20B	166.50A	167.20B	167.20	....	33
13	....	169.00B	167.00A	167.00A	167.00	....	33
14	....	167.50B	166.50A	167.50B	167.50	....	33
15	168.00	170.80B	167.30A	170.80B	170.80	14	33

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
JULY 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
16	170.00	172.60B	170.00	172.40B	172.40	7	33
17	171.20	174.00B	170.00A	172.00B	172.00	3	33
20	....	....	171.00A	172.00N	172.00	....	33
21	173.00	173.00	169.00A	171.70B	171.70	5	34
22	168.50	169.50B	168.50	169.00B	169.00	2	34
23	170.50	171.40B	167.30A	171.40B	171.40	1	34
24	168.00	169.00B	167.50	169.00B	169.00	2	34
27	....	169.80B	166.50A	169.80B	169.80	....	34
28	169.00	172.00B	169.00	172.00B	172.00	1	34
29	170.00	171.30B	169.80A	171.30B	171.30	15	44
30	170.30	171.80B	169.80A	171.80B	171.80	4	44
31	171.00	172.50B	170.50A	172.50B	172.50	4	46

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	173.00	173.50B	172.00A	172.90B	172.90	5	48
4	171.50	171.50	170.50A	171.50	171.50	4	52
5	....	....	169.50A	171.50N	171.50	....	52
6	[illegible].00	173.00	170.50A	172.50A	172.50	4	52
7	171.00	172.60B	170.00A	170.50	170.50	3	52
10	170.00	170.60B	169.00A	170.60B	170.60	1	53
11	....	171.00B	169.00A	170.50A	170.50	....	53
12	170.50	170.50	168.80	169.80B	169.80	9	60
13	168.30	169.30B	168.00	169.00	169.00	6	63
14	169.20	170.00B	168.50	168.50	168.50	7	62
17	168.00	169.50B	167.50	168.00@169.50B	168.70	10	66
18	168.80	171.90B	168.20A	170.00@171.90B	170.90	6	67
19	169.90	170.20	167.80	168.00@169.00B	168.50	7	70
20	168.00	168.50B	163.50	164.40@.20A	164.30	42	65
21	164.00	164.80	163.50	163.50	163.50	41	83
24	164.00	165.00B	163.20	163.40@.20	163.30	18	96
25	164.50@.80	166.00B	163.50A	165.50B	165.50	38	110
26	163.50	166.00B	163.50	165.50@.90B	165.70	7	110
27	Exchange Closed; Thanksgiving Day						
28	163.00	164.50B	163.00	163.50@.00	163.30	21	118

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	166.30	166.80	163.10A	165.70B@.30	165.50	17	124
2	165.00	166.50	164.00A	165.50B@166.40B	165.90	15	126
3	166.40	168.80B	165.80	167.80A@166.00	166.90	31	147
4	167.50	169.00	167.00	168.80@169.00	168.90	17	149
5	167.30	167.30	163.90	163.90A	163.90	103	182
8	162.50@.10	163.00	161.20	161.80@163.00	162.40	75	178
9	161.30	164.50	161.30	164.20B	164.20	27	181
10	164.10	166.10	164.10	164.80A	164.80	39	180
11	165.40	165.70	164.60	165.50	165.50	40	192
12	165.00	165.20	164.60	165.20	165.20	16	188
15	164.00	164.20B	163.80A	164.20B	164.20	11	192
16	163.90	164.90	161.30	161.60B@162.20	161.90	38	200
17	163.00	163.50	161.70A	162.20	162.20	32	213
18	163.00	163.60	162.20A	162.80A	162.80	62	225
19	162.50	164.30	162.50	163.00A@162.60	162.80	50	246
22	163.10@.50	164.20	163.00A	163.80@.50A	163.60	95	274
23	164.50	165.00	162.70	163.80@164.80	164.30	68	296
24	164.00	165.10	163.80A	164.50@.30A	164.40	31	315
25	Exchange Closed; Christmas						
26	165.40	165.40	163.90A	163.90A	163.90	33	343
29	164.00	165.00	162.50A	164.50@163.20	163.90	54	376
30	163.30@.50	163.50	162.60	162.60	162.60	78	429
31	164.50@165.00	165.20	159.70	160.20	160.20	109	497

SEPTEMBER 1987 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
4	163.50	170.00B	163.50	170.00B	170.00	....	....
5	165.00	170.00B	165.00	170.00B	170.00	3	1
6	....	....	166.50A	170.00N	170.00	....	1
7	....	170.50B	169.80A	170.50B	170.50	....	1
8	....	....	167.00A	170.50N	170.50	....	1
11	....	....	167.50A	170.50N	170.50	....	1
12	....	....	....	170.50N	170.50	....	1
13	....	....	165.50A	170.50N	170.50	....	1
14	....	....	165.50A	166.30A	166.30	....	1
15	....	168.50B	....	168.50B	168.50	....	1
18	171.00	171.00	171.00	171.00	171.00	3	4
19	172.00	175.00B	171.00A	175.00B	175.00	1	14
20	172.00	172.50B	171.00A	172.50B	172.50	....	5
21	....	173.50B	169.50A	173.50B	173.50	....	5
22	....	....	170.00A	173.50N	173.50	2	7
25	169.80	171.70B	168.50A	171.70B	171.70	7	10
26	171.00	172.40B	169.50A	172.00B	172.00	1	11
27	172.50	172.70B	171.00A	172.70B	172.70	1	12
28	173.50	176.50B	173.50	175.00B	175.00	1	13
29	177.00	177.00	173.50A	174.50B	174.50	2	14

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day						
2 . .	175.00	175.50B	175.00	175.50B	175.50	2	15
3 . .	175.50	176.80B	174.00A	176.80B	176.80	1	15
4 . .	176.90	177.90B	176.90	177.90B	177.90	7	16
5 . .	....	....	....	177.90N	177.90	2	17
8 . .	....	....	172.90A	176.80A	176.80	....	17
9 . .	....	....	175.00A	175.70A	175.70	....	17
10 . .	173.50	173.50	171.10A	172.00B@.20	172.10	3	20
11 . .	172.00	172.00	167.50	170.00B	170.00	3	19
12 . .	....	171.00B	....	171.00B	171.00	....	19
15 . .	170.00	172.00	170.00	172.00	172.00	2	19
16 . .	171.50	172.50B	170.50A	171.50	171.50	1	19
17 . .	172.00	173.50B	169.50A	170.00A	170.00	2	19
18 . .	170.40	170.40	167.50A	168.40A	168.40	2	22
19 . .	168.00	168.50B	166.00A	166.10A	166.10	3	22
22 . .	165.50	168.00B	165.00A	165.50	165.50	1	23
23 . .	....	166.50B	165.10A	165.10A	165.10	....	23
24 . .	165.00	166.50B	164.50A	164.50A	164.50	2	23
25 . .	164.00	165.80B	163.50	165.00B	165.00	5	23
26 . .	....	166.00B	164.50A	165.00N	165.00	....	19
29 . .	166.50	167.00B	165.50A	165.50A	165.50	2	20
30 . .	166.70	166.80B	166.00A	166.50A	166.50	2	19

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	167.50	167.50	163.60A	164.80A	164.80	9	20
2 . .	....	165.90B	....	165.90B	165.90	....	25
3 . .	167.50	168.50B	167.50	168.50B	168.50	5	20
6 . .	168.50	170.00B	168.50	169.00A	169.00	3	20
7 . .	....	169.20B	....	169.20B	169.20	....	20
8 . .	170.00	170.00	169.00A	170.00	170.00	3	20
9 . .	....	....	167.50A	168.50A	168.50	....	20
10 . .	....	....	168.00A	168.50N	168.50	....	20
13 . .	....	169.80B	....	169.50B	169.50	....	20
14 . .	....	....	166.50A	168.00A	168.00	....	20
15 . .	170.00	170.00	167.50A	170.00	170.00	6	22
16 . .	171.00	172.50B	171.00	172.00	172.00	3	23
17 . .	172.00	174.00B	170.00A	172.00B	172.00	3	23
20 . .	171.00	172.00B	171.00	172.00B	172.00	1	24
21 . .	173.00	173.00	169.00A	171.20	171.20	3	25
22 . .	....	....	168.50A	171.20N	171.20	....	25
23 . .	170.80	171.70B	167.30A	171.70B	171.70	1	25
24 . .	....	....	166.70A	169.00A	169.00	....	25
27 . .	....	171.00B	166.50A	171.00B	171.00	....	25
28 . .	170.80	172.40B	170.00A	172.40B	172.40	1	25
29 . .	170.90	171.30B	169.00A	171.30B	171.30	1	25
30 . .	170.50	171.30B	169.50A	171.30B	171.30	51	62
31 . .	....	172.50B	170.50A	172.50B	172.50	....	62

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 . .	173.00@.10	174.00	172.00A	173.50@174.00	173.70	7	66
4 . .	172.80	172.80	171.00A	172.80@.70	172.80	4	70
5 . .	173.50	173.50	170.00A	171.50B@172.50	172.00	16	81
6 . .	....	....	170.00A	170.00A	170.00	....	81
7 . .	170.00	170.60B	169.50A	170.00	170.00	5	84
10 . .	....	....	169.50A	170.00N	170.00	....	84
11 . .	169.50	172.00B	169.00A	169.50	169.50	2	86
12 . .	....	....	169.00A	169.10A	169.10	....	86
13 . .	....	169.30B	168.50A	169.10N	169.10	....	86
14 . .	169.00	169.00	168.50	168.50	168.50	3	85
17 . .	....	169.00B	165.10A	168.00A	168.00	....	85
18 . .	169.50	169.90B	169.00A	169.10A	169.10	1	86
19 . .	168.00	168.00	165.70A	165.70A	165.70	6	91
20 . .	166.00	167.00B	161.70	163.00B	163.00	11	98
21 . .	164.10	164.40B	163.10A	163.50@.10A	163.30	10	107
24 . .	164.00	165.00B	163.10	163.20A	163.20	8	111
25 . .	163.50	166.00B	163.50	163.70B	163.70	2	110
26 . .	163.50	164.00B	162.60A	163.50	163.50	10	115
27 . .	Exchange Closed; Thanksgiving Day						
28 . .	....	165.00B	163.10A	165.00B	165.00	....	115

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	164.50	165.50B	163.10A	164.50@.10	164.30	11	115
2 . .	164.10@.50	164.50	163.20A	163.50	163.50	30	117
3 . .	164.00@.20	165.10	163.50A	165.10@164.20	164.60	10	119
4 . .	163.60@.40	165.60	163.20	165.60	165.60	40	96
5 . .	164.00	164.00	161.40	161.70@162.00	161.90	45	105
8 . .	161.00	161.80	161.00	161.20	161.20	38	119
9 . .	161.00	163.00	161.00	162.80	162.80	36	121
10 . .	163.40	165.00	163.40	163.60@.50	163.50	85	144
11 . .	164.50	164.80	163.50	164.20A	164.20	48	143
12 . .	164.10	164.20	163.90	164.00	164.00	19	146
15 . .	163.10	163.90B	162.80A	163.90B	163.90	1	147
16 . .	165.00@.20	165.20	161.90	161.90	161.90	19	155

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17 . .	161.50	163.00B	160.30A	161.90A@.00	161.50	7	155
18 . .	161.30	162.30B	161.20A	162.00	162.00	4	154
19 . .	162.70	163.50B	162.50A	163.00A	163.00	9	148
22 . .	164.00	164.00	162.50A	163.00A	163.00	1	147
23 . .	162.90	163.90	161.40	163.00A	163.00	31	134
24 . .	....	163.20B	....	163.20B	163.20	....	134
25 . .	Exchange Closed; Christmas						
26 . .	....	164.00B	....	163.60B	163.60	....	134
29 . .	164.00	164.00	163.10	163.50	163.50	42	148
30 . .	162.10	163.40B	161.90	162.50@.60B	162.60	19	148
31 . .	164.40@.50	164.50	159.90	160.70A	160.70	59	147

NOVEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
19 . .	165.00	165.00	164.00	164.00	164.00	2	2
22 . .	....	166.00B	....	165.00B	165.00	....	2
23 . .	....	165.50B	164.00A	164.00A	164.00	....	2
24 . .	....	165.60B	....	165.00B	165.00	....	2
25 . .	161.70@.50	163.20B	161.40A	163.20B	163.20	7	6
26 . .	....	164.50B	....	163.20N	163.20	....	6
29 . .	....	165.20B	....	163.50B	163.50	....	6
30 . .	....	164.70B	....	164.70B	164.70	....	6

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	....	165.00B	163.00A	163.00A	163.00	....	6
2 . .	....	164.00B	....	164.00B	164.00	....	6
3 . .	....	166.50B	....	166.50B	166.50	....	6
6 . .	....	168.00B	....	168.00B	168.00	....	6
7 . .	....	168.40B	....	168.00N	168.00	....	6
8 . .	....	169.00B	167.50A	168.00N	168.00	....	6
9 . .	....	....	166.50A	166.50A	166.50	....	6
10 . .	....	....	....	166.50N	166.50	....	6
13 . .	....	169.20B	....	169.20B	169.20	....	6
14 . .	....	....	168.50A	168.50A	168.50	....	6
15 . .	168.50	169.00B	167.50A	168.50	168.50	....	6
16 . .	169.30	169.90B	169.00A	169.90B	169.90	3	7
17 . .	170.00	171.00B	168.00	170.00B	170.00	2	8
20 . .	170.00	170.00	170.00	170.00	170.00	1	8
21 . .	....	170.50B	169.00A	170.50B	170.50	....	8
22 . .	....	....	167.00A	170.50N	170.50	....	8
23 . .	....	....	167.30A	170.50N	170.50	....	8
24 . .	....	....	165.50A	167.00A	167.00	....	8
27 . .	....	169.00B	165.90A	169.00B	169.00	....	8
28 . .	....	170.90B	....	170.90B	170.90	....	8
29 . .	....	....	170.00A	170.00A	170.00	....	8
30 . .	....	....	....	170.00N	170.00	....	8
31 . .	....	170.90B	....	170.90B	170.90	....	8

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 . .	....	....	....	170.90N	170.90	....	8
4 . .	....	....	....	170.90N	170.90	....	8
5 . .	....	173.00B	170.00A	173.00B	173.00	....	8
6 . .	....	....	172.00A	172.00A	172.00	....	8
7 . .	....	....	170.50A	170.90A	170.90	....	8
10 . .	....	....	....	170.90N	170.90	....	8
11 . .	....	172.00B	170.50A	170.50A	170.50	....	8
12 . .	....	....	169.00A	170.50N	170.50	....	8
13 . .	....	....	169.00A	170.50N	170.50	....	8
14 . .	168.00	168.00	168.00	168.00	168.00	1	9
17 . .	....	....	164.00A	167.00A	167.00	....	9
18 . .	....	168.00B	166.00A	167.00N	167.00	....	9
19 . .	....	....	165.00A	165.00A	165.00	....	9
20 . .	....	....	162.50A	162.50A	162.50	....	9
21 . .	....	164.00B	162.00A	162.30A	162.30	....	9
24 . .	....	164.00B	161.00A	161.00A	161.00	....	9
25 . .	....	164.00B	....	164.00B	164.00	....	9
26 . .	....	....	162.00A	162.00A	162.00	....	9
27 . .	Exchange Closed; Thanksgiving Day						
28 . .	....	166.00B	....	166.00B	166.00	....	9

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 . .	....	....	163.00A	164.00A	164.00	....	9
2 . .	163.10@.50	163.50	161.50A	161.50A	161.50	7	10
3 . .	162.00	163.00B	161.00A	162.00	162.00	2	10
4 . .	....	....	....	162.00N	162.00	....	10
5 . .	159.80	159.80	158.30	158.80A@.30	158.60	5	15
8 . .	....	....	....	158.60N	158.60	....	15
9 . .	160.00	160.50B	160.00	160.50B	160.50	1	14
10 . .	161.50	161.80	161.00A	161.80	161.80	4	14
11 . .	....	....	....	161.80N	161.80	....	13
12 . .	161.50	162.00B	161.50	161.50	161.50	2	11

(Continued in Next Column)

RANDOM LENGTH LUMBER FUTURES PRICES
NOVEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15..	....	163.90B	....	163.90B	163.90	....	11
16..	....	....	158.90A	158.90A	158.90	....	11
17..	157.00	161.00B	156.80A	160.00B	160.00	4	14
18..	....	161.00B	....	161.00B	161.00	....	14
19..	....	161.50B	160.50A	161.00N	161.00	....	14
22..	....	....	159.00A	160.50A	160.50	....	14
23..	160.70	161.00B	160.00A	160.00A	160.00	2	12
24..	....	160.50B	....	160.50B	160.50	....	12
25..	Exchange Closed: Christmas						
26..	....	161.10B	....	160.50N	160.50	....	12
29..	160.90	161.50B	160.90	161.50B	161.50	1	12
30..	160.90	161.60B	159.50	160.50B	160.50	2	13
31..	162.00	162.00	158.50A	158.50A	158.50	8	17

JANUARY 1988 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
19..	160.00	160.00	160.00	160.00	160.00	1	1
22..	....	....	159.00A	159.00A	159.00	....	1
23..	160.70	161.00B	160.70	160.70	160.70	1	1
24..	....	....	....	160.70N	160.70	....	1
25..	Exchange Closed: Christmas						
26..	....	162.00B	....	160.70N	160.70	....	1
29..	....	161.50B	....	161.50B	161.50	....	1
30..	....	163.50B	161.00A	161.00A	161.00	....	1
31..	160.00	160.00	160.00	160.00	160.00	1	2

RANDOM LENGTH LUMBER FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	3,576	1,409	....	1,174	1,437	Closed	1,821	....	2,420
2	2,833	....	....	2,892	1,717	2,949	1,781	....	1,606	1,761	....	1,882
3	1,938	606	3,005	2,338	....	3,280	1,395	....	1,523	1,027	1,357	1,833
4	....	1,648	2,945	2,748	....	3,739	Closed	1,711	2,526	....	1,285	1,933
5	....	1,163	4,191	....	1,700	2,555	....	2,101	3,582	....	1,343	1,269
6	1,534	722	2,968	....	3,217	1,545	....	2,372	....	1,632	1,557	....
7	1,401	1,027	2,495	1,845	2,436	....	2,145	1,507	....	1,161	1,411	....
8	1,327	....	....	3,225	2,063	....	1,879	1,457	2,025	1,243	....	1,065
9	2,155	....	....	3,330	1,681	2,114	1,174	....	1,977	872	....	2,675
10	1,857	725	3,111	2,591	....	1,375	1,219	....	2,977	1,297	840	1,814
11	....	1,338	5,006	3,347	....	1,490	1,507	1,873	2,640	....	1,127	1,673
12	....	686	3,169	....	2,370	2,307	....	1,096	1,786	....	1,020	845
13	1,598	2,213	3,224	....	2,232	2,234	....	1,415	....	801	1,392	....
14	1,442	1,715	3,620	3,020	1,734	....	1,707	1,628	....	553	2,134	....
15	1,031	....	....	2,914	2,331	....	2,459	925	1,955	2,999	....	833
16	772	....	....	4,841	2,953	1,556	2,395	....	1,810	2,671	....	2,437
17	1,161	Closed	2,480	4,743	....	2,940	1,752	....	2,232	2,533	1,077	1,400
18	....	1,828	2,591	2,233	....	2,012	1,040	1,861	1,423	....	1,256	720
19	....	3,048	2,314	....	2,764	3,192	....	2,705	2,343	....	1,925	1,010
20	668	1,980	1,879	....	2,840	2,729	....	1,762	....	1,524	3,889	....
21	715	3,208	2,760	2,449	1,968	....	808	2,142	....	1,507	2,022	....
22	1,714	....	....	2,662	2,344	....	1,942	1,968	3,543	1,417	....	622
23	1,312	....	....	2,301	2,474	1,711	1,823	....	1,637	1,187	....	1,504
24	916	2,742	3,204	2,614	....	2,154	2,478	....	2,337	1,703	1,024	404
25	....	2,599	2,586	1,759	....	2,793	1,551	1,917	2,107	....	1,026	Closed
26	....	2,190	4,188	....	Closed	3,048	....	3,275	1,768	....	1,679	186
27	543	2,740	3,662	....	1,396	1,831	....	3,573	....	1,760	Closed	....
28	1,189	2,469	Closed	2,903	1,553	....	1,466	3,494	....	2,133	1,548	....
29	807	....	....	3,269	1,947	....	1,342	1,993	1,183	958	....	809
30	1,737	....	....	2,576	1,649	2,375	980	....	1,981	1,988	....	989
31	920	....	2,320	....	....	....	1,186	....	....	1,299	....	2,254
Total	29,570	34,647	61,718	64,176	44,778	49,929	35,203	42,212	44,961	35,847	28,912	30,577
Average	1,344	1,824	3,086	2,917	2,132	2,378	1,600	2,010	2,141	1,559	1,522	1,390

RANDOM LENGTH LUMBER FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,807	9,310	....	5,485	5,113	Closed	4,765	....	5,785
2	6,415	....	....	9,791	9,293	6,301	5,699	....	6,424	4,798	....	5,854
3	6,150	5,845	7,185	9,635	....	6,448	5,590	....	6,488	5,145	5,438	6,041
4	....	5,848	7,407	9,492	....	6,192	Closed	5,115	6,437	....	5,525	6,343
5	....	5,914	7,502	....	9,376	6,621	....	5,034	6,162	....	5,622	6,465
6	5,872	5,916	7,879	....	9,351	6,616	....	4,814	....	4,881	5,474	....
7	5,575	5,970	8,181	9,507	9,405	....	5,753	4,759	....	4,925	5,387	....
8	5,518	....	....	9,716	9,503	....	5,607	4,804	6,167	4,966	....	6,530
9	5,276	....	....	9,781	9,407	6,405	5,581	....	5,995	5,129	....	5,951
10	5,137	5,949	8,455	9,775	....	6,445	5,569	....	5,744	5,233	5,297	6,018
11	....	6,000	8,984	9,557	....	6,493	5,419	4,809	5,598	....	5,130	5,740
12	....	6,066	8,850	....	9,248	6,303	....	4,838	5,479	....	5,042	5,529
13	5,173	5,973	8,893	....	9,129	6,047	....	4,809	....	5,315	4,853	....
14	5,105	5,935	8,939	9,535	8,972	....	5,341	4,761	....	5,290	4,941	....
15	4,949	....	....	9,107	8,583	....	5,293	4,826	5,685	5,131	....	5,548
16	5,031	....	....	9,086	8,117	6,003	5,455	....	5,966	5,283	....	5,510
17	5,159	Closed	9,101	9,012	....	5,850	5,550	....	5,995	5,229	5,117	5,435
18	....	5,980	9,162	9,001	....	5,981	5,570	4,935	6,041	....	5,321	5,396
19	....	6,168	9,316	....	7,596	5,976	....	4,855	5,856	....	5,460	5,414
20	5,385	5,852	9,487	....	7,484	5,976	....	4,988	....	5,255	4,925	....
21	5,335	5,895	9,754	8,944	7,366	....	5,638	5,273	....	5,298	5,038	....
22	5,394	....	....	8,627	6,812	....	5,664	5,298	5,439	5,530	....	5,369
23	5,472	....	....	8,730	6,860	5,874	5,359	....	5,257	5,587	....	5,382
24	5,528	6,169	9,703	8,638	....	5,789	5,259	....	5,238	5,355	5,153	5,440
25	....	6,383	9,614	8,772	....	5,806	5,215	5,462	5,196	....	5,388	Closed
26	....	6,601	9,756	....	Closed	5,861	....	5,767	4,901	....	5,473	5,486
27	5,505	6,905	9,593	....	6,595	5,855	....	6,263	....	5,219	Closed	....
28	5,573	6,936	Closed	9,154	6,566	....	5,290	6,267	....	5,660	5,646	....
29	5,600	....	....	9,473	6,317	....	5,185	6,356	4,878	5,670	....	5,527
30	5,765	....	....	9,471	6,342	5,519	5,147	....	4,784	5,691	....	5,627
31	5,783	....	9,571	....	....	....	5,039	....	....	5,673	....	5,844
Average	5,486	6,121	8,867	9,301	8,173	6,112	5,441	5,197	5,701	5,262	5,275	5,738

RANDOM LENGTH LUMBER FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	3	....	....	....	....	....	1	....	....	....
19	....	....	3	....	1	....	....	....	6	....	....	....
20	....	....	1	....	....	....	....	....	....	....	....	....
21	....	....	2	....	10	....	....	....	....	....	1	....
22	1	....	....	....	....	....	....	....	....	....	....	....
23	1	....	....	....	3	....	19	....	....	....	....	....
24	....	....	2	....	....	....	....	....	....	....	3	....
25	....	....	....	....	....	....	....	....	....	....	3	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	3	....	....	....	....	....	Closed	....
28	....	....	Closed	....	10	....	....	....	....	....	3	....
29	....	....	....	....	....	....	10	....	....	....	....	....
30	2	....	....	....	2	....	5	....	1	....	....	....
31	....	....	3	....	....	....	....	....	....	....	....	....
Total	4	....	14	....	29	....	34	....	8	....	10	....

1986 CASH LUMBER PRICES

Random Lenghts 2x4s 8/20' Studs

Prices to Wholesalers, net f.o.b. Mill — According to Random Lengths

(Dollars per 1000 BD. FT./SQ. FT.)

WEEKLY CASH LUMBER PRICES

Date	Random Lengths Hem-Fir Spokane	Standard & Better Spruce-Pine-Fir Western	Stud Grade Western
Jan 3...	190	155	143
10...	186	152	139
17...	188	150	139
24...	190	152	141
31...	188	150	140
Feb 7...	185	148	139
14...	181	150	139
21...	185	158	145
28...	189	162	148
Mar 7...	205	180	160
14...	215	190	180
21...	227	201	190
28...	232	203	191
Apr 4...	235	205	191
11...	239	206	191
18...	230	201	186
25...	215	188	172
May 2...	216	187	170
9...	225	189	170
16...	222	189	170
23...	210	183	165
30...	210	177	158
Jne 6...	198	168	153
13...	195	164	149
20...	208	174	155
27...	204	176	156
Jly 3...	200	173	153
11...	197	170	150
18...	197	168	147
25...	205	175	154
Aug 1...	198	174	150
8...	210	179	154
15...	215	185	159
22...	222	186	157
29...	230	197	158
Sep 5...	232	200	160
12...	238	210	159
19...	234	210	157
26...	225	199	153
Oct 3...	218	185	144
10...	219	184	143
17...	230	186	143
24...	232	198	158
31...	227	197	153
Nov 7...	239	205	153
14...	238	209	153
21...	240	209	152
28...	240	207	150
Dec 5...	242	212	152
12...	235	198	150
19...	217	188	147
24...	217	186	147
31...	214	184	147

MID-WEEK CASH LUMBER PRICES

Date	Random Lengths Hem-Fir Spokane	Standard & Better Spruce-Pine-Fir Western	Stud Grade Western
Jan 7...	188	153	140
14...	186	152	139
21...	190	152	141
28...	190	151	141
Feb 4...	187	148	139
11...	183	148	139
18...	181	151	141
25...	188	162	148
Mar 4...	200	175	157
11...	213	186	176
18...	225	200	190
25...	232	203	191
Apr 1...	232	202	190
8...	237	206	191
15...	239	205	189
22...	220	196	181
29...	214	185	168
May 6...	220	188	170
13...	224	189	170
20...	216	185	168
27...	No Release		
Jne 3...	205	173	155
10...	196	164	150
17...	205	172	152
24...	208	178	156
Jly 1...	200	175	154
8...	197	172	152
15...	197	170	150
22...	196	165	145
29...	200	170	152
Aug 5...	205	177	152
12...	212	181	156
19...	220	186	159
26...	222	188	157
Sep 2...	No Release		
9...	235	210	159
16...	236	210	159
23...	230	201	154
30...	220	187	144
Oct 7...	218	184	143
14...	223	184	143
21...	232	196	160
28...	227	197	154
Nov 4...	233	200	153
11...	240	207	153
18...	238	209	153
25...	240	208	151
Dec 2...	240	207	149
9...	240	205	151
16...	220	191	148
23...	No Release		
30...	No Release		

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day						
2..	92.56	92.56	92.52A	92.56	92.52 (7.48)	2	503
3..	92.50	92.50	92.48A	92.49	92.49 (7.51)	40	498
6..	92.49	92.52B	92.46	92.47	92.47 (7.53)	56	524
7..	92.55	92.58	92.54	92.57	92.58 (7.42)	6	523
8..	92.51	92.59B	92.31A	92.38	92.30 (7.70)	118	466
9..	92.27	92.27	92.18A	92.20	92.25 (7.75)	34	440
10..	92.24	92.25	92.19A	92.25	92.17 (7.83)	41	466
13..	92.09	92.13B	92.06	92.06@.09	92.09 (7.91)	93	465
14..	92.09	92.17	92.09	92.15	92.16 (7.84)	62	467
15..	92.16	92.39	92.16	92.24	92.26 (7.74)	70	520
16..	92.28	92.35B	92.24	92.29	92.29 (7.71)	125	524
17..	92.29	92.32	92.29	92.32	92.31 (7.69)	31	526
20..	92.19	92.19	92.16	92.16	92.22 (7.78)	7	516
21..	92.28	92.28	92.26	92.28	92.28 (7.72)	86	474
22..	92.23	92.31B	92.22A	92.25	92.22 (7.78)	42	472
23..	92.24	92.27	92.24	92.27	92.27 (7.73)	10	459
24..	92.30	92.31B	92.24A	92.30	92.31 (7.69)	16	473
27..	92.37	92.39B	92.36	92.37B	92.38 (7.62)	5	475
28..	92.40	92.42	92.40	92.41	92.43 (7.57)	51	445
29..	92.45	92.47	92.37A	92.38	92.38 (7.62)	50	469
30..	92.31	92.42	92.31	92.41	92.37 (7.63)	11	469
31..	92.39	92.44B	92.36A	92.39	92.43 (7.57)	6	469

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.43	92.43	92.42	92.42	92.43 (7.57)	2	468
4..	....	92.47B	....	92.43N	92.42 (7.58)	....	468
5..	92.46	92.46	92.38A	92.38A	92.39 (7.61)	28	474
6..	92.26	92.34	92.26	92.31A	92.31 (7.69)	5	474
7..	92.19	92.26	92.17A	92.26	92.26 (7.74)	60	427
10..	92.24	92.26B	92.24	92.25	92.25 (7.75)	17	426
11..	92.30	92.30	92.27A	92.28	92.26 (7.74)	6	429
12..	92.27	92.27	92.22	92.24	92.24 (7.76)	43	429
13..	92.24	92.28B	92.24	92.27	92.27 (7.73)	6	429
14..	92.38	92.45	92.37	92.44B@.45	92.44 (7.56)	79	469
17..	Exchange Closed: President's Day						
18..	92.46	92.51	92.44A	92.46A	92.47 (7.53)	48	429
19..	92.42	92.42	92.35A	92.41	92.39 (7.61)	4	427
20..	92.39	92.39	92.35A	92.37	92.37 (7.63)	25	404
21..	92.37	92.42	92.36	92.42	92.43 (7.57)	3	403
24..	92.39	92.55	92.39	92.55	92.47 (7.53)	53	406
25..	92.43	92.43	92.43	92.43	92.43 (7.57)	100	311
26..	92.39	92.47	92.39	92.47	92.42 (7.58)	16	316
27..	92.49	92.57	92.49	92.57	92.54 (7.46)	13	298
28..	92.61	92.61	92.57A	92.58	92.55 (7.45)	7	297

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.62	92.62	92.60A	92.62	92.59 (7.41)	4	299
4..	92.65	92.78	92.62A	92.62A	92.64 (7.36)	38	270
5..	92.64	92.64	92.61A	92.64	92.62 (7.38)	1	271
6..	92.81	92.81	92.81	92.81	92.76 (7.24)	3	270
7..	92.77	92.79	92.74	92.79	92.76 (7.24)	59	226
10..	92.77	92.80	92.77	92.78	92.78 (7.22)	4	215
11..	92.83	92.83	92.82A	92.83	92.83 (7.17)	16	215
12..	92.87	92.87	92.87	92.87	92.84 (7.16)	15	214
13..	92.80	92.85	92.80	92.85	92.85 (7.15)	21	230
14..	92.88	92.88	92.88	92.88	92.86 (7.14)	2	207
17..	92.90	92.90	92.85	92.85	92.85 (7.15)	5	122
18..	....	....	....	92.85N	92.85 (7.15)	....	122
19..	92.85	92.85	92.85	92.85	92.85 (7.15)	40	82
20..	....	....	....	92.85N	92.85 (7.15)	....	82
21..	92.85	92.85	92.85	92.85	92.85 (7.15)	2	80
24..	....	....	....	92.85N	92.85 (7.15)	....	80
25..	....	....	....	92.85N	92.85 (7.15)	....	80
26..	92.85	92.85	92.85	92.85	92.85 (7.15)	70	10
27..	....	....	....	92.85N	92.85 (7.15)	....	10
28..	Exchange Closed: Good Friday						
31..	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day						
2..	....	....	....	92.44N	92.39 (7.61)	....	164
3..	....	....	92.37A	92.39N	92.35 (7.65)	....	164
6..	....	....	....	92.35N	92.33 (7.67)	....	164
7..	92.42	92.46B	92.42	92.42	92.46 (7.54)	25	189
8..	92.24	92.49B	92.20A	92.24	92.17 (7.83)	11	178
9..	92.02	92.06B	92.02	92.06B	92.07 (7.93)	1	178
10..	92.02	92.03B	92.00A	92.02	91.97 (8.03)	2	164
13..	....	....	....	91.97N	91.86 (8.14)	....	164
14..	91.93	91.93	91.93	91.93	91.97 (8.03)	4	164
15..	....	92.09B	....	91.97N	92.09 (7.91)	....	164
16..	92.06	92.12B	92.06	92.06	92.12 (7.88)	4	164
17..	....	92.13B	....	92.12N	92.12 (7.88)	....	164

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
20..	....	....	....	92.12N	92.03 (7.97)	....	167
21..	....	....	....	92.03N	92.10 (7.90)	....	167
22..	....	....	....	92.10N	92.04 (7.96)	....	167
23..	92.09	92.09	92.09	92.09	92.11 (7.89)	2	165
24..	....	92.18B	92.07A	92.11N	92.17 (7.83)	....	165
27..	92.20	92.27B	92.20	92.24B	92.25 (7.75)	3	168
28..	92.29	92.30B	92.28A	92.29	92.31 (7.69)	1	169
29..	92.35	92.35	92.35	92.35	92.27 (7.73)	4	165
30..	92.32	92.34B	92.31A	92.32	92.27 (7.73)	4	164
31..	....	92.29B	92.26A	92.27N	92.33 (7.67)	....	164

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	92.33N	92.34 (7.66)	....	164
4..	....	92.39B	....	92.34N	92.37 (7.63)	....	164
5..	....	92.44B	....	92.37N	92.38 (7.62)	....	164
6..	....	....	92.27A	92.38N	92.28 (7.72)	....	164
7..	92.14	92.19B	92.14	92.14	92.18 (7.82)	1	165
10..	....	92.20B	....	92.18N	92.24 (7.76)	....	165
11..	92.26	92.27B	92.26	92.26	92.26 (7.74)	....	165
12..	....	....	....	92.26N	92.25 (7.75)	1	164
13..	....	92.27B	....	92.25N	92.29 (7.71)	....	164
14..	....	92.41B	....	92.29N	92.44 (7.56)	....	164
17..	Exchange Closed: President's Day						
18..	92.51@.52	92.54B	92.49A	92.52	92.52 (7.48)	5	167
19..	92.47	92.47	92.38A	92.47	92.43 (7.57)	2	168
20..	92.48	92.48	92.39A	92.42	92.41 (7.59)	24	187
21..	92.46	92.49	92.46	92.49	92.51 (7.49)	25	188
24..	....	....	....	92.51N	92.59 (7.41)	1	189
25..	92.56	92.56	92.56	92.56	92.54 (7.46)	100	289
26..	92.52	92.55	92.48	92.55	92.55 (7.45)	19	296
27..	92.64	92.73	92.64	92.73	92.72 (7.28)	20	304
28..	92.76	92.84B	92.71A	92.72	92.72 (7.28)	77	313

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.73	92.81	92.73	92.78	92.80 (7.20)	44	308
4..	92.88	92.96B	92.88	92.89A	92.89 (7.11)	35	300
5..	....	....	92.77A	92.89N	92.80 (7.20)	....	300
6..	....	92.96B	....	92.80N	92.96 (7.04)	....	299
7..	92.96	92.99	92.96	92.99	92.99 (7.01)	1	300
10..	93.07	93.07	93.05	93.05	93.05 (6.95)	3	294
11..	....	93.08B	....	93.05N	93.06 (6.94)	....	294
12..	93.03	93.08B	93.03	93.03	93.06 (6.94)	5	294
13..	93.06	93.06	93.00A	93.06	93.06 (6.94)	24	293
14..	....	93.09B	....	93.06N	93.07 (6.93)	....	293
17..	93.07	93.12B	93.04A	93.04A	93.04 (6.96)	2	293
18..	93.01	93.06	93.01	93.06	93.05 (6.95)	3	292
19..	93.03	93.08B	93.03	93.06	93.05 (6.95)	4	294
20..	....	93.08B	....	93.05N	93.06 (6.94)	....	294
21..	....	93.10B	....	93.06N	93.06 (6.94)	....	292
24..	93.10	93.11B	93.10	93.10	93.11 (6.89)	1	278
25..	93.10	93.15	93.10	93.15	93.11 (6.89)	5	279
26..	93.10	93.14B	93.10	93.10	93.14 (6.86)	4	279
27..	93.27	93.30	93.27	93.30	93.26 (6.74)	3	278
28..	Exchange Closed: Good Friday						
31..	93.28	93.31	93.28	93.31	93.33 (6.67)	11	278

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.39	93.39	93.39	93.39	93.35 (6.65)	70	208
2..	....	....	93.29A	93.35N	93.36 (6.64)	....	204
3..	93.43	93.43	93.36	93.36	93.32 (6.68)	11	201
4..	93.36	93.36	93.36	93.36	93.42 (6.58)	1	202
7..	93.45	93.48B	93.45	93.45	93.45 (6.55)	1	202
8..	93.57	93.59B	93.57	93.57	93.60 (6.40)	1	201
9..	....	93.66B	....	93.60N	93.67 (6.33)	....	201
10..	....	....	....	93.67N	93.67 (6.33)	....	201
11..	93.68	93.69B	93.63	93.63	93.62 (6.38)	4	202
14..	93.76	93.76	93.76	93.76	93.76 (6.24)	1	201
15..	....	93.78B	....	93.76N	93.78 (6.22)	....	201
16..	93.89	93.89	93.89	93.89	93.97 (6.03)	51	150
17..	....	....	93.90A	93.97N	93.92 (6.08)	....	149
18..	93.93	93.93	93.93	93.93	93.93 (6.07)	1	149
21..	....	....	93.87A	93.93N	93.81 (6.19)	....	149
22..	....	93.82B	93.80A	93.81N	93.64 (6.36)	....	149
23..	93.63	93.63	93.59A	93.63	93.58 (6.42)	34	149
24..	93.59	93.59	93.44A	93.48	93.42 (6.58)	2	150
25..	....	93.48B	93.37A	93.42N	93.38 (6.62)	17	147
28..	....	93.45B	....	93.38N	93.53 (6.47)	....	144
29..	....	93.58B	....	93.53N	93.54 (6.46)	....	144
30..	....	....	....	93.54N	93.55 (6.45)	....	144

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.54	93.54	93.54	93.54	93.49 (6.51)	1	144
2	....	....	....	93.49N	93.50 (6.50)	....	144
5	93.60	93.60	93.60	93.60	93.65 (6.35)	27	169
6	93.62	93.62	93.62	93.62	93.62 (6.38)	20	154
7	93.63	93.63	93.63	93.63	93.63 (6.37)	1	145
8	....	....	....	93.63N	93.69 (6.31)	....	145
9	93.60	93.60	93.56A	93.57	93.55 (6.45)	45	140
12	93.49	93.49	93.49	93.49	93.40 (6.60)	5	140
13	....	93.42B	....	93.40N	93.44 (6.56)	....	139
14	93.49	93.49	93.41A	93.49	93.39 (6.61)	1	140
15	....	....	....	93.39N	93.25 (6.75)	....	140
16	93.14	93.17B	93.14	93.14	93.18 (6.82)	1	141
19	....	93.19B	....	93.18N	93.19 (6.81)	....	141
20	93.19	93.29	93.19	93.29	93.29 (6.71)	3	139
21	....	....	....	93.29N	93.29 (6.71)	....	139
22	....	93.30B	....	93.29N	93.29 (6.71)	....	139
23	93.30	93.30	93.30	93.30	93.31 (6.69)	3	139
26	Exchange Closed; Memorial Day						
27	93.44	93.44	93.39	93.39	93.36 (6.64)	6	136
28	93.34	93.39	93.30A	93.39	93.30 (6.70)	6	135
29	93.29	93.29	93.21A	93.21A	93.21 (6.79)	2	133
30	93.24	93.32B	93.24	93.31	93.24 (6.76)	25	129

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	93.22	93.22	93.22	93.22	93.19 (6.81)	1	129
3	93.21	93.22	93.18A	93.22	93.22 (6.78)	4	124
4	93.20	93.20	93.18A	93.20	93.16 (6.84)	1	123
5	....	93.19B	....	93.16N	93.16 (6.84)	....	122
6	93.30	93.30	93.27A	93.30	93.30 (6.70)	6	122
9	....	....	93.23A	93.30N	93.21 (6.79)	....	122
10	93.25	93.25	93.21A	93.25	93.21 (6.79)	45	77
11	....	....	....	93.21N	93.21 (6.79)	....	77
12	....	....	....	93.21N	93.25 (6.75)	....	77
13	....	....	....	93.25N	93.25 (6.75)	....	77
16	....	....	....	93.25N	93.30 (6.70)	....	17
17	93.30	93.30	93.30	93.30	93.30 (6.70)	3	14
18	93.35	93.35	93.35	93.35	93.35 (6.65)	3	1
19	....	....	....	93.35N	93.35 (6.65)	....	1
20	....	....	....	93.35N	93.35 (6.65)	....	1
23	....	....	....	93.35N	93.35 (6.65)	....	1
24	....	....	....	93.35N	93.37 (6.63)	....	1
25	....	....	....	93.37N	93.35 (6.65)	....	1
26	93.65	93.65	93.65	93.65	93.65 (6.35)	1	1
27	....	....	....	93.65N	93.65 (6.35)	....	1
30	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	....	....	....	92.23N	92.18 (7.82)	....	168
3	....	....	....	92.18N	92.14 (7.86)	....	168
6	....	....	....	92.14N	92.12 (7.88)	....	163
7	....	....	....	92.12N	92.26 (7.74)	....	163
8	....	....	....	92.26N	92.01 (7.99)	....	163
9	....	....	....	92.01N	91.88 (8.12)	....	163
10	....	....	....	91.88N	91.77 (8.23)	....	163
13	....	....	....	91.77N	91.62 (8.38)	....	163
14	....	....	....	91.62N	91.73 (8.27)	....	163
15	....	91.85B	....	91.73N	91.85 (8.15)	....	163
16	91.95	91.95	91.88A	91.95	91.86 (8.14)	2	163
17	....	....	....	91.86N	91.85 (8.15)	....	163
20	....	....	....	91.85N	91.78 (8.22)	....	163
21	....	....	....	91.78N	91.84 (8.16)	....	163
22	....	....	....	91.84N	91.79 (8.21)	....	163
23	....	....	....	91.79N	91.89 (8.11)	....	163
24	....	....	....	91.89N	91.95 (8.05)	....	163
27	....	....	....	91.95N	92.05 (7.95)	....	163
28	92.12	92.12	92.12	92.12	92.13 (7.87)	1	163
29	....	....	....	92.13N	92.06 (7.94)	....	164
30	....	....	....	92.06N	92.08 (7.92)	....	164
31	....	....	....	92.08N	92.14 (7.86)	....	163

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	....	....	....	92.14N	92.18 (7.82)	....	163
4	....	....	....	92.18N	92.22 (7.78)	....	163
5	....	....	....	92.22N	92.19 (7.81)	....	163
6	....	....	....	92.19N	92.11 (7.89)	....	163
7	....	....	....	92.11N	92.01 (7.99)	....	163
10	....	....	....	92.01N	92.08 (7.92)	....	163
11	....	....	....	92.08N	92.11 (7.89)	....	163
12	....	....	....	92.11N	92.10 (7.90)	....	163
13	....	....	....	92.10N	92.13 (7.87)	....	163

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

SEPTEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
14	92.11	92.11	92.11	92.11	92.26 (7.74)	....	163
17	Exchange Closed; President's Day						
18	....	....	....	92.26N	92.33 (7.67)	....	163
19	....	....	....	92.33N	92.28 (7.72)	....	163
20	....	....	....	92.28N	92.27 (7.73)	....	163
21	....	....	....	92.27N	92.35 (7.65)	....	163
24	....	....	....	92.35N	92.43 (7.57)	....	163
25	....	....	....	92.43N	92.41 (7.59)	....	163
26	....	....	....	92.41N	92.44 (7.56)	....	163
27	....	....	....	92.44N	92.62 (7.38)	....	163
28	....	....	....	92.62N	92.66 (7.34)	....	163

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	....	92.78B	....	92.66N	92.78 (7.22)	....	163
4	....	....	....	92.78N	92.87 (7.13)	....	163
5	....	....	....	92.87N	92.71 (7.29)	....	163
6	....	....	....	92.71N	92.88 (7.12)	....	163
7	....	....	....	92.88N	92.89 (7.11)	....	163
10	....	....	....	92.89N	93.00 (7.00)	....	163
11	....	93.04B	....	93.00N	93.02 (6.98)	....	163
12	....	....	....	93.02N	93.00 (7.00)	....	163
13	....	....	....	93.00N	93.00 (7.00)	....	163
14	....	93.04B	....	93.00N	93.00 (7.00)	....	163
17	....	93.07B	....	93.00N	92.98 (7.02)	....	163
18	....	....	....	92.98N	92.96 (7.04)	....	163
19	....	....	....	92.96N	92.97 (7.03)	....	163
20	....	93.03B	....	92.97N	93.03 (6.97)	....	163
21	....	93.10B	....	93.03N	93.04 (6.96)	....	163
24	....	93.09B	....	93.04N	93.11 (6.89)	....	163
25	....	93.13B	....	93.11N	93.08 (6.92)	....	163
26	....	93.12B	....	93.08N	93.12 (6.88)	....	163
27	....	93.28B	....	93.12N	93.28 (6.72)	....	163
28	Exchange Closed; Good Friday						
31	93.33	93.34B	93.33	93.33	93.36 (6.64)		163

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	93.47B	....	93.36N	93.34 (6.66)	....	163
2	....	93.37B	93.31A	93.34N	93.37 (6.63)	....	163
3	93.42	93.42	93.37	93.37	93.34 (6.66)	9	157
4	....	93.40B	....	93.34N	93.41 (6.59)	....	157
7	....	93.49B	....	93.41N	93.44 (6.56)	....	157
8	....	93.62B	....	93.44N	93.64 (6.36)	....	157
9	93.73	93.73	93.73	93.73	93.75 (6.25)	157	5
10	....	....	....	93.75N	93.75 (6.25)	....	5
11	....	93.79B	93.73A	93.75N	93.70 (6.30)	....	5
14	93.81	93.84B	93.81	93.84B	93.84 (6.16)	1	6
15	....	....	....	93.84N	93.81 (6.19)	....	6
16	....	....	....	93.81N	94.03 (5.97)	....	6
17	....	....	93.97A	94.03N	93.96 (6.04)	....	6
18	....	....	....	93.96N	93.94 (6.06)	....	6
21	....	....	93.91A	93.94N	93.85 (6.15)	....	6
22	....	93.87B	....	93.85N	93.66 (6.34)	....	6
23	....	....	....	93.66N	93.59 (6.41)	....	6
24	....	....	....	93.59N	93.38 (6.62)	....	6
25	....	93.43B	....	93.38N	93.34 (6.66)	....	6
28	93.37	93.45B	93.37	93.37	93.52 (6.48)	1	6
29	....	93.58B	....	93.52N	93.52 (6.48)	....	6
30	....	....	....	93.52N	93.56 (6.44)	....	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	....	93.56N	93.50 (6.50)	....	6
2	....	....	....	93.50N	93.49 (6.51)	....	6
5	....	....	....	93.49N	93.66 (6.34)	....	6
6	....	....	....	93.66N	93.65 (6.35)	....	6
7	....	....	....	93.65N	93.67 (6.33)	....	6
8	....	....	....	93.67N	93.76 (6.24)	....	6
9	....	....	....	93.76N	93.55 (6.45)	....	6
12	....	....	....	93.55N	93.44 (6.56)	....	6
13	....	....	....	93.44N	93.47 (6.53)	....	6
14	....	....	....	93.47N	93.40 (6.60)	....	6
15	....	....	....	93.40N	93.24 (6.76)	....	6
16	93.14	93.14	93.14	93.14	93.13 (6.87)	....	6
19	....	....	....	93.13N	93.14 (6.86)	....	6
20	93.11	93.11	93.11	93.11	93.22 (6.78)	3	7
21	....	....	....	93.22N	93.22 (6.78)	....	7
22	93.19	93.21	93.19	93.21	93.22 (6.78)	2	7
23	....	....	....	93.22N	93.29 (6.71)	....	7
26	Exchange Closed; Memorial Day						
27	....	....	....	93.29N	93.38 (6.62)	....	12
28	....	....	....	93.38N	93.28 (6.72)	....	12
29	93.12	93.12	93.12	93.12	93.12 (6.88)	1	8
30	93.10	93.22B	93.10	93.10	93.14 (6.86)	13	21

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	....	....	....	93.14N	93.00 (7.00)	....	21
3	....	....	....	93.00N	93.10 (6.90)	....	21
4	....	....	....	93.10N	92.96 (7.04)	....	21
5	92.97	92.97	92.97	92.97	92.98 (7.02)	1	22
6	93.22	93.22	93.22	93.22	93.20 (6.80)	4	25
9	93.16	93.16	93.16	93.16	93.11 (6.89)	....	25
10	93.08	93.08	93.08	93.08	93.13 (6.87)	3	24
11	93.09	93.12B	93.09	93.09@.12B	93.12 (6.88)	....	24
12	....	....	....	93.12N	93.20 (6.80)	1	25
13	....	93.30B	....	93.20N	93.46 (6.54)	....	25
16	....	....	....	93.46N	93.50 (6.50)	....	25
17	....	....	....	93.50N	93.57 (6.43)	....	25
18	93.56	93.56	93.56	93.56	93.58 (6.42)	1	26
19	....	....	....	93.58N	93.49 (6.51)	....	26
20	....	....	....	93.49N	93.56 (6.44)	....	26
23	....	....	....	93.56N	93.60 (6.40)	....	26
24	....	93.67B	....	93.56N	93.60 (6.40)	....	26
25	....	....	....	93.60N	93.64 (6.36)	....	26
26	....	....	....	93.64N	93.67 (6.33)	....	26
27	....	....	....	93.67N	93.73 (6.27)	....	26
30	93.80	93.80	93.80	93.80	93.77 (6.23)	2	24

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	93.75A	93.77N	93.77 (6.23)	....	24
2	93.70@.71	93.77B	93.70	93.71	93.77 (6.23)	3	27
3	....	93.87B	....	93.77N	93.87 (6.13)	....	27
4	Exchange Closed: Independence Day						
7	93.90	93.90	93.86	93.86	93.86 (6.14)	1	27
8	93.83	93.83	93.83	93.83	93.79 (6.21)	3	24
9	....	93.92B	....	93.79N	93.90 (6.10)	3	25
10	....	....	93.85A	93.90N	93.88 (6.12)	....	22
11	....	....	....	93.88N	93.94 (6.06)	....	22
14	93.94	93.99B	93.94	93.94	93.98 (6.02)	1	21
15	....	94.01B	....	93.98N	94.01 (5.99)	....	21
16	....	....	....	94.01N	93.96 (6.04)	....	21
17	....	....	....	93.96N	93.92 (6.08)	....	21
18	....	....	....	93.92N	93.98 (6.02)	....	21
21	....	....	....	93.98N	94.00 (6.00)	....	21
22	93.90	93.90	93.90	93.90	93.93 (6.07)	....	21
23	....	....	....	93.93N	93.81 (6.19)	1	22
24	93.75	93.80B	93.75	93.75	93.79 (6.21)	3	21
25	....	....	....	93.79N	93.79 (6.21)	....	21
28	....	....	....	93.79N	93.69 (6.31)	....	21
29	....	....	....	93.69N	93.78 (6.22)	....	21
30	....	....	....	93.78N	93.83 (6.17)	....	21
31	93.88@.98	93.98	93.88	93.88@.98	93.98 (6.02)	7	23

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.82	93.88B	93.82	93.82	93.90 (6.10)	7	23
4	....	....	....	93.90N	93.93 (6.07)	....	21
5	....	....	....	93.93N	93.89 (6.11)	....	21
6	....	....	....	93.89N	93.89 (6.11)	....	21
7	93.89	93.89	93.89	93.89	93.92 (6.08)	1	20
8	93.92	93.92	93.92	93.92	93.95 (6.05)	1	21
11	....	93.97B	....	93.95N	93.99 (6.01)	....	21
12	94.01	94.01	94.01	94.01	94.06 (5.94)	1	21
13	94.13	94.18B	94.13	94.13	94.20 (5.80)	1	21
14	....	....	....	94.20N	94.16 (5.84)	....	21
15	....	....	....	94.16N	94.14 (5.8C)	....	20
18	....	....	....	94.14N	94.16 (5.84)	....	20
19	....	....	....	94.16N	94.25 (5.75)	....	20
20	94.25	94.25	94.25	94.25	94.29 (5.71)	1	20
21	94.35	94.35	94.35	94.35	94.40 (5.60)	1	19
22	....	....	....	94.40N	94.35 (5.65)	....	19
25	94.42	94.43	94.42	94.43	94.44 (5.56)	....	19
26	....	....	....	94.44N	94.51 (5.49)	10	9
27	....	....	....	94.51N	94.48 (5.52)	3	6
28	94.50	94.50	94.50	94.50	94.54 (5.46)	1	5
29	....	....	....	94.54N	94.65 (5.35)	....	4

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	....	....	....	94.65N	94.62 (5.38)	....	4
3	....	....	....	94.62N	94.52 (5.48)	....	4
4	....	....	....	94.52N	94.53 (5.47)	....	4
5	94.49	94.49	94.49	94.49	94.45 (5.55)	1	3
8	....	....	....	94.45N	94.40 (5.60)	....	3
9	94.45	94.45	94.40	94.40	94.40 (5.60)	23	25
10	94.43	94.43	94.39A	94.43	94.43 (5.57)	1	23
11	....	....	94.39A	94.43N	94.33 (5.67)	....	23
12	....	94.35B	....	94.33N	94.35 (5.65)	....	23
15	....	94.36B	....	94.35N	94.36 (5.64)	....	23
16	....	....	94.30A	94.36N	94.30 (5.70)	....	23

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES

SEPTEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	....	....	....	94.30N	94.30 (5.70)	....	3
18	....	....	94.27A	94.30N	94.25 (5.75)	....	3
19	94.24	94.24	94.22A	94.24	94.24 (5.76)	2	1
22	....	....	....	94.24N	94.28 (5.72)	....	1
23	....	....	....	94.28N	94.28 (5.72)	....	1
24	94.32	94.32	94.32	94.32	94.32 (5.68)	1	1
25	....	....	....	94.32N	94.32 (5.68)	....	....
26	....	....	....	94.32N	94.32 (5.68)	....	....
29	....	....	....	94.32N	94.32 (5.68)	....	....

DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day						
2	....	....	....	91.97N	91.92 (8.08)	....	37
3	....	....	....	91.92N	91.88 (8.12)	....	37
6	....	....	....	91.88N	91.86 (8.14)	....	36
7	....	....	....	91.86N	92.01 (7.99)	....	36
8	....	....	....	92.01N	91.78 (8.22)	....	36
9	....	....	....	91.78N	91.67 (8.33)	....	36
10	....	....	....	91.67N	91.55 (8.45)	....	36
13	....	....	....	91.55N	91.38 (8.62)	....	36
14	....	....	....	91.38N	91.49 (8.51)	....	36
15	....	....	....	91.49N	91.61 (8.39)	....	36
16	91.73	91.73	91.73	91.73	91.61 (8.39)	1	36
17	....	....	....	91.61N	91.59 (8.41)	1	36
20	....	....	....	91.59N	91.53 (8.47)	....	36
21	....	....	....	91.53N	91.58 (8.42)	....	36
22	....	....	....	91.58N	91.54 (8.46)	....	36
23	....	....	....	91.54N	91.65 (8.35)	....	36
24	....	....	....	91.65N	91.71 (8.29)	....	36
27	....	....	....	91.71N	91.81 (8.19)	....	36
28	....	....	....	91.81N	91.89 (8.11)	....	36
29	....	....	....	91.89N	91.82 (8.18)	....	36
30	....	....	....	91.82N	91.85 (8.15)	....	36
31	....	....	....	91.85N	91.91 (8.09)	....	36

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	....	....	....	91.91N	91.96 (8.04)	....	36
4	....	....	....	91.96N	91.99 (8.01)	....	36
5	....	....	....	91.99N	91.95 (8.05)	....	36
6	....	....	....	91.95N	91.87 (8.13)	....	36
7	....	....	....	91.87N	91.79 (8.21)	....	36
10	....	....	....	91.79N	91.86 (8.14)	....	36
11	....	....	....	91.86N	91.90 (8.10)	....	36
12	....	....	....	91.90N	91.89 (8.11)	....	36
13	....	....	....	91.89N	91.92 (8.08)	....	36
14	....	....	....	91.92N	92.05 (7.95)	....	36
17	Exchange Closed: President's Day						
18	....	....	....	92.05N	92.12 (7.88)	....	36
19	....	....	....	92.12N	92.08 (7.92)	....	36
20	....	....	....	92.08N	92.07 (7.93)	....	36
21	....	....	....	92.07N	92.15 (7.85)	....	36
24	....	....	....	92.15N	92.23 (7.77)	....	36
25	....	....	....	92.23N	92.22 (7.78)	....	36
26	....	....	....	92.22N	92.26 (7.74)	....	36
27	....	....	....	92.26N	92.45 (7.55)	....	36
28	....	....	....	92.45N	92.49 (7.51)	....	36

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	....	....	....	92.49N	92.62 (7.38)	....	36
4	....	....	....	92.62N	92.71 (7.29)	....	36
5	....	....	....	92.71N	92.54 (7.46)	....	36
6	....	....	....	92.54N	92.69 (7.31)	....	36
7	....	....	....	92.69N	92.71 (7.29)	....	36
10	....	....	....	92.71N	92.86 (7.14)	....	36
11	....	....	....	92.86N	92.88 (7.12)	....	36
12	....	....	....	92.88N	92.85 (7.15)	....	36
13	....	....	....	92.85N	92.85 (7.15)	....	36
14	....	....	....	92.85N	92.86 (7.14)	....	36
17	....	....	....	92.86N	92.83 (7.17)	....	36
18	....	....	....	92.83N	92.83 (7.17)	....	36
19	....	....	....	92.83N	92.84 (7.16)	....	36
20	....	....	....	92.84N	92.90 (7.10)	....	36
21	....	....	....	92.90N	92.91 (7.09)	....	36
24	....	....	....	92.91N	92.99 (7.01)	....	36
25	....	....	....	92.99N	92.96 (7.04)	....	36
26	....	....	....	92.96N	93.00 (7.00)	....	36
27	....	....	....	93.00N	93.17 (6.83)	....	36
28	Exchange Closed: Good Friday						
31	....	....	....	93.17N	93.27 (6.73)	....	36

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	93.35B	....	93.27N	93.28 (6.72)	....	36
2	....	93.32B	93.26A	93.28N	93.30 (6.70)	....	36
3	....	....	....	93.30N	93.25 (6.75)	....	36
4	....	93.30B	....	93.25N	93.34 (6.66)	....	36
7	....	93.39B	....	93.34N	93.35 (6.65)	....	36
8	....	93.53B	....	93.35N	93.56 (6.44)	....	36
9	....	93.66B	....	93.56N	93.63 (6.37)	....	36
10	93.58	93.58	93.58	93.58	93.64 (6.36)	....	36
11	....	93.70B	....	93.64N	93.59 (6.41)	36	2
14	....	93.67B	....	93.59N	93.72 (6.28)	....	2
15	....	....	....	93.72N	93.68 (6.32)	....	2
16	....	....	....	93.66N	93.90 (6.10)	....	2
17	....	....	....	93.90N	93.83 (6.17)	....	2
18	....	....	....	93.83N	93.79 (6.21)	....	2
21	....	....	93.77A	93.79N	93.70 (6.30)	....	2
22	93.80	93.80	93.80	93.80	93.53 (6.47)	1	2
23	....	....	....	93.53N	93.45 (6.55)	....	2
24	....	....	....	93.45N	93.25 (6.75)	....	2
25	....	....	....	93.25N	93.20 (6.80)	....	2
28	93.28	93.28	93.28	93.28	93.40 (6.60)	1	2
29	....	93.46B	....	93.40N	93.40 (6.60)	....	2
30	....	....	....	93.40N	93.43 (6.57)	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	....	93.43N	93.36 (6.64)	....	2
2	....	....	....	93.36N	93.36 (6.64)	....	1
5	....	....	....	93.36N	93.53 (6.47)	....	1
6	....	....	....	93.53N	93.51 (6.49)	....	1
7	....	....	....	93.51N	93.52 (6.48)	....	1
8	....	....	....	93.52N	93.61 (6.39)	....	1
9	....	....	....	93.61N	93.41 (6.59)	....	1
12	....	....	....	93.41N	93.30 (6.70)	....	1
13	....	....	....	93.30N	93.37 (6.63)	....	1
14	....	....	....	93.37N	93.28 (6.72)	....	1
15	....	....	....	93.28N	93.13 (6.87)	....	1
16	....	....	....	93.13N	92.99 (7.01)	....	1
19	....	....	....	92.99N	92.98 (7.02)	....	1
20	....	....	....	92.98N	93.05 (6.95)	....	1
21	....	....	....	93.05N	93.07 (6.93)	....	1
22	....	....	....	93.07N	93.08 (6.92)	....	1
23	....	....	....	93.08N	93.15 (6.85)	....	1
26	Exchange Closed; Memorial Day						
27	....	....	....	93.15N	93.25 (6.75)	....	1
28	....	....	....	93.25N	93.13 (6.87)	....	1
29	....	....	....	93.13N	92.99 (7.01)	....	1
30	....	....	....	92.99N	92.97 (7.03)	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	....	....	....	92.97N	92.77 (7.23)	....	1
3	....	....	....	92.77N	92.88 (7.12)	....	1
4	....	....	....	92.88N	92.76 (7.24)	....	1
5	....	....	....	92.76N	92.79 (7.21)	....	1
6	....	....	....	92.79N	92.97 (7.03)	....	1
9	....	....	....	92.97N	92.90 (7.10)	....	1
10	....	....	....	92.90N	92.95 (7.05)	....	1
11	....	....	....	92.95N	92.95 (7.05)	....	1
12	....	....	....	92.95N	93.02 (6.98)	....	1
13	....	93.25B	....	93.02N	93.30 (6.70)	....	1
16	....	....	....	93.30N	93.34 (6.66)	....	1
17	....	....	....	93.34N	93.40 (6.60)	....	1
18	....	....	....	93.40N	93.43 (6.57)	....	1
19	....	....	....	93.43N	93.33 (6.67)	....	1
20	....	....	....	93.33N	93.41 (6.59)	....	1
23	....	....	....	93.41N	93.44 (6.56)	....	1
24	....	93.50B	....	93.41N	93.49 (6.51)	....	1
25	....	....	....	93.49N	93.53 (6.47)	....	1
26	....	....	....	93.53N	93.55 (6.45)	....	1
27	....	....	....	93.55N	93.62 (6.38)	....	1
30	....	....	....	93.62N	93.65 (6.35)	....	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	....	92.65N	93.64 (6.36)	....	1
2	....	....	....	93.64N	93.64 (6.36)	....	1
3	....	93.76B	....	93.64N	93.76 (6.24)	....	1
4	Exchange Closed; Independence Day						
7	....	....	....	93.76N	93.74 (6.26)	....	1
8	....	....	....	93.74N	93.60 (6.40)	....	1
9	....	93.75B	....	93.60N	93.76 (6.24)	....	1
10	....	....	....	93.76N	93.73 (6.27)	....	1
11	....	....	....	93.73N	93.79 (6.21)	....	1
14	....	93.87B	....	93.79N	93.85 (6.15)	....	1
15	....	93.90B	....	93.85N	93.92 (6.08)	....	1
16	....	....	....	93.92N	93.94 (6.06)	....	1

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	....	....	....	93.94N	93.93 (6.07)	....	1
18	....	....	....	93.93N	93.97 (6.03)	....	1
21	....	....	....	93.97N	94.00 (6.00)	....	1
22	....	....	....	94.00N	93.92 (6.08)	....	1
23	....	....	....	93.92N	93.77 (6.23)	....	1
24	....	....	....	93.77N	93.69 (6.31)	....	1
25	....	....	....	93.69N	93.72 (6.28)	....	1
28	....	....	....	93.72N	93.65 (6.35)	....	1
29	....	....	....	93.65N	93.76 (6.24)	....	1
30	....	....	....	93.76N	93.83 (6.17)	....	1
31	....	....	....	93.83N	93.96 (6.04)	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	....	93.96N	93.92 (6.08)	....	1
4	....	....	....	93.92N	93.97 (6.03)	....	1
5	....	....	....	93.97N	93.86 (6.14)	....	1
6	....	....	....	93.86N	93.85 (6.15)	....	1
7	....	....	....	93.85N	93.91 (6.09)	....	1
8	....	....	....	93.91N	93.97 (6.03)	....	1
11	....	....	....	93.97N	94.02 (5.98)	....	1
12	....	....	....	94.02N	94.08 (5.92)	....	1
13	....	....	....	94.08N	94.20 (5.80)	....	1
14	....	....	....	94.20N	94.16 (5.84)	....	1
15	....	....	....	94.16N	94.16 (5.84)	....	1
18	....	....	....	94.16N	94.19 (5.81)	....	1
19	....	....	....	94.19N	94.29 (5.71)	....	1
20	94.28	94.28	94.28	94.28	94.33 (5.67)	1	2
21	94.37	94.37	94.37	94.37	94.41 (5.59)	1	3
22	....	....	....	94.41N	94.35 (5.65)	....	3
25	....	....	....	94.35N	94.44 (5.56)	....	3
26	....	....	....	94.44N	94.54 (5.46)	....	3
27	....	....	....	94.54N	94.50 (5.50)	....	3
28	94.49@.50	94.50	94.49	94.50	94.58 (5.42)	11	14
29	....	....	....	94.58N	94.72 (5.28)	....	14

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	....	....	....	94.72N	94.62 (5.38)	....	14
3	....	....	....	94.62N	94.51 (5.49)	....	14
4	....	....	....	94.51N	94.54 (5.46)	....	14
5	....	....	....	94.54N	94.42 (5.58)	....	14
8	....	....	....	94.42N	94.31 (5.69)	....	14
9	....	....	....	94.31N	94.34 (5.66)	....	14
10	....	....	....	94.34N	94.37 (5.63)	....	14
11	....	....	....	94.37N	94.20 (5.80)	....	14
12	....	....	....	94.20N	94.21 (5.79)	....	14
15	....	....	....	94.21N	94.29 (5.71)	....	14
16	....	....	....	94.29N	94.28 (5.72)	....	14
17	....	....	....	94.28N	94.27 (5.73)	....	14
18	....	....	....	94.27N	94.11 (5.89)	....	14
19	....	....	....	94.11N	94.11 (5.89)	....	14
22	....	....	....	94.11N	94.20 (5.80)	....	14
23	....	....	....	94.20N	94.21 (5.79)	....	14
24	....	....	....	94.21N	94.36 (5.64)	....	14
25	....	....	....	94.36N	94.36 (5.64)	....	14
26	....	....	....	94.36N	94.38 (5.62)	....	14
29	....	....	....	94.38N	94.29 (5.71)	....	14
30	....	....	....	94.29N	94.36 (5.64)	....	14

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	....	94.36N	94.39 (5.61)	....	14
2	....	....	....	94.39N	94.36 (5.64)	....	14
3	....	94.48B	....	94.36N	94.56 (5.44)	....	14
6	....	....	....	94.56N	94.59 (5.41)	....	14
7	....	....	....	94.59N	94.63 (5.37)	....	14
8	....	....	....	94.63N	94.60 (5.40)	....	14
9	....	....	....	94.60N	94.61 (5.39)	....	14
10	....	....	....	94.61N	94.55 (5.45)	....	14
13	....	....	....	94.55N	94.52 (5.48)	....	14
14	....	....	....	94.52N	94.44 (5.56)	....	14
15	....	....	....	94.44N	94.44 (5.56)	....	14
16	....	....	....	94.44N	94.41 (5.59)	....	14
17	....	....	....	94.41N	94.34 (5.66)	....	14
20	94.30	94.30	94.30	94.30	94.28 (5.72)	....	14
21	....	....	....	94.28N	94.32 (5.68)	2	12
22	....	....	....	94.32N	94.39 (5.61)	....	12
23	....	....	....	94.39N	94.43 (5.57)	....	12
24	....	....	....	94.43N	94.38 (5.62)	....	12
27	....	....	....	94.38N	94.42 (5.58)	....	12
28	....	....	....	94.42N	94.42 (5.58)	....	12
29	....	....	....	94.42N	94.44 (5.56)	....	12
30	....	....	....	94.44N	94.53 (5.47)	....	12

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
31..	....	....	....	94.53N	94.50 (5.50)	....	12

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	94.50N	94.51 (5.49)	....	12
4..	....	....	....	94.51N	94.49 (5.51)	....	12
5..	....	....	....	94.49N	94.46 (5.54)	....	12
6..	....	....	....	94.46N	94.41 (5.59)	....	12
7..	....	....	....	94.41N	94.31 (5.69)	....	12
10..	....	....	....	94.31N	94.26 (5.74)	....	12
11..	....	....	....	94.26N	94.27 (5.73)	....	12
12..	....	....	....	94.27N	94.30 (5.70)	....	12
13..	....	....	....	94.30N	94.30 (5.70)	....	12
14..	....	....	....	94.30N	94.36 (5.64)	....	12
17..	....	....	....	94.36N	94.37 (5.63)	....	12
18..	....	....	....	94.37N	94.34 (5.66)	....	12
19..	....	....	....	94.34N	94.46 (5.54)	....	12
20..	....	....	....	94.46N	94.44 (5.56)	....	12
21..	....	....	....	94.44N	94.44 (5.56)	....	12
24..	....	....	....	94.44N	94.45 (5.55)	....	12
25..	....	....	....	94.45N	94.41 (5.59)	....	12
26..	94.40	94.40	94.40	94.40	94.40 (5.60)	10	2
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	....	94.40N	94.35 (5.65)	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	94.35N	94.29 (5.71)	....	2
2..	94.33	94.33	94.33	94.33	94.33 (5.67)	1	2
3..	....	....	....	94.33N	94.32 (5.68)	....	2
4..	....	....	....	94.32N	94.35 (5.65)	....	2
5..	....	....	....	94.35N	94.29 (5.71)	....	2
8..	....	....	....	94.29N	94.29 (5.71)	....	2
9..	....	....	....	94.29N	94.28 (5.72)	....	1
10..	94.28	94.28	94.22A	94.28	94.22 (5.78)	....	1
11..	....	....	....	94.22N	94.22 (5.78)	1	1
12..	....	....	94.15A	94.22N	94.22 (5.78)	....	....
15..	....	....	94.05A	94.22N	94.05 (5.95)	....	....
16..	....	....	94.00A	94.05N	94.00 (6.00)	....	....
17..	....	....	....	94.00N	94.00 (6.00)	....	....
18..	....	94.02B	....	94.00N	94.02 (5.98)	....	....
19..	....	....	....	94.02N	94.02 (5.98)	....	....

MARCH 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	....	....	91.69N	91.64 (8.36)	....	50
3..	....	....	....	91.64N	91.61 (8.39)	....	50
6..	....	....	....	91.61N	91.58 (8.42)	....	50
7..	....	....	....	91.58N	91.75 (8.25)	....	50
8..	....	....	....	91.75N	91.53 (8.47)	....	50
9..	....	....	....	91.53N	91.43 (8.57)	....	50
10..	....	....	....	91.43N	91.32 (8.68)	....	50
13..	....	....	....	91.32N	91.14 (8.86)	....	50
14..	....	....	....	91.14N	91.25 (8.75)	....	50
15..	....	....	....	91.25N	91.37 (8.63)	....	50
16..	....	....	....	91.37N	91.36 (8.64)	....	50
17..	....	....	....	91.36N	91.33 (8.67)	....	50
20..	....	....	....	91.33N	91.25 (8.75)	....	50
21..	....	....	....	91.25N	91.32 (8.68)	....	50
22..	....	....	....	91.32N	91.28 (8.72)	....	50
23..	....	....	....	91.28N	91.40 (8.60)	....	50
24..	....	....	....	91.40N	91.46 (8.54)	....	50
27..	....	....	....	91.46N	91.56 (8.44)	....	50
28..	....	....	....	91.56N	91.64 (8.36)	....	50
29..	....	....	....	91.64N	91.57 (8.43)	....	50
30..	....	....	....	91.57N	91.60 (8.40)	....	50
31..	....	....	....	91.60N	91.66 (8.34)	....	50

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	91.66N	91.72 (8.28)	....	50
4..	....	....	....	91.72N	91.74 (8.26)	....	50
5..	....	....	....	91.74N	91.71 (8.29)	....	50
6..	....	....	....	91.71N	91.64 (8.36)	....	50
7..	....	....	....	91.64N	91.56 (8.44)	....	50
10..	....	....	....	91.56N	91.63 (8.37)	....	50
11..	....	....	....	91.63N	91.67 (8.33)	....	50
12..	....	....	....	91.67N	91.66 (8.34)	....	50
13..	....	....	....	91.66N	91.69 (8.31)	....	50
14..	....	....	....	91.69N	91.82 (8.18)	....	50
17..	Exchange Closed; President's Day						
18..	....	....	....	91.82N	91.89 (8.11)	....	50
19..	....	....	....	91.89N	91.86 (8.14)	....	50
20..	....	....	....	91.86N	91.86 (8.14)	....	50

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
21..	....	....	....	91.86N	91.93 (8.07)	....	50
24..	....	....	....	91.93N	92.01 (7.99)	....	50
25..	....	....	....	92.01N	92.00 (8.00)	....	50
26..	....	....	....	92.00N	92.05 (7.95)	....	50
27..	....	....	....	92.05N	92.23 (7.77)	....	50
28..	....	....	....	92.23N	92.27 (7.73)	....	50

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	92.27N	92.41 (7.59)	....	50
4..	....	....	....	92.41N	92.50 (7.50)	....	50
5..	....	....	....	92.50N	92.33 (7.67)	....	50
6..	....	....	....	92.33N	92.47 (7.53)	....	50
7..	....	....	....	92.47N	92.50 (7.50)	....	50
10..	....	....	....	92.50N	92.67 (7.33)	....	50
11..	....	....	....	92.67N	92.69 (7.31)	....	50
12..	....	....	....	92.69N	92.65 (7.35)	....	50
13..	....	....	....	92.65N	92.65 (7.35)	....	50
14..	....	....	....	92.65N	92.67 (7.33)	....	50
17..	....	....	....	92.67N	92.65 (7.35)	....	50
18..	....	....	....	92.65N	92.65 (7.35)	....	50
19..	92.63	92.63	92.63	92.63	92.67 (7.33)	2	50
20..	....	....	....	92.67N	92.72 (7.28)	....	50
21..	....	....	....	92.72N	92.73 (7.27)	....	50
24..	....	....	....	92.73N	92.81 (7.19)	....	50
25..	....	....	....	92.81N	92.78 (7.22)	....	50
26..	....	....	....	92.78N	92.82 (7.18)	....	50
27..	....	....	....	92.82N	92.99 (7.01)	....	50
28..	Exchange Closed; Good Friday						
31..	....	....	....	92.99N	93.10 (6.90)	....	50

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	93.10N	93.10 (6.90)	....	50
2..	....	....	....	93.10N	93.13 (6.87)	....	50
3..	....	....	....	93.13N	93.08 (6.92)	....	50
4..	....	....	....	93.08N	93.17 (6.83)	....	50
7..	....	....	....	93.17N	93.18 (6.82)	....	50
8..	....	....	....	93.18N	93.38 (6.62)	....	50
9..	....	....	....	93.38N	93.44 (6.56)	....	50
10..	93.39	93.39	93.39	93.39	93.47 (6.53)	....	50
11..	....	....	....	93.47N	93.41 (6.59)	50	2
14..	....	....	....	93.41N	93.54 (6.46)	....	2
15..	....	....	....	93.54N	93.49 (6.51)	....	2
16..	....	....	....	93.49N	93.70 (6.30)	....	2
17..	....	....	....	93.70N	93.62 (6.38)	....	2
18..	93.77	93.77	93.77	93.77	93.56 (6.44)	2	2
21..	....	....	....	93.56N	93.47 (6.53)	....	....
22..	....	....	....	93.47N	93.32 (6.68)	....	....
23..	....	....	....	93.32N	93.29 (6.71)	....	....
24..	....	....	....	93.29N	93.03 (6.97)	....	....
25..	....	....	....	93.03N	92.97 (7.03)	....	....
28..	....	....	....	92.97N	93.18 (6.82)	....	....
29..	....	....	....	93.18N	93.17 (6.83)	....	....

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
26..	94.40	94.40	94.40	94.40	94.40 (5.60)	10	10
27..	Exchange Closed; Thanksgiving Day						
28..	....	....	....	94.40N	94.37 (5.63)	....	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	94.37N	94.32 (5.68)	....	10
2..	....	....	....	94.32N	94.38 (5.62)	....	10
3..	....	....	....	94.38N	94.38 (5.62)	....	10
4..	....	....	....	94.38N	94.44 (5.56)	....	10
5..	....	....	....	94.44N	94.32 (5.68)	....	10
8..	....	....	....	94.32N	94.36 (5.64)	....	10
9..	....	94.41B	....	94.36N	94.36 (5.64)	....	10
10..	....	....	....	94.36N	94.36 (5.64)	....	10
11..	....	....	....	94.36N	94.32 (5.68)	....	10
12..	....	....	....	94.32N	94.32 (5.68)	....	10
15..	....	....	....	94.32N	94.28 (5.72)	....	10
16..	....	....	....	94.28N	94.28 (5.72)	....	10
17..	....	....	....	94.28N	94.33 (5.67)	....	10
18..	....	....	....	94.33N	94.34 (5.66)	....	10
19..	....	....	....	94.34N	94.34 (5.66)	....	10
22..	....	....	....	94.34N	94.33 (5.67)	....	10
23..	....	....	....	94.33N	94.34 (5.66)	....	10
24..	....	....	....	94.34N	94.36 (5.64)	....	10
25..	Exchange Closed; Christmas						
26..	....	....	....	94.36N	94.37 (5.63)	....	10
29..	....	....	....	94.37N	94.31 (5.69)	....	10
30..	....	....	....	94.31N	94.27 (5.73)	....	10
31..	....	....	....	94.27N	94.30 (5.70)	....	10

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
3..	91.15	91.15	91.15	91.15	91.13 (8.87)	10	10
6..	....	....	....	91.13N	91.10 (8.90)	....	10
7..	....	....	....	91.10N	91.24 (8.76)	....	10
8..	....	....	....	91.24N	91.08 (8.92)	....	10
9..	....	....	....	91.08N	90.97 (9.03)	....	10
10..	....	....	....	90.97N	90.86 (9.14)	....	10
13..	....	....	....	90.86N	90.66 (9.34)	....	10
14..	....	....	....	90.66N	90.82 (9.18)	....	10
15..	....	....	....	90.82N	90.91 (9.09)	....	10
16..	....	....	....	90.91N	90.88 (9.12)	....	10
17..	....	....	....	90.88N	90.83 (9.17)	....	10
20..	....	....	....	90.83N	90.76 (9.24)	....	10
21..	....	....	....	90.76N	90.82 (9.18)	....	10
22..	....	....	....	90.82N	90.78 (9.22)	....	10
23..	....	....	....	90.78N	90.92 (9.08)	....	10
24..	....	....	....	90.92N	91.00 (9.00)	....	10
27..	....	....	....	91.00N	91.09 (8.91)	....	10
28..	....	....	....	91.09N	91.20 (8.80)	....	10
29..	....	....	....	91.20N	91.13 (8.87)	....	10
30..	....	....	....	91.13N	91.14 (8.86)	....	10
31..	....	....	....	91.14N	91.20 (8.80)	....	10

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	91.20N	91.26 (8.74)	....	10
4..	....	....	....	91.26N	91.30 (8.70)	....	10
5..	....	....	....	91.30N	91.25 (8.75)	....	10
6..	....	....	....	91.25N	91.18 (8.82)	....	10
7..	....	....	....	91.18N	91.12 (8.88)	....	10
10..	....	....	....	91.12N	91.19 (8.81)	....	10
11..	....	....	....	91.19N	91.23 (8.77)	....	10
12..	....	....	....	91.23N	91.22 (8.78)	....	10
13..	....	....	....	91.22N	91.25 (8.75)	....	10
14..	....	....	....	91.25N	91.38 (8.62)	....	10
17..	Exchange Closed; President's Day						
18..	....	....	....	91.38N	91.47 (8.53)	....	10
19..	....	....	....	91.47N	91.44 (8.56)	....	10
20..	....	....	....	91.44N	91.43 (8.57)	....	10
21..	....	....	....	91.43N	91.52 (8.48)	....	10
24..	....	....	....	91.52N	91.60 (8.40)	....	10
25..	....	....	....	91.60N	91.59 (8.41)	....	10
26..	....	....	....	91.59N	91.66 (8.34)	....	10
27..	....	....	....	91.66N	91.81 (8.19)	....	10
28..	....	....	....	91.81N	91.85 (8.15)	....	10

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	91.85N	92.00 (8.00)	....	10
4..	....	....	....	92.00N	92.09 (7.91)	....	10
5..	....	....	....	92.09N	91.93 (8.07)	....	10
6..	....	....	....	91.93N	92.07 (7.93)	....	10
7..	....	....	....	92.07N	92.12 (7.88)	....	10
10..	....	....	....	92.12N	92.32 (7.68)	....	10
11..	....	....	....	92.32N	92.34 (7.66)	....	10
12..	....	....	....	92.34N	92.30 (7.70)	....	10
13..	....	....	....	92.30N	92.31 (7.69)	....	10
14..	....	....	....	92.31N	92.34 (7.66)	....	10
17..	....	....	....	92.34N	92.32 (7.68)	....	10
18..	....	....	....	92.32N	92.33 (7.67)	....	10
19..	....	....	....	92.33N	92.36 (7.64)	....	10
20..	....	....	....	92.36N	92.41 (7.59)	....	10
21..	....	....	....	92.41N	92.42 (7.58)	....	10
24..	....	....	....	92.42N	92.50 (7.50)	....	10
25..	....	....	....	92.50N	92.47 (7.53)	....	10
26..	....	....	....	92.47N	92.54 (7.46)	....	10
27..	....	....	....	92.54N	92.68 (7.32)	....	10
28..	Exchange Closed; Good Friday						
31..	....	....	....	92.68N	92.80 (7.20)	....	10

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	92.80N	92.81 (7.19)	....	10
2..	....	....	....	92.81N	92.83 (7.17)	....	10
3..	....	....	....	92.83N	92.77 (7.23)	....	10
4..	....	....	....	92.77N	92.84 (7.16)	....	10
7..	....	....	....	92.84N	92.85 (7.15)	....	10
8..	....	....	....	92.85N	93.01 (6.99)	....	10
9..	....	....	....	93.01N	93.07 (6.93)	....	10
10..	....	....	....	93.07N	93.10 (6.90)	....	10
11..	....	....	....	93.10N	93.04 (6.96)	....	10
14..	....	....	....	93.04N	93.17 (6.83)	....	10
15..	....	....	....	93.17N	93.10 (6.90)	....	10
16..	....	....	....	93.10N	93.26 (6.74)	....	10
17..	....	....	....	93.26N	93.18 (6.82)	....	10
18..	....	....	....	93.18N	93.09 (6.91)	....	10
21..	....	....	....	93.09N	93.00 (7.00)	....	10

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
22..	....	....	....	93.00N	92.87 (7.13)	....	10
23..	....	....	....	92.87N	92.76 (7.24)	....	10
24..	....	....	....	92.76N	92.56 (7.44)	....	10
25..	....	....	....	92.56N	92.49 (7.51)	....	10
28..	....	....	....	92.49N	92.71 (7.29)	....	10
29..	....	....	....	92.71N	92.70 (7.30)	....	10
30..	....	....	....	92.70N	92.72 (7.28)	....	10

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	92.72N	92.64 (7.36)	....	10
2..	....	....	....	92.64N	92.68 (7.32)	....	10
5..	....	....	....	92.68N	92.85 (7.15)	....	10
6..	....	....	....	92.85N	92.77 (7.23)	....	10
7..	....	....	....	92.77N	92.75 (7.25)	....	10
8..	....	....	....	92.75N	92.83 (7.17)	....	10
9..	....	....	....	92.83N	92.62 (7.38)	....	10
12..	....	....	....	92.62N	92.57 (7.43)	....	10
13..	....	....	....	92.57N	92.64 (7.36)	....	10
14..	....	....	....	92.64N	92.54 (7.46)	....	10
15..	....	....	....	92.54N	92.38 (7.62)	....	10
16..	....	....	....	92.38N	92.22 (7.78)	....	10
19..	....	....	....	92.22N	92.18 (7.82)	....	10
20..	....	....	....	92.18N	92.19 (7.81)	....	10
21..	....	....	....	92.19N	92.22 (7.78)	....	10
22..	....	....	....	92.22N	92.27 (7.73)	....	10
23..	....	....	....	92.27N	92.31 (7.69)	....	10
26..	Exchange Closed; Memorial Day						
27..	....	....	....	92.31N	92.44 (7.56)	....	10
28..	....	....	....	92.44N	92.30 (7.70)	....	10
29..	....	....	....	92.30N	92.17 (7.83)	....	10
30..	....	....	....	92.17N	92.11 (7.89)	....	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	....	....	....	92.11N	91.85 (8.15)	....	10
3..	....	....	....	91.85N	91.98 (8.02)	....	10
4..	....	....	....	91.98N	91.86 (8.14)	....	10
5..	....	....	....	91.86N	91.90 (8.10)	....	10
6..	....	....	....	91.90N	92.20 (7.80)	....	10
9..	....	....	....	92.20N	92.04 (7.96)	....	10
10..	....	....	....	92.04N	92.04 (7.96)	....	10
11..	....	....	....	92.04N	92.11 (7.89)	....	10
12..	....	....	....	92.11N	92.16 (7.84)	....	10
13..	....	....	....	92.16N	92.41 (7.59)	....	10
16..	....	....	....	92.41N	92.41 (7.59)	....	10
17..	....	....	....	92.41N	92.53 (7.47)	....	10
18..	....	....	....	92.53N	92.59 (7.41)	....	10
19..	....	....	....	93.59N	92.48 (7.52)	....	10
20..	....	....	....	92.48N	92.56 (7.44)	....	10
23..	....	....	....	92.56N	92.59 (7.41)	....	10
24..	....	....	....	92.59N	92.65 (7.35)	....	10
25..	....	....	....	92.65N	92.70 (7.30)	....	10
26..	....	....	....	92.70N	92.72 (7.28)	....	10
27..	....	....	....	92.72N	92.80 (7.20)	....	10
30..	....	....	....	92.80N	92.82 (7.18)	....	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	....	....	....	92.82N	92.85 (7.15)	....	10
2..	....	....	....	92.85N	92.86 (7.14)	....	10
3..	....	92.95B	....	92.86N	92.99 (7.01)	....	10
4..	Exchange Closed; Independence Day						
7..	....	....	....	92.99N	93.02 (6.98)	....	10
8..	....	....	....	93.02N	92.83 (7.17)	....	10
9..	....	92.93B	....	92.83N	92.99 (7.01)	....	10
10..	....	....	....	92.99N	92.94 (7.06)	....	10
11..	....	....	....	92.94N	93.00 (7.00)	....	10
14..	....	93.07B	....	93.00N	93.07 (6.93)	....	10
15..	....	93.14B	....	93.07N	93.12 (6.88)	....	10
16..	....	....	....	93.12N	93.17 (6.83)	....	10
17..	....	....	....	93.17N	93.20 (6.80)	....	10
18..	....	....	....	93.20N	93.25 (6.75)	....	10
21..	....	....	....	93.25N	93.28 (6.72)	....	10
22..	....	....	....	93.28N	93.26 (6.74)	....	10
23..	....	....	....	93.26N	93.11 (6.89)	....	10
24..	....	....	....	93.11N	93.05 (6.95)	....	10
25..	....	....	....	93.05N	93.10 (6.90)	....	10
28..	....	....	....	93.10N	93.06 (6.94)	....	10
29..	....	....	....	93.06N	93.21 (6.79)	....	10
30..	....	....	....	93.21N	93.28 (6.72)	....	10
31..	....	....	....	93.28N	93.38 (6.62)	....	10

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	....	93.38N	93.34 (6.66)	....	10
4	....	....	....	93.34N	93.42 (6.58)	....	10
5	....	....	....	93.42N	93.32 (6.68)	....	10
6	....	....	....	93.32N	93.29 (6.71)	....	10
7	....	....	....	92.29N	93.34 (6.66)	....	10
8	....	....	....	93.34N	93.37 (6.63)	....	10
11	....	....	....	93.37N	93.44 (6.56)	....	10
12	....	....	....	93.44N	93.52 (6.48)	....	10
13	....	....	....	93.52N	93.61 (6.39)	....	10
14	....	....	....	93.61N	93.57 (6.43)	....	10
15	....	....	....	93.57N	93.59 (6.41)	....	10
18	....	....	....	93.59N	93.60 (6.40)	....	10
19	....	....	....	93.60N	93.73 (6.27)	....	10
20	....	....	....	93.73N	93.77 (6.23)	....	10
21	....	....	....	93.77N	93.88 (6.12)	....	10
22	....	....	....	93.88N	93.83 (6.17)	....	10
25	....	....	....	93.83N	93.93 (6.07)	....	10
26	....	....	....	93.93N	94.06 (5.94)	....	10
27	....	....	....	94.06N	93.99 (6.01)	....	10
28	....	....	....	93.99N	94.05 (5.95)	....	10
29	....	....	....	94.05N	94.15 (5.85)	....	10

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	....	....	....	94.15N	94.05 (5.95)	....	10
3	....	....	....	94.05N	93.91 (6.09)	....	10
4	....	....	....	93.91N	93.97 (6.03)	....	10
5	....	....	....	93.97N	93.76 (6.24)	....	10
8	....	....	....	93.76N	93.59 (6.41)	....	10
9	....	....	....	93.59N	93.64 (6.36)	....	10
10	....	....	....	93.64N	93.68 (6.32)	....	10
11	....	....	....	93.68N	93.49 (6.51)	....	10
12	....	....	....	93.49N	93.52 (6.48)	....	10
15	....	....	....	93.52N	93.61 (6.39)	....	10
16	....	....	....	93.61N	93.60 (6.40)	....	10
17	....	....	....	93.60N	93.58 (6.42)	....	10
18	....	....	....	93.58N	93.42 (6.58)	....	10
19	....	....	....	93.42N	93.40 (6.60)	....	10
22	....	....	....	93.40N	93.49 (6.51)	....	10
23	....	....	....	93.49N	93.48 (6.52)	....	10
24	....	....	....	93.48N	93.63 (6.37)	....	10
25	....	....	....	93.63N	93.63 (6.37)	....	10
26	....	....	....	93.63N	93.66 (6.34)	....	10
29	....	....	....	93.66N	93.57 (6.43)	....	10
30	....	....	....	93.57N	93.68 (6.32)	....	10

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	....	93.68N	93.70 (6.30)	....	10
2	....	....	....	93.70N	93.67 (6.33)	....	10
3	....	....	....	93.67N	93.90 (6.10)	....	10
6	....	....	....	93.90N	93.94 (6.06)	....	10
7	....	....	....	93.94N	93.98 (6.02)	....	10
8	....	....	....	93.98N	93.94 (6.06)	....	10
9	....	....	....	93.94N	93.96 (6.04)	....	10
10	....	....	....	93.96N	93.92 (6.08)	....	10
13	....	....	....	93.92N	93.90 (6.10)	....	10
14	....	....	....	93.90N	93.84 (6.16)	....	10
15	....	....	....	93.84N	93.84 (6.16)	....	10
16	....	....	....	93.84N	93.80 (6.20)	....	10
17	....	....	....	93.80N	93.71 (6.29)	....	10
20	....	....	....	93.71N	93.68 (6.32)	....	10
21	....	....	....	93.68N	93.73 (6.27)	....	10
22	....	....	....	93.73N	93.83 (6.17)	....	10
23	....	....	....	93.83N	93.85 (6.15)	....	10
24	....	....	....	93.85N	93.78 (6.22)	....	10
27	....	....	....	93.78N	93.85 (6.15)	....	10
28	....	....	....	93.85N	93.88 (6.12)	....	10
29	....	....	....	93.88N	93.92 (6.08)	....	10
30	....	....	....	93.92N	94.02 (5.98)	....	10
31	....	....	....	94.02N	94.00 (6.00)	....	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	....	....	....	94.00N	94.03 (5.97)	....	10
4	....	....	....	94.03N	94.03 (5.97)	....	10
5	....	....	....	94.03N	94.02 (5.98)	....	10
6	....	....	....	94.02N	93.97 (6.03)	....	10
7	....	....	....	93.97N	93.91 (6.09)	....	10
10	....	....	....	93.91N	93.90 (6.10)	....	10
11	....	....	....	93.90N	93.92 (6.08)	....	10
12	....	....	....	93.92N	93.96 (6.04)	....	10
13	....	....	....	93.96N	94.01 (5.99)	....	10
14	....	....	....	94.01N	94.05 (5.95)	....	10

(Continued in Next Column)

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	....	....	....	94.05N	94.09 (5.91)	....	10
18	....	....	....	94.09N	94.03 (5.97)	....	10
19	....	....	....	94.03N	94.16 (5.84)	....	10
20	....	....	....	94.16N	94.14 (5.86)	....	10
21	....	....	....	94.14N	94.16 (5.84)	....	10
24	....	....	....	94.16N	94.17 (5.83)	....	10
25	....	....	....	94.17N	94.15 (5.85)	....	10
26	....	....	....	94.15N	94.19 (5.81)	....	10
27	Exchange Closed; Thanksgiving Day						
28	....	....	....	94.19N	94.20 (5.80)	....	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	....	....	....	94.20N	94.19 (5.81)	....	10
2	....	....	....	94.19N	94.25 (5.75)	....	10
3	....	....	....	94.25N	94.23 (5.77)	....	10
4	....	....	....	94.23N	94.28 (5.72)	....	10
5	....	....	....	94.28N	94.20 (5.80)	....	10
8	....	....	....	94.20N	94.25 (5.75)	....	10
9	....	....	....	94.25N	94.28 (5.72)	....	10
10	....	....	....	94.28N	94.29 (5.71)	....	10
11	....	....	....	94.29N	94.23 (5.77)	....	10
12	....	....	....	94.23N	94.25 (5.75)	....	10
15	....	....	....	94.25N	94.21 (5.79)	....	10
16	....	....	....	94.21N	94.21 (5.79)	....	10
17	....	....	....	94.21N	94.25 (5.75)	....	10
18	....	....	....	94.25N	94.26 (5.74)	....	10
19	....	....	....	94.26N	94.28 (5.72)	....	10
22	....	....	....	94.28N	94.28 (5.72)	....	10
23	....	....	....	94.28N	94.30 (5.70)	....	10
24	....	....	....	94.30N	94.32 (5.68)	....	10
25	Exchange Closed; Christmas						
26	....	....	....	94.32N	94.32 (5.68)	....	10
29	....	....	....	94.32N	94.24 (5.76)	....	10
30	....	....	....	94.24N	94.18 (5.82)	....	10
31	....	....	....	94.18N	94.17 (5.83)	....	10

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES DAILY VOLUME TOTALS DURING 1386 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	70	1	....	....	7	Closed	....	....	....
2	2	....	....	....	....	1	3	....	....	....	....	1
3	50	2	48	20	....	4	....	....	....	....	....	....
4	....	....	73	1	....	1	Closed	....	....	....	....	....
5	....	28	1	....	27	1	....	....	1	....	....	....
6	56	5	3	....	20	10	....	....	....	....	....	....
7	31	61	60	1	1	....	1	1	....	....	....	....
8	129	....	....	1	....	....	3	1	....	....	....	....
9	35	....	....	157	45	....	3	....	23	....	....	....
10	43	17	7	....	....	48	....	....	1	....	....	....
11	....	6	16	90	....	....	....	....	....	....	....	1
12	....	44	20	....	5	1	....	1	....	....	....	....
13	93	6	45	....	....	....	....	1	....	....	....	....
14	66	79	2	2	1	....	1	....	....	....	....	....
15	70	....	....	....	....	....	....	....	....	....	....	....
16	132	....	....	51	1	....	....	....	....	....	....	....
17	32	Closed	7	....	....	3	....	....	....	....	....	....
18	....	53	3	3	....	4	....	....	....	....	....	....
19	....	6	46	....	....	....	....	....	2	....	....	....
20	7	49	....	....	6	....	....	2	....	....	....	....
21	66	28	2	....	....	....	....	2	....	2	....	....
22	42	....	....	1	2	....	....	....	....	....	....	....
23	12	....	....	34	3	....	1	....	....	....	....	....
24	16	54	1	2	....	....	3	....	1	....	....	....
25	....	200	5	17	....	....	....	....	....	....	....	Closed
26	....	35	74	....	Closed	1	....	10	....	....	20	....
27	8	33	3	....	6	....	....	3	....	....	Closed	....
28	53	84	Closed	2	6	....	....	12	....	....	....	....
29	54	....	....	....	3	....	....	....	....	....	....	....
30	15	....	....	....	38	2	....	....	....	....	....	....
31	6	....	11	....	....	....	7	....	....	....	....	....
Total	1,038	790	427	452	165	76	22	40	28	2	20	2
Average	47	44	22	30	11	7	3	4	6	2	20	1

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	467	162	....	35	34	Closed	24	....	22
2	922	....	....	463	161	161	38	....	28	24	....	22
3	927	891	866	454	....	156	38	....	28	24	22	22
4	....	891	829	455	....	155	Closed	32	28	....	22	22
5	....	897	830	....	186	155	....	32	27	....	22	22
6	947	897	828	....	171	158	....	32	....	24	22	....
7	971	851	785	455	162	....	38	31	....	24	22	....
8	903	....	....	454	162	....	35	32	27	24	....	22
9	877	....	....	302	157	158	36	....	49	24	....	21
10	889	850	768	302	....	112	33	....	47	24	22	21
11	....	853	768	221	....	112	33	32	47	....	22	21
12	....	852	767	....	157	113	....	32	47	....	22	20
13	888	852	782	....	156	113	....	32	....	24	22	....
14	890	892	759	221	157	....	32	32	....	24	22	....
15	943	....	....	221	157	....	32	31	47	24	....	20
16	947	....	....	170	158	53	32	....	47	24	....	20
17	949	Closed	674	169	....	50	32	....	27	24	22	20
18	....	855	673	169	....	38	32	31	27	....	22	20
19	....	854	635	....	158	38	....	31	25	....	22	20
20	942	850	635	....	157	38	....	32	....	24	22	....
21	900	850	631	167	157	....	32	32	....	22	22	....
22	898	....	....	167	157	....	32	32	25	22	....	20
23	883	....	....	167	157	38	33	....	25	22	....	20
24	897	854	617	168	....	38	32	....	25	22	22	20
25	....	859	618	165	....	38	32	32	24	....	22	Closed
26	....	871	548	....	Closed	38	....	22	24	....	22	20
27	902	861	547	....	159	36	....	19	....	22	Closed	....
28	873	869	Closed	162	158	....	32	29	....	22	22	....
29	894	....	....	162	152	....	32	28	24	22	....	20
30	893	....	....	162	161	35	32	....	24	22	....	20
31	892	....	537	....	....	....	34	....	....	22	....	20
Average	910	866	705	266	160	67	34	30	32	23	22	21

3-MONTH DOMESTIC CERTIFICATE OF DEPOSIT FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	60	....	....	....	....	....	....
17	....	Closed	80	....	....	....	....	....	20	....	....	....
18	....	....	....	....	....	10	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	1	....	....	....	....	....	....
31	....	....	10	....	....	....	....	....	....	....	....	....
Total	....	....	90	....	....	71	....	....	20	....	....	....

1986 3-MONTH DOMESTIC CERTIFICATES OF DEPOSIT
Daily Price Range (Secondary Market; Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	7.75	7.77	7.75	7.77	7.78	...	...	...	...	...	...	...	...	...	...
3	7.83	7.83	7.80	7.80	7.83	7.75	7.75	7.75	7.75	7.75	7.60	7.62	7.59	7.59	7.62
4						7.72	7.75	7.72	7.73	7.75	7.55	7.55	7.50	7.50	7.52
5						7.72	7.74	7.70	7.74	7.73	7.55	7.57	7.55	7.55	7.57
6	7.83	7.85	7.78	7.78	7.85	7.73	7.78	7.73	7.77	7.75	7.40	7.40	7.38	7.38	7.38
7	7.76	7.76	7.74	7.74	7.75	7.90	7.90	7.83	7.81	7.90	7.38	7.38	7.33	7.33	7.37
8	7.75	7.85	7.75	7.85	7.83	...	...	...	...	...	...	...	...	...	...
9	7.93	7.95	7.93	7.95	7.95	...	...	...	...	...	...	...	...	...	...
10	7.92	8.00	7.90	8.00	7.93	7.85	7.85	7.80	7.80	7.80	7.28	7.28	7.20	7.20	7.25
11						7.78	7.80	7.75	7.78	7.80	7.23	7.24	7.22	7.22	7.24
12						7.80	7.80	7.78	7.78	7.80	7.21	7.23	7.18	7.18	7.23
13	8.00	8.06	8.00	8.06	8.05	7.78	7.80	7.78	7.80	7.80	7.20	7.20	7.20	7.20	7.20
14	8.00	8.01	8.00	8.01	8.00	7.70	7.72	7.70	7.72	7.72	7.18	7.18	7.17	7.17	7.17
15	8.00	8.00	7.90	7.98	7.98	...	...	...	...	...	...	...	...	...	...
16	7.90	7.97	7.87	7.87	7.97	...	...	...	...	...	...	...	...	...	...
17	7.85	7.90	7.85	7.90	7.85	Closed					7.16	7.20	7.16	7.19	7.20
18	...	...	...	...	...	7.67	7.70	7.67	7.70	7.67	7.23	7.23	7.20	7.20	7.20
19	...	...	...	...	...	7.75	7.75	7.69	7.73	7.70	7.20	7.20	7.20	7.20	7.20
20	Closed					7.73	7.73	7.70	7.70	7.71	7.20	7.20	7.20	7.20	7.20
21	7.86	7.88	7.86	7.87	7.86	7.70	7.70	7.65	7.65	7.68	7.19	7.20	7.19	7.20	7.19
22	7.88	7.90	7.87	7.87	7.88	...	...	...	...	...	...	...	...	...	...
23	7.88	7.88	7.87	7.87	7.88	...	...	...	...	...	...	...	...	...	...
24	7.87	7.87	7.82	7.82	7.84	7.68	7.68	7.65	7.66	7.65	7.20	7.20	7.19	7.20	7.20
25	...	...	...	...	...	7.66	7.70	7.65	7.67	7.67	7.20	7.20	7.19	7.20	7.19
26	...	...	...	...	...	7.68	7.66	7.65	7.65	7.68	7.20	7.20	7.19	7.19	7.19
27	7.83	7.83	7.80	7.83	7.80	7.64	7.64	7.63	7.64	7.64	7.17	7.17	7.14	7.14	7.16
28	7.78	7.80	7.77	7.80	7.80	7.60	7.63	7.60	7.63	7.60	Closed				
29	7.75	7.78	7.74	7.78	7.77	...	...	...	...	...	...	...	...	...	...
30	7.76	7.80	7.75	7.80	7.80	...	...	...	...	...	...	...	...	...	...
31	7.80	7.80	7.74	7.74	7.75	...	...	...	...	...	7.15	7.15	7.07	7.07	7.10

	APRIL					MAY					JUNE				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	7.03	7.05	7.03	7.05	7.03	6.58	6.60	6.58	6.60	6.60	...	...	...	...	...
2	7.05	7.05	7.05	7.05	7.05	6.60	6.63	6.60	6.61	6.63	6.78	6.88	6.78	6.88	6.87
3	7.02	7.05	7.02	7.05	7.05	...	...	...	...	...	6.85	6.93	6.85	6.87	6.87
4	7.03	7.05	7.00	7.00	7.02	...	...	...	...	...	6.85	6.98	6.85	6.98	6.95
5	...	...	...	...	...	6.60	6.63	6.55	6.55	6.61	6.90	6.95	6.90	6.95	6.95
6	...	...	...	...	...	6.55	6.58	6.53	6.53	6.55	6.86	6.86	6.84	6.84	6.84
7	6.90	6.90	6.75	6.75	6.85	6.55	6.55	6.53	6.53	6.55	...	...	...	...	...
8	6.68	6.68	6.62	6.63	6.62	6.50	6.52	6.50	6.50	6.52	...	...	...	...	...
9	6.55	6.60	6.53	6.53	6.60	6.55	6.58	6.55	6.58	6.55	6.83	6.90	6.83	6.90	6.85
10	6.55	6.55	6.53	6.53	6.55	...	...	...	...	...	6.87	6.90	6.87	6.90	6.90
11	6.52	6.60	6.52	6.60	6.60	...	...	...	...	...	6.86	6.88	6.85	6.88	6.87
12	...	...	...	...	...	6.62	6.77	6.62	6.77	6.70	6.85	6.87	6.83	6.85	6.83
13	...	...	...	...	...	6.72	6.72	6.64	6.64	6.70	6.83	6.83	6.73	6.75	6.73
14	6.55	6.56	6.53	6.53	6.55	6.62	6.65	6.61	6.63	6.65	...	...	...	...	...
15	6.50	6.55	6.50	6.55	6.50	6.63	6.80	6.63	6.80	6.75	...	...	...	...	...
16	6.45	6.45	6.40	6.40	6.43	6.80	6.80	6.78	6.78	6.80	6.75	6.75	6.72	6.72	6.72
17	6.42	6.43	6.42	6.43	6.43	...	...	...	...	...	6.70	6.73	6.70	6.73	6.73
18	6.42	6.45	6.40	6.45	6.40	...	...	...	...	...	6.70	6.70	6.68	6.70	6.68
19	...	...	...	...	...	6.75	6.82	6.75	6.82	6.80	6.73	6.73	6.72	6.72	6.72
20	...	...	...	...	...	6.92	6.92	6.78	6.78	6.80	6.75	6.75	6.70	6.73	6.75
21	6.40	6.45	6.40	6.41	6.43	6.75	6.80	6.75	6.76	6.78	...	...	...	...	...
22	6.43	6.55	6.43	6.55	6.50	6.77	6.78	6.75	6.75	6.75	...	...	...	...	...
23	6.55	6.58	6.55	6.58	6.57	6.73	6.74	6.73	6.74	6.74	6.70	6.74	6.69	6.69	6.70
24	6.55	6.72	6.55	6.72	6.62	...	...	...	...	...	6.66	6.67	6.65	6.67	6.65
25	6.60	6.63	6.60	6.63	6.63	...	...	...	...	...	6.62	6.65	6.62	6.65	6.65
26	...	...	...	...	...	Closed					6.67	6.67	6.65	6.65	6.65
27	...	...	...	...	...	6.73	6.73	6.73	6.73	6.73	6.63	6.63	6.62	6.63	6.62
28	6.60	6.60	6.57	6.57	6.58	6.68	6.75	6.68	6.75	6.72	...	...	...	...	...
29	6.57	6.58	6.57	6.58	6.58	6.77	6.85	6.76	6.85	6.78	...	...	...	...	...
30	6.57	6.58	6.55	6.58	6.58	6.85	6.85	6.80	6.80	6.80	6.60	6.60	6.55	6.55	6.55
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

1986 3-MONTH DOMESTIC CERTIFICATES OF DEPOSIT
Daily Price Range (Secondary Market; Bid Side)

Date	JULY Open	JULY High	JULY Low	JULY Close	JULY 2:00	AUGUST Open	AUGUST High	AUGUST Low	AUGUST Close	AUGUST 2:00	SEPTEMBER Open	SEPTEMBER High	SEPTEMBER Low	SEPTEMBER Close	SEPTEMBER 2:00
1	...	...	...	...	...	6.25	6.25	6.25	6.25	6.25	Closed				
2	...	6.58	6.52	6.52	6.58	...	...	...	...	...	5.45	5.47	5.44	5.47	5.45
3	6.51	6.51	6.47	6.48	6.48	...	...	...	...	...	5.52	5.55	5.52	5.54	5.55
4	Closed					6.27	6.27	6.25	6.25	6.25	5.55	5.57	5.55	5.57	5.55
5	...	...	...	...	...	6.25	6.25	6.22	6.22	6.25	5.57	5.65	5.57	5.63	5.63
6	...	...	...	...	...	6.23	6.23	6.23	6.23	6.23	...	...	...	...	...
7	6.47	6.50	6.45	6.45	6.50	6.25	6.25	6.22	6.23	6.22	...	...	...	...	...
8	6.50	6.52	6.50	6.52	6.52	6.22	6.22	6.20	6.21	6.20	5.75	5.75	5.75	5.75	5.75
9	6.48	6.48	6.46	6.48	6.46	...	...	...	...	...	5.75	5.75	5.73	5.73	5.74
10	6.48	6.50	6.38	6.38	6.48	...	...	...	...	...	5.73	5.73	5.70	5.72	5.71
11	6.42	6.42	6.37	6.37	6.37	6.20	6.20	6.15	6.15	6.20	5.76	5.80	5.76	5.80	5.77
12	...	...	...	...	...	6.10	6.12	6.10	6.12	6.10	5.77	5.77	5.76	5.76	5.76
13	...	...	...	...	...	6.07	6.07	6.02	6.02	6.02	...	...	...	...	...
14	6.38	6.38	6.35	6.37	6.37	5.98	6.00	5.98	6.00	6.00	...	...	...	...	...
15	6.35	6.35	6.35	6.35	6.35	6.00	6.02	6.00	6.00	6.00	5.75	5.77	5.75	5.77	5.75
16	6.35	6.35	6.35	6.35	6.35	...	...	...	...	...	5.77	5.77	5.76	5.76	5.77
17	6.35	6.37	6.35	6.37	6.35	...	...	...	...	...	5.75	5.79	5.77	5.75	5.78
18	6.35	6.35	6.30	6.31	6.32	6.00	6.03	6.00	6.00	6.02	5.75	5.85	5.75	5.85	5.80
19	...	...	...	...	...	5.96	5.97	5.93	5.95	5.95	5.85	5.88	5.85	5.85	5.85
20	...	...	...	...	...	5.90	5.92	5.78	5.78	5.90	...	...	...	...	...
21	6.31	6.31	6.29	6.29	6.30	5.70	5.70	5.68	5.70	5.68	...	...	...	...	...
22	6.30	6.32	6.30	6.32	6.30	5.65	5.70	5.65	5.70	5.70	5.85	5.85	5.85	5.85	5.85
23	6.38	6.38	6.32	6.32	6.35	...	...	...	...	...	5.85	5.85	5.84	5.84	5.84
24	6.32	6.32	6.31	6.31	6.32	...	...	...	...	...	5.85	5.85	5.82	5.83	5.83
25	6.32	6.33	6.32	6.33	6.32	5.72	5.72	5.67	5.67	5.70	5.78	5.80	5.77	5.77	5.80
26	...	...	...	...	...	5.64	5.64	5.60	5.60	5.63	5.84	5.84	5.78	5.78	5.82
27	...	...	...	...	...	5.58	5.58	5.58	5.58	5.58	...	...	...	...	...
28	6.33	6.35	6.33	6.33	6.35	5.58	5.58	5.56	5.57	5.57	...	...	...	...	...
29	6.35	6.36	6.32	6.32	6.34	5.48	5.52	5.47	5.47	5.52	5.83	5.86	5.83	5.84	5.85
30	6.32	6.32	6.32	6.32	6.32	...	...	...	...	...	5.85	5.85	5.83	5.83	5.85
31	6.30	6.30	6.26	6.26	6.28	...	...	...	...	...	...	...	...	...	...

Date	OCTOBER Open	OCTOBER High	OCTOBER Low	OCTOBER Close	OCTOBER 2:00	NOVEMBER Open	NOVEMBER High	NOVEMBER Low	NOVEMBER Close	NOVEMBER 2:00	DECEMBER Open	DECEMBER High	DECEMBER Low	DECEMBER Close	DECEMBER 2:00
1	5.80	5.80	5.80	5.80	5.80	...	...	...	...	...	5.87	5.87	5.83	5.83	5.86
2	5.82	5.82	5.81	5.81	5.81	...	...	...	...	...	5.90	5.90	5.90	5.90	5.90
3	5.70	5.75	5.65	5.65	5.75	5.65	5.70	5.65	5.65	5.70	5.80	5.90	5.80	5.88	5.85
4	...	...	...	...	...	5.68	5.72	5.68	5.72	5.72	5.85	5.85	5.85	5.85	5.85
5	...	...	...	...	...	5.70	5.72	5.70	5.70	5.72	5.82	5.87	5.82	5.87	5.87
6	5.60	5.63	5.60	5.60	5.62	5.70	5.80	5.70	5.75	5.80	...	...	...	...	...
7	5.62	5.63	5.60	5.60	5.62	5.80	5.85	5.80	5.85	5.84	...	...	...	...	...
8	5.62	5.64	5.60	5.62	5.60	...	...	...	...	...	5.85	5.90	5.85	5.90	5.90
9	5.62	5.65	5.62	5.64	5.63	...	...	...	...	...	5.90	5.93	5.90	5.93	5.93
10	5.64	5.68	5.64	5.67	5.68	5.83	5.87	5.83	5.87	5.87	5.90	5.95	5.88	5.95	5.88
11	...	...	...	...	...	Closed					5.90	5.95	5.90	5.95	5.95
12	...	...	...	...	...	5.80	5.85	5.80	5.85	5.82	5.95	6.00	5.95	5.98	5.98
13	Closed					5.82	5.85	5.82	5.82	5.84	...	...	...	...	...
14	5.65	5.68	5.65	5.67	5.65	5.83	5.86	5.80	5.80	5.85	...	...	...	...	...
15	5.68	5.75	5.68	5.75	5.75	...	...	...	...	...	6.05	6.05	6.03	6.05	6.05
16	5.72	5.76	5.72	5.75	5.76	...	...	...	...	...	6.15	6.15	6.00	6.00	6.05
17	5.78	5.85	5.78	5.85	5.85	5.78	5.85	5.78	5.83	5.85	6.05	6.20	6.05	6.20	6.20
18	...	...	...	...	...	5.80	5.85	5.80	5.85	5.83	6.00	6.22	6.00	6.22	6.22
19	...	...	...	...	...	5.83	5.85	5.77	5.77	5.85	6.18	6.35	6.18	6.30	6.35
20	5.85	5.87	5.85	5.87	5.87	5.77	5.80	5.77	5.80	5.80	...	...	...	...	...
21	5.82	5.84	5.82	5.84	5.83	5.78	5.82	5.78	5.80	5.80	...	...	...	...	...
22	5.85	5.85	5.80	5.80	5.82	...	...	...	...	...	6.50	6.70	6.45	6.70	6.70
23	5.80	5.80	5.77	5.78	5.78	...	...	...	...	...	6.35	6.45	6.35	6.45	6.45
24	5.80	5.80	5.78	5.80	5.79	5.80	5.80	5.80	5.80	5.80	6.20	6.40	6.20	6.40	6.40
25	...	...	...	...	...	5.75	5.80	5.75	5.80	5.75	Closed				
26	...	...	...	...	...	5.80	5.83	5.80	5.83	5.80	6.40	6.45	6.40	6.45	6.45
27	5.79	5.80	5.77	5.77	5.78	Closed					...	...	...	...	...
28	5.75	5.75	5.74	5.74	5.75	5.80	5.81	5.80	5.81	5.81	...	...	...	...	...
29	5.74	5.74	5.74	5.74	5.74	...	...	...	...	...	6.25	6.40	6.25	6.40	6.30
30	5.67	5.67	5.65	5.66	5.67	...	...	...	...	...	6.50	6.55	6.10	6.10	6.55
31	5.65	5.70	5.65	5.70	5.68	...	...	...	...	...	6.00	6.00	6.00	6.00	6.00

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	93.20@.21	93.21	93.15	93.17@.18	93.18 (6.82)	2636	25742
3..	93.15@.14	93.18	93.12	93.14@.15	93.15 (6.85)	3397	25973
6..	93.13@.14	93.18	93.13	93.14	93.14 (6.86)	2261	26260
7..	93.17@.16	93.23	93.16	93.22@.23	93.22 (6.78)	3604	26079
8..	93.23@.24	93.25	92.96	92.96@.98	92.97 (7.03)	9934	26482
9..	92.93@.94	92.98	92.88	92.94@.95	92.95 (7.05)	11301	27231
10..	92.93	92.98	92.92	92.92	92.92 (7.08)	4308	27490
13..	92.86@.85	92.91	92.84	92.86@.87	92.87 (7.13)	7331	27590
14..	92.90@.89	92.91	92.86	92.90@.91	92.90 (7.10)	5047	27923
15..	92.92@.93	93.07	92.90	92.97@.96	92.96 (7.04)	7712	28580
16..	93.01@.02	93.04	92.91	93.00	93.00 (7.00)	5387	28675
17..	93.03	93.06	93.01	93.03@.04	93.03 (6.97)	5229	28850
20..	92.92@.91	93.00	92.91	92.99@93.00	93.00 (7.00)	1372	29046
21..	93.04	93.16	93.03	93.16@.15	93.15 (6.85)	12067	29450
22..	93.12@.11	93.18	93.08	93.10@.12	93.11 (6.89)	11927	28432
23..	93.14	93.17	93.11	93.15@.16	93.15 (6.85)	6903	28533
24..	93.14@.16	93.21	93.12	93.16@.15	93.15 (6.85)	8741	27380
27..	93.18@.19	93.21	93.16	93.20	93.20 (6.80)	5062	26826
28..	93.23@.25	93.25	93.18	93.21	93.21 (6.79)	4891	26176
29..	93.23	93.26	93.06	93.13@.12	93.13 (6.87)	7924	24705
30..	93.11@.12	93.19	93.09	93.12@.11	93.12 (6.88)	6082	24852
31..	93.11	93.25	93.09	93.19@.20	93.20 (6.80)	7081	23807

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	93.20	93.22	93.17	93.19@.20	93.20 (6.80)	3700	24151
4..	93.23@.24	93.28	93.19	93.24@.23	93.23 (6.77)	6691	24389
5..	93.23	93.27	93.18	93.18@.19	93.19 (6.81)	6698	24134
6..	93.21	93.21	93.07	93.10@.11	93.11 (6.89)	6048	23174
7..	93.11@.10	93.11	92.93	93.00@92.96	92.98 (7.02)	8996	22230
10..	92.98@.99	93.01	92.94	92.99@93.00	92.99 (7.01)	4454	21209
11..	93.01@.02	93.08	93.00	93.06@.07	93.06 (6.94)	6537	22096
12..	93.05@.04	93.06	93.01	93.06	93.06 (6.94)	3900	21000
13..	93.08	93.10	93.05	93.07@.06	93.06 (6.94)	2182	20825
14..	93.11@.12	93.16	93.09	93.15@.16	93.15 (6.85)	6329	19326
17..	Exchange Closed; President's Day						
18..	93.19@.21	93.21	93.12	93.18@.17	93.17 (6.83)	4288	18549
19..	93.11	93.15	93.03	93.05@.04	93.05 (6.95)	4817	18255
20..	93.07	93.09	92.96	93.00@.01	93.01 (6.99)	6246	17060
21..	93.02@.01	93.23	93.01	93.19@.23	93.21 (6.79)	5992	17401
24..	93.17@.15	93.23	93.13	93.16@.15	93.16 (6.84)	6416	16493
25..	93.16	93.17	93.05	93.07@.06	93.07 (6.93)	5227	15105
26..	93.05@.04	93.06	93.01	93.04@.05	93.05 (6.95)	2702	13721
27..	93.08	93.12	93.06	93.12@.11	93.11 (6.89)	3615	12288
28..	93.09	93.16	93.07	93.09@.10	93.10 (6.90)	3283	11210

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	93.10	93.15	93.08	93.13@.14	93.14 (6.86)	2362	10367
4..	93.16	93.26	93.16	93.19@.21	93.20 (6.80)	4530	9623
5..	93.15	93.20	93.15	93.19@.20	93.20 (6.80)	2608	8856
6..	93.26	93.39	93.26	93.38B@.39	93.39 (6.61)	2591	8068
7..	93.40@.42	93.43	93.38	93.40	93.40 (6.60)	2141	7016
10..	93.39@.41	93.45	93.39	93.42	93.42 (6.58)	1593	6302
11..	93.42	93.46	93.42	93.42	93.42 (6.58)	3642	4155
12..	93.41@.43	93.43	93.36	93.36	93.36 (6.64)	1557	3310
13..	....	....	....	....	....	39	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	93.15	93.15	93.08	93.10B	93.10 (6.90)	436	5097
3..	93.08	93.09	93.04	93.04@.07	93.06 (6.94)	515	5315
6..	93.03	93.08	93.03	93.04	93.04 (6.96)	239	5394
7..	93.08	93.15	93.07	93.14B@.15	93.14 (6.86)	611	5599
8..	93.17	93.18	92.86	92.87	92.87 (7.13)	1215	5846
9..	92.82	92.84B	92.73	92.79@.77	92.78 (7.22)	1562	5743
10..	92.76	92.81	92.74	92.75	92.75 (7.25)	550	5873
13..	92.66	92.69	92.63	92.64@.65B	92.65 (7.35)	2212	6213
14..	92.67@.68	92.73	92.67	92.71	92.71 (7.29)	872	6239
15..	92.75	92.91	92.74	92.80	92.80 (7.20)	1274	6537
16..	92.88	92.93	92.77A	92.85	92.85 (7.15)	1151	6884
17..	92.89	92.93	92.85	92.89@.90	92.89 (7.11)	1701	7116
20..	92.76	92.81	92.75	92.80@.81B	92.81 (7.19)	382	6889
21..	92.86	93.00	92.86	92.96@.97	92.96 (7.04)	1924	7660
22..	92.92	93.02	92.91	92.93	92.93 (7.07)	2235	8203
23..	92.98@.99	93.02	92.95	93.02	93.02 (6.98)	1919	8474
24..	93.06	93.10	92.99	93.05	93.05 (6.95)	1731	8873
27..	93.09	93.12	93.06	93.11	93.11 (6.89)	1422	8998
28..	93.15@.16	93.17	93.09	93.14	93.13 (6.87)	1662	9297
29..	93.15	93.17	93.01	93.06@.05	93.06 (6.94)	2458	9953
30..	93.04@.05	93.13	93.03	93.04	93.04 (6.96)	2184	10769
31..	93.05	93.18	93.01	93.12@.13	93.13 (6.87)	1926	10895

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	93.15@.14	93.15	93.10	93.13	93.14 (6.86)	1437	11019
4..	93.20	93.27	93.17	93.20	93.20 (6.80)	2704	11974
5..	93.24	93.31	93.18	93.19@.18	93.19 (6.81)	4373	13232
6..	93.23	93.23	93.09	93.12@.13	93.13 (6.87)	3614	14234
7..	93.11	93.11	92.93	93.01@92.99	92.99 (7.01)	7379	15560
10..	93.02	93.03B	92.95	93.01@.02	93.01 (6.99)	4994	16680
11..	93.03@.04	93.11	93.03	93.08	93.08 (6.92)	4677	17023
12..	93.09@.07	93.09	93.05	93.09	93.09 (6.91)	2127	17405
13..	93.09@.08	93.15	93.08	93.11	93.11 (6.89)	1919	17555
14..	93.16@.17	93.24	93.16	93.23@.24	93.23 (6.77)	4600	18857
17..	Exchange Closed; President's Day						
18..	93.31	93.31	93.24	93.26@.27	93.27 (6.73)	5310	19613
19..	93.19@.18	93.27	93.14	93.17	93.17 (6.83)	6072	20561
20..	93.18@.17	93.21	93.09	93.16	93.16 (6.84)	6176	21473
21..	93.18@.19	93.32	93.18	93.32@.31	93.32 (6.68)	8043	23655
24..	93.34@.32	93.42	93.28	93.35@.34	93.34 (6.66)	10533	25331
25..	93.32@.31	93.35	93.27	93.28@.29	93.29 (6.71)	6798	25794
26..	93.27	93.30	93.22	93.28@.29	93.29 (6.71)	6313	26719
27..	93.34@.33	93.40	93.31	93.40@.39	93.39 (6.61)	10921	29304
28..	93.39@.40	93.53	93.35	93.39@.40	93.39 (6.61)	11725	31052

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	93.42@.43	93.47	93.38	93.47@.46	93.46 (6.54)	5825	32496
4..	93.55@.60	93.66	93.49	93.59@.60	93.59 (6.41)	12750	35418
5..	93.54@.53	93.56	93.46	93.51@.52	93.52 (6.48)	7088	36252
6..	93.69@.67	93.72	93.61	93.67@.68	93.67 (6.33)	8393	37932
7..	93.70@.71	93.73	93.62	93.69@.70	93.69 (6.31)	8621	38229
10..	93.73@.71	93.78	93.71	93.74@.75	93.74 (6.26)	5044	38142
11..	93.77@.78	93.79	93.74	93.77@.76	93.76 (6.24)	4563	38425
12..	93.76@.75	93.79	93.71	93.73@.72	93.73 (6.27)	4888	38256
13..	93.72@.71	93.74	93.68	93.73	93.73 (6.27)	4420	38549
14..	93.73@.74	93.85	93.73	93.81@.80	93.80 (6.20)	5435	39581
17..	93.84@.85	93.86	93.73	93.75	93.75 (6.25)	3998	38963
18..	93.70@.67	93.75	93.65	93.71@.72	93.72 (6.28)	6030	37661
19..	93.71@.72	93.75	93.70	93.75@.74	93.74 (6.26)	2105	37509
20..	93.75@.77	93.81	93.75	93.80@.81	93.80 (6.20)	3348	37864
21..	93.82@.83	93.87	93.81	93.82@.83	93.82 (6.18)	4853	38406
24..	93.85	93.89	93.84	93.87	93.87 (6.13)	4028	38369
25..	93.89@.90	93.93	93.87	93.88@.89	93.89 (6.11)	6356	38975
26..	93.89	93.90	93.87	93.90	93.90 (6.10)	2851	38934
27..	93.95@.96	94.02	93.94	94.01@.02	94.01 (5.99)	6287	38926
28..	Exchange Closed; Good Friday						
31..	94.01	94.07	94.00	94.07	94.07 (5.93)	4215	39507

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.12	94.16	94.04	94.06	94.06 (5.94)	6965	38947
2..	94.00@93.99	94.08	93.97	94.07@.08	94.07 (5.93)	7764	38618
3..	94.07	94.13	94.01	94.04@.01	94.03 (5.97)	4731	37906
4..	94.04@.06	94.22	94.02	94.21@.19	94.20 (5.80)	10826	38710
7..	94.19@.18	94.27	94.18	94.22@.23	94.22 (5.78)	6077	39108
8..	94.29	94.36	94.28	94.34@.35	94.35 (5.65)	10586	42042
9..	94.39@.38	94.44	94.35	94.42@.43	94.42 (5.58)	9270	41219
10..	94.39@.37	94.47	94.36	94.43	94.43 (5.57)	5306	40292
11..	94.44@.45	94.48	94.38	94.41@.42	94.42 (5.58)	4952	40155
14..	94.43@.44	94.49	94.43	94.49	94.49 (5.51)	4567	39487
15..	94.48@.49	94.56	94.48	94.48@.49	94.49 (5.51)	6283	40132
16..	94.56@.57	94.71	94.56	94.69@.70	94.69 (5.31)	8418	41392
17..	94.70	94.70	94.54	94.64@.63	94.64 (5.36)	9022	42053
18..	94.63	94.69	94.58	94.58	94.58 (5.42)	3585	41339
21..	94.54@.55	94.56	94.48	94.51@.50	94.51 (5.49)	5613	41360
22..	94.48@.49	94.55	94.33	94.34@.33	94.34 (5.66)	11700	37351
23..	94.28@.25	94.30	94.18	94.22@.21	94.22 (5.78)	10764	36355
24..	94.24	94.26	94.04	94.06@.04	94.05 (5.95)	13594	35970
25..	94.08	94.13	93.96	93.98@.97	93.98 (6.02)	6986	34672
28..	93.99@94.00	94.14	93.99	94.14	94.14 (5.86)	6451	34117
29..	94.19@.20	94.20	94.08	94.12@.13	94.13 (5.87)	6193	33128
30..	94.13	94.15	94.08	94.11@.10	94.11 (5.89)	5149	32302

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.09	94.11	94.05	94.05@.06	94.06 (5.94)	3918	31456
2..	94.05@.03	94.07	93.99	94.07@.06	94.06 (5.94)	5911	30200
5..	94.06@.07	94.15	94.06	94.14@.15	94.15 (5.85)	3299	29735
6..	94.12	94.16	94.09	94.13@.12	94.13 (5.87)	4057	29069
7..	94.11@.10	94.15	94.05	94.15@.14	94.14 (5.86)	4750	28448
8..	94.16@.17	94.20	94.15	94.17@.18	94.17 (5.83)	2726	28062
9..	94.08@.05	94.13	94.02	94.06@.05	94.06 (5.94)	4527	27531
12..	94.00@93.98	94.00	93.95	93.95@.96	93.96 (6.04)	3564	27276
13..	93.90@.91	94.00	93.87	93.98@.97	93.97 (6.03)	4933	27322
14..	93.98	94.03	93.93	93.95	93.95 (6.05)	2315	26505
15..	93.94	93.94	93.79	93.81@.82	93.82 (6.18)	8954	24724
16..	93.78	93.82B	93.70	93.74@.75	93.75 (6.25)	4728	23492
19..	93.79@.80	93.83	93.76	93.77@.76	93.76 (6.24)	3250	22674
20..	93.74	93.82	93.69	93.81@.82	93.81 (6.19)	4334	21465

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
21..	93.82@.83	93.86	93.78	93.80@.81	93.81 (6.19)	3626	18898
22..	93.81	93.87	93.81	93.84@.85	93.84 (6.16)	2561	17851
23..	93.87	93.89	93.84	93.87@.89	93.88 (6.12)	1470	17386
26..	Exchange Closed; Memorial Day						
27..	93.91	93.94	93.88	93.90	93.90 (6.10)	1497	16435
28..	93.88@.91	93.91	93.82	93.82@.83	93.83 (6.17)	3019	15076
29..	93.84	93.84	93.72	93.73@.74	93.74 (6.26)	4611	13179
30..	93.72	93.75	93.68	93.71@.70	93.71 (6.29)	3607	11959

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2..	93.72@.73	93.74	93.60	93.61	93.61 (6.39)	6591	8568
3..	93.64	93.65	93.56	93.61@.62	93.61 (6.39)	4266	6584
4..	93.62@.61	93.62	93.48	93.48@.49	93.49 (6.51)	2685	5219
5..	....	....	....	....	....	258	....
6..	....	....	....	....	....	6	....
9..	....	....	....	....	....	1	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	92.93	92.97	92.91A	92.93	92.93 (7.07)	40	1582
3..	92.90	92.91	92.86	92.89B@.91	92.89 (7.11)	89	1583
6..	92.88	92.91	92.87A	92.91	92.87 (7.13)	35	1589
7..	92.91	92.98	92.91	92.97B@.98	92.98 (7.02)	217	1677
8..	93.00	93.01B	92.73	92.73	92.73 (7.27)	152	1676
9..	92.63	92.66B	92.59	92.59	92.64 (7.36)	114	1672
10..	92.59	92.62	92.58	92.58	92.58 (7.42)	93	1683
13..	92.50	92.50	92.43	92.44@.45B	92.45 (7.55)	124	1687
14..	92.47	92.52	92.47	92.51	92.51 (7.49)	175	1716
15..	92.55	92.72	92.53	92.60	92.60 (7.40)	168	1764
16..	92.70	92.72B	92.57A	92.63	92.63 (7.37)	161	1736
17..	92.66	92.70	92.64A	92.67	92.67 (7.33)	33	1722
20..	92.52	92.59B	92.52	92.59B	92.59 (7.41)	175	1741
21..	92.64	92.75	92.64	92.74A	92.74 (7.26)	360	1834
22..	92.70	92.79B	92.69A	92.74	92.73 (7.27)	323	1914
23..	92.79@.80	92.83B	92.76A	92.83B	92.83 (7.17)	166	1914
24..	92.85	92.87	92.80	92.85B	92.85 (7.15)	134	1872
27..	92.91	92.92	92.88A	92.92	92.93 (7.07)	112	1869
28..	92.99	92.99	92.92	92.96	92.97 (7.03)	139	1874
29..	93.01	93.03	92.85	92.92	92.90 (7.10)	231	1860
30..	92.92	92.98B	92.88A	92.89A	92.89 (7.11)	269	1978
31..	92.87	93.01	92.87	92.96B	92.96 (7.04)	59	1938

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	92.96	93.00B	92.95A	92.99	92.99 (7.01)	29	1950
4..	93.10	93.13	93.04A	93.08	93.08 (6.92)	419	2152
5..	93.14	93.18	93.05A	93.05A	93.05 (6.95)	98	2132
6..	93.07	93.07	92.94	92.99B	92.99 (7.01)	167	2169
7..	92.80	92.90B	92.80	92.86	92.87 (7.13)	180	2110
10..	92.91	92.92B	92.82	92.90	92.90 (7.10)	518	2444
11..	92.95	92.98B	92.94	92.97B	92.97 (7.03)	50	2460
12..	92.96	92.98B	92.94	92.98B	92.98 (7.02)	53	2463
13..	93.03	93.03	92.97A	92.99	92.99 (7.01)	19	2451
14..	93.04	93.11	93.04	93.10	93.11 (6.89)	105	2499
17..	Exchange Closed; President's Day						
18..	93.19	93.20	93.12	93.16B	93.16 (6.84)	323	2534
19..	93.05	93.14B	93.05	93.09	93.08 (6.92)	142	2533
20..	93.08	93.09	93.01	93.07	93.08 (6.92)	176	2545
21..	93.10	93.24	93.10	93.24	93.24 (6.76)	688	2739
24..	93.27	93.34	93.20	93.27A	93.27 (6.73)	445	2885
25..	93.24	93.26B	93.21	93.23A	93.23 (6.77)	302	3130
26..	93.15	93.24	93.15	93.23	93.23 (6.77)	502	3193
27..	93.27	93.34	93.27	93.34	93.34 (6.66)	882	3403
28..	93.37	93.54	93.32	93.39	93.39 (6.61)	648	3416

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	93.42	93.50B	93.40A	93.50B	93.50 (6.50)	531	3537
4..	93.59@.60	93.70	93.55A	93.61B@.62	93.62 (6.38)	927	3817
5..	93.58	93.59	93.44	93.49	93.49 (6.51)	546	3965
6..	93.70	93.70	93.59	93.64	93.64 (6.36)	1022	4333
7..	93.66	93.67	93.59A	93.64	93.63 (6.37)	642	4417
10..	93.67	93.76	93.67	93.75	93.75 (6.25)	384	4339
11..	93.79	93.80	93.76	93.78@.77	93.77 (6.23)	711	4593
12..	93.77	93.80	93.72	93.74	93.74 (6.26)	719	4591
13..	93.71	93.74	93.68	93.74	93.73 (6.27)	494	4673
14..	93.76	93.86	93.76	93.81B	93.81 (6.19)	582	4740
17..	93.86	93.87	93.74	93.74	93.74 (6.26)	795	5015
18..	93.64	93.75	93.64	93.72	93.72 (6.28)	439	4972
19..	93.72	93.74	93.71	93.73	93.73 (6.27)	193	5002
20..	93.76	93.82	93.76	93.81	93.81 (6.19)	435	5288
21..	93.84	93.89	93.82	93.82	93.82 (6.18)	633	5468
24..	93.84	93.91	93.84	93.91	93.91 (6.09)	711	5844

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
25..	93.91	93.96	93.90	93.92	93.92 (6.08)	1057	6087
26..	93.92	93.94	93.91	93.94	93.94 (6.06)	344	6193
27..	94.00	94.11	93.98	94.09	94.09 (5.91)	1356	6375
28..	Exchange Closed; Good Friday						
31..	94.09	94.16	94.08A	94.16	94.16 (5.84)	457	6368

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.20@.21	94.30	94.16	94.16	94.16 (5.84)	1716	6568
2..	94.09	94.18	94.05	94.18@.17	94.17 (5.83)	952	6561
3..	94.19	94.24	94.13	94.15@.13	94.14 (5.86)	540	6512
4..	94.13	94.31	94.13	94.31@.30	94.30 (5.70)	2008	7078
7..	94.28	94.36	94.27	94.33@.32A	94.32 (5.68)	1268	7222
8..	94.41@.40	94.48	94.40	94.48@.47	94.48 (5.52)	1903	7694
9..	94.52@.51	94.58	94.49	94.56	94.56 (5.44)	1570	7680
10..	94.53	94.58	94.48	94.55	94.55 (5.45)	827	7703
11..	94.56	94.62	94.51	94.53B@.54	94.53 (5.47)	793	7732
14..	94.55	94.68	94.55	94.68	94.68 (5.32)	1481	81[illegible]4
15..	94.67	94.72	94.65	94.65@.66	94.66 (5.34)	1131	8146
16..	94.75	94.86	94.75	94.84@.85	94.84 (5.16)	1651	8751
17..	94.85@.84	94.85	94.69	94.74	94.74 (5.26)	1758	8910
18..	94.74	94.80	94.71	94.71	94.71 (5.29)	787	8923
21..	94.68@.69	94.71	94.57	94.61	94.61 (5.39)	2057	8611
22..	94.60	94.65	94.42	94.42@.43	94.43 (5.57)	2341	8990
23..	94.37@.35	94.39	94.26	94.31@.30	94.30 (5.70)	2931	9443
24..	94.32@.33	94.34	94.14	94.14	94.14 (5.86)	3125	9374
25..	94.17	94.23	94.05	94.07@.06	94.07 (5.93)	2127	9413
28..	94.08	94.25	94.08	94.23@.24	94.23 (5.77)	1649	9583
29..	94.26	94.31	94.21	94.25@.26	94.25 (5.75)	1983	9838
30..	94.26	94.31	94.23	94.29	94.29 (5.71)	1967	9991

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.25	94.27	94.21	94.25@.23	94.24 (5.76)	1899	10703
2..	94.24	94.25	94.16	94.21@.20	94.21 (5.79)	2717	10444
5..	94.22@.23	94.36	94.22	94.35@.36	94.35 (5.65)	1785	10521
6..	94.34@.32	94.38	94.32	94.34@.33	94.34 (5.66)	3252	10838
7..	94.34@.32	94.37	94.27	94.37@.36	94.36 (5.64)	2180	11049
8..	94.36	94.43	94.36	94.40	94.40 (5.60)	2815	11774
9..	94.32@.29	94.32	94.22	94.27@.25	94.27 (5.73)	3965	11625
12..	94.20	94.21	94.12	94.13@.12	94.13 (5.87)	2542	11441
13..	94.05@.06	94.21	94.02	94.18@.17	94.17 (5.83)	3552	12446
14..	94.21@.22	94.26	94.12	94.13	94.13 (5.87)	3548	12342
15..	94.12	94.14	93.94	93.98@.95	93.97 (6.03)	4929	12159
16..	93.91@.90	93.96	93.83	93.84@.85	93.85 (6.15)	5098	13444
19..	93.87@.88	93.95	93.78	93.80	93.80 (6.20)	4366	14207
20..	93.77	93.91	93.71	93.90	93.90 (6.10)	7027	15910
21..	93.93@.94	93.96	93.86	93.90@.92	93.91 (6.09)	5568	16379
22..	93.92@.33	93.97	93.87	93.91@.90	93.90 (6.10)	3172	17204
23..	93.96@.97	93.97	93.92	93.95@.96	93.95 (6.05)	1290	17426
26..	Exchange Closed; Memorial Day						
27..	94.02@.03	94.06	93.99	94.02	94.02 (5.98)	2785	1[illegible]134
28..	94.03@.04	94.04	93.92	93.94@.93	93.94 (6.06)	4157	18735
29..	93.94@.93	93.94	93.78	93.78@.79	93.79 (6.21)	4544	19285
30..	93.77@.78	93.84	93.75	93.76@.77	93.77 (6.23)	5182	20791

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2..	93.76@.77	93.79	93.56	93.56@.57	93.57 (6.43)	6582	22971
3..	93.59@.60	93.65	93.52	93.64@.65	93.64 (6.36)	5880	24000
4..	93.66@.68	93.70	93.46	93.53@.52	93.53 (6.47)	7089	24660
5..	93.56@.57	93.68	93.56	93.60	93.60 (6.40)	7301	25164
6..	93.63@.65	93.92	93.63	93.90@.92	93.91 (6.09)	6441	25963
9..	93.94@.93	93.94	93.73	93.76@.75	93.76 (6.24)	8049	26260
10..	93.80@.79	93.81	93.73	93.81@.80	93.80 (6.20)	6826	25639
11..	93.81	93.81	93.67	93.79@.80	93.80 (6.20)	7099	25766
12..	93.79@.78	93.93	93.76	93.83@.84	93.83 (6.17)	5771	25807
13..	93.85@.86	94.16	93.82	94.12@.16	94.14 (5.86)	11065	26430
16..	94.15@.14	94.21	94.11	94.17@.21	94.19 (5.81)	10406	26174
17..	94.20@.18	94.27	94.15	94.22@.21	94.21 (5.79)	5490	26325
18..	94.26@.25	94.27	94.17	94.25@.24	94.24 (5.76)	5000	26985
19..	94.22	94.23	94.13	94.15@.16	94.16 (5.84)	5185	27188
20..	94.14@.13	94.22	94.10	94.21@.22	94.21 (5.79)	4251	27391
23..	94.21@.20	94.24	94.18	94.22@.21	94.21 (5.79)	2731	27679
24..	94.23@.22	94.29	94.22	94.25	94.25 (5.75)	3942	28178
25..	94.29@.30	94.33	94.25	94.27@.28	94.27 (5.73)	3869	28375
26..	94.24@.23	94.30	94.22	94.28	94.28 (5.72)	1732	28116
27..	94.31	94.36	94.29	94.35@.36	94.35 (5.65)	2161	28309
30..	94.40	94.43	94.38	94.41@.42	94.41 (5.59)	2724	28433

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.47@.48	94.48	94.36	94.37	94.37 (5.63)	3598	28418
2..	94.36@.37	94.40	94.32	94.39@.40	94.39 (5.61)	1912	28218
3..	94.38	94.51	94.38	94.51@.50	94.50 (5.50)	2735	28032
4..	Exchange Closed; Independence Day						
7..	94.50	94.51	94.45	94.46@.45	94.46 (5.54)	2443	28014

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
8	94.44	94.44	94.26	94.31@.30	94.31 (5.69)	5444	27434
9	94.31@.32	94.42	94.30	94.40@.41	94.40 (5.60)	4888	27710
10	94.40	94.44	94.36	94.40@.39	94.40 (5.60)	3375	27521
11	94.43@.44	94.52	94.43	94.48@.49	94.48 (5.52)	4562	27205
14	94.47	94.54	94.45	94.54@.53	94.53 (5.47)	3488	28335
15	94.54@.55	94.57	94.50	94.54@.55	94.54 (5.46)	3945	27884
16	94.52@.53	94.55	94.49	94.49@.50	94.50 (5.50)	3810	27992
17	94.50	94.53	94.45	94.52	94.52 (5.48)	4093	28697
18	94.50	94.58	94.47	94.54@.56	94.55 (5.45)	2998	28817
21	94.61@.62	94.62	94.53	94.54@.53	94.54 (5.46)	2479	29020
22	94.50@.51	94.52	94.45	94.48@.47	94.48 (5.52)	4078	28846
23	94.42@.40	94.42	94.34	94.35@.36	94.36 (5.64)	4800	28551
24	94.37	94.39	94.30	94.32@.31	94.32 (5.68)	3794	27917
25	94.33	94.36	94.31	94.33	94.33 (5.67)	2013	27431
28	94.25@.26	94.30	94.22	94.22@.23	94.23 (5.77)	6680	27356
29	94.24	94.30	94.23	94.29@.30	94.29 (5.71)	4967	27808
30	94.29	94.34	94.28	94.32@.33	94.32 (5.68)	3588	26880
31	94.38@.37	94.47	94.34	94.47@.45	94.46 (5.54)	6063	26188

IN AUGUST

1	94.50@.51	94.52	94.39	94.44	94.44 (5.56)	3658	26093
4	94.43	94.49	94.40	94.49	94.49 (5.51)	2838	25851
5	94.43@.44	94.47	94.42	94.43	94.43 (5.57)	2377	26380
6	94.44@.45	94.45	94.38	94.40	94.40 (5.60)	3099	25520
7	94.39@.38	94.43	94.37	94.43@.42	94.42 (5.58)	2244	25659
8	94.42	94.47	94.42	94.45@.46	94.45 (5.55)	3577	24409
11	94.48@.50	94.51	94.48	94.49@.50	94.49 (5.51)	3308	23939
12	94.56@.57	94.59	94.52	94.56@.55	94.56 (5.44)	3260	23197
13	94.60	94.69	94.58	94.66@.67	94.66 (5.34)	5886	23182
14	94.64	94.64	94.55	94.60	94.60 (5.40)	5025	22973
15	94.62	94.65	94.58	94.60@.59	94.60 (5.40)	2061	22630
18	94.60@.59	94.60	94.52	94.57@.56	94.57 (5.43)	2968	21816
19	94.59	94.63	94.57	94.62@.61	94.61 (5.39)	4797	19444
20	94.63@.62	94.66	94.61	94.63	94.63 (5.37)	3654	18399
21	94.68	94.75	94.66	94.73@.74	94.73 (5.27)	4035	17496
22	94.71@.70	94.77	94.66	94.75@.77	94.76 (5.24)	3436	17015
25	94.73@.71	94.83	94.71	94.81@.82	94.81 (5.19)	2514	16889
26	94.84	94.87	94.81	94.84@.83	94.83 (5.17)	3018	15564
27	94.83	94.83	94.77	94.77@.78	94.78 (5.22)	2487	14235
28	94.80	94.84	94.73	94.81	94.81 (5.19)	3124	13584
29	94.80	94.95	94.80	94.95@.94	94.94 (5.06)	4063	12543

IN SEPTEMBER

1	Exchange Closed; Labor Day						
2	94.97	94.97	94.89	94.91@.90	94.91 (5.09)	2160	12113
3	94.85	94.86	94.73	94.81@.80	94.81 (5.19)	3432	11125
4	94.84	94.84	94.79	94.83@.82A	94.82 (5.18)	2024	10649
5	94.80	94.81	94.76	94.76@.77	94.76 (5.24)	1440	10027
8	94.69	94.75	94.67	94.72@.73	94.73 (5.27)	1822	9575
9	94.75	94.78	94.75	94.77	94.77 (5.23)	1326	8995
10	94.77	94.82	94.77	94.82@.81	94.81 (5.19)	1651	8340
11	94.75	94.78	94.71	94.76@.77	94.77 (5.23)	2444	7418
12	94.75	94.83	94.75	94.75@.76	94.76 (5.24)	1854	6942
15	94.77	94.83	94.76	94.81	94.81 (5.19)	856	6667
16	94.78	94.87	94.78	94.87@.86	94.86 (5.14)	847	6276
17	94.84	94.88	94.84	94.88	94.88 (5.12)	1014	5422
18	94.90	94.90	94.76	94.77	94.77 (5.23)	1136	4475
19	94.77	94.78	94.73	94.77	94.77 (5.23)	157	4388
22	94.80	94.82	94.75	94.76A@.75	94.75 (5.25)	1236	3632
23	94.81	94.81	94.74	94.74	94.74 (5.26)	650	3037
24	94.74	94.79	94.74	94.78@.79	94.78 (5.22)	213	2667
25	....	....	....	....	....	1	....

DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

1	Exchange Closed; New Year's Day						
2	92.65	92.72	92.65	92.69	92.69 (7.31)	23	429
3	92.67	92.68	92.63	92.65B@.67	92.66 (7.34)	33	438
6	92.65	92.67B	92.63A	92.65	92.64 (7.36)	9	442
7	92.68	92.74	92.68	92.74B	92.74 (7.26)	53	430
8	92.74	92.77B	92.53A	92.61	92.53 (7.47)	69	460
9	92.47	92.48B	92.40A	92.44A	92.44 (7.56)	31	470
10	92.40	92.43B	92.38	92.39	92.39 (7.61)	21	482
13	92.26	92.28	92.22	92.25	92.25 (7.75)	73	540
14	92.26	92.30	92.26	92.30	92.30 (7.70)	78	535
15	92.33	92.48B	92.33	92.39	92.39 (7.61)	19	532
16	92.50	92.50	92.36A	92.41B	92.41 (7.59)	30	544
17	92.43	92.47B	92.42A	92.44A	92.44 (7.56)	46	556
20	92.33	92.35B	92.31	92.35B	92.35 (7.65)	11	556
21	92.45@.46	92.50B	92.45	92.48	92.49 (7.51)	76	612
22	92.50	92.55	92.46A	92.49A	92.49 (7.51)	12	591
23	92.53	92.60B	92.53	92.60B	92.60 (7.40)	9	589

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
24	92.60	92.67	92.58A	92.60	92.63 (7.37)	26	602
27	92.67	92.72	92.66A	92.72	92.70 (7.30)	47	618
28	92.73	92.75	92.70	92.74B	92.75 (7.25)	10	619
29	92.79	92.81	92.66A	92.68A	92.68 (7.32)	28	627
30	92.75	92.75	92.67	92.67	92.67 (7.33)	14	641
31	92.71	92.78B	92.71	92.74B	92.74 (7.26)	6	644

IN FEBRUARY

3	92.73	92.80	92.73	92.79A	92.79 (7.21)	40	666
4	92.91	92.95	92.84	92.86B	92.87 (7.13)	129	697
5	92.90	92.95B	92.83A	92.83A	92.84 (7.16)	32	699
6	92.84	92.84	92.72	92.78A	92.78 (7.22)	37	693
7	92.65	92.70B	92.62	92.67A	92.67 (7.33)	47	696
10	92.67	92.71B	92.63A	92.67	92.70 (7.30)	49	736
11	92.76	92.79	92.75	92.77B	92.77 (7.23)	50	759
12	92.77	92.78B	92.75	92.77B	92.78 (7.22)	7	757
13	92.79	92.82B	92.78A	92.80	92.79 (7.21)	10	761
14	92.85@.88	92.91B	92.85	92.91B	92.91 (7.09)	66	744
17	Exchange Closed; President's Day						
18	92.94	92.99	92.93	92.98	92.96 (7.04)	39	768
19	92.85	92.96	92.85	92.89B	92.89 (7.11)	49	785
20	92.87	92.90B	92.84A	92.88	92.89 (7.11)	12	776
21	92.98	93.06	92.95	93.06	93.06 (6.94)	179	811
24	93.09	93.17	93.03	93.10A	93.10 (6.90)	80	823
25	93.08	93.10	93.05	93.07	93.06 (6.94)	41	834
26	93.00	93.08	93.00	93.07A	93.08 (6.92)	55	854
27	93.14	93.21	93.12	93.20B@.21	93.20 (6.80)	203	883
28	93.31	93.43	93.19	93.24B	93.25 (6.75)	77	973

IN MARCH

3	93.29	93.37	93.28A	93.37	93.37 (6.63)	86	991
4	93.44	93.59	93.44	93.48A	93.50 (6.50)	534	1334
5	93.43	93.47	93.32	93.35@.34	93.35 (6.65)	165	1401
6	93.56	93.57	93.44A	93.50	93.49 (6.51)	167	1480
7	93.49	93.52	93.46	93.49A	93.49 (6.51)	368	1557
10	93.57	93.66	93.57	93.64	93.64 (6.36)	116	1531
11	93.70	93.71	93.66	93.67B	93.66 (6.34)	89	1563
12	93.70	93.70	93.63	93.63	93.63 (6.37)	63	1600
13	93.62	93.63	93.58	93.63	93.63 (6.37)	62	1603
14	93.72	93.77	93.68	93.71	93.71 (6.29)	64	1612
17	93.76	93.78B	93.65	93.67	93.65 (6.35)	94	1607
18	93.59	93.66	93.56	93.63	93.63 (6.37)	190	1663
19	93.63	93.66	93.62A	93.65	93.64 (6.36)	62	1683
20	93.69	93.73	93.68	93.72	93.72 (6.28)	61	1700
21	93.76	93.81	93.75A	93.80	93.74 (6.26)	78	1703
24	93.81	93.83	93.81	93.83	93.83 (6.17)	130	1731
25	93.83	93.87	93.82	93.84	93.84 (6.16)	393	1870
26	93.84	93.86	93.83	93.86	93.86 (6.14)	91	1850
27	93.91	94.07	93.91	94.01@.03B	94.02 (5.98)	360	1988
28	Exchange Closed; Good Friday						
31	94.04	94.10	94.04	94.10	94.10 (5.90)	149	2035

IN APRIL

1	94.17	94.26	94.13A	94.13A	94.13 (5.87)	364	2192
2	94.08	94.16B	94.02	94.15	94.15 (5.85)	269	2129
3	94.19	94.22	94.09	94.11A@.09	94.11 (5.89)	171	2208
4	94.09	94.24B	94.09	94.23@.24B	94.24 (5.76)	324	2192
7	94.24	94.30	94.22A	94.27@.28B	94.27 (5.73)	267	2222
8	94.35	94.44	94.35	94.42	94.43 (5.57)	309	2250
9	94.50	94.53B	94.47	94.50	94.50 (5.50)	589	2422
10	94.44	94.52	94.43	94.49	94.49 (5.51)	198	2413
11	94.49	94.53	94.42	94.43@.44	94.44 (5.56)	429	2387
14	94.45	94.59	94.45	94.59	94.59 (5.41)	350	2387
15	94.59	94.64	94.55	94.55	94.56 (5.44)	340	2497
16	94.65@.66	94.75	94.64	94.74@.73	94.73 (5.27)	471	2697
17	94.75	94.75	94.60	94.64	94.64 (5.36)	671	2999
18	94.65	94.68B	94.59	94.59	94.59 (5.41)	547	2991
21	94.58@.59	94.59	94.46	94.50	94.50 (5.50)	386	3007
22	94.47@.46	94.55	94.32	94.34B	94.33 (5.67)	591	3087
23	94.26	94.27	94.16	94.20	94.19 (5.81)	537	3248
24	94.20	94.24	94.02	94.04@.02	94.03 (5.97)	694	3179
25	94.10	94.12	93.96	93.98B	93.98 (6.02)	528	3321
28	94.02	94.17B	94.02	94.16@.17B	94.15 (5.85)	305	3303
29	94.20	94.23	94.12	94.17B	94.17 (5.83)	258	3293
30	94.17	94.22	94.15	94.18	94.20 (5.80)	351	3350

IN MAY

1	94.15@.16	94.17	94.13	94.16	94.16 (5.84)	231	3413
2	94.15	94.16	94.07	94.13@.12	94.13 (5.87)	263	3434
5	94.17	94.29	94.16A	94.29	94.28 (5.72)	238	3551
6	94.26	94.30	94.24	94.26A@.25	94.26 (5.74)	254	3595
7	94.21	94.26	94.19	94.26	94.26 (5.74)	191	3658

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
8 ..	94.30	94.33	94.28	94.31	94.31 (5.69)	321	3805
9 ..	94.22	94.25B	94.12	94.18A	94.18 (5.82)	761	3756
2 ..	94.11	94.12	94.03	94.07A	94.07 (5.93)	584	3792
3 ..	93.99@.98	94.17	93.98	94.11@.12	94.12 (5.88)	319	3801
4 ..	94.15	94.19B	94.07	94.07	94.07 (5.93)	148	3791
5 ..	94.08	94.08	93.89A	93.92A	93.92 (6.08)	230	3816
6 ..	93.89	93.91B	93.78	93.78	93.78 (6.22)	802	4110
9 ..	93.83	93.86	93.70	93.72@.71	93.72 (6.28)	294	4127
0 ..	93.70	93.80	93.63	93.80	93.80 (6.20)	666	4218
1 ..	93.83	93.87	93.78	93.79@.80	93.80 (6.20)	532	4366
2 ..	93.84	93.87B	93.80A	93.83	93.83 (6.17)	334	4458
3 ..	93.90	93.90	93.85	93.87@.89	93.88 (6.12)	146	4484
6 ..	Exchange Closed; Memorial Day						
7 ..	93.96	93.98	93.93	93.95	93.95 (6.05)	387	4572
8 ..	93.94	93.98	93.86	93.86	93.87 (6.13)	379	4575
9 ..	93.86	93.86	93.71	93.72	93.72 (6.28)	775	4872
0 ..	93.69	93.76	93.68	93.69@.68	93.69 (6.31)	987	5080

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2 ..	93.70	93.72	93.47	93.48@.47	93.48 (6.52)	1327	5586
3 ..	93.52	93.55	93.44	93.55	93.55 (6.45)	798	5667
4 ..	93.61	93.62	93.38A	93.44A	93.44 (6.56)	722	6051
5 ..	93.48	93.57	93.46	93.49@.50	93.50 (6.50)	870	6354
6 ..	93.55	93.83	93.54A	93.81@.83	93.82 (6.18)	658	6340
9 ..	93.88@.86	93.88	93.66	93.67	93.67 (6.33)	583	6358
0 ..	93.70	93.71	93.63	93.69	93.69 (6.31)	1081	6523
1 ..	93.70	93.71	93.59	93.70	93.70 (6.30)	687	6654
2 ..	93.71	93.82	93.67A	93.72@.74	93.73 (6.27)	349	6642
3 ..	93.77	94.10	93.76A	94.07@.10	94.07 (5.93)	1140	6787
6 ..	94.08@.09	94.15	94.04	94.14@.15	94.14 (5.86)	1286	6435
7 ..	94.14	94.21	94.11A	94.15@.16	94.16 (5.84)	479	6398
8 ..	94.23	94.23	94.14A	94.20	94.20 (5.80)	563	6384
9 ..	94.18	94.18	94.09A	94.12@.14	94.13 (5.87)	1339	7176
0 ..	94.10	94.18	94.06	94.17@.18	94.17 (5.83)	710	7308
3 ..	94.17	94.25	94.16	94.22@.21	94.21 (5.79)	727	7639
4 ..	94.23@.25	94.31	94.23	94.26	94.26 (5.74)	662	7683
5 ..	94.31	94.37	94.26	94.28@.29	94.28 (5.72)	578	7750
6 ..	94.27@.26	94.32	94.24	94.29@.28A	94.28 (5.72)	460	7850
7 ..	94.35	94.36	94.29	94.36	94.36 (5.64)	1000	7953
0 ..	94.41	94.45	94.40	94.43	94.43 (5.57)	884	8170

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1 ..	94.50@.51	94.51	94.38	94.40	94.40 (5.60)	1215	8273
2 ..	94.40@.39	94.42	94.35	94.41B	94.41 (5.59)	742	8382
3 ..	94.42	94.52	94.41A	94.52@.50	94.51 (5.49)	1204	8817
4 ..	Exchange Closed; Independence Day						
7 ..	94.52@.51	94.52	94.46	94.46	94.46 (5.54)	417	8750
8 ..	94.45@.44	94.45	94.28	94.30	94.30 (5.70)	1525	8814
9 ..	94.32@.33	94.44	94.29	94.40@.41	94.41 (5.59)	2010	9243
0 ..	94.42@.41	94.45	94.37	94.40@.39A	94.40 (5.60)	958	9111
..	94.42@.44	94.54	94.42	94.49@.50	94.49 (5.51)	1477	8994
4 ..	94.47	94.58	94.47	94.57	94.57 (5.43)	1388	9094
5 ..	94.58	94.61	94.55	94.59@.60	94.60 (5.40)	1228	9182
6 ..	94.60@.61	94.64	94.57	94.57	94.57 (5.43)	1923	9603
7 ..	94.57	94.60	94.53	94.59	94.59 (5.41)	828	9615
8 ..	94.56	94.67	94.55	94.65	94.65 (5.35)	961	9577
..	94.70@.71	94.71	94.65	94.65	94.65 (5.35)	785	9907
2 ..	94.59	94.61	94.54	94.56@.57	94.56 (5.44)	1081	9923
3 ..	94.50	94.51	94.40	94.41@.40	94.41 (5.59)	1623	9796
4 ..	94.44	94.45	94.32A	94.34@.35	94.35 (5.65)	934	9753
5 ..	94.35@.34	94.39	94.34	94.37@.36	94.36 (5.64)	507	9715
8 ..	94.29@.28	94.34	94.28	94.28	94.28 (5.72)	1111	10125
9 ..	94.30	94.37	94.29	94.37@.36	94.36 (5.64)	2310	10268
0 ..	94.37	94.42	94.36	94.41@.42	94.41 (5.59)	1463	10434
..	94.46	94.55	94.43	94.55@.54	94.54 (5.46)	1559	10709

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
..	94.60	94.61B	94.49	94.54@.53	94.54 (5.46)	1564	10981
..	94.54	94.59	94.49	94.59@.58	94.58 (5.42)	1063	11254
..	94.53@.51	94.55	94.49	94.49	94.49 (5.51)	1328	11322
..	94.49	94.52	94.45	94.46	94.46 (5.54)	727	11252
..	94.44	94.52	94.42	94.50	94.50 (5.50)	686	11266
..	94.51	94.57	94.51	94.55@.56	94.55 (5.45)	1599	11707
..	94.57@.58	94.61	94.57	94.59@.58	94.58 (5.42)	1753	11943
..	94.67	94.68	94.61	94.65@.66	94.65 (5.35)	2624	12586
..	94.69@.70	94.78	94.67	94.76@.77	94.76 (5.24)	3858	13870
..	94.74@.72	94.74	94.66	94.71@.70	94.71 (5.29)	3499	14742
..	94.72	94.75	94.70	94.70@.71	94.71 (5.29)	1579	15074
..	94.72@.70	94.72	94.63	94.69	94.69 (5.31)	2243	15470
..	94.73@.72	94.78	94.71	94.75@.74	94.74 (5.26)	4292	16677
..	94.78@.76	94.80	94.74	94.76@.77	94.77 (5.23)	3666	17424
..	94.83@.82	94.90	94.80	94.86@.88	94.87 (5.13)	3899	17413
..	94.85@.84	94.87	94.79	94.84@.85	94.86 (5.14)	3268	18045

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
25 ..	94.86@.87	94.92	94.84	94.91@.90	94.91 (5.09)	2374	18677
26 ..	94.95	94.97	94.93	94.96@.97	94.96 (5.04)	4623	20141
27 ..	94.95@.96	94.96	94.88	94.88@.89	94.89 (5.11)	3688	20354
28 ..	94.91@.90	94.96	94.86	94.94@.93	94.93 (5.07)	4136	21083
29 ..	94.94@.93	95.07	94.92	95.07@.06	95.06 (4.94)	4594	20836

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day						
2 ..	95.08@.07	95.08	94.98	94.98@.99	94.99 (5.01)	5392	21657
3 ..	94.91@.90	94.93	94.80	94.90@.89	94.89 (5.11)	8555	22144
4 ..	94.94	94.94	94.86	94.89@.87	94.88 (5.12)	6785	21806
5 ..	94.86@.87	94.87	94.77	94.78	94.79 (5.21)	6638	22324
8 ..	94.66@.68	94.75	94.66	94.71@.72	94.72 (5.28)	5998	22119
9 ..	94.76@.77	94.79	94.75	94.75@.76	94.75 (5.25)	4086	22618
10 ..	94.77@.76	94.82	94.76	94.79@.80	94.79 (5.21)	3400	23419
11 ..	94.73@.72	94.74	94.60	94.62@.63	94.63 (5.37)	9465	23319
12 ..	94.61@.62	94.78	94.60	94.67@.66	94.66 (5.34)	7378	23577
15 ..	94.69@.70	94.76	94.69	94.74	94.74 (5.26)	2997	23407
16 ..	94.73@.72	94.82	94.71	94.76@.78	94.77 (5.23)	8562	23604
17 ..	94.75@.74	94.82	94.74	94.79	94.79 (5.21)	3748	23473
18 ..	94.82	94.89	94.63	94.63@.64	94.64 (5.36)	6662	23532
19 ..	94.68	94.68	94.60	94.63@.64	94.64 (5.36)	4782	23783
22 ..	94.63@.62	94.72	94.62	94.71@.70	94.70 (5.30)	3923	24346
23 ..	94.75@.74	94.76	94.67	94.69@.68	94.69 (5.31)	4711	24542
24 ..	94.71@.70	94.80	94.66	94.77@.78	94.78 (5.22)	7495	25831
25 ..	94.76@.77	94.83	94.73	94.79	94.79 (5.21)	5728	25463
26 ..	94.76@.75	94.81	94.68	94.81@.79	94.80 (5.20)	4025	24388
29 ..	94.60@.61	94.75	94.60	94.70@.71	94.71 (5.29)	6103	24943
30 ..	94.74@.73	94.84	94.70	94.84@.83	94.83 (5.17)	5526	25595

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1 ..	94.88@.87	94.90	94.80	94.82@.83	94.83 (5.17)	7220	26133
2 ..	94.83	94.84	94.78	94.81@.80	94.81 (5.19)	2110	26001
3 ..	94.81@.90	95.07	94.80	95.04@.07	95.05 (4.95)	8962	25231
6 ..	95.07	95.07	95.03	95.07@.06	95.06 (4.94)	5883	25650
7 ..	95.05@.06	95.10	95.02	95.10@.09	95.09 (4.91)	3965	26298
8 ..	95.05	95.12	95.04	95.04@.05	95.05 (4.95)	5279	26766
9 ..	95.05@.04	95.06	95.02	95.05	95.05 (4.95)	2291	25967
10 ..	95.05	95.05	94.98	94.99@95.00	95.00 (5.00)	2094	25719
13 ..	94.97@.98	95.00	94.96	94.99@.98	94.99 (5.01)	842	25568
14 ..	94.98	95.01	94.90	94.90@.91	94.91 (5.09)	3704	25309
15 ..	94.92@.93	94.95	94.88	94.95	94.95 (5.05)	3827	25324
16 ..	94.94	94.97	94.89	94.89@.90	94.90 (5.10)	4585	25776
17 ..	94.85	94.89	94.75	94.77@.78	94.78 (5.22)	7379	25333
20 ..	94.75@.76	94.76	94.68	94.68@.69	94.69 (5.31)	8567	25232
21 ..	94.72@.73	94.74	94.70	94.71	94.71 (5.29)	5328	24981
22 ..	94.70	94.78	94.66	94.77@.78	94.77 (5.23)	3900	24552
23 ..	94.79@.80	94.83	94.77	94.81@.82	94.81 (5.19)	2247	24384
24 ..	94.81@.80	94.81	94.76	94.78@.77	94.78 (5.22)	2079	23813
27 ..	94.77@.75	94.85	94.74	94.83@.84	94.83 (5.17)	2890	23588
28 ..	94.82	94.85	94.79	94.80@.81	94.81 (5.19)	2453	23454
29 ..	94.78	94.86	94.77	94.85@.84	94.84 (5.16)	2501	23441
30 ..	94.99	95.00	94.86	94.90@.91	94.90 (5.10)	5680	23184
31 ..	94.93	94.94	94.81	94.86@.87	94.87 (5.13)	4338	23181

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3 ..	94.91@.90	94.92	94.87	94.88@.87	94.87 (5.13)	2441	22659
4 ..	94.86	94.88	94.83	94.84	94.84 (5.16)	2194	22667
5 ..	94.81@.80	94.85	94.80	94.81@.82	94.82 (5.18)	2644	22216
6 ..	94.80	94.81	94.76	94.77@.78	94.78 (5.22)	2791	21854
7 ..	94.76	94.76	94.68	94.71@.72	94.72 (5.28)	5147	21555
10 ..	94.68@.66	94.68	94.60	94.66@.67	94.67 (5.33)	4665	21254
11 ..	94.69@.70	94.70	94.63	94.63@.64	94.64 (5.36)	1892	20978
12 ..	94.66@.67	94.70	94.64	94.67@.66	94.66 (5.34)	2928	20259
13 ..	94.67	94.70	94.66	94.68	94.68 (5.32)	3141	19222
14 ..	94.69@.68	94.73	94.64	94.72@.71	94.71 (5.29)	3545	19168
17 ..	94.69@.70	94.72	94.69	94.71@.70	94.71 (5.29)	3797	18961
18 ..	94.68@.69	94.75	94.68	94.73@.72	94.72 (5.28)	7243	18622
19 ..	94.71@.70	94.82	94.70	94.81@.82	94.81 (5.19)	6954	17151
20 ..	94.79@.78	94.82	94.75	94.77@.78	94.78 (5.22)	3247	16105
21 ..	94.75	94.82	94.75	94.76@.78	94.77 (5.23)	3943	15145
24 ..	94.80@.81	94.81	94.76	94.76@.77	94.77 (5.23)	1539	14273
25 ..	94.75@.74	94.80	94.71	94.71@.72	94.72 (5.28)	2625	13262
26 ..	94.72@.71	94.73	94.70	94.71@.72	94.72 (5.28)	2872	12690
27 ..	Exchange Closed; Thanksgiving Day						
28 ..	94.68@.69	94.72	94.68	94.71@.70	94.71 (5.29)	1278	11799

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1 ..	94.68@.66	94.68	94.64	94.66@.65	94.66 (5.34)	1888	11146
2 ..	94.64	94.68	94.64	94.67@.68	94.67 (5.33)	2078	10348
3 ..	94.68@.71	94.71	94.66	94.67@.68	94.67 (5.33)	2528	9322
4 ..	94.67	94.71	94.67	94.71@.70	94.70 (5.30)	1867	8881

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
5	94.74	94.76	94.61	94.61@.63	94.62 (5.38)	2859	8499
8	94.64	94.64	94.56	94.59	94.59 (5.41)	1934	7876
9	94.60	94.60	94.54	94.55@.54	94.55 (5.45)	2120	7038
10	94.52	94.56	94.52	94.55	94.54 (5.46)	1520	6577
11	94.53@.54	94.54	94.51	94.52	94.52 (5.48)	2496	4988
12	94.53	94.53	94.48	94.52@.51	94.52 (5.48)	2329	4174
15	94.48	94.48	94.44	94.45@.44	94.45 (5.55)	2096	3172
16	94.47	94.47	94.40	94.40@.41	94.41 (5.59)	1134	2736
17	94.37	94.40	94.35	94.35@.36	94.36 (5.64)	1242	2430
18	....	....	....	....	....	29	....
19	....	....	....	....	....	1	....
22	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	92.47	92.47	92.43A	92.43A	92.43 (7.57)	6	132
3	92.41	92.42	92.39A	92.42	92.41 (7.59)	5	126
6	....	....	92.39A	92.39A	92.39 (7.61)	....	126
7	92.45	92.51B	92.45	92.51B	92.51 (7.49)	20	117
8	92.51	92.54B	92.31A	92.31A	92.31 (7.69)	2	114
9	92.24	92.26B	92.22A	92.25	92.25 (7.75)	11	120
10	92.21	92.21	92.19A	92.19A	92.18 (7.82)	2	116
13	92.05	92.07B	92.05	92.05	[illegible] (7.96)	...	116
14	....	92.10B	....	92.10B	[illegible] (7.90)	..	116
15	92.18	92.23B	92.18	92.18	92.18 (7.82)	7	115
16	92.26	92.28B	92.14A	92.17B	92.17 (7.83)	25	[illegible]
17	92.21	92.24B	92.20A	92.21	92.21 (7.79)	2	119
20	92.11	92.11	92.10A	92.11	92.11 (7.89)	12	124
21	92.18	92.25B	92.18	92.25B	92.25 (7.75)	18	117
22	....	92.27B	92.24A	92.25N	92.26 (7.74)	..	117
23	92.30	92.36B	92.29	92.36B	92.37 (7.63)	13	123
24	92.35	92.42B	92.35	92.41	92.40 (7.60)	11	134
27	...	92.47B	....	92.47B	92.47 (7.53)	10	144
28	....	92.52B	....	92.52B	92.53 (7.47)	....	143
29	92.59	92.59	92.46A	92.46A	92.45 (7.55)	20	163
30	92.53	92.53	92.44A	92.48A	92.46 (7.54)	....	154
31	92.52	92.55B	92.52	92.52	92.52 (7.48)	10	151

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3	92.50@.51	92.55B	92.50	92.55B	92.57 (7.43)	2	151
4	92.69	92.72B	92.63	92.64	92.65 (7.35)	30	167
5	92.65	92.73B	92.64A	92.64A	92.62 (7.38)	2	169
6	92.61	92.61	92.52A	92.57A	92.56 (7.44)	5	159
7	92.43	92.50B	92.41A	92.44	92.47 (7.53)	11	163
10	92.48	92.52B	92.48	92.48	92.51 (7.49)	1	159
11	92.54	92.58B	92.54	92.58B	92.58 (7.42)	2	161
12	....	....	92.56A	92.58N	92.58 (7.42)	2	159
13	....	92.60B	....	92.59B	92.59 (7.41)	....	159
14	92.72	92.72	92.67A	92.72B	92.71 (7.29)	14	165
17	Exchange Closed; President's Day						
18	92.76	92.77B	92.75A	92.76	92.76 (7.24)	7	171
19	92.67	92.70B	92.65	92.65	92.68 (7.32)	12	180
20	92.63	92.69B	92.63	92.67	92.68 (7.32)	7	183
21	92.74	92.82	92.74	92.82	92.82 (7.18)	31	161
24	92.82	92.93B	92.82	92.89	92.89 (7.11)	2	162
25	92.87	92.87	92.85A	92.85A	92.85 (7.15)	3	162
26	92.84	92.89	92.82A	92.86	92.87 (7.13)	31	179
27	92.95	93.00	92.92	93.00	93.00 (7.00)	48	214
28	93.22	93.24B	92.97	93.03B	93.05 (6.95)	35	239

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3	93.10	93.19	93.10	93.19	93.18 (6.82)	18	252
4	93.34	93.40B	93.31A	93.31A	93.32 (6.68)	12	259
5	93.29	93.29	93.14A	93.16A	93.17 (6.83)	24	260
6	93.35	93.36B	93.27A	93.35	93.32 (6.68)	28	267
7	93.32	93.33B	93.30	93.32B	93.32 (6.68)	146	333
10	93.42	93.49B	93.42	93.48	93.48 (6.52)	31	329
11	93.54	93.54	93.52	93.52	93.51 (6.49)	1	329
12	93.54	93.54	93.46A	93.46A	93.46 (6.54)	10	334
13	93.43	93.46B	93.41A	93.46B	93.46 (6.54)	57	364
14	93.52	93.59B	93.52	93.56A	93.55 (6.45)	18	380
17	93.62	93.62	93.49A	93.49A	93.49 (6.51)	7	382
18	93.45	93.53	93.42A	93.48	93.48 (6.52)	74	434
19	93.50	93.51	93.49A	93.50	93.50 (6.50)	43	458
20	93.54	93.58B	93.54	93.57	93.58 (6.42)	14	461
21	93.64	93.67	93.61	93.61	93.60 (6.40)	18	471
24	93.68	93.68	93.67	93.68B	93.68 (6.32)	12	473
25	93.70	93.72B	93.68A	93.70	93.69 (6.31)	11	478
26	93.69	93.72	93.69	93.72	93.72 (6.28)	5	480
27	93.79	93.33	93.79	93.90	93.89 (6.11)	30	487
28	Exchange Closed; Good Friday						
31	93.90	93.97B	93.90	93.97B	93.97 (6.03)	1	488

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	94.10	94.12B	94.00A	94.00A	94.00 (6.00)	20	486
2	93.95	94.04	93.90A	94.02A	94.02 (5.98)	15	490
3	94.02	94.07	94.00A	94.00A	93.98 (6.02)	16	485
4	94.05	94.09B	94.00A	94.09B	94.09 (5.91)	6	487
7	94.11	94.16	94.11	94.16	94.12 (5.88)	34	487
8	94.26	94.30	94.25A	94.29	94.28 (5.72)	16	492
9	94.34	94.38B	94.32	94.35	94.35 (5.65)	37	508
10	94.27	94.36	94.27	94.36	94.35 (5.65)	47	539
11	94.38	94.39B	94.25	94.27B	94.30 (5.70)	20	550
14	94.38	94.43B	94.36A	94.43B	94.43 (5.57)	62	565
15	94.44	94.45B	94.39A	94.44	94.39 (5.61)	68	593
16	94.49	94.56	94.49	94.56	94.56 (5.44)	66	632
17	94.55	94.55	94.43	94.45A	94.44 (5.56)	124	615
18	94.47	94.47	94.38	94.38	94.38 (5.62)	166	653
21	94.36	94.36	94.27	94.30	94.30 (5.70)	69	681
22	94.31	94.31	94.14A	94.17	94.14 (5.86)	33	684
23	94.02	94.06B	93.97	94.00	93.99 (6.01)	169	799
24	94.01	94.03	93.82	93.82	93.83 (6.17)	152	820
25	93.91	93.92B	93.75	93.75	93.77 (6.23)	48	816
28	93.77	93.99B	93.77	93.98	93.97 (6.03)	60	826
29	94.02	94.04	93.95A	94.04	93.98 (6.02)	25	819
30	93.99	94.04B	93.97A	94.00B	94.00 (6.00)	34	819

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	93.96	93.97	93.93A	93.96A	93.96 (6.04)	61	833
2	93.95	93.97B	93.89A	93.92	93.93 (6.07)	59	820
5	93.96	94.10B	93.96	94.10B	94.09 (5.91)	42	849
6	94.09	94.11	94.04A	94.06A	94.06 (5.94)	65	842
7	94.00	94.05B	94.00	94.04	94.04 (5.96)	74	839
8	94.09	04.11B	94.08	94.11B	94.11 (5.89)	113	860
9	93.94	94.06	93.94	94.01A	93.99 (6.01)	121	782
12	93.92@.89	93.94B	93.86A	93.90B	93.89 (6.11)	155	875
13	93.82	94.01B	93.82	93.94	93.94 (6.06)	83	840
14	94.01	94.01	93.90	93.90	93.90 (6.10)	62	705
15	93.91	93.91	93.74A	93.75A	93.75 (6.25)	31	729
16	93.71	93.73	93.60	93.61	93.61 (6.39)	106	691
19	93.66	93.68B	93.54A	93.54A	93.54 (6.46)	12	695
20	93.50	93.60B	93.43A	93.60B	93.59 (6.41)	70	688
21	93.65	93.67B	93.58A	93.61	93.59 (6.41)	12	688
22	93.67	93.67	93.60A	93.63	93.63 (6.37)	235	907
23	93.68	93.70	93.65A	93.69B	93.69 (6.31)	11	912
26	Exchange Closed; Memorial Day						
27	93.80	93.80	93.75A	93.77	93.76 (6.24)	64	865
28	93.78	93.78	93.65A	93.65A	93.66 (6.34)	44	900
29	93.66	93.66	93.52A	93.53	93.52 (6.48)	40	923
30	93.50	93.56B	93.47A	93.47A	93.48 (6.52)	20	916

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2	93.41	93.50B	93.26	93.26	93.27 (6.73)	26	913
3	93.22	93.36	93.22	93.36	93.35 (6.65)	30	907
4	93.42	93.42	93.20A	93.24	93.24 (6.76)	64	912
5	93.32	93.39B	93.30A	93.30A	93.30 (6.70)	32	915
6	93.34	93.64B	93.34	93.64B	93.64 (6.36)	110	943
9	93.61	93.65B	93.48A	93.50	93.49 (6.51)	66	938
10	93.51	93.51	93.44	93.50	93.50 (6.50)	42	946
11	93.48	93.54	93.42A	93.53@.54	93.53 (6.47)	144	937
12	93.57	93.64B	93.51A	93.56A	93.56 (6.44)	50	946
13	93.62	93.92B	93.62	93.92B	93.90 (6.10)	152	898
16	93.88@.87	93.97	93.87	93.95	93.95 (6.05)	250	872
17	94.01	94.04B	93.94A	93.99B	93.98 (6.02)	151	827
18	94.02	94.05	93.97A	94.03	94.02 (5.98)	29	843
19	94.00	94.00	93.91A	93.94	93.96 (6.04)	64	851
20	93.91	94.03	93.90	94.00	94.00 (6.00)	47	862
23	94.00	94.08B	94.00	94.04	94.05 (5.95)	32	873
24	94.09	94.14	94.09	94.10A	94.10 (5.90)	25	878
25	94.22	94.23B	94.13A	94.15	94.14 (5.86)	164	933
26	94.09	94.17B	94.09	94.13A	94.13 (5.87)	10	932
27	94.21	94.21	94.15A	94.20	94.20 (5.80)	86	948
30	94.30	94.30	94.26A	94.29	94.28 (5.72)	168	1079

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	94.37	94.37	94.23	94.25	94.25 (5.75)	144	1148
2	94.24	94.27B	94.20	94.26B	94.26 (5.74)	64	1186
3	94.32	94.37B	94.31A	94.35	94.36 (5.64)	84	1242
4	Exchange Closed; Independence Day						
7	94.35	94.35	94.30	94.31	94.31 (5.69)	58	1269
8	94.23	94.25	94.12	94.15	94.15 (5.85)	129	1349
9	94.17	94.29B	94.17	94.25	94.25 (5.75)	559	1548
10	94.25	94.29B	94.21	94.21	94.24 (5.76)	131	1606
11	94.28	94.38B	94.28	94.35B	94.34 (5.66)	188	1630
14	94.32	94.42	94.32	94.42	94.42 (5.58)	216	1739
15	94.44	94.47	94.42A	94.47	94.47 (5.53)	341	1555
16	94.45	94.52	94.45	94.46	94.46 (5.54)	66	1566

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
17..	94.42	94.47B	94.40	94.47B	94.47 (5.53)	40	1574
18..	94.48	94.54	94.44A	94.54	94.53 (5.47)	47	1605
21..	94.57	94.59B	94.55	94.55	94.55 (5.45)	129	1607
22..	94.50	94.53B	94.45	94.48B	94.47 (5.53)	84	1635
23..	94.34	94.36B	94.31	94.33A	94.33 (5.67)	83	1660
24..	94.36	94.36	94.24	94.26B	94.26 (5.74)	39	1660
25..	94.28	94.29	94.27	94.28B	94.28 (5.72)	32	1698
28..	94.23	94.26	94.19	94.19	94.20 (5.80)	110	1766
29..	94.23	94.32	94.22	94.31@.32	94.31 (5.69)	143	1823
30..	94.31	94.37	94.31	94.37	94.36 (5.64)	77	1854
31..	94.42	94.49B	94.37	94.49B	94.49 (5.51)	274	1988

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.54	94.54	94.43A	94.49B	94.49 (5.51)	126	2027
4..	94.48	94.55	94.45A	94.55	94.54 (5.46)	50	2058
5..	94.46	94.49B	94.45A	94.45A	94.45 (5.55)	63	2082
6..	94.46	94.46	94.41	94.41	94.41 (5.59)	29	2085
7..	94.38	94.46	94.37A	94.45	94.45 (5.55)	80	2110
8..	94.49	94.51	94.48	94.51	94.50 (5.50)	177	2084
11..	94.56	94.56	94.54	94.55	94.55 (5.45)	91	2094
12..	94.62	94.64B	94.57	94.61B	94.61 (5.39)	106	2144
13..	94.65@.66	94.73B	94.62	94.71@.72	94.72 (5.28)	190	2237
14..	94.69	94.69	94.62A	94.66B	94.66 (5.34)	419	2332
15..	94.68	94.70	94.66	94.66@.67B	94.67 (5.33)	168	2363
18..	94.63	94.66	94.61A	94.65	94.65 (5.35)	97	2400
19..	94.68	94.74	94.68	94.72A	94.72 (5.28)	465	2470
20..	94.74	94.78	94.73	94.75	94.75 (5.25)	708	2720
21..	94.80	94.87	94.79	94.85@.86	94.85 (5.15)	352	2777
22..	94.80	94.83	94.79A	94.83	94.83 (5.17)	351	2975
25..	94.84	94.91B	94.83	94.90	94.90 (5.10)	378	3182
26..	94.96	94.98	94.94A	94.98	94.97 (5.03)	235	3303
27..	94.96	94.96	94.88	94.88	94.89 (5.11)	423	3440
28..	94.91	94.95	94.87	94.92	94.92 (5.08)	582	3533
29..	94.91	95.05	94.91	95.04	95.04 (4.96)	362	3612

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	95.05	95.07	94.97	94.97	94.97 (5.03)	430	3551
3..	94.88	94.90	94.79	94.86@.87	94.87 (5.13)	706	3803
4..	94.92	94.95	94.86	94.87@.88	94.87 (5.13)	344	3877
5..	94.86	94.86	94.74	94.74	94.75 (5.25)	705	4086
8..	94.63@.62	94.69	94.62	94.65	94.65 (5.35)	991	4101
9..	94.69	94.73	94.68	94.69	94.69 (5.31)	325	4210
10..	94.71	94.74	94.71	94.73	94.73 (5.27)	185	4221
11..	94.62	94.67	94.56	94.57	94.57 (5.43)	1613	5212
12..	94.56	94.73	94.54	94.61	94.61 (5.39)	906	5617
15..	94.68	94.73	94.68	94.70	94.70 (5.30)	584	5781
16..	94.68	94.74	94.66A	94.70@.69	94.70 (5.30)	722	5926
17..	94.68	94.76	94.68	94.71	94.71 (5.29)	152	5924
18..	94.75	94.81	94.54	94.55@.54	94.55 (5.45)	766	6250
19..	94.57	94.59	94.51	94.57@.56	94.56 (5.44)	948	6212
22..	94.56	94.65	94.56	94.65	94.65 (5.35)	385	6223
23..	94.69	94.71	94.62	94.64@.62	94.63 (5.37)	308	6203
24..	94.64	94.75	94.62A	94.73	94.74 (5.26)	428	6334
25..	94.76	94.79B	94.69	94.74	94.74 (5.26)	367	6317
26..	94.70	94.75	94.63	94.73	94.73 (5.27)	676	6260
29..	94.56	94.68	94.56	94.64A@.63	94.64 (5.36)	471	6339
30..	94.68	94.77	94.63	94.77@.76	94.76 (5.24)	410	6433

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.82	94.85	94.74	94.77	94.77 (5.23)	462	6510
2..	94.77	94.78B	94.73	94.75	94.75 (5.25)	192	6505
3..	94.76	95.00	94.75A	94.99@95.00	95.00 (5.00)	481	6613
6..	95.02	95.03	94.98	95.01	95.01 (4.99)	800	6640
7..	95.02	95.06	94.99	95.06	95.05 (4.95)	437	6604
8..	95.01	95.07	95.00	95.01@.00	95.01 (4.99)	530	6758
9..	95.00	95.02	94.98	95.01	95.01 (4.99)	140	6761
10..	95.00	95.01	94.95	94.97A	94.96 (5.04)	177	6830
13..	94.93	94.95	94.93	94.94B	94.94 (5.06)	132	6918
14..	94.94	94.96	94.86	94.86	94.86 (5.14)	319	6942
15..	94.86@.88	94.90	94.82	94.90	94.89 (5.11)	515	7170
16..	94.90	94.90	94.85	94.85	94.85 (5.15)	420	7332
17..	94.81	94.85B	94.73	94.75@.76	94.75 (5.25)	1144	7613
20..	94.71@.70	94.72	94.65	94.65@.67	94.66 (5.34)	1038	8265
21..	94.69	94.74	94.69	94.70	94.70 (5.30)	640	8351
22..	94.71	94.78	94.66	94.77	94.77 (5.23)	818	8495
23..	94.78	94.83	94.77A	94.82@.81	94.81 (5.19)	458	8512
24..	94.81	94.81	94.76	94.76	94.76 (5.24)	359	8508
27..	94.74	94.84	94.73	94.83	94.83 (5.17)	455	8542
28..	94.81	94.86	94.79	94.79	94.80 (5.20)	1038	9001
29..	94.78	94.86	94.77	94.85	94.85 (5.15)	659	9305
30..	94.99@95.00	95.01	94.88	94.90	94.90 (5.10)	1205	9683

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
31..	94.93	94.94B	94.83A	94.88	94.88 (5.12)	714	9833

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	94.90	94.94	94.88	94.88	94.88 (5.12)	712	10175
4..	94.86	94.88	94.84	94.85	94.85 (5.15)	631	10297
5..	94.82@.80	94.87	94.80	94.83	94.83 (5.17)	1240	10784
6..	94.81	94.82	94.78	94.78@.79	94.79 (5.21)	856	11002
7..	94.76	94.78	94.72	94.73	94.73 (5.27)	2404	11843
10..	94.68@.66	94.70	94.62	94.69@.68	94.69 (5.31)	2427	12653
11..	94.71@.73	94.73	94.66	94.68	94.68 (5.32)	933	13002
12..	94.71@.70	94.73	94.68	94.71@.72	94.71 (5.29)	1122	13175
13..	94.73	94.75	94.71	94.72	94.72 (5.28)	1118	13570
14..	94.75	94.78	94.71	94.77	94.77 (5.23)	1222	13809
17..	94.79@.78	94.79	94.76	94.77@.78	94.78 (5.22)	1564	14376
18..	94.77@.78	94.82	94.77	94.78@.80	94.79 (5.21)	2737	15354
19..	94.80@.79	94.91	94.79	94.91@.90	94.90 (5.10)	4333	16519
20..	94.90@.89	94.93	94.87	94.88	94.88 (5.12)	3274	17462
21..	94.87	94.93	94.87	94.89@.90	94.89 (5.11)	3211	17963
24..	94.92@.93	94.93	94.89	94.90@.91	94.90 (5.10)	1959	18805
25..	94.89	94.95	94.85	94.85@.86	94.86 (5.14)	2632	19173
26..	94.88	94.88	94.82	94.86@.87	94.86 (5.14)	2578	19601
27..	Exchange Closed; Thanksgiving Day						
28..	94.87@.86	94.87	94.83	94.84@.83	94.84 (5.16)	644	19646

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.80@.82	94.82	94.77	94.78	94.78 (5.22)	2876	20115
2..	94.77	94.83	94.77	94.82@.83	94.82 (5.18)	2734	20395
3..	94.84@.85	94.88	94.82	94.82@.83	94.82 (5.18)	3554	20965
4..	94.85@.84	94.90	94.84	94.89	94.89 (5.11)	2641	21235
5..	94.93@.92	94.95	94.77	94.77@.78	94.73 (5.22)	6388	21994
8..	94.80@.81	94.81	94.71	94.79	94.79 (5.21)	4571	22350
9..	94.80	94.80	94.76	94.77@.78	94.78 (5.22)	4287	22933
10..	94.76@.75	94.80	94.73	94.78@.79	94.78 (5.22)	3596	23836
11..	94.78@.77	94.78	94.72	94.72	94.72 (5.28)	2175	23881
12..	94.74	94.75	94.68	94.72	94.72 (5.28)	5292	23852
15..	94.64@.65	94.70	94.64	94.69@.70	94.70 (5.30)	3520	24214
16..	94.71@.72	94.74	94.66	94.67	94.67 (5.33)	3270	24447
17..	94.70@.71	94.71	94.66	94.69@.70	94.69 (5.31)	2996	25429
18..	94.71@.72	94.76	94.69	94.71@.72	94.71 (5.29)	3120	25779
19..	94.71@.72	94.75	94.70	94.73@.74	94.73 (5.27)	1646	26254
22..	94.69@.68	94.74	94.68	94.74@.73	94.73 (5.27)	1630	26488
23..	94.74@.73	94.75	94.70	94.73	94.73 (5.27)	2168	26837
24..	94.76@.75	94.76	94.72	94.74	94.74 (5.26)	678	26907
25..	Exchange Closed; Christmas						
26..	94.73@.74	94.74	94.73	94.74	94.74 (5.26)	349	26790
29..	94.73@.72	94.73	94.62	94.62@.63	94.63 (5.37)	4282	27257
30..	94.62@.63	94.64	94.57	94.58@.59	94.59 (5.41)	4262	28195
31..	94.60	94.67	94.59	94.64@.63	94.63 (5.37)	2298	28552

JUNE 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	....	92.20A	92.20A	92.19 (7.81)	....	282
3..	92.17	92.18	92.15A	92.18	92.17 (7.83)	2	282
6..	....	....	92.15A	92.15A	92.15 (7.85)	....	282
7..	92.20	92.28B	92.20	92.28B	92.28 (7.72)	3	284
8..	92.26	92.31B	92.09A	92.09A	92.09 (7.91)	122	359
9..	92.07	92.07	92.02	92.02	92.06 (7.94)	14	367
10..	92.00	92.01	92.00	92.00A	91.97 (8.03)	2	366
13..	91.83	91.86B	91.83	91.83	91.83 (8.17)	1	366
14..	....	91.90B	....	91.90B	91.90 (8.10)	....	366
15..	92.00	92.03B	91.99A	91.99A	91.99 (8.01)	1	360
16..	92.05	92.08B	91.91A	92.05	91.97 (8.03)	1	360
17..	91.98	92.03B	91.98	91.99A	91.99 (8.01)	4	361
20..	91.88	91.88	91.87A	91.87A	91.88 (8.12)	1	361
21..	91.94	92.02B	91.94	92.02B	92.02 (7.98)	1	359
22..	91.99	92.04B	91.99	92.04B	92.03 (7.97)	11	370
23..	92.07	92.13B	92.07	92.13B	92.15 (7.85)	8	359
24..	92.10	92.20B	92.10	92.20B	92.20 (7.80)	6	355
27..	92.20	92.27B	92.20	92.27B	92.27 (7.73)	22	375
28..	92.32	92.33B	92.27A	92.33B	92.34 (7.66)	....	378
29..	92.39	92.39	92.28A	92.28A	92.26 (7.74)	6	378
30..	....	92.33B	....	92.27B	92.27 (7.73)	....	378
31..	....	92.35B	....	92.31B	92.31 (7.69)	....	377

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	92.31	92.34B	92.31	92.34B	92.36 (7.64)	1	378
4..	92.46	92.51B	92.43A	92.43A	92.44 (7.56)	9	380
5..	....	92.51B	92.43A	92.43A	92.41 (7.59)	....	380
6..	92.38	92.38	92.36A	92.37A	92.35 (7.65)	1	380
7..	92.25	92.28B	92.19	92.19	92.27 (7.73)	2	380
10..	92.29	92.32B	92.29	92.32B	92.32 (7.68)	6	379

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
11	92.35	92.40B	92.35	92.39B	92.39 (7.61)	4	383
12	....	....	....	92.39N	92.40 (7.60)	....	380
13	92.40	92.41B	92.37	92.41B	92.41 (7.59)	3	382
14	92.50	92.52B	92.49A	92.51B	92.52 (7.48)	46	407
17	Exchange Closed; President's Day						
18	92.57	92.59	92.54	92.57A	92.57 (7.43)	36	440
19	92.46	92.49B	92.46	92.49B	92.49 (7.51)	3	439
20	....	92.50B	92.45A	92.49N	92.48 (7.52)	....	439
21	92.55	92.62B	92.55	92.62B	92.62 (7.38)	37	421
24	92.61	92.73B	92.61	92.68	92.69 (7.31)	10	422
25	92.70	92.70	92.65A	92.65A	92.65 (7.35)	2	422
26	92.67	92.69B	92.66A	92.68B	92.68 (7.32)	10	427
27	92.74	92.80B	92.72	92.80B	92.81 (7.19)	98	466
28	92.95	93.10B	92.78	92.84B	92.86 (7.14)	32	490

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3	92.92	93.00	92.92	93.00	93.00 (7.00)	24	505
4	93.14	93.22B	93.14	93.14A	93.14 (6.86)	12	512
5	93.11	93.13	92.97A	93.00A	93.00 (7.00)	19	522
6	93.16	93.18B	93.12A	93.15	93.14 (6.86)	107	555
7	93.15	93.16	93.12	93.14B	93.14 (6.86)	29	568
10	93.24@.25	93.35	93.24	93.32A	93.32 (6.68)	21	581
11	93.43	93.43	93.36	93.37B	93.36 (6.64)	7	578
12	93.38	93.39B	93.31A	93.31A	93.31 (6.69)	5	578
13	93.29	93.31	93.27A	93.31	93.31 (6.69)	2	576
14	93.35	93.43	93.35	93.40A	93.39 (6.61)	7	580
17	93.43	93.44B	93.33A	93.35A	93.34 (6.66)	13	569
18	93.31	93.36B	93.28A	93.31	93.34 (6.66)	3	570
19	93.36	93.38B	93.35	93.36B	93.36 (6.64)	18	583
20	93.40	93.44B	93.40	93.40	93.44 (6.56)	....	583
21	93.49	93.52B	93.48A	93.48A	93.46 (6.54)	7	587
24	93.54	93.54	93.54	93.54	93.54 (6.46)	4	587
25	93.59	93.59	93.54A	93.55A	93.55 (6.45)	4	583
26	93.56	93.59	93.56	93.59	93.59 (6.41)	5	584
27	93.67	93.79B	93.67	93.77	93.76 (6.24)	34	592
28	Exchange Closed: Good Friday						
31	93.77	93.84B	93.77	93.84B	93.84 (6.16)	4	593

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	93.97	93.98B	93.88A	93.88A	93.87 (6.13)	14	599
2	93.86	93.91B	93.78A	93.83	93.89 (6.11)	10	600
3	93.89	93.95	93.87A	93.87A	93.86 (6.14)	27	600
4	93.90	93.95B	93.90	93.93	93.95 (6.05)	159	707
7	93.98	94.01B	93.98	93.99A	93.97 (6.03)	119	695
8	94.10	94.15B	94.10	94.15B	94.13 (5.87)	9	698
9	94.19	94.22B	94.16	94.18B	94.18 (5.82)	7	705
10	94.10	94.19	94.10	94.18	94.19 (5.81)	31	717
11	94.22	94.23B	94.13A	94.14A	94.14 (5.86)	2	733
14	94.18	94.27B	94.18	94.27B	94.27 (5.73)	2	718
15	94.29	94.29	94.23A	94.23A	94.23 (5.77)	7	719
16	94.33	94.38B	94.31	94.35	94.38 (5.62)	16	723
17	94.23	94.32B	94.20	94.26	94.26 (5.74)	108	723
18	94.27	94.27	94.16	94.19B	94.18 (5.82)	25	736
21	94.12	94.12	94.05	94.10	94.10 (5.90)	18	722
22	94.09	94.11B	93.97A	93.97A	93.94 (6.06)	16	721
23	93.83	93.85B	93.77A	93.79A	93.79 (6.21)	23	724
24	93.81	93.82B	93.61	93.62B	93.61 (6.39)	21	722
25	93.65	93.70B	93.55A	93.55A	93.54 (6.46)	15	709
28	93.64	93.77	93.64	93.74B	93.75 (6.25)	30	712
29	93.79	93.83B	93.73A	93.79	93.76 (6.24)	35	718
30	93.79	93.82B	93.75A	93.78B	93.78 (6.22)	12	722

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	93.75	93.75	93.71A	93.75	93.74 (6.26)	3	719
2	93.75	93.75	93.67A	93.71	93.71 (6.29)	12	715
5	93.79	93.89B	93.79	93.89B	93.88 (6.12)	55	764
6	93.84	93.88B	93.83A	93.84	93.84 (6.16)	16	763
7	93.76	93.80B	93.76	93.79	93.79 (6.21)	53	768
8	93.84	93.87B	93.82A	93.87B	93.87 (6.13)	13	775
9	93.80	93.83	93.71A	93.75A	93.75 (6.25)	164	662
12	93.66	93.71B	93.64A	93.66	93.66 (6.34)	91	748
13	93.60	93.77B	93.60	93.74	93.71 (6.29)	62	783
14	93.72	93.78B	93.67A	93.67A	93.67 (6.33)	9	692
15	93.55	93.56B	93.51A	93.52A	93.52 (6.48)	1	692
16	93.47	93.49B	93.36A	93.38	93.38 (6.62)	31	661
19	93.40	93.45B	93.30A	93.30A	93.30 (6.70)	17	671
20	93.26	93.33B	93.17	93.33B	93.33 (6.67)	16	651
21	93.39	93.42B	93.32A	93.36A	93.33 (6.67)	5	651
22	93.38	93.41	93.35A	93.37B@.38	93.37 (6.63)	8	665
23	93.40	93.45	93.40	93.44@.45	93.44 (6.56)	5	661
26	Exchange Closed: Memorial Day						
27	93.52	93.54B	93.50A	93.52	93.51 (6.49)	2	663
28	93.50	93.52B	93.40A	93.40A	93.40 (6.60)	33	673
29	93.38	93.38	93.26A	93.28	93.27 (6.73)	18	683

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
30	93.27	93.30B	93.22A	93.27	93.22 (6.78)	2	684

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2	93.23	93.23	92.99A	93.10	93.00 (7.00)	5	686
3	93.03	93.07B	92.95	93.07B	93.08 (6.92)	49	702
4	93.16	93.16	92.94A	92.95A	92.96 (7.04)	49	708
5	93.05	93.12B	93.03A	93.03A	93.03 (6.97)	10	718
6	93.23	93.36B	93.20A	93.36B	93.36 (6.64)	52	768
9	93.37	93.37	93.22A	93.24	93.23 (6.77)	18	760
10	93.25	93.25	93.17A	93.19	93.23 (6.77)	17	769
11	93.19	93.29B	93.17A	93.26B	93.27 (6.73)	68	789
12	93.37	93.37	93.25A	93.30A	93.30 (6.70)	10	779
13	93.36	93.66B	93.36	93.66B	93.63 (6.37)	24	771
16	93.69	93.71B	93.64A	93.65A	93.66 (6.34)	3	766
17	93.71	93.75B	93.68A	93.72B	93.72 (6.28)	6	766
18	93.75	93.77B	93.73A	93.75	93.76 (6.24)	1	766
19	93.65	93.71	93.65	93.71	93.70 (6.30)	20	760
20	....	93.78B	93.68A	93.73B	93.74 (6.26)	2	761
23	93.76	93.82B	93.76	93.76	93.79 (6.21)	1	760
24	93.85	93.88B	93.84	93.84@.85	93.84 (6.16)	3	762
25	93.95	93.97B	93.87A	93.88A	93.89 (6.11)	26	762
26	....	93.92B	93.86A	93.89N	93.88 (6.12)	....	762
27	....	93.95B	....	93.95B	93.95 (6.05)	....	762
30	94.02	94.06B	94.01A	94.03B@.04	94.03 (5.97)	9	771

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	94.09	94.10B	93.99	94.01	94.01 (5.99)	153	869
2	94.00	94.02B	93.97A	94.01	94.01 (5.99)	79	914
3	94.09	94.13B	94.09	94.13B	94.12 (5.88)	8	911
4	Exchange Closed: Independence Day						
7	94.10	94.11B	94.08	94.08	94.09 (5.91)	8	911
8	93.92	93.93B	93.91A	93.92	93.92 (6.08)	11	909
9	93.98	94.06B	93.98	94.00	94.02 (5.98)	202	981
10	94.05	94.06B	93.97A	94.00B	94.01 (5.99)	22	988
11	94.06	94.15B	94.05A	94.12B	94.12 (5.88)	82	1023
14	94.16	94.20B	94.10A	94.20B	94.20 (5.80)	29	1049
15	94.21	94.26B	94.21	94.25B	94.25 (5.75)	165	960
16	94.25	94.29	94.25	94.28	94.27 (5.73)	39	911
17	94.26	94.29B	94.23A	94.29B	94.29 (5.71)	20	916
18	94.27	94.34B	94.26A	94.33	94.33 (5.67)	48	927
21	94.37	94.37	94.35A	94.35A	94.35 (5.65)	23	950
22	94.25	94.35B	94.25	94.30	94.30 (5.70)	28	953
23	94.15	94.17	94.14A	94.15@.14A	94.14 (5.86)	11	958
24	94.15	94.17B	94.07A	94.15	94.08 (5.92)	6	952
25	94.10	94.12	94.10	94.12	94.11 (5.89)	4	955
28	94.06	94.11B	94.04A	94.04A	94.03 (5.97)	13	940
29	94.11	94.16B	94.07	94.16B	94.16 (5.84)	22	947
30	94.17	94.22B	94.17	94.22B	94.21 (5.79)	8	940
31	94.25	94.32B	94.22A	94.31	94.31 (5.69)	20	946

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	94.30	94.35B	94.28A	94.30	94.31 (5.69)	5	961
4	....	94.34B	94.29A	94.34B	94.36 (5.64)	....	961
5	94.32	94.33	94.29	94.31	94.30 (5.70)	75	982
6	94.27	94.29B	94.24A	94.26A	94.26 (5.74)	38	1015
7	94.26	94.29B	94.22A	94.29B	94.28 (5.72)	2	1015
8	94.34	94.35	94.32	94.34	94.33 (5.67)	19	968
11	94.38	94.39	94.37A	94.39	94.37 (5.63)	11	973
12	94.44	94.47	94.40A	94.47	94.44 (5.56)	12	979
13	94.47	94.57	94.46	94.54A	94.54 (5.46)	18	992
14	94.49	94.50	94.46A	94.50	94.49 (5.51)	50	1011
15	94.53	94.54B	94.51	94.51	94.51 (5.49)	43	1019
18	94.48	94.50	94.47A	94.49	94.49 (5.51)	27	1033
19	94.52	94.59	94.52	94.57A	94.57 (5.43)	96	1081
20	94.63	94.65B	94.60A	94.62	94.60 (5.40)	205	1262
21	94.65	94.73	94.65	94.72	94.70 (5.30)	61	1254
22	94.69	94.69	94.66A	94.69B	94.68 (5.32)	42	1256
25	94.70	94.76	94.69	94.76	94.76 (5.24)	23	1237
26	94.80	94.85	94.80	94.85	94.84 (5.16)	36	1254
27	94.81	94.81	94.75	94.75	94.75 (5.25)	30	1264
28	94.73	94.80B	94.73	94.77	94.77 (5.23)	166	1314
29	94.84	94.89	94.83A	94.89	94.89 (5.11)	104	1316

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day						
2	94.88	94.92B	94.82	94.82	94.82 (5.18)	51	1298
3	94.75	94.75	94.65A	94.70B	94.71 (5.29)	60	1310
4	94.76	94.79B	94.72A	94.73A	94.73 (5.27)	51	1301
5	94.61	94.64	94.58A	94.58A	94.58 (5.42)	33	1315
8	94.48	94.52	94.45	94.46@.45	94.46 (5.54)	40	1332
9	94.52	94.54	94.49	94.49	94.49 (5.51)	96	1388
10	94.52	94.56	94.52	94.55	94.54 (5.46)	25	1360

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
11..	94.48	94.49	94.39	94.40	94.41 (5.59)	106	1422
12..	94.58	94.58	94.40A	94.44A	94.44 (5.56)	40	1447
15..	94.54	94.56B	94.51	94.52	94.52 (5.48)	156	1412
16..	94.51	94.54B	94.48A	94.53	94.53 (5.47)	61	1403
17..	94.52	94.57	94.51A	94.54	94.53 (5.47)	60	1402
18..	94.61	94.63	94.37A	94.37A	94.37 (5.63)	143	1463
19..	94.39	94.42	94.35A	94.42	94.39 (5.61)	145	1569
22..	94.43	94.47	94.43	94.47	94.47 (5.53)	58	1574
23..	94.55	94.55	94.43A	94.43A	94.43 (5.57)	60	1595
24..	94.45	94.55	94.44A	94.54	94.54 (5.46)	16	1600
25..	94.57	94.62B	94.49A	94.55B	94.55 (5.45)	43	1601
26..	94.45	94.56B	94.45	94.55B	94.54 (5.46)	48	1598
29..	94.48	94.48	94.39A	94.43	94.45 (5.55)	18	1597
30..	94.49	94.57B	94.46A	94.57B	94.57 (5.43)	48	1616

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.62	94.65	94.55	94.58A	94.58 (5.42)	44	1626
2..	94.59	94.59	94.55	94.56	94.56 (5.44)	12	1626
3..	94.55	94.80	94.55	94.80	94.80 (5.20)	55	1650
6..	94.83	94.84	94.80A	94.84@.83	94.83 (5.17)	70	1682
7..	94.84	94.87B	94.81A	94.87B	94.87 (5.13)	18	1695
8..	94.84	94.90B	94.81A	94.81A	94.82 (5.18)	53	1723
9..	94.80	94.85	94.79A	94.84	94.82 (5.18)	13	1732
10..	94.79	94.83B	94.77A	94.79	94.78 (5.22)	9	1733
13..	94.76	94.77B	94.75A	94.76	94.76 (5.24)	5	1736
14..	94.78	94.78	94.69	94.69	94.69 (5.31)	145	1734
15..	94.70	94.73B	94.65A	94.71	94.71 (5.29)	32	1740
16..	94.71	94.73B	94.68	94.68	94.68 (5.32)	20	1753
17..	94.66	94.67B	94.57A	94.64	94.59 (5.41)	353	1787
20..	94.55	94.56	94.50	94.54	94.51 (5.49)	355	1958
21..	94.54	94.58	94.54	94.55	94.55 (5.45)	171	2080
22..	94.54	94.62B	94.50A	94.62B	94.62 (5.38)	197	2037
23..	94.65	94.69	94.62A	94.66B	94.66 (5.34)	62	2049
24..	94.64	94.65	94.61	94.61	94.61 (5.39)	96	2123
27..	94.59	94.70	94.57A	94.70	94.67 (5.33)	79	2147
28..	94.70	94.70	94.65A	94.66A	94.66 (5.34)	58	2125
29..	94.62	94.71	94.62	94.70	94.70 (5.30)	27	2139
30..	94.88	94.88	94.75	94.76	94.76 (5.24)	320	2298
31..	94.83	94.83	94.71	94.76@.75A	94.75 (5.25)	150	2371

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	94.79	94.82	94.76	94.76	94.76 (5.24)	257	2457
4..	94.74	94.77B	94.73	94.75A	94.75 (5.25)	113	2542
5..	94.71	94.77B	94.71	94.72	94.73 (5.27)	150	2573
6..	94.71	94.72	94.67A	94.72	94.68 (5.32)	59	2590
7..	94.65	94.68	94.60	94.65A	94.65 (5.35)	123	2583
10..	94.61	94.61	94.55	94.61	94.61 (5.39)	94	2550
11..	94.65	94.67B	94.62	94.63	94.63 (5.37)	41	2558
12..	94.65	94.67	94.64	94.67	94.66 (5.34)	195	2685
13..	94.67	94.73	94.67	94.70@.69	94.70 (5.30)	250	2812
14..	94.73@.74	94.74	94.69	94.74	94.74 (5.26)	343	2914
17..	94.76	94.77	94.74	94.75	94.75 (5.25)	139	2979
18..	94.76	94.77	94.74	94.76	94.76 (5.24)	270	3025
19..	94.76	94.88	94.76	94.87@.88	94.87 (5.13)	455	3193
20..	94.86	94.88	94.84A	94.86	94.86 (5.14)	111	3203
21..	94.84	94.91	94.84	94.84@.85	94.85 (5.15)	629	3592
24..	94.88	94.89	94.85	94.86	94.86 (5.14)	107	3565
25..	94.87	94.90	94.81	94.82@.83	94.83 (5.17)	221	3618
26..	94.84	94.84	94.77	94.82@.84	94.83 (5.17)	764	3755
27..	Exchange Closed; Thanksgiving Day						
28..	94.82	94.84	94.81	94.82	94.83 (5.17)	526	4048

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.78	94.80	94.77	94.79	94.79 (5.21)	309	4206
2..	94.78	94.86	94.78	94.86	94.86 (5.14)	466	4319
3..	94.87	94.90	94.85	94.85	94.85 (5.15)	524	4523
4..	94.87	94.91	94.86	94.89	94.89 (5.11)	215	4665
5..	94.92@.94	94.95	94.80	94.80	94.80 (5.20)	557	4834
8..	94.82	94.83	94.75	94.81@.80	94.81 (5.19)	700	4935
9..	94.80	94.82	94.78	94.78@.80	94.80 (5.20)	542	5141
10..	94.78	94.82	94.75	94.82	94.82 (5.18)	247	5057
11..	94.80	94.81	94.76	94.76	94.76 (5.24)	171	5053
12..	94.77	94.80	94.71	94.76	94.76 (5.24)	427	5172
15..	94.70	94.75B	94.70	94.74	94.75 (5.25)	238	5287
16..	94.78@.77	94.78	94.70	94.71@.70	94.71 (5.29)	583	5547
17..	94.73	94.74B	94.71	94.74B	94.74 (5.26)	348	5708
18..	94.77@.78	94.80	94.75	94.76B@.77	94.76 (5.24)	380	5854
19..	94.76	94.79	94.76	94.78	94.78 (5.22)	93	5888
22..	94.73	94.77	94.73	94.76	94.77 (5.23)	241	6059
23..	94.77	94.78	94.75	94.77	94.77 (5.23)	866	6234
24..	94.80	94.80	94.77	94.77@.78	94.78 (5.22)	54	6215
25..	Exchange Closed; Christmas						
26..	94.78	94.78	94.77	94.78B	94.78 (5.22)	116	6231

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
29..	94.75	94.75	94.66	94.66	94.66 (5.34)	643	6500
30..	94.66	94.67	94.62	94.63	94.63 (5.37)	668	6417
31..	94.63	94.70	94.63	94.66	94.66 (5.34)	585	6495

SEPTEMBER 1987 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	....	91.97A	91.97A	91.97 (8.03)	....	143
3..	91.95	91.96	91.93A	91.93A	91.95 (8.05)	11	148
6..	....	....	91.93A	91.93A	91.93 (8.07)	....	148
7..	92.03	92.06B	92.01A	92.06B	92.06 (7.94)	7	147
8..	91.97	92.07B	91.90A	91.90A	91.90 (8.10)	92	104
9..	91.86	91.88	91.85A	91.88	91.88 (8.12)	12	115
10..	91.82	91.82	91.81A	91.81A	91.79 (8.21)	1	115
13..	91.64	91.67B	91.64	91.64	91.63 (8.37)	5	115
14..	91.70	91.71B	91.70	91.71B	91.71 (8.29)	2	115
15..	91.78	91.84B	91.78	91.78	91.78 (8.22)	2	114
16..	91.76	91.88B	91.72A	91.76	91.76 (8.24)	5	119
17..	91.78	91.82B	91.78	91.78	91.78 (8.22)	1	119
20..	91.63	91.66B	91.63	91.66B	91.68 (8.32)	2	109
21..	....	91.82B	....	91.82B	91.81 (8.19)	....	109
22..	91.82	91.82	91.77A	91.82	91.82 (8.18)	1	110
23..	91.85	91.94B	91.85	91.94B	91.94 (8.06)	4	110
24..	91.96	92.01B	91.95A	92.01B	92.01 (7.99)	10	111
27..	92.06	92.08B	92.06	92.08B	92.08 (7.92)	3	113
28..	92.08	92.16B	92.08	92.16B	92.16 (7.84)	4	112
29..	92.20	92.21B	92.11A	92.11A	92.08 (7.92)	5	112
30..	92.12	92.15	92.11A	92.11A	92.09 (7.91)	2	112
31..	....	92.17B	....	92.12B	92.12 (7.88)	...	112

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	92.12N	92.17 (7.83)	....	111
4..	....	92.31B	....	92.17N	92.25 (7.75)	....	111
5..	92.23	92.30B	92.23	92.23	92.22 (7.78)	1	111
6..	....	....	92.18A	92.18A	92.16 (7.84)	....	111
7..	92.06	92.09B	92.04A	92.09B	92.09 (7.91)	1	111
10..	92.12	92.14B	92.12	92.14B	92.14 (7.86)	2	113
11..	92.16	92.24B	92.16	92.21B	92.21 (7.79)	3	113
12..	....	....	....	92.21N	92.22 (7.78)	....	110
13..	....	92.23B	....	92.23B	92.23 (7.77)	....	110
14..	....	92.34B	....	92.33B	92.34 (7.66)	....	110
17..	Exchange Closed; President's Day						
18..	92.43@.44	92.44	92.37A	92.41	92.40 (7.60)	22	122
19..	....	....	92.30A	92.40N	92.33 (7.67)	....	118
20..	92.36	92.38	92.29A	92.38	92.32 (7.68)	5	118
21..	92.40	92.44B	92.40	92.44B	92.44 (7.56)	12	128
24..	....	92.55B	....	92.44N	92.51 (7.49)	....	128
25..	92.49	92.49	92.47A	92.47A	92.47 (7.53)	2	129
26..	92.53	92.53	92.50A	92.53	92.54 (7.46)	20	149
27..	92.63	92.68B	92.62A	92.64B	92.64 (7.36)	17	164
28..	92.78	92.92B	92.63A	92.68B	92.69 (7.31)	4	168

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	92.74	92.83B	92.73A	92.83B	92.83 (7.17)	13	175
4..	93.01	93.04B	92.98A	92.98A	92.98 (7.02)	12	175
5..	92.94	92.94	92.82A	92.85A	92.84 (7.16)	5	174
6..	....	93.02B	....	92.84N	92.98 (7.02)	....	174
7..	....	....	92.97A	92.98N	92.98 (7.02)	....	174
10..	93.17	93.20B	93.17	93.17	93.17 (6.83)	1	175
11..	93.27	93.32	93.22A	93.22A	93.21 (6.79)	4	175
12..	93.18@.17	93.25B	93.16A	93.18@.17	93.17 (6.83)	10	183
13..	93.14	93.16B	93.13A	93.16B	93.16 (6.84)	1	181
14..	93.21	93.28	93.21	93.25A	93.24 (6.76)	9	187
17..	93.29	93.29	93.18A	93.18A	93.19 (6.81)	2	187
18..	93.18	93.23	93.14A	93.19A	93.21 (6.79)	16	186
19..	....	93.24B	....	93.23B	93.23 (6.77)	....	183
20..	....	93.31B	....	93.23N	93.31 (6.69)	....	183
21..	....	93.38B	....	93.31N	93.33 (6.67)	....	183
24..	93.38	93.42	93.38	93.42	93.42 (6.58)	17	180
25..	93.43	93.45B	93.42A	93.43	93.43 (6.57)	1	181
26..	93.46	93.49	93.46	93.49	93.48 (6.52)	10	175
27..	....	93.68B	....	93.48N	93.65 (6.35)	....	175
28..	Exchange Closed; Good Friday						
31..	....	93.73B	....	93.73B	93.73 (6.27)	....	175

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	93.84	93.85	93.77A	93.77A	93.76 (6.24)	19	190
2..	93.70	93.80B	93.68A	93.70	93.78 (6.22)	4	192
3..	93.78	93.81B	93.76A	93.76A	93.74 (6.26)	13	191
4..	93.78	93.82B	93.73A	93.82B	93.82 (6.18)	15	197
7..	93.85	93.87	93.85	93.85A	93.83 (6.17)	10	198
8..	93.97@.98	93.99B	93.95	93.99B	93.99 (6.01)	4	200

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
9..	94.06	94.08B	94.02A	94.06	94.04 (5.96)	7	206
10..	93.98	94.04	93.97A	94.04B	94.04 (5.96)	6	208
11..	94.07	94.07	93.98A	93.98A	93.98 (6.02)	1	224
14..	....	94.10B	....	94.10B	94.10 (5.90)	....	209
15..	94.13	94.13	94.05	94.06B	94.06 (5.94)	26	204
16..	94.16	94.20B	94.16	94.18	94.20 (5.80)	11	210
17..	94.05	94.12	94.03	94.08A	94.08 (5.92)	64	227
18..	94.07	94.07	93.98	93.99B	93.99 (6.01)	10	225
21..	93.84@.83	93.91B	93.83	93.89	93.89 (6.11)	16	231
22..	93.90	93.90	93.79A	93.79A	93.75 (6.25)	82	294
23..	93.60	93.64B	93.57A	93.58A	93.58 (6.42)	38	314
24..	93.59	93.60B	93.40A	93.40A	93.40 (6.60)	12	313
25..	93.44	93.47	93.31	93.31	93.32 (6.68)	35	313
28..	93.44	93.55B	93.44	93.53	93.53 (6.47)	15	308
29..	93.59	93.61B	93.51A	93.55B	93.54 (6.46)	10	311
30..	93.57	93.59B	93.53A	93.57	93.56 (6.44)	4	307

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	93.55	93.55	93.49A	93.55	93.52 (6.48)	10	317
2..	93.45	93.53B	93.44A	93.48	93.49 (6.51)	2	318
5..	93.56	93.67B	93.56	93.67B	93.66 (6.34)	7	320
6..	93.67	93.67	93.60	93.60	93.61 (6.39)	30	310
7..	93.55	93.56B	93.54A	93.55	93.54 (6.46)	2	311
8..	93.60	93.62B	93.60	93.62B	93.62 (6.38)	2	313
9..	93.49@.48	93.62B	93.46A	93.48	93.52 (6.48)	22	307
12..	....	....	93.42A	93.45A	93.44 (6.56)	....	307
13..	93.47	93.54B	93.39A	93.49B	93.49 (6.51)	10	300
14..	93.52	93.54B	93.44A	93.44A	93.44 (6.56)	5	296
15..	93.36	93.37	93.27A	93.28A	93.29 (6.71)	6	294
16..	....	....	93.13A	93.15A	93.15 (6.85)	....	294
19..	....	93.21B	93.06A	93.06A	93.06 (6.94)	....	294
20..	92.95	93.06B	92.93	93.06B	93.06 (6.94)	4	296
21..	93.07	93.15B	93.05A	93.06A	93.06 (6.94)	2	294
22..	93.14	93.14	93.08A	93.12A	93.10 (6.90)	1	290
23..	....	93.18B	....	93.16B	93.16 (6.84)	....	288
26..	Exchange Closed; Memorial Day						
27..	93.25	93.26B	93.23A	93.25	93.23 (6.77)	....	288
28..	....	93.25B	93.10A	93.23N	93.14 (6.86)	50	288
29..	93.07	93.07	93.00A	93.02	93.01 (6.99)	61	332
30..	93.01	93.04B	92.96A	92.96A	92.96 (7.04)	4	326

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2..	92.97	92.97	92.72A	92.72A	92.72 (7.28)	4	319
3..	....	92.79B	92.69A	92.79B	92.80 (7.20)	....	321
4..	92.70@.69	92.86B	92.66A	92.67A	92.67 (7.33)	5	321
5..	92.77	92.85	92.75A	92.75A	92.75 (7.25)	107	417
6..	92.93	93.07B	92.90	93.07B	93.07 (6.93)	20	415
9..	93.03	93.03	92.94A	92.94A	92.95 (7.05)	5	412
10..	92.96	92.96	92.89A	92.95A	92.95 (7.05)	1	413
11..	92.93	93.01B	92.88A	92.98B	93.00 (7.00)	32	430
12..	93.09	93.10B	93.02A	93.02A	93.02 (6.98)	21	429
13..	93.14	93.34B	93.14	93.34B	93.35 (6.65)	20	447
16..	93.44	93.44	93.35A	93.37	93.37 (6.63)	52	463
17..	93.42	93.45B	93.39A	93.44B	93.44 (6.56)	58	362
18..	93.48	93.50B	93.48	93.48	93.50 (6.50)	8	366
19..	93.49	93.49	93.38A	93.49	93.44 (6.56)	2	367
20..	93.50	93.52B	93.42A	93.48B	93.48 (6.52)	12	363
23..	93.49	93.56B	93.49	93.49	93.53 (6.47)	1	364
24..	....	93.62B	....	93.53N	93.57 (6.43)	3	364
25..	93.61	93.70B	93.60A	93.61	93.62 (6.38)	1	363
26..	93.62	93.66B	93.60A	93.62	93.62 (6.38)	1	362
27..	93.69	93.69	93.64A	93.69	93.69 (6.31)	10	362
30..	93.75	93.78B	93.75	93.75	93.76 (6.24)	1	362

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	....	93.83B	93.73A	93.76N	93.74 (6.26)	....	362
2..	93.74	93.75B	93.72A	93.75B	93.74 (6.26)	10	367
3..	93.78	93.86B	93.78	93.86B	93.85 (6.15)	....	367
4..	Exchange Closed; Independence Day						
7..	93.87	93.87	93.81A	93.85	93.85 (6.15)	16	373
8..	93.81	93.81	93.64	93.64	93.67 (6.33)	107	456
9..	93.64	93.81B	93.64	93.64	93.77 (6.23)	5	446
10..	93.78	93.81B	93.72A	93.75A	93.75 (6.25)	11	444
11..	93.78	93.89B	93.78	93.88B	93.87 (6.13)	2	442
14..	93.87	93.97	93.87	93.96B@.97	93.96 (6.04)	23	450
15..	93.95	94.02B	93.95	94.00B	94.00 (6.00)	20	465
16..	....	94.04B	....	94.04B	94.03 (5.97)	....	450
17..	94.03	94.05B	93.99A	94.05B	94.05 (5.95)	11	457
18..	....	94.09B	94.02A	94.08B	94.09 (5.91)	....	457
21..	94.13	94.13	94.11A	94.11A	94.11 (5.89)	8	463
22..	....	....	94.03A	94.06A	94.06 (5.94)	....	463
23..	....	....	93.91A	94.06N	93.91 (6.09)	....	463
24..	....	93.93B	93.85A	93.91N	93.86 (6.14)	....	463

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
25..	93.86	93.91B	93.86	93.91B	93.90 (6.10)	....	463
28..	93.81	93.83B	93.81	93.83B	93.82 (6.18)	1	463
29..	93.88	93.95B	93.86A	93.95B	93.95 (6.05)	5	465
30..	93.99	94.01	93.97	94.00A	94.00 (6.00)	28	471
31..	94.04	94.10B	94.01A	94.10B	94.10 (5.90)	9	462

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	....	....	94.07A	94.10N	94.10 (5.90)	....	462
4..	....	94.13B	....	94.13B	94.15 (5.85)	....	464
5..	94.08	94.12B	94.08	94.08	94.09 (5.91)	3	462
6..	....	....	94.03A	94.04A	94.04 (5.96)	....	462
7..	....	94.07B	93.98A	94.07B	94.06 (5.94)	....	462
8..	94.09	94.10B	94.08A	94.10B	94.09 (5.91)	2	461
11..	....	94.13B	....	94.13B	94.14 (5.86)	....	459
12..	....	94.22B	....	94.22B	94.21 (5.79)	....	459
13..	94.24	94.30B	94.21	94.28B	94.30 (5.70)	36	472
14..	94.26	94.26	94.24A	94.26	94.26 (5.74)	7	467
15..	94.30	94.30	94.28A	94.28A	94.28 (5.72)	22	468
18..	....	....	94.24A	94.28N	94.25 (5.75)	....	468
19..	94.31	94.36B	94.31	94.34	94.34 (5.66)	64	476
20..	94.40	94.40	94.37	94.37	94.37 (5.63)	37	469
21..	94.41	94.52	94.41	94.49A	94.48 (5.52)	82	514
22..	94.44	94.47B	94.44	94.47B	94.46 (5.54)	94	611
25..	94.48	94.54B	94.48	94.54B	94.54 (5.46)	2	613
26..	94.60	94.64B	94.59A	94.64B	94.63 (5.37)	16	613
27..	94.59	94.59	94.54A	94.54A	94.53 (5.47)	8	613
28..	94.52	94.58B	94.52	94.56	94.54 (5.46)	42	651
29..	94.61	94.65B	94.59A	94.65B	94.65 (5.35)	32	623

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	94.64	94.66	94.57A	94.57A	94.57 (5.43)	27	640
3..	94.48@.47	94.48	94.40A	94.46	94.46 (5.54)	47	647
4..	94.51	94.55	94.48A	94.49A	94.49 (5.51)	17	635
5..	94.36	94.39B	94.34A	94.34A	94.33 (5.67)	4	637
8..	94.25	94.25	94.20A	94.20A	94.17 (5.83)	9	633
9..	94.26	94.26	94.20	94.20	94.20 (5.80)	28	627
10..	94.26	94.27B	94.25A	94.27B	94.26 (5.74)	25	630
11..	94.21	94.21	94.13A	94.14	94.13 (5.87)	6	630
12..	94.14	94.30B	94.13A	94.17A	94.17 (5.83)	23	637
15..	94.27	94.29	94.24A	94.24A	94.24 (5.76)	24	651
16..	94.24	94.25B	94.20A	94.25B	94.25 (5.75)	5	657
17..	94.26	94.29	94.23A	94.25A	94.25 (5.75)	23	657
18..	94.32	94.35B	94.10A	94.10A	94.08 (5.92)	19	664
19..	94.11	94.13	94.06A	94.10	94.10 (5.90)	30	666
22..	94.15	94.18	94.15	94.18	94.18 (5.82)	34	664
23..	94.23	94.24B	94.14A	94.23	94.13 (5.87)	24	668
24..	94.20	94.24B	94.19	94.24B	94.24 (5.76)	7	667
25..	94.29	94.32B	94.18A	94.29	94.23 (5.77)	38	682
26..	94.15	94.24	94.14A	94.24	94.23 (5.77)	22	683
29..	94.06	94.19	94.06	94.17	94.16 (5.84)	16	670
30..	94.21	94.26B	94.20A	94.26B	94.26 (5.74)	2	670

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94. 1	94.33B	94.27A	94.31	94.27 (5.73)	11	668
2..	94.28	94.28	94.24A	94.26A	94.26 (5.74)	6	666
3..	94.45	94.50B	94.43	94.43	94.50 (5.50)	19	666
6..	94.51	94.55	94.51	94.55	94.55 (5.45)	8	668
7..	94.53	94.58B	94.52A	94.58B	94.58 (5.42)	5	672
8..	94.58	94.60B	94.54A	94.55A	94.53 (5.47)	4	673
9..	....	94.54B	94.50A	94.52A	94.53 (5.47)	....	673
10..	94.52	94.54B	94.49A	94.52	94.50 (5.50)	4	674
13..	94.48	94.48	94.47A	94.48	94.48 (5.52)	1	674
14..	94.49	94.50B	94.44A	94.44A	94.44 (5.56)	1	674
15..	94.43	94.45B	94.40A	94.45B	94.43 (5.57)	2	674
16..	94.45	94.45	94.41A	94.41A	94.41 (5.59)	4	675
17..	....	....	94.32A	94.32A	94.31 (5.69)	....	675
20..	....	....	94.24A	94.26A	94.25 (5.75)	....	675
21..	94.29	94.32	94.28A	94.29	94.29 (5.71)	31	692
22..	94.30	94.36B	94.28A	94.36B	94.36 (5.64)	11	692
23..	94.38	94.42B	94.36A	94.38A	94.39 (5.61)	2	690
24..	94.39	94.39	94.35A	94.35A	94.33 (5.67)	1	690
27..	94.43	94.43	94.31A	94.42A	94.41 (5.59)	1	690
28..	94.43	94.45	94.38	94.40A	94.40 (5.60)	13	701
29..	94.45	94.45	94.39A	94.45	94.45 (5.55)	9	720
30..	94.58	94.60B	94.50A	94.58	94.51 (5.49)	67	698
31..	....	94.57B	94.47A	94.51N	94.50 (5.50)	....	698

90 DAY U.S. TREASURY BILL FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	94.51	94.56B	94.51	94.51	94.51 (5.49)	3	677
4..	....	94.52B	94.49A	94.51N	94.51 (5.49)	....	677
5..	94.53	94.53	94.50A	94.50A	94.50 (5.50)	3	678
6..	94.51	94.51	94.44A	94.44A	94.45 (5.55)	1	678
7..	94.46	94.46	94.41A	94.46	94.43 (5.57)	1	678
10..	94.41	94.41	94.39A	94.40	94.40 (5.60)	17	689
11..	94.44	94.45B	94.42A	94.43	94.43 (5.57)	13	686
12..	94.46	94.49B	94.45A	94.48	94.46 (5.54)	4	686
13..	94.50	94.53B	94.49A	94.50	94.50 (5.50)	5	686
14..	94.53	94.55B	94.53	94.53	94.54 (5.46)	14	681
17..	94.56	94.58	94.55A	94.58	94.56 (5.44)	46	662
18..	94.57	94.58B	94.55A	94.57	94.57 (5.43)	38	643
19..	94.59	94.68B	94.59	94.66	94.68 (5.32)	8	647
20..	94.65	94.70	94.65	94.68B@.69	94.68 (5.32)	13	657
21..	....	94.73B	94.67A	94.68N	94.67 (5.33)	....	657
24..	94.71	94.71	94.69A	94.69A	94.68 (5.32)	12	677
25..	94.72	94.72	94.65	94.65	94.65 (5.35)	7	682
26..	94.62	94.67	94.62	94.66A	94.66 (5.34)	11	681
27..	Exchange Closed; Thanksgiving Day						
28..	94.67	94.69B	94.67	94.68B	94.68 (5.32)	10	690

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.65	94.67B	94.64A	94.67B	94.66 (5.34)	14	687
2..	94.67	94.74B	94.67	94.74B	94.74 (5.26)	42	695
3..	94.77	94.78	94.72A	94.72A	94.72 (5.28)	65	732
4..	94.76	94.79	94.76	94.77A	94.76 (5.24)	14	758
5..	94.81	94.83B	94.68A	94.73	94.67 (5.33)	55	747
8..	94.69	94.73B	94.66	94.69	94.71 (5.29)	13	749
9..	94.71	94.74	94.69	94.69	94.70 (5.30)	29	759
10..	94.69	94.72	94.68A	94.71	94.72 (5.28)	16	759
11..	94.72	94.73B	94.68	94.68	94.68 (5.32)	16	759
12..	94.70	94.71B	94.68A	94.69	94.69 (5.31)	41	750
15..	94.65	94.69	94.65	94.69	94.68 (5.32)	109	799
16..	94.71	94.72	94.66A	94.66A	94.66 (5.34)	41	834
17..	94.68	94.69	94.67	94.69	94.69 (5.31)	20	843
18..	94.74	94.75	94.71A	94.71A	94.71 (5.29)	19	850
19..	94.74	94.75	94.74	94.75	94.74 (5.26)	16	855
22..	94.71	94.72B	94.70A	94.71	94.71 (5.29)	4	854
23..	94.72	94.74	94.72	94.74	94.74 (5.26)	72	885
24..	94.74	94.75B	94.74	94.75B	94.75 (5.25)	10	875
25..	Exchange Closed; Christmas						
26..	94.74@.73	94.75	94.73	94.75	94.75 (5.25)	19	886
29..	94.75	94.75	94.61	94.63A@.61	94.62 (5.38)	49	908
30..	94.60	94.63B	94.58	94.58	94.59 (5.41)	32	915
31..	94.64	94.65B	94.61	94.61	94.61 (5.39)	33	930

DECEMBER 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
3..	91.74	91.76	91.73A	91.74A	91.74 (8.26)	4	4
6..	....	....	91.72A	91.72A	91.72 (8.28)	....	4
7..	....	91.86B	....	91.86B	91.86 (8.14)	....	4
8..	91.72	91.87B	91.71A	91.71A	91.71 (8.29)	1	5
9..	....	....	91.68A	91.71N	91.70 (8.30)	....	5
10..	....	....	91.64A	91.64A	91.62 (8.38)	....	5
13..	....	....	91.48A	91.48A	91.46 (8.54)	....	5
14..	....	91.50B	....	91.50B	91.53 (8.47)	....	5
15..	....	91.66B	....	91.58B	91.60 (8.40)	....	5
16..	....	....	91.57A	91.60N	91.60 (8.40)	....	5
17..	....	91.63B	91.58A	91.58A	91.58 (8.42)	....	5
20..	....	....	91.48A	91.48A	91.48 (8.52)	....	5
21..	....	91.61B	....	91.61B	91.61 (8.39)	....	5
22..	....	91.62B	91.57A	91.62B	91.62 (8.38)	....	5
23..	....	91.74B	....	91.74B	91.74 (8.26)	....	5
24..	91.81	91.82B	91.75A	91.82B	91.83 (8.17)	1	6
27..	....	91.90B	....	91.90B	91.90 (8.10)	....	6
28..	....	91.99B	....	91.99B	91.99 (8.01)	....	6
29..	....	92.04B	91.94A	91.94A	91.91 (8.09)	....	6
30..	....	91.97B	....	91.91N	91.92 (8.08)	....	6
31..	....	92.00B	....	91.94B	91.94 (8.06)	....	6

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	....	....	....	91.94N	91.99 (8.01)	....	6
4..	....	92.12B	....	91.99N	92.08 (7.92)	....	6
5..	....	92.13B	92.07A	92.07A	92.05 (7.95)	....	6
6..	....	....	92.03A	92.03A	91.99 (8.01)	....	6
7..	....	....	91.89A	91.99N	91.92 (8.08)	....	6
10..	....	91.97B	....	91.97B	91.97 (8.03)	....	6
11..	92.01	92.07B	92.00A	92.04B	92.04 (7.96)	....	6
12..	....	....	....	92.04N	92.05 (7.95)	4	6
13..	....	92.06B	....	92.06B	92.06 (7.94)	....	6
14..	....	92.17B	....	92.17B	92.17 (7.83)	....	6
17..	Exchange Closed; President's Day						
18..	....	92.24B	....	92.24B	92.23 (7.77)	....	6

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
19..	....	....	92.13A	92.23N	92.16 (7.84)	....	6
20..	92.15	92.15	92.12A	92.15	92.15 (7.85)	10	16
21..	....	92.27B	....	92.15N	92.27 (7.73)	....	16
24..	....	92.37B	....	92.27N	92.34 (7.66)	....	16
25..	....	....	92.30A	92.30A	92.30 (7.70)	....	16
26..	....	92.36B	....	92.36B	92.37 (7.63)	....	16
27..	....	92.49B	....	92.37N	92.49 (7.51)	....	16
28..	....	92.61B	92.47A	92.51B	92.52 (7.48)	....	16

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	....	92.67B	....	92.67B	92.67 (7.33)	....	16
4..	....	92.88B	....	92.67N	92.82 (7.18)	....	16
5..	....	....	92.67A	92.69A	92.69 (7.31)	....	16
6..	....	92.87B	....	92.69N	92.83 (7.17)	....	16
7..	....	....	92.82A	92.83N	92.83 (7.17)	....	16
10..	....	93.04B	....	93.04B	93.02 (6.98)	....	16
11..	....	93.12B	....	93.02N	93.06 (6.94)	....	16
12..	....	93.10B	93.01A	93.01A	93.03 (6.97)	....	16
13..	....	....	93.00A	93.03N	93.02 (6.98)	....	16
14..	93.14	93.14	93.11A	93.11A	93.10 (6.90)	4	16
17..	....	93.15B	93.04A	93.04A	93.05 (6.95)	....	16
18..	....	93.08B	93.01A	93.05N	93.08 (6.92)	....	16
19..	....	93.11B	....	93.10B	93.10 (6.90)	....	16
20..	93.20	93.21B	93.19A	93.19A	93.19 (6.81)	5	19
21..	93.24	93.26B	93.23A	93.23A	93.21 (6.79)	1	19
24..	93.28	93.30B	93.28	93.30B	93.30 (6.70)	2	19
25..	93.30	93.32B	93.30	93.31B	93.31 (6.69)	1	19
26..	93.35	93.38	93.35	93.38	93.37 (6.63)	6	21
27..	....	93.57B	....	93.37N	93.55 (6.45)	....	21
28..	Exchange Closed; Good Friday						
31..	....	93.63B	....	93.63B	93.63 (6.37)	....	21

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	....	93.74B	....	93.63N	93.66 (6.34)	....	21
2..	....	93.67B	93.62A	93.67B	93.68 (6.32)	....	21
3..	93.67	93.68	93.66A	93.66A	93.64 (6.36)	4	20
4..	....	93.70B	93.63A	93.70B	93.70 (6.30)	....	20
7..	93.73	93.74B	93.72A	93.72A	93.70 (6.30)	1	21
8..	93.87@.88	93.88	93.84A	93.88	93.86 (6.14)	52	67
9..	....	93.95B	....	93.91B	93.91 (6.09)	....	67
10..	....	....	93.83A	93.91N	93.91 (6.09)	....	67
11..	....	93.94B	93.85A	93.85A	93.85 (6.15)	....	67
14..	....	93.97B	....	93.97B	93.97 (6.03)	....	67
15..	....	93.98B	93.93A	93.93A	93.93 (6.07)	....	67
16..	....	94.05B	....	93.93N	94.04 (5.96)	....	67
17..	93.93	93.95B	93.86	93.92A	93.92 (6.08)	6	67
18..	....	....	93.83A	93.84A	93.84 (6.16)	....	67
21..	93.73	93.74B	93.70A	93.73	93.72 (6.28)	1	67
22..	93.73	93.73	93.62A	93.62A	93.58 (6.42)	1	68
23..	....	....	93.42A	93.42A	93.41 (6.59)	....	68
24..	....	....	93.23A	93.23A	93.23 (6.77)	....	68
25..	....	93.26B	93.18A	93.18A	93.13 (6.87)	....	68
28..	....	93.35B	....	93.33B	93.34 (6.66)	....	68
29..	....	93.42B	93.32A	93.36B	93.35 (6.65)	....	68
30..	93.36	93.40B	93.34A	93.37B	93.37 (6.63)	3	69

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	....	....	93.30A	93.37N	93.32 (6.68)	....	69
2..	93.27	93.33B	93.27	93.27	93.29 (6.71)	....	69
5..	....	93.46B	....	93.46B	93.46 (6.54)	2	71
6..	....	....	93.41A	93.41A	93.41 (6.59)	....	71
7..	....	....	93.35A	93.35A	93.34 (6.66)	....	71
8..	....	93.42B	....	93.42B	93.42 (6.58)	....	71
9..	....	....	93.28A	93.32A	93.32 (6.68)	....	71
12..	....	....	93.23A	93.25A	93.25 (6.75)	....	71
13..	....	93.33B	93.20A	93.29B	93.30 (6.70)	....	71
14..	93.34	93.34	93.24A	93.24A	93.24 (6.76)	50	114
15..	93.20	93.20	93.07A	93.20	93.09 (6.91)	1	114
16..	92.97	92.97	92.93A	92.94A	92.94 (7.06)	2	115
19..	92.87	92.98B	92.85A	92.85A	92.85 (7.15)	2	117
20..	92.83	92.83	92.70A	92.83	92.83 (7.17)	1	117
21..	....	92.91B	92.82A	92.83N	92.83 (7.17)	....	117
22..	....	92.87B	....	92.84B	92.87 (7.13)	....	117
23..	....	92.94B	....	92.92B	92.92 (7.08)	....	116
26..	Exchange Closed; Memorial Day						
27..	....	93.02B	....	92.92N	92.99 (7.01)	....	116
28..	....	....	92.89A	92.89A	92.90 (7.10)	....	116
29..	....	....	92.76A	92.76A	92.76 (7.24)	....	116
30..	92.76	92.79B	92.72	92.72	92.71 (7.29)	4	120

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2	92.71	92.72B	92.46A	92.46A	92.46 (7.54)	6	117
3	92.44	92.53B	92.43	92.53B	92.55 (7.45)	2	117
4	92.45	92.61B	92.40A	92.42A	92.42 (7.58)	3	119
5	....	92.56B	....	92.42N	92.49 (7.51)	....	119
6	....	92.77B	....	92.78B	92.80 (7.20)	....	119
9	92.78	92.78	92.67A	92.67A	92.68 (7.32)	20	139
10	92.66	92.68B	92.62A	92.68B	92.68 (7.32)	13	138
11	....	92.74B	92.63A	92.70B	92.73 (7.27)	....	136
12	92.82	92.83B	92.74A	92.82	92.75 (7.25)	11	125
13	92.89	93.07B	92.89	93.07B	93.08 (6.92)	3	126
16	93.13	93.16B	93.08A	93.08A	93.10 (6.90)	2	123
17	93.12	93.20B	93.12	93.19B	93.19 (6.81)	1	124
18	....	93.24B	....	93.24B	93.26 (6.74)	....	124
19	93.16	93.19B	93.13A	93.19B	93.18 (6.82)	1	125
20	93.28	93.28	93.16A	93.28	93.23 (6.77)	1	125
23	....	93.31B	....	93.23N	93.28 (6.72)	....	125
24	....	93.37B	....	93.28N	93.32 (6.68)	....	125
25	93.42	93.46B	93.35A	93.44	93.37 (6.63)	4	125
26	....	93.38B	93.35A	93.38B	93.38 (6.62)	....	125
27	....	93.45B	....	93.44B	93.45 (6.55)	....	125
30	....	93.54B	....	93.45N	93.52 (6.48)	....	125

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	....	93.59B	93.49A	93.52N	93.50 (6.50)	....	125
2	93.50	93.51B	93.48A	93.50	93.50 (6.50)	5	127
3	....	93.62B	....	93.62B	93.61 (6.39)	....	127
4	Exchange Closed; Independence Day						
7	93.62	93.62	93.58A	93.59A	93.60 (6.40)	1	128
8	....	....	93.40A	93.41A	93.41 (6.59)	....	128
9	93.52	93.54B	93.48A	93.52	93.53 (6.47)	4	130
10	93.53	93.56B	93.47A	93.49A	93.49 (6.51)	31	149
11	93.55	93.63B	93.55	93.61B	93.60 (6.40)	24	165
14	....	93.69B	....	93.69B	93.69 (6.31)	....	165
15	93.69	93.75B	93.69	93.69	93.74 (6.26)	16	179
16	....	93.80B	....	93.80B	93.78 (6.22)	....	179
17	....	93.80B	93.74A	93.80B	93.80 (6.20)	....	179
18	93.84	93.84	93.77A	93.83	93.83 (6.17)	22	162
21	93.87	93.88B	93.85A	93.85A	93.85 (6.15)	....	162
22	93.81	93.86B	93.76A	93.80	93.80 (6.20)	2	163
23	93.68	93.68	93.65	93.67B	93.68 (6.32)	11	171
24	....	93.70B	93.62A	93.68N	93.63 (6.37)	....	171
25	....	93.69B	....	93.69B	93.68 (6.32)	....	171
28	....	93.69B	93.61A	93.68N	93.61 (6.39)	....	171
29	93.63	93.74B	93.63	93.74B	93.74 (6.26)	50	206
30	93.75	93.80	93.75	93.79A	93.79 (6.21)	45	221
31	....	93.88B	....	93.88B	93.88 (6.12)	2	208

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	....	....	93.84A	93.88N	93.88 (6.12)	....	208
4	....	93.91B	....	93.91B	93.93 (6.07)	....	208
5	....	....	93.86A	93.88A	93.87 (6.13)	....	208
6	93.85	93.85	93.80A	93.81A	93.82 (6.18)	2	209
7	93.80	93.83B	93.75A	93.83B	93.83 (6.17)	3	212
8	93.85	93.86B	93.84A	93.85	93.85 (6.15)	15	212
11	93.85	93.88B	93.85	93.87B	93.90 (6.10)	5	215
12	....	93.98B	....	93.90N	93.97 (6.03)	....	215
13	93.97	94.05B	93.97	94.02	94.05 (5.95)	15	221
14	94.02	94.02	93.99A	94.02	94.01 (5.99)	1	221
15	94.04@.05	94.05	94.03A	94.03A	94.03 (5.97)	6	225
18	....	....	93.98A	94.03N	94.00 (6.00)	....	225
19	94.09	94.10B	94.09	94.09	94.09 (5.91)	9	230
20	94.15	94.15	94.10A	94.12A	94.11 (5.89)	6	232
21	94.18	94.25B	94.15A	94.18	94.22 (5.78)	6	237
22	94.20	94.21B	94.18A	94.20	94.20 (5.80)	1	237
25	94.22	94.26B	94.22	94.26B	94.28 (5.72)	3	238
26	94.34	94.36B	94.30A	94.36B	94.35 (5.65)	13	248
27	....	....	94.24A	94.24A	94.24 (5.76)	....	248
28	94.24	94.29B	94.22A	94.22A	94.23 (5.77)	20	265
29	94.29	94.31B	94.27A	94.31B	94.33 (5.67)	5	313

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	94.31	94.31	94.22A	94.22A	94.22 (5.78)	11	274
3	94.10	94.10	94.03	94.10B	94.11 (5.89)	22	274
4	94.14	94.20B	94.14	94.15B	94.16 (5.84)	8	272
5	94.01	94.03B	93.99A	93.99A	93.99 (6.01)	12	276
8	93.91	93.91	93.85A	93.85A	93.84 (6.16)	14	281
9	93.89	93.92B	93.86A	93.86A	93.86 (6.14)	2	282
10	93.91	93.92B	93.89A	93.92B	93.92 (6.08)	1	282
11	93.86	93.86	93.79A	93.80A	93.80 (6.20)	4	286
12	93.94	93.94	93.83A	93.83A	93.83 (6.17)	15	286
15	....	93.95B	....	93.83N	93.91 (6.09)	....	286
16	....	93.92B	93.86A	93.91N	93.92 (6.08)	....	285

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
17	93.89	93.96B	93.89	93.90	93.91 (6.09)	26	300
18	93.94	94.01B	93.76A	93.76A	93.75 (6.25)	14	300
19	....	93.78B	93.73A	93.75N	93.77 (6.23)	....	300
22	93.82	93.84	93.82	93.84	93.84 (6.16)	2	296
23	93.86	93.88B	93.78	93.79B	93.78 (6.22)	11	307
24	93.84	93.88B	93.84	93.84	93.88 (6.12)	2	309
25	....	93.95B	93.80A	93.80A	93.87 (6.13)	....	309
26	93.80	93.87B	93.77A	93.87B	93.87 (6.13)	3	312
29	....	....	93.79A	93.79A	93.80 (6.20)	....	312
30	....	93.88B	....	93.88B	93.90 (6.10)	....	312

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	93.97	93.97	93.90A	93.91A	93.91 (6.09)	1	313
2	93.89	93.90B	93.87A	93.89	93.89 (6.11)	10	312
3	94.07	94.11B	94.07	94.11B	94.14 (5.86)	18	326
6	94.16	94.17B	94.15A	94.16	94.18 (5.82)	6	326
7	94.17	94.20B	94.15A	94.20B	94.22 (5.78)	11	327
8	94.22	94.23	94.19A	94.19A	94.18 (5.82)	6	328
9	94.14	94.19B	94.14	94.14	94.18 (5.82)	1	328
10	94.15	94.16B	94.15	94.15	94.16 (5.84)	5	333
13	94.14	94.14	94.11A	94.14	94.12 (5.88)	1	334
14	94.11	94.14B	94.08A	94.08A	94.08 (5.92)	15	349
15	....	....	94.04A	94.08N	94.08 (5.92)	....	349
16	94.09	94.09	94.06A	94.06A	94.06 (5.94)	2	351
17	....	....	93.97A	93.97A	93.96 (6.04)	....	351
20	93.91	93.93B	93.89A	93.91	93.91 (6.09)	8	359
21	93.94	93.97B	93.93A	93.94	93.95 (6.05)	24	383
22	93.98	94.02B	93.98	94.02B	94.02 (5.98)	7	389
23	94.04	94.08B	94.03A	94.03A	94.04 (5.96)	8	397
24	....	....	94.00A	94.00A	93.98 (6.02)	5	397
27	94.07	94.09B	94.07	94.07	94.07 (5.93)	5	407
28	94.11	94.11	94.02	94.02	94.06 (5.94)	15	421
29	....	94.11B	....	94.09B	94.10 (5.90)	1	421
30	94.24	94.26B	94.16A	94.19	94.17 (5.83)	35	456
31	94.25	94.25	94.12A	94.25	94.15 (5.85)	3	458

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3	94.20	94.21B	94.17A	94.17A	94.17 (5.83)	9	465
4	94.17	94.19B	94.15A	94.19B	94.18 (5.82)	14	479
5	94.19	94.20B	94.17A	94.19	94.18 (5.82)	15	492
6	94.17	94.17	94.12A	94.12A	94.13 (5.87)	11	503
7	....	94.14B	94.09A	94.13N	94.11 (5.89)	3	506
10	94.10	94.10	94.08A	94.09	94.10 (5.90)	3	507
11	94.14@.15	94.15	94.12A	94.13A	94.12 (5.88)	38	526
12	94.16	94.20B	94.14A	94.15	94.15 (5.85)	20	545
13	94.21	94.22B	94.18A	94.19	94.19 (5.81)	19	557
14	94.23	94.23	94.18A	94.23	94.23 (5.77)	1	556
17	94.24	94.27B	94.24	94.24	94.26 (5.74)	7	562
18	94.24	94.29	94.23A	94.26A	94.26 (5.74)	121	682
19	94.28	94.40B	94.28	94.40B	94.40 (5.60)	24	663
20	94.40	94.41B	94.37A	94.38	94.38 (5.62)	210	828
21	94.39	94.42B	94.37A	94.40	94.38 (5.62)	19	842
24	94.42	94.43B	94.40A	94.40A	94.40 (5.60)	40	877
25	94.40	94.44B	94.36A	94.39	94.36 (5.64)	2	878
26	94.36	94.38	94.33A	94.37	94.38 (5.62)	23	906
27	Exchange Closed; Thanksgiving Day						
28	....	94.41B	....	94.38N	94.42 (5.58)	2	905

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1	94.39	94.43	94.39	94.43	94.41 (5.59)	9	911
2	94.46	94.51B	94.46	94.51B	94.51 (5.49)	8	919
3	94.56	94.57B	94.49A	94.49A	94.48 (5.52)	17	936
4	94.56	94.56	94.54A	94.54A	94.54 (5.46)	6	946
5	94.61	94.61	94.46A	94.46A	94.47 (5.53)	3	946
8	94.51	94.53B	94.47A	94.51	94.50 (5.50)	22	963
9	94.50	94.54B	94.48A	94.48A	94.49 (5.51)	111	888
10	94.50	94.52	94.45A	94.51A	94.50 (5.50)	34	913
11	94.50	94.52B	94.47A	94.47A	94.47 (5.53)	6	915
12	94.52	94.52	94.48A	94.52	94.50 (5.50)	....	915
15	94.53	94.53	94.49A	94.49A	94.49 (5.51)	65	917
16	94.53	94.53	94.47A	94.48A	94.47 (5.53)	24	932
17	94.52	94.52	94.49A	94.50	94.50 (5.50)	11	937
18	94.53	94.56	94.52A	94.52A	94.52 (5.48)	21	919
19	94.54	94.56B	94.54	94.54	94.55 (5.45)	2	943
22	....	....	94.52A	94.55N	94.54 (5.46)	....	943
23	94.57	94.59	94.57	94.59	94.58 (5.42)	5	917
24	94.62	94.62	94.60A	94.62	94.60 (5.40)	11	920
25	Exchange Closed; Christmas						
26	....	94.62B	....	94.62B	94.62 (5.38)	....	914
29	94.53	94.53	94.51	94.51A	94.51 (5.49)	14	903
30	94.50	94.51B	94.45A	94.50	94.46 (5.54)	22	904
31	94.48	94.52B	94.46A	94.46A	94.46 (5.54)	11	903

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1988 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
24..	93.15	93.17B	93.15	93.17B	93.17 (6.83)	2	2
25..	....	93.21B	....	93.20B	93.19 (6.81)	....	2
26..	93.25	93.25	93.25	93.25	93.27 (6.73)	2	2
27..	....	93.47B	....	93.47B	93.46 (6.54)	....	2
28..	Exchange Closed: Good Friday						
31..	....	93.54B	....	93.54B	93.54 (6.46)	....	2

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	....	93.64B	....	93.54N	93.58 (6.42)	....	2
2..	....	93.59B	93.54A	93.59B	93.60 (6.40)	....	2
3..	....	....	93.58A	93.60N	93.56 (6.44)	....	2
4..	....	93.58B	93.52A	93.58B	93.58 (6.42)	....	2
7..	....	93.61B	....	93.61B	93.58 (6.42)	....	2
8..	....	93.73B	....	93.73B	93.73 (6.27)	....	2
9..	....	93.82B	....	93.78B	93.78 (6.22)	....	2
10..	....	....	93.72A	93.78N	93.79 (6.21)	....	2
11..	....	93.80B	93.72A	93.72A	93.72 (6.28)	....	2
14..	....	93.84B	....	93.84B	93.84 (6.16)	....	2
15..	....	93.85B	93.80A	93.80A	93.80 (6.20)	....	2
16..	....	93.91B	....	93.80N	93.90 (6.10)	....	2
17..	93.80	93.81B	93.76A	93.76A	93.76 (6.24)	2	3
18..	....	....	93.67A	93.67A	93.67 (6.33)	....	3
21..	....	....	93.56A	93.56A	93.55 (6.45)	....	3
22..	....	....	93.46A	93.46A	93.42 (6.58)	....	3
23..	....	....	93.25A	93.25A	93.24 (6.76)	....	3
24..	....	....	93.05A	93.05A	93.06 (6.94)	....	3
25..	....	....	93.02A	93.02A	92.96 (7.04)	....	3
28..	....	93.18B	....	93.15B	93.17 (6.83)	....	3
29..	....	93.22B	93.15A	93.19B	93.18 (6.82)	....	3
30..	....	93.23B	....	93.20B	93.20 (6.80)	....	3

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	....	....	93.13A	93.20N	93.15 (6.85)	....	3
2..	....	93.16B	93.10A	93.14A	93.12 (6.88)	....	3
5..	....	93.28B	....	93.28B	93.29 (6.71)	....	3
6..	....	....	93.22A	93.22A	93.22 (6.78)	....	3
7..	....	....	93.16A	93.16A	93.15 (6.85)	....	3
8..	....	93.23B	....	93.23B	93.23 (6.77)	....	3
9..	....	....	93.09A	93.13A	93.13 (6.87)	....	3
12..	....	....	93.04A	93.13N	93.08 (6.92)	....	3
13..	....	93.13B	93.03A	93.08N	93.13 (6.87)	....	3
14..	....	93.16B	93.05A	93.05A	93.05 (6.95)	....	3
15..	93.01	93.01	92.88A	92.88A	92.90 (7.10)	2	4
16..	92.82	92.82	92.73A	92.74A	92.74 (7.26)	2	6
19..	....	92.78B	92.65A	92.65A	92.65 (7.35)	....	6
20..	....	....	....	92.65N	92.61 (7.39)	....	6
21..	....	92.67B	92.59A	92.61N	92.61 (7.39)	....	6
22..	....	92.65B	....	92.62B	92.65 (7.35)	....	6
23..	....	92.70B	....	92.69B	92.69 (7.31)	....	6
26..	Exchange Closed: Memorial Day						
27..	....	92.79B	....	92.69N	92.76 (7.24)	....	6
28..	....	....	92.66A	92.66A	92.67 (7.33)	....	6
29..	....	....	92.53A	92.53A	92.53 (7.47)	....	6
30..	....	92.56B	92.50A	92.50A	92.48 (7.52)	....	6

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
2..	....	....	92.22A	92.22A	92.22 (7.78)	....	6
3..	....	92.29B	92.19A	92.29B	92.31 (7.69)	....	6
4..	....	92.35B	92.18A	92.18A	92.17 (7.83)	....	6
5..	....	92.30B	....	92.17N	92.24 (7.76)	....	6
6..	....	92.52B	....	92.52B	92.52 (7.48)	....	6
9..	....	....	92.40A	92.40A	92.41 (7.59)	....	6
10..	92.35	92.41B	92.34A	92.41B	92.41 (7.59)	5	11
11..	....	92.47B	92.38A	92.43B	92.46 (7.54)	....	11
12..	92.46	92.56B	92.46	92.47B	92.47 (7.53)	3	13
13..	92.70	92.77B	92.70	92.77B	92.82 (7.18)	5	13
16..	....	92.90B	....	92.82N	92.84 (7.16)	....	13
17..	....	92.94B	....	92.94B	92.94 (7.06)	....	13
18..	....	92.99B	....	92.99B	93.00 (7.00)	....	13
19..	....	....	92.87A	93.00N	92.94 (7.06)	....	13
20..	....	93.05B	....	92.94N	92.99 (7.01)	....	13
23..	....	....	....	92.99N	93.04 (6.96)	....	13
24..	....	93.11B	....	93.04N	93.08 (6.92)	....	13
25..	....	93.22B	....	93.12B	93.13 (6.87)	....	13
26..	....	93.14B	93.10A	93.10A	93.11 (6.89)	....	13
27..	....	93.18B	....	93.17B	93.18 (6.82)	....	13
30..	....	93.28B	....	93.18N	93.25 (6.75)	....	13

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	93.29	93.32B	93.23A	93.29	93.25 (6.75)	3	14
2..	....	93.27B	93.23A	93.25N	93.26 (6.74)	....	14
3..	....	93.38B	....	93.38B	93.37 (6.63)	....	14

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1988 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
4..	Exchange Closed: Independence Day						
7..	93.38	93.38	93.35A	93.36A	93.36 (6.64)	1	14
8..	93.26	93.26	93.16A	93.17A	93.17 (6.83)	4	18
9..	93.25	93.31B	93.25	93.25	93.29 (6.71)	200	210
10..	93.29	93.32B	93.23A	93.26A	93.25 (6.75)	3	213
11..	....	93.37B	....	93.37B	93.37 (6.63)	....	213
14..	....	93.46B	....	93.46B	93.46 (6.54)	....	213
15..	....	93.52B	....	93.50B	93.51 (6.49)	....	213
16..	....	93.57B	....	93.57B	93.55 (6.45)	....	213
17..	....	93.57B	93.51A	93.57B	93.57 (6.43)	....	213
18..	....	93.61B	93.54A	93.60B	93.61 (6.39)	....	213
21..	....	93.65B	....	93.61N	93.63 (6.37)	....	213
22..	93.59	93.64B	93.54A	93.58A	93.58 (6.42)	7	213
23..	....	....	93.43A	993.58N	93.46 (6.54)	....	213
24..	....	93.48B	93.41A	93.46N	93.42 (6.58)	....	213
25..	....	93.46B	....	93.46B	93.47 (6.53)	....	213
28..	....	93.48B	93.40A	93.47N	93.40 (6.60)	....	213
29..	....	93.53B	....	93.53B	93.53 (6.47)	....	213
30..	93.55	93.60	93.55	93.58A	93.58 (6.42)	10	218
31..	....	93.67B	93.57A	93.67B	93.67 (6.33)	....	213

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	....	....	93.63A	93.67N	93.67 (6.33)	6	215
4..	93.66	93.72B	93.65	93.72B	93.75 (6.25)	14	229
5..	....	....	93.68A	93.68A	93.66 (6.34)	....	226
6..	93.64	93.64	93.59A	93.59A	93.60 (6.40)	1	225
7..	93.57	93.61B	93.52A	93.61B	93.60 (6.40)	4	229
8..	....	93.63B	....	93.60N	93.61 (6.39)	....	227
11..	93.62	93.63B	93.62	93.63B	93.66 (6.34)	2	228
12..	93.68	93.74B	93.68	93.72B	93.72 (6.28)	....	228
13..	93.75	93.80B	93.72	93.73	93.80 (6.20)	21	247
14..	..	....	93.75A	93.75A	93.77 (6.23)	4	237
15..	....	93.81B	....	93.77N	93.79 (6.21)	....	237
18..	....	....	93.74A	93.79N	93.75 (6.25)	....	237
19..	....	93.85B	....	93.85B	93.84 (6.16)	....	237
20..	93.89	93.90B	93.85A	93.86A	93.86 (6.14)	1	238
21..	93.90	94.00B	93.90	93.90	93.98 (6.02)	6	235
22..	....	....	93.95A	93.95A	93.95 (6.05)	....	235
25..	93.95	94.01B	93.95	94.01B	94.03 (5.97)	4	239
26..	94.07	94.10B	94.04A	94.06	94.08 (5.92)	2	238
27..	94.01	94.01	93.96A	93.96A	93.96 (6.04)	1	239
28..	93.98	94.01B	93.91A	93.91A	93.93 (6.07)	10	249
29..	93.97	93.97	93.95A	93.97	94.00 (6.00)	6	251

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day						
2..	94.01	94.01	93.86A	93.86A	93.87 (6.13)	9	258
3..	93.77	93.77	93.68A	93.77	93.76 (6.24)	3	258
4..	93.83	93.86B	93.77A	93.82	93.82 (6.18)	11	261
5..	93.67	93.67	93.63A	93.63A	93.64 (6.36)	18	277
8..	93.52	93.53B	93.49A	93.49A	93.50 (6.50)	1	277
9..	93.54	93.57B	93.51A	93.51A	93.52 (6.48)	21	295
10..	93.55	93.58B	93.54A	93.55	93.58 (6.42)	14	294
11..	93.51	93.51	93.45A	93.46A	93.46 (6.54)	19	280
12..	93.54	93.60B	93.49A	93.49A	93.49 (6.51)	5	283
15..	....	93.62B	....	93.49N	93.56 (6.44)	....	281
16..	....	....	93.50A	93.55A	93.57 (6.43)	....	281
17..	93.53	93.60B	93.53	93.55	93.56 (6.44)	12	283
18..	93.65	93.65	93.41A	93.41A	93.42 (6.58)	37	265
19..	....	93.45B	93.40A	93.44B	93.43 (6.57)	1	265
22..	93.47@.48	93.50	93.47	93.50	93.50 (6.50)	2	267
23..	93.51	93.53B	93.41A	93.51	93.43 (6.57)	53	305
24..	93.48	93.51B	93.47A	93.51B	93.52 (6.48)	3	308
25..	93.51	93.60B	93.43A	93.43A	93.51 (6.49)	4	309
26..	93.44	93.51B	93.41A	93.51B	93.51 (6.49)	5	309
29..	93.46	93.46	93.41	93.41	93.44 (6.56)	8	306
30..	93.48	93.52B	93.47A	93.52B	93.54 (6.46)	4	306

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	93.57	93.60B	93.54A	93.55A	93.55 (6.45)	7	312
2..	93.53	93.54B	93.51A	93.53	93.53 (6.47)	2	310
3..	93.70	93.75B	93.70	93.75B	93.77 (6.23)	1	311
6..	93.80	93.80	93.77A	93.80	93.82 (6.18)	3	311
7..	93.80	93.84B	93.79A	93.84B	93.85 (6.15)	15	320
8..	93.82	93.86B	93.82	93.83A	93.82 (6.18)	3	321
9..	93.80	93.83B	93.79A	93.80	93.82 (6.18)	1	321
10..	93.84	93.84	93.78A	93.84	93.81 (6.19)	....	321
13..	93.76	93.77B	93.76	93.77B	93.77 (6.23)	1	321
14..	....	....	93.73A	93.77N	93.72 (6.28)	2	323
15..	93.70	93.70	93.68A	93.70	93.71 (6.29)	5	326
16..	....	93.72B	93.69A	93.69A	93.70 (6.30)	....	326
17..	....	....	93.61A	93.61A	93.60 (6.40)	....	326
20..	....	....	93.55A	93.55A	93.55 (6.45)	....	326

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
MARCH 1988 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
21..	93.58	93.60B	93.57A	93.58	93.59 (6.41)	6	323
22..	93.64	93.66B	93.64	93.66B	93.66 (6.34)	9	330
23..	93.71	93.71	93.66A	93.68A	93.67 (6.33)	15	345
24..	93.65	93.65	93.63A	93.63A	93.61 (6.39)	3	345
27..	93.63	93.72B	93.63	93.63	93.70 (6.30)	6	339
28..	93.73	93.73	93.66A	93.69A	93.69 (6.31)	3	342
29..	....	93.74B	....	93.69N	93.73 (6.27)	....	342
30..	93.87	93.89B	93.79A	93.87	93.80 (6.20)	1	342
31..	....	93.87B	93.76A	93.80N	93.78 (6.22)	....	342

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	....	93.84B	....	93.80B	93.80 (6.20)	....	342
4..	93.84	93.84	93.78A	93.83A	93.82 (6.18)	3	343
5..	....	93.84B	....	93.82N	93.83 (6.17)	....	343
6..	93.81	93.82B	93.77A	93.77A	93.78 (6.22)	2	345
7..	....	93.79B	93.74A	93.78N	93.76 (6.24)	....	345
10..	....	....	93.75A	93.76N	93.76 (6.24)	....	345
11..	93.79	93.79	93.78A	93.78A	93.78 (6.22)	5	351
12..	93.80	93.83B	93.80	93.81B	93.81 (6.19)	1	351
13..	93.86	93.88B	93.85A	93.85A	93.84 (6.16)	5	355
14..	93.90	93.90	93.88A	93.88A	93.88 (6.12)	6	361
17..	....	93.92B	....	93.92B	93.91 (6.09)	....	361
18..	93.91	93.92	93.88A	93.91A	93.91 (6.09)	11	362
19..	93.97	94.05B	93.97	94.05B	94.04 (5.96)	6	363
20..	....	94.05B	94.01A	94.04N	94.03 (5.97)	....	363
21..	....	94.07B	....	94.03N	94.04 (5.96)	....	363
24..	....	94.07B	....	94.06B	94.06 (5.94)	....	363
25..	....	94.09B	94.02A	94.02A	94.02 (5.98)	....	363
26..	....	94.03B	....	94.03B	94.05 (5.95)	....	363
27..	Exchange Closed; Thanksgiving Day						
28..	94.07	94.10B	94.07	94.10B	94.10 (5.90)	6	369

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	94.07	94.09	94.07	94.09	94.10 (5.90)	22	389
2..	94.16	94.19B	94.16	94.19B	94.22 (5.78)	7	396
3..	94.22	94.28B	94.20A	94.20A	94.19 (5.81)	2	395
4..	94.27	94.28B	94.25A	94.25A	94.27 (5.73)	7	392
5..	94.29	94.29	94.19A	94.19A	94.21 (5.79)	74	379
8..	94.22	94.28B	94.21A	94.22	94.26 (5.74)	1	380
9..	94.26	94.30B	94.24A	94.26	94.28 (5.72)	23	386
10..	94.26	94.29B	94.23A	94.29B	94.28 (5.72)	153	500
11..	94.25	94.26B	94.24A	94.24A	94.24 (5.76)	1	499
12..	94.25	94.27B	94.23A	94.25	94.27 (5.73)	105	504
15..	94.28	94.30B	94.24A	94.24A	94.24 (5.76)	8	505
16..	94.28	94.29	94.22A	94.22A	94.22 (5.78)	4	492
17..	94.23@.22	94.25B	94.22	94.22	94.25 (5.75)	10	492
18..	....	94.29B	....	94.25N	94.26 (5.74)	....	492
19..	94.32	94.32	94.30A	94.30A	94.29 (5.71)	1	493
22..	....	....	94.25A	94.29N	94.28 (5.72)	....	493
23..	94.32	94.34B	94.32	94.32	94.33 (5.67)	3	494
24..	....	94.36B	....	94.36B	94.36 (5.64)	....	494
25..	Exchange Closed; Christmas						
26..	94.40	94.41B	94.40	94.41B	94.41 (5.59)	....	493
29..	94.40	94.40	94.30	94.30A	94.30 (5.70)	13	496
30..	94.31	94.32B	94.23A	94.27	94.24 (5.76)	35	512
31..	94.24	94.28B	94.21A	94.22A	94.22 (5.78)	6	513

JUNE 1988 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
13..	93.46	93.52B	93.46	93.52B	93.54 (6.46)	3	3
14..	....	....	93.49A	93.49A	93.51 (6.49)	....	3
15..	....	93.55B	....	93.51N	93.54 (6.46)	....	3
18..	....	....	....	93.54N	93.50 (6.50)	....	3
19..	93.62	93.62	93.62	93.62	93.63 (6.37)	14	17
20..	93.67	93.69B	93.63A	93.64A	93.63 (6.37)	20	37
21..	....	93.77B	....	93.77B	93.75 (6.25)	....	37
22..	....	....	93.69A	93.72A	93.72 (6.28)	....	37
25..	93.73	93.77B	93.73	93.77B	93.79 (6.21)	3	39
26..	93.84	93.85B	93.77A	93.80A	93.81 (6.19)	16	55
27..	....	....	93.68A	93.68A	93.68 (6.32)	....	55
28..	93.71	93.73B	93.60A	93.60A	93.63 (6.37)	1	56
29..	93.71	93.71	93.61A	93.71	93.68 (6.32)	2	58

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	....	....	93.51A	93.51A	93.52 (6.48)	....	58
3..	93.41	93.41	93.32A	93.40	93.41 (6.59)	3	57
4..	....	93.51B	....	93.45B	93.48 (6.52)	....	57
5..	....	....	93.29A	93.30A	93.29 (6.71)	....	57
8..	93.17	93.20B	93.13A	93.13A	93.13 (6.87)	3	59
9..	....	93.20B	....	93.13N	93.17 (6.83)	....	59
10..	93.22	93.22	93.19A	93.22	93.23 (6.77)	....	59

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1988 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
11..	....	....	93.10A	93.12A	93.12 (6.88)	1	59
12..	....	93.24B	....	93.12N	93.14 (6.86)	1	59
15..	....	93.27B	....	93.19B	93.22 (6.78)	....	59
16..	....	....	93.16A	93.21A	93.23 (6.77)	....	59
17..	....	93.25B	93.19A	93.20A	93.21 (6.79)	....	59
18..	....	93.28B	93.06A	93.06A	93.09 (6.91)	....	59
19..	....	93.12B	93.08A	93.11B	93.10 (6.90)	....	59
22..	....	93.16B	....	93.16B	93.17 (6.83)	....	59
23..	93.11	93.18B	93.06A	93.11	93.08 (6.92)	....	59
24..	....	93.16B	....	93.15B	93.17 (6.83)	....	59
25..	....	....	93.08A	93.08A	93.16 (6.84)	....	59
26..	93.11	93.16B	93.06A	93.16B	93.15 (6.85)	2	61
29..	93.05	93.05	93.05	93.05	93.08 (6.92)	1	60
30..	....	93.14B	....	93.14B	93.18 (6.82)	....	60

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	93.25	93.25	93.18A	93.21A	93.20 (6.80)	5	62
2..	....	....	93.16A	93.17A	93.17 (6.83)	....	62
3..	93.36	93.39B	93.35A	93.39B	93.41 (6.59)	....	62
6..	....	93.43B	....	93.42B	93.44 (6.56)	1	62
7..	93.42	93.47B	93.41A	93.47B	93.49 (6.51)	2	62
8..	93.47	93.53B	93.46A	93.47A	93.47 (6.53)	2	62
9..	....	93.48B	93.44A	93.46A	93.47 (6.53)	....	62
10..	....	....	93.42A	93.45A	93.45 (6.55)	....	62
13..	....	....	93.40A	93.45N	93.41 (6.59)	....	62
14..	93.41	93.41	93.36A	93.41	93.36 (6.64)	101	142
15..	93.33	93.37B	93.32A	93.34B	93.36 (6.64)	2	142
16..	93.36	93.37B	93.34A	93.34A	93.34 (6.66)	1	142
17..	....	....	93.25A	93.25A	93.25 (6.75)	....	142
20..	....	....	93.20A	93.20A	93.20 (6.80)	....	142
21..	....	93.26B	....	93.20N	93.24 (6.76)	....	142
22..	93.25	93.31B	93.25	93.31B	93.31 (6.69)	5	142
23..	93.35	93.36B	93.33A	93.33A	93.32 (6.68)	1	142
24..	93.31	93.31	93.28A	93.28A	93.26 (6.74)	4	145
27..	....	93.37B	....	93.26N	93.35 (6.65)	....	145
28..	....	93.36B	93.31A	93.34A	93.34 (6.66)	....	145
29..	....	93.39B	....	93.34N	93.38 (6.62)	....	145
30..	93.52	93.55B	93.44A	93.52	93.45 (6.55)	1	144
31..	....	93.50B	93.41A	93.45N	93.43 (6.57)	....	144

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
3..	93.50	93.50	93.45A	93.45A	93.46 (6.54)	5	144
4..	....	93.50B	93.44A	93.50B	93.48 (6.52)	....	144
5..	....	93.50B	....	93.48N	93.49 (6.51)	....	144
6..	93.45	93.46B	93.43A	93.43A	93.45 (6.55)	4	148
7..	93.40	93.45B	93.39A	93.44	93.43 (6.57)	50	148
10..	....	....	93.42A	93.43N	93.44 (6.56)	1	143
11..	93.48	93.48	93.47A	93.47A	93.46 (6.54)	1	143
12..	93.48	93.51B	93.48	93.48	93.49 (6.51)	....	143
13..	....	93.56B	....	93.49N	93.52 (6.48)	5	143
14..	....	93.56B	....	93.56B	93.56 (6.44)	....	143
17..	93.60	93.60	93.58A	93.60	93.59 (6.41)	1	143
18..	93.59	93.59	93.56A	93.59B	93.59 (6.41)	11	144
19..	93.66	93.75B	93.65A	93.75B	93.73 (6.27)	1	144
20..	....	93.74B	93.70A	93.73N	93.73 (6.27)	12	145
21..	93.73	93.76B	93.71A	93.71A	93.72 (6.28)	14	145
24..	....	93.75B	....	93.72N	93.74 (6.26)	....	145
25..	....	....	93.70A	93.70A	93.70 (6.30)	....	145
26..	93.71	93.71	93.71	93.71	93.73 (6.27)	2	145
27..	Exchange Closed; Thanksgiving Day						
28..	....	93.78B	....	93.78B	93.78 (6.22)	....	144

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
1..	93.77	93.79B	93.76A	93.79B	93.79 (6.21)	21	147
2..	93.82	93.89B	93.81A	93.89B	93.93 (6.07)	12	147
3..	93.96	93.99B	93.91A	93.91A	93.90 (6.10)	13	151
4..	....	94.00B	....	93.90N	93.99 (6.01)	....	148
5..	94.03	94.03	93.91A	93.91A	93.93 (6.07)	6	148
8..	....	94.02B	....	94.02B	94.00 (6.00)	....	148
9..	93.98	94.03B	93.98	94.00B	94.02 (5.98)	5	143
10..	....	94.03B	93.95A	94.03B	94.02 (5.98)	1	143
11..	93.98	93.99	93.96A	93.96A	93.96 (6.04)	....	143
12..	....	93.99B	....	93.96N	94.00 (6.00)	1	143
15..	94.00	94.03B	93.96A	93.96A	93.96 (6.04)	31	162
16..	94.00	94.01B	93.94A	93.94A	93.94 (6.06)	4	164
17..	94.00	94.01B	93.97A	94.00	93.99 (6.01)	8	164
18..	94.03	94.03	93.99A	93.99A	93.99 (6.01)	1	163
19..	94.04	94.04	93.98A	94.03A	94.03 (5.97)	4	163
22..	94.00	94.02	93.98A	94.02	94.02 (5.98)	6	163
23..	....	94.08B	....	94.08B	94.08 (5.92)	....	163
24..	94.10	94.10	94.08A	94.10	94.08 (5.92)	1	164
25..	Exchange Closed; Christmas						
26..	....	94.12B	....	94.12B	94.12 (5.88)	....	164

(Continued in Next Column)

90 DAY U.S. TREASURY BILL FUTURES PRICES
JUNE 1988 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Discount %)	Volume (Trades Cleared)	Open Interest
29..	....	....	94.03A	94.03A	94.03 (5.97)	....	164
30..	94.04	94.05B	93.96A	94.04	93.97 (6.03)	1	165
31..	93.96	94.01B	93.94A	93.96	93.95 (6.05)	1	165

90 DAY U.S. TREASURY BILL FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	9,098	6,142	....	5,113	5,359	Closed	7,750	....	5,139
2	3,141	....	....	9,014	8,964	14,541	2,812	....	8,080	2,332	....	5,347
3	4,056	5,209	8,859	5,502	....	11,025	4,031	....	12,828	9,536	3,427	6,703
4	....	9,982	18,777	13,340	....	10,617	Closed	3,965	9,240	....	2,955	4,750
5	....	11,204	10,455	....	5,428	8,578	....	3,846	8,850	....	4,052	9,942
6	2,544	9,872	12,308	....	7,674	7,287	....	3,896	....	6,771	3,724	....
7	4,515	16,616	11,947	7,776	7,250	....	2,944	3,019	....	4,453	7,728	....
8	11,587	....	....	12,879	5,990	....	7,220	5,389	8,878	5,877	....	7,241
9	13,045	....	....	11,480	9,560	8,742	7,868	....	5,884	2,446	....	7,117
10	4,977	10,024	7,190	6,415	....	7,987	4,531	....	5,301	2,289	7,207	5,567
11	....	11,323	9,017	6,197	....	8,030	6,335	5,170	13,658	....	2,923	4,865
12	....	6,093	7,252	....	6,936	6,215	....	6,002	10,222	....	4,270	8,195
13	9,746	4,133	5,075	....	8,959	12,409	....	10,027	....	982	4,543	....
14	6,174	11,160	6,119	6,462	6,137	....	5,144	9,005	....	4,287	5,131	....
15	9,178	....	....	7,855	14,154	....	5,715	3,879	4,617	4,383	....	6,067
16	6,760	....	....	10,633	10,769	11,999	5,840	....	10,197	5,032	....	5,060
17	7,016	Closed	4,909	11,755	....	6,185	4,992	....	5,035	8,876	5,554	4,635
18	....	10,025	6,752	5,120	....	5,601	4,076	5,335	8,777	....	10,431	3,570
19	....	11,095	2,421	....	7,941	6,611	....	9,737	6,063	....	11,781	1,763
20	1,955	12,632	3,883	....	12,118	5,023	....	8,297	....	9,968	6,867	....
21	14,448	14,982	5,590	8,158	9,945	....	3,424	8,441	....	6,200	7,816	....
22	14,509	....	....	14,764	6,311	....	5,280	7,192	5,640	4,947	....	1,881
23	9,022	....	....	14,462	2,922	3,492	6,528	....	5,817	2,793	....	3,114
24	10,660	17,486	4,906	17,598	....	4,635	4,773	....	8,164	2,547	3,657	754
25	....	12,375	7,823	9,739	....	4,642	2,556	5,301	6,161	....	5,487	Closed
26	....	9,633	3,314	....	Closed	2,203	....	7,959	4,781	....	6,250	484
27	6,678	15,784	8,067	....	4,735	3,257	....	6,637	....	3,436	Closed	....
28	6,706	15,804	Closed	8,510	7,682	....	7,915	8,081	....	3,580	2,466	....
29	10,672	....	....	8,505	10,049	....	7,517	9,168	6,617	3,197	....	5,001
30	8,551	....	....	7,520	10,006	3,786	5,219	....	5,990	7,309	....	5,020
31	9,082	....	4,826	....	....	....	7,927	....	....	5,205	....	2,934
Total	175,022	215,432	149,490	212,782	169,672	152,865	117,760	135,705	160,820	114,196	106,269	105,149
Average	7,956	11,339	7,475	9,672	8,080	7,279	5,353	6,462	7,658	4,965	5,593	4,780

90 DAY U.S. TREASURY BILL FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	49,005	47,513	....	39,209	40,947	Closed	35,624	....	37,601
2	33,407	....	....	48,613	46,003	39,166	39,208	....	39,849	35,482	....	37,219
3	33,869	38,434	48,339	47,926	....	38,504	39,510	....	39,618	34,859	36,919	37,024
4	....	39,876	51,354	49,393	....	37,996	Closed	41,025	38,858	....	37,149	37,025
5	....	40,863	51,446	....	45,814	33,693	....	41,662	38,999	....	37,230	37,547
6	34,245	40,926	52,825	....	45,491	34,554	....	40,768	....	35,339	37,120	....
7	34,337	41,256	52,310	49,955	45,147	....	39,459	40,953	....	35,978	37,658	....
8	35,046	....	....	53,445	45,663	....	39,108	40,068	38,377	36,631	....	37,401
9	35,729	....	....	52,809	44,737	34,873	40,268	....	38,474	35,844	....	37,288
10	36,130	41,726	51,415	51,941	....	34,439	40,032	....	38,605	35,672	38,141	37,785
11	....	43,001	49,834	51,850	....	34,723	39,672	39,85[illegible]	38,626	....	38,244	36,238
12	....	42,280	48,868	....	44,513	34,841	....	39,808	38,848	....	37,844	35,510
13	36,632	42,249	46,139	....	45,566	35,472	....	41,224	....	35,613	37,345	....
14	37,015	42,114	47,096	51,629	44,448	....	41,045	41,986	....	35,473	37,632	....
15	38,007	....	....	52,360	42,532	....	40,438	42,019	38,544	35,725	....	35,056
16	38,442	....	....	54,474	42,813	34,846	40,914	....	38,491	36,355	....	35,152
17	38,848	Closed	46,739	55,597	....	34,815	41,651	....	37,520	36,427	38,044	36,003
18	....	42,203	45,502	54,937	....	35,481	41,758	41,652	37,008	....	38,832	34,057
19	....	42,877	45,434	....	42,791	36,480	....	40,632	37,242	....	38,680	34,596
20	38,831	42,610	46,098	....	43,351	36,823	....	40,781	....	36,957	38,763	....
21	40,146	45,332	46,837	54,682	41,399	....	42,322	39,963	....	36,952	38,707	....
22	39,742	....	....	51,198	41,498	....	42,196	40,411	37,061	36,637	....	35,000
23	40,107	....	....	50,954	41,279	37,453	41,812	....	36,716	36,519	....	35,530
24	39,333	46,260	47,205	50,449	....	38,003	41,129	....	37,775	36,021	38,705	35,575
25	....	45,592	48,195	49,315	....	38,321	40,646	41,314	34,740	....	38,121	Closed
26	....	45,258	48,239	....	Closed	38,160	....	41,416	33,611	....	38,141	35,478
27	38,949	46,738	48,566	....	41,079	38,472	....	40,448	....	35,858	Closed	....
28	38,605	47,564	Closed	48,920	40,369	....	41,034	40,735	....	36,189	37,601	....
29	37,804	....	....	48,178	39,396	....	41,730	39,552	34,227	36,513	....	36,228
30	38,890	....	....	47,563	39,882	38,953	41,018	....	34,992	36,785	....	37,108
31	37,930	....	49,189	....	....	....	40,714	....	....	37,027	....	37,558
Average	37,366	43,008	48,582	51,145	43,394	36,479	40,676	40,820	37,532	36,108	37,941	36,272

90 DAY U.S. TREASURY BILL FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	5,215	....	....	....	....	....	....
6	....	....	....	....	....	1	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	3,312	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	2,531
19	....	....	....	....	....	....	....	....	....	....	....	29
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	1
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	2,667	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	3,312	....	....	5,216	....	....	2,667	....	....	2,561

1986 90-DAY U.S. TREASURY BILLS
Daily Cash Market Price Range (Discount; Bid Side)

	JANUARY					FEBRUARY					MARCH				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	7.06	7.11	7.06	7.11	7.11	...	...	...	...	...	...	...	...	...	...
3	7.09	7.09	7.07	7.07	7.09	6.97	7.00	6.97	7.00	7.00	7.05	7.05	6.97	6.97	6.97
4	...	...	...	...	...	7.00	7.02	7.00	6.97	7.02	6.88	6.88	6.82	6.84	6.84
5	...	...	...	...	...	6.99	7.01	6.97	7.01	7.00	6.85	6.87	6.75	6.75	6.87
6	7.09	7.09	7.05	7.05	7.07	7.02	7.11	7.02	7.02	7.11	6.70	6.71	6.68	6.71	6.71
7	7.04	7.05	7.03	7.02	7.04	7.14	7.22	7.14	7.21	7.22	6.67	6.67	6.60	6.60	6.64
8	7.06	7.20	7.06	7.20	7.16	...	...	...	...	...	...	...	...	...	...
9	7.24	7.25	7.17	7.17	7.20	...	...	...	...	...	...	...	...	...	...
10	7.18	7.25	7.17	7.25	7.19	7.19	7.23	7.18	7.18	7.21	6.62	6.62	6.60	6.60	6.60
11	...	...	...	...	...	7.16	7.16	7.11	7.12	7.13	6.56	6.59	6.56	6.58	6.58
12	...	...	...	...	...	7.14	7.14	7.11	7.10	7.13	6.59	6.64	6.59	6.62	6.64
13	7.27	7.27	7.23	7.24	7.25	7.10	7.12	7.10	7.10	7.12	6.68	6.68	6.59	6.59	6.59
14	7.23	7.27	7.23	7.27	7.25	6.99	7.03	6.99	7.03	7.03	6.57	6.58	6.55	6.55	6.55
15	7.26	7.26	7.17	7.19	7.23	...	...	...	...	...	...	...	...	...	...
16	7.21	7.21	7.05	7.05	7.18	...	...	...	...	...	...	...	...	...	...
17	7.08	7.11	7.08	7.10	7.10	Closed					6.56	6.56	6.55	6.55	6.55
18	...	...	...	...	...	6.98	7.04	6.98	7.04	7.04	6.59	6.59	6.52	6.52	6.56
19	...	...	...	...	...	7.13	7.13	7.03	7.10	7.07	6.55	6.55	6.48	6.48	6.52
20	Closed					7.10	7.12	7.09	7.11	7.11	6.47	6.48	6.44	6.44	6.44
21	7.06	7.06	7.02	7.04	7.02	7.09	7.09	6.98	6.98	7.04	6.44	6.44	6.40	6.40	6.40
22	7.00	7.01	6.99	7.00	6.99	...	...	...	...	...	...	...	...	...	...
23	7.00	7.01	6.97	6.97	6.99	...	...	...	...	...	...	...	...	...	...
24	6.98	6.98	6.95	6.96	6.97	7.02	7.04	6.98	7.06	7.02	6.41	6.43	6.41	6.41	6.43
25	...	...	...	...	...	7.04	7.09	7.03	7.09	7.05	6.36	6.39	6.36	6.39	6.39
26	...	...	...	...	...	7.10	7.10	7.07	7.07	7.07	6.42	6.43	6.40	6.40	6.43
27	6.96	6.96	6.96	6.96	6.96	7.06	7.06	7.03	7.04	7.03	6.39	6.39	6.35	6.36	6.35
28	6.91	6.93	6.91	6.92	6.93	6.98	7.04	6.98	7.04	7.04	Closed				
29	6.92	6.99	6.92	6.99	6.96	...	...	...	...	...	...	...	...	...	...
30	7.02	7.03	7.02	7.03	7.03	...	...	...	...	...	...	...	...	...	...
31	7.01	7.01	6.96	6.97	6.96	...	...	...	...	...	6.37	6.37	6.34	6.35	6.35

	APRIL					MAY					JUNE				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	6.33	6.34	6.28	6.34	6.33	6.11	6.12	6.11	6.12	6.12	...	...	...	...	...
2	6.37	6.37	6.34	6.34	6.36	6.14	6.16	6.12	6.12	6.14	6.31	6.36	6.31	6.34	6.34
3	6.31	6.33	6.31	6.32	6.32	...	...	...	...	...	6.37	6.44	6.37	6.41	6.40
4	6.31	6.31	6.22	6.22	6.26	...	...	...	...	...	6.41	6.56	6.41	6.56	6.56
5	...	...	...	...	...	6.10	6.10	6.04	6.04	6.07	6.52	6.52	6.48	6.52	6.51
6	...	...	...	...	...	6.08	6.08	6.06	6.06	6.06	6.44	6.45	6.32	6.32	6.34
7	6.23	6.26	6.22	6.25	6.26	6.10	6.10	6.03	6.03	6.05	...	...	...	...	...
8	6.16	6.16	6.13	6.15	6.15	6.04	6.04	6.04	6.04	6.04	...	...	...	...	...
9	6.12	6.12	6.01	6.03	6.01	6.10	6.12	6.07	6.10	6.10	6.34	6.40	6.31	6.37	6.40
10	6.03	6.06	6.01	6.02	6.03	...	...	...	...	...	6.31	6.31	6.27	6.29	6.29
11	6.01	6.01	5.97	5.97	5.98	...	...	...	...	...	6.30	6.37	6.30	6.33	6.34
12	...	...	...	...	...	6.13	6.16	6.12	6.16	6.13	6.29	6.32	6.26	6.26	6.26
13	...	...	...	...	...	6.11	6.11	6.08	6.06	6.10	6.23	6.23	6.13	6.13	6.20
14	5.96	5.96	5.91	5.92	5.91	6.09	6.09	6.08	6.09	6.09	...	...	...	...	...
15	5.81	5.84	5.81	5.84	5.82	6.09	6.19	6.09	6.18	6.19	...	...	...	...	...
16	5.79	5.81	5.77	5.79	5.78	6.26	6.26	6.21	6.21	6.22	6.13	6.14	6.11	6.13	6.14
17	5.81	5.86	5.81	5.85	5.85	...	...	...	...	...	6.09	6.11	6.09	6.09	6.10
18	5.84	5.88	5.83	5.86	5.88	...	...	...	...	...	6.08	6.10	6.08	6.09	6.09
19	...	...	...	...	...	6.22	6.22	6.18	6.21	6.20	6.12	6.13	6.11	6.13	6.12
20	...	...	...	...	...	6.30	6.30	6.22	6.22	6.24	6.13	6.13	6.11	6.12	6.11
21	5.88	5.89	5.87	5.89	5.89	6.21	6.23	6.20	6.20	6.20	...	...	...	...	...
22	5.90	5.97	5.89	5.97	5.95	6.19	6.20	6.19	6.20	6.20	...	...	...	...	...
23	6.11	6.13	6.10	6.10	6.10	6.20	6.20	6.17	6.17	6.18	6.13	6.15	6.12	6.15	6.14
24	6.10	6.15	6.09	6.13	6.10	...	...	...	...	...	6.08	6.09	6.08	6.06	6.09
25	6.16	6.17	6.11	6.15	6.17	...	...	...	...	...	6.06	6.09	6.06	6.09	6.08
26	...	...	...	...	...	Closed					6.10	6.10	6.07	6.08	6.08
27	...	...	...	...	...	6.15	6.18	6.15	6.18	6.17	6.04	6.07	5.99	5.99	6.06
28	6.16	6.16	6.10	6.11	6.11	6.18	6.21	6.17	6.21	6.21	...	...	...	...	...
29	6.07	6.11	6.07	6.11	6.11	6.27	6.35	6.26	6.35	6.29	...	...	...	...	...
30	6.12	6.12	6.10	6.10	6.11	6.35	6.35	6.28	6.31	6.28	6.01	6.01	5.95	5.95	5.98
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

1986 90-DAY U.S. TREASURY BILLS
Daily Cash Market Price Range (Discount; Bid Side)

JULY

Date	Open	High	Low	Close	2:00
1	...	...	...	...	...
2	...	6.04	6.02	6.02	6.02
3	5.98	5.98	5.90	5.90	5.92
4	Closed				
5	...	...	...	...	...
6	...	...	...	...	...
7	5.90	5.91	5.86	5.88	5.88
8	5.90	5.95	5.90	5.95	5.94
9	5.93	5.93	5.86	5.88	5.90
10	5.87	5.88	5.80	5.80	5.85
11	5.78	5.78	5.75	5.75	5.76
12	...	...	...	...	...
13	...	...	...	...	...
14	5.78	5.80	5.77	5.77	5.79
15	5.77	5.79	5.77	5.77	5.77
16	5.78	5.80	5.77	5.80	5.77
17	5.80	5.80	5.72	5.77	5.73
18	5.77	5.77	5.70	5.71	5.71
19	...	...	...	...	...
20	...	...	...	...	...
21	5.69	5.73	5.69	5.73	5.73
22	5.75	5.75	5.72	5.75	5.73
23	5.81	5.83	5.80	5.80	5.82
24	5.80	5.83	5.80	5.81	5.81
25	5.81	5.82	5.80	5.82	5.82
26	...	...	...	...	...
27	...	...	...	...	...
28	5.83	5.91	5.83	5.89	5.91
29	5.87	5.89	5.87	5.87	5.88
30	5.88	5.89	5.84	5.84	5.85
31	5.85	5.85	5.77	5.77	5.80

AUGUST

Date	Open	High	Low	Close	2:00
1	5.75	5.81	5.76	5.78	5.78
2	...	...	...	...	...
3	...	...	...	...	...
4	5.77	5.80	5.72	5.72	5.73
5	5.73	5.73	5.70	5.73	5.73
6	5.72	5.74	5.71	5.71	5.74
7	5.73	5.73	5.71	5.71	5.72
8	5.71	5.72	5.71	5.71	5.71
9	...	...	...	...	...
10	...	...	...	...	...
11	5.71	5.71	5.70	5.71	5.71
12	5.60	5.63	5.60	5.62	5.62
13	5.61	5.62	5.58	5.58	5.58
14	5.60	5.60	5.58	5.59	5.60
15	5.56	5.58	5.56	5.56	5.58
16	...	...	...	...	...
17	...	...	...	...	...
18	5.58	5.64	5.58	5.62	5.62
19	5.60	5.60	5.57	5.57	5.58
20	5.55	5.56	5.48	5.48	5.50
21	5.45	5.45	5.38	5.40	5.38
22	5.38	5.40	5.37	5.38	5.37
23	...	...	...	...	...
24	...	...	...	...	...
25	5.41	5.41	5.28	5.29	5.28
26	5.29	5.32	5.28	5.30	5.31
27	5.30	5.34	5.30	5.30	5.34
28	5.32	5.32	5.29	5.29	5.29
29	5.23	5.23	5.17	5.17	5.17
30	...	...	...	...	...
31	...	...	...	...	...

SEPTEMBER

Date	Open	High	Low	Close	2:00
1	Closed				
2	5.21	5.21	5.17	5.21	5.21
3	5.22	5.27	5.22	5.23	5.25
4	5.20	5.24	5.20	5.21	5.21
5	5.26	5.28	5.25	5.25	5.25
6	...	...	...	...	...
7	...	...	...	...	...
8	5.29	5.29	5.24	5.26	5.24
9	5.25	5.27	5.20	5.20	5.22
10	5.21	5.21	5.18	5.18	5.18
11	5.19	5.22	5.19	5.22	5.20
12	5.20	5.20	5.18	5.18	5.19
13	...	...	...	...	...
14	...	...	...	...	...
15	5.20	5.20	5.17	5.18	5.18
16	5.14	5.14	5.14	5.14	5.14
17	5.14	5.14	5.13	5.14	5.14
18	5.14	5.24	5.24	5.14	5.24
19	5.28	5.28	5.26	5.26	5.28
20	...	...	...	...	...
21	...	...	...	...	...
22	5.26	5.26	5.25	5.26	5.25
23	5.25	5.28	5.24	5.25	5.28
24	5.25	5.25	5.24	5.25	5.24
25	5.24	5.25	5.23	5.24	5.24
26	5.24	5.27	5.23	5.23	5.26
27	...	...	...	...	...
28	...	...	...	...	...
29	5.27	5.31	5.26	5.31	5.28
30	5.24	5.24	5.21	5.21	5.21
31	...	...	...	...	...

OCTOBER

Date	Open	High	Low	Close	2:00
1	5.21	5.22	5.20	5.20	5.21
2	5.21	5.21	5.20	5.21	5.20
3	5.19	5.19	5.06	5.06	5.12
4	...	...	...	...	...
5	...	...	...	...	...
6	5.04	5.06	5.04	5.06	5.05
7	5.08	5.10	5.06	5.06	5.07
8	5.09	5.09	5.04	5.07	5.04
9	5.05	5.07	5.05	5.07	5.07
10	5.07	5.09	5.07	5.08	5.08
11	...	...	...	...	...
12	...	...	...	...	...
13	Closed				
14	5.08	5.16	5.08	5.16	5.12
15	5.17	5.21	5.17	5.18	5.19
16	5.19	5.23	5.18	5.23	5.19
17	5.22	5.29	5.22	5.28	5.29
18	...	...	...	...	...
19	...	...	...	...	...
20	5.30	5.35	5.30	5.32	5.32
21	5.31	5.33	5.31	5.32	5.33
22	5.35	5.35	5.31	5.31	5.31
23	5.30	5.30	5.28	5.29	5.28
24	5.30	5.30	5.28	5.29	5.28
25	...	...	...	...	...
26	...	...	...	...	...
27	5.31	5.31	5.20	5.21	5.20
28	5.20	5.25	5.19	5.25	5.21
29	5.26	5.26	5.20	5.21	5.21
30	5.17	5.20	5.14	5.19	5.20
31	5.19	5.26	5.19	5.19	5.21

NOVEMBER

Date	Open	High	Low	Close	2:00
1	...	...	...	...	...
2	...	...	...	...	...
3	5.19	5.24	5.19	5.24	5.22
4	5.28	5.28	5.26	5.26	5.26
5	5.27	5.29	5.26	5.27	5.27
6	5.28	5.29	5.27	5.29	5.27
7	5.32	5.33	5.31	5.32	5.33
8	...	...	...	...	...
9	...	...	...	...	...
10	5.46	5.46	5.39	5.43	5.44
11	Closed				
12	5.40	5.41	5.36	5.39	5.40
13	5.39	5.41	5.38	5.40	5.39
14	5.40	5.40	5.38	5.38	5.39
15	...	...	...	...	...
16	...	...	...	...	...
17	5.41	5.42	5.40	5.42	5.42
18	5.39	5.39	5.35	5.36	5.36
19	5.35	5.36	5.32	5.32	5.34
20	5.34	5.40	5.34	5.39	5.40
21	5.39	5.39	5.36	5.37	5.37
22	...	...	...	...	...
23	...	...	...	...	...
24	5.36	5.39	5.36	5.39	5.37
25	5.36	5.41	5.36	5.41	5.41
26	5.34	5.42	5.34	5.40	5.40
27	Closed				
28	5.42	5.42	5.39	5.41	5.41
29	...	...	...	...	...
30	...	...	...	...	...
31	...	...	...	...	...

DECEMBER

Date	Open	High	Low	Close	2:00
1	5.42	5.43	5.40	5.43	5.43
2	5.43	5.43	5.41	5.41	5.42
3	5.41	5.42	5.40	5.42	5.42
4	5.42	5.42	5.35	5.35	5.40
5	5.40	5.45	5.40	5.44	5.45
6	...	...	...	...	...
7	...	...	...	...	...
8	5.46	5.52	5.46	5.50	5.51
9	5.52	5.52	5.49	5.50	5.50
10	5.52	5.52	5.49	5.49	5.50
11	5.51	5.51	5.49	5.49	5.50
12	5.50	5.50	5.48	5.49	5.49
13	...	...	...	...	...
14	...	...	...	...	...
15	5.54	5.54	5.51	5.51	5.51
16	5.58	5.60	5.56	5.60	5.59
17	5.61	5.65	5.61	5.64	5.65
18	5.62	5.63	5.60	5.60	5.62
19	5.61	5.61	5.52	5.52	5.52
20	...	...	...	...	...
21	...	...	...	...	...
22	5.52	5.55	5.52	5.54	5.54
23	5.51	5.56	5.51	5.56	5.56
24	5.59	5.59	5.58	5.58	5.58
25	Closed				
26	5.59	5.59	5.58	5.58	5.58
27	...	...	...	...	...
28	...	...	...	...	...
29	5.65	5.70	5.65	5.69	5.70
30	5.70	5.72	5.70	5.71	5.71
31	5.70	5.70	5.65	5.65	5.68

1986 FEDERAL FUNDS DAILY RANGE

Date	JANUARY Open	High	Low	Close	2:00	FEBRUARY Open	High	Low	Close	2:00	MARCH Open	High	Low	Close	2:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	8 3/8	8 3/4	8 3/8	8 1/4	8 3/4	...	...	...	...	...	...	...	...	...	...
3	8 1/2	8 1/2	8	8	8 5/16	8	8	7 15/16	7 15/16	7 15/16	7 7/8	7 15/16	7 3/4	7 3/4	7 15/16
4	...	...	...	...	...	7 13/16	7 13/16	7 9/16	7 9/16	7 3/4	7 13/16	7 13/16	7 9/16	7 9/16	7 11/16
5	...	...	...	...	...	7 11/16	7 9/16	7 1/2	7 1/2	7 5/8	7 3/4	7 3/4	7 11/16	7 11/16	7 11/16
6	8	8	7 7/8	7 7/8	7 15/16	7 9/16	7 3/4	7 9/16	7 3/4	7 3/4	7 11/16	7 11/16	7 1/2	7 1/2	7 9/16
7	7 13/16	7 13/16	7 11/16	7 11/16	7 11/16	7 3/4	7 3/4	7 11/16	7 11/16	7 3/4	7 9/16	7 9/16	7 1/4	7 1/4	7 1/4
8	7 3/4	7 3/4	7 11/16	7 3/4	7 11/16	...	...	...	...	...	...	...	...	...	...
9	7 7/8	7 15/16	7 7/8	7 7/8	7 7/8	...	...	...	...	...	...	...	...	...	...
10	7 13/16	7 7/8	7 3/4	7 3/4	7 13/16	7 7/8	7 7/8	7 13/16	7 13/16	7 7/8	7 15/16	7 15/16	7 1/4	7 5/16	7 3/8
11	...	...	...	...	...	7 13/16	7 13/16	7 3/4	7 13/16	7 13/16	7 3/8	7 9/16	7 3/8	7 9/16	7 7/16
12	...	...	...	...	...	8	8 1/8	7 3/4	7 3/4	8 1/8	7 3/4	8	7 3/4	7 3/4	7 13/16
13	8 1/16	8 1/8	7 7/8	7 7/8	8 1/16	7 15/16	7 15/16	7 3/4	7 3/4	7 13/16	7 1/2	7 9/16	7 7/16	7 7/16	7 1/2
14	7 15/16	7 15/16	7 13/16	7 7/8	7 13/16	7 13/16	7 13/16	7 5/8	7 9/16	7 5/8	7 7/16	7 7/16	7 3/16	7 1/4	7 9/16
15	8 1/2	8 5/8	8 3/8	8 1/2	8 1/2	...	...	...	...	...	...	...	...	...	...
16	7 13/16	7 7/8	7 13/16	7 7/8	7 7/8	...	...	...	...	...	...	...	...	...	...
17	7 13/16	7 7/8	7 11/16	7 7/8	7 3/4	Closed					7 1/2	7 1/2	7 7/16	7 1/2	7 7/16
18	...	...	...	...	...	7 15/16	8 1/8	7 15/16	8 1/8	8	7 5/8	7 5/8	7 3/8	7 3/8	7 7/16
19	...	...	...	...	...	7 7/8	7 15/16	7 5/8	7 5/8	7 13/16	7 3/8	7 3/8	7 1/4	7 5/16	7 1/4
20	Closed					7 13/16	7 13/16	7 3/4	7 3/4	7 13/16	7 1/4	7 1/4	7 1/8	7 1/4	7 1/8
21	7 13/16	8 1/8	7 13/16	8 1/8	7 13/16	7 3/4	7 3/4	7 9/16	7 9/16	7 5/8	7 3/16	7 3/16	7 1/16	7 3/16	7 1/16
22	8	8	7 7/8	7 7/8	8	...	...	...	...	...	...	...	...	...	...
23	7 15/16	7 15/16	7 13/16	7 15/16	7 13/16	...	...	...	...	...	...	...	...	...	...
24	7 3/4	7 15/16	7 5/8	7 15/16	7 3/4	7 7/8	7 7/8	7 3/4	7 7/8	7 13/16	7 1/8	7 3/16	7 1/8	7 3/16	7 3/16
25	...	...	...	...	...	7 13/16	7 15/16	7 13/16	7 15/16	7 13/16	7 5/16	7 5/16	7 1/4	7 1/4	7 5/16
26	...	...	...	...	...	8	8 1/8	7 1/4	7 1/4	8 1/8	7 3/8	7 5/8	7 3/8	7 3/8	7 9/16
27	7 7/8	8	7 7/8	7 15/16	8	7 7/8	7 7/8	7 13/16	7 7/8	7 7/8	7 3/8	7 1/2	7 3/8	7 1/2	7 3/8
28	7 7/8	7 7/8	7 3/4	7 3/4	7 7/8	7 7/8	8	7 13/16	8	7 15/16	Closed				
29	7 3/4	8	7 11/16	7 3/4	8	...	...	...	...	...	...	...	...	...	...
30	7 15/16	8	7 15/16	8	8	...	...	...	...	...	...	...	...	...	...
31	8	8 3/16	7 15/16	8 3/16	8 1/16	...	...	...	...	...	8	8	7 3/4	7 7/8	7 7/8

Date	APRIL Open	High	Low	Close	2:00	MAY Open	High	Low	Cloue	2:0U	JUNE Open	High	Low	Close	2:00
1	7 1/2	7 1/2	7 3/8	7 1/2	7 7/16	7	7 1/16	7	7	7 1/16	...	...	...	...	...
2	7 3/8	7 1/2	7 5/16	7 5/16	7 7/16	6 7/8	6 7/8	6 3/4	6 3/4	6 13/16	6 3/4	7	6 3/4	6 15/16	7
3	7 7/16	7 7/16	7 1/4	7 1/4	7 3/8	...	...	...	...	...	7 1/16	7 1/8	7	7	7 1/8
4	7 1/4	7 1/4	6 3/4	6 3/4	7	...	...	...	...	...	7 1/8	7 3/16	6 15/16	6 15/16	6 15/16
5	...	...	...	...	...	6 13/16	6 7/8	6 3/4	6 3/4	6 13/16	7	7	6 7/8	6 7/8	6 15/16
6	...	...	...	...	...	6 3/4	6 3/4	6 5/8	6 5/8	6 5/8	6 13/16	6 13/16	6 3/4	6 3/4	6 13/16
7	7	7 3/16	7	7	7 1/8	6 3/4	6 3/4	6 1/4	6 1/4	6 1/2	...	...	...	...	...
8	7 1/8	7 1/8	6 7/8	6 7/8	6 15/16	6 3/4	6 13/16	6 3/4	6 13/16	6 3/4	...	...	...	...	...
9	6 3/4	6 7/8	6	6 1/2	6 1/4	6 11/16	6 3/4	6 11/16	6 3/4	6 3/4	6 15/16	7	6 7/8	6 7/8	6 15/16
10	7 1/8	7 1/8	7	7 1/16	7 1/16	...	...	...	...	...	6 7/8	6 7/8	6 3/4	6 3/4	6 13/16
11	6 3/4	6 7/8	6 3/16	6 13/16	6 11/16	...	...	...	...	...	6 13/16	6 13/16	6 3/4	6 3/4	6 3/4
12	...	...	...	...	...	6 13/16	6 7/8	6 13/16	6 13/16	6 7/8	6 13/16	6 7/8	6 13/16	6 13/16	6 13/16
13	...	...	...	...	...	6 13/16	6 13/16	6 3/4	6 3/4	6 3/4	6 13/16	6 13/16	6 3/4	6 3/4	6 3/4
14	6 7/8	7	6 7/8	7	6 15/16	6 3/4	6 13/16	6 11/16	6 11/16	6 3/4	...	...	...	...	...
15	7	7	7	7	7	6 7/8	7	6 7/8	7	6 15/16	...	...	...	...	...
16	6 7/8	6 15/16	6 7/8	6 15/16	6 15/16	6 3/4	6 3/4	6 11/16	6 11/16	6 11/16	6 15/16	6 15/16	6 7/8	6 7/8	6 7/8
17	6 3/4	6 3/4	6 11/16	6 11/16	6 11/16	...	...	...	...	...	6 7/8	6 7/8	6 11/16	6 11/16	6 3/4
18	6 5/8	6 3/4	6 9/16	6 5/8	6 3/4	...	...	...	...	...	6 7/8	6 7/8	6 3/4	6 7/8	6 3/4
19	...	...	...	...	...	6 13/16	6 7/8	6 13/16	6 13/16	6 13/16	6 13/16	6 13/16	6 7/8	6 7/8	6 13/16
20	...	...	...	...	...	6 13/16	6 13/16	6 3/4	6 3/4	6 13/16	6 3/4	6 13/16	6 3/4	6 3/4	6 3/4
21	6 13/16	7	6 13/16	7	6 15/16	6 15/16	7	6 3/4	7	6 3/4	...	...	...	...	...
22	7	7 5/16	7	7 5/16	7 1/16	6 3/4	6 7/8	6 3/4	6 7/8	6 13/16	...	...	...	...	...
23	7 3/8	7 5/8	7	7	7 7/16	6 3/4	6 13/16	6 3/4	6 13/16	6 3/4	6 13/16	6 7/8	6 13/16	6 7/8	6 7/8
24	7	7	6 7/8	6 7/8	6 7/8	...	...	...	...	...	6 7/8	6 7/8	6 3/4	6 3/4	6 7/8
25	6 3/4	6 3/4	6 11/16	6 3/4	6 11/16	...	...	...	...	...	6 13/16	6 13/16	6 3/4	6 3/4	6 13/16
26	...	...	...	...	...	Closed					6 13/16	6 13/16	6 3/4	6 13/16	6 13/16
27	...	...	...	...	...	6 13/16	7 1/16	6 13/16	7 1/16	7	6 3/4	6 15/16	6 3/4	6 15/16	6 7/8
28	6 13/16	6 13/16	6 13/16	6 13/16	6 13/16	6 7/8	7	6 13/16	6 13/16	6 15/16	...	...	...	...	...
29	6 3/4	6 7/8	6 3/4	6 7/8	6 13/16	6 13/16	6 13/16	6 3/4	6 13/16	6 3/4	...	...	...	...	...
30	6 3/4	7 1/8	6 3/4	7 1/8	7 1/16	6 3/4	6 7/8	6 3/4	6 7/8	6 13/16	7 1/4	8	7 1/4	8	7 3/8
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

1986 FEDERAL FUNDS DAILY RANGE

JULY

Date	Open	High	Low	Close	2:00
1	...	...	...	...	...
2	...	7 1/8	7	7 1/8	7 1/8
3	6 7/8	6 7/8	6 3/4	6 7/8	6 13/16
4	Closed				
5	...	...	...	...	...
6	...	...	...	...	...
7	6 13/16	6 7/8	6 13/16	6 13/16	6 7/8
8	6 7/8	6 7/8	6 13/16	6 13/16	6 13/16
9	6 3/4	6 3/4	6 11/16	6 11/16	6 11/16
10	6 3/4	6 3/4	6 11/16	6 11/16	6 3/4
11	6 7/16	6 7/16	6 3/8	6 7/16	6 3/8
12	...	...	...	...	...
13	...	...	...	...	...
14	6 7/16	6 7/16	6 3/8	6 3/8	6 7/16
15	6 3/8	6 3/8	6 1/4	6 5/16	6 5/16
16	6 1/2	6 1/2	6 3/8	6 1/2	6 3/8
17	6 7/16	6 1/2	6 3/8	6 1/2	6 1/2
18	6 3/8	6 3/8	6 5/16	6 5/16	6 5/16
19	...	...	...	...	...
20	...	...	...	...	...
21	6 7/16	6 7/16	6 7/16	6 7/16	6 7/16
22	6 3/8	6 3/8	6 5/16	6 5/16	6 5/16
23	6 3/8	6 3/8	6 5/16	6 5/16	6 3/8
24	6 5/16	6 5/16	6 1/4	6 5/16	6 1/4
25	6 1/4	6 5/16	6 1/4	6 5/16	6 1/4
26	...	...	...	...	...
27	...	...	...	...	...
28	6 3/8	6 7/16	6 3/8	6 3/8	6 3/8
29	6 5/16	6 5/16	6 3/16	6 3/16	6 1/4
30	6 5/16	6 5/16	6 1/8	6 3/16	6 1/8
31	6 1/4	6 3/8	6 1/4	6 3/8	6 1/4

AUGUST

Date	Open	High	Low	Close	2:00
1	6 1/4	6 3/8	6 3/16	6 3/16	6 3/8
2	...	...	...	...	...
3	...	...	...	...	...
4	6 5/16	6 3/8	6 5/16	6 5/16	6 5/16
5	6 5/16	6 5/16	6 1/4	6 1/4	6 5/16
6	6 1/4	6 1/4	6 3/16	6 1/4	6 3/16
7	6 1/4	6 5/16	6 1/4	6 1/4	6 1/4
8	6 5/16	6 5/16	6 1/4	6 1/4	6 1/4
9	...	...	...	...	...
10	...	...	...	...	...
11	6 5/16	6 3/8	6 1/4	6 1/4	6 5/16
12	6 1/4	6 1/4	6 3/16	6 3/16	6 1/4
13	6 1/8	6 1/8	5 3/4	5 3/4	6
14	6 3/16	6 1/4	6 3/16	6 1/4	6 3/16
15	6 5/16	6 1/2	6 5/16	6 1/2	6 5/16
16	...	...	...	...	...
17	...	...	...	...	...
18	6 5/16	6 3/8	6 5/16	6 5/16	6 5/16
19	6 5/16	6 5/16	6 1/4	6 1/4	6 1/4
20	6 1/4	6 1/4	6 1/8	6 1/4	6 1/8
21	5 15/16	5 15/16	5 13/16	5 7/8	5 13/16
22	5 13/16	5 13/16	5 3/4	5 13/16	5 13/16
23	...	...	...	...	...
24	...	...	...	...	...
25	5 7/8	5 7/8	5 13/16	5 13/16	5 7/8
26	5 13/16	5 13/16	5 3/4	5 13/16	5 3/4
27	5 13/16	5 13/16	5 3/4	5 3/4	5 3/4
28	5 13/16	5 13/16	5 3/4	5 13/16	5 3/4
29	5 11/16	5 3/4	5 11/16	5 11/16	5 11/16
30	...	...	...	...	...
31	...	...	...	...	...

SEPTEMBER

Date	Open	High	Low	Close	2:00
1	Closed				
2	5 13/16	5 7/8	5 13/16	5 13/16	5 7/8
3	5 7/8	5 7/8	5 3/4	5 3/4	5 13/16
4	5 3/4	5 3/4	5 3/4	5 3/4	5 3/4
5	5 11/16	5 3/4	5 11/16	5 5/8	5 3/4
6	...	...	...	...	...
7	...	...	...	...	...
8	5 13/16	5 13/16	5 3/4	5 3/4	5 13/16
9	5 13/16	5 13/16	5 3/4	5 3/4	5 3/4
10	5 13/16	5 13/16	5 13/16	5 11/16	5 11/16
11	5 13/16	5 7/8	5 13/16	5 7/8	5 13/16
12	5 13/16	5 7/8	5 3/4	5 7/8	5 13/16
13	...	...	...	...	...
14	...	...	...	...	...
15	5 7/8	5 15/16	5 7/8	5 15/16	5 15/16
16	5 7/8	5 7/8	5 3/16	5 13/16	5 13/16
17	5 3/4	5 13/16	5 3/4	5 13/16	5 3/4
18	5 13/16	5 7/8	5 3/4	5 7/8	5 3/4
19	5 3/4	5 13/16	5 11/16	5 11/16	5 13/16
20	...	...	...	...	...
21	...	...	...	...	...
22	5 13/16	5 7/8	5 13/16	5 7/8	5 7/8
23	5 3/4	5 5/8	5 11/16	5 5/8	5 11/16
24	5 5/8	5 3/4	5 9/16	5 7/8	5 3/4
25	5 7/8	5 7/8	5 13/16	5 7/8	5 7/8
26	5 7/8	5 7/8	5 13/16	5 7/8	5 7/8
27	...	...	...	...	...
28	...	...	...	...	...
29	5 15/16	6 1/8	5 15/16	5 15/16	6 1/8
30	7	7	6	6	6 7/8
31	...	...	...	...	...

OCTOBER

Date	Open	High	Low	Close	2:00
1	5 7/8	5 15/16	5 7/8	5 15/16	5 15/16
2	5 7/8	5 7/8	5 7/8	5 7/8	5 7/8
3	5 3/4	5 3/4	5 11/16	5 11/16	5 11/16
4	...	...	...	...	...
5	...	...	...	...	...
6	5 3/4	5 3/4	5 5/8	5 5/8	5 3/4
7	5 5/8	5 5/8	5	5	5 3/8
8	5 1/2	5 1/2	5	5 1/4	5 1/2
9	5 3/4	5 7/8	5 3/4	5 7/8	5 3/4
10	5 3/4	5 3/4	5 5/8	5 5/8	5 11/16
11	...	...	...	...	...
12	...	...	...	...	...
13	Closed				
14	5 13/16	5 7/8	5 13/16	5 13/16	5 13/16
15	5 7/8	5 7/8	5 13/16	5 7/8	5 13/16
16	5 13/16	5 13/16	5 13/16	5 13/16	5 13/16
17	5 3/4	5 7/8	5 3/4	5 7/8	5 3/4
18	...	...	...	...	...
19	...	...	...	...	...
20	5 13/16	5 7/8	5 13/16	5 13/16	5 13/16
21	5 13/16	5 13/16	5 13/16	5 13/16	5 13/16
22	5 15/16	6 1/4	5 15/16	6 1/4	5 15/16
23	5 7/8	5 15/16	5 7/8	5 15/16	5 7/8
24	5 3/4	5 13/16	5 11/16	5 11/16	5 13/16
25	...	...	...	...	...
26	...	...	...	...	...
27	5 13/16	5 13/16	5 13/16	5 13/16	5 13/16
28	5 13/16	5 13/16	5 3/4	5 13/16	5 13/16
29	5 3/4	5 3/4	5 13/16	5 3/4	5 3/4
30	5 13/16	6	5 13/16	6	5 7/8
31	5 7/8	5 15/16	5 7/8	5 7/8	5 15/16

NOVEMBER

Date	Open	High	Low	Close	2:00
1	...	...	...	...	...
2	...	...	...	...	...
3	5 7/8	6	5 7/8	5 15/16	5 15/16
4	5 7/8	5 15/16	5 7/8	5 15/16	5 15/16
5	6	6 3/4	5 15/16	6 3/4	6 1/2
6	5 15/16	6 1/16	5 15/16	6	6 1/16
7	5 7/8	5 15/16	5 13/16	5 13/16	5 7/8
8	...	...	...	...	...
9	...	...	...	...	...
10	5 7/8	5 15/16	5 7/8	5 7/8	5 7/8
11	Closed				
12	5 7/8	5 15/16	5 7/8	5 15/16	5 15/16
13	5 15/16	5 15/16	5 13/16	5 13/16	5 7/8
14	5 7/8	5 7/8	5 13/16	5 7/8	5 7/8
15	...	...	...	...	...
16	...	...	...	...	...
17	6	6 1/8	6	6 1/16	6 1/8
18	5 15/16	6	5 15/16	5 15/16	6
19	6 5/8	7 3/4	6 1/2	7 3/4	7 1/2
20	6 1/8	6 3/16	6 1/8	6 1/8	6 3/16
21	6	6	5 7/8	5 7/8	5 15/16
22	...	...	...	...	...
23	...	...	...	...	...
24	5 15/16	5 15/16	5 15/16	5 15/16	5 15/16
25	5 15/16	6	5 15/16	6	5 15/16
26	5 15/16	6 1/8	5 15/16	6 1/8	5 15/16
27	Closed				
28	5 15/16	6 1/8	5 15/16	6 1/8	6 1/8
29	...	...	...	...	...
30	...	...	...	...	...
31	...	...	...	...	...

DECEMBER

Date	Open	High	Low	Close	2:00
1	5 15/16	6 3/4	5 15/16	6 3/4	6 3/4
2	6 1/4	6 3/4	6	6	6 1/2
3	6 5/8	7	6 1/2	7	6 5/8
4	6 1/4	6 1/4	5 7/8	5 7/8	6 1/16
5	6	6	5 7/8	5 7/8	5 7/8
6	...	...	...	...	...
7	...	...	...	...	...
8	6	6	6	6	6
9	5 15/16	5 15/16	5 7/8	5 7/8	5 15/16
10	5 7/8	5 7/8	5 13/16	5 13/16	5 13/16
11	5 13/16	5 7/8	5 13/16	5 7/8	5 13/16
12	5 13/16	6 1/16	5 13/16	5 15/16	6 1/16
13	...	...	...	...	...
14	...	...	...	...	...
15	6 3/8	6 9/16	6 3/8	6 1/2	6 1/2
16	6 3/8	6 7/16	6 3/8	6 3/8	6 3/8
17	6 3/8	8	6 3/8	7 1/4	8
18	6 1/2	6 1/2	6 5/16	6 5/16	6 3/8
19	6	6 1/4	6	6 1/4	6 3/16
20	...	...	...	...	...
21	...	...	...	...	...
22	6 3/8	6 7/8	6 7/16	6 1/2	6 7/16
23	6 3/8	6 3/8	6 5/16	6 5/16	6 5/16
24	6 1/4	6 1/4	6 3/16	6 3/16	6 3/16
25	Closed				
26	6 1/8	6 7/8	6 1/8	6 1/2	6 1/2
27	...	...	...	...	...
28	...	...	...	...	...
29	6 3/4	9	6 3/4	9	6 3/4
30	10	16	10	14	16
31	30	30	10	10	10

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

JUNE 1986 9350 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.94	.94	.91	.91	.92	.993	4	2
14..	....	.96B	....	.96B	.99	.997	....	2
15..	....	1.03B	....	1.02B	.89	.997	....	2
16..	....	1.16B	....	1.16B	1.19	.999	....	2
17..	....	....	1.10A	1.10A	1.14	.999	....	2
18..	....	1.16B	....	1.14N	1.08	.998	....	....
21..	....	....	1.04A	....	....	.998	....	....
22..	....	1.24B	.91A	....	....	.994	....	....

JUNE 1986 9375 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.96	.96	.93	.93	.94	.996	20	20
17..	....	....	.85A	.85A	.89	.993	....	....
18..	....	.91B	....	.89N	.83	.990	....	....

JUNE 1986 9400 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.40	.46	.40	.45A	.44	.873	221	211
11..	....	.46B	.43A	.43A	.43	.872	....	211
14..	....	.47B	....	.47B	.50	.917	....	211
15..	....	.53B	....	.53B	.50	.919	....	211
16..	....	.68B	....	.66B	.70	.974	....	211
17..	.62	.63	.60A	.63	.63	.964	1	210
18..	.63	.66B	.63	.63	.59	.949	50	129
21..	....	....	.53A	.56A	.52	.935	....	102
22..	.40	.40	.39	.39	.38	.847	50	101
23..	.36	.36	.29A	.31A	.28	.750	....	101
24..	.30	.30	.18A	.18A	.17	.562	105	201
25..	.17	.20B	.14A	.14A	.13	.475	100	276
28..	....	.20B	....	.20B	.21	.680	....	276
29..	....	.23B	.18A	.20A	.20	.670	....	271
30..	.18	.18	.16	.18	.17	.648	165	289

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.14	.14	.14	.14	.14	.584	50	299
2..	.10	.11	.10	.11	.12	.587	112	411
5..	.14	.15	.14	.15	.18	.733	31	422
6..	.15	.18	.15	.18	.18	.715	105	368
7..	.15	.15	.13A	.15B	.18	.740	3	362
8..	.22	.22	.20	.20	.20	.797	152	329
9..	.14	.15B	.11	.11	.12	.623	104	330
12..	.06	.06	.05	.05A	.05	.391	223	246
13..	.02	.05	.02	.05	.05	.405	129	291
14..	....	.07B	.04A	.04A	.04	.312	....	273
15..	.02	.02	.01A	.01A	.01	.006	10	273
16..	....	....	....	.01N	....	.000	....	....

JUNE 1986 9425 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.19	.25B	.19	.22B	.24	.683	161	107
11..	.26	.26	.23	.24	.23	.677	54	135
14..	....	.27B	....	.27B	.29	.751	....	155
15..	.31	.33B	.31	.33B	.29	.753	100	218
16..	.49	.49	.49	.49	.47	.893	20	238
17..	.43	.43	.38A	.42	.42	.863	20	228
18..	....	.44B	.40A	.40A	.38	.825	100	328
21..	.34	.34	.32A	.33A	.31	.781	....	328
22..	....	....	.23A	.23A	.19	.607	5	328
23..	.15	.15	.12	.12	.11	.464	14	331
24..	.11	.12B	.06	.06	.06	.268	153	445
25..	.06	.07	.05	.06	.05	.199	147	584
28..	....	.09B	....	.07B	.08	.357	....	584
29..	.11	.11	.07	.07	.07	.342	29	593
30..	.07	.08	.06	.07B	.07	.315	29	596

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.06	.06	.04	.05	.05	.252	29	602
2..	.05	.05	.04A	.04A	.04	.243	3	604
5..	.04	.05	.04	.05	.05	.339	20	624
6..	.06	.06	.05	.06	.06	.301	102	726
7..	.04	.05	.04	.05	.05	.307	102	784
8..	.06	.06	.04	.06	.06	.348	78	833
9..	.02	.04	.02	.03	.03	.160	34	841
12..	.01	.01	.01	.01	.01	.022	1	867
13..	.01	.01	.01	.01	.01	.012	103	894
14..	CAB	CAB	CAB	CAB	CAB	.001	2	893

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

JUNE 1986 9425 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	CAB	CAB	CAB	CAB	CAB	.000	4	839
16..	CAB	CAB	CAB	CAB	CAB	.000	7	....

JUNE 1986 9450 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.07	.09	.07	.09	.09	.427	322	263
11..	.10	.11	.09	.11	.10	.415	494	577
14..	.11	.14	.10	.14	.13	.489	484	767
15..	.13	.19	.13	.15@.14	.14	.489	738	1201
16..	.18	.30	.18	.27	.28	.704	320	1192
17..	.20	.29	.19	.26A	.25	.653	351	1337
18..	.24	.26B	.22	.22	.20	.590	201	1324
21..	.18	.18	.14	.14	.14	.512	156	1343
22..	.15	.16	.08	.09	.08	.315	361	1413
23..	.08	.08	.05	.06	.06	.196	188	1464
24..	.06	.06	.03	.04	.03	.082	93	1501
25..	.03	.04	.02	.03	.02	.052	328	1711
28..	.03	.04	.03	.04	.03	.115	108	1723
29..	.04	.04	.03	.03	.03	.105	88	1745
30..	.03	.03	.02	.03	.03	.090	40	1713

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.03	.02	.02	.02	.061	102	1735
2..	.01	.01	.01	.01	.01	.053	2	1710
5..	.02	.02	.01	.02	.02	.073	15	1725
[illegible]	.02	.02	.02	.02	.02	.053	316	1885
[illegible]	[illegible]	.02	.01	.02	.02	.049	9	1882
8..	....	....	....	.02N	.01	.053	....	1882
9..	.01	.01	CAB	.01	....	.010	46	1879
12..	CAB	CAB	CAB	CAB	CAB	.000	46	1798
13..	CAB	CAB	CAB	CAB	CAB	.000	10	1788
14..	CAB	CAB	CAB	CAB	CAB	.000	13	1775
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1775
16..	CAB	CAB	CAB	CAB	CAB	.000	6	....

JUNE 1986 9475 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.04	.05	.04	.04	.05	.187	2112	2106
14..	.04	.06	.04	.06	.06	.232	1961	4032
15..	.06	.08	.06	.07	.07	.230	511	4382
16..	.09	.15	.08	.15	.14	.433	956	4479
17..	.13	.14	.10	.13	.12	.379	1080	4775
18..	.13	.13	.09A	.09A	.09	.316	887	4531
21..	.09	.09	.06	.06A	.05	.238	192	4458
22..	.04	.05	.03	.03	.03	.109	255	4623
23..	.02	.03	.01	.02	.02	.052	99	4696
24..	.01	.02	.01	.02	.01	.015	144	4703
25..	.02	.02	.01	.01	.01	.008	10	4713
28..	....	....	....	.01N	.01	.021	....	4713
29..	....	....	....	.01N	.01	.018	....	4713
30..	.01	.01	.01	.01	.01	.014	4	4713

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	.01	.007	25	4738
2..	.01	.01	.01	.01	....	.005	25	4713
5..	CAB	CAB	CAB	CAB	CAB	.006	....	4713
6..	CAB	CAB	CAB	CAB	CAB	.003	....	4713
7..	CAB	CAB	CAB	CAB	CAB	.002	....	4713
8..	CAB	CAB	CAB	CAB	CAB	.002	....	4713
9..	CAB	CAB	CAB	CAB	CAB	.000	....	4713
12..	CAB	CAB	CAB	CAB	CAB	.000	....	4775
13..	CAB	CAB	CAB	CAB	CAB	.000	....	4775
14..	CAB	CAB	CAB	CAB	CAB	.000	....	4775
15..	CAB	CAB	CAB	CAB	CAB	.000	....	4660

JUNE 1986 9500 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.02	.02	.02	.02	.02	.059	1	1
14..	....	....	....	.02N	.02	.075	....	1
15..	....	....	....	.02N	.02	.073	....	1
16..	.04	.07	.04	.07	.07	.191	350	351
17..	.04	.06	.04	.06	.05	.157	232	369
18..	.05	.05	.03	.03	.03	.118	210	482
21..	.03	.03	.02	.02	.02	.073	23	465
22..	.01	.01	.01	.01	.01	.023	101	486
23..	.01	.01	.01	.01	.01	.008	71	506

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

JUNE 1986 9500 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.01	.01	.01	.01	....	.001	70	572
25..	CAB	CAB	CAB	CAB	CAB	.000	....	572
28..	CAB	CAB	CAB	CAB	CAB	.002	....	572
29..	CAB	CAB	CAB	CAB	CAB	.001	....	572
30..	CAB	CAB	CAB	CAB	CAB	.001	....	562

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	562
2..	CAB	CAB	CAB	CAB	CAB	.000	....	562
5..	CAB	CAB	CAB	CAB	CAB	.000	....	562
6..	CAB	CAB	CAB	CAB	CAB	.000	....	562
7..	CAB	CAB	CAB	CAB	CAB	.000	....	571
8..	CAB	CAB	CAB	CAB	CAB	.000	....	571
9..	CAB	CAB	CAB	CAB	CAB	.000	....	591
12..	CAB	CAB	CAB	CAB	CAB	.000	....	591
13..	CAB	CAB	CAB	CAB	CAB	.000	....	591
14..	CAB	CAB	CAB	CAB	CAB	.000	....	571
15..	CAB	CAB	CAB	CAB	CAB	.000	....	561

SEPTEMBER 1986 9325 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.64	.64	.64	.64	.72	.844	5	5
9..	....	.73B	.62A	.62A	.60	.786	....	5
10..	....	.61B	....	.61B	.64	.804	....	5
11..	....	....	.57A	.63A	.64	.805	....	5
12..	....	.68B	....	.64N	.64	.819	....	5
13..	....	.81B	....	.81B	.92	.920	....	5
16..	....	.94B	.91A	.92N	.95	.935	....	5
17..	....	1.00B	....	.95N	.97	.940	....	5
18..	....	.99B	....	.97N	1.00	.947	....	5
19..	....	....	.94A	.94A	.92	.933	....	5
20..	....	.93B	....	.93B	.96	.945	....	5
23..	....	....	....	.96N	.96	.951	....	5
24..	....	1.01B	....	1.01B	1.01	.959	....	5
25..	....	1.02B	....	1.02B	1.02	.964	....	5
26..	....	....	....	1.02N	1.03	.967	....	5
27..	....	1.05B	....	1.05B	1.10	.977	....	5
30..	....	1.12B	....	1.12B	1.16	.986	....	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.21B	....	1.16N	1.12	.984	....	5
2..	....	....	....	1.12N	1.14	.987	....	5
3..	....	1.20B	....	1.20B	1.25	.993	....	5
4..	Exchange Closed, Independence Day							
7..	....	....	....	1.25N	1.21	.994	....	5
8..	....	....	....	1.21N	1.06	.988	....	5
9..	....	1.12B	....	1.12B	1.15	.993	....	5
10..	....	1.16B	....	1.16B	1.15	.994	....	5
11..	....	1.20B	....	1.20B	1.23	.997	....	5
14..	....	....	....	1.23N	1.28	.996	....	5
15..	....	....	....	1.28N	1.29	.999	....	5
16..	....	....	....	1.29N	1.25	.999	....	5
17..	....	....	....	1.25N	1.27	.999	....	5
18..	....	....	....	1.27N	1.30	.999	....	5
21..	....	1.34B	....	1.30N	1.29	.999	....	5
22..	....	....	1.25A	1.25A	1.23	.999	....	5
23..	....	....	1.13A	1.13A	1.11	.999	....	5
24..	....	....	....	1.11N	1.03	.999	....	5
25..	....	....	....	1.03N	1.04	.999	....	5
28..	....	....	1.03A	1.03A	.98	.999	....	5
29..	....	.99B	....	.99B	1.04	.999	....	5
30..	....	....	....	1.04N	1.07	.999	....	5
31..	....	1.09B	....	1.09B	1.21	.999	....	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.24B	....	1.24B	1.19	.999	....	5
4..	....	....	....	1.19N	1.24	.999	....	5
5..	....	....	1.20A	1.20A	1.18	.999	....	5
6..	....	....	....	1.18N	1.15	.999	....	5
7..	....	....	....	1.15N	1.17	.999	....	5
8..	....	....	....	1.17N	1.20	.999	....	5
11..	....	1.23B	....	1.23B	1.24	.999	....	2
12..	....	1.29B	....	1.29B	1.31	1.000	....	2
13..	....	1.32B	....	1.32B	1.41	1.000	....	2
14..	....	....	1.39A	1.39A	1.35	1.000	....	2
15..	....	....	....	1.35N	1.35	1.000	....	2
18..	....	....	....	1.35N	1.32	1.000	....	2
19..	....	1.35B	....	1.35B	1.36	1.000	....	2
20..	....	1.37B	....	1.37B	1.38	1.000	....	2
21..	....	1.42B	....	1.42B	1.48	1.000	....	2

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9325 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	....	....	1.47A	1.47A	1.51	1.000	....	2
25..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9350 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	.27	.29	.27	.29	.29	.519	76	76
5..	.37	.37	.37	.37	.33	.561	1	77
6..	.43	.43	.42A	.43	.51	.735	11	88
9..	....	.53B	.43A	.43A	.42	.657	....	88
10..	....	.43B	....	.43B	.45	.680	....	88
11..	....	....	.39A	.45N	.45	.680	....	88
12..	....	.50B	....	.45N	.45	.698	....	88
13..	.58	.62	.58	.62	.71	.843	6	91
16..	....	.72B	....	.71N	.73	.867	....	90
17..	....	.77B	....	.73N	.74	.875	....	90
18..	....	.77B	....	.74N	.77	.886	....	90
19..	....	....	.71A	.71A	.70	.861	....	90
20..	....	.73B	.69A	.73B	.74	.882	....	90
23..	.70	.70	.70	.70	.74	.889	1	90
24..	....	.78B	....	.78B	.78	.904	....	90
25..	....	.80B	....	.80B	.78	.913	....	90
26..	....	....	....	.78N	.79	.918	....	90
27..	.83	.86B	.83	.86B	.87	.939	5	90
30..	.94	.94	.94	.94	.93	.957	70	88

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.95	.96B	.93A	.93A	.87	.953	5	75
2..	....	....	....	.87N	.89	.960	....	75
3..	....	.95B	....	.95B	1.00	.977	....	75
4..	Exchange Closed; Independence Day							
7..	....	....	....	1.00N	.96	.978	....	75
8..	....	....	.89A	.89A	.82	.957	....	75
9..	....	.89B	....	.89B	.90	.974	....	75
10..	....	....	....	.90N	.90	.975	....	75
11..	....	.97B	....	.97B	.99	.985	....	75
14..	....	....	....	.99N	1.03	.992	....	75
15..	....	....	....	1.03N	1.04	.994	....	75
16..	....	....	....	1.04N	1.00	.993	....	75
17..	....	....	....	1.00N	1.02	.995	....	75
18..	..	....	....	1.02N	1.05	.997	....	75
21..	....	1.09B	....	1.05N	1.04	.997	....	75
22..	.98	.98	.98	.98	.98	.997	4	79
23..	....	....	.88A	.88A	.86	.993	....	79
24..	....	....	....	.86N	.82	.992	....	79
25..	....	....	....	.82N	.83	.993	....	79
28..	....	....	.78A	.78A	.73	.990	....	79
29..	....	.74B	....	.74B	.79	.994	....	79
30..	....	....	....	.79N	.82	.996	....	79
31..	....	.84B	....	.84B	.96	.999	....	79

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.00B	.94A	.94A	.94	.999	....	79
4..	....	....	....	.94N	.99	.999	....	79
5..	....	....	.95A	.95A	.93	.999	....	79
6..	....	....	....	.93N	.90	.999	....	79
7..	....	....	....	.90N	.92	.999	....	79
8..	....	....	....	.92N	.95	.999	....	19
11..	....	.98B	....	.98B	.99	.999	....	15
12..	....	1.04B	....	1.04B	1.06	.999	....	15
13..	....	1.07B	....	1.07B	1.16	.999	....	15
14..	1.11	1.11	1.11	1.11	1.10	1.000	4	15
15..	....	....	....	1.10N	1.10	1.000	....	15
18..	....	....	....	1.10N	1.07	1.000	....	15
19..	....	1.10B	....	1.10B	1.11	1.000	....	15
20..	....	1.12B	....	1.12B	1.13	1.000	....	15
21..	....	1.17B	....	1.17B	1.23	1.000	....	15
22..	....	....	1.22A	1.22A	1.26	1.000	....	15
25..	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9375 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	.30	.31	.30	.31	.36	.586	5	5
21..	....	.36B	....	.36N	.37	.591	....	5
22..	....	.36B	....	.37N	.37	.586	....	5
23..	.39	.39	.39	.39	.40	.614	2	7
26..	Exchange Closed; Memorial Day							
27..	.43	.43	.43	.43	.43	.655	2	5
28..	....	....	.39A	.39A	.38	.611	....	5
29..	....	....	.31A	.31A	.29	.525	....	5
30..	....	....	....	.29N	.28	.513	....	5

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9375 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.22	.22	.22	.22	.20	.394	1	5
3	.20	.20	.20	.20	.23	.435	1	6
4	....	....	.19A	.20A	.18	.370	....	6
5	.24	.24	.20	.20	.20	.411	18	24
6	.28	.31B	.28	.31B	.35	.597	5	24
9	.34	.37B	.29A	.29A	.28	.507	1	25
10	.28	.28	.28	.28	.30	.532	....	25
11	.27	.30	.26A	.30	.30	.532	19	44
12	....	.33B	....	.30N	.30	.551	....	44
13	.40	.45	.40	.45	.51	.731	26	46
16	.52	.52	.51A	.51A	.53	.761	1	46
17	....	.56B	....	.53N	.54	.772	....	46
18	....	.56B	....	.54N	.56	.788	....	44
19	.48	.48	.48	.48	.49	.750	1	44
20	....	.51B	....	.51B	.53	.778	....	44
23	.49	.49	.49	.49	.53	.785	2	44
24	....	.57B	....	.55B	.55	.808	....	44
25	....	.58B	....	.58B	.58	.821	....	44
26	....	....	....	.58N	.57	.828	....	44
27	.62	.62	.62	.62	.63	.862	1	43
30	....	.64B	....	.64B	.69	.894	....	43
IN JULY								
1	....	.72B	....	.69N	.64	.883	....	43
2	.67	.67	.65A	.65A	.66	.896	1	44
3	....	.71B	....	.71B	.77	.933	....	44
4	Exchange Closed; Independence Day							
7	....	....	.76A	.76A	.73	.931	....	44
8	.63	.63	.61	.61	.60	.883	6	39
9	....	.65B	....	.65B	.67	.919	....	39
10	....	....	....	.67N	.67	.922	....	39
11	....	.74B	....	.74B	.74	.948	....	39
14	....	....	....	.74N	.78	.967	....	39
15	.75	.75	.75	.75	.79	.972	1	38
16	....	....	....	.79N	.76	.969	....	38
17	....	....	....	.76N	.77	.975	....	38
18	....	.79B	....	.79B	.80	.982	....	38
21	....	.84B	....	.80N	.79	.985	....	38
22	....	....	.77A	.77A	.73	.980	....	37
23	....	....	.64A	.64A	.61	.961	....	37
24	....	....	....	.61N	.58	.953	....	37
25	....	....	....	.58N	.59	.959	....	37
28	....	....	.54A	.54A	.49	.937	....	37
29	....	....	....	.49N	.54	.959	....	37
30	....	....	....	.54N	.57	.968	....	37
31	....	.65B	....	.65B	.71	.991	....	37
IN AUGUST								
1	....	.75B	.69A	.69A	.69	.991	....	37
4	....	....	....	.69N	.74	.997	....	37
5	....	....	.70A	.70A	.68	.996	....	37
6	....	....	....	.68N	.65	.995	....	37
7	....	....	....	.65N	.67	.997	....	37
8	.69	.69	.69	.69	.70	.998	1	37
11	....	.73B	....	.73B	.74	.999	....	37
12	....	.79B	....	.79B	.81	.999	....	37
13	....	.82B	....	.82B	.91	.999	....	37
14	....	....	.86A	.89A	.85	.999	....	37
15	....	....	....	.85N	.85	.999	....	37
18	....	....	.84A	.84A	.82	1.000	....	36
19	....	.85B	....	.85B	.86	1.000	....	36
20	....	.87B	....	.86N	.88	1.000	....	35
21	....	.92B	....	.92B	.98	1.000	....	1
22	....	....	.97A	.97A	1.01	1.000	....	....

SEPTEMBER 1986 9400 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.43	.43	.41	.41	.39	.538	5	5
28	....	.43B	....	.39N	.45	.620	....	5
29	....	.46B	....	.45N	.46	.629	....	5
30	....	....	....	.46N	.48	.647	....	5
IN MAY								
1	....	....	....	.48N	.45	.622	....	5
2	.40	.40	.40	.40	.43	.608	20	24
5	.46	.46	.46	.46	.50	.679	....	24
6	....	....	....	.50N	.50	.675	5	24
7	....	....	.48A	.50N	.51	.685	....	24
8	....	.52B	....	.51N	.53	.705	....	24
9	....	....	.47A	.49A	.45	.643	....	24

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9400 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	.38A	.39A	.36	.572	....	24
13	.35	.38B	.33A	.38B	.39	.594	....	24
14	....	.40B	.37A	.37A	.36	.572	....	24
15	....	....	.27A	.27A	.27	.484	....	24
16	....	....	.23A	.23A	.22	.418	....	24
19	....	.24B	....	.22N	.20	.389	....	24
20	....	....	....	.20N	.24	.444	....	24
21	....	.25B	....	.24N	.24	.450	....	24
22	.26	.26	.24	.24	.24	.444	15	39
23	.25	.26	.25	.26	.26	.472	80	119
26	Exchange Closed; Memorial Day							
27	.30	.30	.30	.30	.28	.513	1	119
28	.29	.29	.25A	.25A	.24	.466	1	119
29	.22	.22	.19A	.19A	.18	.379	2	120
30	.16	.17B	.16	.17B	.17	.367	1	121
IN JUNE								
2	.12	.12	.12	.12	.12	.259	25	146
3	.12	.13	.12	.13	.13	.294	49	184
4	....	....	.11A	.11A	.10	.239	....	184
5	....	.12B	....	.12B	.12	.273	3	187
6	.22	.22	.22	.22	.22	.446	7	191
9	....	.23B	.18A	.18A	.17	.356	4	195
10	....	....	....	.17N	.18	.379	1	195
11	....	....	.16A	.18N	.18	.379	....	195
12	.23	.23	.19A	.19A	.18	.396	5	195
13	.24	.31	.24	.31	.34	.588	14	199
16	.30	.35	.30	.35	.35	.620	2	201
17	.38	.39	.36	.36A	.37	.633	13	203
18	....	.38B	.35A	.37N	.38	.652	2	203
19	....	....	.33A	.34A	.32	.604	....	203
20	....	.34B	.31A	.33B	.35	.637	....	203
23	....	....	....	.35N	.34	.641	....	203
24	.39	.39	.39	.39	.36	.669	2	205
25	....	.39B	....	.38B	.39	.683	....	205
26	....	....	....	.39N	.39	.692	....	205
27	.42	.42	.42	.42	.43	.738	....	205
30	.44	.45	.43	.45	.47	.781	5	199
IN JULY								
1	.47	.50B	.43	.44B	.44	.762	1	199
2	.38	.45	.38	.44	.45	.778	7	201
3	.45	.51B	.45	.51B	.53	.841	2	200
4	Exchange Closed; Independence Day							
7	.52	.52	.50	.50	.51	.832	21	188
8	.44	.44	.44	.44	.38	.745	24	183
9	....	.43B	....	.43B	.46	.805	....	164
10	....	....	....	.46N	.45	.809	....	164
11	.48	.51	.46	.46	.51	.858	6	164
14	.46	.50B	.48	.50B	.56	.894	4	164
15	....	....	.55A	.55A	.56	.905	....	164
16	.53	.53	.51	.51	.51	.893	4	164
17	....	....	....	.51N	.53	.908	....	164
18	....	.54B	....	.54B	.57	.925	....	164
21	....	.59B	....	.57N	.55	.931	....	164
22	.50	.50	.50	.50	.49	.912	1	165
23	....	....	.41A	.41A	.38	.851	....	165
24	....	....	.36A	.38N	.36	.827	....	165
25	....	.38B	....	.36N	.37	.838	....	165
28	.30	.30	.30	.30	.26	.768	2	162
29	.28	.28	.28	.28	.31	.825	4	162
30	....	....	....	.31N	.34	.852	....	162
31	....	.41B	....	.41B	.46	.939	....	162
IN AUGUST								
1	....	.50B	.45A	.45A	.45	.936	....	162
4	.42	.42	.42	.42	.49	.967	2	164
5	....	....	.45A	.47A	.43	.953	....	164
6	....	....	.40A	.40A	.41	.946	....	164
7	....	....	.39A	.41N	.42	.959	....	164
8	.44	.44	.44	.44	.45	.975	4	164
11	.49	.49	.49	.49	.49	.992	3	164
12	.56	.58B	.56	.56	.56	.998	1	163
13	.59	.68B	.59	.64	.66	999	82	153
14	.61	.61	.59A	.61	.60	.999	2	152
15	.62	.62	.62	.62	.60	.999	11	141
18	....	....	.54A	.54A	.57	.999	....	133
19	....	.60B	....	.60B	.61	.999	....	133
20	.61	.64B	.61	.61	.63	1.000	2	131
21	.67	.72B	.67	.72B	.73	1.000	7	78
22	....	....	.70A	.73N	.76	1.000	....	78
25	....	....	....	....	....	1.000	....	....

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9425 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.32	.32	.32	.32	.32	.501	16	16
30	.33	.33	.33	.33	.34	.522	33	49
IN MAY								
1	.32	.32	.31A	.31A	.31	.496	21	70
2	.27	.28B	.27	.28B	.29	.480	5	70
5	.31	.31	.31	.31	.34	.553	100	170
6	....	....	....	.34N	.34	.549	....	170
7	.30	.31B	.30	.31B	.35	.559	10	175
8	.35	.35	.35	.35	.37	.581	75	255
9	.31	.31	.30A	.31	.30	.512	....	245
12	....	....	.24A	.24A	.23	.436	1	245
13	....	.25B	.21A	.25B	.25	.457	....	245
14	....	.27B	....	.25N	.23	.435	....	175
15	.19	.19	.15	.15	.16	.349	5	179
16	....	....	.15A	.15A	.14	.289	....	179
19	....	....	....	.14N	.12	.263	....	179
20	....	....	....	.12N	.15	.310	....	179
21	.15	.15	.15	.15	.15	.315	17	186
22	....	....	....	.15N	.15	.309	....	186
23	....	.16B	....	.15N	.16	.334	....	186
26	Exchange Closed; Memorial Day							
27	.19	.19	.19	.19	.17	.369	....	186
28	.18	.18	.16	.16	.15	.325	13	199
29	.12	.12	.11A	.12	.11	.248	10	206
30	.11	.11	.11	.11	.11	.238	30	231
IN JUNE								
2	.09	.09	.08A	.08A	.07	.153	2	231
3	.05	.07	.05	.07	.08	.179	12	232
4	.05	.05	.05	.05	.06	.139	....	232
5	....	.07B	....	.07B	.07	.163	1	232
6	....	.10B	....	.10B	.12	.303	....	232
9	.13	.14B	.11A	.11A	.10	.225	50	246
10	....	....	....	.10N	.11	.244	....	246
11	.10	.10	.09A	.10	.10	.243	100	332
12	....	.11B	....	.10N	.10	.257	....	332
13	.12	.17B	.12	.17B	.21	.432	1	333
16	.20	.21	.20	.20	.22	.463	4	330
17	.24	.24	.21	.23A	.23	.475	30	336
18	.23	.25	.22A	.24	.24	.494	28	361
19	.23	.23	.21	.21	.20	.442	3	361
20	....	....	.19A	.20N	.21	.474	....	361
23	.21	.23	.21	.23	.20	.473	6	366
24	.22	.24	.22	.24	.22	.501	4	366
25	.23	.26	.23	.24A	.23	.515	3	367
26	.22	.24	.22	.24	.23	.522	3	368
27	.27	.27	.25	.25	.26	.573	3	368
30	.30	.30	.29A	.30	.29	.619	11	379
IN JULY								
1	.29	.31B	.29	.29	.26	.592	2	377
2	.28	.28	.28	.28	.26	.609	3	380
3	.27	.34	.27	.30	.33	.691	14	379
4	Exchange Closed; Independence Day							
7	.30	.30	.30	.30	.31	.670	36	371
8	.24	.24	.22	.22	.21	.551	26	346
9	.25	.26	.25	.26	.27	.627	3	346
10	.27	.27	.27	.27	.26	.629	20	335
11	.31	.31	.30A	.30A	.30	.696	3	331
14	.31	.35	.31	.35	.35	.745	1	332
15	.37	.37	.30	.30	.34	.759	3	333
16	....	....	.33A	.33A	.30	.733	....	333
17	.31	.31	.28A	.31	.32	.755	1	332
18	....	.33B	.30A	.32N	.35	.783	....	332
21	.35	.36B	.35	.35	.33	.787	25	332
22	....	....	.30A	.30A	.28	.741	....	332
23	.22	.22	.18	.18	.19	.625	3	333
24	.18	.18	.18	.18	.17	.582	50	335
25	.16	.16	.16	.16	.16	.595	1	336
28	....	....	.13A	.13A	.11	.475	....	336
29	.12	.12	.12	.12	.14	.551	38	349
30	....	....	....	.14N	.15	.590	12	362
31	.23	.23	.23	.23	.23	.760	4	362
IN AUGUST								
1	.25	.27B	.23A	.23A	.23	.745	2	360
4	....	.24B	....	.24B	.27	.817	....	360
5	.19	.19	.19	.19	.21	.758	4	360
6	.21	.21	.18	.18	.19	.727	7	356
7	.19	.19	.15	.15	.21	.760	5	358
8	.19	.20B	.19	.20B	.22	.808	1	357

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9425 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.23	.23	.23	.23	.25	.882	2	357
12	....	.32B	....	.32B	.32	.946	....	357
13	....	.34B	....	.34B	.41	.988	....	355
14	.34	.35B	.34	.34	.35	.980	1	355
15	.37	.37	.37	.37	.35	.986	1	356
18	....	....	.29A	.29A	.32	.995	....	350
19	.36	.37	.36	.36	.36	.999	2	350
20	.38	.41B	.36	.38	.38	.999	106	282
21	....	.46B	....	.46B	.48	1.000	50	77
22	.46	.47	.45A	.47	.51	1.000	27	63
25	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9450 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.33	.33	.22	.27	.27	.528	308	272
11	.27	.28B	.25	.25	.26	.518	31	297
14	.29	.33	.29	.30	.33	.600	35	324
15	.37	.40	.37	.39	.39	.589	37	332
16	.44	.57B	.44	.57B	.52	.680	33	318
17	.44	.52B	.44	.51	.50	.627	27	291
18	.50	.50	.48A	.48A	.45	.611	1	291
21	.40	.41	.38	.39	.38	.560	330	454
22	.41	.41	.33A	.34A	.29	.464	4	379
23	.25	.26	.22A	26	.25	.396	20	394
24	.25	.25	.20	.20	.18	.318	86	465
25	.22	.23	.20A	.21A	.17	.287	2	446
28	.21	.21	.21	.21	.22	.363	10	456
29	.23	.23	.22A	.23	.22	.374	....	456
30	.22	.24	.22	.24	.23	.395	57	513
IN MAY								
1	.19	.21	.19	.21	.21	.371	26	539
2	.20	.20	.17	.17	.18	.355	9	548
5	....	.20B	....	.20B	.22	.423	196	386
6	....	....	....	.22N	.22	.417	....	386
7	.21	.24	.21	.24	.23	.427	54	438
8	.23	.24B	.23	.24B	.24	.448	2	438
9	.21	.21	.19	.19A	.19	.380	5	440
12	.16	.16	.15A	.15A	.15	.307	1	441
13	.15	.17	.13A	.17	.16	.326	8	444
14	.17	.18	.14	.14	.14	.305	24	439
15	.12	.12	.10A	.10A	.10	.231	20	443
16	.07	.08	.07	.08	.08	.182	30	416
19	....	....	....	.08N	.07	.161	....	416
20	.04	.06B	.04	.06B	.08	.198	4	416
21	.08	.08	.08	.08	.08	.201	1	417
22	....	....	....	.08N	.08	.196	....	417
23	....	.09B	....	.08N	.09	.216	....	417
26	Exchange Closed; Memorial Day							
27	.12	.12	.11A	.11A	.10	.242	5	417
28	.12	.12	.08	.08	.08	.205	71	372
29	.08	.08	.06	.06	.06	.147	16	377
30	.07	.07	.07	.07	.06	.139	2	377
IN JUNE								
2	.05	.05	.05	.05	.04	.081	1	377
3	....	....	....	.04N	.04	.098	....	377
4	.04	.04	.04	.04	.03	.072	11	376
5	....	....	....	.03N	.04	.087	....	376
6	.08	.08	.07	.07	.07	.185	12	375
9	.08	.08	.06A	06A	.05	.127	5	380
10	....	....	....	.05N	.06	.140	....	380
11	....	....	....	.06N	.05	.140	....	380
12	.06	.06	.05	.05	.05	.149	550	814
13	.06	.11B	.06	.11B	.11	.287	801	1540
16	.13	.13	.13	.13	.13	.311	15	1539
17	.13	.14	.13	.13	.13	.321	26	1539
18	.14	.14	.14	.14	.14	.337	1	1540
19	....	....	.12A	.12A	.11	.290	250	1331
20	.10	.10	.09	.09	.10	.316	501	1766
23	....	....	....	.10N	.10	.311	2	1768
24	....	.11B	....	.11B	.12	.333	....	1768
25	.14	.15	.13	.13	.12	.344	15	1768
26	.14	.14	.13A	.13A	.13	.349	30	1777
27	.15	.15	.14	.14	.13	.394	30	1767
30	.15	.15	.14	.14	.15	433	122	1850

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9450 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.16	.17	.15	.15	.14	.402	51	1839
2..	.11	.13	.11	.13	.13	.415	12	1836
3..	.15	.17	.13	.17	.18	.501	77	1828
4..	Exchange Closed; Independence Day							
7..	.18	.18	.15	.16	.16	.467	16	1807
8..	.12	.12	.08	.10	.10	.344	63	1854
9..	....	.13B	....	.13B	.14	.416	....	1853
10..	.12	.14	.12	.14	.13	.414	31	1856
11..	.14	.17	.14	.14	.15	.483	122	1892
14..	.13	.16	.13	.15B	.16	.528	52	1937
15..	.16	.16	.14	.15	.16	.539	71	1924
16..	.17	.17	.14	.14	.14	.500	6	1920
17..	.14	.14	.12	.14	.15	.521	55	1975
18..	.14	.16B	.14	.14	.16	.552	54	2027
21..	.16	.17B	.14A	.14A	.14	.544	49	2027
22..	.11	.15	.11	.12	.12	.478	88	1952
23..	.08	.08	.06	.06	.07	.343	23	1951
24..	....	....	....	.07N	.06	.299	....	1938
25..	....	....	....	.06N	.06	.306	....	1937
28..	.04	.04	.04	.04	.04	.196	50	1886
29..	.04	.05	.04	.05	.05	.250	21	1886
30..	.04	.05B	.04	.04	.06	.279	22	1903
31..	.06	.08	.06	.08	.09	.447	161	1901

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.09	.09	.07	.07	.08	.418	22	1914
4..	....	....	....	.08N	.09	.485	....	1914
5..	.08	.08	.07	.07	.07	.393	15	1929
6..	....	....	.04A	.06A	.05	.344	....	1929
7..	.06	.06	.04A	.06	.06	.370	10	1929
8..	.05	.05	.05	.05	.05	.414	40	1937
11..	....	....	....	.05N	.07	.480	....	1937
12..	.07	.10B	.07	.07	.10	.622	15	1929
13..	.10	.17	.10	.17	.18	.811	88	1929
14..	.11	.13B	.10	.10	.12	.721	30	1919
15..	.12	.12	.11	.11	.12	.734	23	1927
18..	.09	.09	.09	.09	.10	.718	2	1949
19..	.12	.13	.11	.11	.12	.852	56	1934
20..	.15	.16	.11	.15	.14	.935	188	1849
21..	.17	.25	.17	.25	.23	.999	53	1828
22..	.19	.23	.19	.22	.26	.999	963	1316
25..	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 9475 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	.17	.18B	.17	.18B	.22	.462	50	50
15..	.24	.25	.24	.25	.25	.451	13	62
16..	.30	.43	.30	.42	.39	.550	59	14
17..	.35	.39	.35	.37	.36	.496	97	105
18..	.37	.37	.34A	.34A	.31	.480	96	200
21..	.27	.27	.27	.27	.25	.427	10	205
22..	.25	.25	.23A	.23A	.19	.336	1	211
23..	....	....	.15A	.18A	.16	.275	....	213
24..	.16	.16	.14A	.15A	.12	.211	5	216
25..	.12	.12	.12	.12	.11	.187	5	221
28..	.13	.13	.13	.13	.14	.249	50	221
29..	.15	.15	.14A	.15	.15	.259	10	231
30..	....	....	....	.15N	.15	.278	....	231

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.14A	.14A	.13	.259	....	231
2..	....	....	....	.13N	.11	.243	....	231
5..	.13	.13	.13	.13	.15	.301	4	229
6..	....	....	....	.15N	.15	.295	....	229
7..	....	....	....	.15N	.15	.303	....	229
8..	....	....	....	.15N	.16	.321	....	229
9..	....	....	.12A	.14A	.12	.260	....	229
12..	....	....	.09A	.10A	.10	.199	....	229
13..	.08	.11	.08	.11	.10	.214	88	229
14..	....	....	....	.10N	.09	.197	....	229
15..	....	....	.07A	.07A	.06	.140	....	229
16..	....	....	....	.06N	.05	.105	....	229
19..	....	....	....	.05N	.04	.090	....	227
20..	....	....	....	.04N	.05	.114	....	227
21..	....	....	....	.05N	.05	.117	....	227
22..	....	....	....	.05N	.05	.113	....	227
23..	....	....	....	.05N	.05	.127	....	227
26..	Exchange Closed; Memorial Day							
27..	....	.06B	....	.06B	.06	.143	....	227
28..	....	....	....	.06N	.05	.117	....	227
29..	....	....	.04A	.05N	.04	.078	....	227
30..	....	....	....	.04N	.04	.073	....	227

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9475 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.04N	.03	.038	....	227
3..	....	....	....	.03N	.03	.047	....	227
4..	....	....	....	.03N	.02	.033	....	227
5..	....	....	....	.02N	.02	.041	....	227
6..	....	....	....	.02N	.03	.101	....	227
9..	....	.04B	....	.03N	.03	.063	....	227
10..	....	....	....	.03N	.03	.071	....	227
11..	....	....	....	.03N	.03	.071	....	227
12..	....	....	....	.03N	.03	.076	....	227
13..	....	.04B	....	.04B	.06	.170	....	227
16..	....	....	....	.06N	.07	.186	....	227
17..	.08	.08	.08	.08	.07	.193	1	228
18..	.08	.08	.07A	.08	.07	.205	2	230
19..	....	....	....	.07N	.06	.168	....	230
20..	.05	.05	.05	.05	.05	.186	1	231
23..	....	....	....	.05N	.05	.179	....	231
24..	.07	.07	.07	.07	.06	.194	10	241
25..	.07	.07	.07	.07	.06	.200	13	251
26..	.06	.06	.06	.06	.06	.203	1	252
27..	.06	.06	.06	.06	.06	.235	200	304
30..	.07	.07	.07	.07	.06	.262	8	311

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.07	.07	.06	.234	....	311
2..	.06	.06	.06	.06	.06	.241	8	311
3..	.08	.08	.08	.08	.09	.310	1	311
4..	Exchange Closed; Independence Day							
7..	.08	.08	.08	.08	.07	.273	10	319
8..	.06	.06	.06	.06	.05	.176	5	324
9..	....	....	....	.05N	.06	.227	....	318
10..	....	....	....	.06N	.06	.224	....	318
11..	.09	.09	.07A	.06A	.06	.274	20	318
14..	.05	.07	.05	.05	.06	.303	114	407
15..	.06	.06	.06	.06	.06	.306	7	407
16..	....	....	....	.06N	.05	.268	....	407
17..	.04	.04	.04	.04	.05	.279	106	472
18..	.06	.06	.06	.06	.06	.301	40	492
21..	....	....	....	.06N	.06	.283	....	492
22..	.04	.05	.04	.05	.04	.225	100	592
23..	.02	.02	.02	.02	.02	.131	13	599
24..	.02	.02	.02	.02	.02	.104	3	604
25..	....	....	....	.02N	.02	.105	....	604
28..	....	....	....	.02N	.01	.049	....	604
29..	....	....	....	.01N	.02	.070	....	604
30..	....	....	....	.02N	.02	.081	....	604
31..	.02	.02	.02	.02	.02	.165	100	702

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.142	....	700
4..	....	....	....	.02N	.02	.164	....	700
5..	....	....	....	.02N	.01	.107	....	700
6..	....	....	....	.01N	.01	.079	....	700
7..	....	....	....	.01N	.01	.085	....	700
8..	.01	.01	.01	.01	.01	.096	8	708
11..	....	....	....	.01N	.01	.099	8	708
12..	....	....	....	.01N	.01	.162	....	708
13..	.01	.02	.01	.02	.02	.310	15	708
14..	.02	.02	.02	.02	.01	.190	....	708
15..	.02	.02	.02	.02	.01	.173	10	708
18..	.01	.01	.01	.01	.01	.068	11	719
19..	....	....	....	.01N	.01	.091	....	704
20..	CAB	.01	CAB	.01	.01	.080	11	694
21..	.01	.03	.01	.03	.03	.368	209	622
22..	CAB	.02	CAB	.01	.01	.567	10	47
25..	....	....	....	....	....	.766	....	....

SEPTEMBER 1986 9500 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.10	.11	.08	.09A	.10	.270	255	222
11..	.11	.11	.07	.07	.08	.259	170	262
14..	.12	.13	.12	.13	.13	.328	21	359
15..	.14	.18	.14	.17	.16	.319	308	633
16..	.20	.31	.19	.31	.29	.415	817	1187
17..	.29	.29	.22	.26	.24	.365	603	1435
18..	.26	.28	.21	.21	.21	.351	334	1558
21..	.24	.24	.17	.19	.18	.302	178	1625
22..	.18	.18	.14A	.14A	.13	.225	50	1595
23..	.11	.13	.11	.12	.11	.176	196	1585
24..	.10	.10	.08	.09	.08	.129	737	1651
25..	.08	.09	.07A	.07A	.07	.112	122	1679
28..	.09	.09	.08	.09	.09	.158	168	1687

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9500 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.10	.10	.08	.08	.09	.166	97	1718
30..	.10	.10	.09	.09	.09	.182	258	1820

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.09	.09	.08	.08	.08	.167	470	1993
2..	.09	.09	.06	.07	.07	.154	59	2002
5..	.07	.10	.07	.10	.09	.198	2	2002
6..	.10	.10	.10	.10	.09	.193	1	2003
7..	.10	.10	.09A	.10	.09	.199	3	2005
8..	.10	.10	.10	.10	.09	.212	255	1994
9..	.09	.09	.08A	.08A	.08	.164	76	2020
12..	.06	.06	.06	.06	.06	.118	28	2292
13..	....	....	....	.06N	.06	.128	....	2292
14..	....	....	....	.06N	.05	.116	....	2292
15..	.05	.05	.04A	.04A	.03	.076	50	2074
16..	....	....	....	.03N	.03	.054	....	2074
19..	.03	.03	.03	.03	.03	.045	20	2094
20..	....	....	....	.03N	.03	.060	....	2094
21..	.03	.03	.03	.03	.03	.061	3	2095
22..	.03	.03	.03	.03	.03	.059	2	2096
23..	....	....	....	.03N	.03	.067	....	2096
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.03N	.03	.076	....	2096
28..	.04	.04	.03	.03	.03	.060	245	2326
29..	.03	.03	.03	.03	.02	.037	292	2618
30..	....	....	....	.02N	.02	.034	....	2620

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.02	.02	.02	.02	.02	.015	200	2615
3..	.01	.01	.01	.01	.02	.020	1	2626
4..	.01	.01	.01	.01	.01	.013	55	2628
5..	....	....	....	.01N	.01	.017	....	2613
6..	....	....	....	.01N	.02	.049	....	2613
9..	.02	.02	.01	.01	.01	.028	1	2613
10..	.02	.02	.02	.02	.02	.032	13	2613
11..	....	....	....	.02N	.01	.032	....	2613
12..	....	....	....	.01N	.01	.034	....	2613
13..	.02	.02	.02	.02	.02	.090	300	2610
16..	....	....	....	.02N	.03	.098	....	2610
17..	.03	.05	.03	.04A	.03	.102	2	2610
18..	.03	.04	.03	.03	.03	.110	211	2606
19..	....	....	....	.03N	.03	.085	....	2606
20..	....	....	....	.03N	.02	.096	....	2601
23..	....	....	....	.02N	.02	.089	....	2601
24..	....	....	....	.02N	.03	.098	....	2601
25..	.03	.03	.03	.03	.03	.101	2	2601
26..	....	....	.02A	.02A	.02	.101	....	2601
27..	....	....	....	.02N	.02	.120	....	2601
30..	....	....	....	.02N	.02	.134	....	2601

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.03	.03	.03	.02	.114	500	2748
2..	....	....	....	.02N	.02	.117	....	2748
3..	....	.04	.03	.04	.04	.161	15	2738
4..	Exchange Closed; Independence Day							
7..	....	....	....	.04N	.03	.131	....	2738
8..	....	....	....	.03N	.02	.072	....	2738
9..	....	....	....	.02N	.03	.099	....	2738
10..	.03	.03	.03	.03	.02	.096	2	2740
11..	.03	.03	.03	.03	.03	.124	111	2719
14..	.02	.02	.02	.02	.02	.135	550	2770
15..	.02	.02	.02	.02	.02	.133	35	2764
16..	.02	.02	.01	.01	.02	.108	9	2760
17..	....	....	....	.02N	.02	.111	....	2775
18..	.02	.02	.02	.02	.02	.121	2	2761
21..	.01	.01	.01	.01N	.02	.104	3	2761
22..	.01	.01	.01	.01	.01	.072	15	2776
23..	.01	.01	.01	.01	.01	.033	10	2771
24..	....	....	....	.01N	.01	.023	....	2771
25..	....	....	....	.01N	.01	.023	....	2761
28..	....	....	....	.01N	....	.007	....	2760
29..	CAB	CAB	CAB	CAB	CAB	.011	....	2760
30..	CAB	CAB	CAB	CAB	CAB	.013	....	2760
31..	CAB	CAB	CAB	CAB	CAB	.035	....	2773

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.026	....	2760
4..	CAB	CAB	CAB	CAB	CAB	.028	....	2760
5..	CAB	CAB	CAB	CAB	CAB	.013	....	2760
6..	CAB	CAB	CAB	CAB	CAB	.008	....	2760
7..	CAB	CAB	CAB	CAB	CAB	.008	....	2760
8..	CAB	CAB	CAB	CAB	CAB	.008	....	2760

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9500 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	CAB	CAB	CAB	CAB	CAB	.005	....	2760
12..	CAB	CAB	CAB	CAB	CAB	.011	....	2760
13..	CAB	CAB	CAB	CAB	CAB	.030	....	2804
14..	CAB	CAB	CAB	CAB	CAB	.009	10	2755
15..	CAB	CAB	CAB	CAB	CAB	.006	....	2755
18..	CAB	CAB	CAB	CAB	CAB	.000	44	2755
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2750
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2750
21..	CAB	CAB	CAB	CAB	CAB	.000	43	2707

SEPTEMBER 1986 9525 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.06	.06	.06	.06	.06	.170	35	30
11..	....	....	....	.06N	.05	.161	....	30
14..	....	....	....	.05N	.07	.214	10	40
15..	....	....	....	.07N	.09	.207	....	40
16..	.12	.21	.12	.21	.19	.289	1288	1260
17..	.21	.22	.15	.15	.15	.249	608	1702
18..	.18	.18	.13	.13	.14	.238	200	1772
21..	.15	.15	.12A	.13A	.11	.197	27	1790
22..	.12	.12	.09A	.09A	.08	.138	4	1785
23..	....	....	.07A	.08N	.06	.104	....	1785
24..	.06	.06	.05A	.05A	.05	.072	53	1820
25..	....	....	....	.05N	.04	.062	15	1830
28..	.05	.05	.05	.05	.05	.092	25	1830
29..	.07	.07	.05	.05	.05	.098	5	1832
30..	....	....	....	.05N	.05	.110	....	1832

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.05N	.05	.100	....	1832
2..	....	....	....	.05N	.04	.090	....	1832
5..	....	....	....	.04N	.05	.120	....	1832
6..	.06	.06	.06	.06	.06	.116	55	1887
7..	.06	.06	.05	.05	.06	.120	105	1987
8..	....	....	....	.06N	.06	.129	....	1987
9..	....	....	.05A	.05A	.05	.095	....	1987
12..	.04	.04	.04	.04	.04	.064	5	2192
13..	....	....	....	.04N	.04	.070	....	2192
14..	....	....	....	.04N	.03	.062	....	2192
15..	.02	.02	.02	.02	.02	.038	1	1993
16..	....	....	....	.02N	.02	.025	....	1993
19..	.02	.02	.02	.02	.02	.020	125	1993
20..	....	....	....	.02N	.02	.028	....	1993
21..	....	....	....	.02N	.02	.029	....	1993
22..	....	....	....	.02N	.02	.027	....	1993
23..	....	....	....	.02N	.02	.032	....	1993
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.02N	.02	.036	....	1993
28..	....	....	....	.02N	.02	.027	....	1993
29..	....	....	....	.02N	.01	.015	....	1993
30..	....	....	....	.01N	.01	.014	....	1993

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.01N	.01	.005	....	1993
3..	....	....	....	.01N	.01	.007	....	1993
4..	....	....	....	.01N	....	.004	....	1993
5..	CAB	CAB	CAB	CAB	CAB	.006	....	1993
6..	CAB	CAB	CAB	CAB	.01	.021	....	1993
9..	....	....	....	.01N	....	.011	....	1993
10..	CAB	CAB	CAB	CAB	.01	.012	....	1993
11..	....	....	....	.01N	....	.012	....	1993
12..	CAB	CAB	CAB	CAB	CAB	.013	....	1993
13..	CAB	CAB	CAB	CAB	.01	.042	....	1993
16..	....	....	....	.01N	.02	.045	....	1993
17..	....	....	....	.02N	.02	.048	....	1993
18..	....	....	....	.02N	.02	.051	....	1993
19..	....	....	....	.02N	.01	.038	....	1993
20..	....	....	....	.01N	.01	.043	....	1993
23..	....	....	....	.01N	.01	.038	....	1993
24..	....	....	....	.01N	.02	.042	....	1993
25..	....	....	....	.02N	.02	.043	....	1993
26..	....	....	....	.02N	.01	.043	....	1993
27..	....	....	....	.01N	.01	.052	....	1993
30..	....	....	....	.01N	.01	.058	....	1993

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.046	....	1993
2..	....	....	....	.01N	.01	.047	....	1993
3..	....	....	....	.01N	.02	.069	....	1993
4..	Exchange Closed; Independence Day							
7..	....	....	....	.02N	.01	.050	....	1993

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9525 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	.01N	.01	.023	....	1993
9	....	....	....	.01N	.01	.034	....	1993
10	....	....	....	.01N	.01	.032	....	1993
11	....	....	....	.01N	.01	.044	....	1993
14	....	....	....	.01N	.01	.046	....	1993
15	....	....	....	.01N	.01	.043	....	1993
16	....	....	....	.01N	....	.031	....	1993
17	CAB	CAB	CAB	CAB	CAB	.032	....	1993
18	CAB	CAB	CAB	CAB	CAB	.034	....	1993
21	CAB	CAB	CAB	CAB	CAB	.026	....	1993
22	CAB	CAB	CAB	CAB	CAB	.015	....	1993
23	CAB	CAB	CAB	CAB	CAB	.005	....	1993
24	CAB	CAB	CAB	CAB	CAB	.003	....	1993
25	CAB	CAB	CAB	CAB	CAB	.003	....	1993
28	CAB	CAB	CAB	CAB	CAB	.000	....	1993
29	CAB	CAB	CAB	CAB	CAB	.001	....	1993
30	CAB	CAB	CAB	CAB	CAB	.001	....	1993
31	CAB	CAB	CAB	CAB	CAB	.004	....	1993

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.002	....	1993
4	CAB	CAB	CAB	CAB	CAB	.002	....	1993
5	CAB	CAB	CAB	CAB	CAB	.000	....	1993
6	CAB	CAB	CAB	CAB	CAB	.000	....	1993
7	CAB	CAB	CAB	CAB	CAB	.000	....	1993
8	CAB	CAB	CAB	CAB	CAB	.000	....	1993
11	CAB	CAB	CAB	CAB	CAB	.000	....	1993
12	CAB	CAB	CAB	CAB	CAB	.000	....	1993
13	CAB	CAB	CAB	CAB	CAB	.000	....	1993
14	CAB	CAB	CAB	CAB	CAB	.000	....	1993
15	CAB	CAB	CAB	CAB	CAB	.000	....	1993
18	CAB	CAB	CAB	CAB	CAB	.000	....	1993
19	CAB	CAB	CAB	CAB	CAB	.000	....	1993
20	CAB	CAB	CAB	CAB	CAB	.000	15	1993
21	CAB	CAB	CAB	CAB	CAB	.000	....	1993

SEPTEMBER 1986 9550 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.09	.15	.09	.15	.12	.186	17	17
17	.15	.15	.12	.12	.11	.156	791	726
18	.12	.12	.08	.08	.09	.148	128	794
21	.08	.08	.06	.07A	.06	.118	124	900
22	.06	.06	.06	.06	.05	.078	11	908
23	....	....	....	.05N	.04	.056	31	915
24	.05	.05	.04	.04	.03	.037	11	919
25	.04	.04	.04	.04	.03	.031	21	929
28	....	....	....	.03N	.03	.049	....	928
29	....	....	....	.03N	.03	.053	....	928
30	....	....	....	.03N	.03	.061	....	928

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.03N	.03	.055	....	928
2	.02	.02	.02	.02	.03	.048	1	928
5	....	....	....	.03N	.04	.066	....	928
6	....	....	....	.04N	.04	.064	....	928
7	.03	.04	.03	.04	.04	.066	24	928
8	....	....	....	.04N	.04	.072	....	928
9	....	....	.03A	.03A	.03	.050	....	928
12	....	....	....	.03N	.03	.031	....	989
13	....	....	....	.03N	.03	.034	....	989
14	....	....	.02A	.02A	.02	.030	....	989
15	....	....	....	.02N	.01	.017	....	928
16	.02	.02	.02	.02	.01	.011	100	994
19	....	....	....	.01N	.01	.008	....	994
20	....	....	....	.01N	.01	.012	....	994
21	....	....	....	.01N	.01	.012	....	994
22	....	....	....	.01N	.01	.011	....	994
23	....	....	....	.01N	.01	.013	....	994
26	Exchange Closed; Memorial Day							
27	.02	.02	02	.02	.01	.015	1	995
28	....	....	....	.01N	.01	.011	....	995
29	....	....	....	.01N	....	.005	....	995
30	CAB	CAB	CAB	CAB	CAB	.005	....	995

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.001	....	995
3	CAB	CAB	CAB	CAB	CAB	.002	....	995
4	CAB	CAB	CAB	CAB	CAB	.001	....	995
5	CAB	CAB	CAB	CAB	CAB	.002	....	995
6	CAB	CAB	CAB	CAB	CAB	.008	....	995

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9550 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	CAB	CAB	CAB	CAB	CAB	.003	....	995
10	CAB	CAB	CAB	CAB	CAB	.004	....	995
11	CAB	CAB	CAB	CAB	CAB	.004	....	995
12	CAB	CAB	CAB	CAB	CAB	.004	....	995
13	CAB	CAB	CAB	CAB	CAB	.017	....	995
16	CAB	CAB	CAB	CAB	.01	.018	....	995
17	....	....	....	.01N	.01	.019	....	995
18	....	....	....	.01N	.01	.021	....	995
19	....	....	....	.01N	.01	.014	....	995
20	....	....	....	.01N	....	.016	....	995
23	CAB	CAB	CAB	CAB	CAB	.014	....	995
24	CAB	CAB	CAB	CAB	.01	.015	....	995
25	....	....	....	.01N	.01	.015	....	995
26	....	....	....	.01N	....	.015	....	995
27	CAB	CAB	CAB	CAB	CAB	.019	....	995
30	CAB	CAB	CAB	CAB	CAB	.020	....	995

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.015	....	995
2	CAB	CAB	CAB	CAB	CAB	.015	....	995
3	CAB	CAB	CAB	CAB	.01	.024	....	995
4	Exchange Closed; Independence Day							
7	....	....	....	.01N	....	.015	....	995
8	CAB	CAB	CAB	CAB	CAB	.006	....	995
9	CAB	CAB	CAB	CAB	CAB	.009	....	995
10	CAB	CAB	CAB	CAB	CAB	.008	....	995
11	CAB	CAB	CAB	CAB	CAB	.012	....	995
14	CAB	CAB	CAB	CAB	CAB	.011	....	995
15	CAB	CAB	CAB	CAB	CAB	.010	....	995
16	CAB	CAB	CAB	CAB	CAB	.006	....	995
17	CAB	CAB	CAB	CAB	CAB	.006	....	995
18	CAB	CAB	CAB	CAB	CAB	.006	....	995
21	CAB	CAB	CAB	CAB	CAB	.004	....	995
22	CAB	CAB	CAB	CAB	CAB	.002	....	995
23	CAB	CAB	CAB	CAB	CAB	.000	....	995
24	CAB	CAB	CAB	CAB	CAB	.000	....	995
25	CAB	CAB	CAB	CAB	CAB	.000	....	1005
28	CAB	CAB	CAB	CAB	CAB	.000	....	995
29	CAB	CAB	CAB	CAB	CAB	.000	....	995
30	CAB	CAB	CAB	CAB	CAB	.000	....	995
31	CAB	CAB	CAB	CAB	CAB	.000	....	995

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	995
4	CAB	CAB	CAB	CAB	CAB	.000	....	995
5	CAB	CAB	CAB	CAB	CAB	.000	....	995
6	CAB	CAB	CAB	CAB	CAB	.000	....	995
7	CAB	CAB	CAB	CAB	CAB	.000	....	995
8	CAB	CAB	CAB	CAB	CAB	.000	....	995
11	CAB	CAB	CAB	CAB	CAB	.000	....	995
12	CAB	CAB	CAB	CAB	CAB	.000	....	995
13	CAB	CAB	CAB	CAB	CAB	.000	....	995
14	CAB	CAB	CAB	CAB	CAB	.000	....	995
15	CAB	CAB	CAB	CAB	CAB	.000	....	995
18	CAB	CAB	CAB	CAB	CAB	.000	....	995
19	CAB	CAB	CAB	CAB	CAB	.000	....	995
20	CAB	CAB	CAB	CAB	CAB	.000	....	995
21	CAB	CAB	CAB	CAB	CAB	.000	....	995

SEPTEMBER 1986 9575 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.04	.04	.04	.04	.06	.109	....	....
17	....	....	....	.06N	.06	.089	2	2
18	.08	.09	.06	.06	.05	.085	317	277
21	.05	.05	.05	.05	.04	.065	3	274
22	....	....	....	.04N	.03	.040	....	274
23	.04	.04	.03A	.03A	.02	.027	10	284
24	....	....	....	.02N	.02	.017	....	284
25	....	....	....	.02N	.02	.014	....	272
28	....	....	....	.02N	.02	.024	....	272
29	.02	.02	.02	.02	.02	.026	2	274
30	....	....	....	.02N	.02	.031	....	274

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.028	....	274
2	....	....	....	.02N	.02	.024	....	274
5	.02	.02	.02	.02	.02	.034	20	256
6	....	....	....	.02N	.02	.032	....	276
7	.03	.03	.02A	.02A	.02	.033	10	286
8	....	....	....	.02N	.02	.036	....	286

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9575 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	....	....	.02N	.02	.024	....	286
12..	....	....	....	.02N	.02	.014	....	366
13..	....	....	....	.02N	.02	.015	....	366
14..	....	....	...	.02N	.01	.013	....	386
15..	....	....	....	.01N	....	.007	....	286
16..	CAB	CAB	CAB	CAB	CAB	.004	....	286
19..	....	....	....	....	....	.003	....	286
20..	....	....	....	....	....	.004	....	286
21..	CAB	CAB	CAB	CAB	CAB	.004	....	286
22..	CAB	CAB	CAB	CAB	CAB	.004	....	286
23..	CAB	CAB	CAB	CAB	CAB	.005	....	286
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.006	....	286
28..	CAB	CAB	CAB	CAB	CAB	.004	....	286
29..	CAB	CAB	CAB	CAB	CAB	.002	....	286
30..	CAB	CAB	CAB	CAB	CAB	.001	....	286

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	286
3..	CAB	CAB	CAB	CAB	CAB	.000	....	286
4..	CAB	CAB	CAB	CAB	CAB	.000	....	286
5..	CAB	CAB	CAB	CAB	CAB	.000	....	286
6..	CAB	CAB	CAB	CAB	CAB	.002	....	286
9..	CAB	CAB	CAB	CAB	CAB	.001	....	286
10..	CAB	CAB	CAB	CAB	CAB	.001	....	286
11..	CAB	CAB	CAB	CAB	CAB	.001	....	286
12..	CAB	CAB	CAB	CAB	CAB	.001	....	286
13..	CAB	CAB	CAB	CAB	CAB	.006	....	286
16..	CAB	CAB	CAB	CAB	CAB	.006	....	286
17..	CAB	CAB	CAB	CAB	CAB	.006	....	286
18..	CAB	CAB	CAB	CAB	CAB	.007	....	286
19..	CAB	CAB	CAB	CAB	CAB	.004	....	286
20..	CAB	CAB	CAB	CAB	CAB	.005	....	286
23..	CAB	CAB	CAB	CAB	CAB	.004	....	286
24..	CAB	CAB	CAB	CAB	CAB	.004	....	286
25..	CAB	CAB	CAB	CAB	CAB	.004	....	286
26..	CAB	CAB	CAB	CAB	CAB	.004	....	286
27..	CAB	CAB	CAB	CAB	CAB	.005	....	286
30..	CAB	CAB	CAB	CAB	CAB	.006	....	286

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.004	....	286
2..	CAB	CAB	CAB	CAB	CAB	.004	....	286
3..	CAB	CAB	CAB	CAB	CAB	.006	...	286
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.003	....	286
8..	CAB	CAB	CAB	CAB	CAB	.001	....	286
9..	CAB	CAB	CAB	CAB	CAB	.002	....	286
10..	CAB	CAB	CAB	CAB	CAB	.001	....	286
11..	CAB	CAB	CAB	CAB	CAB	.002	....	286
14..	CAB	CAB	CAB	CAB	CAB	.002	....	286
15..	CAB	CAB	CAB	CAB	CAB	.001	....	286
16..	CAB	CAB	CAB	CAB	CAB	.001	....	286
17..	CAB	CAB	CAB	CAB	CAB	.000	....	286
18..	CAB	CAB	CAB	CAB	CAB	.000	....	286
21..	CAB	CAB	CAB	CAB	CAB	.000	....	286
22..	CAB	CAB	CAB	CAB	CAB	.000	....	286
23..	CAB	CAB	CAB	CAB	CAB	.000	....	286
24..	CAB	CAB	CAB	CAB	CAB	.000	....	286
25..	CAB	CAB	CAB	CAB	CAB	.000	....	286
28..	CAB	CAB	CAB	CAB	CAB	.000	....	286
29..	CAB	CAB	CAB	CAB	CAB	.000	....	286
30..	CAB	CAB	CAB	CAB	CAB	.000	....	286
31..	CAB	CAB	CAB	CAB	CAB	.000	....	286

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	286
4..	CAB	CAB	CAB	CAB	CAB	.000	....	286
5..	CAB	CAB	CAB	CAB	CAB	.000	....	286
6..	CAB	CAB	CAB	CAB	CAB	.000	....	286
7..	CAB	CAB	CAB	CAB	CAB	.000	....	286
8..	CAB	CAB	CAB	CAB	CAB	.000	....	286
11..	CAB	CAB	CAB	CAB	CAB	.000	....	286
12..	CAB	CAB	CAB	CAB	CAB	.000	....	286
13..	CAB	CAB	CAB	CAB	CAB	.000	....	286
14..	CAB	CAB	CAB	CAB	CAB	.000	....	286
15..	CAB	CAB	CAB	CAB	CAB	.000	....	286
18..	CAB	CAB	CAB	CAB	CAB	.000	....	286
19..	CAB	CAB	CAB	CAB	CAB	.000	....	286
20..	CAB	CAB	CAB	CAB	CAB	.000	....	286
21..	CAB	CAB	CAB	CAB	CAB	.000	....	286

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9350 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	1.13	1.13	1.13	1.13	1.08	.923	1	1
15..	1.08	1.08	1.08	1.08	1.10	.932	1	1
16..	....	....	....	1.10N	1.10	.930	....	....
25..	....	....	....	.92N	.93	.902	....	....

DECEMBER 1986 9375 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.83	.83	.79	.79	.79	.789	4	2

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.81B	....	.79N	.77	.781	....	2
2..	....	....	.74A	.74A	.75	.788	....	2
3..	....	....	....	.75N	.83	.824	....	2
4..	Exchange Closed; Independence Day							
7..	....	....	....	.83N	.80	.812	....	2
8..	....	....	.79A	.79A	.67	.756	....	2
9..	....	.75B	....	.75B	.76	.798	....	2
10..	.75	.77B	.75	.75	.75	.797	1	3
11..	....	.77B	....	.77B	.80	.831	....	3
14..	....	....	....	.80N	.86	.862	....	3
15..	....	....	....	.86N	.88	.876	....	3
16..	....	....	....	.88N	.88	.871	....	3
17..	....	....	....	.88N	.89	.881	....	3
18..	....	.90B	.88A	.90B	.95	.899	....	3
21..	....	.97B	....	.97B	.95	.903	....	3
22..	....	....	.93A	.93A	.88	.882	....	3
23..	....	....	.81A	.81A	.75	.837	....	3
24..	....	.77B	....	.75N	.71	.815	....	3
25..	....	....	....	.71N	.72	.820	....	3
28..	....	....	.71A	.71A	.66	.791	....	3
29..	....	....	....	.66N	.69	.823	....	3
30..	....	....	....	.69N	.74	.842	....	3
31..	....	.79B	....	.79B	.83	.888	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.89B	....	.89B	.83	.890	....	3
4..	....	....	....	.83N	.86	.906	....	3
5..	....	....	.83A	.83A	.78	.882	....	3
6..	....	....	....	.78N	.79	.875	....	3
7..	....	....	.76A	.76A	.78	.888	....	3
8..	....	....	....	.78N	.83	.907	....	3
11..	....	.85B	....	.85B	.84	.919	....	3
12..	....	.90B	....	.90B	.92	.937	....	3
13..	....	....	....	.92N	1.02	.959	....	3
14..	....	....	.95A	.95A	.96	.952	....	3
15..	....	.98B	....	.98B	.96	.953	....	3
18..	....	....	.94A	.94A	.96	.952	....	3
19..	....	....	....	.96N	1.00	.960	....	3
20..	....	1.02B	....	1.02B	1.02	.966	....	3
21..	....	....	....	1.02N	1.13	.979	....	3
22..	....	....	....	1.13N	1.11	.980	....	3
25..	....	....	....	1.11N	1.16	.986	....	3
26..	....	1.19B	....	1.17B	1.21	.990	....	3
27..	....	....	....	1.21N	1.14	.987	....	3
28..	....	....	....	1.14N	1.18	.991	....	3
29..	....	....	....	1.18N	1.31	.996	....	3

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	1.31N	1.24	.995	....	3
3..	....	....	....	1.24N	1.14	.992	....	3
4..	....	1.15B	....	1.14N	1.13	.992	....	3
5..	....	....	1.07A	1.07A	1.04	.988	....	3
8..	....	....	.93A	.93A	.97	.984	....	3
9..	....	99B	....	.99B	1.00	.986	....	3
10..	....	....	....	1.00N	1.04	.989	....	3
11..	....	....	.93A	.93A	.89	.974	....	3
12..	....	....	....	.89N	.91	.978	....	3
15..	....	.95B	....	.95B	.99	.987	....	3
16..	....	....	....	.99N	1.02	.989	....	3
17..	....	....	....	1.02N	1.04	.991	....	3
18..	....	1.09B	.93A	.93A	.90	.979	....	3
19..	....	....	....	.90N	.90	.979	....	3
22..	....	.91B	....	.91B	.95	.987	....	3
23..	....	.97B	....	.97B	.94	.987	....	3
24..	....	1.03B	....	1.03B	1.02	.993	....	3
25..	....	....	1.01A	1.01A	1.04	.994	....	3
26..	....	....	.97A	.97A	1.05	.994	....	3
29..	....	....	.89A	.99A	.96	.992	....	3
30..	....	.97B	....	.97B	1.08	.996	....	3

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9375 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.12B	....	1.08N	1.08	.997	....	3
2	....	....	1.05A	1.05A	1.06	996	....	3
3	....	....	....	1.06N	1.31	.999	....	3
6	....	....	....	1.31N	1.31	.999	....	3
7	....	....	....	1.31N	1.34	.999	....	3
8	....	....	....	1.34N	1.30	.999	....	....
9	....	....	....	1.30N	1.30	.999	....	....
10	....	....	1.27A	1.27A	1.25	.999	....	....

DECEMBER 1986 9400 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.28	.28	.28	.28	.34	.426	3	3
9	....	....	.30A	.30A	.28	.365	....	3
10	....	....	....	.28N	.29	.373	....	3
11	....	....	....	.29N	.29	.377	....	3
12	....	.30B	....	.30B	.30	.389	....	3
13	....	....	....	.30N	.44	.531	....	3
16	.47	.47	.43A	.46A	.47	.561	1	4
17	....	....	....	.47N	.48	.569	....	4
18	.49	.49	.48A	.49	.50	.586	1	5
19	.47	.47	.45A	.46A	.45	.557	1	6
20	....	....	....	.45N	.47	.575	....	6
23	.47	.47	.47	.47	.49	.593	1	7
24	.53	.54	.53	.54	.52	.615	5	12
25	.55	.55	.54A	.54A	.53	.625	1	13
26	....	....	.52A	.52A	.52	.626	....	13
27	....	.54B	....	.52N	.56	.661	....	13
30	.61	.61	.61	.61	.61	.694	3	16

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.63B	....	.61N	.58	.684	....	16
2	....	....	.56A	.56A	.56	.690	....	16
3	....	....	....	.56N	.63	.734	....	16
4	Exchange Closed; Independence Day							
7	....	....	....	.63N	.60	.717	....	16
8	.55	.55	.55	.55	.50	.648	2	18
9	.58	.61	.58	.61	.57	.698	3	21
10	....	.58B	....	.57N	.56	.695	....	21
11	....	.65B	....	.65B	.61	.737	....	21
14	....	....	....	.61N	.67	.776	....	21
15	.65	.66B	.65	.66B	.68	.792	20	35
16	....	.69B	....	.69B	.67	.784	....	35
17	.65	.65	.65	.65	.69	.796	2	35
18	....	.73B	.68A	.73B	.74	.822	....	35
21	....	.76B	....	.76B	.74	.826	....	35
22	.73	.73	.68	.70B	.67	.794	4	35
23	....	....	.61A	.61A	.55	.729	....	35
24	....	.58B	....	.55N	.53	.700	....	35
25	....	....	....	.53N	.54	.706	....	35
28	.52	.52	.49A	.49A	.48	.666	2	35
29	.50	.50	.50	.50	.50	.708	3	35
30	.49	.49	.49	.49	.54	.733	1	35
31	....	.58B	....	.58B	.62	.797	....	35

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.63B	....	.62N	.62	.799	....	35
4	....	....	....	.62N	.65	.821	....	35
5	....	....	.61A	.61A	.57	.784	....	35
6	....	....	.56A	.56A	.58	.772	....	35
7	.56	.56	.56	.56	.57	.791	1	35
8	....	....	....	.57N	.61	.818	....	35
11	....	.63B	....	.63B	.63	.836	....	35
12	.63	.68B	.63	.63	.69	.866	2	35
13	....	.73B	....	.73B	.78	.905	....	35
14	....	....	.76A	.76A	.74	.891	....	35
15	.76	.76	.76	.76	.74	.892	12	24
18	....	....	.72A	.72A	.74	.889	....	24
19	.77	.78	.77	.78	.77	.905	1	24
20	.77	.81B	.77	.77	.79	.916	5	27
21	.87	.87	.87	.87	.88	.944	2	27
22	....	....	....	.88N	.87	.945	....	27
25	....	....	....	.87N	.91	.959	....	27
26	.95	.95	.95	.95	.96	.968	2	29
27	....	....	....	.96N	.89	.960	....	29
28	....	....	....	.89N	.93	.968	....	29
29	....	1.03B	....	1.03B	1.06	.984	....	29

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9400 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	1.02A	1.02A	.99	.981	....	29
3	.89	.89	.87A	.88	.89	.971	3	32
4	....	.90B	....	.89N	.88	.971	1	33
5	.81	.81	.81	.81	.79	.957	1	33
8	....	....	.72A	.72A	.72	.944	....	33
9	....	.75B	....	.75B	.77	.951	....	33
10	....	.80B	....	.80B	.80	.960	....	33
11	....	....	.70A	.70A	.66	.919	....	31
12	....	.73B	....	.71B	.68	.928	....	31
15	....	.71B	....	.71B	.76	.953	....	31
16	....	....	....	.76N	.78	.960	....	31
17	....	....	.77A	.78N	.80	.964	....	31
18	....	.84B	.69A	.69A	.66	.926	....	31
19	.70	.70	.66A	.66A	.66	.926	3	34
22	....	.67B	....	.67B	.71	.949	....	31
23	....	.73B	....	.73B	.70	.948	....	31
24	....	.77B	....	.77B	.78	.969	....	31
25	....	....	.77A	.77A	.79	.972	....	31
26	....	....	.73A	.73A	.81	.974	....	31
29	....	....	.65A	.75A	.72	.962	....	31
30	....	.73B	....	.73B	.83	.982	....	31

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.86B	....	.83N	.84	.982	....	31
2	....	....	.80A	.82A	.82	.980	....	31
3	....	.96B	....	.94B	1.06	.996	....	31
6	....	....	....	1.06N	1.06	.997	....	31
7	....	....	....	1.06N	1.09	.998	....	31
8	....	....	1.07A	1.07A	1.05	.998	....	23
9	....	....	....	1.05N	1.05	.998	....	23
10	....	....	1.02A	1.02A	1.00	.996	....	23
13	....	....	.98A	1.00N	1.00	.998	....	23
14	....	....	.98A	1.00N	.91	.998	....	23
15	....	....	....	.91N	.95	.999	....	23
16	....	....	....	.95N	.90	.998	....	23
17	....	....	.82A	.82A	.78	.996	....	23
20	....	....	....	.78N	.69	.993	....	23
21	.70	.71B	.70	.71B	.71	.995	2	23
22	....	.77B	....	.76B	.77	.997	....	23
23	....	.79B	....	.79B	.81	.998	....	23
24	....	....	.80A	.80A	.78	.998	....	23
27	....	....	....	.78N	.83	.999	....	23
28	....	....	....	.83N	.81	.999	....	23
29	....	.83B	.80A	.83B	.84	.999	....	23
30	....	.96B	....	.86B	.90	.999	....	23
31	.84	.84	.84	.84	.87	.999	1	23

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	.88B	....	.88B	.87	.999	....	23
4	....	....	....	.87N	.84	.999	....	23
5	....	....	....	.84N	.82	.999	....	23
6	....	....	....	.82N	.78	.999	....	23
7	....	....	.72A	.72A	.72	.999	....	23
10	.65	.65	.64A	.64A	.67	.999	2	23
11	....	.68B	....	.68B	.64	1.000	....	23
12	....	....	....	.64N	.66	1.000	....	23
13	....	.69B	....	.68B	.68	1.000	....	23
14	....	....	....	.68N	.71	1.000	....	....
17	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9425 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.23	.23	.23	.23	.24	.322	5	5
21	....	....	....	.24N	.24	.322	....	5
22	....	....	....	.24N	.24	.333	....	5
23	....	....	....	.24N	.25	.352	....	5
26	Exchange Closed; Memorial Day							
27	....	....	....	.25N	.27	.378	....	5
28	....	....	.26A	.26A	.24	.346	....	5
29	....	....	.22A	.22A	.20	.290	....	5
30	....	....	....	.20N	.19	.279	....	5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	.17A	.17A	.14	.209	....	5
3	....	....	....	.14N	.16	.232	....	5
4	....	....	....	.16N	.14	.198	....	5
5	.16	.17	.16	.16	.15	.216	143	148
6	.20	.22	.20	.22	.25	.327	81	229
9	.26	.27	.22	.22	.21	.271	34	263
10	.23	.24	.22	.22	.21	.278	24	286

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9425 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11 ..	.23	.23	.20	.20	.20	.282	13	299
12 ..	.23	.23	.22A	.22A	.21	.293	2	301
13 ..	.28	.28	.28	.28	.33	.426	1	302
16 ..	.32	.32	.31	.32	.35	.455	8	300
17 ..	.32	.33B	.32	.32	.35	.463	1	299
18 ..	.33	.37B	.33	.35	.37	.480	3	298
19 ..	.31	.33	.30	.33	.33	.450	3	299
20 ..	.31	.31	.31	.31	.34	.467	2	295
23 ..	....	....	....	.34N	.35	.484	....	295
24 ..	.37	.37	.37	.37	.37	.506	1	294
25 ..	.43	.43	.39A	.39A	.38	.515	1	295
26 ..	....	....	....	.38N	.38	.515	....	295
27 ..	.44	.44	.43	.43	.41	.551	2	296
30 ..	....	.42B	....	.42B	.45	.585	....	296

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.51	.51	.45	.45	.42	.572	6	298
2 ..	.39	.39	.39	.39	.40	.578	3	299
3 ..	.45	.48	.45	.48	.47	.625	6	302
4 ..	Exchange Closed; Independence Day							
7 ..	....	....	....	.47N	.44	.604	....	302
8 ..	....	....	.39A	.39A	.35	.526	....	302
9 ..	....	.40B	....	.40B	.41	.581	....	302
10 ..	....	....	....	.41N	.40	.577	....	302
11 ..	.42	.46	.42	.46	.44	.622	15	299
14 ..	.47	.48	.47	.48	.48	.665	5	301
15 ..	.49	.50	.49	.49A	.49	.683	6	307
16 ..	.47	.52	.47	.51A	.49	.671	69	246
17 ..	....	....	....	.49N	.50	.684	....	246
18 ..	....	.52B	....	.52B	.55	.715	....	246
21 ..	.54	.56B	.54	.54	.56	.719	....	246
22 ..	.47	.54	.47	.53	.49	.675	6	248
23 ..	.41	.41	.41	.41	.40	.595	6	242
24 ..	.38	.42B	.36	.36	.37	.560	7	242
25 ..	....	....	....	.37N	.38	.566	....	242
28 ..	.33	.33	.32A	.32A	.33	.519	1	232
29 ..	.31	.31	.30	.31B	.35	.567	27	218
30 ..	.35	.35	.35	.35	.37	.596	10	208
31 ..	.41	.41	.41	.41	.44	.672	1	208

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	.42	.45B	.40	.40	.44	.674	70	178
4 ..	.40	.40	.40	.40	.46	.700	5	178
5 ..	....	....	.42A	42A	.39	.650	....	178
6 ..	....	....	....	.39N	.40	.633	....	178
7 ..	....	....	.38A	.38A	.39	.658	....	178
8 ..	....	....	....	.39N	.42	.690	....	178
11 ..	....	.43B	....	.43B	.43	.711	....	178
12 ..	....	.47B	....	.47B	.49	.752	....	178
13 ..	.49	.56B	.49	.56B	.57	.810	6	177
14 ..	.54	.54	.53	.53	.53	.787	165	162
15 ..	....	.54B	....	.54B	.53	.789	....	117
18 ..	....	....	.52A	.52A	.53	.782	....	117
19 ..	.54	.57B	.54	.54	.56	.807	3	120
20 ..	....	.59B	....	.57B	.57	.824	....	120
21 ..	....	....	....	.57N	.66	.871	....	120
22 ..	....	....	.64A	.64A	.64	.871	....	120
25 ..	....	....	....	.64N	.68	.896	....	120
26 ..	.72	.72	.70	.70	.72	.915	7	126
27 ..	....	....	....	.72N	.66	.896	....	114
28 ..	....	....	....	.66N	.69	.913	....	114
29 ..	....	.77B	....	.77B	.82	.949	....	114

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	.80	.80	.77A	.77A	.75	.940	2	113
3 ..	.61	.61	.59	.59	.65	.913	3	114
4 ..	....	.66B	....	.65N	.63	.913	....	114
5 ..	.56	.56	.56	.56	.56	.880	1	114
8 ..	.46	.49B	.46	.49B	.51	.850	54	114
9 ..	....	.53B	....	.53B	.55	.865	....	115
10 ..	....	....	....	.55N	.57	.884	....	115
11 ..	.48	.48	.47	.47	.44	.800	3	115
12 ..	....	.51B	....	.49B	.47	.818	10	125
15 ..	....	.50B	....	.49B	.53	.866	....	125
16 ..	....	....	....	.53N	.55	.881	....	125
17 ..	....	....	....	.55N	.57	.891	....	115
18 ..	....	.61B	.48A	.48A	.45	.813	....	115
19 ..	.50	.50	.47A	.47A	.45	.813	1	116
22 ..	....	....	....	.45N	.49	.854	....	115
23 ..	....	.50B	....	.50B	.48	.851	....	115
24 ..	....	.55B	....	.55B	.54	.897	....	115
25 ..	....	....	....	.54N	.56	.904	....	115

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9425 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26 ..	.46	.46	.46	.46	.57	.910	1	115
29 ..	.48	.49B	.45A	.48	.49	.876	1	115
30 ..	....	....	....	.49N	.59	.928	....	115

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	.62B	....	.59N	.60	.930	....	115
2 ..	....	....	.57A	.59A	.58	.924	....	115
3 ..	....	.71B	....	.68B	.81	.981	....	115
6 ..	....	....	....	.81N	.81	.985	....	115
7 ..	.80	.81	.79	.81	.84	.990	11	115
8 ..	....	....	.82A	.84N	.80	.988	....	105
9 ..	....	....	.79A	.79A	.80	.990	1	106
10 ..	....	....	.77A	.77A	.75	.986	....	104
13 ..	....	....	.73A	.75N	.75	.989	....	104
14 ..	....	....	.71A	.71A	.66	.981	....	104
15 ..	.65	.65	.65	.65	.70	.988	1	104
16 ..	.65	.65	.65	.65	.65	.984	2	106
17 ..	.59	.59	.57A	.57A	.53	.964	2	106
20 ..	.45	.46	.45	.46	.45	.943	2	107
21 ..	....	.46B	....	.46B	.47	.952	....	105
22 ..	....	.51B	....	.51B	.52	.973	....	105
23 ..	....	.53B	....	.53B	.56	.983	....	105
24 ..	....	....	....	.56N	.53	.979	....	105
27 ..	....	....	....	.53N	.58	.992	....	105
28 ..	....	....	....	.58N	.56	.993	....	105
29 ..	....	.57B	.55A	.57B	.59	.996	....	105
30 ..	....	.71B	....	.61B	.65	.999	....	105
31 ..	.58	.58	.58	.58	.62	.998	2	105

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	.63B	....	.63B	.62	.999	....	105
4 ..	....	....	....	.62N	.59	.999	....	105
5 ..	.57	.57	.55	.56	.57	.999	4	108
6 ..	.53	.53	.53	.53	.53	.999	1	109
7 ..	....	....	.47A	.47A	.47	.999	....	109
10 ..	....	....	.39A	.39A	.42	.999	....	109
11 ..	....	.43B	....	.43B	.39	.999	....	103
12 ..	.38	.38	.38	.38	.41	.999	1	103
13 ..	.41,	.43B	.41	.43B	.43	1.000	1	103
14 ..	....	....	....	.43N	.46	1.000	....	....
17 ..	....	....	....	....	....	.999	....	....

DECEMBER 1986 9450 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9 ..	.19	.19	.19	.19	.14	.191	5	5
10 ..	....	....	....	.14N	.14	.198	....	5
11 ..	....	....	....	.14N	.14	.201	....	5
12 ..	.17	.17	.16A	.16A	.15	.209	1	6
13 ..	....	....	....	.15N	.23	.326	....	6
16 ..	....	....	....	.23N	.25	.352	....	6
17 ..	.24	.24	.24	.24	.26	.360	20	26
18 ..	....	....	....	.26N	.27	.375	....	26
19 ..	....	....	.24A	.24A	.23	.347	....	26
20 ..	....	....	....	.23N	.24	.361	....	26
23 ..	....	....	....	.24N	.25	.376	....	26
24 ..	....	....	....	.25N	.26	.396	....	26
25 ..	.32	.32	.28A	.28A	.26	.404	1	27
26 ..	....	....	....	.26N	.27	.403	....	27
27 ..	.32	.32	.30	.31	.29	.438	2	29
30 ..	.34	.34	.29	.29	.31	.469	104	127

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.31N	.29	.454	....	127
2 ..	....	....	.28A	.28A	.27	.458	....	127
3 ..	....	.28B	....	.28B	.32	.506	....	127
4 ..	Exchange Closed; Independence Day							
7 ..	....	....	....	.32N	.30	.481	....	127
8 ..	....	....	....	.30N	.23	.402	....	127
9 ..	....	.27B	....	.27B	.28	.456	....	127
10 ..	....	....	....	.28N	.28	.451	....	127
11 ..	....	....	....	.28N	.30	.496	....	127
14 ..	....	....	....	.30N	.33	.538	....	127
15 ..	.35	.36	.34A	.36	.34	.555	2	129
16 ..	.33	.37	.33	.36	.35	.539	7	135
17 ..	.36@.38	.38	.36	.38	.36	.551	4	137
18 ..	.36	.36	.36	.36	.38	.585	....	137
21 ..	.42	.42	.40A	.40A	.40	.586	26	137
22 ..	.37	.41	.36A	.38A	.34	.536	85	65
23 ..	....	....	.31A	.31A	.27	.448	....	65
24 ..	.27	.29	.26A	.26A	.26	.413	2	67

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9450 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	....	....	.26N	.26	.418	....	67
28..	.21	.22	.19A	.19A	.19	.370	66	87
29..	....	.21B	....	.19N	.22	.417	....	87
30..	.24	.24	.22	.22	.24	.447	3	88
31..	.26	.26	.25A	.26	.29	.525	1	88

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.28	.28	.28	.28	.29	.526	1	89
4..	.29	.29	.28	.28	.30	.551	3	90
5..	.27	.31	.26A	.26A	.24	.494	12	91
6..	....	....	....	.24N	.25	.475	....	91
7..	.22	.22	.22	.22	.25	.501	1	92
8..	.27	.28	.27	.28	.26	.534	3	94
11..	....	.27B	....	.27B	.27	.554	....	94
12..	.33	.33	.30	.31	.32	.601	4	98
13..	.40	.40	.40	.40	.38	.673	1	99
14..	.36	.36	.35	.35	.35	.642	2	101
15..	.35	.36B	.35	.35	.35	.643	8	101
18..	.32	.35	.32	.35	.35	.632	10	93
19..	.37	.42	.37	.37	.38	.665	10	101
20..	....	.41B	....	.39B	.38	.685	1	101
21..	.42	.46	.42	.46	.44	.750	6	104
22..	.40	.43B	.40	.43B	.43	.748	2	102
25..	.44	.44	.44	.44	.47	.783	....	102
26..	.49	.49	.48	.48	.50	.814	6	106
27..	.46	.47B	.46	.46	.45	.778	1	98
28..	....	....	....	.45N	.47	.805	....	96
29..	.53	.55	.53	.54	.58	.872	10	86

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	...	....	.55A	.55A	.52	.848	....	86
3..	.44	.45	.39	.39	.43	.797	4	89
4..	.47	.47	.45A	.45A	.42	.793	1	88
5..	....	....	.39A	.39A	.37	.736	....	86
8..	.27	.34	.27	.34	.32	.686	6	86
9..	.39	.39	.38A	.39	.35	.710	1	87
10..	.36	.37B	.36	.37B	.37	.740	2	87
11..	.29	.29	.28	.28	.28	.614	6	87
12..	.26	.32B	.26	.26	.28	.639	1	88
15..	.35	.35	.35	.35	.33	.706	....	88
16..	.37	.37	.37	.37	.35	.730	3	87
17..	....	.36B	....	.35N	.36	.746	....	87
18..	.36	.40B	.30A	.30A	.27	.625	1	86
19..	.27	.27	.27	.27	.27	.625	2	88
22..	.29	.29	.29	.29	.30	.680	2	88
23..	....	....	....	.30N	.28	.673	....	88
24..	....	.34B	....	.34B	.34	.748	....	88
25..	....	.35B	....	.34N	.35	.758	....	88
26..	....	....	.31A	.35N	.36	.768	....	88
29..	....	....	.25A	.32A	.29	.701	....	88
30..	....	....	....	.29N	.38	.798	....	88

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.40B	....	.38N	.38	.799	....	88
2..	...	....	.36A	.38N	.37	.786	....	88
3..	.35	.48B	.35	.47	.57	.923	2	88
6..	....	....	....	.57N	.58	.935	....	88
7..	.56	.59	.54	.59	.60	.949	19	88
8..	.54	.58	.54	.57	.56	.940	8	88
9..	.53	.53	.53	.53	.56	.945	1	88
10..	....	....	.52A	.52A	.51	.930	....	88
13..	....	....	.50A	.51N	.51	.935	....	88
14..	....	....	....	.51N	.42	.903	....	88
15..	.44	.44	.44	.44	.46	.928	4	88
16..	....	....	.42A	.42A	.41	.908	....	88
17..	.37	.37	.34A	.34A	.30	.829	1	88
20..	.25	.27B	.25	.25	.23	.753	2	88
21..	....	....	....	.25B	.25	.777	....	88
22..	....	.28B	.22A	.28B	.30	.843	....	88
23..	....	....	....	.30N	.33	.879	...	88
24..	....	....	.32A	.32A	.30	.860	....	88
27..	....	....	....	.30N	.34	.918	....	88
28..	....	....	....	.34N	.32	.914	....	88
29..	....	.33B	.31A	.33B	.34	.942	....	88
30..	....	.46B	....	.36B	.40	.972	....	88
31..	.33	.33	.33	.33	.37	.966	1	88

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9450 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	.38B	....	.38B	.37	.979	....	88
4..	....	....	....	.37N	.34	.975	....	88
5..	....	....	....	.34N	.32	.973	....	88
6..	....	....	.31A	.32N	.29	.963	....	88
7..	.22	.22	.22	.22	.23	.931	1	88
10..	.09	.11B	.09	.11B	.18	.935	1	88
11..	....	....	....	.18N	.15	.925	....	88
12..	....	....	....	.15N	.17	.978	....	88
13..	.18	.19B	.17	.17	.18	.999	8	90
14..	.19	.20B	.17A	.20B	.21	.999	2	....
17..	....	....	....	....	....	.996	....	....

DECEMBER 1986 9475 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.22	.22	.21A	.21A	.19	.300	1	1
26..	....	....	....	.19N	.18	.299	....	1
27..	....	....	....	.18N	.19	.329	....	1
30..	....	.20B	....	.20B	.22	.355	...	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	...	....	....	.22N	.19	.341	....	1
2..	....	....	....	.19N	.18	.343	....	1
3..	....	....	....	.18N	.21	.387	....	1
4..	Exchange Closed: Independence Day							
7..	....	...	....	.21N	.19	.361	....	1
8..	....	....	....	.19N	.14	.288	....	1
9..	....	.17B	....	.17B	.18	.336	....	1
10..	....	....	....	.18N	.18	.330	....	1
11..	....	....	....	.18N	.19	.370	....	1
14..	....	....	....	.19N	.22	.407	....	1
15..	.24	.24	.24	.24	.23	.421	1	2
16..	.25	.27	.22	.24	.22	.404	14	10
17..	.25	.25	.24	.24	.23	.413	3	13
18..	.23	.26	.23	.26	.26	.445	1	14
21..	.27	.28	.27	.28	.27	.444	4	18
22..	.25	.25	.25	.25	.22	.392	9	27
23..	.19	.19	.19	.19	.17	.309	1	28
24..	....	....	....	.17N	.16	.277	....	28
25..	....	....	....	.16N	.16	.281	....	28
28..	....	....	.12A	.12A	.13	.239	....	28
29..	....	....	.12A	.13N	.13	.278	....	28
30..	.15	.15	.15	.15	.14	.305	10	38
31..	....	.15B	..	.14N	.18	.375	....	38

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	...	....	....	.18N	.18	.374	....	38
4..	.17	.17	.10A	.17	.18	.395	2	40
5..	.13	.13	.13	.13	.13	.340	50	69
6..	....	....	....	.13N	.15	.321	....	69
7..	.10	.10	.10	.10	.14	.344	1	69
8..	....	....	....	.14N	.15	.372	....	69
11..	....	....	....	.15N	.15	.386	....	69
12..	....	.16B	....	.16B	.18	.433	....	69
13..	.19	.22B	.19	.22B	.23	.508	1	69
14..	.22	.23	.20	.20	.21	.473	23	90
15..	.24	.25	.23	.23	.21	.473	21	111
18..	.21	.22	.20	.21A	.21	.459	19	130
19..	.25@.26	.26	.25	.26	.23	.494	11	139
20..	.27	.27	.23	.23	.23	.515	39	147
21..	.26	.26	.22	.24	.24	.587	107	189
22..	.24	.26	.21	.26	.24	.581	158	336
25..	.27	.27	.27	.27	.28	.620	4	366
26..	.32	.32	.31	.31	.31	.658	6	370
27..	.31	.33	.28	.28	.27	.609	18	340
28..	.31	.31	.28	.30	.29	.641	16	338
29..	.36	.36	.33	.34	.36	.735	15	338

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	....	....	....	.36N	.32	.693	....	338
3..	.25	.25	.20	.25	.26	.617	2	338
4..	....	.29B	....	.28B	.25	.610	1	339
5..	.23	.24	.23	.24	.21	.535	2	339
8..	.20	.21	.18A	.20A	.19	.474	133	289
9..	.20	.22	.20	.20	.20	.500	8	294
10..	.20	.23	.20	.22	.21	.536	61	333
11..	.20	.20	.13	.14B	.14	.396	139	339
12..	.21	.21	.16	.16	.15	.422	9	346
15..	....	.16B	....	.16B	.18	.491	....	340
16..	.16	.21	.16	.21	.19	.519	27	364
17..	.24	.24	.23	.23	.20	.537	2	343

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9475 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.19	.22	.15	.15	.14	.402	27	366
19..	.15	.17	.14	.16	.14	.402	52	353
22..	.13	.13	.13	.13	.15	.454	3	355
23..	.16	.16	.16	.16	.14	.444	1	354
24..	.20	.20	.17A	.18B	.18	.529	1	355
25..	.20	.21	.17	.18	.18	.539	195	477
26..	.18	.19	.16A	.19	.19	.549	....	475
29..	....	....	.13A	.17A	.15	.461	25	474
30..	.15	.19	.14	.19	.21	.580	56	500

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.24	.24	.21	.22	.22	.581	798	1050
2..	....	....	.21A	.22N	.20	.561	72	850
3..	.25	.28B	.25	.28B	.35	.781	7	911
6..	.34	.35	.33	.34	.35	.799	49	879
7..	.35	.36	.32	.36	.37	.826	47	908
8..	.33	.35B	.33	.35B	.34	.802	33	919
9..	.32	.32	.32	.32	.33	.808	7	976
10..	....	....	.32A	.32A	.29	.770	....	971
13..	.26	.26	.26	.26	.29	.771	1	971
14..	.26	.27	.21	.21	.21	.694	981	697
15..	.22	.22	.21	.21	.24	.742	106	580
16..	....	....	.23A	.24N	.20	.691	....	580
17..	.13	.13	.13	.13	.13	.541	75	580
20..	.11	.11	.11	.11	.09	.415	146	625
21..	.10	.11	.10	.11	.10	.442	101	585
22..	.08	.13	.08	.13	.13	.530	232	715
23..	.15	.15	.13	.14	.14	.580	281	722
24..	.13	.13	.10	.11	.11	.546	465	1053
27..	.09	.14	.09	.14	.13	.632	198	1003
28..	....	....	....	.13N	.12	.604	....	1003
29..	.10	.13	.10	.13	.13	.662	4	1007
30..	.16	.23B	.16	.16	.18	.763	49	1046
31..	.18	.18	.14	.14	.16	.723	8	1039

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.16	.17B	.16	.16	.16	.747	50	989
4..	....	....	.13A	.15A	.13	.698	....	1037
5..	.09	.12	.09	.12	.11	.664	4	1036
6..	.09	.09	.09	.09	.09	.576	40	1036
7..	.06	.06	.06	.06	.05	.419	42	1049
10..	.01	.02	.01	.02	.03	.237	9	1054
11..	.04	.04	.03A	.03A	.01	.129	7	1046
12..	.02	.02	.01	.01	.01	.128	152	900
13..	.01	.01	.01	.01	.01	.106	39	874
14..	CAB	.01	CAB	.01	...	.237	106	...

DECEMBER 1986 9500 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.14	.14	.14	.14	.14	.254	2	2

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.14N	.13	.240	...	2
2..	....	....	....	.13N	.12	.241	....	2
3..	....	....	....	.12N	.14	.277	...	2
4..	Exchange Closed: Independence Day							
7..	.15	.15	.15	.15	.13	.253	1	3
8..	....	....	.12A	.12A	.09	.192	....	3
9..	....	.10B	....	.10B	.11	.230	....	3
10..	....	....	....	.11N	.11	.225	....	3
11..	....	....	....	.11N	.13	.257	....	3
14..	.16	.16	.12A	.16	.14	.286	5	8
15..	....	....	....	.14N	.14	.295	....	8
16..	....	....	....	.14N	.13	.279	....	8
17..	....	....	....	.13N	.14	.285	....	8
18..	....	....	....	.14N	.16	.312	....	8
21..	....	....	....	.16N	.16	.309	....	8
22..	....	....	.16A	.16A	.13	.262	....	8
23..	....	....	.12A	.12A	.10	.193	....	8
24..	.09	.09	.09	.09	.09	.168	2	6
25..	....	....	....	.09N	.09	.171	....	6
28..	....	....	.07A	.07A	.07	.138	....	6
29..	....	....	....	.07N	.07	.167	....	6
30..	....	....	....	.07N	.08	.188	....	6
31..	....	....	...	.08N	.08	.242	....	6

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9500 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.08	.08	.08	.08	.08	.240	1	7
4..	.08	.08	.08	.08	.10	.255	22	29
5..	....	....	.08A	.08A	.07	.209	....	29
6..	....	....	....	.07N	.08	.193	....	29
7..	....	....	.07A	.07A	.08	.211	....	29
8..	....	....	....	.08N	.07	.231	....	29
11..	....	....	....	.07N	.07	.241	....	29
12..	....	....	....	.07N	.09	.277	....	29
13..	....	....	....	.09N	.12	.341	....	29
14..	.12	.12	.12	.12	.11	.309	5	34
15..	.10	.13	.10	.12	.11	.308	6	40
18..	....	....	....	.11N	.11	.294	2	40
19..	.11	.11	.11	.11	.12	.324	13	40
20..	.14	.15	.14	.15	.12	.342	4	43
21..	.12	.14	.12	.13B	.13	.407	32	52
22..	.12	.14	.12	.13	.14	.398	43	93
25..	.13	.16	.13	.15	.15	.433	34	101
26..	.15	.16	.14	.15B	.17	.470	18	119
27..	.17	.18	.16A	.16A	.14	.415	2	102
28..	.15	.15	.14A	.15	.15	.445	3	102
29..	....	.18B	....	.17B	.21	.549	....	102

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	.20	.22	.18	.19@.18	.17	.492	17	105
3..	.15	.15	.12	.14	.13	.408	11	116
4..	.17	.17	.16	.16	.12	.399	4	119
5..	.08	.10B	.07	.09B	.09	.325	13	106
8..	.07	.07	.07	.07	.08	.269	71	176
9..	....	....	....	.08N	.09	.292	30	201
10..	.10	.10	.10	.10	.10	.322	43	243
11..	.07	.07	.07	.07	.06	.207	19	241
12..	.10	.10	.09	.09	.07	.227	44	265
15..	.08	.09	.08	.09	.08	.280	40	305
16..	.09	.09	.09	.09	.09	.302	2	305
17..	.11	.11	.11	.11	.10	.317	1	306
18..	.11	.11	.07	.07	.06	.207	22	284
19..	.07	.07	.07	.07	.06	.207	13	296
22..	....	....	....	.06N	.06	.243	....	296
23..	.05	.06	.05	.06	.06	.233	2	295
24..	....	.07B	....	.07B	.07	.301	....	295
25..	....	....	....	.07N	.08	.307	....	295
26..	.08	.08	.08	.08	.08	.314	55	295
29..	.08	.08	.06A	.08	.06	.235	1	296
30..	....	.07B	....	.07B	.09	.335	....	296

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.11	.11	.08	.08	.09	.334	5	295
2..	.11	.11	.09	.09	.09	.315	17	309
3..	.11	.17	.11	.17	.18	.552	51	261
6..	.15	.19	.15	.19	.18	.565	26	260
7..	.17	.18	.17	.18	.18	.598	4	257
8..	.19	.20	.17A	.20	.16	.557	90	239
9..	....	....	....	.16N	.15	.558	2	231
10..	.12	.12	.12	.12	.13	.500	13	240
13..	.10	.10	.10	.10	.13	.488	....	240
14..	.12	.12	.12	.12	.08	.368	3	240
15..	.06	.08	.06	.08	.09	.436	21	238
16..	.07	.07	.06	.06	.07	.370	53	202
17..	.06	.06	.04A	.04A	.03	.226	....	202
20..	....	....	....	.03N	.02	.133	1	202
21..	....	....	....	.02N	.03	.147	....	202
22..	.03	.04	.03	.03	.03	.196	50	243
23..	.05	.05	.05	.05	.04	.237	37	253
24..	.04	.04	.04	.04	.03	.199	12	255
27..	....	....	....	.03N	.03	.237	3	256
28..	.02	.02	.02	.02	.02	.201	5	253
29..	....	....	....	.02N	.02	.229	....	251
30..	.09	.09	.05A	.05A	.04	.317	6	250
31..	.04	.04	.04	.04	.04	.261	4	251

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	...	....	.04N	.04	.236	..	251
4..	....	...	.03A	.03A	.02	.178	....	251
5..	....	....	....	.02N	.01	.138	....	251
6..	.01	.01	.01	.01	.01	.080	...	251
7..	....	....	....	.01N	....	.029	1	251
10..	CAB	CAB	CAB	CAB	CAB	.001	....	251
11..	CAB	CAB	CAB	CAB	CAB	.000	....	251
12..	CAB	CAB	CAB	CAB	CAB	.000	....	251
13..	CAB	CAB	CAB	CAB	CAB	.000	....	251
14..	CAB	CAB	CAB	CAB	CAB	.000	....	251

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9525 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.08	.08	.08	.08	.08	.116	5	5
20	....	....	....	.08N	.08	.122	....	5
23	....	....	....	.08N	.08	.127	....	5
24	....	....	....	.08N	.08	.137	....	5
25	....	....	....	.08N	.08	.140	....	5
26	....	....	....	.08N	.08	.138	....	5
27	....	....	....	.08N	.09	.156	....	5
30	....	....	....	.09N	.10	.170	....	5
IN JULY								
1	....	....	....	.10N	.09	.159	....	5
2	....	....	....	.09N	.09	.158	....	5
3	....	....	....	.09N	.10	.186	....	5
4	Exchange Closed: Independence Day							
7	.10	.10	.10	.10	.09	.165	3	8
8	....	....	....	.09N	.06	.119	....	8
9	....	....	....	.06N	.07	.147	....	8
10	....	....	....	.07N	.07	.142	....	8
11	....	....	....	.07N	.08	.166	....	8
14	....	....	.06A	.06A	.09	.186	....	8
15	....	....	.08A	.08A	.09	.192	....	8
16	....	....	....	.09N	.08	.177	....	8
17	....	....	....	.08N	.08	.180	....	8
18	....	....	....	.08N	.09	.200	....	8
21	....	....	....	.09N	.12	.195	....	8
22	....	....	.08A	.08A	.07	.159	....	8
23	....	....	....	.07N	.06	.108	....	8
24	....	....	....	.06N	.06	.091	....	8
25	....	....	....	.06N	.06	.093	....	8
28	....	....	.04A	.04A	.04	.071	....	8
29	....	....	.03A	.04N	.05	.090	....	8
30	....	....	....	.05N	.05	.104	....	8
31	.04	.04	.03	.03	.03	.140	300	305
IN AUGUST								
1	.04	.04	.04	.04	.03	.138	10	305
4	....	....	....	.03N	.04	.146	....	305
5	....	....	....	.04N	.03	.114	....	305
6	....	....	....	.03N	.03	.103	....	305
7	....	....	....	.03N	.03	.114	....	305
8	.03	.03	.03	.03	.03	.126	3	306
11	....	....	....	.03N	.03	.131	....	306
12	....	....	....	.03N	.04	.156	....	306
13	....	....	....	.04N	.05	.202	....	306
14	....	....	....	.05N	.05	.177	....	306
15	.06	.06	.06	.06	.05	.175	5	301
18	....	....	....	.05N	.05	.163	....	301
19	.06	.06	.06	.06	.06	.185	16	317
20	....	....	....	.06N	.05	.197	....	317
21	.07	.07	.07	.07	.06	.246	3	317
22	....	....	....	.06N	.06	.236	6	322
25	.05	.06	.05	.06	.07	.260	6	323
26	.08	.08	.08	.08	.08	.289	1	324
27	....	....	....	.08N	.06	.241	....	324
28	....	....	....	.06N	.06	.263	....	322
29	....	.07B	....	.07B	.10	.351	....	322
IN SEPTEMBER								
1	Exchange Closed: Labor Day							
2	.09	.09	.09	.09	.07	.294	5	326
3	.05	.05	.05	.05	.05	.223	10	326
4	....	....	....	.05N	.05	.214	....	326
5	....	....	....	.05N	.03	.159	....	326
8	.03	.03	.03	.03	.03	.122	2	326
9	....	....	....	.03N	.04	.136	....	326
10	....	....	....	.04N	.04	.155	....	326
11	....	....	....	.04N	.02	.086	....	326
12	.04	.04	.04	.04	.03	.097	6	326
15	....	....	....	.03N	.03	.126	....	326
16	....	....	....	.03N	.04	.139	....	326
17	....	....	....	.04N	.04	.149	....	318
18	.04	.04	.03	.03	.02	.083	6	318
19	....	....	....	.02N	.02	.083	....	318
22	....	....	....	.02N	.02	.100	....	318
23	....	....	....	.02N	.02	.094	....	318
24	....	....	....	.02N	.03	.132	....	318
25	....	....	....	.03N	.03	.135	....	318
26	....	....	....	.03N	.03	.137	....	318
29	....	....	....	.03N	.02	.089	....	318
30	....	....	....	.02N	.03	.145	....	318

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS
DECEMBER 1986 9525 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.04	.03	.03	.03	.144	5	319
2	.03	.03	.03	.03	.03	.132	47	319
3	.05	.06	.05	.06	.07	.303	60	369
6	.03	.06	.06	.06	.06	.305	10	366
7	.05	.06	.05	.06	.06	.330	43	406
8	.06	.06	.06	.06	.05	.286	2	406
9	.06	.06	.06	.06	.05	.262	25	406
10	.02	.02	.02	.02	.04	.231	3	408
13	....	....	....	.04N	.04	.212	....	408
14	....	....	....	.04N	.02	.142	....	408
15	....	....	....	.02N	.02	.166	....	406
16	.02	.02	.02	.02	.02	.123	1	406
17	....	....	....	.02N	.01	.055	....	406
20	....	....	....	.01N		.022	....	406
21	CAB	CAB	CAB	CAB	CAB	.025	....	406
22	CAB	CAB	CAB	CAB	CAB	.037	....	406
23	CAB	CAB	CAB	CAB	.01	.048	....	406
24	....	....	....	.01N	.01	.035	....	406
27	....	....	....	.01N	....	.038	....	406
28	CAB	CAB	CAB	CAB	CAB	.026	....	406
29	CAB	CAB	CAB	CAB	CAB	.029	....	406
30	CAB	CAB	CAB	CAP	.01	.047	....	406
31	....	....	....	.01N	....	.030	....	406
IN NOVEMBER								
3	CAB	CAB	CAB	CAB	CAB	.018	....	406
4	CAB	CAB	CAB	CAB	CAB	.009	....	406
5	CAB	CAB	CAB	CAB	CAB	.004	....	406
6	CAB	CAB	CAB	CAB	CAB	.001	....	406
7	CAB	CAB	CAB	CAB	CAB	.000	....	406
10	CAB	CAB	CAB	CAB	CAB	.000	....	406
11	CAB	CAB	CAB	CAB	CAB	.000	....	406
12	CAB	CAB	CAB	CAB	CAB	.000	....	406
13	CAB	CAB	CAB	CAB	CAB	.000	....	406
14	CAB	CAB	CAB	CAB	CAB	.000	....	406

DECEMBER 1986 9550 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.02	.02	.02	.02	.01	.028	1	1
24	....	....	....	.01N	.01	.044	....	1
25	....	....	....	.01N	.01	.044	....	1
26	....	....	....	.01N	.01	.044	....	1
29	....	....	....	.01N	....	.024	....	1
30	CAB	CAB	CAB	CAB	.01	.046	....	1
IN OCTOBER								
1	....	....	....	.01N	.01	.045	....	1
2	....	....	....	.01N	.01	.040	....	1
3	....	....	....	.01N	.02	.123	....	1
6	....	....	....	.02N	.02	.118	....	1
7	....	....	....	.02N	.02	.129	....	1
8	....	....	....	.02N	.01	.102	....	1
9	....	....	....	.01N	.01	.097	....	1
10	....	....	....	.01N	.01	.070	....	1
13	....	....	....	.01N	.01	.058	....	1
14	....	....	....	.01N	.01	.031	....	1
15	....	....	....	.01N	.01	.037	....	1
16	....	....	....	.01N	.01	.023	....	1
17	....	....	....	.01N	....	.007	....	1
20	CAB	CAB	CAB	CAB	CAB	.001	....	1
21	CAB	CAB	CAB	CAB	CAB	.002	....	1
22	CAB	CAB	CAB	CAB	CAB	.003	....	1
23	CAB	CAB	CAB	CAB	CAB	.004	....	1
24	CAB	CAB	CAB	CAB	CAB	.002	....	1
27	CAB	CAB	CAB	CAB	CAB	.002	....	1
28	CAB	CAB	CAB	CAB	CAB	.001	....	1
29	CAB	CAB	CAB	CAB	CAB	.001	....	1
30	CAB	CAB	CAB	CAB	CAB	.002	....	1
31	CAB	CAB	CAB	CAB	CAB	.000	....	1
IN NOVEMBER								
3	CAB	CAB	CAB	CAB	CAB	.000	....	1
4	CAB	CAB	CAB	CAB	CAB	.000	....	1
5	CAB	CAB	CAB	CAB	CAB	.000	....	1
6	CAB	CAB	CAB	CAB	CAB	.000	....	1
7	CAB	CAB	CAB	CAB	CAB	.000	....	1
10	CAB	CAB	CAB	CAB	CAB	.000	....	1
11	CAB	CAB	CAB	CAB	CAB	.000	....	1
12	CAB	CAB	CAB	CAB	CAB	.000	....	1

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

DECEMBER 1986 9550 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1

MARCH 1987 9400 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.94	.94	.94	.94	.91	.963	....	....
25..	....	.92B	....	.92B	.87	.957	1	1
26..	....	....	.86A	.87N	.87	.960	....	1
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.87N	.85	.959	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.81	.81	.81	.81	.79	.951	....	1
2..	....	....	....	.79N	.83	.961	1	1
3..	....	.85B	....	.85B	.83	.963	....	....
4..	....	....	....	.83N	.90	.975	....	....
5..	....	.93B	.84A	.84A	.79	.959	....	....
8..	....	....	..	.79N	.80	.964	....	....
9..	....	.	....	.80N	.79	.965	....	....
10..	....	....	.78A	.78A	.78	.967	....	....

MARCH 1987 9450 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	.37	.37	.37	.37	.36	.654	4	4
14..	....	....	....	.36N	.38	.688	....	4
17..	....	....	....	.38N	.39	.698	....	4
18..	....	....	....	.39N	.39	.706	....	4
19..	....	.41B	.36A	.41B	.46	.775	....	4
20..	....	....	....	.46N	.45	.767	....	4
21..	....	....	....	.45N	.45	.775	....	4
24..	....	.46B	....	.46B	.46	.786	....	4
25..	....	.47B	....	.47B	.43	.765	....	4
26..	....	....	.42A	.43N	.42	.768	....	4
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.42N	.41	.760	....	4

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.41N	.36	.724	....	4
2..	....	....	....	.36N	.39	.754	....	4
3..	....	.40B	....	.40B	.39	.757	....	4
4..	....	....	....	.39N	.44	.805	....	4
5..	.46	.46	.38A	.38A	.36	.734	13	10
8..	....	....	....	.36N	.36	.746	....	10
9..	....	....	....	.36N	.35	.742	....	10
10..	....	....	....	.35N	.34	.745	....	10
11..	....	....	....	.34N	.30	.700	....	10
12..	...	....	....	.30N	.30	.701	....	10
15..	.25	.25	.25	.25	.28	.688	1	11
16..	.29	.29	.29	.29	.26	.664	5	7
17..	.26	.27B	.26	.26	.27	.684	1	7
18..	.32	.32	.32	.32	.28	.704	5	7
19..	....	.30B	....	.30B	.30	.723	....	7
22..	....	....	.26A	.26A	.30	.728	....	7
23..	....	....	....	.30N	.30	.731	....	7
24..	....	....	....	.30N	.30	.741	....	7
25..	Exchange Closed; Christmas							
26..	....	....	....	.30N	.30	.745	....	7
29..	....	....	.25A	.25A	.22	.643	....	7
30..	.21	.21	.21	.21	.20	.601	1	7
31..	.23	.23	.23	.23	.22	.646	2	9

MARCH 1987 9475 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	.22	.22	.22	.22	.21	.479	6	6
14..	....	....	....	.21N	.23	.515	2	8
17..	.22	.23	.22	.23	.23	.523	2	10
18..	.25	.25	.25	.25	.23	.530	30	29
19..	.24	.24	.22A	.23	.29	.612	15	44
20..	....	....	....	.29N	.27	.599	....	44
21..	.28	.29	.28	.29	.27	.607	53	88
24..	.29	.29	.29	.29	.28	.617	11	49
25..	....	.29B	....	.28N	.25	.587	....	49
26..	.25	.25	.25	.25	.24	.589	2	49
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.24N	.23	.574	....	49

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9475 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.23N	.20	.526	....	49
2..	....	....	....	.20N	.22	.560	....	49
3..	....	....	....	.22N	.22	.561	....	49
4..	.25	.25	.24	.24	.25	.621	2	49
5..	.26	.26	.22A	.22A	.19	.527	5	52
8..	.18	.18	.18	.18	.19	.537	....	52
9..	....	....	....	.19N	.18	.528	1	52
10..	.19	.19	.19	.19	.18	.526	1041	1028
11..	.18	.18	.16	.16	.15	.472	162	1128
12..	....	....	....	.15N	.15	.472	....	1128
15..	....	....	....	.15N	.14	.452	....	1128
16..	.12	.12	.12	.12	.12	.422	20	1128
17..	....	....	....	.12N	.12	.440	....	1108
18..	....	.13B	....	.12N	.13	.460	....	1108
19..	....	....	....	.13N	.14	.480	....	1108
22..	....	....	.13A	.14N	.14	.479	....	1108
23..	.15	.15	.15	.15	.13	.479	10	1108
24..	....	....	....	.13N	.14	.490	....	1108
25..	Exchange Closed; Christmas							
26..	....	....	....	.14N	.14	.489	....	1108
29..	...	....	.12A	.12A	.09	.368	....	1108
30..	.08	.08	.08	.08	.08	.325	1	1108
31..	.10	.10	.10	.10	.09	.366	25	1083

MARCH 1987 9500 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.18	.18	.18	.18	.18	.313	2	2
21..	....	....	....	.18N	.18	.318	....	2
22..	.20	.20	.20	.20	.17	.287	4	6
23..	.18	.18	.18	.18	.18	.235	20	26
24..	.18	.18	.18	.18	.18	.212	23	49
25..	....	....	....	.18N	.18	.218	23	72
28..	....	....	....	.18N	.16	.190	....	72
29..	....	....	....	.16N	.17	.226	...	72
30..	....	....	....	.17N	.17	.244	....	72
31..	....	....	....	.17N	.19	.289	....	72

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.19N	.18	.287	....	72
4..	....	....	....	.18N	.19	.304	....	72
5..	....	....	....	.19N	.17	.268	....	72
6..	....	....	....	.17N	.16	.251	....	72
7..	....	....	....	.16N	.17	.266	....	72
8..	....	....	....	.17N	.18	.282	....	72
11..	....	....	....	.18N	.19	.299	....	72
12..	....	....	....	.19N	.21	.323	...	72
13..	....	....	....	.21N	.23	.370	....	72
14..	....	....	....	.23N	.21	.343	....	72
15..	....	....	....	.21N	.21	.347	....	72
18..	....	....	....	.21N	.21	.337	....	72
19..	....	....	....	.21N	.22	.369	....	72
20..	....	....	....	.22N	.22	.382	....	72
21..	....	....	....	.22N	.26	.427	....	72
22..	....	....	....	.26N	.26	.417	....	72
25..	....	....	....	.26N	.28	.450	....	72
26..	.31	.31	.25A	.31	.29	.486	1	73
27..	...	....	....	.29N	.26	.444	....	73
28..	....	....	....	.26N	.26	.459	....	73
29..	....	....	....	.26N	.31	.522	....	73

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.31N	.28	.485	....	73
3..	....	....	.23A	.23A	.23	.430	....	73
4..	....	....	....	.23N	.23	.429	....	73
5..	....	....	....	.23N	.17	.364	....	73
8..	....	....	.16A	.16A	.17	.313	....	73
9..	....	....	....	.17N	.17	.334	....	73
10..	....	....	....	.17N	.18	.354	....	73
11..	....	....	....	.18N	.13	.276	....	73
12..	....	....	....	.13N	.14	.298	....	73
15..	....	.16B	....	.16B	.16	.340	....	73
16..	....	....	....	.16N	.16	.339	....	73
17..	....	.17B	....	.17B	.17	.345	....	73
18..	....	.19B	....	.17N	.13	.268	....	73
19..	....	....	....	.13N	.13	.274	....	73
22..	....	....	....	.13N	.15	.315	....	73
23..	....	....	....	.15N	.14	.305	....	73
24..	....	....	....	.14N	.18	.360	....	73
25..	....	....	....	.18N	.18	.359	....	73
26..	....	....	....	.18N	.17	.353	....	73
29..	....	....	.16A	.17N	.14	.308	....	73

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9500 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.17	.17	.17	.17	.19	.368	1	74

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.20B	....	.19N	.17	.374	....	74
2	....	....	....	.17N	.17	.364	....	74
3	.27	.27	.24	.24	.25	.501	1	75
6	....	.27B	....	.27B	.27	.507	1	75
7	.28	.28	.28	.28	.28	.530	11	77
8	....	....	....	.28N	.26	.507	15	92
9	....	....	....	.26N	.26	.507	....	92
10	....	....	....	.26N	.24	.477	....	92
13	....	....	....	.24N	.24	.464	....	92
14	.25	.25	.25	.25	.20	.415	....	92
15	....	....	....	.20N	.21	.432	....	92
16	....	....	....	.21N	.19	.407	1	93
17	....	....	.18A	.19N	.16	.345	....	93
20	....	....	.15A	.15A	.12	.292	....	93
21	....	....	....	.12N	.14	.316	....	93
22	....	....	....	.14N	.15	.355	....	93
23	....	....	....	.15N	.17	.380	....	93
24	....	....	....	.17N	.15	.350	....	93
27	....	....	....	.15N	.17	.390	....	93
28	.14	.14	.14	.14	.16	.368	1	92
29	....	....	....	.16N	.17	.398	....	92
30	.20	.24B	.20	.20	.20	.432	5	92
31	.20	.20	.20	.20	.19	.418	2	94

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.19N	.19	.417	....	94
4	....	....	....	.19N	.18	.397	....	94
5	....	....	....	.18N	.16	.383	....	94
6	....	....	....	.16N	.15	.357	....	94
7	....	....	....	.15N	.13	.320	....	94
10	....	....	.10A	.11A	.10	.293	....	94
11	....	....	....	.10N	.10	.286	....	94
12	....	....	....	.10N	.11	.304	....	94
13	.11	.12	.11	.12	.12	.309	38	132
14	....	....	....	.12N	.12	.340	....	132
17	.10	.10	.10	.10	.12	.344	1	131
18	.13	.13	.13	.13	.12	.349	8	139
19	.12	.12	.12	.12	.15	.426	....	139
20	.13	.13	.13	.13	.14	.410	5	139
21	.13	.16B	.13	.14	.14	.416	38	139
24	.17	.17	.17	.17	.14	.422	2	140
25	.15	.15	.14	.14	.13	.391	35	140
26	....	....	....	.13N	.12	.389	....	140
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.12N	.11	.371	....	140

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.07	.07	.07	.07	.09	.321	....	140
2	.10	.10	.10	.10	.10	.350	12	152
3	....	....	....	.10N	.10	.349	....	141
4	....	....	....	.10N	.12	.405	....	141
5	....	....	.09A	.09A	.08	.313	....	141
8	....	....	....	.08N	.08	.317	....	141
9	....	....	....	.08N	.08	.306	....	141
10	.08	.08	.08	.08	.08	.303	200	266
11	.08	.08	.08	.08	.06	.254	....	266
12	.07	.07	.07	.07	.06	.252	102	324
15	.05	.05	.05	.05	.05	.232	15	324
16	....	....	....	.05N	.04	.207	....	324
17	.04	.04	.04	.04	.04	.218	25	339
18	....	....	....	.04N	.05	.231	....	341
19	....	....	....	.05N	.05	.244	....	341
22	....	....	....	.05N	.05	.239	....	341
23	....	....	....	.05N	.05	.236	....	341
24	....	....	....	.05N	.05	.242	....	341
25	Exchange Closed; Christmas							
26	....	....	....	.05N	.05	.238	....	341
29	.04	.04	.04	.04	.03	.149	6	347
30	....	....	....	.03N	.02	.123	....	347
31	.04	.04	.04	.04	.02	.145	25	372

MARCH 1987 9525 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.10	.16	.10	.12A	.11	.272	12	12
31	....	....	....	.11N	.10	.260	9	13

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9525 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.10N	.10	.259	....	13
4	....	....	....	.10N	.09	.242	....	13
5	....	....	....	.09N	.08	.231	....	13
6	....	....	....	.08N	.08	.211	....	13
7	.05	.05	.05	.05	.06	.183	16	16
10	....	....	....	.06N	.04	.162	....	16
11	....	....	....	.04N	.04	.157	....	16
12	....	....	....	.04N	.05	.169	....	16
13	....	....	....	.05N	.05	.173	....	16
14	....	....	....	.05N	.05	.194	....	16
17	....	....	....	.05N	.05	.194	....	16
18	.06	.06	.06	.06	.05	.197	30	30
19	.05	.05	.05	.05	.07	.256	50	55
20	....	....	....	.07N	.08	.241	....	55
21	....	....	....	.06N	.07	.244	....	55
24	....	....	....	.07N	.07	.245	....	55
25	....	....	....	.07N	.06	.219	....	55
26	....	....	.04A	.05A	.05	.215	....	55
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.05N	.04	.199	....	55

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.04	.04	.04	.03	.180	25	38
2	....	....	....	.03N	.04	.179	25	38
3	....	....	....	.04N	.04	.176	....	38
4	....	....	....	.04N	.05	.215	....	38
5	....	....	.04A	.04A	.03	.149	....	38
8	....	....	....	.03N	.03	.148	....	38
9	....	....	....	.03N	.02	.139	....	30
10	....	....	....	.02N	.02	.135	....	30
11	....	....	....	.02N	.02	.105	....	30
12	....	....	....	.02N	.02	.103	....	30
15	....	....	....	.02N	.01	.090	....	30
16	.02	.02	.02	.02	.01	.076	3	33
17	....	....	....	.01N	.01	.060	....	33
18	....	....	....	.01N	.01	.085	....	33
19	....	....	....	.01N	.01	.091	....	33
22	....	....	....	.01N	.01	.086	....	33
23	....	....	....	.01N	.01	.083	....	33
24	....	....	....	.01N	.01	.085	....	33
25	Exchange Closed; Christmas							
26	....	....	....	.01N	.01	.081	....	33
29	....	....	....	.01N	.01	.040	....	33
30	....	....	....	.01N	....	.031	....	33
31	CAB	CAB	CAB	CAB	CAB	.038	....	33

MARCH 1987 9550 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.05	.05	.05	.05	.05	.157	2	2
21	....	....	....	.05N	.05	.159	....	2
22	....	....	....	.05N	.04	.137	....	2
23	.04	.05B	.04	.04	.04	.104	20	22
24	.04	.04	.04	.04	.04	.090	23	45
25	....	....	....	.04N	.05	.093	23	68
28	....	....	....	.05N	.04	.077	....	68
29	....	....	....	.04N	.05	.098	....	68
30	....	....	....	.05N	.05	.109	....	68
31	....	.06B	....	.06B	.07	.135	....	68

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.07N	.08	.133	....	68
4	....	....	....	.08N	.08	.141	....	68
5	....	....	....	.08N	.06	.118	....	68
6	....	....	....	.06N	.06	.108	....	68
7	....	....	....	.06N	.07	.116	....	68
8	....	....	....	.07N	.07	.124	....	68
11	....	....	....	.07N	.08	.133	....	68
12	....	....	....	.08N	.09	.147	....	68
13	....	....	....	.09N	.10	.177	....	68
14	....	....	....	.10N	.09	.158	....	68
15	....	....	....	.09N	.09	.160	....	68
18	....	....	....	.09N	.09	.153	....	68
19	....	....	....	.09N	.09	.174	....	68
20	....	....	....	.09N	.09	.182	....	68
21	....	....	....	.09N	.12	.212	....	68
22	....	....	....	.12N	.12	.201	....	68
25	....	....	.10A	.10A	.11	.223	....	68
26	....	....	.10A	.10A	.11	.248	....	68
27	....	....	....	.11N	.09	.214	....	68
28	....	....	....	.09N	.09	.222	....	68
29	....	....	....	.09N	.12	.270	....	68

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9550 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.12N	.10	.235	....	68
3	....	....	.08A	.08A	.07	.193	....	68
4	....	....	....	.07N	.07	.192	....	68
5	....	...	....	.07N	.05	.148	....	68
8	....	....	.04A	.04A	.05	.118	....	68
9	....	....	....	.05N	.05	.130	....	68
10	....	....	....	.05N	.06	.143	....	68
11	....	....	....	.06N	.03	.099	....	68
12	....	....	....	.03N	.04	.110	....	68
15	....	....	....	.04N	.05	.135	....	68
16	....	....	....	.05N	.05	.134	....	68
17	....	....	....	.05N	.05	.138	....	68
18	....	....	....	.05N	.03	.096	....	68
19	....	....	....	.03N	.03	.100	....	68
22	...	....	....	.03N	.04	.121	....	68
23	....	....	....	.04N	.04	.115	....	68
24	.05	.05	.05	.05	.05	.146	....	68
25	....	....	....	.05N	.05	.145	5	68
26	....	....	....	.05N	.05	.141	....	68
29	....	....	....	.05N	.03	.113	....	68
30	....	..	....	.03N	.05	.149	....	68

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	....	....	.05N	.04	.152	....	68
2	...	....	...	.04N	.04	.147	....	68
3	....	.06B	....	.06B	.07	.241	....	68
6	.08	.08	.08	.08	.09	.242	1	68
7	....	....	....	.09N	.09	.257	....	68
8	....	....	....	.09N	.08	.235	....	68
9	...	....	....	.08N	.08	.232	....	68
10	....	....	....	.08N	.07	.208	....	68
13	....	....	....	.07N	.07	.197	....	68
14	....	....	....	.07N	.05	.162	....	68
15	....	....	....	.05N	.06	.170	....	68
16	....	....	....	.06N	.05	.153	....	68
17	....	....	....	.05N	.04	.116	....	68
20	....	....	....	.04N	.03	.088	....	68
21	....	....	....	.03N	.03	.100	....	68
22	....	....	....	.03N	.03	.119	....	66
23	....	....	....	.03N	.04	.133	....	68
24	....	....	....	.04N	.03	.117	....	68
27	.06	.06	.06	.06	.04	.134	20	68
28	.04	.04	.04	.04	.04	.119	1	67
29	....	....	....	.04N	.04	.131	....	67
30	....	.05B	...	.04N	.05	.149	....	67
31	....	....	....	.05N	.04	.141	....	67

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.04N	.04	.139	....	67
4	....	....	....	.04N	.04	.128	....	67
5	....	....	....	.04N	.04	.121	....	67
6	....	...	....	.04N	.03	.108	....	67
7	....	....	....	.03N	.02	.090	....	67
10	....	....	....	.02N	.02	.077	....	67
11	....	....	....	.02N	.02	.074	....	67
12	....	....	....	.02N	.02	.080	....	67
13	....	....	....	.02N	.02	.082	....	67
14	....	....	....	.02N	.02	.095	....	67
17	....	....	....	.02N	.02	.093	....	67
18	.03	.03	.03	.03	.02	.094	10	74
19	....	....	....	.02N	.02	.130	....	74
20	....	....	....	.02N	.02	.119	....	74
21	....	....	....	.02N	.02	.120	....	74
24	...	....	....	.02N	.02	.119	....	74
25	.02	.02	.02	.02	.02	.101	1	75
26	.01	.01	.01	.01	.01	.098	1	74
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.01N	.01	.087	...	74

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.064	....	74
2	....	....	....	.01N	.01	.073	....	74
3	....	....	....	.01N	.01	.071	....	74
4	....	....	....	.01N	.01	.091	....	74
5	....	....	....	.01N	.01	.055	....	74
8	....	....	....	.01N	.01	.053	....	74
9	....	....	....	.01N	.01	.048	....	74
10	....	....	....	.01N	.01	.046	....	74
11	....	....	....	.01N	...	.032	....	74
12	CAB	CAB	CAB	CAB	CAB	.031	....	74
15	CAB	CAB	CAB	CAB	CAB	.025	....	74
16	CAB	CAB	CAB	CAB	CAB	.020	....	74

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — CALLS

MARCH 1987 9550 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.021	....	73
18	CAB	CAB	CAB	CAB	CAB	.022	....	73
19	CAB	CAB	CAB	CAB	CAB	.024	....	73
22	CAB	CAB	CAB	CAB	CAB	.021	....	73
23	CAB	CAB	CAB	CAB	CAB	.020	....	73
24	CAB	CAB	CAB	CAB	CAB	.020	....	73
25	Exchange Closed: Christmas							
26	CAB	CAB	CAB	CAB	CAB	.019	....	73
29	CAB	CAB	.01A	CAB	CAB	.007	...	73
30	CAB	CAB	CAB	CAB	CAB	.005	....	73
31	CAB	CAB	CAB	CAB	CAB	.006	....	73

JUNE 1987 9450 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.41	.41	.41	.41	.40	.659	3	3
16	....	....	....	.40N	.38	.636	....	3
17	....	....	....	.38N	.40	.656	....	3
18	....	....	....	.40N	.42	.669	....	3
19	....	....	....	.42N	.42	.682	....	3
22	....	....	....	.42N	.42	.678	....	3
23	....	....	....	.42N	.42	.679	....	3
24	....	....	....	.42N	.42	.686	....	3
25	Exchange Closed: Christmas							
26	....	....	....	.42N	.42	.687	....	3
29	....	....	....	.42N	.35	.611	....	3
30	....	....	....	.35N	.33	.591	....	3
31	...	....	....	.33N	.34	.612	....	3

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

JUNE 1986 9375 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	.06	.06	.06	.06	.235	50	50
28..	....	....	.04A	.04A	.03	.096	....	50
29..	....	....	....	.03N	.03	.098	....	50
30..	....	....	....	.03N	.03	.106	....	50

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.03N	.03	.137	....	50
2..	....	....	....	.03N	.03	.126	....	50
5..	....	....	....	.03N	.02	.047	....	50
6..	....	....	....	.02N	.02	.048	....	50
7..	....	....	....	.02N	.02	.036	....	50
8..	....	....	....	.02N	.01	.019	....	50
9..	....	....	....	.01N	.01	.052	....	50
12..	....	....	....	.01N	.01	.072	....	50
13..	....	....	....	.01N	.01	.038	....	50
14..	.01	.01	.01	.01	.01	.024	1	50
15..	.01	.01	.01	.01	.01	.164	10	60
16..	.03@.04	.05	.03	.04	....	.499	25	36
19..	....	....	....	....	....	.460	....	....

JUNE 1986 9400 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.02	.02	.02	.02	.02	.126	2	2
11..	....	....	....	.02N	.02	.127	....	2
14..	....	....	....	.02N	.02	.082	....	2
15..	....	....	....	.02N	.02	.080	....	2
16..	....	....	....	.02N	.01	.025	....	2
17..	....	.02B	....	.01N	.02	.035	....	2
18..	.01	.01	.01	.01	.01	.050	....	2
21..	....	....	....	.01N	.01	.064	25	27
22..	.02	.02	.02	.02	.04	.152	4	31
23..	.07	.07	.07	.07	.06	.249	2	31
24..	.05	.13	.05	.13	.12	.437	12	41
25..	.07	.15B	.07	.15B	.15	.524	9	47
28..	.08	08	.07A	.08	.07	.319	12	57
29..	....	....	....	.07N	.07	.329	....	55
30..	.06	.07	.06	.07	.06	.351	158	200

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.07	.07	.08	.415	50	245
2..	.08	.09B	.07	.07	.06	.412	100	345
5..	.06	.06	.04A	.04A	.04	.266	1	346
6..	.04	.05	.04	.05	.05	.284	31	352
7..	.04	.06B	.03	.03	.04	.259	52	348
8..	.03	.03	.03	.03	.03	.202	198	237
9..	.05	.06B	.05	.05	.06	.376	82	180
12..	.09	.10	.08	.09	.09	.608	106	157
13..	.14	.14	.08A	.09A	.08	.594	41	130
14..	.05	.08	.05	.08	.09	.687	23	112
15..	.10	.19B	.10	.17	.18	.993	12	111
16..	.20	.27B	.20	.25	.25	.999	27	103
19..	....	....	....	....	....	.990	....	....

JUNE 1986 9425 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.06	.07	.05	.06	.06	.316	408	382
11..	.06	.07B	.05	.06	.06	.322	159	450
14..	.05	.05	.05	.05	.05	.248	60	564
15..	.06	.06	.04	.05	.05	.246	179	570
16..	....	....	.04A	.05N	.04	.106	....	550
17..	.06	.06	.03	.03	.04	.136	92	638
18..	.03	.04	.03	.04	.05	.174	172	634
21..	.05	.05	.04	.04	.05	.218	34	656
22..	.09	.10	.09	.10	.10	.392	199	664
23..	.14	.15	.13	.14	.14	.535	231	721
24..	.19	.24	.18	.23B	.26	.731	135	544
25..	.22	.32B	.20	.32B	.32	.800	143	494
28..	.22	.23B	.21	.21	.19	.642	28	519
29..	.17	.21B	.17	.19B	.20	.657	25	461
30..	.20	.20	.20	.20	.21	.684	1	389

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.22	.23B	.22	.22	.24	.747	5	386
2..	.27	.27	.27	.27	.23	.756	1	385
5..	....	....	.20A	.23N	.16	.660	....	385
6..	....	.17B	....	.16N	.18	.698	....	385
7..	....	.20B	....	.18N	.16	.692	....	385

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

JUNE 1986 9425 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.13	.13	.13	.13	.14	.651	20	385
9..	.18	.22B	.18	.19B	.22	.839	1	365
12..	....	.27B	....	.26B	.30	.977	....	365
13..	.30	.34B	.29A	.29A	.28	.987	10	360
14..	.28	.28	.24A	.28	.30	.998	5	355
15..	....	.44B	....	.42B	.43	.999	....	355
16..	.46	.50B	.46	.50B	.50	1.000	2	355
19..	....	....	....	....	....	.999	....	....

JUNE 1986 9450 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.16	.16	.16	.16	.16	.572	50	50
11..	.14	.18B	.14	.17	.18	.584	77	113
14..	.15	.15	.14	.14	.14	.510	21	132
15..	.13	.14	.12	.13	.15	.510	504	633
16..	.10	.11	.08	.08	.09	.295	273	443
17..	.09	.15	.09	.14A	.11	.346	124	336
18..	.10	.12	.09	.12	.12	.409	76	345
21..	.12	.16	.11	.12	.13	.487	76	328
22..	.12	.20	.11	.20	.23	.684	229	390
23..	.31	.35	.29	.30B	.32	.803	162	381
24..	.30	.45	.29	.44A	.47	.917	108	409
25..	.44	.52B	.41A	.52B	.52	.947	32	379
28..	....	....	.40A	.50A	.39	.884	5	379
29..	....	.41B	.37A	.41B	.40	.894	....	379
30..	.42	.42	.42	.42	.42	.909	2	379

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.46	.46	.46	.46	.46	.938	45	359
2..	....	.49B	....	.48B	.44	.946	....	359
5..	.41	.41	.40A	.40A	.38	.926	5	354
6..	....	....	....	.38N	.39	.946	....	354
7..	.41	.42B	.38A	.38A	.38	.950	21	345
8..	.35	.35	.35	.35	.34	.946	20	325
9..	.40	.43B	.40	42B	.44	989	22	303
12..	....	.51B	....	.51B	.54	.999	....	303
13..	....	.58B	....	.54N	.53	.999	....	303
14..	.49	.53B	.48	.53B	.55	.999	10	313
15..	....	.69B	....	.69B	.68	1.000	....	313
16..	.70	.77	.70	.77	.75	1.000	55	336
19..	....	....	....	....	....	1.000	....	....

JUNE 1986 9475 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.24	.24	.24	.24	.23	.620	1	1
18..	....	....	.22A	.23N	.25	.683	....	1
21..	....	.28B	....	.28B	.29	.761	....	1
22..	.29	.38B	.29	.38B	.43	.890	1	1
23..	....	.52B	....	.51B	.54	.947	....	1
24..	....	.66B	.53A	.66B	.70	.984	....	1
25..	....	.75B	.65A	.75B	.77	.991	....	1
28..	....	....	.71A	.71A	.62	.978	....	1
29..	....	.64B	.61A	.64B	.63	.981	....	1
30..	....	.65B	....	.63N	.65	.985	....	....

SEPTEMBER 1986 9275 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.03	.03	.02	.02	.03	.047	6	6
22..	....	....	....	.03N	.03	.048	....	6
23..	....	....	....	.03N	.03	.041	....	6
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.03N	.02	.030	....	6
28..	....	....	....	.02N	.02	.038	....	6
29..	....	....	....	.02N	.04	.059	....	6
30..	....	....	....	.04N	.04	.062	....	6

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.04N	.06	.105	....	6
3..	.07	.07	.07	.07	.05	.087	6	3
4..	....	....	....	.05N	.06	.116	....	3
5..	....	....	....	.06N	.05	.096	....	3
6..	....	....	....	.05N	.03	.037	....	3
9..	....	....	....	.03N	.03	.057	....	3
10..	....	....	....	.03N	.03	.050	....	3
11..	....	....	....	.03N	.03	.050	....	3
12..	....	....	....	.03N	.02	.044	....	3
13..	....	....	....	.02N	.01	.013	....	3

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9275 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	....	....	.01N	.01	.009	....	3
17..	....	....	....	.01N	.01	.008	....	3
18..	....	....	....	.01N	....	.007	....	3
19..	CAB	CAB	CAB	CAB	CAB	.009	....	3
20..	CAB	CAB	CAB	CAB	CAB	.007	....	3
23..	CAB	CAB	CAB	CAB	CAB	.005	....	3
24..	CAB	CAB	CAB	CAB	CAB	.004	....	3
25..	CAB	CAB	CAB	CAB	CAB	.003	....	3
26..	CAB	CAB	CAB	CAB	CAB	.003	....	3
27..	CAB	CAB	CAB	CAB	CAB	.001	....	3
30..	CAB	CAB	CAB	CAB	CAB	.000	....	3

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	3
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	3
8..	CAB	CAB	CAB	CAB	CAB	.000	....	3
9..	CAB	CAB	CAB	CAB	CAB	.000	....	3
10..	CAB	CAB	CAB	CAB	CAB	.000	....	3
11..	CAB	CAB	CAB	CAB	CAB	.000	....	3
14..	CAB	CAB	CAB	CAB	CAB	.000	....	3
15..	CAB	CAB	CAB	CAB	CAB	.000	....	3
16..	CAB	CAB	CAB	CAB	CAB	.000	....	3
17..	CAB	CAB	CAB	CAB	CAB	.000	....	3
18..	CAB	CAB	CAB	CAB	CAB	.000	....	3
21..	CAB	CAB	CAB	CAB	CAB	.000	....	3
22..	CAB	CAB	CAB	CAB	CAB	.000	....	3
23..	CAB	CAB	CAB	CAB	CAB	.000	....	3
24..	CAB	CAB	CAB	CAB	CAB	.000	....	3
25..	CAB	CAB	CAB	CAB	CAB	.000	....	3
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3
29..	CAB	CAB	CAB	CAB	CAB	.000	....	3
30..	CAB	CAB	CAB	CAB	CAB	.000	....	3
31..	CAB	CAB	CAB	CAB	CAB	.000	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	3
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3
6..	CAB	CAB	CAB	CAB	CAB	.000	....	3
7..	CAB	CAB	CAB	CAB	CAB	.000	....	3
8..	CAB	CAB	CAB	CAB	CAB	.000	....	3
11..	....	....	....	....	....	.000	....	3
12..	CAB	CAB	CAB	CAB	CAB	.000	....	3
13..	CAB	CAB	CAB	CAB	CAB	.000	....	3
14..	CAB	CAB	CAB	CAB	CAB	.000	....	3
15..	CAB	CAB	CAB	CAB	CAB	.000	....	3
18..	CAB	CAB	CAB	CAB	CAB	.000	....	3
19..	CAB	CAB	CAB	CAB	CAB	.000	....	3
20..	CAB	CAB	CAB	CAB	CAB	.000	....	3
21..	CAB	CAB	CAB	CAB	CAB	.000	....	3

SEPTEMBER 1986 9300 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.08@.09	.09	.08	.09	.08	.164	160	160
4..	....	.10B	....	.10B	.11	.209	40	200
5..	....	....	.09A	.09A	.08	.179	....	200
6..	....	....	.07A	.07A	.05	.080	....	200
9..	....	....	....	.05N	.06	.117	....	200
10..	....	....	....	.06N	.05	.105	....	200
11..	....	....	....	.05N	.05	.105	....	200
12..	....	....	....	.05N	.04	.095	....	200
13..	.03	.03	.03	.03	.02	.035	100	100
16..	....	....	....	.02N	.01	.027	....	100
17..	....	....	....	.01N	.01	.024	....	100
18..	....	....	....	.01N	.01	.021	....	100
19..	....	....	....	.01N	.01	.027	....	100
20..	....	....	....	.01N	.01	.021	....	100
23..	....	....	....	.01N	.01	.018	....	100
24..	....	....	....	.01N	.01	.014	....	100
25..	....	....	....	.01N	.01	.012	....	100
26..	....	....	....	.01N	.01	.010	....	100
27..	....	....	....	.01N	....	.006	....	100
30..	CAB	CAB	CAB	CAB	CAB	.003	....	100

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9300 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.004	....	100
2..	CAB	CAB	CAB	CAB	CAB	.003	....	100
3..	CAB	CAB	CAB	CAB	CAB	.001	....	100
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.001	....	100
8..	CAB	CAB	CAB	CAB	CAB	.002	....	100
9..	CAB	CAB	CAB	CAB	CAB	.001	....	100
10..	CAB	CAB	CAB	CAB	CAB	.001	....	100
11..	CAB	CAB	CAB	CAB	CAB	.000	....	100
14..	CAB	CAB	CAB	CAB	CAB	.000	....	100
15..	CAB	CAB	CAB	CAB	CAB	.000	....	100
16..	CAB	CAB	CAB	CAB	CAB	.000	....	100
17..	CAB	CAB	CAB	CAB	CAB	.000	....	100
18..	CAB	CAB	CAB	CAB	CAB	.000	....	100
21..	CAB	CAB	CAB	CAB	CAB	.000	....	100
22..	CAB	CAB	CAB	CAB	CAB	.000	....	100
23..	CAB	CAB	CAB	CAB	CAB	.000	....	100
24..	CAB	CAB	CAB	CAB	CAB	.000	...	100
25..	CAB	CAB	CAB	CAB	CAB	.000	....	100
28..	CAB	CAB	CAB	CAB	CAB	.000	....	100
29..	CAB	CAB	CAB	CAB	CAB	.000	....	100
30..	CAB	CAB	CAB	CAB	CAB	.000	....	100
31..	CAB	CAB	CAB	CAB	CAB	.000	....	100

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	100
4..	CAB	CAB	CAB	CAB	CAB	.000	....	100
5..	CAB	CAB	CAB	CAB	CAB	.000	....	100
6..	CAB	CAB	CAB	CAB	CAB	.000	....	100
7..	CAB	CAB	CAB	CAB	CAB	.000	....	100
8..	CAB	CAB	CAB	CAB	CAB	.000	....	100
11..	....	....	....	....	....	.000	....	100
12..	CAB	CAB	CAB	CAB	CAB	.000	....	100
13..	CAB	CAB	CAB	CAB	CAB	.000	....	100
14..	CAB	CAB	CAB	CAB	CAB	.000	....	100
15..	CAB	CAB	CAB	CAB	CAB	.000	....	100
18..	CAB	CAB	CAB	CAB	CAB	.000	....	100
19..	CAB	CAB	CAB	CAB	CAB	.000	....	100
20..	CAB	CAB	CAB	CAB	CAB	.000	....	100
21..	CAB	CAB	CAB	CAB	CAB	.000	....	100

SEPTEMBER 1986 9325 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	.06	.06	.06	.06	.03	.079	200	200
16..	....	....	....	.03N	.03	.064	....	200
17..	....	....	....	.03N	.03	.059	....	200
18..	....	....	....	.03N	.02	.052	....	200
19..	....	....	....	.02N	.02	.066	....	200
20..	....	....	....	.02N	.02	.054	....	200
23..	....	....	....	.02N	.02	.048	....	200
24..	....	....	....	.02N	.02	.040	....	200
25..	....	....	....	.02N	.02	.035	....	200
26..	....	....	....	.02N	.02	.032	....	200
27..	....	....	....	.02N	.01	.022	....	200
30..	....	....	....	.01N	.01	.013	....	200

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.015	....	200
2..	....	....	....	.01N	.01	.012	....	200
3..	....	....	....	.01N	....	.006	....	200
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.005	....	200
8..	CAB	CAB	CAB	CAB	.01	.011	....	200
9..	....	....	....	.01N	....	.006	....	200
10..	CAB	CAB	CAB	CAB	CAB	.005	....	200
11..	CAB	CAB	CAB	CAB	CAB	.002	....	200
14..	CAB	CAB	CAB	CAB	CAB	.001	....	200
15..	CAB	CAB	CAB	CAB	CAB	.000	....	200
16..	CAB	CAB	CAB	CAB	CAB	.000	....	200
17..	CAB	CAB	CAB	CAB	CAB	.000	....	200
18..	CAB	CAB	CAB	CAB	CAB	.000	....	200
21..	CAB	CAB	CAB	CAB	CAB	.000	....	200
22..	CAB	CAB	CAB	CAB	CAB	.000	....	200
23..	CAB	CAB	CAB	CAB	CAB	.000	....	200
24..	CAB	CAB	CAB	CAB	CAB	.000	....	200
25..	CAB	CAB	CAB	CAB	CAB	.000	....	200
28..	CAB	CAB	CAB	CAB	CAB	.000	....	200
29..	CAB	CAB	CAB	CAB	CAB	.000	....	200
30..	CAB	CAB	CAB	CAB	CAB	.000	....	200
31..	CAB	CAB	CAB	CAB	CAB	.000	....	200

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9325 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	200
4..	CAB	CAB	CAB	CAB	CAB	.000	....	200
5..	CAB	CAB	CAB	CAB	CAB	.000	....	200
6..	CAB	CAB	CAB	CAB	CAB	.000	....	200
7..	CAB	CAB	CAB	CAB	CAB	.000	....	200
8..	CAB	CAB	CAB	CAB	CAB	.000	....	200
11..	CAB	CAB	CAB	CAB	CAB	.000	....	200
12..	CAB	CAB	CAB	CAB	CAB	.000	....	200
13..	CAB	CAB	CAB	CAB	CAB	.000	....	200
14..	CAB	CAB	CAB	CAB	CAB	.000	....	200
15..	CAB	CAB	CAB	CAB	CAB	.000	....	200
18..	CAB	CAB	CAB	CAB	CAB	.000	....	200
19..	CAB	CAB	CAB	CAB	CAB	.000	....	200
20..	CAB	CAB	CAB	CAB	CAB	.000	....	200
21..	CAB	CAB	CAB	CAB	CAB	.000	....	200
22..	CAB	CAB	CAB	CAB	CAB	.000	....	200
25..	....	....	....	....	....	.000	....	....

SEPTEMBER 1986 9350 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.13	.15B	.13	.14B	.15	.310	200	200
19..	....	.16B	.11A	.16B	17	.333	....	200
20..	....	....	....	.17N	.14	.282	....	200
21..	.15	.15	.14A	.14A	.14	.277	1	201
22..	....	....	.13A	.14N	.14	.281	....	200
23..	....	....	.13A	.13A	.13	.257	....	200
26..	Exchange Closed; Memorial Day							
27..	....	....	.10A	.10A	.09	.221	....	200
28..	....	.10B	....	.10B	.11	.256	....	200
29..	....	.15B	....	.15B	.16	.331	....	200
30..	.18	.18	.17A	.17A	.17	.341	5	202

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.20	.22B	.20	.22B	.24	.456	4	203
3..	.27	.27	.24A	.24A	.23	.414	190	207
4..	....	.27B	.21A	.24B	.26	.480	40	169
5..	....	....	.23A	.24A	.23	.438	....	169
6..	.17	.17	.14	.14	.12	.264	6	168
9..	....	.16B	....	.16B	.17	.342	....	168
10..	.16	.16	.16	.16	.16	.319	1	169
11..	....	.18B	....	.16N	.16	.319	....	169
12..	.14	.14	.14	.14	.13	.301	1	170
13..	.09	.10	.09	.09A	.06	.156	105	192
16..	....	....	....	.06N	.05	.132	1	193
17..	....	....	....	.05N	.05	.124	....	193
18..	....	....	....	.05N	.04	.113	....	193
19..	....	....	....	.04N	.05	.138	....	193
20..	....	...	....	.05N	.04	.117	....	193
23..	....	....	....	.04N	.04	.110	....	193
24..	....	....	....	.04N	.03	.095	....	193
25..	....	....	....	.03N	.03	.086	....	193
26..	.04	.04	.03A	.03A	.03	.081	1	193
27..	....	....	....	.03N	.02	.060	3	193
30..	....	....	....	.02N	02	.042	....	193

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.046	...	193
2..	....	....	....	.02N	.02	.039	....	193
3..	....	....	....	.02N	.01	.022	....	193
4..	Exchange Closed; Independence Day							
7..	....	....	....	.01N	.01	.021	....	193
8..	....	....	....	.01N	.02	.042	....	193
9..	....	....	....	.02N	.01	.025	....	193
10..	....	....	....	.01N	.01	.024	....	193
11..	....	....	....	.01N	....	.014	....	193
14..	CAB	CAB	CAB	CAB	CAB	.007	....	193
15..	CAB	CAB	CAB	CAB	CAB	.005	....	193
16..	CAB	CAB	CAB	CAB	CAB	.006	....	193
17..	CAB	CAB	CAB	CAB	CAB	.004	....	193
18..	CAB	CAB	CAB	CAB	CAB	.002	....	193
21..	CAB	CAB	CAB	CAB	CAB	.002	....	193
22..	CAB	CAB	CAB	CAB	CAB	.002	....	193
23..	CAB	CAB	CAB	CAB	CAB	.006	....	193
24..	CAB	CAB	CAB	CAB	CAB	.007	....	193
25..	CAB	CAB	CAB	CAB	CAB	.006	....	193
28..	CAB	CAB	CAB	CAB	CAB	.009	....	193
29..	CAB	CAB	CAB	CAB	CAB	.005	....	193
30..	CAB	CAB	CAB	CAB	CAB	.003	....	193
31..	CAB	CAB	CAB	CAB	CAB	.000	....	193

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9350 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	193
4..	CAB	CAB	CAB	CAB	CAB	.000	....	193
5..	CAB	CAB	CAB	CAB	CAB	.000	....	193
6..	CAB	CAB	CAB	CAB	CAB	.000	....	193
7..	CAB	CAB	CAB	CAB	CAB	.000	....	193
8..	CAB	CAB	CAB	CAB	CAB	.000	....	193
11..	CAB	CAB	CAB	CAB	CAB	.000	....	193
12..	CAB	CAB	CAB	CAB	CAB	.000	....	193
13..	CAB	CAB	CAB	CAB	CAB	.000	....	193
14..	CAB	CAB	CAB	CAB	CAB	.000	....	193
15..	CAB	CAB	CAB	CAB	CAB	.000	....	193
18..	CAB	CAB	CAB	CAB	CAB	.000	....	193
19..	CAB	CAB	CAB	CAB	CAB	.000	....	193
20..	CAB	CAB	CAB	CAB	CAB	.000	....	193
21..	CAB	CAB	CAB	CAB	CAB	.000	....	193

SEPTEMBER 1986 9375 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.18	.18	.18	.18	.18	.300	25	25
25..	....	.19B	.17A	.18N	.21	.335	....	25
28..	....	....	.17A	.21N	.16	.262	....	25
29..	....	....	.14A	.16N	.15	.255	....	25
30..	....	....	.14A	.14A	.14	.241	....	25

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	...	....	.14N	.15	.263	....	25
2..	....	...	.14A	.15N	.15	.273	....	25
5..	....	....	.13A	.13A	.11	.212	....	25
6..	.10	.10	.10	.10	.10	215	26	26
7..	.11	.11	.11	.11	.10	.206	1	26
8..	.07	.08	.07	08	.08	.190	60	86
9..	.10	.10	.10	.10	.11	.240	80	146
12..	....	.14B	....	.13B	.15	.299	....	146
13..	.16	.16	.14	.14	.14	.279	2	148
14..	.11	.14B	.11	.14B	.15	.297	1	148
15..	.17	.19B	.17	.17	.19	.377	15	149
16..	.22	.25	.21	.25	.25	.442	80	188
19..	.26	.26	.22A	.26	.27	.470	15	198
20..	.30	.30	.23A	.23A	22	.413	17	214
21..	.24	.24	.19	.21B	.22	.408	51	233
22..	.21	.22B	.21	.21	.22	.413	26	224
23..	....	....	.21A	.21A	.20	.385	....	224
26..	Exchange Closed; Memorial Day							
27..	.15	.16	.15	.16	.16	.344	30	222
28..	.20	20	.20	20	.19	388	1	223
29..	....	.24B	....	.24B	.25	.474	....	223
30..	....	....	....	.25N	.26	.486	....	223

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.30	.38	.30	.38	.37	.605	27	231
3..	.33	.40	.33	.35A	.34	.564	37	232
4..	.33	.42	.32A	.41A	.40	.629	16	240
5..	.35	.35	.32A	.35	.35	.588	55	213
6..	.32	.32	.25	.25	19	.402	50	212
9..	.26	.26	.26	.26	.27	.492	14	213
10..	....	....	....	.27N	.25	.467	....	213
11..	....	.28B	....	.25N	.25	.467	....	213
12..	....	....	.23A	.24A	.22	.448	....	213
13..	....	....	.12A	.12A	.12	.268	....	213
16..	.11	.11	.11	.11	.09	.238	30	213
17..	.10	.11	.10	.10A	09	.227	1	212
18..	....	....	....	.09N	.08	.211	1	212
19..	....	.09B	....	.08N	.09	.249	....	212
20..	....	....	....	.09N	.07	.221	....	212
23..	.08	.08	.08	.08	.07	.214	....	212
24..	....	....	.06A	.06A	.06	.191	3	212
25..	....	....	....	.06N	.06	.178	....	212
26..	....	....	....	.06N	.06	.171	....	212
27..	....	....	....	.06N	.05	.137	....	212
30..	....	....	....	.05N	.04	.105	....	212

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	...	.04N	.04	.116	....	212
2..	....	....	....	.04N	.03	.103	....	212
3..	....	....	....	.03N	.03	.066	....	212
4..	Exchange Closed; Independence Day							
7..	....	....	....	.03N	.03	.068	....	212
8..	....	....	....	.03N	.04	.116	....	212
9..	....	....	....	.04N	.03	.080	....	212
10..	....	....	....	.03N	.03	.077	...	212
11..	.02	.02	.02	.02	.01	.051	1	212

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9375 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	....	....	.01N	.01	.032	....	212
15	....	....	....	.01N	.01	.027	....	212
16	....	....	....	.01N	.01	.030	....	212
17	....	....	....	.01N	.01	.024	....	212
18	....	....	....	.01N	.01	.017	....	212
21	....	....	....	.01N	.01	.014	....	212
22	....	....	....	.01N	.01	.019	....	212
23	....	....	....	.01N	.01	.038	....	212
24	....	....	....	.01N	.01	.046	....	212
25	....	....	....	.01N	.01	.040	....	212
28	....	....	....	.01N	.01	.062	....	212
29	....	....	....	.01N	.01	.040	....	212
30	....	....	....	.01N	....	.031	....	212
31	CAB	CAB	CAB	CAB	CAB	.008	....	212

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.008	....	212
4	CAB	CAB	CAB	CAB	CAB	.002	....	212
5	CAB	CAB	CAB	CAB	CAB	.003	....	212
6	CAB	CAB	CAB	CAB	CAB	.004	....	212
7	CAB	CAB	CAB	CAB	CAB	.002	....	212
8	CAB	CAB	CAB	CAB	CAB	.001	....	212
11	CAB	CAB	CAB	CAB	CAB	.000	....	212
12	CAB	CAB	CAB	CAB	CAB	.000	....	212
13	CAB	CAB	CAB	CAB	CAB	.000	....	212
14	CAB	CAB	CAB	CAB	CAB	.000	....	212
15	CAB	CAB	CAB	CAB	CAB	.000	....	212
18	CAB	CAB	CAB	CAB	CAB	.000	....	212
19	CAB	CAB	CAB	CAB	CAB	.000	....	212
20	CAB	CAB	CAB	CAB	CAB	.000	....	212
21	CAB	CAB	CAB	CAB	CAB	.000	....	212

SEPTEMBER 1986 9400 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	.28	.28	.28	.32	.461	1	1
28	....	....	.23A	.32N	.23	.379	....	1
29	....	....	.21A	.23N	.22	.370	....	1
30	....	....	....	.22N	.20	.352	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.21B	....	.21B	.22	.377	....	1
2	.23	.23	.23	.23	.23	.391	2	3
5	.16	.16	.16	.16	.16	.320	100	103
6	....	....	....	.16N	.17	.324	....	103
7	.19	.19	.19	.19	.16	.314	1	103
8	....	....	.15A	.15A	.15	.294	....	103
9	.18	.19	.17A	.19	.19	.356	101	204
12	.22	.22	.21	.21	.23	.427	100	289
13	.24	.25B	.22	.22	.22	.405	10	297
14	....	.23B	.20A	.23B	.23	.427	....	293
15	.27	.31	.27	.31	.30	.515	18	199
16	.34	.35B	.33	.35B	.36	.581	101	140
19	.32	.40B	.32	.40B	.40	.610	58	140
20	.46	.46	.34A	.34A	.33	.555	85	225
21	.33	.34B	.30	.33B	.33	.549	36	215
22	.32	.34	.32	.34	.33	.555	50	248
23	.31	.33	.31	.33	.31	.527	267	433
26	Exchange Closed; Memorial Day							
27	.25	.26	.25	.26	.27	.486	50	423
28	.28	.29B	.28	.29B	.30	.533	277	256
29	.35	.37B	.35	.37B	.38	.620	10	266
30	.37	.38	.36	.38	.39	.632	40	248

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.48	.52B	.48	.52B	.54	.740	31	243
3	.50	.55B	.50	.50	.49	.705	36	258
4	.44	.60	.44	.57A	.57	.760	132	247
5	.51	.51	.47A	.51A	.51	.726	50	259
6	.42	.43	.38A	.38A	.31	.553	50	234
9	....	.40B	....	.40B	.40	.643	....	234
10	....	....	....	.40N	.38	.620	....	234
11	....	.43B	....	.38N	.38	.620	....	234
12	....	....	.35A	.36A	.35	.603	....	234
13	....	....	.24A	.24A	.20	.411	....	234
16	.17	.20	.17	.20	.17	.379	1	234
17	....	....	.16A	.17N	.16	.366	1	234
18	....	....	....	.16N	.15	.347	....	234
19	.16	.19	.16	.19	.18	.395	2	236
20	....	....	.15A	.15A	.14	.362	....	236
23	....	....	....	.14N	.13	.358	....	236

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9400 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.13	.13	.11A	.13	.12	.330	2	238
25	.11	.11	.11	.11	.12	.316	1	238
26	....	....	.11A	.11A	.11	.307	....	238
27	....	....	....	.11N	.09	.261	....	238
30	....	....	.08A	.08A	.07	.218	....	238

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.07N	.07	.237	....	238
2	....	....	....	.07N	.06	.221	....	239
3	....	....	....	.06N	.05	.158	....	238
4	Exchange Closed; Independence Day							
7	....	....	....	.05N	.05	.167	....	238
8	....	....	....	.05N	.07	.254	....	238
9	.07	.07	.07	.07	.06	.194	1	238
10	....	....	....	.06N	.06	.190	....	238
11	.06	.06	.04A	.04A	.03	.141	....	238
14	....	....	....	.03N	.03	.105	1	238
15	....	....	....	.03N	.02	.094	....	238
16	....	....	....	.02N	.03	.106	....	238
17	....	....	....	.03N	.03	.091	....	238
18	....	....	.02A	.02A	.03	.074	....	238
21	....	....	.02A	.02A	.02	.068	....	239
22	.03	.03	.02A	.02A	.01	.087	1	239
23	....	.02B	....	.02B	.02	.148	....	239
24	....	....	....	.02N	.03	.172	....	239
25	....	....	.02A	.02A	.02	.161	....	239
28	....	....	....	.02N	.03	.231	....	239
29	....	....	.02A	.02A	.02	.174	....	239
30	....	...	....	.02N	.02	.147	....	239
31	....	....	....	.02N	.01	.060	...	239

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.063	....	239
4	....	....	....	.01N	.01	.032	....	239
5	....	....	....	.01N	.01	.046	....	239
6	....	....	....	.01N	.01	.053	....	239
7	....	....	....	.01N	.01	.040	....	239
8	....	....	....	.01N	....	.024	....	239
11	CAB	CAB	CAB	CAB	CAB	.007	....	239
12	CAB	CAB	CAB	CAB	CAB	.001	....	239
13	CAB	CAB	CAB	CAB	CAB	.000	....	239
14	CAB	CAB	CAB	CAB	CAB	.000	....	239
15	CAB	CAB	CAB	CAB	CAB	.000	....	239
18	CAB	CAB	CAB	CAB	CAB	.000	....	239
19	CAB	CAB	CAB	CAB	CAB	.000	....	239
20	CAB	CAB	CAB	CAB	CAB	.000	....	239
21	CAB	CAB	CAB	CAB	CAB	.000	....	239

SEPTEMBER 1986 9425 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	.11	.11	.11	.11	.14	.347	30	30
14	.12	.12	.12	.12	.11	.272	25	55
15	.11	.11	.11	.11	.14	.282	50	105
16	.10	.10	.10	.10	.14	.208	45	150
17	....	.18B	....	.16B	.19	.254	60	210
18	....	....	.17A	.19N	.19	.268	....	210
21	.20	.20	.18A	.20	.19	.313	165	200
22	....	.22B	....	.19N	.25	.403	45	185
23	.31	.31	.31	.31	.31	.471	1	186
24	.36	.36	.30A	.36	.39	.556	2	188
25	.34	.39	.34	.39	.43	.591	14	188
28	.36	.36	.34A	.36	.34	.508	6	190
29	....	....	.32A	.34N	.32	.498	....	190
30	....	....	.31A	.31A	.30	.477	....	190

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.32	.34	.32	.34	.32	.503	3	192
2	.35	.35	.34A	.34A	.33	.519	1	192
5	.26	.26	.26	.26	.24	.446	10	192
6	....	.25B	....	.24N	.25	.450	....	192
7	....	....	....	.25N	.25	.440	....	192
8	....	....	.24A	.24A	.23	.418	....	192
9	.28	.28	.28	.28	.29	.487	....	192
12	....	.34B	....	.32B	.35	.563	1	193
13	....	.37B	.32A	.34A	.33	.542	....	193
14	....	....	.31A	.33N	.35	.564	....	193
15	.41	.45	.41	.45B	.44	.650	7	193
16	....	.50B	....	.50B	.53	.710	1	194
19	....	....	.48A	.53N	.57	.736	....	194
20	....	....	....	.52A	.49	.689	....	194

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9425 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.48	.49B	.46A	.46A	.49	.684	1	193
22	....	....	.46A	.49N	.49	.690	....	193
23	....	....	.46A	.47A	.45	.665	....	193
26	Exchange Closed; Memorial Day							
27	....	....	.40A	.40A	.40	.630	....	193
28	....	.44B	....	.44B	.44	.674	....	193
29	....	.54B	....	.54B	.57	.751	....	193
30	....	....	....	.57N	.58	.761	....	193

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	.69B	....	.69B	.74	.846	....	193
3	.74	.74	.74	.74	.67	.820	2	194
4	....	.79B	.65A	.75B	.77	.860	....	194
5	....	....	.72A	.72A	.71	.836	....	194
6	....	....	.54A	.54A	.46	.696	....	194
9	....	.58B	....	.58B	.58	.774	....	194
10	....	....	.56A	.56A	.55	.755	....	194
11	....	.61B	....	.55N	.55	.756	....	194
12	.51	.51	.51	.51	.51	.742	2	194
13	....	....	.37A	.37A	.31	.567	....	194
16	....	....	.30A	.31N	.28	.536	....	193
17	.26	.28B	.26	.27B	.27	.524	1	194
18	....	....	.26A	.27N	.25	.505	....	194
19	....	.28B	....	.27B	.29	.557	....	194
20	.27	.27	.26A	.26A	.25	.525	14	194
23	....	....	....	.25N	.24	.526	....	194
24	.24	.24	.22A	.22A	.22	.498	1	194
25	....	....	.21A	.22N	.21	.484	....	194
26	.18	.18	.18	.18	.20	.477	2	192
27	....	....	....	.20N	.17	.426	....	192
30	....	....	.15A	.15A	.13	.380	....	192

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.13N	.14	.407	....	192
2	....	....	....	.14N	.13	.390	....	192
3	....	....	....	.13N	.09	.308	....	192
4	Exchange Closed; Independence Day							
7	....	....	....	.09N	.10	.329	....	192
8	.14	.16	.14	.15A	.16	.448	16	192
9	....	....	.14A	.14A	.11	.372	....	192
10	.11	.11	.11	.11	.11	.370	1	193
11	.09	.09	.06	.08A	.08	.303	17	193
14	....	....	.06A	.06A	.05	.254	....	193
15	....	....	....	.05N	.05	.240	....	193
16	.03	.03	.03	.03	.05	.266	1	193
17	.05	.05	.05	.05	.05	.244	1	193
18	....	....	.04A	.04A	.05	.216	....	193
21	....	....	.04A	.04A	.04	.212	....	193
22	....	....	....	.04N	.05	.258	....	193
23	....	.07B	....	.07B	.08	.374	....	193
24	....	....	....	.08N	.10	.417	....	193
25	....	....	.09A	.10N	.10	.404	....	193
28	....	.11B	....	.10N	.13	.524	....	193
29	.12	.12	.11A	.11A	.10	.448	50	242
30	....	....	....	.10N	.08	.409	....	242
31	....	....	.06A	.06A	.04	.239	....	242

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.04N	.04	.254	....	242
4	....	....	....	.04N	.03	.182	....	242
5	....	....	....	.03N	.03	.241	....	242
6	....	....	....	.03N	.04	.272	....	242
7	....	....	.03A	.03A	.04	.239	....	242
8	.01	.01	.01	.01	.02	.191	7	242
11	....	....	.01A	.01A	.01	.117	7	242
12	....	....	....	.01N	.01	.053	....	242
13	....	....	....	.01N	....	.011	....	242
14	CAB	CAB	CAB	CAB	CAB	.019	....	242
15	CAB	CAB	CAB	CAB	CAB	.013	....	242
18	CAB	CAB	CAB	CAB	CAB	.004	....	238
19	CAB	CAB	CAB	CAB	CAB	.000	....	238
20	CAB	CAB	CAB	CAB	CAB	.000	....	238
21	CAB	CAB	CAB	CAB	CAB	.000	....	238

SEPTEMBER 1986 9450 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.22@.21	.24	.21	.22	.22	.471	50	50
11	.26	.27	.21A	.27	.24	.481	14	57
14	.20	.21	.19	.20	.18	.399	27	88
15	.18	.21	.18	.21	.21	.410	17	93
16	.19	.20B	.17	.20B	.19	.319	85	174

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9450 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.27	.27	.27	.27	.26	.372	1	161
18	.24	.25	.24	.24	.25	.388	12	173
21	.28	.28	.25	.25	.27	.439	21	188
22	.27	.34	.27	.34	.35	.535	57	240
23	.42	.45	.40	.43	.45	.603	22	247
24	.44	.51	.43A	.50	.54	.681	5	248
25	.52@.53	.54	.50A	.54	.59	.712	74	211
28	.50	.50	.48A	.50	.48	.636	1	204
29	....	....	.44A	.48N	.47	.625	....	204
30	....	....	....	.47N	.43	.604	....	204

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.44B	....	.44B	.46	.628	....	204
2	....	.48B	....	.47B	.47	.644	....	204
5	....	....	.42A	.42A	.38	.576	....	204
6	....	....	....	.38N	.39	.582	....	204
7	....	....	....	.39N	.37	.572	....	204
8	....	....	.36A	.36A	.34	.551	....	204
9	.42	.42	.39A	.39A	.43	.619	2	203
12	.47	.48B	.47	.47	.50	.692	2	203
13	.48	.54B	.47	.47	.48	.673	2	203
14	....	....	.46A	.48N	.50	.694	....	203
15	.62	.63B	.60	.63B	.62	.768	12	214
16	.66	.71B	.63	.68	.72	.817	4	218
19	.67	.73	.67	.73	.76	.838	12	212
20	.77	.80B	.69	.69	.67	.801	9	212
21	.66	.67B	.66	.66	.66	.798	2	212
22	....	....	....	.66N	.66	.803	....	211
23	....	....	.63A	.63A	.63	.783	....	21[illegible]
26	Exchange Closed; Memorial Day							
27	....	....	.59A	.59A	.58	.757	....	19[illegible]
28	....	.62B	....	.62B	.63	.794	....	1[illegible]7
29	....	.73B	....	.73B	.76	.852	....	1[illegible]7
30	.74	.77	.74	.77	.78	.860	4	198

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	.90B	....	.90B	.96	.918	....	198
3	.94	.96B	.92	.92	.88	.901	3	201
4	.87	1.01B	.86A	1.00	.98	.927	5	202
5	....	....	.92A	.92A	.93	.912	....	202
6	....	....	.75A	.75A	.65	.814	....	202
9	....	.78B	.64A	.78B	.78	.872	....	202
10	....	....	.77A	.77A	.75	.859	....	200
11	....	.82B	....	.75N	.75	.859	....	200
12	....	....	.69A	.74A	.71	.850	....	200
13	....	....	.58A	.58A	.47	.712	....	200
16	....	....	.45A	.47N	.43	.688	....	200
17	....	....	.41A	.43N	.42	.678	....	200
18	....	....	.40A	.42N	.40	.662	....	200
19	....	14B	....	.43B	.45	.709	....	200
20	....	....	....	.45N	.41	.683	....	200
23	....	....	....	.41N	.40	.688	....	200
24	....	....	.37A	.37A	.36	.666	....	200
25	....	....	.34A	.36N	.35	.655	....	200
26	....	....	....	.35N	.35	.650	....	200
27	....	....	.34A	.34A	.29	.605	....	200
30	.25	.25	.25	.25	.24	.566	17	213

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.22A	.24N	.26	.597	....	200
2	....	....	....	.26N	.24	.584	....	200
3	....	....	....	.24N	.18	.498	....	200
4	Exchange Closed; Independence Day							
7	.20	.20	.20	.20	.20	.532	1	200
8	....	.29B	....	.29B	.29	.655	....	200
9	....	....	.22A	.22A	.23	.583	....	200
10	.20	.24	.20	.24	.23	.585	22	200
11	.16	.16	.16	.16	.17	.516	5	200
14	....	....	.15A	.16A	.13	.471	....	200
15	....	....	.12A	.13N	.12	.460	....	200
16	....	....	....	.12N	.14	.499	....	200
17	.14	.16	.14	.14A	.13	.478	1	200
18	.12	.12	.12	.12	.12	.447	75	212
21	....	....	.10A	.11A	.10	.455	....	212
22	....	.12B	....	.11B	.14	.521	....	212
23	....	.20B	....	.19B	.21	.656	....	212
24	....	.22B	.20A	.22B	.24	.700	....	212
25	....	....	....	.24N	.24	.693	....	212
28	....	.26B	....	.26B	.31	.803	....	212
29	....	....	.29A	.29A	.26	.749	....	212
30	....	....	....	.26N	.24	.720	....	212
31	.18	.18	.18	.18	.13	.552	1	213

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9450 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	.11A	.13N	.14	.581	....	213
4 . .	....	....	....	.14N	.10	.514	....	213
5 . .	.11	.11	.11	.11	.14	.606	15	228
6 . .	....	....	.13A	.13A	.15	.655	....	227
7 . .	....	....	....	.15N	.14	.629	....	227
8 . .	....	....	.11A	.11A	.10	.585	....	227
11 . .	....	....	.08A	.08A	.08	.519	....	227
12 . .	.04	.04	.04	.04	.04	.377	6	230
13 . .	.04	.04	.02A	.02A	.02	.188	10	220
14 . .	....	....	....	.02N	.02	.278	....	220
15 . .	....	....	....	.02N	.02	.265	....	220
18 . .	.03	.04	.03	.03A	.03	.281	18	235
19 . .	.02	.02	.01A	.01A	.01	.147	7	242
20 . .	....	....	....	.01N	.01	.064	109	344
21 . .	....	....	....	.01N	....	.000	....	344

SEPTEMBER 1986 9475 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11 . .	.36	.39	.36	.39	.38	.617	6	6
14 . .	....	....	.32A	.38N	.30	.537	1	7
15 . .	.30	.32	.29A	.32	.32	.548	11	18
16 . .	.32	.32	.29A	.32	.30	.449	1	19
17 . .	.33	.38	.33	.37	.37	.503	97	113
18 . .	.39	.39	.34A	.36	.35	.519	59	169
21 . .	.41	.41	.41	.41	.39	.572	3	170
22 . .	....	.44B	....	.39N	.50	.663	....	169
23 . .	.55	.56B	.55	.55	.59	.724	1	169
24 . .	....	.67B	....	.59N	.71	.788	....	169
25 . .	.72	.77	.68A	.77	.77	.812	4	172
28 . .	.70	.70	.67A	.67A	.65	.750	1	173
29 . .	....	....	.62A	.65N	.64	.740	....	173
30 . .	....	....	....	.64N	.60	.721	....	173

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	.62B	....	.62B	.63	.740	....	173
2 . .	....	.66B	....	.66B	.64	.756	....	173
5 . .	....	....	.58A	.58A	.53	.698	....	173
6 . .	....	.54B	....	.54B	.55	.704	....	173
7 . .	....	.59B	....	.59B	.53	.696	....	173
8 . .	....	....	.52A	.52A	.50	.678	....	173
9 . .	....	.55B	....	.53B	.61	.739	....	173
12 . .	....	.68B	....	.68B	.70	.800	....	173
13 . .	.69	.74B	.69	.69	.67	.785	86	173
14 . .	....	....	.65A	.67N	.70	.802	....	173
15 . .	.79	.84B	.78	.82	.82	.859	8	177
16 . .	.86	.89	.86	.87	.94	.894	12	187
19 . .	.87	.95	.87	.95	.97	.909	4	185
20 . .	....	1.02B	.92	.92	.88	.885	3	185
21 . .	.87	.88B	.86	.86	.87	.882	3	184
22 . .	....	....	....	.87N	.87	.886	....	184
23 . .	....	....	.86A	.86A	.84	.872	....	184
26 . .	Exchange Closed; Memorial Day							
27 . .	....	....	.79A	.79A	.78	.856	....	165
28 . .	....	.82B	....	.82B	.85	.882	....	165
29 . .	....	.96B	....	.96B	.98	.921	....	165
30 . .	.97	.99B	.97	.97	1.00	.926	1	164

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	....	1.17B	....	1.17B	1.19	.961	....	164
3 . .	1.20	1.20	1.17	1.17	1.12	.952	3	167
4 . .	....	1.23B	1.08A	1.23B	1.22	.966	1	168
5 . .	....	....	1.17A	1.17A	1.16	.958	....	168
6 . .	....	....	.97A	.97A	.87	.898	....	168
9 . .	....	1.00B	....	1.00B	1.00	.936	....	168
10 . .	....	....	....	1.00N	.97	.928	....	168
11 . .	.95	1.04B	.95	.95	.97	.928	1	168
12 . .	....	....	.91A	.91A	.93	.923	....	168
13 . .	....	....	.81A	.81A	.66	.829	....	168
16 . .	....	....	.64A	.66N	.62	.813	....	168
17 . .	....	....	.60A	.62N	.60	.806	....	168
18 . .	....	.62B	.58A	.60N	.58	.794	....	168
19 . .	....	.62B	....	.62B	.65	.831	....	168
20 . .	....	....	....	.65N	.59	.813	...	168
23 . .	....	....	....	.59N	.58	.820	....	168
24 . .	....	....	.55A	.55A	.55	.805	....	168
25 . .	....	....	.54A	.55N	.53	.799	....	168
26 . .	....	....	....	.53N	.52	.796	....	168
27 . .	....	....	.51A	.51A	.45	.764	....	168
30 . .	....	....	.43A	.43A	.40	.737	....	168

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9475 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	.38A	.38A	.43	.765	....	168
2 . .	....	....	....	.43N	.42	.758	....	168
3 . .	....	....	.41A	.41A	.34	.689	....	168
4 . .	Exchange Closed; Independence Day							
7 . .	.36	.36	.36	.36	.36	.726	1	168
8 . .	....	.41B	....	.41B	.48	.823	....	168
9 . .	....	....	.40A	.40A	.41	.772	....	167
10 . .	....	....	....	.41N	.41	.775	....	167
11 . .	....	....	.34A	.35A	.33	.725	....	167
14 . .	....	....	.31A	.31A	.27	.696	....	167
15 . .	....	....	....	.27N	.26	.693	....	167
16 . .	....	....	....	.26N	.30	.731	....	167
17 . .	....	....	....	.30N	.28	.720	....	167
18 . .	....	....	....	.28N	.26	.698	....	167
21 . .	.26	.26	.25A	.26	.27	.716	62	212
22 . .	.29	.31B	.29	.29	.31	.774	38	230
23 . .	....	.39B	....	.37B	.40	.868	....	230
24 . .	....	.42B	....	.41B	.45	.895	....	230
25 . .	....	....	....	.45N	.44	.894	....	230
28 . .	....	.49B	....	.49B	53	.950	....	230
29 . .	.51	.51	.51	.51	.48	.929	2	228
30 . .	....	....	....	.48N	.45	.918	....	228
31 . .	....	....	.36A	.36A	.31	.834	....	228

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	.32B	.27A	.32B	.33	.857	....	228
4 . .	....	....	....	.33N	.28	.835	....	228
5 . .	....	.30B	....	.30B	.33	.892	....	224
6 . .	.35	.35	.35	.35	.36	.920	1	225
7 . .	....	....	....	.36N	.34	.914	....	225
8 . .	.30	.30	.30	.30	.31	.903	20	225
11 . .	....	....	.27A	.28A	.27	.900	....	225
12 . .	....	....	.22A	.22A	.20	.837	....	225
13 . .	....	....	.19A	.19A	.12	.689	....	225
14 . .	....	.14B	....	.14B	.16	.809	....	225
15 . .	....	....	....	.16N	.16	.826	....	225
18 . .	....	.19B	....	.19B	.19	.931	....	225
19 . .	....	....	.16A	.17A	.16	.908	....	225
20 . .	....	....	.14A	.15A	.13	.919	....	225
21 . .	.09	.09	.04	.05	.05	.631	153	264
22 . .	.04	.07B	.04	.04	....	.432	81	193
25 . .	....	....	....	....	....	.233	....	....

SEPTEMBER 1986 9500 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10 . .	.55	.55	.55	.55	.55	.729	2	2
11 . .	.58	.58	.52A	.58	.56	.740	2	4
14 . .	....	....	.49A	.56N	.44	.671	....	4
15 . .	....	....	....	.44N	.49	.680	....	4
16 . .	....	....	.43A	.46A	.43	.584	....	4
17 . .	.46	.53	.46	.53	.49	.634	2	6
18 . .	....	....	.48A	.49N	.50	.648	....	6
21 . .	....	.55B	....	.53B	.55	.697	....	6
22 . .	....	.61B	....	.55N	.67	.774	....	6
23 . .	....	.73B	....	.73B	.79	.823	....	6
24 . .	.86	.86	.78A	.86	.91	.870	2	8
25 . .	....	....	.87A	.91N	.97	.887	....	8
28 . .	....	....	.89A	.97N	.84	.841	....	8
29 . .	....	....	.83A	.84N	.82	.833	....	8
30 . .	....	....	....	.82N	.78	.817	....	8

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	.82B	....	.82B	.83	.832	....	8
2 . .	....	.86B	....	.84B	.84	.845	....	8
5 . .	....	....	.80A	.80A	.73	.801	....	8
6 . .	....	....	....	.73N	.73	.806	....	8
7 . .	....	.74B	....	.74B	.72	.800	....	8
8 . .	....	....	.71A	.71A	.68	.787	....	8
9 . .	....	.75B	....	.72B	.80	.835	....	8
12 . .	....	.89B	....	.89B	.91	.881	....	8
13 . .	....	.95B	.90A	.90A	.87	.871	....	8
14 . .	....	....	.85A	.87N	.90	.883	....	8
15 . .	....	1.05B	....	1.05B	1.04	.923	....	8
16 . .	1.07	1.08	1.06	1.08	1.15	.945	6	11
19 . .	....	1.17B	1.09A	1.17B	1.20	.954	....	11
20 . .	....	....	....	1.19A	1.10	.939	....	11
21 . .	1.09	1.11B	1.09	1.09	1.10	.938	2	11
22 . .	....	....	....	1.10N	1.10	.940	....	11
23 . .	....	....	1.08A	1.08A	1.06	.932	....	11
26 . .	Exchange Closed; Memorial Day							
27 . .	....	....	1.01A	1.01A	1.01	.923	....	11
28 . .	....	1.05B	....	1.05B	1.07	.939	....	11

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9500 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	1.18B	....	1.18B	1.21	.962	....	11
30..	....	1.22B	....	1.22B	1.23	.965	....	11

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	1.39B	....	1.39B	1.44	.984	....	11
3..	....	....	....	1.44N	1.36	.979	....	11
4..	....	1.48B	1.33A	1.48B	1.47	.986	....	11
5..	....	....	1.41A	1.41A	1.40	.982	....	11
6..	....	....	1.22A	1.22A	1.10	.950	....	11
9..	....	1.24B	....	1.24B	1.24	.971	....	11
10..	....	....	1.23A	1.23A	1.21	.967	....	11
11..	....	1.28B	....	1.21N	1.21	.967	....	11
12..	....	....	1.14A	1.14A	1.16	.965	....	11
13..	....	....	1.03A	1.03A	.88	.909	....	11
16..	....	....	.86A	.88N	.83	.901	....	11
17..	....	....	.81A	.83N	.82	.897	....	11
18..	....	.83B	.80A	.82N	.79	.889	....	11
19..	....	.84B	....	.84B	.86	.914	....	11
20..	....	....	....	.86N	.81	.903	....	11
23..	....	....	....	.81N	.80	.910	....	11
24..	....	....	.77A	.77A	.77	.901	....	11
25..	....	....	.75A	.77N	.75	.898	....	11
26..	....	....	....	.75N	.74	.898	....	11
27..	....	....	.72A	.72A	.66	.879	....	11
30..	....	....	.64A	.65A	.61	.865	....	11

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.57A	.61N	.65	.885	....	11
2..	....	....	....	.65N	.62	.882	....	11
3..	....	....	....	.62N	.53	.838	....	11
4..	Exchange Closed; Independence Day							
7..	....	....	....	.53N	.57	.868	....	11
8..	....	.62B	....	.62B	.70	.927	....	11
9..	....	....	....	.70N	.62	.900	....	11
10..	....	....	.61A	.61A	.62	.903	....	11
11..	....	....	.54A	.59A	.53	.875	....	11
14..	....	.54B	....	.53N	.49	.864	....	11
15..	....	....	....	.49N	.48	.866	....	11
16..	....	....	....	.48N	.51	.891	....	11
17..	....	....	....	.51N	.49	.888	....	11
18..	....	....	....	.49N	.47	.878	....	11
21..	....	....	.44A	.44A	.48	.895	....	11
22..	....	.53B	....	.53B	.53	.927	....	11
23..	....	.62B	....	.62B	.64	.966	....	11
24..	....	.66B	....	.66B	.66	.976	....	11
25..	....	....	....	.68N	.67	.976	....	11
28..	....	.72B	....	.72B	.76	.992	....	11
29..	....	....	....	.76N	.71	.988	....	11
30..	....	....	....	.71N	.68	.986	....	11
31..	....	....	.60A	.60A	.54	.964	....	11

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.56B	.50A	.56B	.56	.973	....	11
4..	....	....	....	.56N	.51	.971	....	11
5..	....	.54B	....	.54B	.57	.986	....	11
6..	....	....	....	.57N	.60	.991	....	11
7..	....	....	....	.60N	.58	.991	....	11
8..	....	....	....	.58N	.55	.991	....	11
11..	....	....	....	.55N	.51	.994	....	11
12..	....	....	.46A	.46A	.44	.988	....	11
13..	....	....	.43A	.43A	.34	.969	....	11
14..	....	....	....	.34N	.40	.990	....	11
15..	....	....	....	.40N	.40	.993	....	11
18..	....	.41B	....	.41B	.43	.999	....	7
19..	....	....	.40A	.40A	.39	.999	....	7
20..	....	....	.37A	.38A	.37	.999	....	7
21..	....	....	.27A	.27A	.27	.999	....	7
22..	....	.28B	....	.28B	.24	.999	....	7
25..	....	....	....	....	....	.989	....	....

DECEMBER 1986 9300 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	.18	.18	.17A	.17A	.16	.217	1	1
13..	....	....	.15A	.15A	.09	.126	....	1
16..	....	....	....	.09N	.08	.109	....	1
17..	....	....	....	.08N	.07	.104	....	1
18..	....	....	....	.07N	.07	.096	....	1
19..	....	....	....	.07N	.07	.109	....	1
20..	....	....	....	.07N	.07	.099	....	1
23..	....	....	....	.07N	.07	.088	....	1

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
DECEMBER 1986 9300 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	....	....	.06A	.06A	.05	.078	....	1
25..	....	....	....	.05N	.05	.073	....	1
26..	....	....	....	.05N	.05	.071	....	1
27..	....	....	....	.05N	.04	.057	....	1
30..	....	....	....	.04N	.04	.045	....	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.04N	.04	.046	....	1
2..	....	....	....	.04N	.03	.043	....	1
3..	....	....	....	.03N	.03	.031	....	1
4..	Exchange Closed; Independence Day							
7..	....	....	....	.03N	.03	.033	....	1
8..	....	....	....	.03N	.04	.050	....	1
9..	....	....	....	.04N	.03	.036	....	1
10..	....	....	....	.03N	.03	.036	....	1
11..	....	....	....	.03N	.02	.026	....	1
14..	....	....	....	.02N	.02	.017	....	1
15..	....	....	....	.02N	.01	.014	....	1
16..	....	....	....	.01N	.01	.014	....	1
17..	....	....	....	.01N	.01	.012	....	1
18..	....	....	....	.01N	.01	.009	....	1
21..	....	....	....	.01N	.01	.008	....	1
22..	....	....	....	.01N	.01	.010	....	1
23..	....	....	....	.01N	.02	.017	....	1
24..	....	....	....	.02N	.03	.021	....	1
25..	....	....	....	.03N	.03	.020	....	1
28..	....	....	....	.03N	.03	.024	....	1
29..	....	....	....	.03N	.03	.018	....	1
30..	....	....	....	.03N	.03	.015	....	1
31..	....	....	....	.03N	.01	.008	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.008	....	1
4..	....	....	....	.01N	.01	.005	....	1
5..	....	....	....	.01N	.01	.008	....	1
6..	....	....	....	.01N	.01	.008	....	1
7..	....	....	....	.01N	.01	.007	....	1
8..	....	....	....	.01N	.01	.005	....	1
11..	....	....	....	.01N	....	.003	....	1
12..	CAB	CAB	CAB	CAB	CAB	.002	....	1
13..	CAB	CAB	CAB	CAB	CAB	.001	....	1
14..	CAB	CAB	CAB	CAB	CAB	.001	....	1
15..	.01	.01	.01	.01	....	.001	....	1
18..	CAB	CAB	CAB	CAB	CAB	.001	1	1
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1
27..	....	....	....	....	....	.000	....	1
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	1
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
DECEMBER 1986 9300 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1
31..	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1

DECEMBER 1986 9325 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	.23	.23	.23	.23	.22	.303	1	1
13..	....	....	.20A	.20A	.13	.190	....	1
16..	....	....	....	.13N	.12	.168	....	1
17..	....	....	....	.12N	.11	.162	....	1
18..	....	....	....	.11N	.10	.151	....	1
19..	....	....	....	.10N	.11	.169	....	1
20..	....	....	....	.11N	.10	.156	....	1
23..	....	....	....	.10N	.10	.142	....	1
24..	....	....	.09A	.09A	.08	.127	....	1
25..	....	....	.07A	.08N	.07	.121	....	1
26..	....	....	....	.07N	.07	.119	....	1
27..	....	....	....	.07N	.06	.099	....	1
30..	....	....	....	.06N	.06	.081	....	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.06N	.06	.084	....	1
2..	....	....	....	.06N	.05	.079	....	1
3..	....	....	....	.05N	.04	.061	....	1
4..	Exchange Closed; Independence Day							
7..	....	....	....	.04N	.05	.064	....	1
8..	....	....	....	.05N	.06	.092	....	1
9..	....	....	....	.06N	.05	.070	....	1
10..	....	....	....	.05N	.05	.070	....	1
11..	....	....	....	.05N	.04	.053	....	1
14..	....	....	....	.04N	.03	.039	....	1
15..	....	....	....	.03N	.02	.032	....	1
16..	....	....	....	.02N	.03	.033	....	1
17..	....	....	....	.03N	.02	.029	....	1
18..	....	....	....	.02N	.02	.022	....	1
21..	....	....	....	.02N	.02	.021	....	1
22..	....	....	....	.02N	.02	.027	....	1
23..	....	....	....	.02N	.04	.041	....	1
24..	....	....	....	.04N	.05	.049	....	1
25..	....	....	....	.05N	.05	.047	....	1
28..	....	....	....	.05N	.06	.057	....	1
29..	....	....	.05A	.05A	.05	.045	....	1
30..	....	....	....	.05N	.05	.038	....	1
31..	....	....	.04A	.04A	.02	.023	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.022	....	1
4..	....	....	....	.02N	.01	.017	....	1
5..	....	....	....	.01N	.02	.023	....	1
6..	....	....	....	.02N	.02	.024	....	1
7..	....	....	....	.02N	.01	.020	....	1

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
DECEMBER 1986 9325 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	....	....	.01N	.01	.015	....	1
11..	....	....	....	.01N	.01	.012	....	1
12..	....	....	....	.01N	.01	.008	....	1
13..	....	....	....	.01N	....	.004	....	1
14..	CAB	CAB	CAB	CAB	CAB	.005	....	1
15..	.01	.01	.01	.01	....	.005	....	1
18..	CAB	CAB	CAB	CAB	CAB	.005	1	1
19..	CAB	CAB	CAB	CAB	CAB	.003	....	1
20..	CAB	CAB	CAB	CAB	CAB	.003	....	1
21..	CAB	CAB	CAB	CAB	CAB	.001	....	1
22..	CAB	CAB	CAB	CAB	CAB	.001	....	1
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1
11..	CAB	CAB	CAB	CAB	CAB	.001	....	1
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	1
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1
3..	CAB	CAB	CAB	CAB	CAB	000	....	1
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1
31..	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9350 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.31	.32	.31	.32	.31	.418	7	7

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	.35B	....	.35B	.41	.506	5	12
3..	....	....	....	.41N	.38	.476	....	12
4..	....	....	.37A	.37A	.44	.523	....	12
5..	....	....	....	.44N	.41	.497	....	12
6..	....	....	.35A	.35A	.28	.365	....	12
9..	....	32B	....	.32B	.34	.426	....	12
10..	....	....	....	.34N	.33	.418	....	12
11..	....	....	....	.33N	.32	.414	....	12
12..	.30	.30	.30	.30	.31	.401	1	13
13..	....	....	.28A	.28A	.18	.270	....	13
16..	....	....	....	.18N	.17	.244	....	13
17..	....	....	....	.17N	.16	.237	....	13
18..	....	....	....	.16N	.15	.224	....	13
19..	....	....	....	.15N	.16	.246	....	13
20..	....	....	....	.16N	.14	.230	....	13
23..	....	....	....	.14N	.13	.214	....	13
24..	....	....	....	.13N	.12	.196	....	13
25..	....	....	.11A	.12N	.11	.188	....	13
26..	....	....	....	.11N	.11	.186	....	13
27..	....	....	....	.11N	.09	.160	....	13
30..	....	....	....	.09N	.08	.136	....	13

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.08N	.09	.140	....	13
2..	....	....	....	.09N	.08	.134	....	13
3..	....	....	....	.08N	.06	.107	....	13
4..	Exchange Closed; Independence Day							
7..	....	....	....	.06N	.07	.114	....	13
8..	....	....	....	.07N	.09	.156	....	13
9..	....	....	....	.09N	.08	.124	....	13
10..	....	....	....	.08N	.08	.124	....	13
11..	....	....	....	.08N	.06	.099	....	13
14..	....	....	....	.06N	.05	.076	....	13
15..	....	....	.04A	.04A	.03	.067	....	13
16..	....	....	....	.03N	.04	.069	....	13
17..	....	....	....	.04N	.04	.062	....	13
18..	....	....	....	.04N	.04	.050	....	13
21..	....	....	....	.04N	.04	.047	....	13
22..	....	....	....	.04N	.05	.059	....	13
23..	....	.06B	....	.06B	.08	.087	....	13
24..	....	....	....	.08N	.08	.101	....	13
25..	....	....	....	.08N	.08	.097	....	13
28..	....	....	....	.08N	.10	.116	....	13
29..	....	....	.08A	.08A	.07	.094	....	13
30..	....	....	....	.07N	.07	.083	....	13
31..	....	....	.06A	.06A	.04	.054	....	13

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.03A	.04N	.04	.052	....	13
4..	....	....	....	.04N	.03	.043	....	13
5..	....	....	....	.03N	.03	.055	....	13
6..	....	....	....	03N	.03	.059	....	13
7..	....	....	....	.03N	.02	.051	....	13
8..	....	....	....	.02N	.02	.040	....	13
11..	....	....	....	.02N	.02	.033	....	13
12..	....	....	....	.02N	.02	.024	....	13
13..	....	....	....	.02N	.01	.014	....	13
14..	....	....	....	.01N	.01	.017	....	13
15..	.01	.01	.01	.01	.01	.017	....	13
18..	....	....	....	.01N	.01	.017	5	13
19..	....	....	....	.01N	.01	.013	....	13
20..	....	....	....	.01N	.01	.011	....	13
21..	....	....	....	.01N	....	.005	....	13
22..	CAB	CAB	CAB	CAB	CAB	.005	....	13
25..	CAB	CAB	CAB	CAB	CAB	.003	....	13
26..	CAB	CAB	CAB	CAB	CAB	.002	....	13
27..	CAB	CAB	CAB	CAB	CAB	.003	....	13
28..	CAB	CAB	CAB	CAB	CAB	.002	....	13
29..	CAB	CAB	CAB	CAB	CAB	.000	....	13

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	13
3..	....	....	....	....	....	.001	....	13
4..	CAB	CAB	CAB	CAB	CAB	.001	....	13
5..	CAB	CAB	CAB	CAB	CAB	.002	....	13
8..	CAB	CAB	CAB	CAB	CAB	.003	....	13
9..	CAB	CAB	CAB	CAB	CAB	.002	....	13
10..	CAB	CAB	CAB	CAB	CAB	.002	....	13

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9350 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	CAB	CAB	CAB	CAB	CAB	.005	....	13
12..	CAB	CAB	CAB	CAB	CAB	.004	....	13
15..	CAB	CAB	CAB	CAB	CAB	.002	....	13
16..	CAB	CAB	CAB	CAB	CAB	.001	....	13
17..	CAB	CAB	CAB	CAB	CAB	.001	....	13
18..	CAB	CAB	CAB	CAB	CAB	.004	....	13
19..	CAB	CAB	CAB	CAB	CAB	.004	....	13
22..	CAB	CAB	CAB	CAB	CAB	.002	....	13
23..	CAB	CAB	CAB	CAB	CAB	.002	....	13
24..	CAB	CAB	CAB	CAB	CAB	.001	....	13
25..	CAB	CAB	CAB	CAB	CAB	.000	....	13
26..	CAB	CAB	CAB	CAB	CAB	.000	....	13
29..	CAB	CAB	CAB	CAB	CAB	.001	....	13
30..	CAB	CAB	CAB	CAB	CAB	.000	....	13

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	13
2..	CAB	CAB	CAB	CAB	CAB	.000	....	13
3..	CAB	CAB	CAB	CAB	CAB	.000	....	13
6..	CAB	CAB	CAB	CAB	CAB	.000	....	13
7..	CAB	CAB	CAB	CAB	CAB	.000	....	13
8..	CAB	CAB	CAB	CAB	CAB	.000	....	13
9..	CAB	CAB	CAB	CAB	CAB	.000	....	13
10..	CAB	CAB	CAB	CAB	CAB	.000	....	13
13..	CAB	CAB	CAB	CAB	CAB	.000	....	13
14..	CAB	CAB	CAB	CAB	CAB	.000	....	13
15..	CAB	CAB	CAB	CAB	CAB	.000	....	13
16..	CAB	CAB	CAB	CAB	CAB	.000	....	13
17..	CAB	CAB	CAB	CAB	CAB	.000	....	13
20..	CAB	CAB	CAB	CAB	CAB	.000	....	13
21..	CAB	CAB	CAB	CAB	CAB	.000	....	13
22..	CAB	CAB	CAB	CAB	CAB	.000	....	13
23..	CAB	CAB	CAB	CAB	CAB	.000	....	13
24..	CAB	CAB	CAB	CAB	CAB	.000	....	13
27..	CAB	CAB	CAB	CAB	CAB	.000	....	13
28..	CAB	CAB	CAB	CAB	CAB	.000	....	13
29..	CAB	CAB	CAB	CAB	CAB	.000	....	13
30..	CAB	CAB	CAB	CAB	CAB	.000	....	13
31..	CAB	CAB	CAB	CAB	CAB	.000	....	13

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	13
4..	CAB	CAB	CAB	CAB	CAB	.000	....	13
5..	CAB	CAB	CAB	CAB	CAB	.000	....	13
6..	CAB	CAB	CAB	CAB	CAB	.000	....	13
7..	CAB	CAB	CAB	CAB	CAB	.000	....	13
10..	CAB	CAB	CAB	CAB	CAB	.000	....	13
11..	CAB	CAB	CAB	CAB	CAB	.000	....	13
12..	CAB	CAB	CAB	CAB	CAB	.000	....	13
13..	CAB	CAB	CAB	CAB	CAB	.000	....	13
14..	CAB	CAB	CAB	CAB	CAB	.000	....	13

DECEMBER 1986 9400 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	.09	09	.09	.09	.10	.202	34	34

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.13	.13	.13	.13	.10	.200	5	34
4..	.10	.10	.10	.10	.08	.178	2	36
5..	....	....	....	.08N	.09	.215	....	36
6..	....	....	....	.09N	.08	.227	....	36
7..	....	....	....	.08N	.08	.208	....	36
8..	....	....	....	.08N	.07	.181	....	36
11..	....	....	....	.07N	.06	.163	....	36
12..	....	....	.05A	.05A	.05	.133	....	36
13..	.04	.04	.04	.04	.03	.094	1	36
14..	....	....	....	.03N	.04	.108	....	36
15..	...	....	....	.04N	.04	.107	....	36
18..	....	.05B	....	.05B	.05	.110	...	36
19..	.05	.05	.05	.05	.04	.094	2	37
20..	.04	.04	.04	.04	.03	.083	1	38
21..	....	....	....	.03N	.02	.055	....	38
22..	....	....	....	.02N	.02	.054	....	38
25..	....	....	....	.02N	.01	.040	....	38
26..	....	....	....	.01N	.01	.031	....	38
27..	....	....	....	.01N	.01	.039	....	38
28..	....	....	....	.01N	.01	.031	....	38
29..	....	....	....	.01N	....	.015	....	38

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
DECEMBER 1986 9400 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.018	....	38
3..	CAB	CAB	CAB	CAB	.01	.028	....	37
4..	....	....	....	.01N	.01	.028	....	37
5..	....	....	....	.01N	.01	.042	....	37
8..	....	....	....	.01N	.02	.055	....	37
9..	....	....	....	.02N	.02	.048	....	37
10..	....	....	....	.02N	.01	.039	....	37
11..	....	.02B	....	.02B	.03	.080	....	37
12..	....	....	....	.03N	.02	.071	....	37
15..	....	....	....	.02N	.02	.046	....	37
16..	....	....	....	.02N	.02	.039	....	37
17..	.02	.02	.02	.02	.01	.035	1	38
18..	....	....	....	.01N	.02	.071	....	38
19..	....	....	....	.02N	.02	.071	....	38
22..	....	....	....	.02N	.01	.050	....	38
23..	....	....	....	.01N	.01	.051	....	38
24..	....	....	....	.01N	.01	.030	....	38
25..	....	....	....	.01N	.01	.027	....	38
26..	....	....	....	.01N	.01	.025	....	38
29..	....	....	....	.01N	.01	.037	....	38
30..	....	....	....	.01N	.01	.017	....	38

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	.01	.017	34	38
2..	....	....	....	.01N	.01	.019	....	38
3..	....	....	....	.01N	....	.003	....	38
6..	CAB	CAB	CAB	CAB	CAB	.002	....	38
7..	CAB	CAB	CAB	CAB	CAB	.001	....	38
8..	CAB	CAB	CAB	CAB	CAB	.001	....	38
9..	CAB	CAB	CAB	CAB	CAB	.001	....	38
10..	CAB	CAB	CAB	CAB	CAB	.001	....	38
13..	CAB	CAB	CAB	CAB	CAB	.001	....	38
14..	CAB	CAB	CAB	CAB	CAB	.001	....	38
15..	CAB	CAB	CAB	CAB	CAB	.000	....	38
16..	CAB	CAB	CAB	CAB	CAB	.001	....	38
17..	CAB	CAB	CAB	CAB	CAB	.003	....	38
20..	CAB	CAB	CAB	CAB	CAB	.006	....	38
21..	CAB	CAB	CAB	CAB	CAB	.004	....	38
22..	CAB	CAB	CAB	CAB	CAB	.002	....	38
23..	CAB	CAB	CAB	CAB	CAB	.001	....	38
24..	CAB	CAB	CAB	CAB	CAB	.001	....	38
27..	CAB	CAB	CAB	CAB	CAB	.000	....	38
28..	CAB	CAB	CAB	CAB	CAB	.000	....	38
29..	CAB	CAB	CAB	CAB	CAB	.000	....	38
30..	CAB	CAB	CAB	CAB	CAB	.000	....	38
31..	CAB	CAB	CAB	CAB	CAB	.000	....	38

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	38
4..	CAB	CAB	CAB	CAB	CAB	.000	....	38
5..	CAB	CAB	CAB	CAB	CAB	.000	....	38
6..	CAB	CAB	CAB	CAB	CAB	.000	....	38
7..	CAB	CAB	CAB	CAB	CAB	.000	....	38
10..	CAB	CAB	CAB	CAB	CAB	.000	....	38
11..	CAB	CAB	CAB	CAB	CAB	.000	....	38
12..	CAB	CAB	CAB	CAB	CAB	.000	....	38
13..	CAB	CAB	CAB	CAB	CAB	.000	....	38
14..	CAB	CAB	CAB	CAB	CAB	.000	....	38

DECEMBER 1986 9425 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.27	.27	.26	.27B	.26	.433	....	....
28..	....	.29B	....	.26N	.29	.480	50	50
29..	....	....	.26A	.26A	.24	.432	....	50
30..	....	....	....	.24N	.21	.403	....	50
31..	....	....	.16A	.16A	.16	.327	....	50

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.16N	.16	.325	....	50
4..	....	....	....	.16N	.14	.299	....	50
5..	....	....	....	.14N	.15	.349	....	50
6..	.15	.15	.15	.15	.15	.366	50	100
7..	....	.16B	....	.15N	.15	341	....	100
8..	....	....	....	.15N	.13	.303	....	100
11..	....	....	....	.13N	.11	.288	....	100
12..	....	....	....	.11N	.10	.247	....	100
13..	....	....	....	.10N	.06	.189	....	100
14..	....	.08B	....	.08B	.08	.212	....	100
15..	....	....	....	.08N	.08	.210	....	100

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
DECEMBER 1986 9425 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	....	....	....	.08N	.09	.217	....	100
19..	....	....	....	.09N	.08	.192	....	100
20..	....	....	....	.08N	.07	.175	....	100
21..	....	....	....	.07N	.04	.128	....	100
22..	.05	.05	.05	.05	.04	.128	100	200
25..	....	....	.03A	.03A	.03	.103	....	100
26..	....	....	....	.03N	.02	.084	....	100
27..	....	....	....	.02N	.03	.103	....	40
28..	....	....	.02A	.02A	.02	.086	....	40
29..	....	....	....	.02N	.01	.050	....	40

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	....	....	....	.01N	.01	.059	....	40
3..	....	....	....	.01N	.02	.086	....	40
4..	....	....	....	.02N	.02	.086	....	40
5..	....	....	....	.02N	.03	.119	....	40
8..	....	....	....	.03N	.05	.149	....	40
9..	.06	.06	.06	.06	.05	.134	1	41
10..	....	....	....	.05N	.03	.115	....	41
11..	....	.04B	....	.04B	.06	.199	....	41
12..	....	....	.05A	.06N	.06	.181	....	41
15..	....	....	....	.06N	.04	.133	....	41
16..	....	....	....	.04N	.04	.118	....	41
17..	....	....	....	.04N	.03	.108	....	41
18..	....	.04B	....	.04B	.06	.186	....	41
19..	.07	.07	.07	.07	.06	.186	1	41
22..	....	....	.05A	.05A	.04	.145	....	41
23..	....	....	....	.04N	.04	.148	....	41
24..	....	....	....	.04N	.03	.102	....	41
25..	....	....	....	.03N	.03	.095	....	41
26..	....	....	....	.03N	.02	.089	....	41
29..	....	.03B	....	.02N	.03	.123	....	41
30..	....	....	....	.03N	.02	.071	....	41

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.069	....	41
2..	.03	.03	.02	.02	.02	.075	2	42
3..	.05	.05	.01A	.01A	....	.018	....	42
6..	CAB	CAB	CAB	CAB	CAB	.014	....	42
7..	CAB	CAB	CAB	CAB	CAB	.009	....	42
8..	CAB	CAB	CAB	CAB	CAB	.011	....	42
9..	CAB	CAB	CAB	CAB	CAB	.009	....	42
10..	CAB	CAB	CAB	CAB	CAB	.013	....	42
13..	CAB	CAB	CAB	CAB	CAB	.010	....	42
14..	CAB	CAB	CAB	CAB	CAB	.018	....	42
15..	CAB	CAB	CAB	CAB	CAB	.011	1	42
16..	CAB	CAB	CAB	CAB	CAB	.015	....	41
17..	CAB	CAB	CAB	CAB	CAB	.035	....	41
20..	CAB	CAB	CAB	CAB	.01	.056	....	41
21..	....	....	....	.01N	.01	.047	....	41
22..	.01	.01	.01	.01	....	.026	1	42
23..	CAB	CAB	CAB	CAB	CAB	.016	11	53
24..	CAB	CAB	CAB	CAB	CAB	.020	....	53
27..	CAB	CAB	CAB	CAB	CAB	.007	....	53
28..	CAB	CAB	CAB	CAB	CAB	.006	....	53
29..	CAB	CAB	CAB	CAB	CAB	.003	....	53
30..	CAB	CAB	CAB	CAB	CAB	.000	....	53
31..	CAB	CAB	CAB	CAB	CAB	.001	....	53

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	53
4..	CAB	CAB	CAB	CAB	CAB	.000	....	53
5..	CAB	CAB	CAB	CAB	CAB	.000	....	53
6..	CAB	CAB	CAB	CAB	CAB	.000	....	53
7..	CAB	CAB	CAB	CAB	CAB	.000	....	53
10..	CAB	CAB	CAB	CAB	CAB	.000	....	53
11..	CAB	CAB	CAB	CAB	CAB	.000	....	53
12..	CAB	CAB	CAB	CAB	CAB	.000	....	53
13..	CAB	CAB	CAB	CAB	CAB	.000	....	53
14..	CAB	CAB	CAB	CAB	CAB	.000	....	53

DECEMBER 1986 9450 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.40	.40	.40	.40	.38	.530	1	1

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9450 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.36A	.37A	.39	.545	....	1
2	....	....	.28A	.28A	.36	.541	....	1
3	....	....	....	.36N	.31	.493	....	1
4	Exchange Closed; Independence Day							
7	....	....	....	.31N	.34	.518	....	1
8	....	.38B	....	.38B	.43	.597	....	1
9	....	....	....	.43N	.37	.543	....	1
10	....	....	....	.37N	.37	.548	....	1
11	....	....	.34A	.34A	.31	.503	....	1
14	....	....	....	.31N	.26	.461	....	1
15	....	....	....	.26N	.25	.444	....	1
16	.28	.28	.28	.28	.28	.460	1	2
17	....	....	....	.28N	.27	.448	....	2
18	....	....	....	.27N	.24	.414	....	2
21	....	....	....	.24N	.26	.413	....	2
22	....	....	....	.26N	.23	.463	....	2
23	....	.34B	....	.34B	.36	.551	....	2
24	.43	.43	.43	.43	.40	.586	1	3
25	.40	.40	.40	.40	.39	.581	....	3
28	....	.41B	....	.40B	.39	.629	1	4
29	....	....	.36A	.36A	.36	.582	....	4
30	....	....	.35A	.35A	.31	.552	....	4
31	....	....	.26A	.26A	.25	.474	....	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.26B	....	.26B	.25	.473	....	4
4	.27	.27	.27	.27	.22	.448	6	10
5	.24	.24	.24	.24	.25	.505	2	10
6	.26	.26	.26	.26	.25	.524	1	11
7	....	.26B	....	.25N	.25	.498	....	11
8	.24	.24	.24	.24	.22	.465	1	12
11	....	....	.21A	.21A	.19	.445	....	12
12	....	....	.18A	.18A	.17	.398	....	12
13	.17	.17	.17	.17	.12	.326	1	13
14	.17	.17	.17	.17	.14	.357	1	14
15	.15	.15	.15	.15	.14	.356	....	14
18	....	.15B	....	.15B	.16	.367	1	15
19	....	....	....	.16N	.14	.334	....	15
20	....	....	....	.14N	.13	.314	....	15
21	.12	.12	.08	.08	.07	.249	70	85
22	.10	.11	.09A	.09A	.08	.251	9	94
25	....	....	....	.08N	.07	.216	....	94
26	.07	.07	.06A	.07	.05	.185	7	101
27	.05	.05	.05	.05	.06	.221	20	111
28	.05	.05	.03	.04	.05	.194	161	166
29	....	....	....	.05N	.03	.127	50	216

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.03N	.04	.151	....	216
3	.06	.06	.06	.06	.05	.202	3	216
4	.04	.04	.04	.04	.05	.206	1	216
5	.07@.08	.08	.07	.08	.08	.263	2	217
8	.13	.13	.09	.09	.10	.313	2	217
9	....	....	....	.10N	.10	.289	....	217
10	....	....	....	.10N	.08	.259	....	217
11	....	.11B	....	.11B	.15	.385	....	217
12	....	....	.12A	.13A	.12	.360	....	217
15	....	....	....	.12N	.09	.293	....	217
16	....	....	....	.09N	.08	.269	....	217
17	....	....	....	.08N	.07	.253	....	217
18	.07	.10B	.07	.10B	.13	.374	1	217
19	....	....	....	.13N	.13	.374	....	217
22	....	....	.11A	.11A	.10	.319	....	217
23	.08	.10B	.08	.10B	.09	.326	26	219
24	.10	.10	.05	.05	.07	.251	21	217
25	....	....	.06A	.07N	.06	.241	....	217
26	.06	.06	.06	.06	.06	.231	5	220
29	.08	.10B	.08	.08	.08	.298	5	225
30	....	....	....	.08N	.05	.201	2	225

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.200	....	275
2	....	....	....	.05N	.06	.213	....	225
3	.04	.04	.03A	.03A	.02	.076	....	149
6	.02	.02	.02	.02	.02	.064	92	222
7	.02	.02	.02	.02	.01	.050	3	135
8	.01	.01	.01	.01	.01	.059	1	135
9	.01	.01	.01	.01	.01	.054	....	135
10	....	....	....	.01N	.01	.069	7	142
13	....	....	....	.01N	.01	.064	....	135
14	....	....	....	.01N	.01	.096	....	135
15	.02	.02	.02	.02	.01	.071	10	145

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

DECEMBER 1986 9450 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.01N	.01	.091	....	145
17	.02	.02	.02	.02	.02	.170	4	149
20	....	.03B	....	.03B	.04	.246	....	149
21	....	....	....	.04N	.04	.222	....	149
22	.04	.05	.04	.04	.03	.156	7	152
23	....	....	....	.03N	.02	.120	....	152
24	....	....	....	.02N	.02	.139	....	152
27	....	....	....	.02N	.01	.081	....	152
28	....	....	....	.01N	.01	.085	....	152
29	.01	.01	.01	.01	.01	.057	21	153
30	.01	.01	.01	.01	....	.027	1	153
31	CAB	CAB	CAB	CAB	CAB	.033	....	153

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.020	....	153
4	CAB	CAB	CAB	CAB	CAB	.024	....	153
5	CAB	CAB	CAB	CAB	CAB	.026	....	153
6	CAB	CAB	CAB	CAB	.01	.036	....	153
7	.01	.01	.01	.01	.01	.068	1	154
10	.02	.02	.01	.01	.01	.064	2	153
11	....	....	....	.01N	.01	.074	93	203
12	....	....	....	.01N	.01	.021	....	203
13	CAB	CAB	CAB	CAB	CAB	.000	....	203
14	CAB	CAB	CAB	CAB	CAB	.000	4	203

DECEMBER 1986 9475 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.45	.45	.45	.45	.41	.592	....	....
15	....	....	.40A	.40A	.37	.578	1	1
16	....	....	....	.37N	.39	.595	....	1
17	....	....	....	.39N	.38	.586	....	1
18	....	....	....	.38N	.35	.554	....	1
21	....	....	.34A	.34A	.37	.555	....	1
22	....	....	....	.37N	.35	.607	....	1
23	....	.48B	....	.48B	.50	.690	....	1
24	....	.52B	....	.52B	.56	.722	....	1
25	....	....	....	.56N	.55	.718	....	1
28	....	.57B	....	.57B	.55	.760	....	1
29	....	....	.53A	.53A	.51	.721	....	1
30	....	....	....	.51N	.47	.694	....	1
31	....	....	.39A	.39A	.38	.624	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.37A	.38N	.38	.625	....	1
4	....	....	....	.38N	.35	.604	....	1
5	....	.37B	....	.35N	.39	.659	....	1
6	....	....	....	.34N	.39	.678	....	1
7	....	.41B	....	.41B	.39	.655	....	1
8	....	....	.38A	.38A	.35	.627	....	1
11	....	....	.33A	.33A	.32	.611	....	1
12	.29	.29	.29	.29	.28	.566	2	3
13	.28	.28	.27A	.28	.22	.491	2	5
14	.26	.28	.25	.27	.25	.526	23	24
15	.25	.28	.24A	.28	.25	.526	31	47
18	.31	.31	.28	.28	.26	.540	29	72
19	.24	.26	.24	.26	.23	.505	15	85
20	.24	.24	.21	.21	.22	.484	44	98
21	.13	.13	.13	.13	.12	.412	30	116
22	.18	.18	.15	.15	.14	.418	17	133
25	....	....	....	.14N	.13	.379	....	133
26	.10	.12	.10	.12	.10	.341	3	136
27	....	....	....	.10N	.13	.390	....	136
28	.10	.10	.10	.10	.11	.358	10	136
29	....	....	.10A	.10A	.07	.264	....	136

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.07N	.09	.306	....	136
3	.13	.17	.13	.17	.12	.382	1	137
4	.12	.13	.12	.13	.12	.389	4	141
5	....	.14B	....	.14B	.17	.464	....	141
8	.22	.22	.21A	.21A	.22	.525	1	142
9	....	....	.20A	.20A	.20	.499	....	142
10	....	....	.18A	.18A	.17	.463	....	142
11	....	.23B	....	.23B	.26	.603	....	142
12	....	....	.21A	.23A	.24	.577	....	142
15	....	....	.23A	.23A	.19	.508	....	142
16	.20	.20	.19	.19	.17	.480	30	172
17	....	....	....	.17N	.16	.462	....	172
18	....	.22B	....	.22B	.25	.597	....	172

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
DECEMBER 1986 9475 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.24	.25	.24	.25	.25	.597	25	147
22	.23	.23	.23	.23	.20	.545	16	148
23	.20	.20	.18A	.20	.20	.555	2	150
24	....	....	.18A	.18A	.16	.470	....	149
25	....	....	.15A	.16N	.14	.460	....	149
26	.19	.19	.17	.17	.14	.450	19	134
29	....	.22B	....	.16B	.19	.538	1	135
30	....	....	....	.19N	.13	.419	....	135

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.11	.13B	.11	.11	.14	.418	50	136
2	....	....	....	.14N	.14	.438	....	135
3	.09	.09	.07A	.08	.05	.218	9	144
6	.05	.05	.05	.05	.04	.200	10	154
7	.05	.05	.04A	.04A	.03	.173	4	158
8	.04	.05	.04	.04	.04	.197	4	162
9	....	....	....	.04N	.03	.191	4	166
10	....	....	....	.03N	.04	.229	....	166
13	....	....	....	.04N	.04	.228	....	166
14	.05	.05	.04	.04	.05	.305	1	167
15	....	....	....	.05N	.04	.257	28	195
16	.04	.04	.04	.04	.05	.308	1	196
17	.08	.09B	.07	.09B	.10	.458	43	200
20	.14	.14	.14	.14	.15	.584	4	204
21	.12	.14	.12	.14	.14	.557	3	214
22	....	....	.10A	.10A	.10	.469	....	214
23	.08	.08	.08	.08	.08	.409	147	344
24	.07	.10	.07	.07	.08	.453	149	426
27	.09	.09	.05	.05	.05	.367	112	430
28	....	....	....	.05N	.06	.395	....	430
29	.05	.05	.05	.05	.04	.337	21	427
30	.03	.03	.02A	.03	.03	.236	3	426
31	.03	.03	.03	.03	.04	.276	2	428

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.03A	.03A	.04	.252	....	428
4	....	....	....	.04N	.04	.301	7	428
5	....	....	....	.04N	.04	.335	....	428
6	.05	.05	.05	.05	.06	.423	40	447
7	.08	.08	.07	.08	.08	.580	31	457
10	.09	.12	.09	.12	.11	.762	21	455
11	.10	.10	.10	.10	.12	.870	18	445
12	.10	.10	.07	.07	.10	.871	4	444
13	.06	.07	.05	.07	.08	.893	70	412
14	.06	.07	.03	.03	.04	.762	89	....
17	....	....	....	....	....	.693	....	....

DECEMBER 1986 9500 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.43	.43	.43	.43	.40	.691	1	1
18	....	.43B	....	.43B	.41	.705	....	1
19	....	....	....	.41N	.37	.675	....	1
20	....	....	....	.37N	.36	.657	....	1
21	.27@.26	.27	.26	.27	.26	.592	8	9
22	.30	.30	.30	.30	.26	.601	2	9
25	.26	.26	.26	.26	.24	.566	1	10
26	.23	.23	.22A	.23	.21	.529	9	19
27	.20	.25	.20	.25	.25	.584	7	25
28	.22	.24	.22	.24	.22	.554	3	28
29	.20	.20	.18	.18	.16	.450	14	42

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.16N	.18	.507	....	42
3	.25	.30	.25	.30	.24	.591	13	55
4	.24	.24	.24	.24	.25	.600	1	56
5	.30	.33	.30	.33	.30	.674	2	58
8	....	.37B	....	.32B	.36	.730	1	58
9	....	....	.35A	.35A	.34	.707	....	58
10	....	....	.33A	.33A	.31	.677	....	58
11	....	.40B	....	.40B	.43	.792	....	58
12	....	....	.35A	.39A	.41	.772	....	58
15	.35	.35	.35	.35	.34	.719	1	57
16	.35	.35	.35	.35	.31	.697	2	59
17	....	.32B	....	.31N	.31	.682	....	59
18	....	.38B	.28A	.38B	.42	.792	....	59
19	....	....	....	.42N	.42	.792	....	59
22	....	....	.40A	.40A	.36	.756	....	59
23	....	....	.35A	.35A	.36	.766	....	59
24	....	....	.32A	.32A	.30	.698	....	59

(Continued in Next Column).

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
DECEMBER 1986 9500 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	.29A	.30N	.29	.692	....	59
26	.34	.34	.34	.34	.28	.685	10	49
29	....	.40B	....	.32B	.35	.764	....	49
30	....	....	.34A	.34A	.26	.664	....	49

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.25A	.26N	.26	.665	....	49
2	....	.27B	....	.27B	.28	.684	....	49
3	.18	.18	.18	.18	.12	.447	....	49
6	.12	.12	.12	.12	.12	.434	4	53
7	.13	.13	.09	.09	.09	.401	29	82
8	.09	.12	.09	.10	.11	.442	17	96
9	....	....	....	.11N	.11	.441	....	96
10	.15	.15	.15	.15	.13	.499	2	98
13	....	.14B	....	.13N	.13	.511	....	98
14	....	....	....	.13N	.17	.611	....	98
15	.17	.17	.16	.16	.14	.563	26	99
16	....	....	....	.14N	.17	.629	....	99
17	.21	.23	.18A	.23	.26	.771	14	61
20	.27	.27	.27	.27	.32	.866	1	59
21	....	....	....	.32N	.32	.852	....	59
22	.26	.26	.25	.25	.27	.803	4	59
23	....	....	.26A	.27N	.23	.762	....	59
24	....	....	....	.23N	.25	.800	....	59
27	....	....	.23A	.23A	.20	.762	....	59
28	.20	.20	.20	.20	.21	.798	2	57
29	....	....	....	.21N	.18	.770	....	57
30	.13	.13	.11A	.13	.14	.682	1	56
31	....	.16B	.13A	.14N	.17	.738	....	56

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.15A	.15A	.17	.763	....	56
4	....	....	....	.17N	.18	.821	....	54
5	....	....	....	.18N	.19	.861	....	54
6	....	....	....	.19N	.23	.919	....	54
7	.26	.26B	.26	.26	.28	.970	....	54
10	.37	.37	.37	.37	.33	.998	5	47
11	....	....	.32A	.32A	.36	.999	....	47
12	.34	.34	.33	.34	.34	.999	10	42
13	.31.	.32	.30	.32	.32	.999	30	21
14	.29	.32B	.29	.31	.29	.999	4	....
17	....	....	....	....	....	.999	....	....

MARCH 1987 9400 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.05	.05	.05	.06	.136	500	500
2	....	....	....	.06N	.06	.143	....	500
3	....	....	....	.06N	.03	.076	....	500
6	....	....	....	.03N	.03	.071	....	500
7	....	....	....	.03N	.03	.061	....	500
8	....	....	....	.03N	.03	.065	....	500
9	....	....	....	.03N	.03	.063	....	500
10	....	....	....	.03N	.03	.071	....	500
13	....	....	....	.03N	.03	.073	....	500
14	....	....	....	.03N	.04	.089	....	500
15	....	....	....	.04N	.04	.079	....	500
16	.05	.05	.05	.05	.04	.087	....	500
17	....	....	....	.04N	.06	.113	1	500
20	....	....	....	.06N	.07	.140	....	500
21	....	....	....	.07N	.06	.126	....	500
22	.05	.06	.05	.06	.05	.104	4	503
23	....	....	....	.05N	.05	.093	2	505
24	....	....	....	.05N	.05	.107	....	505
27	....	....	....	.05N	.04	.082	....	505
28	....	....	....	.04N	.04	.086	....	505
29	....	....	....	.04N	.04	.068	....	505
30	....	....	....	.04N	.03	.057	....	505
31	....	....	....	.03N	.03	.061	....	505

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.03N	.03	.059	....	505
4	....	....	....	.03N	.04	.066	....	505
5	....	....	....	.04N	.04	.071	....	505
6	....	....	....	.04N	.04	.081	....	505
7	.04	.04	.03	.03	.03	.099	1	506
10	.04	.04	.04	.04	.04	.109	194	696
11	....	....	....	.04N	.04	.112	10	706
12	....	....	....	.04N	.04	.101	....	706
13	....	....	....	.04N	.04	.097	....	706

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9400 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	....	.04N	.03	.081	....	706
17..	....	....	....	.03N	.03	.074	....	706
18..	....	....	....	.03N	.02	.069	....	706
19..	.02	.02	.02	.02	.02	.044	1	706
20..	....	....	....	.02N	.02	.045	....	706
21..	....	....	....	.02N	.01	.041	....	706
24..	....	....	....	.01N	.01	.036	....	706
25..	....	....	....	.01N	.01	.042	....	706
26..	.02	.02	.01A	.01A	.01	.039	3	706
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.01N	.01	.040	....	706

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.048	....	706
2..	....	....	....	.01N	.01	.038	....	706
3..	....	....	....	.01N	.01	.036	....	706
4..	....	....	....	.01N	.01	.024	....	706
5..	....	....	....	.01N	.01	.040	....	706
8..	....	....	....	.01N	.01	.035	....	706
9..	....	....	....	.01N	.01	.034	....	706
10..	....	....	....	.01N	.01	.032	....	706
11..	....	....	....	.01N	.01	.043	....	706
12..	....	....	....	.01N	.01	.041	....	706
15..	....	....	....	.01N	.01	.042	....	706
16..	....	....	....	.01N	.01	.047	....	706
17..	....	....	....	.01N	.01	.040	....	706
18..	....	....	....	.01N	.01	.034	....	706
19..	....	....	....	.01N	.01	.029	....	706
22..	....	....	....	.01N	.01	.026	....	706
23..	....	....	....	.01N	.01	.025	....	706
24..	....	....	....	.01N	.01	.022	....	706
25..	Exchange Closed; Christmas							
26..	....	....	....	.01N	.01	.020	....	706
29..	....	....	....	.01N	.01	.037	....	706
30..	....	....	....	.01N	.01	.046	....	706
31..	....	....	....	.01N	....	.034	....	706

MARCH 1987 9425 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.17	.17	17	.17	.18	.285	5	5
9..	....	....	.16A	.16A	.16	.267	....	5
10..	....	....	....	.16N	.14	.249	....	5
11..	....	....	....	.14N	.19	.326	....	5
12..	....	....	....	.19N	.17	.307	....	5
15..	....	....	....	.17N	.13	.264	....	5
16..	....	.14B	....	.14B	.13	.264	....	5
17..	....	.14B	....	.14B	.13	.260	....	5
18..	.22	.22	.22	.22	.18	.337	....	5
19..	....	....	....	.18N	.18	.333	1	6
22..	....	....	....	.18N	.15	.288	....	6
23..	....	....	....	.15N	.17	.297	....	6
24..	....	....	....	.17N	.13	.245	....	6
25..	....	....	....	.13N	.13	.244	....	6
26..	....	....	....	.13N	.14	.248	....	6
29..	....	.16B	....	.14N	.15	.288	....	6
30..	.16	.16	.16	.16	.12	.233	1	7

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.12N	.11	.229	....	7
2..	....	....	....	.11N	.11	.239	....	7
3..	....	....	.10A	.11N	.05	.142	....	7
6..	....	....	....	.05N	.06	.135	....	7
7..	....	....	....	.06N	.05	.119	....	7
8..	....	....	....	.05N	.05	.128	....	7
9..	....	....	....	.05N	.05	.125	....	7
10..	....	....	....	.05N	.06	.139	....	7
13..	....	....	....	.06N	.06	.143	....	7
14..	....	....	....	.06N	.07	.170	....	7
15..	....	....	....	.07N	.07	.155	....	7
16..	....	....	....	.07N	.08	.169	....	7
17..	....	....	....	.08N	.10	.210	....	7
20..	....	....	....	.10N	.12	.251	....	7
21..	....	....	....	.12N	.11	.232	....	7
22..	....	....	....	.11N	.09	.198	....	7
23..	....	....	....	.09N	.09	.180	....	7
24..	....	....	....	.09N	.09	.203	....	7
27..	....	....	....	.09N	.07	.166	....	7
28..	....	....	....	.07N	.08	.174	....	7
29..	....	....	....	.08N	.07	.147	....	7
30..	....	....	....	.07N	.06	.127	....	7
31..	.07	.07	.07	.07	.06	.134	3	10

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9425 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.06N	.06	.132	....	10
4..	....	....	....	.06N	.07	.144	....	10
5..	....	....	....	.07N	.07	.152	....	10
6..	....	....	....	.07N	.08	.170	....	10
7..	....	....	....	.08N	.09	.199	....	10
10..	....	....	....	.09N	.09	.217	....	10
11..	....	....	....	.09N	.09	.221	....	10
12..	....	....	....	.09N	.08	.204	....	10
13..	....	....	....	.08N	.08	.196	....	10
14..	....	....	....	.08N	.06	.172	....	10
17..	....	....	....	.06N	.06	.163	....	10
18..	....	....	....	.06N	.05	.156	....	10
19..	.04	.04	.03	.03	.03	.109	30	40
20..	....	....	....	.03N	.03	.113	25	65
21..	....	....	....	.03N	.03	.106	....	65
24..	....	....	....	.03N	.03	.098	....	65
25..	....	....	....	.03N	.03	.110	....	65
26..	....	....	....	.03N	.02	.107	....	65
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.02N	.03	.109	....	65

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.03	.03	.03	.03	.129	50	15
2..	....	....	....	.03N	.03	.109	....	15
3..	....	....	....	.03N	.03	.107	....	15
4..	....	....	....	.03N	.02	.079	....	15
5..	....	....	....	.02N	.04	.118	....	15
8..	....	....	....	.04N	.03	.108	....	15
9..	....	....	....	.03N	.02	.108	....	15
10..	....	....	....	.02N	.02	.105	....	15
11..	....	....	....	.02N	.03	.131	....	15
12..	....	....	....	.03N	.03	.129	....	15
15..	.03	.03	.03	.03	.03	.134	100	103
16..	....	....	....	.03N	.03	.148	....	103
17..	....	....	....	.03N	.03	.133	....	103
18..	....	....	....	.03N	.03	.120	....	103
19..	....	....	....	.03N	.02	.107	....	103
22..	....	....	....	.02N	.02	.102	....	103
23..	....	....	....	.02N	.02	.099	....	103
24..	....	....	....	.02N	.02	.092	....	103
25..	Exchange Closed; Christmas							
26..	....	....	....	.02N	.02	.088	....	103
29..	....	....	....	.02N	.03	.141	....	103
30..	.03	.03	.03	.03	.04	.166	50	153
31..	....	....	.03A	.04N	.03	.137	....	153

MARCH 1987 9450 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.28	.28	.28	.28	.26	.415	4	4
9..	....	....	.24A	.24A	.24	.393	....	4
10..	....	....	....	.24N	.21	.372	....	4
11..	....	.22B	....	.22B	.27	.459	....	4
12..	....	....	....	.27N	.26	.437	....	4
15..	....	....	....	.26N	.21	.388	....	4
16..	....	.22B	....	.22B	.21	.388	....	4
17..	....	.22B	....	.22B	.20	.383	....	4
18..	....	.28B	....	.28B	.28	.470	....	4
19..	.30	.30	.29	.30	.28	.465	12	16
22..	....	....	....	.28N	.24	.416	....	16
23..	....	....	....	.24N	.25	.426	....	16
24..	....	....	....	.25N	.20	.367	....	16
25..	....	....	....	.20N	.20	.366	....	16
26..	....	....	....	.20N	.20	.371	....	16
29..	....	.25B	....	.23B	.23	.419	....	16
30..	....	....	....	.23N	.19	.354	....	16

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.19N	.18	.349	....	16
2..	....	....	....	.18N	.18	.360	....	16
3..	....	....	.16A	.16A	.09	.237	....	16
6..	....	....	....	.09N	.10	.229	....	16
7..	....	....	....	.10N	.09	.209	....	16
8..	....	....	....	.09N	.10	.223	....	16
9..	....	....	....	.10N	.10	.220	....	16
10..	....	....	....	.10N	.11	.241	....	16
13..	....	.12B	....	.12B	.12	.248	....	16
14..	.13	.13	.13	.13	.13	.287	5	21
15..	....	....	....	.13N	.12	.268	....	21
16..	....	....	....	.12N	.14	.288	....	21
17..	....	....	....	.14N	.16	.343	....	21
20..	....	.18B	....	.18B	.20	.396	....	21
21..	.19	.19	.19	.19	.18	.372	1	22

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9450 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.20	.20	.20	.20	.16	.329	....	22
23	....	....	....	.16N	.15	.306	1	23
24	....	....	....	.15N	.16	.335	....	23
27	....	....	....	.16N	.13	.290	....	23
28	....	....	....	.13N	.14	.304	....	23
29	....	....	....	.14N	.12	.270	....	23
30	.10	.10	.10	.10	.11	.242	1	24
31	.10	.10	.10	.10	.11	.252	....	24

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.11N	.11	.250	1	24
4	....	....	....	.11N	.11	.268	....	23
5	....	....	....	.11N	.12	.279	....	23
6	....	....	....	.12N	.14	.304	....	23
7	.16	.16	.16	.16	.15	.342	18	41
10	.21	.21	.14	.14	.16	.367	2	42
11	.18	.18	.18	18	.16	.373	3	44
12	....	....	....	.16N	.14	.352	....	43
13	.15	.15	.13	.13	.13	.345	38	49
14	....	....	....	.13N	.12	.311	....	49
17	.12	.12	.12	.12	.12	.301	2	50
18	.11	.11	.10A	.10A	.10	.293	10	60
19	....	.12B	.09A	.09A	.07	.224	10	70
20	....	....	....	.07N	.07	.232	....	70
21	....	....	....	.07N	.06	.224	....	70
24	.06	.06	.06	.06	.06	.213	2	70
25	....	....	....	.06N	.07	.234	....	70
26	.05	.05	.05	.05	.06	.231	28	98
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.06N	.07	.239	22	120

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.07N	.08	.275	....	120
2	.08	.08	.08	.08	.07	.245	1	120
3	....	....	....	.07N	.07	.242	....	120
4	....	....	....	.07N	.05	.194	....	120
5	....	....	....	.05N	.08	.265	....	120
8	.09	.09	.09	.09	.07	.253	10	110
9	.08	.08	.08	.08	.07	.257	10	115
10	....	....	....	.07N	.07	.254	....	115
11	....	....	....	.07N	.08	.299	....	115
12	....	....	....	.08N	.08	.298	....	115
15	.08	.08	.08	.08	.08	.311	2	113
16	....	....	....	.08N	.09	.335	....	113
17	....	....	....	.09N	.08	.315	....	113
18	....	....	....	.08N	.07	.295	....	113
19	.07	.07	.07	.07	.07	.276	....	113
22	....	....	....	.07N	.07	.271	1	113
23	....	....	....	.07N	.07	.268	....	113
24	.07	.07	.07	.07	.06	.258	4	113
25	Exchange Closed; Christmas							
26	....	....	....	.06N	.06	.254	....	113
29	.08	.08	.08	.08	.09	.356	24	113
30	.10	.10	.10	.10	.11	.398	2	113
31	....	....	.10A	.11N	.09	.353	....	113

MARCH 1987 9475 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	.37	.37	.37	.37	.37	.564	1	1
9	....	....	.35A	.35A	.35	.531	....	1
10	....	....	.34A	.34A	.31	.509	....	1
11	....	.33B	....	.33B	.39	.597	....	1
12	....	....	....	.39N	.37	.575	....	1
15	....	....	....	.37N	.32	.526	....	1
16	....	.33B	....	.33B	.32	.526	....	1
17	....	.33B	....	.33B	.31	.520	....	1
18	....	.40B	....	.40B	.40	.607	....	1
19	....	....	....	.40N	.40	.601	....	1
22	....	....	....	.40N	.35	.553	....	1
23	....	....	....	.35N	.37	.564	....	1
24	....	....	....	.37N	.30	.504	....	1
25	....	....	....	.30N	.30	.504	....	1
26	.38	.38	.37A	.37A	.30	.509	2	3
29	....	.38B	....	.33B	.34	.560	....	3
30	....	....	....	.34N	.29	.492	....	3

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.29N	.26	.487	....	3
2	....	....	....	.26N	.28	.498	....	3
3	.20	.20	.20	.20	.16	.360	1	4
6	....	....	....	.16N	.17	.352	....	4

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9475 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	.17N	.15	.329	....	4
8	....	....	....	.15N	.16	.348	....	4
9	....	....	....	.16N	.16	.346	....	4
10	....	....	....	.16N	.18	.373	....	4
13	....	....	....	.18N	.18	.384	....	4
14	....	....	....	.18N	.21	.430	....	4
15	....	....	....	.21N	.20	.411	....	4
16	....	....	....	.20N	.22	.435	....	4
17	....	.23B	....	.23B	.26	.498	....	4
20	....	.28B	....	.26N	.31	.556	....	4
21	.30	.30	.30	.30	.29	.530	4	8
22	....	....	.28A	.28A	.25	.485	2	10
23	....	....	.23A	.23A	.24	.460	....	10
24	....	....	....	.24N	.25	.492	....	10
27	....	....	.24A	.24A	.21	.445	....	10
28	....	....	....	.21N	.23	.464	....	10
29	....	....	....	.23N	.21	.429	....	10
30	.13	.17B	.13	.16B	.18	.395	1	9
31	....	....	....	.18N	.19	.409	....	9

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.19N	.19	.408	....	9
4	....	....	....	.19N	.20	.429	....	9
5	....	....	....	.20N	.21	.442	....	9
6	....	....	....	.21N	.24	.470	....	9
7	....	....	....	.24N	.26	.512	....	9
10	.29	.29	.29	.29	.27	.541	....	9
11	....	....	....	.27N	.27	.548	1	10
12	....	....	....	.27N	.24	.527	....	10
13	.23	.23	.23	.23	.24	.520	6	11
14	....	....	....	.24N	.21	.484	2	11
17	.20	.22B	.20	.20	.21	.476	10	18
18	.19	.19	.19	.19	.19	.469	1	18
19	.17	.22B	.16A	.16A	.14	.387	10	28
20	.12	.12	.12	.12	.14	.400	1	28
21	.13	.13	.13	.13	.14	.392	50	78
24	.13	.15	.13	.15	.13	.382	57	122
25	....	....	....	.13N	.14	.412	1	122
26	.13	.13	.13	.13	.13	.410	2	120
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.13N	.14	.425	....	120

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.18	.19	.18	.18A	.17	.473	2	122
2	....	....	....	.17N	.15	.439	1	122
3	....	....	....	.15N	.15	.438	....	122
4	....	....	.14A	14A	.12	378	....	122
5	.16	.16	.16	.16	.16	.472	....	122
8	....	....	....	.16N	.15	.462	2	122
9	.13	.14B	.13	.14B	.15	.471	1	121
10	.18	.18	.17	.17	.15	.471	17	125
11	.15	.18	.15	.18	.18	.527	67	182
12	....	....	....	.18N	.18	.527	....	182
15	....	.20B	....	.20B	.19	.547	....	182
16	....	....	....	.19N	.20	.577	....	182
17	....	....	.18A	.19A	.18	.559	....	182
18	....	....	.16A	.18N	.17	.539	....	182
19	.17	.17	.15	.15	.16	.519	3	182
22	....	....	....	.16N	.16	.520	....	182
23	.15	.15	.15	.15	.15	.520	11	173
24	....	....	....	.15N	.15	.509	....	173
25	Exchange Closed; Christmas							
26	....	....	....	.15N	.15	.510	....	173
29	.20	.20	.20	.20	.21	.631	1	173
30	....	....	....	.21N	.24	.674	....	173
31	....	....	.21A	.23A	.21	.633	....	173

MARCH 1987 9500 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	.37	.42	.37	.42	.43	.635	3	3
8	....	.49B	....	.49B	.51	.686	....	3
9	....	....	.49A	.49A	.48	.665	....	3
10	....	....	....	.48N	.44	.645	....	3
11	....	.47B	....	.47B	.55	.723	....	3
12	....	....	....	.55N	.53	.703	....	3
15	....	....	.51A	.51A	.45	.659	....	3
16	....	.47B	....	.47B	.45	.660	....	3
17	....	.47B	....	.47B	.45	.654	....	3
18	....	.55B	.44A	.55B	.56	.731	....	3
19	....	....	....	.56N	.56	.725	....	3
22	....	....	....	.56N	.49	.684	....	3
23	....	....	....	.49N	.52	.694	....	3

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9500 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	....	....	....	.52N	.44	.639	....	3
25..	....	....	....	.44N	.44	.640	....	3
26..	....	.45B	....	.45B	.44	.646	....	3
29..	....	.53B	....	.49B	.49	.693	....	3
30..	....	....	....	.49N	.42	.631	....	3

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.42N	.39	.625	....	3
2..	....	....	....	.39N	.41	.635	....	3
3..	....	....	.34A	.35A	.25	.498	....	3
6..	....	....	....	.25N	.26	.492	....	3
7..	....	....	....	.26N	.23	.469	....	3
8..	....	.25B	....	.25B	.25	.492	....	3
9..	....	....	....	.25N	.25	.492	....	3
10..	.27	.29	.27	.29	.27	.522	4	7
13..	....	....	....	.27N	.27	.535	....	7
14..	....	....	....	.27N	.33	.584	....	7
15..	....	....	....	.33N	.31	.567	....	7
16..	....	.34B	....	.34B	.34	.592	....	7
17..	.38	.38	.36A	.36B	.39	.654	1	8
20..	...	.43B	...	.43B	.46	.707	....	8
21..	....	....	.44A	.44A	.43	.683	....	8
22..	....	....	....	.43N	.38	.644	....	8
23..	....	....	....	.38N	.36	.619	....	8
24..	.40	.40	.40	.40	.39	.649	1	9
27..	....	....	....	.39N	.34	.609	....	9
28..	....	....	....	.34N	.36	.631	....	9
29..	....	.37B	....	.37B	.32	.601	....	9
30..	....	....	.28A	.32N	.30	.567	....	9
31..	....	....	....	.30N	.30	.581	....	9

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.30N	.30	.582	....	9
4..	....	....	....	.30N	.32	.602	....	9
5..	.34	.34	.34	.34	.33	.616	1	10
6..	....	....	....	.33N	.36	.642	....	10
7..	....	....	....	.36N	.40	.679	....	10
10..	....	.44B	....	.40N	.41	.706	....	10
11..	....	....	....	.41N	.41	.713	....	10
12..	....	....	....	.41N	.40	.695	....	10
13..	....	....	....	.40N	.38	.690	....	10
14..	.38	.38	.38	.38	.35	.659	1	11
17..	....	....	....	.35N	.34	.655	....	11
18..	....	....	....	.34N	.33	.650	....	11
19..	....	.37B	.28A	.28A	.25	.573	....	11
20..	....	....	.24A	.25N	.26	.589	....	11
21..	.27	.27	.27	.27	.25	.583	1	12
24..	....	....	....	.25N	.24	.577	....	12
25..	.23	.25	.23	.25	.27	.608	3	12
26..	....	....	.26A	.27N	.26	.610	1	12
27..	Exchange Closed: Thanksgiving Day							
28..	.26	.26	.26	.26	.27	.628	1	13

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.27N	.31	.678	....	13
2..	....	....	....	.31N	.28	.649	....	13
3..	....	....	.27A	.27A	.28	.650	....	13
4..	.28	.28	.28	.28	.23	.594	1	14
5..	....	.26B	.22A	.26B	.30	.686	....	14
8..	....	.32B	....	.32B	.30	.682	....	14
9..	....	....	....	.30N	.28	.693	....	14
10..	....	.29B	....	.29B	.29	.696	....	14
11..	....	....	....	.29N	.34	.745	....	14
12..	....	....	....	.34N	.34	.747	....	14
15..	....	.37B	....	.37B	.35	.767	....	14
16..	....	.36B	....	.36B	.37	.792	....	14
17..	....	....	....	.37N	.35	.781	....	14
18..	....	....	.34A	.34A	.34	.768	....	14
19..	....	....	.33A	.33A	.32	.755	....	14
22..	....	.33B	....	.33B	.32	.760	....	14
23..	....	....	....	.32N	.32	.763	....	14
24..	....	....	....	.32N	.31	.757	....	14
25..	Exchange Closed: Christmas							
26..	....	....	....	.31N	.31	.761	....	14
29..	....	.35B	....	.35B	.39	.850	....	14
30..	.40	.40	.40	.40	.43	.876	2	13
31..	....	....	.39A	.42A	.39	.854	....	13

MARCH 1987 9525 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.52	.52	.52	.52	.50	.735	....	....

(Continued in Next Column)

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS

MARCH 1987 9525 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	.54B	....	.54B	.56	.786	1	1
20..	....	.60B	....	.60B	.63	.828	....	1
21..	....	....	.62A	.62A	.63	.810	....	1
22..	....	....	....	.63N	.54	.780	....	1
23..	....	....	....	.54N	.52	.760	....	1
24..	....	....	....	.52N	.56	.784	....	1
27..	....	.58B	.55A	.55A	.50	.755	....	1
28..	....	....	....	.50N	.53	.775	....	1
29..	....	.54B	....	.54B	.48	.754	....	1
30..	....	....	.41A	.48N	.45	.727	....	1
31..	....	....	.44A	.44A	.46	.739	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.46N	.46	.740	....	1
4..	....	....	....	.46N	.48	.757	....	1
5..	....	.49B	....	.49B	.50	.768	....	1
6..	....	....	....	.50N	.54	.788	....	1
7..	....	....	....	.54N	.58	.816	....	1
10..	....	.63B	....	.63B	.60	.837	....	1
11..	....	....	....	.60N	.60	.842	....	1
12..	....	....	....	.60N	.58	.830	....	1
13..	....	....	....	.58N	.57	.826	....	1
14..	....	....	....	.57N	.52	.805	....	1
17..	....	....	....	.52N	.51	.805	....	1
18..	....	....	....	.51N	.50	.802	....	1
19..	....	.56B	....	.50N	.42	.743	....	1
20..	....	....	....	.42N	.42	.758	....	1
21..	....	....	....	.42N	.42	.755	....	1
24..	....	....	....	.42N	.42	.754	....	1
25..	....	....	.40A	.40A	.45	.780	....	1
26..	....	.46B	.44A	.44A	.44	.784	....	1
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	....	.44N	.45	.800	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.45N	.50	.839	....	1
2..	....	....	....	.50N	.47	.820	....	1
3..	....	....	.46A	.46A	.47	.823	....	1
4..	....	....	....	.47N	.40	.784	....	1
5..	....	.45B	.37A	.45B	.50	.850	....	1
8..	....	....	....	.50N	.49	.851	....	1
9..	....	....	....	.49N	.49	.860	....	1
10..	....	....	....	.49N	.49	.864	....	1
11..	....	....	....	.49N	.55	.894	....	1
12..	....	....	....	.55N	.55	.896	....	1
15..	....	.58B	....	.58B	.56	.909	....	1
16..	....	....	....	.56N	.59	.923	....	1
17..	....	....	.58A	.59N	.57	.919	....	1
18..	....	....	.56A	.56A	.55	.914	....	1
19..	....	....	....	.55N	.53	.908	....	1
22..	....	.54B	....	.54B	.53	.913	....	1
23..	....	....	....	.53N	.53	.916	....	1
24..	....	....	....	.53N	.51	.914	....	1
25..	Exchange Closed: Christmas							
26..	....	....	....	.51N	.51	.918	....	1
29..	....	....	....	.51N	.63	.959	....	1
30..	....	....	....	.63N	.66	.968	....	1
31..	....	....	....	.66N	.62	.961	....	1

JUNE 1987 9450 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.13	.14B	.13	.14B	.14	.316	50	50
10..	....	....	....	.14N	.14	.303	....	50
11..	....	....	....	.14N	.15	.336	....	50
12..	....	....	....	.15N	.15	.336	....	50
15..	....	.16B	....	.16B	.16	.340	....	50
16..	....	....	....	.16N	.17	.363	....	50
17..	....	....	....	.17N	.16	.343	....	50
18..	....	....	....	.16N	.15	.330	....	50
19..	....	....	....	.15N	.15	.317	....	50
22..	....	....	....	.15N	.15	.321	....	50
23..	....	....	....	.15N	.15	.320	....	50
24..	....	....	....	.15N	.15	.313	....	50
25..	Exchange Closed: Christmas							
26..	....	....	....	.15N	.15	.312	....	50
29..	....	.16B	....	.16B	.19	.388	....	50
30..	....	....	....	.19N	.20	.408	....	50
31..	....	....	....	.20N	.18	.387	....	50

90 DAY U.S. TREASURY BILL OPTION ON FUTURES — PUTS
JUNE 1987 9475 PUTS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	.26	.26	.26	.26	.26	.414	....	....
5	....	....	....	.26N	.28	.467	1	1
8	....	....	....	.28N	.27	.461	....	1
9	....	....	.23A	.23A	.23	.467	....	1
10	....	....	....	.23N	.23	.454	....	1
11	....	....	....	.23N	.25	.492	....	1
12	....	....	....	.25N	.25	.492	....	1
15	....	.27B	....	.27B	.25	.498	....	1
16	....	....	....	.25N	.27	524	....	1
17	....	....	....	.27N	.25	.505	....	1
18	....	....	....	.25N	.24	.492	....	1
19	....	....	....	.24N	.24	.478	....	1
22	....	....	....	.24N	.24	.485	....	1
23	....	....	....	.24N	.24	.485	....	1
24	....	....	....	.24N	.24	.478	....	1
25	Exchange Closed: Christmas							
26	....	....	....	.24N	.24	.478	....	1
29	....	....	....	.24N	.30	.561	....	1
30	....	....	....	.30N	.32	.582	....	1
31	....	....	....	.32N	.30	.561	....	1

90-DAY U.S. TREASURY BILL OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	826	....	565	111	Closed	1,392	....	77
2	....	....	....	....	340	296	34	....	24	138	....	40
3	....	....	....	....	....	500	115	....	50	131	51	....
4	....	....	....	....	....	376	Closed	42	13	....	7	3
5	....	....	....	....	504	271	....	98	24	....	9	19
6	....	....	....	....	641	230	....	59	....	193	81	....
7	....	....	....	....	395	....	89	18	....	171	111	....
8	....	....	....	....	860	....	142	88	280	170	....	12
9	....	....	....	....	553	114	7	....	40	40	....	62
10	....	....	....	1,814	....	39	77	....	106	29	236	1,258
11	....	....	....	3,154	....	133	300	20	167	....	132	229
12	....	....	....	....	514	564	....	30	72	....	167	102
13	....	....	....	....	489	1,554	....	207	....	1	240	....
14	....	....	....	2,695	79	....	733	266	....	990	210	....
15	....	....	....	2,468	172	....	148	129	41	197	....	121
16	....	....	....	4,284	656	63	111	....	64	58	....	28
17	....	Closed	....	4,189	....	96	173	....	4	142	15	26
18	....	....	....	2,843	....	249	176	143	57	....	89	5
19	....	....	....	....	234	265	....	136	110	....	116	3
20	....	....	....	....	128	518	....	525	....	156	31	....
21	....	....	....	1,367	123	....	169	773	....	111	142	....
22	....	....	....	1,377	93	....	355	1,418	21	300	....	1
23	....	....	....	1,048	349	12	96	....	32	479	....	21
24	....	....	....	1,746	....	28	111	....	22	627	72	4
25	....	....	....	1,082	....	38	47	45	200	....	41	Closed
26	....	....	....	....	Closed	37	....	60	92	....	37	....
27	....	....	....	....	89	246	....	48	....	333	Closed	....
28	....	....	Closed	414	608	....	172	193	....	9	23	....
29	....	....	....	272	330	....	145	89	33	46	....	31
30	....	....	....	747	90	347	58	....	60	79	....	56
31	....	....	....	....	....	....	602	....	....	32	....	52
Total	....	....	....	29,500	8,073	5,976	4,425	4,498	1,512	5,824	1,810	2,150
Average	....	....	....	1,967	384	285	201	214	72	253	95	108

90-DAY U.S. TREASURY BILL OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	15,451	....	10,855	11,831	Closed	3,127	....	1,283
2	....	....	....	....	15,653	8,141	10,859	....	1,628	2,891	....	1,295
3	....	....	....	....	....	8,376	10,342	....	1,659	2,889	3,338	1,283
4	....	....	....	....	....	8,454	Closed	11,866	1,668	....	3,383	1,284
5	....	....	....	....	15,713	8,589	....	11,922	1,659	....	3,386	1,294
6	....	....	....	....	16,004	8,665	....	11,969	....	2,940	3,406	....
7	....	....	....	....	16,218	....	10,813	11,972	....	2,954	3,452	....
8	....	....	....	....	16,232	....	10,832	11,931	1,690	2,959	....	1,284
9	....	....	....	....	16,337	8,729	10,808	....	1,723	3,013	....	1,330
10	....	....	....	1,591	....	8,751	10,804	....	1,804	3,030	3,638	2,435
11	....	....	....	4,283	....	8,869	10,812	11,924	1,806	....	3,677	2,592
12	....	....	....	....	16,942	9,310	....	11,924	1,848	....	3,524	2,650
13	....	....	....	....	16,985	10,166	....	11,949	....	3,023	3,502	....
14	....	....	....	6,793	16,861	....	11,006	11,922	....	2,755	1,982	....
15	....	....	....	8,507	16,043	....	11,011	11,910	1,881	2,673	....	2,740
16	....	....	....	10,631	8,163	10,162	10,956	....	1,936	2,640	....	2,739
17	....	Closed	....	12,649	....	10,190	11,095	....	1,899	2,612	1,024	2,733
18	....	....	....	13,226	....	10,212	11,170	11,972	1,899	....	1,082	2,735
19	....	....	....	....	7,353	10,012	....	11,994	1,892	....	1,172	2,735
20	....	....	....	....	7,464	10,439	....	11,958	....	2,660	1,197	....
21	....	....	....	13,540	7,487	....	11,219	11,729	....	2,633	1,292	....
22	....	....	....	13,789	7,525	....	11,225	3,553	1,891	2,813	....	2,735
23	....	....	....	14,016	7,792	10,447	11,262	....	1,894	2,974	....	2,726
24	....	....	....	14,410	....	10,465	11,303	....	1,892	3,390	1,298	2,726
25	....	....	....	14,814	....	10,855	11,349	1,572	2,014	....	1,300	Closed
26	....	....	....	....	Closed	10,489	....	1,627	1,992	....	1,325	2,726
27	....	....	....	....	7,746	10,533	....	1,516	....	3,345	Closed	....
28	....	....	Closed	14,874	7,778	....	11,345	1,568	....	3,338	1,348	....
29	....	....	....	14,901	8,093	....	11,391	1,622	1,998	3,338	....	2,732
30	....	....	....	15,144	8,112	10,745	11,422	....	2,026	3,386	....	2,781
31	....	....	....	....	....	....	11,863	....	....	3,388	....	2,783
Average	....	....	....	11,545	12,188	9,648	11,102	9,059	1,843	2,990	2,333	2,256

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	723	....	565	106	Closed	808	....	25
2	....	....	....	....	236	229	34	....	24	136	....	38
3	....	....	....	....	....	63	115	....	33	121	50	....
4	....	....	....	....	....	142	Closed	34	7	....	....	2
5	....	....	....	....	388	166	....	81	17	....	8	18
6	....	....	....	....	584	124	....	7	....	87	41	....
7	....	....	....	....	320	....	87	18	....	135	60	....
8	....	....	....	....	562	....	126	60	266	148	....	....
9	....	....	....	....	265	100	6	....	39	36	....	1
10	....	....	....	1,302	....	38	54	....	106	16	12	1,241
11	....	....	....	2,866	....	132	277	13	167	....	7	162
12	....	....	....	....	305	558	....	22	72	....	153	102
13	....	....	....	....	338	1,149	....	193	....	1	96	....
14	....	....	....	2,561	39	....	732	242	....	984	110	....
15	....	....	....	1,707	90	....	147	97	40	132	....	19
16	....	....	....	3,880	143	31	109	....	32	57	....	28
17	....	Closed	....	3,812	....	93	171	....	3	78	3	26
18	....	....	....	2,524	....	248	101	88	56	....	78	5
19	....	....	....	....	145	263	....	112	71	....	65	....
20	....	....	....	....	14	504	....	371	....	151	5	....
21	....	....	....	1,043	21	....	107	512	....	103	91	....
22	....	....	....	842	17	....	316	1,209	5	282	....	....
23	....	....	....	629	82	12	96	....	4	318	....	10
24	....	....	....	1,457	....	22	110	....	1	477	13	....
25	....	....	....	755	....	37	47	44	200	....	37	Closed
26	....	....	....	....	Closed	34	....	41	56	....	3	....
27	....	....	....	....	9	243	....	21	....	221	Closed	....
28	....	....	Closed	361	330	....	121	19	....	7	....	....
29	....	....	....	247	320	....	93	25	27	4	....	6
30	....	....	....	586	33	329	58	....	57	72	....	2
31	....	....	....	....	....	....	567	....	....	27	....	52
Total	....	....	....	24,572	4,964	4,517	4,039	3,315	1,283	4,401	832	1,737
Average	....	....	....	1,638	236	215	184	158	61	191	49	109

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	13,808	....	9,322	10,086	Closed	2,044	....	306
2	....	....	....	....	13,909	6,880	9,326	....	1,141	1,858	....	318
3	....	....	....	....	....	6,931	9,309	....	1,159	1,922	2,037	306
4	....	....	....	....	....	7,008	Closed	10,113	1,163	....	2,085	306
5	....	....	....	....	13,873	7,158	....	10,158	1,148	....	2,087	315
6 ...	....	....	....	....	14,157	7,261	....	10,154	....	1,886	2,088	....
7	....	....	....	....	14,384	....	9,280	10,157	....	1,954	2,104	....
8	....	....	....	....	14,469	....	9,299	10,115	1,168	1,941	....	315
9	....	....	....	....	14,513	7,324	9,276	....	1,200	1,991	....	307
10	....	....	....	1,105	....	7,347	9,271	....	1,281	1,995	2,109	1,408
11	....	....	....	3,621	....	7,465	9,279	10,108	1,283	....	2,095	1,508
12	....	....	....	....	15,055	7,902	....	10,103	1,325	....	1,949	1,566
13	....	....	....	....	15,120	8,636	....	10,135	....	1,995	1,973	....
14	....	....	....	5,941	15,013	....	9,473	10,088	....	1,721	885	....
15	....	....	....	7,082	14,264	....	9,477	10,052	1,359	1,600	....	1,570
16	....	....	....	9,289	6,195	8,632	9,421	....	1,382	1,567	....	1,569
17	....	Closed	....	11,182	....	8,660	9,560	....	1,344	1,567	228	1,563
18	....	....	....	11,686	....	8,682	9,623	10,081	1,344	....	276	1,565
19	....	....	....	....	6,213	8,480	....	10,082	1,349	....	316	1,565
20	....	....	....	....	6,223	8,907	....	9,930	....	1,613	316	....
21	....	....	....	11,964	6,232	....	9,627	9,566	....	1,571	360	....
22	....	....	....	12,103	6,248	....	9,614	2,664	1,347	1,742	....	1,565
23	....	....	....	12,274	6,330	8,915	9,651	....	1,346	1,759	....	1,565
24	....	....	....	12,777	....	8,931	9,691	....	1,347	2,092	322	1,565
25	....	....	....	13,238	....	9,321	9,737	1,182	1,469	....	324	Closed
26	....	....	....	....	Closed	8,957	....	1,218	1,467	....	323	1,565
27	....	....	....	....	6,329	9,001	....	1,151	....	2,043	Closed	....
28	....	....	Closed	13,267	6,527	....	9,682	1,145	....	2,038	323	....
29	....	....	....	13,354	6,832	....	9,681	1,135	1,467	2,040	....	1,571
30	....	....	....	13,525	6,860	9,199	9,712	....	1,494	2,090	....	1,571
31	....	....	....	....	....	....	10,118	....	....	2,087	....	1,573
Average	....	....	....	10,161	10,598	8,171	9,520	7,592	1,313	1,875	1,168	1,157

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	103	....	....	5	Closed	584	....	52
2	....	....	....	....	104	67	....	....	....	2	....	2
3	....	....	....	....	....	437	....	....	17	10	1	....
4	....	....	....	....	....	234	Closed	8	6	....	7	1
5	....	....	....	....	116	105	....	17	7	....	1	1
6	....	....	....	....	57	106	....	52	....	106	40	....
7	....	....	....	....	75	....	2	....	....	36	51	....
8	....	....	....	....	298	....	16	28	14	22	....	12
9	....	....	....	....	288	14	1	....	1	4	....	61
10	....	....	....	512	....	1	23	....	....	13	224	17
11	....	....	....	288	....	1	23	7	....	....	125	67
12	....	....	....	....	209	6	....	8	....	....	14	....
13	...	....	....	....	151	405	....	14	....	....	144	....
14	....	....	....	134	40	....	1	24	....	6	100	....
15	....	....	....	761	82	....	1	32	1	65	....	102
16	....	....	....	404	513	32	2	....	32	1	....	....
17	....	Closed	....	377	....	3	2	....	1	64	12	....
18	....	....	....	319	....	1	75	55	1	....	11	....
19	....	....	....	....	89	2	....	24	39	....	51	3
20	....	....	....	....	114	14	....	154	....	5	26	....
21	....	....	....	324	102	....	62	261	....	8	51	....
22	....	....	....	535	76	....	39	209	16	18	....	1
23	....	....	....	419	267	....	....	....	28	161	....	11
24	....	....	....	289	....	6	1	....	21	150	59	4
25	....	....	....	327	....	1	....	1	....	....	4	Closed
26	....	....	....	....	Closed	3	....	19	36	....	34	....
27	....	....	....	....	80	3	....	27	....	112	Closed	....
28	....	....	Closed	53	278	....	51	174	....	2	23	....
29	...	....	....	25	10	....	52	64	6	42	....	25
30	....	....	....	161	57	18	....	....	3	7	....	54
31	....	....	....	....	....	....	35	....	....	5	....	....
Total	....	....	....	4,928	3,109	1,459	386	1,183	229	1,423	978	413
Average	....	....	....	329	148	73	24	59	14	65	51	28

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	1,643	....	1,533	1,745	Closed	1,083	....	977
2	....	....	....	....	1,744	1,261	1,533	....	487	1,033	....	977
3	....	....	....	....	....	1,445	1,533	....	500	967	1,301	977
4	....	....	....	....	....	1,446	Closed	1,753	505	....	1,298	978
5	....	....	....	....	1,840	1,431	....	1,764	511	....	1,299	979
6	....	....	....	...	1,847	1,404	...	1,815	....	1,054	1,318	....
7	....	....	....	....	1,834	....	1,533	1,815	....	1,000	1,348	....
8	....	....	....	....	1,763	....	1,533	1,816	522	1,018	....	969
9	....	....	....	....	1,824	1,405	1,532	....	523	1,022	....	1,023
10	....	....	....	486	....	1,404	1,533	....	523	1,035	1,529	1,027
11	....	....	....	662	....	1,404	1,533	1,816	523	....	1,582	1,084
12	....	....	....	....	1,887	1,408	....	1,821	523	....	1,575	1,084
13	....	....	....	....	1,865	1,530	....	1,814	....	1,028	1,529	....
14	....	....	....	852	1,848	....	1,533	1,834	....	1,034	1,097	....
15	....	....	....	1,425	1,779	....	1,534	1,858	522	1,073	....	1,170
16	....	....	....	1,342	1,968	1,530	1,535	....	554	1,073	....	1,170
17	....	Closed	....	1,467	....	1,530	1,535	....	555	1,045	796	1,170
18	....	....	....	1,540	....	1,530	1,547	1,891	555	....	806	1,170
19	....	....	....	....	1,140	1,532	....	1,912	543	....	856	1,170
20	....	....	....	....	1,241	1,532	....	2,028	....	1,047	881	....
21	....	....	....	1,576	1,255	....	1,592	2,163	....	1,062	932	....
22	....	....	....	1,686	1,277	....	1,611	889	544	1,071	....	1,170
23	....	....	....	1,742	1,462	1,532	1,611	....	548	1,215	....	1,161
24	....	....	....	1,633	....	1,534	1,612	....	545	1,298	976	1,161
25	....	....	....	1,576	....	1,534	1,612	390	545	....	976	Closed
26	....	....	....	....	Closed	1,532	....	409	525	....	1,002	1,161
27	....	....	....	....	1,417	1,532	....	365	....	1,302	Closed	....
28	....	....	Closed	1,607	1,251	....	1,663	423	....	1,300	1,025	....
29	....	....	....	1,547	1,261	....	1,710	487	531	1,298	....	1,161
30	....	....	....	1,619	1,252	1,546	1,710	....	532	1,296	....	1,210
31	....	....	....	....	....	...	1,745	....	....	1,301	....	1,210
Average	....	....	....	1,384	1,590	1,476	1,582	1,467	529	1,115	1,165	1,098

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	60	....	3	....	....
9	....	....	....	....	....	....	....	....	....	10	....	....
10	....	....	....	....	....	....	....	....	....	1	....	....
11	....	....	....	....	....	....	....	9	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	2	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	216	....
18	....	....	....	102	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	3	....	....	....	337	....	1	....	....
22	....	....	....	1	....	....	1	44	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	1,521	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	106	....	....	1	1,973	....	15	216	....

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	5	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	2	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	391	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	830	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	400	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	835	....	....	400	....	....	393	....

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	102	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	3	....	....	....	....	....	....	....	....
22	....	....	....	1	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	106	....	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	60	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	9	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	2	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	337	....	....	....	....
22	....	....	....	....	....	....	1	44	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	1,521	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	1	1,973	....	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	3	....	....
9	....	....	....	....	....	....	....	....	....	10	....	....
10	....	....	....	....	....	....	....	....	....	1	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	216	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	1	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	15	216	....

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
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26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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17	....	Closed	....	....	....	....	....	....	....	....	....	....
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26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	5	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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(Continued on Next Page)

90 DAY U.S. TREASURY BILL OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	830	....	....	....	....	....	....	....
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23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	835	....	....	....	....	....	....	....

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
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23	....	....	....	....	....	....	....	....	....	....	....	....
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25	....	....	....	....	....	....	....	400	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
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31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	400	....	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
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16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	391	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
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21	....	....	....	....	....	....	....	....	....	....	....	....
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24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	393	....

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	92.25@.24	92.26	92.18	92.19@.20	92.20 (7.80)	15260	66424
3	92.15@.16	92.20	92.14	92.17@.16	92.17 (7.83)	18061	65513
6	92.16@.14	92.21	92.14	92.16@.15	92.16 (7.84)	12892	65926
7	92.21@.22	92.28	92.21	92.27@.28	92.27 (7.73)	19491	65590
8	92.29@.30	92.30	91.97	91.97@.98	91.98 (8.02)	67799	69368
9	91.93@.92	91.95	91.84	91.92@.91	91.92 (8.08)	59341	70591
10	91.90@.88	91.94	91.84	91.84@.85	91.85 (8.15)	29467	70670
13	91.76@.74	91.83	91.74	91.76@.77	91.77 (8.23)	25785	70647
14	91.80@.79	91.86	91.79	91.84@.85	91.84 (8.16)	31518	71597
15	91.89@.87	92.08	91.86	91.95@.96	91.95 (8.05)	58248	72452
16	92.03@.06	92.07	91.90	91.99@92.00	91.99 (8.01)	41524	71472
17	92.02@.01	92.04	91.96	91.98@.99	91.99 (8.01)	25465	71057
20	91.84@.86	91.91	91.84	91.90@.91	91.91 (8.09)	7140	70974
21	91.93@.94	92.01	91.93	91.96@.97	91.96 (8.04)	25641	71362
22	91.91@.90	92.03	91.89	91.89@.90	91.90 (8.10)	42374	70830
23	91.93@.94	91.98	91.89	91.97@.98	91.97 (8.03)	26200	70792
24	91.96@.95	92.04	91.89	92.02@.01	92.01 (7.99)	30829	68077
27	92.03@.04	92.09	92.03	92.09@.07	92.08 (7.92)	18822	68078
28	92.13@.14	92.14	92.08	92.13@.14	92.13 (7.87)	22427	67500
29	92.13@.14	92.19	92.04	92.06@.05	92.06 (7.94)	31219	67274
30	92.04@.02	92.12	91.99	92.05@.06	92.06 (7.94)	36819	69531
31	92.05	92.17	92.02	92.12@.13	92.12 (7.88)	34956	69440

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	92.12@.13	92.14	92.08	92.12@.13	92.12 (7.88)	19785	67971
4	92.17@.16	92.19	92.08	92.10@.11	92.11 (7.89)	24038	67890
5	92.13@.12	92.15	92.07	92.07@.08	92.08 (7.92)	25871	67333
6	92.10@.09	92.10	91.95	92.00@91.99	92.00 (8.00)	36640	66384
7	91.99@.98	91.99	91.81	91.93@.92	91.93 (8.07)	40875	66160
10	91.96@.97	91.97	91.89	91.94@.95	91.94 (8.06)	15808	65992
11	91.95	92.00	91.91	91.92@.93	91.93 (8.07)	23479	66819
12	91.93@.94	91.94	91.90	91.92@.93	91.93 (8.07)	12412	63680
13	91.93@.94	91.98	91.93	91.97@.96	91.96 (8.04)	10326	62368
14	92.04@.05	92.10	92.02	92.10	92.10 (7.90)	17027	59865
17	Exchange Closed; President's Day						
18	92.13@.14	92.16	92.09	92.14@.13	92.13 (7.87)	14915	58365
19	92.06@.05	92.16	92.01	92.06@.05	92.06 (7.94)	17304	58491
20	92.05@.04	92.09	92.01	92.04@.03	92.04 (7.96)	9947	56572
21	92.05	92.11	92.05	92.10@.11	92.10 (7.90)	8399	55426
24	92.08@.09	92.19	92.07	92.15@.13	92.14 (7.86)	12814	53670
25	92.12@.11	92.13	92.08	92.10@.11	92.11 (7.89)	7316	51186
26	92.08@.07	92.12	92.07	92.11@.12	92.11 (7.89)	5967	48977
27	92.16	92.24	92.15	92.24@.23	92.23 (7.77)	11191	46784
28	92.22	92.34	92.22	92.25@.24	92.24 (7.76)	12940	43786

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	92.25	92.31	92.24	92.28@.29	92.28 (7.72)	6193	42130
4	92.33	92.47	92.32	92.43@.42	92.42 (7.58)	8410	40026
5	92.39@.38	92.41	92.32	92.36@.35	92.36 (7.64)	5884	38788
6	92.48	92.53	92.45	92.49@.50	92.49 (7.51)	6874	37767
7	92.52	92.57	92.51	92.54@.53	92.53 (7.47)	4838	36649
10	92.55	92.59	92.55	92.57@.58	92.57 (7.43)	2330	35941
11	92.62	92.62	92.57	92.59@.58	92.58 (7.42)	3065	35626
12	92.59	92.60	92.57	92.59	92.59 (7.41)	2608	34563
13	92.56	92.57	92.52	92.57@.56	92.57 (7.43)	3698	33102
14	92.57	92.58	92.54	92.55@.54	92.55 (7.45)	3922	31129
17	92.54	92.54	92.52	92.52	92.52 (7.48)	2920	29125
18	....	....	....	....	.... (....)	126	....
19	....	....	....	....	.... (....)	4	....
20	....	....	....	....	.... (....)	....	....
21	....	....	....	....	.... (....)	....	....
24	....	....	....	....	.... (....)	1	....
25	....	....	....	....	.... (....)	....	....

JUNE 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	92.15	92.15	92.06	92.08@.07	92.08 (7.92)	2725	26125
3	92.05@.04	92.06	92.01	92.04@.03	92.04 (7.96)	3240	25666
6	92.02	92.C7	92.02	92.02@.03	92.03 (7.97)	1348	25745
7	92.08	92.15	92.08	92.15	92.15 (7.85)	2875	26208
8	92.18@.19	92.19	91.83	91.84@.85	91.85 (8.15)	9206	27997
9	91.80@.79	91.80	91.67	91.73@.74	91.74 (8.26)	11684	30212
10	91.71@.70	91.74	91.64	91.64@.65	91.65 (8.35)	6563	30760
13	91.55@.54	91.60	91.53	91.54	91.54 (8.46)	7901	31124
14	91.57@.58	91.66	91.57	91.65@.66	91.65 (8.35)	7705	31419
15	91.68@.69	91.91	91.66	91.78@.79	91.78 (8.22)	11760	32236
16	91.89@.90	91.93	91.73	91.81@.82	91.81 (8.19)	8088	32622
17	91.84	91.87	91.78	91.81@.80	91.81 (8.19)	5444	33226
20	91.66	91.73	91.66	91.71@.73	91.72 (8.28)	1917	33581
21	91.76@.75	91.84	91.75	91.78@.79	91.78 (8.22)	6805	33952
22	91.73@.74	91.86	91.71	91.72	91.72 (8.28)	8809	34741

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
23	91.77	91.82	91.71	91.81@.82	91.81 (8.19)	5136	35811
24	91.80	91.91	91.73	91.87@.86	91.86 (8.14)	7256	36128
27	91.90@.89	91.97	91.89	91.95@.96	91.95 (8.05)	4486	36613
28	92.02@.04	92.04	91.96	92.01@.02	92.02 (7.98)	5810	36174
29	92.02@.04	92.10	91.93	91.94@.95	91.95 (8.05)	8019	36029
30	91.93	92.05	91.88	91.96@.97	91.96 (8.04)	8864	37738
31	91.96@.95	92.07	91.91	92.03@.01	92.02 (7.98)	5475	38200

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	92.03	92.05	91.99	92.05@.04	92.04 (7.96)	4636	38337
4	92.10	92.14	92.04	92.07@.08	92.07 (7.93)	9722	38957
5	92.09@.10	92.17	92.06	92.07@.06	92.07 (7.93)	16971	40672
6	92.10@.09	92.10	91.94	91.97@.96	91.97 (8.03)	15102	42363
7	91.97@.96	91.97	91.76	91.85@.86	91.86 (8.14)	24392	46699
10	91.92@.91	91.93	91.85	91.92@.93	91.92 (8.08)	12192	47413
11	91.94	91.99	91.91	91.95@.94	91.94 (8.06)	17699	48145
12	91.94	91.95	91.90	91.94@.93	91.94 (8.06)	10501	48989
13	91.94	91.99	91.94	91.97@.98	91.97 (8.03)	12188	49586
14	92.07	92.12	92.03	92.10@.11	92.11 (7.89)	22295	51000
17	Exchange Closed; President's Day						
18	92.17@.16	92.21	92.13	92.19@.18	92.18 (7.82)	22725	50848
19	92.07@.08	92.22	92.02	92.08@.09	92.09 (7.91)	38289	52671
20	92.10@.09	92.14	92.04	92.08@.06	92.07 (7.93)	25292	54233
21	92.11@.10	92.18	92.10	92.18@.17	92.17 (7.83)	22898	55098
24	92.17@.16	92.30	92.15	92.25@.26	92.25 (7.75)	34208	55531
25	92.22@.23	92.25	92.18	92.20@.21	92.21 (7.79)	23087	56582
26	92.17@.18	92.23	92.17	92.23@.22	92.22 (7.78)	20338	58399
27	92.29@.30	92.40	92.28	92.39@.40	92.39 (7.61)	35894	61[illegible]41
28	92.40@.42	92.55	92.35	92.39@.40	92.39 (7.61)	55392	63207

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	92.42@.41	92.49	92.39	92.48@.49	92.48 (7.52)	27568	63313
4	92.57@.56	92.67	92.55	92.58@.59	92.58 (7.42)	39342	65635
5	92.53@.52	92.57	92.45	92.48@.49	92.49 (7.51)	38728	66558
6	92.65@.67	92.70	92.59	92.66@.65	92.65 (7.35)	41360	65611
7	92.67@.68	92.75	92.64	92.68@.69	92.68 (7.32)	31304	66005
10	92.71@.72	92.77	92.71	92.75@.74	92.74 (7.26)	18581	67688
11	92.79@.78	92.79	92.73	92.76	92.76 (7.24)	17953	67963
12	92.78@.77	92.79	92.72	92.75@.76	92.76 (7.24)	18561	69499
13	92.73@.74	92.75	92.68	92.74@.75	92.75 (7.25)	22863	70460
14	92.75@.76	92.80	92.75	92.77@.78	92.77 (7.23)	18916	72103
17	92.82@.81	92.82	92.73	92.75@.73	92.74 (7.26)	18983	72430
18	92.71@.70	92.77	92.67	92.74@.73	92.74 (7.26)	24237	73461
19	92.74@.75	92.76	92.71	92.73@.74	92.74 (7.26)	13714	73731
20	92.75	92.78	92.75	92.77@.76	92.76 (7.24)	10155	72518
21	92.78	92.82	92.75	92.77@.76	92.76 (7.24)	13188	72120
24	92.77	92.82	92.77	92.82@.81	92.81 (7.19)	14026	72422
25	92.81@.82	92.85	92.78	92.80@.79	92.80 (7.20)	16233	73034
26	92.81@.82	92.84	92.80	92.83@.84	92.83 (7.17)	10285	72637
27	92.91@.90	92.97	92.89	92.96@.97	92.96 (7.04)	17060	73547
28	Exchange Closed; Good Friday						
31	92.95@.96	93.04	92.95	93.03@.04	93.03 (6.97)	13243	75248

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.09	93.15	93.03	93.03@.04	93.03 (6.97)	30578	73522
2	92.97@.98	93.07	92.95	93.05@.07	93.06 (6.94)	28253	71750
3	93.05	93.10	92.99	93.00@92.99	93.00 (7.00)	20445	71876
4	92.99@.98	93.16	92.97	93.14@.13	93.13 (6.87)	42445	74071
7	93.12	93.20	93.12	93.14@.15	93.14 (6.86)	24405	76647
8	93.23@.25	93.31	93.22	93.29@.31	93.30 (6.70)	29199	77209
9	93.36	93.39	93.32	93.37@.38	93.37 (6.63)	27031	76328
10	93.33@.32	93.41	93.30	93.37@.38	93.37 (6.63)	17279	75095
11	93.38@.37	93.42	93.32	93.34@.32	93.33 (6.67)	16359	77219
14	93.36@.37	93.46	93.36	93.45@.46	93.45 (6.55)	13350	75530
15	93.42@.41	93.50	93.41	93.45@.46	93.45 (6.55)	21907	75072
16	93.53@.54	93.69	93.52	93.68@.69	93.68 (6.32)	23346	76870
17	93.68@.69	93.69	93.53	93.62@.61	93.62 (6.38)	40493	78180
18	93.60@.61	93.65	93.58	93.59@.58	93.59 (6.41)	13802	77512
21	93.55@.53	93.55	93.49	93.51@.50	93.51 (6.49)	18799	79479
22	93.51@.50	93.55	93.33	93.35@.33	93.34 (6.66)	35704	78798
23	93.29@.27	93.33	93.21	93.25@.26	93.26 (6.74)	39884	77759
24	93.28@.29	93.31	93.08	93.11@.08	93.10 (6.90)	40299	77636
25	93.16@.10	93.21	93.05	93.06@.08	93.07 (6.93)	29874	74806
28	93.10@.09	93.24	93.09	93.22@.23	93.22 (6.78)	26147	73971
29	93.26@.27	93.30	93.16	93.22@.24	93.23 (6.77)	31176	71719
30	93.23@.22	93.27	93.18	93.25@.26	93.25 (6.75)	24070	72262

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.26@.25	93.26	93.15	93.17@.18	93.18 (6.82)	18085	72034
2	93.17	93.20	93.10	93.19@.20	93.19 (6.81)	21233	71205
5	93.18@.19	93.36	93.16	93.34@.36	93.35 (6.65)	18097	69977
6	93.32@.33	93.37	93.29	93.35@.34	93.35 (6.65)	25194	67855

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
7 ..	93.33@.32	93.36	93.26	93.35@.36	93.35 (6.65)	20473	68876
8 ..	93.36@.37	93.42	93.36	93.41@.40	93.40 (6.60)	17588	69130
9 ..	93.31@.29	93.31	93.19	93.21@.22	93.22 (6.78)	28502	67230
12 ..	93.15@.13	93.16	93.07	93.08@.07	93.08 (6.92)	24727	67748
13 ..	93.01@.00	93.17	92.99	93.15@.14	93.14 (6.86)	27176	65845
14 ..	93.17@.18	93.20	93.08	93.09@.08	93.09 (6.91)	13335	64673
15 ..	93.10@.09	93.10	92.89	92.93@.92	92.93 (7.07)	29488	63165
16 ..	92.90@.89	92.96	92.85	92.87@.88	92.88 (7.12)	22629	60901
19 ..	92.92	92.96	92.88	92.89	92.89 (7.11)	9399	59205
20 ..	92.87	92.98	92.81	92.96@.97	92.96 (7.04)	12634	57027
21 ..	92.98@.99	93.02	92.93	92.96@.95	92.96 (7.04)	6789	55225
22 ..	92.96	93.01	92.95	92.99@93.00	92.99 (7.01)	5549	53632
23 ..	93.00	93.02	92.98	93.01@.02	93.01 (6.99)	3082	53011
26 ..	Exchange Closed; Memorial Day						
27 ..	93.07@.06	93.07	93.04	93.06@.07	93.06 (6.94)	3730	51716
28 ..	93.06@.07	93.07	92.99	93.00@92.99	93.00 (7.00)	6045	50011
29 ..	92.98	93.01	92.90	92.91@.92	92.92 (7.08)	7059	48451
30 ..	92.91@.93	92.98	92.88	92.94@.93	92.93 (7.07)	5135	47298

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2 ..	92.96	92.96	92.85	92.86@.85	92.86 (7.14)	7029	44876
3 ..	92.87@.88	92.93	92.84	92.92	92.92 (7.08)	9572	42711
4 ..	92.94	92.95	92.82	92.85	92.85 (7.15)	9016	41343
5 ..	92.89	92.93	92.85	92.87	92.87 (7.13)	4325	40274
6 ..	92.90	93.02	92.89	93.02	93.02 (6.98)	5426	38644
9 ..	93.02	93.02	92.90	92.95@.94	92.95 (7.05)	4813	36240
10 ..	92.96@.95	92.96	92.91	92.95	92.95 (7.05)	2738	35310
11 ..	92.96@.97	92.97	92.90	92.93	92.93 (7.07)	3834	33214
12 ..	92.92	92.99	92.90	92.97	92.97 (7.03)	7633	30056
13 ..	92.97@.96	93.01	92.95	92.97@.98	92.97 (7.03)	5713	28118
16 ..	92.99@93.00	93.01	92.99	93.01	93.00 (7.00)	3153	27049
17 ..	....	....	....	....	....	352	....
18 ..	....	....	....	....	....	24	....
20 ..	....	....	....	....	....	....	....
23 ..	....	....	....	....	....	....	....
24 ..	....	....	....	....	....	....	....
30 ..	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day						
2 ..	91.91	91.92	91.87	91.87	91.87 (8.13)	370	11258
3 ..	91.82	91.85	91.80A	91.83	91.83 (8.17)	1083	11502
6 ..	91.82	91.85	91.81	91.82	91.82 (8.18)	408	11634
7 ..	91.88	91.96	91.88	91.96@.95	91.95 (8.05)	1101	11835
8 ..	92.00	92.00	91.66	91.69	91.69 (8.31)	1939	12208
9 ..	91.64	91.64	91.50	91.56@.54	91.56 (8.44)	3361	13159
10 ..	91.52	91.54	91.46	91.46@.47	91.46 (8.54)	1281	13182
13 ..	91.34	91.38	91.30	91.30@.31	91.31 (8.69)	2572	13515
14 ..	91.34	91.43	91.34	91.43@.42	91.43 (8.57)	1694	13843
15 ..	91.48	91.67	91.46	91.55	91.55 (8.45)	2743	14754
16 ..	91.67@.68	91.70B	91.50	91.56@.57	91.56 (8.44)	1827	14887
17 ..	91.60	91.61	91.54A	91.55	91.55 (8.45)	1749	15457
20 ..	91.43	91.47	91.42	91.47	91.47 (8.53)	416	15183
21 ..	91.51@.52	91.58	91.50	91.54	91.54 (8.46)	1973	15465
22 ..	91.51	91.60	91.49	91.50@.49	91.49 (8.51)	1850	15785
23 ..	91.55	91.60	91.50	91.60	91.59 (8.41)	1569	15682
24 ..	91.55	91.67	91.51	91.67@.66	91.65 (8.35)	1928	15664
27 ..	91.69	91.76	91.68	91.75@.76	91.75 (8.25)	981	15655
28 ..	91.84	91.84	91.76	91.84@.83	91.83 (8.17)	1140	15738
29 ..	91.86	91.92	91.75	91.76@.77	91.76 (8.24)	1450	15796
30 ..	91.74	91.88	91.71	91.78	91.78 (8.22)	1545	16025
31 ..	91.79	91.88	91.73A	91.84@.85	91.84 (8.16)	922	16201

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3 ..	91.85	91.89	91.82	91.89@.88	91.88 (8.12)	833	16018
4 ..	91.95	92.00	91.87	91.92@.91	91.91 (8.09)	1666	16154
5 ..	91.96	92.00	91.89	91.89	91.89 (8.11)	2162	16060
6 ..	91.91	91.91	91.77	91.81@.80	91.80 (8.20)	1175	16005
7 ..	91.80	91.80	91.60	91.70	91.71 (8.29)	3112	16829
10 ..	91.75	91.78	91.71	91.78	91.78 (8.22)	1112	17249
11 ..	91.80	91.84	91.78	91.81	91.81 (8.19)	1500	17752
12 ..	91.80	91.81	91.77	91.79@.80	91.80 (8.20)	1190	17808
13 ..	91.80	91.85	91.79	91.83@.84	91.83 (8.17)	2248	18550
14 ..	91.92	91.97	91.90	91.96@.97	91.96 (8.04)	2255	18739
17 ..	Exchange Closed; President's Day						
18 ..	92.03@.01	92.05	91.99	92.03	92.03 (7.97)	2290	18836
19 ..	91.93	92.05	91.90	91.97B@.98	91.98 (8.02)	2002	19115
20 ..	91.98	92.02	91.94	91.98@.97	91.97 (8.03)	1725	19242
21 ..	92.01	92.06	92.00	92.05@.06	92.05 (7.95)	1923	19679
24 ..	92.03	92.18	92.03	92.13@.14	92.13 (7.87)	2131	19880
25 ..	92.10	92.13	92.07	92.10@.11	92.11 (7.89)	1924	20155
26 ..	92.08	92.15	92.07	92.14@.15	92.14 (7.86)	2543	20291

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
27 ..	92.21	92.33	92.20	92.33	92.32 (7.68)	3405	20605
28 ..	92.34	92.51	92.30	92.38@.37	92.36 (7.64)	4506	20799

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3 ..	92.39	92.49	92.37	92.48	92.48 (7.52)	3196	21382
4 ..	92.55	92.66	92.55	92.58@.57	92.57 (7.43)	5100	22239
5 ..	92.52	92.55	92.39	92.40@.41	92.41 (7.59)	4514	22216
6 ..	92.61	92.66	92.52	92.58	92.58 (7.42)	6764	23313
7 ..	92.61	92.64	92.54	92.58	92.59 (7.41)	4816	23706
10 ..	92.64	92.72	92.63	92.71	92.70 (7.30)	6031	23998
11 ..	92.74	92.77	92.70	92.72	92.72 (7.28)	4370	23825
12 ..	92.76	92.77	92.68	92.69@.70	92.70 (7.30)	4372	24481
13 ..	92.68	92.70	92.62	92.69@.70	92.69 (7.31)	3875	24626
14 ..	92.69	92.76	92.69	92.70	92.70 (7.30)	3098	25057
17 ..	92.77	92.78	92.65	92.67@.68	92.67 (7.33)	4195	26025
18 ..	92.63	92.69	92.60	92.66@.65	92.66 (7.34)	5327	26242
19 ..	92.68	92.69	92.63	92.66@.67	92.67 (7.33)	4337	27359
20 ..	92.70	92.74	92.70	92.72@.73	92.73 (7.27)	4097	28777
21 ..	92.76	92.80	92.72	92.74@.75	92.74 (7.26)	4108	29099
24 ..	92.76	92.81	92.76	92.81	92.81 (7.19)	3752	28820
25 ..	92.81	92.83	92.76	92.78	92.78 (7.22)	3882	29601
26 ..	92.78	92.83	92.78	92.83@.82	92.82 (7.18)	3397	29971
27 ..	92.90	93.00	92.90	92.98	92.98 (7.02)	4991	30991
28 ..	Exchange Closed; Good Friday						
31 ..	92.96	93.06	92.96	93.06	93.06 (6.94)	3414	31346

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1 ..	93.12@.13	93.20	93.04	93.04@.05	93.04 (6.96)	10511	33862
2 ..	93.00	93.07	92.94	93.06@.07	93.07 (6.93)	9324	34061
3 ..	93.07@.08	93.11	93.01	93.01@.02	93.02 (6.98)	6210	33835
4 ..	93.00	93.15	92.98	93.13@.12	93.12 (6.88)	12787	35258
7 ..	93.10@.12	93.20	93.10	93.14@.15	93.14 (6.86)	7226	34508
8 ..	93.27@.26	93.35	93.24	93.35@.34	93.35 (6.65)	7641	35765
9 ..	93.44@.43	93.48	93.41	93.46@.45	93.45 (6.55)	11473	34103
10 ..	93.40	93.47	93.37	93.45@.46	93.45 (6.55)	6960	35366
11 ..	93.46	93.49	93.41	93.41	93.41 (6.59)	6764	35267
14 ..	93.45	93.55	93.45	93.55@.54	93.54 (6.46)	5406	34509
15 ..	93.52@.51	93.58	93.49	93.52	93.52 (6.48)	6642	34369
16 ..	93.62	93.75	93.61	93.75@.74	93.74 (6.26)	8661	35690
17 ..	93.74	93.75	93.60	93.67@.65	93.66 (6.34)	12539	36737
18 ..	93.64@.65	93.69	93.63	93.63@.64	93.63 (6.37)	5632	37165
21 ..	93.59	93.61	93.53	93.54@.55	93.55 (6.45)	7815	37409
22 ..	93.54	93.60	93.35	93.36@.35	93.36 (6.64)	12231	38288
23 ..	93.29@.28	93.34	93.21	93.29	93.29 (6.71)	19345	39642
24 ..	93.30	93.33	93.07	93.08@.07	93.08 (6.92)	20047	37953
25 ..	93.18@.19	93.21	93.03	93.03@.04	93.04 (6.96)	12205	38493
28 ..	93.07	93.23	93.07	93.22	93.22 (6.78)	11156	39552
29 ..	93.26@.27	93.30	93.18	93.22@.21	93.22 (6.78)	12309	39127
30 ..	93.23	93.28	93.18	93.26@.27	93.26 (6.74)	10607	39278

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1 ..	93.25@.24	93.25	93.15	93.18@.19	93.19 (6.81)	9826	39276
2 ..	93.19@.18	93.19	93.09	93.17@.18	93.18 (6.82)	13362	41838
5 ..	93.17@.16	93.37	93.16	93.35@.37	93.36 (6.64)	10594	41194
6 ..	93.33	93.40	93.31	93.35@.37	93.36 (6.64)	13827	42418
7 ..	93.33	93.38	93.27	93.38@.37	93.37 (6.63)	12348	42486
8 ..	93.39	93.47	93.39	93.47@.46	93.46 (6.54)	13001	42274
9 ..	93.34@.32	93.34	93.23	93.25@.24	93.25 (6.75)	23450	44321
12 ..	93.18@.16	93.18	93.08	93.09@.10	93.10 (6.90)	23833	46336
13 ..	93.02@.00	93.21	92.99	93.17@.18	93.17 (6.83)	35986	47205
14 ..	93.22@.23	93.26	93.08	93.09@.10	93.10 (6.90)	28352	50229
15 ..	93.11	93.12	92.89	92.94@.93	92.94 (7.06)	47573	54467
16 ..	92.87@.88	92.94	92.81	92.82@.83	92.83 (7.17)	31466	55116
19 ..	92.89@.88	92.94	92.80	92.80@.81	92.81 (7.19)	24239	55405
20 ..	92.79@.80	92.93	92.71	92.92@.93	92.92 (7.08)	47409	56244
21 ..	92.97@.96	93.00	92.87	92.92@.93	92.92 (7.08)	45902	56358
22 ..	92.95@.94	93.01	92.90	92.92@.93	92.92 (7.08)	34997	57927
23 ..	92.95@.94	93.00	92.93	93.00@92.99	92.99 (7.01)	13215	57039
26 ..	Exchange Closed; Memorial Day						
27 ..	93.05	93.09	93.04	93.08@.09	93.08 (6.92)	17521	57433
28 ..	93.09@.10	93.10	92.96	92.97@.98	92.98 (7.02)	25518	59124
29 ..	92.97@.96	92.97	92.82	92.83@.84	92.84 (7.16)	42429	61831
30 ..	92.83@.85	92.92	92.80	92.83@.84	92.84 (7.16)	36130	63812

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2 ..	92.85@.86	92.88	92.66	92.67@.66	92.67 (7.33)	39994	64414
3 ..	92.71@.72	92.78	92.62	92.77@.78	92.77 (7.23)	49091	66065
4 ..	92.82@.83	92.84	92.57	92.66@.65	92.66 (7.34)	66158	68544
5 ..	92.70@.60	92.77	92.63	92.67@.69	92.68 (7.32)	47553	68899
6 ..	92.72@.73	92.93	92.72	92.92@.93	92.92 (7.08)	41486	69190
9 ..	92.95@.94	92.95	92.74	92.77@.76	92.77 (7.23)	44427	73325
10 ..	92.80@.79	92.82	92.73	92.81@.80	92.80 (7.20)	35784	73960

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
11	92.83@.82	92.83	92.72	92.80@.81	92.80 (7.20)	34305	73507
12	92.78@.79	92.93	92.75	92.88@.89	92.88 (7.12)	50170	75945
13	92.93@.92	93.15	92.90	93.14@.15	93.14 (6.86)	48583	74507
16	93.15@.14	93.23	93.11	93.17@.19	93.18 (6.82)	43887	76997
17	93.20@.19	93.28	93.18	93.26@.25	93.25 (6.75)	39888	77878
18	93.28@.29	93.35	93.22	93.27@.26	93.26 (6.74)	35455	79675
19	93.23@.24	93.25	93.15	93.16@.17	93.17 (6.83)	35139	80103
20	93.13@.12	93.27	93.12	93.27@.26	93.26 (6.74)	35675	77754
23	93.23@.22	93.30	93.22	93.29@.28	93.28 (6.72)	20580	77528
24	93.31	93.36	93.30	93.30@.31	93.30 (6.70)	27161	75743
25	93.37@.38	93.39	93.31	93.33@.32	93.32 (6.68)	23057	75509
26	93.29@.30	93.37	93.28	93.36@.35	93.35 (6.65)	24747	76736
27	93.40@.39	93.43	93.37	93.42@.41	93.41 (6.59)	18572	76496
30	93.45@.44	93.47	93.42	93.45@.46	93.45 (6.55)	16068	74897

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.49@.50	93.50	93.43	93.44@.45	93.45 (6.55)	21426	74296
2	93.42	93.46	93.39	93.45	93.45 (6.55)	14191	74985
3	93.45	93.56	93.45	93.55@.56	93.55 (6.45)	16253	75263
4	Exchange Closed; Independence Day						
7	93.57@.58	93.58	93.51	93.53@.51	93.52 (6.48)	15044	75193
8	93.50@.48	93.50	93.38	93.39@.38	93.39 (6.61)	37194	76710
9	93.38@.39	93.54	93.37	93.53@.54	93.53 (6.47)	33227	76370
10	93.53@.52	93.56	93.47	93.50@.51	93.51 (6.49)	27761	77225
11	93.54@.55	93.60	93.53	93.57@.58	93.57 (6.43)	28314	78011
14	93.56@.55	93.63	93.54	93.61@.62	93.61 (6.39)	18651	77226
15	93.63@.64	93.67	93.58	93.64@.65	93.64 (6.36)	30710	77432
16	93.63	93.65	93.58	93.58@.59	93.59 (6.41)	21625	76277
17	93.57@.58	93.62	93.54	93.59	93.59 (6.41)	18815	73185
18	93.56@.57	93.65	93.56	93.63@.62	93.62 (6.38)	11458	72162
21	93.66@.67	93.67	93.63	93.64@.65	93.64 (6.36)	7435	71119
22	93.61@.62	93.63	93.53	93.57@.56	93.57 (6.43)	24542	70150
23	93.53@.52	93.53	93.44	93.45@.44	93.45 (6.55)	28119	68893
24	93.48@.47	93.50	93.41	93.43@.42	93.43 (6.57)	20707	69599
25	93.44@.45	93.46	93.42	93.43@.44	93.43 (6.57)	8723	69406
28	93.40@.39	93.41	93.32	93.33@.32	93.33 (6.67)	21787	69327
29	93.35@.36	93.43	93.33	93.42@.43	93.42 (6.58)	27603	70525
30	93.43@.42	93.48	93.41	93.47@.48	93.46 (6.54)	16063	69841
31	93.51@.52	93.58	93.49	93.57@.58	93.57 (6.43)	20505	67256

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.62@.64	93.64	93.51	93.54@.53	93.54 (6.46)	18607	68160
4	93.52@.51	93.58	93.50	93.57@.58	93.57 (6.43)	10496	67287
5	93.52@.53	93.57	93.50	93.53@.52	93.53 (6.47)	15580	66035
6	93.53	93.54	93.49	93.53@.52	93.53 (6.47)	13465	66396
7	93.52	93.57	93.49	93.56@.57	93.56 (6.44)	9790	65255
8	93.57@.58	93.62	93.57	93.62@.61	93.61 (6.39)	9898	63035
11	93.65@.64	93.66	93.63	93.65@.64	93.64 (6.36)	8452	61815
12	93.69@.70	93.72	93.69	93.71@.72	93.71 (6.29)	12642	60480
13	93.75@.74	93.86	93.72	93.86@.85	93.85 (6.15)	16269	61293
14	93.82	93.83	93.75	93.80@.81	93.81 (6.19)	11730	59827
15	93.83@.82	93.85	93.78	93.80@.78	93.79 (6.21)	7290	59455
18	93.79@.77	93.82	93.77	93.82@.81	93.81 (6.19)	5051	58063
19	93.83@.84	93.91	93.83	93.91@.90	93.90 (6.10)	13191	56461
20	93.93@.92	93.97	93.92	93.94@.95	93.94 (6.06)	9996	55247
21	93.99	94.06	93.99	94.05	94.05 (5.95)	9936	55041
22	94.04@.03	94.04	93.99	93.99@94.00	94.00 (6.00)	7378	54418
25	93.99	94.09	93.99	94.09	94.09 (5.91)	6599	54186
26	94.11@.12	94.16	94.10	94.15@.16	94.15 (5.85)	6240	53361
27	94.16@.15	94.16	94.11	94.11@.12	94.12 (5.88)	7270	52474
28	94.12	94.20	94.09	94.19@.18	94.18 (5.82)	8152	52330
29	94.18@.19	94.30	94.18	94.29	94.29 (5.71)	10574	50500

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	94.30@.29	94.36	94.25	94.26@.25	94.26 (5.74)	7046	50014
3	94.21@.20	94.22	94.12	94.16@.15	94.16 (5.84)	14116	44735
4	94.22	94.24	94.15	94.17@.18	94.17 (5.83)	9080	42290
5	94.18@.17	94.18	94.07	94.09@.08	94.09 (5.91)	7200	41614
8	93.96@.98	94.06	93.96	94.03@.04	94.04 (5.96)	8000	39798
9	94.05	94.08	94.05	94.05	94.05 (5.95)	7972	36439
10	94.07@.08	94.09	94.04	94.06@.05	94.05 (5.95)	4772	34786
11	93.99@.97	94.00	93.94	93.94@.95	93.95 (6.05)	8176	33179
12	93.92	94.04	93.92	93.96@.97	93.96 (6.04)	8863	30020
15	93.96@.97	93.98	93.96	93.97@.98	93.96 (6.04)	5533	28109
16	....	....	....	....	....	460	....
17	....	....	....	....	....	144	237
18	....	....	....	....	....	66	70
19	....	....	....	....	....	....	....
22	....	....	....	....	....	....	3
23	....	....	....	....	....	....	58
24	....	....	....	....	....	....	....
25	....	....	....	....	....	....	16

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	91.64	91.65	91.61A	91.63	91.61 (8.39)	271	7844
3	91.56	91.58	91.54A	91.55@.57B	91.57 (8.43)	475	7812
6	91.56	91.59	91.55	91.56B	91.56 (8.44)	415	7811
7	91.64	91.70	91.62	91.70	91.70 (8.30)	439	7825
8	91.75	91.75	91.47	91.48@.47	91.47 (8.53)	729	7900
9	91.40	91.41	91.29	91.35	91.35 (8.65)	1430	7959
10	91.31	91.32	91.24	91.25@.24	91.24 (8.76)	1029	8048
13	91.12	91.14	91.06	91.06	91.07 (8.93)	861	7976
14	91.14	91.19	91.12	91.18	91.19 (8.81)	739	8013
15	91.22	91.44	91.22	91.30	91.31 (8.69)	756	8098
16	91.45	91.46	91.25A	91.31	91.31 (8.69)	1192	8046
17	91.35	91.36	91.28A	91.29	91.29 (8.71)	832	8141
20	91.14	91.22B	91.14	91.22B	91.21 (8.79)	129	8164
21	91.27	91.31B	91.24	91.29	91.28 (8.72)	507	8192
22	91.25	91.33	91.25	91.25	91.24 (8.76)	758	8190
23	91.28	91.36	91.24A	91.35B@.36	91.35 (8.65)	806	8257
24	91.33	91.44	91.27A	91.43@.44	91.41 (8.59)	847	8373
27	91.44	91.52	91.44	91.52	91.51 (8.49)	583	8425
28	91.56	91.60	91.50	91.60@.59	91.60 (8.40)	577	8020
29	91.60	91.70	91.52	91.54	91.53 (8.47)	643	7985
30	91.48	91.64	91.47	91.56	91.55 (8.45)	406	7951
31	91.53	91.65	91.51A	91.60	91.61 (8.39)	250	8022

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	91.61	91.67	91.59	91.66	91.66 (8.34)	537	7942
4	91.71	91.77	91.65	91.69B	91.69 (8.31)	916	7819
5	91.73	91.78	91.65	91.65	91.65 (8.35)	905	8020
6	91.67	91.68	91.55	91.57	91.57 (8.43)	674	7918
7	91.52	91.53	91.40	91.48	91.49 (8.51)	1172	8043
10	91.54	91.57	91.50A	91.57@.56	91.56 (8.44)	381	8199
11	91.60	91.63	91.58	91.60B	91.60 (8.40)	665	8265
12	91.60	91.61	91.56	91.58	91.59 (8.41)	456	8383
13	91.59	91.64	91.58	91.62	91.62 (8.38)	1121	8490
14	91.72	91.76	91.70	91.76	91.75 (8.25)	588	8733
17	Exchange Closed; President's Day						
18	91.82	91.83	91.77A	91.83	91.82 (8.18)	543	8825
19	91.73	91.83	91.68	91.78	91.78 (8.22)	888	8846
20	91.79	91.81B	91.73	91.78@.77	91.77 (8.23)	762	8901
21	91.80	91.85	91.80	91.84B@.85	91.85 (8.15)	677	9043
24	91.85	91.98	91.83	91.94	91.93 (8.07)	853	9148
25	91.90	91.93	91.89A	91.92	91.92 (8.08)	589	9307
26	91.89	91.95	91.86	91.95	91.96 (8.04)	834	9525
27	92.04	92.15	92.04	92.15	92.15 (7.85)	1604	10018
28	92.21	92.39	92.13	92.20@.19	92.19 (7.81)	2389	10467

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	92.23@.24	92.34	92.22A	92.32	92.32 (7.68)	1374	10256
4	92.40	92.52	92.40	92.41@.40	92.41 (7.59)	2767	11066
5	92.36	92.39	92.23	92.24	92.24 (7.76)	1854	11214
6	92.47	92.49	92.33	92.40@.39	92.39 (7.61)	2721	11200
7	92.41	92.44	92.34	92.42	92.41 (7.59)	1813	11567
10	92.44	92.59	92.44	92.58@.57	92.57 (7.43)	1509	11692
11	92.62	92.64	92.57	92.58	92.58 (7.42)	1448	11573
12	92.64	92.64	92.54	92.55@.54	92.55 (7.45)	1469	11924
13	92.53	92.55	92.47	92.55	92.55 (7.45)	1109	12300
14	92.57	92.63	92.56	92.57@.56	92.56 (7.44)	1175	12189
17	92.65	92.66	92.53	92.54	92.53 (7.47)	1383	12337
18	92.48	92.56	92.47	92.53	92.53 (7.47)	1349	12895
19	92.54	92.58	92.51	92.55@.54	92.54 (7.46)	1086	13130
20	92.58	92.62	92.57	92.60@.61	92.60 (7.40)	1526	13119
21	92.62	92.69	92.61	92.62@.63	92.61 (7.39)	1482	13541
24	92.67	92.69	92.65	92.68@.69	92.69 (7.31)	1107	13206
25	92.69	92.71B	92.64	92.65	92.66 (7.34)	981	13143
26	92.67	92.71	92.67	92.71	92.70 (7.30)	1072	13288
27	92.79	92.90	92.79	92.87	92.87 (7.13)	2958	14233
28	Exchange Closed; Good Friday						
31	92.87	92.97	92.87	92.96	92.96 (7.04)	1067	14244

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.04	93.13	92.96	92.97B@93.00	92.98 (7.02)	3914	14982
2	92.94	93.03	92.87	92.98@.99	93.00 (7.00)	3275	14856
3	92.99	93.06	92.94	92.95@.94	92.95 (7.05)	2432	15032
4	92.91	93.07	92.91	93.04@.03	93.03 (6.97)	3222	15278
7	93.03	93.10	93.03	93.06@.05	93.05 (6.95)	1996	14971
8	93.18	93.26	93.17	93.26@.25	93.26 (6.74)	3312	15351
9	93.34@.36	93.39	93.34	93.35@.34	93.34 (6.66)	2238	15197
10	93.30	93.38	93.28	93.36	93.35 (6.65)	1761	15628
11	93.39	93.41	93.29	93.30	93.30 (6.70)	2039	15303
14	93.34	93.43	93.34	93.43@.42	93.42 (6.58)	1788	15708
15	93.40	93.48	93.38	93.40	93.39 (6.61)	2309	15920
16	93.49	93.62	93.49	93.61	93.61 (6.39)	2563	16495
17	93.61	93.61	93.48	93.54	93.53 (6.47)	3662	16818
18	93.50	93.56	93.49	93.49	93.49 (6.51)	1953	16656

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
21..	93.45	93.46	93.40	93.41	93.40 (6.60)	1864	16933
22..	93.41	93.46	93.23	93.24@.23	93.23 (6.77)	3064	17543
23..	93.20	93.22	93.07	93.16@.15	93.15 (6.85)	4040	18040
24..	93.18	93.20	92.95	92.96@.95	92.95 (7.05)	3436	18385
25..	93.07	93.08	92.89	92.91@.89	92.90 (7.10)	3442	18514
28..	92.93	93.11	92.93	93.11@.10	93.10 (6.90)	2059	18548
29..	93.16	93.19	93.06	93.10	93.09 (6.91)	2875	19082
30..	93.10	93.15	93.07	93.13@.14	93.13 (6.87)	1893	19219

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.12	93.12	93.02	93.06	93.06 (6.94)	1145	19609
2..	93.05	93.08	92.97	93.05B	93.06 (6.94)	1616	19756
5..	93.04	93.24	93.04	93.22@.24	93.24 (6.76)	1193	19897
6..	93.20@.21	93.26	93.19A	93.22	93.22 (6.78)	2727	20051
7..	93.20	93.23	93.13	93.23	93.22 (6.78)	1733	20174
8..	93.25	93.31	93.25	93.31	93.31 (6.69)	1550	20355
9..	93.20	93.20	93.08	93.11A@.10	93.10 (6.90)	3108	20848
12..	93.01	93.04	92.96	93.00	92.98 (7.02)	2914	21420
13..	92.90	93.09	92.88	93.07@.08	93.06 (6.94)	2976	21477
14..	93.12	93.14	92.98	92.99@.98	92.98 (7.02)	1782	21831
15..	93.00	93.00	92.79	92.83@.82	92.83 (7.17)	3736	21997
16..	92.76	92.83	92.67	92.68	92.69 (7.31)	4539	22576
19..	92.75	92.80	92.66	92.66	92.66 (7.34)	2356	22660
20..	92.66	92.76	92.56	92.76	92.75 (7.25)	3747	22986
21..	92.78	92.85	92.72	92.77@.78	92.77 (7.23)	4368	23213
22..	92.81	92.85	92.77	92.78	92.78 (7.22)	2504	23063
23..	92.80	92.85	92.80	92.85	92.84 (7.16)	1125	23091
26..	Exchange Closed; Memorial Day						
27..	92.93	92.97	92.90	92.96	92.95 (7.05)	1865	22860
28..	92.96	92.98	92.81	92.82	92.83 (7.17)	2961	23735
29..	92.82	92.82	92.68	92.70@.69	92.69 (7.31)	3401	24280
30..	92.70	92.78	92.66	92.67	92.67 (7.33)	2775	24463

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	92.69	92.71	92.47	92.47@.48	92.47 (7.53)	4461	25760
3..	92.51	92.59	92.43	92.58@.59	92.58 (7.42)	5352	26336
4..	92.63	92.67	92.39	92.46@.45	92.46 (7.54)	5500	26509
5..	92.50	92.58	92.44	92.50	92.49 (7.51)	5025	26513
6..	92.54	92.78	92.54	92.77@.78	92.77 (7.23)	3283	26792
9..	92.70	92.81	92.58	92.60	92.60 (7.40)	3014	26977
10..	92.62	92.65	92.55	92.64	92.63 (7.37)	6950	27873
11..	92.65	92.67	92.57	92.66@.65	92.65 (7.35)	5785	28628
12..	92.63@.62	92.79	92.60	92.72	92.72 (7.28)	4204	28388
13..	92.78	93.01	92.78	93.00	93.00 (7.00)	4910	27663
16..	93.00@92.99	93.10	92.96	93.04@.05	93.04 (6.96)	5082	26925
17..	93.08	93.14	93.04	93.10@.11	93.10 (6.90)	6037	28361
18..	93.15	93.22	93.09	93.13	93.13 (6.87)	3042	28686
19..	93.10	93.10	93.02	93.02@.03	93.03 (6.97)	3955	29898
20..	92.97	93.12	92.97	93.12@.11	93.11 (6.89)	4804	30168
23..	93.08	93.16	93.08	93.15@.14	93.14 (6.86)	3264	30520
24..	93.17	93.24	93.17	93.19@.20	93.19 (6.81)	5994	30438
25..	93.26@.27	93.30	93.21	93.23	93.23 (6.77)	5771	30916
26..	93.21@.20	93.28	93.18	93.26@.25	93.25 (6.75)	5846	31931
27..	93.29@.30	93.35	93.27	93.31@.33	93.32 (6.68)	5641	32216
30..	93.37	93.40	93.35	93.35	93.35 (6.65)	7398	34130

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.41	93.41	93.32	93.34@.33	93.34 (6.66)	5789	34815
2..	93.33	93.37	93.28	93.35@.34	93.34 (6.66)	4543	34509
3..	93.35	93.47	93.35	93.47@.46	93.46 (6.54)	7028	35844
4..	Exchange Closed; Independence Day						
7..	93.48@.49	93.49	93.43	93.44@.43	93.44 (6.56)	7396	35965
8..	93.41@.40	93.42	93.28	93.30@.29	93.30 (6.70)	11100	36713
9..	93.30	93.46	93.28	93.45@.44	93.44 (6.56)	8591	37003
10..	93.44	93.48	93.38	93.40@.41	93.41 (6.59)	6967	37149
11..	93.46@.45	93.50	93.42	93.47@.48	93.47 (6.53)	9210	38366
14..	93.46	93.55	93.43	93.53@.55	93.53 (6.47)	5366	38013
15..	93.56@.57	93.60	93.51	93.58@.59	93.58 (6.42)	7840	38527
16..	93.58@.57	93.64	93.55	93.56@.57	93.57 (6.43)	7647	38702
17..	93.56@.55	93.60	93.53	93.57@.58	93.57 (6.43)	6889	38438
18..	93.55	93.63	93.54	93.63@.62	93.62 (6.38)	4669	38616
21..	93.67	93.67	93.63	93.65@.66	93.65 (6.35)	3781	37887
22..	93.62	93.64	93.53	93.57	93.57 (6.43)	11459	39847
23..	93.52	93.53	93.41	93.42@.41	93.42 (6.58)	14686	41897
24..	93.45@.44	93.47	93.33	93.35@.34	93.34 (6.66)	16822	44997
25..	93.38	93.39	93.34	93.38@.37	93.37 (6.63)	5845	44997
28..	93.33@.32	93.36	93.28	93.28@.29	93.29 (6.71)	10621	44924
29..	93.33@.32	93.41	93.31	93.40@.41	93.40 (6.60)	17642	47650
30..	93.42	93.47	93.39	93.46@.47	93.46 (6.54)	14003	47190
31..	93.50@.51	93.59	93.48	93.59@.58	93.58 (6.42)	19687	49482

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.62@.65	93.65	93.50	93.54@.53	93.54 (6.46)	20788	52486
4..	93.51@.52	93.59	93.50	93.59	93.59 (6.41)	12529	51408
5..	93.52	93.56	93.48	93.50@.49	93.50 (6.50)	18624	53749
6..	93.51	93.53	93.46	93.48@.49	93.49 (6.51)	19804	55575
7..	93.47	93.56	93.45	93.56@.55	93.55 (6.45)	22090	58828
8..	93.57	93.63	93.57	93.62@.61	93.61 (6.39)	18576	59348
11..	93.65@.66	93.69	93.64	93.66@.67	93.66 (6.34)	20813	61512
12..	93.75@.74	93.76	93.69	93.73@.72	93.72 (6.28)	23425	61470
13..	93.74@.76	93.86	93.71	93.85@.86	93.85 (6.15)	39385	65209
14..	93.81@.80	93.85	93.78	93.81@.80	93.81 (6.19)	32520	68243
15..	93.82@.84	93.87	93.80	93.81@.82	93.81 (6.19)	22111	67159
18..	93.81@.80	93.85	93.77	93.84@.85	93.84 (6.16)	15439	67770
19..	93.86@.87	93.97	93.86	93.94@.95	93.94 (6.06)	31520	68827
20..	93.98@.97	94.02	93.96	93.99@94.00	93.99 (6.01)	29546	72393
21..	94.06@.07	94.11	94.03	94.07@.08	94.07 (5.93)	26204	75036
22..	94.05@.04	94.05	93.99	94.00@.02	94.01 (5.99)	26683	73837
25..	94.01@.00	94.11	94.00	94.10@.11	94.10 (5.90)	16506	73741
26..	94.14@.15	94.20	94.13	94.18@.19	94.18 (5.82)	22309	76496
27..	94.18@.17	94.18	94.12	94.13@.14	94.14 (5.86)	22327	78714
28..	94.13@.12	94.26	94.10	94.23@.22	94.22 (5.78)	35675	79919
29..	94.23	94.39	94.22	94.36@.37	94.36 (5.64)	35339	82672

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	94.37@.36	94.41	94.27	94.29@.27	94.28 (5.72)	37435	86053
3..	94.22@.21	94.23	94.11	94.17@.16	94.17 (5.83)	68461	92474
4..	94.23@.24	94.27	94.14	94.19@.18	94.18 (5.82)	56155	94058
5..	94.17@.16	94.18	94.01	94.06@.05	94.06 (5.94)	66669	98005
8..	93.95@.93	94.03	93.93	93.96@.97	93.97 (6.03)	49135	99204
9..	94.02@.03	94.07	94.00	94.02@.01	94.01 (5.99)	36705	96345
10..	94.03@.04	94.07	94.01	94.05@.04	94.04 (5.96)	31325	98772
11..	93.96@.94	93.96	93.83	93.83@.84	93.84 (6.16)	54581	100510
12..	93.83	94.00	93.82	93.86@.85	93.85 (6.15)	77790	105107
15..	93.93@.92	93.97	93.91	93.93	93.93 (6.07)	35863	107325
16..	93.91@.88	93.97	93.86	93.92@.93	93.93 (6.07)	42433	109403
17..	93.90@.89	93.96	93.89	93.93	93.93 (6.07)	29379	109198
18..	93.96@.95	94.01	93.75	93.75@.76	93.76 (6.24)	70989	111722
19..	93.79@.80	93.80	93.71	93.75@.76	93.76 (6.24)	48949	112436
22..	93.79@.80	93.86	93.79	93.85@.86	93.85 (6.15)	24421	112378
23..	93.88	93.94	93.84	93.86@.87	93.86 (6.14)	41274	113366
24..	93.88@.87	94.02	93.85	94.01@.02	94.01 (5.99)	48361	113499
25..	94.01@.00	94.07	93.94	93.99@.98	93.99 (6.01)	52206	116508
26..	93.96@.94	94.03	93.88	94.01@.02	94.01 (5.99)	41199	112571
29..	93.86@.87	93.94	93.86	93.92@.91	93.92 (6.08)	35547	113928
30..	93.93@.94	94.02	93.88	94.02@.01	94.01 (5.99)	46442	115954

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	94.06@.05	94.10	94.01	94.04@.03	94.03 (5.97)	46064	115314
2..	94.02@.03	94.04	93.98	93.99@94.00	94.00 (6.00)	27311	116462
3..	94.01@.00	94.21	93.99	94.20@.21	94.20 (5.80)	58053	117668
6..	94.24@.23	94.25	94.21	94.23@.24	94.23 (5.77)	32503	116749
7..	94.24@.25	94.28	94.19	94.28@.26	94.27 (5.73)	33090	112087
8..	94.24@.23	94.32	94.20	94.24@.23	94.24 (5.76)	45443	114147
9..	94.23	94.27	94.20	94.25@.26	94.25 (5.75)	29572	118371
10..	94.26@.25	94.26	94.16	94.17@.18	94.18 (5.82)	32032	115634
13..	94.14@.13	94.16	94.13	94.15	94.15 (5.85)	6490	114494
14..	94.16@.15	94.18	94.06	94.06@.07	94.07 (5.93)	31618	111971
15..	94.07@.08	94.11	94.03	94.10@.11	94.10 (5.90)	42648	111352
16..	94.11@.12	94.12	94.04	94.05@.04	94.05 (5.95)	34419	112936
17..	94.01@.02	94.05	93.92	93.95@.94	93.95 (6.05)	51828	110875
20..	93.91@.90	93.91	93.86	93.87@.88	93.88 (6.12)	38136	109435
21..	93.92	93.96	93.90	93.92@.93	93.92 (6.08)	26959	104328
22..	93.93	94.01	93.86	93.99@94.00	93.99 (6.01)	43148	101869
23..	94.02@.01	94.06	93.97	94.04@.05	94.04 (5.96)	41058	102638
24..	94.04	94.04	93.98	94.00@93.98	93.99 (6.01)	16632	102419
27..	93.97@.96	94.05	93.95	94.03@.04	94.03 (5.97)	16714	102171
28..	94.04@.03	94.07	94.02	94.02@.03	94.03 (5.97)	28856	104242
29..	93.99@94.00	94.08	93.99	94.06@.05	94.05 (5.95)	32676	101907
30..	94.20@.19	94.22	94.11	94.14@.15	94.14 (5.86)	60185	98225
31..	94.19@.18	94.19	94.08	94.10@.11	94.11 (5.89)	40986	100286

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	94.12@.13	94.17	94.12	94.12@.13	94.12 (5.88)	24906	96803
4..	94.10@.09	94.12	94.07	94.10@.09	94.10 (5.90)	25754	97322
5..	94.07@.06	94.11	94.05	94.07@.06	94.07 (5.93)	23486	96244
6..	94.06@.05	94.06	94.01	94.02@.01	94.02 (5.98)	24254	94792
7..	93.96@.97	93.98	93.89	93.91@.92	93.92 (6.08)	44520	94270
10..	93.88@.87	93.89	93.82	93.88@.86	93.87 (6.13)	32531	92081
11..	93.90@.91	93.91	93.87	93.89@.88	93.88 (6.12)	7440	90230
12..	93.90	93.93	93.87	93.91@.92	93.91 (6.09)	21600	89563
13..	93.93@.94	93.95	93.91	93.91@.92	93.91 (6.09)	18768	86674
14..	93.93	93.98	93.88	93.98@.97	93.97 (6.03)	21376	84516

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17..	93.96@.97	94.00	93.95	93.99@.98	93.98 (6.02)	16606	83346
18..	93.97@.96	93.98	93.94	93.95	93.95 (6.05)	16839	81002
19..	93.94	94.08	93.91	94.08@.07	94.07 (5.93)	21919	77392
20..	94.04@.05	94.07	94.01	94.05@.04	94.05 (5.95)	19976	73693
21..	94.02@.03	94.09	94.01	94.05@.04	94.05 (5.95)	20153	70224
24..	94.05@.06	94.07	94.05	94.06@.07	94.06 (5.94)	12383	68153
25..	94.05	94.10	94.01	94.03@.01	94.02 (5.98)	17507	63302
26..	94.02@.03	94.04	94.00	94.02@.03	94.02 (5.98)	10267	60802
27..	Exchange Closed; Thanksgiving Day						
28..	93.97@.98	93.99	93.97	93.97	93.97 (6.03)	6007	58889

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.93@.92	93.93	93.90	93.90@.91	93.91 (6.09)	9390	55665
2..	93.90@.91	93.95	93.88	93.94@.95	93.94 (6.06)	7386	53019
3..	93.95	93.96	93.92	93.93@.92	93.93 (6.07)	9752	50678
4..	93.94@.95	93.98	93.93	93.96@.97	93.96 (6.04)	8752	47981
5..	93.97@.98	94.00	93.90	93.90	93.90 (6.10)	10923	45413
8..	93.92	93.92	93.87	93.89@.90	93.90 (6.10)	6009	43579
9..	93.90	93.91	93.88	93.89	93.89 (6.11)	5193	41260
10..	93.88	93.90	93.87	93.89	93.89 (6.11)	5047	39204
11..	93.88@.89	93.89	93.83	93.84@.83	93.84 (6.16)	6533	36532
12..	93.83	93.85	93.81	93.81@.82	93.82 (6.18)	9097	34041
15..	93.75	93.76	93.75	93.75	93.75 (6.25)	5867	31502
16..	....	....	....	....	....	399	....
17..	....	....	....	....	....	25	....
18..	....	....	....	....	....	....	....
23..	....	....	....	....	....	7	....
24..	....	....	....	....	93.74 (6.26)	....	....

MARCH 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	91.37	91.38	91.33A	91.35	91.33 (8.67)	89	4115
3..	91.29	91.31	91.27	91.31	91.30 (8.70)	318	3983
6..	91.31	91.31	91.28	91.28	91.29 (8.71)	141	4054
7..	91.34	91.45	91.34	91.45	91.44 (8.56)	301	4022
8..	91.40	91.48B	91.22A	91.33	91.22 (8.78)	274	3978
9..	91.18	91.18	91.08	91.11A	91.12 (8.88)	649	3784
10..	91.08	91.09	91.01A	91.02	91.01 (8.99)	252	3830
13..	90.85	90.92	90.83A	90.89	90.83 (9.17)	435	3911
14..	90.89	90.96	90.89	90.95A	90.95 (9.05)	472	3920
15..	91.00	91.10B	90.99A	91.08@.06A	91.07 (8.93)	239	3952
16..	91.20	91.21	91.02	91.05	91.06 (8.94)	585	4195
17..	91.06	91.11B	91.02	91.02	91.03 (8.97)	266	4291
20..	90.90	90.95	90.90	90.94	90.95 (9.05)	125	4374
21..	91.01	91.04	90.97	91.02	91.02 (8.98)	333	4466
22..	91.05	91.07	91.00	91.00	90.98 (9.02)	356	4405
23..	91.04	91.11B	90.99	91.11B	91.10 (8.90)	416	4385
24..	91.07	91.20B	91.02A	91.20B	91.16 (8.84)	409	4487
27..	91.20	91.26B	91.19A	91.24	91.26 (8.74)	117	4481
28..	91.35	91.35	91.26	91.34	91.35 (8.65)	309	4545
29..	91.39	91.46	91.28A	91.28A	91.28 (8.72)	214	4589
30..	91.24	91.40	91.24	91.36	91.30 (8.70)	242	4692
31..	91.35	91.39B	91.27A	91.33	91.36 (8.64)	90	4740

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	91.37	91.42	91.36	91.42	91.42 (8.58)	51	4753
4..	91.54	91.54	91.41	91.44	91.45 (8.55)	329	4840
5..	91.47	91.54B	91.40	91.40	91.41 (8.59)	345	4809
6..	91.42	91.42	91.32	91.33A	91.33 (8.67)	363	4807
7..	91.29	91.29	91.17	91.25	91.26 (8.74)	403	4723
10..	91.30	91.34	91.29	91.33	91.33 (8.67)	109	4842
11..	91.40	91.41	91.36A	91.37	91.37 (8.63)	253	4721
12..	91.36	91.38	91.33	91.37	91.36 (8.64)	147	4748
13..	91.41	91.41	91.36	91.39A	91.39 (8.61)	219	4837
14..	91.47	91.53	91.47	91.51	91.52 (8.48)	354	4817
17..	Exchange Closed; President's Day						
18..	91.58	91.61	91.55A	91.58	91.59 (8.41)	116	4831
19..	91.48	91.61	91.46A	91.58	91.56 (8.44)	225	4968
20..	91.52	91.55	91.50	91.55	91.55 (8.45)	371	5041
21..	91.60	91.62	91.56	91.62	91.63 (8.37)	401	5254
24..	91.61	91.77	91.61	91.73	91.71 (8.29)	305	5288
25..	91.70	91.70	91.68	91.69B	91.70 (8.30)	249	5385
26..	91.67	91.74	91.65	91.74	91.75 (8.25)	292	5435
27..	91.83	91.93	91.83	91.93	91.93 (8.07)	614	5720
28..	91.99	92.15	91.91A	91.98B	91.97 (8.03)	1211	5711

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.04	92.13	92.00A	92.11B	92.11 (7.89)	730	5914
4..	92.27	92.32B	92.20A	92.20A	92.20 (7.80)	1061	5832
5..	92.14	92.19	92.03	92.05	92.03 (7.97)	652	5897
6..	92.27	92.30	92.15	92.17	92.17 (7.83)	1141	5851

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
7..	92.20	92.21	92.15	92.20	92.20 (7.80)	752	5974
10..	92.25	92.40	92.25	92.38A	92.37 (7.63)	854	5977
11..	92.43	92.46	92.38	92.39	92.39 (7.61)	524	5908
12..	92.44	92.45	92.34	92.35@.34	92.35 (7.65)	505	5941
13..	92.33	92.36	92.27	92.35@.36	92.36 (7.64)	664	6284
14..	92.43	92.43	92.39	92.39	92.37 (7.63)	381	6510
17..	92.48	92.48	92.34	92.34	92.35 (7.65)	507	6629
18..	92.30	92.38B	92.29	92.35	92.35 (7.65)	325	6629
19..	92.37	92.39	92.34	92.37	92.37 (7.63)	921	6704
20..	92.41	92.43	92.40	92.42@.43	92.42 (7.58)	772	7091
21..	92.44	92.50	92.43	92.44	92.43 (7.57)	607	7195
24..	92.49	92.52	92.47	92.51	92.51 (7.49)	368	7221
25..	92.53	92.53	92.46	92.48	92.48 (7.52)	551	7241
26..	92.49	92.53	92.49	92.53	92.52 (7.48)	509	7242
27..	92.63	92.73	92.61	92.70@.69	92.69 (7.31)	1578	7757
28..	Exchange Closed; Good Friday						
31..	92.71	92.81	92.71	92.81	92.80 (7.20)	457	7799

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.88	92.97	92.79A	92.81	92.81 (7.19)	1542	8215
2..	92.77	92.85	92.72A	92.82@.83	92.83 (7.17)	1190	8542
3..	92.84	92.88	92.76	92.76@.78	92.78 (7.22)	591	8617
4..	92.76	92.89	92.74	92.87@.86	92.86 (7.14)	1130	8881
7..	92.85	92.92	92.85	92.88	92.88 (7.12)	1010	8595
8..	93.02	93.07	92.99	93.07	93.08 (6.92)	1639	8781
9..	93.15	93.21	93.15	93.15	93.15 (6.85)	859	8768
10..	93.11	93.20	93.08	93.18	93.17 (6.83)	1135	9000
11..	93.20	93.22	93.10	93.13	93.12 (6.88)	877	8957
14..	93.16	93.24B	93.16	93.24B	93.24 (6.76)	407	8782
15..	93.22	93.29B	93.20	93.20	93.20 (6.80)	755	9003
16..	93.32	93.42	93.32	93.41	93.41 (6.59)	878	9260
17..	93.41	93.41	93.26	93.33	93.32 (6.68)	1273	9243
18..	93.28	93.33	93.24	93.26	93.26 (6.74)	920	9275
21..	93.24	93.24	93.17	93.17	93.17 (6.83)	650	9522
22..	93.19	93.24	93.02	93.02	93.02 (6.98)	502	9625
23..	92.96	93.00	92.85	92.93A	92.93 (7.07)	1920	10176
24..	92.97	92.97	92.74	92.74	92.73 (7.27)	1191	10626
25..	92.84	92.85	92.67	92.67	92.67 (7.33)	1169	11077
28..	92.72	92.90	92.72	92.88@.90	92.88 (7.12)	1074	11190
29..	92.97	92.97	92.85	92.86	92.86 (7.14)	1138	11313
30..	92.87	92.93	92.84	92.89@.90	92.90 (7.10)	1109	11445

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.88	92.89	92.78	92.83@.82	92.83 (7.17)	1006	11929
2..	92.82	92.86	92.75	92.85	92.84 (7.16)	437	12027
5..	92.88	93.01	92.87	93.00@.01	93.02 (6.98)	382	12015
6..	93.00	93.04	92.96A	92.98A	92.98 (7.02)	1274	12729
7..	92.97	92.98	92.90	92.98	92.97 (7.03)	934	12936
8..	92.99	93.06	92.99	93.06@.05	93.06 (6.94)	843	13383
9..	92.94	92.96	92.85	92.85	92.85 (7.15)	1031	13550
12..	92.79	92.81	92.73	92.77	92.76 (7.24)	1455	13791
13..	92.70	92.88	92.67	92.85	92.84 (7.16)	1375	13946
14..	92.90	92.92	92.75	92.78@.77	92.76 (7.24)	1342	14058
15..	92.75	92.78B	92.60	92.63@.62	92.62 (7.38)	1858	14085
16..	92.56	92.60	92.45	92.45	92.46 (7.54)	2247	14215
19..	92.55	92.57	92.42	92.42	92.42 (7.58)	1035	14094
20..	92.41	92.50	92.32	92.50	92.49 (7.51)	1740	14312
21..	92.55	92.61	92.48	92.52	92.52 (7.48)	1280	14260
22..	92.55	92.61	92.54	92.54	92.54 (7.46)	651	14174
23..	92.56	92.61	92.56	92.60B	92.59 (7.41)	735	13984
26..	Exchange Closed; Memorial Day						
27..	92.68	92.72	92.66	92.71	92.71 (7.29)	856	13937
28..	92.74	92.74	92.56	92.56	92.58 (7.42)	1249	13946
29..	92.57	92.57	92.44	92.46	92.45 (7.55)	1036	14018
30..	92.46	92.53	92.41	92.41	92.41 (7.59)	653	14183

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	92.45	92.45	92.20	92.21	92.20 (7.80)	1733	15029
3..	92.24	92.34	92.19	92.32@.34	92.32 (7.68)	2080	15427
4..	92.40	92.42	92.15	92.20	92.20 (7.80)	2422	16017
5..	92.24	92.35	92.19	92.23@.24	92.23 (7.77)	1980	16471
6..	92.28@.29	92.52	92.28	92.52	92.52 (7.48)	1245	16784
9..	92.53	92.56	92.35	92.37	92.36 (7.64)	590	17007
10..	92.37	92.40	92.30	92.39	92.38 (7.62)	2619	17765
11..	92.40	92.45	92.35	92.42	92.42 (7.58)	2026	17852
12..	92.39	92.56	92.38	92.50@.49	92.49 (7.51)	1388	17791
13..	92.57	92.78	92.56	92.75	92.76 (7.24)	2051	17174
16..	92.76	92.85	92.73A	92.77	92.77 (7.23)	1635	17172
17..	92.79	92.88	92.79	92.85@.86	92.85 (7.15)	1835	17435
18..	92.90	92.96B	92.85	92.88@.89	92.89 (7.11)	554	17383
19..	92.86	92.86	92.78	92.80	92.80 (7.20)	1185	17858
20..	92.76	92.90	92.75	92.89@.88	92.88 (7.12)	1967	18374
23..	92.86	92.92	92.86	92.91	92.91 (7.09)	1021	18416

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
24..	92.96	93.01	92.96	92.97	92.96 (7.04)	1550	18505
25..	93.04	93.10	93.01	93.02@.01	93.01 (6.99)	1732	19098
26..	92.99	93.06	92.99	93.04@.05	93.04 (6.96)	1270	19107
27..	93.10@.11	93.15	93.06	93.12	93.11 (6.89)	2033	19117
30..	93.18	93.20	93.14	93.14@.15	93.14 (6.86)	1205	19114

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.20	93.21	93.13	93.14	93.14 (6.86)	1301	19285
2..	93.13	93.17	93.08	93.14@.15	93.14 (6.86)	1474	19212
3..	93.15	93.26	93.15	93.26@.25	93.25 (6.75)	2059	19118
4..	Exchange Closed; Independence Day						
7..	93.27	93.29	93.23	93.24	93.24 (6.76)	1388	19293
8..	93.23@.22	93.23	93.08	93.10@.08	93.09 (6.91)	1924	19136
9..	93.09	93.26	93.08	93.25	93.24 (6.76)	1667	19000
10..	93.24	93.28	93.18	93.22	93.21 (6.79)	914	19000
11..	93.26	93.30	93.23	93.28	93.27 (6.73)	1939	19393
14..	93.26	93.35	93.25	93.35	93.34 (6.66)	1278	19348
15..	93.38	93.43	93.33	93.39@.40	93.39 (6.61)	1445	19100
16..	93.39	93.46	93.37	93.40@.38	93.40 (6.60)	1377	19107
17..	93.38	93.43	93.36	93.41A	93.40 (6.60)	1668	18685
18..	93.39	93.46	93.38	93.46	93.45 (6.55)	804	18576
21..	93.50	93.50	93.47	93.49@.50	93.49 (6.51)	1091	18714
22..	93.46	93.50	93.38	93.43@.44	93.43 (6.57)	2356	19202
23..	93.38	93.38	93.27	93.28@.27	93.28 (6.72)	2982	19678
24..	93.32	93.33	93.19	93.19@.20	93.20 (6.80)	4352	20437
25..	93.24	93.25	93.21	93.24@.23	93.23 (6.77)	1260	20625
28..	93.20	93.23	93.15	93.15	93.16 (6.84)	1513	20541
29..	93.20	93.30	93.19	93.29@.30	93.29 (6.71)	2397	21079
30..	93.30	93.37	93.29	93.36	93.36 (6.64)	2500	21254
31..	93.42	93.49	93.38	93.48	93.48 (6.52)	2632	21236

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.51	93.54	93.41	93.42	93.44 (6.56)	1644	21527
4..	93.43	93.51	93.41	93.50@.51	93.50 (6.50)	1552	21296
5..	93.43	93.45	93.39	93.40	93.40 (6.60)	2027	21434
6..	93.42	93.43	93.36	93.37	93.38 (6.62)	2006	21140
7..	93.37	93.46	93.33	93.46@.45	93.45 (6.55)	3440	21670
8..	93.47	93.52	93.47	93.50@.51	93.50 (6.50)	2804	22305
11..	93.57@.58	93.59	93.55	93.58@.59	93.57 (6.43)	3363	22116
12..	93.65	93.66	93.60	93.64@.65	93.64 (6.36)	2034	22311
13..	93.66	93.77	93.64	93.76@.77	93.76 (6.24)	2918	22458
14..	93.71	93.75	93.69	93.70	93.71 (6.29)	2520	22147
15..	93.74	93.77	93.72	93.73@.74	93.72 (6.28)	2713	22620
18..	93.72	93.75	93.68	93.75@.74	93.74 (6.26)	1114	22908
19..	93.76	93.87	93.76	93.87@.86	93.85 (6.15)	2920	23504
20..	93.88	93.93	93.88	93.90@.91	93.90 (6.10)	2793	23545
21..	93.96	94.02	93.95	94.00@.01	93.99 (6.01)	3419	24275
22..	93.97	93.98	93.91	93.93@.94	93.94 (6.06)	2896	24751
25..	93.94	94.04	93.94	94.04@.03	94.03 (5.97)	1806	24703
26..	94.08	94.15	94.07	94.15@.13	94.13 (5.87)	2780	25225
27..	94.12	94.12	94.06	94.06@.07	94.07 (5.93)	2923	25917
28..	94.07	94.18	94.04	94.14@.15	94.14 (5.86)	3723	26416
29..	94.15	94.29	94.15	94.28@.27	94.27 (5.73)	4858	27393

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	94.29	94.32	94.18	94.20@.18	94.19 (5.81)	3491	27922
3..	94.13	94.14	94.01	94.06@.07	94.07 (5.93)	4637	28709
4..	94.15	94.18	94.05	94.09	94.09 (5.91)	3831	28758
5..	94.09	94.09	93.90	93.93@.92	93.93 (6.07)	5422	29863
8..	93.79	93.87	93.78	93.80@.81	93.81 (6.19)	5314	30220
9..	93.85	93.91	93.85	93.85@.86	93.85 (6.15)	4086	31075
10..	93.87	93.93	93.87	93.88	93.89 (6.11)	4018	31944
11..	93.77	93.79	93.67	93.69@.68	93.69 (6.31)	5700	31978
12..	93.68	93.88	93.66	93.72@.71	93.71 (6.29)	7309	33274
15..	93.78	93.85	93.78	93.80	93.80 (6.20)	4585	33528
16..	93.78@.76	93.80	93.71	93.78@.79	93.79 (6.21)	5863	34538
17..	93.75	93.82	93.75	93.78	93.78 (6.22)	4437	34852
18..	93.80@.81	93.88	93.60	93.61@.60	93.61 (6.39)	8763	37064
19..	93.62@.63	93.65	93.56	93.62	93.62 (6.38)	6665	38258
22..	93.66	93.72	93.66	93.71	93.71 (6.29)	2925	37826
23..	93.75@.76	93.80	93.71	93.72@.73	93.72 (6.28)	3849	37444
24..	93.74	93.89	93.73	93.89	93.89 (6.11)	5532	37137
25..	93.94	93.98	93.84	93.89	93.89 (6.11)	6197	36598
26..	93.85	93.93	93.78	93.91@.90	93.90 (6.10)	5529	36693
29..	93.75	93.83	93.75	93.81@.80	93.81 (6.19)	4322	37069
30..	93.81@.82	93.89	93.77	93.89@.88	93.89 (6.11)	5019	37324

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.95	93.99	93.89	93.90@.91	93.90 (6.10)	6949	38535
2..	93.90	93.91	93.86	93.88@.87	93.88 (6.12)	3835	38891
3..	93.88	94.11	93.88	94.10@.11	94.10 (5.90)	10174	39282

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
6..	94.14	94.16	94.10	94.13	94.13 (5.87)	5267	40134
7..	94.15	94.17	94.10	94.17@.16	94.17 (5.83)	3388	40256
8..	94.13	94.22	94.10	94.13@.14	94.14 (5.86)	5125	40486
9..	94.14@.13	94.16	94.10	94.15@.16	94.15 (5.85)	4608	40825
10..	94.16	94.16	94.08	94.08	94.08 (5.92)	4427	41455
13..	94.04	94.06	94.04	94.06	94.06 (5.94)	652	41143
14..	94.06	94.09	93.97	93.97@.98	93.98 (6.02)	5199	41016
15..	93.97	94.00	93.93	93.99@94.00	93.99 (6.01)	6022	41272
16..	94.01	94.02	93.93	93.94@.93	93.94 (6.06)	3947	41515
17..	93.92	93.95	93.81	93.83@.84	93.84 (6.16)	5298	42097
20..	93.81@.80	93.82	93.76	93.79@.80	93.80 (6.20)	4145	42633
21..	93.84	33.88	93.83	93.85	93.85 (6.15)	3663	42464
22..	93.86	93.95	93.79	93.94	93.94 (6.06)	9320	43412
23..	93.96	94.00	93.92	93.98@.97	93.97 (6.03)	9269	45125
24..	93.98@.99	93.99	93.91	93.92@.91	93.91 (6.09)	3308	45685
27..	93.88@.87	93.98	93.87	93.97	93.97 (6.03)	4364	46314
28..	93.97	94.02	93.96	93.98@.99	93.98 (6.02)	8163	47354
29..	93.94	94.05	93.94	94.02@.03	94.02 (5.98)	8813	49042
30..	94.19@.20	94.20	94.10	94.13@.11	94.12 (5.88)	20974	51689
31..	94.17	94.17	94.04	94.10@.09	94.10 (5.90)	10993	52790

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	94.09@.10	94.17	94.09	94.12@.11	94.11 (5.89)	9029	53231
4..	94.09	94.11	94.06	94.07@.08	94.08 (5.92)	8768	54020
5..	94.06	94.11	94.05	94.05@.06	94.06 (5.94)	9046	54206
6..	94.05	94.06	94.01	94.01@.02	94.02 (5.98)	10188	55693
7..	93.97@.98	93.99	93.89	93.92@.91	93.92 (6.08)	17409	58369
10..	93.87	93.89	93.83	93.87@.88	93.88 (6.12)	15978	59904
11..	93.91@.92	93.92	93.88	93.90@.89	93.89 (6.11)	3523	60900
12..	93.91	93.95	93.89	93.93@.94	93.93 (6.07)	11487	60086
13..	93.96@.95	93.98	93.93	93.95@.96	93.95 (6.05)	14923	61096
14..	93.96@.97	94.01	93.92	94.01@93.99	94.00 (6.00)	14654	61615
17..	94.01	94.05	93.99	94.04@.03	94.03 (5.97)	16176	62328
18..	94.01@.02	94.04	93.97	93.97@.98	93.98 (6.02)	22175	63532
19..	93.97@.98	94.13	93.96	94.12@.13	94.12 (5.88)	30492	65331
20..	94.11@.10	94.14	94.06	94.10@.09	94.10 (5.90)	36831	70289
21..	94.08	94.15	94.08	94.11@.12	94.11 (5.89)	27605	72646
24..	94.14@.13	94.15	94.12	94.12@.13	94.12 (5.88)	22231	76880
25..	94.13	94.18	94.07	94.09@.07	94.08 (5.92)	38661	84031
26..	94.09@.08	94.11	94.06	94.11@.10	94.10 (5.90)	25829	86302
27..	Exchange Closed; Thanksgiving Day						
28..	94.09@.08	94.09	94.06	94.07@.06	94.07 (5.93)	8088	86053

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	94.04@.03	94.04	93.99	94.02@.01	94.02 (5.98)	20629	86411
2..	94.01	94.09	93.98	94.09@.08	94.08 (5.92)	28109	86633
3..	94.11@.10	94.13	94.08	94.09@.08	94.08 (5.92)	29247	87166
4..	94.11@.10	94.17	94.10	94.14@.15	94.14 (5.86)	31205	88790
5..	94.16@.17	94.20	94.01	94.01@.02	94.02 (5.98)	63087	92474
8..	94.03@.04	94.05	93.97	94.04@.03	94.03 (5.97)	40545	95234
9..	94.04@.03	94.06	94.02	94.02@.03	94.03 (5.97)	26882	95897
10..	94.02@.01	94.04	94.00	94.03@.02	94.03 (5.97)	16915	97539
11..	94.03@.04	94.04	93.93	93.93@.95	93.94 (6.06)	30680	101734
12..	93.96@.95	93.99	93.91	93.94@.93	93.94 (6.06)	37871	103351
15..	93.90@.89	93.91	93.86	93.90@.89	93.90 (6.10)	32718	105592
16..	93.92@.91	93.95	93.89	93.91@.90	93.90 (6.10)	24943	107134
17..	93.92@.93	93.94	93.91	93.93@.94	93.93 (6.07)	17324	105863
18..	93.97	93.98	93.93	93.94@.95	93.94 (6.06)	20758	106945
19..	93.94	93.96	93.93	93.94@.95	93.94 (6.06)	10673	104305
22..	93.90@.92	93.93	93.89	93.92@.93	93.93 (6.07)	12969	104589
23..	93.95@.96	93.96	93.92	93.95@.94	93.94 (6.06)	14623	104779
24..	93.96@.95	93.97	93.95	93.97@.96	93.96 (6.04)	4084	105429
25..	Exchange Closed; Christmas						
26..	93.97	93.98	93.96	93.97@.98	93.97 (6.03)	1692	105242
29..	93.97@.96	93.97	93.89	93.89@.90	93.90 (6.10)	13460	106745
30..	93.90@.89	93.90	93.85	93.86@.85	93.86 (6.14)	18161	107895
31..	93.87	93.94	93.86	93.88@.90	93.89 (6.11)	15814	109365

JUNE 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	91.10	91.12	91.07A	91.08	91.06 (8.94)	78	2913
3..	91.03	91.05	91.00A	91.04	91.04 (8.96)	195	2899
6..	91.05	91.05	91.03	91.03	91.03 (8.97)	63	2904
7..	91.10	91.19	91.10	91.15	91.18 (8.82)	288	2902
8..	91.15	91.21B	90.87	90.97	90.97 (9.03)	138	2875
9..	90.94	90.94	90.86	90.86	90.88 (9.12)	401	2835
10..	90.87	90.87	90.78A	90.81	90.77 (9.23)	240	2853
13..	90.65	90.69	90.59	90.59	90.58 (9.42)	291	2871
14..	90.66	90.72	90.65A	90.72	90.72 (9.28)	182	2856
15..	90.77	90.86	90.77	90.85@.83A	90.83 (9.17)	129	2918
16..	90.95	90.98B	90.76A	90.80B	90.81 (9.19)	300	3109
17..	90.81	90.86B	90.77A	90.77A	90.77 (9.23)	189	3217

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
20..	90.70	90.70	90.65A	90.70	90.69 (9.31)	29	3247
21..	90.74	90.77	90.70	90.77	90.76 (9.24)	263	3399
22..	90.78	90.80	90.75	90.76	90.72 (9.28)	218	3458
23..	90.76	90.84B	90.74	90.84B	90.85 (9.15)	248	3579
24..	90.84	90.95	90.81A	90.95	90.92 (9.08)	220	3672
27..	90.95	91.01	90.95	90.99	91.01 (8.99)	136	3737
28..	91.07	91.12B	91.02	91.12B	91.12 (8.88)	145	3822
29..	91.18	91.24B	91.06	91.06	91.05 (8.95)	44	3821
30..	91.01	91.18B	91.01	91.06	91.06 (8.94)	136	3787
31..	91.13	91.15B	91.04A	91.14	91.12 (8.88)	113	3829

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	91.13	91.18B	91.12	91.12	91.18 (8.82)	52	3890
4..	91.28	91.31B	91.17A	91.25	91.21 (8.79)	186	4024
5..	91.28	91.30B	91.16	91.17A@.16	91.17 (8.83)	236	4156
6..	91.18	91.18	91.07A	91.09A	91.09 (8.91)	149	4146
7..	90.96	91.05	90.94A	91.04B@.05	91.03 (8.97)	90	4189
10..	91.08	91.11B	91.05	91.10	91.10 (8.90)	229	4193
11..	91.17	91.19B	91.13A	91.18	91.14 (8.86)	239	4259
12..	91.15	91.15	91.10	91.10	91.13 (8.87)	135	4352
13..	91.13	91.19B	91.12	91.16A	91.16 (8.84)	326	4420
14..	91.29	91.32	91.24	91.32	91.29 (8.71)	303	4506
17..	Exchange Closed; President's Day						
18..	91.38	91.39	91.32A	91.37	91.37 (8.63)	123	4493
19..	91.27	91.41	91.25A	91.36	91.35 (8.65)	152	4473
20..	91.34	91.34	91.29	91.32	91.34 (8.66)	228	4518
21..	91.39	91.41	91.33	91.40B	91.42 (8.58)	410	4538
24..	91.39	91.55	91.39	91.52	91.50 (8.50)	281	4598
25..	91.48	91.50	91.46A	91.48B	91.49 (8.51)	154	4651
26..	91.46	91.54	91.43	91.54	91.55 (8.45)	172	4679
27..	91.64	91.73B	91.64	91.71	91.71 (8.29)	484	4678
28..	91.89	91.94B	91.71	91.75B	91.75 (8.25)	371	4865

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	91.80	91.92	91.80	91.89	91.89 (8.11)	441	4861
4..	92.06	92.11	92.00A	92.01@.00A	91.98 (8.02)	410	5042
5..	91.95	91.96	91.81A	91.84	91.82 (8.18)	522	5160
6..	92.08	92.10	91.94A	91.98	91.96 (8.04)	596	5217
7..	92.00	92.02	91.94	92.01A	92.00 (8.00)	417	5246
10..	92.05	92.21	92.05	92.20	92.19 (7.81)	618	5504
11..	92.25	92.29	92.20	92.24	92.21 (7.79)	465	5354
12..	92.27	92.27	92.17	92.17	92.17 (7.83)	236	5398
13..	92.13	92.18	92.10A	92.18	92.18 (7.82)	422	5329
14..	92.24	92.26	92.22	92.22	92.20 (7.80)	64	5336
17..	92.31	92.31	92.17	92.17	92.18 (7.82)	500	5155
18..	92.14	92.22	92.13	92.18	92.19 (7.81)	103	5142
19..	92.20	92.24	92.19	92.21	92.21 (7.79)	314	5127
20..	92.25	92.28	92.25	92.27	92.26 (7.74)	313	5096
21..	92.28	92.34	92.27	92.28B	92.27 (7.73)	404	5190
24..	92.32	92.35	92.32	92.34	92.35 (7.65)	161	5270
25..	92.36	92.37B	92.30	92.31	92.32 (7.68)	127	5236
26..	92.34	92.40	92.34	92.39@.40	92.38 (7.62)	165	5188
27..	92.48	92.59	92.46A	92.54	92.54 (7.46)	663	5310
28..	Exchange Closed; Good Friday						
31..	92.56	92.66	92.56	92.66	92.65 (7.35)	190	5363

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.75	92.82	92.64	92.64	92.66 (7.34)	567	5589
2..	92.60	92.69	92.57	92.67	92.67 (7.33)	528	5859
3..	92.68	92.71	92.61A	92.61A	92.62 (7.38)	418	5703
4..	92.60	92.72	92.59	92.38	92.69 (7.31)	478	5969
7..	92.69	92.74	92.69	92.71	92.71 (7.29)	423	5867
8..	92.84	92.88	92.82	92.88	92.89 (7.11)	900	6155
9..	92.98	93.01	92.95A	92.96	92.96 (7.04)	261	6215
10..	92.90	92.99	92.89	92.99	92.98 (7.02)	416	6268
11..	93.02	93.03	92.92	92.92	92.93 (7.07)	281	6424
14..	92.99	93.05B	92.98	93.05B	93.05 (6.95)	213	6431
15..	93.09	93.10B	93.00	93.00	93.00 (7.00)	302	6564
16..	93.12	93.20	93.10A	93.19	93.19 (6.81)	338	6597
17..	93.18	93.18	93.05	93.08	93.10 (6.90)	911	7153
18..	93.06	93.09	93.00	93.00	93.02 (6.98)	348	7265
21..	93.00	93.00	92.94	92.94A	92.93 (7.07)	221	7300
22..	92.97	92.98B	92.78A	92.78A	92.79 (7.21)	349	7383
23..	92.75	92.76	92.60	92.70A	92.69 (7.31)	747	7759
24..	92.72	92.72	92.50	92.50	92.49 (7.51)	611	7849
25..	92.60	92.60	92.44	92.45	92.43 (7.57)	374	7821
28..	92.49	92.66	92.49	92.61	92.64 (7.36)	487	7779
29..	92.75	92.75	92.61	92.62	92.62 (7.38)	886	7759
30..	92.65	92.69	92.59	92.65A	92.65 (7.35)	306	7842

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.63	92.63	92.52	92.57	92.58 (7.42)	496	8014
2..	92.61	92.62B	92.49	92.59	92.60 (7.40)	544	8118
5..	92.65	92.81B	92.64	92.76@.81B	92.78 (7.22)	318	8164
6..	92.73	92.77	92.70A	92.73	92.72 (7.28)	404	8082
7..	92.64	92.71B	92.64	92.70@.71B	92.70 (7.30)	141	8087
8..	92.71	92.78B	92.70	92.78B	92.78 (7.22)	294	8132
9..	92.65	92.69	92.57A	92.58	92.57 (7.43)	704	8185
12..	92.52	92.55	92.46A	92.53	92.50 (7.50)	321	8279
13..	92.45	92.64	92.43	92.59B	92.58 (7.42)	596	8442
14..	92.65	92.65	92.48	92.50	92.49 (7.51)	505	8370
15..	92.48	92.50B	92.33A	92.34	92.34 (7.66)	381	8504
16..	92.31	92.32B	92.16	92.17	92.18 (7.82)	710	8538
19..	92.25	92.29	92.12	92.14	92.13 (7.87)	446	8616
20..	92.11	92.18	92.00	92.17B@.18	92.18 (7.82)	969	8916
21..	92.25	92.29	92.17	92.23	92.21 (7.79)	590	8646
22..	92.24	92.31	92.24	92.25	92.25 (7.75)	265	8684
23..	92.27	92.31	92.27	92.30B	92.30 (7.70)	532	8691
26..	Exchange Closed; Memorial Day						
27..	92.40	92.43B	92.37	92.40	92.42 (7.58)	212	8645
28..	92.45	92.45	92.25	92.26	92.28 (7.72)	796	8953
29..	92.24	92.27	92.14	92.16	92.15 (7.85)	344	8999
30..	92.13	92.22B	92.11A	92.20	92.10 (7.90)	129	8953

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	92.13	92.13	91.86A	91.87	91.87 (8.13)	341	9115
3..	91.92	91.98B	91.85	91.97	91.99 (8.01)	492	9202
4..	92.09	92.09	91.82	92.88B	91.87 (8.13)	583	9330
5..	91.88	92.02B	91.87A	91.94	91.90 (8.10)	377	9237
6..	92.00	92.23	92.00	92.23	92.21 (7.79)	506	9358
9..	92.24	92.24	92.05	92.05	92.05 (7.95)	254	9376
10..	92.07	92.09	91.97A	92.06A	92.06 (7.94)	1690	10166
11..	92.08	92.13	92.05	92.12@.11	92.12 (7.88)	1557	9981
12..	92.20	92.26	92.08A	92.19@.18	92.18 (7.82)	528	10075
13..	92.25	92.45	92.25	92.43@.44	92.44 (7.56)	1121	10334
16..	92.46	92.52	92.42	92.43B	92.44 (7.56)	657	10249
17..	92.52	92.55	92.48	92.54	92.54 (7.46)	686	10244
18..	92.59	92.64B	92.54	92.58	92.59 (7.41)	453	10175
19..	92.55	92.55	92.47	92.49	92.49 (7.51)	458	10251
20..	92.48	92.60	92.46A	92.55	92.57 (7.43)	483	10261
23..	92.58	92.61	92.55	92.60	92.60 (7.40)	766	10345
24..	92.64	92.71	92.64	92.66	92.66 (7.34)	718	10295
25..	92.76	92.81	92.70A	92.72@.71	92.71 (7.29)	895	10367
26..	92.70	92.77	92.69	92.75	92.74 (7.26)	1052	10296
27..	92.82	92.86	92.76	92.81	92.81 (7.19)	900	10194
30..	92.87	92.90	92.84	92.85@.84	92.84 (7.16)	352	10436

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.90	92.93	92.84	92.85	92.85 (7.15)	561	10295
2..	92.84	92.89B	92.80	92.85	92.86 (7.14)	590	10178
3..	92.93	92.99	92.92	92.99	92.98 (7.02)	674	10478
4..	Exchange Closed; Independence Day						
7..	93.00	93.00	92.97	92.97@.98	92.98 (7.02)	624	10667
8..	92.92	92.92	92.81	92.81	92.82 (7.18)	387	10787
9..	92.83	92.99	92.82	92.99B	92.98 (7.02)	585	10608
10..	92.98	93.01	92.91	92.93	92.94 (7.06)	439	10584
11..	92.97	93.03B	92.95	93.02	93.01 (6.99)	1265	10705
14..	93.00	93.08	92.98	93.08	93.08 (6.92)	532	10750
15..	93.13	93.17	93.08	93.14	93.14 (6.86)	940	10938
16..	93.14	93.21	93.13	93.18@.17	93.17 (6.83)	539	10922
17..	93.15	93.19	93.13	93.18	93.16 (6.84)	586	11011
18..	93.15	93.21	93.14	93.18	93.21 (6.79)	596	11167
21..	93.26	93.26	93.23	93.25	93.25 (6.75)	352	11291
22..	93.19	93.28	93.15	93.23	93.20 (6.80)	1031	11533
23..	93.09	93.11B	93.05	93.05	93.05 (6.95)	742	11803
24..	93.08	93.10	92.98	92.98	92.98 (7.02)	1051	12106
25..	93.02	93.04	93.01	93.02	93.01 (6.99)	502	12038
28..	92.99	93.04	92.94	92.94	92.95 (7.05)	978	12205
29..	93.02	93.10B	93.02	93.10B	93.10 (6.90)	901	12407
30..	93.11	93.17	93.10	93.17	93.17 (6.83)	1153	12298
31..	93.22	93.28	93.18	93.28	93.28 (6.72)	1250	12264

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.33	93.34	93.21	93.23	93.24 (6.76)	739	12456
4..	93.23	93.33	93.21	93.32	93.31 (6.69)	533	12470
5..	93.26	93.26	93.20	93.21	93.21 (6.79)	724	12258
6..	93.23	93.24	93.17	93.18A	93.18 (6.82)	849	12241
7..	93.17	93.25	93.13	93.25	93.24 (6.76)	1321	12408
8..	93.27	93.31	93.27	93.29	93.28 (6.72)	506	12642
11..	93.35	93.37	93.35	93.37	93.35 (6.65)	941	12930
12..	93.44	93.45	93.39	93.44	93.43 (6.57)	806	13204
13..	93.45	93.55	93.44	93.55	93.54 (6.46)	1378	13192
14..	93.49	93.53	93.47	93.49@.50B	93.50 (6.50)	1002	13351
15..	93.54	93.57	93.52	93.54	93.52 (6.48)	932	13333

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
18	93.52	93.54	93.49	93.54	93.54 (6.46)	421	13510
19	93.57	93.68	93.57	93.67@.68	93.66 (6.34)	1436	13783
20	93.69	93.75	93.69	93.71	93.70 (6.30)	1672	14054
21	93.76	93.83	93.76	93.81@.82	93.80 (6.20)	2203	14406
22	93.78	93.79	93.74	93.75	93.75 (6.25)	1377	14355
25	93.76	93.85	93.76	93.85	93.85 (6.15)	747	14351
26	93.92	93.98	93.90	93.97@.96	93.96 (6.04)	1887	14929
27	93.95	93.95	93.89	93.89	93.89 (6.11)	1431	15318
28	93.88	94.02	93.87	93.96	93.96 (6.04)	1637	15138
29	93.98	94.10	93.98	94.09	94.08 (5.92)	2304	15651

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	94.07	94.13	93.99	94.00	93.99 (6.01)	2005	15757
3	93.93	93.93	93.81	93.87@.86	93.86 (6.14)	3462	15887
4	93.95	93.99	93.86	93.90	93.90 (6.10)	1720	16436
5	93.89	93.89	93.70	93.71	93.71 (6.29)	3522	17303
8	93.56	93.64	93.56	93.58	93.57 (6.43)	2228	17736
9	93.62	93.67	93.61	93.61	93.61 (6.39)	1647	18441
10	93.66	93.69	93.64	93.65	93.65 (6.35)	1464	18769
11	93.55	93.55	93.45	93.46	93.46 (6.54)	1225	19348
12	93.44	93.68	93.44	93.50@.49	93.49 (6.51)	1865	20055
15	93.59	93.64	93.57	93.58	93.57 (6.43)	2157	20311
16	93.55	93.57	93.49A	93.56	93.56 (6.44)	1394	20585
17	93.52	93.60	93.52	93.55	93.55 (6.45)	1880	20993
18	93.59	93.66	93.38	93.39@.38	93.39 (6.61)	3115	22237
19	93.42	93.44	93.35	93.39	93.39 (6.61)	2194	23033
22	93.42	93.49	93.42	93.48	93.48 (6.52)	908	23424
23	93.53	93.57	93.48	93.49	93.48 (6.52)	901	23644
24	93.50	93.65	93.49	93.65	93.64 (6.36)	1396	23661
25	93.67	93.75	93.59	93.67@.66	93.65 (6.35)	1835	23740
26	93.62	93.70	93.55	93.68	93.67 (6.33)	1489	24010
29	93.53	93.60	93.53	93.57A	93.58 (6.42)	1043	23901
30	93.60	93.66	93.56A	93.66	93.66 (6.34)	1032	24110

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.74	93.77	93.67	93.68	93.68 (6.32)	1436	24372
2	93.67	93.68	93.64	93.66@.65	93.65 (6.35)	1066	24676
3	93.65	93.88	93.65	93.88	93.87 (6.13)	2641	23890
6	93.91@.92	93.93	93.89	93.91	93.90 (6.10)	1093	24366
7	93.92	93.95	93.89	93.94	93.94 (6.06)	1027	24463
8	93.90	93.99	93.89	93.91A	93.90 (6.10)	1173	24307
9	93.89	93.94	93.88	93.92@.94	93.92 (6.08)	583	24418
10	93.93	93.93	93.86	93.86	93.86 (6.14)	833	24672
13	93.82	93.83	93.82	93.83	93.84 (6.16)	126	24675
14	93.84	93.87	93.77	93.77	93.77 (6.23)	1175	25019
15	93.78	93.80	93.72	93.78@.79	93.78 (6.22)	2591	25264
16	93.79	93.81	93.72	93.72	93.72 (6.28)	1984	25715
17	93.70	93.74	93.61	93.64@.65	93.64 (6.36)	1645	26461
20	93.61	93.62	93.58	93.60	93.60 (6.40)	1488	26936
21	93.64	93.69	93.64	93.65	93.65 (6.35)	818	27045
22	93.67	93.76	93.61	93.75@.76	93.75 (6.25)	2031	27229
23	93.78	93.83	93.74	93.78	93.78 (6.22)	1635	27489
24	93.76	93.77	93.71	93.71@.72	93.71 (6.29)	987	27720
27	93.69	93.79	93.68	93.77	93.77 (6.23)	1318	27707
28	93.78	93.84	93.76	93.80@.79	93.80 (6.20)	1845	27789
29	93.76	93.85	93.76	93.84	93.83 (6.17)	1653	27909
30	94.00	94.02	93.91	93.94@.93	93.93 (6.07)	3368	27923
31	94.00	94.00	93.87	93.91@.90	93.91 (6.09)	2131	28654

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	93.92	93.99	93.92	93.94	93.93 (6.07)	2382	28720
4	93.92	93.94	93.90	93.92	93.92 (6.08)	1468	28884
5	93.91	93.94	93.89	93.90	93.90 (6.10)	1168	28882
6	93.91	93.91	93.84	93.84@.85	93.85 (6.15)	1675	29133
7	93.82	93.84	93.75	93.78	93.78 (6.22)	2887	29742
10	93.74	93.76	93.71	93.75	93.75 (6.25)	1926	29925
11	93.78	93.80	93.77	93.77	93.77 (6.23)	563	29917
12	93.78	93.82	93.78	93.82	93.81 (6.19)	2242	29987
13	93.87	93.89	93.85	93.85@.86	93.86 (6.14)	3208	30803
14	93.87	93.91	93.83	93.90	93.90 (6.10)	2188	30611
17	93.92	93.94	93.90	93.93@.94	93.93 (6.07)	2014	31045
18	93.91	93.92	93.87	93.88@.87	93.87 (6.13)	2856	31651
19	93.87	94.02	93.86A	94.02@.01	94.01 (5.99)	2192	31561
20	94.01	94.02	93.96	93.99@94.00	94.00 (6.00)	2365	31812
21	94.00	94.05	93.98	94.02@.01	94.01 (5.99)	3588	31846
24	94.05	94.05	94.02	94.03A	94.02 (5.98)	2524	33443
25	94.03	94.08	93.99	94.00@93.99	93.99 (6.01)	3912	33931
26	94.00	94.03	93.98	94.02	94.02 (5.98)	3565	34896
27	Exchange Closed; Thanksgiving Day						
28	94.01	94.02	94.00	94.00	94.01 (5.99)	1408	34965

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.98	93.98	93.94	93.97@.98	93.98 (6.02)	2893	34949
2	93.96	94.05	93.95	94.04@.05	94.04 (5.96)	3179	35317
3	94.07	94.09	94.03	94.03@.05	94.04 (5.96)	4889	35314
4	94.07	94.12	94.06	94.09@.10	94.09 (5.91)	3982	35748
5	94.14	94.15	93.99	94.00@93.99	93.99 (6.01)	8206	36656
8	94.01	94.02	93.96	94.00	94.00 (6.00)	5258	36543
9	94.01	94.04	94.00	94.00@.01	94.00 (6.00)	3762	[illegible]
10	93.99	94.02	93.98	94.01@.02	94.01 (5.99)	2691	37673
11	94.02	94.02	93.92	93.94@.92	93.93 (6.07)	4702	36879
12	93.94@.95	93.97	93.92	93.93@.94	93.94 (6.06)	6022	37711
15	93.91	93.93	93.89	93.92@.91	93.92 (6.08)	5148	37615
16	93.93	93.96	93.90	93.90@.91	93.91 (6.09)	4841	37942
17	93.93	93.97	93.92	93.96@.97	93.96 (6.04)	3415	38322
18	94.00	94.01	93.96	93.97@.96	93.96 (6.04)	4222	38613
19	93.96	93.98	93.96	93.98@.97	93.97 (6.03)	2522	38903
22	93.92	93.96	93.89	93.95@.96	93.96 (6.04)	3654	38962
23	93.97	93.99	93.94	93.97@.98	93.97 (6.03)	2315	39129
24	93.98	93.99	93.98	93.99	93.99 (6.01)	567	39054
25	Exchange Closed; Christmas						
26	93.98	93.99	93.97	93.99	93.99 (6.01)	187	39055
29	93.98	93.98	93.90	93.91@.90	93.91 (6.09)	2931	39621
30	93.90	93.90	93.84	93.85	93.85 (6.15)	4823	40153
31	93.87	93.93	93.85	93.86	93.86 (6.14)	4290	41408

SEPTEMBER 1987 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	90.86	90.88	90.84	90.84	90.81 (9.19)	62	3609
3	90.79	90.80	90.75A	90.80B	90.79 (9.21)	165	3517
6	90.80	90.80	90.78	90.78	90.78 (9.22)	33	3449
7	90.86	90.94	90.86	90.94B	90.93 (9.07)	104	3447
8	90.85	90.95B	90.75A	90.77	90.74 (9.26)	73	3447
9	90.72	90.73	90.65A	90.68	90.66 (9.34)	353	3463
10	90.61	90.64	90.57A	90.58	90.55 (9.45)	393	3196
13	90.43	90.46	90.36	90.44	90.35 (9.65)	736	3254
14	90.43	90.54	90.43	90.53@.54	90.51 (9.49)	262	3384
15	90.55	90.65	90.55	90.60A	90.61 (9.39)	181	3374
16	90.75	90.75	90.54	90.59@.60	90.58 (9.42)	465	3643
17	90.58	90.63	90.54	90.54	90.53 (9.47)	250	3655
20	90.47	90.48	90.42A	90.48	90.45 (9.55)	46	3650
21	90.51	90.54	90.45	90.52	90.52 (9.48)	220	3713
22	90.54	90.57	90.51A	90.53	90.48 (9.52)	195	3783
23	90.59	90.62	90.52	90.62	90.62 (9.38)	253	3917
24	90.60	90.74	90.59A	90.74	90.70 (9.30)	327	3980
27	90.75	90.79B	90.75	90.76B	90.79 (9.21)	17	3976
28	90.86	90.93	90.82	90.91B@.93	90.91 (9.09)	364	4102
29	90.97	91.03B	90.85A	90.85A	90.84 (9.16)	109	4077
30	90.79	90.97	90.79	90.85	90.84 (9.16)	293	4098
31	90.91	90.95	90.83A	90.95	90.90 (9.10)	153	4060

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	90.92	90.95B	90.90A	90.92	90.96 (9.04)	29	4094
4	91.09	91.09	90.95A	91.00B	90.99 (9.01)	317	4164
5	91.05@.06	91.08B	90.94	90.95A@.94	90.95 (9.05)	28	4169
6	90.96	90.96	90.86A	90.87A	90.87 (9.13)	130	4194
7	90.79	90.82B	90.73A	90.82B	90.82 (9.18)	31	4196
10	90.89	90.91B	90.86A	90.90	90.89 (9.11)	221	4217
11	90.98	91.02	90.93	90.93	90.93 (9.07)	594	4270
12	90.96	90.96	90.90	90.90	90.92 (9.08)	106	4273
13	90.97	90.99B	90.92	90.94	90.95 (9.05)	350	4201
14	91.06	91.09B	91.04	91.04	91.08 (8.92)	175	4215
17	Exchange Closed; President's Day						
18	91.19	91.19	91.11A	91.17B	91.17 (8.83)	72	4215
19	91.05	91.24	91.05	91.16	91.16 (8.84)	212	4285
20	91.16	91.19	91.10A	91.13	91.14 (8.86)	928	4657
21	91.20	91.20	91.13	91.20B	91.22 (8.78)	242	4797
24	91.22	91.36	91.20A	91.36	91.30 (8.70)	194	4790
25	91.29	91.29	91.27	91.27	91.29 (8.71)	65	4768
26	91.25	91.35B	91.23	91.35B	91.36 (8.64)	148	4795
27	91.48	91.53	91.45	91.52@.51	91.51 (8.49)	800	5071
28	91.66	91.73B	91.49	91.55B	91.55 (8.45)	540	5191

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	91.60	91.73	91.59A	91.70	91.70 (8.30)	375	5410
4	91.87	91.94	91.74	91.78@.74	91.79 (8.21)	573	5573
5	91.75	91.80	91.62A	91.64A	91.63 (8.37)	507	5816
6	91.90	91.90	91.76A	91.80	91.77 (8.23)	319	5707
7	91.80	91.83	91.74	91.83	91.82 (8.18)	321	5652
10	91.94	92.04	91.94	92.02A	92.02 (7.98)	413	5775
11	92.10	92.12	92.04	92.07	92.04 (7.96)	279	5953
12	92.10	92.10	92.00	92.00	92.00 (8.00)	554	6026
13	91.94	92.01	91.94	92.01	92.01 (7.99)	275	6002
14	92.07	92.09	92.05	92.05	92.04 (7.96)	131	5975

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17..	92.05	92.15B	92.03	92.03	92.02 (7.98)	305	5852
18..	91.99	92.06	91.99	92.03	92.03 (7.97)	148	5809
19..	92.06	92.10B	92.04	92.05A	92.06 (7.94)	365	6017
20..	92.11	92.14	92.11	92.11	92.11 (7.89)	99	6055
21..	92.15	92.19	92.13	92.13	92.12 (7.88)	95	6092
24..	92.17	92.21B	92.17	92.19	92.20 (7.80)	121	6123
25..	92.21	92.22	92.17A	92.17A	92.17 (7.83)	98	6169
26..	92.21	92.26	92.21	92.24@.25	92.24 (7.76)	204	6192
27..	92.37	92.45B	92.33	92.38	92.39 (7.61)	728	6581
28..	Exchange Closed; Good Friday						
31..	92.42	92.50B	92.41A	92.49	92.50 (7.50)	67	6586

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.61	92.66	92.48A	92.50	92.51 (7.49)	485	6785
2..	92.46	92.53	92.41	92.52@.53	92.52 (7.48)	803	6950
3..	92.54	92.55	92.44A	92.44A	92.47 (7.53)	537	6961
4..	92.45	92.55	92.45	92.53B	92.53 (7.47)	563	6988
7..	92.53	92.58	92.53	92.54	92.55 (7.45)	428	6965
8..	92.69	92.70	92.66	92.69	92.71 (7.29)	753	7157
9..	92.82	92.83	92.76A	92.78A	92.78 (7.22)	207	7133
10..	92.72	92.82	92.72	92.81	92.80 (7.20)	544	7349
11..	92.85	92.85	92.74	92.74A	92.75 (7.25)	389	7524
14..	92.82	92.87B	92.80	92.87B	92.87 (7.13)	102	7381
15..	92.88	92.92	92.81	92.85	92.81 (7.19)	249	7335
16..	92.90	92.99	92.90	92.97	92.97 (7.03)	265	7318
17..	92.96	92.98	92.83	92.88	92.88 (7.12)	804	7326
18..	92.84	92.88	92.77	92.78	92.79 (7.21)	516	7367
21..	92.77	92.78	92.70	92.70A	92.70 (7.30)	318	7287
22..	92.71	92.75B	92.56A	92.56A	92.57 (7.43)	319	7476
23..	92.51	92.51	92.36A	92.46A	92.46 (7.54)	431	7577
24..	92.46	92.48	92.27	92.34	92.26 (7.74)	346	7612
25..	92.36	92.36	92.19A	92.19A	92.19 (7.81)	251	7604
28..	92.29	92.42	92.29	92.41	92.41 (7.59)	527	7647
29..	92.52	92.52	92.36A	92.43	92.39 (7.61)	519	7788
30..	92.42	92.45B	92.37	92.44	92.42 (7.58)	49	7799

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.40	92.40	92.29A	92.33	92.35 (7.65)	130	7842
2..	92.38	92.38	92.26A	92.33A	92.37 (7.63)	145	7828
5..	92.41	92.48	92.41	92.48	92.55 (7.45)	195	7764
6..	92.49	92.53	92.47	92.47	92.48 (7.52)	270	7819
7..	92.40	92.44B	92.39	92.44B	92.45 (7.55)	132	7803
8..	92.46	92.53	92.43	92.53B	92.53 (7.47)	863	7438
9..	92.39	92.42	92.32	92.32	92.32 (7.68)	390	7344
12..	92.22	92.31B	92.21A	92.26	92.26 (7.74)	259	7333
13..	92.29	92.38B	92.20A	92.34B	92.34 (7.66)	245	7288
14..	92.40	92.40	92.22A	92.31	92.24 (7.76)	435	7212
15..	92.23	92.23	92.06A	92.07	92.09 (7.91)	379	7188
16..	92.04	92.06	91.91	91.91	91.92 (8.08)	371	7147
19..	91.97	92.02B	91.86	91.86	91.86 (8.14)	289	7167
20..	91.77	91.89	91.71	91.89	91.89 (8.11)	739	7175
21..	91.95	91.98	91.86A	91.89	91.91 (8.09)	538	6785
22..	91.94	92.02	91.94	91.96	91.97 (8.03)	312	6626
23..	91.98	92.02	91.96	92.02B	92.02 (7.98)	180	6507
26..	Exchange Closed; Memorial Day						
27..	92.13	92.15B	92.09	92.12B	92.14 (7.86)	152	6429
28..	92.10	92.15B	91.97A	92.04	92.00 (8.00)	82	6439
29..	91.99	91.99	91.85A	91.88	91.87 (8.13)	271	6428
30..	91.87	91.92	91.82A	91.89	91.81 (8.19)	63	6443

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	91.82	91.84B	91.52	91.53	91.55 (8.45)	749	6276
3..	91.58	91.66B	91.51	91.62	91.68 (8.32)	652	6181
4..	91.77	91.77	91.51A	91.56	91.56 (8.44)	381	6000
5..	91.59	91.72	91.55A	91.62	91.59 (8.41)	582	5933
6..	91.67	91.89B	91.67	91.89B	91.90 (8.10)	359	5910
9..	91.90	91.92B	91.75A	91.76	91.74 (8.26)	232	5966
10..	91.68	91.76B	91.64	91.74	91.74 (8.26)	272	5951
11..	91.76	91.81B	91.74	91.74	91.81 (8.19)	249	5919
12..	91.88	91.93	91.77A	91.85	91.86 (8.14)	270	5986
13..	91.93	92.12B	91.93	92.11	92.12 (7.88)	370	6003
16..	92.15	92.20	92.10	92.10	92.11 (7.89)	414	6039
17..	92.19	92.23	92.16A	92.20	92.23 (7.77)	634	5918
18..	92.28	92.33B	92.22	92.29@.28A	92.29 (7.71)	385	5931
19..	92.26	92.26	92.15	92.18	92.18 (7.82)	289	5982
20..	92.17	92.28	92.16A	92.24A	92.26 (7.74)	343	5935
23..	92.24	92.31	92.24	92.29A	92.29 (7.71)	208	5989
24..	92.35	92.39B	92.33	92.35	92.34 (7.66)	404	6067
25..	92.44	92.50	92.39A	92.40A	92.40 (7.60)	607	6287
26..	92.39	92.44	92.38	92.42	92.42 (7.58)	501	6182
27..	92.53	92.55	92.43	92.51B@.52	92.49 (7.51)	491	6327
30..	92.56	92.59	92.53	92.53	92.52 (7.48)	146	6353

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.58	92.61	92.53	92.55	92.55 (7.45)	467	6509
2..	92.55	92.59B	92.51	92.55	92.56 (7.44)	423	6518
3..	92.65	92.68	92.63	92.68	92.69 (7.31)	395	6630
4..	Exchange Closed; Independence Day						
7..	92.71	92.71	92.68A	92.69	92.70 (7.30)	501	6890
8..	92.69	92.69	92.51	92.51@.52B	92.53 (7.47)	650	6977
9..	92.52	92.70	92.52	92.69	92.69 (7.31)	201	6784
10..	92.72	92.72	92.62	92.64	92.64 (7.36)	178	6792
11..	92.65	92.73	92.64	92.72	92.72 (7.28)	726	6757
14..	92.71	92.80	92.70	92.79@.80	92.79 (7.21)	209	6788
15..	92.83	92.89B	92.80	92.85	92.85 (7.15)	482	6945
16..	92.84	92.92	92.83	92.90@.89	92.89 (7.11)	335	6973
17..	92.88	92.90	92.85	92.90@.87	92.88 (7.12)	389	7117
18..	92.86	92.92	92.86	92.92	92.93 (7.07)	267	7129
21..	92.98	92.98	92.95	92.96	92.97 (7.03)	57	7195
22..	92.93	93.01	92.87	92.95	92.93 (7.07)	498	7226
23..	92.88	92.88	92.78	92.78	92.78 (7.22)	432	7388
24..	92.81	92.83	92.72	92.73	92.72 (7.28)	563	7635
25..	92.76	92.77	92.76	92.77	92.76 (7.24)	311	7764
28..	92.73	92.79	92.69	92.69	92.70 (7.30)	232	7804
29..	92.78	92.85B	92.77A	92.85B	92.86 (7.14)	394	7852
30..	92.88	92.92	92.85	92.92	92.92 (7.08)	754	7749
31..	92.94	93.02	92.93	93.02	93.02 (6.98)	374	7703

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.05	93.07B	92.95	92.96	92.98 (7.02)	647	7824
4..	92.96	93.07B	92.96	93.06	93.06 (6.94)	207	7857
5..	93.01	93.02	92.95A	92.99	92.96 (7.04)	398	7870
6..	92.97	92.99	92.91	92.92	92.93 (7.07)	504	7901
7..	92.90	92.98	92.86	92.98	92.98 (7.02)	641	7896
8..	93.00	93.04	93.00	93.02	93.01 (6.99)	57	7945
11..	93.06	93.08	93.06	93.08	93.08 (6.92)	449	7968
12..	93.16	93.17	93.11	93.17	93.16 (6.84)	243	7979
13..	93.19	93.26	93.17	93.25@.26	93.26 (6.74)	559	8068
14..	93.19	93.24	93.18A	93.22	93.23 (6.77)	360	8063
15..	93.28	93.29	93.25	93.27	93.25 (6.75)	497	8065
18..	93.23	93.26B	93.22	93.25	93.26 (6.74)	96	8036
19..	93.33	93.41	93.33	93.40B@.41	93.39 (6.61)	685	8290
20..	93.42	93.47	93.42	93.44	93.43 (6.57)	567	8450
21..	93.49	93.59	93.49	93.56@.54	93.54 (6.46)	941	8824
22..	93.54	93.54	93.47	93.49@.50	93.49 (6.51)	722	8943
25..	93.50	93.58B	93.50	93.56	93.59 (6.41)	291	8929
26..	93.65	93.71	93.63	93.71	93.70 (6.30)	855	9052
27..	93.71	93.71	93.62	93.62	93.62 (6.38)	1360	9421
28..	93.63	93.76	93.60A	93.69@.68	93.69 (6.31)	654	9399
29..	93.73	93.81	93.73	93.81	93.79 (6.21)	784	9572

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	93.80	93.82	93.69	93.69@.70	93.69 (6.31)	1298	10166
3..	93.61	93.61	93.51	93.54	93.56 (6.44)	1505	10508
4..	93.63	93.68B	93.56	93.61	93.61 (6.39)	909	10618
5..	93.60	93.60	93.40	93.41	93.40 (6.60)	1340	10831
8..	93.29	93.33	93.23	93.23	93.23 (6.77)	1569	11321
9..	93.31	93.33	93.27	93.28	93.28 (6.72)	1471	11980
10..	93.34	93.35	93.31	93.33	93.32 (6.68)	1187	12073
11..	93.23	93.24	93.14	93.14@.15	93.14 (6.86)	710	12135
12..	93.13	93.35	93.13	93.16@.15	93.17 (6.83)	1008	12292
15..	93.29	93.32	93.24	93.26	93.25 (6.75)	681	12369
16..	93.17	93.24	93.16A	93.23	93.24 (6.76)	573	12526
17..	93.21	93.28	93.20A	93.22@.23	93.22 (6.78)	2386	13735
18..	93.28	93.35	93.06	93.06@.07	93.06 (6.94)	3420	15193
19..	93.10	93.11	93.02A	93.05	93.06 (6.94)	2132	15913
22..	93.11	93.16	93.11	93.16	93.15 (6.85)	704	16289
23..	93.19	93.23	93.13	93.14	93.14 (6.86)	844	16651
24..	93.17	93.30	93.15	93.29@.30	93.29 (6.71)	754	16918
25..	93.31	93.39	93.23	93.30B	93.29 (6.71)	1056	17059
26..	93.26	93.35	93.20	93.34	93.32 (6.68)	400	17051
29..	93.18	93.25	93.17	93.24	93.23 (6.77)	1007	17088
30..	93.24	93.31B	93.21A	93.30	93.31 (6.69)	373	17082

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.40	93.41	93.32	93.34	93.34 (6.66)	911	17093
2..	93.33	93.33	93.31	93.31	93.31 (6.69)	528	17043
3..	93.32	93.54	93.32	93.54	93.54 (6.46)	1346	16888
6..	93.57	93.59	93.56	93.58	93.57 (6.43)	502	16854
7..	93.57	93.61	93.56	93.61	93.61 (6.39)	567	16967
8..	93.56	93.66B	93.56	93.57	93.57 (6.43)	464	17082
9..	93.56	93.60	93.55	93.60	93.59 (6.41)	244	17073
10..	93.55	93.57	93.54	93.55A	93.54 (6.46)	399	16944
13..	93.50	93.51	93.50	93.51	93.52 (6.48)	38	16943
14..	93.53	93.54	93.47A	93.48	93.46 (6.54)	421	16936
15..	93.46	93.48	93.41	93.46	93.46 (6.54)	577	16932

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
16..	93.48	93.48	93.40	93.40	93.41 (6.59)	597	17063
17..	93.43	93.43	93.30	93.32	93.33 (6.67)	1439	17730
20..	93.26	93.30	93.26	93.30	93.30 (6.70)	672	17769
21..	93.34	93.38	93.34	93.35	93.35 (6.65)	456	17868
22..	93.37	93.45	93.31	93.45	93.45 (6.55)	1091	18045
23..	93.50	93.52B	93.45A	93.47	93.47 (6.53)	1059	18444
24..	93.47	93.47	93.40	93.41@.40	93.40 (6.60)	479	18548
27..	93.38	93.48	93.37	93.47	93.47 (6.53)	560	18671
28..	93.48	93.54	93.45	93.49	93.50 (6.50)	1277	18957
29..	93.46	93.55	93.46	93.53	93.53 (6.47)	819	19092
30..	93.69	93.72	93.60	93.63	93.63 (6.37)	1811	19002
31..	93.68	93.68	93.58	93.60@.61B	93.61 (6.39)	740	18905

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	93.63	93.69	93.63	93.64	93.64 (6.36)	860	18909
4..	93.62	93.66	93.61	93.63	93.64 (6.36)	652	18930
5..	93.63	93.66	93.61	93.63	93.63 (6.37)	406	18966
6..	93.63	93.63	93.57	93.57	93.58 (6.42)	956	19265
7..	93.54	93.56	93.49	93.52@.53	93.52 (6.48)	1664	19406
10..	93.47	93.51	93.46	93.51	93.51 (6.49)	1049	19431
11..	93.55	93.55	93.52	93.54@.53	93.53 (6.47)	327	19497
12..	93.54	93.59	93.54	93.57	93.57 (6.43)	1497	19463
13..	93.61	93.65	93.61	93.62	93.62 (6.38)	1368	19632
14..	93.63	93.67	93.60	93.66	93.66 (6.34)	764	19254
17..	93.66	93.71	93.66	93.71	93.70 (6.30)	1925	19761
18..	93.69	93.69	93.63	93.64	93.64 (6.36)	1939	20246
19..	93.63	93.77	93.63	93.77	93.77 (6.23)	1502	20160
20..	93.75	93.77	93.72	93.75	93.76 (6.24)	1236	20314
21..	93.75@.76	93.82	93.75	93.78	93.78 (6.22)	2186	20586
24..	93.81	93.82	93.78	93.80	93.79 (6.21)	1262	21154
25..	93.81	93.84	93.76	93.77@.78	93.77 (6.23)	1884	21949
26..	93.78	93.81	93.76	93.81	93.81 (6.19)	1652	22030
27..	Exchange Closed; Thanksgiving Day						
28..	93.80	93.83	93.80	93.81	93.82 (6.18)	514	22003

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.78	93.82	93.77	93.81	93.81 (6.19)	1801	22160
2..	93.79	93.88	93.78	93.88	93.88 (6.12)	1249	22031
3..	93.91	93.93	93.85	93.85	93.86 (6.14)	1155	21892
4..	93.90	93.93	93.90	93.92	93.91 (6.09)	1966	22401
5..	93.97	93.98	93.82	93.83@.82	93.83 (6.17)	3469	23023
8..	93.85	93.89	93.83	93.86@.85	93.86 (6.14)	2340	23415
9..	93.87	93.90	93.86	93.86	93.86 (6.14)	2142	23652
10..	93.86	93.88	93.84	93.87@.88	93.87 (6.13)	1346	23794
11..	93.88	93.88	93.81	93.81@.82	93.81 (6.19)	1806	23978
12..	93.82	93.85	93.81	93.83@.84	93.84 (6.16)	3072	24502
15..	93.80@.78	93.83	93.78	93.82@.81	93.82 (6.18)	3001	24909
16..	93.85	93.87	93.82	93.82	93.82 (6.18)	1541	24468
17..	93.85	93.87	93.84	93.86@.87	93.86 (6.14)	1869	24789
18..	93.90	93.91	93.87	93.87	93.87 (6.13)	1454	24816
19..	93.86	93.90	93.86	93.90@.89	93.89 (6.11)	1413	25357
22..	93.83	93.88	93.82	93.87@.88	93.88 (6.12)	1213	25585
23..	93.89	93.92	93.86	93.91@.90	93.90 (6.10)	1080	25479
24..	93.91	93.92	93.91	93.92	93.92 (6.08)	296	25624
25..	Exchange Closed; Christmas						
26..	93.91	93.92	93.90	93.91	93.92 (6.08)	68	25643
29..	93.90	93.90	93.83	93.34@.83	93.84 (6.16)	904	25875
30..	93.82	93.82	93.76	93.77@.78	93.77 (6.23)	1572	25724
31..	93.78	93.84	93.76	93.77@.76	93.76 (6.24)	1141	25888

DECEMBER 1987 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	....	90.62A	90.65N	90.58 (9.42)	....	329
3..	90.56	90.58	90.54A	90.55	90.55 (9.45)	22	329
6..	90.56	90.57B	90.55A	90.56	90.54 (9.46)	21	335
7..	....	90.70B	....	90.54N	90.69 (9.31)	....	337
8..	90.65	90.71B	90.52A	90.60	90.51 (9.49)	24	355
9..	90.50	90.50	90.46A	90.50	90.45 (9.55)	139	362
10..	90.40	90.41B	90.37A	90.40	90.34 (9.66)	93	367
13..	90.19	90.26	90.18A	90.21	90.13 (9.87)	81	355
14..	90.25	90.32B	90.25	90.30	90.30 (9.70)	83	426
15..	90.46	90.46	90.40A	90.40A	90.40 (9.60)	143	460
16..	90.51	90.51	90.32A	90.35	90.36 (9.64)	26	477
17..	90.41	90.41	90.35A	90.36	90.31 (9.69)	76	400
20..	....	....	90.22A	90.31N	90.23 (9.77)	....	405
21..	90.30	90.32	90.24	90.29	90.30 (9.70)	224	497
22..	90.36	90.36	90.31A	90.36	90.26 (9.74)	35	486
23..	90.34	90.40	90.31A	90.34	90.41 (9.59)	57	516
24..	90.39	90.54	90.38A	90.54	90.50 (9.50)	222	663
27..	90.55	90.58B	90.55	90.55	90.58 (9.42)	37	687
28..	90.72	90.73B	90.61A	90.73B	90.71 (9.29)	27	688
29..	90.77	90.84B	90.64A	90.66@.65A	90.64 (9.36)	105	776

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
30..	90.59	90.77	90.59	90.65	90.64 (9.36)	19	784
31..	90.70	90.75B	90.67A	90.72	90.70 (9.30)	30	786

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	....	90.75B	....	90.70N	90.76 (9.24)	....	785
4..	90.90	90.90	90.75A	90.76	90.79 (9.21)	16	785
5..	90.86	90.88B	90.75	90.76	90.75 (9.25)	173	896
6..	90.76	90.76	90.66A	90.67	90.67 (9.33)	203	981
7..	90.55	90.62B	90.53A	90.62B	90.62 (9.38)	79	938
10..	90.69	90.71	90.66A	90.71	90.69 (9.31)	52	992
11..	90.80	90.83B	90.73A	90.77	90.74 (9.26)	160	900
12..	....	90.76B	90.70A	90.74N	90.73 (9.27)	....	900
13..	90.80	90.80	90.73	90.76A	90.76 (9.24)	83	974
14..	90.89	90.90B	90.85A	90.87	90.89 (9.11)	85	1004
17..	Exchange Closed; President's Day						
18..	90.94	90.97B	90.94	90.94	90.98 (9.02)	13	1004
19..	91.05	91.05	90.87A	90.98B	90.98 (9.02)	85	1003
20..	90.92	90.96B	90.91A	90.95B	90.95 (9.05)	72	952
21..	90.99	91.02B	90.94	91.01B	91.03 (8.97)	216	924
24..	91.00	91.19	91.00	91.15	91.11 (8.89)	25	929
25..	91.09	91.11	91.08	91.09	91.10 (8.90)	54	879
26..	91.06	91.15	91.05	91.15B	91.18 (8.82)	327	953
27..	91.31	91.37	91.27	91.34	91.33 (8.67)	471	1126
28..	91.40	91.56	91.34	91.37B	91.37 (8.63)	181	1258

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	91.45	91.55B	91.42A	91.50	91.52 (8.48)	346	1533
4..	91.69	91.77	91.60	91.62@.60	91.61 (8.39)	807	1881
5..	91.59	91.66	91.44A	91.46A	91.46 (8.54)	119	1874
6..	91.73	91.74	91.59A	91.59A	91.59 (8.41)	257	1849
7..	91.63	91.66	91.55	91.66	91.64 (8.36)	417	1665
10..	91.77	91.89B	91.77	91.84	91.86 (8.14)	229	1722
11..	91.91	91.97B	91.89	91.89	91.88 (8.12)	275	1652
12..	91.94	91.95B	91.84A	91.85	91.84 (8.16)	134	1692
13..	91.80	91.87	91.78A	91.87@.85	91.85 (8.15)	88	1710
14..	91.93	91.94	91.89	91.91@.89	91.89 (8.11)	151	1712
17..	92.00	92.00	91.88	91.88	91.87 (8.13)	261	1615
18..	91.91	91.91	91.84A	91.91	91.88 (8.12)	82	1543
19..	91.90	91.95	91.90	91.91A	91.92 (8.08)	187	1477
20..	91.98	92.01	91.97A	92.01	91.97 (8.03)	28	1481
21..	92.02	92.06B	91.99A	91.99A	91.98 (8.02)	19	1485
24..	92.06	92.08	92.04	92.07	92.07 (7.93)	186	1600
25..	92.08	92.09B	92.04A	92.04A	92.04 (7.96)	69	1636
26..	92.11	92.14	92.08	92.11	92.11 (7.89)	187	1691
27..	92.24	92.32B	92.21	92.26	92.26 (7.74)	393	1705
28..	Exchange Closed; Good Friday						
31..	92.29	92.37B	92.28A	92.36	92.37 (7.63)	191	1842

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.46	92.53	92.34	92.34	92.37 (7.63)	628	2229
2..	92.33	92.39B	92.27A	92.33	92.37 (7.63)	713	2460
3..	92.37	92.40B	92.31A	92.36	92.32 (7.68)	267	2500
4..	92.30	92.39B	92.30	92.38B	92.38 (7.62)	412	2639
7..	92.38	92.43	92.38	92.39A	92.40 (7.60)	491	2868
8..	92.52	92.54	92.49	92.54	92.55 (7.45)	636	3396
9..	92.66	92.67	92.60A	92.63	92.62 (7.38)	309	3414
10..	92.55	92.67	92.55	92.64	92.64 (7.36)	341	3470
11..	92.69	92.69	92.57A	92.61	92.59 (7.41)	427	3460
14..	92.65	92.70B	92.64A	92.70B	92.71 (7.29)	97	3434
15..	92.75	92.76B	92.64A	92.65	92.64 (7.36)	419	3472
16..	92.75	92.80	92.74	92.77@.78	92.78 (7.22)	349	3512
17..	92.65	92.72	92.61	92.67	92.68 (7.32)	559	3714
18..	92.64	92.67	92.56	92.59B	92.58 (7.42)	181	3792
21..	92.52	92.54B	92.49	92.49A	92.49 (7.51)	616	3637
22..	92.52	92.53B	92.36A	92.36A	92.37 (7.63)	437	3881
23..	92.29	92.31B	92.16	92.24@.25	92.25 (7.75)	461	4092
24..	92.27	92.27	92.05	92.16	92.05 (7.95)	295	4159
25..	92.13	92.13	91.97	91.97	91.97 (8.03)	339	4335
28..	92.04	92.19	92.04	92.13	92.20 (7.80)	447	4060
29..	92.30	92.30	92.15A	92.22	92.18 (7.82)	277	3944
30..	92.21	92.22	92.17	92.22	92.21 (7.79)	69	3921

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.16	92.16	92.09	92.09	92.14 (7.86)	93	3888
2..	92.09	92.17	92.06A	92.14B	92.16 (7.84)	91	3889
5..	92.20	92.28	92.20	92.28	92.34 (7.66)	170	3996
6..	92.28	92.30	92.25A	92.29	92.26 (7.74)	402	4066
7..	92.18	92.21B	92.18	92.21B	92.22 (7.78)	99	4057
8..	92.20	92.30	92.19A	92.29	92.30 (7.70)	246	4153
9..	92.15	92.19B	92.09	92.09	92.09 (7.91)	303	4242
12..	92.00	92.10B	91.98A	92.04A	92.04 (7.96)	196	4212
13..	91.98	92.17B	91.98	92.15	92.12 (7.88)	543	4428

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
14	92.16	92.17	91.99	91.99	92.01 (7.99)	420	4352
15	91.95	91.95	91.85A	91.89	91.86 (8.14)	226	4390
16	91.82	91.83	91.69	91.69	91.68 (8.32)	208	4299
19	91.75	91.77	91.60	91.60	91.61 (8.39)	183	4329
20	91.58	91.61B	91.44	91.61B	91.62 (8.38)	420	4394
21	91.67	91.72	91.58A	91.59A	91.64 (8.36)	310	4457
22	91.73	91.74	91.67A	91.70	91.71 (8.29)	106	4464
23	91.74	91.76	91.70	91.76B	91.75 (8.25)	187	4502
26	Exchange Closed; Memorial Day						
27	91.86	91.90	91.83	91.90	91.88 (8.12)	174	4406
28	91.89	91.89	91.71A	91.78	91.74 (8.26)	81	4335
29	91.63	91.72	91.58	91.60	91.61 (8.39)	88	4250
30	91.59	91.65B	91.56A	91.61	91.54 (8.46)	56	4259

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	91.54	91.57B	91.27A	91.28A	91.27 (8.73)	27	4268
3	91.30	91.39B	91.23A	91.34	91.40 (8.60)	351	4233
4	91.48	91.48	91.25A	91.28	91.27 (8.73)	127	4316
5	91.28	91.43B	91.28	91.40	91.30 (8.70)	183	4260
6	91.46	91.59B	91.46	91.59B	91.61 (8.39)	315	4413
9	91.61	91.62B	91.46A	91.48	91.45 (8.55)	56	4396
10	91.46	91.47B	91.35	91.46B	91.44 (8.56)	367	4406
11	91.46	91.52B	91.44A	91.45	91.52 (8.48)	274	4354
12	91.55	91.62	91.48A	91.61	91.57 (8.43)	160	4410
13	91.67	91.82B	91.67	91.78	91.82 (8.18)	240	4435
16	91.85	91.91	91.78	91.78	91.80 (8.20)	49	4428
17	91.89	91.93	91.87	91.93	91.94 (8.06)	620	4498
18	91.98	92.02	91.96	92.00B	92.01 (7.99)	203	4472
19	91.97	91.97	91.85	91.87	91.89 (8.11)	168	4542
20	91.99	92.01	91.87A	91.93	91.97 (8.03)	261	4683
23	91.95	92.01	91.95	92.01	92.00 (8.00)	235	4697
24	92.04	92.09	92.03	92.06	92.05 (7.95)	322	4752
25	92.15	92.22	92.10	92.10	92.11 (7.89)	587	4601
26	92.09	92.14	92.09	92.12A	92.12 (7.88)	332	4732
27	92.23	92.24	92.14A	92.20B	92.19 (7.81)	405	4821
30	92.28	92.28	92.22A	92.22A	92.22 (7.78)	64	4835

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	92.30	92.31	92.25	92.25	92.26 (7.74)	271	4653
2	92.26	92.29	92.22	92.26	92.27 (7.73)	437	4317
3	92.31	92.38	92.31	92.38	92.40 (7.60)	313	5039
4	Exchange Closed; Independence Day						
7	92.42	92.42	92.39	92.39	92.42 (7.58)	308	5150
8	92.35	92.35	92.23A	92.23A	92.25 (7.75)	188	5199
9	92.37	92.41	92.35A	92.40	92.41 (7.59)	218	5121
10	92.41	92.44B	92.32	92.35	92.35 (7.65)	193	5169
11	92.36	92.44	92.36	92.44	92.44 (7.56)	369	5110
14	92.42	92.51	92.42	92.50@.51	92.51 (7.49)	189	5088
15	92.56	92.60B	92.52	92.57	92.57 (7.43)	396	5203
16	92.57	92.65	92.53	92.63A	92.61 (7.39)	253	5160
17	92.59	92.62	92.57A	92.62	92.60 (7.40)	316	5236
18	92.58	92.64B	92.58	92.63	92.65 (7.35)	126	5225
21	92.67	92.70	92.66	92.70	92.69 (7.31)	54	5190
22	92.64	92.73	92.60	92.65@.67	92.66 (7.34)	209	5232
23	92.56	92.56	92.51	92.52	92.51 (7.49)	268	5341
24	92.54	92.56B	92.45	92.48	92.45 (7.55)	208	5438
25	92.50	92.51	92.50	92.51	92.50 (7.50)	135	5469
28	92.49	92.53	92.44	92.44	92.45 (7.55)	178	5531
29	92.48	92.60B	92.48	92.60B	92.61 (7.39)	360	5554
30	92.64	92.66	92.61	92.66	92.67 (7.33)	389	5430
31	92.69	92.75B	92.67	92.75B	92.76 (7.24)	379	5493

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	92.79	92.79	92.68	92.71	92.72 (7.28)	161	5510
4	92.70	92.81B	92.70	92.81B	92.80 (7.20)	95	5513
5	92.71	92.76	92.71	92.75	92.70 (7.30)	144	5579
6	92.73	92.73	92.64A	92.68	92.67 (7.33)	199	5573
7	92.64	92.72B	92.59	92.72B	92.71 (7.29)	447	5659
8	92.73	92.75	92.72	92.74	92.73 (7.27)	429	5906
11	92.78	92.80B	92.77	92.79	92.80 (7.20)	237	5825
12	92.87	92.90	92.83	92.90	92.88 (7.12)	242	5718
13	92.89	92.97	92.89	92.96	92.97 (7.03)	246	5794
14	92.90	92.95	92.89	92.93	92.94 (7.06)	402	5763
15	92.99	93.00	92.95	92.98	92.96 (7.04)	347	5665
18	92.95	92.98	92.93	92.98	92.97 (7.03)	45	5668
19	93.01	93.11	93.01	93.10B@.11	93.09 (6.91)	860	6009
20	93.10	93.18B	93.10	93.14	93.13 (6.87)	576	6076
21	93.20	93.29	93.18	93.24A	93.24 (6.76)	1010	6431
22	93.24	93.25	93.17	93.19	93.19 (6.81)	536	6414
25	93.22	93.28	93.21	93.28	93.29 (6.71)	210	6391
26	93.35	93.39	93.32	93.39	93.38 (6.62)	641	6595
27	93.36	93.36	93.27	93.27	93.28 (6.72)	1162	6987
28	93.27	93.40B	93.27	93.35	93.34 (6.66)	753	7192

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
29	93.45	93.47B	93.40	93.46	93.43 (6.57)	850	7429

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	93.43	93.44	93.32A	93.32A	93.32 (6.68)	1301	8046
3	93.22	93.22	93.13	93.16	93.19 (6.81)	1764	8254
4	93.27	93.31	93.19	93.25	93.25 (6.75)	757	8309
5	93.14	93.16B	93.02	93.02	93.02 (6.98)	788	8490
8	92.91	92.94	92.88	92.88	92.86 (7.14)	1259	8643
9	92.95	92.95	92.89	92.91	92.90 (7.10)	718	8710
10	92.96	92.97	92.92	92.94	92.94 (7.06)	1100	8439
11	92.84	92.86	92.76	92.77	92.77 (7.23)	1415	8721
12	92.76	92.98	92.76	92.80	92.80 (7.20)	1022	8960
15	92.91	92.95B	92.86	92.87	92.88 (7.12)	687	9170
16	92.82	92.87	92.79A	92.85	92.87 (7.13)	289	9109
17	92.83	92.91	92.83	92.84@.85	92.84 (7.16)	1204	9024
18	92.87	92.95	92.70	92.70	92.70 (7.30)	1035	8978
19	92.73	92.76	92.67	92.70	92.69 (7.31)	644	8956
22	92.76	92.78	92.74	92.77	92.77 (7.23)	397	8971
23	92.81	92.85	92.74	92.75	92.75 (7.25)	875	8937
24	92.78	92.90	92.76A	92.90	92.89 (7.11)	365	8986
25	92.95	93.01	92.83A	92.89	92.89 (7.11)	864	9018
26	92.80	92.94B	92.78	92.92	92.92 (7.08)	213	9080
29	92.78	92.84	92.78	92.83	92.83 (7.17)	735	8957
30	92.84	92.91B	92.81A	92.87	92.91 (7.09)	434	8839

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	92.99	93.01	92.92A	92.94	92.94 (7.06)	584	8743
2	92.92	92.93B	92.89	92.92	92.91 (7.09)	241	8718
3	93.03	93.16	93.03	93.16	93.15 (6.85)	751	8502
6	93.19	93.19	93.16	93.18	93.17 (6.83)	259	8540
7	93.18	93.22	93.16	93.22	93.21 (6.79)	419	8519
8	93.18	93.26	93.16	93.18A	93.18 (6.82)	492	8582
9	93.17	93.21B	93.15	93.20B	93.20 (6.80)	389	8503
10	93.17	93.18	93.15	93.18	93.16 (6.84)	219	8532
13	93.12	93.16	93.11A	93.14@.16	93.14 (6.86)	27	8536
14	93.16	93.16	93.09	93.09	93.08 (6.92)	486	8622
15	93.07	93.09	93.03	93.07	93.06 (6.94)	531	8845
16	93.08	93.09	93.02A	93.02A	93.02 (6.98)	298	8865
17	92.98	93.02	92.93	92.93	92.94 (7.06)	383	9089
20	92.88	92.92	92.87	92.92	92.92 (7.08)	237	9056
21	92.96	92.99	92.96	92.97	92.97 (7.03)	439	9084
22	92.95	93.08	92.93A	93.06	93.07 (6.93)	1123	9182
23	93.10	93.15	93.06A	93.08	93.08 (6.92)	590	9168
24	93.06	93.08	93.00	93.00	93.01 (6.99)	321	9234
27	92.98	93.10	92.98	93.08	93.09 (6.91)	313	9384
28	93.10	93.15	93.06	93.11	93.12 (6.88)	998	9723
29	93.08	93.18	93.08	93.15	93.15 (6.85)	585	9843
30	93.31	93.33	93.23	93.25	93.25 (6.75)	1089	10056
31	93.31	93.31	93.20	93.22	93.23 (6.77)	378	10027

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	93.28	93.31	93.26	93.26	93.26 (6.74)	221	10094
4	93.24	93.29B	93.23A	93.27	93.27 (6.73)	404	10120
5	93.26	93.31	93.26	93.27	93.27 (6.73)	661	10088
6	93.26	93.27	93.21	93.22	93.22 (6.78)	364	10203
7	93.19	93.21	93.14A	93.17	93.17 (6.83)	911	10367
10	93.14	93.17	93.14	93.16B	93.17 (6.83)	527	10413
11	93.21	93.21	93.18	93.20	93.19 (6.81)	358	10416
12	93.21	93.25	93.21	93.23	93.23 (6.77)	1008	10188
13	93.30	93.31	93.26A	93.28@.27	93.28 (6.72)	912	10219
14	93.27	93.34	93.27	93.33	93.32 (6.68)	764	10441
17	93.32	93.37	93.31	93.37	93.36 (6.64)	1709	10838
18	93.35	93.35	93.28	93.29	93.29 (6.71)	1614	11007
19	93.28	93.44	93.28	93.44	93.42 (6.58)	459	11062
20	93.41	93.43	93.38	93.41	93.42 (6.58)	1132	11322
21	93.41	93.47	93.41	93.45@.43	93.44 (6.56)	1137	11205
24	93.47	93.48	93.44	93.47	93.45 (6.55)	977	11593
25	93.47	93.50	93.43	93.45	93.44 (6.56)	1135	11845
26	93.46	93.49	93.45	93.49	93.49 (6.51)	1083	12155
27	Exchange Closed; Thanksgiving Day						
28	93.50	93.52	93.49	93.52	93.52 (6.48)	362	12067

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.49	93.53	93.48	93.53@.52	93.52 (6.48)	537	12150
2	93.52	93.63	93.51	93.63	93.61 (6.39)	1365	12099
3	93.66	93.68	93.59	93.59	93.59 (6.41)	613	12265
4	93.62	93.67	93.62	93.65	93.65 (6.35)	994	12069
5	93.71	93.72	93.58	93.58	93.58 (6.42)	1348	12387
8	93.60	93.68	93.58	93.64@.62A	93.62 (6.38)	1070	12345
9	93.67	93.67	93.62	93.62	93.62 (6.38)	786	12189
10	93.61	93.63	93.59	93.63	93.63 (6.37)	841	12529

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
11 ..	93.64	93.64	93.58	93.58@.60	93.58 (6.42)	751	12896
12 ..	93.59	93.63	93.59	93.62B@.63	93.62 (6.38)	1316	13246
15 ..	93.62	93.64	93.58	93.60@.59	93.60 (6.40)	1237	13507
16 ..	93.63	93.65	93.60	93.61@.60	93.60 (6.40)	647	13625
17 ..	93.64	93.65	93.63	93.65	93.64 (6.36)	1315	14049
18 ..	93.67	93.69	93.65	93.65	93.65 (6.35)	621	14044
19 ..	93.66	93.70	93.65	93.70	93.68 (6.32)	573	14697
22 ..	93.63	93.67	93.61	93.66	93.68 (6.32)	357	14262
23 ..	93.70	93.72	93.67	93.72	93.72 (6.28)	655	14330
24 ..	93.73	93.74	93.72	93.74	93.74 (6.26)	184	14364
25 ..	Exchange Closed; Christmas						
26 ..	93.73	93.75	93.73	93.74	93.74 (6.26)	45	14310
29 ..	93.73	93.73	93.66	93.68@.67	93.67 (6.33)	299	14273
30 ..	93.66	93.67	93.59	93.60	93.60 (6.40)	1033	14346
31 ..	93.62	93.66	93.56	93.56	93.57 (6.43)	806	14459

MARCH 1988 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
19 ..	91.82	91.82	91.82	91.82	91.79 (8.21)	10	10
20 ..	91.86	91.88	91.86	91.86A	91.84 (8.16)	123	125
21 ..	91.90	91.94B	91.87A	91.87A	91.85 (8.15)	25	150
24 ..	91.95	91.97B	91.92A	91.95	91.94 (8.06)	25	128
25 ..	91.97	91.97	91.93	91.93	91.92 (8.08)	78	200
26 ..	91.99	92.04	91.98	91.98	91.99 (8.01)	54	245
27 ..	92.12	92.21B	92.11A	92.15	92.14 (7.86)	123	277
28 ..	Exchange Closed; Good Friday						
31 ..	92.18	92.25B	92.18	92.21	92.25 (7.75)	5	279

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1 ..	92.40	92.40	92.21	92.21	92.25 (7.75)	25	293
2 ..	92.22	92.26	92.16	92.16	92.24 (7.76)	240	453
3 ..	92.23	92.27B	92.19A	92.25	92.19 (7.81)	177	528
4 ..	92.19	92.28	92.18A	92.25	92.24 (7.76)	285	751
7 ..	92.24	92.27	92.24	92.25A	92.26 (7.74)	213	921
8 ..	92.35	92.39B	92.34	92.35	92.40 (7.60)	275	1072
9 ..	92.51	92.53	92.45A	92.51	92.45 (7.55)	378	1391
10 ..	92.39	92.48	92.39	92.48	92.48 (7.52)	166	1483
11 ..	92.53	92.53	92.40A	92.43A	92.42 (7.58)	373	1596
14 ..	92.48	92.54B	92.48	92.54B	92.55 (7.45)	67	1635
15 ..	92.55	92.60B	92.46	92.48	92.47 (7.53)	239	1773
16 ..	92.57	92.62	92.57	92.60	92.60 (7.40)	299	1924
17 ..	92.42	92.52B	92.42	92.48	92.49 (7.51)	194	2053
18 ..	92.46	92.48	92.38A	92.40	92.38 (7.62)	72	2084
21 ..	92.33	92.34B	92.29A	92.29A	92.29 (7.71)	106	2094
22 ..	92.30	92.33B	92.17	92.17	92.18 (7.82)	62	2102
23 ..	92.10	92.10	91.94A	92.05A	92.05 (7.95)	343	2332
24 ..	91.97	92.07B	91.85	91.85	91.85 (8.15)	78	2346
25 ..	91.87	91.93B	91.77A	91.77A	91.77 (8.23)	132	2444
28 ..	91.83	91.98B	91.83	91.96	92.00 (8.00)	651	2330
29 ..	92.10	92.10	91.95A	92.06	91.98 (8.02)	73	2293
30 ..	92.00	92.02	91.96	92.02	92.01 (7.99)	119	2276

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1 ..	91.94	91.95	91.89	91.89	91.94 (8.06)	165	2314
2 ..	91.97	91.97	91.83A	91.94B	91.96 (8.04)	391	2415
5 ..	92.04	92.12B	92.02	92.08@.12B	92.14 (7.86)	59	2446
6 ..	92.10	92.10	92.02	92.02	92.05 (7.95)	388	2712
7 ..	91.96	91.99	91.96	91.99	92.00 (8.00)	174	2848
8 ..	91.99	92.08B	91.96A	92.08B	92.08 (7.92)	947	3339
9 ..	91.93	91.97	91.86	91.86A	91.87 (8.13)	344	3552
12 ..	91.74	91.88B	91.74	91.82A	91.83 (8.17)	154	3507
13 ..	91.79	91.95	91.78	91.94	91.91 (8.09)	325	3494
14 ..	91.93	91.95B	91.77A	91.83	91.79 (8.21)	170	3587
15 ..	91.73	91.73	91.59A	91.61	91.64 (8.36)	276	3819
16 ..	91.61	91.61	91.44A	91.48B	91.46 (8.54)	161	3832
19 ..	91.50	91.56B	91.37A	91.39	91.38 (8.62)	311	3886
20 ..	91.23	91.40B	91.20A	91.39@.40B	91.38 (8.62)	1083	4480
21 ..	91.43	91.47	91.33	91.37	91.40 (8.60)	468	4491
22 ..	91.50	91.52	91.42A	91.48	91.48 (8.52)	193	4434
23 ..	91.53	91.53	91.46A	91.53B	91.52 (8.48)	346	4424
26 ..	Exchange Closed; Memorial Day						
27 ..	91.63	91.67	91.58	91.67	91.65 (8.35)	513	4601
28 ..	91.64	91.66B	91.48A	91.53	91.50 (8.50)	193	4608
29 ..	91.4[illegible]	91.48B	91.33	91.36B	91.37 (8.63)	388	4583
30 ..	91.38	91.41B	91.32A	91.35	91.29 (8.71)	157	4477

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2 ..	91.31	91.31	91.01A	91.12	91.01 (8.99)	66	4512
3 ..	91.06	91.14	90.94	91.14	91.14 (8.86)	365	4528
4 ..	91.19	91.21	90.98A	91.01	91.00 (9.00)	123	4582
5 ..	91.01	91.15B	91.01	91.09	91.03 (8.97)	203	4653
6 ..	91.19	91.32B	91.18	91.32B	91.34 (8.66)	110	4613

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1988 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
9 ..	91.34	91.35B	91.16A	91.18	91.17 (8.83)	13	4612
10 ..	91.18	91.20	91.05	91.20@.17A	91.16 (8.84)	242	4602
11 ..	91.17	91.26	91.15	91.26	91.25 (8.75)	238	4669
12 ..	91.25	91.34B	91.21A	91.31	91.29 (8.71)	139	4714
13 ..	91.38	91.56	91.36	91.55	91.54 (8.46)	256	4804
16 ..	91.55	91.61	91.49A	91.50	91.51 (8.49)	171	4750
17 ..	91.61	91.65	91.58A	91.63	91.66 (8.34)	1173	3931
18 ..	91.68	91.73B	91.68	91.73B	91.74 (8.26)	96	3923
19 ..	91.64	91.64	91.58	91.59	91.61 (8.39)	311	4113
20 ..	91.71	91.73	91.60A	91.66B	91.69 (8.31)	222	4123
23 ..	91.67	91.73	91.66	91.72@.73	91.72 (8.28)	401	4281
24 ..	91.77	91.81	91.75	91.75	91.77 (8.23)	205	4376
25 ..	91.89	91.93B	91.81	91.81	91.83 (8.17)	245	4207
26 ..	91.82	91.85	91.80	91.85	91.84 (8.16)	455	4229
27 ..	91.90	91.96B	91.84	91.92B	91.91 (8.09)	823	4655
30 ..	91.98	92.00	91.94A	91.94A	91.94 (8.06)	420	4684

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1 ..	92.00	92.02	91.97	91.99B	91.99 (8.01)	471	4731
2 ..	91.95	92.02	91.95	91.99	92.00 (8.00)	325	4740
3 ..	92.04	92.13B	92.04	92.09	92.13 (7.87)	382	4887
4 ..	Exchange Closed; Independence Day						
7 ..	92.16	92.16	92.13	92.13	92.15 (7.85)	311	5007
8 ..	92.09	92.09	91.96	91.97	91.98 (8.02)	93	5036
9 ..	92.12	92.14B	92.08A	92.11	92.14 (7.86)	168	4992
10 ..	92.16	92.16	92.05	92.06	92.07 (7.93)	158	4976
11 ..	92.10	92.17	92.08	92.12	92.16 (7.84)	302	4970
14 ..	92.15	92.23	92.14A	92.23	92.24 (7.76)	203	4978
15 ..	92.27	92.33B	92.24	92.29	92.30 (7.70)	402	5088
16 ..	92.29	92.37B	92.28	92.36	92.34 (7.66)	131	5139
17 ..	92.32	92.35	92.28	92.34	92.33 (7.67)	145	5183
18 ..	92.31	92.37B	92.31	92.35	92.38 (7.62)	83	5199
21 ..	92.39	92.42B	92.39	92.40	92.42 (7.58)	23	5147
22 ..	92.33	92.47	92.31	92.41	92.40 (7.60)	160	5175
23 ..	92.27	92.29	92.25	92.26	92.25 (7.75)	224	5265
24 ..	92.25	92.29B	92.20	92.20	92.19 (7.81)	211	5258
25 ..	92.24	92.27	92.24	92.27	92.25 (7.75)	145	5324
28 ..	92.22	92.28	92.19A	92.20	92.20 (7.80)	171	5326
29 ..	92.26	92.36B	92.26	92.36B	92.36 (7.64)	351	5364
30 ..	92.38	92.41	92.35	92.40	92.42 (7.58)	435	5573
31 ..	92.43	92.50B	92.41	92.50B	92.51 (7.49)	375	5577

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1 ..	92.52	92.55B	92.42	92.46	92.47 (7.53)	162	5608
4 ..	92.44	92.56B	92.44	92.56B	92.55 (7.45)	633	5943
5 ..	92.50	92.50	92.45	92.46	92.45 (7.55)	289	6029
6 ..	92.45	92.47B	92.39	92.42	92.42 (7.58)	248	6115
7 ..	92.38	92.46B	92.33	92.46B	92.44 (7.56)	494	6308
8 ..	92.46	92.49	92.45	92.46	92.45 (7.55)	255	6422
11 ..	92.49	92.52B	92.47	92.51	92.52 (7.48)	791	6291
12 ..	92.58	92.60	92.55	92.60	92.60 (7.40)	647	6251
13 ..	92.61	92.68	92.59	92.67@.68	92.68 (7.32)	285	6272
14 ..	92.57	92.65	92.57	92.63	92.66 (7.34)	154	6322
15 ..	92.71	92.71	92.66	92.70	92.68 (7.32)	490	6287
18 ..	92.67	92.67	92.65	92.66	92.68 (7.32)	103	6259
19 ..	92.71	92.82	92.71	92.81	92.80 (7.20)	767	6612
20 ..	92.82	92.88	92.82	92.84	92.84 (7.16)	422	6589
21 ..	92.90	92.99	92.88	92.98	92.96 (7.04)	572	6609
22 ..	92.94	92.95	92.87	92.89	92.90 (7.10)	403	6616
25 ..	92.91	92.98B	92.90	92.96	93.00 (7.00)	191	6622
26 ..	93.05	93.09	93.00	93.07	93.07 (6.93)	428	6589
27 ..	93.03	93.03	92.95A	92.96	92.96 (7.04)	629	6688
28 ..	92.98	93.07	92.94A	92.99@93.00	93.00 (7.00)	441	6682
29 ..	93.10	93.14B	93.01	93.07	93.06 (6.94)	491	6658

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day						
2 ..	93.08	93.08	92.94A	92.94A	92.94 (7.06)	352	6690
3 ..	92.82	92.83	92.75A	92.78	92.81 (7.19)	1319	7066
4 ..	92.87	92.93B	92.81	92.92	92.88 (7.12)	414	7160
5 ..	92.81	92.81	92.61	92.63B	92.63 (7.37)	352	7323
8 ..	92.52	92.56B	92.48A	92.52	92.48 (7.52)	478	7353
9 ..	92.55	92.57B	92.49	92.52	92.52 (7.48)	202	7489
10 ..	92.56	92.58	92.54	92.55	92.56 (7.44)	632	7416
11 ..	92.44	92.46	92.39	92.39	92.40 (7.60)	899	7205
12 ..	92.37	92.58B	92.37	92.40	92.42 (7.58)	565	7487
15 ..	92.54	92.57	92.47	92.49	92.50 (7.50)	746	7808
16 ..	92.42	92.48	92.40	92.47	92.49 (7.51)	286	7985
17 ..	92.44	92.53	92.44	92.46	92.46 (7.54)	1656	8132
18 ..	92.54	92.57	92.33A	92.35	92.34 (7.66)	650	7413
19 ..	92.37	92.38B	92.32	92.32	92.32 (7.68)	217	7284
22 ..	92.39	92.41B	92.36	92.40	92.40 (7.60)	220	7303
23 ..	92.43	92.47	92.34	92.34	92.36 (7.64)	294	7339

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
MARCH 1988 FUTURES CONTRACT
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
24..	92.38	92.50	92.38	92.48	92.49 (7.51)	299	7341
25..	92.57	92.60	92.42	92.48	92.49 (7.51)	523	7234
26..	92.44	92.54B	92.40A	92.48	92.52 (7.48)	219	7330
29..	92.39	92.44	92.37A	92.43	92.43 (7.57)	356	7273
30..	92.46	92.51B	92.41A	92.48	92.51 (7.49)	209	7265

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.59	92.60B	92.52	92.52	92.54 (7.46)	395	7150
2..	92.52	92.52	92.49A	92.51	92.51 (7.49)	373	7056
3..	92.52	92.75B	92.52	92.71	92.75 (7.25)	560	6995
6..	92.77	92.78	92.75	92.78	92.77 (7.23)	255	7112
7..	92.78	92.81	92.76	92.81	92.81 (7.19)	172	7090
8..	92.76	92.87B	92.76	92.80A	92.78 (7.22)	237	7081
9..	92.76	92.81B	92.75	92.81B	92.80 (7.20)	256	7223
10..	92.76	92.79B	92.74	92.78	92.77 (7.23)	120	7241
13..	....	....	92.72A	92.77N	92.74 (7.26)	....	7241
14..	92.75	92.76	92.70	92.70	92.69 (7.31)	239	7131
15..	92.69	92.70	92.64	92.66	92.66 (7.34)	383	7213
16..	92.68	92.68	92.61A	92.61A	92.62 (7.38)	137	7252
17..	92.57	92.60	92.54A	92.56	92.54 (7.46)	392	7220
20..	92.49	92.52	92.47	92.51	92.52 (7.48)	377	7222
21..	92.56	92.59	92.56	92.59	92.57 (7.43)	85	7202
22..	92.55	92.67	92.53A	92.67	92.67 (7.33)	662	7339
23..	92.71	92.74B	92.67	92.67	92.67 (7.33)	650	7348
24..	92.66	92.67	92.61	92.61	92.60 (7.40)	169	7398
27..	92.57	92.70	92.57	92.68	92.68 (7.32)	595	7542
28..	92.71	92.74	92.65	92.72	92.71 (7.29)	524	7669
29..	92.69	92.77B	92.69	92.74	92.74 (7.26)	465	7777
30..	92.89	92.93	92.83	92.83	92.84 (7.16)	664	7673
31..	92.89	92.89	92.80	92.84	92.82 (7.18)	565	7715

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.87	92.90	92.86A	92.87	92.85 (7.15)	241	7708
4..	92.83	92.89B	92.83	92.87	92.87 (7.13)	210	7735
5..	92.90	92.91	92.86A	92.87	92.88 (7.12)	482	7934
6..	92.88	92.88	92.82A	92.84	92.83 (7.17)	348	8003
7..	92.77	92.81	92.76	92.77	92.78 (7.22)	481	8225
10..	92.75	92.79	92.75	92.78	92.79 (7.21)	538	8332
11..	92.83	92.83	92.80	92.80	92.81 (7.19)	139	8426
12..	92.83	92.86	92.82	92.84	92.85 (7.15)	808	8616
13..	92.91	92.92	92.87	92.89	92.89 (7.11)	448	8622
14..	92.87	92.95	92.87	92.92	92.93 (7.07)	302	8580
17..	92.94	92.98	92.93A	92.97	92.98 (7.02)	568	8651
18..	92.97	92.97	92.89	92.90	92.91 (7.09)	863	8759
19..	92.94	93.04B	92.94	93.03	93.04 (6.96)	956	8772
20..	93.04	93.04	93.00	93.02	93.04 (6.96)	507	8759
21..	93.05	93.09	93.05	93.06	93.06 (6.94)	788	9028
24..	93.09	93.10	93.05	93.08	93.07 (6.93)	612	9198
25..	93.10	93.13	93.05	93.07	93.06 (6.94)	912	9364
26..	93.08	93.11B	93.06	93.11B	93.12 (6.88)	679	9346
27..	Exchange Closed; Thanksgiving Day						
28..	93.12	93.17	93.12	93.17	93.16 (6.84)	514	9377

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.14	93.17B	93.12	93.15	93.17 (6.83)	473	9406
2..	93.17	93.28	93.16A	93.28	93.28 (6.72)	1131	9519
3..	93.32	93.35	93.27	93.27	93.26 (6.74)	766	9743
4..	93.31	93.34	93.31	93.33	93.33 (6.67)	1325	9700
5..	93.40	93.40	93.25	93.26	93.27 (6.73)	1010	9713
8..	93.30	93.38	93.28	93.32@.31	93.34 (6.66)	619	9780
9..	93.38	93.39	93.33	93.33A	93.34 (6.66)	436	9678
10..	93.33	93.34	93.29	93.34	93.34 (6.66)	819	9766
11..	93.33	93.33	93.27	93.29@.27	93.29 (6.71)	626	9721
12..	93.32	93.33	93.30	93.33	93.33 (6.67)	812	9825
15..	93.31	93.35	93.30A	93.31@.30A	93.31 (6.69)	964	10142
16..	93.33	93.35	93.32	93.32	93.31 (6.69)	408	10104
17..	93.35	93.36	93.33	93.35	93.35 (6.65)	1119	10373
18..	93.40	93.40	93.36	93.37@.36A	93.35 (6.65)	662	10390
19..	93.35	93.40	93.35	93.40	93.38 (6.62)	505	10361
22..	93.33	93.37	93.32	93.37	93.39 (6.61)	631	10169
23..	93.41	93.46	93.38	93.46@.44	93.45 (6.55)	557	10078
24..	93.46	93.49	93.46	93.49	93.48 (6.52)	151	10150
25..	Exchange Closed; Christmas						
26..	93.49	93.50	93.47A	93.50	93.49 (6.51)	60	10086
29..	93.48	93.48	93.41A	93.42	93.43 (6.57)	461	10152
30..	93.42	93.43	93.35	93.35	93.35 (6.65)	1032	10101
31..	93.36	93.41	93.30A	93.30A	93.31 (6.69)	630	10259

JUNE 1988 FUTURES CONTRACT
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17..	91.30	91.39	91.30	91.38	91.39 (8.61)	803	668

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1988 FUTURES CONTRACT
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
18..	91.42	91.47B	91.42	91.47B	91.48 (8.52)	10	663
19..	91.32	91.37B	91.32	91.34	91.35 (8.65)	195	718
20..	91.45	91.47B	91.40A	91.42	91.43 (8.57)	50	733
23..	91.41	91.46	91.40A	91.46	91.46 (8.54)	114	736
24..	91.53	91.53	91.49A	91.51	91.51 (8.49)	150	889
25..	91.64@.63	91.66B	91.56A	91.58	91.57 (8.43)	83	949
26..	91.55	91.59	91.55	91.56	91.58 (8.42)	368	1142
27..	91.65	91.70B	91.59A	91.63	91.65 (8.35)	557	1435
30..	91.72	91.72	91.68	91.68	91.68 (8.32)	67	1467

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	91.75	91.75	91.71	91.71	91.73 (8.27)	83	1467
2..	91.70	91.76B	91.69	91.74	91.74 (8.26)	83	1458
3..	91.85	91.85	91.81	91.84	91.87 (8.13)	103	1513
4..	Exchange Closed; Independence Day						
7..	91.88	91.91B	91.87A	91.88	91.89 (8.11)	34	1546
8..	91.84	91.84	91.71A	91.72	91.72 (8.28)	135	1621
9..	91.78	91.88B	91.78	91.85	91.88 (8.12)	158	1622
10..	91.91	91.91	91.78	91.78	91.80 (8.20)	30	1627
11..	91.87	91.90	91.85	91.90	91.90 (8.10)	64	1632
14..	91.89	91.96	91.88	91.96	91.98 (8.02)	329	1871
15..	92.01	92.07B	91.97	91.99	92.04 (7.96)	150	1873
16..	92.02	92.10B	92.02	92.09	92.08 (7.92)	87	1831
17..	92.06	92.08B	92.02	92.05	92.07 (7.93)	146	1865
18..	....	92.11B	92.05A	92.07N	92.12 (7.88)	5	1910
21..	92.11	92.15B	92.11	92.13	92.16 (7.84)	21	1785
22..	92.08	92.20B	92.06	92.12A	92.15 (7.85)	158	1872
23..	92.07	92.07	92.00	92.01	92.00 (8.00)	267	1994
24..	92.02	92.04B	91.95	91.95A	91.94 (8.06)	165	1973
25..	92.01	92.01	92.00	92.00	92.00 (8.00)	113	2033
28..	91.95	92.03	91.95	91.96	91.95 (8.05)	409	2282
29..	92.01	92.12B	92.01	92.12B	92.11 (7.89)	101	2340
30..	92.15	92.16B	92.11	92.16B	92.17 (7.83)	270	2370
31..	92.18	92.24	92.17A	92.24	92.26 (7.74)	183	2465

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.26	92.29B	92.16	92.16	92.22 (7.78)	120	2472
4..	92.19	92.32B	92.19	92.32B	92.30 (7.70)	416	2676
5..	92.25	92.26	92.21	92.21	92.20 (7.80)	300	2720
6..	92.22	92.23B	92.14	92.14	92.17 (7.83)	379	2859
7..	92.08	92.20B	92.08	92.20B	92.18 (7.82)	363	3012
8..	92.20	92.22	92.19	92.19	92.18 (7.82)	228	2979
11..	92.21	92.24	92.21	92.24	92.25 (7.75)	127	2986
12..	92.32	92.33B	92.27	92.27	92.33 (7.67)	94	3015
13..	92.35	92.39	92.31	92.39	92.40 (7.60)	209	3075
14..	92.31	92.38	92.30A	92.38	92.38 (7.62)	193	3016
15..	92.41	92.43B	92.39A	92.41	92.41 (7.59)	225	3213
18..	92.39	92.40	92.38	92.40	92.40 (7.60)	50	3135
19..	92.42	92.53	92.42	92.52	92.52 (7.48)	307	3279
20..	92.53	92.60	92.53	92.56	92.55 (7.45)	293	3296
21..	92.58	92.70	92.58	92.67	92.68 (7.32)	422	3504
22..	92.65	92.66B	92.58	92.63	92.62 (7.38)	68	3412
25..	92.63	92.68B	92.62	92.63	92.71 (7.29)	124	3459
26..	92.76	92.78	92.71	92.75	92.76 (7.24)	372	3537
27..	92.66	92.67	92.63	92.65	92.64 (7.36)	354	3440
28..	92.66	92.72	92.63A	92.65B@.68	92.66 (7.34)	238	3544
29..	92.78	92.79B	92.65	92.71B	92.70 (7.30)	220	3628

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	92.68	92.69	92.54	92.56B	92.55 (7.45)	230	3775
3..	92.43	92.44	92.35	92.43	92.42 (7.58)	845	4353
4..	92.49	92.55	92.42A	92.49	92.50 (7.50)	269	4438
5..	92.24	92.30	92.23	92.25	92.24 (7.76)	368	4475
8..	92.11	92.20	92.09A	92.12	92.10 (7.90)	605	4565
9..	92.13	92.17B	92.11	92.13	92.14 (7.86)	114	4607
10..	92.18	92.19	92.15A	92.18	92.18 (7.82)	310	4616
11..	92.07	92.07	92.00A	92.02	92.03 (7.97)	663	4642
12..	92.03	92.21B	92.02A	92.06A	92.06 (7.94)	553	4881
15..	92.17	92.21	92.11	92.13	92.14 (7.86)	705	5194
16..	92.04	92.12	92.04	92.10@.11B	92.12 (7.88)	345	5319
17..	92.07	92.17	92.07	92.09B	92.09 (7.91)	1306	5154
18..	92.15	92.22	91.96A	91.98	91.98 (8.02)	806	4870
19..	92.02	92.02	91.96A	91.98	91.96 (8.04)	188	4835
22..	92.01	92.05	92.00	92.04	92.04 (7.96)	267	4882
23..	92.08	92.10B	91.98A	92.07	91.98 (8.02)	81	4917
24..	92.00	92.14	92.00	92.12	92.11 (7.89)	305	4935
25..	92.19	92.21B	92.04	92.12	92.11 (7.89)	475	4940
26..	92.03	92.17	92.02A	92.15B	92.13 (7.87)	224	4863
29..	92.01	92.04	91.97	92.04	92.04 (7.96)	376	4732
30..	92.06	92.11B	92.05	92.09	92.12 (7.88)	117	4691

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
JUNE 1988 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.18	92.21B	92.13	92.15	92.15 (7.85)	548	4776
2..	92.13	92.13	92.10	92.12	92.12 (7.88)	301	4975
3..	92.25	92.37B	92.25	92.35	92.36 (7.64)	692	4769
6..	92.39	92.40	92.37	92.38	92.38 (7.62)	314	4762
7..	92.40	92.42	92.38	92.42	92.42 (7.58)	282	4671
8..	92.38	92.49B	92.38	92.41A	92.40 (7.60)	203	4704
9..	92.38	92.43B	92.38	92.42B	92.42 (7.58)	118	4698
10..	92.37	92.41B	92.36	92.38	92.39 (7.61)	60	4695
13..	....	....	92.34A	92.39N	92.35 (7.65)	1	4695
14..	92.35	92.37	92.32	92.32	92.31 (7.69)	323	4857
15..	92.30	92.32	92.24	92.25	92.26 (7.74)	506	4971
16..	92.28	92.28	92.21A	92.21A	92.22 (7.78)	98	4960
17..	92.17	92.20	92.15	92.16	92.14 (7.86)	281	4883
20..	92.09	92.13B	92.08	92.11	92.13 (7.87)	186	4876
21..	92.17	92.20	92.17	92.18	92.18 (7.82)	158	4828
22..	92.16	92.29	92.15	92.29	92.28 (7.72)	255	4854
23..	92.30	92.34	92.26A	92.28	92.28 (7.72)	190	4932
24..	92.26	92.28	92.19	92.19	92.21 (7.79)	274	5120
27..	92.19	92.30	92.18	92.28	92.29 (7.71)	478	5063
28..	92.29	92.34	92.26	92.33	92.32 (7.68)	411	5280
29..	92.30	92.37	92.29	92.34	92.35 (7.65)	361	5369
30..	92.48	92.52	92.43	92.43	92.44 (7.56)	308	5392
31..	92.49	92.49	92.40	92.42	92.42 (7.58)	201	5411

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.47	92.51	92.47	92.47	92.46 (7.54)	216	5417
4..	92.45	92.50B	92.44A	92.48	92.48 (7.52)	168	5455
5..	92.49	92.52	92.46	92.49	92.49 (7.51)	546	5441
6..	92.49	92.49	92.43A	92.47	92.45 (7.55)	493	5640
7..	92.39	92.42	92.38	92.38	92.39 (7.61)	277	5706
10..	92.37	92.41	92.37	92.41	92.41 (7.59)	392	5659
11..	92.43	92.44B	92.42	92.42	92.43 (7.57)	36	5664
12..	92.45	92.49	92.45	92.46	92.47 (7.53)	445	5701
13..	92.54	92.54	92.48A	92.51B	92.50 (7.50)	243	5748
14..	92.48	92.55B	92.48	92.54	92.54 (7.46)	71	5737
17..	92.55	92.59B	92.54	92.58	92.59 (7.41)	485	5599
18..	92.58	92.59	92.50	92.51@.50	92.52 (7.48)	708	5747
19..	92.56	92.65	92.56	92.65	92.65 (7.35)	375	5662
20..	92.64	92.65	92.62	92.64	92.66 (7.34)	124	5589
21..	92.70	92.71B	92.68	92.68	92.68 (7.32)	277	5671
24..	92.69	92.71B	92.67	92.70	92.69 (7.31)	296	5689
25..	92.73	92.73	92.67	92.68	92.68 (7.32)	332	5697
26..	92.70	92.73B	92.67	92.73B	92.74 (7.26)	687	6116
27..	Exchange Closed; Thanksgiving Day						
28..	92.74	92.78	92.74	92.78	92.78 (7.22)	158	6105

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.75	92.82	92.74	92.82	92.80 (7.20)	296	5960
2..	92.81	92.93B	92.79	92.93B	92.93 (7.07)	1154	6160
3..	92.97	93.00	92.89	92.89@.90	92.91 (7.09)	902	6359
4..	92.95	93.00	92.95	92.99A	92.99 (7.01)	671	6373
5..	93.06	93.06	92.93	92.93	92.94 (7.06)	594	6426
8..	92.98	93.07	92.96A	93.04A@.01	93.03 (6.97)	166	6456
9..	93.08	93.08	93.03	93.03	93.03 (6.97)	200	6299
10..	93.02	93.03B	92.97	93.03B	93.03 (6.97)	971	6564
11..	93.02	93.02	92.94	92.94@.96B	92.97 (7.03)	700	6582
12..	92.99	93.01	92.97	93.00@.01	93.01 (6.99)	811	6418
15..	92.98	93.03	92.97	92.97	92.99 (7.01)	586	6550
16..	93.01	93.04	92.99	92.99	92.99 (7.01)	405	6484
17..	93.02	93.03	93.01	93.02	93.02 (6.98)	215	6488
18..	93.06	93.06	93.01	93.01	93.01 (6.99)	347	6510
19..	93.01	93.05	93.00	93.04B	93.03 (6.97)	843	6828
22..	92.97	93.03B	92.96	93.02	93.05 (6.95)	331	6678
23..	93.05	93.12	93.04	93.12B	93.12 (6.88)	231	6654
24..	93.14	93.16B	93.14	93.16B	93.16 (6.84)	87	6672
25..	Exchange Closed; Christmas						
26..	....	93.17B	93.15A	93.16N	93.18 (6.82)	19	6643
29..	93.17	93.17	93.10A	93.13	93.13 (6.87)	281	6639
30..	93.11	93.12	93.03	93.04B	93.04 (6.96)	493	6738
31..	93.07	93.08B	92.98	92.99A@.98	92.99 (7.01)	207	6833

SEPTEMBER 1988 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
16..	91.70	91.75B	91.70	91.75B	91.76 (8.24)	6	6
17..	91.71	91.81	91.71	91.75	91.73 (8.27)	698	532
18..	91.80	91.87	91.64	91.64	91.63 (8.37)	124	606
19..	91.67	91.67	91.61A	91.62	91.61 (8.39)	120	672
22..	91.69	91.69	91.66	91.69	91.69 (8.31)	80	704
23..	91.71	91.74B	91.63A	91.71	91.61 (8.39)	43	738
24..	91.64	91.78B	91.64	91.76	91.74 (8.26)	339	957
25..	91.84	91.85	91.67	91.74	91.74 (8.26)	343	1177
26..	91.70	91.79	91.65A	91.76	91.76 (8.24)	106	1150

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
SEPTEMBER 1988 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
29..	91.63	91.66B	91.61	91.63	91.67 (8.33)	252	1338
30..	91.72	91.73B	91.66A	91.67	91.75 (8.25)	62	1368

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	91.81	91.83B	91.76	91.76	91.78 (8.22)	244	1559
2..	91.75	91.76	91.74A	91.75	91.75 (8.25)	212	1722
3..	91.84	92.01B	91.84	91.95	91.99 (8.01)	158	1503
6..	92.01	92.02	92.01	92.02	92.01 (7.99)	35	1834
7..	92.03	92.06B	92.03	92.06B	92.05 (7.95)	222	2014
8..	92.03	92.14	92.03	92.05A	92.03 (7.97)	310	2146
9..	92.02	92.07B	92.02	92.07B	92.06 (7.94)	69	2166
10..	92.03	92.05B	92.02	92.02	92.03 (7.97)	43	2166
13..	91.99	91.99	91.98	91.98	91.98 (8.02)	85	2141
14..	91.99	92.00	91.95	91.95	91.94 (8.06)	439	2201
15..	91.95	91.95	91.88	91.88	91.89 (8.11)	228	2401
16..	91.88	91.90	91.85A	91.85A	91.84 (8.16)	75	2415
17..	91.80	91.83	91.78	91.78	91.76 (8.24)	229	2484
20..	91.71	91.76	91.70A	91.76	91.75 (8.25)	98	2521
21..	91.80	91.82	91.80	91.82	91.80 (8.20)	99	2520
22..	91.80	91.90B	91.78A	91.90B	91.90 (8.10)	97	2544
23..	91.92	91.96	91.87	91.89	91.90 (8.10)	216	2634
24..	91.88	91.90	91.81	91.81	91.83 (8.17)	269	2789
27..	91.80	91.92	91.80	91.91A	91.91 (8.09)	422	3031
28..	91.91	91.96	91.88	91.94B	91.94 (8.06)	431	3238
29..	91.95	92.00	91.92	91.97	91.97 (8.03)	198	3287
30..	92.10	92.17	92.05	92.05	92.06 (7.94)	314	3373
31..	92.09	92.10B	92.02	92.05	92.04 (7.96)	257	3576

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.09	92.13	92.09	92.13	92.08 (7.92)	41	3575
4..	92.09	92.11	92.07A	92.11	92.10 (7.90)	126	3603
5..	92.12	92.14	92.10	92.11	92.11 (7.89)	393	3591
6..	92.11	92.11	92.05A	92.09	92.07 (7.93)	423	3905
7..	92.02	92.05	92.00	92.01	92.01 (7.99)	474	4043
10..	92.00	92.04	91.99	92.04	92.03 (7.97)	248	4127
11..	92.06	92.06	92.05	92.06	92.05 (7.95)	28	4099
12..	92.08	92.11	92.07	92.07	92.09 (7.91)	279	4080
13..	92.14	92.15	92.10A	92.12	92.11 (7.89)	270	4153
14..	92.12	92.16	92.11	92.15	92.15 (7.85)	244	4043
17..	92.17	92.22B	92.15	92.22B	92.21 (7.79)	570	4074
18..	92.20	92.20	92.12	92.12	92.14 (7.86)	991	4166
19..	92.17	92.28	92.17	92.27	92.27 (7.73)	311	4294
20..	92.26	92.29	92.23	92.28@.29	92.28 (7.72)	180	4381
21..	92.31	92.34	92.30	92.30	92.30 (7.70)	595	4415
24..	92.31	92.33	92.28	92.33	92.31 (7.69)	474	4486
25..	92.35	92.35	92.30	92.31	92.30 (7.70)	436	4684
26..	92.30	92.35	92.30	92.34B	92.36 (7.64)	402	4785
27..	Exchange Closed; Thanksgiving Day						
28..	92.37	92.42B	92.37	92.40	92.40 (7.60)	173	4840

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	92.36	92.44B	92.36	92.43	92.43 (7.57)	516	4885
2..	92.42	92.57B	92.42	92.57B	92.57 (7.43)	718	4919
3..	92.63	92.65	92.56	92.56	92.56 (7.44)	413	4969
4..	92.60	92.66	92.60	92.65B	92.64 (7.36)	545	4892
5..	92.71	92.72	92.60	92.60@.61	92.61 (7.39)	678	4760
8..	92.64	92.74B	92.62	92.69A	92.72 (7.28)	304	4831
9..	92.72	92.77	92.71	92.71	92.71 (7.29)	340	4687
10..	92.70	92.70	92.65	92.70	92.71 (7.29)	863	4929
11..	92.69	92.70B	92.63	92.64	92.64 (7.36)	433	4921
12..	92.65	92.69B	92.65	92.68@.69B	92.68 (7.32)	351	4925
15..	92.66	92.71B	92.65	92.65	92.66 (7.34)	702	5048
16..	92.68	92.70	92.66	92.66	92.66 (7.34)	751	4805
17..	92.68	92.70	92.68	92.68	92.68 (7.32)	958	4891
18..	92.71	92.71	92.66	92.66	92.66 (7.34)	292	4939
19..	92.66	92.70	92.65	92.70	92.67 (7.33)	647	5218
22..	92.60	92.69	92.60	92.69	92.70 (7.30)	929	4748
23..	92.71	92.79	92.69	92.79	92.78 (7.22)	835	4583
24..	92.77	92.83	92.77	92.83	92.83 (7.17)	155	4568
25..	Exchange Closed; Christmas						
26..	92.84	92.85B	92.83A	92.84	92.86 (7.14)	38	4539
29..	92.86	92.86	92.78	92.81	92.81 (7.19)	82	4541
30..	92.80	92.82	92.71	92.72	92.72 (7.28)	519	4419
31..	92.73	92.76B	92.66A	92.66A	92.66 (7.34)	294	4487

DECEMBER 1988 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
16..	92.37	92.37	92.33	92.33	92.33 (7.67)	242	207
17..	92.36	92.38	92.34	92.35B	92.35 (7.65)	587	684
18..	92.36	92.38B	92.32	92.32	92.32 (7.68)	149	742
19..	92.31	92.34	92.31	92.34	92.32 (7.68)	197	888

(Continued in Next Column)

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES PRICES
DECEMBER 1988 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price I.M.M. Index (Add-On %)	Volume (Trades Cleared)	Open Interest
22	92.25	92.36	92.25	92.35	92.37 (7.63)	474	1195
23	92.40	92.46	92.35	92.45@.46	92.45 (7.55)	1030	1535
24	92.47	92.50	92.47	92.50	92.50 (7.50)	111	1611
25	Exchange Closed: Christmas						
26	92.52	92.52	92.52	92.52	92.53 (7.47)	21	1603
29	92.54	92.54	92.46	92.47	92.49 (7.51)	69	1597
30	92.48	92.50B	92.39	90.40B	92.40 (7.60)	126	1624
31	92.42	92.43B	92.34	92.35	92.33 (7.67)	163	1702

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	48,250	30,946	....	30,389	42,868	Closed	57,131	....	38,535
2	18,855	....	....	44,326	37,819	54,400	22,066	....	53,758	33,867	....	44,291
3	23,559	25,923	40,223	31,077	....	67,955	27,207	....	96,109	74,375	37,896	47,737
4	....	37,190	58,470	61,322	....	84,310	Closed	26,461	73,135	....	37,550	49,440
5	....	46,691	52,780	....	31,008	60,228	....	38,086	85,661	....	36,188	89,315
6	15,321	54,436	60,032	....	44,486	52,730	....	37,454	....	40,228	38,701	....
7	24,599	70,154	44,678	36,192	36,034	....	25,606	38,586	....	39,167	68,623	....
8	80,182	....	....	44,555	35,332	....	51,671	32,753	68,588	53,447	....	86,311
9	77,358	....	....	42,756	57,832	53,399	44,815	....	52,915	35,839	....	39,743
10	39,318	30,104	30,565	28,602	....	50,662	36,640	....	44,808	38,133	53,189	29,493
11	....	44,589	28,379	27,509	....	48,068	40,189	35,173	73,369	....	12,414	46,231
12	....	24,949	28,439	....	53,859	64,492	....	40,133	98,975	....	39,366	59,352
13	38,662	26,861	32,994	....	69,222	63,244	....	61,249	....	7,419	40,140	....
14	42,855	43,082	27,838	21,430	46,341	....	26,757	48,881	....	39,900	40,363	....
15	74,199	....	....	32,822	83,917	....	42,365	34,605	50,957	53,486	....	50,223
16	54,007	....	....	36,699	62,331	55,048	31,994	....	51,649	41,555	....	34,177
17	34,271	Closed	29,054	60,435	....	52,028	28,954	....	43,090	61,495	40,053	26,827
18	....	40,797	31,697	23,424	....	40,222	18,008	22,319	88,968	....	47,985	28,505
19	....	59,157	20,938	....	38,258	41,700	....	51,686	61,109	....	58,206	17,373
20	9,802	39,325	17,113	....	68,741	43,805	....	45,865	....	45,339	62,351	....
21	36,056	35,166	19,928	30,389	60,245	....	12,814	44,707	....	32,677	56,329	....
22	54,595	....	....	52,668	44,777	....	40,413	40,063	29,922	57,727	....	20,558
23	34,705	....	....	67,171	19,402	26,589	47,720	....	48,161	54,667	....	21,333
24	42,038	50,811	19,747	66,303	....	36,504	44,079	....	57,351	22,439	40,759	5,635
25	....	33,438	22,019	47,786	....	32,977	17,034	26,474	63,499	....	64,779	Closed
26	....	30,621	15,873	....	Closed	34,571	....	35,512	49,379	....	44,164	2,130
27	25,183	54,263	28,494	....	25,023	29,422	....	37,456	....	24,764	Closed	....
28	30,799	77,530	Closed	42,548	36,925	....	35,889	51,473	....	42,505	17,224	....
29	41,803	....	....	49,253	55,016	....	49,749	55,420	43,638	45,570	....	18,487
30	46,324	....	....	38,222	45,098	25,720	35,567	....	53,688	88,713	....	27,759
31	41,998	....	18,634	....	....	....	45,385	....	....	56,251	....	23,345
Total	888,489	825,087	627,895	933,739	982,612	1,018,074	755,291	847,224	1,288,729	1,046,694	836,280	774,800
Average	40,386	43,426	31,395	42,443	46,791	48,480	34,331	40,344	61,368	45,508	44,015	35,218

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	145,477	164,906	....	156,251	176,043	Closed	217,542	....	231,586
2	122,617	....	....	144,931	167,076	174,250	155,917	....	208,423	219,543	....	229,697
3	121,221	143,790	154,799	145,052	....	174,683	158,772	....	211,986	219,797	224,457	228,386
4	....	144,633	157,294	149,835	....	176,641	Closed	174,450	212,067	....	226,069	227,954
5	....	146,115	157,523	....	165,453	176,240	....	175,674	217,904	....	225,352	230,852
6	121,858	146,798	156,515	....	165,732	175,704	....	177,800	....	220,351	226,634	....
7	122,166	151,777	156,464	151,342	167,267	....	159,711	181,036	....	216,067	230,128	....
8	128,128	....	....	154,886	168,204	....	162,179	180,582	218,840	218,535	....	232,183
9	132,365	....	....	152,549	169,272	177,899	161,500	....	215,086	223,277	....	230,881
10	133,106	153,097	158,297	153,659	....	180,033	162,522	....	216,815	221,330	229,872	231,998
11	....	155,131	157,854	155,750	....	178,124	162,944	181,443	217,718	....	229,149	233,243
12	....	153,133	159,524	....	172,626	177,365	....	180,428	222,076	....	227,684	234,019
13	133,653	153,426	159,813	....	172,125	173,038	....	185,361	....	219,868	226,947	....
14	135,458	152,879	160,011	153,410	174,312	....	164,062	186,732	....	217,753	224,797	....
15	138,244	....	....	153,508	177,615	....	165,106	185,797	223,814	218,250	....	234,868
16	138,451	....	....	157,666	176,624	173,609	164,111	....	199,471	220,721	....	204,769
17	139,444	Closed	159,168	161,224	....	148,933	160,720	....	201,857	220,839	225,642	205,459
18	....	151,417	131,721	161,116	....	150,908	159,984	185,349	208,083	....	226,110	206,999
19	....	153,852	133,555	....	175,362	153,465	....	186,765	211,387	....	224,234	206,557
20	139,570	154,116	134,262	....	175,534	152,031	....	189,650	....	220,448	226,159	....
21	141,046	154,759	134,872	163,661	173,435	....	158,328	194,126	....	215,339	225,621	....
22	141,678	....	....	165,096	173,004	....	160,237	192,746	211,780	214,474	....	206,188
23	142,939	....	....	167,377	171,249	152,512	162,259	....	213,094	217,778	....	206,567
24	141,044	153,834	134,790	166,566	....	151,065	167,443	....	213,434	218,913	230,596	207,472
25	....	152,913	136,260	165,094	....	151,934	167,656	192,382	216,290	....	234,803	Closed
26	....	153,054	136,454	....	Closed	154,355	....	195,784	212,748	....	236,432	207,121
27	141,652	155,213	140,401	....	170,027	155,261	....	198,959	....	219,883	Closed	....
28	140,589	155,284	Closed	165,077	171,151	....	167,940	200,620	....	224,252	234,299	....
29	140,347	....	....	163,025	172,840	....	172,771	203,503	214,286	224,226	....	209,443
30	144,606	....	....	164,042	173,888	155,916	171,705	....	216,633	223,333	....	211,000
31	145,278	....	142,707	....	....	....	171,476	....	....	227,364	....	214,401
Average	135,703	151,854	146,114	157,288	171,319	164,951	163,345	186,916	213,514	219,995	228,157	219,620

3-MONTH EURODOLLAR TIME DEPOSIT FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	28,109	....	....	31,502
17	....	Closed	....	....	....	27,049	....	....	6,638	....	....	7,025
18	....	....	29,125	....	....	3,336	....	....	237	....	....	59
19	....	....	....	....	....	....	....	....	70	....	....	....
20	....	....	5,358	....	....	27	....	....	....	....	....	....
21	....	....	17	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	31	....	....	....
23	....	....	....	....	....	24	....	....	3	....	....	....
24	....	....	....	....	....	26	....	....	[illegible]	....	....	7
25	....	....	1	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	2	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	34,501	....	....	30,464	....	....	35,146	....	....	38,593

1986 3-MTH EURODOLLAR
Daily Cash Market Price Range (Offer Side)

Date	JANUARY					FEBRUARY					MARCH				
	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	Closed					...	...	...	...	...	...	...	...	...	...
2	8.00	8.06	8.00	8.06	8.06	...	...	...	...	...	...	...	...	...	...
3	8.06	8.06	8.06	8.06	8.06	8.06	8.06	8.06	8.06	8.06	7.87	7.87	7.81	7.81	7.81
4	...	...	...	...	...	8.06	8.06	8.00	8.00	8.00	7.75	7.75	7.68	7.75	7.68
5	...	...	...	...	...	8.00	8.00	8.00	8.00	8.00	7.75	7.75	7.75	7.75	7.75
6	8.06	8.12	8.06	8.12	8.12	8.00	8.12	8.00	8.06	8.06	7.62	7.62	7.62	7.62	7.62
7	8.12	8.12	8.12	8.12	8.12	8.12	8.18	8.06	8.12	8.12	7.56	7.56	7.56	7.56	7.56
8	8.12	8.18	8.06	8.18	8.12	...	...	...	...	...	...	...	...	...	...
9	8.18	8.25	8.18	8.18	8.18	...	...	...	...	...	...	...	...	...	...
10	8.18	8.25	8.18	8.25	8.18	8.06	8.06	8.06	8.06	8.06	7.43	7.50	7.43	7.50	7.50
11	...	...	...	...	...	8.06	8.06	8.06	8.06	8.06	7.43	7.43	7.43	7.43	7.43
12	...	...	...	...	...	8.06	8.06	8.06	8.06	8.06	7.43	7.43	7.43	7.43	7.43
13	8.31	8.31	8.31	8.31	8.31	8.06	8.12	8.06	8.12	8.06	7.50	7.50	7.50	7.50	7.50
14	8.31	8.31	8.31	8.31	8.31	8.12	8.12	8.00	8.00	8.12	7.50	7.50	7.50	7.50	7.50
15	8.25	8.25	8.18	8.18	8.25	...	...	...	...	...	...	...	...	...	...
16	8.12	8.12	8.12	8.12	8.12	...	...	...	...	...	...	...	...	...	...
17	8.18	8.18	8.12	8.12	8.12	Closed					7.50	7.50	7.50	7.50	7.50
18	...	...	...	...	...	8.00	8.00	8.00	8.00	8.00	7.50	7.50	7.50	7.50	7.50
19	...	...	...	...	...	8.00	8.00	7.93	8.00	8.00	7.50	7.56	7.50	7.56	7.56
20	Closed					8.00	8.00	8.00	8.00	8.00	7.56	7.56	7.56	7.56	7.56
21	8.12	8.12	8.12	8.12	8.12	8.00	8.00	8.00	8.00	8.00	7.50	7.50	7.50	7.50	7.50
22	8.18	8.18	8.18	8.18	8.18	...	...	...	...	...	...	...	...	...	...
23	8.18	8.18	8.18	8.18	8.18	...	...	...	...	...	...	...	...	...	...
24	8.12	8.12	8.12	8.12	8.12	8.00	8.00	7.93	7.93	7.93	7.56	7.56	7.50	7.50	7.50
25	...	...	...	...	...	7.93	7.93	7.93	7.93	7.93	7.56	7.56	7.56	7.56	7.56
26	...	...	...	...	...	7.93	8.00	7.93	8.00	8.00	7.56	7.56	7.56	7.56	7.56
27	8.12	8.12	8.12	8.12	8.12	7.93	7.93	7.87	7.87	7.87	7.43	7.43	7.31	7.31	7.37
28	8.06	8.06	8.06	8.06	8.06	7.81	7.87	7.81	7.87	7.87	Closed				
29	8.06	8.06	8.06	8.06	8.06	...	...	...	...	...	...	...	...	...	...
30	8.06	8.06	8.06	8.06	8.06	...	...	...	...	...	...	...	...	...	...
31	8.06	8.06	8.06	8.06	8.06	...	...	...	...	...	7.37	7.37	7.37	7.37	7.37

Date	APRIL					MAY					JUNE				
	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	7.31	7.31	7.25	7.31	7.25	6.87	6.87	6.87	6.87	6.87	...	...	...	...	...
2	7.31	7.31	7.31	7.31	7.31	6.93	6.93	6.81	6.93	6.93	7.12	7.18	7.12	7.18	7.18
3	7.31	7.37	7.31	7.37	7.31	...	...	...	...	...	7.18	7.18	7.06	7.06	7.18
4	7.31	7.31	7.25	7.25	7.25	...	...	...	...	...	7.18	7.25	7.18	7.25	7.25
5	...	...	...	...	...	6.93	6.93	6.87	6.87	6.93	7.18	7.18	7.18	7.18	7.18
6	...	...	...	...	...	6.87	6.87	6.81	6.81	6.81	7.12	7.12	7.06	7.06	7.12
7	7.18	7.18	7.18	7.18	7.18	6.81	6.87	6.81	6.87	6.87	...	...	...	...	...
8	7.18	7.18	7.18	7.18	7.18	6.81	6.81	6.81	6.81	6.81	...	...	...	...	...
9	6.87	6.93	6.87	6.87	6.87	6.87	6.87	6.87	6.87	6.87	7.06	7.18	7.06	7.18	7.12
10	6.93	6.93	6.87	6.87	6.87	...	...	...	...	...	7.12	7.12	7.12	7.12	7.12
11	6.87	6.87	6.81	6.87	6.87	...	...	...	...	...	7.12	7.12	7.12	7.12	7.12
12	...	...	...	...	...	6.87	6.93	6.87	6.93	6.93	7.12	7.12	7.12	7.12	7.12
13	...	...	...	...	...	6.93	7.00	6.93	6.93	6.93	7.12	7.12	7.06	7.06	7.06
14	6.87	6.87	6.81	6.81	6.81	6.93	6.93	6.93	6.93	6.93	...	...	...	...	...
15	6.81	6.81	6.75	6.75	6.75	6.93	7.12	6.93	7.12	7.06	...	...	...	...	...
16	6.75	6.75	6.62	6.62	6.68	7.06	7.12	7.06	7.12	7.12	7.06	7.06	7.06	7.06	7.06
17	6.62	6.62	6.62	6.62	6.62	...	...	...	...	...	7.06	7.06	7.06	7.06	7.06
18	6.62	6.62	6.62	6.62	6.62	...	...	...	...	...	7.06	7.06	7.06	7.06	7.06
19	...	...	...	...	...	7.12	7.18	7.12	7.18	7.12	7.06	7.06	7.00	7.00	7.06
20	...	...	...	...	...	7.18	7.18	7.06	7.06	7.18	7.06	7.06	7.06	7.06	7.06
21	6.87	6.87	6.87	6.87	6.68	7.06	7.06	7.06	7.06	7.06	...	...	...	...	...
22	6.75	6.81	6.75	6.81	6.81	7.06	7.06	7.06	7.06	7.06	...	...	...	...	...
23	6.81	6.87	6.81	6.81	6.81	7.06	7.06	7.06	7.06	7.06	7.06	7.06	7.06	7.06	7.06
24	6.81	6.93	6.81	6.93	6.93	...	...	...	...	...	7.06	7.06	7.06	7.06	7.06
25	6.93	6.93	6.93	6.93	6.93	...	...	...	...	...	6.93	6.93	6.93	6.93	6.93
26	...	...	...	...	...	Closed					6.93	7.00	6.93	7.00	7.00
27	...	...	...	...	...	7.06	7.06	7.00	7.00	7.00	6.93	6.93	6.93	6.93	6.93
28	6.93	6.93	6.93	6.93	6.93	7.00	7.06	7.00	7.06	7.00	...	...	...	...	...
29	6.87	6.87	6.87	6.87	6.87	7.00	7.06	7.06	7.06	7.06	...	...	...	...	...
30	6.87	6.87	6.81	6.87	6.87	7.12	7.12	7.12	7.12	7.12	6.87	6.87	6.87	6.87	6.87
31	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

1986 3-MTH EURODOLLAR
Daily Cash Market Price Range (Offer Side)

	JULY					AUGUST					SEPTEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	...	...	...	...	...	6.50	6.50	6.43	6.43	6.43	Closed				
2	...	6.87	6.81	6.87	6.87	...	...	...	...	...	5.62	5.68	5.62	5.68	5.62
3	6.81	6.81	6.81	6.81	6.81	...	...	...	...	...	5.75	5.81	5.75	5.81	5.81
4	Closed					6.50	6.50	6.50	6.50	6.50	5.75	5.81	5.75	5.81	5.81
5	...	...	...	...	...	6.50	6.50	6.50	6.50	6.50	5.81	5.87	5.81	5.87	5.87
6	...	...	...	...	...	6.50	6.50	6.50	6.50	6.50	...	...	...	...	...
7	6.75	6.75	6.75	6.75	6.75	6.50	6.50	6.50	6.50	6.50	...	...	...	...	...
8	6.75	6.81	6.75	6.81	6.81	6.43	6.43	6.43	6.43	6.43	6.06	6.06	6.00	6.00	6.06
9	6.81	6.81	6.81	6.81	6.81	...	...	...	...	...	6.00	6.00	5.93	6.00	6.00
10	6.75	6.75	6.75	6.75	6.75	...	...	...	...	...	5.93	6.00	5.93	6.00	5.93
11	6.68	6.68	6.68	6.68	6.68	6.43	6.43	6.43	6.43	6.43	6.00	6.06	6.00	6.06	6.06
12	...	...	...	...	...	6.31	6.31	6.31	6.31	6.31	6.00	6.06	6.00	6.06	6.06
13	...	...	...	...	...	6.25	6.25	6.18	6.18	6.25	...	...	...	...	...
14	6.68	6.68	6.68	6.68	6.68	6.18	6.25	6.18	6.25	6.25	...	...	...	...	...
15	6.62	6.62	6.56	6.56	6.56	6.18	6.18	6.18	6.18	6.18	6.06	6.06	6.06	6.06	6.06
16	6.56	6.56	6.56	6.56	6.56	...	...	...	...	..	6.06	6.06	6.06	6.06	6.06
17	6.56	6.56	6.56	6.56	6.56	...	...	...	...	...	6.12	6.12	6.06	6.06	6.06
18	6.62	6.62	6.56	6.56	6.56	6.18	6.18	6.18	6.18	6.18	6.06	6.12	6.06	6.12	6.12
19	...	...	...	...	...	6.18	6.18	6.12	6.12	6.12	6.12	6.18	6.12	6.12	6.12
20	...	...	...	...	...	6.06	6.06	6.06	6.06	6.06	...	...	...	...	...
21	6.62	6.62	6.56	6.56	6.56	6.00	6.00	5.93	5.93	5.93	...	...	...	...	...
22	6.56	6.56	6.56	6.56	6.56	5.93	6.00	5.93	5.93	5.93	6.12	6.12	6.12	6.12	6.12
23	6.62	6.62	6.56	6.62	6.56	...	...	...	...	...	6.06	6.06	6.06	6.06	6.06
24	6.62	6.62	6.56	6.56	6.56	...	...	...	...	...	6.06	6.12	6.06	6.06	6.06
25	6.62	6.62	6.62	6.62	6.62	5.93	5.93	5.93	5.93	5.93	6.06	6.06	6.06	6.06	6.06
26	...	...	...	...	...	5.93	5.93	5.81	5.81	5.81	6.06	6.12	6.06	6.12	6.12
27	...	...	...	...	...	5.75	5.81	5.75	5.75	5.75	...	...	...	...	...
28	6.62	6.62	6.62	6.62	6.62	5.81	5.81	5.75	5.81	5.81	...	...	...	...	...
29	6.62	6.62	6.56	6.56	6.56	5.75	5.75	5.68	5.68	5.68	6.12	6.12	6.12	6.12	6.12
30	6.56	6.56	6.56	6.56	6.56	...	...	...	...	...	6.12	6.12	6.12	6.12	6.12
31	6.50	6.50	6.43	6.43	6.50	...	...	...	...	...	...	...	...	...	...

	OCTOBER					NOVEMBER					DECEMBER				
Date	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00	Open	High	Low	Close	2:00
1	6.06	6.06	6.06	6.06	6.06	...	...	...	...	...	6.18	6.18	6.18	6.18	6.18
2	6.06	6.06	6.06	6.06	6.06	...	...	...	...	...	6.18	6.18	6.18	6.18	6.18
3	6.06	6.06	5.93	5.93	5.93	5.93	5.93	5.93	5.93	5.93	6.18	6.18	6.18	6.18	6.18
4	...	...	...	...	...	6.00	6.00	6.00	6.00	6.00	6.18	6.18	6.18	6.18	6.18
5	...	...	...	...	...	6.00	6.00	6.00	6.00	6.00	6.12	6.12	6.12	6.12	6.12
6	5.87	5.87	5.87	5.87	5.87	6.00	6.06	6.00	6.06	6.06	...	...	...	...	...
7	5.87	5.87	5.87	5.87	5.87	6.06	6.06	6.06	6.06	6.06	...	...	...	...	...
8	5.87	5.87	5.81	5.81	5.81	...	...	...	...	...	6.18	6.18	6.18	6.18	6.18
9	5.87	5.87	5.87	5.87	5.87	...	...	...	...	...	6.18	6.18	6.18	6.18	6.18
10	5.87	5.87	5.87	5.87	5.87	6.12	6.12	6.12	6.12	6.12	6.18	6.18	6.18	6.18	6.18
11	...	...	...	...	...	Closed					6.18	6.18	6.18	6.18	6.18
12	...	...	...	...	...	6.12	6.12	6.12	6.12	6.12	6.25	6.25	6.18	6.18	6.18
13	Closed					6.06	6.06	6.06	6.06	6.06	...	...	...	...	...
14	5.87	5.93	5.87	5.93	5.93	6.06	6.12	6.06	6.12	6.12	...	...	...	...	...
15	5.93	6.00	5.93	6.00	6.00	...	...	...	...	...	6.25	6.25	6.25	6.25	6.25
16	6.00	6.00	6.00	6.00	6.00	...	...	...	...	...	6.31	6.37	6.31	6.37	6.37
17	6.00	6.00	6.00	6.00	6.00	6.06	6.06	6.06	6.06	6.06	6.43	6.50	6.43	6.50	6.43
18	...	...	...	...	...	6.12	6.12	6.12	6.12	6.12	6.43	6.43	6.43	6.43	6.43
19	...	...	...	...	...	6.12	6.12	6.06	6.06	6.12	6.56	6.62	6.56	6.62	6.62
20	6.12	6.12	6.12	6.12	6.12	6.12	6.12	6.12	6.12	6.12	...	...	...	...	...
21	6.12	6.12	6.06	6.06	6.12	6.12	6.12	6.12	6.12	6.12	...	...	...	...	...
22	6.12	6.12	6.12	6.12	6.12	...	...	...	...	...	6.81	6.87	6.81	6.87	6.87
23	5.06	6.12	5.06	6.12	6.12	...	...	...	...	...	6.81	6.81	6.68	6.68	6.68
24	6.06	6.06	6.06	6.06	6.06	6.06	6.06	6.06	6.06	6.06	6.50	6.50	6.50	6.50	6.50
25	...	...	...	...	...	6.12	6.12	6.06	6.06	6.06	Closed				
26	...	...	...	...	...	6.12	6.12	6.12	6.12	6.12	6.62	6.62	6.62	6.62	6.62
27	6.06	6.06	6.06	6.06	6.06	Closed					...	...	...	...	...
28	6.06	6.06	6.06	6.06	6.06	6.12	6.12	6.12	6.12	6.12	...	...	...	...	...
29	6.06	6.06	6.00	6.00	6.00	...	...	...	...	...	6.68	6.68	6.68	6.68	6.68
30	5.87	5.93	5.87	5.93	5.93	...	...	...	...	...	6.37	6.37	6.37	6.37	6.37
31	5.93	5.93	5.93	5.93	5.93	...	...	...	...	...	6.43	6.43	6.37	6.37	6.37

1986 U.S. DOLLAR LONDON EURODEPOSIT DAILY CLOSE(offer)

JANUARY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	Closed				
2	8 1/8	7 7/8	7 7/8	7 7/8	8 1/16
3	8 1/8	8 1/16	8 1/16	8 1/16	8 3/16
4	...	...	...	...	...
5	...	...	...	...	...
6	8 3/16	8 1/8	8 1/8	8 1/8	8 3/16
7	8 1/8	8 1/16	8 1/16	8 1/16	8 1/8
8	8 1/16	8 1/16	8 1/16	8 1/16	8 3/16
9	8 3/16	8 3/16	8 3/16	8 1/4	8 3/8
10	8 1/4	8 1/4	8 1/4	8 1/4	8 7/16
11	...	...	...	...	...
12	...	...	...	...	...
13	8 5/16	8 5/16	8 5/16	8 3/8	8 9/16
14	8 5/16	8 5/16	8 5/16	8 5/16	8 9/16
15	8 3/16	8 3/16	8 3/16	8 3/16	8 3/8
16	8 3/16	8 3/16	8 3/16	8 3/16	8 7/16
17	8 3/16	8 3/16	8 3/16	8 3/16	8 5/16
18	...	...	...	...	...
19	...	...	...	...	...
20	8 1/4	8 1/4	8 1/4	8 1/4	8 7/16
21	8 1/8	8 1/8	8 1/8	8 3/16	8 3/8
22	8 3/16	8 3/16	8 3/16	8 3/16	8 3/8
23	8 3/16	8 3/16	8 3/16	8 1/4	8 7/16
24	8 1/8	8 1/8	8 1/8	8 1/8	8 5/16
25	...	...	...	...	...
26	...	...	...	...	...
27	8 1/8	8 1/8	8 1/8	8 1/8	8 5/16
28	8 1/16	8 1/16	8 1/16	8 1/8	8 1/4
29	8	8	8	8 1/16	8 3/16
30	8 1/16	8 1/16	8 1/16	8 1/8	8 1/4
31	8 1/16	8 1/16	8 1/16	8 1/8	8 1/4

FEBRUARY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	...	...	...	...	...
2	...	...	...	...	...
3	8 1/16	8 1/16	8 1/16	8 1/16	8 1/4
4	8	8	8	8	8 3/16
5	7 15/16	8	8	8	8 3/16
6	8	8	8	8	8 3/16
7	8	8 1/16	8 1/16	8 1/8	8 3/8
8	...	...	...	...	...
9	...	...	...	...	...
10	8 1/16	8 1/8	8 1/8	8 1/8	8 5/16
11	8 1/16	8 1/16	8 1/16	8 1/8	8 5/16
12	8 1/16	8 1/16	8 1/16	8 1/8	8 1/4
13	8 1/16	8 1/16	8 1/16	8 1/16	8 1/4
14	8	8	8	8 1/16	8 3/16
15	...	...	...	...	...
16	...	...	...	...	...
17	8	8	8	8	8 1/8
18	8	8	8	8	8 1/8
19	8	8	8	8	8 1/8
20	8	8	8	8	8 1/8
21	8	8	8	8	8 1/8
22	...	...	...	...	...
23	...	...	...	...	...
24	8	8	8	8	8 1/8
25	7 15/16	7 15/16	7 15/16	7 15/16	8 1/16
26	8	8	8	8	8 1/16
27	8	7 15/16	7 15/16	7 15/16	8
28	7 15/16	7 7/8	7 7/8	7 13/16	7 7/8
29	...	...	...	...	...
30	...	...	...	...	...
31	...	...	...	...	...

MARCH

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	...	...	...	...	...
2	...	...	...	...	...
3	7 15/16	7 7/8	7 7/8	7 13/16	7 7/8
4	7 13/16	7 3/4	7 11/16	7 11/16	7 3/4
5	7 13/16	7 3/4	7 11/16	7 11/16	7 3/4
6	7 3/4	7 11/16	7 5/8	7 5/8	7 5/8
7	7 9/16	7 9/16	7 9/16	7 9/16	7 5/8
8	...	...	...	...	...
9	...	...	...	...	...
10	7 1/2	7 1/2	7 1/2	7 1/2	7 9/16
11	7 1/2	7 1/2	7 7/16	7 7/16	7 1/2
12	7 1/2	7 7/16	7 7/16	7 7/16	7 1/2
13	7 9/16	7 1/2	7 1/2	7 1/2	7 9/16
14	7 5/8	7 9/16	7 1/2	7 7/16	7 1/2
15	...	...	...	...	...
16	...	...	...	...	...
17	7 5/8	7 9/16	7 1/2	7 7/16	7 1/2
18	7 5/8	7 9/16	7 1/2	7 1/2	7 9/16
19	7 11/16	7 5/8	7 9/16	7 1/2	7 9/16
20	7 11/16	7 5/8	7 5/8	7 1/2	7 9/16
21	7 5/8	7 9/16	7 9/16	7 1/2	7 1/2
22	...	...	...	...	...
23	...	...	...	...	...
24	7 5/8	7 9/16	7 9/16	7 1/2	7 9/16
25	7 5/8	7 9/16	7 9/16	7 1/2	7 9/16
26	7 9/16	7 9/16	7 9/16	7 1/2	7 1/2
27	7 1/2	7 1/2	7 7/16	7 7/16	7 7/16
28	Closed				
29	...	...	...	...	...
30	...	...	...	...	...
31	Closed				

APRIL

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	7 3/8	7 15/16	7 3/16	7 1/8	7 1/8
2	7 7/16	7 3/8	7 5/16	7 3/16	7 3/16
3	7 7/16	7 3/8	7 5/16	7 1/4	7 1/4
4	7 7/16	7 3/8	7 1/4	7 3/16	7 1/4
5	...	...	...	...	...
6	...	...	...	...	...
7	7 3/8	7 5/16	7 1/4	7 3/16	7 3/16
8	7 1/16	7 1/16	7	7	7
9	6 7/8	6 7/8	6 7/8	6 7/8	6 7/8
10	7	6 15/16	6 15/16	6 7/8	6 15/16
11	6 7/8	6 7/8	6 13/16	6 13/16	6 7/8
12	...	...	...	...	...
13	...	...	...	...	...
14	6 15/16	6 7/8	6 7/8	6 7/8	6 7/8
15	6 7/8	6 7/8	6 13/16	6 13/16	6 13/16
16	6 13/16	6 13/16	6 3/4	6 11/16	6 3/4
17	6 11/16	6 5/8	6 5/8	6 5/8	6 5/8
18	6 5/8	6 5/8	6 5/8	6 5/8	6 5/8
19	...	...	...	...	...
20	...	...	...	...	...
21	6 13/16	6 3/4	6 11/16	6 11/16	6 3/4
22	6 7/8	6 13/16	6 3/4	6 11/16	6 11/16
23	7	6 7/8	6 7/8	6 13/16	6 13/16
24	7	6 15/16	6 7/8	6 7/8	6 15/16
25	7	6 15/16	6 15/16	6 15/16	6 15/16
26	...	...	...	...	...
27	...	..	...	...	...
28	7	7	7	6 15/16	7 1/16
29	6 15/16	6 15/16	6 7/8	6 7/8	6 15/16
30	6 15/16	6 15/16	6 7/8	6 7/8	6 15/16
31	...	...	...	...	...

MAY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	7	6 15/16	6 7/8	6 7/8	6 15/16
2	7	6 15/16	6 15/16	6 15/16	7
3	...	...	...	...	...
4	...	...	...	...	...
5	Closed				
6	6 15/16	6 7/8	6 13/16	6 13/16	6 7/8
7	6 15/16	6 7/8	6 13/16	6 13/16	6 7/8
8	6 15/16	6 7/8	6 13/16	6 13/16	6 7/8
9	6 15/16	6 7/8	6 7/8	6 7/8	6 15/16
10	...	...	...	...	...
11	...	...	...	...	...
12	7	7	7	6 15/16	7 1/16
13	7	7	7	6 15/16	7 1/16
14	7	6 15/16	6 15/16	6 15/16	7 1/16
15	7 1/16	7 1/16	7	7	7 1/8
16	7 1/16	7 1/16	7 1/16	7 1/16	7 1/4
17	...	...	...	...	...
18	...	...	...	...	...
19	7 1/8	7 1/8	7 1/8	7 3/16	7 1/4
20	7 1/8	7 1/8	7 1/8	7 3/16	7 5/16
21	7 1/16	7 1/16	7 1/16	7 1/8	7 1/4
22	7 1/16	7 1/16	7 1/16	7 1/16	7 1/4
23	7 1/16	7 1/16	7 1/16	7 1/16	7 1/4
24	...	...	...	...	...
25	...	...	...	...	...
26	Closed				
27	7	7	7	7 1/16	7 3/16
28	7	7	7	7	7 3/16
29	7 1/16	7 1/16	7 1/16	7 1/8	7 1/4
30	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
31	...	...	...	...	...

JUNE

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	...	...	...	...	...
2	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
3	7 3/16	7 3/16	7 3/16	7 5/16	7 1/2
4	7 3/16	7 3/16	7 3/16	7 5/16	7 1/2
5	7 3/16	7 3/16	7 3/16	7 1/4	7 1/2
6	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
7	...	...	...	...	...
8	...	...	...	...	...
9	7 1/16	7 1/16	7 1/16	7 1/8	7 5/16
10	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
11	7 1/8	7 1/8	7 1/8	7 3/16	7 3/8
12	7 1/8	7 1/8	7 1/8	7 1/8	7 5/16
13	7 1/16	7 1/16	7 1/16	7 1/16	7 1/4
14	...	...	...	...	...
15	...	...	...	...	...
16	7 1/16	7 1/16	7 1/16	7 1/16	7 3/16
17	7 1/16	7	7	7	7 3/16
18	7 1/16	7	7	7	7 1/8
19	7 1/16	7	7	7	7 1/8
20	7 1/16	7	7	7	7 1/8
21	...	...	...	...	...
22	...	...	...	...	...
23	7 1/16	7 1/16	7 1/16	7 1/16	7 3/16
24	7 1/16	7	7	7	7 1/8
25	7 1/16	7	6 15/16	6 15/16	7
26	7 1/16	7	7	7	7 1/16
27	7 1/16	7	6 15/16	6 15/16	7
28	...	...	...	...	...
29	...	...	...	...	...
30	7 1/16	6 15/16	6 7/8	6 7/8	6 15/16
31	...	...	...	...	...

1986 U.S. DOLLAR LONDON EURODEPOSIT DAILY CLOSE(offer)

JULY

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	7	6 7/8	6 13/16	6 13/16	6 7/8
2	7	6 13/16	6 13/16	6 13/16	6 7/8
3	7	6 7/8	6 13/16	6 13/16	6 7/8
4	6 15/16	6 13/16	6 13/16	6 3/4	6 13/16
5	...	...	...	...	...
6	...	...	...	...	...
7	6 15/16	6 13/16	6 3/4	6 3/4	6 13/16
8	6 15/16	6 13/16	6 13/16	6 13/16	6 7/8
9	7	6 7/8	6 13/16	6 13/16	6 7/8
10	6 7/8	6 13/16	6 3/4	6 3/4	6 13/16
11	6 11/16	6 11/16	6 11/16	6 11/16	6 3/4
12	...	...	...	...	...
13	...	...	...	...	...
14	6 11/16	6 11/16	6 11/16	6 11/16	6 3/4
15	6 5/8	6 5/8	6 5/8	6 5/8	6 11/16
16	6 9/16	6 9/16	6 9/16	6 9/16	6 5/8
17	6 5/8	6 5/8	6 5/8	6 5/8	6 11/16
18	6 9/16	6 9/16	6 9/16	6 9/16	6 11/16
19	...	...	...	...	...
20	...	...	...	...	...
21	6 9/16	6 9/16	6 9/16	6 1/2	6 5/8
22	6 9/16	6 9/16	6 9/16	6 9/16	6 5/8
23	6 5/8	6 5/8	6 5/8	6 5/8	6 11/16
24	6 5/8	6 5/8	6 5/8	6 5/8	6 11/16
25	6 5/8	6 5/8	6 5/8	6 5/8	6 3/4
26	...	...	...	...	...
27	...	...	...	...	...
28	6 5/8	6 5/8	6 5/8	6 5/8	6 3/4
29	6 5/8	6 5/8	6 5/8	6 5/8	6 3/4
30	6 9/16	6 9/16	6 9/16	6 9/16	6 11/16
31	6 1/2	6 1/2	6 1/2	6 1/2	6 5/8

AUGUST

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	6 7/16	6 7/16	6 7/16	6 7/16	6 9/16
2	...	...	...	...	...
3	...	...	...	...	...
4	6 1/2	6 1/2	6 1/2	6 1/2	6 9/16
5	6 1/2	6 1/2	6 1/2	6 1/2	6 9/16
6	6 1/2	6 1/2	6 1/2	6 1/2	6 5/8
7	6 1/2	6 1/2	6 1/2	6 1/2	6 5/8
8	6 7/16	6 7/16	6 7/16	6 7/16	6 1/2
9	...	...	...	...	...
10	...	...	...	...	...
11	6 7/16	6 7/16	6 7/16	6 7/16	6 1/2
12	6 7/16	6 3/8	6 5/16	6 5/16	6 7/16
13	6 3/8	6 5/16	6 1/4	6 1/4	6 3/8
14	6 1/4	6 3/16	6 3/16	6 1/8	6 1/4
15	6 5/16	6 3/16	6 3/16	6 3/16	6 5/16
16	...	...	...	...	...
17	...	...	...	...	...
18	6 3/8	6 1/4	6 3/16	6 3/16	6 3/16
19	6 5/16	6 3/16	6 1/8	6 1/8	6 1/4
20	6 3/16	6 1/8	6 1/16	6 1/16	6 3/16
21	6	6	6	5 15/16	6
22	6	6	5 15/16	5 15/16	6
23	...	..	...	...	...
24	...	...	...	...	...
25	Closed				
26	5 15/16	5 7/8	5 7/8	5 13/16	5 15/16
27	5 7/8	5 13/16	5 13/16	5 13/16	5 15/16
28	5 15/16	5 7/8	5 13/16	5 13/16	5 15/16
29	5 13/16	5 3/4	5 11/16	5 11/16	5 3/4
30	...	...	...	...	...
31	...	...	...	...	...

SEPTEMBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	5 3/4	5 11/16	5 9/16	5 9/16	5 5/8
2	5 7/8	5 3/4	5 5/8	5 5/8	5 11/16
3	5 15/16	5 7/8	5 13/16	5 13/16	5 15/16
4	5 15/16	5 7/8	5 13/16	5 13/16	5 15/16
5	6	5 7/8	5 13/16	5 13/16	6
6	...	...	...	...	...
7	...	...	...	...	...
8	6 1/16	6	6	6	6 3/16
9	6 1/16	6	6	6	6 3/16
10	6	6	5 15/16	5 7/8	6 1/16
11	6 1/8	6 1/8	6 1/16	6 1/8	6 5/16
12	6 1/16	6 1/16	6 1/16	6 1/16	6 5/16
13	...	...	...	...	...
14	...	...	...	...	...
15	6 1/8	6 1/16	6 1/16	6 1/16	6 1/4
16	6 1/16	6 1/16	6 1/16	6 1/16	6 1/4
17	6 1/8	6 1/16	6 1/16	6 1/16	6 1/4
18	6 1/8	6 1/16	6 1/16	6 1/16	6 1/4
19	6 3/16	6 1/8	6 1/8	6 3/16	6 3/8
20	...	...	...	...	...
21	...	...	...	...	...
22	6 3/16	6 1/8	6 1/8	6 1/8	6 3/8
23	6 3/16	6 1/8	6 1/8	6 1/8	6 5/16
24	6 1/8	6 1/16	6 1/16	6 1/16	6 5/16
25	6	6	6	6	6 3/16
26	6 1/8	6 1/16	6 1/16	6 1/16	6 1/4
27	...	...	...	...	...
28	...	...	...	...	...
29	6 3/16	6 1/8	6 1/8	6 1/8	6 5/16
30	6 1/8	6 1/8	6 1/8	6 1/8	6 1/4
31	...	...	...	...	...

OCTOBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
2	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
3	6	6	6	6	6 1/8
4	...	...	...	...	...
5	...	...	...	...	...
6	6	5 15/16	5 15/16	5 15/16	6 1/16
7	5 15/16	5 15/16	5 7/8	5 7/8	6
8	5 15/16	5 7/8	5 7/8	5 7/8	6
9	5 7/8	5 7/8	5 7/8	5 7/8	6
10	5 7/8	5 7/8	5 7/8	5 7/8	6
11	...	...	...	...	...
12	...	...	...	...	...
13	5 15/16	5 15/16	5 15/16	5 15/16	6 1/16
14	5 15/16	5 15/16	5 15/16	5 15/16	6 1/16
15	6	6	6	6	6 1/8
16	6	6	6	6	6 1/8
17	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
18	...	...	...	...	...
19	...	...	...	...	...
20	6 1/8	6 1/8	6 1/8	6 1/8	6 5/16
21	6 1/8	6 1/8	6 1/8	6 1/8	6 5/16
22	6 1/16	6 1/16	6 1/16	6 1/16	6 1/4
23	6 1/16	6 1/16	6 1/16	6 1/16	6 1/4
24	6 1/16	6 1/16	6 1/16	6 1/16	6 1/4
25	...	...	...	...	...
26	...	...	...	...	...
27	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
28	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
29	6	6 1/16	6 1/16	6 1/16	6 3/16
30	5 7/8	5 7/8	5 7/8	5 7/8	6
31	5 15/16	5 15/16	5 15/16	5 15/16	6 1/16

NOVEMBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	...	...	...	...	...
2	...	...	...	...	...
3	6	6	5 15/16	5 15/16	6 1/16
4	6	6	6	6	6 1/8
5	6 1/16	6 1/16	6	6	6 1/8
6	6 1/16	6 1/16	6	6	6 1/8
7	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
8	...	...	...	...	...
9	...	...	...	...	...
10	6 1/8	6 1/8	6 1/8	6 1/8	6 1/4
11	6	6	6	6	6 1/8
12	6 1/8	6 1/8	6 1/8	6 1/8	6 1/4
13	6 1/16	6 1/8	6 1/16	6 1/16	6 3/16
14	6 1/16	6 1/8	6 1/8	6 1/8	6 3/16
15	...	...	...	...	...
16	...	...	...	...	...
17	6 1/16	6 1/16	6 1/16	6 1/16	6 3/16
18	6 1/8	6 1/8	6 1/8	6 1/16	6 3/16
19	6 1/8	6 3/16	6 1/8	6 1/8	6 3/16
20	6 1/8	6 3/16	6 1/8	6 1/16	6 1/8
21	6 1/8	6 3/16	6 1/8	6 1/16	6 1/8
22	...	...	...	...	...
23	...	...	...	...	...
24	6 1/8	6 3/16	6 1/8	6 1/16	6 1/8
25	6 1/16	6 1/8	6 1/16	6	6 1/16
26	6 1/8	6 3/16	6 1/8	6 1/16	6 1/8
27	6 3/8	6 3/16	6 1/8	6 1/16	6 1/8
28	6 3/8	6 3/16	6 1/8	6 1/16	6 1/8
29	...	...	...	...	...
30	...	...	...	...	...
31	...	...	...	...	...

DECEMBER

Date	1 Mo.	2 Mo.	3 Mo.	6 Mo.	12 Mo.
1	6 3/8	6 1/4	6 3/16	6 1/8	6 1/8
2	6 7/16	6 1/4	6 3/16	6 1/8	6 3/16
3	6 1/2	6 5/16	6 3/16	6 1/8	6 3/16
4	6 7/16	6 5/16	6 3/16	6 1/8	6 3/16
5	6 3/8	6 1/4	6 1/8	6 1/16	6 1/16
6	...	...	...	...	...
7	...	...	...	...	...
8	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
9	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
10	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
11	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
12	6 7/16	6 1/4	6 3/16	6 1/8	6 1/8
13	...	...	...	...	...
14	...	...	...	...	...
15	6 1/2	6 5/16	6 1/4	6 3/16	6 1/4
16	6 11/16	6 7/16	6 3/8	6 1/4	6 1/4
17	7 1/16	6 11/16	6 1/2	6 5/16	6 5/16
18	7	6 5/8	6 7/16	6 1/4	6 1/4
19	7 1/4	6 3/4	6 9/16	6 3/8	6 5/16
20	...	...	...	...	...
21	...	...	...	...	...
22	8 5/8	7 3/8	6 7/8	6 9/16	6 1/2
23	7 15/16	7	6 11/16	6 7/16	6 5/16
24	7 1/2	6 3/4	6 1/2	6 3/8	6 1/4
25	Closed				
26	Closed				
27	...	...	...	...	...
28	...	...	...	...	...
29	7 3/4	7	6 3/4	6 3/8	6 9/16
30	6 5/8	6 3/8	6 5/16	6 1/4	6 1/4
31	6 11/16	6 7/16	6 3/8	6 5/16	6 5/16

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1986 9100 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	1.25N	1.20	.973	....	953
3..	....	....	1.18A	1.18A	1.17	.971	....	953
6..	....	....	....	1.17N	1.16	.973	....	953
7..	....	1.22B	....	1.22B	1.27	.983	....	953
8..	....	1.28B	1.02A	1.02A	.98	.951	....	953
9..	.90	.91	.89	.91	.92	.941	101	1015
10..	....	.93B	.91A	.91A	.85	.927	....	1015
13..	....	....	....	85N	.77	.912	....	1015
14..	.80	.86	.80	.86	.85	.931	30	1015
15..	....	.94B	....	.94B	.95	.955	....	1003
16..	1.06	1.06	.93A	1.00A	.99	.962	50	1003
17..	....	1.01B	...	1.01B	.99	.963	....	1003
20..	....	....	.90A	.90A	.91	.955	....	1003
21..	....	.98B	....	.98B	.96	.964	....	1003
22..	....	.98B	.93A	.93A	.90	.956	....	1003
23..	....	.93B	....	.93B	.97	.968	....	1003
24..	....	.99B	.95A	.99B	1.01	.974	....	1003
27..	....	1.05B	....	1.05B	1.08	.984	....	1003
28..	....	1.11B	....	1.11B	1.13	.988	....	1003
29..	....	1.14B	1.10A	1.10A	1.06	.984	....	1003
30..	....	....	1.02A	1.02A	1.06	.985	....	1003
31..	....	....	....	1.06N	1.12	.989	....	1003

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.12N	1.11	.991	....	1003
4..	1.19	1.19	1.16A	1.16A	1.11	.992	5	1008
5..	....	1.13B	1.09A	1.09A	1.08	.992	....	1007
6..	....	....	1.03A	1.03A	1.00	.991	....	1007
7..	....	....	.88A	.88A	.93	.982	....	1007
10..	....	.95B	....	.95B	.94	.986	....	1007
11..	....	.95B	....	.95B	.93	.986	....	1007
12..	....	....	....	.93N	.93	.987	....	1007
13..	.95	.95	.95	.95	.96	.990	10	1017
14..	1.08	1.09B	1.07	1.09B	1.10	.997	....	1017
17..	Exchange Closed; President's Day							
18..	....	1.13B	....	1.13B	1.13	.998	25	1002
19..	....	....	1.07A	1.07A	1.06	.998	....	1002
20..	....	....	....	1.06N	1.04	.998	....	982
21..	....	....	....	1.04N	1.10	.999	....	982
24..	....	1.16B	....	1.16B	1.14	.999	....	982
25..	....	....	....	1.14N	1.11	.999	....	982
26..	....	....	....	1.11N	1.11	.999	....	982
27..	1.17	1.18	1.17	1.18	1.23	.999	110	882
28..	....	....	....	1.23N	1.24	.995	....	882

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.24N	1.28	.998	....	882
4..	1.31	1.43B	1.31	1.43B	1.42	.999	255	757
5..	1.35	1.35	1.35	1.35	1.36	.999	11	719
6..	1.47@.46	1.49	1.46	1.48	1.49	.999	456	469
7..	1.54	1.54	1.52	1.52	1.53	.999	94	284
10..	....	....	....	1.53N	1.57	.999	50	234
11..	....	1.59B	....	1.57N	1.58	1.000	....	152
12..	....	....	....	1.58N	1.59	1.000	....	102
13..	1.52	1.52	1.52	1.52	1.57	1.000	40	91
14..	....	....	....	1.57N	1.55	1.000	....	87
17..	....	....	....	1.55N	1.52	1.000	....	87
18..	....	....	....	....	....	1.000	....	....

MARCH 1986 9150 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	.73A	.73A	.73	.871	....	582
3..	....	....	.70A	.71A	.70	.862	....	582
6..	.70	.70	.69	.69	.68	.863	....	582
7..	.75	.78	.74	.78	.77	.901	94	599
8..	.64	.79B	.52	.52	.54	.791	22	576
9..	....	.49B	.46	.49B	.50	.762	47	584
10..	.48	.51B	.46	.46	.45	.726	75	611
13..	.41	.42	.40A	.40A	.39	.682	16	620
14..	.41	.44	.41	.44	.43	.726	72	645
15..	.46	.50B	.44	.50B	.51	.789	60	687
16..	.58	.58	.50	.54B	.55	.810	156	811
17..	....	.56	.55A	.56	.55	.812	80	861
20..	.44	.45B	.43	.45B	.47	.777	42	901
21..	....	.53B	....	.50B	.51	.806	....	836
22..	.51	.54B	.46	.46	.46	.776	32	839
23..	.47	.50B	.47	.50B	.51	.815	34	858
24..	.54	.54	.47A	.54	.54	.837	14	867
27..	.57	.59B	.57	.59B	.60	.875	2	869
28..	.61	.65	.61	.65	.65	.896	19	876
29..	.68	.68	.61A	.61A	.59	.872	41	896

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1986 9150 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.62	.62	.55A	.59	.58	.874	161	930
31..	.60	.65	.56A	.62A	.64	.900	15	931

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.63A	.63A	.64	.908	....	881
4..	....	.68B	.62A	.62A	.62	.907	....	881
5..	....	.65B	....	.63A	.60	.907	....	881
6..	....	....	.50A	.53A	.53	.898	....	881
7..	....	....	.40A	.46A	.46	.834	....	881
10..	.46	.46B	.42	.46	.46	.849	28	901
11..	.48	.49B	.46	.46	.45	.847	53	913
12..	.43	.44B	.43	.43	.45	.851	2	926
13..	....	.47B	....	.46B	.47	.871	....	926
14..	.54	.61B	.54	.61B	.60	.932	40	953
17..	Exchange Closed; President's Day							
18..	.64	.66	.61	.63B	.64	.953	60	925
19..	.55	.60B	.55	.57	.57	.936	34	910
20..	....	....	....	.57N	.55	.933	....	900
21..	....	.60B	....	.60B	.61	.955	....	898
24..	....	.65B	.60A	.65B	.65	.973	....	897
25..	.64	.64	.64	.64	.62	.970	5	892
26..	.60	.60	.59A	.60	.62	.974	7	899
27..	.65	.69	.65	.69	.73	.991	45	897
28..	.76	.80	.75A	.76	.75	.941	82	871

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.76	.79B	.76	.79D	.78	.964	14	885
4..	.88	.94B	.88	.94B	.92	.987	54	814
5..	.87	.91	.87	.88A	.86	.987	10	747
6..	1.09	1.09	.99A	1.02A	.99	.997	5	737
7..	1.03	1.03	1.01	1.01	1.03	.999	14	694
10..	....	....	....	1.03N	1.07	.999	....	535
11..	1.08	1.09B	1.08	1.08	1.08	.999	10	533
12..	....	....	....	1.08N	1.09	.999	...	487
13..	1.02	1.02	1.02	1.02	1.07	.999	1	435
14..	....	....	....	1.07N	1.05	1.000	....	435
17..	....	....	....	1.05N	1.02	1.000	....	410
18..	....	....	....	....	....	1.000	....	....

MARCH 1986 9200 CALLS
IN JANUARY 1936

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.37	.37	.34	.34	.34	.627	360	3813
3..	.32	.33	.30	.31A	.31	.609	319	3913
6..	.30	.33	.30	.31	.31	.605	142	3970
7..	.34	.38B	.34	.38B	.38	.674	422	3917
8..	.39	.39	.20	.20	.20	.487	2230	4440
9..	.18	.20	.15	.20	.20	.447	2013	4561
10..	.18	.20	.15	.15	.15	.400	1564	5535
13..	.12	.15	.12	.13	.12	.345	953	5998
14..	.13	.15	.13	.15	.15	.390	1336	6367
15..	.16	.23	.14	.18	.18	.465	2179	6889
16..	.24	.24	.17	.21	.21	.494	2350	7101
17..	.22	.23	.20	.22	.21	.494	3714	8420
20..	.14	.16	.13	.16	.16	.435	2032	8761
21..	.16	.19	.16	.18	.18	.471	1395	7199
22..	.16	.20	.14	.14	.14	.426	1079	7327
23..	.16	.17	.14	.17	.17	.478	907	6963
24..	.15	.20	.14	.18	.18	.508	2504	6904
27..	.20	.23	.19	.22	.22	.563	1619	6568
28..	.25	.25	.22	.25	.25	.603	733	6433
29..	.25	.29	.19	.20@.19	.20	.549	809	6396
30..	.18	.24	.18	.19	.20	.549	1313	5974
31..	.18	26	.17	.22@.21	.21	.598	1411	6048

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.23	.23	.20	.21	.22	.602	1742	7394
4..	.26	.26	.20	.22	.22	.594	2647	7271
5..	.23	.24	.19	.19	.19	.594	2652	7190
6..	.19	.19	.13	.15	.15	.570	4164	8082
7..	.14	.14	.07	.10	.10	.438	2285	8385
10..	.11	.11	.08	.10	.10	.445	758	10403
11..	.10@.09	.12	.09	.10@.09	.09	.434	1218	6487
12..	.08	.10	.08	.08	.09	.433	681	6613
13..	.09	.11	.09	.10	.10	.461	995	6420
14..	.15	.18	.12	.18@.17	.17	.598	790	6739
17..	Exchange Closed; President's Day							
18..	.18	.21	.17	.20	.20	.636	2050	6702
19..	.15	.19	.11	.12	.13	.565	2852	7723
20..	.12	.14B	.11	.11	.11	.544	577	7450
21..	.12	.15	.12	.15	.15	.611	354	7705
24..	.14	.21	.13	.18	.18	.664	1860	7060

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1986 9200 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.17@.18	.18	.15	.15	.15	.633	584	7047
26..	.13	.16	.13	.15B	.15	.637	962	6684
27..	.19	.28	.19	.26	.26	.773	505	6488
28..	.30	.38	.27	.27	.27	.694	1608	7037

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.27@.26	.31	.26	.31	.30	.741	479	6889
4..	.35	.48	.35	.48	.43	.845	308	6530
5..	.39	.40B	.34	.36B	.37	.327	191	6391
6..	.47@.48	.52	.46	.51	.50	.917	523	5382
7..	.52	.55	.51	.53	.54	.949	423	5024
10..	.56	.58B	.56	.57	.57	.985	258	4817
11..	.59	.61B	.57	.58	.58	.993	40	3777
12..	.58	.60	.57	.59A	.59	.997	65	3365
13..	.54	.54	.53	.54	.57	.999	32	3266
14..	.58	.58	.54	.54	.55	.999	107	3254
17..	.53	.55	.51	.52B	.52	.999	102	3184
18..	....	....	....	....	....	1.000	1	....
19..	....	....	....	....	....	.000	....	....

MARCH 1986 9250 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.12	.12	.10	.10	.10	.316	556	4794
3..	.10	.11	.09	.10	.09	.298	910	4887
6..	.10	10	.09	.09	.09	.288	721	4809
7..	.11	.13	.11	.13	.13	.352	2024	6220
8..	.12	.12	.05	.06	.06	.192	1662	6078
9..	.04	.05	.03	.05	.05	.164	4345	4888
10..	.05	.05	.04	.04	.04	.135	1235	4999
13..	.04	.04	.03	.03	.03	.102	284	5243
14..	.03	.04	.03	.04	.04	.124	242	5079
15..	.04	.07	.04	.05	.05	.166	983	5424
16..	.07@.06	.07	.05	.06	.06	.182	951	5407
17..	.06	.07	.05	.06	.06	.180	2838	5799
20..	.03	.04	.03	.04	.03	.138	91	5658
21..	.04	.04	.03	.04	.04	.158	182	5671
22..	.05	.05	.03	.03	.03	.130	492	5763
23..	.04	.04	.03	.03	.03	.158	203	5764
24..	.03	.04	.03	.03	.03	.174	308	5772
27..	.04	.05	.04	.04	.04	.204	417	5845
28..	.05	.05	.04	.05	.05	.231	386	5831
29..	.06	.06	.03	.03	.04	.188	1207	5318
30..	.03	.04	.03	.03	.03	.185	205	5166
31..	.03	.06	.03	.04	.04	.217	752	5572

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.04	.04	.04	.04	.04	.209	82	5646
4..	.05	.06	.04	04	.04	.201	687	6067
5..	.04	.05	.03	.03	.03	.201	365	6019
6..	.03	.03	.02	.02	.02	.180	327	6177
7..	.02	.02	.02	.02	.02	.101	306	6020
10..	....	....	....	.02N	.02	.095	5	5974
11..	....	....	....	.02N	.02	.088	....	5969
12..	.02	.02	.02	.02	.02	.085	505	6342
13..	.02	.02	.02	.02	.02	.094	63	6280
14..	.02	.03	.02	.03	.03	.161	173	6307
17..	Exchange Closed; President's Day							
18..	.04	.04	.02	.03	.03	.163	371	6459
19..	.03	.03	.02	.02	.02	.117	191	6395
20..	.01	.01	.01	.01	.01	.102	....	6384
21..	.02	.03	.02	.03	.02	.130	531	6760
24..	.02	.03	.02	.03	.02	.139	765	6946
25..	.02	.02	.02	.02	.02	.114	161	6692
26..	.02	.02	.02	.02	.02	.108	11	6646
27..	.02	.05	.02	.05	.04	.190	1908	6576
28..	.05	.07	.03	.04	.04	.293	1099	7291

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.04	.05	.03	.05	04	.306	252	7276
4..	.04	.09	.04	.07	.07	.424	854	6938
5..	.04	.06	.03	.05	.05	.358	1034	7237
6..	.07	.11	.07	.10	.09	.489	2167	7317
7..	.10	.12	.06	.08@.07	.08	.537	2961	6439
10..	.08	.11	.07	.10	.09	.605	795	6202
11..	.11	11	07	.09	.10	.634	362	6026
12..	.09	.11	09	.09	.10	.669	474	5767
13..	.06	.08	.05	.08	.09	.653	487	5340
14..	.09	.09	06	.06	.07	.632	867	5301
17..	.03	.04	.02	.02	.02	.595	1298	4589
18..	....	....	....	....	....	.598	7	....

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1986 9250 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	....	....	....	....	....	.000	17	....
20..	....	....	....	....	....	.000	....	....

MARCH 1986 9300 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.03	.04	.03	.03	.03	.101	20	2719
3..	.03	.03	03	.03	.03	.091	6	2717
6..	.02	.02	.02	.02	.02	.084	2	2716
7..	.03	.03	.03	.03	.03	.114	66	2770
8..	.02	.02	.01	.01	.01	.044	94	2746
9..	.01	.02	.01	.02	.02	.034	247	2725
10..	....	....	....	.02N	.01	.025	389	3034
13..	.01	.02	.01	.01	.01	.016	230	2804
14..	.01	.01	.01	.01	.01	.021	16	2806
15..	.01	.01	.01	.01	.01	.032	26	2601
16..	....	....	....	.01N	.01	.036	....	2596
17..	.02	.02	.02	.02	.01	.035	1	2596
20..	.01	.01	.01	.01	.01	.022	2	2594
21..	.01	.01	CAB	CAB	CAB	.026	12	2593
22..	.01	.01	.01	.01	....	.019	52	2541
23..	.01	.01	.01	.01	....	.025	5	2536
24..	CAB	CAB	CAB	CAB	CAB	.029	....	2541
27..	.01	.01	.01	.01	.01	.035	28	2531
28..	.01	.01	.01	.01	.01	.042	103	2505
29..	.01	.01	.01	.01	.01	.029	62	2469
30..	....	....	....	.01N	.01	.028	....	2469
31..	.01	.01	.01	.01	.01	.035	21	2438

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.031	....	2438
4..	.01	.01	.01	.01	.01	.028	14	2420
5..	....	....	....	.01N	.01	.028	....	2420
6..	....	....	....	.01N	....	.022	....	2420
7..	.01	.01	.01	.01	....	.008	115	2483
10..	CAB	CAB	CAB	CAB	CAB	.006	20	2506
11..	CAB	CAB	CAB	CAB	CAB	.005	....	2371
12..	CAB	CAB	CAB	CAB	CAB	.005	....	2371
13..	CAB	CAB	CAB	CAB	CAB	.005	....	2371
14..	CAB	CAB	CAB	CAB	CAB	.013	....	2371
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.010	....	2371
19..	CAB	CAB	CAB	CAB	CAB	.005	....	2371
20..	CAB	CAB	CAB	CAB	CAB	.004	....	2371
21..	CAB	CAB	CAB	CAB	CAB	.005	....	2371
24..	CAB	CAB	CAB	CAB	CAB	.004	....	2371
25..	CAB	CAB	CAB	CAB	CAB	.003	....	2371
26..	CAB	CAB	CAB	CAB	CAB	.002	....	2371
27..	CAB	CAB	CAB	CAB	CAB	.006	....	2371
28..	.01	.01	.01	.01	.01	.055	100	2436

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	....	.049	....	2436
4..	.01	.01	.01	.01	.01	.082	43	2467
5..	....	....	....	.01N	....	.048	....	2467
6..	CAB	CAB	CAB	CAB	CAB	.075	....	2467
7..	.01	.01	.01	.01	....	.074	101	2568
10..	CAB	CAB	CAB	CAB	CAB	.050	....	2568
11..	CAB	CAB	CAB	CAB	CAB	.036	....	2559
12..	CAB	CAB	CAB	CAB	CAB	.023	....	2559
13..	CAB	CAB	CAB	CAB	CAB	.007	....	2559
14..	CAB	CAB	CAB	CAB	CAB	.001	1	2558
17..	CAB	CAB	CAB	CAB	CAB	.000	100	....

MARCH 1986 9350 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.019	....	25
3..	....	....	.01A	.01A	.01	.016	....	25
6..	....	....	....	.01N	.01	.014	....	25
7..	....	....	....	.01N	.01	.021	....	25
8..	....	....	....	.01N	.01	.005	....	25
9..	....	....	....	.01N	.01	.004	....	25
10..	....	....	....	.01N	.01	.002	....	25
13..	....	....	....	.01N	.01	.001	....	25
14..	....	....	....	.01N	.01	.001	....	25
15..	....	....	....	.01N	.01	.003	....	25
16..	....	....	....	.01N	.01	.003	....	25
17..	....	....	....	.01N	....	.003	....	25
20..	CAB	CAB	CAB	CAB	CAB	.001	....	25
21..	CAB	CAB	CAB	CAB	CAB	.002	....	25

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1986 9350 CALLS
IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	CAB	CAB	CAB	CAB	CAB	.001	....	25
23	CAB	CAB	CAB	CAB	CAB	.001	....	25
24	CAB	CAB	CAB	CAB	CAB	.002	....	25
27	CAB	CAB	CAB	CAB	CAB	.002	..	25
28	CAB	CAB	CAB	CAB	CAB	.003	....	25
29	CAB	CAB	CAB	CAB	CAB	.001	....	25
30	CAB	CAB	CAB	CAB	CAB	.001	....	25
31	CAB	CAB	CAB	CAB	CAB	.002	....	25

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.001	....	25
4	CAB	CAB	CAB	CAB	CAB	.001	....	25
5	CAB	CAB	CAB	CAB	CAB	.001	...	25
6	CAB	CAB	CAB	CAB	CAB	.001	....	25
7	CAB	CAB	CAB	CAB	CAB	.000	....	25
10	....	....	....	....	....	.000	....	25
11	CAB	CAB	CAB	CAB	CAB	.000	....	25
12	CAB	CAB	CAB	CAB	CAB	.000	....	25
13	CAB	CAB	CAB	CAB	CAB	.000	....	25
14	CAB	CAB	CAB	CAB	CAB	.000	....	25
17	Exchange Closed; President's Day							
18	...	....	....	....	....	.000	....	25
19	CAB	CAB	CAB	CAB	CAB	.000	....	25
20	CAB	CAB	CAB	CAB	CAB	.000	....	25
21	CAB	CAB	CAB	CAB	CAB	.000	....	25
24	CAB	CAB	CAB	CAB	CAB	.000	....	25
25	CAB	CAB	CAB	CAB	CAB	.000	....	25
26	CAB	CAB	CAB	CAB	CAB	.000	....	25
27	.01	.01	.01	CAB	CAB	.000	2	27
28	....	....	....	....	....	.004	1	28

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.002	....	28
4	CAB	CAB	CAB	CAB	CAB	.004	....	28
5	CAB	CAB	CAB	CAB	CAB	.001	....	28
6	CAB	CAB	CAB	CAB	CAB	.002	....	28
7	CAB	CAB	CAB	CAB	CAB	.001	....	28
10	CAB	CAB	CAB	CAB	CAB	.000	....	28
11	CAB	CAB	CAB	CAB	CAB	.000	....	28
12	CAB	CAB	CAB	CAB	CAB	.000	....	28
13	CAB	CAB	CAB	CAB	CAB	.000	2	26
14	CAB	CAB	CAB	CAB	CAB	.000	....	26

JUNE 1986 9000 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	2.13N	2.08	.988	....	5
3	....	....	2.05A	2.05A	2.04	.987	....	5
6	....	....	....	2.04N	2.03	.987	....	5
7	....	2.10B	....	2.10B	2.15	.991	....	5
8	....	....	....	2.15N	1.85	.980	....	5
9	....	....	....	1.85N	1.74	.974	....	5
10	....	....	1.69A	1.69A	1.65	.967	....	5
13	....	....	....	1.65N	1.54	.959	....	5
14	....	1.60B	....	1.60B	1.65	.969	....	5
15	....	....	....	1.65N	1.78	.978	....	5
16	....	1.90B	....	1.78N	1.81	.980	....	5
17	....	....	....	1.81N	1.81	.981	....	5
20	....	....	....	1.81N	1.72	.976	....	5
21	....	....	....	1.72N	1.78	.980	....	5
22	....	....	....	1.78N	1.72	.977	....	5
23	....	....	....	1.72N	1.81	.982	....	5
24	...	....	....	1.81N	1.86	.965	....	5
27	....	1.90B	....	1.90B	1.95	.989	....	5
28	....	....	....	1.95N	2.02	.991	....	5
29	....	....	....	2.02N	1.95	.990	....	5
30	....	1.96B	....	1.96B	1.96	.990	....	5
31	....	1.98B	....	1.98B	1.92	.992	....	5

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.92N	2.04	.993	....	5
4	....	....	....	2.04N	2.07	.994	....	5
5	....	....	....	2.07N	2.07	.994	....	5
6	....	....	....	2.07N	1.97	.994	....	5
7	....	....	1.84A	1.84A	1.86	.989	...	5
10	....	....	....	1.86N	1.92	.991	....	5
11	....	....	....	1.92N	1.94	.992	....	5
12	....	....	....	1.94N	1.94	.992	....	5
13		....	....	1.94N	1.97	.993	....	5
14	....	....	....	1.97N	2.11	.996	....	5
17	Exchange Closed; President's Day							
18	....	2.15B	....	2.15B	2.18	.997	....	5

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
JUNE 1986 9000 CALLS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	....	....	2.18N	2.09	.996	....	5
20	....	....	....	2.09N	2.07	.996	....	5
21	....	....	....	2.07N	2.17	.997	....	5
24	....	....	....	2.17N	2.25	.998	....	5
25	....	....	....	2.25N	2.21	.998	....	5
26	....	....	....	2.21N	2.22	.998	....	5
27	....	2.30B	....	2.30B	2.39	.999	....	5
28	....	....	....	2.39N	2.39	.978	....	5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	2.41B	....	2.41B	2.48	.982	....	5
4	....	2.60B	....	2.60B	2.58	.987	....	5
5	....	....	2.40A	2.40A	2.49	.987	....	5
6	...	2.66B	....	2.66B	2.65	.993	....	5
7	....	2.71B	2.53A	2.71B	2.68	.995	....	5
10	....	2.71B	....	2.71B	2.74	.997	...	5
11	....	2.78B	....	2.74N	2.76	.998	....	5
12	....	....	....	2.76N	2.76	.999	....	5
13	....	....	....	2.76N	2.75	.999	....	5
14	....	....	....	2.75N	2.77	.999	....	5
17	....	2.80B	....	2.80B	2.74	.999	....	5
18	....	....	2.70A	2.70A	2.74	.999	....	5
19	....	....	....	2.74N	2.74	.999	....	5
20	....	....	...	2.74N	2.76	.999	....	5
21	....	....	....	2.76N	2.76	.999	....	5
24	....	2.78B	...	2.78B	2.81	.999	....	5
25	....	....	....	2.81N	2.80	.999	....	5
26	....	....	....	2.80N	2.83	.999	....	5
27	....	2.90B	....	2.90B	2.96	.999	....	5
28	Exchange Closed; Good Friday							
31	....	....	....	2.96N	3.03	.999	....	5

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.07B	....	3.07B	3.03	.999	....	5
2	....	....	2.98A	2.98A	3.06	.999	....	5
3	....	....	....	3.06N	3.00	.999	....	5
4	....	....	....	3.00N	3.13	.999	....	5
7	....	....	....	3.13N	3.14	.999	....	5
8	....	3.20B	....	3.20B	3.30	.999	....	5
9	....	3.32B	....	3.32B	3.37	1.000	....	5
10	....	....	3.35A	3.35A	3.37	1.000	....	5
11	....	....	3.35A	3.35A	3.33	1.000	....	5
14	....	3.35B	....	3.35B	3.45	1.000	....	5
15	....	....	....	3.45N	3.45	1.000	....	5
16	....	3.65B	....	3.65B	3.68	1.000	....	5
17	....	....	3.60A	3.60A	3.62	1.000	....	5
18	....	....	....	3.62N	3.59	1.000	....	5
21	....	....	3.55A	3.55A	3.51	1.000	....	5
22	....	3.70B	3.50A	3.50A	3.34	1.000	....	5
23	....	....	3.25A	3.25A	3.26	1.000	....	5
24	....	3.27B	...	3.27B	3.10	1.000	....	5
25	....	3.16B	....	3.16B	3.07	1.000	....	5
28	....	3.09B	....	3.09B	3.22	1.000	....	5
29	....	3.27B	....	3.22N	3.23	1.000	....	5
30	....	....	....	3.23N	3.25	1.000	...	5

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	....	....	3.25N	3.18	1.000	....	5
2	...	....	...	3.18N	3.19	1.000	....	5
5	....	3.24B	....	3.24B	3.35	1.000	....	5
6	....	...		3.35N	3.35	1.000	....	5
7	...	....	...	3.35N	3.35	1.000	....	5
8	....	....	...	3.40B	3.40	1.000	....	5
9	...	....	3.30A	3.30A	3.22	1.000	....	5
12	....	....	3.16A	3.16A	3.08	1.000	....	5
13	....	3.10B	3.05A	3.10B	3.14	1.000	....	5
14	....	3.15B	....	3.15B	3.09	1.000	....	5
15	....	....	2.99A	2.99A	2.93	1.000	....	5
16	...	....	2.92A	2.92A	2.88	1.000	....	5
19	...	2.92B	...	2.92B	2.89	1.000	...	5
20	....	....	....	2.89N	2.96	1.000	...	5
21	....	....	....	2.96N	2.96	1.000	...	5
22	....	....	....	2.96N	2.99	1.000	....	5
23	...	....	....	2.99N	3.01	1.000	....	5
26	Exchange Closed; Memorial Day							
27	...	3.05B	....	3.05B	3.06	1.000	...	5
28	....	....	...	3.06N	3.00	1.000	....	5
29	....	....	2.99A	2.99A	2.92	1.000	...	5
30	....	....	2.88A	2.88A	2.93	1.000	....	5

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9000 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	2.94B	....	2.94B	2.86	1.000	....	5
3..	....	....	....	2.86N	2.92	1.000	....	5
4..	....	....	....	2.92N	2.85	1.000	....	5
5..	....	....	....	2.85N	2.87	1.000	....	5
6..	....	2.93B	....	2.93B	3.02	1.000	....	5
9..	....	....	....	3.02N	2.95	1.000	....	5
10..	....	....	....	2.95N	2.95	1.000	....	5
11..	....	....	....	2.95N	2.93	1.000	....	5
12..	....	....	....	2.93N	2.97	1.000	....	5
13..	....	....	....	2.97N	2.97	1.000	....	5
16..	....	....	....	2.97N	3.00	1.000	....	5
17..	....	....	....	....	....	1.000	....	....

JUNE 1986 9050 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	1.63N	1.58	.957	....	85
3..	....	....	1.55A	1.55A	1.54	.953	....	85
6..	....	....	....	1.54N	1.5[illegible]	.954	....	85
7..	1.59	1.61B	1.59	1.59	1.65	.965	2	85
8..	....	....	....	1.65N	1.35	.933	....	85
9..	....	....	....	1.35N	1.26	.916	....	85
10..	....	....	1.21A	1.21A	1.18	.901	....	85
13..	....	....	....	1.18N	1.09	.880	....	85
14..	....	1.10B	....	1.10B	1.19	.904	....	85
15..	....	....	....	1.19N	1.29	.927	....	85
16..	....	1.40B	....	1.29N	1.31	.932	....	85
17..	....	....	....	1.31N	1.31	.933	....	85
20..	....	....	....	1.31N	1.23	.920	....	85
21..	....	....	....	1.23N	1.28	.931	....	85
22..	....	....	....	1.28N	1.22	.922	....	85
23..	....	....	....	1.22N	1.31	.937	....	85
24..	....	....	....	1.31N	1.36	.944	....	85
27..	....	1.40B	....	1.40B	1.45	.956	....	85
28..	....	1.50B	....	1.50B	1.52	.964	....	85
29..	....	1.54B	1.50A	1.50A	1.45	.958	....	85
30..	....	1.47B	....	1.47B	1.46	.959	....	85
31..	....	1.48B	....	1.48B	1.52	.965	....	85

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.52N	1.54	.969	....	85
4..	....	....	....	1.54N	1.57	.972	....	85
5..	....	....	....	1.57N	1.57	.972	....	85
6..	....	....	....	1.57N	1.47	.972	....	85
7..	....	....	1.35A	1.35A	1.36	.953	....	69
10..	....	....	....	1.36N	1.42	.961	....	69
11..	....	....	....	1.42N	1.44	.964	....	69
12..	....	....	....	1.44N	1.44	.964	....	69
13..	....	....	....	1.44N	1.47	.968	....	69
14..	....	....	....	1.47N	1.61	.979	....	69
17..	Exchange Closed; President's Day							
18..	....	1.65B	....	1.65B	1.68	.984	....	69
19..	....	....	....	1.68N	1.59	.980	....	69
20..	....	....	....	1.59N	1.57	.979	....	69
21..	....	....	....	1.57N	1.67	.985	....	69
24..	....	....	....	1.67N	1.75	.989	....	69
25..	....	....	....	1.75N	1.71	.988	....	69
26..	....	....	....	1.71N	1.72	.989	....	69
27..	....	1.80B	....	1.80B	1.89	.994	....	69
28..	....	....	....	1.89N	1.89	.945	....	69

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	1.91B	....	1.91B	1.98	.954	....	69
4..	....	2.14B	....	2.14B	2.08	.963	....	69
5..	....	....	1.90A	1.90A	1.99	.963	....	69
6..	....	2.16B	....	2.16B	2.15	.978	....	69
7..	....	2.21B	2.03A	2.21B	2.18	.983	....	69
10..	....	2.21B	....	2.21B	2.24	.989	....	69
11..	....	2.28B	....	2.24N	2.26	.992	....	69
12..	....	....	....	2.26N	2.26	.994	....	69
13..	....	....	....	2.26N	2.25	.995	....	69
14..	....	....	....	2.25N	2.27	.997	....	69
17..	....	2.30B	....	2.30B	2.24	.997	....	69
18..	....	....	2.20A	2.20A	2.24	.998	....	69
19..	....	....	....	2.24N	2.24	.998	....	69
20..	....	....	....	2.24N	2.26	.999	....	69
21..	....	....	....	2.26N	2.26	.999	....	69
24..	....	2.28B	....	2.28B	2.31	.999	....	69
25..	....	....	....	2.31N	2.30	.999	....	69
26..	....	....	....	2.30N	2.33	.999	....	69
27..	....	2.40B	....	2.40B	2.46	.999	....	69
28..	Exchange Closed; Good Friday							
31..	....	....	....	2.46N	2.53	.999	....	69

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9050 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.57B	....	2.57B	2.53	.999	....	69
2..	....	....	2.48A	2.48A	2.56	.999	....	69
3..	....	....	....	2.56N	2.50	.999	....	69
4..	....	....	....	2.50N	2.63	.999	....	67
7..	....	....	....	2.63N	2.64	.999	....	67
8..	....	2.70B	....	2.70B	2.80	.999	....	67
9..	....	2.82B	....	2.82B	2.87	.999	....	67
10..	....	....	2.85A	2.85A	2.87	.999	....	67
11..	....	....	2.85A	2.85A	2.83	.999	....	67
14..	2.88	2.88	2.88	2.88	2.95	.999	40	106
15..	....	....	....	2.95N	2.95	.999	....	67
16..	....	3.15B	....	3.15B	3.18	1.000	....	67
17..	....	....	3.10A	3.10A	3.12	1.000	....	67
18..	3.10	3.10	3.10	3.10	3.09	1.000	60	127
21..	....	....	3.05A	3.05A	3.01	.999	5	72
22..	....	3.20B	3.00A	3.00A	2.84	.999	....	72
23..	....	....	2.75A	2.75A	2.76	.999	....	67
24..	....	2.77B	....	2.77B	2.60	.999	....	67
25..	....	2.66B	....	2.66B	2.57	.999	....	67
28..	....	2.59B	....	2.59B	2.72	.999	....	67
29..	....	2.77B	....	2.72N	2.73	.999	....	67
30..	....	....	....	2.73N	2.75	.999	....	67

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.75N	2.68	.999	....	67
2..	....	....	....	2.68N	2.69	.999	....	67
5..	....	2.74B	....	2.74B	2.85	1.000	....	67
6..	....	....	....	2.85N	2.85	1.000	....	67
7..	....	....	....	2.85N	2.85	1.000	....	67
8..	....	2.90B	....	2.90B	2.90	1.000	....	67
9..	....	....	2.80A	2.80A	2.72	1.000	....	67
12..	....	....	2.66A	2.66A	2.58	1.000	....	67
13..	....	2.60B	2.53A	2.60B	2.65	1.000	....	67
14..	....	....	....	2.65N	2.59	1.000	....	67
15..	....	....	2.49A	2.49A	2.43	1.000	....	67
16..	....	....	2.42A	2.42A	2.38	1.000	....	67
19..	....	2.42B	....	2.42B	2.39	1.000	....	16
20..	....	....	....	2.39N	2.46	1.000	....	15
21..	....	....	....	2.46N	2.46	1.000	....	15
22..	....	....	....	2.46N	2.49	1.000	....	15
23..	....	....	....	2.49N	2.51	1.000	....	15
26..	Exchange Closed; Memorial Day							
27..	....	2.55B	....	2.55B	2.56	1.000	....	15
28..	....	....	....	2.56N	2.50	1.000	....	15
29..	....	....	2.49A	2.49A	2.42	1.000	....	15
30..	....	....	2.38A	2.38A	2.43	1.000	....	15

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	2.44B	....	2.44B	2.36	1.000	....	15
3..	....	....	....	2.36N	2.42	1.000	....	15
4..	....	....	....	2.42N	2.35	1.000	....	15
5..	....	....	....	2.35N	2.37	1.000	....	15
6..	....	2.43B	....	2.43B	2.52	1.000	....	15
9..	....	....	....	2.52N	2.45	1.000	....	15
10..	....	....	....	2.45N	2.45	1.000	....	15
11..	....	....	....	2.45N	2.43	1.000	....	15
12..	....	....	....	2.43N	2.47	1.000	....	15
13..	....	....	....	2.47N	2.47	1.000	....	15
16..	....	....	....	2.47N	2.50	1.000	....	15
17..	....	....	....	....	....	1.000	....	....

JUNE 1986 9100 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	1.17N	1.12	.879	....	64
3..	....	....	1.09A	1.09A	1.08	.871	....	64
6..	....	....	....	1.08N	1.07	.871	....	64
7..	1.12	1.12	1.12	1.12	1.16	.897	1	63
8..	....	....	....	1.16N	.92	.827	....	63
9..	....	....	.84A	.84A	.85	.795	....	63
10..	.80	.83B	.80	.81	.78	.766	35	63
13..	....	....	.75A	.75A	.71	.729	2	63
14..	....	....	....	.71N	.79	.769	....	63
15..	....	....	....	.79N	.87	.812	....	63
16..	....	.94B	.86A	.88B	.89	.822	....	63
17..	....	....	....	.89N	.88	.822	....	63
20..	....	....	.80A	.80A	.81	.797	....	63
21..	....	.84B	....	.84B	.87	.817	....	63
22..	....	.90B	.82A	.82A	.81	.799	....	63
23..	.83	.83	.82A	.83	.87	.827	25	88
24..	.83	.94	.63	.93	.91	.842	66	110
27..	....	.98B	....	.98B	1.00	.869	9	95

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9100 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	1.03B	....	1.00N	1.02	.886	....	95
29	1.10	1.10	1.00A	1.00A	.98	.870	20	115
30	....	....	....	.98N	.99	.874	....	115
31	....	....	.98A	.99N	1.05	.889	....	115

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.05N	1.04	.896	....	115
4	....	1.12B	....	1.12B	1.08	.903	....	115
5	....	1.16B	....	1.16B	1.08	.903	....	115
6	....	....	....	1.08N	.98	.904	....	115
7	....	....	.86A	.89A	.89	.855	....	115
10	....	.91B	....	.91B	.95	.874	....	115
11	....	.97B	....	.95N	.95	.880	....	115
12	.93	.94B	.93	.94B	.95	.880	10	125
13	....	....	....	.95N	.98	.889	....	125
14	....	1.10B	....	1.06B	1.11	.919	....	125
17	Exchange Closed; President's Day							
18	....	1.15B	....	1.15B	1.18	.935	....	125
19	....	....	....	1.18N	1.09	.920	....	125
20	....	....	....	1.09N	1.07	.917	....	125
21	....	1.16B	....	1.16B	1.17	.935	....	125
24	....	....	....	1.17N	1.25	.950	....	125
25	....	....	....	1.25N	1.21	.945	....	125
26	....	....	....	1.21N	1.22	.947	....	125
27	....	1.30B	....	1.30B	1.39	.968	....	125
28	....	....	....	1.39N	1.39	.880	....	125

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	1.47B	....	1.47B	1.48	.896	....	113
4	....	1.65B	....	1.65B	1.58	.913	....	74
5	....	....	1.40A	1.57A	1.49	.910	....	74
6	....	1.66B	....	1.66B	1.65	.939	....	74
7	....	1.71B	1.53A	1.71B	1.68	.950	....	74
10	....	1.71B	....	1.71B	1.74	.963	....	74
11	....	1.78B	....	1.74N	1.76	.970	....	74
12	....	....	....	1.76N	1.76	.975	....	72
13	....	....	....	1.76N	1.75	.979	....	72
14	....	....	....	1.75N	1.77	.984	....	72
17	....	1.80B	....	1.80B	1.74	.987	....	72
18	....	....	1.70A	1.70A	1.74	.989	....	71
19	....	....	....	1.74N	1.74	.991	....	71
20	....	....	....	1.74N	1.76	.993	....	71
21	....	....	....	1.76N	1.76	.994	....	71
24	....	1.78B	....	1.78B	1.81	.997	....	66
25	....	....	....	1.81N	1.80	.997	....	66
26	....	....	....	1.80N	1.83	.998	....	66
27	....	1.90B	....	1.90B	1.96	.999	....	66
28	Exchange Closed; Good Friday							
31	....	....	....	1.96N	2.03	.999	....	66

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.07B	....	2.07B	2.03	.999	....	65
2	....	....	1.98A	1.98A	2.06	.999	....	64
3	....	....	....	2.06N	2.00	.999	....	65
4	....	....	....	2.00N	2.13	.999	....	65
7	....	....	....	2.13N	2.14	.999	....	65
8	....	2.20B	....	2.20B	2.30	.999	....	65
9	....	2.32B	....	2.32B	2.37	.999	....	65
10	....	....	2.35A	2.35A	2.37	.999	....	65
11	....	....	2.35A	2.35A	2.33	.999	....	65
14	2.38	2.38	2.38	2.38	2.45	.999	40	105
15	....	....	....	2.45N	2.45	.999	....	65
16	....	2.65B	....	2.65B	2.68	.999	....	65
17	....	....	2.60A	2.60A	2.62	.999	....	65
18	2.60	2.60	2.60	2.60	2.59	.999	65	130
21	....	....	2.55A	2.55A	2.51	.999	....	65
22	....	2.70B	2.50A	2.50A	2.34	.999	....	65
23	....	....	2.25A	2.25A	2.26	.999	....	65
24	....	2.27B	....	2.27B	2.10	.999	....	65
25	....	2.16B	....	2.16B	2.07	.999	....	65
28	....	2.09B	....	2.09B	2.22	.999	....	65
29	....	2.27B	....	2.22N	2.23	.999	....	65
30	....	....	....	2.23N	2.25	.999	....	64

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.25N	2.18	.999	....	64
2	....	....	....	2.18N	2.19	.999	....	64
5	2.26	2.26	2.26	2.26	2.35	.999	3	64
6	....	....	....	2.35N	2.35	.999	....	64
7	....	....	....	2.35N	2.35	.999	....	64
8	....	2.40B	....	2.40B	2.40	.999	....	64
9	....	....	2.30A	2.30A	2.22	.999	....	64

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9100 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	....	....	2.16A	2.16A	2.08	.999	....	64
13	....	2.10B	2.03A	2.10B	2.14	.999	....	64
14	....	2.15B	....	2.15B	2.09	.999	....	64
15	....	....	1.99A	1.99A	1.93	.999	....	64
16	....	....	1.92A	1.92A	1.88	.999	....	64
19	....	1.92B	....	1.92B	1.89	.999	....	18
20	....	....	....	1.89N	1.96	.999	....	18
21	....	....	....	1.96N	1.96	.999	....	18
22	....	....	....	1.96N	1.99	.999	....	18
23	....	....	....	1.99N	2.01	.999	....	18
26	Exchange Closed; Memorial Day							
27	....	2.05B	....	2.05B	2.06	1.000	....	18
28	....	....	....	2.06N	2.00	1.000	....	18
29	....	....	1.99A	1.99A	1.92	1.000	....	18
30	....	....	1.88A	1.88A	1.93	1.000	....	18

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	1.94B	....	1.94B	1.86	1.000	....	18
3	....	....	....	1.86N	1.92	1.000	....	8
4	....	....	....	1.92N	1.85	1.000	....	8
5	....	....	....	1.85N	1.87	1.000	....	8
6	....	1.93B	....	1.93B	2.02	1.000	....	8
9	....	....	....	2.02N	1.95	1.000	....	8
10	....	....	....	1.95N	1.95	1.000	....	8
11	....	....	....	1.95N	1.93	1.000	....	8
12	....	....	....	1.93N	1.97	1.000	....	8
13	....	....	....	1.97N	1.97	1.000	....	8
16	....	....	....	1.97N	2.00	1.000	....	8
17	....	....	....	....	....	1.000	....	....

JUNE 1986 9150 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.74	.74	.74	.74	.72	.736	1	253
3	.68	.68	.68	.68	.69	.722	1	253
6	....	....	....	.69N	.68	.720	....	253
7	.73	.74	.71A	.74	.76	.763	20	253
8	....	....	.61A	.61A	.56	.651	....	253
9	.50	.53B	.49A	.53B	.51	.606	30	258
10	.46	.50B	.46	.46	.46	.568	1	258
13	....	....	.43A	.45A	.41	.519	....	258
14	.45	.46	.45	.46	.46	.568	102	357
15	.48	.59	.46	.51	.52	.625	525	823
16	.51	.56B	.51	.52B	.53	.638	22	823
17	.55	.56B	.53	.53	.53	.639	52	824
20	.46	.46	.46	.46	.48	.601	5	829
21	....	.49B	....	.49B	.52	.628	....	829
22	....	....	.47A	.47A	.46	.602	....	829
23	....	.49B	....	.46N	.50	.641	....	829
24	....	.52B	....	.50N	.53	.663	....	829
27	....	.58B	....	.58B	.60	.702	....	829
28	.63	.63	.61	.61	.63	.731	7	834
29	.67	.67	.59A	.61A	.60	.704	5	836
30	.65	.66	.63A	.63A	.59	.708	50	862
31	.63	.63	.62A	.62A	.63	.733	8	865

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.63N	.63	.743	2	842
4	.72	.72	.66A	.66A	.65	.755	1	843
5	.70	.71B	.68A	.68A	.65	.755	35	848
6	....	.66B	.59A	.59A	.59	.756	....	848
7	.47	.48B	.47	.48B	.50	.671	40	863
10	.52	.54	.50	.54	.54	.699	34	884
11	.57	.57	.55A	.55A	.54	.709	23	907
12	.54	.55	.54	.55	.54	.709	13	917
13	....	.56B	....	.54N	.56	.723	2	917
14	.65	.67	.63A	.63A	.66	.779	86	971
17	Exchange Closed; President's Day							
18	....	.72B	....	.72B	.73	.808	....	941
19	.64	.66	.64	.66	.65	.776	7	936
20	....	....	.63A	.63A	.63	.769	....	936
21	....	.69B	....	.68B	.70	.808	....	936
24	.70	.81	.68	.81	.78	.838	37	915
25	.76	.76	.74	.74	.73	.826	19	906
26	.73	.73	.72A	.73	.74	.830	7	914
27	.80	.91	.80	.91	.90	.881	81	959
28	.96	.98	.89A	.89A	.90	.774	77	955

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.95	.97B	.92	.97B	.99	.797	34	937
4	1.07	1.15B	1.07	1.15B	1.08	.823	17	930
5	....	....	.99A	.99A	.99	.813	....	930

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
JUNE 1986 9150 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	1.18	1.18	1.18	1.18	1.15	.859	....	930
7	1.15	1.21B	1.15	1.15	1.18	.875	26	955
10	1.24	1.24	1.24	1.24	1.24	.899	6	954
11	1.25	1.27B	1.25	1.25	1.26	.911	10	963
12	....	....	....	1.26N	1.26	.920	....	962
13	1.20	1.20	1.20	1.20	1.25	.927	15	675
14	....	1.28B	....	1.28B	1.27	.939	....	471
17	....	1.30B	....	1.27N	1.24	.943	....	444
18	1.18	1.23	1.18	1.23	1.24	.949	3	443
19	1.23	1.23	1.23	1.23	1.24	.955	2	417
20	....	1.26B	....	1.26B	1.26	.962	....	417
21	....	....	....	1.26N	1.26	.967	....	306
24	....	1.29B	....	1.29B	1.31	.976	....	288
25	....	....	....	1.31N	1.30	.978	....	288
26	1.32	1.32	1.32	1.32	1.33	.983	5	289
27	....	1.40B	....	1.40B	1.46	.991	....	288
28	Exchange Closed; Good Friday							
31	....	....	....	1.46N	1.53	.995	....	288

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.57B	....	1.57B	1.53	.996	....	161
2	....	....	1.48A	1.48A	1.56	.997	....	132
3	....	....	....	1.56N	1.50	.996	....	161
4	....	....	....	1.50N	1.63	.998	....	191
7	....	....	....	1.63N	1.64	.999	....	161
8	....	1.70B	....	1.70B	1.80	.999	....	134
9	....	1.82B	....	1.82B	1.87	.999	....	134
10	....	....	1.85A	1.85A	1.87	.999	....	134
11	....	....	1.85A	1.85A	1.83	.999	....	134
14	....	1.85B	....	1.85B	1.95	.999	....	134
15	....	....	...	1.95N	1.95	.999	....	134
16	....	2.15B	....	2.15B	2.18	.999	....	134
17	....	....	2.10A	2.10A	2.12	.999	....	134
18	....	....	....	2.12N	2.09	.999	....	134
21	....	....	2.05A	2.05A	2.01	.999	....	134
22	1.97	2.20B	1.97	1.97	1.84	.999	1	134
23	....	....	1.75A	1.75A	1.76	.999	....	133
24	....	1.77B	....	1.77B	1.60	.999	....	133
25	....	1.66B	....	1.66B	1.57	.999	....	133
28	....	1.59B	....	1.59B	1.72	.999	....	133
29	....	1.77B	....	1.72N	1.73	.999	....	133
30	....	....	....	1.73N	1.75	.999	....	133

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.75N	1.68	.999	....	133
2	....	....	....	1.68N	1.69	.999	....	133
5	1.76	1.76	1.76	1.76	1.85	.999	22	133
6	....	....	....	1.85N	1.85	.999	....	133
7	....	....	....	1.85N	1.85	.999	....	133
8	....	1.90B	....	1.90B	1.90	.999	....	133
9	....	....	1.80A	1.80A	1.72	.999	....	133
12	....	....	1.66A	1.66A	1.58	.999	....	133
13	....	1.60B	1.55A	1.60B	1.64	.999	....	133
14	....	1.65B	.	1.65B	1.59	.999	....	133
15	....	....	1.49A	1.49A	1.43	.999	....	133
16	....	....	1.42A	1.42A	1.38	.999	....	133
19	1.37	1.42B	1.37	1.37	1.39	.999	1	134
20	....	....	....	1.39N	1.46	.999	....	134
21	1.47	1.47	1.47	1.47	1.46	.999	2	132
22	....	....	....	1.46N	1.49	.999	....	131
23	....	....	....	1.49N	1.51	.999	....	131
26	Exchange Closed; Memorial Day							
27	....	1.55B	....	1.55B	1.56	.999	....	131
28	....	....	....	1.56N	1.50	.999	....	131
29	....	....	1.49A	1.49A	1.42	.999	....	130
30	....	....	1.38A	1.38A	1.43	.999	....	130

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	1.44B	...	1.44B	1.36	.999	....	130
3	....	....	....	1.36N	1.42	.999	....	60
4	....	....	....	1.42N	1.35	.999	....	60
5	....	..	....	1.35N	1.37	.999	....	60
6	....	1.43B	....	1.43B	1.52	1.000	....	60
9	....	....	....	1.52N	1.45	1.000	....	60
10	....	....	....	1.45N	1.45	1.000	....	60
11	....	....	....	1.45N	1.43	1.000	....	60
12	....	....	....	1.43N	1.47	1.000	....	60
13	....	....	....	1.47N	1.47	1.000	....	60
16	....	....	....	1.47N	1.50	1.000	....	60
17	....	....	....	....	....	1.000	....	....

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
JUNE 1986 9200 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	.42	.42	.41A	.41A	.40	.536	11	476
3	.38	.38	.37	.37A	.38	.519	62	471
6	.38	.38	.37	.37	.37	.515	47	469
7	.41	.42	.41	.42	.42	.567	306	691
8	.41	.44B	.28	.28	.28	.436	505	782
9	.25	.27B	.22	.27B	.26	.389	964	1229
10	.25	.26	.23	.23	.23	.351	468	1205
13	.20	.22	.20	.21A	.20	.305	235	1128
14	.21	.23B	.21	.22	.23	.349	110	1033
15	.23	.27B	.22A	.25	.26	.404	372	1185
16	.32	.32	.25A	.27	.27	.417	181	1061
17	.27	.30B	.27	.27	.27	.416	70	1068
20	.21	.23	.21	.23	.23	.376	204	1135
21	.25	.26	.25	.26	.26	.402	165	1190
22	.27	.27	.23A	.23A	.22	.375	235	1160
23	.24	.24	.22	.24	.24	.414	324	1297
24	.23	.26	.22	.26	.25	.437	339	1444
27	.26	.29	.26	.29	.29	.478	199	1477
28	.31	.33	.31	.31	.32	.511	233	1298
29	.34	.36B	.29	.29	.29	.478	236	1278
30	.34	.34	.27A	.30A	.29	.482	511	1464
31	.27	.34	.27	.32	.32	.511	515	1651

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.33	.33	.30	.33	.32	.520	461	1883
4	.35	.37	.32	.33	.33	.535	700	1923
5	.36	.38	.32	.32	.33	.535	1037	2154
6	.34	.34	.27	.28	.29	.535	1614	2847
7	.26	.27B	.18	.20	.21	.433	1241	2846
10	.22	.24B	.20	.22	.23	.462	679	3099
11	.25	.26	.23	.23	.24	.472	799	3114
12	.23	.24	.22	.23	.23	.471	880	3560
13	.24	.26	.24	.24	.25	.486	711	3843
14	.30	.33	.29	.32	.32	.556	713	3567
17	Exchange Closed; President's Day							
18	.36	.38	.34	.37	.37	.592	665	3526
19	.31	.36B	.26	.30	.31	.547	1386	3337
20	.31	.33	.27	.28	.28	.537	734	3366
21	.30	.33	.30	.32	.33	.588	1331	3438
24	.33	.41	.31	.38	.38	.629	1073	3212
25	.38	.39	.35	.36	.36	.610	709	3209
26	.34	.36	.33	.36	.36	.615	674	3071
27	.40	.50	.40	.49	.49	.698	824	3099
28	.52	.64	.47	.50	.50	.630	1475	3039

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.53	.57	.50	.56	.56	.659	654	2836
4	.63	.71	.63	.67	.66	.691	563	2793
5	.64	.64	.56	.56	.58	.670	279	2722
6	.73	.74	.69	.70	.72	.728	174	2749
7	.72	.75B	.70	.71	.72	.747	129	2730
10	.76	.77	.75	.75	.77	.777	163	2715
11	.80	.80	.76	.76	.79	.792	73	2650
12	.79	.79	.75	.76	.78	.801	32	2634
13	.71	.74	.71	.74	.78	.809	80	2640
14	.78	.81	.78	.81B	.80	.825	616	2383
17	.82	.83	.77	.78	.76	.827	330	2367
18	.70	.76B	.70	.76B	.77	.836	15	2192
19	.77	.77	.75	.76B	.76	.844	30	2195
20	.76	.79	.76	.79	.78	.858	32	2150
21	.80	.82	.78	.78	.78	.866	12	2088
24	.78	.82	.78	.82	.83	.890	29	1919
25	.82	.83	.80	.80	.82	.893	6	1918
26	.83	.84	.83	.84	.84	.907	186	1819
27	.90	.95	.90	.95	.97	.942	112	1706
28	Exchange Closed; Good Friday							
31	.95	1.00	.95	1.00	1.03	.960	18	1716

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.13	1.13	1.08	1.08	1.03	.963	27	1488
2	.98	.98	.97A	.98	1.06	.970	1	943
3	1.06	1.07	1.02A	1.02A	1.00	.964	68	938
4	1.03	1.15B	1.03	1.08	1.13	.981	17	942
7	1.17	1.17	1.14A	1.16A	1.14	.985	72	895
8	1.27	1.27	1.27	1.27	1.30	.985	4	895
9	....	1.35B	....	1.35B	1.37	.996	....	895
10	1.37	1.38B	1.32A	1.38B	1.37	.997	4	853
11	1.40	1.40	1.35	1.35	1.33	.996	5	701
14	1.38	1.38	1.38	1.38	1.45	.998	3	621
15	1.43	1.47	1.43	1.47	1.45	.998	44	641
16	1.57	1.66	1.57	1.66	1.68	.999	2	575
17	1.63	1.63	1.61	1.61	1.62	.999	57	589
18	....	....	....	1.62N	1.59	.999	....	518

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9200 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	1.55A	1.55A	1.51	.999	....	484
22..	1.48	1.70B	1.48	1.48	1.34	.997	45	466
23..	1.28	1.31	1.25A	1.31	1.26	.996	40	466
24..	....	1.27B	....	1.27B	1.10	.991	....	465
25..	....	1.16B	....	1.16B	1.07	.989	....	465
28..	1.12	1.12	1.12	1.12	1.22	.996	27	465
29..	1.28	1.28	1.22A	1.22A	1.23	.997	102	409
30..	....	....	....	1.23N	1.25	.997	....	350

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.25N	1.18	.996	....	338
2..	....	....	....	1.18N	1.19	.996	....	336
5..	1.26	1.26	1.26	1.26	1.35	.999	11	336
6..	1.34	1.34	1.34	1.34	1.35	.999	24	324
7..	....	....	....	1.35N	1.35	.999	....	323
8..	....	1.40B	....	1.40B	1.40	.999	....	323
9..	....	....	1.30A	1.30A	1.22	.998	....	323
12..	1.11	1.11	1.11	1.11	1.08	.997	....	323
13..	....	1.10B	1.01A	1.10B	1.14	.998	....	323
14..	....	1.15B	....	1.15B	1.09	.998	....	323
15..	....	....	.99A	.99A	.93	.995	....	323
16..	....	....	.92A	.92A	.88	.992	....	323
19..	....	.92B	....	.92B	.89	.995	....	323
20..	....	....	....	.89N	.96	.997	....	323
21..	1.00	1.00	.99	.99	.96	.997	3	322
22..	....	....	....	.96N	.99	.998	....	322
23..	....	....	....	.99N	1.01	.999	....	322
26..	Exchange Closed; Memorial Day							
27..	1.04	1.05B	1.04	1.04	1.06	.999	4	322
28..	1.05	1.05	1.04	1.04	1.00	.999	13	318
29..	....	....	.99A	.99A	.92	.999	....	274
30..	....	.95B	.88A	.95B	.93	.999	....	262

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	...	.94B	....	.94B	.86	.999	....	262
3..	....	.87B	....	.87B	.92	.999	....	185
4..	....	....	....	.92N	.85	.999	....	185
5..	....	....	....	.85N	.87	.999	....	185
6..	....	.93B	....	.93B	1.02	.999	....	185
9..	....	....	....	1.02N	.95	.999	....	185
10..	....	....	.92A	.92A	.95	.999	....	185
11..	....	....	.94A	.94A	.93	.999	....	185
12..	...	....	...	.93N	.97	1.000	...	185
13..	...	....	...	.97N	.97	1.000	....	185
16..	1.00	1.00	1.00	1.00	1.00	1.000	1	135
17..	...	....	...	....	....	1.000	....	....

JUNE 1986 9225 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.98	1.01	.98	1.01	1.05	.955	10	8
9..	....	1.10B	....	1.10B	1.12	.986	...	1
10..	....	....	1.09A	1.09A	1.12	.988	....	1
11..	....	1.13B	....	1.12N	1.08	.986	..	1
14..	....	1.13B	....	1.13B	1.20	.994	....	1
15..	....	....	....	1.20N	1.20	.994	....	1
16..	....	1.40B	....	1.40B	1.43	.998	....	1
17..	....	....	1.38A	1.38A	1.37	.997	....	1
18..	....	....	....	1.37N	1.34	.997	....	1
21..	....	....	1.30A	1.30A	1.26	.996	....	1
22..	....	....	1.25A	1.25A	1.09	.989	....	1
23..	....	....	1.00A	1.00A	1.01	.984	....	1
24..	....	1.02B	.98A	.98A	.85	.966	....	1
25..	..	.93B	....	.93B	.83	.962	....	1
28..	....	.84B	....	.84B	.97	.984	....	1
29..	....	1.02B	....	.97N	.98	.985	....	1
30..	....	....	....	.98N	1.00	.987	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.00N	.93	.982	....	1
2..	....	....	....	.93N	.94	.984	....	1
5..	....	.99B	....	.99B	1.10	.995	....	1
6..	....	....	....	1.10N	1.10	.995	...	1
7..	....	....	1.09A	1.09A	1.10	.996	...	1
8..	....	1.15B	....	1.15B	1.15	.997	....	1
9..	....	...	1.05A	1.05A	.97	.992	...	1
12..	....	....	.92A	.92A	.83	.985	....	1
13..	....	.85B	.76A	.85B	.89	.991	....	-
14..	....	.90B	....	.90B	.84	.989	....	1
15..	....	....	.74A	.74A	.68	.970	....	1
16..	....	....	.67A	.67A	.64	.960	...	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9225 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	....	.67B	....	.67B	.64	.968	....	1
20..	....	....	....	.64N	.71	.981	....	1
21..	....	.74B	....	.74B	.71	.982	....	1
22..	....	....	....	.71N	.74	.988	....	1
23..	....	....	....	.74N	.76	.991	....	1
26..	Exchange Closed; Memorial Day							
27..	....	.80B	....	.80B	.81	.997	....	1
28..	....	....	....	.81N	.75	.996	....	1
29..	....	....	.74A	.74A	.67	.993	....	1
30..	....	.70B	.63A	.70B	.68	.995	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	.69B	....	.69B	.61	.994	....	1
3..	....	....	....	.61N	.67	.998	....	1
4..	....	....	....	.67N	.60	.995	....	1
5..	....	....	....	.60N	.62	.997	....	1
6..	....	.69B	...	.69B	.77	.999	....	1
9..	....	....	....	.77N	.70	.999	....	1
10..	....	....	.68A	.68A	.70	.999	....	1
11..	....	....	....	.70N	.68	.999	....	1
12..	....	....	....	.68N	.72	.999	....	...

JUNE 1986 9250 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.20	.21B	.19	.19	.19	.327	35	1400
3..	....	....	.18A	.18A	.17	.311	...	1400
6..	.17	.17	.17	.17	.17	.306	100	1427
7..	.19	.20	.19	.20	.21	.353	36	1428
8..	.21	.21	.14	.15	.14	.239	595	1774
9..	.10	.11	.09	.11	.12	.202	616	1787
10..	.10	.11	.10	.10A	.10	.175	215	1597
13..	.08	.09	.08	.09	.09	.143	56	1474
14..	.09	.10	.09	.10	.10	.172	60	1513
15..	.09	.14	.09	.11	.11	.211	244	1554
16..	.16	.16	.11A	.12	.12	.220	356	1809
17..	.12	.13	.11	.11	.11	.219	180	1870
20..	.09	.09	.09	.09	.09	.188	109	1945
21..	.10	.10	.10	.10	.10	.206	10	1865
22..	.10	.10	.09	.09	.09	.186	242	2085
23..	.08	.09	.08	.09	.09	.214	88	2166
24..	.10	.10	.09	.10	.10	.231	366	2396
27..	.08	.12	.08	.12	.12	.261	543	2678
28..	.13	.14	.13	.14	.13	.288	149	2766
29..	.14	.16	.12	.12	.12	.260	386	2853
30..	.11	.13	.09	.12	.11	.263	295	2866
31..	.12	.14B	.12	.12	.12	.286	313	2984

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.13	.13	.12	.12	.12	.292	341	3006
4..	.16	.16	.12	.13	.13	.304	457	2970
5..	.14	.16	.13	.13	.13	.304	392	3096
6..	.13	.14	.10	.10	.11	.303	225	3199
7..	.09	.09	.06	.07B	.07	.219	130	3138
10..	.07	.08B	.07	.07	.08	.239	138	3192
11..	.08	.09	.08	.08	.08	.245	81	3219
12..	.07	.08	.07	.07	.07	.245	121	3246
13..	.09	.09	.08	.08	.08	.256	370	3157
14..	.10	.12	.10	.12	.12	.314	575	3063
17..	Exchange Closed; President's Day							
18..	.12	.16	.12	.15	.15	.343	653	3275
19..	.10	.15B	.10	.11	.11	.301	978	3557
20..	.11	.11	.09	.09	.09	.292	316	3582
21..	.11	.12	.11	.11	.11	.337	540	3674
24..	.11	.15	.10	.14	.13	.373	1230	3895
25..	.13	.14	.11	.12	.12	.353	1310	4041
26..	.11	.12	.11	.12	.12	.357	739	4117
27..	.16	.22	.15	.22	.21	.443	1966	4700
28..	.23	.31	.18	.21	.21	.466	2061	5443

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.23	.26	.19	.26	.26	.495	1613	5119
4..	.30	.36	.29	.33@.32	.31	.529	1768	5306
5..	.30	.30	.23	.26	.26	.498	1154	5588
6..	.35	.38	.33	.34	.35	.557	877	5300
7..	.38	.42	.31	.35	.33	.571	1614	5485
10..	.35	.39	.35	.39@.37	.37	.598	1146	5245
11..	.43	.43	.36	.38@.39	.39	.610	772	5204
12..	.40	.40	.34	.36	.36	.615	672	5108
13..	.36	.36	.31	.35	.35	.615	865	4959
14..	.34	.40	.34	.39	.38	.629	730	5250
17..	.42	.42	.36	.36	.36	.621	505	5004

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9250 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	32	37	31	34	.35	.625	893	5218
19	.35	.35	.33	.33	.34	.629	185	5179
20	.35	.38	.35	.36	.35	.644	69	5047
21	.38	.39	.36	.36	.35	.648	181	4934
24	.36	.40	.36	.39	.39	.681	565	4720
25	.39	.41	.38	.38	.38	.679	124	4731
26	.38	.41	.38	.41	.40	.700	318	4778
27	.45	.51	.44	.50B@.51	.50	.774	302	4558
28	Exchange Closed: Good Friday							
31	.49	.55	.49	.55	.55	.816	1440	4206

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.60	.64	.57	.57	.56	.820	327	4155
2	.50	.55	.48	.56	.59	.839	88	4101
3	.56	.60	.53	.53	.53	.816	384	4033
4	.49	.66B	.49	.60B	.65	.876	136	3780
7	.66	.69	.63	.67	.66	.888	225	3780
8	.74	.80	.73	.79@.80	.80	.888	154	3670
9	.86	.87	.82	.87	.87	.957	217	3278
10	.83@.82	.89	.81	.86B	.87	.960	434	3125
11	.90	.90	.83	.83	.83	.955	106	3131
14	.88	.90	.87	.90	.95	.977	19	3121
15	.94	.99	.93	.99	.95	.977	187	3061
16	1.03	1.18	1.03	1.17	1.18	.993	93	2698
17	1.16	1.16	1.04	1.10	1.12	.990	86	2550
18	1.13	1.14	1.12A	1.14	1.09	.988	7	2203
21	1.05	1.05	.99	1.01	1.01	.983	51	2149
22	.97	.97	.88	.88	.84	.962	26	2116
23	.77	.82B	.76	.77	.76	.947	482	2111
24	.78	.79B	.64	.66	.61	.902	58	2072
25	....	.68B	....	.66B	.59	.891	....	2060
28	.69	.69	.67	.67	.73	.945	109	2002
29	....	.78B	....	.73N	.73	.948	....	2002
30	....	.74B	....	.74B	.75	.953	....	2001

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.68A	.68A	.69	.937	....	2001
2	....	....	....	.69N	.70	.942	....	2003
5	....	.74B	....	.74B	.85	.977	....	2003
6	....	....	....	.85N	.85	.979	....	2003
7	.84	.86	.78A	.86	.85	.980	50	1984
8	....	.89B	....	.87B	.90	.986	....	1975
9	.76	.76	.76	.76	.72	.964	7	1973
12	.63	.63	.63	.63	.58	.936	75	2038
13	.64	.64	.52A	.64	.64	.956	3	2038
14	....	.66B	.60A	.60A	.59	.946	....	1920
15	.51	.51	.49A	.49A	.45	.882	98	1943
16	.43	.43	.42A	.43	.41	.855	82	1908
19	....	.47B	....	.42B	.42	.870	....	1836
20	.40	.51	.36A	.51	.49	.911	2	1836
21	....	.53B	....	.53B	.48	.914	....	1820
22	....	.49B	....	.49B	.50	.933	....	1820
23	.53	.53	.53	.53	.52	.946	1	1819
26	Exchange Closed: Memorial Day							
27	.56	.56	.56	.56	.56	.973	20	1819
28	.53	.53	.53	.53	.50	.961	1	1806
29	.46	.46	.46	.46	.42	.938	5	1809
30	....	.46B	....	.45B	.43	.948	....	1802

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	.44B	.42A	.44B	.37	.933	....	1802
3	....	....	....	.37N	.43	.965	....	1802
4	....	....	....	.43N	.36	.937	....	1802
5	.39	.39	.39	.39	.37	.950	2	1802
6	....	.46B	....	.46B	.52	.991	....	1802
9	....	....	....	.52N	.45	.992	....	1802
10	....	....	.43A	.43A	.45	.995	....	1802
11	....	....	....	.45N	.43	.996	....	1602
12	....	....	....	.43N	.47	.999	....	1580
13	.47	.48	.46	.47	.47	.999	213	1475
16	....	....	....	.47N	.50	1.000	....	1305
17	....	....	....	....	....	1.000	....	....

JUNE 1986 9275 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.37	.38	.37	.38	.36	.686	31	28
2	.32	.35B	.32	.35B	.38	.708	1	29
3	.36	.38B	.36	.37	.34	.674	100	123
4	.31	.44B	.31	.40B	.44	.757	6	129
7	....	.45B	....	.45B	.44	.771	....	129
8	.51	.58	.51	.58	.57	.771	3	129

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9275 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.62	.62	.61	.61	.63	.889	2	129
10	.59	.67	.59	.67	.63	.893	101	219
11	....	.68B	.61A	.61A	.60	.882	....	219
14	....	.63B	....	.63B	.71	.929	....	219
15	....	.73B	.68A	.73B	.71	.930	....	219
16	....	.90B	....	.90B	.93	.974	....	225
17	....	....	.85A	.85A	.87	.964	....	219
18	.88	.88	.88	.88	.84	.959	1	219
21	....	....	.82A	.82A	.76	.945	....	219
22	.72	.72	.65A	.68A	.60	.895	2	219
23	....	....	.54A	.54A	.53	.861	....	219
24	....	.56B	.45A	.45A	.40	.774	....	219
25	....	.47B	....	.40N	.39	.756	....	219
28	....	.48B	....	.45B	.51	.851	....	219
29	....	.54B	....	.51N	.52	.858	....	219
30	....	....	....	.52N	.54	.868	....	219

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.49	.49	.48A	.48A	.48	.534	....	219
2	....	....	.43A	.43A	.48	.843	....	219
5	....	.53B	....	.53B	.63	.921	....	219
6	.60	.60	.59A	.59A	.62	.924	98	179
7	....	....	.59A	.59A	.62	.927	....	179
8	....	.65B	....	.65B	.67	.944	....	179
9	....	....	.53A	.53A	.50	.880	....	179
12	.40	.40	.40	.40	.37	.807	10	189
13	....	.41B	.32A	.41B	.42	.852	....	189
14	....	.43B	.39A	.39A	.37	.823	....	189
15	....	....	.28A	.28A	.25	.690	....	189
16	.23	.23	.22	.23	.23	.641	11	200
19	.25	.26	.24A	.24A	.24	.657	135	224
20	.18	.26	.18	.26	.28	.731	18	228
21	....	.29B	.27A	.28N	.28	.734	10	228
22	....	....	.27A	.28N	.29	.769	....	228
23	....	....	.28A	.29N	.30	.794	....	228
26	Exchange Closed: Memorial Day							
27	.30	.30	.30	.30	.34	.858	1	227
28	....	....	.31A	.31A	.28	.812	....	218
29	.23	.23	.22A	.22A	.21	.733	10	222
30	....	.24B	....	.24B	.22	.752	....	222

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.20	.20	.19A	.19A	.16	.676	10	215
3	.16	.16	.16	.16	.21	.768	10	225
4	....	....	.14A	.16A	.15	.669	5	225
5	.16	.18	.14	.16A	.16	.703	51	276
6	....	.20B	....	.20B	.29	.891	....	276
9	....	....	.27A	.27A	.22	.859	....	276
10	.21	.21	.19A	.19A	.22	.874	15	281
11	....	....	.19A	.19A	.19	.867	....	281
12	....	.22B	.18A	.20B	.23	.933	....	281
13	....	....	....	.23N	.22	.957	....	281
16	....	....	....	.22N	.25	.999	....	281
17	....	....	....	....	....	.999	....	....

JUNE 1986 9300 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	.08	.08	.07	.07	.07	.163	58	634
3	.07	.07	.06	.06	.06	.152	69	678
6	.07	.07	.06	.06	.06	.147	29	706
7	.07	.08	.06	.08B	.08	.178	147	775
8	.07	.07	.06A	.06A	.05	.105	1	775
9	....	....	.03A	.05N	.04	.084	....	775
10	.03	.03	.03	.03	.03	.069	8	773
13	.03	.03	.03	.03	.03	.052	1	774
14	.04	.04	.04	.04	.03	.066	5	774
15	....	....	....	.03N	.04	.087	....	774
16	.03	.04	.03	.04	.04	.091	15	775
17	.04	.05	.04	.05	.04	.091	97	820
20	.04	.04	.03A	.03A	.03	.073	1	801
21	.03	.04	.03	.04	.04	.082	22	798
22	.04	.04	.03	.03	.03	.071	18	813
23	.03	.03	.03	.03	.03	.086	25	838
24	....	....	....	.03N	.03	.095	23	856
27	.04	.04	.04	.04	.04	.111	10	866
28	.04	.05	.04	.04	.04	.127	55	863
29	....	....	....	.04N	.04	.110	52	865
30	.04	.04	.04	.04	.04	.111	10	855
31	.03	.04B	.03	.03	.04	.124	8	857

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
JUNE 1986 9300 CALLS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.04	.04	.04	.04	.04	.126	5	852
4..	.05	.05	.04	.04	.04	.133	352	1180
5..	.04	.05	.04	.04	.04	.133	147	1282
6..	.04	.04	.03	.03	.03	.132	17	1270
7..	.02	.02	.02	.02	.02	.084	1	1270
10..	.02	.02	.02	.02	.02	.093	35	1255
11..	.02	.02	.02	.02	.02	.096	1	1226
12..	.02	.02	.02	.02	.02	.095	60	1236
13..	.02	.02	.02	.02	.02	.101	56	1237
14..	.02	.04	.02	.04	.04	.134	855	1921
17..	Exchange Closed: President's Day							
18..	.04	.04	.04	.04	.04	.150	136	1862
19..	.04	.04	.03	.03	.03	.124	109	1966
20..	.03	.03	.02	.02	.02	.118	23	1966
21..	.04	.04	.03	.03	.03	.144	94	1996
24..	.03	.05	.03	.04	.04	.165	149	2063
25..	.04	.05	.03	.03	.03	.152	411	2377
26..	.03	.04	.03	.03	.03	.154	55	2410
27..	.05	.07	.05	.07	.06	.212	412	2687
28..	.09	.10	.06	.07	.07	.308	2637	4025

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.08	.10	.07	.10	.09	.333	1439	4611
4..	.10	.15	.10	.12	.13	.363	2284	5720
5..	.12	.12	.09	.10	.10	.327	1201	6207
6..	.15	.18	.13	.16	.16	.375	1720	7282
7..	.17	.19	.11	.14	.14	.380	3419	8613
10..	.16	.17	.14	.15	.15	.397	2929	10299
11..	.18	.18	.14	.16	.15	.401	3073	11879
12..	.17	.17	.13	.15	.14	.397	1755	12649
13..	.14	.14	.10	.12	.12	.388	950	12605
14..	.13	.15	.13	.13	.13	.392	951	12866
17..	.15	.15	.12	.12	.12	.372	1715	12528
18..	.11	.12	.10	.11	.11	.368	686	12581
19..	.11	.12	.10	.11	.11	.363	1071	12572
20..	.12	.13	.10	.11	.12	.369	564	13120
21..	.13	.14	.12	.12	.12	.365	539	13167
24..	.13	.14	.12	.14	.13	.388	858	13265
25..	.14	.15	.12	.12	.12	.380	742	13380
26..	.13	.13	.11	.13	.13	.395	868	13500
27..	.16	.18	.14	.18	.17	.475	3072	14322
28..	Exchange Closed: Good Friday							
31..	.17	.20	.16	.20	.19	.521	1168	14528

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.22	.25	.19	.19	.19	.521	2911	13526
2..	.16@.17	.21	.15	.21	.21	.543	2213	13058
3..	.21	.22	.18	.18	.18	.501	1189	12905
4..	.17	.26	.17	.25	.25	.595	1777	12427
7..	.24	.28	.24	.24	.25	.605	1258	12583
8..	.32	.35	.30	.35	.36	.605	2253	11819
9..	.41	.43	.37	.43	.42	.767	2663	10642
10..	.39	.44	.37	.41	.41	.771	1394	10099
11..	.41	.44	.38	.38	.38	.750	467	10036
14..	.40	.46	.40	.46	.48	.827	426	9867
15..	.43	.50	.43	.50	.49	.828	747	9641
16..	.55	.69B	.54	.68	.70	.922	1540	10041
17..	.69	.71	.55	.61B	.64	.901	1118	9632
18..	.61	.65	.61	.61	.61	.889	446	9252
21..	.58@.57	.58	.52	.55A	.53	.858	715	8859
22..	.56	.57	.43	.43	.41	.765	448	9668
23..	.35	.38B	.31	.35	.34	.710	861	9489
24..	.34	.34	.24A	.24A	.23	.585	810	11123
25..	.26	.29	.20	.20	.22	.560	304	11207
28..	.22	.30	.22	.30B	.31	.687	412	11294
29..	.33@.32	.36	.29	.31B	.32	.696	799	6691
30..	.30	.33B	.29	.32	.33	.712	176	6642

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.26	.27B	.26	.26	.28	.658	7	6634
2..	.24	.26B	.23A	.26B	.28	.668	35	6644
5..	.30	.33	.30	.33	.40	.795	76	6691
6..	.36	.40	.34	.38	.40	.798	325	6800
7..	.36	.37B	.32	.37B	.40	.802	31	6644
8..	.39	.43	.39	.43	.44	.836	395	6500
9..	.34	.34	.27	.27	.28	.709	790	7133
12..	.23	.23	.18	.18A	.18	.583	1093	7408
13..	.13	.22	.13	.22	.21	.646	1410	8070
14..	.24	.25	.18	.18	.18	.597	503	7668
15..	.18	.18	.09	.11	.12	.424	1209	7516
16..	.10	.12	.08	.10	.10	.370	3102	7081
19..	.13	.13	.09	.10	.10	.376	846	7503
20..	.09	.12	.07	.12	.12	.454	1241	7997

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
JUNE 1986 9300 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.13	.14	.11	.11	.12	.453	597	8035
22..	.11	.12	.10	.12	.11	.488	303	8009
23..	.11	.11	.10	.11	.11	.513	201	8058
26..	Exchange Closed: Memorial Day							
27..	.13	.14	.13	.14	.14	.582	477	7807
28..	.13	.14	.09	.10	.10	.500	357	7936
29..	.10	.10	.06	.06	.06	.385	600	8249
30..	.06	.08	.05	.07	.06	.396	474	8242

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.06	.07	.04	.04	.04	.281	837	8343
3..	.04	.05	.03	.05	.05	.365	535	8411
4..	.06	.06	.02	.03	.03	.256	264	9289
5..	.03	.04	.03	.03	.03	.282	343	8393
6..	.05	.08B	.04	.08B	.08	.536	556	8570
9..	.07	.07	.03	.04	.04	.394	480	8756
10..	.03	.03	.02	.03	.04	.387	503	8768
11..	.03	.03	.02	.02	.02	.333	411	8803
12..	.04	.04	.01	.02	.02	.419	361	8760
13..	.02	.03	.01	.01	.01	.407	1055	8413
16..	CAB	.01	CAB	CAB	CAB	.500	365	148
17..	....	....	....	....	....	.500	13	....
18..	....	....	....	....	....	.000	1	....

JUNE 1986 9325 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.11	.12	.09	.09	.09	.353	836	682
2..	.08	.10	.07	.10	.10	.370	250	826
3..	.11	.11	.09	.09	.09	.328	491	970
4..	.09	.14	.08	.13@.14	.13	.414	1288	1693
7..	.12	.15	.12	.13	.13	.418	313	1640
8..	.17	.19	.16	.19B	.20	.418	1246	2660
9..	.21	.25	.21	.25	.24	.594	1167	2473
10..	.21	.26	.20	.24A	.24	.596	738	2482
11..	.24	.27	.21	.22	.22	.565	300	2430
14..	.25	.29	.24	.29	.29	.662	454	2456
15..	.28	.33	.28	.32@.33	.31	.663	595	2385
16..	.39	.48	.39	.47	.48	.815	379	2252
17..	.50	.51	.40	.42A	.44	.779	206	2242
18..	.44	.44	.43A	.44	.41	.759	12	2235
21..	.33	.36	.33	.35A	.34	.708	165	2277
22..	.34	.36	.26	.26	.24	.576	839	2126
23..	.18	.23	.15	.20	.19	.509	693	2662
24..	.21	.21	.13	.13	.12	.374	628	2726
25..	.15@.13	.16	.10	.12	.11	.350	781	2631
28..	.13	.18	.13	.18@.17	.17	.474	480	2800
29..	.19	.20	.15	.17	.17	.483	506	2929
30..	.16	.18	.15A	.18	.18	.500	435	2952

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.16	.16	.13	.14	.14	.438	575	2811
2..	.15	.15	.10	.14	.14	.446	346	2910
5..	.14	.22B	.14	.22B	.22	.593	341	3028
6..	.21	.23	.18	.23	.22	.595	671	3220
7..	.20	.21	.16	.21B	.21	.596	881	3903
8..	.24	.24	.22	.23B	.24	.643	217	3773
9..	.18	.18	.13	.13	.13	.471	489	3651
12..	.11	.11	.08	.08	.07	.328	633	3709
13..	.06	.09	.06	.09	.09	.385	1270	3775
14..	.11	.11	.07	.08	.08	.332	585	4071
15..	.07	.07	.04	.05	.04	.189	968	4413
16..	.04	.05	.04	.04	.04	.153	682	4399
19..	.05	.05	.04	.04	.04	.150	241	4449
20..	.04	.04	.02	.04	.04	.199	1134	4284
21..	.05	.05	.03	.03	.03	.195	276	4173
22..	.04	.04	.03	.04	.03	.214	279	4099
23..	.03	.04	.03	.04	.03	.225	100	4038
26..	Exchange Closed: Memorial Day							
27..	.04	.05	.04	.04	.04	.256	639	4063
28..	.04	.04	.03	.03	.03	.189	374	4242
29..	.02	.03	.02	.02	.02	.114	1384	4057
30..	.02	.02	.02	.02	.02	.113	80	4095

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.02	.02	.01	.02	.01	.053	106	4166
3..	.01	.01	.01	.01	.01	.077	20	4152
4..	.02	.02	.01	.01	.01	.040	40	4136
5..	.01	.01	.01	.01	.01	.046	29	4138
6..	.01	.01	.01	.01	.01	.147	10	4081
9..	....	....	....	.01N	.01	.053	....	4081
10..	.01	.01	.01	.01	.01	.043	22	4065

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9325 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11 ..	CAB	CAB	CAB	CAB	CAB	024	1	4065
12 ..	.01	.01	.01	.01	....	.028	86	4063
13 ..	.01	.01	.01	.01	....	.014	5	4059

JUNE 1986 9350 CALLS

IN JANUARY 1986

1 ..	Exchange Closed; New Year's Day							
2 ..	...	....	....	.03N	.03	.065	....	53
3 ..	....	....	....	.03N	.03	.059	....	53
6 ..	....	....	....	.03N	03	.056	....	53
7 ..	....	....	....	.03N	.03	.072	....	53
8 ..	.03	.03	.03	.03	.02	.036	1	53
9 ..	...	...	....	02N	.02	.027	...	53
10 ..	....	....	....	02N	.01	.021	...	53
13 ..	.02	.02	.02	02	.01	.015	6	59
14 ..	....	....	....	.01N	01	.020	1	60
15 ..	.02	.02	.02	02	.01	.027	1	61
16 ..	...	....	....	.01N	.01	.029	....	61
17 ..	....	....	...	.01N	.01	.029	....	61
20 ..	.01	.01	.01	.01	.01	.021	3	61
21 ..	...	...	....	.01N	.01	.025	....	61
22 ..	...	....	....	.01N	01	.021	....	61
23 ..	....	...	....	.01N	.01	.026	....	61
24 ..	.01	.01	.01	.01	.01	.030	2	63
27 ..	....	....	....	.01N	.01	.036	....	63
28 ..	....	....	....	.01N	.01	.042	....	63
29 ..	....	...	....	.01N	.01	.035	....	63
30 ..	...	....	...	.01N	.01	.035	....	63
31 ..	...	...	....	.01N	.01	.041	....	63

IN FEBRUARY

3 ..	....	....	....	.01N	.01	.041	....	63
4 ..	....	....	...	.01N	.01	.044	....	63
5 ..	....	....	....	.01N	01	.044	....	63
6 ..	...	....	....	.01N	.01	.043	....	63
7 ..	....	....	....	.01N	.01	.023	....	63
10 ..	....	....	....	.01N	.01	.026	....	63
11 ..	....	...	....	.01N	.01	.027	...	63
12 ..	....	....	....	.01N	.01	027	....	63
13 ..	....	....	....	.01N	.01	.029	....	63
14 ..	....	....	....	01N	.01	.042	....	63
17 ..	Exchange Closed; President's Day							
18 ..	....	....	....	.01N	.01	.048	....	63
19 ..	.01	.01	.01	.01	.01	037	80	143
20 ..	.01	.01	.01	.01	.01	.034	49	143
21 ..	....	....	....	.01N	01	.044	....	143
24 ..	.01	.02	.01	02	.01	.053	11	144
25 ..	....	....	....	.01N	.01	.046	....	144
26 ..	.01	.01	.01	01	.01	.047	58	202
27 ..	.02	.03	.02	.03	.02	.073	151	353
28 ..	.03	.06	02	02	.02	180	162	429

IN MARCH

3 ..	.03	.04	.03	.04	.03	.198	135	592
4 ..	.04@.05	.06	.04	.05A	.05	.220	567	951
5 ..	.04	.05	.04	.04	04	.187	768	1599
6 ..	.07	.07	.06	.07	.06	.218	430	1932
7 ..	.08	.08	.04	.05	.05	.216	441	2209
10 ..	.06	.06	.06	.06	.06	.221	119	2267
11 ..	.07	.07	.05	.05	.05	.218	406	2436
12 ..	.06	.06	.05	.05	.05	.209	431	2789
13 ..	.04	.05	.04	.04	.04	.195	377	3045
14 ..	.04	.06	.04	.06	.05	.191	254	2988
17 ..	.06	.06	.04	.04	.04	.169	473	3182
18 ..	.04	.04	.03	.04	.04	.160	362	3239
19 ..	.03	.03	.03	.03	04	.152	72	3215
20 ..	.04	.04	.03	.04	.04	.151	206	3312
21 ..	.04	.04	.04	.04	.04	.143	241	3426
24 ..	.04	.04	.04	.04	.04	.151	182	3476
25 ..	.04	.04	.03	.04	.04	.141	487	3789
26 ..	.03	.04	.03	.04	.04	.146	115	3814
27 ..	.05	.06	.04	.05	.05	.191	617	4072
28 ..	Exchange Closed; Good Friday							
31 ..	.04	.05	.04	.05	.05	.214	404	4266

IN APRIL

1 ..	.06	.06	.05	.05	.05	.210	2107	5271
2 ..	.05	.05	.03	.05	.05	.220	648	5422
3 ..	.05	.05	.04	.04	.05	.186	1059	5952
4 ..	.04	.07	.04	.07	.06	.250	1831	6662
7 ..	.06	.07	.06	.07	.06	.248	945	6732
8 ..	.09	10	.08	.10	09	.248	1048	7142

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9350 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9 ..	.12	.13	.10	.13	.13	.400	1689	7507
10 ..	.11	.14	.09	.12	.13	.398	642	7718
11 ..	.13	.14	.10	.11	.11	.365	982	8154
14 ..	.12	.17	.12	.17@.16	.16	.459	1178	8576
15 ..	.15	.19	.14	.17	.17	.459	1700	8673
16 ..	.20	.32	20	.32	.31	.646	2121	8858
17 ..	.33	.33	.22	26B	27	.599	1800	9092
18 ..	.25	.28	.24	24	24	.574	1062	9422
21 ..	.21	.21	.17	.17	.19	.509	938	9159
22 ..	.19@.20	.21	.12	12	.12	.368	1593	9353
23 ..	.11	.12	08	10	.10	306	1515	9279
24 ..	.11	.11	.05	.06	.06	.196	1129	9307
25 ..	.08	.08	.05	.07	.06	.178	594	9372
28 ..	.07	.10	.07	.10	.09	.269	343	9358
29 ..	.11	.11	.08	.10	.09	.275	1628	8960
30 ..	.09	.10	.08	.09	.09	.290	221	8788

IN MAY

1 ..	.09	09	.06	07	07	.236	172	8793
2 ..	.07	.08	.05	.08	07	.241	212	8885
5 ..	.08	.11	.08	.11	10	.363	323	8923
6 ..	.10	.11	.08	10	10	.361	1357	8975
7 ..	.09	.10	.08	10	.10	.359	401	8887
8 ..	.12	.12	.10	.12	.12	.404	1083	8933
9 ..	.08	.08	.05	.05	06	.243	1296	9080
12 ..	.05	.05	.03	.04	03	.136	621	9287
13 ..	.02	.04	.02	.04	.04	.169	511	9305
14 ..	.05	.05	.03	.03	.03	.133	153	9306
15 ..	.03	.03	.01	.01	.02	.058	1022	9679
16 ..	.01	02	.01	.02	.02	.043	2420	9707
19 ..	.02	.02	.02	.02	.02	.039	179	9684
20 ..	.02	.02	.01	.02	.02	.058	84	9737
21 ..	.03	.03	.02	.02	.02	.055	110	9752
22 ..	01	.01	.01	01	.01	.060	42	9766
23 ..	....	....	....	.01N	01	.062	....	9756
26 ..	Exchange Closed; Memorial Day							
27 ..	.02	02	.02	.02	.01	.064	21	9765
28 ..	.01	.01	01	.01	.01	.039	190	9587
29 ..	.01	.01	.01	.01	....	.017	95	9556
30 ..	CAB	CAB	CAB	CAB	CAB	.015	1	9545

IN JUNE

2 ..	CAB	CAB	CAB	CAB	CAB	.004	....	9545
3 ..	CAB	CAB	CAB	CAB	CAB	.006	....	9547
4 ..	CAB	CAB	CAB	CAB	CAB	.002	....	9547
5 ..	.01	01	.01	.01	....	.002	....	9544
6 ..	CAB	CAB	CAB	CAB	CAB	.014	20	9569
9 ..	CAB	CAB	CAB	CAB	CAB	.001	....	9569
10 ..	CAB	CAB	CAB	CAB	CAB	.000	5	9564
11 ..	CAB	CAB	CAB	CAB	CAB	.000	25	9520
12 ..	CAB	CAB	CAB	CAB	CAB	.000	50	9462
13 ..	CAB	CAB	CAB	CAB	CAB	.000	95	9367
16 ..	CAB	.01	CAB	.01	....	.000	12	....
17 ..	....	....	....	....	....	.000	10	....

JUNE 1986 9375 CALLS

IN APRIL 1986

1 ..	.04	.04	.03A	.03A	.03	.108	20	20
2 ..	.02	.03	.02	.03	.03	.113	260	265
3 ..	.03	03	02	02	.03	.090	853	1086
4 ..	.03	.04	.03	.03	.03	.129	961	1951
7 ..	.03	.04	.03	03	03	.125	323	2240
8 ..	.04	.05	04	.05	.04	.125	145	2333
9 ..	.06	.06	.05	.06	.06	.228	822	2841
10 ..	.05	.07	.04	.07	.06	224	631	3059
11 ..	.07	.07	.05	.05	.06	.197	1104	3482
14 ..	.07	.08	.06	.08	.08	.266	511	3700
15 ..	.07	.10	.07	.08	.09	.265	1317	4488
16 ..	.12	.19	.11	.18	.18	.443	1493	4965
17 ..	.19	.19	.11	16	.16	.395	2929	5073
18 ..	.15	.17	.14	.15	.14	.371	979	5263
21 ..	.13	.13	.08	10	.10	.308	1200	6022
22 ..	.10	.12	.06	06	.06	.194	1238	6407
23 ..	.06	.08	.05	.06A	.06	.150	562	6463
24 ..	.07	.07	.03	.04	.04	.082	873	6836
25 ..	.05	.05	.03	.04	.03	.072	600	7107
28 ..	.05	.06	.04	.06	.05	.122	166	7162
29 ..	.06	.07	.05	.06	.05	.125	252	7242
30 ..	.06	.06	.05	.05	.05	.134	299	7454

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9375 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.04	.04	.04	04	.04	.100	286	7459
2 . .	.05	.05	.03	.04	.04	.102	98	7481
5 . .	.05	.06	.04	.06	05	.174	74	7545
6 . .	.05	.05	.04	05	.04	.171	718	7504
7 . .	.03	.04	.03	.04	04	.168	27	7525
8 . .	.05	.05	.05	05	05	.197	664	7548
9 . .	.03	.03	.03	03	.03	.093	201	7691
12 . .	.02	.02	02	.02	02	.040	3	7684
13 . .	.01	.02	.01	.02	.02	.052	229	7710
14 . .	.02	.02	.01	.01	.01	.037	141	7794
15 . .	.01	01	.01	.01	01	.012	490	7630
16 . .	.01	.01	.01	.01	01	.008	38	7434
19 . .	.01	.01	.01	.01	.01	.006	279	7628
20 . .	.01	.01	01	01	.01	.010	29	7640
21 . .	....	....	....	.01N	.01	.009	4	7637
22 . .	....	....	....	.01N	....	.010	....	7635
23 . .	CAB	CAB	CAB	CAB	CAB	.010	....	7635
26 . .	Exchange Closed: Memorial Day							
27 . .	CAB	CAB	CAB	CAB	CAB	.008	....	7635
28 . .	CAB	CAB	CAB	CAB	CAB	.004	....	7635
29 . .	CAB	CAB	CAB	CAB	CAB	.001	....	7635
30 . .	CAB	CAB	CAB	CAB	CAB	.001	....	7635

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	.01	.01	.01	.01	....	.000	1	7636
3 . .	.01	.01	.01	.01	....	.000	2	7635
4 . .	CAB	CAB	CAB	CAB	CAB	000	103	7538
5 . .	CAB	CAB	CAB	CAB	CAB	.000	13	7530
6 . .	CAB	CAB	CAB	CAB	CAB	.000	.	7520
9 . .	CAB	CAB	CAB	CAB	CAB	.000	....	7520
10 . .	CAB	CAB	CAB	CAB	CAB	.000	....	7520
11 . .	CAB	CAB	CAB	CAB	CAB	.000	....	7520
12 . .	CAB	CAB	CAB	CAB	CAB	.000	....	7520
13 . .	CAB	CAB	CAB	CAB	CAB	.000	....	7520

JUNE 1986 9400 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10 . .	.02	.02	.02	.02	02	.102	....	....
11 . .	.02	02	02	02	.02	.096	286	286
12 . .	.02	02	.02	02	.02	087	65	347
13 . .	.02	02	.02	.02	.02	.076	22	357
14 . .	.02	03	02	.02	02	070	173	518
17 . .	02	.02	02	02	02	.056	262.	770
18 . .	.02	.02	.01	01	.02	.050	129	893
19 . .	....	....	....	.02N	02	.044	....	893
20 . .	.02	.02	.02	.02	02	.042	12	900
21 . .	.02	.02	.02	.02	02	.037	44	938
24 . .	....	....	....	.02N	02	.037	....	938
25 . .	....	....	....	.02N	02	.033	....	930
26 . .	.01	.01	.01	.01	01	.033	2	930
27 . .	.02	.02	.02	02	.02	.046	58	978
28 . .	Exchange Closed: Good Friday							
31 . .	.02	.02	.02	02	.02	.051	7	985

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.02	02	.02	.02	.02	.048	236	1208
2 . .	.02	.02	.01	01	.01	.049	291	1209
3 . .	02	.02	.01	01	01	.037	37	1232
4 . .	.02	.02	.02	.02	.01	.056	35	1236
7 . .	.02	.02	.02	.02	.01	.052	22	1253
8 . .	.02	.03	.02	.03	.02	.052	199	1344
9 . .	.04	.04	.03	03	03	.108	422	1642
10 . .	.03	.04	03	04	03	.104	494	2045
11 . .	.04	.04	.03	03	03	.087	612	2419
14 . .	.03	05	03	05	05	.126	351	2608
15 . .	.04	.06	.04	.05	.05	.125	1393	3515
16 . .	.06	.12	06	.11	.11	254	1734	4731
17 . .	.11	.12	.07	09	09	.217	2823	6107
18 . .	.08	11	.08	.09	09	200	1291	7000
21 . .	.07	.08	.05	.06	.07	.153	2316	8412
22 . .	.06@ 07	.08	.04	05	04	082	2395	9739
23 . .	.04	.05	.03	04	.04	.059	1577	10996
24 . .	.05	.05	02	03	03	.027	775	11419
25 . .	.04	.04	.02	.02	.02	.023	612	11775
28 . .	.04	.04	.03	03	.03	.043	270	11884
29 . .	.03	.04	03	04	.03	.044	116	11927
30 . .	.03	03	03	03	03	.048	220	11885

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9400 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.02	.02	.02	.02	.02	.033	2	11885
2 . .	.03	.03	02	.02	.02	.033	173	11961
5 . .	.03	.03	.03	.03	.03	.064	32	11962
6 . .	.03	.03	.02	.02	.02	.061	2254	12008
7 . .	.02	.02	.02	.02	.02	.059	528	12050
8 . .	.03	.03	.02	.02	.02	072	88	12052
9 . .	.01	.02	.01	.01	.01	.026	72	12032
12 . .	.01	.01	.01	.01	.01	.008	212	11981
13 . .	CAB	CAB	CAB	CAB	CAB	.011	9	11972
14 . .	.01	.01	.01	.01	....	.006	2	11986
15 . .	CAB	CAB	CAB	CAB	CAB	.001	1	11973
16 . .	CAB	.01	CAB	.01	....	001	180	11924
19 . .	....	....	....	....	....	000	....	11909
20 . .	CAB	CAB	CAB	CAB	CAB	.001	....	11909
21 . .	CAB	CAB	CAB	CAB	CAB	.001	....	11909
22 . .	CAB	CAB	CAB	CAB	CAB	.001	....	11909
23 . .	CAB	CAB	CAB	CAB	CAB	.000	....	11909
26 . .	Exchange Closed: Memorial Day							
27 . .	CAB	CAB	CAB	CAB	CAB	000	....	11909
28 . .	CAB	CAB	CAB	CAB	CAB	.000	....	11914
29 . .	CAB	CAB	CAB	CAB	CAB	.000	....	11914
30 . .	CAB	CAB	CAB	CAB	CAB	.000	...	11914

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	CAB	CAB	CAB	CAB	CAB	.000	..	11914
3 . .	CAB	CAB	CAB	CAB	CAB	.000	...	11914
4 . .	CAB	CAB	CAB	CAB	CAB	.000	24	11882
5 . .	CAB	CAB	CAB	CAB	CAB	000	11	11872
6 . .	CAB	CAB	CAB	CAB	CAB	.000	20	11872
9 . .	CAB	CAB	CAB	CAB	CAB	.000	...	11852
10 . .	CAB	CAB	CAB	CAB	CAB	000	...	11852
11 . .	CAB	CAB	CAB	CAB	CAB	.000	....	11852
12 . .	CAB	CAB	CAB	CAB	CAB	000	....	11852
13 . .	CAB	CAB	CAB	CAB	CAB	.000	....	11852

JUNE 1986 9425 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16 . .	.04	07	.04	.07	.06	.119	114	111
17 . .	.08	08	.04	.05	.05	.097	373	439
18 . .	.06	.07	.05	.06	.05	088	592	828
21 . .	.04	.05	.03	.04A	.04	.061	532	1203
22 . .	.04	.04	.03	03	02	027	181	1299
23 . .	.03	.03	.02	.03	.02	.018	160	1400
24 . .	03	.03	.01	.02	.02	.007	146	1340
25 . .	...	....	....	02N	.01	.005	15	1335
28 . .	.02	.02	01	.01	.01	.011	2	1337
29 . .	02	02	.02	.02	.01	.012	8	1343
30 . .	....	...	..	.01N	.01	.013	....	1341

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.01	.01	.01	.01	.01	.008	56	1291
2 . .	....	....	....	01N	.01	.008	....	1291
5 . .	...	...	....	.01N	.02	.017	....	1291
6 . .	.02	.02	.01	.01	.01	.016	172	1301
7 . .	....	....	....	.01N	.01	.015	2	1301
8 . .	....	....	....	01N	.01	.019	...	1299
9 . .	.01	.01	.01	01	.01	.005	33	1299
12 . .	....	....	....	01N	.01	.001	15	1294
13 . .	....	....	....	01N	....	.001	....	1294
14 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1294
15 . .	CAB	CAB	CAB	CAB	CAB	.000	...	1294
16 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1294
19 . .	....	....	....	....	....	.000	1	1294
20 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1294
21 . .	CAB	CAB	CAB	CAB	CAB	000	....	1294
22 . .	CAB	CAB	CAB	CAB	CAB	.000	1	1293
23 . .	CAB	CAB	CAB	CAB	CAB	000	4	1289
26 . .	Exchange Closed: Memorial Day							
27 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1289
28 . .	CAB	CAB	CAB	CAB	CAB	.000	...	1289
29 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1289
30 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1289

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	CAB	CAB	CAB	CAB	CAB	.000	13	1289
3 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1289
4 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1277
5 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1277
6 . .	CAB	CAB	CAB	CAB	CAB	.000	...	1277
9 . .	CAB	CAB	CAB	CAB	CAB	.000	5	1272
10 . .	CAB	CAB	CAB	CAB	CAB	.000	....	1272

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1986 9425 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	CAB	CAB	CAB	CAB	CAB	.000	....	1272
12	CAB	CAB	CAB	CAB	CAB	.000	....	1272
13	CAB	CAB	CAB	CAB	CAB	.000	....	1271

JUNE 1986 9450 CALLS

IN APRIL 1986

16	.03	.03	.03	.03	.03	.045	4	4
17	.04	.04	03	.03	.03	.035	374	291
18	.03	.04	.03	.03	.03	.031	260	484
21	....	....	.02A	.03N	.02	.019	61	545
22	.02	.02	.02	.02	.01	.007	20	556
23	.02	.03	.02	.02A	.01	.004	4	558
24	.01	.01	01	.01	.01	.001	202	525
25	....	....	....	.01N	.01	.001	....	525
28	....	....	....	.01N	.01	.002	....	525
29	....	....	....	.01N	.01	.002	....	525
30	....	....	....	.01N	....	.002	....	525

IN MAY

1	CAB	CAB	CAB	CAB	CAB	.001	....	525
2	.01	.01	.01	.01	....	.001	....	525
5	CAB	CAB	CAB	CAB	CAB	.003	....	523
6	CAB	CAB	CAB	CAB	CAB	.003	....	525
7	CAB	CAB	CAB	CAB	CAB	.002	....	525
8	CAB	CAB	CAB	CAB	CAB	.003	....	525
9	CAB	CAB	CAB	CAB	CAB	.000	4	525
12	.01	.01	.01	.01	....	.000	....	505
13	CAB	CAB	CAB	CAB	CAB	.000	....	507
14	CAB	CAB	CAB	CAB	CAB	.000	....	507
15	CAB	CAB	CAB	CAB	CAB	.000	....	507
16	CAB	CAB	CAB	CAB	CAB	.000	....	511
19	....	....	....	....	....	.000	....	507
20	CAB	CAB	CAB	CAB	CAB	.000	....	507
21	CAB	CAB	CAB	CAB	CAB	.000	....	507
22	CAB	CAB	CAB	CAB	CAB	.000	12	495
23	CAB	CAB	CAB	CAB	CAB	.000	....	495
26	Exchange Closed: Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	495
28	CAB	CAB	CAB	CAB	CAB	.000	....	495
29	CAB	CAB	CAB	CAB	CAB	.000	....	495
30	CAB	CAB	CAB	CAB	CAB	.000	....	495

IN JUNE

2	CAB	CAB	CAB	CAB	CAB	.000	....	495
3	CAB	CAB	CAB	CAB	CAB	.000	....	495
4	CAB	CAB	CAB	CAB	CAB	.000	....	495
5	CAB	CAB	CAB	CAB	CAB	.000	....	495
6	CAB	CAB	CAB	CAB	CAB	.000	....	495
9	CAB	CAB	CAB	CAB	CAB	.000	....	495
10	CAB	CAB	CAB	CAB	CAB	.000	....	495
11	CAB	CAB	CAB	CAB	CAB	.000	....	495
12	CAB	CAB	CAB	CAB	CAB	.000	....	495
13	CAB	CAB	CAB	CAB	CAB	.000	....	495

SEPTEMBER 1986 8950 CALLS

IN JANUARY 1986

1	Exchange Closed: New Year's Day							
2	....	....	....	2.42N	2.37	.981	....	10
3	....	....	....	2.37N	2.33	.980	....	10
6	....	....	....	2.33N	2.32	.980	....	10
7	....	....	....	2.32N	2.45	.985	....	10
8	....	....	....	2.45N	2.19	.974	....	10
9	....	....	2.18A	2.18A	2.06	.967	....	10
10	....	....	....	2.06N	1.96	.960	....	10
13	....	....	1.93A	1.93A	1.83	.949	....	10
14	....	....	....	1.83N	1.92	.959	....	10
15	....	1.95B	....	1.95B	2.05	.968	....	10
16	....	2.11B	....	2.11B	2.06	.969	....	10
17	....	2.08B	....	2.08B	2.05	.968	....	10
20	....	....	1.93A	1.93A	1.97	.964	....	10
21	....	....	....	1.97N	2.04	.969	....	10
22	....	....	2.00A	2.00A	1.99	.966	....	10
23	....	2.00B	....	2.00B	2.09	.972	....	10
24	....	....	2.08A	2.08A	2.15	.976	....	10
27	....	....	....	2.15N	2.25	.981	....	10
28	....	2.28B	....	2.28B	2.33	.984	....	10
29	....	....	2.32A	2.32A	2.26	.982	....	10
30	....	....	....	2.26N	2.28	.983	....	10
31	....	....	....	2.28N	2.34	.985	....	10

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 8950 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	...	2.34N	2.38	.987	....	10
4	....	2.40B	....	2.40B	2.41	.988	....	10
5	....	2.44B	....	2.44B	2.39	.988	....	10
6	....	2.40B	....	2.40B	2.30	.988	....	10
7	....	....	2.19A	2.19A	2.21	.982	....	10
10	....	2.24B	....	2.24B	2.28	.985	....	10
11	....	....	....	2.28N	2.31	.986	....	10
12	....	....	....	2.31N	2.30	.986	....	10
13	....	....	....	2.30N	2.33	.987	....	10
14	....	2.39B	....	2.39B	2.46	.991	....	10
17	Exchange Closed: President's Day							
18	....	....	....	2.46N	2.53	.993	....	10
19	....	....	2.49A	2.53N	2.48	.992	....	10
20	....	....	....	2.48N	2.47	.992	....	10
21	....	2.48B	....	2.48B	2.55	.993	....	10
24	....	....	....	2.55N	2.63	.995	....	10
25	2.63	2.63	2.60A	2.63	2.61	.995	1	10
26	....	....	2.60A	2.60A	2.64	.995	....	10
27	....	2.68B	....	2.68B	2.82	.997	....	10
28	....	....	....	2.82N	2.86	.963	....	10

IN MARCH

3	....	2.88B	....	2.88B	2.98	.969	....	10
4	....	3.03B	....	3.03B	3.07	.974	....	10
5	....	3.08B	....	3.08B	2.91	.972	....	10
6	....	3.10B	....	3.10B	3.08	.982	....	10
7	....	....	....	3.08N	3.09	.986	....	10
10	....	....	....	3.09N	3.20	.991	....	10
11	....	....	....	3.20N	3.22	.993	....	10
12	....	....	....	3.22N	3.20	.995	....	10
13	....	....	....	3.20N	3.20	.996	....	10
14	....	....	....	3.20N	3.20	.997	....	10
17	....	3.23B	....	3.23B	3.17	.998	....	10
18	....	....	....	3.17N	3.16	.998	....	10
19	....	....	....	3.16N	3.17	.999	....	10
20	....	....	....	3.17N	3.22	.999	....	10
21	....	3.24B	....	3.24B	3.24	.999	....	10
24	....	....	....	3.24N	3.31	.999	....	10
25	....	....	....	3.31N	3.28	.999	....	10
26	....	3.31B	....	3.31B	3.32	.999	....	10
27	....	3.46B	....	3.46B	3.48	.999	....	10
28	Exchange Closed: Good Friday							
31	....	....	....	3.48N	3.56	.999	...	10

IN APRIL

1	....	....	....	3.56N	3.54	.999	....	10
2	....	3.55B	....	3.55B	3.57	.999	....	10
3	....	....	....	3.57N	3.52	.999	....	10
4	....	....	....	3.52N	3.62	.999	....	10
7	....	3.63B	....	3.63B	3.64	.999	....	10
8	....	3.77B	....	3.77B	3.85	.999	....	10
9	....	3.91B	....	3.91B	3.95	.999	....	10
10	....	....	3.92A	3.95N	3.95	.999	....	10
11	....	3.96B	3.90A	3.90A	3.91	.999	....	10
14	....	....	....	3.91N	4.04	.999	....	10
15	....	....	....	4.04N	4.02	.999	....	10
16	....	4.13B	....	4.13B	4.24	.999	....	10
17	....	....	4.15A	4.15A	4.16	.999	....	10
18	....	....	....	4.16N	4.14	.999	....	10
21	....	....	....	4.14N	4.05	.999	....	10
22	....	....	3.95A	3.95A	3.86	.999	....	10
23	....	....	3.80A	3.80A	3.79	.999	....	10
24	....	....	....	3.79N	3.58	.999	....	10
25	....	....	....	3.58N	3.54	.999	....	10
28	....	3.65B	....	3.65B	3.72	.999	....	10
29	....	....	....	3.72N	3.72	.999	....	10
30	....	3.75B	....	3.75B	3.76	.999	....	10

IN MAY

1	....	....	....	3.76N	3.69	.999	....	10
2	....	....	....	3.69N	3.68	.999	....	10
5	....	3.74B	....	3.74B	3.86	.999	....	10
6	....	....	....	3.86N	3.86	.999	....	10
7	....	....	....	3.86N	3.87	.999	....	10
8	....	3.92B	....	3.92B	3.96	.999	....	10
9	....	....	3.84A	3.84A	3.75	.999	....	10
12	....	....	3.62A	3.62A	3.60	.999	....	10
13	....	3.65B	....	3.65B	3.67	.999	....	10
14	....	....	....	3.67N	3.60	.999	....	10
15	....	....	3.50A	3.50A	3.44	.999	....	10
16	....	....	3.41A	3.44N	3.33	.999	....	10
19	....	3.37B	....	3.33N	3.31	.999	....	5
20	....	....	....	3.31N	3.42	.999	...	5

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 8950 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	3.42N	3.42	.999	....	5
22	....	3.44B	....	3.42N	3.42	.999	....	5
23	....	....	....	3.42N	3.49	.999	....	5
26	Exchange Closed; Memorial Day							
27	....	3.53B	....	3.53B	3.58	.999	....	5
28	....	....	....	3.58N	3.48	.999	....	5
29	....	....	3.41A	3.41A	3.34	.999	....	5
30	....	3.35B	3.29A	3.35B	3.34	.999	....	5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	3.20A	3.20A	3.17	.999	....	5
3	....	3.22B	....	3.22B	3.27	.999	....	5
4	....	3.30B	3.17A	3.17A	3.16	.999	....	5
5	....	....	....	3.16N	3.18	.999	....	5
6	....	....	....	3.18N	3.42	.999	....	5
9	....	....	....	3.42N	3.27	.999	....	5
10	....	....	....	3.27N	3.30	.999	....	5
11	....	....	....	3.30N	3.30	.999	....	5
12	....	....	....	3.30N	3.38	.999	....	5
13	....	....	....	3.38N	3.64	.999	....	5
16	....	....	....	3.64N	3.68	.999	....	5
17	....	....	....	3.68N	3.75	.999	....	5
18	....	3.78B	....	3.78B	3.76	.999	....	5
19	....	....	3.75A	3.75A	3.67	.999	....	5
20	....	3.74B	3.64A	3.74B	3.76	.999	....	5
23	....	....	3.72A	3.72A	3.78	.999	....	5
24	....	3.81B	....	3.81B	3.80	.999	....	5
25	....	3.86B	....	3.86B	3.82	.999	....	5
26	....	....	3.80A	3.80A	3.85	.999	....	5
27	....	3.88B	....	3.88B	3.91	.999	....	5
30	....	3.93B	....	3.93B	3.95	.999	....	5

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.00B	....	4.00B	3.95	.999	....	5
2	....	....	....	3.95N	3.95	1.000	....	5
3	....	....	....	3.95N	4.05	1.000	....	5
4	Exchange Closed; Independence Day							
7	....	4.06B	....	4.06B	4.02	1.000	....	5
8	....	....	4.01A	4.01A	3.89	1.000	....	5
9	....	....	....	3.89N	4.03	1.000	....	5
10	....	....	....	4.03N	4.01	1.000	....	5
11	....	4.05B	....	4.05B	4.07	1.000	....	5
14	....	....	....	4.07N	4.11	1.000	....	5
15	....	4.13B	....	4.13B	4.14	1.000	....	5
16	....	....	....	4.14N	4.09	1.000	....	5
17	....	....	....	4.09N	4.09	1.000	....	5
18	....	....	....	4.09N	4.12	1.000	....	5
21	....	4.15B	....	4.15B	4.14	1.000	....	5
22	....	....	4.10A	4.10A	4.07	1.000	....	5
23	....	....	4.05A	4.05A	3.95	1.000	....	5
24	....	3.97B	....	3.97B	3.93	1.000	....	5
25	....	....	....	3.93N	3.93	1.000	....	5
28	....	....	....	3.93N	3.83	1.000	....	5
29	....	3.85B	....	3.85B	3.92	1.000	....	5
30	....	....	....	3.92N	3.96	1.000	....	5
31	....	4.00B	....	4.00B	4.07	1.000	....	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	4.10B	....	4.07N	4.04	1.000	....	5
4	....	....	....	4.04N	4.07	1.000	....	5
5	....	....	4.05A	4.05A	4.03	1.000	....	5
6	....	....	....	4.03N	4.03	1.000	....	5
7	....	....	4.02A	4.03N	4.06	1.000	....	5
8	....	....	....	4.06N	4.11	1.000	....	5
11	....	4.15B	....	4.15B	4.14	1.000	....	5
12	....	4.16B	....	4.16B	4.21	1.000	....	5
13	....	4.23B	....	4.23B	4.35	1.000	....	5
14	....	....	4.31A	4.31A	4.31	1.000	....	5
15	....	4.32B	....	4.32B	4.29	1.000	....	5
18	....	....	....	4.29N	4.31	1.000	....	5
19	....	4.38B	....	4.38B	4.40	1.000	....	5
20	....	4.43B	....	4.43B	4.44	1.000	....	5
21	....	4.49B	....	4.49B	4.55	1.000	....	5
22	....	....	....	4.55N	4.50	1.000	....	5
25	....	....	....	4.50N	4.59	1.000	....	5
26	....	4.63B	....	4.63B	4.65	1.000	....	5
27	....	....	....	4.65N	4.62	1.000	....	5
28	....	4.64B	4.60A	4.64B	4.68	1.000	....	5
29	....	4.75B	....	4.75B	4.79	1.000	....	5

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 8950 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	4.79N	4.76	1.000	....	5
3	....	....	4.71A	4.71A	4.66	1.000	....	5
4	....	....	....	4.66N	4.67	1.000	....	5
5	....	....	....	4.67N	4.59	1.000	....	5
8	....	....	....	4.59N	4.54	1.000	....	5
9	....	....	....	4.54N	4.55	1.000	....	5
10	....	....	....	4.55N	4.55	1.000	....	5
11	....	....	....	4.55N	4.45	1.000	....	5
12	....	....	....	4.45N	4.46	1.000	....	5
15	....	....	....	4.46N	4.46	1.000	....	5
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9000 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	1.92N	1.87	.949	....	6
3	....	....	....	1.87N	1.83	.946	....	6
6	....	....	....	1.83N	1.82	.946	....	6
7	....	....	....	1.82N	1.95	.956	....	6
8	....	....	....	1.95N	1.69	.933	....	6
9	....	....	1.67A	1.67A	1.58	.918	....	6
10	....	....	1.57A	1.57A	1.51	.904	....	6
13	....	....	1.49A	1.49A	1.39	.881	....	6
14	....	1.40B	....	1.40B	1.48	.901	....	6
15	....	1.50B	....	1.50B	1.57	.919	....	6
16	....	1.62B	....	1.62B	1.57	.921	....	6
17	....	1.58B	....	1.58B	1.56	.920	....	6
20	....	....	1.47A	1.47A	1.49	.910	....	6
21	....	....	....	1.49N	1.55	.920	....	6
22	....	....	1.52A	1.52A	1.51	.914	....	6
23	....	....	....	1.51N	1.59	.927	....	6
24	....	....	1.58A	1.58A	1.65	.935	....	6
27	....	....	....	1.65N	1.75	.947	....	6
28	....	1.78B	....	1.78B	1.83	.955	....	6
29	....	....	1.82A	1.82A	1.76	.949	....	6
30	....	....	....	1.76N	1.78	.951	....	6
31	....	....	....	1.78N	1.84	.956	....	6

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.84N	1.88	.961	....	6
4	....	1.90B	....	1.90B	1.91	.963	....	6
5	....	1.94B	....	1.94B	1.89	.963	....	6
6	....	....	....	1.89N	1.80	.962	....	6
7	....	....	1.71A	1.71A	1.71	.947	....	6
10	....	1.74B	....	1.74B	1.78	.955	....	6
11	....	....	....	1.78N	1.81	.958	....	6
12	....	1.82B	....	1.81N	1.80	.957	....	6
13	....	....	....	1.80N	1.83	.960	....	6
14	....	1.89B	....	1.89B	1.96	.970	....	6
17	Exchange Closed; President's Day							
18	....	1.97B	....	1.97B	2.03	.975	....	6
19	....	....	1.97A	2.03N	1.98	.973	....	6
20	....	....	....	1.98N	1.97	.972	....	6
21	....	1.98B	....	1.98B	2.05	.977	....	6
24	....	....	....	2.05N	2.13	.981	....	6
25	2.12	2.12	2.10A	2.12	2.11	.981	1	6
26	....	....	2.10A	2.10A	2.14	.982	....	6
27	....	2.18B	....	2.18B	2.32	.989	....	6
28	....	....	....	2.32N	2.36	.930	....	6

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	2.38B	....	2.38B	2.48	.940	....	6
4	....	2.53B	....	2.53B	2.57	.948	....	6
5	....	....	....	2.57N	2.41	.944	....	6
6	....	2.60B	....	2.60B	2.58	.961	....	6
7	....	....	....	2.58N	2.59	.967	....	6
10	....	2.60B	....	2.60B	2.70	.978	....	6
11	....	....	....	2.70N	2.72	.982	....	6
12	....	....	....	2.72N	2.70	.985	....	6
13	....	....	....	2.70N	2.70	.988	....	6
14	....	....	....	2.70N	2.70	.991	....	6
17	....	....	....	2.70N	2.67	.992	....	6
18	....	....	....	2.67N	2.66	.993	....	6
19	....	....	....	2.66N	2.67	.995	....	6
20	....	....	....	2.67N	2.72	.996	....	6
21	....	2.74B	....	2.74B	2.74	.997	....	6
24	....	....	....	2.74N	2.81	.998	....	6
25	....	....	....	2.81N	2.78	.998	....	6
26	....	2.81B	....	2.81B	2.82	.999	....	6
27	....	2.96B	....	2.96B	2.98	.999	....	6
28	Exchange Closed; Good Friday							
31	....	....	....	2.98N	3.06	.999	....	6

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9000 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.13B	....	3.06N	3.04	.999	....	6
2	....	3.05B	....	3.05B	3.07	.999	....	6
3	....	....	....	3.07N	3.02	.999	....	6
4	....	....	....	3.02N	3.12	.999	....	6
7	....	3.13B	....	3.13B	3.14	.999	....	6
8	....	3.27B	....	3.27B	3.35	.999	....	6
9	....	3.41B	....	3.41B	3.45	.999	....	6
10	....	....	3.42A	3.45N	3.45	.999	....	6
11	....	3.46B	3.40A	3.40A	3.41	.999	....	6
14	....	....	....	3.41N	3.54	.999	....	6
15	....	....	....	3.54N	3.52	.999	....	6
16	....	3.63B	....	3.63B	3.74	.999	....	6
17	....	....	3.65A	3.65A	3.66	.999	....	6
18	....	....	....	3.66N	3.64	.999	....	6
21	....	....	....	3.64N	3.55	.999	....	6
22	....	....	3.45A	3.45A	3.36	.999	....	6
23	....	....	3.30A	3.30A	3.29	.999	....	6
24	....	....	....	3.29N	3.08	.999	....	6
25	....	....	....	3.08N	3.04	.999	....	6
28	....	3.15B	....	3.15B	3.22	.999	....	6
29	....	....	....	3.22N	3.22	.999	....	6
30	....	3.25B	....	3.25B	3.26	.999	....	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.26N	3.19	.999	....	6
2	....	....	....	3.19N	3.18	.999	....	6
5	....	3.24B	....	3.24B	3.36	.999	....	6
6	....	....	....	3.36N	3.36	.999	....	6
7	....	....	....	3.36N	3.37	.999	....	6
8	....	3.42B	....	3.42B	3.46	.999	....	6
9	....	....	3.34A	3.34A	3.25	.999	....	6
12	....	....	3.12A	3.12A	3.10	.999	....	6
13	....	3.15B	....	3.15B	3.17	.999	....	6
14	....	....	....	3.17N	3.10	.999	....	6
15	....	....	3.00A	3.00A	2.94	.999	....	6
16	....	....	2.91A	2.91A	2.83	.999	....	6
19	....	2.87B	....	2.83N	2.81	.999	....	1
20	....	....	....	2.81N	2.92	.999	....	1
21	....	....	....	2.92N	2.92	.999	....	1
22	....	2.94B	....	2.92N	2.92	.999	....	1
23	....	....	....	2.92N	2.99	.999	....	1
26	Exchange Closed: Memorial Day							
27	....	3.03B	....	3.03B	3.08	.999	....	1
28	....	....	....	3.08N	2.98	.999	....	1
29	....	....	2.91A	2.91A	2.84	.999	....	1
30	....	2.85B	2.82A	2.85B	2.84	.999	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	2.70A	2.70A	2.67	.999	....	1
3	....	2.72B	....	2.72B	2.77	.999	....	1
4	....	2.80B	2.67A	2.67A	2.66	.999	....	1
5	....	....	....	2.66N	2.68	.999	....	1
6	....	....	....	2.68N	2.92	.999	....	1
9	....	....	....	2.92N	2.77	.999	....	1
10	....	....	....	2.77N	2.80	.999	....	1
11	....	....	....	2.80N	2.80	.999	....	1
12	....	....	....	2.80N	2.88	.999	....	1
13	....	....	....	2.88N	3.14	.999	....	1
16	....	....	....	3.14N	3.18	.999	....	1
17	....	....	....	3.18N	3.25	.999	....	1
18	....	3.28B	....	3.28B	3.26	.999	....	1
19	....	....	3.25A	3.25A	3.17	.999	....	1
20	....	3.24B	3.14A	3.24B	3.26	.999	....	1
23	....	....	3.22A	3.22A	3.28	.999	....	1
24	....	3.31B	....	3.31B	3.30	.999	....	1
25	....	3.36B	....	3.36B	3.32	.999	....	1
26	....	....	3.30A	3.30A	3.35	.999	....	1
27	....	3.38B	....	3.38B	3.41	.999	....	1
30	....	3.43B	....	3.43B	3.45	.999	....	1

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.48B	....	3.48B	3.45	.999	....	1
2	....	....	....	3.45N	3.45	.999	....	1
3	....	....	....	3.45N	3.55	.999	....	1
4	Exchange Closed: Independence Day							
7	....	3.56B	....	3.56B	3.52	.999	....	1
8	....	....	3.51A	3.51A	3.39	.999	....	1
9	....	....	....	3.39N	3.53	.999	....	1
10	....	....	....	3.53N	3.51	.999	....	1
11	....	3.55B	....	3.55B	3.57	1.000	....	1
14	....	....	....	3.57N	3.61	1.000	....	1
15	....	3.63B	....	3.63B	3.64	1.000	....	1
16	....	....	....	3.64N	3.59	1.000	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9000 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	3.59N	3.59	1.000	....	1
18	....	....	....	3.59N	3.62	1.000	....	1
21	....	3.65B	....	3.65B	3.64	1.000	....	1
22	....	....	3.60A	3.60A	3.57	1.000	....	1
23	....	....	....	3.57N	3.45	1.000	....	1
24	....	3.47B	....	3.45N	3.43	1.000	....	1
25	....	....	....	3.43N	3.43	1.000	....	1
28	....	....	....	3.43N	3.33	1.000	....	1
29	....	3.35B	....	3.35B	3.42	1.000	....	1
30	....	....	....	3.42N	3.46	1.000	....	1
31	....	3.50B	....	3.50B	3.57	1.000	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.60B	....	3.57N	3.54	1.000	....	1
4	....	....	....	3.54N	3.57	1.000	....	1
5	....	....	3.55A	3.55A	3.53	1.000	....	1
6	....	....	....	3.53N	3.53	1.000	....	1
7	....	....	3.52A	3.53N	3.56	1.000	....	1
8	....	....	....	3.56N	3.61	1.000	....	1
11	....	3.65B	....	3.65B	3.64	1.000	....	1
12	....	3.66B	....	3.66B	3.71	1.000	....	1
13	....	3.73B	....	3.73B	3.85	1.000	....	1
14	....	....	3.81A	3.81A	3.81	1.000	....	1
15	....	3.82B	....	3.82B	3.79	1.000	....	1
18	....	....	....	3.79N	3.81	1.000	....	1
19	....	3.88B	....	3.88B	3.90	1.000	....	1
20	....	3.93B	....	3.93B	3.94	1.000	....	1
21	....	3.99B	....	3.99B	4.05	1.000	....	1
22	....	....	....	4.05N	4.00	1.000	....	1
25	....	....	....	4.00N	4.09	1.000	....	1
26	....	4.13B	....	4.13B	4.15	1.000	....	1
27	....	....	....	4.15N	4.12	1.000	....	1
28	....	4.14B	4.10A	4.14B	4.18	1.000	....	1
29	....	4.25B	....	4.25B	4.29	1.000	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	4.29N	4.26	1.000	....	1
3	....	....	4.21A	4.21A	4.16	1.000	....	1
4	....	4.23B	....	4.23B	4.17	1.000	....	1
5	....	....	....	4.17N	4.09	1.000	....	1
8	....	....	....	4.09N	4.04	1.000	....	1
9	....	....	....	4.04N	4.05	1.000	....	1
10	....	....	....	4.05N	4.05	1.000	....	1
11	....	....	....	4.05N	3.95	1.000	....	1
12	....	....	....	3.95N	3.96	1.000	....	1
15	....	....	....	3.96N	3.96	1.000	....	1
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9050 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	1.46A	1.46A	1.41	.885	....	20
3	....	....	....	1.41N	1.38	.878	....	20
6	1.40	1.40	1.40	1.40	1.38	.878	10	20
7	....	....	....	1.38N	1.47	.900	....	20
8	....	....	....	1.47N	1.28	.855	....	20
9	....	....	1.26A	1.26A	1.20	.827	....	20
10	....	....	1.18A	1.18A	1.13	.804	....	20
13	....	....	1.12A	1.12A	1.03	.767	....	20
14	....	....	....	1.03N	1.10	.799	....	20
15	....	1.12B	....	1.12B	1.18	.828	....	20
16	....	1.23B	....	1.23B	1.18	.831	....	20
17	....	....	....	1.18N	1.16	.829	....	20
20	....	....	1.07A	1.07A	1.11	.812	....	20
21	....	....	....	1.11N	1.15	.829	....	20
22	....	....	1.12A	1.12A	1.12	.818	....	20
23	....	....	....	1.12N	1.18	.841	....	20
24	....	....	....	1.18N	1.22	.854	....	20
27	....	....	....	1.22N	1.29	.876	....	20
28	....	1.30B	....	1.30B	1.35	.890	....	20
29	....	....	1.34A	1.34A	1.29	.878	....	20
30	....	....	....	1.29N	1.31	.883	....	20
31	....	1.35B	....	1.35B	1.35	.894	....	20

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.35N	1.38	.902	....	20
4	....	1.40B	....	1.40B	1.41	.907	....	20
5	....	1.44B	....	1.44B	1.39	.907	....	20
6	....	1.40B	....	1.40B	1.32	.904	....	20
7	....	....	1.27A	1.27A	1.24	.874	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9050 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	1.25B	....	1.25B	1.29	.888	....	20
11	....	....	....	1.29N	1.31	.894	....	20
12	....	....	....	1.31N	1.30	.893	....	20
13	....	....	....	1.30N	1.33	.899	....	20
14	....	1.41B	....	1.41B	1.46	.919	....	20
17	Exchange Closed; President's Day							
18	....	1.47B	....	1.47B	1.53	.930	....	20
19	....	....	1.48A	1.53N	1.48	.924	....	15
20	....	....	....	1.48N	1.47	.923	....	15
21	1.53	1.54	1.53	1.54	1.55	.934	6	15
24	1.54	1.54	1.54	1.54	1.63	.945	2	15
25	1.63	1.63	1.60A	1.63	1.61	.943	3	10
26	....	....	1.60A	1.60A	1.64	.947	....	10
27	....	1.68B	....	1.68B	1.82	.963	....	10
28	....	....	....	1.82N	1.86	.877	....	10

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	1.88B	....	1.88B	·38	.892	....	10
4	....	2.03B	....	2.03B	2.07	.904	....	10
5	....	....	....	2.07N	1.91	.896	....	10
6	....	2.10B	....	2.10B	2.08	.922	....	10
7	....	....	....	2.08N	2.09	.932	....	10
10	....	2.10B	....	2.10B	2.20	.949	....	10
11	....	2.27B	....	2.27B	2.22	.957	....	10
12	....	....	....	2.22N	2.20	.961	....	10
13	....	....	....	2.20N	2.20	.966	....	10
14	....	....	....	2.20N	2.20	.972	....	10
17	....	....	....	2.20N	2.17	.975	....	10
18	....	....	....	2.17N	2.16	.978	....	10
19	....	....	....	2.16N	2.17	.982	....	10
20	....	....	....	2.17N	2.22	.987	....	10
21	....	2.24B	....	2.24B	2.24	.989	....	10
24	....	....	....	2.24N	2.31	.992	....	10
25	....	....	....	2.31N	2.28	.993	....	10
26	....	2.31B	....	2.31B	2.32	.994	....	10
27	....	2.46B	....	2.46B	2.48	.997	....	10
28	Exchange Closed; Good Friday							
31	....	....	....	2.48N	2.56	.998	....	10

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.63B	....	2.56N	2.54	.998	....	10
2	....	2.55B	....	2.55B	2.57	.999	....	10
3	....	....	....	2.57N	2.52	.998	....	10
4	....	....	....	2.52N	2.62	.999	....	10
7	....	2.63B	....	2.63B	2.64	.999	....	10
8	....	2.77B	....	2.77B	2.85	.999	....	10
9	....	2.91B	....	2.91B	2.95	.999	....	10
10	....	....	2.92A	2.95N	2.95	.999	....	10
11	....	2.96B	2.90A	2.90A	2.91	.999	....	10
14	....	....	....	2.91N	3.04	.999	....	10
15	....	....	....	3.04N	3.02	.999	....	10
16	....	3.13B	....	3.13B	3.24	.999	....	10
17	....	....	3.15A	3.15A	3.16	.999	....	10
18	....	....	....	3.16N	3.14	.999	....	10
21	....	....	....	3.14N	3.05	.999	....	10
22	....	....	2.95A	2.95A	2.86	.999	....	10
23	....	....	2.80A	2.80A	2.79	.999	....	10
24	....	....	....	2.79N	2.58	.999	....	10
25	....	....	....	2.58N	2.54	.999	....	10
28	....	2.65B	....	2.65B	2.72	.999	....	10
29	....	....	....	2.72N	2.72	.999	....	10
30	....	2.75B	....	2.75B	2.76	.999	....	10

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.76N	2.69	.999	....	10
2	....	....	....	2.69N	2.68	.999	....	10
5	....	2.74B	....	2.74B	2.86	.999	....	10
6	....	....	....	2.86N	2.36	.999	....	10
7	....	....	....	2.86N	2.87	.999	....	10
8	....	2.92B	....	2.92B	2.96	.999	....	10
9	....	....	2.84A	2.84A	2.75	.999	....	10
12	....	....	2.62A	2.62A	2.60	.999	....	10
13	....	2.65B	....	2.65B	2.67	.999	....	10
14	....	....	....	2.67N	2.60	.999	....	10
15	....	....	2.50A	2.50A	2.44	.999	....	10
16	....	....	2.41A	2.41A	2.33	.999	....	10
19	....	2.37B	....	2.33N	2.31	.999	....	....

SEPTEMBER 1986 9100 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	1.08N	1.02	.777	....	109

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9100 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.02N	1.00	.767	....	109
6	....	....	....	1.00N	1.00	.766	....	109
7	1.07	1.07	1.07	1.07	1.08	.799	10	109
8	....	....	....	1.08N	.92	.730	....	109
9	....	....	.90A	.90A	.85	.691	....	109
10	....	....	.82A	.82A	.80	.660	....	109
13	....	....	.79A	.79A	.72	.611	....	109
14	....	....	....	.72N	.77	.651	....	109
15	....	.78B	....	.78B	.83	.690	....	109
16	.78	.86B	.78	.79	.82	.694	2	109
17	....	.83B	....	.83B	.81	.691	1	109
20	....	....	.75A	.75A	.77	.666	....	109
21	....	....	....	.77N	.81	.689	....	109
22	....	....	.79A	.80A	.78	.674	....	109
23	....	....	....	.78N	.83	.706	....	109
24	....	....	....	.83N	.86	.725	....	109
27	....	....	....	.86N	.90	.756	....	109
28	....	.92B	....	.92B	.96	.778	....	109
29	....	....	....	.96N	.91	.759	....	109
30	....	.96B	....	.96B	.93	.766	....	109
31	....	.95B	....	.95B	.96	.783	....	109

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.96N	.99	.795	....	109
4	....	1.00B	....	1.00B	1.01	.803	....	109
5	....	1.03B	....	1.03B	.99	.803	....	109
6	....	....	....	.99N	.92	.798	....	109
7	....	....	.87A	.87A	.85	.749	....	109
10	.88	.88	.88	.88	.90	.771	2	111
11	....	.91B	....	.91B	.90	.780	....	111
12	.88	.88	.88	.88	.89	.778	10	121
13	....	....	....	.89N	.91	.787	....	121
14	....	.95B	....	.95B	1.01	.821	....	121
17	Exchange Closed; President's Day							
18	1.07	1.07	1.07	1.07	1.06	.840	....	121
19	....	....	1.02A	1.04A	1.02	.829	5	121
20	....	....	1.01A	1.01A	1.01	.827	....	121
21	....	....	....	1.01N	1.06	.847	....	121
24	1.08	1.09	1.08	1.09	1.14	.866	2	116
25	1.13	1.13	1.11A	1.13	1.12	.862	3	116
26	....	....	1.11A	1.11A	1.15	.869	....	116
27	....	1.18B	....	1.18B	1.32	.903	....	114
28	....	....	....	1.32N	1.36	.802	....	114

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	1.38B	....	1.38B	1.48	.822	....	114
4	....	....	....	1.48N	1.57	.839	....	114
5	....	....	....	1.57N	1.42	.823	....	114
6	....	1.61B	....	1.61B	1.58	.860	....	114
7	....	....	....	1.58N	1.59	.871	....	114
10	....	....	....	1.59N	1.70	.897	....	114
11	....	1.73B	....	1.73B	1.72	.908	....	114
12	....	....	....	1.72N	1.70	.914	....	114
13	....	....	....	1.70N	1.70	.921	....	114
14	....	....	....	1.70N	1.70	.931	....	114
17	....	1.72B	....	1.72B	1.67	.935	....	114
18	....	....	....	1.67N	1.66	.940	....	114
19	....	....	....	1.66N	1.67	.947	....	114
20	....	....	....	1.67N	1.72	.957	....	114
21	....	1.74B	....	1.74B	1.74	.962	....	114
24	....	....	....	1.74N	1.81	.971	....	114
25	....	....	....	1.81N	1.78	.972	....	109
26	....	1.81B	....	1.81B	1.82	.977	....	109
27	....	1.96B	....	1.96B	1.98	.987	....	109
28	Exchange Closed; Good Friday							
31	....	....	....	1.98N	2.06	.991	....	109

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.13B	....	2.06N	2.04	.991	....	109
2	1.94	2.05B	1.94	2.05B	2.07	.993	2	111
3	....	....	....	2.07N	2.02	.992	....	108
4	....	....	....	2.02N	2.12	.995	....	108
7	....	2.13B	....	2.13B	2.14	.996	....	108
8	....	2.27B	....	2.27B	2.35	.996	....	108
9	....	2.41B	....	2.41B	2.45	.999	....	108
10	....	....	2.42A	2.45N	2.45	.999	....	108
11	....	2.46B	2.40A	2.40A	2.41	.999	....	108
14	....	....	....	2.41N	2.54	.999	....	108
15	....	....	....	2.54N	2.52	.999	....	108
16	....	2.63B	....	2.63B	2.74	.999	....	108
17	....	....	2.65A	2.65A	2.66	.999	....	108
18	....	....	....	2.66N	2.64	.999	....	108
21	....	....	....	2.64N	2.55	.999	....	108

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9100 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	2.45A	2.45A	2.36	.999	....	108
23	....	....	2.30A	2.30A	2.29	.998	....	108
24	....	....	....	2.29N	2.08	.996	....	108
25	....	....	....	2.08N	2.04	.996	....	108
28	....	2.15B	....	2.15B	2.22	.998	....	108
29	....	....	....	2.22N	2.22	.998	....	108
30	....	2.25B	....	2.25B	2.26	.998	....	108

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.26N	2.19	.998	....	108
2	....	....	....	2.19N	2.18	.998	....	108
5	....	2.24B	....	2.24B	2.36	.999	....	108
6	....	....	....	2.36N	2.36	.999	....	108
7	....	....	....	2.36N	2.37	.999	....	108
8	....	2.42B	....	2.42B	2.46	.999	....	106
9	....	....	2.34A	2.34A	2.25	.998	....	106
12	....	....	2.12A	2.12A	2.10	.998	....	106
13	....	2.15B	....	2.15B	2.17	.998	....	106
14	....	....	....	2.17N	2.10	.998	....	106
15	....	....	2.00A	2.00A	1.94	.997	....	106
16	....	....	1.91A	1.91A	1.83	.995	....	106
19	....	1.87B	....	1.83N	1.81	.994	....	101
20	....	....	....	1.81N	1.92	.996	....	101
21	....	....	....	1.92N	1.92	.996	....	101
22	....	1.94B	....	1.92N	1.92	.997	....	101
23	....	....	....	1.92N	1.99	.998	....	101
26	Exchange Closed: Memorial Day							
27	....	2.03B	....	2.03B	2.08	.998	....	101
28	....	....	....	2.08N	1.98	.998	....	101
29	....	....	1.91A	1.91A	1.84	.997	....	101
30	....	1.85B	1.82A	1.85B	1.84	.997	....	101

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	1.70A	1.70A	1.67	.994	....	101
3	....	1.72B	....	1.72B	1.77	.996	....	101
4	....	1.80B	1.67A	1.67A	1.66	.993	....	101
5	....	....	....	1.66N	1.68	.993	....	101
6	....	....	....	1.68N	1.92	.997	....	101
9	....	....	....	1.92N	1.77	.994	....	101
10	....	....	....	1.77N	1.80	.995	....	101
11	....	....	....	1.80N	1.80	.994	....	101
12	....	....	....	1.80N	1.88	.996	....	101
13	....	....	....	1.88N	2.14	.998	....	101
16	....	....	....	2.14N	2.18	.999	....	101
17	....	....	....	2.18N	2.25	.999	....	101
18	....	2.28B	....	2.28B	2.26	.999	....	101
19	....	....	2.25A	2.25A	2.17	.999	....	101
20	....	2.24B	2.14A	2.24B	2.26	[illegible]	....	101
23	....	....	2.22A	2.22A	2.28	.999	....	101
24	....	2.31B	....	2.31B	2.30	.999	....	101
25	....	2.36B	....	2.36B	2.32	.999	....	101
26	....	....	2.30A	2.30A	2.35	.999	....	101
27	....	2.38B	....	2.38B	2.41	.999	....	101
30	....	2.43B	....	2.43B	2.45	.999	....	101

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.48B	....	2.48B	2.45	.999	....	101
2	....	....	....	2.45N	2.45	.999	....	101
3	....	....	....	2.45N	2.55	.999	....	55
4	Exchange Closed: Independence Day							
7	....	2.56B	....	2.56B	2.52	.999	....	55
8	....	....	2.51A	2.51A	2.39	.999	....	55
9	....	....	....	2.39N	2.53	.999	....	55
10	....	....	....	2.53N	2.51	.999	....	55
11	....	2.55B	....	2.55B	2.57	.999	....	55
14	....	....	....	2.57N	2.61	.999	....	55
15	....	2.63B	....	2.63B	2.64	.999	....	55
16	....	....	....	2.64N	2.59	.999	....	55
17	....	....	....	2.59N	2.59	.999	....	55
18	....	....	....	2.59N	2.62	.999	....	44
21	....	2.65B	....	2.65B	2.64	.999	....	44
22	2.58	2.58	2.58	2.58	2.57	.999	5	49
23	....	....	2.55A	2.55A	2.45	.999	....	44
24	....	2.47B	....	2.47B	2.43	.999	....	44
25	....	....	....	2.43N	2.43	.999	....	44
28	....	....	....	2.43N	2.33	.999	....	44
29	....	2.35B	....	2.25B	2.42	.999	....	44
30	....	....	....	2.42N	2.46	.999	....	44
31	....	2.50B	....	2.50B	2.57	1.000	....	44

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9100 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.60B	....	2.57N	2.54	1.000	....	44
4	....	....	....	2.54N	2.57	1.000	....	44
5	....	....	2.55A	2.55A	2.53	1.000	....	44
6	....	....	....	2.53N	2.53	1.000	....	44
7	....	....	2.52A	2.53N	2.56	1.000	....	44
8	....	....	....	2.56N	2.61	1.000	....	44
11	....	2.65B	....	2.65B	2.64	1.000	....	44
12	....	2.66B	....	2.66B	2.71	1.000	....	44
13	....	2.73B	....	2.73B	2.85	1.000	....	44
14	....	....	2.81A	2.81A	2.81	1.000	....	44
15	....	2.82B	....	2.82B	2.79	1.000	....	44
18	....	....	....	2.79N	2.81	1.000	....	44
19	....	2.88B	....	2.88B	2.90	1.000	....	44
20	....	2.93B	....	2.93B	2.94	1.000	....	44
21	....	2.99B	....	2.99B	3.05	1.000	....	44
22	....	....	....	3.05N	3.00	1.000	....	44
25	....	....	....	3.00N	3.09	1.000	....	44
26	....	3.13B	....	3.13B	3.15	1.000	....	44
27	....	....	....	3.15N	3.12	1.000	....	44
28	....	3.14B	3.10A	3.14B	3.18	1.000	....	44
29	....	3.25B	....	3.25B	3.29	1.000	....	44

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	3.29N	3.26	1.000	....	44
3	....	....	3.21A	3.21A	3.16	1.000	....	44
4	....	3.23B	....	3.23B	3.17	1.000	....	44
5	....	....	....	3.17N	3.09	1.000	....	44
8	....	....	....	3.09N	3.04	1.000	....	34
9	....	....	....	3.04N	3.05	1.000	....	34
10	....	....	....	3.05N	3.05	1.000	....	34
11	....	....	....	3.05N	2.95	1.000	....	34
12	....	....	....	2.95N	2.96	1.000	....	34
15	....	....	....	2.96N	2.96	1.000	....	34
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9150 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	....	.74N	.70	.628	....	94
3	....	....	.69A	.69A	.68	.615	....	94
6	....	....	....	.68N	.68	.612	....	94
7	.73	.74	.73	.74	.75	.655	40	134
8	....	....	.69A	.69A	.60	.568	....	134
9	.54	.54	.54	.54	.56	.523	20	154
10	.57	.57	.55	.55	.52	.488	20	169
13	....	....	.48A	.48A	.46	.435	....	169
14	....	.47B	....	.47B	.50	.477	....	169
15	.53	.53	.50A	.53	.54	.520	5	174
16	....	.57B	....	.57B	.53	.523	....	174
17	.53	.53	.53	.53	.52	.520	30	144
20	....	....	.48A	.48A	.48	.491	....	144
21	....	....	....	.48N	.52	.516	....	144
22	.52	.52	.51A	.52	.49	.498	1	144
23	....	....	....	.49N	.53	.534	....	144
24	....	....	....	.53N	.55	.556	....	129
27	.56	.56	.56	.56	.58	.592	2	129
28	....	....	....	.58N	.63	.621	....	129
29	.65	.65	.62A	.62A	.59	.596	1	130
30	.66	.66	.66	.66	.61	.603	5	135
31	....	.62B	....	.62B	.63	.625	....	135

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.63	.63	.63	.63	.65	.640	2	137
4	....	.69B	....	.69B	.67	.650	....	137
5	.70	.72	.70	.72	.64	.650	11	146
6	.65	.65	.65	.65	.58	.644	1	147
7	....	....	.53A	.53A	.53	.580	....	147
10	.55	.55	.55	.55	.56	.606	16	162
11	.57	.60	.56	.56	.57	.617	42	201
12	.57	.57	.55	.55	.55	.614	36	237
13	.56	.56	.55A	.55A	.55	.625	50	286
14	.67	.67	.61	.61	.64	.671	130	396
17	Exchange Closed: President's Day							
18	....	.68B	....	.68B	.69	.696	....	366
19	.65	.65	.63A	.65	.66	.680	....	366
20	....	....	....	.66N	.64	.676	15	381
21	.67	.67	.67	.67	.67	.704	1	381
24	.74	.75B	.74	.75B	.73	.732	9	377
25	.73	.74	.72A	.74	.72	.726	18	384
26	....	....	.71A	.71A	.75	.736	....	384
27	.82	.82	.82	.82	.90	.790	50	351
28	.95	.95	.93A	.93A	.93	.705	15	351

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9150 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.01	1.01	1.01	1.01	1.03	.730	55	351
4	1.14@.15	1.18	1.14	1.16	1.10	.750	41	315
5	....	....	....	1.10N	1.00	.726	....	315
6	....	1.12B	....	1.12B	1.12	.770	....	315
7	....	....	....	1.12N	1.11	.781	....	315
10	1.15	1.15	1.15	1.15	1.20	.814	2	313
11	....	1.23B	....	1.23B	1.22	.827	....	313
12	1.22	1.23B	1.22	1.22	1.20	.832	1	313
13	....	....	....	1.20N	1.20	.840	....	313
14	1.24	1.24	1.24	1.24	1.20	.852	6	313
17	1.29	1.29	1.29	1.29	1.17	.855	25	333
18	....	....	1.15A	1.15A	1.16	.861	....	333
19	1.18	1.18	1.18	1.18	1.17	.871	15	345
20	....	....	....	1.17N	1.22	.889	....	345
21	....	1.25B	....	1.24B	1.24	.897	....	345
24	....	1.27B	....	1.27B	1.31	.916	....	345
25	1.30	1.30	1.30	1.30	1.28	.916	1	344
26	....	1.32B	....	1.32B	1.32	.927	....	344
27	....	1.46B	....	1.46B	1.48	.952	....	344
28	Exchange Closed: Good Friday							
31	....	....	....	1.48N	1.56	.964	....	344

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.63B	....	1.56N	1.54	.964	....	344
2	1.44	1.55B	1.44	1.55B	1.57	.969	2	342
3	....	....	....	1.57N	1.52	.967	....	342
4	....	....	....	1.52N	1.62	.977	....	342
7	....	1.64B	....	1.64B	1.64	.980	....	342
8	....	1.77B	....	1.77B	1.85	.980	....	342
9	....	1.91B	....	1.91B	1.95	.994	....	342
10	....	....	1.92A	1.95N	1.95	.994	....	342
11	....	1.96B	1.90A	1.90A	1.91	.994	....	331
14	....	....	....	1.91N	2.04	.997	....	331
15	....	....	....	2.04N	2.02	.996	....	331
16	....	2.13B	....	2.13B	2.24	.998	....	331
17	....	....	2.15A	2.15A	2.16	.997	....	331
18	....	....	....	2.16N	2.14	.997	....	305
21	....	....	....	2.14N	2.05	.996	....	305
22	....	....	1.95A	1.95A	1.86	.992	....	305
23	....	....	1.80A	1.80A	1.79	.990	....	305
24	....	....	....	1.79N	1.58	.981	....	305
25	....	....	....	1.58N	1.54	.978	....	305
28	....	1.65B	....	1.65B	1.72	.988	....	305
29	....	....	....	1.72N	1.72	.988	....	305
30	....	1.75B	....	1.75B	1.76	.989	....	305

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.76N	1.69	.987	....	305
2	....	....	....	1.69N	1.68	.986	....	305
5	....	1.74B	....	1.74B	1.86	.993	....	305
6	....	....	....	1.86N	1.86	.993	....	305
7	....	....	....	1.86N	1.87	.994	....	305
8	....	1.92B	....	1.92B	1.96	.995	....	305
9	....	....	1.84A	1.84A	1.75	.991	....	305
12	....	....	1.62A	1.62A	1.60	.987	....	305
13	....	1.65B	....	1.65B	1.67	.990	....	305
14	....	....	....	1.67N	1.60	.988	....	305
15	....	....	1.50A	1.50A	1.44	.979	....	305
16	....	....	1.41A	1.42A	1.33	.969	....	305
19	1.35	1.37B	1.35	1.35	1.31	.967	1	306
20	....	....	....	1.31N	1.42	.977	....	306
21	....	1.48B	....	1.42N	1.42	.977	....	306
22	....	1.44B	....	1.42N	1.42	.979	....	306
23	1.46	1.46	1.46	1.46	1.49	.984	69	306
26	Exchange Closed: Memorial Day							
27	....	1.53B	....	1.53B	1.58	.990	....	306
28	....	....	....	1.58N	1.48	.985	....	306
29	....	....	1.41A	1.41A	1.34	.977	....	306
30	....	1.35B	1.32A	1.35B	1.34	.978	....	306

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	1.20A	1.20A	1.17	.963	....	306
3	....	1.22B	....	1.22B	1.27	.974	....	306
4	....	1.30B	1.17A	1.17A	1.16	.959	....	306
5	....	....	....	1.16N	1.18	.959	....	306
6	....	....	....	1.18N	1.42	.980	....	306
9	....	1.43B	....	1.43B	1.27	.967	....	306
10	....	....	....	1.27N	1.30	.969	....	306
11	....	....	....	1.30N	1.30	.967	....	306
12	....	....	....	1.30N	1.38	.974	....	306
13	....	....	....	1.38N	1.64	.989	....	306
16	....	....	....	1.64N	1.68	.991	....	306
17	....	....	....	1.68N	1.75	.993	....	250

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9150 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	1.78B	....	1.78B	1.76	.994	....	248
19	....	....	1.75A	1.75A	1.67	.992	....	250
20	....	1.74B	1.64A	1.74B	1.76	.995	....	250
23	....	....	1.72A	1.76N	1.78	.996	....	250
24	....	1.81B	....	1.81B	1.80	.996	....	250
25	....	1.86B	....	1.86B	1.82	.997	....	250
26	....	....	1.80A	1.80A	1.85	.997	....	250
27	....	1.88B	....	1.88B	1.91	.998	....	250
30	....	1.93B	....	1.93B	1.95	.999	....	250

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.00B	....	2.00B	1.95	.999	....	250
2	....	....	....	1.95N	1.95	.999	....	250
3	....	....	....	1.95N	2.05	.999	....	250
4	Exchange Closed: Independence Day							
7	....	2.06B	....	2.06B	2.02	.999	....	250
8	....	....	2.01A	2.01A	1.89	.999	....	250
9	....	....	....	1.89N	2.03	.999	....	250
10	....	....	....	2.03N	2.01	.999	....	250
11	2.08	2.08	2.08	2.08	2.07	.999	1	250
14	....	....	....	2.07N	2.11	.999	....	249
15	....	2.13B	....	2.13B	2.14	.999	....	249
16	....	....	....	2.14N	2.09	.999	....	249
17	....	....	....	2.09N	2.09	.999	....	249
18	....	....	....	2.09N	2.12	.999	....	89
21	....	2.15B	....	2.15B	2.14	.999	....	89
22	....	....	2.11A	2.11A	2.07	.999	....	89
23	....	....	2.05A	2.05A	1.95	.999	....	89
24	....	1.97B	....	1.97B	1.93	.999	....	89
25	....	....	....	1.93N	1.93	.999	....	89
28	....	....	....	1.93N	1.83	.999	....	89
29	....	1.85B	....	1.85B	1.92	.999	....	89
30	....	....	....	1.92N	1.96	.999	....	89
31	....	2.00B	....	2.00B	2.07	.999	....	89

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.10B	....	2.07N	2.04	.999	....	89
4	....	....	....	2.04N	2.07	.999	....	89
5	....	....	2.05A	2.05A	2.03	.999	....	89
6	....	....	....	2.03N	2.03	999	....	89
7	....	....	2.02A	2.03N	2.06	1.000	....	89
8	....	....	....	2.06N	2.11	1.000	....	89
11	2.14	2.15B	2.14	2.14	2.14	1.000	1	89
12	....	2.16B	....	2.16B	2.21	1.000	....	89
13	....	2.23B	....	2.23B	2.35	1.000	....	88
14	....	....	2.31A	2.31A	2.31	1.000	....	88
15	....	2.32B	....	2.32B	2.29	1.000	....	88
18	....	....	....	2.29N	2.31	1.000	....	88
19	....	2.38B	....	2.38B	2.40	1.000	....	88
20	....	2.43B	....	2.43B	2.44	1.000	....	88
21	....	2.49B	....	2.49B	2.55	1.000	....	88
22	....	....	....	2.55N	2.50	1.000	....	88
25	....	....	....	2.50N	2.59	1.000	....	88
26	....	2.63B	....	2.63B	2.65	1.000	....	88
27	....	....	....	2.65N	2.62	1.000	....	88
28	....	2.64B	2.60A	2.64B	2.68	1.000	....	88
29	....	2.75B	....	2.75B	2.79	1.000	....	88

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	2.79N	2.76	1.000	....	88
3	....	....	2.71A	2.71A	2.66	1.000	....	88
4	....	2.73B	....	2.73B	2.67	1.000	....	88
5	....	....	....	2.67N	2.59	1.000	....	88
8	....	....	....	2.59N	2.54	1.000	....	88
9	....	....	....	2.54N	2.55	1.000	....	88
10	....	....	....	2.55N	2.55	1.000	....	88
11	....	....	....	2.55N	2.45	1.000	....	88
12	....	....	....	2.45N	2.46	1.000	....	87
15	....	....	....	2.46N	2.46	1.000	....	87
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9200 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	....	.46N	.43	.457	....	244
3	....	....	.42A	.42A	.42	.443	....	244
6	.43	.43	.43	.43	.42	.440	1	245
7	.45	.46	.44	.44	.47	.485	83	315
8	....	....	.35A	.35A	.35	.395	....	315
9	.32	.32	.32	.32	.34	.351	....	315
10	....	....	.32A	.34N	.30	.319	13	328

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9200 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	.28	.28	.28	.28	.27	.272	10	328
14	....	.28B	...	.27N	.29	.308	...	328
15	.30	.34	.29	.32A	.31	.346	80	363
16	.35	.35	.30A	.31A	.31	.349	40	401
17	.29	.31B	.29	.30B	.30	.345	60	363
20	.26	.26	.26	.26	.28	.318	2	365
21	.30	.30	.30	.30	.30	.341	328	634
22	.30	.31	.29A	.29A	.28	.324	6	635
23	...	...	...	.28N	.31	.357	...	635
24	...	...	....	.31N	.30	.377	...	635
27	.30	.32B	.30	.31B	.34	.412	50	635
28	....	.37B	..	.34N	.37	.440	....	635
29	.42	.42	.34	.34	.34	.415	50	668
30	....	.36B	....	.34N	.35	.422	....	643
31	.34	.36B	.34	.36B	.36	.443	51	662

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.36N	.38	.458	...	669
4	.42	.43	.38A	.38A	.39	.469	72	721
5	.41	.42	.37	.37	.37	.469	67	685
6	.37	.37	.33	.33	.33	.461	36	701
7	....	...	.27A	.27A	.30	.395	....	699
10	.30	.30	.30	.30	.31	.420	26	679
11	.32	.32	.32	.32	.32	.431	1	680
12	.31	.31	.28A	.29	.28	.427	9	681
13	.29	.29	.28	.28	.29	.438	60	652
14	.34	.35B	.33	.33	.35	.487	81	676
17	Exchange Closed: President's Day							
18	....	.40B	....	.37B	.39	.513	....	716
19	.37	.37	.36A	.36A	.37	.494	60	686
20	.34	.34	.34	.34	.34	.490	10	692
21	.37	.37	.36A	.37	.36	.521	1	692
24	.40	.43	.35A	.43	.41	.552	64	747
25	.40	.40	.38A	.40	.40	.544	26	767
26	.38	.40	.38	.40	.41	.556	63	817
27	.49	.49	.48	.48	.55	.624	341	582
28	.56	.63B	.55	.55	.57	.591	51	575

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.59	.63B	.59	.63B	.65	.619	20	575
4	.76	.79	.75	.78	.73	.641	13	583
5	.71	.71	.64	.64	.63	.608	11	582
6	.76	.77	.74A	.74A	.74	.655	13	590
7	.67	.67	.63	.66B	.71	.663	66	526
10	.75	.80B	.75	.80B	.78	.699	51	557
11	.85	.86	.80	.80	.80	.711	163	593
12	....	.81B	...	.81B	.78	.713	23	599
13	....	...	....	.78N	.78	.718	....	589
14	....	.80B	...	.80B	.79	.729	....	589
17	.78	.80B	.76A	.76A	.76	.728	5	589
18	.70	.73	.70	.73	.75	.732	5	589
19	....	...	....	.75N	.76	.741	....	589
20	...	.80B	....	.80B	.79	.766	....	588
21	....	.84B	...	.83B	.79	.775	...	588
24	.81	.85	.81	.85	.85	.803	14	592
25	.83	.83	.82A	.83	.83	.799	5	582
26	.85	.85	.85	.85	.86	.816	2	587
27	.93	1.00	.93	1.00	1.00	.865	16	573
28	Exchange Closed: Good Friday							
31	1.03	1.03	1.03	1.03	1.07	.889	15	559

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.17	1.17	1.08	1.08	1.05	.888	17	537
2	1.01	1.05B	1.00A	1.05B	1.08	.899	1	537
3	....	...	....	1.08N	1.03	.891	...	536
4	....	....	...	1.03N	1.13	.916	...	536
7	....	1.15B	...	1.15B	1.15	.924	...	536
8	1.28	1.30	1.28	1.30	1.35	.924	52	510
9	....	1.42B	...	1.42B	1.45	.970	....	509
10	1.44	1.44	1.42A	1.44	1.45	.971	1	508
11	1.48	1.48	1.45A	1.45A	1.41	.969	4	512
14	1.46	1.47B	1.46	1.47B	1.54	.981	3	499
15	1.52	1.52	1.51	1.51	1.52	.979	2	499
16	...	1.63B	....	1.63B	1.74	.989	....	448
17	1.69	1.69	1.69	1.69	1.66	.985	33	440
18	..	....	.	1.66N	1.64	.983	10	440
21	1.57	1.57	1.57	1.57	1.55	.978	1	440
22	....	....	1.50A	1.50A	1.36	.962	....	438
23	1.28	1.28	1.28	1.28	1.29	.954	1	437
24	....	...	....	1.29N	1.10	.921	....	437
25	....	....	...	1.10N	1.06	.913	....	437
28	....	1.17B	...	1.17B	1.23	.946	....	437
29	....	....	....	1.23N	1.23	.946	...	437

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9200 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	...	1.25B	...	1.25B	1.27	.950	...	437

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	...	1.26A	1.26A	1.19	.941	...	437
2	1.14@1.13	1.14	1.13	1.13	1.19	.940	10	437
5	...	1.25B	...	1.25B	1.36	.965	...	437
6	...	...	...	1.36N	1.36	.965	...	437
7	...	...	1.35A	1.35A	1.37	.967	...	437
8	...	1.42B	...	1.42B	1.46	.975	...	432
9	...	...	1.32A	1.32A	1.25	.956	...	432
12	...	...	1.12A	1.14A	1.11	.937	...	432
13	...	1.15B	...	1.15B	1.18	.949	.	432
14	1.24	1.24	1.11	1.11	1.11	.940	15	416
15	...	...	1.00A	1.00A	.98	.908	...	415
16	...	...	.93A	.94A	.90	.879	...	415
19	...	.93B	...	.90N	.88	.873	...	415
20	...	...	...	.90B	.97	.902	...	415
21	...	.98B	...	.98B	.97	.903	...	415
22	...	.98B	...	.98B	.97	.906	...	415
23	1.02	1.02	1.02	1.02	1.03	.924	48	415
26	Exchange Closed: Memorial Day							
27	...	1.07B	...	1.07B	1.09	.944	...	415
28	...	...	...	1.09N	1.01	.926	...	415
29	...	...	.98A	.98A	.90	.895	...	415
30	...	.93B	.88A	.93B	.90	.897	...	415

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.87	.87	.85	.85	.77	.847	100	400
3	.79	.82B	.78	.82B	.85	.881	29	377
4	.86	.88B	.76A	.76A	.77	.839	2	379
5	...	...	...	.77N	.79	.841	1	379
6	...	.88B	...	.88B	.98	.908	...	379
9	...	...	...	.98N	.84	.867	...	379
10	...	...	...	.84N	.87	.874	...	379
11	...	...	.86A	.86A	.87	.872	...	379
12	...	.89B	.85A	.89B	.93	.892	...	379
13	...	.95B	...	.95B	1.15	.945	...	379
16	...	...	...	1.15N	1.18	.953	...	379
17	...	1.22B	...	1.18N	1.25	.962	...	373
18	...	1.28B	...	1.28B	1.26	.964	...	373
19	...	...	1.25A	1.25A	1.17	.955	...	373
20	...	1.21B	1.14A	1.21B	1.26	.968	...	373
23	1.24	1.24	1.22A	1.24	1.28	.972	50	377
24	...	1.31B	...	1.31B	1.30	.975	...	377
25	...	1.36B	...	1.36B	1.32	.978	...	377
26	1.34	1.34	1.30A	1.34	1.35	.981	15	377
27	...	1.38B	...	1.38B	1.41	.986	...	377
30	...	1.43B	...	1.43B	1.45	.989	...	376

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	1.48B	...	1.48B	1.45	.990	....	376
2	...	...	...	1.45N	1.45	.990	...	376
3	...	...	...	1.45N	1.55	.994	...	376
4	Exchange Closed: Independence Day							
7	...	1.56B	...	1.56B	1.52	.995	...	376
8	1.45	1.45	1.41	1.41	1.39	.991	53	282
9	...	...	...	1.39N	1.53	.996	...	285
10	...	...	...	1.53N	1.51	.996	...	285
11	...	1.55B	...	1.55B	1.57	.997	...	285
14	...	...	...	1.57N	1.61	.998	...	282
15	...	1.62B	...	1.62B	1.64	.999	...	282
16	...	...	...	1.64N	1.59	.999	...	279
17	1.57	1.57	1.57	1.57	1.59	.999	4	269
18	...	...	...	1.59N	1.62	.999	...	251
21	...	1.65B	...	1.65B	1.64	.999	...	251
22	...	...	1.59A	1.59A	1.57	.999	...	251
23	...	...	1.55A	1.55A	1.45	.999	...	251
24	...	1.47B	...	1.47B	1.43	.999	...	251
25	...	...	...	1.43N	1.43	.999	...	251
28	...	...	...	1.43N	1.33	.999	...	247
29	...	1.35B	...	1.35B	1.42	.999	...	247
30	...	...	...	1.42N	1.46	.999	...	247
31	...	1.50B	...	1.50B	1.57	.999	...	247

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	...	1.60B	...	1.57N	1.54	.999	...	247
4	...	...	...	1.54N	1.57	.999	...	232
5	...	...	1.55A	1.55A	1.53	.999	...	232
6	...	...	...	1.53N	1.53	.999	...	232
7	...	...	1.52A	1.53N	1.56	.999	...	232
8	...	...	...	1.56N	1.61	.999	...	232
11	1.67	1.67	1.64	1.64	1.64	.999	1	232

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9200 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	1.71	1.71	1.59	1.71B	1.71	.999	9	209
13	....	1.73B	....	1.73B	1.85	1.000	....	208
14	....	....	1.81A	1.81A	1.81	.999	....	208
15	....	1.82B	....	1.82B	1.79	1.000	....	208
18	....	....	....	1.79N	1.81	1.000	....	208
19	....	1.88B	....	1.88B	1.90	1.000	....	208
20	....	1.93B	....	1.93B	1.94	1.000	....	208
21	2.03	2.03	2.03	2.03	2.05	1.000	1	207
22	....	....	....	2.05N	2.00	1.000	....	207
25	....	....	....	2.00N	2.09	1.000	....	207
26	....	2.13B	....	2.13B	2.15	1.000	....	207
27	....	....	....	2.15N	2.12	1.000	....	207
28	....	2.14B	2.10A	2.14B	2.18	1.000	....	207
29	2.28	2.28	2.28	2.28	2.29	1.000	1	207

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	2.29N	2.26	1.000	....	207
3	....	....	2.21A	2.21A	2.16	1.000	....	207
4	....	2.23B	....	2.23B	2.17	1.000	....	206
5	2.10	2.10	2.10	2.10	2.09	1.000	4	56
8	....	....	....	2.09N	2.04	1.000	....	56
9	....	....	....	2.04N	2.05	1.000	....	56
10	....	....	....	2.05N	2.05	1.000	....	52
11	....	....	....	2.05N	1.95	1.000	....	52
12	....	....	....	1.95N	1.96	1.000	....	52
15	....	....	....	1.96N	1.96	1.000	....	52
16	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9225 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	1.08	1.08	1.08	1.08	1.10	.868	2	2
9	....	1.16B	....	1.16B	1.20	.940	....	2
10	....	....	1.16A	1.20N	1.20	.942	....	2
11	....	1.21B	....	1.21B	1.16	.938	....	2
14	....	....	....	1.16N	1.29	.958	....	2
15	....	....	....	1.29N	1.27	.956	....	2
16	....	1.39B	....	1.39B	1.49	.976	....	2
17	....	....	1.40A	1.40A	1.41	.968	....	2
18	....	....	....	1.41N	1.39	.964	....	2
21	....	....	....	1.39N	1.30	.955	....	2
22	....	....	1.25A	1.25A	1.12	.926	....	2
23	....	....	1.07A	1.07A	1.07	.912	....	2
24	....	....	....	1.07N	.94	.861	....	2
25	....	....	....	.94N	.90	.849	....	2
28	....	.96B	....	.96B	1.03	.899	....	2
29	....	....	....	1.03N	1.03	.899	....	2
30	....	....	....	1.03N	1.05	.907	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.05N	.98	.891	....	2
2	....	....	....	.98N	.98	.890	....	2
5	....	1.04B	....	1.04B	1.11	.930	....	2
6	....	....	....	1.11N	1.11	.931	....	2
7	....	....	1.10A	1.10A	1.13	.934	....	2
8	....	1.17B	....	1.17B	1.21	.948	....	2
9	....	....	1.09A	1.09A	1.02	.913	....	2
12	....	....	.92A	.92A	.90	.881	....	2
13	....	.96B	....	.96B	.95	.901	....	2
14	....	.99B	....	.98B	.90	.885	....	2
15	....	....	.89A	.89A	.78	.835	....	2
16	....	....	.75A	.75A	.70	.793	....	2
19	....	.72B	....	.70N	.68	.785	....	2
20	....	....	....	.71B	.76	.827	....	2
21	....	.78B	....	.78B	.76	.827	....	2
22	....	.79B	....	.79B	.76	.831	....	2
23	....	....	....	.76N	.81	.858	....	2
26	Exchange Closed: Memorial Day							
27	....	.85B	....	.85B	.88	.890	....	2
28	....	....	.87A	.87A	.80	.859	....	2
29	.74	.74	.74	.74	.69	.811	2	2
30	....	.72B	....	.72B	.69	.813	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	.60A	.60A	.58	.740	....	2
3	....	.61B	....	.61B	.65	.788	....	2
4	....	.67B	.56A	.56A	.58	.731	....	2
5	.58	.58	.58	.58	.60	.737	20	22
6	....	.69B	....	.69B	.76	.834	....	22
9	....	.77B	....	.77B	.65	.774	....	22
10	....	....	....	.65N	.67	.785	....	22

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9225 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	.66A	.66A	.67	.782	....	22
12	....	.70B	....	.70B	.73	.812	....	22
13	....	.86B	....	.86B	.94	.894	....	22
16	....	....	....	.94N	.96	.906	....	22
17	....	1.01B	....	1.01B	1.02	.922	....	22
18	1.06	1.06	1.05	1.05	1.03	.925	21	23
19	.94	.94	.94	.94	.94	.908	1	25
20	....	.98B	.92A	.98B	1.01	.931	....	23
23	....	....	.97A	.97A	1.03	.938	....	23
24	....	1.08B	....	1.08B	1.05	.944	....	23
25	....	1.12B	....	1.06B	1.07	.949	....	23
26	....	....	1.05A	1.05A	1.10	.955	....	23
27	....	1.13B	....	1.13B	1.16	.965	....	23
30	....	1.18B	....	1.18B	1.20	.972	....	23

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.22B	....	1.22B	1.20	.973	....	23
2	....	....	1.19A	1.19A	1.20	.974	....	23
3	....	....	....	1.20N	1.30	.983	....	23
4	Exchange Closed: Independence Day							
7	....	1.31B	....	1.31B	1.27	.984	....	23
8	....	....	1.26A	1.26A	1.14	.975	....	13
9	....	....	....	1.14N	1.28	.987	....	13
10	....	....	....	1.28N	1.26	.986	....	13
11	....	1.30B	....	1.30B	1.32	.991	....	13
14	....	....	....	1.32N	1.36	.994	....	4
15	....	1.38B	....	1.38B	1.39	.996	....	3
16	....	....	....	1.39N	1.34	.996	....	3
17	....	....	....	1.34N	1.34	.996	....	3
18	....	....	....	1.34N	1.37	.997	....	3
21	....	1.40B	....	1.40B	1.39	.998	....	3
22	....	....	1.38A	1.38A	1.32	.998	....	3
23	....	....	1.30A	1.30A	1.20	.996	....	3
24	....	1.22B	....	1.22B	1.18	.996	....	3
25	....	....	....	1.18N	1.18	.997	....	3
28	....	....	....	1.18N	1.08	.996	....	3
29	....	1.09B	....	1.09B	1.17	.998	....	3
30	....	....	....	1.17N	1.21	.999	....	3
31	....	1.25B	....	1.25B	1.32	.999	....	3

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.35B	....	1.32N	1.29	.999	....	3
4	....	....	1.28A	1.28A	1.32	.999	....	3
5	....	....	1.30A	1.30A	1.28	.999	....	3
6	....	....	....	1.28N	1.28	.999	....	3
7	....	....	1.26A	1.28N	1.31	.999	....	3
8	....	....	....	1.31N	1.36	.999	....	....
11	....	1.40B	....	1.40B	1.39	.999	....	....
12	....	1.41B	....	....	....	.999	....	....
13	....	1.48B	....	....	....	.999	....	....
14	....	....	1.35A	....	....	.999	....	....

SEPTEMBER 1986 9250 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	....	....	....	.26N	.23	.295	....	599
3	.23	.23	.23	.23	.22	.283	5	604
6	.22	.22	.22	.22	.22	.279	10	604
7	.24	.24	.24	.24	.26	.318	25	604
8	.28	.28	.20	.22	.19	.241	252	794
9	....	....	.17A	.19N	.18	.206	....	754
10	....	....	....	.18N	.16	.181	....	754
13	....	....	....	.16N	.14	.147	....	754
14	.14	.14	.14	.14	.15	.172	10	754
15	....	.16B	....	.16B	.16	.201	....	754
16	....	.17B	....	.17B	.16	.203	....	754
17	....	....	....	.16N	.15	.200	....	754
20	....	....	.14A	.14A	.14	.179	....	754
21	.17	.17	.16	.16	.16	.195	8	757
22	.15	.15	.15	.15	.14	.182	1	757
23	....	....	....	.14N	.15	.207	....	757
24	....	....	....	.15N	.15	.222	....	757
27	....	....	....	.15N	.17	.249	....	757
28	....	.18B	....	.18B	.18	.272	....	757
29	.17	.20B	.17	.17	.17	.251	50	787
30	....	....	....	.17N	.17	.256	....	797
31	.18@.19	.19	.18	.19	.18	.274	28	824

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9250 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.18N	.19	.285	....	772
4	.20	.20	.20	.20	.19	.294	7	822
5	....	.21B	....	.19N	.18	.294	....	822
6	....	....	.17A	.17A	.15	.287	....	822
7	....	....	.14A	.14A	.14	.232	....	822
10	....	....	....	.14N	.15	.251	....	807
11	....	....	....	.15N	.15	.260	....	807
12	....	....	.14A	.14A	.13	.256	....	807
13	.13	.13	.13	.13	.13	.265	120	917
14	.15	.16	.15	.16	.16	.306	59	967
17	Exchange Closed: President's Day							
18	.19	.20	.19	.20	.19	.328	60	1007
19	....	....	.16A	.18A	.17	.311	....	1007
20	....	....	.15A	.16A	.15	.307	....	1002
21	....	....	....	.15N	.16	.334	....	1002
24	.16	.20	.16	.19	.19	.362	52	1024
25	.18	.18	.16	.16	.18	.354	17	1024
26	.18	.18	.18	.18	.19	.365	11	1024
27	.22	.28	.22	.28	.28	.432	232	837
28	.34	.36B	.29A	.30	.30	.469	18	852

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.34	.34	.31	.34B	.36	.498	171	930
4	.43	.47	.42	.46A	.43	.520	311	869
5	.40	.40	.35	.36	.36	.480	33	873
6	....	.45B	....	.42B	.43	.524	....	873
7	.45	.45	.34	.37B	.39	.528	68	860
10	.39	.44B	.39	.44B	.44	.561	13	863
11	.47	.48	.47	.47	.46	.569	58	903
12	....	.48B	.45A	.46N	.44	.565	....	903
13	....	....	.40A	.42A	.44	.565	1	900
14	.46	.46	.46	.46	.44	.570	15	899
17	....	.47B	.42A	.42A	.42	.562	....	873
18	.37	.40B	.37	.38	.40	.561	42	867
19	.42	.42	.40	.40	.40	.566	11	873
20	.42	.45	.42	.44	.43	.591	20	887
21	.47	.49	.47	.47A	.44	.598	11	893
24	.46	.48	.46	.48	.48	.628	4	897
25	.49	.49	.47A	.48	.47	.619	28	.923
26	.50	.50	.50	.50	.49	.638	51	973
27	.56	.59	.56	.59	.59	.705	59	982
28	Exchange Closed: Good Friday							
31	....	.61B	....	.61B	.63	.741	....	982

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.70	.70	.68A	.68A	.62	.736	9	976
2	.56	.56	.56	.56	.64	.752	10	966
3	....	....	....	.64N	.61	.735	....	966
4	.66	.67	.66	.66	.69	.777	15	966
7	.71	.73B	.70	.70	.70	.790	24	942
8	.80	.83	.80	.83	.88	.790	60	942
9	.92	.97	.92	.96A	.97	.890	57	903
10	....	....	.91A	.97N	.97	.893	....	903
11	.94	.99B	.93	.93	.93	.886	7	896
14	.96	.98	.96	.98	1.04	.919	10	885
15	1.03	1.03	1.01A	1.03	1.02	.914	5	881
16	1.13	1.13	1.13	1.13	1.24	.950	2	879
17	1.21	1.21	1.14	1.15B	1.16	.936	46	873
18	....	....	....	1.16N	1.14	.929	8	865
21	1.09	1.09	1.07	1.07	1.05	.914	57	813
22	.98	.98	.98	.98	.92	.869	2	812
23	....	....	.86A	.86A	.86	.848	2	808
24	.73	.76B	.73	.76B	.73	.776	17	807
25	....	.74B	....	.74B	.70	.760	....	807
28	....	.77B	....	.77B	.82	.828	....	807
29	....	....	....	.82N	.82	.828	....	807
30	....	.83B	....	.83B	.84	.840	....	807

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.79A	.79A	.78	.817	....	807
2	.74	.74	.72	.72	.78	.815	68	784
5	....	.84B	....	.84B	.90	.874	....	784
6	.88	.88	.88	.88	.90	.875	15	769
7	....	....	....	.90N	.91	.878	....	769
8	.95	.95	.95	.95	.99	.902	10	767
9	....	....	.90A	.90A	.81	.846	....	767
12	....	....	.72A	.73A	.71	.798	....	767
13	.65	.76B	.64	.75B	.75	.826	30	752
14	....	.78B	....	.78B	.70	.801	....	752
15	.63	.63	.58	.58	.60	.733	109	755
16	.53	.53	.53	.53	.53	.679	13	767
19	.57	.57	.52A	.52A	.52	.669	55	729
20	.49	.55B	.47	.53B	.59	.723	110	788

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9250 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	.62B	.56	.56	.59	.723	48	783
22	.59	.59	.59	.59	.59	.726	1	78[illegible]
23	.61	.61	.61	.61	.62	.761	5	[illegible]
26	Exchange Closed: Memorial Day							
27	.66	.68	.66	.68	.68	.804	64	811
28	.66	.66	.62	.62	.61	.761	21	822
29	.56	.56	.50	.50	.51	.695	120	842
30	.52	.55	.50A	.55	.51	.696	11	838

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.52	.52	.43	.45B	.42	.603	170	918
3	....	.44B	.41A	.44B	.48	.661	....	928
4	.50	.51B	.40	.41B	.43	.595	115	994
5	.43	.48	.43	.46	.44	.605	132	1071
6	.53	.57	.52A	.57	.58	.728	76	1060
9	.57	.59B	.52	.52	.48	.652	135	1140
10	.48	.49B	.47	.49B	.50	.667	40	971
11	....	....	.48A	.48A	.50	.665	....	946
12	....	.56B	....	.54B	.55	.704	....	946
13	.65	.67B	.63A	.66B	.74	.815	25	934
16	....	.79B	....	.79B	.76	.832	....	934
17	....	.81B	....	.78B	.81	.856	....	934
18	.85	.85	.80A	.80A	.81	.861	45	889
19	....	....	.73A	.78A	.73	.834	....	889
20	....	.79B	.71A	.75B	.80	.867	....	889
23	....	....	.76A	.76A	.81	.878	....	889
24	.82	.85B	.82	.85B	.83	.887	16	873
25	....	.90B	....	.90B	.85	.895	....	873
26	....	....	.82A	.85N	.87	.905	....	873
27	....	.90B	....	.90B	.93	.922	....	873
30	....	.95B	....	.94B	.97	.935	....	873

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.00	1.00	1.00	1.00	.97	.936	20	873
2	....	....	.95A	.95A	.97	.938	....	873
3	1.05	1.05	1.05	1.05	1.05	.958	20	858
4	Exchange Closed: Independence Day							
7	....	1.06B	....	1.06B	1.02	.958	....	858
8	.92	.92	.92	.92	.89	.937	1	743
9	....	.97B	....	.96B	1.03	.963	....	743
10	1.00	1.00	1.00	1.00	1.01	.962	1	743
11	....	1.03B	....	1.03B	1.07	.973	....	743
14	....	....	....	1.07N	1.11	.981	....	743
15	....	1.12B	....	1.12B	1.14	.986	....	743
16	....	....	....	1.14N	1.09	.984	....	729
17	....	....	....	1.09N	1.09	.986	....	729
18	....	....	....	1.09N	1.12	.990	....	695
21	....	1.15B	....	1.12N	1.14	.993	....	685
22	....	....	1.09A	1.09A	1.07	.990	....	665
23	....	....	1.05A	1.05A	.95	.984	....	665
24	.94	.97B	.93	.93	.93	.984	20	665
25	....	....	....	.93N	.93	.986	....	654
28	....	....	.90A	.90A	.83	.980	....	650
29	....	.84B	....	.84B	.92	.990	....	645
30	....	....	....	.92N	.96	.993	....	645
31	1.00	1.00	1.00	1.00	1.07	.997	55	647

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.05	1.10B	1.05	1.05	1.04	.997	10	657
4	1.03	1.03	1.03	1.03	1.07	.998	1	636
5	....	....	1.05A	1.05A	1.03	.998	....	626
6	....	....	....	1.03N	1.03	.999	....	626
7	....	....	1.02A	1.03N	1.06	.999	....	626
8	1.07	1.07	1.07	1.07	1.11	.999	1	211
11	1.15	1.15	1.15	1.15	1.14	.999	23	217
12	....	1.16B	....	1.16B	1.21	.999	....	206
13	....	1.23B	....	1.23B	1.35	.999	....	205
14	....	....	1.31A	1.31A	1.31	.999	....	203
15	1.33	1.33	1.33	1.33	1.29	.999	4	140
18	....	....	....	1.29N	1.31	.999	....	130
19	1.38	1.38	1.38	1.38	1.40	.999	5	128
20	....	1.43B	....	1.43B	1.44	.999	....	121
21	1.52	1.52	1.52	1.52	1.55	1.000	10	110
22	....	....	....	1.55N	1.50	1.000	....	103
25	....	....	....	1.50N	1.59	1.000	....	101
26	....	1.63B	....	1.63B	1.65	1.000	....	101
27	1.64	1.64	1.64	1.64	1.62	1.000	3	98
28	....	1.64B	1.60A	1.64B	1.68	1.000	....	98
29	....	1.75B	....	1.75B	1.79	1.000	....	98

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9250 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day							
2 . .	....	....	....	1.79N	1.76	1.000	....	98
3 . .	....	....	1.71A	1.71A	1.66	1.000	....	96
4 . .	....	1.73B	....	1.73B	1.67	1.000	....	96
5 . .	....	....	....	1.67N	1.59	1.000	....	96
8 . .	1.53	1.53	1.53	1.53	1.54	1.000	25	96
9 . .	....	....	....	1.54N	1.55	1.000	....	71
10 . .	....	....	....	1.55N	1.55	1.000	....	71
11 . .	....	....	....	1.55N	1.45	1.000	....	57
12 . .	....	....	....	1.45N	1.46	1.000	....	52
15 . .	....	....	....	1.46N	1.46	1.000	....	49
16 . .	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9275 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17 . .	.98	.98	.98	.98	.97	.884	1	1
18 . .	....	....	....	.97N	.94	.874	....	1
21 . .	.92	.92	.92	.92	.90	.851	2	3
22 . .	.88	.88	.83A	.83A	.73	.787	1	4
23 . .	....	....	.67A	.69A	.68	.759	....	4
24 . .	....	....	....	.68N	.55	.667	....	4
25 . .	....	....	....	.55N	[illegible]	.648	....	4
28 . .	....	.59B	....	.59B	[illegible]	.732	...	4
29 . .	....	...	....	.64N	.64	.732		4
30 . .	....	.65B	....	.65B	.66	.747	....	4

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.61	.61	.60	.60	.59	.718	2	6
2 . .	....	....	....	.59N	.59	.715	....	6
5 . .	....	.63B	....	.63B	.70	.791	....	6
6 . .	....	....	....	.70N	.70	.792	....	6
7 . .	....	....	....	.70N	.72	.797	....	6
8 . .	.73	.75B	.73	.73	.78	.830	1	5
9 . .	....	....	.68A	.68A	.63	.752	....	5
12 . .	.53	.53	.53	.53	.53	.687	1	6
13 . .	.50	.57B	.50	.57B	.57	.722	10	16
14 . .	....	.60B	....	.60B	.53	.689	....	16
15 . .	.50	.50	.48A	.48A	.44	.606	10	26
16 . .	.41	.41	.37	.38	.37	.546	14	38
19 . .	.42	.42	.37A	.39	.36	.535	25	58
20 . .	.33	.41B	.33	.41B	.42	.595	203	261
21 . .	.47	.47	.39	.41B	.41	.595	135	217
22 . .	.44	.45B	.42A	.42A	.41	.596	19	218
23 . .	.43	.43	.43	.43	.45	.636	45	237
26 . .	Exchange Closed; Memorial Day							
27 . .	.48	.48	.48	.48	.50	.687	15	243
28 . .	.51	.51	.45A	.45A	.44	.633	15	258
29 . .	.41	.41	.37A	.37A	.36	.554	31	289
30 . .	.38	.38	.35A	.38	.36	.555	5	289

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	.36	.38B	.30A	.30A	.28	.453	10	280
3 . .	.31	.31	.27	.30	.33	.513	117	290
4 . .	.37	.37	.25	.27B	.29	.447	97	362
5 . .	.30	.33	.30	.31A	.30	.460	11	361
6 . .	.36	.38B	.33A	.38B	.42	.598	8	368
9 . .	.42	.42	.33	.33	.34	.512	33	342
10 . .	.34	.34	.34	.34	.35	.529	52	381
11 . .	.35	.36	.33	.36	.35	.529	254	489
12 . .	.37	.40B	.34A	.37	.39	.573	105	541
13 . .	.42	.50	.42	.50	.55	.708	190	512
16 . .	.59	.59	.56A	.57	.56	.729	45	482
17 . .	.61	.62B	.55	.57	.61	.761	23	516
18 . .	.62	.62	.57	.57	.60	.767	95	421
19 . .	.54	.54	.53A	.54	.53	.728	2	422
20 . .	.52	.56B	.50A	.55B	.59	.773	15	430
23 . .	.57	.57	.57	.57	.60	.786	17	430
24 . .	.66	.66	.64A	.64A	.62	.797	100	330
25 . .	....	.68B	....	.68B	.64	.808	....	330
26 . .	.68	.68	.62	.64B	.66	.823	4	335
27 . .	....	.69B	....	.68B	.70	.848	....	335
30 . .	....	.71B	....	.71B	.74	.867	....	335

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	.76B	....	.74N	.74	.870	....	341
2 . .	.71	.71	.71	.71	.74	.871	1	340
3 . .	....	.81B	....	.80B	.80	.905	....	338
4 . .	Exchange Closed; Independence Day							
7 . .	....	.81B	....	.81B	.79	.904	....	338
8 . .	....	....	.70A	.70A	.68	.865	....	338
9 . .	.66	.78	.66	.78	.79	.913	12	348
10 . .	....	....	....	.79N	.78	.909	....	348

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9275 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11 . .	.79	.83B	.79	.79	.83	.931	1	347
14 . .	....	.85B	....	.85B	.87	.947	....	347
15 . .	.90	.90	.85	.85	.89	.957	9	338
16 . .	....	....	....	.89N	.84	.952	....	338
17 . .	....	....	....	.84N	.84	.955	....	338
18 . .	....	....	....	.84N	.87	.964	....	338
21 . .	....	.90B	....	.90B	.89	.972	....	338
22 . .	.83	.83	.83	.83	.82	.964	1	338
23 . .	....	....	.80A	.80A	.70	.943	....	339
24 . .	....	.77B	....	.70N	.68	.942	....	339
25 . .	.69	.69	.69	.69	.68	.947	1	338
28 . .	....	....	....	.68N	.58	.925	....	338
29 . .	....	.60B	....	.60B	.67	.955	....	338
30 . .	....	.68B	....	.68B	.71	.967	....	333
31 . .	.75	.78	.75	.78	.82	.985	26	323

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	.85B	....	.82N	.79	.984	....	205
4 . .	.81	.81	.77A	.81	.82	.990	10	191
5 . .	.77	.80B	.77	.77	.78	.989	10	185
6 . .	....	....	....	.78N	.78	.991	....	175
7 . .	.76	.76	.76	.76	.81	.994	10	173
8 . .	.84	.84	.84	.84	.86	.997	10	166
11 . .	.90	.90	.90	.90	.89	.998	18	163
12 . .	....	.91B	....	.91B	.96	.999	....	161
13 . .	....	.98B	....	.98B	1.10	.999	....	156
14 . .	1.04	1.04	1.03	1.03	1.06	.999	10	151
15 . .	....	1.07B	....	1.07B	1.04	.999	1	136
18 . .	....	....	....	1.04N	1.06	.999	....	137
19 . .	....	1.13B	....	1.13B	1.15	.999	....	135
20 . .	1.19	1.19	1.19	1.19	1.19	.999	2	132
21 . .	....	1.29B	....	1.29B	1.30	.999	....	105
22 . .	1.26	1.27	1.26	1.26A	1.25	.999	39	82
25 . .	....	....	....	1.25N	1.34	1.000	....	82
26 . .	....	1.38B	....	1.38B	1.40	1.000	....	80
27 . .	....	....	....	1.40N	1.37	1.000	....	60
28 . .	1.42	1.42	1.35A	1.42	1.43	1.000	9	60
29 . .	....	1.50B	....	1.50B	1.54	1.000	....	60

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day							
2 . .	....	....	....	1.54N	1.51	1.000	....	60
3 . .	1.37	1.37	1.37	1.37	1.41	1.000	1	45
4 . .	....	1.47B	....	1.47B	1.42	1.000	1	44
5 . .	1.37	1.37	1.37	1.37	1.34	1.000	6	50
8 . .	....	....	1.27A	1.34N	1.29	1.000	5	55
9 . .	....	1.31B	....	1.31B	1.30	1.000	....	55
10 . .	....	1.32B	....	1.32B	1.30	1.000	....	53
11 . .	....	....	1.27A	1.30N	1.20	1.000	....	53
12 . .	1.27	1.27	1.27	1.27	1.21	1.000	1	54
15 . .	....	....	....	1.21N	1.21	1.000	....	53
16 . .	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9300 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day							
2 . .	....	....	....	.13N	.12	.166	....	112
3 . .	....	....	....	.12N	.11	.157	....	112
6 . .	....	....	....	.11N	.11	.154	....	112
7 . .	.12	.12	.12	.12	.12	.182	10	117
8 . .	....	....	....	.12N	.09	.127	....	117
9 . .	.07	.07	.07	.07	.09	.105	200	260
10 . .	....	....	....	.09N	.07	.089	....	260
13 . .	....	....	....	.07N	.06	.068	....	260
14 . .	....	....	....	.08N	.07	.083	....	260
15 . .	.08	.08	.08	.08	.07	.100	12	260
16 . .	.07	.07	.06	.06	.06	.101	20	260
17 . .	.06	.07B	.06	.06	.07	.099	100	360
20 . .	....	....	.06A	.06A	.06	.086	....	360
21 . .	....	....	....	.08N	.07	.096	....	360
22 . .	....	....	....	.07N	.06	.088	....	360
23 . .	....	....	....	.06N	.07	.103	....	360
24 . .	....	....	....	.07N	.07	.112	....	[illegible]
27 . .	....	....	....	.07N	.07	.129	....	360
28 . .	.08	.08	.08	.08	.08	.145	5	365
29 . .	.08	.08	.08	.08	.07	.130	150	510
30 . .	.07	.07	.07	.07	.07	.133	10	510
31 . .	.07	.07	.07	.07	.07	.145	58	564

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9300 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.07N	.08	.152	2	566
4..	....	....	....	.08N	.08	.158	....	564
5..	.09	.09	.09	.09	.08	.158	1	564
6..	....	....	....	.08N	.06	.153	....	564
7..	....	....	....	.06N	.05	.116	....	564
10..	.06	.06	.05	.06	.06	.127	42	574
11..	....	....	....	.06N	.06	.133	....	572
12..	.05	.05	.05	.05	.05	.130	30	592
13..	.05	.05	.05	.05	.05	.136	30	592
14..	.06	.07	.06	.07	.07	.164	196	692
17..	Exchange Closed; President's Day							
18..	.08	.08	.08	.08	.08	.179	19	709
19..	....	....	.07A	.08N	.07	.166	....	709
20..	....	....	....	.07N	.06	.163	....	709
21..	....	....	....	.06N	.06	.182	....	709
24..	.06	.08	.08	.08	.08	.201	50	713
25..	.07	.08	.07	.08	.08	.195	73	713
26..	....	....	.07A	.08N	.08	.203	....	713
27..	.11	.15	.09	.15	.15	.256	206	809
28..	.14	.20	.14	.14	.14	.350	639	942

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.15	.17	.14	.17	.17	.378	360	890
4..	.22	.25	.21	.22A	.22	.398	750	1024
5..	.20	.22	.18	.18	.18	.354	63	1034
6..	.23	.24B	.22	.23	.21	.392	132	1126
7..	.22	.22	.17	.18	.17	.389	152	1153
10..	.19	.22	.19	.22B	.22	.415	160	1275
11..	.24	.24	.22	.22	.22	.418	287	1548
12..	.24	.24	.21	.21	.21	.408	96	1558
13..	.18	.19	.18	.19	.19	.401	35	1583
14..	.20	.22	.20	.22	.20	.400	38	1606
17..	.22	.22	.18	.18	.18	.386	68	1662
18..	.16	.18B	.16	.17	.18	.378	53	1649
19..	.18	.18	.17	.17	.18	.379	103	1671
20..	.19	.20	.19	.19	.19	.397	25	1649
21..	.20	.21B	.19	.20	.19	.398	15	1649
24..	.21	.22	.21	.22	.22	.423	4	1649
25..	.22	.22	.21	.22	.20	.409	15	1634
26..	.21@.20	.23	.20	.23	.23	.424	409	1916
27..	.27	.29	.26	.29	.28	.493	294	2019
28..	Exchange Closed; Good Friday							
31..	.30	.31	.30	.31	.31	.529	96	1976

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.35	.38	.31	.31	.30	.520	304	1837
2..	.30	.32	.27	.32	.32	.534	187	1879
3..	.35	.35	.30	.30	.29	.511	72	1826
4..	.29	.35	.29	.32	.35	.559	62	1806
7..	.35	.38B	.35	.35	.35	.571	157	1857
8..	.42	.46B	.41	.46B	.49	.571	175	1801
9..	.52	.57	.52	.56	.56	.720	319	1596
10..	.50	.56	.50	.56	.56	.722	139	1543
11..	.58	.58	.54A	.54A	.52	.707	13	1563
14..	.54	.60	.54	.60	.62	.766	238	1524
15..	.59	.64	.59	.62A	.62	.757	144	1473
16..	.68	.79	.68	.79	.81	.836	145	1324
17..	.75	.78	.71	.75	.77	.807	62	1342
18..	.74	.79	.74	.76	.75	.793	52	1329
21..	.69	.70	.66	.70	.70	.763	13	1328
22..	.70	.70	.62A	.62A	.56	.681	65	1277
23..	.46	.52B	.46	.50	.51	.648	120	1227
24..	.48	.48	.40	.42	.40	.543	36	1198
25..	.44	.44	.43	.43	.38	.522	27	1225
28..	.39	.46B	.39	.45B	.47	.614	24	1225
29..	.49	.50B	.47A	.47A	.47	.614	11	1236
30..	.46	.49	.45A	.48	.50	.633	17	1138

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.44A	.44A	.44	.599	....	1253
2..	.42	.42	.39	.41	.44	.594	215	1310
5..	.48	.52B	.45	.52B	.53	.684	37	1295
6..	.52	.55B	.52	.55B	.53	.685	25	1305
7..	.48	.53B	.48	.53B	.54	.690	26	1307
8..	....	.57B	....	.57B	.60	.732	....	1283
9..	.48	.50	.44	.46A	.46	.634	15	1293
12..	.42	.42	.38	.38	.38	.556	29	1308
13..	.41	.42	.35A	.41	.41	.595	5	1310
14..	.45	.45	.38A	.38A	.38	.557	38	1327
15..	.31	.31	.29	.30A	.30	.467	44	1359
16..	.28	.28	.24	.24	.25	.407	232	1336
19..	.27	.28	.25	.25A	.25	.396	179	1495
20..	.25	.29B	.23	.29B	.29	.457	44	1490

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9300 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.33	.33	.29A	.30	.29	.456	50	1523
22..	.30	.31B	.27	.28	.28	.456	71	1551
23..	.29	.30	.29	.30	.30	.495	133	1676
26..	Exchange Closed; Memorial Day							
27..	.30	.34	.30	.34	.35	.548	6	1679
28..	.35	.35	.31	.31A	.30	.489	156	1785
29..	.27	.27	.24	.24	.24	.407	378	1903
30..	.24	.26	.23	.23	.24	.406	221	1987

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.25	.25	.18	.18	.18	.309	397	2247
3..	.19	.22	.17	.22	.22	.364	724	2635
4..	.24	.25	.17	.20	.19	.307	172	2550
5..	.20	.23	.19	.20	.20	.321	288	2654
6..	.22	.30	.22	.30	.29	.455	488	2508
9..	.29	.29	.22	.22	.22	.371	466	2614
10..	.22	.25	.21	.24	.23	.389	376	2868
11..	.24	.24	.21	.23	.23	.390	531	3036
12..	.22	.28	.22	.27	.26	.434	879	3119
13..	.30	.39	.30	.39	.38	.578	1046	3203
16..	.37	.43	.37	.39	.40	.601	761	3067
17..	.40	.45B	.40	.43	.44	.639	334	3072
18..	.46	.47B	.42	.42	.43	.645	156	3076
19..	.41	.41	.35	.35	.35	.598	435	3053
20..	.34	.40	.33	.40B	.41	.649	417	3062
23..	.40	.43B	.39A	.43B	.42	.663	185	3001
24..	.46	.47	.44	.45	.44	.675	325	2753
25..	.48	.49	.44	.44	.45	.688	212	2646
26..	.42	.47	.42	.45A	.46	.705	373	2846
27..	.48	.51	.48	.49A	.51	.739	48	2687
30..	.53	.54	.53	.54	.54	.763	70	2621

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.55	.56B	.53	.53	.53	.765	10	2606
2..	.50	.52	.50	.52	.53	.767	99	2631
3..	.53	.58B	.53	.58B	.60	.817	65	2626
4..	Exchange Closed; Independence Day							
7..	.61	.61	.58	.59	.57	.811	73	2538
8..	.52	.52	.46	.46	.47	.749	119	2487
9..	.47	.58	.47	.58	.58	.822	105	2480
10..	.58	.59B	.56A	.56A	.56	.815	30	2478
11..	.58	.59B	.57	.57	.59	.848	13	2458
14..	.57	.63	.56	.63	.63	.874	116	2443
15..	....	....	....	.63N	.66	.891	3	2443
16..	.63	.65	.59	.59	.60	.878	297	2483
17..	.58	.61	.57	.59	.60	.884	41	2445
18..	.57	.65	.57	.65	.63	.900	54	2319
21..	.65	.66B	.65	.65	.65	.915	8	2318
22..	.58	.59B	.57	.57	.58	.894	25	2305
23..	....	....	.49A	.49A	.47	.845	....	2305
24..	....	.48B	.44A	.44A	.45	.840	....	2305
25..	.46	.47	.45	.45	.45	.846	57	2284
28..	.42	.42	.36	.36	.36	.793	50	2270
29..	.37	.41B	.37	.41B	.44	.857	37	2236
30..	.45	.47B	.45	.47B	.48	.883	25	2262
31..	.52	.56B	.51	.56B	.58	.934	41	2241

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.56	.61B	.52	.52	.55	.929	16	2232
4..	....	....	.54A	.54A	.58	.949	....	2209
5..	.52	.56B	.52	.52	.54	.941	2	2204
6..	.52	.55B	.52	.52	.54	.946	12	2204
7..	....	.56B	.53A	.56B	.57	.960	....	2204
8..	.58	.61	.58	.61	.62	.975	18	2202
11..	.65	.65	.65	.65	.65	.985	3	2203
12..	.69	.72	.69	.71B	.71	.992	64	1905
13..	.73	.85	.73	.85	.85	.996	439	2085
14..	.79	.82	.79	.82	.81	.997	10	1724
15..	.82	.83	.80	.81	.79	.997	57	1573
18..	.78	.78	.78	.78	.81	.999	16	1448
19..	.90	.90	.90	.90	.90	.999	7	1382
20..	.95	.95	.92	.95	.94	.999	118	1013
21..	1.04	1.04	1.02	1.02	1.05	.999	6	960
22..	1.00	1.00	.99	.99	1.00	.999	23	565
25..	1.05	1.05	1.05	1.05	1.09	.999	2	538
26..	....	1.13B	....	1.13B	1.15	.999	1	522
27..	1.14	1.14	1.13	1.13	1.12	.999	15	495
28..	1.11	1.15B	1.11	1.15B	1.18	1.000	5	492
29..	....	1.25B	....	1.25B	1.29	1.000	2	484

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9300 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day							
2 . .	1.33	1.33	1.33	1.33	1.26	1.000	93	389
3 . .	1.21	1.21	1.12	1.12	1.16	1.000	7	375
4 . .	1.18	1.22B	1.18	1.18	1.17	1.000	2	380
5 . .	....	....	....	1.17N	1.09	1.000	....	230
8 . .	....	....	1.02A	1.09N	1.04	1.000	....	176
9 . .	....	1.06B	....	1.06B	1.05	1.000	....	171
10 . .	....	1.07B	....	1.07B	1.05	1.000	....	167
11 . .	....	....	.99A	.99A	.95	1.000	....	165
12 . .	.97	1.02B	.97	.97	.96	1.000	1	162
15 . .	.97	.97	.95	.95	.96	1.000	1	161
16 . .	....	....	....	....	....	1.000	2	....
17 . .	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9325 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.24	.25B	.21A	.22	.19	.405	383	383
2 . .	....	....	.17A	.19N	.21	.417	25	408
3 . .	.22	.22	.19	.19	.20	.393	152	505
4 . .	.22	.23B	.19A	.22	.23	.438	66	521
7 . .	.24	.26	.24	.25A	.24	.447	187	639
8 . .	.30	.31	.30	.31	.34	.447	24	599
9 . .	.36	.38B	.35	.38B	.39	.603	436	452
10 . .	.34	.38B	.34	.38B	.39	.604	51	487
11 . .	.38	.40B	.38	.38	.37	.585	5	486
14 . .	.41	.43	.41	.43	.44	.652	5	476
15 . .	.46	.48	.45	.47	.44	.642	25	462
16 . .	.59	.59	.59	.59	.62	.742	10	442
17 . .	.52	.59	.52	.56	.58	.705	30	427
18 . .	.60	.60	.60	.60	.57	.689	10	437
21 . .	.54	.55	.51	.54	.52	.652	64	439
22 . .	.49	.54B	.40	.40	.41	.558	15	449
23 . .	.37	.37	.34	.36	.37	.522	17	460
24 . .	.34	.34	.28A	.29	.28	.414	44	456
25 . .	.30	.31	.26	.26	.27	.394	13	463
28 . .	.28	.34	.28	.32	.33	.486	88	516
29 . .	.35	.37B	.32	.32	.33	.486	62	558
30 . .	.35	.36	.33A	.36	.35	.506	58	559

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.34	.34	.30A	.30A	.29	.470	100	579
2 . .	.30	.30	.28	.29B	.29	.465	117	650
5 . .	.32	.34	.31A	.34	.37	.559	215	779
6 . .	.38	.38	.36	.37B	.37	.559	78	757
7 . .	.34	.36	.33	.36	.38	.565	138	715
8 . .	.41	.42	.41	.42	.44	.612	61	774
9 . .	.33	.35B	.32	.32	.32	.501	80	805
12 . .	.29	.29	.24	.25	.25	.419	415	903
13 . .	.26	.29	.24A	.28	.28	.457	163	901
14 . .	.32	.32	.26	.26	.26	.418	58	932
15 . .	.26	.26	.16	.19	.19	.333	218	985
16 . .	.19@.17	.19	.14	.16	.15	.280	183	1052
19 . .	.19	.19	.15	.17	.16	.270	123	1130
20 . .	.16	.20	.13	.20	.19	.323	503	1512
21 . .	.21	.22	.18	.19A	.19	.323	167	1626
22 . .	.21	.21	.18	.19	.17	.321	220	1631
23 . .	.17	.20	.17	.19	.19	.355	379	1798
26 . .	Exchange Closed; Memorial Day							
27 . .	.21	.22	.21	.22	.22	.403	362	1789
28 . .	.23	.23	.18	.18	.18	.347	206	1846
29 . .	.19	.19	.14	.14	.14	.272	680	2381
30 . .	.15	.17	.13	.15	.14	.270	387	2444

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	.16	.16	.10	.10	.10	.190	535	2388
3 . .	.12	.14	.10	.14	.13	.233	594	2473
4 . .	.16	.16	.11	.13	.11	.190	203	2617
5 . .	.13	.14	.11	.12	.12	.203	317	2803
6 . .	.14	.18	.14	.18	.18	.319	215	2771
9 . .	.19	.19	.13	.13	.13	.246	441	2893
10 . .	.15	.15	.12	.14	.14	.262	378	2921
11 . .	.13	.16	.13	.15	.15	.264	273	2976
12 . .	.15	.18	.15	.16	.16	.303	517	2908
13 . .	.18	.25	.18	.25	.25	.440	956	3089
16 . .	.24	.29	.24	.26	.26	.462	544	3193
17 . .	.28	.31	.28	.29	.29	.501	515	2954
18 . .	.31	.31	.27	.28	.28	.507	336	3106
19 . .	.28	.28	.22	.23	.22	.455	510	3169
20 . .	.20	.27	.20	.26	.26	.507	636	3464
23 . .	.25	.28	.24	.27@.28	.27	.519	447	3558
24 . .	.31	.32	.28	.29	.28	.531	260	3536
25 . .	.32	.33	.29	.29	.29	.543	677	3667

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9325 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26 . .	.28	.32	.28	.30B	.30	.562	554	3660
27 . .	.32	.34	.32	.33	.33	.599	359	3678
30 . .	.36	.37	.34	.36	.35	.625	477	3659

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.37	.39	.36	.36	.35	.626	317	3555
2 . .	.33	.36	.32A	.36	.35	.627	408	3481
3 . .	.36	.40	.36	.40	.40	.689	264	3480
4 . .	Exchange Closed; Independence Day							
7 . .	.41	.42	.36	.38	.38	.677	387	3258
8 . .	.33	.34	.30	.30	.30	.596	603	3516
9 . .	.29	.39	.28	.39	.39	.687	264	3409
10 . .	.38	.40	.35	.37B	.37	.676	423	3306
11 . .	.40	.40	.35	.37	.37	.718	259	3266
14 . .	.37	.41	.36	.41	.41	.750	360	3187
15 . .	.41	.45	.40	.45	.44	.774	185	3147
16 . .	.42	.42	.39	.39	.39	.749	164	3081
17 . .	.37	.39B	.36	.38	.39	.754	78	2945
18 . .	.36	.42B	.36	.41	.41	.778	23	2913
21 . .	.44	.44	.42	.43	.42	.799	34	2909
22 . .	.37	.40	.35	.37	.37	.759	254	2808
23 . .	.30	.30	.26	.30	.27	.674	336	2670
24 . .	.28	.29	.24	.25	.25	.662	124	2613
25 . .	.26	.27	.24	.26	.25	.666	22	2604
28 . .	.22	.22	.19	.19	.18	.579	221	2399
29 . .	.20	.23	.19	.23	.24	.667	909	3017
30 . .	.24	.28	.24	.27	.27	.707	151	3043
31 . .	.31	.34	.30	.34	.35	.802	630	2585

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.34	.39B	.31	.31	.32	.785	180	2554
4 . .	.29	.35	.29	.35	.35	.820	287	2452
5 . .	.29	.33B	.29	.31	.31	.795	44	2440
6 . .	.30	.30	.29	.29	.31	.803	7	2418
7 . .	.30	.33	.29	.33	.33	.833	68	2392
8 . .	.35	.38B	.35	.37	.38	.876	235	2341
11 . .	.40	.41	.39	.39	.41	.907	34	2321
12 . .	.46	.47	.44	.47	.47	.943	39	2305
13 . .	.48	.60	.48	.60	.61	.981	158	2287
14 . .	.55	.57B	.51	.52B	.57	.975	107	2197
15 . .	.59	.60	.54	.54	.54	.975	49	2110
18 . .	.54	.55B	.54	.55B	.56	.985	9	2082
19 . .	.58	.65	.58	.65	.65	.995	284	1996
20 . .	.70	.70	.68	.70	.69	.997	11	1949
21 . .	.75	.80	.72A	.77	.80	.999	29	1922
22 . .	.77	.77	.74	.74	.75	.999	129	1588
25 . .	.78	.78	.78	.78	.84	.999	2	1606
26 . .	.88	.88	.87	.88	.90	.999	2	1251
27 . .	.89	.89	.89	.89	.87	.999	6	963
28 . .	....	.90B	.85A	.90B	.93	.999	....	851
29 . .	....	1.01B	....	1.00B	1.04	.999	....	844

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day							
2 . .	1.04	1.07	1.03	1.06	1.01	1.000	4	838
3 . .	.93	.93	.93	.93	.91	.999	1	792
4 . .	....	.96B	....	.96B	.92	.999	....	792
5 . .	....	....	.87A	.87A	.84	.999	....	792
8 . .	....	....	.77A	.84N	.79	.999	....	790
9 . .	....	.81B	....	.81B	.80	1.000	....	615
10 . .	.80	.82B	.80	.80	.80	1.000	2	615
11 . .	....	....	.77A	.77A	.70	1.000	....	615
12 . .	.72	.77B	.72	.72	.71	1.000	1	615
15 . .	.73	.73	.73	.73	.71	1.000	1	615
16 . .	....	....	....	....	....	1.000	....	....

SEPTEMBER 1986 9350 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4 . .	.11	.13	.11	.13	.13	.285	20	20
5 . .	.10	.10	.09	.09	.09	.243	6	26
6 . .	....	.10B	....	.10B	.10	.271	....	23
7 . .	.06	.07B	.06	.07B	.07	.264	5	28
10 . .	.11	.11	.11	.11	.11	.281	9	30
11 . .	.12	.12	.10	.10	.10	.279	26	54
12 . .	.11	.11	.10	.10	.10	.266	29	83
13 . .	.09	.09	.08A	.09	.09	.254	5	86
14 . .	.08	.08	.08	.08	.09	.248	3	89
17 . .	.12	.12	.08A	.08A	.08	.231	163	227
18 . .	.06	.08	.06	.08	.08	.220	242	408
19 . .	.08	.09	.08	.09	.08	.216	142	447
20 . .	.09	.09	.09	.09	.09	.226	2	447

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9350 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.10	.10	.09	.09	.09	.223	40	452
24..	....	....	....	.09N	.09	.236	....	452
25..	.09	.09	.09	.09	.09	.223	31	475
26..	.09	.09	.08	.09	.09	.231	121	561
27..	.11	.14	.11	.13	.12	.283	225	694
28..	Exchange Closed; Good Friday							
31..	.15	.15	.15	.15	.14	.309	97	739

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.16	.16	.14	.15	.13	.298	306	930
2..	.12	.12	.11A	.12	.12	.307	18	924
3..	.12	.13	.12	.12	.12	.284	192	1020
4..	.14	.16	.13	.13	.14	.323	69	1133
7..	.14	.16	.14	.15	.14	.328	218	1218
8..	.16	.22	.17	.22	.21	.328	404	1165
9..	.24	.27	.23	.26	.25	.476	460	1372
10..	.25@.24	.26	.22	.25	.25	.475	257	1402
11..	.29	.29	.23	.23	.23	.454	123	1409
14..	.27	.31	.26	.31	.30	.522	272	1622
15..	.30	.33	.29	.29	.30	.512	114	1644
16..	.36	.47	.36	.47	.44	.625	253	1424
17..	.36	.44	.36	.43	.43	.584	599	1784
18..	.44	.45	.43	.44	.42	.568	160	1902
21..	.38	.40	.33	.38A	.37	.527	120	1852
22..	.38	.39	.31A	.32	.28	.429	93	1898
23..	.26	.26	.21	.24	.25	.394	584	1967
24..	.24	.24	.18	.18	.18	.294	209	1962
25..	.20	.22	.19	.19	.18	.276	295	2175
28..	.19	.24	.19	.24	.23	.359	255	2350
29..	.26@.27	.27	.22	.24A	.23	.359	115	2380
30..	.24	.26	.23	.24B	.24	.379	104	2467

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.23	.23	.19	.20	.20	.344	131	2403
2..	.19	.21	.17	.20A	.19	.339	266	2455
5..	.21	.23B	.21	.23B	.25	.428	128	2571
6..	.27	.28	.25	.26	.26	.427	500	2811
7..	.25	.26	.23	.26	.26	.432	319	2956
8..	.29	.30	.27	.30	.29	.480	820	2903
9..	.24	.25	.19A	.21	.21	.369	279	3661
12..	.18	.18	.15	.17	.16	.292	1466	3885
13..	.13	.20	.13	.18	.18	.324	325	3335
14..	.21	.21	.15	.15	.16	.289	88	3942
15..	.14	.16	.11	.11	.11	.217	167	3419
16..	.09	.12	.09	.09	.09	.176	275	3298
19..	.11	.11	.09	.11	.10	.168	702	3891
20..	.10	.13	.08A	.13	.12	.210	289	4152
21..	.14	.14	.11	.11	.12	.210	147	4241
22..	.12	.13	.11	.12	.11	.206	220	4180
23..	.13	.13	.11	.13	.13	.233	467	4267
26..	Exchange Closed; Memorial Day							
27..	.15	.15	.13	.15	.14	.270	258	4331
28..	.14@.15	.15	.11	.11	.11	.224	299	4520
29..	.12	.12	.10	.10	.09	.164	55	4546
30..	.09	.11	.09	.09	.09	.162	341	4786

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.10	.11	.06	.06	.06	.105	340	4683
3..	.07@.08	.08	.06	.07	.07	.134	106	4659
4..	.10	.10	.06	.07	.07	.106	141	4652
5..	.08	.09	.08	.08	.08	.116	289	4780
6..	.10	.12	.09	.11	.11	.203	146	4830
9..	.11	.11	.07	.07	.07	.148	554	4714
10..	.08	.10	.08	.10	.09	.161	265	4692
11..	.09	.09	.08	.09	.09	.163	518	4821
12..	.09	.10	.09	.10	.10	.194	817	4788
13..	.11	.17	.11	.17	.17	.309	655	5026
16..	.17	.20	.16	.17	.17	.327	573	5021
17..	.18	.20	.17	.19	.19	.363	1156	5467
18..	.21	.21	.17	.18	.18	.368	1777	6257
19..	.18	.18	.13	.13	.13	.319	950	6447
20..	.12	.17	.12	.16	.15	.364	962	7013
23..	.14@.15	.18	.14	.18@.17	.17	.373	690	7319
24..	.18	.19	.17	.17	.17	.383	842	7819
25..	.20	.21	.17	.17	.17	.393	562	8080
26..	.17	.20	.17	.19	.18	.410	330	8247
27..	.20	.22	.19	.20	.20	.445	430	8440
30..	.22	.23	.21	.23	.22	.469	646	8914

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9350 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.25	.25	.21	.22	.22	.469	1132	8380
2..	.19	.23	.19	.23	.22	.469	772	8727
3..	.22	.25	.22	.25@.24	.25	.533	553	8428
4..	Exchange Closed; Independence Day							
7..	.26	.26	.23	.23	.23	.514	981	7941
8..	.20	.21	.17	.17A	.17	.426	1117	7564
9..	.16	.24	.16	.24	.23	.521	537	7553
10..	.23	.25	.21	.23	.22	.508	1148	7709
11..	.24	.24	.20	.20	.21	.551	1185	7756
14..	.20	.24	.19	.24	.23	.582	526	7828
15..	.24	.26	.22	.25	.24	.607	869	7876
16..	.25	.25	.21	.22	.21	.571	330	7771
17..	.20	.22	.19	.22	.21	.573	576	7555
18..	.19	.24	.19	.23	.23	.598	221	7517
21..	.25	.25	.23	.24	.24	.618	379	7569
22..	.22	.22	.18	.20	.19	.561	758	7574
23..	.15	.15	.13	.14	.13	.456	878	7564
24..	.14	.15	.11	.12	.11	.436	587	7734
25..	.12	.13	.11	.11	.11	.435	257	7747
28..	.10	.10	.07	.07	.07	.338	1070	8294
29..	.09	.10	.07	.10	.10	.420	447	8261
30..	.10	.13	.10	.13	.12	.459	546	8307
31..	.14	.17	.14	.17	.17	.574	1679	7830

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.21	.13	.14	.15	.543	770	7277
4..	.13	.17	.12	.17	.16	.580	499	7221
5..	.13	.15	.12	.13	.13	.535	177	7199
6..	.12	.12	.11	.12	.12	.536	2107	8468
7..	.12	.13	.11	.13	.13	.574	624	8570
8..	.15	.17	.14	.16	.16	.638	666	8656
11..	.19	.20	.18	.20	.19	.682	417	8691
12..	.21@.22	.25	.21	.25	.25	.765	1212	8447
13..	.26	.36	.26	.36	.36	.888	1194	8117
14..	.32	.34	.28	.32B	.33	.862	1253	7273
15..	.34@.35	.36	.30	.30	.31	.853	365	7224
18..	.30	.32	.29	.32	.33	.885	71	7159
19..	.34	.41	.34	.39	.41	.945	727	7167
20..	.43	.47	.42	.45	.44	.965	524	7011
21..	.51	.55	.50	.53	.55	.991	1308	6310
22..	.54	.54	.49	.49	.50	.988	780	5889
25..	.49	.58B	.49	.58B	.59	.998	549	5586
26..	.60	.64	.60	.64B	.65	.999	235	5469
27..	.64	.64	.62	.62	.62	.999	59	4725
28..	.62	.69	.61	.69	.68	.999	14	4429
29..	.75	.79	.75	.76	.79	.999	69	4323

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.78	.86	.78	.80	.76	.999	134	4090
3..	.71	.71	.63	.65	.66	.999	95	3475
4..	.71	.74	.71	.71	.67	.999	39	3404
5..	.57	.60B	.57	.60B	.59	.999	7	3389
8..	.55	.55	.53A	.55	.54	.999	63	3386
9..	.55	.56	.54	.54	.55	.999	35	3303
10..	.55	.57B	.55	.55	.55	.999	43	3281
11..	.48	.48	.48	.48	.45	.999	17	3279
12..	.48	.50	.48	.50	.46	.999	180	3230
15..	.46	.46	.45	.45	.46	1.000	223	3099
16..	....	....	....	....	....	1.000	....	....
18..	....	....	....	....	....	.999	....	20
19..	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 9375 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.08B	.07	.08B	.08	.206	10	10
2..	....	....	....	.08N	.08	.212	....	10
3..	.08	.08	.08	.08	.07	.192	1	11
4..	.08	.08	.08	.08	.08	.223	40	51
7..	....	....	....	.08N	.08	.225	....	51
8..	.12	.13	.11	.13	.12	.225	241	242
9..	.14	.16	.14	.16	.16	.351	172	404
10..	.15	.17	.15	.17	.16	.349	70	464
11..	.18	.18	.16A	.16A	.14	.328	90	554
14..	.15	.19	.15	.19	.18	.391	172	642
15..	.20	.20	.19	.20	.19	.381	117	759
16..	.24	.32	.24	.31	.30	.496	124	806
17..	.26	.32	.26	.32	.30	.454	387	920
18..	.30	.33	.30	.32	.29	.440	197	1015
21..	.28	.28	.23	.27	.25	.399	318	1009
22..	.26@.25	.28	.20	.20	.18	.308	207	1091
23..	.16	.19	.14	.17	.16	.277	359	1262

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9375 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.19	.19	.11	.12	.11	.193	481	1315
25	.14	.15	.11	.12	.11	.179	363	1636
28	.12@.13	.18	.12	.17	.16	.246	284	1798
29	.18@.19	.19	.16	.16	.16	.246	136	1873
30	.17	.18	.16	.17	.16	.264	66	1952

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.15	.16	.14	.14	.14	.234	125	1974
2	.14	.14	.12	.13	.13	.229	252	2043
5	.12	.18	.12	.18	.16	.304	107	2122
6	.16	.18	.16	.16	.16	.304	99	2207
7	.16	.17	.14	.17	.17	.307	98	2236
8	.18	.20	.17	.19	.19	.350	933	2182
9	.17	.17	.13	.13	.13	.251	133	2669
12	.11	.11	.09	.10A	.10	.186	196	2702
13	.09	.13	.09	.11	.11	.211	167	2698
14	.13@.12	.13	.10	.10A	.10	.182	76	2997
15	.11	.11	.06	.06	.06	.129	100	2843
16	.06	.07	.05	.05	.05	.100	53	2854
19	.07	.07	.06	.07	.06	.095	650	3366
20	.07	.08	.06	.08	.07	.124	269	3612
21	.09	.09	.08	.09	.07	.124	54	3663
22	.08	.09B	.07	.07	.07	.121	5	3649
23	.08	.08	.07	.07	.07	.138	607	3686
26	Exchange Closed; Memorial Day							
27	.09	.09	.08	.08	.08	.164	25	3693
28	.09	.09	.06	.06	.06	.130	148	3806
29	.06	.06	.05	.05	.05	.089	25	3798
30	.06	.06	.05	.05	.05	.087	41	3839

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.06	.06	.03	.03	.03	.051	215	3673
3	.04	.04	.03	.04	.04	.068	87	3636
4	.04	.04	.03	.03	.04	.053	40	3652
5	.04	.05	.04	.05	.04	.060	35	3622
6	.05	.06	.05	.06	.06	.117	55	3625
9	.07	.07	.05	.05	.04	.080	159	3503
10	.06	.06	.05A	.06	.05	.089	1	3502
11	.05	.05	.04	.05	.05	.091	71	3493
12	.05	.06	.05	.05	.05	.113	597	3524
13	.06	.10	.05	.10	.09	.199	231	3522
16	.09	.12	.09	.11	.10	.212	331	3527
17	.11	.12	.10	.11	.11	.242	714	3809
18	.13	.13	.10	.10	.10	.245	1536	4584
19	.10@.09	.10	.08	.08	.08	.203	509	4451
20	.07	.09	.07	.09	.08	.239	105	4478
23	.08	.09	.08	.09	.09	.243	353	4678
24	.10	.11	.09	.09	.09	.250	654	4882
25	.11	.12	.09	.09	.10	.258	566	5093
26	.09	.11	.09	.10	.11	.271	558	5543
27	.12	.12	.11	.12	.12	.300	551	5711
30	.13	.13	.12	.13	.13	.318	762	6217

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.15	.15	.13	.14	.13	.317	685	6325
2	.12	.13	.11	.13	.13	.315	650	6177
3	.13	.15	.13	.14	.14	.373	555	6026
4	Exchange Closed; Independence Day							
7	.15	.15	.13	.13	.13	.350	487	6135
8	.11@.12	.12	.08	.10	.09	.269	212	6199
9	.09	.13	.08	.13	.13	.352	237	6339
10	.13	.14	.11	.13	.13	.338	884	6415
11	.13	.13	.09	.10B	.10	.374	717	6761
14	.10	.12	.08	.11	.12	.397	822	6646
15	.12	.13	.11	.12	.12	.417	895	6768
16	.12	.12	.10	.11	.10	.377	175	6813
17	.09	.10	.08	.10	.10	.374	386	6715
18	.09	.12	.09	.11	.11	.395	584	6727
21	.12	.13	.11	.12	.12	.407	584	6539
22	.10@.11	.11	.08	.09	.09	.347	437	6609
23	.08	.08	.05	.06	.05	.251	776	6548
24	.06	.06	.04	.05	.04	.231	426	6640
25	.05	.05	.04	.05	.04	.225	94	6632
28	.04	.04	.03	.03	.03	.150	163	6715
29	.03	.04	.03	.03	.03	.202	559	6766
30	.03	.05	.03	.05	.04	.227	561	7143
31	.04	.06	.04	.06	.06	.318	634	7064

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.08	.09	.05	.06	.05	.285	901	7114
4	.05	.06	.04	.06	.06	.304	492	7066
5	.05	.05	.05	.05	.05	.259	162	7082

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9375 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.05	.05	.03	.04	.04	.253	1765	7905
7	.03	.04	.03	.04	.04	.277	566	8115
8	.04@.05	.06	.04	.05	.05	.327	420	8182
11	.06	.07	.06	.07	.06	.355	639	8463
12	.07@.08	.09	.07	.09	.09	.445	743	8339
13	.10	.17	.10	.17	.17	.636	1701	8318
14	.15@.14	.16	.10	.13	.14	.584	1846	8391
15	.14	.16	.13	.13	.13	.558	994	8124
18	.13	.13	.11	.13	.13	.592	541	8082
19	.14	.19	.14	.18	.18	.725	1807	7828
20	.19	.23	.18	.20	.21	.784	1505	7178
21	.25	.30	.24	.28	.30	.904	2201	6313
22	.28	.28	.24	.24	.26	.871	703	6033
25	.24	.33	.24	.32@.33	.35	.955	264	6010
26	.35	.40	.35	.40	.40	.980	295	5918
27	.39	.39	.36	.36	.37	.975	131	5616
28	.36	.44	.36	.42	.43	.991	65	5550
29	.50	.53	.50	.53	.54	.998	77	5508

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.54	.60B	.48	.49@.48	.50	.999	544	5063
3	.46	.46	.38	.41B	.41	.996	915	3918
4	.43	.47B	.41A	.45	.42	.997	16	3899
5	.34	.36	.34	.34A	.34	.989	184	3804
8	.21	.29B	.21	.28B	.29	.988	123	3683
9	....	.30B	....	.30B	.30	.993	1	3680
10	.31	.31	.29	.29	.30	.995	1	3677
11	.25	.25	.23	.23	.20	.973	265	3599
12	.15	.26	.15	.22	.21	.988	55	3597
15	.20	.21	.20	.21	.21	.999	22	3591
16	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 9400 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.05	.05	.04A	.05	.04	.119	10	10
18	....	....	....	.04N	.04	.109	....	10
19	.04	.04	.03	.04	.04	.104	430	400
20	....	....	....	.04N	.04	.107	....	400
21	....	....	....	.04N	.04	.103	....	400
24	.04	.04	.04	.04	.04	.109	20	395
25	....	....	....	.04N	.04	.098	....	395
26	....	....	....	.04N	.04	.101	....	395
27	.04	.04	.04	.04	05	.129	50	445
28	Exchange Closed; Good Friday							
31	....	....	....	.05N	.05	.143	....	445

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.06	.06	.06	.06	.05	.134	40	455
2	....	....	....	.05N	.05	.137	....	455
3	..	....	....	.05N	.05	.122	....	455
4	.06	.06	.06	.06	.05	.143	5	459
7	....	....	....	.05N	.05	.143	....	459
8	.07	.08	.07	.08	.07	.143	20	469
9	.10	.10	.10	.10	.09	.241	300	743
10	.08	.09	.08	.09	.09	.238	146	699
11	.10	.10	.08	.09	.08	.220	29	728
14	.10	.12	.10	.12	.11	.271	250	873
15	.11	.13	.11	.12	.12	.262	117	862
16	.15	.25	.15	.25	.24	.367	573	1277
17	.20	.26	.17	.23	.23	.330	1252	1857
18	.24	.25	.22	.25	.23	.318	961	2324
21	.20	.22	.16	.19	.19	.282	415	2658
22	.19	.20	.14A	.14A	.13	.205	347	2865
23	.10	.14	.10	.12	.12	.180	644	3424
24	.12	.13	.08	.08	.08	.117	334	3655
25	.10	.11	.08	.09	.08	.107	424	4017
28	.11	.12	.11	.12	.11	.156	269	4125
29	.13	.14	.11	.12	.11	.156	312	4379
30	.12	.13	.12	.13	.11	.170	74	4418

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.12	.12	.09	.10	.09	.147	52	4452
2	.10	10	.07	.08	.08	.143	46	4464
5	.08	.11	.08	.11	.10	.200	139	4592
6	.11	.12	.10A	.10A	.10	.199	181	4737
7	.12	.12	.09	.10	.10	.202	82	4810
8	.12	.13	.11	.12	.12	.237	1016	5115
9	.10	.10	.08	.08	.08	.156	392	5348
12	.07	.07	.05	.05	.06	.108	124	5365
13	.05	.08	.05	.06	.07	.125	177	5399

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9400 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.09	.09	.06	.07	.06	.105	444	5248
15	.07	.07	.04	.05	.04	.069	115	5321
16	.04	.04	.03	.03	.03	.052	73	5340
19	.05	.05	.04	.05	.04	.049	257	5475
20	.05	.06	.04	.06	.05	.067	180	5521
21	.06	.06	.06	.06	.05	.066	179	5699
22	.05	.05	.05	.05	.04	.064	5	5704
23	.05	.05	.04	.04	.04	.074	284	5724
26	Exchange Closed; Memorial Day							
27	.05	.06	.05	.06	.05	.090	371	5575
28	.07	.07	.04	.04	.04	.068	150	5649
29	.05	.05	.03	.03	.03	.043	3	5636
30	.04	.04	.03	.04	.03	.042	59	5656

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.03	.03	.02	.02	.02	.022	8	5656
3	.03	.03	.03	.03	.03	.031	1006	5659
4	.03	.03	.03	.03	.03	.023	238	5715
5	.04	.04	.03	.03	.03	.027	61	5755
6	.04	.04	.04	.04	.04	.061	104	5657
9	.05	.05	.03	.03	.03	.039	5	5661
10	....	....	....	.03N	.03	.045	....	5661
11	.03	.03	.03	.03	.03	.046	9	5652
12	.04	.04	.04	.04	.03	.060	5	5672
13	.03	.06	.03	.06	.05	.117	352	5726
16	.06	.07	.06	.07	.06	.125	671	5854
17	.07	.07	.06	.07	.07	.147	168	5934
18	.07	.07	.06	.06	.06	.148	2474	7066
19	.06	.06	.04	.04	.04	.118	338	7161
20	.04	.05	.04	.05	.05	.142	932	7440
23	.05	.06	.05	.06	.05	.143	500	7778
24	.06	.06	.05	.05	.05	.147	286	7820
25	.07	.07	.05	.06	.06	.152	376	7899
26	.06	.06	.06	.06	.06	.160	232	8122
27	.06	.07	.05	.06	.07	.181	86	8141
30	.07	.08	.06	.08	.07	.193	701	8544

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.08	.08	.06	.06@.07	.07	.191	1004	8008
2	.06	.06	.05	.06	.07	.189	472	8331
3	.06	.08	.06	.08	.07	.232	347	8570
4	Exchange Closed; Independence Day							
7	.06	.06	.06	.06	.07	.210	15	8573
8	.05	.05	.05	.05	.05	.149	44	8590
9	.05	.07	.05	.07	.06	.209	197	8725
10	.07	.07	.06	.06	.06	.197	1945	9149
11	.06	.06	.04	.05	.05	.221	1122	9199
14	.04	.06	.04	.06	.06	.234	211	9195
15	.05	.06	.05	.05	.06	.245	323	9247
16	.05	.05	.05	.05	.05	.210	208	9278
17	.04	.05	.04	.05	.05	.205	9	9260
18	.04	.05	.03	.04	.05	.217	125	9351
21	.05	.05	.05	.05	.05	.221	446	9731
22	.05	.05	.03	.03	.04	.174	462	9405
23	....	.03	.02	.03	.03	.109	148	9451
24	.03	.03	.02	.02	.02	.095	369	9280
25	.02	.02	.01	.02	.02	.089	54	9282
28	.01	.01	.01	.01	.01	.049	561	9513
29	.01	.01	.01	.01	.01	.071	428	9576
30	.01	.01	.01	.01	.01	.082	342	9652
31	.02	.02	.02	.02	.02	.128	1054	9573

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.02	.01	.01	.01	.107	197	9606
4	.01	.01	.01	.01	.01	.110	655	9765
5	.01	.01	.01	.01	.01	.084	144	9743
6	.01	.01	.01	.01	.01	.077	198	9826
7	CAB	CAB	CAB	CAB	.01	.085	24	9844
8	.01	.01	.01	.01	.01	.106	41	9859
11	.02	.02	.02	.02	.01	.112	15	9852
12	.02	.03	.02	.03	.03	.160	629	10107
13	.03	.06	.03	.06	.06	.301	1105	10295
14	.04	.06	.04	.05	.05	.253	933	10504
15	.05	.06	.03	.04	.04	.224	1291	11021
18	.03	.04	.03	.04	.04	.232	348	11014
19	.05	.06	.04	.04	.04	.345	1260	10852
20	.06	.07	.05	.06	.05	.402	1765	10843
21	.06	.10	.06	.08	.09	.586	2773	9808
22	.08	.08	.06	.06	.06	.500	2424	9883
25	.06	.11	.06	.10	.11	.673	1901	9688
26	.12	.17	.12	.16	.17	.780	1506	9435
27	.17	.17	.13	.13	.14	.738	936	9172
28	.13	.20	.13	.19	.20	.840	1376	9004

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1986 9400 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.20	.29	.20	.28	.30	.951	1264	8730

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.29	.35	.26	.27	.27	.953	880	8839
3	.21@.20	.21	.15	.17	.18	.852	603	7966
4	.22	.24	.16	.20	.19	.869	255	7889
5	.17	.18B	.10	.12	.12	.728	1052	7802
8	.06	.08	.06	.07	.08	.622	335	7662
9	.08	.09	.08	.08	.08	.659	742	8116
10	.09	.10	.05	.08	.07	.670	275	8311
11	.03	.03	.02	.02	.02	.315	761	8527
12	.01	.05	CAB	CAB	CAB	.332	1215	8828
15	CAB	CAB	CAB	CAB	CAB	.231	289	....
16	....	....	....	....	....	.234	11	....

SEPTEMBER 1986 9425 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.06	.08B	.06	.07B	.07	.167	75	75
16	.09	.17	.09	.17	.16	.253	2478	2533
17	.17	.18	.12	.18	.17	.222	1784	3963
18	.18	.19	.15	.18	.17	.213	1121	4878
21	.16	.16	.13	.14	.13	.184	486	5319
22	.14	.14	.08	.08	.08	.126	414	5514
23	.08	.10	.07A	.09	.08	.108	260	5752
24	.10	.10	.04	.04	.05	.065	126	5845
25	.08	.08	.06	.06	.05	.059	801	6602
28	.06	.09	.06	.08	.08	.091	840	7367
29	.09	.10	.08	.09	.08	.091	305	7611
30	.09	.09	.08A	.09	.08	.101	70	7661

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.07	.07	.07	.07	.06	.085	53	7713
2	.07	.08	.05	.06	.05	.082	29	7739
5	....	....	....	.05N	.06	.121	....	7751
6	.07	.08	.07	.08	.06	.120	121	7807
7	.05	.06	.05	.06B	.06	.122	149	7861
8	.08	.09	.08	.08	.07	.147	44	7896
9	.06	.06	.04	.04	.05	.089	635	8039
12	.04	.04	.04	.04	.03	.057	28	8163
13	.05	.05	.05	.05	.04	.067	46	8099
14	.05	.05	.04	.04	.04	.054	47	8141
15	.04	.04	.02	.02	.03	.034	88	8214
16	.03	.03	.02	.02	.02	.024	53	8266
19	.03@.04	.04	.03	.03	.02	.022	14	8266
20	....	....	....	.02N	.02	.032	....	8266
21	.03	.03	.03	.03	.02	.032	1	8266
22	....	....	....	.02N	.02	.030	....	8266
23	.03	.03	.02	.02	.02	.036	107	8326
26	Exchange Closed; Memorial Day							
27	.04	.04	.04	.04	.03	.044	688	8326
28	.03	.03	.02	.02	.02	.032	31	8354
29	.02	.02	.02	.02	.02	.018	5	8359
30	....	....	....	.02N	.02	.018	....	8359

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.02	.02	.01	.01	.01	.008	72	8398
3	....	....	....	.01N	.01	.012	....	8398
4	.01	.01	.01	.01	.01	.009	1	8397
5	....	....	....	.01N	.01	.011	....	8361
6	.02	.02	.02	.02	.01	.028	205	8561
9	....	....	....	.01N	.01	.017	....	8561
10	....	....	....	.01N	.01	.020	....	8561
11	....	....	....	.01N	.01	.021	....	8561
12	....	....	....	.01N	.01	.028	....	8561
13	.02	.02	.02	.02	.02	.062	5	8563
16	.03	.03	.03	.03	.03	.067	11	8558
17	.04	.04	.03	.04	.03	.081	11	8565
18	.04	.04	.03	.03	.03	.081	1512	8574
19	.02	.03	.02	.02	.02	.061	162	8504
20	....	....	....	.02N	.02	.076	10	8503
23	....	....	....	.02N	.02	.075	....	8503
24	.03	.03	.03	.03	.02	.078	38	8541
25	.04	.04	.03	.03	.02	.080	107	8619
26	.03	.03	.02	.03	.02	.085	17	8631
27	.03	.03	.03	.03	.03	.097	569	8656
30	.03	.03	.03	.03	.03	.104	800	8673

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9425 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.04	.04	.03	.03	.03	.102	1528	8898
2..	.03	.03	.03	.03	.03	.100	20	8918
3..	....	....	....	.03N	.03	.127	1	8918
4..	Exchange Closed; Independence Day							
7..	.02	.02	.02	.02	.03	.110	9	8912
8..	.02	.02	.02	.02	.02	.071	73	8960
9..	.03	.03	.03	.03	.03	.107	67	8985
10..	.03	.03	.03	.03	.03	.099	33	8992
11..	.02	.02	.02	.02	.02	.112	220	8985
14..	....	....	....	.02N	.02	.117	5	8990
15..	.03	.03	.03	.03	.02	.121	12	8995
16..	....	....	....	.02N	.02	.097	....	8995
17..	....	....	....	.01N	.02	.092	....	8995
18..	.02	.02	.02	.02	.02	.097	92	9072
21..	.02	.02	.02	.02	.02	.096	8	9078
22..	.02	.02	.02	.02	.02	.069	415	9323
23..	....	....	.01A	.01A	.01	.036	....	9323
24..	....	....	....	.01N	....	.029	....	9323
25..	CAB	CAB	CAB	CAB	CAB	.026	....	9323
28..	CAB	CAB	CAB	CAB	CAB	.011	....	9323
29..	CAB	CAB	CAB	CAB	CAB	.018	....	9323
30..	CAB	CAB	CAB	CAB	CAB	.021	....	9323
31..	CAB	CAB	CAB	CAB	CAB	.036	....	9323

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.027	....	9323
4..	CAB	CAB	CAB	CAB	CAB	.026	....	9323
5..	CAB	CAB	CAB	CAB	CAB	.017	....	9323
6..	CAB	CAB	CAB	CAB	CAB	.014	....	9328
7..	CAB	CAB	CAB	CAB	CAB	.016	2	9321
8..	CAB	CAB	CAB	CAB	CAB	.020	....	9321
11..	CAB	CAB	CAB	CAB	CAB	.019	....	9321
12..	.01	.01	CAB	.01	....	.032	75	9281
13..	.01	.01	.01	.01	.01	.082	357	9327
14..	.01	.01	.01	.01	.01	.061	550	8918
15..	.01	.01	.01	.01	....	.048	71	8961
18..	.01	.01	.01	.01	....	.045	90	8982
19..	.01	.02	.01	.01	.01	.082	166	8927
20..	.02	.02	.01	.01	.01	.100	667	8958
21..	.02	.02	.01	.01	.01	.193	2214	9358
22..	.01	.02	.01	.01	.01	.129	349	9656
25..	.01	.02	.01	.02	.01	.213	228	9666
26..	.02	.05	.02	.05	.04	.303	1668	10540
27..	.04	.05	.03	.03	.03	.244	689	10349
28..	.03	.05	.03	.05	.04	.350	1219	10135
29..	.04	.09	.04	.09	.09	.590	2779	9667

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.09	.12	.07	.07A	.07	.525	1760	8619
3..	.05	.05	.02	.04	.03	.278	1694	8899
4..	.05	.05	.03	.05	.04	.298	1887	9777
5..	.05	.05	.01	.02	.02	.140	1948	9380
8..	.01	.02	.01	.01	.01	.050	1022	9641
9..	.01	.02	.01	.01	.01	.050	310	9906
10..	.01	.01	.01	.01	.01	.039	697	9778
11..	....	....	....	.01N	....	.001	38	9796
12..	CAB	CAB	CAB	CAB	CAB	.000	4	9795
15..	CAB	CAB	CAB	CAB	CAB	.000	5	....
16..	....	....	....	....	....	.000	5	....

SEPTEMBER 1986 9450 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.13	.13	.09A	.12	.11	.138	122	122
18..	.12@.13	.13	.10	.11	.11	.132	461	560
21..	.10	.10	.08	.08	.08	.111	134	663
22..	.09	.09	.06A	.06A	.06	.071	206	858
23..	.06	.06	.05	.06	.05	.060	134	975
24..	.05	.05	.04	.05	.04	.033	918	1409
25..	.05	.05	.04	.04	.04	.030	46	1441
28..	.05	.05	.05	.05	.05	.048	133	1543
29..	.07	.07	.05	.05	.05	.048	37	1565
30..	.05	.05	.05	.05	.05	.055	6	1570

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.04	.04	.04	.04	.04	.045	10	1580
2..	.03	.03	.03	.03	.03	.043	1	1581
5..	....	....	....	.03N	.04	.067	...	1581
6..	.04	.04	.04	.04	.04	.066	1	1582
7..	....	....	....	.04N	.04	.067	....	1582
8..	.06	.06	.05	.05	.05	.084	19	1585

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9450 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.03	.04	.03	.03	.03	.046	272	1641
12..	....	....	....	.03N	.02	.027	3	2101
13..	....	....	....	.02N	.02	.033	....	2101
14..	....	....	....	.02N	.02	.025	....	2101
15..	....	....	....	.02N	.02	.014	....	1641
16..	....	....	....	.02N	.01	.010	....	1641
19..	....	....	....	.01N	.01	.009	....	1641
20..	.01	.01	.01	.01	.01	.014	....	1641
21..	.01	.01	.01	.01	.01	.014	30	1641
22..	....	....	....	.01N	.01	.013	....	1620
23..	.01	.01	.01	.01	.01	.015	11	1620
26..	Exchange Closed; Memorial Day							
27..	.02	.02	.02	.02	.01	.019	10	1630
28..	.01	.01	.01	.01	.01	.013	1	1629
29..	.01	.01	.01	.01	.01	.007	126	1572
30..	....	....	....	.01N	.01	.006	....	1572

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.01N	....	.002	....	1572
3..	.01	.01	.01	.01	.01	.004	10	1582
4..	....	....	....	.01N	....	.003	....	1582
5..	CAB	CAB	CAB	CAB	CAB	.004	....	1582
6..	.01	.01	.01	.01	.01	.012	50	1622
9..	.01	.01	.01	.01	.01	.006	5	1612
10..	....	....	....	.01N	.01	.008	....	1612
11..	....	....	....	.01N	.01	.008	....	1612
12..	....	....	....	.01N	.01	.012	....	1612
13..	....	....	....	.01N	.01	.030	....	1612
16..	....	....	....	.01N	.01	.032	....	1612
17..	....	....	....	.01N	.01	.040	....	1612
18..	.01	.01	.01	.01	.01	.040	40	1632
19..	....	....	....	.01N	....	.029	....	1632
20..	CAB	CAB	CAB	CAB	CAB	.036	....	1632
23..	CAB	CAB	CAB	CAB	.01	.035	....	1632
24..	....	....	....	.01N	.01	.036	....	1632
25..	.02	.02	.02	.02	.01	.037	9	1635
26..	....	....	....	.01N	.01	.040	1	1636
27..	....	....	....	.01N	.01	.046	....	1636
30..	.02	.02	.02	.02	.02	.049	100	1736

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.02	.02	.01	.047	6	1737
2..	.01	.01	.01	.01	.01	.046	2	1735
3..	....	....	....	.01N	.01	.061	....	1735
4..	Exchange Closed; Independence Day							
7..	....	....	....	.01N	.01	.050	....	1735
8..	.01	.01	.01	.01	.01	.029	30	1745
9..	.01	.01	.01	.01	.01	.047	75	1681
10..	.01	.01	.01	.01	.01	.042	150	1680
11..	....	....	....	.01N	.01	.048	....	1680
14..	....	....	....	.01N	.01	.049	....	1680
15..	....	....	....	.01N	.01	.050	....	1680
16..	....	....	....	.01N	....	.037	....	1684
17..	CAB	CAB	CAB	CAB	CAB	.034	....	1680
18..	CAB	CAB	CAB	CAB	CAB	.035	....	1680
21..	CAB	CAB	CAB	CAB	CAB	.033	....	1680
22..	CAB	CAB	CAB	CAB	CAB	.021	....	1680
23..	CAB	CAB	CAB	CAB	CAB	.009	....	1680
24..	CAB	CAB	CAB	CAB	CAB	.007	....	1680
25..	CAB	CAB	CAB	CAB	CAB	.005	....	1680
28..	CAB	CAB	CAB	CAB	CAB	.002	....	1680
29..	CAB	CAB	CAB	CAB	CAB	.003	....	1680
30..	CAB	CAB	CAB	CAB	CAB	.003	....	1680
31..	CAB	CAB	CAB	CAB	CAB	.007	....	1680

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.004	....	1680
4..	CAB	CAB	CAB	CAB	CAB	.004	....	1680
5..	CAB	CAB	CAB	CAB	CAB	.002	....	1680
6..	CAB	CAB	CAB	CAB	CAB	.001	36	1644
7..	CAB	CAB	CAB	CAB	CAB	.001	....	1644
8..	CAB	CAB	CAB	CAB	CAB	.002	....	1644
11..	CAB	CAB	CAB	CAB	CAB	.001	....	1644
12..	CAB	CAB	CAB	CAB	CAB	.003	....	1644
13..	CAB	CAB	CAB	CAB	CAB	.012	....	1644
14..	CAB	CAB	CAB	CAB	CAB	.007	....	1644
15..	CAB	CAB	CAB	CAB	CAB	.005	....	1644
18..	CAB	CAB	CAB	CAB	CAB	.003	....	1644
19..	CAB	CAB	CAB	CAB	CAB	.008	....	1644
20..	CAB	CAB	CAB	CAB	CAB	.010	....	1644
21..	.01	.01	.01	.01	....	.025	204	1570
22..	CAB	CAB	CAB	CAB	CAB	.012	165	1483
25..	.01	.01	.01	.01	....	.020	50	1528

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9450 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	.01	.01	.01	.01	....	.036	88	1596
27..	.01	.01	.01	.01	....	.021	127	1700
28..	.01	.01	.01	.01	....	.039	153	1779
29..	.01	.02	.01	.01	.01	.116	378	1878

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	.01	.03	.01	.01	.01	.061	360	1831
3..	....	....	....	.01N	....	.013	53	1852
4..	CAB	CAB	CAB	CAB	CAB	.014	....	1832
5..	CAB	CAB	CAB	CAB	CAB	.002	....	1832
8..	CAB	CAB	CAB	CAB	CAB	.000	2	1832
9..	CAB	CAB	CAB	CAB	CAB	.000	1	1832
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1826
11..	CAB	CAB	CAB	CAB	CAB	.000	2	1826
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1826

SEPTEMBER 1986 9475 CALLS

IN APRIL 1986

17..	.09	.09	.09	.09	.09	.079	....	....
18..	.08	.09	.08	.08A	.08	.075	32	31
21..	....	....	.06A	.06	.06	.061	....	31
22..	.05	.05	.05	.05	.04	.037	83	94
23..	.03	.03	.03	.03	.02	.030	20	114
24..	....	....	....	.02N	.02	.015	....	114
25..	....	....	....	.02N	.02	.013	....	114
28..	....	....	....	.02N	.03	.023	....	114
29..	....	....	....	.03N	.03	.023	....	114
30..	.03	.03	.03	.03	.03	.027	60	174

IN MAY

1..	....	....	....	.03N	.02	.022	....	174
2..	....	....	....	.02N	.02	.020	....	174
5..	....	....	....	.02N	.03	.034	....	174
6..	....	....	....	.03N	.03	.033	....	174
7..	....	....	....	.03N	.03	.034	....	174
8..	....	....	....	.03N	.03	.043	....	174
9..	.03	.03	.03	.03	.02	.022	3	177
12..	....	....	....	.02N	.02	.012	2	179
13..	....	....	....	.02N	.02	.014	....	179
14..	....	....	....	.02N	.01	.011	....	179
15..	.01	.01	.01	.01	.01	.005	20	179
16..	....	....	....	.01N	.01	.003	10	189
19..	....	....	....	.01N	.01	.003	....	169
20..	....	....	....	.01N	.01	.005	....	169
21..	....	....	....	.01N	.01	.005	....	169
22..	....	....	....	.01N	.01	.005	....	169
23..	.01	.01	.01	.01	.01	.006	49	169
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.01N	.01	.007	....	169
28..	....	....	....	.01N	.01	.005	....	169
29..	....	....	....	.01N	....	.002	....	169
30..	CAB	CAB	CAB	CAB	CAB	.002	....	169

IN JUNE

2..	CAB	CAB	CAB	CAB	CAB	.000	....	169
3..	CAB	CAB	CAB	CAB	CAB	.001	....	169
4..	CAB	CAB	CAB	CAB	CAB	.001	....	169
5..	CAB	CAB	CAB	CAB	CAB	.001	....	169
6..	....	....	....	....	....	.004	....	169
9..	CAB	CAB	CAB	CAB	CAB	.002	....	169
10..	CAB	CAB	CAB	CAB	CAB	.003	....	169
11..	CAB	CAB	CAB	CAB	CAB	.003	....	169
12..	CAB	CAB	.01A	CAB	CAB	.004	....	169
13..	CAB	CAB	CAB	CAB	CAB	.013	....	169
16..	CAB	CAB	CAB	CAB	CAB	.014	....	169
17..	CAB	CAB	CAB	CAB	CAB	.018	....	169
18..	CAB	CAB	CAB	CAB	CAB	.018	....	169
19..	CAB	CAB	CAB	CAB	CAB	.012	....	169
20..	CAB	CAB	CAB	CAB	CAB	.015	....	169
23..	CAB	CAB	CAB	CAB	CAB	.015	....	169
24..	CAB	CAB	CAB	CAB	CAB	.015	....	169
25..	CAB	CAB	CAB	CAB	CAB	.015	....	169
26..	CAB	CAB	CAB	CAB	CAB	.016	....	169
27..	CAB	CAB	CAB	CAB	CAB	.019	....	169
30..	CAB	CAB	CAB	CAB	CAB	.020	....	169

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1986 9475 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.019	....	169
2..	CAB	CAB	CAB	CAB	CAB	.018	....	169
3..	CAB	CAB	CAB	CAB	CAB	.025	....	169
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.019	....	169
8..	CAB	CAB	CAB	CAB	CAB	.010	....	169
9..	CAB	CAB	CAB	CAB	CAB	.017	....	169
10..	CAB	CAB	CAB	CAB	CAB	.015	....	169
11..	CAB	CAB	CAB	CAB	CAB	.017	....	169
14..	CAB	CAB	CAB	CAB	CAB	.017	....	169
15..	CAB	CAB	CAB	CAB	CAB	.017	....	169
16..	CAB	CAB	CAB	CAB	CAB	.011	....	169
17..	CAB	CAB	CAB	CAB	CAB	.010	....	169
18..	CAB	CAB	CAB	CAB	CAB	.010	....	169
21..	CAB	CAB	CAB	CAB	CAB	.009	....	169
22..	CAB	CAB	CAB	CAB	CAB	.005	....	169
23..	CAB	CAB	CAB	CAB	CAB	.001	....	169
24..	CAB	CAB	CAB	CAB	CAB	.001	....	169
25..	CAB	CAB	CAB	CAB	CAB	.000	....	169
28..	CAB	CAB	CAB	CAB	CAB	.000	....	169
29..	CAB	CAB	CAB	CAB	CAB	.000	....	169
30..	CAB	CAB	CAB	CAB	CAB	.000	....	169
31..	CAB	CAB	CAB	CAB	CAB	.000	....	169

IN AUGUST

1..	CAB	CAB	CAB	CAB	CAB	.000	....	169
4..	CAB	CAB	CAB	CAB	CAB	.000	....	169
5..	CAB	CAB	CAB	CAB	CAB	.000	....	169
6..	CAB	CAB	CAB	CAB	CAB	.000	....	169
7..	CAB	CAB	CAB	CAB	CAB	.000	....	169
8..	CAB	CAB	CAB	CAB	CAB	.000	....	169
11..	CAB	CAB	CAB	CAB	CAB	.000	....	169
12..	CAB	CAB	CAB	CAB	CAB	.000	....	169
13..	CAB	CAB	CAB	CAB	CAB	.000	....	169
14..	CAB	CAB	CAB	CAB	CAB	.000	....	169
15..	CAB	CAB	CAB	CAB	CAB	.000	....	169
18..	CAB	CAB	CAB	CAB	CAB	.000	....	169
19..	CAB	CAB	CAB	CAB	CAB	.000	....	169
20..	CAB	CAB	CAB	CAB	CAB	.000	....	169
21..	CAB	CAB	CAB	CAB	CAB	.001	....	169
22..	CAB	CAB	CAB	CAB	CAB	.000	....	169
25..	CAB	CAB	CAB	CAB	CAB	.000	....	169
26..	CAB	CAB	CAB	CAB	CAB	.001	....	169
27..	CAB	CAB	CAB	CAB	CAB	.000	....	169
28..	CAB	CAB	CAB	CAB	CAB	.000	..	169
29..	CAB	CAB	CAB	CAB	CAB	.004	....	169

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	169
3..	CAB	CAB	CAB	CAB	CAB	.000	....	169
4..	CAB	CAB	CAB	CAB	CAB	.000	....	169
5..	CAB	CAB	CAB	CAB	CAB	.000	....	169
8..	CAB	CAB	CAB	CAB	CAB	.000	....	169
9..	CAB	CAB	CAB	CAB	CAB	.000	....	169
10..	CAB	CAB	CAB	CAB	CAB	.000	....	169
11..	CAB	CAB	CAB	CAB	CAB	.000	....	169
12..	CAB	CAB	CAB	CAB	CAB	.000	....	169

DECEMBER 1986 9000 CALLS

IN FEBRUARY 1986

17..	Exchange Closed; President's Day							
18..	1.78	1.78	1.78	1.78	1.82	.930	....	....
19..	....	....	1.74A	1.82N	1.78	.926	1	1
20..	....	....	....	1.78N	1.77	.925	....	....
21..	1.84	1.84	1.77	1.81B	1.85	.934	2	2
24..	....	....	...	1.85N	1.93	.943	....	2
25..	....	....	1.90A	1.90A	1.92	.942	....	2
26..	1.91	1.91	1.91	1.91	1.96	.946	2	2
27..	....	2.01B	....	2.01B	2.15	.961	....	2
28..	....	....	....	2.15N	2.20	.873	....	2

IN MARCH

3..	....	2.22B	....	2.22B	2.32	.886	....	2
4..	....	2.38B	....	2.38B	2.41	.896	....	2
5..	....	....	2.36A	2.36A	2.24	.889	....	2
6..	....	2.40B	....	2.40B	2.39	.912	....	2
7..	....	....	....	2.39N	2.41	.922	....	2
10..	....	2.42B	....	2.42B	2.56	.943	....	2
11..	....	....	2.54A	2.54A	2.58	.950	....	2
12..	....	2.60B	....	2.60B	2.55	.954	....	2
13..	....	....	....	2.55N	2.55	.960	....	2

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9000 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	....	2.55N	2.56	.967	....	2
17..	....	2.60B	2.55A	2.55A	2.53	.970	....	2
18..	....	....	....	2.53N	2.53	.974	....	2
19..	....	....	....	2.53N	2.54	.978	....	2
20..	....	....	....	2.54N	2.60	.983	....	2
21..	....	....	....	2.60N	2.61	.985	....	2
24..	....	....	....	2.61N	2.69	.989	....	2
25..	....	....	....	2.69N	2.66	.990	....	2
26..	....	....	....	2.66N	2.70	.992	....	2
27..	....	2.85B	....	2.85B	2.87	.995	....	2
28..	Exchange Closed; Good Friday							
31..	....	....	2.86A	2.86A	2.96	.997	....	2

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	3.08B	....	2.96N	2.98	.997	....	2
2..	....	....	....	2.98N	3.00	.998	....	2
3..	....	3.03B	2.97A	2.97A	2.95	.998	....	2
4..	....	3.02B	....	3.02B	3.03	.998	....	1
7..	....	....	....	3.03N	3.05	.999	....	....
23..	....	....	....	3.23N	3.15	.999	....	....
28..	....	....	....	2.90N	3.10	.999	....	....

DECEMBER 1986 9050 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	1.16	1.16	1.16	1.16	1.16	.810	8	8
13..	....	....	....	1.16N	1.19	.816	2	10
14..	....	1.23B	....	1.23B	1.28	.843	....	10
17..	Exchange Closed; President's Day							
18..	....	1.30B	....	1.30B	1.35	.858	....	10
19..	....	....	1.28A	1.32A	1.30	.851	....	10
20..	....	....	....	1.30N	1.30	.849	....	10
21..	1.31	1.32B	1.31	1.31	1.35	.864	5	15
24..	....	....	....	1.35N	1.43	.879	....	15
25..	1.43	1.43	1.40A	1.43	1.42	.878	1	14
26..	1.43	1.43	1.43	1.43	1.46	.884	4	12
27..	....	1.52B	....	1.52B	1.65	.912	....	12
28..	....	....	....	1.65N	1.71	.810	....	12

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.71N	1.83	.828	....	12
4..	....	1.88B	....	1.88B	1.91	.841	....	12
5..	....	....	1.89A	1.89A	1.74	.829	....	12
6..	....	1.90B	....	1.90B	1.89	.858	....	12
7..	....	....	....	1.89N	1.91	.870	....	12
10..	....	....	....	1.91N	2.06	.898	....	12
11..	....	2.10B	....	2.10B	2.08	.907	....	12
12..	....	2.11B	....	2.11B	2.05	.912	....	12
13..	....	....	....	2.05N	2.05	.921	....	12
14..	....	....	....	2.05N	2.06	.930	....	12
17..	....	2.10B	2.05A	2.05A	2.03	.934	....	12
18..	....	....	....	2.03N	2.03	.940	....	12
19..	....	....	....	2.03N	2.04	.947	....	12
20..	....	....	....	2.04N	2.10	.956	....	12
21..	....	....	....	2.10N	2.11	.961	....	12
24..	....	2.15B	....	2.15B	2.19	.970	....	12
25..	....	....	....	2.19N	2.16	.971	....	12
26..	....	....	....	2.16N	2.20	.975	....	12
27..	....	2.35B	....	2.35B	2.37	.985	....	12
28..	Exchange Closed; Good Friday							
31..	....	....	....	2.37N	2.46	.989	....	12

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.58B	....	2.46N	2.48	.990	....	12
2..	....	....	....	2.48N	2.50	.992	....	12
3..	....	2.53B	2.47A	2.47A	2.45	.991	....	12
4..	....	2.52B	....	2.52B	2.53	.994	....	10
7..	....	....	....	2.53N	2.55	.995	....	10
8..	....	.. ..	....	2.55N	2.76	.995	....	10
9..	....	....	....	2.76N	2.64	.998	....	10
10..	....	....	....	2.84N	2.85	.998	....	10
11..	....	....	2.83A	2.83A	2.80	.998	....	10
14..	....	2.86B	....	2.86B	2.92	.999	....	10
15..	....	....	....	2.92N	2.89	.999	....	10
16..	....	....	....	2.89N	3.11	.999	....	10
17..	....	....	..	3.11N	3.03	.999	....	10
18..	....	....	....	3.03N	2.99	.999	....	10
21..	....	....	....	2.99N	2.90	.998	....	10
22..	....	....	....	2.90N	2.73	.997	....	10
23..	....	....	....	2.73N	2.65	.996	....	10
24..	....	....	....	2.65N	2.45	.994	....	10
25..	....	....	....	2.45N	2.40	.993	....	10
28..	....	....	....	2.40N	2.60	.996	....	10

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9050 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	....	....	2.60N	2.59	.996	....	10
30..	....	....	....	2.59N	2.63	.996	....	10

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.63N	2.56	.995	....	10
2..	....	....	....	2.56N	2.56	.995	....	10
5..	....	....	....	2.56N	2.74	.997	....	10
6..	....	....	....	2.74N	2.72	.997	....	10
7..	....	....	....	2.72N	2.72	.997	....	10
8..	....	....	....	2.72N	2.81	.998	....	10
9..	....	....	....	2.81N	2.60	.996	....	10
12..	....	....	....	2.60N	2.49	.996	....	10
13..	....	....	....	2.49N	2.56	.997	....	10
14..	....	....	....	2.56N	2.48	.996	....	10
15..	....	....	....	2.48N	2.32	.994	....	10
16..	....	....	....	2.32N	2.19	.990	....	10
19..	....	....	....	2.19N	2.16	.989	....	10
20..	....	....	....	2.16N	2.25	.991	....	10
21..	....	....	....	2.25N	2.27	.992	....	10
22..	....	....	....	2.27N	2.28	.993	....	10
23..	....	2.40B	....	2.40B	2.35	.994	....	10
26..	Exchange Closed; Memorial Day							
27..	....	....	....	2.35N	2.45	.996	....	10
28..	....	....	....	2.45N	2.33	.994	....	10
29..	....	....	....	....	....	.992	....	10
30..	....	....	....	2.19N	2.17	.992	....	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	2.17N	1.98	.986	....	10
3..	....	....	....	1.98N	2.08	.990	....	10
4..	....	....	....	2.08N	1.96	.984	....	10
5..	....	....	....	1.96N	1.99	.984	....	10
6..	....	....	....	1.99N	2.27	.991	....	10
9..	....	....	....	2.27N	2.10	.986	....	10
10..	....	....	....	2.10N	2.13	.986	....	10
11..	....	....	....	2.13N	2.15	.986	....	10
12..	....	....	....	2.15N	2.22	.987	....	10
13..	....	....	....	2.22N	2.49	.994	....	10
16..	....	....	....	2.49N	2.54	.994	....	10
17..	....	....	....	2.54N	2.60	.995	....	10
18..	....	....	....	2.60N	2.63	.996	....	10
19..	....	....	....	2.36N	2.53	.995	....	10
20..	....	....	....	2.53N	2.61	.996	....	10
23..	....	....	....	2.61N	2.64	.997	....	10
24..	....	....	....	2.64N	2.69	.997	....	10
25..	....	....	....	2.69N	2.73	.998	....	10
26..	....	....	....	2.73N	2.73	.998	....	10
27..	....	....	....	2.73N	2.79	.998	....	10
30..	....	....	....	2.79N	2.85	.999	....	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.85N	2.84	.999	....	10
2..	....	....	....	2.84N	2.84	999	....	10
3..	....	....	....	2.84N	2.96	.999	....	10
4..	Exchange Closed; Independence Day							
7..	....	....	....	2.96N	2.94	.999	....	10
8..	....	....	....	2.94N	2.80	.999	....	10
9..	....	....	....	2.80N	2.94	.999	....	10
10..	....	....	....	2.94N	2.91	.999	....	10
11..	....	....	....	2.91N	2.97	.999	....	10
14..	....	....	....	2.97N	3.03	.999	....	10
15..	....	....	....	3.03N	3.08	.999	....	10
16..	....	....	....	3.08N	3.07	.999	....	10
17..	....	....	....	3.07N	3.07	.999	....	10
18..	....	....	....	3.07N	3.12	.999	....	10
21..	....	....	....	3.12N	3.15	.999	....	10
22..	....	....	....	3.15N	3.08	.999	....	10
23..	....	....	....	3.08N	2.92	.999	....	10
24..	....	....	....	2.92N	2.84	.999	....	10
25..	....	....	....	2.84N	2.87	.999	....	10
28..	....	....	....	2.87N	2.79	.999	....	10
29..	....	....	....	2.79N	2.90	.999	....	10
30..	....	....	....	2.90N	2.96	.999	....	10
31..	....	....	....	2.96N	3.08	.999	....	10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	3.08N	3.04	.999	....	10
4..	....	....	....	3.04N	3.09	.999	....	10
5..	....	....	....	3.09N	3.00	.999	....	10
6..	....	....	....	3.00N	2.99	.999	....	10
7..	....	....	....	2.99N	3.05	.999	....	10
8..	....	....	....	3.05N	3.11	.999	....	10

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9050 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	3.11N	3.16	.999	....	10
12	....	....	....	3.16N	3.22	.999	....	10
13	....	....	....	3.22N	3.35	.999	....	10
14	....	....	....	3.35N	3.31	.999	....	10
15	....	....	....	3.31N	3.31	.999	....	10
18	....	....	....	3.31N	3.34	.999	....	10
19	....	....	....	3.34N	3.44	1.000	....	10
20	....	....	....	3.44N	3.49	1.000	....	10
21	....	....	....	3.49N	3.57	1.000	....	10
22	....	....	....	3.57N	3.51	1.000	....	10
25	....	....	....	3.51N	3.60	1.000	....	10
26	....	....	....	3.60N	3.68	1.000	....	10
27	....	....	....	3.68N	3.64	1.000	....	10
28	....	....	....	3.64N	3.72	1.000	....	10
29	....	....	....	3.72N	3.86	1.000	....	10

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	3.86N	3.78	1.000	....	10
3	....	....	....	3.78N	3.67	1.000	....	10
4	....	....	....	3.67N	3.68	1.000	....	10
5	....	....	....	3.68N	3.56	1.000	....	10
8	....	....	3.48A	3.48A	3.47	1.000	....	10
9	....	3.53B	....	3.53B	3.51	1.000	....	10
10	....	3.55B	....	3.55B	3.54	1.000	....	10
11	....	....	3.46A	3.46A	3.34	1.000	....	10
12	....	3.47B	....	3.47B	3.35	1.000	....	10
15	....	3.41B	....	3.41B	3.43	1.000	....	10
16	....	....	3.40A	3.40A	3.43	1.000	....	10
17	....	....	3.41A	3.41A	3.43	1.000	....	10
18	....	3.48B	....	3.48B	3.26	.999	....	10
19	....	3.28B	....	3.28B	3.26	.999	....	10
22	....	3.29B	....	3.29B	3.35	.999	....	10
23	....	3.40B	....	3.40B	3.36	.999	....	10
24	....	3.37B	....	3.37B	3.51	1.000	....	10
25	....	3.52B	....	3.52B	3.49	1.000	....	10
26	....	....	3.46A	3.46A	3.51	1.000	....	10
29	....	....	3.39A	3.39A	3.42	1.000	....	10
30	....	....	3.40A	3.40A	3.51	1.000	....	10

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	3.57B	....	3.57B	3.53	1.000	....	10
2	....	....	....	3.53N	3.50	1.000	....	10
3	....	3.64B	....	3.64B	3.70	1.000	....	10
6	....	3.71B	....	3.71B	3.73	1.000	....	10
7	....	....	....	3.73N	3.77	1.000	....	10
8	....	....	3.74A	3.74A	3.74	1.000	....	10
9	....	....	....	3.74N	3.75	1.000	....	10
10	....	....	....	3.75N	3.68	1.000	....	10
13	....	....	3.66A	3.66A	3.65	1.000	....	10
14	....	....	....	3.65N	3.57	1.000	....	10
15	....	....	....	3.57N	3.60	1.000	....	10
16	....	....	....	3.60N	3.55	1.000	....	10
17	....	....	3.53A	3.53A	3.45	1.000	....	10
20	....	....	....	3.45N	3.38	1.000	....	10
21	....	....	....	3.38N	3.42	1.000	....	10
22	....	3.43B	....	3.43B	3.49	1.000	....	10
23	....	....	....	3.49N	3.54	1.000	....	10
24	....	....	....	3.54N	3.49	1.000	....	10
27	....	....	....	3.49N	3.53	1.000	....	10
28	....	....	....	3.53N	3.53	1.000	....	10
29	....	....	3.52A	3.52A	3.55	1.000	....	10
30	....	3.67B	....	3.67B	3.64	1.000	....	10
31	....	3.68B	....	3.68B	3.61	1.000	....	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	3.61N	3.62	1.000	....	10
4	....	....	....	3.62N	3.60	1.000	....	10
5	....	....	3.58A	3.58A	3.57	1.000	....	10
6	....	....	....	3.57N	3.52	1.000	....	10
7	....	....	3.43A	3.43A	3.42	1.000	....	10
10	....	....	3.40A	3.40A	3.37	1.000	....	10
11	....	3.38B	....	3.38B	3.38	1.000	....	10
12	....	3.39B	....	3.39B	3.41	1.000	....	10
13	....	....	....	3.41N	3.41	1.000	....	10
14	....	....	....	3.41N	3.47	1.000	....	10
17	....	....	....	3.47N	3.48	1.000	....	10
18	....	3.50B	....	3.50B	3.45	1.000	....	10
19	....	....	....	3.45N	3.57	1.000	....	10
20	....	....	....	3.57N	3.55	1.000	....	10
21	....	....	3.53A	3.53A	3.55	1.000	....	10
24	....	....	....	3.55N	3.56	1.000	....	10

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9050 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	3.56N	3.52	1.000	....	10
26	....	....	....	3.52N	3.52	1.000	....	10
27	Exchange Closed; Thanksgiving Day							
28	....	....	3.51A	3.51A	3.47	1.000	....	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	3.47N	3.41	1.000	....	10
2	....	....	....	3.41N	3.44	1.000	....	10
3	....	....	....	3.44N	3.43	1.000	....	10
4	....	....	....	3.43N	3.46	1.000	....	10
5	....	....	....	3.46N	3.40	1.000	....	10
8	....	3.41B	....	3.40N	3.40	1.000	....	10
9	....	....	....	3.40N	3.39	1.000	....	10
10	....	....	....	3.39N	3.39	1.000	....	10
11	....	....	....	3.39N	3.34	1.000	....	10
12	....	....	....	3.34N	3.32	1.000	....	10
15	....	....	3.29A	3.29A	3.25	1.000	....	10
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9100 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	Exchange Closed; President's Day							
18	.96	.96	.96	.96	.97	.747	5	5
19	....	....	.91A	.95A	.94	.737	....	5
20	....	....	....	.94N	.94	.735	....	5
21	....	....	....	.94N	.96	.756	....	5
24	....	....	....	.96N	1.02	.776	....	5
25	1.00	1.00	1.00	1.00	1.01	.774	1	5
26	1.01	1.01	1.01	1.01	1.04	.784	4	5
27	....	1.07B	....	1.07B	1.19	.827	....	5
28	....	....	....	1.19N	1.21	.732	....	5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	1.27B	....	1.27B	1.35	.754	....	5
4	....	1.38B	....	1.38B	1.41	.770	....	5
5	....	....	1.40A	1.40A	1.29	.751	....	5
6	....	1.40B	....	1.40B	1.42	.784	....	5
7	....	....	....	1.42N	1.42	.797	....	5
10	....	....	....	1.42N	1.56	.832	....	5
11	....	1.62B	....	1.62B	1.58	.843	....	5
12	....	1.61B	....	1.61B	1.55	.847	....	5
13	....	....	1.54A	1.54A	1.55	.857	....	5
14	....	....	....	1.55N	1.56	.868	....	5
17	....	1.62B	....	1.56N	1.53	.872	....	5
18	....	....	1.51A	1.51A	1.53	.880	....	5
19	....	....	....	1.53N	1.54	.888	....	5
20	....	....	....	1.54N	1.60	.903	....	5
21	....	....	....	1.60N	1.61	.910	....	5
24	....	....	....	1.61N	1.69	.926	....	5
25	....	....	....	1.69N	1.66	.927	....	5
26	....	....	....	1.66N	1.70	.936	....	5
27	....	1.87B	....	1.87B	1.87	.956	....	5
28	Exchange Closed; Good Friday							
31	....	....	....	1.87N	1.96	.966	....	5

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	2.08B	....	1.96N	1.98	.969	....	5
2	....	....	....	1.98N	2.00	.973	....	5
3	....	2.03B	1.97A	1.97A	1.95	.971	....	5
4	....	2.02B	....	2.02B	2.03	.978	....	....
23	....	....	....	2.23N	2.15	.986	....	....
28	....	....	....	1.90N	2.10	.984	....	....

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	....	....	....	2.60N	2.68	1.000	....	....

DECEMBER 1986 9150 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.55	.55	.55	.55	.58	.457	....	....
10	....	....	....	.58N	.55	.424	....	....
13	....	....	.54A	.54A	.48	.374	20	20
14	....	....	....	.48N	.50	.409	....	20
15	....	.51B	....	.51B	.54	.445	....	20
16	....	.56B	....	.54N	.54	.445	....	20
17	....	.55B	....	.55B	.53	.439	....	20
20	....	....	.49A	.49A	.49	.414	....	20
21	....	.50B	....	.50B	.52	.435	....	20
22	....	.53B	.51A	.51A	.51	.423	....	20
23	....	....	....	.51N	55	.456	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9150 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	.54A	.54A	.57	.475	....	20
27	....	....	....	.57N	.59	.505	....	20
28	....	.60B	....	.60B	.63	.533	....	20
29	....	....	.62A	.62A	.59	.512	....	20
30	....	.61B	....	.61B	.57	.518	....	20
31	.56	.56	.56	.56	.60	.536	30	50

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.60N	.62	.552	....	50
4	....	.63B	....	.62N	.64	.562	....	50
5	....	....	....	.64N	.59	.562	....	50
6	....	....	.58A	.58A	.55	.549	....	50
7	....	....	....	.55N	.49	.499	....	50
10	.52	.52	.52	.52	.52	.521	1	51
11	.53	.53	.53	.53	.54	.534	1	51
12	.51	.51	.51	.51	.53	.531	1	51
13	....	....	....	.53N	.55	.540	....	51
14	....	.56B	....	.56B	.61	.581	....	51
17	Exchange Closed; President's Day							
18	....	.62B	....	.62B	.65	.603	....	51
19	....	.67B	.64A	.64A	.62	.591	....	51
20	....	....	....	.62N	.62	.588	....	51
21	....	....	....	.62N	.64	.613	....	51
24	.69	.69	.69	.69	.68	.638	10	56
25	.66	.66	.65	.65	.67	.635	3	56
26	.65	.67	.65	.67	.69	.648	10	56
27	....	.72B	....	.72B	.83	.703	...	56
28	....	....	....	.83N	.87	.642	....	56

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	.90B	....	.90B	.97	.666	....	56
4	....	1.00B	....	1.00B	1.03	.684	....	56
5	....	....	....	1.03N	.93	.658	....	56
6	....	1.01B	....	1.01B	1.04	.693	....	56
7	....	....	....	1.04N	.98	.705	....	56
10	....	....	....	.98N	1.11	.745	....	56
11	....	1.14B	....	1.14B	1.12	.754	....	56
12	....	1.13B	....	1.13B	1.11	.756	....	56
13	....	....	1.09A	1.09A	1.11	.765	....	56
14	....	....	....	1.11N	1.12	.776	....	56
17	....	1.13B	1.11A	1.11A	1.07	.778	....	56
18	....	....	....	1.07N	1.07	.785	....	56
19	....	....	....	1.07N	1.07	.795	....	56
20	....	....	...	1.07N	1.14	.814	....	56
21	....	....	....	1.14N	1.15	.823	....	56
24	....	....	....	1.15N	1.19	.846	....	56
25	....	....	....	1.19N	1.16	.845	....	56
26	....	....	....	1.16N	1.20	.858	....	56
27	....	1.35B	....	1.35B	1.37	.894	....	56
28	Exchange Closed; Good Friday							
31	....	....	....	1.37N	1.46	.913	....	56

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.58B	....	1.46N	1.48	.919	....	56
2	....	....	....	1.48N	1.50	.925	....	56
3	....	1.53B	1.47A	1.47A	1.45	.921	....	56
4	....	1.52B	....	1.52B	1.53	.935	....	56
7	....	....	....	1.53N	1.55	.941	...	56
8	....	....	....	1.55N	1.76	.941	...	56
9	....	1.83B	....	1.83B	1.84	.972	....	56
10	....	....	....	1.84N	1.85	.974	....	50
11	....	....	1.83A	1.83A	1.80	.972	....	50
14	....	1.86B	....	1.86B	1.92	.980	....	50
15	....	....	....	1.92N	1.89	.978	....	50
16	....	....	....	1.89N	2.11	.987	....	50
17	2.11	2.11	2.11	2.11	2.04	.983	27	77
18	....	....	....	2.04N	1.99	.980	...	77
21	....	....	....	1.99N	1.90	.975	....	77
22	....	....	....	1.90N	1.76	.962	....	50
23	....	....	....	1.76N	1.70	.955	....	50
24	....	....	....	1.70N	1.53	.932	....	50
25	....	....	....	1.53N	1.46	.925	....	50
28	....	....	....	1.46N	1.64	.950	....	50
29	....	....	....	1.64N	1.63	.949	....	50
30	....	....	....	1.63N	1.66	.952	....	50

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.66N	1.60	.944	...	50
2	....	....	....	1.60N	1.60	.945	....	50
5	....	....	....	1.60N	1.74	.963	....	50
6	....	....	....	1.74N	1.72	.962	....	50
7	....	....	1.71A	1.71A	1.72	.963	....	50

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9150 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	...	....	....	1.72N	1.61	.970	....	50
9	....	....	....	1.81N	1.60	.953	....	50
12	....	....	1.57A	1.57A	1.49	.942	....	50
13	....	1.61B	1.45A	1.61B	1.56	.952	....	50
14	....	1.59B	....	1.59B	1.48	.944	....	50
15	....	....	....	1.48N	1.35	.924	....	50
16	....	....	1.27A	1.27A	1.23	.898	....	50
19	....	1.28B	....	1.28B	1.20	.891	....	50
20	....	....	...	1.20N	1.27	.908	....	50
21	....	1.29B	....	1.29B	1.29	.911	....	50
22	....	....	....	1.29N	1.30	.915	....	50
23	....	1.36	1.36	1.36	1.35	.927	....	50
26	Exchange Closed; Memorial Day							
27	....	....	....	1.35N	1.45	.944	....	50
28	....	1.47B	....	1.47B	1.33	.928	....	50
29	....	....	....	1.33N	1.19	.906	....	50
30	....	1.21B	....	1.21B	1.24	.904	....	50

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	1.18A	1.18A	1.10	.862	....	50
3	....	....	....	1.10N	1.17	.888	....	50
4	...	1.21B	1.12A	1.12A	1.11	.854	....	50
5	....	....	....	1.11N	1.13	.856	....	50
6	....	....	....	1.13N	1.35	.910	....	50
9	....	....	....	1.35N	1.20	.875	....	50
10	....	....	....	1.20N	1.21	.879	....	50
11	....	....	....	1.21N	1.22	.880	....	50
12	....	....	....	1.22N	1.29	.891	....	50
13	....	...	....	1.29N	1.52	.934	....	50
16	....	....	....	1.52N	1.56	.939	....	50
17	....	....	....	1.56N	1.64	.946	...	50
18	....	....	....	1.64N	1.68	.950	....	50
19	....	....	1.67A	1.67A	1.59	.940	....	50
20	....	1.60B	1.56A	1.60B	1.66	.951	....	50
23	...	....	....	1.66N	1.69	.956	....	50
24	....	....	....	1.69N	1.72	.962	....	50
25	....	....	....	1.72N	1.75	.966	....	50
26	....	....	....	1.75N	1.77	.969	...	50
27	....	....	....	1.77N	1.83	.974	....	50
30	....	....	....	1.83N	1.86	.977	....	50

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.88B	....	1.88B	1.85	.977	....	50
2	....	....	....	1.85N	1.85	.978	....	50
3	....	....	....	1.85N	1.96	.985	....	50
4	Exchange Closed; Independence Day							
7	....	....	....	1.96N	1.94	.985	....	50
8	....	..	....	1.94N	1.80	.979	....	50
9	....	....	....	1.80N	1.94	.987	....	50
10	....	....	....	1.94N	1.91	.986	....	50
11	....	....	....	1.91N	1.97	.990	....	50
14	....	....	....	1.97N	2.03	.993	....	50
15	....	....	....	2.03N	2.08	.995	....	50
16	....	....	....	2.08N	2.07	.995	....	50
17	....	....	2.06A	2.07N	2.07	.996	...	50
18	....	....	....	2.07N	2.12	.997	....	50
21	....	....	....	2.12N	2.15	.998	...	50
22	....	....	....	2.15N	2.08	.997	...	50
23	....	....	....	2.08N	1.92	.996	....	50
24	....	....	....	1.92N	1.86	.995	...	50
25	....	....	....	1.86N	1.87	.996	...	50
28	....	....	....	1.87N	1.79	.995	....	50
29	....	....	....	1.79N	1.90	.997	....	50
30	....	....	....	1.90N	1.96	.998	...	50
31	....	....	....	1.96N	2.08	.999	...	50

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	2.08N	2.04	.999	....	50
4	...	....	....	2.04N	2.09	.999	....	50
5	....	....	....	2.09N	2.00	.999	....	50
6	....	....	....	2.00N	1.99	.999	....	50
7	....	....	....	1.99N	2.05	.999	....	50
8	....	....	....	2.05N	2.11	.999	...	20
11	....	....	...	2.11N	2.16	.999	....	20
12	....	....	....	2.16N	2.22	.999	....	20
13	....	....	....	2.22N	2.35	.999	....	20
14	....	....	....	2.35N	2.31	.999	...	20
15	....	...	....	2.31N	2.31	.999	...	20
18	....	....	...	2.31N	2.34	.999	....	20
19	....	....	....	2.34N	2.44	.999	....	20
20	....	....	....	2.44N	2.49	.999	....	20
21	....	....	....	2.49N	2.57	.999	....	20
22	....	....	....	2.57N	2.51	.999	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9150 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25 ..	....	....	....	2.51N	2.60	.999	....	20
26 ..	....	....	....	....	....	.999	....	20
27 ..	....	....	....	2.68N	2.64	.999	....	20
28 ..	....	....	....	2.64N	2.72	.999	....	20
29 ..	....	....	....	2.72N	2.86	1.000	....	20

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	....	....	....	2.86N	2.78	.999	....	20
3 ..	....	....	....	2.78N	2.67	.999	....	20
4 ..	....	....	....	2.67N	2.68	.999	....	20
5 ..	....	....	....	2.68N	2.56	.999	....	20
8 ..	....	....	2.48A	2.48A	2.47	.999	....	20
9 ..	....	2.53B	....	2.53B	2.51	.999	....	20
10 ..	....	2.55B	....	2.55B	2.54	.999	....	20
11 ..	....	....	2.46A	2.46A	2.34	.999	....	20
12 ..	....	2.47B	....	2.47B	2.35	.999	....	20
15 ..	....	2.41B	....	2.41B	2.43	.999	....	20
16 ..	....	....	2.40A	2.40A	2.43	.999	....	20
17 ..	....	....	2.41A	2.41A	2.43	.999	....	20
18 ..	....	2.48B	....	2.48B	2.26	.999	....	20
19 ..	....	2.28B	....	2.28B	2.26	.999	....	20
22 ..	....	2.29B	....	2.29B	2.35	.999	....	20
23 ..	....	2.40B	....	2.40B	2.36	.999	....	20
24 ..	....	2.37B	....	2.37B	2.51	.999	....	20
25 ..	....	2.52B	....	2.52B	2.49	.999	....	20
26 ..	....	....	2.46A	2.46A	2.51	.999	....	20
29 ..	....	....	2.39A	2.39A	2.42	.999	....	20
30 ..	....	....	2.40A	2.40A	2.51	.999	....	20

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	2.57B	....	2.57B	2.53	.999	....	20
2 ..	....	....	....	2.53N	2.50	.999	....	20
3 ..	....	2.64B	....	2.64B	2.70	.999	....	20
6 ..	....	2.71B	....	2.71B	2.73	.999	....	20
7 ..	....	....	....	2.73N	2.77	.999	....	20
8 ..	....	....	2.74A	2.74A	2.74	.999	....	20
9 ..	....	....	....	2.74N	2.75	.999	....	20
10 ..	....	....	....	2.75N	2.68	.999	....	20
13 ..	....	....	2.66A	2.66A	2.65	.999	....	20
14 ..	....	....	....	2.65N	2.57	.999	....	20
15 ..	....	....	....	2.57N	2.60	.999	....	20
16 ..	....	....	....	2.60N	2.55	.999	....	20
17 ..	....	....	2.53A	2.53A	2.45	.999	....	20
20 ..	....	....	....	2.45N	2.38	.999	....	20
21 ..	....	....	....	2.38N	2.42	.999	....	20
22 ..	....	2.43B	....	2.43B	2.49	.999	....	20
23 ..	....	....	....	2.49N	2.54	.999	....	20
24 ..	....	....	....	2.54N	2.49	.999	....	20
27 ..	....	....	....	2.49N	2.53	1.000	....	20
28 ..	....	....	....	2.53N	2.53	1.000	....	20
29 ..	....	....	2.52A	2.52A	2.55	1.000	....	20
30 ..	....	2.67B	....	2.67B	2.64	1.000	....	20
31 ..	....	2.68B	....	2.68B	2.61	1.000	....	20

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	2.61N	2.62	1.000	....	20
4 ..	....	....	....	2.62N	2.60	1.000	....	20
5 ..	....	....	2.58A	2.58A	2.57	1.000	....	20
6 ..	....	....	....	2.57N	2.52	1.000	....	20
7 ..	....	....	2.43A	2.43A	2.42	1.000	....	20
10 ..	....	....	2.40A	2.40A	2.37	1.000	....	20
11 ..	....	2.38B	....	2.38B	2.38	1.000	....	20
12 ..	....	2.39B	....	2.39B	2.41	1.000	....	20
13 ..	....	....	....	2.41N	2.41	1.000	....	20
14 ..	....	....	....	2.41N	2.47	1.000	....	20
17 ..	....	....	....	2.47N	2.43	1.000	....	20
18 ..	....	2.50B	....	2.50B	2.45	1.000	....	20
19 ..	....	....	....	2.45N	2.57	1.000	....	20
20 ..	....	....	....	2.57N	2.55	1.000	....	20
21 ..	....	....	2.53A	2.53A	2.55	1.000	....	20
24 ..	....	....	....	2.55N	2.56	1.000	....	20
25 ..	....	....	....	2.56N	2.52	1.000	....	20
26 ..	....	....	....	2.52N	2.52	1.000	....	20
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	....	....	2.51A	2.51A	2.47	1.000	....	20

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	2.47N	2.41	1.000	....	20
2 ..	....	....	....	2.41N	2.44	1.000	....	20
3 ..	....	....	....	2.44N	2.43	1.000	....	20
4 ..	....	....	....	2.43N	2.46	1.000	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9150 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5 ..	....	....	....	2.46N	2.40	1.000	....	20
8 ..	....	2.41B	....	2.40N	2.40	1.000	....	20
9 ..	....	....	....	2.40N	2.39	1.000	....	20
10 ..	....	....	2.38A	2.38A	2.39	1.000	....	20
11 ..	....	....	....	2.39N	2.34	1.000	....	20
12 ..	....	....	....	2.34N	2.32	1.000	....	20
15 ..	....	....	2.29A	2.29A	2.25	1.000	....	20
16 ..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9200 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	....	....	....	.46N	.45	.388	....	75
3 ..	....	....	.42A	.42A	.43	.376	....	75
6 ..	....	....	....	.43N	.41	.373	....	75
7 ..	....	....	....	.41N	.46	.413	....	75
8 ..	....	....	....	.46N	.38	.347	....	75
9 ..	....	....	....	.38N	.38	.314	....	75
10 ..	....	....	....	.38N	.35	.285	....	75
13 ..	....	....	.34A	.34A	.30	.242	....	75
14 ..	....	....	....	.30N	.32	.271	....	75
15 ..	.37	.37	.37	.37	.34	.302	25	100
16 ..	....	.36B	....	.34N	.34	.302	....	100
17 ..	.31	.31	.31	.31	.34	.296	50	60
20 ..	....	....	.30A	.30A	.30	.274	....	60
21 ..	.33	.33	.33	.33	.32	.292	50	100
22 ..	....	....	.31A	.32N	.31	.281	....	100
23 ..	....	....	....	.31N	.34	.310	....	100
24 ..	.34	.34	.33A	.34	.36	.327	400	328
27 ..	....	....	....	.36N	.37	.354	....	328
28 ..	.41	.41	.41	.41	.41	.381	....	328
29 ..	.43	.43	.35	.35	.38	.360	35	363
30 ..	....	....	.37A	.38N	.36	.365	25	348
31 ..	....	....	....	.36N	.36	.383	....	343

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.37	.37	.37	.37	.39	.397	50	368
4 ..	.42	.42	.38A	.38A	.39	.406	50	453
5 ..	....	.40B	.37A	.37A	.36	.406	....	453
6 ..	.34	.34	.33A	.33A	.32	.394	30	398
7 ..	....	....	.30A	.30A	.28	.346	....	398
10 ..	.27	.29B	.27	.27	.31	.366	1	399
11 ..	.30	[illegible]	.30	.30	.32	.378	1	400
12 ..	.30	[illegible]	.30	.30	.32	.375	1	401
13 ..	....		.31A	.31A	.33	.383	....	401
14 ..	.37		.34	.34	.37	.423	50	411
17 ..	Exchange C[illegible]resident's Day							
18 ..	.41		.41	.42	.40	.445	71	426
19 ..	.36	[illegible]	.36	.36	.38	.432	10	426
20 ..	.34	.34	.34	.34	.38	.429	10	436
21 ..	.36	.36	.33	.33	.37	.454	50	421
24 ..	....	....	....	.37N	.41	.480	....	421
25 ..	.39	.40	.39	.40	.40	.476	3	419
26 ..	.37	.38	.37	.38	.41	.489	7	424
27 ..	.46	.47B	.46	.47B	.53	.551	28	431
28 ..	....	....	....	.53N	.56	.542	15	436

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.64	.64	.64	.64	.65	.569	70	466
4 ..	.73	.73	.73	.73	.70	.587	5	466
5 ..	....	....	.63A	.63A	.62	.555	....	466
6 ..	.75	.75	.71A	.75	.73	.589	10	466
7 ..	.63	.63	.62	.62	.64	.597	25	466
10 ..	.69	.72B	.69	.72B	.75	.638	70	501
11 ..	....	.77B	....	.77B	.76	.645	....	491
12 ..	....	.77B	....	.76N	.74	.643	....	491
13 ..	....	....	.73A	.73A	.74	.648	....	491
14 ..	....	.75B	....	.75B	.75	.656	....	491
17 ..	....	.76B	....	.75N	.73	.654	....	491
18 ..	....	....	.69A	.70A	.73	.659	....	491
19 ..	....	....	.72A	.72A	.73	.666	....	491
20 ..	....	....	....	.73N	.77	.688	....	476
21 ..	....	....	....	.77N	.78	.695	....	476
24 ..	....	....	....	.78N	.83	.723	....	476
25 ..	....	....	....	.83N	.81	.718	....	468
26 ..	....	....	....	.81N	.84	.734	....	468
27 ..	....	.97B	....	.97B	.97	.786	....	468
28 ..	Exchange Closed; Good Friday							
31 ..	....	....	....	.97N	1.04	.814	....	468

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9200 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.07B	....	1.07B	1.06	.823	....	468
2	....	....	....	1.06N	1.08	.832	....	468
3	....	....	1.05A	1.05A	1.05	.822	....	468
4	....	1.12B	1.00A	1.12B	1.09	.846	....	468
7	....	1.10B	....	1.10B	1.11	.855	....	468
8	....	....	....	1.11N	1.28	.855	....	468
9	....	1.38B	....	1.38B	1.35	.917	....	468
10	....	....	....	1.35N	1.36	.921	....	468
11	....	....	1.31A	1.31A	1.31	.915	....	468
14	....	1.36B	....	1.36B	1.43	.935	....	468
15	....	....	....	1.43N	1.40	.931	....	468
16	....	....	....	1.40N	1.62	.955	....	468
17	1.58	1.58	1.57A	1.57A	1.55	.944	30	458
18	....	....	....	1.55N	1.55	.937	....	458
21	....	....	1.46A	1.46A	1.42	.925	....	458
22	....	....	....	1.42N	1.31	.897	....	452
23	....	....	....	1.31N	1.24	.881	....	452
24	....	....	1.19A	1.19A	1.06	.836	....	452
25	....	1.12B	....	1.11B	1.06	.822	....	452
28	....	1.08B	....	1.08B	1.21	.871	....	452
29	....	1.23B	....	1.23B	1.20	.868	....	452
30	....	....	....	1.20N	1.23	.875	....	452

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.23N	1.17	.860	....	452
2	1.14	1.14	1.14	1.14	1.17	.861	10	452
5	....	....	....	1.17N	1.28	.899	....	452
6	....	....	....	1.28N	1.27	.896	....	452
7	....	....	1.26A	1.26A	1.27	.897	....	452
8	....	....	....	1.27N	1.35	.913	....	452
9	....	....	1.27A	1.27A	1.18	.875	....	452
12	....	....	1.16A	1.16A	1.10	.851	....	452
13	....	1.14B	1.06A	1.14B	1.15	.871	....	452
14	....	1.18B	....	1.18B	1.08	.854	....	452
15	....	....	....	1.08N	.96	.814	....	452
16	....	....	.93A	.93A	.87	.770	....	452
19	....	.90B	....	.90B	.85	.759	....	452
20	....	....	....	.85N	.91	.787	....	452
21	....	.93B	....	.93B	.93	.793	....	452
22	....	.96B	....	.96B	.93	.799	....	452
23	.96	.96	.96	.96	1.00	.819	....	452
26	Exchange Closed; Memorial Day							
27	....	1.01B	....	1.01B	1.07	.851	21	473
28	....	1.09B	1.05A	1.05A	.98	.819	....	452
29	....	....	....	.98N	.89	.778	....	452
30	....	....	.87A	.87A	.88	.773	....	452

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.81	.81	.80A	.80A	.76	.702	100	450
3	.74	.74	.74	.74	.81	.743	25	467
4	....	....	.73A	.73A	.75	.694	....	467
5	....	....	....	.75N	.77	.701	....	442
6	....	.85B	....	.85B	.95	.791	....	442
9	....	....	....	.95N	.83	.735	....	442
10	....	....	....	.83N	.85	.743	....	442
11	....	....	....	.85N	.86	.747	....	442
12	....	.89B	....	.89B	.91	.767	....	442
13	....	1.01B	....	1.01B	1.11	.842	....	442
16	....	....	....	1.11N	1.14	.852	....	442
17	....	....	....	1.14N	1.18	.865	....	442
18	....	....	....	1.18N	1.21	.873	....	442
19	....	....	1.20A	1.20A	1.14	.853	....	442
20	....	....	1.12A	1.14N	1.19	.873	....	442
23	....	....	1.18A	1.18A	1.21	.882	....	442
24	....	....	....	1.21N	1.23	.894	....	442
25	....	1.27B	....	1.27B	1.27	.903	....	442
26	....	....	....	1.27N	1.29	.908	....	442
27	....	....	....	1.29N	1.34	.921	....	442
30	....	....	....	1.34N	1.37	.928	....	442

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.38B	....	1.38B	1.36	.928	....	442
2	....	....	....	1.36N	1.36	.929	....	442
3	....	....	....	1.36N	1.47	.947	....	442
4	Exchange Closed; Independence Day							
7	....	....	....	1.47N	1.46	.947	....	442
8	....	....	....	1.46N	1.34	.930	....	442
9	....	....	....	1.34N	1.47	.950	....	442
10	....	....	....	1.47N	1.44	.947	....	442
11	....	....	....	1.44N	1.48	.958	....	442
14	1.46	1.47	1.46	1.47	1.53	.967	40	442
15	....	1.56B	....	1.56B	1.58	.974	....	442
16	....	....	....	1.58N	1.57	.976	....	263

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9200 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	1.56A	1.57N	1.57	.978	....	216
18	....	....	....	1.57N	1.62	.982	....	216
21	....	....	....	1.62N	1.65	.986	....	216
22	....	....	1.63A	1.63A	1.57	.983	....	216
23	....	....	....	1.57N	1.42	.975	....	216
24	....	....	....	1.42N	1.36	.971	....	216
25	....	1.37B	....	1.37B	1.37	.975	....	216
28	....	....	....	1.37N	1.29	.971	....	216
29	....	....	....	1.29N	1.40	.982	....	216
30	....	....	....	1.40N	1.46	.986	....	216
31	....	1.49B	....	1.49B	1.58	.992	....	216

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.58N	1.54	.992	....	216
4	....	....	1.51A	1.51A	1.59	.995	....	216
5	....	....	1.56A	1.56A	1.50	.993	....	216
6	1.49	1.49	1.49	1.49	1.49	.994	4	216
7	....	....	....	1.49N	1.55	.996	....	216
8	....	1.58B	....	1.58B	1.61	.997	....	216
11	1.68	1.68	1.68	1.68	1.66	.998	....	216
12	1.73	1.73	1.73	1.73	1.72	.999	6	216
13	....	1.75B	....	1.75B	1.85	.999	....	216
14	....	....	1.82A	1.82A	1.81	.999	....	155
15	....	1.83B	....	1.83B	1.81	.999	....	149
18	....	....	....	1.81N	1.84	.999	....	149
19	....	....	....	1.84N	1.94	.999	....	149
20	....	....	....	1.94N	1.99	.999	....	149
21	....	....	....	1.99N	2.07	.999	....	144
22	....	....	....	2.07N	2.01	.999	....	144
25	....	....	....	2.01N	2.10	.999	....	144
26	....	....	....	2.10N	2.18	.999	....	144
27	....	....	....	2.18N	2.14	.999	....	140
28	....	....	....	2.14N	2.22	.999	....	140
29	....	....	....	2.22N	2.36	.999	....	140

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	2.36N	2.28	.999	....	111
3	....	....	....	2.28N	2.17	.999	....	75
4	....	....	....	2.17N	2.18	.999	....	75
5	....	....	....	2.18N	2.06	.999	....	....
8	....	....	1.98A	....	....	.999	....	....
11	....	....	1.97A	....	....	.999	....	....

DECEMBER 1986 9225 CALLS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	.95	.95	.95	.95	.95	.781	1	1
13	....	....	.84A	.95N	.96	.807	....	1
14	....	.97B	....	.97B	.89	.784	....	1
15	....	....	....	.89N	.79	.734	....	1
16	....	....	.76A	.76A	.71	.681	....	1
19	....	.73B	....	.73B	.69	.669	....	1
20	....	....	....	.69N	.74	.702	....	1
21	....	....	....	.74N	.75	.710	....	1
22	....	.78B	....	.78B	.75	.715	....	1
23	....	.77B	....	.77B	.80	.739	....	1
26	Exchange Closed; Memorial Day							
27	....	.82B	....	.82B	.88	.779	....	1
28	....	.89B	.86A	.86A	.78	.738	....	1
29	....	....	.76A	.76A	.71	.687	....	1
30	....	....	.70A	.70A	.70	.681	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.62	.62	.62	.62	.60	.598	1	2
3	....	....	.58A	.58A	.64	.645	....	2
4	....	.65B	.57A	.57A	.59	.592	....	2
5	....	....	....	.59N	.62	.603	....	2
6	....	.68B	....	.68B	.78	.708	....	2
9	....	....	....	.78N	.67	.643	....	2
10	....	....	....	.67N	.69	.653	....	2
11	....	....	.68A	.68A	.70	.659	....	2
12	....	....	....	.70N	.73	.683	....	2
13	.89	.89	.89	.89	.92	.774	1	3
16	....	....	....	.92N	.95	.787	....	3
17	....	....	....	.95N	.98	.803	....	3
18	1.06	1.06	1.06	1.06	1.00	.812	10	13
19	....	....	.94A	.94A	.94	.787	....	13
20	....	....	.93A	.94N	.98	.812	....	13
23	....	.99B	.95A	.99B	.98	.823	....	13
24	....	....	....	.98N	1.02	.838	....	13
25	....	1.06B	....	1.06B	1.06	.850	....	13

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9225 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	....	....	....	1.06N	1.07	.856	....	13
27..	....	1.09B	....	1.09B	1.12	.874	....	13
30..	1.14	1.14	1.13	1.13	1.15	.883	2	11

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.16B	....	1.16B	1.14	.882	....	11
2..	....	....	....	1.14N	1.14	.883	....	11
3..	....	....	....	1.14N	1.25	.909	....	11
4..	Exchange Closed: Independence Day							
7..	....	....	....	1.25N	1.23	.910	....	11
8..	....	....	....	1.23N	1.11	.883	....	11
9..	....	....	....	1.11N	1.23	.913	....	11
10..	....	....	....	1.23N	1.20	.909	....	11
11..	....	....	....	1.20N	1.24	.924	....	11
14..	....	....	1.22A	1.23A	1.28	.939	....	11
15..	....	....	....	1.28N	1.33	.949	....	11
16..	1.37	1.37	1.37	1.37	1.32	.952	1	10
17..	....	....	....	1.32N	1.32	.955	....	10
18..	....	....	....	1.32N	1.37	.963	....	10
21..	....	....	....	1.37N	1.40	.969	....	10
22..	1.34	1.34	1.34	1.34	1.32	.963	....	10
23..	....	....	1.20A	1.20A	1.17	.947	1	9
24..	....	....	....	1.17N	1.10	.938	....	9
25..	....	1.12B	....	1.12B	1.13	.946	....	9
28..	....	....	....	1.13N	1.06	.937	....	9
29..	....	....	....	1.06N	1.15	.957	....	9
30..	....	....	....	1.15N	1.21	.967	....	9
31..	....	1.23B	....	1.23B	1.33	.980	....	9

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.32A	1.32A	1.29	.978	....	9
4..	....	....	1.26A	1.26A	1.34	.985	....	9
5..	....	....	1.30A	1.30A	1.25	.980	....	9
6..	....	....	....	1.25N	1.24	.981	....	9
7..	....	....	....	1.24N	1.30	.987	....	9
8..	1.33	1.33	1.33	1.33	1.36	.991	....	9
11..	....	....	....	1.36N	1.41	.994	8	9
12..	....	1.48B	....	1.48B	1.47	.996	....	9
13..	....	1.50B	....	1.50B	1.60	.998	....	9
14..	....	....	1.56A	1.56A	1.56	.997	....	9
15..	....	1.58B	....	1.58B	1.56	.997	....	4
18..	....	....	....	1.56N	1.59	.998	....	4
19..	....	....	....	1.59N	1.69	.999	....	4
20..	....	....	....	1.69N	1.74	.999	....	4
21..	....	....	....	1.74N	1.82	.999	....	1
22..	1.82	1.82	1.82	1.82	1.76	.999	....	1
25..	....	....	....	1.76N	1.85	.999	1	1
26..	....	1.90B	....	1.90B	1.93	.999	....	1
27..	....	....	....	1.93N	1.89	.999	....	1
28..	....	....	....	1.89N	1.97	.999	....	1
29..	....	....	....	1.97N	2.11	.999	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	....	....	....	2.11N	2.03	.999	....	1
3..	....	....	....	2.03N	1.92	.999	....	1
4..	....	....	....	1.92N	1.93	.999	....	1
5..	....	....	....	1.93N	1.81	.999	....	1
8..	....	....	1.73A	1.73A	1.72	.999	....	1
9..	....	1.80B	....	1.80B	1.76	.999	....	1
10..	....	1.80B	....	1.80B	1.79	.999	....	1
11..	....	....	1.65A	1.65A	1.69	.999	....	1
12..	....	1.72B	....	1.72B	1.70	.999	....	1
15..	....	....	....	1.70N	1.78	.999	....	1
16..	....	....	1.65A	1.65A	1.78	.999	....	1
17..	....	....	1.66A	1.66A	1.78	.999	....	1
18..	....	....	....	1.78N	1.51	.997	....	1
19..	....	1.53B	....	1.53B	1.51	.997	....	1
22..	....	1.54B	....	1.54B	1.60	.998	....	1
23..	....	1.65B	....	1.65B	1.61	.998	....	1
24..	....	1.62B	....	1.62B	1.76	.999	....	1
25..	....	1.77B	....	1.77B	1.74	.999	....	1
26..	....	....	1.72A	1.72A	1.76	.999	....	1
29..	....	....	1.65A	1.65A	1.67	.999	....	1
30..	....	....	1.65A	1.65A	1.76	.999	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.82B	....	1.82B	1.78	.999	....	1
2..	....	....	....	1.78N	1.75	.999	....	1
3..	....	1.89B	....	1.89B	1.95	.999	....	1
6..	....	1.96B	....	1.96B	1.98	.999	....	1
7..	....	....	....	1.98N	2.02	.999	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9225 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	....	1.99A	1.99A	1.99	.999	....	....
9..	....	....	....	1.99N	2.00	.999	....	....
10..	....	....	....	2.00N	1.93	.999	....	....
13..	....	....	1.91A	1.91A	1.90	.999	....	....
14..	....	....	....	1.90N	1.82	.999	....	....

DECEMBER 1986 9250 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	....	....	....	.28N	.27	.256	....	75
3..	....	....	....	.27N	.26	.246	....	75
6..	....	....	....	.26N	.25	.243	....	75
7..	....	....	....	.25N	.27	.277	....	75
8..	.26	.26	.23	.24B	.22	.222	100	175
9..	.18	.18	.18	.18	.22	.195	40	215
10..	....	....	....	.22N	.21	.173	10	225
13..	....	....	.20A	.20A	.18	.141	....	225
14..	....	....	....	.18N	.19	.162	....	225
15..	....	....	....	.19N	.20	.185	....	225
16..	....	.21B	....	.20N	.19	.184	....	225
17..	....	.20B	....	.20B	.19	.180	....	225
20..	....	....	.17A	.17A	.17	.163	....	225
21..	.18	.18	.18	.18	.18	.177	100	325
22..	....	....	....	.18N	.17	.168	....	325
23..	....	....	....	.17N	.19	.190	....	325
24..	.19	.19	.19	.19	.20	.203	800	748
27..	....	....	....	.20N	.21	.224	....	698
28..	.23	.23	.23	.23	.23	.245	20	698
29..	.19	.21	.19	.21	.21	.228	102	748
30..	....	....	....	.21N	.19	.232	....	748
31..	.19	.19	.19	.19	.19	.247	100	848

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.20	.20	.20	.20	.21	.258	140	883
4..	....	.22B	....	.21N	.22	.265	....	883
5..	....	....	....	.22N	.19	.265	....	883
6..	....	....	....	.19N	.17	.255	....	883
7..	.14	.14	.13A	.14	.14	.215	100	885
10..	....	....	....	.14N	.16	.231	....	885
11..	....	....	....	.16N	.16	.240	....	885
12..	....	....	....	.16N	.16	.237	....	885
13..	....	....	....	.16N	.16	.245	....	885
14..	....	.18B	....	.18B	.19	.278	....	885
17..	Exchange Closed: President's Day							
18..	.23	.23	.23	.23	.21	.296	1	886
19..	....	....	.19A	.20A	.20	.284	....	886
20..	....	....	....	.20N	.20	.281	....	886
21..	....	....	.18A	.18A	.18	.303	....	886
24..	....	.19B	....	.18N	.22	.325	....	886
25..	....	....	.19A	.21A	.20	.322	....	886
26..	....	....	....	.20N	.21	.333	....	886
27..	.25	.27	.25	.27	.30	.391	262	848
28..	.38	.39B	.35A	.35A	.32	.441	150	848

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.36	.36	.36	.38	.39	.467	170	783
4..	.47	.48	.47	.48	.43	.485	160	698
5..	....	....	.41A	.41A	.37	.448	....	698
6..	....	.45B	....	.44B	.45	.479	....	698
7..	.39	.46B	.34	.34	.37	.482	75	608
10..	....	.44B	....	.44B	.45	.520	....	608
11..	.50	.50	.47A	.47A	.45	.523	50	658
12..	....	.46B	....	.45N	.44	.516	....	658
13..	....	....	.41A	.44N	.44	.516	....	658
14..	....	.45B	....	.45B	.44	.519	....	658
17..	....	.45B	.43A	.43A	.42	.511	....	658
18..	....	....	.40A	.42N	.42	.511	....	658
19..	....	....	.40A	.42N	.42	.515	....	658
20..	....	.43B	....	.43B	.45	.534	....	658
21..	....	....	....	.45N	.45	.538	....	658
24..	.49	.49	.49	.49	.49	.566	5	658
25..	....	....	....	.49N	.48	.557	....	658
26..	.49	.49	.49	.49	.50	.572	30	683
27..	....	.60B	....	.60B	.61	.633	....	683
28..	Exchange Closed: Good Friday							
31..	.65	.65	.60A	.65	.66	.666	2	685

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.68B	....	[illegible]	.67	.675	....	685
2..	.63	.63	.63	.63	.68	.685	2	687
3..	....	....	....	.68N	.65	.670	....	687
4..	....	.68B	.63A	.68B	.70	.700	....	687

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9250 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Rick Factor	Volume (Trades Cleared)	Open Interest
7	....	....	.67A	.70N	.71	.711	....	687
8	....	.80B	....	.80B	.85	.711	....	687
9	....	.92B	....	.92B	.91	.808	....	687
10	....	....	....	.91N	.91	.813	....	687
11	..	....	.89A	.89A	.86	.801	....	687
14	....	....	....	.88N	.97	.837	....	687
15	....	....	.95A	.95A	.95	.829	....	687
16	1.07	1.13B	1.07	1.13B	1.13	.876	4	683
17	1.07	1.09B	1.07	1.07	1.06	.856	20	663
18	....	....	....	1.08N	1.05	.846	....	663
21	....	....	....	1.05N	.99	.822	....	663
22	....	....	....	.99N	.89	.774	....	663
23	...	...	....	.89N	.83	.748	....	663
24	.84	.84	.79A	.79A	.71	.679	25	668
25	....	.75B	.70A	.70A	.68	.660	....	668
28	....	.77B	....	.77B	.80	.731	....	668
29	....	.82B	....	.82B	.80	.728	....	668
30	....	....	....	.80N	.83	.740	....	643

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Rick Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.80A	.80A	.78	.716	....	643
2	.74	.74	.73	.73	.78	.717	60	603
5	....	....	....	.78N	.88	.777	....	603
6	....	....	....	.88N	.87	.771	....	603
7	....	....	.86A	.86A	.87	.772	....	603
8	....	....	....	.87N	.93	.799	....	603
9	....	....	.89A	.89A	.79	.735	....	603
12	....	....	.77A	.77A	.73	.695	....	603
13	....	.75B	.68A	.75B	.77	.725	....	603
14	....	.79B	....	.79B	.71	.697	....	603
15	....	....	.66A	.66N	.62	.639	....	603
16	....	....	.60A	.60A	.55	.581	....	603
19	....	.58B	....	.58B	.53	.569	....	603
20	.48	.53B	.48	.53B	.58	.605	20	603
21	....	.60B	....	.60B	.59	.613	....	603
22	....	.62B	....	.62B	.59	.619	....	603
23	.60	.60	.60	.60	.64	.644	184	603
26	Exchange Closed; Memorial Day							
27	.71	.71	.68	.68	.70	.690	20	618
28	....	.72B	....	.70N	.62	.642	....	618
29	....	....	....	.62N	.56	.584	....	618
30	....	....	....	.56N	.55	.576	....	618

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Rick Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.55N	.46	.488	....	618
3	....	....	....	.46N	.50	.537	....	618
4	....	.52B	.45A	.45A	.46	.484	....	618
5	.49	.51	.49	.51	.48	.497	260	835
6	.57	.57	.56A	.56A	.61	.613	20	815
9	....	....	.58A	.58A	.53	.543	....	815
10	....	....	....	.53N	.54	.555	....	815
11	.55	.55	.55	.55	.55	.562	30	845
12	.56	.56	.56	.56	.58	.589	30	845
13	....	.67B	....	.67B	.73	.692	....	845
16	.78	.78	.78	.78	.76	.707	1	845
17	....	....	....	.76N	.79	.727	....	845
18	....	....	....	.79N	.81	.737	..	845
19	....	....	....	.81N	.75	.706	....	845
20	....	.76B	.72A	.76B	.79	.735	....	845
23	.79	.79	.79	.79	.80	.748	10	835
24	....	.81B	....	.81B	.82	.765	....	835
25	....	.88B	....	.88B	.86	.780	....	935
26	....	....	.85A	.85A	.87	.787	....	835
27	....	.92B	....	.92B	.92	.810	....	835
30	....	.94B	....	.94B	.95	.821	....	835

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Rick Factor	Volume (Trades Cleared)	Open Interest
1	....	.96B	....	.96B	.94	.820	....	835
2	....	....	.93A	.93A	.94	.821	....	835
3	.99	1.00	.99	1.00	1.04	.855	19	843
4	Exchange Closed; Independence Day							
7	1.05	1.06	1.05	1.06	1.02	.855	20	851
8	....	....	.89A	.89A	.91	.818	....	854
9	....	....	....	.91N	1.02	.859	....	854
10	....	....	....	1.02N	1.00	.852	....	854
11	...	..	....	1.00N	1.03	.873	....	854
14	1.01	1.01	1.00A	1.00A	1.05	.893	40	854
15	1.08	1.08	1.08	1.08	1.10	.908	150	704
16	....	....	....	1.10N	1.09	.911	....	704
17	....	....	1.07A	1.07A	1.09	.915	...	696
18	....	....	....	1.09N	1.13	.928	....	696
21	....	....	....	1.13N	1.16	.937	...	696
22	....	....	1.14A	1.14A	1.08	.926	....	696

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9250 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	1.00A	1.00A	.95	.898	....	696
24	.91	.91	.91	.91	.89	.882	20	716
25	....	.91B	....	.91B	.92	.894	....	716
28	....	....	....	.92N	.84	.877	....	716
29	....	....	....	.84N	.93	.911	....	716
30	....	....	....	.93N	.99	.927	....	716
31	1.01	1.01	1.01	1.01	1.09	.952	55	716

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	1.09N	1.05	.948	....	716
4	....	....	1.02A	1.02A	1.09	.961	....	716
5	....	....	1.05A	1.05A	1.01	.950	....	716
6	1.00	1.00	1.00	1.00	1.00	.952	4	720
7	....	....	....	1.00N	1.05	.964	....	720
8	1.08	1.08	1.08	1.08	1.11	.974	5	722
11	1.15	1.16	1.15	1.16	1.16	.981	15	705
12	1.21	1.21	1.21	1.21	1.22	.986	3	705
13	....	1.25B	....	1.25B	1.35	.992	....	705
14	....	....	1.32A	1.32A	1.31	.991	....	705
15	1.36	1.36	1.36	1.36	1.31	.992	2	704
18	....	....	....	1.31N	1.34	.994	1	704
19	1.40	1.44B	1.40	1.44B	1.44	.997	84	689
20	....	....	....	1.44N	1.49	.998	....	689
21	....	1.55B	....	1.55B	1.57	.999	....	689
22	....	....	....	1.57N	1.51	.999	....	689
25	....	....	....	1.51N	1.60	.999	....	687
26	....	1.65B	....	1.65B	1.68	.999	....	685
27	....	...	....	1.68N	1.64	.999	....	685
28	....	....	1.62A	1.62A	1.72	.999	....	682
29	....	....	....	1.72N	1.86	.999	....	79

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	1.85A	1.85A	1.78	.999	....	79
3	....	....	1.75A	1.75A	1.67	.999	....	77
4	1.73	1.73	1.73	1.73	1.68	.999	3	77
5	1.56	1.56	1.56	1.56	1.56	.999	1	74
8	....	....	1.49A	1.49A	1.47	.999	....	74
9	....	1.53B	....	1.53B	1.51	.999	...	74
10	....	1.55B	....	1.55B	1.54	.999	...	35
11	....	....	1.46A	1.46A	1.34	.996	....	35
12	....	1.47B	....	1.47B	1.35	.995	....	35
15	....	1.41B	....	1.41B	1.43	.997	...	35
16	....	....	1.40A	1.40A	1.43	.997	....	35
17	....	....	1.41A	1.41A	1.43	.996	...	35
18	....	1.48B	....	1.48B	1.26	.991	....	35
19	....	1.28B	....	1.28B	1.26	.991	....	35
22	....	1.28B	....	1.28B	1.35	.994	....	35
23	....	1.40B	....	1.40B	1.36	.994	....	35
24	....	1.38B	....	1.38B	1.51	.997	....	35
25	....	1.52B	1.47A	1.47A	1.49	.997	....	35
26	....	....	1.46A	1.46A	1.51	.997	....	35
29	....	....	1.39A	1.39A	1.42	.996	....	35
30	....	....	1.40A	1.40A	1.51	.997	...	35

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.57B	....	1.57B	1.53	.998	....	35
2	....	....	....	1.53N	1.50	.997	....	35
3	1.64	1.64	1.64	1.64	1.70	.999	2	35
6	....	1.71B	....	1.71B	1.73	.999	....	35
7	....	....	....	1.73N	1.77	.999	....	35
8	....	....	1.74A	1.74A	1.74	.999	....	35
9	....	....	....	1.74N	1.75	.999	....	35
10	....	....	....	1.75N	1.68	.999	....	35
13	....	....	1.66A	1.66A	1.65	.999	...	35
14	....	....	....	1.65N	1.57	.999	....	35
15	....	....	....	1.57N	1.60	.999	....	35
16	....	....	....	1.60N	1.55	.990	....	35
17	....	....	1.53A	1.53A	1.45	.999	....	35
20	....	....	....	1.45N	1.38	.999	....	35
21	....	....	....	1.38N	1.42	.999	...	35
22	....	1.43B	....	1.43B	1.49	.999	....	35
23	....	....	....	1.49N	1.54	.999	....	35
24	1.52	1.52	1.52	1.52	1.49	.999	6	35
27	....	....	....	1.49N	1.53	.999	....	35
28	....	....	....	1.53N	1.53	.999	...	29
29	1.49	1.49	1.49	1.49	1.55	.999	15	27
30	....	1.67B	....	1.67B	1.64	.999	....	21
31	1.67	1.68B	1.67	1.67	1.61	.999	5	20

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9250 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.61N	1.62	.999	1	20
4..	1.58	1.58	1.58	1.58	1.60	.999	1	20
5..	....	....	1.58A	1.58A	1.57	.999	....	4
6..	....	....	....	1.57N	1.52	.999	....	3
7..	....	....	1.43A	1.43A	1.42	.999	....	3
10..	....	....	1.40A	1.40A	1.37	.999	....	3
11..	....	1.38B	....	1.38B	1.38	.999	....	3
12..	....	1.39B	....	1.39B	1.41	.999	....	3
13..	....	....	....	1.41N	1.41	.999	....	3
14..	....	....	....	1.41N	1.47	.999	....	3
17..	....	....	....	1.47N	1.48	.999	....	3
18..	....	1.50B	....	1.50B	1.45	.999	....	3
19..	....	....	....	1.45N	1.57	.999	....	3
20..	....	....	....	1.57N	1.55	.999	....	3
21..	....	....	1.53A	1.53A	1.55	.999	....	2
24..	....	....	....	1.55N	1.56	1.000	....	2
25..	....	....	....	1.56N	1.52	1.000	....	2
26..	....	....	....	1.52N	1.52	1.000	....	2
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	1.51A	1.51A	1.47	1.000	....	2

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.47N	1.41	1.000	....	2
2..	....	....	....	1.41N	1.44	1.000	....	2
3..	....	....	....	1.44N	1.43	1.000	....	2
4..	....	....	....	1.43N	1.46	1.000	....	1
5..	....	....	....	1.46N	1.40	1.000	....	1
8..	....	1.41B	....	1.40N	1.40	1.000	....	1
9..	....	....	....	1.40N	1.39	1.000	....	1
10..	....	....	1.38A	1.38A	1.39	1.000	....	1
11..	....	....	....	1.39N	1.34	1.000	....	1
12..	....	....	....	1.34N	1.32	1.000	....	1
15..	....	....	1.29A	1.29A	1.25	1.000	....	1
16..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9275 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.74	.74	.74	.74	.73	.729	....	....
10..	....	....	....	.73N	.74	.735	5	5
11..	....	....	.72A	.72A	.71	.720	....	5
14..	....	....	....	.71N	.78	.763	....	5
15..	.80	.80	.80	.80	.76	.753	1	6
16..	....	.94B	....	.94B	.94	.817	....	6
17..	....	....	....	.94N	.92	.791	....	6
18..	....	....	....	.92N	.90	.777	....	6
21..	.88	.88	.88	.88	.85	.748	1	7
22..	.88	.88	.88	.88	.74	.690	4	11
23..	....	....	.69A	.69A	.69	.660	....	11
24..	....	....	....	.69N	.59	.582	....	11
25..	....	....	....	.59N	.56	.562	....	11
28..	....	.59B	....	.59B	.66	.641	....	11
29..	....	.67B	....	.67B	.66	.637	1	12
30..	....	....	....	.66N	.68	.651	....	12

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.65A	.65A	.64	.625	....	12
2..	....	....	....	.64N	.64	.625	....	12
5..	....	....	....	.64N	.73	.693	....	12
6..	....	....	....	.73N	.72	.687	....	12
7..	....	....	.68A	.68A	.72	.687	....	12
8..	....	....	....	.72N	.76	.719	....	12
9..	....	....	.72A	.72A	.64	.644	....	12
12..	....	....	.62A	.62A	.58	.597	....	12
13..	....	.60B	.54A	.60B	.62	.630	....	12
14..	....	.64B	....	.64B	.57	.598	....	12
15..	....	....	....	.57N	.49	.536	....	12
16..	....	....	.46A	.49N	.43	.476	....	12
19..	....	.46B	....	.46B	.42	.464	....	12
20..	....	....	....	.42N	.45	.502	....	12
21..	....	.47B	....	.45N	.46	.510	....	12
22..	....	.47B	....	.47B	.46	.514	....	12
23..	....	.47B	....	.46N	.49	.540	....	12
26..	Exchange Closed; Memorial Day							
27..	....	.50B	....	.49N	.55	.588	....	12
28..	....	.56B	....	.55N	.46	.536	....	12
29..	....	....	.47A	.48N	.43	.475	....	12
30..	.44	.44	.44	.44	.42	.466	....	12

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9275 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	.33A	.33A	.31	.379	....	12
3..	.33	.34B	.32	.33B	.38	.426	32	44
4..	....	.40B	.34A	.34A	.34	.377	....	44
5..	.30	.38	.30	.38	.36	.392	80	124
6..	....	.40B	....	.40B	.46	.510	....	139
9..	.47	.47	.41A	.41A	.40	.440	3	139
10..	.41	.41	.40	.40	.41	.453	5	144
11..	.42	.42	.39A	.39A	.41	.461	144	240
12..	....	.44B	....	.44B	.44	.490	....	240
13..	.45	.60B	.45	.60B	.58	.600	100	340
16..	.57	.60B	.57	.60B	.61	.616	1	291
17..	....	.64B	....	.61N	.63	.638	....	291
18..	.67	.67	.63	.63	.66	.650	26	291
19..	....	....	.60A	.60A	.60	.613	....	291
20..	.57	.58B	.57	.58B	.63	.645	15	306
23..	.61	.65	.59	.65	.63	.658	133	234
24..	....	.67B	....	.67B	.66	.676	6	231
25..	....	.70B	....	.70B	.69	.694	....	231
26..	....	....	.68A	.68A	.70	.703	....	231
27..	....	.72B	....	.72B	.73	.729	....	231
30..	....	....	....	.73N	.75	.742	....	231

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.76B	....	.76B	.74	.740	....	231
2..	....	....	....	.74N	.74	.741	....	231
3..	....	.77B	....	.77B	.82	.783	....	231
4..	Exchange Closed; Independence Day							
7..	.82	.84B	.81	.81	.81	.781	7	236
8..	....	....	.80A	.80A	.72	.734	....	236
9..	....	.80B	....	.80B	.81	.785	....	236
10..	....	....	....	.81N	.79	.776	....	236
11..	....	.81B	....	.81B	.82	.801	....	236
14..	....	....	.80A	.80A	.85	.826	....	236
15..	....	....	....	.85N	.89	.847	....	236
16..	....	....	....	.89N	.88	.849	....	236
17..	....	....	....	.88N	.88	.853	....	236
18..	....	....	....	.88N	.92	.871	....	236
21..	....	.94B	....	.94B	.95	.884	....	236
22..	.90	.90	.90	.90	.88	.866	1	237
23..	....	....	.84A	.84A	.75	.822	....	237
24..	....	.77B	.71A	.72A	.70	.797	....	237
25..	....	.71B	....	.71B	.73	.814	....	237
28..	....	....	....	.73N	.66	.787	....	237
29..	....	....	....	.66N	.73	.835	....	237
30..	....	....	....	.73N	.78	.859	....	237
31..	.79@.80	.80	.79	.80	.86	.899	25	233

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.86N	.83	.892	....	233
4..	.85	.85	.81A	.85	.86	.912	10	237
5..	.79	.79	.79	.79	.79	.892	....	237
6..	.79	.79	.79	.79	.78	.894	14	241
7..	.77	.77	.77	.77	.83	.915	10	246
8..	.87	.87	.85	.85	.89	.934	22	264
11..	.93	.93	.93	.93	.93	.948	18	282
12..	....	.97B	....	.97B	1.00	.959	....	282
13..	....	1.02B	....	1.01B	1.11	.976	....	282
14..	1.06	1.08B	1.06	1.08B	1.07	.972	10	292
15..	....	1.08B	....	1.08B	1.07	.974	....	292
18..	....	....	....	1.07N	1.10	.980	....	292
19..	1.16	1.18	1.16	1.18	1.19	.988	53	291
20..	....	....	....	1.19N	1.24	.992	4	291
21..	1.33	1.33	1.33	1.33	1.32	.996	8	288
22..	1.29	1.29	1.29	1.29	1.26	.995	31	256
25..	....	....	....	1.26N	1.35	.998	....	264
26..	....	1.40B	....	1.40B	1.43	.999	....	254
27..	1.39	1.39	1.39	1.39	1.39	.999	4	254
28..	....	....	....	1.39N	1.47	.999	....	246
29..	....	....	....	1.47N	1.61	.999	....	221

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	1.60A	1.60A	1.53	.999	....	220
3..	1.44	1.44	1.44	1.44	1.42	.999	....	214
4..	....	1.48B	....	1.48B	1.43	.999	1	213
5..	1.37	1.37	1.34A	1.34A	1.31	.997	....	213
8..	....	....	1.25A	1.25A	1.22	.994	....	213
9..	....	1.30B	....	1.30B	1.26	.995	....	213
10..	....	1.30B	....	1.30B	1.29	.995	....	213
11..	....	....	1.21A	1.21A	1.09	.985	....	213
12..	1.17	1.22B	1.17	1.17	1.10	.984	5	213
15..	....	1.16B	....	1.16B	1.18	.989	5	213
16..	....	....	1.15A	1.15A	1.18	.988	....	211

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9275 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	1.16A	1.16A	1.18	.967	....	211
18..	....	1.23B	....	1.23B	[illegible]	.972	....	211
19..	1.04	1.04	1.04	1.04	[illegible]	.971	11	211
22..	....	1.08B	....	1.08B	1.10	.981	....	211
23..	....	1.16B	....	1.13B	1.11	.981	....	211
24..	....	1.12B	....	1.12B	1.26	.990	....	211
25..	....	1.27B	....	1.27N	1.24	.989	....	211
26..	1.19	1.19	1.19	1.19	1.26	.990	10	208
29..	....	....	1.15A	1.15A	1.17	.986	....	208
30..	....	1.22B	1.15A	1.22B	1.26	.991	....	208
IN OCTOBER								
1..	....	1.32B	....	1.32B	1.28	.992	....	208
2..	1.25	1.25	1.25	1.25	1.25	.991	14	208
3..	1.39	1.39	1.39	1.39	1.45	.997	28	192
6..	....	....	....	1.45N	1.48	.998	21	188
7..	....	....	....	1.48N	1.52	.998	....	171
8..	....	....	1.49A	1.49A	1.49	.998	....	168
9..	1.46	1.46	1.46	1.46	1.50	.999	14	160
10..	....	....	....	1.50N	1.43	.998	....	158
13..	....	....	1.41A	1.41A	1.40	.998	....	122
14..	....	....	....	1.40N	1.32	.998	....	122
15..	....	....	1.31A	1.31A	1.35	.998	....	122
16..	....	....	....	1.35N	1.30	.998	....	122
17..	1.23	1.26B	1.23	1.26B	1.20	.997	14	122
20..	....	....	....	1.20N	1.13	.996	....	108
21..	....	....	....	1.13N	1.17	.997	....	108
22..	....	1.18B	....	1.18B	1.24	.998	....	108
23..	....	....	....	1.24N	1.29	.999	....	108
24..	1.27	1.27	1.27	1.27	1.24	.999	8	108
27..	....	....	....	1.24N	1.28	.999	....	104
28..	....	....	....	1.28N	1.28	.999	....	100
29..	....	....	1.27A	1.27A	1.30	.999	....	100
30..	....	1.41B	....	1.41B	1.39	.999	....	100
31..	....	1.43B	....	1.43B	1.36	.999	....	100
IN NOVEMBER								
3..	....	....	....	1.36N	1.37	.999	....	100
4..	....	....	....	1.37N	1.35	.999	....	100
5..	....	....	1.33A	1.33A	1.32	.999	....	100
6..	....	....	....	1.32N	1.27	.999	....	100
7..	....	....	1.18A	1.18A	1.17	.999	....	100
10..	....	....	1.14A	1.14A	1.12	.999	....	100
11..	....	1.13B	....	1.13B	1.13	.999	....	100
12..	....	1.14B	....	1.14B	1.16	.999	....	100
13..	....	1.17B	....	1.17B	1.16	.999	....	100
14..	....	....	....	1.16N	1.22	.999	....	100
17..	....	....	....	1.22N	1.23	.999	....	100
18..	....	1.24B	....	1.24B	1.20	.999	....	100
19..	....	....	....	1.20N	1.32	.999	....	100
20..	....	....	....	1.32N	1.30	.999	....	100
21..	....	....	1.28A	1.28A	1.30	.999	....	100
24..	....	....	....	1.30N	1.31	.999	....	100
25..	....	....	....	1.31N	1.27	.999	....	100
26..	....	....	....	1.27N	1.27	.999	....	100
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.27N	1.22	.999	....	100
IN DECEMBER								
1..	....	....	....	1.22N	1.16	1.000	....	100
2..	....	....	....	1.16N	1.19	1.000	....	100
3..	....	....	....	1.19N	1.18	1.000	....	100
4..	....	....	....	1.18N	1.21	1.000	....	100
5..	....	....	....	1.21N	1.15	1.000	....	100
8..	....	1.16B	....	1.15N	1.15	1.000	....	100
9..	....	....	....	1.15N	1.14	1.000	....	100
10..	....	....	....	1.14N	1.14	1.000	....	100
11..	....	....	....	1.14N	1.09	1.000	....	100
12..	....	....	....	1.09N	1.07	1.000	....	100
15..	....	....	1.04A	1.04A	1.00	1.000	....	100
16..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9300 CALLS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	.09	.09	.09	09	.09	.163	2	2
17..	Exchange Closed; President's Day							
18..	.10	.11B	.10	.11B	.11	.175	100	100
19..	.10	.10	.10	.10	.10	.167	20	110
20..	....	....	....	.10N	.10	.164	....	110
21..	....	....	....	.10N	.09	.180	....	110
24..	....	.10B	....	.10B	.10	.196	....	110

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9300 CALLS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	.09	.09	.09	.09	.09	.194	10	120
26..	....	....	....	.09N	.09	.202	....	120
27..	.12	.15B	.12	.15B	.15	.248	224	334
28..	.19	.19	.18A	.18A	.17	.344	300	634
IN MARCH								
3..	.19	.22	.19	.20	.22	.369	337	696
4..	.27	.27	.27	.27	.25	.385	100	596
5..	....	....	.24A	.24A	.21	.346	....	586
6..	.26	.27B	.26	.27B	.26	.371	115	486
7..	.20	.20	.18	.20	.20	.370	115	477
10..	....	.24B	....	.24B	.25	.401	....	475
11..	.27	.27	.27	.27	.25	.399	3	476
12..	....	....	....	.25N	.24	.388	....	476
13..	....	....	....	.24N	.24	.383	....	476
14..	....	....	....	.24N	.24	.381	....	476
17..	.24	.26B	.23A	.23A	.22	.368	10	486
18..	....	....	.21A	.22N	.22	.363	....	486
19..	.20	.20	.20	.20	.22	.362	100	566
20..	.21	.23B	.21	.23B	.24	.376	2	567
21..	....	....	....	.24N	.24	.376	....	567
24..	....	.25B	....	.25B	.27	.399	....	567
25..	....	....	....	.27N	.26	.386	....	567
26..	.25	.25	.25	.25	.27	.397	30	573
27..	.31	.34B	.31	.33B	.34	.455	125	692
28	Exchange Closed; Good Friday							
	34	.37	.34	.37	.37	.487	26	708
IN APRIL								
1..	.43	.43	.40A	.40A	.38	.494	160	667
2..	.34	.35	.34	.35	.39	.502	18	657
3..	.39	.39	.39	.39	.37	.483	2	642
4..	.40	.40	.38A	.40	.41	.513	10	638
7..	....	....	....	.41N	.42	.522	....	638
8..	.49	.50	.48	.50	.51	.522	10	639
9..	....	.58B	....	.55B	.56	.638	5	644
10..	.51	.55	.51	.55	.56	.644	7	644
11..	.59	.59	.54A	.54A	.53	.625	3	644
14..	.55	.57	.55	.57	.61	.673	35	654
15..	....	....	....	.61N	.60	.662	....	679
16..	....	.77B	....	.77B	.77	.739	....	679
17..	....	....	.75A	.75A	.74	.709	....	679
18..	.72	.72	.72	.72	.74	.693	10	679
21..	.66	.66	.66	.66	.67	.660	1	680
22..	.67	.67	.65	.65	.58	.594	9	683
23..	....	....	.54A	.55A	.54	.562	....	683
24..	.55	.55	.46A	.46A	.44	.481	25	690
25..	....	.45B	....	.44N	.43	.461	....	688
28..	....	.46B	....	.46B	.52	.542	....	688
29..	....	.53B	....	.53B	.52	.538	....	688
30..	....	....	.51A	.51A	.54	.554	....	663
IN MAY								
1..	....	....	.47A	.47A	.51	.526	....	663
2..	.47	.47	.47	.47	.51	.526	....	663
5..	....	....	....	.51N	.57	.598	....	663
6..	....	....	.56A	.56A	.56	.591	....	663
7..	....	....	.52A	.56N	.56	.591	....	663
8..	....	....	....	.56N	.61	.627	....	663
9..	.46@.47	.48B	.46	.47	.48	.543	151	643
12..	.46	.46	.42	.43B	.45	.493	8	643
13..	....	....	.42A	.45N	.48	.527	....	643
14..	.50	.50	.50	.50	.44	.493	8	644
15..	....	....	....	.44N	.37	.430	....	644
16..	.31	.31	.31	.31	.32	.373	20	664
19..	....	.33B	....	.33B	.31	.362	....	664
20..	....	....	....	.31N	.34	.396	....	664
21..	....	.35B	....	.35B	.35	.406	....	664
22..	....	....	....	.35N	.35	.409	....	664
23..	.34	.36	.34	.34	.37	.433	523	713
26..	Exchange Closed; Memorial Day							
27..	.41	.42	.40A	.41A	.42	.480	21	723
28..	....	.43B	.37A	.37A	.36	.428	....	724
29..	....	....	.34A	.34A	.32	.368	....	724
30..	....	....	....	.32N	.31	.359	....	724
IN JUNE								
2..	....	....	.28A	.29A	.25	.279	....	724
3..	.28	.28	.25	.25	.27	.321	174	679
4..	.31	.31	.25	.26B	.25	.280	10	679
5..	.26	.28B	.26	.26	.27	.295	30	679
6..	.33	.33	.32A	.32A	.36	.407	20	659

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9300 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	....	....	.36N	.30	.341	....	659
10	....	....	....	.30N	.32	.354	....	659
11	....	....	.31A	.31A	.32	.363	....	659
12	....	.33B	....	.33B	.34	.391	....	659
13	....	.40B	....	.40B	.45	.502	....	659
16	.48	.48	.46	.47	.47	.518	21	665
17	....	.50B	....	.47N	.50	.541	....	665
18	....	....	....	.50N	.51	.553	....	665
19	.45	.45	.45	.45	.45	.514	2	665
20	....	....	.44A	.45N	.48	.546	....	665
23	.47	.50	.46	.50	.49	.559	37	669
24	.52	.52	.52	.52	.51	.580	1	668
25	.54	.55B	.54	.54	.53	.597	2	673
26	....	....	.51A	.53N	.54	.606	....	673
27	....	.56B	....	.54N	.57	.635	....	673
30	....	.60B	....	.59B	.59	.648	....	673

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.60B	....	.59N	.58	.645	....	673
2	....	....	....	.58N	.58	.645	....	673
3	.59	.62B	.59	.62B	.66	.695	15	664
4	Exchange Closed; Independence Day							
7	.65	.65	.63A	.63A	.64	.690	28	692
8	.55	.55	.55	.55	.56	.634	5	697
9	.52	.63	.52	.63	.64	.693	33	720
10	.64	.64	.63	.63	.62	.681	1	721
11	.65	.65	.61	.61	.62	.710	38	709
14	.60	.60	.60	.60	.64	.739	3	707
15	.65	.68B	.65	.66B	.69	.763	4	709
16	.68	.73	.68	.73	.68	.763	12	717
17	.68	.70	.67A	.70	.68	.767	7	716
18	....	.71B	....	.71B	.72	.790	....	746
21	....	.73B	....	.73B	.74	.806	....	716
22	.69	.69	.69	.69	.68	.779	3	714
23	.60	.60	.60	.60	.58	.719	2	717
24	.57	.59B	.55A	.55A	.53	.684	50	767
25	....	....	....	.53N	.55	.703	....	767
28	.54	.54	.51A	.51A	.48	.665	10	757
29	....	.52B	....	.50B	.55	.725	....	757
30	....	.57B	....	.57B	.58	.757	....	757
31	.61	.65B	.61	.65B	.67	.814	12	769

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.62A	.62A	.63	.801	....	769
4	....	....	.62A	.62A	.66	.830	....	769
5	....	....	.59A	.59A	.59	.795	....	769
6	....	....	.58A	.58A	.58	.795	....	769
7	....	....	....	.58N	.63	.827	....	769
8	.66	.66	.66	.66	.68	.857	50	769
11	.69	.69	.69	.69	.72	.881	....	769
12	.76	.78	.76	.76	.78	.902	11	776
13	.79	.81	.79	.81	.88	.937	13	765
14	....	....	.85A	.87A	.85	.927	....	765
15	.85	.85	.85	.85	.85	.931	4	765
18	.83	.83	.83	.83	.87	.943	10	761
19	.89	.95	.89	.95	.95	.964	68	703
20	.98	1.00B	.98	1.00B	.99	.973	6	697
21	1.07	1.09	1.07	1.09	1.07	.985	6	696
22	1.00	1.03	1.00	1.03	1.01	.982	3	237
25	1.01	1.01	1.01	1.01	1.10	.991	4	237
26	1.17	1.17	1.17	1.17	1.18	.995	3	230
27	1.14	1.14	1.14	1.14	1.14	.994	2	232
28	1.22	1.23	1.22	1.23	1.22	.997	4	227
29	....	....	....	1.22N	1.36	.999	....	227

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.37	1.37	1.35A	1.37	1.28	.998	2	131
3	....	....	1.25A	1.25A	1.17	.995	....	115
4	1.13	1.23B	1.13	1.13	1.18	.995	2	130
5	1.05	1.08	1.05	1.07	1.06	.988	30	124
8	....	....	1.00A	1.01A	.98	.979	1	124
9	....	1.05B	....	1.05B	1.02	.981	....	124
10	....	1.05B	....	1.05B	1.05	.982	....	124
11	....	....	.97A	.97A	.86	.952	....	124
12	....	.97B	....	.97B	.87	.951	....	124
15	....	.91B	....	.91B	.95	.964	....	124
16	....	....	.90A	.90A	.94	.963	....	124
17	....	....	.92A	.94N	.94	.962	....	124
18	.97	.97	.89A	.89A	.78	.924	2	124
19	....	.81B	....	.81B	.79	.922	....	124
22	....	.86B	....	.86B	.87	.945	....	124
23	....	.90B	....	.89B	.88	.946	....	124

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9300 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	1.02B	....	1.02B	1.02	.970	....	124
25	....	1.03B	....	1.02N	1.00	.967	....	124
26	....	....	.96A	.96A	1.02	.969	....	124
29	....	....	.90A	.90A	.93	.957	....	124
30	....	.96B	.90A	.96B	1.01	.971	....	124

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.03	1.05B	1.03	1.03	1.03	.974	2	122
2	....	....	....	1.03N	1.00	.972	....	122
3	....	1.16B	....	1.16B	1.20	.989	....	122
6	1.25	1.25	1.25	1.25	1.23	.992	10	122
7	....	....	....	1.23N	1.27	.994	....	121
8	....	....	1.24A	1.24A	1.24	.994	....	121
9	....	....	....	1.24N	1.25	.995	....	119
10	....	....	....	1.25N	1.18	.993	....	119
13	....	....	1.16A	1.16A	1.15	.993	....	119
14	....	....	....	1.15N	1.07	.990	....	119
15	....	....	1.06A	1.06A	1.10	.992	....	119
16	....	....	....	1.10N	1.05	.991	....	119
17	....	....	1.03A	1.03A	.95	.986	....	119
20	....	....	....	.95N	.88	.982	....	119
21	....	....	....	.88N	.92	.987	....	119
22	....	.94B	....	.94B	.99	.992	....	119
23	....	....	....	.99N	1.04	.995	....	99
24	....	....	....	1.04N	.99	.994	....	99
27	....	....	....	.99N	1.03	.996	....	99
28	....	1.05B	....	1.05B	1.03	.997	....	97
29	....	....	....	1.03N	1.05	.997	....	97
30	....	1.16B	....	1.16B	1.14	.999	....	97
31	1.19	1.19	1.16	1.16	1.11	.998	6	95

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.11N	1.12	.999	....	95
4	....	....	....	1.12N	1.10	.999	....	93
5	....	....	1.08A	1.08A	1.07	.999	....	92
6	....	....	....	1.07N	1.02	.998	....	92
7	....	....	.93A	.93A	.92	.996	....	92
10	....	....	.89A	.89A	.87	.996	....	92
11	....	.88B	....	.88B	.88	.997	....	92
12	....	.89B	....	.89B	.91	.998	....	92
13	....	.92B	....	.92B	.91	.998	....	92
14	....	....	....	.91N	.97	.999	....	92
17	....	....	....	.97N	.98	.999	....	92
18	....	.99B	....	.99B	.95	.999	....	92
19	....	....	....	.95N	1.07	.999	....	86
20	....	....	....	1.07N	1.05	.999	....	86
21	....	....	1.02A	1.02A	1.05	.999	....	86
24	....	....	....	1.05N	1.06	.999	....	69
25	....	....	....	1.06N	1.02	.999	....	19
26	....	....	....	1.02N	1.02	.999	....	19
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.02N	.97	.999	....	19

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.97N	.91	.999	....	19
2	....	....	....	.91N	.94	.999	....	19
3	....	....	....	.94N	.93	.999	....	19
4	....	....	....	.93N	.96	.999	....	19
5	....	....	....	.96N	.90	.999	....	16
8	....	.91B	....	.90N	.90	1.000	....	16
9	....	....	....	.90N	.89	1.000	....	16
10	....	....	....	.89N	.89	1.000	....	16
11	....	....	....	.89N	.84	1.000	....	16
12	....	....	....	.84N	.82	1.000	....	16
15	....	....	.80A	.80A	.75	1.000	....	16
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9325 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.29	.29	.29	.29	.27	.402	75	75
2	....	....	....	.27N	.28	.408	....	75
3	....	....	....	.28N	.26	.388	....	75
4	....	....	....	.26N	.29	.416	....	75
7	....	....	....	.29N	.30	.422	....	75
8	....	.35B	....	.30N	.38	.422	....	75
9	....	.42B	....	.41B	.42	.538	....	75
10	....	....	.41A	.42N	.42	.543	....	75
11	....	....	.40A	.40A	.40	.522	....	75
14	....	....	....	.40N	.45	.573	....	75
15	....	....	....	.45N	.44	.560	....	75

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9325 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	.60B	....	.60B	.61	.648	....	75
17	.64	.64	.64	.64	.59	.615	1	75
18	..	....	...	.59N	.59	.598	....	75
21	....	....	.57A	.57A	.53	.562	....	75
22	.53	.53	.52A	.53	.45	.493	10	81
23	.42	.42	.42	.42	.41	.461	....	81
24	.35	.35	.35	.35	.33	.382	15	71
25	....	.36B	....	.33N	.32	.362	....	71
28	....	.37B	....	.35B	.38	.441	....	71
29	....	.39B	....	.39B	.38	.437	....	71
30	.40	.40	.40	.40	.40	.453	3	71

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.39A	.39A	.37	.425	....	71
2	.35	.37	.35	.37	.37	.425	102	154
5	.37	.38B	.37	.38B	.43	.498	....	154
6	....	....	.42A	.43N	.43	.489	1	154
7	....	....	.41A	.41A	.43	.489	....	155
8	.45	.45	.45	.45	.47	.526	30	185
9	....	....	.41A	.41A	.37	.440	....	185
12	....	....	....	.37N	.33	.390	....	185
13	....	.34B	.31A	.33N	.36	.422	....	185
14	....	.37B	....	.37B	.33	.388	....	185
15	.29	.29	.29	.29	.27	.329	10	185
16	.21	.24	.21	.24	.22	.278	11	185
19	....	.24B	....	.24B	.21	.269	....	185
20	.20	.20	.20	.20	.24	.301	1	185
21	....	.25B	....	.25B	.25	.309	....	185
22	.25	.25	.25	.25	.25	.310	50	235
23	.25	.26B	.25	.25	.26	.331	71	235
26	Exchange Closed: Memorial Day							
27	.31	.31	.31	.31	.30	.374	1	235
28	....	.31B	....	.30N	.26	.325	....	235
29	....	....	.23A	.23A	.23	.271	....	235
30	....	....	.22A	.23N	.22	.262	....	235

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.20	.20	.18	.18	.17	.194	102	162
3	....	...	....	.17N	.20	.229	....	162
4	.17	.21B	.17	.17	.17	.196	10	180
5	....	.18B	....	.17N	.18	.211	....	180
6	....	.22B	....	.22B	.26	.310	....	180
9	....	....	.23A	.23A	.21	.252	....	180
10	.20	.20	.20	.20	.22	.265	1	179
11	....	....	....	.22N	.22	.274	....	179
12	....	.24B	....	.23B	.24	.300	....	179
13	.30	.31	.30	.31	.33	.403	12	187
16	....	.34B	....	.33N	.34	.419	....	187
17	.36	.36	.35A	.36	.37	.442	2	189
18	....	....	....	.37N	.38	.454	....	189
19	....	....	.35A	.35A	.33	.414	....	189
20	.37	.37	.33A	.34	.35	.445	76	213
23	.35	.38	.33	.37	.35	.456	53	214
24	.38	.39	.38	.39	.38	.477	200	371
25	.40	.42	.40	.40	.39	.493	202	509
26	.40	.40	.38A	.40	.40	.502	2	511
27	.43	.43	.42	.42	.43	.531	8	518
30	....	.45B	....	.43N	.44	.544	1	519

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.44	.46B	.44	.44	.44	.540	....	519
2	.43	.45	.43	.44	.44	.540	59	527
3	.47	.49	.47	.49	.49	.592	6	533
4	Exchange Closed: Independence Day							
7	.51	.51	.48	.48	.48	.585	28	556
8	.44	.44	.42	.42	.41	.524	11	556
9	.40	.49	.39	.49	.48	.587	54	580
10	.48	.49	.45	.47	.46	.574	20	592
11	.45	.47B	.45	.45	.45	.603	10	602
14	.45	.48	.44	.48	.48	.633	7	609
15	.48	.49B	.48	.48	.52	.658	1	609
16	.52	.54	.52	.54	.51	.657	111	628
17	.49	.50B	.49	.50B	.51	.659	1	628
18	.53	.53	.53	.53	.54	.685	5	623
21	.55	.55	.55	.55	.56	.703	103	604
22	....	....	.53A	.53A	.51	.667	....	604
23	.44	.44	.43	.44	.42	.593	4	606
24	.43	.43	.37	.37	.37	.551	27	628
25	....	....	....	.37N	.38	.569	1	628
28	.36	.36	.34	.34	.33	.524	16	623
29	....	.37B	....	.36B	.39	.589	....	623
30	.42	.43	.40A	.42A	.41	.625	2	622
31	.43	.47	.43	.47	.49	.694	54	572

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9325 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.45A	.45A	.45	.675	....	572
4	.44	.44	.44	.44	.48	.709	5	577
5	.41	.42	.41	.42	.41	.660	1	604
6	.40	.40	.40	.40	.40	.657	58	537
7	....	....	.39A	.40N	.44	.697	....	537
8	....	.47B	....	.47B	.49	.736	....	537
11	.51	.52	.51	.52	.52	.769	15	537
12	.57	.58	.55	.55	.58	.801	15	534
13	.61	.65	.61	.64	.67	.860	28	553
14	.62	.64	.62	.63	.64	.843	78	547
15	.64	.66	.64	.66	.64	.847	4	545
18	.62	.62	.62	.62	.65	.866	18	558
19	.72	.73	.72	.73	.73	.907	40	555
20	.74	.78B	.74	.77B	.77	.926	14	544
21	.80	.85	.80	.81	.82	.951	36	535
22	.81	.81	.77	.77	.77	.942	8	532
25	....	....	....	.77N	.85	.967	....	530
26	.91	.91	.88	.90	.93	.979	12	527
27	.90	.90	.89	.89	.89	.976	7	523
28	.86	.97	.86	.96	.97	.985	10	516
29	1.10	1.12	1.09	1.11	1.11	.994	17	529

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	1.09	1.13B	1.09	1.13B	1.03	.990	8	313
3	.97	.97	.87	.92	.93	.980	8	233
4	....	.98B	....	.98B	.94	.978	2	301
5	....	....	.85A	.85A	.84	.958	....	299
8	.80	.80	.76A	.80	.76	.934	1	299
9	....	.82B	....	.82B	.79	.940	....	299
10	....	.82B	....	.81B	.82	.944	....	299
11	....	....	.68A	.68A	.66	.879	....	299
12	.75	.75	.71	.71	.67	.879	4	300
15	....	.73B	....	.73B	.74	.906	....	298
16	....	....	.70A	.70A	.73	.904	....	298
17	....	....	.70A	.70A	.73	.902	....	298
18	....	.75B	.64A	.68A	.59	.832	....	298
19	.57	.60B	.57	.57	.59	.830	50	348
22	.62	.62	.62	.62	.66	.870	3	351
23	.70	.75B	.70	.71B	.66	.873	2	351
24	....	.67B	.65A	.67B	.78	.922	....	351
25	....	....	...	.78N	.77	.915	....	352
26	....	....	.72A	.72A	.79	.920	....	352
29	....	....	.65A	.65A	.71	.895	....	352
30	....	.73B	.65A	.73B	.78	.923	....	352

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.79	.81B	.79	.79	.79	.930	3	351
2	....	....	....	.79N	.76	.924	....	351
3	....	.89B	....	.89B	.95	.966	....	351
6	.97	.97	.97	.97	.98	.973	3	351
7	.99	.99	.99	.99	1.02	.979	1	351
8	.97	.97	.97	.97	.99	.978	1	350
9	.97	.97	.97	.97	1.00	.980	1	349
10	....	....	....	1.00N	.93	.975	....	349
13	....	....	.91A	.91A	.90	.974	....	348
14	....	....	....	.90N	.82	.964	....	348
15	....	....	.81A	.81A	.85	.970	....	348
16	....	....	....	.85N	.80	.965	....	348
17	.77	.77	.75A	.75A	.71	.947	1	348
20	....	....	....	.71N	.64	.934	....	348
21	....	.66B	....	.66B	.67	.947	....	348
22	....	.68B	....	.68B	.74	.966	....	348
23	....	.76B	....	.76B	.79	.975	....	348
24	....	....	....	.79N	.74	.970	....	348
27	....	....	....	.74N	.78	.980	....	348
28	....	....	....	.78N	.78	.981	....	328
29	....	....	....	.78N	.80	.984	....	328
30	....	.91B	....	.91B	.89	.992	....	328
31	....	.93B	....	.93B	.86	.990	....	328

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.91	.91	.91	.91	.87	.992	1	328
4	....	....	....	.87N	.85	.992	....	328
5	....	....	.83A	.84A	.82	.991	....	328
6	....	....	....	.82N	.77	.987	....	290
7	....	....	.71A	.71A	.67	.976	....	290
10	.61	.61	.61	.61	.62	.971	1	290
11	....	.63B	....	.63B	.63	.975	....	290
12	....	.64B	....	.64B	.66	.982	....	290
13	.68	.68	.68	.68	.66	.984	1	290
14	....	....	....	.66N	.72	.992	....	290

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9325 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	....	.72N	.73	.995	....	290
18..	....	.74B	....	.74B	.70	.995	....	284
19..	....	....	....	.70N	.82	.999	....	272
20..	....	....	....	.82N	.80	.999	....	266
21..	....	....	.78A	.78A	.80	.999	...	219
24..	....	....	....	.80N	.81	.999	....	48
25..	....	....	....	.81N	.77	.999	....	48
26..	....	....	....	.77N	.77	.999	....	33
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.77N	.72	.999	....	33

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.72N	.66	.999	....	33
2..	....	....	....	.66N	.69	.999	....	33
3..	....	.70B	....	.70B	.68	.999	....	33
4..	.70	.70	.70	.70	.71	.999	....	32
5..	....	....	....	.71N	.65	.999	3	32
8..	....	.66B	....	.65N	.65	.999	....	29
9..	....	....	....	.65N	.64	.999	....	29
10..	....	....	....	.64N	.64	.999	....	29
11..	....	....	....	.64N	.59	.999	....	29
12..	....	....	....	.59N	.57	1.000	....	29
15..	....	....	.55A	.55A	.50	1.000	....	29
16..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9350 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.14	.14	.14	.14	.14	.272	3	3
7..	.08	.08	.08	.08	.09	.268	10	13
10..	....	.11B	....	.11B	.12	.291	....	13
11..	....	....	....	.12N	.12	.285	....	13
12..	.13	.13	.13	.13	.12	.271	57	70
13..	.12	.12	.11A	.12	.12	.263	60	120
14..	....	....	.10A	.12N	.11	.256	....	120
17..	.12	.12	.12	.12	.11	.241	9	129
18..	....	....	....	.11N	.11	.234	....	127
19..	.12	.12	.11	.11	.11	.229	1	128
20..	....	....	....	.11N	.12	.237	50	178
21..	....	....	....	.12N	.12	.234	....	178
24..	....	....	....	.12N	.13	.249	....	178
25..	....	....	....	.13N	.13	.236	....	178
26..	....	....	....	.13N	.13	.242	....	178
27..	.16	.18	.16	.18	.17	.287	40	217
28..	Exchange Closed; Good Friday							
31..	....	.18B	....	.18B	.19	.311	....	217

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.22B	....	.19N	.19	.315	....	217
2..	.19	.19	.17A	.17A	.19	.319	25	242
3..	....	....	....	.19N	.18	.300	....	242
4..	....	....	....	.18N	.19	.324	....	242
7..	....	....	....	.19N	.20	.328	....	242
8..	.24@.23	.27	.22	.27	.27	.328	56	234
9..	....	.30B	....	.29B	.29	.436	2	232
10..	.30	.30	.28A	.30	.30	.440	1	228
11..	.33	.33	.27	.27	.28	.418	62	239
14..	....	....	....	.28N	.33	.468	....	239
15..	....	....	....	.33N	.33	.455	....	239
16..	....	.43B	....	.43B	.45	.547	....	239
17..	.38	.57B	.38	.44	.43	.514	144	253
18..	.43	.44B	.43	.43	.43	.498	86	275
21..	.37	.38B	.37	.37	.39	.461	3	275
22..	....	.41B	....	.39N	.33	.393	....	275
23..	....	....	.29A	.32A	.30	.363	....	275
24..	.24@.23	.24	.23	.23	.24	.289	25	275
25..	....	.25B	....	.24N	.23	.273	....	275
28..	....	.27B	....	.27B	.29	.344	....	275
29..	....	.30B	....	.30B	.29	.340	....	275
30..	....	.31B	....	.31B	.30	.356	....	275

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.30N	.28	.330	....	275
2..	.26	.26	.26	.26	.28	.329	25	285
5..	.31	.31	.28	.28	.32	.397	2	285
6..	.32	.32	.31A	.32	.32	.389	51	257
7..	.28	.29B	.28	.29B	.31	.389	55	297
8..	....	.32B	....	.32B	.34	.424	....	274
9..	....	....	.28A	.30A	.27	.341	....	274
12..	.23	.23	.23	.23	.24	.294	50	309
13..	.20	.24B	.20	.24B	.26	.322	50	332
14..	.28	.28	.25A	.25A	.23	.291	50	301

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9350 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	.21	.21	.17A	.18	.18	.239	150	211
16..	.16	.18	.14	.15	.15	.197	85	197
19..	.16	.16	.16	.16	.15	.190	32	200
20..	....	....	....	.16B	.17	.217	....	200
21..	.20	.20	.18	.20	.18	.223	104	296
22..	....	.19B	....	.18N	.18	.224	....	296
23..	.17	.17	.17	.17	.17	.241	381	538
26..	Exchange Closed; Memorial Day							
27..	....	.19B	....	.16B	.20	.276	....	538
28..	....	....	....	.20N	.18	.235	....	538
29..	.16	.16	.16	.16	.15	.188	50	493
30..	....	....	....	.15N	.15	.181	....	493

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.16	.16	.12	.12	.11	.127	28	495
3..	.12	.12	.12	.12	.13	.154	20	495
4..	.14	.14	.11	.11	.11	.130	155	601
5..	.12	.13	.12	.13	.12	.143	7	602
6..	.13	.16	.13	.16	.18	.225	26	621
9..	.18	.18	.15	.15	.14	.177	2	609
10..	.14	.14	.14	.14	.15	.188	4	613
11..	....	....	....	.15N	.15	.197	....	611
12..	.13	.16	.13	.16	.16	.219	121	655
13..	....	.21B	....	.21B	.23	.311	29	634
16..	.23	.27B	.23	.23	.24	.325	5	639
17..	.27	.27	.26	.26	.26	.347	55	647
18..	.27	.27	.26	.27	.27	.358	64	598
19..	.24	.24	.24	.24	.23	.319	37	631
20..	.22	.26	.21	.26	.25	.347	4	631
23..	.24	.25	.23A	.25	.25	.357	32	639
24..	.25	.29	.25	.27	.26	.375	334	868
25..	.30	.31	.28	.28	.27	.390	283	903
26..	.27	.30	.27	.28	.28	.398	146	920
27..	.31	.32	.30A	.31	.30	.426	61	974
30..	.33	.34	.33	.34	.33	.438	46	988

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.35	.35	.33	.33A	.32	.433	474	1357
2..	.32	.33	.31A	.33	.32	.433	26	1372
3..	.33	.36	.33	.36	.36	.484	321	1454
4..	Exchange Closed; Independence Day							
7..	.37	.37	.34	.34	.34	.475	149	1569
8..	.33	.33	.29	.29	.29	.412	140	1590
9..	.28	.34	.28	.34	.34	.474	150	1590
10..	.35	.36B	.32	.34	.33	.461	181	1604
11..	.36	.36	.30	.32	.32	.487	235	1799
14..	.31	.33	.30	.33	.33	.516	223	2018
15..	.34	.37	.34	.37B	.37	.540	162	2143
16..	.35	.40	.35	.37	.36	.536	280	2144
17..	.36	.37	.34	.37	.36	.537	153	2057
18..	.34	.39	.34	.38	.38	.563	29	2083
21..	.40	.41	.40	.41	.40	.580	179	2120
22..	.40	.40	.33	.35	.36	.539	177	2186
23..	.31	.31	.28	.29	.28	.457	140	2205
24..	.30	.30	.24	.25	.24	.412	553	2015
25..	.26	.26	.24	.25	.25	.427	241	1966
28..	.23	.25	.21	.22	.21	.380	191	2008
29..	.23	.27	.23	.26	.26	.442	249	2120
30..	.26	.29	.26	.29	.28	.477	327	2047
31..	.30	.34	.29	.34	.33	.550	3278	4150

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.37	.37	.28	.30	.30	.526	894	4605
4..	.29	.31	.28	.31	.32	.558	226	4321
5..	.29	.29	.26	.27	.27	.501	466	4520
6..	.28	.28	.25	.27	.26	.494	393	4612
7..	.25	.29	.24	.29	.29	.535	439	4563
8..	.31	.34	.31	.34	.33	.577	129	4596
11..	.36@.35	.37	.35	.36	.36	.613	133	4295
12..	.42	.42	.38	.41	.41	.654	209	4213
13..	.43	.49	.42A	.49	.48	.736	41	4216
14..	.44	.48	.43	.45	.45	.711	236	4280
15..	.46	.49	.45	.45	.45	.715	109	4290
18..	.43	.47	.42	.46B@.47	.47	.739	77	4270
19..	.48	.55	.48	.53	.54	.800	96	4262
20..	.58	.58	.55	.55	.57	.831	171	4273
21..	.62	.62	.57	.61	.61	.876	641	4376
22..	.58	.59	.54	.56	.57	.855	647	4218
25..	.55	.63B	.55	.63B	.64	.903	261	4044
26..	.68	.70	.65	.70	.71	.932	53	3950
27..	.68	.69	.65	.65	.67	.922	79	3884
28..	.67	.75B	.66	.73	.73	.947	189	3850
29..	.73	.87 ¶	.73	.85	.87	.974	102	3840

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9350 CALLS

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
IN SEPTEMBER 1986								
1..	Exchange Closed; Labor Day							
2..	.36	.88	.78	.79	.79	.962	146	3833
3..	.73	.73	.64	.68	.71	.933	76	3793
4..	.76@.75	.76	.69	.71	.72	.930	58	3789
5..	.62	.63	.62	.63	.62	.883	214	3759
8..	.58	.58	.54	.54	.56	.838	44	3742
9..	.61	.62	.59	.59	.59	.852	98	3582
10..	.59	.61	.58	.60B	.61	.862	4	3573
11..	.55	.55	.47A	.48A	.47	.750	43	3566
12..	.43	.55	.43	.49	.48	.752	120	3594
15..	.55	.55	.53A	.53A	.53	.797	119	3661
16..	.52	.52	.48A	.52	.52	.795	1	3661
17..	.50	.53B	.50	.50	.52	.794	4	3695
18..	.46	.55B	.39	.39	.40	.688	35	3707
19..	....	.42B	.39A	.40	.41	.687	26	3725
22..	.44	.46	.44	.46	.46	.745	104	3794
23..	.49	.51	.46	.46	.47	.750	637	3937
24..	.48	.57B	.48	.56	.58	.829	417	3850
25..	.60	.60	.54	.55	.57	.818	26	3863
26..	.53	.58B	.48	.58B	.58	.827	781	4126
29..	.48	.51B	.46A	.50	.51	.784	63	4109
30..	.54	.56	.49A	.56	.56	.831	43	4060
IN OCTOBER								
1..	.63	.63	.57	.57	.57	.842	33	4044
2..	.54	.54	.54	.54	.55	.830	7	4042
3..	.66	.70B	.65	.70B	.72	.911	46	4036
6..	.74	.76	.72	.73	.75	.925	16	4031
7..	.74	.74	.71	.74	.78	.938	57	4069
8..	.73	.81	.73	.81	.75	.934	21	4062
9..	.74	.75	.74	.75	.76	.939	6	4054
10..	.69	.69	.69	.69	.69	.924	3	4055
13..	....	....	.67A	.67A	.66	.920	....	4055
14..	.64	.64	.64	.64	.59	.894	1	4053
15..	.60	.61	.57	.61	.61	.909	130	4019
16..	.63	.63	.59	.59	.56	.894	405	3840
17..	.52	.54	.46	.46	.47	.851	387	3815
20..	.43	.44	.42	.42A	.42	.818	207	3774
21..	....	.45B	....	.44B	.44	.845	10	3774
22..	.43	.50B	.42	.50B	.50	.886	402	3606
23..	.53	.56B	.53	.56B	.55	.911	1	3606
24..	.52@.53	.53	.52	.52A	.50	.893	7	3607
27..	.49	.57	.49	.57	.54	.918	35	3598
28..	.58	.58	.57	.57	.54	.921	11	3589
29..	.50	.57B	.50	.57B	.56	.930	2	3589
30..	.67	.67	.65	.65	.65	.958	2	3589
31..	.70	.70	.65A	.65A	.62	.952	876	3245
IN NOVEMBER								
3..	.65	.65	.65	.65	.62	.959	65	3245
4..	.60	.60	.60	.60	.60	.955	37	3238
5..	....	....	.58A	.59A	.57	.950	....	3238
6..	....	....	....	.57N	.53	.935	....	3238
7..	....	....	.44A	.47A	.44	.893	....	3238
10..	....	....	.37A	.40A	.40	.872	....	3238
11..	....	.42B	....	.42B	.40	.882	....	3238
12..	.42	.42	.42	.42	.43	.904	1	3239
13..	....	.44B	....	.44B	.43	.909	....	3238
14..	.44	.45B	.44	.45B	.48	.942	50	3188
17..	.46	.48B	.46	.48B	.48	.956	25	3164
18..	....	.49B	....	.48N	.45	.951	....	2874
19..	....	....	....	.45N	.57	.984	....	2873
20..	....	....	.55A	.55A	.55	.985	....	2728
21..	....	....	.53A	.53A	.55	.988	....	2728
24..	....	....	....	.55N	.56	.994	....	2726
25..	....	....	....	.56N	.52	.992	....	2726
26..	....	....	....	.52N	.52	.993	....	2226
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.52N	.47	.992	....	2225
IN DECEMBER								
1..	....	....	.45A	.45A	.41	.989	....	2210
2..	....	.44B	....	.44B	.44	.994	....	2225
3..	....	....	....	.44N	.43	.994	....	2210
4..	....	....	....	.43N	.46	.997	....	2198
5..	....	.47B	.43A	.43A	.40	.994	....	2198
8..	....	.41B	....	.40N	.40	.998	....	2198
9..	.39	.39	.39	.39	.39	.999	30	2173
10..	....	....	....	.39N	.39	.999	....	2173
11..	.36	.36	.36	.36	.34	.999	1	2172
12..	.33	.33	.33	.33	.32	.999	....	2172
15..	....	....	....	.32N	.25	.999	1	2171
16..	....	....	....	....	....	.999	....	....

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9375 CALLS

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
IN APRIL 1986								
2..	.11	.11	.11	.11	.12	.240	20	20
3..	....	....	....	.12N	.11	.223	....	20
4..	....	....	....	.11N	.12	.242	....	20
7..	.14	.14	.14	.14	.13	.244	75	70
8..	.17	.17	.17	.17	.18	.244	50	120
9..	.21	.22B	.21	.21	.20	.339	50	170
10..	.20	.20	.20	.20	.20	.341	100	250
11..	.17	.21B	.17	.17	.19	.320	....	250
14..	....	.20B	....	.20B	.22	.365	....	250
15..	....	....	....	.22N	.22	.353	....	250
16..	....	.31B	....	.31B	.33	.444	....	250
17..	.32	.44B	.32	.32	.30	.412	1	251
18..	....	....	....	.30N	.30	.397	....	251
21..	....	....	.29A	.29A	.28	.362	....	251
22..	.31	.31	.31	.31	.23	.300	20	271
23..	....	....	.20A	.22A	.21	.273	....	271
24..	....	....	.19A	.19A	.17	.209	....	271
25..	....	....	....	.17N	.16	.195	....	271
28..	....	.20B	....	.20B	.20	.256	....	271
29..	....	.21B	....	.21B	.21	.253	....	271
30..	....	....	....	.21N	.21	.268	....	271
IN MAY								
1..	....	....	....	.21N	.19	.244	....	271
2..	....	....	....	.19N	.19	.244	....	271
5..	.20	.20	.20	.20	.22	.303	5	276
6..	.21	.25	.21	.22	.22	.296	359	541
7..	.19	.19	.19	.19	.21	.295	160	576
8..	.24	.26	.24	.26	.25	.327	150	626
9..	....	....	.21A	.22A	.18	.252	....	626
12..	.16	.16	.14	.14	.16	.211	28	598
13..	.13	.17B	.13	.17B	.17	.234	20	578
14..	....	....	....	.17N	.15	.208	....	578
15..	....	.16B	.13A	.13A	.12	.165	....	578
16..	....	....	....	.12N	.10	.132	....	578
19..	....	....	....	.10N	.10	.127	....	578
20..	.09	.11B	.09	.11B	.12	.148	113	691
21..	....	....	....	.12N	.12	.153	....	691
22..	.12	.12	.12	.12	.12	.153	2	693
23..	.12	.13B	.12	.12	.12	.166	185	693
26..	Exchange Closed; Memorial Day							
27..	....	.14B	....	.14B	.14	.194	....	693
28..	.13	.13	.13	.13	.12	.160	120	813
29..	.11	.11	.11	.11	.10	.124	102	795
30..	.12	.12	.11A	.11A	.10	.118	1	796
IN JUNE								
2..	.10	.10	.09A	.09A	.08	.078	5	801
3..	....	....	....	.08N	.09	.097	....	801
4..	....	.10B	....	.09N	.07	.081	....	801
5..	....	....	....	.07N	.07	.091	....	801
6..	....	.09B	....	.09B	.11	.155	....	801
9..	....	....	....	.11N	.09	.118	....	801
10..	....	....	....	.09N	.10	.128	....	801
11..	....	....	....	.10N	.10	.135	....	801
12..	.11	.11	.11	.11	.11	.153	3	804
13..	.13	.14B	.13	.14B	.15	.230	2	806
16..	.19	.20	.19	.19A	.16	.241	5	810
17..	....	.18B	....	.17B	.17	.261	1	811
18..	.18	.20	.18	.18	.18	.270	6	816
19..	.19	.19	.16A	.18A	.16	.236	12	808
20..	.14	.16	.14	.16	.16	.259	54	812
23..	.16	.16	.15	.15	.16	.266	11	823
24..	.19	.19	.18	.18	.18	.282	39	837
25..	.21	.21	.19	.20	.19	.295	134	846
26..	.18	.19	.18	.19	.19	.301	25	848
27..	.22	.22	.21A	.21A	.21	.326	28	876
30..	.23	.24	.23	.24	.23	.335	6	882
IN JULY								
1..	.24	.24	.22	.22	.21	.331	34	910
2..	.22	.22	.21	.21	.20	.330	26	918
3..	.22	.24	.22	.24	.25	.377	53	967
4..	Exchange Closed; Independence Day							
7..	.24	.24	.24	.24	.23	.366	9	976
8..	.23	.23	.21	.21	.19	.308	3	979
9..	....	.22B	....	.22B	.23	.364	....	979
10..	.25	.25	.23	.23	.22	.351	241	1199
11..	.24	.24	.22A	.22A	.20	.373	13	1208
14..	.21	.23	.21	.23	.22	.397	29	1210
15..	.23	.25	.23	.24	.24	.419	237	1248
16..	.25	.27	.25	.25	.24	.412	140	1295
17..	.24	.25	.24	.25	.24	.411	14	1289

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9375 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.25	.26	.25	.26	.26	.434	8	1292
21	.26	.28	.26	.28	.27	.449	37	1317
22	.27	.27	.24	.24	.24	.406	627	1796
23	.23	.23	.19	.19	.18	.327	78	1850
24	.20	.20	.16	.16	.15	.284	304	1906
25	.16	.16	.15	.16	.15	.295	120	1832
28	.14	.14	.13	.13	.13	.252	235	2001
29	.14	.16	.14	.15	.16	.302	101	2015
30	.17	.18	.17	.18	.17	.332	230	2034
31	.18	.22	.18	.22	.21	.398	833	2488

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.24	.24	.19	.20	.19	.373	979	2891
4	.19	.21	.18	.21	.20	.399	172	3008
5	.19@.18	.19	.16	.17A	.16	.342	54	3013
6	.17	.17	.15	.16	.15	.332	388	3149
7	.15	.18	.15	.18	.17	.367	637	3035
8	.18	.22	.18	.21	.20	.404	198	3097
11	.23	.24	.22	.24	.22	.437	225	3276
12	.28@.29	.29	.24	.27	.26	.479	456	3457
13	.28	.34	.27	.32	.32	.572	873	3525
14	.31	.32	.29	.30	.30	.543	826	3797
15	.32	.34	.30	.31	.30	.544	538	3875
18	.30	.31	.28	.31	.31	.568	768	4256
19	.31@.33	.37	.31	.37	.36	.642	564	4301
20	.39	.40	.36	.38	.38	.680	204	4220
21	.41	.44B	.38	.40	.41	.741	736	4201
22	.38@.39	.39	.36	.37	.37	.705	340	4106
25	.39	.43	.39	.43	.44	.775	80	4137
26	.46	.50	.45	.50	.49	.827	274	3957
27	.47	.46	.44	.44	.46	.806	93	3888
28	.47	.54	.45A	.51	.52	.855	377	3767
29	.52	.65	.52	.63	.64	.917	536	3538

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.61	.67	.56	.56	.57	.886	340	3426
3	.52	.52	.45	.48	.50	.826	246	3475
4	.53	.55	.48	.51	.51	.825	124	3457
5	.49	.49	.42	.43	.43	.745	181	3300
8	.39	.41	.37A	.39	.38	.678	499	3168
9	.42	.42	.41	.42	.40	.703	78	3204
10	.42	.42	.40	.42	.42	.721	79	3183
11	.37	.37	.31	.31	.30	.571	85	2973
12	.37	.37	.32	.34A	.31	.578	210	2984
15	.37	.38	.35	.36	.35	.636	248	3093
16	.31	.34	.31	.33	.34	.635	228	3113
17	.32	.34	.31	.32	.34	.634	38	3156
18	.36	.37B	.24	.24	.24	.508	148	3217
19	.27	.27	.23	.26	.25	.508	769	3374
22	.27	.30	.27	.29	.29	.575	246	3361
23	.31	.33	.28	.28	.29	.582	742	3537
24	.30	.38	.30	.38	.39	.686	282	3474
25	.40	.42	.36	.37	.38	.672	231	3465
26	.31	.39	.31	.39	.39	.685	137	3462
29	.30	.34	.30	.33	.32	.625	43	3511
30	.34	.38	.31A	.38	.37	.667	151	3502

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40	.43B	.37	.38	.38	.702	85	3463
2	.36	.36	.35	.35	.36	.683	64	3474
3	.40	.50	.40	.50	.50	.806	222	3434
6	.54	.54	.51	.54	.52	.828	236	3385
7	.53	.54	.50	.54	.55	.851	306	3445
8	.52	.58	.50	.54A	.53	.840	155	3414
9	.49	.53	.49	.52B	.53	.849	70	3310
10	.48	.49B	.46	.46	.47	.817	178	3279
13	.43	.44	.43	.44	.45	.807	20	3179
14	.45	.45	.42A	.42A	.39	.759	17	3158
15	.40	.40	.38A	.39	.41	.781	30	3140
16	.41	.42	.35	.36	.37	.752	240	3247
17	.31	.31	.28	.28	.29	.678	37	3269
20	.23	.25	.23	.24A	.23	.622	291	3166
21	.26	.28	.26	.26	.26	.660	52	3127
22	.23	.30	.23	.30	.30	.723	195	3132
23	.30	.34B	.30	.34B	.34	.765	165	3143
24	.31	.32	.29	.29	.30	.729	54	3168
27	.29	.35	.29	.35	.33	.769	35	3153
28	.34	.36	.32	.36	.33	.772	62	3189
29	.31	.35	.31	.35	.35	.790	70	3189
30	.45	.45	.42A	.43	.43	.854	33	3188
31	.45	.45	.38A	.40B	.40	.836	6	3181

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9375 CALLS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.39	.43	.39	.43	.40	.851	5	3176
4	.37	.39	.37	.38	.38	.840	152	3214
5	.36	.38	.35	.36	.35	.822	103	3258
6	.32	.33B	.32	.32	.31	.784	44	3274
7	.24	.25	.24	.25	.24	.693	302	3337
10	.20	.21	.18	.19	.20	.644	38	3348
11	.22	.22	.21	.21	.20	.658	13	3340
12	.21	.22	.19	.21	.22	.695	771	3704
13	.24	.24	.21	.22B	.22	.699	52	3706
14	.21	.24B	.21	.24B	.26	.769	11	3707
17	.26	.26	.25A	.26	.26	.794	71	3686
18	.24	.25	.23	.23	.23	.768	55	3695
19	.28	.29B	.28	.29B	.34	.885	18	3710
20	.32	.32	.29	.30	.32	.881	90	3660
21	.28	.33B	.28	.32	.32	.891	24	3637
24	.32	.32	.32	.32	.32	.918	21	3627
25	.33	.34B	.31	.31	.28	.895	117	3519
26	.28	.29	.26	.29	.28	.903	197	3422
27	Exchange Closed; Thanksgiving Day							
28	.25	.25	.25	.25	.23	.870	18	3404

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.20	.20	.18	.18	.17	.816	6	3400
2	.19	.19	.19	.19	.20	.864	22	3408
3	.22	.22	.19	.19	.19	.858	51	3371
4	.21	.22B	.21	.22B	.22	.902	1	3352
5	.24	.24	.17	.17	.16	.832	54	3372
8	.17	.17	.15	.15	.16	.873	36	3339
9	.14	.15	.14	.15	.15	.875	6	3337
10	.13	.14B	.13	.14B	.15	.895	13	3331
11	.10	.10	.10	.10	.10	.816	5	3327
12	.09	.10	.06	.07	.08	.790	301	3314
15	.01	.01	.01	.01	....	.500	82	....

DECEMBER 1986 9400 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.15	.15	.15	.15	.12	.144	12	12
25	.14	.14	.12	.13	.11	.133	57	69
28	....	.14B	....	.14B	.13	.182	....	69
29	....	.15B	....	.14B	.14	.179	....	69
30	....	.15B	....	.15B	.15	.192	....	69

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.15N	.14	.173	....	69
2	.14@.13	.14	.13	.13	.14	.172	13	82
5	....	....	....	.14N	.15	.221	....	82
6	....	....	....	.15N	.15	.214	....	82
7	....	....	....	.15N	.15	.214	....	82
8	.17	.19	.17	.19	.17	.241	53	135
9	....	....	.16A	.16A	.13	.177	....	135
12	.10	.10	.10	.10	.12	.143	2	133
13	....	....	.11A	.12N	.13	.161	....	133
14	.12	.12	.12	.12	.11	.140	....	133
15	....	....	....	.11N	.09	.108	....	133
16	....	....	.08A	.08A	.07	.064	2	135
19	....	....	....	.07N	.07	.080	....	135
20	.05	.05	.05	.05	.09	.098	13	125
21	....	....	....	.09N	.09	.100	....	125
22	....	....	....	.09N	.09	.099	....	125
23	.09	.09	.09	.09	.09	.108	56	124
26	Exchange Closed; Memorial Day							
27	.11	.11	.11	.11	.10	.128	160	259
28	....	....	....	.10N	.09	.103	25	284
29	....	....	....	.09N	.07	.077	....	284
30	....	....	....	.07N	.07	.072	....	284

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.07	.07	.07	.07	.06	.045	3	281
3	.06	.06	.06	.06	.07	.058	....	281
4	....	.08B	.06A	.06A	.05	.048	3	284
5	....	....	....	.05N	.05	.055	....	281
6	....	.07B	....	.07B	.08	.101	....	281
9	.08	.08	.08	.08	.06	.075	9	281
10	....	....	....	.06N	.06	.082	....	281
11	.07	.07	.05A	.07	.06	.088	14	291
12	....	....	....	.06N	.06	.102	....	291
13	....	.09B	....	.09B	.10	.162	....	291
16	.11	.13	.11	.13	.12	.171	13	304
17	....	....	....	.12N	.13	.187	....	304
18	....	....	....	.13N	.13	.195	....	304
19	....	....	....	.13N	.10	.166	....	304

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9400 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	.10N	.10	.184	....	304
23..	....	....	....	.10N	.10	.189	....	304
24..	....	.11B	....	.11B	.11	.202	....	304
25..	.13	.13	.13	.13	.12	.212	2	304
26..	.14	.14	.13	.13A	.12	.216	23	310
27..	....	.13B	....	.13B	.13	.237	....	310
30..	.15	.16	.15	.16	.14	.244	2	312

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15	.16	.15	.15	.14	.240	415	577
2..	.15	.15	.15	.15	.14	.239	21	586
3..	.16	.16	.15	.15	.17	.279	199	622
4..	Exchange Closed; Independence Day							
7..	.15	.15	.15	.15	.15	.268	10	622
8..	.14	.14	.14	.14	.12	.217	95	622
9..	....	.14B	....	.14B	.15	.264	....	622
10..	....	....	....	.15N	15	.252	....	622
11..	.15	.17	.14A	.14A	.13	.270	81	701
14..	.13	.14	.13	.14	.13	.288	71	723
15..	.14	.15	.14	.14	.15	.305	30	741
16..	.14	.17	.14	.16	.15	.297	75	765
17..	.16	.16	.14	.16	.15	.294	147	868
18..	.15	.17	.15	.17	.17	.313	99	919
21..	.18	.19	.18	.18	.18	.323	177	1076
22..	.16	.17	.15	.15	.15	.283	396	1225
23..	.14	.14	.10	.10	.10	.215	75	1272
24..	.10	.11	.09	.09	.09	.179	234	1453
25..	.10	.10	.10	.10	.09	.185	6	1459
28..	.08	.08	.08	.08	.08	.151	22	1477
29..	.08	.09	.08	.09	.09	.187	93	1463
30..	.10	.12	.10	.12	.10	.209	156	1431
31..	.11	.12	.10	.12	.12	.261	199	1385

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15	.15	.10	.11	.10	.238	97	1429
4..	.10	.11	.10	.11	.11	.256	263	1625
5..	.10	.11	.10	.10	.09	.207	78	1668
6..	.10	.10	.09	.09	.09	.197	551	2099
7..	.09	.10	.09	.10	.10	.222	212	2218
8..	.11	.13	.11	.13	.12	.249	494	2366
11..	.13	.14	.13	.14	.13	.273	519	2663
12..	.17	.17	.15	.17	.16	.309	660	2956
13..	.16	.22	.16	.22	.20	.395	1011	3429
14..	.19	.21	.18	.19	.19	.368	786	3733
15..	.21	.22	.19	.19	.18	.365	632	3921
18..	.20	.20	.17	.18	.19	.383	364	4063
19..	.20	.24	.20	.24	.23	.455	253	4045
20..	.24	.25	.22	.25	.24	.493	488	3931
21..	.27	.28	.24	.27	.26	.557	1168	4549
22..	.25	.25	.22	.23	.22	.509	476	4509
25..	.23	.28	.23	.28	.27	.586	178	4529
26..	.29	.33	.29	.33	.32	.653	376	4423
27..	.31	.31	.29	.29	.29	.622	163	4317
28..	.29	.35	.29	.33	.34	.690	623	4437
29..	.35	.45	.34	.44	.44	.793	1314	4018

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.43	.46	.37	.37	.38	.738	530	3593
3..	.33	.34	.29	.33	.33	.648	522	3705
4..	.36	.39	.31	.35	.34	.652	205	3445
5..	.32	.33B	.26	.29	.28	.551	402	3557
8..	.23	.26	.22	.24	.23	.476	1432	3866
9..	.27	.27	.25	.26	.25	.509	944	4294
10..	.27	.28	.25	.26	.26	.533	565	4356
11..	.22	.23	.17	.18	.17	.375	730	4671
12..	.17	.25	.17	.19	.18	.386	1213	5376
15..	.23	.24	.20	.22	.21	.447	824	5583
16..	.20	.21	.18	.20	.20	.447	3908	6420
17..	.19	.21	.19	.20	.20	.448	886	6493
18..	.21	.23	.14	.14	.14	.326	1266	7070
19..	.15	.16	.12	.14	.14	.328	1105	7034
22..	.16	.18	.16	.18	.17	.390	653	7091
23..	.18	.20	.16	.16	.17	.398	1315	7205
24..	.18	.24	.16	.23	.24	.508	2816	7503
25..	.23	.26	.21	.23	.23	.493	937	7353
26..	.21	.24	.17	.24	.24	.508	1850	7518
29..	.17	.20	.17	.19	.19	.441	569	7555
30..	.20	.22	.17	.22@.21	.22	.508	622	7422

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9400 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.23	.25	.21	.22	.22	.523	487	7490
2..	.21	.22	.20	.21	.21	.501	447	7473
3..	.20	.32	.20	.32@.31	.32	.650	1318	7212
6..	.33	.35	.31	.34	.33	.675	712	6891
7..	.34	.34	.30	.34	.35	.706	941	6615
8..	.31	.37	.30	.33A	.33	.687	833	6302
9..	.31	.33	.29	.33@.32	.32	.697	215	6205
10..	.32	.32	.26	.28	.28	.648	201	6095
13..	.26	.27	.25	.26	.26	.627	55	6071
14..	.25	27	.22	.22	.21	.561	243	6086
15..	.20	.22	.19	.22	.22	.588	420	6212
16..	.22	.23	.18	.18	.18	.545	815	6343
17..	.17	.18	.13	.13	.13	.455	1087	6903
20..	.11	.12	.09	.10	.10	.388	2600	7689
21..	.12	.14	.11	.13	.12	.424	861	7487
22..	.12	.16	.10	.15	.14	.491	1580	7936
23..	.16	.18	.14	.17	.17	.540	1725	8530
24..	.16	.16	.15	.15	.14	.490	580	8691
27..	.13	.17	.13	.17	.15	.532	365	8343
28..	.16@.15	.17	.15	.16	.15	.532	391	8434
29..	.14	.19	.13	.17	.17	.554	1249	8479
30..	.25	.27	.21	.23B	.24	.647	1944	8429
31..	.26	.26	.19	.21	.21	.618	1404	8187

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.21	.24	.20	.21	.21	.632	797	8143
4..	.19	.21	.18	.20	.19	.612	694	8201
5..	.18	.19	.17	.17	.17	.580	971	8329
6..	.16	.16	.13	.15	.14	.523	940	8564
7..	.12	.12	.08	.09	.09	.407	2026	8965
10..	.08	.09	.07	.08	.08	.345	1772	9629
11..	.09	.09	.07	.08	.07	.354	630	10080
12..	.09	.09	.07	.08	.08	.366	606	10301
13..	.09	.09	.07	.07	.07	.365	1216	10267
14..	.07	.09	.06	.08	.09	.460	1821	10969
17..	.09	.09	.08	.09	.08	.472	2478	11286
18..	.08	.08	.06	.07	.07	.427	1460	10964
19..	.08	.12	.07	.12	.13	.604	1966	10894
20..	.10	.13	.09	.11	.12	.578	1711	10545
21..	.09	.14	.09	.11	.12	.581	1673	11489
24..	.11	.12	.10	.11B	.11	.606	468	11750
25..	.11	.13	.09	.09	.09	.537	1451	12187
26..	.08	.09	.07	.09	.08	.538	843	11627
27..	Exchange Closed; Thanksgiving Day							
28..	.05	.06	.05	.06	.05	.439	273	11497

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.04	.04	.03	.04	.03	.306	1452	10687
2..	.03	.04	.03	.04	.04	.364	935	10193
3..	.04	.04	.03	.04	.03	.338	667	9925
4..	.04	.05	.03	.04	.04	.402	818	9974
5..	.04	.05	.02	.02	.01	.261	1696	9633
8..	.01	.02	.01	.01	.01	.223	480	9520
9..	.02	.02	.01	.01	.01	.183	667	9488
10..	.01	.01	CAB	.01	.01	.162	66	9457
11..	....	....	....	.01N	.01	.054	....	9457
12..	CAB	CAB	CAB	CAB	CAB	.019	1	9458
15..	.01	.01	CAB	CAB	CAB	.000	232	....

DECEMBER 1986 9425 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.11	.11	.11	.11	.15	.254	30	30
17..	.12	.13B	.12	.13B	.16	.231	65	80
18..	....	....	....	.16N	.16	.221	....	80
21..	.16	.16	.14	.14	.15	.195	38	90
22..	....	....	....	.15N	.13	.151	4	94
23..	....	....	....	.13N	.11	.134	....	94
24..	....	....	.10A	.10A	.07	.094	....	94
25..	.10	.10	.10	.10	.07	.086	22	110
28..	....	.10B	....	.10B	.09	.123	....	101
29..	.13	.13	.12A	.12A	.10	.121	25	126
30..	....	....	....	.10N	.11	.131	10	126

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.11N	.10	.118	....	126
2..	....	....	....	.10N	.10	.115	....	126
5..	....	....	....	.10N	.10	.154	....	126
6..	....	.11B	....	.11B	.10	.148	....	126
7..	.10	.10	.10	.10	.10	.147	5	121
8..	....	....	....	.10N	.11	.169	....	121

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9425 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.11	.11	.10	.10	.09	.118	20	119
12	....	....	....	.09N	.08	.092	....	129
13	....	....	.07A	.08N	.09	.105	....	129
14	....	....	...	.09N	.09	.090	....	129
15	.09	.09	.09	.09	.07	.067	3	129
16	....	....	.06A	.06A	.05	.050	....	129
19	....	....	....	.05N	.05	.048	....	129
20	....	....	....	.05N	.05	.059	....	129
21	....	....	....	.05N	.05	.061	....	129
22	....	....	....	.05N	.05	.060	....	129
23	.06	.06	.06	.06	.05	.066	8	129
26	Exchange Closed; Memorial Day							
27	....	.06B	....	.06B	.06	.080	....	129
28	....	....	....	.06N	.05	.063	....	129
29	.04	.04	.04	.04	.04	.044	5	134
30	.05	.05	.04A	.04A	.04	.041	85	124

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.04	.04	.04	.04	.03	.024	14	113
3	.03	.04	.03	.04	.03	.032	35	133
4	.03	.04	.03	.03A	.03	.026	25	113
5	....	....	....	.03N	.03	.031	....	93
6	.04	.04	.04	.04	.04	.063	8	93
9	....	....	....	.04N	.03	.045	....	88
10	....	....	....	.03N	.03	.050	....	88
11	....	....	....	.03N	.03	.054	....	88
12	.04	.04	.04	.04	.03	.064	288	376
13	.04	.05B	.04	.05B	.05	.109	242	618
16	.07	.07	.06	.06	.06	.116	30	618
17	....	.07B	....	.06N	.06	.128	....	618
18	....	.07B	....	.06N	.06	.134	....	618
19	....	....	....	.06N	.06	.111	....	618
20	....	....	....	.06N	.06	.124	....	618
23	....	....	....	.06N	.06	.126	....	618
24	....	....	....	.06N	.06	.137	....	618
25	....	.07B	....	.07B	.07	.145	....	618
26	....	....	....	.07N	.07	.148	....	618
27	....	.08B	....	.08B	.08	.164	....	618
30	....	.09B	....	.09B	.09	.169	....	618

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.10	.10	.10	.10	.09	.165	100	718
2	.09	.09	.08A	.09	.09	.164	51	759
3	....	.10B	....	.10B	.11	.195	....	759
4	Exchange Closed; Independence Day							
7	.11	.11	.11	.11	.10	.185	11	770
8	.09	.09	.09	.09	.07	.144	3	770
9	.08	.10	.08	.10	.10	.181	80	820
10	.11	.11	.10	.10	.10	.171	17	820
11	....	....	.09A	.10N	.08	.183	....	820
14	.07@.08	.08	.07	.08	.08	.196	119	916
15	.08	.09B	.08	.08	.09	.208	5	916
16	.08	.10	.08	.09	.09	.199	47	844
17	.08	.09	.08	.09	.09	.195	30	864
18	....	....	....	.09N	.09	.209	25	864
21	.10	.11	.10	.11	.10	.215	62	882
22	.09	.09	.07	.09	.09	.182	16	828
23	.06	.06	.06	.06	.06	.129	8	833
24	.05	.05	.05	.05	.05	.102	170	971
25	.05	.05	.04	.04	.05	.105	63	980
28	....	....	....	.05N	.04	.081	2	982
29	....	....	....	.04N	.05	.104	1	981
30	.06	.06	.06	.06	.06	.118	2	983
31	.07	.08	.07	.07	.06	.154	39	996

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.08	.08	.06A	.06A	.06	.135	12	1006
4	....	....	....	.06N	.06	.146	....	1006
5	.05	.05	.05	.05	.05	.111	2	1006
6	.05	.05	.05	.05	.04	.102	485	1279
7	.04	.05	.04	.05	.05	.117	35	1299
8	.06	.06	.06	.06	.06	.133	160	1449
11	.07	.07	.07	.07	.07	.147	74	1509
12	.09	.09	.08	.09	.09	.172	178	1551
13	.10	.13	.10	.13	.12	.238	350	1671
14	.12	.13	.11	.11	.11	.216	424	1983
15	.12	.13	.12	.12A	.11	.212	291	2153
18	.10	.11	.10	.11	.11	.222	81	2172
19	.13	.15	.12	.13	.13	.278	324	2356
20	.15	.16	.14	.14	.14	.307	404	2612
21	.14	.16	.14	.15	.14	.359	488	2907
22	.13	.13	.12	.12	.12	.311	248	2994
25	.13	.16	.13	.16	.15	.374	444	3286

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
DECEMBER 1986 9425 CALLS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.17	.19	.16	.19	.18	.440	285	3392
27	.17	.18	.15	.16	.15	.404	425	3416
28	.14	.21	.14	.19	.19	.474	555	3639
29	.20	.29	.20	.27	.27	.599	1727	3957

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.25	.30	.23	.23@.24	.22	.528	606	3308
3	.19	.20	.16	.20	.18	.430	415	3362
4	.21	.23	.18	.21	.20	.440	889	3724
5	.19	.20	.14	.17	.15	.344	297	3657
8	.12	.16	.12	.13	.13	.280	785	3939
9	.16	.16	.14	.14	.14	.312	521	4081
10	.15	.16	.14	.15	.15	.337	351	4239
11	.13	.13	.09	.10	.09	.209	1013	4076
12	.14	.14	.11	.11A	.10	.220	518	4161
15	.12	.14	.12	.12	.12	.269	592	4309
16	.11	.12	.10	.11	.11	.271	2229	5440
17	.10	.12	.10	.11	.11	.273	317	5462
18	.11	.13	.07	.07	.08	.179	1411	5192
19	.07	.08	.06	.08	.08	.181	769	5365
22	.09	.10	.08	.10	.09	.228	279	5184
23	.10	.11	.09	.09	.09	.234	904	5503
24	.10	.13	.10	.13	.13	.329	939	5906
25	.13	.15	.12	.12	.13	.316	593	6097
26	.11	.14	.09	.14	.14	.330	1807	6878
29	.09	.11	.09	.10	.10	.270	698	7603
30	.10	.12	.09	.12	.12	.328	839	7810

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.13	.15	.11	.12	.11	.340	1965	8689
2	.11	.11	.09	.10	.11	.318	1059	8851
3	.14	.19	.13	.18@.17	.18	.462	1347	8485
6	.18	.20	.18	.18	.19	.485	964	8372
7	.20	.20	.16	.20	.20	.516	978	8616
8	.17	.21	.16	.17	.17	.492	1822	8869
9	.17	.18	.16	.17	.17	.501	1133	9118
10	.17	.17	.13	.14	.14	.442	848	9482
13	.13	.14	.12	.13	.13	.415	345	9352
14	.13	.14	.10	.10	.10	.348	2125	8538
15	.10	.11	.09	.11	.11	.370	1166	8433
16	.11	.12	.09	.09	.08	.326	407	8215
17	.07	.07	.06	.06	.05	.245	992	8250
20	.04	.05	.04	.04	.04	.189	2337	8839
21	.05	.05	.05	.06	.05	.213	1114	9280
22	.05	.07	.04	.07	.06	.262	913	9317
23	.06	.08	.06	.07	.07	.301	1195	9430
24	.06	.06	.05	.05	.05	.256	843	10774
27	.05	.07	.05	.07	.06	.283	656	10363
28	.06	.07	.06	.06	.06	.280	723	9500
29	.05	.09	.05	.07	.07	.297	2271	10638
30	.12	.13	.10	.11	.10	.384	3340	10613
31	.12	.12	.09	.10	.09	.352	1430	10830

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.09	.11	.09	.10	.09	.358	2162	11430
4	.08	.09	.07	.08	.08	.336	2294	11390
5	.07	.08	.06	.06	.06	.303	2671	11979
6	.06	.06	.05	.06	.05	.252	1465	12723
7	.04	.04	.03	.03	.03	.165	2598	13134
10	.03	.03	.02	.03	.03	.122	1475	13662
11	.03	.03	.02	.03	.02	.124	347	13606
12	.03	.03	.02	.02	.02	.140	414	13703
13	.03	.03	.02	.02	.02	.135	507	13885
14	.02	.02	.02	.02	.02	.175	1491	13667
17	.02	.03	.02	.02	.02	.168	303	13672
18	.02	.02	.02	.02	.02	.136	723	13634
19	.02	.03	.02	.03	.03	.250	774	13782
20	.03	.04	.02	.03@.02	.02	.216	790	13581
21	.03	.04	.02	.03	.02	.206	990	13795
24	.02	.03	.02	.02	.02	.197	150	13664
25	.03	.03	.02	.02	.02	.143	481	13583
26	.02	.02	.02	.02	.02	.135	277	13490
27	Exchange Closed; Thanksgiving Day							
28	.01	.01	.01	.01	.01	.076	32	13429

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.01	.01	.01	.01	.028	507	13543
2	.01	.01	.01	.01	.01	.036	279	13700
3	.01	.01	CAB	.01	.01	.028	221	13686
4	.01	.01	.01	.01	.01	.037	188	13614
5	.01	.01	CAB	CAB	CAB	.012	185	13690

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9425 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.01	.01	CAB	CAB	CAB	.003	106	13596
9..	CAB	CAB	CAB	CAB	CAB	.001	32	13538
10..	.01	.01	.01	.01	....	.000	117	13485
11..	CAB	CAB	CAB	CAB	CAB	.000	....	13486
12..	CAB	CAB	CAB	CAB	CAB	.000	1	13485

DECEMBER 1986 9450 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	.04	.04	.04	.04	.03	.039	10	10
16..	....	....	....	.03N	.03	.028	....	10
19..	....	....	....	.03N	.03	.027	....	10
20..	....	....	....	.03N	.03	.034	....	10
21..	....	....	....	.03N	.03	.036	....	10
22..	....	....	....	.03N	.03	.035	....	10
23..	....	....	....	.03N	.03	.038	....	10
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.03N	.03	.047	....	10
28..	....	....	....	.03N	.03	.036	....	10
29..	....	....	....	.03N	.02	.024	....	10
30..	....	....	....	.02N	.02	.022	....	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.02N	.02	.012	....	10
3..	....	....	....	.02N	.02	.017	....	10
4..	....	....	....	.02N	.02	.014	....	10
5..	....	....	....	.02N	.02	.017	....	10
6..	....	....	....	.02N	.02	.037	....	10
9..	....	....	....	.02N	.02	.025	....	10
10..	....	....	....	.02N	.01	.029	....	10
11..	....	....	....	.01N	.01	.032	....	10
12..	....	....	....	.01N	.01	.039	....	10
13..	.02	.02	.02	.02	.01	.070	5	15
16..	....	....	....	.01N	.01	.075	....	15
17..	.05	.05	.05	.05	.04	.084	15	30
18..	....	....	....	.04N	.04	.088	....	30
19..	....	....	....	.04N	.04	.071	....	30
20..	....	....	....	.04N	.04	.080	....	30
23..	.04	.04	.04	.04	.04	.082	5	35
24..	....	....	....	.04N	.04	.088	....	35
25..	....	....	....	.04N	.04	.094	....	35
26..	....	....	....	.04N	.04	.096	....	35
27..	....	....	....	.04N	.05	.107	....	35
30..	....	....	....	.05N	.05	.110	....	35

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.06	.06	.05	.05	.05	.107	1005	1020
2..	....	....	....	.05N	.05	.106	100	1020
3..	....	....	....	.05N	.06	.129	....	1020
4..	Exchange Closed; Independence Day							
7..	.06	.06	.06	.06	.06	.120	2	1022
8..	....	....	....	.06N	.05	.090	3	1024
9..	.06	.07	.06	.07	.06	.116	4	1027
10..	....	....	....	.06N	.06	.109	5	1032
11..	....	....	....	.06N	.05	.116	....	1032
14..	.05	.05	.05	.05	.05	.124	50	1082
15..	....	....	....	.05N	.05	.132	....	1082
16..	.06	.06	.06	.06	.05	.124	6	1083
17..	....	....	....	.05N	.05	.120	....	1083
18..	....	....	....	.05N	.05	.129	....	1083
21..	.06	.07	.05	.06	.06	.132	31	1089
22..	.05	.05	.05	.05	.05	.107	10	1084
23..	....	....	.04A	.04A	.04	.070	1	1085
24..	.04	.04	.02	.02	.03	.053	165	1238
25..	....	.04B	....	.03N	.03	.054	....	1238
28..	.03	.03	.03	.03	.02	.039	5	1241
29..	.03	.03	.03	.03	.02	.052	15	1241
30..	....	....	....	.02N	.03	.059	....	1246
31..	.03	.03	.03	.03	.03	.081	15	1246

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.03N	.03	.066	....	1246
4..	.02	.02	.02	.02	.03	.073	100	1247
5..	....	....	....	.03N	.02	.051	....	1247
6..	....	....	....	.02N	.02	.046	....	1247
7..	....	....	....	.02N	.02	.053	....	1247
8..	....	....	....	.02N	.03	.061	....	1247
11..	....	....	....	.03N	.03	.068	....	1247
12..	....	.04B	....	.04B	.05	.082	....	1247
13..	.06	.08	.06	.08	.07	.123	35	1271
14..	.07	.07	.06	.06	.06	.109	331	1518
15..	.07	.07	.07	.07	.06	.105	10	1518

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9450 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.06	.06	.06	.06	.06	.109	69	1572
19..	.06	.09	.08	.09	.08	.144	73	1572
20..	.08	.09	.07	.08	.08	.161	277	1704
21..	.08	.09	.07	.08A	.07	.194	659	1945
22..	.06	.07	.05	.06	.06	.156	115	2019
25..	.07	.08	.07	.08	.07	.195	383	2214
26..	.09	.10	.09	.10	.09	.243	422	2511
27..	.09	.09	.07	.07	.08	.214	421	2634
28..	.07	.11	.07	.10	.09	.266	996	3016
29..	.12	.17	.12	.16	.15	.376	2176	3280

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.15	.17	.12	.12	.12	.309	1035	3478
3..	.11	.11	.09	.10	.10	.232	1370	4265
4..	.12	.14	.10	.12	.11	.244	1601	4771
5..	.11	.11	.08	.09	.08	.176	827	4684
8..	.07	.09	.07	.07	.07	.135	488	4572
9..	.08	.09	.07	.07	.07	.159	753	4822
10..	.08	.09	.07	.09	.08	.179	562	5123
11..	.07	.07	.05	.05	.05	.097	526	5368
12..	.07	.08	.05	.07	.06	.104	1345	5775
15..	.07	.08	.06	.07	.07	.137	392	5968
16..	.06	.06	.05	.06	.06	.139	3004	7177
17..	.06	.06	.05	.05	.06	.141	377	7085
18..	.07	.07	.03	.03	.04	.083	471	7089
19..	.03	.04	.03	.04	.04	.085	54	7053
22..	.04	.05	.04	.05	.05	.113	127	7100
23..	.06	.06	.05	.05	.05	.117	45	7113
24..	.06	.07	.06	.07	.07	.182	132	7181
25..	.07	.07	.06	.06	.07	.174	417	7395
26..	.04	.07	.04	.07	.07	.185	992	7832
29..	.05	.05	.04	.05	.05	.141	411	7978
30..	.05	.05	.05	.05	.06	.161	399	7986

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.05	.06	.06	.188	501	7840
2..	.05	.05	.05	.05	.05	.172	707	8269
3..	.08	.09	.06	.09	.09	.284	701	8596
6..	.10	.10	.09	.09	.09	.299	1120	9106
7..	.09	.10	.08	.09@.10	.09	.324	1102	9439
8..	.08	.10	.07	.09	.08	.300	1413	9301
9..	.08	.09	.07	.08	.08	.304	918	9630
10..	.08	.08	.06	.06	.06	.252	1179	10120
13..	.06	.06	.05	.06	.06	.226	392	10200
14..	.06	.06	.04	.04	.04	.174	386	10246
15..	.04	.05	.04	.05	.04	.189	605	10209
16..	.05	.05	.04	.04	.03	.155	574	10164
17..	.03	.03	.02	.02	.02	.103	1828	10850
20..	.02	.02	.01	.02	.02	.070	191	10863
21..	.02	.02	.02	.02	.02	.081	315	10721
22..	.02	.03	.02	.03	.02	.106	449	10842
23..	.03	.03	.03	.03	.03	.127	979	11411
24..	.02	.02	.02	.02	.02	.099	359	11328
27..	.02	.02	.02	.02	.02	.110	212	11349
28..	.03	.03	.02	.02	.02	.106	17	11344
29..	.02	.03	.02	.03	.03	.115	931	11709
30..	.04	.05	.04	.04	.04	.167	2016	11605
31..	.04	.04	.03	.03	.03	.145	1007	11089

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.04	.04	.03	.03	.03	.144	758	11273
4..	.03	.03	.02	.03	.03	.129	127	11277
5..	.02	.03	.02	.02	.02	.108	1015	11395
6..	.02	.02	.02	.02	.02	.082	403	11229
7..	.01	.01	.01	.01	.01	.043	195	11282
10..	.01	.01	.01	.01	.01	.027	571	11500
11..	....	....	....	.01N	.01	.027	23	11513
12..	.01	.01	.01	.01	.01	.030	8	11406
13..	.01	.01	.01	.01	.01	.028	25	11393
14..	.01	.01	.01	.01	.01	.038	3	11393
17..	....	....	....	.01N	....	.032	2	11347
18..	.01	.01	CAB	CAB	CAB	.022	13	11310
19..	CAB	CAB	CAB	CAB	.01	.053	2	11308
20..	CAB	CAB	CAB	CAB	CAB	.038	4	11286
21..	CAB	CAB	CAB	CAB	CAB	.032	....	11286
24..	.01	.01	CAB	CAB	CAB	.024	180	11221
25..	CAB	CAB	CAB	CAB	CAB	.013	5	11209
26..	CAB	CAB	CAB	CAB	CAB	.010	....	11084
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.003	4	11080

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9450 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	11110
2..	CAB	CAB	CAB	CAB	CAB	.000	....	11110
3..	CAB	CAB	CAB	CAB	CAB	.000	....	11110
4..	CAB	CAB	CAB	CAB	CAB	.000	36	11082
5..	CAB	CAB	CAB	CAB	CAB	.000	....	11072
8..	.01	.01	.01	.01	....	.000	....	11057
9..	CAB	CAB	CAB	CAB	CAB	.000	1	11033
10..	CAB	CAB	CAB	CAB	CAB	.000	....	11014
11..	CAB	CAB	CAB	CAB	CAB	.000	....	11014
12..	CAB	CAB	CAB	CAB	CAB	.000	13	11001

DECEMBER 1986 9475 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.03	.03	.02	.02	.02	.058	....	....
23..	....	....	....	.02N	.02	.035	10	10
24..	....	....	....	.02N	.02	.025	....	10
25..	....	....	....	.02N	.02	.025	....	10
28..	....	....	....	.02N	.01	.017	....	10
29..	....	....	....	.01N	.01	.023	....	10
30..	....	....	....	.01N	.01	.026	....	10
31..	....	....	....	.01N	.01	.037	....	10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.030	....	10
4..	....	....	....	.01N	.01	.032	....	10
5..	....	....	....	.01N	.01	.021	....	10
6..	....	....	....	.01N	.01	.018	....	10
7..	....	....	....	.01N	.01	.021	....	10
8..	....	....	....	.01N	.01	.024	....	10
11..	....	....	....	.01N	.01	.026	....	10
12..	....	....	....	.01N	.02	.033	....	10
13..	....	....	....	.02N	.03	.054	....	10
14..	....	....	....	.03N	.03	.047	....	10
15..	....	....	....	.03N	.03	.044	....	10
18..	....	....	....	.03N	.03	.045	....	10
19..	.04	.04	.04	.04	.04	.062	250	260
20..	....	.05B	....	.04N	.04	.070	100	360
21..	.04	.04	.04	.04	.03	.086	40	400
22..	....	....	....	.03N	.03	.064	....	400
25..	....	....	....	.03N	.03	.081	....	400
26..	.04	.04	.04	.04	.04	.107	1	401
27..	.04	.04	.04	.04	.04	.089	31	402
28..	.05	.05	.05	.05	.05	.118	68	463
29..	.03	.09	.03	.09	.08	.190	259	704

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.07	.09	.07	.07	.07	.143	392	941
3..	.05	.05	.04	.05	.05	.099	329	1172
4..	.06	.07	.05	.06	.06	.109	417	1385
5..	.06	.06	.05	.05	.05	.072	180	1521
8..	.03	.04	.03	.04	.04	.052	224	1608
9..	.04	.04	.04	.04	.04	.066	31	1629
10..	.04	.04	.04	.04	.04	.078	53	1629
11..	.03	.04	.02	.03	.03	.036	78	1620
12..	.03	.07B	.03	.04	.04	.041	118	1641
15..	.04	.04	.04	.04	.04	.057	92	1733
16..	.03	.04	.03	.03	.03	.059	212	1769
17..	....	....	....	.03N	.03	.060	12	1755
18..	.03	.03	.02	.02	.02	.032	40	1779
19..	....	....	....	.02N	.02	.033	....	1779
22..	.02	.02	.02	.02	.02	.047	23	1763
23..	.03	.03	.03	.03	.03	.049	6	1766
24..	.03	.03	.03	.03	.04	.086	546	2220
25..	.04	.04	.04	.04	.04	.061	17	2248
26..	.03	.04	.03	.04	.04	.087	101	2348
29..	....	....	.03A	.04N	.03	.062	....	2348
30..	....	....	....	.03N	.03	.084	....	2338

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.03	.02	.03	.03	.088	431	2152
2..	....	....	....	.03N	.03	.078	60	2124
3..	.03	.04	.03	.04	.04	.147	506	2490
6..	.04	.04	.04	.04	.04	.154	317	2753
7..	.04	.05	.03	.05	.04	.170	261	2913
8..	.03	.05	.03	.04A	.04	.151	492	3012
9..	.03	.03	.03	.03	.04	.152	187	2883
10..	.03	.03	.02	.02	.03	.117	151	2861
13..	....	....	....	.03N	.03	.098	12	2858
14..	.02	.02	.02	.02	.02	.069	82	2866

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9475 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	.02	.02	.02	.02	.02	.076	363	2534
16..	.02	.02	.02	.02	.01	.057	49	2529
17..	.01	.01	.01	.01	.01	.033	635	2438
20..	....	....	....	.01N	.01	.019	34	2440
21..	....	....	....	.01N	.01	.023	20	2445
22..	.01	.01	.01	.01	.01	.031	50	2445
23..	....	....	....	.01N	.01	.039	....	2445
24..	.01	.01	.01	.01	.01	.027	1	2446
27..	....	....	....	.01N	.01	.030	1	2447
28..	....	....	....	.01N	.01	.028	....	2447
29..	.01	.01	.01	.01	.01	.031	50	2446
30..	.01	.02	.01	.01	.01	.050	107	2393
31..	.02	.02	.01	.01	.01	.041	436	2621

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.039	35	2640
4..	.01	.01	.01	.01	.01	.033	319	2767
5..	.01	.01	.01	.01	.01	.025	100	2843
6..	....	....	....	.01N	.01	.017	....	2843
7..	....	....	....	.01N	....	.007	....	2840
10..	CAB	CAB	CAB	CAB	CAB	.003	....	2840
11..	CAB	CAB	CAB	CAB	CAB	.003	....	2840
12..	CAB	CAB	CAB	CAB	CAB	.003	....	2840
13..	CAB	CAB	CAB	CAB	CAB	.003	....	2840
14..	CAB	CAB	CAB	CAB	CAB	.004	....	2840
17..	CAB	CAB	CAB	CAB	CAB	.003	....	2823
18..	CAB	CAB	CAB	CAB	CAB	.001	....	2823
19..	CAB	CAB	CAB	CAB	CAB	.005	....	2823
20..	CAB	CAB	CAB	CAB	CAB	.003	....	2823
21..	CAB	CAB	CAB	CAB	CAB	.002	....	2823
24..	CAB	CAB	CAB	CAB	CAB	.001	....	2823
25..	CAB	CAB	CAB	CAB	CAB	.000	....	2818
26..	CAB	CAB	CAB	CAB	CAB	.000	....	2818
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2818

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	65	2753
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2753
3..	CAB	CAB	CAB	CAB	CAB	.000	90	2663
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2663
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2663
8..	CAB	CAB	CAB	CAB	CAB	.000	....	2663
9..	CAB	CAB	CAB	CAB	CAB	.000	....	2663
10..	CAB	CAB	CAB	CAB	CAB	.000	....	2663
11..	CAB	CAB	CAB	CAB	CAB	.000	....	2663
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2663

DECEMBER 1986 9500 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	.02	.02	.02	.02	.02	.037	100	100
27..	....	....	....	.02N	.02	.029	....	100
28..	....	....	....	.02N	.02	.041	....	100
29..	.03	.03	.03	.03	.03	.075	60	160

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.04	.04	.04	.04	.03	.051	20	180
3..	.02	.02	.02	.02	.03	.033	5	180
4..	....	....	....	.03N	.03	.038	....	180
5..	....	....	....	.03N	.02	.023	....	180
8..	....	....	....	.02N	.02	.016	....	180
9..	....	....	....	.02N	.02	.022	....	180
10..	.02	.03	.02	.03	.02	.027	14	187
11..	....	....	....	.02N	.01	.011	....	187
12..	....	....	....	.01N	.02	.013	....	187
15..	.02	.03	.02	.03	.02	.020	30	217
16..	....	....	....	.02N	.02	.021	....	217
17..	.01	.01	.01	.01	.02	.021	15	229
18..	....	....	....	.02N	.01	.010	....	22[illegible]
19..	.01	.01	.01	.01	.01	.010	45	273
22..	.01	.01	.01	.01	.01	.016	10	283
23..	....	....	....	.01N	.01	.017	....	283
24..	.02	.02	.02	.02	.02	.033	22	296
25..	....	....	....	.02N	.02	.031	2	298
26..	.02	.02	.02	.02	.02	.035	7	302
29..	....	....	....	.02N	.02	.022	....	302
30..	....	....	....	.02N	.02	.032	....	302

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9500 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.034	....	302
2..	.01	.01	.01	.01	.01	.029	99	367
3..	.02	.02	.01	.02	.02	.063	91	376
6..	....	....	....	.02N	.01	.066	10	367
7..	....	....	....	.01N	.02	.073	1	368
8..	....	....	....	.02N	.02	.062	....	368
9..	....	....	....	.02N	.02	.062	....	368
10..	.01	.01	.01	.01	.01	.043	2	368
13..	....	....	....	.01N	.01	.034	....	368
14..	....	....	....	.01N	.01	.021	....	368
15..	....	....	....	.01N	.01	.023	....	368
16..	....	....	....	.01N	....	.016	....	368
17..	CAB	CAB	CAB	CAB	CAB	.008	....	368
20..	CAB	CAB	CAB	CAB	CAB	.003	....	368
21..	CAB	CAB	CAB	CAB	CAB	.004	....	368
22..	CAB	CAB	CAB	CAB	CAB	.006	....	368
23..	CAB	CAB	CAB	CAB	CAB	.008	....	368
24..	CAB	CAB	CAB	CAB	CAB	.005	....	368
27..	CAB	CAB	CAB	CAB	CAB	.005	....	368
28..	CAB	CAB	CAB	CAB	CAB	.005	....	368
29..	CAB	CAB	CAB	CAB	CAB	.005	....	368
30..	CAB	CAB	CAB	CAB	CAB	.010	....	368
31..	CAB	CAB	CAB	CAB	CAB	.008	....	368

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.007	....	368
4..	CAB	CAB	CAB	CAB	CAB	.005	....	368
5..	CAB	CAB	CAB	CAB	CAB	.003	....	368
6..	CAB	CAB	CAB	CAB	CAB	.002	....	368
7..	CAB	CAB	CAB	CAB	CAB	.000	....	368
10..	CAB	CAB	CAB	CAB	CAB	.000	....	368
11..	CAB	CAB	CAB	CAB	CAB	.000	....	368
12..	CAB	CAB	CAB	CAB	CAB	.000	....	368
13..	CAB	CAB	CAB	CAB	CAB	.000	....	368
14..	CAB	CAB	CAB	CAB	CAB	.000	....	368
17..	CAB	CAB	CAB	CAB	CAB	.000	....	368
18..	CAB	CAB	CAB	CAB	CAB	.000	....	368
19..	CAB	CAB	CAB	CAB	CAB	.000	....	368
20..	CAB	CAB	CAB	CAB	CAB	.000	....	368
21..	CAB	CAB	CAB	CAB	CAB	.000	....	368
24..	CAB	CAB	CAB	CAB	CAB	.000	....	368
25..	CAB	CAB	CAB	CAB	CAB	.000	....	368
26..	CAB	CAB	CAB	CAB	CAB	.000	....	368
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	368

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	368
2..	CAB	CAB	CAB	CAB	CAB	.000	....	368
3..	CAB	CAB	CAB	CAB	CAB	.000	10	358
4..	CAB	CAB	CAB	CAB	CAB	.000	....	358
5..	CAB	CAB	CAB	CAB	CAB	.000	....	358
8..	CAB	CAB	CAB	CAB	CAB	.000	....	358
9..	CAB	CAB	CAB	CAB	CAB	.000	....	358
10..	CAB	CAB	CAB	CAB	CAB	.000	....	358
11..	CAB	CAB	CAB	CAB	CAB	.000	....	358
12..	CAB	CAB	CAB	CAB	CAB	.000	....	358

DECEMBER 1986 9525 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	.01	.01	.01	.01	.01	.007	1	1
28..	....	....	....	.01N	.01	.010	....	1
29..	....	....	....	.01N	.01	.022	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.01N	.01	.014	....	1
3..	....	....	....	.01N	.01	.008	....	1
4..	....	....	....	.01N	.01	.010	....	1
5..	....	....	....	.01N	.01	.006	....	1
8..	....	....	....	.01N	.01	.004	....	1
9..	....	....	....	.01N	.01	.005	....	1
10..	....	....	....	.01N	.01	.007	....	1
11..	....	....	....	.01N	....	.002	....	1
12..	CAB	CAB	CAB	CAB	CAB	.003	....	1
15..	CAB	CAB	CAB	CAB	CAB	.005	....	1
16..	CAB	CAB	CAB	CAB	CAB	.006	....	1
17..	CAB	CAB	CAB	CAB	CAB	.006	....	1
18..	CAB	CAB	CAB	CAB	CAB	.002	....	1
19..	CAB	CAB	CAB	CAB	CAB	.002	....	1
22..	CAB	CAB	CAB	CAB	CAB	.004	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

DECEMBER 1986 9525 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	CAB	CAB	CAB	CAB	CAB	.005	....	1
24..	CAB	CAB	CAB	CAB	CAB	.011	....	1
25..	CAB	CAB	CAB	CAB	CAB	.010	....	1
26..	CAB	CAB	CAB	CAB	CAB	.011	....	1
29..	CAB	CAB	CAB	CAB	CAB	.006	....	1
30..	CAB	CAB	CAB	CAB	CAB	.010	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.011	....	1
2..	CAB	CAB	CAB	CAB	CAB	.009	....	1
3..	.01	.01	.01	.01	....	.022	1	2
6..	CAB	CAB	CAB	CAB	CAB	.023	....	2
7..	CAB	CAB	CAB	CAB	CAB	.026	....	1
8..	CAB	CAB	CAB	CAB	CAB	.020	....	1
9..	CAB	CAB	CAB	CAB	CAB	.020	....	1
10..	CAB	CAB	CAB	CAB	CAB	.012	....	1
13..	CAB	CAB	CAB	CAB	CAB	.009	....	1
14..	CAB	CAB	CAB	CAB	CAB	.005	....	1
15..	CAB	CAB	CAB	CAB	CAB	.005	....	1
16..	CAB	CAB	CAB	CAB	CAB	.003	....	1
17..	CAB	CAB	CAB	CAB	CAB	.001	....	1
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1
22..	CAB	CAB	CAB	CAB	CAB	.001	....	1
23..	CAB	CAB	CAB	CAB	CAB	.001	....	1
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1
30..	CAB	CAB	CAB	CAB	CAB	.001	....	1
31..	CAB	CAB	CAB	CAB	CAB	.001	....	1

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	1
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1

MARCH 1987 9250 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.75	.75	.75	.75	.75	.617	5	5
5..	....	....	....	.75N	.81	.675	3	8
6..	....	....	....	.81N	.79	.663	....	8
7..	....	....	....	.79N	.79	.660	....	8
8..	....	.80B	....	.80B	.84	.686	....	8
9..	....	....	.78A	.78A	.74	.622	....	8
12..	....	....	.73A	.73A	.69	.593	....	8
13..	....	....	.68A	.68A	.74	.621	....	8
14..	....	.75B	.71A	.71A	.70	.594	....	8
15..	....	....	....	.70N	.63	.545	....	8
16..	....	..	.61A	.61A	.55	.486	....	8
19..	....	.57B	....	.57B	.54	.474	....	8

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9250 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	.54N	.57	.498	....	8
21..	....	.58B	....	.58B	.59	.509	....	8
22..	....	....	....	.59N	.60	.516	....	8
23..	.59	.61B	.59	.59	.62	.534	8	8
26..	Exchange Closed: Memorial Day							
27..	.67	.68	.66A	.68	.67	.577	41	49
28..	....	....	....	.67N	.61	.531	3	52
29..	....	....	.60A	.60A	.56	.484	....	52
30..	....	....	....	.56N	.54	.469	....	52

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.54N	.46	.393	....	52
3..	....	....	....	.48N	.51	.436	....	52
4..	....	....	.48A	.48A	.47	.395	....	52
5..	.50	.50	.50	.50	.48	.408	230	261
6..	....	.54B	....	.54B	.59	.509	....	261
9..	....	.60B	.54A	.54A	.53	.454	....	261
10..	....	....	.52A	.52A	.54	.462	....	261
11..	.57	.57	.57	.57	.54	.476	50	286
12..	....	.57B	....	.57B	.58	.499	....	286
13..	.63	.70	.63	.70	.71	.586	225	347
16..	....	....	....	.71N	.71	.589	25	372
17..	....	....	....	.71N	.74	.614	....	372
18..	....	.76B	....	.74N	.76	.627	....	372
19..	....	....	....	.76N	.73	.600	....	372
20..	....	....	.70A	.73N	.75	.626	....	372
23..	.76	.76	.76	.76	.76	.637	10	382
24..	....	....	....	.76N	.78	.653	....	382
25..	....	.80B	....	.80B	.80	.670	....	382
26..	....	....	....	.80N	.82	.680	....	382
27..	....	.83B	....	.83B	.87	.702	....	382
30..	....	....	....	.87N	.88	.713	....	382

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.89B	....	.88N	.88	.714	....	382
2..	....	....	....	.88N	.88	.714	....	382
3..	.94	.95	.93	.93	.95	.748	26	408
4..	Exchange Closed: Independence Day							
7..	.98	.98	.96A	.96A	.95	.748	12	420
8..	....	....	.87A	.87A	.85	.705	....	420
9..	....	....	....	.85N	.95	.751	....	420
10..	....	....	....	.95N	.93	.743	....	420
11..	....	....	....	.93N	.91	.765	....	420
14..	....	....	....	.91N	.97	.790	....	420
15..	....	....	....	.97N	1.01	.808	....	420
16..	....	....	....	1.01N	1.01	.816	....	420
17..	....	....	....	1.01N	1.01	.820	....	420
18..	....	....	....	1.01N	1.06	.836	....	420
21..	....	1.07B	....	1.07B	1.08	.851	....	420
22..	....	....	....	1.08N	1.05	.839	....	420
23..	....	....	....	1.05N	.94	.801	....	420
24..	....	.95B	....	.95B	.89	.781	....	420
25..	....	....	....	.89N	.91	.795	....	420
28..	....	....	....	.91N	.87	.776	....	420
29..	....	....	....	.87N	.94	.822	....	420
30..	....	.95B	....	.95B	.99	.845	..	420
31..	1.01	1.02B	1.01	1.01	1.08	.879	2	418

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.08N	1.05	.874	....	418
4..	....	....	....	1.05N	1.09	.894	....	418
5..	....	....	1.07A	1.07A	1.01	.874	....	418
6..	....	....	....	1.01N	1.00	.873	....	418
7..	....	....	....	1.00N	1.04	.895	....	418
8..	....	1.05B	....	1.05B	1.08	.911	....	418
11..	1.12	1.12	1.12	1.12	1.13	.928	11	407
12..	1.18	1.19B	1.18	1.18	1.19	.941	13	406
13..	....	1.21B	....	1.21B	1.29	.958	....	406
14..	....	....	1.26A	1.26A	1.24	.951	....	406
15..	....	1.25B	....	1.25B	1.25	.955	....	406
18..	1.22	1.22	1.22	1.22	1.28	.961	1	405
19..	1.32	1.34	1.32	1.34	1.37	.974	63	384
20..	....	1.39B	....	1.39B	1.40	.980	....	384
21..	....	1.48B	....	1.48B	1.49	.988	....	384
22..	....	....	1.48A	1.48A	1.44	.987	....	384
25..	....	....	....	1.44N	1.53	.993	....	354
26..	....	1.58B	....	1.58B	1.63	.996	....	354
27..	....	1.66B	1.62A	1.62A	1.57	.995	....	354
28..	....	1.58B	....	1.58B	1.64	.996	....	354
29..	....	....	....	1.64N	1.77	.998	....	354

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9250 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	1.75	1.75	1.75	1.75	1.69	.997	8	351
3..	....	....	....	1.69N	1.57	.994	....	331
4..	....	1.64B	....	1.64B	1.59	.994	....	331
5..	....	....	1.45A	1.46A	1.43	.986	....	331
8..	....	....	1.32A	1.32A	1.31	.976	....	331
9..	....	1.36B	....	1.36B	1.35	.977	....	331
10..	....	1.40B	....	1.40B	1.39	.978	....	331
11..	....	....	1.25A	1.25A	1.21	.955	....	331
12..	....	....	....	1.21N	1.27	.954	....	331
15..	....	....	....	1.27N	1.32	.963	....	331
16..	....	....	1.29A	1.29A	1.31	.960	....	331
17..	....	....	1.29A	1.29A	1.30	.957	....	331
18..	....	1.32B	....	1.32B	1.16	.930	....	331
19..	....	....	....	1.16N	1.18	.929	....	331
22..	....	....	....	1.18N	1.25	.943	....	331
23..	....	1.27B	....	1.27B	1.26	.943	....	331
24..	....	....	....	1.26N	1.42	.963	....	331
25..	....	....	....	1.42N	1.42	.962	....	331
26..	....	....	1.39A	1.39A	1.43	.962	....	331
29..	....	....	1.38A	1.38A	1.33	.952	....	331
30..	....	....	....	1.33N	1.40	.961	....	331

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.42B	....	1.40N	1.40	.963	....	331
2..	....	....	....	1.40N	1.38	.962	....	331
3..	....	1.53B	....	1.53B	1.60	.980	....	331
6..	....	1.62B	....	1.62B	1.63	.983	....	331
7..	....	1.64B	....	1.64B	1.67	.986	....	331
8..	....	....	....	1.67N	1.64	.986	....	331
9..	....	....	....	1.64N	1.65	.987	....	331
10..	....	....	....	1.65N	1.58	.985	....	331
13..	....	....	....	1.58N	1.56	.985	....	331
14..	....	....	....	1.56N	1.48	.981	....	331
15..	....	....	....	1.48N	1.49	.982	....	331
16..	....	....	....	1.49N	1.44	.980	....	331
17..	....	....	1.42A	1.42A	1.34	.974	....	331
20..	....	....	....	1.34N	1.30	.973	....	331
21..	....	....	....	1.30N	1.35	.978	....	331
22..	....	....	....	1.35N	1.44	.985	....	331
23..	....	....	....	1.44N	1.47	.987	....	331
24..	....	....	....	1.47N	1.41	.985	....	331
27..	....	....	....	1.41N	1.47	.989	....	331
28..	....	....	....	1.47N	1.48	.990	....	331
29..	....	....	1.47A	1.48N	1.52	.991	....	331
30..	....	1.62B	....	1.62B	1.62	.994	....	331
31..	1.67	1.67	1.67	1.67	1.60	.994	5	328

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.60N	1.61	.994	1	328
4..	1.60	1.60	1.58	1.58	1.58	.994	4	328
5..	....	....	1.57A	1.57A	1.56	.993	....	328
6..	....	....	....	1.56N	1.52	.992	....	328
7..	....	....	1.50A	1.50A	1.42	.989	....	328
10..	....	....	1.40A	1.40A	1.38	.987	....	328
11..	....	....	....	1.38N	1.39	.988	....	328
12..	....	1.41B	....	1.41B	1.43	.991	....	328
13..	....	....	....	1.43N	1.45	.992	....	328
14..	....	....	....	1.45N	1.50	.994	....	328
17..	....	....	....	1.50N	1.53	.996	....	328
18..	....	....	....	1.53N	1.48	.995	....	328
19..	....	....	....	1.48N	1.62	.998	....	328
20..	....	....	....	1.62N	1.60	.998	....	328
21..	....	....	1.58A	1.58A	1.61	.998	....	157
24..	....	....	....	1.61N	1.62	.999	....	157
25..	1.66	1.66	1.66	1.66	1.58	.999	15	157
26..	....	....	....	1.58N	1.60	.999	....	136
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	....	1.60N	1.57	.999	....	46

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.57N	1.52	.999	....	46
2..	....	....	....	1.52N	1.58	.999	....	46
3..	....	....	....	1.58N	1.58	.999	....	46
4..	....	....	....	1.58N	1.64	.999	....	39
5..	....	1.65B	1.59A	1.59A	1.52	.999	....	39
8..	....	1.53B	....	1.53B	1.53	.999	....	39
9..	....	1.54B	....	1.54B	1.53	.999	....	39
10..	....	....	....	1.53N	1.53	.999	....	39
11..	....	....	....	1.53N	1.44	.998	....	39
12..	....	....	....	1.44N	1.44	.998	....	39
15..	....	....	....	1.44N	1.40	.998	....	39
16..	....	....	....	1.40N	1.40	.998	....	39

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9250 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	....	1.40N	1.43	.998	....	39
18..	....	1.46B	....	1.46B	1.44	.999	....	39
19..	....	....	....	1.44N	1.44	.999	....	39
22..	....	....	1.40A	1.40A	1.43	.999	....	39
23..	....	....	....	1.43N	1.44	.999	....	39
24..	....	....	....	1.44N	1.46	.999	....	39
25..	Exchange Closed; Christmas							
26..	....	....	....	1.46N	1.47	.999	...	39
29..	....	....	....	1.47N	1.40	.999	....	39
30..	....	....	...	1.40N	1.36	.999	....	39
31..	....	....	....	1.36N	1.39	.999	....	39

MARCH 1987 9275 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.38@.39	.39	.38	.39	.37	.326	....	....
6..	....	.40B	....	....	....	.423	80	80
9..	....	.46B	....	.40B	.41	.372	....	80
10..	.40	.40	.40	.40	.43	.380	10	90
11..	.41	.41	.41	.41	.43	.394	8	98
12..	....	.45B	....	.45B	.46	.417	....	98
13..	....	.53B	....	.53B	.57	.505	....	98
16..	....	....	....	.57N	.57	.509	....	98
17..	....	....	....	.57N	.62	.535	....	98
18..	....	....	....	.62N	.63	.548	....	98
19..	....	.65B	....	.63N	.59	.519	....	98
20..	....	....	.57A	.59N	.60	.545	....	98
23..	.60	.60	.58	.58	.61	.556	35	133
24..	....	....	....	.61N	.63	.572	3	136
25..	....	.65B	....	.65B	.65	.590	....	136
26..	....	....	....	.65N	.67	.600	....	136
27..	....	....	....	.67N	.71	.624	....	136
30..	....	.72B	....	.72B	.72	.634	....	136

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.73B	....	.73B	.72	.635	....	136
2..	....	....	....	.72N	72	.635	....	136
3..	....	...	....	.72N	.78	.672	....	136
4..	Exchange Closed; Independence Day							
7..	.79	.79	.79	.79	.78	.671	7	143
8..	....	....	...	.78N	.69	.622	....	143
9..	....	.77B	....	.77B	.78	.674	....	143
10..	....	....	....	.78N	.77	.664	....	143
11..	....	....	....	.77N	.75	.688	....	143
14..	....	....	....	.75N	.81	.715	....	143
15..	....	....	....	.81N	.84	.735	....	143
16..	....	....	....	.84N	84	742	....	143
17..	....	.85B	....	.85B	.84	.746	....	143
18..	....	....	....	.84N	.88	.765	....	143
21..	....	.89B	....	.89B	.90	.781	...	143
22..	....	....	.89A	.89A	.86	.765	....	143
23..	....	....	....	.86N	.76	.718	....	143
24..	.73	.78B	.73	.73	.73	.691	1	144
25..	....	...	....	.73N	.74	.708	....	144
28..	....	...	.72A	.72A	.71	.682	...	144
29..	....	....	....	.71N	.78	.736	....	144
30..	....	....	....	.78N	.82	.764	....	144
31..	....	.83B	....	.82N	.89	.809	....	144

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.89N	.86	.799	....	144
4..	....	....	....	.86N	.90	.825	....	144
5..	....	....	.89A	.89A	.83	.796	....	144
6..	....	....	....	.83N	.82	.793	....	144
7..	....	....	....	.82f.	.85	.822	....	144
8..	.86	.88	.87	.87	.89	.843	12	156
11..	.92	.92	.92	.92	.94	.869	10	156
12..	....	.96B	....	.96B	1.00	.889	5	156
13..	....	1.01B	....	1.01B	1.09	.917	....	156
14..	....	....	1.06A	1.06A	1.05	.905	....	156
15..	....	....	....	1.05N	1.06	.911	....	156
18..	....	....	....	1.06N	1.07	.920	....	156
19..	1.11	1.12	1.10	1.10	1.15	.944	38	131
20..	....	1.18B	....	1.18B	1.18	.954	4	126
21..	....	1.23B	....	1.23B	1.25	.970	....	130
22..	....	....	1.23A	1.23A	1.20	.968	....	130
25..	....	....	...	1.20N	1.28	.980	....	121
26..	....	1.33B	...	1.33B	1.38	.987	....	121
27..	....	1.41B	1.36A	1.36A	1.32	.985	....	121
28..	....	1.33B	....	1.33B	1.39	.989	....	121
29..	....	....	....	1.39N	1.52	.994	....	121

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9275 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	1.52N	1.44	.992	....	121
3..	1.36	1.36	1.36	1.36	1.32	.984	1	121
4..	....	1.39B	....	1.39B	1.34	.983	....	121
5..	....	....	....	1.34N	1.21	.966	....	121
8..	....	....	1.11A	1.11A	1.10	.946	....	121
9..	....	1.14B	....	1.14B	1.14	.948	....	121
10..	....	1.17B	....	1.17B	1.18	.951	....	121
11..	....	....	1.14A	1.14A	1.01	.910	....	121
12..	....	....	....	1.01N	1.06	.909	....	121
15..	....	....	....	1.06N	1.12	.925	....	121
16..	...	....	1.09A	1.09A	1.11	.921	....	121
17..	....	....	1.09A	1.09A	1.10	.917	....	121
18..	....	1.12B	....	1.12B	.95	.874	....	121
19..	....	....	....	.95N	.98	.873	....	121
22..	....	1.00B	....	1.00B	1.05	.895	....	121
23..	....	1.07B	....	1.07B	1.08	.896	....	121
24..	....	....	....	1.06N	1.20	.929	....	121
25..	....	....	....	1.20N	1.20	.927	....	121
26..	....	....	1.17A	1.17A	1.21	.928	....	121
29..	....	....	1.17A	1.17A	1.13	.911	....	121
30..	....	....	....	1.13N	1.18	.926	....	121

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.20B	....	1.18N	1.19	.929	....	121
2..	....	....	....	1.19N	1.17	.926	....	121
3..	....	1.27B	...	1.27B	1.35	.959	....	121
6..	....	....	....	1.35N	1.38	.964	....	121
7..	....	1.39B	....	1.39B	1.42	.969	....	121
8..	....	...	....	1.42N	1.39	.968	....	120
9..	....	....	....	1.39N	1.40	.971	....	120
10..	....	...	....	1.40N	1.33	.966	....	120
13..	....	....	....	1.33N	1.31	.966	....	120
14..	....	...	....	1.31N	1.23	.958	....	120
15..	....	....	....	1.23N	1.24	.960	....	120
16..	....	....	....	1.24N	1.19	.956	....	120
17..	....	....	1.18A	1.18A	1.12	.944	....	120
20..	....	....	....	1.12N	1.09	.940	....	120
21..	....	....	....	1.09N	1.13	.949	....	120
22..	....	...	....	1.13N	1.21	.964	....	120
23..	....	....	....	1.21N	1.23	.968	....	120
24..	....	....	..	1.23N	1.17	.962	....	120
27..	....	....	....	1.17N	1.23	.971	....	120
28..	....	....	....	1.23N	1.24	.973	....	120
29..	....	....	1.22A	1.24N	1.28	.977	....	120
30..	....	1.38B	....	1.38B	1.37	.984	....	120
31..	...	1.39B	....	1.37N	1.35	.983	....	120

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	...	...	...	1.35N	1.36	.984	....	120
4..	....	....	....	1.36N	1.33	.982	....	120
5..	....	....	1.31A	1.31A	1.31	.982	....	120
6..	....	....	....	1.31N	1.27	.979	....	120
7..	....	...	1.25A	1.25A	1.17	.970	....	120
10..	....	...	1.15A	1.15A	1.13	.967	....	120
11..	....	....	....	1.13N	1.14	.969	....	120
12..	....	...	....	1.14N	1.18	.974	....	120
13..	....	....	....	1.18N	1.20	.977	....	120
14..	....	....	....	1.20N	1.25	.982	....	120
17..	....	....	....	1.25N	1.28	.987	....	120
18..	....	....	....	1.28N	1.23	.985	....	120
19..	....	....	....	1.23N	1.37	.992	....	120
20..	....	....	....	1.37N	1.35	.993	....	36
21..	....	....	1.33A	33A	1.36	.994	....	36
24..	....	....	....	1.36N	1.37	.996	....	36
25..	....	....	....	1.37N	1.33	.995	....	36
26..	....	....	....	1.33N	1.35	.996	....	32
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.35N	1.32	996	....	32

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	1.32N	1.27	.995	....	32
2..	....	....	....	1.27N	1.33	.996	...	32
3..	....	....	....	1.33N	1.33	.996	....	32
4..	....	...	....	1.33N	1.39	.997	....	32
5..	....	1.40B	1.35A	1.35A	1.27	.995	....	32
8..	....	....	....	1.27N	1.28	.995	....	32
9..	....	1.29B	....	1.29B	1.28	.995	....	32
10..	....	....	....	1.28N	1.28	.995	....	32
11..	....	....	....	1.28N	1.19	.993	....	32
12..	....	....	....	1.19N	1.19	.993	....	32
15..	....	....	....	1.19N	1.15	.992	....	32
16..	....	....	....	1.15N	1.15	.992	....	32

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9275 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	....	1.15N	1.18	.994	....	32
18	....	....	....	1.18N	1.19	.994	....	32
19	....	....	....	1.19N	1.19	.995	....	32
22	....	....	1.15A	1.15A	1.18	.995	....	32
23	....	....	....	1.18N	1.19	.995	....	32
24	....	....	....	1.19N	1.21	.996	....	32
25	Exchange Closed; Christmas							
26	....	....	....	1.21N	1.22	.997	....	32
29	....	....	....	1.22N	1.15	.995	....	32
30	....	....	....	1.15N	1.11	.994	....	32
31	....	....	....	1.11N	1.14	.995	....	32

MARCH 1987 9300 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	.52	.52	.51	.51	.55	.588	85	85
15	....	....	....	.55N	.54	.574	....	75
16	....	.69B	....	.69B	.71	.644	....	75
17	....	....	.67A	.67A	.68	.613	....	75
18	....	....	....	.68N	.66	.592	....	75
21	....	....	.65A	.65A	.62	.561	....	75
22	.62	.63B	.62	.62	.55	.509	10	85
23	....	....	.52A	.52A	.51	.478	....	85
24	....	....	.45A	.45A	.44	.409	....	85
25	....	.46B	....	.46B	.42	.390	....	85
28	....	.44B	....	.44B	.50	.461	....	85
29	....	....	....	.50N	.49	.454	....	85
30	....	....	....	.49N	.51	.468	....	85

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.50A	.50A	.48	.444	....	85
2	....	....	....	.48N	.48	.447	....	85
5	.49	.51	.49	.51	.53	.509	105	190
6	....	....	....	.53N	.51	.495	....	190
7	....	....	....	.51N	.51	.492	....	190
8	....	....	....	.51N	.55	.523	....	190
9	....	....	.50A	.50A	.48	.450	....	190
12	....	....	.47A	.47A	.44	.418	....	190
13	....	.45B	....	.45B	.47	.445	....	190
14	.51	.51	.46A	.46A	.45	.417	52	237
15	....	....	....	.45N	.40	.369	....	213
16	....	....	.39A	.39A	.34	.318	....	213
19	....	.35B	....	.35B	.34	.306	....	213
20	....	....	....	.34N	.36	.329	....	213
21	.38	.38	.36	.36	.36	.339	160	308
22	....	....	....	.36N	.37	.343	....	308
23	.38	.39	.38	.39	.39	.358	57	308
26	Exchange Closed; Memorial Day							
27	.43	.43	.40A	.40A	.43	.398	20	328
28	....	....	....	.43N	.38	.354	....	308
29	....	....	....	.38N	.34	.310	....	308
30	....	....	.33A	.33A	.33	.296	....	308

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.26	.26	.26	.26	.27	.232	55	303
3	....	....	....	.27N	.31	.267	....	303
4	....	....	.28A	.28A	.28	.237	....	303
5	....	....	....	.28N	.29	.251	....	303
6	....	.31B	....	.31B	.37	.341	....	303
9	....	....	.32A	.32A	.32	.294	....	303
10	....	....	....	.32N	.33	.303	....	303
11	.34	.34	.32A	.34	.33	.317	50	353
12	....	.34B	....	.34B	.35	.340	....	353
13	.38	.43	.38	.43	.46	.424	225	578
16	....	.48B	....	.46N	.46	.428	25	603
17	....	.49B	....	.46N	.49	.454	....	603
18	....	....	....	.49N	.50	.466	....	603
19	....	....	....	.50N	.47	.437	....	603
20	....	....	.45A	.47N	.49	.462	....	603
23	.49	.50	.45	.46B	.48	.472	41	609
24	.49	.49	.49	.49	.49	.489	65	653
25	.56	.56	.55A	.56	.52	.505	35	668
26	....	....	....	.52N	.54	.516	....	668
27	.56	.57	.56	.57	.57	.540	30	692
30	....	....	....	.57N	.58	.550	....	692

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.58N	.58	.550	....	692
2	.57	.59	.57	.59	.58	.551	180	742
3	.58	.62	.58	.62	.63	.589	10	752
4	Exchange Closed; Independence Day							
7	.64	.64	.61A	.62A	.63	.587	8	752
8	.55	.55	.55	.55	.55	.534	3	752

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9300 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.55	.62B	.55	.62B	.63	.588	57	752
10	.63	.63	.60	.60	.62	.578	7	757
11	....	....	....	.62N	.60	.601	....	757
14	....	....	....	.60N	.64	.629	....	757
15	.67	.67	.67	.67	.67	.649	20	763
16	.73	.73	.73	.73	.68	.656	10	763
17	....	....	.67A	.68N	.68	.658	....	763
18	....	....	....	.68N	.71	.679	....	763
21	....	.72B	....	.72B	.73	.697	....	763
22	....	....	.71A	.73N	.69	.677	....	763
23	.62	.62	.62	.62	.60	.620	1	764
24	....	.61B	....	.61B	.57	.589	....	764
25	....	....	....	.57N	.58	.603	....	764
28	.58	.58	.57A	.58	.55	.574	10	764
29	....	.56B	....	.56B	.61	.633	....	764
30	....	.62B	....	.62N	.65	.665	....	764
31	.67	.69B	.66	.69B	.72	.717	21	764

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.72N	.69	.704	....	764
4	....	....	....	.69N	.72	.734	....	764
5	....	....	....	.72N	.66	.695	....	764
6	.65	.65	.65	.65	.65	.689	42	764
7	....	....	....	.65N	.68	.724	....	764
8	....	.69B	....	.68N	.72	.749	....	764
11	.75	.75	.75	.75	.76	.782	10	764
12	....	.78B	....	.78B	.81	.810	....	764
13	....	.85B	....	.85B	.89	.851	....	764
14	....	....	.86A	.86A	.86	.834	....	764
15	.87	.87	.87	.87	.87	.842	5	760
18	....	....	....	.87N	.88	.853	2	764
19	.87	.93B	.87	.92B	.95	.890	18	772
20	....	.98B	....	.98B	.98	.907	....	763
21	....	1.02B	....	1.02B	1.04	.934	....	763
22	....	....	.97A	.97A	1.00	.928	....	763
25	....	1.01B	....	1.01B	1.06	.951	....	763
26	....	1.11B	....	1.11B	1.15	.967	....	763
27	1.09	1.16B	1.09	1.10B	1.10	.961	....	763
28	....	....	....	1.10N	1.15	.971	4	764
29	....	....	....	1.15N	1.28	.983	....	764

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.26	1.26	1.26	1.26	1.20	.976	1	765
3	....	....	1.19A	1.19A	1.10	.959	....	765
4	....	1.15B	....	1.10N	1.13	.958	....	765
5	1.10	1.10	1.03A	1.03A	1.01	.925	5	765
8	....	....	.91A	.91A	.91	.890	....	765
9	....	.93B	....	.93B	.94	.896	....	765
10	.97	.97	.97	.97	.97	.901	5	765
11	....	....	.83A	.83A	.83	.837	....	765
12	....	....	....	.83N	.87	.839	....	765
15	....	....	....	.87N	.92	.864	....	765
16	....	....	.88A	.88A	.92	.858	....	765
17	....	....	.90A	.90A	.91	.853	....	765
18	....	.92B	....	.92B	.76	.791	....	765
19	....	....	....	.76N	.78	.792	....	765
22	....	.80B	....	.80B	.85	.823	....	765
23	....	.87B	....	.87B	.86	.825	....	765
24	....	....	....	.86N	.99	.874	....	765
25	....	....	....	.99N	.99	.872	....	765
26	....	....	.97A	.97A	1.00	.873	....	765
29	....	....	.91A	.91A	.91	.849	....	765
30	....	....	....	.91N	.98	.871	....	765

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.04B	....	.98N	.98	.875	....	765
2	....	....	....	.98N	.97	.871	....	765
3	....	1.06B	....	1.06B	1.14	.922	....	765
6	....	....	....	1.14N	1.17	.930	....	765
7	....	....	....	1.17N	1.20	.939	....	765
8	....	....	1.18A	1.18A	1.17	.936	....	764
9	....	....	1.16A	1.16A	1.18	.940	....	764
10	....	....	1.17A	1.17A	1.11	.930	....	764
13	....	....	1.07A	1.07A	1.09	.930	....	764
14	....	....	....	1.09N	1.03	.915	....	764
15	....	....	....	1.03N	1.04	.919	....	764
16	....	....	....	1.04N	.99	.911	....	764
17	....	....	.97A	.97A	.91	.889	....	764
20	....	....	....	.91N	.87	.882	....	764
21	....	.89B	....	.89B	.91	.897	....	764
22	....	.97B	....	.97B	.99	.922	....	764

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9300 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23 . .	....	1.01B	....	1.01B	1.01	.929	....	764
24 . .	....	....	....	1.01N	.96	.919	....	764
27 . .	....	....	.95A	.95A	1.01	.935	....	764
28 . .	....	....	....	1.01N	1.02	.938	....	764
29 . .	....	1.05B	.99A	1.05B	1.05	.945	....	764
30 . .	....	1.15B	....	1.15B	1.13	.960	....	764
31 . .	1.17	1.17	1.14A	1.14A	1.12	.958	....	764

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	....	....	1.12N	1.13	.961	3	764
4 . .	1.10	1.10	1.10	1.10	1.10	.957	4	762
5 . .	....	....	1.07A	1.07A	1.08	.955	....	762
6 . .	....	....	....	1.08N	1.04	.949	....	762
7 . .	....	....	1.00A	1.00A	.95	.931	....	762
10 . .	....	....	.94A	.94A	.92	.923	....	762
11 . .	....	....	....	.92N	.93	.927	....	762
12 . .	....	....	....	.93N	.96	.937	....	762
13 . .	.98	.98	.98	.98	.98	.943	20	752
14 . .	....	....	....	.98N	1.02	.954	....	752
17 . .	....	....	....	1.02N	1.04	.963	....	752
18 . .	....	....	....	1.04N	.99	.958	....	752
19 . .	....	....	....	.99N	1.12	.976	....	752
20 . .	....	....	....	1.12N	1.10	.978	....	364
21 . .	....	....	1.08A	1.08A	1.11	.982	....	364
24 . .	....	....	....	1.11N	1.12	.985	....	110
25 . .	....	....	....	1.12N	1.08	.983	....	110
26 . .	....	....	....	1.08N	1.10	.986	....	110
27 . .	Exchange Closed; Thanksgiving Day							
28 . .	....	....	....	1.10N	1.07	.985	....	110

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	1.07N	1.02	.982	....	110
2 . .	....	....	....	1.02N	1.08	.986	....	110
3 . .	....	....	....	1.08N	1.08	.986	....	110
4 . .	....	....	....	1.08N	1.14	.989	....	110
5 . .	....	1.15B	1.10A	1.10A	1.02	.980	....	110
8 . .	....	1.04B	....	1.04B	1.03	.982	....	110
9 . .	....	1.05B	....	1.05B	1.03	.982	....	110
10 . .	....	....	....	1.03N	1.03	.982	....	110
11 . .	....	....	....	1.03N	.94	.973	....	110
12 . .	....	.95B	....	.95B	.94	.974	....	110
15 . .	....	....	....	.94N	.90	.970	....	110
16 . .	....	....	....	.90N	.90	.971	....	110
17 . .	....	....	....	.90N	.93	.976	....	110
18 . .	....	.94B	....	.94B	.94	.978	....	110
19 . .	....	....	....	.94N	.94	.979	....	110
22 . .	....	....	.92A	.92A	.93	.979	....	110
23 . .	....	....	....	.93N	.94	.981	....	110
24 . .	....	....	....	.94N	.96	.983	....	110
25 . .	Exchange Closed; Christmas							
26 . .	....	....	....	.96N	.97	.985	....	110
29 . .	....	....	....	.97N	.90	.980	....	110
30 . .	....	....	....	.90N	.86	.975	....	110
31 . .	....	....	....	.86N	.89	.979	....	110

MARCH 1987 9325 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15 . .	.42	.42	42	.42	.41	.484	1	1
16 . .	....	.54B	....	.54B	.56	.559	....	1
17 . .	....	....	.53A	.53A	.54	.527	....	1
18 . .	....	....	....	.54N	.52	.505	....	1
21 . .	....	....	....	.52N	.48	.474	....	1
22 . .	....	....	....	.48N	.44	.423	....	1
23 . .	....	....	.42A	.42A	.41	.393	....	1
24 . .	....	....	.35A	.35A	.34	.328	....	1
25 . .	....	.36B	....	.35B	.33	.310	....	1
28 . .	....	....	....	.33N	.39	.377	....	1
29 . .	....	....	....	.39N	.38	.370	....	1
30 . .	....	....	....	.38N	.40	.384	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	.39A	.39A	.37	.361	....	1
2 . .	....	....	....	.37N	.37	.364	....	1
5 . .	....	....	....	.37N	.41	.423	....	1
6 . .	....	....	....	.41N	.39	.410	....	1
7 . .	....	....	....	.39N	.39	.406	....	1
8 . .	....	....	....	.39N	.43	.437	....	1
9 . .	....	....	.39A	.39A	.37	.365	....	1
12 . .	....	....	.36A	.36A	.34	.334	....	1
13 . .	....	....	....	.34N	.37	.350	....	1
14 . .	....	....	.35A	.35A	.34	.332	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9325 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15 . .	....	....	....	.34N	.31	.289	....	1
16 . .	.28	.28	.28	.28	.27	.243	3	4
19 . .	....	....	....	.27N	.27	.234	....	4
20 . .	....	....	....	.27N	.28	.254	....	4
21 . .	....	.29B	.27A	.27A	.29	.263	....	4
22 . .	....	....	....	.29N	.30	.266	....	4
23 . .	....	.31B	....	.31B	.30	.279	....	4
26 . .	Exchange Closed; Memorial Day							
27 . .	....	.32B	....	.30N	.31	.314	....	4
28 . .	....	....	.29A	.29A	.28	.274	....	4
29 . .	....	....	....	.28N	.26	.235	....	4
30 . .	....	....	.25A	.25A	.25	.222	....	4

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	....	....	....	.25N	.20	.168	....	4
3 . .	....	....	....	.20N	.23	.197	....	4
4 . .	....	....	.22A	.22A	.21	.174	....	4
5 . .	....	....	....	.21N	.22	.187	....	4
6 . .	....	.25B	....	.25B	.28	.267	....	4
9 . .	....	....	....	.28N	.24	.226	....	4
10 . .	....	....	....	.24N	.25	.234	....	4
11 . .	....	....	....	.25N	.25	.247	....	4
12 . .	....	.26B	....	.26B	.27	.268	....	4
13 . .	....	....	....	.27N	.35	.347	....	4
16 . .	....	....	....	.35N	.35	.350	....	4
17 . .	....	.38B	....	.36B	.38	.375	....	4
18 . .	....	....	....	.38N	.39	.387	....	4
19 . .	....	....	....	.39N	.36	.358	....	4
20 . .	.36	.36	.35A	.36	.37	.381	25	29
23 . .	.35	.35	.35	.35	.37	.390	20	49
24 . .	....	....	....	.37N	.38	.405	....	49
25 . .	....	.42B	....	.40B	.40	.421	....	49
26 . .	....	....	....	.40N	.41	.431	....	49
27 . .	....	....	....	.41N	.44	.454	....	49
30 . .	....	....	....	.44N	.45	.464	....	49

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.45N	.45	.464	....	49
2 . .	....	....	....	.45N	.45	.464	....	49
3 . .	.49	.49	.49	.49	.49	.502	30	79
4 . .	Exchange Closed; Independence Day							
7 . .	....	....	....	.49N	.49	.498	20	98
8 . .	....	....	....	.49N	.43	.445	....	99
9 . .	.47@.46	.47	.46	.46	.49	.498	8	102
10 . .	....	....	....	.49N	.48	.487	....	102
11 . .	....	....	....	.48N	.46	.509	....	102
14 . .	....	.47B	....	.47B	.50	.536	....	102
15 . .	....	....	....	.50N	.53	.556	....	102
16 . .	.53	.53	.53	.53	.53	.561	1	103
17 . .	....	....	....	.53N	.53	.562	....	103
18 . .	....	....	....	.53N	.55	.583	....	103
21 . .	.60	.60	.60	.60	.57	.600	50	78
22 . .	....	....	....	.57N	.54	.577	....	78
23 . .	....	....	....	.54N	.47	.514	....	78
24 . .	....	.48B	....	.47N	.44	.480	....	78
25 . .	....	....	....	.44N	.45	.492	....	78
28 . .	....	....	....	.45N	.42	.460	....	78
29 . .	....	....	....	.42N	.47	.520	....	78
30 . .	....	....	....	.47N	.50	.553	....	78
31 . .	.52	.53	.52	.53	.56	.609	10	78

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.56N	.53	.592	....	78
4 . .	....	....	....	.53N	.57	.623	....	78
5 . .	....	....	.51A	.51A	.51	.576	....	78
6 . .	....	....	....	.51N	.50	.568	....	78
7 . .	....	....	.48A	.48A	.52	.605	....	78
8 . .	....	.53B	....	.53B	.55	.632	....	78
11 . .	....	.58B	....	.57B	.60	.669	....	78
12 . .	....	.61B	....	.61B	.64	.704	....	78
13 . .	....	.65B	....	.65B	.72	.758	....	78
14 . .	....	....	.68A	.68A	.68	.735	....	78
15 . .	....	....	....	.68N	.68	.743	....	78
18 . .	....	....	....	.68N	.70	.757	....	78
19 . .	.74	.74	.74	.74	.77	.806	8	71
20 . .	....	.79B	....	.79B	.78	.830	....	71
21 . .	....	.82B	....	.82B	.84	.869	....	71
22 . .	....	....	.83A	.83A	.80	.858	....	71
25 . .	....	....	....	.80N	.87	.895	....	71
26 . .	....	.89B	....	.89B	.94	.924	....	71
27 . .	....	.95B	.93A	.93A	.89	.911	....	71
28 . .	....	....	....	.89N	.94	.931	....	71
29 . .	....	....	....	.94N	1.05	.956	....	71

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9325 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day							
2 . .	....	....	....	1.05N	.98	.942	....	71
3 . .	....	....	.97A	.97A	.89	.909	....	71
4 . .	....	.94B	....	.94B	.92	.909	....	71
5 . .	....	....	....	.92N	.81	.854	....	71
8 . .	....	....	.73A	.73A	.72	.802	....	71
9 . .	....	.74B	....	.74B	.74	.813	....	71
10 . .	....	.77B	....	.77B	.77	.823	....	71
11 . .	....	....	.64A	.64A	.65	.735	....	71
12 . .	....	....	....	.65N	.69	.739	....	71
15 . .	....	....	....	.69N	.74	.775	....	71
16 . .	....	....	.71A	.71A	.73	.768	....	71
17 . .	....	....	.72A	.72A	.72	.762	....	71
18 . .	.71	.73B	.71	.71	.58	.684	4	73
19 . .	....	....	....	.58N	.60	.687	....	73
22 . .	.64	.64	.64	.64	.66	.726	2	73
23 . .	....	.67B	....	.67B	.67	.729	....	73
24 . .	.72	.72	.72	.72	.79	.795	1	73
25 . .	....	....	....	.79N	.79	.793	....	73
26 . .	....	....	.77A	.77A	.80	.795	....	73
29 . .	....	....	.75A	.75A	.73	.762	....	73
30 . .	....	....	....	.73N	.78	.792	....	73

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	.80B	....	.78N	.78	.797	....	73
2 . .	....	....	....	.78N	.76	.791	....	73
3 . .	....	.87B	....	.87B	.93	.863	....	73
6 . .	....	....	....	.93N	.95	.874	....	73
7 . .	....	....	....	.95N	.98	.887	....	73
8 . .	....	....	.97A	.97A	.95	.883	....	73
9 . .	....	....	....	.95N	.96	.888	....	73
10 . .	....	....	....	.96N	.90	.872	....	73
13 . .	....	....	.88A	.88A	.88	.870	....	73
14 . .	....	....	....	.88N	.81	.847	....	73
15 . .	....	....	....	.81N	.82	.852	....	73
16 . .	....	....	....	.82N	.78	.839	....	73
17 . .	....	....	.76A	.76A	.70	.805	....	73
20 . .	....	....	....	.70N	.67	.792	....	73
21 . .	....	....	....	.67N	.71	.814	....	73
22 . .	....	....	....	.71N	.78	.851	....	73
23 . .	....	....	....	.78N	.80	.862	....	73
24 . .	....	....	....	.80N	.76	.844	....	73
27 . .	....	....	.74A	.74A	.79	.869	....	73
28 . .	....	....	....	.79N	.80	.874	....	73
29 . .	....	....	.78A	.80N	.83	.887	....	73
30 . .	1.00	1.00	93A	.93A	.91	.914	2	71
31 . .	....	....	....	.91N	.89	.909	....	71

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	....	....	.89N	.90	.913	....	71
4 . .	....	....	....	.90N	.87	.906	....	71
5 . .	....	....	.85A	.85A	.85	.902	....	71
6 . .	....	....	....	.85N	.82	.891	....	71
7 . .	....	....	.79A	.79A	.74	.860	....	71
10 . .	....	....	.73A	.73A	.71	.847	....	71
11 . .	....	....	....	.71N	.71	.852	....	71
12 . .	....	....	....	.71N	.74	.869	....	71
13 . .	....	....	....	.74N	.76	.878	....	71
14 . .	....	....	....	.76N	.79	.897	....	71
17 . .	....	....	....	.79N	.80	.912	....	71
18 . .	....	....	....	.80N	.76	.901	....	71
19 . .	.78	.78	.78	.78	.89	.939	2	70
20 . .	....	....	....	.89N	.87	.940	....	70
21 . .	....	....	.84A	.84A	.88	.947	....	70
24 . .	....	....	....	.88N	.89	.955	....	70
25 . .	....	....	.88A	.88A	.85	.950	....	70
26 . .	....	....	....	.85N	.87	.955	....	70
27 . .	Exchange Closed; Thanksgiving Day							
28 . .	....	....	....	.87N	.84	.952	....	70

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.84N	.79	.943	....	70
2 . .	....	....	....	.79N	.84	.955	....	70
3 . .	....	....	....	.84N	.84	.955	....	70
4 . .	....	....	....	.84N	.90	.965	....	70
5 . .	....	....	.85A	.85A	.78	.940	....	70
8 . .	.75	.80B	.75	.75	.79	.944	2	68
9 . .	....	.81B	....	.81B	.79	.945	....	68
10 . .	....	....	....	.79N	.79	.945	....	68
11 . .	....	....	.77A	.77A	.71	.922	....	68
12 . .	....	....	....	.71N	.71	.923	....	68
15 . .	....	....	.69A	.69A	.67	.913	....	68
16 . .	....	....	....	.67N	.67	.915	....	68

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9325 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17 . .	....	....	....	.67N	.69	.926	....	68
18 . .	....	.71B	....	.71B	.70	.931	....	68
19 . .	....	....	....	.70N	.70	.932	....	68
22 . .	....	....	.68A	.69A	.69	.932	....	68
23 . .	....	....	....	.69N	.70	.936	....	68
24 . .	....	....	....	.70N	.72	.943	....	68
25 . .	Exchange Closed; Christmas							
26 . .	....	....	....	.72N	.73	.948	....	68
29 . .	....	....	....	.73N	.66	.931	....	68
30 . .	....	....	....	.66N	.64	.919	....	68
31 . .	....	....	....	.64N	.66	.929	....	68

MARCH 1987 9350 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19 . .	.12	.12	.12	.12	.12	.225	....	....
20 . .	....	....	.11A	.12N	.13	.229	1	1
21 . .	....	....	.11A	.11A	.13	.226	....	1
24 . .	....	....	.11A	.13N	.13	.237	....	1
25 . .	....	....	....	.13N	.12	.226	....	1
26 . .	....	....	....	.12N	.12	.230	....	1
27 . .	.15	.15	.15	.15	.15	.266	40	21
28 . .	Exchange Closed; Good Friday							
31 . .	....	.16B	....	.16B	.17	.291	80	101

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	.18B	....	.18B	.17	.292	....	100
2 . .	....	....	....	.17N	.18	.294	....	100
3 . .	....	....	....	.18N	.17	.278	....	100
4 . .	....	....	....	.17N	.19	.297	....	100
7 . .	....	....	....	.19N	.20	.300	....	100
8 . .	....	.21B	....	.21B	.25	.300	....	100
9 . .	....	....	....	.25N	.27	.381	....	100
10 . .	....	....	....	.27N	.27	.386	....	100
11 . .	.27	.27	.27	.27	.26	.368	45	100
14 . .	....	....	....	.26N	.30	.409	....	125
15 . .	....	....	....	.30N	.30	.395	....	125
16 . .	....	.40B	....	.40B	.43	.470	....	125
17 . .	....	....	.41A	.41A	.42	.439	....	125
18 . .	....	....	....	.42N	.41	.419	....	125
21 . .	....	....	....	.41N	.38	.389	....	125
22 . .	....	....	....	.38N	.33	.340	....	125
23 . .	....	....	.31A	.32A	.31	.313	....	125
24 . .	....	....	.26A	.26A	.25	.254	....	125
25 . .	.28	.28	.26A	.26A	.24	.238	15	140
28 . .	....	.25B	....	.25B	.30	.298	....	140
29 . .	....	....	....	.30N	.30	.293	....	140
30 . .	....	.31B	....	.31B	.30	.306	....	140

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.30N	.28	.285	....	140
2 . .	.28	.28	.28	.28	.28	.287	25	165
5 . .	.30	.30	.30	.30	.30	.342	5	165
6 . .	....	....	....	.30N	.29	.329	....	165
7 . .	.26	.27B	.26	.27B	.29	.325	50	165
8 . .	....	....	....	.29N	.32	.354	....	165
9 . .	....	....	.29A	.29A	.28	.287	....	165
12 . .	....	....	.27A	.27A	.25	.258	....	165
13 . .	....	.27B	....	.27B	.27	.280	....	165
14 . .	.26	.26	.26	.26	.25	.256	15	165
15 . .	....	....	.22A	.22A	.23	.218	....	170
16 . .	....	....	.21A	.22A	.20	.180	....	170
19 . .	....	....	....	.20N	.19	.172	....	170
20 . .	....	....	....	.19N	.21	.189	....	170
21 . .	....	.22B	....	.22B	.22	.197	....	170
22 . .	....	....	....	.22N	.23	.199	....	170
23 . .	.24	.24	.24	.24	.23	.209	30	170
26 . .	Exchange Closed; Memorial Day							
27 . .	....	.24B	....	.24B	.24	.239	....	170
28 . .	....	....	....	.24N	.21	.205	....	170
29 . .	....	....	.18A	.18A	.18	.171	....	170
30 . .	....	....	....	.18N	.18	.160	....	170

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	....	....	.17A	.17A	.14	.117	....	170
3 . .	.16	.16	.16	.16	.16	.140	100	170
4 . .	....	.17B	....	.16N	.15	.123	....	170
5 . .	....	.16B	....	.16B	.16	.134	....	170
6 . .	.17	.18	.17	.18	.21	.201	4	174
9 . .	.20	.20	.18A	.18A	.17	.167	2	174
10 . .	....	....	....	.17N	.18	.175	....	170
11 . .	.19	.19	.19	.19	.18	.187	50	195
12 . .	.18	.18	.18	.18	.19	.206	35	200

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9350 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	.21	.25	.21	.25	.27	.275	225	425
16	.27	.27	.27	.27	.27	.278	50	465
17	.28	.28	.28	.28	.29	.301	65	519
18	....	....	....	.29N	.29	.312	....	530
19	....	....	.28A	.28A	.27	.284	....	530
20	.26	.26	.26	.26	.27	.305	25	546
23	.28	.28	.26	.26	.28	.312	24	549
24	.29	.29	.27	.27	.28	.326	140	589
25	....	.32B	....	.30B	.30	.341	10	596
26	.32	.33	.31	.31	.30	.349	87	596
27	....	.31B	....	.31B	.33	.371	....	569
30	....	....	....	.33N	.34	.380	....	569

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.36	.36	.36	.36	.34	.379	255	697
2	....	....	....	.34N	.34	.379	50	697
3	.38	.38	.37	.37	.37	.415	98	719
4	Exchange Closed; Independence Day							
7	.38	.39	.38	.39	.37	.410	6	722
8	....	....	.34A	.34A	.32	.358	....	722
9	....	.37B	....	.37B	.37	.409	....	725
10	.37	.37	.36	.36	.36	.398	113	653
11	....	....	.34A	.34A	.33	.417	....	666
14	.28	.36B	.28	.36B	.37	.441	3	672
15	....	.39B	....	.38B	.40	.459	....	669
16	....	.41B	....	.41B	.40	.462	....	669
17	.38	.40	.38	.39A	.40	.462	140	619
18	.38	.39B	.38	.39B	.42	.481	35	644
21	....	.43B	....	.43B	.44	.497	....	644
22	....	....	.40A	.43A	.41	.472	....	644
23	.34	.34	.34	.34	.35	.408	25	651
24	....	.36B	....	.36B	.33	.372	....	651
25	.33	.33	.33	.33	.33	.383	50	651
28	....	....	....	.33N	.31	.351	....	651
29	....	.32B	....	.32B	.35	.405	....	651
30	....	....	....	.35N	.38	.436	....	651
31	....	.39B	....	.38N	.42	.492	....	651

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.42N	.40	.472	....	651
4	.39	.40	.38	.40	.43	.501	200	560
5	....	....	.37A	.38A	.38	.451	50	565
6	.37	.37	.37	.37	.37	.440	5	587
7	.36	.36	.36	.36	.39	.475	1	588
8	.40	.40	.39	.39	.42	.501	10	593
11	.45	.45	.45	.45	.45	.539	8	600
12	....	.48B	....	.48B	.49	.577	2	598
13	.53	.53	.53	.53	.55	.640	1	598
14	....	....	.53A	.53A	.53	.613	....	598
15	....	....	....	.53N	.53	.621	....	598
18	....	....	.52A	.52A	.53	.634	....	598
19	....	.57B	....	.57B	.60	.693	....	598
20	....	.61B	....	.61B	.61	.722	....	598
21	....	.64B	....	.64B	.66	.772	....	598
22	....	....	.64A	.64A	.62	.753	....	598
25	....	....	....	.62N	.68	.803	....	598
26	....	.70B	....	.70B	.74	.847	....	598
27	....	.76B	....	.74N	.70	.826	....	598
28	....	....	....	.70N	.75	.856	....	598
29	....	....	....	.75N	.85	.901	....	598

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.83	.85B	.83	.83	.78	.875	5	598
3	....	....	.77A	.77A	.70	.824	7	598
4	.71	.75B	.71	.71	.73	.825	1	598
5	....	....	....	.73N	.64	.747	....	598
8	.56	.56	.56	.56	.56	.681	60	614
9	.60	.60	.60	.60	.58	.698	50	575
10	....	.60B	....	.60B	.61	.714	....	575
11	.50	.50	.49A	.50	.48	.607	50	553
12	....	....	....	.48N	.52	.616	....	553
15	....	....	....	.52N	.57	.660	....	553
16	....	....	.52A	.55A	.55	.654	....	553
17	....	....	.54A	.54A	.54	.647	....	553
18	....	.55B	....	.54N	.43	.559	....	553
19	....	.45B	....	.44B	.45	.563	....	553
22	....	.47B	....	.46B	.50	.609	....	553
23	.54	.54	.54	.54	.51	.613	50	588
24	.53	.55B	.53	.55B	.61	.693	25	613
25	....	....	....	.61N	.61	.691	....	603
26	.54	.61B	.54	.61B	.62	.694	10	593
29	....	....	.56A	.56A	.55	.654	3	593

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9350 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.56	.58	.56	.58	.60	.690	7	610

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.62B	....	.60N	.60	.696	7	603
2	....	....	....	.60N	.58	.687	....	603
3	....	.68B	....	.68B	.74	.780	....	603
6	....	....	....	.74N	.75	.794	....	603
7	....	....	....	.75N	.78	.812	....	604
8	....	....	.77A	.77A	.75	.804	....	604
9	....	....	.74A	.74A	.76	.810	....	604
10	....	....	....	.76N	.70	.786	....	604
13	....	....	.68A	.68A	.69	.782	....	604
14	....	....	....	.69N	.63	.749	....	604
15	.61	.62B	.61	.62B	.64	.756	75	629
16	....	....	....	.64N	.59	.736	....	659
17	....	....	.57A	.57A	.52	.690	....	659
20	.49	.49	.49	.49	.49	.672	9	668
21	.52	.52	.52	.52	.53	.699	1	668
22	....	....	....	.53N	.58	.746	....	668
23	....	.59B	....	.59B	.60	.762	....	668
24	....	....	....	.60N	.57	.735	....	668
27	....	....	.56A	.57N	.60	.768	....	668
28	.59	.59	.59	.59	.60	.775	1	667
29	....	....	.59A	.60N	.63	.793	....	667
30	....	.72B	....	.69B	.70	.835	....	667
31	.74	.74	.71A	.71A	.68	.827	7	665

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.68N	.69	.833	....	665
4	.67@.66	.68	.67	.67	.66	.821	8	661
5	.65	.65	.65	.65	.65	.814	12	673
6	....	....	....	.65N	.62	.797	....	673
7	....	....	.59A	.59A	.55	.751	....	673
10	....	....	.53A	.53A	.53	.731	....	673
11	....	....	....	.53N	.53	.738	....	673
12	....	.54B	....	.54B	.55	.761	....	673
13	....	.56B	....	.56B	.56	.773	....	673
14	.57	.57	.57	.57	.59	.801	10	670
17	....	....	....	.59N	.60	.821	....	670
18	.56	.56	.56	.56	.56	.801	....	670
19	....	.59B	....	.59B	.67	.864	1	670
20	....	....	....	.67N	.66	.864	....	670
21	....	....	.63A	.66N	.67	.875	....	670
24	....	....	....	.67N	.67	.887	....	670
25	.68	.70B	.65	.65	.63	.874	35	652
26	.65	.65	.64	.64	.65	.885	31	653
27	Exchange Closed; Thanksgiving Day							
28	....	....	.64A	.64A	.62	.877	....	653

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.57	.57	.57	.57	.58	.858	9	644
2	....	....	....	.58N	.63	.883	....	644
3	....	....	....	.63N	.63	.881	....	644
4	.68	.68	.68	.68	.68	.903	30	614
5	.59	.59	.59	.59	.57	.853	100	667
8	....	.58B	.54A	.56A	.57	.860	....	667
9	....	.58B	....	.58B	.57	.861	....	667
10	....	....	.56A	.56A	.57	.861	....	667
11	.51	.51	.51	.51	.50	.817	12	597
12	....	....	....	.50N	.49	.818	....	597
15	.45	.45	.45	.45	.46	.799	5	598
16	....	....	....	.46N	.45	.801	....	598
17	....	.46B	....	.46B	.48	.819	....	523
18	....	.49B	....	.49B	.48	.827	....	523
19	....	....	....	.48N	.48	.829	....	523
22	.46	.46	.46	.46	.48	.828	2	523
23	....	....	....	.48N	.49	.835	....	523
24	....	....	....	.49N	.50	.847	....	523
25	Exchange Closed; Christmas							
26	....	....	....	.50N	.51	.855	....	523
29	....	....	....	.51N	.45	.820	....	523
30	....	....	.43A	.43A	.43	.795	....	523
31	....	.45B	....	.45B	.45	.815	....	523

MARCH 1987 9375 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.11	.11	.11	.11	.12	.226	20	20
3	....	....	....	.12N	.12	.213	....	20
4	....	....	....	.12N	.13	.229	....	20
7	....	....	....	.13N	.13	.230	....	20
8	....	.15B	....	.15B	.17	.230	....	20

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9375 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	....	.18B	....	.18B	.18	.301	....	20
10	....	....	....	.18N	.18	.305	....	20
11	....	.19B	....	.18N	.17	.288	....	20
14	....	....	....	.17N	.21	.324	....	20
15	....	....	....	.21N	.21	.312	....	20
16	....	.30B	....	.30B	.33	.383	....	20
17	....	....	.30A	.30A	.32	.355	....	20
18	....	....	....	.32N	.31	.337	....	20
21	....	....	....	.31N	.29	.309	....	20
22	....	....	....	.29N	.24	.265	....	20
23	....	....	.23A	.23A	.22	.241	....	20
24	....	....	.20A	.20A	.19	.190	....	20
25	....	....	....	.19N	.17	.177	....	20
28	....	.18B	....	.18B	.22	.228	....	20
29	....	....	....	22N	.22	.224	....	20
30	....	....	....	.22N	.22	.236	....	20

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.22N	.20	.218	....	20
2	....	....	....	.20N	.20	.219	....	20
5	.22	.22	.22	.22	.22	.267	60	80
6	....	....	....	.22N	.21	.255	....	75
7	....	....	....	.21N	.21	.252	....	75
8	....	....	....	.21N	.23	.277	....	75
9	....	....	.21A	.21A	.21	.218	....	75
12	....	....	.19A	.19A	.18	.193	....	75
13	....	....	....	.18N	.20	.211	....	75
14	....	....	.19A	.19A	.16	.190	....	75
15	....	....	....	.18N	.17	.158	....	75
16	....	....	.16A	.16A	.14	.128	....	75
19	....	....	....	.14N	.14	.122	....	75
20	....	....	....	.14N	.15	.136	....	75
21	....	.16B	....	.16B	.16	.142	....	75
22	....	....	....	.16N	.16	.143	....	75
23	.16	.16	.16	.16	.16	.151	20	75
26	Exchange Closed; Memorial Day							
27	....	.17B	....	.17B	.18	.175	....	75
28	....	....	....	.18N	.16	.147	....	75
29	....	....	....	.16N	.14	.120	....	75
30	....	....	....	.14N	.14	.111	....	75

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	.14N	.10	.078	....	75
3	....	....	....	.10N	.11	.095	....	75
4	....	....	....	.11N	.09	.083	....	75
5	....	....	....	.09N	.09	.093	....	75
6	....	.11B	....	.11B	.15	.147	....	75
9	.14	.14	.14	.14	.13	.120	3	75
10	....	....	....	.13N	.13	.126	....	75
11	....	....	....	.13N	.13	.137	....	75
12	....	....	....	.13N	.13	.153	....	75
13	....	....	....	.13N	20	.212	....	75
16	....	....	....	.20N	.20	.214	....	75
17	.19	.19	19	.19	.22	.234	50	105
18	....	....	....	.22N	.23	.244	....	105
19	....	....	.19A	.23N	.20	.219	....	105
20	....	....	.19A	.20N	.19	.237	....	105
23	....	....	....	.19N	.20	.243	....	105
24	.20	.20	.20	.20	.20	.255	40	145
25	.25	.25	.25	.25	.21	.267	50	125
26	....	....	....	.21N	.22	.274	....	125
27	.24	.24	.24	.24	.24	.293	20	145
30	....	....	....	.24N	.24	.301	....	145

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.27	.27	.27	.27	.24	.300	....	145
2	....	....	....	.24N	.24	.299	5	147
3	.27	.27	.27	.27	.27	.332	50	177
4	Exchange Closed; Independence Day							
7	....	....	....	.27N	.27	.326	....	177
8	....	....	....	.27N	.23	.278	....	177
9	....	.27B	....	.27B	.27	.324	....	175
10	.28	.28	.28	.28	.27	.314	5	180
11	....	....	.26A	.26A	.24	.330	....	180
14	.27	.27	.25A	.27	.27	.350	6	187
15	....	....	....	.27N	.29	.365	....	186
16	....	....	....	.29N	.29	.366	....	186
17	....	....	....	.29N	.29	.364	....	186
18	....	....	....	.29N	.31	.381	....	186
21	....	....	....	.31N	.32	.395	....	186
22	....	....	....	.32N	.29	.369	....	186
23	....	....	.28A	.28A	.25	.308	....	186
24	....	....	....	25N	.23	.274	....	186

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9375 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	....	.23N	.24	.282	....	186
28	....	....	....	.24N	.22	.252	....	186
29	....	....	....	.22N	.25	.299	....	186
30	....	....	....	.25N	.27	.325	....	186
31	....	.28B	....	.27N	.31	.376	....	186

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.31N	29	.355	....	186
4	....	....	....	.29N	.31	.380	....	186
5	....	....	.28A	.29A	.28	.331	....	186
6	....	....	.27A	.27A	.27	.318	....	186
7	.24	.25B	.24	.25B	.27	.348	5	186
8	.29	.31B	.29	.31B	.31	.370	120	255
11	....	.32B	....	.32B	.33	.404	20	265
12	....	.34B	....	.34B	.36	.441	....	265
13	.39	.39	.39	.39	.41	.506	25	265
14	....	....	.39A	.39A	.38	.479	....	265
15	....	.39B	....	.39N	.38	.485	....	265
18	....	.39B	.37A	.38N	.40	.495	....	270
19	....	.44B	....	.44B	45	.558	....	271
20	....	.46B	....	.46B	.45	.588	....	271
21	.50	.50	.50	.50	49	.643	6	267
22	.47	.47	.47	.47	.45	.616	....	267
25	....	....	....	.45N	.51	.674	3	269
26	....	.53B	....	.53B	.56	.732	....	269
27	.54	.58B	.54	.54	.52	.701	3	263
28	....	.53B	....	53B	.56	.742	....	263
29	....	....	....	.56N	65	.808	....	263

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.64	.66B	.64	.66B	60	.769	1	263
3	....	....	.55A	.55A	.53	.699	....	263
4	.55	.58B	.55	.56	.55	.705	4	259
5	....	....	....	.55N	.47	.610	....	259
8	....	....	.42A	.44A	.41	.537	....	259
9	....	.43B	....	.43B	43	.559	....	259
10	....	.45B	....	.45B	.44	.581	....	259
11	.37	.37	.35A	.35A	.35	.467	85	217
12	.38	.39	.38	.39	.37	.479	75	217
15	.41	.41	.40	.40	.41	.528	101	299
16	....	....	.38A	.40A	.40	.523	....	299
17	....	....	.39A	.39A	39	.517	....	299
18	....	.40B	.36A	.36A	.31	.428	....	299
19	....	....	....	.31N	.32	.434	....	299
22	.36	36	.36	.36	.36	.480	10	309
23	.39	39	39	.39	.36	.486	1	310
24	.37	.37	.37	.37	44	.572	100	376
25	....	....	....	.44N	.44	.572	....	376
26	.42	.42	.42	.42	.44	.576	25	376
29	....	....	.39A	.40A *	40	.531	....	376
30	....	....	....	.40N	.44	571	....	376

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.46B	....	.44N	.43	.577	....	376
2	....	....	....	.43N	.42	567	....	376
3	....	.52B	....	.52B	55	.674	....	376
6	.56	.56	.56	.56	.56	.690	....	376
7	....	.57B	....	.57B	.58	.710	8	370
8	....	....	.57A	.58N	.56	.699	2	368
9	....	....	.55A	.56N	.57	.706	....	368
10	....	....	.54A	.55A	.52	.674	....	368
13	....	....	.51A	.51A	.51	.667	....	368
14	.45	.45	.45	.45	.46	.627	1	367
15	....	....	....	.46N	.46	.633	....	367
16	.46	.46	.46	.46	.42	.608	50	367
17	....	....	.37A	38A	.37	.553	....	367
20	.33	.34B	.33	.34B	.34	.530	2	365
21	....	.35B	....	.35B	36	.560	....	365
22	.34	.41	.34	.41	41	.613	32	342
23	....	.42B	....	.42B	.42	.631	5	342
24	.41	.41	.40A	.40A	39	.597	5	347
27	....	....	....	.39N	.42	.634	....	347
28	....	....	....	.42N	.42	.641	....	347
29	....	....	.41A	.42N	.44	.664	....	347
30	.53	.53	.51A	.53	.51	.719	10	357
31	....	52B	....	.51N	.49	.709	....	357

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9375 CALLS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.53	.53	.53	.53	.50	.716	2	355
4..	....	....	....	.50N	.47	.700	....	355
5..	....	....	.46A	.46A	.46	.690	....	357
6..	....	....	....	.46N	.43	.667	....	357
7..	.36	.39B	.38	.38	.37	.608	40	397
10..	.35	.35	.32	.35	.36	.584	151	528
11..	.37	.37	.37	.37	.35	.591	10	538
12..	....	.37B	....	.37B	.37	.617	....	498
13..	.40	.40	.39A	.39A	.38	.631	90	558
14..	.37	.39	.37	.39	.39	.664	194	636
17..	.40	.40	.40	.40	.41	.687	120	561
18..	.40	.40	.40	.40	.37	.657	2	562
19..	....	.41B	....	.40B	.47	.744	....	562
20..	.45	.47B	.45	.45	.45	.739	15	562
21..	.48	.48	.48	.48	.46	.751	18	570
24..	....	.47B	....	.47B	.46	.765	3	570
25..	.49	.50B	.47A	.47A	.43	.743	50	573
26..	.44	.44	.44	.44	.44	.758	1	572
27..	Exchange Closed: Thanksgiving Day							
28..	....	....	.43A	.43A	.42	.743	....	572

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.38	.38	.38	.38	.38	.711	50	622
2..	.41	.42	.41	.42	.42	.751	3	624
3..	....	.45B	....	.43B	.42	.749	....	624
4..	....	.46B	....	.44B	.47	.786	....	624
5..	.49	.49	.40	.40	.38	.707	80	669
8..	.39	.39	.36A	.39	.38	.716	51	719
9..	.39	.39	.39	.39	.38	.717	10	729
10..	....	....	.37A	.37A	.38	.717	....	729
11..	....	....	.35A	.35A	.31	.652	....	729
12..	.32	.32	.31A	.31A	.31	.653	130	702
15..	.28	.28	.28	.28	.28	.623	67	749
16..	.29	.29	.27	.27	.27	.624	169	727
17..	.28	.29	.28	.29	.29	.649	2	726
18..	.31	.31	.30	.30	.29	.658	143	726
19..	.30	.30	.30	.30	.29	.660	15	726
22..	....	....	.28A	.29N	.29	.654	....	726
23..	....	.30B	....	.29N	.29	.663	....	726
24..	....	.30B	....	.30B	.31	.680	....	726
25..	Exchange Closed: Christmas							
26..	....	....	....	.31N	.31	.690	....	726
29..	.26	.27	.26	.26	.26	.634	487	997
30..	.24	.24	.24	.24	.24	.600	69	990
31..	.27	.27	.26	.26	.26	.626	7	985

MARCH 1987 9400 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.14	.14	.14	.14	.14	.192	200	200
25..	....	....	....	.14N	.15	.203	....	200
26..	....	.16B	....	.16B	.15	.209	....	200
27..	....	....	....	.15N	.17	.225	....	200
30..	....	....	....	.17N	.17	.230	....	200

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.18	.18	.18	.18	.17	.229	305	505
2..	....	....	....	.17N	.17	.229	....	505
3..	.18	.18	.18	.18	.19	.257	95	600
4..	Exchange Closed: Independence Day							
7..	....	....	....	.19N	.20	.251	....	600
8..	....	....	....	.20N	.16	.208	....	600
9..	.20	.20	.20	.20	.20	.248	200	665
10..	....	....	....	.20N	.20	.238	....	665
11..	.21	.21	.20A	.20A	.16	.251	10	655
14..	....	.18B	....	.18B	.19	.267	....	655
15..	....	....	....	.19N	.20	.279	....	655
16..	.23	.23	.19A	.22	.20	.278	11	655
17..	.19	.21	.19	.21	.20	.275	140	631
18..	.22	.22	.22	.22	.22	.289	110	590
21..	....	....	....	.22N	.23	.300	....	590
22..	.22	.22	.22	.22	.21	.276	21	364
23..	....	....	....	.21N	.17	.221	2	364
24..	....	....	.16A	.16A	.16	.191	....	364
25..	....	....	....	.16N	.16	.196	....	364
28..	....	....	....	.16N	.15	.171	....	364
29..	....	....	....	.15N	.17	.207	....	364
30..	....	....	....	.17N	.19	.228	....	364
31..	.21	.21	.20	.21B	.21	.270	75	379

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9400 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.21N	.20	.251	25	404
4..	....	....	....	.20N	.22	.269	....	404
5..	....	....	.21A	.21A	.19	.226	....	404
6..	....	....	....	.19N	.18	.213	....	404
7..	.16	.16	.16	.16	.18	.237	5	404
8..	....	.20B	....	.20B	.20	.253	....	404
11..	.23@.22	.23	.22	.23	.23	.281	20	414
12..	....	.25B	....	.25B	.25	.313	....	414
13..	.27	.27	.27	.27	.29	.373	100	414
14..	.27	.27	.27	.27	.27	.348	8	417
15..	....	.28B	....	.28B	.27	.351	....	417
18..	.25	.28B	.25	.26B	.28	.358	5	422
19..	.31	.33B	.31	.31	.32	.416	200	560
20..	.32	.33	.32	.33	.32	.443	60	570
21..	.33	.35B	.33	.35B	.35	.495	20	590
22..	....	....	.31A	.31A	.32	.464	....	590
25..	.32	.35B	.32	.33B	.36	.520	25	577
26..	.39	.39	.39	.39	.41	.584	35	568
27..	....	.43B	.39A	.39A	.38	.546	....	568
28..	....	.39B	....	.39B	.41	.592	....	568
29..	....	.47B	....	.47B	.48	.675	....	568

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	.48	.49B	.47	.47	.44	.625	2	568
3..	....	....	.43A	.43A	.39	.546	2	569
4..	.41	.43B	.40	.40	.41	.557	6	566
5..	.36	.36	.35A	.35A	.34	.458	3	568
8..	....	....	.29A	.31A	.29	.388	2	568
9..	....	.31B	....	.30B	.30	.414	....	568
10..	....	....	....	.30N	.31	.438	....	568
11..	.25	.26	.25	.26	.25	.331	1	569
12..	....	.28B	....	.28B	.27	.345	1	570
15..	.30	.30	.30	.30	.30	.393	5	575
16..	.27	.27	.27	.27	.27	.389	50	596
17..	.27	.28	.26A	.28	.27	.386	188	648
18..	.26	.26	.25A	.25A	.20	.304	20	648
19..	.21	.23	.21	.22A	.21	.311	41	684
22..	.24	.25	.24	.25	.25	.354	67	738
23..	.28	.28	.26A	.26A	.25	.360	68	806
24..	.25	.30	.25	.30	.32	.445	205	918
25..	.34	.35B	.29	.29	.32	.446	387	1122
26..	.29	.33B	.29	.32	.32	.451	7	1127
29..	.29	.29	.27A	.28	.28	.406	104	1123
30..	.29	.29	.29	.29	.31	.446	2	1124

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.34	.36	.30	.32	.31	.451	26	1106
2..	.29	.30	.29	.30	.30	.440	119	1195
3..	.39	.40	.38	.39A	.40	.552	12	1191
6..	.42	.42	.41	.41	.40	.568	296	1283
7..	.42	.42	.39	.40	.42	.589	42	1284
8..	.39	.43	.38	.43	.41	.575	34	1286
9..	.39	.41	.39	.41	.42	.581	55	1311
10..	....	....	.39A	.39A	.37	.544	....	1285
13..	....	....	.36A	.37N	.36	.534	....	1285
14..	.36	.36	.34	.34	.32	.490	10	1290
15..	....	....	.31A	.31A	.32	.495	1	1294
16..	.34	.34	.32A	.32A	.28	.467	5	1295
17..	.27	.27	.24	.24	.24	.410	165	1356
20..	.21	.23	.21	.23	.23	.385	92	1324
21..	.24	.25B	.24	.24	.24	.413	3	1324
22..	.21	.28	.21	.28	.27	.465	286	1470
23..	.30	.30	.29	.30	.28	.483	150	1529
24..	.26	.27	.26	.26	.26	.446	173	1672
27..	.25	.27	.25	.27	.28	.482	18	1668
28..	.29	.29	.27	.28	.28	.488	219	1819
29..	.27	.31	.26	.30	.30	.513	112	1830
30..	.39	.39	.35	.35	.35	.575	22	1826
31..	.34	.36B	.31	.33B	.34	.563	208	1976

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.34	.35B	.34	.34	.34	.570	15	1941
4..	.32	.33	.31	.31	.32	.551	67	1980
5..	....	....	.31A	.32N	.31	.539	2	1980
6..	.30	.31	.29	.29A	.29	.514	667	2363
7..	.26	.26	.22	.23	.24	.450	157	2399
10..	.23	.23	.21	.23	.23	.424	87	2414
11..	.23	.23	.22	.23	.23	.430	22	2370
12..	.24	.24	.23	.23	.24	.455	13	2313
13..	.25	.26	.24	.24	.24	.468	123	2382
14..	.24	.25B	.23	.25B	.25	.501	106	2363

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9400 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.25	.26	.25	.25	.26	.521	538	2660
18	.24	.25	.23	.24	.23	.487	527	2737
19	.24	.28	.23	.28	.31	.585	394	2839
20	.29	.31B	.28	.29	.29	.573	255	2907
21	.29	.31	.28A	.31	.30	.582	222	2973
24	.31	.31	.30	.31	.30	.593	34	2988
25	.33	.33	.29	.29	.28	.563	160	3045
26	.29	.29	.25	.27B	.28	.580	116	2988
27	Exchange Closed: Thanksgiving Day							
28	.27	.27	.25	.27	.26	.557	135	3074

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.23	.23	.21	.23	.23	.517	286	3176
2	.22	.26	.22	.26	.26	.565	777	3187
3	.29	.29	.26	.26	.26	.565	621	3432
4	.28	.31	.28	.31	.30	.612	109	3418
5	.30	.31B	.22	.23	.23	.517	390	3529
8	.23	.24	.20	.23	.22	.525	557	3532
9	.23	.24	.22	.23	.22	.525	286	3596
10	.21	.22	.21	.22	.22	.525	171	3627
11	.21	.21	.17	.17	.17	.452	1403	4673
12	.17	.18	.15	.17	.17	.451	1117	4989
15	.15	.15	.14	.15	.15	.418	740	5135
16	.16	.16	.14	.14	.14	.417	738	5373
17	.16	.16	.14	.15	.15	.442	796	5721
18	.17	.17	.15	.15	.15	.449	921	5679
19	.15	.16	.14	.15	.15	.449	760	5392
22	.14	.14	.13	.14	.15	.440	283	5517
23	.15	.16	.15	.15	.15	.448	740	5817
24	.15	.16	.15	.16	.16	.465	136	5865
25	Exchange Closed: Christmas							
26	.16	.16	.16	.16	.16	.474	35	5853
29	.15	.15	.13	.13	.14	.410	930	5778
30	.13	.13	.12	.12	.12	.375	714	5986
31	.12	.14	.11	.14	.13	.401	1265	6518

MARCH 1987 9425 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.15	.15	.15	.15	.15	.197	25	25
21	....	....	....	.15N	.14	.177	....	25
22	....	....	....	.14N	.13	.145	....	25
23	....	....	.12A	.12A	.12	.129	....	25
24	....	....	.11A	.11A	.10	.096	....	25
25	....	....	....	.10N	.09	.088	....	25
28	.11	.12	.11	.12	.12	.121	13	38
29	.12	.12	.12	.12	.12	.118	6	44
30	....	....	....	.12N	.12	.126	....	44

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.12N	.11	.114	....	44
2	....	....	....	.11N	.11	.115	....	44
5	....	....	....	.11N	.12	.147	....	44
6	....	....	....	.12N	.12	.139	....	44
7	.12	.12	.12	.12	.12	.136	5	49
8	....	....	....	.12N	.13	.154	....	49
9	.13	.13	.13	.13	.11	.112	10	59
12	....	....	....	.11N	.09	.096	....	59
13	....	....	....	.09N	.10	.107	....	59
14	.12	.13	.10A	.10A	.10	.093	20	79
15	....	....	....	.10N	.08	.074	....	79
16	....	....	....	.08N	.07	.057	....	79
19	....	....	....	.07N	.07	.055	....	79
20	....	....	....	.07N	.08	.063	....	79
21	....	.09B	....	.09B	.08	.066	....	79
22	....	....	....	.08N	.08	.066	....	79
23	....	....	....	.08N	.08	.070	....	79
26	Exchange Closed: Memorial Day							
27	....	....	....	.08N	.09	.084	....	79
28	....	....	....	.09N	.08	.067	....	75
29	....	....	....	.08N	.07	.052	....	75
30	....	....	....	.07N	.07	.047	....	75

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.07	.07	.06	.06A	.05	.030	10	71
3	.05	.06	.05	.06	.05	.039	11	69
4	....	....	.04A	.04A	.04	.034	....	69
5	....	....	....	.04N	.04	.039	....	62
6	....	....	....	.04N	.05	.070	....	62
9	....	....	....	.05N	.04	.055	....	62
10	....	....	....	.04N	.04	.059	....	62
11	....	....	....	.04N	.04	.066	....	62
12	....	.05B	....	.05B	.04	.076	....	62

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9425 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	....	....	....	.04N	.05	.114	....	62
16	....	....	....	.05N	.06	.116	....	62
17	....	....	....	.06N	.07	.130	....	82
18	....	....	....	.07N	.08	.136	....	62
19	.07	.07	.07	.07	.07	.119	1	63
20	....	....	....	.07N	.07	.130	....	63
23	.07	.07	.07	.07	.07	.133	8	63
24	....	.09B	....	.08B	.08	.141	....	63
25	....	.09B	....	.09B	.09	.149	....	63
26	....	....	....	.09N	.09	.153	....	63
27	....	....	....	.09N	.09	.166	....	63
30	....	.10B	....	.10B	.09	.170	....	63

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.12	.12	.12	.12	.11	.169	20	83
2	....	....	....	.11N	.11	.169	....	83
3	....	.12B	....	.12B	.13	.191	....	83
4	Exchange Closed: Independence Day							
7	....	....	....	.13N	.13	.186	....	83
8	.12	.12	.10	.10	.11	.150	9	91
9	.14	.14	.14	.14	.13	.182	40	127
10	.15	.15	.14A	.14A	.13	.174	15	141
11	....	.14B	....	.14B	.12	.183	....	141
14	.12	.13	.12	.13	.13	.196	21	160
15	....	.14B	....	.14B	.14	.204	....	159
16	.14	.14	.14	.14	.14	.202	1	160
17	....	....	....	.14N	.14	.198	....	160
18	....	....	....	.14N	.15	.209	....	160
21	....	....	....	.15N	.15	.216	....	160
22	.15	.15	.15	.15	.14	.195	75	201
23	.13	.13	.13	.13	.12	.150	3	202
24	.12	.12	.12	.12	.10	.126	2	202
25	....	....	....	.10N	.11	.129	....	202
28	....	....	.10A	.10A	.10	.109	....	202
29	....	....	....	.10N	.11	.135	....	202
30	....	....	....	.11N	.12	.150	....	202
31	....	.13B	....	.13B	.15	.182	....	202

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.14A	.14A	.14	.165	....	202
4	....	....	....	.14N	.15	.178	....	202
5	....	....	.13A	.13A	.13	.143	....	202
6	....	....	.12A	.13N	.12	.132	....	202
7	.12	.12	.12	.12	.12	.149	5	207
8	.12	.12	.12	.12	.14	.160	7	201
11	.14	.15	.14	.15	.16	.179	4	199
12	.17	.17	.17	.17	.17	.204	10	199
13	.18	.19B	.18	.19B	.20	.253	25	186
14	.19	.20	.19	.20	.18	.233	45	161
15	.18	.19B	.18	.18	.18	.233	1	161
18	.17	.19B	.16	.16	.19	.237	44	180
19	.21	.22	.21	.22B	.22	.284	35	192
20	....	.23B	....	.22N	.21	.306	30	207
21	....	.23B	....	.22B	.24	.348	....	202
22	.23	.23	.22A	.23	.21	.317	....	202
25	....	.23B	....	.23B	.24	.363	1	202
26	....	.27B	....	.27B	.28	.424	....	202
27	.25	.29B	.25	.25	.26	.385	40	236
28	.28	.29B	.28	.29B	.28	.429	1	236
29	.33	.37B	.33	.33	.35	.514	10	246

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	.34A	.35N	.30	.461	....	246
3	.25	.25	.25	.25	.26	.386	35	234
4	.28	.30	.28	.30	.28	.401	23	247
5	.24	.24	.24	.24	.23	.312	3	247
8	....	....	.20A	.21A	.19	.255	....	247
9	.20	.21B	.20	.20	.20	.279	2	245
10	.20	.20	.20	.20	.21	.303	1	245
11	.17	.17	.17	.17	.16	.215	16	251
12	.18	.18	.18	.18	.18	.229	1	252
15	.20	.20	.20	.20	.21	.271	8	252
16	....	....	.17A	.18A	.19	.268	....	251
17	....	....	....	.19N	.19	.266	....	251
18	.15	.15	.14	.14	.13	.200	14	250
19	.14	.15	.14	.15	.14	.207	15	260
22	.17	.17	.17	.17	.17	.243	4	262
23	.18	.18	.18	.18	.17	.249	2	261
24	.17	.21	.17	.21	.22	.324	11	264
25	.23	.25B	.20	.20	.22	.325	224	488
26	.18	.22B	.18	.22B	.22	.331	168	595
29	.17	.20	.17	.20	.19	.291	39	583

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9425 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	.19	.22	.19	.22	.21	.326	24	584

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.23	.23	.23	.23	.21	.330	22	604
2	.21	.21	.20A	.21	.20	.320	2	604
3	.22	.27	.22	.27	.28	.425	34	600
6	.29	.29	.27	.27	.27	.439	300	811
7	.28	.28	.27	.28	.29	.459	93	866
8	.28	.30B	.28	.28	.28	.443	20	865
9	.28	.28	.28	.28	.28	.448	117	908
10	.27	.27	.25	.25	.25	.410	70	963
13	.24	.24	.24	.24	.24	.398	8	966
14	.24	.24	.23	.23	.22	.355	102	967
15	.21	.21	.21	.21	.21	.359	50	980
16	.21	.21	.21	.21	.18	.330	10	890
17	.17	.17	.15	.15	.15	.278	63	900
20	.14	.14	.14	.14	.14	.255	12	902
21	.14	.16	.14	.16	.15	.278	29	913
22	.15	.17	.15	.17	.17	.322	53	936
23	.18	.18	.18	.18	.18	.337	52	977
24	.17	.17	.16	.17	.16	.303	110	1057
27	.15	.17	.15	.17	.17	.333	32	1067
28	.17	.18	.17	.17	.17	.337	87	1074
29	.16	.19	.16	.19	.19	.361	175	1160
30	.24	.26	.22	.23	.23	.421	272	1261
31	.21	.24B	.20	.21	.22	.408	142	1385

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.24	.24	.22	.22	.22	.414	62	1353
4	.20	.21	.20	.21	.20	.395	143	1321
5	.20	.20	.19	.19	.19	.382	263	1348
6	.18	.19	.17	.18	.18	.358	894	1596
7	.14	.16	.13	.14	.14	.299	524	1867
10	.13	.13	.12	.13	.13	.276	79	1843
11	.13	.14	.13	.14	.13	.280	20	1870
12	.14	.15	.13	.14	.14	.301	205	1924
13	.15	.15	.13	.14	.14	.310	346	1956
14	.14	.14	.13	.14	.14	.338	629	2085
17	.14	.16	.14	.16	.15	.353	148	2133
18	.14	.14	.13	.13	.13	.319	981	2563
19	.14	.18	.13	.18	.18	.410	512	2897
20	.17	.19	.16	.16	.17	.393	1337	3446
21	.16	.19	.16	.17	.17	.397	312	3523
24	.18	.19	.17	.18	.17	.401	703	3846
25	.17	.19	.15	.15	.16	.369	881	4290
26	.16	.16	.14	.16	.16	.383	326	4474
27	Exchange Closed; Thanksgiving Day							
28	.15	.15	.14	.15	.14	.358	172	4511

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.13	.13	.12	.13	.12	.319	882	4924
2	.12	.15	.12	.15	.14	.365	955	5712
3	.16	.17	.15	.15A	.14	.366	1156	6197
4	.15	.18	.15	.17	.16	.413	649	6652
5	.17	.19	.12	.12	.12	.322	2211	6439
8	.12	.12	.10	.11	.11	.328	1142	6179
9	.12	.12	.11	.12	.11	.327	969	6178
10	.11	.12	.11	.11	.11	.327	465	6339
11	.10	.10	.08	.08	.08	.263	831	6561
12	.08	.09	.07	.07	.08	.263	525	6538
15	.07	.07	.07	.07	.07	.233	654	6614
16	.08	.08	.06	.06	.06	.232	522	6555
17	.07	.07	.07	.07	.07	.250	92	6544
18	.07	.08	.07	.07	.07	.254	443	6601
19	.07	.08	.06	.07	.07	.252	446	6531
22	.06	.07	.06	.07	.07	.242	255	6482
23	.07	.08	.07	.07	.07	.248	105	6480
24	.08	.08	.07	.08	.07	.261	29	6508
25	Exchange Closed; Christmas							
26	.07	.07	.07	.07	.07	.265	6	6508
29	.07	.07	.07	.07	.06	.213	43	6504
30	.06	.06	.05	.06	.05	.187	157	6499
31	.05	.06	.05	.06	.05	.205	452	6584

MARCH 1987 9450 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.24	.24	.22	.23	.23	.352	2	2

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9450 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.22	.23B	.22	.22	.19	.304	22	22
3	....	....	.18A	.18A	.17	.244	....	22
4	.20	.20	.16	.16	.18	.260	42	64
5	....	....	....	.18N	.15	.191	20	81
8	.12	.12	.12	.12	.12	.151	3	79
9	....	.14B	....	.14B	.13	.171	5	76
10	.13	.13	.13	.13	.13	.191	2	76
11	.10	.10	.10	.10	.10	.127	27	83
12	....	....	....	.10N	.12	.138	....	83
15	....	....	....	.12N	.13	.171	....	83
16	.11	.11	.11	.11	.12	.170	3	86
17	.11	.12	.11	.12	.12	.169	233	239
18	.12	.12	.11A	.11A	.08	.121	157	360
19	....	....	....	.08N	.09	.127	...	360
22	.09	.10B	.09	.10B	.10	.154	9	367
23	....	.11B	....	.10N	.10	.159	....	367
24	....	.11B	....	.11B	.14	.219	....	367
25	.15	.16B	.14A	.14A	.14	.221	200	521
26	.13	.13	.13	.13	.14	.226	1	522
29	.12	.12	.09A	.12B	.12	.193	20	532
30	.12	.13	.12	.13	.14	.222	....	532

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.14	.15B	.14	.14	.14	.224	63	581
2	....	....	.13A	.13A	.14	.216	11	591
3	.15	.19	.15	.19	.19	.306	8	591
6	.19	.19	.19	.19	.19	.317	5	595
7	.19	.19	.18	.18	.19	.334	63	608
8	.18	.19	.18	.19	.18	.318	1	603
9	.18	.18	.18	.18	.18	.321	6	606
10	.15	.17	.15	.17	.16	.285	113	648
13	....	....	.15A	.16N	.16	.273	33	668
14	.15	.15	.13	.13	.14	.236	56	723
15	.13	.13	.13	.13	.14	.238	61	752
16	.14	.14	.12A	.12A	.11	.214	7	758
17	.10	.10	.09	.09	.09	.171	10	768
20	.09	.09	.07	.08	.09	.153	68	753
21	....	....	....	.09N	.09	.169	15	758
22	.07	.10B	.07	.10B	.10	.202	6	762
23	....	.11B	....	.11B	.11	.213	....	762
24	.10	.10	.09	.09	.10	.185	5	767
27	.08	.09B	.08	.09B	.10	.207	195	923
28	.10	.10	.10	.1[illegible]	.09	.209	70	893
29	.10	.12	.09	.12	.10	.228	519	1196
30	.14@.15	.16	.13	.13	.14	.278	452	1148
31	.14	.14	.12A	.13	.13	.267	148	1271

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.14	.14	.13	.13	.13	.270	85	1206
4	.12	.12	.12	.12	.12	.255	2	1208
5	.12	.12	.11	.11	.11	.243	182	1255
6	.11	.11	.10	.10	.10	.223	18	1255
7	.09	.09	.08	.08	.08	.177	81	1251
10	.08	.08	.07	.07	.08	.159	201	1319
11	....	....	....	.08N	.08	.162	....	1309
12	.07	.08	.07	.07	.08	.176	410	1630
13	.08	.09	.07	.07	.07	.182	440	2031
14	.06	.07	.06	.07	.07	.201	709	2366
17	.08@.07	.08	.07	.07	.08	.209	34	2401
18	.07	.08	.07	.07	.07	.182	72	2445
19	.07	.09	.07	.09	.09	.252	139	2445
20	.09	.10	.09	.09	.09	.234	279	2498
21	.10	.10	.09	.09	.09	.233	494	2691
24	.10	.10	.09	.09	.09	.231	197	2866
25	.10	.11	.08	.08	.08	.205	1768	3773
26	.07	.08	.07	.08	.08	.213	300	3844
27	Exchange Closed; Thanksgiving Day							
28	.08	.08	.08	.08	.07	.192	97	3907

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.07	.07	.06	.06	.06	.163	339	3792
2	.06	.07	.06	.07	.07	.196	319	3906
3	.08	.08	.07	.07	.07	.198	747	4286
4	.07	.09	.07	.08	.08	.234	873	4681
5	.10	.10	.06	.06	.06	.168	493	4846
8	.06	.06	.05	.05	.06	.170	151	4869
9	.05	.06	.05	.05	.05	.170	329	4800
10	.05	.05	.05	.05	.05	.169	416	4939
11	.05	.05	.04	.04	.03	.126	116	4955
12	.04	.04	.03	.03	.03	.125	426	4840
15	.03	.03	.03	.03	.03	.106	232	4741
16	.03	.03	.02	.02@.03	.02	.104	1795	5641

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9450 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.02	.03	.02	.03	.02	.114	382	5608
18	.03	.03	.03	.03	.03	.116	536	5811
19	.03	.03	.03	.03	.03	.114	413	6070
22	.03	.03	.03	.03	.03	.106	495	6259
23	.03	.04	.03	.04	.03	.109	179	6315
24	.03	.04	.03	.04	.03	.116	139	6428
25	Exchange Closed: Christmas							
26	....	....	....	.03N	.03	.117	13	6433
29	.03	.03	.03	.03	.02	.086	167	6482
30	....	....	....	.02N	.02	.072	....	6482
31	.02	.03	.02	.03	.02	.081	43	6512

MARCH 1987 9475 CALLS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
3	.11	.11	.09	.09	.11	.136	5	5
4	.10	.10	.10	.10	.12	.150	32	37
5	.10	.10	.10	.10	.10	.104	23	53
8	.07	.08	.07	.08	.08	.079	16	53
9	.07	.08	.07	.08	.08	.094	11	59
10	.09	.09	.08	.08	.08	.109	6	60
11	....	....	.07A	.07A	.06	.068	6	62
12	....	....	....	.06N	.08	.076	....	62
15	....	....	....	.08N	.09	.098	....	62
16	.06	.07	.06	.07	.08	.099	59	77
17	.07	.07	.07	.07	.07	.099	42	71
18	....	....	....	.07N	.07	.067	8	79
19	.06	.06	.06	.06	.06	.071	3	76
22	.05	.05	.05	.05	.06	.090	7	76
23	....	....	....	.06N	.06	.093	....	76
24	.06	.06	.06	.06	.09	.137	24	85
25	....	....	....	.09N	.09	.139	....	85
26	.07	.07	.07	.07	.09	.144	1	86
29	....	....	.06A	.08A	.07	.119	....	86
30	....	....	....	.07N	.08	.140	....	86

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.08N	.09	.142	....	86
2	....	....	.08A	.08A	.09	.135	....	86
3	.10	.10	.10	.10	.12	.204	10	86
6	.12	.12	.12	.12	.11	.212	10	88
7	.11	.12	.11	.11A	.11	.225	15	89
8	.12	.12	.10A	.12	.11	.211	102	188
9	....	....	....	.11N	.11	.212	....	183
10	.10	.10	.09	.10	.10	.182	365	494
13	....	....	....	.10N	.10	.172	30	510
14	.08	.09	.08	.08	.08	.143	120	495
15	....	....	....	.08N	.08	.144	....	495
16	.08	.08	.08	.08	.07	.125	5	490
17	....	....	.06A	.07N	.05	.095	....	490
20	.04	.05	.04	.05	.05	.082	290	620
21	.05	.05	.05	.05	.05	.092	1	621
22	....	....	....	.05N	.06	.113	....	621
23	....	....	....	.06N	.06	.121	....	621
24	....	....	....	.06N	.05	.101	....	621
27	....	....	....	.05N	.05	.114	....	621
28	....	....	....	.05N	.05	.116	....	621
29	....	....	....	.05N	.06	.128	....	621
30	.08	.09B	.07	.08	.08	.164	176	637
31	.07	.07	.07	.07	.07	.156	58	645

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.07	.08	.07	.08	.07	.158	22	647
4	....	....	....	.07N	.07	.146	....	647
5	.06	.06	.06	.06	.06	.137	59	647
6	.06	.06	.05	.05	.05	.123	39	652
7	....	....	....	.05N	.04	.092	....	652
10	....	....	....	.04N	.04	.081	....	672
11	....	....	....	.04N	.04	.082	....	672
12	....	....	....	.04N	.04	.090	....	672
13	....	....	....	.04N	.04	.093	....	672
14	.04	.04	.04	.04	.04	.105	20	687
17	.04	.04	.04	.04	.04	.108	10	687
18	....	....	....	.04N	.03	.089	....	687
19	....	....	....	.03N	.04	.134	....	687
20	.05	.05	.04	.04	.04	.119	94	756
21	.05	.05	.04	.05	.04	.116	875	1246
24	.04@.05	.05	.04	.05	.04	.111	419	1592
25	.05	.05	.04	.04	.04	.094	1050	2170
26	.03	.04	.03	.04	.04	.098	50	2193
27	Exchange Closed: Thanksgiving Day							
28	.03	.03	.03	.03	.03	.084	144	2283

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
MARCH 1987 9475 CALLS
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.03	.03	.03	.03	.03	.068	121	2283
2	.02	.04	.02	.04	.03	.086	167	2335
3	.04	.04	.04	.04	.03	.087	233	2457
4	.04	.04	.04	.04	.04	.109	400	2670
5	.04	.04	.02	.03	.03	.071	576	3004
8	....	....	....	.03N	.03	.072	95	3009
9	.02	.02	.02	.02	.02	.072	265	3004
10	.02	.02	.02	.02	.02	.071	122	2975
11	.02	.02	.01	.01	.01	.049	75	3000
12	....	....	....	.01N	.01	.048	110	3010
15	.01	.01	.01	.01	.01	.039	408	3073
16	.01	.01	.01	.01	.01	.037	215	3012
17	.01	.01	.01	.01	.01	.042	75	3022
18	....	....	....	.01N	.01	.042	....	3022
19	.01	.01	.01	.01	.01	.041	25	3037
22	.01	.01	.01	.01	.01	.036	469	3313
23	....	....	....	.01N	.01	.037	55	3358
24	....	....	....	.01N	.01	.040	25	3383
25	Exchange Closed: Christmas							
26	....	....	....	.01N	.01	.040	....	3383
29	....	....	....	.01N	.01	.027	....	3383
30	....	....	....	.01N	.01	.021	....	3383
31	....	....	....	.01N	.01	.024	....	3383

MARCH 1987 9500 CALLS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.09	.09	.09	.09	.09	.113	25	25

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.09	.09	.09	.09	.07	.090	20	45
3	.07	.07	.06A	.06A	.06	.066	10	50
4	....	....	....	.06N	.06	.076	....	45
5	....	....	....	.06N	.06	.050	....	45
8	.04	.04	.04	.04	.05	.037	10	45
9	....	....	....	.05N	.05	.046	....	45
10	....	....	....	.05N	.05	.056	....	45
11	....	....	.04A	.04A	.04	.033	....	45
12	....	....	....	.04N	.04	.038	....	45
15	....	....	....	.04N	.04	.052	....	45
16	.04	.04	.04	.04	.04	.052	42	85
17	....	....	....	.04N	.04	.053	....	85
18	....	....	....	.04N	.03	.034	....	85
19	....	....	....	.03N	.03	.037	....	85
22	....	....	....	.03N	.03	.048	....	85
23	....	....	....	.03N	.03	.050	....	85
24	....	....	....	.03N	.04	.079	....	85
25	....	.05B	....	.05B	.04	.081	....	85
26	....	....	....	.04N	.04	.084	....	85
29	....	....	....	.04N	.03	.068	....	85
30	....	....	....	.03N	.04	.082	....	85

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.05	.05	.05	.05	.082	800	885
2	.05	.05	.05	.05	.05	.078	9	887
3	.06	.06	.05	.05	.06	.126	200	1087
6	....	....	....	.06N	.06	.131	....	1087
7	.06	.06	.06	.06	.06	.140	205	1267
8	.06	.06	.06	.06	.06	.128	5	1262
9	.06	.06	.06	.06	.06	.128	25	1287
10	....	....	.05A	.06N	.06	.107	....	1287
13	....	....	....	.06N	.06	.098	....	1287
14	.05	.05	.05	.05	.05	.079	250	1487
15	.04	.04	.04	.04	.04	.079	350	1827
16	.04	.04	.04	.04	.03	.066	32	1833
17	.02	.02	.02	.02	.03	.048	103	1936
20	.03	.03	.03	.03	.03	.039	7	1936
21	....	....	....	.03N	.03	.045	....	1936
22	....	....	....	.03N	.03	.057	....	1936
23	....	....	....	.03N	.03	.061	....	1936
24	....	....	....	.03N	.03	.049	....	1936
27	....	....	....	.03N	.03	.056	....	1936
28	....	....	....	.03N	.03	.056	....	1936
29	.04	.04	.04	.04	.03	.064	2	1936
30	.04	.04	.04	.04	.04	.086	57	1979
31	.05	.05	.04	.04	.04	.081	262	1755

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.04N	.04	.081	40	1755
4	.03	.03	.03	.03	.04	.074	4	1751
5	.03	.03	.03	.03	.03	.068	48	1703

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9500 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.03	.03	.03	.03	.03	.060	15	1693
7	.03	.03	.02	.02	.02	.042	78	1693
10	....	....	....	.02N	.02	.036	60	1674
11	....	....	....	.02N	.02	.036	20	1674
12	.02	.02	.02	.02	.02	.040	30	1676
13	.02	.02	.02	.02	.02	.042	5	1681
14	....	....	....	.02N	.02	.047	....	1681
17	....	....	....	.02N	.02	.048	....	1681
18	....	....	....	.02N	.02	.037	....	1681
19	.02	.02	.02	.02	.02	.061	5	1686
20	.02	.02	.02	.02	.02	.051	11	1702
21	.03	.03	.03	.03	.02	.048	47	1733
24	.02	.02	.02	.02	.02	.044	15	1748
25	.02	.02	.02	.02	.02	.035	5	1753
26	....	....	....	.02N	.02	.037	....	1722
27	Exchange Closed: Thanksgiving Day							
28	.02	.02	.02	.02	.02	.030	9	1725

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.01	.01	.01	.01	.022	3	1726
2	.01	.01	.01	.01	.01	.030	55	1751
3	....	....	....	.01N	.01	.031	....	1751
4	....	....	....	.01N	.02	.041	....	1751
5	.01	.01	.01	.01	.01	.024	51	1802
8	....	....	....	.01N	.01	.024	....	1802
9	....	....	....	.01N	.01	.024	....	1802
10	.01	.01	.01	.01	.01	.024	10	1792
11	....	....	....	.01N	.01	.015	....	1792
12	....	....	....	.01N	.01	.015	....	1792
15	....	....	....	.01N	.01	.011	....	1792
16	....	....	....	.01N	.01	.010	....	1792
17	....	....	....	.01N	.01	.012	....	1792
18	....	....	....	.01N	.01	.012	....	1792
19	....	....	....	.01N	.01	.011	....	1792
22	....	....	....	.01N	.01	.009	....	1792
23	....	....	....	.01N	.01	.010	....	1792
24	....	....	....	.01N	.01	.010	....	1792
25	Exchange Closed: Christmas							
26	....	....	....	.01N	.01	.010	....	1792
29	....	....	....	.01N	....	.006	....	1792
30	CAB	CAB	CAB	CAB	CAB	.004	....	1792
31	CAB	CAB	CAB	CAB	CAB	.005	....	1792

MARCH 1987 9525 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.02	.02	.02	.02	.044	500	500
2	.02	.02	.02	.02	.02	.041	4	504
3	.03	.03	.03	.03	.03	.072	15	509
6	....	....	....	.03N	.03	.075	....	509
7	....	....	....	.03N	.03	.080	....	509
8	.03	.03	.03	.03	.03	.072	120	618
9	....	....	....	.03N	.03	.071	10	628
10	....	....	....	03N	.03	.057	....	628
13	....	....	....	03N	.03	.051	....	628
14	....	....	....	.03N	.03	.039	....	628
15	....	....	....	.03N	.03	.039	....	628
16	....	....	....	03N	.02	.032	....	628
17	....	....	....	.02N	.02	.021	....	628
20	.01	.01	.01	.01	.02	.017	7	635
21	....	....	....	.02N	02	.019	....	635
22	....	....	....	.02N	.02	.025	....	635
23	....	....	....	.02N	.02	.027	....	635
24	....	....	....	.02N	.02	.021	....	635
27	....	....	....	.02N	.02	.024	....	635
28	....	....	....	.02N	.02	.024	....	635
29	....	....	....	.02N	.02	.028	....	635
30	.02	.02	.01	.01	.02	.040	37	658
31	....	....	....	.02N	.02	.037	15	658

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.02N	.02	.037	....	658
4	.02	.02	.02	.02	.02	.033	4	654
5	....	....	....	.02N	.02	.030	....	654
6	....	....	....	.02N	.02	.025	....	654
7	....	....	....	.02N	.01	.017	....	654
10	....	....	....	.01N	.01	.014	....	654
11	....	....	....	.01N	.01	.014	....	654
12	....	....	....	.01N	.01	.015	....	654
13	....	....	....	.01N	.01	.016	....	654
14	....	....	....	.01N	.01	.018	....	654
17	....	....	....	.01N	.01	.018	....	654
18	....	....	....	.01N	.01	.013	....	654

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

MARCH 1987 9525 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	....	....	.C1N	.01	.023	....	654
20	....	....	....	.01N	.01	.018	....	654
21	....	....	....	.01N	01	.016	....	654
24	....	....	....	.01N	.01	.014	....	654
25	....	....	....	.01N	.01	.011	....	654
26	....	....	....	.01N	.01	011	....	654
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.01N	.01	.008	....	654

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.006	....	654
2	....	....	....	.01N	.01	.008	....	654
3	....	....	....	.01N	.01	.009	....	654
4	....	....	....	.01N	.01	.012	....	654
5	....	....	....	.01N	.01	.006	....	654
8	....	....	....	.01N	.01	.006	....	654
9	....	....	....	.01N	....	.006	....	654
10	CAB	CAB	CAB	CAB	CAB	.006	....	654
11	CAB	CAB	CAB	CAB	CAB	.003	....	654
12	CAB	CAB	CAB	CAB	CAB	.003	....	654
15	.01	.01	.01	.01	....	.002	29	648
16	CAB	CAB	CAB	CAB	CAB	.002	1	648
17	CAB	CAB	CAB	CAB	CAB	.002	....	648
18	CAB	CAB	CAB	CAB	CAB	.002	....	648
19	CAB	CAB	CAB	CAB	CAB	.002	....	648
22	CAB	CAB	CAB	CAB	CAB	.002	....	648
23	CAB	CAB	CAB	CAB	CAB	.002	....	648
24	CAB	CAB	CAB	CAB	CAB	.002	....	648
25	Exchange Closed: Christmas							
26	CAB	CAB	CAB	CAB	CAB	.002	....	648
29	CAB	CAB	CAB	CAB	CAB	.001	....	648
30	CAB	CAB	CAB	CAB	CAB	.000	....	648
31	CAB	CAB	CAB	CAB	CAB	.000	....	648

JUNE 1987 9250 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	1.08	1.08	1.08	1.08	1.04	.836	21	21
12	1.10	1.10	1.10	1.10	1.12	.859	3	24
13	....	....	....	1.12N	1.19	.885	....	24
14	....	....	1.17A	1.17A	1.16	.875	....	24
15	....	....	....	1.16N	1.17	.883	....	24
18	....	....	....	1.17N	1.18	.892	....	24
19	1.25	1.25	1.25	1.25	1.27	.919	21	13
20	....	....	....	1.27N	1.28	.930	.	13
21	....	1.31B	....	1.31B	1.35	.951	....	13
22	....	...	1.31A	1.31A	1.31	.948	....	13
25	....	....	1.30A	1.30A	1.39	.965	....	13
26	....	....	....	1.39N	1.47	.976	....	13
27	....	1.48B	....	1.48B	1.41	.971	....	13
28	....	....	....	1.41N	1.47	.978	....	13
29	....	....	....	1.47N	1.58	.986	....	13

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	1.58N	1.49	.980	....	13
3	....	....	1.45A	1.45A	1.37	.967	....	13
4	....	1.42B	....	1.42B	1.42	.967	....	13
5	....	....	....	1.42N	1.29	.998	....	13
8	....	....	....	1.29N	1.18	.909	....	13
9	....	1.20B	....	1.20B	1.21	.912	....	13
10	....	1.22B	....	1.22B	1.23	.915	....	13
11	....	....	1.21A	1.21A	1.11	.870	....	13
12	....	1.12B	....	1.12B	1.14	.872	....	13
15	....	1.16B	....	1.16B	1.21	.886	....	13
16	....	....	....	1.21N	1.17	.881	....	13
17	....	....	1.16A	1.17N	1.16	.876	....	13
18	....	1.18B	....	1.16N	1.06	.833	....	13
19	....	1.07B	....	1.07B	1.06	.830	....	13
22	....	....	....	1.06N	1.13	.852	....	13
23	....	1.14B	....	1.14B	1.13	.850	....	13
24	....	....	....	1.13N	1.24	.884	....	13
25	....	1.26B	....	1.24N	1.25	.884	....	13
26	....	....	1.23A	1.23A	1.27	.886	....	13
29	....	....	1.16A	1.16A	1.19	.867	....	13
30	....	....	....	1.19N	1.26	.883	....	13

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	1.31B	....	1.31B	1.28	.888	....	13
2	....	....	....	1.28N	1.25	.883	....	13
3	....	1.41B	....	1.41B	1.41	.922	....	13
6	....	1.42B	....	1.42B	1.44	.929	....	13
7	....	1.45B	....	1.45B	1.47	.936	....	13

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9250 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	...	1.49B	1.43A	1.49B	1.44	.933	....	13
9..	....	1.45B	....	1.45B	1.45	.937	. ..	13
10..	....	....	....	1.45N	1.39	.932	....	13
13..	....	....	....	1.39N	1.37	.931	....	13
14..	....	....	....	1.37N	1.32	.921	....	13
15..	....	....	....	1.32N	1.32	.925	....	13
16..	....	....	....	1.32N	1.26	.917	....	13
17..	....	....	....	1.26N	1.20	.905	....	13
20..	....	....	....	1.20N	1.17	.901	....	13
21..	....	....	....	1.17N	1.21	.912	....	13
22..	....	....	....	1.21N	1.28	.931	....	13
23..	....	....	....	1.28N	1.31	.936	....	13
24..	....	....	....	1.31N	1.26	.928	....	13
27..	....	....	....	1.26N	1.30	.939	....	13
28..	....	....	....	1.30N	1.32	.944	....	13
29..	....	....	....	1.32N	1.35	.948	....	13
30..	....	1.44B	....	1.44B	1.42	.960	....	13
31..	....	1.48B	...	1.48B	1.40	.957	....	13

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	1.40N	1.42	.960	....	13
4..	1.41	1.41	1.41	1.41	1.41	.959	3	13
5..	....	....	....	1.41N	1.40	.958	....	13
6..	....	....	....	1.40N	1.36	.952	....	13
7..	....	....	1.31A	1.31A	1.31	.944	....	13
10..	....	....	1.29A	1.29A	1.28	.940	....	13
11..	....	1.30B	....	1.30B	1.30	.943	....	13
12..	....	1.32B	...	1.32B	1.34	.950	....	13
13..	....	1.35B	....	1.35B	1.37	.957	....	13
14..	....	....	....	1.37N	1.40	.964	....	13
17..	....	....	....	1.40N	1.43	.969	....	13
18..	....	....	....	1.43N	1.39	.965	....	13
19..	....	....	....	1.39N	1.51	.978	....	13
20..	....	....	....	1.51N	1.50	.980	....	13
21..	....	....	....	1.50N	1.51	.983	....	13
24..	....	....	....	1.51N	1.52	.986	....	13
25..	....	....	....	1.52N	1.49	.986	...	3
26..	....	....	....	1.49N	1.52	.988	....	3
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.52N	1.51	.988	....	3

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.48A	1.48A	1.48	.987	....	3
2..	....	....	....	1.48N	1.54	.989	....	3
3..	....	....	....	1.54N	1.54	.989	...	3
4..	....	....	....	1.54N	1.59	.990	...	3
5..	....	1.60B	....	1.59N	1.49	.986	....	3
8..	....	....	....	1.49N	1.50	.986	....	3
9..	....	1.52B	....	1.52B	1.50	.986	....	3
10..	....	....	....	1.50N	1.51	.987	....	3
11..	....	....	....	1.51N	1.43	.982	....	3
12..	....	....	....	1.43N	1.44	.983	....	3
15..	....	....	....	1.44N	1.42	.982	....	3
16..	....	1.44B	....	1.44B	1.41	.982	....	3
17..	....	....	....	1.41N	1.46	.985	....	3
18..	....	1.48B	....	1.48B	1.46	.986	....	3
19..	....	....	....	1.46N	1.47	.987	....	3
22..	....	....	1.45A	1.45A	1.46	.987	....	3
23..	....	....	....	1.46N	1.47	.988	....	3
24..	....	1.48B	....	1.48B	1.49	.989	....	3
25..	Exchange Closed; Christmas							
26..	....	....	....	1.49N	1.43	.989	....	3
29..	....	....	....	1.49N	1.41	.985	....	3
30..	....	....	....	1.41N	1.35	.982	....	3
31..	....	1.39B	....	1.39B	1.36	.982	....	3

JUNE 1987 9275 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.88@.89	.89	.88	.89	.89	755	....	....
12..	....	....	....	.89N	.94	.784	15	15
13..	....	....	...	.94N	1.00	.819	....	15
14..	....	....	....	1.00N	.98	.806	....	15
15..	....	....	...	.98N	.99	.816	....	15
18..	....	....	....	.99N	1.00	.826	....	15
19..	1.05	1.05	1.05	1.05	1.08	.864	15	15
20..	....	1.09B	....	1.09B	1.09	.878	....	15
21..	....	1.12B	....	1.12B	1.14	.909	....	15
22..	....	....	1.10A	1.11A	1.11	.903	....	15
25..	....	....	....	1.11N	1.18	.930	....	15
26..	....	1.19B	....	1.19B	1.26	.949	....	15
27..	....	....	....	1.26N	1.20	.941	....	15
28..	....	....	....	1.20N	1.26	.953	....	15

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9275 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	....	....	1.26N	1.36	.968	....	15

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	1.36N	1.28	.957	....	15
3..	....	....	1.25A	1.25A	1.18	.933	....	15
4..	....	1.22B	....	1.22B	1.23	.934	....	15
5..	....	....	....	1.23N	1.09	.988	....	15
8..	....	....	....	1.09N	.99	.847	....	15
9..	....	1.02B	....	1.02B	1.02	.853	....	15
10..	....	1.04B	....	1.04B	1.04	.859	....	15
11..	....	....	1.02A	1.02A	.92	.797	....	15
12..	....	.98B	....	.98B	.96	.802	....	15
15..	....	1.02B	....	1.02B	1.02	.822	....	15
16..	....	....	....	1.02N	1.00	.816	....	15
17..	....	....	....	1.00N	1.00	.811	....	15
18..	....	....	....	1.00N	.88	.757	....	15
19..	....	.89B	....	.89B	.88	.754	....	15
22..	....	....	....	.88N	.95	.782	....	15
23..	....	.96B	....	.96B	.95	.780	....	15
24..	....	....	....	.95N	1.05	.824	....	15
25..	....	1.06B	....	1.05N	1.05	.825	....	15
26..	....	...	1.04A	1.04A	1.07	.828	....	15
29..	....	....	.98A	.98A	1.00	.803	....	15
30..	....	....	....	1.00N	1.07	.825	....	15

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	1.12B	....	1.12B	1.09	.831	....	15
2..	....	....	....	1.09N	1.06	.824	....	15
3..	....	1.19B	....	1.19B	1.21	.877	....	15
6..	....	1.22B	....	1.22B	1.23	.886	....	15
7..	....	1.26B	....	1.26B	1.26	.896	....	15
8..	....	1.28B	1.22A	1.28B	1.23	.891	....	15
9..	....	....	....	1.23N	1.24	.897	....	15
10..	....	....	....	1.24N	1.19	.888	....	15
13..	....	1.20B	....	1.19N	1.17	.886	....	15
14..	....	....	....	1.17N	1.12	.872	....	15
15..	....	....	....	1.12N	1.12	.876	....	15
16..	....	1.13B	....	1.13B	1.06	.865	....	15
17..	....	....	....	1.06N	1.01	.847	....	15
20..	....	....	....	1.01N	.97	.840	....	15
21..	....	....	....	.97N	1.01	.855	....	15
22..	....	....	....	1.01N	1.08	.882	....	15
23..	....	....	....	1.08N	1.11	.890	....	15
24..	....	....	....	1.11N	1.06	.876	....	15
27..	....	....	....	1.06N	1.09	.893	....	15
28..	....	....	....	1.09N	1.11	.901	....	15
29..	....	....	....	1.11N	1.14	.907	....	15
30..	....	1.22B	....	1.22B	1.21	.925	....	15
31..	....	1.26B	....	1.26B	1.19	.922	....	15

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	...	....	....	1.19N	1.2*	.926	....	15
4..	....	....	....	1.21N	1.20	.924	....	15
5..	....	....	....	1.20N	1.19	.922	....	15
6..	....	....	....	1.19N	1.15	.912	...	15
7..	....	....	1.11A	1.11A	1.10	.899	....	15
10..	....	....	1.08A	1.08A	1.08	.893	....	15
11..	....	1.10B	....	1.10B	1.09	.898	....	15
12..	....	1.11B	....	1.11B	1.13	.908	....	15
13..	....	1.14B	....	1.14B	1.16	.920	....	15
14..	....	...	....	1.16N	1.19	.930	....	15
17..	....	....	....	1.19N	1.20	.939	....	15
18..	....	....	....	1.20N	1.17	931	....	15
19..	....	....	....	1.17N	1.28	.954	....	15
20..	....	....	....	1.28N	1.27	.957	....	15
21..	....	....	....	1.27N	1.28	.962	....	15
24..	....	....	....	1.28N	1.28	.967	....	15
25..	....	....	....	1.28N	1.25	.966	....	15
26..	...	....	....	1.25N	1.27	.970	....	15
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	1.27N	1.26	.971	....	15

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	1.24A	1.24A	1.23	.968	....	15
2..	....	....	....	1.23N	1.29	.973	....	15
3..	....	....	....	1.29N	1.29	.973	....	15
4..	....	....	....	1.29N	1.34	.976	....	15
5..	....	1.35B	....	1.34N	1.24	.966	....	15
8..	....	....	....	1.24N	1.25	.967	....	15
9..	....	1.27B	....	1.27B	1.25	.967	....	15
10..	....	....	....	1.25N	1.26	.968	....	15

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
JUNE 1987 9275 CALLS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	....	....	....	1.26N	1.18	.959	....	15
12	....	....	....	1.18N	1.19	.960	....	15
15	....	....	....	1.19N	1.18	.959	....	15
16	....	1.20B	....	1.20B	1.17	.958	....	15
17	....	1.18B	....	1.18B	1.22	.965	....	15
18	....	1.24B	....	1.24B	1.22	.966	....	15
19	....	....	....	1.22N	1.23	.968	....	15
22	....	....	1.21A	1.21A	1.22	.967	....	15
23	....	....	....	1.22N	1.22	.969	....	15
24	....	1.23B	....	1.23B	1.24	.971	....	15
25	Exchange Closed; Christmas							
26	....	....	....	1.24N	1.24	.972	....	15
29	....	....	....	1.24N	1.16	.964	....	15
30	....	....	....	1.16N	1.10	.956	....	15
31	....	....	....	1.10N	1.11	.957	....	15

JUNE 1987 9300 CALLS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	.47	.47	.46	.46	.48	.426	15	15
27	.50	.50	.50	.50	.50	.446	22	33
30	....	....	....	.50N	.51	.455	3	32

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.51N	.51	.458	....	33
2	....	....	....	.51N	.51	.460	....	33
3	....	....	....	.51N	.57	.496	....	33
4	Exchange Closed; Independence Day							
7	.57	.58	.57	.58	.57	.496	15	36
8	....	....	....	.57N	.52	.447	5	41
9	.50	.60	.50	.60	.58	.496	16	57
10	....	....	....	.58N	.56	.484	....	57
11	....	....	....	.56N	.57	.505	2	59
14	....	....	.54A	.57N	.58	.528	....	59
15	....	....	....	.58N	.61	.548	....	59
16	....	....	....	.61N	.63	.559	....	59
17	....	....	....	.63N	.63	.557	....	59
18	....	....	.60A	.60A	.66	.575	....	59
21	....	....	....	.66N	.68	.590	....	59
22	....	....	.66A	.66A	.67	.573	....	59
23	....	....	.66A	.66A	.59	.520	....	59
24	....	.60B	....	.60B	.56	.494	....	59
25	....	....	....	.56N	.58	.506	....	59
28	....	....	.57A	.57A	.55	.482	....	59
29	....	....	....	.55N	.60	.541	....	59
30	....	....	....	.60N	.63	.569	....	59
31	.66@.67	.67	.65	.66B	.69	.613	21	80

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.67A	.67A	.66	.599	....	80
4	....	....	....	.66N	.70	.629	....	80
5	....	....	.68A	.68A	.64	.590	....	80
6	.66	.66	.66	.66	.63	.579	42	107
7	....	....	....	.63N	.66	.606	....	107
8	....	.68B	....	.68B	.69	.625	....	107
11	.73	.73	.73	.73	.75	.657	10	117
12	....	....	....	.75N	.78	.691	....	117
13	....	....	....	.78N	.84	.733	....	117
14	....	....	.82A	.82A	.82	.717	....	117
15	....	....	....	.82N	.83	.728	....	117
18	....	....	.82A	.82A	.84	.740	....	117
19	.84	.88B	.84	.88B	.91	.787	30	94
20	....	....	....	.91N	.91	.805	20	67
21	....	.93B	....	.93B	.96	.845	....	67
22	....	....	.94A	.94A	.92	.835	....	67
25	....	....	....	.92N	.99	.873	....	67
26	....	....	....	.99N	1.06	.903	....	67
27	1.03	1.03	1.03	1.03	1.01	.888	7	60
28	....	....	....	1.01N	1.06	.908	....	60
29	....	....	....	1.06N	1.16	.934	....	60

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.11	1.14B	1.11	1.14B	1.08	.915	4	62
3	....	....	1.05A	1.05A	.99	.877	....	62
4	....	1.03B	....	.99N	1.04	.881	....	62
5	....	....	....	1.04N	.90	.954	....	62
8	....	....	.88A	.88A	.82	.762	....	62
9	....	.84B	....	.84B	.85	.772	....	62
10	....	....	....	.85N	.86	.781	....	62
11	....	....	.85A	.85A	.76	.705	....	62
12	....	.81B	....	.81B	.78	.713	....	62
15	....	.81B	....	.81B	.85	.740	....	62

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
JUNE 1987 9300 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.85N	.82	.734	....	62
17	....	....	....	.82N	.81	.728	....	62
18	....	.83B	....	.83B	.72	.665	....	62
19	....	.74B	....	.74B	.72	.663	....	58
22	....	....	....	.72N	.78	.696	....	58
23	....	.79B	....	.79B	.78	.694	....	58
24	....	....	....	.78N	.87	.749	....	58
25	....	.89B	....	.87N	.88	.750	....	58
26	....	....	.87A	.87A	.90	.755	....	58
29	....	....	.81A	.87A	.83	.725	....	58
30	....	....	....	.83N	.89	.751	....	58

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.92B	....	.92B	.91	.759	....	58
2	....	....	....	.91N	.89	.750	....	58
3	....	.97B	.88A	.97B	1.02	.817	....	58
6	....	....	....	1.02N	1.04	.827	....	58
7	....	1.05B	....	1.05B	1.06	.840	....	58
8	....	1.07B	1.03A	1.07B	1.04	.832	....	58
9	....	....	....	1.04N	1.04	.840	....	58
10	....	....	1.03A	1.03A	1.00	.826	....	58
13	....	....	.99A	.99A	.98	.824	....	58
14	....	....	....	.98N	.94	.804	....	58
15	....	....	....	.94N	.94	.809	....	58
16	.94	.94	.94	.94	.88	.794	40	80
17	....	....	....	.88N	.83	.770	....	80
20	....	....	....	.83N	.80	.758	....	80
21	....	.82B	....	.82B	.83	.777	....	80
22	....	.84B	....	.84B	.90	.813	....	80
23	....	....	....	.90N	.92	.824	....	80
24	....	....	....	.92N	.88	.804	....	80
27	....	....	....	.88N	.91	.826	....	80
28	....	....	....	.91N	.93	.837	....	80
29	....	....	....	.93N	.95	.845	....	80
30	....	1.02B	....	1.02B	1.02	.872	....	80
31	1.06	1.06	1.03	1.03	1.00	.867	6	76

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.00N	1.02	.873	....	76
4	1.01	1.01	1.01	1.01	1.01	.870	4	76
5	....	....	....	1.01N	1.00	.866	....	76
6	....	....	....	1.00N	.96	.853	....	76
7	....	....	.92A	.92A	.91	.833	....	76
10	....	....	.90A	.90A	.89	.824	....	76
11	....	.90B	....	.90B	.90	.832	....	76
12	....	.92B	....	.92B	.93	.845	....	76
13	....	.94B	....	.94B	.96	.862	....	76
14	....	....	....	.96N	.99	.876	....	76
17	....	....	....	.99N	1.00	.888	....	76
18	....	....	....	1.00N	.97	.876	....	76
19	....	....	....	.97N	1.07	.911	....	76
20	....	....	....	1.07N	1.06	.916	....	76
21	....	....	....	1.06N	1.05	.923	....	76
24	....	....	....	1.05N	1.06	.931	....	76
25	....	....	....	1.06N	1.04	.927	....	76
26	....	....	....	1.04N	1.06	.935	....	76
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	1.06N	1.05	.936	....	76

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	1.02A	1.02A	1.03	.930	....	76
2	....	1.04B	....	1.04B	1.07	.941	....	76
3	....	....	....	1.07N	1.07	.939	....	76
4	....	....	....	1.07N	1.11	.947	....	76
5	....	....	....	1.11N	1.02	.927	....	76
8	....	1.03B	....	1.03B	1.03	.930	....	76
9	....	....	....	1.03N	1.02	.930	....	76
10	....	....	....	1.02N	1.03	.931	....	76
11	....	....	....	1.03N	.96	.915	....	76
12	....	....	....	.96N	.97	.917	....	76
15	....	....	....	.97N	.95	.914	....	76
16	....	....	....	.95N	.94	.912	....	76
17	....	.95B	....	.95B	.98	.925	....	76
18	....	1.00B	....	1.00B	.98	.926	....	76
19	....	....	....	.98N	.99	.929	....	76
22	....	....	.97A	.97A	.98	.928	....	76
23	....	....	....	.98N	.99	.931	....	76
24	....	1.00B	....	1.00B	1.01	.936	....	76
25	Exchange Closed; Christmas							
26	....	....	....	1.01N	1.01	.937	....	76
29	....	....	....	1.01N	.93	.921	....	76
30	....	....	....	.93N	.88	.906	....	76
31	....	....	....	.88N	.89	.909	....	76

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9325 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.30	.30	.30	.30	.33	.321		
24						.336	10	10
25	.35	.35	.35	.35	.37	.348	13	22
26	.37	.37	.37	.37	.38	.356	10	32
27				.38N	.40	.374	10	40
30				.40N	.40	.382		40

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1				.40N	.40	.384		40
2				.40N	.40	.387		40
3				.40N	.46	.421		40
4	Exchange Closed: Independence Day							
7				.46N	.46	.420		40
8	.43	.43	.43	.43	.40	.372	4	44
9	.40	.45	.40	.45	.46	.419	50	75
10	.48	.48	.44	.44	.45	.407	18	92
11				.45N	.46	.426	6	94
14			.44A	.46N	.47	.447		94
15				.47N	.48	.466		94
16				.48N	.49	.475		94
17				.49N	.49	.471		94
18			.47A	.47A	.52	.488		94
21		.56B		.56B	.54	.502		94
22			.52A	.54N	.54	.484		94
23				.54N	.47	.429		94
24		.48B		.48B	.44	.402		94
25				.44N	.45	.411		94
28				.45N	.43	.388		94
29				.43N	.47	.443		94
30				.47N	.50	.470		94
31	.54	.54	.54	.54	.55	.514	10	94

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			.54A	.54A	.53	.498		94
4				.53N	.56	.527		94
5			.55A	.55A	.51	.485		94
6				.51N	.50	.471		94
7				.50N	.53	.497		94
8				.53N	.55	.515		94
11		.57B		.57B	.60	.547		94
12				.60N	.63	.583		94
13				.63N	.68	.632		94
14				.68N	.66	.614		94
15	.67	.67	.67	.67	.67	.624	6	94
18				.67N	.68	.636		94
19	.71	.71	.71	.71	.74	.690		94
20		.75B		.75B	.74	.710	18	94
21		.76B		.76B	.78	.758		94
22			.77A	.77A	.75	.742		94
25				.75N	.81	.790		94
26		.82B		.82B	.88	.832		94
27				.88N	.83	.810		94
28				.83N	.88	.837		94
29				.88N	.96	.876		94

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2				.96N	.89	.847		94
3			.87A	.87A	.81	.795		94
4		.85B		.85B	.84	.803		94
5				.84N	.74	.862		94
8			.72A	.72A	.67	.656		94
9		.68B		.68B	.68	.670		94
10		.69B		.69B	.70	.684		94
11			.69A	.69A	.62	.598		94
12		.65B		.65B	.62	.609		94
15		.65B		.65B	.69	.641		94
16				.69N	.67	.636		94
17				.67N	.66	.630		94
18		.67B		.67B	.57	.562		94
19		.59B		.59B	.57	.561		94
22		.60B		.60B	.62	.598		94
23		.63B		.63B	.62	.597		94
24				.62N	.71	.659		94
25		.72B		.71N	.72	.661		94
26			.71A	.71A	.73	.668		94
29			.65A	.65A	.67	.634		94
30				.67N	.73	.664		94

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9325 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		.76B		.76B	.74	.672		94
2				.74N	.72	.661		94
3		.81B		.81B	.84	.740		94
6				.84N	.86	.752		94
7		.87B		.87B	.88	.767		94
8			.85A	.88N	.86	.757		94
9				.86N	.86	.755		94
10				.86N	.83	.748		94
13			.81A	.81A	.82	.743		94
14				.82N	.77	.719		94
15				.77N	.77	.724		94
16				.77N	.71	.704		94
17			.70A	.70A	.66	.674		94
20				.66N	.64	.659		94
21				.64N	.66	.681		94
22				.66N	.72	.724		94
23				.72N	.74	.736		94
24				.74N	.71	.710		94
27				.71N	.73	.737		94
28				.73N	.75	.750		94
29				.75N	.77	.761		94
30		.83B		.83B	.83	.797		94
31		.87B		.87B	.82	.790		94

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3		.84B		.84B	.83	.798		94
4				.83N	.82	.794		94
5				.82N	.81	.788		94
6				.81N	.77	.770		94
7			.74A	.74A	.74	.745		94
10			.72A	.72A	.72	.733		94
11				.72N	.72	.742		94
12		.74B		.74B	.75	.759		94
13		.76B		.76B	.78	.780		94
14				.78N	.81	.798		94
17				.81N	.81	.813		94
18				.81N	.78	.795		94
19				.78N	.87	.845		94
20				.87N	.86	.849		94
21				.86N	.85	.858		94
24				.85N	.85	.868		94
25				.85N	.84	.862		94
26				.84N	.86	.873		94
27	Exchange Closed: Thanksgiving Day							
28				.86N	.85	.874		94

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			.83A	.83A	.83	.865		94
2				.83N	.87	.882		94
3				.87N	.87	.880		94
4				.87N	.90	.893		94
5				.90N	.82	.862		94
8				.82N	.83	.865		94
9				.83N	.81	.865		94
10				.81N	.82	.868		94
11				.82N	.76	.842		94
12				.76N	.77	.845		94
15			.76A	.76A	.75	.840		94
16				.75N	.74	.837		94
17				.74N	.78	.856		94
18		.80B		.80B	.78	.858		94
19				.78N	.79	.862		94
22			.77A	.77A	.78	.861		94
23				.78N	.78	.865		94
24				.78N	.80	.872		94
25	Exchange Closed: Christmas							
26				.80N	.80	.873		94
29				.80N	.73	.847		94
30				.73N	.68	.824		94
31				.68N	.69	.828		94

JUNE 1987 9350 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.25	.25	.25	.25	.27	.252	12	12
18		.28B		.28B	.28	.263	13	25
19			.27A	.27A	.26	.238		25
20			.25A	.26N	.27	.254		25
23			.25A	.26A	.25	.259		25
24				.25N	.27	.272		25
25	.30	.30	.30	.30	.28	.284	25	25
26	.28	.28	.27	.27	.29	.290	15	40
27				.29N	.30	.307	15	40

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9350 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	.32B	....	.32B	.31	.313	....	30

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.31N	.31	.315	....	30
2	....	....	....	.31N	.31	.318	....	30
3	.37	.37	.37	.37	.35	.349	3	31
4	Exchange Closed, Independence Day							
7	.36	.36	.35	.35	.35	.347	26	56
8	....	....	....	.35N	.31	.302	....	57
9	.28	.36B	.28	.36B	.36	.345	3	59
10	....	....	....	.36N	.35	.333	3	59
11	.37	.37	.37	.37	.35	.350	....	59
14	.38	.38	.34	.36B	.37	.368	23	65
15	....	....	....	.37N	.37	.385	....	56
16	....	....	....	.37N	.38	.392	....	56
17	....	....	....	.38N	.38	.387	....	56
18	.37	.38B	.37	.38B	.41	.402	25	60
21	....	.43B	....	.41N	.42	.414	....	60
22	.41	.43	.41	.43	.42	.396	250	310
23	.35	.35	.35	.35	.36	.342	25	302
24	....	.37B	....	.37B	.34	.315	....	302
25	....	....	....	.34N	.35	.322	....	302
28	....	....	....	.35N	.33	.299	....	302
29	....	....	....	.33N	.36	.349	....	302
30	....	....	....	.36N	.39	.373	....	302
31	....	.40B	....	.40B	.43	.414	....	302

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.42A	.42A	.41	.397	....	302
4	....	....	....	.41N	.44	.423	....	302
5	....	....	.42A	.42A	.39	.380	....	302
6	....	....	....	.39N	.40	.365	....	302
7	.39	.39	.38	.38	.42	.388	28	327
8	.43	.44	.43	.44	.44	.404	32	357
11	....	....	....	.44N	.47	.433	....	357
12	....	....	....	.47N	.49	.469	....	357
13	....	....	....	.49N	.55	.520	....	357
14	....	....	.54A	.54A	.53	.501	....	357
15	....	....	....	.53N	.54	.511	....	357
18	....	....	....	.54N	.54	.520	....	357
19	....	....	....	.54N	.60	.577	....	357
20	....	....	....	.60N	.59	.598	....	357
21	....	.61B	....	.61B	.62	.649	....	357
22	....	....	.61A	.61A	.59	.628	....	357
25	....	....	....	.59N	.65	.681	....	357
26	....	....	....	.65N	.71	.734	....	357
27	....	....	....	.71N	.67	.703	....	357
28	....	.68B	....	.68B	.71	.738	....	357
29	....	....	....	.71N	.78	.790	....	357

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, Labor Day							
2	....	....	....	.78N	.73	.751	....	357
3	....	....	.68A	.68A	.65	.687	....	357
4	....	.68B	....	.68B	.68	.700	....	357
5	....	....	.62A	.62A	.59	.691	....	357
8	....	....	.58A	.58A	.53	.536	....	357
9	.58	.58	.58	.58	.56	.554	50	357
10	....	....	....	.55N	.55	.572	....	357
11	....	....	.54A	.54A	.48	.483	....	357
12	.53	.53	.52	.52	.50	.497	23	380
15	....	.51B	....	.51B	.55	.533	....	380
16	.51	.51	.51	.51	.53	.528	1	381
17	....	....	....	.53N	.52	.523	....	381
18	....	.53B	....	.53B	.44	.454	....	381
19	....	.45B	....	.45B	.44	.455	....	381
22	....	....	....	.44N	.48	.493	....	381
23	....	.50B	....	.49B	.48	.493	....	381
24	....	....	....	.48N	.56	.559	....	381
25	....	.57B	....	.56N	.57	.563	....	381
26	....	....	.56A	.57N	.58	.570	....	381
29	....	....	.51A	.55A	.53	.534	....	381
30	....	....	....	.53N	.58	.566	....	381

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.59	.61B	.59	.59	.59	.575	10	391
2	....	....	....	.59N	.58	.563	....	391
3	....	.65B	.57A	.65B	.68	.650	....	391
6	....	....	....	.68N	.70	.663	....	391
7	....	....	....	.70N	.72	.680	....	391
8	....	....	.68A	.72N	.70	.666	....	391
9	....	....	....	.70N	.70	.675	....	391

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9350 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	....	....	.59A	.69A	.66	.654	....	391
13	....	....	.65A	- .65A	.65	.647	....	391
14	....	....	....	.65N	.61	.619	....	391
15	....	....	....	.61N	.61	.624	....	391
16	....	....	....	.61N	.55	.600	....	391
17	....	....	....	.55N	.51	.565	....	391
20	....	....	.50A	.51N	.49	.548	....	391
21	....	....	....	.49N	.51	.571	....	391
22	....	....	....	.51N	.57	.617	....	391
23	....	....	....	.57N	.58	.631	....	391
24	....	....	....	.58N	.55	.601	....	391
27	....	....	....	.55N	.57	.629	....	391
28	....	....	....	.57N	.59	.644	....	391
29	....	....	....	.59N	.61	.657	....	391
30	....	.66B	....	.66B	.66	.700	....	391
31	.67	.69B	.67	.67	.65	.692	11	385

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.65N	.66	.701	....	385
4	.64	.64	.64	.64	.65	.697	8	379
5	....	....	.64A	.64A	.64	.689	....	379
6	....	....	....	.64N	.60	.667	....	379
7	....	....	.59A	.59A	.58	.636	....	379
10	....	....	.56A	.56A	.56	.622	....	379
11	....	....	....	.56N	.56	.632	....	379
12	....	.57B	....	.57B	.59	.652	....	379
13	.62	.62	.62	.62	.61	.676	1	380
14	.61	.61	.61	.61	.64	.696	10	373
17	....	....	....	.64N	.64	.714	....	377
18	....	....	.62A	.62A	.61	.688	....	377
19	....	....	....	.61N	.69	.752	....	377
20	....	....	....	.69N	.68	.754	....	377
21	....	....	....	.68N	.67	.764	....	377
24	....	....	....	.67N	.67	.775	....	377
25	....	....	....	.67N	.66	.764	....	377
26	....	....	....	.66N	.68	.780	....	377
27	Exchange Closed, Thanksgiving Day							
28	....	....	....	.68N	.67	.779	....	377

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.63	.63	.63	.63	.65	.766	9	368
2	....	....	....	.65N	.68	.791	....	368
3	....	....	....	.68N	.68	.789	....	368
4	....	....	....	.68N	.71	.809	....	368
5	....	....	....	.71N	.62	.764	....	368
8	....	.63B	....	.62N	.63	.769	....	368
9	....	.64B	....	.63N	.62	.769	....	368
10	....	....	....	.62N	.63	.774	....	368
11	....	....	....	.63N	.58	.737	....	368
12	....	....	....	.58N	.59	.742	....	368
15	....	....	.57A	.57A	.57	.733	....	368
16	....	....	....	.57N	.56	.729	....	368
17	....	....	....	.56N	.59	.754	....	368
18	....	.61B	....	.61B	.59	.756	....	368
19	....	....	....	.59N	.60	.762	....	368
22	....	....	.57A	.57A	.59	.759	....	368
23	....	....	....	.59N	.60	.764	....	368
24	....	.61B	....	.61B	.61	.774	....	368
25	Exchange Closed, Christmas							
26	....	....	....	.61N	.61	.775	....	368
29	....	....	.59A	.59A	.54	.738	....	368
30	....	....	....	.54N	.51	.706	....	368
31	....	.54B	....	.51N	.52	.712	....	368

JUNE 1987 9375 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	.31	.33	.31	.33	.34	.324	250	250
5	....	....	.31A	.31A	.31	.284	....	250
6	....	....	....	.31N	.31	.269	....	250
7	.28	.32	.28	.31@.32	.31	.288	75	280
8	....	.33B	....	.33B	.33	.300	....	285
11	....	....	....	.33N	.37	.325	....	285
12	....	....	....	.37N	.38	.358	....	285
13	....	....	....	.38N	.42	.406	....	285
14	....	....	....	.42N	.41	.389	....	285
15	....	....	....	.41N	.41	.396	....	285
18	....	....	....	.41N	.42	.403	....	285
19	....	....	....	.42N	.47	.458	....	285
20	....	.48B	....	.48B	.46	.477	....	285
21	....	.47B	....	.47B	.48	.526	....	285
22	....	....	....	.48N	.45	.501	....	285
25	....	....	....	.45N	.51	.554	....	285

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9375 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	....	....	....	.51N	.56	.612	....	285
27	....	....	....	.56N	.52	.577	....	285
28	....	....	....	.52N	.55	.615	....	285
29	....	....	...	.55N	.61	.677	....	285

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.61N	.57	.630	....	285
3	....	....	.52A	.52A	.50	.560	....	285
4	....	.53B	....	.53B	.53	.579	....	285
5	....	....	....	.53N	.45	.463	....	285
8	....	....	.43A	.45N	.41	.413	....	285
9	....	....	....	41N	42	.434	....	285
10	.42	.42	.42	.42	.42	.454	30	315
11	....	....	.39A	.39A	.36	.369	....	315
12	....	.39B	....	.39B	.38	.385	....	315
15	....	.40B	....	.40B	.43	.422	....	315
16	....	....	.40A	.41A	.41	.418	....	315
17	....	....	....	.41N	.40	.415	....	315
18	....	....	....	.40N	.33	.350	....	315
19	....	.34B	....	.34B	.33	.352	....	315
22	....	....	....	.33N	.37	.389	....	315
23	....	.38B	....	.38B	.37	.390	....	315
24	....	....	....	.37N	.43	.456	....	315
25	.46	.46	.46	.46	.44	.461	3	318
26	....	....	.43A	.43A	.44	.469	....	318
29	....	....	.40A	.40A	.40	.433	....	318
30	....	....	....	.40N	.44	.465	....	318

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.47B	....	.47B	.46	.473	....	318
2	....	....	....	.46N	.45	.461	...	318
3	....	.52B	.44A	.52B	.53	.551	....	318
6	....	....	....	.53N	.54	.563	....	318
7	....	.56B	....	.40N	.57	.581	....	318
8	....	....	.53A	.57N	.54	.565	....	318
9	....	.55B	....	.54N	.54	.574	....	318
10	....	....	....	.54N	.51	.549	....	318
13	....	....	.50A	.50A	.50	.541	....	318
14	....	....	....	.50N	.47	.510	....	318
15	....	....	....	.47N	.47	.515	....	318
16	....	....	....	.47N	.41	.488	....	318
17	....	....	.40A	.40A	.38	.451	....	318
20	....	....	....	.38N	.37	.432	....	318
21	....	..	....	.37N	.38	.455	....	318
22	....	.40B	....	.40B	.43	.501	....	318
23	....	....	....	.43N	.44	.515	....	318
24	....	....	....	.44N	.41	.482	....	318
27	....	....	....	.41N	.43	.511	....	318
28	....	....	....	.43N	.44	.526	....	318
29	....	....	....	.44N	.46	.540	....	318
30	....	.51B	....	.51B	.51	.588	....	318
31	....	.53B	....	.53B	.50	.578	....	318

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.50N	.50	.588	....	318
4	....	....	....	.50N	.49	.583	....	318
5	....	....	.48A	.48A	.49	.574	....	318
6	....	....	....	.49N	.46	.550	....	318
7	....	....	.44A	.44A	.44	.516	....	318
10	....	....	.42A	.42A	.43	.501	....	318
11	....	....	....	.43N	.43	.511	....	318
12	....	....	....	.43N	.44	.531	....	318
13	....	.45B	....	.45B	.46	.556	....	318
14	....	....	....	.46N	.48	.577	....	318
17	....	....	....	.48N	.48	.594	....	318
18	...	....	....	.48N	.45	.564	....	318
19	.47	.47	.46A	.47	.53	.636	65	263
20	....	....	....	.53N	.52	.635	85	218
21	....	....	....	.52N	.51	.644	....	218
24	....	....	....	.51N	.49	.653	....	218
25	....	.50B	....	.50B	.50	.638	....	218
26	....	....	....	.50N	.51	.656	....	218
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.51N	.50	.652	....	218

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.50N	.48	.636	....	218
2	.49	.49	.49	.49	.50	.668	21	218
3	....	....	...	.50N	.51	.667	....	218
4	....	....	....	.51N	.53	.693	....	218
5	.49	.49	.49	.49	.48	.638	50	248

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9375 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	....	....	....	.48N	.48	.644	....	248
9	...	....	....	.48N	.46	.644	....	248
10	....	....	....	.46N	.47	.649	....	248
11	.45	.45	.45	.45	.42	.605	....	248
12	....	....	....	.42N	.42	.611	1	248
15	....	....	....	.42N	.41	.600	....	248
16	....	....	....	.41N	.40	.595	....	248
17	.42	.42	.42	.42	.43	.624	100	198
18	....	....	....	.43N	.44	.625	1	199
19	....	....	.43A	.43A	.44	.631	....	199
22	.42	.42	.40A	.42	.43	.626	2	201
23	....	....	....	.43N	.43	.632	....	201
24	....	....	....	.43N	.44	.644	....	201
25	Exchange Closed: Christmas							
26	....	....	....	.44N	.44	.645	....	201
29	....	....	.41A	.41A	.38	.598	....	201
30	...	....	....	.38N	.35	.562	....	201
31	....	.37B	....	.35N	.35	.568	....	201

JUNE 1987 9400 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	.22	.22	.22	.22	.22	.202	20	20
6	....	....	....	.22N	.21	.188	...	20
7	.21	.21	.21	.21	.23	.202	5	20
8	....	....	...	.23N	.24	.210	....	20
11	....	....	....	.24N	.28	.230	....	20
12	.27	.29B	.27	.29B	.29	.258	50	70
13	...	....	....	.29N	.32	.301	....	70
14	...	....	....	.32N	.31	.286	....	70
15	...	....	...	.31N	.31	.290	....	70
18	.29	.29	.29	.29	.31	.295	5	75
19	...	.33B	...	.33B	.38	.343	....	75
20	.36	.36	.36	.36	.35	.358	110	136
21	....	...	...	.35N	.38	.402	50	136
22	...	....	.35A	.35A	.34	.375	....	136
25	....	.36B	....	.36B	.38	.422	....	136
26	.40	.41	.40	.41	.42	.480	50	161
27	....	....	.39A	.40A	.40	.442	....	161
28	....	.42B	...	.42B	.42	.479	...	161
29	.46	.46	.46	.46	.47	.545	50	211

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, Labor Day							
2	....	....	....	.47N	.43	.496	....	211
3	....	....	.41A	.41A	.38	.427	....	161
4	....	.40B	....	.40B	.40	.449	....	161
5	....	....	.38A	.38A	.34	.247	....	161
8	....	....	.32A	.32A	.30	.298	....	161
9	.31	.32B	.31	.31	.31	.320	115	241
10	....	....	....	.31N	.31	.341	....	241
11	....	....	.27A	.27A	.26	.267	....	241
12	....	.28B	....	.28B	.28	.283	....	241
15	....	.30B	....	.30B	.32	.317	....	241
16	....	....	.30A	.31A	.30	.315	....	241
17	....	....	....	.30N	.29	.313	....	241
18	....	....	....	.29N	.23	.257	....	241
19	...	.25B	...	.25B	.23	.260	....	241
22	.27	.28	.27	.28	.27	.293	165	273
23	.29	.29	.28	.28A	.27	.295	65	286
24	....	....	....	.27N	.32	.356	4	286
25	....	.36B	....	.32N	.32	.361	....	286
26	....	....	....	.32N	.33	.370	....	286
29	.30	.30	.29A	.30	.30	.336	5	281
30	....	..	....	.30N	.33	.366	....	286

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.36	.38B	.36	.38B	.34	.373	....	286
2	....	....	....	.34N	.34	.361	....	286
3	....	.38B	.32A	.38B	.41	.448	3	289
6	....	....	....	.41N	.42	.460	....	289
7	.44	.44	.41	.41	.44	.476	30	314
8	.44	.44	.41A	.44	.42	.459	10	304
9	.43	.43	.42A	.43	.42	.467	100	363
10	.42	.42	.41A	.42	.39	.441	100	443
13	....	....	.37A	.39N	.38	.432	....	443
14	....	....	....	.38N	.35	.401	....	443
15	....	....	....	.35N	.35	.405	....	443
16	.36	.36	.36	.36	.30	.377	21	425
17	....	...	....	.30N	.28	.342	....	425
20	....	...	.27A	.27A	.26	.323	....	425
21	....	.27B	....	.27B	.28	.343	....	425
22	....	.30B	....	.30B	.31	.386	....	425

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9400 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.33	.33	.33	.33	.32	.399	5	429
24	....	....	....	.32N	.30	.366	....	429
27	....	....	....	.30N	.31	.392	....	429
28	.31	.31	.30	.31	.32	.405	95	479
29	....	....	....	.32N	.33	.419	5	479
30	.37	.38B	.37	.37	.37	.467	6	485
31	.37	.39B	.36	.36	.37	.458	46	509

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.37	.38	.37	.38	.37	.467	175	608
4	....	....	....	.37N	.37	.462	5	608
5	....	....	.36A	.36A	.37	.453	....	603
6	....	....	....	.37N	.34	.428	....	603
7	.31	.31	.31	.31	.32	.394	5	603
10	.30	.30	.30	.30	.31	.380	5	603
11	....	....	....	.31N	.31	.389	....	603
12	....	....	....	.31N	.32	.408	....	603
13	.35	.35	.34A	.35	.34	.431	20	620
14	....	....	....	.34N	.35	.450	....	620
17	.36	.36	.34	.34	.35	.465	240	810
18	.34	.34	.33	.33	.33	.433	230	950
19	.34	.35B	.34	.35B	.38	.506	25	850
20	.38	.39	.38	.39	.38	.501	60	905
21	.38	.38	.38	.38	.38	.507	100	985
24	.38	.39	.38	.39	.36	.512	115	1000
25	....	....	....	.36N	.36	.495	....	1000
26	....	....	....	.36N	.37	.513	....	1000
27	Exchange Closed, Thanksgiving Day							
28	....	....	.36A	.36A	.36	.507	....	1000

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.32	.32	.32	.32	.34	.489	2	1002
2	.34	.34	.34	.34	.36	.525	10	1002
3	.37	.38	.37	.38	.36	.525	71	986
4	.38	.38	.38	.38	.38	.554	5	991
5	.35	.39B	.34	.34	.33	.495	150	1081
8	....	....	.31A	.32A	.32	.501	....	1011
9	.32	.34B	.32	.33	.31	.501	7	1017
10	.31	.32	.31	.32	.32	.507	149	1112
11	.30	.30	.28	.28	.29	.460	314	1194
12	.30	.30	.28	.28	.29	.466	324	1412
15	.26	.27	.26	.27	.27	.454	4	1408
16	.28	.28	.26A	.27	.26	.448	214	1505
17	.27	.27	.27	.27	.28	.477	189	1560
18	.29	.29	.29	.29	.28	.477	169	1601
19	.28	.28	.28	.28	.28	.483	30	1601
22	.27	.27	.27	.27	.28	.477	20	1614
23	....	....	....	.28N	.28	.483	....	1614
24	.29	.29	.29	.29	.29	.495	50	1660
25	Exchange Closed, Christmas							
26	....	....	....	.29N	.29	.495	....	1660
29	.29	.29	.26	.26	.25	.446	9	1662
30	.25	.25	.24A	.24A	.23	.409	10	1667
31	.25	.25	.23	.23	.23	.415	75	1730

JUNE 1987 9425 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	.16	.16	.16	.16	.16	.134	5	5
8	.17	.17	.15A	.15A	.17	.139	7	12
11	.19	.20B	.19	.19	.21	.153	11	23
12	.23	.23	.23	.23	.21	.175	3	26
13	....	....	....	.21N	.23	.210	....	26
14	.24	.25	.24	.25	.22	.198	45	71
15	.23	.24	.23	.24	.23	.200	1	71
18	.23	.23	.23	.23	.23	.202	57	94
19	....	.24B	....	.24B	.26	.241	2	94
20	....	....	....	.26N	.25	.253	....	94
21	....	....	....	.25N	.26	.287	....	94
22	....	....	....	.26N	.24	.261	....	94
25	....	....	....	.24N	.27	.298	....	94
26	....	.28B	....	.28B	.31	.349	....	94
27	....	....	....	.31N	.28	.313	....	94
28	....	.29B	....	.29B	.30	.346	....	94
29	.36	.36	.35A	.35A	.34	.408	10	104

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	....	....	.34N	.31	.361	....	104
3	....	....	.30A	.30A	.27	.302	....	104
4	....	.29B	....	.28B	.29	.325	....	104
5	....	....	....	.29N	.24	.101	....	104
8	....	....	.23A	.23A	.21	.201	....	104

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9425 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.23	.23	.23	.23	.23	.221	10	94
10	.23	.23	.23	.23	.23	.240	25	94
11	....	....	.22A	.22A	.18	.181	....	94
12	....	.20B	....	.20B	.20	.196	....	94
15	.21	.22	.21	.22	.23	.225	52	62
16	....	....	....	.23N	.22	.225	....	62
17	....	....	....	.22N	.22	.224	....	62
18	....	....	....	.22N	.17	.179	....	62
19	....	....	....	.17N	.17	.182	....	62
22	.20	.20	.20	.20	.19	.210	....	62
23	....	....	....	.19N	.19	.212	22	84
24	....	....	....	.19N	.23	.265	....	84
25	....	.24B	....	.23N	.23	.270	....	84
26	....	....	....	.23N	.24	.279	....	84
29	....	....	.21A	.21A	.21	.249	....	84
30	....	....	....	.21N	.25	.276	....	84

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.27	.26A	.26A	.26	.282	5	84
2	....	....	....	.26N	.25	.271	....	84
3	....	.26B	.23A	.26B	.31	.350	....	84
6	....	....	....	.31N	.32	.360	....	84
7	....	....	....	.32N	.32	.374	....	84
8	.29	.31B	.29	.31B	.31	.357	....	84
9	.32	.32	.32	.32	.31	.363	101	178
10	.31	.31	.30A	.31	.29	.338	100	258
13	....	....	.27A	.29N	.28	.328	....	258
14	....	....	....	.28N	.27	.299	....	258
15	....	....	.26A	.26A	.27	.302	....	258
16	....	....	.26A	.27N	.22	.276	....	258
17	....	....	.21A	.21A	.19	.244	....	258
20	....	....	....	.19N	.19	.227	....	258
21	....	....	....	.19N	.20	.244	....	258
22	....	....	....	.20N	.22	.280	....	258
23	....	....	....	.22N	.23	.291	....	258
24	....	....	....	.23N	.22	.261	....	258
27	.20	.20	.20	.20	.22	.282	20	278
28	....	....	....	.22N	.23	.293	....	278
29	....	....	....	.23N	.24	.306	....	278
30	.30	.30	.27	.27	.27	.350	5	278
31	....	....	....	.27N	.26	.341	....	278

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.26N	.26	.350	....	278
4	....	....	....	.26N	.26	.345	....	278
5	....	....	....	.26N	.26	.336	....	278
6	....	....	....	.26N	.24	.314	....	278
7	....	....	.22A	.22A	.22	.283	....	278
10	....	....	....	.22N	.21	.270	....	278
11	....	....	....	.21N	.21	.277	....	278
12	....	....	....	.21N	.22	.293	....	278
13	....	....	....	.22N	.24	.313	....	278
14	.23	.23	.23	.23	.25	.329	15	293
17	....	....	....	.25N	.25	.340	....	293
18	....	....	.24A	.25N	.23	.309	....	293
19	.23	.24	.23	.24	.28	.376	20	313
20	.27	.27	.27	.27	.27	.367	145	205
21	.27	.27	.27	.27	.25	.369	185	272
24	....	....	....	.25N	.25	.371	25	272
25	....	....	....	.25N	.25	.353	....	262
26	....	....	....	.25N	.26	.368	....	262
27	Exchange Closed: Thanksgiving Day							
28	....	....	.25A	.25A	.25	.361	....	262

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.22	.22	.22	.22	.23	.344	....	262
2	.23	.24	.22A	.24	.24	.378	85	346
3	.27	.27	.25	.25	.24	.379	120	387
4	.25	.25	.25	.25	.26	.408	23	400
5	.23	.23	.23	.23	.22	.353	50	450
8	.20	.20	.20	.20	.22	.358	10	440
9	.20	.20	.20	.20	.21	.358	....	440
10	.21	.21	.21	.21	.21	.364	109	520
11	.19	.19	.19	.19	.18	.321	3	519
12	....	....	....	.18N	.18	.326	11	519
15	.16	.16	.16	.16	.17	.314	2	520
16	.18	.18	.18	.18	.17	.308	20	515
17	.17	.18	.17	.18	.18	.334	11	525
18	....	....	....	.18N	.18	.333	....	525
19	....	....	....	.18N	.18	.337	....	525
22	....	....	.17A	.18N	.18	.331	....	525
23	.18	.18	.18	.18	.18	.336	60	535

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9425 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.19	.19	.19	.19	.18	.347	71	567
25	Exchange Closed: Christmas							
26	....	....	....	.18N	.18	.346	5	567
29	.17	.17	.16	.16	.15	.301	57	619
30	.15	.15	.14	.14	.14	.270	95	692
31	....	.15B	....	.14N	.14	.275	17	697

JUNE 1987 9450 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
4	.18	.20	.18	.20	.20	.218	50	40
5	....	....	....	.20N	.17	.031	10	50
8	....	....	....	.17N	.16	.126	....	50
9	....	....	....	.16N	.16	.142	....	50
10	.16	.16	.16	.16	.16	.159	25	75
11	....	....	.15A	.15A	.13	.115	....	75
12	....	.14B	....	.14B	.15	.127	....	75
15	....	....	....	.15N	.16	.151	....	75
16	....	....	....	.16N	.15	.151	....	75
17	....	....	....	.15N	.15	.152	....	75
18	....	....	....	.15N	.12	.117	....	75
19	....	....	....	.12N	.12	.121	....	75
22	.12	.13B	.12	.13B	.14	.143	4	79
23	....	....	....	.14N	.14	.145	....	79
24	....	....	.13A	.13A	.16	.188	....	79
25	....	....	....	.16N	.16	.193	....	79
26	....	....	....	.16N	.17	.201	....	79
29	....	....	.14A	.14A	.14	.176	....	79
30	....	....	....	.14N	.17	.198	....	79

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.17N	.18	.203	....	79
2	....	....	....	.18N	.17	.194	....	79
3	....	.18B	.16A	.18B	.22	.260	....	79
6	....	....	....	.22N	.22	.269	....	79
7	....	....	....	.22N	.23	.280	....	79
8	....	....	.21A	.23N	.23	.264	....	79
9	....	.24B	....	.23N	.23	.269	....	79
10	....	....	.21A	.21A	.21	.246	....	79
13	....	....	.19A	.20A	.21	.236	....	79
14	....	....	....	.21N	.19	.212	....	79
15	....	....	....	.19N	.19	.213	....	79
16	....	....	.18A	.18A	.15	.191	....	79
17	....	....	....	.15N	.13	.164	....	79
20	....	....	....	.13N	.13	.150	....	79
21	....	....	....	.13N	.14	.163	....	79
22	....	....	....	.14N	.15	.190	....	79
23	....	....	....	.15N	.16	.199	....	79
24	....	....	....	.16N	.15	.174	....	79
27	....	....	....	.15N	.15	.190	....	79
28	....	....	....	.15N	.16	.199	....	79
29	.14	.14	.14	.14	.16	.209	20	99
30	.18	.18	.18	.18	.19	.246	4	95
31	....	....	....	.19N	.18	.239	....	95

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.18N	.18	.246	....	95
4	....	....	....	.18N	.18	.242	....	95
5	....	....	.17A	.17A	.18	.233	....	95
6	.16	.16	.16	.16	.16	.215	2	97
7	....	....	.15A	.15A	.15	.189	....	97
10	....	....	....	.15N	.15	.179	....	97
11	....	....	....	.15N	.15	.184	....	97
12	.14	.14	.14	.14	.14	.196	119	216
13	.15	.15	.15	.15	.16	.212	8	222
14	....	....	....	.16N	.16	.224	125	347
17	....	....	....	.16N	.16	.230	....	347
18	....	....	....	.16N	.15	.204	....	347
19	.14	.14	.14	.14	.18	.259	11	358
20	.17	.17	.17	.17	.17	.248	75	433
21	.17	.17	.17	.17	.17	.247	2	435
24	.16	.17	.16	.17	.16	.245	105	540
25	.17	.17	.16A	.16A	.16	.229	1	540
26	....	....	....	.16N	.17	.240	....	540
27	Exchange Closed: Thanksgiving Day							
28	.17	.17	.17	.17	.15	.233	27	565

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.15N	.14	.219	....	565
2	.14	.15	.14	.15	.15	.247	....	565
3	.16	.16	.16	.16	.15	.249	108	565
4	....	....	....	.15N	.17	.274	....	565

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9450 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	.13	.13	.13	.13	.13	.229	50	615
8	.13	.13	.13	.13	.13	.233	10	615
9	....	....	....	.13N	.13	.233	....	615
10	....	....	....	.13N	.13	.238	....	615
11	....	....	.11A	.11A	.11	.203	....	615
12	....	....	....	.11N	.11	.207	....	615
15	.09	.10	.09	.10	.11	.197	13	602
16	.11	.11	.10	.10	.11	.192	79	642
17	.09	.10	.09	.10	.11	.212	30	637
18	.10	.10	.10	.10	.11	.210	50	687
19	.10	.10	.10	.10	.11	.213	10	697
22	.09	.10	.09	.10	.11	.207	11	698
23	.11	.11	.11	.11	.11	.211	5	703
24	....	....	....	.11N	.11	.219	5	703
25	Exchange Closed: Christmas							
26	....	....	....	.11N	.11	.218	....	703
29	.09	.09	.09	.09	.09	.183	100	787
30	.08	.09	.08	.08A	.08	.159	125	887
31	.08	.08	.08	.08	.08	.163	160	1021

JUNE 1987 9475 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed. Labor Day							
4	.11	.14	.11	.14	.13	.135	58	48
5	....	....	....	.13N	.11	.007	5	50
8	....	....	....	.11N	.10	.073	....	50
9	....	....	....	.10N	.10	.085	....	50
10	....	....	....	.10N	.10	.098	....	50
11	....	....	.09A	.09A	.08	.068	....	50
12	....	.09B	....	.09B	.10	.078	....	50
15	....	....	....	.10N	.11	.095	....	50
16	....	....	....	.11N	.10	.096	....	50
17	.11	.11	.11	.11	.10	.097	1	50
18	....	....	....	.10N	.09	.073	....	50
19	....	....	....	.09N	.09	.076	....	50
22	....	....	....	.09N	.09	.092	....	50
23	....	....	....	.09N	.09	.093	....	50
24	....	....	....	.09N	.10	.126	....	50
25	....	....	....	.10N	.10	.131	....	50
26	....	....	....	.10N	.11	.137	....	50
29	....	....	....	.11N	.09	.118	....	50
30	.10	.10	.10	.10	.12	.135	1	51

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.12N	.12	.139	....	51
2	....	....	....	.12N	.12	.131	....	51
3	....	.14B	....	.14B	.15	.185	....	51
6	....	....	....	.15N	.15	.191	....	51
7	....	....	....	.15N	.16	.200	....	51
8	....	....	....	.16N	.16	.185	....	51
9	....	....	....	.16N	.16	.189	....	51
10	....	....	....	.16N	.14	.169	....	51
13	....	....	....	.14N	.14	.161	....	51
14	....	....	....	.14N	.13	.141	....	51
15	.11	.11	.11	.11	.13	.142	22	73
16	....	....	....	.13N	.10	.124	....	73
17	....	....	....	.10N	.09	.104	....	73
20	....	....	....	.09N	.08	.093	....	73
21	....	....	....	.08N	.09	.101	....	73
22	....	....	....	.09N	.10	.121	....	73
23	....	....	....	.10N	.10	.127	....	73
24	....	....	....	.10N	.10	.108	....	73
27	....	....	....	.10N	.10	.119	....	73
28	....	....	....	.10N	.10	.125	....	73
29	....	....	....	.10N	.10	.133	....	73
30	....	....	....	.10N	.12	.162	....	73
31	....	....	....	.12N	.12	.156	....	73

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.12N	.12	.161	....	73
4	....	....	....	.12N	.12	.158	....	73
5	....	....	....	.12N	.12	.151	....	73
6	....	....	....	.12N	.10	.137	....	73
7	....	....	....	.10N	.10	.118	....	73
10	....	....	....	.10N	.10	.110	....	73
11	....	....	....	.10N	.10	.114	....	73
12	....	....	.09A	.10N	.10	.122	....	73
13	....	....	....	.10N	.11	.133	....	73
14	....	....	....	.11N	.11	.141	....	73
17	....	....	....	.11N	.11	.144	....	73
18	....	....	....	.11N	.11	.124	....	73
19	....	....	....	.11N	.12	.164	....	73

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

JUNE 1987 9475 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.10	.10	.10	.10	.11	.154	10	73
21	.10	.10	.10	.10	.11	.151	20	93
24	.10	.10	.10	.10	.10	.147	250	281
25	....	....	....	.10N	.10	.135	....	281
26	....	....	....	.10N	.10	.142	....	281
27	Exchange Closed, Thanksgiving Day							
28	....	....	....	.10N	.10	.135	....	281

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.09A	.09A	.09	.125	....	281
2	....	....	....	.09N	.09	.146	....	281
3	....	....	....	.09N	.09	.148	....	281
4	....	....	....	.09N	.10	.167	....	281
5	....	....	.08A	.08A	.08	.135	....	281
8	....	....	....	.08N	.08	.137	....	281
9	....	....	....	.08N	.07	.137	....	281
10	....	....	....	.07N	.07	.140	....	281
11	.07	.07	.07	.07	.07	.116	13	290
12	....	....	....	.07N	.07	.119	2	292
15	....	....	.06A	.06A	.06	.112	....	292
16	.06	.07	.06	.07	.06	.108	892	1156
17	....	....	....	.06N	.06	.121	130	1276
18	....	....	....	.06N	.06	.119	....	1276
19	....	....	....	.06N	.06	.121	....	1276
22	....	....	....	.06N	.06	.116	....	1276
23	....	....	....	.06N	.06	.119	....	1276
24	....	....	....	.06N	.06	.124	....	1276
25	Exchange Closed, Christmas							
26	....	....	....	.06N	.06	.123	....	1276
29	....	....	....	.06N	.05	.099	....	1276
30	....	....	....	.05N	.04	.084	....	1276
31	....	....	....	.04N	.04	.086	....	1276

JUNE 1987 9500 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.07	.07	.06	.06	.06	.080	30	25
25	....	....	....	.06N	.06	.071	....	25
26	....	....	....	.06N	.06	.075	....	25
27	Exchange Closed, Thanksgiving Day							
28	.05	.05	.05	.05	.06	.070	20	20

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.06N	.05	.064	....	20
2	....	....	....	.05N	.05	.077	....	20
3	.05	.05	.05	.05	.05	.079	3	23
4	....	....	....	.05N	.06	.091	....	23
5	....	....	....	.06N	.05	.071	....	23
8	....	....	....	.05N	.05	.072	....	23
9	....	....	....	.05N	.04	.072	....	23
10	....	....	....	.04N	.04	.075	....	23
11	....	....	....	.04N	.04	.059	....	23
12	....	....	....	.04N	.04	.061	....	23
15	....	....	....	.04N	.04	.057	....	23
16	....	....	....	.04N	.04	.054	....	23
17	....	....	....	.04N	.04	.062	....	23
18	....	....	....	.04N	.04	.060	....	23
19	....	....	....	.04N	.04	.061	....	23
22	....	....	....	.04N	.04	.058	....	23
23	....	....	....	.04N	.04	.059	....	23
24	.04	.04	.04	.04	.04	.063	2	23
25	Exchange Closed, Christmas							
26	....	....	....	.04N	.04	.061	....	23
29	....	....	....	.04N	.03	.047	....	23
30	....	....	....	.03N	.02	.039	....	23
31	....	....	....	.02N	.02	.040	....	23

SEPTEMBER 1987 9300 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.69	.69	.67	.67	.68	.593	....	....
17	....	....	....	.71B	.70	.584	....	....
18	....	....	....	.70N	.62	.524	30	30
19	....	.63B	....	.63B	.62	.524	....	30
22	....	....	....	.62N	.69	.556	....	30
23	....	....	....	.69N	.68	.552	....	30
24	....	....	....	.68N	.78	.605	....	30
25	....	....	....	[illegible]	.77	.604	....	30
26	....	....	....	.77N	.78	.613	....	30
29	....	....	.72A	.72A	.73	.582	....	30
30	....	....	....	.73N	.77	.609	....	30

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9300 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.77N	.79	.620	....	30
2	....	....	....	.79N	.77	.610	....	30
3	....	....	....	.77N	.88	.686	....	30
6	....	.91B	....	.91B	.90	.697	....	30
7	....	.91B	....	.91B	.92	.711	....	30
8	....	....	.90A	.90A	.90	.700	....	30
9	....	....	....	.90N	.91	.709	....	30
10	....	....	....	.91N	.88	.694	....	30
13	....	....	....	.88N	.86	.690	....	30
14	....	....	....	.86N	.82	.670	....	30
15	....	....	....	.82N	.82	.671	....	30
16	.78	.78	.78	.78	.77	.656	10	40
17	....	....	.76A	.76A	.73	.628	....	40
20	....	....	.72A	.72A	.73	.618	....	40
21	....	....	....	.73N	.76	.638	....	40
22	....	....	....	.76N	.81	.676	....	40
23	....	....	....	.81N	.82	.684	....	40
24	....	....	....	.82N	.78	.660	....	40
27	....	....	....	.78N	.81	.687	....	40
28	....	....	....	.81N	.83	.699	....	40
29	....	....	....	.83N	.84	.710	....	40
30	....	.88B	....	.88B	.90	.743	....	40
31	....	.91B	....	.91B	.89	.736	....	40

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.89N	.91	.747	....	40
4	....	....	.90A	.90A	.91	.747	....	40
5	....	....	.90A	.90A	.90	.744	....	40
6	....	....	....	.90N	.87	.727	....	40
7	....	....	.86A	.86A	.83	.707	....	40
10	....	....	.81A	.81A	.82	.703	....	40
11	....	....	....	.82N	.84	.711	....	40
12	....	....	....	.84N	.87	.727	....	40
13	....	....	....	.87N	.89	.746	....	40
14	....	....	....	.89N	.92	.762	....	40
17	....	....	....	.92N	.93	.779	....	40
18	....	....	....	.93N	.88	.762	....	40
19	....	....	....	.88N	.96	.805	....	40
20	....	....	....	.96N	.95	.809	....	40
21	....	....	....	.95N	.96	.821	....	40
24	....	....	....	.96N	.96	.831	....	40
25	....	....	....	.96N	.95	.827	....	40
26	....	....	....	.95N	.97	.842	....	40
27	Exchange Closed, Thanksgiving Day							
28	....	....	....	.97N	.98	.847	....	40

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.94A	.94A	.97	.844	....	40
2	....	....	....	.97N	1.01	.863	....	40
3	....	....	....	1.01N	1.00	.855	....	40
4	....	....	....	1.00N	1.03	.867	....	40
5	....	1.04B	....	1.04B	.97	.843	....	40
8	....	.98B	....	.97N	.99	.852	....	40
9	....	....	....	.99N	.99	.852	....	40
10	....	....	....	.99N	.99	.854	....	40
11	....	....	....	.99N	.94	.837	....	40
12	....	....	....	.94N	.96	.845	....	40
15	....	....	....	.96N	.95	.840	....	40
16	....	....	....	.95N	.95	.841	....	40
17	....	....	....	.95N	.98	.853	....	40
18	....	....	....	.98N	.99	.858	....	40
19	....	....	....	.99N	1.00	.864	....	40
22	....	....	.98A	.98A	.99	.862	....	40
23	....	....	....	.99N	1.00	.868	....	40
24	....	....	....	1.00N	1.02	.874	....	40
25	Exchange Closed, Christmas							
26	....	....	....	1.02N	1.02	.875	....	40
29	....	....	....	1.02N	.95	.853	....	40
30	....	....	....	.95N	.91	.832	....	40
31	....	....	....	.91N	.91	.829	....	40

SEPTEMBER 1987 9325 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.65	.65	.65	.65	.64	.516	....	....
26	....	....	.61A	.61A	.64	.527	5	5
29	.59	.59	.59	.59	.60	.495	5	10
30	....	....	....	.60N	.63	.523	....	10

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9325 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.63N	.65	.534	....	10
2	....	....	....	.65N	.63	.523	....	10
3	....	....	....	.63N	.73	.603	....	10
6	....	.75B	....	.75B	.75	.614	....	10
7	....	....	....	.75N	.77	.629	....	10
8	....	....	.75A	.75A	.75	.617	....	10
9	....	....	....	.75N	.76	.625	....	10
10	....	....	....	.76N	.73	.608	....	10
13	....	....	....	.73N	.72	.602	....	10
14	....	....	.71A	.71A	.68	.581	....	10
15	....	....	....	.68N	.68	.581	....	10
16	.62	.62	.62	.62	.62	.563	45	50
17	....	....	.61A	.61A	.59	.533	5	55
20	....	....	.58A	.58A	.58	.521	....	55
21	....	....	....	.58N	.62	.541	....	55
22	....	....	....	.62N	.66	.581	....	55
23	....	....	....	.66N	.67	.589	....	55
24	....	....	....	.67N	.64	.562	....	55
27	....	....	.63A	.63A	.66	.591	....	55
28	....	....	....	.66N	.68	.604	....	55
29	....	....	....	.68N	.69	.615	....	55
30	....	.72B	....	.72B	.75	.654	....	55
31	....	....	....	.75N	.74	.646	....	55

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.74N	.75	.658	....	55
4	....	....	.74A	.74A	.75	.657	....	55
5	....	....	.73A	.73A	.75	.654	....	55
6	....	....	.74A	.74A	.71	.635	....	55
7	....	....	.69A	.69A	.68	.612	....	55
10	....	....	.66A	.66A	.67	.608	....	55
11	....	....	....	.67N	.69	.616	....	55
12	....	....	....	.69N	.71	.633	....	55
13	....	....	....	.71N	.73	.654	....	55
14	....	....	....	.73N	.74	.671	....	55
17	....	....	....	.74N	.76	.690	....	55
18	....	....	....	.76N	.72	.668	....	55
19	....	....	....	.72N	.79	.720	....	55
20	....	....	.78A	.78A	.79	.722	....	55
21	....	....	....	.79N	.78	.734	....	55
24	....	....	....	.78N	.78	.744	....	55
25	....	....	....	.78N	.78	.738	....	55
26	....	....	....	.78N	.80	.756	....	55
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.80N	.80	.762	....	55

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.77A	.77A	.79	.758	....	55
2	....	.80B	....	.80B	.83	.783	....	55
3	....	....	....	.83N	.82	.774	....	55
4	....	....	....	.82N	.85	.790	....	55
5	....	.86B	....	.86B	.79	.759	....	55
8	....	.80B	....	.80B	.81	.771	....	55
9	....	.82B	....	.82B	.81	.770	....	55
10	....	....	....	.81N	.81	.774	....	55
11	....	....	....	.81N	.76	.751	....	55
12	....	....	....	.76N	.78	.762	....	55
15	....	....	....	.78N	.77	.755	....	55
16	....	....	....	.77N	.77	.756	....	55
17	....	....	....	.77N	.80	.772	....	55
18	....	....	....	.80N	.81	.777	....	55
19	....	....	....	.81N	.82	.785	....	55
22	....	....	.78A	.82N	.81	.783	....	55
23	....	....	....	.81N	.82	.790	....	55
24	....	....	....	.82N	.84	.798	....	55
25	Exchange Closed: Christmas							
26	....	....	....	.84N	.84	.799	....	55
29	....	....	....	.84N	.77	.770	....	55
30	....	....	....	.77N	.73	.742	....	55
31	....	....	....	.73N	.73	.738	....	55

SEPTEMBER 1987 9350 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	.61	.61	.61	.61	.63	.541	10	10
8	....	....	.61A	.61A	.61	.527	....	10
9	....	....	....	.61N	.62	.535	....	10
10	....	....	.61A	.61A	.59	.517	....	10
13	....	....	....	.59N	.58	.509	....	10
14	....	....	....	.58N	.55	.487	....	10
15	....	....	....	.55N	.55	.487	....	10
16	....	....	....	.55N	.49	.467	....	10
17	....	....	....	.49N	.47	.436	....	10

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9350 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	....	....	.46A	.46A	.46	.423	....	10
21	....	.47B	....	.47B	.49	.442	....	10
22	....	....	....	.49N	.53	.482	....	10
23	....	....	....	.53N	.53	.490	....	10
24	....	....	....	.53N	.51	.461	....	10
27	....	....	.50A	.50A	.53	.489	....	10
28	....	....	....	.53N	.54	.502	....	10
29	....	....	....	.54N	.55	.514	....	10
30	....	.57B	....	.57B	.60	.555	....	10
31	....	....	....	.60N	.59	.547	....	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.59N	.61	.559	....	10
4	....	....	.60A	.60A	.61	.559	....	10
5	....	....	.59A	.59A	.61	.555	....	10
6	....	....	.60A	.60A	.57	.535	....	10
7	....	....	.56A	.56A	.54	.510	....	10
10	....	....	.53A	.53A	.53	.506	....	10
11	....	....	....	.53N	.56	.514	....	10
12	....	....	....	.56N	.57	.531	....	10
13	....	....	....	.57N	.59	.552	....	10
14	....	....	....	.59N	.60	.569	....	10
17	....	....	....	.60N	.61	.588	....	10
18	....	....	....	.61N	.58	.563	....	10
19	.60	.60	.60	.60	.64	.619	65	75
20	....	....	.63A	.63A	.64	.618	85	160
21	....	....	....	.64N	.63	.630	....	160
24	.63	.63	.63	.63	.63	.638	....	160
25	....	....	....	.63N	.62	.630	....	160
26	....	....	....	.62N	.64	.650	....	160
27	Exchange Closed: Thanksgiving Day							
28	....	....	....	.64N	.64	.656	2	162

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.62A	.62A	.64	.651	....	162
2	....	....	.62A	.64N	.67	.682	....	162
3	....	....	....	.67N	.66	.672	....	162
4	....	....	....	.66N	.68	.692	....	162
5	....	.70B	....	.70B	.63	.656	....	162
8	....	.64B	.61A	.61A	.65	.669	....	162
9	....	....	....	.65N	.65	.669	....	162
10	....	....	....	.65N	.65	.673	....	162
11	....	....	....	.65N	.60	.647	....	162
12	....	....	....	.60N	.62	.660	....	162
15	....	....	....	.62N	.61	.651	....	162
16	....	....	....	.61N	.61	.652	....	162
17	....	....	....	.61N	.64	.670	....	162
18	....	....	....	.64N	.64	.676	....	162
19	....	....	....	.64N	.65	.685	....	162
22	....	....	.64A	.64A	.64	.682	....	162
23	....	....	....	.64N	.64	.691	....	162
24	....	....	....	.64N	.66	.700	....	162
25	Exchange Closed: Christmas							
26	....	....	....	.66N	.66	.701	....	162
29	....	....	.66A	.66N	.61	.665	....	162
30	....	....	....	.61N	.57	.633	....	162
31	....	....	....	.57N	.57	.628	....	162

SEPTEMBER 1987 9375 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.49	.49	.48A	.48A	.52	.565	1	1
3	....	....	....	.52N	.51	.555	....	1
4	.52	.52	.52	.52	.53	.578	25	26
5	....	....	....	.53N	.48	.540	25	51
8	....	....	....	.48N	.49	.554	....	51
9	....	.50B	....	.50B	.49	.554	....	51
10	....	....	....	.49N	.49	.559	....	51
11	....	....	....	.49N	.46	.530	....	51
12	....	....	....	.46N	.47	.544	....	51
15	....	....	....	.47N	.46	.535	....	51
16	....	....	....	.46N	.46	.535	....	51
17	.47	.47	.47	.47	.48	.554	100	136
18	....	....	....	.48N	.48	.560	....	136
19	....	....	....	.48N	.49	.569	....	136
22	....	....	....	.49N	.48	.565	....	136
23	....	....	....	.48N	.49	.575	....	136
24	....	....	....	.49N	.51	.584	....	136
25	Exchange Closed: Christmas							
26	....	....	....	.51N	.51	.585	....	136
29	....	....	....	.51N	.46	.546	....	136
30	....	....	.45A	.45A	.43	.511	....	136
31	....	....	....	.43N	.43	.506	....	136

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1987 9400 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.24	.24	.24	.24	.25	.235	....	....
17..	....	....	....	.25N	.26	.232	....	....
18..	....	....	....	.26N	.22	.192	40	40
19..	....	....	....	.22N	.22	.195	....	40
22..	....	.24B	....	.22N	.26	.221	....	40
23..	....	....	....	.26N	.26	.220	....	40
24..	....	....	....	.26N	.31	.264	....	40
25..	.31	.31	.31	.31	.30	.266	....	40
26..	....	....	....	.30N	.31	.277	40	80
29..	....	....	.29A	.30A	.29	.251	20	100
30..	...	....	....	.29N	.31	.274	....	100

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.31N	.31	.282	....	100
2..	....	....	....	.31N	.30	.273	....	100
3..	....	....	....	.30N	.37	.344	....	100
6..	....	....	....	.37N	.38	.353	....	100
7..	....	....	....	.38N	.39	.365	....	100
8..	....	....	.38A	.38A	.38	.350	....	100
9..	....	....	....	.38N	.38	.355	....	100
10..	....	....	....	.38N	.36	.336	....	100
13..	....	....	....	.36N	.35	.328	....	100
14..	....	....	....	.35N	.33	.307	....	100
15..	....	....	....	.33N	.33	.305	....	100
16..	....	....	....	.33N	.29	.286	....	100
17..	.28	.28	.28	.28	.28	.258	16	92
20..	.24	.24	.24	.24	.27	.246	6	92
21..	....	....	....	.27N	.29	.261	....	92
22..	.30	.30	.30	.30	.31	.292	50	92
23..	....	....	....	.31N	.32	.298	....	92
24..	....	....	....	.32N	.30	.272	....	92
27..	....	....	....	.30N	.31	.295	....	92
28..	....	..	.30A	.31N	.32	.304	....	92
29..	....	....	....	.32N	.33	.316	....	92
30..	....	....	....	.33N	.36	.354	....	92
31..	.36	.37	.36	.37	.36	.346	41	120

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.37	.37	.37	.37	.37	.357	129	231
4..	....	....	....	.37N	.37	.357	35	266
5..	....	....	.36A	.37N	.37	.353	....	266
6..	....	....	....	.37N	.34	.334	....	266
7..	....	....	.33A	.33A	.32	.311	....	266
10..	....	....	.31A	.31A	.32	.307	....	266
11..	....	....	....	.32N	.33	.314	....	266
12..	....	....	....	.33N	.34	.328	....	266
13..	....	....	....	.34N	.35	.346	....	266
14..	....	....	....	.35N	.36	.360	....	266
17..	.34	.34	.34	.34	.36	.373	....	266
18..	....	....	....	.36N	.34	.347	....	266
19..	.35	.35	.33A	.35	.39	.401	10	276
20..	.37	.40	.37	.40	.39	.393	55	316
21..	....	....	.38A	.38A	.37	.400	....	316
24..	.38	.40	.38	.38A	.36	.402	115	361
25..	....	....	....	.36N	.36	.391	....	361
26..	....	....	....	.36N	.37	.409	....	361
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.37N	.37	.413	....	361

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.36A	.36A	.37	.408	....	361
2..	....	....	.36A	.37N	.39	.442	....	361
3..	.41	.41	.41	.41	.39	.433	2	363
4..	....	.40B	....	.39N	.40	.458	....	363
5..	....	.41B	.39A	.39A	.35	.420	....	363
8..	....	....	.34A	.34A	.36	.434	....	363
9..	....	.37B	....	.36N	.35	.434	....	363
10..	.36	.36	.36	.36	.35	.439	40	403
11..	....	....	....	.35N	.33	.411	....	403
12..	.33	.33	.33	.33	.34	.425	50	403
15..	.31	.31	.31	.31	.33	.415	50	403
16..	....	....	....	.33N	.33	.415	....	403
17..	.34	.34	.34	.34	.35	.434	100	425
18..	.35	.35	.34	.34	.35	.438	51	465
19..	....	.36B	....	.36B	.36	.448	....	465
22..	....	....	.34A	.34A	.35	.442	....	465
23..	....	.36B	....	.36B	.36	.452	....	465
24..	....	....	....	.36N	.37	.462	....	465
25..	Exchange Closed; Christmas							
26..	....	....	....	.37N	.37	.462	....	465
29..	....	....	....	.37N	.34	.422	...	465
30..	.30	.30	.30	.30	.32	.389	25	465
31..	.32	.32	.30	.30	.32	.384	15	460

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS
SEPTEMBER 1987 9425 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.23	.23	.23	.23	.23	.252	90	90
19..	.23	.25	.23	.25	.28	.299	20	110
20..	.26	.26	.26	.26	.28	.289	15	120
21..	....	....	....	.28N	.27	.292	....	120
24..	.26	.26	.26	.26	.26	.291	....	120
25..	....	....	....	.26N	.26	.281	5	120
26..	.28	.28	.28	.28	.28	.296	350	470
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	.27A	.27A	.27	.298	....	470

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.25	.25	.25	.25	.26	.294	....	470
2..	.26	.27	.26	.27	.28	.325	26	495
3..	.28	.28	.28	.28	.28	.318	125	590
4..	.29	.29	.29	.29	.29	.341	45	635
5..	.30	.30	.26A	.26A	.25	.308	25	665
8..	....	....	.24A	.24A	.26	.320	....	665
9	....	.27B	....	.26N	.26	.321	....	665
10.	.26	.26	.26	.26	.26	.325	25	690
11..	.24	.24	.24	.24	.23	.300	25	715
12..	....	....	....	.23N	.24	.313	....	715
15..	....	....	....	.24N	.24	.304	....	715
16..	....	....	....	.24N	.24	.303	....	715
17..	...	....	....	.24N	.25	.319	....	715
18..	....	....	....	.25N	.25	.323	....	715
19..	....	....	....	.25N	.26	.331	....	715
22..	.23	.23	.23	.23	.26	.326	30	730
23..	....	....	....	.26N	.26	.334	....	730
24..	....	....	....	.26N	.27	.343	....	730
25..	Exchange Closed; Christmas							
26..	....	....	....	.27N	.27	.342	....	730
29..	....	....	....	.27N	.24	.307	....	730
30..	....	....	....	.24N	.22	.277	....	730
31..	....	....	.21A	.22N	.22	.273	....	730

SEPTEMBER 1987 9450 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.21	.21	.21	.21	.21	.203	30	30
10..	....	....	.20A	.20A	.20	.188	....	30
13..	....	....	....	.20N	.19	.181	....	30
14..	....	....	....	.19N	.18	.165	....	30
15..	....	....	....	.18N	.18	.163	....	30
16..	....	....	....	.18N	.15	.148	....	30
17..	....	....	....	.15N	.14	.128	....	30
20..	....	....	....	.14N	.14	.120	....	30
21..	....	....	....	.14N	.15	.129	....	30
22..	....	....	....	.15N	.16	.148	....	30
23..	....	....	....	.16N	.17	.152	..	30
24..	....	....	....	.17N	.16	.133	....	30
27..	....	....	....	.16N	.16	.147	....	30
28..	....	....	....	.16N	.17	.153	....	30
29..	....	....	.16A	.16A	.17	.160	....	30
30..	....	....	....	.17N	.19	.188	....	30
31..	....	....	....	.19N	.19	.182	....	30

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.18A	.18A	.20	.190	....	30
4..	....	....	....	.20N	.20	.190	....	30
5..	....	....	.19A	.19A	.20	.166	....	30
6..	....	....	....	.20N	.18	.173	....	30
7..	....	....	.17A	.17A	.17	.156	....	30
10..	....	....	....	.17N	.16	.154	....	30
11..	....	....	....	.16N	.17	.158	....	30
12..	....	....	....	.17N	.17	.167	....	30
13..	....	....	....	.17N	.18	.178	....	30
14..	....	....	....	.18N	.19	.186	....	30
17..	....	....	...	.19N	.19	.193	....	30
18..	....	....	....	.19N	.18	.173	....	30
19	.18	.18	.18	.18	.19	211	10	40
20..	.18	.18	.18	.18	.19	.201	10	50
21..	....	....	....	.19N	.19	.201	....	50
24..	....	....	....	.19N	.19	.198	....	50
25..	....	....	....	.19N	.18	.189	....	50
26..	....	....	....	.18N	.19	.200	....	50
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.19N	.19	.201	....	50

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.18A	.18A	.19	.197	....	50
2..	....	....	.18A	.19N	.19	.224	....	50
3..	.19	.19	.19	.19	.19	.218	25	75
4..	....	....	....	.19N	.20	.238	....	75

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — CALLS

SEPTEMBER 1987 9450 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	.20	.20	.19A	.19A	.17	.211	25	100
8	....	....	....	.17N	.17	.222	....	100
9	....	.18B	....	.18B	.17	.222	....	100
10	.17	.17	.17	.17	.17	.226	25	125
11	....	....	.16A	.16A	.16	.205	....	125
12	....	....	....	.16N	.17	.215	....	125
15	....	....	....	.17N	.17	.208	....	125
16	....	....	....	.17N	.17	.207	....	125
17	.15	.15	.15	.15	.17	.220	25	150
18	....	....	....	.17N	.17	.222	....	150
19	....	....	....	.17N	.17	.229	....	125
22	....	....	.16A	.16A	.16	.224	....	125
23	.17	.17	.17	.17	18	.231	10	135
24	....	....	....	.18N	18	.238	....	135
25	Exchange Closed; Christmas							
26	....	....	....	.18N	.18	.237	....	135
29	....	....	....	.18N	.17	.207	....	135
30	....	....	....	.17N	.15	.184	....	135
31	....	....	....	.15N	15	.181	....	135

DECEMBER 1987 9350 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.56	.56	.56	.56	.54	.543	....	....
17	....	....	....	.54N	.56	.560	1	1
18	....	....	....	.56N	.57	.565	....	1
19	....	....	....	.57N	.58	.577	....	1
22	....	....	....	.58N	.58	.578	....	1
23	....	....	....	.58N	.61	.594	....	1
24	....	....	....	.61N	.62	.603	....	1
25	Exchange Closed; Christmas							
26	....	....	....	.62N	.62	.603	....	1
29	....	....	....	.62N	.59	.574	....	1
30	....	....	....	.59N	.56	.544	....	1
31	....	....	....	.56N	.54	.531	....	1

DECEMBER 1987 9450 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	.16	.16	16	.16	.16	.193	10	10
23	....	.17B	....	.17B	.19	.205	....	10
24	....	....	....	.19N	.19	.211	....	10
25	Exchange Closed; Christmas							
26	....	....	....	.19N	.19	.210	....	10
29	....	....	...	.19N	.18	.189	....	10
30	....	....	....	.18N	.17	.170	....	10
31	....	....	....	.17N	.16	163	...	10

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8700 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	315
3..	CAB	CAB	CAB	CAB	CAB	.000	....	315
6..	CAB	CAB	CAB	CAB	CAB	.000	....	315
7..	CAB	CAB	CAB	CAB	CAB	.000	....	315
8..	CAB	CAB	CAB	CAB	CAB	.000	....	315
9..	CAB	CAB	CAB	CAB	CAB	.000	....	315
10..	CAB	CAB	CAB	CAB	CAB	.000	....	315
13..	CAB	CAB	CAB	CAB	CAB	.000	....	315
14..	CAB	CAB	CAB	CAB	CAB	.000	....	315
15..	CAB	CAB	CAB	CAB	CAB	.000	....	315
16..	CAB	CAB	CAB	CAB	CAB	.000	....	315
17..	CAB	CAB	CAB	CAB	CAB	.000	....	315
20..	CAB	CAB	CAB	CAB	CAB	.000	....	315
21..	CAB	CAB	CAB	CAB	CAB	.000	....	315
22..	CAB	CAB	CAB	CAB	CAB	.000	....	315
23..	CAB	CAB	CAB	CAB	CAB	.000	....	315
24..	CAB	CAB	CAB	CAB	CAB	.000	....	315
27..	CAB	CAB	CAB	CAB	CAB	.000	....	315
28..	CAB	CAB	CAB	CAB	CAB	.000	....	315
29..	CAB	CAB	CAB	CAB	CAB	.000	....	315
30..	CAB	CAB	CAB	CAB	CAB	.000	....	315
31..	CAB	CAB	CAB	CAB	CAB	.000	....	315

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	315
4..	CAB	CAB	CAB	CAB	CAB	.000	....	315
5..	CAB	CAB	CAB	CAB	CAB	.000	....	315
6..	CAB	CAB	CAB	CAB	CAB	.000	....	315
7..	CAB	CAB	CAB	CAB	CAB	.000	....	315
10..	CAB	CAB	CAB	CAB	CAB	.000	....	315
11..	CAB	CAB	CAB	CAB	CAB	.000	....	315
12..	CAB	CAB	CAB	CAB	CAB	.000	....	315
13..	CAB	CAB	CAB	CAB	CAB	.000	....	315
14..	CAB	CAB	CAB	CAB	CAB	.000	....	315
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	315
19..	CAB	CAB	CAB	CAB	CAB	.000	....	315
20..	CAB	CAB	CAB	CAB	CAB	.000	....	315
21..	CAB	CAB	CAB	CAB	CAB	.000	....	315
24..	CAB	CAB	CAB	CAB	CAB	.000	....	315
25..	CAB	CAB	CAB	CAB	CAB	.000	....	315
26..	CAB	CAB	CAB	CAB	CAB	.000	....	315
27..	CAB	CAB	CAB	CAB	CAB	.000	....	315
28..	....	....	....	....	....	.000	....	315

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	315
4..	CAB	CAB	CAB	CAB	CAB	.000	....	315
5..	CAB	CAB	CAB	CAB	CAB	.000	....	315
6..	CAB	CAB	CAB	CAB	CAB	.000	....	315
7..	CAB	CAB	CAB	CAB	CAB	.000	....	315
10..	CAB	CAB	CAB	CAB	CAB	.000	....	315
11..	CAB	CAB	CAB	CAB	CAB	.000	....	315
12..	CAB	CAB	CAB	CAB	CAB	.000	....	315
13..	CAB	CAB	CAB	CAB	CAB	.000	....	315
14..	CAB	CAB	CAB	CAB	CAB	.000	....	315

MARCH 1986 8750 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	360
3..	CAB	CAB	CAB	CAB	CAB	.000	....	360
6..	CAB	CAB	CAB	CAB	CAB	.000	....	360
7..	CAB	CAB	CAB	CAB	CAB	.000	....	360
8..	CAB	CAB	CAB	CAB	CAB	.000	....	360
9..	CAB	CAB	CAB	CAB	CAB	.000	....	360
10..	CAB	CAB	CAB	CAB	CAB	.000	....	360
13..	CAB	CAB	CAB	CAB	CAB	.000	....	360
14..	CAB	CAB	CAB	CAB	CAB	.000	....	360
15..	CAB	CAB	CAB	CAB	CAB	.000	....	360
16..	CAB	CAB	CAB	CAB	CAB	.000	....	360
17..	CAB	CAB	CAB	CAB	CAB	.000	....	360
20..	CAB	CAB	CAB	CAB	CAB	.000	....	360
21..	CAB	CAB	CAB	CAB	CAB	.000	....	360
22..	CAB	CAB	CAB	CAB	CAB	.000	....	360
23..	CAB	CAB	CAB	CAB	CAB	.000	....	360
24..	CAB	CAB	CAB	CAB	CAB	.000	....	360
27..	CAB	CAB	CAB	CAB	CAB	.000	....	360
28..	CAB	CAB	CAB	CAB	CAB	.000	....	360
29..	CAB	CAB	CAB	CAB	CAB	.000	....	360
30..	CAB	CAB	CAB	CAB	CAB	.000	....	360
31..	CAB	CAB	CAB	CAB	CAB	.000	....	360

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8750 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	360
4..	CAB	CAB	CAB	CAB	CAB	.000	....	360
5..	CAB	CAB	CAB	CAB	CAB	.000	....	360
6..	CAB	CAB	CAB	CAB	CAB	.000	....	360
7..	CAB	CAB	CAB	CAB	CAB	.000	....	360
10..	CAB	CAB	CAB	CAB	CAB	.000	....	360
11..	CAB	CAB	CAB	CAB	CAB	.000	....	360
12..	CAB	CAB	CAB	CAB	CAB	.000	....	360
13..	CAB	CAB	CAB	CAB	CAB	.000	....	360
14..	CAB	CAB	CAB	CAB	CAB	.000	....	360
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	360
19..	CAB	CAB	CAB	CAB	CAB	.000	....	360
20..	CAB	CAB	CAB	CAB	CAB	.000	....	360
21..	CAB	CAB	CAB	CAB	CAB	.000	....	360
24..	CAB	CAB	CAB	CAB	CAB	.000	....	360
25..	CAB	CAB	CAB	CAB	CAB	.000	....	360
26..	CAB	CAB	CAB	CAB	CAB	.000	....	360
27..	CAB	CAB	CAB	CAB	CAB	.000	....	360
28..	CAB	CAB	CAB	CAB	CAB	.000	....	360

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	360
4..	CAB	CAB	CAB	CAB	CAB	.000	....	360
5..	CAB	CAB	CAB	CAB	CAB	.000	....	360
6..	CAB	CAB	CAB	CAB	CAB	.000	....	360
7..	CAB	CAB	CAB	CAB	CAB	.000	....	360
10..	CAB	CAB	CAB	CAB	CAB	.000	....	360
11..	CAB	CAB	CAB	CAB	CAB	.000	....	360
12..	CAB	CAB	CAB	CAB	CAB	.000	....	360
13..	CAB	CAB	CAB	CAB	CAB	.000	....	360
14..	CAB	CAB	CAB	CAB	CAB	.000	....	360

MARCH 1986 8800 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	170
3..	CAB	CAB	CAB	CAB	CAB	.000	....	170
6..	CAB	CAB	CAB	CAB	CAB	.000	....	170
7..	CAB	CAB	CAB	CAB	CAB	.000	....	170
8..	CAB	CAB	CAB	CAB	CAB	.000	....	170
9..	CAB	CAB	CAB	CAB	CAB	.000	....	170
10..	CAB	CAB	CAB	CAB	CAB	.000	....	170
13..	CAB	CAB	CAB	CAB	CAB	.000	....	170
14..	CAB	CAB	CAB	CAB	CAB	.000	....	170
15..	CAB	CAB	CAB	CAB	CAB	.000	....	170
16..	CAB	CAB	CAB	CAB	CAB	.000	....	170
17..	CAB	CAB	CAB	CAB	CAB	.000	....	170
20..	CAB	CAB	CAB	CAB	CAB	.000	....	170
21..	CAB	CAB	CAB	CAB	CAB	.000	....	170
22..	CAB	CAB	CAB	CAB	CAB	.000	....	170
23..	CAB	CAB	CAB	CAB	CAB	.000	....	170
24..	CAB	CAB	CAB	CAB	CAB	.000	....	170
27..	CAB	CAB	CAB	CAB	CAB	.000	....	170
28..	CAB	CAB	CAB	CAB	CAB	.000	....	170
29..	CAB	CAB	CAB	CAB	CAB	.000	....	170
30..	CAB	CAB	CAB	CAB	CAB	.000	....	170
31..	CAB	CAB	CAB	CAB	CAB	.000	....	170

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	170
4..	CAB	CAB	CAB	CAB	CAB	.000	....	170
5..	CAB	CAB	CAB	CAB	CAB	.000	....	170
6..	CAB	CAB	CAB	CAB	CAB	.000	....	170
7..	CAB	CAB	CAB	CAB	CAB	.000	....	170
10..	CAB	CAB	CAB	CAB	CAB	.000	....	170
11..	CAB	CAB	CAB	CAB	CAB	.000	....	170
12..	CAB	CAB	CAB	CAB	CAB	.000	....	170
13..	CAB	CAB	CAB	CAB	CAB	.000	....	170
14..	CAB	CAB	CAB	CAB	CAB	.000	....	170
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	170
19..	CAB	CAB	CAB	CAB	CAB	.000	....	170
20..	CAB	CAB	CAB	CAB	CAB	.000	....	170
21..	CAB	CAB	CAB	CAB	CAB	.000	....	170
24..	CAB	CAB	CAB	CAB	CAB	.000	....	170
25..	CAB	CAB	CAB	CAB	CAB	.000	....	170
26..	CAB	CAB	CAB	CAB	CAB	.000	....	170
27..	CAB	CAB	CAB	CAB	CAB	.000	....	170
28..	CAB	CAB	CAB	CAB	CAB	.000	....	170

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8800 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	170

MARCH 1986 8850 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
8 ..	....	....	....	....	....	.000	....	256
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
31 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
11 ..	....	....	....	....	....	.000	....	256
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	256
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
17 ..	Exchange Closed; President's Day							
18 ..	....	....	....	....	....	.000	....	247
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	247

MARCH 1986 8900 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8900 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	467
31 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
17 ..	Exchange Closed; President's Day							
18 ..	....	....	....	....	....	.000	....	447
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	447

MARCH 1986 8950 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
31 ..	CAB	CAB	CAB	CAB	CAB	.000	...	933

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	883
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	933

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 8950 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	CAB	CAB	CAB	CAB	CAB	000		933
10	CAB	CAB	CAB	CAB	CAB	000		933
11	CAB	CAB	CAB	CAB	CAB	000		933
12	CAB	CAB	CAB	CAB	CAB	000		933
13	CAB	CAB	CAB	CAB	CAB	000		933
14	CAB	CAB	CAB	CAB	CAB	000		933
17	Exchange Closed: President's Day							
18						000		933
19	CAB	CAB	CAB	CAB	CAB	000		933
20	CAB	CAB	CAB	CAB	CAB	000		933
21	CAB	CAB	CAB	CAB	CAB	000		933
24	CAB	CAB	CAB	CAB	CAB	000		933
25	CAB	CAB	CAB	CAB	CAB	000		933
26	CAB	CAB	CAB	CAB	CAB	000		933
27	CAB	CAB	CAB	CAB	CAB	000		933
28	CAB	CAB	CAB	CAB	CAB	000		933

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		933
4	CAB	CAB	CAB	CAB	CAB	000		933
5	CAB	CAB	CAB	CAB	CAB	000		933
6	CAB	CAB	CAB	CAB	CAB	000		933
7	CAB	CAB	CAB	CAB	CAB	000		933
10	CAB	CAB	CAB	CAB	CAB	000		933
11	CAB	CAB	CAB	CAB	CAB	000		933
12	CAB	CAB	CAB	CAB	CAB	000		933
13	CAB	CAB	CAB	CAB	CAB	000		933
14	CAB	CAB	CAB	CAB	CAB	000		933

MARCH 1986 9000 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	CAB	CAB	CAB	CAB	CAB	000		460
3	CAB	CAB	CAB	CAB	CAB	000		460
6	CAB	CAB	CAB	CAB	CAB	000		460
7	CAB	CAB	CAB	CAB	CAB	000		460
8	CAB	CAB	CAB	CAB	CAB	000		460
9	CAB	CAB	CAB	CAB	CAB	000		460
10	CAB	CAB	CAB	CAB	CAB	000		460
13	CAB	CAB	CAB	CAB	CAB	000		460
14	CAB	CAB	CAB	CAB	CAB	000		460
15	CAB	CAB	CAB	CAB	CAB	000		460
16	CAB	CAB	CAB	CAB	CAB	000		460
17	CAB	CAB	CAB	CAB	CAB	000		460
20	01	01	CAB	CAB	CAB	000	20	467
21	CAB	CAB	CAB	CAB	CAB	000		456
22	CAB	CAB	CAB	CAB	CAB	000		456
23	CAB	CAB	CAB	CAB	CAB	000		456
24	CAB	CAB	CAB	CAB	CAB	000		456
27	CAB	CAB	CAB	CAB	CAB	000		456
28	CAB	CAB	CAB	CAB	CAB	000		456
29	CAB	CAB	CAB	CAB	CAB	000		456
30	CAB	CAB	CAB	CAB	CAB	000		456
31	CAB	CAB	CAB	CAB	CAB	000		456

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		456
4	CAB	CAB	CAB	CAB	CAB	000		456
5	CAB	CAB	CAB	CAB	CAB	000		456
6	CAB	CAB	CAB	CAB	CAB	000		456
7	CAB	CAB	CAB	CAB	CAB	000		456
10	CAB	CAB	CAB	CAB	CAB	000		456
11	CAB	CAB	CAB	CAB	CAB	000		456
12	CAB	CAB	CAB	CAB	CAB	000		456
13	CAB	CAB	CAB	CAB	CAB	000		456
14	CAB	CAB	CAB	CAB	CAB	000		456
17	Exchange Closed: President's Day							
18						000		456
19	CAB	CAB	CAB	CAB	CAB	000		456
20	CAB	CAB	CAB	CAB	CAB	000		456
21	CAB	CAB	CAB	CAB	CAB	000		456
24	CAB	CAB	CAB	CAB	CAB	000		456
25	CAB	CAB	CAB	CAB	CAB	000		456
26	CAB	CAB	CAB	CAB	CAB	000		456
27	CAB	CAB	CAB	CAB	CAB	000		456
28	CAB	CAB	CAB	CAB	CAB	000		456

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		456
4	CAB	CAB	CAB	CAB	CAB	000		456
5	CAB	CAB	CAB	CAB	CAB	000		456
6	CAB	CAB	CAB	CAB	CAB	000		456

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9000 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	CAB	CAB	CAB	CAB	CAB	000		456
10	CAB	CAB	CAB	CAB	CAB	000		456
11	CAB	CAB	CAB	CAB	CAB	000		456
12	CAB	CAB	CAB	CAB	CAB	000		456
13	CAB	CAB	CAB	CAB	CAB	000		456
14	CAB	CAB	CAB	CAB	CAB	000		456

MARCH 1986 9050 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2				01N	01	002		1855
3	CAB	CAB	CAB	CAB	01	003		1855
6				01N	01	002		1855
7				01N	01	001		1855
8	01	01	01	01	01	006	5	1855
9	01	01	01	01	01	007	120	1855
10				01N	01	010		1855
13				01N	01	012		1735
14	01	01	01	01	01	008	5	1740
15				01N	01	004		1740
16				01N	01	003		1740
17				01		003		1740
20	CAB	CAB	CAB	CAB	CAB	004		1740
21	CAB	CAB	CAB	CAB	CAB	002		1740
22	CAB	CAB	CAB	CAB	CAB	003		1740
23	CAB	CAB	CAB	CAB	CAB	002		1740
24	CAB	CAB	CAB	CAB	CAB	001		1740
27	CAB	CAB	CAB	CAB	CAB	000		1740
28	CAB	CAB	CAB	CAB	CAB	000		1740
29	CAB	CAB	CAB	CAB	CAB	000		1734
30	CAB	CAB	CAB	CAB	CAB	000		1734
31	CAB	CAB	CAB	CAB	CAB	000		1734

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		1734
4	CAB	CAB	CAB	CAB	CAB	000		1734
5	CAB	CAB	CAB	CAB	CAB	000		1734
6	CAB	CAB	CAB	CAB	CAB	000		1734
7	CAB	CAB	CAB	CAB	CAB	000		1734
10	CAB	CAB	CAB	CAB	CAB	000		1734
11	CAB	CAB	CAB	CAB	CAB	000		1734
12	CAB	CAB	CAB	CAB	CAB	000		1734
13	CAB	CAB	CAB	CAB	CAB	000		1734
14	CAB	CAB	CAB	CAB	CAB	000		1734
17	Exchange Closed: President's Day							
18						000		1734
19	CAB	CAB	CAB	CAB	CAB	000		1734
20	CAB	CAB	CAB	CAB	CAB	000		1734
21	CAB	CAB	CAB	CAB	CAB	000		1734
24	CAB	CAB	CAB	CAB	CAB	000		1734
25	CAB	CAB	CAB	CAB	CAB	000		1734
26	CAB	CAB	CAB	CAB	CAB	000		1734
27	CAB	CAB	CAB	CAB	CAB	000		1734
28	CAB	CAB	CAB	CAB	CAB	000		1734

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	000		1734
4	CAB	CAB	CAB	CAB	CAB	000		1734
5	CAB	CAB	CAB	CAB	CAB	000		1734
6	CAB	CAB	CAB	CAB	CAB	000		1734
7	CAB	CAB	CAB	CAB	CAB	000		1734
10	CAB	CAB	CAB	CAB	CAB	000		1734
11	CAB	CAB	CAB	CAB	CAB	000		1734
12	CAB	CAB	CAB	CAB	CAB	000		1734
13	CAB	CAB	CAB	CAB	CAB	000		1734
14	CAB	CAB	CAB	CAB	CAB	000		1734

MARCH 1986 9100 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: New Year's Day							
2	02	02	02	02	02	026	83	2958
3	02	02	02	02	02	028	10	2958
6				02N	02	026	1	2958
7				02N	02	016		2958
8	02	02	02	02	02	048	15	2953
9	03	04	02	03	03	058	302	3192
10	03	03	03	03	03	072	75	3137
13	03	03	03	03	03	087	48	3124
14	03	03	02	03	03	068	89	3103
15	02	02	02	02	02	044	58	3067
16	02	02	02	02	02	037	52	3100

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9100 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	02	03	02	03	02	036	119	3167
20				02N	02	044	4	3163
21	02	03	02	02	02	035	63	3157
22	02	02	02	02	02	043	1	3156
23	02	02	02	02	02	031	15	3156
24	01	01	01	01	01	025	3	3158
27	01	01	01	01	01	015	101	3109
28	01	01	01	01	01	011	150	3226
29				01N	01	015		3226
30	02	02	01	01	01	014	32	3228
31	01	01	01	01	01	010	1	3219

IN FEBRUARY

3	01	01	01	01	01	008	312	3483
4				01N	01	007	38	3208
5	CAB	CAB	CAB	CAB	CAB	007	87	3097
6	CAB	CAB	CAB	CAB	CAB	008	14	3083
7	01	01	01	01	01	017	280	2868
10				01N		013	76	2910
11	CAB	CAB	CAB	CAB	CAB	013	4	2909
12	CAB	CAB	CAB	CAB	CAB	012		2909
13	CAB	CAB	CAB	CAB	CAB	009		2909
14	CAB	CAB	CAB	CAB	CAB	002		2909
17	Exchange Closed. President's Day							
18						001		2909
19	CAB	CAB	CAB	CAB	CAB	001		2909
20	CAB	CAB	CAB	CAB	CAB	001		2896
21	CAB	CAB	CAB	CAB	CAB	000		2896
24	CAB	CAB	CAB	CAB	CAB	000		2898
25	CAB	CAB	CAB	CAB	CAB	000		2896
26	CAB	CAB	CAB	CAB	CAB	000	1	2896
27	CAB	CAB	CAB	CAB	CAB	000		2895
28	CAB	CAB	CAB	CAB	CAB	004		2895

IN MARCH

3	CAB	CAB	CAB	CAB	CAB	001		2895
4	CAB	CAB	CAB	CAB	CAB	000		2895
5	CAB	CAB	CAB	CAB	CAB	000	7	2895
6	CAB	CAB	CAB	CAB	CAB	000	8	2880
7	CAB	CAB	CAB	CAB	CAB	000		2880
10	CAB	CAB	CAB	CAB	CAB	000		2880
11	CAB	CAB	CAB	CAB	CAB	000		2880
12	CAB	CAB	CAB	CAB	CAB	000		2880
13	CAB	CAB	CAB	CAB	CAB	000		2880
14	CAB	CAB	CAB	CAB	CAB	000		2880

MARCH 1986 9150 PUTS

IN JANUARY 1986

1	Exchange Closed. New Year's Day							
2	05	05	05	05	05	128	1	4651
3	06	06	05	05	05	137	118	4763
6	05	05	04	05	05	136	13	4763
7	04	04	03	03	03	098	14	4765
8	03	08	03	08	08	208	188	4782
9	08	13	08	10	10	237	1434	4595
10	11	11	09	11	10	273	631	5235
13	14	14	11	14	13	317	875	5459
14	13	13	09	10	10	273	1292	5264
15	09	09	04	07	07	210	1178	5413
16	05	08	05	07	07	189	577	5308
17	07	07	06	07	06	187	394	5430
20	08	08	07	07	07	222	163	5454
21	06	06	05	06	06	193	127	5463
22	07	07	05	06	07	223	438	5558
23	05	06	05	05	05	184	330	5568
24	05	05	03	03	04	162	192	5576
27	03	03	03	03	03	124	247	5608
28	03	03	02	02	03	103	162	5527
29	02	04	02	03	03	127	219	5433
30	04	04	02	03	03	125	353	5332
31	03	03	02	02	02	099	288	5178

IN FEBRUARY

3	03	03	02	02	02	091	107	5215
4	02	02	02	02	02	092	431	4951
5	02	03	02	02A	02	092	167	4960
6	03	04	02	03	03	101	333	4997
7	04	05	03	03	03	165	550	5170
10	03	04	02	02	02	150	71	5068
11	02	03	02	02	02	152	171	4941
12	02	02	02	02	02	148	54	4921

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9150 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13	02	02	02	02	02	128	54	4929
14				02N	02	067	1	4907
17	Exchange Closed. President's Day							
18	01	01	01	01	01	046		4906
19	02	02	02	02	01	063	4	4906
20	01	01	01	01	01	066	15	4818
21	01	01	01	01	01	044	235	4897
24	01	01	01	01	01	026	311	4814
25				01N	01	029	9	4704
26	01	01	01	01	01	025	140	4522
27				01N	01	008		4522
28				01N	01	058		4522

IN MARCH

3				01N		035		4517
4	CAB	01	CAB	01		012	85	4480
5	CAB	CAB	CAB	CAB	CAB	012	20	4480
6	CAB	CAB	CAB	CAB	CAB	002	80	4460
7	CAB	CAB	CAB	CAB	CAB	000	1	4399
10	CAB	CAB	CAB	CAB	CAB	000		4399
11	01	01	CAB	CAB	CAB	000	28	4423
12	CAB	CAB	CAB	CAB	CAB	000	1	4423
13	CAB	CAB	CAB	CAB	CAB	000		4422
14	CAB	CAB	CAB	CAB	CAB	000		4422

MARCH 1986 9200 PUTS

IN JANUARY 1986

1	Exchange Closed. New Year's Day							
2	15	15	13	14	14	372	602	4110
3	15	16	14	16	15	390	533	4248
6	15	16	14	16	16	394	723	445[illegible]
7	14	14	11	12@ 11	11	325	569	4324
8	11	22	11	22	22	512	3733	4673
9	23	31	23	28	28	552	2048	4282
10	30	31	26	31	31	599	869	4154
13	36	37B	32	35	35	654	800	3981
14	35@ 33	35	29	29	30	609	815	3703
15	28	29	18	23	23	534	1073	3868
16	19	27	18	22	22	505	1351	4438
17	22	22	20	22	22	505	1092	4673
20	30@ 29	30	25	25	25	564	544	4709
21	24	24	19	21	22	528	1266	4691
22	23	25B	18	24	24	573	946	4999
23	23	24	21	21	20	521	566	4763
24	21	24	16	16@ 17	17	491	1020	4789
27	15	16	14	15	15	436	509	4823
28	13	13	11	12	12	396	931	5110
29	11	15	10	15	15	450	1275	5304
30	17	18	12	14	14	450	699	5109
31	14	14	09	10	10	401	814	5274

IN FEBRUARY

3	09	12	09		10	397	304	5425
4	08	12	08	12	12	405	395	5448
5	10	11	09	10	11	405	1216	5539
6	10	17	10	15	15	429	1142	5592
7	16	24	16	17	17	561	1781	5504
10	15	18	15	15	15	554	543	5598
11	13	17	13	15	16	565	2063	6176
12	16	17	16	17	16	566	314	6220
13	16	16	13	13	14	538	580	6245
14	10	10	07	07	08	401	1018	6466
17	Exchange Closed. President's Day							
18	06@ 07	08	06	06	07	363	1186	6280
19	10	11	06	08	08	434	701	6258
20	09	10	07	07	08	455	440	6426
21	08	08	05	06	06	388	1048	6499
24	05	06	03	04	04	335	579	6491
25	05	06	04	04	04	366	487	6470
26	05	06	04	04	04	362	251	6472
27	03	04	03	03	03	226	403	6532
28	01	04	01	03	03	305	601	6492

IN MARCH

3	03	03	01	01	02	258	165	6501
4	01	02	01	01	01	154	426	6585
5	01	02	01	02	01	172	201	6541
6	01	01	CAB	CAB	01	082	37	6533
7				01N	01	050		6316
10	CAB	01	CAB	01		014	5	6311
11						006	1	6311
12	CAB	CAB	CAB	CAB	CAB	002		6311

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9200 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	CAB	CAB	CAB	CAB	CAB	.000	....	6311
14..	CAB	CAB	CAB	CAB	CAB	.000	....	6311

MARCH 1986 9250 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.39	.40	.37A	.40B	.40	.683	332	1177
3..	.42	.43	.41A	.42	.42	.701	102	1228
6..	.39	.43B	.39	.41	.41	.711	104	1217
7..	.36	.38	.35	.35	.35	.647	166	1356
8..	.37	.56B	.34A	.56B	.56	.807	209	1408
9..	.65	.67B	.62A	.62A	.62	.835	161	1304
10..	.65	.67	.61	.67	.68	.864	361	1214
13..	.76	.76	.72	.76B	.75	.897	366	1201
14..	.67	.70B	.67	.67	.69	.875	77	1168
15..	.62	.62	.53A	.59A	.59	.833	5	1168
16..	.51	.61B	.50A	.56A	.56	.817	339	1087
17..	.56	.56	.55A	.56	.56	.819	22	1036
20..	.65	.66B	.64	.64	.61	.861	20	1041
21..	.55	.55	.55	.55	.57	.841	100	1042
22..	....	.60B	.55A	.59B	.62	.869	....	1042
23..	.59	.60B	.58	.58	.56	.841	55	1047
24..	.54	.58B	.51A	.52A	.51	.825	10	871
27..	....	....	.45A	.46A	.45	.795	....	871
28..	....	....	.42A	.42A	.42	.768	....	871
29..	.39	.48B	.39	.48B	.48	.811	434	1030
30..	.46	.53B	.44A	.46	.47	.814	61	1039
31..	.47	.48B	.41A	.42A	.42	.782	13	1055

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.42N	.42	.790	7	1055
4..	....	....	.38A	.42N	.42	.798	....	1055
5..	.43	.43	.40A	.43	.45	.798	53	1120
6..	.49	.55B	.49	.50	.52	.819	305	990
7..	.63	.65B	.59A	.61A	.59	.838	10	975
10..	....	....	.57A	.57A	.57	.904	....	1070
11..	....	....	.53A	.57N	.59	.911	....	1160
12..	....	....	.58A	.59N	.59	.914	....	1160
13..	....	.60B	.56A	.56A	.55	.905	....	905
14..	....	....	.47A	.47A	.43	.838	...	905
17..	Exchange Closed; President's Day							
18..	.41	.41	.39	.39	.40	.836	201	781
19..	.46	.46	.45A	.46	.46	.882	1	846
20..	....	.48B	....	.48B	.47	.897	....	846
21..	....	....	.43A	.43A	.42	.869	....	846
24..	....	....	.35A	.38A	.38	.860	....	846
25..	.40	.40	.40	.40	.41	.885	10	846
26..	.42	.43B	.42	.42	.41	.891	60	826
27..	.34	.34	.30	.30	.31	.809	5	828
28..	.26	.28B	.26	.28B	.30	.706	5	833

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.28	.28	.26A	.26A	.26	.693	50	833
4..	.14	.16B	.10	.16B	.15	.575	40	793
5..	.20	.21B	.18A	.18A	.19	.641	50	793
6..	.09	.11B	.09	.10	.10	.510	50	812
7..	.06	.08B	.05	.05	.05	.462	193	939
10..	.04	.04	.02	.03	.02	.394	43	930
11..	.02	.02	.02	.02	.02	.365	5	930
12..	.01	.02	.01	.01	.01	.330	230	1087
13..	.02	.04	.02	.02	.02	.346	713	1317
14..	.02	.03	.01	.03	.02	.367	1302	2411
17..	.01	.01	.01	.01	....	.404	241	....
18..	....	....	....	....	....	.401	16	....

MARCH 1986 9300 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	.78B	....	.77N	.77	.898	....	2
3..	....	.80B	....	.80B	.83	.908	....	2
6..	....	....	....	.83N	.83	.915	....	2
7..	....	....	.80A	.80A	.73	.885	....	2
8..	.98	.98	.98	.98	.98	.955	2	2
9..	....	1.12B	....	1.12B	1.08	.965	....	2
10..	....	1.10B	....	1.10B	1.15	.974	....	2
13..	....	1.20B	....	1.20B	1.23	.983	....	2
14..	....	....	....	1.23N	1.16	.978	....	2
15..	....	....	1.15A	1.15A	1.05	.967	....	2
16..	....	....	.98A	1.05N	1.01	.963	...	2
17..	....	....	....	1.01N	1.01	.964	....	2
20..	....	1.12B	....	1.12B	1.09	.977	....	2

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1986 9300 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	....	1.09N	1.04	.973	....	2
22..	....	1.05B	....	1.05B	1.10	.980	....	2
23..	....	....	....	1.10N	1.03	.974	....	2
24..	....	....	....	1.03N	.99	.970	...	2
27..	....	....	.97A	.97A	.92	.964	....	2
28..	....	....	.88A	.88A	.87	.957	....	2
29..	....	....	....	.87N	.94	.970	....	2
30..	....	.97B	....	.97B	.94	.971	....	2
31..	....	....	.88A	.88A	.88	.964	....	2

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.88N	.88	.968	....	2
4..	....	....	.84A	.84A	.89	.971	....	2
5..	....	....	....	.89N	.91	.971	....	2
6..	....	....	....	.91N	1.00	.977	....	2
7..	...	1.14B	....	1.09B	1.07	.991	....	2
10..	....	....	1.06A	1.06A	1.06	.993	....	2
11..	....	....	....	1.06N	1.07	.994	....	2
12..	....	....	....	1.07N	1.07	.994	....	2
13..	....	....	1.05A	1.05A	1.04	.994	....	2
14..	....	....	.98A	.98A	.90	.986	....	2
17..	Exchange Closed; President's Day							
18..	....	....	.89A	.89A	.87	.989	....	2
19..	....	.95B	....	.95B	.94	.994	....	2
20..	....	....	....	.94N	.96	.995	....	2
21..	....	....	....	.96N	.90	.994	....	2
24..	....	.91B	....	.90N	.86	.995	....	2
25..	....	.88B	....	.88B	.89	.996	....	2
26..	....	1.00B	....	.89N	.89	.997	....	2
27..	....	....	.87A	.87A	.77	.993	....	2
28..	....	....	....	.77N	.77	.944	....	2

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	...	....	....	.77N	.72	.950	....	2
4..	....	....	....	.72N	.58	.917	....	2
5..	....	....	....	.58N	.64	.951	....	2
6..	....	....	....	.64N	.51	.924	....	2
7..	....	....	.47A	.47A	.47	.925	....	....

JUNE 1986 8950 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.01N	.01	.002	....	664
3..	....	....	....	.01N	.01	.002	....	664
6..	....	....	....	.01N	.01	.002	....	664
7..	....	....	....	.01N	.01	.001	....	664
8..	....	....	....	.01N	.01	.004	....	664
9..	....	....	....	.01N	.01	.006	....	664
10..	....	....	....	.01N	.01	.007	....	664
13..	.02	.02	.02	.02	.02	.010	1	665
14..	....	....	....	.02N	.02	.007	....	665
15..	....	....	....	.02N	.01	.004	....	665
16..	....	....	....	.01N	.01	.004	....	665
17..	....	....	....	.01N	.01	.003	....	665
20..	....	....	....	.01N	.01	.004	....	665
21..	....	....	....	.01N	.01	.003	....	665
22..	....	....	....	.01N	.01	.004	....	665
23..	.01	.01	.01	.01	.01	.003	1	665
24..	....	....	....	.01N	.01	.002	....	665
27..	....	....	....	.01N	.01	.001	....	665
28..	....	....	....	.01N	.01	.001	....	665
29..	....	....	....	.01N	.01	.001	....	665
30..	....	....	....	.01N	.01	.001	....	665
31..	....	....	....	.01N	.01	.001	....	665

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.000	....	665
4..	....	....	....	.01N	.01	.000	....	665
5..	....	....	....	.01N	.01	.000	....	665
6..	....	....	....	.01N	.01	.000	....	665
7..	....	....	....	.01N	.01	.001	....	665
10..	....	....	....	.01N	.01	.001	....	665
11..	....	...	....	.01N	.01	.001	....	665
12..	....	....	....	.01N	.01	.001	....	665
13..	....	....	....	.01N	.01	.000	....	665
14..	....	....	....	.01N	.01	.000	...	665
17..	Exchange Closed; President's Day							
18..	....	....	....	.01N	.01	.000	....	665
19..	....	....	....	.01N	.01	.000	....	665
20..	....	....	....	.01N	.01	.000	....	665
21..	....	....	....	.01N	.01	.000	....	665
24..	CAB	CAB	CAB	CAB	CAB	.000	....	665

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 8950 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	CAB	CAB	CAB	CAB	CAB	.000	....	665
26..	CAB	CAB	CAB	CAB	CAB	.000	....	665
27..	CAB	CAB	CAB	CAB	CAB	.000	....	665
28..	CAB	CAB	CAB	CAB	CAB	.007	....	665

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.005	....	665
4..	CAB	CAB	CAB	CAB	CAB	.003	....	665
5..	CAB	CAB	CAB	CAB	CAB	.003	....	665
6..	CAB	CAB	CAB	CAB	CAB	.001	....	665
7..	CAB	CAB	CAB	CAB	CAB	.000	....	665
10..	CAB	CAB	CAB	CAB	CAB	.000	....	665
11..	CAB	CAB	CAB	CAB	CAB	.000	....	665
12..	CAB	CAB	CAB	CAB	CAB	.000	....	665
13..	CAB	CAB	CAB	CAB	CAB	.000	....	665
14..	CAB	CAB	CAB	CAB	CAB	.000	....	665
17..	CAB	CAB	CAB	CAB	CAB	.000	....	665
18..	CAB	CAB	CAB	CAB	CAB	.000	....	665
19..	CAB	CAB	CAB	CAB	CAB	.000	....	665
20..	CAB	CAB	CAB	CAB	CAB	.000	....	665
21..	CAB	CAB	CAB	CAB	CAB	.000	....	665
24..	CAB	CAB	CAB	CAB	CAB	.000	....	665
25..	CAB	CAB	CAB	CAB	CAB	.000	....	665
26..	CAB	CAB	CAB	CAB	CAB	.000	....	665
27..	CAB	CAB	CAB	CAB	CAB	.000	....	665
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	665

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	665
2..	CAB	CAB	CAB	CAB	CAB	.000	....	665
3..	CAB	CAB	CAB	CAB	CAB	.000	....	665
4..	CAB	CAB	CAB	CAB	CAB	.000	....	665
7..	CAB	CAB	CAB	CAB	CAB	.000	....	665
8..	CAB	CAB	CAB	CAB	CAB	.000	....	665
9..	CAB	CAB	CAB	CAB	CAB	.000	....	665
10..	CAB	CAB	CAB	CAB	CAB	.000	....	665
11..	CAB	CAB	CAB	CAB	CAB	.000	....	665
14..	CAB	CAB	CAB	CAB	CAB	.000	....	665
15..	CAB	CAB	CAB	CAB	CAB	.000	....	665
16..	CAB	CAB	CAB	CAB	CAB	.000	....	665
17..	CAB	CAB	CAB	CAB	CAB	.000	....	665
18..	CAB	CAB	CAB	CAB	CAB	.000	....	665
21..	CAB	CAB	CAB	CAB	CAB	.000	....	665
22..	CAB	CAB	CAB	CAB	CAB	.000	....	665
23..	CAB	CAB	CAB	CAB	CAB	.000	....	665
24..	CAB	CAB	CAB	CAB	CAB	.000	....	665
25..	CAB	CAB	CAB	CAB	CAB	.000	....	665
28..	CAB	CAB	CAB	CAB	CAB	.000	....	665
29..	CAB	CAB	CAB	CAB	CAB	.000	....	665
30..	CAB	CAB	CAB	CAB	CAB	.000	....	665

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	665
2..	CAB	CAB	CAB	CAB	CAB	.000	....	665
5..	CAB	CAB	CAB	CAB	CAB	.000	....	665
6..	CAB	CAB	CAB	CAB	CAB	.000	....	665
7..	CAB	CAB	CAB	CAB	CAB	.000	....	665
8..	CAB	CAB	CAB	CAB	CAB	.000	....	665
9..	CAB	CAB	CAB	CAB	CAB	.000	....	665
12..	CAB	CAB	CAB	CAB	CAB	.000	....	665
13..	CAB	CAB	CAB	CAB	CAB	.000	....	665
14..	CAB	CAB	CAB	CAB	CAB	.000	....	665
15..	CAB	CAB	CAB	CAB	CAB	.000	....	665
16..	CAB	CAB	CAB	CAB	CAB	.000	....	665
19..	....	....	....	....	....	.000	....	665
20..	CAB	CAB	CAB	CAB	CAB	.000	....	665
21..	CAB	CAB	CAB	CAB	CAB	.000	....	665
22..	CAB	CAB	CAB	CAB	CAB	.000	....	665
23..	CAB	CAB	CAB	CAB	CAB	.000	....	665
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	665
28..	CAB	CAB	CAB	CAB	CAB	.000	....	665
29..	CAB	CAB	CAB	CAB	CAB	.000	....	665
30..	CAB	CAB	CAB	CAB	CAB	.000	....	665

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	665
3..	CAB	CAB	CAB	CAB	CAB	.000	....	665
4..	CAB	CAB	CAB	CAB	CAB	.000	....	665
5..	CAB	CAB	CAB	CAB	CAB	.000	....	665
6..	CAB	CAB	CAB	CAB	CAB	.000	....	665

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 8950 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	CAB	CAB	CAB	CAB	CAB	.000	....	665
10..	CAB	CAB	CAB	CAB	CAB	.000	....	665
11..	CAB	CAB	CAB	CAB	CAB	.000	....	665
12..	CAB	CAB	CAB	CAB	CAB	.000	....	665
13..	CAB	CAB	CAB	CAB	CAB	.000	....	665

JUNE 1986 9000 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.02N	.02	.011	....	494
3..	....	....	....	.02N	.02	.012	....	494
6..	....	....	....	.02N	.02	.012	....	494
7..	....	....	....	.02N	.02	.008	....	494
8..	....	....	....	.02N	.02	.019	....	494
9..	....	....	....	.02N	.02	.025	....	494
10..	....	.03B	....	.03B	.03	.032	....	494
13..	....	.04B	....	.04B	.04	.040	....	494
14..	....	....	....	.04N	.04	.030	....	494
15..	.03	.03	.03	.03	.02	.021	61	555
16..	....	....	....	.02N	.02	.019	....	555
17..	....	....	....	.02N	.02	.018	....	555
20..	....	....	....	.02N	.02	.023	....	555
21..	....	....	....	.02N	.02	.019	....	555
22..	....	....	....	.02N	.02	.022	....	555
23..	....	....	....	.02N	.02	.017	....	555
24..	....	....	....	.02N	.02	.014	....	555
27..	....	....	....	.02N	.02	.010	....	555
28..	....	....	....	.02N	.02	.008	....	555
29..	.01	.02	.01	.02	.02	.009	55	595
30..	....	....	....	.02N	.02	.009	....	545
31..	....	....	....	.02N	.01	.007	....	545

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.006	....	545
4..	.02	.02	.01	.01	.01	.005	50	565
5..	....	....	....	.01N	.01	.005	40	565
6..	....	....	....	.01N	.01	.005	....	565
7..	....	....	....	.01N	.01	.010	....	545
10..	....	....	....	.01N	.01	.008	....	545
11..	....	....	....	.01N	.01	.007	....	545
12..	....	....	....	.01N	.01	.007	....	545
13..	....	....	....	.01N	.01	.006	....	545
14..	....	....	....	.01N	.01	.003	....	545
17..	Exchange Closed; President's Day							
18..	....	....	....	.01N	.01	.002	....	545
19..	....	....	....	.01N	.01	.003	....	545
20..	....	....	....	.01N	.01	.003	....	545
21..	....	....	....	.01N	.01	.002	....	545
24..	....	....	....	.01N	.01	.001	....	545
25..	....	....	....	.01N	.01	.001	....	545
26..	CAB	CAB	CAB	CAB	CAB	.001	....	545
27..	CAB	CAB	CAB	CAB	CAB	.000	....	545
28..	CAB	CAB	CAB	CAB	CAB	.021	....	545

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.017	....	545
4..	CAB	CAB	CAB	CAB	CAB	.012	....	545
5..	CAB	CAB	CAB	CAB	CAB	.012	....	545
6..	CAB	CAB	CAB	CAB	CAB	.008	....	545
7..	CAB	CAB	CAB	CAB	CAB	.004	....	545
10..	CAB	CAB	CAB	CAB	CAB	.002	....	545
11..	CAB	CAB	CAB	CAB	CAB	.001	....	545
12..	CAB	CAB	CAB	CAB	CAB	.000	....	545
13..	CAB	CAB	CAB	CAB	CAB	.000	....	545
14..	CAB	CAB	CAB	CAB	CAB	.000	....	545
17..	CAB	CAB	CAB	CAB	CAB	.000	....	545
18..	CAB	CAB	CAB	CAB	CAB	.000	....	545
19..	CAB	CAB	CAB	CAB	CAB	.000	....	545
20..	CAB	CAB	CAB	CAB	CAB	.000	....	545
21..	CAB	CAB	CAB	CAB	CAB	.000	....	545
24..	CAB	CAB	CAB	CAB	CAB	.000	....	545
25..	CAB	CAB	CAB	CAB	CAB	.000	....	545
26..	CAB	CAB	CAB	CAB	CAB	.000	....	545
27..	CAB	CAB	CAB	CAB	CAB	.000	....	545
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	10	545

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	545
2..	CAB	CAB	CAB	CAB	CAB	.000	4	545
3..	CAB	CAB	CAB	CAB	CAB	.000	....	545
4..	CAB	CAB	CAB	CAB	CAB	.000	....	545

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9000 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
21 ..	CAB	CAB	CAB	CAB	CAB	.000	...	545
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
19 ..	...	....	....	....	....	.000	....	545
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
26 ..	Exchange Closed; Memorial Day							
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	545

JUNE 1986 9050 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	....	....	....	.03N	.04	.042	....	550
3 ..	....	....	....	.04N	.04	.046	...	550
6 ..	....	....	....	.04N	.04	.045	....	550
7 ..	....	....	.03A	.03A	.03	.034	....	550
8 ..	.02	.03	.02	.03	.04	.086	27	560
9 ..	....	.07B	....	.06B	.06	.083	....	560
10 ..	....	.07B	....	.07B	.07	.096	....	550
13 ..	.11	.11	.09	.10	.09	.119	100	650
14 ..	.09	.09	.09	.09	.09	.095	103	750
15 ..	.06	.06	.06	.06	.05	.072	27	750
16 ..	....	....	.04A	.05N	.05	.067	....	750
17 ..	....	....	..	.05N	.05	.066	....	750
20 ..	....	....	....	.05N	.06	.079	....	750
21 ..	....	....	....	.06N	.05	.068	....	750
22 ..	....	....	....	.05N	.05	.077	....	750
23 ..	....	....	....	.05N	.04	.062	....	750
24 ..	....	....	....	.04N	.04	.055	....	750
27 ..	....	....	.03A	.03A	.03	.043	....	750
28 ..	.03	.03	.03	.03	.02	.035	90	696
29 ..	.02	.03	.02	.03	.03	.041	16	701
30 ..	....	....	....	.03N	.03	.040	160	861
31 ..	....	....	....	.03N	.03	.034	....	861

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9050 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.03N	.02	.030	....	701
4 ..	.02	.02	.02	.02	.02	.027	9	701
5 ..	....	....	....	.02N	.02	.027	....	701
6 ..	....	....	....	.02N	.02	.027	....	701
7 ..	....	.03B	....	.02N	.03	.046	....	701
10 ..	.02	.02	.02	.02	.02	.038	15	716
11 ..	....	....	....	.02N	.02	.035	....	716
12 ..	....	....	....	.02N	.02	.035	....	716
13 ..	....	....	....	.02N	.02	.031	....	716
14 ..	.02	.02	.02	.02	.02	.020	51	767
17 ..	Exchange Closed; President's Day							
18 ..	....	...	....	.02N	.02	.015	....	767
19 ..	....	....	....	.02N	.01	.019	....	767
20 ..	....	....	....	.01N	.01	.020	....	767
21 ..	....	....	....	.01N	.01	.014	....	767
24 ..	.01	.01	.01	.01	.01	.010	150	662
25 ..	.01	.01	.01	.01	.01	.011	10	687
26 ..	....	....	....	.01N	.01	.010	...	687
27 ..	....	....	....	.01N	.01	.005	....	687
28 ..	....	....	....	.01N	.01	.054	....	687

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	....	.01N	.01	.046	....	687
4 ..	....	....	....	.01N	....	.036	....	687
5 ..	CAB	CAB	CAB	CAB	CAB	.036	....	687
6 ..	CAB	CAB	CAB	CAB	CAB	.021	....	687
7 ..	CAB	CAB	CAB	CAB	CAB	.016	....	687
10 ..	CAB	CAB	CAB	CAB	CAB	.010	....	687
11 ..	CAB	CAB	CAB	CAB	CAB	.007	....	687
12 ..	.01	.01	.01	.01	....	.005	10	687
13 ..	CAB	CAB	CAB	CAB	CAB	.004	....	687
14 ..	CAB	CAB	CAB	CAB	CAB	.002	....	687
17 ..	CAB	CAB	CAB	CAB	CAB	.002	....	687
18 ..	CAB	CAB	CAB	CAB	CAB	.001	....	687
19 ..	CAB	CAB	CAB	CAB	CAB	.001	...	687
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	687
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	687
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	687
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	687
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	687
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	687
28 ..	Exchange Closed; Good Friday							
31 ..	CAB	CAB	CAB	CAB	CAB	.000	25	662

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	662
2 ..	CAB	CAB	CAB	CAB	CAB	.000	42	655
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
9 ..	CAB	CAB	CAB	CAB	CAB	.000	...	655
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655
19 ..	....	....	....	....	....	.000	....	655
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	655

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9050 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	CAB	CAB	CAB	CAB	CAB	.000	....	655
22..	CAB	CAB	CAB	CAB	CAB	.000	....	655
23..	CAB	CAB	CAB	CAB	CAB	.000	....	655
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	655
28..	CAB	CAB	CAB	CAB	CAB	.000	....	655
29..	CAB	CAB	CAB	CAB	CAB	.000	....	655
30..	CAB	CAB	CAB	CAB	CAB	.000	....	655

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	655
3..	CAB	CAB	CAB	CAB	CAB	.000	....	655
4..	CAB	CAB	CAB	CAB	CAB	.000	....	655
5..	CAB	CAB	CAB	CAB	CAB	.000	....	655
6..	CAB	CAB	CAB	CAB	CAB	.000	....	655
9..	CAB	CAB	CAB	CAB	CAB	.000	....	655
10..	CAB	CAB	CAB	CAB	CAB	.000	....	655
11..	CAB	CAB	CAB	CAB	CAB	.000	....	655
12..	CAB	CAB	CAB	CAB	CAB	.000	....	655
13..	CAB	CAB	CAB	CAB	CAB	.000	....	655

JUNE 1986 9100 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.08	.08	.07	.07	.07	.120	140	1286
3..	.08	.08	.08	.08	.07	.128	50	1296
6..	.07	.07	.07	.07	.07	.128	50	1321
7..	.07	.07	.07	.07	.05	.102	10	1329
8..	.08	.09	.08	.09	.09	.172	25	1334
9..	.12	.16	.12	.15	.14	.204	147	1454
10..	.16	.16	.15A	.16	.16	.233	212	1591
13..	.20	.20	.19	.20	.20	.270	251	1564
14..	.19	.19	.17	.17A	.16	.230	809	2092
15..	.14	.14	.12	.12	.13	.187	691	1930
16..	.11	.13B	.10A	.11	.11	.177	80	1922
17..	.11	.11	.11	.11	.11	.177	14	1925
20..	....	.12B	....	.12B	.13	.202	....	1925
21..	.12	.12	.11	.11	.12	.182	45	1969
22..	.13	.13	.10	.11	.12	.200	224	2060
23..	.10	.10	.10	.10	.09	.172	97	2097
24..	.07	.07	.07	.07	.08	.157	38	2110
27..	.06	.07	.06	.07	.07	.130	125	2243
28..	.06	.07	.06	.07	.06	.113	10	2243
29..	.05	.06	.05	.06	.06	.129	56	2262
30..	.06	.06	.06	.06	.06	.125	15	2277
31..	.06	.06	.06	.06	.06	.110	120	2307

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.06	.06	.05	.05	.04	.103	12	2307
4..	.04	.05	.04	.05	.04	.096	32	2299
5..	.04	.04	.03	.04B	.04	.096	26	2298
6..	.06	.06	.06	.06	.05	.095	6	2299
7..	.08	.08	.07A	.07A	.07	.144	105	2374
10..	.06	.06	.05	.05	.05	.125	176	2519
11..	.05	.05	.04	.05	.05	.119	97	2559
12..	.05	.06	.05	.05	.05	.119	45	2580
13..	.04	.04	.04	.04	.04	.110	22	2[illegible]
14..	.04	.04	.03	.03	.03	.080	21	[illegible]
17..	Exchange Closed; President's Day							
18..	.03	.03	.02	.03	.03	.064	91	2686
19..	.03	.04	.03	.04	.03	.079	110	2686
20..	.03	.03	.03	.03	.03	.082	17	2669
21..	.02	.02	.02	.02	.02	.064	15	2684
24..	.02	.02	.02	.02	.02	.049	100	2740
25..	....	....	....	.02N	.02	.054	....	2717
26..	.02	.03	.02	.03	.02	.052	59	2706
27..	.02	.02	.01	.01	.01	.031	223	2616
28..	.01	.01	.01	.01	.01	.119	34	2608

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.01N	.01	.103	....	2579
4..	....	....	....	.01N	.01	.086	....	2579
5..	.01	.01	.01	.01	.01	.089	16	2583
6..	....	....	....	.01N	.01	.060	....	2583
7..	.01	.01	.01	.01	.01	.049	90	2588
10..	....	....	....	.01N	.01	.036	....	2572
11..	....	....	....	.01N	....	.029	....	2572
12..	.01	.01	.01	.01	....	.024	20	2572
13..	CAB	CAB	CAB	CAB	CAB	.020	....	2568
14..	CAB	CAB	CAB	CAB	CAB	.015	....	2568
17..	CAB	CAB	CAB	CAB	CAB	.012	....	2568
18..	CAB	CAB	CAB	CAB	CAB	.010	....	2568

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9100 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	CAB	CAB	CAB	CAB	CAB	.008	....	2568
20..	CAB	CAB	CAB	CAB	CAB	.006	....	2558
21..	.01	.01	.01	.01	....	.005	208	2752
24..	CAB	CAB	CAB	CAB	CAB	.002	....	2752
25..	CAB	CAB	CAB	CAB	CAB	.002	....	2752
26..	CAB	CAB	CAB	CAB	CAB	.001	....	2752
27..	.01	.01	.01	.01	....	.000	8	2752
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	2752

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	2752
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2752
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2752
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2722
7..	CAB	CAB	CAB	CAB	CAB	.000	....	2722
8..	CAB	CAB	CAB	CAB	CAB	.000	....	2722
9..	CAB	CAB	CAB	CAB	CAB	.000	....	2723
10..	CAB	CAB	CAB	CAB	CAB	.000	....	2748
11..	CAB	CAB	CAB	CAB	CAB	.000	....	2748
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2723
15..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
18..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
24..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
25..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2721

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2726
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2726
6..	CAB	CAB	CAB	CAB	CAB	.000	....	2726
7..	CAB	CAB	CAB	CAB	CAB	.000	....	2726
8..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
9..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
15..	CAB	CAB	CAB	CAB	CAB	.000	....	2721
16..	.01	.01	.01	.01	....	.000	300	2648
19..	....	....	....	....	....	.000	....	2648
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2648
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2648
22..	CAB	CAB	CAB	CAB	CAB	.000	6	2642
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2642

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
6..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
9..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
10..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
11..	CAB	CAB	CAB	CAB	CAB	.000	....	2642
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2640
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2640

JUNE 1986 9150 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.16	.16	.16	.16	.17	.263	120	1807
3..	.18	.18	.16	.17	.18	.277	251	1972
6..	.17	.17	.16	.17	.17	.279	674	2104
7..	.15	.16	.14	.14	.14	.236	243	2090
8..	.13	.22B	.13	.22B	.22	.348	512	2478
9..	.25	.32	.24	.29A	.29	.393	1141	3114
10..	.31	.31	.29	.30B	.31	.431	311	3412
13..	.38	.40	.36	.40	.40	.480	389	3476
14..	.35	.35	.32	.32	.32	.431	917	3576

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9150 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	.28	.28	.24A	.25A	.25	.374	229	3522
16..	.19	.26B	.19	.23	.23	.361	320	3382
17..	.23	.24	.22	.23	.23	.360	245	3267
20..	.28	.29	.27	.27	.27	.398	103	3268
21..	.25	.25	.22	.24	.24	.371	112	3286
22..	.21	.25	.21	.25	.25	.397	157	3261
23..	.22	.23	.21	.22	.21	.358	150	3331
24..	.21	.23B	.18	.18	.18	.336	74	3364
27..	.17	.17	.15	.15	.15	.297	662	3456
28..	.13	.15	.13	.14	.14	.268	157	3605
29..	.14	.16	.13	.16	.16	.295	331	3838
30..	.14	.17B	.13	.14	.15	.291	462	4019
31..	.15	.15	.13	.13	.13	.266	590	4197

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.12	.13	.12	.13	.12	.256	458	4049
4..	.10	.12	.10	.12	.11	.244	428	4095
5..	.10	.11	.09	.11	.11	.244	165	4138
6..	.11	.14B	.11	.14B	.14	.243	125	4218
7..	.16	.20	.16	.16	.16	.328	682	4498
10..	.14	.15	.12	.12	.12	.300	109	4575
11..	.12	.12	.11	.12	.12	.290	109	4455
12..	.12	.13	.12	.12	.12	.290	144	4486
13..	.12	.12	.11	.11	.11	.276	177	4590
14..	.09	.09	.08	.08	.08	.220	185	4517
17..	Exchange Closed; President's Day							
18..	.07	.09	.07	.07	.07	.191	103	4578
19..	.10	.10	.08	.09	.08	.223	199	4584
20..	.08	.09	.08	.08	.08	.230	120	4620
21..	.06	.06	.05	.05	.05	.191	28	4607
24..	.06	.06	.04	.05	.05	.161	125	4419
25..	.05	.05	.05	.05	.05	.173	171	4555
26..	.05	.06	.05	.05	.05	.169	146	4626
27..	.04	.05	.02	.02	.02	.118	178	4714
28..	.02	.04	.02	.04	.04	.225	155	4682

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.04	.04	.03	.03	.03	.202	48	4680
4..	.02	.03	.02	.02	.02	.176	257	4826
5..	.02	.04	.02	.04	.03	.186	37	4827
6..	.02	.03	.02	.03	.02	.140	5	4810
7..	.03	.03	.01	.01	.01	.124	87	4823
10..	.01	.01	.01	.01	.01	.100	168	4872
11..	.02	.02	.01	.01	.01	.088	26	4877
12..	....	....	....	.01N	.01	.079	....	4865
13..	....	....	....	.01N	.01	.072	....	4859
14..	....	....	....	.01N	.01	.060	....	4859
17..	.02	.02	.01	.01	.01	.056	83	4796
18..	.01	.01	.01	.01	.01	.050	107	4752
19..	.02	.02	.02	.02	.01	.044	32	4823
20..	....	....	....	.01N	.01	.037	1	4763
21..	.01	.01	.01	.01	.01	.032	628	4939
24..	.01	.01	.01	.01	.01	.023	68	4923
25..	.01	.01	.01	.01	.01	.021	390	4981
26..	.01	.01	.01	.01	.01	.016	75	4956
27..	....	....	....	.01N	....	.008	....	5006
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.004	....	5011

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.003	....	5009
2..	CAB	CAB	CAB	CAB	CAB	.002	....	5006
3..	CAB	CAB	CAB	CAB	CAB	.003	....	5006
4..	CAB	CAB	CAB	•CAB	CAB	.001	....	5006
7..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
8..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
9..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
10..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
11..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
14..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
15..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
16..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
17..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
18..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
21..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
22..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
23..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
24..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
25..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
28..	CAB	CAB	CAB	CAB	CAB	.000	....	5006
29..	.01	.01	.01	.01	....	.000	5	5007
30..	CAB	CAB	CAB	CAB	CAB	.000	....	5007

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9150 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
2..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
5..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
6..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
7..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
8..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
9..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
12..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
13..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
14..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
15..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
16..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
19..	....	....	....	....	....	.000	....	5007
20..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
21..	CAB	CAB	CAB	CAB	CAB	.000	....	5007
22..	CAB	CAB	CAB	CAB	CAB	.000	13	4995
23..	CAB	CAB	CAB	CAB	CAB	.000	....	4995
26..	Exchange Closed; Memorial Day							
27..	.01	.01	.01	.01	....	.000	10	4993
28..	.01	.01	.01	.01	....	.000	65	4988
29..	CAB	CAB	CAB	CAB	CAB	.000	....	4980
30..	CAB	CAB	CAB	CAB	CAB	.000	....	4980

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	4980
3..	CAB	CAB	CAB	CAB	CAB	.000	....	4980
4..	CAB	CAB	CAB	CAB	CAB	.000	....	5001
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4980
6..	CAB	CAB	CAB	CAB	CAB	.000	....	4980
9..	CAB	CAB	CAB	CAB	CAB	.000	....	4980
10..	CAB	CAB	CAB	CAB	CAB	.000	....	4980
11..	CAB	CAB	CAB	CAB	CAB	.000	15	4965
12..	CAB	CAB	CAB	CAB	CAB	.000	29	4985
13..	CAB	CAB	CAB	CAB	CAB	.000	....	4985
26..	....	....	....	....	....	.000	10	....
27..	....	....	....	....	....	.000	10	....

JUNE 1986 9200 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	.32B	....	.31N	.33	.463	....	812
3..	.36	.36	.32	.34	.35	.480	416	1092
6..	.34	.34	.34	.34	.34	.484	75	1159
7..	.30	.31B	.29A	.29A	.28	.432	6	1160
8..	.32	.44	.32	.44	.43	.563	485	1385
9..	.52	.55	.51	.51	.51	.610	123	1423
10..	.53	.55	.53	.55	.56	.648	66	1370
13..	.61	.64B	.60	.62B	.65	.694	51	1379
14..	.58	.60B	.58	.58A	.57	.650	131	1355
15..	.52	.52	.46	.49B	.47	.595	71	1354
16..	.51	.51	.41A	.46A	.45	.582	1	1329
17..	....	....	.43A	.45N	.45	.583	....	1329
20..	....	.52B	....	.51B	.51	.623	....	1329
21..	.45	.46	.45	.46	.46	.597	95	1299
22..	.44	.48B	.44	.48B	.49	.624	160	1194
23..	.45	.47B	.42	.42	.42	.585	155	1249
24..	.43	.45B	.36	.40A	.38	.562	167	1349
27..	.36	.36	.34A	.35	.34	.521	170	1497
28..	.32	.33B	.32	.32	.30	.488	50	1464
29..	.30	.34	.27	.33	.34	.521	593	1675
30..	.31	.36B	.29	.33B	.33	.517	379	1547
31..	.33	.35	.29	.30	.29	.488	366	1542

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.30	.30	.28	.28	.28	.479	190	1685
4..	.24	.27	.23	.26	.26	.464	441	1861
5..	.24	.26	.22	.26	.26	.464	204	1909
6..	.26	.32	.25A	.32	.32	.464	825	2417
7..	.33	.41B	.33	.36A	.36	.566	699	2278
10..	.31	.35	.31	.32	.31	.537	646	2243
11..	.28	.30	.27	.30	.30	.527	291	2406
12..	.32	.32	.30A	.31	.30	.528	296	2546
13..	.31	.31	.26	.28	.28	.513	652	2715
14..	.23	.24	.21	.21	.22	.443	490	2996
17..	Exchange Closed; President's Day							
18..	.19	.20	.18	.19	.19	.407	334	3088
19..	.24	.26	.19	.22	.22	.452	1255	3343
20..	.19	.23	.19	.22	.22	.462	298	3451
21..	.20	.20	.15	.16	.16	.411	785	3371
24..	.16	.17	.12	.14	.14	.370	616	3419
25..	.14	.15	.14	.14	.15	.389	307	3183
26..	.15	.16	.13	.13	.14	.384	442	3399
27..	.12	.12	.11	.11	.11	.301	1418	3457

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9200 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.10	.12	.10	.11	.11	.369	1655	3823

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.11	.11	.09	.09	.09	.340	864	4020
4..	.06	.06	.06	.08	.08	.308	704	4039
5..	.09	.11	.08	.10	.10	.329	947	4359
6..	.07	.08	.07	.08	.08	.271	352	4344
7..	.08	.08	.04	.05	.05	.252	561	4290
10..	.03	.04	.03	.04	.04	.222	737	3850
11..	.04	.04	.03	.03	.04	.207	222	3985
12..	.04	.04	.03	.03	.03	.198	189	4042
13..	.04	.04	.04	.04	.04	.190	395	4101
14..	.03	.04	.03	.04	.04	.174	16	4115
17..	.04	.04	.03	.03	.04	.172	107	4069
18..	.04	.04	.03	.03	.04	.163	293	4207
19..	.03	.04	.03	.03	.03	.155	282	4342
20..	.03	.03	.03	.03	.03	.141	116	4285
21..	.02	.03	.02	.03	.03	.133	103	4271
24..	.02	.03	.02	.03	.03	.109	26	4267
25..	.03	.03	.03	.03	.03	.106	4	4264
26..	.03	.03	.02	.02	.02	.092	218	4300
27..	.02	.02	.01	.01	.02	.057	16	4298
28..	Exchange Closed; Good Friday							
31..	.01	.01	.01	.01	.01	.039	253	4131

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	.01	.036	77	4102
2..	.01	.01	.01	.01	.01	.029	88	4065
3..	....	....	....	.01N	.01	.035	....	4060
4..	.01	.01	.01	.01	.01	.018	29	4005
7..	.01	.01	.01	.01	.01	.014	184	4045
8..	.01	.01	.01	.01	....	.014	15	4042
9..	CAB	CAB	CAB	CAB	CAB	.003	....	3902
10..	CAB	CAB	CAB	CAB	CAB	.002	....	3894
11..	CAB	CAB	CAB	CAB	CAB	.003	....	3894
14..	CAB	CAB	CAB	CAB	CAB	.001	....	3894
15..	CAB	CAB	CAB	CAB	CAB	.001	....	3861
16..	CAB	CAB	CAB	CAB	CAB	.000	....	3861
17..	CAB	.01	CAB	.01	....	.000	26	3833
18..	CAB	CAB	CAB	CAB	CAB	.000	....	3833
21..	.01	.01	.01	.01	....	.000	123	3732
22..	CAB	CAB	CAB	CAB	CAB	.002	2	3732
23..	CAB	CAB	CAB	CAB	CAB	.003	....	3732
24..	CAB	CAB	CAB	CAB	CAB	.008	....	3732
25..	.01	.01	.01	.01	....	.010	113	3691
28..	.01	.01	.01	.01	....	.003	180	3634
29..	CAB	CAB	CAB	CAB	CAB	.002	....	3634
30..	CAB	CAB	CAB	CAB	CAB	.002	....	3634

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.003	....	3634
2..	.01	.01	.01	.01	....	.003	1	3634
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3614
6..	CAB	CAB	CAB	CAB	CAB	.000	1	3613
7..	CAB	CAB	CAB	CAB	CAB	.000	....	3613
8..	.01	.01	.01	.01	....	.000	21	3612
9..	CAB	CAB	CAB	CAB	CAB	.001	....	3622
12..	CAB	CAB	CAB	CAB	CAB	.002	....	3622
13..	CAB	CAB	CAB	CAB	CAB	.001	....	3612
14..	CAB	CAB	CAB	CAB	CAB	.001	....	3612
15..	CAB	CAB	CAB	CAB	CAB	.004	....	3612
16..	CAB	CAB	CAB	CAB	CAB	.007	....	3612
19..	....	....	....	....	....	.004	....	3612
20..	CAB	CAB	CAB	CAB	CAB	.002	....	3612
21..	CAB	CAB	CAB	CAB	CAB	.002	....	3612
22..	CAB	CAB	CAB	CAB	CAB	.001	4	3608
23..	CAB	CAB	CAB	CAB	CAB	.000	....	3608
26..	Exchange Closed; Memorial Day							
27..	.01	.01	.01	.01	....	.000	20	3602
28..	.01	.01	CAB	CAB	CAB	.000	19	3595
29..	CAB	CAB	CAB	CAB	CAB	.000	....	3595
30..	CAB	CAB	CAB	CAB	CAB	.000	5	3590

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
6..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
9..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
10..	CAB	CAB	CAB	CAB	CAB	.000	....	3590
11..	CAB	CAB	CAB	CAB	CAB	.000	28	3562

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9200 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	CAB	CAB	CAB	CAB	CAB	.000	....	3562
13..	CAB	CAB	CAB	CAB	CAB	.000	2	3562

JUNE 1986 9225 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	.01	.088	2	2
2..	.02	.02	.02	.02	.02	.075	69	71
3..	....	....	....	.02N	.02	.086	....	71
4..	.02	.02	.01	.02	.01	.052	28	95
7..	....	....	....	.01N	.01	.044	4	95
8..	....	....	....	.01N	.01	.044	....	95
9..	....	....	....	.01N	....	.013	....	95
10..	CAB	CAB	CAB	CAB	CAB	.011	....	95
11..	CAB	CAB	CAB	CAB	CAB	.013	....	95
14..	CAB	CAB	CAB	CAB	CAB	.005	....	95
15..	CAB	CAB	CAB	CAB	CAB	.005	....	95
16..	CAB	CAB	CAB	CAB	CAB	.001	....	95
17..	CAB	CAB	CAB	CAB	CAB	.002	50	95
18..	CAB	CAB	CAB	CAB	CAB	.002	50	95
21..	CAB	CAB	CAB	CAB	CAB	.003	25	70
22..	CAB	CAB	CAB	CAB	CAB	.010	....	70
23..	.01	.01	.01	.01	....	.015	10	30
24..	CAB	CAB	CAB	CAB	CAB	.033	....	30
25..	....	....	....	.01B	.01	.037	....	30
28..	....	....	....	.01N	.01	.015	....	30
29..	....	....	....	.01N	....	.014	....	30
30..	CAB	CAB	CAB	CAB	CAB	.012	....	30

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.017	....	30
2..	.01	.01	.01	.01	....	.015	10	30
5..	CAB	CAB	CAB	CAB	CAB	.004	10	50
6..	CAB	CAB	CAB	CAB	CAB	.004	....	50
7..	CAB	CAB	CAB	CAB	CAB	.003	....	50
8..	CAB	CAB	CAB	CAB	CAB	.002	....	50
9..	CAB	CAB	CAB	CAB	CAB	.007	....	50
12..	CAB	CAB	CAB	CAB	CAB	.014	....	50
13..	CAB	CAB	CAB	CAB	CAB	.008	....	50
14..	CAB	CAB	CAB	CAB	CAB	.010	....	50
15..	.01	.01	.01	.01	....	.029	2	52
16..	.01	.01	.01	.01	.01	.039	29	81
19..	.01	.01	.01	.01	.01	.031	20	81
20..	....	....	....	.01N	....	.018	....	81
21..	CAB	CAB	CAB	CAB	CAB	.017	....	81
22..	CAB	CAB	CAB	CAB	CAB	.011	....	81
23..	CAB	CAB	CAB	CAB	CAB	.008	....	81
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.002	....	81
28..	CAB	CAB	CAB	CAB	CAB	.003	....	81
29..	CAB	CAB	CAB	CAB	CAB	.006	....	81
30..	CAB	CAB	CAB	CAB	CAB	.004	....	81

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.005	....	81
3..	CAB	CAB	CAB	CAB	CAB	.001	....	81
4..	CAB	CAB	CAB	CAB	CAB	.004	....	81
5..	CAB	CAB	CAB	CAB	CAB	.002	....	81
6..	CAB	CAB	CAB	CAB	CAB	.000	....	81
9..	CAB	CAB	CAB	CAB	CAB	.000	....	81
10..	CAB	CAB	CAB	CAB	CAB	.000	....	81
11..	CAB	CAB	CAB	CAB	CAB	.000	....	81
12..	CAB	CAB	CAB	CAB	CAB	.000	....	81
13..	CAB	CAB	CAB	CAB	CAB	.000	....	81

JUNE 1986 9250 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed, New Year's Day							
2..	....	.57B	....	.57B	.59	.672	....	106
3..	....	....	....	.59N	.61	.688	....	106
6..	....	....	....	.61N	.62	.693	....	106
7..	....	....	.58A	.60A	.54	.646	....	106
8..	....	.67B	.53A	.67B	.75	.760	....	106
9..	.85	.89B	.85	.86B	.84	.797	15	106
10..	....	.88B	....	.84N	.91	.824	....	106
13..	....	.97B	....	.96B	1.01	.856	....	106
14..	....	....	.97A	.97A	.92	.827	....	106
15..	....	....	.79A	.85A	.81	.788	...	106
16..	.69	.83	.69	.82A	.78	.779	2	105
17..	....	....	....	.78N	.78	.780	....	105
20..	....	.85B	....	.85B	.85	.811	....	105

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9250 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	.79A	.80A	.79	.793	....	105
22	....	.82B	.77A	.82B	.84	.813	....	105
23	....	....	.81A	.81A	.76	.785	....	105
24	....	....	....	.76N	.72	.768	....	105
27	....	....	.66A	.66A	.65	.738	....	105
28	.62	.62	.61A	.62	.60	.711	50	155
29	.56	.61B	.56	.60B	.65	.739	....	155
30	.69	.69	.59	.62B	.64	.736	240	290
31	.66	.66	.57A	.62A	.59	.713	50	275

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.59	.59	.56	.56	.56	.707	100	350
4	....	....	.50A	.56N	.54	.695	....	335
5	.51	.53	.50	.53	.54	.695	85	315
6	....	.62B	....	.61B	.62	.696	....	315
7	.74	.75B	.70	.70	.68	.780	160	425
10	.65	.68	.64	.64	.64	.760	102	475
11	.59	.60B	.59	.59	.62	.754	1	415
12	....	....	....	.62N	.61	.754	....	415
13	.60	.60	.59A	.60	.59	.743	10	425
14	.51	.54	.50A	.52A	.50	.685	44	425
17	Exchange Closed; President's Day							
18	....	....	.44A	.44A	.44	.656	....	425
19	.50	.51B	.48A	.50	.50	.698	51	405
20	....	.52B	....	.50N	.50	.707	....	395
21	.43	.43	.41	.41	.42	.662	135	474
24	.43	.43	.33	.38	.37	.626	186	479
25	.38	.40	.38	.38	.39	.646	176	491
26	.42	.42	.40	.41A	.39	.642	38	494
27	.35	.35	.30	.30	.31	.556	441	821
28	.29	.32B	.26	.30B	.31	.533	604	1028

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.30	.30	.26	.26	.27	.504	442	1443
4	.23	.23	.19	.23B	.23	.470	276	1554
5	.27	.27	.25	.27	.27	.501	584	1605
6	.19	.22	.19	.20	.20	.442	615	2055
7	.21	.21	.14	.15	.15	.428	848	2450
10	.13	.14	.12	.13	.13	.401	1107	3300
11	.13	.14	.12	.13	.13	.389	1132	3424
12	.13	.13	.11	.11	.11	.384	1614	4391
13	.12	.14	.11	.11	.11	.384	778	4584
14	.11	.11	.10	.11	.12	.370	420	4555
17	.11	.12	.10	.12	.12	.378	417	4309
18	.14	.14	.11	.12	.12	.374	174	4367
19	.10	.12	.10	.11	.11	.370	549	4599
20	.10	.11	.10	.10	.10	.355	199	4658
21	.09	.10	.08	.10	.10	.351	325	4643
24	.09	.10	.08	.08	.09	.318	275	4773
25	.09	.10	.08	.09	.09	.320	587	5192
26	.09	.09	.08	.08	.08	.299	607	5173
27	.06	.07	.05	.05	.05	.225	999	5690
28	Exchange Closed; Good Friday							
31	.04	.05	.03	.03	.03	.183	1144	6094

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.04	.02	.04	.04	.179	957	5633
2	.04	.05	.04	.04	.04	.160	333	5501
3	.04	.04	.03	.04	.04	.183	206	5658
4	.04	.04	.03	.03	.03	.123	420	5811
7	.03	.03	.02	.02	.03	.111	546	5474
8	.01	.01	.01	.01	.01	.111	433	5157
9	.01	.01	.01	.01	.01	.042	619	4792
10	.02	.02	.01	.01	.01	.039	171	4799
11	.01	.01	.01	.01	.01	.044	5	4725
14	.01	.01	.01	.01	.01	.022	20	4725
15	....	....	....	.01N	.01	.022	....	4720
16	....	....	....	.01N	....	.006	....	4720
17	CAB	CAB	CAB	CAB	CAB	.009	....	4720
18	CAB	CAB	CAB	CAB	CAB	.011	....	4720
21	.01	.01	CAB	CAB	CAB	.016	41	4759
22	.01	.01	.01	.01	.01	.037	35	4750
23	.01	.01	.01	.01	.01	.052	13	4739
24	.01	.02	.01	.02	.02	.097	437	4437
25	.02	.03	.02	.03	.03	.108	205	4444
28	.02	.02	.01	.02	.02	.054	372	4443
29	.01	.01	.01	.01	.01	.051	3	4463
30	.02	.02	.02	.02	.01	.046	15	4448

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9250 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.02	.02	.02	.02	.062	106	4528
2	.03	.03	.02A	.02A	.02	.057	2	4530
5	.01	.01	.01	.01	.01	.022	12	4553
6	.01	.01	.01	.01	.01	.020	125	4608
7	....	....	....	.01N	.01	.019	....	4608
8	CAB	CAB	CAB	CAB	.01	.013	....	4608
9	....	....	....	.01N	.01	.035	....	4608
12	.01	.01	.01	.01	.01	.063	9	4608
13	.02	.02	.01	.01	.01	.043	125	4601
14	....	....	....	.01N	.01	.053	2	4603
15	.01	.02	.01	.02	.02	.117	88	4603
16	.02	.04	.02	.04	.03	.144	118	4613
19	.03	.04	.03	.03	.03	.129	2546	4043
20	.04	.04	.03	.03	.03	.088	548	4209
21	.01	.03	.01	.03	.02	.085	481	3900
22	.02	.02	.01	.01	.01	.066	5	3802
23	.01	.01	.01	.01	.01	.053	32	3772
26	Exchange Closed; Memorial Day							
27	....	....	....	.01N	....	.026	....	3772
28	CAB	CAB	CAB	CAB	CAB	.038	....	3772
29	.01	.01	CAB	CAB	CAB	.061	7	3775
30	CAB	CAB	CAB	CAB	CAB	.051	1	3775

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.01	.01	.01	.01	.01	.066	100	3740
3	.01	.01	.01	.01	.01	.034	670	3752
4	....	....	....	.01N	.01	.062	5	3752
5	....	....	....	.01N	....	.049	....	3782
6	CAB	CAB	CAB	CAB	CAB	.008	....	3782
9	CAB	CAB	CAB	CAB	CAB	.007	....	3782
10	CAB	CAB	CAB	CAB	CAB	.004	....	3782
11	CAB	CAB	CAB	CAB	CAB	.003	....	3782
12	CAB	CAB	CAB	CAB	CAB	.000	3	3778
13	CAB	CAB	CAB	CAB	CAB	.000	1	3777

JUNE 1986 9275 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.07	.08	.06	.08	.08	.313	1089	979
2	.09	.10	.08	.08	.08	.291	405	1159
3	.07	.10	.07	.10	.10	.325	585	1729
4	.10	.10	.07	.07	.07	.242	1222	2250
7	.06	.06	.05	.05	.06	.228	683	2354
8	.03	.03	.03	.03	.03	.228	172	2346
9	....	....	....	.03N	.03	.110	20	2316
10	.03	.03	.02	.02	.02	.106	238	2520
11	.02	.02	.02	.02	.03	.117	275	2494
14	.02	.02	.02	.02	.02	.070	42	2536
15	.02	.02	.02	.02	.02	.069	5	2536
16	.01	.01	.01	.01	.01	.025	20	2484
17	....	....	....	.01N	.01	.035	20	2489
18	.01	.01	.01	.01	.01	.040	160	2353
21	.01	.01	.01	.01	.01	.054	25	2378
22	.01	.02	.01	.02	.02	.104	413	2293
23	.04	.04	.03	.03	.03	.138	432	2268
24	.04	.05	.04	.05	.05	.225	601	2317
25	.05	.07B	.05	.07B	.07	.243	163	2160
28	.05	.05	.04	.04	.04	.148	338	2237
29	.03	.05	.03	.04	.04	.141	31	2227
30	.05	.05	.04A	.04A	.04	.131	20	2121

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.05	.04	.05	.05	.165	238	2278
2	.05	.06	.04	.04	.04	.156	941	3017
5	.03	.03	.02	.03	.03	.078	54	3050
6	.02	.02	.02	.02	.02	.075	140	3134
7	.02	.02	.02	.02	.02	.072	107	3214
8	....	....	....	.02N	.02	.055	....	3156
9	.03	.04	.02	.03	.03	.119	224	3353
12	.04	.04	.03	.04	.04	.192	133	3448
13	.05	.05	.03	.03	.03	.147	50	3428
14	.02	.03B	.02	.03B	.04	.176	37	3441
15	.03	.07	.03	.07	.07	.309	867	3341
16	.08	.10	.06	.10	.10	.358	1489	3122
19	.08	.10	.07	.09	.10	.342	653	3119
20	.12	.12	.06	.06	.07	.268	624	2951
21	.05	.07	.04	.07	.07	.265	159	2991
22	....	.04	.04	.04	.05	.230	37	2967
23	.05	.05	.04	.04	.04	.205	62	2972
26	Exchange Closed; Memorial Day							
27	.03	.03	.02	.02	.03	.141	133	2935
28	.02	.03	.02	.03	.03	.187	136	2890
29	.03	.04	.03	.04	.04	.266	125	2888

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9275 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.04	.04	.02	.04	.04	.247	255	2937

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.03	.05	.03	.05	.05	.323	423	2956
3..	.04	.05	.03	.03	.04	.231	393	3134
4..	.02	.05	.02	.05	.05	.330	632	2814
5..	.04	.04	.03	.04	.04	.296	64	2840
6..	....	....	.02A	.02A	.02	.108	11	2840
9..	.01	.03	.01	.02	.02	.140	101	2895
10..	.02	.02	.01	.01	.02	.125	129	2845
11..	.01	.01	.01	.01	.01	.132	16	2858
12..	....	....	....	.01N	.01	.066	9	2858
13..	....	....	....	.01N	....	.042	....	2858

JUNE 1986 9300 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.62	.62	.62	.62	.64	.691	3	3

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.60A	.61A	.59	.666	....	3
4..	.49	.49	.49	.49	.52	.636	3	6
5..	....	.59B	....	.59B	.59	.672	....	6
6..	.48	.51B	.46	.50	.50	.624	78	84
7..	....	....	.45A	.46A	.45	.619	....	84
10..	.40@.39	.40	.38	.39	.39	.602	516	533
11..	.39	.40	.37	.37	.38	.598	121	654
12..	.38	.39	.38	.39	.38	.602	190	844
13..	.38	.41	.37	.37	.37	.611	60	864
14..	.35	.36	.35	.36	.35	.607	100	864
17..	.34	.35	.34	.35B	.37	.627	51	898
18..	.41	.41	.36A	.38	.36	.631	45	918
19..	.37	.37	.37	.37	.36	.636	6	918
20..	.33	.34	.33	.34	.35	.630	45	963
21..	....	....	.33A	.35N	.35	.634	....	963
24..	.31	.32B	.31	.31	.31	.611	87	953
25..	.31	.32B	.30A	.32B	.32	.619	210	973
26..	.32	.32	.30	.30	.30	.604	68	1005
27..	.26	.26	.21	.22	.22	.524	717	1582
28..	Exchange Closed; Good Friday							
31..	.20	.20	.16	.17	.16	.478	1019	2462

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.13	.15	.12	.15B	.16	.478	595	2656
2..	.18	.20	.16	.16	.15	.456	824	2851
3..	.15	.18	.14	.18	.18	.498	609	2544
4..	.20	.20	.12	.12	.12	.404	1039	2500
7..	.12	.12	.09	.11A	.11	.394	665	2510
8..	.07	.08	.05	.05@.06	.06	.394	854	2998
9..	.05	.06	.05	.05	.05	.232	1514	3143
10..	.07	.07	.04	.05	.05	.228	681	3272
11..	.05	.06	.04	.06	.06	.249	1746	2812
14..	.04	.05	.04	.04	.04	.172	240	2949
15..	.04	.05	.03	.05	.05	.171	479	3213
16..	.05	.05	.02	.02	.03	.077	281	3410
17..	.03	.04	.02	.03	.03	.098	98	3458
18..	.03	.03	.03	.03	.03	.110	28	3457
21..	.03	.03	.02	.03	.03	.141	228	3547
22..	.03	.06	.03	.05	.07	.234	570	3644
23..	.08	.10	.06	.07@.08	.08	.289	512	3722
24..	.07	.13	.07	.13	.13	.414	1579	3969
25..	.11	.16	.09	.15	.15	.439	969	4224
28..	.11	.11	.08	.09	.09	.312	938	4260
29..	.07	.10	.07	.09	.09	.303	392	4145
30..	.09	.10	.07	.07	.08	.287	726	4396

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.09	.11	.09	.10	.10	.341	223	4451
2..	.10	.12	.09	.09	.09	.331	1022	4900
5..	.08	.08	.05	.05	.05	.204	359	4977
6..	.05	.05	.05	.05	.05	.201	396	4847
7..	.06	.06	.04	.04	.05	.197	405	4916
8..	.03	.04	.03	.04	.04	.163	593	4861
9..	.06	.07	.04	.06	.06	.290	570	4860
12..	.09	.10	.07	.09	.10	.416	942	4862
13..	.13	.14	.07	.07	.07	.353	1306	5525
14..	.06	.09	.06	.09	.09	.402	679	6022
15..	.10	.19	.10	.17	.19	.575	1274	6151
16..	.20	.23	.17	.23	.22	.629	948	6228
19..	.17	.21	.16	.20	.21	.623	321	6206

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9300 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	.22	.26	.15	.15	.16	.545	399	5995
21..	.13	.16	.13	.16	.16	.546	224	6058
22..	.14	.14	.13	.13	.12	.511	79	6078
23..	.12	.12	.10	.10	.10	.486	406	6028
26..	Exchange Closed; Memorial Day							
27..	.08	.08	.07	.07	.08	.417	251	6094
28..	.08	.11	.07	.10	.10	.499	758	5881
29..	.11	.15	.11	.15	.14	.614	507	5862
30..	.15	.15	.10	.13B	.13	.603	62	5845

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.12	.17B	.11	.17B	.18	.718	73	5855
3..	.16	.18	.12	.12	.13	.634	217	5987
4..	.13	.19	.12	.19	.18	.743	447	5985
5..	.16	.17	.13	.15	.16	.717	461	6183
6..	.13@.12	.13	.06	.08	.06	.463	556	6040
9..	.05	.11	.05	.11	.09	.605	1079	5761
10..	.10	.11	.09	.09	.09	.612	181	5870
11..	.09	.11	.09	.09	.09	.666	286	5722
12..	.09	.10B	.04	.06	.05	.580	340	5644
13..	.05	.06	.03	.04	.04	.592	212	5552
16..	.02	.02	.01	.01	....	.499	124	....

JUNE 1986 9325 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.25	.26B	.25	.26B	.31	.646	3	3
2..	....	.33B	.30A	.30A	.29	.629	....	3
3..	.28	.29B	.27	.29B	.35	.671	2	5
4..	.30	.30	.24	.26	.25	.585	402	407
7..	.26	.26	.23A	.24	.24	.581	52	428
8..	.17	.17	.16	.16	.15	.581	445	523
9..	.13	.13	.13	.13	.12	.405	408	915
10..	.15	.15	.11	.12	.12	.403	1400	1795
11..	.13	.14	.11	.14	.14	.434	1852	3504
14..	.11	.11	.09	.09	.09	.337	534	3456
15..	.10	.11	.09	.11	.11	.336	511	3509
16..	.09	.09	.06	.06	.06	.184	512	3240
17..	.07	.09	.07	.08	.08	.220	1054	3099
18..	.08	.08	.06	.08	.08	.240	654	3154
21..	.09	.09	.07	.08	.08	.291	313	3176
22..	.08	.15	.08	.15	.15	.423	770	3079
23..	.18	.20	.15	.17	.18	.490	1421	3198
24..	.16	.26B	.16	.26B	.27	.625	638	3092
25..	.21	.30	.20A	.30	.29	.649	195	3086
28..	.24	.24	.18	.18	.20	.525	250	3088
29..	.18	.21	.16	.20A	.19	.516	1385	3186
30..	.17@.18	.21	.17	.18	.18	.499	1158	3207

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.21	.22	.21	.22	.21	.561	81	3000
2..	.21	.24	.20A	.21	.20	.553	208	2983
5..	.19	.19	.12	.12	.12	.406	669	3375
6..	.11	.13	.11	.11	.12	.404	178	3391
7..	.13	.15	.11	.11	.11	.403	863	3942
8..	.08	.10	.08	.09	.09	.356	1568	4209
9..	.13	.17	.13	.15	.16	.528	770	4322
12..	.21	.24	.21	.24	.24	.671	391	4332
13..	.28	.31	.19	.19A	.20	.614	580	4163
14..	.17	.23	.16	.22	.23	.667	439	4083
15..	.23	.38	.23	.36	.36	.810	411	4003
16..	.38	.43	.35A	.41	.41	.846	382	3778
19..	.34	.40	.34	.39A	.40	.849	157	3644
20..	.45	.45	.36A	.36A	.33	.800	15	3629
21..	.30	.32B	.30	.31	.32	.804	15	3624
22..	.30	.32B	.30	.31	.29	.785	37	3601
23..	.28	.28	.28	.28	.27	.774	25	3576
26..	Exchange Closed; Memorial Day							
27..	.22	.23B	.22	.23B	.23	.743	5	3576
28..	.21	.26B	.21	.26B	.28	.810	140	3525
29..	.31	.36	.31	.34B	.35	.885	282	3400
30..	.34	.38B	.30	.32	.34	.886	37	3365

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.32	.37B	.31	.37B	.40	.946	16	3365
3..	.41	.41	.35	.35	.34	.922	20	3367
4..	.42	.42	.33A	.42	.41	.959	8	3356
5..	.38	.38	.33	.37B	.39	.953	28	3356
6..	.33	.33	.27A	.27A	.24	.852	65	3316
9..	.27	.27	.27	.27	.31	.946	7	3316
10..	.33	.33	.32A	.32A	.31	.956	67	3293
11..	.32	.33B	.32	.32	.32	.975	98	3225

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9325 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	.29	.33B	.29	.29	.28	.971	80	3179
13..	.30	.30	.27	.27	.28	.985	90	3129
16..	.27	.27	.27	.27	.25	.999	3	3117
17..	....	....	....	....	....	.999	....	....

JUNE 1986 9350 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	.79	.79	.79	.79	.79	.790	2	2
13..	.79	.80B	.79	.79	.76	.804	2	3
14..	.73	.74B	.73	.74B	.73	.808	3	5
17..	....	....	.72A	.72A	.77	.830	....	3
18..	....	.81B	....	.77N	.77	.839	....	3
19..	....	....	....	.77N	.77	.847	....	3
20..	....	....	....	.77N	.75	.848	....	3
21..	....	....	....	.75N	.75	.856	....	3
24..	....	....	.74A	.74A	.71	.848	....	3
25..	....	....	....	.71N	.72	.858	....	3
26..	....	....	....	.72N	.69	.853	....	3
27..	.58	.58	.57	.58	.56	.808	75	75
28..	Exchange Closed; Good Friday							
31..	....	....	.53A	.53A	.51	.785	....	75

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.44A	.50A	.51	.789	....	75
2..	....	.55B	....	.55B	.48	.779	....	75
3..	....	....	.46A	.48N	.54	.813	....	75
4..	....	....	.44A	.44A	.42	.749	....	75
7..	....	....	.39A	.42N	.41	.751	....	75
8..	.29@.28	.29	.28	.28	.28	.751	4	76
9..	.25	.25	.25	.25	.25	.599	73	149
10..	.25	.28B	.24A	.25	.24	.601	37	180
11..	.22	.26	.22	.26	.27	.634	613	683
14..	.23	.23	.21A	.21A	.20	.540	11	683
15..	.23	.23	.19	.21	.22	.540	355	967
16..	.17	.17	.14	.14	.14	.353	176	1058
17..	.14	.19	.13	.14	.15	.400	1418	1905
18..	.13	.17	.13	.16	.16	.425	242	1946
21..	.17@.16	.18	.16	.18	.18	.490	443	2008
22..	.18	.26	.17	.26	.28	.631	634	2375
23..	.35	.36	.30	.33A	.33	.693	433	2366
24..	.31	.44	.31	.44	.46	.803	297	2460
25..	.42	.48B	.39	.48B	.49	.821	50	2227
28..	.39	.41	.37	.37	.37	.730	237	2236
29..	.33	.39B	.33	.38	.36	.724	36	2266
30..	.36	.37B	.33A	.34	.34	.709	21	2257

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.38	.40B	.37	.38	.39	.763	72	2221
2..	.45	.45	.39A	.39A	.38	.758	6	2215
5..	.34	.34	.24	.24	.25	.636	94	2161
6..	.25	.27	.24	.26B	.25	.638	171	2259
7..	.30	.30	.26	.26	.25	.640	32	2251
8..	.20	.22B	.20	.22B	.22	.595	35	2203
9..	.29	.33B	.29	.33B	.34	.756	38	2203
12..	.41	.43	.40A	.43B	.45	.863	21	2197
13..	.48	.49B	.38A	.42	.40	.830	26	2193
14..	.35	.43B	.35	.43B	.44	.866	49	2199
15..	.46	.59B	.45	.53	.59	.941	194	2154
16..	.60	.65	.57A	.64B	.64	.956	650	1810
19..	....	.62B	.57	.59B	.63	.960	20	1805
20..	.57	.67B	.57	.57	.56	.941	1	1805
21..	.53	.56B	.52	.56B	.56	.944	205	1663
22..	.52	.52	.52	.52	.52	.939	55	1608
23..	....	....	....	.52N	.50	.937	....	1608
26..	Exchange Closed; Memorial Day							
27..	....	....	.46A	.46A	.45	.935	....	1598
28..	.45	.46B	.45	.46B	.51	.960	110	1493
29..	....	.55B	....	.55B	.58	.982	....	1493
30..	.55	.55	.55	.55	.57	.984	1	1492

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	.56A	.56A	.64	.995	....	1492
3..	....	....	....	.64N	.58	.993	....	1242
4..	....	....	....	.58N	.65	.997	....	1241
5..	.61	.61	.61	.61	.63	.997	15	1178
6..	....	....	.54A	.54A	.48	.985	....	1008
9..	.52	.58	.52	.58	.55	.998	100	909
10..	....	....	....	.55N	.55	.999	....	909
11..	....	....	....	.55N	.57	.999	....	809
12..	....	....	.54A	.57N	.53	.999	....	446
13..	....	....	....	.53N	.53	.999	....	445

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1986 9350 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.51	.51	.51	.51	.50	1.000	5	441
17..	....	....	....	....	....	1.000	....	....

JUNE 1986 9375 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	.40	.40	.40	.40	.39	.733	20	20
15..	....	....	.36A	.37A	.38	.734	....	20
16..	.29	.29	.28A	.28A	.25	.556	50	70
17..	.32	.32	.29	.29	.28	.604	122	192
18..	.28@.27	.29	.26	.29	.30	.628	79	237
21..	.33	.34B	.32A	.33	.34	.691	....	237
22..	.33	.41	.33	.41	.47	.805	33	258
23..	.55	.56	.50A	.53	.54	.849	120	343
24..	.64	.64	.53A	.61	.69	.917	35	328
25..	.65	.72	.62A	.72	.71	.927	12	318
28..	.63	.63	.61	.62	.58	.877	120	289
29..	....	.59B	.53A	.58N	.57	.874	....	269
30..	....	....	....	.57N	.55	.865	....	269

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.56	.62	.56	.62	.61	.899	100	249
2..	....	....	....	.61N	.60	.897	....	249
5..	.54	.61B	.54	.54	.45	.825	25	249
6..	....	.46B	....	.46B	.44	.828	....	249
7..	....	.49B	....	.48B	.44	.831	....	241
8..	....	....	.42A	.42A	.40	.802	....	239
9..	....	.50B	....	.50B	.56	.906	....	239
12..	....	.60B	....	.60B	.68	.959	....	239
13..	....	.73B	.64A	.64A	.63	.947	....	239
14..	....	....	.58A	.62A	.66	.962	....	239
15..	....	....	....	.66N	.82	.987	....	239
16..	....	.86B	....	.86B	.87	.991	....	239
19..	....	....	.85A	.85A	.86	.993	....	239
20..	....	....	....	.87B	.80	.989	....	239
21..	....	....	.77A	.77A	.80	.990	....	239
22..	....	....	.79A	.79A	.76	.989	....	239
23..	....	....	....	.76N	.74	.989	....	239
26..	Exchange Closed; Memorial Day							
27..	....	....	.71A	.71A	.69	.991	....	239
28..	.68	.68	.68	.68	.75	.995	60	233
29..	....	.76B	....	.76B	.83	.998	....	233
30..	....	.84B	....	.84B	.82	.998	....	233

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.82N	.89	.999	....	233
3..	....	....	....	.89N	.83	.999	....	233
4..	....	....	....	.83N	.90	.999	....	233
5..	.85	.85	.85	.85	.88	.999	3	230
6..	....	....	....	.88N	.73	.999	....	144
9..	....	....	....	.73N	.80	.999	....	136
10..	....	....	....	.80N	.80	.999	....	136
11..	....	....	....	.80N	.82	.999	....	136
12..	....	....	....	.82N	.78	.999	....	9
13..	....	....	....	.78N	.78	.999	....	8
16..	....	....	.77A	.77A	.75	1.000	....	8
17..	....	....	....	....	....	1.000	....	....

JUNE 1986 9400 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	.45@.46	.46	.45	.46	.49	.799	1	1
21..	....	.53B	....	.51B	.55	.846	1	....
22..	....	.60B	....	.60B	.69	.917	....	....
23..	....	.76B	....	.76B	.77	.940	....	....
24..	....	....	.73A	.73A	.92	.972	....	....
25..	....	....	.85A	.85A	.94	.976	....	....
28..	....	....	.92A	.92A	.80	.956	....	....
29..	....	....	.78A	.80N	.79	.955	....	....

SEPTEMBER 1986 8950 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.03N	.03	.018	....	324
3..	....	....	....	.03N	.04	.019	....	324
6..	....	....	....	.04N	.04	.019	....	324
7..	....	....	....	.04N	.03	.014	....	324
8..	....	....	....	.03N	.05	.025	....	324
9..	....	....	....	.05N	.06	.032	....	324
10..	....	....	....	.06N	.07	.039	....	324

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 8950 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	.08B	....	.08B	.09	.050	....	324
14..	....	....	....	.09N	.08	.040	....	324
15..	....	....	....	.08N	.06	.031	....	324
16..	....	....	....	.08N	.06	.030	....	324
17..	....	....	....	.06N	.05	.031	....	324
20..	....	.06B	....	.06B	.06	.035	....	324
21..	....	....	....	.06N	.06	.030	....	324
22..	....	....	....	.06N	.06	.033	....	324
23..	....	....	....	.06N	.05	.027	....	324
24..	....	....	....	.05N	.04	.023	....	324
27..	....	....	....	.04N	.03	.018	....	324
28..	....	....	....	.03N	.02	.015	....	324
29..	....	....	....	.02N	.03	.017	....	321
30..	....	....	....	.03N	.03	.016	....	321
31..	....	....	....	.03N	.02	.014	....	321

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.02N	.02	.012	....	321
4..	.02	.02	.02	.02	.02	.011	20	341
5..	....	....	....	.02N	.02	.011	....	341
6..	....	....	....	.02N	.02	.011	....	341
7..	....	....	....	.02N	.02	.017	....	341
10..	....	....	....	.02N	.01	.014	....	341
11..	....	....	....	.01N	.01	.013	....	341
12..	....	....	....	.01N	.01	.013	....	341
13..	....	....	....	.01N	.01	.012	....	341
14..	....	....	....	.01N	.01	.008	....	341
17..	Exchange Closed; President's Day							
18..	....	....	....	.01N	.01	.006	....	341
19..	....	....	....	.01N	.01	.007	....	341
20..	....	....	....	.01N	.01	.007	....	341
21..	....	....	....	.01N	.01	.006	....	341
24..	CAB	CAB	CAB	CAB	CAB	.004	....	341
25..	.01	.01	01	CAB	CAB	.004	1	341
26..	CAB	CAB	CAB	CAB	CAB	.004	....	341
27..	CAB	CAB	CAB	CAB	CAB	.002	....	341
28..	CAB	CAB	CAB	CAB	CAB	.036	....	341

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	....	....	.030	....	341
4..	CAB	CAB	CAB	CAB	CAB	.025	....	341
5..	CAB	CAB	CAB	CAB	CAB	.027	....	341
6..	CAB	CAB	CAB	CAB	CAB	.017	....	341
7..	....	....	....	....	....	.013	....	341
10..	CAB	CAB	CAB	CAB	CAB	.008	....	341
11..	CAB	CAB	CAB	CAB	CAB	.006	....	341
12..	CAB	CAB	CAB	CAB	CAB	.004	....	341
13..	CAB	CAB	CAB	CAB	CAB	.003	....	341
14..	CAB	CAB	CAB	CAB	CAB	.002	....	341
17..	CAB	CAB	CAB	CAB	CAB	.001	....	341
18..	CAB	CAB	CAB	CAB	CAB	.001	....	341
19..	CAB	CAB	CAB	CAB	CAB	.000	....	341
20..	CAB	CAB	CAB	CAB	CAB	.000	....	341
21..	CAB	CAB	CAB	CAB	CAB	.000	....	341
24..	CAB	CAB	CAB	CAB	CAB	.000	....	341
25..	CAB	CAB	CAB	CAB	CAB	.000	....	341
26..	CAB	CAB	CAB	CAB	CAB	.000	....	341
27..	....	....	....	....	....	.000	....	341
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	341
2..	CAB	CAB	CAB	CAB	CAB	.000	....	341
3..	CAB	CAB	CAB	CAB	CAB	.000	....	341
4..	CAB	CAB	CAB	CAB	CAB	.000	....	341
7..	CAB	CAB	CAB	CAB	CAB	.000	....	341
8..	CAB	CAB	CAB	CAB	CAB	.000	....	341
9..	CAB	CAB	CAB	CAB	CAB	.000	....	341
10..	CAB	CAB	CAB	CAB	CAB	.000	....	341
11..	CAB	CAB	CAB	CAB	CAB	.000	....	341
14..	CAB	CAB	CAB	CAB	CAB	.000	....	341
15..	CAB	CAB	CAB	CAB	CAB	.000	....	341
16..	CAB	CAB	CAB	CAB	CAB	.000	....	341
17..	CAB	CAB	CAB	CAB	CAB	.000	....	341
18..	CAB	CAB	CAB	CAB	CAB	.000	....	341
21..	CAB	CAB	CAB	CAB	CAB	.000	....	341
22..	CAB	CAB	CAB	CAB	CAB	.000	....	341
23..	CAB	CAB	CAB	CAB	CAB	.000	....	341
24..	CAB	CAB	CAB	CAB	CAB	.000	....	341
25..	CAB	CAB	CAB	CAB	CAB	.000	....	341
28..	CAB	CAB	CAB	CAB	CAB	.000	....	341
29..	CAB	CAB	CAB	CAB	CAB	.000	....	341

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 8950 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	341
2..	CAB	CAB	CAB	CAB	CAB	.000	....	341
5..	CAB	CAB	CAB	CAB	CAB	.000	....	341
6..	CAB	CAB	CAB	CAB	CAB	.000	....	341
7..	CAB	CAB	CAB	CAB	CAB	.000	....	341
8..	CAB	CAB	CAB	CAB	CAB	.000	....	341
9..	CAB	CAB	CAB	CAB	CAB	.000	....	341
12..	CAB	CAB	CAB	CAB	CAB	.000	....	341
13..	CAB	CAB	CAB	CAB	CAB	.000	....	341
14..	CAB	CAB	CAB	CAB	CAB	.000	....	341
15..	CAB	CAB	CAB	CAB	CAB	.000	....	341
16..	CAB	CAB	CAB	CAB	CAB	.000	....	341
19..	....	....	....	....	....	.000	....	341
20..	CAB	CAB	CAB	CAB	CAB	.000	....	341
21..	CAB	CAB	CAB	CAB	CAB	.000	....	341
22..	CAB	CAB	CAB	CAB	CAB	.000	....	341
23..	.01	.01	.01	.01	....	.000	....	341
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	1	341
28..	CAB	CAB	CAB	CAB	CAB	.000	....	341
29..	CAB	CAB	CAB	CAB	CAB	.000	....	341
30..	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	341
3..	CAB	CAB	CAB	CAB	CAB	.000	....	341
4..	CAB	CAB	CAB	CAB	CAB	.000	....	341
5..	CAB	CAB	CAB	CAB	CAB	.000	....	341
6..	CAB	CAB	CAB	CAB	CAB	.000	....	341
9..	CAB	CAB	CAB	CAB	CAB	.000	....	341
10..	CAB	CAB	CAB	CAB	CAB	.000	....	341
11..	CAB	CAB	CAB	CAB	CAB	.000	....	341
12..	CAB	CAB	CAB	CAB	CAB	.000	....	341
13..	CAB	CAB	CAB	CAB	CAB	.000	....	341
16..	CAB	CAB	CAB	CAB	CAB	.000	....	341
17..	CAB	CAB	CAB	CAB	CAB	.000	....	341
18..	CAB	CAB	CAB	CAB	CAB	.000	....	341
19..	CAB	CAB	CAB	CAB	CAB	.000	....	341
20..	CAB	CAB	CAB	CAB	CAB	.000	....	341
23..	CAB	CAB	CAB	CAB	CAB	.000	....	341
24..	CAB	CAB	CAB	CAB	CAB	.000	....	341
25..	CAB	CAB	CAB	CAB	CAB	.000	....	341
26..	CAB	CAB	CAB	CAB	CAB	.000	....	341
27..	CAB	CAB	CAB	CAB	CAB	.000	....	341
30..	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	341
2..	CAB	CAB	CAB	CAB	CAB	.000	....	341
3..	CAB	CAB	CAB	CAB	CAB	.000	....	341
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	341
8..	CAB	CAB	CAB	CAB	CAB	.000	....	341
9..	CAB	CAB	CAB	CAB	CAB	.000	....	341
10..	CAB	CAB	CAB	CAB	CAB	.000	....	341
11..	CAB	CAB	CAB	CAB	CAB	.000	....	341
14..	CAB	CAB	CAB	CAB	CAB	.000	....	341
15..	CAB	CAB	CAB	CAB	CAB	.000	....	341
16..	CAB	CAB	CAB	CAB	CAB	.000	....	341
17..	CAB	CAB	CAB	CAB	CAB	.000	....	341
18..	CAB	CAB	CAB	CAB	CAB	.000	....	341
21..	CAB	CAB	CAB	CAB	CAB	.000	....	341
22..	CAB	CAB	CAB	CAB	CAB	.000	....	341
23..	CAB	CAB	CAB	CAB	CAB	.000	....	341
24..	CAB	CAB	CAB	CAB	CAB	.000	....	341
25..	CAB	CAB	CAB	CAB	CAB	.000	....	341
28..	CAB	CAB	CAB	CAB	CAB	.000	....	341
29..	CAB	CAB	CAB	CAB	CAB	.000	....	341
30..	CAB	CAB	CAB	CAB	CAB	.000	....	341
31..	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	341
4..	CAB	CAB	CAB	CAB	CAB	.000	....	341
5..	CAB	CAB	CAB	CAB	CAB	.000	....	341
6..	CAB	CAB	CAB	CAB	CAB	.000	....	341
7..	CAB	CAB	CAB	CAB	CAB	.000	....	341
8..	CAB	CAB	CAB	CAB	CAB	.000	....	341
11..	CAB	CAB	CAB	CAB	CAB	.000	....	341

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 8950 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	CAB	CAB	CAB	CAB	CAB	.000	....	341
13..	CAB	CAB	CAB	CAB	CAB	.000	....	341
14..	CAB	CAB	CAB	CAB	CAB	.000	....	341
15..	CAB	CAB	CAB	CAB	CAB	.000	....	341
18..	CAB	CAB	CAB	CAB	CAB	.000	....	341
19..	CAB	CAB	CAB	CAB	CAB	.000	....	341
20..	CAB	CAB	CAB	CAB	CAB	.000	....	341
21..	CAB	CAB	CAB	CAB	CAB	.000	....	341
22..	CAB	CAB	CAB	CAB	CAB	.000	....	341
25..	CAB	CAB	CAB	CAB	CAB	.000	....	341
26..	CAB	CAB	CAB	CAB	CAB	.000	....	341
27..	CAB	CAB	CAB	CAB	CAB	.000	....	341
28..	CAB	CAB	CAB	CAB	CAB	.000	....	341
29..	CAB	CAB	CAB	CAB	CAB	.000	....	341

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	341
3..	CAB	CAB	CAB	CAB	CAB	.000	....	341
4..	CAB	CAB	CAB	CAB	CAB	.000	....	341
5..	CAB	CAB	CAB	CAB	CAB	.000	....	341
8..	CAB	CAB	CAB	CAB	CAB	.000	....	341
9..	CAB	CAB	CAB	CAB	CAB	.000	....	341
10..	CAB	CAB	CAB	CAB	CAB	.000	....	341
11..	CAB	CAB	CAB	CAB	CAB	.000	....	341
12..	CAB	CAB	CAB	CAB	CAB	.000	....	341

SEPTEMBER 1986 9000 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.07	.07	.07	.07	.07	.050	20	576
3..	....	....	....	.07N	.08	.053	....	576
6..	....	....	....	.08N	.08	.053	....	576
7..	.07	.07	.06A	.06A	.07	.041	30	576
8..	.06	.06	.06	.06	.10	.066	25	576
9..	.10	.12B	.10	.12B	.13	.081	25	575
10..	....	....	....	.13N	.14	.095	....	575
13..	....	....	....	.14N	.17	.118	....	573
14..	.14	.14	.14	.14	.14	.098	25	573
15..	.13	.13	.11	.11	.11	.080	75	573
16..	....	....	.10A	.11N	.11	.078	....	573
17..	....	....	.10A	.10A	.11	.079	....	573
20..	....	....	....	.11N	.12	.089	....	573
21..	....	....	....	.12N	.11	.079	....	573
22..	....	....	....	.11N	.11	.085	....	573
23..	....	....	.10A	.10A	.09	.072	....	573
24..	....	....	....	.09N	.08	.064	....	573
27..	....	....	.07A	.07A	.06	.052	....	573
28..	....	....	....	.06N	.05	.044	....	573
29..	....	....	....	.05N	.06	.050	....	573
30..	....	....	....	.06N	.06	.048	....	573
31..	....	....	....	.06N	.05	.043	....	573

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.05N	.04	.038	....	573
4..	....	....	....	.04N	.04	.036	....	573
5..	....	....	....	.04N	.04	.036	....	573
6..	....	....	....	.04N	.04	.037	....	573
7..	....	.05B	....	.04N	.05	.052	....	573
10..	....	....	....	.05N	.04	.044	....	573
11..	....	....	....	.04N	.03	.041	....	573
12..	....	....	....	.03N	.03	.042	....	573
13..	....	....	....	.03N	.02	.039	....	573
14..	....	....	....	.02N	.02	.029	....	573
17..	Exchange Closed; President's Day							
18..	....	....	....	.02N	.02	.024	....	573
19..	....	....	....	.02N	.03	.026	....	573
20..	....	....	....	.03N	.03	.027	....	573
21..	....	....	....	.03N	.03	.022	....	573
24..	....	....	....	.03N	.02	.018	....	573
25..	.02	.02	.02	.02	.02	.018	1	572
26..	....	....	....	.02N	.02	.017	....	572
27..	....	....	....	.02N	.01	.010	....	572
28..	....	....	....	.01N	.02	.069	....	572

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.02N	.02	.059	....	572
4..	....	....	....	.02N	.02	.051	....	572
5..	....	....	....	.02N	.02	.055	....	572
6..	....	....	....	.02N	.02	.038	....	572
7..	.02	.02	.02	.02	.01	.032	100	476
10..	....	....	....	.01N	.01	.021	....	476

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9000 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	....	....	.01N	.01	.017	....	476
12..	....	....	....	.01N	.01	.014	....	476
13..	....	....	....	.01N	.01	.011	....	476
14..	....	....	....	.01N	.01	.008	....	476
17..	.02	.02	.02	.02	.01	.007	1	477
18..	....	....	....	.01N	.01	.006	....	477
19..	....	....	....	.01N	.01	.004	....	477
20..	....	....	....	.01N	.01	.003	....	477
21..	....	....	....	.01N	.01	.002	....	477
24..	....	....	....	.01N	....	.001	....	477
25..	CAB	CAB	CAB	CAB	CAB	.001	....	477
26..	CAB	CAB	CAB	CAB	CAB	.000	....	477
27..	....	....	....	....	....	.000	....	477
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	477
2..	CAB	CAB	CAB	CAB	CAB	.000	....	477
3..	CAB	CAB	CAB	CAB	CAB	.000	....	477
4..	CAB	CAB	CAB	CAB	CAB	.000	....	477
7..	CAB	CAB	CAB	CAB	CAB	.000	....	477
8..	CAB	CAB	CAB	CAB	CAB	.000	....	477
9..	CAB	CAB	CAB	CAB	CAB	.000	....	477
10..	CAB	CAB	CAB	CAB	CAB	.000	....	477
11..	CAB	CAB	CAB	CAB	CAB	.000	....	477
14..	CAB	CAB	CAB	CAB	CAB	.000	....	477
15..	CAB	CAB	CAB	CAB	CAB	.000	....	477
16..	CAB	CAB	CAB	CAB	CAB	.000	....	477
17..	CAB	CAB	CAB	CAB	CAB	.000	....	477
18..	CAB	CAB	CAB	CAB	CAB	.000	....	477
21..	CAB	CAB	CAB	CAB	CAB	.000	....	477
22..	CAB	CAB	CAB	CAB	CAB	.000	....	477
23..	CAB	CAB	CAB	CAB	CAB	.000	....	477
24..	CAB	CAB	CAB	CAB	CAB	.000	....	477
25..	CAB	CAB	CAB	CAB	CAB	.000	....	477
28..	CAB	CAB	CAB	CAB	CAB	.000	....	477
29..	CAB	CAB	CAB	CAB	CAB	.000	....	477
30..	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	477
2..	CAB	CAB	CAB	CAB	CAB	.000	....	477
5..	CAB	CAB	CAB	CAB	CAB	.000	....	477
6..	CAB	CAB	CAB	CAB	CAB	.000	....	477
7..	CAB	CAB	CAB	CAB	CAB	.000	....	477
8..	CAB	CAB	CAB	CAB	CAB	.000	....	477
9..	CAB	CAB	CAB	CAB	CAB	.000	....	477
12..	CAB	CAB	CAB	CAB	CAB	.000	....	477
13..	CAB	CAB	CAB	CAB	CAB	.000	....	477
14..	CAB	CAB	CAB	CAB	CAB	.000	....	477
15..	CAB	CAB	CAB	CAB	CAB	.000	....	477
16..	CAB	CAB	CAB	CAB	CAB	.000	....	477
19..	....	....	....	....	....	.000	....	477
20..	CAB	CAB	CAB	CAB	CAB	.000	....	477
21..	CAB	CAB	CAB	CAB	CAB	.000	....	477
22..	CAB	CAB	CAB	CAB	CAB	.000	....	477
23..	.01	.01	.01	.01	....	.000	79	477
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	477
28..	CAB	CAB	CAB	CAB	CAB	.000	....	477
29..	CAB	CAB	CAB	CAB	CAB	.000	....	477
30..	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	477
3..	CAB	CAB	CAB	CAB	CAB	.000	....	477
4..	CAB	CAB	CAB	CAB	CAB	.000	....	477
5..	CAB	CAB	CAB	CAB	CAB	.000	....	477
6..	CAB	CAB	CAB	CAB	CAB	.000	....	477
9..	CAB	CAB	CAB	CAB	CAB	.000	....	477
10..	CAB	CAB	CAB	CAB	CAB	.000	....	477
11..	CAB	CAB	CAB	CAB	CAB	.000	....	477
12..	CAB	CAB	CAB	CAB	CAB	.000	....	477
13..	CAB	CAB	CAB	CAB	CAB	.000	....	477
16..	CAB	CAB	CAB	CAB	CAB	.000	....	477
17..	CAB	CAB	CAB	CAB	CAB	.000	....	477
18..	CAB	CAB	CAB	CAB	CAB	.000	....	477
19..	CAB	CAB	CAB	CAB	CAB	.000	....	477
20..	CAB	CAB	CAB	CAB	CAB	.000	....	477
23..	CAB	CAB	CAB	CAB	CAB	.000	....	477
24..	CAB	CAB	CAB	CAB	CAB	.000	....	477
25..	CAB	CAB	CAB	CAB	CAB	.000	....	477

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9000 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	CAB	CAB	CAB	CAB	CAB	.000	....	477
27..	CAB	CAB	CAB	CAB	CAB	.000	....	477
30..	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	477
2..	CAB	CAB	CAB	CAB	CAB	.000	....	477
3..	CAB	CAB	CAB	CAB	CAB	.000	....	477
4..	Exchange Closed: Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	477
8..	CAB	CAB	CAB	CAB	CAB	.000	....	477
9..	CAB	CAB	CAB	CAB	CAB	.000	....	477
10..	CAB	CAB	CAB	CAB	CAB	.000	....	477
11..	CAB	CAB	CAB	CAB	CAB	.000	....	477
14..	CAB	CAB	CAB	CAB	CAB	.000	....	477
15..	CAB	CAB	CAB	CAB	CAB	.000	....	477
16..	CAB	CAB	CAB	CAB	CAB	.000	....	477
17..	CAB	CAB	CAB	CAB	CAB	.000	....	477
18..	CAB	CAB	CAB	CAB	CAB	.000	....	477
21..	CAB	CAB	CAB	CAB	CAB	.000	....	477
22..	CAB	CAB	CAB	CAB	CAB	.000	....	477
23..	CAB	CAB	CAB	CAB	CAB	.000	....	477
24..	CAB	CAB	CAB	CAB	CAB	.000	....	477
25..	CAB	CAB	CAB	CAB	CAB	.000	....	477
28..	CAB	CAB	CAB	CAB	CAB	.000	....	477
29..	CAB	CAB	CAB	CAB	CAB	.000	....	477
30..	CAB	CAB	CAB	CAB	CAB	.000	....	477
31..	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	477
4..	CAB	CAB	CAB	CAB	CAB	.000	....	477
5..	CAB	CAB	CAB	CAB	CAB	.000	....	477
6..	CAB	CAB	CAB	CAB	CAB	.000	....	477
7..	CAB	CAB	CAB	CAB	CAB	.000	....	477
8..	CAB	CAB	CAB	CAB	CAB	.000	....	477
11..	CAB	CAB	CAB	CAB	CAB	.000	....	477
12..	CAB	CAB	CAB	CAB	CAB	.000	....	477
13..	CAB	CAB	CAB	CAB	CAB	.000	....	477
14..	CAB	CAB	CAB	CAB	CAB	.000	....	477
15..	CAB	CAB	CAB	CAB	CAB	.000	....	477
18..	CAB	CAB	CAB	CAB	CAB	.000	....	477
19..	CAB	CAB	CAB	CAB	CAB	.000	....	477
20..	CAB	CAB	CAB	CAB	CAB	.000	....	477
21..	CAB	CAB	CAB	CAB	CAB	.000	....	477
22..	CAB	CAB	CAB	CAB	CAB	.000	....	477
25..	CAB	CAB	CAB	CAB	CAB	.000	....	477
26..	CAB	CAB	CAB	CAB	CAB	.000	....	477
27..	CAB	CAB	CAB	CAB	CAB	.000	....	477
28..	CAB	CAB	CAB	CAB	CAB	.000	....	477
29..	CAB	CAB	CAB	CAB	CAB	.000	....	477

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	477
3..	CAB	CAB	CAB	CAB	CAB	.000	....	477
4..	CAB	CAB	CAB	CAB	CAB	.000	....	477
5..	CAB	CAB	CAB	CAB	CAB	.000	....	477
8..	CAB	CAB	CAB	CAB	CAB	.000	....	477
9..	CAB	CAB	CAB	CAB	CAB	.000	....	477
10..	CAB	CAB	CAB	CAB	CAB	.000	....	477
11..	CAB	CAB	CAB	CAB	CAB	.000	....	477
12..	CAB	CAB	CAB	CAB	CAB	.000	....	477

SEPTEMBER 1986 9050 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	....	....	....	.13N	.12	.114	....	465
3..	.13	.13	.13	.13	.14	.121	55	465
6..	.13	.13	.13	.13	.14	.121	35	435
7..	....	...	.12A	.12A	.12	.099	....	410
8..	....	....	....	.12N	.17	.144	....	415
9..	.18	.22	.18	.22	.21	.172	215	565
10..	....	....	....	.21N	.23	.195	10	565
13..	.27	.27	.25	.25	.27	.232	100	647
14..	.22	.23B	.22	.23B	.24	.200	20	667
15..	.20	.20	.20	.20	.19	.171	25	684
16..	....	....	.18A	.19N	.19	.168	....	679
17..	....	....	.18A	.18A	.19	.170	....	659
20..	....	.20B	....	.20B	.21	.187	...	659
21..	....	....	.20A	.20A	.18	.170	..	659
22..	....	....	....	.18N	.19	.181	....	659

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9050 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	....	....	.19N	.17	.158	....	659
24..	.17	.17	.15A	.15A	.14	.145	150	783
27..	....	....	.13A	.13A	.12	.123	....	783
28..	....	....	....	.12N	.10	.109	....	783
29..	....	....	....	.10N	.12	.121	....	783
30..	....	....	.11A	.11A	.11	.116	....	783
31..	....	....	.10A	.10A	.10	.105	....	783

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.08	.08	.08	.08	.09	.097	50	803
4..	....	....	.08A	.09N	.08	.092	....	753
5..	....	....	....	.08N	.08	.092	....	753
6..	....	...	....	.08N	.09	.095	....	753
7..	....	.10B	....	.10B	.10	.125	....	753
10..	.09	.09	.09	.09	.08	.111	50	703
11..	.07	.07	.07	.07	.08	.105	50	703
12..	.07	.07	.07	.07	.07	.106	50	688
13..	....	....	....	.07N	.06	.100	....	688
14..	....	....	.05A	.05A	.05	.080	....	688
17..	Exchange Closed: President's Day							
18..	....	....	....	.05N	.05	.069	...	688
19..	....	....	....	.05N	.05	.075	...	688
20..	....	....	....	.05N	.05	.076	...	688
21..	.05	.05	.05	.05	.04	.065	5	683
24..	.03	.03	.03	.03	.03	.054	4	679
25..	.03	.03	.03	.03	.03	.056	94	624
26..	....	....	....	.03N	.03	.052	25	629
27..	.03	.03	.03	.03	.03	.036	25	639
28..	.02	.02	.02	.02	.03	.122	17	630

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.03N	.03	.107	....	630
4..	....	....	....	.03N	.03	.095	....	630
5..	....	...	....	.03N	.04	.103	....	630
6..	....	...	....	.04N	.04	.077	....	630
7..	.03	.03	.03	.03	.03	.067	325	555
10..	....	....	....	.03N	.02	.050	....	555
11..	....	....	....	.02N	.02	.042	....	555
12..	....	....	....	.02N	.02	.038	....	555
13..	.02	.02	.02	.02	.02	.033	2	557
14..	....	....	....	.02N	.02	.027	....	557
17..	....	....	....	.02N	.02	.024	....	557
18..	....	....	....	.02N	.02	.021	....	557
19..	.02	.02	.02	.02	.02	.017	2	558
20..	....	....	....	.02N	.02	.012	....	557
21..	....	....	....	.02N	.02	.010	....	557
24..	....	....	....	.02N	.01	.007	....	557
25..	....	....	....	.01N	.01	.006	....	557
26..	....	....	....	.01N	.01	.005	....	557
27..	....	....	....	.01N	.01	.002	....	557
28..	Exchange Closed: Good Friday							
31..	....	....	....	.01N	.01	.001	....	557

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.001	....	557
2..	....	....	....	.01N	....	.000	....	557
3..	CAB	CAB	CAB	CAB	CAB	.001	....	557
4..	CAB	CAB	CAB	CAB	CAB	.000	....	557
7..	CAB	CAB	CAB	CAB	CAB	.000	....	557
8..	CAB	CAB	CAB	CAB	CAB	.000	....	557
9..	CAB	CAB	CAB	CAB	CAB	.000	....	557
10..	CAB	CAB	CAB	CAB	CAB	.000	....	557
11..	CAB	CAB	CAB	CAB	CAB	.000	....	557
14..	CAB	CAB	CAB	CAB	CAB	.000	....	557
15..	CAB	CAB	CAB	CAB	CAB	.000	....	557
16..	CAB	CAB	CAB	CAB	CAB	.000	....	557
17..	CAB	CAB	CAB	CAB	CAB	.000	....	557
18..	CAB	CAB	CAB	CAB	CAB	.000	....	557
21..	CAB	CAB	CAB	CAB	CAB	.000	....	557
22..	CAB	CAB	CAB	CAB	CAB	.000	....	557
23..	CAB	CAB	CAB	CAB	CAB	.000	....	557
24..	CAB	CAB	CAB	CAB	CAB	.000	....	557
25..	CAB	CAB	CAB	CAB	CAB	.000	....	557
28..	CAB	CAB	CAB	CAB	CAB	.000	....	557
29..	CAB	CAB	CAB	CAB	CAB	.000	....	557
30..	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	557
2..	CAB	CAB	CAB	CAB	CAB	.000	....	557
5..	CAB	CAB	CAB	CAB	CAB	.000	....	557
6..	CAB	CAB	CAB	CAB	CAB	.000	....	557

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9050 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	CAB	CAB	CAB	CAB	CAB	.000	....	557
8..	CAB	CAB	CAB	CAB	CAB	.000	....	557
9..	CAB	CAB	CAB	CAB	CAB	.000	....	557
12..	CAB	CAB	CAB	CAB	CAB	.000	....	557
13..	CAB	CAB	CAB	CAB	CAB	.000	....	557
14..	CAB	CAB	CAB	CAB	CAB	.000	....	557
15..	CAB	CAB	CAB	CAB	CAB	.000	....	557
16..	CAB	CAB	CAB	CAB	CAB	.000	....	557
19..	....	....	....	....	....	.000	....	557
20..	CAB	CAB	CAB	CAB	CAB	.000	....	557
21..	CAB	CAB	CAB	CAB	CAB	.000	....	557
22..	CAB	CAB	CAB	CAB	CAB	.000	....	557
23..	.01	.01	.01	.01	....	.000	42	557
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	557
28..	CAB	CAB	CAB	CAB	CAB	.000	....	557
29..	CAB	CAB	CAB	CAB	CAB	.000	....	557
30..	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	557
3..	CAB	CAB	CAB	CAB	CAB	.000	....	557
4..	CAB	CAB	CAB	CAB	CAB	.000	....	557
5..	CAB	CAB	CAB	CAB	CAB	.000	....	557
6..	CAB	CAB	CAB	CAB	CAB	.000	....	557
9..	CAB	CAB	CAB	CAB	CAB	.000	....	557
10..	CAB	CAB	CAB	CAB	CAB	.000	....	557
11..	CAB	CAB	CAB	CAB	CAB	.000	....	557
12..	CAB	CAB	CAB	CAB	CAB	.000	....	557
13..	CAB	CAB	CAB	CAB	CAB	.000	....	557
16..	CAB	CAB	CAB	CAB	CAB	.000	....	557
17..	CAB	CAB	CAB	CAB	CAB	.000	....	557
18..	CAB	CAB	CAB	CAB	CAB	.000	....	557
19..	CAB	CAB	CAB	CAB	CAB	.000	....	557
20..	CAB	CAB	CAB	CAB	CAB	.000	....	557
23..	CAB	CAB	CAB	CAB	CAB	.000	....	557
24..	CAB	CAB	CAB	CAB	CAB	.000	....	557
25..	CAB	CAB	CAB	CAB	CAB	.000	....	557
26..	CAB	CAB	CAB	CAB	CAB	.000	....	557
27..	CAB	CAB	CAB	CAB	CAB	.000	....	557
30..	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	557
2..	CAB	CAB	CAB	CAB	CAB	.000	....	557
3..	CAB	CAB	CAB	CAB	CAB	.000	....	557
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	557
8..	CAB	CAB	CAB	CAB	CAB	.000	....	557
9..	CAB	CAB	CAB	CAB	CAB	.000	....	557
10..	CAB	CAB	CAB	CAB	CAB	.000	....	557
11..	CAB	CAB	CAB	CAB	CAB	.000	....	557
14..	CAB	CAB	CAB	CAB	CAB	.000	....	557
15..	CAB	CAB	CAB	CAB	CAB	.000	....	557
16..	CAB	CAB	CAB	CAB	CAB	.000	....	557
17..	CAB	CAB	CAB	CAB	CAB	.000	....	557
18..	CAB	CAB	CAB	CAB	CAB	.000	....	557
21..	CAB	CAB	CAB	CAB	CAB	.000	....	557
22..	CAB	CAB	CAB	CAB	CAB	.000	....	557
23..	CAB	CAB	CAB	CAB	CAB	.000	....	557
24..	CAB	CAB	CAB	CAB	CAB	.000	....	557
25..	CAB	CAB	CAB	CAB	CAB	.000	....	557
28..	CAB	CAB	CAB	CAB	CAB	.000	....	557
29..	CAB	CAB	CAB	CAB	CAB	.000	....	557
30..	CAB	CAB	CAB	CAB	CAB	.000	....	557
31..	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	557
4..	CAB	CAB	CAB	CAB	CAB	.000	....	557
5..	CAB	CAB	CAB	CAB	CAB	.000	....	557
6..	CAB	CAB	CAB	CAB	CAB	.000	....	557
..	CAB	CAB	CAB	CAB	CAB	.000	....	557
8..	CAB	CAB	CAB	CAB	CAB	.000	....	557
11..	CAB	CAB	CAB	CAB	CAB	.000	....	557
12..	CAB	CAB	CAB	CAB	CAB	.000	....	557
13..	CAB	CAB	CAB	CAB	CAB	.000	....	557
14..	CAB	CAB	CAB	CAB	CAB	.000	....	557
15..	CAB	CAB	CAB	CAB	CAB	.000	....	557
18..	CAB	CAB	CAB	CAB	CAB	.000	....	557
19..	CAB	CAB	CAB	CAB	CAB	.000	....	557
20..	CAB	CAB	CAB	CAB	CAB	.000	....	557
21..	CAB	CAB	CAB	CAB	CAB	.000	....	557

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9050 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	CAB	CAB	CAB	CAB	CAB	.000	....	557
25..	CAB	CAB	CAB	CAB	CAB	.000	....	557
26..	CAB	CAB	CAB	CAB	CAB	.000	....	557
27..	CAB	CAB	CAB	CAB	CAB	.000	....	557
28..	CAB	CAB	CAB	CAB	CAB	.000	....	557
29..	CAB	CAB	CAB	CAB	CAB	.000	....	557

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	557
3..	CAB	CAB	CAB	CAB	CAB	.000	....	557
4..	CAB	CAB	CAB	CAB	CAB	.000	....	557
5..	CAB	CAB	CAB	CAB	CAB	.000	....	557
8..	CAB	CAB	CAB	CAB	CAB	.000	....	557
9..	CAB	CAB	CAB	CAB	CAB	.000	....	557
10..	CAB	CAB	CAB	CAB	CAB	.000	....	557
11..	CAB	CAB	CAB	CAB	CAB	.000	....	557
12..	CAB	CAB	CAB	CAB	CAB	.000	....	557

SEPTEMBER 1986 9100 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.22N	.23	.222	....	745
3..	....	....	....	.23N	.24	.232	....	745
6..	....	....	....	.24N	.24	.233	....	745
7..	.21	.21	.21	.21	.21	.200	10	735
8..	.21	.21	.21	.21	.27	.269	20	735
9..	.32	.34	.29	.30B	.34	.308	200	722
10..	....	....	....	.34N	.36	.339	10	722
13..	.43	.43	.40	.42B	.44	.388	296	636
14..	.41	.41	.39A	.39A	.39	.348	50	661
15..	.34	.34	.32	.32	.31	.309	108	696
16..	....	....	.29A	.31N	.31	.305	40	609
17..	.30	.30	.29	.29	.31	.308	80	649
20..	....	.34B	....	.34B	.34	.333	....	599
21..	.29	.31	.29	.31	.30	.310	81	619
22..	.28	.29B	.26A	.28	.31	.325	40	646
23..	....	....	.30A	.30A	.28	.293	....	646
24..	.29	.29	.25A	.25A	.25	.274	75	606
27..	....	....	.21A	.21A	.21	.243	....	606
28..	.18	.19B	.18	.18	.19	.221	100	656
29..	....	.20B	.18A	.20B	.21	.240	....	656
30..	.16	.20B	.16	.18	.20	.233	60	706
31..	....	....	.18A	.18A	.18	.216	10	716

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.18N	.17	.204	....	716
4..	.13	.13	.12	.13B	.15	.196	50	751
5..	....	....	....	.15N	.15	.196	....	751
6..	....	....	....	.15N	.17	.201	....	751
7..	....	.19B	....	.19B	.18	.250	....	751
10..	....	....	.17A	.17A	.17	.228	....	751
11..	....	....	.15A	.15A	.15	.219	....	751
12..	....	....	....	.15N	.14	.221	....	751
13..	....	....	.13A	.13A	.12	.212	....	751
14..	.11	.11	.10A	.11	.11	.176	1	750
17..	Exchange Closed; President's Day							
18..	.10	.10	.10	.10	.09	.159	5	750
19..	....	....	....	.09N	.11	.170	....	745
20..	.09	.09	.09	.09	.10	.172	20	740
21..	.07	.08	.07	.08	.07	.152	2	742
24..	.08	.08	.08	.08	.06	.133	2	740
25..	.07	.07	.07	.07	.07	.137	3	741
26..	.07	.07	.07	.07	.07	.130	17	746
27..	.05	.06	.05	.05	.06	.096	44	746
28..	.06	.06	.05	.05	.06	.197	123	789

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.06	.06	.06	.06	.06	.177	43	809
4..	.05	.05	.05	.05	.05	.160	10	789
5..	.06	.07	.06	07	.07	.176	35	809
6..	....	....	.06A	.07N	.06	.139	....	809
7..	....	....	.05A	.05A	.04	.128	....	809
10..	....	....	....	.04N	.03	.102	....	809
11..	.03	.03	.03	.03	.03	.091	20	809
12..	.03	.03	.02	.02	.03	.085	180	712
13..	.03	.03	.02	.03	.03	.078	69	757
14..	....	....	....	.03N	.03	.068	....	757
17..	....	....	....	.03N	.03	.064	....	757
18..	....	....	....	.03N	.03	.059	....	757
19..	....	....	....	.03N	.03	.052	....	757
20..	.03	.03	.03	.03	.03	.042	5	755

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9100 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21 . .	.03	.03	.03	.03	.03	.037	11	765
24 . .	.02	.02	.01	.01	.02	.028	18	747
25 . .	....	....	....	.02N	.02	.027	....	747
26 . .	....	....	....	.02N	.02	.022	....	747
27 . .	.02	.02	.02	.02	.02	.012	140	627
28 . .	Exchange Closed; Good Friday							
31 . .	....	....	....	.02N	.02	.008	10	637

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	.01	.01	.01	.01	.01	.008	50	646
2 . .	.01	.01	.01	.01	.01	.006	5	646
3 . .	....	....	....	.01N	.01	.007	....	646
4 . .	....	....	....	.01N	.01	.004	....	646
7 . .	....	....	....	.01N	.01	.003	....	646
8 . .	....	....	....	.01N	.01	.003	....	646
9 . .	....	....	....	.01N	.01	.000	....	646
10 . .	....	....	....	.01N	....	.000	....	671
11 . .	CAB	CAB	CAB	CAB	CAB	.000	....	671
14 . .	CAB	CAB	CAB	CAB	CAB	.000	....	646
15 . .	CAB	CAB	CAB	CAB	CAB	.000	....	646
16 . .	CAB	CAB	CAB	CAB	CAB	.000	....	646
17 . .	CAB	CAB	CAB	CAB	CAB	.000	....	646
18 . .	CAB	CAB	CAB	CAB	CAB	.000	....	646
21 . .	CAB	CAB	CAB	CAB	CAB	.000	....	646
22 . .	CAB	CAB	CAB	CAB	CAB	.000	....	646
23 . .	.01	.01	.01	.01	....	.001	10	646
24 . .	CAB	CAB	CAB	CAB	CAB	.003	....	646
25 . .	CAB	CAB	CAB	CAB	CAB	.003	....	646
28 . .	CAB	CAB	CAB	CAB	CAB	.001	....	646
29 . .	CAB	CAB	CAB	CAB	CAB	.001	....	646
30 . .	CAB	CAB	CAB	CAB	CAB	.001	....	646

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	CAB	CAB	CAB	CAB	CAB	.001	....	646
2 . .	CAB	CAB	CAB	CAB	CAB	.001	....	646
5 . .	CAB	CAB	CAB	CAB	CAB	.000	....	646
6 . .	CAB	CAB	CAB	CAB	CAB	.000	....	646
7 . .	.01	.01	.01	.01	.01	.000	2063	2407
8 . .	....	....	....	.01N	.01	.000	....	2407
9 . .	....	....	....	.01N	.01	.001	....	2407
12 . .	....	....	....	.01N	.01	.001	....	2407
13 . .	....	....	....	.01N	.01	.001	....	2407
14 . .	....	....	....	.01N	.01	.001	....	2407
15 . .	....	....	....	.01N	.01	.002	....	2407
16 . .	....	....	....	.01N	.01	.004	....	2407
19 . .	....	....	....	.01N	.01	.005	....	2407
20 . .	....	....	....	.01N	.01	.003	....	2407
21 . .	....	....	....	.01N	.01	.003	....	2407
22 . .	....	....	....	.01N	....	.002	....	2407
23 . .	.01	.01	.01	.01	....	.001	574	2407
26 . .	Exchange Closed; Memorial Day							
27 . .	CAB	CAB	CAB	CAB	CAB	.001	....	2407
28 . .	CAB	CAB	CAB	CAB	CAB	.001	....	2407
29 . .	CAB	CAB	CAB	CAB	CAB	.002	....	2407
30 . .	CAB	CAB	CAB	CAB	CAB	.002	....	2407

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2 . .	....	.01B	....	.01B	.01	.005	....	2407
3 . .	....	....	....	.01N	....	.003	....	2407
4 . .	.02	.02	.01	.01	.01	.006	74	2479
5 . .	....	....	....	.01N	.01	.006	....	2479
6 . .	....	....	....	.01N	....	.002	....	2479
9 . .	CAB	CAB	CAB	CAB	CAB	.005	....	2479
10 . .	CAB	CAB	CAB	CAB	CAB	.004	....	2479
11 . .	CAB	CAB	CAB	CAB	CAB	.005	....	2479
12 . .	CAB	CAB	CAB	CAB	CAB	.003	....	2479
13 . .	CAB	CAB	CAB	CAB	CAB	.001	....	2479
16 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
17 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
18 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
19 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
20 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
23 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
24 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
25 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
26 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
27 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2479
30 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9100 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
2 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
3 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
4 . .	Exchange Closed; Independence Day							
7 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
8 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
9 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
10 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
11 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
14 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
15 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
16 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
17 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
18 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
21 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
22 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
23 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
24 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
25 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
28 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
29 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
30 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
31 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
4 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2477
5 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
6 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
7 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
8 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
11 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
12 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
13 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
14 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
15 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
18 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
19 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
20 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
21 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
22 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
25 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
26 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
27 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
28 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
29 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day							
2 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
3 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
4 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
5 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
8 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
9 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
10 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
11 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474
12 . .	CAB	CAB	CAB	CAB	CAB	.000	....	2474

SEPTEMBER 1986 9150 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; New Year's Day							
2 . .	....	....	....	.33N	.36	.371	....	300
3 . .	....	....	....	.36N	.38	.384	....	300
6 . .	....	....	.37A	.37A	.38	.387	....	300
7 . .	.32	.32	.32	.32	.33	.344	20	307
8 . .	.40	.42B	.36A	.40	.43	.431	101	407
9 . .	.47	.51B	.47	.51B	.51	.476	150	350
10 . .	....	....	....	.51N	.56	.511	....	350
13 . .	.59	.61B	59	.59	.64	.564	50	300
14 . .	.63	.63	.59A	.59A	.58	.522	50	345
15 . .	.53	.53	.51A	.51A	.49	.479	250	461
16 . .	.42	.49	.42	.49	.48	.476	190	504
17 . .	.47	.47	.47	.47	.49	.479	6	554
20 . .	....	.55B	....	.55B	.53	.508	....	454
21 . .	....	....	.52A	.52A	.47	.483	....	454
22 . .	.46	.50B	.44	.44	.50	.501	2	455
23 . .	....	....	.47A	.47A	.45	.465	....	456
24 . .	....	....	.41A	.42A	.41	.443	....	455
27 . .	.36	.36	.34	.34	.35	.407	32	465
28 . .	.36	.36	.34A	.34A	.31	.378	1	466
29 . .	....	....	....	.31N	.36	.403	....	466
30 . .	.33	.33	.32A	.33	.35	.396	1	466

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9150 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	.31	.36B	.31	.31	.31	.374	20	467

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.30A	.30A	.30	.359	....	465
4..	....	....	.27A	.29A	.28	.349	....	565
5..	.25	.25	.25	.25	.28	.349	2	565
6..	....	....	....	.28N	.30	.355	....	465
7..	....	.36B	....	.36B	.33	.419	....	465
10..	.33	.33	.33	.33	.30	.393	16	465
11..	.28	.28	.26	.27B	.28	.382	71	523
12..	.25	.28	.25	.28	.26	.385	36	544
13..	.24	.25	.24	.25	.24	.374	78	592
14..	.19	.20	.19	.20	.20	.328	130	642
17..	Exchange Closed; President's Day							
18..	.18	.18	.18	.18	.19	.303	300	725
19..	.20	.21B	.20	.20	.21	.319	....	685
20..	.20	.20	.19	.19	.20	.323	231	885
21..	....	....	.17A	.17A	.16	.295	....	885
24..	.16	.16	.14	.14	.14	.267	17	871
25..	.14	.14	.14	.14	.14	.273	11	865
26..	.15	.15	.15	.15	.14	.263	100	886
27..	.12	.12	12	.12	.12	.209	32	854
28..	.10	.11B	.10	.11B	.12	.294	58	839

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.12	.12	.10	.10	.10	.269	150	786
4..	....	....	....	.10N	.10	.249	....	786
5..	.12	.12	.12	.12	.14	.273	50	808
6..	....	....	.10A	.10A	.10	.229	5	813
7..	.07	.07	.06	.06	.07	.218	151	901
10..	....	....	.06A	.07N	.06	.185	....	901
11..	.06	.06	.06	.06	.06	.172	25	901
12..	.06	.06	.05	.06	.06	.167	125	911
13..	.06	.06	.06	.06	.06	.159	35	946
14..	....	....	.05A	.06N	.06	.147	....	946
17..	....	....	....	.06N	.05	.144	....	946
18..	.06	.06	.06	.06	.06	.138	64	980
19..	.05	.05	.05	.05	.05	.128	50	975
20..	.05	.05	.05	.05	.05	.110	50	978
21..	.04	.04	.03	.04	.04	.102	167	1010
24..	.04	.04	.04	.04	.04	.083	26	1021
25..	....	....	....	.04N	.04	.083	....	1021
26..	.04	.04	.04	.04	.04	.072	3	1022
27..	.03	.03	.03	.03	.03	.047	248	1057
28..	Exchange Closed; Good Friday							
31..	....	....	....	.03N	.03	.035	2	1007

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.01	.01	.03	.035	35	982
2..	.02	.03	.02	.03	.03	.030	63	924
3..	.02	.02	.02	.02	.03	.032	40	964
4..	.01	.02	.01	.02	.02	.022	86	976
7..	....	....	....	.02N	.02	.019	....	976
8..	....	....	....	.02N	.01	.019	....	976
9..	....	....	....	.01N	.01	.005	....	976
10..	....	....	....	.01N	.01	.005	....	976
11..	....	....	....	.01N	.01	.005	....	976
14..	.01	.01	.01	.01	.01	.002	25	956
15..	....	....	....	.01N	.01	.003	....	956
16..	....	....	....	.01N	.01	.001	....	956
17..	....	....	....	.01N	.02	.002	....	956
18..	.02	.02	.02	.02	.02	.002	....	956
21..	....	....	....	.02N	.02	.003	25	971
22..	....	....	....	.02N	.02	.007	....	971
23..	.02	.02	.02	.02	.02	.009	69	926
24..	....	....	....	.02N	.03	.018	3	929
25..	....	....	....	.03N	.03	.021	....	929
28..	.03	.03	.03	.03	.03	.011	....	934
29..	.03	.03	.03	.03	.03	.011	70	879
30..	....	....	....	.03N	.03	.010	....	854

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.03N	.03	.012	....	854
2..	....	....	....	.03N	.03	.013	....	854
5..	....	....	....	.03N	.02	.006	....	854
6..	....	....	....	.02N	.02	.006	....	854
7..	....	....	....	.02N	.02	.005	....	854
8..	....	....	....	.02N	.02	.004	....	854
9..	....	....	....	.02N	.03	.008	....	854
12..	....	....	....	.03N	.03	.012	....	1084
13..	....	....	....	.03N	.03	.009	....	1084
14..	....	....	....	.03N	.03	.011	....	1084

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9150 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	....	....	....	.03N	.04	.020	....	854
16..	.04	.04	.04	.04	.04	.030	7	856
19..	.04	.04	.04	.04	.04	.032	2	853
20..	.05	.05	.04A	.04A	.04	.022	1	853
21..	.02	.03	.02	.03	.04	.022	26	879
22..	....	....	....	.04N	.04	.020	....	860
23..	....	....	....	.04N	.03	.015	....	860
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.03N	.03	.009	....	860
28..	....	....	....	.03N	.04	.014	....	860
29..	....	....	....	.04N	.04	.022	....	860
30..	.04	.04	.04	.04	.04	.021	2	860

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.04N	.05	.036	....	860
3..	....	....	....	.05N	.04	.025	....	860
4..	.04	.06	.04	.06	.06	.040	90	860
5..	....	....	....	.06N	.06	.040	....	860
6..	....	....	.05A	.05A	.03	.019	....	360
9..	....	....	....	.03N	.04	.032	....	860
10..	....	....	....	.04N	.04	.030	....	860
11..	....	....	....	.04N	.04	.032	....	860
12..	....	....	....	.04N	.03	.025	....	860
13..	....	....	.02A	.02A	.02	.010	....	860
16..	....	....	....	.02N	.02	.008	....	860
17..	....	....	....	.02N	.02	.006	....	860
18..	.01	.01	.01	.01	.01	.005	93	767
19..	....	....	....	.01N	.01	.007	....	767
20..	....	....	....	.01N	.01	.004	....	767
23..	.01	.01	.01	.01	.01	.003	....	767
24..	.01	.01	.01	.01	.01	.003	22	789
25..	....	....	....	.01N	....	.002	....	774
26..	CAB	CAB	CAB	CAB	CAB	.002	....	774
27..	CAB	CAB	CAB	CAB	CAB	.001	....	774
30..	CAB	CAB	CAB	CAB	CAB	.000	....	774

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	774
2..	CAB	CAB	CAB	CAB	CAB	.000	....	774
3..	CAB	CAB	CAB	CAB	CAB	.000	....	774
4..	Exchange Closed; Independence Day							
7..	CAB	CAB	CAB	CAB	CAB	.000	....	774
8..	CAB	CAB	CAB	CAB	CAB	.000	....	774
9..	CAB	CAB	CAB	CAB	CAB	.000	....	774
10..	CAB	CAB	CAB	CAB	CAB	.000	....	774
11..	CAB	CAB	CAB	CAB	CAB	.000	....	774
14..	CAB	CAB	CAB	CAB	CAB	.000	....	774
15..	CAB	CAB	CAB	CAB	CAB	.000	3	771
16..	CAB	CAB	CAB	CAB	CAB	.000	....	771
17..	CAB	CAB	CAB	CAB	CAB	.000	....	771
18..	CAB	CAB	CAB	CAB	CAB	.000	....	771
21..	CAB	CAB	CAB	CAB	CAB	.000	....	771
22..	CAB	CAB	CAB	CAB	CAB	.000	....	771
23..	CAB	CAB	CAB	CAB	CAB	.000	....	771
24..	CAB	CAB	CAB	CAB	CAB	.000	....	771
25..	CAB	CAB	CAB	CAB	CAB	.000	....	771
28..	CAB	CAB	CAB	CAB	CAB	.000	....	771
29..	CAB	CAB	CAB	CAB	CAB	.000	....	771
30..	CAB	CAB	CAB	CAB	CAB	.000	....	771
31..	CAB	CAB	CAB	CAB	CAB	.000	....	771

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	771
4..	CAB	CAB	CAB	CAB	CAB	.000	....	771
5..	CAB	CAB	CAB	CAB	CAB	.000	....	771
6..	CAB	CAB	CAB	CAB	CAB	.000	....	771
7..	CAB	CAB	CAB	CAB	CAB	.000	....	771
8..	CAB	CAB	CAB	CAB	CAB	.000	....	771
11..	CAB	CAB	CAB	CAB	CAB	.000	....	771
12..	CAB	CAB	CAB	CAB	CAB	.000	....	771
13..	CAB	CAB	CAB	CAB	CAB	.000	....	771
14..	CAB	CAB	CAB	CAB	CAB	.000	....	771
15..	CAB	CAB	CAB	CAB	CAB	.000	....	771
18..	CAB	CAB	CAB	CAB	CAB	.000	....	771
19..	CAB	CAB	CAB	CAB	CAB	.000	....	771
20..	CAB	CAB	CAB	CAB	CAB	.000	....	771
21..	CAB	CAB	CAB	CAB	CAB	.000	....	771
22..	CAB	CAB	CAB	CAB	CAB	.000	....	771
25..	CAB	CAB	CAB	CAB	CAB	.000	....	771
26..	CAB	CAB	CAB	CAB	CAB	.000	....	771
27..	CAB	CAB	CAB	CAB	CAB	.000	....	771
28..	CAB	CAB	CAB	CAB	CAB	.000	....	771
29..	CAB	CAB	CAB	CAB	CAB	.000	....	771

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9150 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	771
3	CAB	CAB	CAB	CAB	CAB	.000	....	769
4	CAB	CAB	CAB	CAB	CAB	.000	....	769
5	CAB	CAB	CAB	CAB	CAB	.000	....	769
8	CAB	CAB	CAB	CAB	CAB	.000	....	769
9	CAB	CAB	CAB	CAB	CAB	.000	....	769
10	CAB	CAB	CAB	CAB	CAB	.000	....	769
11	CAB	CAB	CAB	CAB	CAB	.000	....	769
12	CAB	CAB	CAB	CAB	CAB	.000	....	769

SEPTEMBER 1986 9175 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	.05	.06	.05	.06	.06	.069	65	65
10	....	....	....	.06N	.06	.065	....	65
11	....	....	....	.06N	.06	.067	....	65
12	....	....	....	.06N	.05	.055	....	65
13	....	....	....	.05N	.03	.025	....	65
16	....	....	....	.03N	.03	.021	....	65
17	....	....	....	.03N	.03	.016	....	65
18	....	....	....	.03N	.02	.015	....	65
19	....	....	....	.02N	.02	.019	....	65
20	....	....	....	.02N	.01	.013	....	65
23	....	....	....	.01N	.01	.010	....	65
24	....	....	....	.01N	.01	.009	....	65
25	....	....	....	.01N	.01	.007	....	65
26	....	....	....	.01N	....	.006	....	65
27	CAB	CAB	CAB	CAB	CAB	.004	....	65
30	CAB	CAB	CAB	CAB	CAB	.003	....	65

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.003	....	65
2	CAB	CAB	CAB	CAB	CAB	.002	....	65
3	CAB	CAB	CAB	CAB	CAB	.001	....	65
4	Exchange Closed; Independence Day							
7	CAB	CAB	CAB	CAB	CAB	.001	....	65
8	CAB	CAB	CAB	CAB	CAB	.002	....	65
9	CAB	CAB	CAB	CAB	CAB	.000	....	65
10	CAB	CAB	CAB	CAB	CAB	.000	....	65
11	CAB	CAB	CAB	CAB	CAB	.000	....	65
14	CAB	CAB	CAB	CAB	CAB	.000	....	65
15	CAB	CAB	CAB	CAB	CAB	.000	....	65
16	CAB	CAB	CAB	CAB	CAB	.000	....	65
17	CAB	CAB	CAB	CAB	CAB	.000	....	65
18	CAB	CAB	CAB	CAB	CAB	.000	....	65
21	CAB	CAB	CAB	CAB	CAB	.000	....	65
22	CAB	CAB	CAB	CAB	CAB	.000	....	65
23	CAB	CAB	CAB	CAB	CAB	.000	....	65
24	CAB	CAB	CAB	CAB	CAB	.000	....	65
25	CAB	CAB	CAB	CAB	CAB	.000	....	65
28	CAB	CAB	CAB	CAB	CAB	.000	....	65
29	CAB	CAB	CAB	CAB	CAB	.000	....	65
30	CAB	CAB	CAB	CAB	CAB	.000	....	65
31	CAB	CAB	CAB	CAB	CAB	.000	....	65

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	65
4	CAB	CAB	CAB	CAB	CAB	.000	....	65
5	CAB	CAB	CAB	CAB	CAB	.000	....	65
6	CAB	CAB	CAB	CAB	CAB	.000	....	65
7	CAB	CAB	CAB	CAB	CAB	.000	....	65
8	CAB	CAB	CAB	CAB	CAB	.000	....	65
11	CAB	CAB	CAB	CAB	CAB	.000	....	65
12	.01	.01	.01	.01	....	.000	61	63
13	CAB	CAB	CAB	CAB	CAB	.000	24	77
14	CAB	CAB	CAB	CAB	CAB	.000	....	53
15	CAB	CAB	CAB	CAB	CAB	.000	....	53
18	CAB	CAB	CAB	CAB	CAB	.000	....	53
19	CAB	CAB	CAB	CAB	CAB	.000	....	53
20	CAB	CAB	CAB	CAB	CAB	.000	....	53
21	CAB	CAB	CAB	CAB	CAB	.000	21	53
22	CAB	CAB	CAB	CAB	CAB	.000	....	53
25	CAB	CAB	CAB	CAB	CAB	.000	2	53
26	CAB	CAB	CAB	CAB	CAB	.000	1	53
27	CAB	CAB	CAB	CAB	CAB	.000	....	53
28	CAB	CAB	CAB	CAB	CAB	.000	....	53
29	CAB	CAB	CAB	CAB	CAB	.000	....	53

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9175 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	53
3	CAB	CAB	CAB	CAB	CAB	.000	....	53
4	CAB	CAB	CAB	CAB	CAB	.000	....	94
5	CAB	CAB	CAB	CAB	CAB	.000	....	94
8	CAB	CAB	CAB	CAB	CAB	.000	....	94
9	CAB	CAB	CAB	CAB	CAB	.000	....	94
10	CAB	CAB	CAB	CAB	CAB	.000	....	94
11	CAB	CAB	CAB	CAB	CAB	.000	....	94
12	CAB	CAB	CAB	CAB	CAB	.000	....	94

SEPTEMBER 1986 9200 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	....	.53N	.57	.542	....	190
3	....	....	....	.57N	.59	.556	....	190
6	....	....	.58A	.58A	.59	.559	....	190
7	....	....	.55A	.55A	.53	.514	....	190
8	....	.60B	....	.60B	.66	.604	....	190
9	....	.73B	....	.73B	.76	.646	....	190
10	.76	.80B	.76	.80B	.81	.680	1	190
13	....	.83B	....	.83B	.92	.727	....	190
14	....	....	.86A	.86A	.84	.691	....	190
15	....	....	.82A	.82A	.74	.653	....	190
16	.65	.70B	.65	.70B	.72	.650	50	215
17	....	....	....	.72N	.73	.654	....	215
20	....	.80B	....	.76B	.78	.681	....	215
21	....	....	....	.78N	.73	.658	....	215
22	.72	.75B	.72	.72	.76	.675	1	214
23	....	....	.72A	.72A	.69	.642	....	214
24	....	.70B	.66A	.66A	.65	.622	....	214
27	.60	.60	.58A	.58A	.58	.587	25	239
28	.54	.54	.54	.54	.53	.559	50	289
29	....	.54B	.50A	.54B	.58	.584	....	289
30	....	....	.52A	.52A	.56	.577	....	289
31	....	....	.52A	.52A	.52	.556	....	289

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.52N	.49	.541	....	289
4	.46	.47	.44A	.47	.47	.530	2	290
5	.43	.43	.43	.43	.48	.530	17	307
6	....	....	.47A	.48N	.52	.538	....	307
7	....	.58B	....	.58B	.56	.604	....	307
10	.55	.55	.54	.54	.52	.570	28	309
11	.47	.48	.47	.48	.49	.568	61	313
12	.50	.50	.48A	.50	.48	.572	1	309
13	.46	.48	.46	.48	.44	.561	20	313
14	....	....	.42A	.42A	.39	.512	....	313
17	Exchange Closed; President's Day							
18	.36	.36	.36	.36	.36	.486	160	413
19	....	.41B	....	.39B	.39	.505	....	425
20	....	.39	.38A	.39	.38	.509	10	425
21	.33	.35B	.33	.33	.32	.478	2	417
24	.30	.30	.28	.28	.29	.447	2	417
25	.30	.30	.30	.30	.29	.455	10	417
26	.30	.30	.29	.29	.28	.443	52	436
27	.24	.24	.24	.24	.24	.375	100	439
28	.23	.24	.21A	.24	.23	.400	56	409

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.21	.22	.19	.19	.20	.380	127	494
4	.17	.17	.15	.16	.19	.358	245	648
5	.18	.22B	.18	.22B	.25	.391	110	675
6	.17	.19B	.16	.18	.19	.344	212	870
7	.19	.19	.16A	.16A	.15	.336	220	1014
10	.15	.15	.11	.12B	.12	.300	100	1114
11	.11	.11	.11	.11	.12	.288	7	1121
12	.11	.11	.11	.11	.11	.286	113	1214
13	.13	.13	.13	.13	.13	.281	19	1224
14	.12	.12	.12	.12	.12	.270	2	1224
17	.12	.12	.11	.11	.11	.271	150	1152
18	....	.12B	....	.11N	.12	.267	....	1152
19	.11	.12	.11	.12	.12	.258	51	1152
20	.11	.11	.10A	.10A	.10	.233	5	1155
21	.09	.09	.09	.09	.10	.224	30	1170
24	.08	.08	.08	.08	.09	.196	35	1170
25	.08	.09	.08	.09	.09	.200	210	1340
26	.09	.09	.09	.09	.09	.183	22	1361
27	.07	.07	.06	.05	.06	.134	76	1432
28	Exchange Closed; Good Friday							
31	....	....	.05A	.05A	.05	.110	....	1432

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9200 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.03	.04	.02	.04	.05	.111	93	1455
2	.05	.05	.05	.05	.05	.100	12	1437
3	.05	.05	.05	.05	.05	.108	20	1457
4	.06	.06	.05	.05	.04	.083	21	1462
7	....	....	....	.04N	.04	.075	....	1462
8	.04	.04	.04	.04	.03	.075	2	1464
9	.02	.02	.02	.02	.03	.029	25	1445
10	.02	.02	.02	.02	.02	.028	25	1468
11	....	....	....	.02N	.03	.030	....	1468
14	.02	.02	.02	.02	.02	.018	11	1458
15	....	....	....	.02N	.03	.020	11	1447
16	....	....	....	.03N	.03	.010	....	1446
17	.02	.02	.02	.02	.05	.014	20	1466
18	....	....	....	.05N	.06	.016	....	1466
21	....	....	.04A	.05A	.05	.021	....	1466
22	.06	.06	.06	.06	.06	.037	5	1471
23	....	....	....	.06N	.07	.045	....	1471
24	....	.08B	....	.07N	.09	.078	....	1471
25	.07	.08	.05	.08	.09	.086	38	1506
28	.07	.07	.06	.06	.06	.053	27	1531
29	.05	.05	.05	.05	.06	.053	75	1476
30	....	....	....	.06N	.06	.049	....	1456

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.06N	.06	.058	....	1456
2	....	....	....	.06N	.06	.059	....	1456
5	....	....	.05A	.05A	.05	.034	....	1456
6	....	....	....	.05N	.05	.034	....	1456
7	....	....	....	.05N	.05	.032	....	1456
8	....	....	....	.05N	.04	.024	....	1456
9	....	....	....	.04N	.05	.043	....	1456
12	.05	.06	.05	.06	.06	.062	42	1497
13	....	....	....	.06N	.05	.050	....	1497
14	....	....	....	.05N	.06	.059	....	1497
15	.05	.08	.05	.08	.08	.091	65	1547
16	.08	.08	.08	.08	.10	.120	2	1549
19	.10	.11	.09A	.11	.10	.126	101	1549
20	.09	.12	.08	.09	.08	.097	148	1564
21	.07	.09	.07	.08A	.08	.096	141	1551
22	....	....	....	.08N	.08	.093	....	1551
23	.08	.08	.08	.08	.07	.075	429	1550
26	Exchange Closed; Memorial Day							
27	....	....	....	.07N	.06	.055	....	1550
28	....	....	....	.06N	.07	.073	....	1557
29	.07	.08	.07	.08	.09	.104	363	1594
30	.08	.08	.08	.08	.09	.102	21	1601

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.11	.13B	.08A	.13B	.12	.152	24	1622
3	.11	.11	.10	.10	.10	.118	40	1662
4	.09	.14	.09	.13	.13	.160	87	1704
5	.11	.13	.10	.12	.12	.158	75	1773
6	.10	.10	.08	.08A	.08	.091	491	1954
9	.07	.10	.07	.10	.10	.132	101	1965
10	.10	.10	.10	.10	.09	.125	69	1984
11	.09	.09	.08	.09	.09	.127	22	2006
12	.08	.08	.06	.07	.07	.107	303	1820
13	.06	.06	.04	.04	.05	.054	71	1803
16	.05	.05	.04	.04	.05	.046	232	1731
17	.03	.03	.03	.03	.04	.037	1	1728
18	.03	.03	.03	.03	.03	.035	48	1741
19	....	....	....	.03N	.03	.044	....	1741
20	.02	.02	.02	.02	.02	.031	40	1701
23	.02	.02	.01	.01	.02	.027	86	1666
24	.01	.01	.01	.01	.02	.024	20	1661
25	.01	.01	.01	.01	.02	.021	73	1592
26	....	....	....	.02N	.01	.018	....	1592
27	.01	.01	.01	.01	.01	.013	55	1539
30	.01	.01	.01	.01	.01	.010	56	1564

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	.01	.009	17	1558
2	....	....	....	.01N	.01	.009	....	1557
3	....	....	....	.01N	.01	.005	....	1557
4	Exchange Closed; Independence Day							
7	....	....	....	.01N	.01	.004	....	1557
8	....	....	....	.01N	.01	.008	....	1557
9	....	....	....	.01N	....	.003	....	1557
10	CAB	CAB	CAB	CAB	CAB	.003	....	1557
11	CAB	CAB	CAB	CAB	CAB	.002	....	1557
14	CAB	CAB	CAB	CAB	CAB	.001	....	1557
15	CAB	CAB	CAB	CAB	CAB	.000	29	1528
16	CAB	CAB	CAB	CAB	CAB	.000	....	1528

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9200 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	.01	.01	.01	.01	....	.000	6	1526
18	CAB	CAB	CAB	CAB	CAB	.000	....	1526
21	CAB	CAB	CAB	CAB	CAB	.000	....	1526
22	CAB	CAB	CAB	CAB	CAB	.000	....	1526
23	CAB	CAB	CAB	CAB	CAB	.000	....	1526
24	CAB	CAB	CAB	CAB	CAB	.000	....	1526
25	CAB	CAB	CAB	CAB	CAB	.000	....	1526
28	CAB	CAB	CAB	CAB	CAB	.000	....	1526
29	CAB	CAB	CAB	CAB	CAB	.000	....	1526
30	CAB	CAB	CAB	CAB	CAB	.000	....	1526
31	CAB	CAB	CAB	CAB	CAB	.000	....	1526

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1526
4	CAB	CAB	CAB	CAB	CAB	.000	....	1526
5	CAB	CAB	CAB	CAB	CAB	.000	....	1526
6	CAB	CAB	CAB	CAB	CAB	.000	....	1526
7	CAB	CAB	CAB	CAB	CAB	.000	....	1526
8	CAB	CAB	CAB	CAB	CAB	.000	....	1526
11	CAB	CAB	CAB	CAB	CAB	.000	....	1526
12	CAB	CAB	CAB	CAB	CAB	.000	....	1526
13	CAB	CAB	CAB	CAB	CAB	.000	....	1526
14	CAB	CAB	CAB	CAB	CAB	.000	....	1526
15	CAB	CAB	CAB	CAB	CAB	.000	19	1507
18	.01	.01	.01	.01	....	.000	9	1503
19	CAB	CAB	CAB	CAB	CAB	.000	3	1503
20	CAB	CAB	CAB	CAB	CAB	.000	....	1503
21	CAB	CAB	CAB	CAB	CAB	.000	....	1503
22	CAB	CAB	CAB	CAB	CAB	.000	....	1503
25	CAB	CAB	CAB	CAB	CAB	.000	....	1500
26	CAB	CAB	CAB	CAB	CAB	.000	....	1500
27	CAB	CAB	CAB	CAB	CAB	.000	3	1497
28	CAB	CAB	CAB	CAB	CAB	.000	19	1478
29	CAB	CAB	CAB	CAB	CAB	.000	....	1478

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1478
3	CAB	CAB	CAB	CAB	CAB	.000	5	1478
4	CAB	CAB	CAB	CAB	CAB	.000	....	1478
5	CAB	CAB	CAB	CAB	CAB	.000	....	1478
8	CAB	CAB	CAB	CAB	CAB	.000	....	1478
9	CAB	CAB	CAB	CAB	CAB	.000	....	1478
10	CAB	CAB	CAB	CAB	CAB	.000	....	1478
11	CAB	CAB	CAB	CAB	CAB	.000	....	1478
12	CAB	CAB	CAB	CAB	CAB	.000	....	1478

SEPTEMBER 1986 9225 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	.10	.10	.10	.10	.12	.138	2	2
25	.10	.10	.09A	.10	.12	.150	10	12
28	.09	.09	.09	.09	.09	.100	25	37
29	.07	.08	.07	.07@.08	.08	.100	100	110
30	....	....	....	.08N	.08	.092	10	102

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.08	.08	.08	.08	.08	.108	25	127
2	....	....	....	.08N	.08	.109	....	127
5	....	....	....	.08N	.07	.089	....	132
6	....	....	....	.07N	.07	.068	....	132
7	.06	.06	.06	.06	.06	.065	75	197
8	.04	.04	.04	.04	.05	.051	25	222
9	.06	.07	.06	.07	.07	.086	120	317
12	.08	.09B	.08	.08	.08	.118	30	437
13	.09	.09	.08A	.08A	.07	.098	4	341
14	.07	.07	.07	.07	.08	.114	25	356
15	.09	.11B	.09	.11B	.12	.164	230	548
16	.12	.14	.12	.14	.14	.206	10	556
19	....	....	.12A	.14N	.14	.214	....	556
20	.16	.16	.13	.13	.12	.172	161	483
21	.11	.12	.11	.12	.12	.172	116	480
22	.11@.10	.11	.10	.10	.12	.168	48	514
23	.11	.11	.11	.11	.10	.141	85	536
26	Exchange Closed; Memorial Day							
27	.08	.08	.08	.08	.08	.109	32	548
28	.08	.10	.08	.10	.10	.140	140	543
29	.10	.13	.10	.13	.13	.186	106	560
30	....	....	....	.13N	.13	.186	1	560

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9225 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.13	.16	.12A	.16	.17	.259	54	565
3..	.15	.17	.14A	.14A	.14	.211	239	609
4..	.12	.20	.12	.20	.19	.208	126	836
5..	.18	.18	.17	.17	.18	.262	26	849
6..	.13	.13	.11	.11	.12	.165	104	949
9..	.10	.14B	.10	.14B	.15	.225	178	1104
10..	.15	.15	.14	.14	.14	.214	9	1101
11..	.13	.15	.13	.13	.14	.217	268	1329
12..	.12	.12	.10	.10	.11	.187	373	1706
13..	.09	.09	.07	.07	.07	.105	45	1686
16..	.07	.07	.06	.06	.06	.093	103	1639
17..	.06	.06	.05	.05	.05	.077	115	1594
18..	.05	.05	.05	.05	.04	.074	7	1557
19..	.04	.04	.03	.04	.04	.091	215	1491
20..	.03	.03	.03	.03	.03	.068	145	1501
23..	....	....	....	.03N	.03	.061	50	1547
24..	.02	.02	.02	.02	.03	.065	275	1462
25..	...	....	.02A	.02A	.03	.050	....	1462
26..	.02	.02	.02	.02	.02	.044	43	1462
27..	.02	.02	.02	.02	.02	.034	100	1397
30..	.01	.01	.01	.01	.02	.027	15	1377

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.026	....	1370
2..	....	....	....	.02N	.02	.025	....	1370
3..	.01	.01	.01	.01	.01	.016	30	1380
4..	Exchange Closed; Independence Day							
7..	....	....	....	.01N	.01	.015	....	1380
8..	.01	.01	.01	.01	.01	.024	53	1357
9..	.01	.01	.01	.01	.01	.012	20	1337
10..	....	....	....	.01N	.01	.013	....	1337
11..	.01	.01	.01	.01	.01	.008	30	1328
14..	....	....	....	.01N	....	.005	7	1325
15..	.01	.01	CAB	CAB	CAB	.003	23	1304
16..	CAB	CAB	CAB	CAB	CAB	.003	....	1304
17..	.01	.01	.01	.01	....	.003	4	1302
18..	.01	.01	.01	.01	....	.002	17	1286
21..	CAB	CAB	CAB	CAB	CAB	.001	....	1286
22..	CAB	CAB	CAB	CAB	CAB	.001	....	1286
23..	CAB	CAB	CAB	CAB	CAB	.003	....	1286
24..	CAB	CAB	CAB	CAB	CAB	.003	....	1286
25..	CAB	CAB	CAB	CAB	CAB	.002	3	1283
28..	CAB	CAB	CAB	CAB	CAB	.003	....	1283
29..	.01	.01	.01	.01	....	.001	1	1282
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1282
31..	CAB	CAB	CAB	CAB	CAB	.000	....	1282

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	1282
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1282
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1282
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1282
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1282
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1282
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1282
12..	CAB	.01	CAB	CAB	CAB	.000	96	1196
13..	CAB	CAB	CAB	CAB	CAB	.0un	20	1176
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1176
15..	CAB	CAB	CAB	CAB	CAB	.000	8	1168
18..	CAB	CAB	CAB	CAB	CAB	.000	2	1166
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1168
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1163
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1168
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1168
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1168
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1168
27..	CAB	CAB	CAB	CAB	CAB	.000	1	1167
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1167
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1167

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1167
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1167
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1167
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1167
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1167
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1167
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1166
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1166
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1166

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9250 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.80N	.84	.704	....	17
3..	....	....	....	.84N	.86	.716	....	17
6..	.84@.85	.85	.84	.85	.87	.720	10	22
7..	....	....	.83A	.83A	.78	.681	....	22
8..	....	....	....	.78N	.97	.758	....	22
9..	....	....	....	.97N	1.08	.793	....	22
10..	....	1.10B	....	1.10B	1.14	.818	....	22
13..	....	1.17B	....	1.17B	1.26	.862	....	22
14..	....	....	....	1.26N	1.17	.827	....	22
15..	....	....	1.14A	1.14A	1.05	.798	....	22
16..	....	....	1.01A	1.01A	1.05	.796	....	22
17..	....	....	1.03A	1.03A	1.05	.799	....	22
20..	....	1.13B	....	1.13B	1.12	.820	....	22
21..	....	....	....	1.12N	1.05	.804	....	22
22..	....	1.07B	....	1.07B	1.08	.817	....	22
23..	....	....	....	1.08N	1.01	.792	....	22
24..	....	....	....	1.01N	.95	.777	....	22
27..	....	....	.90A	.90A	.88	.750	....	22
28..	....	....	.86A	.86A	.82	.727	....	22
29..	.82	.83B	.80A	.82	.88	.748	....	22
30..	....	.88B	.82A	.82A	.86	.743	1	21
31..	....	....	.85A	.85A	.81	.725	....	21

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.81N	.78	.714	....	21
4..	....	....	.77A	.77A	.76	.706	....	21
5..	....	....	.74A	.74A	.76	.705	....	21
6..	....	....	....	.76N	.82	.712	....	21
7..	....	.95B	....	.95B	.88	.767	....	21
10..	....	....	.86A	.86A	.83	.748	....	21
11..	....	....	....	.83N	.80	.739	....	21
12..	....	....	....	.80N	.79	.743	...	21
13..	....	....	....	.79N	.76	.734	....	21
14..	....	....	.71A	.71A	.67	.693	....	21
17..	Exchange Closed; President's Day							
18..	....	....	....	.67N	.63	.671	...	21
19..	....	.66B	....	.66B	.67	.688	....	21
20..	....	....	....	.67N	.66	.692	....	21
21..	....	....	....	.66N	.60	.665	....	21
24..	.53	.53	.53	.53	.53	.637	4	19
25..	.56	.57	.56	.57	.55	.645	16	17
26..	....	.56B	....	.56B	.53	.634	....	17
27..	...	....	.52A	.52A	.44	.567	....	17
28..	....	....	...	.44N	.43	.530	....	17

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.30	.30	.30	.30	.36	.501	25	42
4..	.32	.34B	.31	.34B	.35	.479	140	177
5..	.38@.30	.43B	.38	.42B	.45	.519	130	260
6..	.32	.35B	.32	.34	.35	.475	100	297
7..	.31	.31	.25	.25	.29	.471	90	232
10..	.26	.26	.25	.25	.25	.438	53	232
11..	.23	.23	.22	.23	.24	.430	150	340
12..	.25	.25	.25	.25	.25	.434	13	341
13..	....	....	....	.25N	.25	.434	....	341
14..	.23	.23	.23	.23	.24	.429	1	342
17..	.23	.24B	[illegible]	.24B	.24	.437	50	391
18..	....	.26B	....	.25B	.26	.438	....	391
19..	.25	.25	.24	.24	.24	.433	187	503
20..	....	....	.21A	.21A	.21	.408	2	503
21..	.20	.20	.20	.20	.20	.401	20	523
24..	.20	.20	.20	.20	.19	.371	28	543
25..	.19	.19	.19	.19	.19	.380	121	580
26..	.19	.19	.19	.19	.18	.361	20	608
27..	.16	.16	.14	.14	.13	.294	325	823
28..	Exchange Closed; Good Friday							
31..	....	....	.12A	.12A	.11	.258	....	823

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.10	.10	.09A	.10	.12	.263	5	828
2..	....	....	....	.12N	.11	.247	....	823
3..	....	....	....	.11N	.12	.264	....	823
4..	.12	.12	.08	.09B	.10	.222	228	993
7..	....	....	....	.10N	.10	.209	....	993
8..	....	....	.08A	.08A	.08	.209	....	993
9..	.04	.05	.04	.05	.05	.109	150	867
10..	....	....	....	.05N	.05	.106	....	867
11..	....	....	....	.05N	.06	.113	....	867
14..	.04	.04	.04	.04	.04	.080	10	877
15..	...	....	....	.04N	.05	.085	....	877
16..	....	....	.04A	.04B	.05	.049	.	877
17..	....	....	....	.05N	.07	.083	....	877
18..	....	....	....	.07N	.08	.070	....	877

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9250 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	.07A	.08N	.08	.085	....	877
22	....	....	....	.08N	.10	.130	....	877
23	....	.12B	.10	.10	.11	.151	....	877
24	.15	.15	.10A	.15	.17	.223	3	877
25	....	....	.14A	.14A	.17	.239	....	877
28	.15	.15	.13	.13	.12	.171	100	927
29	.12	.12	.11	.11	.12	.171	305	1033
30	....	....	....	.12N	.12	.159	55	1104

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.12	.13	.12	.13	.13	.182	17	1106
2	....	....	....	.13N	.12	.184	....	1106
5	.09	.10	.08	.10	.09	.125	51	1147
6	....	....	.08A	.09N	.09	.124	....	1137
7	.09	.09	.09	.09	.09	.121	225	1352
8	.07	.07	.07	.07	.07	.097	5	1357
9	09	.09	.09	.09	.10	.153	5	1362
12	.11	.12B	.11	.11	.12	.201	57	1699
13	.15	.15	.10	.11	.11	.173	703	2320
14	11	.12B	.10	.12B	.13	.198	10	2310
15	.12	.18	.12	.17	.17	.266	200	2153
16	.20	.22	.19A	.22	.21	.320	26	2199
19	.19	.21	.18A	.20	.21	.330	929	2149
20	.24	.24	.19	.19	.18	.276	376	2092
21	.16	.18	.15	.17B	.18	.276	191	2133
22	.15	.17B	.15	.16	.17	.273	56	2124
23	.16	.16	.15	.15	.14	.238	214	2229
26	Exchange Closed; Memorial Day							
27	.11	.12	.11	.11	.12	.195	16	2245
28	.13	.13	.12	.13B	.14	.238	146	2275
29	.15	.19	.15	.19	.19	.304	294	2435
30	.20	.20	.17A	.19B	.19	.303	184	2498

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.17	.25	.17	.25	.25	.396	208	2515
3	.23	.26	.23	.23	.21	.338	286	2722
4	.19	.30	.18	.27	.27	.404	680	2644
5	.27	.28	.23	.26B	.26	.394	479	2709
6	.21	.21	.16	.16	.17	.271	313	2683
9	.15	.22	.15	.21	.22	.347	754	2524
10	.21	.23	.20	.20	.21	.332	208	2625
11	.22	.23	.19	.20	.20	.334	253	2688
12	.22	.22	.15	.16	.18	.295	146	2512
13	.15	.15	.10	.10	.11	.184	269	2588
16	.10	.10	.08	.10	.10	.167	504	2756
17	.07	.08	.07	.08	.08	.143	442	2892
18	.06	.07	.06	.07	.07	.138	493	3334
19	.07	.07	.07	.07	.07	.165	175	3251
20	.07	.07	.05	.05	.06	.132	94	3429
23	.05	.06	.05	.05	.05	.121	390	3161
24	.04	.04	.04	.04	.05	.112	90	3107
25	.03	.04B	.03	.04B	.05	.104	2	3057
26	.04	.04	.04	.04	.04	.094	50	3057
27	.04	.04	.03	.03	.03	.077	129	2954
30	.02	.02	.02	.02	.03	.064	26	2969

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.03	.02	.03	.03	.063	48	2965
2	.03	.03	.02	.02	.03	.061	83	2986
3	.02	.02	.01	.01	.02	.041	52	2987
4	Exchange Closed; Independence Day							
7	.02	.02	.02	.02	.02	.041	34	2873
8	.02	.03	.02	.03	.03	.062	4	2871
9	.02	.02	.02	.02	.02	.036	42	2864
10	.02	.02	.02	.02	.02	.037	58	2872
11	.01	.01	.01	.01	.01	.026	79	2887
14	....	....	....	.01N	.01	.018	1	2886
15	.01	.01	.01	.01	.01	.013	7	2869
16	.01	.01	.01	.01	....	.015	4	2870
17	.01	.01	.01	.01	....	.013	9	2867
18	.01	.01	.01	.01	....	.009	2	2863
21	CAB	CAB	CAB	CAB	CAB	.006	5	2748
22	CAB	CAB	CAB	CAB	CAB	.009	....	2747
23	CAB	CAB	CAB	CAB	CAB	.015	....	2747
24	CAB	CAB	CAB	CAB	CAB	.015	....	2747
25	CAB	CAB	CAB	CAB	CAB	.013	....	2747
28	.01	.01	.01	.01	....	.019	25	2732
29	.01	.01	.01	.01	....	.009	4	2733
30	CAB	CAB	CAB	CAB	CAB	.006	....	2733
31	CAB	CAB	CAB	CAB	CAB	.002	....	2733

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9250 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.002	....	2731
4	CAB	CAB	CAB	CAB	CAB	.001	....	2731
5	CAB	CAB	CAB	CAB	CAB	.001	....	2730
6	CAB	CAB	CAB	CAB	CAB	.000	....	2730
7	CAB	CAB	CAB	CAB	CAB	.000	....	2730
8	CAB	CAB	CAB	CAB	CAB	.000	17	2713
11	CAB	CAB	CAB	CAB	CAB	.000	1	2714
12	CAB	CAB	CAB	CAB	CAB	.000	....	2714
13	CAB	CAB	CAB	CAB	CAB	.000	....	2714
14	CAB	CAB	CAB	CAB	CAB	.000	....	2714
15	CAB	CAB	CAB	CAB	CAB	.000	61	2653
18	CAB	CAB	CAB	CAB	CAB	.000	....	2653
19	CAB	CAB	CAB	CAB	CAB	.000	....	2661
20	CAB	CAB	CAB	CAB	CAB	.000	....	2641
21	CAB	CAB	CAB	CAB	CAB	.000	....	2641
22	CAB	CAB	CAB	CAB	CAB	.000	....	2641
25	CAB	CAB	CAB	CAB	CAB	.000	....	2641
26	CAB	CAB	CAB	CAB	CAB	.000	....	2641
27	CAB	CAB	CAB	CAB	CAB	.000	1	2640
28	CAB	CAB	CAB	CAB	CAB	.000	....	2640
29	CAB	CAB	CAB	CAB	CAB	.000	....	2640

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	5	2635
3	CAB	CAB	CAB	CAB	CAB	.000	....	2635
4	CAB	CAB	CAB	CAB	CAB	.000	....	2635
5	CAB	CAB	CAB	CAB	CAB	.000	....	2635
8	CAB	CAB	CAB	CAB	CAB	.000	....	2635
9	CAB	CAB	CAB	CAB	CAB	.000	....	2635
10	CAB	CAB	CAB	CAB	CAB	.000	....	2635
11	CAB	CAB	CAB	CAB	CAB	.000	....	2635
12	CAB	CAB	CAB	CAB	CAB	.000	....	2635

SEPTEMBER 1986 9275 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.13	.13	.13	.13	.17	.366	50	50
2	....	.19B	....	.17N	.15	.350	....	50
3	.18	.20	.15	.20	.20	.371	188	238
4	.15	.22B	.15	.16	.16	.323	289	132
7	....	....	.15A	.15A	.15	.311	10	137
8	.11	.11	.11	.11	.10	.311	5	137
9	....	....	....	.10N	.08	.182	....	137
10	....	....	....	.08N	.08	.178	....	137
11	....	....	....	.08N	.09	.190	....	137
14	.08	.08	.08	.08	.06	.144	5	132
15	....	....	....	.06N	.07	.150	....	132
16	....	....	....	.07N	.07	.094	....	132
17	....	....	....	.07N	.10	.115	....	132
18	....	....	....	.10N	.11	.125	....	132
21	....	....	....	.11N	.11	.148	....	132
22	....	....	....	.11N	.15	.212	....	132
23	.17	.17	.16A	.17	.16	.240	400	500
24	....	.21	.15A	.21	.22	.332	52	510
25	.19	.20B	.19	.20B	.23	.351	397	872
28	.18	.18	.18	.18	.18	.267	80	882
29	....	....	.16A	.18N	.18	.267	....	882
30	....	.19B	....	.19B	.17	.252	....	882

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.17N	.18	.281	....	882
2	.21@.20	.21	.18A	.18A	.18	.284	449	1184
5	.15	.15	.12	.12	.12	.208	100	1222
6	.11	.11	.11	.11	.12	.207	....	1220
7	....	.13B	....	.12N	.12	.202	....	1220
8	.10	.10	.10	.10	.10	.169	76	1266
9	.14	.15	.13	.14	.14	.247	122	1330
12	.17	.18	.17	.18	.19	.312	53	1330
13	.25	.25	.17A	.18	.17	.277	71	1280
14	.14	.17B	.14	.17B	.19	.310	160	1329
15	.19	.25	.19	.24	.25	.393	431	1355
16	.28	.29	.25	.29	.30	.453	133	1427
19	.27@.28	.30	.26	.30	.31	.464	607	1860
20	.34	.34	.27	.27	.26	.404	190	1850
21	.25	.26B	.23A	.25	.25	.404	21	1846
22	.22	.26	.22	.25A	.25	.403	51	1870
23	.21	.21	.21	.21	.21	.363	104	1876
26	Exchange Closed; Memorial Day							
27	.18	.19	.18	.18	.18	.312	63	1898
28	.18	.21	.18	.21	.22	.366	135	2007
29	.24	.27	.24	.27	.27	.445	892	2258
30	.28	.28	.24	.27	.27	.444	510	2354

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9275 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.25	.36	.25	.36	.36	.546	599	2438
3	.36	.38	.32	.32	.31	.486	116	2644
4	.27	.41	.27	.38	.38	.552	203	2561
5	.38	.41	.33	.37	.37	.539	255	2594
6	.34	.35	.24	.24	.25	.401	250	2463
9	.25	.32	.24	.32	.32	.487	485	2648
10	.31	.33	.29	.29	.30	.470	423	2508
11	.32	.32	.30	.31	.30	.470	419	2611
12	.26	.27	.24	.25	.26	.426	244	2634
13	.21	.21	.16	.16A	.16	.291	645	2419
16	.16	.17	.13	.14	.14	.270	453	2591
17	.11	.14	.11	.12	.12	.238	220	2583
18	.11	.11	.10	.10	.10	.232	273	2519
19	.11	.12	.11	.12	.12	.271	173	2614
20	.12	.12	.08	.08A	.09	.226	474	2654
23	.09	.09	.08	.08	.08	.213	86	2609
24	.07	.07	.07	.07	.08	.202	258	2568
25	.06	.08	.06	.07	.08	.191	61	2559
26	....	....	....	.08N	.07	.176	30	2589
27	....	....	.06A	.06A	.05	.151	....	2559
30	....	....	...	.05N	.05	.132	....	2559

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.129	....	2559
2	.05	.05	.04	.04	.05	.128	44	2544
3	.03@.04	.04	.03	.03	.03	.094	103	2540
4	Exchange Closed; Independence Day							
7	....	....	....	.03N	.03	.095	....	2540
8	....	.05	.04	.05	.04	.134	37	2543
9	.03	.03	.03	.03	.03	.086	20	2560
10	.02	.03	.02	.03	.03	.090	1057	3047
11	.02	.02	.02	.02	.02	.068	210	3045
14	....	....	....	.02N	.02	.052	23	3055
15	.01	.01	.01	.01	.01	.042	81	3068
16	.01	.01	.01	.01	.01	.047	5	3060
17	....	....	....	.01N	.01	.044	....	3033
18	....	....	....	.01N	.01	.035	....	3033
21	....	....	....	.01N	.01	.027	....	3033
22	....	....	....	.01N	.01	.035	....	3033
23	.01	.01	.01	.01	.01	.056	690	2787
24	.01	.01	.01	.01	.01	.057	115	2776
25	.01	.01	.01	.01	.01	.052	....	2776
28	.01	.01	.01	.01	.01	.074	102	2751
29	.01	.01	.01	.01	.01	.044	15	2754
30	....	....	....	.01N	....	.032	....	2754
31	CAB	CAB	CAB	CAB	CAB	.014	....	2754

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.01	.01	.01	.01	....	.015	1	2754
4	CAB	CAB	CAB	CAB	CAB	.009	....	2754
5	CAB	CAB	CAB	CAB	CAB	.010	....	2754
6	CAB	CAB	CAB	CAB	CAB	.008	....	2754
7	CAB	CAB	CAB	CAB	CAB	.005	....	2754
8	CAB	CAB	CAB	CAB	CAB	.002	....	2754
11	CAB	CAB	CAB	CAB	CAB	.001	....	2754
12	CAB	CAB	CAB	CAB	CAB	.000	....	2754
13	CAB	CAB	CAB	CAB	CAB	.000	41	2713
14	CAB	CAB	CAB	CAB	CAB	.000	....	2713
15	CAB	CAB	CAB	CAB	CAB	.000	....	2713
18	CAB	CAB	CAB	CAB	CAB	.000	....	2713
19	CAB	CAB	CAB	CAB	CAB	.000	....	2713
20	CAB	CAB	CAB	CAB	CAB	.000	....	2713
21	CAB	CAB	CAB	CAB	CAB	.000	....	2713
22	CAB	CAB	CAB	CAB	CAB	.000	4	2709
25	CAB	CAB	CAB	CAB	CAB	.000	....	2709
26	CAB	CAB	CAB	CAB	CAB	.000	....	2709
27	CAB	CAB	CAB	CAB	CAB	.000	....	2709
28	CAB	CAB	CAB	CAB	CAB	.000	....	2709
29	CAB	CAB	CAB	CAB	CAB	.000	....	2709

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	2709
3	CAB	CAB	CAB	CAB	CAB	.000	....	2709
4	CAB	CAB	CAB	CAB	CAB	.000	....	2709
5	CAB	CAB	CAB	CAB	CAB	.000	....	2709
8	CAB	CAB	CAB	CAB	CAB	.000	....	2709
9	CAB	CAB	CAB	CAB	CAB	.000	....	2709
10	CAB	CAB	CAB	CAB	CAB	.000	....	2709
11	CAB	CAB	CAB	CAB	CAB	.000	....	2709
12	CAB	CAB	CAB	CAB	CAB	.000	....	2709

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9300 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	1.17	1.17	1.17	1.17	1.11	.817	10	10
8	....	....	....	1.11N	1.33	.872	....	10
9	....	....	....	1.33N	1.46	.894	....	10
10	....	1.50B	....	1.50B	1.54	.910	....	10
13	....	1.58B	....	1.58B	1.70	.931	....	10
14	....	....	....	1.70N	1.58	.916	....	10
15	....	....	1.54A	1.54A	1.45	.899	....	10
16	....	....	1.37A	1.37A	1.44	.898	....	10
17	....	....	1.42A	1.42A	1.45	.900	....	10
20	....	1.58B	....	1.58B	1.53	.913	....	10
21	....	....	....	1.53N	1.45	.903	....	10
22	....	1.51B	....	1.51B	1.51	.911	....	10
23	....	....	1.50A	1.50A	1.41	.896	....	10
24	....	1.42B	....	1.42B	1.35	.887	....	10
27	....	....	1.30A	1.30A	1.25	.870	....	10
28	....	....	1.22A	1.22A	1.18	.854	....	10
29	....	....	....	1.18N	1.25	.869	....	10
30	....	....	....	1.25N	1.23	.866	....	10
31	....	....	1.20A	1.20A	1.17	.854	....	10

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	1.17N	1.14	.847	....	10
4	....	....	....	1.14N	1.11	.841	....	10
5	....	....	1.09A	1.09A	1.12	.841	....	10
6	....	....	1.11A	1.11A	1.20	.846	....	10
7	....	1.35B	....	1.35B	1.28	.883	....	10
10	....	....	1.26A	1.26A	1.22	.872	....	10
11	....	....	....	1.22N	1.19	.866	....	10
12	....	....	....	1.19N	1.20	.869	....	10
13	....	....	....	1.20N	1.16	.863	....	10
14	....	....	1.10A	1.10A	1.04	.835	....	10
17	Exchange Closed; President's Day							
18	....	....	1.03A	1.03A	.98	.820	....	10
19	....	1.02B	....	1.02B	1.02	.833	....	10
20	....	....	....	1.02N	1.04	.836	....	10
21	....	....	1.02A	1.02A	.95	.817	....	10
24	.97	.97	.97	.97	.89	.798	2	10
25	.92	.92	.92	.92	.91	.804	8	10
26	....	....	....	.91N	.88	.796	....	10
27	....	....	.87A	.87A	.76	.743	....	10
28	.69	.69	.69	.69	.74	.649	15	25

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.70	.70	.70	.70	.66	.621	1	25
4	.58	.58	.58	.58	.62	.601	13	26
5	....	.67B	....	.67B	.74	.645	....	26
6	.63	.63	.57A	.63	.61	.607	2	26
7	....	....	.60A	.60A	.55	.610	....	26
10	....	....	.52A	.52A	.48	.584	....	26
11	....	....	....	.48N	.47	.581	....	26
12	....	.48B	....	.48B	.49	.591	....	26
13	....	....	....	.49N	.49	.598	....	26
14	....	....	.48A	.48A	.48	.599	....	26
17	.47	.47	.45A	.47	.50	.613	50	62
18	.53	.53	.52	.52	.51	.621	60	103
19	....	....	....	.51N	.50	.621	....	103
20	....	....	.46A	.46A	.45	.602	....	103
21	....	....	.43A	.43A	.44	.601	....	103
24	.40	.40	.40	.40	.40	.576	1	104
25	....	.41B	....	.41B	.42	.590	....	104
26	....	....	.41A	.41A	.40	.575	....	104
27	.34@.33	.34	.31	.31	.30	.506	60	164
28	Exchange Closed; Good Friday							
31	....	....	.28A	.28A	.28	.470	15	179

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.21	.24B	.21	.24B	.27	.479	101	237
2	.29	.30	.27A	.28A	.25	.465	80	239
3	.27	.28	.27	.28	.28	.488	56	293
4	.22	.26B	.22	.24	.23	.440	150	439
7	.20	.21B	.20	.21B	.22	.428	50	490
8	.17	.17	.16	.16	.15	.428	110	588
9	.15	.15	.12	.13	.13	.279	85	629
10	....	.14B	....	.13N	.13	.277	....	629
11	.13	.13	.12	.13	.14	.292	98	723
14	.11	.11	.10	.10	.09	.233	122	795
15	.10	.12	.10	.12	.12	.242	52	814
16	.09	.10	.09	.10B	.10	.163	70	835
17	.12	.12	.12	.12	.14	.192	100	860
18	.12	.14B	.12	.14B	.15	.206	358	1218
21	.15	.15	.14	.15	.15	.236	89	1252
22	.14	.18B	.14	.18B	.22	.318	181	1413
23	.27	.27	.18	.23A	.24	.351	215	1461

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9300 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.21	.34	.21	.34	.33	.456	604	1285
25..	.27	.33B	.26A	.33B	.34	.477	989	1612
28..	.27	.28B	.25	.25	.26	.385	277	1467
29..	.24	.25B	.24	.25B	.26	.385	100	1521
30..	....	.27B	.25A	.25A	.24	.366	....	1801

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.25	.27	.25	.27	.26	.400	84	1871
2..	.25	.30	.25	.25A	.26	.405	634	1914
5..	.22	.22	.19	.19	.18	.315	180	1853
6..	.17	.19	.17	.18A	.18	.314	116	1893
7..	.18	.20	.17	.17	.18	.309	186	2029
8..	.15	.16	.13	.13	.14	.267	500	2058
9..	.22	.22	.18	.21B	.22	.365	157	2121
12..	.26	.28	.26	.27	.28	.443	123	2134
13..	.32	.33B	.24	.24	.25	.404	400	2165
14..	.21	.27B	.21	.26B	.28	.442	356	2685
15..	.27	.37	.27	.36	.36	.532	254	2306
16..	.37	.43	.37	.42	.42	.592	232	2298
19..	.37	.43	.37	.43	.44	.603	45	2298
20..	.48	.48	.37	.37	.37	.542	218	2272
21..	.34	.37	.32	.37B	.37	.543	218	2371
22..	.33	.37	.33	.37	.36	.543	23	2368
23..	.32	.32	.32	.32	.31	.504	148	2363
26..	Exchange Closed; Memorial Day							
27..	.29	.29	.27A	.28	.27	.451	281	2281
28..	.29	.32	.27	.32	.32	.510	304	2491
29..	.34	.41	.34	.41	.41	.592	559	2802
30..	.40	.41	.36A	.40	.40	.593	555	2988

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.38	.51	.38	.51	.51	.690	439	3265
3..	.47	.53	.46A	.46A	.45	.635	866	3546
4..	.41	.59	.41	.53B	.53	.692	768	3906
5..	.51	.51	.48	.50B	.51	.678	122	3956
6..	.45	.45	.37	.37	.37	.544	205	3911
9..	.34	.44B	.34	.44B	.45	.628	321	3963
10..	.44	.47	.42A	.42A	.43	.610	77	3833
11..	.42	.45	.41	.41	.43	.609	127	3784
12..	.37	.40	.36	.37	.38	.565	160	3764
13..	.35	.35	.25	.25	.24	.421	334	3907
16..	.22	.22	.21	.22	.22	.398	188	3933
17..	.21	.22	.19	.21A	.19	.360	367	3865
18..	.17	.19	.17	.17	.17	.354	266	3746
19..	.18	.20	.18	.20	.19	.401	536	3828
20..	.20	.20	.15	.15	.15	.350	124	3885
23..	.16	.17	.14	.14	.14	.336	181	3999
24..	.14	.14	.12	.13	.14	.324	316	3980
25..	.11	.13	.11	.13	.13	.311	693	4238
26..	.14	.14	.11	.12B	.11	.294	286	4330
27..	.11	.11	.10	.10	.10	.260	47	4362
30..	.09	.09	.08	.09	.09	.236	69	4360

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.08	.09	.08	.09	.08	.234	1364	3883
2..	.10	.10	.08	.09	.08	.232	244	3826
3..	.07	.07	.06	.06	.06	.182	323	3619
4..	Exchange Closed; Independence Day							
7..	.06	.06	.06	.06	.06	.188	125	3666
8..	.06	.10	.06	.10	.09	.250	323	3823
9..	.10	.10	.06	.06	.06	.177	212	3959
10..	.05	.07	.05	.06	.06	.184	2024	4845
11..	.05	.05	.02	.03	.03	.151	7336	11011
14..	.03	.03	.03	.03	.03	.125	214	10940
15..	.03	.03	.03	.03	.03	.108	59	10909
16..	.02	.02	.02	.02	.02	.121	147	10968
17..	.02	.03	.02	.02	.02	.115	189	11014
18..	.02	.02	.02	.02	.02	.099	1	11009
21..	.02	.02	.02	.02	.02	.084	300	10864
22..	.02	.03	.02	.02	.02	.105	123	10732
23..	.02	.03	.02	.03	.03	.154	344	10857
24..	.03	.03	.03	.03	.03	.159	21	10845
25..	.02	.03	.02	.02	.03	.153	82	10875
28..	.03	.03	.03	.03	.03	.206	188	10821
29..	.02	.02	.02	.02	.02	.142	84	10806
30..	....	....	....	.02N	.02	.116	15	10805
31..	.01	.01	.01	.01	.01	.065	192	10624

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	.01	.070	2	10617
4..	....	....	....	.01N	.01	.050	....	10602
5..	.01	.01	.01	.01	.01	.058	11	10564

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9300 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	....	.01N	.01	.053	....	10564
7..	.01	.01	.01	.01	.01	.039	4	10560
8..	.01	.01	.01	.01	.01	.024	1	10558
11..	....	....	....	.01N	.01	.014	....	10558
12..	CAB	CAB	CAB	CAB	CAB	.007	1	10557
13..	CAB	.01	CAB	CAB	CAB	.001	151	10405
14..	CAB	CAB	CAB	CAB	CAB	.002	....	10405
15..	.01	.01	CAB	CAB	CAB	.002	2	10435
18..	CAB	CAB	CAB	CAB	CAB	.000	46	10357
19..	CAB	CAB	CAB	CAB	CAB	.000	....	10357
20..	CAB	CAB	CAB	CAB	CAB	.000	....	10357
21..	CAB	CAB	CAB	CAB	CAB	.000	....	10357
22..	CAB	CAB	CAB	CAB	CAB	.000	283	10074
25..	CAB	CAB	CAB	CAB	CAB	.000	2	10072
26..	CAB	CAB	CAB	CAB	CAB	.000	....	10072
27..	CAB	CAB	CAB	CAB	CAB	.000	18	10056
28..	CAB	CAB	CAB	CAB	CAB	.000	9	10047
29..	CAB	CAB	CAB	CAB	CAB	.000	....	10047

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	10047
3..	CAB	CAB	CAB	CAB	CAB	.000	....	10047
4..	CAB	CAB	CAB	CAB	CAB	.000	....	10048
5..	CAB	CAB	CAB	CAB	CAB	.000	....	10047
8..	CAB	CAB	CAB	CAB	CAB	.000	....	10047
9..	CAB	CAB	CAB	CAB	CAB	.000	....	10047
10..	CAB	CAB	CAB	CAB	CAB	.000	....	10047
11..	CAB	CAB	CAB	CAB	CAB	.000	....	10047
12..	CAB	CAB	CAB	CAB	CAB	.000	....	10047
15..	CAB	CAB	CAB	CAB	CAB	.000	3	....

SEPTEMBER 1986 9325 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.34	.34	.33A	.34	39	.594	50	50
2..	.42	.43	.42	.43	.39	.582	50	11
3..	.42	42	.42	.42	.42	.606	50	61
4..	.34	.38B	.34	.36	.36	.561	150	207
7..	....	....	.34A	.34A	.34	.552	....	207
8..	.25	.25	.25	.25	.24	.552	10	217
9..	....	....	.22A	.22A	.20	.396	....	217
10..	....	.21B	....	.20N	.20	.395	....	212
11..	.19	.22	.19	.22	.22	.414	77	241
14..	.17	.17	.17	.17	.15	.347	21	257
15..	.15	.17B	.15	.17B	.18	.357	8	262
16..	.15	.16B	.15	.16B	.15	.257	116	338
17..	....	.16B	....	.16B	.19	.294	....	339
18..	.20	.20	.19A	.20	.21	.310	200	485
21..	.21	.21	.20	.20	.23	.347	30	515
22..	.22	.29	.21	.29	.31	.441	48	536
23..	.34	.36	.33A	.33A	.33	.477	172	613
24..	.32	.42B	.32	.42B	.44	.585	57	568
25..	.39	.46	.38A	.46	.46	.605	138	534
28..	.37	.38B	.37	.38B	.36	.513	8	540
29..	.35	.35	.34A	.35	.36	.513	10	551
30..	....	.37B	.33	.35A	.34	.493	2	551

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.38	.38	.38	.38	.38	.529	40	551
2..	.41	.41	.38A	.38A	.36	.534	30	570
5..	.33	.33	.28	.28	.28	.440	21	581
6..	.28	.28	.26A	.27	.28	.440	106	583
7..	.30	.31B	.27	.27	.27	.434	106	677
8..	.24	.25	.24	.24A	.23	.387	255	779
9..	.28	.33	.28	.30	.32	.498	230	885
12..	.38	.39B	.38	.39B	.40	.560	10	885
13..	.45	.45	.36A	.37A	.36	.542	100	965
14..	.32	.38B	.32	.38B	.40	.581	6	1245
15..	.45	.50B	.44A	.50B	.50	.666	45	933
16..	....	.55B	....	.55B	.57	.719	....	933
19..	.51	.56B	.51	.56B	.59	.729	225	880
20..	.63	.63	.54A	.54A	.51	.676	70	890
21..	.51	.51	.49A	.49A	.51	.676	....	890
22..	....	....	.47A	.51N	.49	.678	5	895
23..	.46	.46	.45	.45	.45	.644	81	865
26..	Exchange Closed; Memorial Day							
27..	.40	.40	.40	.40	.39	.596	3	883
28..	.41	.43	.41	.43	.45	.652	28	908
29..	.57	.57	.57	.57	.55	.727	100	958
30..	....	.56B	.51A	.52A	.55	.729	....	958

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9325 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.69@.70	.70	.69	.69@.70	.69	.809	25	958
3..	.69	.69	.64A	.64A	.60	.766	1	959
4..	.57	.73B	.57	.71	.70	.809	41	959
5..	.64	.68B	.64	.64	.68	.796	29	964
6..	.57	.57	.53A	.53A	.50	.680	100	1064
9..	....	.54B	....	.54B	.60	.753	....	1063
10..	....	.61B	....	.60N	.58	.737	....	1063
11..	.58	.61	.58	.58	.59	.735	158	1188
12..	.53	.53	.51A	.53	.53	.696	30	1138
13..	.44	.44	.41A	.43	.36	.559	30	1156
16..	.36	.36	.31A	.35A	.33	.537	25	1150
17..	.30	.32B	.29A	.31	.29	.498	10	1151
18..	.28	.30	.27	.27	.27	.492	32	1168
19..	.30	.31	.30	.31	.30	.544	101	1222
20..	.27	.32B	.25	.25	.25	.492	25	1230
23..	.26	.27	.23	.24	.24	.480	207	1356
24..	.21	.22	.21	.22	23	.468	173	1344
25..	.19	.21B	.19	.21B	.22	.456	393	1549
26..	.24	.24	.21	.21	.20	.437	197	1634
27..	.18	.19	.18	.18	.17	.400	114	1575
30..	.16	.16	.16	.16	.15	.374	44	1591

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15	.17	.14	.16	.15	.373	1423	2370
2..	.18	.18	.16	.16	.15	.372	652	2283
3..	.13	.13	.11	.11	.11	.310	488	2466
4..	Exchange Closed; Independence Day							
7..	.11	.12	.11	.11	.11	.322	306	2589
8..	.13	.16	.13	.16	.16	.403	1732	3682
9..	.16	.16	.11	.11	.11	.312	546	3997
10..	.11	.13	.10	.12	.11	.323	475	3998
11..	.10	.10	.06	.07	.06	.261	1289	4042
14..	.06	.07	.06	.06	.06	.249	145	4067
15..	.06	.07	.05	.06A	.05	.225	229	4167
16..	.06	.06	.04	.05	.05	.250	121	4198
17..	.06	.06	.05	.05	.05	.245	41	4182
18..	.05	05	.05	.05	.04	.221	226	4158
21..	.03	.04	.03	.04	.04	.200	158	4173
22..	.05	.05	.04	.05	.05	.240	81	4187
23..	.07	.08	.07	.07	.07	.325	761	4801
24..	.06	.09	.06	.08	.07	.337	153	4830
25..	.07	.07	.06	.06	.07	.333	105	4831
28..	.08	.10	.07	.10	.10	.420	703	498[illegible]
29..	.09	.09	.07	.07	.07	.332	413	5096
30..	.06	.07	.06	.06	.06	.292	681	5034
31..	.05	.05	.04	.04	.03	.197	282	4979

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.04	.03	.03	.03	.214	220	4954
4..	.03	.03	.03	.03	.03	.179	183	5031
5..	.03	.03	.03	03	.03	.204	35	5000
6..	.03	.03	.03	.03	.03	.196	214	4953
7..	.03	.03	.02	02	.02	.166	92	4944
8..	.02	.02	.02	.02	.02	.123	128	4836
11..	.01	.01	.01	.01	.02	.092	15	4840
12..	.01	.01	.01	.01	.01	.056	168	4986
13..	.01	.01	.01	.01	.01	.018	90	5071
14..	.01	.01	.01	.01	.01	.024	201	4802
15..	CAB	CAB	CAB	CAB	CAB	.024	1	4791
18..	CAB	CAB	CAB	CAB	CAB	.014	...	4791
19..	.01	.01	.01	01	....	.004	27	4790
20..	CAB	CAB	CAB	CAB	CAB	.002	...	4790
21..	.01	.01	.01	.01	....	.000	6	4790
22..	.01	01	CAB	CAB	CAB	.000	36	4781
25..	CAB	CAB	CAB	CAB	CAB	.000	....	4778
26..	CAB	CAB	CAB	CAB	CAB	.000	....	4778
27..	CAB	CAB	CAB	CAB	CAB	.000	....	4778
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4778
29..	CAB	CAB	CAB	CAB	CAB	.000	6	4773

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	4773
3..	CAB	CAB	CAB	CAB	CAB	.000	...	4773
4..	CAB	CAB	CAB	CAB	CAB	.000	....	4773
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4773
8..	CAB	CAB	CAB	CAB	CAB	.000	....	4773
9..	CAB	CAB	CAB	CAB	CAB	.000	....	4773
10..	CAB	CAB	CAB	CAB	CAB	.000	....	4773
11..	CAB	CAB	CAB	CAB	CAB	.000	49	4724
12..	CAB	CAB	CAB	CAB	CAB	.000	....	4724

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
SEPTEMBER 1986 9350 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	.49	.51	.49	.51	.50	.676	150	150
7..	....	....	....	.50N	.48	.671	....	150
8..	....	....	.39A	.39A	.36	.671	....	150
9..	....	....	.32A	.32A	.30	.523	....	150
10..	....	.33B	....	.30N	.30	.524	....	150
11..	....	.31B	....	.30N	.33	.545	....	150
14..	....	....	.31A	.31A	.25	.477	....	150
15..	.28	.29	.28	.29	.28	.487	70	217
16..	.22	.24	.22	.24	.22	.374	33	191
17..	.23	.27B	.23	.25	.27	.415	248	347
18..	.27	.28	.27	.28	.26	.431	335	572
21..	.27	.31	.27	.30A	.32	.472	102	501
22..	....	.37B	....	.37B	.43	.570	....	501
23..	.46	.47B	.42	.42	.45	.605	17	517
24..	.52	.56B	.43A	.56B	.59	.705	....	517
25..	.53	.61B	.52A	.61B	.62	.723	167	439
28..	...	....	.54A	.55A	.50	.640	35	439
29..	....	.51B	.48A	.51B	.50	.640	....	439
30..	....	.52B	.47A	.47A	.47	.620	....	439

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.50B	....	.50B	.52	.655	....	439
2..	....	.55B	....	.54B	.50	.660	....	439
5..	.43	.43	.43	.43	.38	.571	10	449
6..	....	.39B	....	.39B	.39	.572	....	449
7..	....	....	....	.39N	.38	.567	....	449
8..	....	....	.36A	.36A	.33	.519	....	449
9..	.42	.46	.40A	.46	.45	.630	22	449
12..	....	.52B	....	.52B	.55	.707	....	449
13..	.50	.58B	.50	.50	.48	.675	48	431
14..	.52	.52	.52	.52	.54	.710	8	423
15..	....	.64B	....	.64B	.66	.782	....	423
16..	....	.67B	....	.67B	.74	.823	....	428
19..	....	.75B	.70A	.75B	.77	.831	5	418
20..	....	....	....	.75A	.68	.789	....	418
21..	.65	.65	.65	.65	.68	.789	2	418
22..	....	....	.66A	.67A	.67	.793	....	418
23..	.63	.63	.63	.63	.61	.766	223	418
26..	Exchange Closed; Memorial Day							
27..	....	....	.57A	.57A	.55	.729	....	418
28..	....	.58B	....	.58B	.62	.775	....	418
29..	....	.65B	....	.64B	.74	.835	....	418
30..	....	....	.71A	.73A	.74	.837	....	418

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	.84B	.73A	.84B	.87	.894	....	418
3..	....	....	.83A	.83A	.78	.865	....	418
4..	....	.89B	.76A	.87B	.88	.893	....	418
5..	....	....	.85A	.85A	.87	.883	....	418
6..	....	....	.86A	.86A	.67	.796	....	418
9..	....	.74B	....	.74B	.78	.851	....	418
10..	....	.80B	....	.80B	.78	.838	....	418
11..	....	....	....	.78N	.78	.836	....	418
12..	....	....	.73A	.73A	.70	.805	....	418
13..	....	....	.57A	.57A	.50	.690	....	418
16..	.49	.49	.47A	.48	.49	.672	125	529
17..	.42	.45	.42	.45	.44	.636	40	569
18..	....	....	.41A	.43A	.42	.631	....	564
19..	.46	.46	.46	.46	.46	.680	25	579
20..	....	....	.40A	.40A	.39	.635	....	579
23..	.40	.40	.39A	.39A	.39	.626	1	579
24..	.33	.34B	.33	.34B	.37	.616	3	582
25..	.33	.33	.32A	.33	.35	.606	6	588
26..	.34	.34	.33A	.33A	.33	.589	2	590
27..	.28	.30	.28	.30	.29	.554	54	611
30..	.27	.27	.27	.27	.27	.530	45	656

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.25	.28	.25	.27A	.27	.530	373	813
2..	.28	.28	.26	.26	.27	.530	107	803
3..	.26	.26	.20	.20	.20	.466	368	909
4..	Exchange Closed; Independence Day							
7..	.19	.21	.19	.20	.21	.485	30	931
8..	.22	.27B	.22	.26	.28	.573	55	962
9..	.29	.29	.21A	.22A	.20	.478	37	988
10..	.20	.23B	.19	.21A	.21	.491	583	1232
11..	.18	.19	.14	.14	.14	.448	630	1516
14..	.14	.15	.12	.12	.12	.417	266	1640
15..	.11	.13	.11	.12	.10	.392	888	2140
16..	.12	.12	.10	.12	.12	.428	375	2066
17..	.13	.13	.12	.12	.12	.426	497	2082
18..	.13	.13	.10	.11	.11	.401	134	2020
21..	.09	.10	.09	.10	.10	.381	218	2156

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9350 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.11	.13	.11	.12	.12	.438	359	2315
23..	.14	.18	.14	.17	.17	.543	398	2256
24..	.15	.19	.15	.18	.18	.563	384	2191
25..	.17	.17	.16	.17	.18	.564	146	2227
28..	.20	.24	.18	.24	.24	.661	173	2272
29..	.21	.22	.18	.18	.18	.579	374	2369
30..	.17	.17	.14	.14	.16	.540	163	2376
31..	.14	.14	.11A	.11A	.10	.425	172	2386

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.10	.12	.09A	.11	.11	.456	101	2412
4..	.11	.11	.09A	.09A	.09	.419	90	2417
5..	.11	.12	.08	.10	.10	.464	123	2429
6..	.10	.11	.09	.09	.09	.463	479	2605
7..	.11	.11	.08	.08	.07	.425	542	2898
8..	.07	.07	.05	.06	.05	.361	504	2929
11..	.05	.05	.04	.05	.05	.317	319	2953
12..	.03	.05	.03	.04	.04	.234	1800	3711
13..	.03	.03	.02	.02	.02	.111	1803	3501
14..	.02	.03	.02	.03	.02	.137	318	3693
15..	.02	.02	.01	.02	.02	.146	488	3772
18..	.02	.02	.02	.02	.02	.114	41	3795
19..	.01	.01	CAB	.01	.01	.054	516	4041
20..	.01	.01	.01	.01	....	.034	81	4019
21..	CAB	CAB	CAB	CAB	CAB	.008	6	4069
22..	CAB	CAB	CAB	CAB	CAB	.011	....	4069
25..	.01	.01	.01	.01	....	.001	41	4107
26..	CAB	CAB	CAB	CAB	CAB	.000	10	4114
27..	CAB	CAB	CAB	CAB	CAB	.000	....	4113
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4113
29..	CAB	CAB	CAB	CAB	CAB	.000	....	4062

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	4062
3..	CAB	CAB	CAB	CAB	CAB	000	....	4062
4..	CAB	CAB	CAB	CAB	CAB	.000	1	4061
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4061
8..	CAB	CAB	CAB	CAB	CAB	.000	....	4061
9..	CAB	CAB	CAB	CAB	CAB	.000	....	4061
10..	CAB	CAB	CAB	CAB	CAB	.000	....	4061
11..	.01	.01	.01	.01	....	.000	6	4059
12..	.01	.01	.01	.01	....	.000	1	4059
15..	CAB	CAB	CAB	CAB	CAB	.000	3	....
16..	....	....	....	....	....	.000	7	....

SEPTEMBER 1986 9375 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.35	.35	.32	.32	.31	.503	17	17
17..	.35	.38	.27A	.37A	.38	.545	43	55
18..	.38	.38	.38	.38	.39	.559	10	45
21..	.43	.43	.43	.43	.44	.600	1	46
22..	....	....	....	.44N	.54	.691	....	46
23..	.58	.60B	.58	.58	.58	.722	1	45
24..	....	.75B	....	.75B	.77	.806	....	45
25..	....	....	....	.77N	.80	.820	....	45
28..	....	....	.72A	.72A	.67	.753	....	45
29..	....	.68B	.61A	.68B	67	.753	....	45
30..	....	.68B	....	.67N	.63	.735	....	45

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.65B	....	.65B	.69	765	....	45
2..	....	....	....	.69N	.68	.770	....	45
5..	....	....	.63A	.63A	.54	.695	....	45
6..	....	.55B	....	.55B	.54	.695	....	45
7..	....	....	....	.54N	.53	.692	....	45
8..	....	....	.48A	.48A	.48	.649	....	45
9..	....	.56B	....	.56B	.62	.748	....	45
12..	....	....	....	.62N	.73	.813	....	45
13..	.68	.78B	.67A	.68	.67	.788	43	43
14..	....	.68B	.64A	.68B	.73	.817	....	43
15..	....	....	....	.73N	.85	.870	....	43
16..	....	....	....	.85N	.94	.899	....	43
19..	....	....	....	.94N	.97	.904	....	43
20..	....	....	....	.97N	.88	.875	....	43
21..	....	....	.87A	.87A	.88	.875	....	43
22..	....	....	.86A	.86A	.88	.878	....	43
23..	.83	.83	.83	.83	.81	.861	28	43
26..	Exchange Closed; Memorial Day							
27..	....	....	.77A	.77A	.74	.835	....	43
28..	....	....	....	.74N	.81	.869	....	43

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9375 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	....	.82B	....	.82B	.94	.910	....	43
30..	....	....	.90A	.94N	.94	.912	....	43

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	1.06B	.92A	1.06B	1.08	.948	....	43
3..	....	....	1.02A	1.02A	1.00	.931	....	43
4..	....	1.10B	.96A	1.10B	1.10	.946	....	43
5..	....	....	1.08A	1.08A	1.09	.939	....	43
6..	....	....	1.07A	1.07A	.87	.882	....	43
9..	....	.99B	....	.99B	1.00	.919	....	43
10..	.98	.99B	.98	.98	.98	.910	5	48
11..	1.00	1.00	.97A	1.00	.97	.908	103	115
12..	....	....	.93A	.93A	.90	.886	....	115
13..	....	....	.75A	.75A	.68	.800	....	115
16..	....	....	.66A	.66A	.66	.787	....	115
17..	....	....	.64A	.64A	.59	.757	....	115
18..	....	....	.57A	.57A	.58	.754	....	115
19..	....	.63B	....	.63B	.64	.796	....	115
20..	....	.65B	.61A	.61A	.56	.760	....	115
23..	....	.57B	....	.57B	.55	.756	....	115
24..	.48	.48	.48	.48	.53	.749	15	115
25..	....	....	.48A	.48A	.52	.741	....	115
26..	....	....	....	.52N	.50	.728	....	115
27..	.43	.43	.43	.43	.46	.699	1	115
30..	....	....	.43A	.43A	.43	.681	....	115

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.43	.39A	.43	.43	.682	10	125
2..	.43	.45B	.42	.42	.42	.684	172	150
3..	.38	.38	.37	.37	.34	.626	10	155
4..	Exchange Closed; Independence Day							
7..	.34	.34	.33A	.34	.35	.649	23	174
8..	.38	.43B	.38	.43B	.44	.730	8	177
9..	....	....	.36A	.36A	.35	.647	....	182
10..	.35	.35	.34A	.35	.37	.661	15	172
11..	....	....	.30A	.30A	.28	.625	....	172
14..	....	....	.27A	.27A	.26	.602	....	172
15..	....	....	.23A	.26N	.23	.582	....	172
16..	.23	.25	.22	.22	.26	.622	30	197
17..	.27	.27	.26	.26	.26	.625	11	198
18..	.27	.27	.23A	.23A	.24	.604	1	196
21..	.21	.21	.21	.21	.23	.592	5	201
22..	.25	.26B	.25	.25	.27	.652	2	201
23..	....	.34B	....	.33B	.35	.748	....	201
24..	....	....	.33A	.35N	.36	.768	....	201
25..	....	....	.35A	.36N	.36	.774	....	201
28..	....	.43	.38A	.43	.45	.849	2	201
29..	.36	.36	.36	.36	.36	.797	3	200
30..	.32	.32	.32	.32	.33	.772	20	200
31..	....	....	.26A	.26A	.24	.681	....	200

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.27B	.20A	.27B	.26	.714	....	200
4..	.27	.27	.27	.27	.24	.695	1	201
5..	....	.26B	....	.24N	.27	.740	....	201
6..	.26	.26	.26	.26	.26	.746	1	200
7..	29	.29	.25A	.25A	.23	.722	30	180
8..	....	....	.20A	.21A	.19	.672	....	180
11..	.16	.17	.16	.17	.17	.644	226	374
12..	.12	.14	.12	.14	.13	.554	4	376
13..	.10	.11	.07	.07	.07	.363	485	419
14..	.09	.10B	.08	.09	.08	.415	309	618
15..	.08	.10	.07	.10	.09	.441	1364	1544
18..	.09	.10	.07	.07	.07	.407	186	1574
19..	.06@.05	.06	.03	.03	.03	.274	1515	1525
20..	.02	.02	.01	.02	.02	.215	1026	2127
21..	.01	.01	.01	.01	....	.095	211	2122
22..	.01	.01	01	.01	.01	.128	10	2136
25..	....	....	....	.01N	.01	.044	....	2135
26..	....	....	....	.01N	....	.019	1	2136
27..	CAB	CAB	CAB	CAB	CAB	.024	....	2136
28..	CAB	CAB	CAB	CAB	CAB	.008	....	2136
29..	CAB	CAB	CAB	CAB	CAB	.001	....	2136

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2136
3..	CAB	CAB	CAB	CAB	CAB	.003	....	2136
4..	CAB	CAB	CAB	CAB	CAB	.002	....	2136
5..	.01	.01	.01	.01	....	.010	100	2127
8..	.01	.01	.01	.01	....	.011	40	2113
9..	CAB	CAB	CAB	CAB	CAB	.006	....	2111

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9375 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	CAB	CAB	CAB	CAB	CAB	.004	....	2111
11..	.01	.01	.01	.01	....	.026	2	2109
12..	.01	.01	.01	.01	....	.011	245	2233
15..	CAB	CAB	CAB	CAB	CAB	.000	1	....

SEPTEMBER 1986 9400 PUTS

IN JULY 1986

14..	.44	.44	.43	.43	.44	.765	7	7
15..	....	....	.43A	.44N	.41	.754	3	10
16..	....	.42B	....	.41N	.45	.789	....	10
17..	....	.46B	...	.46B	.45	.794	....	10
18..	....	....	....	.45N	.42	.782	....	10
21..	....	....	.39A	.39A	.40	.778	....	10
22..	....	....	....	.40N	.46	.825	....	10
23..	....	.53B	....	.53B	.57	.890	....	10
24..	....	....	.56A	.56A	.59	.904	...	10
25..	....	....	.58A	.59N	.59	.910	...	10
28..	....	.66B	....	.65B	.67	.950	....	10
29..	....	....	.59A	.60A	.58	.928	....	10
30..	....	....	...	.58N	.54	.917	....	10
31..	....	....	.51A	.51A	.45	.871	....	10

IN AUGUST

1..	.46	.48B	.39A	.47B	.47	.892	10	10
4..	....	....	....	.47N	.43	.889	....	10
5..	....	.47B	....	.47B	.47	.915	....	10
6..	....	....	....	.47N	.47	.922	....	10
7..	....	.48B	....	.47N	.45	.914	....	10
8..	....	.41	.41	.41	.40	.893	5	15
11..	....	....	.38A	.38A	.37	.887	....	15
12..	.32	.32	.32	.32	.32	.839	1	16
13..	.24	.28B	.23	.23	.21	.698	8	20
14..	....	.24B	....	.23B	.24	.746	....	20
15..	.21	.23	.21	.23	.25	.775	609	599
18..	....	....	.23A	.25N	.23	.767	1	600
19..	.17	.24B	.15	.15	.14	.654	641	1142
20..	.10	.13	.10	.10	.11	.597	197	1330
21..	.06	.06	.05	.05	.04	.413	750	1687
22..	.06	.07	.05	.06	.06	.499	674	2232
25..	.06	.06	.03	.03	.03	326	762	2597
26..	.03	.03	.01	.02	.02	.219	719	2884
27..	.02	.02	.01	.02	.02	.261	312	3048
28..	.02	.03	.01	.01	.02	.159	522	3234
29..	.01	.01	.01	.01	.01	048	67	3022

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	.01	.01	CAB	.01	.01	.046	107	2949
3..	.01	.02	.01	.01	.02	.147	1951	3845
4..	.01	.02	01	02	.02	.130	947	4231
5..	.02	.04	.02	.02	.03	.271	1286	4723
8..	.08	.08	.03	.04	.04	.377	829	4791
9..	.03	.03	.02	.03	.03	.340	994	5044
10..	.02	.02	.01	.02	.02	.329	1238	5651
11..	.04	.07	.03	.07	07	.684	1218	5636
12..	.09@.08	.09	.01	.03	.04	.667	1732	5634
15..	.03	.04	.03	.03	.04	.768	1167	5034
16..	....	....	....	....	...	.765	51	....
17..	....	....	....	...	....	.693	2	....
18..	....	...	....	....	...	.657	....	....

SEPTEMBER 1986 9425 PUTS

IN JULY 1986

11..	.67	70	.67	.70	69	.887	30	30
14..	....	...	...	.69N	.65	.882	....	30
15..	....	...	63A	.63A	.62	.878	...	30
16..	....	...	....	.62N	.67	.902	....	30
17..	....	...	....	.67N	67	.907	...	30
18..	....	.68B	....	.68B	.64	.902	....	30
21..	....	...	.61A	.61A	.62	.903	...	30
22..	....	....	....	.62N	.68	.930	....	30
23..	....	...	....	.68N	.80	.963	....	30
24..	....	...	....	.80N	.82	.970	....	30
25..	....	...	....	.82N	.82	.973	....	30
28..	....	.90B	....	.90B	.92	.988	....	15
29..	....	...	.85A	85A	.83	.981	...	15
30..	....	....	...	83N	.79	.978	....	15
31..	....	....	.71A	.71A	.68	.963	....	15

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1986 9425 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.71B	.63A	.71B	.71	.972	....	15
4..	....	....	.70A	.70A	.68	.973	....	15
5..	....	.71B	....	.71B	.72	.982	....	15
6..	....	....	....	.72N	.72	.985	....	15
7..	....	....	....	.72N	.69	.983	....	15
8..	....	....	....	.69N	.64	.979	....	15
11..	....	....	....	.64N	.61	.980	....	15
12..	....	....	.56A	.56A	.54	.967	....	15
13..	....	....	.44A	.44A	.41	.917	....	15
14..	....	.44B	....	.44B	.45	.938	....	15
15..	....	....	...	.45N	.46	.951	....	15
18..	....	....	....	.46N	.44	.954	....	15
19..	....	....	.37A	.37A	.36	.917	....	15
20..	.33	.34	.31	.32	.32	.899	28	28
21..	.23	.23	.22A	.23	.21	.806	4	32
22..	.25	.26	.25	.26	.26	.870	285	310
25..	.23	.23	.19	.19	.17	.786	26	325
26..	....	....	.15A	.16A	.14	.696	10	330
27..	.14	.16	.14	.16	.16	.755	1	334
28..	.15	.16	.11	.12	.11	.649	457	744
29..	.10	.10	.05	.05	.05	.409	507	1010

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	.05	.06	.03	.06	.06	.474	379	1243
3..	.08	14	.08	.12	.12	.721	487	1330
4..	.08	12	.07	.10B	.12	.701	742	1462
5..	.13	.18	.12A	.16	.18	.859	305	1582
8..	.26	.27B	.21	.21	.22	.949	165	1634
9..	.18	.20	.18	.19	.21	.949	131	1546
10..	.19	.21	.17	.19A	.21	.960	215	1410
11..	.25	.30B	.25	.30B	.30	.998	15	1409
12..	.25	.28	.24	.28	.29	.999	44	1387
15..	.29	.30	.28A	.30	.29	.999	16	1380
16..	....	....	....	....	...	.999	15	....
17..	....	....	....	....	....	.999	....	....
18..	....	....	....	....	....	.998	....	10
19..	....	....	....	....	...	.993	....	....

DECEMBER 1986 9000 PUTS

IN JANUARY 1986

13..	.32	.32	.32	.32	.32	.203	80	80
14..	.30	.30	.29A	.29A	.28	.178	50	120
15..	.24	.24	.24	.24	.25	.155	90	130
16..	.20	.23B	.20	.23B	.23	.154	135	225
17..	....	....	....	.23N	.23	.158	....	225
20..	....	.25B	....	.25B	.25	.172	....	225
21..	.23	.24B	.23	.24B	.24	.158	132	357
22..	.24	.25B	.24	.24	.24	.165	50	407
23..	....	....	.23A	.23A	.22	.145	....	407
24..	.22	.22	.22	.22	.21	.134	26	433
27..	.17	.17	.17	.17	.17	.117	34	467
28..	....	....	.16A	.16A	.15	.103	....	467
29..	....	...	....	.15N	.17	.113	....	467
30..	.14	.14	.13A	.14	.14	.110	20	487
31..	....	....	.13A	.13A	.13	.101	....	487

IN FEBRUARY

3..	....	....	.12A	.12A	.12	.093	....	487
4..	.09	.10B	.09	.10B	.12	.089	50	537
5..	.10	.10	.10	.10	.11	.089	25	562
6..	....	.13B	....	.13B	.12	.094	....	562
7..	....	.13B	.11A	.11A	.11	.116	...	562
10..	....	....	....	.11N	.11	.104	....	562
11..	....	....	.09A	.09A	.09	.098	....	562
12..	.09	.09	.09	.09	.09	.099	50	562
13..	....	....	....	.09N	.09	.095	....	562
14..	....	....	.08A	.09N	.08	.078	...	562
17..	Exchange Closed; President's Day							
18..	.06	06	.06	.06	.08	.069	1	563
19..	....	....	....	.08N	.09	.073	....	563
20..	...	....	.08A	.09N	.09	.074	....	563
21..	.07	.07	07	.07	.07	.065	51	563
24..	.05	.05	.05	.05	.06	.056	125	669
25..	.05	.05	05	.05	.06	.057	75	659
26..	.05	.05	.05	.05	.05	.053	2	657
27..	.05	.05	.05	.05	.05	.038	90	727
28..	.05	.05	.05	.05	.05	.126	60	787

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9000 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.04	.04	.04	.04	.04	.113	....	777
4..	.04	.04	.04	.04	.05	.103	75	802
5..	....	....	....	.05N	.06	.110	....	777
6..	....	....	....	.06N	.06	.067	....	777
7..	.03	.03	.03	.03	.04	.077	....	777
10..	....	....	....	.04N	.04	.056	50	777
11..	....	....	....	.04N	.04	.049	....	777
12..	....	....	....	.04N	.04	.045	....	777
13..	....	....	....	.04N	.04	.039	....	777
14..	....	....	....	.04N	.04	.032	....	777
17..	....	....	....	.04N	.04	.029	....	777
18..	....	....	....	.04N	.04	.025	....	777
19..	.03	.03	.03	.03	.03	.021	1	777
20..	....	....	....	.03N	.03	.016	....	777
21..	....	....	....	.03N	.03	.014	....	777
24..	....	....	....	.03N	.03	.010	....	777
25..	....	....	....	.03N	.03	.009	....	777
26..	.03	.03	.03	.03	.03	.007	50	752
27..	.02	.02	.02	.02	.02	.004	....	752
28..	Exchange Closed; Good Friday							
31..	.02@.01	.02	.01	.01	.01	.002	45	797

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	.01	.002	153	740
2..	....	....	....	.01N	.01	.001	....	737
3..	....	....	....	.01N	.01	.001	....	737
4..	....	....	....	.01N	.01	.001	....	737
7..	....	....	....	.01N	.01	.000	....	737
8..	....	....	....	.01N	.01	.000	....	737
9..	....	....	....	.01N	.01	.000	....	737
10..	....	....	....	.01N	.01	.000	....	737
11..	....	....	....	.01N	.01	.000	....	737
14..	....	....	....	.01N	.01	.000	....	737
15..	....	....	....	.01N	.01	.000	....	737
16..	....	....	....	.01N	.01	.000	....	737
17..	....	....	....	.01N	.01	.000	....	737
18..	....	....	....	.01N	.01	.000	....	737
21..	....	....	....	.01N	.01	.000	....	737
22..	....	....	....	.01N	.01	.000	....	737
23..	....	....	....	.01N	.01	.000	....	737
24..	....	....	....	.01N	.01	.001	....	737
25..	....	....	....	.01N	.01	.001	....	737
28..	....	....	....	.01N	.01	.000	....	737
29..	....	....	....	.01N	.01	.000	....	737
30..	....	....	....	.01N	.01	.000	....	737

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.000	....	737
2..	....	....	....	.01N	.01	.000	....	737
5..	....	....	....	.01N	.01	.000	....	737
6..	....	....	....	.01N	.01	.000	....	737
7..	....	....	....	.01N	.01	.000	....	737
8..	....	....	....	.01N	.01	.000	....	737
9..	....	....	....	.01N	.01	.000	....	737
12..	....	....	....	.01N	.01	.000	....	737
13..	....	....	....	.01N	.01	.000	....	737
14..	....	....	....	.01N	.01	.000	....	737
15..	....	....	....	.01N	.02	.001	....	737
16..	....	....	....	.02N	.03	.001	....	737
19..	....	....	....	.03N	.03	.002	....	737
20..	....	....	....	.03N	.03	.001	....	737
21..	....	....	....	.03N	.03	.001	....	737
22..	....	....	....	.03N	.03	.001	....	737
23..	.03	.03	.03	.03	.03	.000	140	737
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.03N	.03	.000	....	737
28..	....	....	....	.03N	.03	.000	....	737
29..	....	....	....	.03N	.04	.001	....	737
30..	....	....	....	.04N	.04	.001	....	737

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.04N	.05	.002	....	737
3..	.05	.05	.05	.05	.04	.001	3	734
4..	....	....	....	.04N	.05	.003	....	734
5..	....	....	....	.05N	.05	.003	....	734
6..	....	....	....	.05N	.04	.001	....	734
9..	....	....	....	.04N	.04	.003	....	734
10..	....	....	....	.04N	.04	.003	....	734
11..	....	....	....	.04N	.04	.003	....	734
12..	....	....	....	.04N	.04	.002	....	734
13..	....	....	....	.04N	.03	.001	....	734
16..	....	....	....	.03N	.03	.001	....	734
17..	....	....	....	.03N	.03	.000	....	734

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9000 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	....	....	....	.03N	.03	.000	....	734
19..	....	....	....	.03N	.03	.000	....	734
20..	....	....	....	.03N	.02	.000	....	734
23..	....	....	....	.02N	.02	.000	....	734
24..	....	....	....	.02N	.02	.000	....	734
25..	....	....	....	.02N	.02	.000	....	734
26..	....	....	....	.02N	.02	.000	....	734
27..	....	....	....	.02N	.01	.000	....	734
30..	....	....	....	.01N	.01	.000	....	734

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.000	....	734
2..	....	....	....	.01N	.01	.000	...	734
3..	....	....	....	.01N	.01	.000	....	734
4..	Exchange Closed; Independence Day							
7..	....	....	....	.01N	.01	.000	....	734
8..	....	....	....	.01N	.01	.000	....	734
9..	....	....	....	.01N	.01	.000	....	734
10..	....	....	....	.01N	.01	.000	....	734
11..	....	....	....	.01N	....	.000	....	734
14..	CAB	CAB	CAB	CAB	CAB	.000	....	734
15..	CAB	CAB	CAB	CAB	CAB	.000	....	734
16..	CAB	CAB	CAB	CAB	CAB	.000	....	734
17..	CAB	CAB	CAB	CAB	CAB	.000	....	734
18..	CAB	CAB	CAB	CAB	CAB	.000	....	734
21..	CAB	CAB	CAB	CAB	CAB	.000	....	734
22..	CAB	CAB	CAB	CAB	CAB	.000	....	734
23..	CAB	CAB	CAB	CAB	CAB	.000	....	734
24..	CAB	CAB	CAB	CAB	CAB	.000	....	734
25..	CAB	CAB	CAB	CAB	CAB	.000	....	734
28..	CAB	CAB	CAB	CAB	CAB	.000	....	734
29..	CAB	CAB	CAB	CAB	CAB	.000	....	734
30..	CAB	CAB	CAB	CAB	CAB	.000	....	734
31..	CAB	CAB	CAB	CAB	CAB	.000	....	734

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	734
4..	CAB	CAB	CAB	CAB	CAB	.000	....	734
5..	CAB	CAB	CAB	CAB	CAB	.000	....	734
6..	CAB	CAB	CAB	CAB	CAB	.000	....	734
7..	CAB	CAB	CAB	CAB	CAB	.000	....	734
8..	CAB	CAB	CAB	CAB	CAB	.000	....	734
11..	CAB	CAB	CAB	CAB	CAB	.000	....	734
12..	CAB	CAB	CAB	CAB	CAB	.000	....	734
13..	CAB	CAB	CAB	CAB	CAB	.000	....	734
14..	CAB	CAB	CAB	CAB	CAB	.000	....	734
15..	CAB	CAB	CAB	CAB	CAB	.000	....	734
18..	CAB	CAB	CAB	CAB	CAB	.000	....	734
19..	CAB	CAB	CAB	CAB	CAB	.000	....	734
20..	CAB	CAB	CAB	CAB	CAB	.000	....	734
21..	CAB	CAB	CAB	CAB	CAB	.000	....	734
22..	CAB	CAB	CAB	CAB	CAB	.000	....	734
25..	CAB	CAB	CAB	CAB	CAB	.000	....	734
26..	CAB	CAB	CAB	CAB	CAB	.000	....	734
27..	CAB	CAB	CAB	CAB	CAB	.000	....	734
28..	CAB	CAB	CAB	CAB	CAB	.000	....	734
29..	CAB	CAB	CAB	CAB	CAB	.000	....	734

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	734
3..	CAB	CAB	CAB	CAB	CAB	.000	....	734
4..	CAB	CAB	CAB	CAB	CAB	.000	....	734
5..	CAB	CAB	CAB	CAB	CAB	.000	....	734
8..	CAB	CAB	CAB	CAB	CAB	.000	....	734
9..	CAB	CAB	CAB	CAB	CAB	.000	....	734
10..	CAB	CAB	CAB	CAB	CAB	.000	....	734
11..	CAB	CAB	CAB	CAB	CAB	.000	....	734
12..	CAB	CAB	CAB	CAB	CAB	.000	....	734
15..	CAB	CAB	CAB	CAB	CAB	.000	....	734
16..	CAB	CAB	CAB	CAB	CAB	.000	....	734
17..	CAB	CAB	CAB	CAB	CAB	.000	....	734
18..	CAB	CAB	CAB	CAB	CAB	.000	....	734
19..	CAB	CAB	CAB	CAB	CAB	.000	....	734
22..	CAB	CAB	CAB	CAB	CAB	.000	....	734
23..	CAB	CAB	CAB	CAB	CAB	.000	....	734
24..	CAB	CAB	CAB	CAB	CAB	.000	....	734
25..	CAB	CAB	CAB	CAB	CAB	.000	....	734
26..	CAB	CAB	CAB	CAB	CAB	.000	....	734
29..	CAB	CAB	CAB	CAB	CAB	.000	....	734
30..	CAB	CAB	CAB	CAB	CAB	.000	....	734

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9000 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	734
2..	CAB	CAB	CAB	CAB	CAB	.000	....	734
3..	CAB	CAB	CAB	CAB	CAB	.000	....	734
6..	CAB	CAB	CAB	CAB	CAB	.000	....	734
7..	CAB	CAB	CAB	CAB	CAB	.000	....	734
8..	CAB	CAB	CAB	CAB	CAB	.000	....	734
9..	CAB	CAB	CAB	CAB	CAB	.000	..	734
10..	CAB	CAB	CAB	CAB	CAB	.000	....	734
13..	CAB	CAB	CAB	CAB	CAB	.000	....	734
14..	CAB	CAB	CAB	CAB	CAB	.000	....	734
15..	CAB	CAB	CAB	CAB	CAB	.000	....	734
16..	CAB	CAB	CAB	CAB	CAB	.000	....	734
17..	CAB	CAB	CAB	CAB	CAB	.000	....	734
20..	CAB	CAB	CAB	CAB	CAB	.000	....	734
21..	CAB	CAB	CAB	CAB	CAB	.000	....	734
22..	CAB	CAB	CAB	CAB	CAB	.000	....	734
23..	CAB	CAB	CAB	CAB	CAB	.000	....	734
24..	CAB	CAB	CAB	CAB	CAB	.000	....	734
27..	CAB	CAB	CAB	CAB	CAB	.000	....	734
28..	CAB	CAB	CAB	CAB	CAB	.000	....	734
29..	CAB	CAB	CAB	CAB	CAB	.000	....	734
30..	CAB	CAB	CAB	CAB	CAB	.000	....	734
31..	CAB	CAB	CAB	CAB	CAB	.000	....	734

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	734
4..	CAB	CAB	CAB	CAB	CAB	.000	....	734
5..	CAB	CAB	CAB	CAB	CAB	.000	....	734
6..	CAB	CAB	CAB	CAB	CAB	.000	....	734
7..	CAB	CAB	CAB	CAB	CAB	.000	....	734
10..	CAB	CAB	CAB	CAB	CAB	.000	....	734
11..	CAB	CAB	CAB	CAB	CAB	.000	....	734
12..	CAB	CAB	CAB	CAB	CAB	.000	....	734
13..	CAB	CAB	CAB	CAB	CAB	.000	....	734
14..	CAB	CAB	CAB	CAB	CAB	.000	....	734
17..	CAB	CAB	CAB	CAB	CAB	.000	....	734
18..	CAB	CAB	CAB	CAB	CAB	.000	....	734
19..	CAB	CAB	CAB	CAB	CAB	.000	....	734
20..	CAB	CAB	CAB	CAB	CAB	.000	....	734
21..	CAB	CAB	CAB	CAB	CAB	.000	....	734
24..	CAB	CAB	CAB	CAB	CAB	.000	....	734
25..	CAB	CAB	CAB	CAB	CAB	.000	....	734
26..	CAB	CAB	CAB	CAB	CAB	.000	....	734
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	734

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	734
2..	CAB	CAB	CAB	CAB	CAB	.000	....	734
3..	CAB	CAB	CAB	CAB	CAB	.000	....	734
4..	CAB	CAB	CAB	CAB	CAB	.000	....	734
5..	CAB	CAB	CAB	CAB	CAB	.000	....	734
8..	CAB	CAB	CAB	CAB	CAB	.000	....	734
9..	CAB	CAB	CAB	CAB	CAB	.000	....	734
10..	CAB	CAB	CAB	CAB	CAB	.000	....	734
11..	CAB	CAB	CAB	CAB	CAB	.000	....	734
12..	CAB	CAB	CAB	CAB	CAB	.000	....	734

DECEMBER 1986 9050 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	...	.26B	....	.25N	.27	.200	....	90
3..	....	....	....	.27N	.27	.208	....	90
6..	....	....	....	.27N	.28	.209	....	90
7..	.23	.23	.23	.23	.23	.180	100	190
8..	....	.26B	....	.26B	.30	.228	....	190
9..	.31	.37B	.31	.35B	.36	.256	20	210
10..	....	....	....	.36N	.41	.284	....	210
13..	.45	.45	.44A	.44A	.47	.328	50	260
14..	.44@.43	.45	.43	.43A	.42	.296	210	460
15..	.39	.39	.35	.36	.37	.264	190	470
16..	.31	.35B	.31	.34B	.35	.264	120	470
17..	....	....	.34A	.35N	.36	.269	....	470
20..	.36	.37B	.36	.37B	.38	.289	50	520
21..	.35	.35	.35	.35	.36	.270	110	485
22..	.37	.37	.35A	.37	.37	.280	25	470
23..	....	....	.35A	.35A	.33	.252	....	470
24..	.34	.34	.34	.34	.31	.237	19	489
27..	.26	.26	.26	.26	.27	.213	16	504
28..	....	....	.25A	.25A	.24	.193	....	492
29..	....	....	....	.24N	.26	.208	....	492
30..	....	....	.23A	.25A	.23	.203	....	492

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9050 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	.20	.20	.20	.20	.21	.190	10	502

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.20A	.20A	.20	.178	....	502
4..	....	....	.18A	.18A	.19	.172	....	502
5..	....	....	.18A	.18A	.18	.172	....	502
6..	....	.19B	....	.19B	.20	.179	....	502
7..	....	....	....	.20N	.20	.213	....	502
10..	....	....	.18A	.18A	.18	.197	....	502
11..	....	....	.16A	.17A	.16	.188	....	502
12..	.17	.17	.17	.17	.16	.189	2	504
13..	....	....	....	.16N	.15	.183	....	502
14..	....	....	....	.15N	.13	.156	....	502
17..	Exchange Closed; President's Day							
18..	....	....	....	.13N	.13	.141	....	502
19..	.14	.14	.14	.14	.14	.148	100	487
20..	....	....	....	.14N	.14	.150	....	487
21..	.10	.10	.09A	.10	.10	.135	5	492
24..	....	....	....	.10N	.09	.120	....	492
25..	.08	.08	.08	.08	.09	.121	1	491
26..	.09	.09	.09	.09	.09	.115	102	585
27..	....	....	.08A	.08A	.07	.087	20	605
28..	....	....	....	.07N	.08	.189	....	605

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.08N	.08	.171	....	605
4..	.07	.07	.07	.07	.07	.158	43	562
5..	....	....	....	.07N	.09	.170	....	562
6..	....	....	....	.09N	.09	.141	....	562
7..	.07	.07	.07	.07	.07	.129	50	562
10..	....	....	.05A	.07N	.06	.101	....	562
11..	....	....	....	.06N	.06	.092	....	562
12..	....	....	....	.06N	.06	.087	....	562
13..	....	....	....	.06N	.06	.078	...	562
14..	....	....	....	.06N	.06	.069	....	562
17..	....	....	....	.06N	.06	.065	....	562
18..	....	....	....	.06N	.06	.059	....	562
19..	.05	.05	.04	.04	.04	.052	3	565
20..	.04	.04	.04	.04	.04	.043	25	565
21..	....	....	....	.04N	.04	.038	....	565
24..	....	....	....	.04N	.04	.029	....	565
25..	....	....	....	.04N	.04	.028	....	565
26..	.04	.04	.04	.04	.04	.024	10	565
27..	.03	.03	.03	.03	.03	.014	270	395
28..	Exchange Closed; Good Friday							
31..	....	....	....	.03N	.02	.010	....	370

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.009	....	370
2..	....	....	....	.02N	.02	007	....	370
3..	....	....	....	.02N	.02	.008	....	370
4..	....	....	....	.02N	.02	.005	....	370
7..	....	....	....	.02N	.02	.004	....	370
8..	....	....	....	.02N	.01	.004	....	370
9..	.01	.01	.01	.01	.01	.001	25	370
10..	....	....	....	.01N	.01	.001	25	370
11..	....	....	....	.01N	.01	.001	....	370
14..	....	....	....	.01N	.01	.000	....	370
15..	....	....	....	.01N	.01	.000	...	370
16..	....	....	....	.01N	.01	.000	....	370
17..	....	....	....	.01N	.01	.000	....	370
18..	....	....	....	.01N	.01	.000	....	370
21..	....	....	....	.01N	.01	.001	....	370
22..	....	....	....	.01N	.01	.002	....	370
23..	.01	.01	.01	.01	.01	.003	10	370
24..	.01	.01	.01	.01	.01	.005	....	370
25..	....	....	....	.01N	.02	.006	20	370
28..	....	....	....	.02N	.02	.003	....	370
29..	....	....	....	.02N	.02	.003	....	370
30..	....	....	....	.02N	.02	.003	....	370

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.004	....	370
2..	....	....	....	.02N	.02	.004	....	370
5..	....	....	....	.02N	.02	.002	....	370
6..	....	....	....	.02N	.02	.002	....	370
7..	....	....	....	.02N	.02	.002	....	370
8..	....	....	....	.02N	.02	.001	....	370
9..	....	....	....	.02N	.02	.003	....	370
12..	....	....	....	.02N	.02	.003	....	370
13..	....	....	....	.02N	.02	.002	....	370
14..	....	....	....	.02N	.03	.003	....	370

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9050 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	....	....	....	.03N	.04	.005	....	370
16..	....	....	....	.04N	.05	.009	....	370
19..	....	....	....	.05N	.05	.010	....	370
20..	....	....	....	.05N	.05	.008	....	370
21..	....	....	....	.05N	.05	.007	....	370
22..	....	....	....	.05N	.05	.006	....	370
23..	.05	.05	.05	.05	.05	.005	223	370
26..	Exchange Closed; Memorial Day							
27..	....	....	.04A	.04A	.04	.003	....	370
28..	....	....	....	.04N	.04	.005	....	370
29..	....	....	....	.04N	.05	.007	....	370
30..	....	....	....	.05N	.05	.007	....	370

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.05N	.06	.013	....	370
3..	.06	.06	.06	.06	.05	.009	1	370
4..	....	....	....	.05N	.06	.015	....	370
5..	....	....	....	.06N	.06	.015	....	370
6..	....	....	....	.06N	.05	.008	....	370
9..	....	....	....	.05N	.06	.013	....	370
10..	....	....	....	.06N	.06	.013	....	370
11..	....	....	....	.06N	.06	.013	....	370
12..	....	....	....	.06N	.06	.012	....	370
13..	....	....	....	.06N	.04	.005	....	370
16..	....	....	....	.04N	.04	.005	....	370
17..	....	....	.03A	.03A	.04	.004	....	370
18..	....	....	....	.04N	.04	.003	....	370
19..	....	....	....	.04N	.04	.004	....	370
20..	....	....	...	.04N	.03	.003	....	370
23..	....	....	....	.03N	.03	.002	....	370
24..	....	....	....	.03N	.03	.002	....	370
25..	....	....	.02A	.02A	03	.001	....	370
26..	....	....	....	.03N	.03	.001	....	370
27..	....	....	....	.03N	.02	.001	....	370
30..	....	....	....	.02N	.02	.000	....	370

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.000	....	370
2..	....	....	....	.02N	.02	.000	....	370
3..	....	....	....	.02N	.02	.000	....	370
4..	Exchange Closed; Independence Day							
7..	....	....	....	.02N	.02	.000	....	370
8..	.02	.02	.02	.02	02	.000	10	377
9..	....	....	....	.02N	.02	.000	....	377
10..	....	....	....	.02N	.02	.000	....	377
11..	.01	.01	.01	.01	01	.000	20	388
14..	....	....	....	.01N	.01	.000	....	388
15..	.01	.01	.01	.01	.01	.000	228	518
16..	....	....	...	.01N	.01	.000	....	518
17..	....	....	....	.01N	.01	.000	....	518
18..	....	....	....	.01N	.01	.000	....	518
21..	....	....	....	.01N	.01	.000	....	518
22..	....	....	....	.01N	.01	.000	....	518
23..	....	....	....	.01N	.01	.000	....	518
24..	....	....	....	.01N	.01	.000	....	518
25..	....	....	....	.01N	.01	.000	....	518
28..	....	....	....	.01N	.01	.000	....	518
29..	....	....	....	.01N	.01	.000	....	518
30..	....	....	....	.01N	.01	.000	....	518
31..	....	....	....	.01N	.01	.000	....	518

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.000	....	518
4..	....	....	....	.01N	....	.000	....	518
5..	CAB	CAB	CAB	CAB	CAB	.000	....	518
6..	CAB	CAB	CAB	CAB	CAB	.000	....	518
7..	CAB	CAB	CAB	CAB	CAB	.000	....	518
8..	CAB	CAB	CAB	CAB	CAB	.000	....	518
11..	CAB	CAB	CAB	CAB	CAB	.000	....	518
12..	CAB	CAB	CAB	CAB	CAB	.000	....	518
13..	CAB	CAB	CAB	CAB	CAB	.000	....	518
14..	CAB	CAB	CAB	CAB	CAB	.000	....	518
15..	CAB	CAB	CAB	CAB	CAB	.000	....	518
18..	CAB	CAB	CAB	CAB	CAB	.000	....	518
19..	CAB	CAB	CAB	CAB	CAB	.000	...	518
20..	CAB	CAB	CAB	CAB	CAB	.000	....	518
21..	CAB	CAB	CAB	CAB	CAB	.000	....	518
22..	CAB	CAB	CAB	CAB	CAB	.000	....	518
25..	CAB	CAB	CAB	CAB	CAB	.000	....	518
26..	CAB	CAB	CAB	CAB	CAB	.000	....	518
27..	CAB	CAB	CAB	CAB	CAB	.000	....	518
28..	CAB	CAB	CAB	CAB	CAB	.000	....	518
29..	CAB	CAB	CAB	CAB	CAB	.000	....	518

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9050 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	518
3..	CAB	CAB	CAB	CAB	CAB	.000	....	518
4..	CAB	CAB	CAB	CAB	CAB	.000	....	518
5..	CAB	CAB	CAB	CAB	CAB	.000	....	518
8..	CAB	CAB	CAB	CAB	CAB	.000	....	518
9..	CAB	CAB	CAB	CAB	CAB	.000	...	518
10..	CAB	CAB	CAB	CAB	CAB	.000	....	518
11..	CAB	CAB	CAB	CAB	CAB	.000	....	518
12..	CAB	CAB	CAB	CAB	CAB	.000	....	518
15..	CAB	CAB	CAB	CAB	CAB	.000	....	518
16..	CAB	CAB	CAB	CAB	CAB	.000	....	518
17..	CAB	CAB	CAB	CAB	CAB	.000	....	518
18..	CAB	CAB	CAB	CAB	CAB	.000	....	518
19..	CAB	CAB	CAB	CAB	CAB	.000	....	518
22..	CAB	CAB	CAB	CAB	CAB	.000	....	518
23..	CAB	CAB	CAB	CAB	CAB	.000	....	518
24..	CAB	CAB	CAB	CAB	CAB	.000	...	518
25..	CAB	CAB	CAB	CAB	CAB	.000	...	518
26..	CAB	CAB	CAB	CAB	CAB	.000	...	518
29..	CAB	CAB	CAB	CAB	CAB	.000	....	518
30..	CAB	CAB	CAB	CAB	CAB	.000	....	518

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	528
2..	CAB	CAB	CAB	CAB	CAB	.000	....	528
3..	CAB	CAB	CAB	CAB	CAB	.000	....	518
6..	CAB	CAB	CAB	CAB	CAB	.000	....	538
7..	CAB	CAB	CAB	CAB	CAB	.000	....	518
8..	CAB	CAB	CAB	CAB	CAB	.000	....	518
9..	CAB	CAB	CAB	CAB	CAB	.000	....	518
10..	CAB	CAB	CAB	CAB	CAB	.000	....	518
13..	CAB	CAB	CAB	CAB	CAB	.000	....	518
14..	CAB	CAB	CAB	CAB	CAB	.000	....	518
15..	CAB	CAB	CAB	CAB	CAB	.000	....	518
16..	CAB	CAB	CAB	CAB	CAB	.000	....	518
17..	CAB	CAB	CAB	CAB	CAB	.000	...	518
20..	CAB	CAB	CAB	CAB	CAB	.000	....	518
21..	CAB	CAB	CAB	CAB	CAB	.000	....	518
22..	CAB	CAB	CAB	CAB	CAB	.000	....	518
23..	CAB	CAB	CAB	CAB	CAB	.000	....	518
24..	CAB	CAB	CAB	CAB	CAB	.000	....	518
27..	CAB	CAB	CAB	CAB	CAB	.000	....	518
28..	CAB	CAB	CAB	CAB	CAB	.000	....	518
29..	CAB	CAB	CAB	CAB	CAB	.000	....	518
30..	CAB	CAB	CAB	CAB	CAB	.000	...	518
31..	CAB	CAB	CAB	CAB	CAB	.000	....	518

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	518
4..	CAB	CAB	CAB	CAB	CAB	.000	....	518
5..	CAB	CAB	CAB	CAB	CAB	.000	....	518
6..	CAB	CAB	CAB	CAB	CAB	.000	....	518
7..	CAB	CAB	CAB	CAB	CAB	.000	....	518
10..	CAB	CAB	CAB	CAB	CAB	.000	....	518
11..	CAB	CAB	CAB	CAB	CAB	.000	....	518
12..	CAB	CAB	CAB	CAB	CAB	.000	....	518
13..	CAB	CAB	CAB	CAB	CAB	.000	....	518
14..	CAB	CAB	CAB	CAB	CAB	.000	....	518
17..	CAB	CAB	CAB	CAB	CAB	.000	....	518
18..	CAB	CAB	CAB	CAB	CAB	.000	....	518
19..	CAB	CAB	CAB	CAB	CAB	.000	....	518
20..	CAB	CAB	CAB	CAB	CAB	.000	....	518
21..	CAB	CAB	CAB	CAB	CAB	.000	....	518
24..	CAB	CAB	CAB	CAB	CAB	.000	....	518
25..	CAB	CAB	CAB	CAB	CAB	.000	....	518
26..	CAB	CAB	CAB	CAB	CAB	.000	....	518
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	...	518

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	518
2..	CAB	CAB	CAB	CAB	CAB	.000	....	518
3..	CAB	CAB	CAB	CAB	CAB	.000	....	518
4..	CAB	CAB	CAB	CAB	CAB	.000	....	518
5..	CAB	CAB	CAB	CAB	CAB	.000	....	518
8..	CAB	CAB	CAB	CAB	CAB	.000	....	518
9..	CAB	CAB	CAB	CAB	CAB	.000	....	518
10..	CAB	CAB	CAB	CAB	CAB	.000	....	518
11..	CAB	CAB	CAB	CAB	CAB	.000	....	518
12..	CAB	CAB	CAB	CAB	CAB	.000	....	518

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9100 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	.39B	....	.37N	.40	.321	....	50
3..	.42	.42	.42	.42	.41	.331	10	56
6..	.40	.40	.40	.40	.40	.333	75	129
7..	.34	.34	.34	.34	.34	.296	50	179
8..	....	.41B	....	.41B	.42	.358	....	179
9..	....	.51B	....	.51B	.52	.392	....	179
10..	.47	.50B	.47	.50B	.57	.424	50	229
13..	.64	.64	.64	.64	.64	.475	125	208
14..	.63	.63	.63	.63	.58	.439	100	228
15..	.52	.55	.52	.52	.52	.403	107	197
16..	....	....	.47A	.52N	.51	.403	15	212
17..	.50	.51	.50	.51	.52	.409	70	222
20..	....	.55B	....	.53B	.55	.432	10	190
21..	....	....	.51A	.51A	.51	.411	....	190
22..	....	....	....	.51N	.53	.423	....	190
23..	....	....	....	.53N	.47	.390	....	190
24..	....	....	....	.47N	.45	.372	....	190
27..	.40	.40	.38	.38	.39	.343	110	300
28..	....	....	.36A	.36A	.36	.317	....	300
29..	.32	.33	.31	.33	.38	.337	125	425
30..	.33	.33	.33	.33	.33	.331	50	475
31..	....	....	.31A	.33N	.33	.314	10	475

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.31	.31	.31	.31	.31	.299	50	475
4..	.27	.27	.25	.25	.30	.291	60	535
5..	....	....	.28A	.30N	.29	.291	....	535
6..	....	.31B	....	.31B	.31	.301	....	535
7..	....	....	....	.31N	.32	.346	....	535
10..	....	....	.30A	.30A	.29	.325	....	535
11..	....	....	.28A	.28A	.28	.313	....	535
12..	....	....	....	.28N	.28	.316	....	535
13..	....	....	....	.28N	.29	.307	....	535
14..	....	....	.27A	.27A	.23	.272	....	535
17..	Exchange Closed; President's Day							
18..	.21	.21	.21	.21	.22	.252	5	535
19..	.24	.24	.24	.24	.23	.262	50	560
20..	....	....	....	.23N	.23	.264	....	560
21..	....	....	.19A	.19A	.18	.243	....	560
24..	....	....	....	.18N	.16	.223	....	560
25..	.16	.16	.16	.16	.17	.225	1	560
26..	.17	.17	.16	.16	.16	.215	63	606
27..	.13	.13	.12	.12	.12	.172	100	570
28..	.12	.12	.11	.11	.13	.267	145	557

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.13	.13	.13	.13	.12	.245	20	585
4..	....	....	....	.12N	.12	.229	....	585
5..	....	.13B	....	.13B	.15	.248	....	585
6..	....	....	.13A	.14A	.13	.215	....	585
7..	....	....	....	.13N	.08	.202	....	585
10..	....	....	....	.08N	.08	.167	....	585
11..	....	....	.07A	.07A	.08	.156	....	585
12..	....	....	....	.08N	.08	.152	....	585
13..	....	....	....	.08N	.08	.142	....	585
14..	....	....	....	.08N	.08	.131	....	585
17..	....	....	....	.08N	.08	.127	....	585
18..	....	....	....	.08N	.08	.119	....	585
19..	....	....	....	.08N	.08	.111	....	585
20..	.08	.08	.08	.08	.07	.096	5	585
21..	.06	.06	.05	.06	.07	.089	60	645
24..	.05	.05	.05	.05	.06	.073	18	660
25..	....	....	....	.06N	.06	.072	....	660
26..	....	....	....	.06N	.06	.063	....	660
27..	....	....	.05A	.05A	.05	.043	....	660
28..	Exchange Closed; Good Friday							
31..	....	....	....	.05N	.04	.033	....	660

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.04	.04	.03	.03	.04	.030	35	660
2..	.04	.04	.04	.04	.04	.026	15	667
3..	.04	.04	.04	.04	.04	.028	3	670
4..	.05	.05	.05	.05	.04	.021	25	670
7..	....	....	....	.04N	.04	.018	....	670
8..	....	....	....	.04N	.03	.018	....	670
9..	....	....	....	.03N	.03	.007	....	670
10..	.02	.02	.02	.02	.03	.006	60	660
11..	....	....	....	.03N	.03	.007	....	660
14..	.02	.02	.02	.02	.02	.004	20	660
15..	....	....	....	.02N	.02	.005	....	660
16..	.01	.01	.01	.01	.02	.002	100	760
17..	....	....	....	.02N	.02	.004	....	760
18..	....	....	....	.02N	.03	.004	....	760

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9100 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	....	.03N	.03	.006	....	760
22..	....	....	....	.03N	.04	.010	....	760
23..	....	....	....	.04N	.04	.013	....	760
24..	.05	.05	.02A	.03A	.05	.021	25	785
25..	....	....	....	.05N	.05	.024	....	785
28..	.05	.05	.05	.05	.04	.015	....	785
29..	....	....	....	.04N	.05	.015	2	785
30..	.03@.04	.04	.03	.04	.05	.014	105	783

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.05N	.05	.017	....	785
2..	.04	.04	.03	.04B	.05	.016	26	769
5..	.03	.03	.03	.03	.03	.010	50	819
6..	.03	.03	.03	.03	.03	.010	10	829
7..	....	....	....	.03N	.03	.010	....	829
8..	....	....	....	.03N	.03	.008	....	829
9..	....	....	....	.03N	.04	.013	....	829
12..	.05	.05	.05	.05	.06	.017	3	829
13..	....	....	....	.06N	.06	.013	....	829
14..	....	....	....	.06N	.06	.016	....	829
15..	....	....	....	.06N	.07	.024	....	829
16..	....	....	....	.07N	.09	.034	....	829
19..	....	....	....	.09N	.09	.038	....	829
20..	....	....	....	.09N	.09	.031	....	829
21..	....	....	....	.09N	.09	.029	....	829
22..	....	....	....	.09N	.09	.027	....	829
23..	....	....	....	.09N	.09	.022	....	829
26..	Exchange Closed; Memorial Day							
27..	.08	.08	.08	.08	.08	.015	443	1272
28..	.07	.07	.07	.07	.09	.021	10	839
29..	....	....	....	.09N	.09	.030	....	839
30..	....	....	....	.09N	.09	.030	....	839

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.09N	.11	.048	....	839
3..	....	....	.09A	.10A	.09	.037	....	839
4..	.12	.12	.12	.12	.12	.053	2	839
5..	....	....	....	.12N	.11	.054	....	839
6..	....	....	....	.11N	.09	.030	....	839
9..	....	....	....	.09N	.11	.046	....	839
10..	....	....	....	.11N	.11	.045	....	839
11..	....	....	....	.11N	.11	.045	....	839
12..	....	....	.07A	.09A	.10	.040	....	839
13..	....	....	....	.10N	.07	.021	....	839
16..	....	....	.06A	.06A	.07	.019	....	839
17..	....	....	....	.07N	.06	.017	....	839
18..	....	....	....	.06N	.06	.015	....	839
19..	....	....	....	.06N	.06	.018	....	839
20..	....	....	....	.06N	.05	.014	....	839
23..	....	....	....	.05N	.05	.012	....	839
24..	....	....	....	.05N	.04	.010	....	839
25..	.03	.03	.03	.03	.04	.008	175	964
26..	....	....	....	.04N	.04	.008	....	964
27..	....	....	....	.04N	.03	.006	....	964
30..	....	....	....	.03N	.03	.005	....	964

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.03N	.03	.005	....	964
2..	....	....	....	.03N	.03	.005	....	964
3..	....	....	....	.03N	.03	.003	....	964
4..	Exchange Closed; Independence Day							
7..	....	....	....	.03N	.03	.002	....	964
8..	....	....	....	.03N	.03	.004	....	964
9..	....	....	....	.03N	.03	.002	....	964
10..	....	....	....	.03N	.03	.002	....	964
11..	....	....	....	.03N	.01	.001	....	964
14..	....	....	....	.01N	.01	.001	....	964
15..	....	....	....	.01N	.01	.000	....	964
16..	....	....	....	.01N	.01	.000	....	964
17..	....	....	....	.01N	.01	.000	....	964
18..	....	....	....	.01N	.01	.000	....	964
21..	....	....	....	.01N	.01	.000	....	964
22..	....	....	....	.01N	.01	.000	....	964
23..	....	....	....	.01N	.01	.000	....	964
24..	....	....	....	.01N	.01	.000	....	964
25..	....	....	....	.01N	.01	.000	....	964
28..	....	....	....	.01N	.01	.000	....	964
29..	....	....	....	.01N	.01	.000	....	964
30..	....	....	....	.01N	.01	.000	....	964
31..	....	....	....	.01N	.01	.000	....	964

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9100 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	....	....	....	.01N	.01	.000	....	964
4 ..	....	....	....	.01N	.01	.000	....	964
5 ..	....	....	....	.01N	.01	.000	....	964
6 ..	....	....	....	.01N	.01	.000	....	964
7 ..	....	....	....	.01N	....	.000	....	964
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; Labor Day							
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	1014
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
15 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
16 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
22 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
23 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
27 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
29 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
30 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
31 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
6 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
7 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
13 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
14 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9100 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
18 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
19 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
20 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
21 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
24 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
25 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
26 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
27 ..	Exchange Closed; Thanksgiving Day							
28 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
2 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
3 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
4 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
5 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
8 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
9 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
10 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
11 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964
12 ..	CAB	CAB	CAB	CAB	CAB	.000	....	964

DECEMBER 1986 9150 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	....	....	....	.56N	.59	.464	....	100
3 ..	....	....	....	.59N	.60	.476	....	100
6 ..	....	....	....	.60N	.60	.479	....	100
7 ..	....	....	.57A	.57A	.52	.437	....	100
8 ..	.61	.62B	.57	.62B	.62	.506	121	171
9 ..	.67	.68	.67	.68	.72	.542	65	54
10 ..	....	.76B	....	.76B	.79	.575	10	56
13 ..	.83	.83	.83	.83	.88	.625	25	31
14 ..	....	....	.86A	.86A	.80	.590	....	31
15 ..	....	....	.76A	.76A	.73	.554	....	31
16 ..	....	....	.67A	.73N	.72	.554	....	31
17 ..	.69	.69	.67A	.69	.73	.560	10	41
20 ..	....	.78B	....	.76B	.75	.585	....	41
21 ..	....	....	....	.75N	.72	.564	....	41
22 ..	....	....	....	.72N	.74	.576	....	41
23 ..	....	....	.72A	.72A	.67	.543	....	41
24 ..	....	.68B	....	.68B	.64	.524	....	41
27 ..	....	....	.60A	.60A	.59	.494	....	41
28 ..	....	....	.58A	.58A	.54	.466	....	41
29 ..	....	....	.51A	.54N	.57	.487	....	41
30 ..	....	....	.52A	.52A	.53	.481	....	41
31 ..	....	....	.50A	.50A	.51	.463	....	41

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	....	....	.48A	.48A	.48	.447	....	41
4 ..	.43	.45B	.43	.45B	.47	.437	10	51
5 ..	.44	.45B	.43A	.45B	.46	.437	22	63
6 ..	.45	.48B	.45	.48B	.49	.450	130	129
7 ..	.53	.53	.53	.53	.51	.500	10	139
10 ..	.48	.50B	.47	.47	.47	.478	31	130
11 ..	.43	.43	.43	.43	.44	.465	1	120
12 ..	.46	.46	.46	.46	.45	.468	1	120
13 ..	.45	.45	.44A	.45	.44	.459	10	130
14 ..	.40	.40	.40	.40	.38	.418	10	130
17 ..	Exchange Closed; President's Day							
18 ..	....	....	.36A	.37A	.35	.396	....	130
19 ..	....	.37B	....	.37B	.37	.408	....	135
20 ..	.39	.39	.38A	.38A	.37	.411	....	135
21 ..	.31	.31	.31	.31	.32	.386	50	140
24 ..	.25	.25	.25	.25	.28	.361	10	145
25 ..	.30	.30	.28A	.30	.28	.364	3	143
26 ..	.29	.29	.28	.28	.27	.351	10	141
27 ..	.23	.23	.23	.23	.23	.296	10	141
28 ..	.18	.22	.18	.22	.23	.357	380	403

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 ..	.20	.20	.19	.19	.19	.333	178	541
4 ..	....	....	.18A	.19N	.20	.315	....	541
5 ..	....	.21B	....	.21B	.25	.341	....	541
6 ..	.20	.21B	.20	.21B	.22	.306	20	561
7 ..	.19	.19	.15A	.15A	.16	.294	5	566
10 ..	.13	.13	.13	.13	.13	.254	10	576
11 ..	....	....	....	.13N	.13	.245	....	576
12 ..	....	....	....	.13N	.14	.243	....	576
13 ..	.14	.14	.14	.14	.14	.234	10	586
14 ..	....	....	.13A	.13A	.14	.223	....	586

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9150 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	....	....	.12A	.12A	.14	.221	....	586
18	....	....	....	.14N	.14	.214	....	586
19	.12	.12	.12	.12	.14	.204	20	586
20	....	....	.12A	.12A	.13	.185	50	636
21	.10	.10	.10	.10	.12	.176	10	646
24	.10	.10	.10	.10	.11	.153	5	651
25	.10	.10	.10	.10	.12	.154	5	651
26	.09	.09	.09	.09	.11	.141	....	651
27	....	....	.10A	.10A	.08	.105	18	669
28	Exchange Closed; Good Friday							
31	....	....	....	.08N	.07	.086	....	651

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.06	.05	.06	.07	.080	40	684
2	.06	.06	.06	.06	.07	.074	35	719
3	....	....	....	.07N	.08	.078	....	719
4	.06	.06	.05	.05	.07	.064	15	729
7	....	....	....	.07N	.07	.058	....	729
8	....	....	.06A	.06A	.05	.058	....	729
9	....	....	....	.05N	.05	.027	....	729
10	....	....	....	.05N	.05	.025	....	729
11	.04	.04	.04	.04	.05	.027	40	729
14	.04	.04	.04	.04	.04	.019	25	729
15	.04	.04	.04	.04	.04	.021	70	729
16	....	....	....	.04N	.04	.012	....	729
17	....	....	....	.04N	.06	.016	....	729
18	.05	.06	.05	.06	.07	.019	30	729
21	....	....	....	.07N	.08	.024	10	729
22	....	....	....	.08N	.10	.037	....	729
23	....	....	....	.10N	.11	.044	....	729
24	....	....	.10A	.11N	.13	.067	....	729
25	....	....	.10A	.12A	.14	.074	....	729
28	....	....	.12A	.12A	.12	.049	....	729
29	.11	.12	.11	.12	.12	.050	15	729
30	....	....	....	.12N	.12	.047	....	729

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.10A	.10A	.12	.055	....	729
2	....	....	....	.12N	.12	.054	....	729
5	....	....	....	.12N	.08	.036	....	729
6	.07	.07	.06	.07B	.08	.037	95	809
7	.07	.07	.07	.07	.08	.036	15	824
8	....	....	....	.08N	.07	.029	....	824
9	....	....	....	.07N	.08	.046	....	824
12	.08@.09	.10	.08	.10	.10	.057	48	872
13	....	....	....	.10N	.09	.047	....	872
14	....	....	....	.09N	.10	.055	....	872
15	....	....	....	.10N	.13	.075	....	872
16	....	.14B	....	.13N	.16	.101	....	872
19	....	....	.15A	.16N	.16	.108	....	872
20	....	.16	.15	.15A	.15	.091	106	978
21	.12@.13	.13	.12	.13	.14	.088	10	988
22	....	....	....	.14N	.14	.084	....	988
23	.13	.13	.13	.13	.12	.072	122	988
26	Exchange Closed; Memorial Day							
27	....	....	....	.12N	.10	.055	....	988
28	.10	.10	.10	.10	.12	.071	11	978
29	.14	.14	.14	.14	.14	.093	1	978
30	....	....	....	.14N	.14	.095	....	978

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	.16B	....	.16B	.18	.137	....	978
3	....	....	.17A	.18N	.16	.111	....	978
4	.16	.19	.15A	.19	.19	.145	92	1070
5	.17	.18	.17	.18	.18	.143	21	1080
6	.14	.14	.14	.14	.13	.089	11	1090
9	.13	.14B	.13	.14B	.16	.124	18	1108
10	....	....	....	.16N	.15	.120	....	1108
11	....	....	....	.15N	.15	.119	....	1108
12	.13	.13	.12	.12	.13	.108	38	1121
13	.10	.10	.09	.09	.10	.065	82	1133
16	.08	.08	.08	.08	.10	.060	20	1133
17	.08	.08	.08	.08	.09	.053	10	1143
18	.08	.08	.07	.07	.08	.049	71	1087
19	....	....	....	.08N	.09	.059	....	1087
20	....	....	.08A	.08A	.07	.048	....	1087
23	.06	.06	.05	.06	.07	.043	108	1185
24	....	....	....	.07N	.06	.037	....	1185
25	....	....	....	.06N	.06	.033	....	1185
26	....	....	....	.06N	.06	.030	....	1185
27	....	....	....	.06N	.05	.025	....	1185
30	.04	.04	.04	.04	.05	.022	4	1185

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9150 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.05N	.05	.022	....	1185
2	.05	.05	.05	.05	.05	.021	60	1155
3	.04	.04	.03	.03	.04	.014	100	1155
4	Exchange Closed; Independence Day							
7	.04	.04	.04	.04	.04	.014	42	1185
8	.04	.04	.04	.04	.04	.020	70	1255
9	....	....	....	.04N	.04	.012	....	1255
10	....	....	....	.04N	.04	.013	....	1255
11	....	....	.02A	.02A	.02	.009	....	1255
14	....	....	....	.02N	.02	.006	....	1255
15	....	....	....	.02N	.02	.004	....	1255
16	....	....	....	.02N	.02	.004	....	1255
17	....	....	....	.02N	.02	.003	....	1255
18	....	....	....	.02N	.02	.002	....	1255
21	....	....	....	.02N	.02	.001	....	1255
22	....	....	....	.02N	.02	.002	....	1255
23	....	....	....	.02N	.02	.003	....	1255
24	....	....	....	.02N	.02	.004	....	1255
25	....	....	....	.02N	.02	.003	....	1255
28	....	....	....	.02N	.02	.004	....	1255
29	.02	.02	.02	.02	.02	.002	5	1260
30	....	....	....	.02N	.02	.001	....	1260
31	....	....	....	.02N	.02	.000	....	1260

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.000	....	1260
4	.01	.01	.01	.01	.01	.000	100	1270
5	....	....	....	.01N	.01	.000	....	1260
6	.01	.01	.01	.01	.01	.000	235	1154
7	.01	.01	.01	.01	.01	.000	5	1139
8	....	....	....	.01N	.01	.000	....	1148
11	....	....	....	.01N	....	.000	....	1148
12	CAB	CAB	CAB	CAB	CAB	.000	....	1148
13	CAB	CAB	CAB	CAB	CAB	.000	....	1148
14	CAB	CAB	CAB	CAB	CAB	.000	....	1148
15	CAB	CAB	CAB	CAB	CAB	.000	....	1148
18	CAB	CAB	CAB	CAB	CAB	.000	....	1148
19	CAB	CAB	CAB	CAB	CAB	.000	....	1148
20	CAB	CAB	CAB	CAB	CAB	.000	....	1148
21	CAB	CAB	CAB	CAB	CAB	.000	....	1148
22	CAB	CAB	CAB	CAB	CAB	.000	....	1148
25	CAB	CAB	CAB	CAB	CAB	.000	....	1148
26	CAB	CAB	CAB	CAB	CAB	.000	....	1148
27	CAB	CAB	CAB	CAB	CAB	.000	....	1148
28	CAB	CAB	CAB	CAB	CAB	.000	....	1148
29	CAB	CAB	CAB	CAB	CAB	.000	....	1148

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1148
3	CAB	CAB	CAB	CAB	CAB	.000	....	1148
4	CAB	CAB	CAB	CAB	CAB	.000	....	1148
5	CAB	CAB	CAB	CAB	CAB	.000	....	1148
8	CAB	CAB	CAB	CAB	CAB	.000	....	1148
9	CAB	CAB	CAB	CAB	CAB	.000	....	1148
10	CAB	CAB	CAB	CAB	CAB	.000	....	1148
11	CAB	CAB	CAB	CAB	CAB	.000	10	1138
12	CAB	CAB	CAB	CAB	CAB	.000	....	1138
15	CAB	CAB	CAB	CAB	CAB	.000	....	1138
16	CAB	CAB	CAB	CAB	CAB	.000	....	1138
17	.01	.01	.01	.01	....	.000	5	1133
18	CAB	CAB	CAB	CAB	CAB	.000	....	1133
19	CAB	CAB	CAB	CAB	CAB	.000	....	1133
22	CAB	CAB	CAB	CAB	CAB	.000	....	1133
23	CAB	CAB	CAB	CAB	CAB	.000	....	1133
24	CAB	CAB	CAB	CAB	CAB	.000	....	1133
25	CAB	CAB	CAB	CAB	CAB	.000	....	1133
26	CAB	CAB	CAB	CAB	CAB	.000	....	1133
29	CAB	CAB	CAB	CAB	CAB	.000	....	1133
30	CAB	CAB	CAB	CAB	CAB	.000	....	1133

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1133
2	CAB	CAB	CAB	CAB	CAB	.000	....	1133
3	CAB	CAB	CAB	CAB	CAB	.000	....	1133
6	CAB	CAB	CAB	CAB	CAB	.000	....	1133
7	CAB	CAB	CAB	CAB	CAB	.000	....	1133
8	CAB	CAB	CAB	CAB	CAB	.000	....	1133
9	CAB	CAB	CAB	CAB	CAB	.000	....	1133
10	CAB	CAB	CAB	CAB	CAB	.000	....	1133
13	CAB	CAB	CAB	CAB	CAB	.000	....	1133
14	CAB	CAB	CAB	CAB	CAB	.000	....	1133
15	CAB	CAB	CAB	CAB	CAB	.000	....	1133

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9150 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	CAB	CAB	CAB	CAB	CAB	.000	....	1133
17	CAB	CAB	CAB	CAB	CAB	.000	....	1133
20	CAB	CAB	CAB	CAB	CAB	.000	....	1133
21	CAB	CAB	CAB	CAB	CAB	.000	....	1133
22	CAB	CAB	CAB	CAB	CAB	.000	....	1133
23	CAB	CAB	CAB	CAB	CAB	.000	....	1133
24	CAB	CAB	CAB	CAB	CAB	.000	....	1133
27	CAB	CAB	CAB	CAB	CAB	.000	....	1133
28	CAB	CAB	CAB	CAB	CAB	.000	....	1133
29	CAB	CAB	CAB	CAB	CAB	.000	....	1133
30	CAB	CAB	CAB	CAB	CAB	.000	....	1133
31	CAB	CAB	CAB	CAB	CAB	.000	....	1133

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	1133
4	CAB	CAB	CAB	CAB	CAB	.000	52	1123
5	CAB	CAB	CAB	CAB	CAB	.000	....	1081
6	CAB	CAB	CAB	CAB	CAB	.000	....	1081
7	CAB	CAB	CAB	CAB	CAB	.000	....	1081
10	CAB	CAB	CAB	CAB	CAB	.000	....	1081
11	CAB	CAB	CAB	CAB	CAB	.000	....	1081
12	CAB	CAB	CAB	CAB	CAB	.000	....	1081
13	CAB	CAB	CAB	CAB	CAB	.000	....	1081
14	CAB	CAB	CAB	CAB	CAB	.000	....	1081
17	CAB	CAB	CAB	CAB	CAB	.000	....	1081
18	CAB	CAB	CAB	CAB	CAB	.000	....	1081
19	CAB	CAB	CAB	CAB	CAB	.000	....	1081
20	CAB	CAB	CAB	CAB	CAB	.000	....	1081
21	CAB	CAB	CAB	CAB	CAB	.000	....	1081
24	CAB	CAB	CAB	CAB	CAB	.000	....	1081
25	CAB	CAB	CAB	CAB	CAB	.000	....	1081
26	CAB	CAB	CAB	CAB	CAB	.000	....	1081
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	1081

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1081
2	CAB	CAB	CAB	CAB	CAB	.000	....	1081
3	CAB	CAB	CAB	CAB	CAB	.000	....	1081
4	CAB	CAB	CAB	CAB	CAB	.000	....	1081
5	CAB	CAB	CAB	CAB	CAB	.000	....	1081
8	CAB	CAB	CAB	CAB	CAB	.000	....	1081
9	CAB	CAB	CAB	CAB	CAB	.000	....	1081
10	CAB	CAB	CAB	CAB	CAB	.000	....	1081
11	CAB	CAB	CAB	CAB	CAB	.000	....	1081
12	CAB	CAB	CAB	CAB	CAB	.000	....	1081

DECEMBER 1986 9200 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.67	.72B	.67	.72B	.71	.605	20	20
7	....	.80B	....	.80B	.75	.653	....	20
10	.73	.73	.71A	.73	.71	.633	1	21
11	.65	.65	.65	.65	.69	.621	1	22
12	.68	.68	.67A	.68	.69	.624	1	23
13	....	....	....	.69N	.67	.616	....	23
14	.60	.60	.59A	.60	.60	.576	20	23
17	Exchange Closed; President's Day							
18	....	....	.56A	.60N	.56	.554	....	23
19	....	.59B	....	.59B	.58	.567	....	13
20	.57	.57	.57	.57	.58	.570	10	23
21	....	....	.55A	.55A	.53	.545	....	23
24	....	....	.51A	.51A	.46	.519	....	23
25	.49	.49	.48	.48	.47	.523	3	20
26	.48	.48	.47	.47	.46	.510	15	20
27	.39	.39	.39	.39	.38	.448	100	125
28	.34	.39	.34	.39	.40	.457	120	226

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.34	.34	.34	.34	.34	.430	20	246
4	.29	.30	.28	.30	.32	.412	210	361
5	....	.36B	....	.36B	.40	.444	....	361
6	.32	.33B	.32	.33B	.36	.410	14	375
7	.35	.35	.30	.30	.27	.402	150	519
10	.23	.23	.21	.21	.22	.361	200	694
11	.20	.20	.20	.20	.22	.354	50	734
12	....	....	....	.22N	.24	.356	....	734
13	.24	.24	.24	.24	.24	.351	10	744
14	.23	.23	.23	.23	.24	.343	2	745
17	.22	.22	.22	.22	.24	.345	100	701
18	....	....	....	.24N	.24	.340	....	701
19	....	....	.22A	.22A	.23	.333	....	701

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9200 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.19	.19	.19	.19	.21	.311	3	704
21	....	....	.19A	.19A	.20	.304	....	704
24	....	....	.19A	.20N	.19	.276	....	704
25	.19	.19	.19	.19	.20	.281	1	705
26	....	....	....	.20N	.19	.265	....	705
27	.13	.14	.13	.14	.14	.213	41	743
28	Exchange Closed; Good Friday							
31	....	....	....	.14N	.12	.185	....	743

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.12N	.12	.176	....	743
2	....	....	....	.12N	.12	.167	....	743
3	....	....	....	.12N	.13	.177	....	743
4	.10	.10	.10	.10	.11	.153	35	773
7	....	....	.10A	.11N	.11	.144	....	773
8	....	....	.10A	.10A	.08	.144	....	773
9	....	....	....	.08N	.07	.082	....	773
10	.06	.06	.05	.06B	.06	.078	180	879
11	.06	.06	.06	.06	.07	.084	6	880
14	.07	.07	.06	.06	.06	.064	92	930
15	.07	.07	.07	.07	.07	.068	70	971
16	....	....	.06A	.07N	.07	.044	....	971
17	.07	.07	.07	.07	.09	.055	20	991
18	.11	.11	.07A	.10A	.10	.062	5	993
21	.10	.10	.09A	.10	.12	.074	55	973
22	....	....	.11A	.12N	.15	.102	....	973
23	.15	.16B	.15	.16B	.16	.118	124	945
24	.14	.16	.14	.16	.19	.163	72	993
25	....	....	.13A	.19N	.20	.177	....	993
28	.15	.17B	.16	.16	.16	.128	10	993
29	.16	.16	.15A	.16	.16	.131	....	993
30	.16	.16	.16	.16	.16	.124	3	993

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.15A	.15A	.16	.139	10	993
2	.14	.14	.14	.14	.16	.138	5	1041
5	....	....	.13A	.13A	.11	.100	....	1041
6	....	....	....	.11N	.11	.103	....	1051
7	.10	.10	.10	.10	.11	.102	7	1051
8	....	....	....	.11N	.10	.086	....	1005
9	....	.11B	....	.11B	.15	.124	....	1005
12	....	....	....	.15N	.17	.148	....	1005
13	....	....	.16A	.16A	.15	.128	....	1005
14	.14	.15B	.14	.15B	.17	.145	3	1006
15	....	.18B	....	.18B	.21	.185	....	1006
16	.20	.21B	.20	.20	.25	.229	24	1025
19	....	....	.24A	.24A	.26	.240	....	1025
20	.26	.26	.24A	.24A	.24	.212	10	1022
21	....	....	....	.24N	.23	.206	....	1022
22	....	....	.21A	.21A	.23	.200	....	1022
23	.17	.17	.17	.17	.18	.180	305	1022
26	Exchange Closed; Memorial Day							
27	.15	.15	.15	.15	.15	.148	36	1058
28	....	.16B	....	.16B	.19	.180	....	1037
29	....	....	....	.19N	.23	.221	....	1037
30	.23	.24B	.23	.23	.24	.226	20	1057

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.23	.27B	.22A	.27B	.30	.297	14	1071
3	....	....	.29A	.30N	.26	.256	....	1071
4	.29	.29	.25A	.29	.31	.305	10	1119
5	....	....	.30A	.30A	.30	.298	....	1081
6	....	....	.24A	.25A	.22	.208	....	1081
9	....	.24B	....	.24B	.27	.264	....	1081
10	....	....	.25A	.27N	.25	.256	....	1081
11	....	....	....	.25N	.25	.252	....	1081
12	.24	.24	.20	.20	.23	.232	82	1069
13	.17	.17	.16	.16	.16	.157	95	1034
16	....	.17B	.15A	.15A	.15	.147	....	1034
17	....	....	.14A	.15N	.14	.134	....	1034
18	....	....	.13A	.13A	.13	.126	....	1034
19	.12	.13	.12	.13	.14	.146	48	1026
20	....	....	.11A	.11A	.11	.126	....	1026
23	.10	.10	.09A	.10	.10	.117	20	1039
24	....	....	....	.10N	.09	.105	....	1039
25	.08	.08	.08	.08	.09	.096	10	1049
26	.08	.08	.08	.08	.09	.091	10	1049
27	.08	.08	.08	.08	.08	.078	10	1049
30	....	....	.07A	.07A	.08	.071	....	1049

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9200 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.07	.07	.07	.07	.08	.071	1	1050
2	....	....	....	.08N	.08	.070	....	1050
3	.07	.07	.07	.07	.07	.052	5	1050
4	Exchange Closed: Independence Day							
7	....	....	....	.07N	.07	.052	....	1050
8	....	....	....	.07N	.08	.069	....	1050
9	.08	.08	.06A	.06A	.07	.049	1	1051
10	....	....	....	.07N	.07	.052	....	1051
11	....	....	....	.07N	.03	.041	....	1051
14	....	....	....	.03N	.03	.032	....	1051
15	....	....	....	.03N	.03	.025	....	1051
16	....	....	....	.03N	.03	.023	....	1051
17	....	....	....	.03N	.03	.021	....	1051
18	.03	.03	.03	.03	.03	.017	2	1053
21	.03	.03	.03	.03	.03	.013	40	1043
22	....	....	....	.03N	.03	.016	10	1043
23	....	....	....	.03N	.03	.024	....	1033
24	....	....	....	.03N	.03	.028	....	1033
25	....	....	....	.03N	.03	.024	....	1033
28	.03	.03	.03	.03	.03	.028	225	1008
29	....	....	....	.03N	.03	.017	....	1008
30	....	....	....	.03N	.03	.013	....	1008
31	....	....	....	.03N	.02	.007	....	1008

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.02N	.02	.007	....	1008
4	....	....	....	.02N	.02	.004	....	1008
5	....	....	....	.02N	.02	.006	....	1008
6	.01	.01	.01	.01	.02	.005	30	1038
7	....	....	....	.02N	.02	.003	....	1038
8	.01	.01	.01	.01	.01	.002	60	1073
11	....	....	....	.01N	.01	.001	....	1049
12	....	....	....	.01N	.01	.000	....	1048
13	....	....	....	.01N	.01	.000	....	1048
14	....	....	....	.01N	.01	.000	....	1048
15	....	....	....	.01N	.01	.000	....	1048
18	.01	.01	.01	.01	....	.000	5	1053
19	.01	.01	.01	.01	....	.000	17	1050
20	CAB	CAB	CAB	CAB	CAB	.000	6	1056
21	CAB	CAB	CAB	CAB	CAB	.000	....	1056
22	CAB	CAB	CAB	CAB	CAB	.000	....	1056
25	CAB	CAB	CAB	CAB	CAB	.000	....	1051
26	CAB	CAB	CAB	CAB	CAB	.000	....	1051
27	CAB	CAB	CAB	CAB	CAB	.000	....	1051
28	CAB	CAB	CAB	CAB	CAB	.000	....	1051
29	CAB	CAB	CAB	CAB	CAB	.000	....	1051

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	1051
3	CAB	CAB	CAB	CAB	CAB	.000	....	1051
4	CAB	CAB	CAB	CAB	CAB	.000	....	1051
5	CAB	CAB	CAB	CAB	CAB	.000	....	1051
8	CAB	CAB	CAB	CAB	CAB	.000	....	1051
9	CAB	CAB	CAB	CAB	CAB	.000	....	1051
10	CAB	CAB	CAB	CAB	CAB	.000	....	1051
11	CAB	CAB	CAB	CAB	CAB	.000	....	1051
12	CAB	CAB	CAB	CAB	CAB	.000	....	1051
15	CAB	CAB	CAB	CAB	CAB	.000	....	1051
16	CAB	CAB	CAB	CAB	CAB	.000	....	1051
17	.01	.01	.01	.01	....	.000	6	1045
18	CAB	CAB	CAB	CAB	CAB	.000	....	1045
19	CAB	CAB	CAB	CAB	CAB	.000	....	1045
22	CAB	CAB	CAB	CAB	CAB	.000	....	1045
23	CAB	CAB	CAB	CAB	CAB	.000	....	1045
24	CAB	CAB	CAB	CAB	CAB	.000	....	1045
25	CAB	CAB	CAB	CAB	CAB	.000	....	1045
26	CAB	CAB	CAB	CAB	CAB	.000	....	1045
29	CAB	CAB	CAB	CAB	CAB	.000	....	1045
30	CAB	CAB	CAB	CAB	CAB	.000	....	1045

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1045
2	CAB	CAB	CAB	CAB	CAB	.000	....	1045
3	CAB	CAB	CAB	CAB	CAB	.000	....	1045
6	CAB	CAB	CAB	CAB	CAB	.000	....	1045
7	CAB	CAB	CAB	CAB	CAB	.000	....	1045
8	CAB	CAB	CAB	CAB	CAB	.000	....	1045
9	CAB	CAB	CAB	CAB	CAB	.000	....	1045
10	CAB	CAB	CAB	CAB	CAB	.000	....	1045
13	CAB	CAB	CAB	CAB	CAB	.000	....	1045
14	CAB	CAB	CAB	CAB	CAB	.000	....	1045
15	CAB	CAB	CAB	CAB	CAB	.000	....	1045

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9200 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	CAB	CAB	CAB	CAB	CAB	.000	....	1045
17	CAB	CAB	CAB	CAB	CAB	.000	....	1045
20	CAB	CAB	CAB	CAB	CAB	.000	....	1045
21	CAB	CAB	CAB	CAB	CAB	.000	....	1045
22	CAB	CAB	CAB	CAB	CAB	.000	....	1045
23	CAB	CAB	CAB	CAB	CAB	.000	....	1045
24	CAB	CAB	CAB	CAB	CAB	.000	....	1045
27	CAB	CAB	CAB	CAB	CAB	.000	....	1045
28	CAB	CAB	CAB	CAB	CAB	.000	....	1045
29	CAB	CAB	CAB	CAB	CAB	.000	....	1045
30	CAB	CAB	CAB	CAB	CAB	.000	....	1045
31	CAB	CAB	CAB	CAB	CAB	.000	....	1045

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	1045
4	CAB	CAB	CAB	CAB	CAB	.000	....	1045
5	CAB	CAB	CAB	CAB	CAB	.000	....	1045
6	CAB	CAB	CAB	CAB	CAB	.000	....	1045
7	CAB	CAB	CAB	CAB	CAB	.000	....	1045
10	CAB	CAB	CAB	CAB	CAB	.000	....	1045
11	CAB	CAB	CAB	CAB	CAB	.000	....	1045
12	CAB	CAB	CAB	CAB	CAB	.000	....	1045
13	CAB	CAB	CAB	CAB	CAB	.000	26	1019
14	CAB	CAB	CAB	CAB	CAB	.000	....	1019
17	CAB	CAB	CAB	CAB	CAB	.000	....	1019
18	CAB	CAB	CAB	CAB	CAB	.000	....	1019
19	CAB	CAB	CAB	CAB	CAB	.000	....	1019
20	CAB	CAB	CAB	CAB	CAB	.000	....	1019
21	CAB	CAB	CAB	CAB	CAB	.000	....	1019
24	CAB	CAB	CAB	CAB	CAB	.000	....	1019
25	CAB	CAB	CAB	CAB	CAB	.000	....	1019
26	CAB	CAB	CAB	CAB	CAB	.000	....	1019
27	Exchange Closed: Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	1019

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	1019
2	CAB	CAB	CAB	CAB	CAB	.000	....	1019
3	CAB	CAB	CAB	CAB	CAB	.000	....	1019
4	CAB	CAB	CAB	CAB	CAB	.000	....	1019
5	CAB	CAB	CAB	CAB	CAB	.000	....	1019
8	CAB	CAB	CAB	CAB	CAB	.000	....	1019
9	CAB	CAB	CAB	CAB	CAB	.000	....	1019
10	CAB	CAB	CAB	CAB	CAB	.000	....	1019
11	CAB	CAB	CAB	CAB	CAB	.000	....	1019
12	CAB	CAB	CAB	CAB	CAB	.000	....	1019

DECEMBER 1986 9225 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	.22	.22	.22	.22	.22	.190	10	10
29	....	....	.21A	.22N	.22	.193	....	10
30	.21	.21	.20	.20	.20	.184	8	18

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.20N	.21	.203	....	18
2	....	....	....	.21N	.21	.202	....	18
5	....	....	.19A	.19A	.14	.153	....	18
6	....	....	....	.14N	.14	.157	....	18
7	.14	.14	.14	.14	.14	.157	7	22
8	....	....	....	.14N	.13	.135	....	22
9	....	.15B	....	.15B	.18	.186	....	22
12	....	.19B	....	.19B	.21	.218	....	22
13	....	.26B	.19A	.19A	.19	.192	....	22
14	....	....	....	.19N	.22	.215	....	22
15	.24	.24	.24	.24	.26	.265	14	36
16	....	.27B	....	.27B	.30	.318	....	36
19	....	....	....	.30N	.31	.330	....	36
20	....	....	....	.31N	.28	.297	....	36
21	....	....	....	.28N	.27	.289	....	36
22	....	....	.25A	.25A	.27	.284	....	36
23	....	....	.22A	.22A	.24	.260	....	36
26	Exchange Closed: Memorial Day							
27	....	....	....	.24N	.20	.220	....	36
28	....	....	....	.20N	.23	.261	....	36
29	....	.24B	....	.24B	.29	.312	....	36
30	....	....	....	.29N	.30	.318	....	36

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9225 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	.32B	.29A	.32B	.37	.401	....	36
3	....	....	.35A	.35A	.33	.354	....	36
4	.40	.40	.40	.40	.40	.407	5	41
5	....	....	.36A	.36A	.39	.396	....	41
6	....	....	.32A	.32A	.28	.291	....	41
9	....	.31B	.27A	.31B	.34	.356	....	41
10	....	....	.32A	.32A	.32	.346	....	41
11	....	....	....	.32N	.31	.340	....	41
12	.31	.31	.28A	.29A	.29	.316	5	41
13	.25	.25	.23A	.23A	.20	.225	....	41
16	....	....	....	.20N	.19	.212	5	41
17	....	....	.18A	.18A	.17	.196	....	36
18	.16	.16	.16	.16	.16	.187	200	221
19	.17	.17	.16	.17	.17	.212	160	378
20	.17	.17	.14	.14	.14	.187	45	418
23	.12	.12	.12	.12	.12	.176	20	438
24	.11	.11	.11	.11	.12	.161	80	513
25	....	....	.10A	.11A	.11	.149	....	513
26	....	....	....	.11N	.11	.143	....	513
27	....	....	.10A	.10A	.10	.125	....	513
30	.07	.09	.07	.09	.09	.116	160	663

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.08A	.09N	.09	.117	....	673
2	....	....	....	.09N	.09	.116	....	673
3	....	....	....	.09N	.08	.090	....	673
4	Exchange Closed; Independence Day							
7	....	....	....	.08N	.08	.089	....	673
8	....	....	....	.08N	.11	.116	....	673
9	.08	.09B	.08	.09B	.08	.086	1	673
10	....	....	....	.08N	.09	.090	....	673
11	.04	.04	.04	.04	.04	.075	100	763
14	....	....	....	.04N	.04	.060	....	763
15	....	....	....	.04N	.04	.050	....	763
16	.05	.05	.05	.05	.04	.047	5	766
17	....	....	....	.04N	.04	.044	....	766
18	....	....	....	.04N	.04	.036	....	766
21	....	....	....	.04N	.04	.030	....	766
22	....	....	....	.04N	.04	.036	....	766
23	....	....	....	.04N	.05	.052	....	766
24	....	....	....	.05N	.06	.061	....	766
25	.05	.05	.05	.05	.05	.053	1	767
28	....	....	....	.05N	.05	.062	....	767
29	.04	.04	.04	.04	.04	.042	160	688
30	....	....	....	.04N	.04	.032	....	688
31	.03	.03	.03	.03	.03	.019	526	362

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.03N	.03	.021	....	362
4	....	....	....	.03N	.02	.014	....	362
5	....	....	....	.02N	.02	.019	....	362
6	.01	.01	.01	.01	.02	.018	....	362
7	....	....	....	.02N	.02	.012	5	362
8	....	....	....	.02N	.02	.008	....	367
11	....	....	....	.02N	.02	.005	....	367
12	....	....	....	.02N	.02	.003	....	362
13	.01	.01	.01	.01	.01	.001	20	362
14	....	....	....	.01N	.01	.002	....	362
15	.02	.02	.02	.02	.01	.002	142	444
18	....	....	....	.01N	.01	.001	15	459
19	....	....	....	.01N	.01	.000	....	459
20	....	....	....	.01N	....	.000	....	460
21	CAB	CAB	CAB	CAB	CAB	.000	....	460
22	CAB	CAB	CAB	CAB	CAB	.000	....	460
25	CAB	CAB	CAB	CAB	CAB	.000	....	460
26	CAB	CAB	CAB	CAB	CAB	.000	....	460
27	CAB	CAB	CAB	CAB	CAB	.000	20	440
28	CAB	CAB	CAB	CAB	CAB	.000	....	440
29	CAB	CAB	CAB	CAB	CAB	.000	....	440

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	440
3	CAB	CAB	CAB	CAB	CAB	.000	....	440
4	CAB	CAB	CAB	CAB	CAB	.000	....	440
5	CAB	CAB	CAB	CAB	CAB	.000	....	440
8	CAB	CAB	CAB	CAB	CAB	.000	....	440
9	CAB	CAB	CAB	CAB	CAB	.000	....	440
10	CAB	CAB	CAB	CAB	CAB	.000	....	440
11	CAB	CAB	CAB	CAB	CAB	.000	....	440
12	CAB	CAB	CAB	CAB	CAB	.000	....	440
15	CAB	CAB	CAB	CAB	CAB	.000	....	440
16	CAB	CAB	CAB	CAB	CAB	.000	....	440

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9225 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	CAB	CAB	CAB	CAB	CAB	.000	....	440
18	CAB	CAB	CAB	CAB	CAB	.002	....	440
19	CAB	CAB	CAB	CAB	CAB	.002	....	440
22	.01	.01	.01	.01	.01	.001	2038	2242
23	.01	.01	.01	.01	....	.001	135	2352
24	CAB	CAB	CAB	CAB	CAB	.000	....	2352
25	CAB	CAB	CAB	CAB	CAB	.000	....	2352
26	CAB	CAB	CAB	CAB	CAB	.000	....	2352
29	CAB	CAB	CAB	CAB	CAB	.000	....	2352
30	CAB	CAB	CAB	CAB	CAB	.000	....	2352

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	2352
2	CAB	CAB	CAB	CAB	CAB	.000	....	2352
3	CAB	CAB	CAB	CAB	CAB	.000	....	2352
6	CAB	CAB	CAB	CAB	CAB	.000	....	2352
7	CAB	CAB	CAB	CAB	CAB	.000	....	2352
8	CAB	CAB	CAB	CAB	CAB	.000	....	2352
9	CAB	CAB	CAB	CAB	CAB	.000	....	2352
10	CAB	CAB	CAB	CAB	CAB	.000	....	2352
13	CAB	CAB	CAB	CAB	CAB	.000	....	2352
14	CAB	CAB	CAB	CAB	CAB	.000	....	2352
15	CAB	CAB	CAB	CAB	CAB	.000	....	2352
16	CAB	CAB	CAB	CAB	CAB	.000	....	2352
17	CAB	CAB	CAB	CAB	CAB	.000	....	2352
20	CAB	CAB	CAB	CAB	CAB	.000	....	2352
21	CAB	CAB	CAB	CAB	CAB	.000	....	2352
22	CAB	CAB	CAB	CAB	CAB	.000	....	2352
23	CAB	CAB	CAB	CAB	CAB	.000	....	2352
24	CAB	CAB	CAB	CAB	CAB	.000	....	2352
27	CAB	CAB	CAB	CAB	CAB	.000	....	2352
28	CAB	CAB	CAB	CAB	CAB	.000	....	2352
29	CAB	CAB	CAB	CAB	CAB	.000	....	2352
30	CAB	CAB	CAB	CAB	CAB	.000	....	2352
31	CAB	CAB	CAB	CAB	CAB	.000	....	2352

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	2352
4	CAB	CAB	CAB	CAB	CAB	.000	....	2352
5	CAB	CAB	CAB	CAB	CAB	.000	....	2352
6	CAB	CAB	CAB	CAB	CAB	.000	....	2352
7	CAB	CAB	CAB	CAB	CAB	.000	....	2352
10	CAB	CAB	CAB	CAB	CAB	.000	....	2352
11	CAB	CAB	CAB	CAB	CAB	.000	....	2352
12	CAB	CAB	CAB	CAB	CAB	.000	....	2352
13	CAB	CAB	CAB	CAB	CAB	.000	....	2352
14	CAB	CAB	CAB	CAB	CAB	.000	....	2352
17	CAB	CAB	CAB	CAB	CAB	.000	....	2352
18	CAB	CAB	CAB	CAB	CAB	.000	....	2352
19	CAB	CAB	CAB	CAB	CAB	.000	....	2352
20	CAB	CAB	CAB	CAB	CAB	.000	....	2352
21	CAB	CAB	CAB	CAB	CAB	.000	....	2352
24	CAB	CAB	CAB	CAB	CAB	.000	....	2352
25	CAB	CAB	CAB	CAB	CAB	.000	....	2352
26	CAB	CAB	CAB	CAB	CAB	.000	....	2352
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	2352

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	2352
2	CAB	CAB	CAB	CAB	CAB	.000	....	2352
3	CAB	CAB	CAB	CAB	CAB	.000	....	2352
4	CAB	CAB	CAB	CAB	CAB	.000	....	2352
5	CAB	CAB	CAB	CAB	CAB	.000	....	2352
8	CAB	CAB	CAB	CAB	CAB	.000	....	2352
9	CAB	CAB	CAB	CAB	CAB	.000	....	2352
10	CAB	CAB	CAB	CAB	CAB	.000	....	2352
11	CAB	CAB	CAB	CAB	CAB	.000	....	2352
12	CAB	CAB	CAB	CAB	CAB	.000	....	2352

DECEMBER 1986 9250 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	.99	1.01B	.99	1.01B	1.03	.744	95	95
7	1.14	1.14	1.14	1.14	1.09	.784	45	140
10	....	....	1.04A	1.04A	1.04	.768	....	140
11	....	....	.97A	.97A	1.01	.759	....	130
12	....	....	.98A	.98A	1.02	.762	....	130
13	1.02	1.02	1.02	1.02	1.00	.754	10	140
14	....	....	.94A	.94A	.90	.721	....	140
17	Exchange Closed; President's Day							
18	....	....	.86A	.86A	.84	.703	....	140

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9250 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	....	.90B	...	.90B	.87	.715	....	140
20	....	....	....	.87N	.87	.718	....	140
21	....	....	....	.87N	.81	.696	....	140
24	....	....	....	.81N	.73	.674	....	140
25	....	.75B	....	.73N	.74	.677	....	140
26	....	....	....	.74N	.72	.666	....	140
27	....	....	.68A	.68A	.62	.608	....	140
28	....	....	....	.62N	.60	.558	....	140

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.58A	.58A	.55	.532	....	140
4	.49	.49	.48	.48	.53	.514	100	215
5	.55	.55	.55	.55	.62	.551	10	225
6	....	....	.53A	.53A	.55	.520	....	225
7	.45	.45	.44A	.44A	.44	.517	25	220
10	.40	.40	.40	.40	.39	.479	30	250
11	....	....	....	.39N	.39	.476	20	250
12	....	....	.37A	.39N	.41	.483	....	255
13	....	....	....	.41N	.41	.483	....	255
14	....	....	.38A	.38A	.40	.480	....	255
17	.39	.39	.38	.39	.40	.488	13	267
18	.40	.40	.40	.40	.40	.488	1	268
19	.38	.38	.38	.38	.39	.484	101	349
20	....	....	.37A	.37A	.37	.465	....	349
21	.32	.33	.32	.33	.35	.461	22	349
24	.33	.33	.33	.33	.33	.433	20	369
25	....	....	....	.33N	.35	.442	....	369
26	.32	.32	.32	.32	.32	.427	30	371
27	.28	.28	.25	.25	.26	.366	213	546
28	Exchange Closed: Good Friday							
31	....	....	.24A	.24A	.23	.333	....	546

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.17	.20B	.17	.20B	.22	.324	100	586
2	....	....	.21A	.21A	.21	.314	....	586
3	.22	.22	.20	.20	.22	.329	180	586
4	.18	.23B	.18	.18	.20	.299	3	586
7	.18	.18	.18	.18	.19	.288	5	588
8	....	....	.16A	.16A	.14	.288	....	588
9	....	....	.12A	.12A	.12	.191	....	588
10	.11	.11	.11	.11	.12	.186	12	600
11	....	....	....	.12N	.12	.198	....	600
14	....	....	....	.12N	.10	.162	....	600
15	....	....	....	.10N	.11	.170	....	600
16	.09	.09	.09	.09	.10	.121	2	600
17	....	.12B	....	.10N	.14	.141	....	600
18	....	....	....	.14N	.16	.153	....	600
21	....	....	....	.16N	.18	.177	....	600
22	....	....	....	.18N	.22	.225	....	600
23	....	....	....	.22N	.24	.251	....	600
24	.25	.28	.22A	.26	.31	.320	24	610
25	....	....	.26A	.31N	.32	.339	....	610
28	.26	.26	.26	.26	.25	.268	100	710
29	.22	.24B	.22	.24B	.25	.271	75	725
30	.26	.26	.24	.24	.24	.259	9	728

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.26B	....	.26B	.26	.283	....	728
2	.28	.28	.28	.28	.26	.282	2	730
5	.21	.21	.20	.20	.18	.222	75	750
6	....	....	....	.18N	.19	.228	....	750
7	....	....	....	.19N	.19	.227	....	750
8	....	....	....	.19N	.17	.200	....	750
9	.25	.35	.24A	.24A	.26	.264	182	670
12	....	....	....	.26N	.27	.304	50	670
13	.29	.29	.26A	.26A	.24	.274	125	756
14	....	.26B	....	.26B	.27	.302	....	756
15	.31	.33	.31	.33	.33	.360	2	756
16	.37	.37	.35A	.37	.39	.418	1	756
19	....	....	....	.39N	.40	.430	....	756
20	.36	.36	.36	.36	.36	.394	2	756
21	.36	.36	.35A	.36	.35	.386	55	786
22	....	....	.32A	.32A	.35	.380	....	786
23	.30	.30	.30	.30	.31	.355	70	836
26	Exchange Closed: Memorial Day							
27	.27	.27	.24	.24	.26	.309	202	1012
28	....	....	....	.26N	.32	.357	....	836
29	....	.34B	....	.34B	.38	.415	....	836
30	....	....	....	.38N	.39	.423	....	836

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9250 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.43	.46	.38A	.46	.48	.511	35	831
3	.44	.49	.44	.49	.43	.462	145	769
4	....	.49B	.41A	.48B	.50	.515	10	822
5	.50	.51	.46A	.46A	.48	.502	80	829
6	.39	.39	.39	.39	.36	.386	25	814
9	.36	.40B	.36	.40B	.43	.456	6	820
10	.42	.42	.42	.42	.41	.444	1	817
11	....	.42B	....	.41N	.40	.437	....	817
12	.34	.36	.34	.36	.37	.410	4	752
13	.33	.33	.29A	.30	.27	.307	85	743
16	....	....	....	.27N	.26	.292	....	743
17	.24	.24	.24	.24	.23	.272	15	753
18	.21	.22B	.21	.21	.22	.262	1	753
19	.23	.24	.23	.23	.25	.293	70	745
20	.21	.21	.21	.21	.20	.264	10	740
23	....	....	....	.20N	.18	.251	....	740
24	....	....	....	.18N	.18	.234	....	738
25	....	....	.15A	.17A	.16	.219	....	738
26	....	....	.15A	.15A	.15	.212	....	738
27	....	....	.14A	.14A	.14	.189	....	738
30	....	....	....	.14N	.13	.178	....	738

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.13N	.13	.179	....	738
2	....	....	....	.13N	.13	.178	....	738
3	....	....	.11A	.11A	.10	.144	....	738
4	Exchange Closed: Independence Day							
7	.09	.09	.09	.09	.10	.144	5	737
8	.13	.13	.12	.12	.13	.181	40	777
9	....	....	.12A	.12A	.10	.140	1	778
10	.10	.10	.10	.10	.11	.147	10	773
11	.08	.08	.07	.07	.07	.126	50	752
14	....	....	....	.07N	.06	.106	....	756
15	.06	.06	.06	.06	.06	.091	50	756
16	.06	.06	.06	.06	.06	.088	50	776
17	....	....	....	.06N	.06	.084	....	776
18	.06	.06	.06	.06	.06	.071	1	776
21	....	....	....	.06N	.06	.062	....	776
22	....	....	....	.06N	.06	.073	....	776
23	....	....	....	.06N	.07	.101	....	776
24	....	....	....	.07N	.08	.117	....	776
25	....	....	....	.08N	.07	.105	....	776
28	.08	.08	.08	.08	.08	.122	5	781
29	.07	.07	.07	.07	.07	.088	1	781
30	....	....	.06A	.06A	.06	.072	....	781
31	.05	.05	.05	.05	.04	.047	449	1106

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.04N	.04	.051	....	1106
4	....	....	....	.04N	.04	.038	....	1106
5	....	.05B	....	.04N	.04	.049	....	1106
6	.03	.03	.03	.03	.03	.047	370	879
7	....	....	....	.03N	.03	.035	30	879
8	.03	.03	.02	.03	.03	.025	8813	9419
11	.02	.03	.02	.03	.03	.018	3771	13152
12	.03	.03	.02	.02	.02	.013	6495	19509
13	.02	.02	.02	.02	.02	.007	140	19529
14	....	....	....	.02N	.02	.008	25	19529
15	.02	.02	.02	.02	.02	.007	247	19669
18	.01	.01	.01	.01	.01	.005	37	19704
19	....	....	....	.01N	.01	.002	1	19704
20	.01	.01	.01	.01	.01	.001	185	19704
21	.01	.01	.01	.01	....	.000	2971	19707
22	.01	.01	.01	.01	....	.000	57	19727
25	CAB	CAB	CAB	CAB	CAB	.000	5	19727
26	CAB	CAB	CAB	CAB	CAB	.000	....	19707
27	.01	.01	.01	.01	....	.000	10	19717
28	CAB	CAB	CAB	CAB	CAB	.000	....	19717
29	CAB	CAB	CAB	CAB	CAB	.000	....	19717

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	19717
3	CAB	CAB	CAB	CAB	CAB	.000	....	19717
4	CAB	CAB	CAB	CAB	CAB	.000	....	19717
5	.01	.01	.01	.01	....	.000	25	19717
8	CAB	CAB	CAB	CAB	CAB	.000	....	19717
9	CAB	CAB	CAB	CAB	CAB	.000	....	19717
10	CAB	CAB	CAB	CAB	CAB	.000	....	19717
11	....	....	....	.01B	.01	.003	....	19717
12	....	....	....	.01N	.01	.004	....	19717
15	.01	.01	.01	.01	....	.002	3	19717
16	.01	.01	.01	.01	....	.002	6	19717

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9250 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	CAB	CAB	CAB	CAB	CAB	.003	....	19717
18..	CAB	CAB	CAB	CAB	.01	.006	....	19717
19..	....	....	....	.01N	.01	.008	....	19717
22..	....	....	....	.01N	.01	.005	....	19717
23..	.01	.01	.01	.01	.01	.005	10	19722
24..	.01	.01	.01	.01	....	.002	213	19717
25..	.01	.01	.01	.01	....	.002	671	19717
26..	.01	.01	.01	.01	....	.002	170	19737
29..	CAB	CAB	.01A	CAB	CAB	.003	....	19737
30..	.01	.01	.01	.01	....	.002	865	20477

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	....	.001	125	20617
2..	CAB	CAB	CAB	CAB	CAB	.002	....	20567
3..	CAB	CAB	CAB	CAB	CAB	.000	....	20527
6..	CAB	CAB	CAB	CAB	CAB	.000	....	20527
7..	CAB	CAB	CAB	CAB	CAB	.000	....	20527
8..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
9..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
10..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
13..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
14..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
15..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
16..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
17..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
20..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
21..	CAB	CAB	CAB	CAB	CAB	.000	...	20436
22..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
23..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
24..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
27..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
28..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
29..	CAB	CAB	CAB	CAB	CAB	.000	....	20436
30..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
31..	CAB	CAB	CAB	CAB	CAB	.000	....	20433

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
4..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
5..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
6..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
7..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
10..	.01	.01	.01	.01	....	.000	2	20433
11..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
12..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
13..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
14..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
17..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
18..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
19..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
20..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
21..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
24..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
25..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
26..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	20433

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
2..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
3..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
4..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
5..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
8..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
9..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
10..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
11..	CAB	CAB	CAB	CAB	CAB	.000	....	20433
12..	CAB	CAB	CAB	CAB	CAB	.000	....	20433

DECEMBER 1986 9275 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.27	.27	.24	.24	.30	.412	50	50
2..	....	....	....	.30N	.29	.403	....	50
3..	.27	.29	.27	.29	.31	.421	100	50
4..	.34	.34	.26	.26	.28	.389	150	150
7..	.25	.25	.24	.24	.27	.379	100	100
8..	....	....	.20A	.20A	.20	.379	....	100
9..	.15	.15	.15	.15	.18	.270	2	100
10..	....	....	....	.18N	.18	.264	1	52

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9275 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.17	.17	.17	.17	.17	.279	100	152
14..	....	....	....	.17N	.15	.236	....	152
15..	....	....	....	.15N	.16	.246	....	152
16..	....	....	....	.16N	.14	.182	....	152
17..	....	.17B	....	.17B	.18	.208	....	152
18..	....	....	....	.18N	.20	.222	....	152
21..	....	....	....	.20N	.23	.251	....	152
22..	....	....	....	.23N	.28	.309	....	152
23..	....	....	....	.28N	.30	.339	....	152
24..	.28	.34B	.28	.34B	.40	.417	2	152
25..	.42	.42	.35A	.42	.42	.437	200	252
28..	....	....	.39A	.39A	.33	.358	....	252
29..	....	....	....	.33N	.33	.362	....	252
30..	....	....	....	.33N	.32	.348	....	252

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1.	....	....	....	.32N	.34	.374	....	252
2..	.36	.37	.36	.37	.34	.374	3	254
5..	.34	.34	.27	.27	.26	.306	61	314
6..	....	....	....	.26N	.27	.312	....	314
7..	....	....	....	.27N	.27	.312	....	314
8..	....	....	.25A	.25A	.24	.280	....	314
9..	....	.30B	....	.27B	.33	.355	....	314
12..	.36	.36	.36	36	.35	.402	50	284
13..	.42	.42	.37A	.37A	.31	.369	55	234
14..	....	.33B	....	.33B	.34	.401	....	230
15..	.39	.41B	.32A	.40B	.42	.463	200	410
16..	.44	.43	.42	.47	.49	.523	155	472
19..	....	....	.45A	.45A	.50	.535	....	472
20..	....	....	....	.50N	.46	.497	....	472
21..	.43	.43	.43	.43	.45	.489	30	472
22..	....	....	.42A	.44A	.44	.485	....	472
23..	.41	.41	.41	.41	.40	.459	99	472
26..	Exchange Closed; Memorial Day							
27..	....	....	.35A	.38A	.35	.411	....	472
28..	....	....	....	.35N	.41	.463	....	472
29..	....	.42B	....	.42B	.48	.524	....	472
30..	.44	.49B	.44	.44	.48	.533	5	472

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	.57B	....	.57B	.59	.620	....	472
3..	.58	.61B	.58	.61B	.54	.573	75	467
4..	....	.61B	.52A	.61B	.62	.622	....	467
5..	.64	.64	.61A	.62A	.60	.607	....	467
6..	....	....	.52A	.52A	.45	.489	....	487
9..	.45	.54B	.45	.54B	.54	.559	6	498
10..	....	....	.53A	.53A	.52	.546	....	498
11..	.52	.54B	.52	.52	.51	.538	40	538
12..	.46	.45	.46	.46	.48	.509	3	535
13..	.36	.36	.36	.36	.35	.399	35	532
16..	....	....	....	.35N	.34	.383	....	522
17..	....	....	.31A	.34N	.31	.361	....	522
18..	.28	.28	.28	.28	.30	.349	100	622
19..	.30	.32	.30	.32	.33	.386	90	712
20..	.33	.34B	.27	.27	.27	.354	15	717
23..	.27	.27	.24	.24	.24	.341	98	763
24..	.23	.23	.21	.22	.23	.321	110	868
25..	....	....	.20A	.23N	.22	.305	....	890
26..	....	....	.20A	.21A	.22	.296	....	890
27..	.17	.18B	.17	.18B	.20	.270	25	908
30..	....	....	.17A	.17A	.18	.257	....	908

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.16	.17	.16	.17	.18	.259	50	958
2..	....	.19B	....	.18N	.18	.258	...	958
3..	....	....	.16A	.16A	.15	.216	....	958
4..	Exchange Closed; Independence Day							
7..	....	....	....	.15N	.15	.218	....	958
8..	....	.18B	....	.18B	.19	.265	...	958
9..	.16	.16	.15A	.15A	.15	.214	16	974
10..	....	....	....	.15N	.16	.223	....	974
11..	.10	.10	.10	.10	.10	.196	86	1040
14..	....	....	.09A	.09A	.09	.173	10	1030
15..	.08	.09	.08	.09	.08	.152	260	1243
16..	.08	.08	.08	.08	.08	.150	53	1293
17..	.09	.09	.08A	.08A	.08	.146	50	1340
18..	....	....	....	.08N	.08	.128	....	1340
21..	....	....	....	.08N	.08	.115	....	1340
22..	.08	.08	.08	.08	.09	.133	5	1345
23..	.09	.11	.09	.11	.11	.177	56	1401
24..	.10	.12	.10	.12	.13	.202	180	1576
25..	.11	.12	.11	.12	.12	.185	35	1607
28..	.12	.14	.12	.14	.14	.212	379	1932

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9275 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.11	.11	.10	.10	.11	.164	150	1972
30..	.09	.10	.09	.10	.10	.140	30	1999
31..	.07	.07	.07	.07	.07	.100	150	1909

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.07	.07	.07	.107	145	2014
4..	....	....	....	.07N	.06	.087	5	1944
5..	.06	.06	.06	.06	.07	.107	6	1945
6..	....	....	....	.07N	.07	.105	....	1945
7..	.06	.06	.05	.05	.05	.084	140	2065
8..	.05	.05	.04	.05B	.05	.065	....	2065
11..	....	....	....	.05N	.05	.051	5	2065
12..	.05	.05	.05	.05	.05	.040	15	2080
13..	....	....	.04A	.05N	.04	.023	5	2085
14..	.05	.05	.05	.05	.04	.027	....	2085
15..	....	....	....	.04N	.04	.025	....	2085
18..	....	....	....	.04N	.03	.019	....	2085
19..	.02	.02	.02	.02	.02	.011	482	2045
20..	.01	.01	.01	.01	.02	.007	75	2040
21..	.02	.02	.02	.02	.01	.003	....	2040
22..	....	....	....	.01N	.01	.004	....	2040
25..	.01	.01	.01	.01	.01	.001	135	2040
26..	....	....	....	.01N	.01	.000	12	1914
27..	....	....	....	.01N	.01	.000	....	1893
28..	....	....	....	.01N	.01	.000	....	1893
29..	....	....	....	.01N	.01	.000	....	1893

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.01	.01	.01	.01	.01	.000	62	1870
3..	....	....	....	.01N	.01	.000	12	1868
4..	....	....	....	.01N	.01	.000	....	1868
5..	.01	.01	.01	.01	.01	.002	5	1873
8..	....	....	....	.01N	.01	.005	20	1893
9..	....	....	....	.01N	.01	.004	....	1893
10..	.01	.01	.01	.01	.01	.004	220	1888
11..	.02	.02	.02	.02	.02	.014	12	1888
12..	....	....	....	.02N	.03	.015	....	1888
15..	....	....	....	.03N	.02	.010	....	1888
16..	....	....	....	.02N	.02	.011	....	1900
17..	.01	.01	.01	.01	.02	.012	75	1875
18..	....	....	....	.02N	.03	.027	....	1875
19..	.03	.04	.03	.04	.03	.028	109	1979
22..	.03	.03	.03	.03	.03	.018	110	2056
23..	.02	.02	.02	.02	.02	.018	734	2590
24..	.02	.02	.02	.02	.02	.009	150	2663
25..	.02@.01	.02	.01	.02	.02	.010	470	3113
26..	.02	.02	.02	.02	.02	.009	120	3233
29..	....	....	....	.02N	.02	.013	....	3233
30..	.01	.02	.01	.02	.02	.008	135	3259

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.01	.01	.01	.01	.01	.007	32	3291
2..	....	....	....	.01N	.01	.008	....	3291
3..	....	....	....	.01N	.01	.002	....	3291
6..	....	....	....	.01N	....	.001	....	3291
7..	.01	.01	.01	.01	....	.001	1	3290
8..	CAB	CAB	CAB	CAB	CAB	.001	....	3290
9..	CAB	CAB	CAB	CAB	CAB	.000	....	3290
10..	CAB	CAB	CAB	CAB	CAB	.001	....	3290
13..	CAB	CAB	CAB	CAB	CAB	.001	....	3290
14..	CAB	CAB	CAB	CAB	CAB	.001	....	3290
15..	CAB	CAB	CAB	CAB	CAB	.001	....	3290
16..	CAB	CAB	CAB	CAB	CAB	.001	....	3290
17..	CAB	CAB	CAB	CAB	CAB	.002	....	3290
20..	CAB	CAB	CAB	CAB	CAB	.003	....	3290
21..	CAB	CAB	CAB	CAB	CAB	.002	....	3290
22..	CAB	CAB	CAB	CAB	CAB	.001	....	3290
23..	CAB	CAB	CAB	CAB	CAB	.000	....	3290
24..	CAB	CAB	CAB	CAB	CAB	.000	....	3290
27..	CAB	CAB	CAB	CAB	CAB	.000	....	3290
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3290
29..	CAB	CAB	CAB	CAB	CAB	.000	....	3290
30..	CAB	CAB	CAB	CAB	CAB	.000	....	3290
31..	CAB	CAB	CAB	CAB	CAB	.000	....	3290

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3290
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3290
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
6..	CAB	CAB	CAB	CAB	CAB	.000	....	3285

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9275 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
10..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
11..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
12..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
13..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
14..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
17..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
18..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
19..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
20..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
21..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
24..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
25..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
26..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3285

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
8..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
9..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
10..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
11..	CAB	CAB	CAB	CAB	CAB	.000	....	3285
12..	CAB	CAB	CAB	CAB	CAB	.000	....	3285

DECEMBER 1986 9300 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.34	.37	.34	.36B	.41	.505	200	200
2..	.42	.42	.42	.42	.40	.497	50	200
3..	.38	.38	.38	.38	.41	.516	100	84
4..	....	.42B	.37A	.37A	.38	.486	....	84
7..	.33	.36	.32	.36	.37	.477	65	52
8..	.26	.26	.26	.26	.27	.477	15	67
9..	.21	.22B	.21	.22B	.24	.361	7	67
10..	....	.25B	....	.24N	.24	.355	....	67
11..	....	....	....	.24N	.25	.374	....	67
14..	.24	.24	.23A	.24	.22	.326	....	69
15..	....	....	....	.22N	.24	.337	2	69
16..	....	....	.20A	.21A	.21	.260	....	69
17..	....	.22B	....	.22B	.27	.290	....	69
18..	....	....	.26A	.26A	.30	.306	....	69
21..	....	....	....	.30N	.34	.339	....	69
22..	....	....	....	.34N	.38	.405	....	69
23..	.40	.42	.40	.42	.41	.437	5	65
24..	.36	.47	.36	.47	.50	.518	60	120
25..	.44	.52B	.44	.50B	.52	.538	245	330
28..	....	....	.43A	.43A	.42	.457	55	344
29..	.38	.41B	.37	.41B	.42	.461	200	274
30..	.42	.42	.42	.42	.41	.445	1	274

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.43	.43	.43	.43	.45	.473	50	324
2..	.45	.45	.45	.45	.45	.473	120	424
5..	.40	.40	.34	.34	.34	.401	155	334
6..	....	....	....	.34N	.35	.408	....	334
7..	....	....	....	.35N	.34	.408	....	334
8..	....	....	.33A	.33A	.31	.372	....	334
9..	....	.36B	....	.36B	.40	.456	....	334
12..	.46	.46	.46	.46	.45	.506	10	339
13..	....	....	....	.45N	.41	.472	....	339
14..	....	.44B	.40A	.44B	.45	.506	....	339
15..	....	.53B	.44A	.53B	.54	.569	....	339
16..	.61	.61	.61	.61	.63	.626	10	339
19..	....	....	.57A	.58A	.64	.637	....	339
20..	.60	.65B	.60	.60	.58	.601	5	338
21..	....	....	.57A	.57A	.57	.593	....	338
22..	....	....	.54A	.56A	.56	.590	....	338
23..	.49	.49	.49	.49	.50	.566	111	338
26..	Exchange Closed; Memorial Day							
27..	.43	.46	.43	.46	.44	.519	75	348
28..	.46	.51B	.46	.50B	.53	.571	50	358
29..	.54	.54	.54	.54	.61	.631	50	328
30..	....	.62B	....	.61N	.62	.640	....	328

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9300 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.66	.66	.61A	.66	.74	.720	20	348
3..	.74	.74	.73A	.74	.67	.678	15	358
4..	....	.76B	....	.76B	.76	.719	....	353
5..	....	....	....	.76N	.74	.704	....	353
6..	....	....	.64A	.64A	.57	.592	....	353
9..	....	.65B	....	.65B	.58	.656	....	353
10..	....	....	.66A	.66A	.65	.645	....	353
11..	....	.68B	....	.68B	.64	.636	....	353
12..	....	....	....	.64N	.60	.608	....	353
13..	....	....	.49A	.49A	.45	.497	....	353
16..	....	....	.43A	.43A	.43	.481	....	353
17..	.43	.43	.38A	.41	.40	.458	100	428
18..	....	....	.38A	.38A	.38	.446	100	428
19..	.40	.42	.40	.42	.43	.485	42	430
20..	.42	.42	.39A	.39A	.37	.453	35	455
23..	....	....	....	.37N	.35	.440	....	455
24..	.29	.30B	.29	.29	.32	.419	70	505
25..	.26	.28	.26	.28	.30	.402	147	597
26..	.28	.28	.28	.28	.30	.393	32	616
27..	.26	.26	.25A	.26	.26	.364	20	635
30..	....	....	.24A	.25A	.26	.351	10	615

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.22	.23	.22	.23	.26	.354	120	650
2..	.25	.25	.25	.25	.26	.354	20	660
3..	....	....	.22A	.22A	.22	.304	....	660
4..	Exchange Closed; Independence Day							
7..	.20	.20	.20	.20	.22	.309	50	710
8..	.23	.25B	.23	.25B	.26	.365	2	712
9..	.25	.25	.22A	.22A	.22	.306	60	662
10..	.20	.21	.20	.21	.22	.318	67	707
11..	.19	.19	.14	.14	.16	.289	551	1212
14..	.12	.14	.12	.14	.13	.260	373	1543
15..	.12	.13	.11	.13	.13	.236	443	1809
16..	.13	.13	.12	.13	.13	.236	325	1515
17..	....	....	....	.13N	.13	.232	....	1515
18..	....	....	....	.13N	.12	.209	....	1515
21..	....	....	.11A	.11A	.11	.193	....	1515
22..	.12	.12	.12	.12	.13	.220	15	1480
23..	.15	.16	.15	.16	.17	.280	586	1894
24..	.15	.19	.15	.19	.19	.315	532	2386
25..	.17	.18	.17	.18	.18	.296	165	2494
28..	.18	.21	.18	.21	.21	.334	176	2549
29..	.18	.18	.16	.16	.16	.274	135	2516
30..	.15	.15	.14	.14	.15	.242	77	2506
31..	.13	.13	.10	.10	.11	.185	390	2503

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.09	.11	.09	.11	.11	.198	576	2900
4..	.12	.12	.09	.09	.10	.169	108	2779
5..	.11	.11	.10	.10	.11	.204	226	2699
6..	.11	.11	.10	.10	.11	.204	312	2718
7..	.11	.12	.10	.10	.10	.172	148	2681
8..	.08	.08	.08	.08	.09	.142	200	2752
11..	.08	.08	.07	.08	.08	.118	77	2780
12..	.07	.08	.07	.08	.08	.097	37	2805
13..	.06@.05	.06	.05	.05	.06	.062	400	3065
14..	....	....	....	.06N	.06	.072	5	3065
15..	.06	.06	.06	.06	.06	.068	25	3178
18..	....	....	....	.06N	.05	.056	....	3178
19..	.04	.04	.04	.04	.04	.035	248	3018
20..	.03	.04	.03	.03	.03	.026	65	3000
21..	.02	.02	.02	.02	.02	.014	259	3088
22..	.02	.02	.02	.02	.02	.017	250	3302
25..	....	....	....	.02N	.02	.008	....	3302
26..	.01	.01	.01	.01	.01	.004	30	3302
27..	.01	.02	.01	.01	.01	.005	212	3318
28..	.01	.01	.01	.01	.01	.002	234	3061
29..	.01	.01	.01	.01	.01	.000	2	3040

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.01N	.01	.001	....	3038
3..	.01	.01	.01	.01	.01	.004	128	3029
4..	....	....	....	.01N	.01	.004	3	3030
5..	.02	.03B	.02	.02	.02	.011	66	3018
8..	.03	.03	.03	.03	.03	.020	11	3023
9..	.03	.03	.03	.03	.03	.018	4	3025
10..	....	....	....	.03N	.02	.017	....	3025
11..	.04	.04	.03	.03	.05	.047	473	3211
12..	....	....	.04A	.05N	.05	.048	20	3220
15..	.03	.03	.03	.03	.04	.035	10	3230
16..	....	....	....	.04N	.03	.036	1	3231

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9300 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.04	.04	.03A	.03A	.03	.037	1	3241
18..	.02	.05	.02	.05	.05	.075	165	3290
19..	.05	.05	.05	.05	.05	.077	165	3449
22..	.04	.05	.04	.05	.04	.054	40	3474
23..	.03	.03	.03	.03	.03	.053	20	3464
24..	.03	.03	.03	.03	.03	.029	400	3230
25..	.03	.03	.02	.03	.03	.032	650	3544
26..	.03	.03	.03	.03	.03	.030	242	3681
29..	.04	.04	.03	.03	.03	.042	29	3688
30..	.03	.03	.02	.02	.03	.028	703	4194

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.02	.02	.02	.025	207	4244
2..	.02	.02	.02	.02	.02	.027	120	4294
3..	.01	.01	.01	.01	.01	.010	179	4324
6..	.01	.01	.01	.01	.01	.007	53	4220
7..	.01	.01	.01	.01	.01	.005	1	4219
8..	....	....	....	.01N	.01	.005	....	4219
9..	....	....	....	.01N	....	.004	....	4219
10..	CAB	CAB	CAB	CAB	CAB	.006	....	4169
13..	CAB	CAB	CAB	CAB	CAB	.006	....	4169
14..	CAB	CAB	CAB	CAB	CAB	.009	....	4169
15..	.01	.01	.01	.01	....	.007	1	4168
16..	CAB	CAB	CAB	CAB	CAB	.008	....	4168
17..	CAB	CAB	CAB	CAB	CAB	.013	....	4168
20..	.01	.01	.01	.01	....	.017	5	4168
21..	CAB	CAB	CAB	CAB	CAB	.012	....	4168
22..	CAB	CAB	CAB	CAB	CAB	.007	....	4168
23..	CAB	CAB	CAB	CAB	CAB	.004	....	4168
24..	CAB	CAB	CAB	CAB	CAB	.005	....	4168
27..	CAB	CAB	CAB	CAB	CAB	.003	....	4168
28..	CAB	CAB	CAB	CAB	CAB	.002	....	4168
29..	CAB	CAB	CAB	CAB	CAB	.002	....	4168
30..	CAB	CAB	CAB	CAB	CAB	.000	....	4168
31..	CAB	CAB	CAB	CAB	CAB	.001	....	4168

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	4168
4..	CAB	CAB-	CAB	CAB	CAB	.000	....	4168
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4168
6..	CAB	CAB	CAB	CAB	CAB	.001	....	4168
7..	CAB	CAB	CAB	CAB	CAB	.003	....	4168
10..	.01	.01	.01	.01	....	.003	2	4168
11..	CAB	CAB	CAB	CAB	CAB	.002	....	4168
12..	CAB	CAB	CAB	CAB	CAB	.001	....	4168
13..	.01	.01	.01	.01	....	.001	1	4167
14..	CAB	CAB	CAB	CAB	CAB	.000	185	3983
17..	CAB	CAB	CAB	CAB	CAB	.000	75	3983
18..	CAB	CAB	CAB	CAB	CAB	.000	....	3908
19..	.01	.01	.01	.01	....	.000	27	3907
20..	CAB	CAB	CAB	CAB	CAB	.000	1	3882
21..	CAB	CAB	CAB	CAB	CAB	.000	42	3840
24..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
25..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
26..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3840

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
2..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
4..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
8..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
9..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
10..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
11..	CAB	CAB	CAB	CAB	CAB	.000	....	3840
12..	CAB	CAB	CAB	CAB	CAB	.000	....	3840

DECEMBER 1986 9325 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.47	.47	.47	.47	.54	.597	50	50
2..	.55	.55	.55	.55	.53	.591	50	11
3..	....	....	.51A	.53N	.55	.611	....	11
4..	....	....	.49A	.49A	.50	.583	....	11
7..	....	....	....	.50N	.49	.577	....	11
8..	....	....	.45A	.45A	.37	.577	....	11
9..	....	....	.31A	.31A	.33	.461	....	11
10..	....	....	....	.33N	.32	.456	....	11

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9325 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	.33B	....	.33B	.35	.477	....	11
14..	....	....	.32A	.32A	.30	.426	....	11
15..	.30	.30	.28A	.28A	.32	.439	1	12
16..	.26	.26	.26	.26	.27	.351	10	18
17..	.27	.31B	.27	.31B	.34	.384	7	24
18..	....	....	....	.34N	.37	.401	....	24
21..	....	....	....	.37N	.43	.437	....	24
22..	.42	.42	.38A	.42	.49	.506	1	24
23..	....	....	....	.49N	.53	.538	....	24
24..	.60	.60	.50A	.60	.63	.617	10	19
25..	.58	.64B	.55A	.64B	.65	.637	1	18
28..	.55	.55	.54	.54	.53	.558	16	33
29..	....	....	.51A	.53N	.53	.562	....	33
30..	.52	.52	.52	.52	.51	.546	1	33

IN MAY

1..	....	.57B	....	.57B	.55	.574	....	33
2..	....	.59B	.50A	.56B	.55	574	....	33
5..	.49	.49	.48A	.48A	.44	.501	5	38
6..	.45	.45	.42	.43B	.45	.510	100	38
7..	.59	.59	.50A	.50A	.44	.510	30	87
8..	....	....	.43A	.43A	.41	.473	....	87
9..	....	.47B	....	.46B	.52	.559	....	87
12..	.55	.55	.55	.55	.57	.609	40	127
13..	....	.58B	.55A	.55A	.52	.577	....	127
14..	....	.55B	....	.55A	.56	.611	....	127
15..	.58	.60B	.58	.60B	.67	.670	4	131
16..	....	.72B	....	.72B	.77	.721	....	131
19..	....	....	.76A	.76A	.79	.730	....	131
20..	....	....	....	.79N	.72	.69E	....	131
21..	....	....	.70A	.70A	.71	.690	....	131
22..	....	....	.67A	.67A	.71	.689	....	131
23..	....	....	.69A	.69A	.65	.668	....	131
26..	Exchange Closed; Memorial Day							
27..	.61	.61	.61	.61	.58	.625	44	175
28..	....	.61B	....	.61B	.66	.674	....	131
29..	....	....	....	.66N	.75	.728	....	131
30..	.77	.77	.77	.77	.76	.737	10	141

IN JUNE

2..	....	....	.74A	.76N	.91	.805	....	141
3..	....	....	.89A	.89A	.83	.770	....	141
4..	....	.94B	.80A	.94B	.92	.803	....	141
5..	....	....	....	.92N	.89	.788	....	141
6..	....	....	.80A	.80A	.71	.689	....	141
9..	....	.72B	....	.72B	.83	.747	....	141
10..	....	....	.81A	.81A	.80	.734	....	141
11..	....	....	....	.80N	.79	.725	....	141
12..	....	....	....	.79N	.74	.699	....	141
13..	....	....	.62A	.62A	.57	.596	....	141
16..	....	....	....	.57N	.55	.580	....	141
17..	....	....	.45A	.54A	.52	.557	....	141
18..	....	....	....	.52N	.48	.545	....	141
19..	....	.49B	....	.49B	.55	.585	....	141
20..	.50	.50	.50	.50	.49	.554	20	151
23..	....	....	....	.49N	.46	.543	....	151
24..	.42	.42	.42	.42	.42	.522	10	161
25..	.36	.37B	.36	.37B	.40	.506	100	239
26..	....	.41B	....	.41B	.40	.497	....	239
27..	....	....	.37A	.37A	.36	.468	....	239
30..	.33	.33	.33	.33	.35	.455	25	239

IN JULY

1..	.32	.34B	.32	.34B	.35	.459	10	249
2..	....	....	....	.35N	.35	.459	20	269
3..	....	....	.30A	.30A	.30	.407	....	269
4..	Exchange Closed; Independence Day							
7..	.29	.29	.29	.29	.30	.414	20	268
8..	.33	.35B	.33	.35B	.36	.475	....	270
9..	....	....	.32A	.32A	.30	.412	10	280
10..	.30	.30	.30	.30	.31	.425	3	281
11..	.25	.26	.25	.26	.23	.396	61	302
14..	.23	.23	.20A	.21A	.22	.366	26	287
15..	.18	.21	.18	.20A	.20	.341	316	593
16..	.20	.20	.18	.20B	.20	.342	130	699
17..	.20	.20	.20	.20	.20	.340	1	700
18..	.18	.18	.18	.18	.18	.314	1	701
21..	.19	.19	.17	.17	.17	.296	21	712
22..	.18	.20B	.18	.19B	.19	.332	285	957
23..	.23	.24	.23	.24	.25	.406	61	997
24..	.26	.28	.25	.28	.29	.448	141	1117
25..	.26	.27	.26	.27	.27	.430	285	1327
28..	.28	.29	.27A	.29	.29	.475	66	1353

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9325 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.26	.27B	.25	.25A	.24	.410	127	1309
30..	.22	.23B	.21	.21	.22	.374	258	1543
31..	.20	.20	.16	.17B	.17	.305	263	1587

IN AUGUST

1..	.16	.18	.16	.17	.17	.324	316	1298
4..	.17	.17	.17	.17	.15	.290	39	1211
5..	.17	.17	.16A	.17	.17	.339	105	1210
6..	.17	.17	.16	.16	.17	.342	187	1376
7..	.18	.18	.14	.14	.15	.302	102	1403
8..	.13	.14	.13	.14	.14	.263	579	1678
11..	.12	.13	.12	.13	.12	.230	96	1749
12..	.11	.12	.11	.12	.12	.198	75	1794
13..	.11	.11	.09	.09	.09	.139	2737	3841
14..	.10	.10	.09	.10	.10	.156	315	3880
15..	.09	.09	.08	.09	.10	.152	276	3889
18..	.10	.10	.08	.08	.08	.133	244	3856
19..	.08	.08	.06	.06	.06	.092	68	3849
20..	.05	.06	.05	.05	.05	.073	351	3749
21..	.04	.04	.02	.03	.03	.048	232	3985
22..	.03	.03	.03	.03	.03	.057	120	4065
25..	.03	.03	.03	.03	.03	.032	325	4085
26..	.02	.02	.02	.02	.02	.020	320	4048
27..	.02	.03	.02	.03	.02	.023	162	3753
28..	.02	.02	.01	.01	.02	.014	102	3755
29..	....	....	....	.02N	.02	.005	....	3744

IN SEPTEMBER

1..	Exchange Closed; Labor Day							
2..	.02	.02	.02	.02	.02	.009	10	3734
3..	....	.03B	....	.03B	.03	.019	....	3634
4..	.03	.03	.03	.03	.03	.021	100	3734
5..	.04	.05	.04	.05	.05	.041	71	3761
8..	.05	.06	.05	.05	.06	.065	440	3761
9..	.05	.05	.04	.05	.05	.059	22	3761
10..	....	....	....	.05N	.04	.055	....	3745
11..	.06	.08	.06	.08	.08	.120	477	3964
12..	.04	.07	.04	.07	.08	.120	81	4005
15..	....	....	.06A	.07A	.07	.093	....	4005
16..	.06	.06	.06	.06	.06	.095	3	4018
17..	.05	.06	.05	.06	.06	.097	106	4095
18..	.05	.09	.05	.09	.09	.167	145	4187
19..	.08	.09	.08	.09	.09	.169	163	4207
22..	.07	.07	.07	.07	.07	.129	434	4365
23..	.05	.06	.05	.06	.06	.126	55	4355
24..	.06	.06	.04	.04	.05	.077	445	4195
25..	.04	.05	.04	.05	.05	.084	55	4220
26..	....	....	....	.05N	.05	.079	1	4191
29..	.05	.05	.05	.05	.05	.104	140	4276
30..	.05	.05	.04	.04	.04	.076	32	4300

IN OCTOBER

1..	.03	.03	.03	.03	.03	.069	275	4636
2..	.03	.03	.03	.03	.03	.075	493	4798
3..	.02	.02	.02	.02	.02	.033	658	4933
6..	.01	.02	.01	.02	.02	.026	1157	5797
7..	.02	.02	.01	.01	.01	.020	243	5817
8..	.01	.01	.01	.01	.01	.021	159	5792
9..	.01	.01	.01	.01	.01	.019	225	5695
10..	....	....	....	.01N	.01	.024	20	5695
13..	.01	.01	.01	.01	.01	.025	454	5293
14..	.01	.02	.01	.02	.02	.035	75	5254
15..	.01	.01	.01	.01	.01	.029	300	5289
16..	....	....	....	.01N	.01	.034	....	5289
17..	.01	.02	.01	.02	.02	.052	13	5209
20..	.02	.02	.01	.01	.02	.065	25	5195
21..	.02	.02	.02	.02	.01	.052	3	5193
22..	.01	.01	.01	.01	.01	.033	149	5057
23..	.01	.01	.01	.01	.01	.024	1	5051
24..	....	....	....	.01N	.01	.029	1	5051
27..	....	....	....	.01N	.01	.019	....	5051
28..	....	....	....	.01N	.01	.018	....	5051
29..	....	....	....	.01N	.01	.015	....	5051
30..	....	....	....	.01N	.01	.007	....	5051
31..	....	....	....	.01N	.01	.009	....	5051

IN NOVEMBER

3..	....	....	....	.01N	....	.007	....	5051
4..	CAB	CAB	CAB	CAB	CAB	.007	....	5051
5..	.01	.01	.01	.01	....	.008	307	5112
6..	CAB	CAB	CAB	CAB	CAB	.012	45	5091

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9325 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.01	.01	.01	.01	.01	.023	8	5098
10..	.01	.01	.01	.01	.01	.028	1	4814
11..	....	....	....	.01N	.01	.024	5	4809
12..	....	....	....	.01N	....	.017	1	4809
13..	CAB	CAB	CAB	CAB	CAB	.015	....	4809
14..	CAB	CAB	CAB	CAB	CAB	.007	....	4809
17..	CAB	CAB	CAB	CAB	CAB	.004	....	4809
18..	CAB	CAB	CAB	CAB	CAB	.004	....	4809
19..	CAB	CAB	CAB	CAB	CAB	.000	....	4809
20..	CAB	CAB	CAB	CAB	CAB	.000	....	4809
21..	CAB	CAB	CAB	CAB	CAB	.000	....	4809
24..	CAB	CAB	CAB	CAB	CAB	.000	....	4809
25..	CAB	CAB	CAB	CAB	CAB	.000	....	4809
26..	CAB	CAB	CAB	CAB	CAB	.000	....	4809
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	...	4809

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	4809
2..	CAB	CAB	CAB	CAB	CAB	.000	....	4809
3..	CAB	CAB	CAB	CAB	CAB	.000	....	4809
4..	CAB	CAB	CAB	CAB	CAB	.000	240	4794
5..	CAB	CAB	CAB	CAB	CAB	.000	248	4789
8..	CAB	CAB	CAB	CAB	CAB	.000	448	4241
9..	CAB	CAB	CAB	CAB	CAB	.000	....	4206
10..	CAB	CAB	CAB	CAB	CAB	.000	....	4196
11..	CAB	CAB	CAB	CAB	CAB	.000	....	4196
12..	CAB	CAB	CAB	CAB	CAB	.000	....	4196

DECEMBER 1986 9350 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.42	.42	.38	.41B	.42	.485	5	5
18..	.44	.44	.44	.44	.45	.501	3	8
21..	....	....	....	.45N	.51	.538	....	8
22..	....	....	....	.51N	.60	.606	....	8
23..	....	.65B	....	.65B	.65	.636	....	8
24..	....	.73B	.63A	.73B	.76	.710	....	8
25..	....	.78B	.71A	.78B	.79	.726	....	8
28..	....	....	.71A	.71A	.66	.655	....	8
29..	....	....	.64A	.66N	.67	.659	....	8
30..	....	....	....	.67N	.65	.643	....	8

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.65N	.68	.669	....	8
2..	....	.71B	....	.71B	.68	.670	....	8
5..	....	....	....	.68N	.56	.602	....	8
6..	....	....	....	.56N	.57	.610	....	8
7..	....	.65B	....	.58B	.56	.610	....	8
8..	....	....	.55A	.55A	.53	.575	....	8
9..	....	.64B	....	.64B	.66	.658	....	8
12..	....	.71B	....	.71B	.71	.705	....	8
13..	....	.72B	.70A	.70A	.66	.677	....	8
14..	....	....	.65A	.65A	.71	.708	....	8
15..	.80	.80	.80	.80	.83	.760	6	7
16..	.88	.88	.88	.88	.93	.802	1	8
19..	....	....	.92A	.92A	.95	.809	....	8
20..	....	....	....	.95N	.88	.782	....	8
21..	....	....	.84A	.84A	.86	.776	....	8
22..	....	....	.82A	.82A	.85	.775	....	8
23..	.83	.83	.83	.83	.80	.758	5	6
26..	Exchange Closed; Memorial Day							
27..	....	....	.77A	.77A	.72	.723	....	8
28..	....	....	.71A	.71A	.83	.764	....	8
29..	....	....	....	.83N	.93	.811	....	8
30..	....	.94B	....	.94B	.93	.818	....	8

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.93N	1.10	.872	....	8
3..	....	....	1.06A	1.06A	1.01	.845	....	8
4..	....	1.13B	1.00A	1.13B	1.11	.869	....	8
5..	1.09	1.09	1.09	1.09	1.06	.856	2	8
6..	....	....	.97A	.97A	.88	.774	....	8
9..	....	.98B	.86A	.98B	1.01	.822	....	8
10..	....	....	.98A	1.01N	.97	.811	....	8
11..	....	....	....	.97N	.96	.802	....	8
12..	....	....	....	.96N	.91	.780	....	8
13..	....	....	.90A	.90A	.72	.688	....	8
16..	....	....	....	.72N	.70	.674	....	8
17..	....	....	.65A	.70N	.65	.652	....	8
18..	....	....	....	.65N	.62	.641	....	8
19..	.69	.69	.69	.69	.68	.680	1	9

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9350 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	.69B	.65A	.65A	.61	.652	....	8
23..	....	....	....	.61N	.59	.642	....	8
24..	....	....	.57A	.57A	.55	.624	....	8
25..	.52	.52	.50	.50	.53	.609	3	9
26..	....	....	....	.53N	.53	.601	....	9
27..	....	....	.49A	.50A	.49	.573	....	9
30..	....	....	.45A	.45A	.46	.561	....	9

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.45A	.45A	.47	.566	....	9
2..	....	....	....	.47N	.47	.566	....	9
3..	....	....	.41A	.41A	.41	.515	....	9
4..	Exchange Closed; Independence Day							
7..	.37	.39B	.37	.39B	.41	.524	185	185
8..	.46	.46	.46	.46	.48	.587	17	200
9..	....	....	.44A	.44A	.40	.525	....	200
10..	....	....	....	.40N	.42	.538	....	200
11..	.36	.36	.36	.36	.35	.512	20	204
14..	.32	.32	.32	.32	.30	.483	1	204
15..	.30	.31	.28A	.31	.29	.459	176	340
16..	.30	.30	.27A	.27A	.29	.463	1	341
17..	.31	.32	.28	.28	.29	.462	90	338
18..	.30	.30	.26	.28	.27	.436	36	356
21..	.26	.26	.24	.25B	.25	.419	4	358
22..	.30	.30	.28A	.29A	.29	.460	24	344
23..	.30	.36	.30	.35	.36	.542	208	320
24..	.35	.39B	.35	.39B	.40	.587	58	367
25..	.38	.38	.38	.38	.38	.572	25	377
28..	.40	.42B	.40	.42B	.42	.619	4	376
29..	.38	.38	.36	.36	.36	.557	11	380
30..	.33	.33	.32A	.32A	.32	.522	47	415
31..	.29	.29	.25	.25	.25	.449	58	426

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.28	.28	.24A	.27	.26	.473	100	467
4..	.27	.27	.25	.25	.23	.441	8	469
5..	.27	.27	.24	.26	.27	.498	387	787
6..	.27	.27	.26	.27	.27	.505	73	858
7..	.28	.28	.24A	.24A	.24	.464	51	864
8..	.22	.22	.20	.22	.22	.422	258	856
11..	.19	.20	.18	.20	.20	.386	101	896
12..	.17	.19	.17	.19	.19	.345	155	1004
13..	.17	.17	.14	.15	.14	.263	382	1224
14..	.15	.15	.15	.15	.15	.288	60	1256
15..	.14	.15	.14	.15	.15	.284	195	1274
18..	.15	.16	.14	.14	.14	.260	110	1382
19..	.11	.11	.10	.10	.11	.199	219	1579
20..	.09	.10	.08	.08	.09	.168	318	1643
21..	.07	.07	.04	.05	.05	.123	787	2027
22..	.06	.07	.06	.06	.07	.144	566	2004
25..	.06	.07	.05	.05	.05	.096	424	2255
26..	.05	.05	.04	.04	.04	.067	162	2265
27..	.04	.05	.03A	.05	.04	.077	131	2362
28..	.03	.03	.03	.03	.03	.052	338	2389
29..	.02	.02	.02	.02	.03	.025	58	2332

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.03	.03	.02	.02	.03	.037	9	2333
3..	.03	.06	.03	.06	.05	.066	124	2405
4..	.04	.05	.04	.05	.05	.069	504	2718
5..	.07	.09B	.07	.07	.08	.116	902	3153
8..	.12	.12	.08	.09B	.10	.161	304	3130
9..	.09	.09	.07	.08	.08	.147	142	3011
10..	.07	.09	.07	.08	.08	.137	331	3037
11..	.10	.13	.10	.13	.13	.249	861	3028
12..	.13	.13	.08	.13	.13	.247	583	3419
15..	.11	.11	.10	.10	.11	.202	149	3315
16..	.11	.12	.09	.09	.10	.204	213	3461
17..	.10	.10	.08	.09	.10	.205	60	3447
18..	.08	.15	.08	.15	.14	.311	935	3609
19..	.14	.16	.14	.15	.15	.312	1613	4035
22..	.12	.12	.11	.11	.11	.254	283	4119
23..	.10	.11	.09	.11	.11	.249	462	4391
24..	.11	.11	.07	.07	.08	.170	385	4413
25..	.06	.09	.06	.09	.09	.181	307	4509
26..	.10	.10	.07	.07	.08	.172	401	4646
29..	.11	.11	.08	.09	.09	.215	344	4730
30..	.09	.09	.06	.06	.06	.168	543	4971

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9350 PUTS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.05	.06	.05	.05	.05	.157	427	4981
2	.06	.06	.05	.06	.06	.169	231	5070
3	.03	.05	.03	.03	.03	.088	919	5249
6	.03	.03	.02	.03	.03	.074	389	5208
7	.03	.03	.02	.02	.02	.061	301	5138
8	.02	.03	.02	.02	.02	.065	397	4925
9	.02	.02	.02	.02	.02	.060	157	4763
10	.02	.02	.02	.02	.02	.075	98	4782
13	.02	.03	.02	.03	.02	.079	4	4768
14	.03	.03	.03	.03	.03	.105	30	4767
15	.03	.03	.03	.03	.02	.090	61	4798
16	.02	.03	.02	.03	.02	.105	172	4804
17	.03	.03	.02	.03	.03	.148	226	4789
20	.04	.04	.04	.04	.04	.181	164	4829
21	.03	.03	.03	.03	.03	.154	35	4825
22	.04	.04	.02	.02	.02	.113	406	4719
23	.02	.02	.02	.02	.02	.088	898	5071
24	.02	.03	.02	.03	.02	.106	105	5096
27	.03	.03	.02	.02	.02	.081	7	5094
28	....	....	....	.02N	.02	.078	6	5083
29	.02	.02	.01	.01	.02	.069	15	5107
30	.01	.01	.01	.01	.02	.041	39	5107
31	....	....	....	.02N	.02	.047	5	5112

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.01	.01	.01	.01	.01	.040	68	5104
4	....	....	....	.01N	.01	.044	....	5095
5	....	....	....	.01N	.01	.049	....	5090
6	.01	.02	.01	.02	.01	.064	259	5131
7	.02	.02	.02	.02	.02	.106	101	5116
10	.03	.03	.03	.03	.03	.127	207	5231
11	.02@.03	.03	.02	.03	.02	.117	12	5231
12	.02	.02	.02	.02	.02	.095	336	5014
13	.02	.02	.01	.01	.02	.090	39	5006
14	.01	.01	.01	.01	.01	.057	530	5087
17	.01	.01	.01	.01	....	.043	155	5094
18	.01	.01	.01	.01	....	.048	4	5095
19	CAB	CAB	CAB	CAB	CAB	.015	....	5095
20	CAB	CAB	CAB	CAB	CAB	.014	....	5095
21	CAB	CAB	CAB	CAB	CAB	.011	....	5095
24	CAB	CAB	CAB	CAB	CAB	.005	....	5095
25	CAB	CAB	CAB	CAB	CAB	.007	....	5095
26	CAB	CAB	CAB	CAB	CAB	.006	....	5095
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.007	....	5095

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.010	....	5095
2	CAB	CAB	CAB	CAB	CAB	.005	1	5094
3	CAB	CAB	CAB	CAB	CAB	.005	....	5094
4	CAB	CAB	CAB	CAB	CAB	.002	....	5094
5	CAB	CAB	CAB	CAB	CAB	.005	....	5094
8	CAB	CAB	CAB	CAB	CAB	.001	537	4557
9	CAB	CAB	CAB	CAB	CAB	.000	150	4407
10	CAB	CAB	CAB	CAB	CAB	.000	350	4407
11	CAB	CAB	CAB	CAB	CAB	.000	....	4057
12	CAB	CAB	CAB	CAB	CAB	.000	....	4057

DECEMBER 1986 9375 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	.76	.79B	.76	.79B	.77	.729	10	10
19	....	.78B	....	.79B	.85	.763	....	10
20	.80	.87B	.80	.80	.77	.740	20	25
23	.76	.76	.76	.76	.74	.733	1	26
24	....	....	.72A	.72A	.70	.717	....	26
25	....	....	.66A	.66A	.68	.704	....	26
26	....	....	....	.68N	.68	.698	....	26
27	....	....	.64A	.64A	.63	.673	....	26
30	.61	.61	.60A	.60A	.61	.664	3	29

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.60A	.60A	.62	.668	....	29
2	....	....	....	.62N	.62	.669	....	29
3	....	....	.60A	.60A	.54	.622	....	29
4	Exchange Closed; Independence Day							
7	....	....	.53A	.54N	.54	.633	....	29
8	....	....	....	.54N	.63	.691	....	29
9	....	....	.57A	.57A	.54	.635	....	29
10	....	....	....	.54N	.56	.648	....	29
11	.50	.50	.48A	.48A	.46	.626	20	49
14	.44	.47B	.44	.44	.42	.602	7	56

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9375 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	....	.43B	....	.43B	.40	.560	....	56
16	....	.41B	....	.41B	.41	.587	....	56
17	....	....	....	.41N	.41	.588	....	56
18	....	....	.39A	.39A	.38	.565	....	56
21	.36	.37B	.36	.36	.36	.550	....	56
22	....	.37B	....	.37B	.41	.583	20	76
23	....	.47B	....	.47B	.50	.672	....	76
24	.48	.55	.48	.55	.55	.715	1982	2043
25	.52	.53B	.52	.52	.52	.704	23	2051
28	.54	.58	.54	.58	.57	.747	113	2161
29	.55	.55	.51A	.51A	.50	.697	143	2280
30	.48	.48	.46A	.47	.46	.667	200	2480
31	.43	.43	.37	.37	.37	.601	221	2681

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.40	.41B	.36A	.40	.39	.626	4	2685
4	.38	.40B	.38	.38	.35	.600	90	2712
5	.38	.41B	.38	.39	.40	.657	523	3195
6	....	....	....	.40N	.40	.667	....	3192
7	.42	.42	.36	.36	.36	.632	170	3352
8	.34	.34	.33	.33	.34	.585	341	3469
11	.30	.31	.30	.31	.30	.562	294	3560
12	.27	.29	.27	.27A	.29	.520	46	3586
13	.26	.27	.22	.22	.22	.427	316	3653
14	.24	.25	.23A	.25	.24	.456	91	3684
15	.22	.23	.22	.23	.24	.455	465	3762
18	.25	.25	.21	.21	.22	.431	57	3774
19	.19@.18	.19	.17	.17	.18	.357	530	4160
20	.15	.15	.14	.14	.14	.319	321	4252
21	.11	.12	.09	.10	.10	.258	388	4318
22	.11	.13	.11	.12	.12	.294	382	4450
25	.13	.13	.08	.08	.09	.224	311	4528
26	.09@.08	.09	.07	.07	.07	.172	432	4394
27	.06	.08	.08	.08	.08	.193	255	4490
28	.09	.09	.06	.07	.06	.144	692	4715
29	.04	.04	.03	.03	.04	.082	442	4448

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.05	.05	.04	.05B	.05	.113	863	4327
3	.07	.10	.07	.09	.09	.173	1040	4652
4	.07	.10	.07	.09	.09	.174	512	4766
5	.12	.13	.11	.12	.13	.254	629	5004
8	.17	.17	.14	.17	.16	.321	1315	5430
9	.15	.15	.13	.15	.14	.296	434	5523
10	.13	.14	.13	.13	.13	.278	590	5319
11	.16	.21	.16	.21	.21	.428	1582	5579
12	.21	.22	.15	.21	.21	.421	1563	4944
15	.17	.18	.16	.18	.17	.363	180	4874
16	.19	.19	.15	.16	.16	.364	182	4935
17	.17	.17	.14	.16	.16	.365	150	4951
18	.13	.24	.13	.24	.23	.491	1125	5465
19	.23	.27	.22	.24	.24	.491	1723	5735
22	.22	.22	.19	.19	.19	.424	376	5734
23	.17	.19	.16	.19	.16	.417	630	5950
24	.18	.18	.12	.12	.13	.313	866	6053
25	.12	.16	.11	.14A	.14	.327	736	6465
26	.15	.17	.12	.13	.13	.314	384	6594
29	.18	.18	.15	.16	.15	.374	394	6670
30	.17	.17	.11	.11	.11	.312	660	6890

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.09	.11	.09	.09	.10	.297	660	6877
2	.10	.12	.10	.12	.11	.316	888	7443
3	.08	.08	.06	.06	.06	.193	663	7420
6	.05	.06	.05	.05	.05	.171	1653	7869
7	.05	.05	.04	.04	.04	.148	309	7684
8	.05	.05	.03	.05	.04	.159	1958	8115
9	.05	.05	.03	.03	.03	.150	423	8096
10	.03	.05	.03	.04	.04	.182	241	8172
13	.05	.05	.05	.05	.05	.192	155	8175
14	.05	.07	.04	.07	.07	.240	709	8034
15	.06	.08	.05	.06	.06	.218	1262	7559
16	.06	.07	.05	.07	.07	.247	793	7787
17	.07	.09	.06	.09	.09	.321	2857	8501
20	.10	.11	.10	.10	.10	.377	2280	8076
21	.10	.10	.08	.08	.09	.339	1781	7474
22	.09	.11	.06	.06	.06	.276	1071	7420
23	.06	.06	.05	.05	.05	.234	609	7457
24	.06	.06	.06	.06	.06	.270	233	7349
27	.06	.06	.05	.05	.05	.230	369	7524
28	.04	.05	.04	.05	.05	.227	90	7491

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9375 PUTS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	.06	.06	.04	.05	.05	.209	619	7711
30	.04	.04	.02	.04	.04	.145	820	7514
31	.03	.05	.03	.04	.04	.163	183	7127

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.03	.04	.03	.04	.03	.148	378	7059
4	.04	.04	.03	.03	.03	.159	268	7069
5	.04	.04	.04	.04	.03	.177	83	7089
6	.04	.05	.04	.05	.04	.215	1422	7703
7	.05	.08	.05	.07	.07	.306	764	7729
10	.08	.10	.08	.08	.08	.355	1568	8210
11	.08	.08	.06	.08	.07	.341	829	8412
12	.06	.08	.06	.07A	.06	.304	825	8623
13	.06	.06	.04	.06	.06	.300	1717	8789
14	.05	.05	.04	.04	.04	.230	788	9179
17	.04	.04	.02	.03	.03	.205	366	9236
18	.03	.04	.03	.04	.03	.231	1173	9989
19	.04	.04	.02	.02	.02	.114	822	9853
20	.02	.02	.02	.02	.02	.118	596	9495
21	.02	.02	.01	.01	.02	.108	231	9287
24	.01@.02	.02	.01	.02	.01	.081	163	9406
25	.01	.01	.01	.01	.01	.104	822	9320
26	.01	.01	.01	.01	.01	.096	707	9048
27	Exchange Closed: Thanksgiving Day							
28	.02	.02	.01	.02	.01	.129	62	9011

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.02	.02	.01	.01	.01	.183	928	9456
2	.02	.02	.01	.01	.01	.135	516	9100
3	.02	.02	.01	.01	.01	.141	461	8938
4	.01	.01	.01	.01	.01	.097	308	8903
5	.01	.01	.01	.01	.01	.167	168	8866
8	.01	.01	.01	.01	.01	.126	941	8568
9	.01	.02	.01	.01	.01	.124	148	8540
10	.01	.01	.01	.01	.01	.104	184	8567
11	CAB	CAB	CAB	CAB	.01	.183	....	8552
12	.01	.01	.01	.01	.01	.209	390	8640
15	.02	.02	CAB	CAB	CAB	.499	748	....
16	....	....	....	....	....	.499	45	....
17	....	....	....	....	....	.499	10	....

DECEMBER 1986 9400 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	.54	.59B	.54	.56B	.56	.694	50	50
16	....	....	.55A	.55A	.57	.702	....	50
17	....	....	....	.57N	.57	.705	....	50
18	....	....	.55A	.55A	.53	.686	....	50
21	....	....	.52A	.53N	.51	.676	....	50
22	....	.57B	....	.55B	.57	.716	....	50
23	.65	.66B	.65	.66B	.66	.784	50	40
24	....	....	....	.66N	.72	.820	....	40
25	....	....	.71A	.71A	.69	.814	....	40
28	....	.70B	....	.70B	.76	.848	....	40
29	....	....	....	.76N	.67	.812	....	40
30	....	....	....	.67N	.62	.790	....	40
31	....	....	.56A	.56A	.53	.738	....	40

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.55B	....	.54B	.56	.761	....	40
4	....	....	.54A	.54A	.51	.743	....	40
5	.56	.56	.56	.56	.57	.792	1	41
6	.58	.58	.58	.58	.57	.802	1	42
7	....	....	....	.57N	.53	.777	....	42
8	.50	.50	.50	.50	.50	.750	1	42
11	.47	.47	.47	.47	.46	.726	1	42
12	.43	.43	.43	.43	.43	.690	10	51
13	.41	.41	.38	.38	.35	.604	300	331
14	.37	.39	.36A	.39B	.38	.631	35	381
15	.37	.37	.36	.36	.37	.634	11	391
18	.37	.38B	.37	.37	.35	.616	10	395
19	.28	.28	.28	.28	.29	.544	77	472
20	.25	.26	.24A	.25A	.25	.506	102	493
21	.21	.22	.17	.19	.19	.442	956	1361
22	.22	.23	.22	.22	.22	.490	129	1421
25	.22	.22	.17	.17	.17	.413	115	1432
26	.15	.16	.14	.14	.14	.346	471	1475
27	.14	.16	.14	.16	.15	.377	593	1958
28	.15	.16B	.12	.12	.12	.309	597	2209
29	.08	.09	.07	.09	.09	.206	175	2265

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
DECEMBER 1986 9400 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.09	.10	.08	.10	.11	.261	304	2355
3	.13	.18	.13	.16	.16	.351	1574	1756
4	.14	.17	.13	.17	.16	.347	935	2087
5	.18	.24	.17	.22	.22	.448	661	2161
8	.26	.26	.23A	.26	.26	.523	775	2374
9	.24	.24	.22	.24	.24	.490	552	2536
10	.22	.24	.21	.21	.22	.466	319	2628
11	.28	.34	.27	.33	.33	.623	707	2711
12	.32	.34	.25	.31	.33	.613	538	2603
15	.28	.28	.27	.28	.28	.552	523	2922
16	.30	.31	.27	.27	.27	.552	89	2907
17	.29	.29	.26	.27A	.27	.551	175	2877
18	.24	.36	.23	.36	.38	.673	426	2968
19	.36	.40	.36	.38	.38	.671	667	2785
22	.34	.34	.32	.32	.32	.609	294	2755
23	.28	.32	.28	.31	.31	.601	498	2627
24	.30	.30	.22	.24	.23	.491	579	2550
25	.22	.26	.21	.25A	.24	.506	1382	3253
26	.26	.28	.22	.22	.23	.491	215	3380
29	.29	.29	.26	.26	.27	.558	259	3271
30	.27	.28B	.20	.20	.21	.491	306	3353

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.17	.20	.16	.18	.19	.476	232	3202
2	.20	.22	.20	.22	.21	.498	2653	4979
3	.22	.22	.12	.12	.12	.349	3928	5908
6	.10	.11	.10	.10	.10	.324	2795	7458
7	.10	.11	.08	.08	.08	.293	1509	7004
8	.09	.10	.07	.10	.09	.312	1836	6666
9	.09	.10	.07	.07	.07	.302	1083	6423
10	.08	.11	.08	.09	.10	.351	903	6481
13	.12	.12	.11	.12	.11	.372	162	6372
14	.11	.14	.10	.14	.14	.438	1650	7070
15	.14	.15	.12	.12	.12	.411	2201	7518
16	.11	.14	.11	.14	.13	.454	1793	7141
17	.15	.20	.14	.18	.18	.544	2013	7452
20	.20	.23	.20	.23	.22	.611	1975	7968
21	.21	.21	.18	.19B	.20	.575	1557	7501
22	.20	.22	.15	.15	.15	.508	1089	7068
23	.14	.16B	.12	.13	.13	.459	2045	7653
24	.15	.15	.13	.14	.15	.509	685	7720
27	.15	.16	.12	.12	.12	.467	381	7693
28	.11	.13	.11	.13	.12	.467	400	7810
29	.13	.13	.11	.12	.12	.445	1255	7756
30	.07	.10	.06	.09	.10	.352	2011	7817
31	.08	.11	.08	.10	.10	.381	1189	8020

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.10	.10	.08	.09	.09	.367	1522	7797
4	.10	.10	.09	.10	.09	.387	1181	8417
5	.11	.11	.09	.10	.10	.419	2691	8533
6	.10	.12	.10	.12	.12	.476	1677	8726
7	.14	.20	.14	.17	.17	.592	2331	8307
10	.20	.23	.19	.21	.21	.654	1562	7821
11	.19	.21	.19	.20	.19	.645	281	7727
12	.17	.18	.16	.17	.17	.611	104	7617
13	.15	.16	.14	.16	.16	.614	1719	7723
14	.15	.15	.12	.13	.12	.539	1734	8678
17	.11	.11	.09	.09	.10	.527	535	8587
18	.10	.12	.10	.12	.12	.572	1278	8425
19	.13	.13	.07	.07	.06	.395	1178	8153
20	.07	.08	.07	.07	.07	.421	1637	7669
21	.09	.09	.06	.07	.07	.418	1625	7803
24	.06	.06	.05	.05	.05	.393	580	7811
25	.06	.07	.04	.06	.07	.462	1389	8192
26	.06	.07	.05	.05	.06	.461	1877	8127
27	Exchange Closed, Thanksgiving Day							
28	.07	.08	.07	.07@.08	.08	.560	530	8252

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.10	.12	.10	.11	.12	.693	1224	7964
2	.11	.13	.09	.09	.10	.635	908	7474
3	.08	.10	.08	.10	.10	.661	683	7444
4	.09	.09	.08	.08	.08	.597	586	7566
5	.08	.11	.07	.11	.11	.738	1421	7380
8	.11	.14	.10	.11	.11	.776	849	7437
9	.11	.12	.11	.12	.12	.816	549	7127
10	.13	.13	.11	.11	.12	.837	359	7077
11	.13	.16	.12	.16	.17	.945	905	6712
12	.17	.20	.15	.16	.18	.960	725	6356
15	.23@.24	.25	.23	.25	.25	.999	616	6087
16	....	....	....	....	....	.999	85	....

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9400 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	—	—	—	—	—	.999	—	—

DECEMBER 1986 9425 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	.32	.33	.30A	.31A	.32	.640	219	214
22	.34	.34	.34	.34	.36	.688	5	214
25	.31	.31	.31	.31	.30	.625	45	239
26	.26	.26	.25	.25	.25	.559	220	345
27	.27	.27	.25	.26	.26	.595	490	746
28	.24	.27B	.21A	.23	.22	.525	357	927
29	.17	.17	.15	.16	.16	.400	936	1128

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.17	.19	.15	.19	.19	.471	380	1278
3	.24	.30	.23	.27A	.26	.569	1220	1486
4	.23	.28B	.22	.27B	.27	.559	888	1922
5	.30	.38	.30	.34	.34	.655	383	1908
8	.40	.41B	.39	.39	.40	.719	235	1950
9	.35	.36	.35	.36	.38	.687	221	2051
10	.34	.36	.34	.35	.36	.662	47	1968
11	.42	.50	.42	.48B	.49	.790	449	1713
12	.50	.50	.41A	.49	.50	.779	175	1738
15	.44	.45	.43	.43	.44	.730	95	1620
16	.45	.46B	.42	.43	.43	.728	49	1476
17	.42	.42	.41A	.42	.43	.726	27	1503
18	.38	.55	.38	.55	.56	.820	104	1505
19	.55	.57B	.55	.56	.56	.818	135	1468
22	.48	.51B	.48	.48	.48	.771	4	1456
23	—	—	.44A	.47A	.48	.765	—	1456
24	.37	.41B	.37	.37	.37	.670	27	1429
25	.34	.40B	.34	.40B	.39	.683	112	1442
26	.43	.44B	.38A	.38A	.38	.669	625	1332
29	.43	.45B	.43	.43	.43	.729	32	1302
30	.36@.35	.36	.35	.36@.35	.36	.671	15	1339

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.32	.34	.31	.34	.33	.659	44	1373
2	—	.34B	—	.34B	.36	.681	—	1371
3	.26	.26	.21	.21	.23	.537	319	1518
6	.21	.22	.19	.21	.21	.514	1587	2272
7	.19	.21	.18	.18	.18	.483	920	2555
8	.20	.20	.15	.18	.19	.507	1166	3441
9	.19	.20	.17	.17	.17	.498	415	3620
10	.16	.23	.16	.20	.21	.557	248	3597
13	.22	.23	.22	.22	.22	.584	16	3503
14	.22	.28	.20	.28	.28	.651	266	3431
15	.27	.28	.26	.26	.26	.629	524	3372
16	.25	.28B	.24	.28B	.28	.673	92	3294
17	.30	.35B	.30	.34	.35	.754	91	3271
20	.41	.42	.40A	.40A	.41	.810	89	3183
21	.38	.38	.37	.37	.38	.786	62	3175
22	.40	.40	.31	.31	.32	.737	69	3175
23	.30	.30	.27	.29A	.28	.698	238	3318
24	.29	.30	.29	.30	.31	.743	830	3999
27	.32	.32	.28A	.28A	.28	.716	5	4019
28	....	....	.26A	.27A	.28	.719	—	4029
29	.29	.29	.26A	.29	.27	.702	9	4035
30	.19	.22	.17	.22	.21	.615	228	4077
31	.18	.25	.18	.24A	.23	.647	52	4044

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.21	.22	.19	.22	.22	.641	1135	4856
4	.24	.24	.22	.22	.23	.663	573	5118
5	....	.25	.23A	.25	.24	.696	185	5049
6	.24	.27	.24	.27	.28	.747	43	5064
7	.33	.39	.32	.39	.36	.834	1458	4501
10	.40	.42B	.40	.42B	.41	.877	197	4396
11	....	....	.39A	.41N	.39	.875	....	4294
12	.36	.37B	.36	.36	.36	.859	1	4197
13	....	....	.34A	.35A	.36	.864	....	4197
14	.36	.36	.30	.30	.30	.824	29	4168
17	.30	.30	.29	.29	.29	.831	7	4156
18	.31	.31	.31	.31	.32	.863	3	4166
19	....	....	.31A	.31A	.21	.749	....	4166
20	.23	.23	.23	.23	.22	.783	45	4122
21	.21	.24B	.21	.21	.22	.793	50	4103
24	....	....	....	.22N	.21	.802	....	4103
25	....	.23B	.19A	.21N	.25	.856	....	4103
26	....	....	....	.25N	.25	.864	....	4103

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9425 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	Exchange Closed: Thanksgiving Day							
28	....	.28B	....	.28B	.29	.923	....	4103

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.32	.34B	.32	.34B	.35	.971	1	4102
2	.35	.35	.32	.32	.32	.963	7	4099
3	.30	.32	.30	.32	.33	.971	5	4094
4	....	....	.29A	.29A	.30	.962	....	4094
5	.32	.32	.32	.32	.35	.987	10	4104
8	.37	.38	.35	.37	.35	.996	28	4102
9	.35	.35	.35	.35	.36	.996	20	4082
10	.37	.37	.36	.36	.36	.999	132	3944
11	.38	.39B	.36	.39B	.41	.999	2	3937
12	....	....	....	.41N	.43	.999	....	3937
15	.50	.50	.50	.50	.50	1.000	21	3933
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9450 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	.55	.58B	.55	.57	.57	.838	100	100
21	.48	.48	.48	.48	.49	.805	101	201
22	....	.53B	....	.53B	.54	.843	....	201
25	....	....	.50A	.50A	.46	.804	....	201
26	....	....	.42A	.42A	.40	.756	....	201
27	....	.42B	....	.41B	.43	.785	....	201
28	.41	.41	.37A	.38A	.37	.733	55	186
29	.33	.33	.28	.28	.29	.623	480	545

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	.30	.35	.27	.35	.34	.690	136	619
3	.38	.47	.38	.44A	.42	.767	105	679
4	.37	.42	.37	.42	.42	.755	111	709
5	.44	.51	.44	.50A	.51	.823	323	523
8	.61@.60	.61	.58	.58	.59	.864	78	501
9	.53	.55B	.53	.55B	.55	.840	19	501
10	.53	.53	.52	.52	.53	.820	24	477
11	.64	.70	.64	.69A	.69	.902	36	472
12	.66	.66	.58A	.66	.69	.895	200	553
15	.62	.62	.62	.62	.63	.862	10	563
16	....	.65B	.62A	.63N	.61	.860	....	463
17	.62	.62	.60	.60	.61	.858	7	468
18	.57	.64	.57	.64	.76	.916	25	458
19	....	....	....	.76N	.76	.914	....	458
22	....	....	.72A	.72A	.68	.886	....	458
23	.63	.63	.63	.63	.67	.882	25	483
24	.56	.56	.56	.56	.55	.817	10	473
25	.53	.53	.53	.53	.57	.825	2	473
26	.54	.59B	.54	.54	.55	.814	44	489
29	....	.65B	....	.62B	.62	.858	3	489
30	....	....	.60A	.60A	.54	.818	3	492

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.49A	.52A	.52	.811	....	492
2	....	.53B	....	.52N	.54	.827	....	492
3	.44	.44	.40	.40	.38	.715	347	711
6	.36	.36	.34	.34	.35	.700	122	851
7	.35	.35	.31	.31	.32	.675	86	893
8	.31@.32	.35B	.30	.30	.34	.699	83	947
9	.34	.35B	.34	.34	.33	.695	145	892
10	.32	.36	.32	.36	.38	.747	14	894
13	....	.40B	....	.40B	.41	.773	....	894
14	....	.44B	....	.44B	.47	.825	....	894
15	....	....	.45A	.47N	.44	.810	....	894
16	....	.46B	.43A	.46B	.47	.844	....	894
17	.49	.57B	.49	.56B	.56	.896	1	895
20	....	.62B	....	.61B	.63	.929	....	895
21	....	....	.58A	.58A	.59	.918	....	895
22	....	.62B	.53A	.53A	.52	.893	....	895
23	.50	.51	.49A	.49A	.49	.872	90	944
24	.50	.50	.50	.50	.52	.900	403	1277
27	.50	.53B	.50	.50	.49	.889	35	1255
28	.47	.47	.47	.47	.49	.893	1	1255
29	.52	.52	.49A	.49A	.46	.884	6	1258
30	.35	.41	.34	.41	.40	.832	77	1262
31	.36	.41B	.36	.40B	.42	.854	5	1267

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9450 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.40	.40	.38A	.39A	.41	.855	25	1257
4	....	.43B	....	.41N	.43	.870	....	1257
5	....	.45B	....	.45B	.45	.891	....	1257
6	.46	.50	.46	.50	.50	.917	46	1231
7	.54	.57B	.54	.57B	.58	.956	25	1216
10	....	.66B	....	.66B	.63	.972	1	1215
11	....	....	.61A	.61A	.63	.972	....	1215
12	.60	.62B	.60	.60	.60	.969	....	1215
13	....	....	.58A	.58A	.60	.971	1	1215
14	....	....	....	.60N	.54	.961	....	1215
17	....	....	....	.54N	.52	.967	....	1215
18	....	.53B	....	.53B	.55	.977	....	1215
19	....	....	.54A	.54A	.44	.946	....	1215
20	....	.47B	....	.47B	.45	.961	....	1215
21	.43	.47B	.43	.44B	.45	.967	1	1215
24	....	....	....	.45N	.44	.975	....	1215
25	....	....	....	.44N	.48	.986	....	1213
26	....	....	....	.48N	.48	.989	....	1196
27	Exchange Closed; Thanksgiving Day							
28	....	.51B	....	.51B	.53	.996	....	1196

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.56	.57B	.56	.57B	.59	.999	....	1196
2	....	....	.57A	.57A	.56	.999	1	119(
3	....	....	....	.56N	.57	.999	....	769
4	....	....	.55A	.55A	.54	.999	....	751
5	....	....	....	.54N	.60	.999	....	751
8	....	....	....	.60N	.60	.999	....	751
9	....	....	....	.60N	.61	.999	....	751
10	....	....	....	.61N	.61	.999	....	751
11	....	.63B	....	.62B	.66	1.000	....	683
12	.68	.68	.68	.68	.68	1.000	15	688
15	....	....	....	.68N	.75	1.000	....	688
16	....	....	....	....	....	1.000	....	....

DECEMBER 1986 9475 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.44	.44	.44	.44	.53	.856	10	10
3	.67	.67	.58A	.67	.62	.900	100	110
4	.57	.61B	.56A	.61B	.62	.890	100	210
5	....	.69B	....	.69B	.73	.927	....	210
8	....	.77B	....	.77B	.80	.947	....	210
9	.74	.74	.74	.74	.76	.933	10	203
10	....	....	.73A	.73A	.73	.921	....	203
11	....	.85B	....	.85B	.92	.963	....	203
12	.87	.87	.86	.86	.91	.958	190	118
15	....	....	.86A	.86A	.83	.942	10	123
16	....	.87B	....	.84B	.83	.940	....	113
17	....	.85B	....	.85B	.83	.939	....	113
18	....	....	....	.83N	.99	.967	....	103
19	....	....	....	.99N	.99	.966	....	103
22	....	....	.97A	.97A	.90	.952	....	103
23	....	....	.89A	.89A	.89	.950	....	103
24	....	....	.79A	.79A	.76	.913	....	103
25	....	....	....	.76N	.78	.918	....	103
26	....	.80B	....	.80B	.76	.912	....	103
29	....	....	....	.76N	.84	.937	....	103
30	....	....	.82A	.82A	.75	.915	....	103

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.72A	.72A	.73	.911	....	103
2	....	....	....	.73N	.76	.921	....	103
3	....	....	.63A	.63A	.58	.852	....	103
6	....	....	.55A	.55A	.55	.845	....	103
7	....	....	.54A	.54A	.51	.829	....	103
8	....	.55B	....	.51N	.54	.848	....	103
9	....	....	....	.54N	.53	.847	....	103
10	....	....	....	.53N	.59	.882	....	103
13	....	.60B	....	.59N	.62	.901	....	103
14	....	....	....	.62N	.69	.930	....	103
15	....	....	....	.69N	.66	.923	....	103
16	....	....	....	.66N	.70	.942	....	103
17	....	....	....	.70N	.80	.966	....	103
20	....	.83B	....	.83B	.87	.980	....	103
21	....	....	....	.87N	.83	.976	....	103
22	....	....	....	.83N	.76	.968	....	103
23	....	....	....	.76N	.71	.960	....	103
24	....	....	....	.71N	.76	.972	....	103
27	.74	.77B	.74	.74	.72	.969	25	128
28	....	....	.71A	.71A	.72	.971	....	128
29	....	....	....	.72N	.70	.968	....	128

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1986 9475 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	....	....	....	.70N	.61	.949	....	45
31	....	....	....	.61N	.64	.958	....	45

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.64N	.63	.960	....	45
4	....	.64B	....	.64B	.65	.966	....	45
5	....	.67B	....	.67B	.66	.974	....	45
6	....	....	....	.68N	.73	.982	....	45
7	....	.81B	....	.81B	.83	.992	....	45
10	....	....	....	.83N	.88	.996	....	45
11	....	....	.86A	.86A	.87	.996	....	45
12	....	....	.86A	.86A	.84	.996	....	45
13	....	....	.83A	.83A	.84	.996	....	45
14	....	....	....	.84N	.78	.995	....	45
17	....	.79B	....	.78N	.77	.996	....	45
18	....	....	....	.77N	.80	.998	....	45
19	....	....	....	.80N	.68	.994	....	45
20	....	....	....	.68N	.70	.996	....	45
21	....	.71B	....	.71B	.70	.997	....	45
24	....	....	....	.70N	.69	.998	....	20
25	....	....	....	.69N	.73	.999	....	20
26	....	....	....	.73N	.73	.999	....	20
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.73N	.78	.999	....	20

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.80B	....	.80B	.84	.999	....	20
2	....	....	....	.84N	.81	.999	....	10
3	....	....	....	.81N	.82	.999	....	5
4	....	....	....	.82N	.79	.999	....	5
5	....	....	....	.79N	.85	.999	....	5
8	....	....	....	.85N	.85	.999	....	5
9	....	....	....	.85N	.86	1.000	....	5
10	....	....	....	.86N	.86	1.000	....	5
11	....	....	....	.86N	.92	1.000	....	5
12	....	....	....	.92N	.94	1.000	....	5
15	....	....	....	.94N	1.00	1.000	....	5
16	....	....	....	....	....	1.000	....	....

MARCH 1987 9150 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	.17	.17	.17	.17	.17	.274	....	....
20	.16	.16	.16	.16	.16	.257	75	75
21	....	....	....	.16N	.16	.249	25	100
24	....	....	....	.16N	.15	.226	....	100
25	....	....	....	.15N	.16	.228	....	100
26	....	....	....	.16N	.15	.214	....	100
27	....	....	.14A	.14A	.13	.173	....	100
28	Exchange Closed; Good Friday							
31	....	....	....	.13N	.12	.147	....	100

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.12N	.12	.142	....	100
2	....	....	....	.12N	.12	.134	....	100
3	....	....	....	.12N	.13	.141	....	100
4	....	....	....	.13N	.12	.122	....	100
7	....	....	....	.12N	.12	.115	....	100
8	....	....	.11A	.11A	.09	.115	....	100
9	....	....	....	.09N	.08	.070	....	100
10	....	....	....	.08N	.08	.065	....	100
11	....	....	....	.08N	.09	.070	....	100
14	.08	.08	.08	.08	.08	.055	10	100
15	....	....	....	.08N	.08	.059	....	100
16	....	....	....	.08N	.08	.042	....	100
17	....	....	....	.08N	.09	.052	....	100
18	....	....	....	.09N	.10	.060	....	100
21	.12	.12	.12	.12	.12	.070	55	105
22	....	.13B	.11A	.13B	.16	.090	....	105
23	.17	.17	.17	.17	.17	.105	112	188
24	.18	.19B	.15	.19B	.22	.139	42	230
25	....	....	.21A	.21A	.22	.152	....	230
28	....	....	.20A	.20A	.17	.113	12	242
29	.17	.17	.17	.17	.18	.117	15	257
30	.19	.20	.16A	.18A	.17	.112	22	279

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.17N	.18	.123	....	279
2	.18	.18	.16	.16	.18	.121	15	294
5	....	....	....	.18N	.12	.092	16	310
6	....	....	....	.12N	.13	.097	....	310

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9150 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	.13N	.13	.098	....	310
8	....	....	....	.13N	.12	.085	....	310
9	....	....	....	.12N	.18	.115	....	310
12	.18	.19	.18	.19	.19	.129	29	281
13	.19	.20B	.19	.19	.18	.113	....	281
14	.18	.18	.18	.18	.19	.126	5	282
15	....	....	....	.19N	.22	.155	....	282
16	.21	.23	.21	.23	.26	.193	26	296
19	....	....	....	.26N	.29	.205	....	298
20	.30	.30	.29A	.29A	.27	.188	10	308
21	....	....	.26A	.26A	.26	.181	....	308
22	....	....	....	.26N	.26	.174	....	308
23	.23	.23	.23	.23	.24	.160	75	308
26	Exchange Closed, Memorial Day							
27	....	....	....	.24N	.21	.133	....	308
28	....	....	....	.21N	.24	.161	....	308
29	....	....	....	.24N	.28	.189	....	308
30	.27	.28	.27	.28	.29	.198	25	313

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.28	.28	.28	.28	.35	.256	14	317
3	....	....	.33A	.35N	.31	.221	....	317
4	....	.33B	.28A	.33B	.35	.261	....	317
5	....	....	....	.35N	.34	.257	....	317
6	....	....	.28A	.28A	.25	.186	....	317
9	....	....	....	.25N	.29	.228	....	317
10	....	....	....	.29N	.28	.225	....	317
11	....	....	....	.28N	.28	.218	....	317
12	....	....	.27A	.27A	.26	.204	....	327
13	.22	.22	.22	.22	.20	.148	5	332
16	.20	.20	.19A	.19A	.20	.146	3	329
17	.18	.18	.18	.18	.18	.132	10	339
18	....	....	....	.18N	.16	.125	....	339
19	.17	.17	.17	.17	.18	.138	10	349
20	.19	.19	.15	.15	.15	.122	35	334
23	.16@.17	.17	.14	.14	.14	.115	15	327
24	....	....	.13A	.14N	.13	.105	....	327
25	.13	.13	.12A	.13	.12	.096	10	337
26	.11	.11	.11	.11	.11	.091	8	345
27	....	....	....	.11N	.10	.080	....	345
30	....	....	....	.10N	.10	.074	....	345

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.10	.074	....	345
2	....	....	....	.10N	.10	.073	....	345
3	....	....	....	.10N	.09	.058	....	345
4	Exchange Closed, Independence Day							
7	.08	.08	.08	.08	.09	.057	11	356
8	....	....	....	.09N	.10	.073	....	356
9	.08	.08	.08	.08	.09	.055	130	280
10	.08	.08	.08	.08	.09	.057	77	227
11	....	....	....	.09N	.06	.047	....	227
14	.05	.05	.05	.05	.05	.038	14	213
15	.04	.04	.04	.04	.04	.031	60	242
16	.04	.04	.04	.04	.04	.028	10	252
17	....	....	....	.04N	.04	.026	....	252
18	....	....	....	.04N	.04	.021	....	252
21	....	....	....	.04N	.04	.017	....	252
22	....	....	....	.04N	.05	.019	....	252
23	....	....	....	.05N	.06	.026	....	252
24	....	....	....	.06N	.07	.029	....	252
25	....	....	....	.07N	.07	.025	....	252
28	....	....	....	.07N	.08	.027	....	252
29	....	....	....	.08N	.06	.017	....	252
30	....	....	....	.06N	.05	.013	....	252
31	....	....	....	.05N	.04	.008	....	252

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.04N	.04	.008	....	252
4	....	....	....	.04N	.04	.006	....	252
5	....	....	....	.04N	.04	.007	....	252
6	....	....	....	.04N	.04	.007	....	252
7	....	....	....	.04N	.03	.004	....	252
8	.03	.03	.03	.03	.03	.003	134	352
11	....	....	....	.03N	.03	.002	....	352
12	....	....	....	.03N	.03	.001	....	352
13	....	....	....	.03N	.02	.000	....	352
14	....	....	....	.02N	.02	.001	....	352
15	....	....	....	.02N	.02	.000	....	352
18	....	....	....	.02N	.02	.000	....	352
19	....	....	....	.02N	.01	.000	....	352
20	.01	.01	.01	.01	.01	.000	141	482
21	....	....	....	.01N	....	.000	20	491

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9150 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	CAE	CAB	CAB	CAB	CAB	.000	....	491
25	CAB	CAB	CAB	CAB	CAB	.000	....	491
26	CAB	CAB	CAB	CAB	CAB	.000	....	491
27	CAB	CAB	CAB	CAB	CAB	.000	....	491
28	CAB	CAB	CAB	CAB	CAB	.000	....	491
29	CAB	CAB	CAB	CAB	CAB	.000	....	491

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed, Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	491
3	CAB	CAB	CAB	CAB	CAB	.000	....	491
4	CAB	CAB	CAB	CAB	CAB	.000	....	491
5	CAB	CAB	CAB	CAB	CAB	.000	....	491
8	CAB	CAB	CAB	CAB	CAB	.000	....	491
9	CAB	CAB	CAB	CAB	CAB	.000	....	491
10	CAB	CAB	CAB	CAB	CAB	.000	....	491
11	CAB	CAB	CAB	CAB	CAB	.000	....	491
12	CAB	CAB	CAB	CAB	CAB	.000	....	491
15	CAB	CAB	CAB	CAB	CAB	.000	....	491
16	....	....	....	.01B	.01	.000	....	491
17	....	....	....	.01N	.01	.001	....	491
18	....	....	....	.01N	.01	.002	....	491
19	.02	.02	.02	.02	.01	.002	50	532
22	....	....	....	.01N	.01	.001	10	542
23	....	....	....	.01N	.01	.001	....	542
24	....	....	....	.01N	.01	.000	....	542
25	....	....	....	.01N	.01	.001	....	542
26	....	....	....	.01N	.01	.001	....	542
29	....	....	....	.01N	.01	.001	....	542
30	....	....	....	.01N	.01	.001	....	542

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.01N	....	.000	....	572
2	CAB	CAB	CAB	CAB	CAB	.001	....	572
3	.01	.01	.01	.01	....	.000	120	672
6	CAB	CAB	CAB	CAB	CAB	.000	5	677
7	CAB	CAB	CAB	CAB	CAB	.000	....	677
8	CAB	CAB	CAB	CAB	CAB	.000	....	677
9	CAB	CAB	CAB	CAB	CAB	.000	....	677
10	CAB	CAB	CAB	CAB	CAB	.000	....	677
13	CAB	CAB	CAB	CAB	CAB	.000	....	677
14	CAB	CAB	CAB	CAB	CAB	.000	....	677
15	CAB	CAB	CAB	CAB	CAB	.000	....	677
16	CAB	CAB	CAB	CAB	CAB	.000	....	677
17	CAB	CAB	CAB	CAB	CAB	.000	....	677
20	CAB	CAB	CAB	CAB	CAB	.000	....	677
21	CAB	CAB	CAB	CAB	CAB	.000	....	677
22	CAB	CAB	CAB	CAB	CAB	.000	....	677
23	CAB	CAB	CAB	CAB	CAB	.000	....	677
24	CAB	CAB	CAB	CAB	CAB	.000	....	677
27	CAB	CAB	CAB	CAB	CAB	.000	....	677
28	CAB	CAB	CAB	CAB	CAB	.000	....	677
29	CAB	CAB	CAB	CAB	CAB	.000	....	677
30	CAB	CAB	CAB	CAB	CAB	.000	....	677
31	CAB	CAB	CAB	CAB	CAB	.000	....	677

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	CAB	CAB	CAB	CAB	CAB	.000	....	677
4	CAB	CAB	CAB	CAB	CAB	.000	....	677
5	CAB	CAB	CAB	CAB	CAB	.000	....	677
6	CAB	CAB	CAB	CAB	CAB	.000	....	677
7	CAB	CAB	CAB	CAB	CAB	.000	....	677
10	CAB	CAB	CAB	CAB	CAB	.000	....	677
11	CAB	CAB	CAB	CAB	CAB	.000	....	677
12	CAB	CAB	CAB	CAB	CAB	.000	....	677
13	CAB	CAB	CAB	CAB	CAB	.000	....	677
14	CAB	CAB	CAB	CAB	CAB	.000	....	677
17	CAB	CAB	CAB	CAB	CAB	.000	....	677
18	CAB	CAB	CAB	CAB	CAB	.000	....	677
19	CAB	CAB	CAB	CAB	CAB	.000	....	677
20	CAB	CAB	CAB	CAB	CAB	.000	....	677
21	CAB	CAB	CAB	CAB	CAB	.000	....	677
24	CAB	CAB	CAB	CAB	CAB	.000	....	677
25	CAB	CAB	CAB	CAB	CAB	.000	....	677
26	CAB	CAB	CAB	CAB	CAB	.000	....	677
27	Exchange Closed, Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	677

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	677
2	CAB	CAB	CAB	CAB	CAB	.000	....	677
3	CAB	CAB	CAB	CAB	CAB	.000	....	677

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9150 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	CAB	CAB	CAB	CAB	CAB	.000	....	677
5..	CAB	CAB	CAB	CAB	CAB	.000	....	677
8..	CAB	CAB	CAB	CAB	CAB	.000	....	677
9..	CAB	CAB	CAB	CAB	CAB	.000	....	677
10..	CAB	CAB	CAB	CAB	CAB	.000	....	677
11..	CAB	CAB	CAB	CAB	CAB	.000	....	677
12..	CAB	CAB	CAB	CAB	CAB	.000	....	677
15..	CAB	CAB	CAB	CAB	CAB	.000	....	677
16..	CAB	CAB	CAB	CAB	CAB	.000	....	677
17..	CAB	CAB	CAB	CAB	CAB	.000	....	647
18..	CAB	CAB	CAB	CAB	CAB	.000	....	647
19..	CAB	CAB	CAB	CAB	CAB	.000	....	647
22..	CAB	CAB	CAB	CAB	CAB	.000	....	647
23..	CAB	CAB	CAB	CAB	CAB	.000	....	647
24..	CAB	CAB	CAB	CAB	CAB	.000	....	647
25..	Exchange Closed; Christmas							
26..	CAB	CAB	CAB	CAB	CAB	.000	....	647
29..	CAB	CAB	CAB	CAB	CAB	.000	....	647
30..	CAB	CAB	CAB	CAB	CAB	.000	....	647
31..	CAB	CAB	CAB	CAB	CAB	.000	....	647

MARCH 1987 9175 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.26	.26	.26	.26	.26	.199	3	3
17..	....	....	....	.26N	.23	.182	....	3
18..	....	....	....	.23N	.21	.172	....	3
19..	....	....	....	.21N	.24	.190	....	3
20..	....	....	....	.24N	.19	.170	....	3
23..	.21	.22	.18	.18	.18	.161	12	15
24..	.16	.16	.16	.16	.17	.150	10	25
25..	....	....	.15A	.15A	.16	.139	....	25
26..	....	....	....	.16N	.15	.132	....	25
27..	....	....	....	.15N	.13	.118	....	25
30..	....	....	....	.13N	.12	.111	....	25

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.12N	.12	.110	....	25
2..	....	....	....	.12N	.12	.109	....	25
3..	....	....	....	.12N	.10	.090	....	25
4..	Exchange Closed; Independence Day							
7..	....	....	....	.10N	.10	.088	....	25
8..	....	....	....	.10N	.14	.110	....	25
9..	....	....	....	.14N	.10	.085	....	25
10..	....	....	....	.10N	.11	.089	....	25
11..	....	....	....	.11N	.08	.076	...	25
14..	.08	.08	.08	.08	.07	.062	10	35
15..	....	....	....	.07N	.06	.053	....	35
16..	....	....	....	.06N	.06	.049	....	35
17..	....	....	....	.06N	.06	.046	....	35
18..	....	....	....	.06N	.06	.039	....	35
21..	....	....	....	.06N	.06	.033	....	35
22..	....	....	....	.06N	.07	.036	....	35
23..	....	....	....	.07N	.08	.047	....	35
24..	....	....	....	.08N	.10	.053	....	35
25..	....	....	....	.10N	.09	.046	....	35
28..	....	....	....	.09N	.10	.052	....	35
29..	....	....	....	.10N	.08	.035	....	35
30..	....	....	....	.08N	.07	.028	....	35
31..	....	....	....	.07N	.06	.018	....	35

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.06N	.06	.019	....	35
4..	....	....	....	.06N	.05	.014	....	35
5..	....	....	....	.05N	.06	.017	....	35
6..	....	....	....	.06N	.06	.016	....	35
7..	....	....	....	.06N	.04	.012	....	35
8..	....	....	....	.04N	.04	.009	....	35
11..	....	....	....	.04N	.04	.006	....	35
12..	....	....	....	.04N	.04	.004	....	35
13..	....	....	....	.04N	.03	.002	....	35
14..	....	....	....	.03N	.03	.003	....	35
15..	....	....	....	.03N	.03	.002	....	35
18..	....	....	....	.03N	.03	.002	....	35
19..	....	....	....	.03N	.02	.001	....	35
20..	....	....	....	.02N	.01	.000	....	35
21..	....	....	....	.01N	.01	.000	....	35
22..	....	....	....	.01N	.01	.000	....	35
25..	....	....	....	.01N	....	.000	....	35
26..	CAB	CAB	CAB	CAB	CAB	.000	....	35
27..	CAB	CAB	CAB	CAB	CAB	.000	....	35
28..	CAB	CAB	CAB	CAB	CAB	.000	....	35
29..	CAB	CAB	CAB	CAB	CAB	.000	....	35

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9175 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	35
3..	CAB	CAB	CAB	CAB	CAB	.000	....	35
4..	CAB	CAB	CAB	CAB	CAB	.000	....	35
5..	CAB	CAB	CAB	CAB	CAB	.000	....	35
8..	CAB	CAB	CAB	CAB	CAB	.000	....	35
9..	CAB	CAB	CAB	CAB	CAB	.000	....	35
10..	CAB	CAB	CAB	CAB	CAB	.000	....	35
11..	CAB	CAB	CAB	CAB	.01	.002	....	35
12..	....	....	....	.01N	.02	.002	....	35
15..	....	....	....	.02N	.02	.002	....	35
16..	.03	.03	.03	.03	.02	.002	100	135
17..	....	....	....	.02N	.02	.003	....	135
18..	....	....	....	.02N	.03	.006	....	135
19..	....	....	....	.03N	.03	.006	....	135
22..	....	....	....	.03N	.03	.004	....	135
23..	....	....	....	.03N	.03	.005	....	135
24..	....	....	....	.03N	.02	.002	....	135
25..	....	....	....	.02N	.02	.002	....	135
26..	.02	.02	.02	.02	.02	.003	....	135
29..	.02	.02	.02	.02	.02	.004	55	150
30..	....	....	...	.02N	.02	.003	....	135

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.01	.002	....	135
2..	....	....	....	.01N	.01	.002	....	135
3..	.01	.01	.01	.01	....	.001	15	150
6..	.01	.01	.01	.01	....	.000	65	210
7..	.01	.01	.01	.01	....	.000	....	210
8..	CAB	CAB	CAB	CAB	CAB	.000	6	210
9..	CAB	CAB	CAB	CAB	CAB	.000	....	210
10..	CAB	CAB	CAB	CAB	CAB	.000	....	210
13..	CAB	CAB	CAB	CAB	CAB	.000	....	210
14..	CAB	CAB	CAB	CAB	CAB	.000	....	210
15..	CAB	CAB	CAB	CAB	CAB	.000	....	210
16..	CAB	CAB	CAB	CAB	CAB	.000	....	210
17..	CAB	CAB	CAB	CAB	CAB	.001	....	210
20..	CAB	CAB	CAB	CAB	CAB	.001	....	210
21..	CAB	CAB	CAB	CAB	CAB	.000	....	210
22..	CAB	CAB	CAB	CAB	CAB	.000	....	210
23..	CAB	CAB	CAB	CAB	CAB	.000	....	210
24..	CAB	CAB	CAB	CAB	CAB	.000	....	210
27..	CAB	CAB	CAB	CAB	CAB	.000	....	210
28..	CAB	CAB	CAB	CAB	CAB	.000	....	210
29..	CAB	CAB	CAB	CAB	CAB	.000	....	210
30..	CAB	CAB	CAB	CAB	CAB	.000	....	210
31..	CAB	CAB	CAB	CAB	CAB	.000	....	210

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	210
4..	CAB	CAB	CAB	CAB	CAB	.000	....	210
5..	CAB	CAB	CAB	CAB	CAB	.000	....	210
6..	CAB	CAB	CAB	CAB	CAB	.000	....	210
7..	CAB	CAB	CAB	CAB	CAB	.000	....	210
10..	CAB	CAB	CAB	CAB	CAB	.000	....	210
11..	CAB	CAB	CAB	CAB	CAB	.000	....	210
12..	CAB	CAB	CAB	CAB	CAB	.000	....	210
13..	CAB	CAB	CAB	CAB	CAB	.000	....	210
14..	CAB	CAB	CAB	CAB	CAB	.000	....	210
17..	CAB	CAB	CAB	CAB	CAB	.000	....	210
18..	CAB	CAB	CAB	CAB	CAB	.000	....	210
19..	CAB	CAB	CAB	CAB	CAB	.000	....	210
20..	CAB	CAB	CAB	CAB	CAB	.000	....	210
21..	CAB	CAB	CAB	CAB	CAB	.000	....	210
24..	CAB	CAB	CAB	CAB	CAB	.000	....	210
25..	CAB	CAB	CAB	CAB	CAB	.000	....	210
26..	CAB	CAB	CAB	CAB	CAB	.000	....	210
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	210

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	210
2..	CAB	CAB	CAB	CAB	CAB	.000	....	210
3..	CAB	CAB	CAB	CAB	CAB	.000	....	210
4..	CAB	CAB	CAB	CAB	CAB	.000	....	210
5..	CAB	CAB	CAB	CAB	CAB	.000	....	210
8..	CAB	CAB	CAB	CAB	CAB	.000	....	210
9..	CAB	CAB	CAB	CAB	CAB	.000	....	210
10..	CAB	CAB	CAB	CAB	CAB	.000	....	210
11..	CAB	CAB	CAB	CAB	CAB	.000	....	210
12..	CAB	CAB	CAB	CAB	CAB	.000	....	210
15..	CAB	CAB	CAB	CAB	CAB	.000	....	210
16..	CAB	CAB	CAB	CAB	CAB	.000	....	210

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9175 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	CAB	CAB	CAB	CAB	CAB	.000	....	210
18..	CAB	CAB	CAB	CAB	CAB	.000	....	210
19..	CAB	CAB	CAB	CAB	CAB	.000	....	210
22..	CAB	CAB	CAB	CAB	CAB	.000	....	210
23..	CAB	CAB	CAB	CAB	CAB	.000	....	210
24..	CAB	CAB	CAB	CAB	CAB	.000	....	210
25..	Exchange Closed; Christmas							
26..	CAB	CAB	CAB	CAB	CAB	.000	....	210
29..	CAB	CAB	CAB	CAB	CAB	.000	....	210
30..	CAB	CAB	CAB	CAB	CAB	.000	....	210
31..	CAB	CAB	CAB	CAB	CAB	.000	....	210

MARCH 1987 9200 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.26	.26	.26	.26	.26	.376	....	....
24..	....	.28B	.25A	.25A	.25	.351	....	....
25..	.26	.26	.26	.26	.26	.356	50	50
26..	....	....	.25A	.25A	.25	.342	....	50
27..	....	....	....	.25N	.22	.292	....	50
28..	Exchange Closed; Good Friday							
31..	....	....	....	.22N	.20	.259	....	50

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.16A	.18A	.20	.253	....	50
2..	....	....	....	.20N	.20	.244	....	50
3..	....	....	....	.20N	.21	.255	....	50
4..	....	....	....	.21N	.19	.231	....	50
7..	....	....	.17A	.17A	.19	.222	....	50
8..	....	....	.16A	.16A	.15	.222	....	50
9..	....	....	.13A	.13A	.14	.152	....	50
10..	.13	.13	.10	.11B	.11	.145	200	250
11..	....	.12B	....	.12B	.12	.154	....	250
14..	....	....	.11A	.11A	.11	.127	....	250
15..	....	....	....	.11N	.12	.136	....	250
16..	....	....	....	.12N	.12	.101	....	250
17..	....	....	....	.12N	.15	.119	....	250
18..	....	....	....	.15N	.17	.133	....	250
21..	....	....	....	.17N	.18	.151	....	250
22..	....	....	....	.18N	.21	.184	....	250
23..	....	.26B	....	.26B	.27	.207	....	250
24..	....	.31B	.24A	.31B	.33	.260	....	250
25..	.30	.30	.27	.27	.35	.278	50	270
28..	....	....	.33A	.33A	.28	.220	....	260
29..	....	....	.26A	.26A	.29	.226	....	260
30..	....	....	....	.29N	.28	.217	....	260

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.28N	.29	.235	....	260
2..	.29	.29	.28A	.28A	.29	.232	8	268
5..	.21	.21	.21	.21	.21	.186	110	268
6..	....	....	....	.21N	.22	.195	....	278
7..	....	.23B	....	.23B	.22	.197	....	278
8..	.21	.21	.21	.21	.20	.176	5	278
9..	....	.21B	....	.20N	.28	.225	....	278
12..	....	....	....	.28N	.31	.247	....	278
13..	....	.32B	.29A	.29A	.28	.224	....	278
14..	....	....	.26A	.28N	.31	.245	....	278
15..	....	.32B	....	.32B	.36	.286	....	278
16..	....	....	....	.36N	.43	.338	....	278
19..	....	....	.41A	.41A	.45	.352	....	278
20..	....	....	....	.45N	.42	.330	....	278
21..	....	....	.40A	.40A	.41	.320	....	278
22..	....	....	.37A	.37A	.40	.312	....	278
23..	.37	.37	.37	.37	.38	.295	148	278
26..	Exchange Closed; Memorial Day							
27..	....	....	.33A	.33A	.33	.257	....	278
28..	....	....	.30A	.33N	.37	.297	....	278
29..	.39	.39	.39	.39	.42	.337	125	403
30..	....	.46B	.41A	.46B	.44	.350	....	403

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.44N	.52	.424	....	403
3..	....	....	.49A	.52N	.48	.381	....	403
4	....	.50B	.44A	.50B	.53	.425	....	403
5..	....	....	.52A	.52A	.51	.417	....	403
6..	....	....	.44A	.44A	.39	.324	....	403
9..	....	....	....	.39N	.45	.376	....	403
10..	....	....	.44A	.45N	.43	.371	....	403
11..	....	....	....	.43N	.42	.360	....	403
12..	.38	.38	.38	.38	.40	.340	25	428
13..	....	....	....	.40N	.32	.264	....	428
16..	....	....	.30A	.30A	.32	.261	....	428

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9200 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	.30A	.30A	.29	.241	....	428
18..	....	....	.28A	.28A	.27	.230	....	428
19..	....	....	....	.27N	.30	.251	....	428
20..	....	....	.26A	.26A	.26	.228	....	428
23..	.23	.23	.23	.23	.24	.219	5	433
24..	....	....	....	.24N	.22	.205	....	433
25..	.22	.22	.19A	.19A	.20	.192	....	433
26..	.18@.17	.18	.17	.17	.19	.184	35	435
27..	....	....	....	.19N	.17	.166	....	438
30..	....	....	....	.17N	.17	.158	....	438

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.16A	.16A	.17	.157	....	438
2..	....	....	....	.17N	.17	.156	....	438
3..	....	....	....	.17N	.16	.132	....	438
4..	Exchange Closed; Independence Day							
7..	....	....	....	.16N	.16	.131	....	438
8..	....	....	....	.16N	.18	.159	....	438
9..	....	....	.15A	.15A	.16	.127	....	438
10..	....	....	....	.16N	.17	.132	....	438
11..	....	....	....	.17N	.12	.115	....	438
14..	....	....	....	.12N	.11	.098	....	438
15..	.09	.10	.09	.10	.10	.086	30	463
16..	.09	.09	.09	.09	.10	.080	35	463
17..	....	....	....	.10N	.10	.077	....	463
18..	....	....	....	.10N	.08	.066	....	463
21..	....	....	....	.08N	.08	.058	....	463
22..	.08	.08	.08	.08	.09	.063	10	473
23..	....	....	....	.09N	.11	.081	....	473
24..	....	....	....	.11N	.13	.091	....	473
25..	....	....	....	.13N	.12	.082	....	473
28..	....	....	....	.12N	.14	.090	....	473
29..	....	....	.12A	.12A	.10	.065	....	473
30..	....	.11B	....	.10N	.09	.053	....	473
31..	.08	.08	.08	.08	.08	.037	40	513

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.08N	.08	.039	....	513
4..	....	....	....	.08N	.07	.030	....	513
5..	....	....	....	.07N	.08	.037	....	513
6..	....	....	....	.08N	.08	.036	....	513
7..	.07	.07	.07	.07	.06	.027	20	533
8..	.06	.06	.06	.06	.06	.021	22	535
11..	....	....	....	.06N	.06	.015	....	535
12..	....	....	....	.06N	.05	.011	....	535
13..	....	....	....	.05N	.04	.007	....	535
14..	....	....	....	.04N	.04	.009	....	535
15..	....	....	....	.04N	.04	.008	....	535
18..	.04	.04	.04	.04	.04	.006	5	540
19..	....	....	....	.04N	.03	.003	....	540
20..	....	....	....	.03N	.02	.002	....	540
21..	....	....	....	.02N	.02	.001	....	540
22..	....	....	....	.02N	.02	.001	....	540
25..	....	....	....	.02N	.01	.000	....	540
26..	....	....	....	.01N	.01	.000	....	540
27..	.01	.01	.01	.01	.01	.000	180	408
28..	....	....	....	.01N	.01	.000	10	398
29..	....	....	....	.01N	....	.000	20	388

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	390
3..	.01	.01	.01	.01	.01	.000	155	340
4..	....	....	....	.01N	.01	.000	....	340
5..	....	....	....	.01N	.02	.001	....	350
8..	....	....	....	.02N	.02	.002	....	350
9..	....	....	....	.02N	.02	.002	....	350
10..	....	....	....	.02N	.02	.002	....	350
11..	....	....	....	.02N	.03	.007	....	350
12..	.05	.05	.05	.05	.04	.008	....	350
15..	....	....	....	.04N	.04	.006	....	350
16..	.05	.05	.05	.05	.03	.007	8	343
17..	....	....	....	.03N	.03	.008	....	343
18..	....	.04B	....	.04B	.04	.015	....	343
19..	....	....	....	.04N	.05	.016	....	343
22..	.03	.04	.03	.04	.04	.012	35	366
23..	....	....	....	.04N	.04	.012	....	368
24..	....	....	....	.04N	.03	.007	....	368
25..	....	....	....	.03N	.03	.007	....	368
26..	.04	.05	.04	.04A	.03	.007	40	388
29..	.04	.04	.04	.04	.03	.010	65	395
30..	....	....	....	.03N	.03	.007	....	355

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9200 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.02	.02	.02	.02	.02	.007	10	355
2..	.02	.02	.02	.02	.02	.007	10	365
3..	....	....	....	.02N	.01	.003	....	365
6..	....	....	....	.01N	.01	.002	....	365
7..	....	....	....	.01N	.01	.001	....	365
8..	.01	.01	.01	.01	.01	.002	....	365
9..	.01	.02	.01	.02	.01	.001	128	421
10..	.01	.01	.01	.01	.01	.002	166	518
13..	....	....	....	.01N	.01	.001	....	494
14..	....	....	....	.01N	.01	.002	....	494
15..	....	....	....	.01N	.01	.002	....	494
16..	....	....	....	.01N	.01	.002	....	494
17..	....	....	....	.01N	.01	.003	....	494
20..	....	....	....	.01N	.01	.003	....	494
21..	....	....	....	.01N	.01	.002	....	494
22..	....	....	....	.01N	.01	.001	....	494
23..	....	....	....	.01N	.01	.001	....	494
24..	....	....	....	.01N	.01	.001	....	494
27..	....	....	....	.01N	.01	.000	....	494
28..	....	....	....	.01N	.01	.000	....	494
29..	....	....	....	.01N	.01	.000	....	494
30..	....	....	....	.01N	....	.000	....	494
31..	CAB	CAB	CAB	CAB	CAB	.000	....	494

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	494
4..	CAB	CAB	CAB	CAB	CAB	.000	....	494
5..	CAB	CAB	CAB	CAB	CAB	.000	....	494
6..	.01	.01	.01	.01	....	.000	1	494
7..	CAB	CAB	CAB	CAB	CAB	.000	....	494
10..	CAB	CAB	CAB	CAB	CAB	.001	....	494
11..	CAB	CAB	CAB	CAB	CAB	.000	....	494
12..	CAB	CAB	CAB	CAB	CAB	.000	....	494
13..	CAB	CAB	CAB	CAB	CAB	.000	....	494
14..	CAB	CAB	CAB	CAB	CAB	.000	....	494
17..	CAB	CAB	CAB	CAB	CAB	.000	....	494
18..	CAB	CAB	CAB	CAB	CAB	.000	....	494
19..	CAB	CAB	CAB	CAB	CAB	.000	....	494
20..	CAB	CAB	CAB	CAB	CAB	.000	....	494
21..	CAB	CAB	CAB	CAB	CAB	.000	....	494
24..	CAB	CAB	CAB	CAB	CAB	.000	....	494
25..	CAB	CAB	CAB	CAB	CAB	.000	....	494
26..	CAB	CAB	CAB	CAB	CAB	.000	....	494
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	494

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	494
2..	CAB	CAB	CAB	CAB	CAB	.000	....	494
3..	CAB	CAB	CAB	CAB	CAB	.000	....	494
4..	CAB	CAB	CAB	CAB	CAB	.000	....	494
5..	CAB	CAB	CAB	CAB	CAB	.000	....	494
8..	CAB	CAB	CAB	CAB	CAB	.000	....	494
9..	CAB	CAB	CAB	CAB	CAB	.000	....	494
10..	CAB	CAB	CAB	CAB	CAB	.000	....	494
11..	CAB	CAB	CAB	CAB	CAB	.000	....	494
12..	CAB	CAB	CAB	CAB	CAB	.000	....	494
15..	CAB	CAB	CAB	CAB	CAB	.000	....	494
16..	CAB	CAB	CAB	CAB	CAB	.000	....	494
17..	CAB	CAB	CAB	CAB	CAB	.000	....	494
18..	CAB	CAB	CAB	CAB	CAB	.000	....	494
19..	CAB	CAB	CAB	CAB	CAB	.000	....	494
22..	CAB	CAB	CAB	CAB	CAB	.000	....	494
23..	CAB	CAB	CAB	CAB	CAB	.000	....	494
24..	CAB	CAB	CAB	CAB	CAB	.000	....	494
25..	Exchange Closed; Christmas							
26..	CAB	CAB	CAB	CAB	CAB	.000	....	494
29..	CAB	CAB	CAB	CAB	CAB	.000	....	494
30..	CAB	CAB	CAB	CAB	CAB	.000	....	494
31..	CAB	CAB	CAB	CAB	CAB	.000	....	494

MARCH 1987 9225 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.21	.21	.20	.20	.23	.291	10	10
8..	....	....	.18A	.18A	.18	.291	....	10
9..	.15	.15	.15	.15	.17	.211	190	100
10..	....	....	....	.17N	.16	.203	....	100
11..	....	....	....	.16N	.17	.214	....	100
14..	....	....	....	.17N	.15	.182	....	100
15..	....	....	....	.15N	.16	.192	....	100
16..	....	....	.14A	.16N	.15	.147	....	100
17..	....	.16B	....	.16B	.19	.170	....	100

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9225 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	....	....	....	.19N	.22	.186	....	100
21..	....	....	....	.22N	.24	.209	....	100
22..	....	....	....	.24N	.28	.248	....	100
23..	....	.32B	....	.32B	.33	.275	....	100
24..	....	.38B	....	.38B	.39	.335	....	100
25..	.35	.35	.35	.35	.41	.355	20	120
28..	....	....	.39A	.39A	.35	.290	....	120
29..	....	....	.34A	.35N	.36	.296	....	120
30..	....	....	.34A	.34A	.35	.286	....	120

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.35N	.36	.306	....	120
2..	.37	.37	.37	.37	.36	.303	8	128
5..	.27	.27	.25	.25	.26	.250	100	200
6..	....	....	....	.26N	.28	.261	....	200
7..	....	....	....	.28N	.28	.263	....	200
8..	....	....	.27A	.27A	.26	.238	....	200
9..	.34	.34	.34	.34	.34	.296	50	163
12..	....	.35B	....	.35B	.37	.323	....	163
13..	....	.39B	.33A	.33A	.34	.296	....	163
14..	....	.35B	....	.35B	.37	.321	....	163
15..	.42	.42	.42	.42	.43	.367	50	183
16..	....	....	....	.43N	.52	.423	20	168
19..	....	....	....	.52N	.53	.437	....	168
20..	....	....	....	.53N	.49	.413	....	168
21..	.43	.43	.43	.43	.47	.403	150	303
22..	....	....	....	.47N	.47	.395	....	303
23..	.42	.42	.42	.42	.45	.377	3	303
26..	Exchange Closed; Memorial Day							
27..	....	....	.40A	.40A	.40	.335	....	303
28..	.39	.39	.37A	.39	.46	.380	10	313
29..	.47	.47	.47	.47	.51	.425	125	348
30..	....	....	.47A	.47A	.53	.439	....	348

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.53N	.63	.516	....	348
3..	.58	.61B	.58	.61B	.57	.471	....	348
4..	....	.60B	.52A	.60B	.63	.515	50	323
5..	....	....	.62A	.62A	.61	.504	....	323
6..	....	....	.53A	.53A	.48	.405	....	323
9..	....	....	.46A	.48N	.55	.460	....	323
10..	....	....	.54A	.54A	.53	.453	....	323
11..	....	....	....	.53N	.52	.441	....	323
12..	....	....	.51A	.51A	.48	.419	....	323
13..	....	....	....	.48N	.40	.335	....	323
16..	....	....	....	.40N	.40	.332	....	323
17..	....	....	....	.40N	.36	.309	....	323
18..	....	....	.35A	.35A	.33	.297	....	323
19..	....	....	....	.33N	.36	.322	....	323
20..	.38	.38	.30A	.32	.31	.297	35	338
23..	....	....	....	.31N	.29	.286	....	338
24..	....	....	.25A	.25A	.27	.271	....	338
25..	....	....	.25A	.26A	.26	.256	....	338
26..	....	....	....	.26N	.25	.246	....	338
27..	....	....	....	.25N	.22	.226	....	338
30..	....	....	....	.22N	.22	.217	....	338

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.19	.19	.19	.19	.22	.216	50	388
2..	....	....	....	.22N	.22	.215	....	388
3..	....	....	....	.22N	.19	.186	....	388
4..	Exchange Closed; Independence Day							
7..	....	....	....	.19N	.20	.185	....	388
8..	....	....	....	.20N	.24	.221	....	388
9..	.20	.20	.20	.20	.20	.181	55	419
10..	.20	.20	.20	.20	.20	.188	28	439
11..	....	....	....	.20N	.14	.168	1	440
14..	....	....	....	.14N	.14	.147	....	440
15..	....	....	....	.14N	.13	.131	....	440
16..	....	....	....	.13N	.13	.124	....	440
17..	....	....	....	.13N	.13	.120	....	440
18..	....	....	....	.13N	.11	.107	....	440
21..	....	....	....	.11N	.10	.096	....	440
22..	....	.11B	....	.11B	.12	.104	....	440
23..	....	....	....	.12N	.15	.131	....	440
24..	....	....	....	.15N	.17	.145	....	440
25..	....	....	....	.17N	.17	.134	....	440
28..	....	....	....	.17N	.18	.147	....	440
29..	....	....	....	.18N	.14	.111	....	440
30..	....	....	....	.14N	.13	.094	....	440
31..	....	....	....	.13N	.11	.070	....	440

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9225 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.11N	.11	.073	....	440
4..	....	....	....	.11N	.10	.058	....	440
5..	....	....	....	.10N	.11	.071	....	440
6..	....	....	....	.11N	.12	.070	....	440
7..	....	....	....	.12N	.09	.056	....	440
8..	....	....	....	.09N	.09	.045	....	440
11..	.08	.08	.08	.08	.08	.034	9	431
12..	.07	.07	.07	.07	.07	.027	12	431
13..	....	....	....	.07N	.06	.018	....	431
14..	....	....	....	.06N	.06	.022	....	431
15..	....	....	....	.06N	.06	.020	....	431
18..	....	....	....	.06N	.06	.016	....	431
19..	....	....	....	.06N	.04	.010	....	431
20..	....	....	....	.04N	.03	.007	....	431
21..	....	....	....	.03N	.02	.003	....	431
22..	....	....	....	.02N	.03	.004	....	431
25..	....	....	....	.03N	.02	.001	....	431
26..	....	....	....	.02N	.02	.001	....	431
27..	....	....	....	.02N	.02	.001	....	431
28..	....	....	....	.02N	.02	.000	....	431
29..	....	....	....	.02N	.01	.000	....	431

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.01N	.01	.000	....	431
3..	.01	.01	.01	.01	.02	.001	25	431
4..	....	....	....	.02N	.02	.001	....	431
5..	....	....	....	.02N	.04	.004	....	431
8..	....	....	....	.04N	.04	.008	....	431
9..	.04	.04	.04	.04	.03	.008	....	431
10..	....	....	....	.03N	.03	.008	13	431
11..	....	....	....	.03N	.05	.019	....	431
12..	....	....	....	.05N	.06	.020	....	431
15..	....	....	....	.06N	.06	.016	....	431
16..	.06	.06	.06	.06	.05	.017	10	426
17..	....	....	....	.05N	.05	.019	....	426
18..	.05	.06B	.04A	.06B	.06	.034	20	426
19..	....	....	....	.06N	.07	.035	....	426
22..	.06	.06	.06	.06	.06	.027	35	461
23..	....	....	....	.06N	.06	.027	....	461
24..	....	....	.05A	.05A	.05	.016	....	461
25..	....	....	....	.05N	.05	.017	....	461
26..	....	....	....	.05N	.05	.017	....	461
29..	....	....	....	.05N	.05	.023	....	461
30..	....	....	....	.05N	.05	.018	....	461

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.03	.03	.03	.04	.017	25	471
2..	.04	.04	.04	.04	.04	.017	95	461
3..	.03	.03	.03	.03	.02	.008	50	432
6..	.03	.03	.02	.03	.03	.006	30	434
7..	.02	.02	.02	.02	.02	.005	20	424
8..	.02	.02	.02	.02	.02	.005	....	424
9..	.02	.02	.02	.02	.02	.004	200	518
10..	.02	.02	.02	.02	.02	.005	61	528
13..	....	....	....	.02N	.02	.005	....	566
14..	....	....	....	.02N	.02	.007	....	566
15..	....	....	....	.02N	.02	.006	....	566
16..	....	....	....	.02N	.02	.007	....	566
17..	....	....	....	.02N	.02	.010	....	566
20..	....	....	....	.02N	.02	.010	....	566
21..	....	....	....	.02N	.02	.008	....	566
22..	....	....	....	.02N	.02	.005	....	566
23..	....	....	....	.02N	.02	.004	....	566
24..	....	....	....	.02N	.02	.005	....	566
27..	...	....	....	.02N	.02	.003	....	566
28..	.02	.02	.02	.02	.02	.003	10	560
29..	.02	.02	.02	02	.02	.002	7	556
30..	....	....	....	.02N	.01	.001	....	556
31..	.01	.01	.01	.01	.01	.001	50	556

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.01	.01	.01	.01	.01	.001	20	556
4..	....	....	....	.01N	.01	.001	....	556
5..	....	....	....	.01N	.01	.001	....	556
6..	....	....	....	.01N	.01	.002	....	556
7..	.01	.01	.01	.01	.01	.003	74	556
10..	....	....	....	.01N	.02	.003	....	556
11..	.01	.01	.01	.01	.01	.003	25	531
12..	....	....	....	.01N	.01	.002	....	556
13..	....	....	....	.01N	.01	.002	....	556
14..	....	....	....	.01N	....	.001	....	556

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9225 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	CAB	CAB	CAB	CAB	CAB	.000	....	556
18..	CAB	CAB	CAB	CAB	CAB	.001	....	556
19..	CAB	CAB	CAB	CAB	CAB	.000	....	556
20..	CAB	CAB	CAB	CAB	CAB	.000	....	556
21..	CAB	CAB	CAB	CAB	CAB	.000	....	556
24..	CAB	CAB	CAB	CAB	CAB	.000	....	556
25..	CAB	CAB	CAB	CAB	CAB	.000	....	556
26..	CAB	CAB	CAB	CAB	CAB	.000	....	556
27..	Exchange Closed; Thanksgiving Day							
28..	CAB	CAB	CAB	CAB	CAB	.000	....	556

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	556
2..	CAB	CAB	CAB	CAB	CAB	.000	....	556
3..	CAB	CAB	CAB	CAB	CAB	.000	....	556
4..	CAB	CAB	CAB	CAB	CAB	.000	....	556
5..	CAB	CAB	CAB	CAB	CAB	.000	....	556
8..	CAB	CAB	CAB	CAB	CAB	.000	....	556
9..	CAB	CAB	CAB	CAB	CAB	.000	....	556
10..	CAB	CAB	CAB	CAB	CAB	.000	....	556
11..	CAB	CAB	CAB	CAB	CAB	.000	....	556
12..	CAB	CAB	CAB	CAB	CAB	.000	....	556
15..	CAB	CAB	CAB	CAB	CAB	.000	....	556
16..	CAB	CAB	CAB	CAB	CAB	.000	....	556
17..	CAB	CAB	CAB	CAB	CAB	.000	....	556
18..	CAB	CAB	CAB	CAB	CAB	.000	....	556
19..	CAB	CAB	CAB	CAB	CAB	.000	....	556
22..	CAB	CAB	CAB	CAB	CAB	.000	....	556
23..	CAB	CAB	CAB	CAB	CAB	.000	....	556
24..	CAB	CAB	CAB	CAB	CAB	.000	....	556
25..	Exchange Closed; Christmas							
26..	CAB	CAB	CAB	CAB	CAB	.000	....	556
29..	CAB	CAB	CAB	CAB	CAB	.000	....	556
30..	CAB	CAB	CAB	CAB	CAB	.000	....	556
31..	CAB	CAB	CAB	CAB	CAB	.000	....	556

MARCH 1987 9250 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	.40	.40	.40	.40	.38	.438	....	....
28..	Exchange Closed; Good Friday							
31..	....	....	.36A	.36A	.33	.402	100	100

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.31A	.33N	.34	.398	....	100
2..	.32	.32	.32	.32	.33	.390	50	150
3..	....	....	....	.33N	.35	.405	....	150
4..	....	....	.33A	.33A	.32	.378	....	150
7..	....	....	....	.32N	.31	.369	....	150
8..	.24	.24	.24	.24	.24	.369	100	250
9..	.19	.20	.19	.20	.22	.280	120	270
10..	.19	.19	.18	.18	.20	.272	120	390
11..	.21	.22	.21	.21	.21	.285	190	530
14..	....	....	....	.21N	.19	.248	50	430
15..	....	.20B	....	.20B	.21	.260	....	430
16..	....	....	....	.21N	.19	.206	....	430
17..	....	.21B	....	.21B	.24	.232	....	430
18..	....	....	....	.24N	.27	.251	....	430
21..	....	....	....	.27N	.30	.277	....	430
22..	.28	.28	.28	.28	.36	.323	40	420
23..	.39	.40B	.39	.39	.41	.352	20	370
24..	....	.47B	....	.47B	.48	.418	....	370
25..	.43	.43	.43	.43	.50	.438	20	390
28..	....	....	.43A	.43A	.43	.368	....	390
29..	....	....	.40A	.43N	.44	.375	....	390
30..	....	....	.41A	.41A	.43	.363	....	390

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.43N	.44	.385	....	390
2..	....	.45B	....	.45B	.44	.382	....	390
5..	.34	.34	.33	.33	.34	.324	50	415
6..	....	....	....	.34N	.36	.336	....	415
7..	....	.37B	....	37B	.36	.339	....	415
8..	....	....	.35A	.35A	.33	.311	....	415
9..	.42	.42	.37A	.41A	.42	.377	25	390
12..	....	.44B	....	.44B	.46	.406	....	390
13..	....	.48B	.40A	.40A	.43	.378	....	390
14..	....	.45B	.42A	.45B	.46	.405	....	390
15..	....	.49B	....	.49B	.53	.454	....	390
16..	....	....	....	.53N	.63	.511	....	390
19..	....	....	.59A	.59A	.64	.525	....	390
20..	....	....	....	.64N	.60	.501	....	390
21..	....	....	.54A	.54A	.59	.490	....	390

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 9250 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	....	...	.55A	.55A	.58	.483	....	390
23..	.57	.57	.57	.57	.55	.465	135	390
26..	Exchange Closed; Memorial Day							
27..	....	....	.45A	.50A	.47	.422	....	390
28..	.48	.50B	.46A	.50B	.55	.468	10	390
29..	....	.56B	....	.56B	.61	.515	....	390
30..	....	....	....	.61N	.63	.530	....	390

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.69	.69	.61A	.69	.74	.606	110	300
3..	....	.75B	.70A	.75B	.69	.563	....	300
4..	....	.72B	.64A	.72B	.75	.604	....	300
5..	.73	.73	.73	.73	.73	.591	25	305
6..	....	....	.64A	.64A	.58	.490	....	305
9..	....	....	....	.58N	.66	.545	....	305
10..	....	....	.64A	.66N	.63	.537	....	305
11..	....	.64B	....	.64B	.62	.523	....	305
12..	.57	.58B	.57	.57	.58	.500	25	290
13..	....	....	....	.58N	.48	.413	....	290
16..	....	....	....	.48N	.48	.410	....	290
17..	....	....	.46A	.46A	.43	.385	....	290
18..	....	....	....	.43N	.40	.372	....	290
19..	....	....	....	.40N	.46	.399	....	290
20..	.46	.46	.40A	.40A	.40	.373	17	290
23..	.40	.41	.40	.41	.37	.362	19	308
24..	.32	.32	.31	.32	.35	.346	25	306
25..	....	....	.31A	.31A	.33	.329	....	306
26..	....	....	....	.33N	.31	.319	....	306
27..	....	....	....	.31N	.29	.297	....	306
30..	.26	.26	.26	.26	.27	.286	50	356

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.27N	.27	.285	5	361
2..	....	....	....	.27N	.27	.285	....	361
3..	....	....	....	.27N	.24	.251	5	366
4..	Exchange Closed; Independence Day							
7..	....	....	....	.24N	.26	.251	....	366
8..	....	.27B	.25A	.27B	.30	.294	....	366
9..	....	....	.27A	.27A	.26	.248	....	366
10..	....	....	....	.26N	.27	.256	....	366
11..	....	....	.20A	.20A	.19	.234	....	366
14..	....	....	....	.19N	.18	.209	....	366
15..	....	....	....	.18N	.17	.191	....	366
16..	.16@.17	.17	.16	.17	.17	.183	50	416
17..	....	....	....	.17N	.17	.179	....	416
18..	....	....	....	.17N	.15	.163	....	416
21..	....	....	....	.15N	.14	.148	....	416
22..	....	....	....	.14N	.16	.160	....	416
23..	....	.18B	....	.18B	.19	.198	....	416
24..	....	....	....	.19N	.23	.218	....	416
25..	....	.24B	....	.24B	.22	.204	....	416
28..	....	....	....	.22N	.24	.223	....	416
29..	....	....	.23A	.23A	.19	.177	....	416
30..	....	....	....	.19N	.17	.154	....	416
31..	.17	.17	.17	.17	.14	.120	22	430

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.14N	.15	.125	....	408
4..	....	....	....	.15N	.13	.105	....	408
5..	....	....	....	.13N	.15	.125	....	408
6..	....	....	....	.15N	.16	.126	....	408
7..	....	....	.14A	.14A	.13	.104	....	408
8..	....	....	.12A	.12A	.13	.088	....	408
11..	.13	.13	.12	.12	.12	.071	9	412
12..	.11	.11	.11	.11	.10	.058	12	424
13..	.09	.09	.08	.08	.08	.041	105	453
14..	.09	.09	.08	.08	.09	.048	55	503
15..	.07	.08	.07	.08	.09	.044	150	585
18..	.08	.08	.08	.08	.08	.038	74	659
19..	....	....	.07A	.07A	.06	.025	1	633
20..	.05	.05	.05	.05	.05	.019	....	633
21..	.03	.03	.03	.03	.03	.011	200	744
22..	.04	.04	.04	.04	.04	.012	....	744
25..	.03	.03	.03	.03	.03	.006	101	782
26..	....	....	....	.03N	.02	.003	....	825
27..	....	....	....	.02N	.02	.004	....	825
28..	.02	.02	.02	.02	.02	.003	5	830
29..	.01	.01	.01	.01	.02	.001	10	830

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 9250 PUTS
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.02N	.02	.002	....	830
3..	.03	.03	.03	.03	.03	.005	25	855
4..	....	....	....	.03N	.03	.005	....	855
5..	....	....	....	.03N	.05	.013	....	855
8..	.05	.05	.05	.05	.06	.023	21	855
9..	....	....	....	.06N	.05	.022	....	855
10..	....	....	....	.05N	.05	.021	....	855
11..	....	.10B	....	.06B	.08	.044	....	855
12..	.07	.07	.07	.07	.09	.045	50	855
15..	....	....	.07A	.07A	.08	.036	....	855
16..	.09	.09	.08A	.08A	.07	.039	14	860
17..	....	....	....	.07N	.07	.042	....	860
18..	.06	.06	.06	.06	.08	.069	30	860
19..	....	....	....	.08N	.09	.070	....	860
22..	....	....	....	.09N	.08	.056	....	860
23..	....	....	.07A	.07A	.08	.056	....	860
24..	....	....	.07A	.07A	.06	.036	....	860
25..	....	....	....	.06N	.06	.037	....	860
26..	....	....	....	.06N	.06	.037	....	860
29..	.06	.07	.06	.07	.06	.047	11	854
30..	.07	.07	.06	.06	.06	.038	1166	1528

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.05	.06	.05	.05	.05	.036	1151	2391
2..	.05	.05	.05	.05	.05	.037	161	2117
3..	.04	.04	.04	.04	.04	.019	50	2167
6..	.02	.05	.02	.04A	.04	.016	12	2162
7..	....	....	....	.04N	.03	.013	8	2170
8..	....	....	....	.03N	.03	.013	....	2170
9..	....	....	....	.03N	.03	.012	....	2170
10..	....	....	....	.03N	.03	.014	....	2170
13..	....	....	....	.03N	.04	.014	....	2170
14..	....	....	....	.04N	.04	.018	....	2170
15..	....	....	....	.04N	.04	.017	....	2170
16..	....	....	....	.04N	.04	.019	....	2170
17..	....	....	....	.04N	.05	.025	....	2170
20..	....	....	.04A	.05N	.05	.026	....	2170
21..	....	....	.04A	.04A	.04	.021	....	2170
22..	....	....	.03A	.03A	.03	.014	....	2170
23..	....	....	....	.03N	.03	.012	....	2170
24..	....	....	....	.03N	.03	.014	....	2170
27..	.03	.03	.03	.03	.03	.010	10	2165
28..	.04	.04	.03	.03	.03	.009	35	2165
29..	.03	.03	.02	.02	.03	.008	16	2159
30..	....	....	....	.03N	.02	.005	....	2159
31..	....	....	....	.02N	.02	.005	....	2159

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.02	.02	.02	.02	.02	.005	20	2169
4..	....	....	....	.02N	.02	.005	....	2169
5..	....	....	....	.02N	.02	.006	....	2169
6..	....	....	....	.02N	.02	.007	....	2169
7..	.02	.02	.02	.02	.02	.010	....	2169
10..	.02	.02	.02	.02	.03	.012	10	2164
11..	....	....	....	.03N	.03	.011	....	2164
12..	....	....	....	.03N	.02	.008	....	2164
13..	....	....	....	.02N	.02	.007	....	2164
14..	....	....	....	.02N	.01	.005	....	2164
17..	.01	.01	.01	.01	.01	.003	....	2164
18..	....	....	....	.01N	.01	.004	50	2164
19..	.01	.01	.01	.01	.01	.001	25	2164
20..	....	....	....	.01N	.01	.001	....	2164
21..	.01	.01	.01	.01	.01	.001	29	2164
24..	....	....	....	.01N	.01	.000	....	2164
25..	....	....	....	.01N	.01	.000	....	2164
26..	....	....	....	.01N	.01	.000	....	2164
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	...	.01N	.01	.000	....	2164

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.000	....	2164
2..	....	....	....	.01N	....	.000	....	2164
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
8..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
9..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
10..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
11..	CAB	CAB	CAB	CAB	CAB	.001	....	2164
12..	CAB	CAB	CAB	CAB	CAB	.001	....	2164
15..	CAB	CAB	CAB	CAB	CAB	.001	....	2164
16..	CAB	CAB	CAB	CAB	CAB	.001	....	2164

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9250 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	CAB	CAB	CAB	CAB	CAB	.001	....	2164
18..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
24..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
25..	Exchange Closed; Christmas							
26..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2164
30..	.01	.01	.01	.01	....	.000	10	2174
31..	CAB	CAB	CAB	CAB	CAB	.000	....	2174

MARCH 1987 9275 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.41	.41	.39A	.40A	.43	.478	25	25
2..	....	....	....	.43N	.42	.471	....	25
3..	.40	.42	.39	.42	.45	.487	85	75
4..	.38	.38	.38	.38	.41	.460	50	75
7..	....	....	....	.41N	.40	.453	....	75
8..	....	....	.37A	.37A	.31	.453	....	75
9..	....	....	.30A	.30A	.29	.359	....	75
10..	....	....	....	.29N	.28	.351	....	75
11..	....	....	....	.28N	.30	.367	....	75
14..	....	....	....	.30N	.27	.326	....	75
15..	....	....	....	.27N	.29	.339	....	75
16..	....	....	.26A	.27A	.24	.275	....	75
17..	....	.28B	....	.28B	.31	.305	....	75
18..	....	....	....	.31N	.35	.325	....	75
21..	....	....	.34A	.34A	.38	.355	....	75
22..	....	....	....	.38N	.44	.404	....	75
23..	....	.48B	....	.48B	.49	.435	....	75
24..	....	.57B	....	.57B	.58	.504	....	75
25..	.52	.54	.51	.53	.60	.525	300	270
28..	....	....	.58A	.58A	.51	.452	50	320
29..	.47	.51	.47	.50	.51	.459	270	245
30..	....	....	.50A	.50A	.50	.446	....	245

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.50N	.53	.470	....	245
2..	....	....	....	.53N	.53	.466	....	245
5..	.40	.40	.40	.40	.42	.405	50	195
6..	....	....	....	.42N	.44	.418	....	195
7..	....	....	....	.44N	.44	.421	....	195
8..	....	....	.43A	.43A	.40	.391	....	195
9..	....	.44B	....	.44B	.52	.462	....	195
12..	....	.55B	....	.55B	.56	.494	....	195
13..	....	.58B	.52A	.52A	.52	.465	....	195
14..	....	.54B	....	.54B	.55	.494	....	195
15..	....	.60B	.54A	.60B	.64	.543	....	195
16..	....	....	....	.64N	.74	.599	....	195
19..	....	....	.69A	.70A	.76	.612	....	195
20..	....	....	....	.76N	.71	.588	....	195
21..	....	....	.69A	.69A	.69	.577	....	195
22..	....	....	.65A	.65A	.68	.571	....	195
23..	.66	.66	.66	.66	.65	.554	105	195
26..	Exchange Closed; Memorial Day							
27..	....	....	.60A	.60A	.59	.512	....	195
28..	....	....	.58A	.58A	.66	.558	....	195
29..	....	....	....	.66N	.72	.605	....	195
30..	....	....	....	.72N	.76	.620	....	195

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	.76N	.88	.691	....	195
3..	.82	.84B	.82	.82	.80	.652	50	195
4..	....	.85B	.77A	.85B	.88	.687	....	195
5..	....	....	.87A	.87A	.86	.673	....	195
6..	....	....	.75A	.75A	.69	.576	....	195
9..	....	....	....	.69N	.78	.627	....	195
10..	....	....	.76A	.76A	.75	.619	....	195
11..	.74	.74	.74	.74	.74	.605	40	185
12..	....	....	.70A	.70A	.70	.582	....	185
13..	....	....	.69A	.69A	.58	.494	....	185
16..	....	....	....	.58N	.58	.490	....	185
17..	....	....	....	.58N	.53	.464	....	185
18..	....	....	.52A	.52A	.50	.451	....	185
19..	....	....	....	.50N	.54	.480	....	185
20..	.57	.57	.49A	.49A	.48	.454	8	193
23..	.50	.50	.49	.49	.46	.443	19	212
24..	....	....	.40A	.42A	.43	.427	9	221
25..	....	....	.38A	.38A	.41	.409	....	221
26..	....	....	....	.41N	.40	.399	....	221
27..	....	....	....	.40N	.36	.375	....	221

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9275 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	....	....	....	.36N	.35	.365	....	221

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.35N	.35	.364	....	221
2..	....	....	....	.35N	.35	.364	....	221
3..	.31	.31	.31	.31	.30	.327	100	286
4..	Exchange Closed; Independence Day							
7..	....	....	....	.30N	.32	.328	....	286
8..	....	....	....	.32N	.38	.377	....	286
9..	....	....	.35A	.35A	.32	.325	....	286
10..	....	....	....	.32N	.33	.335	....	286
11..	.26	.26	.25	.25	.24	.311	50	336
14..	....	.25B	....	.24N	.24	.284	....	336
15..	....	....	....	.24N	.23	.264	....	336
16..	....	....	....	.23N	.23	.257	....	336
17..	....	....	....	.23N	.23	.253	....	336
18..	....	....	....	.23N	.21	.234	....	336
21..	....	....	....	.21N	.20	.218	....	336
22..	....	....	....	.20N	.22	.234	....	336
23..	....	.23B	....	.23B	.26	.281	....	336
24..	....	....	....	.26N	.30	.308	....	336
25..	....	....	....	.30N	.29	.293	....	336
28..	....	....	....	.29N	.31	.317	....	336
29..	....	....	....	.31N	.25	.263	....	336
30..	....	....	....	.25N	.23	.235	....	336
31..	.22	.22	.20A	.21A	.20	.190	20	316

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.20	.19A	.20	.20	.200	20	336
4..	....	....	.19A	.19A	.18	.174	....	336
5..	.20	.20	.20	.20	.21	.203	1	337
6..	.20	.20	.20	.20	.20	.206	27	364
7..	.20	.21B	.18	.18	.18	.177	133	496
8..	....	....	.17A	.17A	.18	.156	20	516
11..	.15	.15	.15	.15	.16	.130	5	501
12..	.13	.13	.13	.13	.14	.110	....	501
13..	....	....	.12A	.12A	.11	.082	150	635
14..	.11	.11	.11	.11	.12	.094	25	643
15..	....	....	.11A	.11A	.12	.088	....	643
18..	....	....	....	.12N	.12	.079	....	643
19..	.09	.09	.09	.09	.09	.055	25	656
20..	.07	.07	.07	.07	.07	.045	100	725
21..	.04	.04	.04	.04	.05	.029	230	835
22..	.05	.05	.05	.05	.06	.031	....	835
25..	.04	.04	.04	.04	.04	.019	140	975
26..	....	....	....	.04N	.04	.012	10	980
27..	.04	.04	.04	.04	.04	.014	120	1090
28..	.03	.03	.03	.03	.03	.010	....	1090
29..	....	....	....	.03N	.03	.005	5	1090

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.03N	.03	.007	....	1090
3..	.04	.05B	.04	.05B	.05	.015	12	1090
4..	.05	.05	.04A	.05	.05	.016	20	1070
5..	....	.07B	....	.07B	.07	.033	....	1070
8..	.07	.08	.07	.08	.09	.053	8	1078
9..	.08	.08	.08	.08	.08	.051	17	1083
10..	....	....	.07A	.07A	.07	.048	....	1083
11..	.10	.10	.10	.10	.11	.089	120	1108
12..	....	....	....	.11N	.13	.090	....	1108
15..	.08	.09B	.08	.09B	.11	.074	12	1120
16..	.09	.10	.09	.10	.10	.078	231	1245
17..	....	....	.09A	.09A	.10	.082	....	1245
18..	....	....	....	.10N	.12	.125	....	1245
19..	.13	.13	.13	.13	.13	.126	30	1215
22..	.12	.12	.12	.12	.11	.104	6	1215
23..	....	....	.10A	.11N	.11	.103	....	1215
24..	.09	.09	.09	.09	.09	.070	10	1215
25..	....	....	....	.09N	.09	.072	....	1205
26..	....	....	....	.09N	.09	.071	....	1205
29..	.11	.11	.11	.11	.09	.088	11	1201
30..	....	....	....	.09N	.08	.073	....	1201

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.07	.07	.07	.070	675	1327
2..	.08	.08	.08	.08	.07	.073	41	1359
3..	.07	.07	.05	.05	.05	.040	30	694
6..	.04	.05	.04	.05	.05	.035	18	708
7..	....	....	....	.05N	.04	.030	....	708
8..	....	....	....	.04N	.04	.031	....	708
9..	....	....	....	.04N	.04	.028	....	708

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9275 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	....	.04N	.04	.033	....	708
13..	....	....	....	.04N	.05	.033	....	708
14..	....	....	....	.05N	.05	.041	....	708
15..	....	....	....	.06N	.06	.039	....	708
16..	....	....	....	.06N	.06	.043	....	708
17..	....	....	....	.06N	.07	.055	....	708
20..	.06	.06	.06	.06	.07	.059	50	728
21..	....	....	.06A	.06A	.06	.050	....	743
22..	.05	.05	.05	.05	.05	.035	40	743
23..	....	....	.04A	.04A	.04	.031	....	743
24..	.04	.04	.04	.04	.04	.037	20	763
27..	.05	.05	.04	.04	.04	.028	68	780
28..	.04@.05	.05	.04	.05	.04	.026	35	799
29..	.05	.05	.04	.04	.04	.022	47	791
30..	....	....	....	.04N	.03	.015	....	791
31..	....	....	....	.03N	.03	.016	....	791

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.03N	.03	.015	....	791
4..	....	....	....	.03N	.03	017	....	776
5..	....	....	....	.03N	.03	.017	....	776
6..	....	....	....	.03N	.03	.020	....	776
7..	.03	.03	.03	.03	.03	.029	313	761
10..	.03	.03	.03	.03	.04	.032	60	793
11..	.03	.03	.03	.03	.04	.030	25	818
12..	....	....	....	.04N	.03	.025	....	793
13..	....	....	....	.03N	.03	.022	....	793
14..	....	....	....	.03N	.02	.017	....	793
17..	....	....	....	.02N	.02	.012	....	793
18..	.01	.01	.01	.01	.02	.014	12	793
19..	.01	.01	.01	.01	.01	.007	38	793
20..	....	....	....	.01N	.01	.006	....	793
21..	....	....	....	.01N	.01	.005	....	793
24..	....	....	....	.01N	.01	.003	....	793
25..	....	....	....	.01N	.01	.004	....	793
26..	....	....	....	.01N	.01	.003	....	793
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.01N	.01	.003	....	793

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.004	....	793
2..	....	....	....	.01N	.01	.003	....	793
3..	....	....	....	.01N	.01	.003	....	793
4..	....	....	....	.01N	.01	.002	....	793
5..	....	....	....	.01N	.01	.004	....	793
8..	....	....	....	.01N	.01	.004	....	793
9..	.01	.01	.01	.01	.01	.004	21	795
10..	....	....	....	.01N	.01	.004	9	797
11..	....	....	....	.01N	.01	.006	....	797
12..	....	....	....	.01N	.01	.006	....	797
15..	....	....	....	.01N	.01	.007	....	797
16..	....	....	....	.01N	.01	.007	....	797
17..	....	....	....	.01N	.01	.005	....	797
18..	....	....	....	.01N	.01	.005	....	797
19..	.01	.01	.01	.01	.01	.004	85	839
22..	.01	.01	.01	.01	.01	.004	424	1042
23..	....	....	....	.01N	.01	.004	50	1092
24..	....	....	....	.01N	.01	.003	....	1092
25..	Exchange Closed; Christmas							
26..	....	....	....	.01N	....	.002	25	1117
29..	.01	.01	CAB	CAB	CAB	.004	55	1133
30..	CAB	CAB	CAB	CAB	CAB	.005	....	1133
31..	.01	.01	.01	.01	....	.004	....	1133

MARCH 1987 9300 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.48	.51	.48	.51A	.54	.558	75	55
2..	.56	.56	.56	.56	.53	.552	44	39
3..	....	....	....	.53N	.57	.569	....	39
4..	....	....	.50A	.50A	.52	.544	....	39
7..	.46	.46	.46	.46	.51	.538	31	11
8..	....	....	.47A	.47A	.41	.536	....	11
9..	....	....	.38A	.38A	.37	.445	....	11
10..	....	....	....	.37N	.36	.437	....	11
11..	....	....	....	.36N	.38	.454	....	11
14..	....	....	.37A	.37A	.33	.411	....	11
15..	....	....	....	.33N	.36	.425	....	11
16..	....	....	.32A	.32A	.31	.355	....	11
17..	....	.35B	....	.35B	.38	.386	....	11
18..	....	....	....	.38N	.43	.407	....	11
21..	....	....	....	.43N	.47	.438	....	11
22..	....	....	....	.47N	.54	.490	....	11

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9300 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	....	.59B	....	.58B	.60	.521	....	11
24..	....	.68B	....	.68B	.69	.590	....	11
25..	....	....	.65A	.65A	.72	.609	....	11
28..	....	....	.69A	.69A	.61	.538	....	11
29..	.57	.59B	.57	.59B	.62	.545	30	41
30..	....	...	.61A	.61A	.60	.531	....	41

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.63	.63	.63	.63	.64	.555	50	73
2..	....	....	....	.64N	.63	.552	....	73
5..	.54	.54	.54	.54	.52	.490	50	73
6..	.52	.52	.51	.51	.54	.504	100	163
7..	....	....	....	.54N	.54	.507	....	113
8..	....	....	.53A	.53A	.49	.476	....	113
9..	....	.55B	....	.55B	.63	.549	....	113
12..	....	....	....	.63N	.66	.581	....	113
13..	....	.70B	.63A	.63A	.62	.554	....	113
14..	....	.66B	.57A	.66B	.66	.582	....	113
15..	....	.72B	.65A	.72B	.76	.630	....	113
16..	....	....	....	.76N	.88	.681	....	113
19..	....	....	.87A	.87A	.90	.693	....	113
20..	....	....	....	.90N	.84	.670	....	113
21..	....	....	.82A	.82A	.82	.660	....	113
22..	....	....	....	.82N	.80	.656	....	113
23..	.76	.76	.76	.76	.77	.641	57	113
26..	Exchange Closed; Memorial Day							
27..	....	....	.73A	.73A	.71	.601	....	113
28..	....	....	.69A	.69A	.79	.645	....	113
29..	....	....	....	.79N	.86	.689	....	113
30..	....	....	....	.86N	.89	.703	....	113

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.92	.92	.92	.92	1.02	.767	30	139
3..	....	....	....	1.02N	.94	.732	....	139
4..	....	1.00B	.91A	1.00B	1.03	.762	....	139
5..	....	....	1.01A	1.01A	1.00	.748	....	139
6..	....	....	.90A	.90A	.82	.658	....	139
9..	....	....	....	.82N	.92	.705	....	139
10..	....	....	.90A	.90A	.89	.696	....	139
11..	....	....	....	.89N	.88	.682	....	139
12..	....	....	.83A	.83A	.83	.659	....	139
13..	....	....	.82A	.82A	.69	.575	....	139
16..	....	....	....	.69N	.69	.571	....	139
17..	....	....	.65A	.65A	.64	.545	....	139
18..	....	....	.63A	.63A	.60	.533	....	139
19..	....	.63B	....	.63B	.66	.562	....	139
20..	....	....	.60A	.60A	.59	.537	....	139
23..	.59	.60	.58	.58	.57	.527	15	150
24..	....	....	....	.57N	.54	.510	....	150
25..	....	....	.48A	.48A	.51	.494	....	150
26..	....	.52B	....	.52B	.50	.483	....	150
27..	.45	.45	.45	.45	.45	.459	10	154
30..	....	....	....	.45N	.44	.449	....	154

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.44N	.44	.449	....	154
2..	....	....	....	.44N	.44	.448	....	154
3..	....	....	....	.44N	.39	.410	....	154
4..	Exchange Closed; Independence Day							
7..	....	....	....	.39N	.41	.412	....	154
8..	....	....	....	.41N	.47	.465	....	154
9..	....	....	.43A	.43A	.41	.411	....	154
10..	....	....	....	.41N	.42	.421	....	154
11..	....	....	.35A	.35A	.32	.398	....	154
14..	....	.33B	....	.33B	.32	.370	....	154
15..	....	....	....	.32N	.30	.350	....	154
16..	....	....	....	.30N	.30	.343	....	154
17..	....	....	....	.30N	.30	.341	....	154
18..	....	....	....	.30N	.27	.320	....	154
21..	....	....	....	.27N	.26	.302	....	154
22..	....	....	....	.26N	.28	.322	....	154
23..	....	.29B	....	.29B	.34	.379	....	154
24..	.34	.34	.34	.34	.38	.410	100	235
25..	....	....	.37A	.37A	.37	.396	....	226
28..	....	....	....	.37N	.40	.425	....	224
29..	....	....	.39A	.39A	.33	.366	....	224
30..	....	....	....	.33N	.30	.334	....	224
31..	.30	.30	.27A	.27A	.26	.282	20	229

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9300 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.26N	.27	.295	....	229
4..	....	....	....	.27N	.25	.265	....	229
5..	....	.26B	....	.25N	.28	.304	....	229
6..	....	....	....	.28N	.29	.310	....	229
7..	....	....	.25A	.25A	.25	.275	....	229
8..	.22	.22	.22	.22	.24	.250	....	229
11..	....	....	....	.24N	.21	.217	20	232
12..	....	....	.20A	.20A	.20	.189	....	232
13..	....	....	.17A	.17A	.16	.148	....	232
14..	....	....	....	.16N	.17	.165	....	232
15..	....	....	....	.17N	.17	.157	....	232
18..	....	....	....	.17N	.16	.146	....	232
19..	....	....	....	.16N	.13	.109	....	232
20..	.11	.11	.11	.11	.11	.092	10	232
21..	....	....	.08A	.08A	.08	.065	....	242
22..	....	....	....	.08N	.09	.071	....	242
25..	....	....	.07A	.07A	.07	.048	....	242
26..	.05	.06	.05	.06	.05	.032	200	398
27..	.06	.06	.06	.06	.06	.038	40	438
28..	.05	.05	.05	.05	.05	.028	845	1231
29..	.04	.04	.04	.04	.04	.016	55	1281

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.04N	.05	.023	....	1281
3..	.07	.07	.07	.07	.07	.040	15	1281
4..	.06	.06	.06	.06	.08	.041	1	1281
5..	.10	.10	.10	.10	.11	.074	20	1301
8..	.12	.12	.11	.11	.13	.109	3	1298
9..	....	....	.12A	.12A	.12	.103	5	1298
10..	....	....	.11A	.11A	.11	.098	....	1293
11..	.15	.15	.15	.15	.16	.162	120	1413
12..	....	....	.12A	.15A	.17	.160	....	1413
15..	.13	.13	.13	.13	.15	.135	12	1401
16..	.17	.17	.14	.14	.14	.141	151	1496
17..	....	....	....	.14N	.14	.146	....	1376
18..	....	.15B	.12A	.15B	.17	.208	....	1376
19..	....	....	....	.17N	.18	.207	....	1376
22..	....	....	.16A	.16A	.15	.176	....	1376
23..	.13	.14B	.13	.14B	.15	.174	1	1376
24..	.14	.14	.13	.13	.12	.125	50	1381
25..	.11	.13B	.11	.12B	.12	.127	21	1381
26..	.12	.13B	.12	.12	.12	.126	1	1380
29..	....	.14B	....	.13B	.13	.150	....	1380
30..	.12	.12	.12	.12	.11	.128	25	1387

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.10	.10	.10	.10	.10	.124	990	894
2..	.11	.11	.10	.10	.10	.128	112	1004
3..	.07	.07	.07	.07	.07	.077	30	844
6..	.07	.07	.07	.07	.07	.069	25	832
7..	.06	.06	.06	.06	.06	.060	50	860
8..	....	....	....	.06N	.06	.063	....	860
9..	.06	.06	.06	.06	.06	.059	....	860
10..	.05	.05	.05	.05	.06	.069	19	854
13..	....	....	....	.06N	.07	.069	12	856
14..	....	....	....	.07N	.08	.084	....	856
15..	.07	.07	.07	.07	.08	.080	1	857
16..	.07	.07	.06	.06	.07	.088	173	931
17..	.07	.09	.07	.09	.09	.110	50	926
20..	.10	.10	.10	.10	.09	.117	20	942
21..	....	....	.08A	.08A	.08	.102	3	942
22..	.08	.08	.07A	.07A	.07	.077	1	943
23..	.05	.05	.05	.05	.06	.070	130	913
24..	.06	.06	.06	.06	.06	.080	20	913
27..	.08	.08	.06	.06	.06	.064	54	906
28..	.07	.07	.05	05	.05	.061	44	906
29..	.06	.06	.05	.05	.05	.054	67	947
30..	.03	.04	.03	.04	.04	.039	37	929
31..	....	....	....	.04N	.04	.041	....	929

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.03	.03	.03	.03	.04	.038	....	929
4..	....	....	....	.04N	.04	.042	10	939
5..	....	....	....	.04N	.04	.044	....	939
6..	....	....	....	.04N	.04	.050	....	939
7..	.05	.05	.05	.05	.05	.068	266	987
10..	....	....	....	.05N	.06	.076	50	987
11..	....	....	.05A	.05A	.06	.072	....	937
12..	....	....	....	.06N	.05	.062	....	987
13..	....	....	.04A	.05N	.05	.056	....	987
14..	.04	.04	.04	.04	.04	.045	45	978

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9300 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.03	.03	.03	.03	.03	.036	55	1016
18..	.02	.02	.02	.02	.03	.041	30	1017
19..	.02	.02	.02	.02	.02	.023	30	1013
20..	.02	.02	.02	.02	.02	.021	65	1013
21..	.02	.02	.02	.02	.02	.017	5	1013
24..	....	....	....	.02N	.02	.014	....	1013
25..	.02	.02	.02	.02	.02	.016	3	1010
26..	....	....	....	.02N	.02	.013	....	1007
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.02N	.02	.014	....	1007

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.02N	.02	.017	....	1007
2..	....	....	....	.02N	.02	.013	....	1007
3..	.01	.01	.01	.01	.02	.013	141	942
4..	....	....	....	.02N	.02	.010	2	942
5..	.01	.01	.01	.01	.02	.019	2	943
8..	....	....	....	.02N	.02	.017	25	943
9..	....	....	....	.02N	.02	.017	....	943
10..	....	....	....	.02N	.02	.017	....	943
11..	....	....	....	.02N	.02	.026	....	943
12..	.02	.02	.02	.02	.02	.025	10550	10783
15..	.02	.02	.02	.02	.02	.029	1339	11713
16..	.01	.01	.01	.01	.0[illegible]	.028	117	11773
17..	.02	.02	.02	.02	.02	.023	134	11877
18..	.01	.01	.01	.01	.01	.021	11	11887
19..	....	....	....	.01N	.01	.020	....	11887
22..	....	....	....	.01N	.01	.020	....	11887
23..	.02	.02	.02	.02	.01	.018	95	11860
24..	....	....	....	.01N	.01	.016	....	11860
25..	Exchange Closed; Christmas							
26..	....	....	....	.01N	.01	.014	5	11865
29..	.01	.02	.01	.02	.01	.019	41	11866
30..	....	....	....	.01N	.01	.024	....	11866
31..	.01	.02	.01	.02	.01	.020	48	11884

MARCH 1987 9325 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.61	.61	.61	.61	.68	.635	50	50
2..	.69	.69	.69	.69	.67	.631	....	50
3..	....	....	.65A	.66A	.70	.648	....	50
4..	....	....	....	.70N	.64	.626	....	50
7..	....	....	....	.64N	.63	.621	50	17
8..	....	....	.58A	.58A	.51	.621	....	11
9..	....	....	.48A	.48A	.47	.532	....	11
10..	....	.50B	....	.50B	.46	.525	....	11
11..	....	....	....	.46N	.48	.544	....	11
14..	....	....	.47A	.47A	.42	.501	....	11
15..	....	....	....	.42N	.45	.515	....	11
16..	.42	.42	.41A	.41A	.39	.440	1	12
17..	....	.45B	....	.45B	.48	.472	....	12
18..	....	....	....	.48N	.53	.494	....	12
21..	....	....	.52A	.52A	.57	.525	....	12
22..	....	....	....	.57N	.65	.576	....	12
23..	....	.71B	....	.71B	.71	.606	....	12
24..	....	.81B	....	.81B	.82	.671	....	12
25..	....	....	.78A	.78A	.86	.689	....	12
28..	....	....	.83A	.83A	.74	.622	....	12
29..	....	....	.73A	.74N	.75	.629	....	12
30..	....	....	....	.75N	.73	.615	....	12

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.73N	.77	.638	....	12
2..	....	....	....	.77N	.76	.635	....	12
5..	....	....	....	.76N	.63	.576	....	12
6..	....	....	....	.63N	.66	.589	....	12
7..	....	....	....	.66N	.66	.593	....	12
8..	....	....	.65A	.65A	.60	.562	....	12
9..	....	.67B	....	.67B	.75	.634	....	12
12..	....	....	....	.75N	.80	.665	....	12
13..	....	.84B	.77A	.77A	.75	.640	....	12
14..	....	.78B	.74A	.78B	.80	.667	....	12
15..	....	.85B	.79A	.85B	.89	.710	....	12
16..	....	....	....	.89N	1.03	.756	....	12
19..	....	....	1.00A	1.00A	1.05	.765	....	12
20..	....	....	....	1.05N	.99	.745	....	12
21..	....	....	.96A	.96A	.97	.736	....	12
22..	....	....	....	.97N	.95	.733	....	12
23..	.92	.92	.92	.92	.92	.720	3	12
26..	Exchange Closed; Memorial Day							
27..	....	....	.88A	.88A	.84	.685	....	12
28..	....	.85B	.81A	.85B	.93	.725	....	12
29..	....	....	....	.93N	1.00	.764	....	12

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 9325 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	....	....	....	1.00N	1.04	.777	....	12

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	....	1.04N	1.19	.831	....	12
3..	....	....	1.17A	1.17A	1.10	.802	....	12
4..	....	1.17B	1.07A	1.17B	1.20	.825	....	12
5..	....	....	1.17A	1.17A	1.16	.812	....	12
6..	....	....	1.13A	1.13A	.96	.732	....	12
9..	....	....	....	.96N	1.07	.773	....	12
10..	....	....	1.05A	1.05A	1.04	.765	....	12
11..	....	....	....	1.04N	1.03	.752	....	12
12..	....	....	.98A	.98A	.98	.731	....	12
13..	....	....	.97A	.97A	.82	.652	....	12
16..	....	....	....	.82N	.82	.649	....	12
17..	....	....	....	.82N	.76	.624	....	12
18..	....	....	....	.76N	.73	.612	....	12
19..	....	....	....	.73N	.79	.641	....	12
20..	....	....	.72A	.72A	.71	.618	....	12
23..	.72	.73	.72	.73	.69	.609	13	25
24..	....	....	....	.69N	.66	.594	....	25
25..	....	....	.61A	.61A	.63	.578	....	25
26..	....	....	....	.63N	.61	.568	....	25
27..	....	....	.60A	.60A	.56	.545	....	25
30..	....	....	.53A	.53A	.54	.535	....	25

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.54N	.54	.535	....	25
2..	....	.55B	....	.55B	.54	.535	....	25
3..	....	....	....	.54N	.48	.497	....	25
4..	Exchange Closed; Independence Day							
7..	....	....	....	.48N	.50	.501	....	25
8..	....	....	....	.50N	.59	.554	....	25
9..	....	....	.54A	.54A	.50	.501	....	25
10..	....	....	....	.50N	.52	.512	....	25
11..	....	....	.48A	.48A	.42	.490	....	25
14..	....	....	....	.42N	.42	.463	....	25
15..	....	....	....	.42N	.39	.443	....	25
16..	....	....	....	.39N	.39	.438	....	25
17..	....	....	....	.39N	.39	.437	....	25
18..	....	....	....	.39N	.36	.416	....	25
21..	....	....	....	.36N	.34	.399	....	25
22..	....	....	....	.34N	.37	.422	....	25
23..	....	.39B	....	.39B	.44	.485	....	25
24..	....	....	....	.44N	.49	.519	....	25
25..	....	....	....	.49N	.48	.507	....	25
28..	....	....	....	.48N	.51	.539	....	25
29..	....	....	.50A	.50A	.43	.479	....	25
30..	....	....	....	.43N	.40	.446	....	25
31..	....	....	.37A	.37A	.34	.390	....	25

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.34N	.35	.407	....	25
4..	....	....	....	.35N	.33	.376	....	25
5..	....	....	....	.33N	.37	.423	....	25
6..	....	....	....	.37N	.38	.431	....	25
7..	.37	.37	.36A	.37	.33	.394	25	48
8..	.30	.30	.30	.30	.31	.367	40	80
11..	.28	.28	.28	.28	.28	.330	25	103
12..	.24	.26	.24	.26	.26	.295	100	153
13..	.24	.24	.21	.21	.22	.241	150	290
14..	....	.23B	....	.23B	.24	.264	....	290
15..	.21	.21	.21	.21	.24	.256	100	253
18..	....	....	.23A	.23A	.22	.242	....	253
19..	....	....	.19A	.19A	.19	.193	....	253
20..	....	....	.16A	.16A	.16	.169	....	253
21..	.12	.12	.11	.11	.12	.130	332	549
22..	....	....	....	.12N	.13	.141	....	549
25..	....	....	.11A	.11A	.11	.104	....	549
26..	....	....	.10A	.10A	.09	.075	....	549
27..	....	....	....	.09N	.10	.088	....	549
28..	.09	.09	.08	.08	.09	.068	550	823
29..	.05	.06	.05	.06	.06	.043	300	1111

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.07	.07	.07	.07	.08	.057	25	1148
3..	.11	.11	.11	.11	.11	.090	5	1148
4..	....	....	.09A	.11N	.11	.090	....	1148
5..	.14	.14	.14	.14	.15	.145	20	1168
8..	....	.17B	....	.17B	.18	.197	....	1168
9..	.16	.16	.16	.16	.16	.186	15	1170
10..	....	....	.15A	.15A	.15	.176	5	1155

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 9325 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.21	.21	.21	.21	.22	.264	40	1155
12..	.20	.21	.20	.21	.23	.260	279	1150
15..	....	....	.20A	.20A	.20	.224	37	1175
16..	.20	.21B	.19A	.20	.19	.231	5	1170
17..	....	....	....	.19N	.19	.237	....	1165
18..	....	.26B	....	.26B	.24	.315	....	1165
19..	.23	.25	.23	.25	.25	.312	100	1198
22..	.23	.23	.21A	.22A	.22	.273	15	1208
23..	....	....	.19A	.22N	.22	.270	....	1208
24..	.20	.20	.17A	.17A	.17	.204	100	1232
25..	.17	.18B	.15A	.17	.17	.206	30	1262
26..	....	....	....	.17N	.17	.204	10	1272
29..	....	.24B	....	.18B	.18	.237	....	1272
30..	.17	.17	.16	.16	.16	.207	170	1367

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.14	.15	.14	.15	.15	.202	953	1125
2..	....	....	....	.15N	.15	.208	52	1157
3..	....	....	.10A	.12A	.11	.136	65	1155
6..	.09	.10	.09	.10	.10	.125	50	1175
7..	....	....	.09A	.09A	.09	.112	10	1185
8..	....	....	....	.09N	.09	.116	....	1185
9..	.09	.09	.09	.09	.09	.111	7	1192
10..	.09	.09	.09	.09	.10	.127	17	1205
13..	....	....	....	.10N	.10	.129	4	1205
14..	....	....	....	.10N	.12	.152	....	1205
15..	....	....	....	.12N	.12	.147	....	1205
16..	....	....	.11A	.12N	.12	.160	....	1205
17..	....	.13B	....	.13B	.14	.194	....	1205
20..	....	....	....	.14N	.14	.207	....	1205
21..	....	....	.13A	.13A	.13	.185	....	1205
22..	....	....	.11A	.11A	.11	.148	....	1205
23..	....	....	.09A	.09A	.09	.137	....	1205
24..	....	....	....	.09N	.10	.155	....	1205
27..	.10	.10	.08	.08	.09	.130	28	1187
28..	.08@.09	.09	.07	.07	.08	.125	315	1007
29..	.07	.07	.07	.07	.08	.112	5	1002
30..	.05	.06	.05	.06	.06	.085	55	977
31..	....	....	....	.06N	.06	.090	....	977

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.05	.05	.05	.05	.06	.086	220	1109
4..	.06	.06	.06	.06	.06	.093	47	1102
5..	....	....	....	.06N	.06	.097	....	1102
6..	....	....	....	.06N	.07	.108	....	1102
7..	.09	.09	.08A	.09	.09	.139	7	1102
10..	.08	.09B	.08	.09B	.10	.152	15	1104
11..	.09	.09	.09	.09	.09	.147	6	1104
12..	....	....	....	.09N	.08	.130	2	1104
13..	.06	.07B	.06	.06	.08	.121	5	1104
14..	....	....	.06A	.06A	.06	.102	....	1103
17..	....	....	....	.06N	.05	.087	....	1103
18..	....	....	....	.05N	.05	.098	....	1103
19..	....	....	....	.05N	.04	.060	....	1103
20..	....	....	....	.04N	.04	.059	....	1103
21..	....	....	....	.04N	.04	.052	....	1103
24..	....	....	....	.04N	.04	.044	....	1103
25..	.03	.03	.02	.03	.04	.049	15	1118
26..	....	....	....	.04N	.04	.044	....	1116
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.04N	.04	.047	8	1108

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.03	.03	.03	.03	.04	.056	20	1123
2..	.03	.03	.02	.02	.03	.044	112	1220
3..	.03	.03	.02	.02	.03	.044	13	1225
4..	.02	.02	.02	.02	.03	.034	8	1231
5..	.03	.03	.03	.03	.03	.059	50	1281
8..	....	....	....	.03N	.03	.055	....	1281
9..	....	....	....	.03N	.03	.054	....	1281
10..	....	....	....	.03N	.03	.054	....	1281
11..	....	....	....	.03N	.03	.077	....	1281
12..	.03	.03	.03	.03	.03	.076	225	1453
15..	.03	.03	.03	.03	.03	.086	277	1719
16..	.03	.03	.03	.03	.03	.084	50	1769
17..	.03	.03	.03	.03	.03	.073	87	1631
18..	.02	.02	.02	.02	.02	.068	72	1799
19..	.03	.03	.03	.03	.03	.067	1005	2320
22..	.03	.03	.03	.03	.03	.067	1044	3179
23..	.03	.03	.03	.03	.03	.063	79	3240
24..	....	....	....	.03N	.03	.056	....	3240
25..	Exchange Closed; Christmas							
26..	....	....	....	.03N	.02	.051	....	3240

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9325 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.03	.03	.02	.03	.03	.068	193	3334
30..	.03	.04	.03	.04	.04	.080	355	3667
31..	.03	.03	.03	.03	.03	.070	77	3669

MARCH 1987 9350 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.45	.45	.45	.45	.48	.548	....	....
6..	....	....	....	.48N	.49	.559	1	1
7..	....	....	....	.49N	.44	.524	....	1
8..	.41	.41	.41	.41	.42	.498	....	1
11..	....	....	.38A	.39A	.39	.460	20	21
12..	....	....	.34A	.34A	.35	.422	....	21
13..	.32	.32	.31A	.31A	.30	.359	56	76
14..	....	.32B	....	.32B	.32	.386	1	77
15..	....	....	....	.32N	.32	.378	....	77
18..	.31	.31	.31	.31	.30	.365	30	107
19..	....	....	.25A	.25A	.26	.306	....	107
20..	....	....	.22A	.22A	.22	.277	....	107
21..	.18	.19	.17	.17	.18	.227	185	282
22..	....	....	....	.18N	.19	.246	5	277
25..	....	....	....	.19N	.16	.196	....	277
26..	....	....	.15A	.15A	.13	.152	....	277
27..	....	....	....	.13N	.15	.173	....	277
28..	....	....	.13A	.13A	.13	.143	....	277
29..	.09@.10	.10	.09	.10	.10	.098	135	402

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.10	.10	.10	.10	.11	.124	215	497
3..	.17	.17	.14A	.16	.15	.175	17	512
4..	....	....	.14A	.14A	.16	.174	....	512
5..	.23	.23	.23	.23	.22	.252	20	502
8..	....	.25B	....	.25B	.25	.318	....	502
9..	.23	.23	.23	.23	.23	.301	50	542
10..	....	....	.22A	.22A	.22	.285	....	542
11..	.27	.29	.27	.29	.31	.392	106	587
12..	.22	.30B	.22	.28	.31	.383	145	677
15..	....	....	.26A	.28A	.28	.339	....	677
16..	.29	.29	.27	.27	.26	.345	176	753
17..	.26	.26	.25	.25	.26	.352	27	778
18..	.22	.33	.22	.33	.32	.440	61	813
19..	.33	.35	.33	.35	.34	.436	55	863
22..	.32	.32	.30A	.30A	.30	.390	....	863
23..	.27	.28B	.27	.28B	.30	.386	2	863
24..	.28	.28	.24A	.24A	.24	.306	225	1072
25..	.22	.24B	.21	.24B	.24	.308	60	1022
26..	....	.26B	.23A	.23A	.24	.305	....	1022
29..	.26	.30B	.26	.26	.25	.345	10	1022
30..	....	....	.23A	.24A	.22	.309	....	1032

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.19	.21	.19	.21	.21	.303	89	1111
2..	....	....	....	.21N	.22	.312	12	1122
3..	.17	.17	.15	.15	.15	.219	100	1197
6..	.13	.15	.13	.14	.14	.205	280	1397
7..	.13	.13	.12	.12	.13	.187	250	1582
8..	.12	.13B	.12	.12	.13	.195	11	1582
9..	.13	.13	.13	.13	.13	.189	39	1554
10..	....	....	....	.13N	.14	.213	1	1555
13..	....	....	....	.14N	.15	.217	....	1555
14..	.15	.16	.14A	.16	.17	.250	40	1555
15..	.15	.16B	.15	.15	.16	.243	30	1577
16..	.14	.17	.14	.17	.16	.263	91	1668
17..	.17	.17	.17	.17	.20	.309	138	1802
20..	.21	.21	.21	.21	.20	.327	1	1801
21..	....	....	.19A	.19A	.19	.300	....	1802
22..	.20	.20	.16A	.16A	.16	.253	54	1836
23..	....	....	.14A	.15A	.14	.237	....	1836
24..	.14	.16	.14	.16	.16	.264	25	1843
27..	.16	.17	.13	.13	.14	.231	240	2035
28..	.13	.13	.12	.13	.13	.224	101	2001
29..	.12	.13	.11	.12	.13	.206	325	2301
30..	.09	.10B	.08	.10B	.10	.164	175	2266
31..	.08	.10B	.08	.10B	.10	.172	3	2292

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.09	.09	.08	.08	.10	.166	255	2037
4..	.10	.11	.10	.10	.10	.178	120	2057
5..	.10	.11	.10	.11	.10	.185	36	2062
6..	.11	.11	.11	.11	.11	.202	138	2122

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9350 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.12	.15	.12	.15	.14	.248	48	2126
10..	....	.16B	....	.14N	.15	.268	....	2126
11..	.14	.15	.14	.15	.14	.261	23	2111
12..	.13	.13	.12	.12	.13	.238	338	2412
13..	.11	.11	.11	.11	.12	.226	503	2807
14..	.11	.12	.10A	.10A	.10	.198	605	3345
17..	....	....	.08A	.08A	.08	.178	7	3322
18..	.08	.08	.08	.08	.09	.198	1	3315
19..	.06	.06	.06	.06	.07	.135	5	3310
20..	.06	.07	.06	.07	.07	.135	43	3294
21..	.06	.06	.06	.06	.07	.124	52	3267
24..	.06	.06	.06	.06	.06	.112	127	3277
25..	.05	.06	.05	.06	.06	.125	90	3237
26..	.06	.06	.05	.05	.06	.114	178	3251
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.06N	.06	.122	15	3259

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.07	.07	.07	.141	331	3141
2..	.07	.07	.06	.06	.06	.116	391	3205
3..	.05	.05	.05	.05	.06	.118	57	3152
4..	.05	.05	.04	.04	.05	.096	159	3081
5..	.04	.06	.04	.06	.06	.146	104	3167
8..	.06	.06	.05	.06	.05	.139	200	3347
9..	.05	.05	.05	.05	.05	.138	200	3417
10..	.05	.05	.05	.05	.05	.138	501	3330
11..	.05	.07	.05	.07	.07	.182	747	3452
12..	.06	.07	.06	.07	.06	.181	445	3653
15..	.07	.08	.07	.07	.07	.200	205	3710
16..	.06	.06	.06	.06	.06	.198	375	3565
17..	.06	.06	.06	.06	.06	.180	225	3728
18..	.05	.05	.05	.05	.05	.172	351	3943
19..	.05	.05	.05	.05	.05	.170	315	4160
22..	.06	.07	.06	.06	.06	.171	61	4153
23..	.06	.06	.06	.06	.06	.164	1180	4567
24..	....	....	....	.06N	.06	.152	1	4567
25..	Exchange Closed; Christmas							
26..	....	....	....	.06N	.05	.144	....	4567
29..	.05	.06	.05	.06	.06	.179	375	4713
30..	.07	.07	.06	.06	.07	.204	462	4921
31..	.05	.06	.05	.06	.06	.184	160	5081

MARCH 1987 9375 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	.40	.43	.40	.43	.40	.493	72	72
14..	....	.42B	....	.40N	[illegible]	.520	....	72
15..	....	....	.40A	.43N	[illegible]	.514	....	72
18..	.42	.42	.42	.42	[illegible]	.504	50	122
19..	.34	.34	.34	.34	[illegible]	.441	50	172
20..	.31	.31	.29	.29	[illegible]	.411	50	202
21..	.26	.26	.23	.25	[illegible]	.356	221	371
22..	....	....	....	.27N	.28	.383	....	371
25..	.27	.27	.23	.23	.23	.325	100	471
26..	.22@.21	.22	.19	.20	.20	.267	300	611
27..	.21	.21	.21	.21	.21	.298	210	811
28..	.23	.23	.18	.18	.19	.257	1576	1844
29..	.16	.16	.15A	.15A	.15	.191	100	1944

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	.14A	.14A	.17	.230	....	1944
3..	....	.20B	....	.20B	.22	.300	....	1944
4..	....	....	.20A	.20A	.22	.294	....	1944
5..	....	.28B	....	.28B	.30	.389	....	1944
8..	.35	.35	.34	.34	.35	.462	30	1974
9..	....	....	.32A	.32A	.32	.440	40	2014
10..	.30	.30	.30	.30	.30	.418	31	2015
11..	.39	.39	.39	.39	.41	.532	195	2210
12..	.42	.42	.31	.42	.41	.520	188	2351
15..	.37	.37	.35	.35	.36	.471	156	2462
16..	.39	.39	.35	.36	.35	.476	344	2796
17..	.35	.36B	.35	.35	.35	.482	1	2796
18..	.33	.40	.32A	.40	.44	.571	51	2786
19..	.47	.47	.47	.47	.44	.565	5	2791
22..	....	....	.42A	.42A	.39	.519	....	2791
23..	.37	.37	.37	.37	.38	.513	1	2792
24..	.40	.40	.34	.34	.32	.427	102	2894
25..	.29	.33	.29	.33	.32	.427	24	2893
26..	.33	.36	.31A	.32A	.31	.423	35	2918
29..	.35	.38B	.34A	.34A	.33	.468	46	2918
30..	.33	.35B	.32	.33	.30	.428	75	2931

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9375 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.26	.29B	.26	.28B	.29	.422	48	2946
2	.29	.29	.29	.29	.30	.432	2	2947
3	.30	.30	.22	.22	.21	.325	137	2957
6	.19	.19	.19	.19	.19	.309	63	2937
7	.19	.19	.18	.18	.18	.289	31	2937
8	.17	.17	.17	.17	.18	.300	1	2938
9	.18	.19	.17	.17	.18	.293	92	2937
10	.20	.20	.20	.20	.20	.325	56	2982
13	....	....	....	.20N	.21	.332	....	2982
14	.20	.24B	.20	.24B	.24	.372	231	3097
15	.23	.25	.22	.22	.23	.366	487	3200
16	.21	.24B	.21	.24B	.23	.391	215	3288
17	....	.27B	....	.27B	.26	.446	26	3301
20	....	.31B	....	.29B	.29	.469	....	3301
21	.27	.27	.27	.27	.27	.439	8	3309
22	.27	.29B	.23A	.23A	.22	.386	83	3241
23	.24	.24	.20	.20	.20	.368	130	3311
24	.22	.22	.21	.22B	.23	.402	10	3317
27	.23	.24	.19	.19	.20	.365	22	3314
28	.20	.20	.19	.19	.19	.358	588	2934
29	.20	.20	.18	.18	.19	.335	51	2973
30	.14	.15	.13	.15	.15	.280	158	2960
31	.14	.17	.14	.16	.15	.290	26	2979

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.14	.14	.13	.14	.14	.283	163	3007
4	.15	.16	.15	.16	.15	.299	51	2981
5	.16	.16	.14	.16	.15	.309	127	3061
6	.17	.18	.17	.17	.17	.332	54	3096
7	.19	.23	.19	.22	.21	.391	459	3255
10	.23	.26	.23	.24A	.23	.415	224	3244
11	.23	.24	.23	.23	.22	.408	53	3260
12	.20	.21	.20	.21	.20	.382	311	3444
13	.19	.20	.18	.18	.18	.368	197	3568
14	.19	.19	.15	.15	.15	.335	192	3638
17	.15	.15	.13	.13	.13	.312	122	3688
18	.14	.15	.14	.15	.15	.342	581	3964
19	.15	.15	.10	.10	.10	.255	784	4132
20	.10	.11	.10	.11	.11	.260	132	4125
21	.10	.10	.10	.10	.11	.248	275	3910
24	.09	.10	.09	.09	.10	.234	280	3668
25	.10	.10	.09A	.10	.11	.256	93	3649
26	.11	.11	.10	.10	.10	.241	327	3706
27	Exchange Closed; Thanksgiving Day							
28	.10	.11	.10	.10	.10	.256	132	3745

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.12	.13	.12	.12A	.12	.288	206	3797
2	.13	.13	.11	.11	.10	.248	230	3883
3	.09	.10	.09	.10	.10	.250	103	3918
4	.10	.10	.08	.08	.09	.213	131	3941
5	.08	.12	.07	.12	.11	.292	634	4257
8	.10	.12	.09	.09	.10	.283	632	4120
9	.10	.10	.09	.09	.10	.282	130	4092
10	.10	.11	.10	.10	.10	.282	132	4099
11	.10	.13	.10	.13	.12	.347	858	4768
12	.12	.13	.11	.13	.12	.346	609	5113
15	.14	.14	.13	.13	.13	.376	921	5348
16	.12	.12	.12	.12	.12	.375	1193	5767
17	.11	.12	.11	.12	.11	.350	1102	5467
18	.10	.11	.10	.11	.10	.341	782	5843
19	.11	.11	.10	.10	.10	.339	466	5951
22	.12	.13	.11	.11	.11	.345	170	6008
23	.11	.11	.11	.11	.10	.336	58	6003
24	.10	.10	.10	.10	.10	.319	....	6003
25	Exchange Closed; Christmas							
26	.10	.10	.10	.10	.09	.309	5	6003
29	.10	.12	.10	.12	.12	.365	603	6128
30	.13	.14	.12	.14	.13	.399	611	6520
31	.11	.12	.11	.12	.12	.373	191	6488

MARCH 1987 9400 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed; Independence Day							
7	.91	.91	.91	.91	.91	.748	1	1
8	....	....	....	.91N	1.03	.791	....	1
9	....	....	.95A	.95A	.89	.751	....	1
10	....	....	....	.89N	.95	.761	....	1
11	....	....	....	.95N	.84	.748	....	1
14	....	....	....	.84N	.82	.732	....	1
15	....	....	....	.82N	.77	.720	....	1
16	....	....	....	.77N	.77	.721	....	1
17	....	....	....	.77N	.77	.724	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9400 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.77N	.73	.710	....	1
21	....	....	....	.73N	.71	.699	....	1
22	....	.74B	....	.74B	.75	.723	....	1
23	....	....	....	.75N	.85	.778	....	1
24	....	....	....	.85N	.93	.806	....	1
25	....	....	....	.93N	.90	.803	....	1
28	....	....	....	.90N	.95	.828	....	1
29	....	....	....	.95N	.84	.792	....	1
30	....	....	....	.84N	.80	.771	....	1
31	....	....	.77A	.77A	.72	.729	....	1

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.70A	.70A	.74	.748	....	1
4	....	....	....	.74N	.69	.730	....	1
5	....	....	....	.69N	.76	.773	....	1
6	....	....	....	.76N	.77	.786	....	1
7	....	....	....	.77N	.71	.762	....	1
8	....	....	....	.71N	.68	.746	....	1
11	....	....	.67A	.67A	.64	.718	....	1
12	....	....	.61A	.61A	.58	.686	....	1
13	....	....	.54A	.54A	.52	.626	....	1
14	....	.54B	....	.54B	.55	.651	....	1
15	....	....	....	.55N	.55	.648	....	1
18	....	....	....	.55N	.53	.641	....	1
19	....	....	.46A	.46A	.46	.583	....	1
20	....	....	.42A	.42A	.41	.556	....	1
21	.36	.36	.35A	.35A	.36	.504	20	21
22	....	....	....	.36N	.37	.535	....	21
25	....	....	....	.37N	.33	.479	....	21
26	.31	.31	.31	.31	.28	.415	1	22
27	....	....	....	.28N	.31	.453	....	22
28	.29	.29	.26	.26	.29	.407	102	122
29	.23	.23	.21A	.22A	.23	.324	4	126

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.23	.24	.21A	.24	.25	.374	635	735
3	.30	.35	.30	.33	.31	.453	162	783
4	.32	.33B	.28A	.30B	.32	.442	510	1163
5	.33	.40B	.33	.39	.40	.541	77	1230
8	....	.46B	....	.45B	.47	.611	5	1225
9	.43	.43	.42A	.43	.43	.585	20	1205
10	.39	.40	.39	.39	.40	.561	205	1120
11	.52	.54	.52	.53A	.55	.668	5	1127
12	.42	.55	.42	.54B	.54	.654	243	1210
15	.46	.46	.46	.46	.49	.606	25	1185
16	....	.50B	....	.49N	.47	.610	....	1185
17	....	.48B	....	.47N	.47	.613	....	1185
18	.44	.55B	.44	.54	.56	.695	80	1215
19	....	.59B	....	.59B	.58	.688	....	1215
22	....	....	.55A	.55A	.52	.645	....	1215
23	....	....	.51A	.52N	.51	.639	....	1215
24	.48	.48	.44A	.44A	.43	.554	50	1245
25	.40	.45B	.40	.44B	.43	.553	50	1272
26	.49	.49	.40	.41B	.42	.548	130	1294
29	.48	.49B	.46A	.46A	.47	.593	10	1294
30	.44	.45B	.43A	.43A	.42	.553	160	1314

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.36	.41B	.36	.40	.40	.548	50	1344
2	.39	.43	.39	.43	.42	.559	121	1404
3	.31	.32	.30A	.30A	.30	.447	253	1406
6	.28	.30	.28	.28A	.28	.431	126	1306
7	.28	.28	.28	.28	.26	.410	37	1342
8	.27	.28B	.25A	.26	.27	.424	119	1349
9	.27	.27	.27	.27	.26	.418	50	1349
10	.26	.29	.26	.28	.29	.455	289	1427
13	.30	.31B	.30	.30	.30	.465	21	1435
14	.29	.35	.29	.35	.34	.509	200	1221
15	.32	.35	.32	.34A	.33	.504	371	1187
16	.33	.33	.32	.33B	.34	.532	200	1387
17	.36	.38	.36	.38	.40	.589	39	1361
20	.43	.43	.43	.43	.42	.614	6	1362
21	.39	.39	.38A	.38A	.39	.586	....	1362
22	.33	.41B	.33	.33	.33	.534	9	1367
23	.31	.31	.31	.31	.31	.516	40	1327
24	....	.32B	....	.31N	.34	.553	....	1327
27	.35	.35	.31A	.31A	.30	.517	31	1326
28	.29	.30	.29	.29	.30	.511	65	1337
29	.31	.31	.28	.29	.28	.486	126	1361
30	.20	.24	.20	.23	.23	.424	160	1438
31	.21	.26	.21	.26	.24	.436	82	1490

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9400 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.23	.23	.22	.22	.23	.429	5	1491
4..	.24	.26	.23	.25	.24	.448	38	1496
5..	.26	.26	.25	.25	.25	.460	9	1500
6..	.26	.27	.25	.26B	.27	.485	154	1628
7..	.31	.33	.30	.33	.32	.549	146	1695
10..	.34	.37B	.34	.36	.35	.575	68	1700
11..	.33	.35	.33	.34	.34	.569	44	1718
12..	.33	.33	.31	.32A	.31	.544	31	1727
13..	.29	.30	.28	.30	.29	.531	104	1755
14..	.29	.30B	.26	.26	.25	.498	203	1801
17..	.25	.25	.22	.22	.23	.478	295	1895
18..	.23	.26	.23	.26	.25	.512	610	2303
19..	.26	.26	.19A	.19A	.19	.414	792	2744
20..	.20	.20	.19	.19	.19	.426	393	2741
21..	.20	.20	.17	.18	.19	.417	793	3059
24..	.18@.17	.18	.17	.18	.18	.406	51	3085
25..	.15	.19B	.15	.19B	.20	.436	649	3187
26..	.18	.20	.17	.18	.18	.419	289	3265
27..	Exchange Closed: Thanksgiving Day							
28..	.19	.19	.19	.19	.19	.442	10	3255

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.21	.23	.21	.21	.21	.482	268	3247
2..	.21	.22	.18	.18	.18	.434	227	3281
3..	.16	.19	.16	.19	.18	.434	475	3551
4..	.16	.17	.15	.16	.16	.387	374	3669
5..	.14	.21	.14	.21	.21	.482	1117	4259
8..	.20	.22	.18	.18	.19	.474	1128	4632
9..	.19	.19	.18	.19	.19	.474	186	4656
10..	.20	.21	.19	.20	.19	.474	200	4723
11..	.19	.23	.18	.22	.23	.547	1927	6013
12..	.22	.25	.20	.24	.23	.548	995	6040
15..	.25	.26	.24	.24	.25	.581	1019	6702
16..	.23	.24	.21	.24	.24	.582	1483	6594
17..	.23	.23	.21	.22	.22	.557	795	6930
18..	.20	.22	.19	.21	.21	.550	939	6874
19..	.22	.22	.20	.21	.21	.550	492	6732
22..	.24	.24	.22	.22	.22	.559	454	6744
23..	.21	.22	.20	.20	.21	.551	259	6823
24..	.20	.20	.20	.20	.20	.534	51	6862
25..	Exchange Closed: Christmas							
26..	.20	.20	.19	.19	.19	.525	141	6868
29..	.20	.23	.20	.23	.24	.589	473	7016
30..	.24	.27	.24	.27	.26	.624	190	6773
31..	.22	.24	.22	.23	.24	.598	992	7492

MARCH 1987 9425 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.51	.51	.51	.51	.51	.682	....	....
25..	....	....	....	....	....	.636	1	1
26..	....	....	.42A	.42A	.39	.575	....	1
27..	....	.40B	....	.40B	.43	.614	....	1
28..	....	....	.39A	.39A	.38	.570	....	1
29..	....	....	.35A	.35A	.31	.485	....	1

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	....	.32B	....	.31N	.36	.538	....	1
3..	.47	.47	.47	.47	.43	.613	1	2
4..	.43	.43	.40	.40	.44	.598	21	23
5..	.47	.54B	.47	.54B	.54	.687	1	24
8..	....	.60B	....	.60B	.61	.744	..	24
9..	....	....	.57A	.57A	.57	.720	....	24
10..	....	....	.54A	.54A	.53	.696	....	24
11..	....	.66B	....	.66B	.70	.784	....	24
12..	.61	.61	.61	.61	.70	.770	1	24
15..	....	....	.68A	.68A	.64	.728	....	24
16..	....	....	....	.64N	.62	.731	....	24
17..	....	....	....	.62N	.63	.733	....	24
18..	....	....	....	.63N	.75	.799	....	24
19..	....	....	....	.75N	.75	.792	....	24
22..	....	....	.71A	.71A	.68	.756	....	24
23..	....	....	....	.68N	.67	.750	....	24
24..	...	....	....	.67N	.56	.675	....	24
25..	....	....	.55A	.56N	.56	.674	....	24
26..	....	.59B	....	.56N	.55	.668	....	24
29..	....	.61B	....	.61B	.61	.708	....	24
30..	....	....	....	.61N	.55	.673	....	24

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9425 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.52A	.55A	55	669	....	24
2..	....	....	....	.55N	56	679	....	24
3..	....	....	.44A	.45A	41	574	....	24
6..	....	....	....	.41N	39	.560	....	24
7..	....	....	....	.39N	37	540	....	24
8..	....	.38B	....	.38B	38	556	....	24
9..	.37	.39B	.37	37	37	.551	15	39
10..	.38	.39B	.38	38	41	.589	50	89
13..	...	.42B	....	.42B	43	601	....	89
14..	....	....	....	.43N	47	644	....	89
15..	....	.48B	....	.47N	46	640	....	89
16..	....	....	....	.46N	48	.669	....	89
17..	....	.50B	....	.49B	55	721	....	89
20..	....	.58B	....	56B	57	.744	....	89
21..	....	...	56A	56A	54	721	....	89
22..	....	....	53A	.53A	47	677	....	89
23..	....	....	....	.47N	45	.662	....	89
24..	....	....	....	.45N	49	696	....	89
27..	....	...	....	49N	44	666	....	89
28..	....	....	.42A	.44N	43	.662	....	89
29..	....,	.44B	....	43N	41	638	....	89
30..	....	....	.33A	.37A	35	.578	....	89
31..	....	.36B	....	.36B	36	591	....	89

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.33	.33	.33	.33	35	585	5	94
4..	.37	.38	.37	.37A	36	604	9	100
5..	.37	38B	.37	.37	37	617	10	104
6..	.38	.38	.38	.38	40	.641	110	153
7..	....	.47B	....	46B	46	.700	....	153
10..	....	.51B	....	50B	49	.723	....	153
11..	.51	.51	50	50	48	.719	7	155
12..	....	....	.46A	46A	45	698	....	155
13..	....	....	....	45N	43	689	....	155
14..	.42	.42	.40A	40A	38	661	30	175
17..	....	....	....	38N	36	646	....	175
18..	.36	.41	.38	.41	40	.680	18	189
19..	.41	.41	.34	34	30	589	19	202
20..	.31	.32	.31	32	32	606	103	269
21..	.30	.30	.28	29B	31	602	321	512
24..	.29	.29	.29	.29	30	598	10	507
25..	.27	.29	.27	.29B	32	630	466	760
26..	....	....	.31A	.31A	31	616	36	761
27..	Exchange Closed: Thanksgiving Day							
28..	...	....	....	.31N	32	641	....	761

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.36B	....	.36B	35	680	....	761
2..	.33	.36B	.32	32	31	634	62	801
3..	....	....	.30A	.30A	31	633	....	801
4..	.29	.29	.26	.27B	27	.586	43	792
5..	.29	.33	.25A	.33	35	677	306	1026
8..	.34	.36	.32	.35	33	671	33	1026
9..	.33	.33	.33	.33	.33	672	1	999
10..	.34	.34	.34	.34	33	672	110	1083
11..	.33	35B	.33	.35B	39	.736	151	1003
12..	.39	.39	.37A	.39	39	736	2	1001
15..	.43	.43	.41	.41	42	766	12	1000
16..	....	....	.39A	.41A	41	767	....	1000
17..	....	....	.40A	.40A	39	749	....	1000
18..	....	....	.35A	.38A	37	745	....	1000
19..	....	....	....	.37N	38	747	....	1000
22..	.39	.39	.38	.39	39	757	3	999
23..	....	....	.37A	.37A	38	751	....	999
24..	....	....	....	.38N	36	738	....	999
25..	Exchange Closed: Christmas							
26..	....	....	....	.36N	35	734	....	999
29..	.36	.39B	.36	.39B	41	786	9	998
30..	.44	.45	.42A	.44	44	812	204	957
31..	.40	.41	.40	.41	41	794	19	966

MARCH 1987 9450 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
3..	.62	62	62	62	58	755	1	1
4..	....	....	.53A	.53A	58	739	....	1
5..	....	.65B	....	65B	70	808	....	1
8..	....	.77B	....	77B	78	848	....	1
9..	....	...	73A	73A	74	828	....	1
10..	....	....	70A	70A	71	808	....	1
11..	....	85B	....	85B	88	872	....	1
12..	....	....	80A	80A	86	861	....	1
15..	....	....	85A	85A	80	828	....	1

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 9450 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	.80N	.79	.829	....	1
17	....	....	....	.79N	.80	.830	....	1
18	....	....	....	.80N	.94	.878	....	1
19	....	....	....	.94N	.94	.872	....	1
22	....	....	.89A	.89A	.87	.845	....	1
23	....	....	....	.87N	.86	.840	....	1
24	....	....	....	.86N	.72	.780	....	1
25	....	....	....	.72N	.72	.778	....	1
26	....	.77B	....	.72N	.71	.773	....	1
29	....	.76B	....	.76B	.78	.806	....	1
30	....	....	....	.78N	.72	.777	....	1

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.65A	.73N	.71	.775	....	1
2	....	....	....	.71N	.72	.783	..	1
3	....	....	.58A	.60A	.55	.693	....	1
6	....	....	....	.55N	.53	.682	....	1
7	....	....	....	.53N	.51	.665	....	1
8	....	....	....	.51N	.52	.681	....	1
9	.54	.54	.53A	.54	.51	.678	50	51
10	....	.55B	....	.55B	.56	.714	....	51
13	....	....	....	.56N	.57	.726	....	51
14	....	....	....	.57N	.63	.763	....	51
15	....	.64B	....	.63N	.62	.761	....	51
16	....	....	....	.62N	.64	.785	....	51
17	....	.67B	....	.67B	.72	.828	....	51
20	....	.75B	....	.75B	.75	.846	....	51
21	....	....	.74A	.74A	.71	.830	....	51
22	.71	.75B	.71	.71	.64	.797	2	53
23	....	....	....	.64N	.61	.786	....	53
24	....	.62B	....	.62B	.65	.814	....	53
27	....	.66B	....	.66B	.60	.792	....	53
28	.61	.61	.61	.61	.60	.790	1	54
29	....	.61B	.57A	.57A	.57	.771	....	54
30	....	....	.47A	.49•	.50	.721	....	54
31	....	.51B	.49A	.51B	.51	.732	....	54

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.47	.47	.47	.47	.50	.729	3	54
4	....	....	....	.50N	.52	.744	....	54
5	....	.53B	....	.53B	.53	.756	....	54
6	....	.54B	....	.54B	.56	.776	....	54
7	....	.63B	....	.63B	.64	.822	....	54
10	....	....	....	.64N	.68	.840	....	54
11	....	....	.66A	.66A	.66	.837	....	54
12	....	....	....	.66N	.63	.823	....	54
13	....	....	.61A	.63N	.61	.817	....	54
14	.59	.59	.59	.59	.56	.798	20	59
17	....	....	....	.56N	.53	.790	....	59
18	....	....	....	.53N	.57	.817	....	59
19	....	....	.55A	.55A	.46	.747	....	59
20	....	.48B	....	.48B	.48	.765	....	59
21	.48	.50B	.45	.45	.47	.766	1	60
24	....	....	.46A	.46A	.46	.768	....	60
25	....	....	....	.46N	.49	.794	....	60
26	.51	.51	.51	.51	.47	.786	1	61
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.47N	.49	.807	....	61

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.54B	....	.53B	.52	.836	....	61
2	.55	.55	.54A	.54A	.48	.803	1	60
3	....	....	.46A	.46A	.48	.801	....	60
4	....	....	.45A	.45A	.43	.765	....	60
5	.41	.52	.41	.52	.53	.831	....	60
8	....	....	.51A	.53N	.52	.829	7	62
9	....	..	.50A	.50A	.51	.829	....	62
10	....	....	....	.51N	.51	.830	....	62
11	.53	.53	.53	.53	.58	.873	20	77
12	....	....	....	.58N	.58	.874	....	77
15	.61	.62B	.61	.61	.61	.893	10	77
16	.60	.60	.59	.59	.61	.895	21	76
17	....	....	.60A	.60A	.58	.885	....	76
18	....	....	.56A	.56A	.56	.883	....	76
19	....	....	....	.58N	.58	.885	....	76
22	....	.59B	....	.59B	.59	.893	....	76
23	....	....	....	.59N	.58	.890	....	76
24	....	....	....	.58N	.56	.883	....	76
25	Exchange Closed; Christmas							
26	....	....	....	.56N	.55	.882	....	76
29	....	.56B	....	.56B	.61	.913	....	76
30	....	.65B	....	.65B	.65	.927	....	76
31	....	....	....	.65N	.62	.918	....	76

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
MARCH 1987 9475 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
3	.79	.79	.79	.79	.75	.863	....	....
4	....	....	....	....	....	.849	1	1
5	....	....	....	.75N	.88	.895	....	1
8	....	.95B	....	.95B	.97	.920	....	1
9	....	....	.94A	.94A	.92	.905	....	1
10	....	....	.90A	.90A	.89	.890	....	1
11	....	.94B	....	.94B	1.07	.931	....	1
12	....	....	....	1.07N	1.07	.923	....	1
15	....	....	....	1.07N	.98	.901	....	1
16	....	....	....	.98N	.99	.900	....	1
17	....	....	....	.99N	1.00	.900	....	1
18	....	....	....	1.00N	1.15	.932	....	1
19	....	....	....	1.15N	1.15	.928	....	1
22	....	....	1.12A	1.12A	1.07	.909	....	1
23	....	....	....	1.07N	1.06	.906	....	1
24	....	....	....	1.06N	.91	.862	....	1
25	....	....	....	.91N	.91	.860	....	1
26	.95	.95	.92A	.91N	.90	.855	1	2
29	....	.95B	....	.95B	.98	.880	....	2
30	....	....	....	.98N	.91	.859	....	2

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.87A	.92N	.90	.857	....	2
2	....	....	....	.90N	.92	.864	....	2
3	....	....	.80A	.80A	.72	.795	....	2
6	....	....	....	.72N	.70	.787	....	2
7	....	....	....	.70N	.67	.774	....	2
8	....	....	....	.67N	.69	.788	....	2
9	.70	.71	.70	.71	.68	.787	330	311
10	....	.73B	....	.73B	.74	.817	....	311
13	....	.75B	....	.75B	.76	.827	....	312
14	....	....	....	.76N	.81	.856	....	312
15	....	.83B	....	.83B	.80	.855	....	302
16	....	....	....	.80N	.84	.874	....	302
17	....	.89B	....	.89B	.93	.904	....	302
20	....	.97B	....	.97B	.96	.917	....	302
21	....	....	.94A	.94A	.91	.907	....	302
22	....	....	....	.91N	.83	.886	....	302
23	....	....	....	.83N	.80	.878	....	302
24	....	.81B	....	.81B	.85	.898	....	302
27	....	.86B	....	.86B	.80	.885	....	302
28	....	....	....	.80N	.79	.883	....	302
29	....	.80B	....	.79N	.76	.871	....	302
30	....	....	.65A	.65A	.68	.835	....	302
31	....	.69B	.67A	.69B	.69	.843	....	302

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.65	.65	.65	.65	.68	.841	3	305
4	....	.69B	....	.69B	.71	.853	....	305
5	....	.72B	....	.72B	.72	.862	....	305
6	....	....	....	.72N	.75	.876	....	305
7	....	.84B	....	.84B	.84	.907	....	305
10	....	.88B	....	.88B	.88	.918	....	305
11	....	....	.86A	.86A	.87	.917	....	305
12	....	....	.85A	.85A	.83	.909	....	305
13	....	....	.82A	.82A	.81	.906	....	305
14	....	....	.80A	.80A	.76	.894	....	305
17	....	....	....	.76N	.73	.891	....	305
18	....	....	....	.73N	.78	.910	....	305
19	....	....	.76A	.76A	.65	.865	....	305
20	....	.68B	....	.68B	.67	.880	....	305
21	....	.69B	.65A	.65A	.66	.883	....	305
24	....	....	....	.66N	.65	.888	....	305
25	....	....	....	.65N	.69	.905	....	305
26	.68	.68	.68	.68	.67	.901	2	307
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.67N	.69	.915	....	307

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	.76B	....	.76B	.74	.931	....	307
2	.75	.75	.75	.75	.68	.913	1	308
3	....	....	....	.68N	.68	.912	....	308
4	....	....	....	.68N	.63	.890	....	308
5	....	....	....	.63N	.74	.928	....	308
8	....	....	.73A	.73A	.73	.927	....	308
9	....	....	....	.73N	.72	.927	....	302
10	....	.73B	....	.73B	.72	.928	....	302
11	....	....	....	.72N	.81	.950	....	302
12	....	....	....	.81N	.81	.951	....	302
15	....	....	....	.81N	.85	.960	....	302
16	....	....	....	.85N	.85	.962	....	302
17	....	....	....	.85N	.82	.957	....	302

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

MARCH 1987 9475 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.82N	.81	.957	....	302
19	....	....	....	.81N	.81	.958	....	302
22	....	.83B	....	.83B	.82	.963	....	302
23	....	....	....	.82N	.81	.962	....	302
24	....	....	....	.81N	.79	.959	....	302
25	Exchange Closed; Christmas							
26	....	....	....	.79N	.78	.959	....	302
29	....	....	....	.78N	.85	.972	....	302
30	....	....	....	.85N	.89	.978	....	302
31	....	....	....	.89N	.86	.975	....	302

JUNE 1987 9150 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	.26	.26	.26	.26	.28	.208	10	10
24	....	....	....	.28N	.25	.194	....	10
25	....	....	....	.25N	.24	.183	10	20
26	....	....	....	.24N	.24	.176	....	20
27	....	....	....	.24N	.23	.161	....	20
30	....	....	.21A	.21A	.21	.154	....	30

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.20A	.20A	.21	.151	....	30
2	....	....	....	.21N	.21	.149	....	30
3	....	....	....	.21N	.18	.127	....	30
4	Exchange Closed; Independence Day							
7	.17	.17	.17	.17	.18	.124	10	30
8	....	....	....	.18N	.22	.149	....	30
9	....	....	....	.22N	.18	.121	....	30
10	....	....	....	.18N	.19	.127	....	30
11	....	....	.17A	.17A	.16	.110	....	30
14	....	....	....	.16N	.14	.096	....	30
15	.12	.12	.12	.12	.12	.083	10	40
16	.12	.12	.12	.12	.12	.076	14	50
17	....	....	....	.12N	.12	.073	....	50
18	....	....	....	.12N	.11	.064	....	50
21	....	....	.09A	.11N	.11	.057	....	50
22	.12	.12	.12	.12	.13	.060	10	60
23	....	.14B	....	.14B	.15	.075	....	60
24	....	....	....	.15N	.16	.080	....	60
25	....	....	....	.16N	.15	.072	....	60
28	....	....	....	.15N	.17	.077	....	60
29	....	....	.15A	.15A	.13	.055	....	60
30	....	....	....	.13N	.12	.046	....	60
31	.10	.10	.10	.10	.10	.034	10	70

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.10	.035	....	70
4	....	....	....	.10N	.09	.027	....	70
5	....	....	....	.09N	.11	.032	....	70
6	....	....	....	.11N	.11	.032	....	70
7	....	....	....	.11N	.10	.025	....	70
8	.09	.09	.09	.09	.10	.021	15	85
11	....	....	....	.10N	.10	.016	....	85
12	....	....	....	.10N	.09	.012	....	85
13	.08	.08	.08	.08	.07	.008	....	85
14	....	....	....	.07N	.08	.010	10	95
15	....	....	....	.08N	.08	.008	....	95
18	....	....	....	.08N	.07	.007	....	95
19	....	....	....	.07N	.06	.004	....	95
20	....	....	....	.06N	.05	.003	....	95
21	....	....	....	.05N	.03	.001	....	95
22	.03	.03	.03	.03	.03	.001	....	95
25	....	....	....	.03N	.03	.000	10	95
26	....	....	....	.03N	.02	.000	....	90
27	....	....	....	.02N	.02	.000	....	90
28	....	....	....	.02N	.01	.000	....	90
29	....	....	....	.01N	.01	.000	....	90

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.01	.01	.01	.01	.01	.000	35	110
3	....	....	....	.01N	.01	.000	....	110
4	.01	.01	.01	.01	.01	.000	101	211
5	....	....	....	.01N	.01	.000	14	225
8	....	....	....	.01N	.01	.004	....	225
9	.02	.03	.02	.03	.03	.004	240	378
10	....	....	....	.03N	.03	.004	30	378
11	....	....	....	.03N	.04	.010	....	378
12	....	.05B	.03A	.05B	.05	.010	....	378
15	....	....	....	.05N	.05	.009	....	378
16	....	....	....	.05N	.05	.010	....	378
17	.07	.07	.05	.05	.05	.011	100	473

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9150 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	....	....	....	.05N	.06	.019	100	578
19	....	....	....	.06N	.06	.020	10	578
22	.07	.07	.07	.07	.06	.017	10	590
23	....	....	....	.06N	.06	.017	3	593
24	....	....	....	.06N	.05	.012	....	593
25	....	....	....	.05N	.05	.012	....	593
26	.06	.06	.06	.06	.05	.012	3	592
29	.05	.06B	.05	.05	.05	.015	8	587
30	....	....	....	.05N	.05	.012	....	587

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.04	.04	.04	.04	.04	.011	10	587
2	.05	.05	.05	.05	.05	.012	5	588
3	.04	.04	.04	.04	.03	.006	10	596
6	.04	.04	.04	.04	.03	.005	5	596
7	....	....	....	.03N	.03	.004	....	596
8	.04	.04	.04	.04	.03	.004	5	601
9	....	....	....	.03N	.03	.004	....	601
10	.03	.03	.03	.03	.03	.004	10	591
13	....	....	....	.03N	.03	.004	....	591
14	....	....	....	.03N	.03	.005	....	591
15	....	....	....	.03N	.03	.005	....	591
16	....	....	....	.03N	.03	.005	....	591
17	....	....	....	.03N	.04	.006	....	591
20	....	....	....	.04N	.04	.006	....	591
21	....	....	....	.04N	.04	.005	....	591
22	....	....	....	.04N	.03	.003	....	591
23	....	....	....	.03N	.03	.003	....	591
24	....	....	....	.03N	.03	.003	....	591
27	.03	.03	.03	.03	.03	.002	25	591
28	....	....	....	.03N	.03	.002	25	616
29	....	....	....	.03N	.03	.002	....	616
30	....	....	....	.03N	.02	.001	....	616
31	.02	.02	.02	.02	.02	.001	2	614

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	....	.02N	.02	.001	....	614
4	.02	.02	.02	.02	.02	.001	65	569
5	....	....	....	.02N	.02	.001	....	569
6	....	....	....	.02N	.02	.001	....	569
7	....	....	....	.02N	.02	.002	....	569
10	....	....	....	.02N	.02	.002	....	569
11	....	....	....	.02N	.02	.002	....	569
12	.02	.02	.02	.02	.02	.001	25	594
13	....	....	....	.02N	.02	.001	....	594
14	....	....	....	.02N	.02	.000	....	594
17	.01	.01	.01	.01	.01	.000	50	644
18	....	....	....	.01N	.01	.000	....	644
19	....	....	....	.01N	.01	.000	....	644
20	....	....	....	.01N	.01	.000	....	644
21	....	....	....	.01N	.01	.000	....	644
24	....	....	....	.01N	....	.000	....	644
25	CAB	CAB	CAB	CAB	CAB	.000	....	644
26	CAB	CAB	CAB	CAB	CAB	.000	....	644
27	Exchange Closed; Thanksgiving Day							
28	CAB	CAB	CAB	CAB	CAB	.000	....	644

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	644
2	CAB	CAB	CAB	CAB	CAB	.000	....	644
3	CAB	CAB	CAB	CAB	CAB	.000	....	644
4	CAB	CAB	CAB	CAB	CAB	.000	....	644
5	CAB	CAB	CAB	CAB	CAB	.000	....	644
8	CAB	CAB	CAB	CAB	CAB	.000	....	644
9	CAE	CAB	CAB	CAB	CAB	.000	....	644
10	CA3	CAB	CAB	CAB	CAB	.000	....	644
11	CAB	CAB	CAB	CAB	CAB	.000	....	644
12	CAB	CAB	CAB	CAB	CAB	.000	....	644
15	CAB	CAB	CAB	CAB	CAB	.000	....	644
16	CAB	CAB	CAB	CAB	CAB	.000	....	644
17	CAB	CAB	CAB	CAB	CAB	.000	....	644
18	CAB	CAB	CAB	CAB	CAB	.000	....	644
19	CAB	CAB	CAB	CAB	CAB	.000	....	644
22	CAB	CAB	CAB	CAB	CAB	.000	....	644
23	CAB	CAB	CAB	CAB	CAB	.000	....	644
24	CAB	CAB	CAB	CAB	CAB	.000	....	644
25	Exchange Closed; Christmas							
26	CAB	CAB	CAB	CAB	CAB	.000	....	644
29	CAB	CAB	CAB	CAB	CAB	.000	....	644
30	CAB	CAB	CAB	CAB	CAB	.000	....	644
31	CAB	CAB	CAB	CAB	CAB	.000	....	644

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9175 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.28	.28	.28	.28	.31	.249	10	10
25..	....	....	.30A	.30A	.29	.236	....	10
26..	....	....	....	.29N	.28	.228	....	10
27..	....	....	....	.28N	.26	.212	....	10
30..	....	....	....	.26N	.25	.203	....	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.25N	.25	.201	....	10
2..	....	....	....	.25N	.25	.198	....	10
3..	....	....	....	.25N	.22	.171	....	10
4..	Exchange Closed; Independence Day							
7..	....	....	....	.22N	.22	.169	....	10
8..	....	....	....	.22N	.27	.200	....	10
9..	....	....	.24A	.25A	.23	.165	....	10
10..	....	....	....	.23N	.24	.173	....	10
11..	....	....	....	.24N	.20	.154	....	10
14..	....	....	....	.20N	.18	.136	....	10
15..	....	....	.16A	.16A	.16	.120	....	10
16..	....	....	....	.16N	.15	.111	....	10
17..	....	....	....	.15N	.15	.109	....	10
18..	....	....	....	.15N	.15	.098	....	10
21..	....	....	....	.15N	.14	.088	....	10
22..	....	....	....	.14N	.16	.093	....	10
23..	....	.17B	....	.17B	.19	.113	....	10
24..	....	....	....	.19N	.21	.122	....	10
25..	....	....	....	.21N	.19	.112	....	10
28..	....	....	....	.19N	.21	.119	....	10
29..	....	....	....	.21N	.17	.089	....	10
30..	....	....	....	.17N	.15	.076	....	10
31..	....	....	....	.15N	.13	.059	....	10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.13N	.13	.061	....	10
4..	....	....	....	.13N	.12	.049	....	10
5..	....	....	....	.12N	.14	.057	....	10
6..	.14	.14	.14	.14	.15	.057	20	30
7..	....	....	....	.15N	.13	.047	....	30
8..	....	....	....	.13N	.13	.040	....	30
11..	....	....	....	.13N	.12	.032	....	30
12..	....	....	....	.12N	.11	.025	....	30
13..	.10	.10	.10	.10	.09	.019	10	40
14..	....	....	....	.09N	.10	.021	....	40
15..	....	....	....	.10N	.10	.018	....	40
18..	....	....	....	.10N	.10	.016	....	40
19..	....	....	....	.10N	.08	.010	....	40
20..	....	....	....	.08N	.06	.007	....	40
21..	....	....	....	.06N	.04	.004	....	40
22..	....	....	....	.04N	.04	.004	....	40
25..	....	....	....	.04N	.04	.002	....	40
26..	....	....	....	.04N	.03	.001	....	40
27..	....	....	....	.03N	.04	.001	....	40
28..	....	....	....	.04N	.03	.001	....	40
29..	....	....	....	.03N	.02	.000	....	40

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.02N	.02	.000	....	40
3..	....	....	....	.02N	.01	.002	....	40
4..	....	....	....	.01N	.01	.002	....	40
5..	....	....	....	.01N	.03	.000	....	40
8..	....	....	....	.03N	.04	.011	....	40
9..	....	....	....	.04N	.05	.011	....	40
10..	....	....	....	.05N	.05	.011	....	40
11..	....	....	....	.05N	.07	.022	....	40
12..	....	....	....	.07N	.09	.022	....	40
15..	....	....	....	.09N	.08	.019	....	40
16..	.10	.10	.10	.10	.08	.021	3	43
17..	....	....	....	.08N	.08	.023	....	43
18..	....	....	....	.08N	.10	.036	....	43
19..	....	....	....	.10N	.10	.038	....	43
22..	.08	.09	.08	.09	.09	.032	30	39
23..	....	....	....	.09N	.09	.033	....	39
24..	....	....	....	.09N	.07	.023	....	39
25..	....	....	....	.07N	.07	.023	....	39
26..	.09	.10	.08	.08	.07	.023	10	44
29..	.08	.08	.08	.08	.07	.029	8	52
30..	....	....	....	.07N	.07	.024	....	42

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.07	.07	.07	.07	.07	.022	4	44
2..	....	....	....	.07N	.07	.024	....	44
3..	.08	.08	.06A	.06A	.05	.013	2	46

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9175 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	.05	.05	.05	.05	.05	.011	2	48
7..	.04	.04	.04	.04	.04	.009	....	48
8..	....	....	....	.04N	.04	.010	10	48
9..	....	....	....	.04N	.04	.009	....	48
10..	.05	.05	.05	.05	.04	010	10	58
13..	....	....	....	.04N	.04	.010	....	58
14..	....	....	....	.04N	04	.011	....	58
15..	....	....	....	.04N	.04	.011	....	58
16..	....	....	....	.04N	.04	.012	...	58
17..	....	....	....	.04N	.05	.014	....	58
20..	.06	.06	.06	.06	.06	.014	11	59
21..	....	....	....	.06N	.05	.012	....	59
22..	....	....	....	.05N	.04	.008	....	59
23..	....	....	....	.04N	.04	.007	....	59
24..	....	....	....	.04N	.04	.008	....	59
27..	.03	.03	.03	.03	.04	.006	....	59
28..	....	....	....	.04N	.04	.005	....	59
29..	....	....	....	.04N	.04	.005	15	54
30..	....	....	....	.04N	.03	.003	....	54
31..	.03	.03	.02	.02	.03	.003	9	47

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.03N	.03	.003	....	47
4..	....	....	....	.03N	.03	.003	....	45
5..	....	....	....	.03N	.03	.003	....	45
6..	....	....	....	.03N	.03	.004	....	45
7..	....	....	....	.03N	.04	.005	....	45
10..	....	....	....	[illegible]	.04	.006	....	45
11..	....	....	....	[illegible]	.03	.005	....	45
12..	....	....	....	[illegible]	.03	.004	....	45
13..	....	....	....	.03N	.03	.003	....	45
14..	....	...	....	.03N	.03	.002	....	45
17..	....	....	....	.03N	.02	.002	....	45
18..	....	....	....	.02N	.02	.002	....	45
19..	....	....	....	.02N	.02	.001	....	45
20..	....	....	....	.02N	.02	.000	....	45
21..	....	....	....	.02N	.02	.000	....	45
24..	....	....	....	.02N	.01	.000	....	45
25..	....	....	....	.01N	.01	.000	....	45
26..	....	....	....	.01N	.01	.000	....	45
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.01N	.01	.000	....	45

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.01N	.01	.000	....	45
2..	....	....	....	.01N	....	.000	....	45
3..	CAB	CAB	CAB	CAB	CAB	.000	....	45
4..	CAB	CAB	CAB	CAB	CAB	.000	....	45
5..	CAB	CAB	CAB	CAB	CAB	.000	....	45
8..	CAB	CAB	CAB	CAB	CAB	.000	....	45
9..	CAB	CAB	CAB	CAB	CAB	.000	....	45
10..	CAB	CAB	CAB	CAB	CAB	.000	....	45
11..	CAB	CAB	CAB	CAB	CAB	.000	....	45
12..	CAB	CAB	CAB	CAB	CAB	.000	....	45
15..	CAB	CAB	CAB	CAB	CAB	.000	....	45
16..	CAB	CAB	CAB	CAB	CAB	.000	....	45
17..	CAB	CAB	CAB	CAB	CAB	.000	....	45
18..	CAB	CAB	CAB	CAB	CAB	.000	....	45
19..	CAB	CAB	CAB	CAB	CAB	.000	....	45
22..	CAB	CAB	CAB	CAB	CAB	.000	....	45
23..	CAB	CAB	CAB	CAB	CAB	.000	....	45
24..	CAB	CAB	CAB	CAB	CAB	.000	...	45
25..	Exchange Closed; Christmas							
26..	CAB	CAB	CAB	CAB	CAB	.000	....	45
29..	CAB	CAB	CAB	CAB	CAB	.000	....	45
30..	CAB	CAB	CAB	CAB	CAB	.000	....	45
31..	CAB	CAB	CAB	CAB	CAB	.000	....	45

JUNE 1987 9200 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.40	.40	.39	.39	.41	.328	10	10
24..	....	....	.37A	.37A	.37	.311	20	30
25..	....	....	.36A	.36A	.35	.297	....	30
26..	....	.36B	....	.36B	.34	.289	....	30
27..	....	....	....	.34N	.32	.270	....	30
30..	....	....	.31A	.31A	.31	.261	....	30

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.31N	.31	.258	....	30
2..	....	....	....	.31N	.31	.255	....	30
3..	....	....	....	.31N	.28	.225	....	30

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9200 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	Exchange Closed; Independence Day							
7	....	....	....	.28N	.28	.222	....	30
8	....	....	....	.28N	.33	.259	....	30
9	....	....	.28A	.28A	.28	.219	....	30
10	....	....	....	.28N	.29	.228	....	30
11	....	....	.28A	.28A	.24	.206	....	30
14	....	....	....	.24N	.22	.186	....	30
15	....	....	.21A	.21A	.20	.168	....	30
16	....	....	....	.20N	.19	.157	....	30
17	....	....	....	.19N	.19	.156	....	30
18	....	....	....	.19N	.19	.142	....	30
21	....	....	....	.19N	.18	.130	....	30
22	....	....	....	.18N	.20	.137	....	30
23	....	....	....	.20N	.23	.165	....	30
24	....	....	....	.23N	.26	.176	....	30
25	....	....	....	.26N	.24	.165	....	30
28	....	....	....	.24N	.27	.176	....	30
29	....	....	.24A	.24A	.21	.137	....	30
30	....	....	....	.21N	.19	.119	....	30
31	....	....	....	.19N	.17	.096	....	30
IN AUGUST								
1	....	....	.16A	.17N	.17	.099	....	30
4	....	....	....	.17N	.15	.082	....	30
5	....	....	....	.15N	.18	.096	....	30
6	.18	.18	.18	.18	.19	.097	40	70
7	....	....	....	.19N	.17	.082	....	70
8	....	....	....	.17N	.17	.072	....	70
11	....	....	....	.17N	.17	.059	....	70
12	....	....	....	.17N	.15	.046	....	70
13	....	....	....	.15N	.13	.037	....	70
14	....	....	....	.13N	.14	.041	....	70
15	....	....	....	.14N	.14	.037	....	70
18	.13	.13	.13	.13	.13	.032	5	75
19	....	....	....	.13N	.10	.022	....	70
20	....	....	.09A	.09A	.08	.017	....	70
21	....	....	.07A	.07A	.06	.010	....	70
22	....	....	....	.06N	.07	.011	....	70
25	....	....	....	.07N	.05	.006	....	70
26	....	....	....	.05N	.04	.003	....	70
27	....	....	....	.04N	.05	.004	....	70
28	....	....	....	.05N	.04	.003	....	70
29	....	....	....	.04N	.03	.001	....	70
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	....	....	....	.03N	.04	.002	....	70
3	....	....	....	.04N	.05	.005	....	70
4	....	....	....	.05N	.05	.006	....	70
5	....	....	....	.05N	.08	.000	....	70
8	.09	.09	.09	.09	.10	.024	20	90
9	.09	.09	.09	.09	.10	.024	20	110
10	.08	.08	.08	.08	.09	.024	17	120
11	....	.10B	....	.10B	.12	.043	....	120
12	....	....	.11A	.12N	.13	.043	....	120
15	....	....	.12A	.12A	.12	.037	....	120
16	.12	.13	.11A	.11A	.11	.040	12	132
17	....	....	....	.11N	.11	.043	....	132
18	.09	.09	.09	.09	.13	.064	20	152
19	....	....	....	.13N	.13	.067	....	152
22	.12	.12	.12	.12	.12	.056	30	142
23	....	....	....	.12N	.12	.058	....	142
24	.11	.11	.09	.09	.09	.042	15	147
25	....	....	....	.09N	.10	.042	....	147
26	.13	.13	.09	.09	.10	.042	18	157
29	....	....	....	.10N	.10	.051	....	157
30	....	....	....	.10N	.09	.043	....	157
IN OCTOBER								
1	.08	.08	.08	.08	.09	.040	4	153
2	.09	.09	.09	.09	.09	.043	105	226
3	.07	.08	.07	.07	.06	.025	45	271
6	.06	.07	.06	.07	.06	.022	8	263
7	....	....	....	.06N	.06	.019	1	264
8	.06	.06	.06	.06	.06	.020	35	245
9	....	....	....	.06N	.06	.018	....	245
10	.05	.05	.05	.05	.06	.020	3	245
13	....	....	....	.06N	.06	.020	....	245
14	....	....	....	.06N	.07	.023	....	245
15	....	....	....	.07N	.07	.022	....	245
16	.06	.06	.05	.05	.06	.024	85	310
17	....	....	....	.06N	.07	.028	....	310
20	.09	.09	.08A	.08A	.08	.030	5	315

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9200 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	.07A	.07A	.07	.025	7	310
22	....	....	....	.07N	.06	.018	....	310
23	....	....	....	.06N	.06	.016	....	310
24	....	....	....	.06N	.06	.019	....	310
27	.06	.06	.05	.05	.06	.015	5	314
28	....	....	....	.06N	.06	.013	15	299
29	....	....	....	.06N	.05	.012	....	299
30	....	....	....	.05N	.04	.008	....	299
31	.04	.04	.03A	.04	.04	.009	7	299
IN NOVEMBER								
3	....	....	....	.04N	.04	.008	....	299
4	.04	.04	.04	.04	.04	.009	65	322
5	....	....	....	.04N	.04	.009	....	322
6	.04	.04	.04	.04	.04	.010	20	322
7	....	....	....	.04N	.05	.013	20	322
10	....	....	....	.05N	.05	.014	....	322
11	.04	.04	.04	.04	.05	.013	19	303
12	....	....	....	.05N	.04	.011	20	302
13	....	....	....	.04N	.04	.008	....	302
14	....	....	....	.04N	.04	.007	....	302
17	....	....	....	.04N	.03	.005	....	302
18	....	....	....	.03N	.03	.006	....	302
19	....	....	....	.03N	.03	.003	....	302
20	....	....	....	.03N	.03	.002	....	302
21	....	....	....	.03N	.03	.002	....	302
24	....	....	....	.03N	.02	.001	....	302
25	....	....	....	.02N	.02	.001	....	302
26	.02	.02	.02	.02	.02	.001	95	377
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.02N	.02	.001	....	377
IN DECEMBER								
1	....	....	....	.02N	.02	.001	....	377
2	....	....	....	.02N	.01	.001	....	377
3	.01	.01	.01	.01	.01	.001	91	336
4	.01	.01	.01	.01	.01	.000	100	426
5	....	....	....	.01N	.01	.001	....	426
8	....	....	....	.01N	.01	.001	....	426
9	.01	.01	.01	.01	.01	.001	5	426
10	....	....	....	.01N	.01	.001	20	446
11	....	....	....	.01N	.01	.002	....	446
12	....	....	....	.01N	.01	.002	....	446
15	....	....	....	.01N	.01	.002	....	446
16	....	....	....	.01N	.01	.002	....	446
17	....	....	....	.01N	.01	.001	....	446
18	....	....	....	.01N	.01	.001	....	446
19	....	....	....	.01N	.01	.001	....	446
22	....	....	....	.01N	.01	.001	....	446
23	....	....	....	.01N	.01	.001	....	446
24	....	....	....	.01N	.01	.001	....	446
25	Exchange Closed; Christmas							
26	....	....	....	.01N	.01	.000	....	446
29	....	....	....	.01N	.01	.001	....	446
30	....	....	....	.01N	.01	.001	....	446
31	.01	.01	.01	.01	.01	.001	50	426

JUNE 1987 9225 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	.33	.33	.33	.33	.35	.291	....	....
11	.33	.33	.33	.33	.30	.268	....	....
14	....	....	....	.30N	.28	.246	50	50
15	....	....	.26A	.26A	.25	.226	....	50
16	....	....	....	.25N	.24	.215	....	50
17	....	....	....	.24N	.24	.213	....	50
18	....	....	....	.24N	.23	.197	....	50
21	....	....	....	.23N	.22	.184	....	50
22	....	....	....	.22N	.25	.193	....	50
23	....	....	....	.25N	.30	.228	....	50
24	....	....	.28A	.28A	.32	.244	....	50
25	....	....	....	.32N	.30	.232	....	50
28	....	....	....	.30N	.33	.246	....	50
29	....	....	.30A	.30A	.27	.199	....	50
30	....	....	....	.27N	.25	.177	....	50
31	.23	.23	.23	.23	.22	.147	50	100
IN AUGUST								
1	....	....	.19A	.22N	.23	.152	....	100
4	....	....	....	.23N	.20	.131	....	100
5	....	....	....	.20N	.23	.150	....	100
6	.25	.25	.25	.25	.24	.153	20	112

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
JUNE 1987 9225 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	....	....	.24N	.22	.134	....	84
8	....	....	....	.22N	.22	.120	....	84
11	....	....	.21A	.21A	.22	.101	....	84
12	....	....	.21A	.21A	.19	.085	....	84
13	....	....	....	.19N	.17	.067	....	84
14	....	....	....	.17N	.17	.074	....	84
15	....	....	....	.17N	.17	.068	....	84
18	....	....	....	.17N	.17	.061	....	84
19	....	....	.16A	.16A	.13	.043	....	84
20	....	....	.11A	.11A	.11	.036	....	84
21	....	....	.09A	.09A	.08	.024	....	84
22	....	....	....	.08N	.09	.025	....	84
25	....	....	....	.09N	.07	.015	....	84
26	....	....	....	.07N	.06	.009	....	84
27	....	....	....	.06N	.07	.012	....	84
28	....	....	....	.07N	.06	.008	....	84
29	....	....	....	.06N	.05	.005	....	84

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.05N	.06	.007	....	84
3	....	....	....	.06N	.08	.014	....	84
4	....	....	.07A	.07A	.08	.014	....	84
5	....	....	....	.08N	.11	.000	....	84
8	.12	.12	.12	.12	.13	.049	7	91
9	.12	.12	.12	.12	.12	.048	40	99
10	....	....	.11A	.11A	.11	.046	....	59
11	....	.13B	....	.13B	.17	.077	....	59
12	....	....	.16A	.16A	.16	.077	....	59
15	....	....	.15A	.15A	.14	.067	....	59
16	.16	.16	.16	.16	.14	.071	12	71
17	.13	.13	.13	.13	.14	.075	30	89
18	.13	.13	.13	.13	.16	.107	20	109
19	....	....	....	.16N	.16	.110	....	89
22	.16	.16	.16	.16	.15	.094	6	95
23	....	....	....	.15N	.15	.096	....	95
24	.15	.15	.12	12	.12	.072	12	83
25	....	....	....	.12N	.13	.072	....	83
26	.14	.16	.12	.12	.12	.071	28	91
29	....	.14B	....	.14B	.13	.085	....	91
30	....	....	....	.13N	.12	.073	....	78

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.12N	.11	.069	....	78
2	.12	.13	.12	.13	.12	.073	16	83
3	....	....	.11A	.11A	.08	.045	....	83
6	.08@.09	.09	.07	.07	.08	.041	4	85
7	....	....	....	.08N	.08	.036	....	85
8	....	....	....	.08N	.08	.038	....	85
9	....	....	....	.08N	.08	.035	....	85
10	.08	.08	.07A	.08	.08	.038	14	95
13	....	....	....	.08N	.08	.038	10	105
14	....	....	....	.08N	.09	.044	....	105
15	....	....	....	.09N	.09	.042	....	105
16	....	....	....	.09N	.08	.046	....	105
17	....	....	....	.08N	.09	.054	....	105
20	.12	.12	.11A	.11A	.10	.056	7	112
21	....	....	....	.10N	.09	.049	....	112
22	....	....	....	.09N	.08	.037	....	112
23	....	....	....	.08N	.08	.033	....	112
24	....	....	....	.08N	.08	.038	....	112
27	.09	.09	.09	.09	.08	.031	4	115
28	....	....	....	.08N	.08	.028	1	116
29	....	....	....	.08N	.07	.026	....	116
30	....	....	.06A	.06A	.06	.019	....	116
31	....	....	.05A	.05A	.06	.020	....	116

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	.05A	.06N	.06	.019	....	116
4	....	....	....	.06N	.06	.020	....	116
5	....	....	....	.06N	.06	.020	....	116
6	....	....	....	.06N	.06	.023	....	116
7	....	....	....	.06N	.07	.028	....	116
10	....	....	....	.07N	.07	.030	....	116
11	.05	.05	.05	.05	.07	.028	44	94
12	....	....	....	.07N	.06	.024	....	94
13	....	....	....	.06N	.06	.020	....	94
14	....	....	....	.06N	.05	.016	....	94
17	....	....	.04A	.04A	.05	.013	....	94
18	....	....	....	.05N	.05	.015	....	94
19	....	....	....	.05N	.04	.009	....	94
20	....	....	....	.04N	.04	.007	....	94

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
JUNE 1987 9225 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	.04N	.04	.006	....	94
24	....	....	....	.04N	.03	.004	....	94
25	.02	.02	.02	.02	.03	.005	5	94
26	....	....	....	.03N	.03	.004	....	94
27	Exchange Closed; Thanksgiving Day							
28	....	....	....	.03N	.03	.003	....	94

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.03N	.03	.004	....	94
2	....	....	....	.03N	.02	.003	....	94
3	....	....	....	.02N	.02	.003	....	94
4	....	....	....	.02N	.02	.003	....	94
5	....	....	....	.02N	.02	.005	....	94
8	....	....	....	.02N	.02	.004	....	94
9	....	....	....	.02N	.02	.004	....	94
10	....	....	....	.02N	.02	.004	....	94
11	....	....	....	.02N	.02	.006	....	94
12	....	....	....	.02N	.02	.006	....	94
15	....	....	....	.02N	.02	.006	....	94
16	....	....	....	.02N	.02	.006	....	94
17	....	....	....	.02N	.02	.005	....	94
18	....	....	....	.02N	.02	.004	....	94
19	....	....	....	.02N	.02	.004	....	94
22	....	....	....	.02N	.02	.004	....	94
23	....	....	....	.02N	.02	.004	....	94
24	....	....	....	.02N	.02	.003	....	94
25	Exchange Closed, Christmas							
26	....	....	....	.02N	.02	.003	....	94
29	....	....	....	.02N	.02	.004	....	94
30	....	....	....	.02N	.02	.006	....	94
31	....	....	....	.02N	.02	.006	....	94

JUNE 1987 9250 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.30	.30	.30	.30	.31	.282	40	40
17	....	....	....	.31N	.31	.282	10	50
18	....	....	....	.31N	.30	.264	....	50
21	....	....	....	.30N	.28	.250	....	50
22	....	....	....	.28N	.31	.261	....	50
23	....	.32B	....	.32B	.36	.304	....	50
24	....	....	....	.36N	.39	.324	....	50
25	....	....	....	.39N	.38	.311	....	50
28	....	....	....	.38N	.40	.329	....	50
29	....	....	.37A	.37A	.33	.275	....	50
30	....	....	....	.33N	.31	.250	....	50
31	....	....	.28A	.28A	.27	.213	....	50

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	.26A	.27N	.28	.221	....	50
4	....	....	....	.28N	.25	.195	....	50
5	....	....	....	.25N	.29	.222	....	50
6	.30	.30	.30	.30	.30	.227	16	58
7	....	....	....	.30N	.28	.204	....	54
8	....	....	....	.28N	.27	.187	4	58
11	....	....	.26A	.26A	.26	.163	....	58
12	....	....	....	.26N	.24	.140	....	58
13	....	....	.22A	.22A	.21	.114	....	58
14	....	....	....	.21N	.22	.124	....	58
15	....	....	....	.22N	.21	.116	....	58
18	....	....	....	.21N	.21	.107	....	58
19	....	....	.19A	.19A	.17	.080	....	58
20	.14	.14	.13	.13	.15	.069	70	122
21	.10	.10	.10	.10	.11	.048	40	152
22	....	....	....	.11N	.12	.051	....	152
25	.11	.11	.11	.11	.10	.034	100	237
26	....	....	.09A	.09A	.08	.023	....	237
27	....	....	....	.08N	.09	.028	....	237
28	....	....	....	.09N	.08	.021	....	237
29	....	....	.07A	.07A	.07	.013	....	237

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	....	.07N	.08	.019	....	237
3	....	....	....	.08N	.10	.032	....	237
4	....	....	....	.10N	.10	.032	....	237
5	....	....	....	.10N	.14	.001	....	237
8	....	.16B	....	.16B	.17	.090	....	237
9	....	....	.16A	.17N	.16	.087	....	237
10	.15	.15	.14	.14	.15	.084	17	240
11	.15	.17B	.15	.17B	.21	.129	5	243
12	.19	.19	.19	.19	.21	.127	37	275
15	....	....	.20A	.20A	.19	.113	....	275

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
JUNE 1987 9250 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	....	....	.19N	.18	.118	....	275
17..	.17	.17	.17	.17	.18	.123	30	287
18..	....	.20B	.17A	.20B	.22	.166	....	287
19..	....	....	....	.22N	.22	.169	....	287
22..	....	....	....	.22N	.20	.147	....	287
23..	....	....	....	.20N	.20	.149	....	287
24..	.17	.17	.17	.17	.16	.115	....	287
25..	....	....	....	.16N	.16	.115	4	291
26..	....	....	....	.16N	.15	.113	....	287
29..	....	.18B	....	.18B	.17	.132	....	287
30..	....	....	....	.17N	.15	.116	....	287
IN OCTOBER								
1..	....	....	.14A	.14A	.14	.111	....	287
2..	....	....	....	.14N	.16	.116	....	287
3..	.10	.10	.10	.10	.11	.077	5	292
6..	....	....	.10A	.10A	.10	.070	....	292
7..	....	....	....	.10N	.10	.063	....	292
8..	.11	.11	.11	.11	.10	.066	5	287
9..	....	....	....	.10N	.10	.062	....	287
10..	....	....	....	.10N	.10	.067	....	287
13..	....	....	....	.10N	.10	.068	....	287
14..	....	....	....	.10N	.12	.078	....	287
15..	....	....	....	.12N	.12	.074	....	287
16..	....	....	....	.12N	.11	.082	....	287
17..	....	....	....	.11N	.12	.094	....	287
20..	....	....	....	.12N	.13	.098	....	287
21..	....	....	.12A	.13N	.12	.087	....	287
22..	....	....	....	.12N	.10	.068	....	287
23..	....	....	....	.10N	.09	.063	....	287
24..	....	....	....	.09N	.10	.071	....	287
27..	....	....	....	.10N	.10	.060	....	287
28..	....	....	....	.10N	.09	.055	....	287
29..	....	....	....	.09N	.09	.051	....	287
30..	....	....	....	.09N	.07	.039	....	287
31..	....	....	.06A	.07N	.08	.042	....	287
IN NOVEMBER								
3..	....	....	....	.08N	.08	.039	....	287
4..	....	....	....	.08N	.08	.040	....	287
5..	....	....	....	.08N	.08	.041	....	287
6..	....	....	....	.08N	.08	.047	....	287
7..	....	....	....	.08N	.09	.055	....	287
10..	.09@.10	.10	.09	.10	.10	.059	15	295
11..	.08@.09	.09	.08	.09	.09	.056	41	316
12..	....	....	....	.09N	.08	.049	1	316
13..	....	....	....	.08N	.08	.042	....	316
14..	....	....	....	.08N	.07	.035	....	316
17..	....	....	....	.07N	.06	.030	....	316
18..	....	....	....	.06N	.07	.034	....	316
19..	....	....	....	.07N	.05	.021	....	316
20..	....	....	....	.05N	.05	.019	....	316
21..	....	....	....	.05N	.05	.016	....	316
24..	....	....	....	.05N	.04	.013	....	316
25..	....	....	....	.04N	.04	.013	....	295
26..	.04	.04	.04	.04	.04	.011	204	493
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.04N	.04	.011	....	493
IN DECEMBER								
1..	....	....	....	.04N	.04	.012	....	493
2..	....	....	....	.04N	.03	.010	....	493
3..	....	....	....	.03N	.03	.010	....	493
4..	....	....	....	.03N	.03	.009	....	493
5..	....	....	....	.03N	.03	.013	....	493
8..	....	....	....	.03N	.03	.013	....	493
9..	....	....	....	.03N	.03	.013	....	493
10..	....	....	....	.03N	.03	.012	....	493
11..	....	....	....	.03N	.03	.017	....	493
12..	....	....	....	.03N	.03	.016	....	493
15..	.02	.02	.02	.02	.03	.017	57	448
16..	....	....	....	.03N	.03	.017	7	441
17..	.03	.03	.03	.03	.03	.014	104	533
18..	....	....	....	.03N	.03	.013	39	572
19..	....	....	....	.03N	.03	.012	....	572
22..	....	....	....	.03N	.03	.012	....	572
23..	....	....	....	.03N	.03	.011	....	572
24..	....	....	....	.03N	.03	.010	....	572
25..	Exchange Closed; Christmas							
26..	....	....	....	.03N	.03	.010	....	572
29..	....	....	....	.03N	.03	.014	....	572
30..	....	....	....	.03N	.03	.017	....	572
31..	.03	.03	.03	.03	.03	.017	2	570

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS
JUNE 1987 9275 PUTS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.50	.50	.49	.49	.49	.427	50	50
4..	Exchange Closed; Independence Day							
7..	....	....	....	.49N	.49	.427	50	100
8..	....	....	....	.49N	.59	.475	....	100
9..	.50	.50	.50	.50	.50	.426	100	200
10..	....	....	....	.50N	.53	.438	....	200
11..	....	....	.52A	.52A	.47	.415	....	200
14..	....	....	.46A	.46A	.42	.391	....	200
15..	....	....	.39A	.39A	.39	.370	....	200
16..	....	....	....	.39N	.38	.358	....	200
17..	....	....	....	.38N	.39	.359	....	200
18..	....	....	....	.39N	.37	.341	....	200
21..	....	....	....	.37N	.35	.326	....	200
22..	....	....	....	.35N	.38	.340	....	200
23..	....	....	....	.38N	.45	.389	....	200
24..	....	....	....	.45N	.48	.412	....	200
25..	....	....	....	.48N	.46	.399	....	200
28..	....	.47B	....	.47B	.50	.420	....	200
29..	....	....	.45A	.45A	.41	.363	....	200
30..	....	....	.40A	.40A	.39	.335	....	200
31..	....	....	.36A	.38A	.34	.294	....	200
IN AUGUST								
1..	....	....	.32A	.34N	.36	.305	....	200
4..	....	....	....	.36N	.32	.276	....	200
5..	....	....	....	.32N	.36	.309	....	200
6..	.36	.36	.36	.36	.37	.317	40	240
7..	....	....	....	.37N	.35	.291	....	240
8..	....	....	....	.35N	.35	.273	....	240
11..	.31	.31	.31	.31	.33	.244	5	245
12..	.26	.30	.26	.30	.31	.215	161	406
13..	....	....	.30A	.30A	.27	.180	20	411
14..	....	....	....	.27N	.28	.193	....	411
15..	....	....	....	.28N	.27	.183	....	411
18..	....	....	....	.27N	.26	.173	....	411
19..	....	....	....	.26N	.22	.135	....	406
20..	....	....	....	.22N	.19	.121	....	406
21..	.14	.14	.14	.14	.15	.090	10	406
22..	....	....	....	.15N	.16	.096	....	396
25..	....	....	....	.16N	.14	.069	....	396
26..	....	....	.13A	.13A	.11	.050	....	396
27..	....	....	....	.11N	.13	.058	....	396
28..	....	....	....	.13N	.11	.046	....	396
29..	....	....	....	.11N	.09	.031	....	396
IN SEPTEMBER								
1..	Exchange Closed; Labor Day							
2..	....	....	....	.09N	.11	.042	....	396
3..	....	....	....	.11N	.14	.066	....	396
4..	....	....	.13A	.13A	.14	.065	....	396
5..	....	.17B	....	.17B	.19	.011	....	396
8..	.21	.21	.21	.21	.22	.152	17	399
9..	....	....	.21A	.21A	.21	.146	....	399
10..	.20	.20	.19	.19	.19	.140	17	406
11..	.21	.23	.21	.23	.27	.202	4	406
12..	....	....	.24A	.24A	.26	.197	5	411
15..	....	....	....	.26N	.24	.177	....	411
16..	....	....	....	.24N	.23	.183	....	411
17..	....	....	....	.23N	.23	.188	....	405
18..	....	....	....	.23N	.28	.242	....	405
19..	....	....	....	.28N	.28	.245	....	405
22..	.27	.27	.27	.27	.26	.217	5	400
23..	....	....	....	.26N	.26	.219	....	400
24..	.24	.24	.24	.24	.20	.175	....	400
25..	....	....	....	.20N	.20	.174	1	399
26..	.22	.24B	.21A	.21A	.20	.171	2	398
29..	....	.23B	....	.23B	.22	.196	....	397
30..	....	....	....	.22N	.20	.174	....	397
IN OCTOBER								
1..	....	....	.18A	.18A	.19	.168	....	397
2..	.20	.20	.20	.20	.21	.175	3	394
3..	.16	.16	.14	.14	.15	.122	18	378
6..	.14	.14	.14	.14	.14	.113	2	376
7..	....	....	.13A	.13A	.13	.103	....	376
8..	.13	.13	.13	.13	.14	.106	14	364
9..	....	....	....	.14N	.13	.102	....	364
10..	....	....	....	.13N	.14	.111	....	364
13..	....	....	....	.14N	.15	.113	....	364
14..	....	....	....	.15N	.16	.127	....	364
15..	....	....	....	.16N	.16	.123	....	364
16..	....	....	....	.16N	.15	.134	....	364
17..	....	....	....	.15N	.17	.152	....	364

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9275 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20 . .	....	....	....	.17N	.18	.159	....	364
21 . .	....	....	.17A	.17A	.17	.144	....	364
22 . .	....	....	.15A	.15A	.14	.117	....	364
23 . .	....	....	....	.14N	.13	.109	....	364
24 . .	....	....	....	.13N	.15	.123	....	364
27 . .	....	....	....	.15N	.14	.106	....	364
28 . .	....	....	....	.14N	.13	.098	....	364
29 . .	....	....	....	.13N	.13	.092	....	364
30 . .	....	....	.10A	.10A	.10	.074	....	364
31 . .	....	....	.09A	.09A	.11	.077	....	364

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3 . .	....	....	....	.11N	.11	.073	....	364
4 . .	....	....	....	.11N	.11	.075	....	364
5 . .	....	....	....	.11N	.11	.077	....	364
6 . .	....	....	....	.11N	.11	.087	....	364
7 . .	....	....	....	.11N	.13	.100	....	364
10 . .	....	....	....	.13N	.14	.106	....	364
11 . .	....	....	.13A	.13A	.13	.101	....	364
12 . .	....	....	.12A	.12A	.11	.091	....	364
13 . .	.12	.12	.12	.12	.11	.079	....	364
14 . .	....	....	....	.11N	.10	.069	....	364
17 . .	....	....	.09A	.09A	.09	.060	....	364
18 . .	....	....	....	.09N	.09	.068	....	364
19 . .	....	....	....	.09N	.08	.045	....	364
20 . .	....	....	....	.08N	.08	.042	....	364
21 . .	....	....	.07A	.07A	.07	.037	....	364
24 . .	....	....	....	.07N	.06	.032	....	364
25 . .	....	....	....	.06N	.07	.033	....	364
26 . .	....	....	....	.07N	.06	.029	....	364
27 . .	Exchange Closed; Thanksgiving Day							
28 . .	....	....	....	.06N	.06	.028	....	364

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	....	.06N	.06	.031	....	364
2 . .	....	....	....	.06N	.05	.026	....	364
3 . .	....	....	....	.05N	.05	.026	....	364
4 . .	.05	.05	.04	.04	.04	.023	18	367
5 . .	....	....	....	.04N	.05	.033	....	367
8 . .	....	....	....	.05N	.05	.032	....	367
9 . .	.04	.04	.04	.04	.04	.032	10	377
10 . .	....	....	....	.04N	.04	.031	....	377
11 . .	....	....	....	.04N	.04	.040	....	377
12 . .	....	....	....	.04N	.04	.039	....	377
15 . .	....	....	....	.04N	.05	.040	....	377
16 . .	....	....	....	.05N	.05	.041	....	377
17 . .	....	....	....	.05N	.05	.034	....	377
18 . .	....	....	....	.05N	.05	.033	....	377
19 . .	....	....	....	.05N	.05	.031	....	377
22 . .	....	....	....	.05N	.05	.032	....	377
23 . .	....	....	....	.05N	.04	.030	....	377
24 . .	....	....	....	.04N	.04	.028	....	377
25 . .	Exchange Closed; Christmas							
26 . .	....	....	....	.04N	.04	.027	....	377
29 . .	....	....	....	.04N	.04	.035	....	377
30 . .	....	....	....	.04N	.05	.043	....	377
31 . .	....	....	....	.05N	.05	.042	....	377

JUNE 1987 9300 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27 . .	.67	.67	.67	.67	.67	.553	10	10
30 . .	....	....	....	.67N	.66	.544	....	10

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	.64A	.64A	.66	.541	....	10
2 . .	....	....	....	.66N	.66	.539	....	10
3 . .	....	....	....	.66N	.59	.503	....	10
4 . .	Exchange Closed; Independence Day							
7 . .	....	....	.58A	.58A	.59	.503	....	10
8 . .	....	.62B	....	.62B	.70	.552	....	10
9 . .	....	....	.61A	.61A	.60	.503	....	10
10 . .	.60	.60	.60	.60	.63	.515	....	10
11 . .	.60	.60	.60	.60	.56	.494	....	10
14 . .	....	....	.55A	.55A	.52	.471	25	35
15 . .	....	....	.49A	.49A	.48	.451	....	35
16 . .	....	....	....	.48N	.47	.440	....	35
17 . .	....	....	....	.47N	.48	.442	....	35
18 . .	....	....	....	.48N	.45	.424	....	35
21 . .	....	....	....	.45N	.44	.409	....	35
22 . .	....	....	....	.44N	.47	.426	....	35
23 . .	....	....	....	.47N	.54	.479	....	35
24 . .	.52	.52	.52	.52	.58	.505	100	108

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9300 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25 . .	....	....	.55A	.55A	.56	.493	....	113
28 . .	....	.57B	....	.57B	.60	.517	....	113
29 . .	....	....	.55A	.55A	.51	.458	....	113
30 . .	....	....	.50A	.50A	.47	.430	....	113
31 . .	.46	.46	.43A	.43A	.42	.386	25	123

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	.38A	.42N	.44	.400	....	113
4 . .	....	....	....	.44N	.40	.370	....	113
5 . .	....	....	....	.40N	.45	.409	....	113
6 . .	.45	.45	.45	.45	.46	.420	20	125
7 . .	....	....	....	.46N	.43	.393	....	121
8 . .	....	....	.42A	.42A	.43	.374	....	121
11 . .	.40	.40	.40	.40	.41	.342	5	123
12 . .	.38	.38	.37A	.38	.38	.308	11	129
13 . .	....	....	.37A	.37A	.34	.266	....	129
14 . .	....	....	....	.34N	.35	.282	....	129
15 . .	....	....	.32A	.32A	.33	.271	....	129
18 . .	....	....	....	.33N	.32	.259	....	129
19 . .	....	....	....	.32N	.28	.212	....	129
20 . .	.25	.25	.23A	.24	.25	.194	220	346
21 . .	....	....	.19A	.19A	.20	.154	....	346
22 . .	....	....	....	.20N	.21	.164	....	346
25 . .	....	....	....	.21N	.18	.126	....	346
26 . .	....	....	....	.18N	.15	.096	....	346
27 . .	....	....	....	.15N	.17	.111	....	346
28 . .	.13	.13	.13	.13	.15	.091	100	446
29 . .	....	....	.13A	.13A	.12	.065	....	446

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	Exchange Closed; Labor Day							
2 . .	....	....	....	.12N	.14	.084	....	446
3 . .	.18	.18	.18	.18	.19	.122	50	466
4 . .	....	....	.17A	.17A	.19	.118	....	466
5 . .	....	.20B	....	.20B	.24	.045	....	466
8 . .	.28	.28	.27	.27	.28	.237	14	471
9 . .	.24	.24	.24	.24	.27	.227	102	549
10 . .	.24	.25	.24	.24A	.25	.218	17	551
11 . .	....	.30B	....	.29B	.33	.294	....	551
12 . .	.25	.29B	.25	.29B	.32	.286	10	551
15 . .	....	....	.31A	.31A	.30	.259	....	551
16 . .	....	....	....	.30N	.30	.265	....	551
17 . .	....	....	....	.30N	.30	.271	....	551
18 . .	....	....	.28A	.30N	.36	.334	....	551
19 . .	....	....	.34A	.34A	.36	.336	....	551
22 . .	....	....	....	.36N	.33	.303	....	551
23 . .	....	....	....	.33N	.33	.305	....	551
24 . .	.30	.30	.30	.30	.26	.250	50	581
25 . .	....	....	....	.26N	.26	.249	....	581
26 . .	....	.28B	....	.26N	.26	.244	....	581
29 . .	....	.30B	....	.27B	.28	.274	....	581
30 . .	....	....	....	.28N	.26	.248	....	581

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 . .	....	....	.23A	.25A	.25	.240	....	581
2 . .	....	....	.24A	.25N	.27	.249	....	581
3 . .	....	....	.21A	.21A	.19	.182	....	581
6 . .	....	....	.18A	.19N	.19	.172	....	581
7 . .	.18	.18	.17A	.18	.18	.159	1	581
8 . .	....	....	....	.18N	.19	.167	....	581
9 . .	....	....	....	.19N	.18	.159	....	581
10 . .	.17	.17	.17	.17	.18	.173	20	601
13 . .	....	....	....	.18N	.19	.175	....	601
14 . .	....	....	....	.19N	.21	.195	....	601
15 . .	....	....	....	.21N	.21	.190	....	601
16 . .	.1[illegible]	.18	.18	.18	.20	.205	230	781
17 . .	.22	.22	.22	.22	.23	.229	11	751
20 . .	....	....	....	.23N	.24	.241	....	751
21 . .	....	....	.22A	.22A	.22	.222	....	751
22 . .	....	....	.20A	.20A	.19	.186	....	752
23 . .	....	....	....	.19N	.18	.175	....	752
24 . .	....	....	....	.18N	.20	.195	....	752
27 . .	....	....	....	.20N	.18	.173	....	752
28 . .	....	....	....	.18N	.18	.162	....	752
29 . .	.16	.18	.16	.18	.17	.154	85	797
30 . .	.15	.15	.13A	.15	.14	.127	20	802
31 . .	....	....	.12A	.14N	.15	.132	....	802

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9300 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.15N	.15	.126	....	802
4..	....	....	....	.15N	.15	.129	....	802
5..	....	....	....	.15N	.15	.133	....	802
6..	....	....	....	.15N	.16	.146	....	802
7..	....	....	....	.16N	.18	.166	....	802
10..	....	....	....	.18N	.19	.175	....	802
11..	.18	.18	.18	.18	.18	.167	20	807
12..	.16	.16	.15	.15	.15	.154	119	916
13..	.15	.15	.15	.15	.15	.137	41	903
14..	....	....	.13A	.13A	.13	.123	....	903
17..	....	....	.12A	.13N	.12	.111	....	930
18..	....	....	....	.12N	.13	.123	....	930
19..	....	....	.11A	.13N	.11	.088	....	930
20..	....	....	....	.11N	.11	.083	....	930
21..	.10	.10	.10	.10	.10	.076	20	930
24..	.07	.08	.07	.07	.08	.068	190	975
25..	....	....	....	.08N	.10	.072	5	970
26..	....	....	.09A	.09A	.09	.064	....	970
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.09N	.09	.063	....	970

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.09N	.09	.069	....	970
2..	....	....	....	.09N	.08	.058	....	970
3..	.07	.07	.07	.07	.08	.060	6	971
4..	.07	.07	.07	.07	.07	.052	2	971
5..	....	....	.06A	.07N	.08	.072	1	971
8..	....	....	.07A	.08N	.08	.069	....	971
9..	....	....	.07A	.07A	.07	.069	....	971
10..	.07	.07	.07	.07	.07	.068	10	971
11..	....	....	.06A	.07N	.07	.084	....	971
12..	.07	.07	.07	.07	.07	.082	5	975
15..	.07	.07	.07	.07	.08	.085	31	975
16..	....	....	.07A	.07A	.07	.087	....	975
17..	....	....	....	.07N	.06	.074	....	975
18..	.06	.06	.06	.06	.06	.073	10	975
19..	.06	.06	.06	.06	.06	.070	1	975
22..	....	.07B	....	.06N	.06	.071	....	975
23..	.06	.06	.06	.06	.06	.068	22	975
24..	....	....	....	.06N	.06	.063	....	975
25..	Exchange Closed; Christmas							
26..	....	....	....	.06N	.06	.062	....	975
29..	....	....	....	.06N	.06	.078	....	975
30..	....	.07B	....	.06N	.07	.093	....	975
31..	.06	.06	.06	.06	.07	.090	10	975

JUNE 1987 9325 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	.29	.30B	.29	.29	.32	.289	100	100
21..	.24	.24	.24	.24	.27	.241	200	300
22..	....	....	....	.27N	.28	.257	....	300
25..	....	....	....	.28N	.24	.209	....	300
26..	....	....	.23A	.23A	.21	.167	....	300
27..	....	....	.20A	.20A	.23	.189	....	300
28..	.18	.18	.18	.18	.21	.162	250	550
29..	....	....	....	.21N	.17	.123	....	550

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	....	.17N	.19	.152	....	550
3..	....	.20B	....	.20B	.25	.204	....	550
4..	.21	.21	.21	.21	.25	.196	5	555
5..	....	.26B	....	.26B	.31	.137	....	555
8..	....	.34B	....	.34B	.36	.343	....	555
9..	....	....	.34A	.34A	.35	.329	....	555
10..	.33	.33	.31	.31	.33	.315	18	550
11..	.36	.38B	.36	.38B	.41	.401	2	550
12..	....	....	.40A	.40A	.41	.390	5	552
15..	....	....	.40A	.40A	.38	.358	....	552
16..	.39	.39	.39	.39	.38	.363	25	577
17..	....	....	....	.38N	.38	.369	....	577
18..	....	.42B	.37A	.42B	.45	.437	....	577
19..	....	....	.44A	.45N	.45	.438	....	577
22..	....	....	....	.45N	.42	.401	....	577
23..	....	....	....	.42N	.42	.402	....	577
24..	....	....	.40A	.40A	.34	.340	....	577
25..	....	....	....	.34N	.34	.338	....	577
26..	....	....	....	.34N	.33	.331	....	577
29..	....	.38B	....	.38B	.36	.365	....	577
30..	....	....	....	.36N	.34	.335	....	577

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9325 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.30A	.31A	.33	.327	....	577
2..	....	....	.32A	.32A	.35	.338	....	577
3..	....	....	.28A	.28A	.26	.259	....	577
6..	....	....	.25A	.25A	.24	.247	....	577
7..	.22	.22	.22	.22	.23	.232	2	577
8..	....	....	....	.23N	.24	.242	....	577
9..	....	....	....	.24N	.23	.234	....	577
10..	....	....	....	.23N	.24	.251	....	577
13..	....	....	....	.24N	.25	.256	....	577
14..	....	....	....	.25N	.27	.280	....	577
15..	....	....	....	.27N	.27	.275	....	577
16..	....	....	.26A	.26A	.27	.295	....	577
17..	....	....	....	.27N	.30	.325	....	577
20..	....	....	....	.30N	.31	.340	....	577
21..	....	....	.30A	.30A	.29	.318	....	577
22..	....	....	.28A	.28A	.26	.275	....	577
23..	....	....	....	.26N	.25	.263	....	577
24..	....	....	....	.25N	.27	.289	....	577
27..	....	....	....	.27N	.25	.262	....	577
28..	....	....	....	.25N	.24	.249	....	577
29..	....	....	....	.24N	.23	.238	....	577
30..	....	....	.17A	.17A	.19	.202	....	577
31..	....	....	.17A	.18A	.20	.209	....	577

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.19A	.19A	.20	.201	....	577
4..	....	....	....	.20N	.20	.205	....	577
5..	.19	.19	.19	.19	.20	.211	2	577
6..	....	....	....	.20N	.22	.229	....	577
7..	....	....	....	.22N	.24	.254	....	577
10..	....	....	....	.24N	.25	.266	....	577
11..	.24	.24	.24	.24	.24	.257	11	577
12..	....	....	....	.24N	.21	.240	....	577
13..	....	....	....	.21N	.20	.219	....	577
14..	....	....	.18A	.18A	.18	.201	....	577
17..	....	....	....	.18N	.17	.186	....	577
18..	....	....	....	.17N	.18	.204	....	577
19..	....	....	.17A	.17A	.15	.154	....	577
20..	....	....	....	.15N	.15	.150	....	577
21..	....	....	....	.15N	.13	.141	....	577
24..	.10	.10	.10	.10	.11	.131	174	751
25..	....	....	....	.11N	.13	.137	26	777
26..	....	....	....	.13N	.13	.126	....	777
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.13N	.13	.125	....	777

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.13N	.13	.134	....	777
2..	....	....	....	.13N	.11	.117	....	777
3..	.11@.10	.11	.10	.10	.11	.119	8	777
4..	....	....	.10A	.10A	.10	.108	....	777
5..	....	....	....	.10N	.11	.137	....	777
8..	....	....	....	.11N	.11	.134	....	777
9..	....	....	.10A	.10A	.10	.134	....	777
10..	....	....	....	.10N	.10	.131	....	777
11..	.10	.10	.09	.09	.11	.157	497	941
12..	.10	.10	.10	.10	.11	.154	565	1135
15..	.11	.11	.11	.11	.12	.159	25	1130
16..	.10	.10	.10	.10	.11	.162	814	1930
17..	....	....	....	.11N	.10	.143	210	2130
18..	.09	.09	.09	.09	.09	.141	636	2731
19..	.09	.09	.09	.09	.09	.137	550	2901
22..	.10	.10	.10	.10	.09	.138	565	3239
23..	....	....	....	.09N	.09	.134	....	3219
24..	.09	.09	.09	.09	.09	.127	200	3329
25..	Exchange Closed; Christmas							
26..	.09	.09	.09	.09	.09	.126	11	3329
29..	.09	.10	.09	.09	.10	.152	237	3272
30..	....	....	....	.10N	.11	.175	....	3272
31..	....	....	....	.11N	.11	.171	....	3229

JUNE 1987 9350 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.31	.31	.31	.31	.34	.350	100	100
22..	.36	.36	.36	.36	.36	.371	53	150
25..	....	....	....	.36N	.32	.318	....	150
26..	....	....	.29A	.29A	.27	.265	....	150
27..	.28	.28	.28	.28	.30	.296	2	152
28..	.30	.30	.24	.25	.27	.261	6	157
29..	.22@.21	.22	.21	.21	.23	.209	150	307

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9350 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	.21A	.22A	.26	.248	35	342
3..	.30	.30	.30	.30	.31	.312	69	409
4..	.28	.28	.28	.28	.31	.299	5	414
5..	.38	.38	.38	.38	.40	.308	25	414
8..	....	.43B	....	.43B	.46	.463	....	414
9..	....	....	.44A	.44A	.44	.445	....	414
10..	....	....	.40A	.40A	.41	.427	....	414
11..	....	.48B	....	.48B	.51	.516	....	414
12..	....	....	.50A	.50A	.51	.502	....	414
15..	....	....	.48A	.48A	.48	.466	....	414
16..	....	....	....	.48N	.48	.471	....	414
17..	.47	.47	.44A	.45	.48	.476	150	464
18..	....	.52B	.46A	.52B	.55	.545	....	464
19..	....	....	.54A	.55N	.55	.544	....	464
22..	....	....	....	.55N	.52	.506	....	464
23..	....	....	....	.52N	.52	.506	....	464
24..	.46	.46	.44	.44	.43	.440	45	489
25..	....	....	....	.43N	.42	.436	....	489
26..	....	....	....	.42N	.42	.429	....	489
29..	....	.48B	....	.48B	.46	.465	....	489
30..	....	....	....	.46N	.43	.433	....	489

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.36	.40B	.36	.40B	.41	.424	14	516
2..	....	....	.40A	.41N	.43	.436	....	516
3..	.33	.33	.32	.32	.34	.349	110	616
6..	.30	.30	.30	.30	.31	.336	170	786
7..	....	....	.30A	.30A	.30	.319	....	786
8..	....	....	.29A	.29A	.32	.333	....	786
9..	....	....	.31A	.31A	.31	.324	....	786
10..	....	....	.30A	.30A	.33	.345	....	786
13..	....	....	.32A	.33N	.34	.352	....	786
14..	....	....	.33A	.33A	.36	.380	....	786
15..	....	....	....	.36N	.36	.375	....	786
16..	.32	.32	.31	.31	.35	.399	75	818
17..	....	.36B	....	.36B	.39	.434	....	818
20..	....	....	....	.39N	.41	.451	....	818
21..	....	....	.38A	.38A	.36	.428	....	818
22..	....	....	.37A	.38N	.34	.382	....	853
23..	.32	.32	.32	.32	.33	.368	7	853
24..	....	....	.32A	.32A	.35	.398	....	853
27..	....	....	....	.35N	.33	.370	....	853
28..	....	....	.32A	.32A	.31	.355	....	853
29..	....	....	....	.31N	.30	.342	....	853
30..	.22	.31B	.22	.23B	.26	.299	50	893
31..	.26	.26	.24A	.26	.27	.307	7	893

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.25A	.25A	.26	.298	....	893
4..	....	....	....	.26N	.26	.302	....	893
5..	....	....	....	.26N	.26	.310	....	893
6..	.27	.27	.27	.27	.29	.332	2	895
7..	....	.30B	....	.30B	.32	.363	....	895
10..	....	....	....	.32N	.34	.377	....	895
11..	....	....	.30A	.34N	.32	.367	....	895
12..	.29	.29	.29	.29	.29	.347	45	895
13..	.27	.27	.26	.26	.27	.323	12	893
14..	.26	.26	.26	.26	.25	.303	70	913
17..	.25	.25	.22	.22	.23	.285	45	948
18..	....	....	....	.23N	.26	.311	17	948
19..	.23	.23	.23	.23	.20	.247	1	949
20..	.20	.20	.19	.19	.20	.245	75	1024
21..	.19	.19	.18	.18	.18	.235	22	1026
24..	.17	.17	.17	.17	.16	.224	75	1086
25..	.15	.20	.15	.20	.19	.235	23	1066
26..	....	....	.17A	.17A	.17	.219	5	1061
27..	Exchange Closed; Thanksgiving Day							
28..	.17	.19	.17	.19	.18	.220	15	1074

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.18N	.19	.233	23	1086
2..	....	....	.17A	.17A	.16	.208	....	1086
3..	.15	.15	.15	.15	.16	.210	12	1086
4..	....	....	.14A	.14A	.14	.190	....	1086
5..	.15	.15	.15	.15	.15	.235	20	1106
8..	.14	.15	.14	.14	.15	.230	100	1181
9..	.14	.14	.14	.14	.15	.230	....	1181
10..	.15	.15	.15	.15	.15	.225	45	1174
11..	.15	.16	.14A	.16	.16	.262	127	1283
12..	.16	.16	.16	.16	.16	.257	663	1530
15..	.17	.17	.15	.16	.17	.266	60	1496
16..	.16	.16	.15	.16	.17	.270	180	1586

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9350 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.16	.16	.16	.16	.15	.245	480	1986
18..	.13	.13	.13	.13	.15	.243	30	1986
19..	.14	.15	.14	.15	.15	.237	81	2036
22..	.16	.16	.16	.16	.15	.240	250	2221
23..	....	....	....	.15N	.14	.235	....	2221
24..	.14	.14	.14	.14	.14	.225	....	2221
25..	Exchange Closed; Christmas							
26..	....	....	....	.14N	.14	.224	50	2221
29..	.15	.15	.15	.15	.15	.261	13	2209
30..	.16	.17	.16	.17	.17	.293	80	2224
31..	....	....	....	.17N	.17	.287	....	2224

JUNE 1987 9375 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	.48	.49B	.47	.48	.51	.522	60	60
21..	....	....	.44A	.44A	.44	.473	....	60
22..	....	....	....	.44N	.46	.498	....	60
25..	....	....	....	.46N	.41	.445	....	60
26..	....	....	....	.41N	.36	.387	....	60
27..	....	....	.35A	.35A	.39	.422	....	60
28..	....	....	.34A	.34A	.35	.384	....	60
29..	.26	.28	.26	.28	.30	.322	254	310

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.29	.29	.28	.29B	.34	.369	25	337
3..	....	.37B	....	.36B	.40	.439	3	312
4..	....	....	.38A	.40N	.40	.420	....	315
5..	....	.47B	....	.47B	.50	.536	....	315
8..	....	.54B	....	.53B	.56	.586	....	315
9..	....	....	.54A	.54A	.55	.565	....	315
10..	.52	.52	.51	.52	.52	.545	130	389
11..	....	.60B	....	.60B	.64	.630	....	389
12..	....	....	.60A	.60A	.63	.614	....	389
15..	....	....	.61A	.61A	.58	.577	....	389
16..	....	.61B	....	.61B	.59	.581	....	389
17..	.57	.57	.55	.57B	.57	.584	270	459
18..	....	.60B	....	.60B	.68	.649	....	459
19..	....	.69B	.66A	.69B	.68	.647	....	459
22..	....	....	....	.68N	.64	.610	....	459
23..	....	....	.63A	.64N	.64	.609	....	459
24..	....	....	.62A	.62A	.54	.543	....	459
25..	....	....	....	.54N	.53	.538	....	459
26..	.60	.60	.52A	.53A	.52	.530	4	455
29..	.60	.60	.60	.60	.57	.566	1	455
30..	....	....	....	.57N	.53	.534	....	455

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.50A	.50A	.52	.526	....	455
2..	....	....	.51A	.51A	.54	.538	....	455
3..	....	....	.44A	.44A	.43	.448	....	455
6..	....	....	.41A	.41A	.40	.436	....	455
7..	....	....	....	.40N	.39	.418	....	455
8..	....	....	.37A	.37A	.41	.434	....	455
9..	.41	.41	.41	.41	.39	.425	1	456
10..	....	....	....	.39N	.42	.450	....	456
13..	....	....	.41A	.42N	.43	.458	....	456
14..	....	....	....	.43N	.46	.489	....	456
15..	....	....	....	.46N	.46	.484	....	456
16..	....	....	.45A	.45A	.45	.511	....	456
17..	....	....	....	.45N	.50	.548	....	456
20..	....	....	....	.50N	.52	.567	....	456
21..	....	....	.51A	.51A	.49	.544	....	456
22..	....	....	.48A	.48A	.44	.498	....	456
23..	....	....	....	.44N	.42	.484	....	456
24..	....	....	....	.42N	.45	.517	....	456
27..	....	....	....	.45N	.43	.488	....	456
28..	....	....	....	.43N	.41	.473	....	456
29..	....	....	....	.41N	.40	.459	....	456
30..	....	....	.35A	.35A	.35	.411	....	456
31..	....	....	.32A	.32A	.36	.421	....	456

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.33A	.33A	.35	.411	....	456
4..	....	....	....	.35N	.36	.416	....	456
5..	.35	.35	.35	.35	.35	.425	13	459
6..	....	....	....	.35N	.38	.449	....	459
7..	....	.40B	....	.38N	.42	.483	....	459
10..	.43	.43	.43	.43	.44	.498	1	460
11..	....	....	.42A	.42A	.42	.488	....	460
12..	....	....	.39A	.39A	.39	.468	....	460

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9375 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	....	.35A	.37A	.36	.443	....	460
14..	....	....	.35A	.35A	.34	.422	....	460
17..	.30	.30	.30	.30	.32	.405	35	460
18..	....	....	.31A	.31A	.35	.435	....	460
19..	....	....	.33A	.33A	.29	.363	....	460
20..	....	....	....	.29N	.29	.364	....	460
21..	.26	.26	.26	.26	.26	.355	25	485
24..	.23	.24	.22	.22	.23	.346	100	562
25..	.27	.27	.27	.27	.27	.361	2	562
26..	.25	.25	.25	.25	.26	.343	....	562
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.26N	.26	.347	62	562

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.26	.27B	.26	.26	.27	.363	25	587
2..	.27	.27	.23	.23A	.23	.331	107	662
3..	.22	.22	.20	.21	.23	.332	120	751
4..	.23	.23	.19	.19	.20	.306	159	836
5..	.20	.21B	.20	.21B	.24	.361	11	837
8..	.24	.24	.23A	.23A	.23	.355	35	832
9..	.22	.22	.21	.21	.22	.355	12	835
10..	.21	.22	.21	.22	.22	.350	70	813
11..	.20	.23	.20	.23	.24	.394	120	793
12..	.21	.22B	.21	.22B	.24	.388	20	803
15..	.24	.24	.24	.24	.25	.399	60	858
16..	.22	.22	.22	.22	.25	.404	40	598
17..	.23	.23	.23	.23	.23	.375	110	973
18..	.20	.20	.20	.20	.23	.374	110	1083
19..	....	....	.22A	.22A	.22	.368	100	1183
22..	.24	.24	.24	.24	.22	.373	554	1378
23..	.23	.23	.21	.21	.21	.367	97	1450
24..	....	....	....	.21N	.20	.355	35	1460
25..	Exchange Closed; Christmas							
26..	....	....	....	.20N	.20	.354	5	1465
29..	.22	.23	.22	.23	.23	.401	108	1515
30..	.25	.26	.25	.26	.25	.437	50	1515
31..	.23	.26	.23	.25A	.25	.431	80	1495

JUNE 1987 9400 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.46	.46	.38A	.39A	.39	.454	10	10

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.38	.38	.38	.38	.44	.503	....	10
3..	.52	.54B	.52	.53B	.51	.572	3	13
4..	....	....	.47A	.51N	.50	.550	10	23
5..	....	.59B	....	.59B	.62	.752	....	13
8..	....	.68B	....	.68B	.70	.701	....	13
9..	....	....	.67A	.67A	.68	.679	....	13
10..	....	....	.65A	.65A	.64	.658	....	13
11..	....	.74B	....	.74B	.78	.732	....	13
12..	....	....	.66A	.66A	.75	.716	....	13
15..	....	....	.74A	.74A	.68	.682	....	13
16..	....	....	....	.68N	.72	.684	....	13
17..	....	....	....	.72N	.72	.685	....	13
18..	....	....	.70A	.72N	.82	.742	....	13
19..	....	....	.79A	.79A	.82	.739	....	13
22..	....	....	....	.82N	.78	.706	....	13
23..	....	....	.71A	.78N	.78	.704	....	13
24..	....	....	.75A	.75A	.66	.643	....	13
25..	....	....	....	.66N	.65	.638	....	13
26..	....	.70B	.63A	.63A	.65	.629	....	13
29..	....	.73B	....	.73B	.70	.663	....	13
30..	....	....	....	.70N	.66	.633	....	13

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.63A	.63A	.64	.626	....	13
2..	....	....	.63A	.63A	.67	.638	....	13
3..	....	....	.56A	.56A	.54	.551	....	13
6..	....	....	.51A	.52A	.52	.539	....	13
7..	....	....	.50A	.50A	.50	.523	....	13
8..	....	....	....	.50N	.51	.540	....	13
9..	....	....	.50A	.50A	.50	.532	....	13
10..	....	....	....	.50N	.53	.558	....	13
13..	....	....	....	.53N	.54	.567	....	13
14..	....	....	....	.54N	.57	.598	....	13
15..	....	....	....	.57N	.57	.594	....	13
16..	....	....	....	.57N	.58	.622	....	13
17..	....	....	....	.56N	.63	.657	....	13
20..	....	.64B	....	.64B	.65	.676	....	13
21..	....	....	.61A	.61A	.62	.656	....	13

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9400 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	....	....	.57A	.57A	.56	.613	....	13
23..	....	....	....	.56N	.54	.600	....	13
24..	....	....	....	.54N	.58	.633	....	13
27..	....	....	....	.58N	.55	.607	....	13
28..	....	....	.54A	.54A	.53	.594	....	13
29..	.49	.49	.49	.49	.51	.580	10	20
30..	....	.53B	.45A	.45A	.45	.532	....	20
31..	....	....	.42A	.42A	.47	.541	....	20

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.47N	.46	.532	....	20
4..	....	....	....	.46N	.47	.537	....	20
5..	....	....	....	.47N	.47	.546	....	20
6..	....	....	....	.47N	.50	.571	....	20
7..	....	.52B	....	.52B	.54	.605	....	20
10..	....	....	....	.54N	.54	.619	....	20
11..	....	....	.53A	.53A	.54	.610	....	20
12..	....	....	.53A	.53A	.50	.591	....	20
13..	.45	.45	.45	.45	.47	.568	20	33
14..	....	....	....	.47N	.45	.549	....	33
17..	.42	.42	.42	.42	.42	.534	55	80
18..	.42	.45	.42	.45	.45	.566	62	88
19..	....	....	.42A	.42A	.39	.493	....	88
20..	.38	.38	.38	.38	.39	.498	....	88
21..	.36	.36	.36	.36	.37	.492	190	245
24..	.33	.33	.33	.33	.34	.487	....	245
25..	....	....	....	.34N	.37	.504	25	220
26..	....	....	.35A	.35A	.36	.486	....	220
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.36N	.36	.492	....	220

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.37	.38	.37	.38	.36	.510	50	268
2..	.35	.35	.31	.31	.32	.474	10	278
3..	.31	.31	.31	.31	.32	.474	76	333
4..	....	....	.29A	.30A	.30	.445	....	333
5..	.27	.29B	.27	.28	.34	.504	65	394
8..	.32	.32	.32	.32	.32	.498	85	391
9..	.30	.30	.30	.30	.31	.498	....	391
10..	.31	.31	.31	.31	.31	.492	78	414
11..	.30	.32B	.30	.32B	.35	.539	82	449
12..	.32	.33B	.32	.33B	.35	.533	103	536
15..	.36	.36	.36	.36	.35	.545	25	561
16..	.33	.34	.33	.34	.35	.551	67	606
17..	.32	.33	.32	.33	.32	.522	85	691
18..	.32	.32	.29	.30B	.31	.522	183	818
19..	.31	.31	.31	.31	.31	.516	974	1330
22..	.34	.34	.33A	.33A	.32	.522	96	1325
23..	.33	.33	.32A	.32N	.31	.516	210	1524
24..	....	....	....	.31N	.30	.504	....	1524
25..	Exchange Closed; Christmas							
26..	....	....	....	.30N	.30	.504	....	1524
29..	.32	.34	.32	.34	.34	.553	5	1526
30..	.36	.38	.35	.38	.38	.590	107	1432
31..	....	....	.35A	.38N	.37	.584	....	1428

JUNE 1987 9425 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	.47	.47	.46	.46	.48	.630	125	125
24..	....	....	.46A	.46A	.47	.628	25	150
25..	....	....	....	.47N	.50	.646	....	150
26..	....	....	....	.50N	.48	.631	....	150
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.48N	.49	.638	....	150

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.50B	....	.50B	.49	.655	....	150
2..	....	....	....	.49N	.44	.621	....	150
3..	....	....	....	.44N	.44	.620	....	150
4..	....	....	.41A	.41A	.41	.591	....	150
5..	....	....	....	.41N	.47	.646	....	150
8..	....	....	....	.47N	.46	.641	....	150
9..	....	....	.44A	.44A	.45	.641	....	150
10..	....	....	....	.45N	.44	.635	....	150
11..	....	....	....	.44N	.49	.678	....	150
12..	....	....	....	.49N	.49	.673	....	150
15..	....	.50B	....	.50B	.50	.685	....	150
16..	....	....	.48A	.48A	.51	.691	....	150
17..	.47	.47	.47	.47	.47	.665	1	151
18..	....	....	.43A	.45A	.47	.666	....	151
19..	....	....	....	.47N	.46	.662	....	151
22..	....	.47B	....	.47B	.46	.668	....	151

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

JUNE 1987 9425 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	.46	.46	.46	.46	.45	.663	....	151
24..	....	....	....	.45N	.43	.652	1	152
25..	Exchange Closed; Christmas							
26..	....	....	....	.43N	.43	.653	....	152
29..	.49	.49	.49	.49	.48	.698	2	152
30..	....	....	....	.48N	.52	.729	....	150
31..	....	....	.50A	.50A	.51	.724	....	150

SEPTEMBER 1987 9200 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	.16	.16	.16	.16	.15	.070	9	9
8..	.16	.16	.16	.16	.16	.073	5	11
9..	....	....	....	.16N	.15	.069	....	11
10..	....	....	.14A	.14A	.16	.073	....	11
13..	....	....	....	.16N	.17	.073	....	11
14..	....	....	....	.17N	.18	.080	....	11
15..	....	....	....	.18N	.18	.079	....	11
16..	.16	.16	.15	.15	.16	.084	460	268
17..	....	....	....	.16N	.19	.094	10	278
20..	....	....	....	.19N	.19	.096	....	278
21..	....	....	....	.19N	.18	.087	....	278
22..	....	....	.17A	.18N	.16	.070	....	278
23..	....	....	....	.16N	.16	.067	....	278
24..	....	....	....	.16N	.17	.074	....	278
27..	....	....	....	.17N	.16	.063	....	278
28..	....	....	....	.16N	.15	.058	....	278
29..	....	....	....	.15N	.14	.055	....	278
30..	....	....	.11A	.11A	.12	.044	....	278
31..	....	....	....	.12N	.13	.047	....	278

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.13N	.13	.043	....	278
4..	....	....	....	.13N	.13	.043	....	278
5..	....	....	....	.13N	.13	.044	....	278
6..	....	....	....	.13N	.13	.049	....	278
7..	.14	.14	.14	.14	.14	.055	6	272
10..	....	....	....	.14N	.14	.056	....	272
11..	....	....	....	.14N	.13	.053	....	272
12..	....	....	....	.13N	.12	.048	....	272
13..	....	....	....	.12N	.12	.041	....	272
14..	....	....	....	.12N	.11	.036	....	272
17..	....	....	.10A	.10A	.10	.030	....	272
18..	....	....	....	.10N	.11	.033	....	272
19..	....	....	....	.11N	.09	.023	....	272
20..	....	....	....	.09N	.09	.020	....	272
21..	....	....	....	.09N	.08	.017	....	272
24..	....	....	.06A	.06A	.07	.014	....	272
25..	....	....	....	.07N	.07	.014	....	272
26..	....	....	....	07N	.07	.012	....	272
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.07N	.07	.011	....	272

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.07N	.07	.011	....	272
2..	....	....	....	.07N	.06	.009	....	272
3..	....	....	....	.06N	.06	.010	....	272
4..	....	....	....	.06N	.06	.009	....	272
5..	....	....	.05A	.06N	.06	.012	....	272
8..	....	....	....	.06N	.06	.011	....	272
9..	....	....	....	.06N	.06	.011	....	272
10..	....	....	....	.06N	.06	.011	....	272
11..	....	....	....	.06N	.06	.013	....	272
12..	....	....	....	.06N	.06	.012	....	272
15..	....	....	....	.06N	.06	.013	....	272
16..	....	....	....	.06N	.06	.012	....	272
17..	....	....	....	.06N	.06	.011	....	272
18..	....	....	....	.06N	.06	.010	....	272
19..	....	....	....	.06N	.06	.009	....	272
22..	....	....	....	.06N	.06	.009	....	272
23..	....	....	....	.06N	.05	.008	....	272
24..	....	....	....	.05N	.05	.008	....	272
25..	Exchange Closed; Christmas							
26..	....	....	....	.05N	.05	.007	....	272
29..	....	....	....	.05N	.05	.010	....	278
30..	.06	.06	.06	.06	.05	.013	100	318
31..	.05	.05	.05	.05	.05	.013	10	318

SEPTEMBER 1987 9225 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.20	.20	.20	.20	.20	.128	30	30
17..	....	....	....	.20N	.24	.142	....	30

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9225 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	.24N	.24	.146	....	30
21..	....	....	.23A	.23A	.23	.134	....	30
22..	....	....	.22A	.22A	.20	.111	....	30
23..	.18	.18	.18	.18	.19	.106	4	34
24..	....	....	....	.19N	.22	.118	....	34
27..	....	....	....	.22N	.20	.102	....	34
28..	....	....	....	.20N	.19	.095	....	34
29..	....	....	....	.19N	.16	.090	....	34
30..	....	....	.14A	.14A	.16	.075	....	34
31..	....	....	.14A	.14A	.16	.078	....	34

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.15A	.15A	.16	.074	....	34
4..	....	....	....	.16N	.16	.074	....	34
5..	....	....	....	.16N	.16	.074	....	34
6..	....	....	....	.16N	.16	.082	....	34
7..	....	....	....	.16N	.18	.091	....	34
10..	....	....	....	.18N	.18	.093	....	34
11..	....	....	....	.18N	.17	.088	....	34
12..	....	....	....	.17N	.16	.081	....	34
13..	....	....	....	.16N	.15	.071	....	34
14..	....	....	....	.15N	.14	.063	....	34
17..	....	....	.13A	.13A	.13	.055	....	34
18..	....	....	....	.13N	.14	.060	....	34
19..	....	....	....	.14N	.11	.043	....	34
20..	....	....	....	.11N	.11	.040	....	34
21..	....	....	....	.11N	.10	.034	....	34
24..	....	....	.08A	.08A	.09	.030	....	34
25..	....	....	....	.09N	.10	.030	....	34
26..	....	....	....	.10N	.10	.026	....	34
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.10N	.10	.024	....	34

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.10N	.10	.025	....	34
2..	....	....	....	.10N	.08	.020	....	34
3..	....	....	....	.08N	.08	.023	....	34
4..	....	....	....	.08N	.07	.020	....	34
5..	....	....	....	.07N	.08	.027	....	34
8..	....	....	....	.08N	.08	.024	....	34
9..	....	....	....	.08N	.08	.024	....	34
10..	....	....	....	.08N	.08	.024	....	34
11..	....	....	....	.08N	.08	.028	....	34
12..	....	....	....	.08N	.08	.026	....	34
15..	....	....	....	.08N	.08	.027	....	34
16..	....	....	.06A	.08N	.08	.027	....	34
17..	....	....	....	.08N	.08	.024	....	34
18..	....	....	....	.08N	.08	.022	....	34
19..	....	....	....	.08N	.08	.020	....	34
22..	....	....	....	.08N	.08	.021	....	34
23..	....	....	....	.08N	.06	.019	....	34
24..	....	....	....	.06N	.06	.018	....	34
25..	Exchange Closed; Christmas							
26..	....	....	....	.06N	.06	.017	....	34
29..	....	....	....	.06N	.06	.022	....	34
30..	....	....	....	.06N	.07	.028	....	34
31..	....	....	....	.07N	.07	.029	....	34

SEPTEMBER 1987 9250 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.31	.31	.31	.31	.32	.244	....	....
18..	....	....	....	.32N	.39	.297	100	100
19..	....	....	.38A	.38A	.39	.299	....	100
22..	....	....	.38A	.38A	.36	.273	....	100
23..	....	....	....	.36N	.36	.278	....	100
24..	....	....	....	.36N	.34	.235	....	100
25..	....	....	....	.34N	.34	.237	....	100
26..	....	....	....	.34N	.33	.231	....	100
29..	....	.35B	....	.35B	.35	.257	....	100
30..	....	....	....	.35N	.32	.235	....	100

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.30A	.30A	.31	.226	....	100
2..	....	.32B	....	.32B	.32	.234	....	100
3..	....	....	.27A	.27A	.25	.175	....	100
6..	....	....	.24A	.24A	.24	.166	....	100
7..	....	....	.22A	.22A	.23	.155	....	100
8..	....	....	....	.23N	.24	.161	....	100
9..	....	....	....	.24N	.23	.155	....	100
10..	....	....	....	.23N	.25	.163	....	100
13..	....	....	....	.25N	.26	.165	....	100

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9250 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	....	.25A	.25A	.27	.179	....	100
15..	....	....	....	.27N	.27	.177	....	100
16..	.21	.21	.21	.21	.25	.187	137	200
17..	....	....	....	.25N	.29	.205	....	200
20..	....	....	....	.29N	.30	.211	....	200
21..	....	....	.28A	.28A	.28	.196	....	200
22..	....	....	.27A	.27A	.25	.167	....	200
23..	....	....	....	.25N	.24	.161	....	200
24..	....	....	....	.25N	.27	.177	....	200
27..	....	....	.26A	.26A	.25	.156	....	200
28..	....	....	.24A	.24A	.24	.148	....	200
29..	....	....	.23A	.23A	.22	.141	....	200
30..	....	....	.19A	.19A	.20	.120	....	200
31..	....	....	.17A	.19B	.21	.124	....	200

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.21N	.20	.117	....	200
4..	....	....	....	.20N	.20	.118	....	200
5..	....	....	....	.20N	.20	.119	....	200
6..	....	....	....	.20N	.21	.129	....	200
7..	....	....	....	.21N	.23	.142	....	200
10..	....	....	....	.23N	.23	.145	....	200
11..	....	....	.21A	.21A	.22	.139	....	200
12..	....	....	....	.22N	.21	.128	....	200
13..	....	....	....	.21N	.19	.116	....	200
14..	....	....	....	.19N	.18	.105	....	200
17..	....	....	....	.18N	.17	.093	....	200
18..	....	....	....	.17N	.18	.101	....	200
19..	....	....	....	.18N	.15	.077	....	200
20..	....	....	.14A	.15N	.15	.072	....	200
21..	.14	.14	.14	.14	.14	.064	....	200
24..	....	....	.12A	.12A	.12	.058	20	208
25..	....	....	....	.12N	.13	.059	....	208
26..	.12	.12	.11	.12	.12	.052	180	328
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.12N	.12	.048	25	333

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.12N	.12	.050	....	333
2..	....	....	....	.12N	.10	.042	....	333
3..	.10	.10	.10	.10	.11	.046	5	338
4..	.10	.10	.10	.10	.10	.041	3	340
5..	....	....	.09A	.09A	.11	.052	....	340
8..	....	....	.10A	.10A	.10	.048	....	340
9..	....	....	....	.10N	.10	.048	....	340
10..	....	....	....	.10N	.10	.047	....	340
11..	....	....	....	.10N	.10	.055	....	340
12..	....	....	....	.10N	.10	.051	....	340
15..	....	....	....	.10N	.11	.054	....	340
16..	....	....	.08A	.11N	.11	.053	....	340
17..	.11	.11	.10A	.11	.10	.047	145	435
18..	....	....	....	.10N	.10	.045	16	451
19..	....	....	....	.10N	.09	.042	....	451
22..	....	....	....	.09N	.09	.042	....	451
23..	....	....	....	.09N	.09	.040	....	451
24..	....	....	....	.09N	.09	.038	....	451
25..	Exchange Closed; Christmas							
26..	....	....	....	.09N	.09	.037	....	451
29..	....	....	....	.09N	.09	.046	....	451
30..	....	....	....	.09N	.10	.055	....	451
31..	....	....	....	.10N	.10	.057	....	451

SEPTEMBER 1987 9275 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	.12	.12	.12	.12	.12	.078	4	4
22..	....	....	....	.12N	.12	.079	....	4
23..	.12	.12	.12	.12	.11	.075	11	15
24..	....	....	....	.11N	.11	.072	....	15
25..	Exchange Closed; Christmas							
26..	....	....	....	.11N	.11	.071	....	15
29..	....	....	....	.11N	.12	.085	....	15
30..	....	....	....	.12N	.13	.100	....	15
31..	.12	.12	.12	.12	.13	.103	5	20

SEPTEMBER 1987 9300 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	.34	.34	.34	.34	.37	.305	60	60
13..	....	....	....	.37N	.38	.309	....	60
14..	....	....	....	.38N	.40	.329	....	60
15..	....	....	....	.40N	.40	.328	....	60
16..	.35	.35	.35	.35	.38	.343	150	210

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9300 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	....	.38N	.44	.371	....	210
20..	.45	.45	.45	.45	.45	.381	5	210
21..	....	....	.42A	.42A	.42	.361	....	210
22..	....	....	.41A	.41A	.39	.323	....	210
23..	....	....	....	.39N	.37	.315	....	210
24..	....	....	....	.37N	.41	.339	....	210
27..	....	....	.40A	.40A	.38	.312	....	210
28..	....	....	.36A	.36A	.37	.300	....	210
29..	.33	.33	.33	.33	.35	.289	40	250
30..	....	....	.30A	.30A	.31	.256	....	250
31..	....	....	.28A	.28A	.32	.263	5	255

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	.31A	.31A	.31	.252	....	255
4..	....	....	....	.31N	.31	.252	....	255
5..	....	....	....	.31N	.31	.255	....	255
6..	....	....	.30A	.30A	.33	.272	....	255
7..	....	....	....	.33N	.35	.292	....	255
10..	....	....	....	.35N	.35	.296	....	255
11..	....	....	....	.35N	.34	.288	....	255
12..	....	....	....	.34N	.32	.272	....	255
13..	....	....	....	.32N	.31	.253	....	255
14..	....	....	....	.31N	.29	.237	....	255
17..	....	....	.26A	.26A	.27	.220	....	255
18..	....	....	.26A	.27N	.29	.237	....	255
19..	....	....	.26A	.26A	.24	.194	....	255
20..	....	....	....	.24N	.24	.190	....	255
21..	.23	.23	.23	.23	.22	.178	20	275
24..	.20	.20	.19	.19	.19	.168	100	355
25..	.22	.22	.22	.22	.22	.172	1	355
26..	.20	.20	.20	.20	.21	.157	20	375
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.21N	.21	.152	....	375

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.21N	.20	.155	....	375
2..	....	....	....	.20N	.18	.136	....	375
3..	.18	.18	.18	.18	.19	.144	5	375
4..	.15	.15	.15	.15	.17	.132	75	450
5..	.14	.14	.14	.14	.18	.156	125	575
8..	.15	.15	.15	.15	.16	.147	....	575
9..	....	....	.15A	.15A	.16	.147	5	580
10..	....	....	....	.16N	.16	.145	....	580
11..	....	....	....	.16N	.17	.162	....	580
12..	....	....	....	.17N	.17	.154	....	580
15..	....	....	....	.17N	.18	.159	....	580
16..	....	....	.16A	.16A	.18	.158	....	580
17..	....	....	....	.18N	.17	.146	....	580
18..	....	....	....	.17N	.17	.141	....	580
19..	....	....	....	.17N	.16	.135	....	580
22..	....	....	....	.16N	.16	.137	....	580
23..	....	....	....	.16N	.15	.131	....	580
24..	....	....	....	.15N	.15	.125	....	580
25..	Exchange Closed; Christmas							
26..	....	....	....	.15N	.15	.124	....	580
29..	....	....	....	.15N	.16	.146	....	580
30..	.16	.17	.16	.17	.18	.167	90	670
31..	....	....	....	.18N	.18	.170	10	680

SEPTEMBER 1987 9325 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.60	.60	.59	.59	.58	.509	90	90
18..	....	.61B	....	.61B	.66	.568	85	175
19..	....	.70B	....	.70B	.66	.567	25	200
22..	....	....	.64A	.64A	.63	.534	....	200
23..	....	....	....	.63N	.64	.537	....	200
24..	.61	.61	.61	.61	.60	.483	....	200
25..	....	....	.57A	.57A	.58	.483	17	217
26..	....	.59B	....	.59B	.57	.472	....	217
29..	....	.60B	....	.60B	.61	.504	....	217
30..	....	....	....	.61N	.57	.476	....	217

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.54A	.54A	.55	.465	....	217
2..	....	....	....	.55N	.56	.476	....	217
3..	....	....	.50A	.50A	.46	.396	....	217
6..	....	....	.44A	44A	.44	.385	....	217
7..	....	....	.43A	.43A	.43	.370	....	217
8..	....	....	....	.43N	.44	.382	....	217
9..	....	....	....	.44N	.43	.374	....	217
10..	....	....	....	.43N	.46	.391	....	217

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9325 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	....	....	.46N	.47	.397	....	217
14..	....	....	....	.47N	.48	.418	....	217
15..	....	....	....	.48N	.48	.418	....	217
16..	....	....	....	.48N	.47	.436	....	217
17..	....	....	....	.47N	.54	.466	....	217
20..	....	....	....	.54N	.55	.478	....	217
21..	....	....	.50A	.50A	.52	.458	....	217
22..	....	....	.50A	.50A	.47	.418	....	217
23..	....	....	....	.47N	.45	.410	....	217
24..	....	....	....	.45N	.49	.437	....	217
27..	....	....	....	.49N	.45	.408	....	217
28..	....	....	....	.45N	.44	.395	....	217
29..	....	....	....	.44N	.42	.384	....	217
30..	....	....	.37A	.37A	.39	.345	....	217
31..	....	....	.36A	.36A	.36	.353	....	217

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.36N	.39	.341	....	217
4..	....	....	.38A	.38A	.38	.342	....	217
5..	....	....	....	.38N	.38	.345	....	217
6..	....	....	....	.38N	.39	.364	....	217
7..	....	....	....	.39N	.43	.387	....	217
10..	....	....	....	.43N	.44	.391	....	217
11..	....	....	.43A	.43A	.42	.383	....	217
12..	....	....	....	.42N	.40	.366	....	217
13..	....	....	.37A	.37A	.38	.345	....	217
14..	....	....	....	.38N	.36	.328	....	217
17..	....	....	....	.36N	.33	.309	....	217
18..	....	....	....	.33N	.35	.331	....	217
19..	....	....	.33A	.33A	.29	.279	....	217
20..	....	....	....	.29N	.29	.277	....	217
21..	.25	.26	.25	.26	.28	.265	92	287
24..	.25	.25	.25	.25	.25	.255	200	437
25..	.27	.27	.27	.27	.27	.261	1	437
26..	.27	.27	.27	.27	.27	.243	350	650
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.27N	.26	.237	....	574

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.26N	.26	.241	....	574
2..	....	....	.25A	.26N	.24	.216	....	574
3..	....	....	.22A	.23A	.25	.225	....	574
4..	.21	.21	.21	.21	.23	.209	60	594
5..	....	....	.20A	.23N	.23	.240	20	614
8..	.21	.21	.20	.20	.22	.228	90	529
9..	....	....	....	.22N	.22	.229	5	529
10..	....	....	....	.22N	.22	.225	....	529
11..	....	....	.21A	.22N	.23	.248	....	529
12..	....	....	....	.23N	.22	.237	....	529
15..	....	....	.21A	.22N	.23	.244	....	529
16..	....	....	.21A	.22A	.22	.243	....	529
17..	.22	.22	.22	.22	.22	.227	10	530
18..	....	....	....	.22N	.22	.222	....	530
19..	....	....	....	.22N	.21	.214	....	530
22..	....	....	....	.21N	.21	.216	....	530
23..	....	....	....	.21N	.20	.209	....	530
24..	....	....	....	.20N	.20	.201	....	530
25..	Exchange Closed; Christmas							
26..	....	....	....	.20N	.20	.200	....	530
29..	....	....	....	.20N	.21	.229	....	530
30..	....	....	....	.21N	.24	.257	....	530
31..	....	....	....	.24N	.24	.261	....	530

SEPTEMBER 1987 9350 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	.71	.71	.71	.71	.67	.560	....	....
29..	....	.71B	....	.71B	.73	.591	15	15
30..	....	....	....	.73N	.67	.563	....	15

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	.64A	.64A	.66	.553	....	15
2..	....	....	.65A	.65A	.67	.564	....	15
3..	.57	.57	.57	.57	.55	.483	100	115
6..	.52	.52	.52	.52	.53	.472	85	200
7..	....	....	.52A	.53N	.52	.458	15	215
8..	....	....	....	.52N	.54	.472	....	215
9..	....	....	....	.54N	.53	.464	....	215
10..	....	....	.52A	.52A	.55	.482	....	215
13..	....	....	....	.55N	.57	.490	....	215
14..	....	....	....	.57N	.59	.512	....	215
15..	....	....	....	.59N	.59	.512	....	215

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9350 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.52	.52	.52	.52	.58	.532	75	285
17..	....	.59B	....	.59B	.65	.563	....	285
20..	....	....	....	.65N	.66	.576	....	285
21..	....	....	.61A	.61A	.63	.557	....	285
22..	....	....	.60A	.61A	.58	.517	....	285
23..	.55	.55	.55	.55	.56	.509	19	285
24..	....	....	....	.56N	.61	.538	....	285
27..	....	....	.60A	.60A	.56	.510	....	285
28..	....	....	.55A	.55A	.54	.497	....	285
29..	....	....	....	.54N	.52	.485	....	285
30..	....	....	.45A	.45A	.48	.444	....	285
31..	.48	.48	.43A	.48	.49	.452	14	285

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.49N	.48	.440	....	285
4..	....	....	.47A	.47A	.48	.440	....	285
5..	....	....	.47A	.47A	.49	.444	....	285
6..	....	....	.48A	.48A	.50	.464	....	285
7..	....	....	....	.50N	.54	.489	....	285
10..	....	....	....	.54N	.55	.493	....	285
11..	....	....	.52A	.52A	.54	.485	....	285
12..	....	....	.52A	.52A	.49	.468	....	285
13..	....	....	....	.49N	.47	.447	....	285
14..	....	....	....	.47N	.45	.430	....	285
17..	....	....	.40A	.40A	.42	.411	....	285
18..	.41	.42B	.41	.42B	.43	.436	20	305
19..	....	....	.41A	.41A	.38	.380	5	310
20..	.39	.39	.39	.39	.38	.381	10	300
21..	....	....	.37A	.37A	.37	.369	....	300
24..	.34	.34	.33	.33	.33	.361	100	390
25..	....	....	....	.33N	.36	.369	5	395
26..	....	....	....	.36N	.34	.349	....	390
27..	Exchange Closed; Thanksgiving Day							
28..	.32	.33	.32	.33	.34	.343	39	429

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.35B	....	.35B	.34	.348	10	439
2..	....	....	....	.34N	.31	.317	....	439
3..	....	....	....	.31N	.32	.327	....	439
4..	.28	.28	.28	.28	.29	.307	64	503
5..	.26	.26	.25	.25	.31	.343	101	604
8..	.28	.28	.27	.27	.29	.330	78	595
9..	....	....	....	.29N	.29	.330	5	595
10..	.29	.29	.29	.29	.29	.326	44	565
11..	....	....	....	.29N	.31	.352	....	565
12..	....	....	....	.31N	.29	.339	....	565
15..	.28	.28	.28	.28	.30	.348	20	581
16..	....	....	.29A	.29A	.30	.347	10	591
17..	....	....	....	.30N	.29	.329	....	591
18..	....	....	....	.29N	.29	.323	....	591
19..	.28	.28	.28	.28	.28	.314	60	593
22..	....	....	....	.28N	.28	.317	....	593
23..	....	....	....	.28N	.27	.308	....	593
24..	....	....	....	.27N	.27	.299	....	593
25..	Exchange Closed; Christmas							
26..	....	....	....	.27N	.27	.298	....	593
29..	....	....	....	.27N	.29	.334	....	603
30..	....	....	....	.29N	.32	.366	....	603
31..	....	....	....	.32N	.32	.371	....	603

SEPTEMBER 1987 9375 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.42	.42	.42	.42	.44	.479	35	35
25..	....	....	.43A	.44N	.46	.498	15	50
26..	....	....	....	.46N	.44	.468	....	50
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.44N	.44	.463	....	50

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.44	.44	.43	.43	.43	.468	6	56
2..	.45	.45	.41	.41	.39	.434	10	54
3..	....	....	....	.39N	.41	.444	....	54
4..	.36	.36	.36	.36	.38	.421	50	106
5..	....	....	.36A	.36A	.41	.459	....	106
8..	.37	.37	.37	.37	.39	.445	25	78
9..	....	....	.36A	.38A	.39	.445	....	78
10..	....	....	....	.39N	.39	.440	....	78
11..	....	....	....	.39N	.40	.469	....	78
12..	.39	.39	[illegible]	.39	.39	.455	5	78
15..	....	....	....	.39N	.40	.464	....	78
16..	....	....	.39A	.39A	.40	.464	....	78
17..	.38	.38	.38	.38	.38	.445	100	178

(Continued in Next Column)

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

SEPTEMBER 1987 9375 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	....	....	.37A	.37A	.38	.439	....	178
19..	....	....	....	.38N	.37	.430	....	163
22..	....	....	....	.37N	.37	.434	....	163
23..	.34	.34	.34	.34	.35	.424	95	258
24..	....	....	....	.35N	.35	.415	5	263
25..	Exchange Closed; Christmas							
26..	....	....	....	.35N	.35	.414	....	263
29..	.37	.37	.37	.37	.38	.453	78	338
30..	....	....	.37A	.38N	.41	.486	....	335
31..	....	....	.38A	.40A	.41	.493	....	335

SEPTEMBER 1987 9400 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.73	.73	.73	.73	.77	.683	10	10
30..	....	....	.68A	.68A	.71	.645	....	10
31..	....	....	.67A	.67A	.72	.653	....	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.72N	.71	.642	....	10
4..	....	....	.70A	.70A	.71	.642	....	10
5..	....	....	....	.71N	.72	.646	....	10
6..	....	....	.70A	.70A	.73	.665	....	10
7..	....	....	....	.73N	.78	.688	....	10
10..	....	.79B	....	.79B	.79	.692	....	10
11..	....	....	.77A	.77A	.77	.685	....	10
12..	....	....	.76A	.76A	.73	.671	....	10
13..	....	....	....	.73N	.70	.653	....	10
14..	....	....	.67A	.67A	.68	.639	....	10
17..	....	....	.66A	.66A	.64	.626	....	10
18..	....	....	....	.64N	.68	.652	....	10
19..	....	....	.67A	.67A	.59	.598	....	10
20..	....	....	....	.59N	.60	.606	....	10
21..	....	....	....	.60N	.58	.599	....	10
24..	....	....	.55A	.55A	.56	.597	....	10
25..	....	....	....	.56N	.58	.608	....	10
26..	....	....	.57A	.57A	.55	.590	....	10
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	....	.55N	.55	.586	....	10

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.56B	....	.56B	.55	.591	....	10
2..	.52	.52	.52	.52	.50	.557	3	10
3..	....	....	....	.50N	.52	.566	....	10
4..	....	....	.49A	.49A	.48	.541	....	10
5..	....	....	.47A	.48N	.52	.579	....	10
8..	....	....	....	.52N	.50	.565	....	10
9..	....	....	.48A	.48A	.49	.565	....	10
10..	.49	.49	.49	.49	.48	.560	25	30
11..	....	....	....	.48N	.52	.588	75	105
12..	.50	.50	.50	.50	.50	.574	50	105
15..	.50	.50	.50	.50	.50	.584	53	152
16..	....	....	....	.50N	.50	.584	....	152
17..	.50	.50	.50	.50	.48	.565	....	152
18..	.45	.47	.45	.47	.48	.561	153	294
19..	....	....	....	.48N	.47	.551	....	294
22..	....	....	....	.47N	.47	.557	....	294
23..	....	....	....	.47N	.46	.547	....	294
24..	....	....	....	.46N	.45	.537	....	294
25..	Exchange Closed; Christmas							
26..	....	....	....	.45N	.45	.537	....	294
29..	....	....	....	.45N	.49	.577	....	294
30..	....	....	.48A	.49N	.53	.610	....	294
31..	....	....	....	.53N	.54	.615	....	294

DECEMBER 1987 9250 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.18	.18	.17	.17	.18	.112	817	792
18..	.16	.16	.16	.16	.16	.109	335	1042
19..	.15	.15	.15	.15	.15	.102	160	1042
22..	....	.16B	....	.16B	.15	.102	100	1142
23..	....	....	....	.15N	.15	.094	....	1142
24..	....	....	....	.15N	.15	.090	....	1142
25..	Exchange Closed; Christmas							
26..	....	....	....	.15N	.15	.089	....	1142
29..	....	....	....	.15N	.17	.102	....	1142
30..	.17	.17	.17	.17	.18	.117	75	1142
31..	.17	.17	.17	.17	.19	.124	60	1152

3-MONTH EURODOLLAR OPTION ON FUTURES — PUTS

DECEMBER 1987 9275 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.21	.21	.21	.21	.21	.172	....	....
18..	.19	.19	.19	.19	.21	.168	....	....
19..	.19	.19	.19	.19	.20	.159	100	100
22..	....	.21B	....	.20N	.20	.158	50	150
23..	....	....	....	.20N	.19	.148	....	150
24..	....	....	....	.19N	.19	.143	....	150
25..	Exchange Closed; Christmas							
26..	....	....	....	.19N	.19	.142	50	200
29..	....	....	....	.19N	.22	.160	....	200
30..	....	....	....	.22N	.23	.179	....	200
31..	.21	.21	.21	.21	.24	.188	....	200

DECEMBER 1987 9300 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	.26	.27B	.26	.26	.27	.248	100	100
18..	....	....	....	.27N	.27	.243	....	100
19..	....	....	....	.27N	.26	.232	....	100
22..	....	.27B	....	.27B	.26	.232	....	100
23..	....	....	....	.26N	.25	.219	....	100
24..	....	....	....	.25N	.25	.212	....	100
25..	Exchange Closed; Christmas							
26..	....	....	....	.25N	.25	.211	....	100
29..	....	....	....	.25N	.27	.234	....	100
30..	....	....	....	.27N	.29	.258	....	100
31..	....	....	....	.29N	.31	.269	....	100

DECEMBER 1987 9325 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.32	.32	.32	.32	.33	.354	....	....
17..	....	....	....	.33N	.34	.338	....	....
18..	....	....	.32A	.32A	.34	.333	....	....
19..	....	....	....	.34N	.33	.321	25	25
22..	....	....	....	.33N	.33	.321	....	25
23..	.32	.32	.32	.32	.32	.306	60	85
24..	....	....	....	.32N	.32	.298	....	85
25..	Exchange Closed; Christmas							
26..	....	....	....	.32N	.32	.297	....	85
29..	....	.33B	....	.32N	.34	.324	....	85
30..	....	....	....	.34N	.36	.352	....	85
31..	....	....	....	.36N	.38	.364	....	85

DECEMBER 1987 9350 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	.44	.44	.42A	.44	.44	.456	....	....
17..	....	....	....	.44N	.43	.439	1	1
18..	.40	.40	.40	.40	.42	.434	60	50
19..	....	....	....	.42N	.41	.422	....	50
22..	....	.42B	....	.42B	.41	.421	....	50
23..	....	....	....	.41N	.40	.405	....	50
24..	....	....	....	.40N	.40	.396	....	50
25..	Exchange Closed; Christmas							
26..	....	....	....	.40N	.40	.396	....	50
29..	....	.41B	....	.41B	.43	.425	....	50
30..	....	....	.42A	.43N	.45	.455	....	50
31..	....	....	....	.45N	.48	.468	....	50

THREE-MONTH EURODOLLAR TIME DEPOSIT OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	11,684	2,667	....	10,781	5,576	Closed	10,965	....	6,823
2	2,339	....	....	6,301	5,600	5,316	4,344	....	10,132	7,722	....	6,242
3	2,917	4,417	7,936	6,824	....	6,774	4,364	....	13,689	12,697	8,180	6,511
4	....	7,008	10,740	10,810	....	4,976	Closed	3,794	11,235	....	6,394	5,604
5	....	6,816	6,958	....	3,995	3,895	....	2,628	10,335	....	8,889	10,617
6	2,822	9,409	8,203	....	8,588	4,244	....	8,197	....	12,726	8,458	....
7	4,514	8,540	12,634	6,274	7,128	....	3,202	4,251	....	7,917	12,032	....
8	10,930	....	....	8,321	8,667	....	4,884	13,779	9,477	10,841	....	7,881
9	14,789	....	....	12,021	7,397	5,523	3,440	....	6,835	6,348	....	4,049
10	6,639	3,649	8,790	8,365	....	2,846	9,637	....	6,224	5,610	8,423	3,997
11	....	5,140	7,426	8,959	....	4,332	14,476	7,287	10,237	....	2,530	8,309
12	....	3,361	6,387	....	7,056	5,793	....	13,670	11,425	....	4,938	18,379
13	5,420	4,082	5,065	....	8,061	7,895	....	14,941	....	1,743	7,239	....
14	6,727	5,721	5,607	5,350	4,074	....	3,854	8,948	....	6,594	9,625	....
15	8,750	....	....	8,218	9,169	....	5,850	8,596	5,421	8,511	....	8,018
16	7,415	....	....	12,487	12,105	5,283	3,264	....	11,462	7,486	....	9,132
17	9,325	Closed	6,338	17,603	....	4,474	2,634	....	3,425	10,818	5,781	6,549
18	....	6,602	3,198	10,063	....	9,806	1,856	3,504	7,138	....	8,012	6,041
19	....	8,204	3,463	....	9,351	4,605	....	10,911	7,738	....	7,765	6,117
20	3,405	2,895	1,564	....	7,137	4,418	....	10,128	....	10,796	8,226	....
21	4,403	5,276	2,692	9,202	4,121	....	2,647	21,073	....	5,877	8,881	....
22	4,202	....	....	11,010	1,651	....	4,877	9,339	5,474	6,989	....	5,348
23	2,980	....	....	12,131	8,166	4,029	5,667	....	6,435	8,488	....	3,370
24	6,596	7,547	2,288	11,431	....	5,075	6,818	....	9,258	4,463	5,060	750
25	....	4,756	3,017	9,271	....	4,948	1,836	7,021	7,629	....	9,659	Closed
26	....	4,137	3,240	....	Closed	3,110	....	8,305	8,426	....	6,762	351
27	4,910	10,536	8,216	....	4,860	2,822	....	6,023	....	2,898	Closed	....
28	3,461	14,520	Closed	6,855	4,242	....	4,717	12,496	....	3,408	1,831	....
29	6,312	....	....	7,540	7,212	....	4,465	14,576	3,421	8,129	....	3,985
30	5,118	....	....	3,975	3,400	4,125	3,833	....	6,946	12,315	....	3,529
31	5,602	....	5,976	....	....	....	11,658	....	....	7,758	....	3,748
Total	129,576	122,616	119,738	204,695	134,647	104,291	119,304	195,043	172,362	181,119	138,665	135,350
Average	5,890	6,453	5,987	9,304	6,412	4,966	5,423	9,288	8,208	7,875	7,299	6,152

THREE-MONTH EURODOLLAR TIME DEPOSIT OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	67,741	112,669	....	81,770	107,645	Closed	115,628	....	159,531
2	43,490	....	....	67,475	115,032	135,848	82,269	....	147,678	118,943	....	159,873
3	44,487	62,634	78,209	69,719	....	137,193	82,589	....	147,403	120,363	138,516	160,493
4	....	63,416	79,521	73,103	....	138,479	Closed	107,555	151,622	....	139,560	162,011
5	....	63,901	81,400	....	116,543	138,941	....	108,445	151,883	....	140,705	163,986
6	44,986	66,313	82,101	....	117,945	138,922	....	111,718	....	124,989	143,213	....
7	46,959	66,675	82,749	73,547	121,737	....	82,581	112,720	....	125,706	14?,759	....
8	49,227	....	....	74,814	122,153	....	83,782	122,041	153,082	126,432	....	162,504
9	49,168	....	....	74,608	125,151	139,116	84,665	....	154,980	127,071	....	161,876
10	51,212	69,322	84,966	76,594	....	139,140	87,067	....	155,724	128,743	145,123	162,230
11	....	65,959	86,581	79,724	....	139,833	95,005	126,820	156,780	....	145,513	165,154
12	....	67,271	88,350	....	127,549	139,453	....	134,449	158,471	....	146,901	176,380
13	51,605	67,522	88,220	....	128,783	140,074	....	138,236	....	127,987	148,401	....
14	52,413	69,102	89,467	81,009	130,806	....	95,767	138,289	....	127,810	151,406	....
15	54,109	....	....	83,218	129,535	....	97,649	140,655	104,403	127,904	....	87,118
16	54,922	....	....	87,770	128,362	72,162	97,462	....	94,286	128,813	....	77,303
17	57,140	Closed	65,085	93,326	....	67,467	96,909	....	94,847	131,185	152,408	80,081
18	....	69,491	57,493	97,444	....	70,589	96,671	141,327	96,730	....	153,743	82,278
19	....	70,937	58,578	....	129,845	71,085	....	142,379	98,002	....	154,446	83,874
20	57,445	71,091	59,189	....	131,280	72,700	....	143,093	....	132,594	153,273	....
21	56,338	72,058	59,626	100,119	131,775	....	96,974	145,587	....	131,610	155,807	....
22	57,140	....	....	103,969	131,503	....	97,819	144,826	100,267	131,465	....	86,442
23	57,001	....	....	107,448	132,323	73,809	98,693	....	102,193	134,020	....	87,855
24	58,153	71,553	59,525	110,559	....	75,034	102,054	....	103,597	136,733	157,307	88,312
25	....	71,440	60,727	114,029	....	76,565	102,339	145,820	106,491	....	160,018	Closed
26	....	71,393	61,316	....	Closed	77,924	....	146,527	109,021	....	159,553	88,398
27	58,726	72,517	64,105	....	133,013	78,114	....	145,849	....	136,501	Closed	....
28	58,998	77,325	Closed	115,952	133,098	....	103,775	149,210	....	135,421	159,648	....
29	59,700	....	....	111,016	134,561	....	104,753	149,336	110,117	138,063	....	89,378
30	59,497	....	....	112,469	135,375	79,805	105,649	....	112,776	137,820	....	90,457
31	60,689	....	65,430	....	....	....	107,088	....	....	137,257	....	92,108
Average	53,791	68,943	72,632	89,843	127,097	104,869	94,697	133,453	124,303	129,699	149,963	121,256

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	7,799	1,571	....	7,310	4,081	Closed	4,940	....	3,731
2	1,041	....	....	4,082	2,110	3,132	2,942	....	6,917	2,602	....	3,655
3	1,372	2,827	5,803	4,600	....	3,637	2,730	....	6,400	4,544	4,358	4,250
4	....	4,992	8,113	6,318	....	1,648	Closed	3,170	5,718	....	3,915	3,202
5	....	4,707	4,761	....	1,688	2,210	....	1,210	5,402	....	5,426	6,214
6	1,062	6,414	6,625	....	7,050	2,113	....	6,111	....	4,020	4,487	....
7	3,286	4,218	9,738	3,819	3,007	....	2,310	2,754	....	4,113	6,006	....
8	5,462	....	....	6,156	5,584	....	2,533	2,637	5,140	5,031	....	2,640
9	8,623	....	....	8,783	4,882	2,302	2,189	....	3,757	2,988	....	2,602
10	4,033	1,785	5,771	5,215	....	1,677	5,240	....	2,740	3,310	4,440	1,728
11	....	2,220	5,619	3,957	....	2,439	3,913	2,283	3,743	....	1,085	2,798
12	....	2,367	3,700	....	5,015	3,894	....	4,410	5,090	....	2,779	3,012
13	1,813	2,469	2,972	....	4,425	5,894	....	7,456	....	895	2,854	....
14	1,984	3,750	3,761	4,092	2,295	....	2,675	7,498	....	3,393	5,194	....
15	4,512	....	....	6,584	4,832	....	2,905	4,435	3,009	3,273	....	2,519
16	4,143	....	....	11,099	7,542	3,490	1,869	....	9,755	2,715	....	4,645
17	7,273	Closed	5,075	14,370	....	3,144	1,726	....	2,113	5,343	3,969	2,033
18	....	4,216	2,438	7,908	....	8,112	1,435	2,577	3,646	....	4,153	2,314
19	....	5,733	2,179	....	3,720	2,959	....	6,491	2,888	....	4,039	1,699
20	2,491	1,734	983	....	4,253	3,276	....	6,502	....	6,153	5,126	....
21	2,272	2,915	1,083	7,636	2,077	....	2,098	12,604	....	2,421	4,962	....
22	2,158	....	....	8,278	1,230	....	3,933	6,480	1,713	4,016	....	1,577
23	1,611	....	....	8,035	4,033	2,661	2,513	....	3,859	4,277	....	1,154
24	4,822	5,314	1,681	6,888	....	3,559	3,052	....	5,524	2,151	2,830	457
25	....	3,359	1,439	4,969	....	3,265	966	4,376	3,037	....	6,024	Closed
26	....	2,614	2,137	....	Closed	2,407	....	5,406	5,942	....	2,491	59
27	2,879	7,347	5,010	....	3,245	2,237	....	3,262	....	1,569	Closed	....
28	1,710	10,490	Closed	3,715	2,110	....	2,556	5,670	....	1,676	933	....
29	3,206	....	....	4,421	3,676	....	2,839	10,860	1,980	5,421	....	1,793
30	2,585	....	....	1,819	1,706	3,616	2,342	....	2,088	8,485	....	1,195
31	3,310	....	3,353	....	....	....	8,768	....	....	6,119	....	2,034
Total	71,648	79,471	82,241	140,543	76,051	67,672	68,844	110,273	90,461	89,455	75,071	55,311
Average	3,257	4,183	4,112	6,388	3,621	3,222	3,129	5,251	4,308	3,889	3,951	2,514

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	34,572	66,977	....	51,793	58,291	Closed	42,288	....	66,377
2	17,200	....	....	34,125	67,637	81,038	52,416	....	54,177	43,013	....	67,165
3	17,435	27,828	37,584	35,663	....	81,390	52,522	....	52,750	43,227	53,033	68,113
4	....	28,631	38,168	37,413	....	82,481	Closed	58,369	54,488	....	53,235	69,129
5	....	28,938	39,578	....	68,525	82,557	....	58,607	53,468	....	54,208	69,717
6	17,467	30,734	39,536	....	69,575	82,783	....	61,641	....	43,808	55,626	....
7	19,302	30,880	39,838	38,094	70,394	....	52,101	61,983	....	44,629	56,894	....
8	20,363	....	....	38,886	70,551	....	51,904	62,178	53,835	44,672	....	69,198
9	19,971	....	....	38,598	73,039	82,965	52,282	....	55,012	45,205	....	69,062
10	21,214	33,202	40,862	38,893	....	83,104	53,060	....	55,553	46,417	58,506	69,510
11	....	29,233	41,905	40,007	....	83,554	53,723	62,763	55,814	....	58,889	70,860
12	....	30,324	42,309	....	74,561	83,853	....	62,766	57,338	....	59,863	71,215
13	21,527	30,406	41,575	....	74,740	84,665	....	63,488	....	46,242	60,581	....
14	21,803	31,443	41,739	41,176	75,481	....	54,006	63,222	....	45,719	61,684	....
15	23,220	....	....	42,702	74,897	....	54,208	63,578	37,477	45,752	....	31,146
16	23,704	....	....	47,043	74,261	41,746	53,991	....	33,040	45,545	....	30,791
17	25,571	Closed	38,384	51,475	....	40,464	53,370	....	33,317	46,913	62,397	31,292
18	....	31,783	30,544	54,864	....	43,195	53,224	63,968	33,925	....	62,495	31,642
19	....	32,973	30,999	....	76,159	43,348	....	63,797	34,334	....	62,988	31,544
20	25,939	32,738	31,502	....	77,851	44,613	....	62,919	....	48,244	62,620	....
21	24,708	33,553	31,426	57,434	78,378	....	53,628	61,797	....	48,324	64,570	....
22	25,085	....	....	60,813	78,276	....	54,192	59,997	34,419	48,918	....	32,126
23	25,004	....	....	63,631	79,049	45,515	54,166	....	35,325	50,289	....	32,550
24	26,022	33,212	31,171	66,806	....	46,646	54,631	....	36,626	51,971	65,435	32,842
25	....	33,417	31,611	69,275	....	47,503	54,488	59,838	37,491	....	67,570	Closed
26	....	33,105	32,159	....	Closed	48,621	....	60,063	39,384	....	66,695	32,835
27	26,011	33,645	33,412	....	79,033	49,017	....	58,252	....	51,388	Closed	....
28	25,759	37,538	Closed	70,994	79,838	....	55,341	58,081	....	50,783	66,692	....
29	25,578	....	....	66,905	80,496	....	56,112	56,982	40,338	52,748	....	33,214
30	25,228	....	....	66,987	80,932	50,441	56,578	....	40,377	52,650	....	33,588
31	26,213	....	33,563	....	....	....	57,972	....	....	52,201	....	34,427
Average	22,924	31,768	36,393	49,834	74,793	63,309	53,898	61,075	44,214	47,432	60,736	49,016

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	3,885	1,096	....	3,471	1,495	Closed	6,025	....	3,092
2	1,298	....	....	2,219	3,490	2,184	1,402	....	3,215	5,120	....	2,587
3	1,545	1,590	2,133	2,224	...	3,137	1,634	....	7,289	8,153	3,822	2,261
4	....	2,016	2,627	4,492	...	3,330	Closed	624	5,517	....	2,479	2,402
5	....	2,109	2,197	....	2,307	1,685	...	1,418	4,933	...	3,463	4,403
6	1,760	2,995	1,578	....	1,538	2,131	....	2,086	....	8,706	3,971	....
7	1,228	4,322	2,896	2,455	4,121	....	892	1,497	...	3,804	6,026	....
8	5,468	....	....	2,165	3,083	....	2,351	11,142	4,337	5,810	....	5,241
9	6,166	....	....	3,238	2,515	3,221	1,251	....	3,078	3,360	....	1,447
10	2,606	1,864	3,019	3,150	....	1,169	4,397	...	3,484	2,300	3,983	2,269
11	....	2,920	1,807	5,002	....	1,893	10,563	5,004	6,494	....	1,445	5,511
12	....	994	2,687	....	2,041	1,899	....	9,260	6,335	....	2,159	15,367
13	3,607	1,613	2,093	....	3,636	2,001	....	7,485	....	848	4,385	....
14	4,743	1,971	1,846	1,258	1,779	....	1,179	1,450	....	3,201	4,431	....
15	4,238	....	....	1,634	4,337	....	2,945	4,161	2,412	5,238	....	5,499
16	3,272	....	....	1,388	4,563	1,793	1,395	....	1,707	4,771	...	4,487
17	2,052	Closed	1,263	3,233	....	1,330	908	....	1,312	5,475	1,812	4,516
18	....	2,386	760	2,155	....	1,694	421	927	3,492	....	3,859	3,727
19	....	2,471	1,284	....	5,631	1,646	....	4,420	4,850	....	3,726	4,418
20	914	1,161	581	....	2,884	1,142	....	3,626	....	4,643	3,100	....
21	2,131	2,361	1,609	1,566	2,044	....	749	8,469	....	3,456	3,919	....
22	2,044	....	....	2,732	421	....	944	2,859	3,761	2,973	....	3,771
23	1,369	....	....	4,096	4,133	1,368	3,154	....	2,576	4,211	....	2,216
24	1,774	2,233	607	4,543	....	1,516	3,766	....	3,734	2,332	2,230	293
25	....	1,397	1,578	4,302	....	1,683	870	2,645	4,592	....	3,635	Closed
26	....	1,523	1,103	....	Closed	703	....	2,899	2,484	....	4,271	292
27	2,031	3,189	3,206	....	1,615	585	....	2,761	....	1,329	Closed	....
28	1,751	4,030	Closed	3,140	2,132	....	2,161	6,826	....	1,732	898	....
29	3,106	....	....	3,119	3,536	....	1,626	3,716	1,441	2,706	....	2,192
30	2,533	....	....	2,156	1,694	509	1,491	....	4,858	3,830	....	2,334
31	2,292	....	2,623	....	....	....	2,890	....	....	1,639	....	1,714
Total	57,928	43,145	37,497	64,152	58,596	36,619	50,460	84,770	81,901	91,664	63,614	80,039
Average	2,633	2,271	1,875	2,916	2,790	1,744	2,294	4,037	3,900	3,985	3,348	3,638

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	33,169	45,692	....	29,977	49,354	Closed	73,340	....	93,154
2	26,290	....	....	33,350	47,395	54,810	29,853	....	93,501	75,930	....	92,708
3	27,052	34,806	40,625	34,056	....	55,803	30,067	....	94,653	77,136	85,483	92,380
4	....	34,785	41,353	35,690	....	55,998	Closed	49,186	97,134	....	86,325	92,882
5	....	34,963	41,822	....	48,018	56,384	....	49,838	98,415	....	86,497	94,269
6	27,519	35,579	42,565	....	48,370	56,139	....	50,077	....	81,181	87,587	....
7	27,657	35,795	42,911	35,453	51,343	....	30,480	50,737	....	81,077	86,865	....
8	28,864	....	....	35,928	51,602	....	31,878	59,863	99,247	81,760	....	93,306
9	29,197	....	....	36,010	52,112	56,151	32,383	....	99,968	81,866	....	92,814
10	29,998	36,120	44,104	37,701	....	56,036	34,007	....	100,171	82,326	86,617	92,720
11	....	36,726	44,676	39,717	....	56,279	41,282	64,057	100,966	....	86,624	94,294
12	....	36,947	46,041	....	52,988	55,600	....	71,683	101,133	....	87,038	105,165
13	30,078	37,116	46,645	....	54,043	55,409	....	74,748	....	81,745	87,820	....
14	30,610	37,659	47,728	39,833	55,325	....	41,761	75,067	....	82,091	89,722	....
15	30,889	....	....	40,516	54,638	....	43,441	77,077	66,926	82,152	....	55,972
16	31,218	....	....	40,727	54,101	30,416	43,471	....	61,246	83,268	....	46,512
17	31,569	Closed	26,701	41,851	....	27,003	43,539	....	61,530	84,272	90,011	48,789
18	....	37,708	26,949	42,580	....	27,394	43,447	77,359	62,805	....	91,248	50,636
19	....	37,964	27,579	....	53,686	27,737	....	78,582	63,668	....	91,458	52,330
20	31,506	38,353	27,687	....	53,429	28,087	....	80,174	....	84,350	90,653	....
21	31,630	38,505	28,200	42,685	53,397	....	43,346	83,770	....	83,286	91,237	....
22	32,055	....	....	43,156	53,227	....	43,627	84,829	65,848	82,567	....	54,316
23	31,997	....	....	43,817	53,274	28,294	44,527	....	66,868	83,731	....	55,305
24	32,131	38,341	28,354	43,753	....	28,386	47,423	....	66,971	84,762	91,872	55,470
25	....	38,023	29,116	44,754	....	29,062	47,851	85,982	69,000	....	92,448	Closed
26	....	38,288	29,157	....	Closed	29,303	....	86,464	69,637	....	92,858	55,561
27	32,715	38,872	30,693	....	53,980	29,097	....	87,597	....	85,113	Closed	....
28	33,239	39,787	Closed	44,958	53,260	....	48,434	91,129	....	84,638	92,956	....
29	34,122	....	....	45,011	54,065	....	48,641	92,354	69,779	85,315	....	56,164
30	34,269	....	....	45,482	54,443	29,364	49,071	....	72,399	85,170	....	56,869
31	34,476	....	31,867	....	....	....	49,116	....	....	85,056	....	57,681
Average	30,867	37,176	36,239	40,009	52,304	41,560	40,801	72,377	80,089	82,287	89,227	72,241

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	309	12	....	....	118	Closed	....	....	15
2	....	....	....	564	....	....	....	....	655	....	....	....
3	....	....	12	4	....	157	46	....	1,326	14	....	....
4	....	....	49	14	....	....	Closed	38	142	....	2	21
5	....	1	117	....	....	....	....	26	397	....	7	4
6	....	....	90	....	....	....	....	10	....	5	39	....
7	....	16	194	35	1	....	....	....	....	18	....	....
8	....	....	....	27	....	....	183	452	89	3	....	5
9	....	....	....	172	....	....	....	....	286	2	....	....
10	....	....	194	23	....	....	....	....	65	2	....	....
11	....	....	1,115	169	....	200	....	21	30	....	....	....
12	....	....	459	....	....	23	....	310	14	....	....	....
13	....	....	400	....	....	....	....	57	....	37	....	....
14	....	....	210	89	60	....	13	211	....	....	....	....
15	....	....	....	82	2	....	1	376	3	....	....	....
16	....	....	....	370	....	214	193	....	7,749	....	....	2,347
17	....	Closed	66	56	....	2,019	47	....	2	....	....	....
18	....	....	8,270	410	....	....	223	76	....	....	296	....
19	....	5	59	....	117	....	....	78	20	....	19	....
20	....	21	18	....	1	....	....	381	....	14	621	....
21	....	....	111	181	....	....	10	162	....	....	219	....
22	....	....	....	24	1	....	20	1,204	....	....	....	....
23	....	....	....	22	....	41	5	....	....	20	....	....
24	....	....	23	1	....	....	....	....	....	....	442	....
25	....	5	5	12	....	....	11	112	....	....	62	Closed
26	....	....	22	....	Closed	....	....	417	....	....	540	....
27	....	....	10	....	....	....	....	899	....	4	Closed	....
28	....	1	Closed	....	4	....	8	441	....	32	91	....
29	....	....	....	....	42	....	5	746	....	....	....	....
30	....	....	....	59	12	....	5	....	....	6	....	....
31	....	....	....	....	....	....	....	....	....	1	....	....
Total	....	49	11,424	2,623	252	2,654	770	6,135	10,778	158	2,348	2,392

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	10
3	....	....	....	....	....	250	....	....	....	....	....	432
4	....	....	....	....	....	2	Closed	....	....	....	....	18
5	....	....	....	....	....	56	....	....	....	....	....	....
6	....	....	....	....	....	256	....	....	....	....	....	....
7	....	....	2	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	8	....	....	....	....	....	6
10	....	....	....	....	....	1	....	....	20	....	....	73
11	....	....	....	....	....	100	....	....	1	....	....	68
12	....	....	....	....	....	490	....	....	....	....	....	....
13	....	....	....	....	....	1	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	22	....	....	2
16	....	....	....	....	....	....	....	....	6,414	....	....	10,713
17	....	Closed	....	....	....	3,566	....	....	53	....	....	23
18	....	....	....	....	....	....	....	....	3	....	....	....
19	....	....	....	....	....	....	....	....	10	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	25	....
25	....	....	....	....	....	....	....	....	....	....	2	Closed
26	....	....	....	....	Closed	....	....	....	....	....	17	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	83	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	2	....	....	4,730	....	....	6,523	83	44	11,345

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	20	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	7
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	472	....
21	....	....	....	....	....	....	....	....	....	....	171	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	254	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	25	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	90	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	20	....	1,012	7

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	10	....	....	....	Closed	....	....	....	....	....
5	....	1	117	....	....	....	....	....	....	....	....	....
6	....	....	90	....	....	....	....	....	....	....	....	....
7	....	....	194	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	194	....	....	....	....	....	....	....	....	....
11	....	....	1,114	....	....	....	....	....	....	....	....	....
12	....	....	457	....	....	....	....	....	....	....	....	....
13	....	....	111	....	....	....	....	....	....	....	....	....
14	....	....	6	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	66	....	....	....	....	....	....	....	....	....
18	....	....	8,270	....	....	....	....	....	....	....	....	....
19	....	....	34	....	....	....	....	....	....	....	....	....
20	....	20	17	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	1	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	22	10,680	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	10	Closed
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	Closed	....	....	....	....	....	Closed	....
27	....	....	....	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	10	....

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	309	12	....	....	....	Closed	....	....	....
2	....	....	....	564	....	....	....	....	....	....	....	....
3	....	....	12	....	....	157	....	....	....	....	....	....
4	....	....	39	6	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	16	....	34	1	....	....	....	....	....	....	....
8	....	....	....	27	....	....	....	....	....	....	....	....
9	....	....	....	171	....	....	....	....	....	....	....	....
10	....	....	....	17	....	....	....	....	....	....	....	....
11	....	....	1	158	....	200	....	....	....	....	....	....
12	....	....	2	....	....	23	....	....	....	....	....	....
13	....	....	289	....	....	....	....	....	....	....	....	....
14	....	....	204	79	50	....	....	....	....	....	....	....
15	....	....	....	82	2	....	....	....	....	....	....	....
16	....	....	....	323	....	214	....	....	....	....	....	....
17	....	Closed	....	48	....	1,957	....	....	....	....	....	....
18	....	....	....	384	....	....	....	....	....	....	....	....
19	....	....	25	....	97	....	....	....	....	....	....	....
20	....	....	1	....	1	....	....	....	....	....	....	....
21	....	....	111	181	....	....	....	....	....	....	....	....
22	....	....	....	22	1	....	....	....	....	....	....	....
23	....	....	....	22	....	....	....	....	....	....	....	....
24	....	....	23	1	....	....	....	....	....	....	....	Closed
25	....	....	....	12	....	....	....	....	....	....	....	....
26	....	....	21	....	Closed	....	....	....	....	....	Closed	....
27	....	....	10	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	4	....	....	....	....	....	....	....
29	....	....	....	....	42	....	....	....	....	....	....	....
30	....	....	....	59	12	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	16	738	2,499	222	2,551	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	Closed
25	....	....	....	....	....	....	....	....	....	....	....	....
26	....	....	....	....	Closed	....	....	....	....	....	Closed	....
27	....	....	....	....	....	....	....	....	....	....	....	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	118	Closed	....	....	....
2	....	....	....	....	....	....	....	....	307	....	....	....
3	....	....	....	4	....	....	46	....	1,155	....	....	....
4	....	....	....	....	....	....	Closed	38	142	....	....	....
5	....	....	....	....	....	....	....	26	319	....	....	....
6	....	....	....	....	....	....	....	10	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	183	422	89	....	....	....
9	....	....	....	1	....	....	....	....	286	....	....	....
10	....	....	....	....	....	....	....	....	26	....	....	....
11	....	....	....	11	....	....	....	4	30	....	....	....
12	....	....	....	....	....	....	....	310	14	....	....	....
13	....	....	....	....	....	....	....	57	....	....	....	....
14	....	....	....	10	10	....	13	150	....	....	...	....
15	....	....	....	....	....	....	1	363	3	....	....	....
16	....	....	....	47	....	....	14	....	7,747	....	....	....
17	....	Closed	....	8	....	62	....	....	2	....	....	....
18	....	....	....	26	....	....	223	76	....	....	....	....
19	....	5	....	....	20	....	....	78	20	....	....	....
20	....	....	....	....	....	....	....	381	....	....	....	....
21	....	....	....	....	....	....	10	15	....	....	....	....
22	..=.	....	....	2	....	....	20	692	....	....	....	....
23	....	....	....	....	....	41	5	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	5	5	....	....	....	11	111	....	....	....	Closed
26	....	....	1	....	Closed	....	....	404	....	....	....	....
27	....	....	....	....	....	....	....	893	....	....	Closed	....
28	....	....	Closed	....	....	....	8	425	....	....	....	....
29	....	....	....	....	....	....	5	118	....	....	....	....
30	....	....	....	....	....	....	5	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	10	6	109	30	103	544	4,830	10,140	....	....	....

DECEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	...	....	....	....	....	....	....	....	....	....	...	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	15
2	....	....	....	....	....	....	....	....	348	....	....	....
3	....	....	....	....	....	....	....	....	151	14	....	....
4	....	....	....	8	....	....	Closed	....	....	....	2	14
5	....	....	....	....	....	....	....	....	78	....	17	4
6	....	....	....	....	....	....	....	....	....	5	39	....
7	....	....	....	1	....	....	....	....	....	18	....	....
8	....	...	....	....	....	....	....	30	....	3	....	5
9	....	....	....	....	....	....	....	....	....	2	....	....
10	....	....	....	6	....	....	....	....	39	2	....	....
11	....	....	....	....	....	....	....	17	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	37	....	....
14	....	....	....	....	....	....	....	61	....	....	....	....
15	....	....	....	....	....	....	....	13	....	....	....	....

(Continued on Next Page)

3-MONTH EURODOLLAR OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	179	....	2	....	....	2,347
17	....	Closed	....	....	....	....	47	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	296	....
19	....	....	....	....	....	....	....	....	....	....	19	....
20	....	1	....	....	....	....	....	....	....	14	149	....
21	....	....	....	....	....	....	....	8	....	....	48	....
22	....	....	....	....	....	....	....	512	....	....	....	....
23	....	....	....	....	....	....	....	....	....	20	....	....
24	....	....	....	....	....	....	....	....	....	....	188	....
25	....	....	....	....	....	....	....	1	....	....	52	Closed
26	....	....	....	....	Closed	....	....	13	....	....	515	....
27	....	....	....	....	....	....	....	6	....	4	Closed	....
28	....	....	Closed	....	....	....	....	16	....	32	1	....
29	....	....	....	....	....	....	....	628	....	....	....	....
30	....	....	....	....	....	....	....	....	....	6	....	....
31	....	....	....	....	....	....	....	....	....	1	....	....
Total	....	1	....	15	....	....	226	1,305	618	158	1,326	2,385

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	6
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	6

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	2	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
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11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....=.	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	2	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	250	....	....	....	....	....	....
4	....	....	....	....	....	2	Closed	....	....	....	....	....
5	....	....	....	....	....	56	....	....	....	....	....	....
6	....	....	....	....	....	256	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	8	....	....	....	....	....	....
10	....	....	....	....	....	1	....	....	....	....	....	....
11	....	....	....	....	....	100	....	....	....	....	....	....
12	....	....	....	....	....	490	....	....	....	....	....	....
13	....	....	....	....	....	1	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	3,566	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	4,730	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	20	....	....	....
11	....	....	....	....	....	....	....	....	1	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	22	....	....	....
16	....	....	....	....	....	....	....	....	6,414	....	....	....
17	....	Closed	....	....	....	....	....	....	53	....	....	....
18	....	....	....	....	....	....	....	....	3	....	....	....
19	....	....	....	....	....	....	....	....	10	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	6,523	....	....	....

DECEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
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11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	10
3	....	....	....	....	....	....	....	....	....	....	....	432
4	....	....	....	....	....	....	Closed	....	....	....	....	18
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	73
11	....	....	....	....	....	....	....	....	....	....	....	68
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	2

(Continued on Next Page)

3-MONTH EURODOLLAR OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

DECEMBER 1986 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	10,713
17	....	Closed	....	....	....	....	....	....	....	....	....	23
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	25	....
25	....	....	....	....	....	....	....	....	....	....	2	Closed
26	....	....	....	....	Closed	....	....	....	....	....	17	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	83	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	83	44	11,339

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	92.26	92.28	92.23	92.24@.23	92.24 (7.76)	679	1373
3..	92.19@.17	92.19	92.17	92.18	92.18 (7.82)	566	1352
6..	92.17	92.20	92.16	92.16	92.16 (7.84)	967	1193
7..	92.17	92.18	92.16	92.17	92.17 (7.83)	510	1362
8..	92.28	92.31	92.28	92.29	92.29 (7.71)	1651	1430
9..	92.00	92.02	91.95	91.96	91.96 (8.04)	1941	1582
10..	91.92@.90	91.92	91.89	91.90	91.90 (8.10)	756	1534
13..	91.76@.73	91.77	91.72	91.77@.76	91.77 (8.23)	2044	2042
14..	91.78@.80	91.81	91.78	91.80	91.80 (8.20)	1885	1850
15..	91.84@.85	91.89	91.84	91.88	91.88 (8.12)	1436	1827
16..	92.00	92.01	91.90	92.00	92.00 (8.00)	2305	1663
17..	92.05@.03	92.05	92.02	92.04@.03	92.03 (7.97)	1444	1396
20..	91.85@.83	91.86	91.83	91.86	91.86 (8.14)	2574	2098
21..	91.91	91.95	91.90	91.95	91.95 (8.05)	1142	1403
22..	91.93	91.94	91.92	91.93	91.93 (8.07)	532	1327
23..	91.92	91.95	91.91	91.94@.93	91.93 (8.07)	952	1624
24..	91.95@.96	91.97	91.93	...	91.96 (8.04)	523	1530
27..	92.03@.04	92.06	92.02	92.04	92.04 (7.96)	1392	1739
28..	92.08@.09	92.15	92.07	...	92.09 (7.91)	4796	1556
29..	92.13@.12	92.14	92.11	92.11@.12	92.11 (7.89)	825	1455
30..	92.05	92.07	92.04	92.06	92.06 (7.94)	732	1478
31..	92.03	92.08	92.03	92.07	92.07 (7.93)	1221	1362

MARCH 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.12	92.14	92.09	92.10	92.10 (7.90)	912	1433
4..	92.13	92.17	92.13	92.15	92.15 (7.85)	805	1303
5..	92.11	92.13	92.11	92.12	92.12 (7.88)	433	1198
6..	92.07	92.09	92.04	92.08	92.08 (7.92)	848	1239
7..	91.98@.99	92.02	91.98	91.99@92.00	92.00 (8.00)	431	1260
10..	Closed						
11..	Closed						
12..	91.93	91.95	91.92	91.94	91.94 (8.06)	430	1226
13..	91.93	91.93	91.92	91.92@.93	91.93 (8.07)	150	1242
14..	92.02@.01	92.03	92.00	92.02	92.02 (7.98)	1114	1229
17..	92.08	92.16	92.08	...	92.12 (7.88)	732	1228
18..	92.16@.17	92.17	92.14	92.14	92.14 (7.86)	441	1367
19..	92.12	92.12	92.07	92.07	92.07 (7.93)	694	1130
20..	92.07	92.07	92.04	92.04	92.04 (7.96)	109	1066
21..	92.05	92.05	92.04	92.04	92.04 (7.96)	18	1072
24..	92.08	92.09	92.08	92.09	92.09 (7.91)	50	1002
25..	92.11	92.12	92.10	92.10	92.10 (7.90)	86	1032
26..	92.10	92.10	92.09	92.09	92.09 (7.91)	138	1128
27..	92.18	92.18	92.13	92.13	92.13 (7.87)	897	1251
28..	92.23	92.23	92.21	92.21	92.21 (7.79)	186	1290

MARCH 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.24	92.25	92.23	92.25	92.25 (7.75)	149	1291
4..	92.31	92.34	92.31	92.33	92.33 (7.67)	141	1324
5..	92.44	92.45	92.41	92.41	92.41 (7.59)	267	1434
6..	92.40	92.46	92.38	92.44	92.44 (7.56)	122	1256
7..	92.53	92.54	92.52	92.52	92.52 (7.48)	64	1205
10..	92.53	92.56	92.53	92.55	92.55 (7.45)	31	1181
11..	92.59	92.61	92.58	92.61	92.61 (7.39)	87	1177
12..	92.59	92.61	92.58	92.59	92.59 (7.41)	206	1178
13..	92.58	92.58	92.56	92.57	92.57 (7.43)	88	1127
14..	92.54	92.56	92.54	92.54	92.54 (7.46)	410	1092
17..	...	...	...	92.55B	92.55 (7.45)	...	...

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	92.17	92.17	92.13	92.14	92.14 (7.86)	157	1186
3..	92.07	92.08	92.06	92.06	92.06 (7.94)	15	945
6..	92.06	92.08	92.04	92.04	92.04 (7.96)	126	968
7..	92.04	92.06	92.04	92.05	92.05 (7.95)	105	982
8..	92.17	92.19	92.17	92.18	92.19 (7.81)	146	1043
9..	91.89	91.89	91.82	91.83	91.83 (8.17)	83	1067
10..	91.72	91.74	91.71	91.74	91.72 (8.28)	243	1091
13..	91.59	91.59	91.51	91.55	91.55 (8.45)	623	1222
14..	91.57	91.59	91.56	91.58	91.58 (8.42)	238	1295
15..	91.64	91.71	91.64	91.70	91.70 (8.30)	262	1149
16..	91.83	91.85	91.78	91.82	91.82 (8.18)	195	1254
17..	91.86	91.88	91.86	91.87	91.86 (8.14)	130	1236
20..	91.71	91.71	91.63	91.67	91.67 (8.33)	548	1280
21..	91.72	91.78	91.72	91.78	91.78 (8.22)	162	1128
22..	91.76	91.77	91.75	91.76	91.75 (8.25)	89	1132
23..	91.73	91.77	91.73	91.76	91.76 (8.24)	69	1088
24..	91.78	91.80	91.78	...	91.80 (8.20)	47	1089
27..	91.89	91.91	91.88	91.89	91.89 (8.11)	54	1100
28..	91.95	92.04	91.95	...	91.98 (8.02)	843	1186
29..	92.01	92.04	92.01	92.01	92.01 (7.99)	130	1205
30..	91.93	91.96	91.93	91.95	91.95 (8.05)	193	1114
31..	91.98	91.98	91.96	91.97	91.97 (8.03)	98	1115

JUNE 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.00	92.02	92.00	92.02	92.02 (7.98)	30	1095
4..	92.08	92.09	92.07	92.08	92.07 (7.93)	125	1130
5..	92.09	92.09	92.07	92.08	92.08 (7.92)	83	1129
6..	92.08	92.08	92.05	92.07	92.07 (7.93)	395	1108
7..	92.00	92.02	91.98	91.99	91.99 (8.01)	283	1224
10..	Closed						
11..	Closed						
12..	91.94	91.95	91.92	91.93	91.93 (8.07)	288	1333
13..	91.96	91.96	91.91	91.94	91.94 (8.06)	367	1322
14..	92.01	92.05	92.01	92.04@.05	92.04 (7.96)	1496	1341
17..	92.12	92.18	92.08	...	92.16 (7.84)	856	1510
18..	92.20@.19	92.20	92.17	92.18@.17	92.17 (7.83)	827	1435
19..	92.16@.14	92.18	92.09	92.09	92.09 (7.91)	1941	1340
20..	92.08	92.12	92.06	92.10@.11	92.10 (7.90)	401	1401
21..	92.07	92.09	92.07	92.08@.09	92.09 (7.91)	513	1480
24..	92.16	92.17	92.15	92.17	92.17 (7.83)	469	1487
25..	92.22	92.23	92.21	92.22	92.22 (7.78)	852	1414
26..	92.20	92.20	92.18	92.18	92.18 (7.82)	605	1629
27..	92.26@.31	92.31	92.26	92.28	92.28 (7.72)	1964	1686
28..	92.39@.40	92.40	92.37	92.39	92.39 (7.61)	785	1703

JUNE 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.41	92.43	92.38	92.43	92.43 (7.57)	860	1571
4..	92.53	92.56	92.53	92.55	92.55 (7.45)	1632	1502
5..	92.62	92.63	92.60	92.60	92.60 (7.40)	1222	1743
6..	92.54	92.63	92.52	92.63	92.63 (7.37)	1821	1842
7..	92.67	92.68	92.65	92.65	92.65 (7.35)	498	1704
10..	92.70@.71	92.71	92.68	92.71@.70	92.70 (7.30)	466	1661
11..	92.77	92.80	92.76	92.79	92.79 (7.21)	971	1593
12..	92.79	92.81	92.78	92.79	92.79 (7.21)	1367	1800
13..	92.74	92.75	92.73	92.74	92.74 (7.26)	424	1898
14..	92.76	92.77	92.74	92.74	92.74 (7.26)	930	1858
17..	92.77	92.79	92.77	92.78	92.78 (7.22)	250	1547
18..	92.73	92.75	92.73	92.74	92.74 (7.26)	845	1987
19..	92.73	92.77	92.71	92.77	92.77 (7.23)	862	1535
20..	92.74	92.76	92.72	92.74	92.74 (7.26)	689	1627
21..	92.76	92.77	92.76	92.77	92.77 (7.23)	182	1585
24..	92.74	92.77	92.74	92.77@.76	92.77 (7.23)	792	1768
25..	92.81	92.82	92.81	92.81	92.81 (7.19)	299	1615
26..	92.79	92.81	92.79	92.80	92.80 (7.20)	67	1509
27..	92.84@.85	92.90	92.84	92.90	92.89 (7.11)	1206	1637
28..	Closed						
31..	92.98	92.98	92.89	92.95	92.95 (7.05)	273	1581

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.07	93.11	93.05	93.09	93.09 (6.91)	1077	1561
2..	93.03	93.06	93.01	93.04	93.04 (6.94)	668	1585
3..	93.03	93.07	93.00	93.03	93.03 (6.97)	721	1541
4..	92.98	92.98	92.95	92.97	92.97 (7.03)	706	1614
7..	93.09	93.12	93.09	93.11@.12	93.12 (6.88)	866	1536
8..	93.14	93.22	93.14	93.22	93.22 (6.78)	1162	1598
9..	93.35	93.39	93.35	93.38	93.38 (6.62)	1364	1685
10..	93.36	93.36	93.33	93.38	93.34 (6.66)	689	1787
11..	93.39	93.39	93.37	93.39	93.38 (6.62)	606	1703
14..	93.34	93.36	93.33	93.33	93.33 (6.67)	473	1689
15..	93.42	93.42	93.38	93.42	93.42 (6.58)	1428	1886
16..	93.45	93.54	93.45	93.52	93.52 (6.48)	1301	1765
17..	93.71	93.73	93.69	93.69	93.69 (6.31)	849	1431
18..	93.62	93.63	93.61	93.62	93.62 (6.38)	933	1649
21..	93.58	93.59	93.56	93.67@.66	93.57 (6.43)	1059	1382
22..	93.49@.46	93.51	93.45	93.50	93.50 (6.50)	1369	1420
23..	93.32	93.38	93.32	93.38	93.38 (6.62)	1617	1466
24..	93.27	93.31	93.27	93.31	93.31 (6.69)	737	1311
25..	93.06@.05	93.18	93.05	93.16	93.16 (6.84)	2659	1691
28..	93.09@.10	93.14	93.08	93.10@.09	93.09 (6.91)	756	1445
29..	93.25	93.27	93.25	93.27	93.27 (6.73)	430	1296
30..	93.23	93.24	93.20	93.22	93.22 (6.78)	502	1426

JUNE 1986 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	93.16	93.18	93.15	93.18	93.18 (6.82)	302	1393
5..	93.17	93.24	93.[illegible]	93.20	93.20 (6.80)	237	1369
6..	93.37@.35	93.37	93.[illegible]	93.34	93.34 (6.66)	1175	1604
7..	93.33	93.33	[illegible]	93.32	93.32 (6.68)	879	1480
8..	93.34	93.35	93.34	93.34@.35	93.34 (6.66)	642	1288
9..	93.33	93.34	93.31	93.32	93.32 (6.68)	903	1420
12..	93.20	93.23	93.16	93.17	93.17 (6.83)	651	1415
13..	93.05@.02	93.05	92.98	92.99	92.99 (7.01)	1439	1308
14..	93.16	93.18	93.16	93.18	93.18 (6.84)	451	1412
15..	93.05	93.08	93.04	93.07	93.07 (6.93)	268	1257
16..	92.84@.83	92.90	92.83	92.90	92.90 (7.10)	707	1223
19..	92.88	92.93	92.88	92.91	92.91 (7.09)	168	1231
20..	92.87	92.88	92.86	92.86	92.86 (7.14)	382	1316
21..	93.00	93.01	92.98	93.00	93.00 (7.00)	606	1310
22..	92.97	93.00	92.97	92.98	92.98 (7.02)	481	1328
23..	Closed						
26..	93.02	93.03	93.02	...	93.02 (6.98)	242	1265
27..	93.02	93.03	93.01	93.03	93.03 (6.97)	382	1247
28..	93.04	93.07	93.04	93.07	93.07 (6.93)	331	1161
29..	93.00	93.00	92.99	93.00	93.00 (7.00)	218	978
30..	92.87	92.91	92.87	92.90	92.90 (7.10)	275	870

JUNE 1986 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	92.94	92.94	92.93	92.93	92.93 (7.07)	56	855
3..	92.84	92.86	92.84	92.85	92.85 (7.15)	212	700
4..	92.93	92.93	92.90	...	92.90 (7.10)	31	661
5..	92.86	92.89	92.85	92.86	92.86 (7.14)	96	587
6..	92.86	92.91	92.90	92.90	92.90 (7.10)	77	606
9..	Closed						
10..	92.97	92.97	92.92	92.94	92.94 (7.06)	57	532
11..	92.96	92.96	92.92	92.93	92.93 (7.07)	125	568
12..	92.92	92.94	92.92	92.92	92.92 (7.08)	93	562
13..	92.98	92.98	92.94	92.94	92.34 (7.06)	326	606
16..	...	...	...	92.94	92.94 (7.06)	...	...

SINGAPORE EURODOLLAR FUTURE PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Clocing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	91.93	91.93	91.93	91.93	91.93 (8.07)	3	286
3..	91.86	91.87	91.86	91.87	91.86 (8.14)	7	286
6..	91.83	91.85	91.83	91.83	91.83 (8.17)	44	305
7..	91.83	91.83	91.83	91.83	91.84 (8.16)	3	309
8..	91.97	92.01	91.97	92.01	92.01 (7.99)	147	322
9..	91.73	91.73	91.66	91.67	91.67 (8.33)	132	371
10..	91.56	91.57	91.55	91.57	91.54 (8.45)	13	386
13..	91.34	91.37	91.32	91.36	91.36 (8.64)	243	419
14..	91.34	91.34	91.32	91.33	91.34 (8.66)	51	434
15..	91.44	91.50	91.44	91.49	91.50 (8.50)	79	440
16..	91.59	91.62	91.55	91.62	91.62 (8.38)	93	503
17..	91.61	91.65	91.60	91.[illegible]3	91.62 (8.38)	148	549
20..	91.40	91.44	91.38	91.43@.44	91.44 (8.56)	227	582
21..	91.49	91.54	91.49	91.54B	91.54 (8.46)	15	545
22..	91.55	91.54	91.53	91.53	91.53 (8.47)	43	571
23..	...	91.54	91.52	91.53	91.53 (8.47)	...	576
24..	91.58	91.59	91.54	...	91.58 (8.42)	36	578
27..	91.69	91.70	91.69	91.69	91.68 (8.32)	54	588
28..	91.75	91.82	91.75	...	91.78 (8.22)	34	553
29..	91.86	91.86	91.83	91.83A	91.82 (8.18)	2	553
30..	91.76	91.76	91.76	91.76	91.76 (8.24)	3	548
31..	91.77	91.78	91.77	91.78	91.79 (8.21)	10	550

SEPTEMBER 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Clocing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	91.84	91.84	91.82	91.84	91.84 (8.16)	25	532
4..	91.90	91.92	91.90	91.91	91.91 (8.09)	72	556
5..	91.93	91.94	91.91	91.92	91.92 (8.08)	51	527
6..	91.88	91.89	91.88	91.89B	91.89 (8.11)	10	518
7..	91.82	91.83	91.81	91.82A	91.82 (8.18)	95	535
10..	Closed						
11..	Closed						
12..	91.80	91.81	91.80	91.01	91.81 (8.19)	95	585
13..	91.81	91.81	91.81	91.8[illegible]	91.80 (8.20)	36	590
14..	91.92@95	91.95	91.89	91.90	91.90 (8.10)	81	621
17..	92.00	92.02	92.00	...	92.02 (7.98)	71	623
18..	92.08	92.08	92.06	92.06	92.06 (7.94)	29	632
19..	92.00	92.01	91.96	91.96	91.96 (8.04)	131	660
20..	92.00	92.00	91.99	92.00	92.00 (8.00)	16	624
21..	...	...	...	92.00	91.99 (8.01)	...	624
24..	92.05	92.05	92.05	92.05	92.07 (7.93)	19	625
25..	92.12	92.12	92.10	92.10	92.10 (7.90)	15	635
26..	92.09	92.09	92.09	92.09	92.09 (7.91)	1	603
27..	92.22	92.22	92.17	92.19	92.19 (7.81)	135	676
28..	92.30	92.34	92.30	92.32	92.32 (7.68)	87	653

SEPTEMBER 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Clocing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	92.34@.33	92.41	92.33	92.40	92.40 (7.60)	56	630
4..	92.53	92.58	92.53	92.54	92.54 (7.46)	137	670
5..	92.60	92.64	92.59	92.59A	92.59 (7.41)	40	668
6..	92.49	92.59	92.48	92.59	92.59 (7.41)	216	760
7..	92.61	92.61	92.56	92.59	92.59 (7.41)	252	703
10..	92.59	92.62	92.59	92.62	92.62 (7.[illegible])	96	736
11..	92.73	92.75	92.72	92.75	92.75 (7.25)	190	741
12..	92.77	92.78	92.77	92.77	92.77 (7.23)	283	768
13..	92.66	92.71	92.66	92.70@.71	72.71 (7.29)	186	796
14..	92.69	92.71	92.68	92.68	92.68 (7.32)	267	854
17..	92.71	92.72	92.7[illegible]	92.72B	92.72 (7.28)	100	854
18..	92.67	92.67	92.65	92.67	92.67 (7.33)	229	1030
19..	92.65	92.70	92.64	92.70B	92.70 (7.30)	94	1033
20..	92.66	92.69	92.66	92.68	92.67 (7.33)	50	952
21..	92.72	92.74	92.72	92.74	92.74 (7.26)	77	901
24..	92.73	92.76	92.73	92.76	92.76 (7.24)	93	891
25..	92.81	92.81	92.78	92.79B	92.79 (7.21)	125	916
26..	92.77	92.79	92.77	92.79	92.79 (7.21)	98	892
27..	92.87	92.91	92.86	92.90	92.90 (7.10)	293	909
28..	Closed						
31..	92.99	92.99	92.95	92.96	92.96 (7.04)	157	876

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.10	93.14	93.08	93.12	93.12 (6.88)	563	923
2	93.03	93.09	93.01	93.06	93.06 (6.94)	343	1009
3	93.05	93.08	93.01	93.04	93.05 (6.95)	601	1143
4	92.98	92.99	92.95	92.97	92.97 (7.03)	690	1125
7	93.10	93.12	93.09	93.11	93.11 (6.89)	181	1193
8	93.15	93.23	93.15	93.23	93.23 (6.77)	422	1155
9	93.44	93.45	93.40	93.44	93.44 (6.56)	604	1227
10	93.44	93.44	93.38	93.44	93.40 (6.60)	249	1200
11	93.46	93.47	93.44	93.44	93.44 (6.56)	235	1272
14	93.42	93.44	93.42	93.42	93.42 (6.58)	93	1326
15	93.49	93.52	93.48	93.51	93.51 (6.49)	511	1243
16	93.55	93.66	93.53	93.62	93.62 (6.38)	762	1222
17	93.77	93.77	93.75	93.76	93.76 (6.24)	551	1364
18	93.67	93.68	93.66	93.67	93.67 (6.33)	201	1437
21	93.60	93.64	93.60	93.63	93.63 (6.37)	421	1783
22	93.52	93.55	93.49	93.55	93.55 (6.45)	655	1751
23	93.32	93.40	93.32	93.39	93.39 (6.61)	1271	2018
24	93.31	93.33	93.30	93.33	93.33 (6.67)	335	1982
25	93.06	93.17	93.06	93.16	93.16 (6.84)	1252	2076
28	93.11	93.12	93.05	93.08@.07	93.08 (6.92)	326	2071
29	93.26	93.28	93.25	93.27	93.27 (6.73)	334	2120
30	93.23	93.24	93.20	93.22	93.22 (6.78)	502	1426

SEPTEMBER 1986 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Closed						
2	93.17	93.19	93.17	93.18	93.18 (6.82)	332	2090
5	93.16	93.21	93.16	93.20	93.20 (6.80)	217	2057
6	93.36	93.38	93.34	93.36	93.36 (6.64)	628	2143
7	93.35	93.35	93.35	93.33	93.33 (6.67)	457	2037
8	93.35	93.38	93.34	93.36@.37	93.36 (6.64)	582	2015
9	93.38	93.38	93.35	93.35	93.35 (6.65)	872	2044
12	93.24	93.26	93.18	93.21	93.21 (6.79)	832	2222
13	93.08@.04	93.08	93.00	93.00	93.00 (7.00)	2198	2412
14	93.21	93.23	93.19	93.23	93.23 (6.77)	672	2301
15	93.09@.07	93.09	93.06	93.09	93.09 (6.91)	949	2494
16	92.83@.84	92.89	92.83	92.88	92.88 (7.12)	2653	2590
19	92.83	92.89	92.83	92.88	92.88 (7.12)	526	2537
20	92.78	92.81	92.78	92.81	92.81 (7.19)	1376	2979
21	92.95	93.00	92.95	93.00	93.00 (7.00)	1912	2756
22	92.93	92.99	92.93	92.96	92.96 (7.04)	1421	2951
23	Closed						
26	93.00@.01	93.04	93.00	...	93.02 (6.98)	595	3151
27	93.03	93.05	93.01	93.05	93.05 (6.95)	1179	3196
28	93.08	93.09	93.06	93.08@.09	93.08 (6.92)	627	2989
29	92.97	92.98	92.97	92.97	92.97 (7.03)	758	3070
30	92.79@.78	92.82	92.77	92.81	92.81 (7.19)	1443	3129

SEPTEMBER 1986 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	92.83	92.86	92.81	92.86@.85	92.85 (7.15)	623	2926
3	92.65@.64	92.73	92.64	92.73	92.73 (7.27)	1876	3328
4	92.79	92.82	92.78	...	92.81 (7.19)	1045	3245
5	92.69	92.74	92.68	92.68	92.68 (7.32)	2151	3195
6	92.71@.73	92.73	92.71	92.72	92.72 (7.28)	903	3339
9	Closed						
10	92.80	92.82	92.80	92.82	92.82 (7.18)	1052	3349
11	92.81	92.84	92.80	92.81	92.81 (7.19)	944	3255
12	92.79	92.81	92.79	92.80	92.80 (7.20)	633	3713
13	92.92	92.93	92.90	92.90	92.90 (7.10)	1083	3350
16	93.15@.17	93.18	93.10	93.14	93.14 (6.86)	2104	3537
17	93.15@.13	93.16	93.13	93.16	93.16 (6.84)	1471	3499
18	93.25	93.26	93.23	93.26	93.26 (6.74)	1313	3330
19	93.24	93.26	93.23	93.23	93.23 (6.77)	963	3051
20	93.14	93.15	93.12	93.13@.12	93.12 (6.88)	1739	2855
23	93.24	93.24	93.22	93.24@.23	93.23 (6.77)	836	2941
24	93.26@.27	93.32	93.25	93.30	93.30 (6.70)	2255	3036
25	93.35	93.38	93.35	93.36@.37	93.36 (6.64)	1838	2808
26	93.31	93.33	93.28	93.32	93.32 (6.68)	1549	2712
27	93.36	93.39	93.34	93.32	93.38 (6.62)	1668	2966
30	93.42	93.45	93.42	93.43	93.43 (6.57)	875	2817

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.47	93.50	93.47	93.48	93.48 (6.52)	1203	2796
2	93.45	93.45	93.41	93.43	93.43 (6.57)	1175	2857
3	93.44	93.46	93.43	93.46	93.46 (6.54)	746	2987
4	93.57@.56	93.58	93.54	93.46	93.55 (6.45)	939	2982
7	93.55	93.57	93.55	93.56@.55	93.55 (6.45)	877	3230
8	93.52@.53	93.53	93.50	93.50	93.50 (6.50)	843	3347
9	93.37	93.39	93.35	93.39	93.39 (6.61)	1560	3405
10	93.54	93.56	93.51	93.54	93.54 (6.46)	2977	3528
11	93.54@.56	93.60	93.54	93.56@.55	93.55 (6.45)	4828	3449
14	93.57	93.57	93.56	93.56	93.56 (6.44)	210	2558
15	93.61	93.64	93.61	93.62	93.62 (6.38)	971	2554
16	93.64	93.65	93.63	93.64@.63	93.63 (6.37)	981	2653
17	93.61	93.61	93.59	93.59	93.59 (6.41)	546	2886
18	93.59	93.59	93.56	93.56	93.56 (6.44)	543	2882
21	93.65@.66	93.67	93.65	93.66	93.66 (6.34)	699	2643
22	93.63	93.64	93.62	93.62	93.62 (6.38)	636	2627
23	93.54@.52	93.54	93.52	93.54@.53	93.54 (6.46)	1185	2989
24	93.48	93.48	93.46	93.47	93.47 (6.53)	635	2483
25	93.44	93.47	93.44	93.45	93.45 (6.55)	801	2591
28	93.40@.39	93.41	93.39	93.40	93.40 (6.60)	366	2796
29	93.34	93.37	93.33	93.36	93.36 (6.64)	1182	2948
30	93.42	93.42	93.41	93.43	93.43 (6.57)	778	2937
31	93.50@.51	93.51	93.50	93.51@.50	93.50 (6.50)	861	2954

SEPTEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.60@.61	93.62	93.59	93.59	93.59 (6.41)	650	2992
4	93.54	93.54	93.52	93.53	93.53 (6.47)	185	2706
5	93.57	93.58	93.55	93.55	93.55 (6.45)	580	2555
6	93.51	93.52	93.51	93.51	93.51 (6.49)	526	2264
7	93.53	93.53	93.50	93.52	93.52 (6.48)	430	2293
8	93.58	93.59	93.57	93.57	93.57 (6.43)	397	2134
11	93.62	93.64	93.61	93.64	93.64 (6.36)	324	2111
12	93.65	93.70	93.60	93.68	93.68 (6.32)	888	1935
13	93.70	93.72	93.70	93.72	93.72 (6.28)	394	1952
14	93.85	93.86	93.82	93.82@.83	93.82 (6.18)	464	1872
15	93.79	93.85	93.78	93.82	93.82 (6.18)	327	1843
18	93.78	93.79	93.77	93.79	93.79 (6.21)	182	1892
19	93.85	93.86	93.82	93.83	93.83 (6.17)	626	1848
20	93.92	93.94	93.92	93.94	93.94 (6.06)	157	1678
21	94.02@.06	94.06	94.02	94.03	94.03 (5.97)	866	2106
22	94.06	94.06	94.01	94.05	94.05 (5.95)	284	2048
25	94.00	94.01	94.00	94.01	94.01 (5.99)	32	1898
26	94.11	94.12	94.09	94.09	94.09 (5.91)	376	1899
27	94.18	94.19	94.16	94.19	94.19 (5.81)	408	1932
28	94.14	94.16	94.14	94.15	94.15 (5.85)	153	1891
29	94.19	94.20	94.18	94.18	94.18 (5.82)	244	1919

SEPTEMBER 1986 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	94.29	94.35	94.29	94.18	94.35 (5.65)	749	2108
2	94.33	94.34	94.32	94.32	94.32 (5.68)	403	1955
3	94.21	94.25	94.21	94.22	94.22 (5.78)	484	1935
4	94.18	94.21	94.17	94.22	94.21 (5.79)	266	1810
5	94.21	94.23	94.20	94.20	94.18 (5.82)	156	1785
8	94.09	94.09	94.05	94.05	94.05 (5.95)	239	1805
9	94.05	94.05	94.01	94.04@.03	94.04 (5.96)	617	1893
10	94.09	94.11	94.08	...	94.08 (5.92)	492	1844
11	94.01	94.01	93.99	94.00	94.00 (6.00)	64	1766
12	93.88	93.91	93.88	93.89	93.89 (6.11)	405	1599
15	93.97	93.98	93.95	...	93.95 (6.05)	60	1535

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	...	...	...	91.71	91.67 (8.33)	...	42
3	...	...	...	91.67	91.60 (8.40)	...	42
6	...	...	...	91.60	91.57 (8.43)	...	46
7	...	...	...	91.57	91.58 (8.42)	...	46
8	91.71	91.76	91.71	91.76	91.76 (8.24)	37	60
9	91.52	91.52	91.49	91.52	91.45 (8.55)	3	40
10	...	...	...	91.45	91.33 (8.67)	...	38
13	91.13	91.13	91.13	91.13	91.14 (8.86)	3	38
14	..	...	...	91.14	91.10 (8.90)	...	40
15	...	...	...	91.22B	91.26 (8.74)	...	40
16	91.40	91.40	91.37A	91.40	91.38 (8.62)	14	45
17	91.41	91.41	91.40	91.40A	91.38 (8.62)	4	40
20	91.19	91.20	91.12	91.20	91.19 (8.81)	93	59
21	91.26	91.28	91.26	91.28	91.28 (8.72)	20	69
22	91.27	91.28	91.26	91.28	91.28 (8.72)	19	62
23	...	...	...	91.28	91.28 (8.72)	...	82
24	...	...	...	...	91.34 (8.66)	...	72
27	91.45	91.45	91.45	91.45	91.44 (8.56)	25	82
28	91.54	91.57	91.54	...	91.54 (8.46)	15	92
29	...	...	...	91.54	91.58 (8.42)	...	92
30	...	...	...	91.53	91.53 (8.47)	15	82
31	...	...	...	91.53	91.56 (8.44)	...	82

DECEMBER 1986 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	91.62	91.62	91.62	91.62	91.62 (8.38)	3	80
4	91.71	91.71	91.70	91.70A	91.69 (8.31)	2	65
5	...	...	...	91.69	91.70 (8.30)	...	65
6	...	...	...	91.69A	91.65 (8.35)	...	65
7	...	...	...	91.61A	91.59 (8.41)	...	67
10	Closed						
11	Closed						
12	91.62	91.62	91.62	91.62	91.60 (8.40)	22	91
13	91.62	91.62	91.62	91.62	91.61 (8.39)	24	122
14	91.65	91.71	91.65	91.70	91.70 (8.30)	44	110
17	91.80	91.80	91.79	...	91.80 (8.20)	6	106
18	91.85	91.85	91.84	91.84	91.84 (8.16)	10	110
19	91.83	91.83	91.78	91.78A	91.75 (8.25)	7	116
20	91.80	91.81	91.80	91.80	91.80 (8.20)	3	114
21	91.77	91.78	91.77	91.77	91.79 (8.21)	1	115
24	91.85	91.87	91.85	91.85	91.85 (8.15)	7	119
25	...	...	...	91.85	91.90 (8.10)	...	119
26	...	..	...	91.90	91.90 (8.10)	..	119
27	...	...	...	91.90	92.02 (7.98)	...	129
28	92.15	92.16	92.13	92.16	92.16 (7.84)	41	149

DECEMBER 1986 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	92.23	92.23	92.23	92.23	92.23 (7.77)	4	127
4	92.35	92.40	92.36	92.40	92.38 (7.62)	34	132
5	92.47	92.47	92.44	92.44	92.44 (7.56)	42	147
6	92.35	92.42	92.30	92.42	92.42 (7.58)	16	158
7	...	...	...	92.40A	92.40 (7.60)	..	143
10	92.42	92.44	92.42	92.44	92.44 (7.56)	46	184
11	92.60	92.63	92.60	92.61	92.61 (7.39)	18	182
12	92.64	92.64	92.64	92.64	92.64 (7.36)	20	187
13	92.58	92.58	92.56	92.58	92.58 (7.42)	100	245
14	92.56	92.57	92.56	92.56	92.56 (7.44)	33	235
17	...	...	...	92.58B	92.58 (7.42)	...	257
18	92.54	92.55	92.54	92.55	92.55 (7.45)	102	324
19	92.54	92.58	92.53	92.58B	92.58 (7.42)	70	339
20	92.54	92.56	92.54	92.55	92.55 (7.45)	12	338
21	92.62	92.63	92.62	92.63	92.63 (7.37)	20	353
24	92.63	92.63	92.63	92.63	92.63 (7.37)	31	372
25	...	...	...	92.69A	92.69 (7.31)	4	371
26	92.67	92.67	92.67	92.67	92.67 (7.33)	11	365
27	92.72	92.81	92.72	92.81	92.81 (7.19)	135	402
28	Closed						
31	...	...	...	92.81	92.85 (7.15)	...	402

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.02	93.03	93.02	93.03	93.02 (6.98)	10	385
2	92.98	93.03	92.98	93.01	93.01 (6.99)	72	412
3	92.96	93.02	92.95	92.97	92.97 (7.03)	60	446
4	92.93	92.93	92.90	92.91	92.91 (7.09)	57	464
7	92.99	93.03	92.99	93.01	93.01 (6.99)	38	488
8	93.08	93.15	93.08	93.15	93.15 (6.85)	154	535
9	93.33	93.35	93.33	93.35	93.35 (6.65)	47	526
10	93.35	93.35	93.32	93.35	93.30 (6.70)	35	527
11	93.39	93.39	93.35	93.36B	93.36 (6.64)	60	553
14	...	...	...	93.32A	93.32 (6.68)	...	576
15	93.40	93.41	93.35	93.41	93.41 (6.59)	86	599
16	93.49	93.52	93.48	93.52	93.52 (6.48)	155	584
17	93.66	93.67	93.65	93.65	93.65 (6.35)	96	645
18	93.57	93.57	93.55	93.55	93.55 (6.45)	209	642
21	93.49	93.50	93.47	93.49	93.48 (6.52)	104	782
22	93.36	93.42	93.35	93.41	93.41 (6.59)	42	785
23	93.22	93.29	93.21	93.28	93.28 (6.72)	326	972
24	93.19	93.20	93.19	93.20	93.19 (6.81)	55	872
25	92.96	93.07	92.95	93.07	93.07 (6.93)	154	980
28	93.00	93.00	92.93	92.96	92.96 (7.04)	118	1015
29	93.13	93.16	93.13	93.16	93.15 (6.85)	8	1017
30	93.13	93.13	93.11	93.13	93.13 (6.87)	20	1017

DECEMBER 1986 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Closed						
2	93.04	93.08	93.04	93.08	93.07 (6.93)	75	1041
5	93.11	93.11	93.05	93.10	93.08 (6.92)	25	1056
6	93.24	93.27	93.24	93.26	93.26 (6.74)	98	1096
7	93.21	93.21	93.18	93.21	93.20 (6.80)	47	1099
8	93.24	93.23	93.23	93.23	93.22 (6.78)	22	1131
9	93.22	93.23	93.21	93.21	93.21 (6.79)	150	1152
12	93.10	93.10	93.04	93.08	93.06 (6.94)	8	1173
13	92.93	92.95	92.88	92.88	92.88 (7.12)	123	1230
14	93.09	93.11	93.09	93.10	93.12 (6.88)	8	1214
15	92.96	92.99	92.95	92.99	92.99 (7.01)	45	1221
16	92.75	92.79	92.74	92.78	92.77 (7.23)	155	1213
19	92.70	92.76	92.70	92.75	92.75 (7.25)	111	1279
20	92.65	92.67	92.65	92.65A	92.65 (7.35)	152	1338
21	92.83	92.84	92.82	92.84	92.84 (7.16)	90	1332
22	92.78	92.85	92.78	92.83	92.83 (7.17)	87	1397
23	Closed						
26	92.89	92.89	92.89	...	92.86 (7.14)	24	1385
27	92.89	92.92	92.89	92.92	92.92 (7.08)	142	1464
28	92.94	92.97	92.94	92.97	92.97 (7.03)	80	1480
29	92.82	92.86	92.82	92.84	92.83 (7.17)	131	1510
30	92.65	92.68	92.65	92.68	92.68 (7.32)	112	1554

DECEMBER 1986 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	92.70	92.70	92.69	92.70	92.70 (7.30)	38	1564
3	92.50	92.55	92.49	92.55	92.55 (7.45)	363	1769
4	92.61	92.65	92.61	...	92.64 (7.36)	124	1747
5	92.50	92.55	92.50	92.50	92.50 (7.50)	234	1787
6	92.55	92.56	92.54	92.55	92.55 (7.45)	124	1815
9	Closed						
10	92.65	92.67	92.65	92.67	92.67 (7.33)	152	1877
11	92.68	92.68	92.65	92.66	92.66 (7.34)	111	1883
12	92.64	92.65	92.65	92.65	92.65 (7.35)	93	1935
13	92.76	92.76	92.75	92.75	92.75 (7.25)	14	1920
16	93.02	93.02	92.97	93.00	93.00 (7.00)	202	2005
17	93.04	93.04	93.01	93.03	93.03 (6.97)	256	2016
18	93.13	93.13	93.10	93.12	93.12 (6.88)	83	2064
19	93.11	93.12	93.11	93.11	93.11 (6.89)	94	2087
20	93.01	93.01	92.97	92.98	92.98 (7.02)	89	2173
23	93.08	93.10	93.06	93.09	93.08 (6.92)	82	2176
24	93.10	93.18	93.10	93.16	93.16 (6.84)	374	2206
25	93.25	93.27	93.24	93.27	93.27 (6.73)	308	2146
26	93.21	93.23	93.18	93.22	93.22 (6.78)	315	2014
27	93.25	93.29	93.25	93.22	93.29 (6.71)	223	2029
30	93.35	93.38	93.35	93.36	93.36 (6.64)	395	2088

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.37	93.43	93.37	93.41	93.41 (6.59)	297	2142
2..	93.35	93.35	93.33	93.34	93.34 (6.66)	83	2130
3..	93.35	93.36	93.34	93.36	93.36 (6.64)	185	2181
4..	93.49	93.49	93.46	93.36	93.46 (6.54)	142	2177
7..	93.46	93.49	93.46	93.47	93.47 (6.53)	263	2147
8..	93.43	93.44	93.41	93.42	93.42 (6.58)	156	2272
9..	93.28	93.30	93.25	93.30	93.30 (6.70)	262	2372
10..	93.42	93.50	93.42	93.46	93.46 (6.54)	479	2332
11..	93.44@.45	93.50	93.44	93.46	93.46 (6.54)	679	2261
14..	93.45	93.47	93.45	93.47	93.47 (6.53)	177	2245
15..	93.55	93.57	93.54	93.55	93.55 (6.45)	213	2295
16..	93.58	93.59	93.58	93.58	93.58 (6.42)	116	2255
17..	93.57	93.58	93.57	93.57	93.57 (6.43)	377	2256
18..	93.56	93.57	93.55	93.55	93.55 (6.45)	131	2342
21..	93.67	93.67	93.66	93.67@.66	93.66 (6.34)	364	2559
22..	93.64	93.64	93.62	93.62	93.62 (6.38)	221	2600
23..	93.53	93.54	93.52	93.53	93.53 (6.47)	518	2854
24..	93.44	93.45	93.43	93.44	93.44 (6.56)	931	3113
25..	93.36@.37	93.40	93.36	93.39	93.39 (6.61)	1148	3249
28..	93.33	93.34	93.32	93.34@.33	93.34 (6.66)	783	3211
29..	93.29@.30	93.34	93.29	93.33	93.33 (6.67)	1076	3489
30..	93.41	93.42	93.40	93.41	93.41 (6.59)	873	3677
31..	93.49@.50	93.51	93.49	93.50	93.50 (6.50)	873	3427

DECEMBER 1986 FUTURES CONTRACT IN AUGUST 1986

1..	93.61	93.63	93.60	93.60	93.60 (6.40)	1028	3229
4..	93.53	93.54	93.52	93.53	93.54 (6.47)	412	3233
5..	93.57	93.58	93.55	93.56	93.56 (6.44)	869	3140
6..	93.49	93.51	93.48	93.50@.49	93.49 (6.51)	654	3374
7..	93.49	93.49	93.46	93.49	93.49 (6.51)	448	3479
8..	93.56@.57	93.60	93.56	93.57	93.57 (6.43)	1505	3323
11..	93.62	93.65	93.62	93.65	93.64 (6.36)	1360	3414
12..	93.67	93.73	93.62	93.71	93.71 (6.29)	4785	3993
13..	93.72	93.75	93.71	93.75	93.75 (6.25)	2314	3901
14..	93.88	93.88	93.82	93.83	93.83 (6.17)	1757	3606
15..	93.80	93.86	93.77	93.84	93.84 (6.16)	3174	4133
18..	93.80	93.82	93.79	93.82	93.82 (6.18)	1153	3980
19..	93.87	93.88	93.85	93.85	93.85 (6.15)	1806	5014
20..	93.96	93.98	93.95	93.98	93.98 (6.02)	984	4425
21..	94.07@.05	94.08	94.05	94.06	94.06 (5.94)	3540	5035
22..	94.07	94.09	94.04	94.05@.04	94.05 (5.95)	1592	4544
25..	94.01	94.02	93.99	94.02	94.02 (5.98)	293	4732
26..	94.13@.12	94.15	94.12	94.14	94.14 (5.86)	1569	4837
27..	94.19	94.22	94.19	94.22@.21	94.21 (5.79)	1981	4604
28..	94.14	94.18	94.14	94.16	94.16 (5.84)	1398	4689
29..	94.23	94.25	94.22	94.22	94.22 (5.78)	907	4461

DECEMBER 1986 FUTURES CONTRACT IN SEPTEMBER 1986

1..	94.37@.38	94.42	94.37	94.22	94.42 (5.58)	1402	4326
2..	94.42	94.42	94.36	94.37	94.37 (5.63)	2496	4814
3..	94.25@.23	94.26	94.22	94.23	94.23 (5.77)	3789	5251
4..	94.19@.20	94.25	94.19	94.23	94.24 (5.76)	1945	5068
5..	94.23	94.25	94.18	94.18	94.18 (5.82)	2564	5854
8..	94.06	94.09	93.98	93.99@.98	93.98 (6.02)	2614	5338
9..	93.95	94.05	93.94	94.03	94.03 (5.97)	4277	6396
10..	94.06	94.12	94.05	...	94.05 (5.95)	5879	7289
11..	94.03	94.04	93.96	93.98	93.98 (6.02)	2494	7175
12..	93.77@.76	93.83	93.75	93.82	93.82 (6.18)	3324	6736
15..	93.88@.87	93.95	93.87	...	93.93 (6.07)	1615	6889
16..	93.94@.93	93.94	93.91	...	93.93 (6.07)	1018	6450
17..	93.83	93.95	93.89	93.89	93.89 (6.11)	2743	6809
18..	93.94@.92	93.97	93.91	...	93.97 (6.03)	1800	6880
19..	93.79	93.82	93.78	...	93.80 (6.20)	2969	7685
22..	93.79@.80	93.83	93.79	93.81	93.81 (6.19)	2584	7417
23..	93.83@.82	93.89	93.81	93.89	93.89 (6.11)	2290	7417
24..	93.88	93.90	93.88	93.89	93.89 (6.11)	980	7076
25..	94.03@.04	[illegible].04	93.99	94.00	94.00 (6.00)	1447	7273
26..	93.97@.96	93.97	93.94	93.96	93.96 (6.04)	1836	7093
29..	93.95	93.95	93.84	93.85	93.85 (6.15)	3570	6706
30..	93.90	93.94	93.88	93.94	93.94 (6.06)	2065	6787

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	94.01	94.04	93.98	94.04	94.05 (5.95)	1656	6782
2..	94.03	94.05	94.02	94.04@.03	94.04 (5.96)	1630	6863
3..	94.01	94.02	93.98	93.98	93.98 (6.02)	840	7015
6..	94.21@.23	94.23	94.21	94.23	94.23 (5.77)	1461	6514
7..	94.22	94.23	94.21	94.23	94.23 (5.77)	1244	5875
8..	94.26@.25	94.26	94.23	94.24	94.24 (5.76)	2161	5929
9..	94.22	94.25	94.19	94.25	94.25 (5.75)	3381	6664
10..	94.24	94.26	94.23	94.25	94.25 (5.75)	786	6259
13..	94.16	94.17	94.15	94.15	94.15 (5.85)	1181	6431
14..	94.15	94.16	94.14	94.15	94.15 (5.85)	1051	6450
15..	94.06@.05	94.08	94.05	94.06	94.06 (5.94)	1941	6733
16..	94.12	94.12	94.10	94.11	94.11 (5.89)	749	6600
17..	94.03	94.04	94.01	94.01	94.01 (5.99)	2231	6543
20..	93.93	93.94	93.92	93.92	93.92 (6.08)	1547	6733
21..	93.89	93.91	93.89	93.91	93.91 (6.09)	875	6717
22..	93.93	93.94	93.93	93.94	93.94 (6.06)	974	7017
23..	93.99@.98	94.00	93.97	93.99@94.00	94.00 (6.00)	1370	6576
24..	94.05	94.05	94.03	94.05	94.05 (5.95)	1437	6324
27..	93.98	93.98	93.95	93.98	93.98 (6.02)	1595	6481
28..	94.04	94.05	94.03	94.03	94.03 (5.97)	885	6361
29..	94.01@93.98	94.01	93.97	94.01	94.01 (5.99)	2111	7055
30..	94.08@.09	94.25	94.08	94.20	94.20 (5.80)	12477	7448
31..	94.14	94.19	94.13	94.16	94.16 (5.84)	1939	6836

DECEMBER 1986 FUTURES CONTRACT IN NOVEMBER 1986

3..	94.11	94.12	94.10	94.12@.11	94.12 (5.88)	882	6907
4..	94.12	94.12	94.10	94.11	94.11 (5.89)	1690	6875
5..	94.10	94.10	94.03	94.06	94.06 (5.94)	2689	6790
6..	94.06	94.06	94.03	94.06	94.06 (5.94)	1101	7109
7..	93.99@.98	94.00	93.96	93.97@.96	93.96 (6.04)	2342	6783
10..	93.99@.98	94.00	93.96	93.97@.96	93.96 (6.04)	3552	6291
11..	93.88	93.90	93.88	93.90	93.90 (6.10)	1070	6245
12..	93.88@.89	93.90	93.88	93.90@.89	93.90 (6.10)	402	6176
13..	93.92@.93	93.95	93.92	93.95	93.95 (6.05)	1535	6322
14..	93.92	93.93	93.91	93.92@.93	93.93 (6.07)	540	6130
17..	93.98	93.98	93.96	93.96@.97	93.97 (6.03)	64[illegible]	[illegible]111
18..	93.99	93.99	93.96	93.96	93.96 (6.04)	724	5977
19..	93.95	93.95	93.92	93.92	93.92 (6.08)	521	5728
20..	94.08@.09	94.09	94.03	94.05	94.05 (5.95)	1995	5218
21..	94.03	94.04	94.01	94.01	94.01 (5.99)	660	5290
24..	94.07	94.07	94.02	94.04	94.04 (5.96)	181	5068
25..	94.06	94.06	94.05	94.05@.06	94.05 (5.95)	184	4802
26..	94.02	94.03	94.01	94.01	94.01 (5.99)	343	4605
27..	94.02	94.02	93.99	93.99	93.99 (6.01)	253	4684
28..	93.99	93.99	93.97	93.97	93.97 (6.03)	644	4763

DECEMBER 1986 FUTURES CONTRACT IN DECEMBER 1986

1..	93.96	93.96	93.94	93.94	93.94 (6.06)	353	4264
2..	93.91	93.91	93.90	93.91	93.91 (6.09)	278	4244
3..	93.95	93.96	93.92	93.94	93.94 (6.06)	1288	3962
4..	93.90	93.93	93.90	93.92	93.92 (6.08)	292	3727
5..	93.98@.97	93.98	93.96	93.97@.98	93.97 (6.03)	488	3623
8..	93.92	93.94	93.92	93.92	93.93 (6.07)	126	3584
9..	93.89	93.90	93.89	93.90	93.90 (6.10)	163	3618
10..	93.87	93.88	93.87	93.88	93.88 (6.12)	221	3670
11..	93.89	93.89	93.88	93.88	93.88 (6.12)	96	3603
12..	93.83	93.85	93.83	93.84	93.84 (6.16)	290	3378
15..	93.81	93.81	93.79	93.79	93.79 (6.21)	64	...

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	...	...	...	91.44	91.39 (8.61)	...	...
3	...	...	...	91.39	91.32 (8.68)	...	...
6	...	...	...	91.32	91.30 (8.70)	...	6
7	...	...	...	91.31	91.31 (8.69)	...	7
8	...	...	...	91.31	91.50 (8.50)	...	7
9	...	...	...	91.50	91.20 (8.80)	...	7
10	...	...	...	91.20	91.20 (8.80)	...	7
13	...	...	91.15A	91.10	90.91 (9.09)	...	7
14	...	...	...	90.91	90.86 (9.14)	...	7
15	...	...	...	90.86	91.02 (8.98)	...	7
16	...	...	...	91.02	91.14 (8.86)	...	7
17	...	...	...	91.14	91.13 (8.87)	...	8
20	90.95	90.95	90.95	90.95	90.93 (9.07)	20	8
21	...	...	...	90.93	91.02 (8.98)	...	44
22	...	...	...	91.02	91.02 (8.98)	...	49
23	...	...	...	91.02	91.02 (8.98)	...	43
24	...	...	...	...	91.09 (8.91)	...	43
27	91.20	91.20	91.19A	91.19A	91.19 (8.81)	20	43
28	...	...	...	91.29	91.29 (8.71)	...	43
29	...	...	...	91.33	91.33 (8.67)	...	43
30	...	...	...	...	91.28 (8.72)	...	43
31	...	...	...	91.28	91.31 (8.69)	...	43

MARCH 1987 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	...	...	...	91.31	91.36 (8.64)	...	43
4	...	...	...	91.36	91.45 (8.55)	...	61
5	...	...	...	91.45	91.46 (8.54)	...	46
6	91.40	91.40	91.40	91.40	91.41 (8.59)	26	65
7	...	...	...	91.41	91.35 (8.65)	...	65
10	Closed						
11	Closed						
12	...	...	...	91.35	91.37 (8.63)	...	65
13	...	...	...	91.37	91.38 (8.62)	...	65
14	...	...	...	91.38	91.47 (8.53)	...	65
17	...	...	...	...	91.57 (8.43)	...	65
18	...	...	...	91.57	91.61 (8.39)	...	65
19	...	...	...	91.61	91.52 (8.48)	...	34
20	...	...	...	91.52	91.58 (8.42)	...	34
21	...	...	...	91.58	91.57 (8.43)	...	34
24	...	...	...	91.57	91.63 (8.37)	...	34
25	...	...	...	91.63	91.68 (8.32)	...	34
26	...	...	...	91.68	91.68 (8.32)	...	34
27	...	...	...	91.68	91.81 (8.19)	...	36
28	91.91	91.94	91.91	91.94	91.94 (8.06)	12	28

MARCH 1987 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	...	...	...	91.94	92.01 (7.99)	...	33
4	...	...	...	92.01	92.17 (7.83)	...	43
5	92.25	92.26	92.25	92.25A	92.23 (7.77)	5	49
6	...	...	...	92.23	92.21 (7.79)	...	31
7	...	...	...	92.21	92.18 (7.82)	...	31
10	92.25	92.26	92.25	92.26	92.26 (7.74)	21	52
11	92.40	92.40	92.40	92.40	92.41 (7.59)	2	52
12	92.47	92.47	92.46	92.47	92.45 (7.55)	5	52
13	92.39	92.39	92.38	92.39	92.38 (7.62)	25	67
14	...	...	...	92.38	92.37 (7.63)	...	67
17	...	...	...	92.37	92.39 (7.61)	...	78
18	...	...	...	92.39	92.37 (7.63)	...	78
19	...	...	...	92.37	92.40 (7.60)	...	78
20	...	...	...	92.40	92.37 (7.63)	...	78
21	...	...	...	92.42B	92.42 (7.58)	...	78
24	...	...	...	92.42	92.45 (7.55)	...	78
25	...	...	...	92.45	92.51 (7.49)	...	78
26	...	...	...	92.51	92.49 (7.51)	...	78
27	92.58	92.63	92.58	92.63	92.63 (7.37)	34	105
28	Closed						
31	...	...	...	92.63	92.67 (7.33)	...	105

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.67	92.86 (7.14)	...	103
2	...	...	...	92.86	92.84 (7.16)	...	103
3	92.78	92.82	92.78	92.80	92.80 (7.20)	13	124
4	...	...	...	92.75A	92.74 (7.26)	...	119
7	92.85	92.85	92.85	92.85	92.85 (7.15)	5	138
8	92.96	92.97	92.96	92.97B	92.97 (7.03)	20	138
9	93.17	93.18	93.17	93.18	93.17 (6.83)	17	153
10	...	...	...	93.17	93.11 (6.89)	...	153
11	...	...	...	93.11	93.18 (6.82)	...	153
14	...	...	...	93.18	93.14 (6.86)	...	153
15	93.18	93.20	93.18	93.20B	93.21 (6.79)	7	158
16	93.33	93.33	93.33	93.33	93.33 (6.67)	13	161
17	93.46	93.48	93.45	93.45	93.45 (6.55)	83	227
18	93.37	93.37	93.36	93.37	93.37 (6.63)	10	246
21	93.27	93.28	93.27	93.28	93.25 (6.75)	50	283
22	93.20	93.20	93.16	93.20	93.18 (6.82)	31	316
23	93.05	93.08	93.04	93.08	93.08 (6.92)	72	336
24	...	...	...	93.08	92.97 (7.03)	...	373
25	92.86	92.87	92.75	92.87	92.87 (7.13)	6	362
28	92.73	92.74	92.72	92.74	92.73 (7.27)	27	376
29	92.92	92.95	92.92	92.95	92.95 (7.05)	11	373
30	92.85	92.91	92.85	92.91	92.91 (7.09)	53	385

MARCH 1987 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Closed						
2	92.84	92.85	92.84	92.85	92.84 (7.16)	29	414
5	...	...	...	92.84	92.86 (7.14)	...	414
6	93.04	93.04	93.04	93.04	93.04 (6.96)	10	414
7	92.97	92.97	92.97	92.97	92.96 (7.04)	6	423
8	92.99	92.99	92.99	92.99	92.98 (7.02)	2	430
9	92.97	92.98	29.97	92.98	92.97 (7.03)	22	430
12	...	...	...	92.97	92.81 (7.19)	...	430
13	92.74	92.74	92.69	92.69A	92.69 (7.31)	54	479
14	...	...	...	92.69	92.90 (7.10)	...	487
15	92.75	92.75	92.74	92.75B	92.77 (7.23)	3	505
16	92.55	92.59	92.54	92.58	92.58 (7.42)	57	556
19	...	...	...	92.58	92.52 (7.48)	...	576
20	92.44	92.45	92.43	92.44	92.44 (7.56)	43	614
21	92.55	92.60	92.55	92.60	92.59 (7.41)	21	618
22	92.59@.60	92.60	92.56	92.59	92.58 (7.42)	18	651
23	Closed						
26	...	...	...	...	92.61 (7.39)	...	660
27	92.67	92.68	92.67	92.68B	92.68 (7.32)	80	728
28	92.69	92.75	92.69	92.75	92.75 (7.25)	119	728
29	92.60	92.62	92.60	92.61	92.58 (7.42)	120	737
30	92.43	92.46	92.43	92.46	92.46 (7.54)	157	788

MARCH 1987 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	92.45	92.46	92.44A	92.46	92.46 (7.54)	34	813
3	92.25	92.30	92.25	92.30	92.28 (7.72)	97	895
4	92.40	92.41	92.38	....	92.40 (7.60)	131	910
5	92.28	92.31	92.28	92.28	92.26 (7.74)	107	1048
6	92.30	92.32	92.30	92.31	92.31 (7.69)	75	1075
9	Closed						
10	92.41	92.44	92.41	92.44	92.43 (7.57)	175	1161
11	92.42	92.42	92.40	92.40	92.40 (7.60)	37	1166
12	92.42	92.43	92.42	92.42	92.42 (7.58)	37	1220
13	92.56	92.56	92.55	92.55A	92.52 (7.48)	7	1219
16	92.75	92.79	92.76	92.77	92.76 (7.24)	46	1224
17	92.77	92.77	92.76	92.76	92.76 (7.24)	20	1239
18	92.88	92.88	92.86	92.86	92.86 (7.14)	37	1223
19	92.89	92.89	92.86	92.89	92.87 (7.13)	27	1217
20	92.74	92.75	92.74	92.75B	92.75 (7.25)	5	1212
23	92.86	92.90	92.84	92.87	92.85 (7.15)	33	1224
24	92.87	92.96	92.87	92.96	92.93 (7.07)	57	1246
25	93.04	93.05	93.04	93.05	93.05 (6.95)	59	1276
26	93.02	93.02	93.00	93.02	93.01 (6.99)	7	1261
27	93.04	93.10	93.04	93.01	93.10 (6.90)	14	1205
30	...	...	...	93.10	93.15 (6.85)	10	1208

SINGAPORE EURODOLLAR FUTURE PRICES
MARCH 1987 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.22	93.23	93.21	93.22	93.21 (6.79)	77	1224
2	93.16	93.17	93.12	93.15	93.14 (6.86)	41	1236
3	93.15	93.17	93.15	93.16	93.16 (6.84)	45	1309
4	93.27	93.27	93.25	93.16	93.25 (6.75)	28	1293
7	93.29	93.29	93.27	93.27	93.27 (6.73)	11	1285
8	93.23	93.23	93.23	93.23	93.22 (6.78)	2	1293
9	93.07	93.10	93.05	93.09	93.09 (6.91)	56	1312
10	93.20	93.30	93.20	93.27	93.26 (6.74)	92	1352
11	93.28	93.30	93.27	93.27	93.27 (6.73)	114	1374
14	93.27	93.27	93.27	93.27	93.27 (6.73)	2	1362
15	93.34	93.37	93.34	93.37	93.36 (6.64)	45	1333
16	93.40	93.42	93.40	93.41	93.40 (6.60)	38	1398
17	93.42	93.42	93.41	93.41	93.41 (6.59)	17	1413
18	93.37	93.39	93.36	93.38	93.38 (6.62)	19	1393
21	93.49	93.52	93.49	93.51	93.51 (6.49)	85	1448
22	93.48	93.48	93.47	93.47	93.47 (6.53)	25	1445
23	93.40	93.41	93.39	93.40	93.40 (6.60)	46	1438
24	93.30	93.31	93.30	93.31	93.31 (6.69)	42	1388
25	93.25	93.26	93.23	93.25	93.25 (6.75)	253	1588
28	93.21	93.22	93.20	93.21	93.21 (6.79)	130	1585
29	93.19	93.23	93.19	93.22	93.22 (6.78)	110	1669
30	93.31	93.32	93.30	93.32	93.32 (6.68)	50	1705
31	93.40	93.44	93.40	93.42	93.42 (6.58)	141	1715

MARCH 1987 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.54	93.55	93.51	93.51	93.51 (6.49)	56	1723
4	93.44	93.44	93.44	93.44	93.44 (6.56)	21	1736
5	93.47	93.48	93.47	93.48	93.48 (6.52)	9	1730
6	93.38	93.40	93.38	93.40	93.39 (6.61)	57	1728
7	93.37	93.39	93.37	93.39	93.39 (6.61)	86	1794
8	93.47	93.47	93.47	93.47	93.47 (6.53)	2	1789
11	93.52	93.56	93.52	93.56	93.56 (6.44)	193	1823
12	93.57	93.64	93.54	93.61	93.61 (6.39)	335	1906
13	93.64	93.66	93.63	93.66	93.66 (6.34)	224	1983
14	93.79	93.79	93.73	93.74	93.74 (6.26)	102	1951
15	93.70	93.77	93.69	93.75	93.74 (6.26)	149	1982
18	93.72	93.73	93.72	93.73	93.73 (6.27)	156	2010
19	93.77	93.77	93.75	93.76	93.76 (6.24)	43	1978
20	93.85	93.89	93.85	93.89	93.89 (6.11)	154	2035
21	93.95	93.99	93.95	93.98	93.98 (6.02)	373	2147
22	94.00	94.01	93.98	93.98	93.98 (6.02)	344	2300
25	93.92	93.93	93.92	93.93B	93.93 (6.07)	7	2310
26	94.05	94.10	94.05	94.08	94.08 (5.92)	487	2533
27	94.15	94.17	94.15	94.17	94.16 (5.84)	390	2643
28	94.09	94.10	94.08	94.10	94.10 (5.90)	282	2748
29	94.16	94.18	94.15	94.15	94.15 (5.85)	291	2725

MARCH 1987 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	94.32	94.36	94.32	94.15	94.35 (5.65)	396	2891
2	94.31	94.34	94.31	94.31	94.30 (5.70)	239	2956
3	94.15	94.17	94.13	94.14	94.14 (5.86)	785	3154
4	94.11	94.15	94.11	94.14	94.15 (5.85)	442	3103
5	94.15	94.18	94.10	94.11	94.09 (5.91)	414	3193
8	93.97	93.98	93.88	93.88	93.87 (6.13)	97	3209
9	93.81	93.89	93.81	93.89	93.88 (6.12)	588	3454
10	93.92	93.98	93.91	...	93.91 (6.09)	871	3742
11	93.86	93.87	93.82	93.84	93.84 (6.16)	142	3728
12	93.60	93.67	93.56	93.67	93.67 (6.33)	377	3778
15	93.75	93.82	93.75	...	93.79 (6.21)	105	3748
16	93.79	93.80	93.78	...	93.79 (6.21)	170	3631
17	93.79	93.80	93.74	93.74	93.74 (6.26)	284	3767
18	93.78	93.83	93.78	...	93.83 (6.17)	537	3898
19	93.66	93.69	93.65	...	93.66 (6.34)	691	3985
22	93.71	93.71	93.67	93.68	93.68 (6.32)	191	3918
23	93.68	93.76	93.68	93.76	93.76 (6.24)	377	3945
24	93.76	93.76	93.75	93.75	93.75 (6.25)	59	3953
25	93.92	93.92	93.88	93.89	93.89 (6.11)	57	3952
26	93.85	93.88	93.85	93.87	93.87 (6.13)	159	3887
29	93.82	93.82	93.74	93.74	93.74 (6.26)	116	3872
30	93.78	93.82	93.78	93.82	93.82 (6.18)	151	3993

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	93.90	93.94	93.90	93.94	93.94 (6.06)	156	3884
2	93.91	93.93	93.91	93.92	93.92 (6.08)	413	3955
3	93.90	93.90	93.88	93.88	93.87 (6.13)	84	3916
6	94.12	94.14	94.11	94.14	94.14 (5.86)	270	4088
7	94.10	94.13	94.10	94.13	94.13 (5.87)	183	4124
8	94.16	94.16	94.14	94.14	94.14 (5.86)	204	4086
9	94.12	94.14	94.10	94.13@.14	94.14 (5.86)	538	4194
10	94.15	94.15	94.15	94.15	94.15 (5.85)	39	4189
13	94.07	94.07	94.06	94.06	94.06 (5.94)	73	4207
14	94.07	94.07	94.05	94.05	94.05 (5.95)	174	4258
15	93.97	93.98	93.95	93.95	93.95 (6.05)	102	4359
16	94.01	94.02	94.01	94.02	94.02 (5.98)	73	4370
17	93.93	93.93	93.90	93.90	93.90 (6.10)	331	4467
20	93.84	93.84	93.81	93.81	93.81 (6.19)	114	4446
21	93.82	93.83	93.81	93.83	93.83 (6.17)	148	4410
22	93.87	93.87	93.86A	93.87	93.87 (6.13)	49	4394
23	93.94	93.96	93.94	93.96	93.96 (6.04)	374	4445
24	93.97	93.98	93.97	93.98	93.98 (6.02)	173	4409
27	93.88	93.89	93.88	93.89	93.89 (6.11)	226	4537
28	93.96	93.98	93.96	93.97	93.97 (6.03)	170	4498
29	93.96@.94	93.96	93.92	93.95	93.95 (6.05)	684	4735
30	94.06	94.23	94.06	94.18	94.18 (5.82)	1793	4701
31	94.12	94.17	94.12	94.14	94.14 (5.86)	188	4642

MARCH 1987 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3	94.10	94.10	94.09	94.10	94.10 (5.90)	101	4529
4	94.10	94.11	94.09	94.11	94.11 (5.89)	321	4483
5	94.07	94.07	94.01	94.05	94.05 (5.95)	794	4602
6	94.04	94.06	94.03	94.05	94.05 (5.95)	259	4617
7	94.00@93.98	94.00	93.96	93.97	93.97 (6.03)	712	4692
10	94.00@93.98	94.00	93.96	93.97	93.97 (6.03)	1079	4749
11	93.88	93.91	93.88	93.91	93.91 (6.09)	335	4945
12	93.90	93.91	93.90	93.91	93.91 (6.09)	358	4992
13	93.95	93.96	93.94	93.96	93.96 (6.04)	411	5014
14	93.95	93.97	93.95	93.95	93.95 (6.05)	504	5002
17	93.99	94.01	93.99	94.00	94.00 (6.00)	382	5093
18	94.04	94.05	94.02	94.02	94.02 (5.98)	491	5096
19	93.98	93.99	93.97	93.98	93.98 (6.02)	743	5222
20	94.14@.15	94.15	94.10	94.10	94.10 (5.90)	2717	5814
21	94.06	94.10	94.06	94.06	94.06 (5.94)	1255	5963
24	94.11	94.14	94.10	94.12	94.12 (5.88)	871	5990
25	94.13	94.14	94.12	94.13	94.13 (5.87)	455	5915
26	94.08	94.10	94.08	94.09	94.09 (5.91)	1126	6507
27	94.11	94.11	94.09	94.10	94.10 (5.90)	244	6537
28	94.07	94.10	94.07	94.09	94.09 (5.91)	1048	6762

MARCH 1987 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	94.08	94.08	94.05	94.05	94.05 (5.95)	690	6724
2	94.01	94.02	94.00	94.01	94.01 (5.99)	355	6710
3	94.08	94.11	94.08	94.10	94.10 (5.90)	1897	6895
4	94.08	94.09	94.07	94.09@.08	94.09 (5.91)	852	7037
5	94.18@.17	94.19	94.15	94.17	94.17 (5.83)	5673	6221
8	94.05	94.05	94.03	94.05	94.05 (5.95)	1357	6730
9	94.04	94.05	94.03	94.04	94.04 (5.96)	790	7016
10	94.04	94.04	94.01	94.02@.01	94.02 (5.98)	567	6929
11	94.03	94.04	94.02	94.04	94.04 (5.96)	502	7057
12	93.96	93.97	93.95	93.96@.97	93.97 (6.03)	1438	8013
15	93.95	93.95	93.90	93.90	93.90 (6.10)	1130	8005
16	93.89	93.92	93.88	93.93	93.92 (6.08)	1127	8275
17	93.92	93.92	93.89	93.91	93.91 (6.09)	578	7881
18	93.93	93.96	93.93	93.96@.95	93.95 (6.05)	1390	8153
19	93.95	93.96	93.94	93.94	93.94 (6.06)	348	8251
22	93.94	93.95	93.90	93.91@.92	93.92 (6.08)	1447	7907
23	93.95	93.95	93.93	93.94	93.94 (6.06)	462	8012
24	93.95	93.97	93.95	93.95	93.95 (6.05)	293	8055
25	Closed						
26	93.96	93.97	93.96	93.97	93.96 (6.04)	n a	n a
29	93.97	93.98	93.96	93.98	93.98 (6.02)	60	8076
30	93.89	93.91	93.89	93.91	93.91 (6.09)	924	9466
31	93.86	93.90	93.86	93.86	93.86 (6.14)	1046	8548

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	...	...	...	...	91.13 (8.87)	...	...
3..	...	...	...	91.39	91.05 (8.95)	...	...
6..	...	...	...	91.05	91.04 (8.96)	...	...
7..	...	...	...	91.30	91.05 (8.95)	...	...
8..	...	...	...	91.05	91.24 (8.76)	...	...
9..	...	...	...	91.24	90.95 (9.05)	...	...
10..	...	...	...	90.95	90.86 (9.14)	...	...
13..	...	...	...	90.86	90.67 (9.33)	...	...
14..	...	...	...	90.67	90.61 (9.39)	...	...
15..	...	...	...	90.61	90.79 (9.21)	...	...
16..	...	...	...	90.79	90.90 (9.10)	...	...
17..	...	...	...	90.90	90.88 (9.12)	...	...
20..	...	...	...	90.88	90.67 (9.33)	...	...
21..	...	...	...	90.67	90.76 (9.24)	...	...
22..	...	...	...	90.76	90.76 (9.24)	...	...
23..	90.80	90.80	90.80	90.76	90.76 (9.24)	...	...
24..	...	...	...	...	90.84 (9.16)	1	1
27..	90.94	90.94	90.94	90.94	90.95 (9.05)	1	1
28..	...	...	...	...	91.04 (8.96)	...	...
29..	...	...	...	91.04	91.10 (8.90)	...	...
30..	...	...	...	91.10	91.05 (8.95)	...	...
31..	...	...	...	91.05	91.07 (8.93)	...	1

JUNE 1987 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	91.07	91.12 (8.88)	...	1
4..	...	...	...	91.12	91.12 (8.88)	...	1
5..	...	...	...	91.12	91.22 (8.78)	...	1
6..	...	...	...	91.22	91.17 (8.83)	...	1
7..	...	...	...	91.17	91.11 (8.89)	...	1
10..	Closed						
11..	Closed						
12..	...	...	...	91.11	91.14 (8.86)	...	1
13..	...	...	...	91.14	91.15 (8.85)	...	1
14..	...	...	...	91.15	91.24 (8.76)	...	1
17..	...	...	...	...	91.34 (8.66)	...	1
18..	...	...	...	91.34	91.38 (8.62)	...	1
19..	...	...	...	91.38	91.30 (8.70)	...	1
20..	...	...	...	91.30	91.37 (8.63)	...	1
21..	...	...	...	91.37	91.36 (8.64)	...	1
24..	...	...	...	91.36	91.42 (8.58)	...	1
25..	...	...	...	91.42	91.47 (8.53)	...	1
26..	...	...	...	91.47	91.47 (8.53)	...	2
27..	...	...	...	91.47	91.61 (8.39)	...	10
28..	...	...	...	91.61	91.72 (8.28)	...	10

JUNE 1987 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	91.72	91.79 (8.21)	...	10
4..	...	...	...	91.79	91.95 (8.05)	...	10
5..	...	...	...	91.95	92.01 (7.99)	...	28
6..	...	...	...	92.01	92.00 (8.00)	...	32
7..	...	...	...	92.00	91.97 (8.03)	...	34
10..	...	...	...	91.97	92.05 (7.95)	...	12
11..	...	...	...	92.05	92.23 (7.77)	...	10
12..	...	...	...	92.23	92.27 (7.73)	...	10
13..	...	...	...	92.27	92.20 (7.80)	...	10
14..	...	...	...	92.20	92.19 (7.81)	...	10
17..	...	...	...	92.19	92.22 (7.78)	...	10
18..	...	...	...	92.22	92.20 (7.80)	...	10
19..	...	...	...	92.20	92.24 (7.76)	...	10
20..	...	...	...	92.24	92.21 (7.79)	...	10
21..	...	...	...	92.21	92.26 (7.74)	...	10
24..	...	...	...	92.26	92.29 (7.71)	...	10
25..	...	...	...	92.29	92.35 (7.65)	...	10
26..	...	...	...	92.35	92.33 (7.67)	...	10
27..	92.46	92.46	92.46	92.46	92.46 (7.54)	2	11
28..	Closed						
31..	...	...	...	92.46	92.52 (7.48)	...	10

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	..	92.52	92.71 (7.29)	...	10
2..	...	...	...	92.71	92.69 (7.31)	...	10
3..	92.61	92.63	92.61	92.61	92.64 (7.36)	1	11
4..	...	...	...	92.62A	92.58 (7.42)	...	11
7..	...	...	...	92.58	92.68 (7.32)	...	31
8..	92.80	92.80	92.80	92.80	92.80 (7.20)	10	51
9..	...	...	...	92.80	92.98 (7.02)	...	115
10..	...	...	...	92.98	92.92 (7.08)	...	115
11..	...	...	...	92.92	92.99 (7.01)	...	95
14..	...	...	...	92.99	92.95 (7.05)	...	95
15..	...	...	...	92.95	93.02 (6.98)	...	95
16..	...	...	...	93.02	93.13 (6.87)	...	115
17..	...	...	...	93.13	93.23 (6.77)	...	130
18..	...	...	...	93.23	93.15 (6.85)	...	194
21..	93.05	93.05	93.05	93.05	93.02 (6.98)	10	235
22..	...	...	...	93.02	92.94 (7.06)	...	240
23..	...	...	...	92.94	92.85 (7.15)	...	240
24..	...	...	...	92.85	92.73 (7.27)	...	310
25..	...	...	...	92.73	92.63 (7.37)	...	331
28..	...	...	...	92.63	92.49 (7.51)	...	386
29..	...	...	...	92.49	92.71 (7.29)	...	386
30..	...	...	...	92.71	92.67 (7.33)	...	386

JUNE 1987 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	...	...	...	92.59A	92.59 (7.41)	...	386
5..	...	...	...	92.59	92.62 (7.38)	...	386
6..	...	...	...	92.62	92.80 (7.20)	...	386
7..	...	...	...	92.80	92.70 (7.30)	...	390
8..	...	...	...	92.70	92.71 (7.29)	...	390
9..	...	...	...	92.71	92.69 (7.31)	...	390
12..	...	...	...	92.69	92.53 (7.47)	...	390
13..	...	...	...	92.53	92.43 (7.57)	...	390
14..	...	...	...	92.43	92.64 (7.36)	...	418
15..	...	...	...	92.64	92.50 (7.50)	...	418
16..	...	...	...	92.50	92.30 (7.70)	...	418
19..	...	...	...	92.30	92.24 (7.76)	...	443
20..	...	...	...	92.24	92.15 (7.85)	...	443
21..	...	...	...	92.15	92.27 (7.73)	...	484
22..	...	...	...	92.27	92.27 (7.73)	...	484
23..	Closed						
26..	...	...	...	...	92.32 (7.68)	...	522
27..	...	...	...	92.32	92.39 (7.61)	...	522
28..	...	...	...	92.39	92.46 (7.54)	...	532
29..	...	...	...	92.46	92.28 (7.72)	...	581
30..	92.13	92.14	92.13	92.13	92.16 (7.84)	16	581

JUNE 1987 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	...	...	...	92.16	92.15 (7.85)	...	595
3..	...	...	91.98A	91.98A	91.95 (8.05)	...	595
4..	...	92.03B	...	...	92.07 (7.93)	...	607
5..	...	...	91.97A	92.07	91.93 (8.07)	...	607
6..	...	91.94B	...	91.94B	91.98 (8.02)	...	610
9..	Closed						
10..	...	...	...	91.98	92.12 (7.88)	...	610
11..	...	...	...	92.12	92.08 (7.92)	...	620
12..	...	...	...	92.08	92.12 (7.88)	...	625
13..	...	...	...	92.12	92.21 (7.79)	...	646
16..	...	...	...	92.21	92.44 (7.56)	...	646
17..	92.44	92.44	92.43	92.43	92.43 (7.57)	15	661
18..	...	...	...	92.43	92.55 (7.45)	...	656
19..	...	...	...	92.55	92.57 (7.43)	...	681
20..	...	...	...	92.45A	92.44 (7.56)	...	672
23..	...	...	...	92.44	92.54 (7.46)	...	672
24..	...	...	...	92.54	92.62 (7.38)	...	677
25..	...	...	...	92.62	92.75 (7.25)	...	677
26..	...	...	...	92.75	92.71 (7.29)	...	677
27..	...	...	...	92.71	92.80 (7.20)	...	652
30..	...	...	...	92.80	92.85 (7.15)	...	667

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.85	92.91 (7.09)	...	682
2..	...	...	...	92.91	92.86 (7.14)	...	692
3..	92.85	92.88	92.85	92.88	92.88 (7.12)	40	692
4..	92.98	92.99	92.97	92.88	92.97 (7.03)	37	713
7..	92.99	92.99	92.99	92.99	92.99 (7.01)	2	711
8..	92.94	92.97	92.94	92.97	92.96 (7.04)	20	743
9..	92.82	92.83	92.81	92.82	92.82 (7.18)	8	720
10..	93.02	93.02	93.02	93.02	93.01 (6.99)	10	742
11..	93.00	93.02	93.00	93.02	93.00 (7.00)	52	778
14..	...	...	...	93.00	93.01 (6.99)	...	738
15..	93.09	93.10	93.09	93.09	93.09 (6.91)	9	738
16..	...	...	...	93.09	93.15 (6.85)	...	753
17..	93.17	93.17	93.17	93.17	93.17 (6.83)	1	754
18..	...	...	...	93.17	93.14 (6.86)	...	753
21..	93.26	93.29	93.26	93.28	93.28 (6.72)	12	753
22..	..	...	...	93.25A	93.23 (6.77)	...	753
23..	...	...	...	93.18A	93.18 (6.82)	...	753
24..	93.10	93.10	93.08	93.09	93.08 (6.92)	9	777
25..	93.05	93.05	93.05	93.05	93.03 (6.97)	5	802
28..	93.00	93.00	93.00	93.00	93.00 (7.00)	12	812
29..	...	...	...	93.00	93.01 (6.99)	...	867
30..	...	...	...	93.13B	93.13 (6.87)	...	907
31..	93.22	93.23	93.22	93.23	93.23 (6.77)	19	910

JUNE 1987 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.37	93.37	93.32	93.32	93.32 (6.68)	38	924
4..	...	...	93.24A	93.24A	93.24 (6.76)	...	917
5..	...	...	...	93.24	93.29 (6.71)	...	922
6..	93.19	93.21	93.19	93.20	93.20 (6.80)	46	934
7..	93.19	93.19	93.19	93.19	93.19 (6.81)	9	927
8..	...	...	...	93.19	93.26 (6.74)	...	927
11..	93.35	93.36	93.35	93.36	93.36 (6.64)	28	942
12..	93.36	93.44	93.35	93.40	93.40 (6.60)	102	1015
13..	93.43	93.45	93.43	93.45	93.45 (6.55)	107	1070
14..	93.53	93.54	93.52	93.52	93.52 (6.48)	21	1154
15..	93.58	93.58	93.51	93.53	93.53 (6.47)	52	1083
18..	93.52	93.53	93.52	93.53B	93.53 (6.47)	179	1108
19..	93.57	93.57	93.56	93.56	93.56 (6.44)	33	1089
20..	93.67	93.70	93.67	93.70	93.70 (6.30)	73	1090
21..	93.78	93.79	93.76	93.79	93.79 (6.21)	206	1235
22..	93.80	93.82	93.79	93.80	93.79 (6.21)	77	1239
25..	93.74	93.74	93.74	93.74	93.74 (6.26)	2	1239
26..	93.93	93.93	93.90	93.91	93.91 (6.09)	139	1368
27..	94.00	94.01	93.99	94.00	93.99 (6.01)	150	1422
28..	93.93	93.94	93.90	93.92	93.92 (6.08)	160	1488
29..	94.00	94.00	93.97	93.97	93.97 (6.03)	165	1485

JUNE 1987 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	94.12	94.17	94.12	93.97	94.16 (5.84)	109	1511
2..	94.15	94.15	94.12	94.12	94.12 (5.88)	93	1534
3..	93.95	93.99	93.95	93.97	93.94 (6.06)	158	1557
4..	93.91	93.95	93.91	93.94	93.95 (6.05)	75	1581
5..	93.97	94.01	93.93	93.93	93.90 (6.10)	76	1681
8..	93.72	93.76	93.70A	93.70A	93.65 (6.35)	35	1800
9..	93.60	93.69	93.60	93.66B	93.66 (6.34)	171	1848
10..	93.70	93.77	93.69A	...	93.69 (6.31)	213	1980
11..	93.63	93.65	93.59	93.62	93.61 (6.39)	89	2028
12..	93.30	93.45	93.30	93.43	93.43 (6.57)	96	1994
15..	93.54	93.58	93.54	...	93.57 (6.43)	10	2000
16..	93.58	93.58	93.57	...	93.57 (6.43)	51	2093
17..	93.57	93.59	93.52	93.52	93.52 (6.48)	66	2142
18..	93.55	93.62	93.55	...	93.61 (6.39)	288	2272
19..	93.44	93.48	93.44	...	93.45 (6.55)	206	2378
22..	93.49	93.49	93.46A	93.47	93.46 (6.54)	62	2425
23..	93.47	93.54	93.47	93.54	93.54 (6.46)	77	2486
24..	93.53	93.54	93.52	93.52	93.52 (6.48)	67	2564
25..	93.68	93.68	93.64	93.65	93.64 (6.36)	113	2609
26..	93.63	93.66	93.63	93.64	93.63 (6.37)	31	2530
29..	93.59	93.59	93.50	93.52B	93.52 (6.48)	26	2493
30..	93.55	93.60	93.55	93.60	93.59 (6.41)	25	2493

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	93.64	93.73	93.64	93.73	93.73 (6.27)	167	2647
2..	93.71	93.71	93.69	93.70	93.70 (6.30)	36	2621
3..	93.65	93.65	93.64	93.64	93.64 (6.36)	55	2637
6..	93.89	93.92	93.89	93.92	93.91 (6.09)	131	2723
7..	93.89	93.91B	93.89	93.91B	93.91 (6.09)	20	2701
8..	93.93	93.93	93.92	93.92	93.92 (6.08)	59	2599
9..	93.89	93.92	93.88	93.92	93.92 (6.08)	133	2613
10..	93.92	93.92	93.92	93.92	93.92 (6.08)	10	2613
13..	93.84	93.85	93.84	93.85@.84	93.84 (6.16)	12	2590
14..	93.84	93.84	93.84	93.84	93.84 (6.16)	3	2591
15..	93.76	93.76	93.76	93.76	93.76 (6.24)	1	2572
16..	93.80	93.81	93.80	93.81	93.81 (6.19)	64	2668
17..	93.72	93.72	93.69	93.69	93.69 (6.31)	67	2688
20..	93.64	93.64	93.61	93.61	93.61 (6.39)	63	2683
21..	93.63	93.63	93.62	93.63	93.63 (6.37)	150	2723
22..	93.67	93.67	93.67	93.67	93.67 (6.33)	15	2684
23..	93.78	93.78	93.76	93.77B	93.77 (6.23)	25	2669
24..	93.79	93.79	93.79	93.79	93.79 (6.21)	6	2713
27..	93.70	93.71	93.70	93.71	93.71 (6.29)	6	2699
28..	93.79	93.80	93.79	93.79	93.79 (6.21)	10	2707
29..	93.75	93.77	93.75	93.76	93.76 (6.24)	84	2771
30..	93.88	94.03B	93.88	93.99	93.99 (6.01)	215	2819
31..	93.96	93.98	93.96	93.96A	93.96 (6.04)	21	2845

JUNE 1987 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	93.92	93.92	93.92	93.92	93.92 (6.08)	5	2836
4..	93.93	93.93	93.93	93.93	93.93 (6.07)	7	2815
5..	93.88	93.88	93.85	93.86	93.87 (6.13)	15	2800
6..	93.89	93.90	93.89	93.90	93.90 (6.10)	5	2794
7..	93.85	93.85	93.80	93.82	93.82 (6.18)	220	2856
10..	93.85	93.85	93.80	93.82	93.82 (6.18)	185	2877
11..	93.76	93.78	93.76	93.78	93.78 (6.22)	63	3042
12..	93.78	93.80	93.78	93.80	93.80 (6.20)	140	3088
13..	93.83	93.85	93.83	93.85	93.85 (6.15)	61	3150
14..	93.85	93.86	93.85	93.86	93.86 (6.14)	111	3150
17..	93.91	93.91	93.91	93.91	93.91 (6.09)	17	3160
18..	93.94	93.95	93.93	93.94	93.94 (6.06)	297	3274
19..	93.89	93.89	93.88	93.88	93.88 (6.12)	106	3356
20..	94.01	94.01	93.99	93.99	93.99 (6.01)	214	3405
21..	93.99	94.00	93.97	93.97	93.97 (6.03)	73	3402
24..	94.03	94.03	94.01	94.03	94.03 (5.97)	78	3406
25..	94.03	94.04	94.02	94.03	94.03 (5.97)	173	3425
26..	94.00	94.02	94.00	94.01	94.01 (5.99)	42	3518
27..	94.01	94.02B	94.01	94.01	94.01 (5.99)	17	3514
28..	94.01	94.01	94.00	94.01	94.01 (5.99)	81	3566

JUNE 1987 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	94.01	94.01	94.00	94.00	94.00 (6.00)	11	3576
2..	93.96	93.96	93.95	93.96B	93.96 (6.04)	56	3552
3..	94.04	94.06	94.04	94.05	94.05 (5.95)	145	3461
4..	94.04	94.04	94.03	94.04	94.04 (5.96)	132	3491
5..	94.11	94.14	94.11	94.13	94.13 (5.87)	257	3446
8..	94.01	94.03	94.01	94.03	94.02 (5.98)	26	3493
9..	94.00	94.02	94.00	94.02	94.02 (5.98)	125	3639
10..	94.00	94.01	94.00	94.00	94.00 (6.00)	118	3677
11..	94.02	94.03	94.02	94.03	94.03 (5.97)	155	3726
12..	93.96	93.97	93.95	93.97	93.97 (6.03)	374	3862
15..	93.93	93.93	93.92	93.92	93.92 (6.08)	124	3887
16..	93.91	93.94	93.90	93.94	93.94 (6.06)	229	3884
17..	93.92	93.92	93.92	93.92	93.92 (6.08)	30	3885
18..	93.98	94.00	93.98	93.99	93.99 (6.01)	405	3911
19..	93.97	93.98	93.96	93.96	93.96 (6.04)	82	3858
22..	93.97	93.97	93.92	93.93	93.93 (6.07)	355	3788
23..	93.96	93.97	93.96	93.97	93.97 (6.03)	73	3710
24..	93.98	93.98	93.98	93.98	93.98 (6.02)	10	3636
25..	Closed						
26..	...	...	...	93.98	93.99 (6.01)	...	...
29..	93.99	93.99	93.98A	93.99	93.99 (6.01)	30	3631
30..	93.90	93.92	93.90	93.92	93.92 (6.08)	94	3731
31..	93.88	93.89	93.87	93.87	93.87 (6.13)	200	3838

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	...	...	...	...	90.89 (9.11)	...	...
3..	...	...	...	...	90.80 (9.20)	...	...
6..	...	...	...	...	90.79 (9.21)	...	...
7..	...	...	...	...	90.80 (9.20)	...	...
8..	...	...	...	90.80	90.99 (9.01)	...	...
9..	...	...	...	90.99	90.72 (9.28)	...	...
10..	...	...	...	90.72	90.64 (9.36)	...	...
13..	...	...	...	90.64	90.45 (9.55)	...	...
14..	...	...	...	90.45	90.38 (9.62)	...	...
15..	...	...	...	90.38	90.58 (9.42)	...	...
16..	...	...	...	90.58	90.67 (9.33)	...	...
17..	...	...	...	90.67	90.65 (9.35)	...	...
20..	...	...	...	90.65	90.41 (9.59)	...	...
21..	...	...	...	90.41	90.52 (9.48)	...	...
22..	...	...	...	90.52	90.52 (9.48)	...	...
23..	...	...	...	90.52	90.52 (9.48)	...	...
24..	...	...	...	...	90.61 (9.39)	...	...
27..	...	...	...	90.61	90.73 (9.27)	...	...
28..	...	...	...	...	90.82 (9.18)	...	...
29..	...	...	...	90.82	90.89 (9.11)	...	...
30..	...	...	...	90.89	90.84 (9.16)	...	...
31..	...	...	...	90.84	90.85 (9.15)	...	1

SEPTEMBER 1987 FUTURES CONTRACT IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	90.85	90.90 (9.10)	...	1
4..	...	...	...	90.90	90.99 (9.01)	...	1
5..	...	...	...	90.99	91.00 (9.00)	...	1
6..	...	...	...	91.00	90.95 (9.05)	...	1
7..	...	...	...	90.95	90.89 (9.11)	...	1
10..	Closed						
11..	Closed						
12..	...	...	...	90.89	90.93 (9.07)	...	1
13..	...	...	...	90.93	90.94 (9.06)	...	1
14..	...	...	...	90.94	90.84 (9.16)	...	1
17..	...	...	...	...	91.13 (8.87)	...	1
18..	...	...	...	91.03	91.17 (8.83)	...	1
19..	...	...	...	91.17	91.10 (8.90)	...	1
20..	...	...	...	91.10	91.18 (8.82)	...	1
21..	...	...	...	91.18	91.16 (8.84)	...	1
24..	...	...	...	91.16	91.22 (8.78)	...	1
25..	...	...	...	91.22	91.27 (8.73)	...	1
26..	...	...	...	91.27	91.27 (8.73)	...	1
27..	...	...	...	91.27	91.42 (8.58)	...	1
28..	...	...	...	91.42	91.52 (8.48)	...	1

SEPTEMBER 1987 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	91.52	91.59 (8.41)	...	1
4..	...	...	...	91.59	91.76 (8.24)	...	1
5..	...	...	...	91.76	91.82 (8.18)	...	3
6..	...	...	...	91.82	91.81 (8.19)	...	3
7..	...	...	...	91.81	91.78 (8.22)	...	3
10..	...	...	...	91.78	91.88 (8.12)	...	3
11..	...	...	...	91.88	92.06 (7.94)	...	3
12..	...	...	...	92.06	92.10 (7.90)	...	3
13..	...	...	...	92.10	92.03 (7.97)	...	3
14..	...	...	...	92.03	92.02 (7.98)	...	3
17..	...	...	...	92.02	92.06 (7.94)	...	3
18..	...	...	...	92.06	92.04 (7.96)	...	3
19..	...	...	...	92.04	92.08 (7.92)	...	3
20..	...	...	...	92.08	92.06 (7.94)	...	3
21..	...	...	...	92.06	92.11 (7.89)	...	3
24..	...	...	...	92.11	92.14 (7.86)	...	3
25..	...	...	...	92.14	92.20 (7.80)	...	3
26..	...	...	...	92.20	92.18 (7.82)	...	3
27..	...	...	...	92.18	92.32 (7.68)	...	3
28..	Closed						
31..	...	...	...	92.32	92.37 (7.63)	...	3

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.37	92.56 (7.44)	...	3
2..	...	...	...	92.56	92.54 (7.46)	...	3
3..	92.46	92.46	92.46	92.46	92.49 (7.51)	1	4
4..	...	...	...	92.47A	92.43 (7.57)	...	4
7..	...	...	...	92.43	92.52 (7.48)	...	21
8..	...	...	...	92.52	92.64 (7.36)	...	21
9..	...	...	...	92.64	92.80 (7.20)	...	23
10..	...	...	...	92.80	92.74 (7.26)	...	23
11..	...	...	...	92.74	92.81 (7.19)	...	23
14..	...	...	...	92.81	92.77 (7.23)	...	23
15..	...	...	...	92.77	92.84 (7.16)	...	23
16..	...	...	...	92.84	92.94 (7.06)	...	23
17..	...	...	...	92.94	93.01 (6.99)	...	33
18..	...	...	...	93.01	92.93 (7.07)	...	42
21..	92.83	92.83	92.83	92.93	92.80 (7.20)	10	88
22..	...	...	...	92.80	92.71 (7.29)	...	94
23..	...	...	...	92.71	92.63 (7.37)	...	94
24..	...	...	...	92.63	92.50 (7.50)	...	84
25..	...	...	...	92.50	92.40 (7.60)	...	84
28..	...	...	...	92.40	92.25 (7.75)	...	109
29..	...	...	...	92.25	92.48 (7.52)	...	106
30..	...	...	...	92.48	92.44 (7.56)	...	116

SEPTEMBER 1987 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	...	...	...	92.44	92.36 (7.64)	...	116
5..	...	...	...	92.36	92.39 (7.61)	...	116
6..	...	...	...	92.39	92.57 (7.43)	...	116
7..	...	...	...	92.57	92.46 (7.54)	...	118
8..	...	...	...	92.46	92.46 (7.54)	...	118
9..	...	...	...	92.46	92.44 (7.56)	...	118
12..	...	...	...	92.44	92.28 (7.72)	...	118
13..	...	...	...	92.28	92.19 (7.81)	...	118
14..	...	...	...	92.19	92.40 (7.60)	...	118
15..	...	...	...	92.40	92.25 (7.75)	...	118
16..	...	...	...	92.25	92.05 (7.95)	...	118
19..	...	...	...	92.05	91.98 (8.02)	...	118
20..	...	...	...	91.98	91.88 (8.12)	...	118
21..	...	...	...	91.88	91.98 (8.02)	...	128
22..	...	...	...	91.98	91.97 (8.03)	...	138
23..	Closed						
26..	...	...	...	...	92.04 (7.96)	...	138
27..	...	...	...	92.04	92.11 (7.89)	...	138
28..	...	...	...	92.11	92.18 (7.82)	...	138
29..	...	...	...	92.18	92.00 (8.00)	...	152
30..	...	...	...	92.00	91.88 (8.12)	...	152

SEPTEMBER 1987 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	...	...	...	91.88	91.86 (8.14)	...	167
3..	...	...	...	91.86	91.63 (8.37)	...	167
4..	...	...	...	91.63	91.76 (8.24)	...	167
5..	...	...	...	91.76	91.62 (8.38)	...	167
6..	...	...	...	91.62	91.67 (8.33)	...	167
9..	Closed						
10..	...	...	...	91.67	91.81 (8.19)	...	167
11..	...	...	...	91.81	91.76 (8.24)	...	167
12..	...	...	...	91.76	91.81 (8.19)	...	179
13..	...	...	...	91.81	91.89 (8.11)	...	182
16..	...	...	...	91.89	92.12 (7.88)	...	182
17..	...	...	...	92.12	92.10 (7.90)	...	182
18..	...	...	...	92.10	92.24 (7.76)	...	182
19..	...	...	...	92.24	92.27 (7.73)	...	186
20..	...	...	...	92.27	92.13 (7.87)	...	186
23..	...	...	...	92.13	92.23 (7.77)	...	186
24..	...	...	...	92.23	92.31 (7.69)	...	226
25..	...	...	...	92.31	92.43 (7.57)	...	231
26..	...	...	...	92.43	92.40 (7.60)	...	231
27..	...	...	...	92.40	92.48 (7.52)	...	231
30..	...	...	...	92.48	92.53 (7.47)	...	231

SINGAPORE EURODOLLAR FUTURES PRICES

SEPTEMBER 1987 FUTURES CONTRACT JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.53	92.59 (7.41)	...	231
2..	...	...	...	92.59	92.55 (7.45)	...	246
3..	...	...	...	92.55	92.56 (7.44)	...	246
4..	...	...	...	92.56	92.68 (7.32)	...	246
7..	...	...	...	92.68	92.70 (7.30)	...	246
8..	...	...	...	92.70	92.68 (7.32)	...	246
9..	...	...	...	92.68	92.53 (7.47)	...	246
10..	...	...	...	92.53	92.72 (7.28)	...	265
11..	...	...	...	92.72	92.70 (7.30)	...	315
14..	...	...	...	92.70	92.72 (7.28)	...	291
15..	...	...	...	92.72	92.80 (7.20)	...	291
16..	...	...	...	92.80	92.86 (7.14)	...	319
17..	...	...	...	92.86	92.89 (7.11)	...	319
18..	...	...	...	92.89	92.86 (7.14)	...	319
21..	...	...	...	92.86	93.00 (7.00)	...	319
22..	...	...	...	93.00	92.95 (7.05)	...	319
23..	...	...	...	92.93A	92.93 (7.07)	...	319
24..	...	...	...	92.93	92.81 (7.19)	...	319
25..	...	...	...	92.81	92.77 (7.23)	...	386
28..	...	...	...	92.77	92.75 (7.25)	...	441
29..	...	...	...	92.75	92.76 (7.24)	...	441
30..	...	...	...	92.76	92.89 (7.11)	...	498
31..	...	...	...	92.89	92.98 (7.02)	...	498

SEPTEMBER 1987 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.98	93.06 (6.94)	...	498
4..	...	...	93.04A	93.04A	92.98 (7.02)	...	498
5..	...	...	...	92.98	93.04 (6.96)	...	498
6..	...	...	...	93.04	92.94 (7.06)	...	498
7..	...	...	...	92.94	92.94 (7.06)	...	498
8..	...	...	...	92.94	93.00 (7.00)	...	498
11..	...	...	...	93.00	93.09 (6.91)	...	498
12..	...	...	...	93.09	93.13 (6.87)	...	498
13..	...	...	...	93.13	93.18 (6.82)	...	498
14..	...	...	...	93.18	93.24 (6.76)	...	498
15..	...	...	...	93.24	93.26 (6.74)	...	498
18..	...	...	...	93.26	93.26 (6.74)	...	498
19..	...	...	...	93.26	93.28 (6.72)	...	498
20..	...	...	...	93.28	93.43 (6.57)	50	503
21..	93.50	93.53	93.50	93.53	93.52 (6.48)	29	542
22..	...	...	...	93.52	93.53 (6.47)	...	607
25..	...	...	...	93.53	93.48 (6.52)	...	682
26..	...	...	...	93.48	93.65 (6.35)	...	669
27..	...	...	...	93.65	93.73 (6.27)	...	769
28..	93.65	93.66	93.64	93.66	93.65 (6.35)	56	831
29..	93.73	93.73	93.73	93.73	93.70 (6.30)	1	948

SEPTEMBER 1987 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	93.70	93.87 (6.13)	...	905
2..	...	...	...	93.87	93.83 (6.17)	...	905
3..	93.66	93.66	93.66	93.66	93.64 (6.36)	10	995
4..	93.61	93.63	93.61	93.64	93.65 (6.35)	4	989
5..	93.61	93.66B	93.61	93.61	93.61 (6.39)	5	1091
8..	93.41	93.42B	93.40A	93.40A	93.34 (6.66)	1	1152
9..	...	...	...	93.34	93.32 (6.68)	...	1171
10..	93.41	93.41	93.41	...	93.37 (6.63)	15	1190
11..	93.26	93.30	93.26	93.29	93.29 (6.71)	50	1254
12..	...	...	93.11A	93.29	93.11 (6.89)	...	1214
15..	...	...	...	93.11	93.25 (6.75)	...	1204
16..	...	...	...	93.25	93.25 (6.75)	...	1198
17..	...	...	93.22A	93.25	93.20 (6.80)	...	1201
18..	93.26	93.30	93.26	...	93.29 (6.71)	49	1239
19..	...	...	93.15A	...	93.13 (6.87)	...	1223
22..	...	...	...	93.13	93.13 (6.87)	...	1223
23..	93.18	93.20	93.18	93.20	93.21 (6.79)	3	1224
24..	93.21	93.21	93.20	93.20	93.20 (6.80)	55	1256
25..	93.32	93.32	93.32	93.32	93.32 (6.68)	61	1300
26..	93.31	93.31	93.30A	93.30A	93.27 (6.73)	10	1229
29..	93.22	93.22	93.20A	93.22	93.17 (6.83)	1	1215
30..	...	93.23B	...	93.23B	93.24 (7.66)	...	1215

SINGAPORE EURODOLLAR FUTURES PRICES

SEPTEMBER 1987 FUTURES CONTRACT OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
..	93.37	93.37	93.37	93.37	93.37 (6.63)	25	1239
2..	93.35	93.35	93.35	93.35	93.35 (6.65)	2	1214
3..	93.33	93.33	93.31	93.31	93.31 (6.69)	57	1212
6..	93.56	93.58	93.56	93.58	93.58 (6.42)	50	1251
7..	93.57	93.57	93.57	93.57	93.57 (6.43)	3	1251
8..	...	93.58B	...	93.58B	93.58 (6.42)	...	1226
9..	93.57	93.58	93.57	93.58	93.58 (6.42)	12	1232
10..	93.59	93.59	93.59	93.59	93.59 (6.41)	25	1241
13..	...	...	93.53A	93.53A	93.53 (6.47)	...	1227
14..	...	...	...	93.53	93.52 (6.48)	...	1227
15..	93.45	93.45	93.44	93.44	93.44 (6.56)	13	1230
16..	93.48	93.50	93.48	93.50	93.50 (6.50)	42	1238
17..	93.41	93.41	93.38A	93.38A	93.38 (6.62)	16	1246
20..	93.30	93.30	93.30	93.30	93.30 (6.70)	10	1251
21..	93.32	93.32	93.32	93.32	93.32 (6.68)	2	1251
22..	...	93.37B	...	93.32	93.37 (6.63)	...	1251
23..	...	93.46B	...	93.37	93.47 (6.53)	...	1255
24..	...	...	...	93.47	93.48 (6.52)	...	1255
27..	93.41	93.41	93.41	93.41	93.41 (6.59)	2	1257
28..	93.50	93.50	93.50	93.50	93.50 (6.50)	5	1259
29..	...	...	93.48A	93.50	93.46 (6.54)	...	1264
30..	93.72	93.74	93.72	93.74	93.69 (6.31)	15	1363
31..	...	...	93.67A	93.69	93.66 (6.34)	...	1280

SEPTEMBER 1987 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	93.63	93.63	93.63	93.62	93.62 (6.38)	3	1282
4..	93.64	93.64	93.64	93.64	93.64 (6.36)	10	1290
5..	...	...	93.62A	93.64	93.60 (6.40)	1	1290
6..	93.63	93.63	93.63	93.63	93.63 (6.37)	3	1283
7..	93.57	93.57	93.52	93.56	93.56 (6.44)	108	1299
10..	93.57	93.57	93.52	93.56	93.56 (6.44)	65	1344
11..	93.51	93.55	93.51	93.55	93.55 (6.45)	160	1313
12..	93.54	93.55	93.54	93.55	93.55 (6.45)	86	1332
13..	...	93.61B	...	93.61B	93.61 (6.39)	...	1376
14..	93.62	93.62	93.62	93.62	93.62 (6.38)	33	1385
17..	93.69	93.69	93.69	93.69	93.69 (6.31)	10	1375
18..	93.71	93.71	93.68	93.69	93.69 (6.31)	47	1384
19..	...	...	93.65A	93.65	93.65 (6.35)	...	1407
20..	93.75	93.75	93.74	93.74	93.75 (6.25)	21	1421
21..	...	...	93.74A	93.74A	93.73 (6.27)	...	1413
24..	93.78	93.79	93.78	93.79	93.79 (6.21)	18	1421
25..	93.77	93.80	93.77	93.80	93.80 (6.20)	67	1420
26..	93.79	93.79	93.78	93.78	93.78 (6.22)	34	1427
27..	93.80	93.80	93.80	93.80	93.80 (6.20)	3	1427
28..	93.82	93.82	93.80	93.81	93.81 (6.19)	27	1428

SEPTEMBER 1987 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	93.81	93.81 (6.19)	...	1430
2..	93.78	93.79	93.78	93.79	93.79 (6.21)	37	1455
3..	93.86	93.88	93.86	93.88	93.89 (6.11)	11	1472
4..	93.86	93.87	93.86	93.87	93.87 (6.13)	30	1455
5..	93.95	93.96	93.94	93.96	93.96 (6.04)	22	1471
8..	93.86	93.87	93.86	93.87	93.86 (6.14)	21	1472
9..	93.85	93.89	93.85	93.85	93.85 (6.15)	59	1520
10..	93.89	93.89	93.88	93.88	93.88 (6.12)	133	1566
11..	93.88	93.90	93.88	93.90	93.90 (6.10)	59	1616
12..	93.85	93.87	93.85	93.86	93.86 (6.14)	280	1821
15..	93.84	93.84	93.82	93.82	93.82 (6.18)	186	1910
16..	93.82	93.85	93.82	93.85	93.85 (6.15)	76	1878
17..	93.82	93.83	93.82	93.82	93.82 (6.18)	15	1909
18..	93.87	93.90	93.87	93.89	93.89 (6.11)	65	1928
19..	93.88	93.89	93.88	93.89	93.87 (6.13)	20	1916
22..	...	...	93.85A	93.87	93.85 (6.15)	...	1916
23..	93.88	93.88	93.88	93.88	93.88 (6.12)	25	1909
24..	...	93.90B	...	93.88	93.91 (6.09)	...	1902
25..	Closed						
26..	93.92	93.92	93.92	93.92	93.92 (6.08)	...	...
29..	...	...	...	93.92	93.92 (6.08)	...	1902
30..	93.83	93.85	93.83	93.85	93.85 (6.15)	26	1904
31..	...	...	93.80A	93.80A	93.80 (6.20)	...	1893

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
7..	...	...	...	90.69	90.69 (9.31)	...	1
10..	Closed						
11..	Closed						
12..	...	...	...	90.69	90.74 (9.26)	...	1
13..	...	...	...	90.74	90.75 (9.25)	...	1
14..	...	...	...	90.75	90.84 (9.16)	...	1
17..	...	...	...	...	90.94 (9.06)	...	1
18..	...	...	...	90.84	90.98 (9.02)	...	1
19..	...	...	...	90.98	90.91 (9.09)	...	1
20..	...	...	...	90.91	91.00 (9.00)	...	1
21..	...	...	...	91.00	90.97 (9.03)	...	1
24..	...	...	...	90.97	91.03 (8.97)	...	1
25..	...	...	...	91.03	91.08 (8.92)	...	1
26..	...	...	...	91.08	91.08 (8.92)	...	1
27..	...	...	...	91.08	91.24 (8.76)	...	1
28..	...	...	...	91.24	91.34 (8.66)	...	1

DECEMBER 1987 FUTURES CONTRACT IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	91.34	91.41 (8.59)	...	1
4..	...	...	...	91.41	91.58 (8.42)	...	1
5..	...	...	...	91.58	91.63 (8.37)	...	3
6..	...	...	...	91.63	91.64 (8.36)	...	3
7..	...	...	...	91.64	91.60 (8.40)	...	3
10..	...	...	...	91.60	91.70 (8.30)	...	3
11..	...	...	...	91.70	91.90 (8.10)	...	3
12..	...	...	...	91.90	91.94 (8.06)	...	3
13..	...	...	...	91.94	91.87 (8.13)	...	3
14..	...	...	...	91.87	91.86 (8.14)	...	3
17..	...	...	...	91.86	91.91 (8.09)	...	3
18..	...	...	...	91.91	91.89 (8.11)	...	3
19..	...	...	...	91.88	91.93 (8.07)	...	3
20..	...	...	...	91.93	91.92 (8.08)	...	3
21..	...	...	...	91.92	91.97 (8.03)	...	3
24..	...	...	...	91.97	92.00 (8.00)	...	3
25..	...	...	...	92.00	92.07 (7.93)	...	3
26..	...	...	...	92.07	92.05 (7.95)	...	3
27..	...	...	...	92.05	92.19 (7.81)	...	3
28..	Closed						
31..	...	...	...	92.19	92.24 (7.76)	...	3

DECEMBER 1987 FUTURES CONTRACT IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.24	92.43 (7.57)	...	3
2..	...	...	...	92.43	92.40 (7.60)	...	3
3..	92.33	92.33	92.33	92.40	92.34 (7.66)	1	4
4..	...	...	...	92.34	92.28 (7.72)	...	4
7..	...	...	...	92.28	92.37 (7.63)	...	6
8..	...	...	...	92.37	92.49 (7.51)	...	6
9..	...	...	...	92.49	92.64 (7.36)	...	6
10..	...	...	...	92.64	92.58 (7.42)	...	6
11..	...	...	...	92.58	92.65 (7.35)	...	6
14..	...	...	...	92.65	92.61 (7.39)	...	6
15..	...	...	...	92.61	92.68 (7.32)	...	6
16..	...	...	...	92.68	92.77 (7.23)	...	6
17..	...	...	...	92.77	92.82 (7.18)	...	10
18..	...	...	...	92.82	92.73 (7.27)	...	9
21..	...	...	...	92.73	92.59 (7.41)	...	9
22..	...	...	...	92.59	92.50 (7.50)	...	9
23..	...	...	...	92.50	92.43 (7.57)	...	14
24..	...	...	...	92.43	92.29 (7.71)	...	14
25..	...	...	...	92.29	92.19 (7.81)	...	11
28..	...	...	...	92.19	92.03 (7.97)	...	11
29..	...	...	...	92.03	92.27 (7.73)	...	10
30..	...	...	...	92.27	92.23 (7.77)	...	10

SINGAPORE EURODOLLAR FUTURES PRICES
DECEMBER 1987 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	Closed						
2..	...	...	...	92.23	92.15 (7.85)	...	10
5..	...	...	...	92.15	92.18 (7.82)	...	10
6..	...	...	...	92.18	92.36 (7.64)	...	10
7..	...	...	...	92.36	92.24 (7.76)	...	10
8..	...	...	...	92.24	92.23 (7.77)	...	10
9..	...	...	...	92.23	92.21 (7.79)	...	10
12..	...	...	...	92.21	92.05 (7.95)	...	10
13..	...	...	...	92.05	91.97 (8.03)	...	10
14..	...	...	...	91.97	92.18 (7.82)	...	10
15..	...	...	...	92.18	92.09 (7.98)	...	10
16..	...	...	...	92.09	91.82 (8.18)	...	10
19..	...	...	...	91.82	91.74 (8.26)	...	10
20..	...	...	...	91.74	91.63 (8.37)	...	11
21..	...	...	...	91.63	91.71 (8.29)	...	11
22..	...	...	...	91.71	91.70 (8.30)	...	11
23..	Closed						
26..	...	...	...	...	91.77 (8.23)	...	21
27..	...	...	...	...	91.84 (8.16)	...	21
28..	...	...	...	91.84	91.92 (8.08)	...	21
29..	...	...	...	91.92	91.74 (8.26)	...	24
30..	...	...	...	91.74	91.62 (8.38)	...	24

DECEMBER 1987 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2..	...	...	...	91.62	91.59 (8.41)	...	24
3..	...	...	...	91.59	91.35 (8.65)	...	24
4..	...	...	...	91.35	91.48 (8.52)	...	24
5..	...	...	...	91.48	91.33 (8.67)	...	24
6..	...	...	...	91.33	91.38 (8.62)	...	24
9..	Closed						
10..	...	...	...	91.38	91.52 (8.48)	...	24
11..	...	...	...	91.52	91.46 (8.54)	...	30
12..	...	...	...	91.46	91.52 (8.48)	...	40
13..	...	...	...	91.52	91.60 (8.40)	...	40
16..	...	...	...	91.60	91.82 (8.18)	...	40
17..	...	...	...	91.82	91.79 (8.21)	...	40
18..	...	...	...	91.79	91.95 (8.05)	...	40
19..	...	...	...	91.95	91.98 (8.02)	...	40
20..	...	...	...	91.98	91.84 (8.16)	...	40
23..	...	...	...	91.84	91.94 (8.06)	...	40
24..	...	...	...	91.94	92.02 (7.98)	...	40
25..	...	...	...	92.02	92.14 (7.86)	...	40
26..	...	...	...	92.14	92.11 (7.89)	...	40
27..	...	...	...	92.11	92.18 (7.82)	...	40
30..	...	...	...	92.18	92.23 (7.77)	...	40

DECEMBER 1987 FUTURES CONTRACT IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.23	92.29 (7.71)	...	54
2..	...	...	...	92.29	92.26 (7.74)	...	64
3..	...	...	...	92.26	92.27 (7.73)	...	64
4..	...	...	...	92.27	92.39 (7.61)	...	64
7..	...	...	...	92.39	92.41 (7.59)	...	64
8..	...	...	...	92.41	92.40 (7.60)	...	64
9..	...	...	...	92.40	92.25 (7.75)	...	64
10..	...	...	...	92.25	92.44 (7.56)	...	64
11..	...	...	...	92.44	92.41 (7.59)	...	64
14..	...	...	...	92.41	92.44 (7.56)	...	64
15..	...	...	...	92.44	92.52 (7.48)	...	64
16..	...	...	...	92.52	92.58 (7.42)	...	64
17..	...	...	...	92.58	92.61 (7.39)	...	64
18..	...	...	...	92.61	92.58 (7.42)	...	64
21..	...	...	...	92.58	92.72 (7.28)	...	64
22..	...	...	...	92.72	92.67 (7.33)	...	64
23..	...	...	...	92.64A	92.64 (7.36)	...	64
24..	...	...	...	92.64	92.54 (7.46)	...	79
25..	...	...	...	92.54	92.50 (7.50)	...	112
28..	...	...	...	92.50	92.49 (7.51)	...	128
29..	...	...	...	92.49	92.51 (7.49)	...	128
30..	...	...	...	92.51	92.64 (7.36)	...	148
31..	...	...	...	92.64	92.73 (7.27)	...	148

SINGAPORE EURODOLLAR FUTURES PRICES

DECEMBER 1987 FUTURES CONTRACT AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.73	92.80 (7.20)	...	148
4..	...	...	92.78A	92.78A	92.72 (7.28)	...	148
5..	...	...	...	92.72	92.78 (7.22)	...	148
6..	...	...	...	92.78	92.69 (7.31)	...	148
7..	...	...	...	92.69	92.68 (7.32)	...	148
8..	...	...	...	92.68	92.73 (7.27)	...	148
11..	...	...	...	92.73	92.81 (7.19)	...	148
12..	...	...	...	92.81	92.85 (7.15)	...	148
13..	...	...	...	92.85	92.90 (7.10)	...	148
14..	...	...	...	92.90	92.95 (7.05)	...	150
15..	...	...	...	92.95	92.97 (7.03)	...	150
18..	...	...	...	92.97	92.97 (7.03)	...	150
19..	...	...	...	92.97	92.99 (7.01)	...	150
20..	...	...	...	92.99	93.13 (6.87)	...	150
21..	...	...	...	93.13	93.22 (6.78)	...	150
22..	...	...	...	93.22	93.23 (6.77)	...	188
25..	...	...	...	93.23	93.18 (6.82)	...	240
26..	...	...	...	93.18	93.35 (6.65)	...	240
27..	...	...	...	93.35	93.41 (6.59)	...	310
28..	93.34	93.34	93.34	93.34	93.32 (6.68)	20	338
29..	...	...	...	93.32	93.35 (6.65)	...	389

DECEMBER 1987 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	93.53	93.53	93.53	93.35	93.51 (6.49)	10	391
2..	...	...	...	93.51	93.47 (6.53)	...	381
3..	...	...	...	93.47	93.27 (6.73)	...	403
4..	...	...	...	93.27	93.28 (6.72)	...	421
5..	...	...	...	93.28	93.25 (6.75)	...	441
8..	93.02	93.03B	93.02	93.02	92.97 (7.03)	1	507
9..	...	...	92.96A	92.96A	92.95 (7.05)	...	522
10..	...	92.98B	...	.	92.99 (7.01)	...	522
11..	...	...	...	92.99	92.91 (7.09)	...	522
12..	...	...	92.74A	92.91	92.74 (7.26)	...	522
15..	...	...	...	92.74	92.88 (7.12)	...	522
16..	...	...	...	92.88	92.88 (7.12)	...	503
17..	...	...	...	92.88	92.83 (7.17)	...	503
18..	92.87	92.89B	92.87	...	92.91 (7.09)	8	511
19..	...	...	...	92.80A	92.76 (7.24)	...	529
22..	...	...	...	92.76	92.76 (7.24)	...	529
23..	...	...	...	92.76	92.83 (7.17)	...	529
24..	...	...	...	92.83	92.81 (7.19)	...	529
25..	...	...	...	92.81	92.92 (7.08)	...	529
26..	...	...	...	92.92	92.87 (7.13)	...	529
29..	...	...	92.82A	92.82A	92.77 (7.23)	...	529
30..	...	...	...	92.77	92.84 (7.16)	...	529

DECEMBER 1987 FUTURES CONTRACT IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.84	92.97 (7.03)	...	529
2..	...	...	...	92.97	92.95 (7.05)	...	529
3..	...	...	92.93A	92.93A	92.92 (7.08)	1	529
6..	...	...	...	92.92	93.19 (6.81)	...	539
7..	...	...	...	93.19	93.17 (6.83)	...	540
8..	...	...	...	93.17	93.18 (6.82)	...	540
9..	...	...	...	93.18	93.19 (6.81)	...	540
10..	...	...	...	93.19	93.20 (6.80)	...	540
13..	...	...	93.15A	93.15A	93.15 (6.85)	...	540
14..	...	...	...	93.15	93.14 (6.86)	...	540
15..	...	...	...	93.14	93.06 (6.94)	...	540
16..	...	...	...	93.06	93.10 (6.90)	...	540
17..	...	...	93.01A	93.01A	93.01 (6.99)	...	540
20..	...	...	92.94A	93.01	92.91 (7.09)	...	540
21..	...	92.92B	...	92.91	92.94 (7.06)	...	540
22..	...	...	...	92.94	92.99 (7.01)	...	540
23..	...	93.07B	...	92.99	93.09 (6.91)	...	539
24..	...	...	...	93.09	93.09 (6.91)	...	532
27..	...	...	...	93.01	93.02 (6.98)	...	532
28..	...	...	...	93.02	93.12 (6.88)	...	532
29..	...	...	...	93.12	93.08 (6.92)	...	532
30..	...	...	...	93.08	93.31 (6.69)	...	532
31..	...	...	...	93.31	93.28 (6.72)	...	532

SINGAPORE EURODOLLAR FUTURES PRICES

DECEMBER 1987 FUTURES CONTRACT NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	93.28	93.24 (6.76)	...	532
4..	...	...	...	93.24	93.26 (6.74)	...	532
5..	...	...	...	93.26	93.23 (6.77)	30	542
6..	...	93.28B	...	93.82B	93.28 (6.72)	...	542
7..	...	93.20	93.20A	93.28	93.20 (6.80)	...	542
10..	...	93.20	93.20A	93.28	93.20 (6.80)	...	542
11..	...	93.19B	...	93.19B	93.21 (6.79)	...	542
12..	...	...	...	93.21	93.21 (6.79)	...	542
13..	...	...	...	93.21	93.27 (6.73)	...	574
14..	...	...	...	93.27	93.28 (6.72)	...	574
17..	...	93.30B	...	93.28	93.35 (6.65)	10	574
18..	...	...	...	93.35	93.35 (6.65)	...	574
19..	...	...	...	93.35	93.30 (6.70)	10	564
20..	...	...	...	93.30	93.40 (6.60)	...	564
21..	...	...	...	93.40	93.39 (6.61)	...	564
24..	...	...	...	93.39	93.45 (6.55)	...	564
25..	...	...	...	93.45	93.46 (6.54)	...	564
26..	...	...	...	93.46	93.45 (6.55)	...	564
27..	...	93.47B	...	93.47B	93.48 (6.52)	...	564
28..	...	...	...	93.48	93.48 (6.52)	...	564

DECEMBER 1987 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price U.S. Terms (EURO Terms)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	93.48	93.51 (6.49)	...	569
2..	...	...	...	93.51	93.50 (6.50)	...	569
3..	...	...	...	93.50	93.62 (6.38)	...	584
4..	...	...	...	93.62	93.60 (6.40)	...	584
5..	93.68	93.70	93.68	93.70	93.70 (6.30)	10	589
8..	...	...	93.66A	93.66A	93.61 (6.39)	...	589
9..	93.63	93.64	93.63	93.64	93.65 (6.35)	20	629
10..	93.63	93.63	93.63	93.63	93.63 (6.37)	5	609
11..	...	93.66B	...	93.66B	93.66 (6.34)	...	606
12..	93.62	93.63	93.62	93.63	93.63 (6.37)	65	649
15..	93.61	93.61	93.61	93.61	93.61 (6.39)	10	691
16..	...	...	...	93.61	93.63 (6.37)	...	611
17..	...	...	...	93.63	93.60 (6.40)	...	632
18..	...	93.70B	...	93.60	93.69 (6.31)	...	631
19..	93.65	93.66B	93.65	93.65	93.65 (6.35)	10	621
22..	...	...	...	93.65	93.64 (6.36)	...	621
23..	93.69	93.69	93.69	93.69	93.69 (6.31)	12	621
24..	...	93.72B	...	93.69	93.73 (6.27)	...	621
25..	Closed						
26..	...	93.74B	...	93.73	93.74 (6.26)	...	...
29..	...	...	...	93.74	93.74 (6.26)	...	621
30..	93.67	93.68	93.67	93.68	93.68 (6.32)	15	636
31..	93.63	93.63	93.63	93.63	93.63 (6.37)	4	634

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1988 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
20	...	...	...	91.79	91.79 (8.21)	...	...
21	...	...	...	91.79	91.84 (8.16)	...	...
24	...	...	...	91.84	91.87 (8.13)	...	...
25	...	...	...	91.87	91.94 (8.06)	...	...
26	...	...	...	91.94	91.93 (8.07)	...	...
27	...	...	...	91.93	92.07 (7.93)	...	...
28	Closed						
31	...	...	...	92.07	92.12 (7.88)	...	...

MARCH 1988 FUTURES CONTRACT IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.12	92.31 (7.69)	...	1
2	...	...	...	92.31	92.28 (7.72)	...	1
3	...	...	...	92.28	92.21 (7.79)	...	1
4	...	...	...	92.21	92.15 (7.85)	...	...
7	...	...	...	92.15	92.23 (7.77)	...	...
8	...	...	...	92.23	92.35 (7.65)	...	...
9	...	...	...	92.35	92.49 (7.51)	...	...
10	...	...	...	92.49	92.41 (7.59)	...	...
11	...	...	...	92.41	92.49 (7.51)	...	...
14	...	...	...	92.49	92.44 (7.56)	...	...
15	...	...	...	92.44	92.52 (7.48)	...	...
16	...	...	...	92.52	92.60 (7.40)	...	...
17	...	...	...	92.60	92.64 (7.36)	...	...
18	...	...	...	92.64	92.54 (7.46)	...	...
21	...	...	...	92.54	92.39 (7.61)	...	...
22	...	...	...	92.39	92.30 (7.70)	...	5
23	...	...	...	92.30	92.24 (7.76)	...	5
24	...	...	...	92.24	92.09 (7.91)	...	5
25	...	...	...	92.09	91.99 (8.01)	...	1
28	...	...	...	91.99	91.83 (8.17)	...	1
29	...	...	...	91.83	92.07 (7.93)	...	1
30	...	...	...	92.07	92.03 (7.97)	...	1

MARCH 1988 FUTURES CONTRACT IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	Closed						
2	...	...	...	92.03	91.95 (8.05)	...	1
5	...	...	...	91.95	91.98 (8.02)	...	1
6	...	...	...	91.98	92.16 (7.84)	...	1
7	...	...	...	92.16	92.03 (7.97)	...	1
8	...	...	...	92.03	92.01 (7.99)	...	1
9	...	...	...	92.01	91.99 (8.01)	...	1
12	...	...	...	91.99	91.83 (8.17)	...	1
13	...	...	...	91.83	91.76 (8.24)	...	1
14	...	...	...	91.76	91.97 (8.03)	...	1
15	...	...	...	91.97	91.80 (8.20)	...	1
16	...	...	...	91.80	91.60 (8.40)	...	1
19	...	...	...	91.60	91.52 (8.48)	...	1
20	...	...	...	91.52	91.40 (8.60)	...	1
21	...	...	...	91.40	91.47 (8.53)	...	1
22	...	...	...	91.47	91.46 (8.54)	...	41
23	Closed						
26	...	...	...	...	91.54 (8.46)	...	41
27	...	...	...	...	91.61 (8.39)	...	41
28	...	...	...	91.61	91.69 (8.31)	...	41
29	...	...	...	91.69	91.50 (8.50)	...	40
30	...	...	...	91.50	91.38 (8.62)	...	40

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1988 FUTURES CONTRACT
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
2	...	...	...	91.38	91.34 (8.66)	...	40
3	...	...	...	91.34	91.09 (8.91)	...	40
4	...	...	...	91.09	91.22 (8.78)	...	40
5	...	...	...	91.22	91.06 (8.94)	...	40
6	...	...	...	91.06	91.11 (8.89)	...	40
9	Closed						
10	...	...	...	91.11	91.24 (8.76)	...	40
11	...	...	...	91.24	91.18 (8.82)	...	40
12	...	...	...	91.18	91.25 (8.75)	...	57
13	...	...	...	91.25	91.32 (8.68)	...	60
16	...	...	...	91.32	91.54 (8.46)	...	70
17	...	...	...	91.54	91.50 (8.50)	...	70
18	...	...	...	91.50	91.67 (8.33)	...	70
19	...	...	...	91.67	91.72 (8.28)	...	70
20	...	...	...	91.72	91.56 (8.44)	...	70
23	...	...	...	91.56	91.66 (8.34)	...	70
24	...	...	...	91.66	91.74 (8.26)	...	70
25	...	...	...	91.74	91.86 (8.14)	...	70
26	...	...	...	91.86	91.83 (8.17)	...	70
27	...	...	...	91.83	91.90 (8.10)	...	70
30	...	...	...	91.90	91.95 (8.05)	...	70

MARCH 1988 FUTURES CONTRACT IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	91.95	92.01 (7.99)	...	70
2	...	...	...	92.01	91.99 (8.01)	...	70
3	...	...	...	91.99	92.00 (8.00)	...	70
4	...	...	...	92.00	92.12 (7.88)	...	70
7	...	...	...	92.12	92.14 (7.86)	...	70
8	...	...	...	92.14	92.13 (7.87)	...	70
9	...	...	...	92.13	91.98 (8.02)	...	70
10	...	...	...	91.98	92.17 (7.83)	...	70
11	...	...	...	92.17	92.13 (7.87)	...	70
14	...	...	...	92.13	92.16 (7.84)	...	70
15	...	...	...	92.16	92.25 (7.75)	...	70
16	...	...	...	92.25	92.31 (7.69)	...	70
17	...	...	...	92.31	92.34 (7.66)	...	70
18	...	...	...	92.34	92.31 (7.69)	...	70
21	...	...	...	92.31	92.45 (7.55)	...	70
22	...	...	...	92.45	92.40 (7.60)	...	70
23	...	...	...	92.40	92.38 (7.62)	...	70
24	...	...	...	92.38	92.28 (7.72)	...	70
25	...	...	...	92.28	92.24 (7.76)	...	70
28	...	...	...	92.24	92.24 (7.76)	...	70
29	...	...	...	92.24	92.26 (7.74)	...	70
30	...	...	...	92.26	92.39 (7.61)	...	70
31	...	...	...	92.39	92.48 (7.52)	...	70

MARCH 1988 FUTURES CONTRACT IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.48	92.55 (7.45)	...	70
4	...	...	...	92.55	92.47 (7.53)	...	70
5	...	...	...	92.47	92.53 (7.47)	...	70
6	...	...	...	92.53	92.44 (7.56)	...	70
7	...	...	...	92.44	92.43 (7.57)	...	70
8	...	...	...	92.43	92.46 (7.54)	...	70
11	...	...	...	92.46	92.53 (7.47)	...	70
12	...	...	...	92.53	92.57 (7.43)	...	70
13	...	...	...	92.57	92.62 (7.38)	...	70
14	...	...	...	92.62	92.66 (7.34)	...	70
15	...	...	...	92.66	92.69 (7.31)	...	70
18	...	...	...	92.69	92.69 (7.31)	...	70
19	...	...	...	92.69	92.70 (7.30)	...	70
20	...	...	...	92.70	92.84 (7.16)	...	70
21	...	...	...	92.84	92.93 (7.07)	...	70
22	...	...	...	92.93	92.95 (7.05)	...	70
25	...	...	...	92.95	92.89 (7.11)	...	70
26	...	...	...	92.89	93.06 (6.94)	...	70
27	...	...	...	93.06	93.10 (6.90)	...	70
28	...	...	...	93.10	92.99 (7.01)	...	70
29	...	...	...	92.99	93.01 (6.99)	...	70

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1988 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	93.01	93.14 (6.86)	...	70
2..	...	...	...	93.14	93.10 (6.90)	...	70
3..	...	...	...	93.10	92.89 (7.11)	...	70
4..	...	...	...	92.89	92.90 (7.10)	...	70
5..	...	...	...	92.90	92.88 (7.12)	...	70
8..	...	...	...	92.88	92.58 (7.42)	...	70
9..	...	...	...	92.58	92.57 (7.43)	...	70
10..	...	...	...	92.57	92.61 (7.39)	...	80
11..	...	...	...	92.61	92.53 (7.47)	...	80
12..	...	...	...	92.53	92.37 (7.63)	...	80
15..	...	...	...	92.37	92.50 (7.50)	...	80
16..	...	...	...	92.50	92.50 (7.50)	...	80
17..	...	...	...	92.50	92.45 (7.55)	...	82
18..	...	92.50B	...	...	92.53 (7.47)	...	82
19..	...	...	92.44A	...	92.40 (7.60)	...	82
22..	...	...	...	92.40	92.38 (7.62)	...	82
23..	92.43	92.43	92.43	92.43	92.46 97.54)	1	82
24..	...	...	...	92.46	92.42 (7.58)	...	82
25..	...	92.47B	...	92.47B	92.51 (7.49)	...	82
26..	...	...	...	92.51	92.47 (7.53)	...	82
29..	...	...	...	92.47	92.37 (7.63)	...	82
30..	...	...	...	92.37	92.44 (7.56)	...	82

MARCH 1988 FUTURES CONTRACT IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.44	92.57 (7.43)	...	82
2..	...	...	...	92.57	92.55 (7.45)	...	82
3..	...	...	...	92.55	92.53 (7.47)	...	82
6..	...	92.80B	...	92.80	92.80 (7.20)	...	82
7..	...	...	...	92.80	92.77 (7.23)	...	82
8..	...	...	...	92.77	92.78 (7.22)	...	82
9..	...	...	...	92.78	92.79 (7.21)	...	82
10..	...	...	...	92.79	92.80 (7.20)	...	82
13..	...	...	92.77A	92.80	92.76 (7.24)	...	82
14..	...	...	...	92.76	92.74 (7.26)	...	82
15..	...	...	...	92.74	92.67 (7.33)	...	82
16..	...	...	...	92.67	92.70 (7.30)	...	82
17..	...	...	92.62A	92.62A	92.62 (7.38)	...	82
20..	...	...	...	92.62	92.51 (7.49)	...	82
21..	...	...	...	92.51	92.54 (7.46)	...	82
22..	...	...	...	92.54	92.59 (7.41)	...	82
23..	...	...	...	92.59	92.69 (7.31)	...	82
24..	...	...	...	92.69	92.68 (7.32)	...	82
27..	...	...	...	92.62	92.61 (7.39)	...	82
28..	...	...	...	92.61	92.71 (7.29)	...	82
29..	...	...	...	92.71	92.67 (7.33)	...	82
30..	...	...	...	92.67	92.90 (7.10)	...	82
31..	...	...	...	92.90	92.87 (7.13)	...	86

MARCH 1988 FUTURES CONTRACT IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	92.87	92.83 (7.17)	...	86
4..	...	...	...	92.83	92.85 (7.15)	...	86
5..	...	...	...	92.85	92.83 (7.17)	...	86
6..	...	92.88B	...	92.88B	92.88 (7.12)	...	92
7..	...	...	...	92.88	92.81 (7.19)	...	92
10..	...	...	...	92.88	92.81 (7.19)	...	92
11..	...	...	...	92.76	92.83 (7.17)	...	92
12..	...	...	...	92.83	92.83 (7.17)	...	92
13..	...	...	...	92.83	92.89 (7.11)	...	92
14..	...	...	...	92.89	92.89 (7.11)	...	92
17..	...	...	...	92.89	92.96 (7.04)	...	92
18..	...	...	...	92.96	92.97 (7.03)	...	92
19..	...	...	...	92.97	92.92 (7.08)	...	92
20..	...	...	...	92.92	93.02 (6.98)	...	92
21..	...	...	...	93.02	93.01 (6.99)	...	92
24..	...	...	...	93.01	93.07 (6.93)	...	92
25..	...	...	...	93.07	93.08 (6.92)	...	92
26..	...	...	...	93.08	93.07 (6.93)	...	92
27..	...	...	...	93.07	93.11 (6.89)	...	92
28..	...	...	...	93.11	93.11 (6.89)	...	92

SINGAPORE EURODOLLAR FUTURES PRICES
MARCH 1988 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	93.11	93.15 (6.85)	...	92
2..	...	...	...	93.15	93.15 (6.85)	...	86
3..	...	...	...	93.15	93.29 (6.71)	...	86
4..	...	...	...	93.29	93.27 (6.73)	...	86
5..	93.95	93.39	93.35	93.39	93.39 (6.61)	10	91
8..	...	...	...	93.39	93.30 (6.70)	...	91
9..	...	93.35B	...	93.30	93.37 (6.63)	...	91
10..	...	...	...	93.37	93.35 (6.65)	...	86
11..	...	...	...	93.35	93.37 (6.63)	...	86
12..	...	...	93.35A	93.37	93.32 (6.68)	...	86
15..	...	...	...	93.32	93.32 (6.68)	...	86
16..	...	...	...	93.32	93.34 (6.66)	...	86
17..	...	...	...	93.34	93.31 (6.69)	...	98
18..	...	93.37B	...	93.31	93.38 (6.62)	...	98
19..	...	...	...	93.38	93.35 (6.65)	...	103
22..	...	...	...	93.35	93.34 (6.66)	...	103
23..	...	...	...	93.34	93.40 (6.60)	...	103
24..	...	...	...	93.40	93.46 (6.54)	...	103
25..	Closed						
26..	...	...	...	93.46	93.48 (6.52)	...	...
29..	...	...	...	93.48	93.49 (6.51)	...	103
30..	...	...	93.48A	93.49	93.44 (6.56)	...	103
31..	...	...	...	93.44	93.38 (6.62)	...	103

JUNE 1988 FUTURES CONTRACT IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
18..	...	...	...	...	91.40 (8.60)	...	...
19..	...	...	...	91.40	91.46 (8.54)	...	...
20..	...	...	...	91.46	91.30 (8.70)	...	...
23..	...	...	...	91.30	91.40 (8.60)	...	...
24..	...	...	...	91.40	91.48 (8.52)	...	...
25..	...	...	...	91.48	91.60 (8.40)	...	...
26..	...	...	...	91.60	91.57 (8.43)	...	...
27..	...	...	...	91.57	91.64 (8.36)	...	...
30..	...	...	...	91.64	91.69 (8.31)	...	...

JUNE 1988 FUTURES CONTRACT IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	91.69	91.75 (8.25)	...	...
2..	...	...	...	91.75	91.73 (8.27)	...	...
3..	...	...	...	91.73	91.74 (8.26)	...	...
4..	...	...	...	91.74	91.86 (8.14)	...	...
7..	...	...	...	91.86	91.88 (8.12)	...	...
8..	...	...	...	91.88	91.87 (8.13)	...	...
9..	...	...	...	91.87	91.72 (8.28)	...	...
10..	...	...	...	91.72	91.91 (8.09)	...	...
11..	...	...	...	91.91	91.86 (8.14)	...	...
14..	...	...	...	91.86	91.90 (8.10)	...	...
15..	...	...	...	91.90	91.99 (8.01)	...	...
16..	...	...	...	91.99	92.05 (7.95)	...	...
17..	...	...	...	92.05	92.08 (7.92)	...	...
18..	...	...	...	92.08	92.05 (7.95)	...	...
21..	...	...	...	92.05	92.19 (7.81)	...	...
22..	...	...	...	92.19	92.14 (7.86)	...	...
23..	...	...	...	92.14	92.13 (7.87)	...	...
24..	...	...	...	92.13	92.03 (7.97)	...	...
25..	...	...	...	92.03	91.99 (8.01)	...	...
28..	...	...	...	91.99	91.99 (8.01)	...	...
29..	...	...	...	91.99	92.01 (7.99)	...	...
30..	...	...	...	92.01	92.14 (7.86)	...	...
31..	...	...	...	92.14	92.23 (7.77)	...	...

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1988 FUTURES CONTRACT
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.23	92.30 (7.70)	...	...
4..	...	...	...	92.30	92.22 (7.78)	...	...
5..	...	...	...	92.22	92.28 (7.72)	...	...
6..	...	...	...	92.28	92.19 (7.81)	...	...
7..	...	...	...	92.19	92.18 (7.82)	...	...
8..	...	...	...	92.18	92.20 (7.80)	...	...
11..	...	...	...	92.20	92.26 (7.74)	...	...
12..	...	...	...	92.26	92.30 (7.70)	...	...
13..	...	...	...	92.30	92.35 (7.65)	...	...
14..	...	...	...	92.35	92.38 (7.62)	...	...
15..	...	...	...	92.38	92.41 (7.59)	...	...
18..	...	...	...	92.41	92.42 (7.58)	...	...
19..	...	...	...	92.42	92.42 (7.58)	...	...
20..	...	...	...	92.42	92.56 (7.44)	...	...
21..	92.62	92.62	92.62	92.56	92.64 (7.36)	20	20
22..	...	...	...	92.64	92.67 (7.33)	...	20
25..	...	...	...	92.67	92.61 (7.39)	...	...
26..	...	...	...	92.61	92.77 (7.23)	...	...
27..	...	...	...	92.77	92.79 (7.21)	...	...
28..	...	...	...	92.79	92.67 (7.33)	...	...
29..	...	...	...	92.67	92.67 (7.33)	...	...

JUNE 1988 FUTURES CONTRACT IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.67	92.78 (7.22)	...	...
2..	...	...	...	92.78	92.74 (7.26)	...	...
3..	...	...	...	92.74	92.50 (7.50)	...	...
4..	...	...	...	92.50	92.51 (7.49)	...	...
5..	...	...	...	92.51	92.50 (7.50)	...	...
8..	...	...	...	92.50	92.19 (7.81)	...	...
9..	...	...	...	92.19	92.19 (7.81)	...	8
10..	...	...	...	92.57	92.61 (7.39)	...	8
11..	...	...	...	92.23	92.15 (7.85)	...	8
12..	...	...	...	92.15	92.00 (8.00)	...	8
15..	...	...	...	92.00	92.14 (7.86)	...	8
16..	...	...	...	92.14	92.14 (7.86)	...	8
17..	...	...	...	92.14	92.18 (7.82)	...	8
18..	...	...	...	92.18	92.16 (7.84)	...	8
19..	...	...	92.08A	...	92.04 (7.96)	...	8
22..	...	...	...	92.04	92.03 (7.97)	...	8
23..	92.07	92.07	92.07	92.07	92.10 (7.90)	1	9
24..	...	...	...	92.10	92.04 (7.96)	...	9
25..	...	92.06B	...	92.06B	92.12 (7.88)	...	9
26..	...	...	...	92.12	92.09 (7.91)	...	9
29..	...	...	...	92.09	91.98 (8.02)	...	9
30..	...	...	...	91.98	92.05 (7.95)	...	9

JUNE 1988 FUTURES CONTRACT IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.05	92.18 (7.82)	...	9
2..	...	...	...	92.18	92.16 (7.84)	...	9
3..	...	...	...	92.16	92.14 (7.86)	...	18
6..	...	...	...	92.14	92.41 (7.59)	...	43
7..	...	...	...	92.41	92.38 (7.62)	...	44
8..	...	...	...	92.38	92.39 (7.61)	...	44
9..	...	...	...	92.39	92.41 (7.59)	...	44
10..	...	...	...	92.41	92.42 (7.58)	...	44
13..	...	...	92.39A	92.42	92.38 (7.62)	...	44
14..	...	...	...	92.38	92.35 (7.65)	...	44
15..	...	...	...	92.35	92.29 (7.71)	...	44
16..	...	...	...	92.29	92.30 (7.70)	...	44
17..	...	...	...	92.30	92.22 (7.78)	...	44
20..	...	...	...	92.22	92.11 (7.89)	...	44
21..	...	...	...	92.11	92.15 (7.85)	...	44
22..	...	...	...	92.15	92.20 (7.80)	1	45
23..	...	...	...	92.20	92.30 (7.70)	...	45
24..	...	...	...	92.30	92.29 (7.71)	...	45
27..	...	...	...	92.22	92.22 (7.78)	...	44
28..	...	...	..	92.22	92.32 (7.68)	...	44
29..	...	...	...	92.32	92.28 (7.72)	...	44
30..	...	...	...	92.28	92.51 (7.49)	...	44
31..	...	...	...	92.51	92.47 (7.53)	...	48

SINGAPORE EURODOLLAR FUTURES PRICES
JUNE 1988 FUTURES CONTRACT
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
3..	...	...	...	92.47	92.43 (7.57)	...	48
4..	...	...	...	92.43	92.46 (7.54)	...	48
5..	...	...	...	92.46	92.44 (7.56)	...	48
6..	...	92.48B	...	92.48B	92.49 (7.51)	...	48
7..	...	...	...	92.49	92.43 (7.57)	...	48
10..	...	...	...	92.49	92.43 (7.57)	...	48
11..	...	...	...	92.37	92.45 (7.55)	...	48
12..	...	..	...	92.45	92.45 (7.55)	...	48
13..	...	...	...	92.45	92.51 (7.49)	...	48
14..	...	...	...	92.51	92.50 (7.50)	...	48
17..	...	...	...	92.50	92.57 (7.43)	...	48
18..	...	...	..	92.57	92.58 (7.42)	...	48
19..	...	...	...	92.58	92.53 (7.47)	...	48
20..	...	...	..	92.53	92.63 (7.37)	...	48
21..	...	...	...	92.63	92.63 (7.37)	...	48
24..	...	...	...	92.63	92.69 (7.31)	...	48
25..	...	...	...	92.69	92.70 (7.30)	...	48
26..	...	...	...	92.70	92.69 (7.31)	...	48
27..	...	...	...	92.69	92.73 (7.27)	...	48
28..	...	...	...	92.73	92.73 (7.27)	...	48

JUNE 1988 FUTURES CONTRACT IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1..	...	...	...	92.73	92.77 (7.23)	...	48
2..	...	...	...	92.77	92.78 (7.22)	...	48
3..	...	...	...	92.78	92.94 (7.06)	...	48
4..	...	...	...	92.94	92.92 (7.08)	...	48
5..	...	93.01B	...	92.92	93.05 (6.95)	...	48
8..	...	...	...	93.05	92.97 (7.03)	...	48
9..	...	...	...	92.97	93.06 (6.94)	...	48
10..	...	..	...	93.06	93.04 (6.96)	...	48
11..	...	...	...	93.04	93.06 (6.94)	...	48
12..	...	...	...	93.06	93.00 (7.00)	...	48
15..	...	...	...	93.00	93.00 (7.00)	...	48
16..	...	...	...	93.00	93.02 (6.98)	...	48
17..	...	...	...	93.02	92.99 (7.01)	...	48
18..	...	...	...	92.99	93.05 (6.95)	...	48
19..	...	...	...	93.05	93.01 (6.99)	...	48
22..	...	...	...	93.01	92.99 (7.01)	...	48
23..	...	...	...	92.99	93.06 (6.94)	...	48
24..	...	...	...	93.06	93.13 (6.87)	...	48
25..	Closed						
26..	...	...	...	93.13	93.16 (6.84)	...	...
29..	...	...	...	93.16	93.18 (6.82)	...	48
30..	...	...	...	93.18	93.14 (6.86)	...	48
31..	...	...	...	93.14	93.07 (6.93)	...	48

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1988 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
17	...	...	...	91.82	91.82 (8.18)	...	...
18	...	...	...	91.82	91.79 (8.21)	...	6
19	...	...	91.73A	...	91.69 (8.31)	...	6
22	...	...	...	91.69	91.67 (8.33)	...	6
23	...	...	...	91.67	91.75 (8.25)	...	6
24	...	...	91.73A	91.73A	91.67 (8.33)	...	6
25	...	91.72B	...	91.72B	91.76 (8.24)	...	6
26	...	...	...	91.76	91.72 (8.28)	...	6
29	...	...	...	91.72	91.61 (8.39)	...	6
30	...	...	...	91.61	91.68 (8.32)	...	6

SEPTEMBER 1988 FUTURES CONTRACT IN OCTOBER 1986

1	91.77	91.77	91.77	91.77	91.81 (8.19)	5	6
2	...	...	...	91.81	91.79 (8.21)	...	6
3	...	...	...	91.79	91.77 (8.23)	...	48
6	...	...	...	91.77	92.04 (7.96)	...	48
7	...	...	...	92.04	92.01 (7.99)	...	48
8	...	...	...	92.01	92.02 (7.98)	...	48
9	...	...	...	92.02	92.04 (7.96)	...	48
10	...	...	...	92.04	92.06 (7.94)	...	48
13	...	...	92.03A	92.06	92.02 (7.98)	...	48
14	...	...	...	92.02	91.98 (8.02)	...	48
15	...	...	...	91.98	91.92 (8.08)	...	48
16	...	...	...	91.92	91.93 (8.07)	...	48
17	...	...	91.87A	91.87A	91.84 (8.16)	...	48
20	...	...	...	91.84	91.73 (8.27)	...	48
21	...	...	...	91.73	91.77 (8.23)	...	48
22	...	...	...	91.77	91.82 (8.18)	...	48
23	...	...	...	91.82	91.92 (8.08)	...	48
24	...	...	...	91.92	91.91 (8.09)	...	48
27	...	...	...	91.84	91.84 (8.16)	...	48
28	...	...	...	91.84	91.94 (8.06)	...	48
29	...	...	...	91.94	91.90 (8.10)	...	48
30	...	...	...	91.90	92.31 (7.69)	...	48
31	...	...	...	92.13	92.27 (7.73)	...	48

SEPTEMBER 1988 FUTURES CONTRACT IN NOVEMBER 1986

3	...	...	...	92.27	92.05 (7.95)	...	48
4	...	...	...	92.05	92.08 (7.92)	...	48
5	...	...	...	92.08	92.06 (7.94)	...	48
6	...	...	...	92.06	92.11 (7.89)	...	48
7	...	...	...	92.11	92.05 (7.95)	...	48
10	...	...	...	92.11	92.05 (7.95)	...	48
11	...	...	...	91.99	92.07 (7.93)	...	48
12	...	...	...	92.07	92.07 (7.93)	...	48
13	...	...	...	92.07	92.13 (7.87)	...	48
14	...	...	...	92.13	92.11 (7.89)	...	48
17	...	...	...	92.11	92.18 (7.82)	...	48
18	...	...	...	92.18	92.20 (7.80)	...	48
19	...	...	...	92.20	92.15 (7.85)	...	48
20	...	...	...	92.15	92.25 (7.75)	...	48
21	...	...	...	92.25	92.25 (7.75)	...	48
24	...	...	...	92.25	92.31 (7.69)	...	48
25	...	...	...	92.31	92.32 (7.68)	...	48
26	...	...	...	92.32	92.31 (7.69)	...	48
27	...	...	...	92.31	92.35 (7.65)	...	48
28	...	...	...	92.35	92.35 (7.65)	...	48

SINGAPORE EURODOLLAR FUTURES PRICES
SEPTEMBER 1988 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price Index (Add-On %)	Volume (Trades Cleared)	Open Interest
1	...	...	...	92.35	92.39 (7.61)	...	48
2	...	...	...	92.39	92.41 (7.59)	...	48
3	...	...	...	92.41	92.58 (7.42)	...	48
4	...	...	...	92.58	92.57 (7.43)	...	48
5	...	...	...	92.57	92.70 (7.30)	...	48
8	...	...	...	92.70	92.64 (7.36)	...	48
9	...	...	...	92.64	92.75 (7.25)	...	48
10	...	...	...	92.75	92.72 (7.28)	...	48
11	...	...	...	92.72	92.74 (7.26)	...	48
12	...	...	...	92.74	92.67 (7.33)	...	48
15	...	...	...	92.67	92.67 (7.33)	...	48
16	...	...	...	92.67	92.69 (7.31)	...	48
17	...	...	...	92.69	92.66 (7.34)	...	38
18	...	...	...	92.66	92.71 (7.29)	...	31
19	...	...	...	92.71	92.66 (7.34)	...	31
22	...	...	...	92.66	92.63 (7.37)	...	31
23	...	...	...	92.63	92.71 (7.29)	...	31
24	...	...	...	92.71	92.79 (7.21)	...	31
25	Closed						
26	...	...	...	92.79	92.83 (7.17)	...	...
29	...	...	...	92.83	92.86 (7.14)	...	31
30	...	...	...	92.86	92.82 (7.18)	...	31
31	...	...	...	92.82	92.75 (7.25)	...	31

S & P 100 STOCK INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
11	218.25	223.00B	218.25	223.00B	223.00	100	100
12	....	225.00B	222.00A	222.00A	222.00	80	180
13	....	....	....	222.00N	222.90	....	180
14	223.75	225.00B	223.75	225.00B	224.50	80	260
17	....	....	....	224.50N	224.30	....	260
18	....	225.00B	....	224.30N	226.35	....	260
19	226.00	226.00	226.00	226.00	225.30	180	80
20	....	....	....	225.30N	226.55	....	80
21	....	....	....	226.75N	222.11	....	80
25	....	....	....	....	....	....	....

APRIL 1986 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
8	....	....	....	219.30N	225.00	....	....
9	....	....	....	225.00N	224.75	200	200
10	....	226.50B	....	226.50B	225.65	....	200
11	....	226.05B	224.50A	224.50A	224.40	....	200
14	....	227.50B	....	227.50B	226.60	....	200
15	....	227.30B	225.35A	226.40A	226.75	....	200
16	....	232.00B	....	232.00B	231.65	....	200
17	....	232.00B	231.25A	232.00B	232.10	....	200
18	....	....	230.40A	....	230.40	....	200
21	....	....	....	....	....	....	....

MAY 1986 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10	225.50	225.50	225.50	225.50	226.15	600	600
11	225.00	226.55B	225.00	225.00	224.70	500	100
14	....	227.80B	....	227.80B	226.80	....	100
15	....	227.40B	225.50A	226.60A	226.90	....	100
16	....	232.30B	....	232.30B	231.85	....	100
17	....	232.20B	231.50A	232.20B	232.20	....	100
18	....	....	230.50A	230.50A	230.50	....	100
21	....	233.65B	230.40A	233.65B	233.65	....	100
22	....	233.80B	230.40A	230.40A	231.25	....	100
23	....	231.75B	230.00A	231.75B	232.60	....	100
24	....	233.00B	232.25A	232.25A	232.25	....	100
25	....	....	....	232.25N	233.15	....	100
28	....	234.50B	....	234.50B	234.50	....	100
29	....	....	231.40A	231.40A	231.40	....	100
30	....	....	....	231.40N	231.40	....	100

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	....	226.00A	226.00A	226.00	....	100
2	....	226.50B	225.70A	225.70A	225.50	....	100
5	....	....	....	225.50N	225.50	....	100
6	....	227.70B	....	227.70B	227.70	....	100
7	....	....	226.00A	227.25A	227.25	....	100
8	....	....	227.00A	227.00A	227.00	....	100
9	....	....	....	227.00N	227.00	....	100
12	....	227.75B	....	227.75B	227.75	....	100
13	....	....	....	227.75N	227.75	....	100
14	....	....	....	227.75N	227.75	....	100
15	224.50	224.50	224.50	224.50	224.50	318	418
16	....	....	....	224.50N	224.50	....	418
19	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10	226.15	226.15	226.15	226.15	226.70	500	250
11	....	227.15B	225.50A	225.50A	225.30	....	250
14	....	228.40B	....	228.40B	227.50	....	....

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15	224.80	224.80	224.80	224.80	224.80	....	....
16	....	....	223.00A	223.00A	223.00	318	318
19	....	....	....	223.00N	223.00	....	318
20	....	....	....	223.00N	223.00	....	318
21	....	224.60B	....	224.60B	224.60	....	318
22	....	....	....	224.60N	224.60	....	318
23	....	230.00B	....	230.00B	230.75	....	318
26	Exchange Closed; Memorial Day						
27	....	233.75B	....	233.75B	233.75	....	318
28	....	236.00B	....	236.00B	236.00	....	318
29	....	....	....	236.00N	236.00	....	318
30	....	....	....	236.00N	236.00	....	318

S & P 100 STOCK INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2	....	....	233.00A	234.40A	234.40	....	318
3	....	235.50B	....	235.50B	235.50	....	318
4	....	....	234.00A	234.00A	234.00	....	318
5	....	235.00B	....	235.00B	235.00	....	318
6	235.00	235.00	235.00	235.00	235.00	318	....
20	....	....	....	....	235.88	....	....

JULY 1986 FUTURES CONTRACT
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
6	235.65	235.65	235.65	235.65	235.65	318	318
9	....	....	229.65A	229.65A	229.65	....	318
10	....	....	....	229.65N	229.65	....	318
11	....	....	....	229.65N	229.65	....	318
12	....	....	....	229.65N	231.00	....	318
13	....	....	....	231.00N	234.50	....	318
16	....	....	....	234.50N	234.50	....	318
17	....	....	233.60A	233.60A	233.60	....	318
18	....	....	....	233.60N	233.60	....	318
19	....	....	....	233.60N	233.60	....	318
20	....	234.80B	....	234.80B	234.80	....	318
23	....	....	....	234.80N	234.80	....	318
24	....	....	....	234.80N	234.80	....	318
25	....	236.00B	....	236.00B	236.00	....	318
26	....	....	....	236.00N	236.00	....	318
27	....	....	....	236.00N	236.00	....	318
30	....	....	....	236.00N	236.00	....	318

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	239.80B	....	239.80B	239.80	....	318
2	....	....	239.40A	239.40A	239.40	....	318
3	....	....	237.40A	237.40A	237.40	....	318
4	Exchange Closed; Independence Day						
7	....	....	233.00A	233.00A	233.00	....	318
8	....	....	228.00A	228.00A	228.00	....	318
9	....	230.20B	....	230.20B	230.20	....	318
10	....	230.90B	229.50A	230.90B	230.90	....	318
11	....	....	229.25A	229.25A	229.25	....	318
14	....	....	....	229.25N	225.25	....	318
15	....	....	222.00A	222.00A	222.00	....	318
16	....	222.75B	....	222.75B	222.75	....	318
17	....	223.15B	....	223.15B	223.15	....	318
18	....	224.20B	....	223.15N	224.16	....	318
21	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
10	227.25	231.50B	227.25	231.50B	231.50	1	1
11	....	....	229.50A	229.50A	229.50	....	1
14	227.90	227.90	227.90	227.90	225.50	1	1
15	....	....	222.50A	222.50A	222.50	....	1
16	....	223.85B	....	223.85B	223.85	....	1
17	....	224.40B	....	224.40B	224.40	....	1
18	....	224.75B	....	224.75B	224.75	....	1
21	....	....	224.50A	224.50A	224.50	....	1
22	....	226.25B	....	226.25B	226.25	....	1
23	....	....	225.30A	225.30A	225.30	....	....
25	....	226.90B	....	226.90B	226.90	....	....
28	....	....	....	226.90N	226.90	....	....
29	....	....	....	226.90N	226.90	....	....
30	....	....	....	226.90N	226.90	....	....
31	....	....	....	226.90N	226.90	....	....

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	....	....	....	226.90N	226.90	....	....
4	....	....	....	226.90N	226.90	....	....
5	....	....	....	226.90N	226.90	....	....
6	....	....	....	226.90N	226.90	....	....
7	....	....	....	226.90N	226.90	....	....
8	....	....	....	226.90N	226.90	....	....
11	....	....	....	226.90N	226.90	....	....
12	....	....	....	226.90N	226.90	....	....
13	....	....	....	226.90N	226.90	....	....
14	....	....	....	226.90N	226.90	....	....
15	....	....	....	226.90N	226.90	....	....
18	....	....	....	226.90N	226.90	....	....
19	....	....	....	226.90N	226.90	....	....
20	....	....	....	226.90N	226.90	....	....
21	....	....	....	226.90N	226.90	....	....
22	....	....	....	226.90N	226.90	....	....

(Continued in Next Column)

S & P 100 STOCK INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
25	....	....	....	226.90N	226.90	....	....
26	....	....	....	226.90N	226.90	....	....
27	....	....	....	226.90N	226.90	....	....
28	....	....	...	226.90N	226.90	....	....
29	....	....	....	226.90N	226.90	....	....

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day						
2	....	....	....	226.90N	226.90	....	....
3	....	....	....	226.90N	226.90	....	....
4	....	....	....	226.90N	226.90	....	....
5	....	....	....	226.90N	226.90	....	....
8	....	....	....	226.90N	226.90	....	....
9	....	....	....	226.90N	226.90	....	....
10	....	....	....	226.90N	226.90	....	....
11	....	....	....	226.90N	226.90	....	....
12	....	....	....	226.90N	220.00	....	....
15	....	....	....	220.00N	220.00	....	....
16	....	....	....	220.00N	220.00	....	....
17	....	....	....	220.00N	220.00	....	....
18	....	....	....	220.00N	220.00	....	....
19	....	....	....	220.00N	220.88	....	....

S & P 100 STOCK INDEX FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	636	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	200	....	....	....	....	....	....	....	....
10	....	....	....	1,100	....	....	1	....	....	....	....	....
11	....	....	100	500	....	....	....	....	....	....	....	....
12	....	....	80	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	80	....	....	....	1	....	....	....	....	....
15	....	....	....	....	318	....	....	....	....	....	....	....
16	....	....	....	....	318	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	180	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	440	1,800	636	636	2	....	....	....	....	....
Average	....	....	110	600	318	636	1	....	....	....	....	....

S & P 100 STOCK INDEX FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	100	....	318	....	Closed	....	....	....
2	....	....	....	....	100	318	318	....	....	....	....	....
3	....	....	....	....	....	318	318	....	....	....	....	....
4	....	....	....	....	....	318	Closed	....	....	....	....	....
5	....	....	....	....	100	318	....	....	....	....	....	....
6	....	....	....	....	100	318	....	....	....	....	....	....
7	....	....	....	....	100	....	318	....	....	....	....	....
8	....	....	....	....	100	....	318	....	....	....	....	....
9	....	....	....	200	100	318	318	....	....	....	....	....
10	....	....	....	1,050	....	318	319	....	....	....	....	....
11	....	....	100	550	....	318	319	....	....	....	....	....
12	....	....	180	....	100	318	....	....	....	....	....	....
13	....	....	180	....	100	318	....	....	....	....	....	....
14	....	....	260	300	100	....	319	....	....	....	....	....
15	....	....	....	300	418	....	319	....	....	....	....	....
16	....	....	....	300	736	318	319	....	....	....	....	....
17	....	Closed	260	300	....	318	319	....	....	....	....	....
18	....	....	260	300	....	318	319	....	....	....	....	....
19	....	....	80	....	318	318	....	....	....	....	....	....
20	....	....	80	....	318	318	....	....	....	....	....	....
21	....	....	80	100	318	....	1	....	....	....	....	....
22	....	....	....	100	318	....	1	....	....	....	....	....
23	....	....	....	100	318	318	....	....	....	....	....	....
24	....	....	....	100	....	318	....	....	....	....	....	....
25	....	....	....	100	....	318	....	....	....	....	....	Closed
26	....	....	....	....	Closed	318	....	....	....	....	....	....
27	....	....	....	....	318	318	....	....	....	....	Closed	....
28	....	....	Closed	100	318	....	....	....	....	....	....	....
29	....	....	....	100	318	....	....	....	....	....	....	....
30	....	....	....	100	318	318	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Average	....	....	164	256	239	318	276	....	....	....	....	....

S & P 100 STOCK INDEX FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	418	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	200	418	....	318	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	80	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	80	200	836	....	318	....	....	....	....	....

1986 STANDARD POOR'S 100 STOCK COMPOSITE

Date	January Open	January High	January Low	January Close	February Open	February High	February Low	February Close	March Open	March High	March Low	March Close
1 ...	Closed			...	...	...	...	...	...	...	...	
2 ...	204.08	206.03	203.59	204.19	...	...	...	...	...	...	...	...
3 ...	204.97	205.65	204.19	205.54	204.48	206.77	203.85	206.58	216.26	217.57	215.08	216.17
4 ...	...	...	...	...	206.98	207.06	203.38	205.50	216.76	218.09	214.26	214.69
5 ...	...	...	...	...	205.60	205.79	203.52	205.49	213.64	214.84	212.69	214.79
6 ...	205.80	205.80	204.55	205.58	206.43	207.56	205.38	206.25	215.49	215.94	213.87	215.07
7 ...	206.70	208.64	205.58	208.64	204.59	208.52	203.57	207.49	216.16	216.22	213.74	215.05
8 ...	208.34	209.26	201.66	202.52	...	...	...	...	...	...	...	...
9 ...	201.45	202.52	199.21	201.26	...	...	...	...	...	...	...	...
10 ...	201.83	202.29	200.04	200.61	207.50	208.97	207.27	208.89	214.84	216.73	214.81	216.29
11 ...	...	...	...	...	208.21	209.32	207.84	208.26	217.52	221.50	216.29	221.42
12 ...	...	...	...	...	207.94	208.54	207.01	208.07	222.92	224.06	221.40	221.55
13 ...	200.07	201.54	200.07	201.42	207.85	210.19	207.39	210.16	220.58	222.05	220.13	222.11
14 ...	201.67	202.09	200.57	201.21	209.76	212.38	209.59	212.38	223.61	225.44	221.22	225.44
15 ...	201.35	202.90	201.19	202.87	...	...	...	...	...	...	...	...
16 ...	203.41	203.74	201.93	203.74	...	...	...	...	...	...	...	...
17 ...	202.47	203.76	201.40	202.35	Closed				223.48	225.44	222.99	224.33
18 ...	...	...	...	...	211.80	214.59	211.67	214.54	224.22	226.90	223.85	225.72
19 ...	...	...	...	...	213.79	215.40	211.80	211.84	226.42	226.58	224.65	225.39
20 ...	200.44	202.35	200.33	201.33	212.00	215.03	211.22	215.03	225.98	227.11	225.39	226.47
21 ...	201.42	201.62	198.69	199.52	216.61	217.58	215.03	217.57	227.04	227.13	222.11	222.11
22 ...	199.57	199.76	196.58	196.71	...	...	...	...	...	...	...	...
23 ...	196.05	198.32	195.81	197.97	...	...	...	...	...	...	...	...
24 ...	198.46	200.04	197.82	199.93	216.46	218.17	215.99	217.14	223.86	224.20	221.49	223.77
25 ...	...	...	...	...	217.08	217.22	215.14	216.39	222.42	223.77	222.16	223.21
26 ...	...	...	...	...	216.69	217.42	215.79	216.75	223.46	226.92	223.21	226.39
27 ...	200.80	201.48	199.93	201.00	216.70	219.00	215.33	218.79	228.14	229.31	226.39	227.60
28 ...	201.07	203.25	200.89	203.25	219.28	219.93	216.79	217.57	Closed			
29 ...	204.50	205.63	203.25	203.46	...	...	...	...	...	...	...	...
30 ...	204.42	204.65	201.89	202.09	...	...	...	...	...	...	...	...
31 ...	202.25	204.92	201.86	204.00	...	...	...	...	227.80	228.84	226.91	227.60

Date	April Open	April High	April Low	April Close	May Open	May High	May Low	May Close	June Open	June High	June Low	June Close
1 ...	227.51	227.84	222.95	223.72	225.63	227.22	225.28	226.26	...	...	...	...
2 ...	223.20	225.00	222.24	225.00	226.68	227.78	225.17	225.84	235.60	236.84	232.96	234.51
3 ...	225.36	225.88	221.21	221.77	...	...	...	...	233.90	235.30	233.07	235.30
4 ...	221.30	221.92	217.99	218.40	...	...	...	...	235.94	236.14	232.22	233.64
5 ...	...	...	...	...	227.08	228.97	225.84	228.97	233.76	235.31	232.88	235.27
6 ...	...	...	...	...	228.75	229.43	227.40	228.58	234.91	235.80	233.90	235.69
7 ...	217.74	218.90	215.89	218.46	227.22	228.58	224.92	226.98	...	...	...	...
8 ...	219.61	223.57	218.46	223.19	227.22	228.59	226.39	227.51	...	...	...	...
9 ...	224.97	225.29	221.12	222.68	226.12	228.26	226.07	228.02	233.74	235.69	229.54	229.79
10 ...	223.77	225.65	222.47	225.27	...	...	...	...	229.47	230.70	228.28	229.99
11 ...	226.48	227.15	223.83	224.58	...	...	...	...	230.34	231.39	229.42	231.31
12 ...	...	...	...	...	228.09	228.93	227.15	227.62	230.93	231.50	230.44	231.07
13 ...	...	...	...	...	227.80	227.80	226.06	226.39	232.66	235.68	231.07	235.17
14 ...	223.85	226.43	223.83	226.16	226.89	227.82	225.60	227.82	...	...	...	...
15 ...	226.17	227.26	225.53	222.82	227.00	227.82	223.80	224.14	...	...	...	...
16 ...	228.56	231.70	226.82	231.25	223.62	224.14	222.11	222.14	235.59	236.95	234.35	235.50
17 ...	231.24	232.66	230.95	232.15	...	...	...	...	235.38	235.51	232.88	233.62
18 ...	223.05	232.60	230.16	230.40	...	...	...	...	232.76	234.64	231.62	234.46
19 ...	...	...	...	...	221.91	223.43	221.84	222.92	233.54	234.66	232.57	232.58
20 ...	...	...	...	...	222.85	226.26	222.60	226.11	232.76	235.88	232.22	235.88
21 ...	230.52	233.95	230.14	233.87	226.23	226.92	225.05	225.05	...	...	...	...
22 ...	233.72	234.72	230.58	231.59	225.99	229.35	225.05	229.14	...	...	...	...
23 ...	230.74	231.83	229.46	231.83	230.42	231.45	229.14	230.26	233.84	235.88	232.54	233.39
24 ...	232.72	233.82	231.83	232.61	...	...	...	...	235.61	236.12	232.57	234.75
25 ...	233.65	233.75	231.53	233.01	...	...	...	...	235.66	237.49	234.75	236.40
26 ...	...	...	...	...	Closed				236.05	236.88	235.16	236.05
27 ...	...	...	...	...	230.94	233.65	230.26	233.65	236.83	237.08	236.02	236.57
28 ...	233.17	234.23	231.88	234.22	235.14	236.69	233.65	235.97	...	...	...	...
29 ...	234.31	234.82	230.26	231.65	235.98	237.65	234.53	237.31	...	...	...	...
30 ...	231.37	231.66	226.43	226.61	236.12	238.43	235.41	236.05	236.67	238.44	236.65	237.18
31 ...	...	...	...	...	...	...	...	...	...	...	...	...

1986 STANDARD POOR'S 100 STOCK COMPOSITE

Date	JULY				AUGUST				SEPTEMBER			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1 ...	237.66	238.61	236.79	238.53	222.23	222.86	220.19	220.40	Closed			
2 ...	238.47	239.82	238.26	239.40	...	...	...	...	237.47	237.51	232.26	232.75
3 ...	238.13	239.60	237.69	238.24	...	...	...	...	231.85	234.33	231.68	234.31
4 ...	Closed				218.68	223.05	217.80	222.10	235.18	238.99	234.26	238.80
5 ...	...	...	...	...	223.00	224.35	222.07	223.05	239.31	239.54	235.99	236.41
6 ...	...	...	...	...	222.23	223.35	221.39	222.90	...	...	...	...
7 ...	235.56	238.26	230.42	230.81	222.37	223.88	222.21	222.91	...	...	...	...
8 ...	226.76	230.81	226.58	229.07	223.91	224.06	222.11	222.67	236.24	236.41	234.19	235.38
9 ...	228.99	230.68	228.92	230.26	...	...	...	...	237.32	237.51	234.57	235.44
10 ...	230.42	230.76	226.83	230.57	...	...	...	...	234.61	235.54	233.78	234.76
11 ...	229.68	230.70	228.69	229.21	223.78	226.94	222.57	226.27	231.66	234.76	223.66	224.14
12 ...	...	...	...	...	226.40	228.97	225.85	228.97	221.92	224.61	218.21	220.17
13 ...	...	...	...	...	229.21	231.98	228.47	231.07	...	...	...	...
14 ...	226.58	229.21	225.09	225.16	231.19	232.11	230.57	231.39	...	...	...	...
15 ...	225.23	225.41	221.09	221.44	231.56	231.86	230.31	231.57	221.01	222.51	219.04	221.69
16 ...	223.23	224.01	221.44	222.64	...	...	...	...	219.01	221.81	218.09	221.81
17 ...	223.61	224.08	222.60	222.96	...	...	...	...	221.28	223.52	220.76	220.88
18 ...	222.00	225.89	220.92	224.16	231.04	232.42	230.17	231.96	220.15	222.34	219.50	222.33
19 ...	...	...	...	...	230.86	232.44	230.44	230.94	220.95	222.33	220.23	220.88
20 ...	...	...	...	...	231.46	234.14	230.92	234.14	...	...	...	...
21 ...	223.70	224.19	223.06	223.58	234.48	235.10	233.08	233.70	...	...	...	...
22 ...	224.07	225.43	223.11	225.20	233.64	234.67	233.27	234.42	221.89	223.19	220.88	223.19
23 ...	225.45	225.73	224.56	225.09	...	...	...	...	222.97	223.95	222.52	223.67
24 ...	225.04	225.05	223.20	224.05	...	...	...	...	224.58	225.03	223.24	224.03
25 ...	224.89	226.53	224.05	226.14	233.25	234.54	232.45	232.68	223.13	224.03	218.25	219.21
26 ...	...	...	...	...	233.42	237.70	232.68	237.64	218.51	221.21	218.11	219.79
27 ...	...	...	...	...	238.26	239.37	237.38	238.17	...	...	...	...
28 ...	225.62	226.18	221.04	221.75	237.15	238.24	236.44	237.62	...	...	...	...
29 ...	221.14	221.76	220.11	220.37	238.50	238.81	236.08	237.32	217.97	219.79	215.91	217.98
30 ...	221.02	223.73	218.83	222.95	...	...	...	...	219.43	221.76	217.98	219.62
31 ...	223.36	223.36	221.86	222.16	...	...	...	...	...	...	...	...

Date	OCTOBER				NOVEMBER				DECEMBER			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1 ...	220.94	222.87	219.62	221.59	...	...	...	...	233.10	236.06	232.62	235.98
2 ...	221.96	222.49	220.83	221.89	...	...	...	...	237.31	240.95	235.98	240.95
3 ...	223.55	224.06	220.08	221.13	230.24	231.95	229.45	231.95	241.76	242.04	240.23	241.00
4 ...	...	...	...	...	230.64	232.44	230.38	232.07	240.40	241.34	239.65	239.87
5 ...	...	...	...	...	231.80	232.79	230.79	232.37	240.18	240.83	237.47	238.07
6 ...	221.47	223.09	220.61	222.38	232.01	232.87	229.76	231.61	...	...	...	...
7 ...	222.12	222.82	220.63	221.42	231.41	232.03	230.60	231.53	...	...	...	...
8 ...	220.91	223.59	220.47	223.34	...	...	...	...	238.05	239.84	235.96	238.67
9 ...	224.56	224.88	221.58	221.77	...	...	...	...	238.32	238.78	236.82	236.92
10 ...	222.11	222.41	221.20	221.47	230.84	232.05	230.30	231.89	237.84	239.26	236.57	238.78
11 ...	...	...	...	...	232.21	232.77	231.74	232.72	238.24	238.80	235.11	236.18
12 ...	...	...	...	...	233.05	233.38	231.20	232.20	236.47	236.49	235.11	235.40
13 ...	221.65	221.90	220.82	221.89	231.41	232.23	228.24	228.24	...	...	...	...
14 ...	221.87	222.56	220.18	221.44	227.35	229.86	227.21	229.84	...	...	...	...
15 ...	222.45	225.50	221.36	225.34	...	...	...	...	234.01	237.04	233.29	237.00
16 ...	226.16	226.68	224.95	226.08	...	...	...	...	237.50	238.88	236.17	238.79
17 ...	225.00	226.08	223.98	224.92	227.35	230.65	227.85	229.14	237.77	238.79	235.97	236.51
18 ...	...	...	...	...	229.06	229.32	223.52	223.81	236.16	236.51	234.80	235.27
19 ...	...	...	...	...	223.00	225.79	222.94	225.42	234.95	238.88	234.25	238.51
20 ...	221.44	224.92	221.17	222.35	226.83	230.04	225.42	240.03	...	...	...	...
21 ...	222.57	223.10	221.47	222.59	230.24	234.14	229.66	233.68	...	...	...	...
22 ...	222.56	223.47	222.43	222.95	...	...	...	...	237.45	238.51	236.12	237.10
23 ...	224.14	226.92	222.95	226.03	...	...	...	...	236.40	237.10	234.71	235.28
24 ...	226.37	226.66	224.70	224.70	234.18	235.93	232.85	235.39	235.57	236.38	234.83	235.80
25 ...	...	...	...	...	235.63	235.96	233.95	235.92	Closed			
26 ...	...	...	...	...	236.37	236.53	234.97	236.06	235.89	236.18	235.72	235.90
27 ...	224.65	225.36	223.07	225.26	Closed				...	...	...	...
28 ...	225.42	226.51	224.73	225.14	235.81	236.28	235.18	236.06	...	...	...	...
29 ...	225.24	226.96	224.79	226.40	...	...	...	...	235.38	235.90	233.38	233.70
30 ...	229.50	229.68	226.40	229.24	...	...	...	...	233.35	233.70	232.21	232.75
31 ...	229.44	230.21	228.72	229.52	...	...	...	...	233.38	233.48	230.35	231.09

S & P 250 OTC INDEX FUTURES PRICES
MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	196.10	196.50	195.15	196.20B	196.20	72	554
3..	197.85	197.85	196.00	196.00@.10	196.05	67	558
6..	197.30	197.30	195.10	197.10B	197.10	34	569
7..	198.55	200.30B	198.40	200.20	200.20	36	556
8..	200.60	200.80	190.70	192.65	192.65	171	548
9..	191.80	192.60	189.95	192.00B	192.00	247	536
10..	191.60	192.75B	191.15A	191.50	191.50	68	473
13..	190.40	192.50	190.20A	192.50	192.50	60	473
14..	193.00	193.00	191.60A	192.25B	192.25	62	484
15..	192.00	194.10B	191.95	194.10B	194.10	69	498
16..	193.80	194.70B	193.00A	194.70B	194.70	10	492
17..	194.30	195.20	193.20A	193.40	193.40	30	490
20..	192.00	194.95B	191.90A	194.95B	194.95	65	497
21..	194.60	194.80	192.30	192.80A@.40A	192.50	55	510
22..	191.80	193.25B	191.40	191.40	191.40	62	504
23..	191.95	193.30	191.50A	192.80	192.80	129	499
24..	192.75	195.15B	192.30A	194.85A	194.85	127	523
27..	195.00	196.35	194.60	195.65A	195.65	74	526
28..	195.80	199.80B	195.20A	199.80B	199.80	57	535
29..	199.30	199.65	198.00	198.60B@.80	198.70	148	583
30..	198.40	199.00	197.00A	197.55	197.55	43	569
31..	198.30	200.30	197.85	199.60@.55	199.60	113	586

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	200.00	201.85	198.85A	201.60A	201.60	52	576
4..	202.70	202.70	198.50A	200.30	200.30	42	573
5..	200.10	201.20B	198.90A	200.60B	200.60	96	546
6..	201.00	202.00	199.75	200.80B	200.80	70	542
7..	199.40	203.40B	198.50A	202.90B	202.90	61	543
10..	202.90	204.00	202.50	203.90	203.90	129	550
11..	203.60	204.00B	202.80A	203.30A	203.30	17	546
12..	203.50	204.40B	202.70	204.00A	204.00	43	538
13..	204.00	206.50B	202.70	206.45B	206.45	29	539
14..	205.60	208.50B	205.50A	207.80B	207.80	38	544
17..	Exchange Closed; President's Day						
18..	207.75	209.90B	207.35A	209.40A	209.40	86	592
19..	209.00	211.00	207.45	207.50B	207.50	85	568
20..	207.20	210.00B	207.15	210.00B	210.00	59	571
21..	210.80	211.35B	210.00	210.30A	210.30	71	603
24..	210.50	211.60B	209.25	210.30B	210.30	100	623
25..	210.10	210.10	207.00	207.90A	207.90	77	623
26..	207.80	208.60B	207.00	207.00	207.00	66	628
27..	207.40	210.70B	207.00	210.45A@.05	210.25	67	615
28..	211.50	211.50	208.80A	209.00A	209.00	46	617

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	208.70	209.75	208.70	209.00	209.00	48	605
4..	209.55	211.75B	208.60A	209.10	209.10	131	605
5..	208.50	209.90B	207.40A	209.90B	209.90	12	568
6..	209.20	210.40	209.00	210.30B	210.30	52	556
7..	210.20	211.15	209.40	209.70A	209.70	24	553
10..	210.00	211.60B	210.00	211.50B	211.50	18	561
11..	212.25	216.65B	212.25	216.65B	216.65	21	554
12..	217.05	218.50B	215.30A	215.30A	215.30	18	554
13..	215.00	216.20	215.00	215.90A	215.90	34	540
14..	217.00	218.70B	216.10A	216.40	216.95	36	529
17..	217.50	217.50	215.40	215.40A	215.40	34	520
18..	213.50	217.50	213.50	216.80	216.80	64	502
19..	216.35	217.50B	216.10	217.45B	217.45	13	494
20..	217.80	218.85B	217.00	217.75B	217.75	16	490
21..	218.00	218.65	217.50A	217.65A	217.68	16	483
24..	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	....	198.90A	199.70N	199.70	....	13
3..	....	201.00B	....	199.70N	199.70	....	13
6..	....	200.20B	....	200.20B	200.20	....	13
7..	....	203.45B	....	203.45B	203.45	....	13
8..	203.35	203.65B	194.80A	195.80A	195.80	1	14
9..	195.90	195.90	193.80	193.80	195.00	4	14
10..	....	195.60B	194.40A	194.60A	194.60	....	13
13..	....	195.80B	194.00A	195.80B	195.80	....	13
14..	....	196.00B	195.40A	195.60A	195.60	....	13
15..	....	197.60B	....	197.60B	197.60	....	13
16..	....	198.25B	197.25A	198.25B	198.25	....	11
17..	....	....	....	198.25N	198.25	....	11
20..	....	198.40B	197.00A	198.40B	198.40	....	11
21..	....	....	195.90A	195.90A	195.90	....	11
22..	....	196.65B	195.00A	195.00A	195.00	....	11
23..	....	196.70B	....	196.20B	196.20	....	11

(Continued in Next Column)

S & P 250 OTC INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24..	....	198.65B	196.00A	198.35B	198.35	....	11
27..	198.50	199.30B	198.10	199.05B	199.05	3	12
28..	201.00	202.90	199.00A	202.80A	203.20	3	11
29..	....	....	201.90A	201.90A	201.90	....	11
30..	202.00	202.40B	200.25A	200.90A	200.90	3	13
31..	....	203.60B	....	203.00B	203.00	....	11

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	202.40	205.00B	202.40	205.00B	205.00	19	10
4..	....	205.60B	203.60A	203.60A	203.60	....	10
5..	....	204.40B	203.25A	204.10B	204.10	....	10
6..	....	205.00B	....	204.55B	204.55	....	10
7..	....	206.80B	203.40A	206.50B	206.50	....	10
10..	....	207.20B	....	207.20B	207.20	....	10
11..	....	207.25B	207.00A	207.00A	207.00	....	10
12..	....	207.70B	....	207.70B	207.70	....	10
13..	....	210.00B	207.00A	210.00B	210.00	....	10
14..	....	211.50B	209.95A	211.20B	211.20	....	10
17..	Exchange Closed; President's Day						
18..	....	212.90B	....	212.80B	212.80	....	10
19..	....	214.00B	211.50A	211.50A	211.50	....	10
20..	....	213.55B	211.20A	213.55B	213.55	....	10
21..	....	214.35B	....	214.00B	214.00	....	10
24..	....	214.70B	....	214.70B	214.70	....	10
25..	....	....	213.50A	213.50A	213.50	....	10
26..	211.40	213.50B	211.40	213.50B	213.50	4	12
27..	214.50	216.25B	213.80	216.25B	216.25	8	12
28..	217.25	217.25	213.90A	213.90A	213.90	21	14

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	213.20	215.00B	213.20	214.00	214.00	12	12
4..	214.05	216.00B	214.00A	214.00A	214.00	31	22
5..	213.05	213.50B	211.00A	213.50B	213.50	12	22
6..	213.90	213.90	212.75	213.50B	213.50	17	24
7..	213.65	214.20B	212.85	214.20B	214.20	17	29
10..	214.00	215.95	214.00	215.40B	215.40	24	39
11..	216.15	220.90B	216.00A	220.90B	220.90	10	32
12..	220.95	222.95B	219.00	219.10A	219.10	25	40
13..	218.75	220.50B	218.75	220.25B	220.25	21	43
14..	221.00	222.50B	220.10A	221.00A	221.00	33	59
17..	219.50	219.70B	219.50	219.50	219.50	1	57
18..	218.25	221.90B	218.00A	221.50	221.50	61	82
19..	222.00	222.10B	221.10A	221.50A	221.50	11	84
20..	221.65	223.65B	221.65	222.60B	222.60	36	97
21..	222.25	223.85	221.45A	221.45A	221.45	25	98
24..	222.35	222.75B	220.00	221.20A	221.20	118	135
25..	220.50	221.00	220.00	220.80B	220.80	33	133
26..	222.00	222.25	221.55	222.10B	222.10	36	142
27..	222.20	223.70B	222.20	222.80A	222.80	37	152
28..	Exchange Closed; Good Friday						
31..	223.10	224.75	222.40A	222.40A	222.40	8	151

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	223.00	223.10	220.70A	221.20A	221.20	6	151
2..	220.50	221.20	219.20	220.90A	220.90	23	150
3..	219.80	221.60	218.80A	219.50B	219.50	52	124
4..	219.80	220.00	216.00A	216.00A	216.00	11	122
7..	213.10	217.50	213.10	217.50	217.50	25	123
8..	217.80	220.70	217.75A	219.80B	219.80	12	118
9..	224.50	224.50	218.00A	220.20B	220.20	61	114
10..	221.05	223.35B	220.60A	223.00	223.00	17	106
11..	223.90	224.05	222.50	222.70B	222.70	17	104
14..	224.10	226.25B	222.35A	226.15B	226.15	3	105
15..	225.95	226.75B	225.40A	226.10A	226.10	10	98
16..	230.40	231.90	230.40	231.90	231.90	8	100
17..	232.15	233.60B	231.50A	233.60B	233.60	21	104
18..	233.40	234.25B	232.50A	233.05	233.05	6	109
21..	234.50	235.80B	233.60A	235.80B	235.80	9	108
22..	235.05@234.90	236.00B	232.50A	232.80	232.80	4	109
23..	232.25	232.30	231.00	232.00B	232.00	21	117
24..	232.25	233.60B	231.30	233.60B	233.60	15	123
25..	233.80	235.65B	232.15	235.65B	235.65	51	139
28..	237.10	237.10	235.15	236.80B	236.80	20	140
29..	237.10	237.25	231.25	234.80B	234.80	12	139
30..	234.50	235.00B	229.75A	229.75A	229.75	17	129

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	229.50	229.60B	228.80	229.60B	229.60	13	129
2..	229.80	229.90	226.40A	226.40A	226.40	12	126
5..	227.30	228.80B	227.30	228.80B	228.80	19	131
6..	229.20	229.50	228.40	229.30A	229.30	6	133
7..	226.30	234.00	226.30	231.00	231.60	26	135

(Continued in Next Column)

S & P 250 OTC INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
8..	231.25	231.25	230.50	231.25B	231.25	9	129
9..	230.60	233.20B	230.60	232.70B	232.70	10	135
12..	229.00	231.40B	229.00	231.20B	231.20	4	137
13..	....	....	230.60A	230.60A	230.60	....	137
14..	230.35	230.80B	230.10A	230.10A	230.10	2	135
15..	....	230.40B	229.00A	229.00A	229.00	....	135
16..	....	....	226.50A	227.10A	227.10	....	135
19..	....	227.30B	227.00A	227.30B	227.30	....	135
20..	229.00	229.00	229.00	229.00	229.00	1	135
21..	....	232.00B	....	231.50B	231.50	....	135
22..	230.50	230.50	230.40A	230.50	230.50	12	130
23..	....	232.00B	....	232.00B	232.00	....	130
26..	Exchange Closed; Memorial Day						
27..	232.50	233.70B	232.50	233.70B	233.70	2	132
28..	239.00	239.00	238.25A	238.25A	238.25	1	132
29..	236.50	237.00B	236.00A	236.80B	236.80	2	132
30..	....	237.50B	235.80A	235.80A	235.80	....	132

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	....	237.20B	234.50A	234.50A	234.50	....	132
3..	233.00	237.50B	233.00	237.50B	237.50	1	133
4..	....	238.00B	237.00A	237.50N	237.50	1	132
5..	....	....	....	237.50N	237.50	....	132
6..	238.00	238.00	238.00	238.00	238.00	2	130
9..	....	....	....	....	....	....	130
10..	....	233.50B	....	233.50B	233.50	....	130
11..	....	....	....	233.50N	233.50	....	129
12..	234.65	234.65	234.65	234.65	234.65	50	129
13..	....	236.00B	....	236.00B	236.00	....	129
16..	236.50	236.50	236.50	236.50	236.50	100	179
17..	....	....	234.50A	234.50A	234.50	....	29
18..	....	....	....	234.50N	234.50	....	29
19..	....	237.50B	....	237.50B	237.50	....	29
20..	....	....	232.50A	232.50A	232.53	....	29
23..	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
7..	217.00	217.80B	216.50A	217.80B	217.80	....	....
10..	....	218.95B	217.75A	218.95B	218.95	....	....
11..	....	224.45B	....	224.45B	224.45	....	....
12..	....	....	....	224.45N	222.70	5	5
13..	....	....	....	222.70N	222.80	....	5
14..	....	224.70B	....	222.80N	224.55	....	5
17..	223.10	224.60B	223.10	223.10	223.10	1	4
18..	224.75	225.05B	222.00A	225.05B	225.05	1	3
19..	....	....	...	225.05N	225.05	....	3
20..	....	226.00B	....	225.05N	226.15	....	3
21..	....	....	....	226.15N	225.00	....	3
24..	....	225.75B	224.50A	225.00N	224.75	....	3
25..	224.35	224.55	224.30A	224.30A	224.30	2	1
26..	225.65	225.75B	224.95	225.65B	225.65	3	1
27..	....	226.90B	....	226.35B	226.35	....	1
28..	Exchange Closed; Good Friday						
31..	226.60	228.00	226.00A	226.00A	226.00	6	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	....	224.00A	224.70A	224.70	....	1
2..	224.00	224.70	223.50A	224.50A	224.50	15	1
3..	224.60	225.10	222.30A	223.00A	223.00	6	1
4..	223.30	223.50	219.50A	219.50A	219.50	9	1
7..	216.60	221.00B	216.45A	221.00B	221.00	6	3
8..	221.30	224.20	221.30	223.30B	223.30	6	1
9..	225.50	225.70	221.50A	223.70A	223.70	30	1
10..	224.65	226.60B	224.65	226.60B	226.60	5	5
11..	....	....	....	226.60N	226.30	....	5
14..	....	229.75B	....	229.75B	229.75	....	5
15..	....	230.45B	229.50A	229.70A	229.70	....	5
16..	....	234.00B	....	234.00B	235.50	....	5
17..	235.80	237.15B	235.45A	237.15B	237.15	1	4
18..	236.45	237.75B	236.25A	236.65B	236.65	1	4
21..	239.00	239.95B	238.90	239.95B	239.95	1	4
22..	....	240.35B	239.05A	239.05A	239.05	2	2
23..	....	....	236.25A	231.75B	231.75	....	2
24..	236.25	237.60	236.25	237.60	237.60	9	11
25..	237.90	239.65B	237.80	239.65B	239.65	10	8
28..	240.80	242.00B	240.80	242.00B	242.00	9	5
29..	243.25	243.25	235.70	238.80B	238.80	8	4
30..	239.50	239.50	234.70A	234.70A	234.70	12	2

S & P 250 OTC INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	234.50	234.50	233.60	233.60	233.60	3	5
2..	234.65	234.75	231.00A	231.00A	231.00	10	5
5..	232.30	233.75	232.30	233.75	233.75	8	....
6..	234.00	234.05	232.95	234.05	234.05	4	2
7..	232.30	236.60	232.30	236.60	236.60	14	....
8..	236.35	236.35	235.60	236.25	236.25	6	....
9..	....	....	....	236.25N	236.25	....	....
12..	235.50	236.20B	235.50	236.20B	236.20	2	2
13..	....	....	235.60A	235.60A	235.60	....	2
14..	235.30	235.30	235.30	235.30	235.30	2	....
16..	....	....	231.50A	231.50A	231.50	....	....
20..	....	....	....	234.00B	234.00	....	....
21..	....	....	....	234.00N	234.00	....	....
26..	Exchange Closed; Memorial Day						
27..	235.00	236.40B	235.00	236.40B	236.40	2	2
28..	....	238.40B	....	238.40B	238.40	....	2
29..	239.50	240.00B	239.50	240.00B	240.00	2	2
30..	....	....	....	240.00N	238.80	....	2

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	....	239.80B	237.50A	237.50A	237.50	....	2
3..	....	240.50B	....	240.50B	240.50	....	2
4..	....	241.00B	240.00A	240.50N	240.50	....	2
5..	....	....	....	240.50N	240.50	....	2
6..	240.95	241.00B	240.95	240.95	240.95	2	....
9..	....	....	236.00A	236.00A	236.00	....	....
12..	237.40	237.40	237.40	237.40	237.40	50	50
13..	....	238.50B	....	238.50B	238.50	....	50
16..	239.50	239.50	239.50	239.50	239.50	100	150
17..	....	....	....	239.50N	239.50	....	100
18..	....	....	....	239.50N	239.50	....	100
19..	....	....	....	239.50N	239.50	....	100
20..	....	....	235.50A	235.50A	235.50	....	100
23..	....	....	....	235.50N	235.50	....	100
24..	....	236.80B	....	236.80B	236.80	....	100
25..	....	237.75B	....	237.75B	237.75	....	100
26..	....	237.80B	....	237.80B	237.80	....	100
27..	....	....	....	237.80N	237.80	....	100
30..	....	....	....	237.80N	237.80	....	100

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	240.00B	....	240.00B	240.00	....	100
2..	....	242.00B	....	242.00B	242.00	....	100
3..	....	....	....	242.00N	242.00	...	100
4..	Exchange Closed; Independence Day						
7..	....	....	238.00A	238.00A	238.00	....	100
8..	....	....	231.00A	231.00A	231.00	....	100
9..	....	....	228.00A	228.00A	228.00	....	100
10..	....	...	226.00A	228.00N	228.00	....	100
11..	....	....	....	228.00N	228.00	....	100
14..	....	....	....	228.00N	228.00	....	100
15..	....	....	220.00A	220.00A	220.00	....	100
16..	....	....	....	220.00N	220.00	....	100
17..	....	....	....	220.00N	220.00	....	100
18..	....	....	....	220.00N	220.00	....	100
21..	....	....	....	220.00N	220.00	....	100
22..	....	...	219.00A	219.00A	219.00	....	100
23..	....	....	....	219.00N	219.00	....	100
24..	....	....	....	219.00N	219.00	....	100
25..	....	....	....	219.00N	219.00	....	100
28..	....	....	....	219.00N	219.00	....	100
29..	....	....	216.50A	216.50A	216.50	....	100
30..	....	....	....	216.50N	216.50	....	100
31..	....	....	....	216.50N	216.50	....	100

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	....	....	216.50N	216.50	....	100
4..	....	....	215.00A	215.00A	215.00	....	100
5..	....	....	....	215.00N	215.00	....	100
6..	....	....	....	215.00N	215.00	....	100
7..	....	....	....	215.00N	215.00	....	100
8..	....	....	....	215.00N	215.00	....	100
11..	....	....	....	215.00N	215.00	....	100
12..	....	....	....	215.00N	215.00	....	100
13..	....	....	....	215.00N	215.00	....	100
14..	....	....	....	215.00N	215.00	....	100
15..	....	....	....	215.00N	215.00	....	100
18..	....	....	....	215.00N	215.00	...	100
19..	....	....	....	215.00N	215.00	....	100
20..	....	....	....	215.00N	215.00	....	100
21..	....	218.50B	....	215.00N	215.00	....	100
22..	....	....	....	215.00N	215.00	....	100
25..	....	216.00B	....	216.00B	216.00	....	100

(Continued in Next Column)

S & P 250 OTC INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
26..	....	217.00B	....	217.00B	217.00	....	100
27..	....	218.00B	....	218.00B	218.00	....	100
28..	....	....	....	218.00N	218.00	....	100
29..	....	218.50B	....	218.50B	218.50	....	100

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	....	....	....	218.50N	218.50	....	100
3..	....	....	....	218.50N	218.50	....	100
4..	....	....	....	218.50N	218.50	....	100
5..	....	....	....	218.50N	218.50	....	100
8..	....	....	217.00A	217.00A	217.00	....	100
9..	....	....	216.50A	216.50A	216.50	....	100
10..	....	....	....	216.50N	216.50	....	100
11..	....	....	212.00A	212.00A	212.00	....	100
12..	....	....	200.00A	200.00A	200.00	....	100
15..	....	....	....	200.00N	200.00	....	100
16..	....	....	199.00A	199.00A	199.00	....	100
17..	....	....	....	199.00N	199.00	....	100
18..	....	....	....	199.00N	199.00	....	100
19..	....	201.25B	....	201.25B	201.27	....	100
22..	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT
IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
12..	196.40	196.40	196.40	196.40	196.40	7	7
15..	....	....	....	196.40N	196.40	....	7
16..	....	....	196.00A	196.00A	196.00	....	7
17..	....	....	....	196.00N	196.00	....	7
18..	....	....	....	196.00N	196.00	....	7
19..	....	199.00B	....	199.00B	199.00	....	7
22..	....	....	....	199.00N	199.00	....	7
23..	....	....	....	199.00N	199.00	....	7
24..	....	....	....	199.00N	199.00	....	7
25..	....	....	....	199.00N	199.00	....	7
26..	....	....	....	199.00N	199.00	....	7
29..	....	....	....	199.00N	199.00	....	7
30..	....	....	....	199.00N	199.00	....	7

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	....	....	199.00N	199.00	....	7
2..	....	....	....	199.00N	199.00	....	7
3..	....	203.25B	....	203.25B	203.25	....	7
6..	206.00	206.00	206.00	206.00	206.00	7	....
7..	....	....	....	206.00N	206.00	....	....
8..	....	....	....	206.00N	206.00	....	....
9..	....	....	....	206.00N	206.00	....	....
10..	....	....	....	206.00N	206.00	....	....
13..	....	....	....	206.00N	206.00	....	....
14..	....	....	....	206.00N	206.00	....	....
21..	208.00	208.00	208.00	208.00	208.00	2	1
22..	....	....	....	208.00N	208.00	....	1
23..	209.50	210.50	209.50	210.50	210.50	2	3
24..	....	....	....	210.50N	210.50	....	3
27..	....	....	....	210.50N	210.50	....	3
28..	....	211.25B	....	211.25B	211.25	....	3
29..	....	211.50B	....	211.50B	211.50	....	3
30..	....	215.50B	....	215.50B	215.50	....	3
31..	....	216.00B	214.00A	216.00B	216.00	....	3

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	....	....	....	216.00N	216.00	....	3
4..	....	217.00B	....	216.00N	216.00	....	3
5..	....	217.00B	....	217.00B	217.00	....	3
6..	....	218.00B	....	218.00B	218.00	....	3
7..	....	219.00B	....	219.00B	219.00	....	3
10..	....	....	215.00A	215.00A	215.00	....	3
11..	....	215.50B	....	215.50B	215.50	....	3
12..	216.00	216.00	216.00	216.00	216.00	1	4
13..	....	....	....	216.00N	216.00	....	4
14..	....	....	....	216.00N	216.00	....	4
17..	....	....	....	216.00N	216.00	....	4
18..	....	....	....	216.00N	216.00	....	4
19..	....	....	....	216.00N	216.00	....	4
20..	....	....	....	216.00N	216.00	....	4
21..	....	....	....	216.00N	216.00	....	4
24..	....	....	....	216.00N	216.00	....	4
25..	....	....	....	216.00N	216.00	....	4
26..	....	216.75B	....	216.75B	216.75	....	4
27..	Exchange Closed; Thanksgiving Day						
28..	....	217.00B	216.25A	217.00B	217.00	....	4

S & P 250 OTC INDEX FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	....	....	217.00N	217.00	....	4
2..	....	228.00B	....	219.00B	219.00	....	4
3..	....	220.00B	....	220.00B	220.00	....	4
4..	....	221.00B	....	221.00B	221.00	....	4
5..	....	....	220.00A	220.00A	220.00	....	4
8..	....	....	....	220.00N	220.00	....	4
9..	....	....	....	220.00N	220.00	....	4
10..	....	....	....	220.00N	220.00	....	4
11..	....	....	215.50A	215.50A	215.50	....	4
12..	....	....	....	215.50N	215.50	....	4
15..	....	....	211.00A	215.50N	215.50	....	4
16..	....	....	....	215.50N	215.50	....	4
17..	....	....	....	215.50N	215.50	....	4
18..	....	....	....	215.50N	215.50	....	4
19..	....	....	214.50A	215.50N	212.60	....	4
22..	....	....	....	....	....	....	....

S & P 250 OTC INDEX FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	6	16	....	....	....	Closed	....	....	....
2	72	....	....	38	22	....	....	....	....	....	....	....
3	67	71	60	58	....	1	....	....	....	....	....	....
4	....	42	162	20	....	1	Closed	....	....	....	....	....
5	....	96	24	....	27	....	....	....	....	....	....	....
6	34	70	69	....	10	4	....	....	....	7	....	....
7	36	61	41	31	40	....	....	....	....	....	....	....
8	172	....	....	18	15	....	....	....	....	....	....	....
9	251	....	....	91	10	....	....	....	....	....	....	....
10	68	129	42	22	....	....	....	....	....	....	....	....
11	....	17	31	17	....	....	....	....	....	....	....	....
12	....	43	48	....	6	100	....	....	7	....	1	....
13	60	29	55	....	....	....	....	....	....	....	....	....
14	62	38	69	3	4	....	....	....	....	....	....	....
15	69	....	....	10	....	....	....	....	....	....	....	....
16	10	....	....	8	....	200	....	....	....	....	....	....
17	30	Closed	36	22	....	....	....	....	....	....	....	....
18	....	86	126	7	....	....	....	....	....	....	....	....
19	....	85	24	....	....	....	....	....	....	....	....	....
20	65	59	52	....	1	....	....	....	....	....	....	....
21	55	71	41	10	....	....	....	....	....	2	....	....
22	62	....	....	6	12	....	....	....	....	....	....	....
23	129	....	....	21	....	....	....	....	....	2	....	....
24	127	100	118	24	....	....	....	....	....	....	....	....
25	....	77	35	61	....	....	....	....	....	....	....	Closed
26	....	70	39	....	Closed	....	....	....	....	....	....	....
27	77	75	37	....	4	....	....	....	....	....	Closed	....
28	60	67	Closed	29	1	....	....	....	....	....	....	....
29	148	....	....	20	4	....	....	....	....	....	....	....
30	46	....	....	29	....	....	....	....	....	....	....	....
31	113	....	14	....	....	....	....	....	....	....	....	....
Total	1,813	1,286	1,123	551	172	306	....	....	7	11	1	....
Average	82	68	56	25	12	61	....	....	7	4	1	....

S & P 250 OTC INDEX FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	152	134	....	100	100	Closed	7	....	4
2	567	....	....	151	131	134	100	....	100	7	....	4
3	571	588	617	125	....	135	100	....	100	7	3	4
4	....	583	627	123	....	134	Closed	100	100	....	3	4
5	....	556	590	....	131	134	....	100	100	....	3	4
6	582	552	580	....	135	130	....	100	....	....	3	....
7	571	553	582	126	135	....	100	100	....	....	3	....
8	562	....	....	119	129	....	100	100	100	....	....	4
9	550	....	....	115	135	130	100	....	100	....	....	4
10	486	560	600	111	....	130	100	....	100	....	3	4
11	....	556	586	109	....	129	100	100	100	....	3	4
12	....	548	599	....	139	179	....	100	107	....	4	4
13	486	549	588	....	139	179	....	100	....	....	4	....
14	497	554	593	110	135	....	100	100	....	....	4	....
15	511	....	....	103	135	....	100	100	107	....	....	4
16	503	....	....	105	135	329	100	....	107	....	....	4
17	501	Closed	581	108	....	129	100	....	107	....	4	4
18	....	602	587	113	....	129	100	100	107	....	4	4
19	....	578	581	....	135	129	....	100	107	....	4	4
20	508	581	590	....	135	129	....	100	....	....	4	....
21	521	613	584	112	135	....	100	100	....	1	4	....
22	515	....	....	111	130	....	100	100	7	1	....	....
23	510	....	....	119	130	100	100	....	7	3	....	....
24	534	633	138	134	....	100	100	....	7	3	4	....
25	...	633	134	147	....	100	100	100	7	....	4	Closed
26	....	640	143	....	Closed	100	....	100	7	....	4	....
27	538	627	153	....	134	100	....	100	....	3	Closed	....
28	546	631	Closed	145	134	....	100	100	....	3	4	....
29	594	....	....	143	134	....	100	100	7	3	....	....
30	582	....	....	131	134	100	100	....	7	3	....	....
31	597	....	152	....	....	....	100	....	....	3	....	....
Average	538	586	480	123	134	136	100	100	71	4	4	4

S & P 250 OTC INDEX FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	100	....	....	4
23	....	....	....	....	....	29	....	....	....	....	....	....
24	....	....	483	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	483	....	....	29	....	....	100	....	....	4

1986 STANDARD & POOR'S 250 OTC STOCK COMPOSITE PRICE INDEX

Date	JANUARY				FEBRUARY				MARCH			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1 ...	Closed			...	...	...	...	...	...	...	...	
2 ...	193.53	194.18	193.30	193.30	...	...	...	...	...	...	...	...
3 ...	193.09	193.30	192.93	193.15	196.06	196.95	195.78	196.95	208.16	208.58	208.04	208.07
4 ...	...	...	...	...	197.59	197.84	196.66	196.92	208.47	209.61	208.09	208.94
5 ...	...	...	...	...	196.91	197.16	196.74	197.16	208.22	208.94	207.75	208.04
6 ...	193.38	193.53	192.92	193.53	197.47	198.29	197.16	198.27	208.66	209.06	208.04	208.94
7 ...	194.06	195.73	193.53	195.73	197.75	199.09	197.66	199.09	203.97	209.27	208.89	209.03
8 ...	196.19	196.75	194.44	194.44	...	...	...	...	...	...	...	...
9 ...	192.78	194.44	190.06	190.49	...	...	...	...	...	...	...	...
10 ...	191.13	191.61	190.49	191.15	199.41	199.95	199.12	199.95	209.25	210.25	209.03	210.24
11 ...	...	...	...	...	200.03	200.97	199.95	200.97	211.09	212.76	210.24	212.76
12 ...	...	...	...	...	201.38	201.75	200.99	201.75	213.63	215.17	212.76	214.99
13 ...	190.75	191.15	190.65	190.96	202.25	202.55	210.75	202.55	214.50	215.60	214.50	215.60
14 ...	191.56	191.61	190.92	191.00	203.03	203.84	202.55	203.84	216.19	216.59	215.60	216.44
15 ...	191.13	192.49	190.98	192.49	...	...	...	...	...	...	...	...
16 ...	193.06	193.86	192.49	193.86	...	...	...	...	...	...	...	...
17 ...	193.75	194.27	193.34	194.10	Closed				216.13	216.48	215.12	215.60
18 ...	...	...	...	...	203.91	205.05	203.84	205.05	215.50	216.63	215.46	216.56
19 ...	...	...	...	...	205.24	205.65	204.65	204.65	217.25	217.51	216.56	216.92
20 ...	193.06	193.99	192.58	192.83	204.41	205.46	204.39	205.46	217.55	217.76	216.92	217.57
21 ...	193.03	193.05	192.03	192.33	206.41	207.14	205.60	207.14	217.63	218.01	217.49	217.66
22 ...	192.81	192.87	191.54	191.54	...	...	...	...	...	...	...	...
23 ...	190.50	191.39	190.41	190.89	...	...	...	...	...	...	...	...
24 ...	191.22	192.37	190.92	192.36	206.91	207.33	206.51	206.56	217.66	217.68	216.40	216.63
25 ...	...	...	...	...	206.63	206.70	205.91	206.17	216.38	216.67	215.77	216.24
26 ...	...	...	...	...	205.88	206.19	205.54	205.80	216.28	216.55	216.11	216.55
27 ...	192.72	193.35	192.37	193.31	206.13	207.33	205.84	207.33	217.44	218.36	216.55	218.10
28 ...	193.63	194.61	193.31	194.61	208.63	208.63	207.33	208.08	Closed			
29 ...	195.41	196.41	194.61	195.56	...	...	...	...	...	...	...	...
30 ...	195.34	195.55	194.97	195.02	...	...	...	...	...	...	...	...
31 ...	194.91	195.85	194.91	195.79	...	...	...	...	218.16	219.08	218.09	219.08

Date	APRIL				MAY				JUNE			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1 ...	219.38	219.44	218.45	218.65	226.16	227.33	225.51	225.54	...	...	...	...
2 ...	217.69	218.78	217.53	218.78	225.97	226.76	225.54	226.50	237.62	237.91	236.83	236.84
3 ...	219.25	219.89	218.78	219.19	...	...	...	...	236.39	237.34	236.36	237.34
4 ...	218.91	219.19	217.59	217.60	...	...	...	...	237.99	238.04	236.65	237.04
5 ...	...	...	...	...	226.50	227.87	226.50	227.85	236.98	237.55	236.91	237.26
6 ...	...	...	...	...	228.31	228.38	227.76	227.84	237.66	237.76	237.34	237.50
7 ...	216.41	217.60	214.81	215.37	227.72	227.87	226.77	227.42	...	...	...	...
8 ...	216.44	218.02	215.37	218.02	228.16	228.76	227.42	228.67	...	...	...	...
9 ...	219.25	219.77	218.02	219.40	228.31	229.33	228.31	229.33	237.05	237.50	233.68	233.68
10 ...	219.78	221.87	219.38	221.87	...	...	...	...	232.87	233.55	231.97	232.51
11 ...	222.00	223.34	221.87	223.11	...	...	...	...	233.01	233.85	232.57	233.85
12 ...	...	...	...	...	229.31	229.54	228.99	229.09	234.55	234.98	233.40	234.41
13 ...	...	...	...	...	228.84	229.13	227.88	228.46	235.05	235.92	234.44	235.91
14 ...	223.47	224.94	223.11	224.94	228.94	229.15	228.46	229.00	...	...	...	...
15 ...	224.91	225.78	224.78	225.78	228.88	229.04	227.96	228.00	...	...	...	...
16 ...	227.19	230.41	225.78	230.41	227.63	228.02	226.40	226.62	236.22	235.95	234.35	235.30
17 ...	231.13	231.50	230.41	231.37	...	...	...	...	234.84	234.87	233.13	233.15
18 ...	231.13	231.39	230.36	230.50	...	...	...	...	232.45	233.10	231.16	232.02
19 ...	...	...	...	...	226.74	226.78	225.74	225.90	232.19	233.28	232.07	232.91
20 ...	...	...	...	...	225.61	226.66	225.54	226.66	232.62	232.91	232.31	232.53
21 ...	230.09	231.00	230.09	230.92	227.31	227.65	226.79	227.09	...	...	...	...
22 ...	231.37	231.49	230.13	230.21	227.22	229.35	227.09	229.31	...	...	...	...
23 ...	229.44	230.21	229.13	229.36	229.79	230.68	229.38	230.68	232.79	233.46	232.61	232.99
24 ...	230.38	231.58	229.46	231.58	...	...	...	...	234.11	234.21	233.00	234.17
25 ...	232.38	232.63	231.58	232.54	...	...	...	...	234.91	235.88	234.23	235.79
26 ...	...	...	...	...	Closed				236.02	236.16	235.75	236.01
27 ...	...	...	...	...	231.29	232.50	230.72	232.50	236.47	236.47	235.94	236.28
28 ...	233.16	233.21	231.79	232.08	233.73	234.12	232.87	234.06	...	...	...	...
29 ...	232.40	232.51	230.69	230.94	234.21	234.78	233.77	234.78	...	...	...	...
30 ...	230.75	230.94	227.33	227.33	235.08	237.21	234.80	237.21	236.75	237.60	236.32	237.37
31 ...	...	...	...	...	...	...	...	...	...	...	...	...

1986 STANDARD & POOR'S 250 OTC STOCK COMPOSITE PRICE INDEX

Date	JULY Open	High	Low	Close	AUGUST Open	High	Low	Close	SEPTEMBER Open	High	Low	Close
1 ...	238.15	238.78	237.52	238.78	212.57	212.85	211.76	211.76	Closed			
2 ...	239.12	239.79	238.86	239.79	...	...	...	...	219.50	219.56	217.66	217.66
3 ...	240.14	240.43	239.87	240.42	...	...	...	...	216.85	217.49	216.79	217.09
4 ...	Closed				210.95	211.69	209.08	209.71	217.53	219.11	217.16	219.11
5 ...	...	...	...	...	210.08	210.50	209.78	210.09	219.50	219.60	218.15	218.16
6 ...	...	...	...	...	209.41	210.01	208.05	208.21	...	...	...	...
7 ...	239.78	240.48	232.98	232.98	208.22	208.70	208.17	208.36	...	...	...	...
8 ...	230.66	232.53	225.46	225.71	208.81	209.34	208.40	209.32	217.37	218.17	214.98	215.01
9 ...	226.41	227.11	225.83	227.11	...	...	...	...	215.55	215.68	213.94	213.96
10 ...	227.63	227.72	224.98	225.47	...	...	...	...	213.59	213.94	212.81	212.81
11 ...	225.45	225.70	224.81	224.81	209.84	212.24	209.39	212.24	211.81	212.73	204.76	204.76
12 ...	...	...	...	...	213.07	214.61	212.38	214.61	203.87	204.41	199.89	199.89
13 ...	...	...	...	...	215.28	216.83	214.71	216.79	...	...	...	...
14 ...	223.91	224.77	220.09	220.13	217.02	218.49	216.80	218.49	...	...	...	...
15 ...	219.04	219.89	215.89	215.89	218.96	219.02	218.60	218.80	200.32	200.52	198.95	199.33
16 ...	216.69	217.10	215.95	216.32	...	...	...	...	197.91	199.17	197.37	198.56
17 ...	216.78	217.65	216.32	217.54	...	...	...	...	199.19	200.78	199.64	200.42
18 ...	217.31	217.55	216.29	217.21	218.81	218.92	218.00	218.17	200.68	201.77	200.47	201.28
19 ...	...	...	...	...	217.51	218.14	217.31	217.35	200.87	201.36	200.52	201.27
20 ...	...	...	...	...	217.63	218.72	217.40	218.57	...	...	...	...
21 ...	217.00	217.29	216.50	216.50	219.15	219.18	218.69	218.79	...	...	...	...
22 ...	216.44	217.04	216.32	216.73	218.43	219.34	218.37	219.18	201.73	203.28	201.33	203.28
23 ...	217.02	217.09	216.52	216.75	...	...	...	...	204.00	204.03	202.87	203.34
24 ...	217.19	217.20	216.09	216.11	...	...	...	...	203.81	204.15	203.46	203.78
25 ...	216.40	217.26	216.10	217.26	218.24	219.15	217.37	217.37	203.78	203.93	201.38	202.09
26 ...	...	...	...	...	217.31	217.99	217.27	217.99	201.15	202.09	201.10	201.81
27 ...	...	...	...	...	218.39	218.91	218.00	218.91	...	...	...	...
28 ...	217.27	217.50	214.57	214.57	218.80	219.26	218.77	219.19	...	...	...	...
29 ...	213.93	214.49	212.47	212.47	219.49	219.75	219.29	219.54	200.76	201.76	199.32	199.85
30 ...	212.44	212.47	210.83	211.75	...	...	...	...	200.61	201.99	199.75	201.71
31 ...	212.38	212.75	211.78	212.43	...	...	...	...				

Date	OCTOBER Open	High	Low	Close	NOVEMBER Open	High	Low	Close	DECEMBER Open	High	Low	Close
1 ...	202.30	203.43	201.72	203.19	...	...	...	...	216.04	217.14	215.30	215.92
2 ...	203.07	203.44	202.90	203.44					216.85	218.11	215.98	218.11
3 ...	204.26	204.29	202.96	203.36	213.36	213.74	213.19	213.74	219.10	219.80	218.32	219.57
4 ...	...	...	...	...	213.59	214.20	213.30	214.19	219.63	220.32	219.55	220.12
5 ...	...	...	...	...	214.07	215.00	213.91	214.82	220.23	220.33	218.85	218.85
6 ...	203.46	203.91	203.39	203.90	214.58	214.90	214.05	214.17	...	...	...	...
7 ...	204.21	204.24	203.00	203.16	213.95	214.17	213.71	214.14	...	...	...	...
8 ...	203.04	204.09	202.85	204.09	...	...	...	...	218.34	218.78	216.90	217.38
9 ...	204.24	204.81	204.06	204.25	...	...	...	...	217.21	217.41	216.53	216.53
10 ...	204.06	204.61	203.88	204.36	213.80	214.16	212.91	213.32	216.06	216.31	215.84	216.22
11 ...	...	...	...	...	213.90	214.27	213.40	214.27	216.34	216.41	215.13	215.38
12 ...	...	...	...	...	214.66	214.74	213.96	214.20	215.08	215.39	214.29	214.31
13 ...	204.27	204.54	204.14	204.54	214.23	214.30	212.73	212.73	...	...	...	...
14 ...	204.97	205.37	204.56	205.09	212.23	212.83	212.19	212.83	...	...	...	...
15 ...	205.77	206.91	205.14	206.91	...	...	...	...	213.48	214.23	212.29	212.93
16 ...	207.69	207.99	207.03	207.94	...	...	...	...	213.60	213.66	213.06	213.66
17 ...	207.90	207.98	207.62	207.96	212.23	213.13	211.85	212.62	213.84	214.01	213.00	213.00
18 ...	...	...	...	...	212.67	212.68	209.69	209.69	212.71	212.94	212.26	212.34
19 ...	...	...	...	...	208.47	225.79	222.94	225.42	212.56	212.88	212.30	212.60
20 ...	207.06	207.90	206.37	206.58	208.55	209.58	208.01	209.58	...	...	...	...
21 ...	206.81	206.81	206.09	206.75	209.91	211.62	209.61	211.55	...	...	...	...
22 ...	206.79	207.07	206.52	207.03	...	...	...	...	212.46	212.54	212.17	212.37
23 ...	207.62	208.91	207.05	208.91	...	...	...	...	212.51	212.68	210.99	211.03
24 ...	209.11	209.29	208.80	209.19	212.32	213.66	211.61	213.57	211.17	211.70	211.00	211.69
25 ...	...	...	...	...	214.46	214.93	213.68	214.93	Closed			
26 ...	...	...	...	...	215.54	216.13	215.06	216.13	211.73	211.95	211.67	211.94
27 ...	209.44	209.48	208.97	209.42	Close				...	...	...	...
28 ...	209.92	210.75	209.54	210.33	216.48	217.19	216.17	217.19	...	...	...	...
29 ...	210.18	211.37	210.09	211.37	...	...	...	...	211.68	211.95	210.48	210.49
30 ...	212.63	213.38	211.62	213.13	...	...	...	...	210.14	210.49	209.95	210.15
31 ...	229.44	213.61	212.87	213.20	...	...	...	...	210.50	210.81	210.20	210.34

S & P 500 STOCK INDEX FUTURES PRICES

MARCH 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	211.70@.55	212.05	210.30	211.45@.60	211.55	49532	59949
3	211.75@.80	213.45	211.60	213.00@212.95	212.95	47215	60950
6	213.50@.40	213.85	211.30	213.20@.30	213.25	52107	61128
7	214.30@.15	216.30	214.05	216.10@.00	216.05	68838	61048
8	216.25@.10	216.60	206.30	208.40@.10	208.25	110871	62675
9	206.50@.00	208.00	204.90	207.00@206.70	206.85	96753	55968
10	207.15@.45	208.05	205.80	206.50@.15	206.35	61741	56678
13	205.70@.45	207.70	205.35	207.35@.50	207.40	67733	58608
14	207.90@208.10	208.10	206.40	207.25@.10	207.20	58734	58554
15	207.30@.40	209.40	206.85	208.90@209.05	208.95	66984	58330
16	208.40@.45	209.80	207.40	209.80@.70	209.75	64246	57657
17	209.85@210.00	210.10	207.35	208.20@.00	208.10	57797	56840
20	207.25@.00	208.40	206.40	208.40@.30	208.35	50285	56016
21	208.05@.20	208.25	204.60	205.45@.60	205.55	73581	54578
22	204.90@205.05	206.25	202.75	202.75@.80	202.80	69428	54717
23	203.15@.05	204.85	202.60	204.60@.70	204.65	61240	55488
24	204.75@.60	207.25	204.20	206.90@.70	206.80	55824	55448
27	207.15@.00	208.70	206.65	207.85@.75	207.80	53318	54610
28	208.00@207.90	212.20	207.25	212.20@211.90	212.05	74640	55284
29	211.45@.60	213.70	210.25	211.50@.40	211.45	87434	56397
30	211.40@.55	212.20	209.00	210.10@.50	210.30	63645	56410
31	210.05@.40	214.00	210.05	213.15@.00	213.05	73401	58095

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	213.50@.40	215.75	212.00	215.60@.50	215.55	74825	58104
4	216.05@.25	216.45	211.50	213.85@.55	213.70	103631	60203
5	213.50@.35	214.60	211.80	214.10@213.95	214.00	69563	58955
6	214.00@.10	215.90	213.15	214.10@213.90	214.00	80835	60201
7	212.60@.45	216.90	211.30	216.20@.10	216.15	76990	62745
10	216.25@.15	217.60	215.55	217.60@.50	217.55	72801	63498
11	217.20@.00	217.85	215.95	216.60@.50	216.55	72010	59312
12	216.70@.80	217.50	215.25	216.95@.80	216.85	69119	60391
13	217.25@216.90	218.70	215.20	218.40@.55	218.45	73833	62108
14	218.45@.60	220.95	217.85	220.75@.60	220.65	73061	60277
17	Exchange Closed; President's Day						
18	220.70@.60	223.70	220.00	223.30@.15	223.20	81689	62706
19	222.60@.45	224.20	220.40	220.85@.95	220.90	79333	61416
20	220.65@.50	224.00	220.20	224.00@223.70	223.85	69121	61029
21	225.00@.10	226.20	224.20	225.10@224.85	224.95	81675	61944
24	224.40@.60	226.70	223.90	225.60@.80	225.70	84003	61713
25	225.50@.60	225.95	222.80	224.20@.35	224.30	80886	61340
26	223.80@224.00	225.90	223.35	224.60@.70	224.65	81409	60349
27	225.40@.55	228.00	224.50	227.25@.35	227.30	93788	64661
28	228.30@.65	228.65	225.50	225.90@226.05	226.00	88034	62263

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	226.30@.15	227.05	224.85	225.35@.50	225.45	75700	60058
4	225.95@226.10	228.50	223.95	224.25@.45	224.35	91794	56717
5	224.05@223.90	225.50	222.30	225.40@.50	225.45	82908	53724
6	226.00@.10	226.80	224.40	226.80@.60	226.70	73104	53314
7	226.10@.30	227.65	225.25	225.85@.95	225.90	75606	52898
10	226.25@.00	228.05	225.85	227.55@.70	227.60	64191	52657
11	228.30@.20	233.50	228.20	233.40@.20	233.30	83998	53576
12	233.25@.15	235.75	232.55	232.90@.75	232.85	89621	52895
13	232.00@.35	234.90	231.70	234.15@.50	234.30	27071	48687
14	234.50@.60	236.50	233.40	235.45@.60	235.50	23474	45205
17	235.40@.10	235.40	233.45	233.90@.65	233.80	14262	42811
18	233.00@.20	237.00	233.00	236.35@.60	236.45	12642	42114
19	236.35@.25	237.10	234.75	235.60@.40	235.50	7956	40434
20	236.40@.45	237.90	235.60	236.80@.50	236.70	8949	37896
21	236.80@.95	237.80	233.40	233.50@.60	233.34	16261	35994
24	....	....	....	....	....	1350	....
25	....	....	....	....	....	61	....
26	....	....	....	....	....	30	....
27	....	....	....	....	....	8	....
28	Exchange Closed; Good Friday						
31	....	....	....	....	....	....	....

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day						
2	213.75@.65	214.05	212.45	213.65@.70B	213.70	497	1150
3	213.85	215.70	213.85	215.30	215.25	262	1157
6	215.80@.70	216.05	213.55A	215.45@.40	215.40	308	1248
7	216.55@.60	218.55	216.30	218.35@.25	218.30	545	1315
8	218.60@.55	218.80	207.80	210.65A@.45	210.40	1286	1495
9	207.00@.20	209.90	206.80	209.05@208.90	208.95	1237	1724
10	209.40@.30	210.20	207.80	208.45@.35	208.40	586	1808
13	207.45@.50	209.80	207.40A	209.50@.60	209.55	846	1835
14	210.10@.05	210.20B	208.50	209.30@.35	209.35	422	1853
15	209.50	211.50	208.95A	211.05@.15	211.10	536	1911
16	210.85@.70	212.00	209.55	211.95@212.00	211.95	1177	2187
17	212.10@.20	212.20	209.45	210.30@.10	210.25	576	2205

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES

JUNE 1986 FUTURES CONTRACT

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
20	209.10@.00	210.60	208.60A	210.55B@.60	210.55	516	2377
21	210.25@.35	210.40	206.95	207.60@.70B	207.70	1068	2684
22	207.20@.25	208.55	204.90	204.90@205.00	204.95	1317	3022
23	205.20@.30	207.00	204.90	206.95@.80	206.85	1713	3220
24	206.90	209.45B	206.50	209.15@.05	209.05	958	3371
27	209.35@.40	210.95	208.90	210.05@.10	210.05	900	3498
28	210.25@.15	214.50	209.50	214.50	214.45	1053	3729
29	214.00@213.95	216.10	212.70	213.75@.95	213.85	1715	3890
30	213.50	214.65	211.60	212.55@.65	212.60	1074	4008
31	212.35	216.25	212.35	215.55@.45	215.45	944	4089

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	215.90@.95	218.20	214.40	218.10@.20	218.05	1521	4292
4	218.45	218.90	213.90	216.40@.10	216.25	3751	5741
5	215.95	217.00	214.35	216.60@.55A	216.55	1173	5898
6	216.60	218.40	215.65A	216.50@.30	216.40	1398	6123
7	215.00	219.50	213.90	218.55@.70	218.60	1540	6341
10	218.75@.60	220.15	218.10	220.15@.00	220.05	1668	6643
11	219.55@.65	220.35	218.50	219.20@.10	219.15	1122	6615
12	219.50	220.00	217.90	219.45	219.40	1489	7206
13	219.60@.80	221.15	217.70	220.85@221.00	220.90	1692	7670
14	221.05@.15	223.60	220.35	223.05@.25	223.15	2722	8486
17	Exchange Closed; President's Day						
18	223.60@.50	226.25	222.65	226.05@.00	225.95	4021	8722
19	225.15@.25	226.95	223.10	223.60@.70	223.60	3369	9774
20	223.35@.20	226.65	222.90	226.50@.60	226.55	3590	11675
21	227.75@228.00	229.00	226.95A	228.00@227.80	227.85	4875	13018
24	227.40@.30	229.55	226.90	228.40@.60	228.50	7687	16551
25	228.30@.25	228.85B	225.75	227.10@.25	227.20	4987	17852
26	226.90@.80	228.90	226.35	227.55@.50	227.55	5722	19690
27	228.50@.55	231.00	227.50	230.40@.30	230.30	5554	21097
28	231.55@.50	231.60	228.30	229.00@228.90	228.95	6316	22285

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3	229.20@.00	230.00	227.70	228.20@.35	228.30	5357	23977
4	228.90@.80	231.30	226.65	227.00@.15	227.10	8324	25255
5	226.90@.75	228.15	224.75	227.90@228.15	228.00	11177	27897
6	229.00@228.90	229.45	227.10	229.30@.45	229.35	8302	29602
7	228.80@.70	230.30	227.90	228.65@.50	228.60	7877	30643
10	228.85@.80	230.80	228.50	230.35@.50	230.40	8772	32921
11	231.15@.00	236.60	231.00	236.35@.55	236.25	16734	37532
12	236.40@.25	238.60	235.50	235.55@.75	235.65	23026	42361
13	235.15@234.90	237.95	234.55	237.20@.35	237.25	62805	50070
14	238.00@237.85	239.65	236.20	238.70@.45	238.55	79244	57957
17	238.40@.20	238.45	236.45	236.80@.60	236.70	72136	61876
18	236.00@.10	240.00	236.00	239.55@.40	239.45	81761	62293
19	239.30@.10	240.20	237.60	238.60@.40	238.50	69449	65528
20	239.40@.25	241.10	238.65	239.90@.60	239.75	70729	67520
21	239.80@.95	240.75	236.60	237.40@.00	237.20	68953	68676
24	238.20@.35	238.45	235.10	237.20@.05	237.15	72148	69242
25	237.00@.15	238.50	235.90	238.30@.15	238.20	68541	70611
26	238.50@.60	241.60	238.25	241.45@.60	241.50	72504	72897
27	242.20@.50	243.80	241.50	241.80@.55	241.65	64496	75364
28	Exchange Closed; Good Friday						
31	242.50@.30	243.05	240.90	241.05@240.90	241.00	69348	76289

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1	241.60@.50	242.05	236.20	236.40@.55	236.50	97882	76645
2	235.90@236.10	238.35	235.10	237.35@.60	237.45	88201	81115
3	237.55@.70	238.35	232.60	232.60@.85	232.75	79969	79387
4	233.25@.05	233.90	228.70	228.75@229.00	228.90	88732	74791
7	228.50@.35	230.40	226.75	229.60@.00	229.30	89020	72410
8	230.40@.50	235.85	230.20	235.50@.75	235.60	88002	72623
9	236.60@.70	237.80	232.95	235.45@.25	235.35	100509	70391
10	235.25@.00	238.80	234.35	238.00@.10	238.05	81958	71459
11	238.05@.30	239.35	235.50	236.55@.70	236.65	77153	70051
14	236.90@237.05	239.70	235.85	239.00@.10	239.05	61292	68202
15	238.35@.15	240.00	237.05	238.95@.75	238.85	78035	69196
16	241.20@.50	244.45	240.50	244.15@.30	244.20	81028	70190
17	243.75@.40	245.45	243.10	244.65@245.00	244.80	79148	68965
18	244.80@.50	245.10	242.25	243.35@.25	243.30	62332	67538
21	242.70@.50	246.40	242.50	246.40@.15	246.25	72686	67874
22	245.70@.80	246.70	241.35	242.95@.80	242.90	95743	66846
23	241.80@.55	243.40	240.25	243.40@.20	243.30	83288	66819
24	243.10@.25	244.75	242.05	242.10@.30	242.20	79803	65902
25	242.90@243.05	243.90	240.85	243.40@.55	243.45	72278	66126
28	244.00@.15	244.90	242.10	244.80@.60	244.70	70285	67210
29	245.20@.35	245.45	239.00	240.60@.30	240.45	98048	68212
30	240.50@.60	240.80	234.60	234.90@.70	234.80	89994	64019

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1986 FUTURES CONTRACT

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	234.50@.70	235.60	233.60	235.05@234.90	234.95	84161	65006
2 ..	234.90@235.00	236.40	233.25	234.70@.80	234.75	64738	67948
5 ..	235.00@.20	238.00	235.00	237.95@.75	237.85	59608	70342
6 ..	237.75@.65	238.45	235.95	237.30@.20	237.25	73073	71763
7 ..	236.50@.30	237.00	233.75	237.00@236.85	236.95	81038	71128
8 ..	237.25@.10	238.25	236.05	237.30@.15	237.20	71194	76492
9 ..	235.30@.50	238.75	235.25	238.35@.25	238.30	62904	77216
12 ..	237.50@.70	238.40	236.40	237.15@.30	237.25	67983	79549
13 ..	236.90@237.00	238.10	235.65	236.40@.55	236.50	84203	80734
14 ..	237.00@236.80	237.70	235.50	237.10@.25	237.15	73936	84965
15 ..	237.20@.40	237.40	233.00	233.35@.45	233.40	78612	85111
16 ..	233.40@.10	233.60	231.40	232.25@.15	232.20	67225	83282
19 ..	232.75@233.00	233.65	231.95	232.75@.85	232.80	52711	80908
20 ..	233.00@232.85	236.90	232.55	236.90@.80	236.85	70863	80634
21 ..	236.90@.70	237.60	235.25	236.30@.50	236.40	68711	80335
22 ..	236.70@.85	241.70	236.60	241.50@.70	241.60	88620	77924
23 ..	241.50@.60	243.00	241.00	242.55@.40	242.45	61914	78053
26 ..	Exchange Closed; Memorial Day						
27 ..	242.90@.75	246.60	242.30	246.50@.25	246.35	67317	77095
28 ..	245.90@246.10	248.25	245.90	247.90@.80	247.85	82631	78478
29 ..	247.25@.35	249.35	245.50	248.90@.85	248.85	87376	77942
30 ..	248.45@.20	250.40	246.55	247.60@.50	247.55	88542	76085

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2 ..	247.80@.70	248.75	243.00	245.00@.10	245.05	88900	72777
3 ..	244.90@245.05	246.50	243.60	246.35@245.90	246.10	85715	65425
4 ..	246.25@.40	246.75	242.30	244.30@.50	244.40	83378	62179
5 ..	244.75@.60	246.10	243.35	246.10@245.95	246.00	69392	62606
6 ..	246.70@.50	246.90	244.10	245.70@.45	245.60	68696	60751
9 ..	244.40@.75	244.75	238.60	239.00@238.80	238.90	83801	59415
10 ..	238.40@.60	240.00	237.40	239.35@.25	239.30	78818	56087
11 ..	239.00@.20	241.50	238.65	240.65@.80	240.70	66521	55102
12 ..	239.90@240.15	241.80	239.90	241.30@.40	241.35	21079	50865
13 ..	242.30@.70	246.70	242.20	246.30@.50	246.25	20483	46485
16 ..	246.90@.80	247.10	245.55	246.60@.80	246.70	11219	42161
17 ..	246.60@.85	246.90	243.30	244.10@.25	244.15	9980	40102
18 ..	244.15	245.60	242.35	245.45@.55	245.50	10643	37793
19 ..	244.75@.85	246.35	243.80	243.80@.90	243.85	11035	34873
20 ..	244.30@.40	247.70	243.65	247.60@.50	247.58	11988	33586
23 ..	....	....	....	....	....	1519	....
24 ..	....	....	....	....	....	91	....
25 ..	....	....	....	....	....	88	....
27 ..	....	....	....	....	....	7	....
30 ..	....	....	....	....	....	....	....

SEPTEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day						
2 ..	216.20	216.20	214.65A	215.85B	215.85	5	1389
3 ..	216.20	217.70	216.20	217.40A	217.40	15	1338
6 ..	217.80	218.05	215.90A	217.60A	217.60	90	1461
7 ..	218.80	220.65B	218.70A	220.55B	220.50	83	1511
8 ..	220.90@.85	220.95	211.95	212.80@.50A	212.65	140	1539
9 ..	211.60	212.00	209.00A	210.95B	210.95	61	1536
10 ..	211.60	212.00B	209.90A	210.30A	210.30	53	1464
13 ..	209.35	211.75	209.35	211.40A	211.40	26	1459
14 ..	211.85@.90	211.90	210.70A	211.20A	211.20	14	1460
15 ..	211.50	213.50B	211.10	213.10B	213.10	9	1461
16 ..	212.90	213.95B	211.80A	213.95B	213.95	65	1502
17 ..	214.50	214.50	211.80A	212.30B	212.30	40	1526
20 ..	211.45	212.70B	210.90A	212.70B	212.70	29	1508
21 ..	212.40@.45	212.55B	209.25A	209.80A	209.80	36	1500
22 ..	209.25@.30	210.50	207.00A	207.00A	207.15	136	1549
23 ..	207.25@.15	210.00	207.00	209.90@.40A	209.65	297	1576
24 ..	209.40@.35	211.70B	209.10A	211.40B	211.40	42	1560
27 ..	211.80	213.50B	211.50	212.35A	212.35	80	1562
28 ..	212.55@.60	216.75B	212.10	216.75B	216.75	69	1530
29 ..	216.15	218.40B	215.30A	216.30B	216.30	145	1546
30 ..	216.25	216.90B	214.20A	214.95B	214.95	39	1533
31 ..	215.00	218.60	214.95	217.80B	217.80	117	1471

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	218.60	220.45	216.80A	220.35B	220.35	62	1471
4 ..	220.95@221.00	221.10B	216.35A	218.75A@.50A	218.60	200	1488
5 ..	218.30@.35	219.35B	216.70A	218.90A	218.90	41	1490
6 ..	219.00@.05	220.80B	218.10A	218.70A	218.70	86	1459
7 ..	216.70@.75	221.75	215.20	221.00A	221.00	82	1448
10 ..	220.85	222.40	220.60	222.35B@.40	222.35	58	1435
11 ..	221.95@.90	222.50	221.00	221.60B	221.60	15	1426
12 ..	221.80	222.30	220.20	221.80A	221.80	115	1424
13 ..	222.00@.05	223.25	220.30	223.25	223.25	85	1459
14 ..	223.30@.35	225.80B	222.80A	225.45A@.30	225.35	116	1468

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17 ..	Exchange Closed; President's Day						
18 ..	225.60	228.50	225.00A	228.40B	228.40	176	1553
19 ..	227.80@.75	229.30B	225.55	226.05B	226.05	209	1590
20 ..	225.60	229.20B	225.35A	229.05A	229.05	141	1645
21 ..	230.00	231.30B	229.55A	230.85@.40A	230.45	73	1639
24 ..	230.20	232.40B	229.60A	231.40B	231.40	169	1645
25 ..	231.05@.10	231.30B	228.50	229.90	229.90	115	1628
26 ..	229.50	231.30B	228.80A	230.25A	230.25	165	1618
27 ..	231.40	233.50B	230.30	233.15A	233.15	142	1644
28 ..	234.20	234.20	231.30A	231.55B	231.55	110	1649

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3 ..	231.90@.95	232.55B	230.30A	230.90B	230.90	51	1636
4 ..	231.30	233.90B	229.00	229.70B	229.70	70	1635
5 ..	229.60	230.60	227.15A	230.20B@.60	230.45	360	1701
6 ..	231.40	232.20	229.60A	232.00B@.20	232.10	105	1704
7 ..	231.45@.50	233.10	230.40A	231.05B	231.05	110	1740
10 ..	231.00@230.80	233.30B	230.80	233.20@.15A	233.10	149	1749
11 ..	234.25	239.35	233.60	239.00@.35	239.15	266	1704
12 ..	239.15@.20	241.20B	238.30	238.55A@.60	238.55	313	1730
13 ..	237.50	240.90B	237.00	239.65A	239.65	69	1752
14 ..	240.90@.85	242.30B	239.00A	242.00@241.10A	241.25	162	1776
17 ..	240.70@.75	241.00	239.30A	239.50B@.65	239.45	119	1807
18 ..	238.50@.55	243.05B	238.50	241.95B	241.95	144	1789
19 ..	241.70@.65	243.05B	240.30A	241.10A	241.25	252	1811
20 ..	242.40@.35	243.70	241.70A	242.90@.30A	242.45	184	1807
21 ..	242.90	243.35	239.50	239.90A@.50	239.80	229	1832
24 ..	240.70	241.10B	237.65	240.05@239.70	239.85	682	1979
25 ..	239.75	241.25	238.50	240.80@241.05	240.90	206	1909
26 ..	241.20@.15	244.60	241.00	244.60@.40	244.40	347	1982
27 ..	245.35@.40	246.60	244.35	244.40A@.35	244.40	483	2089
28 ..	Exchange Closed; Good Friday						
31 ..	245.40@.50	245.90	243.60	243.90@.60	243.80	747	2067

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	244.60@.55	244.85	239.00	239.30@.15	239.30	1188	2173
2 ..	238.70@.85	241.30	238.00	240.20@.15	240.20	1123	2367
3 ..	240.50	241.15B	235.10	235.30A@.10	235.45	2060	2870
4 ..	235.80@.85	236.70	231.40	231.40@.60	231.50	2508	3632
7 ..	231.10@.00	233.30	229.40	232.30A@231.75A	232.00	1442	3822
8 ..	233.30	238.65	233.15A	238.40@.50	238.45	1054	3945
9 ..	239.50@.45	240.60B	235.70A	238.10A@.00	238.05	873	3930
10 ..	237.85@.80	241.65	237.10A	241.00	240.80	679	3698
11 ..	241.00@240.85	242.00	238.20A	239.30@.40B	239.35	765	3580
14 ..	239.85@.80	242.40	238.70	241.90@.80A	241.85	658	3557
15 ..	241.00@240.85	242.50	239.90A	241.65@.60	241.60	1596	4628
16 ..	244.00	247.05	243.40	246.90@247.05	246.90	1127	4865
17 ..	246.50	248.20	245.80	247.40@.60	247.50	1391	5250
18 ..	247.40@.35	247.75	245.00	246.00@.10	246.05	577	5293
21 ..	245.20@.25	249.25	245.20	249.20@.05	249.00	1066	5582
22 ..	248.50@.45	249.40	244.20	245.45@.50	245.60	1387	5616
23 ..	244.10	245.90	242.80	245.90@.80	245.85	4707	7535
24 ..	245.55@.50	247.30	244.60	244.60@.65	244.70	940	7456
25 ..	245.50@.55	246.50B	243.35	246.05@245.95	245.90	1803	8569
28 ..	246.50	247.50	244.60	247.15@.30	247.20	648	8668
29 ..	248.00@247.95	248.00	241.50	242.95@.85	242.95	1804	8772
30 ..	243.00@.10	243.35	236.85	237.00@236.85	236.95	1978	9147

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1 ..	236.90@.70	237.90	235.80	237.40@.20	237.30	7597	11903
2 ..	237.00	238.55	235.45	236.80@.95B	236.90	2028	11839
5 ..	237.05@.10	240.10	237.05	240.00@239.90	239.95	1541	12123
6 ..	239.95@.90	240.60	238.10	239.20@.45	239.35	1799	12925
7 ..	238.40@.45	239.20	236.00	239.20@.00	239.10	1448	12832
8 ..	239.25@.35	240.45	238.30	239.35@.25	239.35	991	13149
9 ..	237.60@.70	240.85	237.55	240.35@.40	240.35	1938	13751
12 ..	239.80@.60	240.55	238.60	239.35B@.25	239.35	2122	14203
13 ..	239.00@.05	240.15	237.80	238.60B@.55	238.60	2239	14930
14 ..	239.00@.05	239.75	237.75	239.30@.25	239.25	2631	15223
15 ..	239.30@.25	239.40	235.00	235.35@.45B	235.40	3753	16410
16 ..	235.00@234.90	235.65	233.55	234.20@.15	234.20	2316	16894
19 ..	234.85@.90	235.70	234.00	234.80@.95	234.85	1667	17265
20 ..	234.85@.95	239.05	234.60	238.85@239.00	238.90	2432	17548
21 ..	239.00@238.95	239.80	237.40	238.50@.60B	238.55	3343	18334
22 ..	238.90@.80	244.00	238.80	243.70@.90	243.80	3611	18435
23 ..	243.90@.80	245.30	243.25	244.60@.75	244.65	3957	18646
26 ..	Exchange Closed; Memorial Day						
27 ..	244.70@.80	248.80	244.50A	248.80@.00	248.65	3674	19485
28 ..	248.15@.25	250.50	248.15	250.05@.20	250.10	5772	19722
29 ..	249.50@.40	251.50	247.65	251.10@.05	251.05	6290	20410
30 ..	250.50@.25	252.70	249.00	249.75@.90	249.85	9366	22224

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	250.10@249.95	250.85	245.20	247.00@.20	247.15	10989	25807
3..	246.90@247.05	248.75	245.75	248.65@.30	248.45	12854	30492
4..	248.80@.65	249.10	244.50	246.45@.60	246.55	8080	31409
5..	246.90@.70	248.20	245.45	248.15@.20	248.15	6209	32029
6..	249.00@248.90	249.00	246.50	247.60@.70	247.65	10000	33591
9..	246.75@.30	246.85	240.50	240.65@.90	240.80	15340	36858
10..	240.35@.30	241.70	239.05	240.90@.80	240.90	20524	41324
11..	240.80@.90	243.00	240.30	242.50@.30	242.40	12548	42032
12..	241.70@242.05	243.55	241.65	243.05@.10	243.05	49509	49620
13..	244.20@.45	248.70	244.20	248.25@.10	248.15	63065	55224
16..	248.65@.80	249.10	247.50	248.55@.70	248.60	58581	57750
17..	248.80@.65	248.85	245.05	246.00@245.90	245.95	70890	61648
18..	246.10@245.90	247.50	243.75	247.35@.20	247.25	73062	67322
19..	246.70@.50	248.10	245.40	245.55@.40	245.50	74937	70689
20..	245.90@.80	248.15	245.35	248.00@247.80	247.90	68775	75964
23..	247.40@.50	248.05	244.60	245.45@.60	245.55	66606	76727
24..	245.80@.60	250.80	245.05	248.70@.45	248.55	90498	80745
25..	249.05@.00	252.10	249.00	249.55@.65	249.60	83955	80898
26..	248.90@249.10	250.70	248.25	250.00@.10	250.05	68149	80131
27..	251.00@250.85	251.35	250.00	250.25@.00	250.10	45831	79789
30..	250.75@.90	253.30	250.45	252.35@.20	252.25	60007	80874

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	252.25@.10	254.06	251.80	254.05@253.90	253.95	67646	81501
2..	253.45@.40	255.20	253.25	254.45@.55	254.50	57807	79561
3..	254.45@.30	254.70	251.60	252.05@251.95	252.00	43947	78823
4..	Exchange Closed; Independence Day						
7..	251.00@250.65	251.25	243.50	243.60@.50	243.55	87877	83093
8..	241.90@242.05	242.50	239.40	241.70@.55	241.65	90075	85633
9..	242.30@.40	243.45	241.60	242.90@.80	242.85	65054	88645
10..	243.10@.25	244.40	239.50	244.25@.05	244.15	89112	89930
11..	244.30@.25	244.45	241.60	242.30@.20	242.25	69784	90806
14..	241.15@.50	241.50	238.15	238.20@.35	238.30	79640	95987
15..	238.30@.45	238.90	233.90	235.00@.10	235.05	113261	100732
16..	235.50@.80	237.50	234.25	235.25@.00	235.10	79038	102206
17..	236.15@235.90	237.70	235.15	236.10@.25	236.15	67317	101970
18..	235.75@236.05	239.20	233.85	236.70@237.00	236.85	85044	103346
21..	236.00@.25	237.35	235.05	236.40@.25	236.35	55917	105188
22..	235.50@.30	238.90	235.25	238.35@.50	238.40	60146	106452
23..	238.60@.30	239.35	237.25	238.00@237.90	237.95	62602	105602
24..	237.90@.75	238.75	236.70	238.50@.35	238.40	54467	104432
25..	238.70@.85	241.40	238.70	240.80@241.00	240.90	50633	103413
28..	240.20@239.80	240.20	234.00	234.80@.90	234.85	83828	107214
29..	235.80@.55	236.20	233.60	235.00@.25	235.10	80061	104561
30..	235.05@234.80	238.15	232.60	237.80@.65	237.70	96540	106075
31..	237.50@.40	237.70	235.50	236.00@235.90	235.95	65010	105418

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	236.30@.15	237.15	232.65	233.60@232.65	233.15	48210	106993
4..	233.00@232.80	237.50	231.30	237.00@.10	237.05	82711	108370
5..	236.60@237.15	239.30	236.60	237.80@.70	237.75	79506	102959
6..	237.15@236.95	238.35	236.05	237.35@.20	237.30	67115	103716
7..	237.00@236.90	239.20	236.60	237.50@.40	237.45	68638	100290
8..	238.40@.00	239.00	236.30	237.15@.40	237.30	52673	99922
11..	238.50@.80	241.90	238.40	241.20@.40	241.30	73645	101717
12..	241.50@.65	244.25	240.50	244.25@.15	244.20	77039	101100
13..	244.20@.10	247.40	243.35	246.50@.40	246.45	89581	97339
14..	246.40@.55	248.10	245.90	247.50@.65	247.55	71821	94868
15..	247.60@.70	248.25	246.45	247.90@248.25	248.05	49437	92565
18..	247.30@.05	248.75	245.50	248.30@.20	248.25	67041	92716
19..	248.60@.35	248.60	246.10	247.35@.45	247.40	65403	91517
20..	246.90@.60	250.85	246.60	250.85@.70	250.75	75819	89813
21..	250.75@.90	251.20	249.50	250.50@.65	250.60	70163	88677
22..	250.10@249.95	251.40	249.65	250.55@.70	250.60	48938	83565
25..	250.10@249.50	250.30	248.00	249.70@.50	249.60	57742	81676
26..	249.60@.50	254.00	249.40	253.85@.70	253.75	85661	83564
27..	253.75@.50	255.30	253.05	253.95@.80	253.85	70351	81099
28..	254.00@253.85	254.75	252.50	253.70@.60*	253.65	60408	79540
29..	254.00@.15	254.90	251.90	252.60@.70	252.65	42764	78576

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	252.60@.70	253.85	247.50	248.05@247.85	247.95	75659	76840
3..	247.50@.25	250.90	247.10	250.90@.75	250.80	83509	75837
4..	251.05@.20	255.00	250.45	254.55@.35	254.45	86244	74327
5..	254.00@253.90	254.85	249.75	250.10@.00	250.05	81587	71756
8..	249.50@.80	250.65	247.40	249.00@.25	249.15	83108	69516
9..	250.50@.30	251.20	247.00	248.40@.30	248.35	81270	67021
10..	248.50@.75	248.75	246.45	247.45@.55	247.50	80768	63598
11..	245.00@243.50	245.00	233.15	234.05@233.70	233.90	43741	52879
12..	235.00@234.70	235.00	225.00	229.25@228.90	229.05	33086	43716
15..	230.80@.50	232.00	227.90	230.40@.60	230.50	18201	40906
16..	227.50@228.00	231.25	226.50	230.50@.35	230.40	15054	37830

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1986 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	230.90	233.05	229.80	230.10@.00	230.05	14125	36927
18..	229.20@228.70	233.80B	228.60	231.00@.10	231.05	7965	36735
19..	229.00@228.70	232.50	228.70	232.20@.15	232.21	10607	35281
22..	....	....	....	....	....	1157	5389
23..	....	....	....	....	....	196	265
24..	....	....	....	....	....	12	12
25..	....	....	....	....	....	16	16
26..	....	....	....	....	....	9	9
30..	....	....	....	....	....	....	....

DECEMBER 1986 FUTURES CONTRACT

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day						
2..	....	....	216.70A	218.35A	218.35	....	1
3..	....	220.10B	....	219.90B	219.90	....	1
6..	....	220.30B	218.70A	220.00B	220.00	....	1
7..	222.00	223.00B	222.00	222.90B	222.90	2	3
8..	211.00	223.30B	211.00	214.80B	214.80	1	4
9..	213.50	214.10B	211.30A	213.40A	213.40	2	4
10..	....	214.30B	212.80A	212.80A	212.80	....	4
13..	....	214.10B	212.00A	213.90B	213.90	....	4
14..	....	214.20B	213.30A	213.70A	213.70	....	4
15..	....	215.80B	213.40A	215.60B	215.60	....	4
16..	....	216.45B	214.30A	216.45B	216.45	....	4
17..	215.00	217.00B	214.30A	214.70B	214.70	3	6
20..	213.45	215.20B	213.40A	215.20B	215.20	2	6
21..	....	....	211.80A	212.30A	212.30	....	6
22..	210.00	212.70B	209.50A	209.50A	209.50	2	4
23..	....	213.00B	....	213.00B	213.00	....	4
24..	....	214.50B	211.95A	214.05B	214.05	....	3
27..	....	215.90B	....	215.10B	215.10	....	3
28..	216.25	219.30B	214.80A	219.30B	219.30	1	4
29..	219.00	221.00B	217.80A	218.80A	218.80	2	5
30..	....	219.20B	216.80A	217.40A	217.40	....	5
31..	....	221.00B	....	220.50B	220.50	....	5

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	221.20	223.20B	219.70A	223.20B	223.20	3	7
4..	222.70	223.60B	219.60A	221.45A	221.45	5	7
5..	220.60	221.80B	219.50A	221.55B	221.55	4	11
6..	221.30	223.10B	220.80A	221.40B	221.40	3	11
7..	223.00	223.90B	218.00A	223.80B	223.80	1	12
10..	224.00	225.20B	223.70A	225.20B	225.20	2	14
11..	....	225.25B	223.90A	224.35A	224.35	....	14
12..	....	225.05B	223.20A	224.80B	224.80	....	14
13..	....	226.20B	223.30A	226.10B	226.10	....	14
14..	....	228.60B	225.80A	228.20B	228.20	....	14
17..	Exchange Closed; President's Day						
18..	228.10	231.10B	227.90A	231.10B	231.10	3	16
19..	....	232.00B	228.65A	229.00A	229.00	....	16
20..	227.60	232.20B	227.50A	232.00B	232.00	11	27
21..	233.55	234.30B	232.20A	233.55	233.55	1	26
24..	....	235.50B	232.60A	234.50B	234.50	....	26
25..	....	....	231.50A	232.70A	232.70	....	26
26..	....	234.40B	231.95A	233.25B	233.25	....	26
27..	233.25	236.30B	233.00A	236.25B	236.25	2	27
28..	....	237.20B	234.30A	234.90A	234.90	....	27

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	234.40	235.40B	233.00	234.20B	234.20	4	31
4..	234.50	236.60B	233.00A	233.00A	233.00	24	35
5..	231.60	234.00B	230.20A	234.00B	234.00	2	36
6..	234.00	235.70B	232.60A	235.70B	235.70	1	37
7..	235.40@.45	236.30B	234.00A	234.80A	234.80	2	39
10..	....	236.85B	234.50A	236.85B	236.30	....	38
11..	236.80@.85	242.10B	236.80	242.10B	242.10	7	37
12..	241.40@.45	243.80B	241.40	241.40A	241.40	14	38
13..	239.50	243.90B	239.50	242.90B	242.90	16	49
14..	244.00	245.60B	242.20A	244.20B	244.20	26	50
17..	243.80@.75	243.85B	242.40A	242.40A	242.40	7	52
18..	242.00@241.95	245.20B	241.95	245.10B	245.10	10	42
19..	244.10@.15	245.20B	243.40A	243.90A	244.05	7	46
20..	245.40	245.90B	244.20A	245.75A	245.75	29	69
21..	245.90	246.20B	243.00A	243.00A	243.00	15	71
24..	244.00@.05	244.20B	241.00A	242.80A	242.80	11	72
25..	241.70	243.90B	241.60A	243.90B	243.90	2	72
26..	245.00	247.60B	243.85A	247.60B	247.60	6	75
27..	248.65@.70	249.50B	247.60A	247.60A	247.60	2	76
28..	Exchange Closed; Good Friday						
31..	248.50	248.60	247.10A	247.40A	247.30	7	74

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	247.00	247.40B	241.50A	242.40A	242.40	10	79
2..	241.90@.95	244.50B	241.00A	243.30B	243.30	2	80
3..	....	244.10B	238.40A	238.40A	238.40	....	79
4..	238.40@.35	239.20B	234.50A	234.50A	234.50	53	106
7..	233.30	236.20B	232.40A	234.85A	234.85	20	116
8..	236.70	241.40B	236.70	241.40B	241.40	7	109
9..	242.50@.45	243.40B	238.45A	241.00A	241.00	48	84
10..	241.00	244.40B	240.40A	243.90B@244.00	243.75	22	91
11..	244.00	244.50B	241.20A	242.30B	242.30	32	104
14..	242.20@.25	245.30	241.70A	244.80A	244.80	6	98
15..	244.70	245.00B	242.90A	244.50B	244.50	7	81
16..	246.60	249.90B	246.25A	249.90B	249.90	8	78
17..	249.35@.40	250.60B	249.10A	250.50B	250.50	25	79
18..	249.60	250.50	247.90A	249.05B	249.05	9	81
21..	....	251.90B	248.20A	251.90B	251.90	....	73
22..	251.70	252.10B	247.00A	248.50B	248.50	18	81
23..	247.25	248.70B	245.55	248.60A@.20	248.40	13	91
24..	248.50	249.90B	247.30	247.60A	247.60	17	94
25..	249.20	249.20	246.10A	248.60B	248.45	12	93
28..	249.20@.30	249.85B	247.30A	249.85B	249.60	30	93
29..	250.00	250.10	244.10A	245.20A@.00	245.10	17	94
30..	245.40@.35	245.55B	239.50	239.50@.55	239.55	30	97

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	239.00	239.80	237.60	239.80@.50A	239.60	52	94
2..	239.70@.65	240.40B	237.75A	239.00B	239.00	24	97
5..	240.60	242.60	240.30A	242.60	242.60	10	94
6..	241.95@242.00	242.60	240.40A	241.60@.50A	241.55	16	103
7..	240.60	241.45B	237.90A	241.45B	241.45	26	96
8..	241.40	242.50B	240.20A	241.90@.65A	241.75	17	90
9..	239.40	242.90B	239.40	242.75B	242.75	12	90
12..	242.00@.05	242.90B	240.60	241.70B	241.70	88	137
13..	240.85	242.20B	240.00	240.70B	240.70	40	144
14..	241.00@.05	241.60B	239.80A	241.35B	241.35	6	131
15..	240.90	241.45B	237.00A	237.25@.45B	237.35	40	140
16..	237.10	237.55B	235.60A	236.30A	236.25	71	172
19..	237.05	237.80B	236.10A	237.10B	236.95	39	168
20..	237.30	241.10	236.80A	241.05A	241.05	52	187
21..	241.25	241.75B	239.70A	240.75A	240.75	56	202
22..	241.00	246.10B	241.00	245.90@246.10B	246.00	35	205
23..	245.50@.55	247.65B	245.40A	246.95B	246.95	636	605
26..	Exchange Closed; Memorial Day						
27..	246.70	251.00B	246.70	250.90B	250.90	464	976
28..	251.00	252.80B	250.55A	252.40A	252.40	128	1015
29..	251.90	253.60B	249.60A	253.50@.30A	253.30	100	1035
30..	253.00	254.80B	251.40A	252.25@.15A	252.20	74	1052

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	252.45@.40	252.80B	247.30A	249.40A	249.45	40	1069
3..	249.05	251.00B	248.00A	250.65B	250.65	245	1100
4..	249.35	251.15B	246.90A	248.70A	248.70	38	1102
5..	248.70	250.30B	247.60A	250.25B	250.25	48	1120
6..	250.90	251.10	248.20A	249.90B	249.75	78	1120
9..	248.50	248.60B	242.60A	242.85B@.70	242.80	216	1170
10..	242.30@.35	243.60	241.20	242.80@.70A	242.80	584	1180
11..	242.75@.80	244.90B	242.30A	244.30	244.40	65	1171
12..	244.00	245.80	243.60	244.95A	245.05	191	1222
13..	246.80	250.55B	246.60A	250.50@.20A	250.20	266	1365
16..	251.10	251.30	249.30A	250.65B	250.65	254	1514
17..	250.00	250.50	247.20	247.60@.80B	247.75	231	1553
18..	248.00@247.95	249.30	245.50A	249.10@.30	249.15	162	1566
19..	248.20@.25	249.90B	247.10	247.30B@.10	247.30	103	1595
20..	247.70	250.20	247.50A	250.20@249.70	249.90	252	1680
23..	249.50@.45	249.90	246.55	247.15@.35	247.30	266	1777
24..	247.35	252.70	246.85	250.70@.40A	250.55	759	2076
25..	251.05@.15	254.10	251.05	251.55@.70	251.60	494	2157
26..	250.90	252.70	250.35	252.00@.10	252.05	301	2095
27..	253.20@.10	253.40	252.00	252.30@.00	252.10	263	2121
30..	252.90@.80	255.30	252.50A	254.35@.20	254.25	639	2206

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	254.20@.15	256.00	253.80	255.90@256.00	255.95	950	2369
2..	255.50@.80	257.25	255.25	256.60B@.70	256.65	543	2371
3..	255.90	256.75	253.80	254.10@.00	254.10	313	2473
4..	Exchange Closed; Independence Day						
7..	253.70@.50	253.70	245.30	245.40A@.30	245.35	1324	2702
8..	243.30	244.30	241.20	243.40A@.20	243.45	1024	2951
9..	244.30@.25	245.20	243.55	244.65B@.80	244.70	552	2913
10..	245.25	246.35	241.40	246.10A@.05	246.05	866	3052
11..	246.25@.35	246.35	243.60	244.20@.05	244.15	398	3060
14..	243.05@.10	243.10	239.90	239.90@240.00B	240.05	892	3222
15..	240.10@.00	240.50	235.65	236.55@.80	236.75	1747	3622
16..	237.00@.05	239.20	236.05	237.10A@236.70A	236.85	1587	4235

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
17..	237.60@.80	239.25	236.90	237.75@.85B	237.80	690	4155
18..	237.70@.65	240.85B	235.60	238.50@.75	238.60	864	4248
21..	237.40@.55	239.10	236.90	238.20@.30	238.15	409	4297
22..	237.10@.25	240.65	237.10	240.30@.35	240.25	627	4333
23..	240.45	241.10	239.25	239.75	239.75	513	4430
24..	239.65@.55	240.40	238.25	240.20@.15	240.15	1538	5497
25..	240.35	243.20	240.35	242.60	242.60	871	5766
28..	241.60	241.85	235.60	236.55@.40	236.50	1303	5954
29..	237.30@.35	237.80	235.15	236.65@.90	236.75	1049	6037
30..	236.75@.65	239.65	234.40	239.35@.25	239.30	2554	6394
31..	239.00@238.85	239.20B	237.20	237.50@.60	237.55	1259	6511

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	237.95@.85	238.80B	234.70	235.10@234.70	234.75	1171	6931
4..	234.70@.50	239.00	232.95	238.65@.70	238.65	1726	7187
5..	238.40@.35	240.80	238.30	239.20@.30	239.25	1107	7368
6..	238.70@.80	239.75	237.55	238.70@.85	238.80	594	7378
7..	238.60@.50	240.60	238.05	238.95A@.85	238.85	4426	10054
8..	239.70@.80	240.40	237.70	238.55@239.00	238.80	1171	10283
11..	239.80@.90	243.25B	239.80	242.60@.75	242.70	3436	11817
12..	243.30@.15	245.80	242.10	245.70@.80	245.70	2641	12608
13..	245.70@.60	248.85	244.90	247.90@248.05	247.95	3585	13705
14..	247.80@.90	249.65	247.45	249.10@.20	249.05	4220	14998
15..	249.05@.10	249.70	247.95	249.40B@.60	249.50	3270	15649
18..	248.80@.70	250.25	247.10	249.75@.90	249.75	3046	16337
19..	250.00@249.85	250.00	247.50	249.05@248.90	248.90	2744	16719
20..	248.35@.25	252.45	248.20	252.45@.20	252.30	3975	17323
21..	252.45	252.65	250.95	252.10@.20	252.10	4279	17656
22..	251.50@.60	252.90	251.15	252.20@.05	252.10	2783	18320
25..	251.55@.50	251.80	249.40	251.25@.00	251.15	4228	19678
26..	250.80@251.10	255.55	250.80	255.40@.30	255.30	6324	22445
27..	255.40@.30	256.85	254.65	255.55@.35	255.40	4261	23012
28..	255.65@.60	256.40	254.05	255.15@.40	255.25	5781	24892
29..	255.80@.60	256.50	253.65	254.50@.30	254.35	4970	26217

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	254.40@.45	255.50	248.65	249.50@.30	249.40	8346	27995
3..	248.10@.30	252.40	248.10	252.40@.30	252.35	10440	30140
4..	252.70@.90	256.40	252.00	256.00@255.80	255.90	10273	32355
5..	255.50@.75	256.25	251.20	251.40@.55	251.45	10438	34240
8..	250.50@.00	251.80	248.80	250.25@.60	250.45	13290	35359
9..	252.10@251.70	252.50	248.20	249.55@.65	249.60	12480	37414
10..	249.65@.80	250.00	247.80	248.80@.50	248.65	20401	42564
11..	246.00@244.50	246.00	234.10	235.00@234.80	234.90	107268	65584
12..	235.60@.40	235.80	226.65	229.80@.60	229.70	117781	86197
15..	230.70@231.20	232.70	228.60	231.25@.05	231.15	95710	93344
16..	228.45@229.10	231.90	227.00	231.00@230.65	230.85	83823	98704
17..	231.00@.30	233.55	229.85	230.45@.20	230.35	75118	104171
18..	229.00@228.00	234.00	228.00	231.00@230.90	230.95	77292	105466
19..	228.80@229.40	231.90	228.75	230.65@.30	230.50	58640	111926
22..	230.90@231.10	234.95	230.80	234.70@.50	234.60	66679	110658
23..	234.60@.85	236.80	234.05	236.40@.80	236.60	70643	110483
24..	235.90@236.10	237.45	235.10	236.00@235.80	235.90	68705	112051
25..	235.00@.60	235.80	229.00	231.40@.25	231.35	83462	113849
26..	230.40@.00	234.50	229.75	232.05@231.90	231.95	66345	116462
29..	229.00@228.20	230.20	226.10	229.45@.60	229.55	79104	121637
30..	230.40@.80	233.65	229.85	230.40@.80	230.60	81496	121987

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	231.90@.70	235.65	231.45	233.50@.70	233.60	82558	123834
2..	232.80@.60	235.10	232.00	234.40@235.10	234.75	62236	123210
3..	235.50@236.25	237.15	229.80	232.30@.45	232.40	75726	125329
6..	232.80@.20	236.20	231.45	234.20@.05	234.10	60455	124945
7..	233.50@.00	234.90	231.75	234.50@.60	234.55	67537	126653
8..	232.10@.50	237.25	232.10	236.60@.80	236.70	74390	128568
9..	236.70@.90	238.20	234.50	235.15@.05	235.10	76200	130836
10..	234.35@.10	236.10	233.80	235.05@.20	235.10	40640	129274
13..	234.80@.70	236.90	234.45	236.90@.75	236.80	21960	128040
14..	237.20@236.90	237.40	233.40	234.75@.70	234.75	56615	130284
15..	234.90@.70	239.80	234.45	239.60@.80	239.70	78605	130916
16..	240.00@.20	241.15	238.35	239.65@.90	239.75	76378	130879
17..	239.25@.35	239.35	237.25	238.05@237.80	237.95	58579	133818
20..	236.40@.25	236.50	233.50	235.45@.55	235.50	55871	133441
21..	236.30@.10	236.45	234.20	235.30@.15	235.25	56231	135879
22..	235.80@236.10	236.70	234.95	235.30@.00	235.15	51119	135701
23..	235.85@.70	240.60	235.65	239.55@.65	239.60	71953	136610
24..	239.40@.65	240.10	237.50	237.65@.80	237.75	47221	136707
27..	237.75@.65	239.40	235.70	239.30@.15	239.20	61040	135572
28..	239.10@.25	240.70	238.40	238.70@.90	238.80	64363	134025
29..	238.50@.40	241.30	238.20	240.80@.60	240.70	64919	134758
30..	243.00@244.00	244.80	242.90	243.75@.90	243.80	73733	131829

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
DECEMBER 1986 FUTURES CONTRACT
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31..	243.50@.40	244.80	242.75	244.60@.80	244.70	55924	129632
IN NOVEMBER							
3..	245.40@.60	246.00	244.50	246.00@245.90	245.95	62904	128895
4..	245.00@244.80	247.20	244.30	246.25@.40	246.30	60418	125512
5..	245.70@246.00	247.65	245.35	247.15@.30	247.20	69856	126638
6..	246.40@.25	247.55	243.90	246.25@.15	246.20	77982	127872
7..	245.70@.80	247.00	244.95	245.95@.80	245.90	57724	128701
10..	245.70@.80	246.85	244.50	246.50@.60	246.55	62598	129033
11..	246.85@.75	247.75	246.35	247.75@.65	247.70	36487	128191
12..	248.20@.30	248.30	245.60	247.00@246.85	246.95	71386	127210
13..	246.95@.90	247.00	241.40	241.50@.60	241.55	85582	126401
14..	242.10@241.95	245.40	241.10	245.40@.20	245.30	83351	123510
17..	243.00@242.85	245.85	242.85	243.25@.45	243.35	86387	122030
18..	243.30@.15	243.80	236.20	237.10@236.95	237.05	115588	128532
19..	236.80@237.05	238.50	235.20	238.00@.20	238.10	108856	122575
20..	238.90@.60	243.20	238.15	242.40@.00	242.20	94560	117792
21..	242.00@.25	247.55	241.65	245.00@244.75	244.85	105086	110246
24..	245.50@.75	248.95	245.05	248.25@.15	248.20	91865	105634
25..	248.05@247.85	249.60	246.90	249.50@.60	249.55	83958	100828
26..	249.20@.00	249.95	248.35	249.70@.35	249.55	55641	99720
27..	Exchange Closed; Thanksgiving Day						
28..	249.55@.75	249.90	248.10	248.50@.75	248.65	32446	98299
IN DECEMBER							
1..	246.20@.50	251.20	245.10	251.20@250.95	251.05	72526	98273
2..	251.70@.80	254.80	250.90	254.40@.60	254.50	104674	98327
3..	254.80@.60	256.05	253.70	254.15@.40	254.30	91364	91064
4..	254.25@.10	255.55	253.60	254.55@.80	254.65	76624	87408
5..	254.50@.65	255.10	250.70	251.85@252.00	251.95	74726	85332
8..	252.40@.30	253.40	248.65	251.90@252.05	251.95	89602	84441
9..	251.65@.45	252.20	249.50	249.85@250.05	249.95	72815	81262
10..	249.50@.90	252.95	249.50	251.20@.00	251.10	75406	78790
11..	251.10@.00	251.20	247.00	248.20@.00	248.15	32637	69307
12..	248.00@.15	249.10	246.70	247.10@.00	247.05	13448	66299
15..	245.15@244.80	249.20	244.75	248.90@.65	248.75	17184	63153
16..	249.00@.10	249.90	247.70	249.35@.20	249.25	12902	60605
17..	249.00@.20	249.65	247.20	247.35@.80	247.60	13587	58011
18..	248.20@.05	248.45	246.65	246.95@247.00	247.00	9655	56292
19..	246.80@247.00	249.90	246.00	249.90@.60	249.73	17910	54827
22..	....	....	....	....	....	2652	....
23..	....	....	....	....	....	84	....
24..	....	....	....	....	....	22	....
25..	Exchange Closed; Christmas						
26..	....	....	....	....	....	1	16
29..	....	....	....	....	....	....	....
30..	....	....	....	....	....	....	....
31..	....	....	....	....	....	....	....

MARCH 1987 FUTURES CONTRACT
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
24..	246.25	246.25	244.00A	245.55A	245.55	1	1
25..	....	246.65B	244.40A	246.65B	246.65	....	1
26..	....	250.40B	246.60A	250.40B	250.40	....	1
27..	....	252.20B	250.30A	250.30A	250.30	....	1
28..	Exchange Closed; Good Friday						
31..	....	251.30B	249.80A	250.10A	250.10	....	1
IN APRIL							
1..	....	250.20B	244.50A	245.20A	245.20	....	1
2..	244.40	247.00B	243.80A	246.00B	246.00	5	4
3..	245.90	246.60B	241.05A	241.05A	241.05	1	4
4..	241.50	241.80B	237.15A	237.15A	237.15	4	4
7..	....	238.70B	235.00A	237.65B	237.65	....	4
8..	238.50@.55	244.10B	238.50	244.00B	244.00	2	5
9..	245.70	246.00B	241.00A	243.80A	243.80	2	7
10..	....	247.20B	242.80A	246.60B	246.60	....	2
11..	....	247.00B	243.90A	245.10A	245.10	....	2
14..	....	247.70B	244.60A	247.70B	247.70	....	1
15..	....	....	245.70A	247.20A	247.20	....	1
16..	....	252.60B	....	252.60B	252.60	....	1
17..	....	253.60B	251.90A	253.10B	253.10	....	1
18..	253.05@.10	253.10	250.90A	251.75A	251.75	4	3
21..	251.00@.05	254.70B	251.00	254.60B	254.60	2	2
22..	254.40	254.80B	249.70A	251.20A	251.20	5	6
23..	249.90	251.50B	248.20A	251.15B	251.15	....	6
24..	251.20	252.80B	250.10A	250.30A	250.30	7	6
25..	....	251.80B	248.70A	251.30B	251.30	....	5
28..	....	252.50B	250.00A	252.50B	252.50	....	5
29..	247.70	252.60B	246.70A	247.80B	247.80	1	5
30..	242.25	248.10B	242.15A	242.25	242.25	....	5

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1987 FUTURES CONTRACT
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	242.10@.05	242.40B	240.60A	242.30B	242.30	10	11
2..	....	243.10B	240.50A	241.70A	241.70	....	11
5..	....	245.30B	....	245.30B	245.30	....	11
6..	....	....	243.10A	244.20A	244.20	....	11
7..	241.75	244.10B	240.70A	244.10B	244.10	1	3
8..	....	244.50B	243.00A	244.00A	244.00	....	3
9..	....	245.10B	242.00A	244.95B	244.95	....	3
12..	....	....	243.10A	244.20A	244.20	....	3
13..	....	244.60B	242.80A	243.20A	243.20	....	3
14..	243.50@.45	244.10B	242.10A	243.70B	243.70	4	4
15..	242.50	243.80B	239.50A	239.75A	239.75	1	2
16..	239.70@.75	239.85B	237.70A	238.45A	238.40	8	9
19..	238.60@.65	239.90B	238.40A	239.05B	239.05	3	6
20..	240.60	243.10B	238.95A	242.90B	242.90	2	5
21..	242.70@.65	243.90B	241.80A	242.85A	242.85	3	5
22..	244.50	248.30B	244.50	248.30B	248.10	1	5
23..	250.10	250.10	247.70A	249.40A	249.40	1	4
26..	Exchange Closed; Memorial Day						
27..	251.00	253.40B	249.20A	253.30B	253.30	2	6
28..	253.50	255.20B	252.80A	254.85B	254.85	2	8
29..	255.50	255.90B	251.80A	255.75B	255.75	1	9
30..	257.00	257.00	253.50A	254.55A	254.55	5	10
IN JUNE							
2..	....	255.00B	250.50A	251.75A	251.75	....	10
3..	....	253.10B	250.00A	252.90B	252.90	....	10
4..	....	253.30B	249.20A	250.80A	250.80	....	10
5..	251.50	252.50B	249.80A	252.50B	252.50	1	10
6..	....	253.15B	250.00A	252.10A	252.10	....	10
9..	....	....	244.90A	245.00A	244.95	....	10
10..	245.00	245.50B	243.40A	245.00	245.00	1	11
11..	245.20	246.70B	244.50A	246.55B	246.55	3	14
12..	247.00	247.40B	246.00A	247.20B	247.20	1	15
13..	248.60	252.40B	248.60	252.35B	252.35	2	17
16..	....	253.20B	251.40A	252.85B	252.85	....	17
17..	....	....	249.50A	250.00A	250.00	....	17
18..	248.30	251.25B	248.00A	251.25B	251.25	3	18
19..	....	251.70B	249.40A	249.40A	249.40	....	18
20..	....	251.90B	....	251.90B	251.90	....	18
23..	251.40	251.90B	249.00A	249.40A	249.40	6	18
24..	252.70	254.70B	249.15A	252.60A	252.60	3	18
25..	255.20	255.70B	253.50	253.55B	253.55	6	15
26..	253.75	254.30B	252.45A	253.90A	253.90	16	18
27..	....	255.10B	....	254.05B	254.05	2	18
30..	....	256.80B	....	256.20B	256.20	....	20
IN JULY							
1..	255.75	258.00	255.75	257.90B@258.00	257.85	2	18
2..	256.90	259.00B	256.90	258.50B	258.50	4	21
3..	....	....	256.00A	256.00A	256.10	1	21
4..	Exchange Closed; Independence Day						
7..	248.20	248.20	247.80A	247.25A	247.25	2	20
8..	....	....	243.00A	245.35A	245.35	....	19
9..	246.20	246.80B	245.70A	246.70B	246.70	3	20
10..	246.75	248.20B	243.70A	248.05B	248.05	17	30
11..	247.90	248.15B	245.60A	246.15A	246.15	20	40
14..	243.00	244.50B	241.60A	241.80A	241.80	16	43
15..	241.60	242.25B	237.70A	238.50A	238.50	9	40
16..	239.45	240.75B	237.95A	238.65B	238.65	42	65
17..	240.00	241.00B	239.35A	239.60A	239.60	9	63
18..	237.60	242.20B	237.55A	240.40B	240.40	3	52
21..	....	240.75B	239.00A	240.00A	240.00	....	51
22..	242.35	242.35	239.20A	242.10A	242.10	1	51
23..	....	242.90B	241.40A	241.60A	241.60	....	50
24..	....	242.10B	240.10A	241.90B	241.90	....	50
25..	243.80	244.80B	243.60A	244.30B	244.30	1	51
28..	238.00	238.20B	237.60A	238.20B	238.20	....	51
29..	238.75	239.50B	237.20A	238.45B	238.45	16	53
30..	238.45	241.20B	236.00A	240.95B	240.95	37	72
31..	240.80	240.80	238.90A	239.00@.15B	239.20	4	73
IN AUGUST							
1..	238.20	240.30B	236.50A	236.50A	236.55	2	73
4..	236.65	240.70B	234.50A	240.30B	240.30	14	73
5..	240.20	242.40B	239.85A	240.90B	240.90	9	77
6..	240.00	241.35B	239.30A	240.40B	240.40	24	91
7..	240.40	242.20B	239.70A	240.35B	240.35	59	124
8..	241.30	241.80B	239.40A	240.30A	240.30	9	121
11..	242.50	244.70B	242.50	244.15B	244.20	25	130
12..	244.20	247.25B	243.80A	247.25B	247.25	8	130
13..	247.00	250.35B	246.50A	249.45A	249.45	33	142
14..	249.00	251.00B	249.00	250.55A	250.55	9	147
15..	250.50	251.05B	249.40A	251.00B	251.00	23	150

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
18..	250.00	251.65B	248.80A	251.30B	251.30	2	152
19..	250.20	251.50B	249.30A	250.50B	250.50	4	155
20..	250.00	254.10	249.85A	254.10@253.90A	253.90	27	165
21..	253.60	254.25B	252.60A	253.70A	253.70	16	174
22..	253.10	254.35B	252.90A	253.50A	253.60	40	184
25..	250.90	252.70B	250.90	252.70B	252.70	21	192
26..	255.30	257.20	252.60A	257.20@256.95A	257.05	2032	2195
27..	256.90	258.45B	256.40A	256.95A	256.95	21	2206
28..	256.90	257.80B	255.60A	256.80	256.80	26	2210
29..	257.80	257.90B	255.00A	256.00B	256.00	26	2207

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	255.85	256.80B	250.20	251.10@.00A	251.00	40	2195
3..	250.70	254.20	250.30A	254.20@253.90A	254.00	40	2200
4..	254.05	257.85	253.80A	257.80@.50A	257.65	33	2211
5..	257.15	257.60B	252.70A	252.75@253.00B	252.90	18	2214
8..	252.40	253.10B	250.20A	251.90B	251.90	41	2215
9..	253.50	253.90B	249.50A	250.70@.90B	250.90	45	2219
10..	251.40	251.40	249.20	249.90@250.05B	250.00	73	2243
11..	246.50	246.50	235.00	235.70@236.20B	236.15	290	2386
12..	237.40@.35	237.90	228.00	230.80@.80B	230.80	271	2422
15..	233.20@.15	235.20B	229.70	232.35B	232.35	207	2438
16..	231.40@.30	233.00B	228.80	232.00	232.05	222	2505
17..	232.60	234.70	230.20A	231.00	231.00	245	2559
18..	230.20	235.05	230.00	232.40@.00A	232.00	186	2603
19..	230.30@.20	233.10	230.10	231.40@.60B	231.50	297	2731
22..	232.35@.30	236.00	232.00	235.70B@.85	235.70	218	2707
23..	236.15	237.95	235.40A	237.65@.60	237.75	258	2789
24..	238.20@.25	238.50	236.40A	237.25A@.15	237.10	174	2840
25..	236.80	236.90B	230.20	232.25A@.10	232.30	901	3087
26..	231.00	235.35B	230.70	233.20@.10A	233.15	340	3152
29..	229.50	231.10B	227.35A	230.60@.30A	230.55	688	3164
30..	231.60	234.65	230.95A	231.25@.80B	231.60	478	3210

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	233.00@.10	236.60	232.55	234.65@.60	234.70	1582	4201
2..	233.60	235.95	233.05	235.60B@.95	235.80	329	4227
3..	236.80@237.00	238.10	231.10	233.50@.45	233.50	623	4343
6..	233.90@.95	237.20	232.80A	235.40@.20A	235.15	482	4455
7..	234.30	235.90	232.75	235.65@.55	235.60	371	4454
8..	232.00	238.15	232.80	237.70@.75	237.70	541	4461
9..	237.75@.85	239.35	235.70	236.25@.15	236.25	1383	5113
10..	235.20	237.15	235.00	236.10@.15	236.15	359	5135
13..	235.90	238.05	235.65	237.85@.90	237.90	102	5145
14..	238.20@.25	238.50	234.55	235.70@.75	235.75	743	5274
15..	235.85@.90	240.80	235.45	240.60B@.80	240.70	973	5486
16..	241.20	242.15	239.25	240.60@.80	240.70	1483	5538
17..	240.10@.15	240.20	238.20A	239.10@238.80	238.90	912	5453
20..	237.50@.25	237.50	234.40A	236.40	236.40	715	5652
21..	237.35@.20	237.35	235.05	236.10@.30	236.20	1235	5948
22..	236.90@237.05	237.70	235.90	236.30@.00	236.05	769	6106
23..	236.70	241.40	236.65	240.45B@.60	240.50	1624	6337
24..	240.40@.35	241.00	238.20	238.30@.60	238.50	903	6512
27..	238.50	240.10	236.40	240.00@.10	240.05	2555	7302
28..	239.90@240.00	241.50	239.20	239.55@.60B	239.60	959	7549
29..	239.10@.20	242.15	239.00	241.75@.50	241.55	1577	7795
30..	243.70@244.00	245.80	243.70	244.70@.60	244.65	2032	8405
31..	244.25@.40	245.50	243.60	245.30@.50	245.45	1045	8496

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	246.00@.20	246.70	245.05	246.70@.55	246.60	4412	10375
4..	245.30@.40	247.80	245.00A	247.15@.00	247.05	2132	11034
5..	246.50	248.35	246.05	247.95@.90	247.90	1479	11017
6..	246.90@247.10	248.15	244.50	246.85@.95	246.90	1343	11319
7..	246.30@.35	247.80	245.70	246.60@.40	246.55	1113	11468
10..	246.30@.35	247.60	245.30	247.35@.25	247.30	1278	11643
11..	247.55@.60	248.50	247.15	248.50@.40	248.45	2942	13855
12..	248.90@249.00	249.00	246.40	247.70@.60	247.70	3656	16031
13..	247.50@.60	247.75	242.10	242.10@.40	242.25	3706	17468
14..	242.60@.75	246.00	241.90	245.95@246.00	246.00	4715	19441
17..	243.10@.20	246.60	243.10	243.90@244.20	244.05	3740	21594
18..	244.00@243.90	244.50	236.75	237.55@.45	237.60	8860	25081
19..	237.90@.40	239.15	235.80	238.40@.60	238.65	8846	28618
20..	239.30@.50	243.90	238.65	242.90@.70	242.75	11647	35432
21..	242.75@.50	246.00	242.10	245.65@.15	245.35	7830	37696
24..	246.50@.40	249.35	245.50	248.80@.65	248.70	8424	41126
25..	248.45@.50	250.00	247.35	249.90@250.00	249.95	8340	43585
26..	249.45@.70	250.45	248.80	250.20@249.90	250.05	5520	44640
27..	Exchange Closed; Thanksgiving Day						
28..	250.30@.15	250.40	248.60	249.10@.60	249.20	4306	45843

S & P 500 STOCK INDEX FUTURES PRICES
MARCH 1987 FUTURES CONTRACT

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	246.80@.50	251.80	245.70	251.80@.60	251.60	9652	47494
2..	252.00@.10	255.65	251.50	255.50@.35	255.30	15926	50296
3..	255.90@.70	256.90	254.70	255.10@.35	255.25	15863	50076
4..	255.30@.05	256.55	254.75	255.80@.70	255.75	14254	52907
5..	255.40@.50	256.20	251.40	252.70@.95	252.85	9150	53478
8..	253.40@.25	254.40	249.45	252.90@253.05	252.95	14264	55507
9..	252.60@.40	253.10	250.45	250.75@251.00	250.90	11993	59067
10..	250.60@.25	253.90	250.25	252.40@.10	252.15	12698	61273
11..	252.10@.25	252.25	246.50	249.20@248.95	249.10	72517	68229
12..	249.00@.10	250.00	247.55	247.95@.80	247.90	54926	71363
15..	245.90@246.10	250.15	245.50	249.60@.75	249.65	76095	78568
16..	250.00@.15	250.85	249.60	250.25@.10	250.15	77123	81530
17..	250.15@.00	250.60	248.00	248.30@.70	248.50	64984	86283
18..	249.00@.15	249.50	247.60	247.90@248.00	247.95	54464	87125
19..	247.95@.80	249.50	246.60	249.00@248.50	248.75	61512	91958
22..	249.25@.00	250.05	248.55	248.95@.70	248.80	45323	90806
23..	249.70@.40	249.70	247.00	247.30@.50	247.40	32179	91344
24..	248.00@.30	248.90	247.70	248.20@.40	248.30	15017	91935
25..	Exchange Closed; Christmas						
26..	248.00@.20	248.40	247.65	247.75@.65	247.70	5880	92218
29..	246.75@.40	247.30	243.35	243.55@.70	243.65	34052	91599
30..	243.70@.50	244.80	243.05	243.55@.30	243.45	38523	92211
31..	243.45@.60	244.20	240.60	242.30@.00	242.15	34135	93842

JUNE 1987 FUTURES CONTRACT

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
2..	258.90	260.80B	258.90	260.50B	260.50	....	....
3..	....	....	258.00A	258.00A	258.10	....	....
4..	Exchange Closed; Independence Day						
7..	....	....	249.80A	249.15A	249.15	....	....
8..	....	....	245.00A	247.35A	247.35	1	14
9..	....	248.80B	....	248.70B	248.70	....	1
10..	....	250.20B	245.70A	250.05B	250.05	....	1
11..	....	250.15B	248.00A	248.15A	248.15	....	1
14..	245.00	246.60B	243.20	243.20	243.20	5	6
15..	243.60	244.00B	239.00A	240.20A	240.20	9	32
16..	242.50	242.50	239.70A	240.50A	240.50	2	30
17..	....	242.60B	....	241.45B	241.45	....	30
18..	243.00	244.10B	239.40A	242.30A	242.30	1	31
21..	....	242.60B	240.90A	241.90A	241.90	....	31
22..	....	244.00B	241.10A	244.00B	244.00	....	6
23..	244.00	244.50B	243.30A	243.50A	243.50	1	7
24..	....	244.00B	242.00A	243.80B	243.80	....	7
25..	245.70	246.40B	245.70	246.20B	246.20	3	9
28..	239.30	240.10B	239.30	240.10B	240.10	1	9
29..	241.20	241.40B	239.10A	240.35A	240.35	2	10
30..	238.50	242.85B	237.90A	242.85B	242.85	2	11
31..	241.75	242.30B	240.70A	241.10A	241.10	3	13

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	242.00B	238.40A	238.40A	238.40	....	13
4..	....	242.60B	236.30A	242.20B	242.20	....	13
5..	242.90	243.80B	241.80A	242.80A	242.80	1	14
6..	242.20	243.25B	241.10A	242.30B	242.30	2	14
7..	242.30	243.70B	241.60A	242.25A	242.25	2	14
8..	....	243.70B	241.40A	242.20A	242.20	....	13
11..	243.90	246.60B	243.90	246.05B	246.05	1	14
12..	....	249.15B	245.65A	249.15B	249.15	....	14
13..	....	252.20B	248.60A	251.35B	251.35	....	14
14..	....	252.70B	250.80A	252.45B	252.45	....	14
15..	250.90	252.95B	250.80A	252.90B	252.90	1	15
18..	....	253.55B	250.70A	253.20B	253.20	....	15
19..	....	253.40B	251.20A	252.40A	252.40	....	15
20..	....	255.85B	251.85A	255.80B	255.80	....	15
21..	255.00	255.95B	254.50A	255.65B	255.65	1	14
22..	....	256.30B	254.80A	255.45A	255.55	....	14
25..	....	....	253.00A	254.65A	254.65	....	14
26..	254.80	259.00B	254.55A	258.75B	258.75	2	16
27..	258.80	260.35B	258.20A	258.80	258.90	1	16
28..	258.80	259.60B	257.70A	258.75A	258.75	1	16
29..	....	259.90B	257.00A	258.00A	258.00	....	16

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day						
2..	257.85	258.70B	252.60A	253.00A	253.00	3	17
3..	....	256.00B	252.30A	256.00B	256.00	....	18
4..	....	259.90B	255.90A	259.70B	259.70	1	18
5..	259.20	259.65B	254.70A	255.00A	255.00	1	17
8..	....	255.20B	252.50A	254.00A	254.00	....	17
9..	255.50	255.80B	251.90A	252.90A	252.90	1	16
10..	....	253.20B	251.30A	252.00A	252.00	....	16
11..	240.00	240.00	237.00A	237.00A	237.00	1	15
12..	237.50	237.90	230.00A	232.30A	232.30	8	23

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
15..	233.50	234.90B	231.50A	233.85A	233.85	3	25
16..	232.80	234.40B	230.50	233.50B	233.50	2	26
17..	235.00	235.60B	232.00A	232.50A	232.50	3	28
18..	....	235.80B	231.60A	233.10B	233.10	....	28
19..	....	233.80B	231.60A	232.60A	232.60	....	27
22..	....	236.80B	....	236.80B	236.80	....	27
23..	237.90	239.20B	236.70A	239.00B	239.00	5	32
24..	238.55	239.60B	237.70A	238.25A	238.20	2	33
25..	232.50	234.00B	231.50A	233.50B	233.50	4	33
26..	232.20	236.30B	232.00A	234.25B	234.25	4	35
29..	231.25	232.30B	228.90A	231.65B	231.65	95	89
30..	232.70	235.70B	232.30A	232.75A	232.75	18	92

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	234.10	237.80B	234.00A	235.80A	235.80	16	99
2..	234.90	237.00B	234.70A	237.00B	236.90	4	99
3..	239.20	239.20	232.30A	234.55B	234.55	7	100
6..	235.50	238.10B	234.00A	236.25B	236.25	6	102
7..	235.60	237.00B	234.40A	236.75B	236.70	2	102
8..	237.00	239.00	234.10A	238.80A	238.80	2	103
9..	240.00	240.40B	237.00A	237.35A	237.35	5	106
10..	236.00	238.10B	236.00	237.25B	237.25	3	109
13..	....	238.95B	237.05A	238.95B	238.95	....	109
14..	....	239.60B	235.70A	236.85A	236.85	....	109
15..	240.00	241.70B	240.00	241.70B	241.70	2	110
16..	....	243.10B	240.40A	241.80B	241.80	....	109
17..	241.30	241.30	239.10A	239.60B	239.75	22	106
20..	236.80	237.30B	235.45A	237.30B	237.30	6	103
21..	....	238.20B	236.30A	237.20A	237.20	....	103
22..	....	238.50B	236.90A	237.10A	237.10	....	103
23..	....	242.30B	....	241.60B	241.45	....	103
24..	241.35@.25	241.80B	239.30A	239.45A	239.45	13	105
27..	....	240.80B	237.40A	240.80B	240.80	3	105
28..	241.30	242.20B	240.00A	240.40A	240.40	2	107
29..	240.00	242.95B	240.00	242.45B	242.45	1	107
30..	245.50	246.60B	244.65A	245.55A	245.55	25	117
31..	246.00	246.40B	244.60A	246.40B	246.30	1	118

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	....	247.55B	246.20A	247.45B	247.45	....	118
4..	246.30	248.60B	245.85A	247.95B	247.95	2	119
5..	247.50	248.95B	247.10A	248.80B	248.80	2	120
6..	248.00	248.95B	245.60A	247.75B	247.75	7	120
7..	247.30	248.40B	246.75A	247.35A	247.35	5	128
10..	247.45	248.50B	246.25A	248.20A	248.20	11	126
11..	248.45	249.40B	248.15A	249.40B	249.40	2	125
12..	249.60	250.00B	247.45A	248.60A	248.60	1	125
13..	247.90	248.50B	242.90A	243.00A	243.00	65	147
14..	244.00	246.70B	242.80A	246.60B	246.60	3	146
17..	244.00	247.10B	244.00	244.70A	244.70	8	147
18..	244.20	245.00B	237.30	238.25B	238.25	14	148
19..	237.70	239.40B	236.50	239.30B	239.30	39	158
20..	240.20	244.20B	239.40A	243.45B	243.45	16	158
21..	243.60	248.60B	242.80A	246.40@.00A	246.05	34	162
24..	246.90	249.90B	246.40A	249.35A	249.35	17	171
25..	249.00	250.75	248.00A	250.65A	250.65	29	180
26..	250.60	251.10B	249.60A	250.75B	250.75	22	195
27..	Exchange Closed; Thanksgiving Day						
28..	251.00	251.00	249.05A	249.95A	249.95	8	189

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	247.70	252.60	246.40	252.60@.30A	252.45	84	225
2..	253.25	256.50	252.00A	256.00A	256.00	94	255
3..	256.35	257.80	255.50A	256.00@255.80A	255.90	52	267
4..	255.40	257.30B	255.40	256.80@.50A	256.55	95	312
5..	256.60	256.70B	252.60A	253.70	253.65	107	273
8..	254.50	255.50	250.20A	253.60A	253.60	134	328
9..	253.70	254.00	250.90A	252.10@251.80A	251.75	65	337
10..	250.90	254.70	250.90	253.00A	253.00	127	403
11..	252.60	253.10B	248.00	249.60@.75B	249.75	138	456
12..	249.20	250.60	248.35	248.70B	248.70	227	545
15..	246.50@.55	251.05	246.10	251.05@250.60	250.65	331	650
16..	250.50	251.80B	249.45A	250.95A	250.95	318	810
17..	250.75	251.30B	248.75	248.80B@249.30B	249.25	360	751
18..	249.50@.55	250.20	248.35	248.60A@.55	248.75	457	946
19..	248.60	250.85	247.60	250.85@249.65A	249.75	377	1022
22..	250.10@249.75	250.95	249.40	249.80A@.50	249.65	203	1045
23..	250.15	250.25	247.70	248.25@.30	248.25	192	1080
24..	248.80@249.00	249.90	248.60A	249.20@.10A	249.15	117	1098
25..	Exchange Closed; Christmas						
26..	248.80@249.00	249.25	248.50	248.60@.50	248.55	44	1090
29..	247.50@.40	248.15B	244.30	244.30	244.45	786	1566
30..	244.30@.25	245.60	243.75	244.45@.15	244.30	613	1663

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
JUNE 1987 FUTURES CONTRACT

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31..	244.00	245.10	241.40	242.50@243.00B	242.85	769	1484

SEPTEMBER 1987 FUTURES CONTRACT

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
23..	239.00	240.20B	237.75A	240.00B	240.00	5	5
24..	....	240.60B	238.80A	239.60A	239.30	....	5
25..	....	....	232.60A	234.60A	234.60	....	5
26..	....	237.30B	233.10A	235.35B	235.35	....	5
29..	232.30	233.30B	229.90A	232.75B	232.75	15	15
30..	233.80	236.80B	233.30A	233.85B	233.85	2	15

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	....	239.00B	....	237.00B	237.00	....	15
2..	236.00	238.20B	235.75A	238.20B	238.10	1	16
3..	236.00	240.40B	233.50A	235.80A	235.80	4	17
6..	....	239.10B	235.10A	237.45B	237.45	....	17
7..	....	238.20B	235.60A	237.95B	237.95	....	17
8..	....	240.00B	235.90A	240.00B	240.00	....	16
9..	241.20	241.60B	238.20A	238.40A	238.40	2	16
10..	....	239.10B	237.40A	238.50B	238.50	....	16
13..	....	240.25B	238.30A	240.25B	240.25	....	17
14..	....	240.60B	236.90A	238.20A	238.20	....	16
15..	242.25	242.80B	242.25	242.80B	242.80	2	17
16..	....	244.20B	241.60A	242.90B	242.90	....	16
17..	....	....	240.20A	241.10A	241.10	....	17
20..	238.00	238.75B	236.00A	238.50B@.70	238.60	2	17
21..	....	239.50B	237.50A	238.20A	238.20	....	17
22..	....	239.50B	237.90A	238.10A	238.10	1	17
23..	....	243.30B	....	242.70B	242.50	....	16
24..	242.40	242.80B	240.30A	240.45A	240.45	4	16
27..	....	241.80B	238.40A	241.80B	241.80	....	16
28..	....	243.20B	241.00A	241.40A	241.40	....	16
29..	241.00	243.70B	241.00	243.45B	243.45	1	17
30..	247.50	247.60B	245.70A	246.55A	246.55	1	16
31..	....	247.40B	245.60A	247.40B	247.30	....	16

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
3..	...	248.55B	247.20A	248.45B	248.45	....	16
4..	....	249.55B	246.85A	248.95B	248.95	....	16
5..	248.60	249.95B	248.20A	249.80B	249.80	3	17
6..	249.00	249.95B	246.60A	248.75A	248.75	1	16
7..	....	249.30B	247.75A	248.25A	248.25	....	16
10..	....	249.50B	247.30A	249.20B	249.20	....	16
11..	249.20	250.40B	249.15A	250.40B	250.40	1	17
12..	....	251.00B	248.45A	249.50A	249.50	....	17
13..	249.00	249.40B	243.70A	244.00A	244.00	5	12
14..	244.70	247.50B	243.80A	247.40B	247.40	3	14
17..	....	247.90B	245.00A	245.55A	245.55	1	14
18..	238.90	245.80B	238.20	239.10B	239.10	4	17
19..	238.90	240.25B	237.30A	240.15B	240.15	5	18
20..	....	244.90B	....	244.30B	244.30	....	18
21..	....	249.60B	243.65A	246.75B	246.75	....	18
24..	249.50	250.60B	248.75A	250.20B	250.05	9	12
25..	....	251.60B	248.70A	251.60B	251.45	....	12
26..	251.40	251.90B	250.30A	251.55B	251.55	4	16
27..	Exchange Closed; Thanksgiving Day						
28..	251.80	251.80	250.55A	250.75A	250.75	1	16

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
1..	247.80	253.30B	247.50A	253.25B	253.25	3	13
2..	....	257.40B	253.05A	256.00B	256.80	....	12
3..	257.95	258.60	256.40A	256.70A	256.70	5	12
4..	257.00	257.90B	256.40A	257.20B	257.20	7	23
5..	254.40	257.50B	253.30A	254.20A	254.20	15	25
8..	255.00	256.00B	250.90A	255.00@254.50A	254.50	1	26
9..	254.10	254.90B	252.00	252.60B	252.60	4	30
10..	....	255.50B	252.00A	253.85B	253.85	....	30
11..	251.10	254.10B	250.00A	250.50	250.50	8	30
12..	250.30	251.00B	249.20A	249.45A	249.50	1	28
15..	247.90	251.70B	247.10A	251.70B	251.45	19	28
16..	....	252.25B	250.40A	251.75B	251.75	....	28
17..	251.10	251.80B	249.80A	250.05A	250.05	15	39
18..	....	250.80B	249.35A	249.50A	249.50	....	39
19..	249.50	250.90B	248.90A	250.30A	250.30	6	41
22..	....	251.40B	250.20A	250.30N	250.45	....	41
23..	250.50	250.95B	248.80A	249.05A	249.05	27	29
24..	....	250.55B	....	249.95B	249.95	....	29
25..	Exchange Closed; Christmas						
26..	....	....	249.35A	249.35A	249.35	....	29
29..	247.90	248.40B	245.10A	245.25A	245.25	9	34
30..	244.60	246.10B	244.60	245.10B	245.10	25	48

(Continued in Next Column)

S & P 500 STOCK INDEX FUTURES PRICES
SEPTEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
31 . .	244.00	245.80B	242.40A	243.75B	243.75	68	85

DECEMBER 1987 FUTURES CONTRACT
IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	Volume (Trades Cleared)	Open Interest
23 . .	251.30	251.40B	249.80A	249.85A	249.85	5	5
24 . .	....	251.35B	....	250.75B	250.75	....	5
25 . .	Exchange Closed; Christmas						
26 . .	....	....	250.25A	250.25A	250.25	....	5
29 . .	249.75	249.75	245.90A	246.05A	246.05	4	6
30 . .	245.65	247.00B	245.50A	245.95B	245.95	....	6
31 . .	246.50	246.70B	243.20A	244.55B	244.55	11	22

S & P 500 STOCK INDEX FUTURES DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	99,080	91,820	....	68,598	49,383	Closed	84,156	....	82,265
2	50,034	....	....	89,331	66,790	99,929	58,354	....	84,048	62,570	....	120,694
3	47,492	76,411	82,112	82,030	....	98,814	44,261	....	93,989	76,360	67,316	107,284
4	....	107,587	100,212	91,297	....	91,496	Closed	84,451	96,551	....	62,552	90,980
5	....	70,781	94,447	....	61,159	75,650	....	80,623	92,044	....	71,340	83,998
6	52,505	82,321	81,512	....	74,988	78,774	....	67,735	....	60,943	79,333	....
7	69,468	78,613	83,595	90,482	82,513	....	89,203	73,125	....	67,910	58,842	....
8	112,298	....	....	89,065	72,202	....	91,100	53,853	96,439	74,933	....	104,001
9	98,053	....	....	101,432	64,854	99,357	65,609	....	93,796	77,590	....	84,877
10	62,380	74,529	73,112	82,659	....	99,927	89,995	....	101,242	41,002	63,887	88,231
11	....	73,147	101,005	77,950	....	79,137	70,202	77,107	151,300	....	39,432	105,300
12	....	70,723	112,974	....	70,193	70,780	....	79,688	151,146	....	75,043	68,602
13	68,605	75,610	89,961	....	86,482	83,816	....	93,199	....	22,062	89,358	....
14	59,170	75,899	102,908	61,956	76,577	....	80,553	76,050	....	57,358	88,072	....
15	67,529	....	....	79,638	82,406	....	115,026	52,740	114,121	79,582	....	93,629
16	65,488	....	....	82,163	69,620	70,054	80,669	....	99,101	77,861	....	90,343
17	58,416	Closed	86,524	80,564	....	81,101	68,016	....	89,491	59,513	90,136	78,946
18	....	85,889	94,557	62,922	....	83,870	85,912	70,089	85,443	....	124,466	64,576
19	....	82,911	77,664	....	54,420	86,075	....	68,151	69,544	....	117,746	79,805
20	50,832	72,863	79,891	....	73,349	81,015	....	79,821	....	56,594	106,223	....
21	74,685	86,624	85,458	73,754	72,113	....	56,326	74,459	....	57,466	112,950	....
22	70,883	....	....	97,151	92,467	....	60,774	51,761	68,054	51,889	....	48,178
23	63,250	....	....	88,008	66,508	68,397	63,116	....	71,107	73,577	....	32,487
24	56,824	91,859	74,192	80,767	....	91,351	56,005	....	68,893	48,141	100,315	15,156
25	....	85,988	68,810	74,093	....	84,543	51,508	61,991	84,383	....	92,327	Closed
26	....	87,296	72,887	....	Closed	68,466	....	94,019	66,697	....	61,187	5,925
27	54,298	99,486	64,989	....	71,457	46,103	....	74,634	....	63,598	Closed	....
28	75,763	94,466	Closed	70,963	88,533	....	85,132	66,216	....	65,324	36,761	....
29	89,296	....	....	99,870	93,767	....	81,128	47,762	79,902	66,498	....	34,853
30	64,758	....	....	92,002	97,987	60,646	99,133	....	81,994	75,791	....	39,161
31	74,462	....	70,102	....	....	....	66,276	....	....	56,970	....	34,983
Total	1,486,489	1,573,003	1,696,912	1,947,177	1,610,105	1,699,301	1,626,896	1,476,857	1,939,285	1,457,688	1,537,286	1,554,274
Average	67,568	82,790	84,846	83,963	76,672	80,919	73,950	70,327	92,347	63,378	80,910	70,649

S & P 500 STOCK INDEX FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	78,898	77,014	....	83,888	114,010	Closed	128,149	....	146,005
2	62,489	....	....	83,566	79,895	99,663	81,953	....	107,047	127,552	....	148,890
3	63,496	63,874	85,702	82,340	....	97,027	81,317	....	108,195	129,789	139,404	141,419
4	....	67,439	83,642	78,533	....	94,700	Closed	115,643	108,911	....	136,681	140,650
5	....	66,354	83,358	....	82,570	95,765	....	110,418	108,227	....	137,792	139,108
6	63,838	67,794	84,657	....	84,802	95,472	....	111,199	....	129,519	139,327	....
7	63,877	70,546	85,320	76,352	84,059	....	85,815	110,482	....	131,226	140,313	....
8	65,713	....	....	76,682	89,734	....	88,617	110,339	107,107	133,148	....	140,302
9	59,252	....	....	74,412	91,060	97,453	91,579	....	106,670	136,071	....	140,696
10	59,954	71,590	87,365	75,250	....	98,602	93,013	....	108,421	134,534	140,818	140,496
11	....	67,567	92,849	73,737	....	98,319	93,907	113,678	120,864	....	142,188	138,022
12	....	69,035	97,024	....	93,892	101,722	....	113,852	132,358	....	143,383	138,235
13	61,906	71,251	100,558	....	95,811	103,091	....	111,200	....	133,311	144,028	....
14	61,871	70,245	104,988	71,858	100,323	....	99,258	110,027	....	135,683	143,111	....
15	61,706	....	....	73,906	101,663	....	104,426	108,379	136,713	136,529	....	142,399
16	61,350	....	....	75,134	100,357	101,451	106,536	....	139,065	136,542	....	142,973
17	60,577	Closed	106,546	74,295	....	103,320	106,218	....	143,685	139,394	143,785	145,084
18	....	72,997	106,238	72,915	....	106,699	107,677	109,220	144,832	....	153,778	144,402
19	....	72,796	107,819	....	98,347	107,175	....	108,406	149,965	....	151,369	147,848
20	59,907	74,376	107,292	....	98,374	111,248	....	107,316	....	139,213	153,400	....
21	58,768	76,627	106,573	73,531	98,876	....	109,567	106,521	....	141,947	148,122	....
22	59,292	....	....	72,549	96,569	....	110,842	102,083	118,781	141,927	....	91,892
23	60,288	....	....	74,451	97,508	78,522	110,089	....	113,574	143,066	....	92,458
24	60,382	79,935	71,294	73,458	....	82,839	109,986	....	114,941	143,340	146,943	93,067
25	....	80,846	72,593	74,793	....	83,070	109,239	101,560	116,990	....	144,605	Closed
26	....	81,683	74,988	....	Closed	82,244	....	108,220	119,663	....	144,571	93,358
27	59,673	87,429	77,530	....	97,562	81,928	....	106,333	....	142,995	Closed	....
28	60,547	86,224	Closed	75,976	99,223	....	113,228	106,658	....	141,697	144,347	....
29	61,838	....	....	77,083	99,396	....	110,661	107,016	124,905	142,677	....	93,205
30	61,956	....	....	73,268	99,371	83,100	112,552	....	125,304	140,367	....	93,928
31	63,660	....	78,431	....	....	....	112,015	....	....	138,262	....	95,433
Average	61,470	73,611	90,738	75,590	93,638	95,400	101,017	109,170	121,725	136,823	144,103	126,812

S & P 500 STOCK INDEX FUTURES DELIVERY TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	35,281	....	....	50,533
23	....	....	....	....	....	33,586	....	....	5,389	....	....	10,491
24	....	....	35,985	....	....	9,485	....	....	265	....	....	186
25	....	....	5,402	....	....	484	....	....	12	....	....	Closed
26	....	....	664	....	Closed	....	....	....	16	....	...	42
27	....	....	33	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	16
30	....	....	....	....	....	157	....	....	10	....	....	10
31	....	....	8	....	....	....	....	....	....	....	....	3
Total	....	....	42,092	....	....	43,712	....	....	40,973	....	....	61,281

1986 CONSOLIDATED DAILY VOLUME OF STOCKS LISTED ON THE NEW YORK STOCK EXCHANGE (000)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	...	...	167,390	146,480	...	147,670	114,920	Closed	143,550	...	133,750
2	98,960	...	...	145,300	126,270	120,590	150,000	...	135,530	128,050	...	230,350
3	105,030	145,280	142,670	148,230	...	114,710	108,260	...	154,310	128,090	138,220	200,140
4	...	175,730	174,510	147,220	...	116,960	Closed	129,990	189,420	...	163,240	156,910
5	...	134,310	154,560	...	102,440	110,920	...	153,090	180,620	...	183,170	139,820
6	99,610	146,100	158,990	...	121,180	110,910	...	127,510	...	88,250	165,290	...
7	152,950	144,400	163,230	129,760	129,890	...	138,230	122,440	...	125,100	142,300	...
8	180,330	...	...	146,290	136,030	...	174,060	106,300	153,300	141,700	...	158,980
9	176,460	...	...	156,250	137,400	110,910	142,880	...	153,300	153,390	...	128,690
10	122,780	129,910	129,930	184,760	...	125,020	146,125	...	140,300	105,050	120,220	139,670
11	...	141,250	187,270	139,440	...	127,350	124,470	125,600	237,570	...	118,520	135,990
12	...	136,370	210,250	...	125,360	109,060	...	131,710	240,490	...	162,190	126,610
13	108,680	136,490	171,480	...	119,160	141,200	...	156,400	...	54,990	163,950	...
14	113,920	155,590	181,870	106,730	132,140	...	123,170	123,770	...	116,820	172,060	...
15	122,420	...	...	123,650	131,570	...	183,980	123,490	155,620	144,310	...	148,220
16	130,460	...	...	173,830	113,540	112,120	160,810	...	131,180	156,920	...	157,040
17	132,130	Closed	137,460	161,400	...	123,090	132,390	...	141,040	124,110	133,250	148,840
18	...	160,200	148,010	153,640	...	117,040	149,680	112,840	132,240	...	185,260	155,430
19	...	152,030	149,990	...	85,840	128,980	...	109,310	153,860	...	183,290	244,680
20	85,340	139,740	147,950	...	112,990	149,140	...	156,600	...	109,010	158,120	...
21	128,310	177,590	200,782	139,090	117,090	...	106,280	135,180	...	110,000	200,650	...
22	131,180	...	...	161,510	144,920	...	138,470	118,130	126,060	113,990	...	157,610
23	130,310	...	...	149,690	130,160	123,750	133,270	...	132,570	150,940	...	188,700
24	128,930	144,670	143,810	146,560	...	140,620	134,710	...	134,570	137,480	150,820	95,910
25	...	147,960	139,250	142,310	...	161,790	131,960	104,350	134,290	...	154,570	Closed
26	...	158,020	161,460	...	Closed	134,070	...	156,640	115,270	...	151,990	48,860
27	122,930	181,740	178,095	...	121,160	123,810	...	143,270	...	133,240	Closed	...
28	145,660	191,660	Closed	123,860	159,590	...	127,990	125,080	...	145,870	93,530	...
29	193,800	...	...	148,770	135,670	...	115,690	125,270	115,610	164,430	...	99,800
30 ...	125,340	...	...	147,460	151,700	135,130	146,690	...	124,880	194,220	...	126,180
31	143,510	...	134,440	...	...	...	112,660	...	...	147,210	...	139,170

1986 STANDARD & POOR'S 500 STOCK COMPOSITE PRICE INDEX

JANUARY

Date	Open	High	Low	Close
1	Closed			
2	209.20	211.28	208.93	209.59
3	210.20	210.88	209.51	210.88
4	...	...	...	...
5	...	...	...	...
6	210.69	210.98	209.93	210.65
7	211.86	213.80	210.65	213.80
8	213.76	214.57	207.49	207.97
9	206.57	207.97	204.51	206.11
10	206.70	207.33	205.52	205.96
11	...	...	...	...
12	...	...	...	...
13	205.56	206.83	205.52	206.72
14	207.17	207.37	206.06	206.64
15	206.90	208.27	206.64	208.26
16	208.79	209.18	207.61	209.17
17	208.58	209.40	207.59	208.43
18	...	...	...	...
19	...	...	...	...
20	206.72	208.43	206.62	207.53
21	207.71	207.78	205.05	205.79
22	205.97	206.03	203.41	203.49
23	202.80	204.43	202.60	204.25
24	204.91	206.43	204.25	206.43
25	...	...	...	...
26	...	...	...	...
27	206.96	207.69	206.43	207.39
28	207.58	209.82	207.40	209.81
29	211.13	212.36	209.81	210.29
30	211.46	211.54	209.15	209.33
31	209.82	212.42	209.19	211.78

FEBRUARY

Date	Open	High	Low	Close
1	...	...	...	...
2	...	...	...	...
3	212.20	214.18	211.60	213.96
4	214.50	214.57	210.82	212.79
5	212.98	213.03	211.21	212.96
6	213.63	214.51	212.60	213.47
7	212.08	215.27	211.13	214.56
8	...	...	...	...
9	...	...	...	...
10	214.58	216.24	214.47	216.24
11	215.65	216.67	215.54	215.92
12	215.91	216.28	215.13	215.97
13	215.93	217.41	215.38	217.40
14	217.44	219.76	217.22	219.76
15	...	...	...	...
16	...	...	...	...
17	Closed			
18	219.32	222.45	219.26	222.45
19	221.60	222.96	219.73	219.76
20	219.55	222.22	219.22	222.22
21	223.65	224.62	222.22	224.62
22	...	...	...	...
23	...	...	...	...
24	223.50	225.29	223.31	224.34
25	224.33	224.40	222.63	223.79
26	223.84	224.59	223.15	224.04
27	224.51	226.88	223.41	226.77
28	227.65	227.92	225.42	226.92
29	...	...	...	...
30	...	...	...	...
31	...	...	...	...

MARCH

Date	Open	High	Low	Close
1	...	...	...	...
2	...	...	...	...
3	225.67	226.92	224.41	225.42
4	225.86	227.33	223.94	224.38
5	223.18	224.37	222.18	224.34
6	225.16	225.50	224.13	225.13
7	226.29	226.33	224.44	225.57
8	...	...	...	...
9	...	...	...	...
10	225.38	226.98	225.36	226.58
11	227.88	231.81	226.58	231.69
12	233.39	234.70	231.68	232.54
13	231.45	233.89	231.27	233.19
14	234.60	236.55	232.58	236.55
15	...	...	...	...
16	...	...	...	...
17	234.30	236.55	233.69	234.67
18	234.43	236.53	234.14	235.78
19	236.46	236.52	235.13	235.60
20	236.09	237.09	235.60	236.54
21	237.28	237.35	233.29	233.34
22	...	...	...	...
23	...	...	...	...
24	234.86	235.33	232.92	235.33
25	233.94	235.33	233.62	234.72
26	234.96	237.79	234.71	237.30
27	239.13	240.11	237.30	238.97
28	Closed			
29	...	...	...	...
30	...	...	...	...
31	238.99	239.86	238.08	238.90

APRIL

Date	Open	High	Low	Close
1	238.91	239.10	234.57	235.14
2	234.31	235.71	233.40	235.71
3	236.17	236.42	232.07	232.47
4	231.98	232.56	228.32	228.69
5	...	...	...	...
6	...	...	...	...
7	227.99	228.83	226.30	228.63
8	229.78	233.70	228.63	233.52
9	235.50	235.57	232.13	233.75
10	234.59	236.54	233.75	236.44
11	237.62	237.85	235.13	235.97
12	...	...	...	...
13	...	...	...	...
14	235.45	237.48	235.43	237.28
15	237.01	238.09	236.64	237.73
16	239.47	242.57	237.73	242.22
17	242.21	243.36	241.89	243.03
18	242.79	243.47	241.74	242.38
19	...	...	...	...
20	...	...	...	...
21	242.06	244.78	241.88	244.74
22	244.85	245.47	241.30	242.42
23	241.26	242.42	240.08	241.75
24	242.44	243.13	241.65	242.02
25	242.73	242.80	240.91	242.29
26	...	...	...	...
27	...	...	...	...
28	242.30	243.08	241.23	243.08
29	242.27	243.57	239.23	240.51
30	240.10	240.52	235.26	235.52
31	...	...	...	...

MAY

Date	Open	High	Low	Close
1	234.29	236.01	234.21	235.16
2	235.44	236.52	234.15	234.79
3	...	...	...	...
4	...	...	...	...
5	235.79	237.73	234.79	237.73
6	237.52	238.28	236.26	237.24
7	236.29	237.24	233.98	236.08
8	236.86	237.96	236.08	237.13
9	235.95	238.01	235.85	237.85
10	...	...	...	...
11	...	...	...	...
12	237.85	238.53	237.02	237.58
13	237.75	237.87	236.02	236.41
14	236.99	237.54	235.85	237.54
15	237.09	237.54	233.93	234.43
16	233.68	234.43	232.26	232.76
17	...	...	...	...
18	...	...	...	...
19	232.50	233.54	232.41	233.20
20	232.89	236.12	232.58	236.11
21	236.14	236.83	235.45	235.45
22	236.33	240.25	235.45	240.12
23	241.17	242.16	240.12	241.35
24	...	...	...	...
25	...	...	...	...
26	Closed			
27	241.96	244.76	241.35	244.75
28	246.08	247.40	244.75	246.63
29	246.70	248.32	245.29	247.98
30	246.91	249.19	246.43	247.35
31	...	...	...	...

JUNE

Date	Open	High	Low	Close
1	...	...	...	...
2	246.75	247.74	243.83	245.04
3	244.33	245.51	243.67	245.51
4	246.20	246.30	242.59	243.94
5	244.00	245.66	243.41	245.65
6	245.37	246.07	244.43	245.67
7	...	...	...	...
8	...	...	...	...
9	243.81	245.67	239.68	239.96
10	239.49	240.08	238.23	239.58
11	240.02	241.13	239.21	241.13
12	241.00	241.64	240.70	241.49
13	243.23	245.91	241.63	245.73
14	...	...	...	...
15	...	...	...	...
16	246.15	246.50	245.17	246.13
17	246.22	246.26	243.60	244.35
18	243.71	245.25	242.57	244.99
19	244.43	245.80	244.05	244.06
20	244.34	247.60	243.98	247.58
21	...	...	...	...
22	...	...	...	...
23	245.66	247.58	244.45	245.26
24	244.70	248.26	244.53	247.03
25	248.30	250.13	247.03	248.93
26	248.59	249.43	247.72	248.74
27	249.59	249.74	248.74	249.60
28	...	...	...	...
29	...	...	...	...
30	249.98	251.81	249.60	250.84
31	...	...	...	...

1986 STANDARD & POOR'S 500 STOCK COMPOSITE PRICE INDEX

Date	JULY Open	JULY High	JULY Low	JULY Close	AUGUST Open	AUGUST High	AUGUST Low	AUGUST Close	SEPTEMBER Open	SEPTEMBER High	SEPTEMBER Low	SEPTEMBER Close
1 ...	251.29	252.04	250.53	252.04	236.26	236.89	234.59	234.91	Closed			
2 ...	251.86	253.20	251.79	252.70	...	...	...	...	253.28	253.30	248.14	248.52
3 ...	251.60	252.94	251.23	251.79	...	...	...	...	247.74	250.08	247.59	250.08
4 ...	Closed				232.93	236.86	231.92	235.99	250.62	254.01	250.03	253.83
5 ...	...	...	...	...	237.09	238.31	235.97	237.03	254.03	254.13	250.33	250.47
6 ...	...	...	...	...	236.41	237.35	235.48	236.84	...	...	...	...
7 ...	248.99	251.81	243.63	244.05	236.38	238.02	236.31	237.04	...	...	...	...
8 ...	239.73	244.06	239.07	241.59	237.99	238.06	236.37	236.88	249.84	250.47	247.02	248.14
9 ...	241.54	243.07	241.46	242.82	...	...	...	...	249.90	250.21	246.94	247.67
10 ...	243.08	243.44	239.66	243.01	...	...	...	...	247.12	247.76	246.11	247.06
11 ...	242.43	243.48	241.68	242.22	238.17	241.20	236.87	240.68	243.45	247.06	234.67	235.18
12 ...	...	...	...	...	240.72	243.37	240.35	243.34	232.83	235.45	228.74	230.67
13 ...	...	...	...	...	243.71	246.51	243.06	245.67	...	...	...	...
14 ...	239.83	242.22	238.04	238.11	245.92	246.79	245.53	246.25	...	...	...	...
15 ...	238.04	238.12	233.60	233.66	246.40	247.15	245.70	247.15	231.45	232.82	229.44	231.94
16 ...	235.78	236.19	233.66	235.01	...	...	...	...	228.92	231.94	228.32	231.72
17 ...	236.05	236.65	235.01	236.07	...	...	...	...	231.38	233.81	231.38	231.68
18 ...	235.38	238.22	233.94	236.36	246.46	247.83	245.48	247.38	231.00	232.87	230.57	232.31
19 ...	...	...	...	...	246.10	247.42	245.82	246.51	231.23	232.31	230.69	232.21
20 ...	...	...	...	...	247.02	249.77	246.51	249.77	...	...	...	...
21 ...	236.10	236.45	235.53	236.24	250.09	250.45	249.11	249.67	...	...	...	...
22 ...	236.71	238.42	235.92	238.18	249.49	250.61	249.27	250.19	233.01	234.93	232.20	234.93
23 ...	238.77	239.25	238.17	238.67	...	...	...	...	234.86	235.88	234.50	235.67
24 ...	238.99	239.05	237.32	237.95	...	...	...	...	236.63	237.06	235.53	236.28
25 ...	238.66	240.36	237.95	240.22	248.57	250.26	247.76	247.81	235.19	236.28	230.67	231.83
26 ...	...	...	...	...	248.77	252.91	247.81	252.84	230.92	233.68	230.64	232.23
27 ...	...	...	...	...	253.17	254.24	252.66	253.30	...	...	...	...
28 ...	239.86	240.25	235.23	236.01	252.51	253.67	251.91	252.84	...	...	...	...
29 ...	235.45	236.01	234.40	234.55	253.74	254.07	251.73	252.93	230.20	232.23	228.08	229.91
30 ...	235.24	237.38	233.07	236.59	...	...	...	...	231.09	233.01	229.91	231.32
31 ...	236.91	236.92	235.89	236.12	...	...	...	...	...	...	...	...

Date	OCTOBER Open	OCTOBER High	OCTOBER Low	OCTOBER Close	NOVEMBER Open	NOVEMBER High	NOVEMBER Low	NOVEMBER Close	DECEMBER Open	DECEMBER High	DECEMBER Low	DECEMBER Close
1 ...	232.54	234.62	231.32	233.60	...	...	...	...	246.02	249.22	245.72	249.05
2 ...	233.85	234.33	232.77	233.92	...	...	...	...	250.74	254.00	249.05	254.00
3 ...	235.90	236.16	232.79	233.71	244.64	245.80	243.93	245.80	254.63	254.87	253.24	253.85
4 ...	...	...	...	...	244.57	246.43	244.42	246.20	253.30	254.42	252.88	253.04
5 ...	...	...	...	...	246.17	247.05	245.21	246.58	253.35	253.89	250.71	251.17
6 ...	233.86	235.34	233.17	234.78	246.24	246.90	244.30	245.87	...	...	...	...
7 ...	234.53	235.18	233.46	234.41	245.69	246.13	244.92	245.77	...	...	...	...
8 ...	234.00	236.84	233.68	236.68	...	...	...	...	251.08	252.36	248.82	251.16
9 ...	237.87	238.20	235.72	235.85	...	...	...	...	250.73	251.27	249.25	249.28
10 ...	235.90	236.27	235.31	235.48	245.21	246.22	244.68	246.13	250.23	251.53	248.94	250.96
11 ...	...	...	...	...	246.43	247.10	246.12	247.08	250.37	250.98	247.15	248.17
12 ...	...	...	...	...	247.45	247.67	245.68	246.64	248.29	248.31	247.02	247.35
13 ...	235.47	235.91	235.02	235.91	246.01	246.66	242.98	243.02	...	...	...	...
14 ...	235.89	236.37	234.37	235.37	242.02	244.51	241.96	244.50	...	...	...	...
15 ...	236.35	239.03	235.27	238.80	...	...	...	...	245.63	248.23	244.92	248.21
16 ...	239.93	240.18	238.80	239.53	...	...	...	...	248.77	250.04	247.40	250.04
17 ...	238.58	239.53	237.71	238.84	242.02	244.80	242.29	243.21	249.04	250.04	247.19	247.56
18 ...	...	...	...	...	242.92	243.23	236.65	236.78	247.54	247.81	246.46	246.78
19 ...	...	...	...	...	235.63	237.94	235.51	237.66	246.59	249.96	245.89	249.73
20 ...	234.85	238.84	234.78	235.97	239.33	242.05	237.66	242.05	...	...	...	...
21 ...	236.14	236.49	234.95	235.88	242.48	246.38	241.91	245.86	...	...	...	...
22 ...	235.89	236.64	235.82	236.26	...	...	...	...	248.77	249.73	247.45	248.75
23 ...	237.32	239.76	236.26	239.28	...	...	...	...	248.13	248.75	245.85	246.34
24 ...	239.54	239.65	238.25	238.26	246.34	248.00	245.21	247.45	246.69	247.22	246.02	246.75
25 ...	...	...	...	...	247.73	248.18	246.30	248.17	Closed			
26 ...	...	...	...	...	248.78	248.90	247.73	248.77	246.77	247.09	246.73	246.92
27 ...	238.22	238.77	236.72	238.77	Closed				...	...	...	...
28 ...	239.10	240.58	238.77	239.26	248.68	249.22	248.07	249.22	...	...	...	...
29 ...	239.38	241.00	238.98	240.94	...	...	...	...	246.41	246.92	244.31	244.67
30 ...	243.93	244.08	240.94	243.71	...	...	...	...	244.10	244.67	243.04	243.37
31 ...	243.87	244.51	242.95	243.98	...	...	...	...	243.91	244.03	241.28	242.17

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Date	JANUARY				FEBRUARY				MARCH			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1 ...	Closed			...	...	...	...	...	...	...	...	
2 ...	1546.22	1551.95	1523.74	1537.73	...	...	...	...	...	...	...	...
3 ...	1540.02	1557.11	1534.98	1549.20	1570.53	1600.11	1564.33	1594.27	1706.19	1714.33	1684.63	1696.67
4 ...	...	...	...	...	1596.67	1611.47	1575.46	1593.23	1699.11	1718.63	1679.72	1686.30
5 ...	...	...	...	...	1590.14	1601.83	1576.26	1593.12	1681.63	1695.40	1663.07	1686.66
6 ...	1550.02	1557.00	1537.04	1547.59	1595.76	1616.51	1587.50	1600.69	1698.64	1711.21	1681.75	1696.60
7 ...	1552.06	1573.74	1544.50	1565.71	1590.14	1622.82	1576.83	1613.42	1694.80	1713.48	1682.83	1699.83
8 ...	1570.99	1578.10	1516.63	1526.61	...	...	...	...	...	...	...	...
9 ...	1516.06	1530.85	1495.64	1518.23	...	...	...	...	...	...	...	...
10 ...	1520.76	1530.96	1500.57	1513.53	1614.45	1633.14	1605.16	1626.38	1698.04	1715.16	1688.70	1702.95
11 ...	...	...	...	...	1624.89	1637.50	1613.30	1622.82	1714.80	1752.63	1704.26	1746.05
12 ...	...	...	...	...	1625.34	1640.48	1611.70	1629.93	1750.00	1773.35	1733.48	1745.45
13 ...	1511.93	1526.83	1502.29	1520.53	1632.57	1649.31	1616.86	1645.18	1740.06	1768.80	1729.53	1753.71
14 ...	1526.38	1530.62	1508.03	1519.04	1645.41	1668.81	1636.12	1664.45	1761.14	1799.93	1745.21	1792.74
15 ...	1519.84	1535.32	1512.96	1527.29	...	...	...	...	...	...	...	...
16 ...	1531.08	1547.71	1517.09	1541.63	...	...	...	...	...	...	...	...
17 ...	1541.17	1552.52	1519.72	1536.70	Closed				1777.06	1790.59	1758.38	1776.82
18 ...	...	...	...	...	1661.58	1685.55	1649.43	1678.78	1772.27	1806.75	1763.65	1789.87
19 ...	...	...	...	...	...	...	...	1658.26	1796.70	1806.99	1773.47	1787.95
20 ...	1530.85	1536.01	1516.86	1529.13	1652.75	1675.46	1641.97	1672.82	1793.82	1820.76	1784.36	1804.24
21 ...	1530.39	1535.89	1502.87	1514.45	1681.54	1702.75	1668.69	1697.71	1807.95	1821.24	1764.85	1768.56
22 ...	1513.42	1525.57	1494.84	1502.29	...	...	...	...	...	...	...	...
23 ...	1500.34	1519.38	1491.74	1511.24	...	...	...	...	...	...	...	...
24 ...	1517.43	1537.39	1507.68	1529.93	1689.79	1709.75	1678.67	1698.28	1784.36	1796.22	1763.29	1782.93
25 ...	...	...	...	...	1695.99	1709.52	1674.08	1692.66	1781.01	1794.30	1762.09	1778.50
26 ...	...	...	...	...	1694.04	1714.79	1679.59	1696.90	1784.12	1817.41	1775.98	1810.70
27 ...	1536.58	1548.17	1524.43	1537.61	1701.83	1728.90	1683.37	1713.99	1822.20	1849.74	1806.51	1821.72
28 ...	1540.37	1561.35	1530.50	1556.42	1722.59	1732.57	1687.50	1709.06	Closed			
29 ...	1558.14	1578.10	1548.05	1558.94	...	...	...	...	...	...	...	...
30 ...	1558.37	1572.59	1545.76	1552.18	...	...	...	...	...	...	...	...
31 ...	1551.26	1582.91	1548.17	1570.99	...	...	...	...	1824.23	1841.83	1803.16	1818.61

Date	APRIL				MAY				JUNE			
	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1 ...	1822.08	1829.02	1777.54	1790.11	1777.90	1796.88	1761.04	1777.78	...	...	...	...
2 ...	1786.28	1803.64	1769.76	1795.26	1782.24	1795.88	1763.14	1774.68	1874.19	1886.17	1845.53	1861.95
3 ...	1796.46	1809.27	1753.71	1766.40	...	...	...	...	1860.74	1875.54	1845.67	1870.43
4 ...	1762.93	1772.87	1728.45	1739.22	...	...	...	...	1876.35	1882.00	1846.34	1863.29
5 ...	...	...	...	...	1777.53	1800.35	1779.96	1793.77	1865.18	1880.79	1851.18	1879.44
6 ...	...	...	...	...	1799.36	1803.32	1775.92	1787.95	1879.98	1894.38	1866.12	1885.90
7 ...	1734.55	1749.04	1712.52	1735.63	1782.37	1790.05	1755.21	1775.30	...	...	...	...
8 ...	1750.36	1779.57	1737.07	1769.76	1780.75	1797.87	1768.48	1786.21	...	...	...	...
9 ...	1784.36	1807.71	1754.19	1778.62	1779.64	1797.12	1767.73	1789.43	1878.77	1880.25	1833.83	1840.15
10 ...	1791.07	1807.83	1768.20	1794.30	...	...	...	...	1836.38	1852.80	1816.07	1837.19
11 ...	1800.72	1812.50	1779.14	1790.18	...	...	...	...	1842.03	1854.68	1825.75	1846.07
12 ...	...	...	...	...	1786.46	1804.32	1774.80	1787.33	1846.07	1851.86	1826.29	1838.13
13 ...	...	...	...	...	1790.55	1804.07	1772.32	1785.34	1848.22	1883.21	1843.92	1874.19
14 ...	1791.42	1811.38	1781.00	1805.31	1790.43	1815.23	1775.55	1808.28	...	...	...	...
15 ...	1799.85	1822.05	1789.68	1809.65	1803.94	1808.78	1766.99	1774.68	...	...	...	...
16 ...	1823.41	1859.62	1814.73	1847.97	1770.96	1775.67	1749.88	1759.67	1880.52	1890.61	1863.29	1871.77
17 ...	1849.08	1870.16	1831.72	1855.03	...	...	...	...	1877.62	1886.98	1853.94	1865.78
18 ...	1851.81	1870.16	1830.98	1840.40	...	...	...	...	1867.84	1881.33	1843.75	1868.94
19 ...	...	...	...	...	1763.14	1769.84	1746.53	1758.18	1864.40	1883.12	1851.46	1855.86
20 ...	...	...	...	...	1758.56	1788.44	1752.48	1783.98	1864.40	1882.85	1847.60	1879.54
21 ...	1842.51	1864.21	1829.86	1855.90	1783.48	1798.61	1766.62	1775.17	...	...	...	...
22 ...	1858.26	1866.44	1815.97	1830.98	1782.61	1813.74	1774.18	1806.30	...	...	...	...
23 ...	1823.41	1841.27	1803.94	1829.61	1812.25	1842.14	1804.69	1823.29	1873.49	1883.40	1853.39	1864.26
24 ...	1831.72	1848.46	1818.95	1831.72	...	...	...	...	1867.43	1891.80	1853.94	1875.55
25 ...	1836.43	1848.46	1813.74	1835.57	...	...	...	...	1879.54	1903.36	1870.32	18[illegible].05
26 ...	...	...	...	...	Closed				1890.04	1897.22	1867.41	1880.20
27 ...	...	...	...	...	1833.16	1856.56	1823.48	1853.03	1885.97	1898.90	1871.34	1885.26
28 ...	1834.20	1852.68	1817.71	1843.75	1862.01	1891.79	1851.92	1878.28	...	...	...	...
29 ...	1848.83	1856.15	1813.12	1825.89	1874.87	1892.97	1857.42	1882.35	...	...	...	...
30 ...	1825.40	1831.23	1777.90	1783.98	1872.51	1898.22	1857.95	1876.71	1884.98	1907.62	1876.12	1892.72
31 ...	...	...	...	...	...	...	...	...	...	...	...	...

1986 DOW JONES 30 INDUSTRIALS DAILY STOCK PRICE INDEX

	JULY				AUGUST				SEPTEMBER			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1 ...	1889.76	1911.28	1878.52	1903.54	1775.31	1788.81	1753.09	1763.64	Closed			
2 ...	1905.51	1922.67	1891.31	1909.03	...	...	...	...	1903.26	1913.39	1857.42	1870.38
3 ...	1911.28	1918.59	1887.23	1900.87	...	...	...	...	1861.92	1888.22	1852.78	1881.33
4 ...	Closed				1753.09	1785.15	1730.60	1769.97	1884.70	1927.87	1877.25	1919.71
5 ...	...	...	...	...	1787.82	1800.20	1766.87	1777.00	1918.73	1933.35	1890.19	1899.75
6 ...	...	...	...	...	1771.65	1788.67	1759.84	1779.53	...	...	...	...
7 ...	1893.98	1895.53	1834.08	1839.00	1774.75	1802.02	1766.17	1786.28	...	...	...	...
8 ...	1822.13	1834.36	1794.66	1820.73	1786.42	1799.78	1769.69	1782.62	1889.76	1907.06	1866.84	1888.38
9 ...	1825.08	1838.58	1807.65	1826.07	...	...	...	...	1898.34	1909.45	1874.02	1884.14
10 ...	1833.30	1842.94	1799.07	1831.83	...	...	...	...	1885.69	1897.50	1863.05	1879.90
11 ...	1832.11	1840.97	1810.88	1821.43	1786.70	1824.66	1779.25	1811.16	1861.64	1868.67	1780.79	1792.89
12 ...	...	...	...	...	1824.38	1840.55	1804.42	1835.49	1794.15	1805.40	1733.55	1758.72
13 ...	...	...	...	...	1836.19	1860.66	1822.98	1844.49	...	...	...	...
14 ...	1809.34	1816.65	1785.29	1893.45	1844.07	1859.81	1832.54	1844.91	...	...	...	...
15 ...	1789.79	1805.54	1760.12	1768.70	1848.14	1863.61	1829.02	1855.60	1772.92	1786.98	1746.20	1767.58
16 ...	1776.86	1794.29	1759.70	1774.18	...	...	...	...	1763.22	1785.01	1739.80	1778.54
17 ...	1778.68	1802.73	1762.09	1781.78	...	...	...	...	1780.37	1799.35	1757.87	1768.40
18 ...	1781.36	1807.37	1754.64	1777.98	1857.99	1875.14	1842.66	1869.52	1763.22	1789.93	1748.03	1774.18
19 ...	...	...	...	...	1867.55	1880.20	1846.88	1862.91	1765.47	1783.04	1747.61	1762.51
20 ...	...	...	...	...	1861.22	1889.34	1849.97	1881.33	...	...	...	...
21 ...	1774.18	1792.60	1763.92	1779.11	1883.72	1899.47	1864.31	1881.19	...	...	...	...
22 ...	1777.00	1810.46	1769.12	1795.13	1879.78	1899.04	1868.11	1887.80	1771.37	1797.81	1761.67	1793.45
23 ...	1796.40	1813.70	1780.09	1798.37	...	...	...	...	1795.98	1809.76	1778.54	1797.81
24 ...	1797.81	1806.81	1778.68	1791.62	...	...	...	...	1798.23	1820.02	1786.28	1803.29
25 ...	1799.78	1821.57	1791.06	1810.04	1887.65	1893.42	1860.52	1871.77	1799.49	1803.15	1753.80	1768.56
26 ...	...	...	...	...	1876.55	1911.28	1870.50	1904.25	1759.42	1788.10	1750.14	1769.69
27 ...	...	...	...	...	1904.25	1918.25	1887.80	1904.53	...	...	...	...
28 ...	1806.95	1815.24	1760.26	1773.90	1896.79	1912.36	1882.73	1900.17	...	...	...	...
29 ...	1776.43	1788.95	1752.95	1766.87	1896.93	1913.53	1883.44	1898.34	1759.56	1768.98	1732.99	1755.20
30 ...	1768.98	1794.15	1741.56	1779.39	...	...	...	...	1761.39	1790.35	1750.14	1767.58
31 ...	1779.81	1794.29	1764.20	1775.31	...	...	...	...				

	OCTOBER				NOVEMBER				DECEMBER			
Date	Open	High	Low	Close	Open	High	Low	Close	Open	High	Low	Close
1 ...	1775.03	1805.82	1762.65	1782.90	...	...	...	...	1900.17	1915.92	1880.48	1912.88
2 ...	1778.82	1796.54	1767.72	1781.21	...	...	...	...	1920.70	1958.80	1914.93	1955.57
3 ...	1793.45	1806.38	1761.25	1774.18	1880.62	1902.28	1870.78	1894.26	1947.55	1971.74	1933.91	1947.13
4 ...	...	...	...	...	1884.28	1902.00	1873.88	1892.44	1945.44	1963.30	1930.26	1939.68
5 ...	...	...	...	...	1886.11	1911.14	1876.55	1899.04	1938.41	1950.22	1911.70	1925.08
6 ...	1772.92	1794.85	1763.36	1784.45	1891.73	1907.48	1868.95	1891.59	...	...	...	...
7 ...	1787.40	1799.35	1765.19	1784.45	1885.69	1899.47	1870.78	1886.53	...	...	...	...
8 ...	1777.56	1812.43	1772.22	1803.85	...	...	...	...	1925.48	1946.71	1906.92	1930.34
9 ...	1802.59	1824.24	1785.85	1796.82	...	...	...	...	1931.52	1939.82	1909.87	1916.90
10 ...	1790.92	1806.38	1780.93	1793.17	1883.44	1901.01	1871.20	1892.29	1913.67	1943.05	1908.32	1932.93
11 ...	...	...	...	...	1891.59	1904.95	1882.45	1895.95	1940.10	1947.41	1904.81	1923.85
12 ...	...	...	...	...	1898.90	1909.31	1876.97	1893.70	1921.26	1932.09	1904.39	1912.26
13 ...	1792.60	1806.95	1781.50	1798.37	1893.14	1901.01	1857.28	1862.20	...	...	...	...
14 ...	1797.67	1816.51	1783.32	1800.20	1861.22	1883.58	1848.28	1873.59	...	...	...	...
15 ...	1799.21	1835.77	1792.18	1831.69	...	...	...	...	1901.01	1925.34	1887.09	1922.81
16 ...	1835.49	1852.64	1819.18	1836.19	...	...	...	...	1923.65	1942.91	1912.40	1936.16
17 ...	1829.44	1844.91	1817.07	1837.04	1857.00	1879.92	1846.74	1860.52	1926.60	1937.57	1909.45	1918.31
18 ...	...	...	...	...	1854.33	1864.31	1806.52	1817.21	1916.20	1927.02	1900.17	1912.82
19 ...	...	...	...	...	1811.59	1838.02	1797.10	1826.63	1914.65	1935.18	1899.89	1928.85
20 ...	1821.29	1826.63	1793.87	1811.02	1841.54	1866.28	1823.12	1860.06	...	...	...	...
21 ...	1811.02	1822.98	1792.04	1805.68	1864.03	1901.86	1853.07	1893.56	...	...	...	...
22 ...	1803.57	1921.29	1793.59	1808.35	...	...	...	...	1921.96	1938.84	1907.76	1926.18
23 ...	1812.15	1845.05	1806.95	1834.93	...	...	...	...	1924.21	1933.77	1902.28	1914.37
24 ...	1836.33	1851.66	1821.71	1832.26	1887.65	1921.40	1879.08	1906.07	1913.95	1937.57	1910.01	1926.88
25 ...	...	...	...	...	1906.78	1922.81	1890.04	1912.12	Closed			
26 ...	...	...	...	...	1908.46	1926.46	1895.11	1916.76	1327.59	1939.12	1919.71	1930.40
27 ...	1834.08	1850.11	1817.49	1841.82	Closed				...	...	...	...
28 ...	1843.64	1863.47	1830.99	1845.47	1917.18	1923.51	1903.82	1914.23	...	...	...	...
29 ...	1841.54	1863.33	1834.51	1851.80	...	...	...	...	1925.20	1931.38	1904.53	1912.12
30 ...	1880.20	1894.69	1862.77	1878.37	...	...	...	...	1911.14	1920.70	1894.69	1908.61
31 ...	1875.28	1891.73	1858.13	1877.81	...	...	...	...	1909.03	1920.42	1885.40	1895.95

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 180 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	30.60A	32.45N	31.55	.992	....	6
3..	....	33.25B	....	31.55N	32.95	.995	....	6
6..	....	33.55B	31.75A	33.05B	33.25	.996	....	6
7..	35.35	35.75B	34.60A	35.75B	36.05	.998	3	6
8..	....	36.25B	32.40A	32.40A	28.25	.990	....	6
9..	....	....	25.60A	28.25N	26.85	.986	....	6
10..	....	27.10B	26.20A	26.85N	26.35	.984	....	6
13..	....	27.40B	26.20A	27.10B	27.40	.988	....	6
14..	....	27.65B	27.10A	27.10A	27.20	.987	....	6
15..	....	29.00B	....	29.00B	28.95	.991	....	6
16..	....	29.40B	27.90A	29.40B	29.75	.993	....	6
17..	....	....	28.70A	28.75A	28.10	.991	....	6
20..	....	28.15B	27.00A	28.15B	28.35	.992	....	6
21..	....	....	25.25A	26.00A	25.55	.987	....	6
22..	....	26.00B	23.30A	23.30A	22.80	.979	....	6
23..	....	24.00B	....	24.00B	24.65	.987	....	6
24..	....	26.80B	....	26.80B	26.80	.992	....	6
27..	....	28.10B	....	27.60B	27.80	.995	....	6
28..	....	30.00B	....	30.00B	32.05	.998	....	1
29..	....	32.50B	31.80A	31.80A	31.45	.998	....	1
30..	....	31.90B	29.90A	29.90A	30.30	.997	....	1
31..	....	33.00B	....	33.00B	33.05	.998	....	1

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	34.05B	....	34.05B	35.55	.999	....	1
4..	....	....	34.00A	34.00A	33.70	.999	....	1
5..	....	34.00B	32.50A	34.00B	34.00	.999	....	1
6..	....	34.90B	....	34.00N	34.00	.999	....	1
7..	....	36.10B	32.70A	36.10B	36.15	.999	....	1
10..	....	37.50B	....	37.10B	37.55	.999	....	1
11..	....	37.70B	36.50A	37.55N	36.55	.999	....	1
12..	....	37.10B	36.40A	36.80B	36.85	.999	....	1
13..	....	38.20B	36.10A	38.20B	38.45	.999	....	1
14..	....	40.50B	....	40.40B	40.65	.999	....	1
17..	Exchange Closed; President's Day							
18..	....	43.15B	....	43.10B	43.20	.999	....	1
19..	....	44.00B	40.90A	40.90A	40.90	.999	....	1
20..	....	43.00B	....	43.00B	43.85	.999	....	1
21..	....	45.75B	....	45.20B	44.95	.999	....	1
24..	....	46.30B	44.90A	45.60B	45.70	.999	....	1
25..	....	....	43.90A	45.70N	44.30	.999	....	1
26..	....	45.10B	44.00A	45.10B	44.65	.999	....	1
27..	....	47.00B	....	47.00B	47.30	.999	....	1
28..	....	47.50B	46.50A	46.50A	46.00	.999	....	1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	46.50B	45.60A	45.60A	45.45	.999	....	1
4..	....	48.00B	44.95A	44.95A	44.35	.999	....	1
5..	44.20	44.45B	43.35A	44.45B	45.45	.999	1	....

MARCH 1986 185 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	25.60A	27.45N	26.55	.979	....	30
3..	....	28.25B	....	26.55N	27.95	.984	....	30
6..	....	28.55B	26.75A	28.05B	28.25	.987	....	30
7..	30.30	30.75B	29.60A	30.75B	31.05	.993	11	41
8..	....	31.25B	27.40A	27.40A	23.25	.971	....	11
9..	....	....	20.60A	23.25N	21.90	.962	....	3
10..	....	22.10B	21.30A	21.90N	21.40	.958	....	3
13..	....	22.40B	21.20A	22.10B	22.50	.966	....	3
14..	....	22.65B	22.10A	22.10A	22.30	.965	....	3
15..	....	24.00B	22.20A	24.00B	23.95	.975	....	3
16..	....	24.40B	22.90A	24.40B	24.75	.979	....	3
17..	....	....	23.70A	23.75A	23.10	.973	....	3
20..	....	23.15B	22.00A	23.15B	23.35	.977	....	3
21..	....	....	20.25A	21.00A	20.60	.963	....	3
22..	....	21.00B	18.40A	18.40A	17.80	.943	....	3
23..	....	19.00B	....	19.00B	19.65	.960	....	3
24..	....	21.80B	....	21.80B	21.80	.975	....	3
27..	....	23.10B	....	22.60B	22.80	.982	....	3
28..	....	25.00B	....	25.00B	27.05	.993	....	3
29..	....	27.50B	26.80A	26.80A	26.45	.992	....	3
30..	....	26.90B	24.90A	24.90A	25.30	.990	....	3
31..	....	28.00B	....	28.00B	28.05	.994	....	3

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	29.05B	....	29.05B	30.55	.997	....	3
4..	....	31.00B	29.00A	29.00A	28.70	.996	....	3
5..	....	29.00B	27.50A	29.00B	29.00	.996	....	3
6..	....	29.90B	....	29.00N	29.00	.996	....	3

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 185 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	....	31.00B	27.70A	31.00B	31.15	.997	....	3
10..	....	32.50B	....	32.10B	32.55	.998	....	3
11..	....	32.70B	31.50A	32.55N	31.55	.998	....	3
12..	....	32.10B	31.40A	31.80B	31.85	.998	....	3
13..	....	33.20B	31.10A	33.20B	33.45	.999	....	3
14..	....	35.50B	....	35.40B	35.65	.999	....	3
17..	Exchange Closed; President's Day							
18..	....	38.15B	....	38.10B	38.20	.999	....	3
19..	....	39.00B	35.90A	35.90A	35.90	.999	....	3
20..	....	38.00B	....	38.00B	38.85	.999	....	3
21..	39.90	40.75B	39.90	40.20B	39.95	.999	3	3
24..	....	41.30B	39.90A	40.60B	40.70	.999	....	1
25..	....	....	38.90A	40.70N	39.30	.999	....	1
26..	....	40.10B	39.00A	40.10B	39.65	.999	....	1
27..	....	42.00B	....	42.00B	42.30	.999	....	1
28..	....	42.50B	41.50A	41.50A	41.00	.999	....	....

MARCH 1986 190 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	21.00	22.00B	20.60A	21.30B	21.60	.949	23	138
3..	....	23.25B	....	21.60N	23.00	.960	....	138
6..	23.45@.50	23.50	21.75A	23.15	23.30	.965	2	138
7..	25.95	25.95	24.60A	25.95	26.05	.979	3	140
8..	25.90	26.20	18.20	18.20	18.50	.930	2	141
9..	17.00	17.75B	16.50A	17.65B	17.50	.913	2	139
10..	....	17.70B	17.00A	17.50N	17.10	.906	1	141
13..	18.10	18.10	17.00A	18.10	18.00	.921	13	152
14..	....	18.40B	17.60A	17.60A	17.75	.919	....	141
15..	19.10	19.30B	17.65A	19.10	19.20	.938	1	140
16..	19.15	19.40B	18.55A	19.40B	19.85	.946	1	140
17..	....	....	19.00A	19.45A	18.30	.933	....	140
20..	....	18.35B	17.20A	18.35B	18.45	.940	....	139
21..	16.35	16.40B	15.35A	16.35	15.90	.911	1	139
22..	15.00	16.00B	13.80A	13.80A	13.40	.871	4	139
23..	....	14.20B	....	14.20B	14.95	.903	....	139
24..	....	16.95B	....	16.95B	16.95	.933	....	139
27..	....	18.10B	....	17.60B	17.85	.947	....	139
28..	....	20.00B	....	20.00B	22.15	.977	....	139
29..	22.50	22.50	21.80A	22.50	21.50	.974	1	138
30..	....	21.90B	19.90A	19.90A	20.40	.968	....	138
31..	....	23.00B	....	23.00B	23.05	.981	....	138

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	23.00	24.00B	23.00	24.00B	25.60	.990	52	190
4..	25.75	26.00B	24.00A	24.00A	23.75	.985	25	187
5..	23.45	24.00B	22.65	24.00B	24.05	.985	2	188
6..	....	24.90B	....	24.05N	24.00	.985	....	188
7..	23.00	26.00B	22.70A	26.00B	26.15	.990	2	190
10..	26.55	27.50B	26.50A	27.10B	27.55	.994	1	190
11..	....	27.70B	26.50A	27.55N	26.55	.993	....	181
12..	25.50	27.10B	25.50	26.80B	26.85	.994	1	150
13..	....	28.20B	26.10A	28.20B	28.45	.996	....	150
14..	....	30.50B	....	30.40B	30.65	.998	....	150
17..	Exchange Closed; President's Day							
18..	....	33.15B	....	33.10B	33.20	.999	....	14
19..	....	34.00B	30.90A	30.90A	30.90	.999	....	6
20..	....	33.00B	....	33.00B	33.85	.999	....	6
21..	....	35.75B	....	35.20B	34.95	.999	....	6
24..	....	36.30B	34.90A	35.60B	35.70	.999	....	6
25..	....	....	33.90A	35.70N	34.30	.999	....	6
26..	....	35.10B	34.00A	35.10B	34.65	.999	....	6
27..	....	37.00B	....	37.00B	37.30	.999	....	6
28..	....	37.50B	36.50A	36.50A	36.00	.999	....	6

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	36.50B	35.60A	35.60A	35.45	.999	....	6
4..	....	38.00B	34.95A	34.95A	34.35	.999	....	5
5..	....	34.45B	33.35A	34.45B	35.45	.999	....	5
6..	....	36.00B	....	36.00B	36.70	.999	....	5
7..	....	....	36.00A	36.00A	35.90	.999	....	5
10..	....	37.50B	....	37.50B	37.60	.999	....	5
11..	....	42.70B	....	42.70B	43.30	1.000	....	5
12..	....	45.00B	43.20A	43.20A	42.85	1.000	....	3
13..	....	44.25B	42.25A	44.10B	44.30	1.000	....	3
14..	45.15	46.00B	45.15	46.00B	45.50	1.000	1	2
17..	....	....	44.50A	44.75A	43.80	1.000	....	2
18..	....	46.20B	....	46.00B	46.45	1.000	....	2
19..	....	....	....	46.45N	45.50	1.000	....	2
20..	....	46.70B	....	46.60B	46.70	1.000	....	2
21..	....	....	43.55A	43.55A	43.45	1.000	....	1
24..	....	....	....	....	....	1.000	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 195 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	16.50	17.00B	16.20A	16.50	16.90	.894	1	895
3	....	18.25B	....	18.25B	18.20	.914	....	883
6	....	18.50B	17.25A	18.25B	18.45	.922	....	883
7	19.20	21.00	19.20	21.00	21.05	.949	12	883
8	....	21.10B	17.40A	17.40A	14.20	.857	....	879
9	13.00	13.75B	12.00	13.70	13.35	.830	5	881
10	14.00	14.00	13.00A	13.30	12.95	.819	4	879
13	13.55	14.00	12.00A	14.00	13.90	.842	15	888
14	13.30	14.15B	13.00A	13.30	13.55	.839	....	876
15	....	14.80B	13.40A	14.75B	14.80	.870	....	876
16	....	15.05B	14.15A	15.05B	15.35	.884	....	876
17	....	15.50B	14.60A	15.10A	14.00	.860	....	876
20	13.30	13.95B	12.70	13.95B	14.05	.870	3	876
21	11.50	12.00B	11.50	11.50	11.65	.819	10	876
22	11.90	11.90	9.70A	9.70A	9.35	.756	47	894
23	9.60	10.15	9.60	10.15	10.75	.804	4	893
24	10.70	12.55B	10.70	12.55B	12.55	.852	10	903
27	....	13.70B	....	13.20B	13.35	.877	1	903
28	14.55	15.35	13.75A	15.35	17.25	.937	467	645
29	17.80	17.80	17.00A	17.80	16.85	.931	1	645
30	15.45	16.95B	15.45	15.45	15.80	.917	1	645
31	18.70	18.70	18.70	18.70	18.35	.947	1	637

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	20.40B	....	20.40B	20.80	.968	....	637
4	....	21.25B	19.20A	19.20A	19.00	.955	....	634
5	....	19.15B	18.00A	19.15B	19.35	.955	....	634
6	20.00	20.00	19.40A	20.00	19.25	.956	1	634
7	....	21.00B	18.00A	21.00B	21.30	.970	....	634
10	....	22.10B	....	22.10B	22.65	.980	....	634
11	....	22.70B	21.50A	22.65N	21.65	.976	....	634
12	....	22.10B	21.40A	21.80B	21.95	.978	....	634
13	....	23.20B	21.00A	23.20B	23.55	.985	....	634
14	24.00	25.50B	24.00	25.40B	25.70	.992	7	629
17	Exchange Closed; President's Day							
18	27.70	28.20B	27.70	28.10B	28.20	.997	1	629
19	....	29.00B	25.90A	25.90A	25.90	.995	....	621
20	....	28.00B	....	28.00B	28.85	.998	....	612
21	....	30.75B	....	30.20B	29.95	.999	....	559
24	....	31.30B	29.90A	30.60B	30.70	.999	....	556
25	....	....	28.90A	30.70N	29.30	.999	....	557
26	....	30.10B	29.00A	30.10B	29.65	.999	....	555
27	....	31.90B	....	31.90B	32.30	.999	....	553
28	....	32.50B	31.50A	31.50A	31.00	.999	....	42

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	31.50B	30.60A	30.60A	30.45	.999	....	39
4	....	33.00B	29.95A	29.95A	29.35	.999	....	38
5	29.00	29.45B	28.35A	29.45B	30.45	.999	....	37
6	....	31.00B	....	31.00B	31.70	.999	2	36
7	....	....	31.00A	31.00A	30.90	.999	....	32
10	....	32.50B	....	32.50B	32.60	.999	....	22
11	....	37.70B	....	37.70B	38.30	.999	....	19
12	....	40.00B	38.20A	38.20A	37.85	1.000	....	16
13	....	39.25B	37.25A	39.10B	39.30	1.000	....	....

MARCH 1986 200 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	12.30	13.00B	12.10A	12.15	12.70	.809	12	424
3	....	13.90B	....	13.90B	13.90	.837	....	408
6	13.90	14.35B	13.00A	13.90	14.10	.848	....	408
7	14.80	16.50	14.80	16.50	16.50	.892	3	408
8	16.25	16.85B	9.75	9.75	10.20	.748	21	407
9	9.00@8.95	10.00	8.50	9.90B	9.65	.711	24	418
10	10.00@.05	10.40	9.40	9.40	9.30	.698	13	418
13	8.75	10.00	8.75	10.00	9.95	.727	6	418
14	9.70	10.30B	9.50	9.50	9.70	.722	37	438
15	9.80	10.90B	9.65A	10.75B	10.80	.766	5	440
16	10.80	11.25	9.85	11.25	11.30	.786	7	440
17	11.55	11.55	9.80	10.20B	10.00	.749	28	439
20	9.25	9.95	9.00	9.95	10.10	.760	25	441
21	9.55	9.55	7.45	7.50	7.95	.687	38	456
22	7.80	8.10	6.05	6.05	5.95	.604	63	506
23	5.85	7.25	5.85	6.90	7.15	.664	53	518
24	7.25	8.65B	6.95A	8.65B	8.60	.728	45	531
27	9.00	9.85B	8.75	8.90	9.40	.761	25	532
28	9.30	12.95	9.00	12.95	12.90	.859	42	533
29	12.50	14.05	12.50	12.60	12.50	.848	9	534
30	11.00	12.90B	11.00	11.00	11.50	.824	16	542
31	13.25	13.90B	13.25	13.90B	13.90	.878	4	538

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 200 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	13.60	16.60	13.35	16.60	16.15	.918	9	542
4	16.50	16.50	14.50	14.50	14.55	.891	4	531
5	14.30	15.20B	13.80A	14.30	14.85	.891	22	522
6	15.90	15.90	14.10	14.60B	14.80	.895	26	533
7	....	16.30B	13.60A	16.30B	16.75	.924	5	533
10	17.45	17.45	16.70A	17.45	17.95	.944	5	524
11	....	....	16.90A	17.95N	17.00	.934	....	521
12	17.05	17.60	16.75A	17.40A	17.30	.939	7	520
13	17.25	18.20B	16.50A	18.20B	18.75	.956	18	520
14	18.40	20.50B	18.40	20.40B	20.85	.974	22	505
17	Exchange Closed; President's Day							
18	20.90	23.10B	20.90	23.10B	23.20	.989	4	502
19	22.50	24.00B	20.90A	20.90A	20.95	.982	3	480
20	20.50	23.00B	20.50	23.00B	23.90	.992	1	459
21	24.50	25.75B	24.20	25.10B	25.00	.994	6	459
24	25.40	26.30B	24.60A	25.60B	25.70	.996	2	433
25	25.50	25.50	23.70	24.65B	24.30	.995	80	512
26	24.80	25.10B	23.40	25.10B	24.65	.996	17	445
27	27.40	27.40	24.90A	27.40	27.30	.998	1	413
28	28.25	28.40B	26.50A	26.50A	26.00	.998	1	233

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	26.80B	25.60A	25.60A	25.45	.999	....	210
4	25.85	28.00B	24.95A	24.95A	24.35	.999	1	188
5	....	24.45B	23.35A	24.45B	25.45	.999	....	186
6	....	26.00B	....	26.00B	26.70	.999	....	173
7	....	....	26.00A	26.00A	25.90	.999	....	163
10	....	27.50B	....	27.50B	27.60	.999	....	129
11	....	32.70B	....	32.70B	33.30	.999	....	129
12	....	35.00B	33.20A	33.20A	32.85	.999	....	129
13	....	34.25B	32.25A	34.10B	34.30	.999	....	129
14	....	36.00B	....	36.00B	35.50	1.000	....	94
17	....	....	34.50A	34.75A	33.80	1.000	....	79
18	....	36.20B	....	36.00B	36.45	1.000	....	40
19	....	....	....	36.45N	35.50	1.000	....	39
20	....	36.70B	....	36.70B	36.70	1.000	....	27
21	....	....	33.55A	33.55A	33.45	1.000	....	27
24	....	....	....	....	....	1.000	....	....

MARCH 1986 205 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	8.40	9.15B	8.20	8.50	9.00	.693	66	968
3	9.20@.15	10.15	9.15	10.05A	10.00	.729	23	936
6	9.80	10.40B	9.40	10.00B	10.15	.740	2	923
7	10.95@.80	12.30	10.80	12.20	12.35	.803	131	918
8	12.30	12.60	6.30	6.75B	6.85	.610	149	883
9	6.40@.50	7.10	5.60	6.90A	6.65	.568	384	1087
10	6.75	7.25	6.20	6.45	6.30	.553	48	1089
13	6.00	6.70B	6.00	6.70B	6.80	.585	93	1037
14	7.25	7.25	6.30	6.40	6.60	.579	18	1034
15	....	7.75	6.50A	7.30B	7.35	.631	36	1028
16	7.25@.20	7.70	6.60	7.70	7.75	.654	115	954
17	....	7.80B	6.50	6.85B	6.65	.607	24	958
20	6.10	6.65	5.80	6.65	6.70	.617	57	964
21	6.60	6.60	4.65	4.90@.80	5.00	.529	247	1050
22	4.90	5.10	3.60A	3.60A	3.55	.439	901	1738
23	3.60@.50	4.35B	3.50	4.35B	4.30	.499	200	1790
24	4.30	5.75	4.10	5.50	5.45	.571	176	1818
27	5.70	6.50	5.40	6.05A	6.05	.606	334	1612
28	6.00	9.05	5.85	9.05	8.90	.737	164	1569
29	8.60@.55	10.30	8.00A	8.55	8.60	.721	116	1558
30	8.50	9.00B	7.50A	7.75	7.85	.687	74	1429
31	8.90	10.45	8.90	10.15	9.95	.764	59	1424

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	10.30	11.85	9.35	11.85	12.00	.827	29	1393
4	12.35@.50	12.65	9.00A	12.00	10.55	.783	41	1380
5	10.70	10.80	9.50	10.65	10.85	.783	29	1399
6	11.10	12.00	10.55A	10.55A	10.70	.790	20	1388
7	9.75	12.75B	9.70A	12.10	12.40	.838	44	1404
10	12.30	13.40	12.00	13.40	13.55	.871	32	1377
11	13.00	13.50B	12.75A	12.75A	12.60	.853	4	1368
12	12.60	13.00	11.90	12.80B	12.80	.860	40	1367
13	12.30	14.10	11.45	13.90	14.05	.892	31	1359
14	14.00	16.35B	13.90	15.75	16.05	.928	43	1358
17	Exchange Closed; President's Day							
18	15.90	18.30	15.90	18.30	18.40	.963	28	1345
19	17.60	19.00B	16.40A	16.40A	16.25	.944	7	1343
20	15.80	17.50	15.80	17.50	19.05	.970	5	1340
21	19.70	20.75	19.70	20.15	20.05	.978	11	1337
24	20.75	21.30B	19.70A	20.75	20.80	.985	1	1326
25	19.20	19.80	18.60	19.50	19.45	.980	4	1322

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 205 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	19.85	20.30B	19.10A	19.85A	19.75	.983	1	1322
27..	22.25	22.25	19.90A	22.25	22.35	.992	4	1172
28..	22.00	23.50B	21.50A	21.50A	21.00	.991	57	1091

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	21.10	21.70B	20.60A	20.60A	20.45	.993	7	1029
4..	22.90	23.00B	19.95A	19.95A	19.35	.992	5	994
5..	19.00	19.45B	18.35A	19.45B	20.45	.996	1	944
6..	....	21.00B	....	21.00B	21.70	.998	....	868
7..	22.50	22.50	20.85	20.85	20.90	.998	15	857
10..	21.25	22.50B	21.25	22.50B	22.60	.999	4	800
11..	24.25	27.70B	24.15A	27.70B	28.30	.999	1	617
12..	....	30.00B	28.20A	28.20A	27.85	.999	1	605
13..	....	29.25B	27.25A	29.10B	29.30	.999	....	545
14..	31.00	31.00	30.75	30.75	30.50	.999	26	565
17..	....	....	29.50A	29.75A	28.80	1.000	....	551
18..	....	31.20B	....	31.00B	31.45	1.000	....	43
19..	....	....	31.00A	31.45N	30.50	1.000	....	16
20..	32.05	32.20	31.30A	32.20	31.70	1.000	2	11
21..	....	32.50B	28.55A	28.55A	28.45	1.000	....	10
24..	....	....	....	....	....	1.000	....	....

MARCH 1986 210 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	6.00	6.15	5.25	5.80	5.95	.557	488	3358
3..	6.10	6.95	6.05	6.70B	6.75	.596	368	3395
6..	7.10	7.25	5.80	6.75	6.85	.606	45	3423
7..	7.50	9.00	7.50	8.70	8.70	.683	140	3366
8..	8.75@.65	9.00	3.60	4.50	4.35	.460	3523	3476
9..	4.00	4.85	3.70	4.40@.55	4.35	.418	622	3253
10..	4.45@.60	5.00	3.90	4.10	4.10	.404	714	3433
13..	3.75@.85	4.50	3.75	4.35B	4.40	.434	640	3362
14..	4.70	4.70	3.95	4.20	4.25	.428	675	3124
15..	4.35	5.15	4.10	4.65	4.75	.480	473	3078
16..	4.55	5.05	4.05	4.90	4.95	.504	252	2983
17..	4.90	4.90	3.95	4.15	4.15	.453	746	2798
20..	3.90@.70	4.20	3.50	4.15@.20	4.15	.459	437	2741
21..	4.00	4.05B	2.55	2.95	2.90	.371	812	2766
22..	2.85@.75	3.00	1.85	1.90@.95	1.90	.287	1009	3272
23..	1.95@.75	2.50	1.75	2.50	2.40	.339	553	3420
24..	2.40	3.30	2.30	3.10A	3.10	.406	902	3751
27..	3.30	3.90	3.10	3.55	3.50	.436	578	3324
28..	3.65	5.55	3.35	5.55	5.70	.580	362	3337
29..	5.45@.50	7.00	5.00	5.55	5.55	.560	1073	3880
30..	5.35	5.90	4.45	4.90	4.95	.521	434	3657
31..	5.05@.00	7.25	5.00	6.70	6.70	.613	524	3766

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	6.90@.80	8.50	6.30	8.40	8.50	.693	415	3420
4..	8.75	9.10	5.70	7.00	7.10	.635	383	3307
5..	6.80	7.65B	6.20	7.45	7.30	.635	331	3435
6..	7.45	8.30	7.00	7.45	7.30	.644	210	3501
7..	6.60	9.00	5.75	8.70B	8.60	.709	132	3471
10..	8.45	9.60	8.20	9.40B	9.60	.752	91	3450
11..	9.25	9.70B	8.40	8.80A	8.75	.725	159	3024
12..	8.95	9.15B	7.70	8.75	8.85	.735	43	3039
13..	8.90	9.80	7.50	9.75	9.85	.782	178	3113
14..	9.90@.85	11.80	9.50	11.60	11.55	.839	250	2965
17..	Exchange Closed; President's Day							
18..	11.50	14.05B	11.20	13.85	13.80	.901	746	2617
19..	13.00	14.35B	11.60	11.60	11.75	.861	180	2579
20..	11.40@.25	14.15	11.25	14.15	14.35	.916	81	2529
21..	15.10	16.35	14.95	15.85	15.35	.933	21	2465
24..	14.80	16.35	14.80	15.80B	15.95	.950	213	2549
25..	15.70	16.00	13.75	14.70B	14.70	.935	179	2498
26..	14.30	16.00	14.30	15.10A	14.95	.942	29	2484
27..	15.00	17.90	15.00	17.90	17.45	.970	18	2455
28..	18.65	18.65	16.20	16.55	16.10	.963	107	2448

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	16.05	16.80B	15.40	15.40	15.55	.968	15	2442
4..	18.00	18.15	14.40	14.40	14.45	.963	87	2398
5..	13.10	14.55B	12.60	14.55B	15.45	.977	8	2396
6..	15.65	16.45	15.00	16.45	16.70	.987	34	2352
7..	17.45	17.45	16.00A	16.00A	15.90	.986	2	2334
10..	16.30	17.50B	16.30	17.50B	17.60	.996	22	2313
11..	19.00	22.80	19.00	22.80	23.30	.999	4	2227
12..	24.00@.10	24.90B	23.20A	23.20A	22.85	.999	3	1834
13..	....	24.25B	22.25A	22.85N	24.30	.999	1	336
14..	26.00	26.00	25.50	25.50	25.50	.999	5	245

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1986 210 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	....	24.50A	24.75A	23.80	.999	....	216
18..	24.00	26.20B	24.00	26.00B	26.45	1.000	4	210
19..	24.70	26.00B	24.70	26.00B	25.50	1.000	1	83
20..	26.20	26.70	26.20	26.70	26.70	1.000	2	50
21..	26.80	27.50B	23.55A	23.55A	23.45	1.000	2	45
24..	....	....	....	....	....	.999	....	....
25..	....	....	....	....	....	.000	....	....

MARCH 1986 215 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	3.90@.80	3.90	3.20	3.55B	3.65	.417	218	6957
3..	3.80	4.50	3.80	4.30	4.30	.455	552	6963
6..	4.60@.70	4.70	3.70	4.40	4.35	.462	387	7058
7..	4.85@.90	6.00	4.75	5.80	5.75	.543	439	6942
8..	5.70@.65	6.00	2.20	2.80	2.70	.318	1854	7840
9..	2.30@.60	3.05	2.10	2.80	2.75	.283	3830	5308
10..	2.90@.85	3.15	2.40	2.55	2.50	.271	543	5210
13..	2.25@.30	2.80	2.25	2.70	2.70	.295	1149	4522
14..	2.90	2.90	2.40	2.45	2.55	.290	258	4462
15..	2.65	3.20	2.50	2.85	2.85	.336	326	4396
16..	2.80@.75	3.00	2.40	3.00@2.95	2.95	.357	346	4385
17..	2.95@.90	3.00	2.30	2.30	2.35	.309	519	4383
20..	2.15@.20	2.30	1.90	2.30B	2.30	.311	182	4321
21..	2.30	2.30	1.35	1.55	1.50	.234	281	4364
22..	1.50@.45	1.60	.95	.95	.95	.168	362	4483
23..	.95@1.00	1.30	.95	1.30	1.30	.206	875	4311
24..	1.25	1.90	1.25	1.75	1.70	.259	211	4218
27..	1.80	2.30	1.70	1.90	1.90	.281	494	4202
28..	2.00	3.40	1.85	3.40	3.40	.412	1817	4021
29..	3.10	4.30	2.95	3.25	3.30	.392	1898	4423
30..	3.25	3.60	2.65	2.80	2.90	.355	896	4347
31..	2.95@3.05	4.50	2.95	4.15	4.15	.445	1624	4646

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.25@.15	5.60	3.90	5.50	5.45	.529	1243	4688
4..	5.70	6.20	3.40	4.60	4.50	.466	1890	4727
5..	4.35	5.10	3.85	4.80	4.70	.466	889	4406
6..	4.75@.80	5.80	4.35	4.70	4.65	.477	1209	4249
7..	4.00@.20	6.30	3.35	5.60	5.65	.549	1282	4689
10..	5.50@.35	6.40	5.35	6.30	6.35	.597	524	4337
11..	6.10@5.90	6.40	5.30	5.55	5.60	.563	646	4341
12..	5.80@6.00	6.00	4.80	5.70	5.70	.574	478	4190
13..	5.75	6.30	4.70	6.20	6.25	.629	669	4253
14..	6.20@.15	7.70	5.75	7.40@.50	7.60	.702	738	4347
17..	Exchange Closed; President's Day							
18..	7.55	9.85B	7.00	9.70	9.60	.788	714	4230
19..	8.90	10.10	7.60	7.75	7.85	.722	291	4120
20..	7.50@.45	10.15	7.40	10.00	10.00	.810	233	3902
21..	10.60@.70	11.80	10.15	10.80	10.90	.840	199	3857
24..	10.50	12.10	10.45	11.45	11.50	.867	162	3879
25..	11.30	11.45	9.50	10.60	10.35	.837	110	3863
26..	10.00@9.90	11.30	9.90	10.45	10.55	.849	60	3864
27..	11.25@.40	13.30	10.75	12.60	12.75	.908	134	3813
28..	13.35	13.65B	11.30	11.60	11.45	.889	200	3752

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	11.45	12.05	10.80	10.80	10.90	.894	77	3705
4..	11.30	13.50	9.40	9.50	9.85	.877	47	3670
5..	9.15	10.50	7.90	10.50	10.75	.910	433	3977
6..	10.95	11.50B	9.60	11.50B	11.95	.939	63	3916
7..	12.00	12.55B	10.95	11.25	11.10	.934	28	3908
10..	12.00	12.80	11.85A	12.80	12.65	.973	67	3907
11..	13.75	17.00B	13.65	17.00B	18.30	.998	94	3920
12..	18.15	20.20	18.05	18.05	17.85	.998	36	3838
13..	16.80	19.25B	16.80	18.80	19.30	.999	40	3729
14..	20.45	21.10	20.45	20.60	20.50	.999	6	3392
17..	19.90	19.90	19.20	19.75	18.80	.999	6	1908
18..	19.85	21.20B	19.85	21.00	21.45	.999	10	1652
19..	21.35	21.90B	21.00A	21.05	20.50	1.000	2	555
20..	21.00	22.40B	21.00	22.40B	21.70	1.000	5	297
21..	21.05	22.50B	18.55A	18.55A	18.45	1.000	10	295
24..	....	....	....	....	....	.999	....	....

MARCH 1986 220 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.30@.25	2.30	1.85	2.10	2.15	.290	279	3075
3..	2.30@.45	2.75	2.30	2.55@.50	2.55	.322	369	3239
6..	2.60	2.80	2.20	2.60	2.60	.325	200	3248
7..	3.00	3.80	2.90	3.60	3.60	.400	667	3367

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
MARCH 1986 220 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	3.65	3.85	1.60	1.65	1.60	.202	905	3436
9..	1.40@.30	1.90	1.30	1.80	1.75	.175	683	3501
10..	1.90@.80	2.00	1.45	1.50	1.50	.166	606	3680
13..	1.35@.30	1.70	1.30	1.65	1.60	.183	441	3678
14..	1.65	1.70	1.40	1.45B	1.50	.179	283	3724
15..	1.55	1.85	1.45	1.70	1.65	.215	380	3840
16..	1.65	1.70	1.40	1.70	1.70	.231	174	3866
17..	1.70	1.70	1.30	1.40	1.35	.192	177	3937
20..	1.20@.10	1.25	1.00	1.25	1.25	.191	356	4002
21..	1.25	1.25	.70	.80	.80	.133	545	3886
22..	.75@.80	.80	.45	.55	.50	.088	141	3906
23..	.50	.70	.50	.70	.65	.112	388	4137
24..	.65	1.00	.65	.90	.85	.147	324	4251
27..	.90@.95	1.20	.90	1.05	1.00	.161	693	4579
28..	1.05@.10	1.75	.95	1.70	1.80	.263	1131	4652
29..	1.75@.70	2.55	1.65	1.85@.95	1.85	.246	1711	4954
30..	1.85	2.10	1.55	1.65	1.65	.216	454	4869
31..	1.70	2.70	1.70	2.50	2.45	.291	1240	5318
	IN FEBRUARY							
3..	2.55@.50	3.50	2.30	3.50@.40	3.40	.364	828	5510
4..	3.70@.65	3.90	2.00	2.80	2.70	.307	2058	5642
5..	2.65@.60	3.10	2.25	2.90	2.85	.307	930	5723
6..	2.90	3.50	2.55	2.80	2.80	.317	1309	5956
7..	2.50	3.70	2.00	3.50	3.45	.385	1166	5650
10..	3.30@.40	3.90	3.20	3.85	3.90	.428	1684	5146
11..	3.70	3.90	3.20	3.30	3.35	.394	1140	5044
12..	3.50	3.60	2.80	3.30@.35	3.35	.403	644	5024
13..	3.40@.35	3.75	2.50	3.65	3.65	.456	1225	4605
14..	3.45	4.55	3.30	4.30@.40	4.40	.533	1446	4160
17..	Exchange Closed; President's Day							
18..	4.30@.40	6.25	4.15	6.05	6.05	.626	1402	4171
19..	5.60@.50	6.65	4.50	4.70@.80	4.70	.543	1098	4329
20..	4.55@.45	6.50	4.30	6.50@.25	6.35	.652	508	4274
21..	6.90	8.05	6.60	7.35@.00	7.10	.691	685	4194
24..	6.70@.80	8.15	6.45	7.50	7.65	.725	552	4126
25..	7.50	7.60	5.70	6.70	6.65	.678	1090	4138
26..	6.20@.15	7.65	6.10	6.65	6.75	.692	487	4093
27..	7.45	8.95	6.75	8.30A@.25	8.45	.785	439	4142
28..	9.30	9.30	7.30	7.40	7.30	.748	528	4093
	IN MARCH							
3..	7.20	8.00	6.30	6.70	6.75	.743	474	4103
4..	7.15@.30	9.00	5.30	5.65	5.70	.706	345	3990
5..	5.40@.35	6.00	4.15	6.00	6.50	.758	1075	4596
6..	6.90	7.25	5.75	6.90B	7.55	.812	282	4445
7..	7.10	8.30	6.50	6.60	6.75	.792	177	4413
10..	6.80	8.30	6.80	8.25A	8.05	.877	582	4009
11..	8.70	12.50	8.70	12.50	13.35	.981	614	3769
12..	13.30@.10	15.60B	12.70	12.95A	12.90	.982	76	3626
13..	11.90@12.00	14.70B	11.80	14.00	14.35	.992	116	3407
14..	14.70	16.30	14.10	15.40	15.50	.997	68	3100
17..	14.70	14.75B	13.80A	14.20A	13.80	.999	23	3299
18..	12.90	16.30	12.90	16.30	16.45	.999	16	3286
19..	16.15	16.40	15.60	15.60	15.50	.999	4	3153
20..	16.20	17.00	16.20	16.70B	16.70	1.000	9	2764
21..	16.90	17.50B	13.55A	13.55A	13.45	.999	16	840
24..	....	....	....	....	....	.999	....	....

MARCH 1986 225 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.35	1.35	1.00	1.15	1.15	.186	146	1844
3..	1.30	1.60	1.30	1.55	1.50	.211	196	1931
6..	1.70@.65	1.70	1.20	1.55	1.50	.211	239	2061
7..	1.70	2.35	1.70	2.25@.30	2.25	.272	865	2505
8..	2.25	2.40	.85	1.00@.10	1.00	.117	863	2872
9..	.80@.90	1.40	.75	1.10	1.05	.099	706	3119
10..	1.20	1.20	.90	.95	.90	.093	370	3226
13..	.85@.80	1.00	.80	.95	.95	.104	417	3413
14..	1.00@.05	1.05	.80	.80	.85	.101	329	3450
15..	.90	1.10	.80	.95	.90	.126	265	3430
16..	.95	.95	.80	.95	.95	.137	170	3439
17..	1.00@.95	1.00	.70	.70	.75	.109	161	3492
20..	.70	.70	.55	.65	.65	.106	332	3535
21..	.65	.65	.35	.40	.40	.068	212	3578
22..	.40	.45	.25	.25	.25	.041	364	3865
23..	.30	.40	.25	.35B	.35	.055	299	4084
24..	.35	.55	.35	.50	.45	.075	276	4293
27..	.50	.65	.45	.60	.55	.082	380	4482
28..	.55	.95	.50	.95	.95	.149	572	4680
29..	1.00	1.50	.95	1.00	1.00	.137	1343	5416

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
MARCH 1986 225 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	1.00@.95	1.10	.80	.90	.90	.116	911	5755
31..	.95	1.55	.90	1.45	1.40	.169	1682	6215
	IN FEBRUARY							
3..	1.50@.45	2.00	1.35	2.00	1.95	.224	1009	6507
4..	2.00@.15	2.30	1.15	1.60@.55	1.60	.180	2267	6927
5..	1.50	1.95	1.40	1.80	1.75	.180	1507	7642
6..	1.80	2.15	1.55	1.65	1.65	.188	1665	7743
7..	1.55	2.10	1.15	2.00	2.00	.242	1224	7697
10..	1.95	2.25	1.90	2.25	2.25	.274	1544	7357
11..	2.10	2.25	1.70	1.80	1.85	.245	1118	7053
12..	1.95@2.10	2.10	1.60	1.80	1.80	.252	759	7203
13..	1.70	2.00	1.30	1.90	1.90	.295	1189	7043
14..	1.60@.70	2.30	1.55	2.25@.20	2.25	.360	1543	6631
17..	Exchange Closed; President's Day							
18..	2.25@.20	3.60	2.15	3.35	3.35	.443	3317	6306
19..	3.05@.10	3.80	2.40	2.55@.45	2.50	.358	1339	5930
20..	2.40@.45	3.75	2.25	3.75	3.75	.466	961	5739
21..	4.00@.15	4.80	3.80	4.30@.10	4.20	.507	2016	5422
24..	4.00@3.90	4.90	3.60	4.50@.55	4.50	.536	1099	5175
25..	4.30@.45	4.55	3.30	3.75	3.80	.480	978	5163
26..	3.50@.65	4.50	3.40	3.85	3.85	.494	863	5233
27..	4.20@.25	5.40	3.70	4.90	4.90	.602	1405	5353
28..	5.50@.40	5.50	3.70	3.80B@.95	4.00	.550	1172	5675
	IN MARCH							
3..	3.90@.85	4.60	3.35	3.60@.55	3.60	.528	1921	5675
4..	4.00@3.95	5.25	2.45	2.70	2.75	.476	1749	5799
5..	2.65	3.20	1.85	3.20	3.25	.529	1128	5892
6..	3.40@.50	3.85	2.70	3.65@.85	3.95	.593	1187	5426
7..	3.55	4.40	3.05	3.30@.25	3.30	.554	1262	5454
10..	3.25	4.50	3.25	4.25	4.30	.656	476	5303
11..	4.75	8.70B	4.65	8.70B	8.70	.902	1923	5645
12..	8.65	10.70	8.10	8.40	8.30	.899	831	5334
13..	7.50	10.00	7.40	9.20B	9.55	.942	270	4513
14..	9.85	11.40	8.80	10.45	10.60	.969	331	4255
17..	10.35	10.35	9.00	9.40	9.05	.980	116	4202
18..	8.10	11.95	8.10	11.40	11.45	.998	298	4049
19..	11.30	12.00	9.75	10.75	10.55	.999	155	3973
20..	11.10	12.15	11.10	11.80	11.70	.999	99	3750
21..	11.85	12.50B	8.55A	8.55A	8.45	.999	21	3527
24..	....	....	....	....	....	.984	....	....
26..	....	....	....	....	....	.952	....	....

MARCH 1986 230 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
18..	1.10	2.00	1.05	1.60	1.75	.274	259	246
19..	1.65@.60	2.00	1.25	1.25@.30	1.25	.205	308	416
20..	1.30@.25	1.95	1.15A	1.90B	1.90	.290	525	711
21..	2.10@.15	2.70	2.00	2.10	2.20	.325	1174	1393
24..	2.10	2.70	1.95	2.40@.45	2.40	.343	1246	1861
25..	2.40	2.45	1.70	1.95	1.90	.291	959	2271
26..	1.90	2.35	1.70	2.00	1.95	.301	917	2383
27..	2.30@.35	2.75	1.90	2.50@.40	2.50	.398	1840	2684
28..	2.85@.75	2.85	1.80	1.90	1.90	.343	2369	3289
	IN MARCH							
3..	1.90	2.25	1.55	1.65@.60	1.60	.308	964	3506
4..	1.85@.80	2.50	.90	1.10	1.10	.258	1511	3723
5..	1.00	1.25	.65	1.25	1.25	.294	2184	4239
6..	1.45@.50	1.70	1.05	1.70@.55	1.60	.343	2171	4828
7..	1.55@.40	1.90	1.30	1.30@.35	1.30	.299	2719	5503
10..	1.40@.35	2.00	1.30	1.75	1.80	.366	2176	6004
11..	1.95@2.00	4.50	1.95	4.45@.50	4.55	.698	2993	6075
12..	4.50	6.70	4.10	4.50	4.50	.679	1588	5860
13..	4.30@.25	5.90	3.70	5.10	5.35	.766	642	5087
14..	5.45	6.90	4.20	6.05	6.05	.835	1368	4719
17..	5.60	5.70	4.60	4.90@.95	4.75	.812	1256	4387
18..	4.10@.05	7.10	4.05	6.80	6.75	.954	1084	4500
19..	6.60	7.10	5.10	5.75@.60	5.65	.960	305	4459
20..	6.10	7.75	6.00	6.80A	6.75	.998	355	4374
21..	7.10	7.70	3.45	3.45	3.45	.931	176	4097
24..	....	....	....	....	....	.805	12	....
25..	....	....	....	....	....	.000	....	....
26..	....	....	....	....	....	.747	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 180 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	33.30A	34.65N	33.70	.963	....	6
3..	....	35.40B	....	35.40B	35.25	.970	....	6
6..	....	35.45B	34.65A	35.45B	35.40	.972	....	6
7..	....	38.00B	....	38.00B	38.30	.980	....	6
8..	....	....	37.30A	37.30A	30.40	.953	....	6
9..	....	....	28.10A	30.40N	29.10	.944	....	6
10..	....	29.50B	28.50A	28.50A	28.55	.940	....	6
13..	....	29.30B	28.50A	29.30B	29.60	.946	....	6
14..	....	....	29.30A	29.60N	29.40	.944	....	6
15..	....	31.20B	....	31.20B	31.10	.953	....	6
16..	....	31.85B	30.25A	31.85B	31.95	.958	....	6
17..	....	....	30.60A	30.60A	30.25	.950	....	6
20..	....	....	29.40A	30.25N	30.55	.954	....	6
21..	....	....	28.50A	28.50A	27.70	.939	....	6
22..	....	28.00B	25.75A	25.75A	24.95	.922	....	6
23..	....	25.65B	....	25.65B	26.85	.936	....	6
24..	....	29.05B	....	29.05B	29.05	.950	....	6
27..	....	29.60B	....	29.60B	30.05	.957	....	6
28..	....	31.75B	....	31.[illegible]B	34.45	.974	....	6
29..	....	34.95B	34.05A	34.05A	33.85	.971	....	6
30..	....	....	32.70A	32.70A	32.60	.966	....	6
31..	....	35.40B	....	35.40B	35.40	.975	....	6

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	37.90B	....	37.90B	38.05	.981	....	6
4..	....	....	36.55A	36.55A	36.25	.975	....	6
5..	....	....	35.25A	36.25N	36.55	.975	...	6
6..	....	37.15B	36.15A	36.55N	36.40	.975	....	6
7..	....	38.30B	35.40A	38.30B	38.60	.978	....	6
10..	....	39.70B	....	39.70B	40.05	.981	....	6
11..	....	....	39.35A	39.35A	39.15	.979	....	6
12..	....	39.45B	38.65A	39.30B	39.40	.979	....	6
13..	....	40.80B	....	40.80B	40.90	.983	....	6
14..	....	43.00B	40.80A	43.00B	43.15	.988	....	6
17..	Exchange Closed; President's Day							
18..	....	46.00B	....	46.00B	45.95	.992	....	6
19..	....	....	....	45.95N	43.60	.989	....	6
20..	....	45.60B	....	45.60B	46.55	.992	....	6
21..	....	....	....	46.55N	47.85	.993	....	6
24..	....	48.45B	....	48.00B	48.55	.994	....	6
25..	48.00	48.00	48.00	48.00	47.20	.993	1	6
26..	....	47.40B	....	47.20N	47.50	.993	....	5
27..	....	47.90B	....	47.90B	50.30	.995	....	5
28..	....	....	....	50.30N	48.95	.994	....	5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	48.95N	48.30	.994	....	5
4..	....	50.30B	....	48.30N	47.10	.994	....	5
5..	....	....	46.00A	47.10N	48.00	.995	....	....

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	48.70A	....	....	.999	....	....

JUNE 1986 185 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	28.30A	29.80N	28.85	.935	....	29
3..	....	30.40B	....	30.40B	30.35	.945	....	29
6..	....	30.45B	29.65A	30.45B	30.55	.948	....	29
7..	....	33.00B	....	33.00B	33.40	.962	....	29
8..	....	....	32.30A	32.30A	25.50	.918	....	19
9..	....	....	23.70A	25.50N	24.40	.904	....	19
10..	....	24.80B	24.10A	24.10A	23.90	.898	....	19
13..	....	24.50B	....	24.50B	25.10	.908	....	19
14..	....	....	24.75A	25.10N	24.90	.905	....	19
15..	....	26.20B	....	26.20B	26.20	.919	....	19
16..	....	26.85B	25.50A	26.85B	26.95	.926	....	19
17..	....	....	25.60A	25.60A	25.35	.914	....	19
20..	....	....	24.65A	25.35N	25.60	.919	....	19
21..	....	....	23.75A	23.75A	23.10	.896	....	19
22..	....	23.40B	21.40A	21.40A	20.60	.870	...	19
23..	....	21.00B	....	21.00B	22.10	.891	....	19
24..	....	24.05B	....	24.05B	24.10	.912	....	19
27..	....	24.60B	....	24.10N	25.05	.922	....	19
28..	....	26.75B	....	26.75B	29.50	.950	....	19
29..	....	30.00B	29.05A	29.05A	28.85	.946	....	19
30..	....	....	27.70A	27.70A	27.70	.938	....	19
31..	....	31.30B	....	31.30B	30.45	.952	....	19

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 185 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	32.90B	....	32.90B	33.20	.963	....	19
4..	....	....	31.70A	31.70A	31.35	.953	....	19
5..	....	....	30.35A	31.35N	31.55	.953	....	19
6..	....	32.15B	31.15A	31.55N	31.50	.953	....	19
7..	....	33.30B	30.40A	33.30B	33.60	.959	....	19
10..	....	34.75B	....	34.75B	35.05	.965	....	19
11..	....	....	34.35A	34.35A	34.15	.961	....	19
12..	....	34.45B	33.65A	34.30B	34.40	.961	....	19
13..	....	35.80B	....	35.80B	35.90	.968	....	14
14..	....	38.00B	35.80A	38.00B	38.15	.976	....	14
17..	Exchange Closed; President's Day							
18..	....	41.00B	....	41.00B	40.95	.983	....	14
19..	....	....	39.75A	39.75A	38.60	.978	....	14
20..	....	41.00B	....	41.00B	41.55	.984	....	14
21..	43.30	43.30	43.30	43.30	42.85	.986	1	14
24..	....	44.20B	....	43.00B	43.55	.987	....	14
25..	....	....	42.55A	42.55A	42.20	.985	....	14
26..	....	43.20B	....	43.20B	42.50	.985	....	14
27..	....	45.10B	....	45.10B	45.30	.989	....	14
28..	....	....	....	45.30N	43.95	.988	....	14

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	43.95N	43.30	.988	....	14
4..	....	45.30B	....	43.30N	42.10	.987	....	14
5..	....	....	41.00A	42.10N	43.00	.989	....	14
6..	....	43.40B	....	43.40B	44.35	.991	....	14
7..	....	....	43.35A	43.35A	43.60	.991	....	14
10..	....	....	....	43.60N	45.40	.993	....	14
11..	....	49.90B	....	49.90B	51.25	.997	....	14
12..	....	52.95B	....	51.25N	50.65	.996	....	1
13..	....	52.30B	....	52.30B	52.25	.997	....	1
14..	....	53.45B	....	52.25N	53.55	.997	....	1
17..	....	....	52.50A	52.50A	51.70	.997	....	1
18..	....	54.50B	51.50A	54.50B	54.45	.997	....	1
19..	....	54.50B	53.40A	54.45N	53.50	.997	....	1
20..	....	54.90B	....	54.60B	54.75	.997	....	1
21..	....	55.45B	53.00A	53.00A	52.20	.996	....	1
24..	....	53.00B	50.80A	52.40B	52.15	.997	....	1
25..	....	53.05B	51.50A	52.15N	53.20	.997	....	1
26..	....	56.40B	....	56.40B	56.50	.998	....	1
27..	....	58.50B	....	57.10B	56.65	.998	....	1
28..	Exchange Closed; Good Friday							
31..	....	57.90B	56.05A	56.05A	56.00	.998	....	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	56.55B	51.80A	51.80A	51.50	.997	....	1
2..	....	53.25B	50.85A	52.40B	52.45	.997	....	1
3..	....	53.20B	48.00A	48.00A	47.75	.996	....	1
4..	....	48.60B	44.00A	44.00A	43.90	.993	....	1
7..	....	45.00B	42.25A	43.90N	44.30	.994	....	1
8..	....	50.20B	....	50.20B	50.60	.994	....	1
9..	....	52.25B	49.80A	50.10A	50.35	.997	....	1
10..	....	53.00B	50.20A	53.00B	53.05	.998	....	1
11..	....	54.10B	51.75A	51.90A	51.65	.998	....	1
14..	....	54.40B	51.40A	53.90B	54.05	.999	....	1
15..	....	54.20B	53.10A	54.05N	53.85	.999	....	1
16..	....	59.35B	....	59.20B	59.20	.999	....	1
17..	....	60.25B	58.85A	59.55B	59.80	.999	....	1
18..	....	59.90B	58.00A	58.50A	58.30	.999	....	1
21..	....	61.20B	58.00A	61.20B	61.25	.999	....	1
22..	....	61.30B	57.50A	61.25N	57.90	.999	....	1
23..	....	58.10B	56.00A	58.10B	58.30	.999	....	1
24..	....	59.60B	58.00A	58.00A	57.20	.999	....	1
25..	....	58.60B	56.50A	58.25B	58.45	.999	....	1
28..	....	59.30B	57.90A	59.30B	59.70	.999	....	1
29..	....	60.20B	55.25A	55.70A	55.45	.999	....	1
30..	....	....	50.45A	50.45A	49.80	.999	....	1

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	50.05B	49.75A	49.80N	49.95	.999	....	1
2..	....	50.90B	49.60A	49.60A	49.75	.999	....	1
5..	....	52.15B	....	52.15B	52.85	.999	....	1
6..	....	....	51.80A	52.30A	52.25	.999	....	1
7..	....	....	49.50A	52.15A	51.95	.999	....	1
8..	....	53.05B	51.40A	51.95N	52.20	.999	....	1
9..	....	53.40B	50.90A	53.40B	53.30	.999	....	1
12..	....	....	51.80A	52.40A	52.25	.999	....	1
13..	....	52.65B	51.05A	52.00A	51.50	.999	....	1
14..	....	52.25B	51.20A	52.25B	52.15	.999	....	1
15..	....	52.25B	48.80A	48.80A	48.40	.999	....	1
16..	....	....	47.15A	47.15A	47.20	.999	....	1
19..	....	48.20B	....	47.50B	47.80	.999	....	1
20..	....	....	....	51.70B	51.85	.999	....	1

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 185 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	52.00B	50.50A	51.85N	51.40	.999	....	1
22..	....	56.00B	....	56.00B	56.60	.999	....	1
23..	....	57.70B	56.50A	57.20B	57.45	.999	....	1
26..	Exchange Closed; Memorial Day							
27..	....	60.30B	....	60.30B	61.35	1.000	....	1
28..	....	63.30B	....	63.30B	62.85	1.000	....	1
29..	....	63.80B	60.80A	63.80B	63.85	1.000	....	1
30..	....	65.00B	62.00A	62.90A	62.55	1.000	....	1

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	63.50B	59.55A	59.55A	60.05	1.000	....	1
3..	....	61.00B	59.25A	61.00B	61.10	1.000	....	1
4..	....	61.25B	57.80A	59.60A	59.40	1.000	....	1
5..	....	60.85B	58.80A	60.85B	61.00	1.000	....	1
6..	....	61.50B	60.20A	60.70A	60.60	1.000	....	1
9..	....	....	53.80A	53.80A	53.90	1.000	....	1
10..	....	54.80B	52.95A	54.25B	54.30	1.000	....	1
11..	....	56.10B	54.10A	55.70B	55.70	1.000	....	1
12..	....	56.10B	55.60A	56.00B	56.35	1.000	....	1
13..	....	61.40B	....	61.40B	61.25	1.000	....	1
16..	....	61.60B	61.10A	61.30B	61.70	1.000	....	1
17..	....	61.75B	59.40A	59.40A	59.15	1.000	....	1
18..	....	60.25B	57.60A	60.25B	60.50	1.000	....	1
19..	....	61.00B	59.30A	59.30A	58.85	1.000	....	1
20..	....	62.45B	....	62.45B	62.55	1.000	....	1
23..	....	....	....	....	....	1.000	....	....

JUNE 1986 190 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	23.40A	25.00N	24.40	.893	....	23
3..	....	25.40B	....	25.40B	25.50	.908	....	23
6..	....	....	24.65A	25.50N	25.65	.911	....	23
7..	....	28.30B	....	28.30B	28.60	.933	....	23
8..	....	....	27.30A	27.30A	20.75	.867	....	23
9..	....	....	19.90A	20.75N	20.40	.849	....	23
10..	....	20.80B	20.20A	20.20A	19.95	.841	....	23
13..	....	20.50B	....	20.50B	20.95	.854	....	23
14..	....	....	20.70A	20.95N	20.75	.851	....	23
15..	....	21.80B	....	21.80B	22.00	.870	....	23
16..	....	22.40B	21.40A	22.40B	22.60	.879	....	23
17..	....	....	21.80A	21.80A	21.15	.863	....	23
20..	....	....	20.40A	21.15N	21.30	.868	....	23
21..	....	....	19.65A	19.65A	18.90	.837	....	23
22..	....	19.10B	17.30A	17.30A	16.55	.801	....	23
23..	....	17.00B	....	17.00B	18.00	.829	....	23
24..	....	19.75B	....	19.75B	19.90	.857	....	23
27..	....	20.10B	....	20.10B	20.70	.871	....	23
28..	....	22.30B	....	22.30B	24.50	.912	....	23
29..	....	25.00B	24.45A	24.45A	24.15	.907	....	23
30..	....	....	23.20A	23.20A	23.25	.895	....	23
31..	....	25.90B	....	25.90B	25.85	.917	....	23

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	28.20B	....	28.20B	28.25	.934	....	23
4..	....	....	26.75A	26.75A	26.70	.919	....	23
5..	....	....	25.70A	26.70N	26.90	.919	....	23
6..	....	27.50B	26.50A	26.90N	26.60	.919	....	23
7..	....	28.30B	25.60A	28.30B	28.70	.930	....	23
10..	....	29.75B	....	29.75B	30.05	.938	....	23
11..	....	....	29.35A	29.35A	29.30	.932	....	23
12..	....	29.60B	28.80A	29.30N	29.60	.933	....	23
13..	....	30.80B	....	30.80B	31.05	.943	....	23
14..	....	33.00B	30.60A	33.00B	33.15	.955	....	23
17..	Exchange Closed; President's Day							
18..	35.60	36.00B	35.60	36.00B	36.00	.968	1	23
19..	....	....	34.80A	34.80A	33.60	.959	....	23
20..	....	36.00B	....	36.00B	36.55	.970	....	23
21..	38.30	38.30	38.30	38.30	37.85	.973	1	23
24..	....	39.20B	....	38.00B	38.55	.976	....	21
25..	38.10	38.10	37.55A	37.55A	37.20	.971	1	21
26..	....	38.20B	....	38.20B	37.50	.972	....	21
27..	....	40.10B	....	40.10B	40.30	.979	....	18
28..	....	....	....	40.30N	38.95	.977	....	18

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	39.45B	38.55A	38.55A	38.30	.976	....	15
4..	....	40.60B	....	38.30N	37.10	.974	....	15
5..	....	....	36.00A	37.10N	38.00	.977	....	15
6..	....	38.80B	....	38.80B	39.35	.982	....	15
7..	....	39.45B	38.50A	38.90A	38.60	.981	....	15
10..	....	39.80B	....	39.80B	40.40	.985	....	15

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 190 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	....	44.90B	....	44.90B	46.25	.993	....	15
12..	....	47.95B	....	46.25N	45.65	.992	....	15
13..	....	46.55B	....	46.55B	47.25	.993	....	13
14..	....	49.20B	....	49.20B	48.55	.994	....	13
17..	....	....	47.50A	47.50A	46.70	.992	....	13
18..	....	49.50B	46.50A	49.50B	49.45	.994	....	13
19..	....	49.50B	48.40A	49.45N	48.50	.993	....	13
20..	....	49.90B	....	49.60B	49.75	.994	....	13
21..	....	50.45B	48.00A	48.00A	47.20	.992	....	13
24..	....	48.00B	45.80A	47.40B	47.15	.993	....	13
25..	....	48.05B	46.50A	47.15N	48.20	.994	....	13
26..	....	51.40B	....	51.40B	51.50	.996	....	13
27..	....	53.50B	....	52.10B	51.65	.996	....	13
28..	Exchange Closed; Good Friday							
31..	....	52.90B	51.05A	51.05A	51.00	.996	....	13

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	51.55B	46.80A	46.80A	46.50	.994	....	13
2..	....	48.25B	45.85A	47.40B	47.45	.994	....	13
3..	....	48.20B	43.00A	43.00A	42.75	.990	....	13
4..	....	43.60B	39.00A	39.00A	38.90	.985	....	13
7..	....	40.00B	37.25A	38.90N	39.30	.987	....	13
8..	....	45.20B	....	45.20B	45.60	.987	....	13
9..	....	47.25B	44.80A	45.10A	45.35	.994	....	13
10..	....	48.00B	45.20A	48.00B	48.05	.996	....	13
11..	....	49.10B	46.75A	46.90A	46.65	.996	....	13
14..	....	49.40B	46.40A	48.90B	49.05	.997	....	13
15..	....	49.20B	48.10A	49.05N	48.85	.997	....	13
16..	....	54.35B	....	54.20B	54.20	.999	....	13
17..	....	55.25B	53.85A	54.55B	54.80	.999	....	13
18..	....	54.90B	53.00A	53.50A	53.30	.999	....	13
21..	....	56.20B	53.00A	56.20B	56.25	.999	....	4
22..	....	56.30B	52.50A	52.50A	52.90	.999	....	4
23..	....	53.10B	51.00A	53.10B	53.30	.999	....	4
24..	....	54.60B	53.00A	53.00A	52.20	.999	....	4
25..	....	53.60B	51.50A	53.25B	53.45	.999	....	4
28..	53.95	54.30B	52.90A	54.30B	54.70	.999	2	4
29..	....	55.20B	50.25A	50.70A	50.45	.999	....	4
30..	....	....	45.45A	45.45A	44.80	.998	....	2

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	45.05B	44.75A	44.80N	44.95	.999	....	2
2..	....	45.90B	44.60A	44.60A	44.75	.999	....	2
5..	....	47.15B	....	47.15B	47.85	.999	....	2
6..	....	....	46.80A	47.30A	47.25	.999	....	2
7..	....	....	44.50A	47.15A	46.95	.999	....	2
8..	....	48.05B	46.40A	46.95N	47.20	.999	....	2
9..	....	48.40B	45.90A	48.40B	48.30	.999	....	2
12..	....	....	46.80A	47.40A	47.25	.999	....	2
13..	....	47.65B	46.05A	47.00A	46.50	.999	....	2
14..	....	47.25B	46.20A	47.25B	47.15	.999	....	2
15..	....	47.25B	43.80A	43.80A	43.40	.999	....	2
16..	....	....	42.15A	42.15A	42.20	.999	....	2
19..	....	43.20B	....	42.50B	42.80	.999	....	2
20..	....	....	....	46.70B	46.85	.999	....	2
21..	....	47.00B	45.50A	46.85N	46.40	.999	....	2
22..	....	51.00B	....	51.00B	51.60	.999	....	2
23..	....	52.70B	51.50A	52.20B	52.45	.999	....	2
26..	Exchange Closed; Memorial Day							
27..	....	55.30B	....	55.30B	56.35	.999	....	2
28..	....	58.30B	....	58.30B	57.85	1.000	....	....
29..	....	58.80B	55.80A	....	....	1.000	....	....

JUNE 1986 195 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	19.40A	20.60N	19.80	.836	....	30
3..	....	20.95B	....	20.95B	21.00	.856	....	30
6..	20.20	21.00B	20.20	21.00B	21.10	.860	1	30
7..	....	23.40B	....	23.40B	23.65	.890	....	30
8..	....	....	22.00A	22.00A	17.00	.800	....	30
9..	....	....	16.00A	17.00N	16.80	.777	....	30
10..	....	17.20B	16.60A	16.60A	16.30	.768	....	30
13..	....	16.80B	....	16.80B	17.10	.784	....	30
14..	....	....	16.90A	17.10N	16.90	.781	....	30
15..	17.40	17.95B	17.40	17.95B	18.00	.805	3	30
16..	....	18.40B	17.50A	18.40B	18.65	.817	....	30
17..	....	....	17.80A	17.80A	17.20	.795	....	30
20..	16.60	16.85B	16.55	16.85B	17.35	.802	8	38
21..	....	....	15.85A	15.85A	15.15	.761	....	38
22..	....	15.35B	13.65A	13.65A	12.95	.716	....	38
23..	....	13.30B	....	13.30B	14.30	.750	....	38
24..	15.90	15.90	15.90	15.90	15.95	.785	1	39

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 195 CALLS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	....	16.10B	....	16.10B	16.75	.802	....	39
28..	....	18.30B	....	18.30B	20.20	.859	....	39
29..	19.60	20.70B	19.60	19.60	20.00	.851	....	39
30..	....	....	19.05A	19.05A	19.10	.835	1	40
31..	19.50	21.40B	19.50	21.40B	21.75	.866	1	39

IN FEBRUARY

3..	21.50	23.75B	21.20	23.75B	24.00	.890	4	37
4..	24.50	24.50	21.20	21.20	22.40	.871	4	34
5..	....	....	21.00A	22.40N	22.70	.871	....	34
6..	....	23.30B	22.00A	22.70N	22.40	.871	....	34
7..	....	23.80B	21.40A	23.60B	24.30	.887	....	34
10..	....	25.30B	....	25.30B	25.45	.899	....	33
11..	....	....	24.70A	24.70A	24.80	.891	....	33
12..	25.20	25.20	24.30A	25.20	25.00	.892	1	33
13..	....	26.10B	24.35A	26.10B	26.30	.906	....	33
14..	....	27.40B	26.20A	27.40B	28.30	.924	....	33
17..	Exchange Closed; President's Day							
18..	30.50	31.00B	30.50	31.00B	31.00	.943	1	33
19..	....	....	29.80A	29.80A	28.70	.930	....	33
20..	....	31.00B	....	31.00B	31.70	.946	....	33
21..	33.00	33.00	33.00	33.00	32.85	.952	1	32
24..	....	34.20B	....	33.00B	33.55	.956	....	32
25..	....	....	32.55A	32.55A	32.20	.949	....	32
26..	....	33.20B	....	33.20B	32.50	.949	....	32
27..	33.80	35.10B	33.80	35.10B	35.30	.962	2	32
28..	....	....	....	35.30N	33.95	.957	....	32

IN MARCH

3..	....	35.35B	33.55A	33.55A	33.30	.956	....	32
4..	....	35.60B	....	33.30N	32.10	.952	....	32
5..	....	....	31.00A	32.10N	33.00	.958	....	18
6..	....	33.80B	....	33.80B	34.35	.965	....	18
7..	....	34.45B	33.50A	33.90A	33.60	.963	....	18
10..	....	34.80B	....	34.80B	35.40	.971	....	16
11..	....	39.90B	....	39.90B	41.25	.985	....	18
12..	....	42.95B	....	41.25N	40.65	.983	....	18
13..	....	42.50B	....	42.50B	42.25	.985	....	10
14..	....	44.40	43.40A	44.40	43.55	.987	....	1
17..	....	....	42.50A	42.50A	41.70	.985	....	1
18..	....	44.50B	41.50A	44.50B	44.45	.988	....	1
19..	....	44.50B	43.40A	44.45N	43.50	.987	....	1
20..	....	44.90B	....	44.60B	44.75	.988	....	1
21..	....	45.45B	43.00A	43.00A	42.20	.984	....	1
24..	....	43.00B	40.80A	42.40B	42.15	.985	....	1
25..	....	43.05B	41.50A	42.15N	43.20	.987	....	1
26..	....	46.40B	....	46.40B	46.50	.991	....	1
27..	....	48.50B	....	47.10B	46.65	.992	....	1
28..	Exchange Closed; Good Friday							
31..	....	47.90B	46.05A	46.05A	46.00	.992	....	1

IN APRIL

1..	....	46.55B	41.80A	41.80A	41.50	.986	....	1
2..	....	43.25B	40.85A	42.40B	42.45	.988	....	1
3..	....	43.20B	38.00A	38.00A	37.75	.980	....	1
4..	....	38.60B	34.00A	34.00A	33.90	.969	....	1
7..	....	35.00B	32.25A	33.90N	34.30	.973	....	1
8..	....	40.20B	....	40.20B	40.60	.973	....	1
9..	....	42.25B	39.80A	40.10A	40.35	.987	....	1
10..	....	43.00B	40.20A	43.00B	43.05	.991	....	1
11..	....	44.10B	41.75A	41.90A	41.65	.990	....	1
14..	....	44.40B	41.40A	43.90B	44.05	.994	....	1
15..	....	44.20B	43.10A	44.05N	43.85	.994	....	1
16..	....	49.35B	....	49.20B	49.20	.997	....	1
17..	....	50.25B	48.85A	49.55B	49.80	.998	....	1
18..	....	49.90B	48.00A	48.50A	48.30	.997	....	1
21..	....	51.20B	48.00A	51.20B	51.25	.998	....	1
22..	....	51.30B	47.50A	47.50A	47.90	.998	....	1
23..	....	48.10B	46.00A	48.10B	48.30	.998	....	1
24..	....	49.60B	48.00A	48.00A	47.20	.998	....	1
25..	....	48.60B	46.50A	48.25B	48.45	.998	....	1
28..	....	49.30B	47.90A	49.30B	49.70	.999	....	1
29..	....	50.20B	45.25A	45.70A	45.45	.998	....	1
30..	....	....	40.45A	40.45A	39.80	.996	....	1

IN MAY

1..	....	40.05B	39.75A	39.80N	39.95	.997	....	1
2..	....	40.90B	39.60A	39.60A	39.75	.997	....	1
5..	....	42.15B	....	42.15B	42.85	.998	....	1
6..	....	....	41.80A	42.30A	42.25	.998	....	1
7..	....	....	39.50A	42.15A	41.95	.999	....	1
8..	....	43.05B	41.40A	41.95N	42.20	.999	....	1

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 195 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	43.40B	40.90A	43.40B	43.30	.999	....	1
12..	....	....	41.60A	42.40A	42.25	.999	....	1
13..	....	42.65B	41.05A	42.00A	41.50	.999	....	1
14..	....	42.25B	41.20A	42.25B	42.15	.999	....	1
15..	....	42.25B	38.80A	38.80A	38.40	.999	....	1
16..	....	....	37.15A	37.15A	37.20	.999	....	1
19..	....	38.20B	....	37.50B	37.80	.999	....	1
20..	....	....	....	41.70B	41.85	.999	....	1
21..	....	42.00B	40.50A	41.85N	41.40	.999	....	1
22..	....	46.00B	....	46.00B	46.60	.999	....	1
23..	....	47.70B	46.50A	47.20B	47.45	.999	....	1
26..	Exchange Closed; Memorial Day							
27..	....	50.30B	....	50.30B	51.35	.999	....	1
28..	....	53.30B	....	53.30B	52.85	.999	....	....
29..	....	53.80B	50.80A	....	....	.999	....	....

JUNE 1986 200 CALLS

IN JANUARY 1986

1..	Exchange Closed; New Year's Day							
2..	15.80	15.80	15.50A	15.80	15.95	.765	1	44
3..	17.20	17.20	17.20	17.20	17.05	.788	2	44
6..	16.00	17.00B	16.00	17.00B	17.10	.793	1	43
7..	18.10	19.25B	18.10	19.25B	19.45	.832	1	44
8..	19.40	19.40	11.40	11.40	13.45	.718	2	45
9..	....	13.50B	12.85A	13.45N	13.45	.692	....	45
10..	....	13.85B	13.25A	13.25A	13.00	.681	....	45
13..	....	13.50B	....	13.50B	13.75	.701	....	45
14..	....	....	13.55A	13.75N	13.55	.697	....	45
15..	13.35	14.35B	13.35	14.35B	14.45	.726	....	45
16..	14.45	14.75B	13.90A	14.75B	14.90	.740	3	45
17..	15.00	15.00	13.90	13.90	13.65	.713	1	45
20..	....	....	13.10A	13.65N	13.80	.720	1	46
21..	....	....	12.35A	12.35A	11.75	.671	....	46
22..	11.75	11.75	10.50A	10.50A	9.80	.620	1	44
23..	11.00	11.00	11.00	11.00	11.00	.657	1	44
24..	10.90	12.35B	10.90	12.35B	12.45	.698	10	54
27..	....	12.50B	....	12.50B	13.10	.717	....	54
28..	....	14.50B	....	14.50B	16.25	.788	....	54
29..	....	16.75B	16.20A	16.20A	16.15	.779	....	54
30..	15.95	15.95	15.80A	15.80A	15.35	.758	1	54
31..	16.25	17.50B	16.25	17.50B	17.90	.799	1	54

IN FEBRUARY

3..	....	19.70B	....	19.70B	20.05	.832	....	55
4..	....	....	18.55A	18.55A	18.55	.806	....	55
5..	....	....	17.40A	18.55N	18.70	.806	....	55
6..	....	19.30B	18.00A	18.70N	18.30	.808	....	55
7..	....	19.70B	17.40A	19.70B	20.10	.830	....	55
10..	19.90	21.00B	19.90	21.00B	21.35	.846	2	54
11..	....	....	20.50A	20.50A	20.65	.835	....	54
12..	....	20.95B	20.15A	20.85B	20.80	.837	....	54
13..	....	21.85B	20.10A	21.85B	22.00	.855	....	54
14..	....	22.65B	21.90A	22.65B	23.85	.880	....	54
17..	Exchange Closed; President's Day							
18..	23.75	25.70	23.75	25.70	26.40	.906	6	58
19..	25.60	25.60	25.60	25.60	24.30	.887	1	52
20..	24.80	26.50	24.10A	26.50	26.80	.911	2	51
21..	28.00	28.00	28.00	28.00	27.95	.920	1	51
24..	28.00	29.20B	28.00	28.00	28.65	.925	1	51
25..	....	....	27.65A	27.65A	27.40	.915	....	50
26..	....	28.40B	....	28.40B	27.60	.916	....	50
27..	....	30.10B	....	30.10B	30.35	.934	....	50
28..	....	....	....	30.35N	28.95	.928	....	50

IN MARCH

3..	....	29.45B	28.55A	28.55A	28.30	.925	....	50
4..	....	30.60B	....	28.30N	27.15	.919	....	50
5..	....	....	26.05A	27.15N	28.00	.927	....	50
6..	....	28.80B	....	28.80B	29.35	.938	....	50
7..	....	29.45B	28.65A	28.90A	28.70	.935	....	50
10..	....	29.90B	....	29.90B	30.45	.947	....	50
11..	31.30	34.90B	31.30	34.90B	36.25	.971	3	47
12..	....	37.95B	35.95A	36.25N	35.65	.968	....	47
13..	....	37.50B	35.10A	37.50B	37.25	.972	....	46
14..	....	39.40B	....	39.20B	38.55	.975	....	25
17..	37.10	37.50B	37.10	37.10	36.70	.970	2	26
18..	....	39.50B	36.50A	39.50B	39.45	.977	....	24
19..	....	39.50B	38.40A	39.45N	38.50	.974	....	19
20..	....	39.90B	....	39.60B	39.75	.977	....	19
21..	....	40.45B	38.00A	38.00A	37.20	.970	....	19
24..	....	38.00B	35.80A	37.40B	37.15	.971	....	17
25..	....	38.05B	36.50A	37.15N	38.20	.975	....	17
26..	....	41.40B	....	41.40B	41.50	.982	....	17

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 200 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27	....	43.50B	....	42.10B	41.65	.983	....	17
28	Exchange Closed; Good Friday							
31	42.05	42.90B	41.05A	41.05A	41.00	.983	2	18

IN APRIL

1	....	41.55B	36.80A	36.80A	36.50	.973	....	17
2	35.70	38.25B	35.70	37.40B	37.45	.976	3	17
3	....	38.20B	33.10A	33.10A	32.75	.961	....	17
4	....	33.60B	29.10A	29.10A	29.10	.943	....	17
7	....	30.20B	27.95A	29.10N	29.55	.949	....	17
8	....	35.20B	....	35.20B	35.75	.949	....	16
9	....	37.25B	34.80A	35.10A	35.40	.974	....	16
10	....	38.00B	35.20A	38.00B	38.05	.981	....	16
11	....	39.10B	36.75A	36.90A	36.65	.979	....	16
14	....	39.40B	36.40A	38.90B	39.05	.986	....	16
15	....	39.20B	38.10A	39.05N	38.85	.987	....	16
16	....	44.35B	....	44.20B	44.20	.994	....	16
17	....	45.25B	43.85A	44.55B	44.80	.994	....	2
18	....	44.90B	43.00A	43.50A	43.30	.994	....	2
21	....	46.20B	43.00A	46.20B	46.25	.997	....	2
22	....	46.30B	42.50A	42.50A	42.90	.995	....	....
23	41.30	43.10B	41.00A	43.10B	43.30	.996	1	1
24	....	44.60B	43.00A	43.00A	42.20	.995	....	1
25	....	43.60B	41.50A	43.25B	43.45	.996	....	1
28	....	44.30B	42.90A	44.30B	44.70	.998	....	1
29	....	45.20B	40.25A	40.70A	40.45	.996	....	1
30	....	....	35.45A	35.45A	34.80	.990	....	1

IN MAY

1	35.00@34.95	35.05B	34.75A	34.95	34.95	.991	20	21
2	....	35.90B	34.60A	34.60A	34.75	.991	10	10
5	....	37.15B	....	37.15B	37.85	.996	....	10
6	....	....	36.80A	37.30A	37.25	.996	....	10
7	....	....	34.50A	37.15A	36.95	.996	....	10
8	....	38.05B	36.40A	36.95N	37.20	.997	....	10
9	....	38.40B	35.90A	38.40B	38.30	.998	....	10
12	....	....	36.80A	37.40A	37.25	.998	....	10
13	....	37.65B	36.05A	37.00A	36.50	.998	....	10
14	....	37.25B	36.20A	37.25B	37.15	.998	....	10
15	....	37.25B	33.80A	33.80A	33.40	.997	....	....

JUNE 1986 205 CALLS

IN JANUARY 1986

1	Exchange Closed; New Year's Day							
2	12.00	12.30B	12.00	12.25	12.50	.681	4	75
3	13.30	13.35	13.30	13.35	13.45	.708	2	75
6	....	....	12.95A	13.45N	13.50	.713	....	75
7	14.30	15.40B	14.30	15.40B	15.70	.759	7	81
8	13.40	13.40	9.50	9.50	10.30	.625	6	76
9	10.60	10.60	9.95A	10.60	10.55	.597	....	76
10	....	10.80B	10.30A	10.30A	10.10	.586	5	77
13	10.25	10.50B	10.10A	10.50B	10.75	.608	8	77
14	10.65	10.65	10.45A	10.60A	10.55	.604	2	79
15	10.70	11.20B	10.70	11.20B	11.25	.636	5	84
16	....	11.50B	10.80A	11.50B	11.70	.652	....	79
17	....	....	11.35A	11.35A	10.55	.621	....	79
20	....	....	10.05A	10.55N	10.70	.628	....	79
21	....	....	8.85A	8.85A	8.90	.573	....	79
22	....	....	7.75A	7.75A	7.20	.517	....	79
23	7.45	7.70	7.45	7.50	8.25	.556	13	88
24	....	9.35B	....	9.35B	9.35	.601	....	88
27	10.00	10.00	10.00	10.00	9.95	.621	1	87
28	10.75	12.00	10.75	12.00	12.65	.703	3	88
29	13.40	13.40	12.80A	12.80A	12.85	.692	1	89
30	....	....	12.50A	12.50A	12.00	.669	....	89
31	14.00	14.25B	14.00	14.00	14.45	.717	1	89

IN FEBRUARY

3	16.35	16.35	14.80A	16.35	16.35	.758	1	89
4	16.70	16.70	14.85A	14.85A	14.95	.728	4	93
5	....	....	14.35A	14.95N	15.10	.728	....	93
6	....	15.70B	14.50A	15.10N	14.65	.731	....	93
7	....	16.00B	13.90A	16.00B	16.30	.758	....	93
10	....	17.10B	....	17.10B	17.45	.779	....	92
11	17.35	17.35	16.80A	16.80A	16.80	.766	2	92
12	....	17.10B	16.30A	16.85B	16.90	.769	3	95
13	17.70	17.95B	16.30A	17.95B	17.95	.790	1	96
14	17.55	18.65B	17.55	18.65B	19.75	.821	1	97
17	Exchange Closed; President's Day							
18	....	21.50B	....	21.50B	22.00	.856	....	97
19	20.40	20.40	20.00	20.00	20.00	.830	6	99
20	19.80	22.00B	19.80	22.00B	22.50	.862	1	100

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 205 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	24.30B	....	24.30B	23.70	.874	....	100
24	23.70	24.60B	23.70	24.50	24.30	.881	2	102
25	24.60	24.60	23.30A	23.50	23.20	.867	6	101
26	....	24.20B	....	24.20B	23.35	.870	....	101
27	....	25.50B	....	25.50B	25.80	.895	....	101
28	....	....	....	25.80N	24.55	.885	....	101

IN MARCH

3	....	25.05B	24.15A	24.15A	23.90	.881	....	101
4	....	25.35B	....	23.90N	22.95	.872	....	101
5	22.65	22.70B	21.65A	22.70B	23.75	.883	15	101
6	....	24.40B	....	24.40B	25.15	.897	....	101
7	....	25.25B	24.65A	24.90A	24.50	.893	....	101
10	....	25.70B	....	25.70B	26.15	.910	....	101
11	....	28.20B	....	28.20B	31.25	.948	....	101
12	....	32.95B	30.95A	31.25N	30.65	.943	....	101
13	....	32.50B	30.10A	32.50B	32.25	.950	....	101
14	....	34.40B	....	34.20B	33.55	.955	....	101
17	....	....	32.50A	32.80A	31.90	.947	....	97
18	....	34.50B	31.70A	34.50B	34.45	.958	....	97
19	....	34.50B	33.40A	34.45N	33.50	.954	....	97
20	....	34.90B	....	34.60B	34.75	.958	....	97
21	35.50	35.50	32.00A	32.00A	32.25	.947	....	97
24	....	33.00B	30.80A	32.40B	32.20	.949	4	89
25	....	33.05B	31.50A	32.20N	33.20	.934	1	89
26	....	36.40B	....	36.40B	36.50	.967	....	89
27	....	38.50B	....	37.10B	36.65	.968	....	89
28	Exchange Closed; Good Friday							
31	....	37.90B	36.05A	36.05A	36.00	.968	....	72

IN APRIL

1	....	36.55B	31.90A	32.00A	31.55	.951	....	72
2	....	33.25B	30.85A	32.40B	32.50	.956	....	72
3	....	33.20B	28.60A	28.60A	28.05	.931	....	72
4	....	28.60B	24.75A	24.75A	24.55	.904	....	72
7	....	25.25B	23.15A	25.25B	24.85	.911	....	72
8	30.50	30.50	28.70A	30.50	30.75	.911	1	73
9	....	32.25B	28.85A	29.85A	30.45	.951	....	72
10	....	33.00B	30.20A	33.00B	33.10	.964	....	72
11	....	34.10B	31.75A	31.90A	31.65	.960	....	66
14	....	34.40B	31.40A	33.90B	34.05	.972	....	66
15	....	34.20B	33.10A	34.05N	33.85	.972	....	66
16	....	39.35B	....	39.20B	39.20	.986	....	66
17	39.80	40.25B	38.85A	39.80	39.80	.988	4	69
18	....	39.90B	38.00A	38.50A	38.30	.986	....	65
21	....	41.20B	37.85A	41.20B	41.25	.992	....	65
22	40.75	41.30B	37.50A	37.50A	37.90	.988	2	43
23	37.30	38.10B	36.00A	38.10B	38.30	.990	1	44
24	38.10	39.60B	38.00A	38.10	37.20	.989	1	42
25	38.40	38.60B	36.50A	38.25B	38.45	.991	10	50
28	....	39.30B	37.90A	39.30B	39.70	.994	....	44
29	38.60	40.20B	35.25A	35.70A	35.45	.989	2	45
30	31.70	32.45B	30.40A	30.40A	29.80	.976	10	44

IN MAY

1	....	30.05B	29.75A	29.80N	29.95	.978	....	44
2	....	30.90B	29.60A	29.60A	29.75	.979	....	45
5	31.10	32.15B	30.90A	32.15B	32.85	.989	2	44
6	....	....	31.80A	32.30A	32.25	.989	....	34
7	....	....	29.50A	32.15A	31.95	.989	....	34
8	32.40	33.05B	31.40A	32.40	32.20	.991	1	35
9	31.45@.40	33.40B	30.90A	33.40B	33.30	.993	2	36
12	32.80	33.00B	31.80A	32.40A	32.25	.994	1	34
13	31.40	32.65B	31.05A	31.40	31.50	.994	2	35
14	....	32.25B	31.20A	32.25B	32.15	.995	....	34
15	....	32.25B	28.80A	28.80A	28.40	.991	....	4
16	....	....	27.15A	27.15A	27.20	.990	....	4
19	....	28.20B	....	27.50B	27.80	.994	....	4
20	....	....	....	31.70B	31.85	.998	....	4
21	....	32.00B	30.50A	31.85N	31.40	.998	....	4
22	....	36.00B	....	36.00B	36.60	.999	....	4
23	37.55	37.70B	36.50A	37.20B	37.45	.999	4	7
26	Exchange Closed; Memorial Day							
27	....	40.30B	....	40.30B	41.35	.999	....	5
28	42.40	43.10	42.40	43.10	42.85	.999	3	4
29	....	43.80B	40.80A	43.80B	43.85	.999	....	3
30	....	45.00B	42.00A	42.90A	42.55	.999	....	1

IN JUNE

2	....	43.50B	39.55A	39.55A	40.05	.999	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 210 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	9.25	9.30B	9.15A	9.25	9.50	.589	1	109
3 ..	....	10.25B	....	10.25B	10.30	.618	....	109
6 ..	....	....	9.50A	10.30N	10.35	.622	....	109
7 ..	....	12.05B	....	12.05B	12.30	.674	....	109
8 ..	12.35	12.35	8.15	8.15	7.65	.526	3	110
9 ..	7.80	8.10	7.80	7.80	8.10	.498	44	153
10 ..	8.55	8.55	8.00A	8.00A	7.70	.487	35	176
13 ..	7.90	8.10	7.70	8.00B	8.20	.510	11	183
14 ..	8.10	8.10	7.95A	8.05	8.05	.506	6	184
15 ..	8.10	8.50	7.95	8.50	8.55	.540	14	186
16 ..	7.80	8.75B	7.80	8.75B	8.95	.557	3	187
17 ..	8.80	8.80	8.55A	8.70	7.95	.524	5	190
20 ..	7.35	7.65B	7.35	7.65B	8.00	.529	6	196
21 ..	7.90	7.90	6.45	6.45	6.50	.472	4	196
22 ..	6.65	6.65	5.60A	5.60A	5.10	.416	7	203
23 ..	5.25	5.75B	5.25	5.75B	5.90	.454	11	210
24 ..	6.00	7.00	5.70	7.00	6.85	.499	12	219
27 ..	7.05	8.00	7.05	7.20	7.40	.519	12	223
28 ..	7.50	8.50	7.35A	8.50	9.60	.607	19	233
29 ..	10.10@.20	10.20	9.85A	9.85A	9.85	.595	2	229
30 ..	9.50	10.00	9.20A	9.20A	9.10	.570	8	225
31 ..	11.00	11.00	11.00	11.00	11.30	.625	1	224

IN FEBRUARY

3 ..	11.00	13.00	11.00	13.00	13.00	.672	11	225
4 ..	13.50	13.50	10.50	12.00A	11.80	.638	30	214
5 ..	11.35	11.80B	11.35	11.80B	11.90	.638	6	212
6 ..	12.10	12.30B	11.10	11.80B	11.50	.642	4	209
7 ..	....	13.25B	10.80A	11.50N	13.00	.676	....	207
10 ..	12.90	13.65B	12.90	13.65B	13.90	.700	8	203
11 ..	13.50@.40	13.80B	12.75	13.35	13.35	.684	36	180
12 ..	13.50	13.50	12.60	13.50B	13.40	.688	23	174
13 ..	12.70	14.40B	12.70	14.40B	14.40	.713	3	171
14 ..	14.05	15.60	13.95A	15.60B	15.95	.749	28	148
17 ..	Exchange Closed; President's Day							
18 ..	15.95@16.00	18.00	15.75	18.00	18.00	.791	21	149
19 ..	16.75	16.75	16.75	16.75	16.20	.758	19	204
20 ..	15.90	18.00B	15.90	18.00B	18.40	.799	2	200
21 ..	19.00	20.10B	19.00	20.10B	19.50	.815	1	147
24 ..	19.75	21.00	19.50	19.60	20.20	.824	13	145
25 ..	20.00	20.00	18.20	18.20	19.05	.806	8	140
26 ..	18.85	20.05B	18.85	20.05B	19.20	.810	1	141
27 ..	19.75	21.30	19.75	21.30	21.60	.842	2	141
28 ..	22.40	22.40	21.00A	21.00A	20.40	.829	2	142

IN MARCH

3 ..	....	20.90B	20.10A	20.10A	19.90	.823	....	142
4 ..	....	21.20B	....	19.90N	18.90	.810	....	139
5 ..	17.40	18.60B	17.40	18.60B	19.60	.824	2	141
6 ..	....	20.30B	....	20.30B	20.95	.843	....	140
7 ..	....	21.05B	20.65A	20.90A	20.45	.836	....	140
10 ..	....	21.50B	....	21.50B	22.00	.858	....	140
11 ..	22.45	23.70	22.45	23.70	26.90	.912	28	139
12 ..	....	28.50B	26.50A	26.90N	26.40	.906	....	139
13 ..	26.70	27.50B	25.80A	27.50B	27.95	.916	1	139
14 ..	....	30.10B	....	29.10B	29.05	.924	....	139
17 ..	....	....	28.25A	28.25A	27.50	.912	....	139
18 ..	....	30.00B	27.30A	30.00B	30.00	.929	....	139
19 ..	....	30.10B	29.30A	30.00N	29.10	.922	....	138
20 ..	30.50	30.50	30.00A	30.50	30.35	.930	1	137
21 ..	....	31.00B	28.50A	28.50A	28.00	.912	....	137
24 ..	....	28.60B	26.60A	28.25B	27.90	.915	....	137
25 ..	....	28.60B	27.30A	27.90N	28.70	.923	....	137
26 ..	....	31.60B	....	31.60B	31.80	.942	....	137
27 ..	....	33.50B	....	31.90B	31.95	.944	....	137
28 ..	Exchange Closed; Good Friday							
31 ..	....	32.90B	31.40A	31.40A	31.10	.944	....	112

IN APRIL

1 ..	....	31.60B	27.40A	27.40A	27.25	.917	....	112
2 ..	27.00	28.80B	26.60A	28.00B	27.95	.924	2	114
3 ..	....	28.70B	24.00A	24.00A	23.65	.887	....	114
4 ..	....	24.30B	20.50A	20.50A	20.35	.848	....	114
7 ..	....	21.00B	19.00A	21.00B	20.55	.857	....	114
8 ..	....	26.10B	....	26.10B	26.20	.857	....	114
9 ..	....	27.35B	24.40A	25.60A	25.95	.916	....	114
10 ..	....	28.45B	25.75A	28.45B	28.55	.935	....	114
11 ..	....	29.15B	26.90A	26.90A	27.00	.928	....	114
14 ..	....	29.25B	26.65A	28.90B	29.15	.947	....	114
15 ..	....	29.20B	28.25A	29.15N	28.95	.947	....	113
16 ..	....	34.35B	....	34.20B	34.20	.972	....	113
17 ..	....	35.25B	33.85A	34.55B	34.80	.974	....	113
18 ..	....	34.90B	33.00A	33.50A	33.30	.971	....	109

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 210 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21 ..	33.75	36.20B	32.80A	36.20B	36.25	.982	2	109
22 ..	....	36.30B	32.50A	32.50A	32.90	.975	....	97
23 ..	....	33.10B	31.00A	33.10B	33.30	.977	....	91
24 ..	....	34.60B	33.00A	33.00A	32.20	.975	....	91
25 ..	....	33.60B	31.50A	33.25B	33.45	.980	....	91
28 ..	....	34.30B	32.90A	34.30B	34.70	.985	....	91
29 ..	....	35.30B	30.25A	30.70A	30.45	.975	....	91
30 ..	....	30.55B	25.45A	25.45A	24.95	.949	....	91

IN MAY

1 ..	....	25.05B	24.50A	24.95N	25.05	.952	....	91
2 ..	25.20	25.90B	24.55	24.60	24.80	.953	20	111
5 ..	26.60	27.15B	25.90A	27.15B	27.85	.973	2	112
6 ..	....	....	26.80A	27.30A	27.25	.972	....	112
7 ..	....	....	24.50A	27.15A	26.95	.973	....	112
8 ..	....	28.05B	26.40A	26.95N	27.20	.976	....	112
9 ..	....	28.40B	25.50A	28.40B	28.30	.982	....	112
12 ..	....	....	26.90A	27.40A	27.25	.982	....	112
13 ..	....	27.65B	26.05A	27.00A	26.50	.982	....	112
14 ..	....	27.25B	26.20A	27.25B	27.15	.986	....	112
15 ..	....	27.25B	23.80A	23.80A	23.40	.975	....	91
16 ..	....	....	22.15A	22.15A	22.20	.972	....	91
19 ..	....	23.20B	....	22.50B	22.80	.980	....	91
20 ..	....	....	....	26.70B	26.85	.993	....	91
21 ..	....	27.00B	25.50A	26.85N	26.40	.994	....	91
22 ..	....	31.00B	....	31.00B	31.60	.998	....	69
23 ..	....	32.70B	31.50A	32.20B	32.45	.999	....	62
26 ..	Exchange Closed; Memorial Day							
27 ..	....	35.30B	....	35.30B	36.35	.999	....	62
28 ..	....	38.30B	....	38.30B	37.85	.999	....	50
29 ..	....	38.80B	35.80A	38.80B	38.85	.999	....	49
30 ..	....	40.00B	37.00A	37.90A	37.55	.999	....	49

IN JUNE

2 ..	....	38.50B	34.55A	34.55A	35.05	.999	....	2
3 ..	....	36.00B	34.25A	36.00B	36.10	.999	....	2
4 ..	....	36.25B	32.80A	34.60A	34.40	.999	...	2
5 ..	....	35.85B	33.80A	35.85B	36.00	.999	....	2
6 ..	....	36.50B	35.20A	35.70A	35.60	.999	....	2
9 ..	....	....	28.80A	28.80A	28.90	.999	....	2
10 ..	....	29.80B	27.95A	29.25B	29.30	.999	....	2
11 ..	....	31.10B	29.10A	30.70B	30.70	.999	....	2
12 ..	....	31.10B	30.60A	31.00B	31.35	.999	....	2
13 ..	....	36.40B	....	36.40B	36.25	1.000	....	2
16 ..	....	36.60B	36.10A	36.30B	36.70	1.000	....	2
17 ..	....	36.75B	34.40A	34.40A	34.15	1.000	....	2
18 ..	....	35.25B	32.60A	35.25B	35.50	1.000	....	2
19 ..	....	36.00B	34.30A	34.30A	33.85	1.000	....	2
20 ..	....	37.45B	....	37.45B	37.55	1.000	....	2
23 .	....	....	....	....	....	1.000	....	....

JUNE 1986 215 CALLS

IN JANUARY 1986

1 ..	Exchange Closed; New Year's Day							
2 ..	6.90	6.90	6.65A	6.90	7.05	.494	2	167
3 ..	8.00	8.00	7.40	7.70B	7.70	.524	1	167
6 ..	8.05	8.05	7.10A	7.60B	7.75	.526	46	199
7 ..	8.20	9.25	8.20	9.25	9.40	.582	4	199
8 ..	9.65	9.65	6.00	6.00	5.55	.429	12	196
9 ..	5.90	6.40	5.90	6.40	6.10	.402	32	216
10 ..	6.60	6.80	5.80	5.80	5.75	.392	96	289
13 ..	6.20	6.30	5.75	5.90B	6.15	.414	20	300
14 ..	6.60	6.60	5.85	6.05	6.00	.411	27	319
15 ..	6.00	6.50B	5.80	6.40B	6.35	.444	46	339
16 ..	6.25	6.50B	6.00	6.50B	6.65	.460	10	347
17 ..	6.15	6.30	5.95	5.95	5.85	.427	25	371
20 ..	5.30	5.80	5.25	5.80	5.80	.432	7	372
21 ..	5.65	5.65	4.65	4.70	4.60	.376	26	370
22 ..	4.70	4.70	3.90A	3.90A	3.50	.323	20	380
23 ..	3.55	4.30	3.55	4.25	4.15	.357	77	391
24 ..	4.30	4.85B	4.20	4.85B	4.90	.399	27	395
27 ..	5.10	5.60	5.00	5.25A	5.30	.418	14	395
28 ..	5.40	6.20	5.40	6.00	7.05	.507	20	410
29 ..	7.05	8.05	7.05	7.35	7.30	.495	47	441
30 ..	7.25	7.70	7.00	7.00A	6.80	.470	50	452
31 ..	7.10	8.70	7.10	8.30B	8.75	.527	31	476

IN FEBRUARY

3 ..	8.80	10.15	8.60	10.15	10.25	.577	11	473
4 ..	10.60	10.70	8.00	9.50A	9.10	.543	26	462
5 ..	8.90	9.10B	8.20	9.00B	9.15	.543	11	463

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 215 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	9.60	9.60	8.60A	9.25A	8.75	.548	3	459
7..	8.40	9.80B	7.60	9.80B	10.05	.586	9	459
10..	9.65	10.70	9.65	10.50	10.95	.612	21	440
11..	10.50	10.90	10.00	10.15B	10.30	.596	17	442
12..	10.20	10.50	9.90A	10.50	10.40	.600	10	438
13..	9.70	11.00	9.70	11.00	11.20	.627	8	428
14..	11.20	12.50	10.90	11.90	12.60	.667	85	391
17..	Exchange Closed; President's Day							
18..	12.25@.40	14.30	12.25	14.30	14.35	.714	146	303
19..	14.20	14.85	12.90A	12.90A	12.75	.676	108	307
20..	12.50	14.40B	12.20	14.40B	14.75	.723	39	256
21..	15.40	16.40	15.15	16.20	15.85	.743	188	259
24..	15.20	17.05	15.20	17.05	16.30	.753	39	242
25..	16.25	16.25	14.90	15.50	15.40	.732	33	248
26..	15.30	16.20B	15.20A	15.45@.50	15.50	.737	29	243
27..	16.40	17.40	16.00A	17.40	17.65	.777	16	241
28..	18.05@.50	18.50	17.00A	17.00A	16.40	.759	10	235

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	16.45	17.10B	16.10A	16.10A	15.95	.752	7	238
4..	18.00	18.00	18.00	18.00	15.05	.735	3	233
5..	14.90	14.90	13.50	14.80B	15.75	.751	26	255
6..	....	16.50B	....	16.50B	17.10	.773	....	250
7..	18.00	18.00	16.65A	16.65A	16.65	.764	21	251
10..	17.05	17.90	17.00	17.90	18.05	.792	4	245
11..	18.55	22.80	18.55	22.80	22.50	.863	11	250
12..	22.25	24.20	21.70	24.20	22.20	.855	30	243
13..	22.30	23.45	21.75A	23.45	23.70	.869	3	238
14..	23.80	25.85B	23.80	24.85B	24.90	.880	2	237
17..	24.55	24.55	23.50	23.50	23.35	.864	5	235
18..	....	25.65B	23.15A	25.65B	25.85	.888	1	235
19..	....	....	25.00A	25.85N	25.00	.879	....	233
20..	....	26.10B	....	26.10B	26.05	.889	....	233
21..	24.90	26.30B	24.25A	24.25A	23.75	.865	2	232
24..	24.40	24.40	22.40A	24.00B	23.60	.867	4	231
25..	....	24.30B	23.05A	23.60N	24.40	.878	....	231
26..	25.00	27.15B	25.00	27.15B	27.40	.906	1	228
27..	28.00	29.25B	27.80A	27.80A	27.40	.908	1	200
28..	Exchange Closed; Good Friday							
31..	....	28.30B	27.00A	27.00A	26.70	.908	....	227

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	23.75	27.15B	23.10	23.10	22.90	.868	2	225
2..	....	24.20B	21.85A	23.70B	23.65	.878	....	225
3..	20.95	23.95B	20.25A	20.25A	19.55	.827	1	224
4..	19.90	19.90	16.70A	16.70A	16.50	.776	1	218
7..	16.30	17.00B	15.15A	17.00B	16.65	.786	2	218
8..	17.25	21.90B	17.25	21.90B	21.85	.786	1	217
9..	22.50	23.15B	20.25A	21.30A	21.60	.865	1	217
10..	....	23.85B	21.55A	23.85B	24.10	.893	....	217
11..	24.25	24.70B	22.70A	23.20A	22.55	.861	6	223
14..	22.05	24.65B	22.05	24.35B	24.65	.908	1	222
15..	24.80	24.80	23.80A	24.20B	24.45	.909	2	223
16..	....	29.10B	....	29.10B	29.40	.947	....	223
17..	30.00	30.00	28.90A	30.00	29.95	.951	4	227
18..	....	....	28.00A	28.50A	28.45	.946	....	223
21..	31.25	31.25	27.80A	31.25	31.25	.964	1	222
22..	....	31.30B	27.40A	27.40A	28.00	.950	....	222
23..	....	28.10B	26.10A	28.10B	28.35	.954	....	222
24..	....	29.60B	28.00A	28.00A	27.30	.950	....	222
25..	....	28.60B	26.50A	28.25B	28.45	.959	....	222
28..	....	29.30B	27.90A	29.30B	29.70	.968	....	222
29..	....	30.10B	25.25A	25.70A	25.60	.948	....	222
30..	....	....	20.90A	20.90A	20.45	.903	....	221

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	19.90A	20.45N	20.50	.907	....	221
2..	....	21.20B	20.10A	20.10A	20.35	.908	....	221
5..	....	22.35B	....	22.35B	23.10	.942	....	221
6..	....	....	22.10A	22.50A	22.50	.940	....	220
7..	....	....	19.65A	22.20A	22.10	.941	....	220
8..	....	22.80B	21.60A	22.80B	22.30	.946	....	220
9..	....	23.50B	20.65A	23.50B	23.35	.957	....	220
12..	....	....	22.00A	22.40A	22.30	.956	....	220
13..	21.85	22.65B	21.20A	21.85	21.55	.954	1	221
14..	....	22.25B	21.20A	22.25B	22.15	.962	....	221
15..	....	22.25B	18.80A	18.80A	18.55	.937	....	221
16..	....	....	17.30A	17.30A	17.40	.929	....	221
19..	....	18.20B	....	17.45B	17.95	.945	....	221
20..	19.00	21.70B	19.00	21.70B	21.85	.977	1	220
21..	....	22.00B	20.40A	21.85N	21.40	.978	....	220
22..	....	26.00B	....	26.00B	26.60	.994	....	213
23..	....	27.70B	26.50A	27.20B	27.45	.996	....	211

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 215 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
27..	....	30.30B	....	30.30B	31.35	.999	....	146
28..	....	32.30B	....	32.30B	32.85	.999	....	145
29..	....	33.80B	30.80A	33.80B	33.85	.999	....	105
30..	....	35.00B	32.00A	32.90A	32.55	.999	....	104

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	33.50B	29.55A	29.55A	30.05	.999	....	63
3..	....	31.00B	29.25A	31.00B	31.10	.999	....	63
4..	....	31.25B	27.80A	29.60A	29.40	.999	....	62
5..	....	30.85B	28.80A	30.85B	31.00	.999	....	11
6..	....	31.50B	30.20A	30.70A	30.60	.999	....	11
9..	....	....	23.80A	23.80A	23.90	.999	....	11
10..	....	24.80B	22.95A	24.25B	24.30	.999	....	11
11..	....	26.10B	24.10A	25.70B	25.70	.999	....	11
12..	....	26.10B	25.60A	26.00B	26.35	.999	....	11
13..	....	31.40B	....	31.40B	31.25	.999	....	11
16..	....	31.60B	31.10A	31.30B	31.70	1.000	....	11
17..	....	31.75B	29.40A	29.40A	29.15	1.000	....	11
18..	....	30.25B	27.60A	30.25B	30.50	1.000	....	11
19..	....	31.00B	29.30A	29.30A	28.85	1.000	....	11
20..	....	32.45B	....	32.45B	32.55	1.000	....	11
23..	....	....	....	....	....	1.000	....	....

JUNE 1986 220 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	4.90	5.15	4.75	4.75	5.10	.402	15	75
3..	5.75	5.75	5.70	5.70	5.60	.430	5	80
6..	5.35	5.60	5.35	5.60	5.60	.431	6	86
7..	6.20	7.20	6.20	7.20	7.05	.486	286	369
8..	7.30@.20	7.35	3.70	4.30	3.90	.337	207	549
9..	3.80	4.75	3.80	4.75	4.50	.313	30	572
10..	4.80	5.00	4.25A	4.25A	4.20	.305	35	603
13..	4.20	4.75	4.10	4.65	4.55	.325	23	611
14..	4.75	4.75	4.40	4.40	4.40	.322	13	620
15..	4.80	4.85	4.35A	4.80	4.60	.353	19	639
16..	4.70	4.70	4.20	4.65B	4.80	.368	15	647
17..	4.80	4.80	4.40	4.40	4.20	.337	12	652
20..	4.10	4.10	3.80A	3.90	4.10	.340	2	654
21..	4.00	4.00	3.10	3.30	3.20	.288	30	666
22..	3.15	3.15	2.60	2.60	2.30	.241	17	672
23..	2.40	2.70B	2.35A	2.70B	2.80	.271	15	687
24..	2.95	3.30B	2.80	3.30B	3.40	.308	76	762
27..	3.50@.65	3.95	3.25	3.60	3.65	.324	21	779
28..	3.70	4.95B	3.70	4.95B	5.05	.408	43	790
29..	5.15	6.30	5.15	5.25A	5.35	.397	109	872
30..	5.15	5.60	4.70	5.00	4.95	.374	22	880
31..	5.25@.20	6.75	5.20	6.60	6.60	.430	29	897

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	6.70	8.00	6.50	8.00	7.80	.481	179	1021
4..	8.50@.40	8.50	5.70	6.90	6.85	.447	241	944
5..	6.65@.85	7.00	6.35	6.90	6.90	.447	103	959
6..	7.30	7.50	6.50	7.00	6.55	.454	13	959
7..	5.75	7.80	5.75	7.80	7.55	.493	436	1106
10..	7.55@.45	8.35	7.45	8.20	8.25	.520	99	1116
11..	8.25	8.25	7.70A	7.85B	7.80	.504	18	1122
12..	8.10	8.25	7.30A	7.70	7.85	.508	21	1132
13..	7.70@.75	8.40	7.20	8.40	8.50	.536	18	1140
14..	8.30	9.50	8.20A	9.00	9.65	.577	153	1109
17..	Exchange Closed; President's Day							
18..	9.50	11.20	9.50	11.05B	11.15	.628	98	1098
19..	11.00	11.55B	9.75	10.10	9.75	.586	101	1094
20..	9.70@.50	11.70	9.40	11.70	11.60	.638	31	1076
21..	12.10	13.20	11.90	12.90	12.45	.660	209	1062
24..	12.25@.00	13.40	12.00	12.70B	12.90	.671	56	1041
25..	12.85@.80	12.85	11.50	12.00	12.00	.649	62	1000
26..	12.00	13.00	11.65	12.20	12.20	.654	44	974
27..	12.70	14.20	12.35	14.00	14.00	.699	107	961
28..	14.65	14.80	12.70	13.30A	12.95	.678	185	848

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	13.40	13.60	12.30	12.45	12.55	.669	16	769
4..	13.20	14.35B	11.40	11.60	11.70	.649	15	770
5..	11.35	11.50B	10.40	11.50B	12.35	.666	32	781
6..	12.60@.80	13.10B	12.45	13.10B	13.65	.691	35	749
7..	13.60@.45	14.10	13.15	13.75	13.25	.679	19	694
10..	13.65	13.90	13.65	13.90	14.55	.711	11	696
11..	15.10	17.50	15.10	17.50	18.55	.799	77	680
12..	18.10	20.15	18.10	20.15	18.45	.789	22	672
13..	17.55	20.10	17.55	19.70	19.85	.808	44	642

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
JUNE 1986 220 CALLS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	20.15	21.35	20.15	20.55	20.90	.823	8	631
17..	20.60	20.60	19.25A	19.30	19.35	.801	23	632
18..	19.05	21.40	19.05	21.40	21.80	.833	14	630
19..	21.20	22.00B	21.20	21.20	21.00	.821	4	626
20..	21.80	22.00B	21.60	22.00B	22.00	.834	5	623
21..	22.00	22.45	20.25A	20.25A	19.80	.804	66	619
24..	20.30	20.40B	18.50A	20.00	19.65	.806	37	642
25..	19.95	20.25B	19.00A	19.95	20.40	.820	1	613
26..	21.40	23.00B	21.40	23.00B	23.15	.857	57	560
27..	24.25	25.00	23.40A	23.40A	23.15	.859	225	502
28..	Exchange Closed; Good Friday							
31..	23.70	24.05B	22.85A	22.85A	22.50	.857	2	577

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	19.80	22.90B	18.65	18.75B	18.85	.805	2	575
2..	17.95	20.20B	17.75A	19.65B	19.60	.817	1	574
3..	19.70	20.00B	16.35A	16.35A	15.80	.753	13	575
4..	16.00	16.30B	13.10	13.10	13.00	.690	31	570
7..	12.60	13.55B	11.85A	13.55B	13.15	.700	9	576
8..	14.70	18.10	14.70	18.10	17.80	.700	2	571
9..	18.90	19.10B	16.40A	17.50A	17.70	.797	5	569
10..	19.75	19.75	17.65A	19.75	19.90	.834	1	568
11..	20.00	20.50B	18.60A	19.10A	18.40	.818	1	567
14..	18.90	20.35B	18.10A	20.05B	20.35	.854	3	570
15..	19.65	20.45B	19.55A	19.85B	20.15	.853	1	560
16..	22.00	24.65	22.00	24.65	24.80	.909	7	560
17..	24.70	25.15B	24.15	24.95B	25.35	.915	3	555
18..	25.00	25.15B	23.40A	23.85A	23.80	.905	2	555
21..	22.95	26.00B	22.95	26.00B	26.50	.934	7	550
22..	23.00	23.00	22.80A	23.00	23.45	.910	....	543
23..	....	23.50B	21.55A	23.50B	23.75	.916	1	541
24..	24.50	24.50	23.30A	23.50A	22.70	.909	5	546
25..	23.70	23.70	22.00A	23.45B	23.80	.923	4	549
28..	....	24.60B	23.25A	24.60B	24.95	.937	1	545
29..	21.50	25.25B	21.00A	21.25A	21.10	.903	1	544
30..	17.45	17.45	16.60A	16.60A	16.20	.834	1	513

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	15.75	16.20B	15.75	16.05B	16.25	.839	1	514
2..	15.90	16.90B	15.80A	15.80A	15.95	.839	3	514
5..	....	17.70B	....	17.70B	18.65	.889	....	544
6..	17.20	18.80	17.20	18.00A	17.90	.885	2	544
7..	16.90	17.40B	15.10A	17.40B	17.55	.885	2	543
8..	17.75	18.15B	17.10A	18.15B	17.75	.892	3	542
9..	15.85	18.85B	15.85	18.85B	18.65	.909	1	540
12..	....	....	17.40A	17.60A	17.65	.906	....	540
13..	16.90	17.90B	16.65A	16.90	16.90	.901	1	540
14..	17.05	17.40B	16.45A	17.40B	17.45	.914	2	538
15..	....	....	14.50A	14.50A	14.00	.866	....	538
16..	12.70	13.00B	12.70	13.00B	12.85	.850	2	536
19..	13.20	13.50B	13.20	13.20	13.25	.874	1	536
20..	14.25	16.90B	14.25	16.90B	17.00	.936	2	535
21..	....	17.10B	15.60A	17.00N	16.50	.937	....	535
22..	....	21.00B	....	21.00B	21.60	.979	....	535
23..	21.40	22.80	21.40	22.20B	22.45	.985	6	528
26..	Exchange Closed; Memorial Day							
27..	23.05	25.30B	23.00A	25.30B	26.35	.997	2	524
28..	26.15	28.10B	26.15	28.10B	27.85	.998	2	457
29..	....	28.80B	25.80A	28.80B	28.85	.999	....	438
30..	29.55	30.00B	27.00A	27.90A	27.55	.999	1	295

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	28.50B	24.55A	24.55A	25.05	.998	....	150
3..	24.90	26.00B	24.25A	26.00B	26.10	.999	1	150
4..	....	26.25B	22.80A	24.60A	24.40	.999	....	124
5..	....	25.85B	23.80A	25.85B	26.00	.999	....	124
6..	....	26.50B	25.20A	25.70A	25.60	.999	....	123
9..	19.05	20.20B	18.80A	18.80A	18.90	.998	1	123
10..	17.50	19.80B	17.50	19.25B	19.30	.999	1	123
11..	19.00	21.10B	19.00	20.70B	20.70	.999	1	122
12..	....	21.10B	20.60A	21.00B	21.35	.999	....	121
13..	23.20	26.40B	23.20	26.40B	26.25	.999	1	120
16..	....	26.60B	26.10A	26.30B	26.70	1.000	....	120
17..	....	26.75B	24.40A	24.40A	24.15	1.000	....	92
18..	22.90	25.25B	22.60A	25.25B	25.50	1.000	1	12
19..	24.95	26.00	24.30A	24.30A	23.85	1.000	3	12
20..	....	27.45B	....	27.45B	27.55	1.000	....	12
23..	....	....	....	....	....	1.000	....	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
JUNE 1986 225 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	3.30	3.40	3.30	3.40	3.60	.317	63	132
3..	4.10	4.10	4.00	4.10	4.00	.342	3	134
6..	4.00	4.00	3.50	3.85B	4.00	.342	22	150
7..	4.50	5.20	4.50	5.20	5.10	.394	51	184
8..	5.20@.30	5.45	3.20	3.20	2.70	.256	57	228
9..	2.55	3.25	2.55	3.20	3.25	.236	16	239
10..	3.40	3.55	3.00	3.00	3.05	.229	54	289
13..	3.00	3.45	2.85A	3.05B	3.30	.247	21	303
14..	3.25	3.30	3.00	3.15	3.15	.245	89	381
15..	3.05	3.55	3.05	3.30	3.30	.272	77	446
16..	3.05	3.35B	3.05	3.35B	3.45	.285	22	467
17..	3.50	3.50	2.95A	3.00	2.95	.256	58	501
20..	2.80	2.90	2.50A	2.90	2.85	.259	44	526
21..	2.80	2.80	2.00	2.05	2.15	.213	17	547
22..	2.10	2.10	1.60	1.60	1.55	.173	51	569
23..	1.65	1.90	1.60	1.90	1.90	.198	98	663
24..	1.90	2.30	1.85	2.30	2.30	.229	73	710
27..	2.55	2.70	2.35	2.55	2.55	.242	131	724
28..	2.55	3.30	2.55	3.30	3.50	.317	28	736
29..	3.65	4.55	3.50	3.90	3.90	.307	49	755
30..	3.90@.80	4.20	3.60	3.60	3.55	.286	197	624
31..	3.70	5.20	3.70	5.00	4.85	.339	95	570

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	5.05@.20	6.10	4.85	5.90	5.90	.387	80	609
4..	6.30	6.40	4.60	5.20	5.10	.356	180	720
5..	5.00	5.30	4.35	5.30	5.15	.356	175	795
6..	5.40	5.80	4.75	4.95A	4.80	.363	121	860
7..	4.40	6.10	4.15	5.50	5.60	.403	1088	1570
10..	5.45	6.20	5.45	6.20	6.20	.429	539	1784
11..	5.90	6.30	5.70	5.85A	5.85	.413	231	1591
12..	6.05	6.15	5.50	5.75	5.80	.418	205	1622
13..	5.70@.65	6.40	5.10	6.40	6.30	.445	804	1776
14..	6.30	7.30	6.10	7.05B	7.25	.485	153	1825
17..	Exchange Closed; President's Day							
18..	7.15@.25	8.50	7.05	8.35	8.45	.536	182	1851
19..	8.20@.35	8.85	7.20	7.35	7.30	.493	125	1828
20..	7.10	8.70	7.00	8.70	8.75	.547	109	1822
21..	9.55	10.20	9.30	10.00@9.75	9.60	.571	136	1790
24..	9.50@.40	10.50	9.10	9.80	9.90	.582	204	1713
25..	9.80@.75	10.20	8.70	9.40	9.25	.559	114	1680
26..	9.20	10.00	9.05	9.70	9.35	.565	54	1674
27..	9.90	11.30	9.50	11.30	10.95	.614	102	1735
28..	11.65	11.65	10.00	10.10	9.90	.590	48	1727

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	10.10@.20	10.40	9.45	9.55	9.70	.579	93	1718
4..	10.00	11.10B	8.70	8.75	8.90	.557	206	1821
5..	8.80@.75	8.90B	7.85	8.90B	9.45	.575	138	1792
6..	9.95	10.50	9.80	10.40A	10.60	.600	25	1798
7..	10.70	11.40	10.10	10.55A	10.30	.587	16	1799
10..	10.30	11.85	10.30	11.75A	11.45	.621	17	1792
11..	11.75	14.70	11.75	14.45@.60	14.95	.721	56	1796
12..	14.55	16.90	14.55	14.90	14.95	.710	113	1799
13..	14.20	16.00	14.20	16.00	16.15	.734	61	1719
14..	17.00	18.05	16.60	17.20	17.20	.752	31	1700
17..	17.10	17.10	15.75	16.25	15.80	.726	21	1685
18..	15.30	18.00	15.25	18.00	18.20	.765	27	1691
19..	17.35	18.30B	17.25	17.45	17.30	.750	4	1678
20..	17.85	19.40	17.85	19.40	18.30	.767	38	1669
21..	18.35	18.55	16.10	16.10	16.30	.730	8	1666
24..	17.00	17.00	14.65	16.25	16.05	.732	26	1664
25..	15.65	16.70	15.20A	16.70	16.70	.748	2	1662
26..	17.45	19.00	17.45	19.00	19.20	.794	11	1664
27..	19.60	21.10	19.10A	20.45	19.20	.797	12	1665
28..	Exchange Closed; Good Friday							
31..	19.50	19.90	18.70	18.70	18.55	.793	11	1664

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	17.90	18.80B	15.20A	16.00	15.20	.728	18	1661
2..	14.80	16.25B	14.25A	16.00	15.90	.743	15	1667
3..	16.60	16.60	12.20	12.60B	12.45	.666	6	1656
4..	12.50	12.90B	10.00	10.00	10.05	.594	16	1652
7..	9.60	10.45B	8.90	10.25	10.05	.603	53	1679
8..	11.20	14.25B	11.20	14.25B	14.30	.603	46	1680
9..	15.25	15.50B	12.60	14.10	14.15	.715	102	1674
10..	13.65	16.20	13.25A	16.15	16.10	.760	35	1673
11..	16.50	16.65B	13.95	14.50	14.65	.739	23	1664
14..	14.10	16.60	14.10	16.20	16.35	.782	36	1650
15..	15.90	16.35B	15.65A	15.95	16.15	.781	3	1651
16..	17.85	20.40B	17.60	20.40B	20.55	.854	6	1647
17..	20.00	20.80	20.00	20.80	21.00	.853	14	1645
18..	19.60	19.60	19.10A	19.55A	19.50	.848	2	1644

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 225 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	19.70	21.70B	18.85A	21.70B	22.00	.837	72	1576
22..	21.65	22.00	18.25	18.80	19.10	.853	58	1521
23..	17.60	19.10B	17.15	19.10B	19.40	.860	22	1509
24..	20.15	20.15	18.80A	19.10A	18.35	.849	8	1506
25..	17.15	19.40B	17.15	19.00B	19.50	.868	1	1500
28..	20.00	20.20B	18.90A	20.20B	20.50	.888	1	1499
29..	18.80	20.75B	16.75A	17.00A	16.85	.636	1	1573
30..	17.00	17.00	12.30	12.30	12.40	.741	3	1496
				IN MAY				
1..	12.00	12.35	11.90	12.35	12.40	.747	10	1495
2..	12.70	13.00	11.50	11.75	12.10	.745	26	1519
5..	12.10	14.05	12.10	13.85	14.45	.810	13	1519
6..	14.40	14.40	13.20	13.60	13.80	.803	15	1525
7..	11.00	13.30B	11.00	13.30B	13.35	.801	4	1518
8..	13.45	13.85B	13.10A	13.85B	13.50	.810	7	1517
9..	14.50	14.50	12.10A	14.50	14.30	.834	2	1510
12..	13.40	14.05B	13.10A	13.40	13.35	.825	1	1511
13..	13.00	13.50B	12.15A	12.55	12.60	.815	3	1510
14..	12.60	13.00B	12.15A	13.00B	13.10	.833	5	1510
15..	12.80	12.80	9.90	9.90	9.95	.757	4	1510
16..	9.90	9.90	8.50	8.75	8.90	.731	14	1514
19..	9.00	9.40B	8.85A	9.00	9.10	.758	1	1509
20..	9.60	12.60	9.60	12.60	12.45	.857	38	1540
21..	12.05	12.50	11.20A	12.50	11.95	.856	7	1544
22..	14.20	16.25	14.15	16.25	16.65	.941	35	1541
23..	17.45	17.70	16.60	17.10	17.50	.954	58	1540
26..	Exchange Closed; Memorial Day							
27..	18.65	20.80	17.75	20.80	21.35	.986	19	1524
28..	21.50	23.10B	21.20A	23.10B	22.85	.992	43	1486
29..	22.20	24.00	20.80A	24.00	23.85	.995	2	1470
30..	23.50	25.00B	22.00A	22.90A	22.55	.993	3	1455
				IN JUNE				
2..	22.60	23.50B	19.55A	19.55A	20.05	.991	2	1448
3..	18.90	21.00B	18.90	21.00B	21.10	.995	2	1448
4..	17.60	21.25B	17.60	19.30B	19.40	.992	3	1446
5..	19.35	20.85B	18.80A	20.85B	21.00	.996	8	1432
6..	20.60	21.50B	20.20A	20.70A	20.60	.997	1	1353
9..	19.10	19.10	13.90A	13.90A	13.95	.984	8	1353
10..	13.60	14.80B	12.95A	14.35B	14.30	.989	201	1291
11..	13.95	16.10B	13.95	15.70B	15.70	.996	2	1289
12..	....	16.10B	15.60A	16.00B	16.35	.998	....	1285
13..	20.00	21.40B	20.00	21.40B	21.25	.999	1	1285
16..	21.45	21.60B	21.10A	21.35B	21.70	.999	11	667
17..	....	21.75B	19.40A	19.40A	19.15	.999	....	632
18..	....	20.25B	17.60A	20.25B	20.50	1.000	....	632
19..	....	21.00B	19.30A	19.30A	18.85	1.000	....	432
20..	20.20	22.45B	20.20	22.45B	22.55	1.000	....	355
23..	....	....	....	....	....	.999	1	....
24..	....	....	....	....	....	.999	....	....

JUNE 1986 230 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	4.30	4.40	4.00	4.15B	4.20	.329	37	35
12..	4.45	4.50	4.00	4.30	4.20	.334	95	110
13..	4.20	4.75	3.65	4.75	4.60	.358	74	170
14..	4.60	5.50	4.50	5.15	5.35	.396	166	276
17..	Exchange Closed; President's Day							
18..	5.25@.10	6.70	5.10	6.40	6.35	.445	275	488
19..	6.25@.20	6.70	5.35	5.40	5.30	.402	254	498
20..	5.25	6.70	5.05	6.50@.70	6.60	.456	99	556
21..	7.10	7.80	6.85	7.25	7.20	.480	163	653
24..	7.10	7.65	7.00	7.55	7.50	.491	246	825
25..	7.50	7.80	6.80	7.05	7.00	.468	132	843
26..	7.10@.00	7.60	6.90A	7.25	7.05	.475	92	861
27..	8.00@7.50	8.55	7.15	8.20	8.30	.524	124	897
28..	8.90@.70	8.90	7.30	7.30	7.40	.489	209	898
				IN MARCH				
3..	7.70	8.00	7.10	7.20	7.20	.487	103	907
4..	7.60@.70	8.65	6.25	6.70	6.60	.464	278	987
5..	6.50@.40	6.85B	5.90	6.85B	7.00	.480	224	1070
6..	7.35	8.25	7.05	8.00	8.10	.505	397	1320
7..	8.00@7.80	8.70	7.80	7.80	7.90	.491	224	1422
10..	8.00	9.00	7.95	8.95B	8.90	.525	95	1443
11..	9.40	11.90	9.20	11.30	11.80	.634	349	1652
12..	11.40@.60	13.70	11.40	12.00	11.95	.622	507	1356
13..	11.50@.40	13.50	11.40	12.60	12.95	.650	126	1303
14..	13.00	14.75	12.75	13.90	14.05	.671	292	1352
17..	14.05@13.85	14.05	12.50	13.60	12.65	.640	200	1275

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 230 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	12.20	14.95B	12.20	14.95B	14.85	.685	34	1240
19..	15.00	15.00	13.75	14.20	14.10	.669	88	1180
20..	14.55	15.50	14.45	15.40	15.00	.680	99	1145
21..	15.40	15.50	13.00	13.00	13.10	.647	99	1160
24..	13.60@.70	13.70	11.60A	12.35	12.80	.648	63	1115
25..	12.70	13.35	12.10A	13.35	13.35	.686	61	1123
26..	13.30	15.30	13.30	15.30	15.60	.719	74	1137
27..	16.10@.00	17.10B	15.95	16.00A	15.55	.722	309	1356
28..	Exchange Closed; Good Friday							
31..	15.80	16.10	15.10A	15.10A	14.95	.715	15	1330
				IN APRIL				
1..	14.85	15.25B	12.20	12.20	12.00	.640	189	1303
2..	11.30	13.25	11.30	12.85A	12.70	.657	38	1268
3..	12.90	13.15B	9.40	9.55	9.60	.571	33	1282
4..	9.55	10.20	7.40	7.40	7.50	.495	369	1382
7..	7.20@.30	8.00	6.50	7.60	7.55	.502	287	1389
8..	8.00	11.20	8.00	11.20	11.20	.502	209	1393
9..	12.00@.10	12.35	9.60	10.85	10.95	.622	198	1460
10..	10.95	13.10	10.50	12.60	12.65	.672	64	1383
11..	12.50	13.15B	10.80	11.35	11.30	.648	177	1379
14..	11.30	12.95	10.80	12.65	12.85	.695	50	1352
15..	11.80	13.30	11.80	12.40	12.65	.693	22	1345
16..	14.20	16.50	14.00	16.50	16.60	.783	65	1332
17..	16.00@.05	17.20	15.95	17.20	17.00	.793	49	1319
18..	16.50	16.95	14.55	15.20	15.50	.774	26	1313
21..	15.00	17.35B	15.00	17.35B	17.75	.823	28	1293
22..	17.45	18.00	14.75A	14.80	15.10	.776	17	1287
23..	14.05	14.95	13.25A	14.95	15.40	.785	31	1295
24..	15.20	16.30	14.60	15.10A	14.40	.769	32	1294
25..	13.70	15.35B	13.65A	15.10B	15.30	.792	17	1284
28..	15.75	16.50	14.50A	16.50	16.40	.818	32	1278
29..	16.15	16.55B	11.80	11.80	13.00	.748	114	1189
30..	12.10	12.10	9.05	9.05	9.05	.630	37	1184
				IN MAY				
1..	8.70	9.45	8.50A	8.95B	9.00	.634	32	1178
2..	9.25	9.55	8.70A	8.70A	8.75	.631	3	1181
5..	9.05	10.65	9.05	10.65	10.75	.707	9	1181
6..	9.95	9.95	9.50	9.90B	10.15	.696	6	1170
7..	9.40	9.65	8.00	9.65	9.65	.691	33	1176
8..	10.00	10.10B	9.30A	10.10B	9.75	.700	25	1174
9..	8.50	10.55B	8.40A	10.25B	10.40	.729	11	1178
12..	9.70	10.10	9.00	9.40	9.55	.712	14	1188
13..	9.80	9.80	8.30	8.90	8.80	.697	44	1196
14..	8.50	9.45	8.15A	9.30A	9.15	.717	16	1189
15..	8.80	9.00B	6.40	6.40	6.55	.615	8	1181
16..	6.40	6.45	5.30	6.00	5.55	.581	117	1219
19..	5.90@.85	6.05	5.35	5.70	5.70	.604	57	1234
20..	5.65	8.30B	5.65	8.30B	8.40	.733	21	1236
21..	8.15	8.65	7.10A	7.40B	7.85	.726	43	1226
22..	8.00	12.00	8.00	12.00	12.15	.862	39	1216
23..	12.45	13.25B	12.00A	12.65A	12.90	.885	77	1198
26..	Exchange Closed; Memorial Day							
27..	13.00	15.60B	13.00	15.60B	16.40	.954	9	1190
28..	16.10	18.20	16.10	17.70	17.65	.969	38	1176
29..	17.25	19.30	15.90	19.30	18.85	.978	8	1143
30..	18.15	20.00B	17.00A	17.90A	17.60	.973	8	1169
				IN JUNE				
2..	17.10	18.50B	14.60A	14.60A	15.20	.963	3	1164
3..	15.20	16.00B	14.25A	16.00B	16.15	.974	2	1164
4..	16.25	16.25	12.80A	15.20	14.50	.964	2	1158
5..	....	15.85B	13.80A	15.85B	16.05	.980	....	1158
6..	16.50	16.50	15.20A	15.70A	15.60	.981	3	1157
9..	10.45	10.45	9.05A	9.05A	9.20	.914	4	1159
10..	9.00	9.95B	8.00	9.55B	9.50	.932	31	1174
11..	9.25	11.20B	9.25	10.70B	10.80	.963	24	1152
12..	11.05	11.30B	10.30A	11.15	11.45	.977	25	1149
13..	16.15	16.40B	16.15	16.40B	16.25	.998	6	1144
16..	16.70	16.70	16.00A	16.40	16.70	.999	5	1143
17..	....	16.75B	14.40A	14.40A	14.15	.999	....	1057
18..	13.00	15.25B	12.60A	15.25B	15.50	.999	3	1016
19..	15.35	16.00	14.30A	14.30A	13.85	1.000	2	848
20..	....	17.45B	....	17.45B	17.55	1.000	....	839
23..	....	....	....	....	....	.999	....	....

JUNE 1986 235 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
19..	4.50	4.50	3.90	3.90	3.80	.318	16	16
20..	3.85	4.35B	3.60	4.35B	4.75	.369	55	58

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 235 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	5.25@.30	5.70	5.25	5.40	5.30	.392	61	109
24	5.30	6.00	5.20	5.65A	5.55	.402	185	249
25	5.55	5.70	5.00	5.30	5.25	.381	157	316
26	5.15	5.85	5.05	5.25	5.20	.387	82	372
27	5.95@6.15	6.50	5.30	6.05	6.15	.435	356	633
28	6.65@.85	6.85	5.60	5.80A	5.50	.411	404	917

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	5.70	6.00	5.20	5.20	5.25	.398	124	988
4	5.65	6.45	4.60	4.80	4.75	.375	168	1036
5	4.65	4.80	4.10	4.65B	5.10	.389	168	1083
6	5.30@.45	6.10	5.30	6.00	6.00	.413	296	1288
7	5.95	6.85	5.80	6.00A	5.90	.397	214	1429
10	6.00	6.85	6.00	6.85	6.75	.430	153	1491
11	7.20@.25	9.15	7.20	9.00	8.95	.541	217	1576
12	9.00@.10	10.75	8.95	9.40	9.35	.530	580	1384
13	8.90	10.60	8.90	10.25	10.30	.559	298	1378
14	10.30@.45	11.70	9.80	11.30	11.15	.582	267	1399
17	10.90	10.90	9.95	10.20	10.00	.549	128	1380
18	9.55	12.20	9.55	11.75B	12.05	.598	96	1349
19	12.25	12.25	10.90A	11.70	11.25	.581	277	1415
20	11.65	12.50	11.60	11.90	12.05	.603	138	1417
21	12.25	12.50	10.50	10.70	10.35	.558	55	1430
24	10.80@.90	11.00	9.00	9.85	9.95	.557	284	1479
25	9.75	10.25	9.30	10.20A	10.45	.576	141	1469
26	10.45	12.00	10.45	12.00	12.45	.634	83	1453
27	12.80	13.95	12.40	12.40	12.35	.637	179	1360
28	Exchange Closed; Good Friday							
31	12.90	13.10	11.95	11.95	11.80	.628	47	1377

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12.05	12.25	9.20	9.20	9.25	.546	80	1402
2	8.85	10.15	8.45	10.00A	9.90	.564	125	1444
3	10.00	10.25B	7.00	7.20	7.20	.473	222	1522
4	7.25@.00	7.70	5.45	5.50	5.50	.398	418	1459
7	5.35	6.10	4.60	5.75	5.45	.403	324	1615
8	6.00	8.65	6.00	8.65	8.50	.403	504	1793
9	8.95	9.55	7.25	8.15	8.35	.523	204	1808
10	8.25	10.15B	8.00	9.65	9.70	.577	330	1841
11	9.80	10.50	8.20	8.40	8.55	.549	149	1798
14	8.45	9.80	8.00	9.70B	9.75	.598	131	1770
15	9.00	10.10	8.75	9.55B	9.55	.595	175	1719
16	10.90	13.30	10.80	13.00	13.05	.697	313	1596
17	12.65	13.55B	12.40	13.00B	13.40	.709	183	1474
18	12.95	13.40	11.10	11.15	11.95	.684	235	1470
21	11.40@.35	13.80	11.35	13.75	13.95	.741	77	1431
22	13.70	14.00	10.70	11.00	11.50	.682	74	1330
23	10.60	11.50	9.70	11.50	11.70	.692	53	1285
24	11.10	12.50	10.70	10.70	10.90	.672	19	1283
25	11.40	11.90	9.80	11.20B	11.75	.698	28	1288
28	12.00	12.60	10.90	12.60	12.65	.727	30	1281
29	12.80	13.10	8.90	9.80	9.65	.641	58	1310
30	9.50	9.70	6.30	6.30	6.30	.508	419	1364

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.00	6.75	5.80	6.20	6.25	.512	250	1351
2	6.15@.20	6.95	5.40	5.90	6.00	.507	207	1409
5	6.15	7.75	6.15	7.75	7.65	.585	295	1386
6	7.55	7.60B	6.60A	7.00B	7.10	.571	190	1425
7	6.50	6.65	5.25	6.65	6.60	.564	285	1499
8	6.75	7.25B	6.20	6.60	6.70	.571	81	1530
9	5.65	7.25B	5.65	7.00	7.10	.602	97	1448
12	6.65@.70	7.00	6.00	6.30	6.40	.576	37	1428
13	6.25	6.65	5.40	5.80	5.75	.555	157	1436
14	5.90	6.15	5.10	6.15	5.95	.575	67	1395
15	5.90@.95	6.00	3.75	4.00	3.90	.461	388	1464
16	3.90	4.00	3.10	3.15	3.25	.421	331	1518
19	3.40	3.45B	3.00	3.25	3.15	.435	252	1688
20	3.30	5.05	3.05	4.95	5.15	.573	334	1775
21	5.05@.10	5.20	4.00	4.65	4.65	.559	554	2011
22	4.75	7.95	4.75	7.95	8.00	.733	414	2005
23	7.90	9.00	7.75	8.50A	8.60	.764	329	1977
26	Exchange Closed; Memorial Day							
27	8.80	11.80	8.80	11.80@.70	11.85	.878	171	1888
28	11.40	13.60	11.40	13.00	13.15	.910	136	1901
29	12.25	14.30	11.20A	14.30	14.10	.930	43	1885
30	13.50	15.60	12.00	13.25	12.90	.915	145	1864

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	12.70	13.70	9.75A	10.20	10.60	.882	157	1777
3	9.90	11.30	9.70	11.30	11.50	.909	16	1777
4	11.75	11.75	8.20	9.80B	9.90	.879	23	1786

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 235 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	9.90	11.15B	9.05A	11.15B	11.30	.920	7	1784
6	11.00	11.60B	10.40A	10.90A	10.85	.920	144	1740
9	9.95	9.95	5.10	5.10	5.15	.726	37	1748
10	5.00	5.60	4.05	5.00	5.30	.755	247	1792
11	5.20	6.90	4.70	6.90	6.35	.829	177	1809
12	6.15	6.80B	6.00	6.60	6.80	.868	53	1752
13	7.40@.70	11.30	7.40	11.25	11.30	.981	86	1717
16	11.85	12.05	11.00	11.25	11.70	.997	28	1696
17	11.60	11.60	9.10A	9.40A	9.20	.995	3	1695
18	9.00	10.35B	7.50	10.35B	10.50	.999	28	1653
19	11.00	11.00	8.70	8.70	8.85	.999	11	1651
20	9.15	12.70	9.00A	12.70	12.55	.999	15	1640
23	—	....	....	....	....	.999	....	....

JUNE 1986 240 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	4.30	4.80	4.30	4.40A	4.00	.328	6	5

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.15	4.35	3.80	3.80	3.75	.315	37	40
4	4.05	4.75	3.25	3.25	3.35	.294	97	115
5	3.10	3.75B	2.90	3.75B	3.80	.306	138	233
6	3.95	4.60	3.95	4.55	4.40	.326	992	1063
7	4.40	5.00	4.30	4.40@.30	4.30	.311	1269	2212
10	4.40@.35	5.30	4.30	5.10@.15	5.05	.341	706	2838
11	5.45@.40	7.05	5.30	6.90@7.00	6.90	.448	816	3200
12	7.00@.10	8.45	6.80	7.25@.15	7.20	.437	1028	3673
13	7.00	8.35	6.90	7.90B	7.90	.467	564	3790
14	8.30	9.40	8.00	9.15	8.90	.491	665	3920
17	8.85@.60	8.85	7.80	7.80	7.80	.457	472	3852
18	7.55@.65	10.00	7.55	9.85	9.55	.508	473	4062
19	9.70@10.00	10.00	8.50	8.80	8.85	.491	427	4103
20	9.15@.40	10.20	9.15	9.60	9.50	.513	327	4009
21	9.70	9.90	7.70	8.00	8.05	.468	302	4096
24	8.50	8.60	6.85A	7.60@.50	7.65	.466	626	4225
25	7.60@.50	8.10	7.20	8.10	8.05	.485	373	4334
26	8.10@.20	9.70	8.10	9.70	9.75	.545	1424	4366
27	10.10	10.90	9.50	9.60@.50	9.60	.548	785	4872
28	Exchange Closed; Good Friday							
31	10.00	10.35	9.10	9.10	9.15	.536	357	4472

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	9.25	9.70	6.90	6.90	6.95	.451	569	4483
2	6.75@.55	8.20	6.30	7.55	7.55	.469	575	4683
3	7.70	8.00	5.20	5.30	5.25	.380	363	4653
4	5.25@.30	5.75	3.80	3.80	3.90	.309	778	4799
7	3.95	4.40	3.30	4.10@.00	4.00	.312	768	5138
8	4.40	6.30	4.40	6.30	6.30	.312	712	5406
9	6.80@7.00	7.35	5.35	6.45	6.25	.425	800	5516
10	6.25@.15	7.70	5.80A	7.35@.40	7.35	.478	372	5574
11	7.45	7.85	5.95	6.15B	6.20	.450	308	5483
14	6.30@.20	7.40	5.75	7.10	7.20	.497	222	5470
15	6.60	7.65	6.45	7.10	7.05	.492	354	5477
16	8.10	10.20	8.00	10.00@9.95	10.00	.600	856	5193
17	9.70@.75	10.50	9.40	10.20	10.25	.613	471	5095
18	9.90	10.20	8.25	8.70	8.85	.584	190	4965
21	8.60	10.65	8.35	10.60@.65	10.60	.645	301	4888
22	10.35@.30	10.70	7.65	8.30	8.50	.577	371	4881
23	7.75@.65	8.75	7.10	8.75	8.65	.587	509	4907
24	8.60	9.45	7.80	7.80	7.95	.563	340	4762
25	8.40	8.80	7.30	8.50	8.60	.591	180	4745
28	8.90@9.00	9.50	7.80	9.50	9.40	.621	121	4666
29	9.65	9.70	6.25	6.90	6.85	.524	373	4771
30	6.80	7.00	4.15	4.30@.35	4.25	.389	750	4881

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.10@.00	4.60	3.85	4.10	4.20	.391	521	4909
2	4.20@.30	4.75	3.50	3.95	3.95	.384	727	5256
5	4.10	5.30	4.10	5.30@.20	5.15	.458	615	5327
6	5.05	5.30	4.20	4.60	4.65	.441	404	5279
7	4.20	4.35	3.10	4.35	4.30	.432	308	5233
8	4.45@.35	4.80	3.85	4.30	4.25	.437	446	5084
9	3.55@.50	4.70	3.50	4.45	4.60	.465	207	5018
12	4.10	4.50	3.60	4.00	4.00	.433	366	5128
13	3.90@.85	4.10	3.10	3.55	3.50	.409	255	5158
14	3.55	3.80	2.90	3.50@.55	3.55	.426	413	5145
15	3.55@.40	3.60	2.10	2.30	2.15	.314	376	5108
16	2.15	2.15	1.65	1.80@.70	1.70	.276	420	5106
19	1.90	2.00	1.60	1.70	1.65	.281	345	5118
20	1.65	2.80	1.55	2.75	2.80	.403	424	5204

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 240 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	2.70	2.95	1.95	2.30	2.30	.384	503	5263
22..	2.40	4.65	2.35A	4.65	4.70	.566	987	5415
23..	4.65	5.50	4.40	5.00@.10	5.10	.598	927	5591
26..	Exchange Closed; Memorial Day							
27..	5.15	7.65	5.05	7.65	7.65	.743	610	5437
28..	7.45	9.00	7.40	8.75	8.95	.794	584	5177
29..	8.20@.25	10.00B	6.95	9.55	9.65	.827	533	4970
30..	9.05@8.80	10.90	7.90	8.50B	8.60	.795	936	4452

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	8.95	9.30	5.30	6.50@.60	6.60	.725	306	4388
3..	6.60	7.50	5.55	7.50	7.25	.768	130	4343
4..	7.50	7.60B	4.55	5.85B	5.95	.709	139	4306
5..	5.95@6.00	6.85B	5.00	6.85B	6.95	.778	86	4279
6..	7.45	7.50B	5.80	6.40	6.55	.771	86	4570
9..	5.60@.80	5.80	2.20	2.30@.20	2.20	.440	610	4616
10..	2.00@1.95	2.65	1.60	2.35	2.25	.461	553	4318
11..	2.20	3.15	1.80	2.80	2.85	.550	298	4277
12..	2.35@.30	3.20	2.30	2.85	2.95	.596	356	4240
13..	3.40	6.90	3.40	6.65	6.55	.874	1025	4011
16..	6.85	7.10	5.85	6.80	6.90	.946	617	3988
17..	6.75	6.95	4.00	4.55	4.50	.877	187	3659
18..	4.20	5.75	3.00	5.75	5.65	.969	286	3557
19..	4.80	6.30B	3.75	3.75	3.95	.968	154	3535
20..	4.15@.30	7.60	4.00	7.45@.50B	7.55	.999	282	3460
23..	....	....	....	....	....	.981	13	....
24..	....	....	....	....	....	.965	....	....
26..	....	....	....	....	....	.931	6	....
27..	....	....	....	....	....	.916	....	....

JUNE 1986 245 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	5.40@.15	6.80	5.15	5.80	5.70	.350	2370	2313
13..	5.50@.60	6.60	5.50	6.20	6.20	.379	1706	3705
14..	6.40@.50	7.60	6.25	7.35	7.10	.403	1624	5083
17..	6.80	6.80	6.00	6.15	6.05	.369	1538	6112
18..	5.95@6.00	8.00	5.85	7.60	7.50	.419	1289	6977
19..	7.90@.95	7.95	6.75A	7.00@6.85	6.85	.403	585	7229
20..	7.50	8.20	7.25	7.50	7.40	.425	688	7526
21..	7.65@.60	7.90	6.00	6.20	6.15	.381	648	7843
24..	6.45	6.60	5.05	5.90@.75	5.80	.378	861	8149
25..	5.70	6.15	5.30	6.10@.05	6.10	.396	842	8417
26..	6.25	7.55	6.15	7.55	7.50	.455	549	8460
27..	8.05@7.95	8.70	7.40	7.55@.40	7.35	.457	867	8558
28..	Exchange Closed; Good Friday							
31..	7.50@.55	8.05	7.20	7.20	7.05	.444	1168	9282

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.35@.30	7.55	5.15	5.25@.15	5.20	.361	1299	9603
2..	5.00@4.90	6.25	4.75	5.95A	5.80	.378	592	9743
3..	6.00	6.10	3.70	3.90	3.85	.294	842	10008
4..	3.85@.90	4.20	2.80	2.80	2.80	.231	791	10261
7..	2.90	3.10	2.35	2.90	2.85	.232	1067	10289
8..	3.15@.30	4.90	3.15	4.75@.85	4.75	.232	963	10722
9..	5.05@.20	5.45	3.85	4.70	4.65	.333	1762	10249
10..	4.70	5.75	4.35A	5.50	5.45	.383	722	10404
11..	5.60	5.80	4.10	4.40	4.40	.355	536	10330
14..	4.40	5.40	4.00	5.25	5.20	.397	537	10357
15..	4.75@.70	5.55	4.50	5.10B	5.10	.392	364	10267
16..	5.80@.90	7.60	5.80	7.50	7.45	.499	1158	10234
17..	7.20@.25	7.85	6.90	7.60	7.65	.511	1354	10183
18..	7.45@.35	7.65	5.85	6.55	6.50	.480	941	9961
21..	6.10@.20	7.85	6.10	7.85@.75	7.75	.541	893	10271
22..	7.65@.60	7.85	5.35	6.05	6.05	.469	1221	10013
23..	5.50@.40	6.25	4.90	6.20	6.20	.477	523	9828
24..	6.20@.25	6.90	5.50	5.50	5.60	.452	383	9895
25..	6.00	6.25	5.00	6.20	6.15	.479	269	9869
28..	6.40	6.85	5.50	6.85	6.75	.507	463	9925
29..	6.95	7.10	4.25	4.95	4.75	.408	578	9929
30..	4.70@.75	4.80B	2.75	2.85	2.75	.281	696	10057

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.65@.55	3.00	2.30	2.70@.65	2.70	.282	880	9994
2..	2.75@.80	3.00	2.20	2.50@.60	2.50	.274	463	10008
5..	2.65	3.45	2.60	3.25	3.30	.337	494	9991
6..	3.20@.15	3.40	2.60	3.00	2.95	.320	370	9940
7..	2.55	2.70	1.75	2.70	2.65	.310	330	9876
8..	2.70	2.95	2.30	2.60	2.60	.312	240	9843
9..	2.10@.15	2.95	2.10	2.70	2.75	.335	312	9770
12..	2.40	2.75	2.15	2.30A	2.35	.301	318	9736
13..	2.20	2.45	1.80	1.95A	1.95	.278	765	9830

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 245 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	2.00	2.15	1.55	2.05A	2.00	.289	209	9618
15..	1.85@.80	2.05	1.05	1.10	1.15	.194	467	9629
16..	1.20@.10	1.20	.80	.85	.85	.163	592	9782
19..	.95	.95	.75	.80	.80	[illegible]	384	9772
20..	.85	1.45	.70	1.35	1.40	.252	599	9914
21..	1.35@.25	1.40	.85	1.00	1.05	.233	1139	9943
22..	1.10	2.60	1.00	2.60	2.55	.389	1224	9673
23..	2.50@.45	3.05	2.25	2.65@.60	2.65	.416	603	9918
26..	Exchange Closed; Memorial Day							
27..	2.70@.75	4.55	2.65	4.55@.45	4.35	.561	759	9787
28..	4.10@.15	5.60	4.10	5.30	5.30	.620	842	9836
29..	4.90	6.15	4.00	5.90	5.95	.661	526	9689
30..	5.50@.10	6.90	4.60	5.10	5.15	.613	927	9641

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	5.10	5.75B	2.70	3.60	3.55	.509	861	9790
3..	3.50	4.25	2.85	4.25	4.00	.557	573	9711
4..	4.10	4.30	2.10	3.00B	3.00	.477	862	9721
5..	2.75	3.55	2.35	3.55	3.60	.555	622	9509
6..	3.95	4.00	2.60	3.25@.20	3.20	.537	563	9387
9..	2.70@.50	2.70	.80	.85	.80	.187	754	9347
10..	.75@.70	.90	.55	.70	.75	.193	787	9431
11..	.75@.70	1.15	.60	.90	.95	.247	746	9327
12..	.75@.65	1.00	.65	.85	.85	.270	802	9073
13..	1.10@.15	3.05	1.10	2.75@.70	2.65	.593	1754	8351
16..	2.90	3.10	2.00	2.65	2.75	.659	1155	7981
17..	2.70	2.80	1.10	1.25	1.30	.410	1117	7494
18..	1.25	1.80	.55	1.70@.75	1.70	.568	2038	6316
19..	1.15@.10	2.00	.50	.55@.50	.55	.293	2006	5669
20..	.65@.60	2.70	.40	2.50	2.55	.689	3693	4804
23..	....	....	....	....	....	.761	332	....
24..	....	....	....	....	....	.731	36	....
25..	....	....	....	....	....	.710	1	....
26..	....	....	....	....	....	.694	....	....

JUNE 1986 250 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	6.15@.20	6.20	5.40	5.50A	5.40	.321	1090	1047
20..	5.75	6.35	5.70	6.00	5.85	.342	744	1587
21..	6.00@.05	6.20	4.80	4.90	4.75	.301	606	2038
24..	5.00	5.10	3.90	4.50A	4.45	.297	570	2371
25..	4.30@.35	4.70	4.15	4.70	4.65	.314	390	2643
26..	4.80@.75	5.80	4.75	5.75	5.75	.369	609	2941
27..	6.10@.20	6.75	5.65	5.70@.75	5.65	.371	1360	3697
28..	Exchange Closed; Good Friday							
31..	5.90@.95	6.20	5.35	5.40@.35	5.35	.356	818	4189

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.70@.75	5.85	3.95	4.05	3.95	.280	1424	4969
2..	3.90	4.80	3.55	4.50	4.45	.295	1066	5533
3..	4.65@.60	4.70	2.80	2.90@.80	2.80	.220	1006	5938
4..	2.85@.90	3.15	2.05	2.10	2.05	.167	1279	6354
7..	2.00	2.30	1.75	2.10@.05A	2.05	.167	1093	6699
8..	2.40@.45	3.55	2.35	3.50	3.40	.167	1184	7321
9..	4.10@.00	4.20	2.90	3.40A	3.40	.252	1512	8254
10..	3.55@.60	4.40	3.15	4.05@.00	4.00	.296	559	8320
11..	4.10	4.35	3.00	3.25	3.20	.270	491	8393
14..	3.25@.20	3.95	2.85	3.70	3.70	.306	324	8469
15..	3.50@.30	3.90	3.25	3.75	3.65	.301	403	8516
16..	4.30	5.70	4.25	5.50	5.45	.400	1030	8536
17..	5.30@.40	5.75	5.00	5.60	5.60	.411	1172	8459
18..	5.40@.35	5.60	4.10	4.70	4.60	.380	848	8547
21..	4.40@.35	5.65	4.30	5.65@.60	5.60	.436	699	8688
22..	5.60	5.70	3.70	4.20	4.20	.365	1058	8761
23..	3.80@.60	4.40	3.35	4.35	4.35	.372	816	8677
24..	4.30	4.80	3.80	3.90	3.80	.347	910	8955
25..	4.00@3.95	4.35	3.45	4.20	4.20	.371	470	8894
28..	4.30@.40	4.80	3.75	4.70	4.70	.394	575	8951
29..	4.90@.95	4.95	2.80	3.15	3.15	.301	1079	9191
30..	3.15	3.20	1.70	1.90@.85A	1.80	.192	830	9242

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.65@.80	1.95	1.50	1.70	1.70	.191	983	9560
2..	1.75@.80	2.00	1.35	1.45	1.50	.184	598	9643
5..	1.70	2.15	1.70	2.15	2.10	.233	551	9693
6..	2.00	2.20	1.55	1.75	1.80	.217	377	9593
7..	1.65@.60	1.65	1.00	1.60	1.55	.207	535	9522
8..	1.65	1.70	1.35	1.50	1.45	.207	324	9501
9..	1.20	1.75	1.10	1.50	1.55	.225	363	9590
12..	1.35	1.55	1.15	1.25	1.30	.193	304	9526
13..	1.20	1.35	.90	1.00	1.00	.173	433	9505

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 250 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	1.05	1.10	.75	1.05A	1.05	.179	274	9539
15	1.00	1.05	.50	.60	.55	.109	689	9647
16	.55@.60	.60	.40	.45	.45	.086	2047	10952
19	.50	.55	.40	.45	.40	.082	1030	11386
20	.45	.65	.40	.65	.65	.140	877	11739
21	.60	.65	.40	.45	.50	.124	589	11911
22	.50	1.25	.45	1.25	1.20	.236	1250	12006
23	1.20@.10	1.50	1.00	1.30	1.25	.253	1016	12012
26	Exchange Closed; Memorial Day							
27	1.25	2.40	1.25	2.40@.25	2.25	.368	1251	11851
28	2.15	3.05	2.15	2.95	2.90	.422	1131	11627
29	2.55@.50	3.50	1.95	3.25	3.20	.461	990	11533
30	2.80@.60	4.05	2.45	2.65	2.65	.406	1166	11438

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	2.70@.75	3.25	1.20	1.85	1.80	.294	1222	11200
3	1.80	2.15	1.35	2.10@.00A	2.00	.332	758	11113
4	2.05	2.15	.90	1.35	1.35	.257	1103	11332
5	1.40@.35	1.65	.95	1.60	1.55	.317	517	11360
6	1.80	1.95	1.00	1.30	1.30	.292	833	11337
9	1.00	1.00	.30	.30	.25	.054	1168	11407
10	.25@.30	.35	.15	.20@.25	.25	.052	909	11656
11	.20@.25	.35	.15	.25	.25	.070	451	11688
12	.20@.15	.25	.15	.15	.15	.073	330	11539
13	.25	.90	.25	.75	.70	.255	1348	11227
16	.70@.80	.95	.50	.65	.65	.221	1240	11095
17	.70@.65	.70	.20	.25@.30	.25	.056	1278	11205
18	.20	.25	.05	.25	.20	.068	1036	11120
19	.15@.20	.25	CAB	CAB	CAB	.001	1545	10501
20	CAB	.05	CAB	CAB	CAB	.129	749	....
23	....	....	....	....	....	.259	285	....
24	....	....	....	....	....	.288	2	....
25	....	....	....	....	....	.309	3	....

JUNE 1986 255 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	3.95	3.95	2.90	3.10	3.10	.289	438	410
21	3.00	3.95	2.90	3.90	3.90	.338	460	707
22	3.85@.95	4.00	2.50	2.80	2.90	.272	610	1035
23	2.50	3.00	2.30	3.00	2.95	.277	324	1119
24	2.95@.80	3.25	2.50	2.55B	2.60	.254	397	1361
25	2.70@.75	2.85	2.30	2.80	2.80	.274	218	1428
28	2.95@3.00	3.25	2.45	3.25	3.20	.292	1621	2516
29	3.30@.35	3.35	1.85	2.15	2.10	.211	904	2735
30	2.10	2.15	1.10	1.20	1.15	.124	759	3171

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.15@.05	1.25	1.00	1.10	1.05	.123	633	3408
2	1.10@.05	1.25	.80	.90	.90	.117	644	3658
5	1.00	1.35	1.00	1.35	1.30	.151	1660	4446
6	1.20	1.30	.95	1.00	1.05	.138	1095	4826
7	.95	.95	.80	.90	.90	.129	536	4981
8	.95	1.00	.70	.80	.80	.128	865	5299
9	.70@.65	.90	.65	.85	.85	.140	580	5537
12	.70@.75	.80	.60	.70	.70	.113	442	5646
13	.65@.60	.70	.50	.55	.55	.098	577	5801
14	.55	.60	.40	.50	.55	.102	562	5881
15	.50	.50	.25	.30	.30	.055	807	6150
16	.30@.25	.30	.20	.25	.25	.041	2662	6698
19	.25	.25	.20	.25	.20	.037	855	7131
20	.25	.30	.20	.30	.30	.069	770	7503
21	.30	.30	.20	.20	.25	.058	1116	8147
22	.25	.55	.20	.55	.55	.125	1644	8819
23	.50@.55	.80	.50	.60	.60	.134	1559	9679
26	Exchange Closed; Memorial Day							
27	.65	1.25	.55	1.25	1.15	.206	1358	10081
28	1.15	1.65	1.10	1.60@.55	1.55	.245	2908	11329
29	1.35@.40	1.95	1.00	1.80	1.75	.273	1884	12001
30	1.60	2.20	1.25	1.35	1.40	.225	2086	12652

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	1.40@.30	1.65	.55	.90	.90	.137	1577	13144
3	.90	1.00	.60	.90	.95	.159	1830	13976
4	.95@1.00	1.00	.40	.55	.55	.108	1223	14360
5	.60@.55	.65	.40	.60	.60	.140	577	14401
6	.70	.80	.45	.45	.50	.120	806	14582
9	.40@.35	.40	.10	.15	.10	.010	992	14764
10	.15	.15	.05	.05	.05	.009	731	14972
11	.10	.10	.10	.10	.10	.012	285	15065
12	.10	.10	.05	.10	.05	.011	84	15027
13	.10	.20	.05	.15	.15	.062	1263	14421

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1986 255 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	.20@.25	.25	.10	.10	.10	.027	605	14244
17	.10	.10	.05	.05	.05	.001	208	14239
18	.05	.05	CAB	CAB	CAB	.000	323	13961
19	CAB	.05	CAB	CAB	CAB	.000	199	13903
20	CAB	CAB	CAB	CAB	CAB	.000	129	....
23	....	....	....	....	....	.024	1	....

SEPTEMBER 1986 210 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	....	11.90A	13.00N	12.25	.612	....	6
3	12.90@13.00	13.00	12.90	13.00	13.15	.635	3	8
6	....	....	13.00A	13.00A	13.15	.639	....	7
7	....	14.75B	....	14.75B	15.25	.680	....	7
8	....	....	14.10A	14.10A	10.50	.565	....	7
9	....	....	....	10.50N	10.90	.538	....	7
10	....	11.10B	10.85A	10.85A	10.60	.528	....	7
13	....	10.80B	10.45A	10.75B	11.10	.545	....	7
14	....	....	10.80A	10.80A	10.80	.542	....	7
15	....	11.50B	....	10.80N	11.50	.571	....	7
16	11.00	11.55B	11.00	11.55B	11.85	.584	2	9
17	....	....	11.35A	11.35A	10.90	.559	....	9
20	....	....	10.40A	10.90N	10.95	.565	....	9
21	....	....	9.50A	9.50A	9.35	.520	....	9
22	9.35	[illegible]	8.30A	8.30A	7.80	.478	1	9
23	....	8.20B	....	8.20B	9.00	.518	....	9
24	....	9.90B	8.95A	9.90B	9.85	.545	....	9
27	....	10.10B	....	10.10B	10.35	.560	....	7
28	....	10.70B	....	10.70B	12.65	.628	....	7
29	....	13.00B	....	13.00B	13.05	.621	....	7
30	....	....	....	13.05N	12.35	.600	....	7
31	....	14.40B	....	14.40B	14.75	.641	....	7

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	15.90B	....	15.90B	16.50	.675	....	7
4	16.50@.60	16.60	16.50	16.60	15.25	.650	2	8
5	....	....	15.00A	15.00A	15.40	.650	....	7
6	15.40	15.60B	15.00A	15.40	15.00	.653	4	11
7	14.00	15.40B	14.00	15.40B	16.45	.678	2	11
10	16.10	17.10B	16.10	17.10B	17.35	.695	1	11
11	....	....	17.20A	17.20A	16.70	.684	....	11
12	....	16.80B	16.50A	16.80B	16.85	.686	....	11
13	....	17.60B	16.25A	17.60B	17.80	.705	....	11
14	....	18.50B	17.70A	18.50B	19.25	.731	....	11
17	Exchange Closed; President's Day							
18	....	21.05B	....	21.05B	21.50	.766	....	11
19	....	....	21.00A	21.00A	19.55	.740	....	11
20	....	22.00B	....	22.00B	21.80	.772	....	11
21	....	23.00B	....	23.00B	23.20	.786	....	11
24	....	23.60B	23.10A	23.60B	23.90	.794	....	11
25	23.90	23.90	23.90	23.90	22.60	.778	1	10
26	22.20	22.20	22.20	22.20	22.75	.780	4	8
27	....	24.40B	....	24.40B	25.05	.808	....	8
28	....	....	....	25.05N	23.70	.794	....	8

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	23.80B	23.40A	23.40A	23.30	.789	....	8
4	....	24.50B	....	24.50B	22.40	.778	....	8
5	....	....	22.30A	22.30A	22.95	.788	....	8
6	....	23.75B	....	23.75B	24.60	.805	....	8
7	....	24.70B	24.00A	24.60N	23.95	.797	....	8
10	....	24.95B	....	24.95B	25.65	.817	....	8
11	....	26.90B	....	26.90B	30.30	.867	....	8
12	....	31.30B	....	30.30N	30.00	.860	....	8
13	....	31.10B	....	31.10B	31.50	.866	....	8
14	....	31.90B	....	31.90B	32.70	.875	....	8
17	....	....	31.70A	31.70A	31.10	.862	....	8
18	32.50	32.50	32.50	32.50	33.20	.877	1	8
19	....	....	....	33.20N	32.70	.871	....	8
20	....	33.60B	....	33.60B	33.70	.877	....	8
21	....	34.00B	33.65A	33.65A	31.20	.859	....	8
24	31.50	32.00B	30.00A	31.50	31.20	.860	2	6
25	....	32.00B	30.75A	31.20N	32.20	.867	....	6
26	....	34.80B	....	34.80B	35.35	.889	....	6
27	....	36.55B	....	35.35N	35.35	.890	....	6
28	Exchange Closed; Good Friday							
31	....	36.00B	35.30A	35.30A	34.55	.888	....	6

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	34.80B	31.00A	31.00A	30.90	.858	....	6
2	....	31.70B	30.40A	31.70B	31.75	.864	....	6
3	....	32.15B	28.50A	28.50A	27.75	.828	....	6

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 210 CALLS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4	....	27.80B	24.60A	24.60A	24.45	.793	....	6
7	....	25.25B	23.50A	25.25B	24.75	.800	....	6
8	....	29.85B	....	29.85B	30.15	.800	....	6
9	....	31.05B	29.30A	29.30A	29.70	.851	....	6
10	....	32.05B	29.65A	32.05B	32.20	.871	....	6
11	....	32.40B	30.75A	31.20A	30.75	.862	....	6
14	....	32.85B	30.10A	32.30B	32.70	.881	....	6
15	....	....	32.00A	32.50A	32.45	.881	....	6
16	....	36.85B	....	36.85B	37.45	.912	....	6
17	....	38.20B	....	37.45N	37.55	.916	....	6
18	....	37.60B	36.70A	36.70A	36.30	.910	....	6
21	....	38.80B	36.25A	38.80B	39.20	.928	....	6
22	....	....	35.60A	35.60A	35.90	.912	....	6
23	....	....	34.00A	35.90N	36.05	.915	....	6
24	....	36.85B	35.50A	36.00A	35.10	.910	....	6
25	....	36.00B	34.30A	35.50B	36.10	.918	....	6
28	....	37.00B	35.20A	37.00B	37.20	.927	....	6
29	....	....	33.70A	33.70A	33.25	.905	....	6
30	....	....	28.90A	28.90A	28.30	.864	....	6

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	27.85A	28.30N	28.55	.868	....	6
2	....	28.80B	28.00A	28.00A	27.90	.866	....	6
5	....	29.70B	....	29.70B	30.60	.891	....	6
6	....	....	29.65A	29.65A	30.10	.889	....	6
7	....	....	27.55A	30.10N	29.70	.889	....	6
8	....	....	....	29.70N	29.90	.893	....	6
9	....	30.55B	28.60A	30.55B	30.80	.902	....	6
12	....	....	29.70A	30.20A	29.80	.899	....	6
13	....	29.90B	28.90A	29.50A	29.15	.896	....	6
14	....	29.40B	28.90A	29.40B	29.70	.904	....	6
15	....	....	26.40A	26.40A	26.25	.877	....	6
16	....	....	25.10A	25.10A	24.95	.870	....	6
19	....	25.85B	....	24.95N	25.40	.881	....	6
20	....	....	....	28.50B	29.20	.915	....	6
21	28.60	29.25B	28.00A	28.60	28.90	.916	1	6
22	....	33.00B	....	33.00B	33.80	.949	....	6
23	....	34.40B	....	34.40B	34.65	.955	....	6
26	Exchange Closed; Memorial Day							
27	....	36.60B	....	36.60B	38.65	.972	....	6
28	....	39.80B	....	39.80B	40.10	.977	....	6
29	....	41.00B	38.00A	41.00B	41.05	.979	....	6
30	....	41.60B	40.60A	40.60A	39.85	.977	....	6

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	40.50B	37.00A	37.00A	37.15	.970	....	6
3	....	38.15B	36.90A	38.15B	38.45	.974	....	6
4	....	38.70B	35.10A	36.70A	36.55	.969	....	6
5	....	37.80B	36.10A	37.80B	38.15	.974	....	6
6	....	38.65B	37.65A	38.15N	37.65	.974	....	6
9	....	....	31.00A	31.00A	30.85	.950	....	6
10	....	31.40B	29.75A	30.85N	30.90	.951	....	6
11	....	32.40B	....	32.40B	32.40	.958	....	6
12	....	....	....	32.40N	33.05	.961	....	6
13	....	38.40B	....	38.40B	38.15	.978	....	6
16	....	38.30B	37.90A	38.30B	38.60	.980	....	6
17	....	....	37.40A	37.40A	35.95	.973	....	6
18	....	37.15B	34.70A	37.15B	37.25	.977	....	6
19	....	37.50B	36.00A	36.00A	35.50	.973	....	6
20	....	36.30B	....	35.50N	37.90	.980	....	6
23	37.20	37.50B	35.25A	35.60A	35.55	.976	2	8
24	....	40.10B	35.40A	38.70B	38.55	.983	....	6
25	....	41.40B	....	39.50B	39.60	.986	....	6
26	....	40.00B	38.70A	40.00B	40.05	.987	....	6
27	....	40.80B	....	40.80B	40.10	.988	....	6
30	42.10	42.80B	42.10	42.10	42.25	.992	4	9

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	43.60B	42.10A	43.60B	43.95	.993	....	5
2	....	45.00B	43.55A	44.30B	44.50	.994	....	5
3	....	....	42.40A	42.40A	42.00	.992	....	5
4	Exchange Closed; Independence Day							
7	36.15	36.25B	33.80A	33.80A	33.55	.979	1	5
8	31.25	31.50B	30.00A	31.50B	31.65	.973	1	5
9	....	33.25B	....	32.85B	31.85	.977	....	5
10	....	34.00B	30.00A	34.00B	34.15	.981	....	5
11	....	....	32.80A	32.80A	32.25	.976	....	5
14	....	....	28.60A	28.60A	28.30	.963	....	5
15	....	....	25.50A	25.50A	25.20	.945	....	5
16	....	27.30B	....	25.85B	25.30	.945	....	5
17	....	27.20B	....	26.15B	26.25	.952	....	5
18	....	27.00B	26.00A	27.00B	27.00	.956	....	5
21	....	....	26.00A	26.80A	26.55	.956	....	5

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 210 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	28.50B	....	28.50B	28.50	.967	....	5
23	....	29.00B	....	28.50N	28.05	.965	....	5
24	....	28.35B	27.25A	28.05N	28.50	.968	....	5
25	....	31.20B	....	31.20B	30.95	.978	....	5
28	....	....	25.00A	25.00A	24.95	.955	....	5
29	....	25.40B	24.45A	25.00B	25.20	.958	....	5
30	....	27.50B	23.20A	27.50B	27.75	.972	....	5
31	....	....	26.00A	26.50A	26.00	.966	....	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	26.60B	24.75A	24.75A	23.30	.952	....	5
4	....	27.00B	22.50A	27.00B	27.05	.976	....	5
5	....	28.80B	....	27.40B	27.80	.979	....	5
6	....	27.85B	26.45A	27.55A	27.35	.979	....	5
7	....	28.60B	27.10A	27.10A	27.45	.981	....	5
8	....	28.30B	27.40A	27.40A	27.30	.982	....	5
11	29.05	31.10B	29.05	31.10B	31.30	.993	....	5
12	....	33.40B	31.20A	33.40B	34.20	.996	....	5
13	....	37.00B	34.00A	36.20B	36.45	.998	....	....
14	....	37.45B	36.25A	37.00B	37.55	.999	....	....
15	....	37.70B	36.85A	37.70B	38.05	.999	....	....
18	....	38.50B	35.90A	....	....	.999	....	....

SEPTEMBER 1986 215 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	9.10	9.45B	9.10	9.10	9.65	.537	2	14
3	....	10.30B	....	10.30B	10.50	.560	....	14
6	....	....	10.30A	10.30A	10.50	.563	....	14
7	....	11.90B	....	11.90B	12.30	.606	....	14
8	....	....	11.40A	11.40A	8.20	.487	....	14
9	....	8.45B	....	8.45B	8.80	.461	....	14
10	....	9.00B	8.75A	8.75A	8.50	.451	....	14
13	....	8.70B	8.40A	8.70B	8.90	.469	....	14
14	....	....	8.70A	8.70A	8.70	.466	....	14
15	....	9.25B	....	8.70N	9.15	.495	....	14
16	....	9.20B	8.85A	9.20B	9.50	.508	....	14
17	....	...	9.05A	9.05A	8.65	.483	....	14
20	....	....	8.20A	8.65N	8.65	.488	....	14
21	....	....	7.40A	7.40A	7.30	.443	....	14
22	....	....	6.45A	6.45A	5.95	.401	....	14
23	6.20	6.50B	6.20	6.50B	6.95	.439	1	13
24	....	7.70B	....	7.70B	7.65	.467	....	13
27	7.90	7.90	7.90	7.90	8.10	.481	1	13
28	8.90	8.90	8.45	8.45	10.00	.550	2	15
29	...	10.50B	....	10.50B	10.50	.543	....	14
30	10.90	10.90	10.50A	10.50A	9.90	.523	1	15
31	....	11.80B	....	11.80B	12.10	.566	....	15

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	13.20B	....	13.20B	13.70	.603	....	15
4	....	....	....	13.70N	12.60	.577	....	15
5	....	....	12.40A	12.40A	12.70	.577	....	15
6	....	12.80B	12.25A	12.25A	12.30	.581	....	15
7	....	12.60B	11.80A	12.60B	13.55	.610	....	15
10	....	14.15B	....	14.15B	14.35	.627	....	15
11	....	....	14.25A	14.25A	13.85	.617	....	15
12	....	13.90B	13.60A	13.95B	13.90	.619	....	15
13	....	14.60B	13.45A	14.60B	14.75	.639	....	15
14	14.50	15.40B	14.50	15.40B	16.05	.667	1	15
17	Exchange Closed; President's Day							
18	17.00	17.60B	17.00	17.60B	18.20	.705	1	15
19	....	....	17.80A	17.80A	16.30	.676	....	15
20	....	18.50B	....	18.50B	18.35	.712	....	15
21	20.00	20.00	19.50A	19.50A	19.50	.728	1	14
24	19.30	19.90B	18.20	19.50B	20.20	.738	2	14
25	19.80	19.80	19.00	19.00	19.15	.720	3	11
26	19.00	19.00	19.00	19.00	19.15	.723	9	11
27	....	20.80B	....	20.80B	21.30	.755	....	11
28	....	....	....	21.30N	20.10	.739	....	11

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	20.20B	19.60A	19.80A	19.65	.732	....	11
4	....	20.85B	...	20.85B	18.80	.719	....	11
5	....	....	17.70A	18.80N	19.35	.730	....	11
6	....	20.00B	....	20.00B	21.05	.750	....	11
7	....	21.15B	20.50A	21.05N	20.45	.739	....	11
10	....	21.45B	....	21.45B	22.10	.762	....	11
11	....	23.00B	....	23.00B	26.40	.821	....	11
12	....	27.40B	....	26.40N	26.40	.814	....	11
13	....	27.00B	....	27.00B	27.50	.821	....	11

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 215 CALLS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	....	28.80B	....	28.80B	28.70	.833	....	11
17..	....	27.70	27.70	27.70	27.15	.818	....	11
18..	....	28.50B	....	28.50B	29.20	.836	....	11
19..	....	....	....	29.20N	28.75	.829	....	11
20..	....	29.75B	....	29.75B	29.75	.837	....	11
21..	....	30.00B	29.70A	29.70A	27.35	.815	....	11
24..	....	28.80B	26.25A	27.40B	27.35	.816	....	11
25..	....	28.00B	26.95A	27.35N	28.30	.825	....	11
26..	....	30.65B	....	30.65B	31.15	.852	....	11
27..	....	32.55B	....	31.15N	31.15	.852	....	11
28..	Exchange Closed; Good Friday							
31..	....	32.00B	31.10A	31.10A	30.45	.849	....	11

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	30.70B	27.20A	27.20A	26.90	.813	....	11
2..	....	27.70B	26.40A	27.70B	27.70	.821	....	11
3..	....	28.10B	24.50A	24.50A	23.95	.778	....	11
4..	....	24.00B	21.25A	21.25A	20.85	.737	....	11
7..	....	21.50B	20.00A	21.50B	21.20	.744	....	11
8..	....	25.95B	....	25.95B	26.10	.744	....	11
9..	....	27.00B	25.40A	25.40A	25.80	.804	....	11
10..	....	28.00B	25.75A	28.00B	28.10	.828	....	11
11..	....	28.30B	26.95A	27.20A	26.80	.817	....	11
14..	....	28.80B	26.10A	28.30B	28.65	.840	....	11
15..	....	....	28.10A	28.50A	28.45	.839	....	11
16..	....	32.65B	....	32.65B	33.05	.879	....	11
17..	....	33.75B	....	33.05N	33.40	.883	....	11
18..	....	....	32.30A	32.30A	31.95	.876	....	11
21..	....	34.05B	31.80A	34.05B	34.45	.897	....	11
22..	....	....	31.30A	31.30A	31.50	.877	....	11
23..	....	....	29.90A	31.50N	31.65	.880	....	11
24..	....	32.25B	31.00A	31.50A	30.90	.874	....	11
25..	....	31.55B	30.00A	31.15B	31.65	.884	....	11
28..	....	32.40B	30.80A	32.40B	32.80	.894	....	11
29..	....	....	29.40A	29.40A	29.05	.866	....	11
30..	...	....	25.00A	25.00A	24.15	.815	....	11

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	23.90A	24.15N	24.40	.819	....	11
2..	....	24.90B	24.00A	24.00A	23.95	.817	....	11
5..	....	25.60B	....	25.60B	26.45	.848	....	11
6..	....	....	25.55A	25.55A	25.90	.844	....	11
7..	....	...	23.55A	25.90N	25.50	.844	....	11
8..	....	25.55B	....	25.55B	25.65	.848	....	11
9..	25.15	26.30B	24.60A	26.30B	26.50	.860	....	11
12..	....	....	25.40A	25.90A	25.55	.855	1	12
13..	....	....	24.50A	25.10A	24.85	.851	....	12
14..	24.70	25.10B	24.60A	25.10B	25.30	.859	5	17
15..	....	....	22.30A	22.30A	22.00	.825	....	17
16..	20.25	20.60B	20.25	20.60B	20.90	.815	1	18
19..	....	21.60B	....	20.90N	21.15	.827	....	18
20..	....	....	....	24.00B	24.65	.871	....	18
21..	....	24.70B	23.60A	24.65N	24.35	.872	....	18
22..	....	28.00B	....	28.00B	28.90	.917	....	18
23..	28.90	29.40B	28.90	29.40B	29.70	.926	1	17
26..	Exchange Closed; Memorial Day							
27..	....	31.60B	....	31.60B	33.65	.951	....	17
28..	....	34.80B	....	34.80B	35.10	.958	....	17
29..	....	36.00B	33.00A	36.00B	36.05	.963	....	17
30..	....	36.60B	35.60A	35.60A	34.85	.959	....	17

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	35.50B	32.00A	32.00A	32.15	.948	....	17
3..	....	33.15B	31.90A	33.15B	33.45	.953	....	16
4..	....	33.70B	30.10A	31.60A	31.55	.945	....	16
5..	....	32.80B	31.10A	32.80B	33.20	.954	....	16
6..	....	33.65B	32.65A	33.20N	32.65	.953	....	16
9..	....	....	26.50A	26.50A	26.30	.914	....	16
10..	....	26.70B	25.25A	26.30N	26.35	.916	....	16
11..	....	27.50B	....	27.50B	27.80	.927	....	16
12..	....	....	....	27.80N	28.35	.931	....	16
13..	....	33.40B	....	33.40B	33.15	.959	....	16
16..	....	33.30B	32.90A	33.30B	33.60	.962	....	16
17..	....	....	32.40A	32.40A	31.00	.951	....	16
18..	....	32.15B	29.70A	32.15B	32.25	.957	....	16
19..	....	32.50B	31.00A	31.00A	30.50	.950	....	16
20..	....	31.30B	....	30.50N	32.90	.962	....	16
23..	....	....	30.25A	30.60A	30.55	.954	....	16
24..	....	35.10B	30.40A	33.70B	33.55	.967	....	16
25..	....	36.40B	....	34.50B	34.60	.972	....	16
26..	....	35.00B	33.70A	35.00B	35.05	.974	....	16
27..	....	35.80B	....	35.80B	35.10	.975	....	16
30..	37.05	37.80B	37.05	37.05	37.25	.982	4	19

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 215 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	38.60B	37.10A	38.60B	38.95	.986	....	15
2..	....	40.00B	38.55A	39.30B	39.50	.987	....	13
3..	....	....	37.40A	37.40A	37.00	.983	....	13
4..	Exchange Closed; Independence Day							
7..	....	....	28.80A	28.80A	28.80	.957	....	13
8..	....	....	25.25A	27.05A	26.95	.947	....	13
9..	....	28.20B	....	27.80B	28.10	.954	....	13
10..	25.15	29.00B	25.15	29.00B	29.35	.961	1	12
11..	....	....	27.80A	27.80A	27.45	.952	....	12
14..	25.70	26.20B	23.90A	23.90A	23.70	.928	1	11
15..	....	....	21.00A	21.00A	20.80	.898	....	11
16..	....	22.80B	....	21.35B	21.00	.899	....	11
17..	22.60	22.70B	22.00A	22.00A	21.75	.909	1	11
18..	....	22.40B	...	22.40B	22.60	.916	...	11
21..	....	....	21.60A	22.40A	22.00	.916	....	11
22..	....	23.95B	21.20A	23.95B	23.85	.933	....	11
23..	....	24.35B	....	23.85N	23.40	.931	....	11
24..	....	23.75B	22.60A	23.40N	23.80	.935	....	11
25..	....	26.40B	....	26.40B	26.05	.954	....	11
28..	20.05	25.05B	20.05	20.05	20.45	.911	25	36
29..	20.20	21.10B	20.00A	20.35B	20.60	.916	1	37
30..	....	22.50B	18.60A	22.50B	22.95	.941	....	37
31..	....	....	21.25A	21.70A	21.25	.928	....	37

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	21.70B	20.05A	20.05A	18.70	.903	....	37
4..	....	22.40B	18.00A	22.40B	22.30	.945	....	37
5..	....	23.90B	....	22.60B	23.00	.951	....	37
6..	....	23.10B	21.70A	22.65A	22.50	.950	....	37
7..	....	23.60B	22.20A	22.20A	22.60	.953	....	37
8..	....	23.30B	22.55A	22.55A	22.35	.955	....	37
11..	....	26.10B	....	26.10B	26.30	.980	....	37
12..	26.80	28.40B	26.20A	28.40B	29.20	.989	25	37
13..	....	32.00B	29.00A	31.20B	31.45	.994	....	37
14..	31.80	32.45B	31.25A	32.00B	32.55	.996	1	8
15..	32.10	32.70B	31.85A	32.70B	33.05	.997	1	8
18..	....	33.50B	30.90A	33.30B	33.25	.998	....	7
19..	....	....	31.70A	33.25N	32.40	.998	....	5
20..	....	35.60B	32.00A	35.60B	35.75	.999	....	5
21..	....	35.80B	34.80A	35.60A	35.60	.999	....	5
22..	....	36.00B	35.20A	35.70B	35.60	.999	....	1
25..	....	....	33.70A	34.25A	34.60	.999	....	1
26..	....	38.60B	....	38.60B	38.75	.999	....	1
27..	....	39.75B	38.70A	39.00B	38.85	.999	....	....
28..	....	39.35B	37.85A	38.50A	38.65	.999	....	....
29..	....	39.40B	37.65A	37.95A	37.65	.999	....	....

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	38.50b	33.00A	....	....	.999	....	....

SEPTEMBER 1986 220 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	6.90	7.35B	6.90	7.20	7.55	.462	2	14
3..	....	8.05B	....	8.05B	8.25	.484	....	14
6..	....	....	8.20A	8.20A	8.25	.487	....	14
7..	....	9.40B	....	9.40B	9.80	.531	....	14
8..	9.80	9.80	9.10A	9.10A	6.30	.410	4	18
9..	....	7.00B	....	7.00B	7.00	.386	....	18
10..	....	7.20B	....	7.00N	6.70	.378	....	18
13..	6.70	6.90B	6.65A	6.85B	7.05	.395	4	14
14..	....	....	6.95A	6.95A	6.90	.393	....	14
15..	....	7.35B	....	6.90N	7.20	.421	....	14
16..	....	7.25B	7.00A	7.25B	7.50	.433	....	14
17..	....	....	7.10A	7.10A	6.75	.408	....	14
20..	....	....	6.35A	6.75N	6.75	.413	....	14
21..	....	....	5.65A	5.65A	5.55	.369	....	14
22..	....	....	4.90A	4.90A	4.45	.329	....	14
23..	4.60	5.00B	4.60	5.00B	5.30	.365	2	13
24..	5.20	5.80B	5.20	5.80B	5.85	.391	1	14
27..	6.30	6.30	6.30	6.30	6.20	.404	1	14
28..	6.25	6.70	6.25	6.70	7.80	.473	5	19
29..	....	8.30B	....	8.30B	8.30	.466	....	18
30..	8.70	8.70	8.40A	8.40A	7.80	.446	11	26
31..	8.00	9.50B	8.00	9.50B	9.85	.490	9	22

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	9.80	11.30B	9.50	11.30B	11.25	.529	3	23
4..	11.80	11.80	10.70	10.70	10.25	.503	2	22
5..	....	....	10.10A	10.10A	10.35	.503	....	22
6..	....	10.40B	10.00A	10.00A	9.95	.508	....	22

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 220 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	9.15	10.20B	9.15	10.20B	11.00	.539	1	23
10..	....	11.55B	....	11.55B	11.75	.558	....	23
11..	....	....	11.60A	11.60A	11.30	.548	....	23
12..	11.40	11.75	11.05A	11.75	11.30	.550	3	25
13..	....	11.90B	10.90A	11.90B	12.10	.570	....	25
14..	....	12.60B	12.00A	12.60B	13.20	.599	....	25
17..	Exchange Closed; President's Day							
18..	13.30	14.65B	13.30	14.65B	15.00	.640	5	23
19..	....	....	13.60A	13.60A	13.40	.609	....	23
20..	....	15.25B	....	15.25B	15.20	.648	....	23
21..	16.20	16.50	16.10	16.50	16.40	.665	3	23
24..	16.20	16.60B	15.10	16.40B	16.95	.677	2	23
25..	15.50	15.50	15.50	15.50	15.95	.657	3	23
26..	16.00	16.00	16.00	16.00	16.00	.661	9	23
27..	....	17.40B	....	17.40B	17.90	.696	....	23
28..	....	....	....	17.90N	16.80	.677	....	23

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	17.40	17.40	16.50A	16.50A	16.40	.670	1	24
4..	17.00	17.15	17.00	17.00A	15.60	.656	12	34
5..	14.80	15.10B	14.30A	15.10B	16.15	.666	1	34
6..	....	17.00B	....	17.00B	17.75	.688	....	34
7..	....	17.85B	17.40A	17.80B	17.20	.676	....	34
10..	18.60	18.60	18.60	18.60	18.80	.701	10	44
11..	....	19.80B	....	19.80B	22.75	.769	....	44
12..	....	23.75B	....	22.75N	22.65	.761	....	44
13..	....	23.50B	....	23.50B	23.75	.770	....	44
14..	25.00	25.00	25.00	25.00	25.00	.784	1	44
17..	24.00	24.20	24.00	24.20	23.60	.766	5	44
18..	23.40	25.00B	23.40	25.00B	25.55	.788	1	43
19..	....	....	....	25.55N	25.05	.780	....	43
20..	....	26.00B	....	26.00B	26.00	.790	....	43
21..	....	26.50B	25.95A	25.95A	23.75	.764	....	43
24..	23.60	24.40B	22.85A	23.80B	23.75	.766	1	43
25..	....	24.40B	23.40A	23.75N	24.60	.776	....	43
26..	24.90	26.70B	24.75A	26.70B	27.20	.807	1	43
27..	....	28.65B	....	27.20N	27.20	.808	....	43
28..	Exchange Closed; Good Friday							
31..	....	28.10B	27.15A	27.15A	26.60	.804	....	43

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	26.90B	23.40A	23.40A	23.15	.762	....	43
2..	....	24.00B	22.80A	24.00B	23.95	.771	....	43
3..	....	24.35B	21.00A	21.00A	20.45	.722	....	43
4..	....	20.50B	18.05A	18.05A	17.65	.676	....	43
7..	....	18.25B	16.85A	18.25B	17.90	.683	....	43
8..	....	22.30B	....	22.30B	22.50	.683	....	43
9..	....	23.30B	21.80A	21.80A	22.20	.751	....	43
10..	....	24.35B	22.15A	24.35B	24.20	.779	....	43
11..	....	24.40B	23.15A	23.50A	23.00	.765	....	43
14..	....	24.90B	22.40A	24.50B	24.80	.792	....	43
15..	....	....	24.50A	24.70A	24.70	.791	....	43
16..	....	28.65B	....	28.65B	29.00	.837	....	43
17..	29.20	29.60B	29.20	29.20	29.35	.843	1	42
18..	....	....	28.00A	28.00A	27.85	.833	....	42
21..	....	29.90B	27.75A	29.90B	30.25	.859	....	42
22..	....	....	27.20A	27.20A	27.35	.834	....	42
23..	25.80	27.00	25.30	26.80B	27.50	.838	7	47
24..	26.90	28.20B	26.90	27.50	26.65	.830	1	47
25..	25.90	27.45B	25.90	27.00B	27.55	.841	2	47
28..	....	28.25B	26.85A	28.25B	28.65	.854	....	46
29..	24.75	24.75	24.75	24.75	25.05	.818	1	46
30..	....	....	21.00A	21.00A	20.40	.757	....	46

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	20.20A	20.40N	20.60	.762	....	46
2..	20.90	21.05B	20.30A	20.30A	20.20	.759	1	46
5..	....	21.70B	....	21.70B	22.55	.795	....	46
6..	....	....	21.70A	21.70A	22.05	.790	....	46
7..	19.50	21.00B	19.50	21.00B	21.60	.789	1	46
8..	....	....	....	21.60N	21.65	.794	....	46
9..	21.20	22.30B	20.60A	22.30B	22.50	.807	1	47
12..	....	....	21.35A	21.85A	21.55	.800	1	47
13..	20.95	21.40B	20.65	20.65	20.75	.794	6	47
14..	20.45	21.00B	20.45	21.00B	21.20	.804	1	47
15..	19.15	19.15	18.40A	18.40A	18.05	.761	2	47
16..	17.75	17.75	16.80A	16.80A	17.10	.748	....	47
19..	....	17.60B	....	17.10N	17.25	.761	1	48
20..	....	....	....	19.75B	20.45	.814	....	48
21..	19.50	20.50B	19.30A	19.50	20.00	.815	1	48
22..	22.20	23.60B	22.20	23.60B	24.40	.873	2	48
23..	....	24.80B	....	24.80B	25.10	.884	....	48
26..	Exchange Closed; Memorial Day							
27..	....	26.70B	....	26.70B	26.65	.919	....	48

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 220 CALLS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	....	29.80B	....	29.80B	30.10	.930	....	48
29..	....	31.00B	28.00A	31.00B	31.05	.936	....	48
30..	....	31.60B	30.70A	30.70A	29.90	.930	....	48

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	30.70B	27.50A	27.50A	27.55	.913	....	48
3..	....	28.25B	27.25A	28.25B	28.65	.922	....	48
4..	....	28.80B	25.65A	27.00A	27.00	.910	....	48
5..	....	28.00B	26.60A	28.00B	28.50	.922	....	48
6..	....	28.70B	27.90A	28.50N	28.00	.920	....	48
9..	....	....	22.25A	22.25A	22.00	.864	....	48
10..	....	22.40B	21.00A	22.00N	22.05	.866	....	48
11..	22.00	23.25B	22.00	23.25B	23.50	.881	....	48
12..	....	....	....	23.50N	24.00	.888	....	48
13..	....	28.50B	....	28.50B	28.50	.928	....	48
16..	....	28.60B	28.10A	28.50N	28.85	.933	....	48
17..	....	....	27.70A	27.70A	26.55	.916	....	48
18..	....	27.40B	25.20A	27.40B	27.65	.926	....	48
19..	....	....	26.50A	26.50A	26.00	.914	....	48
20..	....	26.45B	....	26.45B	28.05	.932	....	48
23..	....	....	25.40A	25.90A	26.00	.919	....	48
24..	....	30.10B	25.80A	28.70B	28.65	.940	....	48
25..	....	31.40B	....	29.50B	29.60	.947	....	48
26..	....	30.00B	28.70A	30.00B	30.05	.951	....	48
27..	....	30.80B	....	30.80B	30.10	.952	....	48
30..	....	32.70B	....	31.70B	32.30	.964	....	48

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	33.60B	32.10A	33.60B	33.95	.971	....	48
2..	....	35.00B	33.60A	34.30B	34.50	.974	....	48
3..	....	....	32.40A	32.40A	32.00	.966	....	48
4..	Exchange Closed; Independence Day							
7..	....	....	24.25A	24.25A	24.05	.920	....	48
8..	....	....	21.40A	22.60A	22.35	.904	....	48
9..	23.20	23.70B	22.70A	23.20	23.40	.915	200	248
10..	21.80	24.40B	21.00A	24.40B	24.65	.927	100	329
11..	23.20	24.30B	23.20	23.20	22.95	.911	100	429
14..	19.50@.45	20.35B	19.45	20.00	19.50	.873	61	490
15..	....	....	16.90A	16.90A	16.75	.830	....	490
16..	....	18.50B	....	17.10B	16.85	.830	....	490
17..	18.10	18.40B	17.75A	17.75A	17.65	.846	10	500
18..	....	18.00B	17.60A	18.00B	18.30	.856	....	500
21..	....	....	17.20A	18.15A	17.65	.853	....	500
22..	....	19.50B	16.80A	19.20B	19.45	.880	....	500
23..	19.45	19.85B	19.45	19.45	19.05	.876	10	490
24..	....	19.25B	18.40A	19.05N	19.40	.883	....	490
25..	19.90	21.70B	19.90	21.70B	21.55	.911	30	490
28..	....	....	16.20A	16.20A	16.20	.842	....	490
29..	16.05	16.50B	15.40	16.10	16.30	.849	16	500
30..	14.35	18.00B	14.35	18.00B	18.40	.867	2	501
31..	....	....	16.90A	17.10A	16.90	.867	....	500

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	17.00	17.25B	15.65A	15.65A	14.45	.826	10	510
4..	14.55	18.15	13.80A	17.75A	17.90	.890	38	542
5..	....	19.35B	....	18.00B	18.45	.901	....	535
6..	....	18.50B	17.15A	18.10A	17.95	.898	....	535
7..	....	19.00B	17.65A	17.65A	17.95	.903	....	535
8..	....	18.70B	17.90A	17.90A	17.70	.905	....	535
11..	19.00	21.00B	19.00	21.00B	21.45	.951	385	451
12..	21.70	23.40B	21.35A	23.40B	24.20	.971	65	444
13..	....	27.00B	24.00A	26.20B	26.45	.982	....	444
14..	26.30	27.45B	26.25A	27.00B	27.55	.987	1	444
15..	....	27.70B	26.85A	27.70B	28.05	.990	....	444
18..	....	28.50B	25.90A	28.30B	28.25	.993	....	444
19..	....	....	26.70A	28.25N	27.40	.992	....	428
20..	....	30.60B	27.00A	30.60B	30.75	.997	....	428
21..	....	30.80B	29.80A	30.60A	30.60	.997	....	215
22..	....	31.00B	30.20A	30.70B	30.60	.998	....	215
25..	....	....	28.70A	29.25A	29.60	.998	....	215
26..	....	33.60B	....	33.60B	33.75	.999	....	17
27..	....	34.75B	33.70A	34.00B	33.85	.999	....	16
28..	....	34.25B	32.85A	33.50A	33.65	.999	....	7
29..	....	34.40B	32.65A	32.95A	32.65	.999	....	7

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	33.50B	28.00A	28.00A	27.95	.999	....	7
3..	....	30.50B	27.90A	30.50B	30.80	.999	....	3
4..	....	34.20B	....	34.20B	34.45	.999	....	3
5..	....	....	30.45A	30.45A	30.05	.999	....	3
8..	....	30.25B	27.80A	29.10A	29.15	.999	....	3

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 220 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	....	30.65B	27.40A	28.20A	28.35	.999	....	3
10..	....	28.60B	27.00A	27.55A	27.50	.999	....	3
11..	....	....	14.00A	14.00A	14.15	.993	....	3
12..	....	....	12.00A	12.00A	9.80	.958	....	3
15..	....	10.80B	9.50A	10.00B	10.80	.995	....	3
16..	10.50	10.50	8.60A	10.50	10.55	.998	10	12
17..	13.20	13.20	10.40A	10.40A	10.05	.999	11	22
18..	9.50	12.80B	9.50	11.40B	11.05	.999	10	32
19..	....	12.20B	10.55A	12.20B	12.20	.999	....	32
22..	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 225 CALLS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	5.30	5.50B	5.30	5.50B	5.80	.389	2	14
3..	....	6.15B	....	6.15B	6.35	.411	....	14
6..	....	....	6.30A	6.30A	6.35	.413	....	14
7..	7.10	7.40B	7.10	7.40B	7.65	.456	1	15
8..	7.70	7.70	6.80A	6.80A	4.75	.339	3	16
9..	....	5.00B	....	5.00B	5.50	.317	....	16
10..	....	5.70B	....	5.50N	5.25	.310	....	16
13..	4.80	5.40B	4.80	5.30B	5.50	.326	10	26
14..	....	....	5.40A	5.40A	5.40	.324	10	36
15..	....	5.70B	....	5.40N	5.60	.351	....	36
16..	....	5.65B	5.40A	5.65B	5.80	.362	....	36
17..	5.50	5.50	5.00	5.00	5.20	.338	12	46
20..	....	....	4.80A	5.20N	5.20	.343	....	46
21..	4.20	4.20	4.20	4.20	4.20	.301	1	47
22..	....	....	3.65A	3.65A	3.25	.264	....	47
23..	3.50	3.80B	3.50	3.80B	3.95	.297	1	46
24..	....	4.30B	....	4.30B	4.35	.320	....	46
27..	5.05	5.05	5.05	5.05	4.65	.333	2	48
28..	....	4.75B	....	4.75B	5.95	.398	....	48
29..	....	6.40B	....	6.40B	6.45	.392	....	48
30..	....	....	....	6.45N	6.00	.373	....	48
31..	....	7.60B	....	7.60B	7.90	.417	....	48

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	9.35B	....	9.35B	9.10	.455	....	48
4..	8.60	9.30B	8.40	8.40	8.25	.431	5	53
5..	....	....	8.00A	8.00A	8.30	.431	....	53
6..	....	8.40B	8.00A	8.00A	7.90	.437	1	54
7..	....	8.10B	7.60A	8.10B	8.85	.469	....	54
10..	8.50	9.20	8.50	9.20	9.45	.488	9	63
11..	9.35	9.40B	9.30A	9.30A	9.10	.478	2	64
12..	....	....	8.90A	9.10N	9.10	.481	....	64
13..	8.55	9.50B	8.55	9.50B	9.75	.501	3	67
14..	10.00	10.20B	9.65A	10.20B	10.75	.530	....	67
17..	Exchange Closed; President's Day							
18..	10.85	11.80B	10.85	11.80B	12.40	.572	2	68
19..	12.40	12.40	11.00	11.00	10.85	.539	7	74
20..	10.75	12.50B	10.70	12.50B	12.45	.580	1	75
21..	13.45	13.70	13.00	13.00	13.40	.599	5	74
24..	....	13.60B	13.20A	13.60B	14.00	.611	2	75
25..	14.00	14.00	14.00	14.00	13.15	.591	3	75
26..	12.75	13.10	12.50	12.50	13.10	.595	10	66
27..	....	14.40B	....	14.40B	14.85	.632	....	66
28..	....	....	....	14.85N	13.85	.613	....	66

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	14.10	14.10	13.55A	13.55A	13.55	.604	10	76
4..	14.00	14.00	14.00	14.00	12.75	.589	3	79
5..	11.60	12.30B	11.60	12.30B	13.25	.599	1	80
6..	....	14.00B	....	14.00B	14.80	.622	....	80
7..	15.00	15.00	14.50A	15.00	14.30	.608	3	78
10..	....	15.25B	....	15.25B	15.85	.635	....	78
11..	....	16.75B	....	16.75B	19.35	.710	....	78
12..	19.00	20.35B	19.00	20.30	19.30	.701	2	76
13..	....	19.50B	....	19.50B	20.40	.713	....	76
14..	21.10	21.50B	21.10	21.50B	21.70	.729	1	76
17..	20.50	20.50	20.50	20.50	20.25	.709	....	76
18..	19.80	22.00B	19.80	22.00B	22.10	.734	4	77
19..	....	....	21.25A	21.25A	21.65	.726	....	76
20..	22.50	22.50	22.50	22.50	22.70	.737	1	76
21..	....	23.00B	22.65A	22.65A	20.35	.709	....	76
24..	....	21.05B	19.50A	20.40B	20.35	.710	....	76
25..	....	21.00B	20.10A	20.35N	21.15	.721	....	76
26..	....	23.10B	....	23.10B	23.65	.757	....	76
27..	24.00	25.00B	24.00	24.00	23.65	.757	1	76
28..	Exchange Closed; Good Friday							
31..	....	24.45B	23.60A	23.60A	23.05	.753	....	76

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 225 CALLS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	23.30B	20.10A	20.10A	19.80	.705	....	76
2..	....	20.60B	19.50A	20.60B	20.50	.715	....	76
3..	....	20.90B	17.80A	17.80A	17.20	.661	....	76
4..	15.10	17.50B	15.00	15.00	14.75	.612	30	76
7..	15.80	15.80	14.00A	15.80	15.00	.619	1	76
8..	....	19.00B	....	19.00B	19.20	.619	....	75
9..	20.10	20.10	18.05	18.05	18.85	.692	5	74
10..	....	20.90B	18.80A	20.90B	20.65	.723	....	74
11..	20.25	20.85B	19.65A	20.00A	19.50	.708	5	74
14..	....	21.40B	19.10A	21.00B	21.25	.737	....	74
15..	....	....	20.95A	21.15A	21.10	.735	....	74
16..	....	24.85B	....	24.85B	25.15	.789	....	74
17..	....	25.75B	24.90A	25.15N	25.50	.796	....	74
18..	....	....	24.20A	24.20A	24.05	.784	....	74
21..	....	25.90B	23.75A	25.90B	26.20	.814	....	74
22..	25.80	25.80	22.50	22.60	23.50	.784	3	75
23..	23.00	23.00	21.40	23.00B	23.65	.788	5	72
24..	....	24.30B	23.00A	23.10A	22.75	.778	1	72
25..	22.00	23.50B	22.00	23.15B	23.65	.791	1	72
28..	....	24.35B	22.95A	24.35B	24.70	.806	....	72
29..	....	....	21.60A	21.60A	21.30	.763	....	72
30..	18.50	18.50	17.50A	17.50A	17.00	.693	1	73

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	16.90A	16.90A	17.15	.698	....	72
2..	....	17.55B	16.70A	16.70A	16.80	.694	....	77
5..	17.10	18.00B	17.10	18.00B	18.90	.734	13	70
6..	....	....	18.20A	18.20A	18.45	.728	....	70
7..	....	....	16.40A	18.45N	18.00	.726	....	70
8..	....	18.20B	....	18.20B	18.05	.731	....	65
9..	18.50	18.50	17.20A	18.50	18.75	.746	....	65
12..	....	....	17.65A	18.15A	17.90	.736	1	65
13..	....	....	17.40A	17.40A	17.00	.728	....	65
14..	....	17.25B	16.75A	17.25B	17.40	.739	....	65
15..	....	....	14.75A	14.75A	14.55	.688	....	65
16..	....	....	13.70A	13.70A	13.65	.672	....	65
19..	....	14.05B	....	13.65N	13.75	.685	....	65
20..	....	....	....	16.00B	16.60	.746	....	65
21..	....	16.65B	15.60A	16.60N	16.20	.745	....	65
22..	....	19.45B	....	19.45B	20.35	.816	....	65
23..	20.50	20.80	20.50	20.80	21.00	.830	21	84
26..	Exchange Closed; Memorial Day							
27..	....	22.80B	....	22.80B	24.30	.876	....	84
28..	....	25.25B	....	25.25B	25.70	.890	....	84
29..	23.40	26.40B	23.40	26.40B	26.55	.899	1	85
30..	25.50	26.80B	25.50	25.75	25.60	.890	2	87

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	25.10	26.25B	23.20A	23.20A	23.25	.866	1	87
3..	22.60	23.95B	22.60	23.95B	24.30	.878	2	89
4..	22.60	24.50B	21.20	22.35B	22.75	.861	2	90
5..	22.50	23.70B	22.10A	23.70B	24.15	.878	1	90
6..	....	24.25B	23.55A	24.15N	23.65	.875	....	90
9..	....	....	18.25A	18.25A	18.00	.798	....	90
10..	17.65	18.40B	17.25A	17.65	18.05	.801	7	96
11..	....	19.25B	....	19.25B	19.45	.821	....	91
12..	....	....	19.00A	19.45N	19.80	.829	....	91
13..	....	24.15B	....	24.15B	24.10	.885	....	91
16..	24.60	24.60	23.80A	24.35A	24.55	.891	1	92
17..	....	....	23.35A	23.35A	22.25	.866	....	92
18..	....	23.05B	21.25A	23.05B	23.30	.880	....	92
19..	....	....	22.20A	22.20A	21.70	.863	....	92
20..	....	22.20B	....	22.20B	23.70	.889	....	92
23..	....	....	21.25A	21.60A	21.60	.869	....	92
24..	....	26.10B	21.40A	24.20B	24.20	.900	....	92
25..	....	26.70B	....	24.90B	25.15	.910	....	92
26..	....	25.40B	24.60A	25.40B	25.50	.915	....	92
27..	....	26.05B	....	26.05B	25.55	.916	....	92
30..	....	27.90B	....	27.10B	27.50	.935	...	92

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	28.70B	27.35A	28.70B	29.05	.946	....	92
2..	....	30.00B	28.70A	29.30B	29.55	950	....	92
3..	....	....	27.45A	27.45A	27.25	.937	....	92
4..	Exchange Closed; Independence Day							
7..	....	....	19.90A	19.90A	19.80	.865	....	92
8..	18.00	18.00	16.75A	18.00B	18.15	.841	85	162
9..	....	19.40B	....	19.20B	19.10	.858	....	162
10..	....	20.00B	16.75A	20.00B	20.20	.875	....	162
11..	....	....	19.15A	19.15A	18.70	.852	....	162
14..	15.90	17.40B	15.90	15.90	15.60	.797	25	187
15..	15.90	15.90	12.30A	12.65	13.05	.739	12	199
16..	13.75	14.60B	13.50A	13.95	13.15	.740	23	221

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 225 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	14.60	14.60	14.00A	14.00A	13.80	.760	1	220
18..	....	14.10B	13.70A	14.10B	14.45	.773	....	220
21..	14.15	14.45B	13.65A	14.00B	13.85	.768	56	208
22..	15.50	15.50	13.20A	15.50	15.40	.804	3	211
23..	....	15.70B	....	15.40N	15.00	.798	....	211
24..	....	15.25B	14.50A	15.00N	15.35	.807	....	211
25..	15.55	17.25	15.55	17.20	17.20	.847	46	235
28..	12.30	12.50B	12.30	12.30	12.35	.749	16	220
29..	12.65	12.70B	11.70A	12.65	12.35	.756	5	217
30..	11.95	13.90B	10.85A	13.90B	14.30	.807	1	217
31..	....	....	12.85A	13.00A	12.90	.778	...	216

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	13.15B	11.60A	11.60A	10.65	.721	....	216
4..	10.80	13.60B	9.60A	13.60B	13.75	.807	5	216
5..	....	15.10B	....	14.00B	14.20	.822	....	215
6..	13.35	14.00B	13.00A	13.35	13.70	.817	1	217
7..	13.90	14.75	13.45A	13.45A	13.70	.823	2	216
8..	14.25	14.35B	13.70A	13.70A	13.45	.824	4	220
11..	16.70	17.15	16.70	17.15	16.90	.896	50	244
12..	16.70	18.60B	16.20	18.60B	19.45	.933	22	258
13..	....	22.00B	19.35A	21.40B	21.65	.955	1	258
14..	....	22.50B	21.40A	22.00B	22.60	.965	....	257
15..	....	22.65B	21.95A	22.65B	23.10	.971	....	256
18..	....	23.50B	20.90A	23.30B	23.30	.977	....	256
19..	....	....	21.70A	23.30N	22.45	.976	....	254
20..	25.10	25.60B	22.00A	25.60B	25.75	.989	....	254
21..	....	25.80B	24.80A	25.60A	25.60	.990	10	240
22..	....	26.00B	25.20A	25.70B	25.60	.991	....	240
25..	....	....	23.70A	24.25A	24.60	.992	....	240
26..	27.05	28.60B	27.05	28.60B	28.75	.998	1	241
27..	....	29.75B	28.70A	29.00B	28.85	.998	1	190
28..	....	29.25B	27.85A	28.50A	28.65	.998	....	182
29..	....	29.40B	27.65A	27.95A	27.65	.998	....	182

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	28.50B	23.00A	23.00A	22.95	.997	....	180
3..	....	25.50B	22.90A	25.50B	25.80	.999	....	180
4..	....	29.20B	....	29.20B	29.45	.999	....	49
5..	....	....	25.45A	25.45A	25.05	.999	....	47
8..	....	25.25B	22.80A	24.10A	24.15	.999	....	47
9..	25.50	25.65B	22.40A	23.20A	23.35	.999	2	47
10..	....	23.60B	22.00A	22.55A	22.50	.999	....	46
11..	....	....	9.00A	9.00A	9.55	.944	....	46
12..	8.00	9.70B	6.80A	6.80A	5.90	.779	8	49
15..	7.10	7.10	4.75	5.90B	6.45	.910	103	150
16..	4.50	6.05B	4.30A	6.00	6.00	.933	9	156
17..	....	8.00B	5.90A	5.90A	5.60	.955	....	156
18..	6.10	7.80B	4.80A	6.80A	6.25	.997	22	160
19..	4.20	7.20B	4.20	7.20B	7.20	.999	104	94
22..	....	....	....	....	....	.973	....	....

SEPTEMBER 1986 230 CALLS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	3.30@.25	3.50B	3.20	3.50B	3.90	.279	20	20
21..	3.85	3.85	2.95	3.00	3.10	.241	119	139
22..	....	....	2.65A	2.65A	2.45	.208	2	141
23..	3.00	3.00	3.00	3.00	2.95	.236	1	141
24..	....	3.20B	....	3.20B	3.25	.257	....	141
27..	3.30	3.55	3.20	3.20	3.50	.268	58	199
28..	....	4.65B	....	4.65B	4.50	.328	5	204
29..	5.00	5.40B	4.85	4.90B	5.00	.323	30	234
30..	4.80	5.10B	4.50	4.50	4.65	.306	63	297
31..	5.10	6.00B	5.10	6.00B	6.25	.347	2	296

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	7.10B	....	7.10B	7.30	.385	....	296
4..	6.00	6.60B	6.00	6.60B	6.60	.362	2	298
5..	6.00	6.00	6.00	6.00	6.65	.362	20	318
6..	6.20	6.30B	6.20	6.30B	6.30	.369	10	328
7..	5.80	6.80B	5.80	6.80B	7.05	.401	2	328
10..	7.15	7.30B	7.15	7.15	7.60	.420	6	328
11..	7.45	7.50	7.05A	7.40	7.25	.411	4	331
12..	....	7.30B	7.10A	7.30B	7.30	.414	....	331
13..	6.75	7.60B	6.75	7.60B	7.60	.433	20	349
14..	7.65	8.70	7.65	8.70	8.65	.461	27	345
17..	Exchange Closed; President's Day							
18..	8.70	9.70	8.65	9.70	10.00	.503	13	352
19..	....	....	8.70A	8.70A	8.65	.470	....	352
20..	8.65	10.00B	8.65	10.00B	10.10	.512	....	352

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 230 CALLS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	11.30	11.30	10.70	11.20B	10.90	.531	2	352
24..	10.80	11.30B	10.70A	11.00	11.45	.544	12	350
25..	10.90	10.90	10.70	10.70	10.70	.524	16	345
26..	11.00	11.00	10.50A	10.80	10.60	.529	10	346
27..	....	12.00B	....	12.00B	12.20	.567	1	347
28..	....	....	....	12.20N	11.25	.546	....	347

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	11.80B	10.95A	10.95A	10.95	.537	....	347
4..	12.00	12.20B	10.25	10.25	10.35	.521	30	336
5..	10.00	10.00	9.50A	9.90B	10.75	.531	6	339
6..	11.00	11.50B	11.00	11.50B	12.20	.553	1	340
7..	....	12.30B	12.00A	12.25B	11.80	.539	1	339
10..	12.10	12.60B	12.10	12.60B	13.20	.567	1	340
11..	....	14.00B	....	14.00B	16.40	.646	....	340
12..	17.50	18.00	17.20	17.20	16.40	.638	3	338
13..	15.60	17.60B	15.60	17.60B	17.40	.651	3	337
14..	18.00	19.00	18.00	19.00	18.60	.669	1	336
17..	17.30	17.50B	17.00	17.50B	17.20	.647	5	334
18..	19.00	19.00	19.00	19.00	19.10	.676	1	333
19..	....	....	18.20A	19.10N	18.55	.667	....	333
20..	19.75	19.75	19.75	19.75	19.60	.680	3	333
21..	19.20	19.90B	19.20	19.20	17.30	.649	1	334
24..	17.60	17.90B	16.50A	17.60	17.30	.650	4	334
25..	17.00	18.00B	17.00	17.00	18.05	.662	4	338
26..	19.00	19.80B	19.00	19.80B	20.30	.701	3	334
27..	20.70	21.35B	20.70	20.80A	20.30	.702	6	334
28..	Exchange Closed; Good Friday							
31..	20.30	21.10B	20.25A	20.25A	19.70	.696	1	334

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	17.05	19.95B	17.05	17.05	16.70	.644	1	333
2..	17.40	17.80	16.50A	17.80	17.35	.655	5	337
3..	....	17.75B	15.00A	15.00A	14.40	.597	....	337
4..	14.75	14.75	12.60A	12.60A	12.15	.545	7	334
7..	11.60	12.60B	11.50	12.60B	12.40	.552	8	338
8..	13.60	17.00B	13.50A	17.00B	16.20	.552	14	350
9..	....	16.80B	15.90A	15.90A	15.85	.630	....	350
10..	....	17.80B	15.80A	17.80B	17.55	.663	....	350
11..	....	17.75B	16.65A	16.80A	16.35	.646	....	350
14..	....	18.10B	16.20A	17.70B	18.00	.677	....	350
15..	....	....	17.55A	17.95A	17.85	.675	....	349
16..	20.00	21.30B	20.00	21.30B	21.55	.735	10	339
17..	....	22.10B	....	21.55N	21.85	.742	....	339
18..	....	....	20.50A	20.50A	20.45	.728	....	339
21..	....	21.45B	20.00A	21.45B	22.45	.762	....	339
22..	....	....	19.75A	19.75A	19.90	.727	....	339
23..	....	....	18.50A	19.90N	20.05	.731	....	339
24..	20.05	20.65B	19.50A	20.00A	19.20	.719	2	339
25..	18.35	20.05B	18.35	19.60B	20.00	.734	1	339
28..	....	20.70B	19.45A	20.70B	21.00	.750	....	339
29..	18.00	18.00	18.00	18.00	17.90	.701	1	339
30..	....	....	14.50A	14.50A	13.85	.623	....	339

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	13.85N	14.10	.628	....	339
2..	....	14.45B	13.70A	13.70A	13.70	.623	....	339
5..	14.70	15.40B	14.70	15.00	15.65	.666	15	339
6..	15.50	15.50	15.10A	15.10A	15.20	.659	2	340
7..	....	....	13.40A	15.20N	14.70	.657	....	340
8..	....	14.90B	....	14.90B	14.80	.661	....	340
9..	....	14.90B	13.90A	14.90B	15.35	.677	....	340
12..	15.10	15.15B	14.35A	14.85A	14.55	.665	480	693
13..	....	....	14.00A	14.00A	13.70	.655	....	693
14..	....	13.90B	13.30A	13.90B	14.00	.666	50	743
15..	12.80	12.80	11.65A	11.65A	11.50	.609	1	742
16..	10.55	10.55	10.55	10.55	10.65	.590	1	743
19..	10.60	11.10B	10.50A	10.60	10.70	.602	2	745
20..	11.05	12.70B	11.05	12.70B	13.15	.669	1	745
21..	12.90	13.00B	12.25A	12.90	12.70	.666	3	746
22..	....	15.70B	....	15.70B	16.50	.747	....	748
23..	....	16.75B	....	16.75B	17.20	.763	....	748
26..	Exchange Closed; Memorial Day							
27..	19.70	19.70	19.70	19.70	20.35	.818	1	749
28..	20.50	21.10B	20.50	21.10B	21.65	.836	5	753
29..	....	22.10B	20.00A	22.10B	22.40	.848	....	753
30..	23.20	23.30	22.10A	22.10A	21.40	.836	2	755

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	21.35	22.10B	19.30A	19.30A	19.20	.805	14	752
3..	18.50	19.90B	18.50	19.90B	20.20	.820	20	750
4..	....	20.40B	17.55A	18.90A	18.75	.798	....	750

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 230 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	18.45	19.60B	18.40A	19.60B	20.05	.819	1	751
6..	....	20.20B	19.25A	20.05N	19.60	.815	....	751
9..	....	....	14.70A	14.70A	14.40	.719	....	751
10..	14.15	14.70B	13.75A	13.95	14.45	.721	12	750
11..	15.70	15.70	15.70	15.70	15.75	.745	5	750
12..	15.90	15.95B	15.40A	15.90	16.15	.756	1	750
13..	....	22.10B	....	22.10B	20.05	.826	....	750
16..	....	20.50B	19.75A	20.05N	20.40	.834	....	750
17..	19.35	19.35	19.30A	19.35	18.25	.801	....	750
18..	19.10	19.10	17.25A	19.10	19.25	.819	....	750
19..	....	19.30B	18.10A	18.10A	17.75	.797	1	750
20..	....	18.20B	....	17.75N	19.55	.830	....	750
23..	19.00	19.40	17.00	17.00	17.55	.802	33	751
24..	20.00	21.40B	17.40A	20.15B	20.00	.843	5	756
25..	21.80	22.30B	21.15A	21.15A	20.95	.857	1	755
26..	20.35	21.30B	20.30	21.10B	21.25	.863	20	755
27..	....	21.80B	....	21.80B	21.30	.865	....	755
30..	22.65	23.80	22.65	23.00A	23.15	.891	20	755

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	24.20B	23.10A	24.20B	24.60	.907	....	755
2..	....	25.50B	24.25A	24.80B	25.05	.913	....	755
3..	....	....	22.95A	23.30A	22.85	.892	....	755
4..	Exchange Closed; Independence Day							
7..	18.30	18.30	15.95	15.95	15.80	.790	31	781
8..	13.75	14.15B	13.10A	14.15B	14.35	.759	37	787
9..	15.00	15.50B	14.65A	15.40	15.20	.780	7	788
10..	15.20	16.00B	13.15A	16.00B	16.20	.802	2	786
11..	....	....	15.20A	15.20A	14.90	.771	....	785
14..	13.70	13.70	11.90A	11.90A	12.05	.701	5	790
15..	10.00	10.55B	9.35	9.85	9.90	.632	28	802
16..	10.05	11.20B	9.70A	10.15B	9.95	.633	54	806
17..	10.25	11.30	10.10	10.65A	10.55	.656	40	823
18..	10.35	10.80	9.45	10.80	11.00	.671	66	847
21..	10.25	11.00B	10.25	10.70	10.50	.663	62	849
22..	11.75	11.90	9.85A	11.60A	11.85	.707	35	851
23..	12.15	12.15	11.65A	12.00	11.35	.698	28	843
24..	11.00	11.55B	10.85A	10.90	11.65	.709	4	844
25..	11.85	13.20B	11.85	12.20B	13.35	.760	11	853
28..	12.40	12.40	8.70A	8.90	9.05	.634	23	865
29..	8.80	9.40B	8.50A	9.20	8.90	.641	38	886
30..	8.05	10.20B	7.35	10.20B	10.45	.703	61	921
31..	9.60	9.60	9.25	9.25	9.30	.665	12	931

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.80	9.80	7.40	7.75@.40	7.45	.596	73	972
4..	7.15	10.10B	6.55	10.10B	10.00	.697	326	1180
5..	10.00	11.15	10.00	10.35	10.50	.715	37	1188
6..	10.05	10.50	9.15	10.00	9.95	.706	69	1168
7..	10.50	11.30	9.65A	10.00	9.95	.712	63	1161
8..	10.65	10.65	9.25A	9.75	9.70	.711	20	1186
11..	10.50	13.05	10.50	12.90A	12.70	.808	15	1177
12..	12.85	14.10B	12.30A	14.10B	14.95	.865	81	1206
13..	14.60	17.20B	14.55	16.65	16.95	.902	446	1117
14..	16.90	18.00B	16.45	17.65	17.85	.920	49	1116
15..	....	17.90B	16.95A	17.90B	18.30	.930	10	1126
18..	....	18.50B	16.30A	18.40B	18.50	.941	....	1127
19..	18.75	18.75	16.85A	17.50	17.70	.936	5	1128
20..	17.35	20.50B	17.20A	20.50B	20.80	.967	18	1130
21..	21.00	21.00	19.80A	20.75	20.65	.969	1	1127
22..	....	21.00B	20.15A	20.70B	20.65	.972	1	1127
25..	19.65	19.70	18.70A	19.70	19.65	.973	51	1109
26..	19.50	23.60B	19.50	23.60B	23.75	.991	1	1127
27..	....	24.75B	23.70A	24.00B	23.85	.993	....	1076
28..	....	24.25B	22.85A	23.50A	23.65	.993	....	1048
29..	24.85	24.85	22.65A	22.95A	22.65	.993	1	1042

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	23.50B	18.00A	18.00A	18.00	.986	....	1041
3..	....	20.50B	17.90A	20.50B	20.80	.995	....	1041
4..	21.60	24.00B	21.00	24.00B	24.45	.999	6	1036
5..	21.70	21.70	20.45A	20.45A	20.05	.996	10	1032
8..	....	20.25B	17.80A	19.10A	19.15	.997	1	1027
9..	18.40	20.65B	17.35	18.20	18.35	.997	450	922
10..	17.55	18.60B	17.00A	17.55	17.50	.997	121	858
11..	9.40	9.40	5.10A	5.10A	5.20	.757	20	694
12..	5.00	5.80	2.80	3.00	3.00	.434	1024	1110
15..	3.50	4.30	2.05	3.10@.00	3.15	.551	289	1176
16..	2.20	2.90	1.80	2.50	2.60	.546	800	1464
17..	2.75@.80	3.80B	2.05	2.10B	2.15	.509	564	1438
18..	1.80@.95	4.30	1.80	2.30	2.35	.686	579	1436
19..	1.15@.00	2.90	1.00	2.20@.15	2.20	.846	1026	1310

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 230 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	....	....	....	....	....	.723	130	162
23..	....	....	....	....	....	.696	1	....
24..	....	....	....	....	....	.678	....	....

SEPTEMBER 1986 235 CALLS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
19..	7.50	7.50	6.85A	6.85A	6.90	.404	1	1
20..	6.95@.90	8.00B	6.80	8.00B	8.10	.445	20	21
21..	8.45	8.95	8.45	8.95	8.80	.464	14	31
24..	8.60	8.95	8.35	8.60	9.30	.477	17	41
25..	8.85	9.05	8.25A	8.25A	8.70	.457	5	46
26..	....	....	....	8.70N	8.60	.463	....	46
27..	....	9.50B	....	9.50B	9.95	.501	....	44
28..	10.00	10.00	9.50A	10.00	9.15	.479	6	48

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	8.80	9.50	8.80	9.00	8.80	.470	5	51
4..	9.00	10.00	9.00	10.00	8.25	.454	9	56
5..	8.00	8.00	7.50	7.80B	8.65	.463	10	59
6..	9.30	9.50	9.30	9.50	9.95	.485	1	60
7..	10.30	10.30	9.80A	10.30	9.60	.470	1	61
10..	10.00	10.70	9.90A	10.70	10.90	.498	16	77
11..	....	12.70B	....	12.70B	13.60	.580	....	77
12..	13.80	15.00	13.80	15.00	13.55	.572	16	72
13..	14.00	14.80B	14.00	14.80B	14.60	.586	9	63
14..	15.25	16.00	15.25	16.00	15.75	.606	3	72
17..	....	....	14.90A	14.90A	14.35	.583	....	72
18..	15.00	16.10B	15.00	16.10B	16.20	.614	3	71
19..	17.10	17.10	15.50	16.00	15.75	.605	10	79
20..	....	16.75B	....	16.75B	16.65	.619	....	79
21..	....	17.00B	16.50A	16.50A	14.60	.586	....	79
24..	15.75	15.75	13.90A	14.65B	14.60	.587	3	78
25..	....	15.00B	14.25A	14.60N	15.20	.600	....	78
26..	....	16.80B	....	16.80B	17.25	.642	....	78
27..	18.00	18.45B	17.65A	17.65A	17.25	.642	1	77
28..	Exchange Closed; Good Friday							
31..	....	17.90B	17.20A	17.20A	16.65	.636	....	77

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	16.90B	14.30A	14.30A	13.95	.581	....	77
2..	....	14.70B	13.70A	14.70B	14.50	.592	....	77
3..	15.00	15.00	12.50A	12.50A	11.90	.531	4	81
4..	11.95	12.30	10.55A	10.55A	9.95	.479	12	82
7..	9.95	10.30B	9.40A	10.30B	10.10	.485	8	86
8..	11.20	13.35B	11.20	13.35B	13.45	.485	5	86
9..	....	14.00B	13.15A	13.15A	13.15	.565	....	86
10..	....	14.95B	13.10A	14.95B	14.70	.600	5	91
11..	15.00	15.00	13.95A	14.20	13.60	.582	4	92
14..	13.75	15.40	13.30A	15.20	15.05	.614	8	92
15..	15.10	15.10	14.60A	14.85	14.90	.611	5	87
16..	16.20	18.20	16.00	18.20	18.25	.676	34	110
17..	17.80	18.90B	17.80	18.60	18.60	.683	5	88
18..	....	....	17.25A	17.25A	17.15	.667	....	87
21..	....	18.80B	17.00A	18.80B	19.00	.704	....	87
22..	....	....	16.55A	16.55A	16.60	.664	....	87
23..	....	....	15.35A	16.60N	16.70	.668	....	87
24..	16.10	17.35B	16.10	16.10	16.00	.655	1	87
25..	....	16.85B	15.35A	16.40B	16.75	.671	....	86
28..	....	17.20B	16.25A	17.20B	17.65	.688	....	86
29..	....	....	15.10A	15.10A	14.90	.634	....	86
30..	14.70	14.70	11.80A	11.80A	11.25	.551	3	86

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	11.00	11.05B	11.00	11.00	11.40	.556	2	84
2..	11.40	11.65B	11.20A	11.20A	11.05	.550	1	84
5..	11.35	12.50	11.35	12.50	12.80	.595	5	84
6..	12.20	12.50	12.20	12.25A	12.35	.586	101	176
7..	....	....	10.50A	12.35N	11.85	.583	....	176
8..	12.40	12.40	11.95	11.95	11.90	.587	3	177
9..	11.20	11.90B	11.20	11.90B	12.30	.603	1	174
12..	12.15	12.20	11.35A	11.85A	11.65	.589	324	407
13..	....	....	10.90A	11.00A	10.85	.578	....	407
14..	10.90	10.90	10.30	10.90	11.10	.588	15	410
15..	10.60	10.60	8.90A	8.90A	8.85	.527	2	411
16..	8.85	8.85	7.90	7.90	8.05	.506	35	445
19..	7.80	8.40B	7.80	8.10	8.10	.517	11	452
20..	9.95	10.25	8.05A	10.05	10.20	.586	7	453
21..	10.05	10.30	9.35A	9.50	9.70	.581	5	456
22..	11.45	12.35B	11.35	12.35B	13.05	.669	14	448
23..	13.70	13.70	13.15	13.15	13.55	.685	21	426

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 235 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed: Memorial Day							
27..	13.80	15.40	13.80	15.40	16.50	.749	4	430
28..	16.70	17.50	16.70	17.40	17.70	.770	11	428
29..	17.20	18.30B	16.30	18.20	18.45	.784	4	425
30..	17.50	18.70B	17.50	17.50	17.60	.769	5	430

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	17.50	18.20B	15.55A	15.55A	15.55	.731	...	430
3..	15.10	16.15B	15.10	16.15B	16.45	.750	5	430
4..	15.75	16.65B	13.10A	14.70B	15.10	.722	10	422
5..	14.60	15.90B	14.60	15.90B	16.40	.747	1	423
6..	....	16.45B	15.55A	16.40N	15.90	.741	....	423
9..	12.60	12.90B	11.55A	11.55A	11.25	.628	12	433
10..	11.20	11.50B	10.65A	11.10A	11.25	.630	2	432
11..	11.25	12.80B	11.25	12.30B	12.50	.658	33	438
12..	12.55	12.90	12.40A	12.90	12.80	.670	15	438
13..	14.30	16.35B	14.30	16.25	16.30	.753	25	439
16..	16.90	16.90	15.90A	16.50A	16.65	.762	2	437
17..	16.30	16.30	14.75A	15.05	14.65	.722	16	452
18..	14.65@.55	15.35B	13.30A	15.35B	15.55	.743	25	468
19..	....	15.60B	14.45A	14.45A	14.15	.715	....	466
20..	15.90	15.90	14.60A	15.90	15.80	.755	....	466
23..	15.50	15.50	13.60A	13.90	13.95	.720	18	454
24..	14.00	17.40B	13.80A	16.20B	16.15	.770	2	453
25..	16.90	18.60	16.90	17.00A	16.95	.787	29	466
26..	16.75	17.30B	16.40A	17.10B	17.20	.795	1	463
27..	....	17.75B	....	17.75B	17.25	.797	....	463
30..	17.60	19.30B	17.60	18.90A	18.90	.830	2	462

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	20.00B	18.55A	20.00B	20.40	.852	25	462
2..	20.65	21.20B	20.00A	20.70	20.80	.860	12	433
3..	20.50	20.50	18.60	18.60	18.70	.830	10	428
4..	Exchange Closed: Independence Day							
7..	17.75	17.75	12.40A	12.40A	12.20	.698	162	549
8..	11.20	11.20	10.00	10.80B	11.00	.660	96	614
9..	11.90	12.00B	11.00	11.80	11.70	.685	8	619
10..	10.55	12.60	10.10	12.60	12.55	.711	29	594
11..	11.70	12.30B	11.70	11.80	11.50	.674	3	593
14..	10.00	10.50	9.10	9.10	9.00	.590	42	628
15..	9.25	9.25	6.65	7.10	7.15	.515	192	749
16..	7.35	8.35	7.30	7.55	7.25	.516	159	850
17..	7.50	8.40	7.50	7.85	7.70	.541	202	890
18..	7.65@.80	9.10B	6.65	8.00	8.10	.557	112	940
21..	7.70@.35	8.40	7.30	7.70A@.50	7.60	.546	72	930
22..	7.90	9.10	7.10A	8.30	8.75	.594	40	892
23..	8.60	9.20	8.15	8.15	8.35	.584	62	908
24..	8.50	8.60	7.65	8.25	8.55	.595	31	915
25..	18.80	10.10B	8.80	9.80	9.90	.653	90	971
28..	9.10	9.10	6.00	6.20	6.30	.509	220	1081
29..	6.45	6.85	5.65	6.10	6.15	.515	230	1136
30..	6.15@.10	7.60	5.00	7.30	7.40	.581	320	1190
31..	7.20	7.30	6.45	6.45	6.40	.537	140	1270

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.30	6.90	5.20	5.35@.20	4.95	.463	162	1335
4..	4.80	7.25	4.35	7.10	7.00	.567	229	1388
5..	6.95@7.00	8.05	6.95	7.40	7.35	.586	261	1412
6..	6.80	7.20	6.30A	7.00	6.85	.575	101	1390
7..	6.75	7.85	6.55	7.00	6.85	.580	88	1422
8..	7.20	7.40B	6.15	6.65	6.55	.577	78	1448
11..	7.25	9.05	7.25	9.00A	9.00	.689	170	1443
12..	9.20	10.70	8.20	10.70	10.75	.763	68	1452
13..	10.75	12.90	10.45	12.35B	12.60	.816	172	1499
14..	12.50	13.80	12.25	13.50	13.40	.842	97	1417
15..	13.05	13.80	12.90A	13.80	13.85	.856	17	1389
18..	13.00	14.00	11.85	14.00	13.90	.871	21	1393
19..	14.05	14.05	12.50	13.40	13.15	.860	109	1498
20..	12.50	15.90	12.50	15.90	16.10	.917	171	1385
21..	16.40	16.40	15.40	16.05	15.95	.920	41	1368
22..	15.25	16.30	15.25	16.10	15.90	.925	25	1367
25..	15.10	15.10	14.05	14.40A	14.90	.924	14	1332
26..	14.90	18.85	14.90	18.75@.85	18.80	.969	15	1348
27..	19.95	19.95	18.50	19.00B	18.90	.973	58	1277
28..	17.55	19.25B	17.55	18.40B	18.70	.975	10	1303
29..	....	19.55B	17.70A	17.95A	17.70	.972	....	1301

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	18.55	18.55	13.50A	13.50A	13.20	.942	3	1300
3..	12.60	15.50B	12.60	15.50B	15.65	.974	4	1297
4..	16.00	19.20B	16.00	19.20B	19.45	.992	30	1294
5..	16.15	16.85B	15.45A	15.45A	15.10	.976	1	1294

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 235 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	....	15.25B	12.80A	14.10A	14.25	.981	....	1293
9..	13.20	15.65B	12.00	13.10	13.50	.980	333	1157
10..	....	13.60B	12.30A	12.80A	12.60	.978	30	1156
11..	10.00	10.00	2.55	2.75	2.55	.428	307	1250
12..	3.00@2.95	4.25	1.50	1.60	1.65	.139	1418	1743
15..	2.00	2.65	.90	1.15	1.20	.144	766	1869
16..	.90	1.20	.65	.90	.90	.107	932	2082
17..	1.10	1.40	.65	.65	.65	.052	1134	2384
18..	.55@.45	1.20	.45	.50	.50	.035	1038	2338
19..	.30@.50	.50	CAB	CAB	CAB	.102	1585	....
22..	....	....	....	....	....	.234	43	....
23..	....	....	....	....	....	.266	1	....
25..	....	....	....	....	....	.307	1	....

SEPTEMBER 1986 240 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	8.00	8.50B	7.50	7.50	6.50	.389	2	2
5..	....	....	6.30A	6.30A	6.90	.397	....	2
6..	7.30	7.85	7.30	7.85	8.05	.418	19	21
7..	8.00	8.15B	7.90A	8.00	7.75	.403	1	22
10..	8.50	9.00	8.50	9.00	8.90	.431	12	34
11..	10.05	10.20	9.50A	9.50A	11.30	.513	7	41
12..	11.80	12.50	11.80	11.80	11.30	.505	8	43
13..	10.75	12.80	10.75	12.50	12.20	.520	104	141
14..	12.80	13.40	12.50	13.40	13.10	.541	16	146
17..	12.20	12.20	12.00	12.00	11.85	.518	80	141
18..	13.10	13.50B	13.00	13.50B	13.60	.550	9	129
19..	13.85	14.10B	13.60	13.60A	13.25	.541	21	150
20..	14.00	14.10B	13.75	14.10B	13.95	.556	6	149
21..	14.40	14.40	14.00A	14.00A	12.15	.523	2	149
24..	12.70@.80	12.80	11.30	12.20B	12.15	.524	22	159
25..	12.15	12.55B	11.70	12.40	12.70	.537	3	160
26..	....	14.10B	....	14.10B	14.50	.580	....	160
27..	15.40	15.60B	14.90A	14.90A	14.50	.580	6	161
28..	Exchange Closed: Good Friday							
31..	....	15.00B	14.00	14.00	13.95	.573	....	161

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	12.50	14.40B	11.90A	11.90A	11.55	.516	2	161
2..	11.55	12.25B	11.40A	12.25B	12.05	.528	5	164
3..	12.05	12.60B	9.50A	9.50A	9.75	.466	1	163
4..	9.80	10.40	8.40A	8.40A	8.00	.415	2	163
7..	8.05	8.50	7.65A	8.50	8.15	.420	3	166
8..	9.35	11.00B	9.00A	11.00B	11.10	.420	5	171
9..	12.10@.20	12.35	10.65	10.65	10.85	.500	31	197
10..	....	12.45B	10.80A	12.45B	12.20	.535	....	197
11..	12.40@.50	12.60	11.00	11.00	11.20	.516	9	202
14..	11.35	12.50B	11.10A	12.25B	12.45	.549	3	203
15..	11.80	12.40B	11.80	11.80	12.30	.546	10	208
16..	14.50	15.00B	14.50	15.00B	15.30	.613	5	200
17..	15.10	15.90B	15.10	15.20	15.60	.621	5	198
18..	....	....	14.25A	14.25A	14.20	.603	..	198
21..	14.05	15.80	14.05	15.80	15.95	.641	3	196
22..	15.40	15.85B	13.75A	13.75A	13.75	.599	1	195
23..	13.00	13.30B	12.60A	13.30B	13.80	.602	1	194
24..	....	14.35B	13.50A	13.80N	13.15	.588	....	194
25..	13.45	14.10	12.65A	14.10	13.85	.604	2	194
28..	13.55@.60	14.20B	13.45A	14.20B	14.65	.622	2	193
29..	....	....	12.45A	12.45A	12.15	.564	....	193
30..	....	....	9.50A	9.50A	9.00	.479	....	193

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.00	9.45	8.90	9.15	9.10	.483	9	202
2..	9.25	9.70B	8.90A	8.90A	8.80	.477	8	208
5..	9.35	10.15	9.35	10.15	10.25	.521	180	382
6..	10.20	10.20	9.70	9.80A	9.85	.512	133	510
7..	9.60	9.60	8.45A	9.35	9.40	.508	12	522
8..	9.60	9.60	9.60	9.60	9.45	.512	1	523
9..	8.65	9.95	8.60	9.95	9.75	.526	20	517
12..	9.50	9.70	8.90	8.90	9.15	.511	6	517
13..	8.65	9.00	8.20A	8.45	8.35	.498	23	540
14..	8.10	8.40B	8.00	8.40B	8.55	.508	2	541
15..	7.50	7.50	6.60	6.60	6.70	.445	4	541
16..	6.00	6.20	5.85	6.20	6.05	.424	19	540
19..	5.85	6.20B	5.85	5.90	5.95	.432	13	546
20..	6.10	7.40	5.90A	7.40	7.70	.500	81	608
21..	7.60	7.80	6.90	7.10	7.30	.493	175	700
22..	7.55	10.10	7.50	10.10	10.05	.584	107	667
23..	9.90	10.80	9.90	10.00A	10.55	.600	86	622
26..	Exchange Closed: Memorial Day							
27..	10.75	12.20	10.60	12.20	13.00	.669	34	615
28..	12.90@13.05	13.80B	12.90	13.70B	14.20	.693	36	600

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 240 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	13.70	14.80B	12.50	14.80B	14.85	.709	26	599
30..	13.80	15.40B	13.75	14.50	14.15	.690	33	600
				IN JUNE				
2..	14.00	14.75B	11.60	12.00B	12.35	.647	21	607
3..	12.20	12.90	11.55	12.90	13.15	.668	14	593
4..	13.50	13.50	10.95	11.80B	11.90	.637	27	604
5..	12.00	12.60B	11.45	12.60B	13.00	.665	15	588
6..	13.25	13.35	12.25A	13.35	12.65	.657	33	587
9..	11.20	11.25B	8.75A	8.75A	8.60	.532	16	591
10..	8.30@.35	8.95	7.95	8.60A	8.60	.534	125	685
11..	9.10	9.90	8.60	9.85	9.70	.563	35	706
12..	9.35	10.10	9.35	9.75	9.90	.575	46	714
13..	10.75	13.20B	10.75	13.10	12.95	.669	60	729
16..	13.55	13.55	12.60	13.25B	13.30	.678	37	700
17..	13.05	13.05	11.25	11.40B	11.45	.631	33	714
18..	11.05	12.40	10.25	12.05	12.30	.655	31	719
19..	11.70	12.30	11.30A	11.30A	11.05	.623	12	720
20..	11.25	12.30	11.20	12.30	12.40	.668	12	716
23..	11.80	12.35	10.30	10.70	10.75	.627	102	732
24..	10.70	14.20	10.55	12.80	12.75	.683	153	828
25..	14.55@.50	15.00	13.45A	15.00	13.40	.702	11	826
26..	13.30	13.70B	12.60	13.55B	13.65	.711	23	818
27..	14.25	14.25	13.80	14.00	13.65	.713	19	807
30..	14.00	15.65B	14.00	14.90B	15.10	.752	261	593
				IN JULY				
1..	16.00	16.20B	15.00A	16.00	16.55	.780	4	592
2..	16.60	17.20B	16.20A	17.10	16.85	.789	8	588
3..	16.50	16.85	15.00A	15.10A	14.90	.751	8	589
4..	Exchange Closed; Independence Day							
7..	14.10	14.10	9.35	9.40	9.25	.592	53	610
8..	8.45@.40	8.80	7.00	8.20	8.15	.551	144	681
9..	8.85@.90	9.00	8.20	8.75	8.80	.578	114	731
10..	8.75	9.65	7.20A	9.65	9.45	.606	62	740
11..	9.40	9.70	8.20	8.45B	8.60	.565	35	749
14..	7.80@.60	7.80	6.30	6.30	6.55	.475	148	815
15..	6.70@.65	6.70	4.70	5.05	5.05	.400	497	1146
16..	5.25	6.00	4.80	5.25	5.10	.401	647	1446
17..	5.50	6.15B	5.20	5.55	5.45	.425	324	1627
18..	5.50	6.75	4.50	5.90	5.80	.441	5372	6228
21..	5.50@.40	6.05	5.00	5.35	5.30	.427	1746	5151
22..	4.90@5.05	6.35	4.90	6.30@.35	6.30	.476	620	5294
23..	6.05	6.70	5.70A	5.95	5.90	.465	386	5382
24..	5.80	6.20	5.30	6.20	6.10	.475	463	5647
25..	6.20	7.20	6.20	7.00	7.05	.535	705	5944
28..	6.40	6.55	3.90	4.25	4.20	.386	602	5975
29..	4.35	4.70	3.75	4.00	4.10	.390	4417	5907
30..	4.15	5.25	3.00A	5.05	5.00	.454	1072	6003
31..	4.75@.80	5.00	4.15	4.25	4.20	.408	604	5711
				IN AUGUST				
1..	4.15	4.55	3.25	3.25	3.15	.336	823	5958
4..	3.00@2.90	4.85	2.60	4.85@.80	4.80	.433	2934	8042
5..	4.80@.70	5.60	4.65	4.90@.95	4.90	.451	1411	7859
6..	4.60@.50	4.80	4.00	4.55	4.55	.438	2548	8930
7..	4.50@.45	5.20	4.20	4.50@.40	4.45	.441	766	8942
8..	4.80	5.00	3.85	4.20	4.15	.435	407	8978
11..	4.85	6.30	4.65A	6.05A	6.05	.549	736	9002
12..	6.20@.25	7.20	5.25	7.20@.10	7.20	.633	384	8895
13..	7.00@.05	9.50	7.00	8.70	8.80	.696	558	8635
14..	8.70	9.90	8.50	9.35@.50	9.45	.728	230	8524
15..	9.30@.40	9.75	8.80	9.65	9.80	.745	157	8444
18..	9.10@.00	10.00	7.95	9.90B	9.85	.760	335	8370
19..	9.95	9.95	8.65	9.20	9.10	.742	157	8188
20..	8.55	11.80	8.55	11.70	11.70	.828	2669	6621
21..	11.80	11.85	10.60	10.60	11.55	.830	488	6253
22..	10.95	12.10B	10.85	11.55	11.50	.835	3902	2655
25..	10.85@.80	10.85	9.30	10.40	10.50	.826	390	2531
26..	11.80	14.05	10.40A	14.05	14.15	.913	73	2579
27..	14.55	15.30B	13.50	14.25	14.15	.920	85	2479
28..	14.10	14.55B	12.85	13.80A	13.90	.922	31	2566
29..	14.20	14.95	12.30	12.80B	13.00	.913	89	2439
				IN SEPTEMBER				
1..	Exchange Closed; Labor Day							
2..	13.15	13.70	8.20	8.75B	8.80	.832	59	2395
3..	8.95	10.70	8.40	10.70	11.20	.908	140	2361
4..	11.35	14.95	11.35	14.95	14.55	.964	26	2342
5..	13.60	13.60	10.40	10.40	10.45	.905	58	2375
8..	9.75	10.60	8.35A	9.70B	9.65	.910	26	2383
9..	8.75	11.00B	7.95A	8.80B	8.85	.899	6	2381

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 240 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	8.05	9.00B	7.80A	8.00	8.10	.886	82	2409
11..	4.90@.80	4.95B	1.00	1.55	1.50	.149	2398	4101
12..	1.70@.40	1.90	.70	.90B	.90	.023	1581	4806
15..	.90@1.10	1.10	.30	.40	.40	.012	1275	5126
16..	.30	.45	.25	.30	.30	.005	2790	4911
17..	.30@.25	.40	.20	.20	.20	.000	900	4995
18..	.20	.25	.10	.10	.10	.000	994	5344
19..	.05	.05	CAB	CAB	CAB	.000	49	....
22..	....	....	....	....	....	.022	3	....

SEPTEMBER 1986 245 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	10.60	10.60	10.60	10.60	9.30	.440	1	1
13..	10.05	10.40B	9.80A	10.05	10.10	.455	5	6
14..	10.80	10.80	10.80	10.80	10.90	.477	101	106
17..	10.60	10.80	10.00	10.30	9.90	.453	103	87
18..	10.40	11.70	10.40	11.70	11.40	.486	6	89
19..	11.90	11.90	11.40	11.40	11.10	.478	15	98
20..	12.00	12.20	12.00	12.20	11.75	.494	6	103
21..	12.30	12.30	11.80A	11.80A	10.10	.461	1	104
24..	11.00	11.00	9.60A	11.00	10.10	.461	1	105
25..	9.75	10.45B	9.75	9.75	10.55	.474	9	110
26..	11.40	11.75B	11.40	11.75B	12.15	.518	13	118
27..	....	13.00	12.40A	12.40A	12.15	.518	....	118
28..	Exchange Closed; Good Friday							
31..	12.25	12.65	11.70	11.70	11.60	.510	7	121
				IN APRIL				
1..	12.20	12.20	9.80A	9.80A	9.45	.453	3	129
2..	9.25	10.10B	8.80	10.10B	9.95	.465	5	131
3..	10.30	10.30	8.50A	8.50A	7.90	.404	2	133
4..	8.45	8.45	6.80A	6.80A	6.40	.354	15	144
7..	6.90	6.90	6.00	6.80B	6.50	.358	15	155
8..	7.55	8.95B	7.55	8.95B	9.05	.358	5	160
9..	10.00	10.00	8.90A	8.90A	8.85	.436	3	163
10..	9.20	10.15B	8.70	10.15B	10.00	.471	6	168
11..	10.30	10.35	9.50	9.50	9.10	.452	19	187
14..	9.00	10.25B	9.00	9.90B	10.20	.484	4	190
15..	9.75	10.10	9.75	10.10	10.05	.480	11	198
16..	11.20	12.40B	11.00	12.40B	12.75	.549	14	209
17..	12.85	13.15	12.25	13.15	12.95	.557	12	218
18..	12.90	12.90	11.75	11.75	11.65	.538	12	229
21..	11.50	13.00B	11.50	13.00B	13.15	.576	11	228
22..	13.30	13.30	10.50	11.25	11.25	.532	15	239
23..	11.00	11.25	9.80	10.80B	11.30	.535	18	241
24..	11.20	11.75B	10.90A	11.30A	10.70	.519	2	229
25..	11.25	11.60	10.60A	11.60	11.30	.535	5	228
28..	11.20	11.60B	10.95A	11.60B	11.95	.553	5	233
29..	11.60	11.60	9.40	10.20	9.80	.494	11	234
30..	9.00	9.00	7.40A	7.40A	7.10	.408	5	229
				IN MAY				
1..	6.80	7.35	6.50	7.25A	7.15	.413	39	220
2..	7.35	7.50	6.80	7.00A	6.90	.406	13	230
5..	7.20	7.90	7.20	7.90	8.15	.449	13	234
6..	8.15	8.20	7.70	7.75A	7.80	.439	10	244
7..	6.60	7.15B	6.60	7.15B	7.30	.434	2	246
8..	7.30	7.45B	6.95A	7.30	7.30	.437	2	247
9..	6.70@.45	7.45B	6.45	7.45B	7.60	.451	10	247
12..	7.60	7.60	6.90A	7.40A	7.05	.434	1	248
13..	6.95	7.10	6.20	6.40	6.35	.421	47	272
14..	6.40	6.50	6.00	6.50	6.50	.429	17	284
15..	6.40	6.40	4.95	4.95	4.95	.367	23	287
16..	4.95	4.95	4.25	4.40	4.40	.346	14	293
19..	4.45	4.45	4.30	4.30	4.35	.352	8	291
20..	4.25	5.50B	4.25	5.50B	5.70	.416	17	294
21..	5.55	5.75	5.20	5.20	5.25	.408	58	327
22..	5.60	7.70	5.40	7.70	7.60	.497	74	386
23..	7.50	8.35	7.50	7.75	7.95	.512	33	337
26..	Exchange Closed; Memorial Day							
27..	8.15	8.90	8.00	8.90	10.00	.582	18	353
28..	10.05@.00	11.00	10.00	10.85	11.10	.608	144	441
29..	10.85@.60	12.00	10.00	12.00	11.70	.625	45	465
30..	11.35@10.80	12.35B	10.70	11.30A	11.10	.604	38	480
				IN JUNE				
2..	11.00	11.70B	8.35	9.85	9.55	.556	44	484
3..	9.45@.25	10.35B	9.10	10.35B	10.25	.580	22	470
4..	10.55	10.55	8.30	9.30B	9.20	.546	34	459
5..	9.05	10.05B	8.90	10.05B	10.15	.575	34	454
6..	10.05	10.35	9.00	9.75	9.80	.566	15	461

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 245 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	9.00	9.00	6.35	6.45B	6.40	.436	27	471
10..	6.20	6.70	6.00	6.70	6.40	.437	57	493
11..	6.85@.80	7.50	6.40	7.25A	7.30	.466	418	824
12..	7.40	7.80	7.10A	7.50A	7.50	.479	77	888
13..	8.65	10.60	8.50	10.25A	10.10	.576	77	897
16..	10.60	10.60	9.70	10.25A	10.40	.585	193	917
17..	10.35	10.35	8.50	8.85	8.75	.535	226	941
18..	8.25	9.60	7.80	9.60	9.45	.560	107	963
19..	9.10	9.55	8.40	8.40	8.40	.526	96	891
20..	8.65@.55	9.60	8.40	9.10	9.50	.573	101	839
23..	9.00	9.40	7.75	8.20	8.10	.527	318	895
24..	7.90	11.00	7.90	9.80A	9.75	.586	180	824
25..	10.30	11.75	10.20	10.30	10.30	.607	137	850
26..	10.20	10.60B	9.50	10.50B	10.50	.616	81	832
27..	11.05	11.05	10.50	10.60	10.45	.618	53	844
30..	10.80	12.30	10.80	11.85	11.75	.661	161	953

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	11.75	12.90B	11.60A	12.90B	12.95	.693	28	958
2..	12.60	13.70B	12.50	13.45	13.30	.704	129	947
3..	13.05	13.20B	11.35	11.65	11.50	.658	55	956
4..	Exchange Closed; Independence Day							
7..	10.85	10.85	6.70	6.75@.70	6.70	.482	315	1102
8..	6.20@.10	6.25	5.00	5.95	5.85	.440	531	1318
9..	6.45	6.65	5.75	6.30	6.35	.466	188	1392
10..	6.50@.55	7.00	4.95	7.00	6.90	.495	363	1522
11..	6.70@.75	7.10	6.00	6.30B	6.20	.453	239	1534
14..	5.30	5.65B	4.40	4.40	4.55	.363	289	1631
15..	4.60@.65	4.75	3.15	3.40	3.40	.294	655	1851
16..	3.65	4.35	3.35	3.65@.60	3.55	.295	866	2002
17..	3.80	4.30	3.60	3.80	3.75	.317	510	2169
18..	3.75	4.75	3.00	3.90	4.00	.331	915	2349
21..	3.75@.70	4.15	3.40	3.65	3.60	.317	400	2548
22..	3.45@.35	4.55	3.35	4.40@.35	4.35	.361	379	2606
23..	4.35@.45	4.60	3.90	4.05	4.00	.350	798	2755
24..	4.00	4.20	3.55	4.05	4.10	.360	286	2776
25..	4.15@.20	5.05	4.15	4.90@.85	4.80	.416	851	2843
28..	4.30	4.40	2.50	2.75	2.70	.275	1847	2800
29..	2.90@.85	2.90	2.35	2.65	2.65	.278	491	2818
30..	2.70	3.45	1.95	3.15	3.25	.334	1752	2951
31..	3.05@.00	3.15	2.60	2.65	2.65	.291	743	3266

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.65@.60	2.90	2.00	2.05	1.90	.228	795	3418
4..	1.80@.75	3.20	1.60	3.05@2.95	3.00	.308	1025	3893
5..	3.10	3.70	2.80	3.05	3.05	.323	1426	3724
6..	2.90@.80	3.00	2.40	2.80	2.80	.310	668	3528
7..	2.80@.70	3.30	2.60	2.75A	2.70	.311	495	3380
8..	2.95	3.05	2.35	2.50A	2.45	.304	425	3493
11..	2.90@.95	4.05	2.80	3.70	3.75	.405	903	3649
12..	3.95	4.70	3.20	4.60@.70	4.60	.487	4386	5483
13..	4.50@.40	6.35	4.35	5.65@.80	5.80	.553	4284	3880
14..	5.60@.45	6.55	5.40	6.20@.15	6.20	.587	740	3614
15..	6.00@5.95	6.50	5.45	6.35@.50	6.40	.603	1153	3548
18..	5.80	6.70	4.85	6.45	6.45	.614	550	3492
19..	6.50@.40	6.50	5.30	5.85	5.80	.589	251	3342
20..	5.25	7.90	5.25	7.90	7.90	.695	248	3296
21..	7.80@.60	8.05	7.00	7.75@.80	7.70	.695	248	3273
22..	7.45	8.20	7.15	7.65	7.55	.698	89	3245
25..	7.00	7.15	5.80	6.70@.75	6.75	.676	226	3286
26..	6.70	9.90	6.65	9.70	9.70	.806	212	3250
27..	9.70	10.75	9.20	9.70	9.75	.815	115	2996
28..	9.65	10.30	8.80	9.45B	9.55	.816	190	3180
29..	9.70	10.50	8.05	8.60	8.60	.794	131	3148

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	8.50@.55	9.55	4.80	4.80	5.10	.642	234	3154
3..	4.60@.55	6.70	4.55	6.55B	7.05	.762	304	3140
4..	7.35	10.25	6.80	10.15	10.00	.880	149	3092
5..	9.30	9.70	6.50	6.55	6.45	.745	274	3182
8..	6.20	6.65	4.65	5.60A	5.70	.728	238	3349
9..	6.45	7.00	4.15	5.00	4.95	.697	279	3215
10..	5.15	5.25	3.90	4.35	4.30	.658	273	3132
11..	1.90@2.15	2.30	.50	.65B	.65	.030	3372	3904
12..	.65@.60	1.00	.40	.45@.50	.50	.002	2097	4481
15..	.50@.60	.60	.15	.15	.15	.000	1208	4430
16..	.15	.15	.10	.10	.10	.000	545	4226
17..	.10@.05	.10	.05	.05	.05	.000	351	4074
18..	.05	.05	CAB	.05	....	.000	52	4065
19..	CAB	CAB	CAB	CAB	CAB	.000	53	....
22..	....	....	....	....	....	.000	8	....

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
SEPTEMBER 1986 250 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	9.25	9.25	8.60	8.60	8.55	.391	17	17
18..	8.75	9.50B	8.75	9.50B	9.55	.424	12	25
19..	9.60@.90	9.90	9.40	9.50	9.25	.416	17	41
20..	10.00	10.30	10.00	10.30	9.90	.432	37	78
21..	10.30	10.50	9.90A	9.90A	8.25	.400	21	98
24..	9.05	9.20	7.90A	8.60	8.25	.400	33	131
25..	8.25	8.55B	8.00A	8.15	8.65	.413	24	154
26..	8.75	9.70B	8.75	9.70B	10.05	.457	42	192
27..	10.20	11.20	10.20	10.30A	10.05	.456	35	215
28..	Exchange Closed; Good Friday							
31..	10.15	10.80	10.00A	10.00A	9.60	.448	26	229

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.70	9.70	8.00	8.00A	7.70	.392	20	243
2..	7.70	8.50	7.50	8.30	8.10	.403	25	266
3..	8.50	8.90	6.90A	6.90A	6.35	.345	12	278
4..	6.95	6.95	5.45A	5.45A	5.20	.297	13	291
7..	5.30	5.50B	4.85	5.50B	5.20	.301	45	296
8..	6.20	7.25B	6.10	7.25B	7.35	.301	3	299
9..	8.20	8.20	6.50	7.25	7.15	.375	43	323
10..	7.50	8.50	7.20A	8.50	8.15	.409	14	337
11..	8.25	8.40	7.60A	8.00	7.35	.390	30	351
14..	7.60	8.30B	7.60	8.10B	8.30	.420	....	334
15..	8.10@7.90	8.50	7.90	8.30	8.15	.416	12	337
16..	9.20	10.20B	9.20	10.20B	10.50	.485	11	346
17..	10.50	10.90	10.35	10.90	10.70	.492	94	432
18..	10.60	10.80	9.30	9.30	9.45	.473	21	447
21..	9.20	10.60B	9.20	10.60B	10.75	.511	12	455
22..	10.75	11.05	8.80	9.35	9.05	.465	54	507
23..	8.20	9.40	8.00	9.40	9.10	.468	157	598
24..	9.00	9.55	8.75A	9.00A	8.60	.451	47	640
25..	8.95	9.40	8.30	9.15B	9.10	.467	23	654
28..	9.40	9.45	8.55	9.35B	9.65	.484	21	660
29..	9.75	9.75	7.60	8.05	7.85	.425	30	677
30..	7.80	7.90	5.95A	5.95A	5.65	.342	37	686

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.50	5.95	5.30	5.50	5.60	.346	16	700
2..	5.75	6.00	5.45A	5.45A	5.35	.339	17	714
5..	5.75	6.20	5.75	6.20	6.35	.379	30	736
6..	5.85@.80	6.20	5.75	6.00A	6.05	.369	4	737
7..	5.75	5.80	4.95A	5.50B	5.65	.364	22	756
8..	5.65	6.00	5.45	5.60	5.65	.366	10	764
9..	5.30	5.70B	5.10	5.70B	5.80	.378	52	757
12..	5.75	5.90	5.35A	5.35A	5.35	.361	10	765
13..	5.40	5.40	4.70	4.90A	4.75	.348	66	787
14..	4.80	4.90	4.50	4.90	4.85	.355	14	784
15..	4.70	4.70	3.75	3.75	3.65	.296	10	792
16..	3.60	3.60	3.05	3.25	3.15	.275	27	808
19..	3.30	3.30	3.00A	3.10	3.10	.279	72	872
20..	3.20	4.10	3.05A	4.10	4.15	.337	112	923
21..	4.10@.15	4.20	3.75	3.75A	3.75	.328	58	953
22..	3.95	5.80	3.90	5.80	5.60	.412	244	1069
23..	5.45@.80	6.25	5.45	5.80	5.90	.425	141	1118
26..	Exchange Closed; Memorial Day							
27..	6.05	7.10	5.95	7.10	7.55	.493	191	1043
28..	7.55@.40	8.75	7.40	8.75	8.50	.519	286	1062
29..	8.10@.40	9.20	7.60	9.00	9.05	.536	179	1114
30..	8.35	9.90	8.15	8.55B	8.55	.514	170	1140

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	8.30	9.00B	6.75	7.25	7.25	.465	93	1174
3..	7.00@6.80	8.00	6.70	8.00	7.85	.489	46	1175
4..	8.00	8.15B	6.20	7.05	6.95	.454	118	1231
5..	6.85	7.55	6.60	7.40B	7.75	.483	19	1240
6..	7.65	8.20	6.90	7.50	7.45	.473	45	1256
9..	6.55	6.55	4.55	4.55	4.65	.345	172	1301
10..	4.65@.70	5.05B	4.25	5.00	4.70	.346	134	1379
11..	4.95	5.80	4.60	5.50	5.45	.374	42	1365
12..	5.50	5.75	5.15	5.50	5.55	.385	56	1385
13..	6.10	7.85	6.10	7.70	7.70	.481	157	1374
16..	8.10	8.20	7.35	7.80B	7.90	.489	274	1352
17..	7.90@8.00	8.00	6.25	6.75@.50	6.55	.438	264	1437
18..	6.50@.35	7.05	5.65	7.05B	7.10	.463	174	1440
19..	6.80	7.25	6.15	6.25	6.20	.429	141	1423
20..	6.25	7.05	6.00	7.05	7.10	.475	131	1389
23..	6.75	7.00	5.55	5.95B	5.90	.427	174	1405
24..	5.75	8.30	5.70	7.30A	7.25	.487	754	1641
25..	7.55	8.95	7.55	7.70	7.70	.507	322	1799
26..	7.75	8.10	7.00	7.80	7.85	.516	277	1850
27..	8.40	8.40	7.80	7.85@.80	7.80	.517	90	1848
30..	8.10@.05	9.35	8.00	8.80@.90	8.85	.561	287	1896

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 250 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	8.60	10.00	8.60	9.70	9.95	.595	626	1824
2..	9.55	10.50	9.55	10.20	10.15	.607	101	1775
3..	10.00	10.20	8.50	8.60	8.65	.556	217	1797
4..	Exchange Closed; Independence Day							
7..	8.30@.10	8.30	4.80	4.90	4.75	.376	434	1853
8..	4.25@.20	4.30	3.40	4.10	4.10	.336	755	2098
9..	4.45@.40	4.75	4.05	4.35@.40	4.45	.360	557	2356
10..	4.50@.55	4.90	3.45	4.90	4.85	.387	1086	2613
11..	4.80	5.10	4.10	4.35	4.35	.346	645	2727
14..	3.65	3.90	3.00	3.00	3.05	.264	516	2922
15..	3.10@.15	3.25	2.00	2.35@.40	2.30	.206	723	3086
16..	2.50	2.90	2.10	2.40	2.40	.207	1008	3430
17..	2.55	3.00	2.40	2.55A	2.45	.224	598	3722
18..	2.50@.55	3.30	2.00	2.80	2.75	.236	966	3763
21..	2.50@.55	2.85	2.25	2.40	2.40	.223	518	3833
22..	2.30	3.05	2.25	2.90	2.90	.260	439	4035
23..	2.95@3.00	3.10	2.50	2.75	2.70	.250	539	4007
24..	2.70	2.75	2.35A	2.70	2.70	.258	314	4056
25..	2.75	3.35	2.75	3.20	3.20	.307	683	4199
28..	2.85@.65	2.85	1.50	1.70	1.70	.184	2208	4352
29..	1.75	1.85	1.45	1.60	1.60	.186	325	4422
30..	1.60	2.15	1.20	2.00	2.00	.230	689	4589
31..	1.85	2.00	1.55	1.65A	1.60	.194	540	4461

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.60	1.85	1.20	1.25@.30	1.20	.144	253	4466
4..	1.05	1.95	.95	1.95B	1.90	.204	607	4454
5..	1.95@2.00	2.25	1.70	1.85	1.85	.216	915	4907
6..	1.65	1.80	1.35	1.65	1.65	.204	316	5162
7..	1.70@.65	2.00	1.50	1.55	1.55	.203	338	5152
8..	1.65	1.80	1.30	1.45	1.40	.196	522	5115
11..	1.65@.60	2.40	1.60	2.30	2.25	.275	1379	5197
12..	2.35@.30	2.70	1.80	2.65	2.70	.346	1165	4889
13..	2.65@.55	4.00	2.50	3.45@.40	3.50	.406	2007	4845
14..	3.35@.25	4.00	3.25	3.70	3.75	.437	949	4836
15..	3.70@.60	4.00	3.25	3.85@4.00	3.90	.450	690	4593
18..	3.40	4.05	2.80	3.95	3.85	.453	621	4633
19..	3.80@.65	3.85	2.95	3.40@.45	3.35	.424	845	4703
20..	3.15	4.35	3.15	4.95	4.85	.534	1088	4578
21..	4.60@.65	4.95	4.15	4.65@.75	4.70	.529	769	4487
22..	4.30@.45	5.00	4.25A	4.65@.60	4.60	.530	386	4395
25..	4.15@.25	4.25	3.20	3.85@.95	3.90	.493	550	4315
26..	3.90	6.10	3.75	6.10	6.10	.647	900	3991
27..	6.05	7.00	5.50	6.05@.10	6.10	.654	538	3981
28..	6.00	6.50	5.30	5.75	5.85	.651	404	4016
29..	5.90@.80	6.55	4.60	5.10@.00	5.10	.615	412	3943

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	4.90@.70	5.60	2.40	2.40@.60	2.55	.412	572	4080
3..	2.20@.25	3.90	2.20	3.85@.90	3.85	.544	1182	4195
4..	4.00	6.20	3.85	6.05	6.10	.711	621	4071
5..	5.90@.85	6.30	3.30	3.35@.30	3.30	.508	566	4111
8..	3.20@2.90	3.50	2.05	2.80	2.85	.457	817	4302
9..	3.25@.35	3.75	1.90A	2.15@.20	2.25	.408	847	4460
10..	2.30	2.30	1.60	1.85	1.85	.352	902	4521
11..	.75@.70	.90	.20	.30	.30	.003	1765	4553
12..	.30@.25	.55	.15	.20	.20	.000	2708	5287
15..	.25@.30	.30	.05	.05	.05	.000	502	5367
16..	CAB	.05	CAB	CAB	CAB	.000	125	5388
17..	CAB	.05	CAB	CAB	CAB	.000	98	5274
18..	.05	.05	CAB	CAB	CAB	.000	32	5251
19..	CAB	CAB	CAB	CAB	CAB	.000	3	....
25..	....	....	....	....	....	.000	4	....

SEPTEMBER 1986 255 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	9.20	9.20	8.35A	8.35A	8.00	.388	1	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	8.25	8.25	6.50	6.50	6.20	.335	22	22
2..	6.20	6.85	6.15A	6.85	6.55	.345	6	28
3..	6.90	7.20	5.60	5.60	5.10	.290	8	36
4..	5.45	5.50	4.55A	4.55A	4.15	.246	18	54
7..	4.15	4.30	3.95A	4.25B	4.15	.250	22	66
8..	5.55	5.80	5.55	5.80	5.90	.250	3	69
9..	6.80	6.80	5.85A	5.85A	5.75	.318	4	73
10..	6.10	6.80B	5.85A	6.80B	6.60	.350	4	77
11..	6.90	6.90	6.20A	6.20A	5.85	.332	2	79
14..	5.80	6.60B	5.80	6.50	6.70	.360	5	80
15..	6.35	6.90	6.35	6.70	6.60	.356	7	83

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 255 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	7.60	8.30	7.60	8.00	8.55	.422	16	96
17..	8.60	8.75	8.40	8.70B	8.70	.429	31	127
18..	8.65	8.80	7.65	7.65	7.60	.409	21	148
21..	7.40	9.00	7.40	9.00	8.65	.446	30	177
22..	8.60	8.95	7.20	7.30B	7.30	.400	100	277
23..	7.00	7.25	6.45A	7.05	7.25	.403	62	325
24..	7.40	7.60	7.00	7.25A	6.80	.386	17	338
25..	7.20	7.40	6.60	7.05B	7.25	.401	18	356
28..	7.20	7.35B	6.95A	7.35B	7.75	.417	4	357
29..	7.85	7.85	6.00	6.35	6.20	.360	53	395
30..	6.20	6.20	4.55A	4.60	4.30	.282	16	401

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.30	4.50	4.15	4.15	4.30	.285	37	417
2..	4.40	4.80	4.10	4.20A	4.15	.278	28	420
5..	4.25	4.95	4.25	4.85	4.95	.314	49	442
6..	5.00	5.00	4.50	4.55	4.70	.305	69	488
7..	4.55	4.55	3.70	4.35	4.35	.300	38	494
8..	4.55@.50	4.55	3.90	4.20	4.25	.300	21	502
9..	4.00	4.30B	3.95	4.30B	4.45	.311	97	592
12..	3.90	4.50	3.90	4.00	4.05	.294	27	594
13..	4.00	4.00	3.30	3.50	3.50	.261	61	587
14..	3.50	3.60	3.10	3.60	3.60	.267	233	759
15..	3.45@.40	3.55	2.70	2.70	2.65	.233	258	740
16..	2.60	2.60	2.15	2.30	2.30	.214	32	736
19..	2.50	2.50	2.10	2.20	2.15	.216	132	657
20..	2.20	3.00	2.10	3.00	2.95	.267	134	939
21..	2.95	3.00	2.50	2.50	2.60	.257	46	961
22..	2.70	4.00	2.70	4.00	4.05	.332	262	1145
23..	4.10	4.70	4.00	4.40	4.35	.343	168	1213
26..	Exchange Closed; Memorial Day							
27..	4.40	5.70	4.40	5.55@.70	5.55	.407	387	1481
28..	5.60@.55	6.60	5.50	6.40@.35	6.35	.431	763	1581
29..	6.35	7.00	5.70	7.00	6.85	.447	605	1695
30..	6.40	7.80	6.10	6.40	6.45	.426	153	1711

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	6.40	6.85	5.05	5.50	5.50	.377	561	1705
3..	5.40@.35	6.00	5.00	5.95	5.90	.400	265	1695
4..	5.90	6.05B	4.70	4.90	5.15	.367	249	1702
5..	5.00	5.50	4.90	5.50B	5.75	.394	71	1667
6..	6.05	6.35	5.30	5.55	5.55	.384	54	1676
9..	5.00@4.75	5.10	3.25	3.35	3.35	.264	136	1655
10..	3.45@.35	3.75	3.15	3.40	3.40	.265	124	1706
11..	3.60@.40	4.20	3.30	4.00	4.00	.289	255	1734
12..	4.00	4.15	3.90	4.00	4.00	.300	31	1713
13..	4.45	5.95	4.45	5.65	5.70	.369	144	1739
16..	6.05	6.10	5.40	5.85A	5.90	.396	181	1761
17..	6.00@5.85	6.00	4.50	4.90	4.80	.347	103	1779
18..	4.75	5.30	4.10	5.05B	5.25	.370	113	1826
19..	5.00	5.40	4.50	4.50	4.50	.337	80	1847
20..	4.60@.50	5.10	4.40	5.10	5.15	.380	74	1856
23..	5.00@4.80	5.10	3.90	4.15	4.20	.334	228	1915
24..	4.10	6.10	3.95	5.40	5.25	.389	284	2011
25..	5.55	6.55	5.55	5.55	5.60	.409	329	2008
26..	5.60	5.95	5.00	5.65@.70	5.70	.417	177	2009
27..	6.10@.15	6.25	5.65	5.70@.65	5.70	.417	82	1954
30..	5.95	7.00	5.95	6.60	6.55	.459	287	1923

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.45@.50	7.50	6.35	7.35@.45	7.40	.493	398	1933
2..	7.10@.05	7.90B	7.05	7.55	7.60	.504	230	1950
3..	7.45@.40	7.50	6.05	6.30@.35	6.30	.453	272	1947
4..	Exchange Closed; Independence Day							
7..	5.90	5.90	3.35	3.35	3.20	.280	471	1978
8..	2.90@.95	3.00	2.30	2.90	2.75	.244	933	2298
9..	2.95	3.25	2.80	3.00@.05	3.05	.265	379	2444
10..	3.15@.10	3.50	2.30	3.50	3.30	.268	861	3102
11..	3.25	3.50	2.95	3.05	3.00	.253	204	3178
14..	2.40@.35	2.70	2.00	2.00	2.05	.183	648	3581
15..	2.00	2.15	1.30	1.55	1.50	.136	436	3737
16..	1.65	2.00	1.45	1.65@.60	1.55	.137	565	4078
17..	1.70	2.00	1.65	1.70	1.65	.151	259	4168
18..	1.70	2.10B	1.20	1.80	1.80	.160	736	4401
21..	1.55	1.85	1.50	1.55	1.60	.148	176	4465
22..	1.50	2.00	1.45	1.90	1.90	.178	273	4495
23..	2.00@1.95	2.05	1.70	1.70	1.70	.169	310	4592
24..	1.70@.65	1.80	1.45	1.75B	1.75	.175	73	4620
25..	1.85	2.20	1.80	2.05@.00	2.05	.214	319	4676
28..	1.65	1.80	1.00	1.05	1.00	.116	728	4737
29..	1.10	1.10	.90	.95@1.00B	1.00	.116	170	4765
30..	1.10	1.30	.75	1.20@.15	1.20	.149	167	4822
31..	1.10	1.20	.95	.95	.95	.121	568	5010

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 255 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.05	.70	.80@.70	.70	.085	214	5119
4..	.65	1.10	.55	1.10	1.10	.126	606	5174
5..	1.20	1.35	1.00	1.10	1.10	.134	458	5273
6..	1.00@.95	1.05	.85	.95	.95	.124	230	5258
7..	1.00	1.15	.80	.90	.90	.123	388	5392
8..	.95	1.05	.75	.75	.75	.117	132	5401
11..	.95	1.35	.90	1.30	1.30	.172	667	5357
12..	1.40	1.50	.95	1.40@.50	1.45	.226	1079	5519
13..	1.35	2.35	1.35	2.00	2.00	.274	1181	5619
14..	1.80	2.25	1.80	2.10	2.10	.298	1600	5605
15..	2.10@.00	2.15	1.80	2.10	2.15	.307	359	5488
18..	1.85@.90	2.30	1.50	2.15@.10	2.15	.302	517	5411
19..	1.95@2.00	2.05	1.60	1.85	1.85	.274	1122	5422
20..	1.75@.70	2.80	1.70	2.80@.70	2.75	.370	1354	5353
21..	2.70	2.80	2.25	2.60	2.60	.362	658	5333
22..	2.50@.30	2.80	2.30	2.60	2.50	.358	400	5366
25..	2.25@.30	2.30	1.65	1.95B	2.00	.315	634	5403
26..	1.95	3.50	1.90	3.40@.30	3.40	.461	2373	5619
27..	3.35@.40	4.00	2.90	3.30	3.35	.463	1952	5111
28..	3.25	3.70	2.70	3.15@.10	3.15	.454	837	5158
29..	3.10	3.60	2.25	2.60@.55	2.60	.411	592	5105

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.50@.45	3.00	1.00	1.10@.05	1.10	.212	1459	5209
3..	.95	1.75	.90	1.75	1.75	.316	914	5056
4..	1.80@.75	3.45	1.70	3.10	3.15	.480	1138	5042
5..	3.00	3.20	1.30	1.40	1.40	.273	1284	5173
8..	1.30@.25	1.55	.90	1.20	1.20	.209	1402	5383
9..	1.40	1.70	.70	.85	.85	.167	1461	5719
10..	.85	.95	.60	.75	.75	.125	5322	10353
11..	.15@.20	.40	.10	.15	.15	.000	1630	10636
12..	.10@.15	.20	.05	.10	.10	.000	817	10934
15..	.05@.10	.10	CAB	CAB	CAB	.000	98	10965
16..	.05	.05	CAB	CAB	CAB	.000	16	10900
17..	CAB	.05	CAB	CAB	CAB	.000	35	10865
18..	CAB	CAB	CAB	CAB	CAB	.000	21	10858
19..	CAB	CAB	CAB	CAB	CAB	.000	2	....

SEPTEMBER 1986 260 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
29..	4.65	5.25	4.20	5.20	5.10	.363	69	62
30..	4.90	5.90	4.60	4.65B	4.70	.342	1568	513

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	4.60	5.15	3.80	4.00	4.00	.297	504	443
3..	3.95	4.40	3.70	4.40	4.30	.318	176	581
4..	4.55	4.55	3.30	3.80	3.75	.287	132	665
5..	3.80	4.20	3.55	4.15	4.20	.311	97	712
6..	4.35@.30	4.60	4.00	4.15A	4.05	.301	167	855
9..	3.70@.60	3.70	2.30	2.35@.30	2.35	.195	158	921
10..	2.45	2.70	2.10	2.40	2.40	.196	244	1052
11..	2.60@.45	3.00	2.30	2.95	2.85	.216	391	1163
12..	2.90	3.10	2.70	2.85	2.85	.225	131	1207
13..	3.35@.40	4.30	3.35	4.00	4.15	.305	559	1369
16..	4.50	4.50	4.00	4.25	4.30	.310	266	1543
17..	4.30@.40	4.40	3.20	3.55A	3.45	.265	585	1657
18..	3.40@.30	3.70	2.90	3.70B	3.75	.286	177	1762
19..	3.60@.65	3.95	3.10	3.10	3.15	.256	167	1799
20..	3.25	3.65	3.10	3.65	3.70	.294	96	1844
23..	3.40	3.65	2.75	3.00	2.90	.251	569	2126
24..	2.85@.90	4.35	2.85	3.75@.70	3.70	.300	740	2433
25..	4.00	4.80	4.00	4.00	4.00	.318	854	2494
26..	3.95@4.05	4.25	3.55	4.05	4.05	.325	703	2697
27..	4.35@.45	4.45	4.00	4.00	4.00	.324	309	2778
30..	4.25@.20	5.05	4.20	4.60	4.70	.361	780	2955

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.55	5.40	4.50	5.30B@.35	5.35	.394	932	3283
2..	5.05@.10	5.80	5.05	5.50@.45	5.50	.404	924	3527
3..	5.35	5.45	4.15	4.50A@.40	4.45	.354	749	3727
4..	Exchange Closed; Independence Day							
7..	4.00@.10	4.10	2.25	2.30@.25	2.20	.199	1670	4071
8..	2.10@.05	2.10	1.60	1.90	1.90	.170	848	4164
9..	2.05	2.25	1.90	2.05	2.10	.186	733	4152
10..	2.10@.20	2.40	1.60	2.40	2.30	.205	384	4019
11..	2.25@.20	2.60	2.00	2.00	2.00	.176	282	4129
14..	1.65@.70	1.80	1.30	1.35@.30	1.35	.120	325	4295
15..	1.30	1.45	.90	1.00@.95	1.00	.086	538	4337
16..	1.10@.15	1.35	1.05	1.15@.10	1.05	.086	710	4712
17..	1.15	1.35	1.10	1.15	1.10	.096	452	4897

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 260 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	1.10@.15	1.45	.90	1.20	1.20	.103	815	5308
21..	1.10@.05	1.25	1.00	1.00	1.05	.093	289	5427
22..	1.05@.95	1.30	.95	1.30	1.25	.115	474	5436
23..	1.25	1.35	1.10	1.15A	1.10	.108	208	5478
24..	1.05@.10	1.15	.95	1.15	1.15	.112	196	5520
25..	1.25@.15	1.35	1.15	1.30	1.30	.141	180	5474
28..	1.15	1.15	.60	.65	.65	.069	815	5721
29..	.70	.70	.55	.65	.60	.069	193	5793
30..	.60@.65	.75	.50	.75	.70	.090	376	5831
31..	.65	.70	.55	.55	.55	.071	620	6058

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.55	.65	.45	.45@.50	.45	.047	197	6081
4..	.45@.40	.70	.30	.70	.70	.072	685	6165
5..	.70	.80	.65	.65	.65	.077	310	6186
6..	.60	.65	.50	.55	.55	.070	228	6284
7..	.55	.65	.50	.50	.50	.069	119	6225
8..	.60	.60	.40	.40	.40	.064	307	6114
11..	.55	.75	.55	.70A	.70	.099	608	6272
12..	.70@.75	.75	.60	.75	.75	.135	739	6320
13..	.70@.65	1.25	.65	1.05	1.05	.169	1231	6389
14..	1.00	1.30	.95	1.00	1.05	.185	1023	6678
15..	1.05@.00	1.10	.85	1.05	1.10	.190	209	6763
18..	1.00	1.15	.75	1.05	1.05	.181	336	6861
19..	.95@.90	1.00	.75	.85	.90	.158	777	7338
20..	.80	1.40	.80	1.30	1.35	.229	833	7676
21..	1.35@.30	1.40	1.10	1.30	1.30	.220	638	7865
22..	1.15@.10	1.35	1.10	1.20	1.20	.214	919	8067
25..	1.00@.10	1.10	.70	.90	.95	.174	341	8167
26..	.95@.90	1.70	.90	1.65	1.70	.286	1274	8787
27..	1.70@.65	2.00	1.45	1.65	1.65	.283	1007	8495
28..	1.60@.55	1.80	1.30	1.45	1.50	.271	538	8364
29..	1.45	1.75	.95	1.20@.25	1.20	.232	467	8201

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.15@.10	1.40	.35	.35	.40	.086	857	8273
3..	.35	.70	.35	.65	.70	.145	418	8224
4..	.70	1.50	.65	1.40@.30	1.35	.259	775	8351
5..	1.35@.30	1.45	.50	.55	.60	.111	1237	8437
8..	.50	.65	.30	.40@.45	.45	.067	928	8640
9..	.60	.65	.30	.35	[illegible]	.046	1099	8569
10..	.35	.35	.20	.25	[illegible]	.028	412	8627
11..	.05	.15	CAB	CAB	[illegible]	.000	2420	7646
12..	.05	.05	CAB	CAB	[illegible]	.000	690	7654
15..	CAB	.05	CAB	CAB	[illegible]	.000	112	7606
16..	.05	.05	CAB	CAB	CAB	.000	22	7582
17..	CAB	.05	CAB	CAB	CAB	.000	13	7541
18..	CAB	.05	CAB	CAB	CAB	.000	80	7479
22..	....	....	....	....	....	.000	24	....

SEPTEMBER 1986 265 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.80	3.80	3.05	3.10	3.10	.266	346	341
4..	Exchange Closed; Independence Day							
7..	2.70	2.70	1.40	1.40	1.45	.135	608	856
8..	1.30	1.30	1.05	1.20	1.20	.112	151	911
9..	1.30	1.40	1.20	1.35	1.35	.125	239	1043
10..	1.40	1.65	1.00	1.65@.60A	1.55	.139	224	1138
11..	1.50	1.60	1.25	1.25	1.30	.117	401	1333
14..	1.10	1.15	.85	.90@.85	.90	.075	354	1521
15..	.95@.90	1.00	.55	.65	.65	.051	585	1679
16..	.80	.90	.70	.70	.70	.052	853	2104
17..	.75@.80	.90	.70	.80	.75	.058	648	2391
18..	.75	.95	.55	.80	.80	.063	825	2886
21..	.75	.80	.65	.70	.70	.055	338	3010
22..	.70	.90	.70	.85	.85	.070	299	3034
23..	.85@.80	.90	.70	.70	.75	.066	231	2978
24..	.60	.70	.55	.70	.70	.068	202	3068
25..	.75	.85	.70	.75	.75	.088	186	3129
28..	.65	.65	.35	.35	.40	.038	712	3433
29..	.45	.45	.35	.35	.35	.038	288	3586
30..	.40	.50	.25	.45	.45	.052	225	3618
31..	45	.45	.35	.40@.35	.35	.039	208	3702

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.35	.40	.25	.25	.25	.024	155	3669
4..	.25@.20	.40	.20	.40	.40	.039	352	3792
5..	.45	.45	.35	.35	.35	.041	430	3827
6..	.35	.35	.25	.35	.30	.037	416	4091
7..	.30	.35	.25	.25	.25	.036	152	4142

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

SEPTEMBER 1986 265 CALLS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	.30	.35	.25	.25	.25	.032	86	4105
11..	.30	.40	.25	.40	.40	.052	188	4106
12..	.40	.40	.30	.35	.35	.074	51	4112
13..	.30	.65	.30	.55	.55	.095	671	4026
14..	.50	.60	.45	.45	.50	.105	304	4119
15..	.50	.50	.40	.45B	.50	.107	160	4025
18..	.45	.50	.35	.45	.50	.098	277	4192
19..	.50@.40	.50	.35	.35	.40	.081	179	4265
20..	.35	.65	.35	.55	.55	.126	370	4358
21..	.55	.65	.45	.60	.55	.118	672	4403
22..	.50	.55	.50	.50	.50	.113	525	4565
25..	.50@.40	.50	.30	.35	.35	.083	291	4552
26..	.35	.75	.35	.70	.70	.153	574	4614
27..	.70	.85	.55	.65	.70	.148	994	4643
28..	.65	.75	.50	.60	.60	.137	661	4652
29..	.55@.60	.70	.40	.50A	.50	.109	408	4716

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.45	.55	.20	.20	.20	.027	356	4862
3..	.15	.25	.15	.25	.25	.052	675	4858
4..	.25	.50	.20	.45	.50	.109	467	4830
5..	.50	.50	.20	.20	.25	.034	408	4992
8..	.20@.15	.20	.10	.15	.15	.014	473	5178
9..	.20	.20	.05	.10	.10	.008	830	5485
10..	.10	.10	.05	.10	.05	.004	124	5496
11..	.05	.05	CAB	CAB	CAB	.000	59	5507
12..	.05	.05	CAB	.05	....	.000	19	5503
15..	CAB	CAB	CAB	CAB	CAB	.000	4	5492
16..	CAB	CAB	CAB	CAB	CAB	.000	2	5489
17..	CAB	CAB	CAB	CAB	CAB	.000	12	5475
18..	CAB	CAB	CAB	CAB	CAB	.000	1	5474

DECEMBER 1986 220 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	14.80	15.30B	14.80	15.30B	15.30	.721	40	40
17..	15.25	16.60B	14.70	14.70	14.80	.712	26	66
18..	15.10	15.90B	14.80A	15.10	15.15	.721	6	67
19..	15.00	15.00	14.00A	14.25	14.65	.713	61	128
22..	....	17.20B	....	17.20B	17.45	.779	....	128
23..	17.30	19.00B	17.15A	19.00B	18.90	.807	1	128
24..	19.00	19.00	18.40A	18.40A	18.25	.799	2	130
25..	17.95	17.95	13.60	14.10B	14.95	.732	5	131
26..	....	16.70B	14.20A	15.15B	15.40	.741	1	131
29..	12.10	13.90B	12.00A	13.70B	13.75	.703	1	130
30..	14.25	15.90B	14.25	14.50	14.50	.721	4	132

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	17.25	17.45B	15.70A	16.95	16.60	.770	500	552
2..	....	17.10B	15.60A	17.10B	17.40	.787	....	452
3..	....	18.75B	15.15A	16.20A	15.70	.752	....	451
6..	17.00	17.85B	16.85A	16.85A	16.90	.781	3	454
7..	16.65	17.00B	15.65A	17.00B	17.25	.788	28	460
8..	17.75	18.50B	16.05A	18.50B	18.90	.818	3	461
9..	....	19.55B	17.55A	17.55A	17.55	.797	....	461
10..	....	17.90B	17.30A	17.45A	17.50	.798	....	461
13..	....	18.45B	17.10A	18.45B	18.80	.825	....	461
14..	18.00	18.90B	16.80A	16.80A	17.10	.798	20	481
15..	17.60	20.30B	17.60	20.30B	21.00	.863	81	562
16..	21.25	21.25	21.00A	21.00A	20.95	.866	100	582
17..	20.45	20.45	19.50	19.50	19.30	.848	87	583
20..	....	....	16.40A	16.90A	17.25	.821	....	583
21..	....	17.55B	16.40A	16.80A	16.85	.820	....	583
22..	17.40	17.70	16.90A	16.90A	16.60	.822	100	488
23..	19.95	20.70B	17.90A	20.70B	20.35	.883	100	388
24..	19.70	20.60B	18.80A	19.00A	18.60	.865	1	387
27..	....	19.70B	17.25A	19.70B	19.90	.890	....	387
28..	....	20.60B	19.60A	19.85A	19.55	.889	....	387
29..	....	21.35B	....	20.80B	21.30	.912	....	387
30..	....	24.20B	....	24.20B	24.15	.941	....	387
31..	....	24.20B	23.95A	24.20B	25.00	.951	....	387

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	25.80	25.90B	25.00A	25.85	26.05	.964	1	388
4..	....	26.25B	25.35A	26.25B	26.40	.968	1	388
5..	....	27.00B	....	27.00B	27.30	.974	....	376
6..	....	....	25.00A	26.35A	26.35	.973	....	408
7..	....	26.40B	25.80A	26.35N	26.10	.974	....	408
10..	....	26.60B	25.40A	26.60B	26.65	.981	....	388
11..	....	27.20B	....	27.20B	27.80	.986	....	388

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 220 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	28.20B	26.35A	27.10A	27.05	.986	....	388
13..	....	....	23.00A	23.00A	21.85	.965	....	388
14..	....	24.80B	....	24.80B	25.35	.984	....	388
17..	....	25.60B	23.35A	24.30A	23.45	.982	....	388
18..	....	23.50B	17.40A	17.40A	17.55	.943	....	388
19..	17.00	18.50	16.55A	18.50	18.45	.955	4	388
20..	19.75	21.20B	19.00A	21.20B	22.35	.982	35	419
21..	....	26.30B	....	26.30B	24.95	.991	1	407
24..	....	28.00B	....	28.00B	28.20	.997	....	419
25..	....	28.55B	....	28.55B	29.55	.998	....	419
26..	....	29.75B	28.80A	29.75B	29.55	.999	....	314
27..	Exchange Closed; Thanksgiving Day							
28..	....	29.65B	28.50A	29.00A	28.65	.999	....	291

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	30.00B	26.65A	30.00B	31.05	.999	....	153
2..	....	34.00B	....	34.00B	34.50	.999	...	118
3..	....	35.70B	34.30A	34.30A	34.30	.999	....	83
4..	....	35.10B	....	34.30N	34.65	.999	....	62
5..	....	....	31.55A	32.10A	31.95	.999	...	59
8..	....	33.00B	29.25A	32.00B	31.95	.999	....	59
9..	....	....	30.00A	30.00A	29.95	.999	....	59
10..	30.75	32.20B	29.80A	32.20B	31.10	.999	7	59
11..	....	...	28.30A	28.30A	28.15	.999	....	59
12..	....	28.75B	27.25A	27.25A	27.05	.999	....	59
15..	....	28.40B	25.60A	28.40B	28.75	1.000	....	59
16..	....	29.80B	28.00A	29.20B	29.25	1.000	....	59
17..	....	29.30B	27.70A	27.70A	27.60	1.000	....	59
18..	....	28.00B	26.95A	27.00A	27.00	1.000	....	59
19..	....	29.25B	26.60A	29.25B	29.75	1.000	....	59
22..	....	....	....	....	....	1.000	....	....

DECEMBER 1986 225 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	15.90	16.50	15.90	16.50	16.75	.697	2	2
30..	16.10	17.70B	15.55A	17.70B	18.40	.731	3	4
31..	....	....	17.50A	17.50A	17.15	.710	....	4

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	17.45B	15.90A	15.90A	15.35	.672	....	4
4..	14.60	17.25B	14.60	17.25B	18.00	.726	4	7
5..	....	19.00B	....	18.50B	18.35	.734	...	7
6..	....	....	17.70A	18.35N	18.00	.729	....	7
7..	....	18.30B	....	18.00N	17.90	.731	....	7
8..	17.90	18.60B	17.75A	17.75A	17.75	.732	2	9
11..	20.90	20.90	20.90	20.90	20.65	.782	2	11
12..	....	21.80B	....	21.80B	22.70	.818	....	9
13..	....	24.50B	....	24.50B	24.60	.843	....	9
14..	24.55	25.50B	24.55	24.55	25.35	.856	1	9
15..	....	25.50B	25.10A	25.50B	25.75	.863	....	9
18..	....	25.90B	24.40A	25.90B	25.85	.869	....	9
19..	....	....	24.70A	25.20A	25.10	.863	...	9
20..	26.45	27.80B	26.45	27.80B	28.05	.894	2	11
21..	28.25	28.25	27.80A	27.80A	27.85	.894	1	11
22..	....	27.90B	27.70A	27.90B	27.85	.896	....	11
25..	....	....	26.30A	26.90A	27.05	.893	...	11
26..	....	30.35B	....	30.35B	30.70	.924	....	11
27..	....	31.30B	30.65A	30.70N	30.75	.926	....	11
28..	....	31.00B	30.30A	30.65A	30.55	.927	....	11
29..	....	31.10B	30.40A	30.40A	29.70	.924	....	11

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	30.15B	26.30A	26.30A	25.40	890	....	11
3..	25.30	27.15B	25.30	27.15B	28.00	.914	1	11
4..	28.20	30.90B	28.20	30.90B	31.15	.936	6	12
5..	....	....	29.40A	29.40A	27.20	.907	....	12
8..	....	....	25.80A	26.35A	26.35	.901	....	12
9..	....	27.50B	25.20A	25.20A	25.60	.894	....	12
10..	....	....	25.25A	25.25A	24.75	.886	....	12
11..	15.50	15.50	14.80	14.80	14.50	.706	4	16
12..	12.30	12.30	12.30	12.30	12.20	.609	....	16
15..	13.70	13.70	11.40A	12.15	12.55	.637	71	82
16..	10.95	12.20B	10.95	12.20B	12.20	.630	50	127
17..	13.00	13.30	11.90A	12.05	11.75	.620	44	105
18..	....	12.75B	11.00A	12.15B	12.00	631	....	111
19..	11.40	11.90	10.90A	11.90	11.60	.623	22	131
22..	13.90	13.90	12.50A	13.90	14.00	.697	14	132
23..	14.65	15.30B	13.40	15.30B	15.30	.730	14	144
24..	15.00	15.60B	14.75A	14.85A	14.60	.720	3	146
25..	10.80	11.25B	10.80	11.25B	11.75	.641	2	142

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 225 CALLS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	11.80	13.45	11.00A	12.00B	12.15	.652	23	163
29	10.30	10.90B	9.00A	10.70	10.70	.608	208	332
30	11.80	12.65B	10.95A	11.50A	11.30	.628	60	241

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	13.50	14.05B	12.35A	13.25	13.15	.683	5	246
2	12.65	13.50B	12.15A	13.50B	13.85	.704	2	211
3	14.80	15.20B	11.65A	12.30	12.40	.662	7	206
6	12.45	14.25B	12.45	13.45B	13.45	.695	1	207
7	12.70	13.50B	12.35A	13.50B	13.75	.703	5	209
8	14.00	15.60	12.10A	14.95	15.20	.739	4	206
9	16.00	16.00	13.85	13.85	13.95	.713	4	207
10	....	14.40B	13.35A	13.90A	13.90	.714	....	207
13	13.70	14.70B	13.70	14.70B	15.00	.746	2	207
14	12.60	15.20B	12.60	12.60	13.50	.712	40	243
15	14.90	16.50	13.45A	16.50	17.05	.793	11	253
16	17.20	17.50	16.40A	16.40A	16.90	.797	2	253
17	16.45	16.45	15.45A	15.45A	15.35	.771	12	260
20	12.60	13.10B	12.60	13.00B	13.50	.735	2	258
21	13.80	13.80	12.70A	13.00A	13.00	.733	1	259
22	13.45	13.50B	13.00A	13.30	12.80	.734	2	258
23	15.55	16.40B	13.90A	16.40B	16.15	.812	....	258
24	15.50	16.35B	14.65A	14.75A	14.50	.787	2	256
27	15.35	15.50B	13.25A	15.50B	15.65	.818	1	256
28	15.30	16.55	15.25A	15.55	15.30	.815	13	266
29	16.60	17.00B	15.10A	16.60	16.90	.847	3	266
30	19.90	19.90	19.80A	19.80A	19.50	.891	1	266
31	....	19.55B	19.25A	19.55B	20.25	.905	....	266

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	21.10B	....	21.10B	21.35	.926	....	266
4	20.30	21.55B	20.30	21.55B	21.70	.932	4	267
5	....	22.30B	21.20A	22.30B	22.60	.943	....	267
6	21.25	21.25	20.25A	21.25	21.70	.939	3	267
7	....	....	21.00A	21.55A	21.35	.940	....	267
10	....	21.70B	20.50A	21.70B	21.95	.953	....	267
11	....	22.40B	....	22.40B	23.00	.963	....	267
12	....	23.30B	21.50A	22.20A	22.25	.962	....	267
13	....	....	18.25A	18.25A	17.25	.917	....	267
14	....	19.90B	....	19.90B	20.65	.957	....	267
17	....	20.80B	18.60A	19.40A	18.80	.949	....	267
18	....	18.85B	12.80A	12.80A	13.25	.867	....	267
19	13.45	13.75B	12.45	13.75B	14.05	.888	4	265
20	14.90	17.10B	14.30A	17.10B	17.70	.946	20	310
21	21.00	21.30B	21.00	21.25	20.15	.970	....	285
24	....	23.00B	....	23.00B	23.35	.989	1	286
25	24.00	24.00	23.25A	24.00	24.65	.993	1	287
26	24.45	24.75B	23.80A	24.75B	24.65	.994	2	287
27	Exchange Closed: Thanksgiving Day							
28	....	24.70B	23.70A	24.00A	23.75	.995	....	287

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	21.85	24.75B	21.55	24.75B	26.05	.998	1	275
2	27.50	29.00B	26.40A	29.00B	29.50	.999	1	276
3	....	30.70B	29.30A	29.30A	29.30	.999	....	217
4	....	30.10B	....	29.30N	29.65	.999	....	152
5	....	....	26.55A	27.10A	26.95	.999	....	143
8	....	28.00B	24.25A	27.00B	26.95	.999	....	143
9	....	....	25.00A	25.00A	24.95	.999	....	143
10	25.75	27.20B	24.80A	27.20B	26.10	.999	39	126
11	....	....	23.30A	23.30A	23.15	.999	....	126
12	....	23.75B	22.25A	22.25A	22.05	.999	....	90
15	....	23.40B	20.60A	23.40B	23.75	.999	....	90
16	....	24.80B	23.00A	24.20B	24.25	1.000	....	89
17	....	24.30B	22.70A	22.70A	22.60	1.000	....	35
18	....	23.00B	21.95A	22.00A	22.00	1.000	....	35
19	....	24.25B	21.60A	24.25B	24.75	1.000	....	35
22	....	....	....	....	....	1.000	....	....

DECEMBER 1986 230 CALLS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	20.70	22.25B	20.70	22.25B	22.50	.771	1	1
19	....	....	21.60A	21.60A	21.10	.752	....	1
20	21.50	21.50	20.90	21.00B	23.00	.780	4	5
23	....	....	21.30A	21.30A	20.85	.754	....	5
24	....	24.20B	....	24.20B	23.45	.789	....	5
25	....	25.15B	....	24.05B	24.10	.800	....	5
26	....	....	....	24.10N	24.45	.805	....	5
27	....	24.65B	....	24.65B	24.55	.806	....	5
30	....	26.10B	....	26.10B	26.25	.828	....	5

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 230 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	27.25B	....	27.25B	27.60	.843	....	5
2	....	28.40B	27.30A	27.85B	28.15	.849	....	5
3	....	....	26.60A	26.60A	26.10	.828	....	5
4	Exchange Closed; Independence Day							
7	....	....	20.25A	20.25A	19.40	.738	....	5
8	....	....	16.90A	18.20A	18.20	.715	....	5
9	18.70	18.85B	18.70	18.85B	19.00	.730	1	6
10	19.70	19.70	18.00A	19.70	20.00	.746	1	5
11	....	....	18.80A	18.80A	18.65	.723	....	4
14	....	....	17.00A	17.00A	16.00	.670	....	4
15	13.65	14.65B	13.65	13.65	14.10	.623	1	5
16	....	15.20B	....	14.20B	14.25	.625	....	5
17	....	15.50B	....	15.50B	14.75	.638	....	5
18	....	15.55B	14.00A	15.55B	15.50	.649	....	5
21	....	....	15.00A	15.50N	15.05	.643	....	5
22	....	16.50B	....	16.50B	16.55	.671	....	5
23	....	....	....	16.55N	15.95	.665	....	5
24	....	....	15.80A	15.95N	16.20	.670	....	5
25	....	17.30B	....	17.30B	17.75	.703	....	5
28	13.00	13.00	13.00	13.00	13.70	.620	2	7
29	13.20	13.90	13.20	13.90	13.75	.624	3	8
30	14.50	14.80	12.40	14.80	15.20	.661	4	10
31	....	....	14.30A	14.30A	14.05	.637	2	10

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	14.35B	12.90A	12.90A	12.40	.596	....	10
4	12.10	14.15B	12.00	14.15B	14.80	.654	8	16
5	....	15.75B	....	15.25B	15.10	.663	....	16
6	14.45	14.60B	14.45	14.60B	14.75	.657	2	18
7	15.35	15.35	14.90A	14.90A	14.70	.658	1	22
8	....	15.35B	14.60A	14.60A	14.55	.659	....	18
11	....	17.15B	....	17.15B	17.15	.715	....	18
12	....	18.15B	....	18.15B	18.95	.756	....	18
13	....	20.65B	....	20.65B	20.70	.785	....	18
14	20.30	21.35	20.30	21.35	21.45	.801	2	19
15	....	21.60B	21.20A	21.60B	21.75	.808	....	19
18	....	21.90B	20.30A	21.90B	21.80	.814	....	21
19	20.85	21.00B	20.70A	20.85	21.15	.807	4	23
20	22.60	23.60B	22.60	23.60B	23.85	.845	2	24
21	....	....	23.70A	23.70A	23.65	.846	....	24
22	....	23.75B	23.55A	23.75B	23.65	.848	....	20
25	....	....	22.30A	22.75A	22.85	.842	....	20
26	22.75	26.00B	22.75	26.00B	26.35	.883	1	19
27	26.55	26.90B	26.20A	26.55	26.40	.886	1	18
28	....	26.50B	26.00A	26.30A	26.20	.887	....	18
29	....	26.70B	26.15A	26.15A	25.40	.881	....	18

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	....	25.80B	22.05A	22.05A	21.30	.835	....	18
3	21.60	22.95B	21.60	22.95B	23.70	.867	2	17
4	....	26.55B	....	26.55B	26.80	.898	....	17
5	....	....	25.05A	25.05A	22.95	.858	....	17
8	....	....	21.60A	22.35A	22.20	.849	....	17
9	....	23.40B	21.20A	21.20A	21.45	.840	....	17
10	....	....	21.15A	21.15A	20.70	.829	....	15
11	....	....	11.50A	11.50A	11.40	.613	....	15
12	8.20	11.40	8.20	10.00	9.50	.511	13	27
15	10.80	10.80	8.80	9.95	9.90	.540	139	127
16	8.90	9.80	8.20A	9.50	9.60	.534	104	167
17	9.55	10.55	9.05	9.10	9.15	.524	77	200
18	8.80@.60	10.15	8.60	9.25	9.35	.536	35	201
19	9.05	9.50B	8.45A	9.00	8.95	.527	98	225
22	9.15@.30	11.00	9.15	10.85	10.95	.605	297	489
23	11.00	11.70B	10.80	11.70B	12.00	.642	18	500
24	12.00	12.40	11.35	11.35	11.40	.630	293	362
25	11.15	11.15	8.00	9.00A	8.95	.544	248	499
26	8.40	10.50	8.00A	9.35	9.35	.555	175	533
29	8.35	8.50	6.50	8.20A	8.10	.508	163	576
30	8.80@.90	10.30	8.35	8.75	8.65	.529	102	589

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	9.10	11.15	9.10	10.15	10.25	.588	277	564
2	9.85	10.60	9.25	10.60	10.80	.610	67	569
3	11.50@.70	12.45B	8.70	9.70	9.50	.565	14	572
6	9.20	11.15B	9.20	10.55A	10.40	.599	37	581
7	9.90	10.70B	9.40	10.50	10.65	.607	45	608
8	9.65	12.30	9.40A	12.00	11.90	.648	46	616
9	12.65	12.65	10.55A	10.90	10.80	.619	24	619
10	10.20	11.30B	10.20	10.80A	10.70	.619	137	741
13	10.55	11.45B	10.55	11.45B	11.70	.653	26	721
14	12.00	12.00	10.00	10.20	10.35	.614	35	722
15	10.85	13.40	10.85	13.25	13.45	.708	63	725

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 230 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	13.10	13.70	12.90A	12.90A	13.30	.711	30	718
17..	12.00	12.10B	11.75A	12.00A	11.80	.680	55	767
20..	10.60	10.60	9.35	10.05	10.20	.634	47	786
21..	9.80	10.50B	9.30	9.70A	9.65	.630	26	808
22..	10.10	10.30	9.65	9.65	9.50	.630	12	806
23..	10.00	12.80	10.00	12.60	12.30	.722	82	801
24..	11.40	12.05	10.70	10.70	10.85	.689	5	797
27..	10.70	11.80	9.75A	11.80	11.80	.724	17	792
28..	11.70	12.40B	11.60A	11.70	11.50	.718	6	795
29..	11.65	13.25	11.30A	12.70B	12.95	.759	40	788
30..	15.50	16.15	14.80A	15.40B	15.25	.817	52	793
31..	15.00	15.50	14.55	15.50	15.90	.835	23	792

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	16.45	16.65	15.70	16.30	16.90	.863	140	908
4..	16.00	17.30B	16.00	16.95	17.20	.873	73	952
5..	16.65	18.20	16.65	18.10	18.05	.889	84	958
6..	17.25	17.75B	15.30	16.70B	17.15	.880	73	1102
7..	....	17.20B	16.40A	17.15N	16.80	.881	....	1017
10..	16.20	17.10B	16.05A	17.10B	17.40	.899	100	1090
11..	17.50	17.80B	17.50	17.80B	18.35	.917	1	1093
12..	....	18.70B	17.00A	17.55A	17.65	.913	....	1093
13..	16.85	16.85	14.60A	14.60A	12.90	.833	1	1093
14..	13.90	15.30B	12.75A	15.30B	16.10	.901	31	1119
17..	....	16.20B	14.10A	14.85A	14.30	.882	....	1084
18..	14.30	14.30	8.65	8.65	9.20	.743	55	1125
19..	9.30	9.70B	8.30A	9.70B	10.00	.775	11	1123
20..	10.50	13.10	9.85	13.10	13.15	.872	7	1125
21..	13.30@.25	17.60	13.25	17.60	15.50	.919	4	1123
24..	16.20	18.85	16.20	18.85	18.55	.964	7	1123
25..	18.40	19.25	18.05	19.25	19.80	.976	35	1100
26..	19.70	20.00B	19.05A	20.00B	19.80	.978	4	1103
27..	Exchange Closed; Thanksgiving Day							
28..	19.70	19.70	19.20A	19.70	18.90	.979	....	1097

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	20.00B	16.90A	20.00B	21.15	.993	4	1097
2..	21.50	24.00B	21.50	24.00B	24.55	.998	14	1097
3..	25.50	25.70B	24.25A	24.25A	24.30	.998	10	1098
4..	....	25.10B	....	24.30N	24.65	.998	1	1095
5..	....	....	21.55A	22.10A	21.95	.997	....	1073
8..	21.70	23.00B	19.25A	22.00B	21.95	.999	13	1070
9..	21.75	21.75	20.00A	20.00A	19.95	.998	20	1053
10..	....	22.20B	19.80A	22.20B	21.10	.999	....	1050
11..	18.05	18.70B	18.05	18.05	18.15	.999	6	1049
12..	....	18.75B	17.25A	17.25A	17.05	.999	1	1049
15..	15.60	18.40B	15.60	18.40B	18.75	.999	....	1048
16..	19.50	19.80B	18.00A	19.30A	19.25	.999	12	1016
17..	....	19.30B	17.70A	17.70A	17.60	.999	....	679
18..	17.40	18.00B	16.95A	17.00A	17.00	1.000	4	630
19..	17.65	19.25B	16.60A	19.25B	19.75	1.000	1	598
22..	....	...	....	....	....	.999	....	....

DECEMBER 1986 235 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	11.55	11.60B	11.55	11.60B	11.60	.551	10	10
20..	....	....	....	13.35B	13.70	.603	....	10
21..	....	....	13.00A	13.00A	13.25	.600	....	10
22..	....	15.90B	....	15.90B	16.45	666	....	10
23..	....	16.90B	....	16.90B	17.15	.679	....	10
26..	Exchange Closed; Memorial Day							
27..	....	18.70B	....	18.70B	20.00	.726	....	10
28..	....	20.80B	....	20.80B	21.20	.743	....	10
29..	....	21.70B	20.70A	21.70B	21.90	.754	....	10
30..	....	22.10B	21.55A	21.90N	21.40	.742	....	10

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	20.80A	20.80A	19.50	.712	....	10
3..	....	19.75B	19.40A	19.75B	20.30	.725	....	10
4..	....	....	18.00A	19.00A	18.85	.703	....	10
5..	....	19.60B	....	19.60B	19.95	.721	....	10
6..	....	....	19.40A	19.95N	19.70	.716	....	10
9..	....	....	15.35A	15.35A	15.10	.631	....	10
10..	....	....	14.65A	14.65A	15.10	.632	....	10
11..	....	16.30B	....	16.30B	16.30	.652	....	10
12..	....	....	....	16.30N	16.65	.661	....	10
13..	....	20.00B	....	20.00B	19.95	.723	....	10
16..	....	....	....	19.95N	20.20	.729	....	10
17..	....	....	19.00A	19.00A	18.20	.695	....	10
18..	....	19.00B	17.40A	19.00B	19.05	.712	....	10
19..	....	....	18.25A	18.25A	17.80	.690	....	10

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 235 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	....	....	....	17.80N	19.60	.721	....	10
23..	....	....	17.95A	17.95A	17.55	.691	....	10
24..	18.65	20.65B	18.65	20.65B	19.95	.731	1	11
25..	....	21.50B	....	20.45B	20.50	.743	....	11
26..	....	....	....	20.50N	20.85	.749	....	11
27..	....	21.00B	....	21.00B	20.95	.750	....	11
30..	....	22.30B	....	22.30B	22.50	.775	....	11

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	23.40B	....	23.40B	23.80	.792	....	11
2..	....	24.50B	23.55A	23.90B	24.30	.800	....	11
3..	....	....	22.85A	22.85A	22.35	.774	....	11
4..	Exchange Closed; Independence Day							
7..	....	....	16.95A	16.95A	16.15	.671	....	11
8..	14.50	14.70B	13.95A	14.70B	15.00	.645	1	12
9..	....	15.60B	....	15.60B	15.80	.662	....	12
10..	15.00	16.40B	14.75	16.40B	16.65	.680	2	14
11..	....	....	15.70A	15.70A	15.50	.655	....	14
14..	....	....	14.20A	14.20A	13.20	.597	....	14
15..	12.50	12.50	11.50A	12.00A	11.55	.548	1	15
16..	12.40	12.60	11.90A	11.90A	11.60	.550	11	23
17..	12.80	12.80	12.00	12.00	12.15	.564	5	27
18..	13.00	13.00	11.60A	13.00	12.80	.575	2	28
21..	....	....	12.30A	12.80N	12.30	.569	....	28
22..	12.70	13.85	12.70	13.85	13.60	.599	5	31
23..	....	....	....	13.60N	13.05	.592	....	28
24..	....	....	12.90A	13.05N	13.35	.598	....	28
25..	....	14.40B	....	14.40B	14.70	.633	....	28
28..	11.00	11.25	11.00	11.00A	11.10	.544	2	30
29..	....	....	10.80A	10.80A	11.10	.548	....	30
30..	10.90	12.20B	10.00	12.20B	12.35	.587	2	32
31..	12.00	12.00	11.60	11.60	11.30	.561	11	41

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	11.00	11.60	10.40A	10.40A	9.90	.517	7	46
4..	9.45	11.80B	9.00	11.80B	11.95	.578	99	94
5..	12.30	12.85	12.30	12.85	12.25	.587	13	101
6..	11.45	11.95	11.45	11.95	11.90	.580	23	121
7..	12.05	12.55B	12.00A	12.00A	11.85	.581	4	127
8..	12.10	12.45B	11.75A	11.75A	11.70	.581	25	145
11..	12.85	14.00B	12.85	14.00B	13.95	.641	21	135
12..	15.65	15.65	15.65	15.65	15.55	.686	1	134
13..	15.70	17.10B	15.55	17.05	17.15	.719	30	133
14..	17.75	17.75	17.65	17.65	17.85	.735	5	131
15..	....	18.00B	17.60A	18.00B	18.05	.743	....	131
18..	16.50	18.20B	16.50	16.75	18.10	.750	51	183
19..	....	....	17.00A	17.75A	17.50	.740	....	181
20..	17.35	19.70	17.35	19.70	19.95	.786	1	182
21..	19.70	19.70	19.70	19.70	19.75	.785	11	183
22..	20.05	20.10	19.70A	19.95A	19.75	.787	2	181
25..	....	....	18.40A	18.85A	19.05	.779	....	180
26..	....	21.95B	....	21.95B	22.25	.830	....	180
27..	21.95	22.80B	21.95	22.10B	22.25	.833	1	180
28..	....	22.50B	22.10A	22.20A	22.05	.834	....	181
29..	....	22.55B	22.00A	22.00A	21.35	.826	....	180

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	17.60	21.70B	17.60	17.60	17.50	.766	1	180
3..	17.30	19.05B	17.30	19.05B	19.70	.806	3	178
4..	21.90	21.90	21.90	21.90	22.60	.847	2	176
5..	....	....	20.85A	20.85A	19.00	.795	....	176
8..	....	....	17.70A	18.35A	18.35	.783	....	176
9..	....	19.50B	17.40A	17.40A	17.65	.771	....	176
10..	....	....	17.35A	17.35A	17.00	.758	....	176
11..	11.00	11.00	8.65A	8.75	8.70	.515	11	186
12..	9.10	9.50	5.70	7.50	7.50	.414	302	423
15..	8.75	9.00	6.60	7.70	7.65	.442	397	620
16..	6.70@.55	7.65	6.40	7.45	7.40	.437	152	678
17..	7.60	8.40	7.05	7.05	6.95	.428	147	738
18..	6.70@.65	8.00	6.65	7.30	7.10	.440	116	757
19..	6.80	7.40	6.40	6.75	6.80	.432	399	957
22..	7.10@6.90	8.50	6.90	8.30	8.35	.509	442	1074
23..	8.85	9.20	8.15A	9.20	9.20	.548	383	1272
24..	8.80	9.60	8.35	8.90A	8.70	.534	105	1297
25..	8.15@.10	8.55B	6.00	6.55	6.70	.446	179	1283
26..	6.40@.50	8.00	6.15	6.95	7.05	.457	223	1328
29..	6.00@5.75	6.30	4.70	6.05	6.05	.409	337	1356
30..	6.35	7.70	6.20	6.45	6.45	.430	245	1347

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 235 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.00	8.80	6.90	7.75	7.75	.489	408	1487
2..	7.60@.55	8.15	7.00	8.10B	8.20	.512	285	1375
3..	8.85@.95	9.60	6.00	7.15	7.15	.465	206	1393
6..	6.90	8.60	6.90	7.75	7.90	.498	107	1390
7..	7.50	8.10	6.85	8.10	8.10	.507	142	1476
8..	6.95@.85	9.40	6.85	9.05@.15	9.15	.550	284	1511
9..	8.90	9.75	7.95	8.00	8.20	.518	434	1472
10..	7.70@.25	8.50	7.25	8.00	8.05	.518	432	1585
13..	7.75	8.65B	7.75	8.65B	8.90	.553	114	1558
14..	9.00	9.10	7.10	7.65	7.75	.511	202	1562
15..	8.30	10.25	7.70A	10.25	10.30	.612	400	1480
16..	10.45	10.85	9.45	9.80	10.00	.613	180	1454
17..	9.45	9.45	8.75	9.05	8.80	.578	49	1454
20..	7.90@.95	7.95	6.35	7.40	7.40	.526	160	1527
21..	7.70@.75	7.75	6.65	6.80	6.95	.520	185	1556
22..	7.25	7.50B	6.90A	7.05	6.70	.518	262	1624
23..	7.05	9.50	7.05	9.05B	9.05	.617	154	1614
24..	8.85	9.10	7.55	7.70	7.70	.578	117	1557
27..	7.80	8.55	6.70	8.50	8.55	.613	126	1654
28..	8.50	9.35B	8.15A	8.50	8.30	.605	126	1637
29..	8.75	9.60	8.15A	9.30	9.50	.650	31	1646
30..	12.30	12.30	11.25	11.60	11.45	.720	287	1781
31..	11.00	11.75B	10.85	11.50B	11.95	.742	40	1782

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	12.40	12.50	11.85	12.20	12.85	.775	29	1582
4..	11.85	13.40B	11.60	12.95	13.05	.786	73	1589
5..	13.00	13.75	12.80A	13.55	13.75	.807	138	1539
6..	12.80	13.75B	11.55	12.65B	12.95	.792	17	1534
7..	12.75	12.90B	12.10	12.40B	12.65	.791	11	1530
10..	12.05	12.95	12.00A	12.95	13.15	.813	25	1535
11..	13.25	13.40B	12.90	13.40B	13.90	.840	26	1533
12..	14.00	14.05B	12.65A	13.25A	13.20	.831	2	1531
13..	12.45	12.45	9.75	9.75	8.95	.710	29	1532
14..	9.20	10.95B	8.70	10.95B	11.75	.807	27	1537
17..	10.00	11.90	9.60	10.10	10.15	.771	175	1561
18..	10.00	10.40	5.50	5.85	5.90	.581	889	1856
19..	6.20	6.45	5.00A	6.45	6.45	.618	535	1740
20..	6.70	9.30	6.45	9.00	9.05	.750	255	1695
21..	9.15	12.45	8.60	11.80	11.05	.823	154	1639
24..	11.40	14.10	11.40	13.70	13.95	.903	57	1617
25..	13.60	15.00	13.05	15.00	15.10	.928	23	1597
26..	14.50	15.10B	14.20	15.10B	15.05	.933	53	1589
27..	Exchange Closed; Thanksgiving Day							
28..	15.00	15.00	14.50	14.50	14.25	.930	1	1584

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	14.10	16.45	12.20A	16.45	16.35	.968	24	1593
2..	16.90	18.85	16.80A	18.85	19.65	.988	36	1550
3..	19.70	20.10B	18.95A	19.70	19.40	.989	47	1548
4..	19.85	20.30B	19.00	19.30B	19.75	.992	12	1516
5..	....	....	16.20A	17.10A	17.10	.984	....	1516
8..	....	18.00B	14.50A	17.10N	17.10	.992	....	1572
9..	....	....	15.30A	15.30A	15.10	.988	....	1571
10..	16.45	17.25B	14.95A	17.00	16.20	.995	10	1565
11..	15.80	15.80	12.80A	13.00	13.40	.987	12	1571
12..	....	13.80B	12.40A	12.40A	12.15	.986	2	1571
15..	10.65	13.45B	10.50A	13.45B	13.75	.999	4	1571
16..	14.60	14.80B	13.00A	14.20B	14.25	.999	13	1570
17..	14.30	14.30	12.70A	12.80	12.60	.999	191	1564
18..	12.50	13.00B	11.95A	12.00A	12.00	.999	38	1346
19..	12.70	14.25B	11.60A	14.25B	14.75	1.000	2	1356
22..	....	....	....	....	....	.999	....	....

DECEMBER 1986 240 CALLS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	10.00	10.80B	10.00	10.80B	11.15	.539	1	1
21..	10.80	10.80	10.35A	10.35A	10.75	.534	2	3
22..	....	13.05B	....	13.05B	13.55	.602	....	3
23..	13.70	13.70	13.70	13.70	14.20	.615	....	3
26..	Exchange Closed; Memorial Day							
27..	....	15.60B	....	15.60B	16.65	.665	1	4
28..	....	17.50B	....	17.50B	17.85	.684	....	4
29..	....	18.55B	17.50A	18.55B	18.70	.695	....	4
30..	....	18.80B	18.35A	18.70N	18.10	.682	....	4

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	17.70A	17.70A	16.40	.649	....	4
3..	....	16.65B	16.30A	16.65B	17.15	.663	....	4
4..	....	....	15.00A	15.85A	15.80	.639	....	4
5..	....	16.50B	....	16.50B	16.80	.659	....	4

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 240 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	16.30A	16.80N	16.60	.653	....	4
9..	....	....	12.65A	12.65A	12.45	.562	....	4
10..	....	....	12.00A	12.00A	12.45	.562	....	4
11..	12.60	13.55B	12.60	13.55B	13.70	.584	1	5
12..	13.70	13.70	13.70	13.70	13.85	.593	1	6
13..	....	17.00B	....	17.00B	17.05	.660	....	6
16..	....	....	....	17.05N	17.10	.666	....	6
17..	17.20	17.20	16.00A	16.00A	15.25	.629	1	6
18..	....	16.00B	14.55A	16.00B	16.05	.647	....	6
19..	....	16.15B	15.30A	15.30A	14.85	.623	....	6
20..	....	....	....	14.85N	16.45	.657	....	6
23..	....	....	15.00A	15.00A	14.55	.624	....	6
24..	17.30	17.35B	17.30	17.35B	16.75	.667	1	6
25..	17.40	18.15B	17.40	17.40	17.30	.680	1	6
26..	....	....	....	17.30N	17.55	.686	....	6
27..	....	17.65B	....	17.65B	17.60	.688	....	6
30..	....	18.85B	....	18.85B	19.05	.715	....	6

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	...	19.90B	....	19.90B	20.25	.735	....	6
2..	20.30	20.90B	20.10A	20.40B	20.70	.743	2	6
3..	....	....	19.40A	19.40A	18.90	.714	....	6
4..	Exchange Closed; Independence Day							
7..	....	....	14.00A	14.00A	13.25	.600	....	6
8..	12.00	12.00	11.30A	12.00	12.35	.573	1	7
9..	12.90	12.90	12.70	[illegible]	13.00	.591	6	13
10..	11.65	13.50B	11.65	[illegible]	13.75	.610	17	29
11..	13.70	13.70	12.95A	[illegible]	12.70	.583	1	29
14..	11.15	12.35	11.15	[illegible]	10.60	.522	11	29
15..	10.60	10.60	9.10	9.85	9.25	.473	28	43
16..	10.00	10.35	9.50	9.55	9.35	.475	6	45
17..	9.85	10.75	9.85	9.90	9.80	.489	38	69
18..	10.10	10.70	9.10	10.70	10.40	.501	191	235
21..	10.00	10.55	10.00	10.50	10.00	.494	3	238
22..	11.25	11.30	11.00	11.00	11.10	.526	13	246
23..	11.00	11.00	11.00	11.00	10.60	.518	4	247
24..	10.60	10.60	10.40	10.40	10.85	.524	3	247
25..	12.00	12.00	12.00	12.00	11.95	.560	2	250
28..	11.10	11.10	8.80A	8.80A	8.85	.469	16	260
29..	8.90@9.35	9.35	8.70	9.00B	8.85	.472	27	264
30..	8.70	9.70B	8.10	9.70B	9.90	.511	54	303
31..	9.35	9.45	9.35	9.35	9.00	.484	4	307

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	8.90	9.15B	8.10	8.10	7.80	.440	17	315
4..	7.50	9.00B	7.30	9.00B	9.60	.500	6	315
5..	9.85	10.45	9.85	10.15A	9.75	.509	7	317
6..	9.50	9.75	9.40A	9.75	9.50	.502	3	318
7..	9.45	10.00	9.45	9.60	9.40	.503	14	321
8..	9.55	9.95B	9.30A	9.30A	9.25	.501	2	321
11..	10.00	11.25B	10.00	11.25B	11.20	.563	16	335
12..	11.10	12.00	11.10	12.00	12.60	.610	6	336
13..	12.05	14.40	12.05	13.90	14.00	.645	13	326
14..	14.00	14.75	14.00	14.35	14.55	.662	11	318
15..	14.25	14.70B	14.25	14.70B	14.75	.670	3	317
18..	13.40	14.80	13.35	14.70A	14.75	.676	6	316
19..	14.00@.30	14.30	13.40	14.10	14.20	.665	17	302
20..	15.30	16.20B	15.10A	16.20B	16.45	.716	3	303
21..	16.45	16.45	15.80	16.00	16.25	.715	7	305
22..	15.80	16.50	15.80	16.15	16.25	.716	7	301
25..	14.95	15.35B	14.95	15.35B	15.50	.705	4	295
26..	17.00	18.50	17.00	18.20	18.45	.765	4	294
27..	18.20	19.15	18.20	18.55	18.45	.768	10	295
28..	18.00	18.65B	17.40	18.15	18.20	.768	8	294
29..	....	18.85B	18.15A	18.15A	17.60	.758	1	294

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	17.80	18.00B	14.65	14.65	14.05	.686	62	341
3..	14.20	15.50B	14.20	15.50B	16.05	.732	4	343
4..	16.45	17.90	16.00A	17.90	18.70	.783	73	412
5..	16.95	16.95	16.55A	16.55A	15.50	.719	1	419
8..	14.45	14.90	14.15A	14.90	14.90	.705	3	419
9..	15.80	15.80	14.05A	14.05A	14.25	.691	2	421
10..	13.80	13.95B	13.60	13.65	13.65	.675	7	424
11..	11.35	11.35	6.20	6.40@.90	6.65	.418	238	398
12..	6.80@7.35	7.35	5.00	6.00	5.70	.324	240	479
15..	6.70	7.00	4.95	6.00	5.85	.350	687	907
16..	5.10@4.50	5.80	4.50	5.60	5.60	.346	304	997
17..	5.80	6.55	5.20	5.35	5.20	.339	314	1240
18..	4.80@.95	6.00	4.80	5.30A	5.30	.350	325	1480
19..	5.00	5.60	4.65	5.20	5.05	.342	316	1680
22..	5.05@.10	6.40	5.05	6.25B	6.25	.415	485	1940

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
DECEMBER 1986 240 CALLS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	6.35	6.90B	6.05	6.60@.65	6.90	.453	229	2064
24..	6.80	7.10	6.20	6.80	6.50	.439	407	2233
25..	6.35	6.35	4.30	4.90	4.90	.353	470	2406
26..	4.70@.55	6.00	4.45	5.10B	5.15	.364	292	2327
29..	4.25	4.60	3.45	4.40@.30	4.35	.318	405	2460
30..	4.80@.85	5.75	4.45	4.75	4.70	.337	558	2576
				IN OCTOBER				
1..	5.10	6.65	5.10	5.70@.80	5.70	.393	427	2534
2..	5.55	6.05	5.05	6.00@.05	6.05	.415	158	2537
3..	6.70	7.05	4.30	5.30@.15	5.25	.369	1586	2023
6..	5.20	6.55	4.75	5.75	5.85	.400	493	1716
7..	5.60	6.00	5.00	5.90	5.95	.409	441	1717
8..	5.05@.20	7.00	5.05	6.65	6.85	.451	1168	1916
9..	6.70	7.45	5.65	5.85@.90	6.00	.419	464	1949
10..	5.60	6.30B	5.55	5.85	5.90	.418	222	1959
13..	6.05	6.50B	5.70	6.50B	6.55	.451	42	1899
14..	6.45	6.65	5.10	5.50	5.60	.409	139	1860
15..	5.55@.45	7.65	5.40	7.60B	7.65	.510	286	1856
16..	7.95	8.00	6.70	7.40	7.30	.510	451	1680
17..	7.15	7.15	6.20	6.40@.30	6.35	.472	180	1631
20..	5.55@.45	5.65	4.50	5.05	5.20	.418	320	1691
21..	5.35@.25	5.45	4.35	4.65@.70	4.75	.411	322	1743
22..	4.85@.95	5.10	4.55	4.60	4.55	.407	634	1847
23..	4.80	6.85	4.80	6.30	6.40	.505	730	2157
24..	6.15	6.50	5.10	5.30	5.25	.462	597	2285
27..	5.00@.10	5.95	4.40	5.90@.95	5.90	.494	394	2224
28..	5.80	6.60	5.50A	5.70	5.70	.484	266	2263
29..	5.45	6.85	5.45	6.40	6.55	.530	272	2211
30..	9.00@8.95	9.00	7.85	8.15	8.20	.605	332	2132
31..	7.85	8.40	7.40	8.30@.40	8.55	.628	144	2080
				IN NOVEMBER				
3..	9.15@.00	9.20	8.45	9.20	9.25	.663	212	2116
4..	8.50@.40	9.75B	8.20	9.30	9.35	.674	457	2048
5..	8.95	10.00	8.95	9.90	9.95	.698	132	2031
6..	9.60	9.90	7.80	9.10B	9.20	.677	243	2074
7..	8.95	9.35	8.35	8.80	8.85	.672	79	2013
10..	8.15	9.25B	8.15	9.15	9.15	.695	74	2005
11..	9.35	9.85B	9.00	9.80@.85B	9.90	.728	179	1944
12..	10.10	10.10	8.50	9.20	9.15	.713	66	1909
13..	8.55	8.60	5.60	5.80	5.65	.559	677	2235
14..	5.90	8.00	5.45	8.00	7.90	.675	643	2359
17..	6.70	8.05B	6.25	6.60	6.65	.621	470	2321
18..	6.35	6.70B	3.05	3.25@.35	3.30	.407	1451	3034
19..	3.50	4.00	2.70	3.80	3.75	.442	2269	3226
20..	4.05@3.90	5.90	3.60	5.60@.40	5.60	.587	838	3057
21..	5.70	8.80	5.25	7.30	7.15	.678	565	2949
24..	7.35@.25	10.10	7.20	9.60	9.60	.790	906	2809
25..	9.20	10.25	8.60	10.25	10.70	.831	204	2843
26..	10.20	10.80	9.70	10.80	10.65	.836	175	2545
27..	Exchange Closed; Thanksgiving Day							
28..	9.60	10.35B	9.60	9.60	9.80	.825	165	2487
				IN DECEMBER				
1..	7.70	12.00	7.35	11.75@12.00	11.85	.898	484	2519
2..	11.85@12.10	15.00	11.65	15.00	14.85	.954	120	2524
3..	15.65	15.90	14.60A	14.60A	14.70	.955	23	2428
4..	14.70	15.55	14.25	14.85	14.95	.963	74	2422
5..	14.40	14.40	11.60	12.30B	12.50	.935	58	2412
8..	12.30	13.55B	9.90A	12.50A	12.40	.956	95	2453
9..	12.40	12.40	10.45	10.45	10.45	.934	41	2586
10..	11.05	13.00	10.25A	11.75	11.45	.961	306	2383
11..	11.00	11.00	8.00	8.80	8.75	.917	95	2301
12..	8.00	8.80B	7.55	7.55	7.50	.901	14	2288
15..	6.00	9.00B	5.60	9.00B	8.90	.982	69	2267
16..	8.85	9.90	8.10	9.40A	9.35	.994	68	2218
17..	9.35	9.35	7.50A	8.20	7.70	.995	78	2228
18..	8.10	8.30	6.95A	7.30	7.05	.999	5	2173
19..	7.20	9.85	6.20	9.85	9.75	.999	75	2180
22..	....	....	....	....	....	.996	....	....
23..	....	....	....	....	....	.991	2	....
24..	....	....	....	....	....	.983	....	....

DECEMBER 1986 245 CALLS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	9.55	9.55	8.55A	8.55A	8.10	.432	1	1
16..	....	....	7.40A	7.40A	7.70	.417	....	1
19..	....	....	7.60A	7.60A	7.45	.424	....	1
20..	....	....	....	8.70B	8.95	.475	....	1

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
DECEMBER 1986 245 CALLS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	8.35A	8.35A	8.55	.469	....	1
22..	....	10.55B	....	10.55B	11.05	.537	....	1
23..	....	11.40B	....	11.40B	11.60	.550	....	1
26..	Exchange Closed; Memorial Day							
27..	....	12.80B	....	12.80B	13.70	.601	....	1
28..	....	14.60B	....	14.60B	14.85	.620	....	1
29..	14.50	15.55B	14.50	15.55B	15.70	.632	1	2
30..	....	15.80B	15.45A	15.70N	15.15	.618	....	2
				IN JUNE				
2..	....	....	14.90A	14.90A	13.60	.583	....	2
3..	13.90	13.90	13.50A	13.90	14.35	.598	1	3
4..	....	....	12.50A	13.20A	13.10	.573	....	3
5..	13.40	13.70B	13.40	13.70B	14.00	.593	1	3
6..	....	....	13.65A	14.00N	13.80	.587	....	3
9..	....	....	10.35A	10.35A	10.15	.492	....	3
10..	10.00	10.00	9.80A	10.00	10.15	.492	3	6
11..	10.25	11.15B	10.25	11.15B	11.30	.515	1	7
12..	....	....	....	11.30N	11.40	.524	....	7
13..	....	14.20B	....	14.20B	14.10	.593	....	7
16..	14.75	14.75	14.50A	14.50A	14.20	.600	1	8
17..	....	....	13.30A	13.30A	12.60	.561	....	8
18..	....	13.20B	12.00A	13.20B	13.30	.580	....	8
19..	....	....	12.65A	12.65A	12.25	.555	...	8
20..	....	....	....	12.25N	13.65	.590	....	8
23..	....	....	12.35A	12.35A	11.95	.555	....	8
24..	....	14.40B	....	14.40B	13.85	.599	....	8
25..	....	15.10B	....	14.25B	14.30	.614	....	8
26..	....	....	....	14.30N	14.60	.620	....	8
27..	....	14.65B	....	14.65B	14.65	.621	....	8
30..	....	15.70B	....	15.70B	15.95	.650	....	8
				IN JULY				
1..	....	16.65B	....	16.65B	17.05	.672	....	8
2..	16.50	17.60	16.50	17.50A	17.45	.680	2	8
3..	....	....	16.25A	16.25A	15.75	.648	....	8
4..	Exchange Closed; Independence Day							
7..	13.80	13.80	11.00	11.00	10.70	.527	21	28
8..	10.10	10.25	9.10A	10.00A	9.90	.499	27	55
9..	10.50	10.70	10.00	10.70	10.45	.517	10	64
10..	9.70	10.90B	9.70	10.90B	11.10	.537	2	64
11..	11.40	11.55	10.50	10.50	10.25	.509	4	67
14..	....	....	9.50A	9.50A	8.50	.448	....	67
15..	8.50	8.90	7.20	8.50	7.35	.400	33	94
16..	8.40	8.40	7.70A	7.70A	7.45	.402	2	96
17..	8.60	8.75	7.90	7.90	7.75	.416	15	102
18..	7.75	8.55	7.30A	8.55	8.40	.428	9	110
21..	8.00	8.75	8.00	8.20	7.95	.421	22	122
22..	8.50	9.10	8.50	9.00	8.90	.452	37	149
23..	9.10	9.10	8.80	9.00	8.45	.445	8	143
24..	8.80	8.80	8.15	8.15	8.65	.451	18	145
25..	9.35	9.40B	9.35	9.35	9.60	.487	....	145
28..	7.70	7.85	6.80A	7.00	7.00	.395	18	150
29..	7.25	7.35	6.75	7.00	6.95	.398	53	174
30..	6.35	7.75	6.15	7.70A	7.80	.436	50	222
31..	7.70	7.70	7.20	7.20	7.05	.409	5	222
				IN AUGUST				
1..	7.20	7.50	6.25	6.25	6.20	.366	8	228
4..	5.60	7.60B	5.60	7.60B	7.55	.424	46	241
5..	7.70	8.35	7.70	7.90A	7.70	.433	21	255
6..	7.25	7.50	6.95	7.40B	7.45	.425	6	249
7..	7.40	7.60B	7.40	7.40	7.35	.425	3	249
8..	7.85	7.85	7.25A	7.25A	7.20	.424	2	250
11..	7.85	9.00	7.85	8.75	8.85	.484	37	276
12..	9.15	9.70	8.40	9.70	10.00	.531	130	368
13..	9.70	11.90	9.70	11.40	11.20	.567	61	375
14..	10.80	11.90	10.80	11.60	11.70	.584	13	375
15..	11.40@.60	11.80B	11.05	11.70	11.85	.592	17	362
18..	11.10	11.95	10.40	11.85	11.75	.597	53	352
19..	11.00	11.65	10.90	11.10	11.25	.584	20	348
20..	12.25	13.05B	12.25	12.65A	13.30	.639	17	345
21..	13.35	13.35	12.30	13.30	13.15	.636	19	342
22..	13.00	13.20B	13.00	13.10	13.15	.637	3	343
25..	12.70	12.70	11.90	11.95	12.40	.623	12	339
26..	13.90	15.00	13.90	15.00	15.05	.690	60	310
27..	15.75	16.00	14.65	14.90	15.05	.693	13	301
28..	....	15.20B	14.50A	15.00A	14.80	.692	....	301
29..	15.25@.30	15.40B	14.20	14.20	14.20	.680	8	306

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 245 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	13.95	14.50B	10.85	11.40B	11.05	.598	5	307
3..	10.90	12.30B	10.90	12.30B	12.85	.649	16	308
4..	12.65	15.50	12.65	15.50	15.20	.707	11	312
5..	15.15	15.15	12.90	13.60	12.35	.634	14	307
8..	12.00	12.20	11.45	11.50	11.80	.617	6	302
9..	12.95	12.95	10.90A	10.90A	11.25	.602	6	300
10..	11.30	11.30	10.70	11.05B	10.75	.585	16	299
11..	8.60	8.85	4.80	5.15	4.95	.328	383	449
12..	5.55	6.80	3.00	4.40B	4.40	.245	276	681
15..	5.00	5.00	3.70	4.30	4.35	.268	214	718
16..	3.90@.70	4.35	3.70	4.25	4.15	.265	194	772
17..	4.35@.25	4.85	3.80	3.90A	3.85	.259	171	845
18..	3.70	4.90B	3.60	4.00	3.90	.269	217	941
19..	3.65	4.00	3.40A	3.65A	3.70	.262	135	1024
22..	3.90	4.65	3.85A	4.50	4.60	.327	97	1038
23..	4.80	5.20	4.35	4.95	5.15	.362	182	1103
24..	5.00	5.25	4.30	4.75	4.70	.349	277	1124
25..	4.60	4.60	3.00	3.55@.60	3.50	.270	369	1199
26..	3.15@.20	4.30	3.15	3.70	3.70	.279	270	1349
29..	3.20	3.25	2.40	3.10	3.10	.238	297	1475
30..	3.60	4.20	3.20	3.45	3.35	.254	245	1494

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.60	4.80	3.60	4.15@.20	4.15	.305	278	1417
2..	3.90	4.40	3.60	4.25	4.35	.324	386	1474
3..	4.80@.90	5.15	3.00	3.75	3.75	.283	415	1530
6..	3.45	4.80	3.45	4.30	4.20	.310	109	1487
7..	3.90	4.25	3.55	4.25	4.30	.317	276	1299
8..	3.80@.75	5.15	3.75	5.00	5.00	.357	421	1449
9..	4.90	5.45	4.10	4.20@.25	4.30	.326	381	1302
10..	4.00	4.45	3.90	4.10	4.20	.325	93	1282
13..	4.00	4.70B	4.00	4.65B	4.70	.354	24	1289
14..	4.70	4.80	3.50	3.85	3.90	.314	160	1310
15..	3.75@.85	5.70	3.75	5.70	5.55	.409	522	1535
16..	5.70@.60	5.85	4.80	5.30B	5.20	.409	488	1710
17..	4.95	5.00	4.25	4.50	4.45	.371	346	1755
20..	3.95	3.95	3.10	3.50	3.45	.318	458	1939
21..	3.60	3.60	2.95	3.00B	3.10	.310	787	2366
22..	3.30@.10	3.40	2.90	2.90A	2.90	.305	333	2425
23..	3.15	4.65	3.15	4.15	4.25	.395	1197	2277
24..	4.10	4.35	3.30	3.35	3.40	.352	395	2152
27..	3.30	3.85	2.80	3.80	3.85	.379	870	2395
28..	3.80	4.35	3.55	3.70	3.65	.367	414	2478
29..	3.45@.40	4.65	3.40	4.30	4.35	.410	432	2661
30..	6.10@5.90	6.20	5.20	5.50@.65	5.60	.483	516	2784
31..	5.40@.35	5.65	4.90	5.55@.65	5.80	.505	496	2776

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	6.35@.30	6.35	5.60	6.25@.30	6.25	.537	649	2492
4..	5.60	6.50	5.60	6.25	6.30	.546	260	2412
5..	5.80	7.00	5.80	6.60	6.80	.570	238	2245
6..	6.15	6.75	5.15	6.00	6.20	.544	255	2338
7..	5.85@.95	6.30	5.40	5.80	5.80	.536	181	2352
10..	5.60	6.10	5.15	6.10	6.05	.556	1213	3175
11..	6.15	6.50	5.80	6.50	6.60	.590	163	3228
12..	6.75	6.75	5.45	5.95@6.00	5.90	.569	227	3255
13..	5.65	5.75	3.30	3.30A	3.20	.402	357	3276
14..	3.30	4.95	3.10	4.75@.95	4.90	.519	1221	3477
17..	4.00	5.10	3.75	3.90@.85	3.90	.454	541	3402
18..	3.75@.70	4.10	1.50	1.95@.75	1.70	.253	15955	9219
19..	1.75@.80	2.05	1.40	2.00	2.00	.280	2601	8962
20..	2.25	3.50	1.90	3.20	3.15	.411	2958	8698
21..	3.25@.15	5.50	2.80	4.30	4.20	.503	3086	7969
24..	4.45	6.35	4.20	5.90	6.00	.627	894	7401
25..	5.70@.50	6.75	5.10	6.75	6.85	.678	472	7310
26..	6.30	7.00	6.15	6.85@.70	6.75	.682	164	7275
27..	Exchange Closed; Thanksgiving Day							
28..	6.80@.75	6.80	5.80A	5.90	5.95	.656	72	7131

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.35	7.50B	4.05	7.45@.50B	7.55	.757	876	7170
2..	7.90@.80	10.60B	7.40	10.50	10.40	.864	534	7153
3..	10.75	11.55B	10.10	10.20B	10.25	.865	299	6920
4..	10.50@.60	11.05	9.80	10.55	10.50	.879	83	6703
5..	10.40	10.50	7.40	7.90	8.20	.810	196	6738
8..	7.80@.75	8.80	6.00	8.10	8.00	.839	478	6697
9..	7.75	8.10	6.25	6.55A	6.35	.772	233	6632
10..	6.05	8.50	6.05	7.65	7.15	.833	211	6686
11..	6.90	6.90	4.20	4.85	4.75	.704	86	6615
12..	4.65	4.85	3.60	3.75	3.65	.647	61	6430
15..	2.60@.50	4.80	2.10	4.70A	4.55	.814	567	6472
16..	4.75	5.35	3.75A	4.80	4.80	.878	545	6192

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 245 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	4.65	4.90	3.25	3.35A	3.35	.810	782	5671
18..	3.50	3.65	2.50	2.55	2.55	.831	304	5551
19..	2.30	4.70	1.60	4.50	4.75	.988	584	5382
22..	....	....	....	....	....	.905	108	....
23..	....	....	....	....	....	.874	....	....
29..	....	....	....	....	....	.770	1	....
30..	....	....	....	....	....	.760	....	....

DECEMBER 1986 250 CALLS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	12.50	14.10B	12.50	14.10B	14.10	.508	1	1
27..	....	14.75B	....	14.10N	14.10	.508	....	1
28..	Exchange Closed; Good Friday							
31..	....	14.45B	14.05A	14.05A	13.95	.504	....	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	12.20	12.20	12.20	12.20	11.50	.455	1	2
2..	....	12.00B	....	12.00B	11.95	.464	....	2
3..	....	....	10.50A	10.50A	9.80	.414	....	2
4..	....	....	8.85A	8.85A	8.40	.374	....	2
7..	8.60	8.60	8.10A	8.60	8.45	.377	1	3
8..	....	10.45B	....	10.45B	10.70	.377	....	3
9..	....	....	....	10.70N	10.80	.440	....	3
10..	....	11.70B	....	11.70B	12.15	.468	....	3
11..	....	....	11.55A	11.55A	11.15	.453	....	3
14..	11.00	12.20B	11.00	12.20B	12.25	.478	1	4
15..	....	....	....	12.25N	12.10	.475	....	4
16..	....	14.20B	....	14.20B	14.70	.530	....	4
17..	....	14.80B	....	14.80B	14.90	.536	....	4
18..	....	....	13.60A	13.60A	13.50	.521	....	4
21..	13.20	14.55B	13.20	14.55B	14.90	.550	1	4
22..	14.20	14.20	13.10A	13.10A	13.10	.514	10	14
23..	....	....	12.50A	13.10N	13.00	.513	10	24
24..	....	....	....	13.00N	12.60	.504	....	24
25..	....	....	....	12.60N	13.00	.513	....	24
28..	....	13.20B	....	13.20B	13.60	.525	....	24
29..	13.20	13.20	12.00A	12.00A	11.40	.476	5	29
30..	....	....	9.45A	9.45A	9.00	.415	....	29

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	9.00N	9.00	.415	....	29
2..	....	....	8.85A	8.85A	8.70	.407	....	29
5..	....	9.00B	....	9.00B	10.10	.446	....	29
6..	....	....	9.90A	9.90A	9.55	.434	....	29
7..	....	....	8.70A	8.70A	9.35	.432	....	29
8..	....	....	8.90A	8.90A	9.15	.434	....	29
9..	....	9.20B	....	9.20B	9.40	.444	....	29
12..	....	....	....	9.40N	8.90	.431	....	29
13..	....	....	8.30A	8.30A	7.95	.418	....	29
14..	7.65	8.10B	7.65	8.10B	8.10	.424	1	30
15..	7.80	7.80	6.85A	6.85A	6.50	.374	1	31
16..	....	....	5.85A	5.85A	6.00	.359	....	31
19..	....	....	....	6.00N	5.90	.364	....	31
20..	....	....	....	6.85B	7.10	.413	....	31
21..	7.20	7.20	6.60A	6.60A	6.75	.406	1	32
22..	8.00	8.40B	8.00	8.40B	8.85	.473	2	33
23..	9.00	9.00	9.00	9.00	9.35	.484	1	34
26..	Exchange Closed; Memorial Day							
27..	....	10.40B	....	10.40B	11.15	.535	....	34
28..	....	12.00B	....	12.00B	12.20	.555	....	34
29..	11.90	12.90B	11.90	12.90B	13.05	.567	1	35
30..	....	13.10B	12.85A	13.05N	12.55	.552	....	35

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	....	12.30A	12.30A	11.20	.516	....	35
3..	....	11.40B	....	11.40B	11.80	.532	....	35
4..	10.60	10.65B	10.25A	10.65B	10.70	.506	10	41
5..	10.25	11.30B	10.25	11.30B	11.50	.527	12	52
6..	....	....	11.25A	11.50N	11.35	.520	....	52
9..	....	....	8.35A	8.35A	8.20	.424	....	52
10..	8.10	8.10	7.95A	7.95A	8.20	.424	1	53
11..	....	9.10B	....	9.10B	9.20	.446	....	53
12..	9.30	9.60	9.30	9.60	9.30	.455	53	94
13..	11.20	11.90	11.20	11.90	11.60	.526	3	96
16..	11.90	12.00	11.90	11.90	11.75	.532	3	98
17..	10.90	10.90	10.90	10.90	10.30	.492	5	99
18..	10.35	10.90B	9.70	10.90B	10.90	.511	6	103
19..	....	....	10.35A	10.35A	9.95	.486	....	103
20..	10.45	11.25	10.45	11.25	11.15	.521	2	104
23..	11.00	11.00	10.05A	10.05A	9.70	.465	4	106
24..	12.40	12.40	11.90A	12.00	11.35	.530	4	109

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
DECEMBER 1986 250 CALLS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	....	12.40B	....	11.75B	11.80	.544	....	109
26..	11.80	11.80	11.80	11.80	12.00	.551	1	110
27..	....	....	....	12.00N	12.00	.551	....	110
30..	12.40	13.00B	12.40	13.00B	13.20	.581	1	111

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	13.80B	....	13.80B	14.15	.604	....	111
2..	14.10	14.90	14.10	14.60A	14.50	.614	3	111
3..	14.35	14.35	13.20	13.20	13.00	.579	2	110
4..	Exchange Closed; Independence Day							
7..	10.85	10.85	8.70	8.70	8.55	.454	16	117
8..	8.00	8.00	7.25A	7.55	7.85	.426	30	145
9..	8.40	8.40	8.20	8.20	8.35	.445	3	146
10..	8.70	8.70	7.95A	8.70B	8.95	.464	6	150
11..	9.10	9.10	8.45A	8.70	8.25	.437	6	154
14..	8.00	8.00	7.25	7.25	6.70	.377	7	156
15..	7.00	7.00	5.45	6.30	5.75	.332	67	157
16..	6.30	6.85	6.00	6.35	5.85	.334	9	166
17..	6.50	7.00	6.50	6.50	6.20	.347	19	183
18..	6.00	7.05	5.80A	7.05	6.75	.359	23	193
21..	6.10	6.90	6.10	6.65	6.25	.352	10	199
22..	6.20	7.50	6.20	7.50	7.10	.382	13	214
23..	7.00	7.10	6.80	7.05	6.70	.375	7	211
24..	6.70	6.90	6.50	6.65	6.85	.380	9	219
25..	7.10	7.75	7.10	7.75B	7.65	.415	3	222
28..	6.80	7.20	5.30	5.30	5.45	.327	87	284
29..	5.70	6.00	5.00	5.50	5.35	.330	18	292
30..	4.85	5.90	4.80	5.90	6.10	.365	31	321
31..	6.00	6.00	5.50	5.50	5.45	.338	10	331

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.40	5.70	4.85	4.85	4.65	.298	10	335
4..	4.40	6.10	4.10	6.10	5.85	.352	14	349
5..	6.20	6.40	6.00A	6.05	5.95	.360	40	356
6..	5.50	5.95	5.35	5.60	5.75	.353	69	420
7..	5.80	6.35	5.70	5.80	5.70	.352	47	414
8..	6.10	6.10	5.60A	5.60A	5.50	.350	38	448
11..	6.00	7.00	6.00	7.00	6.85	.407	40	449
12..	7.20@.10	7.80	6.55	7.80	7.80	.452	120	421
13..	7.70	9.25	7.70	8.80	8.85	.487	26	431
14..	8.65	9.60	8.65	9.20	9.25	.504	50	442
15..	9.10	9.30	8.70	9.30	9.30	.511	7	444
18..	8.70	9.50	8.05	9.40	9.20	.515	28	452
19..	8.85@.80	9.20B	8.20	8.80	8.80	.500	21	444
20..	8.80	10.50	8.80	10.50	10.55	.557	22	447
21..	10.45	10.85	9.85	10.40@.55	10.40	.554	38	435
22..	10.20	10.60	10.00	10.25	10.40	.554	17	430
25..	10.00	10.00	8.90	9.30	9.70	.538	20	428
26..	9.80	12.05	9.60	12.05	12.00	.608	53	430
27..	11.85	12.90	11.45	11.60	12.00	.611	80	451
28..	11.80	12.25	11.25	11.80B@.90	11.80	.609	51	456
29..	11.60	12.50	11.40	11.50	11.25	.594	15	459

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	11.30	11.65	8.50	8.50	8.55	.506	73	503
3..	8.25	9.70	8.25	9.60	10.00	.560	70	509
4..	9.90	12.25	9.90	12.10	12.15	.622	197	481
5..	11.95	11.95	9.60	9.60	9.60	.543	217	490
8..	9.40	9.60	8.50	9.20	9.20	.525	61	505
9..	10.20	10.20	8.35	8.75	8.70	.509	146	538
10..	8.40	8.80	8.00	8.15B	8.30	.491	51	561
11..	6.50	6.85	3.60	3.70	3.70	.248	682	1027
12..	4.00@.25	6.00	2.10	3.50	3.30	.178	334	1225
15..	3.60	4.00	2.85	3.10	3.20	.198	204	1344
16..	3.00@2.80	3.35	2.75	3.20	3.05	.196	217	1472
17..	3.15	3.50	2.70	2.75	2.75	.191	167	1577
18..	2.95@3.00	3.35	2.50	2.80	2.80	.200	260	1562
19..	2.55	3.00	2.50	2.70	2.65	.194	127	1594
22..	2.80	3.40	2.80	3.15	3.30	.250	716	1488
23..	3.35	3.75	3.15	3.75	3.75	.280	204	1550
24..	3.50	3.80	3.25	3.45	3.35	.268	329	1434
25..	3.30	3.30	2.05	2.40	2.45	.199	573	1654
26..	2.20@.15	3.20	2.15	2.55	2.60	.207	401	1664
29..	2.40	2.40	1.75	2.20@.15	2.20	.172	317	1752
30..	2.40@.45	3.00	2.20	2.35	2.35	.185	811	1921

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.60	3.50	2.60	3.00	2.95	.228	824	1926
2..	2.75	3.10	2.50	3.10	3.05	.245	559	2030
3..	3.50	3.80	2.20	2.70	2.60	.209	801	2118
6..	2.50	3.30	2.50	2.95	2.95	.231	414	2110

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
DECEMBER 1986 250 CALLS
IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	2.70	3.05	2.45	3.00	3.05	.237	509	2008
8..	2.65	3.60	2.65	3.50	3.50	.272	529	2198
9..	3.30	3.85	2.90	2.95	2.95	.245	748	2173
10..	2.75	3.10B	2.75	2.80	2.90	.244	129	2189
13..	3.05	3.10B	2.70	3.10B	3.25	.267	27	2182
14..	3.25	3.40	2.40	2.65	2.65	.232	222	2161
15..	2.60	3.85	2.50	3.80	3.90	.316	1036	2341
16..	4.00	4.10	3.25	3.55	3.55	.315	1317	3092
17..	3.20	3.30	2.75	2.85	2.95	.280	709	3173
20..	2.50@.45	2.60	1.95	2.20	2.20	.231	1204	3487
21..	2.25	2.25	1.75	1.85@.90	1.95	.223	428	3671
22..	1.95@2.00	2.05	1.75	1.85	1.85	.218	391	3682
23..	2.00	2.95	2.00	2.65	2.65	.294	947	3726
24..	2.60	2.75	1.95	2.00	2.05	.255	607	3440
27..	1.95@2.00	2.40	1.65	2.30	2.35	.275	376	3487
28..	2.35	2.60	2.10	2.10	2.20	.264	137	3418
29..	2.00	2.85	2.00	2.55	2.60	.299	343	3497
30..	3.80@.90	4.15	3.25	3.50	3.50	.365	852	3296
31..	3.35@.15	3.60	3.00	3.50@.55	3.60	.384	469	3286

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.00@3.95	4.00	3.40	3.90	3.95	.409	1172	2596
4..	3.55@.50	4.30	3.40	4.05	4.00	.416	587	2589
5..	3.60	4.40	3.60	4.15	4.25	.437	525	2685
6..	3.90	4.20	3.00	3.75B	3.80	.409	524	2909
7..	3.55	3.80	3.25	3.50	3.55	.399	557	3224
10..	3.50	3.70	2.95	3.50	3.60	.411	559	3468
11..	3.60	4.00	3.50	4.00	4.00	.443	785	3012
12..	4.10	4.10	3.05	3.40	3.45	.419	336	2901
13..	3.35	3.35	1.75	1.85@.80	1.65	.262	945	3147
14..	1.75	2.70	1.55	2.70	2.65	.363	7901	7722
17..	2.20@.05	2.90	2.00	2.05@.10	2.10	.297	4214	9797
18..	2.00	2.20	.75	.95	.85	.136	13545	5598
19..	.90	1.05	.60	1.00@.95	.95	.156	2312	4760
20..	1.10@.05	1.65	.90	1.40@.50	1.50	.254	1665	4860
21..	1.55	3.00	1.40	2.15@.05	2.10	.331	4810	4874
24..	2.20@.30	3.50	2.15	3.10@.20	3.20	.441	1709	4749
25..	3.05@2.95	3.80	2.65A	3.80@.75	3.75	.491	706	4486
26..	3.45@.30	3.80	3.15	3.65A@.60	3.65	.490	776	4188
27..	Exchange Closed; Thanksgiving Day							
28..	3.65@.60	3.70	3.00	3.05A@.00	3.10	.451	303	4048

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.10	4.25	1.80	4.25	4.30	.553	888	3958
2..	4.55@.45	6.65	4.30	6.65	6.50	.700	955	3742
3..	6.55@.50	7.65	5.95	6.20	6.40	.696	495	3751
4..	6.15	7.10	5.70	6.45	6.55	.715	312	3733
5..	6.35	6.60	4.00	4.80@.65	4.60	.601	225	3816
8..	4.80@.75	5.30	2.85	4.50	4.45	.612	755	3607
9..	4.35	4.35	3.05	3.05	3.10	.502	1260	3488
10..	3.00	4.55	3.00	3.70	3.50	.572	1396	3624
11..	3.40	3.40	1.40	1.95@2.00	2.00	.384	1328	3643
12..	1.90	2.10	1.20	1.20	1.25	.304	905	3361
15..	.75@.90	1.70	.55	1.60@.50	1.60	.388	1272	3406
16..	1.55@.60	1.90	1.10	1.50@.55	1.55	.422	1914	3608
17..	1.45@.35	1.55	.70	.75	.75	.213	1052	3449
18..	.85	.85	.30	.30	.35	.078	1538	3707
19..	.35@.30	.40	CAB	.05	....	.450	2776	....
22..	....	....	....	....	....	.473	227	....
23..	....	....	....	....	....	.477	10	....

DECEMBER 1986 255 CALLS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	Exchange Closed; Good Friday							
31..	12.65	12.65	12.65	12.65	12.05	.455	1	1

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	10.50A	10.50A	9.80	.406	....	1
2..	....	10.10B	....	10.10B	10.20	.416	....	1
3..	10.75	10.75	9.00A	9.00A	8.30	.367	2	3
4..	....	....	7.50A	7.50A	7.10	.329	....	3
7..	....	7.15B	6.85A	7.15B	7.15	.331	....	3
8..	....	8.85B	....	8.85B	9.20	.331	....	3
9..	....	....	....	9.20N	9.20	.392	....	3
10..	....	9.90B	....	9.90B	10.35	.420	....	3
11..	....	....	9.75A	9.75A	9.45	.404	....	3
14..	....	10.35B	....	10.35B	10.50	.428	....	3
15..	....	....	....	10.50N	10.35	.425	....	3
16..	....	12.20B	....	12.20B	12.60	.480	....	3
17..	....	12.70B	....	12.70B	12.75	.485	....	3
18..	....	....	11.60A	11.60A	11.45	.470	....	3

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
DECEMBER 1986 255 CALLS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	12.25	12.40B	12.25	12.40B	12.65	.499	1	4
22..	....	....	11.10A	11.10A	11.10	.463	....	4
23..	10.50	10.75B	10.50	10.70B	11.00	.461	1	5
24..	....	....	....	11.00N	10.60	.452	....	5
25..	....	....	....	10.60N	11.00	.460	....	5
28..	....	11.10B	....	11.10B	11.50	.472	....	5
29..	....	....	10.10A	10.10A	9.60	.424	....	5
30..	....	....	7.85A	7.85A	7.45	.364	....	5

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	7.45N	7.45	.363	....	5
2..	7.65	7.65	7.35A	7.35A	7.20	.356	11	15
5..	....	7.50B	....	7.50B	8.40	.393	....	15
6..	....	....	8.20A	8.20A	7.90	.381	....	15
7..	....	....	7.10A	7.10A	7.70	.378	....	15
8..	....	....	7.25A	7.25A	7.45	.380	....	15
9..	....	7.50B	....	7.50B	7.70	.390	....	15
12..	....	....	....	7.70N	7.25	.376	....	15
13..	....	....	6.70A	6.70A	6.45	.362	....	15
14..	6.00	6.60B	6.00	6.60B	6.50	.368	1	15
15..	....	....	5.50A	5.50A	5.15	.320	....	15
16..	....	....	4.60A	4.60A	4.70	.305	....	15
19..	....	....	....	4.70N	4.60	.309	....	15
20..	4.80	5.35B	4.40	5.35B	5.60	.354	3	18
21..	5.55	5.55	5.20A	5.20A	5.25	.347	1	19
22..	5.55	6.60B	5.55	6.60B	7.00	.410	2	21
23..	....	7.10B	....	7.10B	7.45	.420	....	21
26..	Exchange Closed; Memorial Day							
27..	8.00	8.30B	8.00	8.30B	8.90	.470	10	30
28..	9.25	10.25	9.25	10.20A	9.95	.489	3	33
29..	9.50	10.60B	9.50	10.60B	10.70	.501	1	34
30..	10.70	11.10	10.60A	11.10	10.30	.486	2	36

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	9.85	9.85	9.85	9.85	9.10	.450	10	43
3..	9.00	9.20B	8.90	9.20B	9.65	.466	4	44
4..	9.05	9.05	8.30A	9.00	8.70	.440	6	50
5..	....	9.15B	....	9.15B	9.35	.460	....	50
6..	....	....	9.25A	9.25A	9.25	.453	....	50
9..	6.80	6.80	6.70A	6.70A	6.55	.359	1	50
10..	....	....	6.40A	6.40A	6.55	.359	....	50
11..	....	7.30B	....	7.30B	7.40	.380	....	50
12..	7.55	7.55	7.55	7.55	7.50	.389	4	50
13..	....	9.50B	....	9.50B	9.50	.458	....	50
16..	9.50	9.50	9.50	9.50	9.60	.464	1	51
17..	9.70	9.70	9.00A	9.00A	8.35	.425	6	57
18..	8.25	9.00	7.85A	9.00	8.85	.444	2	59
19..	8.40	8.55B	8.40	8.40	8.00	.418	2	58
20..	8.50	8.50	8.30A	8.30A	9.05	.453	1	59
23..	8.50	8.50	8.00	8.00	7.75	.417	4	59
24..	9.35	9.55B	9.35	9.55B	9.15	.461	2	60
25..	....	10.05B	....	9.60B	9.55	.475	....	60
26..	9.00	9.00	9.00	9.00	9.70	.481	....	60
27..	9.80	9.80	9.80	9.80	9.75	.482	2	59
30..	....	10.50B	....	10.50B	10.75	.511	....	59

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	11.30B	....	11.30B	11.65	.535	....	59
2..	11.55	12.15	11.55	12.05A	11.95	.545	26	77
3..	10.70	10.75B	10.70	10.75B	10.70	.509	2	78
4..	Exchange Closed; Independence Day							
7..	9.55	9.70	7.15	7.15	6.75	.384	25	74
8..	5.90	6.00	5.65	5.95B	6.10	.358	16	78
9..	6.50	6.50	6.50	6.50	6.55	.375	1	79
10..	6.90	6.90	5.90	6.85B	7.05	.394	3	80
11..	7.00	7.00	6.70	6.70	6.50	.368	2	81
14..	6.30	6.40	5.50	5.50	5.30	.312	19	91
15..	5.30	5.30	4.30	4.40A	4.50	.270	65	118
16..	4.70	5.40	4.70	4.90	4.50	.272	20	136
17..	5.30	5.45	5.10A	5.10A	4.85	.285	164	291
18..	4.90	5.60B	4.50	5.45	5.25	.296	19	302
21..	5.30	5.35	5.05A	5.10	4.90	.289	67	363
22..	4.80@5.00	5.90	4.80	5.70	5.65	.317	25	383
23..	5.50	5.70	5.35	5.40	5.30	.310	27	398
24..	5.45	5.45	5.10	5.20B	5.35	.315	6	404
25..	5.60	6.00	5.60	6.00	6.00	.347	23	415
28..	5.20@.40	5.80	4.00	4.20A	4.20	.265	42	441
29..	4.45	4.60	4.00A	4.20A	4.10	.267	48	471
30..	4.30	4.85	3.65	4.85	4.70	.299	52	518
31..	4.55	4.65	4.25	4.45	4.15	.275	27	539

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
DECEMBER 1986 255 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.15	4.40	3.55	3.55	3.55	.238	44	582
4..	3.25	4.70	3.25	4.70	4.50	.286	43	614
5..	4.85	5.25	4.65	4.70	4.55	.293	39	638
6..	4.40@.25	4.85	4.25	4.55	4.40	.286	78	662
7..	4.45	4.90	4.45	4.45	4.35	.286	54	705
8..	4.60	4.75	4.10	4.10	4.20	.283	34	733
11..	4.75	5.55	4.75	5.40	5.25	.335	79	773
12..	5.35	6.15	5.10	5.95	6.00	.377	63	798
13..	5.70@.85	7.50	5.70	7.05	6.85	.410	83	830
14..	6.75	7.50	6.75	7.15	7.15	.426	73	842
15..	7.00	7.10	6.80	7.00	7.20	.432	13	851
18..	6.90	7.40	6.25	7.30	7.10	.434	78	893
19..	6.60	7.05	6.60	6.80	6.75	.419	47	933
20..	6.65	8.20	6.60	8.20	8.20	.474	51	949
21..	8.40	8.40	7.60	8.05B	8.10	.470	169	933
22..	7.75	8.40	7.75	8.15	8.10	.469	77	928
25..	7.90	7.90	7.15	7.20	7.50	.452	46	941
26..	7.50	9.35	7.30	9.20	9.40	.523	267	1018
27..	9.30@.50	10.40	9.10	9.30	9.40	.524	94	984
28..	9.10	9.75B	8.80	9.35	9.20	.522	58	991
29..	9.20	9.90	8.60	8.80A@.70	8.75	.506	68	1026

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	8.85@.75	9.25	6.35	6.35	6.45	.415	282	1083
3..	6.25@.20	7.75	6.20	7.65	7.70	.469	177	1097
4..	7.50	9.55	7.50	9.45	9.50	.533	539	1255
5..	9.30@.00	9.30	7.50	7.50	7.50	.452	540	1439
8..	7.40	7.50	6.50	7.05	7.00	.433	277	1386
9..	7.70	7.75	6.20	6.75A	6.60	.418	475	1591
10..	6.70@.75	6.75	6.10	6.35	6.25	.400	558	1916
11..	5.00@4.80	5.00	2.80	2.90	2.75	.181	485	2121
12..	2.90@.85	4.00	1.75	2.70A	2.60	.125	247	1850
15..	3.00	3.20	2.10	2.45	2.35	.141	191	1858
16..	2.10	2.60	2.00	2.40	2.20	.140	95	1784
17..	2.35	2.60	2.05	2.05	1.95	.136	193	1909
18..	2.20@.25	2.40	1.90	2.10A	2.00	.144	128	1954
19..	1.95	2.15	1.75	1.95	1.90	.139	64	1978
22..	2.20	2.50	2.00	2.35	2.35	.184	205	1975
23..	2.35@.40	2.65	2.15	2.55A	2.60	.210	267	2116
24..	2.55@.60	2.70	2.25	2.40	2.40	.199	262	2209
25..	2.30	2.30	1.40	1.75	1.75	.142	686	2329
26..	1.60	2.15	1.50	1.75	1.80	.148	255	2272
29..	1.60@.50	1.60	1.10	1.50	1.50	.119	109	2276
30..	1.65	2.00	1.55	1.65	1.60	.130	306	2279

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.65	2.55	1.65	2.00B	2.05	.164	1020	2226
2..	1.85	2.10	1.70	2.10	2.10	.178	684	2183
3..	2.45	2.65	1.50	1.90	1.80	.149	144	2110
6..	2.00	2.40	1.75A	2.00B	2.05	.166	247	2031
7..	1.80	2.10	1.60	2.00@.10	2.05	.171	287	2013
8..	1.65	2.50	1.65	2.40@.50	2.40	.200	383	1891
9..	2.25	2.65	1.90	1.90	1.95	.177	504	2109
10..	1.75	2.00	1.75	1.95	1.95	.176	61	2117
13..	1.75	2.05	1.75	2.05B	2.20	.194	45	2117
14..	2.10	2.30	1.55	1.70	1.75	.165	362	2092
15..	1.60	2.65	1.60	2.60@.55	2.65	.235	535	2444
16..	2.70@.75	2.80	2.05	2.40	2.35	.233	1233	3318
17..	2.20	2.20	1.75	1.85	1.85	.202	697	3716
20..	1.50	1.60	1.20	1.30	1.35	.160	723	4202
21..	1.45@.35	1.45	1.05	1.10	1.15	.153	189	4240
22..	1.15	1.20	1.00	1.05@.00	1.05	.148	228	4242
23..	1.15	1.70	1.15	1.55A	1.55	.209	297	4382
24..	1.60@.45	1.60	1.10	1.10	1.15	.175	96	4405
27..	1.15	1.35B	.95	1.30	1.30	.189	314	4583
28..	1.35@.30	1.55	1.20	1.20	1.20	.179	316	4625
29..	1.15	1.60	1.15	1.45	1.45	.207	251	4639
30..	2.20	2.60	1.95	2.00	2.00	.261	586	4900
31..	1.85	2.10	1.70	2.05@.10	2.05	.275	343	4779

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.20	2.25	1.85	2.20	2.20	.293	1114	5588
4..	1.95	2.40	1.80	2.20	2.25	.297	779	5454
5..	2.00@1.95	2.55	1.95	2.45	2.40	.314	1451	5055
6..	2.20	2.40	1.50	2.10	2.10	.286	1121	4531
7..	2.00	2.15	1.65	1.85	1.85	.275	3294	6113
10..	1.75	2.05	1.55	1.95	1.95	.281	1655	6965
11..	1.90	2.20	1.75	2.20	2.20	.306	1842	7936
12..	2.20	2.35	1.55	1.85@.80	1.80	.281	3506	8774
13..	1.70	1.70	.75	.75@.80	.75	.154	1926	9521
14..	.80@.75	1.25	.70	1.25	1.25	.230	6211	10509

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 255 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	1.10@.00	1.45	.90	1.05	1.00	.173	5396	8826
18..	1.00	1.10	.40	.50	.40	.066	6601	6653
19..	.40	.45	.25	.45	.40	.076	1078	6375
20..	.50	.75	.35	.70A	.70	.138	405	6381
21..	.70	1.40	.55	.85@.90	.90	.191	2757	6689
24..	.90	1.75	.85	1.50	1.50	.269	1795	6608
25..	1.40@.45	1.80	1.20	1.75	1.75	.308	1232	6386
26..	1.60@.65	1.85	1.45	1.85	1.75	.304	1205	6070
27..	Exchange Closed; Thanksgiving Day							
28..	1.75	1.80	1.25	1.35@.30	1.35	.263	1018	5781

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	2.10	.75	2.10	2.10	.338	1063	5778
2..	2.30	3.65	2.00	3.60@.50	3.55	.484	1824	5993
3..	3.50@.40	4.30	3.10	3.15	3.40	.474	1783	5800
4..	3.35@.20	3.85	2.90	3.35	3.35	.490	834	5950
5..	3.20	3.40	1.70	2.05	2.10	.361	1076	5707
8..	2.15@.25	2.60	1.00	2.00	1.95	.342	1064	5606
9..	1.85@.75	1.90	1.15	1.15	1.20	.235	1154	5367
10..	1.10	1.90	1.00	1.30	1.30	.279	1487	4959
11..	1.25	1.25	.35	.55	.50	.133	4808	6563
12..	.50	.50	.25	.30	.30	.082	2410	7483
15..	.15	.30	.10	.30@.25	.30	.074	1388	7617
16..	.30	.35	.15	.25	.25	.062	809	7640
17..	.20@.25	.25	.05	.10@.05	.10	.007	421	7483
18..	.10@.05	.10	CAB	CAB	CAB	.000	575	7330
19..	CAB	.05	CAB	CAB	CAB	.006	43	....
22..	....	....	....	....	....	.077	5	....
23..	....	....	....	....	....	.108	5	....
24..	....	....	....	....	....	.133	1	....

DECEMBER 1986 260 CALLS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	10.85	10.85	9.40A	9.40A	9.30	.413	2	2
23..	....	....	8.85A	9.30N	9.25	.411	....	2
24..	....	....	....	9.25N	8.90	.402	....	2
25..	....	....	....	8.90N	9.20	.410	....	2
28..	9.20	9.30B	8.70	9.30B	9.65	.421	5	5
29..	9.25	9.25	8.40A	8.40A	8.10	.373	1	6
30..	7.50	7.55	6.45A	6.45A	6.15	.316	3	9

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.75	5.95B	5.75	5.95B	6.15	.315	1	10
2..	....	....	6.00A	6.00A	5.95	.308	...	10
5..	....	6.00B	....	6.00B	6.95	.343	....	10
6..	....	....	6.75A	6.75A	6.60	.331	....	10
7..	....	....	5.70A	5.70A	6.45	.328	....	10
8..	5.85	5.85	5.75	5.75	6.10	.329	20	30
9..	....	....	....	6.10N	6.30	.338	....	30
12..	6.20	6.30	6.00	6.00	5.90	.324	3	33
13..	5.50	5.50	5.50	5.50	5.15	.311	5	37
14..	4.60	5.40	4.60	5.40	5.20	.315	7	41
15..	....	....	4.40A	4.40A	4.05	.270	....	41
16..	4.00	4.00	3.60A	3.60A	3.65	.256	1	42
19..	3.50	3.50	3.40	3.45B	3.50	.258	29	51
20..	4.00	4.20	4.00	4.20	4.35	.299	3	48
21..	4.35	4.35	4.05A	4.05A	4.05	.292	17	62
22..	4.30	5.50	4.30	5.50	5.50	.350	4	66
23..	5.80	5.80	5.80	5.80	5.85	.359	1	67
26..	Exchange Closed; Memorial Day							
27..	6.30	6.50B	6.30	6.50B	7.05	.406	1	68
28..	7.45	8.00	7.45	8.00	8.00	.425	12	78
29..	....	8.60B	....	8.60B	8.65	.436	....	75
30..	....	9.00B	8.60A	8.65N	8.35	.422	....	74

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	8.50	8.70	8.10	8.70	7.35	.386	8	80
3..	7.00	7.50	7.00	7.50	7.80	.402	3	83
4..	7.70	7.70	6.75A	7.20	7.00	.377	17	100
5..	....	7.35B	....	7.35B	7.55	.396	1	101
6..	7.80	7.80	7.30	7.30	7.45	.389	6	107
9..	7.00	7.00	5.40A	5.40A	5.15	.300	3	110
10..	5.15	5.25	5.05A	5.25	5.15	.299	3	108
11..	6.00	6.00	6.00	6.00	5.90	.319	4	108
12..	6.00	6.00	6.00	6.00	5.95	.327	4	112
13..	6.50	7.80B	6.50	7.80B	7.70	.394	2	111
16..	7.80	7.80	7.75	7.75	7.75	.399	2	113
17..	7.85	7.85	6.90	7.05	6.70	.361	3	115
18..	6.60	7.00B	6.35A	7.00B	7.10	.379	3	117
19..	6.75	7.15	6.75	6.75A	6.35	.354	5	122
20..	....	6.40B	....	6.40B	7.25	.388	....	122

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 260 CALLS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	7.20	7.20	6.50A	6.50A	6.10	.352	6	127
24..	6.10	7.90	6.10	7.90	7.30	.395	33	160
25..	8.20	8.30	7.90A	7.90A	7.65	.408	7	161
26..	7.90	7.90	7.50A	7.90	7.80	.414	1	159
27..	8.20	8.30	8.00A	8.05	7.85	.414	11	166
30..	8.15	9.00	8.10	8.70A	8.70	.443	19	182

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	8.75	9.10B	8.70A	9.10B	9.45	.466	9	181
2..	9.80	10.20	9.60	9.80A	9.70	.476	35	212
3..	9.00	9.00	9.00	9.00	8.60	.440	1	213
4..	Exchange Closed; Independence Day							
7..	7.75	8.00	5.35	5.35	5.25	.319	12	216
8..	5.00	5.00	4.30	4.60B	4.75	.295	36	242
9..	5.00	5.40	4.80	5.40	5.10	.311	8	237
10..	5.40	5.40	4.50	5.35B	5.60	.329	38	272
11..	5.70	5.95	5.30	5.45	5.05	.304	14	286
14..	4.75	4.90	4.00	4.50	4.40	.253	40	316
15..	4.40	4.40	3.40	3.65	3.50	.215	57	317
16..	3.90@.80	4.30	3.65	3.70	3.60	.217	111	389
17..	3.90	4.30	3.90	4.05	3.75	.229	36	416
18..	4.10	4.55B	3.55	4.20	4.10	.239	58	468
21..	3.90	4.30	3.90	4.00	3.85	.232	138	532
22..	3.90@.85	4.80	3.85	4.60	4.45	.258	80	575
23..	4.30@.50	4.60	4.25	4.35	4.25	.252	47	589
24..	3.90@4.15	4.20	3.90	4.20	4.20	.256	50	617
25..	4.40	5.00	4.30	4.80	4.75	.286	41	652
28..	4.20	4.30	3.10	3.30	3.25	.211	123	730
29..	3.40	3.40	3.15	3.20	3.10	.213	66	768
30..	3.20@.25	3.95	2.70	3.80	3.55	.240	68	801
31..	3.50	3.55	3.20	3.30	3.15	.218	52	809

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.10	3.35	2.85A	2.85A	2.65	.186	44	830
4..	2.45	3.55B	2.40	3.50	3.40	.228	63	880
5..	3.75	4.00	3.50	3.60	3.45	.234	41	907
6..	3.30	3.60	3.20	3.30	3.30	.228	21	920
7..	3.30	3.85	3.30	3.50A	3.30	.227	35	941
8..	3.60	3.60	3.20	3.20	3.15	.224	36	968
11..	3.55	4.25	3.45	4.15	4.05	.270	50	991
12..	4.15	4.60	3.80	4.60	4.55	.307	101	1064
13..	4.55	5.65	4.25	5.20	5.25	.338	150	1129
14..	5.30@.35	5.90	5.25	5.45	5.45	.351	121	1189
15..	5.35	5.75	5.10	5.75	5.50	.356	46	1213
18..	5.25@.15	5.60	4.80	5.40	5.35	.357	202	1378
19..	5.25@.10	5.50	4.90	5.25	5.15	.342	160	1482
20..	5.00	6.40	5.00	6.30	6.25	.394	163	1554
21..	6.25	6.35	5.80	6.20	6.15	.389	286	1585
22..	6.00	6.45	6.00	6.25	6.15	.388	96	1573
25..	6.00	6.00	5.10	5.50A	5.70	.370	87	1633
26..	5.70@.50	7.25	5.50	7.20	7.25	.438	168	1642
27..	7.20	7.95	6.95	7.25	7.25	.439	202	1650
28..	7.20@.00	7.70	6.80	6.90	7.05	.435	77	1640
29..	7.10	7.60	6.30	6.75	6.65	.418	72	1644

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	6.75	6.95	4.70	4.90	4.80	.331	168	1683
3..	4.75@.80	5.90	4.60	5.90	5.80	.381	167	1729
4..	6.15	7.40	6.00	7.15@.10	7.25	.444	273	1863
5..	6.90	7.25	5.25	5.50	5.55	.365	391	2081
8..	5.65@.75	5.75	4.65	5.35A	5.25	.347	225	2160
9..	5.80@6.00	6.00	4.70	5.10A	4.90	.332	362	2067
10..	5.00	5.00	4.35	4.75	4.65	.316	156	2103
11..	3.30@.40	3.80	1.90A	2.05B	2.00	.128	390	2233
12..	2.00@.05	3.50	1.50	2.10	2.00	.085	255	2390
15..	2.00	2.20	1.55	1.75	1.70	.098	147	2459
16..	1.65	1.75	1.40	1.65A	1.60	.097	151	2515
17..	1.65	1.90	1.50	1.50	1.40	.094	126	2523
18..	1.55	1.75	1.40	1.40	1.40	.100	64	2532
19..	1.20@.35	1.55	1.20	1.45	1.35	.097	30	2554
22..	1.60	1.65	1.40	1.55	1.60	.131	123	2571
23..	1.60	1.80	1.55	1.75	1.75	.152	412	2599
24..	1.75	1.85	1.50	1.60	1.60	.143	156	2581
25..	1.55@.45	1.55	.90	1.10	1.15	.098	509	2643
26..	1.10	1.50B	1.05	1.15	1.20	.103	272	2609
29..	1.00	1.05	.80	1.05	1.00	.080	221	2527
30..	1.20	1.35B	1.05	1.10	1.05	.088	271	2535

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
DECEMBER 1986 260 CALLS
IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.10	1.75	1.10	1.35	1.35	.115	211	2489
2..	1.30	1.40	1.10	1.30	1.40	.125	335	2348
3..	1.60	1.75	.95	1.15	1.15	.102	144	2281
6..	1.15	1.50	1.10A	1.30	1.35	.115	193	2317
7..	1.25	1.40	1.05	1.30	1.35	.119	207	2358
8..	1.15	1.60	1.15	1.55	1.55	.142	172	2320
9..	1.55@.40	1.75	1.15	1.20	1.25	.123	421	2464
10..	1.15	1.35	1.15	1.20	1.25	.122	63	2480
13..	1.15	1.30	1.15	1.30	1.40	.136	22	2486
14..	1.30	1.40	.90	1.10	1.10	.113	208	2534
15..	1.20	1.65	1.15	1.60	1.70	.168	408	2557
16..	1.75	1.75	1.30	1.45	1.45	.166	539	2495
17..	1.30	1.30	1.00	1.10	1.10	.140	498	2608
20..	.90	.90	.65	.75	.75	.107	368	2722
21..	.80	.80	.55	.55	.60	.101	524	2869
22..	.60	.65	.55	.60	.60	.096	240	2787
23..	.65	1.00	.60	.85A	.85	.142	230	2801
24..	.75	.80	.60	.60	.60	.115	121	2760
27..	.60@.55	.70	.50	.70	.70	.123	230	2781
28..	.75	.80	.60	.60	.60	.115	199	2855
29..	.55	.85	.55	.75	.75	.135	396	2991
30..	1.40	1.45	1.00	1.05	1.10	.176	528	3078
31..	1.00	1.10	.80	1.00	1.00	.186	496	3264

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.00	1.15	.90	1.10	1.15	.197	240	3307
4..	1.05	1.25	.95	1.15	1.15	.198	223	3289
5..	.95	1.30	.95	1.20	1.20	.210	446	3367
6..	1.10@.05	1.15	.65	.95@1.00	.95	.186	178	3208
7..	.90	.90	.75	.85	.85	.175	193	3225
10..	.80	.90	.65	.90	.90	.176	142	3214
11..	.85	1.00B	.75	1.00B	1.00	.193	146	3174
12..	1.00	1.05	.65	.80	.75	.173	1174	3940
13..	.75	.75	.30	.30	.30	.082	588	3930
14..	.30	.50	.30	.50	.50	.131	1196	4110
17..	.35	.55	.30	.40	.40	.090	672	3932
18..	.40	.45	.20	.20	.20	.028	341	3740
19..	.20	.20	.05	.15	.15	.033	336	3682
20..	.15	.30	.15	.30	.25	.065	175	3671
21..	.20	.60	.20	.30@.35	.35	.096	867	3967
24..	.30@.35	.75	.30	.55	.55	.142	799	3989
25..	.55@.50	.70	.45	.70	.70	.167	968	4340
26..	.60	.70	.55	.65	.70	.160	243	4372
27..	Exchange Closed: Thanksgiving Day							
28..	.70	.70	.50	.50	.50	.128	172	4327

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.35	.90	.30	.90@.85	.80	.168	974	4553
2..	1.00@.90	1.70	.85	1.65@.55	1.55	.277	2331	5024
3..	1.60@.65	1.95	1.30	1.40	1.45	.264	2593	5652
4..	1.40@.35	1.70	1.10	1.50	1.45	.272	1334	4640
5..	1.30@.35	1.50	.50	.75	.70	.169	2320	4220
8..	.75@.65	.90	.30	.60	.65	.138	972	3878
9..	.60	.60	.35	.35	.35	.075	520	3339
10..	.30@.35	.60	.30	.35	.35	.090	526	3254
11..	.35	.35	.10	.10	.10	.028	4588	4237
12..	.10	.10	.05	.05	.05	.012	285	4286
15..	.05	.05	CAB	.05	.05	.005	111	4198
16..	.05	.05	CAB	.05	.05	.002	142	4154
17..	CAB	.05	CAB	CAB	CAB	.000	18	4157
18..	CAB	CAB	CAB	CAB	CAB	.000	26	4037
19..	.05	.05	CAB	CAB	CAB	.000	8	....
22..	....	....	....	....	....	.002	2	....

DECEMBER 1986 265 CALLS
IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	7.75	7.95	7.75	7.90A	7.80	.409	2	2
3..	7.25	7.40	7.10	7.10	6.85	.374	9	11
4..	Exchange Closed; Independence Day							
7..	5.70	5.70	4.20	4.20	4.15	.261	23	32
8..	....	....	3.45A	3.90A	3.70	.238	....	33
9..	3.90	3.90	3.90	3.90	3.95	.253	10	43
10..	3.90	4.20	3.50	4.20	4.30	.269	18	61
11..	4.60	4.60	4.20A	4.20A	3.90	.247	1	62
14..	3.70	3.75	3.20	3.20	3.15	.201	11	65
15..	3.20	3.20	2.70	2.70	2.65	.168	45	93
16..	3.20	3.35	2.85A	2.85A	2.75	.171	66	153
17..	2.90	3.45	2.90	3.05	2.95	.180	39	170
18..	3.00	3.90	2.60	3.25	3.25	.189	125	272
21..	3.00	3.30	3.00	3.05	2.95	.183	125	364
22..	3.00	3.70	3.00	3.50	3.50	.206	86	426
23..	3.45	3.55	3.20	3.30	3.20	.201	64	473

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS
DECEMBER 1986 265 CALLS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	3.10	3.25	2.95	3.20	3.20	.205	96	515
25..	3.50	3.90	3.40	3.70	3.65	.230	42	536
28..	3.40	3.50	2.40	2.40	2.45	.165	58	582
29..	2.60	2.60	2.20	2.40	2.35	.166	58	610
30..	2.45	3.00	2.00	2.85A	2.70	.190	52	641
31..	2.60	2.70	2.30	2.40A	2.35	.170	27	657

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.30	2.40	2.05A	2.05A	2.00	.142	52	691
4..	1.80	2.75	1.70	2.65	2.55	.178	51	729
5..	2.70	3.00	2.70	2.70	2.65	.183	49	741
6..	2.50	2.65	2.35	2.50B	2.50	.177	53	766
7..	2.55	2.90	2.45A	2.45A	2.45	.176	42	789
8..	2.75	2.75	2.30	2.50	2.35	.174	26	809
11..	2.65	3.20	2.50	3.15A	3.05	.212	119	876
12..	3.15	3.50	2.95	3.50	3.45	.245	66	923
13..	3.45	4.60	3.35	4.20	4.00	.272	168	956
14..	4.05@3.90	4.50	3.90	4.15	4.15	.284	100	1021
15..	4.05	4.25	3.80	4.00	4.15	.287	89	1078
18..	4.00	4.25	3.60	4.10	4.00	.287	95	1152
19..	3.85	4.10	3.65	3.95	3.85	.273	275	1317
20..	3.80	4.85	3.80	4.75	4.75	.319	248	1414
21..	4.75@.80	4.90	4.50	4.80	4.65	.314	450	1560
22..	4.55	4.90	4.50	4.70A	4.65	.312	229	1662
25..	4.50	4.50	3.75	4.15B	4.25	.295	499	1888
26..	4.30	5.60	4.20	5.50	5.50	.357	208	1949
27..	5.55@.50	6.00	5.20	5.50	5.50	.357	246	1988
28..	5.20	5.80	5.20	5.35	5.30	.353	149	2005
29..	5.30	5.80	4.80	5.00	5.00	.337	152	2069

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	4.90	5.20	3.35	3.35	3.50	.256	688	2131
3..	3.40	4.30	3.30	4.30	4.30	.301	310	2267
4..	4.35@.45	5.65	4.30	5.40	5.50	.359	397	2312
5..	5.30@.25	5.50	4.00	4.25@.00	4.10	.286	1058	2586
8..	4.15	4.20	3.50	3.90	3.90	.269	839	2805
9..	4.40	4.50	3.50	3.70A	3.60	.256	171	2799
10..	3.70	3.75	3.25	3.45	3.40	.242	646	2984
11..	2.50	2.75	1.35	1.70	1.55	.087	487	3146
12..	1.60	2.30	1.20	1.55	1.60	.056	571	3302
15..	1.70	1.80	1.15	1.35	1.25	.065	397	3513
16..	1.20	1.45	1.10	1.25	1.15	.065	107	3550
17..	1.10@.20	1.40	1.10	1.10	1.00	.063	527	3572
18..	1.10	1.30	.95	1.05	1.00	.067	267	3560
19..	1.05	1.05	.90	.90	.90	.065	162	3617
22..	1.05	1.15	1.00	1.15	1.15	.091	165	3665
23..	1.15	1.20	1.00	1.20	1.20	.107	219	3696
24..	1.15	1.25	1.05	1.10	1.10	.099	239	3846
25..	.95	1.00	.55	.70	.75	.065	372	3938
26..	.75@.70	.95	.70	.85	.80	.069	256	3831
29..	.60	.70	.55	.70	.65	.052	164	3838
30..	.80	.85	.70	.75	.70	.058	344	3696

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.75	1.05	.75	.85	.90	.077	424	3659
2..	.80	.90	.70	.85	.95	.085	289	3577
3..	1.00	1.10	.65	.75A	.75	.068	214	3624
6..	.70@.75	1.00	.70	.80	.85	.077	191	3627
7..	.75	.85	.65	.85	.90	.080	271	3652
8..	.70	1.00	.70	1.00	1.00	.097	256	3728
9..	1.00	1.10	.70	.80	.80	.083	356	3942
10..	.70	.85	.70	.75	.75	.082	74	3977
13..	.70	.80	.65	.80	.85	.091	141	3909
14..	.80	.85	.60	.65	.65	.074	120	3907
15..	.65	1.05	.65	1.00	1.05	.115	299	4034
16..	1.10	1.10	.75	.85B	.90	.113	608	4006
17..	.80	.80	.55	.55	.60	.093	195	4062
20..	.50	.50	.35	.40	.40	.068	161	4020
21..	.40	.40	.30	.35	.35	.063	232	4160
22..	.35	.35	.30	.30	.30	.059	196	4259
23..	.40	.50	.35	.45	.45	.092	204	4272
24..	.35	.40	.30	.30	.30	.071	81	4315
27..	.35	.35	.25	.35	.35	.076	63	4318
28..	.35	.40	.30	.30	.30	.070	170	4332
29..	.30	.40	.30	.40	.40	.083	107	4351
30..	.65@.75	.80	.55	.55	.55	.112	271	4327
31..	.45@.50	.55	.35	.50	.50	.118	445	4250

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

DECEMBER 1986 265 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.55	.60	.45	.55	.55	.124	265	4300
4..	.50	.60	.40	.55	.55	.123	216	4256
5..	.50	.65	.45	.50	.55	.131	136	4174
6..	.45	.50	.35	.40	.45	.112	68	4165
7..	.35	.40	.30	.40	.40	.103	322	4434
10..	.35	.40	.30	.40	.40	.101	199	4415
11..	.35	.40	.35	.40	.45	.112	401	4504
12..	.45@.40	.45	.30	.30	.30	.096	261	4522
13..	.30	.30	.10	.15	.15	.039	180	4583
14..	.15	.25	.15	.15	.20	.067	143	4516
17..	.15	.20	.10	.15	.15	.041	72	4470
18..	.15	.15	.05	.05	.05	.010	175	4511
19..	.10@.05	.10	.05	.05	.05	.012	105	4540
20..	.10	.10	.10	.10	.10	.027	59	4580
21..	.10	.25	.10	.20	.15	.042	114	4558
24..	.15	.30	.15	.25	.20	.064	146	4502
25..	.20	.25	.15	.25	.25	.077	174	4402
26..	.20	.25	.20	.20	.25	.072	59	4359
27..	Exchange Closed; Thanksgiving Day							
28..	.20	.20	.15	.15	.15	.051	37	4394

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.10	.20	.10	.20	.25	.068	364	4532
2..	.25@.30	.60	.25	.60	.60	.128	626	4373
3..	.65@.60	.80	.45	.50	.55	.118	1965	4838
4..	.50	.65	.40	.45	.50	.119	747	4725
5..	.45	.50	.15	.25	.20	.061	614	4728
8..	.20	.30	.10	.20	.20	.039	422	4608
9..	.15	.20	.10	.10	.10	.016	290	4525
10..	.05	.20	.05	.10	.10	.018	58	4533
11..	.10	.10	.05	.05	.05	.003	978	4238
12..	CAB	.05	CAB	.05	....	.001	37	4046
15..	CAB	.05	CAB	.05	....	.000	23	4042
16..	CAB	.05	CAB	CAB	CAB	.000	94	4015
17..	CAB	CAB	CAB	CAB	CAB	.000	2	3945
18..	CAB	CAB	CAB	CAB	CAB	.000	10	3934
19..	CAB	CAB	CAB	CAB	CAB	.000	19	....

MARCH 1987 220 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	34.00	34.00	34.00	34.00	35.50	.957	....	....
3..	....	....	....	35.50N	35.60	.957	1	1
4..	35.80	35.80	35.80	35.80	36.05	.959	1	2
5..	....	....	33.00A	33.00A	33.00	.946	....	2
8..	....	34.00B	31.10A	33.20B	33.35	.950	....	2
9..	....	....	32.20A	32.20A	31.20	.940	....	2
10..	....	32.75B	....	32.75B	32.50	.948	....	2
11..	....	....	29.85A	....	....	.932	....	2
12..	....	....	28.85A	28.85A	28.50	.926	....	2
15..	....	30.20B	27.30A	30.20B	29.90	.940	....	2
16..	....	30.65B	29.70A	30.65B	30.40	.944	....	2
17..	....	....	29.00A	29.00A	28.90	.935	....	2
18..	....	29.20B	28.50A	28.50A	28.25	.934	....	2
19..	....	28.85B	....	28.25N	29.10	.940	....	2
22..	....	29.65B	....	29.10N	29.10	.944	....	2
23..	....	29.40B	28.00A	28.00A	27.50	.937	....	2
24..	....	27.90B	....	27.90B	28.50	.945	....	2
25..	Exchange Closed; Christmas							
26..	....	....	28.25A	28.25A	27.85	.944	....	2
29..	26.50	26.50	24.60A	24.60A	24.10	.919	1	3
30..	....	24.70B	....	24.10N	23.85	.919	....	3
31..	....	24.30B	21.90A	21.90A	22.70	.910	....	3

MARCH 1987 225 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	22.70	24.90B	22.70	24.90B	25.00	.872	....	....
25..	....	25.40B	....	25.40B	26.10	.885	1	1
26..	....	26.15B	25.60A	26.15B	26.05	.887	....	1
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	25.60A	25.70A	25.30	.882	....	1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	22.00	25.80B	22.00	25.80B	27.50	.904	1	1
2..	29.60	29.60	29.60	29.60	30.70	.929	1	2
3..	....	....	....	30.70N	30.70	.928	....	2
4..	31.80	31.80	30.70A	30.70A	31.20	.931	1	3
5..	....	....	28.50A	29.20A	28.50	.913	....	3
8..	27.40	29.25B	26.50A	28.60B	28.75	.917	6	3
9..	....	....	27.65A	27.65A	26.80	.903	....	3
10..	....	28.45B	....	28.45B	28.10	.914	....	3
11..	....	....	25.35A	25.35A	25.20	.891	....	3

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 225 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	....	24.50A	24.50A	24.15	.882	....	3
15..	....	25.65B	22.90A	25.65B	25.50	.900	....	3
16..	....	26.10B	25.30A	26.10B	25.95	.906	....	3
17..	....	....	24.70A	24.70A	24.40	.894	....	3
18..	....	24.70B	24.00A	24.00A	23.95	.891	....	3
19..	....	24.55B	....	23.95N	24.70	.900	....	3
22..	....	25.25B	....	24.70N	24.60	.904	....	3
23..	....	24.90B	23.55A	23.55A	23.20	.894	....	3
24..	....	23.50B	....	23.50B	24.10	.904	....	3
25..	Exchange Closed; Christmas							
26..	....	....	23.80A	23.80A	23.45	.902	....	3
29..	22.90	22.90	20.30A	20.30A	19.80	.864	1	3
30..	....	20.30B	....	19.80N	19.55	.864	1	4
31..	19.70	19.90B	17.65A	17.65A	18.40	.849	22	26

MARCH 1987 230 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	12.65	12.65	12.65	12.65	12.60	.556	5	5
26..	....	14.00B	....	13.10B	13.05	.567	....	5
29..	11.00	11.00	10.60A	11.00	12.00	.532	15	15
30..	12.60	13.60B	12.60	12.60	12.50	.546	6	21

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	13.80B	....	13.40B	14.25	.588	....	21
2..	....	14.40B	....	14.40B	14.85	.602	....	21
3..	14.00	15.10B	13.75A	14.00	13.50	.572	5	25
6..	....	14.65B	....	14.40B	14.45	.594	....	25
7..	....	....	13.40A	14.45N	14.65	.599	....	25
8..	13.60@.70	15.25B	13.60	15.25B	15.75	.626	5	21
9..	....	16.20B	15.00A	15.00A	14.95	.608	....	21
10..	....	15.10B	14.45A	15.00B	14.65	.606	....	21
13..	....	14.90B	....	14.90B	15.55	.629	....	21
14..	....	....	14.35A	14.35A	14.30	.602	....	21
15..	....	16.70B	....	16.70B	17.30	.664	....	21
16..	....	....	....	17.30N	17.30	.665	....	21
17..	....	....	16.40A	16.40A	15.90	.643	....	21
20..	....	....	13.85A	13.85A	14.30	.612	....	21
21..	....	....	....	14.30N	14.20	.610	....	21
22..	....	....	....	14.20N	13.65	.608	....	21
23..	....	15.35B	....	15.35B	16.35	.668	....	21
24..	....	....	15.30A	15.30A	14.95	.643	....	21
27..	....	15.25B	14.20A	15.25B	15.80	.665	....	21
28..	....	16.00B	15.50A	15.80N	15.50	.660	....	21
29..	....	16.70B	....	16.70B	16.80	.687	....	21
30..	....	18.90B	....	18.90B	18.85	.727	....	21
31..	....	....	....	18.85N	19.30	.739	....	21

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	19.75B	19.25A	19.75B	19.95	.756	....	21
4..	19.20	20.00B	19.20	20.00B	20.30	.764	1	22
5..	21.00	21.00	20.50A	20.90A	20.85	.776	1	22
6..	....	....	19.30A	20.00A	20.05	.767	....	22
7..	....	....	19.90A	20.05N	20.00	.765	....	22
10..	....	20.20B	19.35A	20.20B	20.40	.778	....	22
11..	....	20.75B	....	20.75B	21.15	.793	....	22
12..	19.90	19.90	19.90	19.90	20.50	.787	5	27
13..	....	....	17.50A	17.50A	16.35	.718	....	27
14..	....	18.40B	....	18.40B	19.25	.772	....	27
17..	19.00	19.00	17.80A	17.80A	17.65	.748	1	27
18..	14.20	14.20	13.50	13.50	13.20	.651	7	25
19..	13.15	13.60B	12.45A	13.60B	13.85	.668	3	26
20..	13.85	14.00B	13.85	13.85	16.55	.732	2	28
21..	17.30	20.70	17.30	19.60A	18.30	.769	3	29
24..	....	20.90B	....	20.90B	21.00	.815	....	28
25..	20.60	21.30B	20.50A	21.30B	22.00	.831	1	28
26..	....	22.05B	21.50A	22.05B	21.95	.834	....	28
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	21.40A	21.60A	21.20	.827	....	28

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	21.80B	19.20A	21.80B	23.25	.855	....	28
2..	....	25.25B	....	25.25B	26.30	.889	....	28
3..	....	....	26.20A	26.25A	26.30	.888	....	28
4..	....	26.80B	....	26.30N	26.65	.892	....	28
5..	....	....	24.00A	24.70A	24.30	.867	....	28
8..	24.00	25.10B	21.85	24.40A	24.35	.871	110	124
9..	24.00	24.00	23.20A	23.35A	22.50	.852	60	184
10..	23.20	24.60	23.05	24.10A	23.75	.867	50	234
11..	20.10	21.30	20.10	20.95B	21.10	.835	20	254
12..	21.30	21.30	20.25A	20.25A	20.00	.822	16	259
15..	18.60	21.45B	18.45A	21.45B	21.25	.847	2	261

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 230 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	21.80B	21.05A	21.80B	21.70	.854	....	261
17..	....	....	20.60A	20.60A	20.20	.836	....	261
18..	20.05	20.50B	19.80A	19.80A	19.80	.832	1	262
19..	19.75	20.40B	19.75	19.75	20.45	.843	1	262
22..	....	20.90B	....	20.45N	20.35	.849	....	262
23..	19.60	20.60B	19.40	19.40	19.05	.833	67	329
24..	....	19.80B	....	19.80B	19.80	.847	....	329
25..	Exchange Closed; Christmas							
26..	....	....	19.50A	19.50A	19.15	.843	....	329
29..	....	....	16.25A	16.25A	15.75	.790	....	329
30..	16.00	16.20B	15.80A	15.80A	15.55	.789	10	329
31..	15.70	15.90B	13.85A	13.85A	14.50	.769	30	341

MARCH 1987 235 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	10.85	10.85	10.80A	10.80A	10.50	.478	1	1
22..	....	12.10B	....	12.10B	12.45	.534	....	1
23..	....	12.70B	....	12.70B	13.25	.561	....	1
24..	....	....	13.20A	13.20A	12.60	.553	....	1
25..	12.00	12.00	9.75	10.10B	10.35	.488	8	9
26..	10.75	11.60B	10.30A	10.75	10.75	.500	1	6
29..	9.90	9.90	9.00	9.00	9.85	.464	6	7
30..	10.70	11.30B	10.70	10.70	10.25	.479	2	6

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	12.10B	....	11.00B	11.85	.521	....	6
2..	....	12.00B	....	11.85N	12.30	.535	....	6
3..	....	12.55B	11.50A	11.50A	11.15	.505	....	6
6..	11.10	12.15B	11.10	11.80A	11.90	.527	3	9
7..	11.45	12.00	11.10A	12.00	12.15	.533	7	14
8..	12.00	13.10B	11.50A	12.70	13.25	.560	4	18
9..	12.90	13.50B	12.45A	12.45A	12.40	.541	3	19
10..	....	12.50B	12.00A	12.40N	12.15	.540	....	19
13..	....	12.30B	....	12.30B	12.90	.563	....	19
14..	....	....	11.80A	11.80A	11.75	.535	....	19
15..	11.50	13.90B	11.50	13.90B	14.45	.600	2	18
16..	14.50	14.65	14.50	14.65	14.40	.600	4	19
17..	13.70	13.70	13.40	13.40	13.20	.577	4	23
20..	10.95	11.90	10.95	11.75A	11.80	.543	6	22
21..	11.00	11.70B	11.00	11.10B	11.60	.540	5	27
22..	....	11.70B	11.55A	11.55A	11.10	.538	....	27
23..	12.45	13.30B	12.20A	13.30B	13.45	.600	5	22
24..	13.35	13.35	12.60A	12.60A	12.20	.573	2	24
27..	....	12.40B	11.50A	12.40B	12.95	.595	....	24
28..	....	13.15B	12.90A	12.95N	12.65	.589	....	24
29..	....	13.70B	....	13.70B	13.75	.617	....	24
30..	15.50	15.80B	15.50	15.55B	15.75	.660	1	24
31..	....	....	15.10A	15.75N	16.05	.672	....	24

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	16.20	16.40B	15.95A	16.40B	16.60	.690	2	22
4..	15.60	16.75B	15.60	16.75B	16.85	.698	10	22
5..	....	17.25B	16.50A	17.25B	17.35	.711	....	21
6..	16.80	17.15B	15.90A	16.70A	16.65	.700	4	21
7..	....	....	16.40A	16.65N	16.55	.697	....	21
10..	....	16.70B	15.95A	16.70B	16.95	.710	....	21
11..	....	17.25B	....	17.25B	17.65	.727	....	21
12..	....	....	16.70A	17.05A	17.00	.719	....	21
13..	....	....	13.50A	13.50A	13.15	.640	....	21
14..	....	14.95B	....	14.95B	15.70	.699	....	21
17..	....	....	14.50A	14.50A	14.35	.671	....	21
18..	....	....	11.15A	11.15A	10.40	.564	....	21
19..	10.00	10.70B	9.75A	10.70B	10.90	.583	63	74
20..	11.30	11.40B	11.25A	11.30	13.30	.652	2	71
21..	....	15.70B	....	15.70B	14.90	.694	....	71
24..	16.80	17.75B	16.80	17.75B	17.20	.746	1	70
25..	....	17.30B	16.75A	17.30B	18.00	.765	....	70
26..	17.50	18.10B	17.50	18.10B	18.05	.768	25	90
27..	Exchange Closed; Thanksgiving Day							
28..	...	....	17.55A	17.70A	17.30	.758	....	90

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	17.75B	15.30A	17.75B	19.25	.793	....	90
2..	20.20	22.30	19.65A	22.30	22.15	.836	6	96
3..	22.00	22.60	22.00	22.10	22.10	.835	2	93
4..	22.50	22.50	22.10A	22.10A	22.55	.840	3	96
5..	22.55	22.55	19.80	19.80	20.25	.807	22	99
8..	....	20.90B	18.55A	20.25N	20.15	.812	5	104
9..	....	....	19.25A	19.25A	18.55	.788	....	104
10..	19.55	19.90B	19.55	19.90B	19.60	.805	12	116
11..	....	....	17.35A	17.35A	17.15	.765	....	116

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 235 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	....	....	16.55A	16.55A	16.15	.749	....	116
15..	....	17.60B	15.10A	17.60B	17.35	.778	....	116
16..	....	17.80B	17.25A	17.80B	17.80	.786	....	116
17..	....	....	16.70A	16.70A	16.40	.764	....	116
18..	16.30	16.60B	16.00A	16.00A	15.85	.757	3	116
19..	16.40	16.40	16.05A	16.40	16.55	.771	1	116
22..	....	17.00B	....	16.55N	16.40	.776	....	116
23..	16.10	16.45B	15.20A	15.20A	15.15	.756	1	117
24..	....	16.10B	....	15.85B	15.70	.773	1	118
25..	Exchange Closed; Christmas							
26..	15.45	15.55B	15.45	15.50	15.25	.766	4	116
29..	14.40	14.40	12.60A	12.60A	12.20	.698	35	104
30..	12.10	12.50B	12.00	12.05	12.00	.696	14	113
31..	12.15	12.25B	10.50A	10.50A	11.05	.671	4	115

MARCH 1987 240 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	7.55	7.55	7.30A	7.30A	8.00	.398	1	1
30..	9.80	9.80	8.70A	8.70A	8.35	.413	3	4

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	9.50B	....	9.00B	9.70	.454	....	4
2..	9.60	9.80B	9.30	9.30	9.15	.469	4	8
3..	....	9.30B	....	9.30B	9.10	.439	....	8
6..	....	9.95B	....	9.50B	9.80	.460	....	8
7..	9.10	9.85	9.10	9.85	9.95	.467	11	18
8..	10.60	10.60	9.50A	10.60	10.90	.495	100	116
9..	....	11.15B	10.20A	10.20A	10.15	.475	....	116
10..	....	10.25B	9.85A	10.00A	9.90	.474	....	116
13..	....	10.10B	....	10.10B	10.60	.497	....	116
14..	....	....	9.65A	9.65A	9.55	.468	....	116
15..	....	11.45B	....	11.45B	11.95	.534	....	116
16..	11.70	11.70	11.70	11.70	11.90	.534	2	116
17..	11.50@.40	11.50	10.70	10.90B	10.80	.509	24	138
20..	8.80	9.20	8.80	9.20B	9.55	.475	22	156
21..	9.40	9.40	9.40	9.40	9.30	.471	2	158
22..	9.25	9.50B	9.25	9.25	8.90	.468	1	159
23..	9.80	11.50	9.70A	11.30A	10.90	.530	51	156
24..	10.90	10.90	10.30A	10.30A	9.80	.502	2	158
27..	....	9.90B	9.20A	9.90B	10.45	.523	....	158
28..	10.10	10.90	10.10	10.65A	10.15	.516	6	158
29..	11.25	11.25	11.15A	11.15A	11.15	.545	3	161
30..	12.75	12.90B	12.75	12.75	12.80	.589	5	160
31..	....	....	12.35A	12.80N	13.10	.601	1	159

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	13.40B	13.00A	13.40B	13.55	.619	....	160
4..	13.25	13.70B	13.00A	13.70B	13.75	.626	6	160
5..	....	14.10B	....	14.10B	14.15	.640	20	160
6..	13.50	13.95B	12.65A	13.30B	13.60	.626	4	164
7..	....	....	13.40A	13.60N	13.35	.622	....	164
10..	....	13.65B	12.95A	13.65B	13.70	.635	....	162
11..	14.40	14.40	14.40	14.40	14.25	.653	2	162
12..	13.65	13.65	13.60A	13.65	13.65	.643	2	164
13..	13.30	13.30	10.75A	10.75A	10.30	.557	9	173
14..	11.10	12.00B	10.90	12.00B	12.50	.619	7	178
17..	12.40	12.40	11.50A	11.50A	11.25	.588	3	178
18..	10.90	11.00	7.70	7.90	7.90	.476	33	184
19..	8.00	8.40	7.50	8.40	8.45	.495	23	194
20..	8.40	8.70B	8.40	8.60B	10.35	.566	22	206
21..	11.00	12.80B	11.00	12.20A	11.85	.611	36	210
24..	12.40	14.25	12.40	13.70	13.85	.667	5	212
25..	13.90	14.20	13.45A	14.10	14.55	.688	35	224
26..	....	14.60B	13.90A	14.60B	14.50	.691	....	223
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	13.95A	14.15A	13.90	.679	....	223

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	12.40	14.20	12.20A	14.20	15.55	.718	4	223
2..	16.35	17.55	15.90A	17.55	18.15	.771	30	225
3..	....	18.45B	....	18.15N	18.25	.769	....	225
4..	19.10	19.10	18.25A	18.25A	18.65	.776	2	225
5..	18.40	18.60	16.35A	16.60	16.45	.736	51	275
8..	16.25	17.05B	14.35	16.05B	16.45	.741	11	285
9..	16.15	16.15	15.60A	15.60A	14.95	.711	1	284
10..	14.70	16.70	14.70	16.40A	15.90	.731	3	284
11..	13.65	13.65	13.55A	13.65	13.70	.683	1	284
12..	....	....	13.05A	13.05A	12.65	.664	....	284
15..	12.20	14.05B	11.70A	14.05B	13.85	.696	1	283
16..	....	14.20B	13.80A	14.20B	14.10	.705	....	283
17..	....	....	13.15A	13.15A	12.95	.678	....	283

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 240 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	12.25	13.05B	12.25	12.30B	12.30	.670	1	281
19..	12.70	12.95	12.50A	12.95	12.85	.685	15	282
22..	13.40	13.55B	12.85	12.95	12.80	.689	19	300
23..	....	12.90B	11.95A	11.95A	11.65	.665	....	298
24..	12.00	12.55	12.00	12.55	12.15	.683	22	305
25..	Exchange Closed; Christmas							
26..	....	....	11.85A	11.85A	11.70	.674	....	308
29..	11.00	11.00	9.40A	9.40A	9.15	.594	51	307
30..	9.40	9.75	8.85	9.25A	8.95	.590	69	305
31..	9.00	9.15B	7.65	8.15	8.05	.562	61	301

MARCH 1987 245 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	14.85	15.20	14.85	15.20	14.85	.580	4	2
14..	....	14.95B	....	14.95B	15.40	.593	....	2
15..	....	....	15.00A	15.40N	15.55	.599	....	2
18..	....	15.60B	14.90A	15.60B	15.30	.603	....	2
19..	....	....	15.10A	15.10A	15.00	.594	....	2
20..	....	16.70B	....	16.70B	16.90	.635	....	2
21..	....	....	16.80A	16.80A	16.85	.633	....	2
22..	....	....	16.45A	16.85N	16.75	.633	....	2
25..	....	....	15.65A	15.65A	16.00	.623	....	2
26..	....	18.40B	....	18.40B	18.60	.675	....	2
27..	....	....	....	18.60N	18.50	.675	....	2
28..	....	....	18.40A	18.40A	18.35	.674	....	2
29..	....	18.70B	....	18.35N	17.80	.666	....	2

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	....	....	15.40A	15.40A	14.75	.604	....	2
3..	....	16.45B	....	16.45B	16.60	.642	....	2
4..	....	18.90B	....	18.90B	18.95	.686	....	2
5..	....	....	17.00A	17.00A	16.00	.628	....	2
8..	....	....	15.30A	15.30A	15.60	.615	....	2
9..	....	16.45B	15.00A	15.00A	14.95	.602	....	2
10..	....	....	14.70A	14.70A	14.55	.590	....	2
11..	....	....	8.20A	8.20A	8.25	.402	....	2
12..	....	....	....	8.25N	7.70	.334	....	2
15..	7.80	7.80	7.80	7.80	7.95	.356	5	7
16..	....	....	7.90A	7.90A	7.50	.354	....	7
17..	7.80	8.50	7.60	8.00A	7.05	.342	6	12
18..	....	7.35B	....	7.35B	7.25	.356	1	9
19..	7.00	7.00	7.00	7.00	6.95	.350	1	10
22..	7.50	8.10B	7.50	8.10B	8.40	.403	4	14
23..	....	8.55B	....	8.55B	9.00	.430	....	13
24..	....	....	8.60A	9.00N	8.40	.421	....	13
25..	6.90	7.00B	6.60A	6.90	6.75	.359	1	13
26..	6.60	7.60B	6.60	7.15B	7.00	.370	4	14
29..	6.30	6.30	5.80	6.05	6.45	.336	9	19
30..	6.70	7.60	6.70	7.20A	6.70	.350	12	27

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.00	8.10	7.00	7.55A	7.90	.391	3	29
2..	....	8.00B	....	8.00B	8.25	.405	....	29
3..	7.25	8.40B	7.25	7.50	7.40	.376	11	37
6..	....	8.05B	....	7.95B	7.95	.396	....	37
7..	7.30	7.80B	7.30	7.80B	8.15	.402	5	42
8..	8.60	8.60	7.70A	8.60	8.90	.430	1	42
9..	8.90	9.20	8.30A	8.30A	8.30	.411	7	44
10..	....	8.35B	8.00A	8.30N	8.05	.410	2	45
13..	8.15	8.15	8.10A	8.15	8.50	.432	10	55
14..	8.45	8.60	7.55A	7.55A	7.65	.404	2	54
15..	8.10	9.30B	8.10	9.30B	9.75	.468	4	58
16..	10.00	10.20B	9.25	9.50A	9.70	.468	41	95
17..	9.35@.25	9.35	8.75A	8.75A	8.75	.443	8	80
20..	7.20	7.20	7.20	7.20	7.60	.406	15	86
21..	....	....	7.20A	7.60N	7.40	.404	....	85
22..	7.35	7.45	7.35	7.45	7.00	.401	7	85
23..	7.95@8.30	8.80	7.65A	8.80	8.75	461	64	80
24..	....	....	8.20A	8.20A	7.75	.432	3	77
27..	7.20	8.10B	7.20	8.10B	8.25	.452	6	83
28..	8.50	8.50	8.00	8.05B	8.05	.445	20	83
29..	....	8.80B	....	8.80B	8.85	.472	....	83
30..	10.80	10.80	10.25	10.30	10.30	.517	8	81
31..	10.40	10.40	9.85	10.15B	10.55	.528	13	82

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	10.70	11.15	10.50	11.15	10.90	.545	15	82
4..	10.00	11.00B	10.00	11.00B	11.05	.552	29	86
5..	11.00	11.50	11.00	11.30@.50	11.45	.565	6	84
6..	10.90	11.20B	9.75	10.55B	10.95	.550	14	89

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 245 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	10.55	10.90	10.50	10.90	10.60	.544	7	90
10..	10.30	10.80B	10.20	10.80B	10.95	.556	54	110
11..	10.90	11.25B	10.85A	11.25B	11.40	.575	1	109
12..	10.70	11.00B	10.70	10.70	10.85	.563	1	109
13..	10.50	10.50	8.35A	8.35A	7.95	.473	2	110
14..	8.00	9.30B	8.00	9.30B	9.90	.536	4	108
17..	8.50	9.70B	8.50	8.75B	8.80	.502	4	111
18..	8.60	8.85	5.70	5.70	6.00	.391	27	119
19..	6.20	6.50	5.45	6.25A	6.45	.409	96	128
20..	6.50	7.50	6.10	7.50	8.00	.479	28	140
21..	7.90	10.40B	7.60	9.60A	9.25	.524	59	162
24..	10.00	11.00B	10.00	10.85	10.85	.582	16	172
25..	10.85@.90	11.55	10.20	11.55	11.40	.604	16	187
26..	11.40	11.40	10.80A	11.40	11.35	.606	4	183
27..	Exchange Closed; Thanksgiving Day							
28..	10.70	11.00B	10.70	10.85	10.75	.592	9	182

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.00	11.05B	9.00	11.05B	12.25	.635	21	188
2..	12.85	15.00	12.55A	15.00	14.55	.694	37	176
3..	15.00	15.30	14.50	14.50	14.55	.693	27	175
4..	15.00	15.50	14.55A	14.55A	14.95	.701	3	176
5..	14.95	14.95	12.30	13.40	13.05	.655	20	183
8..	12.70	14.00	11.30	13.10A	13.00	.659	25	188
9..	12.45	12.70B	12.30	12.70B	11.75	.624	11	190
10..	11.90	12.80B	11.90	12.30	12.55	.647	17	200
11..	11.80	12.15	10.20	10.70	10.65	.593	40	203
12..	10.85	10.85	9.85	9.85	9.75	.571	35	212
15..	8.80	10.90B	8.60A	10.65	10.75	.605	76	224
16..	11.10	11.20	10.20	11.20	11.00	.615	32	245
17..	10.95	10.95	9.85	9.85	9.90	.584	39	233
18..	9.80	10.05B	9.20	9.30B	9.30	.574	36	240
19..	9.15	10.05	9.00	9.60A	9.75	.590	10	247
22..	10.10	10.35	9.55	9.65	9.55	.592	11	251
23..	9.70	9.70	8.70	8.70	8.70	.564	37	274
24..	8.85	9.35	8.85	9.25	9.05	.583	18	288
25..	Exchange Closed; Christmas							
26..	8.95	8.95	8.80A	8.80A	8.60	.572	3	287
29..	8.05	8.40	6.55	6.55	6.55	.485	77	319
30..	6.50	6.95	6.40	6.50	6.40	.480	43	300
31..	6.40@.45	6.70	5.20	5.60B@.75	5.65	.451	101	355

MARCH 1987 250 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	6.30	6.40B	6.30	6.40B	5.70	.285	3	3
18..	5.80	5.80	5.80	5.80	5.85	.298	2	5
19..	....	....	5.80A	5.80A	5.55	.293	....	5
22..	6.00	6.50B	5.90	6.50B	6.85	.343	6	11
23..	6.60	6.90B	6.60	6.80B	7.30	.368	1	11
24..	7.30	7.60	6.90A	6.90A	6.75	.360	3	12
25..	6.60	6.60	5.10A	5.60	5.40	.301	24	36
26..	....	6.00B	....	5.70B	5.60	.311	....	36
29..	4.75	4.75	4.60	4.60	5.15	.280	5	41
30..	....	6.95B	....	5.25B	5.40	.293	....	41

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.80	6.80	6.15A	6.15A	6.40	.331	2	42
2..	6.35	6.35	6.35	6.35	6.65	.344	10	50
3..	....	6.75B	6.25A	6.25A	5.95	.317	....	50
6..	6.80	6.80	6.60A	6.60A	6.40	.336	1	50
7..	....	....	6.00A	6.40N	6.50	.342	....	50
8..	6.65	7.00	6.20A	7.00	7.20	.369	4	50
9..	7.20	7.35	6.70A	6.70A	6.65	.351	8	55
10..	....	6.70B	6.45A	6.65N	6.45	.349	2	50
13..	....	....	....	6.45N	6.80	.370	....	50
14..	6.80	6.80	6.00	6.00	6.10	.343	5	51
15..	....	7.45B	....	7.45B	7.85	.405	....	51
16..	8.00	8.00	7.60A	7.60A	7.85	.404	7	56
17..	7.70	7.70	6.90A	6.90A	7.00	.380	2	56
20..	5.90	5.90	5.80A	5.90	6.00	.346	3	59
21..	5.60	5.90	5.60	5.85A	5.80	.342	4	61
22..	5.80	5.90B	5.75A	5.75A	5.50	.338	1	61
23..	6.25	7.00	6.25	6.75	6.90	.394	22	79
24..	6.30	6.30	6.20A	6.30	6.05	.365	1	79
27..	....	6.10B	5.65A	6.05N	6.45	.384	....	79
28..	....	6.55B	6.35A	6.45N	6.30	.376	....	79
29..	6.40	6.90	6.15A	6.90	6.95	.402	6	82
30..	....	8.20B	....	8.20B	8.15	.445	....	82
31..	8.25	8.25	7.75A	8.05	8.35	.456	7	86

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 250 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	...	8.50B	8.20A	8.50B	8.65	.471	...	86
4	7.80	8.65	7.80	8.65	8.75	.477	13	98
5	8.90	8.90	8.90	8.90	9.10	.489	5	90
6	8.60	8.75B	7.75	8.25B	8.65	.473	19	98
7	8.20	8.25	8.05	8.25B	8.20	.466	4	97
10	8.10	8.35B	7.95A	8.35B	8.45	.477	11	107
11	8.40	8.75	8.40	8.75	8.85	.495	3	108
12	8.10	8.50	8.10	8.35A	8.40	.482	33	115
13	8.25	8.25	6.35A	6.35A	5.90	.392	21	135
14	6.05@.15	7.10B	6.00	7.10B	7.50	.452	16	149
17	7.00	7.35	6.80A	6.80A	6.60	.418	11	149
18	6.70	6.80	4.70	4.70	4.35	.312	9	149
19	4.50	4.80	4.00	4.60	4.70	.329	40	134
20	4.90	5.90	4.60A	5.90	5.90	.395	59	174
21	6.40	7.70	6.40	7.30	7.05	.438	42	181
24	7.50	8.70	7.25	8.45	8.25	.495	106	216
25	7.90	8.35B	7.85	8.35B	8.70	.517	114	302
26	8.65	8.75	8.00	8.55B	8.65	.518	21	311
27	Exchange Closed: Thanksgiving Day							
28	8.55	8.55	8.05	8.40	8.10	.503	87	318

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.90@.70	9.20	6.70	9.20	9.35	.546	13	320
2	10.00@.25	11.70	9.30	11.50	11.50	.610	125	404
3	11.40	12.35	11.35	11.35	11.50	.609	85	379
4	11.60	12.15	11.50A	11.50A	11.75	.618	14	385
5	11.70	11.80	9.45	9.80B	10.20	.568	38	393
8	9.85	10.65B	8.80	10.10	10.15	.570	34	404
9	9.90	10.05	9.25	9.30	9.00	.533	31	406
10	9.20	10.00	9.20	9.90	9.70	.556	68	466
11	9.00	9.40B	7.35	8.05B	8.10	.500	89	512
12	7.85	8.25	7.25	7.25	7.25	.477	64	522
15	6.75	8.25	6.30	8.10@.25	8.15	.509	194	553
16	8.40@.45	8.50	7.60	8.50	8.30	.519	251	758
17	8.30	8.30	7.00	7.20A	7.35	.487	284	1003
18	7.65	7.65	6.75	6.95	6.85	.475	346	1272
19	6.75	7.45	6.30	7.20	7.25	.491	323	1462
22	7.25@.30	7.75	7.05	7.15	7.05	.491	315	1582
23	7.20	7.20	6.15	6.45	6.25	.462	148	1590
24	6.60	6.80	6.50	6.70	6.60	.480	69	1611
25	Exchange Closed: Christmas							
26	6.35	6.55	6.25	6.25	6.20	.466	65	1619
29	5.75@.80	5.90	4.50	4.50	4.55	.379	337	1689
30	4.50	4.95	4.30	4.50	4.35	.374	171	1714
31	4.35	4.65	3.60	3.75	3.85	.345	193	1724

MARCH 1987 255 CALLS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	10.50	10.70B	10.50	10.70B	10.60	.480	....	....
19	....	....	10.40A	10.40A	10.40	.469	5	5
20	11.00	11.70B	11.00	11.70B	11.90	.511	5	10
21	....	12.10B	11.85A	12.10B	11.85	.508	....	10
22	....	....	11.80A	11.80A	11.75	.507	....	10
25	11.20	11.20	10.90A	11.20	11.10	.495	1	11
26	....	13.00B	....	13.00B	13.15	.550	....	11
27	....	....	....	13.15N	13.10	.549	....	11
28	....	....	13.00A	13.00A	12.95	.547	....	11
29	....	13.20B	....	12.95N	12.50	.536	....	11

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	....	10.60A	10.60A	10.05	.470	....	11
3	10.55	11.40B	10.30A	11.40B	11.50	.510	1	12
4	....	13.30B	....	13.30B	13.40	.558	....	12
5	....	....	11.60A	11.60A	11.00	.495	....	12
8	....	....	10.60A	10.60A	10.80	.482	....	12
9	....	11.45B	10.30A	10.30A	10.25	.469	....	12
10	....	....	10.15A	10.15A	9.95	.457	....	12
11	7.30	7.30	6.00	6.00	5.35	.279	8	18
12	5.30	5.30	5.10	5.10	5.20	.224	2	20
15	6.20	6.20	4.90	5.00	5.30	.243	11	21
16	4.60	4.80	4.60	4.80	4.95	.243	2	31
17	5.20	5.40	4.75	5.30A	4.60	.234	15	41
18	....	4.70B	....	4.70B	4.70	.246	....	33
19	....	....	4.60A	4.60A	4.60	.242	....	33
22	....	5.20B	....	5.20B	5.50	.287	....	33
23	5.50	6.05	5.50	6.05	5.85	.311	5	37
24	5.90	6.00	5.60	5.60	5.40	.302	6	39
25	....	....	3.90A	4.50A	4.35	.248	....	39
26	4.60	4.80B	4.60	4.60	4.50	.258	3	41
29	4.00	4.00	3.50	3.65	4.10	.229	12	43
30	4.70	4.90	4.20	4.70A	4.35	.241	4	45

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 255 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.35	5.35	4.90A	4.90A	5.15	.276	5	47
2	4.50	5.30	4.50	5.10	5.35	.289	2	48
3	....	....	4.75A	4.90A	4.75	.263	1	48
6	4.75	5.15B	4.75	5.00B	5.20	.281	2	50
7	5.50	5.50	4.85A	5.20A	5.20	.287	2	52
8	4.70	5.40B	4.70	5.40B	5.80	.312	1	51
9	5.80	5.95	5.40A	5.40A	5.30	.295	2	51
10	....	5.35B	5.15A	5.30N	5.10	.293	....	51
13	....	....	....	5.10N	5.40	.312	....	50
14	....	....	4.90A	4.90A	4.80	.287	....	50
15	4.80	6.90B	4.80	6.90B	6.30	.346	2	50
16	6.05	6.05	6.05	6.05	6.25	.344	10	58
17	....	....	5.95A	5.95A	5.55	.321	....	58
20	4.55	4.55	4.55	4.55	4.70	.288	1	59
21	4.80	4.80	4.60	4.60	4.50	.284	4	61
22	4.35	4.65	4.35	4.40	4.20	.280	3	61
23	4.75@5.30	5.35B	4.75	5.35B	5.40	.332	22	75
24	5.55	5.55	4.95A	4.95A	4.65	.304	.	75
27	4.40	4.65B	4.15	4.60B	5.00	.320	12	86
28	....	....	4.90A	5.00N	4.85	.312	1	85
29	....	5.30B	....	5.30B	5.40	.336	....	85
30	6.50	6.50	6.45	6.45	6.40	.376	9	85
31	6.40	6.45	6.00	6.20B	6.55	.386	5	87

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.20	6.60B	6.20	6.60B	6.75	.399	4	86
4	6.10	6.65B	6.10	6.65B	6.85	.404	10	91
5	6.60	7.10	6.55	7.10	7.05	.415	6	86
6	6.70	6.70	5.75	6.30B	6.65	.398	8	85
7	6.50	6.50	6.05	6.30B	6.30	.391	105	157
10	6.40	6.40	6.00	6.35B	6.50	.400	6	156
11	6.55	6.70B	6.50A	6.70B	6.80	.417	108	116
12	7.00	7.00	6.20A	6.50	6.40	.403	6	120
13	6.35	6.35	4.70A	4.70A	4.35	.317	34	108
14	4.65	5.50	4.35	5.50	5.65	.372	18	110
17	4.80	5.70	4.80	5.10A	4.95	.339	15	120
18	4.85	5.05	3.50	3.55	3.15	.243	5	123
19	3.15	3.30	2.90A	3.25B	3.35	.257	50	128
20	3.60@.45	3.95B	3.35	3.95B	4.30	.317	13	131
21	4.70@.80	5.90	4.70	5.30	5.25	.357	69	162
24	5.30	6.45	5.25	6.00	6.15	.410	135	250
25	6.30	6.40	5.65	6.40	6.50	.430	187	340
26	6.25	6.45	5.80	6.35B	6.40	.431	37	351
27	Exchange Closed: Thanksgiving Day							
28	6.35	6.35	5.80	6.25A	6.00	.415	13	352

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.75	7.00B	4.75	7.00B	7.00	.457	28	362
2	7.65@.50	8.90	6.90	8.90	8.75	.522	151	449
3	8.80	9.60	8.50	8.60	8.75	.522	310	628
4	8.80	9.40	8.60	8.80	9.00	.530	73	655
5	9.00	9.00	7.35A	7.60A	7.70	.479	70	662
8	7.70	7.90	6.40	7.55	7.60	.480	64	644
9	7.30	7.75	6.30	6.30@.55	6.75	.442	38	630
10	6.90	7.85	6.90	7.35@.10	7.20	.464	92	647
11	6.80	7.20	5.50	5.90A	5.90	.408	75	663
12	6.00	6.00	5.25	5.55A	5.25	.385	64	542
15	4.80	6.00	4.30	6.00	5.95	.415	441	832
16	6.25@.05	6.40	5.55	6.00A@5.90	6.05	.424	420	1018
17	5.90	6.05	5.00	5.20	5.25	.392	172	1122
18	5.60	5.60	4.75	4.85	4.80	.380	431	1394
19	4.90	5.25	4.45	5.05	5.05	.394	445	1675
22	5.20@.25	5.55	4.90	5.05A	4.95	.393	292	1773
23	5.10@.05	5.10	4.20	4.30@.20	4.35	.364	194	1847
24	4.55	4.75	4.50	4.65	4.50	.380	54	1851
25	Exchange Closed: Christmas							
26	4.35	4.50	4.35	4.35	4.20	.365	50	1863
29	3.85@.90	4.00	2.95	2.95	3.00	.283	212	1904
30	2.90	3.30	2.85	2.85	2.90	.278	124	1884
31	2.90	3.05	2.30	2.45	2.45	.252	206	1986

MARCH 1987 260 CALLS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	13.00	13.00	13.00	13.00	13.00	.511	1	1
3	....	....	12.30A	12.30A	11.90	.484	....	1
4	Exchange Closed: Independence Day							
7	....	....	8.80A	8.80A	8.15	.383	....	1
8	....	....	7.45A	7.85A	7.55	.362	....	1
9	....	7.80B	....	7.80B	8.00	.378	....	1
10	....	8.25B	7.35A	8.25B	8.60	.393	....	1
11	8.60	8.60	8.25A	8.25A	8.00	.372	2	3
14	....	....	7.60A	7.60A	6.60	.325	....	3
15	....	....	....	6.60N	5.75	.291	....	3

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 260 CALLS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	....	6.10B	....	6.10B	5.90	.294	....	3
17..	....	6.30B	....	6.30B	6.10	.305	....	3
18..	....	6.20B	....	6.20B	7.00	.314	....	3
21..	....	....	....	7.00N	6.45	.310	....	3
22..	....	7.00B	....	7.00B	7.10	.333	....	3
23..	7.35	7.35	7.35	7.35	6.75	.328	1	4
24..	7.00	7.00	7.00	7.00	6.85	.331	1	5
25..	....	7.20B	....	7.20B	7.55	.356	....	5
28..	....	....	5.80A	5.80A	5.70	.291	....	5
29..	....	....	5.65A	5.70N	5.75	.293	....	5
30..	....	5.95B	5.30A	5.95B	6.40	.318	....	5
31..	....	....	6.10A	6.10A	5.80	.298	....	5

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	5.40A	5.40A	5.10	.270	....	5
4..	....	5.80B	5.00A	5.80B	6.15	.308	....	5
5..	....	6.40B	....	6.40B	6.45	.314	....	5
6..	....	....	....	6.45N	6.05	.308	....	5
7..	6.30	6.30	6.30	6.30	6.00	.307	1	6
8..	....	6.15B	....	6.15B	5.85	.305	....	6
11..	6.50	6.90B	6.50	6.90B	7.15	.345	1	7
12..	7.00	7.30	7.00	7.30	8.00	.376	7	14
13..	9.00	9.00	9.00	9.00	8.60	.402	1	15
14..	....	8.80B	....	8.80B	8.95	.414	....	15
15..	....	....	8.70A	8.70A	9.00	.418	....	15
18..	....	9.05B	7.90A	9.05B	8.70	.420	....	15
19..	8.60	8.60	8.60	8.60	8.55	.409	1	16
20..	....	9.65B	....	9.65B	9.80	.450	....	16
21..	10.10	10.10	9.85A	9.85A	9.80	.446	1	17
22..	....	....	9.75A	9.80N	9.75	.444	....	17
25..	....	....	9.35A	9.35A	9.10	.432	....	17
26..	....	10.75B	....	10.75B	10.90	.486	....	17
27..	11.00	11.00	11.00	11.00	10.85	.485	5	19
28..	....	....	10.80A	10.80A	10.75	.482	....	19
29..	11.00	11.10	10.45	10.50	10.30	.471	21	34

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	10.30	10.35	8.00	8.00	8.20	.405	4	38
3..	8.50	9.45B	8.50	9.45B	9.45	.444	11	41
4..	9.65	11.00B	9.65	11.00B	11.15	.492	6	39
5..	....	....	9.40A	9.40A	9.05	.430	....	39
8..	9.10	9.10	8.70A	8.70A	8.85	.417	1	40
9..	9.85	9.85	8.50A	8.50A	8.35	.404	5	39
10..	8.35	8.35	8.25A	8.25A	8.05	.393	1	39
11..	5.05	5.05	4.50A	4.50A	4.30	.227	4	35
12..	....	5.10B	....	5.10B	4.30	.179	....	35
15..	5.30	5.30	3.70	4.00B	4.30	.197	11	34
16..	4.15	4.15	3.50	4.00	3.90	.197	15	52
17..	4.10@.20	4.20	3.80	4.10B	3.65	.189	46	55
18..	4.00	4.00	3.65	3.65	3.70	.200	3	46
19..	3.80	3.80	3.50	3.70	3.60	.197	10	49
22..	3.80	4.10B	3.80	4.10B	4.40	.237	4	53
23..	4.75	4.75	4.25	4.25	4.70	.258	2	53
24..	....	....	4.40A	4.40A	4.25	.251	....	53
25..	4.15	4.15	3.10	3.10	3.40	.202	3	53
26..	3.60	3.80B	3.60	3.60	3.50	.211	2	51
29..	3.10	3.10	2.90	2.90	3.25	.185	2	53
30..	3.90	3.90	3.80A	3.80A	3.45	.196	1	54

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	4.20	4.40B	3.95A	3.95A	4.15	.227	2	54
2..	3.60	4.25	3.60	3.70A	4.30	.239	....	54
3..	....	....	3.70A	3.90A	3.75	.216	2	56
6..	....	4.05B	....	4.00B	4.10	.232	....	55
7..	4.00	4.40	3.85A	4.30A	4.15	.237	3	57
8..	4.20	4.30B	3.85A	4.30B	4.60	.260	5	61
9..	4.80	4.90	4.40A	4.40A	4.20	.244	11	72
10..	....	4.25B	4.05A	4.20N	4.05	.243	1	73
13..	....	....	....	4.05N	4.20	.260	....	73
14..	4.40	4.40	3.85A	3.85A	3.75	.237	5	74
15..	....	4.70B	....	4.70B	5.00	.290	....	74
16..	5.30	5.30	4.55	5.00	4.95	.289	5	78
17..	4.55	4.55	4.55	4.55	4.35	.267	22	87
20..	....	....	3.55A	3.55A	3.60	.237	....	76
21..	3.60	3.60	3.40A	3.50	3.50	.232	2	78
22..	3.60	3.65B	3.50A	3.50A	3.20	.228	5	81
23..	3.90	4.10B	3.90	4.10B	4.10	.275	2	82
24..	4.10	4.10	3.75A	3.75A	3.55	.249	7	89
27..	3.50	3.50	3.15	3.50B	3.80	.262	24	102
28..	....	....	3.70A	3.80N	3.70	.255	....	90
29..	3.70	4.00	3.70	3.95	4.15	.276	4	91

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 260 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	5.00	5.00	4.90A	4.90A	4.95	.313	....	90
31..	4.55	4.70B	4.55	4.70B	5.05	.321	11	100

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	5.15	5.15	4.65	5.05B	5.15	.332	12	100
4..	4.75@.55	5.25	4.55	5.25	5.25	.336	20	109
5..	5.00	5.30	5.00	5.10B	5.35	.345	69	161
6..	5.15@4.95	5.30	4.65	4.80	4.95	.329	25	135
7..	4.70	4.90	4.70	4.90	4.65	.321	14	128
10..	4.70	4.70	4.50A	4.70	4.80	.328	7	142
11..	4.80	4.80	4.80	4.80	5.10	.343	1	143
12..	5.10	5.20	4.60	4.65B	4.75	.329	37	139
13..	4.20	4.20	3.40A	3.40A	3.10	.249	21	140
14..	3.25	3.85	3.15	3.85	4.15	.299	10	141
17..	3.85	4.25	3.50	3.50	3.55	.268	9	142
18..	3.40	3.40	2.10	2.25	2.15	.183	20	145
19..	2.15	2.30B	2.05A	2.30B	2.35	.196	3	147
20..	2.55	2.85B	2.40A	2.85B	3.05	.247	....	145
21..	2.90	4.30	2.90	4.10	3.85	.283	40	179
24..	4.25	4.70	4.25	4.40B	4.45	.330	90	260
25..	4.30	4.50	4.00	4.50B	4.65	.349	129	220
26..	4.40@.45	4.65	4.15	4.65B	4.65	.349	36	247
27..	Exchange Closed: Thanksgiving Day							
28..	4.40	4.50	4.35A	4.35A	4.30	.333	40	260

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.60@.40	5.00B	3.30	5.00B	5.10	.371	82	313
2..	5.80@.55	6.50	5.00	6.50	6.55	.435	92	320
3..	6.70	7.15	6.30	6.30	6.50	.435	249	481
4..	6.65	7.10	6.35	6.60	6.70	.443	32	481
5..	6.80	6.80	5.35A	5.45	5.60	.393	101	513
8..	5.50@.55	6.00	4.50	5.60B	5.55	.392	84	539
9..	5.15	5.50	4.85	4.90A	4.85	.356	204	595
10..	5.05	5.80	4.65A	5.60A	5.25	.376	18	601
11..	5.00	5.20	3.75	4.25	4.20	.323	88	644
12..	4.20	4.40	3.65	3.65	3.65	.301	94	685
15..	3.35@.30	4.20	3.00	4.20	4.25	.328	64	711
16..	4.30	4.60	3.85A	4.30A	4.30	.335	247	875
17..	4.30	4.30	3.50	3.60	3.60	.305	184	961
18..	3.60	3.75B	3.35A	3.35A	3.30	.294	74	1005
19..	3.25	3.60	3.05	3.50	3.50	.306	782	1642
22..	3.60	3.75	3.30	3.40	3.30	.302	333	1935
23..	3.40	3.40	2.80	2.80	2.85	.275	431	1863
24..	3.00	3.10	2.95	2.95	2.95	.289	45	1884
25..	Exchange Closed: Christmas							
26..	2.95	2.95	2.80A	2.80A	2.75	.275	124	1827
29..	2.45@.50	2.50	1.80	1.80	1.85	.202	249	1723
30..	1.85	2.05	1.75	1.75	1.80	.197	107	1692
31..	1.80	1.90	1.45	1.45	1.50	.176	252	1714

MARCH 1987 265 CALLS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
3..	7.00	7.65B	6.70	7.65B	7.65	.381	50	50
4..	7.85	9.05B	7.80	9.05B	9.30	.428	6	56
5..	....	....	8.00A	8.00A	7.40	.368	....	56
8..	7.20	7.20	7.00	7.00	7.15	.355	21	75
9..	....	7.70B	6.90A	6.90A	6.80	.343	....	75
10..	6.40	6.60	6.15	6.40B	6.50	.332	29	95
11..	....	....	4.30A	4.30A	3.40	.182	....	95
12..	4.00	4.00	3.00	3.00	3.50	.141	50	66
15..	....	....	3.25A	3.25A	3.25	.157	3	67
16..	3.25	3.25	3.25	3.25	3.05	.157	1	68
17..	2.50	3.20B	2.50	3.20B	2.85	.151	2	70
18..	....	....	....	2.85N	2.95	.161	....	69
19..	....	....	2.90A	2.90A	2.85	.158	....	69
22..	....	3.25B	....	3.25B	3.50	.193	....	69
23..	4.00	4.00	3.75A	3.75A	3.75	.212	1	69
24..	....	....	3.50A	3.50A	3.35	.205	....	69
25..	3.30	3.30	2.50	2.50	2.65	.162	10	73
26..	2.20	3.05	2.20	3.05	2.80	.170	14	76
29..	2.60	2.60	2.20	2.40B	2.50	.148	23	66
30..	2.70	2.90	2.70	2.70A	2.70	.157	11	77

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.05	3.70	3.05	3.25A	3.25	.184	55	121
2..	3.30	3.35	2.95A	3.35	3.40	.194	11	131
3..	2.85	3.70B	2.85	2.85	3.00	.174	2	133
6..	....	3.40B	....	3.00N	3.20	.188	....	133
7..	3.10	3.10	3.00	3.10	3.30	.193	22	154
8..	3.30	3.35B	3.05A	3.35B	3.65	.213	....	153
9..	3.60	3.60	3.30A	3.30A	3.30	.200	3	155

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

MARCH 1987 265 CALLS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	3.30	3.35B	3.20A	3.30	3.15	.198	1	155
13	....	....	....	3.15N	3.25	.213	....	155
14	3.30	3.30	3.00	3.00	2.90	.193	2	156
15	3.80	3.80	3.80	3.80	3.90	.241	....	156
16	....	....	....	3.90N	3.90	.239	10	166
17	3.55	3.55	3.25A	3.30	3.35	.219	5	171
20	2.40	2.80	2.40	2.80	2.80	.192	16	170
21	2.70	2.75	2.65	2.70	2.65	.187	6	175
22	2.65	2.70	2.65	2.65A	2.40	.183	5	178
23	....	2.80B	....	2.80B	3.15	.224	4	178
24	3.10	3.15	2.65	2.65	2.70	.200	23	190
27	2.50	2.95	2.30A	2.95	2.90	.212	6	193
28	....	....	2.80A	2.90N	2.80	.204	1	191
29	2.75	2.95	2.65A	2.95	3.15	.223	5	195
30	3.85	3.85	3.70	3.70	3.80	.255	102	280
31	3.40	3.60B	3.40	3.60B	3.85	.262	10	290

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.50	3.80	3.50	3.80B	3.90	.271	4	292
4	3.40	3.85B	3.40	3.85B	4.00	.273	36	324
5	3.90	4.00	3.80	3.90	4.00	.281	89	346
6	3.80	3.85B	3.40A	3.70A	3.75	.266	1	345
7	3.50	3.70B	3.40	3.60B	3.35	.258	42	387
10	3.35	3.45B	3.30	3.45B	3.45	.263	9	392
11	3.45	3.45	3.45	3.45	3.75	.276	....	393
12	3.80	3.80	3.25	3.40	3.50	.263	15	406
13	3.20	3.20	2.45A	2.45A	2.20	.192	18	407
14	2.05	2.70B	2.05	2.70B	3.05	.234	36	397
17	2.80	2.95	2.70	2.70	2.55	.206	4	399
18	2.50	2.50	1.50	1.50	1.55	.135	20	402
19	1.50	1.70	1.30	1.70	1.70	.145	68	423
20	1.75	2.00	1.70	2.00	2.15	.168	4	422
21	2.70	3.00B	2.50A	2.60	2.75	.218	121	460
24	2.75	3.55	2.75	2.95	3.10	.259	20	465
25	3.20	3.30B	2.80	3.30B	3.25	.275	29	462
26	3.05	3.20	3.05	3.20	3.25	.274	69	455
27	Exchange Closed: Thanksgiving Day							
28	3.00	3.00	3.00	3.00	3.00	.259	7	455

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	2.50@.40	3.60	2.40	3.60	3.60	.293	27	478
2	4.10	4.60	3.70	4.60	4.70	.352	100	509
3	4.75@.80	5.30	4.65	4.70	4.70	.352	139	577
4	4.75	5.10B	4.60	4.60	4.80	.360	98	635
5	4.85	4.90	3.80	3.80	4.05	.313	52	668
8	4.05	4.50	3.25	4.00	3.95	.311	118	711
9	3.60	4.05	3.40	3.40	3.40	.277	64	681
10	3.60	4.00	3.60	3.80B	3.70	.296	59	702
11	3.40	3.50	2.75	3.00A	2.90	.247	59	700
12	2.80	2.90	2.50	2.60	2.50	.228	51	718
15	2.35	2.85	2.00	2.85	2.90	.250	127	686
16	3.10	3.20	2.50	2.90B	2.95	.256	101	699
17	3.00	3.00	2.45	2.45	2.40	.229	45	710
18	2.55	2.55	2.15	2.20	2.20	.219	54	739
19	2.20	2.40	2.00	2.40	2.35	.228	78	765
22	2.40	2.60	2.15	2.15	2.15	.224	88	803
23	2.25	2.25	1.85	1.90	1.90	.201	121	813
24	1.90	2.00	1.90	1.90	1.90	.211	82	857
25	Exchange Closed: Christmas							
26	1.85	1.85	1.80	1.80	1.75	.198	8	834
29	1.65	1.65	1.05	1.10	1.10	.138	113	872
30	1.10	1.20	1.00	1.05@.00	1.05	.134	129	908
31	1.05	1.10	.80	.80	.85	.117	162	972

JUNE 1987 240 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	15.80	15.80	15.55A	15.80	16.15	.599	25	25

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	16.60B	....	16.60B	16.55	.613	....	25
4	....	16.65B	16.50A	16.65B	16.85	.619	....	25
5	....	17.15B	....	17.15B	17.30	.629	....	25
6	....	....	16.00A	16.80A	16.60	.618	....	25
7	....	....	16.55A	16.55A	16.20	.614	....	25
10	15.80	16.60B	15.80	16.60B	16.65	.625	25	10
11	....	....	....	16.65N	17.35	.640	....	10
12	....	....	17.05A	17.05A	16.70	.631	....	10
13	....	....	15.50A	15.50A	13.30	.563	....	10
14	....	14.30B	....	14.30B	15.45	.609	....	10
17	....	....	14.50A	14.50A	14.30	.586	....	10
18	....	....	11.00A	11.00A	10.95	.501	....	10

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1987 240 CALLS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	10.70	11.15B	10.70	11.15B	11.45	.515	1	11
20..	....	....	....	11.45N	13.35	.570	....	11
21..	....	15.40B	....	15.40B	14.95	.603	....	11
24..	15.75	16.50B	15.75	16.10B	16.75	.645	1	12
25..	....	17.00B	16.60A	17.00B	17.40	.661	....	12
26..	....	....	17.30A	17.30A	17.25	.663	....	12
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	16.90A	16.90A	16.65	.654	....	12

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	17.50B	15.40A	17.50B	18.30	.685	....	12
2..	....	19.85B	....	19.85B	20.90	.724	....	12
3..	....	21.80B	20.75A	20.75A	20.85	.723	....	12
4..	....	21.25B	....	20.85N	21.40	.729	....	12
5..	....	....	19.30A	19.30A	19.45	.697	....	12
8..	....	19.60B	17.75A	19.60B	19.30	.698	....	12
9..	....	....	18.40A	18.40A	17.90	.677	....	12
10..	....	19.45B	....	19.45B	18.80	.692	....	12
11..	....	....	17.00A	17.00A	16.70	.653	....	12
12..	....	....	16.30A	16.30A	15.90	.641	....	12
15..	....	16.80B	15.00A	16.80B	17.15	.666	....	12
16..	....	17.40B	17.00A	17.40B	17.20	.670	....	12
17..	....	17.30B	16.60A	16.60A	16.15	.649	....	12
18..	....	....	15.70A	15.70A	15.65	.643	....	12
19..	....	16.20B	....	16.20B	16.60	.657	....	12
22..	....	....	....	16.60N	15.90	.657	....	13
23..	....	16.15B	15.30A	15.30A	15.00	.639	....	13
24..	....	....	....	15.00N	15.55	.652	....	12
25..	Exchange Closed; Christmas							
26..	....	....	....	15.55N	15.10	.645	....	12
29..	....	....	13.10A	13.10A	12.60	.588	....	12
30..	....	12.80B	....	12.60N	12.50	.586	....	12
31..	....	....	11.30A	11.30A	11.65	.564	....	12

JUNE 1987 245 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	10.40@.35	10.50B	10.35	10.50B	11.00	.448	10	10
21..	10.00	10.30B	10.00	10.30B	10.55	.447	15	25
22..	....	....	....	10.55N	10.05	.444	....	25
23..	....	11.90B	....	11.90B	11.90	.491	....	25
24..	....	....	....	11.90N	10.95	.468	....	25
27..	....	11.00B	10.25A	11.00B	11.30	.482	....	25
28..	....	....	....	11.30N	11.20	.477	....	25
29..	....	12.00B	....	12.00B	11.95	.500	....	25
30..	....	13.40B	....	13.40B	13.55	.534	....	25
31..	....	....	13.15A	13.55N	13.70	.543	....	25

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	14.05B	....	14.05B	14.00	.556	....	25
4..	....	14.05B	13.95A	14.05B	14.25	.561	....	25
5..	....	14.50B	....	14.50B	14.65	.571	....	25
6..	....	....	13.40A	14.20A	14.00	.559	....	25
7..	....	....	....	14.00N	13.65	.554	....	25
10..	....	13.95B	13.60A	13.95B	14.05	.565	....	25
11..	....	....	....	14.05N	14.70	.579	....	25
12..	....	....	14.40A	14.40A	14.05	.570	....	25
13..	....	....	13.00A	13.00A	11.00	.500	....	25
14..	....	11.90B	....	11.90B	12.90	.545	....	25
17..	....	....	12.05A	12.05A	11.90	.521	....	25
18..	....	....	9.00A	9.00A	8.90	.436	....	25
19..	....	9.10B	8.85A	9.10B	9.35	.450	....	25
20..	9.45	9.45	9.30	9.30	11.00	.504	2	26
21..	....	12.90B	....	12.90B	12.45	.538	....	27
24..	14.20	14.20	13.65A	13.65A	14.00	.581	25	26
25..	13.70	14.25B	13.70	14.25B	14.55	.597	1	26
26..	....	....	14.40A	14.40A	14.40	.599	....	26
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	14.05A	14.05A	13.85	.589	....	26

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	14.60B	12.80A	14.60B	15.30	.621	....	26
2..	16.00	16.80B	15.60A	16.80B	17.70	.664	1	27
3..	....	18.55B	17.55A	17.55A	17.60	.663	....	27
4..	....	18.05B	....	17.60N	18.10	.670	....	27
5..	....	....	16.30A	16.30A	16.30	.635	....	27
8..	....	16.55B	14.90A	16.55B	16.20	.636	....	27
9..	....	....	15.50A	15.50A	15.00	.613	....	27
10..	....	16.40B	....	16.40B	15.85	.629	....	27
11..	....	....	14.20A	14.20A	13.90	.587	....	27
12..	....	....	13.50A	13.50A	13.15	.573	....	27
15..	....	14.05B	12.30A	14.05B	14.35	.600	....	27
16..	....	14.50B	14.20A	14.50B	14.30	.604	....	27

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1987 245 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	....	14.40B	13.75A	13.75A	13.35	.581	....	27
18..	....	....	13.00A	13.00A	12.90	.575	....	27
19..	....	13.45B	....	13.45B	13.70	.589	....	27
22..	....	....	....	13.70N	13.05	.588	....	27
23..	13.20	13.35B	12.50A	12.50A	12.30	.568	1	27
24..	....	....	....	12.30N	12.75	.581	....	27
25..	Exchange Closed; Christmas							
26..	....	....	....	12.75N	12.35	.573	....	27
29..	....	....	10.50A	10.50A	10.15	.513	....	27
30..	10.10	10.45	10.00A	10.25A	10.00	.511	2	29
31..	10.25	10.25	9.05A	9.05A	9.30	.488	2	30

JUNE 1987 250 CALLS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	8.05	8.05	8.05	8.05	8.90	.395	10	10
22..	....	....	....	8.90N	8.35	.393	....	10
23..	9.80	9.95B	9.50	9.50	9.95	.438	100	110
24..	....	....	....	9.95N	9.15	.415	....	110
27..	....	9.25B	8.65A	9.15N	9.40	.428	....	110
28..	....	....	....	9.40N	9.35	.422	....	110
29..	9.70	10.00B	9.70	10.00B	10.00	.444	10	120
30..	....	11.10B	....	11.10B	11.35	.478	....	120
31..	....	....	11.05A	11.35N	11.50	.486	....	120

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	11.90B	....	11.90B	11.75	.498	....	120
4..	....	....	11.70A	11.75N	11.95	.503	....	120
5..	....	12.10B	....	12.10B	12.30	.513	....	120
6..	....	....	11.25A	11.85A	11.75	.500	....	120
7..	....	....	11.70A	11.70A	11.40	.495	....	120
10..	....	11.55B	11.35A	11.55B	11.75	.504	....	120
11..	....	....	....	11.75N	12.30	.518	....	120
12..	....	....	12.05A	12.05A	11.70	.508	....	120
13..	....	....	10.85A	10.85A	9.00	.437	....	120
14..	....	9.50B	....	9.50B	10.65	.482	....	120
17..	....	....	10.00A	10.00A	9.90	.457	....	120
18..	8.00	8.00	7.50A	7.50A	7.20	.374	1	121
19..	....	7.30B	....	7.30B	7.55	.387	....	121
20..	7.65	7.65	7.55	7.55	8.95	.440	11	112
21..	....	10.60B	....	10.60B	10.25	.473	....	112
24..	11.60	11.60	11.25A	11.25A	11.60	.515	30	82
25..	11.75	11.75	11.30A	11.75	12.00	.532	30	62
26..	12.00	12.00	11.50	11.80B	11.90	.533	35	42
27..	Exchange Closed; Thanksgiving Day							
28..	12.20	12.20	11.00	11.00	11.40	.523	6	43

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.90	12.05B	9.90	12.05B	12.70	.556	21	37
2..	....	14.00B	....	14.00B	14.85	.601	10	37
3..	....	15.60B	14.75A	14.75A	14.80	.600	....	37
4..	....	15.15B	....	14.80N	15.10	.608	....	37
5..	....	....	13.60A	13.60A	13.60	.571	....	37
8..	....	13.80B	12.30A	13.80B	13.45	.571	....	37
9..	....	....	12.90A	12.90A	12.35	.547	....	37
10..	....	13.70B	....	13.70B	13.15	.563	....	37
11..	....	....	11.75A	11.75A	11.45	.520	....	37
12..	....	....	11.10A	11.10A	10.80	.505	....	37
15..	....	11.55B	10.10A	11.55B	11.80	.532	....	37
16..	11.20	11.85B	11.20	11.85B	11.80	.536	1	36
17..	....	....	11.30A	11.30A	10.90	.512	....	36
18..	....	....	10.60A	10.60A	10.50	.505	....	36
19..	....	10.80B	....	10.80B	11.20	.519	....	36
22..	11.40	11.40	11.30	11.30	10.60	.517	2	38
23..	....	10.70B	10.20A	10.20A	9.95	.497	....	38
24..	....	10.20B	....	10.20B	10.35	.509	....	38
25..	Exchange Closed; Christmas							
26..	....	....	....	10.35N	10.00	.500	....	38
29..	....	....	8.25A	8.25A	8.05	.439	....	38
30..	....	8.15B	....	8.05N	7.95	.437	....	38
31..	7.70	7.70	7.15A	7.15A	7.35	.414	2	40

JUNE 1987 255 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	12.00	13.00B	12.00	12.00	12.30	.535	10	10
4..	....	12.65B	....	12.30N	12.60	.544	....	10
5..	11.00	11.00	11.00	11.00	11.20	.506	1	11
8..	....	11.40B	10.20A	11.40B	11.10	.505	....	11
9..	....	....	10.65A	10.65A	10.20	.480	....	11
10..	....	11.30B	....	11.30B	10.85	.497	....	11
11..	9.00	9.20B	9.00	9.20B	9.35	.453	1	12
12..	8.60	8.75B	8.60	8.75B	8.75	.438	1	13

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — CALLS

JUNE 1987 255 CALLS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15..	....	9.40B	8.10A	9.40B	9.55	.464	....	13
16..	9.00	9.55B	9.00	9.55B	9.55	.468	5	18
17..	....	....	9.15A	9.15A	8.80	.444	....	18
18..	....	....	8.60A	8.60A	8.45	.437	....	18
19..	....	8.65B	....	8.65B	9.05	.450	....	18
22..	....	....	....	9.05N	8.50	.447	....	18
23..	....	8.55B	8.20A	8.20A	7.90	.427	....	18
24..	....	....	....	7.90N	8.25	.439	....	18
25..	Exchange Closed; Christmas							
26..	....	....	8.20A	8.20A	7.95	.429	....	18
29..	7.40	7.40	6.40A	6.40A	6.30	.369	5	22
30..	6.30	6.40B	6.10A	6.30	6.20	.366	1	23
31..	6.30	6.30	5.55A	5.55A	5.70	.345	17	23

JUNE 1987 260 CALLS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	7.90	7.90	7.25	7.25	7.55	.389	141	141
25..	7.55	7.75B	7.50	7.75B	7.95	.405	31	171
26..	7.80	7.80	7.80	7.80	7.80	.405	30	201
27..	Exchange Closed; Thanksgiving Day							
28..	....	....	7.75A	7.75A	7.45	.394	....	201

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.50	7.90B	6.50	7.90B	8.40	.425	21	221
2..	....	9.45B	....	9.45B	10.15	.472	....	221
3..	10.15	10.70B	10.05A	10.05A	10.10	.471	1	222
4..	....	10.35B	....	10.10N	10.40	.480	....	222
5..	....	....	9.30A	9.10N	9.10	.442	....	222
8..	7.95	9.30B	7.95	9.30B	9.05	.441	1	222
9..	8.50	8.50	8.50	8.50	8.25	.416	1	222
10..	....	9.20B	....	9.20B	8.85	.432	....	222
11..	....	....	7.85A	7.85A	7.55	.389	....	222
12..	....	....	7.10A	7.10A	7.00	.375	....	222
15..	6.50	7.55B	6.40A	7.55B	7.65	.399	3	222
16..	....	....	....	7.65N	7.65	.402	....	222
17..	....	....	7.30A	7.30A	7.00	.379	....	222
18..	7.20	7.20	6.80A	6.80A	6.70	.371	1	222
19..	6.80	6.80	6.60	6.80B	7.25	.384	4	224
22..	6.90	6.90	6.90	6.90	6.75	.380	1	225
23..	6.45	6.45	6.45	6.45	6.20	.360	2	227
24..	6.20	6.20	6.20	6.20	6.50	.371	1	227
25..	Exchange Closed; Christmas							
26..	....	....	6.40A	6.40A	6.25	.361	....	227
29..	4.90	4.90	4.90	4.95A@.90	4.85	.304	1	227
30..	5.05	5.05	4.95A	4.95A	4.75	.301	2	229
31..	4.25	4.25	4.25	4.25	4.40	.281	1	229

JUNE 1987 265 CALLS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	4.95	4.95	4.95	4.95	4.80	.299	6	4
24..	4.85	4.85	4.85	4.85	5.10	.308	1	5
25..	Exchange Closed; Christmas							
26..	....	....	4.95A	4.95A	4.85	.298	....	5
29..	....	....	3.80A	3.80A	3.70	.246	....	5
30..	3.75	3.75	3.65A	3.70A	3.65	.243	2	7
31..	3.65	3.65	3.05	3.10	3.35	.225	10	17

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 175 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.05	.05	.05	.05	.05	.002	10	506
3..	....	....	....	.05N	.05	.001	....	506
6..	....	....	....	.05N	.05	.000	....	506
7..	....	....	....	.05N	....	.000	....	506
8..	....	....	....	.10B	.10	.002	....	502
9..	.15	.25	.15	.20A	.15	.004	135	634
10..	.15	.15	.10	.15	.15	.004	14	594
13..	....	....	....	.15N	.10	.003	....	594
14..	....	....	....	.10N	.10	.003	....	594
15..	.05	.05	.05	.05	.05	.002	....	594
16..	.10	.10	.10	.10	.05	.001	2	596
17..	....	....	....	.05N	.10	.002	....	596
20..	....	....	....	.10N	.05	.001	....	596
21..	.05	.10	.05	.10	.10	.003	51	622
22..	.15	.15	.10	.15	.10	.005	6	628
23..	.05	.05	.05	.05	.10	.003	1	627
24..	....	....	....	.10N	.05	.001	....	627
27..	....	....	....	.05N	.05	.000	....	627
28..	.05	.05	.05	.05	....	.000	2	627
29..	CAB	CAB	CAB	CAB	CAB	.000	....	627
30..	CAB	CAB	CAB	CAB	CAB	.000	....	627
31..	CAB	CAB	CAB	CAB	CAB	.000	....	627

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	627
4..	CAB	CAB	CAB	CAB	CAB	.000	....	627
5..	CAB	CAB	CAB	CAB	CAB	.000	....	627
6..	CAB	CAB	CAB	CAB	CAB	.000	....	614
7..	CAB	CAB	CAB	CAB	CAB	.000	....	614
10..	.05	.05	.05	.05	....	.000	11	612
11..	CAB	CAB	CAB	CAB	CAB	.000	....	612
12..	CAB	CAB	CAB	CAB	CAB	.000	....	612
13..	CAB	CAB	CAB	CAB	CAB	.000	....	612
14..	CAB	CAB	CAB	CAB	CAB	.000	....	612
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	612
19..	CAB	CAB	CAB	CAB	CAB	.000	....	612
20..	CAB	CAB	CAB	CAB	CAB	.000	....	612
21..	CAB	CAB	CAB	CAB	CAB	.000	1	611
24..	CAB	CAB	CAB	CAB	CAB	.000	....	611
25..	CAB	CAB	CAB	CAB	CAB	.000	....	611
26..	CAB	CAB	CAB	CAB	CAB	.000	....	611
27..	CAB	CAB	CAB	CAB	CAB	.000	....	611
28..	CAB	CAB	CAB	CAB	CAB	.000	....	611

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	611
4..	CAB	CAB	CAB	CAB	CAB	.000	....	611
5..	CAB	CAB	CAB	CAB	CAB	.000	....	611
6..	CAB	CAB	CAB	CAB	CAB	.000	....	611
7..	CAB	CAB	CAB	CAB	CAB	.000	....	611
10..	CAB	CAB	CAB	CAB	CAB	.000	10	611
11..	....	....	....	....	....	.000	....	611
12..	CAB	CAB	CAB	CAB	CAB	.000	....	611
13..	CAB	CAB	CAB	CAB	CAB	.000	....	601
14..	CAB	CAB	CAB	CAB	CAB	.000	....	601
17..	CAB	CAB	CAB	CAB	CAB	.000	1	600
18..	CAB	CAB	CAB	CAB	CAB	.000	....	600
19..	CAB	CAB	CAB	CAB	CAB	.000	....	600
20..	CAB	CAB	CAB	CAB	CAB	.000	....	600

MARCH 1986 180 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.15	.15	.15	.15	.10	.007	....	1020
3..	....	....	....	.10N	.10	.004	....	1030
6..	.10@.15	.15	05	.05	.05	.003	133	1028
7..	.10	.10	.10	.10	.05	.001	10	1038
8..	....	.15B	....	.15B	.20	.009	....	1038
9..	.35	60	.30	.35	.30	.013	6	1042
10..	.30	.30	.25	.25	.30	.015	16	1032
13..	.35	.35	.30	.30	.25	.011	9	1036
14..	.30	.30	.25	.25	.25	.012	383	1415
15..	.25	.25	.15	.15	.15	.008	5	1417
16..	.15	.20	.15	.15	.15	.006	70	1414
17..	.20	.20	.15	.15	.20	.008	3	1414
20..	.15	.15	.15	.15	.15	.007	20	1414
21..	.20	.30	.15	.20	.20	.012	606	2037
22..	.25	.25	.15	.20	.20	.020	71	2041
23..	.20@.25	.30	.15	.25	.20	.012	936	2952
24..	.20	.20	.15	.20@.15	.15	.007	1218	4065
27..	.10	.10	.10	.10	.10	.004	277	4338

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 180 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.10	.15	.05	.05	.05	.001	68	4344
29..	....	....	....	.05N	.05	.001	2	4344
30..	....	....	....	.05N	.05	.002	....	4341
31..	....	....	....	.05N	.05	.001	....	4333

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.05N	.05	.000	....	4333
4..	.05	.05	.05	.05	.05	.000	5	4338
5..	....	....	....	.05N	.05	.000	....	4343
6..	.05	.05	.05	.05	.05	.000	9	4352
7..	....	....	....	.05N	.05	.000	....	4352
10..	.05	.05	.05	.05	.05	.000	1	4352
11..	....	....	....	.05N	.05	.000	....	4352
12..	....	....	....	.05N	.05	.000	....	4352
13..	....	....	....	.05N	....	.000	....	4352
14..	CAB	CAB	CAB	CAB	CAB	.000	....	4352
17..	Exchange Closed; President's Day							
18..	....	....	....	....	....	.000	....	4352
19..	CAB	CAB	CAB	CAB	CAB	.000	....	4352
20..	CAB	CAB	CAB	CAB	CAB	.000	....	4352
21..	CAB	CAB	CAB	CAB	CAB	.000	....	4352
24..	CAB	CAB	CAB	CAB	CAB	.000	....	4353
25..	CAB	CAB	CAB	CAB	CAB	.000	....	4353
26..	CAB	CAB	CAB	CAB	CAB	.000	....	4355
27..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
28..	CAB	CAB	CAB	CAB	CAB	.000	....	4354

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
4..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
5..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
6..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
7..	CAB	CAB	CAB	CAB	CAB	.000	....	4354
10..	CAB	CAB	CAB	CAB	CAB	.000	5	4354
11..	CAB	CAB	CAB	CAB	CAB	.000	....	4353
12..	CAB	CAB	CAB	CAB	CAB	.000	1150	3218
13..	CAB	CAB	CAB	CAB	CAB	.000	64	3149
14..	CAB	CAB	CAB	CAB	CAB	.000	16	3134
17..	CAB	.05	CAB	.05	....	.000	577	2669
18..	....	.05	.05	.05	....	.000	260	2518
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2518
20..	CAB	CAB	CA3	CAB	CAB	.000	....	2518

MARCH 1986 185 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.25	.25	.25	.25	.20	.020	60	1514
3..	....	....	....	.20N	.15	.015	....	1514
6..	....	.20B	....	.15N	.10	.012	....	1514
7..	.10	.15	.10	.15	.10	.006	122	1488
8..	.15	.45	.15	.45	.40	.028	40	1514
9..	.55	.65	.50	.50	.50	.037	88	1503
10..	.50	.60	.50	.55	.55	.041	35	1497
13..	.60	.60	.50	.60	.50	.033	85	1504
14..	.55	.55	.50	.50	.50	.034	84	1451
15..	.40	.45	.35	.35	.35	.024	62	1449
16..	.35	.45	.30	.30	.30	.020	77	1473
17..	.35	.35	.30	.30	.30	.026	45	1471
20..	.30	35B	.30	.30	.25	.022	66	1461
21..	.25	.45	.25	.40	.35	.036	128	1506
22..	.40	.50	.30	.50	.40	.056	29	1485
23..	.40@.35	.50	.35	.40	.40	.039	96	1485
24..	.40	.40	.25	.30	.30	.024	218	1563
27..	.25	.25	.20	.25	.20	.017	39	1572
28..	.15	.15	.15	.15	.15	.006	61	1569
29..	.15	.15	.15	.15	.15	.007	8	1572
30..	.15	.20	.15	.20	.15	.009	61	1540
31..	.15	.15	.10	.10	.10	.005	191	1531

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.10	.10	.10	.10	.10	.002	51	1482
4..	....	....	....	.10N	.10	.003	....	1482
5..	....	....	....	.10N	.10	.003	....	1482
6..	.10	.10	.10	.10	.10	.003	7	1478
7..	.20	.20	.10	.10	.10	.002	19	1485
10..	....	....	....	.10N	.10	.001	....	1479
11..	.05	.05	.05	.05	.10	.001	4	1480
12..	.05	.05	.05	.05	.05	.001	50	1428
13..	.05	.05	.05	.05	.05	.000	39	1440
14..	.05	.05	.05	.05	.05	.000	20	1420
17..	Exchange Closed; President's Day							
18..	....	.02	.02	....	....	.000	5	1420

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 185 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
24..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
27..	CAB	CAB	CAB	CAB	CAB	.000	1	1416
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1416

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1416
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1416
5..	CAB	CAB	CAB	CAB	CAB	.000	65	1351
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1351
7..	CAB	CAB	CAB	CAB	CAB	.000	....	1351
10..	CAB	CAB	CAB	CAB	CAB	.000	1	1350
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1348
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1348
13..	CAB	CAB	CAB	CAB	CAB	.000	151	1216
14..	CAB	CAB	CAB	CAB	CAB	.000	13	1204
17..	CAB	CAB	CAB	CAB	CAB	.000	14	1191
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1172
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1172
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1171

MARCH 1986 190 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.40	.45	.35	.40	.40	.050	63	2241
3..	.35	.35	.30	.30	.30	.039	42	2252
6..	.30	.30	.30	.30	.25	.034	12	2248
7..	.25	.25	.20	.20	.20	.020	132	2265
8..	.25	.75	.20	.60	.70	.069	889	1837
9..	.95@1.15	1.20	.90	.95	.95	.086	274	1931
10..	.95	1.00	.85	.90	.95	.093	135	1962
13..	1.05	1.05	.90	.90	.90	.078	1363	1982
14..	.85@.80	.90	.80	.80	.80	.080	252	1992
15..	.80	85	.60	.60	.60	.061	29	1980
16..	.60	.70	.50A	.50A	.50	.053	55	2019
17..	.50	.60	.50	.60	.60	.066	166	2090
20..	.70	.70	.55	.55A	.50	.059	110	2122
21..	.50	.90	.50	.70	.65	.088	365	2193
22..	.70	.80B	.60	.80B	.80	.128	100	2219
23..	.80	.85	.65	.65	.70	.096	98	2266
24..	.70	.70	.40	.50	.50	.066	51	2281
27..	.45	.50	.40	.45	.40	.052	69	2298
28..	.40	.45	.30	.30	.30	.022	162	2343
29..	.25	.35	.25	.35	.30	.025	155	2372
30..	.35	.40	.30	.40	.35	.031	57	2384
31..	.30	.35	.20	.25	.25	.018	223	2503

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.25	.25	.20	.20	.20	.009	146	2611
4..	.20	.25	.15	.20	.25	.014	169	2592
5..	.25	.25	.25	.25	.25	.014	41	2561
6..	20	.25	.15	.20	.20	.014	19	2546
7..	.20	.20	.20	.20	.20	.009	24	2528
10..	.15	.15	.15	.15	.15	.005	64	2475
11..	.15	.15	.10	.10	.15	.006	5	2474
12..	.15@.10	.15	.10	.10	.10	.005	1	2473
13..	.10	.10	.10	.10	.10	.003	62	2423
14..	.10	.10	.10	.10	.10	.001	15	2411
17..	Exchange Closed; President's Day							
18..	.05	.05	.05	.05	.05	.000	20	2431
19..	.05	.05	.05	.05	.05	.000	4	2432
20..	....	....	....	.05N	....	.000	....	2424
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2424
24..	CAB	CAB	CAB	CAB	CAB	.000	....	2423
25..	CAB	CAB	CAB	CAB	CAB	.000	....	2423
26..	CAB	CAB	CAB	CAB	CAB	.000	....	2423
27..	CAB	CAB	CAB	CAB	CAB	.000	....	2421
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2421

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2421
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2421
5..	CAB	CAB	CAB	CAB	CAB	.000	178	2243
6..	CAB	CAB	CAB	CAB	CAB	.000	1	2243
7..	CAB	CAB	CAB	CAB	CAB	.000	....	2243
10..	CAB	CAB	CAB	CAB	CAB	.000	2	2242
11..	CAB	CAB	CAB	CAB	CAB	.000	....	2242

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 190 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2242
13..	CAB	CAB	CAB	CAB	CAB	.000	155	2095
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2095
17..	CAB	CAB	CAB	CAB	CAB	.000	4	2093
18..	.05	.05	.05	.05	....	.000	210	1968
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1968
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1968

MARCH 1986 195 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.85	.85	.70	.80	.75	.105	96	1040
3..	.65	.70	.55	.55	.55	.085	26	1053
6..	.55	.65	.50	.60	.55	.077	42	1068
7..	.50@.45	.50	.40	.40	.40	.050	85	1114
8..	.40	2.00	.40	1.60	1.30	.142	138	1160
9..	1.70	2.25	1.45	1.65	1.70	.169	391	1134
10..	1.60	1.80	1.50	1.70	1.75	.180	173	1178
13..	2.00	2.00	1.55	1.60B	1.55	.157	207	1241
14..	1.45@.40	1.70	1.40	1.55A	1.50	.160	120	1261
15..	1.50	1.50	1.05A	1.10	1.10	.129	183	1277
16..	1.10	1.30	.90	1.00	.90	.115	141	1323
17..	.90	1.15	.85	1.05	1.05	.139	200	1415
20..	1.30	1.35	1.00	1.00	.95	.129	84	1440
21..	.95@1.00	1.55	.95	1.25	1.25	.180	351	1438
22..	1.30	1.65	1.15	1.65	1.65	.243	151	1497
23..	1.65@.70	1.75	1.35	1.35	1.35	.195	311	1564
24..	1.30	1.35	.90	1.00	.95	.147	436	1575
27..	.90	1.00	.80	.85	.85	.122	147	1569
28..	.80	.95	.55	.60	.55	.062	730	1535
29..	.55	.70	.45	.65	.60	.068	316	1522
30..	.55	.80	.55	.70	.65	.082	133	1547
31..	.65	.65	.40	.55	.50	.052	95	1580

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.50	.60	.40	.45	.45	.031	63	1548
4..	.50	.65	.40	.50	.50	.044	432	1557
5..	.50	.60	40	.55	.50	.044	60	1579
6..	.50	.50	.40	.40	.40	.043	386	1730
7..	.55	.70	.25	.30	.30	.029	243	1772
10..	.30	.35	.25	.25	.25	.019	169	1775
11..	.30	.30	.25	.30	.25	.023	56	1753
12..	.25	.25	.20	.20	.20	.021	52	1772
13..	.15	.25	.15	.15	.20	.014	36	1779
14..	.15	.20	.10	.15	.15	.007	59	1815
17..	Exchange Closed; President's Day							
18..	.10	.10	.05	.10	.10	.002	32	1818
19..	10	.10	.05	.10	.10	.004	53	1832
20..	.05	.10	.05	.05	.05	.001	17	1829
21..	.05	.05	.05	.05	.05	.000	111	1826
24..	.05	.05	.05	.05	.05	.000	587	1850
25..	.05	.05	.05	.05	.05	.000	28	1844
26..	.05	.05	CAB	CAB	.05	.000	....	1844
27..	.05	.05	.05	CAB	CAB	.000	14	1840
28..	.05	.05	.05	.05	....	.000	1	1839

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	CAB	.05	CAB	.05	....	.000	5	1837
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1835
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1838
6..	.05	.05	.05	.05	....	.000	920	2109
7..	CAB	CAB	CAB	CAB	CAB	.000	2	2109
10..	CAB	CAB	CAB	CAB	CAB	.000	1	2101
11..	CAB	CAB	CAB	CAB	CAB	.000	....	2095
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2094
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2094
14..	CAB	CAB	CAB	CAB	CAB	.000	3	2097
17..	CAB	CAB	CAB	CAB	CAB	.000	1	2096
18..	CAB	CAB	CAB	CAB	CAB	.000	....	2107
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2107
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2107

MARCH 1986 200 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	1.35	1.55	1.30	1.45A	1.35	.190	84	1270
3..	1.25	1.25	1.05	1.15	1.15	.162	27	1275
6..	1.10	1.35	1.10	1.10	1.10	.151	79	1298
7..	.95	1.00	.75	.75	.75	.107	62	1298
8..	.75@.85	3.25	.75	2.05@.30	2.15	.251	376	1510
9..	3.00	3.70	2.60	2.85	2.90	.288	852	1233

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 200 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	2.80	3.15	2.65	2.90B	3.00	.301	591	1439
13..	3.30@.45	3.45	2.65	2.65	2.65	.272	546	1616
14..	2.55@.50	2.90	2.45	2.55	2.65	.277	214	1588
15..	2.60	2.60	1.90	1.90	1.95	.233	482	1725
16..	1.95	2.40	1.75	1.75A	1.70	.213	408	1886
17..	1.70	2.20	1.65	2.10	2.05	.250	201	1981
20..	2.40@.45	2.50	1.90	1.90	1.85	.239	449	2078
21..	1.85	2.80	1.85	2.55	2.45	.312	376	2120
22..	2.55	3.20	2.25	3.15@.20	3.20	.395	780	2300
23..	3.20	3.30	2.60	2.60	2.60	.335	537	2304
24..	2.60@.55	2.60	1.90	2.00	1.95	.271	1048	2276
27..	1.90@.85	1.90	1.50	1.80	1.75	.238	243	2326
28..	1.75	1.95	1.15	1.15	1.00	.140	268	2406
29..	1.05	1.50	.90	1.25	1.20	.151	1743	3072
30..	1.25	1.65	1.10	1.40	1.35	.175	331	3113
31..	1.35@.30	1.40	.95	1.10@.00	1.00	.121	196	3063

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.00	1.25	.80	.85	.85	.081	398	3128
4..	.85	1.25	.80	1.00	1.00	.108	612	3203
5..	1.10	1.35	.95	1.00	1.00	.108	130	3218
6..	1.00@.95	1.05	.80	1.00	.90	.104	719	3025
7..	1.15	1.50	.60	.65	.70	.075	1050	2823
10..	.70	.75	.55	.55	.55	.055	181	2813
11..	.55	.65	.50	.55	.55	.065	188	2809
12..	.60	.70	.50	.55A	.55	.060	64	2821
13..	.50	.60	.40	.45@.40	.40	.043	150	2798
14..	.35	.40	.25	.30	.30	.025	132	2794
17..	Exchange Closed; President's Day							
18..	.25	.30	.15	.20	.15	.010	186	2800
19..	.20	.25	.15	.25	.20	.017	111	2823
20..	.20	.25	.20	.20	.15	.007	7	2822
21..	.10	.10	.10	.10	.10	.005	48	2818
24..	.15	.15	.10	.15	.10	.003	129	2889
25..	.15	.20	.10	.10	.10	.004	104	2976
26..	....	....	....	.10N	.10	.003	....	2976
27..	.05	.05	.05	.05	.05	.001	1	2927
28..	.05	.05	.05	.05	.05	.001	230	2917

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.05	.05	.05	.05	.05	.000	5	2895
4..	.05	.05	CAB	CAB	CAB	.000	3	2894
5..	.05	.05	.05	.05	....	.000	550	2679
6..	.05	.05	CAB	CAB	CAB	.000	2016	4441
7..	CAB	CAB	CAB	CAB	CAB	.000	40	4341
10..	.05	.05	.05	.05	....	.000	4	4341
11..	CAB	CAB	CAB	CAB	CAB	.000	1	4341
12..	CAB	CAB	CAB	CAB	CAB	.000	....	4341
13..	CAB	CAB	CAB	CAB	CAB	.000	6	4334
14..	CAB	CAB	CAB	CAB	CAB	.000	....	4334
17..	CAB	CAB	CAB	CAB	CAB	.000	13	4323
18..	.05	.05	.05	.05	....	.000	200	4223
19..	CAB	CAB	CAB	CAB	CAB	.000	....	4223
20..	CAB	CAB	CAB	CAB	CAB	.000	9	4214

MARCH 1986 205 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	2.65@.60	2.95	2.45	2.55	2.55	.306	213	1176
3..	2.45	2.45	2.00	2.05	2.15	.270	284	1294
6..	2.00	2.50	1.95	2.10	2.05	.259	54	1267
7..	1.90	1.90	1.55	1.60	1.55	.196	208	1266
8..	1.55@.50	4.60	1.50	3.70@.80	3.75	.389	812	1260
9..	4.50@5.00	5.90	4.40	4.70	4.80	.431	648	1318
10..	4.70@.80	5.10	4.40	5.05	4.95	.446	799	1540
13..	5.35@.45	5.45	4.45	4.50	4.45	.414	339	1674
14..	4.30	4.80	4.30	4.45	4.45	.420	84	1623
15..	4.30	4.35	3.40	3.50	3.45	.368	255	1613
16..	3.50@.55	4.05	3.00	3.10	3.10	.345	291	1639
17..	3.00	4.00	3.00	3.50	3.60	.392	403	1657
20..	4.15	4.25	3.35	3.35	3.40	.382	188	1706
21..	3.45@.40	4.90	3.40	4.40	4.45	.470	805	1896
22..	4.50	5.60	4.05	5.60	5.70	.560	483	1868
23..	5.60	5.70	4.70	4.70	4.65	.500	440	1883
24..	4.70	4.80	3.55	3.60@.70	3.65	.428	473	1847
27..	3.45@.40	3.65	3.05	3.25	3.30	.393	755	1899
28..	3.25	3.50	1.95	1.95@2.05	1.95	.262	658	2043
29..	2.15@.10	2.70	1.80	2.40	2.30	.278	1671	1849
30..	2.40	3.05	2.15	2.70	2.60	.312	526	2046
31..	2.55	2.55	1.90	2.00	2.00	.235	621	2125

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 205 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.90	2.30	1.60	1.60	1.60	.172	653	2196
4..	1.50@.55	2.50	1.50	1.95A	1.90	.216	481	2196
5..	1.95@2.00	2.50	1.80	2.00A	1.95	.216	361	2153
6..	1.90	2.05	1.60	1.85@.80	1.80	.209	486	2253
7..	2.15@.20	2.60	1.25	1.30	1.35	.161	393	2291
10..	1.25@.35	1.40	1.05	1.10@.05	1.10	.128	218	2347
11..	1.15	1.30	1.05	1.15	1.15	.146	250	2386
12..	1.10	1.30	1.00	1.00	1.05	.139	318	2593
13..	1.00	1.20	.70	.70	.70	.107	285	2699
14..	.65	.70	.50	.55	.50	.071	337	2748
17..	Exchange Closed; President's Day							
18..	.55@.50	.55	.35	.35	.30	.036	371	2768
19..	.35	.50	.30	.45	.45	.055	207	2790
20..	.50	.50	.30	.30	.30	.029	103	2801
21..	.25	.25	.20	.20	.20	.021	117	2828
24..	.20	.25	.20	.25	.20	.014	69	2813
25..	.25	.25	.20	.25	.25	.019	470	2979
26..	.20	.20	.15	.20	.20	.016	382	2881
27..	.15	.20	.10	.15	.15	.007	173	2827
28..	.15	15	.05	.05	.10	.008	72	2881

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.10	.10	.10	.10	.10	.006	26	2857
4..	.05	.05	.05	.05	.05	.007	361	2950
5..	.05	.05	.05	.05	.05	.003	186	2843
6..	.05	.10	.05	.05	.05	.001	69	2785
7..	.05	.05	.05	.05	.05	.001	30	2800
10..	.05	.05	.05	.05	....	.000	443	2875
11..	CAB	CAB	CAB	CAB	CAB	.000	55	2872
12..	CAB	CAB	CAB	CAB	CAB	.000	6	2784
13..	CAB	CAB	CAB	CAB	CAB	.000	1	2779
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2779
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2779
18..	CAB	CAB	CAB	CAB	CAB	.000	153	2635
19..	CAB	CAB	CAB	CAB	CAB	.000	14	2649
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2597

MARCH 1986 210 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	4.40	4.95	4.25	4.30	4.40	.442	988	4022
3..	4.25	4.30	3.70	3.75	3.80	.403	643	3806
6..	3.60	4.40B	3.60	3.70	3.70	.393	404	3864
7..	3.30@.35	3.45	2.75	2.75	2.75	.316	344	3917
8..	2.75@.85	6.40	2.65	6.00	6.05	.539	652	4032
9..	7.10@.40	8.50	6.80	7.45	7.45	.581	337	4033
10..	7.15	7.90	6.85	7.55	7.60	.595	121	3996
13..	8.00	8.00	7.15A	7.15A	6.95	.565	35	3953
14..	6.75	7.35B	6.65	7.00	7.00	.571	517	3782
15..	7.00	7.20B	5.75A	5.80	5.75	.519	109	3776
16..	5.85	6.40	5.35	5.35	5.20	.495	177	3786
17..	5.20	6.45	5.15	6.10	6.00	.546	309	3789
20..	6.75	6.90	5.85	5.85	5.80	.540	62	3807
21..	5.80	7.70	5.80	7.15	7.30	.628	100	3798
22..	7.25	8.80	6.75	8.75	9.00	.712	82	3792
23..	9.00	9.00	7.65	7.70@.65	7.65	.660	82	3784
24..	7.70	7.90	6.25	6.25	6.25	.593	30	3825
27..	6.00	6.25B	5.45	5.75	5.70	.563	291	3852
28..	5.85	5.85	3.70	3.70	3.70	.419	1180	3980
29..	4.00	4.70	3.30	4.05@.15	4.15	.439	550	4003
30..	4.20	5.15	3.80	4.80	4.65	.478	434	4065
31..	4.55	4.55	3.35	3.65	3.70	.386	1354	3964

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.65	4.10	3.00	3.10	3.05	.306	3814	2603
4..	3.10	4.25	2.80	3.45	3.45	.364	1148	2601
5..	3.60	4.25	3.30	3.40	3.35	.364	559	2599
6..	3.40@.35	3.60	2.90	3.35	3.35	.355	507	2651
7..	3.85@.90	4.80	2.20	2.55	2.55	.290	455	2603
10..	2.65	2.70	2.10	2.10	2.10	.247	264	2709
11..	2.25@.35	2.45	2.00	2.25	2.25	.274	448	2719
12..	2.15	2.55	2.00	2.05	2.05	.264	626	2908
13..	2.00	2.35	1.40	1.40@.50	1.45	.217	770	2941
14..	1.40@.35	1.45	.90	1.00@.95	1.00	.160	516	3117
17..	Exchange Closed; President's Day							
18..	.95	1.05	.70	.70	.70	.098	867	2785
19..	.80	1.00	.70	.95	.95	.138	532	2758
20..	.95	1.00	.60	.60	.60	.083	263	2756
21..	.55	.55	.45	.55	.50	.066	199	2827
24..	.60	.60	.40	.45	.45	.049	401	2839
25..	.50	.55	.45	.50	.50	.064	189	2695
26..	.55	.55	.40	.40	.40	.057	647	2728
27..	.30	.45	.25	.25	.25	.029	301	2593

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
MARCH 1986 210 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	.25	.30	.15	.20	.20	.036	199	2595

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.20	25	.15	.20A	.20	.031	108	2642
4..	.15	.20	.10	.20	.20	.036	168	2551
5..	.20	.25	.10	.10	.10	.022	259	2680
6..	.15	.15	.10	.10	.10	.012	70	2619
7..	.10	.10	.10	.10	.10	.013	67	2584
10..	.10	.10	.05	.05	.05	.003	140	2559
11..	.05	.05	.05	.05	....	.000	119	2526
12..	.05	.05	.05	.05	....	.000	1	2526
13..	.05	.05	.05	.05	....	.000	2	2523
14..	CAB	CAB	CAB	CAB	CAB	.000	2	2522
17..	CAB	.05	CAB	.05	....	.000	1	2522
18..	CAB	CAB	CAB	CAB	CAB	.000	5	2516
19..	CAB	CAB	CAB	CAB	CAB	.000	10	2517
20..	CAB	CAB	CAB	CAB	CAB	.000	6	2507

MARCH 1986 215 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	7.30	7.65B	6.95A	7.25A	7.05	.582	2	1677
3..	6.40	6.60	6.20A	6.20A	6.25	.544	65	1722
6..	6.05	7.10B	5.85A	6.35	6.10	.537	68	1729
7..	5.70	5.70	4.70	4.75B	4.75	.456	361	1926
8..	4.80	9.90	4.60	9.20	9.35	.681	146	2012
9..	10.70	12.05	10.35	10.50B	10.70	.716	142	2052
10..	10.75	11.10B	10.15A	10.80	10.95	.728	5	2048
13..	10.60	11.40B	10.40	10.40	10.20	.704	5	2046
14..	9.80	10.60B	9.80	10.20	10.25	.709	5	2013
15..	9.95	10.30B	8.80	9.05	8.80	.663	26	2004
16..	8.80	9.75	8.25	8.25	8.10	.642	8	2006
17..	9.00	9.30B	9.00	9.00	9.20	.690	1	1983
20..	10.05	10.25	9.00A	9.00A	8.85	.688	9	1988
21..	9.05	11.45	8.90	10.75	10.85	.765	64	1937
22..	10.40	12.65B	10.40	12.65B	13.00	.831	33	1908
23..	12.90	12.90	12.20A	12.20A	11.45	.793	4	1906
24..	11.55	11.60B	9.90	9.90	9.80	.740	10	1914
27..	9.30	9.75B	8.75A	9.35B	9.00	.718	22	1892
28..	9.00	9.10B	6.80A	6.80A	6.40	.587	486	1446
29..	6.40	7.20B	5.80	6.90	6.85	.607	51	1469
30..	7.00	8.00B	6.60A	8.00B	7.55	.644	10	1476
31..	7.20	7.20	5.75	6.15A	6.10	.554	205	1607

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	5.90	6.55B	4.85	4.85	4.90	.470	120	1679
4..	4.90	6.60B	4.70	5.70B	5.80	.533	1191	1578
5..	5.80	6.60	5.50	5.75	5.70	.533	431	1765
6..	5.80	6.10B	4.90	5.60A	5.65	.522	152	1832
7..	6.10@.30	6.55	4.40	4.65	4.50	.450	460	1634
10..	4.70	4.70	3.85	3.85	3.85	.402	627	1812
11..	4.10	4.40	3.75	4.10	4.10	.436	148	1829
12..	3.95	4.50	3.70	4.00	3.85	.425	151	1803
13..	4.00	4.30	2.70	2.85	2.85	.370	244	1938
14..	2.80	2.90	1.95	2.00	2.00	.297	458	2188
17..	Exchange Closed; President's Day							
18..	2.00@1.95	2.05	1.40	1.40	1.45	.211	464	2269
19..	1.60	2.10	1.30	2.00	2.00	.277	694	2320
20..	2.10@.15	2.15	1.25	1.25	1.25	.189	309	2315
21..	1.10@.05	1.15	.90	1.05	1.05	.159	339	2449
24..	1.05	1.20	.85	.95	.90	.132	525	2478
25..	.90	1.30	.90	1.10	1.10	.162	229	2489
26..	1.15	1.20	.85	1.00	1.00	.150	498	2537
27..	.90@.85	1.00	.50	.60B	.55	.091	490	2528
28..	.55	.75	.30	.60	.55	.110	282	2568

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.55@.50	.55	.40	.55@.50	.55	.105	220	2649
4..	.40	.60	.30	.55	.55	.122	162	2701
5..	.60	.70	.40	.40	.40	.089	710	2787
6..	.35@.30	.40	.30	.35	.35	.060	234	2760
7..	.35@.30	.35	.20	.25	.25	.065	116	2771
10..	.25	.25	.15	.15	.15	.026	157	2811
11..	.15	.15	.05	.05	.05	.001	394	2781
12..	.10	.10	.05	.05	.05	.001	198	2741
13..	.05	.05	CAB	CAB	CAB	.000	38	2769
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2658
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2658
18..	.05	.05	CAB	CAB	CAB	.000	9	2661
19..	CAB	CAB	CAB	CAB	CAB	.000	23	2633
20..	CAB	CAB	CAB	CAB	CAB	.000	201	2429

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
MARCH 1986 215 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	CAB	CAB	CAB	CAB	CAB	.000	1	....

MARCH 1986 220 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	10.30	11.35	10.30	10.70A	10.45	.709	4	15
3..	9.20	9.90B	9.20	9.20	9.45	.677	3	18
6..	10.00	10.40B	9.00A	9.50A	9.25	.674	4	17
7..	8.55	8.55	7.60	7.60	7.50	.599	11	20
8..	7.55	13.05B	7.20	13.05B	13.10	.797	13	25
9..	14.20	15.70B	13.90	14.60	14.60	.824	8	28
10..	14.05	15.10B	13.85A	15.10B	14.90	.833	3	29
13..	15.15	15.25B	14.40A	14.40A	14.05	.816	2	28
14..	13.50	14.55B	13.50	13.50	14.10	.820	2	26
15..	....	14.15B	12.70A	14.10N	12.50	.784	....	26
16..	....	13.40B	12.10A	12.10A	11.80	.768	....	26
17..	12.85	13.10B	12.00A	13.10B	13.10	.807	1	26
20..	14.00	14.15B	13.00A	13.00A	12.70	.808	1	28
21..	13.10	15.50B	13.10	14.90B	15.05	.866	1	28
22..	15.95	17.00	14.70A	17.00	17.45	.911	3	27
23..	16.80	17.20B	16.50A	16.50A	15.75	.887	3	24
24..	14.80	14.80	14.00A	14.00A	13.90	.852	2	23
27..	....	....	12.20A	12.20A	13.05	.838	....	23
28..	....	13.20B	10.40A	10.40A	9.80	.736	....	23
29..	9.60	10.50	9.00	10.25	10.35	.753	11	32
30..	....	11.70B	10.05A	11.70B	11.20	.783	....	32
31..	9.35	9.50	9.25	9.25	9.30	.708	10	28

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	8.80	9.90B	7.80	7.90A	7.80	.635	71	98
4..	7.60	7.60	7.60	7.60	8.95	.692	82	179
5..	9.20	9.80B	9.00A	9.00A	8.80	.692	5	184
6..	8.05	8.70B	8.00	8.70B	8.75	.682	53	228
7..	7.45	9.55B	6.90	7.10	7.25	.614	2	228
10..	7.45	7.45	6.50	6.60	6.30	.571	240	387
11..	6.45	6.95B	6.40A	6.90B	6.75	.605	18	400
12..	....	6.90B	6.45A	6.60	6.50	.596	....	400
13..	6.50	6.75B	5.05	5.20	5.20	.543	108	490
14..	5.15	5.20	3.60A	3.80	3.75	.466	293	737
17..	Exchange Closed; President's Day							
18..	3.95	4.10	2.85A	2.95	2.90	.373	500	956
19..	3.20	4.10	2.70	3.70	3.80	.456	741	1159
20..	4.00	4.00	2.60	2.60	2.55	.347	184	1177
21..	2.20@.35	2.40	2.00	2.10@.20	2.20	.308	491	1337
24..	2.25@.35	2.50	1.75	2.05	2.05	.274	368	1445
25..	2.00	2.75	1.90	2.35	2.35	.321	984	1684
26..	2.55	2.60	1.90	2.25	2.15	.307	424	1800
27..	1.95	2.15	1.00	1.15	1.20	.214	459	1983
28..	1.10@.00	1.50	.95	1.40	1.35	.251	876	2303

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.20@.25	1.50	1.05	1.25	1.35	.256	537	2154
4..	1.15	1.50	.65	1.40@.50	1.40	.293	424	2179
5..	1.50@.45	2.00	1.10	1.10	1.10	.241	1193	2597
6..	1.05@.95	1.20	.65	.95	.90	.187	1141	3115
7..	.95	1.00	.70	.90	.90	.207	635	2950
10..	.80	.85	.50	.50	.50	.122	235	2993
11..	.50	.50	.15	.15	.15	.018	1847	3078
12..	.20	.20	.05	.15@.10	.15	.017	298	3034
13..	.15	.20	.10	.10	.10	.007	159	2524
14..	.10	.10	.05	.05	.05	.002	70	2511
17..	.05	.05	.05	.05	.05	.000	81	2562
18..	CAB	CAB	CAB	CAB	CAB	.000	23	2534
19..	CAB	CAB	CAB	CAB	CAB	.000	4	2532
20..	CAB	CAB	CAB	CAB	CAB	.000	2	2531

MARCH 1986 225 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31..	13.00	13.40B	13.00	13.40B	13.20	.830	....	....

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	13.50	13.50	12.00A	12.00A	11.30	.775	2	2
4..	10.90	10.90	10.80	10.80	12.80	.819	3	5
5..	12.60	13.60B	12.60	12.60	12.65	.819	2	7
6..	....	....	12.35A	12.35A	12.55	.811	....	7
7..	14.00	14.00	10.30	10.30	10.75	.757	4	11
10..	10.10	11.05B	9.65	9.65	9.65	.725	7	17
11..	10.00	10.35B	9.75A	10.00	10.25	.754	5	22
12..	9.65	10.60B	9.65	9.80B	9.85	.747	10	32

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1986 225 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	9.75	10.40B	8.40	8.40	8.40	.704	45	67
14..	8.00	8.10B	6.50	6.65B	6.55	.639	122	186
17..	Exchange Closed; President's Day							
18..	6.40	6.80B	4.95	5.15	5.15	.556	397	534
19..	5.05	6.50B	5.00A	6.50B	6.55	.641	18	540
20..	6.90	6.90	4.90A	5.00@4.90A	4.90	.533	174	694
21..	4.25	4.65	3.70	4.45	4.25	.492	139	789
24..	4.35	4.45	3.50	3.70	3.75	.463	582	992
25..	3.75	5.20	3.75	4.60	4.50	.519	322	1232
26..	4.50	4.80	3.65	4.20	4.20	.505	371	1430
27..	3.70	4.15	2.40	2.60	2.60	.397	300	1643
28..	2.25	3.50	2.05	2.90B	3.00	.449	538	1931

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.90@3.05	3.35B	2.65	3.20	3.15	.471	286	1944
4..	2.95	4.00	1.90	3.35	3.40	.523	173	2025
5..	3.55	4.40	2.70	2.95@.70	2.80	.470	891	2394
6..	2.60	3.05	2.20	2.25@.20	2.25	.406	575	2591
7..	2.50	2.60	1.80	2.45@.40	2.45	.445	803	2789
10..	2.40@.35	2.40	1.55	1.75	1.70	.343	476	2662
11..	1.45	1.50	.45	.50	.45	.097	2227	2664
12..	.55	.55	.15	.50	.50	.100	2290	3479
13..	.55	.60	.30	.35	.30	.057	410	3409
14..	.25	.45	.15	.20	.20	.030	673	3438
17..	.25@.20	.30	.20	.20	.25	.019	725	3342
18..	.25	.25	.05	.05	.05	.001	454	3369
19..	.05@.10	.10	.05	.05	.05	.000	757	3958
20..	.05	.05	CAB	CAB	CAB	.000	112	3929
21..	CAB	CAB	CAB	CAB	CAB	.000	357	....
24..	....	....	....	....	....	.000	335	....

MARCH 1986 230 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17..	Exchange Closed; President's Day							
18..	8.30	8.70B	8.30	8.70B	8.50	.725	20	20
19..	9.40	10.15B	8.00A	10.15B	10.30	.794	10	30
20..	10.20	10.30	8.20	8.20	8.00	.709	2	31
21..	7.05	7.70B	6.60	7.00B	7.20	.674	212	232
24..	7.30	7.60B	5.95	6.65B	6.65	.656	271	499
25..	6.70	8.00B	6.70	7.65B	7.60	.708	173	597
26..	....	7.75B	6.65A	7.60N	7.25	.698	....	597
27..	6.45	7.20B	4.90A	4.90A	5.20	.601	296	888
28..	4.50	6.20	4.50	5.55	5.85	.656	684	1204

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	6.00	6.30	5.25	6.10	6.10	.691	43	1200
4..	5.75	6.90	4.20	6.80A	6.70	.741	476	1600
5..	7.05	8.00B	5.95	5.95	5.75	.705	274	1654
6..	5.50	6.40B	5.00	5.00	4.85	.656	487	2080
7..	5.00	5.65B	4.30	5.30	5.35	.700	414	2394
10..	5.25	5.30B	4.00	4.25	4.20	.633	555	2129
11..	3.65	3.70	1.30	1.45@.25	1.35	.301	1546	2476
12..	1.55@.65	1.70	.95	1.55	1.60	.320	1637	2128
13..	1.80@.85	2.20	1.05	1.15	1.05	.233	540	2221
14..	.95@.90	1.10	.60	.60@.65	.60	.164	584	2279
17..	.65@.70	1.10	.65	.95	.95	.187	1746	2887
18..	1.00	1.05	.25	.30@.35	.30	.045	1449	3502
19..	.25	.35	.15	.15	.15	.039	299	3463
20..	.10	.15	CAB	.05	.05	.001	715	3678
21..	CAB	CAB	CAB	CAB	CAB	.068	112	....
24..	....	....	....	....	....	.000	6	....

JUNE 1986 175 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.25	.25	.25	.25	.25	.018	6	136
3..	....	....	....	.25N	.20	.014	....	136
6..	....	....	....	.20N	.20	.013	....	136
7..	....	....	....	.20N	.15	.009	....	136
8..	....	.20B	....	.20B	.25	.024	....	136
9..	.40	.55	.40	.55	.55	.029	3	138
10..	.60	.60	.60	.60	.55	.032	1	138
13..	....	....	....	.55N	.50	.028	....	138
14..	....	....	....	.50N	.50	.029	2	136
15..	.50	.50	.45A	.45A	.35	.024	1	137
16..	....	....	....	.35N	.30	.021	....	137
17..	.35	.35	.35	.35	.35	.025	1	138
20..	....	....	....	.35N	.30	.023	....	138
21..	....	.50B	....	.30N	.35	.032	....	138
22..	....	....	....	.35N	.40	.042	....	136
23..	....	....	....	.40N	.40	.033	....	138

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 175 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	.35	.35	.35	.35	.35	.025	2	140
27..	....	....	....	.35N	.35	.021	....	140
28..	.30	.30	.30	.30	.25	.012	1	141
29..	....	....	....	.25N	.25	.013	....	141
30..	....	....	....	.25N	.25	.016	....	141
31..	....	....	....	.25N	.25	.011	....	141

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.30	.30	.30	.30	.25	.008	1	141
4..	....	....	....	.25N	.30	.011	....	141
5..	....	....	....	.30N	.25	.011	....	141
6..	....	....	....	.25N	.25	.012	....	141
7..	.30	.30	.30	.30	.25	.010	1	141
10..	....	....	....	.25N	.20	.008	....	141
11..	....	....	....	.20N	.20	.009	....	141
12..	....	....	....	.20N	.20	.009	....	141
13..	....	....	....	.20N	.20	.007	....	141
14..	....	....	....	.20N	.15	.005	....	141
17..	Exchange Closed; President's Day							
18..	....	....	....	.15N	.15	.003	....	141
19..	.20	.20	.20	.20	.15	.004	2	143
20..	....	....	....	.15N	.15	.003	....	143
21..	....	....	....	.15N	.15	.002	....	143
24..	....	....	....	.15N	.15	.002	....	143
25..	....	....	....	.15N	.15	.002	....	143
26..	....	....	....	.15N	.10	.002	....	143
27..	....	....	....	.10N	.05	.001	....	143
28..	....	....	....	.05N	.05	.002	....	143

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.05N	.05	.002	....	143
4..	....	....	....	.05N	.05	.002	....	143
5..	....	....	....	.05N	.05	.001	....	143
6..	....	....	....	.05N	.05	.001	....	143
7..	....	....	....	.05N	.05	.001	....	143
10..	....	....	....	.05N	.05	.000	....	143
11..	....	....	....	.05N	....	.000	....	143
12..	CAB	CAB	CAB	CAB	CAB	.000	....	143
13..	CAB	CAB	CAB	CAB	CAB	.000	....	143
14..	CAB	CAB	CAB	CAB	CAB	.000	....	143
17..	....	....	....	....	....	.000	....	143
18..	CAB	CAB	CAB	CAB	CAB	.000	....	143
19..	.05	.05	.05	.05	....	.000	12	155
20..	CAB	CAB	CAB	CAB	CAB	.000	....	155
21..	CAB	CAB	CAB	CAB	CAB	.000	....	155
24..	.05	.05	.05	.05	....	.000	4	159
25..	CAB	CAB	CAB	CAB	CAB	.000	....	159
26..	CAB	CAB	CAB	CAB	CAB	.000	....	159
27..	CAB	CAB	CAB	CAB	CAB	.000	....	159
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	159

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	159
2..	CAB	CAB	CAB	CAB	CAB	.000	....	159
3..	CAB	CAB	CAB	CAB	CAB	.000	....	159
4..	CAB	CAB	CAB	CAB	CAB	.000	....	159
7..	CAB	CAB	CAB	CAB	CAB	.000	....	159
8..	CAB	CAB	CAB	CAB	CAB	.000	....	159
9..	CAB	CAB	CAB	CAB	CAB	.000	....	159
10..	CAB	CAB	CAB	CAB	CAB	000	....	159
11..	CAB	CAB	CAB	CAB	CAB	.000	....	159
14..	CAB	CAB	CAB	CAB	CAB	.000	....	159
15..	CAB	CAB	CAB	CAB	CAB	.000	....	159
16..	CAB	CAB	CAB	CAB	CAB	.000	....	159
17..	CAB	CAB	CAB	CAB	CAB	.000	....	159
18..	CAB	CAB	CAB	CAB	CAB	.000	....	159
21..	CAB	CAB	CAB	CAB	CAB	.000	....	159
22..	CAB	CAB	CAB	CAB	CAB	.000	....	159
23..	CAB	CAB	CAB	CAB	CAB	.000	....	159
24..	CAB	CAB	CAB	CAB	CAB	.000	....	159
25..	CAB	CAB	CAB	CAB	CAB	.000	....	159
28..	CAB	CAB	CAB	CAB	CAB	.000	....	159
29..	CAB	CAB	CAB	CAB	CAB	.000	....	159
30..	CAB	CAB	CAB	CAB	CAB	.000	....	159

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	159
2..	CAB	CAB	CAB	CAB	CAB	.000	....	159
5..	CAB	CAB	CAB	CAB	CAB	.000	....	159
6..	CAB	CAB	CAB	CAB	CAB	.000	....	156
7..	CAB	CAB	CAB	CAB	CAB	.000	....	156

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 175 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8..	CAB	CAB	CAB	CAB	CAB	.000	....	158
9..	CAB	CAB	CAB	CAB	CAB	.000	....	158
12..	CAB	CAB	CAB	CAB	CAB	.000	....	158
13..	CAB	CAB	CAB	CAB	CAB	.000	....	158
14..	CAB	CAB	CAB	CAB	CAB	.000	....	158
15..	CAB	CAB	CAB	CAB	CAB	.000	....	158
16..	CAB	CAB	CAB	CAB	CAB	.000	....	158
19..	....	....	....	....	....	.000	....	158
20..	CAB	CAB	CAB	CAB	CAB	.000	....	158
21..	CAB	CAB	CAB	CAB	CAB	.000	....	158
22..	CAB	CAB	CAB	CAB	CAB	.000	....	158
23..	CAB	CAB	CAB	CAB	CAB	.000	....	158
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	158
28..	CAB	CAB	CAB	CAB	CAB	.000	....	158
29..	CAB	CAB	CAB	CAB	CAB	.000	....	158
30..	CAB	CAB	CAB	CAB	CAB	.000	....	158

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	158
3..	CAB	CAB	CAB	CAB	CAB	.000	....	158
4..	CAB	CAB	CAB	CAB	CAB	.000	....	158
5..	CAB	CAB	CAB	CAB	CAB	.000	....	158
6..	CAB	CAB	CAB	CAB	CAB	.000	....	158
9..	CAB	CAB	CAB	CAB	CAB	.000	....	158
10..	CAB	CAB	CAB	CAB	CAB	.000	....	158
11..	CAB	CAB	CAB	CAB	CAB	.000	....	158
12..	CAB	CAB	CAB	CAB	CAB	.000	....	158
13..	CAB	CAB	CAB	CAB	CAB	.000	....	158
16..	CAB	CAB	CAB	CAB	CAB	.000	....	158
17..	CAB	CAB	CAB	CAB	CAB	.000	....	158
18..	CAB	CAB	CAB	CAB	CAB	.000	....	158
19..	CAB	CAB	CAB	CAB	CAB	.000	....	158

JUNE 1986 180 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	.50	.50	.50	.50	.45	.036	1	319
3..	....	....	....	.45N	.40	.029	....	319
6..	.40	.50	.40	.45	.40	.027	5	322
7..	.40	.40	.30	.30	.30	.019	34	356
8..	.35	.45	.35	.45	.45	.046	6	361
9..	.90	1.00	.90	.90	.90	.055	6	359
10..	1.00	1.00	.90	.90	.90	.059	2	359
13..	....	.95B	....	.95B	.90	.053	....	359
14..	.90	.90	.90	.90	.85	.055	3	356
15..	.90	.90	.75A	.75A	.65	.046	2	358
16..	....	....	.60A	.60A	.55	.041	....	358
17..	.65	.65	.65	.65	.60	.049	1	359
20..	.65	.65	.65	.65	.60	.045	....	359
21..	.70	.75	.70	.75	.70	.060	4	360
22..	....	....	....	.70N	.75	.077	....	360
23..	.80	.80	.75	.75	.75	.063	3	363
24..	.70	.70	.65A	.65A	.60	.049	2	363
27..	.60	.60	.50	.55	.55	.042	6	361
28..	....	....	.50A	.50A	.45	.025	....	361
29..	.45	.45	.45	.45	.45	.028	1	361
30..	....	.50B	....	.50B	.50	.033	....	361
31..	.50	.50	.40	.40	.45	.024	2	362

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.45	.45	.45	.45	.45	.018	4	361
4..	.50	.50	.50	.50	.50	.024	4	362
5..	....	....	....	.50N	.50	.024	....	362
6..	.50	.50	.50	.50	.40	.024	5	365
7..	.50	.50	.50	.50	.35	.021	6	370
10..	.45	.45	.40	.40	.35	.018	2	372
11..	.45	.45	.45	.45	.35	.020	2	374
12..	.40	.40	.40	.40	.35	.020	2	377
13..	.40	.40	.40	.40	.30	.016	2	379
14..	.30	.30	.30	.30	.25	.011	1	380
17..	Exchange Closed; President's Day							
18..	.25	.25	.20	.25	.20	.007	9	383
19..	....	.25B	....	.25B	.25	.010	1	384
20..	.30	.30	.25	.25	.20	.007	35	384
21..	.20	.20	.20	.20	.20	.006	1	395
24..	.20	.20	.20	.20	.20	.005	10	395
25..	....	....	....	.20N	.20	.006	2	397
26..	.20	.20	.15	.15	.15	.006	4	397
27..	....	....	....	.15N	.10	.004	....	377
28..	....	....	....	.10N	.10	.005	....	377

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 180 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.10N	.10	.005	....	377
4..	....	....	....	.10N	.10	.005	....	377
5..	....	....	....	.10N	.10	.004	....	375
6..	....	....	....	.10N	.10	.003	....	375
7..	....	....	....	.10N	.10	.003	....	375
10..	....	....	....	.10N	.10	.002	....	375
11..	.10	.10	.10	.10	.05	.001	5	380
12..	....	....	....	.05N	.05	.001	....	380
13..	.10	.10	.10	.10	.05	.001	7	387
14..	....	....	....	.05N	.05	.000	....	387
17..	.15	.15	.15	.15	.05	.001	15	402
18..	....	.10B	....	.10B	.05	.000	....	402
19..	.10	.10	.10	.10	.05	.000	6	402
20..	....	....	....	.05N	.05	.000	....	402
21..	....	....	....	.05N	.05	.001	....	402
24..	....	....	....	....	....	.000	....	402
25..	.10	.10	.10	.10	.05	.000	1	403
26..	....	....	....	.05N	....	.000	....	403
27..	.05	.05	.05	.05	....	.000	113	429
28..	Exchange Closed; Good Friday							
31..	CAB	CAB	CAB	CAB	CAB	.000	....	428

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	428
2..	CAB	CAB	CAB	CAB	CAB	.000	....	428
3..	CAB	CAB	CAB	CAB	CAB	.001	....	428
4..	.10	.10	.10	.10	.05	.002	10	438
7..	....	....	....	.05N	.05	.002	....	438
8..	....	....	....	.05N	.05	.002	....	438
9..	....	....	....	.05N	....	.000	....	438
10..	CAB	CAB	CAB	CAB	CAB	.000	....	438
11..	CAB	CAB	CAB	CAB	CAB	.000	....	438
14..	CAB	CAB	CAB	CAB	CAB	.000	....	438
15..	CAB	CAB	CAB	CAB	CAB	.000	....	438
16..	CAB	CAB	CAB	CAB	CAB	.000	....	438
17..	CAB	CAB	CAB	CAB	CAB	.000	....	438
18..	CAB	CAB	CAB	CAB	CAB	.000	....	438
21..	CAB	CAB	CAB	CAB	CAB	.000	....	438
22..	CAB	CAB	CAB	CAB	CAB	.000	....	438
23..	CAB	CAB	CAB	CAB	CAB	.000	....	438
24..	CAB	CAB	CAB	CAB	CAB	.000	....	438
25..	CAB	CAB	CAB	CAB	CAB	.000	....	438
28..	CAB	CAB	CAB	CAB	CAB	.000	....	438
29..	CAB	CAB	CAB	CAB	CAB	.000	....	438
30..	CAB	CAB	CAB	CAB	CAB	.000	....	438

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	438
2..	CAB	CAB	CAB	CAB	CAB	.000	....	438
5..	CAB	CAB	.05A	CAB	CAB	.000	....	438
6..	CAB	CAB	CAB	CAB	CAB	.000	....	438
7..	CAB	CAB	CAB	CAB	CAB	.000	....	438
8..	CAB	CAB	CAB	CAB	CAB	.000	....	438
9..	CAB	CAB	CAB	CAB	CAB	.000	2	438
12..	CAB	CAB	CAB	CAB	CAB	.000	....	439
13..	CAB	CAB	CAB	CAB	CAB	.000	1	438
14..	CAB	CAB	CAB	CAB	CAB	.000	....	436
15..	CAB	CAB	CAB	CAB	CAB	.000	....	436
16..	CAB	CAB	CAB	CAB	CAB	.000	....	438
19..	CAB	CAB	CAB	CAB	CAB	.000	5	432
20..	CAB	CAB	CAB	CAB	CAB	.000	....	432
21..	CAB	CAB	CAB	CAB	CAB	.000	....	432
22..	CAB	CAB	CAB	CAB	CAB	.000	....	432
23..	CAB	CAB	CAB	CAB	CAB	.000	....	432
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	432
28..	CAB	CAB	CAB	CAB	CAB	.000	....	432
29..	CAB	CAB	CAB	CAB	CAB	.000	....	432
30..	CAB	CAB	CAB	CAB	CAB	.000	....	432

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	5	432
3..	CAB	CAB	CAB	CAB	CAB	.000	....	431
4..	CAB	CAB	CAB	CAB	CAB	.000	....	431
5..	CAB	CAB	CAB	CAB	CAB	.000	....	431
6..	CAB	CAB	CAB	CAB	CAB	.000	....	427
9..	CAB	CAB	CAB	CAB	CAB	.000	....	427
10..	CAB	CAB	CAB	CAB	CAB	.000	....	427
11..	CAB	CAB	CAB	CAB	CAB	.000	....	427
12..	CAB	CAB	CAB	CAB	CAB	.000	....	427
13..	CAB	CAB	CAB	CAB	CAB	.000	....	427
16..	CAB	CAB	CAB	CAB	CAB	.000	....	427
17..	CAB	CAB	CAB	CAB	CAB	.000	....	425

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 180 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	CAB	CAB	CAB	CAB	CAB	.000	....	425
19..	CAB	CAB	CAB	CAB	CAB	.000	....	425

JUNE 1986 185 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	.70N	.75	.064	....	2281
3..	....	....	....	.75N	.65	.054	....	2281
6..	....	....	....	.65N	.65	.051	....	2281
7..	.60	.60	.55	.55	.55	.037	2	2281
8..	....	.60B	....	.60B	.70	.081	....	2281
9..	1.55	1.65B	1.50	1.50	1.50	.095	7	2283
10..	....	....	....	1.50N	1.50	.101	1	2283
13..	1.45	1.45	1.45	1.45	1.35	.091	50	2281
14..	1.30	1.30	1.30	1.30	1.30	.094	1	2282
15..	1.25	1.25	1.15	1.15	1.00	.080	4	2286
16..	....	....	....	1.00N	.95	.073	....	2286
17..	1.00	1.00	1.00	1.00	1.00	.085	1	2286
20..	1.20	1.20	1.00	1.00	.90	.080	2	2287
21..	1.00	1.20	1.00	1.20	1.10	.103	4	2289
22..	1.20	1.20	1.10	1.20	1.25	.129	52	2339
23..	1.15	1.25	1.10	1.10	1.10	.108	5	2338
24..	1.10	1.10	.95A	1.00	.90	.087	4	2339
27..	.90	.90	.90	.90	.80	.077	2	2339
28..	.75	.75	.70	.70	.65	.049	2	2341
29..	.65	.75	.65	.75	.75	.053	3	2341
30..	....	....	....	.75N	.80	.061	....	2341
31..	.90	.90	.90	.90	.80	.047	1	2342

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.75@.70	.75	.70	.70	.75	.036	3	2343
4..	....	....	....	.75N	.75	.046	....	2343
5..	.80	.85	.80	.85	.75	.046	2	2345
6..	.75	.75	.75	.75	.70	.046	5	2348
7..	.75	.75	.75	.75	.65	.040	5	2353
10..	....	....	....	.65N	.60	.034	....	2353
11..	....	....	....	.60N	.60	.038	....	2353
12..	.60	.60	.50	.50	.55	.038	62	2353
13..	....	....	....	.55N	.45	.031	1	2352
14..	....	....	....	.45N	.40	.023	....	2352
17..	Exchange Closed; President's Day							
18..	.30	.30	.30	.30	.30	.016	6	2352
19..	.35	.35	.35	.35	.35	.021	10	2342
20..	.35@.40	.40	.35	.40	.30	.015	10	2352
21..	.30	.30	.30	.30	.30	.013	1	2352
24..	....	....	....	.30N	.30	.012	....	2352
25..	....	....	....	.30N	.30	.014	....	2352
26..	....	....	....	.30N	.25	.014	....	2352
27..	....	....	....	.25N	.20	.010	....	2352
28..	....	....	....	.20N	.20	.011	....	2352

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	.20N	.20	.011	....	2352
4..	....	....	....	.20N	.20	.012	....	2352
5..	....	....	....	.20N	.20	.010	....	2352
6..	....	....	....	.20N	.20	.008	....	2352
7..	....	....	....	.20N	.20	.008	....	2352
10..	....	....	....	.20N	.20	.006	....	2352
11..	....	....	....	.20N	.10	.002	....	2352
12..	....	....	....	.10N	.10	.003	....	2352
13..	....	....	....	.10N	.10	.002	....	2352
14..	....	....	....	.10N	.10	.002	....	2352
17..	.20	.20	.20	.20	.10	.002	15	2367
18..	....	....	....	.10N	.10	.002	....	2367
19..	....	....	....	.10N	.10	.002	....	2367
20..	CAB	CAB	CAB	CAB	CAB	.002	....	2367
21..	....	....	....	.10N	.10	.003	....	2367
24..	.10	.10	.10	.10	.10	.002	5	2367
25..	....	....	....	.10N	.10	.002	....	2367
26..	.10	.10	.10	.10	.05	.001	39	2367
27..	....	.10B	....	.05N	.05	.001	....	2367
28..	Exchange Closed; Good Friday							
31..	....	....	....	.05N	.05	.001	....	2367

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.05N	.05	.002	....	2367
2..	....	....	....	.05N	.05	.002	....	2367
3..	....	....	....	.05N	.05	.003	....	2367
4..	....	....	....	.05N	.10	.006	....	2367
7..	.15	.15	.15	.15	.10	.005	6	2372
8..	....	....	....	.10N	.05	.005	1	2372
9..	....	....	....	.05N	.05	.002	....	2372

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 185 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	....	....	....	.05N	.05	.001	....	2372
11..	.05	.05	.05	.05	.05	.001	96	2379
14..	....	....	....	.05N	....	.000	....	2379
15..	CAB	CAB	CAB	CAB	CAB	.000	1	2380
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
18..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
24..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
25..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2380

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	CAB	CAB	CAB	CAB	CAB	.000	....	2382
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
6..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
7..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
8..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
9..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
14..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
15..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
19..	....	....	....	....	....	.000	....	2381
20..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
21..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
22..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
23..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
28..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2381

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
4..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
5..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
6..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
9..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
10..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
11..	CAB	CAB	CAB	CAB	CAB	.000	....	2381
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
13..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
16..	CAB	CAB	CAB	CAB	CAB	.000	....	2380
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2379
18..	CAB	CAB	CAB	CAB	CAB	.000	....	2379
19..	CAB	CAB	CAB	CAB	CAB	.000	....	2379

JUNE 1986 190 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	....	....	1.05N	1.05	.106	....	297
3..	.90	.95	.90	.95	.95	.091	4	298
6..	.90	1.05	.90	1.05	.95	.088	10	304
7..	....	....	.90A	.90A	.80	.066	5	305
8..	.95	1.00B	.95	1.00B	1.10	.132	1	305
9..	1.50	2.10	1.50	2.10	2.30	.150	13	299
10..	2.25	2.30B	2.10	2.30B	2.30	.158	17	305
13..	2.50	2.50	2.25A	2.25A	2.05	.145	1	304
14..	2.05	2.15B	2.00A	2.15B	2.10	.148	1	304
15..	1.85	1.85	1.70A	1.70A	1.55	.129	6	310
16..	1.55	1.80	1.50	1.50	1.50	.120	13	313
17..	....	....	....	1.50N	1.55	.136	....	313
20..	1.70	1.70	1.50	1.50	1.40	.131	13	320
21..	1.50	1.90	1.50	1.80	1.75	.162	18	323
22..	1.75	1.95B	1.75	1.95B	2.05	.198	50	373
23..	2.15	2.20	1.90A	1.90A	1.80	.170	20	391
24..	1.65	1.80B	1.65	1.65	1.45	.142	7	394
27..	1.40	1.40	1.40	1.40	1.30	.128	2	395
28..	1.45	1.45	1.20	1.20	1.00	.087	13	405
29..	1.00	1.25	1.00	1.25	1.15	.092	6	407
30..	1.15	1.30	1.15	1.30	1.30	.104	4	411
31..	....	....	1.10A	1.30N	1.20	.082	....	410

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 190 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	1.20	1.30	1.15	1.15	1.05	.065	18	414
4	1.25	1.25	1.25	1.25	1.10	.080	....	414
5	1.25	1.25	1.15	1.20	1.10	.080	7	420
6	1.15	1.15	1.00	1.00	1.00	.080	3	423
7	1.00@.95	1.05B	.90A	.90A	.85	.069	4	427
10	....	....	....	.85N	.75	.061	2	429
11	....	....	....	.75N	.85	.067	....	429
12	....	....	.80A	.80A	.80	.066	....	431
13	.70	.75	.70	.75	.70	.056	6	437
14	.70	.70	.55	.55	.55	.044	21	433
17	Exchange Closed; President's Day							
18	.55	.55	.55	.55	.45	.031	12	433
19	.60	.60	.60	.60	.55	.040	1	433
20	.60	.60	.55	.55	.45	.029	19	451
21	.45	.45	.45	.45	.45	.026	66	483
24	.40	.40	.40	.40	.40	.023	6	484
25	.35	.35	.35	.35	.40	.028	1	485
26	.45	.45	.40	.40	.35	.027	7	492
27	.40	.40	.40	.40	.35	.020	2	494
28	.40	.40	.35	.35	.35	.022	32	499

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.35	.35	.35	.35	.35	.023	1	502
4	....	....	....	.35N	.35	.025	....	500
5	.35	.35	.35	.35	.35	.022	2	500
6	....	....	....	.35N	.30	.017	....	500
7	.35	.35	.35	.35	.35	.018	....	500
10	....	....	....	.35N	.30	.014	2	500
11	.30	.30	.15	.15	.20	.006	6	504
12	....	....	....	.20N	.25	.007	....	510
13	.25	.25	.15	.25	.20	.006	2	506
14	....	....	....	.20N	.20	.005	2	508
17	.40	.40	.25	.25	.20	.007	47	506
18	....	....	....	.20N	.20	.005	....	506
19	....	....	....	.20N	.20	.006	....	504
20	.20	.20	.20	.20	.20	.005	2	506
21	.20	.25	.20	.25	.20	.007	11	506
24	.20	.25	.20	.25	.20	.006	41	507
25	.20	.20	.20	.20	.20	.005	83	507
26	.15	.15	.15	.15	.10	.003	1	507
27	....	....	....	.10N	.10	.003	....	507
28	Exchange Closed; Good Friday							
31	....	....	....	.10N	.10	.003	....	507

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	.10N	.10	.005	....	507
2	.10	.10	.10	.10	.10	.005	1	506
3	....	....	....	.10N	.10	.009	....	506
4	.20	.20	.20	.20	.20	.014	6	506
7	....	.25B	....	.20N	.20	.012	....	506
8	.20	.20	.20	.20	.15	.012	2	508
9	.15	.15	.15	.15	.10	.005	5	513
10	....	....	....	.10N	.10	.003	....	513
11	....	....	....	.10N	.10	.003	....	513
14	....	....	....	.10N	.05	.002	....	513
15	.10	.10	.10	.10	.05	.002	4	515
16	.05	.05	.05	.05	.05	.000	3	518
17	....	....	....	.05N	....	.000	....	518
18	CAB	CAB	CAB	CAB	CAB	.000	....	518
21	CAB	CAB	CAB	CAB	CAB	.000	....	518
22	CAB	CAB	CAB	CAB	CAB	.000	....	518
23	.05	.05	.05	.05	....	.000	200	718
24	CAB	CAB	CAB	CAB	CAB	.000	....	718
25	CAB	CAB	CAB	CAB	CAB	.000	....	718
28	CAB	CAB	CAB	CAB	CAB	.000	....	718
29	CAB	CAB	CAB	CAB	CAB	.000	....	718
30	CAB	CAB	CAB	CAB	CAB	.001	....	718

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	CAB	CAB	CAB	CAB	CAB	.000	....	718
2	CAB	CAB	CAB	CAB	CAB	.000	....	718
5	CAB	CAB	CAB	CAB	CAB	.000	....	718
6	CAB	CAB	CAB	CAB	CAB	.000	....	718
7	CAB	CAB	CAB	CAB	CAB	.000	....	718
8	CAB	CAB	CAB	CAB	CAB	.000	....	723
9	CAB	CAB	CAB	CAB	CAB	.000	....	723
12	CAB	CAB	CAB	CAB	CAB	.000	1	722
13	CAB	CAB	CAB	CAB	CAB	.000	....	717
14	CAB	CAB	CAB	CAB	CAB	.000	....	717
15	CAB	CAB	CAB	CAB	CAB	.000	....	717
16	CAB	CAB	CAB	CAB	CAB	.000	....	717
19	....	....	....	....	....	.000	....	717
20	CAB	CAB	CAB	CAB	CAB	.000	....	717

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 190 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	CAB	CAB	CAB	CAB	CAB	.000	....	717
22	CAB	CAB	CAB	CAB	CAB	.000	4	714
23	CAB	CAB	CAB	CAB	CAB	.000	....	714
26	Exchange Closed; Memorial Day							
27	CAB	CAB	CAB	CAB	CAB	.000	....	714
28	CAB	CAB	CAB	CAB	CAB	.000	....	714
29	CAB	CAB	CAB	CAB	CAB	.000	....	714
30	CAB	CAB	CAB	CAB	CAB	.000	....	714

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	CAB	CAB	CAB	CAB	CAB	.000	....	714
3	CAB	CAB	CAB	CAB	CAB	.000	....	714
4	CAB	CAB	CAB	CAB	CAB	.000	....	714
5	CAB	CAB	CAB	CAB	CAB	.000	....	714
6	CAB	CAB	CAB	CAB	CAB	.000	....	714
9	CAB	CAB	CAB	CAB	CAB	.000	....	714
10	CAB	CAB	CAB	CAB	CAB	.000	....	714
11	CAB	CAB	CAB	CAB	CAB	.000	....	714
12	CAB	CAB	CAB	CAB	CAB	.000	....	712
13	CAB	CAB	CAB	CAB	CAB	.000	....	712
16	CAB	CAB	CAB	CAB	CAB	.000	....	712
17	CAB	CAB	CAB	CAB	CAB	.000	....	712
18	CAB	CAB	CAB	CAB	CAB	.000	....	711
19	CAB	CAB	CAB	CAB	CAB	.000	....	711

JUNE 1986 195 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	1.80	1.80	1.80	1.80	1.75	.163	2	218
3	1.70	1.70	1.35	1.35	1.45	.143	8	226
6	1.55	1.55	1.40A	1.55	1.50	.139	3	226
7	1.45	1.55B	1.15	1.15	1.15	.109	15	238
8	1.30	2.00B	1.30	2.00B	2.10	.199	21	259
9	3.00	3.50	2.75	3.50	3.40	.222	21	251
10	3.35	3.60	3.05	3.50	3.45	.231	9	250
13	....	3.55B	3.30A	3.30A	3.05	.215	2	249
14	2.80	3.10B	2.80	3.10B	3.15	.218	1	248
15	2.85	2.85	2.65A	2.65A	2.45	.194	3	248
16	2.65	2.75	2.55A	2.55A	2.25	.182	6	253
17	2.50	2.60	2.50	2.60	2.40	.204	5	257
20	2.80	2.80	2.40A	2.40A	2.25	.197	2	259
21	2.45	2.95	2.45	2.95	2.85	.238	5	264
22	2.95	3.25	2.80A	3.25	3.25	.283	14	276
23	3.35	3.35	3.05	3.05	2.85	.249	7	279
24	2.90	2.90	2.55A	2.55A	2.35	.214	3	282
27	2.45	2.45	2.25A	2.35A	2.15	.197	5	286
28	2.15	2.25	1.85	1.85	1.50	.140	25	278
29	1.60	1.75B	1.45	1.75B	1.75	.148	35	294
30	2.00	2.00	1.80	1.90B	2.00	.164	1	294
31	1.90	1.90	1.90	1.90	1.95	.133	21	294

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.00	2.10	1.70	1.70	1.65	.109	18	311
4	1.50	1.80	1.50	1.80	1.80	.128	6	317
5	....	1.85B	....	1.85B	1.75	.128	1	317
6	....	....	1.65A	1.65A	1.55	.128	....	317
7	....	1.65B	1.50A	1.50A	1.30	.112	....	317
10	....	....	....	1.30N	1.15	.100	....	317
11	1.25	1.35	1.25	1.35	1.30	.108	3	320
12	1.30	1.35	1.30	1.35	1.20	.107	1	321
13	....	....	....	1.20N	1.00	.093	....	321
14	.90	1.10	.80	.80	.85	.075	33	292
17	Exchange Closed; President's Day							
18	.85	.85	.85	.85	.75	.056	5	292
19	.75	.75	.75	.75	.85	.069	1	293
20	.85	.85	.75	.75	.70	.053	13	294
21	.70	.70	.65A	.65A	.65	.047	1	296
24	.65	.65	.60	.60	.60	.043	21	300
25	....	....	....	.60N	.65	.050	....	295
26	.55	.55	.55	.55	.55	.050	....	295
27	.50	.50	.50	.50	.45	.037	21	298
28	.50	.50	.45A	.45A	.45	.042	25	293

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.40	.40	.40	.40	.50	.043	1	293
4	.40	.40	.40	.40	.50	.047	11	294
5	.60	.60	.60	.60	.50	.041	11	304
6	.50	.55	.50	.55	.50	.034	64	275
7	.55	.55	.55	.55	.55	.036	22	284
10	.50	.50	.50	.50	.50	.028	....	294
11	.50	.55	.50	.55	.35	.014	13	295
12	.40	.40	.40	.40	.40	.016	7	302

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 200 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.50	2.50	2.30	2.35A	2.35	.211	6	323
6..	2.75	2.75	2.75	2.75	2.30	.206	1	321
7..	2.00	2.00	1.80	1.80	1.75	.167	10	312
8..	1.85	3.80	1.85	3.80	3.40	.281	20	303
9..	4.50	5.70	4.10	4.95A	4.85	.307	33	297
10..	4.70	4.95B	4.70	4.95B	4.95	.318	25	318
13..	5.50	5.50	4.80	4.80A	4.50	.298	12	322
14..	4.30	4.60	4.30	4.60	4.55	.302	5	321
15..	4.40	4.40	3.75A	3.75A	3.70	.273	5	319
16..	3.70	3.90	3.70	3.75A	3.35	.259	2	318
17..	3.75	3.75	3.70A	3.70A	3.70	.286	1	317
20..	4.20	4.20	3.95A	3.95A	3.55	.279	4	318
21..	4.30	4.30	4.30	4.30	4.30	.328	4	317
22..	4.15	4.90B	4.15	4.90B	5.00	.379	3	316
23..	4.65	4.70	4.40	4.40	4.40	.342	28	316
24..	....	....	3.85A	3.85A	3.65	.301	....	315
27..	3.75	3.75	3.30	3.50	3.40	.282	210	409
28..	3.30	3.40	2.90	2.90	2.30	.211	32	424
29..	2.60	3.00	2.35	3.00	2.75	.220	36	427
30..	2.90	3.40	2.80	3.40	3.15	.241	6	421
31..	3.10	3.15	2.75	2.95	2.95	.200	19	434

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.15	3.30	2.60	2.60	2.50	.167	12	442
4..	2.60	3.00B	2.35	2.80	2.75	.193	6	441
5..	2.70	2.85B	2.70	2.75	2.65	.193	2	440
6..	2.40	2.55	2.25	2.25	2.30	.191	47	442
7..	....	2.40B	2.20	2.20	2.00	.169	3	445
10..	2.20	2.20	1.95A	2.00A	1.80	.153	11	451
11..	2.00	2.10	2.00	2.10	2.00	.164	4	452
12..	2.00	2.20	1.95	1.95	1.90	.162	21	463
13..	1.90	2.00	1.60	1.60	1.60	.144	18	459
14..	1.70@.65	1.70	1.25	1.25	1.25	.119	8	461
17..	Exchange Closed; President's Day							
18..	1.30	1.30	1.10	1.10	1.10	.093	7	464
19..	1.05	1.35	1.05	1.35	1.25	.112	7	468
20..	1.35	1.35	1.15A	1.15A	1.00	.088	25	477
21..	.80	1.00	.80	1.00	.95	.079	43	492
24..	.95	.95	.85	.95	.90	.074	19	505
25..	.95	1.00	.90	.95	.95	.084	304	477
26..	....	....	.90A	.90A	.85	.083	....	475
27..	.85	.90	.85	.90	.70	.065	4	476
28..	.70	.80	.70	.75A	.75	.071	18	492

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.85	.85	.80	.85	.80	.074	46	523
4..	.80	.90	.65	.90	.85	.080	22	536
5..	.95	1.15	.80	1.00	.80	.072	11	545
6..	.80	.95	.80	.90	.85	.061	94	513
7..	.95	.95	.90A	.90A	.90	.064	8	517
10..	.90	.90	.75	.75	.80	.052	61	560
11..	.70	.75	.65	.70	.60	.028	21	570
12..	.40	.50	.40	.50	.65	.031	7	572
13..	.80	.80	.60	.65	.60	.027	66	562
14..	.60	.60	.50	.60B	.55	.024	13	581
17..	.70	.70	.60	.60	.55	.029	20	593
18..	.60	.60	.50	.55	.50	.022	109	638
19..	.50	.60	.50	.55A	.50	.025	33	647
20..	.45	.55	.45	.55	.50	.022	6	648
21..	.50	.50	.50	.50	.50	.029	32	630
24..	.50	.50	.50	.50	.50	.028	5	630
25..	.60	.60	.50A	.50A	.45	.024	20	643
26..	.40	.45	.35	.35	.30	.017	19	639
27..	.30	.30	.25	.25	.25	.016	37	621
28..	Exchange Closed; Good Friday							
31..	.25	.25	.25	.25	.25	.016	92	614

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	.30B	....	.30B	.35	.026	10	614
2..	.35	.35	.30	.30	.30	.023	3	618
3..	.30	.40B	.30	.40B	.40	.038	5	618
4..	.40	.70	.35	.70	.65	.056	27	610
7..	.60	.70	.55A	.55A	.60	.050	73	610
8..	.55	.55	.40	.40	.40	.050	13	610
9..	.50@.55	.55	.50	.50A	.35	.025	102	662
10..	.35	.35	.35	.35	.30	.018	1	669
11..	.30	.30	.30	.30	.30	.020	4	669
14..	.20	.25	.20	.25	.20	.013	....	669
15..	.25	.25	.20	.25	.20	.012	36	673
16..	.20	.20	.15	.15	.15	.005	101	642
17..	....	....	....	.15N	.10	.005	....	645
18..	....	....	....	.10N	.10	.005	....	635
21..	....	....	....	.10N	.05	.002	....	635

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 195 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	.60	.60	.40	.40	.35	.014	9	307
14..	....	....	....	.35N	.35	.012	....	307
17..	.50	.50	.40	.40	.35	.014	35	317
18..	.35	.35	.35	.35	.35	.011	3	314
19..	.35	.35	.30A	.30A	.30	.012	20	[illegible]
20..	.30	.30	.30	.30	.30	.011	8	[illegible]
21..	.25	.25	.25	.25	.30	.015	4	319
24..	.25	.25	.25	.25	.30	.014	....	318
25..	....	....	....	.30N	.30	.012	1	318
26..	.30	.30	.20A	.20A	.20	.008	3	320
27..	....	....	....	.20N	.15	.007	....	320
28..	Exchange Closed; Good Friday							
31..	....	....	....	.15N	.15	.007	....	320

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.25	.25	.25	.25	.20	.013	1	320
2..	....	....	....	.20N	.20	.011	....	320
3..	....	....	....	.20N	.25	.019	....	320
4..	....	.35B	....	.35B	.35	.030	....	318
7..	....	.40B	....	.35N	.35	.026	....	318
8..	.30	.30	.30	.30	.25	.026	10	318
9..	.25	.25	.20	.20	.20	.012	101	417
10..	.20	.20	.20	.20	.20	.008	10	424
11..	.20	.20	.20	.20	.20	.009	1	425
14..	....	....	....	.20N	.10	.005	....	425
15..	.15	.15	.15	.15	.10	.005	10	417
16..	....	....	....	.10N	.10	.002	....	417
17..	....	....	....	.10N	.05	.001	....	419
18..	....	....	....	.05N	.05	.002	....	419
21..	.05	.05	.05	.05	....	.001	1	420
22..	CAB	CAB	CAB	CAB	CAB	.001	....	420
23..	.05	.05	.05	.05	.05	.001	440	784
24..	....	....	....	.05N	.05	.001	....	782
25..	.05	.05	.05	.05	....	.001	220	980
28..	.05	.05	.05	.05	....	.000	231	1211
29..	.05	.05	.05	.05	.05	.001	5	1209
30..	....	....	....	.05N	.05	.003	....	1209

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.05	.05	.05	.05	.05	.002	10	1209
2..	.05@.10	.10	.05	.05A	.05	.002	5	1209
5..	....	....	....	.05N	.05	.001	....	1209
6..	....	....	....	.05N	.05	.001	....	1209
7..	....	....	....	.05N	.05	.000	....	1209
8..	....	....	....	.05N	....	.000	....	1207
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
14..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
15..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
19..	....	....	....	....	....	.000	....	1207
20..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1206
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1206
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1207

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
6..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1207
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1207

JUNE 1986 200 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	2.70B	....	2.70B	2.70	.234	....	321

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
JUNE 1986 200 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22..	.05	.05	.05	.05	.05	.004	22	637
23..	.10	.10	.05	.10	.10	.003	13	647
24..	....	....	....	.10N	.10	.004	2	646
25..	.10	.10	.10	.10	.05	.003	2	648
28..	....	....	....	.05N	.05	.001	....	648
29..	....	....	....	.05N	.10	.003	....	649
30..	....	....	....	.10N	.15	.009	....	649
				IN MAY				
1..	.15	.15	.10	.10	.10	.008	16	653
2..	....	....	....	.10N	.10	.008	....	651
5..	....	....	....	.10N	.10	.003	....	651
6..	....	....	....	.10N	.10	.003	....	651
7..	....	....	....	.10N	.10	.003	....	651
8..	....	....	.05A	.05A	.05	.002	....	648
9..	.05	.05	.05	.05	.05	.001	4	652
12..	....	....	....	.05N	.05	.001	....	652.
13..	....	....	....	.05N	.05	.001	....	652
14..	....	....	....	.05N	....	.001	....	652
15..	CAB	CAB	CAB	CAB	.05	.002	....	652
16..	....	....	....	.05N	.05	.002	....	652
19..	....	....	....	.05N	....	.001	....	652
20..	CAB	CAB	CAB	CAB	CAB	.000	....	652
21..	CAB	CAB	CAB	CAB	CAB	.000	....	652
22..	CAB	CAB	CAB	CAB	CAB	.000	....	652
23..	CAB	CAB	CAB	CAB	CAB	.000	....	652
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	652
28..	CAB	CAB	CAB	CAB	CAB	.000	...	652
29..	CAB	CAB	CAB	CAB	CAB	.000	40	652
30..	CAB	CAB	CAB	CAB	CAB	.000	....	633
				IN JUNE				
2..	CAB	CAB	CAB	CAB	CAB	.000	....	633
3..	CAB	CAB	CAB	CAB	CAB	.000	....	633
4..	CAB	CAB	CAB	CAB	CAB	.000	....	633
5..	CAB	CAB	CAB	CAB	CAB	.000	....	612
6..	CAB	CAB	CAB	CAB	CAB	.000	....	612
9..	CAB	CAB	CAB	CAB	CAB	.000	....	612
10..	CAB	CAB	CAB	CAB	CAB	.000	1	612
11..	CAB	CAB	CAB	CAB	CAB	.000	....	612
12..	CAB	CAB	CAB	CAB	CAB	.000	....	609
13..	CAB	CAB	CAB	CAB	CAB	.000	....	609
16..	CAB	CAB	CAB	CAB	CAB	.000	....	609
17..	CAB	CAB	CAB	CAB	CAB	.000	....	609
18..	CAB	CAB	CAB	CAB	CAB	.000	....	608
19..	CAB	CAB	CAB	CAB	CAB	.000	....	608

JUNE 1986 205 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	4.20	4.30B	4.15A	4.30B	4.10	.318	9	322
3..	3.80	3.80	3.80	3.80	3.60	.291	4	322
6..	4.00	4.00	3.65	3.65	3.50	.286	6	328
7..	3.10	3.20	3.10	3.20	3.00	.240	8	336
8..	3.10	4.00B	3.10	4.00B	5.05	.374	8	338
9..	5.90	8.05	5.90	7.00A	6.70	.402	5	333
10..	6.30	6.90B	6.30	6.90B	6.85	.413	3	333
13..	6.90	7.10B	6.50	6.55	6.35	.391	4	330
14..	6.55	6.55	6.40A	6.55	6.40	.395	2	331
15..	6.05	6.05	5.35	5.35	5.35	.363	7	337
16..	5.60	5.70B	5.30	5.30	4.95	.347	7	333
17..	5.05	5.30B	5.05	5.30B	5.45	.378	....	333
20..	6.00	6.00	5.65A	5.65A	5.30	.371	2	334
21..	5.40	6.10B	5.40	6.10B	6.25	.426	2	335
22..	6.40	7.00B	6.15A	7.00B	7.25	.482	5	336
23..	7.30	7.30	6.60A	6.60A	6.45	.443	324	651
24..	....	....	5.65A	5.65A	5.40	.398	24	661
27..	5.50	5.50	5.00A	5.30	5.10	.378	3	676
28..	5.20	5.30	4.50	4.55	3.55	.296	13	665
29..	3.85	4.35	3.60	4.30	4.25	.307	34	684
30..	4.85	4.85	4.85	4.85	4.65	.330	24	697
31..	4.65	4.65	4.05A	4.20	4.35	.282	14	694
				IN FEBRUARY				
3..	4.40	4.40	3.70A	3.70A	3.65	.241	4	694
4..	3.55	4.20B	3.55	4.20B	4.00	.271	9	696
5..	3.70	4.25B	3.70	3.75@4.00	3.85	.271	8	699
6..	3.70	3.70	3.40A	3.60B	3.55	.268	4	699
7..	3.80	4.00	3.30	3.35	3.10	.241	178	766
10..	3.20	3.20	2.90A	3.15	2.80	.220	32	773

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
JUNE 1986 205 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	2.90	3.15	2.90	3.00A	3.00	.233	16	764
12..	3.00	3.25	3.00	3.00A	2.85	.230	12	773
13..	....	....	2.50A	2.50A	2.45	.209	2	773
14..	2.50	2.50	2.05	2.05	2.05	.178	6	771
17..	Exchange Closed; President's Day							
18..	2.05	2.05	1.70A	1.70A	1.60	.143	5	774
19..	1.75	2.00	1.65A	1.90	1.85	.169	23	792
20..	1.80	1.80	1.45	1.45	1.50	.137	4	795
21..	1.50	1.50	1.35A	1.50	1.40	.125	4	796
24..	1.60	1.60	1.30	1.35	1.35	.118	16	793
25..	1.40	1.55	1.40	1.55	1.50	.132	4	795
26..	1.45	1.50	1.40	1.40	1.40	.129	22	815
27..	1.35	1.40	1.35	1.40	1.15	.104	31	815
28..	1.45	1.45	1.25A	1.25A	1.20	.114	2	817
				IN MARCH				
3..	1.25	1.25	1.20	1.20	1.20	.118	2	819
4..	1.05	1.15B	1.00	1.15B	1.35	.127	3	819
5..	1.55	1.60	1.40	1.60	1.30	.116	69	880
6..	1.10	1.45	1.10	1.35	1.30	.102	50	906
7..	1.40	1.40	1.35	1.40	1.45	.106	27	926
10..	1.40	1.40	1.25	1.40	1.35	.089	58	914
11..	.95	1.15	.95	.95	.85	.051	4	912
12..	.75	.75	.75	.75	.90	.056	13	915
13..	1.00	1.10	.90	.90	.80	.049	4	917
14..	.70	.70	.70	.70	.75	.044	20	937
17..	.85	.85	.80	.80	.80	.052	5	936
18..	.90	.90	.90	.90	.60	.041	100	1011
19..	.80	.85	.80	.80A	.80	.045	35	1025
20..	.80	.80	.75	.80	.75	.041	40	1022
21..	.80	.80	.70	.70	.80	.052	17	1019
24..	.80	.85B	.70	.70	.75	.050	2	1018
25..	.65	.65	.65	.65	.65	.045	1	1019
26..	.60	.60	.50	.50	.50	.032	15	1019
27..	.45	.45	.40	.40	.45	.031	12	1016
28..	Exchange Closed; Good Friday							
31..	.35	.45	.35	.45	.45	.031	45	1012
				IN APRIL				
1..	.35	.55B	.35	.55B	.60	.048	2	1011
2..	.50	50	.50	.50	.50	.043	10	1011
3..	.60	.60	.60	.60	.70	.068	1	1012
4..	.75	1.00	.70	1.00	1.00	.095	74	1053
7..	.90	1.10	.90	1.00	.90	.088	33	1070
8..	.85	.85	65A	.65A	.60	.088	9	1063
9..	.55	.65	.50	.65	.60	.048	20	1069
10..	.60	.60	.45	.50	.50	.035	47	1065
11..	.55	.55	.50	.50	.45	.039	33	1078
14..	.50	.50	.25	.25	.30	.027	3	1078
15..	.30	.30	.30	.30	.30	.027	40	1092
16..	.30	.30	.20	.20	.25	.013	32	1124
17..	.20	.20	.15	.20	20	.011	12	1131
18..	.25	.25	.25	.25	.20	.013	1	1131
21..	.20	.20	.20	.20	.10	.007	1	1132
22..	.10	.10	.05	.10B	.15	.011	3	1132
23..	.20	.20	.15	.15	.15	.009	3	1135
24..	.15	.15	.15	.15	.15	.010	2	1135
25..	....	....	....	.15N	.10	.008	....	1135
28..	.15	.15	.15	.15	.10	.005	1	1136
29..	.30	.30	.15A	.15A	.15	.010	1	1136
30..	.30	.30	.25	.25	.25	.023	2	1135
				IN MAY				
1..	.20	.30	.20	.20	.20	.021	416	1145
2..	.20	.20	.20	.20	.20	.020	4	1149
5..	....	....	....	.20N	.15	.010	....	1149
6..	....	....	....	.15N	.15	.010	....	1149
7..	....	....	....	.15N	.15	.010	....	1149
8..	.10	.10	.10	.10	.10	.008	5	1151
9..	....	....	....	.10N	.10	.006	....	1151
12..	....	....	....	.10N	.10	.005	....	1151
13..	....	....	....	.10N	.10	.005	....	1151
14..	....	....	....	.10N	.05	.004	....	1151
15..	.05	.05	.05	.05	.10	.008	18	1150
16..	.10	.10	.10	.10	.10	.009	4	1154
19..	....	....	.05A	.05A	.05	.005	....	1152
20..	....	....	....	.05N	....	.001	....	1163
21..	CAB	CAB	CAB	CAB	CAB	.001	....	1160
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1160
23..	CAB	CAB	CAB	CAB	CAB	.000	....	1160
26..	Exchange Closed; Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1160
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1160
29..	CAB	CAB	CAB	CAB	CAB	.000	36	1124

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 205 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
IN JUNE								
2..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1124
6..	CAB	CAB	CAB	CAB	CAB	.000	2	1122
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1122
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1122
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1122
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
13..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1120
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1118
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1116
19..	CAB	CAB	CAB	CAB	CAB	.000	....	1117

JUNE 1986 210 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	6.10	6.20	6.00A	6.20	5.90	.410	2	540
3..	5.30	5.50	5.30	5.40	5.30	.381	4	543
6..	5.40	5.50B	5.40	5.40	5.20	.377	1	544
7..	5.00	5.00	4.50A	4.50A	4.30	.325	5	549
8..	4.45	5.65	4.45	5.60A	7.25	.473	5	554
9..	9.30	9.75B	8.70	9.00	9.10	.501	2	554
10..	8.90	9.30	8.90	9.30	9.25	.512	2	553
13..	9.50	9.55B	8.80A	8.80A	8.65	.489	3	553
14..	8.60	8.85B	8.60	8.75	8.70	.493	8	545
15..	8.60	8.60	7.60	7.60A	7.50	.459	8	543
16..	8.00	8.00	7.00	7.00	7.05	.442	4	542
17..	7.00	7.45B	7.00	7.45B	7.70	.475	1	541
20..	8.10	8.25B	7.85A	7.85A	7.50	.470	1	540
21..	7.60	8.90	7.60	8.80A	8.75	.527	16	536
22..	8.95	9.75B	8.65A	9.75B	9.95	.583	36	501
23..	9.60	9.60	9.40A	9.40A	8.95	.545	2	500
24..	8.90	8.90	8.00A	8.00A	7.75	.500	10	510
27..	7.40	7.45	7.40	7.45	7.35	.480	6	511
28..	6.90	6.90	6.90	6.90	5.30	.392	1	510
29..	5.50	6.40	5.50	6.40	6.10	.404	6	513
30..	6.40	7.00	6.40	7.00	6.60	.429	2	514
31..	6.60	6.60	6.00	6.00	6.05	.374	11	518
IN FEBRUARY								
3..	6.15	6.50	5.00	5.00	5.20	.327	338	855
4..	5.15	6.30	5.15	6.00A	5.75	.361	14	856
5..	5.60	6.10B	5.55A	5.80	5.50	.361	6	860
6..	4.95	5.30	4.80	5.25A	5.25	.357	627	1095
7..	6.00	6.45	4.60	4.60	4.60	.323	796	1326
10..	4.50	4.70	4.20A	4.35A	4.10	.299	295	1416
11..	4.20	4.55	4.20	4.55	4.40	.315	13	1427
12..	4.50	4.50	4.30	4.30	4.25	.311	19	1444
13..	4.55	4.55	3.70	3.70	3.75	.286	6	1442
14..	3.65	3.75B	3.20	3.25A	3.10	.250	18	1443
17..	Exchange Closed: President's Day							
18..	3.20	3.20	2.55	2.55	2.50	.208	19	1442
19..	2.50	2.90B	2.50	2.90B	2.90	.241	7	1444
20..	2.80	2.80	2.30	2.30	2.30	.200	15	1446
21..	2.10	2.25	1.95	2.15	2.10	.184	45	1464
24..	2.10	2.30	2.00	2.05	2.05	.175	37	1466
25..	2.10	2.40	2.10	2.35	2.25	.193	13	1467
26..	2.20	2.30	2.00	2.00	2.10	.189	9	1469
27..	1.80	2.20	1.80	1.90	1.80	.157	57	1480
28..	1.80	2.20B	1.60	2.00	1.85	.170	26	1493
IN MARCH								
3..	1.75	1.90	1.75	1.90	1.90	.176	11	1496
4..	1.80	2.05	1.40	2.05	2.15	.189	25	1498
5..	2.30	2.70	1.95A	2.00	2.00	.175	80	1529
6..	1.90	2.20	1.90	1.95	2.00	.156	41	1550
7..	2.00	2.35	2.00	2.20A	2.25	.163	54	1552
10..	2.20	2.25	1.95	1.95	2.05	.141	62	1579
11..	1.85	1.85	1.30A	1.30A	1.15	.087	16	1586
12..	1.10	1.40	1.10	1.40	1.35	.093	33	1604
13..	1.40	1.45	1.15	1.25B	1.15	.083	33	1603
14..	1.10	1.30	1.10	1.30	1.15	.075	60	1623
17..	1.25	1.30	1.25	1.30B	1.35	.087	25	1627
18..	1.30	1.30	1.10	1.10	1.20	.070	27	1632
19..	1.15	1.30	1.10	1.20	1.25	.077	45	1650
20..	1.15	1.20	1.10	1.20	1.20	.069	56	1679

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 210 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	1.15	1.15	1.10	1.15	1.30	.087	37	1698
24..	1.20	1.20	1.10A	1.10A	1.15	.084	3	1700
25..	1.10	1.15	.95	1.00B	1.00	.076	42	1712
26..	.95	.95	.75	.75	.80	.057	40	1682
27..	.80	.80	.65	.70	.75	.055	13	1688
28..	Exchange Closed: Good Friday							
31..	.75	.75	.60	.70	.70	.055	109	1690
IN APRIL								
1..	.80	1.00	.80	1.00	1.00	.082	39	1680
2..	1.05	1.10	.90	.90	.90	.075	85	1705
3..	.95	1.25B	.90	1.25B	1.25	.112	53	1703
4..	1.25	1.80	1.15	1.75	1.70	.151	69	1731
7..	1.80	2.10	1.40	1.50	1.55	.142	71	1690
8..	1.40	1.40	.95	.95	.95	.142	48	1690
9..	.85	1.25	.80	1.00	.95	.083	46	1693
10..	1.00	1.05	.70	.70	.80	.064	67	1685
11..	.75	.75	.65	.75	.70	.071	32	1706
14..	.70	.75	.50	.55	.55	.052	15	1712
15..	.60	.65	.55	.55	.55	.052	57	1708
16..	.45@.40	.45	.35	.35	.35	.027	202	1735
17..	.35	.40	.30	.35	.30	.025	17	1739
18..	.30	.30	.25	.25	.30	.026	5	1741
21..	.25	.25	.25	.25	.20	.017	25	1751
22..	.20	.30	.20	.30	.25	.024	36	1752
23..	.35	.35	.25	.25	.25	.022	151	1770
24..	.25	.30	.20	.25	.25	.024	59	1777
25..	.25	.25	.20A	.20A	.20	.019	16	1776
28..	.20	.20	.20	.20	.20	.014	33	1786
29..	.15	.30	.15	.20	.25	.024	155	1797
30..	.30	.50	.30	.50@.45	.45	.050	65	1820
IN MAY								
1..	.45	.50	.35	.45	.40	.047	19	1828
2..	.40	.40	.40	.40	.40	.046	16	1835
5..	.30	.30	.30	.30	.30	.026	4	1835
6..	.30	.30	.20	.20	.25	.027	3	1835
7..	.35	.35	.25	.25	.25	.026	15	1832
8..	.20	.20	.20	.20	.20	.023	4	1836
9..	.25	.25	.15	.15	.15	.017	11	1838
12..	.15	.15	.10	.15	.15	.017	37	1839
13..	.20	.20	.10	.10	.15	.017	13	1841
14..	.15	.15	.10	.10	.10	.013	23	1820
15..	.10	.10	.10	.10	.15	.024	62	1844
16..	.15	.20	.15	.15	.15	.027	43	1850
19..	.15	.15	.10	.10	.10	.019	54	1847
20..	.10	.10	.05	.05	.05	.006	41	1887
21..	.05	.05	.05	.05	.05	.005	11	1885
22..	CAB	CAB	CAB	CAB	CAB	.001	2	1884
23..	CAB	CAB	CAB	CAB	CAB	.000	1	1884
26..	Exchange Closed: Memorial Day							
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1883
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1883
29..	CAB	CAB	CAB	CAB	CAB	.000	2	1885
30..	CAB	CAB	CAB	CAB	CAB	.000	....	1883
IN JUNE								
2..	.05	.05	.05	.05	....	.000	1	1884
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1881
4..	CAB	CAB	CAB	CAB	CAB	.000	....	1881
5..	CAB	CAB	CAB	CAB	CAB	.000	....	1880
6..	CAB	CAB	CAB	CAB	CAB	.000	1	1879
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1879
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1879
11..	CAB	CAB	CAB	CAB	CAB	.000	....	1879
12..	CAB	CAB	CAB	CAB	CAB	.000	....	1874
13..	CAB	CAB	CAB	CAB	CAB	.000	22	1852
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1852
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1852
18..	CAB	CAB	CAB	CAB	CAB	.000	....	1847
19..	.05	.05	CAB	CAB	CAB	.000	2	1846

JUNE 1986 215 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: New Year's Day							
2..	8.60	8.60	8.35	8.35	8.30	.505	3	763
3..	7.65	7.65	7.65	7.65	7.50	.475	1	763
6..	....	7.70B	....	7.50N	7.40	.473	....	763
7..	6.95	6.95	6.35A	6.35A	6.25	.417	3	764
8..	....	7.25B	....	7.25B	10.00	.570	....	764
9..	....	12.70B	....	10.00N	11.90	.597	....	764
10..	11.60	12.00	11.60	12.00	12.10	.607	1	764

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 215 PUTS

IN JANUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	12.50B	11.60A	11.60A	11.40	.585	2	764
14..	....	11.50B	11.30A	11.40N	11.45	.588	....	764
15..	11.10	11.10	10.25A	10.25A	10.15	.555	2	766
16..	....	10.50B	10.00A	10.00A	9.60	.539	....	764
17..	....	10.20B	....	10.20B	10.40	.572	....	764
20..	....	11.15B	....	10.40N	10.10	.567	....	764
21..	....	11.35B	....	11.35B	11.70	.623	....	764
22..	11.70	12.90B	11.55A	12.90B	13.25	.676	2	764
23..	....	....	12.60A	12.60A	12.00	.642	....	764
24..	11.90	11.90	10.90A	10.90A	10.70	.600	1	763
27..	....	....	10.50A	10.50A	10.05	.581	....	763
28..	....	....	9.45A	9.45A	7.60	.492	....	763
29..	7.80	8.35B	7.50	8.30	8.40	.504	6	764
30..	8.40	9.10B	8.40	9.10B	9.15	.529	2	765
31..	....	....	8.25A	9.15N	8.30	.472	....	765

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	7.65	7.65	7.65	7.65	7.25	.422	1	765
4..	7.35	7.35	7.30A	7.35	7.90	.456	3	767
5..	7.90	8.50	7.75A	8.00A	7.65	.456	4	771
6..	7.25	7.40	7.10A	7.25A	7.40	.451	6	770
7..	....	7.70B	6.90A	6.90A	6.55	.413	....	771
10..	6.50	6.50	6.05	6.05	6.05	.387	23	794
11..	6.50	6.50	6.40A	6.40A	6.25	.403	5	799
12..	6.35	6.40B	6.20	6.20	6.10	.399	16	815
13..	6.25	6.60	5.75	5.85	5.45	.372	513	1318
14..	4.75	4.80	4.50	4.50	4.65	.332	3	1319
17..	Exchange Closed; President's Day							
18..	4.65	4.75	4.00	4.00	3.70	.285	26	1331
19..	3.70	4.50	3.45	4.50	4.35	.323	35	1332
20..	4.35	4.40B	3.50	3.60	3.50	.276	69	1360
21..	3.20	3.25	3.10	3.25	3.20	.256	22	1369
24..	3.40	3.40	3.00	3.15	3.10	.246	46	1355
25..	3.10@.05	3.75	3.05	3.75	3.50	.267	25	1368
26..	3.60	3.60	3.15	3.30	3.30	.262	138	1370
27..	3.20	3.20	2.85	2.85	2.70	.222	93	1368
28..	2.60	3.10	2.60	2.75	2.75	.240	43	1388

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.85@.80	3.10	2.75	3.05	2.95	.247	44	1426
4..	2.75	3.55B	2.50	3.40	3.25	.264	142	1533
5..	3.40	3.80	3.35	3.35A	3.05	.248	97	1602
6..	2.95	3.50	2.95	3.40A	3.05	.226	41	1588
7..	3.20	3.45	3.00A	3.25	3.35	.235	317	1654
10..	3.30	3.30	3.15	3.15A	3.05	.207	7	1655
11..	2.70	2.80	1.55	1.55	1.70	.136	68	1663
12..	1.70	2.00B	1.55	2.00B	2.05	.144	96	1634
13..	2.20	2.40	1.85	1.90B	1.85	.130	147	1649
14..	1.70	1.95	1.65	1.85	1.75	.119	32	1672
17..	2.10	2.10	1.95	1.95	2.05	.135	8	1673
18..	2.20	2.20	1.85	1.85	1.85	.111	7	1669
19..	1.80	2.00	1.80	1.90	1.95	.120	158	1667
20..	1.95	1.95	1.70	1.90	1.80	.110	19	1667
21..	1.70	1.80B	1.60A	1.80B	1.95	.134	69	1716
24..	1.75	2.00	1.75	1.75	1.75	.132	92	1730
25..	1.85	1.90	1.70A	1.70A	1.60	.121	47	1766
26..	1.60	1.60	1.25A	1.25A	1.25	.093	11	1774
27..	1.15	1.15	1.00	1.05	1.15	.091	107	1764
28..	Exchange Closed; Good Friday							
31..	1.05	1.10	.95	1.05	1.10	.091	61	1778

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.65	1.00	1.65	1.65	.131	111	1814
2..	1.65	1.75	1.40	1.45	1.55	.121	106	1800
3..	1.50	2.20	1.40	2.10A	2.05	.172	38	1795
4..	2.00	2.90	1.90A	2.90	2.80	.223	229	1879
7..	2.80@.85	3.25	2.40	2.60	2.55	.213	165	1879
8..	2.40	2.40	1.60	1.60	1.55	.213	56	1897
9..	1.35	1.85B	1.25	1.60	1.60	.134	68	1869
10..	1.65	1.65	1.20	1.30	1.30	.106	118	1875
11..	1.25	1.40	1.10	1.30	1.25	.118	75	1932
14..	1.00	1.00	.90	.90	.95	.091	13	1928
15..	1.00	1.10	.90	.90	.95	.090	45	1925
16..	.80	.80	.55	.60	.60	.052	90	1945
17..	.60	.65	.45	.45	.50	.048	26	1947
18..	.50	.55	.50	.50	.50	.053	206	1953
21..	.55	.55	.35	.35	.30	.035	55	1959
22..	.30@.35	.55	.30	.50A	.45	.049	160	1964
23..	.60	.60	.40	.40A	.45	.045	198	2057
24..	.45	.50	.35	.40	.40	.049	105	2058
25..	.40	.40	.35A	.40	.35	.040	81	2055
28..	.35	.40	.35	.35	.30	.031	102	2092
29..	.30	.60	.30	.45A	.50	.051	105	2102

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 215 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30..	.50	.85	.50	.85	.85	.096	96	2088

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.90	.90	.75	.85	.80	.092	102	2115
2..	.80	.80	.60	.80	.80	.091	116	2177
5..	.75	.75	.50	.50	.50	.057	63	2148
6..	.45	.55	.45	.50A	.45	.059	12	2148
7..	.50	.55	.45A	.45A	.40	.058	21	2134
8..	.40	.40	.35	.35	.35	.053	319	2036
9..	.50	.50	.30	.30	.25	.042	251	2034
12..	.25	.35	.25	.30	.30	.043	56	2042
13..	.25	.25	.25	.25	.25	.045	46	2048
14..	.25	.25	.25	.25	.20	.037	20	2048
15..	.20	.30	.20	.25	.25	.062	136	2049
16..	.30	.35	.25	.25	.25	.070	70	2024
19..	.25	.25	.20	.20	.20	.054	177	2148
20..	.20	.20	.10	.10	.10	.022	16	2157
21..	.10	.10	.10	.10	.10	.021	31	2159
22..	.05	.05	.05	.05	.05	.005	21	2162
23..	.10	.10	.05A	.05A	.05	.003	8	2163
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.05N	....	.000	....	2152
28..	CAB	CAB	CAB	CAB	CAB	.000	2	2162
29..	CAB	CAB	CAB	CAB	CAB	.000	....	2162
30..	CAB	CAB	CAB	CAB	CAB	.000	....	2162

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	CAB	CAB	CAB	CAB	CAB	.000	....	2162
3..	CAB	CAB	CAB	CAB	CAB	.000	....	2152
4..	CAB	CAB	CAB	CAB	CAB	.000	1	2152
5..	.05	.05	.05	.05	....	.000	1	2151
6..	CAB	CAB	CAB	CAB	CAB	.000	7	2144
9..	CAB	CAB	CAB	CAB	CAB	.000	2	2142
10..	CAB	CAB	CAB	CAB	CAB	.000	1	2140
11..	.05	.05	.05	.05	....	.000	1	2137
12..	CAB	CAB	CAB	CAB	CAB	.000	....	2137
13..	CAB	CAB	CAB	CAB	CAB	.000	6	2137
16..	CAB	CAB	CAB	CAB	CAB	.000	63	2137
17..	CAB	CAB	CAB	CAB	CAB	.000	....	2137
18..	CAB	CAB	CAB	CAB	CAB	.000	....	2065
19..	.05	.05	CAB	CAB	CAB	.000	4	2067

JUNE 1986 220 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed, New Year's Day							
2..	11.35	11.40B	11.20A	11.35	11.20	.597	1	20
3..	....	....	10.35A	10.35A	10.25	.569	....	20
6..	....	10.75B	....	10.25N	10.05	.568	....	20
7..	....	....	9.10A	9.10A	8.70	.513	....	20
8..	....	9.80B	....	9.80B	13.10	.662	....	20
9..	14.70	16.05B	14.40	14.40	15.10	.686	2	22
10..	....	15.40B	14.80A	15.40B	15.40	.694	....	22
13..	....	15.80B	14.90A	14.90A	14.70	.674	....	23
14..	....	14.75B	....	14.70N	14.65	.677	....	21
15..	....	....	13.30A	13.30A	13.25	.646	....	21
16..	....	13.70B	13.05A	13.05A	12.65	.631	....	21
17..	....	13.25B	....	13.25B	13.65	.662	....	21
20..	....	14.35B	....	....	....	.659	....	21
21..	14.85	15.00	14.85	15.00	15.10	.711	2	23
22..	....	16.45B	14.90A	16.45B	16.95	.756	....	23
23..	....	....	15.70A	15.70A	15.55	.728	....	23
24..	15.15	15.15	14.25A	14.25A	14.00	.691	2	24
27..	....	....	13.30A	13.30A	13.30	.675	....	24
28..	....	....	12.60A	12.60A	10.40	.591	....	24
29..	10.50	10.60B	10.50	10.50	11.30	.602	1	25
30..	....	11.60B	....	11.60B	12.15	.625	....	25
31..	....	....	11.00A	11.00A	11.00	.569	....	25

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	11.10	11.10	11.10	11.10	9.70	.518	4	27
4..	....	10.40B	....	10.40B	10.50	.552	....	27
5..	10.50	11.20B	10.50	10.50	10.25	.552	1	28
6..	....	....	9.85A	10.25N	10.05	.545	....	28
7..	....	10.50B	9.30A	9.30A	9.90	.506	....	28
10..	....	....	8.30A	9.90N	8.20	.479	....	28
11..	8.25	8.65B	8.25	8.65B	8.60	.495	1	29
12..	9.05	9.05	8.25	8.40B	8.45	.491	3	31
13..	....	8.70B	8.05A	8.05A	7.65	.463	....	31
14..	7.35	7.35	6.80A	6.80A	6.60	.422	1	32
17..	Exchange Closed; President's Day							
18..	6.95	6.95	5.75A	5.85	5.30	.371	4	35
19..	5.85	6.35	5.50A	6.20	6.25	.413	7	42

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 220 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20	6.25	6.30	5.65	5.65	5.20	.361	18	55
21	4.90	5.00	4.50	4.90	4.70	.339	20	64
24	4.90	4.90	4.50	4.90	4.60	.328	328	378
25	4.65	5.50	4.65	5.00	5.00	.350	113	435
26	5.00	5.25	4.50	5.00	4.85	.345	129	553
27	4.65	5.00	4.00	4.00	3.95	.300	82	626
28	3.80	4.40	3.80	4.40	4.20	.321	85	659

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.25	4.65	4.10	4.55	4.45	.330	124	751
4	4.30	4.90	3.50	4.90	4.85	.350	165	908
5	4.90	5.86	4.80	4.95A	4.50	.333	153	1016
6	4.30	5.05	4.30	4.60B	4.50	.308	83	1086
7	4.35	4.95	4.55	4.80B	4.85	.320	68	1160
10	4.70	4.70	4.35	4.55	4.40	.288	15	1135
11	4.40	4.40	2.80	2.80	2.60	.200	112	1134
12	2.50	3.20	2.45A	3.20	3.15	.210	104	1199
13	3.20	3.40	3.00	3.10A	3.00	.191	131	1178
14	2.75	3.00	2.60	2.90A	2.75	.176	22	1185
17	2.90	3.20	2.85	2.85	2.95	.198	15	1193
18	2.85	3.00B	2.80	2.90	2.85	.166	4	1187
19	2.85	3.05	2.85	2.85	2.85	.178	14	1189
20	2.85	2.95	2.65	2.65	2.65	.165	27	1193
21	2.60	2.85B	2.50	2.85B	2.90	.195	132	1091
24	2.75	2.85B	2.75	2.75	2.75	.193	16	1089
25	2.65	2.90	2.55	2.55	2.50	.179	57	1104
26	....	2.30	1.90	1.90	1.95	.142	37	1127
27	1.70	1.85	1.60	1.70B	1.80	.140	411	1484
28	Exchange Closed: Good Friday							
31	1.70	1.80B	1.60	1.80B	1.85	.142	59	1491

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.70	2.55	1.70	2.55	2.55	.194	74	1492
2	2.85	2.85	2.30	2.40	2.40	.182	51	1471
3	2.40	3.40	2.25	3.35	3.25	.246	64	1480
4	3.10	4.35	3.05	4.35	4.25	.309	160	1491
7	4.30	4.65B	3.70	4.15	4.00	.299	132	1462
8	3.65	3.65	2.40	2.40	2.40	.299	58	1475
9	2.20	3.00	2.15	2.70	2.55	.202	190	1601
10	2.75	2.75	1.95	2.10	2.10	.165	70	1631
11	2.00	2.25	1.85A	2.10A	2.00	.181	34	1637
14	1.95	2.00	1.40	1.55A	1.55	.145	47	1648
15	1.70	1.80	1.45	1.55A	1.55	.146	76	1670
16	1.30	1.35	.95	.95	1.00	.090	251	1582
17	1.10	1.10	.90	.95	.90	.084	151	1595
18	.95@.90	.95	.80	.85	.80	.094	126	1597
21	.85	.90	.55	.55	.55	.065	152	1553
22	.60	.95	.55	.85	.80	.089	163	1620
23	.85	.95	.75	.75	.70	.083	392	1769
24	.75	.85	.65	.75	.75	.090	143	1833
25	.75	.95	.65	.70	.70	.076	132	1820
28	.70	.80	.60	.65	.60	.062	77	1870
29	.60	1.00	.55A	.85A	.90	.096	95	1849
30	.95	1.55	.90	1.40	1.55	.165	246	1895

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.55	1.70	1.30	1.40	1.45	.160	237	1890
2	1.50@1.40	1.60	1.20	1.40	1.40	.160	278	1869
5	1.25	1.25	.90	.95	.95	.110	44	1856
6	1.00	1.05	.85	.85	.85	.114	332	1927
7	.95	1.15	.80	.80	.75	.114	88	1932
8	.75	.80	.60	.70	.70	.107	238	1938
9	.95	.95	.50	.50	.55	.090	44	1880
12	.55	.65	.50	.55	.55	.093	240	1926
13	.60	.65	.50	.55	.55	.096	172	1949
14	.50@.55	.60	.45	.45	.45	.085	235	1981
15	.50@.45	.75	.45	.75	.70	.133	755	2116
16	.80	.95	.65	.70	.70	.149	497	2280
19	.60	.70	.45	.55	.55	.125	197	2382
20	.55	.55	.25	.25	.25	.063	104	2414
21	.25	.30	.20	.20	.20	.062	187	2450
22	.20	.20	.10	.10	.10	.020	94	2409
23	.10	.15	.10	.10	.10	.014	28	2417
26	Exchange Closed: Memorial Day							
27	.05	.10	.05	.10	.05	.002	58	2432
28	.05	.05	.05	.05	....	.001	17	2431
29	.05	.05	.05	.05	....	.000	11	2440
30	CAB	CAB	CAB	CAB	CAB	.000	....	2440

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 220 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	.05	.05	.05	.05	....	.001	....	2429
3	CAB	CAB	CAB	CAB	CAB	.000	....	2429
4	CAB	CAB	CAB	CAB	CAB	.000	....	2429
5	CAB	CAB	CAB	CAB	CAB	.000	....	2409
6	CAB	CAB	CAB	CAB	CAB	.000	5	2404
9	CAB	.05	CAB	.05	.05	.001	53	2429
10	.05	.05	.05	.05	.05	.000	36	2427
11	.05	.05	.05	.05	....	.000	14	2426
12	CAB	CAB	CAB	CAB	CAB	.000	....	2429
13	CAB	CAB	CAB	CAB	CAB	.000	....	2429
16	CAB	CAB	CAB	CAB	CAB	.000	100	2498
17	CAB	CAB	CAB	CAB	CAB	.000	4	2494
18	.05	.05	CAB	CAB	CAB	.000	13	2415
19	.05	.05	.05	.05	....	.000	9	2314

JUNE 1986 225 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; New Year's Day							
2	....	14.70B	....	14.55B	14.55	.682	....	10
3	....	....	13.50A	13.50A	13.50	.657	....	10
6	....	13.80B	13.45A	13.45A	13.30	.657	....	10
7	....	....	12.20A	12.20A	11.55	.605	....	10
8	....	13.10B	....	13.10B	16.80	.743	....	10
9	....	19.70B	....	16.80N	18.70	.763	....	10
10	....	19.05B	18.40A	19.05B	19.00	.770	....	10
13	18.80	19.50B	18.50A	18.50A	18.25	.752	8	5
14	....	18.35B	....	18.25N	18.25	.754	....	5
15	....	....	16.85A	16.85A	16.75	.727	....	5
16	....	17.30B	16.50A	16.50A	16.10	.714	....	5
17	....	16.70B	....	16.70B	17.25	.743	....	5
20	....	18.00B	....	17.25N	16.85	.740	....	5
21	....	18.85B	....	18.85B	18.95	.786	....	5
22	19.75	20.45B	18.75A	20.45B	20.90	.826	100	105
23	....	....	20.20A	20.20A	19.40	.801	....	105
24	17.70	17.70	17.70	17.70	17.80	.770	1	106
27	....	....	17.05A	17.05A	17.00	.757	....	106
28	15.20	15.20	15.20	15.20	13.70	.682	1	107
29	13.55	13.90B	13.10	13.10	14.75	.692	102	106
30	....	15.00B	....	15.00B	15.55	.713	....	106
31	13.20	13.70B	13.20	13.70B	14.10	.660	1	107

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	14.10	14.20	14.10	14.20	12.60	.612	2	109
4	12.40	12.75B	12.40	12.60B	13.60	.643	1	109
5	....	14.35B	....	13.60N	13.35	.643	....	109
6	....	....	12.95A	13.35N	13.15	.636	....	109
7	....	13.70B	12.30A	12.30A	11.85	.596	....	109
10	....	....	11.00A	11.30A	11.00	.570	....	109
11	....	11.40B	....	11.40B	11.55	.586	....	109
12	....	11.70B	11.50A	11.50A	11.25	.581	....	109
13	....	....	....	11.25N	10.30	.554	....	109
14	....	....	....	10.30N	9.05	.514	....	109
17	Exchange Closed; President's Day							
18	7.90	8.00B	7.90	8.00B	7.45	.463	11	120
19	8.00	8.60	7.65	8.60	8.65	.506	20	139
20	....	....	8.40A	8.40A	7.25	.452	1	138
21	7.00	7.00	6.60	6.60	6.70	.428	68	201
24	6.90	6.90	6.10	6.80	6.50	.417	8	205
25	6.50	7.25B	6.50	7.10	7.10	.440	5	206
26	7.05	7.30B	7.05	7.10	6.90	.434	7	208
27	6.90	6.90	5.65	5.65	5.75	.385	24	214
28	5.60	6.50	5.40A	6.00	6.05	.409	43	247

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	6.05	6.50	5.95	6.50	6.50	.420	106	293
4	6.25	6.25	5.40A	6.25	6.90	.442	19	297
5	7.10	7.70	7.10	7.30A	6.50	.424	8	297
6	6.50	7.00	6.30A	6.70A	6.35	.399	87	367
7	6.50	7.10	6.50	7.00	6.70	.412	43	408
10	6.90	6.90	6.30A	6.30A	6.20	.378	12	420
11	5.90	6.00	4.00	4.00@.05	3.85	.278	208	569
12	4.00	4.50B	3.60	4.50B	4.60	.289	32	581
13	5.10	5.10	4.00	4.50	4.20	.265	69	616
14	4.00	4.35	3.90	3.95	3.95	.247	58	653
17	4.25	4.50	4.10	4.10	4.30	.273	59	636
18	4.50	4.50	3.90	4.05	4.00	.234	63	659
19	4.00	4.20	3.95	4.05	4.15	.249	91	682
20	4.15	4.25	3.80	3.95	3.85	.232	36	685
21	3.90	4.35	3.50	4.30	4.30	.269	108	697
24	3.95	4.50	3.85	3.90	4.00	.267	152	760
25	4.10	4.20	3.60	3.60	3.70	.251	55	787
26	3.55	3.55	3.00	3.05	2.95	.205	46	806

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 225 PUTS

IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	2.65	2.80	2.50A	2.60A	2.80	.202	193	898
28..	Exchange Closed; Good Friday							
31..	2.50	2.80	2.50	2.80	2.80	.206	190	1005
	IN APRIL							
1..	2.70	3.80	2.70	3.75	3.80	.271	93	1042
2..	4.05	4.15	3.60	3.65	3.65	.256	101	1039
3..	3.60	4.90	3.45	4.70	4.85	.333	57	1072
4..	4.70	6.25	4.40	6.10	6.20	.405	437	1187
7..	6.25@.35	6.85B	5.45	5.65B	5.85	.396	808	1628
8..	5.40	5.40	3.90	3.90	3.85	.396	1009	1397
9..	3.60	4.55	3.40	4.10	3.95	.284	185	1458
10..	3.95	4.05	3.05	3.25	3.20	.239	232	1417
11..	3.20	3.50	2.90	3.20	3.20	.260	92	1439
14..	3.15	3.20	2.40	2.40	2.50	.217	138	1372
15..	2.75	2.80	2.40	2.65	2.55	.218	139	1410
16..	2.05	2.25	1.00	1.60	1.60	.145	305	1472
17..	1.65	1.75	1.40	1.55A	1.50	.136	68	1477
18..	1.50	1.55	1.30	1.35	1.40	.151	67	1401
21..	1.60@.55	1.60	1.10	1.10	1.05	.112	101	1367
22..	1.10	1.55	1.00	1.40	1.40	.146	120	1389
23..	1.55	1.65	1.30	1.30	1.30	.139	94	1394
24..	1.30	1.35	1.10	1.35	1.35	.150	116	1412
25..	1.20	1.55	1.20	1.30	1.25	.131	39	1403
28..	1.30	1.35	1.10	1.25	1.10	.111	40	1403
29..	1.05	1.90	1.05	1.50B	1.60	.163	206	1421
30..	1.60	2.75	1.50	2.60B	2.70	.258	747	1486
	IN MAY							
1..	2.75	2.90	2.20	2.60	2.55	.252	324	1414
2..	2.60	2.75	2.15	2.55A	2.45	.254	232	1485
5..	2.35@.40	2.40	1.70	1.80@.70	1.75	.189	240	1571
6..	1.75	2.00	1.60	1.70	1.70	[illegible]	202	1657
7..	1.85	2.25	1.55	1.55A	1.55	.198	202	1691
8..	1.40@.35	1.65	1.25	1.35	1.40	.189	250	1575
9..	1.75	1.75	1.00	1.10	1.10	.165	147	1647
12..	1.20	1.30	1.10	1.20	1.20	.174	550	1966
13..	1.25	1.35	.95	1.20	1.20	.184	457	2123
14..	1.05	1.30	1.00	1.00	1.05	.166	161	2228
15..	1.00	1.75	1.00	1.55@.65	1.60	.242	394	2347
16..	1.60	2.05	1.50	1.75@.70	1.75	.268	605	2408
19..	1.65@.55	1.70	1.20	1.35	1.40	.241	182	2424
20..	1.40@.35	1.40	.70	.70	.70	.142	220	2446
21..	.70	.75	.45	.65A	.65	.143	293	2290
22..	.50	.55	.20	.25	.25	.058	430	2285
23..	.25	.25	.20	.20	.20	.045	383	2362
26..	Exchange Closed; Memorial Day							
27..	.20@.15	.25	.15	.15	.10	.013	313	1990
28..	.10	.10	.05	10	.05	.007	134	2010
29..	.10	.15	.05	.05	.05	.004	26	2019
30..	.05	.10	.05	.10	.10	.006	27	2018
	IN JUNE							
2..	.10	.10	.05	.10	.10	.008	51	1964
3..	.10	.10	.05	.10	.05	.004	73	1966
4..	.05	.10	.05	.10	.05	.007	28	1962
5..	.05	.10	.05	.05	.05	.003	51	1970
6..	.05	.05	.05	.05	.05	.002	15	1970
9..	.05	.10	.05	.10	.10	.015	18	1970
10..	.15	.15	.10	.10	.10	.010	114	1957
11..	.05	.10	.05	.05	.05	.003	59	1952
12..	.05	.05	.05	.05	.05	.001	8	1943
13..	CAB	CAB	CAB	CAB	CAB	.000	9	1942
16..	CAB	CAB	CAB	CAB	CAB	.000	....	1933
17..	CAB	CAB	CAB	CAB	CAB	.000	....	1933
18..	.05	.05	.05	.05	....	.000	2	1924
19..	.05	.05	CAB	CAB	CAB	.000	2	1922
20..	CAB	CAB	CAB	CAB	CAB	.000	39	....

JUNE 1986 230 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	13.50	13.50	11.80	11.80	12.00	.603	3	3
17..	Exchange Closed; President's Day							
18..	10.25	10.25	10.25	10.25	10.30	.554	1	4
19..	10.25	11.25B	10.25	11.25B	11.55	.597	10	14
20..	10.00	10.00	10.00	10.00	9.95	.543	1	15
21..	....	....	9.00A	9.00A	9.30	.519	....	15
24..	8.90	9.20	8.80	9.00B	8.90	.508	22	36
25..	9.50	9.50	9.50	9.50	9.70	.531	4	39
26..	9.65	9.65	9.40A	9.65	9.45	.524	5	44
27..	9.10	9.40	8.50A	8.50A	8.00	.475	20	60
28..	7.60	8.65	7.60	8.40B	8.45	.500	37	81

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 230 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	8.20	8.90B	8.20	8.90B	8.90	.512	2	80
4..	8.30	8.60B	7.50	8.60B	9.45	.535	6	82
5..	9.45	10.15	9.45	9.60A	8.95	.519	23	79
6..	....	9.20B	8.50A	8.95N	8.75	.494	....	79
7..	8.70	9.50	8.70	9.15B	9.25	.508	6	84
10..	9.10	9.10	8.90A	9.00	8.50	.474	19	86
11..	8.35	8.35	5.70	5.70@6.00	5.65	.365	72	115
12..	5.75@.70	6.30B	5.20	6.30B	6.40	.377	204	271
13..	7.00	7.00	5.70	6.00	5.90	.349	40	287
14..	5.80	6.00	5.50	5.95	5.70	.328	296	458
17..	5.70	6.30	5.70	5.95	6.05	.359	92	537
18..	6.10@.30	6.30	5.55	5.55	5.60	.314	98	551
19..	5.60	6.00	5.60	5.70	5.75	.330	169	593
20..	5.70	5.80	5.20	5.70	5.40	.310	250	751
21..	5.35	6.20	4.90	6.20	6.00	.352	329	863
24..	5.60	6.30	5.40	5.75	5.75	.351	335	993
25..	5.85	6.00	5.25	5.25	5.30	.333	113	903
26..	5.25	5.25	4.20	4.20	4.25	.280	131	910
27..	4.00@.10	4.10	3.70	4.00	4.00	.277	416	1158
28..	Exchange Closed; Good Friday							
31..	3.95	4.10	3.60	4.00	4.10	.284	194	1226
	IN APRIL							
1..	4.00	5.60	4.00	5.60	5.60	.359	137	1247
2..	5.75@.85	6.00	5.15	5.30	5.35	.342	292	1293
3..	5.35	7.00	5.10	7.00	6.90	.426	784	1836
4..	6.70	8.75	6.40	8.50	8.60	.504	194	1944
7..	8.80	9.40B	7.80	8.10	8.25	.497	481	2067
8..	7.70	7.70	5.70	5.70	5.70	.497	511	1789
9..	5.40	6.60	5.00	5.85	5.70	.377	549	1829
10..	5.80	5.95B	4.50	4.65	4.75	.327	316	1583
11..	4.30@.25	5.25B	4.25	4.80	4.75	.351	95	1595
14..	4.65	4.85	3.70	3.85	3.90	.304	91	1599
15..	4.25	4.30	3.70	3.80	3.90	.306	158	1594
16..	3.40	3.45	2.55	2.70	2.65	.216	102	1602
17..	2.65@.70	2.80	2.25	2.45	2.40	.206	253	1555
18..	2.50	2.50	2.25	2.35	2.35	.225	147	1571
21..	2.50	2.50	1.75	1.75	1.75	.176	173	1568
22..	1.75@.80	2.70	1.70	2.40	2.35	.223	134	1598
23..	2.45	2.65	2.20	2.20	2.25	.214	120	1655
24..	2.30	2.45	1.90	2.30	2.35	.230	56	1664
25..	2.15	2.75	2.00	2.20	2.05	.207	97	1723
28..	1.95	2.25	1.80	1.80	1.85	.181	182	1778
29..	1.70	2.95	1.70	2.70@.80	2.70	.251	653	1912
30..	2.65	4.30B	2.50	4.20	4.30	.369	643	1881
	IN MAY							
1..	4.40	4.60	3.80	4.20	4.10	.365	624	1977
2..	4.15	4.60	3.60	4.10	4.05	.366	381	2235
5..	3.90	3.90	3.00	3.00@.05	3.00	.292	649	2290
6..	3.05	3.35	2.95	2.95	2.95	.303	200	2386
7..	3.20@.25	3.90	2.75	2.80	2.80	.308	601	2355
8..	2.65@.60	3.00	2.45	2.60	2.60	.299	239	2330
9..	3.20@.25	3.25	2.10	2.25	2.15	.270	308	2330
12..	2.35	2.50	2.10	2.35	2.35	.287	187	2256
13..	2.40@.45	2.60	1.95	2.30	2.35	.302	151	2321
14..	2.25@.15	2.50	2.00	2.05	2.05	.282	93	2370
15..	2.10	3.35	2.05	3.15	3.15	.383	285	2420
16..	3.20	3.85	3.05	3.30	3.35	.418	544	2363
19..	3.05@.10	3.30B	2.60	2.90	2.90	.395	421	2330
20..	2.90	2.90	1.60	1.65	1.65	.266	427	2415
21..	1.65	1.80	1.25	1.50@.45	1.50	.273	500	2257
22..	1.30@.40	1.40	.65	.65	.65	.137	710	2445
23..	.65	.65	.50	.55	.50	.114	504	2550
26..	Exchange Closed; Memorial Day							
27..	.50@.45	.50	.20	.20	.20	.045	617	2535
28..	.25	.30	.20	.25	.20	.030	316	2611
29..	.20	.30	.20	.20	.20	.021	253	2779
30..	.20	.25	.15	.20	.20	.026	763	3176
	IN JUNE							
2..	.20	.25	.15	.25	.25	.036	705	3453
3..	.25	.30	.20	.20	.15	.025	393	3485
4..	.15	.35	.15	.20	.20	.035	540	3589
5..	.20	.20	.10	.10	.10	.019	88	3578
6..	.10@.15	.15	.05	.05	.10	.018	87	3598
9..	.15	.40	.15	.40	.35	.085	401	3559
10..	.40	.50	.20	.25	.25	.067	458	3483
11..	.30	.30	.15	.20	.15	.036	512	3752
12..	.15	.15	.10	.10	.10	.022	265	3913
13..	.05	.05	.05	.05	.05	.001	215	4098
16..	CAB	.05	CAB	CAB	CAB	.000	152	4188
17..	CAB	CAB	CAB	CAB	CAB	.000	1	4092

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 230 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	CAB	CAB	CAB	CAB	CAB	.000	....	4076
19..	.05	.05	CAB	CAB	CAB	.000	22	4054
20..	CAB	CAB	CAB	CAB	CAB	.000	26	....

JUNE 1986 235 PUTS

IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	11.85	11.85	11.85	11.85	12.30	.607	1	1
24..	....	....	11.60A	11.60A	11.85	.597	....	1
25..	....	12.85B	....	12.85B	12.90	.618	....	1
26..	....	12.95B	12.65A	12.65A	12.55	.612	....	1
27..	....	....	11.20A	11.20A	10.75	.564	....	1
28..	....	....	....	10.75N	11.35	.588	....	1

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	....	11.35N	11.80	.601	....	1
4..	11.25	11.25	11.15A	11.25	12.50	.624	5	6
5..	12.65	13.45B	12.65	12.65	11.95	.610	....	6
6..	....	12.15B	11.80A	11.95N	11.50	.586	....	6
7..	11.20	11.90B	11.10A	11.90B	12.15	.602	20	26
10..	....	....	11.65A	11.65A	11.25	.569	....	26
11..	8.65	8.70	7.65	7.80	7.85	.458	715	741
12..	7.90	8.70	7.60	8.50	8.70	.469	198	909
13..	8.40	9.00B	8.20A	8.30	8.10	.440	42	930
14..	7.90@.85	8.35B	7.15	7.50	7.70	.417	481	1202
17..	8.00	8.50	7.85	8.50	8.35	.450	16	1202
18..	8.55	8.55	7.40	7.85	7.65	.401	70	1247
19..	7.65	8.10	7.55	7.80	7.80	.418	22	1241
20..	7.70	7.70	7.15	7.30B	7.40	.398	32	1217
21..	7.30	8.20	6.85	8.20	8.20	.441	105	1316
24..	7.80@.70	8.55B	7.65	7.65	7.85	.442	307	1295
25..	7.95	8.20	7.35	7.40A	7.30	.423	172	1274
26..	6.90	7.00	6.10	6.10	6.05	.365	134	1341
27..	5.65	5.80	5.25	5.55	5.80	.362	1167	1941
28..	Exchange Closed; Good Friday							
31..	5.60	5.80	5.40A	5.80	5.90	.371	109	1049

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.55	7.80	5.55	7.80	7.75	.453	412	1188
2..	8.10	8.40	7.25	7.50	7.50	.435	115	1184
3..	....	9.60	7.20	9.60	9.45	.526	6	1172
4..	9.60	11.55	9.10A	11.35	11.50	.601	107	1117
7..	11.50	12.60	10.90	10.90@11.20	11.05	.596	171	1149
8..	10.30	10.30	7.95	7.95	7.90	.598	76	1125
9..	7.45	9.05	7.10	7.95	8.00	.476	88	1122
10..	8.05	8.30	6.75A	6.80	6.75	.422	62	1127
11..	6.60	7.40	6.35	7.00	6.90	.450	678	1602
14..	7.00	7.00	5.60	5.65	5.75	.401	700	1568
15..	6.20	6.40	5.50	5.80	5.80	.404	894	1845
16..	5.20@.10	5.20	4.00	4.00	4.00	.302	1061	1284
17..	4.05	4.30	3.60	3.90	3.75	.290	182	1336
18..	3.85	3.95	3.60	3.65	3.75	.315	221	1306
21..	3.90	3.95	2.80	2.80	2.85	.258	146	1295
22..	2.90	4.20	2.75	3.75	3.70	.317	577	1749
23..	4.00	4.40	3.50	3.50	3.50	.307	1371	2008
24..	3.55	3.75	3.25	3.75	3.80	.327	818	2152
25..	3.50	4.25	3.25	3.50	3.40	.301	1480	2403
28..	3.15	3.70	3.05	3.05	3.05	.272	849	2141
29..	2.95	4.75	2.90	4.30@.35	4.30	.358	1165	2514
30..	4.25@.15	6.65	4.15	6.60	6.55	.491	1695	3245

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.65	6.90	5.80	6.45A	6.30	.487	413	3193
2..	6.20	7.00	5.70	6.40	6.25	.492	515	2978
5..	6.00	6.00	4.70	4.70	4.80	.414	450	2733
6..	4.90	5.45	4.55A	4.85	4.85	.428	965	2832
7..	5.25	6.20	4.80	4.80	4.70	.435	974	2750
8..	4.50	5.00	4.10	4.55	4.50	.428	700	2749
9..	5.25	5.25	3.80	3.90	3.85	.397	485	2754
12..	4.25	4.50	3.85	4.25	4.15	.423	402	2898
13..	4.25	4.60	3.65	4.30	4.25	.444	1201	2978
14..	4.10	4.45	3.60	3.80	3.80	.424	649	3141
15..	4.00	5.75	3.75	5.55	5.50	.538	230	3237
16..	5.40	6.35	5.40	6.00	6.00	.578	141	3202
19..	5.40	6.05B	4.95	5.40	5.35	.564	122	3157
20..	5.15	5.40	3.30	3.30	3.35	.426	463	3063
21..	3.40	3.60	2.80	3.20	3.25	.440	472	2920
22..	2.90@3.00	3.00	1.45	1.45	1.45	.266	539	3032
23..	1.45	1.45	1.10	1.15	1.20	.235	542	3239
26..	Exchange Closed; Memorial Day							
27..	1.10	1.15	.55	.65	.60	.121	1024	3366
28..	.60	.60	.40	.40	.45	.089	327	3418

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 235 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.50	.65	.35	.35	.40	.069	599	3566
30..	.50@.45	.55	.30	.40	.40	.084	387	3671

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.40	.70	.35	.65	.60	.117	303	3733
3..	.60	.80	.45	.50	.45	.090	553	3879
4..	.40	.90	.40	.55	.55	.120	593	4087
5..	.45	.65	.30	.30	.35	.079	294	4095
6..	.30	.40	.25	.30@.35	.30	.079	239	4090
9..	.30	1.35	.30	1.30@.20	1.25	.273	973	4208
10..	1.35	1.60	.90	.95@1.00	1.00	.244	1022	3873
11..	.95@1.05	1.10	.60	.60	.65	.170	359	3965
12..	.75@.70	.75	.35	.45	.40	.131	426	4083
13..	.35	.35	.10	.10	.10	.018	501	4295
16..	.05	.10	.05	.05	.05	.002	280	4308
17..	.05	.10	.05	.10	.05	.004	267	4182
18..	.05	.15	.05	.05	....	.000	861	4100
19..	CAB	CAB	CAB	CAB	CAB	.000	29	4097
20..	CAB	CAB	CAB	CAB	CAB	.000	34	....

JUNE 1986 240 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	15.80	15.80	15.80	15.80	15.50	.693	1	1
6..	....	....	15.30A	15.30A	14.80	.673	....	1
7..	....	15.20B	....	15.20B	15.45	.688	....	1
10..	....	....	15.00A	15.00A	14.40	.658	....	1
11..	11.60	11.60	11.60	11.60	10.55	.551	2	3
12..	9.90	10.40B	9.90	10.40B	11.45	.562	116	69
13..	12.10	12.10	10.80A	10.80A	10.60	.532	1	70
14..	10.00	10.40	9.75	10.40	10.30	.506	15	85
17..	....	10.60B	....	10.60B	11.05	.542	....	85
18..	11.25	11.25	10.20	10.60	10.10	.491	8	86
19..	10.35	10.45B	10.05	10.05	10.30	.508	24	102
20..	10.10	10.30B	9.60	9.70B	9.75	.486	40	128
21..	9.65	10.50B	9.35A	10.50B	10.80	.531	23	147
24..	10.30	11.25B	10.20	10.25B@.30	10.45	.533	50	183
25..	10.40	10.70	9.90	9.90	9.80	.514	15	181
26..	9.40	9.55	8.15	8.15	8.25	.454	38	211
27..	7.70	7.95	7.40	7.85	7.95	.451	441	603
28..	Exchange Closed; Good Friday							
31..	7.60	8.25	7.50	8.20B	8.15	.463	188	743

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.90	10.35B	7.90	10.35B	10.40	.548	43	773
2..	10.90@.85	11.00	9.90	10.05B	9.95	.530	40	753
3..	10.00	12.50	9.80A	12.50	12.40	.619	3	753
4..	12.20	15.00B	12.00	15.00B	14.85	.690	14	760
7..	14.90	15.90	14.00A	14.10	14.55	.687	26	761
8..	13.30	13.30	11.10A	11.10A	10.65	.687	14	760
9..	10.55	11.40B	10.20A	11.20B	10.80	.574	4	756
10..	11.00	11.00	9.15	9.20	9.30	.521	26	752
11..	8.55	10.20	8.55	9.00	9.50	.549	310	1006
14..	9.40	9.70	7.80	7.80	8.15	.502	53	964
15..	8.55	8.90	7.80	8.30	8.20	.507	145	1035
16..	7.30	7.50	5.75	5.95	5.85	.399	96	1041
17..	6.15	6.15	5.40	5.60	5.50	.386	1180	1052
18..	5.60	6.00	5.25	5.50	5.60	.415	695	1218
21..	5.70	5.75B	4.40	4.40	4.45	.354	870	1127
22..	4.45	6.35	4.40	5.65	5.65	.422	609	1202
23..	6.15	6.60	5.35	5.40A@.35	5.40	.412	209	1146
24..	5.40	5.90	5.00	5.90	5.80	.436	695	1284
25..	5.35	6.25	5.00	5.35	5.20	.408	486	1462
28..	5.10	5.65B	4.80	4.80	4.75	.378	1064	1811
29..	4.60	7.05	4.50	6.30@.45	6.45	.475	1223	2000
30..	6.50@.35	9.10B	6.30	9.10B	9.40	.610	453	1981

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.50	9.70	8.85	9.25	9.20	.608	110	1945
2..	8.55	9.90B	8.45	9.60	9.15	.615	64	1942
5..	8.00	8.50	7.10	7.10	7.30	.541	189	1886
6..	7.35	7.85	6.85	7.40B	7.40	.558	31	1862
7..	7.80	9.10B	7.50	7.75B	7.30	.567	61	1849
8..	7.00	7.60B	6.70A	7.20A	7.05	.562	34	1857
9..	8.05@.10	8.10	6.20	6.35	6.30	.534	7	1860
12..	6.50	6.95	6.15	6.70	6.70	.566	32	1862
13..	6.75	7.30	6.30A	6.90B	6.95	.590	112	1896
14..	6.65	7.10B	6.20	6.20	6.40	.573	33	1907
15..	6.55	8.75	6.30A	8.65	8.70	.685	25	1903
16..	8.70	9.90	8.60	9.30B	9.45	.723	56	1897
19..	8.95	9.45B	8.55A	8.85A	8.85	.718	85	1881

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 240 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
20..	8.50	8.70B	5.90	5.90	5.95	.596	236	1840
21..	5.90	6.55	5.30A	6.00A	5.90	.615	228	1693
22..	5.50	5.50	3.10	3.10	3.10	.433	754	1592
23..	3.25	3.30	2.60	2.75	2.65	.401	891	1854
26..	Exchange Closed; Memorial Day							
27..	2.65	2.65	1.35	1.35	1.35	.256	806	2399
28..	1.46	1.50	1.05	1.25	1.15	.205	628	2576
29..	1.30	1.55	.85	.90@.85	.85	.172	656	2674
30..	1.00@.05	1.35	.60	1.05	1.10	.204	560	2860

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.05@.10	2.15	.85	1.60	1.60	.274	529	2912
3..	1.55	1.90	1.20	1.25	1.20	.231	667	2932
4..	1.10	2.30	1.00	1.50@.60	1.55	.290	678	3146
5..	1.50	1.65	.95	.95	.95	.221	337	3277
6..	.90@.85	1.25	.80	1.00@.90	.95	.228	562	3382
9..	1.15	3.45	1.10	3.30@.45	3.30	.559	990	3390
10..	3.45@.40	4.15	2.60	2.95	2.95	.538	782	3523
11..	3.00	3.15	1.90	2.05	2.15	.449	377	3546
12..	2.30@.25	2.30	1.45	1.60	1.60	.403	368	3666
13..	1.15@.10	1.20	.30	.35	.30	.125	1249	3929
16..	.25@.30	.30	.20	.20	.20	.053	418	4050
17..	.15@.20	.60	.15	.35	.35	.122	786	4327
18..	.40@.35	.65	.15	.15	.15	.030	1002	4559
19..	.20	.25	.05	.10	.10	.031	979	4870
20..	.05@.10	.10	CAB	CAB	CAB	.000	526	....
23..	....	....	....	....	....	.018	23	....
24..	....	....	....	....	....	.034	2	....

JUNE 1986 245 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18..	13.20	13.20	13.20	13.20	12.95	.580	10	10
19..	13.35	13.35	13.35	13.35	13.25	.596	1	11
20..	....	....	12.55A	12.55A	12.50	.574	....	11
21..	12.30	13.90	12.20A	13.90	13.80	.618	5	15
24..	....	14.45B	13.25A	13.25A	13.45	.621	....	14
25..	13.50	13.80B	12.85A	12.85A	12.80	.603	11	24
26..	12.35	12.45B	11.30A	11.30A	10.90	.544	7	30
27..	10.05	10.05	10.05	10.05	10.65	.542	1	31
28..	Exchange Closed; Good Friday							
31..	....	....	10.25A	10.65N	11.00	.555	1	29

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	10.45	13.60B	10.45	13.60B	13.55	.638	50	77
2..	13.60	14.15B	12.90A	13.20	13.20	.621	3	78
3..	13.10	15.60B	12.85A	15.60B	15.90	.705	5	82
4..	....	18.70B	15.60A	18.70B	18.65	.768	....	80
7..	....	19.65B	18.40A	18.65N	18.30	.767	....	80
8..	....	....	14.50A	14.50A	14.00	.767	....	80
9..	13.00	15.40B	13.00	14.40B	14.15	.666	3	80
10..	....	14.20B	12.50A	12.75A	12.35	.616	....	80
11..	....	13.25B	11.75A	12.35N	12.65	.644	....	80
14..	....	12.85B	11.00A	11.00A	11.05	.602	....	80
15..	10.90	11.60B	10.90	10.90	11.20	.607	6	86
16..	10.10	10.10	8.20	8.40	8.25	.500	251	327
17..	8.65	8.65	7.45	7.90	7.85	.486	148	326
18..	8.00	8.50	7.60	8.40	8.15	.519	29	298
21..	7.85	8.20B	6.70A	6.70A	6.60	.458	9	301
22..	6.70	8.75B	6.45A	8.70	8.15	.530	120	412
23..	8.50	9.25B	8.10	8.10	7.85	.522	28	406
24..	7.55	8.60	7.30A	8.15B	8.35	.547	40	398
25..	7.80	9.00	7.70A	7.90A	7.65	.520	174	453
28..	7.40	8.20	7.20A	7.20A	7.05	.492	637	784
29..	6.90	9.80	6.80	9.15	9.25	.591	867	1454
30..	9.85	11.95	9.85	11.95	12.85	.718	118	1318

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	12.65	13.30B	12.45A	12.65	12.65	.717	5	1313
2..	12.10	12.80B	12.00A	12.80B	12.65	.725	1	1310
5..	....	....	11.25A	11.25A	10.40	.662	....	1309
6..	10.90	11.40	10.50	10.50	10.65	.679	19	1257
7..	12.05	12.30B	11.65	11.65	10.60	.689	30	1251
8..	10.25	10.70	10.25	10.40A	10.30	.687	2	1248
9..	10.10	11.25B	9.20A	10.10	9.40	.664	20	1269
12..	9.40	10.30B	9.40	10.10	10.05	.698	16	1253
13..	10.05	10.55B	9.60A	10.25B	10.40	.721	10	1263
14..	10.65	10.65	9.60	9.75B	9.80	.710	11	1250
15..	10.65	12.45B	9.75A	12.45B	12.65	.805	2	1250
16..	....	14.00B	....	13.80B	13.55	.836	1	1251
19..	13.40	13.40	12.80A	13.05A	12.95	.838	24	1252
20..	11.40	11.40	9.50	9.55B	9.50	.747	30	1276

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1986 245 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	9.90B	9.35A	9.90B	9.60	.766	....	1276
22..	8.85	8.85	6.00	6.00	5.90	.610	1113	674
23..	5.25	5.90B	5.15	5.65	5.20	.583	72	736
26..	Exchange Closed; Memorial Day							
27..	4.95	5.05	2.85	3.05@.00	3.00	.438	906	1329
28..	3.25	3.25	2.35	2.50	2.45	.379	843	1693
29..	2.90	3.45	2.10	2.20	2.10	.338	289	1836
30..	2.55	2.90	1.55	2.65	2.60	.386	743	1954

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	2.60	4.25	2.10	3.50	3.50	.490	677	2226
3..	3.55	4.10	2.80	2.85	2.90	.442	580	2184
4..	2.70	4.65	2.60	3.60	3.60	.522	303	2088
5..	3.35	4.00	2.65	2.65	2.60	.444	377	2215
6..	2.40	3.15	2.25	2.70@.80	2.60	.462	333	2134
9..	3.20@.15	6.85	3.10	6.70	6.85	.812	308	2169
10..	7.00@.15	7.80	6.20A	6.35	6.45	.806	320	2362
11..	6.50@.45	6.70B	4.95A	5.10	5.25	.752	155	2091
12..	5.35	5.60B	4.45	4.80	4.50	.729	65	2100
13..	3.50	3.55B	1.30	1.45	1.40	.405	652	2373
16..	1.25@.20	1.55	1.00	1.20	1.05	.340	704	2543
17..	.95@1.00	2.70	.95	2.10	2.15	.589	670	2769
18..	2.15	3.10	1.20	1.35	1.20	.431	593	2979
19..	1.35@.40	1.70	.70	1.50@.55	1.70	.706	641	3174
20..	1.45	1.55B	CAB	CAB	CAB	.110	1610	....
23..	....	....	....	....	....	.238	177	....
24..	....	....	....	....	....	.268	15	....

JUNE 1986 250 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	15.65	15.70B	14.40	14.40	14.10	.630	2	2
27..	13.35	13.50	13.20A	13.50	13.85	.628	11	11
28..	Exchange Closed; Good Friday							
31..	....	....	13.30A	13.85N	14.20	.643	....	11

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	16.20	17.25B	13.80A	17.25B	17.15	.719	5	16
2..	....	17.85B	16.30A	17.25	16.80	.704	4	19
3..	....	19.65B	16.30A	19.65B	19.70	.779	....	19
4..	....	22.80B	19.40A	22.80B	22.85	.832	....	19
7..	....	23.90B	22.60A	22.85N	22.45	.832	....	19
8..	....	....	18.20A	18.20A	17.60	.832	....	19
9..	17.80	19.40B	16.60A	18.10B	17.85	.747	2	20
10..	....	17.90B	16.00A	16.25A	15.75	.703	....	19
11..	....	16.90B	15.10A	15.75N	16.40	.729	....	19
14..	....	16.55B	14.45A	14.45A	14.50	.693	....	19
15..	....	15.05B	14.45A	14.50N	14.65	.698	....	18
16..	11.00	11.30B	11.00	11.30B	11.20	.599	50	68
17..	11.50	11.65B	10.70A	11.50	10.70	.588	1	69
18..	10.45	11.25B	10.45	11.05	11.20	.619	6	75
21..	9.80	10.30B	9.35A	9.35A	9.30	.563	6	81
22..	9.25	11.75B	9.10	11.25	11.20	.634	2	81
23..	....	12.60B	11.10A	11.10A	10.95	.627	2	81
24..	10.25	11.15B	10.25	11.00B	11.50	.652	3	84
25..	....	11.85B	10.70A	11.00A	10.65	.628	....	84
28..	10.05	11.30B	9.85	9.85	9.90	.605	101	185
29..	9.65@.60	13.00B	9.60	11.35	12.65	.698	332	487
30..	15.20	16.05B	14.35	16.05B	16.80	.807	7	481

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	17.30B	16.60A	16.75A	16.55	.808	1	482
2..	....	16.85B	16.35A	16.85B	16.60	.815	....	482
5..	....	....	15.20A	15.20A	14.10	.766	....	481
6..	15.40	15.55B	14.30	14.30	14.45	.782	8	483
7..	16.25	16.40B	16.25	16.25	14.50	.792	3	481
8..	....	14.60B	14.25A	14.25A	14.10	.792	1	481
9..	13.10	15.10B	12.90A	13.10	13.15	.774	10	491
12..	13.30	14.25B	13.30	13.30	13.95	.806	1	492
13..	13.65	14.80	13.40A	14.80	14.40	.826	15	499
14..	13.70	14.60B	13.60	13.60	13.80	.820	15	488
15..	13.95	16.90B	13.65	16.90B	17.00	.890	4	487
16..	....	18.15B	....	18.15B	18.10	.913	....	487
19..	....	....	17.30A	17.55A	17.50	.917	....	484
20..	....	....	....	13.90A	13.75	.859	....	484
21..	13.30	14.20B	13.30	14.20B	14.00	.875	1	483
22..	11.80	11.80	9.70	9.70	9.55	.763	135	413
23..	9.50	9.60B	8.80	8.90	8.75	.746	507	546
26..	Exchange Closed; Memorial Day							
27..	8.60	8.75B	6.00	6.00	5.85	.631	208	404
28..	5.70	6.05	4.85	5.15	5.05	.577	50	416
29..	5.50	6.45	4.20	4.45	4.35	.538	91	434
30..	5.25	5.70	3.55	5.30	5.10	.593	457	719

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
JUNE 1986 250 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	5.15	7.10	4.80	6.60	6.70	.705	134	714
3..	7.05	7.65	5.90	5.90	5.90	.667	36	685
4..	5.60	8.30B	5.40A	6.80	6.95	.742	22	671
5..	6.75	7.35B	5.60A	5.60A	5.55	.682	8	658
6..	5.30	6.95	5.10	5.60	5.70	.707	33	671
9..	6.35	11.35	6.35	11.35	11.30	.945	139	618
10..	11.40	12.30	10.45	11.15	10.90	.947	16	621
11..	10.90	11.20B	9.40A	10.90	9.50	.929	100	563
12..	9.00	10.00B	8.95A	9.00	8.80	.926	1	552
13..	6.95	6.95	4.30A	4.30A	4.45	.744	33	561
16..	3.90	4.65B	3.90	4.00	3.95	.778	12	567
17..	5.90	6.15	3.90A	6.15	6.10	.943	4	551
18..	6.05	7.35	5.00A	5.00A	4.70	.931	6	550
19..	5.20	5.70	4.20A	5.70	6.15	.998	4	550
20..	4.15	6.00B	2.65A	2.65A	2.40	.870	2	549
23..	....	....	....	....	....	.740	....	....

JUNE 1986 255 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	Exchange Closed; Memorial Day							
27..	12.65	12.65	9.90A	9.90A	9.75	.793	1	1
28..	9.70	9.70	8.70A	8.70A	8.65	.754	1	2
29..	7.60	9.75B	7.60	7.75B	7.85	.726	....	2
30..	8.50	8.90B	7.20	8.75	8.80	.774	136	108

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	....	9.25B	8.30A	9.00B	10.80	.862	....	208
3..	....	11.55B	10.10A	10.10A	9.75	.840	....	208
4..	10.45	12.70B	9.25A	11.30A	11.10	.891	3	211
5..	....	11.75B	9.70A	9.70A	9.60	.859	....	211
6..	9.80	10.40B	9.10A	9.80	9.85	.879	1	111
9..	16.10	16.10	13.10A	16.10	16.15	.989	1	110
10..	16.20	17.15B	15.60	15.60	15.70	.990	2	110
11..	....	16.00B	14.20A	14.50A	14.40	.987	2	112
12..	....	15.00B	14.20A	14.20A	13.65	.988	....	110
13..	12.50	12.50	8.75A	8.75A	8.90	.937	1	110
16..	....	9.00B	8.25A	8.80A	8.40	.972	....	110
17..	10.40	11.00B	10.40	10.90B	10.90	.998	1	109
18..	....	12.10B	9.80A	9.80A	9.50	.999	....	109
19..	10.10	10.50B	9.50A	10.20B	11.15	.999	....	109
20..	....	....	7.65A	7.65A	7.40	.999	1	108
23..	....	....	....	....	....	.975	....	....

SEPTEMBER 1986 200 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	6.00	6.00	5.60A	5.60A	5.30	.324	1	1
24..	5.45	5.45	4.70A	4.70A	4.60	.299	2	3
27..	....	....	4.50A	4.50A	4.30	.285	....	3
28..	....	....	....	4.30N	3.20	.229	....	3
29..	....	3.40B	....	3.40B	3.70	.235	....	3
30..	....	3.80B	....	3.80B	4.10	.253	....	3
31..	....	....	4.00A	4.00A	4.15	.221	....	3

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.45	4.45	4.45	4.45	3.55	.195	....	3
4..	3.65	3.65	3.65	3.65	3.85	.216	2	5
5..	....	....	....	3.85N	3.75	.216	....	5
6..	....	....	....	3.75N	3.45	.216	....	5
7..	3.90	3.90	3.50A	3.50A	3.10	.196	5	10
10..	....	....	3.05A	3.05A	2.90	.186	....	10
11..	3.00	3.00	3.00	3.00	3.05	.194	11	21
12..	....	3.15B	....	3.05N	2.95	.193	....	21
13..	3.00	3.00	2.70	2.70	2.65	.179	2	23
14..	....	....	2.55A	2.55A	2.30	.158	....	23
17..	Exchange Closed; President's Day							
18..	....	....	2.20A	2.20A	1.95	.132	....	23
19..	1.95	1.95	1.90	1.90	2.10	.151	1	24
20..	....	....	....	2.10N	1.80	.129	1	23
21..	1.80	1.85	1.80	1.85	1.65	.119	2	25
24..	....	....	....	1.65N	1.65	.113	....	25
25..	....	....	....	1.65N	1.80	.125	....	25
26..	1.75	1.75	1.75	1.75	1.65	.124	1	26
27..	....	....	....	1.65N	1.40	.105	....	26
28..	....	....	....	1.40N	1.50	.114	....	26

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.70	1.70	1.70	1.70	1.60	.118	1	27
4..	....	....	1.50A	1.50A	1.60	.125	....	27
5..	....	....	....	1.60N	1.60	.117	....	27

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 200 PUTS
IN MARCH 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6..	....	....	....	1.60N	1.65	.105	....	27
7..	1.70	2.10	1.70	2.10	1.90	.110	3	30
10..	1.60	1.60	1.60	1.60	1.85	.097	1	31
11..	....	....	....	1.85N	1.20	.065	....	31
12..	1.35	1.35	1.35	1.35	1.30	.070	2	31
13..	....	....	....	1.30N	1.30	.067	....	31
14..	1.25	1.25	1.25	1.25	1.35	.062	....	31
17..	1.15	1.15	1.15	1.15	1.30	.070	1	32
18..	....	....	....	1.30N	1.10	.061	1	33
19..	....	....	....	1.10N	1.20	.065	....	32
20..	....	....	....	1.20N	1.15	.062	....	32
21..	1.20	1.20	1.20	1.20	1.30	.073	1	32
24..	....	....	1.25A	1.25A	1.30	.072	....	32
25..	1.40	1.40	1.40	1.40	1.20	.068	1	33
26..	....	....	1.05A	1.05A	1.00	.054	....	33
27..	1.05	1.05	1.00	1.00	1.00	.054	8	40
28..	Exchange Closed; Good Friday							
31..	1.00	1.00	1.00	1.00	1.05	.055	1	41

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.00	1.05	1.00	1.05	1.15	.073	2	43
2..	1.20	1.20	1.15	1.15	1.15	.069	2	45
3..	....	1.25B	....	1.25B	1.45	.092	....	45
4..	....	1.70B	....	1.70B	2.05	.115	....	45
7..	2.00	2.20	1.90A	1.90A	2.05	.110	4	49
8..	1.50	1.50	1.35A	1.35A	1.45	.110	1	47
9..	1.20	1.35	1.20	1.35	1.45	.077	4	51
10..	1.30	1.30	1.25A	1.25A	1.10	.065	3	54
11..	1.20	1.20	1.20	1.20	1.00	.070	1	55
14..	1.00@.90	1.00	.90	.90	1.00	.057	3	54
15..	....	....	....	1.00N	1.00	.058	....	54
16..	....	....	....	1.00N	.65	.040	....	54
17..	....	....	....	.65N	.60	.037	....	54
18..	.80	.80	.70	.70	.60	.040	4	58
21..	....	....	.55A	.55A	.45	.031	....	58
22..	....	.50B	....	.50B	.50	.038	....	58
23..	.70	.70	.70	.70	.50	.037	4	62
24..	....	....	....	.50N	.55	.039	....	62
25..	....	....	....	.55N	.55	.035	....	62
28..	.70	.70	.60	.60	.55	.030	30	92
29..	.60	.70B	.60	.70B	.60	.041	2	94
30..	.75	.80B	.75	.80B	.80	.064	5	99

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.90	.90	.75	.75	.75	.061	5	104
2..	.80	.80	.80	.80	.80	.062	2	106
5..	.60	.75	.60	.75	.65	.047	3	105
6..	....	....	....	.65N	.60	.048	....	105
7..	.70	.70	.70	.70	.60	.048	3	108
8..	.60	.60	.60	.60	.60	.045	8	116
9..	.60	.60	.60	.60	.55	.040	....	116
12..	.55	.55	.55	.55	.55	.041	2	116
13..	....	....	....	.55N	.45	.042	....	116
14..	....	....	.40A	.40A	.40	.037	....	116
15..	.40	.40	.40	.40	.50	.050	4	120
16..	....	....	....	.50N	.55	.053	....	120
19..	.60	.60	.45	.45	.40	.046	23	123
20..	.35	.35	.35	.35	.30	.030	3	126
21..	.30	.35	.30	.30	.25	.028	3	129
22..	.25	.25	.25	.25	.20	.015	1	130
23..	.25	.25	.25	.25	.20	.012	1	131
26..	Exchange Closed; Memorial Day							
27..	....	....	....	.20N	.10	.006	....	131
28..	....	....	....	.10N	.10	.005	....	131
29..	....	....	....	.10N	.10	.004	....	131
30..	....	....	....	.10N	.10	.005	....	131

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.15	.15	.15	.15	.15	.007	12	143
3..	....	....	....	.15N	.15	.006	....	143
4..	....	....	....	.15N	.15	.007	....	143
5..	....	....	....	.15N	.15	.005	....	143
6..	....	....	....	.15N	.15	.006	....	143
9..	....	....	....	.15N	.20	.013	....	143
10..	....	....	....	.20N	.20	.012	....	143
11..	.15	.20	.15	.20	.15	.010	10	149
12..	....	....	....	.15N	.15	.009	....	149
13..	....	....	....	.15N	.10	.004	....	149
16..	....	....	....	.10N	.10	.004	....	149
17..	....	....	....	.10N	.10	.005	....	149
18..	....	....	....	.10N	.10	.004	....	149
19..	....	....	....	.10N	.10	.005	....	149
20..	....	....	....	.10N	.05	.003	....	149

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 200 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	....	....	....	.05N	.05	.004	...	149
24	....	....	....	.05N	.05	.002	....	149
25	....	....	....	.05N	.05	.002	....	149
26	....	....	....	.05N	.05	.002	....	149
27	....	....	....	.05N	.05	.001	....	149
30	....	....	....	.05N	.05	.001	....	149
IN JULY								
1	....	....	....	.05N	.05	.000	....	149
2	....	....	....	.05N	.05	.000	....	149
3	....	....	....	.05N	.05	.001	....	149
4	Exchange Closed; Independence Day							
7	....	....	....	.05N	.05	.003	...	149
8	.10	.10	.10	.10	.10	.004	3	151
9	.10	.10	.05	.05	.10	.003	2	151
10	....	....	....	.10N	.10	.002	....	151
11	.10	.10	.10	.10	.10	.003	1	152
14	.10	.10	.10	.10	.10	.006	7	159
15	.10	.15	.10	.15	.15	.011	16	168
16	....	....	....	.15N	.15	.011	1	168
17	.15	.15	.15	.15	.10	.009	2	170
18	.20	.20	.10	.10	.10	.008	6	176
21	....	....	....	.10N	.10	.008	....	176
22	....	....	....	.10N	.10	.005	....	176
23	.10	.10	.10	.10	.10	.005	2	178
24	.10	.10	.10	.10	.10	.005	50	227
25	....	....	....	.10N	.05	.003	....	227
28	....	....	....	.05N	.10	.007	....	227
29	....	....	....	.10N	.10	.006	....	227
30	....	....	....	.10N	.05	.003	....	227
31	.10	.10	.10	.10	.05	.004	10	227
IN AUGUST								
1	....	....	....	.05N	.10	.007	....	227
4	.10	.10	.10	.10	.05	.002	10	237
5	....	....	....	.05N	.05	.002	....	237
6	....	....	....	.05N	.05	.002	....	237
7	....	....	....	.05N	.05	.001	....	237
8	....	....	....	.05N	.05	.001	....	237
11	....	....	....	.05N	....	.000	....	237
12	CAB	CAB	CAB	CAB	CAB	.000	....	237
13	CAB	CAB	CAB	CAB	CAB	.000	....	237
14	CAB	CAB	CAB	CAB	CAB	.000	....	237
15	CAB	CAB	CAB	CAB	CAB	.000	....	237
18	CAB	CAB	CAB	CAB	CAB	.000	....	239
19	CAB	CAB	CAB	CAB	CAB	.000	....	239
20	CAB	CAB	CAB	CAB	CAB	.000	....	239
21	CAB	CAB	CAB	CAB	CAB	.000	....	239
22	CAB	CAB	CAB	CAB	CAB	.000	....	239
25	CAB	CAB	CAB	CAB	CAB	.000	....	239
26	CAB	CAB	CAB	CAB	CAB	.000	....	239
27	CAB	CAB	CAB	CAB	CAB	.000	....	237
28	CAB	CAB	CAB	CAB	CAB	.000	....	237
29	CAB	CAB	CAB	CAB	CAB	.000	....	237
IN SEPTEMBER								
1	Exchange Closed; Labor Day							
2	CAB	CAB	CAB	CAB	CAB	.000	....	237
3	CAB	CAB	CAB	CAB	CAB	.000	....	237
4	CAB	CAB	CAB	CAB	CAB	.000	....	237
5	CAB	CAB	CAB	CAB	CAB	.000	....	237
8	CAB	CAB	CAB	CAB	CAB	.000	....	237
9	CAB	CAB	CAB	CAB	CAB	.000	....	237
10	CAB	CAB	CAB	CAB	CAB	.000	....	237
11	CAB	CAB	CAB	CAB	CAB	.000	....	237
12	CAB	CAB	CAB	CAB	CAB	.000	....	237
15	CAB	CAB	CAB	CAB	CAB	.000	....	237
16	CAB	CAB	CAB	CAB	CAB	.000	....	237
17	CAB	CAB	CAB	CAB	CAB	.000	....	237
18	CAB	CAB	CAB	CAB	CAB	.000	....	237

SEPTEMBER 1986 205 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10	4.40	4.40	4.35A	4.35A	4.05	.242	....	....
11	4.40	4.40	4.35A	4.35A	4.20	.251	1	1
12	....	4.30B	....	4.20N	4.10	.250	1	1
13	4.30	4.30	4.30	4.30	3.75	.233	2	3
14	....	....	3.50A	3.50A	3.30	.209	....	3
17	Exchange Closed; President's Day							
18	3.25	3.25	3.00A	3.00A	2.85	.179	2	5
19	....	....	....	2.85N	3.00	.202	....	5
20	3.10	3.10	3.00	3.05	2.45	.174	4	9

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 205 PUTS
IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	....	....	2.45N	2.35	.163	....	9
24	....	....	....	2.35N	2.30	.155	....	9
25	....	....	....	2.30N	2.55	.169	....	9
26	2.60	2.60	2.60	2.60	2.40	.168	1	10
27	....	....	2.20A	2.20A	2.00	.144	....	10
28	2.00	2.00	2.00	2.00	2.05	.156	11	20
IN MARCH								
3	2.25	2.25	2.25	2.25	2.25	.160	2	22
4	2.60	2.60	2.20A	2.60	2.40	.169	3	23
5	2.55	2.55	2.55	2.55	2.30	.160	1	24
6	....	....	....	2.30N	2.35	.145	....	24
7	....	....	....	2.35N	2.70	.152	....	24
10	....	....	....	2.70N	2.60	.135	....	24
11	....	....	....	2.60N	1.75	.095	....	24
12	....	....	....	1.75N	1.90	.101	....	24
13	....	....	....	1.90N	1.90	.096	....	24
14	....	....	....	1.90N	1.75	.089	....	24
17	1.90	1.90	1.75	1.75	2.00	.099	2	23
18	1.75	1.75	1.75	1.75	1.70	.088	6	25
19	....	....	....	1.70N	1.75	.093	....	21
20	....	....	....	1.75N	1.70	.088	....	21
21	....	....	....	1.70N	1.85	.103	....	21
24	....	....	1.80A	1.80A	1.85	.102	....	21
25	....	....	....	1.85N	1.70	.096	....	21
26	....	....	1.50A	1.50A	1.40	.079	....	21
27	....	....	1.35A	1.35A	1.40	.079	....	21
28	Exchange Closed; Good Friday							
31	....	....	....	1.40N	1.45	.080	....	21
IN APRIL								
1	....	....	....	1.45N	1.70	.103	....	21
2	....	....	....	1.70N	1.65	.099	....	21
3	....	1.90B	....	1.90B	2.10	.128	....	21
4	....	2.50B	....	2.50B	2.65	.157	....	21
7	....	....	2.60A	2.60A	2.65	.151	....	21
8	....	....	1.95A	1.95A	1.95	.151	....	21
9	2.00	2.00	2.00	2.00	1.95	.109	1	21
10	....	....	1.75A	1.75A	1.55	.093	....	21
11	....	....	....	1.55N	1.50	.100	....	21
14	....	....	1.35A	1.40A	1.40	.084	....	21
15	....	....	....	1.40N	1.40	.084	....	21
16	1.25	1.25	1.25	1.25	.95	.060	1	21
17	.90	.90	.90	.90	.85	.057	5	24
18	....	....	....	.85N	.85	.061	....	24
21	....	....	.80A	.80A	.70	.048	....	24
22	....	....	....	.70N	.80	.059	....	24
23	....	....	....	.80N	.75	.057	....	24
24	....	....	....	.75N	.80	.060	....	24
25	....	....	....	.80N	.80	.054	....	24
28	....	....	....	.80N	.80	.048	....	24
29	....	....	....	.80N	.80	.064	....	24
30	....	1.15B	....	1.15B	1.25	.095	....	24
IN MAY								
1	....	....	....	1.25N	1.20	.092	....	24
2	....	....	....	1.20N	1.20	.093	....	24
5	....	....	....	1.20N	1.00	.073	....	24
6	....	....	....	1.00N	.95	.075	....	24
7	....	....	....	.95N	.95	.074	....	24
8	....	....	....	.95N	.90	.071	....	24
9	1.00	1.00	.80	.80	.75	.064	5	29
12	....	....	....	.75N	.80	.066	....	29
13	....	....	....	.80N	.70	.067	....	29
14	.70	.70	.65A	.65A	.65	.062	2	31
15	....	....	....	.65N	.60	.080	....	31
16	1.00	1.00	.90	.90	.90	.085	8	35
19	.75	.75	.75	.75	.70	.076	5	40
20	.75	.75	.75	.75	.50	.052	1	41
21	.50	.50	.40	.40	.45	.050	38	65
22	....	....	....	.45N	.35	.029	....	65
23	.35	.35	.35	.35	.30	.024	....	65
26	Exchange Closed; Memorial Day							
27	....	....	....	.30N	.20	.014	1	66
28	....	....	....	.20N	.20	.011	....	66
29	....	....	....	.20N	.20	.010	....	65
30	....	....	....	.20N	.20	.011	....	65
IN JUNE								
2	....	....	....	.20N	.25	.015	....	65
3	.20	.20	.20	.20	.20	.013	8	73
4	....	....	....	.20N	.25	.015	....	73

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 205 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5..	.25	.25	.25	.25	.25	.012	1	73
6..	.20	.20	.20	.20	.25	.012	1	73
9..	....	.30B	....	.30B	.35	.026	....	73
10..	....	....	....	.35N	.35	.026	....	73
11..	....	....	....	.35N	.30	.021	....	73
12..	....	....	....	.30N	.30	.020	....	73
13..	.20	.20	.20	.20	.20	.010	1	74
16..	....	....	....	.20N	.20	.009	....	74
17..	....	....	....	.20N	.20	.012	....	74
18..	....	....	....	.20N	.20	.010	....	74
19..	....	....	....	.20N	.20	.013	....	74
20..	.15	.15	.15	.15	.15	.009	27	101
23..	....	....	....	.15N	.15	.011	....	101
24..	....	....	....	.15N	.10	.007	....	101
25..	....	....	....	.10N	.10	.005	....	101
26..	....	....	....	.10N	.10	.005	....	101
27..	....	....	....	.10N	.10	.005	....	101
30..	....	....	....	.10N	.10	.003	....	101

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	.10N	.10	.002	....	101
2..	....	....	....	.10N	.10	.002	....	101
3..	....	....	....	.10N	.10	.002	....	101
4..	Exchange Closed; Independence Day							
7..	....	....	....	.10N	.13	.009	....	101
8..	....	....	....	.15N	.20	.011	....	101
9..	....	....	....	.20N	.20	.009	....	101
10..	.20	.20	.20	.20	.20	.007	3	101
11..	....	....	....	.20N	.20	.010	....	101
14..	.20	.25B	.20	.25B	.25	.016	2	102
15..	.25	.25	.25	.25	.30	.026	1	103
16..	....	....	....	.30N	.30	.026	....	103
17..	.30	.30	.20	.25	.25	.022	22	105
18..	.30	.30	.25A	.25A	.25	.020	3	107
21..	....	.30B	....	.25N	.25	.019	....	107
22..	.20	.20	.20	.20	.20	.014	8	106
23..	.15	.20	.15	.20	.20	.015	29	130
24..	.20	.20	.20	.20	.20	.013	41	151
25..	.15	.15	.10	.10	.10	.008	6	152
28..	....	....	....	.10N	.25	.019	....	152
29..	.20	.25	.20	.20	.20	.018	5	153
30..	.15	.15	.15	.15	.15	.011	10	163
31..	....	....	....	.15N	.15	.013	1	164

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.10	.15B	.10	.15B	.20	.020	2	164
4..	.20	.20	.20	.20	.15	.008	36	196
5..	.10	.10	.10	.10	.10	.007	2	196
6..	.10	.10	.10	.10	.10	.007	6	202
7..	....	....	....	.10N	.10	.006	....	202
8..	....	....	....	.10N	.10	.006	....	202
11..	....	....	.05A	.05A	.05	.001	....	202
12..	....	....	....	.05N	....	.000	....	202
13..	CAB	CAB	CAB	CAB	CAB	.000	....	202
14..	.05	.05	.05	.05	....	.000	34	192
15..	CAB	CAB	CAB	CAB	CAB	.000	....	192
18..	CAB	CAB	CAB	CAB	CAB	.000	....	194
19..	CAB	CAB	CAB	CAB	CAB	.000	....	194
20..	CAB	CAB	CAB	CAB	CAB	.000	....	194
21..	CAB	CAB	CAB	CAB	CAB	.000	....	194
22..	CAB	CAB	CAB	CAB	CAB	.000	....	194
25..	CAB	CAB	CAB	CAB	CAB	.000	....	194
26..	CAB	CAB	CAB	CAB	CAB	.000	....	194
27..	CAB	CAB	CAB	CAB	CAB	.000	....	192
28..	CAB	CAB	CAB	CAB	CAB	.000	....	192
29..	CAB	CAB	CAB	CAB	CAB	.000	....	192

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	192
3..	CAB	CAB	CAB	CAB	CAB	.000	....	192
4..	CAB	CAB	CAB	CAB	CAB	.000	....	192
5..	CAB	CAB	CAB	CAB	CAB	.000	....	192
8..	CAB	CAB	CAB	CAB	CAB	.000	....	192
9..	CAB	CAB	CAB	CAB	CAB	.000	....	192
10..	CAB	CAB	CAB	CAB	CAB	.000	....	192
11..	CAB	CAB	CAB	CAB	CAB	.000	....	192
12..	CAB	CAB	CAB	CAB	CAB	.000	....	192
15..	CAB	CAB	CAB	CAB	CAB	.000	....	192
16..	CAB	CAB	CAB	CAB	CAB	.000	....	192
17..	CAB	CAB	CAB	CAB	CAB	.000	....	192
18..	CAB	CAB	CAB	CAB	CAB	.000	....	192
19..	CAB	CAB	CAB	CAB	CAB	.000	3	....

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 210 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	....	6.90B	....	6.55N	6.70	.387	....	6
3..	6.00@.10	6.10	5.65A	6.10	6.10	.364	3	8
6..	....	6.15B	....	6.15B	6.05	.360	....	7
7..	....	....	5.40A	5.40A	5.25	.319	....	7
8..	6.10	6.10	6.10	6.10	7.95	.434	3	10
9..	9.30	10.00B	9.30	10.00B	10.00	.461	7	13
10..	....	10.20B	9.80A	10.20B	10.30	.471	....	13
13..	....	....	9.90A	9.90A	9.75	.454	....	13
14..	....	....	9.20A	9.75N	9.70	.457	....	13
15..	....	....	8.60A	8.60A	8.55	.428	....	13
16..	9.20	9.20	8.50A	8.50A	8.10	.415	....	13
17..	8.25	8.40B	8.25	8.25	8.70	.440	4	13
20..	....	9.00B	....	8.70N	8.35	.434	....	13
21..	....	9.60B	....	9.60B	9.55	.479	....	13
22..	....	10.25B	9.45A	10.25B	10.55	.521	....	13
23..	....	....	10.10A	10.10A	9.35	.481	....	13
24..	....	....	8.60A	8.60A	8.55	.454	....	13
27..	....	....	8.50A	8.50A	8.10	.439	....	13
28..	7.50	7.50	7.50	7.50	6.20	.371	14	27
29..	....	6.60B	....	6.60B	7.00	.378	....	27
30..	7.30	7.30	7.30	7.30	7.60	.399	1	28
31..	7.25	7.25	7.25	7.25	7.35	.358	5	31

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	7.50B	....	7.50B	6.60	.324	....	31
4..	....	7.10B	....	7.10B	7.05	.349	....	31
5..	....	....	....	7.05N	6.90	.349	....	31
6..	....	....	....	6.90N	6.70	.346	....	31
7..	7.10	7.10	6.50A	6.50A	5.90	.321	8	38
10..	....	....	5.85A	5.85A	5.45	.304	....	38
11..	....	5.60B	....	5.60B	5.70	.315	....	38
12..	....	5.90B	....	5.70N	5.55	.313	....	38
13..	5.55	5.70B	5.55	5.55	5.10	.294	1	39
14..	....	....	4.75	4.75A	4.55	.268	....	39
17..	Exchange Closed; President's Day							
18..	4.75	4.75	4.30A	4.30A	3.80	.233	1	40
19..	4.20	4.20	4.20	4.20	4.20	.259	....	40
20..	....	....	4.10A	4.10A	3.50	.227	1	41
21..	....	....	....	3.50N	3.40	.213	....	41
24..	....	3.50B	3.35A	3.35A	3.25	.205	....	41
25..	3.50	3.50	3.20	3.35B	3.50	.221	2	42
26..	3.70	3.70	3.40A	3.40A	3.35	.219	11	50
27..	....	....	3.00A	3.00A	2.80	.191	....	50
28..	....	....	....	2.80N	3.00	.205	....	50

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	3.25	3.25	3.10A	3.25	3.20	.210	....	50
4..	3.00	3.00	3.00	3.00	3.45	.221	12	62
5..	3.45	3.45	3.45	3.45	3.25	.211	2	62
6..	....	3.50B	....	3.50B	3.35	.194	....	62
7..	....	3.50B	....	3.50B	3.75	.202	....	62
10..	....	....	3.70A	3.70A	3.55	.182	....	62
11..	3.00	3.00	3.00	3.00	2.25	.132	1	63
12..	2.25	2.25	2.25	2.25	2.55	.139	....	63
13..	....	....	....	2.55N	2.75	.133	1	63
14..	2.80	2.80	2.80	2.80	2.60	.124	1	64
17..	....	....	....	2.60N	2.65	.137	....	64
18..	2.90	2.90	2.50A	2.50A	2.35	.122	3	67
19..	2.50	2.50	2.50	2.50	2.50	.128	10	66
20..	2.50	2.50	2.50	2.50	2.40	.122	4	70
21..	....	....	....	2.40N	2.60	.140	....	70
24..	2.70	2.70	2.50A	2.70	2.60	.139	....	70
25..	2.70	2.70	2.30	2.30	2.35	.132	3	71
26..	....	....	2.15A	2.15A	1.95	.110	1	70
27..	....	....	1.90A	1.90A	1.95	.109	....	70
28..	Exchange Closed; Good Friday							
31..	1.80	1.80	1.80	1.80	1.85	.111	....	70

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	2.25B	....	2.25B	2.40	.141	1	70
2..	....	....	....	2.40N	2.35	.135	....	70
3..	....	2.70B	....	2.70B	2.95	.171	....	70
4..	3.00	3.70	3.00	3.70	3.65	.206	3	73
7..	3.80	4.00	3.65A	3.65A	3.45	.199	6	76
8..	....	....	2.65A	2.65A	2.45	.199	....	76
9..	2.20	2.45B	2.20	2.45B	2.50	.148	2	76
10..	2.70	2.70	2.40A	2.40A	2.15	.128	1	77
11..	....	....	....	2.15N	2.15	.137	....	77
14..	....	....	1.95A	1.95A	1.80	.118	....	77
15..	1.90	1.90	1.90	1.90	1.80	.118	2	79
16..	....	....	1.65A	1.65A	1.40	.087	....	79
17..	1.40	1.40	1.40	1.40	1.30	.083	5	84
18..	....	....	....	1.30N	1.25	.089	....	84

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 210 PUTS
IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	....	....	1.15A	1.15A	1.00	.071	....	84
22..	1.25	1.25	1.25	1.25	1.20	.087	1	84
23..	1.30	1.30	1.30	1.30	1.10	.084	1	84
24..	1.25	1.25	1.20A	1.20A	1.25	.089	1	84
25..	....	....	1.20A	1.25N	1.20	.081	....	84
28..	....	....	1.15A	1.15A	1.10	.072	....	84
29..	....	1.30B	....	1.30B	1.30	.094	....	84
30..	1.30	2.00	1.30	2.00	1.90	.135	11	95

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.00	2.00	1.80	1.80	1.80	.131	23	110
2..	1.85	1.85	1.75A	1.80	1.80	.133	5	115
5..	1.60	1.60	1.40	1.40	1.45	.108	11	113
6..	1.55	1.65	1.50	1.65	1.50	.110	2	118
7..	1.60	1.60	1.60	1.60	1.35	.110	6	121
8..	1.25	1.35	1.25	1.30A	1.30	.106	21	126
9..	1.55	1.55	1.20	1.20	1.25	.097	11	135
12..	1.25	1.25	1.10A	1.20	1.20	.100	15	146
13..	1.10	1.10	1.05	1.10	1.10	.103	3	143
14..	1.00	1.00	1.00	1.00	1.00	.095	1	144
15..	1.05	1.20	1.05	1.20	1.25	.122	21	145
16..	1.30	1.30	1.25	1.30	1.30	.129	3	146
19..	1.15	1.15	1.05	1.05	1.05	.118	15	151
20..	.85	.90	.85	.90	.80	.084	6	155
21..	....	....	.70A	.70A	.70	.083	....	155
22..	.60	.60	.50	.50	.50	.050	22	170
23..	.40	.40	.40	.40	.40	.044	24	170
26..	Exchange Closed; Memorial Day							
27..	.35	.35	.30	.30	.30	.027	6	169
28..	.30	.30	.30	.30	.30	.022	4	171
29..	.35	.40	.35	.40	.30	.020	2	173
30..	.30	.40	.30	.40	.35	.022	12	178

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.35	.35	.30	.30	.40	.029	14	182
3..	.35	.35	.35	.35	.35	.025	11	183
4..	....	....	....	.35N	.40	.030	....	183
5..	.40	.40	.40	.40	.35	.025	1	184
6..	.30	.30	.30	.30	.35	.025	11	194
9..	....	.55B	....	.55B	.60	.049	....	194
10..	.75	.75	.60	.60	.60	.048	13	200
11..	.60	.60	.60	.60	.55	.041	1	201
12..	.65	.65	.50	.50	.50	.038	17	214
13..	.50	.50	.35	.35	.35	.021	4	216
16..	....	....	....	.35N	.30	.019	....	216
17..	.25	.30	.25	.30	.40	.026	15	226
18..	....	....	....	.40N	.35	.022	1	226
19..	.25	.30B	.25	.30B	.35	.026	1	225
20..	.30	.30	.25	.25	.25	.019	21	236
23..	....	....	....	.25N	.30	.023	....	236
24..	....	....	....	.30N	.20	.016	....	236
25..	....	....	....	.20N	.20	.013	....	236
26..	....	....	....	.20N	.20	.012	....	236
27..	....	....	....	.20N	.20	.011	....	236
30..	....	....	....	.20N	.15	.007	....	236

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.15	.15	.15	.15	.15	.006	....	236
2..	.15	.15	.15	.15	.15	.005	4	237
3..	.15	.15	.15	.15	.15	.007	121	330
4..	Exchange Closed; Independence Day							
7..	....	.25B	....	.25B	.30	.020	....	330
8..	.35	.45	.35	.35	.35	.026	15	320
9..	.40	.40	.35	.35	.30	.022	4	319
10..	.35	.40	.30	.30	.30	.018	85	320
11..	.30	.40	.30	.35A	.35	.023	20	320
14..	.40	.40	.35	.40	.45	.036	26	324
15..	.40	.75	.40	.55	.55	.054	23	330
16..	.55	.60	.45	.60	.60	.054	11	337
17..	.60	.60	.55	.55	.50	.047	34	341
18..	.55	.65	.45	.60	.50	.043	36	363
21..	.50	.55B	.50	.50	.45	.043	13	357
22..	.40	.40	.35	.35	.35	.032	30	377
23..	.30	.40	.30	.40	.35	.034	36	386
24..	.30	.40	.30	.35	.35	.031	58	413
25..	.30	.30	.20	.20	.25	.021	39	404
28..	.25	.45	.25	.45	.40	.044	37	410
29..	.40	.40	.35	.35	.35	.041	3	403
30..	.35	.45	.25A	.25A	.25	.027	17	402
31..	.25	.25	.25	.25	.25	.033	22	422

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 210 PUTS
IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.30	.20	.30	.40	.047	3	422
4..	.45	.50	.20	.20	.25	.023	154	452
5..	.20	.20	.20	.20	.20	.020	42	431
6..	.15	.15	.15	.15	.20	.020	12	427
7..	.15	.15	.15	.15	.15	.018	2	429
8..	.15	.15	.15	.15	.15	.017	2	428
11..	.15	.15	.10	.10A	.10	.006	52	448
12..	.10	.10	.10	.10	.05	.003	11	454
13..	.05	.05	.05	.05	.05	.001	12	448
14..	.05	.05	.05	.05	.05	.000	60	498
15..	....	....	....	.05N	.05	.000	....	498
18..	....	....	....	.05N	....	.000	....	458
19..	CAB	CAB	CAB	CAB	CAB	.000	....	458
20..	CAB	CAB	CAB	CAB	CAB	.000	....	458
21..	CAB	CAB	CAB	CAB	CAB	.000	....	458
22..	CAB	CAB	CAB	CAB	CAB	.000	....	458
25..	CAB	CAB	CAB	CAB	CAB	.000	....	458
26..	CAB	CAB	CAB	CAB	CAB	.000	....	458
27..	CAB	CAB	CAB	CAB	CAB	.000	....	458
28..	CAB	CAB	CAB	CAB	CAB	.000	....	458
29..	CAB	CAB	CAB	CAB	CAB	.000	....	458

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	....	458
3..	CAB	CAB	CAB	CAB	CAB	.000	....	458
4..	CAB	CAB	CAB	CAB	CAB	.000	....	458
5..	CAB	CAB	CAB	CAB	CAB	.000	....	458
8..	CAB	CAB	CAB	CAB	CAB	.000	....	458
9..	CAB	CAB	CAB	CAB	CAB	.000	....	458
10..	CAB	CAB	CAB	CAB	CAB	.000	....	458
11..	CAB	CAB	CAB	CAB	CAB	.000	....	455
12..	.15	.20	.05	.05	.05	.000	155	462
15..	.05	.05	CAB	.05	....	.000	83	515
16..	.05	.05	.05	.05	....	.000	152	662
17..	CAB	CAB	CAB	CAB	CAB	.000	2	625
18..	CAB	CAB	CAB	CAB	CAB	.000	....	625
19..	CAB	CAB	CAB	CAB	CAB	.000	20	....

SEPTEMBER 1986 215 PUTS
IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	8.90	9.20B	8.20A	8.90	8.80	.462	2	14
3..	....	....	8.40A	8.40A	8.15	.439	....	14
6..	....	8.55B	....	8.35B	8.05	.436	....	14
7..	....	....	7.30A	7.30A	7.05	.393	....	14
8..	....	8.00B	....	8.00B	10.40	.512	....	14
9..	....	12.50B	....	12.50B	12.60	.538	....	14
10..	12.50	12.85B	12.40A	12.85B	12.90	.548	3	16
13..	....	....	12.50A	12.50A	12.35	.530	....	16
14..	....	....	11.80A	12.35N	12.30	.533	....	16
15..	....	....	11.00A	11.00A	10.95	.504	....	16
16..	11.20	11.20	10.90A	10.90A	10.50	.491	1	17
17..	....	10.85B	....	10.85B	11.20	.516	1	18
20..	....	11.60B	....	11.20N	10.85	.511	....	18
21..	10.90	12.40B	10.90	12.40B	12.25	.556	1	19
22..	....	13.10B	12.15A	13.10B	13.45	.598	....	19
23..	13.30	13.30	12.90A	12.90A	12.10	.560	1	18
24..	....	....	11.20A	11.20A	11.10	.532	....	18
27..	....	....	11.00A	11.00A	10.60	.518	....	18
28..	....	....	10.30A	10.30A	8.35	.449	....	18
29..	....	8.75B	....	8.75B	9.25	.456	....	18
30..	9.65	9.65	9.50A	9.50A	9.95	.476	2	20
31..	....	....	9.40A	9.40A	9.45	.433	....	20

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	9.40	9.40	9.40	9.40	8.60	.396	2	20
4..	....	....	....	8.60N	9.15	.422	....	20
5..	....	....	....	9.15N	8.95	.422	....	20
6..	....	....	8.90A	8.90A	8.75	.418	....	20
7..	....	9.00B	8.50A	8.50A	7.80	.389	....	20
10..	....	....	7.75A	7.75A	7.25	.372	....	20
11..	7.85	7.85	7.75A	7.75A	7.55	.382	1	21
12..	....	7.80B	....	7.55N	7.40	.380	....	21
13..	....	7.45B	....	7.45B	6.85	.360	....	21
14..	7.25	7.25	6.00	6.00	6.15	.332	6	26
17..	Exchange Closed; President's Day							
18..	6.15	6.15	5.60A	5.60A	5.25	.294	5	31
19..	5.70	5.70	5.60	5.60	5.70	.323	....	31
20..	5.70	5.80	5.40A	5.40A	4.85	.287	15	42
21..	4.75	4.75	4.75	4.75	4.65	.271	100	133
24..	4.65	4.65	4.60A	4.60A	4.45	.261	2	134
25..	4.45	5.20	4.45	5.20	4.85	.279	203	332

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 215 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26..	4.75	4.80	4.75	4.80	4.55	.276	11	333
27..	....	....	4.40A	4.40A	3.90	.244	....	333
28..	....	....	....	3.90N	4.20	.260	....	333

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	4.20	4.50B	4.20	4.50B	4.35	.267	1	334
4..	4.00	4.90	4.00	4.90	4.70	.280	5	334
5..	....	....	....	4.70N	4.45	.269	....	334
6..	4.65	4.75B	4.65	4.75B	4.65	.249	1	335
7..	....	4.80B	....	4.80B	5.05	.260	....	335
10..	....	....	5.00A	5.00A	4.75	.237	....	335
11..	4.30	4.55	4.20A	4.20A	3.15	.178	2	336
12..	3.90	3.90	3.90	3.90	3.75	.185	7	335
13..	....	....	....	3.75N	3.65	.178	....	335
14..	....	....	3.60A	3.60A	3.50	.166	....	335
17..	....	....	....	3.50N	3.55	.181	....	334
18..	3.90	3.90	3.50A	3.50A	3.25	.163	1	334
19..	....	....	....	3.25N	3.40	.170	....	335
20..	....	....	....	3.40N	3.30	.162	....	335
21..	....	....	....	3.30N	3.55	.184	....	335
24..	....	....	3.40A	3.55N	3.55	.183	....	335
25..	....	....	3.45A	3.45A	3.30	.174	....	335
26..	....	....	2.95A	2.95A	2.70	.147	....	335
27..	....	....	2.60A	2.60A	2.70	.147	....	335
28..	Exchange Closed; Good Friday							
31..	....	....	2.65A	2.65A	2.60	.150	....	335

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.65	3.40	2.65	3.40	3.35	.186	2	336
2..	3.55	3.55	3.45A	3.45A	3.25	.178	2	338
3..	3.20	3.80B	3.20	3.80B	4.05	.221	2	338
4..	4.05	4.70B	4.00A	4.70B	4.85	.262	3	340
7..	4.95	4.95	4.85A	4.85A	4.70	.255	1	341
8..	3.60	3.60	3.60	3.60	3.40	.255	....	341
9..	3.35	4.00	3.35	4.00	3.45	.195	9	347
10..	....	....	3.30A	3.30A	3.00	.171	....	347
11..	....	....	....	3.00N	3.05	.182	....	347
14..	....	....	2.70A	2.70A	2.60	.159	....	347
15..	3.00	3.00	3.00	3.00	2.65	.160	1	346
16..	....	....	2.05A	2.05A	2.00	.120	....	346
17..	2.10	2.10	2.00A	2.05	1.90	.116	13	355
18..	....	....	1.70A	1.90N	1.85	.123	....	355
21..	1.90	1.90	1.70A	1.70A	1.45	.102	4	359
22..	....	1.60B	....	1.60B	1.75	.122	....	359
23..	....	....	....	1.75N	1.65	.119	....	359
24..	....	....	....	1.65N	1.80	.125	....	359
25..	1.50	1.80	1.50	1.80	1.65	.115	286	191
28..	1.50	1.50	1.50	1.50	1.50	.105	25	210
29..	2.05	2.05	1.95A	1.95A	1.90	.133	2	187
30..	1.90	2.70	1.90	2.70	2.75	.184	14	199

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.75	2.75	2.75	2.75	2.65	.180	1	198
2..	2.55	2.65B	2.50	2.65B	2.65	.182	3	201
5..	2.55	2.55	2.30	2.30	2.15	.151	8	209
6..	....	....	....	2.15N	2.20	.155	5	209
7..	....	2.30B	....	2.30B	2.05	.155	....	214
8..	2.00	2.00	2.00	2.00	1.95	.151	3	216
9..	2.00	2.05B	1.90A	1.90A	1.80	.139	2	218
12..	1.80	1.80	1.60A	1.75	1.80	.144	11	213
13..	1.85	1.90	1.75A	1.75A	1.70	.148	16	222
14..	....	....	1.60A	1.60A	1.55	.140	....	222
15..	1.65	1.80	1.65	1.80	1.95	.174	5	226
16..	2.05	2.05	2.05	2.05	2.10	.184	6	229
19..	1.95	1.95	1.80A	1.80A	1.75	.172	2	230
20..	1.70	1.70	1.55A	1.55A	1.30	.128	3	230
21..	1.25	1.25	1.15A	1.15A	1.15	.127	6	236
22..	....	....	.90A	.90A	.80	.082	....	236
23..	.65	.75	.65	.70	.70	.073	3	236
26..	Exchange Closed; Memorial Day							
27..	.60	.60	.60	.60	.50	.048	70	256
28..	.50	.50	.50	.50	.50	.041	6	256
29..	.50	.50	.50	.50	.45	.036	1	257
30..	.50	.50	.50	.50	.50	.040	1	257

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	.50	.50	.50	.50	.65	.051	1	258
3..	.65	.65	.65	.65	.60	.046	1	258
4..	.60	.60	.60	.60	.65	.054	1	258
5..	.70	.70	.50	.50	.50	.045	2	260
6..	....	....	....	.50N	.50	.046	....	260
9..	.60	.90	.60	.90	1.00	.085	4	260

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 215 PUTS

IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
10..	1.00	1.15	.95	1.05	1.00	.083	11	267
11..	.95@1.00	1.05	.90	.90	.90	.072	36	272
12..	1.00	1.00	.85A	.85A	.85	.068	25	294
13..	.65	.75	.50	.50	.50	.040	14	290
16..	....	....	....	.50N	.50	.037	2	290
17..	.60	.60	.55	.55	.60	.048	21	311
18..	.70	.75	.55	.55	.55	.042	11	318
19..	.55	.60B	.55	.60B	.50	.049	2	319
20..	.55	.55	.50A	.50A	.45	.037	1	319
23..	.45	.50	.40A	.50	.50	.045	7	325
24..	.50	.55	.35A	.40	.35	.032	52	375
25..	.35	.35	.30	.35	.35	.027	74	426
26..	.30	.35B	.30	.30	.30	.025	33	421
27..	.30	.30	.30	.30	.30	.024	1	420
30..	.25	.25	.20	.25	.25	.017	276	559

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.20	.20	.20	.20	.20	.013	25	544
2..	.20	.20	.20	.20	.20	.012	24	568
3..	.20	.25	.20	.20	.20	.016	121	639
4..	Exchange Closed; Independence Day							
7..	.30	.55	.30	.55	.55	.042	238	868
8..	.70	.85	.70	.70A	.65	.052	13	864
9..	.60	.65	.55	.55	.55	.045	28	860
10..	.65	.75	.55A	.55A	.50	.038	23	871
11..	.50	.65	.50	.60	.60	.047	228	1020
14..	.75	.80	.70	.80	.80	.071	46	990
15..	.80	1.20B	.80	1.00B	1.05	.101	198	1021
16..	1.05	1.20	.90	1.15B	1.15	.100	67	1020
17..	1.05	1.05	.95	.95	.95	.090	40	1039
18..	1.00@.95	1.20	.90	.95A	.95	.083	60	1040
21..	1.20	1.20	.90	.90	.85	.083	49	1061
22..	.95	.95	.70	.75	.70	.066	30	1052
23..	.70	.75	.70	.70	.70	.068	114	1126
24..	.70	.75	.65	.65	.65	.064	94	1186
25..	.60	.60	.40	.45	.45	.045	62	1192
28..	.45	.90	.45	.85	.80	.088	166	1273
29..	.80	.85	.75	.75	.70	.083	70	1271
30..	.75	.90	.50	.50	.45	.058	48	1271
31..	.50	.55	.50	.55	.50	.071	16	1274

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.50	.70	.50	.70	.75	.096	8	1278
4..	.80	.90	.60	.60	.55	.054	161	1374
5..	.50	.55	.40	.50	.45	.048	98	1396
6..	.50	.50	.35	.40	.40	.049	226	1407
7..	.40	.40	.30	.30	.30	.046	66	1422
8..	.25	.30	.25	.25	.25	.044	75	1385
11..	.20	.20	.15	.15	.15	.019	50	1357
12..	.15	.15	.10	.10	.10	.010	110	1447
13..	.10	.10	.10	.10	.10	.005	7	1451
14..	....	....	....	.10N	.10	.003	....	1441
15..	.10	.10	.10	.10	.10	.002	1	1441
18..	....	....	....	.10N	.05	.001	....	1441
19..	....	....	....	.05N	.05	.001	....	1435
20..	.05	.05	.05	.05	....	.000	30	1417
21..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
22..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
25..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
26..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
27..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
28..	CAB	CAB	CAB	CAB	CAB	.000	....	1417
29..	CAB	CAB	CAB	CAB	CAB	.000	....	1417

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	2	1413
3..	CAB	CAB	CAB	CAB	CAB	.000	....	1415
4..	.05	.05	.05	.05	....	.000	2	1414
5..	CAB	CAB	CAB	CAB	CAB	.000	1	1414
8..	CAB	CAB	CAB	CAB	CAB	.000	....	1414
9..	CAB	CAB	CAB	CAB	CAB	.000	....	1414
10..	CAB	CAB	CAB	CAB	CAB	.000	....	1411
11..	CAB	.05	CAB	.05	.05	.000	3	1411
12..	.10	.60	.10	.25B	.25	.003	1898	1606
15..	.15	.20	.10	.10	.10	.000	510	1496
16..	.15@.20	.20	.05	.05	.05	.000	131	1465
17..	.05	.05	CAB	.05	....	.000	37	1461
18..	.05	.05	.05	.05	....	.000	12	1456
19..	CAB	CAB	CAB	CAB	CAB	.000	2	....
22..	....	....	....	....	....	.000	1	....
23..	....	....	....	....	....	.000	1	....

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 220 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1 ..	Exchange Closed; New Year's Day							
2 ..	11.70	11.70	11.40	11.55B	11.50	.537	5	14
3 ..	....	....	10.90A	10.90A	10.70	.515	...	14
6 ..	....	10.90B	....	10.70N	10.55	.512	....	14
7 ..	....	....	9.60A	9.60A	9.30	.468	....	14
8 ..	....	10.45B	....	10.45B	13.30	.589	....	14
9 ..	....	15.45B	....	15.45B	15.55	.613	....	14
10 ..	....	15.80B	15.35A	15.80B	15.95	.621	....	14
13 ..	....	....	15.50A	15.50A	15.25	.604	....	14
14 ..	....	....	14.80A	15.25N	15.20	.606	....	14
15 ..	....	....	13.85A	13.85A	13.75	.578	....	14
16 ..	....	14.05B	13.65A	13.65A	13.25	.566	....	14
17 ..	....	13.65B	....	13.65B	14.05	.591	....	14
20 ..	....	14.50B	....	14.05N	13.70	.586	....	14
21 ..	....	15.25B	....	15.25B	15.30	.630	....	14
22 ..	....	16.30B	15.10A	16.30B	16.70	.670	....	14
23 ..	16.70	16.70	16.20A	16.20A	15.15	.634	1	14
24 ..	....	....	14.20A	14.20A	14.05	.608	....	14
27 ..	....	....	13.90A	13.90A	13.50	.595	....	14
28 ..	....	....	13.15A	13.15A	10.90	.526	....	14
29 ..	....	11.30B	....	11.30B	11.85	.533	....	14
30 ..	....	....	....	11.85N	12.60	.553	....	14
31 ..	....	....	11.95A	11.95A	11.95	.509	....	14
				IN FEBRUARY				
3 ..	....	....	11.90A	11.90A	10.90	.470	....	14
4 ..	....	....	....	10.90N	11.60	.496	....	14
5 ..	....	....	....	11.60N	11.40	.496	....	14
6 ..	....	....	11.30A	11.30A	11.15	.491	....	14
7 ..	11.80	11.80	10.90A	10.90A	10.05	.460	2	16
10 ..	....	....	9.90A	9.90A	9.45	.441	....	16
11 ..	....	9.70B	....	9.70B	9.75	.451	....	16
12 ..	....	10.00B	9.70A	9.70A	9.60	.449	....	16
13 ..	....	....	....	9.60N	8.95	.429	....	16
14 ..	....	....	8.50A	8.50A	8.05	.400	....	16
17 ..	Exchange Closed; President's Day							
18 ..	7.95	8.20	6.70A	7.25	6.90	.359	7	22
19 ..	7.45	7.45	7.45	7.45	7.60	.390	2	24
20 ..	7.80	7.80	6.80A	6.80A	6.50	.351	3	26
21 ..	6.40	6.40	6.40	6.40	6.20	.334	1	25
24 ..	6.05	6.05	6.00	6.00	6.00	.322	2	27
25 ..	7.00	7.00	6.50	6.50	6.45	.342	3	24
26 ..	6.40	6.40	6.40	6.40	6.15	.338	11	26
27 ..	6.05	6.05	5.40	5.50	5.25	.303	27	52
28 ..	5.30	5.40	5.30	5.40	5.70	.322	4	55
				IN MARCH				
3 ..	5.80	5.80	5.70A	5.80	5.90	.329	2	57
4 ..	5.50	6.25B	5.35A	6.25B	6.30	.343	150	207
5 ..	6.60	6.60	6.60	6.60	6.05	.333	6	202
6 ..	6.65	6.65	6.65	6.65	6.15	.311	1	203
7 ..	6.10	6.40B	6.10	6.10	6.65	.323	1	204
10 ..	6.55	6.55	6.55	6.55	6.25	.298	4	208
11 ..	5.60	5.80	5.40	5.40	4.30	.230	1	209
12 ..	4.30	4.40	4.20	4.40	4.80	.238	9	217
13 ..	....	....	....	4.80N	4.80	.229	....	217
14 ..	....	....	4.75A	4.75A	4.60	.215	....	217
17 ..	4.80	4.95	4.80	4.95	4.85	.233	4	219
18 ..	....	....	4.70A	4.70A	4.40	.211	....	217
19 ..	4.80	4.80	4.80	4.80	4.55	.219	4	222
20 ..	....	....	....	4.55N	4.30	.209	....	222
21 ..	....	4.50B	....	4.50B	4.75	.235	....	222
24 ..	....	....	4.60A	4.75N	4.75	.233	....	222
25 ..	4.75	4.85	4.50	4.55	4.40	.223	6	227
26 ..	4.50	4.50	3.95A	3.95A	3.70	.192	2	237
27 ..	3.60	3.60	3.60	3.60	3.70	.191	2	237
28 ..	Exchange Closed; Good Friday							
31 ..	3.35	3.45B	3.35	3.45B	3.60	.195	4	227
				IN APRIL				
1 ..	3.35	4.55	3.35	4.45	4.55	.237	4	227
2 ..	5.00	5.05	4.60A	4.60A	4.40	.228	7	230
3 ..	4.45	5.40B	4.25	5.40B	5.40	.277	3	226
4 ..	5.40	6.40B	5.40	6.40B	6.50	.323	6	232
7 ..	6.60	7.15	6.45	6.45A	6.25	.316	25	253
8 ..	5.90	5.90	4.90A	4.90A	4.65	.316	1	255
9 ..	4.80	5.00B	4.40A	4.80	4.80	.248	1	253
10 ..	4.80	4.80	4.40A	4.40A	4.10	.220	2	254
11 ..	4.10	4.15B	4.10	4.15B	4.15	.234	2	253
14 ..	4.25	4.25	3.75	3.80	3.60	.207	21	251
15 ..	....	3.70B	....	3.70B	3.70	.208	10	259
16 ..	3.35	3.40	3.00	3.00	2.80	.162	23	255
17 ..	3.00	3.00	2.75	2.75	2.65	.156	19	263
18 ..	2.65	2.65	2.65	2.65	2.60	.166	3	266

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 220 PUTS

IN APRIL 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21 ..	2.50	2.50	2.30	2.30	2.10	.140	21	267
22 ..	2.10	2.70	2.10	2.70	2.55	.165	6	272
23 ..	2.50	2.65	2.50	2.55A	2.40	.161	9	273
24 ..	2.55	2.55	2.30A	2.55	2.60	.169	6	280
25 ..	2.60	2.60	2.40A	2.60	2.40	.158	150	251
28 ..	....	....	2.35A	2.35A	2.20	.145	....	251
29 ..	2.30	2.75	2.30	2.75	2.80	.181	24	273
30 ..	2.80	3.90	2.80	3.90	3.90	.242	35	283
				IN MAY				
1 ..	3.90	3.90	3.75A	3.80	3.80	.237	42	321
2 ..	3.60	3.75B	3.60	3.75B	3.75	.240	18	325
5 ..	3.40	3.45	3.20	3.20	3.15	.204	31	345
6 ..	3.25	3.35	3.20	3.20	3.20	.209	3	346
7 ..	3.85	3.85	3.50A	3.50A	3.00	.210	3	349
8 ..	....	....	2.95A	2.95A	2.85	.205	....	349
9 ..	3.00	3.00	2.80A	2.80A	2.65	.192	2	349
12 ..	2.60@.80	2.80	2.60	2.70	2.70	.199	5	354
13 ..	2.80	2.80	2.60A	2.60A	2.55	.205	7	360
14 ..	2.60	2.60	2.40	2.45B	2.40	.195	2	361
15 ..	2.40	3.00	2.30	3.00	3.00	.238	5	360
16 ..	3.10	3.40	3.10	3.25	3.20	.251	75	422
19 ..	3.10	3.10	2.75	2.75	2.70	.238	22	437
20 ..	2.80	2.80	2.15	2.15	2.00	.185	58	459
21 ..	2.10	2.10	1.90A	1.90A	1.85	.184	8	465
22 ..	1.75	1.75	1.35	1.35	1.20	.126	28	462
23 ..	1.15	1.20	1.15	1.20	1.10	.115	19	450
26 ..	Exchange Closed; Memorial Day							
27 ..	1.10	1.15	.90	.90	.85	.080	34	466
28 ..	.75	.90	.75	.85	.80	.069	40	478
29 ..	1.00	1.00	.80	.80	.75	.063	22	495
30 ..	.90	.90	.80	.85	.85	.069	27	481
				IN JUNE				
2 ..	.95	1.00B	.95	1.00B	1.05	.086	24	481
3 ..	1.10	1.25	1.00	1.00A	.95	.077	66	466
4 ..	.90	1.40	.90	1.20A	1.10	.089	131	507
5 ..	1.25	1.25	.95	.95	.95	.077	35	530
6 ..	.90	1.10	.90	1.05	1.00	.079	13	530
9 ..	1.05@.10	1.70	1.05	1.70	1.65	.135	113	534
10 ..	1.80@.85	1.85	1.60	1.65	1.65	.133	123	508
11 ..	1.50	1.60	1.40	1.40	1.55	.118	13	497
12 ..	1.50	1.50	1.35	1.40	1.40	.111	33	498
13 ..	1.15	1.20	.85	.85	.90	.071	188	560
16 ..	.90	.95	.85	.85	.80	.066	28	542
17 ..	.80	1.10	.80	1.00	1.00	.083	12	547
18 ..	1.05	1.05	.90	.90	.90	.073	43	585
19 ..	1.00	1.00	.85	.90B	1.00	.085	30	602
20 ..	.95	.95	.75	.75	.75	.067	28	620
23 ..	.80	.90	.65	.85	.85	.080	162	699
24 ..	.90	.90	.60	.65	.65	.059	35	711
25 ..	.60	.60	.50	.55	.55	.052	92	736
26 ..	.60	.60	.50	.50	.50	.048	120	820
27 ..	.50	.50	.50	.50	.50	.047	2	822
30 ..	.50	.50	.35A	.45	.40	.035	173	814
				IN JULY				
1 ..	.35	.40	.35	.40	.35	.028	86	797
2 ..	.35	.35	.30	.30	.30	.025	13	803
3 ..	.30	.40	.30	.40B	.40	.033	44	809
4 ..	Exchange Closed; Independence Day							
7 ..	.50	.95	.50	.95	.90	.079	63	860
8 ..	1.15	1.35B	1.00	1.00	1.05	.095	79	843
9 ..	1.00@.95	1.05	.85	.90	.90	.084	160	917
10 ..	.90	1.20	.85	.85	.80	.072	158	956
11 ..	.90	1.10	.85	1.00B	1.00	.088	68	997
14 ..	1.15	1.40	1.10	1.40	1.45	.126	162	980
15 ..	1.40	2.05	1.30	1.90B	1.95	.169	290	1033
16 ..	1.70	2.15	1.50	2.00	1.95	.169	69	1058
17 ..	1.90	1.90	1.60	1.65	1.70	.153	130	1142
18 ..	1.70	2.10	1.50	1.65B	1.65	.143	156	1236
21 ..	2.00	2.00	1.50	1.50	1.55	.146	147	1292
22 ..	1.70	1.70	1.20	1.25	1.25	.119	178	1397
23 ..	1.30	1.35	1.15	1.35	1.30	.123	985	2064
24 ..	1.25	1.35	1.15	1.15	1.20	.116	2025	3379
25 ..	1.15	1.15	.80	.85	.85	.088	662	3930
28 ..	.85	1.60	.85	1.55	1.50	.157	4889	7956
29 ..	1.45	1.60	1.30	1.35	1.35	.150	493	8295
30 ..	1.35@.30	1.75	.90	.95@.90	.90	.112	2817	9934
31 ..	1.00	1.15	.90	1.15	1.10	.132	647	10031

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 220 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.05	1.45	.90	1.45	1.45	.173	299	10237
4..	1.50	1.85	.90	1.00	1.00	.109	1401	10726
5..	1.05	1.05	.70	.95	.85	.098	295	10689
6..	.95	1.00	.70	.80	.80	.101	890	10666
7..	.80	.80	.60	.60	.60	.096	6257	5435
8..	.55	.70	.55	.55	.55	.094	3745	4287
11..	.50	.50	.30	.30	.35	.048	360	4249
12..	.35	.40	.20	.20	.20	.028	178	4330
13..	.25	.25	.15	.15	.15	.017	310	4316
14..	.15	.20	.15	.15	.15	.012	258	3986
15..	.15	.15	.15	.15	.15	.009	64	3932
18..	.10	.10	.10	.10	.10	.006	12	3933
19..	....	....	....	.10N	.10	.007	....	3932
20..	.10	.10	.10	.10	.05	.002	10	3932
21..	.05	.05	.05	.05	.05	.002	150	3932
22..	.05	.05	.05	.05	.05	.001	35	3768
25..	....	....	....	.05N	.05	.001	....	3768
26..	....	....	....	.05N	....	.000	....	3768
27..	CAB	CAB	CAB	CAB	CAB	.000	....	3764
28..	CAB	CAB	CAB	CAB	CAB	.000	....	3762
29..	CAB	CAB	CAB	CAB	CAB	.000	....	3762

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	CAB	CAB	CAB	CAB	CAB	.000	1	3752
3..	CAB	CAB	CAB	CAB	CAB	.000	....	3756
4..	CAB	CAB	CAB	CAB	CAB	.000	7	3752
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3752
8..	CAB	CAB	CAB	CAB	CAB	.000	....	3749
9..	CAB	CAB	CAB	CAB	CAB	.000	....	3749
10..	CAB	CAB	CAB	CAB	CAB	.000	....	3735
11..	CAB	.30	CAB	.30	.30	.006	253	3622
12..	.25	1.60	.15	.70@.90	.80	.041	534	3613
15..	.55	.60	.25	.30	.30	.004	646	3511
16..	.45@.50	.90	.15	.15	.15	.001	365	3531
17..	.15	.20	.05	.10	.10	.000	453	3289
18..	.15@.10	.15	.05	.05	.05	.000	211	3194
19..	.05	.10	CAB	CAB	CAB	.000	73	....
22..	....	....	....	....	....	.000	2	....

SEPTEMBER 1986 225 PUTS

IN JANUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; New Year's Day							
2..	14.70	14.70	14.55A	14.70	14.80	.610	2	14
3..	....	....	13.80A	13.80A	13.60	.588	....	14
6..	....	13.70B	....	13.70B	13.40	.586	....	14
7..	....	....	12.20A	12.20A	11.90	.543	....	14
8..	...	13.20B	....	13.20B	16.50	.660	....	14
9..	....	18.65B	....	16.65B	18.75	.682	...	14
10..	....	19.00B	18.55A	19.00B	19.20	.689	....	14
13..	....	....	18.75A	18.75A	18.45	.673	....	14
14..	....	....	18.05A	18.45N	18.45	.675	....	14
15..	....	....	16.95A	16.95A	16.95	.648	...	14
16..	....	17.30B	16.85A	16.85A	16.35	.637	....	14
17..	....	16.70B	....	16.70B	17.30	.661	....	14
20..	....	17.80B	....	17.30N	16.95	.656	....	14
21..	....	18.50B	....	18.50B	18.70	.698	....	14
22..	19.55	19.70B	18.60A	19.70B	20.50	.735	100	108
23..	20.25	20.25	19.70A	19.70A	18.55	.702	....	108
24..	....	....	17.40A	17.40A	17.35	.679	1	109
27..	16.85	16.85	16.85	16.85	16.75	.666	1	110
28..	....	....	16.45A	16.45A	13.85	.601	....	110
29..	14.00	14.10B	14.00	14.10B	14.80	.607	100	110
30..	....	....	....	14.80N	15.60	.626	....	110
31..	13.50	14.60B	13.50	14.60B	14.70	.582	1	111

IN FEBRUARY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	15.00	15.00	14.60A	15.00	13.55	.544	1	112
4..	....	....	....	13.55N	14.40	.568	...	112
5..	....	....	....	14.40N	14.15	.568	....	112
6..	....	....	14.00A	14.15N	13.95	.562	....	112
7..	....	14.20B	13.60A	13.60A	13.70	.530	....	112
10..	....	....	12.50A	12.50A	11.95	.511	....	112
11..	....	12.10B	....	12.10B	12.35	.521	....	112
12..	12.35	12.60B	12.35	12.35	12.50	.518	2	112
13..	....	12.30B	11.70A	11.70A	11.45	.498	....	112
14..	....	....	10.90A	10.90A	10.40	.469	....	112
17..	Exchange Closed; President's Day							
18..	....	....	9.40A	9.40A	9.10	.427	....	112
19..	9.10	10.00B	9.10	10.00B	9.85	.460	1	113
20..	....	....	9.40A	9.40A	8.55	.419	....	113
21..	8.55	8.55	8.05A	8.05A	8.15	.400	3	115
24..	8.15	8.25	7.45	8.00	7.85	.388	60	168

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 225 PUTS

IN FEBRUARY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25..	8.00	8.30B	8.00	8.30B	8.45	.408	4	169
26..	8.45	8.50	8.10A	8.10A	8.10	.404	13	170
27..	7.40	7.40	7.40	7.40	7.00	.367	9	179
28..	7.00	7.00	7.00	7.00	7.55	.386	1	180

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	7.55	7.75B	7.50A	7.75B	7.85	.395	2	178
4..	7.80	7.80	7.30A	7.30A	8.25	.410	4	182
5..	8.30	8.90B	8.30	8.30	8.00	.400	15	195
6..	....	8.30B	7.90A	8.30B	7.95	.377	....	195
7..	....	8.40B	....	7.95N	8.55	.391	....	195
10..	8.40	8.45	8.35A	8.35A	8.05	.364	5	200
11..	7.20	7.20	7.00A	7.00A	6.10	.289	5	200
12..	5.60	6.10B	5.60	6.10B	6.25	.298	3	203
13..	....	....	....	6.25N	6.30	.286	....	205
14..	6.20	6.20	6.00A	6.20	6.00	.270	2	207
17..	6.20	6.20	6.20	6.20	6.30	.290	2	207
18..	....	....	6.20A	6.20A	5.75	.265	....	207
19..	6.10	6.10	6.10	6.10	6.00	.273	4	211
20..	6.00	6.10	6.00	6.10	6.00	.262	154	362
21..	....	....	....	6.00N	6.20	.290	2	362
24..	6.30	6.30	6.00A	6.30	6.20	.289	1	364
25..	6.25	6.25	6.00A	6.00A	5.80	.278	3	367
26..	....	....	5.20A	5.20A	4.90	.242	....	367
27..	....	....	4.75A	4.75A	4.90	.242	....	367
28..	Exchange Closed; Good Friday							
31..	4.90	4.90	4.80	4.80	4.85	.246	6	368

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	5.80B	....	5.80B	6.00	.294	....	368
2..	6.40	6.40	6.00A	6.00A	5.80	.284	9	374
3..	5.90	6.80B	5.90	6.80B	7.10	.338	1	375
4..	....	8.40B	7.00A	8.40B	8.45	.387	....	375
7..	....	8.80B	8.30A	8.30A	8.20	.380	....	375
8..	7.80	7.80	6.40A	6.40A	6.20	.380	3	376
9..	6.00	6.30B	5.90A	6.30B	6.20	.307	2	376
10..	6.20	6.20	4.80A	4.80A	5.50	.276	12	388
11..	5.55	5.55	5.55	5.55	5.60	.291	1	389
14..	....	....	5.00A	5.00A	4.90	.262	....	389
15..	5.20	5.20	5.10	5.10	4.95	.264	11	389
16..	....	....	4.00A	4.00A	3.85	.210	...	389
17..	4.00	4.00	3.85A	3.85A	3.65	.203	15	378
18..	....	....	....	3.65N	3.60	.215	....	378
21..	3.60	3.60	3.20A	3.20A	2.95	.185	1	378
22..	3.60	3.60	3.60	3.60	3.55	.215	5	379
23..	3.60	3.80B	3.45	3.45	3.40	.211	19	396
24..	....	3.45B	3.20A	3.45B	3.60	.221	....	391
25..	....	3.65B	3.40A	3.60N	3.35	.208	....	396
28..	3.25	3.40	3.20	3.20	3.15	.193	22	408
29..	4.10	4.10	3.10A	4.10	3.90	.236	1	394
30..	4.60	5.65	4.60	5.65	5.35	.306	4	396

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.55	5.55	5.35A	5.35A	5.20	.301	4	400
2..	4.80	5.15B	4.80	5.15B	5.20	.305	1	400
5..	4.50	4.50	4.40	4.40	4.35	.265	3	400
6..	....	4.40B	....	4.40B	4.50	.271	...	398
7..	5.00	5.00	4.10	4.45	4.25	.273	17	398
8..	4.10	4.10	4.10	4.10	4.10	.268	2	400
9..	4.30	4.30	3.95A	3.95A	3.80	.253	1	401
12..	3.75	3.90B	3.75	3.90B	3.90	.263	5	401
13..	3.90	3.90	3.75A	3.75A	3.75	.271	1	401
14..	3.60	3.60	3.50	3.50	3.50	.260	4	405
15..	....	4.25B	....	4.25B	4.40	.311	....	405
16..	4.50	4.75	4.25	4.50B	4.60	.327	620	730
19..	4.55	4.55	4.05	4.05	4.15	.314	320	564
20..	4.10	4.10	3.25	3.25	3.15	.253	114	567
21..	3.15	3.15	2.70	2.70	2.85	.254	34	589
22..	2.50	2.50	2.25A	2.25A	2.00	.183	7	596
23..	2.00	2.00	1.75	2.00	1.85	.169	12	601
26..	Exchange Closed; Memorial Day							
27..	1.80	1.80	1.45	1.45	1.30	.123	29	627
28..	1.35@.25	1.40	1.25	1.35	1.25	.109	84	707
29..	1.40	1.60	1.30A	1.30A	1.25	.100	23	714
30..	1.20	1.50	1.05	1.50	1.30	.109	15	722

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	1.50	1.70	1.40	1.70	1.65	.133	5	724
3..	1.80	1.80	1.55A	1.60	1.55	.121	27	701
4..	1.45	2.20	1.45	1.75	1.70	.138	143	742
5..	1.80	1.80	1.65A	1.65A	1.50	.121	45	782
6..	1.55	1.55	1.55	1.55	1.55	.124	14	794

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 225 PUTS
IN JUNE 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	1.90	2.70	1.90	2.70	2.60	.201	152	928
10..	2.65@.85	2.85	2.55	2.70	2.60	.198	56	946
11..	2.45	2.60	2.35	2.40	2.40	.178	11	941
12..	2.40	2.45	2.10	2.10	2.20	.170	28	929
13..	2.00	2.00	1.40	1.40	1.40	.114	33	928
16..	1.45	1.55	1.25	1.45	1.35	.108	18	938
17..	1.40	1.80	1.40	1.60	1.65	.133	28	960
18..	1.80@.85	1.85	1.35	1.35	1.45	.119	9	963
19..	1.50	1.55	1.30	1.55B	1.60	.136	39	981
20..	1.50	1.50	1.15	1.15	1.20	.110	33	1003
23..	1.25	1.45B	1.10	1.45B	1.40	.130	36	1010
24..	1.45	1.45	.95	1.10	1.05	.099	54	1026
25..	.90	1.00	.80	.95	.95	.089	42	1029
26..	1.05	1.05	.90	.95A	.85	.084	22	1039
27..	.80	.85B	.80	.80	.85	.083	2	1031
30..	.80	.85	.65	.75	.70	.064	84	1083

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.70	.75	.60	.70A	.60	.053	90	1087
2..	.65	65	.55	.55	.55	.049	68	1099
3..	.75	.75	.70	.70	.70	.062	184	1193
4..	Exchange Closed: Independence Day							
7..	.65	1.55	.65	1.55	1.50	.134	133	1139
8..	1.85	2.40	1.75	1.90	1.80	.158	208	1153
9..	1.65@.60	1.70	1.45	1.50	1.55	.141	169	1176
10..	1.45	2.15	1.35	1.35	1.35	.124	168	1164
11..	1.35	1.85	1.35	1.70B	1.70	.147	47	1181
14..	1.90	2.40	1.90	2.40	2.45	.202	206	1273
15..	2.35	3.25	2.25	3.20	3.15	.260	417	1304
16..	3.00@2.95	3.25B	2.55	3.00	3.15	.259	153	1362
17..	3.10@2.95	3.10	2.75	2.80	2.80	.239	175	1412
18..	2.85	3.35	2.40	2.75	2.70	.226	214	1463
21..	3.00	3.20	2.50	2.70	2.65	.231	115	1504
22..	2.80@.85	2.85	2.10	2.15	2.15	.195	109	1522
23..	2.25	2.35	1.95	2.25	2.20	.201	248	1637
24..	2.25@.20	2.35	2.05	2.15	2.10	.192	63	1668
25..	2.00@1.95	2.00	1.35	1.40	1.45	.152	234	1698
28..	1.50@.55	2.80	1.50	2.70	2.60	.250	1140	2125
29..	2.40	2.80	2.20	2.35	2.35	.243	261	2209
30..	2.40	3.05	1.60	1.65	1.70	.192	1449	2186
31..	1.70	2.05	1.70	1.95	1.95	.221	435	2500

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.90@.95	2.45	1.65	2.40	2.60	.278	77	2549
4..	2.65	3.05	1.70	1.80	1.80	.192	959	2755
5..	1.75	1.80	1.40	1.65	1.60	.177	88	2796
6..	1.70	1.70	1.40	1.40	1.50	.182	846	3419
7..	1.50	1.50	1.20	1.35	1.35	.176	510	3489
8..	1.15	1.40	1.10	1.25B	1.25	.175	108	3426
11..	.95	1.00	.70	.70	.75	.103	701	3237
12..	.75	.75	.40	.40	.40	.066	1010	3267
13..	.35@.40	.60	.25	.35	.35	.044	290	3146
14..	.35@.30	.35	.25	.30	.25	.034	93	3131
15..	.25	.30	.25	.25	.25	.028	144	3114
18..	.25	.25	.20	.20	.20	.022	710	3563
19..	.20	.25	.20	.20	.20	.023	101	3551
20..	.20	.20	.10	.10	.10	.010	53	3551
21..	....	....	....	.10N	.10	.009	....	3551
22..	.05	.05	.05	.05	.10	.008	2	3550
25..	.15	.15	.10	.10	.10	.007	36	3536
26..	.05	.05	CAB	CAB	.05	.001	102	3545
27..	.05	.05	CAB	CAB	CAB	.001	11	3544
28..	CAB	CAB	CAB	CAB	CAB	.001	32	3540
29..	CAB	CAB	CAB	CAB	CAB	.001	....	3540

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed: Labor Day							
2..	CAB	.05	CAB	.05	.05	.002	21	3541
3..	.05	.05	.05	.05	....	.000	76	3508
4..	CAB	CAB	CAB	CAB	CAB	.000	4	3508
5..	CAB	CAB	CAB	CAB	CAB	.000	....	3508
8..	CAB	CAB	CAB	CAB	CAB	.000	....	3505
9..	CAB	CAB	CAB	CAB	CAB	.000	....	3505
10..	CAB	CAB	CAB	CAB	CAB	.000	....	3502
11..	.05	.85	.05	.60	.70	.055	461	3444
12..	.55	3.00	.45	1.65@.95	1.85	.220	1561	2728
15..	1.50@.25	1.65	.80	1.00	.95	.089	1510	2712
16..	1.30@.40	2.20	.55	.60	.60	.066	1349	3118
17..	.50	.60	.20	.55	.55	.044	638	3069
18..	.70@.80	.90	.20	.25	.20	.002	673	3088
19..	.25@.35	.35	CAB	CAB	CAB	.000	481	....
22..	....	....	....	....	....	.026	54	....

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 230 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7..	15.60	15.60	15.60	15.60	15.70	.598	....	....
10..	....	....	15.30A	15.30A	14.85	.579	1	1
11..	....	15.00B	....	15.00B	15.30	.588	....	1
12..	....	15.50B	15.25A	15.25A	15.15	.585	....	1
13..	....	15.45B	14.50A	14.50A	14.25	.566	....	1
14..	12.95	12.95	12.95	12.95	13.10	.538	1	2
17..	Exchange Closed: President's Day							
18..	11.80	11.80	11.80	11.80	11.45	.496	5	7
19..	....	11.60B	....	11.60B	12.45	.529	....	7
20..	12.65	12.65	11.35	11.35	11.00	.487	3	9
21..	10.50	10.50	10.20A	10.20A	10.45	.468	1	10
24..	10.60	10.60	10.00A	10.40	10.10	.455	2	11
25..	10.20	10.20	10.20	10.20	10.80	.475	3	14
26..	10.50	10.50	10.50	10.50	10.40	.470	5	14
27..	....	....	[illegible].60A	9.60A	9.15	.432	....	14
28..	8.85	9.00	8.85	8.85	9.75	.453	36	48

IN MARCH

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	9.95B	....	9.95B	10.10	.462	15	63
4..	9.50	9.50	9.50	9.50	10.70	.478	....	63
5..	....	11.40B	....	10.70N	10.30	.468	....	63
6..	....	....	10.20A	10.30N	10.15	.446	....	63
7..	..	10.60B	....	10.15N	10.80	.460	....	63
10..	10.80	10.80	10.50A	10.50A	10.20	.432	2	65
11..	....	....	9.70A	9.70A	7.60	.353	....	65
12..	7.30	7.80	7.20	7.80	8.00	.361	4	67
13..	....	....	....	8.00N	8.05	.348	....	67
14..	7.80	7.30	7.80	7.80	7.70	.330	....	65
17..	7.90	7.90	7.70	7.80B	8.10	.352	4	67
18..	7.80	7.80	7.80	7.80	7.65	.323	1	67
19..	8.00	8.00	8.00	8.00	7.70	.332	1	68
20..	7.60	7.60	7.60	7.60	7.55	.319	4	72
21..	7.50	7.50	7.50	7.50	8.00	.350	6	74
24..	8.00	8.10B	7.70A	8.00	8.00	.349	2	75
25..	8.25	8.25	7.60A	8.25	7.50	.337	1	77
26..	....	....	6.70A	6.70A	6.40	.298	....	82
27..	....	....	6.15A	6.15A	6.40	.297	....	77
28..	Exchange Closed: Good Friday							
31..	....	....	6.25A	6.25A	6.35	.303	....	77

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.55	7.60B	7.55	7.55	7.75	.355	1	78
2..	8.00	8.40	7.70A	7.80	7.50	.344	58	129
3..	8.80	8.80	7.45A	8.80	9.10	.402	....	129
4..	9.10	10.60B	9.00A	10.60B	10.70	.454	5	135
7..	10.60	11.20B	10.50A	10.50A	10.45	.447	3	136
8..	9.90	9.90	8.20	8.20	8.00	.447	4	138
9..	7.55	8.40	7.55	8.40	8.05	.369	9	142
10..	....	....	7.50A	7.50A	7.10	.336	....	142
11..	7.00	7.30B	7.00	7.25	7.35	.353	5	143
14..	....	....	6.55A	6.75A	6.50	.322	....	143
15..	....	....	....	6.50N	6.55	.324	....	142
16..	6.10	6.10	5.50A	5.50A	5.15	.264	1	143
17..	5.15	5.15	5.10	5.10	4.90	.257	17	154
18..	....	....	....	4.90N	4.90	.271	....	154
21..	4.85	4.85	4.60A	4.60A	4.05	.237	1	155
22..	....	4.70B	....	4.70B	4.85	.272	....	155
23..	5.15	5.15	4.80A	4.90A	4.70	.268	2	157
24..	....	4.75B	4.45A	4.75B	4.90	.280	....	157
25..	4.70	5.00B	4.55	4.95	4.55	.265	3	160
28..	....	....	4.50A	4.50A	4.30	.249	....	160
29..	4.50	5.65B	4.50	5.55	5.35	.298	14	159
30..	5.50	7.30	5.25	7.30	7.15	.376	47	194

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.10@.20	7.50	6.85	7.10	7.00	.371	101	272
2..	7.00	7.25B	7.00	7.25B	7.00	.376	13	276
5..	6.40	6.40	6.10	6.10	5.95	.333	9	283
6..	5.95	6.30B	5.95	6.30B	6.10	.340	17	273
7..	6.55	6.90	6.10A	6.10A	5.85	.342	24	277
8..	....	....	....	5.85N	5.70	.338	....	277
9..	6.20@.30	6.30	5.50A	5.50A	5.25	.322	7	282
12..	5.35	5.50B	5.25	5.50B	5.45	.334	7	288
13..	5.30	5.75	5.20A	5.20A	5.30	.344	20	306
14..	5.20	5.45	4.95	4.95	5.00	.333	400	474
15..	5.00	6.20	4.80	6.20	6.20	.390	632	795
16..	6.20	6.85	6.20	6.45	6.50	.409	212	797
19..	6.15	6.40	5.85A	5.95B	5.95	.397	108	783
20..	5.85	5.90	4.60A	4.75	4.50	.330	589	752
21..	4.60	4.60	4.20	4.55	4.30	.333	131	841
22..	4.25@.05	4.25	3.10	3.10	3.05	.252	231	843
23..	3.00	3.30	2.80	3.05A	2.85	.236	76	876
26..	Exchange Closed: Memorial Day							
27..	2.60	2.60	2.35A	2.35A	2.15	.181	38	887

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 230 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28..	2.20@.15	2.20	1.80	1.95	1.95	.163	69	878
29..	2.00	2.40	1.90	1.90	1.85	.151	49	909
30..	2.10	2.20	1.65	2.10	2.05	.163	17	903
				IN JUNE				
2..	2.10	2.70	2.00	2.70	2.55	.194	110	896
3..	2.50	2.80	2.40A	2.40A	2.35	.179	47	895
4..	2.20	2.85	2.15	2.65	2.60	.201	168	972
5..	2.60	2.70	2.50	2.50A	2.30	.180	18	971
6..	2.25	2.50	2.20	2.40	2.35	.184	81	1022
9..	2.45	4.00	2.45	3.80	3.85	.280	213	1068
10..	3.90	4.40	3.75	3.85B	3.85	.278	102	1120
11..	3.85@.75	3.95	3.40	3.70	3.65	.254	60	1113
12..	3.60@.50	3.70B	3.35	3.35	3.35	.243	171	1135
13..	3.00	3.00	2.25	2.30A	2.25	.173	169	1138
16..	2.20	2.50	2.00	2.30	2.15	.165	89	1173
17..	2.20	2.75	2.20	2.50	2.60	.198	35	1162
18..	2.60	3.00	2.20	2.30B	2.30	.180	58	1151
19..	2.35	2.50	2.15	2.45	2.55	.202	150	1247
20..	2.40@.45	2.50	1.95	1.95	1.95	.169	75	1314
23..	2.05	2.50	1.90	2.40A	2.30	.197	87	1347
24..	2.30	2.40	1.60	1.85	1.80	.156	130	1362
25..	1.75	1.75	1.40	1.70	1.65	.142	125	1359
26..	1.70	1.70	1.55	1.55	1.50	.136	45	1367
27..	1.45	1.60	1.35	1.45A	1.50	.134	17	1379
30..	1.30	1.35	1.10	1.35	1.25	.108	59	1393
				IN JULY				
1..	1.20	1.30	1.05	1.05	1.05	.092	49	1438
2..	1.05	1.10	1.00	1.00	1.00	.086	60	1468
3..	1.00	1.30	1.00	1.20	1.20	.107	408	1799
4..	Exchange Closed; Independence Day							
7..	1.10	2.50	1.10	2.50@.45	2.45	.209	304	1854
8..	2.90	3.50	2.80	2.80	2.90	.240	441	1960
9..	2.55	2.90	2.40	2.60	2.55	.219	365	2072
10..	2.50	3.30	2.25	2.25	2.25	.197	280	2150
11..	2.30	3.00	2.25	2.85	2.80	.228	5139	6787
14..	3.00	3.90	3.00	3.90@.85	3.85	.298	1647	8148
15..	3.70@.65	5.20	3.55	4.95	4.95	.367	909	8018
16..	4.70@.65	5.15	4.00	5.00	4.95	.366	367	7994
17..	4.70	4.80	4.10A	4.40	4.45	.343	663	8102
18..	4.45@.40	5.20	3.65	4.35	4.25	.328	1154	8005
21..	4.50	5.00	3.90	4.25	4.25	.336	306	8059
22..	4.50	4.50	3.45	3.60	3.55	.292	444	8077
23..	3.50@.45	3.70B	3.20	3.55	3.50	.301	380	8124
24..	3.50	3.80	3.30	3.35@.40	3.35	.290	326	8328
25..	3.20@.25	3.25	2.35	2.40	2.55	.239	197	8400
28..	2.60@.70	4.50	2.55	4.20@.30	4.25	.365	2286	9263
29..	4.00	4.60	3.75	3.95	3.85	.358	3198	8565
30..	3.85	4.80	2.80	2.90@.80	2.85	.296	5818	4889
31..	2.95@3.05	3.60	2.90	3.35	3.40	.334	972	4283
				IN AUGUST				
1..	3.30	4.90	3.05	4.40@.90	4.40	.403	815	4079
4..	4.50	5.20	2.85	3.05	3.05	.302	2901	4519
5..	3.10	3.10	2.50	2.75	2.80	.284	865	4728
6..	3.00@2.90	3.10	2.40	2.70	2.70	.293	2293	4169
7..	2.80	2.80	2.20	2.60	2.55	.287	545	3996
8..	2.30	2.70	2.05	2.45@.55	2.45	.288	234	3918
11..	2.10	2.10	1.45	1.50	1.50	.191	222	3891
12..	1.35@.45	1.60	.80	.80	.85	.134	871	4196
13..	.80	1.15	.50	.60	.60	.097	830	4075
14..	.60	.65	.50	.50	.45	.079	601	4105
15..	.45	.55	.45	.45A	.45	.069	143	4083
18..	.50	.60	.35	.40	.40	.058	526	4102
19..	.40	.45	.35	.35	.35	.063	198	4142
20..	.35	.40	.20	.25	.20	.032	287	4111
21..	.25	.25	.20	.25	.20	.030	140	4097
22..	.20	.20	.15	.15	.20	.027	29	3978
25..	.30	.30	.20	.20	.20	.026	111	3983
26..	.15	.15	.10	.10	.10	.008	62	3973
27..	.05	.10	.05	.10	.05	.006	113	3969
28..	.05	.05	.05	.05	.05	.006	224	3991
29..	.05	.05	.05	.05	.05	.006	458	4106
				IN SEPTEMBER				
1..	Exchange Closed; Labor Day							
2..	.05	.10B	.05	.10B	.10	.013	31	4108
3..	.10	.10	.05	.05	.05	.004	58	4138
4..	....	....	....	.05N	....	.000	....	4138
5..	CAB	CAB	CAB	CAB	.05	.003	....	4138
8..	.05	.10	.05	.05	.05	.002	13	4147

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 230 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9..	.05	.05	.05	.05	.05	.002	624	4260
10..	.05	.05	CAB	.05	.05	.002	283	4287
11..	.10	1.90	.05	1.60	1.55	.242	1288	3778
12..	1.50	7.25	1.30	3.70@4.00	3.95	.565	2580	3310
15..	3.20@.00	3.90	2.30	2.65	2.65	.448	1506	3511
16..	3.70@.80	4.90	2.10	2.20@.40	2.20	.453	729	3579
17..	2.10@.00	2.30	1.00	2.20@.15	2.10	.490	1241	3145
18..	2.65@.80	2.80	.80	1.30@.35	1.30	.311	848	3239
19..	1.90	1.90	CAB	CAB	CAB	.153	1423	....
22..	....	....	....	....	....	.276	164	....
23..	....	....	....	....	....	.303	34	....
24..	....	....	....	....	....	.321	6	....
29..	....	....	....	....	....	.370	8	....

SEPTEMBER 1986 235 PUTS
IN FEBRUARY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21..	12.50	12.50	12.50	12.50	12.95	.535	1	1
24..	12.50	13.00B	12.50	12.50	12.75	.522	1	2
25..	....	13.75B	....	13.75B	13.55	.542	....	2
26..	....	....	13.25A	13.25A	13.20	.536	....	2
27..	....	....	12.40A	12.40A	11.70	.498	....	2
28..	....	....	....	11.70N	12.45	.520	....	2
				IN MARCH				
3..	12.15	12.15	12.15	12.15	12.75	.529	5	7
4..	11.60	11.60	11.50	11.50	13.35	.545	30	37
5..	13.70	14.30B	13.70	13.70	13.00	.536	3	39
6..	12.90	12.90	12.90	12.90	12.70	.514	20	59
7..	....	13.40B	....	12.70N	13.40	.529	....	59
10..	....	....	12.75A	12.75A	12.70	.501	....	59
11..	....	....	12.10A	12.10A	9.60	.419	....	59
12..	....	10.10B	....	10.10B	10.15	.427	....	59
13..	....	....	....	10.15N	10.10	.413	....	59
14..	9.60	9.60	9.60	9.60	9.70	.393	5	64
17..	....	....	....	9.70N	10.05	.416	....	64
18..	10.30	10.30	9.60	9.60	9.45	.385	120	179
19..	....	9.70B	....	9.70B	9.70	.394	10	189
20..	9.35	9.45	9.30A	9.45	9.45	.380	35	219
21..	....	9.95B	....	9.95B	10.10	.413	....	219
24..	9.70	10.45	9.70	10.10A	10.10	.412	26	228
25..	9.90	10.50	9.60A	10.50	9.50	.399	3	230
26..	9.00	9.00	8.50	8.50	8.20	.357	51	280
27..	7.70	7.75B	7.70	7.75B	8.20	.357	2	231
28..	Exchange Closed; Good Friday							
31..	8.00	8.00	7.80	7.80	8.15	.363	3	232
				IN APRIL				
1..	10.00	10.00	10.00	10.00	9.80	.418	15	245
2..	10.00	10.00	9.65A	9.65A	9.55	.407	1	245
3..	....	11.10B	9.50A	11.10B	11.45	.468	....	245
4..	12.85	13.25B	11.40A	13.25B	13.35	.520	2	245
7..	....	13.85B	13.10A	13.10A	13.00	.514	....	245
8..	....	....	10.35A	10.35A	10.10	.514	....	245
9..	....	10.30B	9.80A	10.30B	10.20	.434	....	245
10..	....	....	9.50A	9.50A	9.10	.399	....	245
11..	9.75	9.75	9.75	9.75	9.40	.417	1	245
14..	9.40	9.40	8.45A	8.45A	8.40	.385	3	247
15..	8.70	8.90	8.70	8.90	8.45	.388	9	248
16..	7.30	7.30	7.10A	7.10A	6.75	.323	2	246
17..	....	....	6.70A	6.70A	6.45	.316	....	246
18..	....	6.60B	....	6.60B	6.45	.332	....	246
21..	6.30	6.30	5.90A	5.90A	5.45	.295	1	247
22..	5.90	6.35B	5.90	6.35B	6.45	.335	1	248
23..	6.70	7.10	6.45A	6.55A	6.25	.331	3	247
24..	6.25	6.45B	6.00A	6.45B	6.60	.344	....	247
25..	6.00	6.70B	6.00	6.25	6.15	.328	5	247
28..	6.60	6.60	6.00	6.00	5.80	[illegible]	7	248
29..	7.40	7.50	7.30A	7.30A	7.15	.365	3	249
30..	8.00	8.95B	8.00	8.95B	9.35	.448	1	249
				IN MAY				
1..	9.75	9.75	8.85A	9.15	9.15	.443	25	265
2..	8.85	10.00B	8.80	9.60A	9.25	.449	27	249
5..	8.75	8.75	8.05	8.10	7.95	.404	12	248
6..	8.05	8.35	8.05	8.35	8.10	.413	13	252
7..	....	8.90B	....	8.10N	7.85	.416	....	252
8..	8.05	8.05	7.80A	8.05	7.70	.412	3	254
9..	7.80	8.30B	7.40A	7.40A	7.10	.396	1	254
12..	7.30	7.55B	7.30	7.40	7.40	.410	3	255
13..	7.40	7.40	7.15A	7.30	7.30	.421	21	262

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 235 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	7.25	7.25	6.95A	6.95A	6.95	.411	2	261
15..	6.95	8.40B	6.85	8.40B	8.50	.472	28	272
16..	8.35	9.10B	8.35	8.80A	8.80	.493	54	306
19..	8.75	8.75	8.10A	8.70	8.30	.482	8	314
20..	8.20	8.20	6.60	6.75	6.45	.413	105	409
21..	6.55	6.55	6.20A	6.55B	6.25	.418	9	390
22..	5.90	5.90	4.60	4.65@.60	4.45	.330	95	419
23..	4.25	4.75	4.15	4.15	4.15	.314	56	461
26..	Exchange Closed; Memorial Day							
27..	4.15	4.15	3.60A	3.60A	3.15	.250	39	471
28..	3.20	3.20	3.00	3.10A	3.00	.229	14	482
29..	3.40	3.50	2.60	2.75	2.80	.215	36	508
30..	3.00	3.05	2.80	2.90	3.10	.230	22	513

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	3.10	4.20	3.05	3.80	3.80	.268	311	535
3..	4.10	4.10	3.40	3.40	3.50	.249	133	552
4..	3.40	4.60	3.40	3.90	3.85	.277	422	602
5..	4.10	4.15	3.55	3.55	3.50	.252	440	635
6..	3.55	3.70	3.30	3.65	3.60	.258	240	768
9..	3.85@4.00	5.55	3.85	5.55	5.60	.371	248	771
10..	5.70	6.35	5.40	5.50	5.60	.369	103	858
11..	5.40	5.80	5.40	5.40A	5.30	.341	265	1006
12..	5.45	5.45	4.80	5.00	4.90	.329	323	1177
13..	4.15	4.40	3.35	3.35	3.40	.246	614	1339
16..	3.20	3.55	3.20	3.30	3.30	.237	272	1344
17..	3.35	4.10	3.35	3.80	3.90	.277	78	1345
18..	4.10	4.50	3.45	3.50	3.50	.256	127	1395
19..	3.85@.90	3.90	3.25	3.75B	3.85	.284	239	1428
20..	3.70@.65	3.70	3.00	3.00	3.10	.244	452	1396
23..	3.10	3.85	3.00	3.60	3.55	.279	296	1257
24..	3.60	3.60	2.55	2.95	2.85	.229	729	1277
25..	2.70	2.70	2.20	2.65	2.60	.212	150	1309
26..	2.60	2.80	2.45	2.55	2.40	.204	63	1345
27..	2.30	2.35	2.20	2.30	2.40	.202	38	1365
30..	2.20@.25	2.25	1.85A	2.00	1.95	.169	48	1358

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.95	2.15	1.70	1.80	1.75	.147	176	1472
2..	1.90	1.90	1.50	1.60	1.60	.139	82	1487
3..	1.65	2.15	1.65	1.95	2.00	.169	200	1630
4..	Exchange Closed; Independence Day							
7..	2.15	3.90	2.15	3.80@.90	3.80	.301	630	1823
8..	4.40	5.30	4.25	4.45	4.45	.339	444	1881
9..	4.20	4.45	3.85	3.90	4.00	.314	342	1801
10..	3.80	5.10	3.65A	3.65A	3.55	.288	968	1905
11..	3.60	4.45	3.60	4.40	4.35	.325	673	2173
14..	4.75@.90	5.70	4.75	5.65	5.75	.409	775	2512
15..	5.65@.70	7.70	5.50	7.05	7.10	.484	729	2713
16..	6.90	7.50	6.15	6.95	7.15	.483	739	2702
17..	6.95	7.10	6.15	6.50@.40	6.50	.458	445	2743
18..	6.50	7.60	5.60	6.25	6.30	.442	431	2845
21..	6.80	7.15	5.90	6.20	6.25	.453	172	2832
22..	6.50	6.60B	5.30	5.35	5.40	.405	129	2794
23..	5.30@.35	5.50	5.05	5.35	5.40	.415	570	2800
24..	5.40	5.80	5.10	5.20	5.20	.404	424	2827
25..	5.00	5.05	3.95	4.10	4.05	.346	385	2835
28..	4.35@.30	6.70	4.20	6.50	6.45	.490	665	2689
29..	6.20	6.80	5.85	6.05	6.05	.484	210	2642
30..	6.00	7.25	4.70A	4.75@.80	4.75	.418	344	2584
31..	4.90@.95	5.50	4.75	5.40	5.45	.462	188	2640

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.15	6.70	4.95	6.70	6.80	.536	191	2652
4..	6.90	7.80	4.70	5.20A	5.00	.432	389	2544
5..	5.00@.05	5.05	4.20A	4.80	4.60	.413	369	2533
6..	5.00	5.05	4.25	4.30B	4.55	.424	267	2528
7..	4.65@.70	4.75	3.85	4.55A	4.40	.419	354	2631
8..	4.20	4.65	3.75	4.35	4.25	.422	208	2570
11..	3.60	3.70	2.70	2.75	2.75	.310	1556	2724
12..	2.60@.55	2.85	1.60	1.60	1.65	.236	799	2873
13..	1.60	2.10	1.15	1.30	1.25	.183	648	2803
14..	1.20	1.30	.95	.95	.95	.157	777	3124
15..	.95	1.10	.90	.90	.90	.143	449	3320
18..	1.00	1.15	.75	.75	.80	.128	291	3221
19..	.85	.95	.75	.75	.85	.139	152	3125
20..	.85	.85	.45	.45	.45	.082	742	3135
21..	.45	.50	.45	.45	.45	.079	172	2961
22..	.55	.55	.40	.40	.40	.074	75	2912
25..	.45	.50	.35	.40	.40	.075	182	2835
26..	.35@.40	.40	.15	.15	.20	.030	214	2885
27..	.20	.20	.15	.15	.15	.026	110	2761
28..	.15	.15	.10	.15	.15	.024	206	2833

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 235 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	.10	.15	.10	.15	.15	.027	248	2823

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	.10	.30	.10	.30	.30	.057	194	2918
3..	.35@.40	.40	.15	.15A	.15	.025	262	2944
4..	.20	.20	.05	.05	.05	.007	121	2936
5..	.05	.20	.05	.15A	.15	.023	23	2941
8..	.15	.25	.15	.20	.20	.018	91	2883
9..	.15	.20	.10	.20	.20	.019	478	3217
10..	.20	.25	.10	.15	.15	.021	212	3250
11..	.25	4.10	.25	3.60	3.65	.571	2898	3940
12..	3.65@.90	8.50	3.40	7.00	7.65	.860	2025	3255
15..	6.40@.20	7.50	5.00	5.40	5.70	.855	346	3277
16..	7.50@.70	8.00	4.70	5.40	5.50	.892	20'	3259
17..	5.20@.30	5.60	3.40A	5.60	5.60	.947	38!	3165
18..	5.40	6.00B	3.35	4.15	4.45	.964	85	2935
19..	6.10	6.10	2.70	2.70	2.80	.897	309	2969
22..	....	....	....	....		.765	16	41
23..	....	....	....	....		.733		

SEPTEMBER 1986 240 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
4..	14.50	14.50	14.40	14.40	16.30	.610	20	20
5..	....	17.40B	....	16.30N	16.10	.602	10	30
6..	15.90	15.90	15.90	15.90	15.55	.581	20	50
7..	....	16.25B	....	15.55N	16.35	.596		50
10..	....	16.40B	15.75A	15.75A	15.50	.568		50
11..	....	....	14.70A	14.70A	12.10	.486		50
12..	11.70	12.50B	11.70	12.50B	12.70	.494	5	50
13..	13.10	13.10	12.80A	12.80A	12.60	.479	2	51
14..	....	....	12.40A	12.40A	12.00	.458		51
17..	....	....	....	12.00N	12.40	.481		51
18..	11.50	11.50	11.50	11.50	11.75	.449	1	51
19..	11.90	11.90	11.90	11.90	12.05	.458	1	50
20..	....	....	12.00A	12.00A	11.60	.443		50
21..	....	....	....	11.60N	12.45	.476		50
24..	....	12.75B	12.10A	12.45N	12.45	.475		50
25..	11.90	12.60B	11.90	11.90	11.80	.462	1	51
26..	....	....	10.70A	10.70A	10.30	.419		51
27..	10.00	10.00	9.30	9.80B	10.30	.419	17	58
28..	Exchange Closed; Good Friday							
31..	10.05	10.05	9.90A	9.90A	10.30	.426	7	62

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	12.00B	....	12.00B	12.20	.483		62
2..	12.20	12.50B	12.00A	12.00A	11.90	.471	2	63
3..	11.90	13.70B	11.85A	13.70B	14.10	.533	2	63
4..	....	16.10B	14.00A	16.10B	16.25	.584		63
7..	16.35	16.95B	16.00A	16.00A	15.90	.579	1	64
8..	12.60	12.60	12.60	12.60	12.60	.579	2	64
9..	....	12.85B	12.20A	12.85B	12.75	.499		64
10..	....	....	11.80A	11.80A	11.45	.464		64
11..	....	11.75B	....	11.75B	11.80	.483		63
14..	11.70	11.70	10.70A	10.70A	10.65	.450	1	63
15..	....	10.70B	....	10.70B	10.70	.453		63
16..	10.10	10.10	9.00	9.00	8.65	.386	21	73
17..	8.20	8.70B	8.20	8.20	8.30	.378	55	111
18..	....	8.60B	....	8.60B	8.40	.396		62
21..	8.70	8.70	7.65A	7.65A	7.20	.358	4	61
22..	7.75	8.30B	7.40	8.30B	8.40	.400	3	62
23..	8.50	9.10B	8.50	8.50	8.15	.397	1	63
24..	8.40	8.45	7.90A	8.40B	8.60	.411	17	65
25..	8.20	9.10B	8.10A	8.55A	8.10	.395	602	667
28..	8.00	8.20B	7.95A	7.95A	7.65	.377	11	688
29..	9.25	9.35B	9.25	9.25	9.25	.435		677
30..	9.20	11.50B	9.15	11.50B	11.95	.520	2	678

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	11.90	11.90	11.90	11.90	11.70	.516	12	680
2..	11.70	11.80	11.50	11.80	11.80	.522	10	680
5..	10.95	10.95	10.80	10.80	10.30	.478	155	832
6..	....	10.50B	....	10.50B	10.50	.487		828
7..	....	11.50B	....	10.50N	10.25	.491		828
8..	....	....	....	10.25N	10.05	.487		828
9..	10.95	10.95	9.80A	9.80A	9.40	.473	1	828
12..	....	9.90B	....	9.90B	9.80	.488		826
13..	9.90	9.90	9.25	9.50B	9.70	.501	45	838
14..	9.65	9.95	9.15	9.15	9.35	.491	16	839
15..	9.55	11.35	9.25A	11.35	11.20	.554	7	844
16..	11.15	11.95	11.15	11.95	11.70	.575	5	848

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 240 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19	11.60	11.65	10.60A	11.40	11.05	.567	36	870
20	10.70	11.00	8.85	8.85	8.85	.499	8	873
21	8.00	9.00	8.00	8.95	8.65	.506	7	875
22	8.20	8.45	6.70A	6.70A	6.35	.415	33	904
23	6.00	6.30	6.00	6.25	6.05	.399	67	951
26	Exchange Closed; Memorial Day							
27	6.10	6.10	4.60	4.70	4.60	.330	634	1291
28	4.70	4.70	4.30	4.40	4.35	.306	834	1415
29	4.80	5.05	4.20	4.20	4.15	.290	686	1298
30	4.50	4.80	4.00	4.70A	4.55	.309	1082	1878

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	4.60	5.90	4.50	5.60A	5.45	.352	264	1849
3	5.60	5.75B	5.05A	5.05A	5.05	.331	36	1856
4	5.50	6.35	5.00A	5.55	5.55	.362	104	1783
5	5.80	6.00	4.95	4.95	5.05	.334	11	1783
6	5.00	5.40	4.85	5.20	5.20	.342	766	2310
9	5.50	7.60B	5.50	7.60B	7.80	.467	135	2328
10	8.30	8.70	7.50	7.80	7.75	.465	272	2398
11	7.60	7.90B	7.00	7.30B	7.35	.436	20	2406
12	7.45	7.70	6.90	6.95	6.90	.424	14	2403
13	6.50@.35	6.50	4.90	4.95	4.95	.330	483	2390
16	4.75	5.30	4.75	5.00	4.85	.321	251	2375
17	4.85	5.90	4.80	5.55	5.60	.368	122	2409
18	5.75	6.35	5.20A	5.25A	5.15	.344	69	2425
19	5.35	5.60	4.90	5.60	5.60	.376	164	2480
20	5.50	5.60	4.60	4.80@.60	4.65	.331	329	2665
23	4.85	5.75	4.50	5.30	5.30	.372	570	2442
24	5.50	5.50	3.80	4.20	4.30	.316	963	2334
25	4.15@.10	4.15	3.40	3.95B	3.95	.297	667	2141
26	3.95	4.30	3.60	3.80	3.75	.288	589	2214
27	3.40	3.75	3.40	3.50	3.70	.286	357	2293
30	3.50@.45	3.50	2.90	3.15	3.05	.247	393	2205

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.10	3.35	2.75	2.85A	2.80	.219	4534	6119
2	2.60	2.90	2.50	2.60	2.60	.210	195	6222
3	2.70	3.20	2.55	3.15	3.10	.248	1259	7357
4	Exchange Closed; Independence Day							
7	3.25	5.85	3.25	5.85@.80	5.80	.407	1720	8066
8	6.40	7.50	6.30	6.60@.65	6.55	.448	735	7726
9	6.00	6.60	5.85	6.05@.00	6.00	.421	486	7821
10	5.75	7.45	5.30	5.30@.40	5.35	.393	422	7893
11	5.55	6.65	5.40	6.35@.45	6.40	.434	360	8106
14	7.30	8.25	7.00	8.20@.25	8.20	.524	263	8205
15	8.05	10.40	7.80	10.00	9.95	.599	408	8206
16	9.40	10.50	8.50	10.10	9.95	.598	181	8174
17	9.55	9.70	8.50	9.30@.35	9.25	.574	157	8147
18	9.25@.35	10.60	7.60A	8.95	8.90	.568	3133	6085
21	9.30@.50	9.50	8.45A	8.95	8.90	.572	177	6022
22	8.35	9.35B	7.70	7.85A	7.90	.523	1397	4822
23	7.60	8.10	7.40A	8.10	7.90	.534	205	4800
24	7.90	8.20	7.55	7.65@.70	7.65	.524	133	4875
25	7.35	7.35	5.95	6.15	6.15	.464	220	5037
28	6.70	9.60	6.35	9.40	9.30	.613	295	4808
29	8.65	9.80	8.40	8.80	8.95	.609	1753	4469
30	8.30	10.20	7.25	7.25	7.25	.545	298	4330
31	7.50	8.10B	7.35A	8.10B	8.20	.591	162	4294

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	7.65	9.10B	7.65	9.10B	9.95	.663	36	4282
4	10.35	11.00	7.60A	7.75	7.70	.566	274	4206
5	7.60	7.60	6.35	7.00	7.10	.548	87	4244
6	7.20	7.70	6.90A	7.05	7.20	.561	51	4258
7	7.20	7.30B	6.35	6.95	6.95	.558	106	4146
8	6.40	7.15B	6.15	6.90B	6.80	.564	166	4230
11	6.05	6.05	4.60	4.75	4.75	.450	354	4209
12	4.55	4.75	3.05	3.05	3.05	.366	12132	13147
13	3.00@.25	3.70	2.25	2.50	2.40	.303	6086	9333
14	2.45@.50	2.50	1.90	1.90	1.95	.271	1275	9637
15	2.00	2.10	1.75	1.80@.75	1.80	.254	236	9929
18	2.05	2.30	1.50	1.65@.60	1.65	.239	559	9618
19	1.60	2.10	1.60	1.70	1.75	.257	222	9631
20	1.90@.95	1.95	1.00	1.00	1.00	.171	3296	9083
21	1.00	1.20	.90	1.05	1.00	.169	904	8693
22	1.10	1.15	.85	.95	.95	.164	4474	5546
25	.95	1.40	.95	1.05	.95	.173	352	5546
26	.95	.95	.45	.45B@.50	.45	.086	628	5760
27	.45	.50	.35	.40	.35	.079	321	5844
28	.45	.55	.30	.40	.35	.077	208	5883
29	.30@.35	.45	.25	.40	.40	.086	169	5923

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 240 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	.40	1.00	.30	.85@.95	.90	.167	242	5945
3	1.00	1.00	.45	.50	.50	.091	542	5981
4	.45	.45	.20	.25	.20	.035	448	6194
5	.25	.80	.20	.80	.45	.094	274	6217
8	.50	.75	.45	.50	.55	.089	394	6119
9	.45	.85	.40	.60	.55	.100	1015	6107
10	.50	.75	.50	.60	.60	.113	459	5949
11	.80@1.20	7.90	.80	7.30@6.90	7.55	.850	3304	4972
12	7.70	13.15	6.90	11.50	11.90	.976	1694	4344
15	9.70	12.00B	9.20	10.90	9.90	.987	829	4611
16	12.20@.60	13.00	9.50	10.00@.15	9.90	.994	172	4522
17	9.80	10.10B	7.90A	10.10B	10.15	.999	77	4297
18	9.50	11.00B	7.55	8.65	9.05	.999	177	4163
19	8.25	10.05B	7.70	7.75	7.80	.999	490	3771
22	....	....	....	....	....	.977	2	2
23	....	....	....	....	....	.958	....	....

SEPTEMBER 1986 245 PUTS

IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
12	14.70	15.25B	14.70	15.25B	15.50	.559	32	32
13	....	....	....	15.50N	15.20	.544	...	32
14	....	....	15.15A	15.15A	14.80	.522	...	32
17	14.50	14.50	14.50	14.50	15.25	.546	2	34
18	....	....	14.60A	14.60A	14.35	.513	....	34
19	....	....	....	14.35N	14.70	.521	....	34
20	....	....	14.45A	14.45A	14.20	.505	....	34
21	....	....	14.15A	14.15A	15.15	.536	...	34
24	....	15.55B	14.85A	15.15N	15.15	.538	....	34
25	15.10	15.30B	14.50A	15.10	14.50	.525	2	36
26	....	....	13.15A	13.15A	12.70	.481	....	36
27	....	....	12.00A	12.70N	12.70	.481	...	36
28	Exchange Closed; Good Friday							
31	12.60	12.60	12.30A	12.60	11.75	.489	1	36

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	14.20	14.80B	14.20	14.80B	14.95	.546	1	37
2	....	15.30B	14.65A	14.65A	14.60	.534	....	37
3	14.30	16.60B	14.30	16.60B	17.10	.595	2	38
4	17.00	19.25B	16.80A	19.25B	19.50	.645	1	38
7	20.50	20.50	19.20A	19.20A	19.10	.641	1	38
8	16.50	16.50	15.65A	15.65A	15.35	.641	1	38
9	....	15.75B	14.90A	15.75B	15.55	.563	....	38
10	....	....	14.40A	14.40A	14.10	.528	....	38
11	13.70	14.50	13.70	14.50	14.55	.547	2	38
14	....	....	13.25A	13.25A	13.25	.515	....	38
15	....	....	....	13.25N	13.30	.519	....	37
16	....	....	11.35A	11.35A	10.90	.450	....	37
17	....	....	10.70A	10.70A	10.50	.442	....	37
18	10.70	10.70	10.70	10.70	10.65	.461	....	37
21	10.20	10.20	9.75A	9.75A	9.30	.423	2	39
22	9.20	10.60	9.20	10.60	10.75	.467	3	42
23	10.75	11.05B	10.75	10.75	10.45	.464	1	42
24	....	10.60B	10.15A	10.60B	11.00	.480	...	42
25	....	11.20B	10.25A	10.95A	10.40	.464	...	42
28	10.25	10.60B	10.15A	10.15A	9.80	.446	6	47
29	11.80	11.80	11.80	11.80	11.80	.505	1	48
30	12.00	14.35B	12.00	14.35B	14.90	.591	2	48

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	14.90	15.10B	14.50	14.55B	14.65	.586	24	62
2	14.35	14.90B	14.35	14.90B	14.80	.593	1	61
5	....	....	13.60A	13.80A	13.05	.550	....	61
6	....	13.20B	....	13.20B	13.30	.560	....	60
7	....	14.50B	....	13.30N	13.05	.565	....	60
8	....	....	13.00A	13.00A	12.80	.562	....	60
9	13.40	13.40	12.50A	12.50A	12.10	.548	1	59
12	....	12.75B	....	12.75B	12.55	.565	....	59
13	....	12.70B	12.30A	12.55N	12.55	.578	....	59
14	....	12.75B	12.35A	12.35A	12.15	.570	....	59
15	....	14.35B	....	14.35B	14.35	.632	....	59
16	....	15.15B	....	15.15B	14.95	.653	....	59
19	14.20	14.20	13.90A	14.20	14.30	.647	....	59
20	....	....	....	12.00A	11.70	.593	1	59
21	....	11.90B	11.50A	11.90B	11.55	.591	....	59
22	9.00	9.00	9.00	9.00	8.75	.502	3	62
23	8.60	8.65	8.55A	8.65	8.30	.487	1	63
26	Exchange Closed; Memorial Day							
27	7.70	7.70	7.60A	7.60A	6.45	.417	5	58
28	6.75	6.75	6.20	6.20	6.15	.391	35	78
29	6.60	7.30	6.20A	6.20A	5.90	.374	16	88
30	6.25	6.50	5.75	6.45	6.40	.395	33	100

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 245 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	6.50	7.80B	6.40A	7.60	7.55	.443	17	107
3	7.70	8.10	7.05A	7.05A	7.05	.419	43	138
4	6.70	8.55	6.70	7.90	7.75	.453	17	113
5	7.80	8.05	7.20A	7.20A	7.05	.424	7	114
6	6.90	7.40B	6.90	6.90	7.20	.433	7	117
9	7.85@8.00	10.25B	7.85	10.25B	10.50	.563	34	117
10	10.50	11.35	10.45A	10.45A	10.45	.562	16	126
11	10.55	10.55	10.00	10.00	9.90	.533	8	127
12	10.05	10.05	9.45	9.45	9.45	.520	7	128
13	8.50	8.50	6.95	6.95	7.00	.423	39	159
16	6.75	7.25	6.65	6.95	6.85	.414	57	189
17	6.90	8.10	6.85	7.90@.95	7.80	.464	29	198
18	8.00	8.75B	7.25	7.25	7.25	.439	49	217
19	7.65	7.75B	6.90	7.70	7.85	.473	25	212
20	7.60	7.60	6.55	6.55	6.65	.426	63	259
23	6.80@.90	8.05	6.45	7.55	7.50	.472	80	290
24	7.55	7.55	5.50	6.15B	6.25	.413	121	335
25	5.75	5.80	4.90	5.70	5.75	.392	433	631
26	5.70@.65	6.20	5.25	5.55B	5.50	.383	557	891
27	5.20	5.55	5.10	5.55	5.45	.361	442	988
30	5.20	5.25	4.40	4.70	4.60	.338	822	792

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.75	4.95	4.20	4.30B	4.15	.306	804	888
2	4.20@.25	4.35	3.85	4.00	3.95	.295	148	892
3	3.90@.95	4.80	3.90	4.65	4.60	.341	307	1074
4	Exchange Closed; Independence Day							
7	4.95	8.15B	4.95	8.10@.15B	8.10	.517	373	1034
8	8.65@.75	10.30	8.65	9.15	9.15	.559	160	907
9	8.35	9.00	8.25	8.60	8.50	.533	39	1012
10	8.15	10.25	7.65	7.65	7.70	.504	128	1043
11	7.80	9.00	7.70	8.70B	8.90	.546	67	1046
14	10.00	11.10	9.90	11.10	11.15	.636	71	1058
15	11.15	13.60	10.75	13.15B	13.20	.705	68	1035
16	12.30	13.35	11.60	13.25	13.30	.704	15	1038
17	12.80	12.80	12.00	12.60	12.45	.682	7	1034
18	12.60	12.95B	11.00	11.80B	12.05	.668	6	1035
21	12.90	12.90	11.85	11.85	12.15	.682	13	1035
22	11.05	12.65B	10.70	10.70	10.85	.638	3	1034
23	10.45	10.75	10.30A	10.65	10.95	.649	9	1025
24	10.60	11.40	10.50	11.00	10.65	.639	22	1030
25	9.10	9.30	8.80A	9.20	8.85	.583	32	1043
28	12.50	12.90	12.50	12.60	12.75	.724	26	1041
29	13.35	13.35	11.65	12.50	12.45	.721	16	1013
30	12.20	13.65	10.75	10.75	10.50	.665	35	1017
31	10.80	11.50	10.80	11.20A	11.60	.708	68	1051

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	11.70	12.90B	11.00	12.90B	13.65	.771	9	1061
4	14.55	14.55	10.70	11.00B	10.85	.691	7	1062
5	10.30	10.75B	9.45	9.75	10.25	.676	108	1131
6	10.50	11.05B	10.00A	10.40	10.40	.689	100	1201
7	9.45	10.60B	9.40	9.45	10.20	.688	85	1265
8	9.50	10.50B	9.50	10.10B	10.10	.695	51	1310
11	7.40	7.65B	7.35	7.35	7.40	.594	....	1310
12	6.30	6.30	5.25	5.35	5.40	.512	19	1317
13	5.45	6.00	4.05	4.40	4.35	.446	1231	2110
14	4.50@.45	4.50	3.55	3.60	3.65	.412	1603	2304
15	3.65@.55	4.05	3.50	3.55@.50	3.40	.398	1282	2468
18	3.90	4.25	3.10	3.20	3.20	.385	1078	2658
19	3.10@.20	4.05	3.10	3.50@.40	3.40	.410	665	2917
20	3.70	3.70	2.10	2.25@.10	2.15	.304	738	2914
21	2.20	2.55	2.15	2.20	2.15	.304	198	3001
22	2.30	2.35	1.95	1.95	2.00	.301	443	3002
25	2.15	2.85	2.10	2.25A	2.15	.323	265	3090
26	2.15	2.15	1.00	1.05	1.00	.193	832	3211
27	1.00	1.15	.80	.95	.95	.184	502	3400
28	.90	1.25	.75	.95	.95	.183	303	3383
29	.95	1.15	.70	1.00	1.00	.205	471	3546

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	1.00	2.50	.80	2.15@.10	2.15	.357	696	3530
3	2.50	2.50	1.30	1.30	1.30	.237	912	3485
4	1.20@.25	1.35	.55	.55	.60	.119	617	3647
5	.60	1.45	.55	1.35@.45	1.35	.254	738	3929
8	1.50@.45	2.20	1.20	1.60	1.60	.271	830	4021
9	1.25	2.20	1.05	1.65@.60	1.60	.302	993	3674
10	1.60	2.20	1.55A	1.85	1.80	.341	529	3689
11	3.00@.25	12.50	3.00	11.65	11.70	.989	2048	3855
12	12.25	17.00B	10.90	16.00	16.50	.997	272	2999
15	13.50@.30	16.80B	13.30	14.80	14.65	.999	877	2676
16	16.50	17.35	14.80A	14.80A	14.70	.999	66	2418

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
SEPTEMBER 1986 245 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	14.80	14.80	12.50	14.80	14.95	.999	62	2263
18	13.40	15.80B	13.10A	13.40	13.95	.999	2	2247
19	13.20	14.95B	12.75	12.75	12.80	.999	34	2173
22	....	....	....	....	....	.999	1	1
23	....	....	....	....	....	.997	....	....

SEPTEMBER 1986 250 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	13.40	13.75	13.20A	13.20A	13.15	.507	11	11
18	....	13.40B	....	13.40B	13.30	.526	....	11
21	....	....	12.10A	12.10A	11.70	.488	....	11
22	....	13.35B	....	13.35B	13.40	.534	....	11
23	....	13.80B	....	13.40N	13.10	.531	....	11
24	....	13.40B	12.75A	13.40B	13.70	.548	....	11
25	....	14.00B	13.00A	13.60A	13.05	.532	....	11
28	....	13.30B	12.70A	12.70A	12.35	.515	....	11
29	....	14.70B	....	14.70B	14.65	.574	....	11
30	16.50	17.60B	16.50	17.60B	18.15	.657	3	13

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	18.10A	18.10A	18.00	.663	....	13
2	....	18.25B	17.80A	18.25B	18.10	.660	....	13
5	....	....	17.00A	17.00A	16.15	.620	....	13
6	....	16.40B	....	16.40B	16.40	.630	....	13
7	....	17.85B	....	16.40N	16.25	.635	....	13
8	....	....	16.10A	16.10A	16.00	.633	....	13
9	....	16.70B	15.60A	15.60A	15.20	.621	....	13
12	....	15.90B	....	15.90B	15.75	.638	....	13
13	....	15.90B	15.50A	15.75N	15.90	.651	....	13
14	....	....	15.60A	15.60A	15.45	.644	....	13
15	....	17.80B	15.40A	17.80B	17.90	.703	....	13
16	....	18.75B	....	18.75B	18.60	.724	....	13
19	....	....	17.45A	18.05A	17.90	.720	....	13
20	....	....	....	15.35A	15.05	.662	....	13
21	....	15.35B	14.80A	15.35B	14.95	.671	....	13
22	....	....	12.20A	12.20A	11.65	.587	....	13
23	....	....	11.40A	11.40A	11.10	.574	....	13
26	Exchange Closed; Memorial Day							
27	....	....	10.25A	10.25A	9.00	.506	....	13
28	9.10	9.10	8.75	8.80A	8.45	.480	28	35
29	8.80	9.40	8.40A	8.40A	8.15	.463	7	36
30	8.45	8.75	8.00	8.60	8.70	.485	23	51

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	8.70	8.90B	8.60	8.85B	10.15	.534	2	51
3	10.15	10.55B	9.65A	9.65A	9.50	.510	1	50
4	11.35	11.35	9.35A	10.45A	10.35	.545	4	46
5	10.30	10.60B	9.80A	9.80A	9.55	.516	1	47
6	9.40	9.80	9.15	9.80	9.75	.526	26	51
9	10.90	13.40B	10.90	13.40B	13.70	.654	9	60
10	14.00	14.50B	13.50	13.50	13.65	.653	7	60
11	....	13.75B	13.00A	13.00A	12.90	.625	....	60
12	12.90	13.00B	12.70	12.70	12.35	.614	13	61
13	11.35@.30	11.35	9.60A	9.60A	9.50	.518	21	61
16	9.35	9.50B	9.35	9.40	9.30	.510	6	61
17	10.25	10.25	10.20	10.20	10.50	.561	2	61
18	11.25	11.45B	9.75	9.75	9.80	.536	4	60
19	10.15	10.45B	9.35	10.45B	10.55	.570	28	66
20	10.30	10.30	9.10	9.10	9.15	.524	28	97
23	9.50	10.55	9.00	10.55	10.25	.572	23	102
24	9.30	10.35B	7.50	8.50B	8.65	.512	112	183
25	8.40	8.40	7.05A	8.05	8.10	.492	134	273
26	8.10	8.60	7.55	7.75	7.80	.483	27	282
27	7.30	7.65	7.25	7.40B	7.70	.482	58	338
30	7.25	7.40B	6.35	6.65@.55	6.65	.438	97	380

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.45	6.90	6.00	6.00	6.05	.404	105	426
2	6.25	6.25	5.60	5.80	5.75	.392	832	877
3	5.75	7.00	5.60	6.45	6.70	.443	436	1004
4	Exchange Closed; Independence Day							
7	7.00@.10	11.00B	7.00	11.00B	11.05	.623	478	1060
8	12.15	13.50B	12.10	12.25B	12.30	.663	78	1058
9	11.60	12.00B	11.30	11.35	11.50	.639	119	1136
10	11.20	13.45B	10.80A	10.80A	10.80	.612	222	1051
11	12.10	12.10	11.20	11.75B	12.00	.653	13	848
14	13.20@.35	14.80	12.85	14.70@.80	14.60	.735	148	846
15	14.60	17.35	14.50A	16.75B	17.05	.793	46	861
16	15.50	17.35	15.50	16.70A	17.10	.792	27	869
17	16.60	16.60	15.45A	15.45A	16.10	.775	1	863
18	16.60	17.25	14.50A	15.45	15.70	.763	27	862

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 250 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	....	16.75B	....	15.95B	15.90	.776	....	882
22	14.30	16.35B	14.30	14.35	14.35	.739	5	836
23	13.65	14.00B	13.65	14.00B	14.60	.749	3	835
24	....	14.90B	14.50A	14.50A	14.15	.741	....	835
25	13.10	13.10	11.95	11.95	12.20	.692	6	832
28	....	16.80B	....	16.80B	16.65	.815	....	830
29	16.30	17.00B	16.00A	16.80B	16.35	.813	10	835
30	17.85	17.85	14.55	14.75	14.20	.769	8	838
31	....	15.50B	....	15.10B	15.50	.805	....	832

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	14.70	16.90B	14.70	16.90B	17.85	.855	70	817
4	19.10	19.10	14.70	15.00B	14.70	.795	32	832
5	13.30	14.55B	13.30	14.35B	14.00	.783	30	835
6	....	14.65B	13.75A	14.25B	14.25	.795	....	835
7	....	14.50B	13.30A	14.10A	14.05	.796	....	835
8	....	14.40B	13.30A	14.40B	14.00	.803	....	835
11	10.85	11.20	10.55	10.70	10.90	.724	120	784
12	10.30	10.30	8.50	8.50	8.45	.653	101	874
13	8.25	8.90B	6.55	7.10	7.05	.593	22	891
14	7.00	7.15B	6.10	6.55A	6.20	.562	34	899
15	6.25	6.45	6.00	6.00	5.85	.549	136	968
18	6.50	7.00	5.40	5.75	5.60	.546	25	978
19	5.75	6.45	5.50	6.05	5.95	.575	126	1018
20	6.25@.20	6.25	4.10	4.10	4.10	.465	281	1148
21	4.25	4.65	4.00	4.15A@.10	4.10	.470	161	1126
22	4.40	4.45	3.70	3.95@4.05	4.00	.469	143	1185
25	4.15	5.15	4.15	4.70	4.30	.506	236	1246
26	4.05	4.30	2.30	2.40	2.35	.352	315	1416
27	2.30	2.55	1.90	2.20	2.25	.345	1223	2150
28	2.40	2.65	1.95	2.15	2.20	.348	964	2240
29	2.20	2.70	1.65	2.40@.60	2.45	.384	965	2524

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	2.45	4.80B	2.05	4.70	4.60	.587	523	2703
3	5.05@4.80	5.05	3.00	3.10@.00	3.05	.455	643	2707
4	3.00	3.05	1.55	1.75	1.65	.288	1135	2402
5	1.75@.70	3.40	1.60	3.40@.25	3.25	.491	2209	2645
8	3.70@.60	4.60	2.90	3.75@.65	3.65	.542	483	2772
9	3.05	4.60	2.65	3.95	3.90	.591	839	2794
10	3.75	4.80	3.75	4.25	4.35	.647	281	2804
11	6.45	16.60	6.45	16.60	16.35	.996	306	2690
12	18.70	20.55	16.30	20.50@.55	21.20	.999	126	2683
15	20.00	21.20	18.20	20.00	19.55	.999	456	2599
16	21.50	21.90	19.80A	19.80A	19.60	.999	352	2633
17	19.00	20.00	17.35A	20.00	19.95	.999	32	2372
18	19.70	22.00B	18.20A	22.00B	18.95	1.000	14	1150
19	19.25	19.95B	17.80A	17.80A	17.80	1.000	8	1106
22	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 255 PUTS

IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	16.50	16.50	16.00A	16.00A	16.00	.570	5	5
18	....	16.30B	....	16.30B	16.25	.590	....	5
21	....	....	15.00A	15.00A	14.50	.553	....	5
22	14.50	16.75B	14.50	16.75B	16.40	.599	13	18
23	16.50	16.90B	16.50	16.50	16.10	.596	1	19
24	....	16.40B	15.75A	16.40B	16.75	.613	....	19
25	....	17.00B	16.00A	16.70A	16.10	.598	....	19
28	....	16.30B	15.60A	15.60A	15.35	.582	....	19
29	....	17.90B	....	17.90B	17.90	.639	....	19
30	....	21.10B	....	21.10B	21.80	.717	....	19

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	21.80N	21.55	.714	....	19
2	....	21.80B	21.40A	21.80B	21.75	.721	....	19
5	....	....	20.50A	20.50A	19.55	.685	....	19
6	....	19.85B	....	19.85B	19.95	.694	....	19
7	....	21.45B	....	19.95N	19.85	.699	....	19
8	....	....	19.55A	19.55A	19.45	.699	....	19
9	....	20.20B	19.10A	19.10A	18.70	.688	....	19
12	....	19.60B	....	19.60B	19.30	.705	....	19
13	....	19.50B	19.10A	19.30N	19.60	.718	....	19
14	....	....	19.20A	19.20A	19.10	.712	....	19
15	....	21.60B	19.00A	21.60B	21.75	.766	....	19
16	....	22.55B	....	22.55B	22.60	.785	....	19
19	21.85	21.85	21.30A	21.85	21.90	.783	1	20
20	....	....	....	19.20A	18.75	.732	....	20
21	....	19.15B	8.55A	19.15B	18.80	.742	....	20

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 255 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
22	....	....	15.70A	15.70A	15.00	.667	....	20
23	15.00	15.00	14.75A	14.75A	14.45	.656	2	22
26	Exchange Closed: Memorial Day							
27	13.80	13.80	12.00	12.00	11.80	.592	6	27
28	11.00	11.00	10.70A	11.00	11.25	.568	1	28
29	....	12.00B	11.10A	11.10A	10.75	.552	....	28
30	10.55	11.00B	10.55	11.00B	11.45	.573	1	29

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	11.80B	....	11.70B	13.15	.622	....	29
3	12.95	13.50B	12.55A	12.55A	12.45	.599	4	27
4	....	14.15B	....	13.25B	13.45	.632	....	27
5	....	13.75B	12.75A	12.75A	12.45	.605	....	27
6	12.80	13.00B	12.40A	12.75A	12.75	.615	1	26
9	17.00	17.00	17.00	17.00	17.25	.736	4	26
10	17.25	18.15B	17.15A	17.15A	17.20	.734	1	26
11	....	17.30B	16.40A	16.40A	16.35	.710	....	25
12	....	16.40B	16.20A	16.20A	15.70	.699	....	26
13	....	....	12.55A	12.55A	12.40	.610	....	26
16	....	....	....	12.40N	12.20	.603	....	26
17	....	13.35B	....	13.35B	13.65	.652	....	26
18	....	14.75B	13.10A	13.10A	12.85	.629	....	26
19	....	13.60B	....	13.60B	13.75	.662	....	26
20	....	....	13.50A	13.50A	12.30	.619	....	26
23	12.15	13.90B	12.30	13.50B	13.45	.665	13	39
24	11.50	13.55B	10.80A	11.50	11.60	.610	5	44
25	10.15	10.75B	9.95A	10.75B	10.90	.590	4	48
26	11.25	11.25	10.45A	10.60	10.60	.582	3	50
27	9.95	10.00B	9.95	10.00B	10.50	.582	1	51
30	9.45	9.60	8.90	9.30B	9.25	.540	29	72

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	9.00	9.10B	8.70A	8.70A	8.40	.506	23	87
2	8.20	8.75B	7.90A	8.15	8.10	.495	22	103
3	7.90	9.25	7.85	9.15B	9.25	.546	82	181
4	Exchange Closed: Independence Day							
7	11.40	14.45B	11.40	14.45B	14.55	.719	18	184
8	15.50	17.30B	15.50	16.20A	15.90	.755	32	186
9	14.55	15.70B	14.55	14.55	15.00	.734	1	187
10	15.90	17.00B	14.25A	14.25A	14.00	.711	1	187
11	14.70	14.95B	14.45	14.95B	15.55	.746	47	204
14	16.90	17.80B	16.90	17.80B	18.55	.816	15	219
15	18.55	21.50B	18.55	20.85B	21.15	.863	16	210
16	20.15	20.65B	19.45A	20.65B	21.20	.862	1	211
17	....	....	19.95A	19.95A	20.15	.848	....	211
18	19.10	20.80B	19.10	19.80	19.75	.839	4	213
21	....	20.70B	19.40A	20.05B	20.00	.851	....	212
22	18.60	20.50B	18.10	18.20B	18.30	.821	29	212
23	18.20	18.20	17.80A	18.20	18.55	.830	27	196
24	....	18.90B	18.50A	18.50A	18.15	.824	....	221
25	....	....	16.55A	16.55A	16.00	.785	....	221
28	....	21.00B	....	21.00B	20.90	.883	....	196
29	....	21.40B	20.30A	21.05B	20.70	.883	....	196
30	18.30	22.20B	18.30	19.00	18.35	.850	20	206
31	....	19.80B	....	19.40B	19.80	.878	....	196

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	19.45	21.30B	19.10A	21.30B	22.35	.914	5	193
4	....	23.35B	18.90A	19.70A	18.85	.873	....	193
5	....	....	17.60A	18.85N	18.15	.865	....	193
6	....	18.95B	17.95A	18.55B	18.50	.875	....	191
7	....	18.75B	17.50A	18.30A	18.30	.876	....	191
8	....	18.70B	17.50A	18.70B	18.30	.882	....	191
11	14.80	14.80	14.50	14.60B	14.85	.827	2	193
12	12.15	14.90B	12.15	12.15	12.15	.773	1	194
13	11.75	11.75	10.35A	10.50	10.45	.725	103	269
14	10.50	10.65B	9.50	10.05	9.50	.701	6	268
15	....	9.90B	9.40A	9.40A	9.10	.692	....	265
18	10.25	10.25	8.60	8.60	8.85	.697	103	316
19	....	10.00B	....	9.30B	9.40	.725	1	316
20	8.05	9.65B	7.05	7.05	7.00	.629	78	383
21	7.35	7.70	6.95A	7.10A	6.95	.637	71	425
22	6.45	7.30B	6.45	6.85A	6.85	.641	5	428
25	7.10	8.50	7.10	7.90B	7.40	.684	6	430
26	5.45	5.65	4.55	4.55	4.65	.538	100	527
27	4.55	4.80B	3.90A	4.35	4.50	.536	254	772
28	4.50	4.95B	4.00	4.75	4.50	.545	66	811
29	4.45	5.15	3.75	4.90@5.05	4.95	.588	339	994

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 255 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	4.75	8.20	4.30	8.20	8.10	.787	105	1026
3	8.55@.35	8.55	6.50A	6.60A	5.95	.683	59	998
4	5.85	6.00	3.70	3.70	3.70	.519	647	1113
5	4.30	6.50	3.55	6.30	6.30	.726	468	1161
8	6.10	8.10	6.00	7.10	7.00	.790	16	1143
9	6.10	8.25B	6.00A	7.36	7.45	.832	94	1115
10	8.40	8.85B	7.40A	8.20A	8.25	.874	15	1112
11	11.80	20.30	11.40	20.30	21.15	.999	16	1110
12	21.50	26.00	21.50	26.00	26.05	.999	17	1151
15	25.00	26.80B	24.00A	25.70	24.50	.999	2	1144
16	25.00	26.90B	24.80A	24.80A	24.60	.999	10	233
17	23.40	24.70B	22.35A	24.70B	24.95	1.000	4	206
18	....	25.80B	23.20A	24.30A	23.95	1.000	....	170
19	24.50	24.95B	22.80A	22.80A	22.80	1.000	2	149
22	....	....	....	....	....	.999	2	2
23	....	....	....	....	....	.999	....	....

SEPTEMBER 1986 260 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	11.75	12.25B	11.75	12.25B	12.30	.538	15	15

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12.10	12.10	11.70A	11.70A	11.30	.605	25	30
2	10.60	11.65B	10.60	10.85B	10.90	.595	9	34
3	10.95	12.25B	10.95	12.25B	12.35	.645	2	36
4	Exchange Closed: Independence Day							
7	16.70	18.30B	16.70	18.30B	18.40	.800	36	49
8	20.30	21.50B	20.20A	20.20A	19.95	.829	40	54
9	19.40	19.55B	18.75A	18.75A	19.00	.813	2	41
10	....	21.00B	18.10A	18.10A	17.95	.794	....	41
11	....	19.00B	....	19.00B	19.50	.823	....	41
14	22.00	22.00	21.20A	22.00	22.75	.879	....	41
15	24.25	25.95B	24.25	25.40B	25.65	.913	1	42
16	24.75	25.10B	23.80A	25.10B	25.60	.913	1	42
17	....	....	24.60A	24.60A	24.60	.903	....	42
18	....	....	24.40A	24.40A	24.10	.896	....	42
21	....	25.10B	....	24.50B	24.45	.906	....	42
22	....	24.85B	22.80A	22.80A	22.60	.884	....	42
23	....	....	22.10A	22.60N	22.80	.891	....	42
24	....	23.30B	....	22.80N	22.50	.887	....	42
25	....	....	20.70A	20.70A	20.20	.858	....	42
28	....	25.60B	....	25.60B	25.50	.930	....	42
29	....	26.00B	24.95A	25.60B	25.25	.930	....	42
30	....	26.80B	23.20A	23.20A	22.75	.909	....	42
31	....	24.40B	....	24.10B	24.35	.928	....	42

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	25.90B	23.65A	25.90B	27.00	.952	....	42
4	23.25	28.00B	23.25	23.70B	23.40	.927	....	42
5	22.95	23.35B	22.00A	22.95	22.70	.922	2	43
6	....	23.75B	22.45A	23.10B	23.05	.929	....	43
7	....	23.35B	22.00A	22.85A	22.85	.930	....	43
8	....	23.30B	22.00A	23.30B	22.90	.935	....	42
11	....	....	19.15A	19.40A	19.25	.900	....	42
12	18.65	19.40B	17.10A	17.10A	16.40	.864	....	42
13	14.70	16.50B	14.65A	14.70	14.50	.830	5	43
14	14.20	14.75B	13.30	13.75	13.40	.814	46	86
15	....	14.00B	13.35A	13.35A	12.95	.809	....	85
18	12.70	14.50B	12.70	12.70	12.75	.818	1	85
19	....	14.00B	....	13.40B	13.40	.841	....	85
20	10.90	13.75B	10.90	10.90	10.55	.770	1	86
21	....	11.30B	10.50A	10.55N	10.65	.779	....	86
22	....	11.10B	10.20A	10.55A	10.55	.785	....	86
25	12.60	12.60	11.20A	11.70	11.30	.825	3	87
26	8.25	8.30B	7.90	7.90	7.90	.713	107	281
27	8.40	8.40	6.85	7.60	7.75	.716	130	408
28	8.40	8.40	7.30A	7.85	7.80	.728	52	462
29	7.85	8.80B	7.10A	8.45	8.50	.767	6	467

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	8.70	12.50B	7.90A	12.50B	12.50	.913	1	465
3	12.10	12.70B	10.70A	10.70A	9.90	.854	3	464
4	9.85	9.85	6.80	6.80	6.90	.740	65	513
5	7.00	10.20	6.50	10.20	10.40	.888	59	565
8	11.20	12.50B	10.50A	11.75	11.25	.932	24	563
9	12.00	12.35B	10.40A	12.35B	11.95	.953	1	564
10	....	12.95B	11.80A	11.95N	12.70	.971	....	564
11	22.30	23.95	22.30	23.95	26.10	.999	6	564
12	27.30	30.50B	27.30	30.50B	30.95	.999	..	564
15	29.20	31.80B	29.20	29.20	29.50	1.000	3	564

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

SEPTEMBER 1986 260 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	30.70	32.00B	29.60A	29.60A	29.60	1.000	10	188
17	28.00	29.70B	27.35A	29.70B	29.95	1.000	15	146
18	....	30.80B	28.20A	29.30A	28.95	1.000	....	47
19	....	29.95B	27.80A	27.80A	27.80	1.000	....	47
22	....	....	....	....	....	1.000	....	....

DECEMBER 1986 220 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
15	5.00	5.70	4.50	4.80	4.70	.272	72	65
16	5.60@6.10	6.10	4.30	4.75	4.65	.278	324	309
17	4.60@.40	4.75	3.90	4.75	4.70	.287	241	455
18	4.90@5.05	5.05	3.90	4.20B	4.35	.278	368	693
19	4.70	4.70	4.15	4.30	4.40	.286	143	783
22	4.35	4.35	3.10	3.20	3.10	.220	184	843
23	3.10	3.25	2.60	2.65A	2.60	.192	410	1048
24	2.65	2.80	2.35	2.70	2.60	.200	567	1453
25	2.80	4.60	2.60	3.85	3.75	.267	436	1505
26	4.20@.30	4.35	3.05	3.75	3.65	.258	622	1787
29	4.50@.45	5.50	4.20	4.45	4.35	.296	920	1876
30	4.10	4.25	3.30	4.10@.05	4.05	.278	1005	2246

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.70@.55	3.70	2.90	3.20	3.20	.229	696	2530
2	3.55	3.60	2.85	2.95@.85	2.85	.212	843	3039
3	2.75@.70	4.50	2.40	3.60	3.50	.247	1054	3384
6	3.30@.40	3.70	2.80	2.95	3.00	.218	401	3605
7	3.20@.30	3.65	2.90	2.90	2.90	.211	414	3820
8	3.60	3.60	2.35	2.35	2.35	.181	497	4035
9	2.40	2.80	2.15	2.70@.65	2.60	.202	512	4272
10	2.85@.80	2.90	2.40	2.60@.55	2.60	.201	311	4425
13	2.70	2.70	2.20	2.25	2.20	.174	96	4457
14	2.10	2.80	2.05	2.60@.55	2.55	.201	350	4482
15	2.40@.50	2.50	1.55	1.55	1.55	.136	1117	4553
16	1.55@.50	1.75	1.25	1.45	1.45	.133	1211	5399
17	1.55@.50	1.85	1.50	1.60	1.55	.151	770	5744
20	1.80@.95	2.55	1.80	2.00	1.90	.178	427	5693
21	1.80@.85	2.10	1.60	1.80	1.75	.179	343	5730
22	1.65@.70	1.70	1.45	1.60	1.65	.177	550	5910
23	1.60	1.60	.85	.95	.95	.116	1852	5482
24	1.00	1.10	.90	1.05	1.05	.134	420	5647
27	1.05@.10	1.30	.90	.90	.90	.109	380	5744
28	.95@.90	1.05	.80	.95	.95	.110	799	6205
29	1.00	1.00	.75	.80	.80	.087	384	6265
30	.70@.65	.70	.55	.55	.55	.058	1036	6523
31	.60	.60	.45	.45	.45	.048	533	6691

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	.40	.45	.35	.40	.35	.035	608	6751
4	.50	.55	.35	.40	.35	.031	722	6871
5	.40	.45	.35	.35	.35	.025	187	6925
6	.40	.50	.30	.40	.35	.026	479	7255
7	.45	.45	.30	.35	.35	.025	462	7358
10	.40@.35	.40	.30	.30	.30	.018	417	7336
11	.30	.30	.25	.30@.25	.25	.013	353	7507
12	.25	.30	.20	.25@.20	.25	.013	153	7526
13	.25	.45	.25	.45@.40A	.40	.034	276	7635
14	.45@.40	.50	.25	.25	.25	.015	619	7600
17	.30	.30	.20	.25	.25	.017	756	7305
18	.25@.20	.70	.20	.50	.60	.056	416	7365
19	.65	.80	.50	.55	.50	.044	960	7193
20	.50	.50	.20	.20	.25	.017	423	7090
21	.25@.30	.30	.15	.20	.15	.008	1074	7461
24	.15	.20	.10	.10	.10	.002	212	7670
25	.15	.15	.05	.10	.10	.001	854	8015
26	.10	.15	.10	.10	.10	.000	1140	7893
27	Exchange Closed: Thanksgiving Day							
28	.10	.15	.10	.10	.10	.000	597	7913

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.15	.15	.05	.05	.05	.000	256	7989
2	.05	.05	CAB	CAB	CAB	.000	125	7959
3	.05	.05	CAB	CAB	CAB	.000	499	8229
4	CAB	CAB	CAB	CAB	CAB	.000	28	8235
5	CAB	CAB	CAB	CAB	CAB	.000	2	8231
8	.05	.05	CAB	.05	....	.000	22	8231
9	.05	.05	.05	.05	....	.000	7	8233
10	CAB	CAB	CAB	CAB	CAB	.000	2	8231
11	CAB	.05	CAB	CAB	CAB	.000	3	8229
12	CAB	CAB	CAB	CAB	CAB	.000	3	8217
15	CAB	CAB	CAB	CAB	CAB	.000	4	8212

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 220 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16..	CAB	CAB	CAB	CAB	CAB	.000	20	8204
17..	CAB	CAB	CAB	CAB	CAB	.000	4	8204
18..	CAB	CAB	CAB	CAB	CAB	.000	19	8191
19..	CAB	.05	CAB	CAB	CAB	.000	50	....
22..	....	....	....	....	....	.000	11	....

DECEMBER 1986 225 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23..	2.80	3.00B	2.80	3.00B	3.05	.169	....	....
24..	....	....	2.50A	2.50A	2.60	.159	1	1
25..	....	....	2.35A	2.35A	2.25	.150	....	1
26..	2.35	2.35	2.35	2.35	2.25	.145	1	2
27..	2.20	2.20	2.20	2.20	2.20	.144	....	2
30..	....	....	2.05A	2.05A	2.00	.126	20	22

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	2.00	2.00	1.95	1.95	1.80	.114	3	24
2..	1.80	1.85B	1.80	1.80	1.70	.109	4	28
3..	1.85	1.85	1.85	1.85	2.00	.126	1	29
4..	Exchange Closed; Independence Day							
7..	2.55	2.95B	2.55	2.95B	3.30	.201	2	31
8..	3.95	4.00B	3.95	3.95	3.60	.221	1	32
9..	3.40	3.40	3.40	3.40	3.50	.206	2	32
10..	3.95	4.10	3.35A	3.35A	3.25	.194	9	39
11..	3.40	3.50	3.40	3.50	3.65	.214	4	43
14..	4.65	4.65	4.00	4.10	4.65	.261	6	46
15..	5.00	5.00	5.00	5.00	5.85	.303	1	46
16..	5.50	5.55	5.40	5.40	5.75	.303	12	58
17..	6.20	6.20	5.65A	5.65A	5.45	.291	13	71
18..	5.50	6.00B	5.50	5.70A	5.50	.281	7	76
21..	5.85	5.85	5.10	5.10	5.40	.286	29	96
22..	5.60	5.60	5.15A	5.15A	4.90	.260	5	78
23..	5.05	5.05	4.50	4.70	4.85	.266	11	86
24..	5.05	5.05	4.95	5.00	4.75	.261	42	126
25..	4.80	4.80	4.00	4.00	4.05	.232	7	132
28..	5.60	5.60	5.20	5.20	5.60	.306	11	126
29..	5.50	5.85	5.40	5.45	5.35	.302	43	158
30..	5.25	5.80B	4.85	4.85	4.50	.268	22	171
31..	4.50	4.90B	4.50	4.90B	4.90	.289	3	169

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.10	5.40B	4.75	5.40B	5.80	.327	9	173
4..	5.95@6.20	6.30	4.90	4.90	4.70	.273	72	220
5..	4.60	4.75	4.45	4.55	4.50	.265	16	230
6..	4.85	4.85	4.50	4.50	4.50	.270	2	232
7..	4.50	4.50	4.10	4.35B	4.45	.268	8	239
8..	4.20	4.50	4.20	4.50	4.30	.267	10	238
11..	4.00	4.00	3.40A	3.40A	3.40	.217	10	239
12..	3.30	3.30	2.70	2.70	2.60	.181	133	319
13..	2.70	2.70	2.40	2.40	2.20	.156	19	327
14..	2.25	2.25	2.00	2.00	2.00	.143	26	345
15..	1.90	2.00B	1.90	2.00B	1.85	.136	2	342
18..	2.00	2.05	1.75	1.75	1.70	.130	29	362
19..	1.75	1.80	1.70	1.70	1.75	.136	7	371
20..	1.65	1.65	1.30	1.30	1.35	.105	12	368
21..	1.55	1.55	1.40	1.45	1.40	.105	71	421
22..	1.55	1.55	1.40	1.40	1.40	.103	39	448
25..	1.60	1.60	1.45	1.50	1.50	.106	13	458
26..	1.50	1.50	1.05	1.10	1.05	.075	11	458
27..	1.00	1.15	1.00	1.05	1.00	.073	27	478
28..	1.10	1.10	1.00	1.00	1.00	.072	36	508
29..	1.00	1.10	1.00	1.05	1.05	.075	97	579

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.05	1.50	1.00	1.50	1.50	.109	79	631
3..	1.80	1.80	1.40	1.40	1.25	.085	23	642
4..	1.25	1.25	.95	1.00	.95	.063	22	658
5..	1.00	1.25	1.00	1.20	1.25	.092	25	680
8..	1.40	1.50	1.35	1.50B	1.45	.098	137	750
9..	1.35	1.65	1.35	1.55	1.50	.105	8	753
10..	1.55	1.65	1.45	1.60	1.55	.113	147	855
11..	2.05@.30	4.70	2.05	4.70	4.70	.293	617	1252
12..	4.50	9.00	4.50	7.00	7.60	.390	368	1460
15..	7.20	7.55	6.20	6.40	6.50	.362	285	1430
16..	8.00@.30	8.30	6.45A	6.45A	6.50	.369	746	1201
17..	6.45	6.70	5.55	6.60	6.55	.379	316	1315
18..	6.80@7.00	7.00	5.50	6.20	6.15	.368	201	1352
19..	6.60	6.75	5.80	6.30@.20	6.25	.376	351	1562
22..	6.00	6.00	4.50	4.50	4.55	.302	162	1645
23..	4.55	4.65	3.80	4.00	3.90	.269	394	1832

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 225 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24..	4.00	4.15	3.40	3.95	3.90	.279	566	1805
25..	4.10	6.45	4.00	5.50@.40	5.45	.358	676	1960
26..	6.10	6.15	4.65	5.45	5.30	.347	263	2023
29..	6.30@.60	7.75	5.95	6.25	6.25	.391	530	2167
30..	5.80	6.10	4.85	5.80	5.80	.371	349	2191

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	5.40@.55	5.55	4.25	4.75	4.70	.316	333	2367
2..	5.00@4.90	5.30	4.35	4.45@.35	4.25	.295	380	2538
3..	4.00@3.95	6.00	3.50	5.00	5.10	.337	1334	2783
6..	5.15	5.25	3.90	4.40	4.50	.304	581	2849
7..	4.85	5.30	4.25	4.25	4.30	.296	916	3105
8..	5.20	5.20	3.55	3.60@.55	3.60	.260	887	3279
9..	3.60	4.20	3.20	4.00@.05	4.00	.286	593	3503
10..	4.30@.35	4.40	3.75	3.80	3.90	.285	154	3522
13..	4.00	4.00	3.40	3.45	3.35	.253	191	3486
14..	3.20@.15	4.20	3.15	3.90	3.85	.287	555	3430
15..	3.85@.80	3.85	2.50	2.50	2.55	.206	857	3690
16..	2.50@.45	2.65	2.10	2.40A	2.35	.202	893	3730
17..	2.50	2.95	2.40	2.60	2.55	.228	399	3822
20..	2.90@3.10	3.80	2.90	3.15	3.10	.264	545	3847
21..	2.95@.90	3.45	2.70	2.85	2.90	.266	395	4017
22..	2.75@.65	2.90	2.45	2.75	2.75	.265	286	4068
23..	2.65	2.65	1.50	1.65	1.70	.187	1459	4289
24..	1.70	2.00	1.55	1.95	1.90	.212	1129	4419
27..	1.95	2.30	1.65	1.65	1.60	.181	312	4285
28..	1.65	1.80	1.40	1.65	1.65	.184	663	4398
29..	1.80	1.80	1.25	1.40	1.40	.152	266	4532
30..	1.15@.10	1.15	.85	.85	.85	.108	670	4574
31..	1.00@.95	1.00	.70	.70@.80	.75	.094	471	4683

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	.70	.75	.60	.70	.65	.073	215	4765
4..	.75	.80	.60	.70	.65	.067	532	5132
5..	.70	.75	.55	.60	.60	.056	1233	5033
6..	.65@.70	.85	.60	.65	.65	.060	882	5176
7..	.70@.75	.80	.65	.65	.65	.059	496	5436
10..	.70@.65	.75	.55	.60	.60	.046	356	5385
11..	.60	.65	.45	.45	.45	.036	305	5237
12..	.45	.50	.40	.40	.45	.037	453	5133
13..	.45	.80	.40	.80	.80	.082	275	5230
14..	.75@.85	.85	.45	.50	.50	.042	698	5175
17..	.65@.70	.70	.45	.55	.55	.050	600	5281
18..	.55	1.45	.50	1.25	1.25	.132	888	5604
19..	1.25@.40	1.65	1.05	1.10	1.05	.111	2578	6326
20..	1.00@.90	1.00	.55	.55	.55	.053	1523	5898
21..	.55	.55	.35	.45	.40	.029	799	5683
24..	.40	.40	.25	.25	.25	.010	240	5698
25..	.25	.25	.20	.25	.20	.006	179	5688
26..	.25	.25	.20	.20	.20	.005	286	5716
27..	Exchange Closed; Thanksgiving Day							
28..	.25	.25	.15	.20	.20	.004	171	5735

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.30	.30	.10	.10	.10	.001	107	5744
2..	.10@.05	.10	.05	.10	.05	.000	41	5814
3..	.05	.10	.05	.10	.05	.000	701	5819
4..	.05	.05	.05	.05	.05	.000	96	5817
5..	.05	.05	.05	.05	.05	.000	44	5813
8..	.05	.10	CAB	.05	.05	.000	211	5768
9..	.05	.05	CAB	.05	.05	.000	69	5727
10..	.05	.05	CAB	CAB	.05	.000	4	5715
11..	.05	.05	CAB	CAB	.05	.000	146	5749
12..	.05	.05	.05	.05	....	.000	37	5735
15..	CAB	.05	CAB	CAB	CAB	.000	83	5721
16..	CAB	CAB	CAB	CAB	CAB	.000	4	5717
17..	CAB	CAB	CAB	CAB	CAB	.000	5	5709
18..	CAB	CAB	CAB	CAB	CAB	.000	9	5675
19..	CAB	CAB	CAB	CAB	CAB	.000	27	....

DECEMBER 1986 230 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	8.75	9.00B	8.75	9.00B	9.00	.368	288	288
5..	....	....	8.30A	8.30A	7.70	.330	12	300
6..	....	7.90B	....	7.90B	7.90	.340	....	300
7..	....	8.00B	....	8.00B	7.75	.340	....	300
8..	....	....	7.40A	7.40A	7.40	.336	....	300
9..	....	....	7.20A	7.20A	6.90	.325	....	300
12..	....	....	....	6.90N	7.20	.334	....	300
13..	....	....	7.00A	7.00A	7.00	.344	....	300

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 230 PUTS

IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14..	7.10	7.10	6.75	6.75	6.70	.336	210	510
15..	....	7.65B	....	7.65B	7.90	.381	....	510
16..	....	8.00B	....	8.00B	8.30	.394	....	510
19..	7.70	7.70	7.50	7.50	7.50	.384	58	565
20..	7.50	7.50	6.40A	6.40A	6.10	.333	36	604
21..	6.10	6.10	5.85A	6.10	5.85	.335	10	604
22..	4.90	5.00	4.75A	4.75A	4.40	.273	1	605
23..	4.50	4.50	4.50	4.50	4.20	.260	6	606
26..	Exchange Closed; Memorial Day							
27..	....	....	3.90A	3.90A	3.30	.217	....	606
28..	....	....	....	3.30N	3.25	.201	....	606
29..	....	3.50B	....	3.25N	3.15	.192	....	606
30..	3.60	3.60	3.50A	3.50A	3.55	.202	11	617

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	3.70	3.75B	3.45A	3.75B	4.20	.229	1	618
3..	4.50	4.50	4.15A	4.15A	3.90	.218	1	619
4..	....	4.40B	....	4.00B	4.25	.237	....	619
5..	....	....	4.10A	4.10A	3.90	.220	....	619
6..	....	3.95B	....	3.95B	4.00	.224	....	619
9..	5.15	5.90	5.15	5.70	5.85	.301	9	620
10..	....	6.05B	....	6.05B	5.85	.301	....	620
11..	....	....	5.75A	5.75A	5.70	.282	....	620
12..	....	....	....	5.70N	5.30	.274	....	620
13..	4.60	4.70B	4.30A	4.30A	3.90	.218	31	651
16..	....	....	...	3.90N	3.75	.213	....	651
17..	4.35	4.35	4.35	4.35	4.45	.243	40	619
18..	....	4.65B	4.35A	4.35A	4.00	.228	....	619
19..	....	4.40B	....	4.40B	4.40	.247	....	619
20..	4.20	4.20	4.20	4.20	3.80	.219	15	634
23..	3.90	4.15B	3.90	4.15B	4.25	.245	2	636
24..	3.50	3.50	3.50	3.50	3.60	.210	10	646
25..	3.00	3.20B	3.00	3.20B	3.25	.199	1	632
26..	....	....	....	3.25N	3.20	.194	....	632
27..	....	....	....	3.20N	3.15	.193	....	632
30..	....	....	2.90A	2.90A	2.80	.171	....	632

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	....	2.80N	2.60	.156	....	632
2..	2.95	2.95	2.60	2.60	2.45	.150	3	635
3..	....	2.60B	....	2.60B	2.85	.171	....	635
4..	Exchange Closed; Independence Day							
7..	3.15	4.25B	3.15	4.25B	4.50	.261	12	645
8..	5.25	5.65	5.25	5.35A	5.10	.284	3	644
9..	....	....	5.00A	5.00A	4.75	.269	....	644
10..	....	5.00B	4.65A	4.65A	4.40	.253	....	644
11..	4.35	4.95B	4.35	4.95B	4.95	.276	3	643
14..	6.00	6.00	6.00	6.00	6.25	.329	1	643
15..	7.10	7.60	6.80	7.55	7.65	.376	14	644
16..	7.20@.40	7.65	7.10	7.55	7.55	.374	35	666
17..	8.00	8.00	6.90	7.25	7.20	.361	16	657
18..	7.20@.25	8.20	7.20	7.40A	7.20	.350	5	657
21..	7.40	7.45	7.20A	7.20A	7.15	.356	3	658
22..	6.85	6.85	6.60A	6.60A	6.55	.328	1	659
23..	6.60	6.60	6.05	6.40B	6.50	.334	4	659
24..	6.75	6.85	6.30A	6.30A	6.30	.329	2	659
25..	5.40	5.40	5.40	5.40	5.50	.296	25	659
28..	6.50	7.00	6.50	7.00	7.40	.379	6	660
29..	7.95	7.95	7.30A	7.30A	7.15	.375	10	670
30..	6.95	8.00	6.75	6.75	6.15	.338	56	723
31..	6.35	6.65	6.35	6.65	6.70	.362	3	722

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	6.55	7.60	6.55	7.60	7.80	.403	23	745
4..	8.40	8.50	6.90A	6.90A	6.40	.345	17	751
5..	6.15	6.15	5.75	6.00	6.10	.336	11	750
6..	6.40	6.50	6.20	6.20	6.15	.342	37	783
7..	6.20	6.20	5.85	6.00	6.10	.341	10	790
8..	5.80	6.30	5.80	6.30	5.95	.340	4	792
11..	5.20	5.40	4.70	4.75	4.75	.284	360	866
12..	4.65	4.90	3.75	3.75	3.75	.243	143	873
13..	4.05	4.05	3.15	3.15	3.20	.214	36	882
14..	3.25	3.30	2.95	3.00	2.95	.198	18	896
15..	2.90@3.00	3.00	2.50	2.60@.50	2.75	.191	24	914
18..	2.90	3.15	2.65	2.70	2.55	.185	58	921
19..	2.65	2.75	2.50	2.75	2.70	.192	383	1014
20..	2.70	2.70	2.15	2.15	2.15	.154	225	979
21..	2.20	2.25	2.20	2.20	2.15	.153	294	972
22..	2.40	2.40	2.10	2.20	2.15	.151	14	957
25..	2.45	2.45	2.25	2.25	2.20	.157	124	1068
26..	2.20	2.20	1.50	1.50	1.55	.116	43	1081
27..	1.50	1.60	1.50	1.60	1.55	.113	30	1104
28..	1.80	1.85	1.45	1.55	1.50	.112	55	1122

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 230 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	1.40	1.55	1.40	1.55	1.60	.118	19	1135

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	1.45	2.30	1.45	2.25	2.25	.164	20	1153
3..	2.35	2.40	2.05	2.05	2.00	.132	41	1190
4..	1.85	1.85	1.40	1.45	1.45	.101	28	1197
5..	2.00	2.00	2.00	2.00	1.95	.141	1	1197
8..	2.10@.25	2.40	2.10	2.25A	2.20	.150	49	1175
9..	2.00	2.55	2.00	2.45A	2.30	.159	79	1237
10..	2.35	2.55	2.30	2.35	2.40	.170	110	1307
11..	3.30	6.85	3.30	6.50	6.60	.386	654	1527
12..	6.60	11.00	6.25	9.70	9.80	.488	296	1627
15..	9.00@8.70	10.00	8.60	8.70	8.75	.459	586	1705
16..	10.40	10.70	8.30	8.75	8.75	.465	470	1689
17..	8.35	8.95	7.50	8.95	8.90	.475	393	1838
18..	9.20	9.20	7.50	8.20B	8.40	.463	332	1949
19..	8.95	8.95	7.90	8.60A	8.50	.472	1217	3053
22..	8.40@.20	8.40	6.30	6.40	6.45	.394	195	2975
23..	6.40	6.60	5.50	5.50	5.50	.357	268	3115
24..	5.70	5.95	5.00	5.55	5.60	.369	299	3273
25..	5.75@.85	8.70	5.70	7.70	7.65	.455	518	3428
26..	8.25@.30	8.35	6.50	7.35	7.45	.444	291	3490
29..	8.85@9.10	10.25	8.25	8.55B	8.55	.491	280	3405
30..	8.25@.15	8.30	6.70	8.15@.10	8.05	.470	291	3472

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.55	7.60	5.90	6.80	6.70	.411	230	3462
2..	6.90	7.25	6.25	6.25	6.10	.389	512	3522
3..	5.75@.65	8.20	5.30	7.30	7.15	.434	1429	3763
6..	7.05	7.35	5.60	6.35	6.35	.400	446	3956
7..	6.80	7.35	6.05	6.25@.10	6.15	.392	260	4079
8..	7.25	7.25	5.20	5.25@.20	5.30	.351	1336	4394
9..	5.50	6.00	4.80	5.70@.80	5.80	.380	436	4531
10..	6.30	6.30	5.45A	5.65	5.70	.380	217	4595
13..	5.85	5.85	4.95	4.95	5.00	.346	51	4602
14..	4.75@.85	6.30	4.75	5.75	5.65	.385	244	4657
15..	5.60	5.70	3.80	3.90	3.90	.291	534	4951
16..	3.70@.65	4.15B	3.25	3.65	3.65	.288	1614	5113
17..	3.90	4.40	3.75	3.90	3.95	.319	542	5309
20..	4.70	5.65	4.60	4.85	4.75	.365	548	5353
21..	4.55@.50	5.20	4.25	4.50@.45	4.50	.369	286	5403
22..	4.25	4.55	3.95	4.25	4.40	.369	187	5366
23..	4.20	4.20	2.55	2.80@.70	2.80	.277	2246	5600
24..	2.80@.75	3.30	2.60	3.20	3.15	.310	789	5904
27..	3.25@.20	3.80	2.70	2.70	2.70	.275	727	6099
28..	2.75	3.00	2.35	2.85	2.80	.281	484	6269
29..	2.95	3.00	2.15	2.40	2.35	.240	299	6323
30..	1.90@.65	1.90	1.50	1.60	1.60	.182	814	6419
31..	1.60@.70	1.75	1.40	1.40	1.35	.164	335	6518

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	1.20	1.35	1.10	1.15	1.10	.136	443	6654
4..	1.30	1.40	1.00	1.10	1.05	.126	338	6809
5..	1.10	1.15	.90	1.00	1.00	.110	527	6998
6..	1.10	1.45	.95	1.10	1.05	.119	765	7254
7..	1.20	1.20	.95	1.05	1.05	.118	484	7104
10..	1.10@.15	1.20	.90	.90	.95	.100	877	7332
11..	.90	1.00	.80	.80	.80	.082	815	7484
12..	.75@.80	1.00	.75	.75	.80	.086	692	7495
13..	.80	1.50	.75	1.50	1.40	.166	398	7462
14..	1.30@.40	1.50	.90	.90	.90	.098	536	7559
17..	1.10	1.20	.85	1.10@.05	1.05	.117	1089	7403
18..	1.10@.05	2.60	1.00	2.15	2.20	.256	1544	7068
19..	2.30@.35	2.80	1.85	1.95	1.95	.224	2798	7498
20..	1.80@.75	1.90	.90	1.00	1.00	.127	1624	7716
21..	1.00@.05	1.10	.50	.80	.75	.080	4021	7552
24..	.70	.75	.45	.45	.45	.035	1743	7578
25..	.45	.50	.35	.35	.35	.023	196	7624
26..	.40	45	.35	.40	.35	.021	486	7514
27..	Exchange Closed; Thanksgiving Day							
28..	.30	.40	.30	.40	.40	.020	113	7501

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	.55	.65	.20	.20	.20	.006	1025	7468
2..	.20@.15	.20	.10	.15	.15	.001	816	7205
3..	.10	.15	.10	.10	.10	.001	177	7143
4..	.10	.15	.05	.05	.10	.001	95	7137
5..	.10	.20	.10	.10	.10	.002	244	7234
8..	.15	.20	.10	.10	.10	.000	884	7168
9..	.05	.10	.05	.10	.10	.001	214	7133
10..	.10	.10	.05	.05	.10	.000	128	7124

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 230 PUTS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	.10	.15	.10	.10	.10	.000	171	7048
12..	.10	.10	.05	.10	.05	.000	268	6946
15..	.10	.15	.05	.05	....	.000	253	6919
16..	.05	.05	CAB	CAB	CAB	.000	44	6940
17..	.05	.05	CAB	CAB	CAB	.000	18	6937
18..	CAB	CAB	CAB	CAB	CAB	.000	42	6961
19..	CAB	CAB	CAB	CAB	CAB	.000	65	....
22..	....	....	....	....	....	.000	3	....

DECEMBER 1986 235 PUTS
IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	8.90	8.90	8.90	8.90	8.95	.404	1	1
14..	....	....	8.70A	8.70A	8.60	.395	....	1
15..	....	9.85B	....	9.85B	10.05	.443	....	1
16..	10.50	10.50	10.50	10.50	10.45	.457	....	1
19..	10.05	10.05	9.85A	9.85A	9.70	.448	11	12
20..	9.10	9.10	8.25A	8.25A	8.00	.396	50	62
21..	8.05	8.05	7.85A	8.05	7.75	.399	8	70
22..	6.40	6.40	6.25A	6.25A	5.95	.333	2	72
23..	5.80	6.20	5.80	6.20	5.70	.320	3	74
26..	Exchange Closed; Memorial Day							
27..	5.90	5.90	5.30A	5.30A	4.50	.273	6	81
28..	4.75	4.75	4.60A	4.75	4.45	.256	2	81
29..	....	5.00B	....	4.45N	4.35	.245	....	80
30..	5.10	5.10	4.70A	5.10	4.80	.257	2	81

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2..	5.80	5.80	5.80	5.80	5.60	.287	10	91
3..	....	5.85B	5.55A	5.55A	5.25	.274	....	91
4..	....	5.90B	....	5.45B	5.65	.296	....	91
5..	....	....	5.45A	5.45A	5.25	.278	....	91
6..	....	5.30B	....	5.30B	5.35	.283	....	91
9..	....	7.35B	....	7.35B	7.65	.368	....	91
10..	7.70	7.90B	7.70	7.90B	7.65	.367	20	111
11..	7.70	7.70	7.50A	7.50A	7.45	.347	2	111
12..	7.10	7.10	7.00A	7.00A	7.00	.338	10	101
13..	5.50	5.50	5.50	5.50	5.30	.276	2	103
16..	....	5.35B	....	5.35B	5.15	.270	....	103
17..	....	5.85B	....	5.85B	5.95	.304	....	103
18..	6.55	6.55	5.80A	5.80A	5.40	.287	3	104
19..	5.85	5.90B	5.55	5.90B	5.95	.309	20	124
20..	....	....	....	5.95N	5.20	.278	....	124
23..	5.40	5.70B	5.30A	5.70B	5.75	.308	5	129
24..	....	....	4.80A	4.80A	4.90	.268	....	129
25..	....	....	4.45A	4.90N	4.50	.256	....	129
26..	4.55	4.55	4.45A	4.45A	4.40	.250	1	130
27..	4.40	4.40	4.10	4.35	4.35	.249	3	132
30..	4.35	4.35	3.85	3.85	3.90	.224	7	138

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	3.80	3.80	3.80	3.80	3.60	.207	10	138
2..	....	....	3.55A	3.55A	3.40	.199	....	138
3..	....	3.90B	....	3.90B	3.95	.225	....	138
4..	Exchange Closed; Independence Day							
7..	....	5.70B	....	5.70B	6.10	.328	....	138
8..	7.10	7.50	6.75	7.10A	6.80	.354	23	154
9..	....	....	6.60A	6.60A	6.35	.337	....	154
10..	7.55	7.55	6.20A	6.20A	5.95	.319	....	152
11..	....	6.60B	....	6.60B	6.60	.344	10	162
14..	7.50	8.65	7.50	8.65	8.30	.402	60	186
15..	9.60	10.00	9.30	10.00	9.85	.451	372	542
16..	9.10	9.90B	9.10	9.90B	9.75	.449	9	540
17..	10.10	10.10	9.60A	9.60A	9.40	.435	2	551
18..	....	9.65B	....	9.40N	9.40	.424	60	610
21..	9.50	9.65B	9.40A	9.40A	9.25	.430	1	600
22..	8.45	8.50	8.45	8.50	8.45	.400	3	599
23..	8.45	8.45	8.35	8.35	8.45	.407	4	600
24..	8.55	8.85B	8.45	8.45	8.30	.401	2	598
25..	8.10	8.10	7.30	7.35B	7.30	.366	3	599
28..	9.00	9.55B	9.00	9.45B	9.65	.455	2	599
29..	9.35	9.80B	9.35	9.50A	9.35	.451	1	600
30..	9.10	10.35	8.45	8.45	8.15	.412	27	615
31..	8.25	8.65B	8.25	8.60	8.85	.438	8	621

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	9.00	9.65B	8.50	9.65B	10.15	.482	18	627
4..	10.05	10.40	8.65A	8.65A	8.40	.421	53	637
5..	8.20	8.25	7.70	8.25	8.10	.412	12	643
6..	8.55	8.55	8.20A	8.55	8.20	.419	2	643
7..	8.25	8.25	7.75	8.00B	8.15	.418	43	686
8..	....	8.20B	7.80A	8.20B	8.00	.418	....	686

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 235 PUTS
IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11..	7.30@.25	7.30	6.60	6.80	6.45	.358	39	671
12..	6.30	6.50	5.40	5.40	5.25	.313	230	758
13..	5.50	5.50	4.75	4.75	4.55	.280	12	763
14..	4.80@.85	4.85	4.05	4.20	4.20	.264	659	1096
15..	4.05	4.30	4.00	4.10A	3.95	.256	510	1495
18..	4.00	4.30B	3.75	3.80	3.75	.249	313	1530
19..	4.10	4.10	3.75	3.85B	3.90	.259	313	1445
20..	3.90	3.90	3.05	3.05	3.10	.213	857	1238
21..	3.20	3.20	3.10	3.15B	3.15	.214	119	1212
22..	3.05	3.20	3.05	3.15A	3.15	.212	22	1197
25..	3.65	3.65	3.45A	3.45A	3.25	.220	4	1197
26..	3.20	3.20	2.50	2.50	2.35	.169	45	1209
27..	2.50	2.50	2.25	2.35	2.35	.166	53	1091
28..	2.30	2.40	2.25	2.30B	2.30	.165	82	1171
29..	2.25	2.40	2.20	2.40	2.40	.173	17	1174

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	Exchange Closed; Labor Day							
2..	2.25	3.40B	2.20	3.40B	3.35	.233	304	1177
3..	3.40	3.60	3.00	3.00	2.75	.193	487	1113
4..	2.65	2.65	2.25	2.25	2.15	.152	53	1164
5..	2.35	2.90	2.25	2.90	2.90	.204	25	1134
8..	3.10	3.50	3.00	3.25	3.25	.216	44	1132
9..	3.00	3.75	3.00	3.35	3.40	.228	237	1202
10..	3.25	3.80	3.25	3.55	3.55	.241	78	1244
11..	4.50@.80	9.15	4.50	9.00	8.80	.484	1327	1910
12..	8.80	14.25	8.60	12.25@.50	12.70	.585	438	1907
15..	11.70	11.90	11.40	11.70A	11.40	.557	101	1975
16..	13.10@.50	13.50	11.05	11.30	11.45	.562	283	1874
17..	10.90	11.70	9.95	11.70	11.60	.571	118	1908
18..	12.00@.10	12.10	10.15	10.95	11.10	.559	50	1899
19..	10.90	11.90	10.80A	11.10	11.20	.567	238	2059
22..	10.80	10.80	8.70A	8.90A	8.75	.490	32	2073
23..	8.70	8.75	7.50	7.50	7.60	.451	287	2134
24..	7.85	8.05	7.20	7.60	7.80	.465	237	2186
25..	7.85	11.40B	7.85	10.65	10.30	.553	149	2221
26..	10.40	11.00B	8.90	9.90	10.05	.542	111	2243
29..	11.50	12.85B	11.35	11.55	11.40	.590	111	2255
30..	10.55	11.05B	9.35	10.75	10.80	.569	160	2265

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	10.25	10.25	8.45	9.40	9.10	.510	526	2452
2..	9.20	9.55	8.50A	8.50A	8.45	.487	87	2491
3..	7.80	10.35B	7.70	9.50	9.70	.534	220	2463
6..	9.50	9.80B	8.30	8.65	8.80	.501	36	2471
7..	9.00	9.75	8.50	8.55	8.50	.492	34	2488
8..	9.70	9.70	7.30	7.50	7.45	.449	652	2872
9..	7.35	8.25	6.80	8.05	8.10	.481	250	2898
10..	8.20@.50	8.50	7.50	8.15A	7.95	.481	193	2931
13..	7.55	8.15B	7.10	7.10	7.10	.446	35	2947
14..	6.95	8.60	6.80	7.85	8.00	.488	244	3010
15..	7.90@.95	8.00	5.50	5.55@.50	5.70	.387	721	3134
16..	5.40@.35	5.95	5.00	5.45	5.30	.386	870	3132
17..	5.65	6.35	5.60	5.90	5.90	.421	633	3186
20..	6.90	8.00	6.75	7.00@6.90	6.90	.473	312	3181
21..	6.70	7.35	6.30	6.65@.60	6.70	.479	706	3297
22..	6.50	6.55	6.00A	6.30	6.55	.481	347	3305
23..	6.30	6.30	4.00	4.55	4.50	.382	883	3248
24..	4.60	5.05	4.25	4.95B	5.00	.421	244	3254
27..	5.10@.00	5.85	4.40	4.40	4.40	.386	202	3341
28..	4.40@.55	4.70	4.00	4.50	4.55	.394	380	3360
29..	4.55	4.70B	3.70	3.90A	3.85	.349	266	3392
30..	2.70@.90	3.10	2.50	2.75	2.75	.279	1658	3725
31..	2.90	2.90	2.40	2.40A	2.35	.257	700	4043

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.15@.10	2.35	2.00	2.05	2.00	.224	1455	4914
4..	2.25	2.35	1.80	1.85@.90	1.85	.213	476	5089
5..	1.95@2.00	2.05	1.60	1.65A	1.65	.192	657	5253
6..	1.90	2.40	1.65	1.85	1.85	.207	793	5382
7..	1.95	2.10	1.70	1.85	1.85	.208	264	5490
10..	2.00	2.10	1.60	1.70	1.65	.186	454	5649
11..	1.55	1.60	1.30	1.30	1.30	.159	416	5696
12..	1.30	1.60	1.20	1.35	1.35	.168	703	5900
13..	1.35@.30	2.55	1.30	2.50@.55	2.45	.289	758	5804
14..	2.45	2.65	1.55	1.55	1.50	.192	1602	6290
17..	2.00@1.95	2.00	1.35	1.90	1.85	.228	583	6334
18..	1.85@.90	4.35B	1.70	3.90@4.00	3.90	.418	4885	5315
19..	3.90	4.60	3.15	3.40@.45	3.40	.381	1356	5009
20..	3.15@.00	3.20	1.70	1.90@.85	1.90	.249	2476	5670
21..	1.85@.90	2.00	1.00	1.30@.25	1.25	.176	1614	5966
24..	1.20@.25	1.25	.75	.80	.80	.096	1918	6101

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 235 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	.85@.80	1.00	.65	.70	.65	.071	1301	6424
26	.75	.80	.60	.60	.60	.066	1402	7070
27	Exchange Closed; Thanksgiving Day							
28	.60	.70	.60	.70	.70	.069	576	6709

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	.85	1.00	.35	.35	.40	.031	656	6572
2	.30@.40	.40	.20	.25	.25	.011	855	6563
3	.25	.25	.20	.20	.25	.010	557	6847
4	.25	.25	.15	.20	.20	.007	442	6903
5	.20	.35B	.15	.25	.25	.015	394	6988
8	.25	35	.15	.25	.25	.007	365	7025
9	.25	.30	.20	.25	.25	011	625	6856
10	.25	.25	.15	.20	.20	.004	356	6660
11	.15@.20	.35	.15	.30	.30	.012	379	6495
12	.25	.25	.15	.15	.15	.013	102	6468
15	.20	.25	.05	.05	.05	.000	593	6335
16	CAB	.05	CAB	.05	.05	.000	169	6330
17	CAB	CAB	CAB	CAB	CAB	.000	17	6318
18	CAB	.05	CAB	CAB	CAB	.000	48	6277
19	CAB	CAB	CAB	CAB	CAB	.000	89	....
22	....	....	....	....	....	.000	43	....

DECEMBER 1986 240 PUTS

IN MAY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	Exchange Closed; Memorial Day							
27	7.40	7.40	7.00A	7.00A	6.10	.334	5	5
28	....	....	....	6.10N	5.95	.315	....	5
29	....	6.50B	....	5.95N	5.85	.304	..	5
30	....	6.05B	....	6.05B	6.35	.317	...	5

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	7.75	7.75	7.75	7.75	7.30	.350	20	25
3	....	7.45B	7.25A	7.25A	6.90	.336	....	25
4	....	7.80B	....	7.35B	7.40	.360	...	25
5	....	....	7.25A	7.25A	6.95	.340	....	25
6	....	7.00B	....	7.00B	7.05	.346	....	25
9	7.80	9.60B	7.80	9.60B	9.80	.437	11	36
10	9.80	10.15B	9.75	9.75	9.80	.437	23	36
11	....	....	9.55A	9.55A	9.50	.415	....	36
12	....	....	....	9.50N	9.05	.406	....	36
13	7.50	7.50	7.35A	7.35A	7.05	.339	50	86
16	7.20@.25	7.25	7.20	7.25	6.85	.333	20	94
17	....	7.75B	....	7.75B	7.85	.370	....	90
18	7.70	8.35B	7.30	7.30	7.20	.352	4	91
19	7.80	7.80	7.80	7.80	7.80	.376	2	92
20	7.70	7.70	7.70	7.70	6.85	.342	2	94
23	7.00	7.50B	6.95A	7.50B	7.60	.375	5	94
24	....	....	6.30A	6.30A	6.50	.332	...	94
25	....	....	5.80A	6.50N	6.10	.319	....	94
26	6.30	6.30	6.30	6.30	5.95	313	1	95
27	....	....	5.90A	5.90A	5.85	311	...	95
30	5.20	5.20	5.20	5.20	5.25	284	1	95

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.20	5.30	5.15A	5.20A	4.90	.264	1	95
2	....	....	4.85A	4.85A	4.65	.256	...	95
3	....	5.05B	....	5.05B	5.35	.285	....	95
4	Exchange Closed; Independence Day							
7	6.50	7.60B	6.25	7.60B	8.05	.399	8	100
8	9.00	9.75B	9.00	9.20A	8.95	.426	3	101
9	8.40	8.85	8.40	8.60A	8.35	.408	7	101
10	8.50	9.60	8.10A	8.10A	7.85	.389	27	121
11	....	8.75B	....	8.75B	8.65	.416	...	121
14	10.00	10.25B	9.80A	10.25B	10.50	.477	5	122
15	10.70	12.30	10.70	12.20	12.45	.526	9	128
16	11.35	12.25B	11.35	12.25B	12.45	.524	18	128
17	12.80	12.80	11.80A	12.00	11.95	.510	5	128
18	12.80	12.80	12.20A	12.20A	11.80	.498	2	129
21	12.30	12.30	11.90A	11.90A	11.75	.505	12	140
22	10.80	11.00	10.80	11.00	10.80	.473	8	141
23	....	....	10.70A	10.70A	10.80	.481	....	141
24	10.80	11.00	10.80	11.00	10.70	.475	3	142
25	9.50	9.50	9.50	9.50	9.45	.439	1	143
28	12.00	12.20B	12.00	12.00	12.25	.530	1	143
29	12.20	12.60	12.10	12.10	11.95	.527	6	147
30	13.00	13.00	11.25A	11.25A	10.60	.488	20	167
31	10.70	11.40	10.70	11.20A	11.35	.515	4	169

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 240 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12.40	12.40	11.10A	12.40	12.90	.559	1	168
4	13.50	13.50	11.50A	11.50A	10.90	.499	3	167
5	....	....	10.25A	10.90N	10.50	.490	....	167
6	....	10.85B	....	....	....	.497	....	167
7	....	....	10.30A	10.65N	10.55	.496	....	167
8	....	10.60B	10.05A	10.60B	10.40	.498	....	167
11	9.00	9.00	9.00	9.00	8.55	.436	12	161
12	8.70	8.70	7.60A	7.60A	7.10	.389	6	165
13	7.30@.40	7.40	6.00A	6.35	6.25	.354	839	717
14	6.25	6.30	5.80	5.85A	5.80	.337	279	721
15	5.70	5.95B	5.50	5.60A	5.50	.329	200	622
18	5.80	6.25	5.15	5.15	5.20	.323	218	471
19	5.65	5.70	5.25	5.70	5.50	.334	221	572
20	5.70	5.70	4.30	4.30	4.40	.283	138	554
21	4.35	4.70	4.35	4.40	4.45	.284	15	558
22	4.75	4.75	4.40	4.50	4.45	.283	41	590
25	4.60@.50	4.90	4.45	4.75	4.60	.294	388	788
26	4.60	4.60	3.45	3.50	3.45	.234	487	618
27	3.55	3.65	3.15	3.45	3.45	.231	41	625
28	3.50	3.60	3.15	3.40B	3.40	.231	93	662
29	3.20	3.90	3.20	3.70	3.55	.241	23	669

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	3.50	4.90	3.20	4.80	4.85	.313	182	726
3	5.00@.10	5.15	4.20	4.25	4.05	.267	727	872
4	4.10	4.10	2.90	3.25	3.10	.216	189	992
5	3.20	4.40	3.00	4.40	4.25	.280	238	997
8	4.45@.65	5.25	4.25	4.75	4.65	.294	494	1297
9	4.10	5.20	4.10	4.85	4.85	.308	591	1630
10	5.00	5.55	4.90	5.15	5.10	.324	149	1745
11	6.40	12.20	6.40	11.25	11.65	.581	260	1730
12	11.70	16.50	11.60	15.70	15.80	.675	196	1742
15	14.80	15.80B	14.00	14.60	14.50	.649	136	1657
16	16.40	16.40	14.40	14.40	14.55	.653	135	1604
17	14.25	14.65	13.30	14.65	14.80	.660	88	1609
18	13.80	15.10B	13.50A	13.90	14.20	.649	160	1652
19	14.60	14.60	13.75A	14.20	14.35	.657	48	1654
22	13.00	13.30	11.70A	12.15A	11.55	.584	12	1618
23	11.15	11.60	10.20	10.20	10.25	.546	129	1626
24	10.20	10.80B	9.85	9.90	10.50	.560	124	1700
25	11.00	14.30	11.00	13.00	13.40	.646	66	1696
26	13.90	14.35B	12.00	13.40B	13.10	.635	35	1735
29	15.35	16.50	14.70A	14.70A	14.65	.681	15	1744
30	12.30	13.60B	12.30	13.60B	13.95	.662	11	1733

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	13.45	13.45	11.30A	12.00A	12.00	.606	4	1729
2	11.95	12.80	11.80A	11.85	11.20	.584	73	1790
3	10.40	13.60B	10.40	12.50	12.75	.630	22	1801
6	11.65	12.85B	11.00A	11.70	11.65	.599	42	1782
7	12.05	12.95	11.25	11.25	11.25	.590	18	1759
8	12.25	12.40B	10.20	10.20	10.20	.548	51	1791
9	10.20	11.05	9.35	10.90	10.80	.580	139	1778
10	10.70	11.20B	10.60A	10.80B	10.75	.581	5	1780
13	10.75	10.90B	9.80A	9.80A	9.75	.548	1	1764
14	9.40	11.05B	9.40	11.05B	10.80	.590	3	1763
15	9.95	9.95	7.95	8.00	7.95	.489	36	1762
16	7.55@.50	8.35	7.15	7.75	7.55	.489	168	1846
17	7.90@.80	8.80B	7.80	8.40	8.40	.527	356	1855
20	9.60	10.50	9.45A	9.80A	9.60	.581	69	1857
21	9.30	10.20	9.10	9.35	9.45	.588	42	1890
22	9.20	9.20	8.75	9.00	9.35	.592	56	1900
23	7.75	8.30	6.40A	6.85	6.80	.494	483	2038
24	6.85	7.50B	6.45	7.45	7.45	.537	387	2254
27	7.20	8.45	6.65	6.65	6.70	.505	260	2139
28	6.90	7.00	6.05	6.95	6.90	.515	816	2254
29	6.85	7.10B	5.70	5.95	5.90	.469	358	2217
30	4.80	4.85	4.35	4.40	4.45	.394	696	2300
31	4.65@.55	4.70	4.00	4.00	3.90	.371	849	2055

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	3.50@.60	3.90	3.30	3.30	3.35	.336	552	2221
4	3.80	3.90	2.90	3.05	3.10	.325	1248	2862
5	3.35	3.40	2.75	2.85	2.80	.301	1053	3054
6	3.15	3.95	2.65	3.00	3.05	.322	1251	3530
7	3.15@.25	3.30	2.65	2.95@3.00	3.00	.327	448	3649
10	3.15@.10	3.40	2.65	2.75	2.65	.304	786	3864
11	2.55@.60	2.70	2.30	2.35	2.25	.271	451	4047
12	2.20	2.80	2.15	2.20@.30	2.25	.286	810	4555
13	2.25@.20	4.15	2.20	4.10@.15	4.10	.440	883	4762
14	4.05@.00	4.20	2.70	2.70	2.65	.324	2116	4318

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 240 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	3.10@.30	3.45	2.35	3.40	3.30	.378	2016	4769
18	3.45@.40	6.95	3.20	6.10	6.25	.592	2487	4439
19	6.20@.15	7.30	5.50	5.60	5.65	.557	927	4215
20	5.30@.05	5.45	3.30	3.30	3.40	.412	797	4377
21	3.30	3.55	1.75	2.40	2.35	.321	4203	5636
24	2.30@.25	2.30	1.25	1.50	1.45	.209	1567	5784
25	1.50@.40	1.65	1.20	1.25@.20	1.20	.168	1162	6379
26	1.25	1.45	1.10	1.15	1.15	.163	809	5844
27	Exchange Closed: Thanksgiving Day							
28	1.15	1.30	1.10	1.30@.20	1.20	.174	426	5920

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80@.75	2.00	.80	.90	.85	.101	800	5750
2	.75@.80	.80	.50	.50	.45	.045	881	5583
3	.45@.50	.50	.35	.50	.45	.044	597	5541
4	.45	.55	.35	.40	.40	.036	1219	5343
5	.45	.70	.35	.60B	.60	.064	406	5407
8	.50	.80	.35	.50	.50	.043	849	5425
9	.50	.65	.40	.55	.55	.065	811	5280
10	.55	.60	.35	.40	.40	.038	639	5311
11	.40@.45	.90	.35	.60@.65	.60	.082	1650	4679
12	.60	.60	.30	.45@.50	.50	.098	1747	5131
15	.70	.80	.15	.15	.20	.017	1276	5662
16	.15	.20	.10	.15	.10	.005	322	5700
17	.10	.15	.05	.10	.10	.004	211	5703
18	.05@.10	.10	CAB	.05	.05	.000	776	5678
19	.05	.05	CAB	CAB	CAB	.000	153	....
22	....	....	....	....	....	.003	14	....
24	....	....	....	....	....	.016	1	...

DECEMBER 1986 245 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	8.65	8.65	8.30A	8.65	9.35	.416	....	...
3	9.95	9.95	9.20A	9.20A	8.90	.401	92	92
4	....	10.00B	....	9.35B	9.50	.426	....	92
5	9.90	9.90	9.25A	9.25A	8.95	.406	1	93
6	9.15	9.15	9.15	9.15	9.10	.412	2	95
9	....	12.00B	....	12.00B	12.25	.507	....	95
10	....	12.75B	....	12.75B	12.25	.507	....	95
11	....	....	11.90A	11.90A	11.95	.484	....	95
12	....	....	....	11.95N	11.40	.475	...	95
13	....	....	9.30A	9.30A	9.10	.406	...	95
16	9.00	9.00	9.00	9.00	8.75	.399	10	105
17	...	9.65B	....	9.65B	10.00	.438	....	105
18	10.40	10.45B	9.70A	9.70A	9.30	.419	1	106
19	9.25	9.90B	9.25	9.90B	10.00	.444	2	108
20	...	....	...	10.00N	8.85	.409	....	106
23	....	9.70B	....	9.70B	9.80	.444	....	106
24	8.40	8.40	8.00	8.00	8.45	.400	9	107
25	8.20	8.20	7.60A	8.20	8.00	.385	2	109
26	....	....	....	8.00N	7.85	.379	3	109
27	....	....	7.70A	7.70A	7.75	.378	....	109
30	6.90	6.90	6.90	6.90	7.00	.349	1	110

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.90	6.90	6.85	6.85	6.50	.327	2	112
2	6.30	6.30	6.30	6.30	6.25	.319	1	112
3	....	6.70B	....	6.70B	7.05	.351	....	112
4	Exchange Closed; Independence Day							
7	9.00	10.00	9.00	10.00	10.35	.472	11	122
8	11.70	12.20B	11.70	11.70	11.35	.500	2	124
9	11.10	11.30	10.90	10.90	10.75	.482	12	130
10	....	11.35B	10.40A	10.40A	10.10	.462	....	125
11	11.40	11.40	11.20A	11.20A	11.10	.490	1	126
14	12.90	12.90	12.80	12.80	13.35	.551	43	165
15	14.60	15.20B	14.60	15.20B	15.35	.599	12	165
16	15.20	15.20	14.55A	15.20	15.30	.597	2	163
17	....	....	14.95A	14.95A	14.80	.583	....	120
18	....	15.15B	....	14.80N	14.60	.571	...	120
21	....	15.00B	....	14.60N	14.60	.578	....	120
22	13.45@.50	13.50	13.45	13.50	13.45	.547	30	145
23	...	....	13.35A	13.35A	13.55	.554	..	145
24	....	13.90B	....	13.55N	13.35	.548	....	145
25	12.00	12.00	12.00	12.00	11.95	.512	2	145
28	13.20	15.00B	13.20	15.00B	15.25	.604	20	165
29	....	15.50B	....	15.50B	14.95	.601	....	165
30	....	15.95B	14.10A	14.10A	13.35	.563	....	165
31	....	14.10B	..	14.10B	14.30	.590	....	165

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 245 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	15.25B	13.90A	15.25B	16.00	.633	....	165
4	16.80	16.80	13.85	13.85	13.75	.575	5	166
5	13.30	13.65	12.90A	13.15B	13.30	.566	5	167
6	14.10	14.10	13.75A	14.10	13.45	.574	4	167
7	....	....	13.05A	13.30A	13.40	.574	....	167
8	....	13.45B	12.85A	13.45B	13.25	.575	....	167
11	....	....	11.05A	11.05A	11.10	.515	....	167
12	10.60	10.60	9.60	9.60	9.40	.468	102	241
13	8.50	9.55B	8.45	8.60	8.35	.432	11	247
14	8.20	8.20	7.90	8.00	7.80	.415	4	246
15	7.70	8.00B	7.50	7.70A	7.45	.407	5	249
18	7.75	8.30	7.10	7.10	7.15	.402	303	432
19	8.10	8.10	7.00	7.40	7.45	.415	19	377
20	7.75	7.75	6.05	6.05	6.10	.360	42	387
21	6.20	6.55	6.20	6.50	6.20	.363	29	407
22	6.50	6.50	6.05	6.05	6.20	.362	10	313
25	6.85	6.85	6.45	6.65	6.40	.376	11	322
26	5.50	5.50	5.00	5.00	4.90	.309	18	314
27	5.00	5.10	4.50	4.90	4.90	.306	40	325
28	5.00	5.10	4.70	4.75	4.80	.307	48	344
29	4.95	5.00	4.55	5.00	5.05	.319	25	347

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	5.05	6.90	4.75	6.90	6.75	.401	52	356
3	6.90@7.00	7.15	5.90	5.90	5.70	.350	45	366
4	5.75@.80	5.80	4.50	4.50	4.55	.292	54	396
5	4.90	6.20	4.45	6.00	6.00	.365	77	429
8	6.25@.30	7.00	6.00	6.70	6.50	.382	113	464
9	6.00	7.20	5.90A	6.60	6.75	.397	59	429
10	6.65	7.45	6.65	7.20	7.10	.414	37	444
11	9.20@.40	15.10	9.00	15.10	14.85	.671	344	459
12	14.85	19.50	14.80	18.90	19.30	.754	173	493
15	18.00@19.40	19.80	17.60	18.30A	17.95	.731	64	485
16	20.00	20.00	18.10	18.10	18.05	.734	56	438
17	16.75	16.80B	16.45	16.80B	18.35	.740	11	397
18	17.70	18.10B	17.30	18.10B	17.70	.730	11	401
19	17.65	18.20B	17.65	17.80	17.90	.737	2	398
22	16.30	16.30	15.10A	15.10A	14.85	.672	1	397
23	14.55	14.70B	13.40	13.40	13.40	.637	21	403
24	13.00	13.50B	13.00	13.25	13.65	.650	30	354
25	13.95	17.30B	13.95	16.60B	16.95	.729	2	353
26	17.80	18.00B	15.20	17.20B	16.55	.720	3	352
29	18.40	20.35	18.40	18.65A	18.30	.761	6	354
30	16.20	17.15B	15.50A	17.15B	17.55	.745	33	352

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	...	15.00A	16.30A	15.40	.694	....	349
2	....	16.30B	15.15A	15.40N	14.45	.675	....	348
3	13.70	17.60B	13.50	15.70B	16.15	.716	10	346
6	14.85	16.35B	14.30A	14.85	14.95	.689	....	346
7	....	15.20B	14.80A	14.80A	14.55	.682	1	345
8	13.50	15.70B	13.50	13.60	13.25	.642	12	342
9	....	13.80B	12.60A	13.80B	14.05	.673	....	342
10	....	14.60B	13.80A	14.10B	13.95	.674	....	342
13	....	14.10B	12.90A	12.90A	12.80	.645	....	424
14	13.45	14.40B	12.75A	14.40B	14.05	.685	3	324
15	12.85	12.85	11.25A	11.25A	10.80	.590	...	339
16	10.85	11.10B	10.00	11.10B	10.40	.590	13	345
17	11.55	11.60B	11.35	11.35	11.40	.628	18	355
20	13.10	13.40B	13.10	13.10	12.85	.681	1	358
21	12.40	13.20B	12.40	12.75B	12.75	.689	1	358
22	....	....	12.45A	12.45A	12.75	.694	...	358
23	11.20	11.20	9.60A	10.00A	9.60	.604	8	359
24	....	10.20B	9.40A	10.20B	10.55	.647	...	359
27	9.75	11.50B	9.60	9.60	9.60	.620	5	360
28	9.70	9.80	9.10	9.80	9.80	.632	16	367
29	9.70	10.00B	8.40	8.45	8.60	.589	4	370
30	6.70@.95	7.15B	6.50	6.85	6.80	.516	163	419
31	6.80	7.05B	6.25	6.40	6.10	.494	387	566

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	5.75	6.00	5.30	5.30	5.30	.462	568	921
4	5.70	5.80	4.80	5.10	5.00	.453	511	1118
5	5.45	5.45	4.55	4.55	4.60	.429	661	1222
6	5.05	6.30	4.50	5.00	5.00	.455	728	1550
7	5.30@.20	5.40	4.40	4.80B	4.90	.463	1068	1701
10	4.95@5.00	5.35	4.30	4.45B	4.50	.443	335	1921
11	4.45@.40	4.45	4.00	4.00	3.90	.409	862	2101
12	3.85@.80	4.65	3.70	3.95@.85	3.95	.430	1064	2086
13	4.05	6.60	3.95	6.50	6.60	.597	1345	2511
14	6.50	6.85	4.55	4.55	4.60	.480	872	2399

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 245 PUTS
IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	5.50	5.80	4.30	5.60	5.50	.545	536	2397
18	5.65	10.30	5.25	9.80	9.60	.746	445	2217
19	9.45	10.90	8.45	8.75	8.85	.719	279	2080
20	8.15	8.55	5.70	5.85	5.95	.588	122	2033
21	5.80	6.05	3.45	4.30	4.35	.496	1539	2239
24	4.10	4.10	2.70	2.80@.85	2.80	.372	1045	2681
25	2.90@.95	3.20	2.35	2.35	2.35	.321	806	2887
26	2.45@.50	2.70	2.15	2.20	2.25	.317	947	2949
27	Exchange Closed; Thanksgiving Day							
28	2.15	2.65B	2.05	2.40	2.35	.343	1024	3162

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.20@.40	3.65	1.50	1.55@.50	1.55	.242	1343	3442
2	1.55@.45	1.55	.95	.95	.95	.135	2301	3335
3	1.00	1.10	.75	1.00@.05	1.00	.134	2216	3683
4	1.05	1.10	.85	.95@.90	.90	.120	968	3863
5	.90	1.60	.85	1.30@.40	1.30	.189	1172	4383
8	1.15	2.05	.80	1.15	1.10	.160	968	4364
9	1.10	1.60	1.00	1.50@.40	1.40	.227	469	4207
10	1.50	1.50	.80	.95@1.05	1.05	.166	1472	4535
11	1.10@.20	2.50	1.05	1.65	1.60	.295	3311	4009
12	1.70	1.80	1.15	1.65	1.60	.352	1238	3999
15	2.00@.15	2.35	.70	.70@.75	.80	.185	1542	3960
16	.70@.75	.95	.50	.70	.55	.121	1029	4120
17	.55@.50	.85	.40	.80	.75	.189	957	4342
18	.60@.50	.90	.40	.60@.55	.55	.168	1314	4754
19	.55	.60	CAB	CAB	CAB	.011	1959	....
22	....	....	....	....	....	.094	164	....
23	....	....	....	....	....	.125	17	....
24	....	....	....	....	....	.150	2	....

DECEMBER 1986 250 PUTS
IN MARCH 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	18.00	18.00	16.35A	16.35A	16.35	.491	50	50
27	....	....	16.00A	16.35N	16.35	.491	....	50
28	Exchange Closed; Good Friday							
31	....	....	15.95A	16.35N	16.50	.495	....	50

IN APRIL

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	18.00B	....	18.00B	18.65	.544	....	50
2	....	19.30B	18.25A	18.25A	18.20	.535	....	50
3	....	20.35B	....	20.35B	20.80	.585	....	50
4	....	22.70B	....	22.70B	23.15	.625	....	50
7	....	24.00B	22.70A	22.70A	22.85	.622	....	50
8	....	....	19.70A	19.70A	19.20	.622	....	50
9	....	....	....	19.20N	19.35	.559	....	50
10	....	....	18.40A	18.40A	17.85	.531	....	50
11	....	18.35B	....	18.35B	18.40	.546	....	50
14	....	....	17.15A	17.15A	17.20	.521	....	50
15	....	....	....	17.20N	17.35	.524	....	50
16	....	....	15.30A	15.30A	14.80	.469	....	50
17	....	....	14.70A	14.70A	14.40	.463	....	50
18	15.00	15.00	15.00	15.00	14.40	.478	1	51
21	14.40	14.40	13.75A	13.75A	13.05	.449	1	52
22	13.25	14.75B	13.25	14.75B	14.50	.485	22	74
23	....	14.90B	....	14.50N	14.50	.486	....	74
24	....	....	....	14.50N	14.85	.495	....	74
25	15.00	15.00	15.00	15.00	14.50	.486	1	65
28	....	....	14.25A	14.25A	13.95	.474	....	65
29	....	16.00B	....	16.00B	16.05	.523	....	65
30	....	19.00B	....	19.00B	19.15	.584	....	65

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	19.15N	18.90	.584	....	65
2	....	19.15B	....	19.15B	19.20	.592	....	65
5	....	....	18.20A	18.20A	17.20	.553	....	65
6	....	17.60B	....	17.60B	17.60	.565	....	65
7	....	18.10B	....	18.10B	17.50	.567	....	65
8	....	....	....	17.50N	17.05	.565	....	65
9	....	....	16.70A	16.70A	16.35	.555	....	65
12	....	....	....	16.35N	16.80	.568	....	65
13	....	....	....	16.80N	16.85	.581	....	65
14	....	....	16.40A	16.40A	16.40	.575	....	65
15	....	18.30B	....	18.30B	18.60	.625	....	65
16	....	19.05B	....	19.05B	19.25	.640	....	65
19	....	....	18.50A	18.50A	18.35	.635	....	65
20	....	....	....	16.15A	15.80	.586	....	65
21	....	15.85B	15.40A	15.85B	15.70	.593	....	65
22	....	....	13.20A	13.20A	12.65	.526	....	65
23	....	....	12.50A	12.50A	12.30	.515	....	65
26	Exchange Closed; Memorial Day							
27	....	....	11.30A	11.30A	10.30	.464	....	65

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 250 PUTS
IN MAY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
28	....	....	10.25A	10.25A	9.95	.444	....	65
29	10.60	10.70B	10.10A	10.10A	9.75	.432	1	66
30	....	10.05B	....	9.80B	10.45	.447	....	66

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	10.45N	11.75	.483	....	66
3	11.70	11.90B	11.40A	11.40A	11.20	.467	1	67
4	....	12.60B	....	11.80B	11.95	.493	....	67
5	11.35	11.35	11.35	11.35	11.25	.472	1	68
6	....	11.30B	....	11.30B	11.45	.479	....	68
9	....	14.80B	....	14.80B	15.10	.575	....	68
10	....	15.20B	....	15.20B	15.10	.575	....	68
11	....	....	14.65A	14.65A	14.65	.553	....	68
12	....	....	....	14.65N	14.05	.544	....	68
13	....	....	11.60A	11.60A	11.40	.473	....	68
16	....	....	....	11.40N	11.10	.467	....	68
17	11.60	12.50B	11.60	12.00B	12.50	.507	1	67
18	....	13.15B	12.10A	12.10A	11.70	.488	....	67
19	....	12.50B	....	12.50B	12.55	.513	....	67
20	....	....	11.90A	11.90A	11.25	.478	....	67
23	....	12.20B	....	12.20B	12.35	.514	....	67
24	10.70	10.70	10.30A	10.70	10.80	.469	1	68
25	....	....	9.70A	10.80N	10.25	.455	1	69
26	....	10.30B	....	10.25N	10.05	.448	....	69
27	....	....	9.85A	9.85A	9.95	.448	....	69
30	9.70	9.70	8.90A	8.90A	9.05	.418	4	73

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.75	8.75	8.75	8.75	8.45	.395	13	86
2	8.35	8.35	8.05	8.05	8.15	.385	8	93
3	8.80	9.00	8.80	9.00	9.10	.420	2	91
4	Exchange Closed; Independence Day							
7	10.60	12.45B	10.60	12.45B	13.05	.545	2	91
8	14.60	15.15B	14.45A	14.45A	14.20	.573	1	92
9	13.65	13.65	13.65	13.65	13.45	.554	2	94
10	14.65	14.70	13.00A	13.00A	12.80	.535	19	87
11	....	13.80B	....	13.80B	13.90	.562	....	87
14	....	15.15B	....	15.15B	16.35	.622	....	87
15	....	18.50B	....	18.50B	18.60	.667	....	87
16	....	....	18.05A	18.05A	18.55	.665	....	87
17	....	....	18.00A	18.00A	18.05	.652	....	87
18	....	18.40B	....	18.05N	17.75	.640	....	87
21	....	18.15B	....	17.75N	17.80	.647	....	87
22	....	....	16.90A	16.90A	16.50	.617	....	87
23	....	....	16.35A	16.35A	16.65	.624	....	87
24	....	17.00B	....	16.65N	16.40	.619	....	87
25	....	....	15.00A	15.00A	14.85	.584	....	87
28	....	18.15B	....	18.15B	18.60	.672	....	87
29	....	18.80B	....	18.80B	18.25	.669	....	87
30	....	19.40B	17.40A	17.40A	16.50	.634	....	87
31	....	17.30B	....	17.30B	17.55	.661	....	87

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	18.70B	17.15A	18.70B	19.45	.701	....	87
4	....	19.75B	17.50A	17.50A	16.90	.647	....	87
5	....	....	16.00A	16.90N	16.45	.639	....	87
6	....	16.90B	....	16.90B	16.65	.646	....	87
7	....	....	16.10A	16.65N	16.50	.647	....	87
8	....	16.55B	15.95A	16.55B	16.45	.649	....	87
11	....	....	14.50A	14.50A	14.00	.592	....	87
12	....	....	12.70A	12.70A	12.05	.547	....	87
13	12.40	12.40	10.60	10.80	10.85	.512	16	92
14	10.40	10.50	10.20	10.50	10.20	.495	11	97
15	10.00	10.45B	10.00	10.10	9.80	.488	2	97
18	9.60	10.60B	9.60	9.60	9.50	.484	7	97
19	9.80	10.10	9.65A	9.85	9.85	.499	4	100
20	9.10	9.10	8.50A	8.50A	8.25	.442	9	102
21	8.60	8.60	8.35	8.35	8.35	.445	3	101
22	....	8.40B	8.30A	8.30A	8.35	.445	....	101
25	9.20	9.25	8.70A	9.05	8.60	.461	21	122
26	7.50	7.50	6.90	7.00A	6.75	.391	41	142
27	6.70	7.00	6.35	6.60	6.70	.388	52	178
28	6.95	7.00	6.50	6.55	6.65	.390	281	449
29	6.75@.85	7.35	6.30	6.95	7.00	.405	154	574

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed; Labor Day							
2	6.45	9.30	6.45	9.30	9.15	.493	229	587
3	9.20	9.30	8.00	8.00	7.80	.439	532	1041
4	7.85	7.85	6.25	6.30	6.35	.377	120	1131
5	6.55@.70	8.20	6.35	8.20	8.20	.456	102	1173
8	8.50	9.40B	8.05	8.70	8.80	.474	150	1155

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 250 PUTS
IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
9	9.10	9.75	8.20A	9.20	9.10	.490	65	1151
10	9.10	10.00	9.10	9.60A	9.55	.508	14	1126
11	11.70	18.60B	11.40	18.60B	18.50	.751	191	1160
12	18.00	22.25	18.00	21.40	23.20	.821	96	1149
15	22.30@21.60	23.40B	21.50	21.50	21.75	.801	21	1135
16	24.30	24.30	22.00A	22.00A	21.85	.803	28	1147
17	20.40	20.40	19.95	19.95	22.10	.808	25	1133
18	21.50	22.00B	20.80A	21.50	21.55	.799	12	1125
19	22.30	22.30	22.30	22.30	21.75	.805	10	821
22	20.70	20.85	19.20A	19.20A	18.45	.749	235	456
23	....	18.50B	17.00A	17.00A	16.95	.719	....	574
24	16.85	17.05B	16.50A	16.85A	17.25	.731	40	584
25	17.75	22.20B	17.50	20.80A	20.80	.800	118	643
26	....	21.75B	19.00A	21.00B	20.35	.792	....	623
29	22.30	25.65B	22.30	22.80A	22.30	.827	2	613
30	20.10	21.20	19.90A	21.20	21.45	.814	35	613

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	19.50	19.60B	18.40A	19.60B	19.10	.771	60	631
2	19.25	19.70	18.60	19.10A	18.05	.754	63	613
3	17.00	21.80B	17.00	19.40B	19.95	.790	5	614
6	....	20.25B	17.80A	19.05A	18.60	.768	....	617
7	....	19.15B	18.50A	18.50A	18.25	.762	....	616
8	....	19.60B	17.00A	17.00A	16.65	.727	....	616
9	17.00	17.60B	16.05A	17.60B	17.60	.754	1	617
10	....	18.30B	17.10A	17.65B	17.60	.755	....	617
13	....	17.65B	16.40A	16.40A	16.30	.732	....	617
14	....	18.05B	16.15A	18.05B	17.75	.767	....	617
15	16.35	17.80B	14.00	14.20	14.05	.683	3	616
16	13.85	14.30B	13.10	14.30B	13.65	.684	23	611
17	13.95	15.20B	13.95	14.35B	14.85	.719	1	609
20	17.45	17.45	17.40A	17.40A	16.60	.768	2	750
21	....	16.70B	16.25A	16.70B	16.55	.776	....	750
22	....	....	15.85A	16.00A	16.55	.781	....	610
23	....	....	12.90A	13.30A	12.95	.705	....	750
24	....	13.80B	12.65A	13.80B	14.15	.744	....	610
27	....	15.30B	13.10A	13.10A	13.05	.724	....	610
28	12.50	13.00B	12.45A	13.00B	13.30	.735	6	613
29	....	13.55B	11.80A	12.00A	11.85	.700	....	613
30	9.65	9.90B	9.50A	9.65	9.65	.634	33	623
31	9.00	9.90B	9.00	9.30	8.90	.615	6	623

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	8.35	8.80	7.90	7.90	7.95	.590	62	629
4	8.75	8.80B	7.20	7.80	7.65	.583	323	862
5	8.15	8.15	6.90	7.10A	7.00	.562	275	1075
6	7.60	8.75	6.75	7.60	7.55	.590	542	1346
7	7.55	7.90B	6.95	7.40	7.60	.600	330	1387
10	7.50	8.20B	6.95	7.00	7.00	.588	172	1380
11	7.00	7.00	6.25	6.25	6.30	.556	289	1326
12	6.25	7.15	6.15	6.55	6.45	.580	137	1344
13	6.70	10.00	6.70	10.00	10.00	.737	28	1381
14	9.70	9.70	7.45	7.50@.45	7.30	.636	43	1401
17	8.50@.70	8.95	7.25A	8.60B	8.65	.702	55	1417
18	8.35	13.80B	8.35	13.80B	13.75	.861	51	1402
19	13.85	14.95	12.70A	12.70A	12.75	.843	151	1398
20	12.40	12.40	9.50	9.50	9.25	.745	18	1405
21	8.00	8.00	6.00	7.25	7.25	.668	12	1576
24	6.90	6.90	4.80	5.10A	5.00	.558	280	1528
25	5.30	5.55B	4.15	4.15	4.20	.508	52	1565
26	4.55	4.75	3.95	4.10@.15	4.10	.509	156	1588
27	Exchange Closed, Thanksgiving Day							
28	4.05	4.70B	4.00	4.50	4.45	.548	445	1741

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.20@.00	6.70	3.15	3.45	3.25	.446	637	1924
2	3.15@.05	3.40	2.00	2.10	2.05	.299	1145	2088
3	2.05@.10	2.30	1.70	2.30@.15	2.10	.303	1261	2483
4	2.20	2.25	1.75	2.00	1.95	.284	749	2749
5	1.90@2.00	3.30	1.75	2.65@.60	2.65	.398	766	2751
8	2.45	4.10	1.95	2.50	2.50	.387	1042	2608
9	2.45	3.45B	2.40	3.20	3.15	.497	619	2452
10	3.30@.20	3.30	1.90	2.45@.40	2.40	.427	776	2460
11	2.65	5.00	2.35	3.70	3.85	.615	718	2335
12	3.90	4.40	3.20	4.20@.40	4.20	.695	354	2367
15	5.00@.20	5.90	2.55	2.55@.70	2.85	.611	335	2378
16	2.70	3.15	2.00	2.35	2.30	.577	459	2429
17	2.15	3.50	1.90	3.30@.20	3.15	.786	204	2463
18	2.80@.90	3.60	2.40	3.30	3.35	.921	393	2442
19	3.35	3.90B	.15	.25@.15	.25	.549	478	2504
22	....	....	....	....	....	.526	18	....
23	....	....	....	....	....	.522	6	....

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 250 PUTS
IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	....	....	....	....	....	.519	....	....

DECEMBER 1986 255 PUTS
IN APRIL 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	17.20	17.20	17.20	17.20	17.00	.514	50	50
18	....	17.35B	....	17.35B	17.10	.529	....	50
21	....	....	16.20A	16.20A	15.60	.500	....	50
22	....	17.45B	....	17.45B	17.25	.536	....	50
23	....	17.60B	....	17.25N	17.25	.538	....	50
24	....	....	....	17.25N	17.60	.547	....	50
25	....	....	....	17.60N	17.20	.539	....	50
28	....	....	16.90A	16.90A	16.75	.527	....	50
29	....	19.00B	....	19.00B	19.00	.575	....	50
30	....	22.00B	....	22.00B	22.40	.635	....	50

IN MAY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	....	22.40N	22.15	.636	....	50
2	....	22.40B	....	22.40B	22.50	.643	....	50
5	....	....	21.20A	21.20A	20.25	.606	....	50
6	....	20.70B	....	20.70B	20.75	.618	....	50
7	....	21.35B	....	21.35B	20.70	.621	....	50
8	....	....	....	20.70N	20.15	.619	....	50
9	....	....	19.80A	19.80A	19.40	.609	....	50
12	....	....	....	19.40N	19.95	.623	....	50
13	....	....	....	19.95N	20.10	.637	....	50
14	....	....	19.65A	19.65A	19.60	.631	....	50
15	....	21.70B	....	21.70B	22.05	.679	....	50
16	....	22.50B	....	22.50B	22.50	.694	....	50
19	....	....	22.00A	22.00A	21.85	.690	....	50
20	....	....	....	19.50A	19.05	.645	....	50
21	....	19.20B	18.70A	19.20B	19.00	.652	....	50
22	....	....	16.20A	16.20A	15.65	.589	....	50
23	....	....	15.30A	15.30A	15.25	.579	....	50
26	Exchange Closed, Memorial Day							
27	....	....	14.00A	14.00A	12.95	.529	....	50
28	12.75	12.75	12.75	12.75	12.45	.510	1	51
29	....	13.30B	....	12.45N	12.20	.498	....	51
30	....	12.55B	....	12.40B	13.00	.513	....	51

IN JUNE

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
2	....	....	....	13.00N	14.45	.549	....	51
3	....	14.60B	14.20A	14.20A	13.85	.533	....	51
4	14.50	15.50B	14.50	14.60B	14.70	.559	20	71
5	....	....	14.20A	14.20A	13.95	.539	....	71
6	....	14.00B	....	14.00B	14.10	.546	....	71
9	....	18.00B	....	18.00B	18.25	.640	....	71
10	....	18.85B	....	18.85B	18.25	.640	....	71
11	....	....	17.65A	17.65A	17.70	.619	....	71
12	....	....	....	17.70N	17.05	.610	....	71
13	....	....	14.25A	14.25A	14.10	.541	....	71
16	....	....	....	14.10N	13.80	.535	....	71
17	....	14.90B	....	14.90B	15.30	.574	....	71
18	....	16.00B	14.90A	14.90A	14.50	.555	....	71
19	....	15.30B	....	15.30B	15.40	.581	....	71
20	....	....	....	15.40N	13.90	.546	....	71
23	....	15.10B	....	15.10B	15.20	.582	....	71
24	....	....	12.90A	12.90A	13.45	.538	....	71
25	12.15	12.60B	12.15	12.60B	12.85	.524	....	71
26	13.25	13.25	13.25	13.25	12.60	.518	6	77
27	....	....	12.40A	12.40A	12.50	.517	....	79
30	11.10	11.30	11.10	11.30	11.50	.488	6	80

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	11.10A	11.10A	10.70	.464	....	80
2	....	10.80B	10.45A	10.45A	10.35	.454	....	80
3	10.80	11.20B	10.80	11.20B	11.55	.490	....	80
4	Exchange Closed, Independence Day							
7	....	15.40B	....	15.40B	16.10	.615	2	82
8	17.75	18.40B	17.65A	17.65A	17.30	.641	1	82
9	....	....	16.65A	16.65A	16.55	.624	....	82
10	....	17.40B	16.00A	16.00A	15.70	.605	....	82
11	....	17.00B	....	17.00B	17.00	.631	....	82
14	....	18.35B	....	18.35B	19.75	.687	....	82
15	....	22.00B	....	22.00B	22.15	.729	....	82
16	....	....	21.55A	21.55A	22.10	.727	....	82
17	....	....	21.80A	21.80A	21.55	.714	....	82
18	....	21.90B	....	21.55N	21.10	.703	....	82
21	....	21.60B	....	21.10N	21.30	.710	....	82
22	....	....	20.25A	20.25A	19.90	.682	....	82
23	....	....	....	19.90N	20.10	.689	....	82
24	....	20.40B	....	20.10N	19.75	.684	....	82

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 255 PUTS
IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	....	....	18.20A	18.20A	18.05	.652	....	82
28	....	21.80B	....	21.80B	22.20	.734	....	82
29	....	22.40B	....	22.40B	21.85	.732	....	82
30	....	23.00B	20.90A	20.90A	19.95	.700	....	82
31	....	20.80B	....	20.80B	21.15	.724	....	82

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	22.40B	20.70A	22.40B	23.25	.761	....	82
4	....	23.55B	21.00A	21.00A	20.40	.713	....	82
5	19.60	19.70B	19.40A	19.60	19.90	.706	....	82
6	20.60	20.60	20.40A	20.60	20.20	.713	52	134
7	....	....	19.55A	20.20N	20.15	.713	....	82
8	....	20.20B	19.35A	20.20B	20.00	.716	....	82
11	....	....	17.80A	17.80A	17.25	.664	....	82
12	16.90	16.90	15.80A	15.80A	15.15	.622	1	83
13	13.60	15.25B	13.60	13.60	13.75	.589	....	83
14	....	....	13.25A	13.25A	13.00	.573	2	86
15	....	13.35B	12.90A	12.90A	12.55	.567	....	85
18	12.60	13.50B	12.30A	12.40A	12.25	.565	4	86
19	....	13.00B	....	12.70B	12.70	.580	....	83
20	11.75	11.75	11.05A	11.05A	10.85	.525	6	89
21	....	11.20B	....	11.20B	10.95	.529	....	89
22	11.00	11.00	10.85A	11.00	10.95	.530	1	90
25	....	11.55B	....	11.55B	11.25	.547	....	88
26	9.25	9.35	9.25	9.35	9.05	.476	103	151
27	9.10	9.10	8.70	9.10	9.00	.475	18	164
28	9.30	9.30	8.80	8.85	8.95	.477	8	169
29	9.15	9.15	8.80A	9.00B	9.35	.493	5	173

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	9.20	11.65	9.10A	11.65	11.90	.584	8	175
3	12.10	12.15	10.75A	10.75A	10.35	.530	6	177
4	9.10	9.15B	8.60	8.60	8.60	.466	187	327
5	8.90	10.70	8.80	10.70	10.80	.547	179	215
8	10.95	12.25B	10.95	11.65	11.50	.566	187	192
9	11.00	11.90B	10.80A	11.90B	11.90	.581	75	236
10	12.10	12.90B	11.70	12.40B	12.35	.599	4	238
11	14.75	20.40B	14.70	20.40B	22.40	.818	9	237
12	22.70	26.30	22.70	25.15	27.45	.874	60	290
15	26.50	26.50	25.10	25.60	25.80	.858	10	287
16	27.80	27.80	25.80	25.80	25.95	.859	2	288
17	....	....	24.70A	24.70A	26.20	.863	....	288
18	26.05	26.10B	24.50A	26.10B	25.65	.855	1	284
19	....	26.25B	....	26.25B	25.90	.860	....	284
22	....	....	23.20A	23.20A	22.40	.815	....	306
23	22.00	22.45B	20.80A	20.80A	20.70	.789	10	296
24	....	21.00B	20.40A	20.70N	21.25	.800	....	246
25	22.90	26.35	22.90	25.00A	25.00	.857	3	246
26	....	25.80B	23.00A	25.20B	24.45	.851	....	245
29	27.55	29.50B	27.00A	27.00A	26.55	.880	....	245
30	25.00	26.05B	24.00A	25.00	25.65	.869	2	244

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	24.20	24.20	21.90A	24.00	23.15	.835	75	273
2	23.50	23.70B	22.85A	23.20A	22.05	.821	3	198
3	....	26.00B	21.25A	23.40B	24.10	.850	....	198
6	....	24.35B	21.80A	23.00A	22.65	.833	....	198
7	23.75	23.75	22.50A	22.50A	22.25	.828	15	198
8	....	23.75B	20.85A	20.85A	20.45	.799	....	198
9	....	21.50B	20.00A	21.50B	21.65	.822	....	198
10	....	22.10B	21.10A	21.70B	21.60	.823	....	198
13	....	21.70B	20.30A	20.30A	20.20	.805	....	198
14	....	22.15B	20.00A	21.70B	21.75	.834	....	198
15	....	21.80B	18.20A	18.20A	17.75	.764	....	198
16	....	18.05B	17.45A	18.05B	17.40	.766	....	198
17	....	18.80B	....	18.40B	18.70	.797	....	198
20	....	21.40B	....	21.40B	20.70	.839	....	198
21	21.05	21.05	20.35A	21.05	20.70	.846	1	198
22	....	....	20.30A	20.30A	20.70	.851	....	198
23	....	....	16.60A	17.00A	16.75	.790	....	198
24	....	17.80B	16.45A	17.80B	18.20	.824	....	197
27	....	19.45B	17.05A	17.05A	16.95	.810	....	198
28	....	17.00B	16.30A	17.00B	17.2[illegible]	.820	....	198
29	....	17.40B	15.90A	15.90A	[illegible].65	.792	....	198
30	....	....	13.00A	13.10A	13.10	.738	....	198
31	....	13.50B	12.80A	12.80A	12.35	.724	....	198

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS
DECEMBER 1986 255 PUTS
IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	11.75A	11.75A	11.20	.706	....	198
4	11.90	11.90	10.65A	10.65A	10.90	.702	12	210
5	11.00	11.40B	10.15A	10.30A	10.15	.685	2	211
6	10.25	11.75B	10.15A	10.90B	10.65	.713	1	211
7	....	11.30B	10.70A	10.80A	10.90	.724	....	211
10	10.90	11.75B	10.40A	10.40A	10.30	.718	5	216
11	10.10	10.10	9.60A	9.60A	9.45	.693	1	217
12	....	10.40B	9.40A	9.45N	9.80	.718	....	217
13	....	13.00B	....	13.00B	14.05	.845	....	217
14	....	....	12.05A	12.05A	10.85	.769	....	217
17	....	12.45B	10.80A	12.45B	12.55	.826	....	217
18	12.60	18.35B	12.45A	18.35B	18.30	.933	1	216
19	....	18.50B	17.50A	17.50A	17.20	.923	....	216
20	....	....	13.60A	13.60A	13.45	.861	....	216
21	....	....	9.80A	11.20A	11.00	.808	....	216
24	9.10	9.25B	8.05	8.40B	8.25	.730	2	216
25	8.70	9.10B	7.60A	7.60A	7.20	.691	1	216
26	7.35	7.90B	6.80	6.80	7.20	.695	93	280
27	Exchange Closed: Thanksgiving Day							
28	7.00	7.75	7.00	7.20	7.70	.736	16	291

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.10	10.10	6.70A	6.70A	6.05	.661	102	240
2	5.60	6.10	3.90	3.90	4.05	.515	610	682
3	4.20	4.40	3.30	4.15A	4.10	.525	315	878
4	4.00	4.15	3.45	3.65	3.70	.509	174	895
5	3.75	5.70	3.50	5.20	5.15	.638	120	915
8	4.80	7.05	4.00	4.90	5.00	.657	70	897
9	5.65	6.40	5.20	6.40	6.20	.764	38	904
10	6.40	6.40	4.20	5.40	5.20	.720	377	1102
11	5.50	9.50	5.40	7.30	7.35	.866	110	1092
12	6.90	8.10	6.80	8.10B	8.20	.917	96	1079
15	9.30	10.20	6.70	6.70	6.55	.925	59	1058
16	6.00@5.90	7.35B	5.80	6.00	6.00	.937	34	1049
17	6.00	7.60	5.95A	7.55	7.50	.992	677	999
18	7.20	8.25B	7.00A	7.90A	8.00	.999	30	968
19	8.00	8.80B	5.50	5.50	5.25	.993	56	949
22	....	....	....	....	....	.922	1	....
23	....	....	....	....	....	.891	....	....

DECEMBER 1986 260 PUTS
IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
5	17.75	17.75	17.20A	17.20A	17.00	.603	8	8
6	....	17.05B	....	17.05B	17.10	.610	....	8
9	....	21.40B	....	21.40B	21.75	.699	....	8
10	....	22.40B	....	22.40B	21.75	.700	....	8
11	....	....	21.00A	21.00A	21.05	.680	....	8
12	....	....	....	21.05N	20.35	.672	....	8
13	....	....	17.20A	17.20A	17.15	.605	....	8
16	....	....	....	17.15N	16.75	.600	....	8
17	....	18.00B	....	18.00B	18.45	.638	....	8
18	....	19.20B	17.90A	17.90A	17.55	.620	....	8
19	....	18.40B	....	18.40B	18.60	.645	....	8
20	....	....	....	18.60N	16.90	.611	....	8
23	....	18.30B	....	18.30B	18.40	.647	....	8
24	....	....	15.80A	15.80A	16.45	.604	....	8
25	....	....	15.00A	16.45N	15.75	.591	....	8
26	....	....	....	15.75N	15.55	.585	....	8
27	....	....	15.30A	15.30A	15.45	.585	....	8
30	....	....	14.05A	14.05A	14.25	.556	....	8

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	13.75A	13.75A	13.35	.533	....	8
2	....	13.40B	13.15A	13.15A	12.95	.523	....	8
3	....	13.85B	....	13.85B	14.30	.559	....	8
4	Exchange Closed: Independence Day							
7	....	18.70B	....	18.70B	19.45	.680	....	8
8	21.00	22.00B	21.00	21.00	20.80	.704	1	9
9	20.60	20.60	20.15A	20.15A	19.95	.688	2	11
10	....	20.90B	19.30A	19.30A	19.05	.670	....	11
11	....	20.35B	....	20.35B	20.40	.695	....	11
14	....	21.85B	....	21.85B	23.40	.746	....	11
15	....	26.00B	....	26.00B	26.05	.784	....	11
16	....	....	25.35A	25.35A	26.05	.782	....	11
17	....	....	25.70A	25.70A	25.35	.770	....	11
18	....	25.70B	25.25A	25.25A	24.80	.760	....	11
21	....	25.30B	....	24.80N	25.05	.767	....	11
22	....	....	23.80A	23.80A	23.60	.741	....	11
23	....	....	....	23.60N	23.85	.747	....	11
24	....	24.20B	....	23.85N	23.45	.743	....	11
25	....	....	21.80A	21.80A	21.65	.713	....	11
28	....	25.70B	....	25.70B	26.10	.788	....	11

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 260 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	26.30B	....	26.30B	25.75	.786	....	11
30	....	27.00B	24.70A	24.70A	23.70	.759	....	11
31	....	24.60B	....	24.55B	25.00	.781	....	11

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	26.35B	[illegible]	26.35B	27.25	.813	....	11
4	....	27.55B	24.80A	24.80A	24.20	.771	....	11
5	....	....	23.10A	24.20N	23.65	.765	....	11
6	....	24.45B	....	23.65N	24.00	.771	....	11
7	....	....	23.40A	24.00N	24.00	.772	....	11
8	....	24.05B	23.05A	24.05B	23.85	.775	....	11
11	....	....	21.40A	21.40A	20.90	.729	....	11
12	....	....	19.20A	19.20A	18.55	.692	....	11
13	17.05	18.65B	17.05	17.05	17.00	.661	2	12
14	....	....	16.35A	16.35A	16.20	.648	....	10
15	....	16.55B	16.10A	16.10A	15.75	.643	....	10
18	15.70	16.95B	15.40A	15.40A	15.40	.642	1	10
19	....	16.25B	....	15.80B	16.00	.657	....	10
20	....	....	14.00A	14.00A	13.80	.605	....	10
21	13.60	14.00B	13.60	14.00B	13.90	.610	5	14
22	13.65	14.15	13.65	14.15	13.90	.611	2	15
25	....	14.65B	....	14.65B	14.35	.629	....	15
26	....	....	12.10A	12.10A	11.75	.561	....	15
27	11.75	12.20	11.10	11.10	11.70	.560	10	24
28	12.00	12.00	11.50A	11.50A	11.70	.564	3	25
29	....	11.75B	11.40A	11.75B	12.15	.581	....	25

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	14.00	14.60B	11.85A	14.60B	15.15	.668	1	26
3	14.70	14.70	13.75A	13.75A	13.30	.618	....	26
4	12.50	12.50	11.05	11.05	11.25	.555	9	34
5	11.50	13.10	11.50	13.10	13.90	.634	9	39
8	15.25	15.40B	14.85A	14.85A	14.65	.652	1	39
9	13.50	15.65	13.50	15.65	15.15	.667	8	35
10	15.00	16.25B	14.95	15.65B	15.60	.683	1	36
11	18.70	26.00	18.70	26.00	26.60	.871	11	37
12	40.00	40.00	32.00A	32.00A	31.75	.914	6	32
15	30.30	30.30	30.30	30.30	30.05	.901	2	30
16	32.00	32.05B	30.50A	30.50A	30.25	.902	1	31
17	....	....	28.70A	28.70A	30.50	.905	....	31
18	30.30	30.30	28.90A	30.30	30.00	.899	1	32
19	....	31.00B	....	31.00B	30.25	.902	....	32
22	29.60	29.60	27.30A	27.30A	26.60	.868	1	32
23	26.90	26.90	25.00A	25.00A	24.75	.847	3	35
24	....	25.15B	24.50A	24.75N	25.40	.856	....	35
25	....	30.50B	....	29.00B	29.30	.901	....	35
26	....	30.20B	27.30A	29.55B	28.80	.896	....	35
29	32.20	34.60B	31.50A	31.50A	30.95	.919	3	34
30	28.20	29.95	28.10	29.95	30.00	.911	11	44

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	27.30	28.00B	26.40A	28.00B	27.35	.884	6	43
2	....	28.15B	27.15A	27.35N	26.25	.874	....	43
3	....	30.25B	25.30A	27.80B	28.35	.897	....	43
6	....	28.75B	26.00A	27.20A	26.90	.884	....	43
7	....	28.60B	26.75A	26.75A	26.45	.880	....	43
8	....	27.45B	25.05A	25.05A	24.60	.857	....	42
9	....	25.85B	24.00A	25.85B	25.90	.876	....	42
10	....	26.30B	25.30A	25.95B	25.85	.877	....	42
13	....	26.05B	24.50A	24.50A	24.40	.863	....	42
14	....	26.45B	24.00A	26.45B	26.00	.886	....	42
15	....	26.05B	22.50A	22.50A	21.75	.831	....	42
16	....	22.10B	21.45A	22.10B	21.50	.833	....	42
17	....	23.10B	....	22.60B	22.90	.859	....	42
20	....	25.00B	....	25.00B	25.10	.892	....	42
21	24.90	25.40B	24.65A	24.90	25.20	.898	4	46
22	....	....	24.80A	24.80A	25.20	.903	....	42
23	....	....	20.90A	21.30A	21.00	.857	....	42
24	....	22.15B	20.75A	22.15B	22.60	.884	....	42
27	....	23.95B	21.60A	21.60A	21.30	.876	....	42
28	....	....	20.60A	21.30N	21.60	.884	....	42
29	....	21.65B	19.80A	20.20A	19.95	.864	....	42
30	....	....	17.20A	17.25A	17.20	.823	....	42
31	....	17.65B	16.90A	16.90A	16.25	.813	....	42

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	15.75A	15.75A	15.05	.802	....	42
4	14.90	16.05B	14.40A	14.40A	14.75	.801	1	42
5	....	15.40B	13.85A	14.00A	13.90	.789	....	42
6	....	15.80B	....	14.80B	14.65	.813	....	42

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 260 PUTS

IN NOVEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
7	....	15.35B	14.50A	14.50A	14.85	.824	....	42
10	....	15.85B	14.30A	14.30A	14.20	.823	....	42
11	....	....	13.75A	13.75A	13.20	.806	....	42
12	....	14.40B	13.10A	13.55B	13.70	.826	....	42
13	....	16.45B	....	16.45B	18.60	.917	....	42
14	....	....	16.35A	16.35A	15.15	.868	....	42
17	....	16.80B	14.95A	16.80B	16.90	.909	....	42
18	....	23.40B	16.80A	23.40B	23.05	.971	....	42
19	....	23.10B	22.30A	22.30A	21.90	.966	....	42
20	....	....	18.30A	18.30A	17.95	.934	....	42
21	....	....	13.95A	15.55A	15.40	.903	....	42
24	....	....	12.40A	12.40A	12.30	.857	....	42
25	....	13.25B	12.00A	12.00A	11.10	.832	....	42
26	....	11.90B	11.00A	11.00A	11.10	.839	....	40
27	Exchange Closed: Thanksgiving Day							
28	....	11.65B	10.90A	11.10N	11.80	.871	....	40

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	13.60	14.30B	10.40A	10.40A	9.70	.831	2	42
2	9.35	9.45B	7.60A	7.60A	7.10	.722	24	62
3	6.50	7.25B	6.20A	7.25B	7.15	.735	43	94
4	7.15	7.45	6.40A	7.00	6.75	.727	61	141
5	6.60	9.20	6.60	9.20	8.70	.830	17	134
8	9.05	11.05	7.85A	8.70	8.65	.861	10	136
9	9.95	10.60	9.70A	10.00	10.30	.924	7	132
10	9.50	10.40B	8.10	8.10	9.25	.909	29	130
11	9.60	12.15B	9.60	11.90B	11.85	.971	1	131
12	12.10	13.00B	11.50	13.00B	12.95	.987	4	130
15	14.40	15.10B	11.70A	11.70A	11.25	.994	2	131
16	12.00	12.00	10.45A	10.45A	10.70	.997	1	131
17	10.65	12.25B	10.65	12.25B	12.40	.999	7	124
18	....	13.25B	12.00A	12.80B	13.00	.999	....	125
19	....	13.70B	11.00A	11.00A	10.25	.999	....	125
22	....	....	....	....	....	.997	....	....

DECEMBER 1986 265 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	20.70	20.70	18.70	18.75	18.95	.712	50	50
19	19.45	20.00B	19.15A	19.15A	19.60	.726	20	70
20	....	....	17.35A	17.35A	17.15	.680	....	70
21	....	17.60B	....	17.60B	17.30	.685	....	70
22	....	17.35B	16.90A	17.30N	17.30	.687	....	70
25	....	18.15B	....	18.15B	17.75	.704	....	70
26	....	....	15.20A	15.20A	14.85	.642	....	70
27	....	14.90B	14.50A	14.85N	14.80	.642	....	70
28	....	14.95B	14.60A	14.60A	14.85	.646	....	70
29	15.10	15.10	14.30A	15.10	15.35	.662	15	85

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	14.90	18.20B	14.85	18.20B	18.75	.743	41	126
3	18.50	18.50	17.20A	17.20A	16.70	.698	3	127
4	16.20	16.20	14.70	15.00	14.40	.640	120	233
5	....	16.25B	....	16.25B	17.40	.713	....	233
8	....	19.20B	....	18.00B	18.15	.730	....	233
9	....	18.70B	17.20A	18.70B	18.75	.743	....	233
10	....	19.25B	....	19.25B	19.25	.757	....	233
11	22.50	31.00B	22.50	31.00B	31.00	.912	2	235
12	....	35.15B	....	35.15B	36.25	.943	....	235
15	....	....	35.20A	35.20A	34.55	.934	....	235
16	....	36.55B	....	34.55N	34.70	.934	....	235
17	....	....	33.30A	33.30A	35.00	.936	....	235
18	34.30	34.30	33.50A	34.30	34.50	.932	....	235
19	....	35.60B	....	35.60B	34.80	.934	5	240
22	....	....	31.30A	31.30A	31.00	.908	....	235
23	....	31.05B	29.40A	29.40A	29.10	.892	....	235
24	....	29.65B	28.80A	29.10N	29.85	.900	....	235
25	....	33.75B	....	33.75B	33.90	.934	....	235
26	....	34.70B	31.80A	34.05B	33.35	.930	....	235
29	....	38.50B	....	35.90B	35.60	.947	....	235
30	....	....	32.90A	34.50A	34.55	.941	....	235

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	30.80A	32.90A	31.80	.922	....	235
2	32.35	32.80B	31.55A	31.90	30.70	.914	40	215
3	29.40	34.85B	29.40	32.90	32.90	.931	190	157
6	....	33.25B	30.35A	31.70A	31.30	.922	....	157
7	31.50	32.10B	31.15A	31.15A	30.95	.919	2	157
8	....	31.95B	29.50A	29.50A	29.00	.902	....	157
9	....	30.25B	28.40A	30.25B	30.35	.916	....	157
10	....	30.75B	29.80A	30.40B	30.25	.917	....	157

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

DECEMBER 1986 265 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
13..	....	30.50B	29.00A	29.00A	28.80	.908	....	157
14..	....	31.00B	28.50A	31.00B	30.50	.925	....	157
15..	....	30.55B	26.90A	26.90A	26.05	.884	....	157
16..	....	26.55B	25.80A	26.55B	25.85	.886	....	157
17..	....	27.40B	....	27.00B	27.35	.906	....	157
20..	....	29.50B	....	29.50B	29.65	.931	....	157
21..	....	29.80B	....	29.80B	29.85	.936	....	157
22..	....	....	29.45A	29.45A	29.85	.940	....	157
23..	....	....	25.50A	25.90A	25.60	.907	....	157
24..	....	26.75B	25.25A	26.75B	27.25	.928	....	157
27..	....	28.50B	26.05A	26.05A	25.95	.923	....	157
28..	....	....	25.15A	25.95N	26.25	.929	....	157
29..	....	26.40B	24.50A	24.90A	24.55	.916	....	157
30..	....	....	21.50A	21.80A	21.60	.887	....	157
31..	....	22.15B	21.30A	21.30A	20.70	.881	....	157

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	....	....	20.20A	20.20A	19.45	.875	....	157
4..	....	20.50B	18.85A	18.85A	19.05	.876	....	157
5..	....	....	18.15A	18.25A	18.20	.868	....	157
6..	18.00	20.35B	18.00	19.25B	19.15	.887	2	157
7..	....	19.85B	19.00A	19.00A	19.35	.896	....	157
10..	....	20.35B	18.75A	18.75A	18.65	.898	....	157
11..	....	....	18.20A	18.20A	17.65	.887	....	157
12..	....	18.85B	....	18.00B	18.25	.903	....	157
13..	....	21.10B	....	21.10B	23.50	.960	....	157
14..	....	....	21.25A	21.25A	19.80	.932	....	157
17..	....	21.60B	19.60A	21.60B	21.70	.958	....	157
18..	....	28.40B	21.60A	28.40B	27.95	.989	....	157
19..	....	28.20B	27.35A	27.35A	26.90	.987	....	157
20..	....	....	23.30A	23.30A	22.80	.972	....	117
21..	....	....	18.80A	20.20A	20.20	.957	....	117
24..	....	....	16.90A	16.90A	16.90	.935	....	117
25..	....	18.00B	16.65A	16.65A	15.65	.922	....	117
26..	....	16.50B	15.50A	15.50A	15.65	.927	....	117
27..	Exchange Closed, Thanksgiving Day							
28..	....	16.30B	15.55A	15.65N	16.45	.948	....	117

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	18.25	19.20B	14.75A	14.75A	14.20	.931	2	119
2..	13.20	13.95B	11.90A	11.90A	11.15	.871	2	117
3..	10.20	11.35B	10.20	11.35B	11.20	.881	1	118
4..	11.25	11.35B	10.50A	11.25	10.80	.880	....	118
5..	....	13.00B	....	13.00B	13.20	.938	1	118
8..	....	15.35B	12.35A	13.20N	13.20	.960	....	118
9..	....	14.60B	....	14.60B	15.05	.983	....	117
10..	....	15.25B	14.00A	14.00A	13.95	.981	....	117
11..	....	17.00B	....	16.90B	16.85	.996	....	117
12..	....	18.00B	16.45A	18.00B	17.95	.998	....	117
15..	....	20.10B	16.70A	16.70A	16.25	.999	....	117
16..	....	17.00B	15.65A	15.65A	15.75	.999	....	117
17..	....	17.25B	15.65A	17.25B	17.40	.999	....	117
18..	....	18.25B	17.00A	17.80B	18.00	1.000	....	117
19..	....	18.80B	16.00A	16.00A	15.25	1.000	....	117
22..	....	....	....	....	....	.999	....	....

MARCH 1987 220 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29..	8.00	8.20	7.20A	7.20A	7.10	.331	3	3
30..	6.70	7.10	6.00	6.40B	6.75	.318	9	12

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	....	....	5.80A	6.10A	5.90	.282	1	13
2..	5.80	6.10	5.60A	6.10	5.50	.270	4	15
3..	....	5.75B	5.40A	5.75B	6.20	.296	....	15
6..	....	....	5.20A	5.50A	5.70	.277	....	15
7..	6.30	6.30	5.80A	5.80A	5.55	.272	2	16
8..	5.40	5.40	5.15A	5.15A	4.95	.250	2	17
9..	....	5.00B	4.80A	5.00B	5.25	.266	....	17
10..	....	....	5.20A	5.20A	5.05	.266	....	17
13..	5.25	5.25	5.00A	5.00A	4.50	.247	....	17
14..	....	5.05B	....	5.05B	5.05	.270	1	18
15..	5.10	5.15B	4.10	4.10	4.00	.218	13	31
16..	4.05	4.05	4.05	4.05	4.00	.217	3	34
17..	4.20	4.50	4.20	4.30A	4.10	.233	2	36
20..	....	5.00	4.80	4.80	4.55	.258	....	36
21..	....	....	....	4.55N	4.45	.259	....	36
22..	4.30	4.30	4.10	4.15	4.30	.259	14	39
23..	3.90@4.00	4.00	3.25	3.25	3.25	.209	17	51
24..	3.40	3.70	3.25	3.70	3.60	.227	15	63

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 220 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
27..	3.80	3.80	3.35	3.35	3.15	.207	3	66
28..	3.20	3.20	3.00	3.15B	3.25	.210	17	82
29..	3.35	3.35	2.90	2.90	2.80	.188	8	86
30..	2.35	2.40B	2.35	2.35	2.30	.157	3	88
31..	2.25	2.35	2.20	2.20	2.05	.148	18	103

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3..	2.00	2.00	1.90A	1.90A	1.70	.134	....	103
4..	2.15	2.15	1.80	1.80	1.75	.128	10	110
5..	....	....	....	1.75N	1.60	.118	....	111
6..	1.70	1.85B	1.65A	1.85B	1.75	.124	2	113
7..	1.95	1.95	1.90	1.90A	1.85	.124	29	140
10..	1.95	2.00	1.85	1.85	1.65	.114	7	142
11..	....	....	1.60A	1.60A	1.40	.103	....	142
12..	1.60	1.65	1.55A	1.65	1.45	.105	3	142
13..	1.50	2.05B	1.50	2.05B	2.10	.150	8	149
14..	2.15	2.15	1.80	1.80	1.65	.113	23	163
17..	1.80	1.85B	1.70	1.80	1.85	.127	8	162
18..	2.00	2.90	1.90	2.90	2.90	.195	11	167
19..	3.00	3.15	2.75	2.75A	2.65	.182	29	170
20..	2.65	2.65	2.00	2.00	1.85	.137	18	185
21..	1.95	1.95	1.35A	1.50	1.50	.112	29	210
24..	1.50	1.50	1.20	1.20A	1.15	.083	60	260
25..	1.20	1.25	1.05A	1.10	1.00	.073	41	301
26..	1.10	1.20	1.00	1.00	.95	.071	15	320
27..	Exchange Closed, Thanksgiving Day							
28..	1.10	1.10	1.00	1.05	1.00	.074	5	326

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	1.30	1.30	1.00	1.00	.90	.058	130	376
2..	.95@.90	.95	.80	.80	.70	.042	10	379
3..	.75	.85	.70	.75	.70	.042	39	395
4..	.75	.75	.70	.70	.70	.040	29	412
5..	.75	.90	.75	.85	.80	.053	22	433
8..	.85	1.00	.85	.90	.90	.049	45	430
9..	.85	.95	.85	.90	.95	.059	77	449
10..	.95	.95	.80	.80	.90	.051	52	479
11..	.85	1.15	.85	1.00A	1.00	.067	6	482
12..	.90	1.05	.90	.95	1.00	.073	22	488
15..	1.20@1.25	1.25	.90A	.90A	.85	.059	44	438
16..	.80	.90	.80	.85	.80	.055	10	495
17..	.85	.95	.80	.95	.90	.064	174	677
18..	.85	.95	.80	.90	.85	.065	23	684
19..	.80	.80	.75	.75	.75	.059	11	691
22..	.75	.75	.60	.65	.65	.055	5	702
23..	.60	.70	.60	.65	.65	.062	14	701
24..	.65@.70	.70	.60	.60	.60	.054	14	708
25..	Exchange Closed, Christmas							
26..	.55	.60	.55	.60	.60	.055	3	698
29..	.70	.80	.60	.80	.80	.080	6	698
30..	.80	.85	.70	.80	.80	.080	89	745
31..	.75	.95	.75	.95	.90	.089	23	750

MARCH 1987 225 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
19..	9.00	9.00	9.00	9.00	9.00	.386	5	5
22..	8.90	8.90	7.80A	7.80A	7.40	.333	8	13
23..	7.50	7.50	7.15A	7.15A	6.50	.308	3	15
24..	6.50	6.50	6.00	6.30B	6.45	.315	5	16
25..	8.50	9.00	8.20	8.50	8.25	.375	35	45
26..	8.20	8.35	7.80A	8.10A	7.85	.364	5	50
29..	9.50	9.90B	9.30A	9.30A	9.10	.398	5	57
30..	8.80	8.80	8.00	8.30B	8.70	.385	14	61

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1..	7.60	7.90	7.60	7.85	7.65	.345	17	78
2..	8.00	8.00	7.45A	7.75	7.25	.332	16	86
3..	6.90	8.30	6.80	7.80A	7.95	.360	37	98
6..	8.00	8.00	7.30A	7.70A	7.40	.340	3	101
7..	8.00	8.00	7.50A	7.50A	7.20	.334	8	106
8..	7.60@7.90	7.90	6.80A	6.80A	6.50	.309	10	115
9..	6.80	6.80	5.95	6.70B	6.90	.327	3	116
10..	7.00	7.00	6.70	6.85A	6.75	.328	9	125
13..	7.00	7.00	6.65A	6.70	6.00	.306	6	130
14..	6.25	6.75B	6.25	6.75B	6.70	.332	5	135
15..	7.00	7.00	5.75A	5.75A	5.30	.274	12	145
16..	5.00	5.30	5.00	5.30	5.30	.273	4	146
17..	5.50	5.70	5.50	5.60	5.55	.292	10	155
20..	6.60	6.80	6.45A	6.45A	6.15	.321	19	174
21..	6.05	6.35	6.00	6.00	5.95	.322	5	178
22..	5.70	5.70	5.70	5.70	5.90	.323	1	179

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 225 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
23	5.30	5.45	4.65A	4.65A	4.55	.267	3	179
24	4.55	4.85B	4.40	4.85B	5.00	.289	16	191
27	5.25	5.30	4.40	4.50	4.45	.267	32	200
28			4.30A	4.45N	4.55	.271	9	199
29	4.25	4.25	4.05	4.20A	4.05	.247	3	201
30	3.50	3.55	3.25A	3.45	3.30	.211	33	231
31	3.45	3.45	3.20A	3.20A	3.05	.200	5	235

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	2.95	2.95	2.80	2.80A	2.60	.184	6	231
4	3.10	3.10	2.50	2.55B	2.55	.177	25	253
5	2.65	2.65	2.50	2.50	2.40	.166	44	295
6	2.50	2.75	2.45A	2.75	2.55	.173	7	301
7	2.80	2.90	2.65	2.70	2.70	.174	6	306
10	2.80	2.80	2.65	2.65	2.45	.162	57	315
11	2.45	2.45	2.20	2.20	2.15	.149	6	320
12	2.15	2.50	2.15	2.35A	2.20	.153	43	321
13	2.30	3.30	2.30	3.30	3.10	.210	23	343
14	3.10	3.10	2.50	2.50	2.45	.165	26	350
17	2.65	2.70	2.45	2.70	2.75	.183	7	352
18	2.80	4.15B	2.55	4.15B	4.15	.267	14	334
19	4.30	4.45	3.95A	3.95A	3.90	.252	113	380
20	3.60	3.70	3.10	3.10	2.80	.196	214	435
21	2.90	2.90	2.10	2.35	2.25	.165	54	437
24	2.25	2.25	2.00	2.00	1.80	.127	47	430
25	1.80	1.90	1.65A	1.65A	1.60	.114	68	404
26	1.70	1.70	1.50	1.50	1.50	.112	72	449
27	Exchange Closed: Thanksgiving Day							
28	1.60	1.60	1.60	1.60	1.55	.117	53	459

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	1.80	2.05	1.65	1.65	1.35	.095	226	529
2	1.25@.35	1.35	1.10	1.15	1.10	.070	19	600
3	1.10	1.15	1.00	1.10	1.10	.071	17	615
4	1.10	1.20	1.05	1.10	1.10	.068	31	634
5	1.10	1.40	1.05	1.35	1.30	.086	36	665
8	1.40	1.60	1.20	1.30B	1.30	.082	9	666
9	1.30	1.45	1.20A	1.45B	1.45	.096	148	750
10	1.30	1.35B	1.25	1.25	1.30	.085	24	769
11	1.30	1.60	1.30	1.55	1.55	.108	8	774
12	1.50	1.55B	1.45	1.55B	1.60	.117	113	794
15	1.90	1.90	1.20	1.20	1.35	.099	54	813
16	1.40	1.40	1.30	1.30	1.30	.093	11	818
17	1.25	1.35	1.20	1.35	1.35	.105	8	872
18	1.25	1.45	1.25	1.45	1.35	.108	23	881
19	1.25	1.35	1.15	1.30	1.25	.099	18	880
22	1.20	1.25	1.10	1.10	1.15	.095	8	887
23	1.15	1.15	1.10	1.15	1.20	.105	28	881
24	1.10	1.10	1.00	1.00	1.05	.095	16	888
25	Exchange Closed: Christmas							
26	1.05	1.05	1.05	1.05	1.05	.097	2	893
29	1.10	1.45	1.10	1.45	1.45	.135	30	898
30	1.40	1.40	1.25	1.35	1.40	.135	95	909
31	1.30	1.70B	1.30	1.65	1.55	.150	76	964

MARCH 1987 230 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
30	9.55	9.55	8.80A	8.80A	8.25	.343	4	4
31	8.40	8.60B	8.40	8.60B	8.65	.362	2	6

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		9.00B	8.60A	9.00B	9.60	.392	....	6
4		9.50B	8.70A	8.70A	8.40	.349	....	6
5			8.05A	8.05A	8.25	.343	....	6
6				8.25N	8.20	.348	....	6
7			8.00A	8.00A	8.20	.348	....	6
8			7.95A	8.20N	8.05	.348	....	6
11			6.85A	6.85A	6.85	.304	....	6
12			6.00A	6.00A	5.90	.271	....	6
13			5.30A	5.30A	5.25	.248	....	6
14			5.05A	5.05A	4.90	.236	....	6
15			4.85A	4.85A	4.75	.230	....	6
18			4.65A	4.65A	4.30	.225	....	6
19		4.35B		4.35B	4.55	.231	....	6
20			4.00A	4.00A	3.80	.198	....	6
21				3.80N	3.85	.198	....	6
22				3.85N	3.85	.197	....	6
25		4.05B		4.05B	3.85	.203	....	6
26			3.40A	3.40A	3.05	.164	....	6
27				3.05N	3.05	.164	....	6
28	3.20	3.20	3.15	3.15	3.05	.163	6	12

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 230 PUTS

IN AUGUST 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
29	....	....	....	3.05N	3.15	.168	....	12

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	3.95B	....	3.95B	4.05	.211	....	12
3	....	....	3.70A	3.70A	3.50	.184	....	12
4	....	....	3.00A	3.00A	2.95	.153	....	12
5	3.70	3.70	3.70	3.70	3.75	.194	1	13
8	4.30	4.30	4.30	4.30	4.15	.203	3	16
9	....	4.25B	4.00A	4.25B	4.25	.213	....	16
10	4.60	4.60	4.60	4.60	4.45	.222	1	17
11	7.60	9.05B	7.60	9.05B	8.90	.389	8	15
12	14.00	14.00	12.00A	12.00A	12.45	.464	1	15
15	12.10	12.10	11.00	11.00	11.60	.442	3	17
16	12.10	12.10	11.65A	11.65A	11.45	.446	2	19
17	....	....	10.80A	11.45N	11.80	.461	....	19
18	11.80	11.80	10.85A	10.85A	11.20	.447	2	21
19	11.20	11.50B	11.10A	11.40	11.30	.454	5	22
22	....	....	9.80A	9.80A	9.40	.398	....	22
23	9.50	9.50	9.00	9.00	8.40	.372	3	25
24	8.40	8.70	8.15A	8.40	8.35	.380	8	31
25	10.70	10.70	10.70	10.70	10.40	.443	10	41
26	....	10.60B	9.75A	10.40N	10.00	.432	....	41
29	11.50	12.35B	11.30A	11.30A	11.45	.467	21	45
30	10.15	10.45B	10.10A	10.45B	10.95	.453	3	47

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.10	10.10	9.50A	10.00	9.70	.411	6	52
2	9.70	10.50	9.65A	10.00A	9.25	.397	3	55
3	9.00	11.50	9.00	9.90A	10.10	.427	7	61
6	9.60	9.60	9.30A	9.60	9.45	.405	10	71
7	9.70	10.00B	9.55A	9.55A	9.20	.400	5	71
8	8.25	8.30B	8.25	8.30B	8.40	.373	1	70
9	8.30	9.20	7.90	9.20	8.85	.391	7	73
10	9.00	9.00	8.70A	9.00	8.65	.393	4	76
13	8.80	8.80	8.10A	8.10A	8.00	.370	1	77
14	8.00	9.25	8.00	9.25	8.70	.397	4	80
15	8.15	8.15	7.10	7.10	6.95	.335	8	87
16	7.10	7.10	7.10	7.10	6.95	.334	3	90
17	7.25	7.65	7.20	7.40	7.35	.356	12	101
20	8.10	8.50	8.10	8.35	8.10	.387	20	117
21	8.00	8.00	8.00	8.00	8.00	.389	7	125
22	8.00	8.00	7.60	7.65	7.80	.391	9	128
23	7.20	7.20	6.25	6.25A	6.15	.331	16	141
24	6.35	6.60B	6.10	6.60B	6.70	.356	65	189
27	6.40@.50	6.90B	6.10	6.30	6.05	.334	32	203
28	6.15	6.30	5.80A	6.30	6.15	.339	14	211
29	6.15	6.15	5.70	5.70	5.50	.312	8	217
30	4.80@.60	4.90	4.40	4.55B	4.60	.272	17	224
31	4.70	4.75	4.10	4.30	4.30	.260	45	254

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	4.10	4.20	3.95A	3.95A	3.80	.243	23	272
4	4.25	4.25	3.75A	3.75A	3.70	.235	11	283
5	3.75	3.85	3.45	3.65	3.45	.223	15	286
6	3.70	4.50	3.55A	3.70A	3.65	.232	23	300
7	3.90	3.95	3.55	3.90	3.80	.234	18	307
10	3.80	4.00	3.75A	3.75A	3.50	.221	28	324
11	3.45	3.55	3.15	3.15	3.15	.206	16	335
12	3.20	3.35B	3.10A	3.25	3.20	.212	8	332
13	3.25	4.30	3.25	4.30	4.40	.281	34	354
14	4.30@.25	4.30	3.60	3.60	3.60	.227	54	346
17	4.00	4.10	3.50	3.75	3.95	.251	15	353
18	3.85	6.00	3.85	5.85	5.80	.348	467	751
19	5.60@.90	6.50	5.40	5.45	5.40	.331	401	808
20	5.00	5.20	4.25	4.25	4.05	.267	388	715
21	3.95	4.10	3.00	3.35	3.35	.230	508	701
24	3.35	3.35	2.75	2.80	2.70	.184	153	617
25	2.65	2.85	2.45	2.45	2.30	.168	68	614
26	2.45	2.50	2.30	2.35	2.30	.165	24	617
27	Exchange Closed: Thanksgiving Day							
28	2.40	2.40	2.25	2.30	2.35	.172	114	675

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.10	3.10	2.20	2.20	2.05	.144	395	879
2	2.00	2.10	1.75	1.75	1.60	.110	356	801
3	1.70@.50	1.70	1.50	1.70	1.60	.111	64	843
4	1.50@.60	1.60	1.50	1.55B	1.55	.107	36	857
5	1.60	2.25	1.60	2.00A	1.90	.132	32	872
8	1.95	2.25	1.80	1.80	1.80	.128	281	859
9	1.95	2.10	1.95	2.10	2.05	.147	68	901
10	1.95	2.00	1.80	1.80	1.85	.132	21	856

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 230 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
11	2.00	2.50	1.90	2.35	2.35	.164	43	877
12	2.20	2.50	2.10	2.40	2.40	.177	180	925
15	2.55@.50	2.80	1.85	1.85	2.00	.152	271	1052
16	1.80	2.15	1.80	1.95A	1.95	.145	130	1106
17	1.90	2.10B	1.90	2.00B	2.05	.163	23	1101
18	2.00	2.10B	1.90	2.00B	2.05	.167	38	1109
19	2.10	2.20	1.70	2.00	1.95	.156	26	1123
22	1.90	1.90	1.70	1.80	1.85	.150	68	1113
23	1.75	1.90	1.65	1.90	1.95	.166	192	1097
24	1.80	1.80	1.70	1.70	1.65	.152	13	1101
25	Exchange Closed: Christmas							
26	1.55	1.60	1.55	1.55	1.70	.156	3	1101
29	1.85	2.40	1.70	2.35	2.35	.209	55	1130
30	2.35	2.45	2.10	2.30	2.35	.210	49	1146
31	2.25	2.90	2.10	2.75	2.55	.230	99	1178

MARCH 1987 235 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	9.40	9.40	9.40	9.40	9.10	.365	5	5
28	....	11.00B	....	11.00B	11.35	.433	....	5
29	....	11.50B	....	11.35N	11.25	.430	....	5
30	....	11.90B	10.80A	10.80A	10.25	.401	....	5
31	10.50	10.75B	10.50	10.75B	10.80	.422	20	25

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	11.25B	10.75A	11.25B	11.90	.453	....	25
4	....	12.15B	10.80A	10.80A	10.50	.408	....	25
5	....	....	10.05A	10.05A	10.30	.401	....	25
6	....	....	....	10.30N	10.25	.407	....	25
7	....	....	10.00A	10.00A	10.25	.408	....	25
8	....	....	9.95A	10.25N	10.10	.408	....	25
11	....	....	8.65A	8.65A	8.70	.362	....	25
12	....	....	7.70A	7.70A	7.50	.327	....	25
13	....	....	6.80A	6.80A	6.75	.302	....	25
14	....	....	6.55A	6.55A	6.35	.289	....	25
15	....	....	6.20A	6.20A	6.15	.283	....	25
18	....	....	6.00A	6.00A	5.70	.278	....	25
19	6.00	6.00	6.00	6.00	5.95	.285	2	27
20	5.95	5.95	5.30A	5.30A	5.05	.249	3	30
21	5.40	5.40	5.40	5.40	5.10	.249	1	31
22	....	....	....	5.10N	5.10	.249	....	31
25	....	5.40B	....	5.40B	5.15	.256	....	31
26	....	....	4.45A	4.45A	4.10	.212	....	31
27	....	....	....	4.10N	4.10	.211	....	31
28	....	....	....	4.10N	4.10	.211	....	31
29	....	....	....	4.10N	4.25	.217	....	31

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	5.25	5.25	5.25	5.25	5.40	.268	....	31
3	....	....	4.90A	4.90A	4.70	.236	1	32
4	....	....	4.00A	4.00A	4.00	.200	....	32
5	....	4.40B	....	4.40B	4.90	.248	....	32
8	....	5.50B	....	5.50B	5.45	.258	....	32
9	....	5.65B	5.30A	5.65B	5.60	.270	....	32
10	6.60	6.60	5.90A	6.60	5.90	.280	2	32
11	7.50	11.40B	7.50	11.35	11.20	.459	171	197
12	13.00	14.50	11.50A	14.00	15.05	.534	9	194
15	15.00	15.00	14.10	14.10	14.15	.512	7	195
16	14.20	14.20	14.20	14.20	14.00	.515	21	211
17	14.20	14.20	13.20A	14.20	14.40	.529	1	211
18	....	....	13.35A	13.35A	13.75	.515	....	211
19	....	14.00B	13.65A	14.00B	13.90	.521	....	211
22	....	....	12.20A	12.20A	11.75	.465	....	211
23	11.75	11.75	11.40A	11.40A	10.60	.438	2	213
24	....	....	10.30A	10.40A	10.60	.446	....	213
25	....	12.75B	....	12.75B	12.95	.511	....	213
26	....	....	12.10A	12.75A	12.50	.499	....	213
29	....	15.25B	....	14.20B	14.10	.535	....	210
30	....	....	12.60A	13.40A	13.55	.520	....	210

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	11.85A	12.50A	12.10	.478	....	210
2	....	12.15B	12.00A	12.15B	11.55	.464	....	210
3	....	12.50B	11.30A	12.10B	12.60	.494	....	210
6	....	....	11.70A	12.20A	11.75	.472	....	210
7	12.55	12.55	11.90A	11.90A	11.60	.466	26	220
8	11.25	11.25	10.95A	10.95A	10.60	.409	2	227
9	10.75	11.30	10.20A	11.30	11.15	.458	4	230
10	11.35	11.35	10.90A	11.35	10.95	[illegible]	4	232
13	....	....	10.90A	10.90A	10.10	.436	....	231

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 235 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	....	11.10B	....	11.10B	11.00	.464	....	231
15	10.60	10.60	9.50A	9.50A	8.95	.399	5	234
16	8.50	8.50	8.50	8.50	8.90	.399	2	235
17	9.45	9.70	9.40A	9.40A	9.45	.422	4	239
20	10.70	10.75B	10.70	10.70	10.40	[illegible]	5	244
21	....	....	10.30A	10.30A	10.25	.459	....	244
22	9.60	9.70	9.60	9.70	10.10	.461	21	265
23	9.50	9.50	8.20A	8.20A	8.10	.399	3	268
24	8.05	8.55B	8.05	8.55B	8.80	.426	10	261
27	8.80	9.10B	8.35A	8.35A	8.05	.404	1	262
28	8.00	8.00	7.70	7.80	8.20	.410	22	284
29	8.35	8.35	7.55	7.70	7.35	.382	18	299
30	6.35	6.80	6.20	6.35	6.30	.339	14	305
31	6.15	6.40	6.00	6.00	5.90	.327	24	321

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	5.55	5.75	5.45	5.45	5.30	.309	55	362
4	5.55	5.55	5.20A	5.20A	5.15	.301	2	360
5	5.25	5.30	4.80	4.90	4.80	.288	38	396
6	4.95	5.70	4.90	5.30A	5.10	.299	43	428
7	5.20	5.45	4.90A	5.05	5.25	.302	25	438
10	5.30	5.50	5.00	5.00	4.90	.289	16	430
11	4.65	4.75	4.55	4.55	4.45	.272	11	437
12	4.05	4.90	4.05	4.65	4.55	.280	7	440
13	4.60	5.95	4.60	5.95	6.10	.359	16	451
14	6.10	6.40	5.05	5.20	4.95	.300	49	473
17	5.30	5.40B	4.70	5.40B	5.50	.328	32	486
18	5.35	7.75	5.30A	7.75	7.85	.435	41	480
19	7.90@.70	8.20	7.10	7.35B	7.35	.416	117	478
20	7.05@.10	7.25	5.95	5.95	5.65	.347	25	497
21	5.70	5.70	4.05	4.80	4.80	.305	44	515
24	4.80@.70	4.80	3.85	3.95	3.80	.253	336	690
25	3.75	4.00	3.35	3.35	3.35	.234	959	1106
26	3.55	3.55	3.20	3.20	3.30	.231	154	1174
27	Exchange Closed: Thanksgiving Day							
28	3.25	3.50	3.25	3.45	3.40	.241	70	1200

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	4.00	4.20	3.00	3.00	2.90	.206	363	1366
2	2.80	3.05	2.30	2.30	2.30	.163	581	1389
3	2.30	2.50	2.10	2.50	2.30	.164	703	1092
4	2.40	2.45	2.20	2.30	2.25	.159	75	1090
5	2.25	3.20	2.25	2.80	2.80	.192	54	1104
8	2.80	3.40	2.35	2.50	2.55	.187	54	1117
9	2.40	3.10	2.40	3.00	3.00	.211	21	1111
10	3.05	3.05	2.70	2.70	2.70	.194	45	1119
11	3.00	3.80	2.80	3.25	3.30	.234	63	1144
12	3.15	3.50	3.15	3.40	3.45	.250	58	1193
15	3.80	4.00	2.95	2.95	3.00	.221	52	1202
16	2.95	3.15	2.80	2.95	2.95	.213	47	1188
17	2.95	3.30	2.80	3.25	3.15	.235	90	1215
18	3.05	3.20	2.90	3.15	3.15	.242	50	1213
19	3.20	3.30	2.75	3.00	2.95	.228	93	1206
22	2.85	2.90	2.65	2.75B	2.85	.223	115	1218
23	2.70	3.10	2.65	3.05	3.00	.243	92	1216
24	2.90	2.95	2.60	2.65A	2.60	.226	154	1216
25	Exchange Closed: Christmas							
26	2.65	2.80	2.65	2.80	2.75	.233	81	1275
29	3.00	3.80	2.85	3.80	3.70	.301	240	1384
30	3.65	3.80	3.35	3.70	3.70	.303	296	1472
31	3.70	4.50	3.35	4.10A@.00	4.00	.328	380	1439

MARCH 1987 240 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	7.50	7.90	7.50	7.90	7.65	.318	5	5
27	7.35	7.35	7.35	7.35	7.50	.316	2	6
30	7.35	7.35	7.00A	7.00A	6.90	.294	....	6

IN JULY

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	6.60	6.60	6.60	6.60	6.50	.279	4	9
2	....	....	6.45A	6.45A	6.30	.272	....	7
3	....	6.60B	....	6.60B	6.95	.295	....	7
4	Exchange Closed: Independence Day							
7	7.00	9.65	7.00	9.65	9.65	.387	2	9
8	....	10.75B	....	10.30B	10.40	.409	....	7
9	....	....	10.25A	10.25A	9.90	.394	....	7
10	....	10.80B	9.75A	9.75A	9.50	.379	....	7
11	....	10.40B	....	10.40B	10.40	.400	....	7
14	....	10.80B	....	10.80B	12.20	.450	....	7
15	....	12.50B	....	12.50B	13.70	.490	....	7
16	13.50	13.50	13.25A	13.25A	13.80	.488	2	8
17	....	....	13.25A	13.25A	13.40	.476	....	7

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 240 PUTS

IN JULY 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18		14.00B		14.00B	13.75	.467		7
21				13.75N	13.25	.471		7
22			12.80A	12.80A	12.40	.447		7
23				12.40N	12.45	.453		7
24				12.45N	12.30	.449		7
25			11.50A	11.50A	11.25	.422		7
28		13.45B		13.45B	13.85	.493		7
29	13.85	14.00B	13.70	13.70	13.70	.490	4	11
30		14.35B	13.20A	13.20A	12.55	.460		11
31		13.20B		13.20B	13.20	.481		11

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		13.75B	13.15A	13.75B	14.45	.513		11
4	14.60	14.75B	13.15A	13.15A	12.80	.468	5	16
5			12.30A	12.30A	12.65	.461		16
6				12.65N	12.60	.467		16
7			12.30A	12.30A	12.60	.468		16
8	12.75	12.75	12.25A	12.75	12.45	.469	5	16
11			10.75A	10.75A	10.85	.422		16
12	9.95	9.95	9.70A	9.70A	9.45	.386	5	21
13	9.35	9.35	8.60A	8.90	8.55	.360	97	101
14	7.90	8.40	7.90	8.30A	8.10	.346	5	98
15			8.00A	8.00A	7.80	.340	44	142
18	8.15	8.20	7.70A	7.70A	7.35	.336	6	148
19	7.80	8.00	7.80	8.00	7.70	.344	14	157
20	8.05	8.05	6.75A	6.75A	6.55	.305	16	173
21	6.90	7.00	6.90	7.00	6.60	.306	3	176
22	6.80	6.80	6.65A	6.65A	6.60	.306	1	177
25	7.30	7.30	7.00A	7.30	6.70	.315	1	178
26	6.70	6.70	5.80A	5.80A	5.45	.266	4	182
27				5.45N	5.45	.265		182
28	5.75	5.75	5.75	5.75	5.45	.266	3	185
29				5.45N	5.65	.273		185

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2		6.85B		6.85B	7.05	.330		185
3	7.20	7.20	6.40A	6.40A	6.20	.294	200	385
4			5.40A	5.40A	5.25	.254		385
5		6.25B		6.25B	6.50	.308		385
8		7.15B		7.15B	7.05	.319		385
9	7.75	7.75	6.90A	7.50A	7.25	.331	3	388
10	8.20	8.20	7.50A	7.70	7.60	.343	4	390
11	11.65	12.15	11.65	12.15	13.20	.530	137	281
12	16.00	17.00	14.80	17.00	18.00	.602	39	290
15	18.50	18.50	16.50	17.50	17.00	.579	10	296
16	18.70	18.70	17.00	17.00	16.85	.582	14	286
17	16.90	16.90	16.00A	16.90	17.35	.595	4	281
18	17.00	17.00	16.15A	16.15A	16.65	.581	5	281
19		17.00B		17.00B	16.85	.587		281
22	15.70	15.70	14.45A	14.45A	14.40	.531	1	279
23	14.50	14.50	14.00A	14.00A	13.15	.504	2	280
24			13.05A	13.15N	13.15	.513		280
25	15.60	15.60	15.60	15.60	15.85	.577	1	281
26			14.80A	15.85N	15.30	.566		281
29		18.50B		17.20B	17.10	.601		281
30			15.40A	16.30A	16.45	.586		281

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			14.50A	15.30A	14.85	.545		281
2		14.90B	14.75A	14.90B	14.20	.530		281
3		15.25B	13.90A	14.85B	15.40	.560		281
6			14.30A	14.80A	14.45	.539		281
7	15.10	15.25B	14.60A	~~14.60A~~	14.20	.532	1	282
8			13.50A	13.50A	13.15	.504		282
9		13.60B	12.75A	13.60B	13.80	.524		282
10			13.55A	13.80N	13.60	.525		282
13			13.50A	13.50A	12.60	.502		282
14		13.80B		13.80B	13.70	.531		282
15	12.10	12.10	11.90A	11.90A	11.25	.465	1	283
16	11.25	11.25	11.25	11.25	11.20	.465	1	283
17	11.60	11.70B	11.60	11.60	11.90	.490	1	283
20		13.50B		13.50B	13.00	.524		283
21	12.85	13.40	12.85	13.00A	12.90	.528	2	284
22			12.60A	12.60A	12.75	.531		283
23			10.60A	10.60A	10.40	.469		283
24	10.40	11.00	10.35	11.00	11.25	.497	5	288
27		11.60B	10.50A	10.50A	10.40	.476		288
28	10.40	10.40	10.15	10.30B	10.55	.483	8	296
29	9.80	9.80	9.70	9.80B	9.60	.454	2	298
30	8.15	8.60	7.90	8.35A	8.30	.410	132	335
31	8.10	8.50	8.00	8.00A	7.85	.398	24	336

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 240 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	7.55	7.70	7.30A	7.30A	7.15	.380	4	340
4	7.95	7.95	7.00A	7.00A	6.95	.373	29	351
5	7.40	7.40	6.65	6.75A	6.55	.359	6	356
6	6.90	7.85	6.65	7.20A	6.90	.373	19	366
7	7.15	7.15	6.80A	6.90	6.95	.377	11	373
10	7.00	7.05B	6.80A	7.00	6.55	.364	7	377
11	6.65	6.65	6.05	6.05	6.00	.346	13	389
12	5.95	6.65	5.85	6.40	6.15	.356	36	401
13	6.30	7.80	6.25	7.80	8.10	.442	17	410
14	8.10	8.55	6.90	6.90	6.65	.380	16	414
17	7.50@.70	7.70	6.60	7.40	7.35	.411	32	436
18	7.75	10.70	7.25	10.05	10.25	.523	33	449
19	10.40	10.90	9.90A	9.90A	9.80	.504	32	449
20	9.25	9.40	7.90	7.90	7.60	.433	26	466
21	7.60	7.70	5.90	6.40	6.65	.388	70	493
24	6.25	6.30	5.35	5.50	5.35	.332	35	519
25	5.50	5.75	4.70	4.70	4.75	.311	661	651
26	4.95	5.00	4.60	4.60	4.70	.308	79	661
27	Exchange Closed: Thanksgiving Day							
28	4.60	4.85	4.60	4.85	4.85	.320	28	667

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	5.95	6.00	4.50	4.50	4.15	.281	30	660
2	3.90	4.25	3.20	3.40	3.10	.228	373	733
3	3.20	3.45	3.00	3.45@.40	3.35	.230	132	765
4	3.25@.20	3.45	3.10	3.35	3.25	.223	166	897
5	3.30	4.30	3.15	3.95A	3.90	.263	413	1122
8	3.70	4.70	3.60	3.80	3.70	.258	266	1208
9	3.90	4.25	3.65	4.15	4.25	.288	137	1328
10	4.35	4.35	3.50	3.75	3.90	.268	240	1161
11	4.20	5.40	3.85	4.80	4.75	.316	160	1188
12	4.75	5.00	4.40	4.90	4.95	.335	173	1195
15	5.50@.60	5.70	4.20	4.20	4.35	.303	88	1211
16	4.30	4.55B	4.00	4.00	4.15	.294	133	1303
17	4.35@.30	4.75	4.05	4.55B	4.60	.321	86	1350
18	4.25	4.60	4.05	4.60	4.50	.329	64	1361
19	4.50	4.70	4.00	4.10	4.25	.314	162	1322
22	4.20	4.20	3.80	4.10	4.10	.310	103	1367
23	4.00	4.50	3.85	4.40	4.40	.334	233	1441
24	4.00	4.10	3.85	4.10	4.00	.316	179	1463
25	Exchange Closed: Christmas							
26	3.95	4.10	3.95	4.05A	4.10	.325	2	1464
29	4.50	5.60	4.30	5.60	5.55	.405	595	1524
30	5.55	5.75	5.00	5.50@.55	5.55	.409	183	1440
31	5.55	6.70	5.15	6.05	5.95	.437	379	1374

MARCH 1987 245 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
18	10.00	10.00	9.70A	9.70A	9.35	.396	1	1
19		9.55B		9.55B	9.70	.405		1
20	10.00	10.00	8.65A	8.65A	8.40	.364	1	2
21	8.70	8.95	8.70	8.75	8.45	.366	8	10
22	8.90	8.90	8.50A	8.50A	8.45	.366	3	13
25	8.80	9.00	8.80	9.00	8.60	.376	2	14
26	8.00	8.00	7.45A	7.45A	7.05	.324	1	15
27	7.55	7.55	7.00A	7.00A	7.05	.324	1	16
28	7.70	7.70	7.30	7.30	7.10	.325	5	21
29	7.30	7.30	7.00	7.10	7.30	.333	4	25

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	7.35	8.80B	7.35	8.80B	9.00	.395	3	28
3	9.00	9.00	8.15A	8.15A	7.95	.357	1	29
4	8.00	8.00	7.00A	7.00A	6.80	.313	3	28
5		7.00B		7.00B	8.35	.371		28
8		9.15B		9.15B	9.00	.384		28
9		9.35B	8.75A	9.35B	9.25	.397		28
10		9.60B		9.60B	9.65	.409		28
11	15.00	17.10B	15.00	16.60	16.70	.597	28	15
12	17.80	21.00	17.00	21.00	21.20	.665	4	15
15	20.80	20.80	19.50	20.00	20.10	.643	5	14
16	22.30	22.30	20.00	20.00	20.00	.645	19	31
17	19.25	19.25	18.40	19.00B	20.60	.657	4	33
18			19.30A	19.30A	19.80	.643		33
19		20.20B		20.20B	20.05	.649		33
22	18.10	18.10	17.80A	18.10	17.35	.596	2	32
23			16.80A	16.80A	16.00	.569		32
24			15.90A	16.00N	16.05	.578		32
25		18.70B		18.70B	19.00	.640		32
26	17.60	18.50B	17.60	18.50B	18.40	.629	1	33
29	20.75	21.90B	20.60A	20.60A	20.40	.663	4	33
30			18.40A	19.40A	19.65	.649		33

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 245 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			17.50A	18.30A	17.85	.608		33
2		17.90B	17.75A	17.90B	17.15	.594		33
3		18.35B	16.80A	18.00B	18.50	.623		33
6			17.15A	17.45A	17.45	.603		33
7		18.20B		17.45N	17.20	.597		33
8			16.40A	16.40A	16.00	.569		33
9		16.60B	15.50A	16.60B	16.75	.588		33
10			16.50A	16.60A	16.55	.589		33
13			16.45A	16.45A	15.45	.567		33
14		16.85B		16.85B	16.60	.595		33
15			14.55A	14.55A	13.90	.531		33
16				13.90N	13.85	.531		33
17	14.80	14.80	14.80	14.80	14.65	.556	1	34
20		16.65B		16.65B	15.95	.591		33
21				15.95N	15.85	.595		33
22			15.50A	15.50A	15.75	.598		33
23			13.25A	13.25A	13.10	.538		33
24		13.85B		13.85B	14.05	.567		33
27		14.50B	13.55A	13.55A	13.10	.547		33
28	12.75	13.20B	12.75	12.75	13.30	.554	1	33
29			12.30A	12.70A	12.15	.527		33
30	10.25	11.00	10.25	10.50	10.70	.482	9	36
31	10.45	10.80	10.30A	10.30A	10.15	.471	2	36

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	10.00	10.15	9.50	9.55A	9.35	454	15	43
4	10.00	10.00	9.15A	9.25	9.15	447	144	165
5	9.50	9.50	8.80	8.80	8.65	434	196	356
6	9.00	9.50	8.70A	9.40A	9.10	449	4	360
7	9.30	9.50	9.00	9.00	9.10	455	88	448
10	9.50	9.50	9.00	9.00	8.70	443	11	457
11	8.80	8.80	8.35	8.50	8.05	424	151	598
12	7.95@.90	8.80	7.90	8.45A	8.25	436	283	878
13	8.45	10.25	8.40	10.25	10.65	526	14	881
14	10.60	10.90	9.00A	9.00A	8.90	463	19	887
17	9.80	9.80	8.80A	9.60	9.75	497	6	891
18	10.00	13.25B	10.00	13.25B	13.20	608	10	894
19	13.40@.00	13.90B	12.40	12.50B	12.65	590	15	885
20	12.00	12.15B	10.15	10.25	10.15	520	10	880
21	10.00	10.00	8.25A	8.30	8.90	475	7	880
24	8.80	8.80	7.10	7.45	7.25	417	37	911
25	7.40	7.75	6.50A	6.50A	6.50	395	90	942
26	6.45	6.90	6.40A	6.40A	6.45	393	219	1153
27	Exchange Closed, Thanksgiving Day							
28	6.35	6.70	6.35	6.60	6.65	407	16	1164

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.20	8.25	6.30	6.30	5.75	364	91	1255
2	5.50@.25	5.85	4.30	4.40@.65	4.40	305	595	1458
3	4.50	4.60	4.30	4.60	4.50	306	329	1597
4	4.50	4.80	4.30	4.65	4.40	298	102	1664
5	4.50	5.75	4.45	5.30	5.35	344	233	1826
8	5.60	6.35	5.00	5.15	5.20	340	291	1874
9	5.45	6.00	5.35	5.95	5.95	375	385	2176
10	6.05	6.05	5.10	5.35A	5.45	352	254	2149
11	5.70	8.00	5.55A	6.55	6.60	406	393	2399
12	6.40	6.80	6.30	6.80	6.90	428	47	2422
15	7.50@.75	7.85	5.95	6.10	6.20	394	143	2488
16	5.90	6.50	5.70	5.85B	5.85	384	75	2529
17	5.95	6.40	5.70	6.25	6.45	415	166	2550
18	6.10	6.50	6.00	6.45	6.40	425	87	2576
19	6.50	6.90	6.00	6.00	6.05	409	241	2745
22	5.90	6.00	5.50	5.80	5.85	407	83	2784
23	5.90	6.45	5.60	6.30	6.35	435	629	3135
24	6.10	6.10	5.65	5.70	5.80	416	33	3147
25	Exchange Closed, Christmas							
26	5.85	5.95B	5.70	5.95B	5.95	427	41	3162
29	6.50	7.95	6.25A	7.95	7.90	514	167	3229
30	7.90	8.00	7.35A	7.85	7.90	519	171	3141
31	7.80	9.10	7.45	8.75A	8.45	548	107	3099

MARCH 1987 250 PUTS

IN JUNE 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	11.35	11.35	11.35	11.35	11.80	432	2	2
26			11.70A	11.80N	11.65	428		2
27				11.65N	11.50	426		2
30			11.00A	11.00A	10.70	402		2

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 250 PUTS

IN JULY 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			10.30A	10.30A	10.10	.385		2
2			10.05A	10.05A	9.80	.378		2
3		10.25B		10.25B	10.75	.403		2
4	Exchange Closed: Independence Day							
7		13.70B		13.70B	14.40	.504		2
8		15.85B		15.20B	15.35	.526		2
9			15.10A	15.10A	14.70	.510		2
10		15.90B	14.50A	14.50A	14.20	.494		2
11		15.40B		15.40B	15.30	.516		2
14		15.90B		15.90B	17.50	.567		2
15				17.50N	19.50	.605		2
16			18.75A	18.75A	19.50	.602		2
17			18.75A	18.75A	19.10	.591		2
18		19.50B		19.50B	19.20	.581		2
21				19.20N	18.80	.586		2
22			18.10A	18.10A	17.70	.561		2
23				17.70N	17.85	.567		2
24				17.85N	17.65	.563		2
25			16.50A	16.50A	16.35	.536		2
28		19.25B		19.25B	19.65	.606		2
29		19.80B		19.65N	19.50	.604		2
30		20.40B	18.75A	18.75A	18.00	.576		2
31		18.90B		18.90B	18.95	.597		2

IN AUGUST

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		19.65B	18.90A	19.65B	20.50	.628		2
4		20.80B	18.80A	18.80A	18.35	.585		2
5			17.75A	17.75A	18.15	.578		2
6				18.15N	18.20	.585		2
7			17.75A	17.75A	18.20	.586		2
8			17.65A	18.20N	18.05	.587		2
11			15.80A	15.80A	16.00	.542		2
12			14.60A	14.60A	14.25	.506		2
13			13.00A	13.00A	13.05	.480		2
14			12.75A	12.75A	12.45	.467		2
15			12.30A	12.30A	12.10	.461		2
18		12.20B	11.95A	11.95A	11.60	.458		2
19	12.60	12.60	12.60	12.60	12.05	.468	2	4
20	11.10	11.10	10.80A	10.80A	10.50	.426	2	6
21		10.60B		10.60B	10.60	.428		6
22				10.60N	10.60	.429		6
25		11.20B		11.20B	10.80	.440		6
26			9.40A	9.40A	9.00	.386		6
27				9.00N	9.00	.386		6
28	9.20	9.30B	9.20	9.20	9.00	.388	1	7
29	8.90	8.90	8.90	8.90	9.25	.397	1	8

IN SEPTEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	9.50	11.50	9.30A	11.50	11.30	463	25	33
3	11.40	11.40	10.30A	10.30A	10.05	423	1	35
4			8.85A	8.85A	8.65	376		35
5	9.25	9.25	9.25	9.25	10.55	437	10	42
8		11.50B		11.50B	11.20	450		42
9	12.20	12.20	10.95A	12.20	11.55	464		42
10		12.00B		12.00B	12.00	476	1	43
11	17.45	20.40B	17.45	20.40B	19.90	661	24	43
12	20.50	23.00B	20.50	23.00B	24.65	723	1	43
15			24.00A	24.00A	23.45	703		43
16		23.50B		23.45N	23.40	704		42
17	22.00	22.50B	21.80A	22.50B	24.00	714	20	54
18			22.75A	22.75A	23.20	701		54
19	23.90	23.90	23.90	23.90	23.55	706	10	64
22	20.90	20.90	20.90	20.90	20.60	656	1	64
23			20.00A	20.00A	19.10	631	1	64
24			19.00A	19.10N	19.25	639		64
25	22.80	22.80	22.80	22.80	22.50	698	20	64
26			21.10A	22.00A	21.90	688		64
29		25.00B		24.10B	23.95	719		64
30			21.70A	22.90A	23.20	706		64

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			20.50A	21.70A	21.20	668		64
2	21.45	21.45	21.00A	21.45	20.40	655	2	64
3		21.75B	20.00A	21.30B	21.85	682		64
6			20.40A	21.00A	20.75	663		64
7	21.00	21.45B	20.90A	20.90A	20.45	657	1	64
8			19.60A	19.60A	19.15	630		64
9		19.80B	18.60A	19.80B	20.00	648		64
10			19.75A	19.90A	19.80	650		64
13			19.70A	19.70A	18.60	629		64
14		20.10B		20.10B	19.90	656		64
15			17.60A	17.60A	16.85	594		64

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 250 PUTS

IN OCTOBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	....	....	....	16.85N	16.85	.595	....	64
17	....	17.50B	....	17.50B	17.75	.619	....	64
20	....	19.90B	....	19.90B	19.25	.653	....	64
21	....	....	19.20A	19.20A	19.15	.657	....	64
22	....	....	18.80A	18.80A	19.00	.661	....	64
23	....	....	16.30A	16.30A	16.15	.605	....	64
24	....	17.00B	....	17.00B	17.20	.634	....	64
27	....	17.75B	16.75A	16.75A	16.15	.615	....	64
28	....	16.30B	16.00A	16.15N	16.40	.623	....	64
29	....	....	15.55A	15.55A	15.15	.597	....	64
30	....	....	13.45A	13.45A	13.40	.554	....	64
31	13.20	13.50B	13.10A	13.20	12.85	.543	3	64

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	12.15A	12.15A	11.95	.528	....	64
4	....	12.35B	11.70A	11.70A	11.70	.522	....	64
5	12.05	12.05	10.90	11.15B	11.05	.510	8	71
6	11.45	12.20B	11.10A	11.70B	11.65	.526	5	76
7	....	11.80B	11.40A	11.40A	11.50	.533	....	76
10	....	11.90B	11.35A	11.35A	11.10	.522	....	76
11	10.80	10.80	10.80	10.80	10.40	.504	1	76
12	10.20	11.40	10.10	10.95A	10.60	.517	51	114
13	10.85	11.45B	10.85	11.45B	13.50	.607	1	114
14	13.20	13.20	11.80A	11.80A	11.40	.547	1	114
17	11.40	12.20B	11.30A	12.20B	12.45	.581	2	115
18	12.10	15.60B	12.10	15.60B	16.45	.687	5	120
19	17.50	17.50	15.70	15.70	15.75	.670	3	118
20	15.00	15.40B	14.80A	14.80A	12.95	.604		118
21	13.05	13.05	10.70	10.70	11.60	.561	25	129
24	9.35	10.00	9.35	9.95A	9.55	.504	23	147
25	9.95	9.95	8.90A	8.90A	8.75	.482	4	150
26	8.75	9.10	8.65	8.70A	8.60	.481	107	257
27	Exchange Closed: Thanksgiving Day							
28	8.45	8.90	8.45	8.85	8.90	.496	8	260

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	10.00	10.20B	7.95	7.95	7.75	.453	25	265
2	7.60	7.75	6.15	6.15	6.30	.389	151	398
3	6.15	6.50	6.00	6.50	6.30	.390	120	453
4	6.35	6.60	6.00	6.60	6.15	.381	49	476
5	6.25	7.80	6.25	7.50	7.40	.431	65	524
8	7.40@.20	8.50B	6.90A	7.50	7.25	.429	126	576
9	7.40	8.30	7.20	8.00	8.10	.466	34	606
10	8.10	8.10	7.00	7.20	7.55	.443	20	604
11	7.70	9.70	7.65A	8.90B	9.00	.499	123	629
12	8.50	9.40	8.50	9.05B	9.30	.522	29	638
15	10.20	10.30B	8.35	8.35	8.50	.490	50	661
16	8.05	8.70	7.95	8.05	8.15	.480	103	663
17	8.20	8.70B	7.90	8.70B	8.80	.512	62	605
18	8.30	8.90	8.30	8.90	8.85	.524	136	735
19	8.85	9.30	8.05	8.20	8.45	.508	97	798
22	8.15@.10	8.35	7.60	8.05	8.25	.508	47	802
23	8.20	8.90B	7.80	8.75	8.80	.537	43	822
24	8.50	8.50	8.20	8.20	8.30	.519	16	832
25	Exchange Closed: Christmas							
26	....	8.35B	8.25A	8.35B	8.45	.533	....	830
29	8.90	11.10	8.90	11.10	10.75	.620	48	820
30	10.75	10.75	10.15	10.45	10.80	.625	64	802
31	10.40	12.25	10.40	11.80A	11.55	.654	22	800

MARCH 1987 255 PUTS

IN AUGUST 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
6	21.80	21.80	21.45A	21.45A	21.40	.640	50	50
7	....	....	20.90A	20.90A	21.40	.641	....	50
8	....	....	20.85A	21.40N	21.25	.643	....	50
11	....	....	18.80A	18.80A	19.00	.599	....	50
12	....	....	17.50A	17.50A	17.05	.565	....	50
13	....	....	15.70A	15.70A	15.75	.539	....	50
14	....	....	15.40A	15.40A	15.15	.527	....	50
15	....	....	15.00A	15.00A	14.70	.522	....	50
18	....	14.90B	14.50A	14.50A	14.20	.519	....	50
19	....	14.50B	....	14.50B	14.70	.530	....	50
20	....	....	13.20A	13.20A	12.95	.488	....	50
21	....	13.00B	....	13.00B	13.05	.491	....	50
22	....	....	....	13.05N	13.05	.492	....	50
25	....	13.80B	....	13.80B	13.30	.504	....	50
26	....	....	11.45A	11.45A	11.20	.449	....	50
27	....	....	....	11.20N	11.20	.450	....	50
28	....	11.30B	....	11.30B	11.25	.452	....	50
29	11.25	11.25	11.15A	11.25	11.55	.463	1	51

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 255 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	Exchange Closed: Labor Day							
2	....	13.65B	....	13.65B	13.90	.529	....	51
3	....	....	12.70A	12.70A	12.45	.489	....	51
4	....	....	11.00A	11.00A	10.85	.441	....	51
5	....	11.25B	....	11.25B	13.00	.504	....	51
8	....	14.05B	....	14.05B	13.75	.517	....	51
9	....	14.35B	13.40A	14.35B	14.15	.530	....	51
10	....	14.70B	....	14.70B	14.70	.542	....	51
11	....	23.95B	....	23.95B	23.50	.720	....	51
12	....	26.00B	....	26.00B	28.40	.775	....	51
15	26.00	27.00B	26.00	27.00B	27.10	.756	1	50
16	....	27.15B	....	27.10N	27.00	.756	....	50
17	....	....	25.75A	27.00N	27.75	.765	....	50
18	....	....	26.25A	26.25A	26.85	.753	....	50
19	....	27.50B	....	27.50B	27.25	.757	....	50
22	....	....	24.50A	24.50A	24.10	.712	....	50
23	....	....	23.50A	23.50A	22.50	.688	....	50
24	....	....	22.40A	22.50N	22.75	.697	....	50
25	....	25.80B	....	25.80B	25.30	.751	....	50
26	....	25.55B	23.80A	25.55B	25.55	.741	....	50
29	....	28.90B	....	27.80B	27.80	.770	....	50
30	....	....	25.30A	26.55A	26.95	.758	....	50

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	....	....	24.20A	25.10A	24.70	.723	....	50
2	....	24.75B	24.60A	24.75B	23.90	.710	....	50
3	....	25.35B	23.60A	24.90B	25.55	.736	....	50
6	....	....	23.90A	24.40A	24.40	.718	....	50
7	....	25.20B	....	24.40N	24.00	.712	....	50
8	....	....	23.00A	23.00A	22.65	.687	....	50
9	....	23.30B	21.70A	23.30B	23.50	.704	....	50
10	....	....	23.20A	23.40A	23.35	.706	....	50
13	....	....	23.20A	23.20A	22.00	.687	....	50
14	....	23.65B	....	23.65B	23.50	.712	....	50
15	....	....	20.90A	20.90A	20.15	.653	....	50
16	....	....	....	20.15N	20.10	.655	....	50
17	....	20.90B	....	20.90B	21.20	.678	....	50
20	....	23.60B	....	23.60B	22.80	.711	....	50
21	....	....	22.65A	22.65A	22.70	.715	....	50
22	....	....	22.30A	22.30A	22.65	.719	....	50
23	....	....	19.60A	19.60A	19.50	.667	....	50
24	....	20.45B	....	20.45B	20.65	.695	....	50
27	....	21.30B	20.20A	20.20A	19.55	.679	....	50
28	....	19.70B	19.35A	19.55N	19.80	.687	....	50
29	....	....	19.00A	19.00A	18.45	.663	....	50
30	....	....	16.50A	16.50A	16.50	.623	....	50
31	16.00	16.65B	16.00	16.00	15.90	.613	6	56

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	15.10A	15.10A	14.90	.600	....	56
4	....	15.35B	14.65A	14.65A	14.70	.595	....	56
5	....	....	14.25A	14.25A	13.95	.584	....	56
6	....	15.00B	....	14.60B	14.60	.601	....	56
7	14.60	14.70	14.30A	14.30A	14.50	.608	2	58
10	....	14.90B	14.25A	14.35A	14.05	.599	....	58
11	....	....	13.85A	13.85A	13.20	.582	....	58
12	13.10	14.00B	13.10	13.50B	13.50	.596	1	59
13	....	14.55B	....	14.55B	16.85	.682	....	59
14	16.20	16.20	14.85A	14.85A	14.45	.627	2	59
17	14.30	15.40B	14.30	15.40B	15.65	.660	1	60
18	19.75	20.10B	19.75	20.10B	20.15	.756	2	59
19	20.00	20.75B	19.60A	19.60A	19.30	.742	50	78
20	18.00	19.00B	18.00	18.00	16.25	.682	50	78
21		16.35B	13.75A	13.75A	14.70	.642	....	78
24	12.45	12.45	12.40A	12.45	12.30	.589	23	101
25	12.85	12.85	11.60A	11.60A	11.40	.569	78	179
26		11.70B	11.30A	11.30A	11.30	.568		179
27	Exchange Closed: Thanksgiving Day							
28		11.65B	11.20A	11.50B	11.65	.584	....	179

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	13.50	13.50	10.80A	10.80A	10.35	.542	210	389
2	10.20	10.20	8.40	8.40	8.45	.477	94	483
3	8.55	8.75	7.80	8.75	8.50	.477	102	471
4	8.50	8.80	8.05	8.80	8.30	.469	130	559
5	8.25	10.25	8.25	9.80	9.80	.520	36	573
8	9.65	11.60	9.15	9.50B	9.55	.519	52	561
9	9.90@10.10	10.85	9.50	10.85	10.75	.557	37	555
10	10.65	10.65	9.05	9.60B	9.95	.535	22	566
11	10.00	12.00	10.00	11.60	11.70	.591	5	565
12	11.80	12.15	11.40A	12.15	12.25	.614	14	566
15	13.00	13.00	11.15A	11.15A	11.20	.584	7	571
16		11.55B	10.55A	10.55A	10.85	.575		571

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 255 PUTS

IN DECEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
17	10.60	11.55B	10.60	11.55B	11.60	.607	1	566
18	11.25	11.80	11.10A	11.80	11.70	.619	30	582
19	11.85	12.05	10.85	10.90	11.20	.605	35	597
22	10.90	10.90	10.50	10.70	11.05	.606	12	604
23	11.05	11.75B	10.70A	11.65	11.80	.635	188	476
24	10.95	10.95	10.95	10.95	11.10	.619	1	477
25	Exchange Closed: Christmas							
26				11.10N	11.40	.634		477
29	11.90	13.90B	11.90	13.90B	14.15	.716	13	477
30	13.90	14.05	13.60A	14.05	14.25	.721	9	478
31	14.25	15.70B	13.90A	14.95	15.10	.747	7	482

MARCH 1987 260 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
8	16.70	16.70	16.70	16.70	16.65	.582	34	34
9		17.25B	16.20A	17.25B	17.10	.595		34
10		17.70B		17.70B	17.65	.606		34
11		27.75B		27.75B	27.20	.772		34
12		30.30B		30.30B	32.30	.820		34
15			31.50A	31.50A	30.90	.802		34
16		30.95B		30.90N	30.85	.802		34
17			29.50A	30.85N	31.60	.810		34
18			30.00A	30.00A	30.70	.799		34
19		31.40B		31.40B	31.15	.802		34
22			28.20A	28.20A	27.85	.762		34
23			27.20A	27.20A	26.15	.741		34
24			26.05A	26.15N	26.50	.748		34
25		29.70B		29.70B	30.15	.797		34
26			28.40A	29.65A	29.45	.788		34
29		33.00B		31.50B	31.75	.814		34
30			29.10A	30.55A	30.90	.803		34

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			27.00A	29.10A	28.70	.772		34
2		28.75B	28.50A	28.75B	27.70	.760		34
3		29.20B	27.30A	28.80B	29.45	.783		34
6			27.80A	28.20A	28.10	.767		34
7		29.40B	27.70A	27.70A	27.85	.762		34
8			26.75A	26.75A	26.35	.739		34
9		27.10B	25.40A	27.10B	27.30	.755		34
10			26.90A	27.20A	27.15	.756		34
13			27.00A	27.00A	25.70	.739		34
14		27.45B		27.45B	27.30	.762		34
15			24.55A	24.55A	23.70	.709		34
16				23.70N	23.65	.710		34
17		24.55B		24.55B	24.80	.732		34
20		27.45B		27.45B	26.60	.762		34
21			26.40A	26.40A	26.55	.767		34
22			26.35A	26.35A	26.50	.771		34
23			23.40A	23.40A	23.10	.724		34
24		24.05B		24.05B	24.45	.750		34
27		25.20B	23.90A	23.90A	23.25	.737		34
28		23.40B	23.05A	23.25N	23.55	.744		34
29			22.50A	22.50A	22.10	.723		34
30			20.00A	20.00A	19.90	.686		34
31			19.65A	19.65A	19.30	.678		34

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			18.50A	18.50	18.20	.667		34
4		18.70B	18.00A	18.00A	18.00	.663		34
5			17.30A	17.30A	17.15	.654		34
6		18.40B		11.70B	17.80	.670		34
7	17.80	18.10B	17.55A	17.55A	17.75	.678	1	35
10	17.75	18.05B	17.40A	17.40A	17.25	.671	1	36
11			17.05A	17.05A	16.40	.656		36
12		17.20B		17.20B	16.75	.670		36
13	17.80	17.80	17.00A	17.80	20.55	.750	1	36
14	19.85	19.85	18.30A	18.30A	17.85	.700	1	36
17		18.90B	17.65A	18.90B	19.20	.731		36
18		24.00B		24.00B	24.15	.816		36
19		24.30B	23.60A	23.60A	23.20	.803		36
20			22.15A	22.15A	19.90	.752		36
21			17.15A	17.15A	18.15	.716		36
24			15.65A	15.65A	15.55	.669		36
25		15.80B	15.00A	15.00A	14.40	.650		36
26		14.60B	14.35A	14.35A	14.45	.650		36
27	Exchange Closed: Thanksgiving Day							
28		14.65B	14.30A	14.70B	14.90	.666		36

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

MARCH 1987 260 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	13.30	16.70B	13.30	13.30	13.35	.628	9	45
2	12.55	12.55	10.90	10.90	11.05	.564	8	53
3	10.50	11.20	10.45A	11.20	11.15	.564	14	66
4		11.20B	10.80A	11.20B	10.90	.556		65
5	11.00	12.70B	10.85A	12.70B	12.60	.606	10	65
8	14.00	14.00	11.80A	12.80A	12.45	.607	12	75
9	12.90	13.80B	12.70A	13.80B	13.75	.643	64	120
10	13.25	13.30B	12.40A	12.55	12.90	.623	13	133
11	14.55	14.65B	14.55	14.55	14.90	.676	10	141
12	15.10	15.25B	15.10	15.25B	15.55	.698	10	141
15		16.75B	14.35A	14.35A	14.40	.671		141
16	14.50	14.75B	13.75A	13.75A	14.00	.664	34	141
17		14.75B		14.75B	14.85	.694		141
18	14.95	15.10B	14.45A	15.10B	15.10	.705	1	141
19	14.50	14.95B	14.50	14.95B	14.55	.693	1	141
22	14.25	14.25	13.80	14.00B	14.35	.697	2	142
23		15.00B	13.95A	15.00B	15.20	.724		142
24	14.55	14.55	14.55	14.55	14.55	.710	2	142
25	Exchange Closed: Christmas							
26				14.55N	14.90	.724		140
29	16.20	17.70B	16.20	17.70B	17.95	.797	1	140
30		18.10B	17.35A	18.10B	18.05	.802		140
31		19.80B	17.70A	19.00B	19.05	.823		140

MARCH 1987 265 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	17.30	18.45	17.30	18.20A	17.65	.743	2	1
17		18.50B	17.55A	18.50B	18.60	.770		1
18		18.80B	18.15A	18.80B	18.95	.780		1
19			18.35A	18.95N	18.25	.771		1
22			17.40A	17.85A	18.10	.775		1
23	17.90	18.90B	17.65A	18.90B	19.20	.798	1	1
24			18.35A	18.35A	18.30	.788		1
25	Exchange Closed: Christmas							
26				18.30N	18.75	.801		1
29		21.80B		21.80B	22.10	.861		1
30		22.25B	21.45A	22.25B	22.25	.865		1
31		24.15B	21.85A	23.30B	23.35	.882		1

JUNE 1987 220 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
14	3.30	3.30	3.20A	3.20A	3.05	.167	1	1
17		3.20B		3.20B	3.35	.181		1
18		4.70B		4.70B	4.70	.242		1
19	4.50	4.50	4.45A	4.45A	4.45	.232	1	2
20			4.15A	4.15A	3.35	.191		2
21	3.00	3.00	2.90	3.00	3.05	.167	28	30
24	2.80	2.80	2.60A	2.60A	2.40	.139	15	45
25	2.40	2.40	2.30A	2.30A	2.10	.128	15	60
26		2.15B	2.05A	2.05A	2.00	.126		60
27	Exchange Closed: Thanksgiving Day							
28		2.05B		2.05B	2.05	.130		60

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		2.20B	2.00A	2.00A	1.80	.113		60
2			1.70A	1.70A	1.60	.093		60
3			1.55A	1.60N	1.50	.094		60
4			1.55A	1.60N	1.60	.091		60
5		1.95B		1.95B	2.00	.108		60
8			1.85A	1.85A	1.75	.106		60
9	1.90	1.90	1.90	1.90	1.95	.116	1	61
10	1.80	1.80	1.80	1.80	1.80	.108	1	62
11		2.05B		2.05B	2.15	.129		62
12		2.25B		2.25B	2.15	.135		62
15		2.50B	2.10A	2.10A	2.00	.120		62
16			1.90A	2.00N	1.90	.117		62
17		2.15B		2.15B	2.15	.127		62
18				2.15N	2.05	.130		62
19	2.20	2.20	2.10	2.15B	1.85	.121	4	66
22		1.90B		1.90B	1.70	.119		66
23		1.85B		1.85B	1.90	.128		66
24				1.90N	1.80	.120		66
25	Exchange Closed: Christmas							
26				1.80N	1.80	.122		66
29	2.00	2.15B	2.00	2.15B	2.35	.153	1	67
30			2.30A	2.30A	2.35	.153		67
31		2.45B	2.30A	2.45B	2.50	.165		67

JUNE 1987 225 PUTS

IN SEPTEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
25	10.60	10.60	10.40A	10.40A	10.25	.375	4	4

(Continued in Next Column)

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1987 225 PUTS

IN SEPTEMBER 1986 (Continued)

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26			9.85A	10.00A	9.85	.368		4
29		11.75B		10.70B	11.15	.395		4
30	10.90	10.90	10.50	10.50	10.75	.384	4	8

IN OCTOBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1			10.40A	10.40A	9.80	.352		8
2				9.80N	9.25	.342		8
3		9.90B	9.20A	9.50B	10.10	.365		8
6			9.40A	9.40A	9.50	.348		8
7		9.95B	9.45A	9.45A	9.30	.344		8
8			8.95A	8.95A	8.75	.324		8
9		8.80B	8.40A	8.80B	9.05	.338		8
10		9.15B	9.00A	9.00A	9.05	.339		8
13			8.80A	8.80A	8.50	.323		8
14		8.85B		8.85B	8.85	.343		8
15			7.90A	7.90A	7.75	.297		8
16				7.75N	7.70	.295		8
17		7.75B		7.75B	7.85	.314		8
20		8.10B		8.10B	8.40	.337		8
21				8.40N	8.20	.337		8
22			8.15A	8.15A	8.00	.337		8
23			6.70A	6.70A	6.55	.293		8
24		6.80B		6.80B	7.10	.311		8
27		7.20B	6.85A	6.85A	6.55	.296		8
28		6.75B		6.75B	6.70	.299		8
29	6.20	6.20	6.20	6.20	6.05	.278	10	18
30			5.35A	5.35A	5.30	.248		18
31	5.10	5.30	5.10	5.20A	4.90	.239	2	19

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3			4.60A	4.60A	4.45	.226		19
4		4.55B		4.45N	4.35	.220		19
5			4.25A	4.25A	4.15	.211		19
6		4.35B		4.35B	4.30	.218		19
7		4.35B		4.35B	4.25	.219		19
10	4.15	4.60B	4.15	4.15	4.05	.209	10	19
11			4.00A	4.00A	3.80	.197		19
12		3.95B		3.95B	3.80	.201		19
13		4.05B		4.05B	4.85	.253		19
14			4.40A	4.40A	4.15	.215		19
17		4.35B		4.35B	4.55	.232		19
18		6.20B		6.20B	6.20	.302		19
19			5.90A	5.90A	5.90	.290		19
20			5.50A	5.50A	4.55	.244		19
21			4.15A	4.15A	4.10	.216		19
24			3.55A	3.55A	3.30	.184		19
25			3.05A	3.05A	2.95	.171		19
26	2.90	2.90	2.80A	2.90	2.80	.169		19
27	Exchange Closed: Thanksgiving Day							
28		2.90B		2.90B	2.90	.174	20	39

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	3.50	3.50	2.85A	2.85A	2.55	.153	31	70
2			2.40A	2.40A	2.20	.128		70
3		2.25B	2.10A	2.25B	2.25	.129		70
4			2.20A	2.25N	2.20	.126		70
5		2.70B		2.70B	2.80	.146		70
8			2.50A	2.50A	2.45	.144		70
9		2.50B		2.50B	2.70	.158		70
10			2.65A	2.65A	2.55	.147		70
11		2.90B		2.90B	3.05	.173		70
12		3.10B		3.10B	3.10	.181		70
15	3.60	3.60	3.05A	3.05A	2.85	.162	1	70
16				2.85N	2.75	.159		70
17		2.95B		2.95B	3.00	.173		70
18	2.95	2.95	2.95	2.95	2.90	.176	2	72
19		2.95B		2.95B	2.65	.165		72
22				2.65N	2.50	.164		72
23		2.60B		2.60B	2.75	.175		72
24				2.75N	2.60	.165		72
25	Exchange Closed: Christmas							
26				2.60N	2.60	.168		72
29	3.05	3.15B	3.05	3.15B	3.35	.207	10	82
30			3.30A	3.30A	3.35	.208		82
31		3.50B	3.25A	3.50B	3.60	.223		82

JUNE 1987 230 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
26	4.20	4.20	4.00A	4.00A	3.90	.219	2	2
27	Exchange Closed: Thanksgiving Day							
28		3.95B		3.95B	4.00	.225		2

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1987 230 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		4.35B	3.90A	3.90A	3.55	.200		2
2	3.55	3.55	3.35A	3.35A	3.05	.170	1	3
3		3.10B	2.90A	3.10B	3.10	.172		3
4			3.05A	3.10N	3.05	.167		3
5		3.70B		3.70B	3.75	.192		3
8			3.40A	3.40A	3.40	.190		3
9		3.45B		3.45B	3.75	.206		3
10			3.60A	3.60A	3.50	.194		3
11	4.15	4.15	4.15	4.15	4.15	.225	1	4
12		4.30B		4.30B	4.25	.234		4
15		4.75B	4.20A	4.20A	3.90	.213		4
16			3.85A	3.85A	3.75	.209		4
17	4.00	4.10B	4.00	4.10B	4.15	.225	2	7
18	4.00	4.15B	4.00	4.15B	4.05	.229	1	7
19		4.20B	4.00A	4.15B	3.70	.218		7
22		3.75B		3.70N	3.60	.216		7
23		3.70B		3.70B	3.85	.230		7
24				3.85N	3.65	.219		7
25	Exchange Closed: Christmas							
26				3.65N	3.65	.223		7
29	4.20	4.45B	4.20	4.45B	4.65	.269	10	17
30	4.85	4.85	4.65A	4.65A	4.65	.270	3	19
31		4.95B	4.45A	4.95B	5.00	.288		19

JUNE 1987 235 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
21	7.00	7.00	7.00	7.00	7.15	.332	1	1
24			6.20A	6.20A	5.95	.293		1
25			5.55A	5.55A	5.45	.277		1
26			5.35A	5.35A	5.20	.275		1
27	Exchange Closed: Thanksgiving Day							
28		5.30B		5.30B	5.35	.283		1

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1		5.85B	5.15A	5.15A	4.75	.255		1
2			4.50A	4.50A	4.10	.219		1
3	4.15	4.20	3.90A	4.20	4.15	.221	2	3
4	4.20	4.20	4.10A	4.10A	4.05	.216	12	15
5		4.90B		4.90B	4.85	.244		15
8	5.30	5.30	4.60	4.60	4.60	.243	3	18
9	4.80	4.80	4.80	4.80	5.00	.262	7	25
10	5.00	5.00	4.70	4.70	4.75	.247	4	28
11	5.60	5.85	5.40	5.65	5.55	.283	3	29
12		5.70B		5.70B	5.70	.294		29
15		6.20B	5.55A	5.55A	5.30	.270		29
16			5.15A	5.15A	5.10	.266		29
17		5.45B		5.45B	5.50	.285		29
18				5.50N	5.45	.290		29
19		5.50B	5.35A	5.50B	5.00	.277		29
22			4.90A	4.90A	4.95	.276		29
23		5.10B		5.10B	5.30	.292		29
24				5.30N	5.00	.280		29
25	Exchange Closed: Christmas							
26				5.00N	5.05	.286		29
29	5.40	6.10B	5.40	6.10B	6.30	.338	12	41
30			6.25A	6.25A	6.30	.340		41
31	6.70	6.70	6.10A	6.70	6.75	.359	2	43

JUNE 1987 240 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	8.15	8.15	6.75A	6.75A	6.30	.314	3	3
2	6.30	6.30	5.90A	5.90A	5.50	.275	1	4
3	5.50	5.50	5.15A	5.50	5.55	.276	3	7
4	5.50	5.60	5.50	5.50A	5.40	.270	4	11
5	6.50	6.50	6.50	6.50	6.35	.302	1	12
8	7.00	7.05B	6.00A	6.00A	6.10	.301	25	37
9		6.25B		6.25B	6.60	.322		37
10	6.50	6.50	6.00A	6.40A	6.25	.307	1	38
11	6.60	7.10B	6.60	7.10B	7.25	.346	2	38
12	7.45	7.50	7.45	7.50	7.50	.358	1	39
15	8.10	8.10	7.25A	7.25A	6.95	.333	4	42
16			6.60A	6.60A	6.70	.329		42
17		7.05B		7.05B	7.20	.350		43
18	7.10	7.15B	7.10	7.15B	7.15	.356	14	48
19			6.95A	7.15N	6.65	.342		48
22			6.50A	6.50A	6.60	.342		48
23		6.85B		6.85B	7.05	.360		48
24				7.05N	6.70	.347		48
25	Exchange Closed: Christmas							
26				6.70N	6.80	.354		48
29		8.20B		8.20B	8.30	.411		48
30	8.30	8.30	8.15A	8.15A	8.35	.413	6	54
31	8.20	9.30B	8.05A	9.30B	8.90	.435	5	59

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1987 245 PUTS

IN OCTOBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
31	12.80	13.00	12.80	13.00	12.45	.456	10	10

IN NOVEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
3	....	....	11.90A	11.90A	11.70	.443	....	10
4	....	11.85B	11.65A	11.65A	11.40	.438	....	10
5	10.95	10.95	10.95	10.95	11.05	.428	5	15
6	....	11.85B	....	11.35B	11.40	.440	....	15
7	....	11.45B	....	11.45B	11.40	.445	....	15
10	....	11.55B	11.15A	11.15A	11.00	.434	....	15
11	....	....	....	11.00N	10.50	.420	....	15
12	....	10.65B	....	10.65B	10.60	.429	....	15
13	....	11.30B	....	11.30B	12.95	.499	....	15
14	....	....	11.75A	11.75A	11.35	.454	....	15
17	....	11.95B	....	11.95B	12.20	.478	....	15
18	....	15.45B	....	15.45B	15.45	.563	....	15
19	....	....	15.00A	15.00A	14.80	.549	....	15
20	....	....	....	14.80N	12.50	.495	....	15
21	....	....	11.85A	11.85A	11.45	.461	....	15
24	....	....	10.05A	10.05A	9.80	.418	....	15
25	9.80	9.80	9.25A	9.25A	9.10	.402	1	16
26	....	....	8.95A	8.95A	8.80	.400	....	16
27	Exchange Closed; Thanksgiving Day							
28	9.10	9.15	8.90A	9.15	9.05	.410	3	19

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	9.85	9.85	8.55A	8.55A	8.15	.378	10	27
2	....	....	7.60A	7.60A	7.10	.335	....	27
3	7.10	7.10	6.70A	7.10	7.15	.336	2	29
4	....	....	7.05A	7.15N	7.00	.329	....	29
5	....	7.80B	....	7.80B	8.00	.364	....	29
8	8.70	8.70	7.75A	7.75A	7.85	.363	1	29
9	....	8.30B	....	8.30B	8.50	.386	....	29
10	8.50	8.50	8.00A	8.00A	8.10	.370	1	29
11	....	9.15B	....	9.15B	9.30	.412	....	29
12	....	9.50B	....	9.50B	9.60	.426	....	29
15	....	10.00B	9.20A	9.20A	8.90	.399	....	29
16	9.00	9.00	8.55A	8.55A	8.65	.395	2	30
17	....	9.00B	....	9.00B	9.25	.418	....	30
18	....	....	9.10A	9.25N	9.25	.424	....	30
19	....	....	8.80A	9.15A	8.65	.410	....	30
22	8.65	8.65	8.40	8.50	8.60	.411	30	55
23	8.80	8.95B	8.80	8.95B	9.20	.431	1	56
24	8.90	8.90	8.80A	8.80A	8.75	.418	50	106
25	Exchange Closed; Christmas							
26	....	....	....	8.75N	8.90	.426	....	106
29	9.60	10.45B	9.60	10.45B	10.60	.486	1	107
30	....	....	10.55A	10.55A	10.70	.488	....	107
31	10.25	11.40B	10.25	11.40B	11.40	.511	2	108

JUNE 1987 250 PUTS

IN NOVEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
24	12.00	12.45B	12.00	12.45B	12.20	.484	10	10
25	12.45	12.45	11.60A	11.60A	11.45	.467	10	20
26	....	....	11.25A	11.25A	11.10	.466	....	20
27	Exchange Closed; Thanksgiving Day							
28	....	11.30B	....	11.30B	11.40	.476	....	20

IN DECEMBER

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
1	12.50	12.60B	10.90A	10.90A	10.35	.443	11	30
2	....	....	9.10A	9.10A	9.10	.398	....	30
3	9.00	9.00	8.55A	9.00	9.10	.399	3	33
4	9.20	9.35B	9.00A	9.00A	8.90	.391	1	33
5	8.90	9.75B	8.90	9.75B	10.10	.428	20	53
8	9.80	10.85B	9.80	9.80	9.95	.428	1	53
9	....	10.40B	....	10.40B	10.70	.452	....	53
10	9.90	9.90	9.90	9.90	10.25	.436	1	53
11	....	11.55B	....	11.55B	11.65	.479	....	53
12	11.60	12.05B	11.35A	12.05B	12.05	.494	170	186
15	12.35	12.80B	11.50A	11.50A	11.20	.467	2	187
16	11.30	11.40B	10.80A	10.80A	10.85	.463	201	370
17	10.95	11.30B	10.95	11.30B	11.60	.487	1	371
18	....	....	11.40A	11.60N	11.65	.494	....	371
19	....	....	11.15A	11.65N	11.00	.480	....	371
22	10.90	11.20	10.55	10.90	11.00	.482	411	776
23	....	11.50B	....	11.50B	11.65	.502	38	814
24	11.40	11.40	11.10A	11.10A	11.15	.490	1	815
25	Exchange Closed; Christmas							
26	....	....	....	11.15N	11.30	.499	....	815
29	11.90	13.30B	11.90	13.30B	13.40	.560	1	816
30	13.35	13.35	13.20A	13.35	13.45	.562	....	816
31	....	14.30B	13.00A	14.30B	14.20	.585	1	817

S & P 500 STOCK INDEX OPTION ON FUTURES — PUTS

JUNE 1987 260 PUTS

IN DECEMBER 1986

Date	Open Range	High	Low	Closing Range	Sett. Price	IOM Risk Factor	Volume (Trades Cleared)	Open Interest
16	16.80	16.80	16.30A	16.30A	16.35	.597	84	84
17	....	16.80B	....	16.80B	17.35	.620	....	84
18	....	....	17.20A	17.35N	17.55	.628	....	84
19	....	....	....	17.55N	16.65	.615	....	84
22	....	....	16.30A	16.30A	16.80	.619	....	84
23	....	17.35B	16.75A	17.35B	17.55	.639	....	84
24	....	....	....	17.55N	17.00	.628	....	84
25	Exchange Closed; Christmas							
26	....	....	....	17.00N	17.25	.638	....	84
29	....	19.80B	....	19.80B	19.95	.695	....	84
30	....	....	19.60A	19.95N	19.90	.698	....	84
31	....	21.20B	19.55A	21.20B	21.00	.718	....	84

S & P 500 STOCK INDEX OPTIONS ON FUTURES DAILY VOLUME TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	4,635	5,948	....	7,972	4,430	Closed	6,395	....	11,360
2	2,878	....	....	3,377	4,760	8,580	2,948	....	7,643	4,818	....	15,983
3	2,644	9,600	5,449	3,541	....	6,843	4,838	....	9,071	7,860	7,865	15,936
4	....	11,332	6,977	5,127	....	7,338	Closed	13,620	8,553	....	7,182	8,094
5	....	5,645	10,389	....	5,829	3,797	....	7,488	10,498	....	8,253	8,932
6	1,773	7,631	11,541	....	4,592	5,203	....	9,670	....	3,320	8,103	....
7	4,041	9,051	8,650	5,713	4,156	....	7,874	10,598	....	3,964	8,541	....
8	10,741	....	....	5,476	3,898	....	5,983	6,754	8,390	6,836	....	9,844
9	9,360	....	....	6,061	3,076	7,916	4,206	....	11,643	5,315	....	7,766
10	4,480	6,714	6,629	3,080	....	7,671	5,712	....	11,057	2,114	7,618	8,841
11	....	4,593	14,633	3,222	....	5,174	8,620	9,304	29,029	....	7,348	19,570
12	....	3,744	13,669	....	3,907	3,843	....	24,411	25,201	....	10,115	8,706
13	5,544	6,533	6,073	....	4,738	10,848	....	21,663	....	834	8,885	....
14	3,431	6,716	7,185	2,422	3,771	....	5,985	11,161	....	2,931	24,142	....
15	2,839	....	....	3,013	5,654	....	7,493	6,173	14,905	6,956	....	9,205
16	2,382	....	....	6,117	9,259	7,084	6,820	....	12,320	9,832	....	7,568
17	3,112	Closed	7,530	5,636	....	6,151	5,073	....	9,146	5,642	17,325	5,981
18	....	10,209	6,778	4,247	....	7,210	15,538	7,467	7,418	....	50,434	6,547
19	....	6,362	4,772	....	5,079	6,818	....	6,445	9,127	....	19,412	8,732
20	2,493	3,969	4,323	....	5,936	8,601	....	14,092	....	5,464	14,274	....
21	5,448	6,939	3,387	4,172	6,296	....	5,059	6,851	....	4,534	26,756	....
22	5,090	....	....	5,596	10,529	....	5,230	12,017	3,842	3,891	....	2,541
23	5,492	....	....	5,804	8,258	3,576	5,357	....	3,508	11,181	....	2,507
24	5,689	7,568	3,935	4,229	....	4,438	5,037	....	3,964	5,140	14,630	776
25	....	7,130	2,489	5,023	....	3,422	5,098	4,921	5,507	....	10,935	Closed
26	....	5,414	3,495	....	Closed	2,766	....	9,387	3,523	....	8,929	386
27	4,824	6,956	6,738	....	9,632	1,489	....	8,338	....	4,393	Closed	....
28	8,397	8,549	Closed	6,301	10,383	....	17,088	5,688	....	4,910	5,616	....
29	11,227	....	....	8,066	7,866	....	12,532	5,454	4,203	3,529	....	2,273
30	4,754	....	....	7,766	11,564	3,871	15,974	....	4,912	8,828	....	1,640
31	8,274	....	3,526	....	....	....	6,134	....	....	5,948	....	2,166
Total	114,913	134,655	138,168	108,624	135,131	122,639	166,571	205,932	203,460	124,635	266,363	165,354
Average	5,223	7,087	6,908	4,937	6,435	5,840	7,571	9,806	9,689	5,419	14,019	7,516

S & P 500 STOCK INDEX OPTIONS ON FUTURES DAILY OPEN INTEREST TOTALS DURING 1986 (Calls and Puts Combined)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	41,813	60,375	....	24,908	64,937	Closed	32,318	....	79,174
2	38,198	....	....	42,850	61,657	83,559	25,804	....	72,394	32,736	....	80,253
3	38,437	52,786	63,026	44,167	....	84,516	28,640	....	73,300	33,077	53,348	82,569
4	....	53,318	64,487	45,398	....	85,797	Closed	69,446	74,238	....	55,183	82,068
5	....	54,219	66,994	....	62,762	85,871	....	70,149	76,037	....	55,802	82,947
6	38,820	54,978	71,227	....	63,494	86,927	....	71,997	....	33,178	57,656	....
7	39,894	55,865	73,668	46,926	63,505	....	31,193	66,859	....	33,712	60,569	....
8	41,561	....	....	47,948	63,478	....	32,198	65,734	77,744	35,434	....	82,382
9	39,422	....	....	49,017	63,733	87,627	33,385	....	78,790	36,476	....	81,466
10	40,404	55,387	74,029	49,046	....	88,393	34,781	....	84,152	37,058	63,320	81,307
11	....	54,454	75,884	49,807	....	89,040	40,596	66,077	87,334	....	64,547	82,461
12	....	54,945	76,667	....	64,893	89,241	....	77,926	88,807	....	67,048	83,287
13	40,196	55,575	73,825	....	65,658	88,779	....	73,604	....	36,988	69,280	....
14	40,150	55,525	74,608	49,692	66,642	....	43,829	74,767	....	37,028	75,325	....
15	40,373	....	....	50,024	67,751	....	45,695	75,096	90,639	38,742	....	84,305
16	40,571	....	....	49,399	70,253	88,110	47,992	....	89,996	41,467	....	85,379
17	40,846	Closed	73,916	49,306	....	87,859	49,756	....	89,558	42,924	75,598	84,969
18	....	55,429	74,468	49,488	....	86,558	54,347	75,956	89,052	....	74,865	85,605
19	....	55,613	75,016	....	71,605	85,457	....	76,963	37,292	....	74,044	30,289
20	41,134	55,671	75,050	....	73,150	29,406	....	75,056	....	44,355	74,272	....
21	42,326	56,787	43,456	49,905	74,052	....	54,175	74,279	....	45,858	76,096	....
22	44,520	....	....	50,824	74,845	....	53,660	67,550	26,174	46,123	....	18,105
23	46,509	....	....	51,884	76,770	17,871	54,921	....	27,367	46,778	....	18,551
24	48,501	58,308	35,673	52,743	....	18,724	57,389	....	28,140	47,226	76,653	18,787
25	....	59,670	36,341	53,857	....	19,273	58,973	68,158	29,538	....	78,731	Closed
26	....	60,219	36,945	....	Closed	19,989	....	69,479	29,974	....	78,247	18,783
27	48,976	61,321	40,029	....	77,936	20,283	....	69,440	....	47,941	Closed	....
28	46,778	62,721	Closed	55,959	79,808	....	65,103	70,440	....	49,046	77,854	....
29	51,497	....	....	58,265	80,891	....	64,954	71,200	30,676	49,735	....	19,147
30	51,613	....	....	59,677	82,837	20,390	63,674	....	31,280	51,077	....	19,134
31	53,103	....	40,344	....	....	....	64,118	....	....	51,725	....	19,394
Average	43,447	56,463	62,283	49,909	69,814	64,937	46,822	71,196	62,502	41,348	68,865	60,016

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	3,632	3,434	....	2,022	2,864	Closed	4,441	....	4,896
2	1,325	....	....	2,485	2,780	5,384	1,475	....	4,823	2,792	....	6,994
3	1,524	3,874	3,854	2,515	....	3,870	1,671	....	4,449	3,552	3,859	8,039
4	....	7,164	4,568	3,780	....	3,960	Closed	7,141	4,722	....	2,798	3,624
5	....	4,025	5,591	....	3,946	2,070	....	5,458	6,059	....	3,346	4,844
6	951	4,596	5,506	....	2,780	2,756	....	4,832	....	1,801	2,557	....
7	2,624	5,393	5,972	3,706	2,108	....	3,842	2,612	....	2,261	4,809	....
8	7,611	....	....	3,657	2,069	....	3,692	2,146	5,318	3,386	....	4,257
9	6,378	....	....	4,670	1,756	4,099	2,464	....	6,474	3,370	....	3,928
10	2,524	4,566	4,352	2,113	....	4,172	3,199	....	8,730	1,217	4,079	4,359
11	....	3,414	7,193	1,760	....	3,169	1,939	5,466	14,663	....	3,658	12,274
12	....	2,333	7,215	....	2,337	2,069	....	8,559	12,652	....	5,671	4,040
13	2,871	4,241	3,993	....	2,446	6,511	....	11,087	....	453	4,808	....
14	1,747	4,663	4,817	1,334	1,894	....	2,502	5,370	....	1,522	17,464	....
15	1,650	....	....	1,369	3,041	....	3,963	2,931	6,834	3,649	....	4,342
16	1,120	....	....	3,525	6,315	4,622	5,110	....	6,683	5,027	....	4,654
17	1,768	Closed	4,000	3,402	....	4,035	3,361	....	4,982	2,893	11,587	3,268
18	....	7,222	3,383	2,736	....	4,354	10,234	3,172	4,253	....	39,134	3,447
19	....	3,864	3,005	....	3,203	4,424	....	3,995	4,248	....	9,602	5,167
20	1,480	2,673	2,565	....	3,425	5,289	....	7,265	....	3,516	6,560	....
21	2,343	4,902	2,036	2,598	4,319	....	4,022	4,507	....	2,742	12,728	....
22	2,990	....	....	3,596	6,304	....	2,821	6,678	2,766	2,420	....	1,403
23	2,592	....	....	2,542	5,052	2,090	2,730	....	1,940	4,211	....	1,025
24	2,144	4,056	2,553	2,166	....	2,199	1,752	....	2,082	2,060	6,884	294
25	....	3,945	1,851	1,249	....	1,695	3,212	3,166	3,469	....	4,389	Closed
26	....	2,718	2,868	....	Closed	1,290	....	6,184	2,192	....	2,938	254
27	2,746	4,551	3,787	....	4,826	566	....	5,402	....	2,439	Closed	....
28	4,680	5,304	Closed	2,883	6,947	....	7,544	3,014	....	1,675	1,930	....
29	6,390	....	....	3,212	5,018	....	6,449	2,437	2,295	1,903	....	1,083
30	3,160	....	....	3,570	7,245	1,846	4,981	....	2,985	3,550	....	675
31	5,304	....	2,456	....	....	....	3,573	....	....	2,528	....	1,063
Total	65,922	83,504	81,565	62,500	81,245	70,470	82,558	104,286	112,619	63,408	148,801	83,930
Average	2,996	4,395	4,078	2,841	3,869	3,356	3,753	4,966	5,363	2,757	7,832	3,815

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	25,541	34,931	....	10,348	34,832	Closed	17,404	....	33,927
2	18,433	....	....	26,497	35,768	49,054	10,566	....	36,809	17,103	....	34,356
3	18,676	25,837	26,252	27,245	....	49,780	11,141	....	36,919	16,671	24,562	35,232
4	....	26,305	26,650	28,122	....	50,499	Closed	38,138	37,059	....	24,326	33,992
5	....	27,027	28,358	....	36,882	50,276	....	38,511	38,282	....	23,837	33,547
6	18,977	27,343	29,409	....	37,364	50,658	....	40,091	....	16,287	23,685	....
7	19,700	28,275	31,367	29,070	37,449	....	12,448	40,210	....	16,212	25,819	....
8	21,288	....	....	30,597	37,626	....	13,677	40,344	39,516	16,808	....	33,006
9	19,149	....	....	31,296	37,803	51,043	14,554	....	40,007	17,231	....	32,151
10	19,697	27,229	31,927	31,557	....	51,663	15,698	....	45,239	17,528	27,789	31,803
11	....	26,211	32,493	31,449	....	52,117	16,336	40,811	48,081	....	28,308	34,093
12	....	26,283	33,599	....	38,514	51,735	....	42,705	52,086	....	29,836	34,317
13	19,137	26,059	31,520	....	38,853	50,028	....	40,973	....	17,368	31,248	....
14	19,035	25,188	31,773	31,461	39,138	....	17,621	40,981	....	17,413	37,290	....
15	19,125	....	....	31,371	39,483	....	18,937	40,525	53,941	18,331	....	34,752
16	19,015	....	....	30,972	41,435	48,856	21,171	....	54,470	19,917	....	35,136
17	19,031	Closed	30,882	30,698	....	48,274	22,689	....	55,180	20,643	37,350	34,279
18	....	24,653	31,027	30,867	....	46,675	29,074	40,959	55,764	....	37,715	34,431
19	....	24,478	30,899	....	42,702	44,931	....	41,633	15,491	....	36,472	16,383
20	19,090	24,268	30,632	....	43,973	19,460	....	40,341	....	21,876	36,262	....
21	19,337	24,447	29,096	31,431	45,306	....	28,791	39,976	....	22,956	36,064	....
22	21,070	....	....	31,537	46,534	....	29,402	36,721	14,843	23,126	....	7,348
23	21,692	....	....	31,476	47,482	8,763	29,758	....	15,356	23,504	....	7,463
24	22,451	24,868	21,077	31,958	....	9,467	30,348	....	15,549	23,202	35,437	7,585
25	....	25,293	21,726	31,951	....	9,720	31,088	36,916	16,452	....	35,275	Closed
26	....	25,375	22,086	....	Closed	9,945	....	37,457	16,436	....	34,272	7,515
27	22,412	25,920	23,510	....	47,472	9,976	....	36,174	....	23,758	Closed	....
28	22,271	26,125	Closed	33,062	48,369	....	32,204	36,405	....	23,922	33,618	....
29	24,400	....	....	33,706	48,716	....	32,696	36,138	16,967	24,324	....	7,584
30	24,191	....	....	34,382	49,069	10,087	33,542	....	17,085	24,712	....	7,590
31	25,471	....	24,396	....	....	....	34,092	....	....	24,681	....	7,888
Average	20,620	25,852	28,434	30,738	41,660	36,810	22,554	39,088	34,359	20,216	31,535	24,744

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS DAILY VOLUME TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	1,003	2,514	....	5,950	1,566	Closed	1,954	....	6,464
2	1,553	....	....	892	1,980	3,196	1,473	....	2,820	2,026	....	8,989
3	1,120	5,726	1,595	1,026	....	2,973	3,167	....	4,622	4,308	4,006	7,897
4	....	4,168	2,409	1,347	....	3,378	Closed	6,479	3,831	....	4,384	4,470
5	....	1,620	4,798	....	1,883	1,727	....	2,030	4,439	....	4,907	4,088
6	822	3,035	6,035	....	1,812	2,447	....	4,838	....	1,519	5,546	....
7	1,417	3,658	2,678	2,007	2,048	....	4,032	7,986	....	1,703	3,732	....
8	3,130	....	....	1,819	1,829	....	2,291	4,608	3,072	3,450	....	5,587
9	2,982	....	....	1,391	1,320	3,817	1,742	....	5,169	1,945	....	3,838
10	1,956	2,148	2,277	967	....	3,499	2,513	....	2,327	897	3,539	4,482
11	....	1,179	7,440	1,462	....	2,005	6,681	3,838	14,366	....	3,690	7,296
12	....	1,411	6,454	....	1,570	1,774	....	15,852	12,549	....	4,444	4,666
13	2,673	2,292	2,080	....	2,292	4,337	....	10,576	....	381	4,077	....
14	1,684	2,053	2,368	1,088	1,877	....	3,483	5,791	....	1,409	6,678	....
15	1,189	....	....	1,644	2,613	....	3,530	3,242	8,071	3,307	....	4,863
16	1,262	....	....	2,592	2,944	2,462	1,710	....	5,637	4,805	....	2,914
17	1,344	Closed	3,530	2,234	....	2,116	1,712	....	4,164	2,749	5,738	2,713
18	....	2,987	3,395	1,511	....	2,856	5,304	4,295	3,165	....	11,300	3,100
19	....	2,498	1,767	....	1,876	2,394	....	2,450	4,879	....	9,810	3,565
20	1,013	1,296	1,758	....	2,511	3,312	....	6,827	....	1,948	7,714	....
21	3,105	2,037	1,351	1,574	1,977	....	[illegible]37	2,344	....	1,792	14,028	....
22	2,100	....	....	2,000	4,225	....	2,409	5,339	1,076	1,471	....	1,138
23	2,900	....	....	3,262	3,206	1,486	2,627	....	1,568	6,970	....	1,482
24	3,545	3,512	1,382	2,063	....	2,239	3,285	....	1,882	3,080	7,746	482
25	....	3,185	638	3,774	....	1,727	1,886	1,755	2,038	....	6,546	Closed
26	....	2,696	627	....	Closed	1,476	....	3,203	1,331	....	5,991	132
27	2,078	2,405	2,951	....	4,806	923	....	2,936	....	1,954	Closed	....
28	3,717	3,245	Closed	3,418	3,436	....	9,544	2,674	....	3,235	3,686	....
29	4,837	....	....	4,854	2,848	....	6,083	3,017	1,908	1,626	....	1,190
30	1,594	....	....	4,196	4,319	2,025	10,993	....	1,927	5,278	....	965
31	2,970	....	1,070	....	....	....	2,561	....	....	3,420	....	1,103
Total	48,991	51,151	56,603	46,124	53,886	52,169	84,013	101,646	90,841	61,227	117,562	81,424
Average	2,227	2,692	2,830	2,097	2,566	2,484	3,819	4,840	4,326	2,662	6,187	3,701

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS DAILY OPEN INTEREST TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	16,272	25,444	....	14,560	30,105	Closed	14,914	....	45,247
2	19,765	....	....	16,353	25,889	34,505	15,238	....	35,585	15,633	....	45,897
3	19,761	26,949	36,774	16,922	....	34,736	17,499	....	36,381	16,406	28,786	47,337
4	....	27,013	37,837	17,276	....	35,298	Closed	31,308	37,179	....	30,857	48,076
5	....	27,192	38,636	....	25,880	35,595	....	31,638	37,805	....	31,965	49,400
6	19,843	27,635	41,818	....	26,130	36,269	....	31,906	....	16,891	33,971	....
7	20,194	27,590	42,301	17,856	26,056	....	18,745	26,649	....	17,500	34,750	....
8	20,273	....	....	17,351	25,852	....	18,521	25,390	38,228	18,626	....	49,376
9	20,273	....	....	17,721	25,930	36,584	18,831	....	38,783	19,245	....	49,315
10	20,707	28,158	42,102	17,489	....	36,730	19,083	....	38,913	19,530	35,531	49,504
11	....	28,243	43,391	18,358	....	36,923	24,260	25,266	39,253	....	36,239	48,368
12	....	28,662	43,068	....	26,379	37,506	....	35,221	36,721	....	37,212	48,970
13	21,059	29,516	42,305	....	26,805	38,751	....	32,631	....	19,620	38,032	....
14	21,115	30,337	42,835	18,231	27,504	....	26,208	33,786	....	19,615	38,035	....
15	21,248	....	....	18,653	28,268	....	26,758	34,571	36,698	20,411	....	49,553
16	21,556	....	....	18,427	28,818	39,254	26,821	....	35,526	21,550	....	50,243
17	21,815	Closed	43,034	18,608	....	39,585	27,067	....	34,378	22,281	38,248	50,690
18	....	30,776	43,441	18,621	....	39,883	25,273	34,997	33,288	....	37,150	51,174
19	....	31,135	44,117	....	28,903	40,526	....	35,330	21,801	....	37,572	13,906
20	22,044	31,403	44,418	....	29,177	9,946	....	34,715	....	22,479	38,010	....
21	22,989	32,340	14,360	18,474	28,746	....	25,384	34,303	....	22,902	40,032	....
22	23,450	....	....	19,287	28,311	....	24,258	30,829	11,331	22,997	....	10,757
23	24,817	....	....	20,408	29,288	9,108	25,163	....	12,011	23,274	....	11,088
24	26,050	33,440	14,596	20,785	....	9,257	27,041	....	12,591	24,024	41,216	11,202
25	....	34,377	14,615	21,906	....	9,553	27,885	31,242	13,086	....	43,456	Closed
26	....	34,844	14,859	....	Closed	10,044	....	32,022	13,538	....	43,975	11,268
27	26,564	35,401	16,519	....	30,464	10,307	....	33,266	....	24,183	Closed	....
28	26,507	36,596	Closed	22,897	31,439	....	32,899	34,035	....	25,124	44,236	....
29	27,097	....	....	24,559	32,175	....	32,258	35,062	13,709	25,411	....	11,563
30	27,422	....	....	25,295	33,768	10,303	30,132	....	14,195	26,365	....	11,544
31	27,632	....	15,948	....	....	....	30,026	....	....	27,044	....	11,506
Average	22,826	30,611	33,849	19,170	28,154	28,127	24,269	32,108	28,143	21,132	37,330	35,272

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			1			8		Closed			149
2					21	241	2		3			36
3			88			1			[illegible]			93
4			56			27	Closed		131			86
5			72		1	62			2			34
6			91			78						
7			14									
8	40								7			6
9	8				1							
10			113			1			76			
11		7	289	6					165			1
12		31	316		2	4						36
13		5	2,045					5				
14			496		1			30				
15				1	61							
16						607						31
17		Closed	1,606	15		151						391
18		136	816	4		117		1				51
19		27	1,423			375		18				33
20		32	1,018			89						
21		56	2,309	9				217				
22				36	29			4	1,436			9,610
23				6	11	11,121			162			101
24		38	8,847	2		232			1			2
25		1	18			38						Closed
26		50	5		Closed	1		201			105	
27		184			71	6		99			Closed	
28	5	771	Closed	6	82			50			23	
29					74			6				
30				4	161							1
31			42									
Total	53	1,338	19,664	90	515	13,151	10	631	1,987		128	10,661

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS DAILY EXERCISE TOTALS DURING 1986 (All Contracts)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												2
3												
4							Closed					
5												
6												
7												
8												
9												
10									1			
11												
12									24			
13												
14												
15									31			
16									1,344			1
17		Closed							73			
18									1,343			
19									102			
20											40	
21												
22									10,215			3,695
23						657			46			19
24	1											6
25												Closed
26					Closed						2	
27											Closed	
28			Closed									
29												
30												
31												
Total	1					657			13,179		42	3,723

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3			85									
4			56				Closed					
5			53									
6			91									
7			14									
8	30											
9	8											
10			113									
11		7	289									
12		31	303									
13			2,034									
14			466									
15												
16												
17		Closed	1,605									
18		136	814									
19		27	1,418									
20		32	1,018									
21		56	2,309									
22												
23												
24		36	8,842									
25			18									Closed
26		49	5		Closed							
27		181									Closed	
28	5	771	Closed									
29												
30												
31												
Total	43	1,326	19,533									

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												

(Continued on Next Page)

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed			1					Closed			
2					21	211						
3			3									
4						27	Closed					
5			19		1	62						
6						78						
7												
8	10											
9					1							
10						1						
11				6								
12			13		2	4						
13		5	11									
14			30		1							
15				1	61							
16						607						
17		Closed	1	15		151						
18			2	4		117						
19			5			375						
20						89						
21				9								
22				36	29							
23				6	11	11,121						
24		2	5	2		230						
25		1				38						Closed
26		1			Closed	1						
27		3			71	6					Closed	
28			Closed	6	82							
29					74							
30				4	161							
31			42									
Total	10	12	131	90	515	13,148						

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			
2												
3												
4							Closed					
5												
6												
7												
8												
9												
10												
11												
12												
13												
14												
15												
16												
17		Closed										
18												
19												
20												
21												
22												
23												
24												
25												Closed
26					Closed							
27											Closed	
28			Closed									
29												
30												
31												
Total												

S & P 500 STOCK INDEX OPTIONS ON FUTURES — CALLS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed						8		Closed			
2							2		3			
3						1			4			
4							Closed		131			
5									2			
6												
7												
8									7			
9												
10									76			
11									165			
12												
13								5				
14								30				
15												
16												
17		Closed										
18								1				
19								18				
20												
21								217				
22								4	1,436			
23									162			
24						2			1			
25												Closed
26					Closed			201				
27								99			Closed	
28			Closed					50				
29								6				
30												
31												
Total						3	10	631	1,987			

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed								Closed			149
2												36
3												93
4							Closed					86
5												34
6												
7												
8												6
9												
10												
11												1
12												36
13												
14												
15												
16												31
17		Closed										391
18												51
19												33
20												
21												
22												9,610
23												101
24												2
25												Closed
26					Closed						105	
27											Closed	
28			Closed								23	
29												
30												1
31												
Total											128	10,661

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

MARCH 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

MARCH 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	1	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	1	....	....	....	....	....	....	....	....	....	....	....

JUNE 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....

(Continued on Next Page)

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

JUNE 1987 CONTRACTS (Continued)

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

JUNE 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	657	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	657	....	....	....	....	....	....

SEPTEMBER 1987 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	....
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	....	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	....
23	....	....	....	....	....	....	....	....	....	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	....	....	....	....

S & P 500 STOCK INDEX OPTIONS ON FUTURES — PUTS EXERCISE TOTALS BY CONTRACT MONTH DURING 1986

SEPTEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	....
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	1	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	24	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	31	....	....	....
16	....	....	....	....	....	....	....	....	1,344	....	....	....
17	....	Closed	....	....	....	....	....	....	73	....	....	....
18	....	....	....	....	....	....	....	....	1,343	....	....	....
19	....	....	....	....	....	....	....	....	92	....	....	....
20	....	....	....	....	....	....	....	....	....	....	....	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	10,215	....	....	....
23	....	....	....	....	....	....	....	....	46	....	....	....
24	....	....	....	....	....	....	....	....	....	....	....	....
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	....	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	13,169	....	....	....

DECEMBER 1986 CONTRACTS

Date	Jan	Feb	Mar	Apr	May	Jne	Jly	Aug	Sep	Oct	Nov	Dec
1	Closed	....	....	....	....	....	....	....	Closed	....	....	....
2	....	....	....	....	....	....	....	....	....	....	....	2
3	....	....	....	....	....	....	....	....	....	....	....	....
4	....	....	....	....	....	....	Closed	....	....	....	....	....
5	....	....	....	....	....	....	....	....	....	....	....	....
6	....	....	....	....	....	....	....	....	....	....	....	....
7	....	....	....	....	....	....	....	....	....	....	....	....
8	....	....	....	....	....	....	....	....	....	....	....	....
9	....	....	....	....	....	....	....	....	....	....	....	....
10	....	....	....	....	....	....	....	....	....	....	....	....
11	....	....	....	....	....	....	....	....	....	....	....	....
12	....	....	....	....	....	....	....	....	....	....	....	....
13	....	....	....	....	....	....	....	....	....	....	....	....
14	....	....	....	....	....	....	....	....	....	....	....	....
15	....	....	....	....	....	....	....	....	....	....	....	....
16	....	....	....	....	....	....	....	....	....	....	....	1
17	....	Closed	....	....	....	....	....	....	....	....	....	....
18	....	....	....	....	....	....	....	....	....	....	....	....
19	....	....	....	....	....	....	....	....	10	....	....	....
20	....	....	....	....	....	....	....	....	....	....	40	....
21	....	....	....	....	....	....	....	....	....	....	....	....
22	....	....	....	....	....	....	....	....	....	....	....	3,695
23	....	....	....	....	....	....	....	....	....	....	....	19
24	....	....	....	....	....	....	....	....	....	....	....	6
25	....	....	....	....	....	....	....	....	....	....	....	Closed
26	....	....	....	....	Closed	....	....	....	....	....	2	....
27	....	....	....	....	....	....	....	....	....	....	Closed	....
28	....	....	Closed	....	....	....	....	....	....	....	....	....
29	....	....	....	....	....	....	....	....	....	....	....	....
30	....	....	....	....	....	....	....	....	....	....	....	....
31	....	....	....	....	....	....	....	....	....	....	....	....
Total	....	....	....	....	....	....	....	....	10	....	42	3,723